ANNUAL STATEMENT

OF THE

ATHENE ANNUITY AND LIFE COMPANY

OF

WEST DES MOINES

IN THE STATE OF

IOWA

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2025

2025

LIFE, ACCIDENT AND HEALTH/FRATERNAL

2025

6 1 6 8 9 2 0 2 5 2 0 1 0 0 1 0 0

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025
OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS

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

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

Subscribed and sworn to before me this
24 day of February, 2026

Stephanie Kidder
Finance Operations Coordinator
03/15/2026

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

STEPHANIE KIDDER
Commission Number 767168
My Commission Expires
March 15, 2026

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	158,852,395,199		158,852,395,199	130,962,441,664
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,450,140,021		1,450,140,021	1,819,311,265
	2.2 Common stocks	1,594,391,561	42,634	1,594,348,927	1,172,123,138
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	84,664,838,463		84,664,838,463	59,043,401,823
	3.2 Other than first liens	1,973,689,067		1,973,689,067	1,182,822,547
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	219,236,449		219,236,449	212,029,645
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 2,055,258,220 , Schedule E - Part 1), cash equivalents ($ 7,283,524,891 , Schedule E - Part 2) and short-term investments ($ 18,568,618 , Schedule DA)	9,357,351,729		9,357,351,729	9,764,162,749
6.	Contract loans (including $ ..... premium notes)	131,260,093	560,577	130,699,516	140,451,122
7.	Derivatives (Schedule DB)	5,395,752,655		5,395,752,655	4,845,625,397
8.	Other invested assets (Schedule BA)	17,461,797,563	74,678,557	17,387,119,006	11,568,991,208
9.	Receivables for securities	415,288,532		415,288,532	232,578,361
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	655,643,696		655,643,696	579,392,651
12.	Subtotals, cash and invested assets (Lines 1 to 11)	282,171,785,027	75,281,768	282,096,503,260	221,523,331,568
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,482,135,218	2,508,168	2,479,627,050	2,016,651,881
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	4,015,483		4,015,483	4,326,103
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,235,764		1,235,764	1,331,462
	16.2 Funds held by or deposited with reinsured companies	2,765,937,931		2,765,937,931	2,921,009,295
	16.3 Other amounts receivable under reinsurance contracts	225,743,971	656,642	225,087,329	39,562,011
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	252,300,655		252,300,655	166,513,293
18.2	Net deferred tax asset	752,459,355	334,915,022	417,544,333	206,584,775
19.	Guaranty funds receivable or on deposit	11,463,133		11,463,133	11,735,201
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	4,553,158		4,553,158	22,537,088
24.	Health care ($ .....) and other amounts receivable	44,293,828	13,624,559	30,669,270	31,022,495
25.	Aggregate write-ins for other-than-invested assets	2,077,715,535	14,818,226	2,062,897,309	1,018,362,101
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	290,793,639,059	441,804,384	290,351,834,675	227,962,967,272
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	50,398,020,078		50,398,020,078	49,882,253,129
28.	Total (Lines 26 and 27)	341,191,659,137	441,804,384	340,749,854,753	277,845,220,401
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	655,643,696		655,643,696	579,392,651
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	655,643,696		655,643,696	579,392,651
2501.	Corporate Owned Life Insurance	2,062,897,309		2,062,897,309	1,012,861,966
2502.	Miscellaneous Assets	14,645,594	14,645,594		5,500,135
2503.	Prepaid Expenses	172,632	172,632		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,077,715,535	14,818,226	2,062,897,309	1,018,362,101

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 110,615,749,220 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 75,305,165,062 Modco Reserve)	110,615,749,220	96,601,504,850
2.	Aggregate reserve for accident and health contracts (including $ 438,235 Modco Reserve)	1,636,540	1,974,427
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 40,787,538,317 Modco Reserve)	64,259,784,362	36,359,016,400
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	465,801,072	431,961,367
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	4,331	7,465
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	22,549	25,085
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 26,046,043 assumed and $ 836,402,802 ceded	862,448,845	2,535,564,403
	9.4 Interest maintenance reserve (IMR, Line 6)	219,835,675	204,695,990
10.	Commissions to agents due or accrued-life and annuity contracts $ 20,843,771 accident and health $ 172,190 and deposit-type contract funds $ 5,402	21,021,364	17,650,293
11.	Commissions and expense allowances payable on reinsurance assumed	5,648,361	4,336,616
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	35,456,042	29,846,806
13.	Transfers to Separate Accounts due or accrued (net) (including $ (794) accrued for expense allowances recognized in reserves, net of reinsured allowances)	22,158,150,993	14,735,348,788
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	9,600,828	19,078,736
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	62,207,795	46,326,867
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,810,386	3,727,829
18.	Amounts held for agents' account, including $ 2,468,646 agents' credit balances	2,468,646	1,753,208
19.	Remittances and items not allocated	256,370,883	165,435,783
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	44,404	40,057
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	5,362,457,556	3,765,491,770
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,151,367,361	5,258,424,064
	24.04 Payable to parent, subsidiaries and affiliates	142,862,820	52,270,423
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	65,543,636,518	50,299,856,248
	24.08 Derivatives	1,694,679,989	1,030,094,056
	24.09 Payable for securities	243,785,900	315,272,768
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	14,242,201,077	13,355,176,649
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	287,359,053,515	225,234,880,947
27.	From Separate Accounts Statement	49,269,017,489	48,711,282,312
28.	Total liabilities (Lines 26 and 27)	336,628,071,005	273,946,163,259
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	5,758,301,322	5,735,000,101
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,646,517,573)	(1,845,942,959)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,129,002,588 in Separate Accounts Statement)	4,111,783,748	3,889,057,142
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	4,121,783,748	3,899,057,142
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	340,749,854,753	277,845,220,401
	DETAILS OF WRITE-INS		
2501.	Derivative and Other Collateral Liability	5,837,969,907	5,617,216,843
2502.	Repurchase Agreement Liability	5,045,979,646	5,625,701,285
2503.	Separate Account Derivative Liability	2,577,192,997	1,638,754,115
2598.	Summary of remaining write-ins for Line 25 from overflow page	781,058,528	473,504,406
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,242,201,077	13,355,176,649
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	8,844,191,264	7,736,849,600
2.	Considerations for supplementary contracts with life contingencies	12,975,946	12,448,142
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	12,732,699,320	10,501,479,275
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	24,170,429	21,463,124
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	480,323,271	674,735,991
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	2,324,453,591	1,803,638,344
7.	Reserve adjustments on reinsurance ceded	7,777,674,989	(31,753,929,303)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	25,932,436	25,493,411
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	288,609,385	133,438,700
9.	Total (Lines 1 to 8.3)	32,511,030,630	(10,844,382,715)
10.	Death benefits	2,557,625	3,575,334
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	1,255,052,551	1,210,787,423
13.	Disability benefits and benefits under accident and health contracts	277,755	219,411
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	3,175,708,039	2,304,398,170
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	5,890,696,798	1,573,987,953
18.	Payments on supplementary contracts with life contingencies	9,925,405	9,834,574
19.	Increase in aggregate reserves for life and accident and health contracts	14,033,012,830	(21,501,777,328)
20.	Totals (Lines 10 to 19)	24,367,231,004	(16,398,974,463)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,657,038,620	1,575,075,235
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	301,469,905	182,716,813
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	650,747,823	649,100,095
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	6,194,539	65,948,124
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	342,044,294	307,034,521
27.	Aggregate write-ins for deductions	3,747,468,598	1,762,162,490
28.	Totals (Lines 20 to 27)	31,072,194,784	(11,856,937,186)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,438,835,846	1,012,554,471
30.	Dividends to policyholders and refunds to members	20,164	17,198
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,438,815,682	1,012,537,273
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(186,034,807)	(222,704,733)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,624,850,489	1,235,242,006
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 19,287,398 (excluding taxes of $ (7,182,536) transferred to the IMR)	(533,277,424)	(285,751,384)
35.	Net income (Line 33 plus Line 34)	1,091,573,066	949,490,621
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,899,057,142	3,305,601,149
37.	Net income (Line 35)	1,091,573,066	949,490,621
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 476,358,827	1,443,429,042	1,243,284,268
39.	Change in net unrealized foreign exchange capital gain (loss)	190,137,641	291,030,421
40.	Change in net deferred income tax	686,892,594	(61,136,188)
41.	Change in nonadmitted assets	228,584,955	(137,181,780)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis (increase) or decrease	83,153,247	376,597,284
44.	Change in asset valuation reserve	(1,587,714,011)	(925,988,114)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement	(522,291,500)	(517,892,381)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles	(8,111,628)	
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (stock dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	23,301,221	960,638,210
	51.2 Transferred to capital (stock dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(1,384,277,320)	(1,190,097,212)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(21,950,701)	(395,289,136)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	222,726,607	593,455,993
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	4,121,783,748	3,899,057,142
	DETAILS OF WRITE-INS		
08.301.	COLI Income	150,035,343	12,861,966
08.302.	Funds Withheld Adjustment - Assumed	130,183,473	120,229,797
08.303.	Miscellaneous Income	8,390,568	346,938
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	288,609,385	133,438,700
2701.	Funds Withheld Adjustment - Ceded	3,544,758,297	1,709,372,668
2702.	Separate Account Reserve	141,339,687	
2703.	Transfer to IMR - Ceded, Assumed and MVA	66,330,128	60,885,958
2798.	Summary of remaining write-ins for Line 27 from overflow page	(4,959,514)	(8,096,137)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,747,468,598	1,762,162,490
5301.	Correction of Prior Period Error	(22,061,155)	(7,581,742)
5302.	Athene Re IV Tax Sharing Agreement	110,454	349,759
5303.	Merger Adjustment		(388,057,153)
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(21,950,701)	(395,289,136)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	8,857,405,288	7,750,037,691
2.	Net investment income	12,281,980,822	9,300,492,802
3.	Miscellaneous income	2,341,400,791	1,896,526,029
4.	Total (Lines 1 through 3)	23,480,786,900	18,947,056,522
5.	Benefit and loss related payments	6,981,484,276	36,677,733,217
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(7,080,757,911)	(8,596,688,719)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,716,751,581	2,400,279,891
8.	Dividends paid to policyholders	22,700	18,984
9.	Federal and foreign income taxes paid (recovered) net of $ 5,992,201 tax on capital gains (losses)	73,433,962	(18,196,737)
10.	Total (Lines 5 through 9)	2,690,934,607	30,463,146,636
11.	Net cash from operations (Line 4 minus Line 10)	20,789,852,294	(11,516,090,114)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	54,035,221,430	34,416,152,488
	12.2 Stocks	372,129,529	338,476,954
	12.3 Mortgage loans	12,676,073,505	7,020,005,581
	12.4 Real estate		
	12.5 Other invested assets	4,250,688,328	1,130,988,657
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	50,339,464	(27,912,823)
	12.7 Miscellaneous proceeds		309,757,561
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	71,384,452,256	43,187,468,418
13.	Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
	13.1 Bonds	83,690,859,056	69,109,192,182
	13.2 Stocks	498,515,141	1,136,707,388
	13.3 Mortgage loans	38,403,242,920	26,688,610,616
	13.4 Real estate	10,582,696	5,754,337
	13.5 Other invested assets	7,749,490,797	2,013,159,485
	13.6 Miscellaneous applications	1,469,924,359	552,063,699
	13.7 Total investments acquired (Lines 13.1 to 13.6)	131,822,614,969	99,505,487,707
14.	Net increase/(decrease) in contract loans and premium notes	(9,862,986)	(7,907,829)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(60,428,299,727)	(56,310,111,460)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		311,662,621
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	27,900,767,962	14,108,576,798
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	11,330,868,452	53,921,167,440
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	39,231,636,413	68,341,406,859
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(406,811,020)	515,205,284
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	9,764,162,749	9,248,957,465
	19.2 End of year (Line 18 plus Line 19.1)	9,357,351,729	9,764,162,749

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

20.0001.	Capital contribution of stock compensation expense (financing)	23,301,221	26,638,210
20.0002.	Capital contribution of stock compensation expense (investing)	(134,622)	(274,319)
20.0003.	Capital contribution of stock compensation expense (operating)	23,166,599	(26,363,891)
20.0004.	Reinsurance activity settled in bonds (operating)	2,664,709,258	470,813,733
20.0005.	Reinsurance activity settled in bonds (investing)	(2,664,709,258)	(470,813,733)
20.0006.	Interest capitalization (operating)	217,286,358	118,596,806
20.0007.	Interest capitalization (investing)	(217,286,358)	(118,596,806)
20.0008.	Asset transfer to other invested assets - receivable for securities (investing)	26,929,982	
20.0009.	Asset transfer to other invested assets - acquired (investing)	(26,929,982)	
20.0010.	Asset transfer bonds to other invested assets - proceeds (investing)	1,672,915,510	
20.0011.	Asset transfer stocks to other invested assets - proceeds (investing)	167,409,635	
20.0012.	Asset transfer bonds and stocks to other invested assets - acquired (investing)	(1,840,325,145)	
20.0013.	Asset transfer mortgages to other invested assets - proceeds (investing)	71,695,263	292,556,348

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

20.0014. Asset transfer mortgages to other invested assets - acquired (investing)	(71,695,263)	(292,556,348)
20.0015. Asset transfer other invested assets to stocks - proceeds (investing)	4,112,627	
20.0016. Asset transfer other invested assets to stocks - acquired (investing)	(4,112,627)	
20.0017. Security exchanges and asset in kind trades - bond proceeds (investing)	13,227,345,409	4,409,614,790
20.0018. Security exchanges and asset in kind trades - bonds acquired (investing)	(13,227,345,409)	(4,409,614,790)
20.0019. Intercompany tax settlement (operating)	415,722,340	
20.0020. Intercompany tax settlement - bonds and other invested assets acquired (investing)	(415,722,340)	
20.0021. Security exchanges and asset in kind trades - other invested asset proceeds (investing)	162,389,665	65,000,000
20.0022. Security exchanges and asset in kind trades - other invested asset acquired (investing)	(162,389,665)	(65,000,000)
20.0023. Asset Transfer bonds to mortgages - net investment income (operating)		629,926
20.0024. Asset Transfer bonds to mortgages - proceeds (investing)		85,152,583
20.0025. Asset Transfer bonds to mortgages - acquired (investing)		(85,782,509)
20.0026. Security exchanges and asset in kind trades - stocks acquired (investing)		(30,018,477)
20.0027. Security exchanges and asset in kind trades - stock proceeds (investing)		30,018,477
20.0028. Asset transfer bonds to stocks - proceeds (investing)		1,713,596
20.0029. Asset transfer bonds to stocks - acquired (investing)		(1,713,596)
20.0030. Asset transfer mortgages to bonds - proceeds (investing)		44,067,243
20.0031. Asset transfer mortgages to bonds - acquired (investing)		(44,067,243)
20.0032. Capital contribution - non-cash (financing)		622,337,379
20.0033. Capital contribution - non-cash (investing)		(614,665,017)
20.0034. Capital contribution - non-cash (operating)		(7,672,362)
20.0035. Reinsurance recapture - bond proceeds (investing)		39,269,019
20.0036. Reinsurance recapture (operating)		(39,269,019)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	8,844,191,264	167,780	204,888	8,691,336,264	152,370,129	112,203			
2.	Considerations for supplementary contracts with life contingencies	12,975,946	XXX	XXX	12,975,946		XXX	XXX		XXX
3.	Net investment income	12,732,699,320	64,415,043	1,179,858	12,564,960,263	101,902,581	241,576			
4.	Amortization of Interest Maintenance Reserve (IMR)	24,170,429	253,255		23,917,173					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	480,323,271			420,351,252	59,972,019		XXX		
6.	Commissions and expense allowances on reinsurance ceded	2,324,453,591	11,530,385	69,109	2,311,444,847	1,452,112	(42,862)	XXX		
7.	Reserve adjustments on reinsurance ceded	7,777,674,989	(5,420,743)	(724,856)	7,902,968,871	(118,970,227)	(178,056)	XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	25,932,436	333,646		4,705,101	20,893,689		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	288,609,385			288,515,202	94,183				
9.	Totals (Lines 1 to 8.3)	32,511,030,630	71,279,366	728,999	32,221,174,919	217,714,486	132,861			
10.	Death benefits	2,557,625	2,040,929	516,696			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	1,255,052,551	XXX	XXX	454,798,266	800,254,285	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	277,755	7,989	2,943			266,824	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	3,175,708,039	790,774	91,582	3,124,725,024	50,100,659	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	5,890,696,798			5,882,288,174	8,408,625		XXX		
18.	Payments on supplementary contracts with life contingencies	9,925,405			9,925,405		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	14,033,012,830	(4,976,957)	(902,409)	14,171,722,188	(132,492,104)	(337,888)	XXX		
20.	Totals (Lines 10 to 19)	24,367,231,004	(2,137,265)	(291,188)	23,643,459,057	726,271,465	(71,064)	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,657,038,620	1,252,596	74,345	1,654,812,368	425,281	474,030			XXX
22.	Commissions and expense allowances on reinsurance assumed	301,469,905	555,135		300,914,770			XXX		
23.	General insurance expenses and fraternal expenses	650,747,823			645,993,343	4,754,480				
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,194,539	(173,449)	200,489	5,980,749	186,750				
25.	Increase in loading on deferred and uncollected premiums							XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	342,044,294	(1,283,191)		997,477,598	(654,150,112)		XXX		
27.	Aggregate write-ins for deductions	3,747,468,598	63,955,325		3,686,843,989	(3,330,715)				
28.	Totals (Lines 20 to 27)	31,072,194,784	62,169,152	(16,355)	30,935,481,873	74,157,148	402,966			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,438,835,846	9,110,214	745,354	1,285,693,045	143,557,338	(270,105)			
30.	Dividends to policyholders and refunds to members	20,164	20,164					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,438,815,682	9,090,050	745,354	1,285,693,045	143,557,338	(270,105)			
32.	Federal income taxes incurred (excluding tax on capital gains)	(186,034,807)	(2,132,052)	(174,821)	(150,120,212)	(33,671,074)	63,353			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,624,850,490	11,222,103	920,175	1,435,813,257	177,228,412	(333,458)			
34.	Policies/certificates in force end of year	2,293,952	588,391	2,406	1,158,040	506,132	38,983	XXX		
	DETAILS OF WRITE-INS									
08.301.	COLI Income	150,035,343			150,035,343					
08.302.	Funds Withheld Adjustment - Assumed	130,183,473			130,183,473					
08.303.	Miscellaneous Income	8,390,568			8,296,386	94,183				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	288,609,385			288,515,202	94,183				
2701.	Funds Withheld Adjustment - Ceded	3,544,758,297	62,589,114		3,482,169,183					
2702.	Separate Account Reserve	141,339,687			141,339,687					
2703.	Transfer to IMR - Ceded, Assumed and MVA	66,330,128	1,363,386		64,966,741					
2798.	Summary of remaining write-ins for Line 27 from overflow page	(4,959,514)	2,824		(1,631,623)	(3,330,715)				
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	3,747,468,598	63,955,325		3,686,843,989	(3,330,715)				

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	167,780					167,780						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	64,415,043					64,415,043						
4.	Amortization of Interest Maintenance Reserve (IMR)	253,255					253,255						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	11,530,385					11,530,385						
7.	Reserve adjustments on reinsurance ceded	(5,420,743)					(5,420,743)						
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	333,646					333,646						
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income												
9.	Totals (Lines 1 to 8.3)	71,279,366					71,279,366						
10.	Death benefits	2,040,929					2,040,929						
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	7,989					7,989						
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	790,774					790,774						
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds												
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	(4,976,957)					(4,976,957)						
20.	Totals (Lines 10 to 19)	(2,137,265)					(2,137,265)						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,252,596					1,252,596						XXX
22.	Commissions and expense allowances on reinsurance assumed	555,135					555,135						
23.	General insurance expenses												
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(173,449)					(173,449)						
25.	Increase in loading on deferred and uncollected premiums												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,283,191)					(1,283,191)						
27.	Aggregate write-ins for deductions	63,955,325					63,955,325						
28.	Totals (Lines 20 to 27)	62,169,152					62,169,152						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	9,110,214					9,110,214						
30.	Dividends to policyholders and refunds to members	20,164					20,164						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	9,090,050					9,090,050						
32.	Federal income taxes incurred (excluding tax on capital gains)	(2,132,052)					(2,132,052)						
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	11,222,103					11,222,103						
34.	Policies/certificates in force end of year	588,391					588,391						
	DETAILS OF WRITE-INS												
08.301.													
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)												
2701.	Funds Withheld Adjustment - Ceded	62,589,114					62,589,114						
2702.	Transfer to IMR - Ceded, Assumed and MVA	1,363,386					1,363,386						
2703.	Miscellaneous Expense	2,824					2,824						
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	63,955,325					63,955,325						

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

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	204,888			204,888					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,179,858			1,179,858					
4.	Amortization of Interest Maintenance Reserve (IMR)									
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	69,109			69,109					
7.	Reserve adjustments on reinsurance ceded	(724,856)			(724,856)					
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	728,999			728,999					
10.	Death benefits	516,696			516,696					
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	2,943			2,943					
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	91,582			91,582					
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds									
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(902,409)			(902,409)					
20.	Totals (Lines 10 to 19)	(291,188)			(291,188)					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	74,345			74,345					XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses									
24.	Insurance taxes, licenses and fees, excluding federal income taxes	200,489			200,489					
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	(16,355)			(16,355)					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	745,354			745,354					
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	745,354			745,354					
32.	Federal income taxes incurred (excluding tax on capital gains)	(174,821)			(174,821)					
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	920,175			920,175					
34.	Policies/certificates in force end of year	2,406			2,406					
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

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

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

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	8,691,336,264	5,307,834,831	3,012,778,263	284,406,349	56,361,969	29,954,851	
2.	Considerations for supplementary contracts with life contingencies	12,975,946	XXX	XXX	XXX	XXX	12,975,946	XXX
3.	Net investment income	12,564,960,263	4,091,539,428	4,975,111,126	624,868		88,009,472	3,409,675,369
4.	Amortization of Interest Maintenance Reserve (IMR)	23,917,173	6,303,910	11,156,756	113,835		245,053	6,097,619
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	420,351,252			540,101,320	(11,539,007)		(108,211,062)
6.	Commissions and expense allowances on reinsurance ceded	2,311,444,847	837,649,978	1,392,436,196			14,552,472	66,806,201
7.	Reserve adjustments on reinsurance ceded	7,902,968,871	6,809,403,518	(1,859,780,262)			33,969,227	2,919,376,387
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,705,101			3,759,822	945,279		
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	288,515,202	184,952,550	81,322,495	767		16,162,751	6,076,639
9.	Totals (Lines 1 to 8.3)	32,221,174,919	17,237,684,215	7,613,024,576	829,006,961	45,768,241	195,869,773	6,299,821,153
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	454,798,266	195,630,959	233,294,372	4,033,460	299,951	21,539,525	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	3,124,725,024	1,310,237,279	1,779,555,712	30,934,894	3,997,078	61	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	5,882,288,174						5,882,288,174
18.	Payments on supplementary contracts with life contingencies	9,925,405					9,925,405	
19.	Increase in aggregate reserves for life and accident and health contracts	14,171,722,188	12,641,177,932	1,414,938,988	2,100,623	90,851	113,413,794	
20.	Totals (Lines 10 to 19)	23,643,459,057	14,147,046,170	3,427,789,072	37,068,977	4,387,880	144,878,784	5,882,288,174
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,654,812,368	436,783,659	1,205,990,739		50,598	6,139,386	5,847,988
22.	Commissions and expense allowances on reinsurance assumed	300,914,770	292,970,108	7,883,927			41,879	18,856
23.	General insurance expenses	645,993,343	195,252,560	392,696,149	14,789	25,820	8,424,317	49,579,708
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,980,749	(1,995,622)	7,610,839	212	896	281,914	82,510
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	997,477,598			945,328,087	52,149,511		
27.	Aggregate write-ins for deductions	3,686,843,989	2,247,444,638	1,224,718,257			874,338	213,806,756
28.	Totals (Lines 20 to 27)	30,935,481,873	17,317,501,513	6,266,688,982	982,412,064	56,614,705	160,640,618	6,151,623,991
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,285,693,045	(79,817,298)	1,346,335,593	(153,405,103)	(10,846,464)	35,229,155	148,197,162
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,285,693,045	(79,817,298)	1,346,335,593	(153,405,103)	(10,846,464)	35,229,155	148,197,162
32.	Federal income taxes incurred (excluding tax on capital gains)	(150,120,212)	(120,695,777)	(30,516,775)	(8,739,118)	(617,897)	2,006,920	8,442,434
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,435,813,257	40,878,479	1,376,852,368	(144,665,986)	(10,228,567)	33,222,235	139,754,728
34.	Policies/certificates in force end of year	1,158,040	617,102	486,126	31,874	497	13,449	8,992
	DETAILS OF WRITE-INS							
08.301.	COLI Income	150,035,343	71,037,442	78,997,901				
08.302.	Funds Withheld Adjustment - Assumed	130,183,473	111,824,759				16,115,579	2,243,136
08.303.	Miscellaneous Income	8,296,386	2,090,350	2,324,594	767		47,172	3,833,503
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	288,515,202	184,952,550	81,322,495	767		16,162,751	6,076,639
2701.	Funds Withheld Adjustment - Ceded	3,482,169,183	2,231,486,244	1,191,707,005				58,975,934
2702.	Separate Account Reserve	141,339,687						141,339,687
2703.	Transfer to IMR - Ceded, Assumed and MVA	64,966,741	18,072,335	32,529,134			874,249	13,491,023
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,631,623)	(2,113,941)	482,118			89	111
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	3,686,843,989	2,247,444,638	1,224,718,257			874,338	213,806,756

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	152,370,129	218,811	1,853,468			150,297,850	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	101,902,581	18,639,239	24,768,196				58,495,145
4.	Amortization of Interest Maintenance Reserve (IMR)							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	59,972,019					59,972,019	
6.	Commissions and expense allowances on reinsurance ceded	1,452,112	461,738	990,373				
7.	Reserve adjustments on reinsurance ceded	(118,970,227)	(67,620,985)	(51,349,241)				
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	20,893,689					20,893,689	
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	94,183	4,156	18,255				71,771
9.	Totals (Lines 1 to 8.3)	217,714,486	(48,297,041)	(23,718,949)			231,163,558	58,566,917
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	800,254,285	3,487,084	7,701,518			789,065,684	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	50,100,659	12,760,475	37,340,183				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	8,408,625						8,408,625
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(132,492,104)	(58,878,249)	(68,954,173)			(4,659,682)	
20.	Totals (Lines 10 to 19)	726,271,465	(42,630,690)	(23,912,472)			784,406,002	8,408,625
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	425,281	24,465	400,816				
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	4,754,480	2,188,489	2,212,777			67,436	285,778
24.	Insurance taxes, licenses and fees, excluding federal income taxes	186,750	86,115	87,757			(1,986)	14,864
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(654,150,112)					(654,083,283)	(66,829)
27.	Aggregate write-ins for deductions	(3,330,715)	(5,035,771)	1,705,056				
28.	Totals (Lines 20 to 27)	74,157,148	(45,367,392)	(19,506,066)			130,388,169	8,642,437
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	143,557,338	(2,929,648)	(4,212,882)			100,775,389	49,924,480
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	143,557,338	(2,929,648)	(4,212,882)			100,775,389	49,924,480
32.	Federal income taxes incurred (excluding tax on capital gains)	(33,671,074)	687,143	988,123			(23,636,657)	(11,709,683)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	177,228,412	(3,616,791)	(5,201,005)			124,412,046	61,634,162
34.	Policies/certificates in force end of year	506,132	9,976	7,018			488,718	420
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous Income	94,183	4,156	18,255				71,771
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	94,183	4,156	18,255				71,771
2701.	Reserve Adjustments on Reinsurance Assumed	(3,330,715)	(5,035,771)	1,705,056				
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(3,330,715)	(5,035,771)	1,705,056				

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

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

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	112,203												112,203
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	241,576												241,576
4.	Amortization of Interest Maintenance Reserve (IMR)													
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	(42,862)												(42,862)
7.	Reserve adjustments on reinsurance ceded	(178,056)												(178,056)
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income													
9.	Totals (Lines 1 to 8.3)	132,861												132,861
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	266,824												266,824
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(337,888)												(337,888)
20.	Totals (Lines 10 to 19)	(71,064)												(71,064)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	474,030												474,030
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses													
24.	Insurance taxes, licenses and fees, excluding federal income taxes													
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	402,966												402,966
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(270,105)												(270,105)
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(270,105)												(270,105)
32.	Federal income taxes incurred (excluding tax on capital gains)	63,353												63,353
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(333,458)												(333,458)
34.	Policies/certificates in force end of year	38,983												38,983
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)													

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

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

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	33,413,729					33,413,729						
2.	Tabular net premiums or considerations	167,780					167,780						
3.	Present value of disability claims incurred												
4.	Tabular interest	2,675,482					2,675,482						
5.	Tabular less actual reserve released	(4,988,515)					(4,988,515)						
6.	Increase in reserve on account of change in valuation basis												
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7.	Other increases (net)												
8.	Totals (Lines 1 to 7)	31,268,476					31,268,476						
9.	Tabular cost												
10.	Reserves released by death	2,040,929					2,040,929						
11.	Reserves released by other terminations (net)	790,774					790,774						
12.	Annuity, supplementary contract and disability payments involving life contingencies												
13.	Net transfers to or (from) Separate Accounts												
14.	Total Deductions (Lines 9 to 13)	2,831,704					2,831,704						
15.	Reserve December 31 of current year	28,436,772					28,436,772						
	Cash Surrender Value and Policy Loans												
16.	CSV ending balance December 31, current year	27,644,919					27,644,919						
17.	Amount available for policy loans based upon Line 16 CSV	26,494,175					26,494,175						

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	21,564,427			21,564,427					
2.	Tabular net premiums or considerations									
3.	Present value of disability claims incurred									
4.	Tabular interest	1,873,610			1,873,610					
5.	Tabular less actual reserve released	(2,776,018)			(2,776,018)					
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)									
8.	Totals (Lines 1 to 7)	20,662,018			20,662,018					
9.	Tabular cost									
10.	Reserves released by death									
11.	Reserves released by other terminations (net)									
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)									
15.	Reserve December 31 of current year	20,662,018			20,662,018					
	Cash Surrender Value and Policy Loans									
16.	CSV ending balance December 31, current year	20,049,156			20,049,156					
17.	Amount available for policy loans based upon Line 16 CSV	20,049,156			20,049,156					

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	95,616,848,134	36,826,765,380	57,037,756,289	6,171,269		1,746,155,196	
2.	Tabular net premiums or considerations	25,692,914,811	17,448,492,505	8,022,155,047	1,158,931		221,108,327	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	4,447,121,506	2,096,835,422	2,257,956,877	1,137,692		91,191,515	
5.	Tabular less actual reserve released	42,791,472	185,701,999	(108,562,611)	(27,923)		(34,319,994)	
6.	Increase in reserve on account of change in valuation basis	(83,154,781)	(74,798,058)	(8,356,723)				
7.	Other increases (net)	90,852			(5,062,124)	5,152,976		
8.	Totals (Lines 1 to 7)	125,716,611,993	56,482,997,249	67,200,948,879	3,377,845	5,152,976	2,024,135,044	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	15,947,149,552	7,089,851,994	8,692,563,427	168,076		164,566,055	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	15,947,149,552	7,089,851,994	8,692,563,427	168,076		164,566,055	
15.	Reserve December 31 of current year	109,769,462,440	49,393,145,255	58,508,385,452	3,209,769	5,152,976	1,859,568,990	
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	101,140,219,035	47,143,131,942	53,993,998,719	3,088,374			
17.	Amount available for policy loans based upon Line 16 CSV	118,846,461	117,527,732	1,318,729				

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	929,678,560	435,337,463	442,800,521			51,540,576	
2.	Tabular net premiums or considerations	9,229,814	968,335	8,193,345			68,134	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	16,575,435	8,269,553	5,943,268			2,362,615	
5.	Tabular less actual reserve released	(2,900,650)	(582,744)	(874,798)			(1,443,107)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	952,583,159	443,992,606	456,062,335			52,528,218	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	155,395,170	67,531,811	82,216,035			5,647,324	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	155,395,170	67,531,811	82,216,035			5,647,324	
15.	Reserve December 31 of current year	797,187,989	376,460,795	373,846,300			46,880,895	
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	727,256,042	368,595,513	358,660,529				
17.	Amount available for policy loans based upon Line 16 CSV	76,149,298	76,149,298					

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 268,848,222	369,998,994
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 5,948,433,327	5,926,174,946
1.3	Bonds of affiliates	(a) 1,910,570,987	1,983,603,713
2.1	Preferred stocks (unaffiliated)	(b) 101,106,453	97,665,347
2.11	Preferred stocks of affiliates	(b) 8,872,500	8,874,066
2.2	Common stocks (unaffiliated)	82,337,888	82,337,888
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 4,557,162,846	4,736,361,962
4.	Real estate	(d) 37,403,747	37,403,747
5	Contract loans	5,454,781	5,546,260
6	Cash, cash equivalents and short-term investments	(e) 424,856,293	422,726,432
7	Derivative instruments	(f) 428,994,223	458,864,750
8.	Other invested assets	(185,080,219)	(132,204,517)
9.	Aggregate write-ins for investment income	12,222,634	13,455,016
10.	Total gross investment income	13,601,183,683	14,010,808,604
11.	Investment expenses		(g) 874,629,989
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 9,158,094
13.	Interest expense		(h) 179,341,729
14.	Depreciation on real estate and other invested assets		(i) 3,376,394
15.	Aggregate write-ins for deductions from investment income		211,603,078
16.	Total deductions (Lines 11 through 15)		1,278,109,284
17.	Net investment income (Line 10 minus Line 16)		12,732,699,320
	DETAILS OF WRITE-INS		
0901.	Other Income	12,222,634	13,455,016
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	12,222,634	13,455,016
1501.	Other Expense		211,603,078
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		211,603,078

(a) Includes $ 400,899,897 accrual of discount less $ 223,877,582 amortization of premium and less $ 487,050,806 paid for accrued interest on purchases.

(b) Includes $ 39 accrual of discount less $ amortization of premium and less $ 235,967 paid for accrued dividends on purchases.

(c) Includes $ 146,659,464 accrual of discount less $ 172,332,861 amortization of premium and less $ paid for accrued interest on purchases.

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

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

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

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

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

(i) Includes $ 3,375,893 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	32,833,010	(869,553)	31,963,457		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(96,875,871)	19,063,923	(77,811,948)	18,976,208	1,171,783,562
1.3	Bonds of affiliates	4,630,446	1,356,732	5,987,178	67,270	614,925,247
2.1	Preferred stocks (unaffiliated)	3,570,211		3,570,211	9,343,041	
2.11	Preferred stocks of affiliates				4	
2.2	Common stocks (unaffiliated)	(13,526)		(13,526)	(2,964,949)	1,075,120
2.21	Common stocks of affiliates				77,482,083	
3.	Mortgage loans	13,182,102	46,900,374	60,082,476	(38,796,655)	698,196,273
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(126,012)	35,110,060	34,984,049	1,453,664	13,905,355
7.	Derivative instruments	(103,909,027)	(404,433,535)	(508,342,562)	798,266,350	(1,515,225,396)
8.	Other invested assets	(75,687,389)	(10,088,564)	(85,775,953)	882,743,356	66,359,322
9.	Aggregate write-ins for capital gains (losses)	(1,676,674)	(11,159,287)	(12,835,962)		(860,881,841)
10.	Total capital gains (losses)	(224,072,731)	(324,119,849)	(548,192,580)	1,746,570,373	190,137,640
	DETAILS OF WRITE-INS					
0901.	Foreign Currency translation adj - reserve liability					(860,881,841)
0902.	Other gains (losses)	(1,676,674)	(11,159,287)	(12,835,962)		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	(1,676,674)	(11,159,287)	(12,835,962)		(860,881,841)

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected								
2.	Deferred and accrued								
3.	Deferred , accrued and uncollected:								
	3.1 Direct								
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded								
	3.4 Net (Line 1 + Line 2)								
4.	Advance								
5.	Line 3.4 - Line 4								
6.	Collected during year:								
	6.1 Direct	15,522,601,164			15,522,601,164				
	6.2 Reinsurance assumed	8,158,933,116			8,158,933,116				
	6.3 Reinsurance ceded	18,912,723,890			18,912,723,890				
	6.4 Net	4,768,810,390			4,768,810,390				
7.	Line 5 + Line 6.4	4,768,810,390			4,768,810,390				
8.	Prior year (uncollected + deferred and accrued - advance)								
9.	First year premiums and considerations:								
	9.1 Direct	15,522,601,164			15,522,601,164				
	9.2 Reinsurance assumed	8,158,933,116			8,158,933,116				
	9.3 Reinsurance ceded	18,912,723,890			18,912,723,890				
	9.4 Net (Line 7 - Line 8)	4,768,810,390			4,768,810,390				
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	20,758,128,329	19,671,806		19,977,943,571	760,512,951			
	10.2 Reinsurance assumed	20,681,349	1,391,626		19,289,723				
	10.3 Reinsurance ceded	16,718,223,413	21,063,129		16,088,749,923	608,410,361			
	10.4 Net	4,060,586,264	302		3,908,483,372	152,102,590			
	RENEWAL								
11.	Uncollected								
12.	Deferred and accrued	3,211,978	3,211,978						
13.	Deferred, accrued and uncollected:								
	13.1 Direct	10,460,275	9,956,239	14,335			489,701		
	13.2 Reinsurance assumed	1,789,275	1,789,275						
	13.3 Reinsurance ceded	9,037,573	8,533,536	14,335			489,701		
	13.4 Net (Line 11 + Line 12)	3,211,978	3,211,978						
14.	Advance								
15.	Line 13.4 - Line 14	3,211,978	3,211,978						
16.	Collected during year:								
	16.1 Direct	157,176,555	107,851,548	1,885,677	39,036,077	1,337,696	7,065,557		
	16.2 Reinsurance assumed	9,111,764	6,746,892		2,364,871				
	16.3 Reinsurance ceded	151,255,631	114,192,885	1,680,788	27,358,446	1,070,157	6,953,354		
	16.4 Net	15,032,688	405,555	204,888	14,042,502	267,539	112,203		
17.	Line 15 + Line 16.4	18,244,666	3,617,533	204,888	14,042,502	267,539	112,203		
18.	Prior year (uncollected + deferred and accrued - advance)	3,450,056	3,450,056						
19.	Renewal premiums and considerations:								
	19.1 Direct	155,792,807	106,548,648	1,880,412	39,036,077	1,337,696	6,989,975		
	19.2 Reinsurance assumed	8,946,695	6,581,823		2,364,871				
	19.3 Reinsurance ceded	149,944,892	112,962,994	1,675,523	27,358,446	1,070,157	6,877,772		
	19.4 Net (Line 17 - Line 18)	14,794,610	167,477	204,888	14,042,502	267,539	112,203		
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	36,436,522,300	126,220,454	1,880,412	35,539,580,812	761,850,647	6,989,975		
	20.2 Reinsurance assumed	8,188,561,160	7,973,449		8,180,587,710				
	20.3 Reinsurance ceded	35,780,892,195	134,026,123	1,675,523	35,028,832,258	609,480,518	6,877,772		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	8,844,191,264	167,780	204,888	8,691,336,264	152,370,129	112,203		

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums	147	147						
22.	All other								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	1,059,035,940	46,174		1,059,412,929	44,515	(467,678)		
	23.2 Reinsurance assumed	54,106,895	31		54,106,864				
	23.3 Net ceded less assumed	1,004,929,044	46,143		1,005,306,064	44,515	(467,678)		
24.	Single:								
	24.1 Reinsurance ceded	837,144,620			837,144,620				
	24.2 Reinsurance assumed	327,275			327,275				
	24.3 Net ceded less assumed	836,817,345			836,817,345				
25.	Renewal:								
	25.1 Reinsurance ceded	428,273,031	11,484,211	69,109	414,887,298	1,407,597	424,816		
	25.2 Reinsurance assumed	247,035,735	555,104		246,480,631				
	25.3 Net ceded less assumed	181,237,296	10,929,107	69,109	168,406,667	1,407,597	424,816		
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	2,324,453,591	11,530,385	69,109	2,311,444,847	1,452,112	(42,862)		
	26.2 Reinsurance assumed (Page 6, Line 22)	301,469,905	555,135		300,914,770				
	26.3 Net ceded less assumed	2,022,983,685	10,975,250	69,109	2,010,530,077	1,452,112	(42,862)		
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	529,636,106	42,882		529,536,319	55,643	1,262		
28.	Single	1,046,068,045			1,046,068,045				
29.	Renewal	81,334,469	1,209,715	74,345	79,208,005	369,637	472,767		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	1,657,038,620	1,252,596	74,345	1,654,812,368	425,281	474,030		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	16,854,227				19,789,953		36,644,180
2.	Salaries and wages	278,898,030				583,063,820		861,961,850
3.11	Contributions for benefit plans for employees	26,876,950						26,876,950
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans	23,301,101						23,301,101
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	5,842,585				3,940,165		9,782,750
3.32	Other agent welfare							
4.1	Legal fees and expenses	26,365,108				16,182,715		42,547,823
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	19,465,351				24,347,491		43,812,842
4.5	Expense of investigation and settlement of policy claims							
5.1	Traveling expenses	9,264,666				19,662,519		28,927,185
5.2	Advertising	4,654,349				3,377,483		8,031,831
5.3	Postage, express, telegraph and telephone	5,222,096				26,048		5,248,144
5.4	Printing and stationery	1,357,285						1,357,285
5.5	Cost or depreciation of furniture and equipment	643,793				2,915,468		3,559,260
5.6	Rental of equipment	1,219,326						1,219,326
5.7	Cost or depreciation of EDP equipment and software	52,917,286				21,592,136		74,509,422
6.1	Books and periodicals	2,046,415				5,510,233		7,556,648
6.2	Bureau and association fees	15,078,393						15,078,393
6.3	Insurance, except on real estate	1,385,123						1,385,123
6.4	Miscellaneous losses	497,442						497,442
6.5	Collection and bank service charges	1,813,107				82,809,377		84,622,485
6.6	Sundry general expenses	23,014,776				63,919,772		86,934,548
6.7	Group service and administration fees	17,027,586						17,027,586
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	2,958,625						2,958,625
7.2	Agents' balances charged off (less $ 5,335 recovered)	1,138						1,138
7.3	Agency conferences other than local meetings	12,187,384						12,187,384
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses					27,492,810		27,492,810
9.2	Investment expenses not included elsewhere							
9.3	Aggregate write-ins for expenses	101,855,679						101,855,679
10.	General expenses incurred	650,747,823				874,629,989	(b)	(a) 1,525,377,812
11.	General expenses unpaid Dec. 31, prior year	29,846,806						29,846,806
12.	General expenses unpaid Dec. 31, current year	35,456,042						35,456,042
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	645,138,588				874,629,989		1,519,768,577
	DETAILS OF WRITE-INS							
09.301.	Index License Fees	69,245,314						69,245,314
09.302.	Underwriting Fees	32,610,365						32,610,365
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	101,855,679						101,855,679

(a) Includes management fees of $ 1,180,372,458 to affiliates and $ to non-affiliates.

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

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	2,166,261			9,158,094		11,324,355
2.	State insurance department licenses and fees	(3,649,058)					(3,649,058)
3.	State taxes on premiums	1,655,141					1,655,141
4.	Other state taxes, including $ for employee benefits						
5.	U.S. Social Security taxes	15,940,129					15,940,129
6.	All other taxes	(9,917,934)					(9,917,934)
7.	Taxes, licenses and fees incurred	6,194,539			9,158,094		15,352,633
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	19,078,736					19,078,736
9.	Taxes, licenses and fees unpaid Dec. 31, current year	9,600,828					9,600,828
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	15,672,447			9,158,094		24,830,541

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	147	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	147	
6.	Paid in cash	22,033	
7.	Left on deposit	519	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	22,700	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	22,549	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	22,549	
16.	Total from prior year	25,085	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	20,164	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001. 160% of 1980 CSO 5.5% CRVM:ALBL:IPC	9,779		9,779		
0100002. 1941 CSI 2.50% CRVM ANB CRF	3,576,052	3,493,737	82,315		
0100003. 1941 CSI 2.50% NLP ANB CRF	52,510	52,510			
0100004. 1941 CSI 3.00% CRVM ANB CNF	37,245	36,934	311		
0100005. 1941 CSI 3.00% CRVM ANB CRF	20,829,522	20,829,136	386		
0100006. 1941 CSI 3.00% NLP ANB CRF	112,805	112,805			
0100007. 1941 CSI 3.25% CRVM ANB CRF	6,083	6,083			
0100008. 1941 CSI 3.25% NLP ANB CRF	59,165	59,165			
0100009. 1941 CSI 3.50% CRVM ANB CNF	2,092		2,092		
0100010. 1941 CSI 3.50% CRVM ANB CRF	1,394,852	1,394,852			
0100011. 1941 CSO 2.00% NLP 1946-1965	12,128		12,128		
0100012. 1941 CSO 2.25% CRVM 1948-1963	1,327,095		1,327,095		
0100013. 1941 CSO 2.25% NLP 1948-1965	8,955,053		8,955,053		
0100014. 1941 CSO 2.50% CRVM 1948-1965	1,314,397		1,314,397		
0100015. 1941 CSO 2.50% CRVM ANB CNF	4,918,324		4,918,324		
0100016. 1941 CSO 2.50% NLP 1948-1965	9,501,114		9,501,114		
0100017. 1941 CSO 2.50% NLP ANB CNF	60,992		60,992		
0100018. 1941 CSO 2.75% CRVM ANB CNF	52,326		52,326		
0100019. 1941 CSO 3% NL:ANB:IPC	856,809		856,809		
0100020. 1941 CSO 3.00% CRVM 1959-1965	69,127		69,127		
0100021. 1941 CSO 3.00% CRVM ANB CNF	5,979,015	94	5,978,921		
0100022. 1941 CSO 3.00% NJ 1958-1965	8,280		8,280		
0100023. 1941 CSO 3.00% NLP ANB CNF	6,308,991		6,308,991		
0100024. 1941 CSO 3.25% CRVM ANB CNF	2,808,422		2,808,422		
0100025. 1941 CSO 3.50% CRVM ANB CNF	304,532		304,532		
0100026. 1941 CSO 3.50% NLP ANB CNF	715,542		715,542		
0100027. 1941 SSI 2.50% CRVM ANB CRF	2,573,123	2,573,123			
0100028. 1941 SSI 2.50% NLP ANB CRF	334,022	334,022			
0100029. 1941 SSI 3.00% CRVM ANB CRF	4,078,320	4,078,320			
0100030. 1941 SSI 3.00% NLP ANB CRF	267,458	267,458			
0100031. 1941 SSI 3.25% CRVM ANB CRF	14,243	14,243			
0100032. 1941 SSI 3.25% NLP ANB CRF	73,957	73,957			
0100033. 1941 SSI 3.50% CRVM ANB CRF	3,057	3,057			
0100034. 1958 CET 2.00% NLP CNF	12,068		12,068		
0100035. 1958 CET 2.50% CRVM CNF	57,428		57,428		
0100036. 1958 CET 2.50% NLP CNF	15,155		15,155		
0100037. 1958 CET 2.75% CRVM CNF	1,749		1,749		
0100038. 1958 CET 3%/20Y/2.5% CRVM CNF	38,557		38,557		
0100039. 1958 CET 3.00% CRVM	33,864		33,864		
0100040. 1958 CET 3.00% CRVM CNF	9,726,228		9,726,228		
0100041. 1958 CET 3.00% CRVM CRF	16,238		16,238		
0100042. 1958 CET 3.00% MOD CNF	337,180		337,180		
0100043. 1958 CET 3.00% NET PREMIUMS TABLE CNF	99,311		99,311		
0100044. 1958 CET 3.00% NJ CNF	6,858		6,858		
0100045. 1958 CET 3.00% NLP	42,695		42,695		
0100046. 1958 CET 3.00% NLP CNF	228,223		228,223		
0100047. 1958 CET 3.5%/20Y/2.5% CRVM CNF	690		690		
0100048. 1958 CET 3.50% CRVM ALB CNF	69,594		69,594		
0100049. 1958 CET 3.50% CRVM CNF	390,162		390,162		
0100050. 1958 CET 3.50% CRVM CRF	8,532		8,532		
0100051. 1958 CET 3.50% NLP	25,192		25,192		
0100052. 1958 CET 4%/20Y/3% CRVM CRF	22,998		22,998		
0100053. 1958 CET 4.00% CRVM CNF	112,783		112,783		
0100054. 1958 CET 4.00% CRVM CRF	270		270		
0100055. 1958 CET 4.00% MOD CNF	27,661		27,661		
0100056. 1958 CET 4.50% CRVM	13,201		13,201		
0100057. 1958 CET 4.50% CRVM ALB CNF	5,520		5,520		
0100058. 1958 CET 4.50% CRVM CNF	2,711,982		2,711,982		
0100059. 1958 CET 4.50% CRVM CRF	39,807		39,807		
0100060. 1958 CET 5.50% CRVM CNF	86,952		86,952		
0100061. 1958 CET 5.50% NLP	7,844		7,844		
0100062. 1958 CET 7.50% NLP	74,608		74,608		
0100063. 1958 CSO 2.00% NLP CNF	404,492		404,492		
0100064. 1958 CSO 2.25% CRVM CRF	485,598		485,598		
0100065. 1958 CSO 2.50% CRVM 1963-1984	8,069,111		8,069,111		
0100066. 1958 CSO 2.50% CRVM CNF	811,532		811,532		
0100067. 1958 CSO 2.50% MOD 1964-1981	445,495		445,495		
0100068. 1958 CSO 2.50% NLP 1963-1984	16,617,606		16,617,606		
0100069. 1958 CSO 2.50% NLP CNF	474,086		474,086		
0100070. 1958 CSO 2.75% CRVM CNF	290,420		290,420		
0100071. 1958 CSO 3% CRVM CNF	888,873				888,873
0100072. 1958 CSO 3%/20Y/2.5% CRVM CNF	1,427,006		1,427,006		
0100073. 1958 CSO 3.00% CRVM 1963-1985	1,920,778		1,920,778		
0100074. 1958 CSO 3.00% CRVM ANB CRF	208,106		208,106		
0100075. 1958 CSO 3.00% CRVM CNF	124,935,821		124,932,985		2,835
0100076. 1958 CSO 3.00% MOD 1965-1980	8,441,703		8,441,703		
0100077. 1958 CSO 3.00% MOD CNF	4,280,861		4,280,861		
0100078. 1958 CSO 3.00% NJ CNF	36,786		36,786		
0100079. 1958 CSO 3.00% NLP 1963-1984	19,563,491		19,563,491		
0100080. 1958 CSO 3.00% NLP ALB CNF	64,506		64,506		
0100081. 1958 CSO 3.00% NLP CNF	7,327,822		7,327,822		
0100082. 1958 CSO 3.00% TABLES CRF	30,086	191	29,895		
0100083. 1958 CSO 3.25%/20Y/2.25% CRVM CNF	292,824		292,824		
0100084. 1958 CSO 3.5%/20Y/2.5% CRVM CNF	89,376		89,376		
0100085. 1958 CSO 3.5%/20Y/3% NET PREMIUMS TABLE CNF	1,745,773		1,745,773		
0100086. 1958 CSO 3.5%/A65/2.5% CRVM CRF	14,998,505		14,998,505		
0100087. 1958 CSO 3.50% CRVM 1963-1988	3,439,889		3,439,889		
0100088. 1958 CSO 3.50% CRVM ALB CNF	422,687		422,687		
0100089. 1958 CSO 3.50% CRVM ANB CRF	243,934		243,934		
0100090. 1958 CSO 3.50% CRVM CNF	4,896,257		4,896,257		
0100091. 1958 CSO 3.50% CRVM CRF	1,092,764		1,092,764		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100092.	1958 CSO 3.50% MOD 1963-1988	14,873,512		14,873,512		
0100093.	1958 CSO 3.50% NLP 1963-1988	19,620,691		19,620,691		
0100094.	1958 CSO 3.50% NLP ALB CNF	8,527		8,527		
0100095.	1958 CSO 3.50% TABLES CRF	12		12		
0100096.	1958 CSO 4%/20Y/3% CRVM CRF	651,708		651,708		
0100097.	1958 CSO 4%/20Y/3.25% CRVM CNF	37,001		37,001		
0100098.	1958 CSO 4%/A65/5.5% CRVM CNF	8,330		8,330		
0100099.	1958 CSO 4.00% CRVM 1977-1988	21,486,015		21,486,015		
0100100.	1958 CSO 4.00% CRVM ALB CNF	793,339		793,339		
0100101.	1958 CSO 4.00% CRVM ALB CRF	1,960,129		1,960,129		
0100102.	1958 CSO 4.00% CRVM ANB CNF	34,754,132		34,754,132		
0100103.	1958 CSO 4.00% CRVM ANB CRF	81,281		81,281		
0100104.	1958 CSO 4.00% CRVM CNF	6,948,785		6,948,785		
0100105.	1958 CSO 4.00% CRVM CRF	11,597		11,597		
0100106.	1958 CSO 4.00% MOD 1978-1988	20,971,133		20,971,133		
0100107.	1958 CSO 4.00% MOD CNF	1,067,887		1,067,887		
0100108.	1958 CSO 4.00% NLP 1978-1988	24,623,285		24,623,285		
0100109.	1958 CSO 4.00% NLP ANB CRF	75		75		
0100110.	1958 CSO 4.50% CRVM 1979-1989	88,634,548		88,634,548		
0100111.	1958 CSO 4.50% CRVM ALB CNF	18,577,696		18,577,696		
0100112.	1958 CSO 4.50% CRVM ALB CRF	2,564,114		2,564,114		
0100113.	1958 CSO 4.50% CRVM ANB CRF	1,240,956		1,240,956		
0100114.	1958 CSO 4.50% CRVM CNF	39,990,727		39,990,727		
0100115.	1958 CSO 4.50% CRVM CRF	205,554		205,554		
0100116.	1958 CSO 4.50% MOD 1982-1988	13,620,199		13,620,199		
0100117.	1958 CSO 4.50% NLP 1980-1989	101,369,624		101,369,624		
0100118.	1958 CSO 4.50% NLP ALB CNF	47,304		34,609		12,695
0100119.	1958 CSO 5.50% CRVM	471,311		471,311		
0100120.	1958 CSO 5.50% CRVM ALB CNF	6,675,653		6,675,653		
0100121.	1958 CSO 5.50% CRVM ALB CRF	641,159		641,159		
0100122.	1958 CSO 5.50% CRVM ANB CNF	20,555		20,555		
0100123.	1958 CSO 5.50% CRVM CNF	36,979,350		36,979,350		
0100124.	1958 CSO 5.50% NLP 1982-1985	97,775		97,775		
0100125.	1958 CSO 6.00% CRVM	11,330,020		11,330,020		
0100126.	1960 CSG 4.00% CRVM CNF	188,720		188,720		
0100127.	1960 CSG 5.00% CRVM CNF	1,793,251		1,793,251		
0100128.	1961 CIET 3.00% CRVM CRF	1,379,695	1,379,695			
0100129.	1961 CIET 3.00% TABLES CNF	23,234	23,234			
0100130.	1961 CIET 3.50% CRVM ALB CRF	758,282	758,282			
0100131.	1961 CIET 3.50% CRVM CRF	39,055	39,055			
0100132.	1961 CSI 3.00% CRVM CRF	9,351,706	9,338,594	13,112		
0100133.	1961 CSI 3.50% CRVM CRF	246,726	246,726			
0100134.	1980 CET (4.00%-6.00%) CRVM	28,732		28,732		
0100135.	1980 CET 3.00% CRVM ALB CNF	2,124		2,124		
0100136.	1980 CET 4.00% CRVM ALB CNF	775,100		775,100		
0100137.	1980 CET 4.00% CRVM ALB CRF	48		48		
0100138.	1980 CET 4.00% CRVM ANB CRF	132,489		132,489		
0100139.	1980 CET 4.50% CRVM ALB CNF	5,080,867		5,080,867		
0100140.	1980 CET 4.50% CRVM ALB CRF	1,639,068		1,639,068		
0100141.	1980 CET 4.50% CRVM ANB CNF	265		265		
0100142.	1980 CET 5.00% CRVM ALB CNF	496,652		496,652		
0100143.	1980 CET 5.00% CRVM ALB CRF	789,799		789,799		
0100144.	1980 CET 5.00% CRVM ANB CNF	75,111		75,111		
0100145.	1980 CET 5.50% CRVM ALB CNF	1,098,449		1,098,449		
0100146.	1980 CET 5.50% CRVM ALB CRF	1,904,984		1,904,984		
0100147.	1980 CET 5.50% CRVM ANB CRF	2,345		2,345		
0100148.	1980 CET 5.50% CRVM CNF	402,861		402,861		
0100149.	1980 CET 6.00% CRVM ALB CNF	93,216		93,216		
0100150.	1980 CET F ALB 4.50% NL CNF	841		841		
0100151.	1980 CET F ALB 5.50% NL CNF	7,611		7,611		
0100152.	1980 CET M ALB 4.50% NL CNF	491		491		
0100153.	1980 CET M ALB 5.50% NL CNF	15,726		15,726		
0100154.	1980 CSO 175% 50/50 ALB 4.50% CRVM CNF	19,619		19,619		
0100155.	1980 CSO 175% 50/50 ALB 4.50% NL CNF	86,670		86,670		
0100156.	1980 CSO 175% 50/50 ALB 5.00% CRVM CNF	20,683		20,683		
0100157.	1980 CSO 175% 50/50 ALB 5.00% NL CNF	81,077		81,077		
0100158.	1980 CSO 200% 50/50 ALB 4.50% CRVM CNF	20,345		20,345		
0100159.	1980 CSO 200% 50/50 ALB 5.00% CRVM CNF	10,468		10,468		
0100160.	1980 CSO 250% 50/50 ALB 4.50% CRVM CNF	33,145		33,145		
0100161.	1980 CSO 250% 50/50 ALB 5.00% CRVM CNF	47,193		47,193		
0100162.	1980 CSO 3.50% CRVM ALB CNF	1,534		1,534		
0100163.	1980 CSO 4.00% CRVM 1984-2009	204,375,731		204,165,132		210,599
0100164.	1980 CSO 4.00% CRVM ALB CNF	148,695,200		148,058,576		636,623
0100165.	1980 CSO 4.00% CRVM ALB CRF	122,537		122,537		
0100166.	1980 CSO 4.00% CRVM ANB CNF	91,582,701		91,582,701		
0100167.	1980 CSO 4.00% CRVM ANB CRF	1,187,353		1,187,353		
0100168.	1980 CSO 4.00% MOD 1985-2009	63,045,592		63,045,592		
0100169.	1980 CSO 4.00% NET PREMIUMS TABLE ALB CRF	21,969		21,969		
0100170.	1980 CSO 4.00% NLP 1984-2009	80,154,415		80,154,415		
0100171.	1980 CSO 4.00% TABLES ALB CNF	8,376		8,376		
0100172.	1980 CSO 4.00% TABLES ALB CRF	2,111		2,111		
0100173.	1980 CSO 4.50% CRVM	1,849,203		1,849,203		
0100174.	1980 CSO 4.50% CRVM 1985-2005	447,667,026		427,264,331		20,402,695
0100175.	1980 CSO 4.50% CRVM ALB CNF	80,009,344		79,421,940		587,405
0100176.	1980 CSO 4.50% CRVM ALB CRF	679,286		679,286		
0100177.	1980 CSO 4.50% CRVM ANB CNF	36,157,663		36,157,663		
0100178.	1980 CSO 4.50% CRVM ANB CRF	45,786		45,786		
0100179.	1980 CSO 4.50% CRVM CNF	238,941		238,941		
0100180.	1980 CSO 4.50% MOD 1992-1998	10,748,809		10,748,809		
0100181.	1980 CSO 4.50% NET PREMIUMS TABLE ALB CRF	65,371		65,371		
0100182.	1980 CSO 4.50% NLP 1985-2005	198,693,115		198,693,115		
0100183.	1980 CSO 4.50% NLP ALB CNF	256				256

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100184. 1980 CSO 4.50% TABLES ALB CNF	34,585		34,585		
0100185. 1980 CSO 4.50% TABLES ALB CRF	14,911		14,911		
0100186. 1980 CSO 4.50% TABLES ANB CRF	13		13		
0100187. 1980 CSO 5.00% CRVM 1987-1994	85,183,128		85,183,128		
0100188. 1980 CSO 5.00% CRVM ALB CNF	66,980,060		66,980,060		
0100189. 1980 CSO 5.00% CRVM ANB CNF	174,074,048		174,074,048		
0100190. 1980 CSO 5.00% CRVM ANB CRF	3,518,244		3,518,244		
0100191. 1980 CSO 5.00% NET PREMIUMS TABLE ALB CRF	9,423		9,423		
0100192. 1980 CSO 5.00% NLP 1987-1994	92,917,964		92,917,964		
0100193. 1980 CSO 5.50% CRVM 1987-1992	245,486,395		245,486,395		
0100194. 1980 CSO 5.50% CRVM ALB CNF	147,711,774		147,711,774		
0100195. 1980 CSO 5.50% CRVM ALB CRF	905,471		905,471		
0100196. 1980 CSO 5.50% CRVM ANB CNF	8,628,730		8,628,730		
0100197. 1980 CSO 5.50% CRVM ANB CRF	202,312		202,312		
0100198. 1980 CSO 5.50% CRVM CNF	1,182,710		1,182,710		
0100199. 1980 CSO 5.50% NET PREMIUMS TABLE ALB CRF	26,346		26,346		
0100200. 1980 CSO 5.50% NLP 1987-1992	113,510,701		113,510,701		
0100201. 1980 CSO 50/50 ALB 4.50% CRVM CNF	4,947,102		4,947,102		
0100202. 1980 CSO 50/50 ALB 4.50% NL CNF	3,023,548		3,023,548		
0100203. 1980 CSO 6.00% CRVM 1983-1986	21,924,833		21,924,833		
0100204. 1980 CSO 6.00% CRVM ALB CNF	1,207,142		1,207,142		
0100205. 1980 CSO 6.00% CRVM ANB CNF	834,726		834,726		
0100206. 1980 CSO 6.00% NLP 1983-1986	17,035,385		17,035,385		
0100207. 1980 CSO F 200% ALB 4.50% CRVM CNF	42,439		42,439		
0100208. 1980 CSO F 200% ALB 4.50% NL CNF	75,280		75,280		
0100209. 1980 CSO F ALB 4.00% CRVM CNF	4,858		4,858		
0100210. 1980 CSO F ALB 4.00% NL CNF	20,123		20,123		
0100211. 1980 CSO F ALB 4.50% CRVM CNF	382,389		382,389		
0100212. 1980 CSO F ALB 4.50% NL CNF	951,001		951,001		
0100213. 1980 CSO F ALB 5.00% NL CNF	18,243		18,243		
0100214. 1980 CSO F ALB 5.50% CRVM CNF	324,215		324,215		
0100215. 1980 CSO F ALB 5.50% NL CNF	220,049		220,049		
0100216. 1980 CSO JOINT 4.00% CRVM 1997-2009	2,829,158		2,829,158		
0100217. 1980 CSO JOINT 4.50% CRVM 1995-2005	45,348,852		45,348,852		
0100218. 1980 CSO JOINT 4.50% NLP 1995-2005	8,409,095		8,409,095		
0100219. 1980 CSO JOINT 5.00% CRVM 1993-1994	10,137,231		10,137,231		
0100220. 1980 CSO JOINT 5.00% NLP 1989-1992	5,824,261		5,824,261		
0100221. 1980 CSO JOINT 5.50% CRVM 1989-1992	26,291,713		26,291,713		
0100222. 1980 CSO JOINT 5.50% NLP 1989-1992	14,121,494		14,121,494		
0100223. 1980 CSO M 200% ALB 4.50% CRVM CNF	43,898		43,898		
0100224. 1980 CSO M 200% ALB 4.50% NL CNF	63,247		63,247		
0100225. 1980 CSO M ALB 4.00% CRVM CNF	2,381		2,381		
0100226. 1980 CSO M ALB 4.00% NL CNF	11,297		11,297		
0100227. 1980 CSO M ALB 4.50% CRVM CNF	132,718		132,718		
0100228. 1980 CSO M ALB 4.50% NL CNF	411,770		411,770		
0100229. 1980 CSO M ALB 5.00% NL CNF	33,455		33,455		
0100230. 1980 CSO M ALB 5.50% CRVM CNF	220,685		220,685		
0100231. 1980 CSO M ALB 5.50% NL CNF	106,644		106,644		
0100232. 1980 CSO S&U 4.00% CRVM 2006-2009	16,862		16,862		
0100233. 1980 CSO S&U 4.50% CRVM 1995-2005	354,470		354,470		
0100234. 1980 CSO S&U 4.50% NLP	4,032		4,032		
0100235. 2001 CSO 3.50% CRVM 2013-NB	32,282,740		32,282,740		
0100236. 2001 CSO 3.50% CRVM ANB CNF	1,900,496		1,900,496		
0100237. 2001 CSO 3.50% NLP 2013-NB	5		5		
0100238. 2001 CSO 3.50% TABLES CRF	79		79		
0100239. 2001 CSO 4.00% CRVM 2006-NB	554,897,381		554,897,381		
0100240. 2001 CSO 4.00% CRVM ALB CNF	2,027,106		1,819,433		207,673
0100241. 2001 CSO 4.00% CRVM ANB CNF	11,200,151		11,200,151		
0100242. 2001 CSO 4.00% CRVM CNF	36,283				36,283
0100243. 2001 CSO 4.00% NET PREMIUMS TABLE CRF	1,180		1,180		
0100244. 2001 CSO 4.00% NLP 2006-NB	208		208		
0100245. 2001 CSO 4.00% TABLES CRF	2,198		2,198		
0100246. 2001 CSO 4.50% CRVM 2005-2006	315,391		315,391		
0100247. 2017 CSO 3.00% VM-20 NPR ALB CNF	205,324		205,324		
0100248. 2017 CSO 3.50% CRVM ALB CNF	52,874		52,874		
0100249. 2017 CSO 3.50% VM-20 NPR ALB CNF	96,840		96,840		
0100250. 60 CSG 5.00% CRVM CRF	1,095,543				1,095,543
0100251. 61 CSI 3.50% CRVM ALB CRF	8,702,257	8,702,257			
0100252. AE 3.00% ILL STD 1918-1947	17,831		17,831		
0100253. AE 3.00% NLP 1918-1947	2,039,675		2,039,675		
0100254. AE 3.50% NLP 1905-1942	98,257		98,257		
0100255. AMER EXP 3.00% CRVM ANB CNF	486,377		486,377		
0100256. AMER EXP 3.00% IL ANB CNF	300	300			
0100257. AMER EXP 3.50% CRVM ANB CNF	282,448		282,448		
0100258. AMER EXP 3.50% FTP ANB CRF	236,229	236,229			
0100259. AMER EXP 3.50% IL ANB CNF	82,656		82,656		
0100260. AMER EXP 3.50% IL ANB CRF	6,245,064	6,235,670	9,394		
0100261. AMER EXP 3.50% NLP ANB CNF	41,459		41,459		
0100262. AMER EXP 3.50% NLP ANB CRF	293,214	289,145	4,070		
0100263. AMER EXP 4.00% CRVM ANB CRF	22,504	22,504			
0100264. AMER EXP 4.00% FTP ANB CRF	20,062,379	20,062,379			
0100265. AMER EXP 4.00% NLP ANB CRF	48,100	48,100			
0100266. AMER EXP 4.00% TABLES ANB CRF	4,618,746	4,618,746			
0100267. FRONT END LOAD UL: RESERVE=FUND VALUE	6,450,315		6,450,315		
0100268. GROUP CONVERSION					
0100269. STD IND 3.50% CRVM CRF	420,620	420,575	45		
0100270. STD IND 3.50% IL CRF	9,121	9,121			
0100271. SUBSTD IND 3.50% IL CRF	5,839	5,839			
0199997. Totals (gross)	3,937,177,519	85,766,138	3,827,329,900		24,081,482
0199998. Reinsurance ceded	3,889,543,925	85,766,138	3,799,667,845		4,109,943
0199999. Life Insurance: Totals (net)	47,633,594		27,662,055		19,971,539

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 2012IAR 3.0% - 3.24% CARVM DEF	5,484,021,930	XXX	5,484,021,930	XXX	
0200002. 2012IAR 3.25% - 3.49% CARVM DEF	7,009,329,842	XXX	7,009,329,842	XXX	
0200003. 2012IAR 3.5% - 3.74% CARVM DEF	12,395,141,500	XXX	12,395,141,500	XXX	
0200004. 2012IAR 3.75% - 3.99% CARVM DEF	4,711,346,628	XXX	4,711,346,628	XXX	
0200005. 2012IAR 4.0% - 4.24% CARVM DEF	8,844,348,261	XXX	8,844,348,261	XXX	
0200006. 2012IAR 4.25% - 4.49% CARVM DEF	11,104,354,112	XXX	11,104,354,112	XXX	
0200007. 2012IAR 4.5% - 4.74% CARVM DEF	15,930,520,113	XXX	15,930,520,113	XXX	
0200008. 2012IAR 4.75% - 4.99% CARVM DEF	863,506	XXX	863,506	XXX	
0200009. 2012IAR 5.0% - 5.24% CARVM DEF	29,608,636,572	XXX	29,608,636,572	XXX	
0200010. 2012IAR 5.25% - 5.49% CARVM DEF	52,816,267,172	XXX	52,816,267,172	XXX	
0200011. 2012IAR 5.5% - 5.74% CARVM DEF	13,000,620,286	XXX	13,000,620,286	XXX	
0200012. 71 GAM 5.00% IMM	285,215	XXX		XXX	285,215
0200013. 71IAM 10.00% CARVM DEF	6,100,977	XXX	6,100,977	XXX	
0200014. 71IAM 4.00% CARVM DEF	1,203,453	XXX	1,203,453	XXX	
0200015. 71IAM 5.50% CARVM DEF	36,646,302	XXX	36,646,302	XXX	
0200016. 71 IAM 9.25% CARVM DEF	13,317,616	XXX	13,317,616	XXX	
0200017. 71 IAM 10.00% CARVM DEF	14,376,082	XXX	14,376,082	XXX	
0200018. 83 GAM 7.00% IMM	8,130	XXX		XXX	8,130
0200019. 83 GAM 7.75% IMM	648,260	XXX		XXX	648,260
0200020. 83 GAM 8.00% IMM	59,884	XXX		XXX	59,884
0200021. 83 GAM 9.00% IMM	3,439	XXX		XXX	3,439
0200022. 83 IAM 3.25% CARVM DEF	18,338	XXX	18,338	XXX	
0200023. 83 IAM 3.50% CARVM DEF	175,659	XXX	175,659	XXX	
0200024. 83 IAM 3.75% CARVM DEF	120,568	XXX	120,568	XXX	
0200025. 83IAM 4.00% CARVM DEF	1,219,254	XXX	1,219,254	XXX	
0200026. 83IAM 4.25% CARVM DEF	229,476	XXX	229,476	XXX	
0200027. 83IAM 4.50% CARVM DEF	3,125,464	XXX	3,125,464	XXX	
0200028. 83IAM 4.75% CARVM DEF	9,917,730	XXX	9,917,730	XXX	
0200029. 83IAM 5.00% CARVM DEF	33,806,794	XXX	33,680,203	XXX	126,591
0200030. 83IAM 5.25% CARVM DEF	40,104,246	XXX	40,067,357	XXX	36,890
0200031. 83IAM 5.50% CARVM DEF	149,679,407	XXX	113,801,030	XXX	35,878,377
0200032. 83IAM 5.75% CARVM DEF	77,167,746	XXX	76,700,288	XXX	467,458
0200033. 83IAM 6.00% CARVM DEF	141,488,887	XXX	130,229,156	XXX	11,259,731
0200034. 83IAM 6.25% CARVM DEF	83,775,236	XXX	81,764,196	XXX	2,011,040
0200035. 83IAM 6.50% CARVM DEF	54,081,620	XXX	51,462,220	XXX	2,619,400
0200036. 83IAM 6.75% CARVM DEF	44,968,627	XXX	42,229,233	XXX	2,739,393
0200037. 83IAM 7.00% CARVM DEF	70,575,775	XXX	66,760,248	XXX	3,815,526
0200038. 83IAM 7.25% CARVM DEF	11,401,234	XXX	10,568,118	XXX	833,116
0200039. 83IAM 7.50% CARVM DEF	403,368	XXX	403,368	XXX	
0200040. 83IAM 7.75% CARVM DEF	103,756	XXX	103,756	XXX	
0200041. 83IAM 8.00% CARVM DEF	8,288,153	XXX	8,288,153	XXX	
0200042. 83IAM 8.25% CARVM DEF	7,932,873	XXX	7,932,873	XXX	
0200043. 83IAM 8.50% CARVM DEF	21,430,966	XXX	16,561,315	XXX	4,869,651
0200044. 83IAM 8.75% CARVM DEF	6,946,042	XXX	6,031,431	XXX	914,612
0200045. 83IAM 9.00% CARVM DEF	11,552	XXX	11,552	XXX	
0200046. 83IAM 10.00% CARVM DEF	864,314	XXX	864,314	XXX	
0200047. A2000 3.0% - 3.24% CARVM DEF	173,373	XXX	173,373	XXX	
0200048. A2000 3.25% - 3.49% CARVM DEF	1,431,364	XXX	1,431,364	XXX	
0200049. A2000 3.5% - 3.74% CARVM DEF	25,686,302	XXX	25,677,517	XXX	8,785
0200050. A2000 3.75% - 3.99% CARVM DEF	1,465,786,366	XXX	1,447,546,711	XXX	18,239,655
0200051. A2000 4.0% - 4.24% CARVM DEF	2,908,044,770	XXX	2,848,920,291	XXX	59,124,479
0200052. A2000 4.25% CARVM DEF	50,888,851	XXX	49,753,539	XXX	1,135,312
0200053. A2000 4.25% - 4.49% CARVM DEF	970,513,219	XXX	969,686,346	XXX	826,873
0200054. A2000 4.5% - 4.74% CARVM DEF	2,591,539,636	XXX	2,589,449,276	XXX	2,090,361
0200055. A2000 4.50% CARVM DEF	329,535,182	XXX	322,949,477	XXX	6,585,705
0200056. A2000 4.75% CARVM DEF	751,021,629	XXX	644,835,350	XXX	106,186,278
0200057. A2000 4.75% - 4.99% CARVM DEF	2,219,444,929	XXX	2,210,299,596	XXX	9,145,333
0200058. A2000 5.0% - 5.24% CARVM DEF	338,463,332	XXX	338,463,332	XXX	
0200059. A2000 5.00% CARVM DEF	1,808,638,932	XXX	1,665,323,172	XXX	143,315,760
0200060. A2000 5.25% CARVM DEF	267,714,801	XXX	177,524,578	XXX	90,190,222
0200061. A2000 5.25% - 5.49% CARVM DEF	70,115,036	XXX	69,932,593	XXX	182,443
0200062. A2000 5.5% - 5.74% CARVM DEF	1,491,141,243	XXX	1,485,410,650	XXX	5,730,593
0200063. A2000 5.50% CARVM DEF	281,629,079	XXX	131,408,698	XXX	150,220,381
0200064. A2000 5.75% CARVM DEF	109,524,261	XXX	81,698,165	XXX	27,826,096
0200065. A2000 5.75% - 5.99% CARVM DEF	44,276,521	XXX	44,168,537	XXX	107,984
0200066. A2000 6.0% - 6.24% CARVM DEF	20,199,309	XXX	20,112,329	XXX	86,980
0200067. A2000 6.00% CARVM DEF	76,190,331	XXX	21,582,396	XXX	54,607,935
0200068. A2000 6.25% CARVM DEF	30,675,604	XXX	23,641,492	XXX	7,034,111
0200069. A2000 6.25% - 6.49% CARVM DEF	22,261,933	XXX	22,119,052	XXX	142,881
0200070. A2000 6.5% - 6.74% CARVM DEF	54,039,523	XXX	53,644,756	XXX	394,767
0200071. A2000 6.50% CARVM DEF	7,103,374	XXX	6,864,496	XXX	238,879
0200072. A2000 6.75% CARVM DEF	1,582,551	XXX	1,356,231	XXX	226,320
0200073. A2000 7.00% CARVM DEF	3,456,540	XXX	2,760,856	XXX	695,684
0200074. A2000 7.25% CARVM DEF	1,334,036	XXX	986,851	XXX	347,185
0200075. A2000 7.50% CARVM DEF	858,718	XXX	747,792	XXX	110,927
0200076. A2000BAS 4.25% CARVM DEF	8,894	XXX	8,894	XXX	
0200077. A2000BAS 4.50% CARVM DEF	15,042,526	XXX	15,042,526	XXX	
0200078. A2000BAS 4.75% CARVM DEF	40,054,273	XXX	40,054,273	XXX	
0200079. A2000BAS 5.00% CARVM DEF	64,817,503	XXX	64,817,503	XXX	
0200080. A2000BAS 5.50% CARVM DEF	45,351,131	XXX	45,351,131	XXX	
0200081. 83a 4.75% IMM	57,975,543	XXX	57,975,543	XXX	
0200082. ANN2000 0.00% IMM	9,167,219	XXX	9,167,219	XXX	
0200083. ANN2000 10.50% IMM	657,913	XXX	657,913	XXX	
0200084. ANN2000 10.75% IMM	933,342	XXX	933,342	XXX	
0200085. ANN2000 11.00% IMM	667,382	XXX	667,382	XXX	
0200086. ANN2000 11.25% IMM	3,274,265	XXX	3,274,265	XXX	
0200087. ANN2000 3.50% IMM	281,464,473	XXX	235,866,151	XXX	45,598,323
0200088. ANN2000 3.75% IMM	1,575,679	XXX	1,575,679	XXX	
0200089. ANN2000 4.00% IMM	2,145,809	XXX	2,145,809	XXX	
0200090. ANN2000 4.25% IMM	326,200,963	XXX	326,200,963	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200091. ANN2000 4.50% IMM	257,462,494	XXX	257,462,494	XXX	
0200092. ANN2000 4.75% IMM	194,589,315	XXX	194,589,315	XXX	
0200093. ANN2000 5.00% IMM	352,586,740	XXX	352,586,740	XXX	
0200094. ANN2000 5.25% IMM	168,155,068	XXX	168,155,068	XXX	
0200095. ANN2000 5.50% IMM	142,813,776	XXX	142,813,776	XXX	
0200096. ANN2000 5.75% IMM	12,855,195	XXX	12,855,195	XXX	
0200097. ANN2000 6.00% IMM	138,167,340	XXX	138,167,340	XXX	
0200098. ANN2000 6.25% IMM	130,173,368	XXX	130,173,368	XXX	
0200099. ANN2000 6.50% IMM	56,211,248	XXX	56,211,248	XXX	
0200100. ANN2000 6.75% IMM	49,044,831	XXX	49,044,831	XXX	
0200101. ANN2000 7.00% IMM	14,174,641	XXX	14,174,641	XXX	
0200102. ANN2000 7.25% IMM	18,721,989	XXX	18,721,989	XXX	
0200103. ANN2000 7.50% IMM	33,049,762	XXX	33,049,762	XXX	
0200104. ANN2000 7.75% IMM	11,810,599	XXX	11,810,599	XXX	
0200105. ANN2000 8.00% IMM	1,321,297	XXX	1,321,297	XXX	
0200106. ANN2000 8.25% IMM	512,760	XXX	512,760	XXX	
0200107. ANN2000 8.50% IMM	1,009,871	XXX	1,009,871	XXX	
0200108. ANN2000 8.75% IMM	7,469,246	XXX	7,469,246	XXX	
0200109. ANN2000 9.25% IMM	180,252	XXX	180,252	XXX	
0200110. ANN2000 9.50% IMM	1,026,017	XXX	1,026,017	XXX	
0200111. ANN2000 9.75% IMM	2,144,461	XXX	2,144,461	XXX	
0200112. IAR2012 1.00% IMM	4,707	XXX	4,707	XXX	
0200113. IAR2012 1.50% IMM	4,276	XXX	4,276	XXX	
0200114. IAR2012 1.75% IMM	225,591	XXX	225,591	XXX	
0200115. IAR2012 2.00% IMM	1,991,820	XXX	1,991,820	XXX	
0200116. IAR2012 2.25% IMM	1,316,669	XXX	1,316,669	XXX	
0200117. IAR2012 2.50% IMM	523,907	XXX	523,907	XXX	
0200118. IAR2012 2.75% IMM	1,960,763	XXX	1,960,763	XXX	
0200119. IAR2012 3.00% IMM	883,251	XXX	883,251	XXX	
0200120. IAR2012 3.25% IMM	438,769	XXX	434,664	XXX	4,105
0200121. IAR2012 3.50% IMM	1,085,991	XXX	1,024,422	XXX	61,568
0200122. IAR2012 3.75% IMM	1,590,572	XXX	1,583,511	XXX	7,061
0200123. IAR2012 4.00% IMM	2,330,318	XXX	2,326,684	XXX	3,635
0200124. IAR2012 4.25% IMM	360,793	XXX	360,793	XXX	
0200125. IAR2012 4.50% IMM	13,239,337	XXX	13,239,337	XXX	
0200126. IAR2012 4.75% IMM	48,164,475	XXX	48,029,817	XXX	134,658
0200127. IAR2012 5.00% IMM	43,747,583	XXX	43,747,583	XXX	
0200128. IAR2012 5.25% IMM	12,448,835	XXX	12,448,835	XXX	
0200129. 2021, 2022 VM21	8,362,744	XXX	8,362,744	XXX	
0299997. Totals (gross)	180,270,704,698	XXX	179,473,516,709	XXX	797,187,989
0299998. Reinsurance ceded	70,144,974,448	XXX	70,144,974,448	XXX	
0299999. Annuities: Totals (net)	110,125,730,251	XXX	109,328,542,261	XXX	797,187,989
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 71IAM 11.00% IMM	30,361		30,361		
0300002. 71IAM 6.00% IMM	64,689		64,689		
0300003. 71 IAM 7.50% IMM	1,067		1,067		
0300004. 71 GAM 5.00% IMM	766,159		766,159		
0300005. 71 GAM 6.00% IMM	176,117		176,117		
0300006. 71 GAM 7.50% IMM	4,562		4,562		
0300007. 83 IAM 6.25% IMM	31,757		31,757		
0300008. 83IAM 6.50% IMM	339,817		339,817		
0300009. 83IAM 6.75% IMM	3,181,984		3,181,984		
0300010. 83IAM 7.00% IMM	334,323		334,323		
0300011. 83IAM 7.25% IMM	1,325,436		1,325,436		
0300012. 83IAM 7.75% IMM	270,241		270,241		
0300013. 83IAM 8.00% IMM	453,150		453,150		
0300014. 83IAM 8.25% IMM	214,104		214,104		
0300015. 83IAM 8.75% IMM	645,861		645,861		
0300016. 83IAM 9.25% IMM	43,517		43,517		
0300017. 83 GAM 11.00% IMM	36,781		36,781		
0300018. 83 GAM 5.75% IMM	63,934		63,934		
0300019. 83 GAM 6.50% IMM	3,276		3,276		
0300020. 83 GAM 7.25% IMM	9,847		9,847		
0300021. 83 GAM 7.75% IMM	381,238		381,238		
0300022. 83 GAM 8.00% IMM	343,550		343,550		
0300023. A-1949 projection c 3.50% IMM	6,864		6,864		
0300024. A2000 3.50% IMM	9,339,212		9,339,212		
0300025. A2000 4.00% IMM	15,360,322		15,360,322		
0300026. A2000 4.25% IMM	5,108,629		5,108,629		
0300027. A2000 4.50% IMM	4,408,665		4,408,665		
0300028. A2000 4.75% IMM	163,508		163,508		
0300029. A2000 5.00% IMM	8,644,164		8,644,164		
0300030. A2000 5.25% IMM	18,052,055		18,052,055		
0300031. A2000 5.50% IMM	23,730,168		23,730,168		
0300032. A2000 6.00% IMM	3,685,981		3,685,981		
0300033. A2000 6.25% IMM	2,159,624		2,159,624		
0300034. A2000 6.50% IMM	1,481,408		1,481,408		
0300035. A2000 6.75% IMM	947,662		947,662		
0300036. A2000 7.00% IMM	1,093,073		1,093,073		
0300037. A2000 7.25% IMM	34,607		34,607		
0300038. A2000 8.00% IMM	31,446		31,446		
0300039. 2012 IAR 0.75% IMM	90,318		90,318		
0300040. 2012 IAR 1.00% IMM	236,288		236,288		
0300041. 2012 IAR 1.25% IMM	698,792		698,792		
0300042. 2012 IAR 1.50% IMM	1,287,896		1,287,896		
0300043. 2012 IAR 1.75% IMM	1,485,430		1,485,430		
0300044. 2012 IAR 2.00% IMM	2,863,174		2,863,174		
0300045. 2012 IAR 2.25% IMM	10,063,772		10,063,772		
0300046. 2012 IAR 2.50% IMM	7,242,437		7,242,437		
0300047. 2012 IAR 2.75% IMM	16,065,247		16,065,247		
0300048. 2012 IAR 3.00% IMM	19,053,028		19,053,028		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300049. 2012 IAR 3.25% IMM	16,995,025		16,995,025		
0300050. 2012 IAR 3.50% IMM	10,011,537		10,011,537		
0300051. 2012 IAR 3.75% IMM	21,440,852		21,440,852		
0300052. 2012 IAR 4.00% IMM	21,312,335		21,312,335		
0300053. 2012 IAR 4.25% IMM	7,944,854		7,944,854		
0300054. 2012 IAR 4.50% IMM	22,921,704		22,921,704		
0300055. 2012 IAR 4.75% IMM	22,712,324		22,712,324		
0300056. 2012 IAR 5.00% IMM	28,261,242		28,261,242		
0300057. 2012 IAR 5.25% IMM	6,686,977		6,686,977		
0300058. 2012 IAR 5.50% IMM	32,524		32,524		
0300059. 2012 IAR VM-22 Non-Jumbo 2.75% - 3.24%	126,795		126,795		
0300060. 2012 IAR VM-22 Non-Jumbo 3.75% - 4.24%	6,065		6,065		
0300061. 2012 IAR VM-22 Non-Jumbo 4.25% - 4.74%	1,976,848		1,976,848		
0300062. 2012 IAR VM-22 Non-Jumbo 4.75% - 5.24%	3,573,549		3,573,549		
0300063. 2012 IAR VM-22 Non-Jumbo 5.25% - 5.74%	852,073		852,073		
0300064. 83a 6.50% IMM	560,645		560,645		
0300065. 83a 6.75% IMM	80,372		80,372		
0300066. 83a 7.00% IMM	158,541		158,541		
0300067. 83a 7.25% IMM	15,223		15,223		
0300068. 83a 7.75% IMM	225,033		225,033		
0300069. 83g 6.75% IMM	68,385		68,385		
0300070. 83g 7.25% IMM	192,671		192,671		
0300071. 37 SA 3.00% IMM	1,893		1,893		
0300072. A49 2.50% IMM	610		610		
0399997. Totals (gross)	328,213,612		328,213,612		
0399998. Reinsurance ceded	1,593,433		1,593,433		
0399999. SCWLC: Totals (net)	326,620,179		326,620,179		
ACCIDENTAL DEATH BENEFITS:					
0400001. 1926-33 Inter-Co DI - 1941 CSO 2.50%	2,468		2,468		
0400002. 1926-33 Inter-Co DI - 1941 CSO 3.00%	10,072	1,684	8,387		
0400003. 1926-33 Inter-Co DI - 1941 CSO 3.50%	31,911	31,911			
0400004. 1959 ADB - 1958 CSO 2.50%	48,461		48,461		
0400005. 1959 ADB - 1958 CSO 3.00%	603,246	47,606	555,640		
0400006. 1959 ADB - 1958 CSO 3.50%	522,528	408,802	113,725		
0400007. 1959 ADB - 1958 CSO 4.00%	146,216		146,216		
0400008. 1959 ADB - 1958 CSO 4.50%	1,434,949		1,434,949		
0400009. 1959 ADB - 1980 CSO 5.50%	1,913		1,913		
0400010. 1959 ADB - 2001 CSO 4.00%	1,570		1,570		
0400011. Metro ADB 3.00%	11,869	11,869			
0499997. Totals (gross)	2,815,203	501,872	2,313,331		
0499998. Reinsurance ceded	2,814,449	501,872	2,312,577		
0499999. Accidental Death Benefits: Totals (net)	754		754		
DISABILITY-ACTIVE LIVES:					
0500001. 1952 Disability - 1941 CSO 3.00%	5,664		5,664		
0500002. 1952 Disability - 1958 CSO 2.50%	2,071,867		2,071,867		
0500003. 1952 Disability - 1958 CSO 3.00%	469,493	1,129	468,364		
0500004. 1952 Disability - 1958 CSO 3.50%	2,611,935		2,611,935		
0500005. 1952 Disability - 1958 CSO 4.00%	1,159,974		1,159,974		
0500006. 1952 Disability - 1958 CSO 4.50%	717,922	95	717,827		
0500007. 1952 Disability - 1980 CSO 3.00%	135,826		135,816		10
0500008. 1952 Disability - 1980 CSO 4.00%	154,954		154,954		
0500009. 1952 Disability - 1980 CSO 5.50%	709,742		709,742		
0500010. 1952 Disability - 2001 CSO 4.00%	86,559		86,559		
0599997. Totals (gross)	8,123,937	1,224	8,122,702		10
0599998. Reinsurance ceded	8,125,525	1,224	8,123,030		1,271
0599999. Disability-Active Lives: Totals (net)	(1,589)		(328)		(1,261)
DISABILITY-DISABLED LIVES:					
0600001. 1926 Class (3) - 1941 CSO 3.00%					
0600002. 1952 Disability - 1958 CSO 2.50%	3,338,952		3,338,952		
0600003. 1952 Disability - 1958 CSO 3.00%	7,686,677	848	7,685,829		
0600004. 1952 Disability - 1958 CSO 3.50%	41,380		41,380		
0600005. 1952 Disability - 1958 CSO 4.00%	1,023,230		1,023,230		
0600006. 1952 Disability - 1958 CSO 4.50%	739,897		739,897		
0600007. 1952 Disability - 1980 CSO 3.00%	1,350,245		1,350,245		
0600008. 1970 Inter-Co. Group	1,759,404	15			1,759,388
0699997. Totals (gross)	15,939,785	863	14,179,534		1,759,388
0699998. Reinsurance ceded	15,921,926	863	14,179,534		1,741,529
0699999. Disability-Disabled Lives: Totals (net)	17,859				17,859
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	30,928,190	12,032	30,916,158		
0700002. For non-deduction of deferred fractional premiums of return of preiums at the death of the insured	146,897		146,897		
0700003. For surrender values in excess of reserves otherwise required and carried in this schedule	35,772,745		35,096,390		676,355
0700004. Substandard	28,511		28,511		
0700005. Asset Liability Analysis	114,300,000		114,300,000		
0799997. Totals (gross)	181,176,343	12,032	180,487,956		676,355
0799998. Reinsurance ceded	65,428,171	12,032	65,413,665		2,475
0799999. Miscellaneous Reserves: Totals (net)	115,748,172		115,074,291		673,880
9999999. Totals (net) - Page 3, Line 1	110,615,749,220		109,797,899,213		817,850,008

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 30,169,961 ; Supplementary Contracts with Life Contingencies $ 11,965,248 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

.....

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

2.2 If not, state which kind is issued.

Non-participating .....

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

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

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

If so, state:

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

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

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

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

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

.....

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

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 1,151,125,048

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 1,373,480,072

Attach statement of methods employed in their valuation.

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

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

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

.....

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

7.4 Identify where the reserves are reported in the blank:

.....

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

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

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

8.3 Identify where the reserves are reported in the blank:

.....

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

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 35,801,831,457

9.2 State the amount of reserves established for this business: ..... $ 39,889,107,923

9.3 Identify where the reserves are reported in the blank:

.....

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Deferred Annuity Valuation Rate Methodology	Issue Year	Change In Funds	.....(83,153,247)
0299999. Subtotal	XXX	XXX	(83,153,247)
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
9999999 - Total (Column 4, only)			(83,153,247)

Athene | 7700 Mills Civic Parkway | West Des Moines, Iowa 50266

Substandard Mortality

Athene Annuity and Life Company

I, L. Doug King, am the Appointed Actuary of Athene Annuity and Life Company. I have reviewed the underlying assumptions of the application of substandard mortality for structured settlements. The substandard mortality is applied by using a constant extra death (CED) in accordance with Actuarial Guideline IX-A. I also certify that to the best of my knowledge, that the CED's applied in the Statutory reserve calculation are reasonable for the products where substandard mortality should be applied.

L. Doug King, FSA, MAAA
Vice President and Appointed Actuary
February 17, 2026

7700 Mills Civic Parkway
West Des Moines, IA 50266
515.342.2902

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	316,025												316,025
2.	Additional contract reserves (b)	30,306,240												30,306,240
3.	Additional actuarial reserves-asset/liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (gross)	30,622,265												30,622,265
8.	Reinsurance ceded	30,370,246												30,370,246
9.	Totals (net)	252,019												252,019
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	14,266,480												14,266,480
11.	Additional actuarial reserves-asset/liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (gross)	14,266,480												14,266,480
15.	Reinsurance ceded	12,881,959												12,881,959
16.	Totals (net)	1,384,521												1,384,521
17.	TOTAL (net)	1,636,540												1,636,540
18.	TABULAR FUND INTEREST	977,927												977,927
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)													

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

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	40,605,352,068	39,940,805,807	271,811,193	310,814,259	77,933,054	3,987,754
2. Deposits received during the year	26,534,997,698	26,233,933,777	192,276,941	107,434,677	972,772	379,531
3. Investment earnings credited to the account	2,649,832,829	2,619,807,937	16,304,586	11,153,789	2,482,928	83,589
4. Other net change in reserves	870,588,938	866,533,759	(5,273,137)	9,328,316		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	6,236,134,893	6,068,375,899	43,286,011	116,809,682	7,001,564	661,736
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	64,424,636,640	63,592,705,381	431,833,572	321,921,360	74,387,189	3,789,138
10. Reinsurance balance at the beginning of the year	(4,246,335,667)	(4,075,226,739)	(127,147,613)	36,975,644	(77,888,287)	(3,048,673)
11. Net change in reinsurance assumed	(6,186,809)		(395,797)	(5,791,581)	551	17
12. Net change in reinsurance ceded	(4,087,670,199)	(4,075,226,739)	(8,461,409)	(179,957)	(3,545,724)	(256,369)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(164,852,278)		(119,082,000)	31,364,020	(74,342,011)	(2,792,286)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	64,259,784,362	63,592,705,381	312,751,571	353,285,381	45,178	996,852

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 568,791,839
2. Reported as annuities certain (captured in column 3) $
3. Reported as supplemental contracts (captured in column 4) $
4. Reported as dividend accumulations or refunds (captured in column 5) $
5. Reported as premium or other deposit funds (captured in column 6) $
6. Total Reported as deposit-type contracts (captured in column 1): (Sum of Lines 1 through 5) $ 568,791,839

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2. In course of settlement:									
2.1 Resisted	2.11 Direct	830,677	830,677						
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded	830,677	830,677						
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	575,408,482	60,359,814	790,905	499,713,559	14,526,698	17,506		
	2.22 Reinsurance assumed	88,644,317	4,583,786		82,963,786	1,096,745			
	2.23 Reinsurance ceded	198,787,544	62,484,743	430,476	135,857,694		14,630		
	2.24 Net	465,265,255	(b) 2,458,857	(b) 360,429	(b) 446,819,650	15,623,443	(b) 2,876		
3. Incurred but unreported:									
	3.1 Direct	15,546,413	13,104,349	57,520	330,000	175,000	1,879,544		
	3.2 Reinsurance assumed	29,136	28,670		467				
	3.3 Reinsurance ceded	15,035,401	13,099,792	57,520			1,878,089		
	3.4 Net	540,148	(b) 33,226	(b)	(b) 330,467	175,000	(b) 1,455		
4. TOTALS	4.1 Direct	591,785,572	74,294,839	848,425	500,043,559	14,701,698	1,897,050		
	4.2 Reinsurance assumed	88,673,453	4,612,456		82,964,252	1,096,745			
	4.3 Reinsurance ceded	214,653,622	76,415,213	487,996	135,857,694		1,892,719		
	4.4 Net	465,805,403	(a) 2,492,083	(a) 360,429	447,150,117	15,798,443	4,331		

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	6,297,623,013	284,233,062	6,044,146	2,013,326,269	3,987,582,669	6,436,867		
1.2 Reinsurance assumed	277,727,378	14,005,675		255,725,671	7,996,032			
1.3 Reinsurance ceded	5,341,469,323	298,733,972	3,460,217	1,838,561,257	3,194,546,968	6,166,909		
1.4 Net	(c) 1,233,881,067	(495,235)	2,583,929	430,490,682	801,031,733	269,958		
2. Liability December 31, current year from Part 1:								
2.1 Direct	591,785,572	74,294,839	848,425	500,043,559	14,701,698	1,897,050		
2.2 Reinsurance assumed	88,673,453	4,612,456		82,964,252	1,096,745			
2.3 Reinsurance ceded	214,653,622	76,415,213	487,996	135,857,694		1,892,719		
2.4 Net	465,805,403	2,492,083	360,429	447,150,117	15,798,443	4,331		
3. Amounts recoverable from reinsurers December 31, current year	1,235,764	1,222,280	13,484					
4. Liability December 31, prior year:								
4.1 Direct	505,867,357	71,806,623	3,054,039	413,308,490	15,602,336	2,095,869		
4.2 Reinsurance assumed	83,205,986	2,751,740		79,480,692	973,555			
4.3 Reinsurance ceded	157,104,512	74,514,735	629,319	79,872,053		2,088,404		
4.4 Net	431,968,832	43,628	2,424,720	412,917,128	16,575,891	7,465		
5. Amounts recoverable from reinsurers December 31, prior year	1,331,462	1,317,979	13,484					
6. Incurred Benefits								
6.1 Direct	6,383,541,227	286,721,278	3,838,532	2,100,061,338	3,986,682,031	6,238,048		
6.2 Reinsurance assumed	283,194,845	15,866,392		259,209,231	8,119,222			
6.3 Reinsurance ceded	5,398,922,735	300,538,751	3,318,893	1,894,546,899	3,194,546,968	5,971,224		
6.4 Net	1,267,813,337	2,048,918	519,639	464,723,671	800,254,285	266,824		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 4,242,184 in Line 1.1, $ in Line 1.4.
$ 4,242,184 in Line 6.1, and $ in Line 6.4.

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

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	42,634	41,543	(1,091)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	560,577	671,958	111,381
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	74,678,557	40,094,401	(34,584,156)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	75,281,768	40,807,902	(34,473,866)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	2,508,168	3,769,981	1,261,813
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	656,642	656,642	
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	334,915,022	595,340,813	260,425,791
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	13,624,559	6,628,776	(6,995,783)
25.	Aggregate write-ins for other-than-invested assets	14,818,226	23,185,226	8,367,000
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	441,804,384	670,389,339	228,584,955
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	441,804,384	670,389,339	228,584,955
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.	Miscellaneous Assets	14,645,594	23,185,226	8,539,632
2502.	Prepaid Expenses	172,632		(172,632)
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,818,226	23,185,226	8,367,000

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

For the year ended December 31, 2025, the Company received a permitted accounting practice from the Division to record its investment in Apollo Aligned Alternatives Aggregator, L.P. (AAA) as if the underlying investments held by AAA were owned directly by the Company. The permission represents a deviation from SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies* and requires the Company to apply look-through accounting and reporting to AAA's investments as if the investments were owned directly by the Company. Application of this permitted practice at January 1, 2025 reduced the Company's carrying value of AAA by $212.3 million, and after applying reinsurance, reduced the Company's capital and surplus by $8.1 million, which was recorded directly through surplus as a cumulative effect of change in accounting principle. As a result of this permitted practice, the Company's net income for the year ended December 31, 2025 decreased by $20.0 million and cumulative capital and surplus as of December 31, 2025 was reduced by $263.0 million prior to the application of reinsurance. After the application of reinsurance, the permitted practice increased net income for the year ended December 31, 2025 by $8.1 million and had no impact on the Company's capital and surplus.

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

Notes to the Financial Statements

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

	SSAP #	F/S Page	F/S Line #	2025	2024
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 1,091,573,066	$ 949,490,621
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	17,652,429	(1,609,011)
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(81,558,274)	(52,526,921)
2015 Mortality IAC 191-43.3(5)	51	3	1	715,775	(645,529)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
AAA measurement	48	2	8	8,111,628	–
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 1,146,651,508	$ 1,004,272,082
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 4,121,783,748	$ 3,899,057,142
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(52,276,413)	37,596,409
2015 Mortality IAC 191-43.3(5)	51	3	1	6,773,397	6,057,621
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
AAA measurement	48	2	8	–	–
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 4,167,286,764	$ 3,855,403,112

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

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

C. Accounting Policy

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

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

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

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

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

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

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

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

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

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

Notes to the Financial Statements

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

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

(7) Investments in affiliated common stocks are reported using the equity method. For insurance subsidiaries, the carrying value equals their statutory net worth plus unamortized goodwill, if applicable, multiplied by the percent of the Company's ownership interest. For non-insurance subsidiaries, the carrying value equals their US GAAP equity plus any unamortized goodwill, if applicable, multiplied by the percent of the Company's ownership interest.

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

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

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

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

(12) During first quarter 2025, the Company modified its capitalization policy for project labor and professional services associated with software development projects to capitalize costs greater than $0.25 million from the previous $1 million threshold. The policy continues to depreciate these assets over a five-year period.

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

D. Going Concern

Management's assessment of the relevant conditions through February 27, 2026 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

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

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

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

Notes to the Financial Statements

2. Accounting Changes and Corrections of Errors (Continued)

During 2025, the Company discovered an error which resulted in a $64.0 million understatement of aggregate reserves for life contracts and a $51.2 million understatement of reserves ceded under modco reinsurance, resulting in a $12.8 million overstatement of surplus in the prior period financial statements. The Company also discovered an error in 2025 which resulted in a $9.3 million understatement of asset valuation reserve (AVR) and a corresponding overstatement of surplus in the prior period financial statements. In accordance with SSAP No. 3 *Accounting Changes and Correction of Errors*, these corrections were recorded directly to surplus. Also during 2025, the Company discovered an error which resulted in a $13.4 million overstatement of commissions and expense allowances on reinsurance ceded in the separate account prior period financial statements. In accordance with SSAP No. 3, this correction was recorded directly to surplus in the separate account. The net impact of these corrections decreased surplus on the general account by a total of $35.5 million, representing 0.9% of ending capital and surplus as of both December 31, 2025 and December 31, 2024.

As discussed in Note 1, the Company received a permitted practice from the Division related to the measurement of its investment in AAA. The permitted practice was applied effective January 1, 2025, resulting in an $8.1 million reduction in capital and surplus after the application of reinsurance, which was recorded directly to surplus as a cumulative change in accounting principle.

3. Business Combinations and Goodwill

A. Statutory Purchase Method - None

B. Statutory Merger

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

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

(3) Shares of stock issued in transaction - None

(4) Results of operations for period prior - None

(5) Adjustments recorded to surplus - None

C. Assumption Reinsurance - None

D. Impairment Loss - None

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

4. Discontinued Operations - None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new mortgage loans acquired during 2025 were 14.5% and 2.8%, respectively.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 147.68%.

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

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$ 187,712,877	$ 50,016,042,656	$	$ 32,851,138,910	$ 937,435,012	$ 83,992,329,455
(b) 30 - 59 days past due		49,786,342	954,576,203		362,293,837		1,366,656,382
(c) 60 - 89 days past due		18,050,160	276,213,139		216,511,125		510,774,424
(d) 90 - 179 days past due		16,717,049	211,076,231		38,232,449		266,025,729
(e) 180+ days past due		17,277,880	340,645,243		144,818,417		502,741,540
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued		90,741			412,174		502,915
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued		515,647	4,143		1,600,858		2,120,648
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$ 217,491,622	$ 28,933,305,604	$	$ 27,210,711,491	$ 970,434,069	$ 57,331,942,786
(b) 30 - 59 days past due		51,319,220	1,252,937,575		308,125,792		1,612,382,587
(c) 60 - 89 days past due		22,107,342	361,798,340		191,655,940		575,561,622
(d) 90 - 179 days past due		22,855,178	258,861,991				281,717,169
(e) 180+ days past due		24,036,745	375,679,873		24,903,588		424,620,206
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$ 22,855,178	$ 39,149,192	$	$	$	$ 62,004,370
(b) Interest accrued		160,417	605,789				766,206
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$ 24,036,745	$ 96,605,227	$	$ 23,932,089	$	$ 144,574,061
(b) Interest accrued		846,779	1,030,670		319,683	218,066	2,415,198
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With allowance for credit losses	$	$	$ 48,040,790	$	$ 420,921,658	$ 72,450,952	$ 541,413,400
2. No allowance for credit losses							
3. Total (1+2)	$	$	$ 48,040,790	$	$ 420,921,658	$ 72,450,952	$ 541,413,400
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$	$	$
b. Prior Year							
1. With allowance for credit losses	$	$	$ 51,926,601	$	$ 24,394,626	$ 72,450,952	$ 148,772,179
2. No allowance for credit losses							
3. Total (1+2)	$	$	$ 51,926,601	$	$ 24,394,626	$ 72,450,952	$ 148,772,179
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$	$	$

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$	$	$ 516,568	$	$ 42,092,166	$ 24,150,317	$ 66,759,051
2. Interest income recognized							
3. Recorded investments on nonaccrual status			48,040,790		420,921,658	72,450,952	541,413,400
4. Amount of interest income recognized using a cash-basis method of accounting							
b. Prior Year							
1. Average recorded investment	$	$	$ 524,511	$	$ 8,131,542	$ 24,150,317	$ 32,806,370
2. Interest income recognized							
3. Recorded investments on nonaccrual status			51,926,601		24,394,626	72,450,952	148,772,179
4. Amount of interest income recognized using a cash-basis method of accounting							

(7) Allowance for credit losses

	2025	2024
a. Balance at beginning of period	$ 68,095,846	$ 68,792,212
b. Additions charged to operations	45,206,136	28,596,055
c. Direct write-downs charged against the allowances	764,547	
d. Recoveries of amounts previously charged off	5,644,934	29,292,421
e. Balance at end of period (a+b-c-d)	$ 106,892,501	$ 68,095,846

(8) Mortgage loans derecognized as a result of foreclosure

	2025
a. Aggregate amount of mortgage loans derecognized	$ 71,695,263
b. Real estate collateral recognized	71,695,263
c. Other collateral recognized	
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	

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

B. Debt Restructuring

	2025	2024
(1) The total recorded investment in restructured loans, as of year-end	$ 11,276,626	$ 256,622,902
(2) The realized capital losses related to these loans	15,109,286	–
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings		231,393,350

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

C. Reverse Mortgages - None

D. Asset-Backed Securities

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

Notes to the Financial Statements

5. Investments (Continued)

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

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

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book / Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
05532V-BB-2	$ 352,195	$ 345,233	$ 6,961	$ 345,233	$ 193,426	03/31/2025
05543D-BQ-6	4,322,743	4,277,236	45,507	4,277,236	4,108,741	03/31/2025
05952F-AG-8	1,828,327	1,802,889	25,438	1,802,889	1,653,518	03/31/2025
12668A-Q2-4	3,087,840	3,059,683	28,157	3,059,683	3,059,683	03/31/2025
12668B-MY-6	1,429,811	1,428,077	1,734	1,428,077	1,345,643	03/31/2025
126694-G9-3	552,042	526,873	25,168	526,873	506,207	03/31/2025
126694-JH-2	153,095	148,722	4,373	148,722	97,732	03/31/2025
362334-MH-4	1,354,703	1,354,168	536	1,354,168	1,318,608	03/31/2025
362341-FN-4	1,525,599	1,472,065	53,534	1,472,065	1,455,409	03/31/2025
38375U-FL-9	142,491	138,632	3,859	138,632	100,476	03/31/2025
38375U-PB-0	312,752	301,811	10,942	301,811	222,592	03/31/2025
38375U-TQ-3	163,766	163,659	107	163,659	112,171	03/31/2025
38375U-UT-5	779,724	701,778	77,947	701,778	516,351	03/31/2025
38376R-2Y-1	1,139,232	1,133,694	5,537	1,133,694	790,936	03/31/2025
38376R-AR-7	405,548	402,650	2,898	402,650	273,229	03/31/2025
38376R-BL-9	106,360	103,166	3,194	103,166	73,103	03/31/2025
38376R-HQ-2	206,856	202,465	4,391	202,465	147,229	03/31/2025
38376R-QH-2	596,988	574,702	22,286	574,702	426,977	03/31/2025
38376R-WU-6	931,587	930,578	1,009	930,578	629,071	03/31/2025
38380L-C9-2	173,849	172,738	1,112	172,738	116,295	03/31/2025
41161P-VJ-9	5,413,229	5,377,213	36,016	5,377,213	5,022,435	03/31/2025

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book / Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
466247-JW-4	2,444,594	2,431,971	12,623	2,431,971	2,345,553	03/31/2025
466247-UG-6	458,802	378,611	80,191	378,611	372,803	03/31/2025
46630K-AC-0	1,841,833	1,830,338	11,495	1,830,338	1,717,516	03/31/2025
62951M-AY-6	2,612,762	2,594,455	18,307	2,594,455	2,365,184	03/31/2025
761118-QM-3	6,572,285	6,338,047	234,239	6,338,047	6,103,783	03/31/2025
86361X-AA-7	7,450,584	7,096,894	353,691	7,096,894	7,088,822	03/31/2025
91863*-AB-1	14,458,213	8,769,696	5,688,516	8,769,696	2,827,531	03/31/2025
G0445Q-AA-6	1,440,059	1,408,429	31,630	1,408,429	1,420,377	03/31/2025
00212J-BN-1	9,543,090	9,500,596	42,495	9,500,596	8,890,527	06/30/2025
05533W-BF-0	3,651,329	3,650,665	664	3,650,665	3,347,001	06/30/2025
05952F-AG-8	1,768,852	1,746,263	22,589	1,746,263	1,643,567	06/30/2025
05952F-AL-7	825,917	816,444	9,473	816,444	772,126	06/30/2025
12489W-GD-0	924,866	882,456	42,410	882,456	882,456	06/30/2025
12667F-5W-1	1,708,772	1,698,270	10,502	1,698,270	1,693,412	06/30/2025
12667G-DA-8	3,374,389	3,357,294	17,095	3,357,294	3,326,162	06/30/2025
12668B-TG-8	353,106	344,452	8,654	344,452	335,394	06/30/2025
225458-Y2-8	148,536	147,289	1,247	147,289	133,650	06/30/2025
251510-HW-6	299,837	298,410	1,427	298,410	282,792	06/30/2025
36185M-BJ-0	4,721,890	4,710,800	11,090	4,710,800	4,578,560	06/30/2025
36185N-Q9-4	99,197	96,517	2,680	96,517	68,458	06/30/2025
3622MW-AS-2	362,623	360,980	1,643	360,980	351,159	06/30/2025
3622N6-AA-7	1,405,999	1,401,586	4,413	1,401,586	1,246,816	06/30/2025
362341-WZ-8	50,136	47,045	3,091	47,045	47,045	06/30/2025
38375B-MU-3	105,996	100,268	5,728	100,268	84,320	06/30/2025
38375U-EE-6	248,247	245,569	2,678	245,569	163,863	06/30/2025
38375U-LF-5	475,448	450,883	24,564	450,883	319,993	06/30/2025
38375U-QG-8	524,607	501,983	22,624	501,983	363,079	06/30/2025
38375U-TQ-3	131,930	128,545	3,384	128,545	90,703	06/30/2025
38375U-XF-2	133,529	131,775	1,754	131,775	109,204	06/30/2025
38376R-2Y-1	1,002,361	951,952	50,408	951,952	707,642	06/30/2025
38376R-5B-8	294,369	284,696	9,673	284,696	195,481	06/30/2025
38376R-AR-7	352,827	351,683	1,145	351,683	237,844	06/30/2025
38376R-HQ-2	170,736	165,369	5,366	165,369	115,189	06/30/2025
38376R-SY-3	382,077	362,469	19,607	362,469	255,632	06/30/2025
38376R-WU-6	866,298	808,876	57,422	808,876	565,218	06/30/2025
38376R-WW-2	618,915	608,727	10,188	608,727	424,046	06/30/2025
38378U-8F-7	271,667	261,695	9,971	261,695	170,584	06/30/2025
41161P-VJ-9	5,257,503	5,222,998	34,505	5,222,998	4,950,162	06/30/2025
41164L-AB-5	789,011	784,813	4,198	784,813	767,365	06/30/2025
45660L-4W-6	2,783,455	2,772,311	11,144	2,772,311	2,772,311	06/30/2025
45661E-GH-1	815,109	812,703	2,407	812,703	744,136	06/30/2025
466247-UG-6	415,261	372,081	43,180	372,081	372,081	06/30/2025
55275B-AA-5	1,228,940	1,227,056	1,884	1,227,056	1,212,706	06/30/2025
59025G-AA-9	521,506	520,370	1,137	520,370	517,535	06/30/2025
59025Q-AC-3	323,002	305,152	17,850	305,152	229,211	06/30/2025
61748H-VH-1	684,177	672,771	11,406	672,771	659,274	06/30/2025
61748J-AE-7	906,979	879,683	27,296	879,683	874,151	06/30/2025
61749W-AT-4	365,189	364,257	932	364,257	344,437	06/30/2025
61755G-AM-5	166,358	166,342	15	166,342	138,041	06/30/2025
61755G-BF-9	1,217,821	1,217,459	362	1,217,459	1,027,125	06/30/2025
61915Y-AE-1	2,129,928	2,085,964	43,964	2,085,964	2,076,040	06/30/2025
62951M-AY-6	2,528,753	2,511,857	16,896	2,511,857	2,314,993	06/30/2025
62951M-AZ-3	800,058	789,515	10,543	789,515	764,617	06/30/2025
649603-AP-2	212,135	205,036	7,099	205,036	195,758	06/30/2025
65536X-AN-3	678,275	669,095	9,180	669,095	567,621	06/30/2025
68403K-AD-7	236,233	235,013	1,221	235,013	232,063	06/30/2025
75114H-AD-9	12,555,484	12,005,833	549,651	12,005,833	11,863,018	06/30/2025

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book / Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
761118-EN-4	191,204	191,104	100	191,104	182,949	06/30/2025
863579-RT-7	1,114,298	1,111,648	2,650	1,111,648	1,110,460	06/30/2025
86359D-RS-8	4,174,809	4,156,225	18,584	4,156,225	4,156,225	06/30/2025
86361X-AA-7	7,159,630	7,001,203	158,427	7,001,203	7,001,203	06/30/2025
872227-AE-3	1,128,613	1,125,659	2,954	1,125,659	1,125,659	06/30/2025
91863*-AA-3	85,088,649	54,593,401	30,495,248	54,593,401	37,449,394	06/30/2025
91863*-AB-1	7,907,139	117,451	7,789,688	117,451	117,451	06/30/2025
949789-AA-9	1,033,374	1,026,252	7,122	1,026,252	1,017,602	06/30/2025
94986K-AA-4	443,130	438,267	4,862	438,267	431,015	06/30/2025
G0445Q-AA-6	1,448,256	1,436,625	11,631	1,436,625	506,890	06/30/2025
05532V-BB-2	208,454	179,651	28,802	179,651	105,142	09/30/2025
12667G-DA-8	3,323,822	3,287,866	35,955	3,287,866	3,287,787	09/30/2025
12668B-ZB-2	2,199,503	2,130,154	69,349	2,130,154	2,130,154	09/30/2025
126694-G9-3	466,042	444,611	21,431	444,611	434,027	09/30/2025
32051G-YL-3	815,924	793,507	22,417	793,507	769,801	09/30/2025
36185M-BJ-0	4,687,375	4,360,741	326,634	4,360,741	4,200,534	09/30/2025
36185M-EV-0	4,046,525	4,041,657	4,868	4,041,657	3,308,207	09/30/2025
362334-MH-4	2,582,201	2,561,870	20,332	2,561,870	2,462,221	09/30/2025
38375B-KM-3	199,606	191,723	7,882	191,723	132,556	09/30/2025
38375U-BG-4	163,681	156,209	7,472	156,209	123,923	09/30/2025
38375U-EE-6	218,079	204,407	13,672	204,407	155,891	09/30/2025
38375U-FL-9	114,260	109,687	4,573	109,687	91,849	09/30/2025
38375U-QG-8	461,141	435,853	25,288	435,853	311,246	09/30/2025
38375U-TN-0	365,214	314,548	50,666	314,548	212,837	09/30/2025
38375U-XA-3	170,806	167,592	3,214	167,592	118,553	09/30/2025
38375U-ZG-8	214,816	214,563	253	214,563	148,241	09/30/2025
38375U-ZL-7	120,356	115,778	4,578	115,778	88,632	09/30/2025
38376R-3Q-7	251,960	251,627	333	251,627	173,181	09/30/2025
38376R-5B-8	248,272	245,919	2,353	245,919	168,491	09/30/2025
38376R-AR-7	326,634	324,885	1,749	324,885	221,338	09/30/2025
38376R-DA-1	402,122	400,815	1,307	400,815	266,189	09/30/2025
38376R-DN-3	669,782	639,189	30,593	639,189	463,379	09/30/2025
38376R-FS-0	520,703	513,365	7,338	513,365	372,104	09/30/2025
38376R-JQ-0	409,413	408,279	1,134	408,279	294,812	09/30/2025
38376R-MF-0	247,558	232,330	15,229	232,330	226,985	09/30/2025
38376R-QH-2	412,736	403,829	8,907	403,829	308,240	09/30/2025
38376R-SY-3	325,946	303,648	22,298	303,648	221,226	09/30/2025
38376R-T5-5	182,439	174,629	7,810	174,629	116,275	09/30/2025
38376R-WU-6	711,005	699,797	11,208	699,797	498,546	09/30/2025
38376R-WW-2	542,667	516,592	26,075	516,592	365,700	09/30/2025
38376R-Z6-6	224,584	209,726	14,858	209,726	141,184	09/30/2025
38378U-8F-7	242,370	225,579	16,791	225,579	138,944	09/30/2025
38380L-C9-2	137,883	133,854	4,029	133,854	88,532	09/30/2025
41164L-AB-5	772,252	758,017	14,236	758,017	754,229	09/30/2025
45660L-4E-6	1,377,258	1,367,544	9,715	1,367,544	1,153,428	09/30/2025
45660L-MX-4	4,868,619	4,740,690	127,929	4,740,690	4,740,690	09/30/2025
45668L-AA-9	2,886,215	2,853,553	32,662	2,853,553	2,453,375	09/30/2025
46628T-AD-3	7,590,923	7,524,065	66,857	7,524,065	7,524,065	09/30/2025
46628T-AE-1	8,030,705	7,978,752	51,953	7,978,752	7,978,752	09/30/2025
59025Q-AC-3	350,823	297,666	53,156	297,666	209,828	09/30/2025
61748H-YQ-8	7,486,912	7,296,920	189,992	7,296,920	7,296,920	09/30/2025
61748J-AE-7	856,778	849,977	6,801	849,977	849,977	09/30/2025
61766L-AE-9	2,381,220	2,345,068	36,152	2,345,068	1,218,964	09/30/2025
62951M-AY-6	2,455,861	2,438,497	17,364	2,438,497	2,255,242	09/30/2025
761118-QM-3	6,093,860	6,024,492	69,368	6,024,492	5,748,917	09/30/2025
78473W-AC-7	969,159	949,940	19,219	949,940	934,087	09/30/2025
87244B-AA-6	6,617,880	4,810,162	1,807,718	4,810,162	4,381,534	09/30/2025

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book / Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
91863*-AA-3	53,810,154	36,525,527	17,284,627	36,525,527	25,146,836	09/30/2025
91863*-AB-1	78,898	47,850	31,048	47,850	47,851	09/30/2025
408203-AL-1	101,287,000	85,244,049	16,042,951	85,244,049	45,970,000	09/30/2025
BAN0VU-VR-8	7,043,942	6,058,905	985,037	6,058,905	4,549,037	09/30/2025
004421-YB-3	415,426	321,338	94,088	321,338	321,338	12/31/2025
05532V-BB-2	172,748	137,931	34,817	137,931	106,376	12/31/2025
05533W-BF-0	3,507,064	3,473,879	33,184	3,473,879	3,220,218	12/31/2025
073881-AD-6	3,394,811	3,366,621	28,190	3,366,621	3,257,412	12/31/2025
1248MB-AF-2	8,363,519	8,257,042	106,476	8,257,042	7,375,428	12/31/2025
12639M-FA-8	1,292,810	1,274,044	18,766	1,274,044	1,274,044	12/31/2025
12645V-AC-1	2,047,687	1,995,238	52,450	1,995,238	1,773,418	12/31/2025
12669G-K6-7	450,330	427,259	23,072	427,259	388,537	12/31/2025
16165L-AF-7	18,966,529	18,861,838	104,691	18,861,838	16,457,298	12/31/2025
32051G-YL-3	764,875	740,530	24,346	740,530	740,530	12/31/2025
36185M-EV-0	3,990,718	3,966,857	23,861	3,966,857	3,270,418	12/31/2025
362341-LL-1	1,770,548	1,749,103	21,446	1,749,103	1,733,737	12/31/2025
362341-WE-5	501,013	463,243	37,770	463,243	435,418	12/31/2025
38375U-LF-5	381,543	325,924	55,619	325,924	228,349	12/31/2025
38375U-PB-0	185,721	163,821	21,900	163,821	118,534	12/31/2025
38375U-QG-8	389,551	357,151	32,400	357,151	280,784	12/31/2025
38375U-QJ-2	128,504	113,571	14,933	113,571	78,373	12/31/2025
38375U-TN-0	276,199	241,555	34,644	241,555	179,878	12/31/2025
38375U-UT-5	363,919	360,731	3,188	360,731	256,040	12/31/2025
38376R-FS-0	439,917	431,739	8,178	431,739	323,644	12/31/2025
38376R-HQ-2	120,308	119,019	1,288	119,019	81,430	12/31/2025
38376R-SY-3	269,502	253,606	15,896	253,606	194,016	12/31/2025
38376R-TF-3	172,603	169,233	3,370	169,233	114,686	12/31/2025
38376R-VB-9	255,488	253,358	2,130	253,358	170,294	12/31/2025
38378U-8F-7	214,174	185,571	28,602	185,571	119,370	12/31/2025
41161P-TN-3	488,879	482,237	6,643	482,237	474,361	12/31/2025
41164L-AB-5	11,785,208	11,641,952	143,255	11,641,952	11,641,952	12/31/2025
45660L-4E-6	1,351,715	1,328,051	23,665	1,328,051	1,131,887	12/31/2025
45660L-T2-5	844,882	804,402	40,480	804,402	691,464	12/31/2025
466247-JW-4	2,346,457	2,327,019	19,438	2,327,019	2,254,751	12/31/2025
59025Q-AC-3	335,801	196,696	139,105	196,696	187,662	12/31/2025
61748H-QW-4	5,388,142	5,228,573	159,569	5,228,573	5,121,770	12/31/2025
61748H-UF-6	6,666,902	6,584,224	82,678	6,584,224	6,584,224	12/31/2025
61748H-YQ-8	6,972,189	6,878,608	93,581	6,878,608	6,878,608	12/31/2025
61756X-AG-0	5,010,612	4,987,033	23,579	4,987,033	4,469,409	12/31/2025
61915Y-AE-1	2,106,423	2,036,751	69,672	2,036,751	2,004,232	12/31/2025
62951M-AY-6	4,245,005	4,206,982	38,023	4,206,982	4,013,179	12/31/2025
62951M-AZ-3	741,863	717,923	23,940	717,923	704,404	12/31/2025
65536X-AN-3	659,855	570,518	89,337	570,518	570,518	12/31/2025
749691-C4-1	2,320,506	2,238,071	82,435	2,238,071	2,238,071	12/31/2025
749691-F7-1	2,471,726	2,401,779	69,948	2,401,779	2,401,779	12/31/2025
761118-DN-5	1,184,124	1,167,681	16,444	1,167,681	1,136,175	12/31/2025
761118-QM-3	5,833,115	5,554,473	278,642	5,554,473	5,554,473	12/31/2025
76114B-AB-4	1,725,449	1,716,858	8,591	1,716,858	1,547,801	12/31/2025
81743Q-AG-9	1,177,049	1,153,153	23,896	1,153,153	1,153,153	12/31/2025
81743Q-AJ-3	3,440,188	3,437,470	2,718	3,437,470	3,310,186	12/31/2025
86358L-AA-8	186,519	141,264	45,254	141,264	141,264	12/31/2025
86361P-AN-6	3,692,641	3,625,862	66,779	3,625,862	3,616,995	12/31/2025
86361X-AA-7	7,027,053	6,651,363	375,690	6,651,363	6,651,363	12/31/2025
878048-AL-1	626,076	520,841	105,235	520,841	484,379	12/31/2025
881561-F3-3	1,275,271	1,230,883	44,388	1,230,883	1,211,012	12/31/2025
91863*-AA-3	36,413,545	19,596,647	16,816,898	19,596,647	14,530,956	12/31/2025
91863*-AB-1	38,693	313	38,380	313	43,500	12/31/2025

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book / Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
95000T-BA-3	2,337,271	1,757,993	579,278	1,757,993	1,757,993	12/31/2025
G0445Q-AA-6	1,267,224	543,096	724,128	543,096	543,096	12/31/2025
Total	XXX	XXX	$ 105,204,672	XXX	XXX	XXX

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

The following table shows the gross unrealized losses and fair values of asset-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of December 31, 2025:

a. Aggregate amount of unrealized losses		
1. Less than 12 months	$	221,185,749
2. 12 months or longer		638,442,069
b. The aggregate related fair value of securities with unrealized losses		
1. Less than 12 months	$	21,403,886,452
2. 12 months or longer		9,684,706,367

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

Certain repurchase agreements and reverse repurchase agreements are presented net on the balance sheets when they are subject to master netting arrangements and when the Company has both (1) the legal right to offset the amounts owed with amounts due from the same counterparty and (2) the intent to settle the transactions on a net basis or to realize the asset and settle the liability simultaneously. Amounts that are not eligible for offset are presented on a gross basis on the balance sheets.

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month	3,051,375,313		290,000,000	2,795,933,766
5. Over 1 month to 3 months		1,095,144,872		–
6. Over 3 months to 1 year	1,095,144,872	–		–
7. Over 1 year	1,479,181,100	1,879,181,100	2,656,996,682	3,156,996,682
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month		290,000,000	75,000,000	2,795,933,766
5. Over 1 month to 3 months	1,095,144,872	–		–
6. Over 3 months to 1 year		–		–
7. Over 1 year	1,879,181,100	2,656,996,682	2,656,996,682	3,156,996,682

Notes to the Financial Statements

5. Investments (Continued)

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. BACV	XXX	XXX	XXX	$ 6,310,541,899
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$ –
	3. Fair Value	$ 5,777,065,899	$ 3,136,578,454	$ 3,119,869,873	$ 6,114,888,193
b.	Ending Balance				
	1. BACV	XXX	XXX	XXX	$ 6,310,541,899
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 3,136,578,454	$ 3,119,869,873	$ 2,927,245,796	$ 6,114,888,193

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a. ICO - BACV	$	$ 3,614,672,450	$ 1,300,041,433	$	$	$	$	$
b. ICO - FV		3,491,133,576	1,240,350,533					
c. ABS - BACV		1,353,836,056	41,991,959					
d. ABS - FV		1,343,899,458	39,504,626					
e. Preferred stock - BACV								
f. Preferred stock - FV								
g. Common stock								
h. Mortgage loans - BACV								
i. Mortgage loans - FV								
j. Real estate - BACV								
k. Real estate - FV								
l. Derivatives - BACV								
m. Derivatives - FV								
n. Other invested assets - BACV								
o. Other invested assets - FV								
p. Total assets - BACV	$	$ 4,968,508,506	$ 1,342,033,392	$	$	$	$	$
q. Total assets - FV	$	$ 4,835,033,034	$ 1,279,855,159	$	$	$	$	$

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 5,625,701,285	$ 2,974,325,972	$ 2,946,996,682	$ 5,952,930,448
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 2,974,325,972	$ 2,946,996,682	$ 2,731,996,682	$ 5,952,930,448
	2. Securities (FV)				

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. Cash	$ 5,952,930,448	$	$	$	$	$	$	$
b. ICO - FV								
c. ABS - FV								
d. Preferred stock - FV								
e. Common stock								
f. Mortgage loans - FV								
g. Real estate - FV								
h. Derivatives - FV								
i. Other Invested Assets - FV								
j. Total collateral assets - FV (sum of a through i)	$ 5,952,930,448	$	$	$	$	$	$	$

Notes to the Financial Statements

5. Investments (Continued)

(9) Allocation of aggregate collateral by remaining contractual maturity

		Fair Value
a.	Overnight and continuous	$
b.	30 Days or less	2,795,933,766
c.	31 to 90 Days	–
d.	More than 90 Days	3,156,996,682

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

		Amortized Cost	Fair Value
a.	30 Days or less	$ 5,952,930,448	$ 5,952,930,448
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days		
e.	121 to 180 Days		
f.	181 to 365 Days		
g.	1 to 2 Years		
h.	2 to 3 Years		
i.	More than 3 Years		

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

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount					
	1.	Cash (Collateral - All)	$ 5,625,701,285	$ 2,974,325,972	$ 2,946,996,682	$ 5,952,930,448
	2.	Securities Collateral (FV)				
b.	Ending Balance					
	1.	Cash (Collateral - All)	$ 2,974,325,972	$ 2,946,996,682	$ 2,731,996,682	$ 5,952,930,448
	2.	Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

Certain repurchase agreements and reverse repurchase agreements are presented net on the balance sheets when they are subject to master netting arrangements and when the Company has both (1) the legal right to offset the amounts owed with amounts due from the same counterparty and (2) the intent to settle the transactions on a net basis or to realize the asset and settle the liability simultaneously. Amounts that are not eligible for offset are presented on a gross basis on the balance sheets.

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No maturity	$	$	$	$
	2. Overnight			7,000,000	640,000,000
	3. 2 days to 1 week				–
	4. Over 1 week to 1 month				906,950,802
	5. Over 1 month to 3 months				
	6. Over 3 months to 1 year	766,027,841	766,027,841		
	7. Over 1 year				
b.	Ending Balance				
	1. Open - No maturity	$	$	$	$
	2. Overnight			7,000,000	640,000,000
	3. 2 days to 1 week				–
	4. Over 1 week to 1 month				906,950,802
	5. Over 1 month to 3 months				
	6. Over 3 months to 1 year	766,027,841			
	7. Over 1 year				

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount	$ 1,095,283,167	$ 1,095,283,167	$ 7,141,217	$ 1,559,890,410
b.	Ending Balance	$ 1,095,283,167	$	$ 7,141,217	$ 1,559,890,410

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. ICO - FV	$ 1,559,890,410	$	$	$	$	$	$	$
b. ABS - FV								
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV								
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	$ 1,559,890,410	$	$	$	$	$	$	$

(7) Collateral provided - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 766,027,841	$ 766,027,841	$ 7,000,000	$ 1,546,950,802
	2. Securities (FV)				
	3. Securities (BACV)	XXX	XXX	XXX	XXX
	4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b.	Ending Balance				
	1. Cash	$ 766,027,841	$	$ 7,000,000	$ 1,546,950,802
	2. Securities (FV)				
	3. Securities (BACV)				
	4. Nonadmitted Subset (BACV)				

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

	Amortized Cost	Fair Value
a. Overnight and continuous	$ 640,000,000	$ 640,000,000
b. 30 Days or less	–	–
c. 31 to 90 Days	906,950,802	906,950,802
d. More than 90 Days		

Notes to the Financial Statements

5. Investments (Continued)

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 766,027,841	$ 766,027,841	$ 7,000,000	$ 1,546,950,802
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 766,027,841	$	$ 7,000,000	$ 1,546,950,802
	2. Securities (FV)				

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

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

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

J. Real Estate - None

K. Investments in Tax Credit Structures (tax credit investments)

(1) The Company invests in renewable, solar energy tax projects and low income housing projects that provide a percentage-based tax credit for investments in these projects. Tax credit investments provide tax benefits, reducing the Company's tax liability.

(2) As of December 31, 2025, the Company has recognized $547.6 million of tax credits and other tax benefits.

(3) As of December 31, 2025, the Company has $48.6 million of investments in tax credit structures.

(4) As of December 31, 2025, the Company has $506.7 million of amortization and non-income tax related activity recognized in net investment income and other income.

(5) As of December 31, 2025, the tax credits expected to be generated by the Company's investments in future periods is as follows:

Years	Tax Credits
2026	29,976,782
2027	29,976,782
2028	29,976,782
2029	29,976,782
2030	29,976,782
After	123,794,659
Total	273,678,569

(6) As of December 31, 2025, the Company has commitments to provide additional contributions of $284.2 million to tax credit investments for the years ended 2026-2035.

(7) Regulatory reviews - None

(8) Impaired assets - None

L. Restricted Assets

(1) Restricted assets (including pledged)

		Gross (Admitted & Nonadmitted) Restricted						
		Current Year						
		(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)
a.	Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b.	Collateral held under security lending agreements							
c.	Subject to repurchase agreements	6,310,541,899		118,757,199		6,429,299,098	6,722,922,949	(293,623,851)
d.	Subject to reverse repurchase agreements	1,546,950,802				1,546,950,802	723,671,184	823,279,618
e.	Subject to dollar repurchase agreements							
f.	Subject to dollar reverse repurchase agreements							
g.	Placed under option contracts							
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i.	FHLB capital stock	1,057,204,000				1,057,204,000	710,704,000	346,500,000
j.	On deposit with states	11,552,358				11,552,358	9,811,861	1,740,497
k.	On deposit with other regulatory bodies							
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	43,563,084,524	43,563,084,524			43,563,084,524	30,038,448,539	13,524,635,985
m.	Pledged as collateral not captured in other categories	47,090,484,002				47,090,484,002	29,646,284,274	17,444,199,728
n.	Other restricted assets						49,920	(49,920)
o.	Collateral assets received and on balance sheet	5,837,969,907				5,837,969,907		5,837,969,907
p.	Assets held under modco reinsurance agreements	139,478,229,974	–	36,783,176,203		176,261,406,177		176,261,406,177
q.	Assets held under funds withheld reinsurance agreements	66,318,994,167				66,318,994,167		66,318,994,167
r.	Total restricted assets (Sum of a through q)	$ 311,215,011,633	$ 43,563,084,524	$ 36,901,933,402	$	$ 348,116,945,035	$ 67,851,892,727	$ 280,265,052,308

Notes to the Financial Statements

5. Investments (Continued)

	Restricted Asset Category	Current Year (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5 - 8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted Assets, %	(12) Amount Reported in General Interrogatories	(13) Difference from Note and GI	(14) GI Ref
a.	Subject to contractual obligation for which liability is not shown	$	$	%	%	XXX	XXX	XXX
b.	Collateral held under security lending agreements							25.04+25.05
c.	Subject to repurchase agreements		6,429,299,098	1.884	1.887	6,429,299,098	(118,757,199)	26.21
d.	Subject to reverse repurchase agreements		1,546,950,802	0.453	0.454	1,546,950,802	–	26.22
e.	Subject to dollar repurchase agreements							26.23
f.	Subject to dollar reverse repurchase agreements							26.24
g.	Placed under option contracts							26.25
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock							26.26
i.	FHLB capital stock		1,057,204,000	0.310	0.310	1,057,204,000	–	26.27
j.	On deposit with states		11,552,358	0.003	0.003	11,552,358	–	26.28
k.	On deposit with other regulatory bodies							26.29
l.	Pledged as collateral to FHLB (including assets backing funding agreements)		43,563,084,524	12.768	12.784	43,563,084,524	–	26.31
m.	Pledged as collateral not captured in other categories		47,090,484,002	13.802	13.820	27,287,562,481	19,802,921,521	26.30
n.	Other restricted assets							26.32
o.	Collateral assets received and on balance sheet		5,837,969,907	1.711	1.713	XXX	XXX	XXX
p.	Assets held under modco reinsurance agreements		176,261,406,177	51.661	51.728	XXX	XXX	XXX
q.	Assets held under funds withheld reinsurance agreements		66,318,994,167	19.437	19.463	XXX	XXX	XXX
r.	Total restricted assets (Sum of a through q)	$	$ 348,116,945,035	102.030 %	102.162 %	XXX	XXX	XXX

Explanation for differences between the Note and general interrogatories:

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation
25.04+25.05	$	
26.21	(118,757,199)	Separate account assets subject to repurchase agreements are included in the GI
26.22	–	
26.23		
26.24		
26.25		
26.26		
26.27	–	
26.28	–	
26.29		
26.31	–	
26.30	19,802,921,521	Assets held in Reinsurance trusts are not included in the GI
26.32		

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

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

	Gross (Admitted & Nonadmitted) Restricted, Current Year (1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	Percentage (9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Secured funding agreements	$ 25,339,987,070	$	$	$	$ 25,339,987,070	$ 16,171,957,399	$ 9,168,029,671	$ 25,339,987,070	7.427 %	7.437 %
Reinsurance trusts	19,802,921,521				19,802,921,521	12,790,956,702	7,011,964,819	19,802,921,521	5.804	5.812
Derivative collateral asset	1,947,575,411				1,947,575,411	683,370,173	1,264,205,238	1,947,575,411	0.571	0.572
Total	$ 47,090,484,002	$	$	$	$ 47,090,484,002	$ 29,646,284,274	$ 17,444,199,728	$ 47,090,484,002	13.802 %	13.820 %
Amount of Total pledged under derivative contracts	1,947,575,411				1,947,575,411	683,370,173	1,264,205,238	1,947,575,411	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ 45,142,908,591	$	$	$	$ 45,142,908,591	$ 28,962,914,101	$ 16,179,994,490	$ 45,142,908,591	XXX	XXX

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

	Gross (Admitted & Nonadmitted) Restricted, Current Year (1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	Percentage (9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Commercial mortgages	$	$	$	$	$	$ 49,920	$ (49,920)	$	%	%
Total	$	$	$	$	$	$ 49,920	$ (49,920)	$	XXX	XXX

Notes to the Financial Statements

5. Investments (Continued)

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

	Assets	(1) BACV Collateral	(2) BACV Modco	(3) BACV FWH	(4) Fair Value Collateral	(5) Fair Value Modco	(6) Fair Value FWH	(7) % of BACV to Total Assets (Admitted and Nonadmitted)	(8) % of BACV to Total Admitted Assets
General Account:									
a.	Cash, Cash Equivalents and Short-Term Investments	$ 5,837,969,907	$ 6,449,030,727	$ 526,791,605	$ 5,837,969,907	$ 6,858,338,042	$ 1,030,258,020	4.406 %	4.413 %
b.	Schedule D, Part 1, Section 1		47,967,836,954	15,597,643,913		45,779,504,743	15,788,544,085	21.859	21.893
c.	Schedule D, Part 1, Section 2		32,286,957,029	20,405,644,325		31,933,385,725	20,503,516,238	18.120	18.148
d.	Schedule D, Part 2, Section 1		437,630,263	674,887,638		438,539,094	674,607,638	0.383	0.383
e.	Schedule D, Part 2, Section 2		679,677,501			679,677,501		0.234	0.234
f.	Schedule B		33,472,975,383	24,959,257,123		32,547,714,356	25,261,218,119	20.094	20.125
g.	Schedule A		209,847,907			179,134,381		0.072	0.072
h.	Schedule BA, Part 1		11,401,654,895	4,149,649,566		11,599,126,108	4,248,029,062	5.348	5.356
i.	Schedule DL, Part 1								
j.	Other		6,572,619,315	5,119,997		6,469,411,950	5,119,997	2.262	2.265
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 5,837,969,907	$ 139,478,229,974	$ 66,318,994,167	$ 5,837,969,907	$ 136,484,831,900	$ 67,511,293,159	72.778 %	72.889 %
l.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:									
m.	Cash, Cash Equivalents and Short-Term Investments	$	$ 1,408,505,596	$	$	$ 1,408,509,438	$	2.795 %	2.795 %
n.	Schedule D, Part 1, Section 1		20,197,034,095			17,965,735,005		40.075	40.075
o.	Schedule D, Part 1, Section 2		7,291,740,377			7,225,697,819		14.468	14.468
p.	Schedule D, Part 2, Section 1		437,092,435			436,902,692		0.867	0.867
q.	Schedule D, Part 2, Section 2		111,177			111,177		–	–
r.	Schedule B		4,797,095,232			4,688,189,256		9.518	9.518
s.	Schedule A								
t.	Schedule BA, Part 1		2,546,549,512					5.053	5.053
u.	Schedule DL, Part 1								
v.	Other		105,047,779			105,047,779		0.208	0.208
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$	$ 36,783,176,203	$	$	$ 31,830,193,166	$	72.985 %	72.985 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

	Assets	(9) Book/Adjusted Carrying Value (BACV) FWH Including Modco	(10) Related Party Code 1	(11) 2	(12) 3	(13) 4	(14) 5	(15) 6
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	$ 6,975,822,332	$	$	$	$	$	$ 6,975,822,332
b.	Schedule D, Part 1, Section 1	63,565,480,867	1,483,754,456		694,480,232		3,952,455,658	57,434,790,521
c.	Schedule D, Part 1, Section 2	52,692,601,354		2,973,750,000	15,914,278,420			33,804,572,934
d.	Schedule D, Part 2, Section 1	1,112,517,901			45,000,000			1,067,517,901
e.	Schedule D, Part 2, Section 2	679,677,501						679,677,501
f.	Schedule B	58,432,232,506	1,220,957,687					57,211,274,819
g.	Schedule A	209,847,907			209,847,907			
h.	Schedule BA, Part 1	15,551,304,461	42,041,632	10,372,875,823	125,095,492		152,380,958	4,858,910,556
i.	Schedule DL, Part 1							
j.	Other	6,577,739,312						6,577,739,312
k.	Total (a+b+c+d+e+f+g+h+i+j)	$ 205,797,224,141	$ 2,746,753,775	$ 13,346,625,823	$ 16,988,702,051	$	$ 4,104,836,616	$ 168,610,305,876
l.	Percentage to Total FWH Assets (including Modco)	100.000 %	1.335 %	6.485 %	8.255 %	%	1.995 %	81.930 %
Separate Account:								
m.	Cash, Cash Equivalents and Short-Term Investments	$ 1,408,505,596	$	$	$	$	$	$ 1,408,505,596
n.	Schedule D, Part 1, Section 1	20,197,034,095	230,918,178		361,582,857		1,096,031,281	18,508,501,779
o.	Schedule D, Part 1, Section 2	7,291,740,377		328,000,000	1,496,021,875			5,467,718,502
p.	Schedule D, Part 2, Section 1	437,092,435						437,092,435
q.	Schedule D, Part 2, Section 2	111,177						111,177
r.	Schedule B	4,797,095,232	355,143,822					4,441,951,410
s.	Schedule A							
t.	Schedule BA, Part 1	2,546,549,512	22,750,000	1,468,867,531	29,791,653		80,029,921	945,110,407
u.	Schedule DL, Part 1							
v.	Other	105,047,779						105,047,779
w.	Total (m+n+o+p+q+r+s+t+u+v)	$ 36,783,176,203	$ 608,812,000	$ 1,796,867,531	$ 1,887,396,385	$	$ 1,176,061,202	$ 31,314,039,085
x.	Percentage to Total FWH Assets (including Modco)	100.000 %	1.655 %	4.885 %	5.131 %	%	3.197 %	85.131 %

Notes to the Financial Statements

5. Investments (Continued)

		(1) Amount	(2) % of Liability to Total Liabilities
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ 5,837,969,907	2.032 %
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$	%
aa.	Recognized Obligation for Modco assets (General Account)	$ 116,092,703,380	40.400 %
bb.	Recognized Obligation for Modco assets (Separate Account)	$ 52,198,633,311	105.946 %
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account)	$ 66,695,003,878	23.210 %
dd.	Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$	%

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

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	2025	2024	2025	2024	2025	2024
(1) ICO - AC			$	$	$	$
(2) ABS - AC	1	1	209,192	256,981	246,616	267,779
(3) Preferred Stock - AC						
(4) Preferred Stock - FV						
(5) Total (1+2+3+4)	1	1	$ 209,192	$ 256,981	$ 246,616	$ 267,779

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	14	8
(2) Aggregate amount of investment income	$ 563,053	$ 115,478

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

Notes to the Financial Statements

5. Investments (Continued)

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Collateral Type	Aggregate Collateral Loan	Admitted	Nonadmitted
(1) Cash, Cash Equivalent & ST Investments			
a. Affiliated	$	$	$
b. Unaffiliated			
(2) Issuer Credit Obligations			
a. Affiliated			
b. Unaffiliated			
(3) Asset-Backed Securities			
a. Affiliated			
b. Unaffiliated			
(4) Preferred Stocks			
a. Affiliated			
b. Unaffiliated			
(5) Common Stocks			
a. Affiliated			
b. Unaffiliated			
(6) Real Estate			
a. Affiliated			
b. Unaffiliated			
(7) Mortgage Loans			
a. Affiliated			
b. Unaffiliated	707,254,421	707,254,421	
(8) Joint Ventures, Partnerships, LLC			
a. Affiliated			
b. Unaffiliated			
(9) Other Qualifying Investments			
a. Affiliated			
b. Unaffiliated			
(10) Collateral Does not Qualify as an Investment			
a. Affiliated			
b. Unaffiliated			
(11) Total	$ 707,254,421	$ 707,254,421	$

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

While AAA's unfunded capital commitments (Unfunded AAA Commitments) have been included on a look through basis for the Company (based on the Company's percentage interest in AAA) as of December 31, 2025, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

The following table lists the general account's pro rata interest in the net contribution, carry value, fund income and unfunded commitments of new investment funds held by AAA during the year ended December 31, 2025.

Notes to the Financial Statements

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

Investment Holding Name	Contribution	Carry Value	Fund Income	Unfunded Amount	Ownership %
A-A AMAPS, L.P.	-	167,161,611	4,656,627	-	67.9%
AAA Centaur (Z), L.P.	-	708,267,666	69,412,531	-	67.9%
AAADLY SPV-SMA-AAASFSMY	-	52,524,928	479,317	-	67.9%
AAADLZ SPV-SMA-AAASFSMZ	-	1,947,163	41,415	-	67.9%
AAEAGLE - SPV	-	64,008,620	2,038,532	32,140,906	67.9%
ABPCI 2019-5A A1RR	-	4,900,159	173,203	-	67.9%
ABPCI 2019-6A A1RR	-	6,002,223	23,776	-	67.9%
AER 6.45 04/15/27	-	2,450,159	219,875	-	67.9%
AES RC	-	2,516,578	73,651	-	67.9%
AGL 2019-2A A1R	-	1,353,087	258,803	-	67.9%
AGL 2020-8A A1R2	-	2,625,179	33,987	-	67.9%
AGL 2024-30RA A1	-	5,748,692	585,234	-	67.9%
AGL 2024-31A A	-	3,244,587	242,904	-	67.9%
AMAPS C FLT 7/75 144A	-	40,626,246	1,578,181	-	67.9%
AMAPS2 C FLT 10/75 144A	-	40,626,246	583,168	-	67.9%
AMGN 1.65 08/15/28	-	1,551,891	14,253	-	67.9%
ANTR 2018-3A A1R	-	16,778,913	194,026	-	67.9%
ANTR 2019-2A A1R	-	5,158,581	225,344	-	67.9%
ANTR 2021-1A A1R	-	3,371,854	12,876	-	67.9%
ANTR 2024-5A A	-	4,365,818	(13,720)	-	67.9%
AP Bowery Co-Invest, L.P.	-	18,012,428	9,194,591	18,138,239	67.9%
APID 2025-54A A1	-	3,653,704	28,652	-	67.9%
AUDAX 2021-6A AR	-	3,371,877	8,001	-	67.9%
AUDAX 2024-10A A	-	4,040,859	143,960	-	67.9%
AUDAX 2024-9A A1	-	2,847,165	111,097	-	67.9%
BAC 3.824 01/20/28 MTN	-	969,274	108,355	-	67.9%
BACR V6.496 09/13/27	-	1,689,086	230,128	-	67.9%
BALLY 2024-26A A1A	-	3,647,286	244,156	-	67.9%
BCMM 2025-1A A1	-	11,942,620	219,236	-	67.9%
BCRED 2.625 12/15/26	-	3,313,391	7,001	-	67.9%
BCRED 2024-2A A	-	4,722,469	88,006	-	67.9%
BKIR V2.029 09/30/27 144A	-	1,174,702	180,624	-	67.9%
C 3.887 01/10/28	-	7,266,933	91,949	-	67.9%
CABKSM V4.634 7/3/29 144A	-	2,737,948	35,152	-	67.9%
CEG 3.046 01/31/27	-	4,998,085	86,923	-	67.9%
CERB 2023-4A A	-	8,535,400	281,039	-	67.9%
CERB 2023-5A A	-	4,386,167	9,284	-	67.9%
CERB 2024-2A A	-	1,350,496	2,452	-	67.9%
CGMS 2022-3A AR	-	2,872,390	296,722	-	67.9%
CHMML 2019-1A AR	-	2,288,291	85,385	-	67.9%
CHMML 2023-2A A1	-	5,916,179	251,767	-	67.9%
CHTR 3.75 02/15/28	-	3,906,398	301,958	-	67.9%
COXENT 5.45 09/15/28 144A	-	5,704,756	56,731	-	67.9%
CRBG 3.65 04/05/27	-	5,702,609	90,543	-	67.9%
CUBE 3.125 09/01/26	-	3,533,554	135,442	-	67.9%
DB V2.552 01/07/28	-	12,805,210	183,152	-	67.9%
DCLO 2022-4A A1R	-	892,446	90,605	-	67.9%
DRSLF 2020-83A AR	-	2,876,242	294,913	-	67.9%
ENELIM 3.625 5/25/27 144A	-	4,689,852	133,689	-	67.9%
EVRG 5.15 12/15/27 144A	-	4,126,807	204,117	-	67.9%
FCBSL 2024-2A A	-	13,315,944	506,074	-	67.9%
FCO 2024-25A A1T	-	11,933,474	47,658	-	67.9%
FE 3.25 03/15/28 144A	-	2,656,118	110,766	-	67.9%
GBDC4 2025-1A A1	-	13,500,565	258,134	-	67.9%
GBLATL 4.4 09/23/27 144A	-	15,728,569	386,528	-	67.9%
GCBSL 2024-72A A	-	6,875,977	294,701	-	67.9%
GLENLN 5.338 04/04/27 144	-	821,991	88,673	-	67.9%
GLENLN3.875 10/27/27 144	-	990,978	94,128	-	67.9%
GLM 2024-20A A	-	947,027	319,772	-	67.9%
GNRT 2023-13A A1	-	3,759,546	243,935	-	67.9%
GNRT 2024-15A A	-	1,314,894	135,600	-	67.9%
GOCAP 2016-31A A1RR	-	5,402,870	164,930	-	67.9%
GOCAP 2019-44A A1R	-	19,872,042	296,899	-	67.9%
GOCAP 2020-49A A1R2	-	5,680,590	164,835	-	67.9%
GOCAP 2023-67A A1	-	10,831,615	166,672	-	67.9%
GOCAP 2024-71A A	-	997,281	34,959	-	67.9%
GS V1.542 09/10/27	-	5,244,002	241,251	-	67.9%
GS V4.937 04/23/28	-	5,592,789	7,421	-	67.9%
HLEND 5.45 01/14/28	-	1,228,281	141,521	-	67.9%
HLM 2025-25A A	-	10,151,735	12,343	-	67.9%
HPSPR 2023-1A A1R	-	11,537,906	150,365	-	67.9%
HPSPR 2025-3A A1	-	1,640,190	16,670	-	67.9%
IVYH 18A A1R	-	4,726,279	4,851	-	67.9%
IVYH 20A A1R	-	9,094,186	34,823	-	67.9%
IVYH 9A A1R3	-	2,023,942	3,925	-	67.9%
JPM V4.323 04/26/28	-	5,418,608	8,372	-	67.9%
KKR 2022-43A A1R	-	3,758,678	242,875	-	67.9%
KKR 2025-55A A1	-	1,986,657	22,025	-	67.9%
LLOYDS V5.871 03/06/29	-	4,339,075	331,460	-	67.9%
MAGNE 2024-38A A1	-	1,153,485	114,979	-	67.9%
MDPK 2024-67A A1	-	7,657,903	553,968	-	67.9%
MS V4.466 07/06/28 *	-	16,375,233	211,627	-	67.9%
New Catalyst Strategic Partners I-A, LP	-	3,648,354	(507,190)	33,823,012	67.9%
OAKC 2024-18A A1	-	4,905,700	138,895	-	67.9%
OAKCL 2024-26A A1	-	673,944	7,862	-	67.9%
OBRAC 2025-2A A1	-	1,367,484	21,300	-	67.9%
OCINCC 4.7 02/08/27 NEW	-	605,480	59,874	-	67.9%
OCP 2024-31A A1	-	2,873,116	296,441	-	67.9%
OCP 2024-32A A1	-	3,195,454	237,995	-	67.9%
OCP 2024-33A A1	-	14,472,030	341,857	-	67.9%
OCT49 2020-5A AR	-	7,168,882	360,350	-	67.9%
OKE 4.25 09/24/27	-	3,886,350	173,788	-	67.9%
OR 2020-3A AR	-	8,357,321	284,690	-	67.9%
ORCL 2.65 07/15/26	-	4,053,094	216,608	-	67.9%
PIPK 2022-10A A1R	-	6,825,507	88,953	-	67.9%
PM 5.125 11/17/27	-	8,036,226	101,144	-	67.9%
REG27 2024-1A A1	-	3,581,925	306,105	-	67.9%

Notes to the Financial Statements

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

Investment Holding Name	Contribution	Carry Value	Fund Income	Unfunded Amount	Ownership %
REG28 2024-2A A1	-	2,875,585	298,414	-	67.9%
RGA 6 11/21/28 144A	-	1,744,788	312,118	-	67.9%
RTX 4.125 11/16/28	-	10,149,038	-	-	67.9%
SAMMON 5.05 01/10/28 144A	-	6,240,294	298,752	-	67.9%
SANTAN V5.365 07/15/28 *	-	1,685,307	266,993	-	67.9%
SIXST 2024-24A A	-	3,054,029	310,099	-	67.9%
SPCLO 2024-4A A1	-	1,056,897	14,420	-	67.9%
SPCLO 2025-11A A1	-	7,048,719	93,462	-	67.9%
T 4.1 02/15/28	-	8,718,458	78,303	-	67.9%
TMUS 4.8 07/15/28	-	3,353,109	43,439	-	67.9%
TRGP 5 01/15/28	-	1,663,339	218,712	-	67.9%
VOYA 2022-4A A1R	-	3,158,554	226,833	-	67.9%
Total - New Issuers		1,610,162,239	103,732,572	84,102,157	

The general account's pro rata interest in AAA's 10 largest holdings as of December 31, 2025 are:

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
Freedom Parent, LP	736,690,112	180,243,708	-	67.9%
AAA Centaur (Z), L.P.	708,267,666	69,412,531	-	67.9%
AA RRH, L.P.	642,969,796	87,105,947	44,780,683	67.9%
AAA MULTI-ASSET CREDIT STRATEGIES FUND (Y), L.P.	638,125,489	37,947,296	-	67.9%
MidCap FinCo LLC	587,598,068	73,151,670	-	67.9%
Apterra Infrastructure Holdings, LP	545,813,674	95,796,266	-	67.9%
AA Net Lease, L.P.	389,327,724	27,183,974	-	67.9%
AAA Aviation Holdings, L.P.	351,143,202	32,466,711	62,746,911	67.9%
AA Otter Investor, LP	301,841,739	41,800,715	12,840,094	67.9%
AP CADMA HOLDINGS, L.P.	279,916,373	8,939,403	-	67.9%
Total - Top 10	5,181,693,843	654,048,221	120,367,688	67.9%

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

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

The Company recognized other-than-temporary impairments of $11.8 million and $2.8 million as of December 31, 2025 and 2024, respectively, on investments included in Schedule BA. The impairments were based on an assessment that future cash flows of affected investments would be less than the cost basis. Fair value is determined by statements received from the partnerships and limited liability companies or commercial pricing services using a variety of market observable information in their valuation techniques, or an internal model.

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

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

B. Total Amount Excluded

The total amount excluded was $2.5 million and $3.8 million as of December 31, 2025 and 2024, respectively.

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

Interest Income Due and Accrued	Amount
1. Gross	$ 2,482,135,218
2. Nonadmitted	$ 2,508,168
3. Admitted	$ 2,479,627,050

D. The aggregate deferred interest

	Amount
Aggregate Deferred Interest	$ 2,623,563

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

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 112,792,182

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

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

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

Notes to the Financial Statements

8. Derivative Instruments (Continued)

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

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

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

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

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

Futures are recorded at fair value of margin on deposit with the clearing broker. For futures that hedge fixed indexed annuity products, changes in margin on deposit are recognized in the Summary of Operations through investment income. For futures that hedge index-linked annuity products, changes in margin on deposit are recorded as unrealized capital gains or losses until the time of sale.

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

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

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

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

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

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

Notes to the Financial Statements

8. Derivative Instruments (Continued)

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

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

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

(2) See part (1) above.

(3) See part (1) above.

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

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

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

(7) The Company reports the net cash flows associated with derivative instruments within the miscellaneous proceeds or miscellaneous applications lines of the statement of cash flow.

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

(9) Premium Cost for Derivative Contracts - None

(10) Aggregate excluded components by category - None

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

9. Income Taxes

A. Components of the net deferred tax asset/(liability)

(1) Change between years by tax character

	2025			2024			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	$ 1,624,990,970	$ 37,786,888	$ 1,662,777,858	$ 1,208,607,752	$ 30,511,301	$ 1,239,119,053	$ 416,383,218	$ 7,275,587	$ 423,658,805
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	1,624,990,970	37,786,888	1,662,777,858	1,208,607,752	30,511,301	1,239,119,053	416,383,218	7,275,587	423,658,805
(d) Deferred tax assets nonadmitted	319,830,502	15,084,520	334,915,022	588,715,040	6,625,773	595,340,813	(268,884,538)	8,458,747	(260,425,791)
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 1,305,160,468	$ 22,702,368	$ 1,327,862,836	$ 619,892,712	$ 23,885,528	$ 643,778,240	$ 685,267,756	$ (1,183,160)	$ 684,084,596
(f) Deferred tax liabilities	887,616,135	22,702,368	910,318,503	413,307,937	23,885,528	437,193,465	474,308,198	(1,183,160)	473,125,038
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 417,544,333	$ –	$ 417,544,333	$ 206,584,775	$ –	$ 206,584,775	$ 210,959,558	$ –	$ 210,959,558

(2) Admission calculation components SSAP No. 101

	2025			2024			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$	$	$	$	$	$	$	$	$
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	417,544,333		417,544,333	206,584,775		206,584,775	210,959,558		210,959,558
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	417,544,333		417,544,333	206,584,775		206,584,775	210,959,558		210,959,558
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	555,635,912	XXX	XXX	553,870,855	XXX	XXX	1,765,057
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	887,616,135	22,702,368	910,318,503	413,307,937	23,885,528	437,193,465	474,308,198	(1,183,160)	473,125,038
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 1,305,160,468	$ 22,702,368	$ 1,327,862,836	$ 619,892,712	$ 23,885,528	$ 643,778,240	$ 685,267,756	$ (1,183,160)	$ 684,084,596

Notes to the Financial Statements

9. Income Taxes (Continued)

(3) Ratio used as basis of admissibility

	2025	2024
(a) Ratio percentage used to determine recovery period and threshold limitation amount	832.848 %	815.476 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 9,085,959,065	$ 7,476,084,809

(4) Impact of tax-planning strategies

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

	2025		2024		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col 1-3)	Capital (Col 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 1,624,990,970	$ 37,786,888	$ 1,208,607,752	$ 30,511,301	$ 416,383,218	$ 7,275,587
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	– %	%	– %	%	– %	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 1,305,160,468	$ 22,702,368	$ 619,892,712	$ 23,885,528	$ 685,267,756	$ (1,183,160)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	– %	%	– %	%	– %	%

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

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

B. Regarding deferred tax liabilities that are not recognized

As of December 31, 2025 and 2024, no unrecognized DTLs exist.

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

C. Major components of current income taxes incurred

Current income taxes incurred consist of the following major components:	(1) 2025	(2) 2024	(3) Change (Col 1-2)
1. Current Income Tax			
(a) Federal	$ (186,034,807)	$ (222,704,733)	$ 36,669,926
(b) Foreign			
(c) Subtotal (1a+1b)	$ (186,034,807)	$ (222,704,733)	$ 36,669,926
(d) Federal income tax on net capital gains	12,104,862	(1,751,105)	13,855,967
(e) Utilization of capital loss carry-forwards			
(f) Other		18,160,547	(18,160,547)
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (173,929,945)	$ (206,295,291)	$ 32,365,346

Notes to the Financial Statements

9. Income Taxes (Continued)

		(1) 2025	(2) 2024	(3) Change (Col 1-2)
2.	Deferred Tax Assets			
	(a) Ordinary			
	(1) Discounting of unpaid losses	$	$	$
	(2) Unearned premium reserve			
	(3) Policyholder reserves	749,573,293	753,371,618	(3,798,325)
	(4) Investments	400,047,752	114,535,748	285,512,004
	(5) Deferred acquisition costs	371,350,935	290,431,712	80,919,223
	(6) Policyholder dividends accrual	4,735	5,268	(533)
	(7) Fixed assets	2,722	2,926	(204)
	(8) Compensation and benefits accrual	56,184	55,010	1,174
	(9) Pension accrual			
	(10) Receivables - nonadmitted	1,649,233	1,529,938	119,295
	(11) Net operating loss carry-forward			
	(12) Tax credit carry-forward	31,648,337		31,648,337
	(13) Other	70,657,779	48,675,532	21,982,247
	(99) Subtotal (Sum of 2a1 through 2a13)	$ 1,624,990,970	$ 1,208,607,752	$ 416,383,218
	(b) Statutory valuation allowance adjustment			
	(c) Nonadmitted	319,830,502	588,715,040	(268,884,538)
	(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 1,305,160,468	$ 619,892,712	$ 685,267,756
	(e) Capital			
	(1) Investments	$ 37,786,888	$ 30,511,301	$ 7,275,587
	(2) Net capital loss carry-forward			
	(3) Real estate			
	(4) Other			
	(99) Subtotal (2e1+2e2+2e3+2e4)	$ 37,786,888	$ 30,511,301	$ 7,275,587
	(f) Statutory valuation allowance adjustment			
	(g) Nonadmitted	15,084,520	6,625,773	8,458,747
	(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	22,702,368	23,885,528	(1,183,160)
	(i) Admitted deferred tax assets (2d + 2h)	$ 1,327,862,836	$ 643,778,240	$ 684,084,596

		(1) 2025	(2) 2024	(3) Change (Col 1-2)
3.	Deferred Tax Liabilities			
	(a) Ordinary			
	(1) Investments	$ 873,113,759	$ 358,074,775	$ 515,038,984
	(2) Fixed assets			
	(3) Deferred and uncollected premium	843,251	908,482	(65,231)
	(4) Policyholder reserves	12,751,733	54,324,680	(41,572,947)
	(5) Other	907,392		907,392
	(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 887,616,135	$ 413,307,937	$ 474,308,198
	(b) Capital			
	(1) Investments	$ 22,702,368	$ 23,885,528	$ (1,183,160)
	(2) Real estate			
	(3) Other			
	(99) Subtotal (3b1+3b2+3b3)	$ 22,702,368	$ 23,885,528	$ (1,183,160)
	(c) Deferred tax liabilities (3a99 + 3b99)	$ 910,318,503	$ 437,193,465	$ 473,125,038
4.	Net deferred tax assets/liabilities (2i - 3c)	$ 417,544,333	$ 206,584,775	$ 210,959,558

Notes to the Financial Statements

9. Income Taxes (Continued)

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

	(1) 2025	(2) 2024	(3) Change (Col 1-2)
Adjusted gross deferred tax assets	$ 1,662,777,858	$ 1,239,119,053	$ 423,658,805
Total deferred tax liabilities	910,318,503	437,193,465	473,125,038
Net deferred tax assets (liabilities)	$ 752,459,355	$ 801,925,588	$ (49,466,233)
Statutory valuation allowance adjustment			
Net deferred tax assets (liabilities) after statutory valuation allowance	$ 752,459,355	$ 801,925,588	$ (49,466,233)
Tax effect of unrealized gains (losses)			476,358,827
Tax Credit Sale			260,000,000
Change in net deferred income tax			$ 686,892,594

D. Among the more significant book to tax adjustments

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

	2025	Effective Tax Rate
	$	%
Provision computed at statutory rate	194,213,388	21.000
Permanent differences		
IMR	(6,805,590)	-0.736
Nontaxable income	(4,163,955)	-0.450
Nondeductible expenses	809,064	0.087
Non-admitted assets	(9,724,931)	-1.052
Affiliated expenses	(6,423,738)	-0.695
Reinsurance adjustment A-791	(3,648,919)	-0.395
Unrealized gain (loss) on options	136,577,875	14.768
Unrealized (gain) loss ceded	(555,828,890)	-60.101
Specific reserves in surplus	(10,586,466)	-1.145
Prior year true-up and adjustments	(48,721,583)	-5.268
Tax credits	(255,011,372)	-27.574
ICOLI	(31,507,422)	-3.407
Tax Credit Sale	(260,000,000)	-28.113
Total	$ (860,822,539)	-93.081 %

	2025	Effective Tax Rate
Federal and foreign income taxes incurred	$ (186,034,807)	-20.116 %
Realized capital gains (losses) tax	12,104,862	1.309
Change in net deferred income taxes	(686,892,594)	-74.274
Total statutory income taxes	$ (860,822,539)	-93.081 %

E. Operating loss and tax credit carryforwards

(1) The Company has tax attributes to carry forward as follows at December 31, 2025:

	General Business Credits	
Year Incurred	Amount	Expiring
2025	$31,648,337	2045

(2) Income tax expense available for recoupment

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

	Total
2023	$ –
2024	47,583,137
2025	–

(3) There are no aggregate amount of deposits reported as admitted assets under Section 6603 of the Internal Revenue Code as of December 31, 2025 and 2024.

F. Consolidated federal income tax return

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

Notes to the Financial Statements

9. Income Taxes (Continued)

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

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

The following entities are included in the consolidated return:

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

G. Federal or foreign income tax loss contingencies

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

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - None

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

A. The Company's various affiliated relationships, agreements and transactions are discussed within Notes 10A through 10F and the 2025 affiliate transactions are disclosed in Schedule Y, Part 2. Investments in affiliated entities are disclosed in the investment schedules. As discussed in Note 9, the Company has a written tax sharing agreement with affiliates.

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

Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104, the Company incurred expense and recorded a capital contribution under the Agreements totaling $23.3 million and $26.6 million for the years ended December 31, 2025 and 2024, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

B. See part A above.

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

D. As of December 31, 2025 and 2024, the Company reported $4.6 million and $22.5 million, respectively, receivable due from affiliates and $142.9 million and $52.3 million, respectively, payable due to affiliates. All intercompany balances shown as payable to or receivable from parent, subsidiaries and affiliates are settled within 90 days of their incurrence under the terms of the intercompany expense sharing agreements.

E. The Company is party to an investment management agreement with affiliate Apollo Insurance Solutions Group, LP (ISG), under which ISG agrees to provide asset management services in exchange for management fees . The Company pays ISG 30 basis points per annum on the Company's managed assets. The Company incurred expense on its general and separate account assets of $894.3 million and $689.7 million in 2025 and 2024, respectively.

The Company participates in Shared Services and Cost Sharing Agreements with certain other affiliated companies pursuant to which each party thereto agrees to provide certain financial, legal and other services to the other parties. The Company incurred related expenses under these agreements totaling $416.2 million and $430.5 million in 2025 and 2024, respectively.

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

G. The Company believes that the transactions with affiliates are reasonable and appropriate; however, the operations of the Company may not be indicative of those that would have occurred had the Company operated as a stand-alone entity.

H. Amount Deducted for Investment in Upstream Company - None

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

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

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

Notes to the Financial Statements

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

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

M. All SCA Investments

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

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
	Total SSAP No. 97 8a Entities	XXX	$	$	$
b.	SSAP No. 97 8b(ii) Entities				
	Total SSAP No. 97 8b(ii) Entities	XXX	$	$	$
c.	SSAP No. 97 8b(iii) Entities				
	Centralife Annuities Services, Inc.	100.000 %	$	$	$
	P.L. Assigned Services, Inc	100.000	42,634		42,634
	Total SSAP No. 97 8b(iii) Entities	XXX	$ 42,634	$	$ 42,634
d.	SSAP No. 97 8b(iv) Entities				
	Total SSAP No. 97 8b(iv) Entities	XXX	$	$	$
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	$ 42,634	$	$ 42,634
f.	Aggregate Total (a+e)	XXX	$ 42,634	$	$ 42,634

(2) NAIC filing response information

	SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received (Yes/No)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Yes/No)	Code**
a.	SSAP No. 97 8a Entities						
	Total SSAP No. 97 8a Entities	XXX	XXX	$	XXX	XXX	XXX
b.	SSAP No. 97 8b(ii) Entities						
	Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$	XXX	XXX	XXX
c.	SSAP No. 97 8b(iii) Entities						
	Centralife Annuities Services, Inc.	S2	10/22/2021	$	YES	NO	I
	P.L. Assigned Services, Inc	S2	12/24/2025		YES	NO	I
	Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$	XXX	XXX	XXX
d.	SSAP No. 97 8b(iv) Entities						
	Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$	XXX	XXX	XXX
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	XXX	$	XXX	XXX	XXX
f.	Aggregate Total (a+e)	XXX	XXX	$	XXX	XXX	XXX

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

** I - Immaterial or M - Material

N. Investment in Insurance SCAs

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

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

(2) The monetary effect on net income and surplus

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

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase / (Decrease)	Surplus Increase / (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Athene Re IV	$	$ 76,004,404	$ 41,517,204	$

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

As of the issue date of this report, the 2025 statutory audit of Athene Re IV has not been completed.

Notes to the Financial Statements

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

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

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

11. Debt

A. *Promissory Note* — Effective May 1, 2021, the Company entered into an unsecured revolving promissory note (the Promissory Note), with Athene USA (AUSA) and certain of AUSA's other subsidiaries, pursuant to which the Company and other borrower parties thereto may borrow up to $200 million from AUSA. The Promissory Note has a 5 year term and was approved by the Iowa Insurance Division. Interest shall accrue on the principal balance from time to time outstanding at a rate per annum equal to 2.085%. The Company shall pay such interest in arrears quarterly on the last day of each March, June, September and December, on any day any portion of the principal balance is repaid or prepaid. No amounts were drawn during the year ended December 31, 2025. Interest expense of $0.0 million was incurred by the Company during both of the years ended December 31, 2025 and 2024.

Liquidity Facility — On June 27, 2025, Athene Holding Ltd., Athene Annuity Re Ltd. (AARe), Athene Life Re Ltd. and the Company entered into a revolving credit agreement with a syndicate of banks and Wells Fargo Bank, National Association, as administrative agent (Liquidity Facility). The Liquidity Facility is unsecured and has a commitment termination date of June 26, 2026, subject to any extensions of additional 364-day periods with consent of extending lenders and/or "term-out" of outstanding loans (by which, at our election, the outstanding loans may be converted to term loans which shall have a maturity of up to one year after the original maturity date), in each case in accordance with the terms of the Liquidity Facility. In connection with the Liquidity Facility, AARe guaranteed all of the obligations of each other borrower under the Liquidity Facility and the related loan documents. The Liquidity Facility will be used for liquidity and working capital needs to meet short-term cash flow and investment timing differences. The borrowing capacity under the Liquidity Facility is $2.6 billion, subject to being increased up to $3.1 billion in total on the terms described in the Liquidity Facility. The Liquidity Facility contains various standard covenants with which we must comply, including: 1) AARe minimum consolidated net worth of no less than $23.2 billion; and 2) restrictions on our ability to incur liens, with certain exceptions.

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

B. FHLB (Federal Home Loan Bank) Agreements

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

The Company has issued general and separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $22,976.9 million as of December 31, 2025. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	1,047,204,000	1,047,204,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 1,057,204,000	$ 1,057,204,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 30,735,600,000	XXX	XXX
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	700,704,000	700,704,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 710,704,000	$ 710,704,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 18,900,000,000	XXX	XXX

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 43,386,185,339	$ 43,563,084,524	$ 23,271,200,000
2.	Current year general account total collateral pledged	43,386,185,339	43,563,084,524	570,000,000
3.	Current year separate accounts total collateral pledged			22,701,200,000
4.	Prior year-end total general and separate accounts total collateral pledged	28,847,907,568	30,038,448,539	15,571,200,000

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 43,386,185,339	$ 43,563,084,524	$ 23,271,200,000
2.	Current year general account maximum collateral pledged	43,386,185,339	43,563,084,524	570,000,000
3.	Current year separate accounts maximum collateral pledged			22,701,200,000
4.	Prior year-end total general and separate accounts maximum collateral pledged	28,847,907,568	30,038,448,539	15,571,200,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	23,271,200,000	570,000,000	22,701,200,000	$ 22,976,877,526
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 23,271,200,000	$ 570,000,000	$ 22,701,200,000	$ 22,976,877,526
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	15,571,200,000	570,000,000	15,001,200,000	$ 15,407,257,255
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 15,571,200,000	$ 570,000,000	$ 15,001,200,000	$ 15,407,257,255

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$	$	$
2. Funding agreements	23,271,200,000	570,000,000	22,701,200,000
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 23,271,200,000	$ 570,000,000	$ 22,701,200,000

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

(c) FHLB - Prepayment obligations

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

C. Unused commitments and lines of credit for financing arrangements:

The Company has access to additional liquidity through the Promissory Note, Liquidity Facility, committed repurchase facilities, and its membership with the FHLB. The details of the arrangements and any amounts borrowed have been disclosed in Note 11A, Note 5F, and Note 11B, respectively. The below table includes the Company's unused borrowing capacity under those arrangements.

	Current Year		Prior Year	
	Unused Commitments	Unused Lines of Credit	Unused Commitments	Unused Lines of Credit
Short-Term (contracts terminating in 12 months or less)	$	$ 4,800,000,000	$	$ 2,200,000,000
Long-Term (contracts terminating in more than 12 months)		7,464,400,000		3,328,800,000
Total	$	$ 12,264,400,000	$	$ 5,528,800,000

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans

The Company is allocated a portion of the costs related to a qualified contribution savings and retirement plan sponsored by AUSA. The plan is a qualified 401(k) plan covering officers and employees. The plan provides only non-discretionary company matching contributions. Expenses allocated to the Company for AUSA's contributions amounted to $12.3 million and $11.8 million for 2025 and 2024, respectively.

H. Postemployment Benefits and Compensated Absences - None

Notes to the Financial Statements

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

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

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

A. At December 31, 2025 the Company has authorized and issued 10.0 million shares of $1 par common stock which are outstanding and owned by AARe.

B. Dividend Rate of Preferred Stock - None

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

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

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

D. Ordinary Dividends - None

E. Within the limitations presented in item C above, based on December 31, 2025 results, the maximum dividend that may be paid without prior approval in 2026 is $0.

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

G. Surplus Advances - None

H. Stock Held for Special Purposes - None

I. Changes in Special Surplus Funds - None

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax is $1,443.4 million at December 31, 2025.

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

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

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

As of December 31, 2025, the Company has unfunded commitments to invest in SCA entities, joint ventures, partnerships or limited liability companies in the general and separate accounts of $ 5,523.7 million.

As of December 31, 2025, the Company has unfunded commitments to invest in certain bonds, preferred stock, and mortgage loans in the general and separate accounts of $ 20,116.6 million.

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

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

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

(2) Nature and circumstances of guarantee

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

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

(3) Aggregate compilation of guarantee obligations

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

B. Assessments

(1) Guaranty associations may subject member insurers, including the Company, to assessments that require the insurers to pay funds to cover contractual obligations under insurance policies issued by insurance companies that become impaired or insolvent. The assessments are based on an insurer's proportionate share of premiums written in that state during a specified one-year or three-year period for lines of business in which the impaired or insolvent insurer engaged, subject to prescribed limits. As of December 31, 2025, the Company recorded a liability of $6.5 million based on the current best estimate of future assessments expected, as well as an asset of $11.5 million for future premium tax credits. The actual amount of assessments levied against the Company may vary from this estimate.

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

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges, prior year-end	$ 11,735,201
b.	Decreases current year:	
	Applied as premium tax offset	255,648
	Accrued for future premium tax offset	16,420
c.	Increases current year:	
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges, current year-end	$ 11,463,133

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

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

Since 2016, the DOL has issued various regulations expanding the definition of "investment advice" and broadening the circumstances under which distributors and manufacturers of insurance and annuity products could be considered "fiduciaries" and subject to certain standards in providing advice. On December 15, 2020, the DOL issued regulatory action to reinstate the pre-2016 regulatory definition of fiduciary advice. In the preamble to Prohibited Transaction Exemption (PTE) 2020-02, however, the DOL announced a new interpretation of parts of the regulation that broadens the circumstances under which producers, including insurance producers, could be considered fiduciaries under ERISA in connection with recommendations to "rollover" assets from a qualified retirement plan to an IRA or from an IRA to another IRA. For this purpose, "IRA" includes individual retirement annuities. This guidance reverses an earlier DOL interpretation suggesting that rollover advice by someone who was not already a fiduciary to a plan did not constitute investment advice giving rise to a fiduciary relationship. In connection with the broadened application of the fiduciary definition, the DOL's PTE 2020-02 allows fiduciaries to receive compensation in connection with providing investment advice, including advice about rollovers, that would otherwise be prohibited as a result of their fiduciary relationship to the ERISA Plan, a participant in the ERISA Plan, or an IRA owner. On April 23, 2024, the Department of Labor published the final version of the fiduciary rule and certain prohibited transaction exemptions, including PTE 84-24 and PTE 2020-02. The effective date of September 23, 2024, is currently on hold due to legal challenges. Two federal district courts in Texas issued stays on the implementation and the DOL filed an appeal to these decisions. The appeals were later dismissed on November 28, 2025. There has been indication the DOL may revisit addressing the rule in 2026 and we will continue to monitor the situation to determine if any update would impact our business.

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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

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

15. Leases - None

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

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

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

		Assets		Liabilities	
		2025	2024	2025	2024
a.	Swaps	$ 35,695,612,805	$ 41,429,495,231	$ 43,974,237,123	$ 9,064,501,424
b.	Futures	39,936	22,944	89	
c.	Options	85,967,255,145	74,368,184,305	5,621,497,266	3,642,738,395
d.	Total (a+b+c)	$ 121,662,907,886	$ 115,797,702,480	$ 49,595,734,478	$ 12,707,239,819

2. The Company's derivatives have off-balance sheet risk. See Note 8 for information regarding the Company's derivative instruments.

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

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

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Other	$ 10,029,750	$ 25,672,003	$ 960	$	$ 35,702,713
Bonds: CMBS		31,144,867			31,144,867
Bonds: RMBS		23,340,235	392		23,340,627
Bonds: ABS			20,047,300		20,047,300
Preferred stocks	140,569,353	459,219,588			599,788,941
Common stocks	20,979,819	1,057,204,000	7,498,911		1,085,682,730
Derivative assets: Options		2,730,259,702			2,730,259,702
Derivative assets: Currency Swaps		120,620,171			120,620,171
Derivative assets: Interest Rate	380,508	82,484			462,992
Derivative assets: Total Return Swaps		891,843			891,843
Derivative assets: Futures	189,091,135				189,091,135
Derivative assets: FX Forwards		207,547,652			207,547,652
Derivative assets: Swaptions		382,173			382,173
Derivative assets: Equity Warrants			1,148,039		1,148,039
Other invested assets		689,832,341	47,940,644		737,772,985
Separate account assets: group annuity	6,027,341	198,498,852	6,992,220		211,518,413
Separate account assets: index-linked annuity	1,630,500	23,150,367	32,309		24,813,176
Separate account assets: variable products		206,645,073			206,645,073
Total assets at fair value/NAV	$ 368,708,406	$ 5,774,491,351	$ 83,660,775	$	$ 6,226,860,532
b. Liabilities at fair value					
Derivative liabilities: Options	$	$ 150,483,841	$	$	$ 150,483,841
Derivative liabilites: Currency Swaps		368,284,645			368,284,645
Derivative liabilites: Interest Rate	67,619				67,619
Derivative liabilites: Total Return Swaps		1,606,280			1,606,280
Derivative liabilites: Futures	1,030,620				1,030,620
Derivative liabilites: FX Forwards		309,962,289			309,962,289
Separate account liabilities: group annuity		75,900,612			75,900,612
Separate account liabilities: index-linked annuity		5,907,334			5,907,334
Separate account liabilities: variable products		204,129,257			204,129,257
Total liabilities at fair value	$ 1,098,239	$ 1,116,274,258	$	$	$ 1,117,372,497

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

Description	Beginning balance as of 01/01/2025	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2025
a. Assets										
Bonds: Other	$ 16,603,553	$ 1,194,906	$ (18,305,532)	$	$ 175,031	$ 333,002	$	$	$	$ 960
Bonds: RMBS	404		(5,089)	11,138	(2,666)				(3,395)	392
Bonds: ABS	6,100,874	37,933,956	(543,096)	(18,738,967)	(3,936,488)				(768,979)	20,047,300
Bonds: Affl Bonds	26		(26)							–
Common Stocks	8,792,112				(1,293,201)					7,498,911
Derivative assets: Equity Warrants	404,551				743,488					1,148,039
Other invested assets	2,601,228	45,794	(406,056,733)		(21,247,593)	476,542,474		(3,944,526)		47,940,644
Separate account assets: group annuity	4,589,930	10,957,658	(2,025,262)	(5,660,316)	(836,195)				(33,595)	6,992,220
Separate account assets: index-linked annuity	33,741				(1,432)					32,309
Total assets	$ 39,126,419	$ 50,132,314	$ (426,935,738)	$ (24,388,145)	$ (26,399,056)	$ 476,875,476	$	$ (3,944,526)	$ (805,969)	$ 83,660,775
b. Liabilities										
Total liabilities	$	$	$	$	$	$	$	$	$	$

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

The levels of the fair value hierarchy are as follows:

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

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

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

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

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

B. Other Fair Value Disclosures - None

C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 156,057,511,146	$ 158,852,395,199	$ 14,259,274,544	$ 101,736,088,821	$ 40,062,147,781	$	$
Assets - Preferred stocks	1,450,801,111	1,450,140,021	140,781,657	459,219,588	850,799,866		
Assets - Common stock	1,085,682,730	1,085,682,730	20,979,819	1,057,204,000	7,498,911		
Assets - Mortgage loans - first liens	84,209,980,859	84,664,838,463			84,209,980,859		
Assets - Mortgage loans - other than first liens	1,894,257,940	1,973,689,067			1,894,257,940		
Assets - Policy loans	130,699,516	130,699,516		130,699,516			
Assets - Cash, cash equivalents and short-term investments	9,357,364,419	9,357,351,729	8,695,382,887	661,981,532			
Assets - Derivative assets	7,889,448,025	5,395,752,655	202,003,924	7,686,671,649	772,452		
Assets - Derivative collateral assets	655,643,696	655,643,696	655,643,696				
Assets - Other invested assets	17,724,844,170	17,387,119,005		3,890,351,567	1,399,644,760	12,434,847,843	
Assets - Separate account: variable products	206,645,073	206,645,073		206,645,073			
Assets - Separate account: group annuity	39,580,469,739	42,617,548,879	2,537,012,126	26,396,024,796	8,944,842,729	1,702,590,088	
Assets - Separate account: index-linked annuity	3,973,372,563	3,985,791,695	167,171,298	2,352,057,242	1,265,374,732	188,769,291	
Liabilities - Deposit-type contracts	64,868,361,497	64,259,784,362		64,242,983,345	625,378,152		
Liabilities - Repurchase agreements	5,045,979,646	5,045,979,646		5,045,979,646			
Liabilities - Derivative liabilities	1,729,855,359	1,694,679,989	12,499,875	1,717,355,484			
Liabilities - Derivative and other collateral	5,837,969,907	5,837,969,907	5,837,969,907				
Liabilities - Separate account: group annuity deposit-type contracts	5,711,769	5,869,996			5,711,769		
Liabilities - Separate account: funding agreements	22,770,477,654	22,408,085,687		22,770,477,654			
Liabilities - Separate account: group annuity	273,321,643	310,039,877		273,321,643			
Liabilities - Separate account: index-linked annuity derivatives	26,258,037	26,280,122		26,258,037			

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

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

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

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

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

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

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

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of December 31, 2025, the Company's general and separate accounts have $5,523.7 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

Notes to the Financial Statements

21. Other Items (Continued)

C. Other Disclosures

During 2025, the Company novated 474 life policies with statutory policy reserves of $31.5 million to Accordia Life and Annuity Company (Accordia). These policies were previously 100% ceded to Accordia through a coinsurance agreement entered into in 2013, and therefore the novation had no impact on the Company's balance sheet, income or capital and surplus position.

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits

(1) Carrying value of state and federal tax credits, disaggregated by transferable/certificated and non-transferable, gross of any related tax liabilities by jurisdiction and in total

Description of Transferable and Non-transferable Tax Credits	Jurisdiction	Carrying Value	Unused Amount
Non-transferable general business credit	US	$ 31,648,337	$ 31,648,337
Total		$ 31,648,337	$ 31,648,337

(2) Total unused tax credits by jurisdiction, disaggregated by transferable/certificated and non-transferable

		Jurisdiction	Transferable / Certificated	Nontransferable	Total
a999	Total	XXX	$	$	$
b.	Federal	XXX		31,648,337	31,648,337
c.	Total (a+b)	XXX	$	$ 31,648,337	$ 31,648,337

(3) Method of estimating utilization of remaining state and federal tax credits

The Company estimated the utilization of the remaining state and federal tax credits by projecting future taxable income, projecting future tax liability based on projected taxable income, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining state and federal tax credits.

(4) Impairment loss - None

(5) State and federal tax credits admitted and nonadmitted disaggregated by transferable/certificated and non-transferable

		Total Admitted	Total Nonadmitted
a.	State		
1.	Transferable	$	$
2.	Non-transferable		
b.	Federal		
1.	Transferable	$	$
2.	Non-transferable	31,648,337	

(6) Any commitment or contingent commitment to purchase tax credits

The Company has a commitment of $271.2 million to purchase tax credits.

F. Subprime-Mortgage-Related Risk Exposure

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

The Company generally defines subprime whole mortgage loans as borrowers with impaired credit history and lower FICO scores. In 2025 and 2024, the Company invested in residential whole loans which consisted of borrowers with lower FICO scores. The price paid for the residential loans factored in the consideration of the borrower's ability to repay along with the overall credit profile of the loan. The Company will continue to monitor the performance of the subprime residential mortgage loans along with performance expectations.

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

(2) Direct exposure through investments in subprime mortgage loans

		Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a.	Mortgages in the process of foreclosure	$ 19,838,973	$ 21,987,267	$ 55,059,000	$	%
b.	Mortgages in good standing	433,171,019	418,496,424	915,989,560		
c.	Mortgages with restructured terms					
d.	Total (a+b+c)	$ 453,009,992	$ 440,483,691	$ 971,048,560	$	XXX

Notes to the Financial Statements

21. Other Items (Continued)

(3) Direct exposure through other investments

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Asset-backed securities	$ 168,680,226	$ 176,476,522	$ 179,556,791	$ 162,265
b. Collateralized loan obligations				
c. Equity investment in SCAs				
d. Other assets				
e. Total (a+b+c+d)	$ 168,680,226	$ 176,476,522	$ 179,556,791	$ 162,265

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

G. Retained Assets - None

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

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

The Company is the owner and beneficiary of life insurance policies which are included in aggregate write-ins for other than invested assets at their cash surrender values pursuant to SSAP No. 21, *Other Admitted Assets*. As of December 31, 2025 the cash surrender value of those policies is $2.1 billion.

(1) Amount of admitted balance that could be realized from an investment vehicle	$ 2,062,897,309
(2) Percentage bonds	%
(3) Percentage stocks	%
(4) Percentage mortgage loans	%
(5) Percentage real estate	%
(6) Percentage cash and short-term investments	%
(7) Percentage derivatives	%
(8) Percentage other invested assets	100.000 %

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

22. Events Subsequent

Subsequent events have been considered through February 27, 2026 for the statutory statement dated December 31, 2025.

23. Reinsurance

Gains on cession of inforce blocks of business are to be accounted for in accordance with Appendix A-791 of the NAIC Accounting Practices and Procedures Manual which requires that any increase in surplus (net of federal income tax) resulting from reinsurance agreements entered into or amended which involve the reinsurance of business issued prior to the effective date of the agreements shall be deferred and identified separately as a surplus item by the ceding company. Subsequent recognition of the surplus increase as income shall be reflected on a net of tax basis as earnings emerge from the business reinsured. Based on the emergence of earnings of previous reinsurance of inforce blocks of business in 2025 and 2024, $17.4 million and $13.8 million, respectively, was amortized into income.

The Company entered into a modified coinsurance agreement effective June 1, 2020, with AARe, pursuant to which it ceded a quota share of all in force and certain future funding agreements in both the general and separate accounts. Effective July 1, 2025, the Company amended this treaty to consolidate it with another legacy funding agreement funds withheld agreement with AARe. Modified coinsurance reserves for the combined agreement were $31.9 million as of December 31, 2025.

The Company entered into a modified coinsurance agreement effective January 1, 2018, with AARe, pursuant to which it ceded a quota share of certain in force and future annuity business after the effective date of the treaty. Effective July 1, 2025, the Company amended this treaty to consolidate it with another modified coinsurance treaty with AARe. Modified coinsurance reserves for the consolidated treaty were $51.2 million as of December 31, 2025.

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

Yes ( ) No (X)

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

Yes ( ) No (X)

Notes to the Financial Statements

23. Reinsurance (Continued)

Section 2 – Ceded Reinsurance Report – Part A

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

Yes ( ) No (X)

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

Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

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

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

Yes ( ) No (X)

B. Uncollectible Reinsurance - None

C. Commutation of Ceded Reinsurance - None

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies

As of December 31, 2025, and December 31, 2024, 9.8% and 9.9%, respectively, of life insurance policies were participating. The vast majority of participating life insurance policies are included in reinsurance agreements with Athene Re IV, Accordia or Protective Life. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the policy administration system. The amount of dividend expense incurred was less than $0.1 million for the years ended December 31, 2025 and 2024. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - None

31. Reserves for Life Contracts and Annuity Contracts

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

Notes to the Financial Statements

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

The Company offers riders on its fixed annuities which provides for future withdrawal and death benefits. In accordance with the NAIC's Accounting Practices and Procedures Manual, the rider should be reserved for under the revised Actuarial Guideline 33 (AG33). The Company requested and received approval to use an alternative methodology under the Practical Consideration section of AG 33 from the Insurance Division, Department of Commerce of the State of Iowa for policies issued prior to January 1, 2014. The reserve held at December 31, 2025 was based on Actuarial Guideline 43 (AG43) for policies issued prior to January 1, 2014, the approved alternative method for these contracts. For policies issued January 1, 2014 and after, the reserve was based on AG33.

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

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

3. As of December 31, 2025, the Company had $1,790.7 million of insurance in force for which the gross premiums were less than the net premiums according to the standard of valuation set by the State of Iowa. Reserves to cover the above shortfall in premium totaled $30.9 million at December 31, 2025, are calculated annually, and were included in reserves on Page 3, Line 1 (Exhibit 5, Miscellaneous Reserves).

4. The tabular interest at December 31, 2025, (Page 7, Line 4), tabular less actual reserve released (Page 7, Line 5) and tabular cost (Page 7, Line 9) have been determined by basic data for Fixed and Indexed Annuities and by formula for Life products, Variable Annuity with Guarantees, and Life Contingent Payouts as described in the NAIC instructions for Page 7.

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

6. Details for Other Changes

   The significant changes in reserves shown on the Other Increases (net) line on Page 7, Line 7, and the significant changes in the Other net change in reserves line on Exhibit 7, Line 4 as of December 31, 2025 are as follows:

			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Exhibit 7 - Funding agreement foreign currency translation adjustment	$ 860,881,855	$	$	$ 860,881,855	$	$	$	$
Total	$ 860,881,855	$	$	$ 860,881,855	$	$	$	$

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

A. Individual Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$ 131,375,827,392	$ 6,439,517,553	$	$ 137,815,344,945	73.877 %
	b. At book value less current surrender charge of 5% or more	21,935,905,431		–	21,935,905,431	11.759
	c. At fair value			192,019,930	192,019,930	0.103
	d. Total with market value adjustment or at fair value (total of a through c)	153,311,732,823	6,439,517,553	192,019,930	159,943,270,306	85.739
	e. At book value without adjustment (minimal or no charge or adjustment)	23,912,561,167			23,912,561,167	12.818
(2)	Not subject to discretionary withdrawal	2,691,736,330			2,691,736,330	1.443
(3)	Total (gross: direct + assumed)	$ 179,916,030,320	$ 6,439,517,553	$ 192,019,930	$ 186,547,567,803	100.000 %
(4)	Reinsurance ceded	70,146,567,880			70,146,567,880	
(5)	Total (net) (3 - 4)	$ 109,769,462,440	$ 6,439,517,553	$ 192,019,930	$ 116,400,999,923	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 2,454,806,841	$	$	$ 2,454,806,841	

Notes to the Financial Statements

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

B. Group Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$	$ 2,636,988,752	$	$ 2,636,988,752	6.222 %
	b. At book value less current surrender charge of 5% or more	38,874,653			38,874,653	0.092
	c. At fair value					
	d. Total with market value adjustment or at fair value (total of a through c)	38,874,653	2,636,988,752		2,675,863,405	6.314
	e. At book value without adjustment (minimal or no charge or adjustment)	711,432,442	137,738,157		849,170,599	2.004
(2)	Not subject to discretionary withdrawal	46,880,894	38,810,826,928		38,857,707,822	91.683
(3)	Total (gross: direct + assumed)	$ 797,187,989	$ 41,585,553,837	$	$ 42,382,741,826	100.000 %
(4)	Reinsurance ceded					
(5)	Total (net) (3 - 4)	$ 797,187,989	$ 41,585,553,837	$	$ 42,382,741,826	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ 79,634	$	$	$ 79,634	

C. Deposit-Type Contracts (no life contingencies)

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$	$	$	$	%
	b. At book value less current surrender charge of 5% or more					
	c. At fair value					
	d. Total with market value adjustment or at fair value (total of a through c)					
	e. At book value without adjustment (minimal or no charge or adjustment)	13,307,913			13,307,913	0.015
(2)	Not subject to discretionary withdrawal	64,463,610,076	22,413,955,684		86,877,565,760	99.985
(3)	Total (gross: direct + assumed)	$ 64,476,917,989	$ 22,413,955,684	$	$ 86,890,873,673	100.000 %
(4)	Reinsurance ceded	217,133,627			217,133,627	
(5)	Total (net) (3 - 4)	$ 64,259,784,362	$ 22,413,955,684	$	$ 86,673,740,046	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$	$	$	$	

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

		Amount
	Life & Accident & Health Annual Statement	
(1)	Exhibit 5, annuities, total (net)	$ 110,240,030,251
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)	326,620,179
(3)	Exhibit of Deposit-type Contracts, Line 14, Column 1	64,259,784,362
(4)	Subtotal (1+2+3)	$ 174,826,434,792
	Separate Accounts Annual Statement	
(5)	Exhibit 3, Line 0299999, Column 2	48,217,091,320
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	22,408,085,687
(10)	Other contract deposit funds	5,869,996
(11)	Subtotal (5+6+7+8+9+10)	$ 70,631,047,003
(12)	Combined total (4+11)	$ 245,457,481,795

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$	$ 1,557,330,059	$ 1,587,556,842
	b. Universal Life	753,897,219	764,933,955	778,674,619
	c. Universal Life with Secondary Guarantees	5,177,170	5,116,447	39,818,107
	d. Indexed Universal Life	183,611,769	182,667,737	158,875,944
	e. Indexed Universal Life with Secondary Guarantees	229,131,210	226,895,249	606,492,862
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance	18,960,255	602,464,212	663,804,698
	h. Variable Life			
	i. Variable Universal Life	3,117,680	3,117,680	3,117,680
	j. Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	98,836,768
	b. Accidental Death Benefits	XXX	XXX	2,815,203
	c. Disability – Active Lives	XXX	XXX	8,123,937
	d. Disability – Disabled Lives	XXX	XXX	15,939,785
	e. Miscellaneous Reserves	XXX	XXX	66,876,343
(3)	Total (gross: direct + assumed)	1,193,895,303	3,342,525,339	4,030,932,788
(4)	Reinsurance Ceded	1,145,498,278	3,294,065,895	3,981,833,998
(5)	Total (net) (3) - (4)	$ 48,397,025	$ 48,459,444	$ 49,098,790

B. Separate Account with Guarantees - None

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$	$	$
	b. Universal Life			
	c. Universal Life with Secondary Guarantees			
	d. Indexed Universal Life			
	e. Indexed Universal Life with Secondary Guarantees			
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance			
	h. Variable Life			
	i. Variable Universal Life	13,077,694	13,077,694	12,109,328
	j. Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	
	b. Accidental Death Benefits	XXX	XXX	
	c. Disability – Active Lives	XXX	XXX	
	d. Disability – Disabled Lives	XXX	XXX	
	e. Miscellaneous Reserves	XXX	XXX	
(3)	Total (gross: direct + assumed)	13,077,694	13,077,694	12,109,328
(4)	Reinsurance Ceded			
(5)	Total (net) (3) - (4)	$ 13,077,694	$ 13,077,694	$ 12,109,328

Notes to the Financial Statements

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

D. Reconciliation of Total Life Insurance Reserves

		Amount
	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Life Insurance Section, Total (net)	$ 47,633,594
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	754
3.	Exhibit 5, Disability – Active Lives Section, Total (net)	(1,589)
4.	Exhibit 5, Disability – Disabled Lives Section, Total (net)	17,859
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	1,448,172
6.	Subtotal (1+2+3+4+5)	$ 49,098,790
	Separate Accounts Annual Statement:	
7.	Exhibit 3, Line 0199999, Column 2	12,109,328
8.	Exhibit 3, Line 0499999, Column 2	
9.	Exhibit 3, Line 0599999, Column 2	
10.	Subtotal (7+8+9)	$ 12,109,328
11.	Combined Total (6+10)	$ 61,208,118

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

	Type	Gross	Net of Loading
(1)	Industrial	$	$
(2)	Ordinary new business		
(3)	Ordinary renewal	3,211,978	4,015,483
(4)	Credit life		
(5)	Group life		
(6)	Group annuity		
(7)	Totals (1+2+3+4+5+6)	$ 3,211,978	$ 4,015,483

35. Separate Accounts

A. Separate Account Activity

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

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

In accordance with the products and transactions recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account. The assets legally insulated from the general account as of December 31, 2025, are attributed to the following separate account arrangements:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Separate Account - Funding Agreements	$	$ 212,465,229
Variable Annuity Separate Accounts	29,650,666	
Variable Universal Life Insurance	12,109,328	
Group Annuity Separate Accounts	43,352,256,874	
Index-Linked Deferred Annuity Separate Accounts	6,629,067,309	
Private Placement Variable Annuity Separate Account	162,470,671	
Total	$ 50,185,554,848	$ 212,465,229

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

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

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

Notes to the Financial Statements

35. Separate Accounts (Continued)

To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a. 2025 $ 24,653,511
b. 2024 $ 24,555,763
c. 2023 $ 22,954,075
d. 2022 $ 19,408,334
e. 2021 $ 12,823,094

(4) Securities lending transactions and repurchase/reverse repurchase agreements within the separate account

The separate account participates in repurchase agreements with unaffiliated institutions under the same terms and framework as the general account. Under these agreements, the separate account lends bonds and receives cash. The program is used for routine liquidity management, and there are no material variations from the general account program. As of December 31, 2025, the separate account sold bonds with a fair value of $110.0 million and received $90.2 million of cash.

B. General Nature and Characteristics of Separate Accounts Business

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

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

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

Index-linked Deferred Annuity Separate Accounts: The index-linked annuity separate accounts support registered index-linked deferred annuity contracts issued by the Company. The assets and liabilities are carried at the general account basis.

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

Information regarding the separate accounts of the Company is as follows. All amounts are for separate accounts as of or for the year ended December 31, 2025.

	Indexed	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2025	$ 284,340,148	$ 4,008,355,465	$ 4,141,644,966	$ 56,515,537	$ 8,490,856,116
(2) Reserves at 12/31/2025 for accounts with assets at:					
a. Fair value				204,129,258	204,129,258
b. Amortized cost	6,439,517,553	27,755,956,021	36,243,553,500		70,439,027,074
c. Total reserves (a+b)	$ 6,439,517,553	$ 27,755,956,021	$ 36,243,553,500	$ 204,129,258	$ 70,643,156,332
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ 6,439,517,553	$ 1,830,423,268	$ 806,565,484	$	$ 9,076,506,305
2. At book value without market value adjustment and with current surrender charge of 5% or more					
3. At fair value				204,129,258	204,129,258
4. At book value without market value adjustment and with current surrender charge less than 5%		47,587,980	90,150,177		137,738,157
5. Subtotal (1+2+3+4)	$ 6,439,517,553	$ 1,878,011,248	$ 896,715,661	$ 204,129,258	$ 9,418,373,720
b. Not subject to discretionary withdrawal		25,877,944,773	35,346,837,839		61,224,782,612
c. Total (a+b)	$ 6,439,517,553	$ 27,755,956,021	$ 36,243,553,500	$ 204,129,258	$ 70,643,156,332
(4) Reserves for asset default risk in lieu of AVR	$	$	$	$	$

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

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

a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 491,153,535
b. Transfers from Separate Accounts (Page 4, Line 10)	150,058,403
c. Net transfers to or (from) Separate Accounts (a) - (b)	$ 341,095,132

Notes to the Financial Statements

35. Separate Accounts (Continued)

(2) Reconciling adjustments

a. Other adjustments	$	949,162

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

(1c) + (2) = (Page 4, Line 26)	$	342,044,294

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Iowa

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

12.11 Name of real estate holding company ...

12.12 Number of parcels involved 75

12.13 Total book/adjusted carrying value ..... $ 1,295,938,969

12.2 If yes, provide explanation

The Company owns $1,295.9 million of partnerships which hold real estate.

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 63,178

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

.....

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

.....

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

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

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

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

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

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

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

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

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

26.21	Subject to repurchase agreements	$ 6,429,299,098
26.22	Subject to reverse repurchase agreements	$ 1,546,950,802
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 1,057,204,000
26.28	On deposit with states	$ 11,552,358
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 27,287,562,481
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 43,563,084,524
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
.....	.....	.....

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

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

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

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

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

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

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

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. ..... $ 20,658,962

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Issuer Credit Obligations	85,410,462,561	82,893,580,837	(2,516,881,724)
31.2 Asset-Backed Securities	73,463,901,478	73,185,911,842	(277,989,636)
31.3 Preferred stocks	1,450,140,021	1,450,801,113	661,092
31.4 Totals	160,324,504,060	157,530,293,792	(2,794,210,268)

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

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

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

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

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

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

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

33.2 If no, list exceptions:

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 14,864,665

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

1 Name	2 Amount Paid
MOODYS INVESTORS SERVICE	6,671,331

41.1 Amount of payments for legal expenses, if any? ..... $ 20,298,227

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

1 Name	2 Amount Paid
SIDLEY AUSTIN LLP	7,034,816

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 213,729

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

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	213,729

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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

1.31 Reason for excluding:

.....

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	8,844,191,264	7,736,849,600
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	111,083,191,164	97,035,448,109
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? .....$ 80,026,273

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written ..... $ 127,523,354
7.2 Total Incurred Claims .....$ 286,271,278
7.3 Number of Covered Lives 588,391

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

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

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

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

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

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

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

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

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

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

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

	Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03	Net Amount (Direct + Assumed - Ceded) in Force	$ 135,194,522
10.04	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 28,436,772
10.05	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.06	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07	Life Reserves (10.04 + 10.05 + 10.06)	$ 28,436,772
10.08	Life Net Amount at Risk (10.03 - 10.07)	$ 106,757,750

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

GENERAL INTERROGATORIES

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

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

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

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

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$ 79,800,060
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 20,662,018
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$ 20,662,018
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ 59,138,042

Life, Accident and Health Companies Only:

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

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 416,242,185

11.22 Received $ 90,763

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

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

12.21 Page 3, Line 1 $

12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 5,758,301,322

14.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

14.3 If 14.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
14.31	Earned premium			
14.32	Paid claims			
14.33	Claim liability and reserve (beginning of year)			
14.34	Claim liability and reserve (end of year)			
14.35	Incurred claims			

GENERAL INTERROGATORIES

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

14.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 14.31 and 14.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
14.41	<$25,000		
14.42	$25,000 - 99,999		
14.43	$100,000 - 249,999		
14.44	$250,000 - 999,999		
14.45	$1,000,000 or more		

14.5 What portion of earned premium reported in 14.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	.....

FIVE-YEAR HISTORICAL DATA

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

		1 2025	2 2024	3 2023	4 2022	5 2021
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	10,806,641	11,552,656	12,495,122	8,535,492	9,300,567
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	4,522,999	5,359,262	6,299,871	2,631,297	4,053,094
3.	Credit life (Line 21, Col. 6)			10		
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	199,789	229,040	270,092	160,174	182,685
5.	Industrial (Line 21, Col. 2)	123,569	128,515	133,843		
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	15,652,998	17,269,473	19,198,937	11,326,963	13,536,346
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	50	50		218	70
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	50	50		218	70
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	167,780	198,198	260,567	177,649	(130,145)
15.	Group life (Line 20.4, Col. 3)	204,888	202,607	222,853	279,324	235,337
16.	Individual annuities (Line 20.4, Col. 4)	8,691,336,264	7,552,834,327	7,659,286,389	3,524,025,608	943,739,093
17.	Group annuities (Line 20.4, Col. 5)	152,370,129	183,484,672	2,027,122,421	2,181,252,650	2,706,942,216
18.	Accident & Health (Line 20.4, Col. 6)	112,203	129,797	134,315	154,743	177,723
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	8,844,191,264	7,736,849,600	9,687,026,545	5,705,889,974	3,650,964,224
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	290,351,834,675	227,962,967,272	183,593,973,046	104,752,903,849	76,258,554,436
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	287,359,053,515	225,234,880,947	181,302,499,103	103,564,968,701	75,836,333,129
23.	Aggregate life reserves (Page 3, Line 1)	110,615,749,220	96,601,504,850	118,485,591,370	63,376,057,437	47,441,976,603
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	1,636,540	1,974,427	1,844,815	2,312,127	2,398,147
25.	Deposit-type contract funds (Page 3, Line 3)	64,259,784,362	36,359,016,400	22,250,439,602	18,498,699,074	12,744,714,746
26.	Asset valuation reserve (Page 3, Line 24.01)	5,362,457,556	3,765,491,770	2,839,503,656	1,746,597,076	1,313,954,239
27.	Capital (Page 3, Lines 29 and 30)	10,000,000	10,000,000	10,000,000	10,000,000	10,000,000
28.	Surplus (Page 3, Line 37)	4,111,783,748	3,889,057,142	3,295,601,149	2,057,261,385	1,268,851,700
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	20,789,852,294	(11,516,090,114)	30,049,674,361	15,659,246,001	2,269,662,021
	Risk-Based Capital Analysis					
30.	Total adjusted capital	9,503,503,398	7,682,669,584	5,839,888,115	3,846,996,051	2,619,396,427
31.	Authorized control level risk - based capital	1,090,950,938	916,775,140	745,656,571	495,597,826	360,560,052
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	56.3	59.1	59.4	59.3	64.6
33.	Stocks (Lines 2.1 and 2.2)	1.1	1.4	1.3	1.0	1.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	30.7	27.2	25.2	22.4	19.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.2	
36.	Cash, cash equivalents and short-term investments (Line 5)	3.3	4.4	5.7	6.0	6.8
37.	Contract loans (Line 6)	0.0	0.1	0.1	0.2	0.2
38.	Derivatives (Page 2, Line 7)	1.9	2.2	1.7	2.2	1.7
39.	Other invested assets (Line 8)	6.2	5.2	5.9	7.9	6.1
40.	Receivables for securities (Line 9)	0.1	0.1	0.1	0.1	0.2
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.2	0.3	0.4	0.8	
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 9 + 15, Col. 1)	38,891,065,521	29,956,094,616	13,899,468,036	7,284,756,611	6,746,622,086
45.	Affiliated preferred stocks (Schedule D Summary, Line 22, Col. 1)	74,999,980	57,362,100			56,066,725
46.	Affiliated common stocks (Schedule D Summary Line 28, Col. 1),	508,708,831	431,092,126	424,961,737	410,964,733	430,716,521
47.	Affiliated mortgage loans on real estate	1,325,830,243	1,379,974,985	1,175,124,799	1,313,854,968	739,382,774
48.	All other affiliated	11,214,198,532	8,628,115,674	7,039,281,916	5,421,994,231	2,384,558,115
49.	Total of above Lines 44 to 48	52,014,803,107	40,452,639,501	22,538,836,488	14,431,570,543	10,357,346,220
50.	Total Investment in Parent included in Lines 44 to 48 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2025	2 2024	3 2023	4 2022	5 2021
	Total Nonadmitted and Admitted Assets					
51.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	441,804,384	670,389,339	572,999,181	275,794,559	141,830,791
52.	Total admitted assets (Page 2, Line 28, Col. 3)	340,749,854,753	277,845,220,401	235,282,215,172	145,599,630,080	106,295,323,481
	Investment Data					
53.	Net investment income (Exhibit of Net Investment Income)	12,732,699,320	10,501,479,275	5,644,299,485	2,769,976,528	4,203,228,198
54.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(533,277,424)	(285,751,384)	(174,391,111)	486,128,264	47,797,534
55.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,443,429,042	1,243,284,268	842,238,825	(118,739,151)	217,747,574
56.	Total of above Lines 53, 54 and 55	13,642,850,939	11,459,012,159	6,312,147,198	3,137,365,641	4,468,773,306
	Benefits and Reserve Increases (Page 6)					
57.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	4,433,329,147	3,518,790,056	3,224,204,524	1,517,501,733	1,311,596,088
58.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	266,824	190,282	273,587	364,426	371,674
59.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(4,976,957)	821,349	(3,012,406)	(3,112,892)	(2,416,003)
60.	Increase in A & H reserves (Line 19, Col. 6)	(337,888)	129,613	(467,312)	(86,020)	(353,885)
61.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	20,164	17,198	19,785	363	8
	Operating Percentages					
62.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	0.8	2.2	2.2	2.3	0.8
63.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	6.6	5.4	5.3	3.7	4.2
64.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(63.3)	246.5	(144.1)	179.9	10.1
65.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
66.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	460.7	388.7	359.8	270.8	218.5
	A & H Claim Reserve Adequacy					
67.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)					XXX
68.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)					XXX
69.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	1,501,803	1,497,267	1,250,414	1,843,571	XXX
70.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	1,613,018	1,236,133	1,536,300	1,421,206	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
71.	Individual industrial life (Page 6.1, Col. 2)					
72.	Individual whole life (Page 6.1, Col. 3)			(197,792)	4,689,745	(1,786,897)
73.	Individual term life (Page 6.1, Col. 4)			(13,990)	77,519	(58,953)
74.	Individual indexed life (Page 6.1, Col. 5)			(433,074)	4,055,967	10,895,261
75.	Individual universal life (Page 6.1, Col. 6)	11,222,103	351,789	223,102	(2,615,933)	(4,818,858)
76.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)					
77.	Individual variable life (Page 6.1, Col. 8)					
78.	Individual variable universal life (Page 6.1, Col. 9)			1,671,221		
79.	Individual credit life (Page 6.1, Col. 10)					
80.	Individual other life (Page 6.1, Col. 11)					
81.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
82.	Group whole life (Page 6.2, Col. 2)			(40)		
83.	Group term life (Page 6.2, Col. 3)			(518)	1,427	5,474
84.	Group universal life (Page 6.2, Col. 4)	920,175	106,851	(82,303)	154,631	1,741,963
85.	Group variable life (Page 6.2, Col. 5)					
86.	Group variable universal life (Page 6.2, Col. 6)					
87.	Group credit life (Page 6.2, Col. 7)					
88.	Group other life (Page 6.2, Col. 8)					
89.	Group YRT mortality risk only (Page 6.2, Col. 9)					
90.	Individual deferred fixed annuities (Page 6.3, Col. 2)	40,878,479	526,593,855	(120,510,672)	(15,917,506)	(23,909,291)
91.	Individual deferred indexed annuities (Page 6.3, Col. 3)	1,376,852,368	576,919,486	231,263,565	(363,839,159)	(106,233,255)
92.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	(144,665,986)	(191,887,345)	2,557,049	(103,313,866)	61,859,497
93.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	(10,228,567)				
94.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	33,222,235	(31,811,005)	26,564,585	(34,448,625)	(18,465,783)
95.	Individual other annuities (Page 6.3, Col. 7)	139,754,728	146,090,943	(62,384,201)	(419,805,230)	(45,495,884)
96.	Group deferred fixed annuities (Page 6.4, Col. 2)	(3,616,791)	2,222,064	(8,392,621)	(23,362,806)	(49,932,888)
97.	Group deferred indexed annuities (Page 6.4, Col. 3)	(5,201,005)	(20,049,291)	(14,658,220)	1,003,570	82,885,519
98.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
99.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
100.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	124,412,046	226,786,839	40,242,455	229,816,902	(136,425,314)
101.	Group other annuities (Page 6.4, Col. 7)	61,634,162	530,945	(20,822)	(164,322)	725,230
102.	A & H-comprehensive individual (Page 6.5, Col. 2)					
103.	A & H-comprehensive group (Page 6.5, Col. 3)					
104.	A & H-Medicare supplement (Page 6.5, Col. 4)					
105.	A & H-vision only (Page 6.5, Col. 5)					
106.	A & H-dental only (Page 6.5, Col. 6)					
107.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
108.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
109.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
110.	A & H-credit (Page 6.5, Col. 10)					
111.	A & H-disability income (Page 6.5, Col. 11)			(206,533)	(578,156)	(331,816)
112.	A & H-long-term care (Page 6.5, Col. 12)					
113.	A & H-other (Page 6.5, Col. 13)	(333,458)	(613,124)	(32,520)		
114.	Aggregate of all other lines of business (Page 6, Col. 8)					
115.	Fraternal (Page 6, Col. 7)					
116.	Total (Page 6, Col. 1)	1,624,850,490	1,235,242,006	95,588,672	(724,245,843)	(229,345,995)

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

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 4734 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 61689

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	127,418							2,968,786	681,476	455,245	390	4,105,897
2. Whole	38,326,986		1,860,465	3,140,447	18,403,152		23,404,065	131,906,430	3,554,591	61,820,074	646,471	197,927,565
3. Term	18,376,717		39,522	1,972	6,468		47,962	42,355,528	5,500	129,195	477,743	42,967,966
4. Indexed	16,685,401							28,650,432		9,611,947	7,353	38,269,732
5. Universal	30,228,662		20,543				20,543	70,130,441	617	21,298,514	883,075	92,312,646
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal	210,757							1,963,861		547,254		2,511,115
9. Credit												
10. Other												
11. Total individual life	103,955,941		1,920,531	3,142,419	18,409,620		23,472,570	277,975,478	4,242,184	93,862,228	2,015,030	378,094,921
Group Life												
12. Whole	772,411							1,393,433				1,393,433
13. Term	73,350											
14. Universal	1,036,972							4,647,770		460,021	2,943	5,110,734
15. Variable												
16. Variable universal												
17. Credit												
18. Other												
19. Total group life	1,882,734							6,041,203		460,021	2,943	6,504,167
Individual Annuities												
20. Fixed	18,539,938,935							740,172,436		5,114,296,800		5,854,469,236
21. Indexed	15,371,914,100							1,056,073,452		7,794,903,143		8,850,976,595
22. Variable with guarantees	1,422,031,743							20,167,298		154,674,469		174,841,767
23. Variable without guarantees	56,361,969							299,951		3,997,078		4,297,029
24. Life contingent payout	149,334,065							196,603,580		303		196,603,883
25. Other												
26. Total individual annuities	35,539,580,812							2,013,316,717		13,067,871,794		15,081,188,510
Group Annuities												
27. Fixed	1,094,055							8,806,060		63,802,377		72,608,437
28. Indexed	9,267,342							36,536,862		186,700,917		223,237,779
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout	751,489,251							3,942,239,748				3,942,239,748
32. Other												
33. Total group annuities	761,850,647							3,987,582,669		250,503,294		4,238,085,963
Accident and Health												
34. Comprehensive individual (d)	(f)							XXX	XXX	XXX		
35. Comprehensive group (d)	(f)							XXX	XXX	XXX		
36. Medicare supplement (d)	(f)							XXX	XXX	XXX		
37. Vision only (d)	(f)							XXX	XXX	XXX		
38. Dental only (d)	(f)							XXX	XXX	XXX		
39. Federal employees health benefits plan (d)	(f)							XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e, f)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)	(f)							XXX	XXX	XXX		
42. Credit A&H	(f)							XXX	XXX	XXX		
43. Disability income (d)	1,095,348 (f)							XXX	XXX	XXX	3,628,027	3,628,027
44. Long-term care (d)	(f)							XXX	XXX	XXX		
45. Other health (d)	5,879,997 (f)							XXX	XXX	XXX	2,808,840	2,808,840
46. Total accident and health	6,975,346							XXX	XXX	XXX	6,436,867	6,436,867
47. Total	36,414,245,480 (c)		1,920,531	3,142,419	18,409,620		23,472,570	6,284,916,067	4,242,184	13,412,697,337	8,454,840	19,710,310,429

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

NAIC Group Code 4734 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 61689

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	3,459,870	9,365	3,650,262					9,365	3,650,262	386,627			(7,315)	9,486,105	214,610	138,000,271
2. Whole	138,540,768	17,529	135,461,021					17,529	135,461,021	31,615,806	55	918,015	(21,530)	(293,302,044)	290,784	4,285,895,995
3. Term	37,733,072	3,630	42,361,028					3,630	42,361,028	4,256,044			(3,900)	(723,369,662)	20,441	3,759,810,461
4. Indexed	27,853,926	151	28,650,432					151	28,650,432	6,771,507			(320)	(89,101,512)	4,336	992,230,750
5. Universal	75,182,587	2,965	70,131,058					2,965	70,131,058	17,406,921			(3,562)	(262,722,927)	51,151	3,313,769,649
6. Universal with secondary guarantees													(375)	(108,265,711)	6,927	2,002,169,873
7. Variable																
8. Variable universal	1,463,861		1,963,861						1,963,861	753,586			(8)	(3,813,311)	142	46,073,712
9. Credit																
10. Other																
11. Total individual life	284,234,085	33,640	282,217,662					33,640	282,217,662	61,190,491	55	918,015	(37,010)	(1,471,089,063)	588,391	14,537,950,712
Group Life																
12. Whole	1,258,718	30,724	1,393,433					30,724	1,393,433	430,476			(13)	(167,737)	456	2,850,000
13. Term		12						12					(398)	(20,835,040)	1,835	75,813,129
14. Universal	2,583,480	410	4,647,770					410	4,647,770	360,429			(3)	(9,373,302)	114	119,999,697
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other																
19. Total group life	3,842,198	31,146	6,041,203					31,146	6,041,203	790,905			(414)	(30,376,079)	2,405	198,662,826
Individual Annuities																
20. Fixed	781,667,514	7,644	740,172,436					7,644	740,172,436	180,487,724	115,771	18,845,873,834	74,461	28,663,540,177	617,102	102,975,374,251
21. Indexed	1,099,193,287	18,532	1,056,073,452					18,532	1,056,073,452	311,113,075	83,169	16,029,330,288	(214,819)	33,862,731,780	486,126	56,678,090,642
22. Variable with guarantees	20,167,298	144	20,167,298					144	20,167,298		7,828	1,415,457,888	(1,201)	3,598,585,893	31,874	5,042,965,175
23. Variable without guarantees	299,951		299,951						299,951		35	50,955,765	462	145,095,655	497	196,051,419
24. Life contingent payout	198,723,736	8,359	196,603,580					8,359	196,603,580	8,112,761	1,030	132,924,098	(957)	2,264,853,574	13,449	2,397,777,672
25. Other																
26. Total individual annuities	2,100,051,786	34,679	2,013,316,717					34,679	2,013,316,717	499,713,559	207,833	36,474,541,872	(142,054)	68,534,807,079	1,149,048	167,290,259,160
Group Annuities																
27. Fixed	9,814,018	252	8,806,060					252	8,806,060	3,883,504			(1,179)	(42,431,704)	9,976	375,932,949
28. Indexed	34,635,693	1,501	36,536,862					1,501	36,536,862	10,624,318			(1,034)	28,671,370	7,018	353,317,638
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout	3,942,232,320	456,610	3,942,239,748					456,610	3,942,239,748	18,876	15,366	862,156,441	(79,211)	40,723,397,393	488,718	41,585,553,834
32. Other																
33. Total group annuities	3,986,682,031	458,363	3,987,582,669					458,363	3,987,582,669	14,526,698	15,366	862,156,441	(81,424)	40,709,637,058	505,712	42,314,804,421
Accident and Health																
34. Comprehensive individual (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare supplement (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal employees health benefits plan (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	752,630	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(501)	13,533,269	1,978	13,533,269
44. Long-term care (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	3,335,449	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(4,674)	31,355,475	37,005	31,355,475
46. Total accident and health	4,088,079	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(5,175)	44,888,744	38,983	44,888,744
47. Total	6,378,898,178	557,828	6,289,158,251					557,828	6,289,158,251	576,221,653	223,254	37,337,616,329	(266,077)	107,787,867,738	2,284,539	224,386,565,862

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

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

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....26,426,210,719 Group: $ ..... Total: $ 26,426,210,719

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products 68,344

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

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ ..... ; Comprehensive Group $ ..... ; Medicare Supplement $ ..... ; Vision Only $ ..... ; Dental Only $ ..... ; Federal Employees Health Benefits Plan $ .....
Title XVIII Medicare $ ..... ; Title XIX Medicaid $ ..... ; Credit A&H $ ..... ; Disability Income $ .....770,979 ; Long-term Care $ ..... ; Other Health $ 5,941,141

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	221,925	128,515	408,960	16,911,918			129	3,306	229,040	17,269,473
2.	Issued during year			1	50						50
3.	Reinsurance assumed										
4.	Revived during year	60	32	203	8,966				3	66	9,064
5.	Increased during year (net)									21	21
6.	Subtotals, Lines 2 to 5	60	32	204	9,016				3	87	9,135
7.	Additions by dividends during year	XXX		XXX	25,809	XXX		XXX	XXX		25,809
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)	221,985	128,547	409,164	16,946,743			129	3,309	229,127	17,304,417
	Deductions during year:										
10.	Death	2,484	2,240	12,644	249,564			XXX	73	3,178	254,982
11.	Maturity	2,536	729	1,039	5,240			XXX			5,969
12.	Disability							XXX			
13.	Expiry	1,569	1,137	2,753	40,777				104	908	42,822
14.	Surrender	887	637	6,471	306,502				14	2,635	309,774
15.	Lapse	28	7	4,572	749,441				265	13,632	763,080
16.	Conversion			31	6,625			XXX	XXX	XXX	6,625
17.	Decreased (net)	1,920	228	161	150,444			3	(2)	8,985	159,657
18.	Reinsurance										
19.	Aggregate write-ins for decreases			475	108,510						108,510
20.	Totals (Lines 10 to 19)	9,424	4,978	28,146	1,617,103			3	454	29,338	1,651,419
21.	In force end of year (b) (Line 9 minus Line 20)	212,561	123,569	381,018	15,329,640			126	2,855	199,789	15,652,998
22.	Reinsurance ceded end of year	XXX	123,569	XXX	15,218,639	XXX		XXX	XXX	117,557	15,459,765
23.	Line 21 minus Line 22	XXX		XXX	111,001	XXX	(a)	XXX	XXX	82,232	193,233
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.	Policy Novation			475	108,510						108,510
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)			475	108,510						108,510

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	826,420
25.	Other paid-up insurance	202,289	117,357	192,656	943,499
26.	Debit ordinary insurance	XXX	XXX		967,312

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			460	21,840
28.	Term policies - other			22,917	4,184,568
29.	Other term insurance - decreasing	XXX		XXX	828
30.	Other term insurance	XXX		XXX	12,952
31.	Totals (Lines 27 to 30)			23,377	4,220,188
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	84,392
33.	Totals, extended term insurance	XXX	XXX	35,918	218,419
34.	Totals, whole life and endowment	1	50	321,723	10,806,641
35.	Totals (Lines 31 to 34)	1	50	381,018	15,329,640

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial			123,569	
37.	Ordinary	50		11,853,912	3,475,728
38.	Credit life (group and individual)				
39.	Group			199,789	
40.	Totals (Lines 36 to 39)	50		12,177,270	3,475,728

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	2,283	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group permanent insurance included in Line 21			455	2,850

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	686,123

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

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

47.2 Flat amount per unit for spouse and children

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48.	Waiver of premium	969	653	31,791	1,613,143			189	4,130
49.	Disability income			1	31				
50.	Extended benefits			XXX	XXX				
51.	Other								
52.	Total	969	(a) 653	31,792	(a) 1,613,174		(a)	189	(a) 4,130

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	6,324	6,474		100
2.	Issued during year	720	1,080		16
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	7,044	7,554		116
	Deductions during year:				
6.	Decreased (net)	760	773		43
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	760	773		43
9.	In force end of year (line 5 minus line 8)	6,284	6,781		73
10.	Amount on deposit		(a) 92,985		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 35,076,359	(a) 104,285,799	(a)	(a) 537,147

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	6,389	1,070,803	10,772	572,193
2.	Issued during year	941	256,988	1	15,366
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	7,330	1,327,791	10,773	587,559
	Deductions during year:				
6.	Decreased (net)	483	182,285		63,000
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	483	182,285		63,000
9.	In force end of year (line 5 minus line 8)	6,847	1,145,506	10,773	524,559
	Income now payable:				
10.	Amount of income payable	(a) 122,454,077	XXX	XXX	(a) 3,775,538,162
	Deferred fully paid:				
11.	Account balance	XXX	(a) 93,453,233,754	XXX	(a) 71,883,483
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 71,875,413,718	XXX	(a) 655,592,276

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year					538	242,393
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	538	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	137	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	137	XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)	401	(a) 180,668

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	3	13
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	3	13
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)		
9.	In force end of year (line 5 minus line 8)	3	13
10.	Amount of account balance	(a) 996,852	(a) 45,178

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	204,695,990
2.	Current year's realized pre-tax capital gains/(losses) of $ (34,202,555) transferred into the reserve net of taxes of $ (7,182,536)	(27,020,016)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	66,330,130
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	244,006,104
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	24,170,429
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	219,835,675

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2025	20,050,669	(7,108,727)	11,228,486	24,170,429
2. 2026	18,707,305	(8,892,663)	17,350,416	27,165,058
3. 2027	17,942,752	(5,673,681)	13,502,491	25,771,562
4. 2028	17,877,288	(3,821,004)	9,775,140	23,831,424
5. 2029	17,300,305	(1,845,325)	5,908,254	21,363,234
6. 2030	15,997,790	259,457	1,727,811	17,985,058
7. 2031	14,233,853	1,167,031	(396,976)	15,003,908
8. 2032	12,608,050	870,090	(359,316)	13,118,824
9. 2033	11,385,656	557,693	(317,718)	11,625,631
10. 2034	9,971,261	228,485	(291,321)	9,908,425
11. 2035	8,574,966	(167,590)	(236,720)	8,170,656
12. 2036	7,277,884	(410,875)	(97,238)	6,769,771
13. 2037	5,967,477	(561,990)	138,321	5,543,808
14. 2038	4,709,732	(720,146)	415,787	4,405,373
15. 2039	3,588,131	(897,272)	683,158	3,374,017
16. 2040	2,820,835	(1,072,619)	975,445	2,723,661
17. 2041	2,146,194	(1,057,787)	1,069,807	2,158,214
18. 2042	1,658,573	(847,288)	955,198	1,766,483
19. 2043	1,332,373	(608,999)	833,691	1,557,065
20. 2044	1,171,752	(376,923)	704,907	1,499,736
21. 2045	1,141,858	(117,058)	569,225	1,594,025
22. 2046	1,259,889	77,690	466,399	1,803,978
23. 2047	1,273,916	239,049	409,342	1,922,307
24. 2048	1,320,976	374,892	346,649	2,042,517
25. 2049	1,341,836	544,737	284,335	2,170,908
26. 2050	1,171,473	723,068	216,766	2,111,307
27. 2051	823,129	739,933	163,445	1,726,507
28. 2052	563,391	586,843	129,629	1,279,863
29. 2053	355,988	433,754	95,813	885,555
30. 2054	120,685	267,907	59,178	447,770
31. 2055 and Later		89,302	19,726	109,028
32. Total (Lines 1 to 31)	204,695,987	(27,020,016)	66,330,130	244,006,101

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,606,218,973	284,458,618	1,890,677,591	12,048,166	1,862,766,013	1,874,814,179	3,765,491,770
2. Realized capital gains/(losses) net of taxes - General Account	(372,713,017)	55,571,153	(317,141,864)	(10,686)	(88,885,654)	(88,896,340)	(406,038,204)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(69,487,710)	6,662,384	(62,825,326)	(2,516)	43,548,946	43,546,430	(19,278,896)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	879,658,248	520,925,697	1,400,583,945	(1,489,929)	749,791,116	748,301,187	2,148,885,132
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	19,135,645	20,041,137	39,176,782	(1,216)	68,784,674	68,783,458	107,960,240
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	405,542,486	253,960,924	659,503,409		35,277,056	35,277,056	694,780,466
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	2,468,354,625	1,141,619,913	3,609,974,537	10,543,819	2,671,282,151	2,681,825,971	6,291,800,508
9. Maximum reserve	2,002,105,876	899,994,410	2,902,100,286	15,055,000	2,445,302,723	2,460,357,723	5,362,458,009
10. Reserve objective	1,191,890,596	680,571,576	1,872,462,172	11,249,065	2,396,085,388	2,407,334,454	4,279,796,626
11. 20% of (Line 10 - Line 8)	(255,292,806)	(92,209,667)	(347,502,473)	141,049	(55,039,353)	(54,898,303)	(402,400,776)
12. Balance before transfers (Lines 8 + 11)	2,213,061,819	1,049,410,246	3,262,472,064	10,684,868	2,616,242,799	2,626,927,667	5,889,399,732
13. Transfers				4,370,131	(4,370,131)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(210,955,944)	(149,415,835)	(360,371,779)		(166,570,397)	(166,570,397)	(526,942,176)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	2,002,105,875	899,994,411	2,902,100,285	15,054,999	2,445,302,271	2,460,357,270	5,362,457,556

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt obligations	15,034,542,542	XXX	XXX	15,034,542,542	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	17,301,079,219	XXX	XXX	17,301,079,219	0.0002	3,460,216	0.0007	12,110,755	0.0013	22,491,403
2.2	1	NAIC Designation Category 1.B	1,068,845,903	XXX	XXX	1,068,845,903	0.0004	427,538	0.0011	1,175,730	0.0023	2,458,346
2.3	1	NAIC Designation Category 1.C	10,062,608,546	XXX	XXX	10,062,608,546	0.0006	6,037,565	0.0018	18,112,695	0.0035	35,219,130
2.4	1	NAIC Designation Category 1.D	4,829,819,696	XXX	XXX	4,829,819,696	0.0007	3,380,874	0.0022	10,625,603	0.0044	21,251,207
2.5	1	NAIC Designation Category 1.E	4,931,239,307	XXX	XXX	4,931,239,307	0.0009	4,438,115	0.0027	13,314,346	0.0055	27,121,816
2.6	1	NAIC Designation Category 1.F	27,419,074,919	XXX	XXX	27,419,074,919	0.0011	30,160,982	0.0034	93,224,855	0.0068	186,449,709
2.7	1	NAIC Designation Category 1.G	13,526,504,707	XXX	XXX	13,526,504,707	0.0014	18,937,107	0.0042	56,811,320	0.0085	114,975,290
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	79,139,172,297	XXX	XXX	79,139,172,297	XXX	66,842,397	XXX	205,375,305	XXX	409,966,901
3.1	2	NAIC Designation Category 2.A	21,562,673,149	XXX	XXX	21,562,673,149	0.0021	45,281,614	0.0063	135,844,841	0.0105	226,408,068
3.2	2	NAIC Designation Category 2.B	19,784,366,962	XXX	XXX	19,784,366,962	0.0025	49,460,917	0.0076	150,361,189	0.0127	251,261,460
3.3	2	NAIC Designation Category 2.C	18,734,000,675	XXX	XXX	18,734,000,675	0.0036	67,442,402	0.0108	202,327,207	0.0180	337,212,012
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	60,081,040,786	XXX	XXX	60,081,040,786	XXX	162,184,933	XXX	488,533,237	XXX	814,881,541
4.1	3	NAIC Designation Category 3.A	725,578,892	XXX	XXX	725,578,892	0.0069	5,006,494	0.0183	13,278,094	0.0262	19,010,167
4.2	3	NAIC Designation Category 3.B	645,378,898	XXX	XXX	645,378,898	0.0099	6,389,251	0.0264	17,038,003	0.0377	24,330,784
4.3	3	NAIC Designation Category 3.C	1,033,356,555	XXX	XXX	1,033,356,555	0.0131	13,536,971	0.0350	36,167,479	0.0500	51,667,828
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,404,314,345	XXX	XXX	2,404,314,345	XXX	24,932,716	XXX	66,483,576	XXX	95,008,779
5.1	4	NAIC Designation Category 4.A	484,829,054	XXX	XXX	484,829,054	0.0184	8,920,855	0.0430	20,847,649	0.0615	29,816,987
5.2	4	NAIC Designation Category 4.B	490,621,305	XXX	XXX	490,621,305	0.0238	11,676,787	0.0555	27,229,482	0.0793	38,906,269
5.3	4	NAIC Designation Category 4.C	555,234,660	XXX	XXX	555,234,660	0.0310	17,212,274	0.0724	40,198,989	0.1034	57,411,264
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,530,685,019	XXX	XXX	1,530,685,019	XXX	37,809,916	XXX	88,276,121	XXX	126,134,520
6.1	5	NAIC Designation Category 5.A	277,572,219	XXX	XXX	277,572,219	0.0472	13,101,409	0.0846	23,482,610	0.1410	39,137,683
6.2	5	NAIC Designation Category 5.B	109,311,580	XXX	XXX	109,311,580	0.0663	7,247,358	0.1188	12,986,216	0.1980	21,643,693
6.3	5	NAIC Designation Category 5.C	121,409,823	XXX	XXX	121,409,823	0.0836	10,149,861	0.1498	18,187,191	0.2496	30,303,892
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	508,293,622	XXX	XXX	508,293,622	XXX	30,498,628	XXX	54,656,017	XXX	91,085,267
7.	6	NAIC 6	154,346,589	XXX	XXX	154,346,589	0.0000		0.2370	36,580,142	0.2370	36,580,142
8.		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	158,852,395,199	XXX	XXX	158,852,395,199	XXX	322,268,591	XXX	939,904,398	XXX	1,573,657,150
		PREFERRED STOCKS										
10.	1	Highest quality	22,303,633	XXX	XXX	22,303,633	0.0005	11,152	0.0016	35,686	0.0033	73,602
11.	2	High quality	1,212,427,835	XXX	XXX	1,212,427,835	0.0021	2,546,098	0.0064	7,759,538	0.0106	12,851,735
12.	3	Medium quality	215,407,288	XXX	XXX	215,407,288	0.0099	2,132,532	0.0263	5,665,212	0.0376	8,099,314
13.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or near default	1,265	XXX	XXX	1,265	0.0000		0.2370	300	0.2370	300
16.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total preferred stocks (Sum of Lines 10 through 16)	1,450,140,021	XXX	XXX	1,450,140,021	XXX	4,689,782	XXX	13,460,736	XXX	21,024,951

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A	18,568,618	XXX	XXX	18,568,618	0.0021	38,994	0.0063	116,982	0.0105	194,970
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	18,568,618	XXX	XXX	18,568,618	XXX	38,994	XXX	116,982	XXX	194,970
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	18,568,618	XXX	XXX	18,568,618	XXX	38,994	XXX	116,982	XXX	194,970
		DERIVATIVE INSTRUMENTS										
26.		Exchange traded	189,091,135	XXX	XXX	189,091,135	0.0005	94,546	0.0016	302,546	0.0033	624,001
27.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total derivative instruments	189,091,135	XXX	XXX	189,091,135	XXX	94,546	XXX	302,546	XXX	624,001
34.		Total (Lines 9 + 17 + 25 + 33)	160,510,194,974	XXX	XXX	160,510,194,974	XXX	327,091,913	XXX	953,784,662	XXX	1,595,501,072

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm mortgages - CM1 - highest quality			XXX		0.0011		0.0057		0.0074	
36.		Farm mortgages - CM2 - high quality			XXX		0.0040		0.0114		0.0149	
37.		Farm mortgages - CM3 - medium quality			XXX		0.0069		0.0200		0.0257	
38.		Farm mortgages - CM4 - low Medium quality			XXX		0.0120		0.0343		0.0428	
39.		Farm mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
40.		Residential mortgages - insured or guaranteed	255,549,379		XXX	255,549,379	0.0003	76,665	0.0007	178,885	0.0011	281,104
41.		Residential mortgages - all other	51,239,397,339		XXX	51,239,397,339	0.0015	76,859,096	0.0034	174,213,951	0.0046	235,701,228
42.		Commercial mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial mortgages - all other - CM1 - highest quality	3,383,511,554		XXX	3,383,511,554	0.0011	3,721,863	0.0057	19,286,016	0.0074	25,037,985
44.		Commercial mortgages - all other - CM2 - high quality	25,454,512,851		XXX	25,454,512,851	0.0040	101,818,051	0.0114	290,181,447	0.0149	379,272,241
45.		Commercial mortgages - all other - CM3 - medium quality	5,155,865,169		XXX	5,155,865,169	0.0069	35,575,470	0.0200	103,117,303	0.0257	132,505,735
46.		Commercial mortgages - all other - CM4 - low medium quality	68,241,385		XXX	68,241,385	0.0120	818,897	0.0343	2,340,680	0.0428	2,920,731
47.		Commercial mortgages - all other - CM5 - low quality	181,562,865		XXX	181,562,865	0.0183	3,322,600	0.0486	8,823,955	0.0628	11,402,148
		Overdue, Not in Process:										
48.		Farm mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential mortgages - insured or guaranteed	27,052,997		XXX	27,052,997	0.0006	16,232	0.0014	37,874	0.0023	62,222
50.		Residential mortgages - all other	315,225,387		XXX	315,225,387	0.0029	914,154	0.0066	2,080,488	0.0103	3,246,821
51.		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial mortgages - all other	290,177,365		XXX	290,177,365	0.0480	13,928,514	0.0868	25,187,395	0.1371	39,783,317
		In Process of Foreclosure:										
53.		Farm mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential mortgages - insured or guaranteed	6,941,932		XXX	6,941,932	0.0000		0.0046	31,933	0.0046	31,933
55.		Residential mortgages - all other	243,930,747		XXX	243,930,747	0.0000		0.0149	3,634,568	0.0149	3,634,568
56.		Commercial mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial mortgages - all other	16,558,562		XXX	16,558,562	0.0000		0.1942	3,215,673	0.1942	3,215,673
58.		Total Schedule B mortgages (Sum of Lines 35 through 57)	86,638,527,532		XXX	86,638,527,532	XXX	237,051,541	XXX	632,330,167	XXX	837,095,707

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - public	20,979,819	XXX	XXX	20,979,819	0.0000		0.1580 (a)	3,314,811	0.1580 (a)	3,314,811
2.		Unaffiliated - private	7,498,911	XXX	XXX	7,498,911	0.0000		0.1945	1,458,538	0.1945	1,458,538
3.		Federal Home Loan Bank	1,057,204,000	XXX	XXX	1,057,204,000	0.0000		0.0061	6,448,944	0.0097	10,254,879
4.		Affiliated - life with AVR	508,666,197	XXX	XXX	508,666,197	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed income - exempt obligations					XXX		XXX		XXX	
6.		Fixed income - highest quality					XXX		XXX		XXX	
7.		Fixed income - high quality					XXX		XXX		XXX	
8.		Fixed income - medium quality					XXX		XXX		XXX	
9.		Fixed income - low quality					XXX		XXX		XXX	
10.		Fixed income - lower quality					XXX		XXX		XXX	
11.		Fixed income - in or near default					XXX		XXX		XXX	
12.		Unaffiliated common stock - public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated common stock - private					0.0000		0.1945		0.1945	
14.		Real estate					(b)		(b)		(b)	
15.		Affiliated - certain other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - all other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total common stock (Sum of Lines 1 through 16)	1,594,348,927			1,594,348,927	XXX		XXX	11,222,294	XXX	15,028,228
		REAL ESTATE										
18.		Home office property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment properties	219,236,449			219,236,449	0.0000		0.0912	19,994,364	0.0912	19,994,364
20.		Properties acquired in satisfaction of debt					0.0000		0.1337		0.1337	
21.		Total real estate (Sum of Lines 18 through 20)	219,236,449			219,236,449	XXX		XXX	19,994,364	XXX	19,994,364
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest quality	418,913,379	XXX	XXX	418,913,379	0.0005	209,457	0.0016	670,261	0.0033	1,382,414
24.	2	High quality	568,050,695	XXX	XXX	568,050,695	0.0021	1,192,906	0.0064	3,635,524	0.0106	6,021,337
25.	3	Medium quality	249,255,061	XXX	XXX	249,255,061	0.0099	2,467,625	0.0263	6,555,408	0.0376	9,371,990
26.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or near default	22,425,000	XXX	XXX	22,425,000	0.0000		0.2370	5,314,725	0.2370	5,314,725
29.		Total with bond characteristics (Sum of Lines 22 through 28)	1,258,644,134	XXX	XXX	1,258,644,134	XXX	3,869,988	XXX	16,175,919	XXX	22,090,467

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with preferred stock characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - highest quality	210,496,729		XXX	210,496,729	0.0011	231,546	0.0057	1,199,831	0.0074	1,557,676
39.		Mortgages - CM2 - high quality	137,823,357		XXX	137,823,357	0.0040	551,293	0.0114	1,571,186	0.0149	2,053,568
40.		Mortgages - CM3 - medium quality	74,440,085		XXX	74,440,085	0.0069	513,637	0.0200	1,488,802	0.0257	1,913,110
41.		Mortgages - CM4 - low medium quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - all other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential mortgages - all other			XXX		0.0029		0.0066		0.0103	
49.		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial mortgages - all other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential mortgages - all other			XXX		0.0000		0.0149		0.0149	
54.		Commercial mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial mortgages - all other			XXX		0.0000		0.1942		0.1942	
56.		Total affiliated (Sum of Lines 38 through 55)	422,760,170		XXX	422,760,170	XXX	1,296,476	XXX	4,259,819	XXX	5,524,354
57.		Unaffiliated - in good standing with covenants	279,205,042		XXX	279,205,042	0.0021 (c)	586,331	0.0096 (c)	2,680,368	0.0203 (c)	5,667,862
58.		Unaffiliated - in good standing defeased with government securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - in good standing primarily senior	128,863,919		XXX	128,863,919	0.0040	515,456	0.0114	1,469,049	0.0149	1,920,072
60.		Unaffiliated - in good standing all other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - overdue, not in process	299,185,459		XXX	299,185,459	0.0480	14,360,902	0.0868	25,969,298	0.1371	41,018,326
62.		Unaffiliated - in process of foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total unaffiliated (Sum of Lines 57 through 62)	707,254,421		XXX	707,254,421	XXX	15,462,688	XXX	30,118,715	XXX	48,606,261
64.		Total with mortgage loan characteristics (Lines 56 + 63)	1,130,014,591		XXX	1,130,014,591	XXX	16,759,165	XXX	34,378,534	XXX	54,130,615

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated private	464,835,670	XXX	XXX	464,835,670	0.0000		0.1945	90,410,538	0.1945	90,410,538
67.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated certain other (See SVO Purposes & Procedures Manual)	32,941,066	XXX	XXX	32,941,066	0.0000		0.1580	5,204,688	0.1580	5,204,688
69.		Affiliated other - all other	6,284,299,765	XXX	XXX	6,284,299,765	0.0000		0.1945	1,222,296,304	0.1945	1,222,296,304
70.		Total with common stock characteristics (Sum of Lines 65 through 69)	6,782,076,500	XXX	XXX	6,782,076,500	XXX		XXX	1,317,911,530	XXX	1,317,911,530
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home office property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment properties	1,077,380,984	154,077,213	173,240,045	1,404,698,242	0.0000		0.0912	128,108,480	0.0912	128,108,480
73		Properties acquired in satisfaction of debt					0.0000		0.1337		0.1337	
74.		Total with real estate characteristics (Sum of Lines 71 through 73)	1,077,380,984	154,077,213	173,240,045	1,404,698,242	XXX		XXX	128,108,480	XXX	128,108,480
		INVESTMENTS IN TAX CREDIT STRUCTURES										
75.		Yield guaranteed state tax credit investments					0.0003		0.0006		0.0010	
76.		Qualifying federal tax credit investments	48,603,327			48,603,327	0.0063	306,201	0.0120	583,240	0.0190	923,463
77.		Qualifying state tax credit investments					0.0063		0.0120		0.0190	
78.		Other tax credit investments					0.0273		0.0600		0.0975	
79.		Total tax credit investments (Sum of Lines 75 through 78)	48,603,327			48,603,327	XXX	306,201	XXX	583,240	XXX	923,463
		RESIDUAL TRANCHES OR INTERESTS										
80.		Bonds - unaffiliated	3,626,103	XXX	XXX	3,626,103	0.0000		0.1580	572,924	0.1580	572,924
81.		Bonds - affiliated	203,922,769	XXX	XXX	203,922,769	0.0000		0.1580	32,219,798	0.1580	32,219,798
82.		Common stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common stock - affiliated	28,869,790	XXX	XXX	28,869,790	0.0000		0.1580	4,561,427	0.1580	4,561,427
84.		Preferred stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred stock - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Real estate - unaffiliated					0.0000		0.1580		0.1580	
87.		Real estate - affiliated	2,862,580			2,862,580	0.0000		0.1580	452,288	0.1580	452,288
88.		Mortgage loans - unaffiliated	6,212,353	XXX	XXX	6,212,353	0.0000		0.1580	981,552	0.1580	981,552
89.		Mortgage loans - affiliated	2,732,959	XXX	XXX	2,732,959	0.0000		0.1580	431,808	0.1580	431,808
90.		Other - unaffiliated	21,647,242	XXX	XXX	21,647,242	0.0000		0.1580	3,420,264	0.1580	3,420,264
91.		Other - affiliated	380,649,195	XXX	XXX	380,649,195	0.0000		0.1580	60,142,573	0.1580	60,142,573
92.		Total residual tranches or interests (Sum of Lines 80 through 91)	650,522,991			650,522,991	XXX		XXX	102,782,633	XXX	102,782,633
		SURPLUS NOTES AND CAPITAL NOTES										
93.	1	Highest quality	754,075,929	XXX	XXX	754,075,929	0.0005	377,038	0.0016	1,206,521	0.0033	2,488,451
94.	2	High quality	2,406,360,881	XXX	XXX	2,406,360,881	0.0021	5,053,358	0.0064	15,400,710	0.0106	25,507,425
95.	3	Medium quality	534,478,970	XXX	XXX	534,478,970	0.0099	5,291,342	0.0263	14,056,797	0.0376	20,096,409
96.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
97.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
98.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
99.		Total surplus notes and capital notes (Sum of Lines 93 through 98)	3,694,915,780	XXX	XXX	3,694,915,780	XXX	10,721,738	XXX	30,664,028	XXX	48,092,285
		ALL OTHER INVESTMENTS										
100.		NAIC 1 working capital finance investments		XXX			0.0000		0.0042		0.0042	
101.		NAIC 2 working capital finance investments		XXX			0.0000		0.0137		0.0137	
102.		Other invested assets - Schedule BA	2,744,960,698	XXX		2,744,960,698	0.0000		0.1580	433,703,790	0.1580	433,703,790
103.		Other short-term invested assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
104.		Total all other (Sum of Lines 100 through 103)	2,744,960,698	XXX		2,744,960,698	XXX		XXX	433,703,790	XXX	433,703,790
105.		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	17,387,119,005	154,077,213	173,240,045	17,714,436,263	XXX	31,657,092	XXX	2,064,308,154	XXX	2,107,743,263

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

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
04687#AG3	R	04687#-AG-3	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.G	1,175,460,843	1,645,645	4,936,936	9,991,417
	CW	02300A-AC-4	AMAPS 1 LLC - Tranche B Note	2.B	58,950,000	(82,530)	(247,590)	(501,075)
	CW	03770*-AB-8	Apollo Asset-Backed Finance Lending Company, L.P. - C	2.C	20,000,000	(28,000)	(84,000)	(170,000)
	CW	03770*-AC-6	Apollo Asset-Backed Finance Lending Company, L.P. - B	2.B	80,000,000	(112,000)	(336,000)	(680,000)
	CW	04940#-AA-9	ATLAS SECURITIZED PRODUCTS FUNDING - A	1.D	146,810,811	(102,768)	(322,984)	(645,968)
	CW	04940#-AB-7	ATLAS SECURITIZED PRODUCTS FUNDING - b	2.B	12,953,895	(18,135)	(54,406)	(110,108)
	CW	04941*-AC-8	ATLAS Funding 1 A1B	1.F	454,727,017	(500,200)	(1,546,072)	(3,092,144)
	CW	35138C-AE-4	Fox Hedge LP - B	1.G	259,455,000	(363,237)	(1,089,711)	(2,205,368)
	CW	35138C-AF-1	Fox Hedge LP - C	2.B	142,545,000	(199,563)	(598,689)	(1,211,633)
04687#AF5	R	04687#-AF-5	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.E	1,157,997,132	1,042,197	3,126,592	6,368,984
	CW	02300A-AA-8	AMAPS 1 LLC - Tranche A Note	1.F	286,950,000	(258,255)	(774,765)	(1,578,225)
	CW	049400-AA-2	ATLAS SECURED ADVANCE FUNDING,	1.F	460,000,000	(414,000)	(1,242,000)	(2,530,000)
	CW	04941*-AA-2	ATLAS Funding 1 A1A	1.C	411,047,132	(246,628)	(739,885)	(1,438,665)
04687#AH1	R	04687#-AH-1	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.E	1,149,233,652	1,034,310	3,102,931	6,320,785
	CW	00112H-AC-1	ACREC 2025-FL3 AS	1.A	5,486,250	(1,097)	(3,840)	(7,132)
	CW	00112H-AE-7	ACREC 2025-FL3 B	1.D	3,906,520	(2,735)	(8,594)	(17,189)
	CW	00501D-AB-1	ACRES 2025-FL3 AS	1.A	36,843,660	(7,369)	(25,791)	(47,897)
	CW	00501D-AC-9	ACRES 2025-FL3 B	1.D	36,150,326	(25,305)	(79,531)	(159,061)
	CW	00501D-AD-7	ACRES 2025-FL3 C	1.G	15,068,921	(13,562)	(40,686)	(82,879)
	CW	00501D-AE-5	ACRES 2025-FL3 D	2.B	9,940,682	(8,947)	(26,840)	(54,674)
	CW	00501D-AF-2	ACRES 2025-FL3 E	2.C	4,677,972	(4,210)	(12,631)	(25,729)
	CW	01448M-AB-5	ALESC 3A A2	1.A	4,662,292	(932)	(3,264)	(6,061)
	CW	03844C-AB-3	Aqua AssetCo Borrower Trust D - A2	1.D	9,059,845	(6,342)	(19,932)	(39,863)
	CW	03844C-AD-9	Aqua AssetCo Borrower Trust D - B	1.G	5,602,783	(5,043)	(15,128)	(30,815)
	CW	03844C-AE-7	Aqua AssetCo Borrower Trust D - C	2.B	3,361,670	(3,026)	(9,077)	(18,489)
	CW	040104-PD-7	ARSI 2005-W3 M2	1.A	9,652,854	(1,931)	(6,757)	(12,549)
	CW	05555M-AG-4	BDS 2024-FL13 C	1.G	5,573,323	(5,016)	(15,048)	(30,653)
	CW	05555M-AJ-8	BDS 2024-FL13 D	2.B	3,483,159	(3,135)	(9,405)	(19,157)
	CW	05556E-AG-1	BDS 2025-FL15 C	1.G	1,800,000	(1,620)	(4,860)	(9,900)
	CW	05556E-AJ-5	BDS 2025-FL15 D	2.B	6,300,000	(5,670)	(17,010)	(34,650)
	CW	05615K-AC-5	BSPDF 2025-FL2 AS	1.A	17,630,813	(3,526)	(12,342)	(22,920)
	CW	05615K-AE-1	BSPDF 2025-FL2 B	1.D	21,937,139	(15,356)	(48,262)	(96,523)
	CW	05615K-AG-6	BSPDF 2025-FL2 C	1.G	16,377,099	(14,739)	(44,218)	(90,074)
	CW	05619B-AG-2	BSPRT 2025-FL12 C	1.G	3,985,790	(3,587)	(10,762)	(21,922)
	CW	07388C-AF-7	BSABS 2006-HE5 M2	1.A	2,299,338	(460)	(1,610)	(2,989)
	CW	088928-AA-4	BHMS 2025-ATLS A	1.A	75,000,000	(15,000)	(52,500)	(97,500)
	CW	26860F-AB-6	ELMCL 2024-GTWY B	1.D	19,135,999	(13,395)	(42,099)	(84,198)
	CW	362414-AC-8	GWT 2024-WLF2 B	1.A	10,984,986	(2,197)	(7,689)	(14,280)
	CW	362414-AE-4	GWT 2024-WLF2 C	1.A	10,426,101	(2,085)	(7,298)	(13,554)
	CW	362414-AG-9	GWT 2024-WLF2 D	1.A	10,385,825	(2,077)	(7,270)	(13,502)
	CW	36270A-AB-0	GSMBS 2024-HE1 M1	1.C	5,211,214	(3,127)	(9,380)	(18,239)
	CW	45339N-AA-4	INCREF 2025-FL1 A	1.A	89,551,488	(17,910)	(62,686)	(116,417)
	CW	45660L-VZ-9	INDX 2005-AR18 1A1	2.C	1,337,219	(1,204)	(3,610)	(7,355)
	CW	45660L-VZ-9	INDX 2005-AR18 1A1	3.A	8,345,425	(7,511)	(22,533)	(45,900)
	CW	52522C-AB-9	LXS 2006-14N 1A1B	1.A	8,151,061	(1,630)	(5,706)	(10,596)
	CW	539910-AA-7	LMREC 2024-CRE5 A	1.A	29,925,000	(5,985)	(20,948)	(38,903)
	CW	55285H-AA-0	MF1 2022-B1 A	1.A	295,404,154	(59,081)	(206,783)	(384,025)
	CW	55285H-AE-2	MF1 2022-B1 B	1.D	23,405,411	(16,384)	(51,492)	(102,984)
	CW	55285H-AL-6	MF1 2022-B1 E	2.C	25,660,667	(23,095)	(69,284)	(141,134)
	CW	55285H-AN-2	MF1 2022-B1 F	2.C	32,484,919	(29,236)	(87,709)	(178,667)
	CW	55287E-AC-1	MF1 2024-FL16 AS	1.A	24,883,635	(4,977)	(17,419)	(32,349)
	CW	55287E-AE-7	MF1 2024-FL16 B	1.D	9,213,443	(6,449)	(20,270)	(40,539)
	CW	55287E-AG-2	MF1 2024-FL16 C	1.G	11,765,996	(10,589)	(31,768)	(64,713)
	CW	55287E-AJ-6	MF1 2024-FL16 D	2.B	9,373,093	(8,436)	(25,307)	(51,552)
	CW	58003M-AC-0	MF1 2024-FL15 AS	1.A	11,065,950	(2,213)	(7,746)	(14,386)
	CW	58003M-AE-6	MF1 2024-FL15 B	1.D	4,386,375	(3,070)	(9,650)	(19,300)
	CW	592918-AC-0	MF1 2025-B2 AS	1.A	60,000,000	(12,000)	(42,000)	(78,000)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	592918-AJ-5	MF1 2025-B2 D	2.B	11,327,000	(10,194)	(30,583)	(62,299)
	CW	59319C-AG-0	MF1 2025-FL20 C	1.G	11,970,000	(10,773)	(32,319)	(65,835)
	CW	69291W-AC-6	PFP 2024-11 AS	1.A	16,962,927	(3,393)	(11,874)	(22,052)
	CW	69382J-AB-7	PFP 2025-12 AS	1.A	11,093,973	(2,219)	(7,766)	(14,422)
	CW	69382J-AC-5	PFP 2025-12 B	1.D	5,537,156	(3,876)	(12,182)	(24,363)
	CW	69382J-AD-3	PFP 2025-12 C	1.G	8,217,779	(7,396)	(22,188)	(45,198)
	CW	70475#-AA-3	Project Pearl Financing	1.G	12,000,000	(10,800)	(32,400)	(66,000)
	CW	751150-AA-1	RALI 2006-Q07 1A1	2.C	6,388,684	(5,750)	(17,249)	(35,138)
	CW	761118-WR-5	RALI 2006-Q03 A3	1.A	4,752,392	(950)	(3,327)	(6,178)
	CW	86361X-AA-7	SAMI 2006-AR8 A1BG	1.A	6,012,546	(1,203)	(4,209)	(7,816)
	CW	91835W-AA-7	Varde Partners Inc	1.A	42,168,725	(8,434)	(29,518)	(54,819)
	CW	91835W-AC-3	Varde Partners Inc	1.A	6,798,343	(1,360)	(4,759)	(8,838)
	CW	91835W-AE-9	Varde Partners Inc	1.D	5,404,046	(3,783)	(11,889)	(23,778)
04687#AQ1	R	04687#-AQ-1	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.E	297,950,000	268,155	804,465	1,638,725
	CW	03665L-AN-3	ANTR 2018-3A A2R	1.A	15,000,000	(3,000)	(10,500)	(19,500)
	CW	03665L-AQ-6	ANTR 2018-3A BR	1.C	51,500,000	(30,900)	(92,700)	(180,250)
	CW	06763D-AF-2	BABSN 2024-4A D1	2.C	8,000,000	(7,200)	(21,600)	(44,000)
	CW	12553D-AW-7	CIFC 2019-1A BR2	1.C	8,000,000	(4,800)	(14,400)	(28,000)
	CW	25255L-AU-6	DCLO 2021-2A A2R	1.C	27,000,000	(16,200)	(48,600)	(94,500)
	CW	25255R-AS-8	DCLO 2023-5A C1R	2.C	7,695,000	(6,926)	(20,777)	(42,323)
	CW	29001M-AE-9	ELM34 2024-10A B	1.C	60,000,000	(36,000)	(108,000)	(210,000)
	CW	74971C-AN-3	RRAM 2021-16A BR	1.F	33,950,000	(30,555)	(91,665)	(186,725)
	CW	749752-AU-5	RRAM 2021-18A C1R	2.C	27,570,000	(24,813)	(74,439)	(151,635)
	CW	749764-AJ-5	RRAM 2025-41A C1A	2.B	15,075,000	(13,568)	(40,703)	(82,913)
	CW	74980Q-AS-0	RRAM 2021-17A BR	1.F	44,160,000	(39,744)	(119,232)	(242,880)
04687#AC2	R	04687#-AC-2	Structured Credit Fixed Bond Replication	1.G	158,270,324	221,578	664,735	1,345,298
	CW	00092P-AJ-2	AIMCO 2025-24A C	1.F	878,000	(966)	(2,985)	(5,970)
	CW	00092P-AL-7	AIMCO 2025-24A D	2.C	1,173,000	(1,642)	(4,927)	(9,971)
	CW	00121P-AJ-7	AGL 2025-41A D1	2.C	1,625,000	(2,275)	(6,825)	(13,813)
	CW	03330D-AA-4	ANCHF 2024-17A A	1.A	7,500,000	(1,500)	(5,250)	(9,750)
	CW	03330D-AC-0	ANCHF 2024-17A B	1.D	3,454,000	(2,418)	(7,599)	(15,198)
	CW	03330D-AE-6	ANCHF 2024-17A C	1.G	1,035,000	(1,449)	(4,347)	(8,798)
	CW	03330D-AG-1	ANCHF 2024-17A D1	2.C	920,000	(1,288)	(3,864)	(7,820)
	CW	03990K-AJ-0	ARES 2025-77A D1	2.C	1,100,000	(1,540)	(4,620)	(9,350)
	CW	04020T-AG-9	ARES 2024-ALF6A C	1.F	1,960,000	(2,156)	(6,664)	(13,328)
	CW	04020T-AJ-3	ARES 2024-ALF6A D	2.C	2,100,000	(2,940)	(8,820)	(17,850)
	CW	04020W-AG-2	ARES 2024-72A C	1.F	2,700,000	(2,970)	(9,180)	(18,360)
	CW	04020W-AJ-6	ARES 2024-72A D	2.C	5,000,000	(7,000)	(21,000)	(42,500)
	CW	05555J-AG-1	BBAM 2024-4A B	1.F	1,600,000	(1,760)	(5,440)	(10,880)
	CW	05876H-AJ-1	BALLY 2024-28A C1	2.C	1,403,931	(1,966)	(5,897)	(11,933)
	CW	06764L-AE-6	BABSN 2025-2A D1	2.C	950,000	(1,330)	(3,990)	(8,075)
	CW	12572V-AE-4	CIFC 2025-1A C	1.F	247,259	(272)	(841)	(1,681)
	CW	14316K-BC-8	CGMS 2021-2A D1R	2.C	480,792	(673)	(2,019)	(4,087)
	CW	14320E-AE-3	CGMS 2025-3A C	1.F	1,525,000	(1,678)	(5,185)	(10,370)
	CW	14320E-AG-8	CGMS 2025-3A D	2.C	1,850,000	(2,590)	(7,770)	(15,725)
	CW	29003Y-AQ-4	ELM23 2023-2A DR	2.C	620,000	(868)	(2,604)	(5,270)
	CW	29005B-AE-9	ELM41 2025-4A C	1.F	525,000	(578)	(1,785)	(3,570)
	CW	29005B-AG-4	ELM41 2025-4A D	2.C	975,000	(1,365)	(4,095)	(8,288)
	CW	34966G-AE-5	FCBSL 2024-2A C	1.F	1,000,000	(1,100)	(3,400)	(6,800)
	CW	34966G-AG-0	FCBSL 2024-2A D1A	2.B	1,500,000	(2,100)	(6,300)	(12,750)
	CW	35138C-AE-4	Fox Hedge LP - B	1.G	34,000,000	(47,600)	(142,800)	(289,000)
	CW	35138C-AF-1	Fox Hedge LP - C	2.B	21,500,000	(30,100)	(90,300)	(182,750)
	CW	48250E-BG-9	KKR 30A CR2	1.F	1,200,000	(1,320)	(4,080)	(8,160)
	CW	55823D-AG-5	MDPK 2025-72A C	1.F	1,675,000	(1,843)	(5,695)	(11,390)
	CW	55823D-AJ-9	MDPK 2025-72A D1	2.C	1,675,000	(2,345)	(7,035)	(14,238)
	CW	55953Y-AU-0	MAGNE 2022-33A DR	2.C	494,197	(692)	(2,076)	(4,201)
	CW	55956M-AG-4	MAGNE 2025-50A C	1.F	515,000	(567)	(1,751)	(3,502)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	55956M-AJ-8	MAGNE 2025-50A D1	2.C	1,920,000	(2,688)	(8,064)	(16,320)
	CW	57068U-AG-7	MKTST 2025-1A C	1.F	875,000	(963)	(2,975)	(5,950)
	CW	57068U-AJ-1	MKTST 2025-1A D1	2.C	950,000	(1,330)	(3,990)	(8,075)
	CW	64135W-AS-2	NEUB 2023-53A D1R	2.C	2,945,685	(4,124)	(12,372)	(25,038)
	CW	670891-AN-0	OCP 2023-28A CR	1.F	600,000	(660)	(2,040)	(4,080)
	CW	670891-AQ-3	OCP 2023-28A D1R	2.C	443,000	(620)	(1,861)	(3,766)
	CW	67117T-AU-9	OCP 2021-22A D1R	2.B	1,474,778	(2,065)	(6,194)	(12,536)
	CW	67403H-AE-4	OAKCL 2024-28A C	1.F	900,229	(990)	(3,061)	(6,122)
	CW	674436-AE-0	OBRAC 2025-2A B	1.C	2,356,000	(1,414)	(4,241)	(8,246)
	CW	674436-AG-5	OBRAC 2025-2A C	1.F	950,000	(1,045)	(3,230)	(6,460)
	CW	674436-AJ-9	OBRAC 2025-2A D1	2.C	931,000	(1,303)	(3,910)	(7,914)
	CW	67578U-AG-9	OCT69 2024-3A C	1.F	910,000	(1,001)	(3,094)	(6,188)
	CW	675947-AU-9	OCT61 2023-2A D1R	2.B	400,000	(560)	(1,680)	(3,400)
	CW	68627C-AC-7	ANTOR 2025-5A B	1.C	1,750,000	(1,050)	(3,150)	(6,125)
	CW	68627C-AE-3	ANTOR 2025-5A C	1.F	1,050,000	(1,155)	(3,570)	(7,140)
	CW	68627C-AG-8	ANTOR 2025-5A D1	2.C	1,000,000	(1,400)	(4,200)	(8,500)
	CW	70019C-AG-0	PKBLU 2024-5A C	1.E	1,540,000	(1,386)	(4,158)	(8,470)
	CW	72132E-AJ-8	PIPK 2024-16A D1	2.C	2,300,000	(3,220)	(9,660)	(19,550)
	CW	749762-AE-0	RRAM 2025-40A B	1.F	2,100,000	(2,310)	(7,140)	(14,280)
	CW	749762-AG-5	RRAM 2025-40A C	2.C	1,675,000	(2,345)	(7,035)	(14,238)
	CW	749979-AS-9	RAD 2023-20A C1R	2.C	925,000	(1,295)	(3,885)	(7,863)
	CW	749986-AJ-4	RAD 2019-3A CR2	1.F	1,600,000	(1,760)	(5,440)	(10,880)
	CW	749986-AL-9	RAD 2019-3A D1R2	2.C	1,500,000	(2,100)	(6,300)	(12,750)
	CW	750103-AQ-6	RAD 2021-15A BR	1.F	1,150,000	(1,265)	(3,910)	(7,820)
	CW	750103-AS-2	RAD 2021-15A C1R	2.B	920,000	(1,288)	(3,864)	(7,820)
	CW	75884A-AG-5	REG32 2025-4A C	1.F	250,000	(275)	(850)	(1,700)
	CW	75884A-AJ-9	REG32 2025-4A D1	2.C	925,000	(1,295)	(3,885)	(7,863)
	CW	75903U-AJ-2	REG30 2024-4A D1	2.C	1,203,513	(1,685)	(5,055)	(10,230)
	CW	75904B-AG-9	REG34 2025-3A C	1.F	1,025,000	(1,128)	(3,485)	(6,970)
	CW	75904B-AJ-3	REG34 2025-3A D1	2.C	1,200,000	(1,680)	(5,040)	(10,200)
	CW	77341A-AJ-2	ROCKT 2025-1A D1	2.C	970,240	(1,358)	(4,075)	(8,247)
	CW	78110T-AW-9	RRAM 2022-21A BR	1.E	1,750,000	(1,575)	(4,725)	(9,625)
	CW	78110T-AY-5	RRAM 2022-21A C1R	2.A	1,750,000	(2,450)	(7,350)	(14,875)
	CW	83011V-AE-4	SIXST 2024-25A C	1.F	1,000,000	(1,100)	(3,400)	(6,800)
	CW	83013B-AG-1	SIXST 2025-29A D	2.C	400,000	(560)	(1,680)	(3,400)
	CW	83013T-AE-7	SIXST 2025-28A C	1.F	1,825,000	(2,008)	(6,205)	(12,410)
	CW	83013T-AG-2	SIXST 2025-28A D1	2.B	1,050,000	(1,470)	(4,410)	(8,925)
	CW	87268J-AJ-1	TPGCLO 2025-1A D1	2.C	453,213	(635)	(1,903)	(3,852)
	CW	88676P-AG-7	TKO 2024-1A C	1.F	1,000,000	(1,100)	(3,400)	(6,800)
	CW	88676P-AJ-1	TKO 2024-1A D1	2.B	1,400,000	(1,960)	(5,880)	(11,900)
	CW	92895F-AG-6	VOYA 2024-3A C	1.F	998,294	(1,098)	(3,394)	(6,788)
	CW	92895F-AJ-0	VOYA 2024-3A D	2.C	998,194	(1,397)	(4,192)	(8,485)
	CW	92945V-AG-1	VOYA 2025-3A C	1.F	500,000	(550)	(1,700)	(3,400)
	CW	92945V-AJ-5	VOYA 2025-3A D1	2.C	500,000	(700)	(2,100)	(4,250)
	CW	97816W-AE-9	WONPK 2025-1A C	1.E	1,425,000	(1,283)	(3,848)	(7,838)
	CW	97816W-AG-4	WONPK 2025-1A D1	2.C	1,300,000	(1,820)	(5,460)	(11,050)
04687#AM0	R	04687#-AM-0	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.G	587,857,026	823,000	2,469,000	4,996,785
	CW	00038G-AG-5	ABBSL 2024-5A C	1.F	7,243,770	(7,968)	(24,629)	(49,258)
	CW	000823-AW-4	ABPCI 2017-1A A2RR	1.A	4,350,000	(870)	(3,045)	(5,655)
	CW	00118X-BA-3	AGL 2022-22A D1R	2.A	9,580,549	(13,413)	(40,238)	(81,435)
	CW	00119E-AW-7	AGL 2022-23A D1R	2.A	8,749,273	(12,249)	(36,747)	(74,369)
	CW	00119Y-AG-8	AGL 2021-10A D	2.C	2,125,000	(2,975)	(8,925)	(18,063)
	CW	00121D-AD-7	AGL 2024-33A D1	2.B	4,213,395	(5,899)	(17,696)	(35,814)
	CW	03771B-AG-1	APID 2024-49A C	1.E	10,537,212	(9,483)	(28,450)	(57,955)
	CW	03771B-AJ-5	APID 2024-49A D1	2.C	10,433,919	(14,607)	(43,822)	(88,688)
	CW	039939-AY-9	ARES 2022-67A D1R	2.C	3,490,875	(4,887)	(14,662)	(29,672)
	CW	04019H-AY-9	ARES 2022-64A DR	2.C	4,598,943	(6,439)	(19,316)	(39,091)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	04021M-AJ-7	ARES 2024-ALF8 D1	2.C	1,470,344	(2,058)	(6,175)	(12,498)
	CW	056162-AS-9	BABSN 2015-1A CR	1.A	1,823,500	(365)	(1,276)	(2,371)
	CW	067924-AJ-9	BABSN 2024-3A D	2.C	4,218,230	(5,906)	(17,717)	(35,855)
	CW	072917-AE-7	BXCMM 2022-1A B	1.C	7,500,000	(4,500)	(13,500)	(26,250)
	CW	12553D-BA-4	CIFC 2019-1A D1R2	2.C	6,500,000	(9,100)	(27,300)	(55,250)
	CW	12567M-AW-1	CIFC 2022-2A DR	2.A	4,385,031	(6,139)	(18,417)	(37,273)
	CW	12572V-AE-4	CIFC 2025-1A C	1.F	3,214,363	(3,536)	(10,929)	(21,858)
	CW	13877J-AE-1	CANYC 2022-1A C	1.F	2,500,435	(2,750)	(8,501)	(17,003)
	CW	14319K-AE-2	CGMS 2024-5A B	1.C	7,940,000	(4,764)	(14,292)	(27,790)
	CW	14319K-AJ-1	CGMS 2024-5A D1	2.C	5,800,000	(8,120)	(24,360)	(49,300)
	CW	14319P-AG-6	CGMS 2024-6A C	1.F	5,024,853	(5,527)	(17,085)	(34,169)
	CW	14319R-AG-2	CGMS 2024-7A D1	2.C	5,000,000	(7,000)	(21,000)	(42,500)
	CW	17180W-AS-4	CIFC 2018-2A D1R	2.C	4,716,563	(6,603)	(19,810)	(40,091)
	CW	17181D-AE-6	CIFC 2025-2A C	1.F	1,325,227	(1,458)	(4,506)	(9,012)
	CW	17181T-AN-1	CIFC 2018-4A CR	1.F	3,494,890	(3,844)	(11,883)	(23,765)
	CW	25255D-AQ-3	DCLO 2021-1A BR	1.F	6,000,000	(6,600)	(20,400)	(40,800)
	CW	25290B-AG-6	DCLO 2025-10A D1	2.C	4,250,000	(5,950)	(17,850)	(36,125)
	CW	26245X-AU-1	DRSLF 2020-86A DR	2.C	2,791,658	(3,908)	(11,725)	(23,729)
	CW	26246B-AY-0	DRSLF 2020-85A BR2	1.C	7,893,000	(4,736)	(14,207)	(27,626)
	CW	26252N-AU-3	DRSLF 2019-72A DR	2.C	3,789,827	(5,306)	(15,917)	(32,214)
	CW	26253H-AJ-0	DRSLF 2025-123A D1	2.C	1,753,093	(2,454)	(7,363)	(14,901)
	CW	26253M-AU-4	DRSLF 2022-108A CR	1.F	7,560,000	(8,316)	(25,704)	(51,408)
	CW	26253M-AW-0	DRSLF 2022-108A D1R	2.C	6,000,000	(8,400)	(25,200)	(51,000)
	CW	26253V-AG-5	DRSLF 2024-121A C	1.F	8,762,486	(9,639)	(29,792)	(59,585)
	CW	26254C-AS-0	DRSLF 2022-106A BR	1.C	17,105,000	(10,263)	(30,789)	(59,868)
	CW	29001E-AE-7	ELM33 2024-9RA CR	1.F	5,183,917	(5,702)	(17,625)	(35,251)
	CW	29001L-BE-0	ELMW2 2019-2A D1RR	2.C	5,674,911	(7,945)	(23,835)	(48,237)
	CW	29003H-AJ-7	ELM31 2024-7A D1	2.C	1,502,883	(2,104)	(6,312)	(12,775)
	CW	29005B-AE-9	ELM41 2025-4A C	1.F	6,300,000	(6,930)	(21,420)	(42,840)
	CW	34960N-AU-0	FCBSL 2015-1A DR	1.G	10,000,000	(14,000)	(42,000)	(85,000)
	CW	34966P-AJ-4	FCBSL 2024-3A D1	2.B	4,522,000	(6,331)	(18,992)	(38,437)
	CW	34990B-AG-1	FCBSL 2025-1A D1	2.B	5,200,000	(7,280)	(21,840)	(44,200)
	CW	38138F-BA-8	GLM 2022-12A DR	2.C	4,009,954	(5,614)	(16,842)	(34,085)
	CW	38139E-AJ-2	GLM 2024-22A C	1.F	2,191,563	(2,411)	(7,451)	(14,903)
	CW	39808P-AQ-9	GWOLF 2015-1A BR	1.B	5,929,520	(2,372)	(6,522)	(13,638)
	CW	39808P-AS-5	GWOLF 2015-1A CR	2.A	5,728,548	(8,020)	(24,060)	(48,693)
	CW	40172D-AG-4	GUGG 2020-1A DR	2.B	6,250,000	(8,750)	(26,250)	(53,125)
	CW	44929B-BA-8	ICG 2014-2A CRR	1.A	2,488,000	(498)	(1,742)	(3,234)
	CW	481939-AX-4	KKR 49A D1R	2.B	3,104,023	(4,346)	(13,037)	(26,384)
	CW	48255A-AG-3	KKR 36A D	2.C	4,500,000	(6,300)	(18,900)	(38,250)
	CW	48256N-AE-9	KKR 2024-51A B	1.B	7,000,000	(2,800)	(7,700)	(16,100)
	CW	48256N-AJ-8	KKR 2024-51A D1	2.C	7,750,000	(10,850)	(32,550)	(65,875)
	CW	509827-AG-6	LAKEG 2025-1A D	2.C	10,000,000	(14,000)	(42,000)	(85,000)
	CW	527911-AL-5	LEWEY 2024-1A D1	2.C	2,447,685	(3,427)	(10,280)	(20,805)
	CW	55953Y-AS-5	MAGNE 2022-33A CR	1.F	4,533,551	(4,987)	(15,414)	(30,828)
	CW	55955U-AJ-1	MAGNE 2024-44A D1	2.C	3,013,506	(4,219)	(12,657)	(25,615)
	CW	55956M-AG-4	MAGNE 2025-50A C	1.F	6,695,000	(7,365)	(22,763)	(45,526)
	CW	559916-AJ-0	MAGNE 2024-47A D1	2.C	7,446,458	(10,425)	(31,275)	(63,295)
	CW	56607W-AE-8	MP24 2022-1A B	1.C	7,203,724	(4,322)	(12,967)	(25,213)
	CW	58286Q-AG-0	MCHPK 2024-1A C	1.F	5,510,984	(6,062)	(18,737)	(37,475)
	CW	59966P-AS-1	MLFPK 2022-1A CR	1.F	1,747,498	(1,922)	(5,941)	(11,883)
	CW	64132J-BA-2	NEUB 2019-31A CR2	1.F	2,441,483	(2,686)	(8,301)	(16,602)
	CW	64135B-AS-8	NEUB 2022-51A D1R	2.B	1,981,448	(2,774)	(8,322)	(16,842)
	CW	670891-AN-0	OCP 2023-28A CR	1.F	7,800,000	(8,580)	(26,520)	(53,040)
	CW	670891-AQ-3	OCP 2023-28A D1R	2.C	5,769,000	(8,077)	(24,230)	(49,037)
	CW	671000-AS-6	OCP 2021-21A D1R	2.C	2,413,605	(3,379)	(10,137)	(20,516)
	CW	67100S-AN-6	OAKC 2024-19A C	1.F	1,985,189	(2,184)	(6,750)	(13,499)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	67102Q-BR-8	OAKC 2012-7A CR4	1.F	2,269,775	(2,497)	(7,717)	(15,434)
	CW	67113G-BA-4	OAKC 2020-5A CR	1.F	2,995,919	(3,296)	(10,186)	(20,372)
	CW	67570E-AJ-7	OCP 2024-36A D1	2.B	6,400,000	(8,960)	(26,880)	(54,400)
	CW	67570E-AN-8	OCP 2024-36A B1	1.C	7,200,000	(4,320)	(12,960)	(25,200)
	CW	67570M-AG-5	OCP 2024-34A C	1.F	1,500,000	(1,650)	(5,100)	(10,200)
	CW	67579E-AJ-8	OCT75 2025-1A D1	2.B	1,396,115	(1,955)	(5,864)	(11,867)
	CW	675935-AW-0	OCT60 2022-1A CR	1.F	3,250,000	(3,575)	(11,050)	(22,100)
	CW	67690A-AW-1	OAKC 2021-9A CR	1.F	5,875,000	(6,463)	(19,975)	(39,950)
	CW	67706Q-AJ-7	OAKC 2023-14RA C	1.F	7,932,000	(8,725)	(26,969)	(53,938)
	CW	67706Q-AN-8	OAKC 2023-14RA D1	2.C	5,970,000	(8,358)	(25,074)	(50,745)
	CW	67706X-AW-3	OAKC 2017-14A CR	1.F	1,981,297	(2,179)	(6,736)	(13,473)
	CW	67707G-BA-6	OAKC 2021-8A D1R	2.C	3,714,043	(5,200)	(15,599)	(31,569)
	CW	68626J-AE-9	ANTOR 2024-4A C	1.F	5,007,590	(5,508)	(17,026)	(34,052)
	CW	69688G-AC-2	PLMRS 2024-3A B	1.C	7,200,000	(4,320)	(12,960)	(25,200)
	CW	69700X-AU-9	PLMRS 2022-4A CR	1.F	3,000,000	(3,300)	(10,200)	(20,400)
	CW	69700X-AW-5	PLMRS 2022-4A D1R	2.C	5,000,000	(7,000)	(21,000)	(42,500)
	CW	69703W-AJ-3	PLMRS 2024-4A D1	2.C	4,841,629	(6,778)	(20,335)	(41,154)
	CW	70019H-AJ-3	PKBLU 2025-7A D1	2.C	5,000,000	(7,000)	(21,000)	(42,500)
	CW	720916-AG-0	PIPK 2025-18A D	2.C	10,540,000	(14,756)	(44,268)	(89,590)
	CW	72133L-AV-4	PIPK 2023-12A D1R	2.B	7,590,755	(10,627)	(31,881)	(64,521)
	CW	72133P-AQ-6	PIPK 2020-5A BR	1.C	6,075,000	(3,645)	(10,935)	(21,263)
	CW	72133P-AU-7	PIPK 2020-5A D1R	2.B	6,075,000	(8,505)	(25,515)	(51,638)
	CW	73742R-AG-5	POST 2024-2A C	1.F	2,750,000	(3,025)	(9,350)	(18,700)
	CW	74988W-AJ-9	RRAM 2024-34RA C1AR	2.B	17,500,000	(24,500)	(73,500)	(148,750)
	CW	75009J-AS-0	RAD 2022-17A CR	1.F	988,043	(1,087)	(3,359)	(6,719)
	CW	75884A-AG-5	REG32 2025-4A C	1.F	3,250,000	(3,575)	(11,050)	(22,100)
	CW	758962-AG-9	REG31 2025-1A B	1.F	7,374,323	(8,112)	(25,073)	(50,145)
	CW	758971-AJ-4	REG29 2024-3A C	1.F	996,844	(1,097)	(3,389)	(6,779)
	CW	77341A-AJ-2	ROCKT 2025-1A D1	2.C	4,000,000	(5,600)	(16,800)	(34,000)
	CW	78110X-AG-5	RRAM 2025-37A B	1.E	7,250,000	(6,525)	(19,575)	(39,875)
	CW	83012F-AU-2	SIXST 2021-17A D1R	2.C	2,598,037	(3,637)	(10,912)	(22,083)
	CW	83013B-AG-1	SIXST 2025-29A D	2.C	5,200,000	(7,280)	(21,840)	(44,200)
	CW	881936-AC-2	TCIFC 2025-1A B	1.C	9,825,218	(5,895)	(17,685)	(34,388)
	CW	88238E-AJ-7	TCIFC 2024-2A D1	2.C	10,000,000	(14,000)	(42,000)	(85,000)
	CW	88677F-AE-3	TKO 2025-1A C	1.F	4,700,000	(5,170)	(15,980)	(31,960)
	CW	88677F-AG-8	TKO 2025-1A D1	2.C	7,200,000	(10,080)	(30,240)	(61,200)
	CW	92919A-AW-4	VOYA 2021-2A D1R	2.C	7,750,000	(10,850)	(32,550)	(65,875)
	CW	92945V-AG-1	VOYA 2025-3A C	1.F	6,500,000	(7,150)	(22,100)	(44,200)
	CW	92945V-AJ-5	VOYA 2025-3A D1	2.C	6,500,000	(9,100)	(27,300)	(55,250)
	CW	949575-AE-4	WELLI 2024-3A C	1.F	2,800,000	(3,080)	(9,520)	(19,040)
	CW	949575-AG-9	WELLI 2024-3A D1	2.C	5,394,552	(7,552)	(22,657)	(45,854)
	CW	979926-AS-1	WDMNT 2023-12A BR	1.C	5,000,000	(3,000)	(9,000)	(17,500)
	CW	979926-AU-6	WDMNT 2023-12A CR	1.F	5,000,000	(5,500)	(17,000)	(34,000)
12776*SP3	R	12776*-SP-3	CDX.NA.HY.45	2.A	158,785,028	333,449	1,000,346	1,667,243
	CN	912810-TC-2	US TREASURY N/B	1.A	159,031,729			
04687#AA6	R	04687#-AA-6	RSAT STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.F	1,097,018,721	1,206,721	3,729,864	7,459,727
	CW	00037Q-AU-3	ABBSL 2021-3A D1R	2.B	7,396,419	(8,136)	(25,148)	(50,296)
	CW	00111W-AC-9	ABPCI 2024-18A B	1.C	17,600,000	(10,560)	(31,680)	(61,600)
	CW	00118X-AY-2	AGL 2022-22A CR	1.E	985,781	(887)	(2,662)	(5,422)
	CW	00120D-AQ-9	AGL 2022-17A DR	2.C	6,375,000	(7,013)	(21,675)	(43,350)
	CW	00121M-AJ-4	AGL 2024-37A D1	2.B	8,867,593	(9,754)	(30,150)	(60,300)
	CW	00177L-AN-0	AMMC 2021-24A CR	1.F	9,000,000	(9,900)	(30,600)	(61,200)
	CW	00177L-AQ-3	AMMC 2021-24A DR	2.C	8,800,000	(9,680)	(29,920)	(59,840)
	CW	00851W-AQ-2	AGL 2021-14A CR	1.F	11,250,000	(12,375)	(38,250)	(76,500)
	CW	00851W-AS-8	AGL 2021-14A DR	2.C	13,000,000	(14,300)	(44,200)	(88,400)
	CW	03665J-AU-2	ANTR 2017-1A CRR	1.F	94,000,000	(103,400)	(319,600)	(639,200)
	CW	03665J-AW-8	ANTR 2017-1A DRR	2.C	75,000,000	(82,500)	(255,000)	(510,000)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	03990H-AE-8	Ares Loan Funding IX - Tranche	1.C	15,000,000	(9,000)	(27,000)	(52,500)
	CW	03990H-AG-3	Ares Loan Funding IX - Tranche	1.F	17,400,000	(19,140)	(59,160)	(118,320)
	CW	03990H-AJ-7	Ares Loan Funding IX - Tranche	2.C	15,000,000	(16,500)	(51,000)	(102,000)
	CW	054978-AS-0	BBAM 2022-1A D1R	2.C	2,460,632	(2,707)	(8,366)	(16,732)
	CW	05555G-AE-2	BCMM 2024-1A C	1.F	11,500,000	(12,650)	(39,100)	(78,200)
	CW	05766G-AJ-6	BCBA 2021-2A D	2.C	2,002,898	(2,203)	(6,810)	(13,620)
	CW	107921-AJ-7	BRDGS 2025-1A D1A	2.C	1,453,158	(1,598)	(4,941)	(9,881)
	CW	13876N-BA-0	CANYC 2020-2A CR2	1.F	10,760,591	(11,837)	(36,586)	(73,172)
	CW	13876N-BC-6	CANYC 2020-2A DR2	2.C	14,400,000	(15,840)	(48,960)	(97,920)
	CW	13877L-AY-2	CANYC 2022-2A CR	1.E	11,400,000	(10,260)	(30,780)	(62,700)
	CW	13877L-BA-3	CANYC 2022-2A D1R	2.A	8,100,000	(8,910)	(27,540)	(55,080)
	CW	142915-AG-2	CGMS 2024-8A C	1.F	13,645,000	(15,010)	(46,393)	(92,786)
	CW	142915-AJ-6	CGMS 2024-8A D1	2.C	14,700,000	(16,170)	(49,980)	(99,960)
	CW	17181N-AL-8	CIFC 2018-1A D1R	2.C	13,050,000	(14,355)	(44,370)	(88,740)
	CW	25255J-AQ-0	DCLO 2022-3A BR	1.F	18,200,000	(20,020)	(61,880)	(123,760)
	CW	25255J-AS-6	DCLO 2022-3A CR	2.C	16,800,000	(18,480)	(57,120)	(114,240)
	CW	26253H-AJ-0	DRSLF 2025-123A D1	2.C	1,736,969	(1,911)	(5,906)	(11,811)
	CW	26253V-AG-5	DRSLF 2024-121A C	1.F	1,994,490	(2,194)	(6,781)	(13,563)
	CW	29003W-AU-9	ELM14 2022-1A DR	2.C	8,207,000	(9,028)	(27,904)	(55,808)
	CW	29247B-AS-6	EMPWR 2023-2A CR	1.F	3,850,000	(4,235)	(13,090)	(26,180)
	CW	34966V-AJ-1	FCBSL 2024-4A D1	2.B	14,700,000	(16,170)	(49,980)	(99,960)
	CW	38177Y-AQ-5	GCBSL 2021-53A CR	1.F	5,800,000	(6,380)	(19,720)	(39,440)
	CW	381936-AC-7	GOCAP 2021-59A A2R	1.A	105,000,000	(21,000)	(73,500)	(136,500)
	CW	381936-AE-3	GOCAP 2021-59A BR	1.C	106,500,000	(63,900)	(191,700)	(372,750)
	CW	381936-AG-8	GOCAP 2021-59A CR	1.F	77,500,000	(85,250)	(263,500)	(527,000)
	CW	381936-AJ-2	GOCAP 2021-59A DR	2.C	23,500,000	(25,850)	(79,900)	(159,800)
	CW	55820Y-AW-7	MDPK 2018-27A D1R	2.C	2,898,186	(3,188)	(9,854)	(19,708)
	CW	55954K-BC-8	MAGNE 2017-19A DRR	2.C	6,650,000	(7,315)	(22,610)	(45,220)
	CW	55954Y-BC-8	MAGNE 2020-26A D1R2	2.C	3,403,646	(3,744)	(11,572)	(23,145)
	CW	671026-AS-1	OCP 2021-23A D1R	2.C	2,900,491	(3,191)	(9,862)	(19,723)
	CW	67579E-AJ-8	OCT75 2025-1A D1	2.B	1,691,009	(1,860)	(5,749)	(11,499)
	CW	69703W-AJ-3	PLMRS 2024-4A D1	2.C	1,481,753	(1,630)	(5,038)	(10,076)
	CW	72134A-AW-5	PIPK 2021-9A D1R	2.C	14,740,000	(16,214)	(50,116)	(100,232)
	CW	749762-AE-0	RRAM 2025-40A B	1.F	27,300,000	(30,030)	(92,820)	(185,640)
	CW	74983A-AL-7	RRAM 2021-19A A2R	1.C	11,183,000	(6,710)	(20,129)	(39,141)
	CW	74983A-AN-3	RRAM 2021-19A BR	1.F	39,200,000	(43,120)	(133,280)	(266,560)
	CW	74988F-AG-2	RRAM 2025-38A B	1.E	17,000,000	(15,300)	(45,900)	(93,500)
	CW	74988F-AJ-6	RRAM 2025-38A C1	2.A	14,400,000	(15,840)	(48,960)	(97,920)
	CW	74989M-AQ-4	RRAM 2023-26A A2R	1.C	16,325,000	(9,795)	(29,385)	(57,138)
	CW	74989U-AN-3	RRAM 2022-20A BR	1.F	10,000,000	(11,000)	(34,000)	(68,000)
	CW	74989U-AQ-6	RRAM 2022-20A CR	2.C	6,500,000	(7,150)	(22,100)	(44,200)
	CW	749972-AG-0	RAD 2024-27A C	1.F	8,325,930	(9,159)	(28,308)	(56,616)
	CW	749972-AJ-4	RAD 2024-27A D1	2.C	2,616,174	(2,878)	(8,895)	(17,790)
	CW	75000H-BG-8	RRAM 2022-24A BR2	1.E	26,400,000	(23,760)	(71,280)	(145,200)
	CW	75000H-BN-3	RRAM 2022-24A C1A2	2.A	21,500,000	(23,650)	(73,100)	(146,200)
	CW	75009N-AG-7	RAD 2020-9A CR	1.F	13,825,000	(15,208)	(47,005)	(94,010)
	CW	75009N-AJ-1	RAD 2020-9A D1R	2.A	10,100,000	(11,110)	(34,340)	(68,680)
	CW	83012K-AU-1	SIXST 2021-19A D1R	2.C	8,643,000	(9,507)	(29,386)	(58,772)
	CW	88238E-AE-8	TCIFC 2024-2A B	1.C	12,000,000	(7,200)	(21,600)	(42,000)
	CW	88238E-AG-3	TCIFC 2024-2A C	1.F	15,000,000	(16,500)	(51,000)	(102,000)
	CW	88238E-AJ-7	TCIFC 2024-2A D1	2.C	16,000,000	(17,600)	(54,400)	(108,800)
04687#AR9	R	04687#-AR-9	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.E	334,355,000	300,920	902,759	1,838,953
	CW	00120B-AW-0	AGL 2021-12A D1R	2.C	4,800,000	(4,320)	(12,960)	(26,400)
	CW	050922-AG-8	AUDAX 2024-11A A2	1.A	9,800,000	(1,960)	(6,860)	(12,740)
	CW	050922-AJ-2	AUDAX 2024-11A B	1.C	11,200,000	(6,720)	(20,160)	(39,200)
	CW	06763D-AC-9	BABSN 2024-4A B	1.C	8,000,000	(4,800)	(14,400)	(28,000)
	CW	06763D-AE-5	BABSN 2024-4A C	1.F	5,000,000	(4,500)	(13,500)	(27,500)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	13876R-AS-3	CANYC 2020-3A BR	1.C	5,000,000	(3,000)	(9,000)	(17,500)
	CW	38179W-AC-8	GOCAP 2024-73A A2	1.A	9,000,000	(1,800)	(6,300)	(11,700)
	CW	38179W-AE-4	GOCAP 2024-73A B	1.C	38,500,000	(23,100)	(69,300)	(134,750)
	CW	381931-AE-4	GOCAP 2019-45A A2R	1.A	14,300,000	(2,860)	(10,010)	(18,590)
	CW	527911-AL-5	LEWEY 2024-1A D1	2.C	5,000,000	(4,500)	(13,500)	(27,500)
	CW	675935-AY-6	OCT60 2022-1A D1R	2.C	7,500,000	(6,750)	(20,250)	(41,250)
	CW	74971C-AQ-6	RRAM 2021-16A CR	2.C	7,495,000	(6,746)	(20,237)	(41,223)
	CW	749752-AS-0	RRAM 2021-18A BR	1.F	18,090,000	(16,281)	(48,843)	(99,495)
	CW	74980Q-AU-5	RRAM 2021-17A CR	2.C	20,000,000	(18,000)	(54,000)	(110,000)
	CW	74988C-AC-8	RRAM 2024-32RA A2R	1.C	51,250,000	(30,750)	(92,250)	(179,375)
	CW	74988C-AJ-3	RRAM 2024-32RA BR	1.F	29,500,000	(26,550)	(79,650)	(162,250)
	CW	75009A-BC-3	RAD 2023-18A D1R	2.B	7,630,000	(6,867)	(20,601)	(41,965)
	CW	78110T-BA-6	RRAM 2022-21A C2R	2.B	5,000,000	(4,500)	(13,500)	(27,500)
	CW	78110V-AY-0	RRAM 2023-27A BR	1.F	18,760,000	(16,884)	(50,652)	(103,180)
	CW	78110V-BA-1	RRAM 2023-27A C1AR	2.B	6,030,000	(5,427)	(16,281)	(33,165)
	CW	97988Q-BC-7	WDMNT 2017-2A BRR	1.C	39,500,000	(23,700)	(71,100)	(138,250)
	CW	97988R-BC-5	WDMNT 2022-9A A2R	1.A	13,000,000	(2,600)	(9,100)	(16,900)
04687#AJ7	R	04687#-AJ-7	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.E	1,096,115,926	986,504	2,959,513	6,028,638
	CW	00024D-AL-7	AAIF 2024-1A A1D	1.A	13,000,000	(2,600)	(9,100)	(16,900)
	CW	00112C-AL-2	ABPCI 2024-19A E	3.C	6,000,000	(5,400)	(16,200)	(33,000)
	CW	00122J-AG-6	AGL 2025-40A C	1.E	18,550,000	(16,695)	(50,085)	(102,025)
	CW	03770G-AS-5	APID 2022-42A CR	1.F	3,777,096	(3,399)	(10,198)	(20,774)
	CW	03771B-AE-6	APID 2024-49A B	1.C	9,000,000	(5,400)	(16,200)	(31,500)
	CW	039939-AW-3	ARES 2022-67A CR	1.F	2,737,800	(2,464)	(7,392)	(15,058)
	CW	04018B-BC-0	ARES 2020-55A CR2	1.F	16,200,000	(14,580)	(43,740)	(89,100)
	CW	04018N-BC-4	ARES 2020-56A CR2	1.F	4,064,891	(3,658)	(10,975)	(22,357)
	CW	05555J-AG-1	BBAM 2024-4A B	1.F	4,200,000	(3,780)	(11,340)	(23,100)
	CW	10805Y-AN-1	BRDGS 2020-1A A2R	1.C	7,400,000	(4,440)	(13,320)	(25,900)
	CW	12481H-AU-9	CBAM 2017-3A CR	1.F	23,196,974	(20,877)	(62,632)	(127,583)
	CW	12481K-AW-8	CBAM 2017-2A CR	1.F	50,000,000	(45,000)	(135,000)	(275,000)
	CW	14316E-BA-6	CGMS 2019-2A BR2	1.C	6,075,000	(3,645)	(10,935)	(21,263)
	CW	14316E-BC-2	CGMS 2019-2A CR2	1.F	4,725,000	(4,253)	(12,758)	(25,988)
	CW	14319P-AE-1	CGMS 2024-6A B	1.C	2,250,000	(1,350)	(4,050)	(7,875)
	CW	14319R-AC-1	CGMS 2024-7A B	1.C	17,000,000	(10,200)	(30,600)	(59,500)
	CW	14319R-AE-7	CGMS 2024-7A C	1.F	19,000,000	(17,100)	(51,300)	(104,500)
	CW	14319V-AG-3	CGMS 2025-1A C	1.F	10,000,000	(9,000)	(27,000)	(55,000)
	CW	17181D-AC-0	CIFC 2025-2A B	1.C	3,800,000	(2,280)	(6,840)	(13,300)
	CW	17181D-AE-6	CIFC 2025-2A C	1.F	10,274,773	(9,247)	(27,742)	(56,511)
	CW	171929-AC-6	CHMML 2024-3A B	1.C	15,500,000	(9,300)	(27,900)	(54,250)
	CW	185833-AJ-9	CLRMPK 2025-1A C	1.F	10,000,000	(9,000)	(27,000)	(55,000)
	CW	25254A-AG-2	DCLO 2025-9A C	1.F	9,000,000	(8,100)	(24,300)	(49,500)
	CW	25255L-AW-2	DCLO 2021-2A BR	1.F	7,000,000	(6,300)	(18,900)	(38,500)
	CW	25290B-AC-5	DCLO 2025-10A B	1.C	7,000,000	(4,200)	(12,600)	(24,500)
	CW	26246B-AY-0	DRSLF 2020-85A BR2	1.C	12,000,000	(7,200)	(21,600)	(42,000)
	CW	26248K-AQ-5	DRSLF 2022-109A CR	1.F	5,566,231	(5,010)	(15,029)	(30,614)
	CW	26253V-AG-5	DRSLF 2024-121A C	1.F	9,846,919	(8,862)	(26,587)	(54,158)
	CW	29001B-AE-3	ELM25 2024-1A B	1.C	3,000,000	(1,800)	(5,400)	(10,500)
	CW	29001M-AG-4	ELM34 2024-10A C	1.F	10,000,000	(9,000)	(27,000)	(55,000)
	CW	29003E-AW-5	ELMW8 2021-1A CR	1.F	6,532,280	(5,879)	(17,637)	(35,928)
	CW	29004F-AE-1	ELM40 2025-3A C	1.F	38,500,000	(34,650)	(103,950)	(211,750)
	CW	34963D-AC-9	FCBSL 2021-2A B	1.C	37,368,890	(22,421)	(67,264)	(130,791)
	CW	34963D-AE-5	FCBSL 2021-2A C	1.F	9,194,386	(8,275)	(24,825)	(50,569)
	CW	34963D-AQ-8	FCBSL 2021-4A C	1.F	6,999,055	(6,299)	(18,897)	(38,495)
	CW	34963W-AE-3	FCBSL 2021-5A C	1.F	11,014,765	(9,913)	(29,740)	(60,581)
	CW	34964R-AW-3	FCO 2022-19A DR	2.C	11,400,000	(10,260)	(30,780)	(62,700)
	CW	34966P-AC-9	FCBSL 2024-3A A2	1.A	1,650,000	(330)	(1,155)	(2,145)
	CW	34966P-AE-5	FCBSL 2024-3A B	1.C	8,325,000	(4,995)	(14,985)	(29,138)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	34990B-AC-0	FCBSL 2025-1A B	1.C	13,200,000	(7,920)	(23,760)	(46,200)
	CW	34990B-AE-6	FCBSL 2025-1A C	1.F	7,600,000	(6,840)	(20,520)	(41,800)
	CW	370912-AE-7	GNRT 2024-20A C	1.F	2,723,331	(2,451)	(7,353)	(14,978)
	CW	38180P-AE-6	GCBSL 2019-43A BR	1.C	22,000,000	(13,200)	(39,600)	(77,000)
	CW	48190D-AC-4	KKR 2024-47A B	1.C	38,000,000	(22,800)	(68,400)	(133,000)
	CW	48256N-AE-9	KKR 2024-51A B	1.B	1,750,000	(700)	(1,925)	(4,025)
	CW	48256R-AE-0	KKR 2024-53A B	1.B	5,000,000	(2,000)	(5,500)	(11,500)
	CW	48256V-AE-1	KKR 2024-54A C	1.F	9,823,631	(8,841)	(26,524)	(54,030)
	CW	509827-AC-5	LAKEG 2025-1A B	1.C	12,000,000	(7,200)	(21,600)	(42,000)
	CW	509827-AE-1	LAKEG 2025-1A C	1.F	21,600,000	(19,440)	(58,320)	(118,800)
	CW	51218Y-AC-0	LAKES 2025-1A B1	1.C	15,000,000	(9,000)	(27,000)	(52,500)
	CW	51218Y-AG-1	LAKES 2025-1A C	1.F	21,900,000	(19,710)	(59,130)	(120,450)
	CW	55822Y-AE-5	MDPK 2024-66A B	1.C	32,750,000	(19,650)	(58,950)	(114,625)
	CW	67098U-BE-4	OAKC 2020-6A CR2	1.F	4,000,000	(3,600)	(10,800)	(22,000)
	CW	671000-AQ-0	OCP 2021-21A CR	1.E	3,249,155	(2,924)	(8,773)	(17,870)
	CW	67120A-AJ-0	OCP 2024-37A C	1.F	4,900,000	(4,410)	(13,230)	(26,950)
	CW	67120M-AE-5	OHACP 2024-17A B1	1.C	19,500,000	(11,700)	(35,100)	(68,250)
	CW	67577E-AC-5	OCT56 2021-1A B	1.C	6,980,841	(4,189)	(12,566)	(24,433)
	CW	67578U-AG-9	OCT69 2024-3A C	1.F	4,627,248	(4,165)	(12,494)	(25,450)
	CW	675932-AS-6	OCT58 2022-1A BR	1.C	28,000,000	(16,800)	(50,400)	(98,000)
	CW	675932-AU-1	OCT58 2022-1A CR	1.F	9,750,000	(8,775)	(26,325)	(53,625)
	CW	67690A-AS-0	OAKC 2021-9A B1R	1.C	3,800,000	(2,280)	(6,840)	(13,300)
	CW	69700X-AU-9	PLMRS 2022-4A CR	1.F	8,500,000	(7,650)	(22,950)	(46,750)
	CW	70018C-AU-0	PKBLU 2022-2A CR	1.E	3,000,000	(2,700)	(8,100)	(16,500)
	CW	70019H-AE-4	PKBLU 2025-7A B	1.C	18,000,000	(10,800)	(32,400)	(63,000)
	CW	720916-AE-5	PIPK 2025-18A C	1.F	15,540,000	(13,986)	(41,958)	(85,470)
	CW	72133L-AT-9	PIPK 2023-12A C1R	1.F	4,993,411	(4,494)	(13,482)	(27,464)
	CW	72133P-AS-2	PIPK 2020-5A CR	1.F	8,550,000	(7,695)	(23,085)	(47,025)
	CW	72583U-AJ-6	PXLY 2024-1A C	1.F	12,220,634	(10,999)	(32,996)	(67,213)
	CW	74988W-AC-4	RRAM 2024-34RA A2AR	1.C	21,375,000	(12,825)	(38,475)	(74,813)
	CW	74989M-AS-0	RRAM 2023-26A B1R	1.E	29,750,000	(26,775)	(80,325)	(163,625)
	CW	74989M-AU-5	RRAM 2023-26A B2R	1.F	5,000,000	(4,500)	(13,500)	(27,500)
	CW	75009P-AQ-0	RAD 2021-12A BR	1.F	11,390,000	(10,251)	(30,753)	(62,645)
	CW	750103-AQ-6	RAD 2021-15A BR	1.F	14,950,000	(13,455)	(40,365)	(82,225)
	CW	75010R-AC-4	RAD 2025-29A B	1.C	22,000,000	(13,200)	(39,600)	(77,000)
	CW	75010R-AE-0	RAD 2025-29A C	1.F	18,000,000	(16,200)	(48,600)	(99,000)
	CW	77341A-AG-8	ROCKT 2025-1A C	1.F	7,250,000	(6,525)	(19,575)	(39,875)
	CW	77341K-AG-6	ROCKT 2021-1A C	1.F	4,836,445	(4,353)	(13,058)	(26,600)
	CW	77342B-AG-5	ROCKT 2024-1A C	1.F	6,611,567	(5,950)	(17,851)	(36,364)
	CW	78110Q-AE-5	RRAM 2024-33A A2	1.B	5,000,000	(2,000)	(5,500)	(11,500)
	CW	82809V-AE-2	SPCLO 2025-9A B	1.C	15,450,000	(9,270)	(27,810)	(54,075)
	CW	83013T-AE-7	SIXST 2025-28A C	1.F	20,075,000	(18,068)	(54,203)	(110,413)
	CW	881936-AC-2	TCIFC 2025-1A B	1.C	2,174,782	(1,305)	(3,915)	(7,612)
	CW	88677F-AE-3	TKO 2025-1A C	1.F	2,900,000	(2,610)	(7,830)	(15,950)
	CW	89531M-AS-1	TREST 2018-2A CR	1.E	5,630,014	(5,067)	(15,201)	(30,965)
	CW	89624U-AG-7	CAVU 2021-2A C	1.F	3,546,356	(3,192)	(9,575)	(19,505)
	CW	92918B-AU-7	VOYA 2019-4A CR	1.F	2,994,450	(2,695)	(8,085)	(16,469)
	CW	92920T-AG-5	VOYA 2024-6A B1	1.C	32,000,000	(19,200)	(57,600)	(112,000)
	CW	92920T-AJ-9	VOYA 2024-6A C	1.F	13,500,000	(12,150)	(36,450)	(74,250)
	CW	97816W-AE-9	WONPK 2025-1A C	1.E	18,525,000	(16,673)	(50,018)	(101,888)
	CW	97988F-AQ-1	WDMNT 2022-10A A2R	1.A	4,750,000	(950)	(3,325)	(6,175)
	CW	979926-AU-6	WDMNT 2023-12A CR	1.F	9,300,000	(8,370)	(25,110)	(51,150)
	CW	979926-AW-2	WDMNT 2023-12A DR	2.C	9,000,000	(8,100)	(24,300)	(49,500)
04687#AL2	R	04687#-AL-2	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.E	621,391,517	559,252	1,677,757	3,417,653
	CW	00024D-AL-7	AAIF 2024-1A A1D	1.A	14,625,000	(2,925)	(10,238)	(19,013)
	CW	00024D-AQ-6	AAIF 2024-1A BD	1.F	11,700,000	(10,530)	(31,590)	(64,350)
	CW	00092P-AJ-2	AIMCO 2025-24A C	1.F	10,530,000	(9,477)	(28,431)	(57,915)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	00092P-AL-7	AIMCO 2025-24A D	2.C	14,070,000	(12,663)	(37,989)	(77,385)
	CW	00112C-AC-2	ABPCI 2024-19A A2	1.A	13,800,000	(2,760)	(9,660)	(17,940)
	CW	00112C-AE-8	ABPCI 2024-19A B	1.C	16,800,000	(10,080)	(30,240)	(58,800)
	CW	00122J-AJ-0	AGL 2025-40A D1	2.C	13,600,000	(12,240)	(36,720)	(74,800)
	CW	03664X-AE-8	ANTR 2024-6A B	1.C	15,679,000	(9,407)	(28,222)	(54,877)
	CW	03665M-AL-5	ANTR 2018-1A A2R	1.A	14,400,000	(2,880)	(10,080)	(18,720)
	CW	03665M-AN-1	ANTR 2018-1A BR	1.C	17,500,000	(10,500)	(31,500)	(61,250)
	CW	03990K-AJ-0	ARES 2025-77A D1	2.C	14,300,000	(12,870)	(38,610)	(78,650)
	CW	05071U-AG-1	AUDAX 2025-12A B	1.C	13,200,000	(7,920)	(23,760)	(46,200)
	CW	05071U-AJ-5	AUDAX 2025-12A C	1.F	13,350,000	(12,015)	(36,045)	(73,425)
	CW	050922-AA-1	AUDAX 2024-11A A1	1.A	25,000,000	(5,000)	(17,500)	(32,500)
	CW	05555J-AJ-5	BBAM 2024-4A C	2.B	9,600,000	(8,640)	(25,920)	(52,800)
	CW	06764L-AE-6	BABSN 2025-2A D1	2.C	12,350,000	(11,115)	(33,345)	(67,925)
	CW	10805Y-AN-1	BRDGS 2020-1A A2R	1.C	14,700,000	(8,820)	(26,460)	(51,450)
	CW	14319P-AJ-0	CGMS 2024-6A D1	2.C	8,000,000	(7,200)	(21,600)	(44,000)
	CW	25255D-AS-9	DCLO 2021-1A CR	2.C	15,000,000	(13,500)	(40,500)	(82,500)
	CW	29001M-AG-4	ELM34 2024-10A C	1.F	10,013,672	(9,012)	(27,037)	(55,075)
	CW	29001M-AJ-8	ELM34 2024-10A D1	2.C	10,000,000	(9,000)	(27,000)	(55,000)
	CW	29005B-AG-4	ELM41 2025-4A D	2.C	11,700,000	(10,530)	(31,590)	(64,350)
	CW	46603P-AS-7	IVYH 18A CR	1.F	13,500,000	(12,150)	(36,450)	(74,250)
	CW	48190D-AG-5	KKR 2024-47A D1	2.C	9,000,000	(8,100)	(24,300)	(49,500)
	CW	527911-AJ-0	LEWEY 2024-1A C	1.F	8,500,000	(7,650)	(22,950)	(46,750)
	CW	67098U-BE-4	OAKC 2020-6A CR2	1.F	11,500,000	(10,350)	(31,050)	(63,250)
	CW	67120A-AJ-0	OCP 2024-37A C	1.F	13,600,000	(12,240)	(36,720)	(74,800)
	CW	67120M-AE-5	OHACP 2024-17A B1	1.C	9,000,000	(5,400)	(16,200)	(31,500)
	CW	67120M-AL-9	OHACP 2024-17A D1	2.C	17,000,000	(15,300)	(45,900)	(93,500)
	CW	674436-AJ-9	OBRAC 2025-2A D1	2.C	11,106,000	(9,995)	(29,986)	(61,083)
	CW	67690A-AY-7	OAKC 2021-9A D1R	2.C	9,000,000	(8,100)	(24,300)	(49,500)
	CW	68626J-AC-3	ANTOR 2024-4A B	1.C	11,000,000	(6,600)	(19,800)	(38,500)
	CW	68626J-AG-4	ANTOR 2024-4A D1	2.C	11,000,000	(9,900)	(29,700)	(60,500)
	CW	68627C-AG-8	ANTOR 2025-5A D1	2.C	13,000,000	(11,700)	(35,100)	(71,500)
	CW	70019H-AG-9	PKBLU 2025-7A C	1.F	12,300,000	(11,070)	(33,210)	(67,650)
	CW	72132E-AJ-8	PIPK 2024-16A D1	2.C	16,796,625	(15,117)	(45,351)	(92,381)
	CW	749979-AS-9	RAD 2023-20A C1R	2.C	12,025,000	(10,823)	(32,468)	(66,138)
	CW	750103-AS-2	RAD 2021-15A C1R	2.B	11,960,000	(10,764)	(32,292)	(65,780)
	CW	75884A-AJ-9	REG32 2025-4A D1	2.C	12,025,000	(10,823)	(32,468)	(66,138)
	CW	75888H-BC-4	REG12 2019-1A D1RR	2.C	8,250,000	(7,425)	(22,275)	(45,375)
	CW	75903U-AG-8	REG30 2024-4A C	1.F	14,177,877	(12,760)	(38,280)	(77,978)
	CW	75904B-AJ-3	REG34 2025-3A D1	2.C	15,600,000	(14,040)	(42,120)	(85,800)
	CW	77341G-AY-6	ROCKT 2019-2A DR2	2.C	12,125,000	(10,913)	(32,738)	(66,688)
	CW	82809V-AJ-1	SPCLO 2025-9A D1	2.C	8,100,000	(7,290)	(21,870)	(44,550)
	CW	88238E-AE-8	TCIFC 2024-2A B	1.C	12,008,343	(7,205)	(21,615)	(42,029)
	CW	89641X-AJ-4	TRNTS 2021-15A D	2.C	10,750,000	(9,675)	(29,025)	(59,125)
	CW	92920T-AJ-9	VOYA 2024-6A C	1.F	10,500,000	(9,450)	(28,350)	(57,750)
	CW	92920T-AL-4	VOYA 2024-6A D1	2.C	10,750,000	(9,675)	(29,025)	(59,125)
	CW	97816W-AG-4	WONPK 2025-1A D1	2.C	16,900,000	(15,210)	(45,630)	(92,950)
04687#AP3	R	04687#-AP-3	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.G	520,000,000	728,000	2,184,000	4,420,000
	CW	049400-AA-2	ATLAS SECURED ADVANCE FUNDING,	1.F	300,000,000	(330,000)	(1,020,000)	(2,040,000)
	CW	04940J-AD-5	Atlas Securitized Products Funding 1, L.P. - A1	2.A	220,000,000	(308,000)	(924,000)	(1,870,000)
04687#AD0	R	04687#-AD-0	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.E	1,133,174,975	1,019,857	3,059,572	6,232,462
	CW	000823-AU-8	ABPCI 2017-1A A1RR	1.A	16,350,000	(3,270)	(11,445)	(21,255)
	CW	00119C-AU-5	AGL 2022-20A CR	1.E	12,375,000	(11,138)	(33,413)	(68,063)
	CW	00119H-AU-4	AGL 2019-1A CRR	1.F	20,200,000	(18,180)	(54,540)	(111,100)
	CW	03663Y-AC-1	ANTR 2024-5A B	1.C	23,648,000	(14,189)	(42,566)	(82,768)
	CW	03665A-AW-7	ANTR 2017-2A BRR	1.C	96,600,000	(57,960)	(173,880)	(338,100)
	CW	03666J-AC-1	ANTR 2024-3A B	1.C	90,827,000	(54,496)	(163,489)	(317,895)
	CW	03770*-AA-0	Apollo Asset-Backed Finance Lending Company, L.P. - A	2.A	50,000,000	(45,000)	(135,000)	(275,000)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	037989-AQ-3	APID 2023-44A D1R	2.C	2,638,092	(2,374)	(7,123)	(14,510)
	CW	03990F-AE-2	ARES 2024-74A B	1.C	14,000,000	(8,400)	(25,200)	(49,000)
	CW	03990F-AJ-1	ARES 2024-74A D	2.C	18,000,000	(16,200)	(48,600)	(99,000)
	CW	04020W-AG-2	ARES 2024-72A C	1.F	16,300,000	(14,670)	(44,010)	(89,650)
	CW	04020W-AJ-6	ARES 2024-72A D	2.C	17,000,000	(15,300)	(45,900)	(93,500)
	CW	05555W-AC-1	BCRED 2024-2A B	1.C	4,869,609	(2,922)	(8,765)	(17,044)
	CW	056912-AL-2	BCC 2024-5A D1	2.B	4,550,000	(4,095)	(12,285)	(25,025)
	CW	12553D-AY-3	CIFC 2019-1A CR2	1.F	8,000,000	(7,200)	(21,600)	(44,000)
	CW	13877J-AE-1	CANYC 2022-1A C	1.F	2,500,000	(2,250)	(6,750)	(13,750)
	CW	14319P-AJ-0	CGMS 2024-6A D1	2.C	25,114,757	(22,603)	(67,810)	(138,131)
	CW	14319R-AG-2	CGMS 2024-7A D1	2.C	10,024,525	(9,022)	(27,066)	(55,135)
	CW	156945-AA-5	CERB 2024-3A A	1.A	16,049,952	(3,210)	(11,235)	(20,865)
	CW	17181W-AE-4	CIFC 2024-4A C	1.F	4,900,000	(4,410)	(13,230)	(26,950)
	CW	25255L-AW-2	DCLO 2021-2A BR	1.F	26,000,000	(23,400)	(70,200)	(143,000)
	CW	25256J-AG-1	DCLO 2024-8A B	1.F	10,500,000	(9,450)	(28,350)	(57,750)
	CW	26253M-AS-9	DRSLF 2022-108A BR	1.C	9,000,000	(5,400)	(16,200)	(31,500)
	CW	28655*-AA-7	Eliant Invest Holding LP. - B	1.G	16,687,458	(15,019)	(45,056)	(91,781)
	CW	29001M-AJ-8	ELM34 2024-10A D1	2.C	17,000,000	(15,300)	(45,900)	(93,500)
	CW	34966Q-AJ-2	FCO 2024-25A D	2.C	17,100,000	(15,390)	(46,170)	(94,050)
	CW	38180H-AE-4	GCBSL 2022-62A CR	1.F	13,400,000	(12,060)	(36,180)	(73,700)
	CW	38180Y-AC-1	GOCAP 2023-65A A2R	1.A	136,500,000	(27,300)	(95,550)	(177,450)
	CW	38180Y-AE-7	Golub 65(M) Reset Tranche B-R	1.C	123,550,000	(74,130)	(222,390)	(432,425)
	CW	48255A-AG-3	KKR 36A D	2.C	2,964,364	(2,668)	(8,004)	(16,304)
	CW	48256G-AJ-3	KKR 2024-56A D1	2.C	8,727,512	(7,855)	(23,564)	(48,001)
	CW	48256R-AE-0	KKR 2024-53A B	1.B	14,000,000	(5,600)	(15,400)	(32,200)
	CW	557910-AW-6	MDPK 2022-60A D1R	2.B	1,935,198	(1,742)	(5,225)	(10,644)
	CW	58286Q-AJ-4	MCHPK 2024-1A D	2.C	1,956,934	(1,761)	(5,284)	(10,763)
	CW	67115L-AL-8	OAKC 2021-16A B1R	1.C	12,000,000	(7,200)	(21,600)	(42,000)
	CW	67115L-AQ-7	OAKC 2021-16A CR	1.F	16,000,000	(14,400)	(43,200)	(88,000)
	CW	67115V-AW-2	OAKC 2022-11A D1R	2.C	1,507,569	(1,357)	(4,070)	(8,292)
	CW	67403H-AE-4	OAKCL 2024-28A C	1.F	11,702,979	(10,533)	(31,598)	(64,366)
	CW	675944-AJ-1	OCT65 2024-4A D1	2.C	18,200,000	(16,380)	(49,140)	(100,100)
	CW	69688G-AG-3	PLMRS 2024-3A D1	2.C	11,000,000	(9,900)	(29,700)	(60,500)
	CW	72132W-AS-8	PIPK 2019-4A CRR	1.F	16,500,000	(14,850)	(44,550)	(90,750)
	CW	72132W-AU-3	PIPK 2019-4A DRR	2.C	21,000,000	(18,900)	(56,700)	(115,500)
	CW	74938R-AG-7	RAD 2025-30A B	1.F	22,110,000	(19,899)	(59,697)	(121,605)
	CW	74988A-AL-2	RRAM 2024-31A C2	2.B	2,500,000	(2,250)	(6,750)	(13,750)
	CW	74988C-AE-4	RRAM 2024-32RA C1AR	2.B	18,500,000	(16,650)	(49,950)	(101,750)
	CW	74989H-AS-1	RRAM 2020-12A BR3	1.F	15,640,000	(14,076)	(42,228)	(86,020)
	CW	74989V-AE-1	RRAM 2024-29RA B	1.F	15,000,000	(13,500)	(40,500)	(82,500)
	CW	74989V-AJ-0	RRAM 2024-29RA C2R	2.C	2,400,000	(2,160)	(6,480)	(13,200)
	CW	77341X-AN-3	ROCKT 2022-3A BR	1.C	8,000,000	(4,800)	(14,400)	(28,000)
	CW	77341X-AS-2	ROCKT 2022-3A D1R	2.B	8,000,000	(7,200)	(21,600)	(44,000)
	CW	78110Q-AG-0	RRAM 2024-33A B	1.E	24,000,000	(21,600)	(64,800)	(132,000)
	CW	87252G-AJ-5	TCW 2024-2A C	1.F	4,800,000	(4,320)	(12,960)	(26,400)
	CW	87252G-AL-0	TCW 2024-2A D1	2.C	9,200,000	(8,280)	(24,840)	(50,600)
	CW	92944Y-AL-5	VOYA 2024-5A C	1.F	3,000,000	(2,700)	(8,100)	(16,500)
	CW	92944Y-AN-1	VOYA 2024-5A D1A	2.A	13,565,020	(12,209)	(36,626)	(74,608)
	CW	949575-AE-4	WELLI 2024-3A C	1.F	5,000,000	(4,500)	(13,500)	(27,500)
	CW	968209-AG-1	WILDPK 2024-1A C	1.F	9,750,000	(8,775)	(26,325)	(53,625)
	CW	968209-AJ-5	WILDPK 2024-1A D1	2.C	9,750,000	(8,775)	(26,325)	(53,625)
04687#AK4	R	04687#-AK-4	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.E	651,588,353	586,430	1,759,289	3,583,736
	CW	03663Y-AC-1	ANTR 2024-5A B	1.C	17,852,000	(10,711)	(32,134)	(62,482)
	CW	03665M-AQ-4	ANTR 2018-1A CR	1.F	22,890,000	(20,601)	(61,803)	(125,895)
	CW	03666J-AC-1	ANTR 2024-3A B	1.C	40,998,625	(24,599)	(73,798)	(143,495)
	CW	04017J-AS-0	ARES 2018-49A BR	1.C	31,250,000	(18,750)	(56,250)	(109,375)
	CW	14319P-AE-1	CGMS 2024-6A B	1.C	26,750,000	(16,050)	(48,150)	(93,625)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	14320E-AE-3	CGMS 2025-3A C	1.F	19,825,000	(17,843)	(53,528)	(109,038)
	CW	14320E-AG-8	CGMS 2025-3A D	2.C	22,050,000	(19,845)	(59,535)	(121,275)
	CW	29001M-AE-9	ELM34 2024-10A B	1.C	30,000,000	(18,000)	(54,000)	(105,000)
	CW	29004F-AG-6	ELM40 2025-3A D1	2.C	18,000,000	(16,200)	(48,600)	(99,000)
	CW	38180N-AA-9	GOCAP 2019-44A A1R	1.A	105,000,000	(21,000)	(73,500)	(136,500)
	CW	38180N-AE-1	GOCAP 2019-44A BR	1.C	38,400,000	(23,040)	(69,120)	(134,400)
	CW	38180P-AJ-5	GCBSL 2019-43A D1R	2.C	18,943,000	(17,049)	(51,146)	(104,187)
	CW	381948-AA-6	GOCAP 2020-47A A1AR	1.A	30,291,984	(6,058)	(21,204)	(39,380)
	CW	55822Y-AJ-4	MDPK 2024-66A D1	2.C	39,000,000	(35,100)	(105,300)	(214,500)
	CW	55823D-AG-5	MDPK 2025-72A C	1.F	21,775,000	(19,598)	(58,793)	(119,763)
	CW	55823D-AJ-9	MDPK 2025-72A D1	2.C	19,775,000	(17,798)	(53,393)	(108,763)
	CW	55956M-AJ-8	MAGNE 2025-50A D1	2.C	24,960,000	(22,464)	(67,392)	(137,280)
	CW	674436-AE-0	OBRAC 2025-2A B	1.C	27,631,000	(16,579)	(49,736)	(96,709)
	CW	68627C-AC-7	ANTOR 2025-5A B	1.C	22,750,000	(13,650)	(40,950)	(79,625)
	CW	74989K-AJ-4	RRAM 2017-2A BR	1.F	31,917,204	(28,725)	(86,176)	(175,545)
	CW	881936-AE-8	TCIFC 2025-1A C	1.F	21,604,104	(19,444)	(58,331)	(118,823)
	CW	88238E-AG-3	TCIFC 2024-2A C	1.F	19,013,813	(17,112)	(51,337)	(104,576)
04687#AN8	R	04687#-AN-8	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.B	602,952,085	241,181	663,247	1,386,790
	CW	00112H-AC-1	ACREC 2025-FL3 AS	1.A	6,894,000	(1,379)	(4,826)	(8,962)
	CW	00112H-AE-7	ACREC 2025-FL3 B	1.D	1,178,025	(471)	(1,296)	(2,709)
	CW	02300A-AA-8	AMAPS 1 LLC - Tranche A Note	1.F	117,500,000	(47,000)	(129,250)	(270,250)
	CW	05555M-AC-3	BDS 2024-FL13 AS	1.A	21,175,828	(4,235)	(14,823)	(27,529)
	CW	05613R-AA-6	BSPRT 2024-FL11 A	1.A	95,383,547	(19,077)	(66,768)	(123,999)
	CW	07387A-EG-6	BSARM 2005-9 A1	1.A	2,788	(1)	(2)	(4)
	CW	07387A-EG-6	BSARM 2005-9 A1	1.B	112,446	(45)	(124)	(259)
	CW	07387A-EG-6	BSARM 2005-9 A1	1.C	836,726	(335)	(920)	(1,924)
	CW	07387A-EG-6	BSARM 2005-9 A1	2.A	1,168,603	(467)	(1,285)	(2,688)
	CW	30338W-AA-7	FSRIA 2024-FL9 AS	1.A	12,568,500	(2,514)	(8,798)	(16,339)
	CW	30338W-AL-3	FSRIA 2024-FL9 A	1.A	37,877,070	(7,575)	(26,514)	(49,240)
	CW	30340K-AC-5	FSRIA 2025-FL10 AS	1.A	19,951,670	(3,990)	(13,966)	(25,937)
	CW	45339N-AC-0	INCREF 2025-FL1 AS	1.A	32,919,927	(6,584)	(23,044)	(42,796)
	CW	53947F-AC-5	LNCR 2025-CRE8 AS	1.A	15,710,625	(3,142)	(10,997)	(20,424)
	CW	55285H-AA-0	MF1 2022-B1 A	1.A	40,327,831	(8,066)	(28,229)	(52,426)
	CW	55287E-AA-5	MF1 2024-FL16 A	1.A	24,094,613	(4,819)	(16,866)	(31,323)
	CW	55287H-AC-4	MF1 2025-FL17 AS	1.A	32,809,022	(6,562)	(22,966)	(42,652)
	CW	55287H-AG-5	MF1 2025-FL17 C	1.G	11,222,879	(4,489)	(12,345)	(25,813)
	CW	69382J-AD-3	PFP 2025-12 C	1.G	4,225,507	(1,690)	(4,648)	(9,719)
	CW	91835W-AA-7	Varde Partners Inc	1.A	126,992,478	(25,399)	(88,895)	(165,090)
12776*SS7	R	12776*-SS-7	CDX.NA.HY.45	2.A	79,286,920	166,503	499,508	832,513
	CN	912810-TC-2	US TREASURY N/B	1.A	79,398,492			
12776*SQ1	R	12776*-SQ-1	CDX.NA.HY.45	2.A	79,260,187	166,446	499,339	832,232
	CN	912810-TC-2	US TREASURY N/B	1.A	79,372,009			
12776*TE7	R	12776*-TE-7	CDX.NA.HY.45	2.A	158,033,149	331,870	995,609	1,659,348
	CN	912810-TC-2	US TREASURY N/B	1.A	158,160,651			
04687#AE8	R	04687#-AE-8	STRUCTURED CREDIT CALLABLE FIXED BOND REPLICATION	1.F	1,171,257,708	1,288,383	3,982,276	7,964,552
	CW	00119C-AS-0	AGL 2022-20A BR	1.B	3,750,000	(1,500)	(4,125)	(8,625)
	CW	00119C-AW-1	AGL 2022-20A D1R	2.A	12,375,000	(13,613)	(42,075)	(84,150)
	CW	00119F-AU-8	AGL 2022-21A D1R	2.B	5,249,634	(5,775)	(17,849)	(35,698)
	CW	00119Y-AG-8	AGL 2021-10A D	2.C	8,261,272	(9,087)	(28,088)	(56,177)
	CW	00121P-AJ-7	AGL 2025-41A D1	2.C	17,875,000	(19,663)	(60,775)	(121,550)
	CW	03664X-AE-8	ANTR 2024-6A B	1.C	28,321,000	(16,993)	(50,978)	(99,124)
	CW	03665L-AU-7	ANTR 2018-3A DR	2.C	13,100,000	(14,410)	(44,540)	(89,080)
	CW	03990F-AG-7	ARES 2024-74A C	1.F	12,000,000	(13,200)	(40,800)	(81,600)
	CW	04018B-BE-6	ARES 2020-55A D1R2	2.C	11,250,000	(12,375)	(38,250)	(76,500)
	CW	04020W-AE-7	ARES 2024-72A B	1.C	26,000,000	(15,600)	(46,800)	(91,000)
	CW	04940J-AD-5	Atlas Securitized Products Funding 1, L.P. - A1	2.A	140,000,000	(154,000)	(476,000)	(952,000)
	CW	050922-AA-1	AUDAX 2024-11A A1	1.A	24,000,000	(4,800)	(16,800)	(31,200)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	05766B-AY-4	BOBA 2020-1A CRR	1.F	8,500,000	(9,350)	(28,900)	(57,800)
	CW	05766B-BA-5	BOBA 2020-1A D1RR	2.B	9,500,000	(10,450)	(32,300)	(64,600)
	CW	072917-AA-5	BXCMM 2022-1A A1	1.A	3,500,000	(700)	(2,450)	(4,550)
	CW	09631B-AJ-2	BLUEM 2021-31A D	2.C	4,158,274	(4,574)	(14,138)	(28,276)
	CW	12553D-BA-4	CIFC 2019-1A D1R2	2.C	10,000,000	(11,000)	(34,000)	(68,000)
	CW	13877J-AG-6	CANYC 2022-1A D	2.C	3,903,737	(4,294)	(13,273)	(26,545)
	CW	143119-AU-9	CGMS 2022-2A D1R	2.C	5,937,246	(6,531)	(20,187)	(40,373)
	CW	14319P-AG-6	CGMS 2024-6A C	1.F	25,000,000	(27,500)	(85,000)	(170,000)
	CW	17180W-AS-4	CIFC 2018-2A D1R	2.C	3,492,947	(3,842)	(11,876)	(23,752)
	CW	17181W-AG-9	CIFC 2024-4A D1	2.C	4,200,000	(4,620)	(14,280)	(28,560)
	CW	227800-AE-9	CRTPK 2024-1A B	1.C	18,400,000	(11,040)	(33,120)	(64,400)
	CW	227800-AG-4	CRTPK 2024-1A C	1.F	25,600,000	(28,160)	(87,040)	(174,080)
	CW	227800-AJ-8	CRTPK 2024-1A D	2.C	25,600,000	(28,160)	(87,040)	(174,080)
	CW	25255D-AN-0	DCLO 2021-1A A2R	1.C	41,700,000	(25,020)	(75,060)	(145,950)
	CW	25255D-AQ-3	DCLO 2021-1A BR	1.F	22,000,000	(24,200)	(74,800)	(149,600)
	CW	25256J-AE-6	DCLO 2024-8A A2	1.C	16,100,000	(9,660)	(28,980)	(56,350)
	CW	26246B-BC-7	DRSLF 2020-85A D1R2	2.B	15,250,000	(16,775)	(51,850)	(103,700)
	CW	29001E-AG-2	ELM33 2024-9RA D1R	2.C	8,488,870	(9,338)	(28,862)	(57,724)
	CW	29003Y-AQ-4	ELM23 2023-2A DR	2.C	8,060,000	(8,866)	(27,404)	(54,808)
	CW	34960J-BG-9	FCO 2015-6A A1T2	1.A	24,900,000	(4,980)	(17,430)	(32,370)
	CW	34966Q-AG-8	FCO 2024-25A C	1.F	18,900,000	(20,790)	(64,260)	(128,520)
	CW	34966Q-AL-7	FCO 2024-25A E	3.C	7,100,000	(7,810)	(24,140)	(48,280)
	CW	38136R-AY-3	GLM 2022-14A DR	2.C	3,626,632	(3,989)	(12,331)	(24,661)
	CW	38172U-AC-9	GOCAP 2018-38A A2R	1.A	30,699,770	(6,140)	(21,490)	(39,910)
	CW	38172U-AE-5	GOCAP 2018-38A BR	1.C	35,370,520	(21,222)	(63,667)	(123,797)
	CW	38180H-AG-9	GCBSL 2022-62A D1R	2.C	14,000,000	(15,400)	(47,600)	(95,200)
	CW	48256R-AJ-9	KKR 2024-53A D1	2.C	9,800,000	(10,780)	(33,320)	(66,640)
	CW	48256V-AG-6	KKR 2024-54A D1	2.C	3,326,956	(3,660)	(11,312)	(22,623)
	CW	55954P-AU-8	MAGNE 2019-21A DR	2.C	4,832,205	(5,315)	(16,430)	(32,859)
	CW	64129U-CL-7	NEUB 2014-17A D1R3	2.C	8,011,689	(8,813)	(27,240)	(54,479)
	CW	67115L-AS-3	OAKC 2021-16A D1R	2.C	8,360,000	(9,196)	(28,424)	(56,848)
	CW	67120A-AL-5	OCP 2024-37A D1	2.C	17,250,000	(18,975)	(58,650)	(117,300)
	CW	675944-AE-2	OCT65 2024-4A B	1.C	15,838,000	(9,503)	(28,508)	(55,433)
	CW	675944-AG-7	OCT65 2024-4A C	1.F	18,200,000	(20,020)	(61,880)	(123,760)
	CW	68563J-AJ-3	ORCHPK 2024-1A D1	2.C	3,433,751	(3,777)	(11,675)	(23,350)
	CW	69688G-AE-8	PLMRS 2024-3A C	1.F	7,200,000	(7,920)	(24,480)	(48,960)
	CW	69688N-AS-2	PLMRS 2022-2A D1R	2.C	7,400,000	(8,140)	(25,160)	(50,320)
	CW	69700X-AU-9	PLMRS 2022-4A CR	1.F	9,000,000	(9,900)	(30,600)	(61,200)
	CW	69700X-AW-5	PLMRS 2022-4A D1R	2.C	3,500,000	(3,850)	(11,900)	(23,800)
	CW	69702M-AQ-0	PLMRS 2022-5A BR	1.C	5,250,000	(3,150)	(9,450)	(18,375)
	CW	69702M-AU-1	PLMRS 2022-5A D1R	2.C	5,600,000	(6,160)	(19,040)	(38,080)
	CW	72133J-BC-0	PIPK 2018-2A CRR	1.F	9,000,000	(9,900)	(30,600)	(61,200)
	CW	74938R-AJ-1	RAD 2025-30A C1	2.C	23,115,000	(25,427)	(78,591)	(157,182)
	CW	74988A-AG-3	RRAM 2024-31A C1	2.A	13,650,000	(15,015)	(46,410)	(92,820)
	CW	74988A-AJ-7	RRAM 2024-31A A2	1.B	13,475,000	(5,390)	(14,823)	(30,993)
	CW	74988C-AL-8	RRAM 2024-32RA C1BR	2.C	3,500,000	(3,850)	(11,900)	(23,800)
	CW	74989V-AC-5	RRAM 2024-29RA A	1.C	20,400,000	(12,240)	(36,720)	(71,400)
	CW	74989V-AG-6	RRAM 2024-29RA C1R	2.B	12,000,000	(13,200)	(40,800)	(81,600)
	CW	75009A-BA-7	RAD 2023-18A CR	1.F	6,300,000	(6,930)	(21,420)	(42,840)
	CW	75009V-AC-8	RAD 2024-26A B1	1.C	14,000,000	(8,400)	(25,200)	(49,000)
	CW	75009V-AG-9	RAD 2024-26A C	1.F	16,500,000	(18,150)	(56,100)	(112,200)
	CW	77341X-AQ-6	ROCKT 2022-3A CR	1.F	7,200,000	(7,920)	(24,480)	(48,960)
	CW	780932-AE-9	RRAM 2024-30A A2	1.C	6,400,000	(3,840)	(11,520)	(22,400)
	CW	780932-AG-4	RRAM 2024-30A B	1.E	8,400,000	(7,560)	(22,680)	(46,200)
	CW	780932-AJ-8	RRAM 2024-30A C1	2.A	8,000,000	(8,800)	(27,200)	(54,400)
	CW	78110Q-AE-5	RRAM 2024-33A A2	1.B	20,000,000	(8,000)	(22,000)	(46,000)
	CW	78110T-AU-3	RRAM 2022-21A A2R	1.B	3,425,000	(1,370)	(3,768)	(7,878)

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CW	78110T-AW-9	RRAM 2022-21A BR	1.E	23,250,000	(20,925)	(62,775)	(127,875)
	CW	88676P-AE-2	TKO 2024-1A B	1.C	25,100,000	(15,060)	(45,180)	(87,850)
	CW	92895F-AE-1	VOYA 2024-3A B	1.C	7,497,518	(4,499)	(13,496)	(26,241)
	CW	92920K-AE-9	VOYA 2024-4A B	1.C	7,197,689	(4,319)	(12,956)	(25,192)
	CW	968209-AC-0	WILDPK 2024-1A B1	1.C	9,750,000	(5,850)	(17,550)	(34,125)
	CW	97988Q-BE-3	WDMNT 2017-2A CRR	1.F	51,800,000	(56,980)	(176,120)	(352,240)
	CW	97988Q-BG-8	WDMNT 2017-2A DRR	2.C	32,500,000	(35,750)	(110,500)	(221,000)
	CW	979926-AQ-5	WDMNT 2023-12A A2R	1.A	5,625,000	(1,125)	(3,938)	(7,313)
04687#AB4	R	04687#-AB-4	Structured Credit Fixed Bond Replication	1.C	165,789,372	99,474	298,421	580,263
	CW	00193A-AC-8	AREIT 2024-CRE9 AS	1.A	3,690,750	(738)	(2,584)	(4,798)
	CW	00193A-AE-4	AREIT 2024-CRE9 B	1.D	1,596,209	(958)	(2,873)	(5,587)
	CW	00193A-AG-9	AREIT 2024-CRE9 C	1.G	1,256,975	(754)	(2,263)	(4,399)
	CW	00501D-AB-1	ACRES 2025-FL3 AS	1.A	1,939,140	(388)	(1,357)	(2,521)
	CW	00501D-AC-9	ACRES 2025-FL3 B	1.D	1,587,186	(952)	(2,857)	(5,555)
	CW	00501D-AD-7	ACRES 2025-FL3 C	1.G	1,291,280	(775)	(2,324)	(4,519)
	CW	00501D-AE-5	ACRES 2025-FL3 D	2.B	780,150	(468)	(1,404)	(2,731)
	CW	00501D-AF-2	ACRES 2025-FL3 E	2.C	403,531	(242)	(726)	(1,412)
	CW	05555M-AC-3	BDS 2024-FL13 AS	1.A	2,992,500	(599)	(2,095)	(3,890)
	CW	05555M-AE-9	BDS 2024-FL13 B	1.D	995,272	(597)	(1,791)	(3,483)
	CW	05555M-AG-4	BDS 2024-FL13 C	1.G	796,190	(478)	(1,433)	(2,787)
	CW	05555M-AJ-8	BDS 2024-FL13 D	2.B	497,594	(299)	(896)	(1,742)
	CW	05613R-AA-6	BSPRT 2024-FL11 A	1.A	21,196,344	(4,239)	(14,837)	(27,555)
	CW	05613R-AC-2	BSPRT 2024-FL11 AS	1.A	7,979,992	(1,596)	(5,586)	(10,374)
	CW	05613R-AE-8	BSPRT 2024-FL11 B	1.D	2,347,155	(1,408)	(4,225)	(8,215)
	CW	05613R-AG-3	BSPRT 2024-FL11 C	1.G	1,944,969	(1,167)	(3,501)	(6,807)
	CW	05613R-AJ-7	BSPRT 2024-FL11 D	2.B	1,275,033	(765)	(2,295)	(4,463)
	CW	05615K-AA-9	BSPDF 2025-FL2 A	1.A	719,198	(144)	(503)	(935)
	CW	05615K-AC-5	BSPDF 2025-FL2 AS	1.A	1,763,580	(353)	(1,235)	(2,293)
	CW	05615K-AE-1	BSPDF 2025-FL2 B	1.D	2,193,814	(1,316)	(3,949)	(7,678)
	CW	05615K-AG-6	BSPDF 2025-FL2 C	1.G	1,638,108	(983)	(2,949)	(5,733)
	CW	05615K-AJ-0	BSPDF 2025-FL2 D	2.B	986,869	(592)	(1,776)	(3,454)
	CW	20682A-AJ-9	CONE 2024-DFW1 C	1.A	4,987,856	(998)	(3,492)	(6,484)
	CW	30338W-AA-7	FSRIA 2024-FL9 AS	1.A	3,192,000	(638)	(2,234)	(4,150)
	CW	30338W-AC-3	FSRIA 2024-FL9 B	1.D	2,485,357	(1,491)	(4,474)	(8,699)
	CW	30338W-AL-3	FSRIA 2024-FL9 A	1.A	20,773,935	(4,155)	(14,542)	(27,006)
	CW	45339N-AA-4	INCREF 2025-FL1 A	1.A	9,952,054	(1,990)	(6,966)	(12,938)
	CW	45339N-AC-0	INCREF 2025-FL1 AS	1.A	3,658,101	(732)	(2,561)	(4,756)
	CW	45339N-AE-6	INCREF 2025-FL1 B	1.D	2,625,312	(1,575)	(4,726)	(9,189)
	CW	45339N-AG-1	INCREF 2025-FL1 C	1.G	3,558,750	(2,135)	(6,406)	(12,456)
	CW	55287E-AC-1	MF1 2024-FL16 AS	1.A	6,220,909	(1,244)	(4,355)	(8,087)
	CW	55287E-AE-7	MF1 2024-FL16 B	1.D	2,303,361	(1,382)	(4,146)	(8,062)
	CW	55287E-AG-2	MF1 2024-FL16 C	1.G	3,440,058	(2,064)	(6,192)	(12,040)
	CW	55287E-AJ-6	MF1 2024-FL16 D	2.B	2,343,273	(1,406)	(4,218)	(8,201)
	CW	55416A-AC-3	MF1 2024-FL14 AS 7.82659% 19 M	1.A	5,288,444	(1,058)	(3,702)	(6,875)
	CW	55416A-AE-9	MF1 2024-FL14 B	1.D	2,993,527	(1,796)	(5,388)	(10,477)
	CW	55416A-AG-4	MF1 2024-FL14 C	1.G	997,834	(599)	(1,796)	(3,492)
	CW	58003M-AA-4	MF1 2024-FL15 A	1.A	5,266,179	(1,053)	(3,686)	(6,846)
	CW	58003M-AC-0	MF1 2024-FL15 AS	1.A	10,368,097	(2,074)	(7,258)	(13,479)
	CW	58003M-AE-6	MF1 2024-FL15 B	1.D	4,426,251	(2,656)	(7,967)	(15,492)
	CW	58003M-AG-1	MF1 2024-FL15 C	1.G	1,375,612	(825)	(2,476)	(4,815)
	CW	592918-AE-6	MF1 2025-B2 B	1.D	2,882,000	(1,729)	(5,188)	(10,087)
	CW	592918-AG-1	MF1 2025-B2 C	1.G	2,276,000	(1,366)	(4,097)	(7,966)
	CW	69382J-AB-7	PFP 2025-12 AS	1.A	1,008,543	(202)	(706)	(1,311)
	CW	69382J-AC-5	PFP 2025-12 B	1.D	503,378	(302)	(906)	(1,762)
	CW	69382J-AD-3	PFP 2025-12 C	1.G	747,071	(448)	(1,345)	(2,615)
	CW	91835W-AG-4	Varde Partners Inc	1.G	2,243,631	(1,346)	(4,039)	(7,853)
12776*SR9	R	12776*-SR-9	CDX.NA.HY.45	2.A	79,331,627	166,596	499,789	832,982

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	912810-TC-2	US TREASURY N/B	1.A	79,444,412			
12776*SN8	R	12776*-SN-8	CDX.NA.HY.45	2.A	79,298,230	166,526	499,579	832,631
	CN	912810-TC-2	US TREASURY N/B	1.A	79,411,341			
12776*TF4	R	12776*-TF-4	CDX.NA.HY.45	2.A	79,292,145	166,514	499,541	832,568
	CN	912810-TC-2	US TREASURY N/B	1.A	79,355,896			
12776*TG2	R	12776*-TG-2	CDX.NA.HY.45	2.A	79,267,693	166,462	499,386	832,311
	CN	912810-TC-2	US TREASURY N/B	1.A	79,331,577			
07387UA@0	R	07387U-A@-0	Synthetic 10 year ABS Resecuritization Bond	1.D	2,901,300	2,031	6,383	12,766
	CN	912810-TC-2	US TREASURY N/B	1.A	2,901,300			
07387UA*2	R	07387U-A*-2	Synthetic 10 year ABS Resecuritization Bond	1.D	4,351,950	3,046	9,574	19,149
	CN	912810-TC-2	US TREASURY N/B	1.A	4,351,950			
07387UA#8	R	07387U-A#-8	Synthetic 10 year ABS Resecuritization Bond	2.C	5,054,370	18,196	54,587	90,979
	CN	037411-AW-5	Apache Corp Sr. Unsecured	2.C	5,054,370			
0199999. Subtotal default component - other than mortgage					25,449,088,162	4,250,026	12,463,679	24,157,881
0599999 - Total					25,449,088,162	4,250,026	12,463,679	24,157,881

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
LK1029971	LLCLK1029971	TX	2024	250,000	35,000		Lapsed
L26002432	LL2 L26002432	CA	2009	250,000			Misrepresentation
L26036389	LL2 L26036389	NC	2011	15,000			Misrepresentation
L26036389	LL2 L26036389	SC	2011	30,000			Misrepresentation
0199999. Death claims - ordinary				545,000	35,000		XXX
0599999. Death claims - disposed of				545,000	35,000		XXX
LM9502553	LL2 LM9502553	SC	2023	5,000			Excluded from coverage
LM7423739	LL2 LM7423739	SC	2023	5,000			Excluded from coverage
LJ4558454	LL2 LJ4558454	TN	2024	42,345			Excluded from coverage
0699999. Additional accidental death benefits-ordinary				52,345			XXX
1099999. Additional accidental death benefits claims - disposed of				52,345			XXX
1599999. Disability benefits claims - disposed of							XXX
2099999. Matured endowments claims - disposed of							XXX
2599999. Annuities with life contingency claims - disposed of							XXX
2699999. Claims disposed of during current year				597,345	35,000		XXX
LG2095632	LL2LG2095632	OK	2025	30,000		30,000	Rider Validity Dispute
L25119770	LL2L25119770	VA	2025	250,000		250,000	Misrepresentation
LL5034844	LL2LL5034844	FL	2025	150,000		150,000	Excluded from coverage
LL5136323	LL2LL5136323	GA	2025	100,000		100,000	Misrepresentation
LL6013514	LL2LL6013514	MO	2025	150,000		150,000	Excluded from coverage
2799999. Death claims - ordinary				680,000		680,000	XXX
3199999. Death claims - resisted				680,000		680,000	XXX
LM8360373	LL2LM8360373	SC	2025	5,000		5,000	Excluded from coverage
LM9123907	LL2LM9123907	SC	2025	5,000		5,000	Excluded from coverage
LF8111244	LL2LF8111244	MD	2025	42,133		42,133	Excluded from coverage
LM6281345	LL2LM6281345	SC	2025	1,000		1,000	Excluded from coverage
LM7131049	LL2LM7131049	SC	2025	1,500		1,500	Excluded from coverage
L41500889	LL2L41500889	SC	2025	50,000		50,000	Excluded from coverage
LF8107158	LL2LF8107158	TN	2025	46,044		46,044	Excluded from coverage
3299999. Additional accidental death benefits-ordinary				150,677		150,677	XXX
3699999. Additional accidental death benefits claims - resisted				150,677		150,677	XXX
4199999. Disability benefits claims - resisted							XXX
4699999. Matured endowments claims - resisted							XXX
5199999. Annuities with life contingencies claims - resisted							XXX
5299999. Claims resisted during current year				830,677		830,677	XXX
5399999 - Totals				1,428,022	35,000	830,677	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	112,203	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	112,203	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	45,793	40.8												
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	45,793	40.8												
6.	Increase in contract reserves	(116,857)	(104.1)												
7.	Commissions (a)	516,891	460.7												
8.	Other general insurance expenses														
9.	Taxes, licenses and fees														
10.	Total other expenses incurred	516,891	460.7												
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	(333,625)	(297.3)												
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	(333,625)	(297.3)												
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	112,203	XXX		XXX		XXX
2.	Premiums earned		XXX		XXX		XXX	112,203	XXX		XXX		XXX
3.	Incurred claims							45,793	40.8				
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							45,793	40.8				
6.	Increase in contract reserves							(116,857)	(104.1)				
7.	Commissions (a)							258,446	230.3			258,446	
8.	Other general insurance expenses												
9.	Taxes, licenses and fees												
10.	Total other expenses incurred							258,446	230.3			258,446	
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							(75,179)	(67.0)			(258,446)	
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							(75,179)	(67.0)			(258,446)	
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)												

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums													
2. Advance premiums													
3. Reserve for rate credits													
4. Total premium reserves, current year													
5. Total premium reserves, prior year													
6. Increase in total premium reserves													
B. Contract Reserves:													
1. Additional reserves (a)	252,018										252,018		
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	252,018										252,018		
4. Total contract reserves, prior year.	368,875										368,875		
5. Increase in contract reserves	(116,857)										(116,857)		
C. Claim Reserves and Liabilities:													
1. Total current year	1,388,852										1,388,852		
2. Total prior year	1,613,018										1,613,018		
3. Increase	(224,166)										(224,166)		

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

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	264,488										264,488		
1.2 On claims incurred during current year	5,470										5,470		
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	1,237,315										1,237,315		
2.2 On claims incurred during current year	151,537										151,537		
3. Test:													
3.1 Lines 1.1 and 2.1	1,501,803										1,501,803		
3.2 Claim reserves and liabilities, December 31, prior year	1,613,018										1,613,018		
3.3 Line 3.1 minus Line 3.2	(111,215)										(111,215)		

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	6,867,645										982,674		5,884,972
2. Premiums earned	6,599,917										716,996		5,882,921
3. Incurred claims	4,042,286										706,837		3,335,449
4. Commissions	(42,862)										(366,887)		324,025

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims										752,630		3,335,449	4,088,079
2. Beginning claim reserves and liabilities										13,807,117		4,705,202	18,512,319
3. Ending claim reserves and liabilities										11,635,604		4,527,926	16,163,530
4. Claims paid										2,924,143		3,512,725	6,436,868
B. Assumed Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims										706,837		3,335,449	4,042,286
2. Beginning claim reserves and liabilities										12,194,100		4,705,202	16,899,301
3. Ending claim reserves and liabilities										10,246,752		4,527,926	14,774,677
4. Claims paid										2,654,185		3,512,725	6,166,909
D. Net:													
1. Incurred claims										45,793			45,793
2. Beginning claim reserves and liabilities										1,613,017			1,613,017
3. Ending claim reserves and liabilities										1,388,852			1,388,852
4. Claims paid										269,958			269,958
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										45,793			45,793
2. Beginning reserves and liabilities										1,613,017			1,613,017
3. Ending reserves and liabilities										1,388,852			1,388,852
4. Paid claims and cost containment expenses										269,958			269,958

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
68039	13-2570714	12/31/2012	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK	NY	COFW/I	FA		2,668,932,614	103,342,719	8,802,861		2,719,451,866
68039	13-2570714	12/31/2012	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK	NY	COFW/G	FA		45,622,494	800,350	354,481		46,486,065
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/I	FA					7,061,718	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/I	IA					1,756,917	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/G	FA					16,565,883	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/G	IA					2,677,505	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/I	FA		204,134,188	461,289	16,494,837		
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/I	IA		802,534,973	681,838	10,508,400		
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/G	FA		12,858,365		266,688		
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/G	IA		11,305,190		475,576		
0299999. General Account - U.S. affiliates - other								3,745,387,824	105,286,196	36,902,843	28,062,023	2,765,937,931
0399999. Total General Account - U.S. affiliates								3,745,387,824	105,286,196	36,902,843	28,062,023	2,765,937,931
0699999. Total General Account - non-U.S. affiliates												
0799999. Total General Account - affiliates								3,745,387,824	105,286,196	36,902,843	28,062,023	2,765,937,931
79049	63-0338648	07/01/2000	ALFA LIFE INSURANCE CORPORATION	AL	CO/I	OL	3,750,000	524,040	31,245			
61301	47-0098400	02/28/1992	AMERITAS LIFE INSURANCE CORPORATION	NE	CO/I	OL		15,491				
71439	38-1843471	04/19/1995	ASSURITY LIFE INSURANCE COMPANY	NE	CO/I	OL	3,500,000	48,630	38,804			
87726	06-0566090	09/17/2018	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	FA		4,783,118,914	20,843	26,405,772		
80799	06-0641618	08/02/1995	CELTIC LIFE INSURANCE COMPANY	IL	CO/I	OL	2,225,017	274,863	34,736			
62553	37-0808781	12/27/1990	COUNTRY LIFE INSURANCE COMPANY	IL	CO/I	OL	15,523,791	10,372,404	299,073	135,616		
63177	91-0335750	06/22/1992	FARMERS NEW WORLD LIFE INSURANCE	WA	CO/I	OL	7,897,295	4,670,329	76,199			
63967	74-0651020	02/01/1998	GOVERNMENT PERSONNEL MUTUAL LIFE	TX	CO/I	OL	26,202,013	285,399	165,174			
63487	23-1632193	01/01/1998	INVESTORS LIFE INSURANCE COMPANY OF NORTH AMERICA	TX	CO/I	OL	15,000	59				
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	YRT/I	XXXLO	2,300,838	29,450	18,963	12,621		
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	XXXL	137,626,126	1,786,227	1,534,840	754,941		
65242	35-0457540	04/01/1997	LAFAYETTE LIFE INSURANCE	OH	CO/I	OL			562			
65242	35-0457540	04/01/1997	LAFAYETTE LIFE INSURANCE	OH	CO/I	DIS	13,924,504	142,737	67,137			
68543	25-1093227	11/01/2012	LIBERTY BANKERS LIFE INSURANCE COMPANY	OK	CO/I	FA		32,201,306	23,658	1,381,839		
65676	35-0472300	07/01/1992	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	4,609,632	2,977,999	79,196			
65676	35-0472300	04/01/1997	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	21,103,068	3,368,286	43,045			
65676	35-0472300	11/01/1997	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	18,994,639	220,437				
65676	35-0472300	07/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL			1,260			
65676	35-0472300	07/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS	35,634,481	242,807	278,604			
65676	35-0472300	01/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	242,664,375	1,064,234	966,889			
65676	35-0472300	01/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	71,701,447	386,285				
65676	35-0472300	08/01/2018	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	FA		4,343,561		74,221		
65676	35-0472300	08/01/2018	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	IA		276,676,771	27,862	7,344,274		
97136	13-3114906	01/01/1983	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	2,498,259	94,925	148,913			
66583	39-0493780	07/18/1995	NATIONAL GUARDIAN LIFE INSURANCE	WI	CO/I	OL		352				
66583	39-0493780	07/18/1995	NATIONAL GUARDIAN LIFE INSURANCE	WI	CO/I	DIS	11,475,337	170,148	64,532			
66869	31-4156830	12/28/1991	NATIONWIDE LIFE INSURANCE COMPANY	OH	CO/I	OL	35,138,179	20,296,750	713,273	426,139		
67172	31-0397080	07/01/1990	OHIO NATIONAL LIFE INSURANCE COMPANY	OH	CO/I	OL	5,172,264	3,530,294	41,700			
67539	72-0281240	08/01/1997	PAN-AMERICAN LIFE INSURANCE COMPANY	LA	CO/I	OL	11,009,530	4,922,506	65,644			
67539	72-0281240	04/21/1991	PAN-AMERICAN LIFE INSURANCE COMPANY	LA	CO/I	OL	3,951,357	1,712,416	85,743			
67628	37-0866596	04/21/1991	PEKIN LIFE INSURANCE COMPANY	IL	CO/I	OL	17,139,147	5,121,285	100,862			
67911	45-0220640	07/01/1999	PIONEER MUTUAL LIFE INSURANCE	ND	CO/I	OL	7,987,000	120,007	54,368			
68136	63-0169720	09/01/1989	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	OL	10,082,458	6,027,275	149,678	200,000		
68136	63-0169720	11/14/1996	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	OL	8,085,767	5,757,542	220,189			
68136	63-0169720	07/01/2022	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	IA		314,843,115	9,988,546			
68136	63-0169720	07/01/2022	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	FA		2,854,185,496	2,110,384,661	1,343,011		
68713	84-0499703	07/01/1999	SECURITY LIFE OF DENVER	CO	CO/I	OL	3,667,500	36,827	29,953			
68810	39-6040276	06/01/2001	SENTRY LIFE INSURANCE COMPANY	WI	CO/I	OL	2,000,000	54,050	8,758			
65757	43-0740882	02/01/1998	SHELTER LIFE INSURANCE COMPANY	MO	CO/I	OL	11,702,384	1,737,404	88,530			
68896	64-0283583	06/07/1996	SOUTHERN FARM BUREAU	MS	CO/I	OL	48,784,052	25,755,243	684,513	2,000,000		
82759	62-0905063	07/01/1999	TENNESSEE FARMERS LIFE INSURANCE	TN	CO/I	OL	13,211,992	3,101,793	61,788			
56014	39-0123480	01/01/1994	THRIVENT FINANCIAL FOR LUTHERANS	WI	CO/I	OL	80,273,418	48,009,112	1,587,881	1,062,084		
86231	39-0989781	02/17/1997	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL			6,923			

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
86231	39-0989781	02/17/1997	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	DIS	31,570,149	336,240	188,708			
86231	39-0989781	12/16/2011	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	FA		205,178,218	30,569	4,857		
69663	74-1472662	06/12/2023	USAA LIFE INSURANCE COMPANY	TX	CO/I	IA		267,141,791	124,697,061			
69663	74-1472662	06/12/2023	USAA LIFE INSURANCE COMPANY	TX	CO/I	FA		8,477,860,869	5,830,128,315	10,604,180		
62413	36-0947200	11/01/1954	WILCAC LIFE INSURANCE COMPANY	IL	CO/I	XXXL	2,705,366	21,457	30,171	14,840		
0899999. General Account - U.S. non-affiliates							914,126,385	17,368,765,344	8,083,269,369	51,764,395		
00000	AA-3770206	06/01/2000	VFL INTERNATIONAL LIFE COMPANY SPC LTD	CYM	YRT/I	XXXLO	1,132,917	12,069	5,596	6,215		
0999999. General Account - non-U.S. non-affiliates							1,132,917	12,069	5,596	6,215		
1099999. Total General Account - non-affiliates							915,259,302	17,368,777,413	8,083,274,965	51,770,610		
1199999. Total General Account							915,259,302	21,114,165,237	8,188,561,161	88,673,453	28,062,023	2,765,937,931
1499999. Total Separate Accounts - U.S. affiliates												
1799999. Total Separate Accounts - non-U.S. affiliates												
1899999. Total Separate Accounts - affiliates												
2199999. Total Separate Accounts - non-affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							914,126,385	21,114,153,168	8,188,555,565	88,667,238	28,062,023	2,765,937,931
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							1,132,917	12,069	5,596	6,215		
9999999 - Totals							915,259,302	21,114,165,237	8,188,561,161	88,673,453	28,062,023	2,765,937,931

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
14179	45-3727380	12/31/2011	ATHENE RE USA IV, INC.	VT		13,729,016
15306	46-2091695	08/30/2013	STRUCTURED ANNUITY REINSURANCE COMPANY	IA		1,816,801
0299999. Life and annuity - U.S. affiliates - other						15,545,817
0399999. Total life and annuity - U.S. affiliates						15,545,817
00000	AA-3191361	07/01/2024	ATHENE ANNUITY RE LTD	BMU		134,040,894
0599999. Life and annuity - non-U.S. affiliates - other						134,040,894
0699999. Total life and annuity - non-U.S. affiliates						134,040,894
0799999. Total life and annuity - affiliates						149,586,711
62200	95-2496321	10/01/2013	ACCORDIA LIFE AND ANNUITY COMPANY	IA	265,447	27,708,542
60488	25-0598210	01/01/1987	AMERICAN GENERAL LIFE INSURANCE COMPANY	TX	163,470	1,998
62345	47-0766667	01/01/1988	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE		42,959
86258	13-2572994	12/01/1967	GENERAL RE LIFE CORPORATION	CT		6,905
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORPORATION	CT		104,578
88340	59-2859797	08/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	118,604	984,053
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI		754,941
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI		12,621
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	13,484	
65676	35-0472300	10/01/1961	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		167,676
66346	58-0828824	10/01/1960	MUNICH AMERICAN REASSURANCE COMPANY	GA	130,000	1,431,418
88099	75-1608507	10/16/1956	OPTIMUM RE INSURANCE COMPANY	TX		3,554
67466	95-1079000	09/01/2002	PACIFIC LIFE INSURANCE COMPANY	NE		651
68136	63-0169720	08/01/1955	PROTECTIVE LIFE INSURANCE COMPANY	NE		1,806
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE		17,506,163
93572	43-1235868	11/01/1945	RGA REINSURANCE COMPANY	MO	120,500	1,108,211
93572	43-1235868	01/01/1975	RGA REINSURANCE COMPANY	MO		201,029
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO		532,399
93572	43-1235868	01/01/1994	RGA REINSURANCE COMPANY	MO		119,001
93572	43-1235868	03/01/1998	RGA REINSURANCE COMPANY	MO		702,995
93572	43-1235868	07/01/2000	RGA REINSURANCE COMPANY	MO		7,824,155
93572	43-1235868	04/01/2002	RGA REINSURANCE COMPANY	MO		103,128
87017	62-1003368	01/01/1961	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE		92
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		75,459
97071	13-3126819	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		9,074
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		22,637
68713	84-0499703	06/01/1964	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		143,750
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INC.	MO	251,759	2,348,448
82627	06-0839705	09/01/1969	SWISS RE LIFE & HEALTH AMERICA INC.	MO		4,110
82627	06-0839705	03/01/1990	SWISS RE LIFE & HEALTH AMERICA INC.	MO		25,024
70688	36-6071399	07/01/1982	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY		1,075
86231	39-0989781	01/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	50,000	689,514
80659	82-4533188	01/01/1957	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI		76,091
62413	36-0947200	11/01/1954	WILCAC LIFE INSURANCE COMPANY	IL		14,840
66133	41-1760577	04/01/2008	WILTON REASSURANCE COMPANY	MN	122,500	387,965
66133	41-1760577	05/26/2008	WILTON REASSURANCE COMPANY	MN		50,000
60704	94-1516991	01/01/2003	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY		1,114
0899999. Life and annuity - U.S. non-affiliates					1,235,764	63,167,977
00000	AA-3770206	06/01/2000	VFL INTERNATIONAL LIFE COMPANY SPC, LTD	CYM		6,215
0999999. Life and annuity - non-U.S. non-affiliates						6,215
1099999. Total life and annuity - non-affiliates					1,235,764	63,174,192
1199999. Total life and annuity					1,235,764	212,760,903
1499999. Total accident and health - U.S. affiliates						
1799999. Total accident and health - non-U.S. affiliates						
1899999. Total accident and health - affiliates						
61301	47-0098400	02/28/1992	AMERITAS LIFE INSURANCE CORPORATION	NE		1,817
88340	59-2859797	08/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		264,536
65056	38-1659835	07/01/1998	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI		127,834
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE		1,477,821
62235	01-0278678	07/01/1991	UNUM LIFE INSURANCE COMPANY	ME		20,711
1999999. Accident and health - U.S. non-affiliates						1,892,719
2199999. Total accident and health - non-affiliates						1,892,719
2299999. Total accident and health						1,892,719
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					1,235,764	80,606,513
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						134,047,109
9999999 Totals - Life, Annuity and Accident and Health					1,235,764	214,653,622

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
63932	13-1970218	01/01/1999	ATHENE LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	1,825,000	52,688	52,404	20,500				
15306	46-2091695	08/30/2013	STRUCTURED ANNUITY REINSURANCE COMPANY	IA	CO/I	FA		966,080,046	992,442,085					
0299999. General Account - authorized U.S. affiliates - other							1,825,000	966,132,734	992,494,489	20,500				
0399999. Total General Account - authorized U.S. affiliates							1,825,000	966,132,734	992,494,489	20,500				
0699999. Total General Account - authorized non-U.S. affiliates														
0799999. Total General Account - authorized affiliates							1,825,000	966,132,734	992,494,489	20,500				
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/G	OL	931,701	77,785	88,389	1,015,195				
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/I	ADB		55,985	5,989					
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/I	AXXX	2,269,139,652	718,525,025	718,358,296	12,770,308				
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/I	DIS		6,623,633	6,429,169					
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/I	OL	2,838,489,899	782,278,063	817,073,460	24,063,875	69,878,978	72,345,691		
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/I	XXXL	395,953,646	21,664,661	24,282,063	1,205,562				
60488	25-0598210	01/01/1987	AMERICAN GENERAL LIFE INSURANCE COMPANY	TX	CO/I	OL	2,165,737	48,243	48,458	60,504				
60895	35-0145825	08/17/1981	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	YRT/I	OL	130,705	895	860	1,233				
61212	52-0236900	07/01/1996	BALTIMORE LIFE INSURANCE COMPANY	MD	CO/I	OL	25,752,488	18,099,253	19,054,452					
61212	52-0236900	07/01/1996	BALTIMORE LIFE INSURANCE COMPANY	MD	CO/G	OL	2,428,601	1,730,881	1,692,142	73,350				
62345	47-0766667	02/15/1983	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	YRT/I	DIS	231	325	374					
62345	47-0766667	02/15/1983	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	YRT/I	OL	6,829,530	162,252	172,096	223,816				
62345	47-0766667	01/01/1985	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	CO/I	OL	1,190,606	30,018	28,938	34,435				
68276	48-1024691	08/01/1952	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	1,415,539			3,981				
68276	48-1024691	12/01/1989	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	OL	15,214,726	22,652,563	23,896,888					
68276	48-1024691	03/01/2003	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	DIS			10,563					
68276	48-1024691	03/01/2003	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	XXXL			1,977	281				
86258	13-2572994	12/01/1967	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	92,310			2,536				
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		23	37,924	(464)				
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	8,060,230	88,585	96,194	142,488				
86258	13-2572994	08/01/1981	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	844,405	55,030	51,847	85,598				
86258	13-2572994	04/15/1992	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS			13					
86258	13-2572994	04/15/1992	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,014,578	13,165	13,526	22,477				
86258	13-2572994	01/01/2007	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		3,055	3,356	79,060				
86258	13-2572994	01/01/2007	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	844,738	29	26	954				
86258	13-2572994	01/01/2007	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL	5,687,283	6	6	144				
88340	59-2859797	01/01/2001	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	XXXL	4,669	141	130	186				
88340	59-2859797	10/01/2003	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	230,775			5,622				
88340	59-2859797	07/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	DIS		229,799	186,512	125,879				
88340	59-2859797	07/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	72,519			1,312				
88340	59-2859797	07/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	XXXL	387,307,919	9,931,864	13,572,291	1,506,446				
88340	59-2859797	01/01/2010	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	DIS		811	825	5,725				
88340	59-2859797	01/01/2010	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXL	2,212,910	1,716	2,373	11,351				
88340	59-2859797	10/01/2016	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	FA		4,046,483,326	2,759,545,378	447,586,949	83,044,902	91,541,953		
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	CO/I	OL				419				
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	CO/G	OL	437,861			4,892				
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	CO/I	XXXL	83,718							
65676	35-0472300	10/01/1961	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		353	354	426				
65676	35-0472300	10/01/1961	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	21,032,135	431,511	433,547	499,126				
65676	35-0472300	10/01/1961	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	5,637,808			18,023				
65676	35-0472300	01/01/1970	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL			4,464	2,365				
65676	35-0472300	01/01/1975	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	82,374	935	876	2,671				
65676	35-0472300	01/01/1977	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		18	37,655	35				
65676	35-0472300	01/01/1977	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	4,889,726	27,928	36,163	33,404				
65676	35-0472300	05/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	DIS				72				
65676	35-0472300	05/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	1,342,000	33,033	32,115	12,949				
65676	35-0472300	10/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		16	22	6				
65676	35-0472300	10/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	1,145,242	6,336	9,076	44,407				
65676	35-0472300	10/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	XXXL	91,860	785	365	2,308				
65676	35-0472300	01/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	DIS		140,479	8,801	3,712				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	01/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	3,045,000	36,598	189,820	(138,953)				
65676	35-0472300	08/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	DIS		27,157	26,408	5,793				
65676	35-0472300	08/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	862,500	10,063	9,123	16,134				
65676	35-0472300	08/02/2004	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	1,160,045	31,818	29,386					
66346	58-0828824	10/01/1960	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	2,268,325			199				
66346	58-0828824	11/01/1988	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	OL	1,936	42	37	75				
66346	58-0828824	11/01/1988	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	433,848	6,270	13,447	7,721				
66346	58-0828824	04/15/1992	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	DIS			13					
66346	58-0828824	04/15/1992	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	800,227	11,027	72,623	70,565				
66346	58-0828824	04/01/1993	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	DIS		1	1	1				
66346	58-0828824	04/01/1993	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	62,500	311	282	477				
66346	58-0828824	06/01/1994	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	405,528	118	111	7,078				
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	DIS		221	189					
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL	2,120,955	12,372	13,356					
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	DIS		20	43	466				
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	838,913	8,658	9,053	15,604				
66346	58-0828824	04/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	DIS		45,380	46,969	4,599				
66346	58-0828824	04/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	OL	12,664			176				
66346	58-0828824	04/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	XXXL	234,017,266	8,858,837	10,473,395	897,690				
66346	58-0828824	05/26/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	XXXL	68,458,800	1,003,848	1,192,252	313,547				
66346	58-0828824	11/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	OL	14,675,000	167,452	201,551	42,698				
66346	58-0828824	04/01/2010	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	DIS		811	825	5,827				
66346	58-0828824	04/01/2010	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXL	1,564,910	3,325	1,443	18,541				
66869	31-4156830	09/28/1999	NATIONWIDE LIFE INSURANCE COMPANY	OH	YRT/I	OL	500,000	33,142	30,245	6,875				
88099	75-1608507	11/01/1994	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	175,550	2,267	2,194	6,119				
88099	75-1608507	10/01/1999	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	DIS		1,036	1,121	167				
88099	75-1608507	10/01/1999	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	OL	2,064,606	24,377	22,522	20,421				
88099	75-1608507	10/01/1999	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	XXXL	2,254,000	245,951	227,144	11,733				
67466	95-1079000	10/01/1984	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	OL			7,797	4,592				
67466	95-1079000	01/01/1985	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	DIS			151					
67466	95-1079000	01/01/1985	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	OL	710,086	28,879	26,925	32,507				
68136	63-0169720	06/01/1995	PROTECTIVE LIFE INSURANCE COMPANY	NE	YRT/I	OL	13,136,431	2,039,331	2,355,024	163,481				
68136	63-0169720	06/01/1995	PROTECTIVE LIFE INSURANCE COMPANY	NE	YRT/I	OL	74,298							
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	ADB		2,686,138	2,866,023	994				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	AXXX	834,471	37,746	40,443	17,943,529				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	DIS		10,745,676	10,528,846	56,442				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	FA		2,965,415	3,042,044	19,298				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	OL	3,713,167,898	1,067,128,943	1,104,459,491	46,552				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/G	OL	75,796,666	3,468,188	4,053,566	(5,265)				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	SC		5,954,407	6,372,115		77,010,556	80,963,956		
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	XXXL	1,221,591,980	29,944,805	36,086,723	22,684,316				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/G	XXXL				767,519				
93572	43-1235868	11/01/1945	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,126,072			13,657				
93572	43-1235868	01/01/1975	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		35	55	(5,450)				
93572	43-1235868	01/01/1975	RGA REINSURANCE COMPANY	MO	YRT/I	OL	29,967,049	438,916	456,825	703,586				
93572	43-1235868	05/01/1988	RGA REINSURANCE COMPANY	MO	YRT/I	OL	43,730	1,456	1,246	898				
93572	43-1235868	01/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,681,323	76,049	70,692	83,556				
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		88	88					
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	25,551,314	493,865	638,881	828,209				
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		20,750	20,610	17,852				
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,800,006	14,674	14,467	52,067				
93572	43-1235868	02/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,447,750	56,361	49,001	69,648				
93572	43-1235868	06/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		567	627	1,339				
93572	43-1235868	06/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,217,963	9,552	15,987	21,561				
93572	43-1235868	01/01/1992	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	22,391	314	290	458				
93572	43-1235868	04/15/1992	RGA REINSURANCE COMPANY	MO	YRT/I	DIS			13					

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	04/15/1992	RGA REINSURANCE COMPANY	MO	YRT/I	OL	803,039	10,257	10,788	9,616				
93572	43-1235868	01/01/1993	RGA REINSURANCE COMPANY	MO	YRT/I	OL	6,939,590	192,670	180,431	324,807				
93572	43-1235868	04/01/1993	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		78	115	81				
93572	43-1235868	04/01/1993	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,314,056	16,536	16,884	25,099				
93572	43-1235868	01/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		207	207	415				
93572	43-1235868	01/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	OL	9,108,629	115,555	120,067	157,285				
93572	43-1235868	06/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	OL			10	3				
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/G	OL	13,731,384	189,136	175,510					
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,394,264	53,949	52,084	186,297				
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	316,775	3,146	4,283	4,512				
93572	43-1235868	03/01/1998	RGA REINSURANCE COMPANY	MO	YRT/G	OL	7,048,789	86,015	84,258					
93572	43-1235868	03/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,395,000	15,766	14,199	147,170				
93572	43-1235868	07/01/2000	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,453,183,677	15,522,106	16,177,251	17,098,012				
93572	43-1235868	07/01/2000	RGA REINSURANCE COMPANY	MO	YRT/I	XXXL	30,151	44	41	41				
93572	43-1235868	08/01/2001	RGA REINSURANCE COMPANY	MO	CO/I	DIS		10,863	10,563	2,317				
93572	43-1235868	08/01/2001	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	345,000	4,025	3,649	6,453				
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/G	DIS		609	521					
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/G	OL	5,249,755	20,148	22,377					
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		288	354	1,746				
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,887,300	28,033	28,893	35,634				
93572	43-1235868	03/01/2004	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		1	3	1				
93572	43-1235868	03/01/2004	RGA REINSURANCE COMPANY	MO	CO/I	OL	540,000	3,062	2,871	1,350				
93572	43-1235868	03/01/2004	RGA REINSURANCE COMPANY	MO	YRT/I	OL	159,802	1,098	1,728	2,116				
93572	43-1235868	08/02/2004	RGA REINSURANCE COMPANY	MO	CO/I	DIS		294,056	236,329	154,950				
93572	43-1235868	08/02/2004	RGA REINSURANCE COMPANY	MO	CO/I	OL	95,725			2,533				
93572	43-1235868	08/02/2004	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	433,776,675	10,602,827	14,988,845	2,000,900				
87017	62-1003368	06/01/1980	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	CO/I	OL	120,250	4,710	4,503	6,978				
97071	13-3126819	06/01/1984	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		151	174	302				
97071	13-3126819	06/01/1984	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	2,483,459	29,922	37,685	53,360				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	100,000	1,204	2,459	(577)				
97071	13-3126819	05/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	OL	143,765,247	1,849,203	1,903,441	1,589,570				
97071	13-3126819	10/04/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		6,070	6,675	153,217				
97071	13-3126819	10/04/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	11,373,628	8	7	245				
68713	84-0499703	06/01/1964	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	930							
68713	84-0499703	09/01/1982	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	1,050,000	16,450	16,491	15,054				
68713	84-0499703	09/01/1982	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	500,000	9,846	9,980	11,396				
68713	84-0499703	09/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	DIS		67,435	63,493	6,746				
68713	84-0499703	09/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	1,420,000	5,862	5,416	6,949				
68713	84-0499703	09/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	XXXL	400,000	5,911	5,308	23,380				
68713	84-0499703	07/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	XXXL	2,413,997	148,581	332,926	(364,033)				
68810	39-6040276	01/01/2001	SENTRY LIFE INSURANCE COMPANY	WI	YRT/I	OL	1,000,000	7,064	6,092	14,128				
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	ADB		21,692	21,319	5				
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	DIS		215,272	270,006	338				
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	301,760,302	92,284,173	96,969,321	1,658,678				
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,501,194			2,733				
82627	06-0839705	10/01/1961	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		10	17	18				
82627	06-0839705	10/01/1961	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,085,822	9,014	15,373	15,312				
82627	06-0839705	09/01/1969	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		97	97	195				
82627	06-0839705	09/01/1969	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	4,774,999	40,912	36,981	58,776				
82627	06-0839705	01/01/1975	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	24,000	18,080	17,766	248				
82627	06-0839705	01/01/1975	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		46	46	(778)				
82627	06-0839705	01/01/1975	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	3,534,052	49,891	48,767	85,984				
82627	06-0839705	07/01/1981	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	90,000	19	776	6,271				
82627	06-0839705	10/01/1981	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	100,000	83,853	82,598	2,181				
82627	06-0839705	02/01/1985	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	569,923	14,464	16,912	14,816				
82627	06-0839705	05/01/1987	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		5	5					

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	05/01/1987	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	475,000	1,737	4,229	(1,010)				
82627	06-0839705	05/01/1988	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	30,000	1,364	1,246	898				
82627	06-0839705	11/01/1988	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	DIS		75	201	58				
82627	06-0839705	11/01/1988	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		367	447	426				
82627	06-0839705	11/01/1988	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	1,757,259	18,677	18,087	16,642				
82627	06-0839705	11/01/1988	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	9,741,876	139,720	149,515	172,004				
82627	06-0839705	03/01/1990	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	5,000,677	159,342	183,516	167,856				
82627	06-0839705	01/01/1992	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		4	14	2				
82627	06-0839705	01/01/1992	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	570,000	3,136	2,939	1,560				
82627	06-0839705	01/01/1992	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,442,638	24,609	27,102	30,129				
82627	06-0839705	04/15/1992	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS			13					
82627	06-0839705	04/15/1992	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	2,139,898	15,240	15,606	37,625				
82627	06-0839705	04/01/1993	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		1	1	1				
82627	06-0839705	04/01/1993	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	62,500	311	282	477				
82627	06-0839705	05/01/1993	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/G	OL	5,976,735	202,509	185,709					
82627	06-0839705	05/01/1993	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,126,114	24,325	23,401	192,860				
82627	06-0839705	01/01/1995	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,347,913	26,725	25,492	34,672				
82627	06-0839705	06/01/1996	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	DIS		3,305	3,966	5,573				
82627	06-0839705	06/01/1996	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	3,546,116	29,878	31,065	48,646				
82627	06-0839705	07/01/1997	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	316,776	3,146	4,283	4,512				
82627	06-0839705	03/01/1998	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/G	OL	1,994,180	40,676	39,988					
82627	06-0839705	03/01/1998	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	2,295,000	73,783	64,162	223,936				
82627	06-0839705	10/01/1999	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		1	1					
82627	06-0839705	10/01/1999	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,204,750	7,547	7,577	5,949				
82627	06-0839705	11/01/2001	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	178,571	2,072	1,990	2,016				
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/G	DIS		214	183					
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/G	OL	1,784,632	6,413	7,419					
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		20	43	451				
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	408,829	7,778	8,240	11,766				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	DIS		34,484	34,684	9,345				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	14,264	1,345	1,174	1,548				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	XXXL	145,621,904	3,730,561	4,862,712	473,751				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		46	44	1,512				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,979,290	75	67	2,478				
82627	06-0839705	04/01/2008	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	852,547	2,666	2,514	5,983				
82627	06-0839705	11/01/2008	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	7,337,500	83,727	100,776	21,349				
70688	36-6071399	06/01/1992	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	1,178,525	40,905	37,170	47,423				
86231	39-0989781	07/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS				(255)				
86231	39-0989781	07/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	793,340	11,080	10,307	15,834				
86231	39-0989781	01/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	1,645,981	45,146	43,904	40,284				
86231	39-0989781	05/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		169	172	192				
86231	39-0989781	05/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	18,520,616	804,915	849,051	1,074,946				
86231	39-0989781	11/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	91,731	327	299	495				
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		24	24	(6)				
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	2,852,965	37,978	38,532	74,233				
86231	39-0989781	02/01/2008	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	DIS		57,171	59,137	5,416				
86231	39-0989781	02/01/2008	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	15,829			357				
86231	39-0989781	02/01/2008	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	9,092	125	117	472				
86231	39-0989781	02/01/2008	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	XXXL	297,332,351	11,308,820	13,292,508	1,008,637				
70408	81-0170040	12/01/1994	UNION SECURITY INSURANCE COMPANY	IA	CO/I	FA		1,530,706	1,640,352					
70408	81-0170040	12/01/1994	UNION SECURITY INSURANCE COMPANY	IA	CO/I	OL	14,433,131	11,379,211	12,682,793	530				
70408	81-0170040	12/01/1994	UNION SECURITY INSURANCE COMPANY	IA	CO/I	SC		116,626	90,245					
87645	57-0654942	09/01/1986	UNITED FIDELITY LIFE INSURANCE COMPANY	TX	CO/I	OL	619,812	179,084	184,891					
87645	57-0654942	09/01/1986	UNITED FIDELITY LIFE INSURANCE COMPANY	TX	CO/I	FA			1,123,051	15,169				
80659	82-4533188	01/01/1957	UNITED STATES BUSINESS of CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL				(3,328)				
80659	82-4533188	05/01/1988	UNITED STATES BUSINESS of CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL				898				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
80659	82-4533188	05/01/1988	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	30,000	1,364	1,246					
80659	82-4533188	06/01/1996	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	DIS				5,573				
80659	82-4533188	06/01/1996	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	DIS		3,305	3,966					
80659	82-4533188	06/01/1996	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	OL				48,646				
80659	82-4533188	06/01/1996	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	OL	3,546,116	29,878	31,065					
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/G	DIS		227	194					
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/G	OL	2,484,631	9,176	9,945					
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	DIS		21	46	479				
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	534,913	7,778	9,390	12,506				
80659	82-4533188	01/01/2003	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	OL				79,291				
80659	82-4533188	01/01/2003	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	OL	25,569,378	161,882	337,567					
80659	82-4533188	01/01/2003	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	XXXL				(8,601)				
80659	82-4533188	12/06/2004	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	XXXL				173,834				
80659	82-4533188	12/06/2004	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	XXXL	36,512,000	223,728	590,013					
62413	36-0947200	04/01/1997	WILCAC Life Insurance Company	IL	CO/I	OL	2,068,558			13,283				
66133	41-1760577	04/01/2008	WILTON REASSURANCE COMPANY	MN	CO/I	DIS		16,132	18,945	1,452				
66133	41-1760577	04/01/2008	WILTON REASSURANCE COMPANY	MN	CO/I	OL	22,161			486				
66133	41-1760577	04/01/2008	WILTON REASSURANCE COMPANY	MN	CO/I	XXXL	129,642,514	4,493,605	5,257,817	559,449				
66133	41-1760577	05/26/2008	WILTON REASSURANCE COMPANY	MN	CO/I	XXXL	34,229,400	501,924	596,126	156,773				
60704	94-1516991	03/15/2003	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	CO/I	OL			45,513					
60704	94-1516991	03/15/2003	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	CO/I	XXXL	1,409,600	12,730	24,634	20,058				
0899999. General Account - authorized U.S. non-affiliates							14,612,784,918	6,923,722,025	5,743,683,990	562,809,262	229,934,436	244,851,600		
1099999. Total General Account - authorized non-affiliates							14,612,784,918	6,923,722,025	5,743,683,990	562,809,262	229,934,436	244,851,600		
1199999. Total General Account authorized							14,614,609,918	7,889,854,759	6,736,178,479	562,829,762	229,934,436	244,851,600		
14179	45-3727380	12/15/2011	ATHENE RE USA IV, INC.	VT	COFW/I	ADB		50,634	54,600					
14179	45-3727380	12/15/2011	ATHENE RE USA IV, INC.	VT	COFW/I	DIS		5,497,437	6,020,596					
14179	45-3727380	12/15/2011	ATHENE RE USA IV, INC.	VT	COFW/I	OL	845,036,136	1,186,692,804	1,237,377,225	19,599,792	69,509,532	71,968,173		1,151,367,361
14179	45-3727380	12/15/2011	ATHENE RE USA IV, INC.	VT	COFW/I	XXXL	118,611	18,763	18,371					
1399999. General Account - unauthorized U.S. affiliates - other							845,154,747	1,192,259,638	1,243,470,792	19,599,792	69,509,532	71,968,173		1,151,367,361
1499999. Total General Account - unauthorized U.S. affiliates							845,154,747	1,192,259,638	1,243,470,792	19,599,792	69,509,532	71,968,173		1,151,367,361
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				4,370,123,857			37,746,824,754	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	IA				7,413,873			235,868,387	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				5,594,790,421			13,087,978,003	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA				726,597			155,726,152	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA				148,647			189,320,292	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				395,558			189,197,674	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	OL				893,511			36,091,618	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA				601,191,401				
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA				712,311			40,604,020	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				91,975,020			2,375,350,027	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				29,849				
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				22,262				
00000	AA-3191361	07/01/2019	ATHENE ANNUITY RE LTD	BMU	MCO/I	VA				1,137,360,593				
00000	AA-3191361	01/01/2020	ATHENE ANNUITY RE LTD	BMU	COFW/I	OA			4,075,226,739					
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							26,048,894,437	
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							5,730,168,037	
00000	AA-3191361	01/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				463,298			1,001,410,840	
00000	AA-3191361	01/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				(1,441,509)			1,261,951,407	
00000	AA-3191361	07/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				6,352,470,437			13,085,510,623	
00000	AA-3191361	07/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				107,770,775			686,929,342	
00000	AA-3191361	07/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							8,475,092,113	
1699999. General Account - unauthorized non-U.S. affiliates - other									4,075,226,739	18,265,046,901			110,346,917,726	
1799999. Total General Account - unauthorized non-U.S. affiliates									4,075,226,739	18,265,046,901			110,346,917,726	
1899999. Total General Account - unauthorized affiliates							845,154,747	1,192,259,638	5,318,697,531	18,284,646,693	69,509,532	71,968,173	110,346,917,726	1,151,367,361
2199999. Total General Account - unauthorized non-affiliates														
2299999. Total General Account unauthorized							845,154,747	1,192,259,638	5,318,697,531	18,284,646,693	69,509,532	71,968,173	110,346,917,726	1,151,367,361

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
2599999. Total General Account - certified U.S. affiliates														
2899999. Total General Account - certified non-U.S. affiliates														
2999999. Total General Account - certified affiliates														
3299999. Total General Account - certified non-affiliates														
3399999. Total General Account certified														
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates														
00000	RJ-3191540	01/01/2024	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				1,002,110,967			3,528,846,638	
00000	RJ-3191540	01/01/2024	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				812,659,575			2,216,939,016	
00000	RJ-3191540	07/01/2024	ATHENE ANNUITY RE LTD	BMU	COFW/I	FA		42,734,927,726	33,802,770,808	8,353,693,391				42,918,414,663
00000	RJ-3191540	07/01/2024	ATHENE ANNUITY RE LTD	BMU	COFW/I	IA		22,528,493,382	16,332,565,393	6,758,074,035				22,625,221,854
3899999. General Account - reciprocal jurisdiction non-U.S. affiliates - other								65,263,421,108	50,135,336,201	16,926,537,968			5,745,785,654	65,543,636,517
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates								65,263,421,108	50,135,336,201	16,926,537,968			5,745,785,654	65,543,636,517
4099999. Total General Account - reciprocal jurisdiction affiliates								65,263,421,108	50,135,336,201	16,926,537,968			5,745,785,654	65,543,636,517
4399999. Total General Account - reciprocal jurisdiction non-affiliates														
4499999. Total General Account reciprocal jurisdiction								65,263,421,108	50,135,336,201	16,926,537,968			5,745,785,654	65,543,636,517
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							15,459,764,665	74,345,535,505	62,190,212,211	35,774,014,423	299,443,968	316,819,773	116,092,703,380	66,695,003,878
4899999. Total Separate Accounts - authorized U.S. affiliates														
5199999. Total Separate Accounts - authorized non-U.S. affiliates														
5299999. Total Separate Accounts - authorized affiliates														
5599999. Total Separate Accounts - authorized non-affiliates														
5699999. Total Separate Accounts authorized														
5999999. Total Separate Accounts - unauthorized U.S. affiliates														
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA							33,273,139,067	
00000	AA-3191361	07/01/2019	ATHENE ANNUITY RE LTD	BMU	MCO/I	VA							5,151,614,043	
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							5,895,678,838	
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							7,878,201,363	
6199999. Separate Accounts - unauthorized non-U.S. affiliates - other													52,198,633,311	
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates													52,198,633,311	
6399999. Total Separate Accounts - unauthorized affiliates													52,198,633,311	
6699999. Total Separate Accounts - unauthorized non-affiliates														
6799999. Total Separate Accounts unauthorized													52,198,633,311	
7099999. Total Separate Accounts - certified U.S. affiliates														
7399999. Total Separate Accounts - certified non-U.S. affiliates														
7499999. Total Separate Accounts - certified affiliates														
7799999. Total Separate Accounts - certified non-affiliates														
7899999. Total Separate Accounts certified														
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates														
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates														
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates														
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates														
8999999. Total Separate Accounts reciprocal jurisdiction														
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified													52,198,633,311	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							15,459,764,665	9,082,114,397	7,979,649,271	582,429,554	299,443,968	316,819,773		1,151,367,361
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								65,263,421,108	54,210,562,940	35,191,584,869			168,291,336,691	65,543,636,517
9999999 - Totals							15,459,764,665	74,345,535,505	62,190,212,211	35,774,014,423	299,443,968	316,819,773	168,291,336,691	66,695,003,878

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - authorized U.S. affiliates													
0699999. Total General Account - authorized non-U.S. affiliates													
0799999. Total General Account - authorized affiliates													
61301	47-0098400	09/08/1982	AMERITAS LIFE INSURANCE CORPORATION	NE	OTH/I	LTDI	(17,201)	793	2,092,983				
61301	47-0098400	12/01/1985	AMERITAS LIFE INSURANCE CORPORATION	NE	QA/I	LTDI	3,905	538	1,570,281				
88340	59-2859797	07/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	QA/I	A			85,344				
65056	38-1659835	07/01/1998	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	QA/I	LTDI	687,919	77,994	2,370,768				
65056	38-1659835	07/01/1998	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	QA/G	LTDI	395						
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	QA/I	A	1,879						
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	QA/G	A	17,475						
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	QA/I	LTDI	171						
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/I	A	226,909	4,360	38,729				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/G	A	1,763,604	146,118	(69,576)				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/I	LTDI	9,114	8,240	31,536				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/G	LTDI	16,547	1,076	29,219				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/I	OH		76,543	(76,543)				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/I	OM	36,976	139,119					
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/G	OM	388	8					
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/I	SD	3,750,624	54	28,216,257				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/G	SD	6,674	308	393,883				
62235	01-0278678	07/10/1991	UNUM LIFE INSURANCE COMPANY	ME	OTH/I	LTDI	372,392		8,114,169			438,235	
0899999. General Account - authorized U.S. non-affiliates							6,877,772	316,025	42,936,179			438,235	
1099999. Total General Account - authorized non-affiliates							6,877,772	316,025	42,936,179			438,235	
1199999. Total General Account authorized							6,877,772	316,025	42,936,179			438,235	
1499999. Total General Account - unauthorized U.S. affiliates													
1799999. Total General Account - unauthorized non-U.S. affiliates													
1899999. Total General Account - unauthorized affiliates													
2199999. Total General Account - unauthorized non-affiliates													
2299999. Total General Account unauthorized													
2599999. Total General Account - certified U.S. affiliates													
2899999. Total General Account - certified non-U.S. affiliates													
2999999. Total General Account - certified affiliates													
3299999. Total General Account - certified non-affiliates													
3399999. Total General Account certified													
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates													
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates													
4099999. Total General Account - reciprocal jurisdiction affiliates													
4399999. Total General Account - reciprocal jurisdiction non-affiliates													
4499999. Total General Account reciprocal jurisdiction													
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							6,877,772	316,025	42,936,179			438,235	
4899999. Total Separate Accounts - authorized U.S. affiliates													
5199999. Total Separate Accounts - authorized non-U.S. affiliates													
5299999. Total Separate Accounts - authorized affiliates													
5599999. Total Separate Accounts - authorized non-affiliates													
5699999. Total Separate Accounts authorized													
5999999. Total Separate Accounts - unauthorized U.S. affiliates													
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates													
6399999. Total Separate Accounts - unauthorized affiliates													
6699999. Total Separate Accounts - unauthorized non-affiliates													
6799999. Total Separate Accounts unauthorized													
7099999. Total Separate Accounts - certified U.S. affiliates													
7399999. Total Separate Accounts - certified non-U.S. affiliates													
7499999. Total Separate Accounts - certified affiliates													
7799999. Total Separate Accounts - certified non-affiliates													

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
7899999. Total Separate Accounts certified													
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates													
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates													
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates													
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates													
8999999. Total Separate Accounts reciprocal jurisdiction													
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							6,877,772	316,025	42,936,179			438,235	
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							6,877,772	316,025	42,936,179			438,235	

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
14179	45-3727380	12/15/2011	ATHENE RE USA IV, INC.	1,192,259,638	13,729,016		1,205,988,654	152,500,000	0001		1,151,367,361		787,917	1,205,988,654
0299999. General Account - life and annuity U.S. affiliates - other				1,192,259,638	13,729,016		1,205,988,654	152,500,000	XXX		1,151,367,361		787,917	1,205,988,654
0399999. Total General Account - life and annuity U.S. affiliates				1,192,259,638	13,729,016		1,205,988,654	152,500,000	XXX		1,151,367,361		787,917	1,205,988,654
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD			205,345,634	205,345,634						960,828,355	205,345,634
0599999. General Account - life and annuity non-U.S. affiliates - other						205,345,634	205,345,634		XXX				960,828,355	205,345,634
0699999. Total General Account - life and annuity non-U.S. affiliates						205,345,634	205,345,634		XXX				960,828,355	205,345,634
0799999. Total General Account - life and annuity affiliates				1,192,259,638	13,729,016	205,345,634	1,411,334,288	152,500,000	XXX		1,151,367,361		961,616,272	1,411,334,288
1099999. Total General Account - life and annuity non-affiliates									XXX					
1199999. Total General Account life and annuity				1,192,259,638	13,729,016	205,345,634	1,411,334,288	152,500,000	XXX		1,151,367,361		961,616,272	1,411,334,288
1499999. Total General Account - accident and health U.S. affiliates									XXX					
1799999. Total General Account - accident and health non-U.S. affiliates									XXX					
1899999. Total General Account - accident and health affiliates									XXX					
2199999. Total General Account - accident and health non-affiliates									XXX					
2299999. Total General Account accident and health									XXX					
2399999. Total General Account				1,192,259,638	13,729,016	205,345,634	1,411,334,288	152,500,000	XXX		1,151,367,361		961,616,272	1,411,334,288
2699999. Total Separate Accounts - U.S. affiliates									XXX					
2999999. Total Separate Accounts - non-U.S. affiliates									XXX					
3099999. Total Separate Accounts - affiliates									XXX					
3399999. Total Separate Accounts - non-affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				1,192,259,638	13,729,016		1,205,988,654	152,500,000	XXX		1,151,367,361		787,917	1,205,988,654
3699999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)						205,345,634	205,345,634		XXX				960,828,355	205,345,634
9999999 - Totals				1,192,259,638	13,729,016	205,345,634	1,411,334,288	152,500,000	XXX		1,151,367,361		961,616,272	1,411,334,288

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026007689	BNP Paribas	152,500,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - life and annuity U.S. affiliates																	XXX					XXX	XXX		
0699999. Total General Account - life and annuity non-U.S. affiliates																	XXX					XXX	XXX		
0799999. Total General Account - life and annuity affiliates																	XXX					XXX	XXX		
1099999. Total General Account - life and annuity non-affiliates																	XXX					XXX	XXX		
1199999. Total General Account life and annuity																	XXX					XXX	XXX		
1499999. Total General Account - accident and health U.S. affiliates																	XXX					XXX	XXX		
1799999. Total General Account - accident and health non-U.S. affiliates																	XXX					XXX	XXX		
1899999. Total General Account - accident and health affiliates																	XXX					XXX	XXX		
2199999. Total General Account - accident and health non-affiliates																	XXX					XXX	XXX		
2299999. Total General Account accident and health																	XXX					XXX	XXX		
2399999. Total General Account																	XXX					XXX	XXX		
2699999. Total Separate Accounts - U.S. affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - non-U.S. affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - non-affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)																	XXX					XXX	XXX		
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
9999999 - Totals																	XXX					XXX	XXX		

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2025	2 2024	3 2023	4 2022	5 2021
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	35,780,892	32,174,847	39,983,744	25,797,657	18,903,748
2.	Commissions and reinsurance expense allowances	2,324,454	1,803,638	1,882,891	1,228,334	940,180
3.	Contract claims	5,398,923	5,143,369	4,358,013	3,267,757	2,428,839
4.	Surrender benefits and withdrawals for life contracts	12,550,528	8,072,033	7,701,194	3,985,972	3,869,907
5.	Dividends to policyholders and refunds to members	24,593	26,481	26,271	25,574	25,777
6.	Reserve adjustments on reinsurance ceded	7,777,675	(31,753,929)	20,488,103	10,775,090	(2,946,560)
7.	Increase in aggregate reserve for life and accident and health contracts	12,151,857	50,149,755	(443,224)	(516,502)	3,471,882
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	9,038	9,239	16,126	13,154	13,262
9.	Aggregate reserves for life and accident and health contracts	74,171,654	57,932,127	7,215,133	17,715,861	18,126,244
10.	Liability for deposit-type contracts	217,134	4,304,804	4,872,043	234,540	340,660
11.	Contract claims unpaid	214,654	157,105	74,944	86,886	81,709
12.	Amounts recoverable on reinsurance	1,236	1,331	353,630	234,651	205,427
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)	27,464	27,795	27,412	28,591	30,640
15.	Commissions and reinsurance expense allowances due	325	344	381,513	286,230	91,644
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with certified reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	1,151,367	5,258,424	5,855,563	1,247,875	1,294,044
19.	Letters of credit (L)	152,500	152,500	152,500	152,500	152,500
20.	Trust agreements (T)				3,162	3,478
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

Consistent with the presentation in the Five-Year Historical Data, years 2024 and 2023 have been restated due to the merger. Years 2021 and 2022 have not been restated.

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	282,096,503,260	148,004,122	282,244,507,382
2.	Reinsurance (Line 16)	2,992,261,024	(2,992,261,024)	
3.	Premiums and considerations (Line 15)	4,015,483	9,037,573	13,053,056
4.	Net credit for ceded reinsurance	XXX	10,389,790,386	10,389,790,386
5.	All other admitted assets (balance)	5,259,054,908		5,259,054,908
6.	Total assets excluding Separate Accounts (Line 26)	290,351,834,675	7,554,571,056	297,906,405,732
7.	Separate Account assets (Line 27)	50,398,020,078	(147,549,984)	50,250,470,094
8.	Total assets (Line 28)	340,749,854,753	7,407,021,072	348,156,875,825
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	110,617,385,760	74,171,654,083	184,789,039,843
10.	Liability for deposit-type contracts (Line 3)	64,259,784,362	217,133,627	64,476,917,989
11.	Claim reserves (Line 4)	465,805,403	214,653,622	680,459,025
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	22,549	27,463,644	27,486,193
13.	Premium & annuity considerations received in advance (Line 8)		2,569,602	2,569,602
14.	Other contract liabilities (Line 9)	1,082,284,520	(267,276,030)	815,008,490
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	1,151,367,361	(1,151,367,361)	
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	109,782,403,559	(65,453,967,128)	44,328,436,431
20.	Total liabilities excluding Separate Accounts (Line 26)	287,359,053,515	7,760,864,058	295,119,917,573
21.	Separate Account liabilities (Line 27)	49,269,017,489	(353,842,986)	48,915,174,503
22.	Total liabilities (Line 28)	336,628,071,005	7,407,021,072	344,035,092,077
23.	Capital & surplus (Line 38)	4,121,783,748	XXX	4,121,783,748
24.	Total liabilities, capital & surplus (Line 39)	340,749,854,753	7,407,021,072	348,156,875,825
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	74,171,654,083		
26.	Claim reserves	214,653,622		
27.	Policyholder dividends/reserves	27,463,644		
28.	Premium & annuity considerations received in advance	2,569,602		
29.	Liability for deposit-type contracts	217,133,627		
30.	Other contract liabilities	(267,276,030)		
31.	Reinsurance ceded assets	2,992,261,024		
32.	Other ceded reinsurance recoverables	(454,138)		
33.	Total ceded reinsurance recoverables	77,358,005,434		
34.	Premiums and considerations	9,037,573		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	1,151,367,361		
37.	Reinsurance with certified reinsurers			
38.	Funds held under reinsurance treaties with certified reinsurers			
39.	Other ceded reinsurance payables/offsets	65,807,810,114		
40.	Total ceded reinsurance payable/offsets	66,968,215,048		
41.	Total net credit for ceded reinsurance	10,389,790,386		

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
LONG-TERM BONDS												
1. Exempt obligations	3,441,043,967	8,667,358,991		954,950,849	3,441,043,967	9,622,309,840						
2.1 NAIC Designation Category 1.A	4,973,408,970	7,936,857,055		1,181,218,190	4,973,408,970	9,118,075,244	271,162,146	1,743,813			271,162,146	1,743,813
2.2 NAIC Designation Category 1.B	96,008,860	752,920,882		341,946,325	96,008,860	1,094,867,207	20,476,879				20,476,879	
2.3 NAIC Designation Category 1.C	2,377,715,919	4,437,152,979		1,038,506,293	2,377,715,919	5,475,659,272	144,109,618				144,109,618	
2.4 NAIC Designation Category 1.D	1,146,206,848	2,943,917,706		903,327,371	1,146,206,848	3,847,245,077	125,439,745	1,672,206			125,439,745	1,672,206
2.5 NAIC Designation Category 1.E	503,096,839	3,495,248,776		1,121,688,472	503,096,839	4,616,937,247	80,098,574	970,418			80,098,574	970,418
2.6 NAIC Designation Category 1.F	7,240,341,004	11,410,844,413		4,231,394,572	7,240,341,004	15,642,238,985	293,180,290	4,475,946			293,180,290	4,475,946
2.7 NAIC Designation Category 1.G	2,807,463,311	7,899,074,753		3,945,914,302	2,807,463,311	11,844,989,055	366,454,349				366,454,349	
2.8 Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	19,144,241,751	38,876,016,564		12,763,995,525	19,144,241,751	51,640,012,089	1,300,921,600	8,862,383			1,300,921,600	8,862,383
3.1 NAIC Designation Category 2.A	5,750,164,650	10,255,721,314		4,526,760,090	5,750,164,650	14,782,481,403	269,728,844	2,225,800			269,728,844	2,225,800
3.2 NAIC Designation Category 2.B	4,676,552,448	10,638,651,182		4,814,626,203	4,676,552,448	15,453,277,385	351,418,472	5,094,229			351,418,472	5,094,229
3.3 NAIC Designation Category 2.C	2,368,264,674	11,456,472,293		3,788,327,934	2,368,264,674	15,244,800,227	410,518,478	6,210,967			410,518,478	6,210,967
3.4 Subtotal NAIC 2 (3.1+3.2+3.3)	12,794,981,772	32,350,844,788		13,129,714,228	12,794,981,772	45,480,559,016	1,031,665,794	13,530,995			1,031,665,794	13,530,995
4.1 NAIC Designation Category 3.A	120,689,654	478,306,803		143,604,342	120,689,654	621,911,145	16,893,305				16,893,305	
4.2 NAIC Designation Category 3.B	16,847,745	545,988,748		246,104,467	16,847,745	792,093,215	14,906,205				14,906,205	
4.3 NAIC Designation Category 3.C	46,037,277	665,174,475		72,148,713	46,037,277	737,323,188	10,772,136	245,907			10,772,136	245,907
4.4 Subtotal NAIC 3 (4.1+4.2+4.3)	183,574,677	1,689,470,026		461,857,522	183,574,677	2,151,327,548	42,571,646	245,907			42,571,646	245,907
5.1 NAIC Designation Category 4.A	34,003,847	119,018,689		9,029,475	34,003,847	128,048,164						
5.2 NAIC Designation Category 4.B	165,837,829	211,533,461		56,751,459	165,837,829	268,284,919	7,744,032	614,768			7,744,032	614,768
5.3 NAIC Designation Category 4.C	155,511,223	103,031,545		49,634,446	155,511,223	152,665,991	5,927,154				5,927,154	
5.4 Subtotal NAIC 4 (5.1+5.2+5.3)	355,352,899	433,583,695		115,415,380	355,352,899	548,999,075	13,671,186	614,768			13,671,186	614,768
6.1 NAIC Designation Category 5.A	75,151,478	56,077,005		15,514,457	75,151,478	71,591,462	1,194,716				1,194,716	
6.2 NAIC Designation Category 5.B	49,824	104,424,683		9,733,329	49,824	114,158,012						
6.3 NAIC Designation Category 5.C	638,533	99,322,236		4,798,330	638,533	104,120,566	5,622,015				5,622,015	
6.4 Subtotal NAIC 5 (6.1+6.2+6.3)	75,839,835	259,823,924		30,046,116	75,839,835	289,870,040	6,816,731				6,816,731	
7. NAIC 6	8,253,338	139,520,654		32,794,852	8,253,338	172,315,506	10,307,095				10,307,095	
8. Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7)	36,003,288,239	82,416,618,641		27,488,774,472	36,003,288,239	109,905,393,113	2,405,954,051	23,254,053			2,405,954,051	23,254,053
PREFERRED STOCKS												
9. Highest quality		12,938,794				12,938,794						
10. High quality	602,630,703	329,598,680		422,795,006	602,630,703	752,393,686	7,199,475				7,199,475	
11. Medium quality	72,256,935	102,290,999		14,297,009	72,256,935	116,588,007						
12. Low quality												
13. Lower quality												
14. In or near default		1,265		420		1,685						
15. Affiliated life with AVR												
16. Total preferred stocks (Sum of Lines 9 through 15)	674,887,638	444,829,737		437,092,435	674,887,638	881,922,172	7,199,475				7,199,475	

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
SHORT-TERM BONDS												
17. Exempt obligations												
18.1 NAIC Designation Category 1.A												
18.2 NAIC Designation Category 1.B												
18.3 NAIC Designation Category 1.C												
18.4 NAIC Designation Category 1.D												
18.5 NAIC Designation Category 1.E												
18.6 NAIC Designation Category 1.F												
18.7 NAIC Designation Category 1.G				600,544		600,544						
18.8 Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7)				600,544		600,544						
19.1 NAIC Designation Category 2.A		18,568,618		2,282,162		20,850,780						
19.2 NAIC Designation Category 2.B				608,215		608,215						
19.3 NAIC Designation Category 2.C				1,802,914		1,802,914						
19.4 Subtotal NAIC 2 (19.1+19.2+19.3)		18,568,618		4,693,291		23,261,909						
20.1 NAIC Designation Category 3.A												
20.2 NAIC Designation Category 3.B												
20.3 NAIC Designation Category 3.C				198,670		198,670						
20.4 Subtotal NAIC 3 (20.1+20.2+20.3)				198,670		198,670						
21.1 NAIC Designation Category 4.A												
21.2 NAIC Designation Category 4.B												
21.3 NAIC Designation Category 4.C												
21.4 Subtotal NAIC 4 (21.1+21.2+21.3)												
22.1 NAIC Designation Category 5.A												
22.2 NAIC Designation Category 5.B												
22.3 NAIC Designation Category 5.C												
22.4 Subtotal NAIC 5 (22.1+22.2+22.3)												
23. NAIC 6												
24. Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23)		18,568,618		5,492,505		24,061,123						
DERIVATIVE INSTRUMENTS												
25. Exchange traded		151,103,325				151,103,325						
26. Highest quality	5,119,997	3,970,009,707		105,047,779	5,119,997	4,075,057,486	5,273,132				5,273,132	
27. High quality												
28. Medium quality												
29. Low quality												
30. Lower quality												
31. In or near default												
32. Total derivative instruments	5,119,997	4,121,113,033		105,047,779	5,119,997	4,226,160,812	5,273,132				5,273,132	
33. Total (Lines 8+16+24+32)	36,683,295,873	87,001,130,029		28,036,407,191	36,683,295,873	115,037,537,220	2,418,426,658	23,254,053			2,418,426,658	23,254,053

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	MORTGAGE LOANS												
	In Good Standing:												
34.	Farm mortgages - CM1 - highest quality												
35.	Farm mortgages - CM2 - high quality												
36.	Farm mortgages - CM3 - medium quality												
37.	Farm mortgages - CM4 - low medium quality												
38.	Farm mortgages - CM5 - low quality												
39.	Residential mortgages - insured or guaranteed		224,174,104		155,553,611		379,727,715						
40.	Residential mortgages - all other	14,761,570,347	15,828,581,213		2,229,938,974	14,761,570,347	18,058,520,187						
41.	Commercial mortgages - insured or guaranteed												
42.	Commercial mortgages - all other - CM1 - highest quality	783,829,216	1,951,982,664		105,730,402	783,829,216	2,057,713,066	3,350,216				3,350,216	
43.	Commercial mortgages - all other - CM2 - high quality	8,262,900,780	11,277,883,330		1,686,185,133	8,262,900,780	12,964,068,463	36,938,389				36,938,389	
44.	Commercial mortgages - all other - CM3 - medium quality	991,877,438	3,535,141,079		492,752,609	991,877,438	4,027,893,688	15,517,857				15,517,857	
45.	Commercial mortgages - all other - CM4 - low medium quality		54,729,050				54,729,050						
46.	Commercial mortgages - all other - CM5 - low quality		152,335,312		2,415,191		154,750,503						
	Overdue, Not in Process:												
47.	Farm mortgages												
48.	Residential mortgages - insured or guaranteed		24,434,974		22,439,075		46,874,049						
49.	Residential mortgages - all other	81,019,230	118,606,642		25,932,879	81,019,230	144,539,521						
50.	Commercial mortgages - insured or guaranteed												
51.	Commercial mortgages - all other	4,293,717	223,573,956		14,318,084	4,293,717	237,892,040						
	In Process of Foreclosure:												
52.	Farm mortgages												
53.	Residential mortgages - insured or guaranteed		5,746,738		4,022,848		9,769,586						
54.	Residential mortgages - all other	69,164,770	116,148,480		49,693,278	69,164,770	165,841,758						
55.	Commercial mortgages - insured or guaranteed												
56.	Commercial mortgages - all other	4,601,625	10,806,530		8,113,147	4,601,625	18,919,678						
57.	Total Schedule B mortgages (Sum of Lines 34 through 56)	24,959,257,123	33,524,144,072		4,797,095,232	24,959,257,123	38,321,239,304	55,806,462				55,806,462	
	COMMON STOCK												
58.	Unaffiliated public		20,974,590		6,505		20,981,095						
59.	Unaffiliated private		7,498,911		104,672		7,603,583						
60.	Federal Home Loan Bank		651,204,000				651,204,000						
61.	Affiliated life with AVR												
	Affiliated Investment Subsidiary:												
62.	Fixed income exempt obligations												
63.	Fixed income highest quality												
64.	Fixed income high quality												
65.	Fixed income medium quality												
66.	Fixed income low quality												
67.	Fixed income lower quality												
68.	Fixed income in or near default												
69.	Unaffiliated common stock public												
70.	Unaffiliated common stock private												
71.	Real estate												
72.	Affiliated-certain other (See SVO Purposes & Procedures Manual)												
73.	Affiliated - all other												
74.	Total common stock (Sum of Lines 58 through 73)		679,677,501		111,177		679,788,678						

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
REAL ESTATE												
75. Home office property (General Account only)												
76. Investment properties		209,847,907				209,847,907						
77. Properties acquired in satisfaction of debt												
78. Total real estate (Sum of Lines 75 through 77)		209,847,907				209,847,907						
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
79. Exempt obligations												
80. Highest quality		418,913,380		67,895,586		486,808,965						
81. High quality	165,694,222	123,580,378		107,857,636	165,694,222	231,438,014						
82. Medium quality		243,259,863		25,910,641		269,170,504						
83. Low quality												
84. Lower quality												
85. In or near default		36,852,814				36,852,814	14,427,814				14,427,814	
86. Total with bond characteristics (Sum of Lines 79 through 85)	165,694,222	822,606,435		201,663,862	165,694,222	1,024,270,297	14,427,814				14,427,814	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
87. Highest quality												
88. High quality												
89. Medium quality												
90. Low quality												
91. Lower quality												
92. In or near default												
93. Affiliated life with AVR												
94. Total with preferred stock characteristics (Sum of Lines 87 through 93)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
95. Mortgages - CM1 - highest quality	146,681,081	23,468,080		2,318,449	146,681,081	25,786,530						
96. Mortgages - CM2 - high quality		50,684,272		5,007,180		55,691,452						
97. Mortgages - CM3 - medium quality		27,375,197		2,704,439		30,079,636						
98. Mortgages - CM4 - low medium quality												
99. Mortgages - CM5 - low quality												
100. Residential mortgages - insured or guaranteed												
101. Residential mortgages - all other												
102. Commercial mortgages - insured or guaranteed												
Overdue, Not in Process Affiliated:												
103. Farm mortgages												
104. Residential mortgages - insured or guaranteed												
105. Residential mortgages - all other												
106. Commercial mortgages - insured or guaranteed												
107. Commercial mortgages - all other												
In Process of Foreclosure Affiliated:												
108. Farm mortgages												
109. Residential mortgages - insured or guaranteed												
110. Residential mortgages - all other												
111. Commercial mortgages - insured or guaranteed												
112. Commercial mortgages - all other												
113. Total affiliated (Sum of Lines 95 through 112)	146,681,081	101,527,549		10,030,069	146,681,081	111,557,617						
114. Unaffiliated - in good standing with covenants	223,364,034				223,364,034							
115. Unaffiliated - in good standing defeased with government securities												
116. Unaffiliated - in good standing primarily senior	46,281,256	5,447,238		16,338,534	46,281,256	21,785,772						
117. Unaffiliated - in good standing all other												
118. Unaffiliated - overdue, not in process	239,348,368				239,348,368							
119. Unaffiliated - in process of foreclosure												
120. Total unaffiliated (Sum of Lines 114 through 119)	508,993,657	5,447,238		16,338,534	508,993,657	21,785,772						
121. Total with mortgage loan characteristics (Lines 113 + 120)	655,674,738	106,974,786		26,368,603	655,674,738	133,343,389						
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122. Unaffiliated public												
123. Unaffiliated private	2,457,440	462,406,095		60,421,281	2,457,440	522,827,375	27,865				27,865	
124. Affiliated life with AVR												
125. Affiliated certain other (See SVO Purposes & Procedures Manual)		32,941,066		4,664,408		37,605,474						
126. Affiliated other - all other	2,601,792,988	3,682,506,779		1,004,911,671	2,601,792,988	4,687,418,450						
127. Total with common stock characteristics (Sum of Lines 122 through 126)	2,604,250,428	4,177,853,939		1,069,997,360	2,604,250,428	5,247,851,299	27,865				27,865	

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
128. Home office property (General Account only)												
129. Investment properties		1,077,380,984		114,341,595		1,191,722,579						
130. Properties acquired in satisfaction of debt												
131. Total with real estate characteristics (Sum of Lines 128 through 130)		1,077,380,984		114,341,595		1,191,722,579						
INVESTMENTS IN TAX CREDIT STRUCTURES												
132. Yield guaranteed state tax credit investments												
133. Qualifying federal tax credit investments												
134. Qualifying state tax credit investments												
135. Other tax credit investments												
136. Total tax credit investments (Sum of Lines 132 through 135)												
RESIDUAL TRANCHES OR INTERESTS												
137. Bonds - unaffiliated	102,340,186	39,236,151		2,224,177	102,340,186	41,460,328						
138. Bonds - affiliated												
139. Common stock - unaffiliated												
140. Common stock - affiliated		28,696,845		4,651,055		33,347,899						
141. Preferred stock - unaffiliated												
142. Preferred stock - affiliated												
143. Real estate - unaffiliated												
144. Real estate - affiliated		2,862,580		421,223		3,283,803						
145. Mortgage loans - unaffiliated												
146. Mortgage loans - affiliated	2,242,349	1,474,625			2,242,349	1,474,625						
147. Other - unaffiliated												
148. Other - affiliated		402,469,381		65,904,948		468,374,328						
149. Total residual tranches or interests (Sum of Lines 137 through 148)	104,582,535	474,739,582		73,201,403	104,582,535	547,940,984						
SURPLUS NOTES AND CAPITAL NOTES												
150. Highest quality	97,750,000	518,974,120		168,137,146	97,750,000	687,111,266	19,189,280				19,189,280	
151. High quality	477,742,010	1,272,171,079		361,849,573	477,742,010	1,634,020,652	46,980,460				46,980,460	
152. Medium quality	36,784,251	288,744,623		81,275,959	36,784,251	370,020,583						
153. Low quality												
154. Lower quality												
155. In or near default												
156. Total with bond characteristics (Sum of Lines 150 through 155)	612,276,261	2,079,889,823		611,262,678	612,276,261	2,691,152,501	66,169,740				66,169,740	
ALL OTHER INVESTMENTS												
157. NAIC 1 working capital finance investments												
158. NAIC 2 working capital finance investments												
159. Other invested assets - Schedule BA	7,171,382	2,729,834,884		449,714,011	7,171,382	3,179,548,895						
160. Other short-term invested assets - Schedule DA												
161. Cash and Cash Equivalents	526,791,604	6,594,150,032		1,403,013,091	526,791,604	7,997,163,123	226,383,218	5,283,995			226,383,218	5,283,995
162. Total all other (Sum of Lines 157 through 161)	533,962,986	9,323,984,916		1,852,727,102	533,962,986	11,176,712,018	226,383,218	5,283,995			226,383,218	5,283,995
163. Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162)	66,318,994,166	139,478,229,974		36,783,176,203	66,318,994,166	176,261,406,177	2,781,241,757	28,538,048			2,781,241,757	28,538,048
164. Total non-guaranteed Separate Account assets	XXX	XXX	XXX	XXX			XXX	XXX	XXX	XXX		
165. Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164)	XXX	XXX	XXX	XXX	66,318,994,166	176,261,406,177	XXX	XXX	XXX	XXX	2,781,241,757	28,538,048

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	772,202	487,925,455	39,080		488,736,737	1,965,884
2. Alaska	AK	L	88,950	42,137,946	3,621		42,230,517	
3. Arizona	AZ	L	1,686,190	888,164,660	77,374		889,928,225	1,477,333
4. Arkansas	AR	L	381,853	129,733,186	32,198		130,147,237	482,332
5. California	CA	L	6,360,373	4,425,626,746	320,064		4,432,307,183	6,885,214
6. Colorado	CO	L	1,337,343	521,269,648	59,002		522,665,993	2,604,450
7. Connecticut	CT	L	527,258	622,027,459	71,921		622,626,638	3,364,526
8. Delaware	DE	L	206,324	201,001,374	12,660		201,220,358	16,831,082,101
9. District of Columbia	DC	L	78,579	38,610,585	6,356		38,695,520	507,869
10. Florida	FL	L	4,600,851	4,334,947,208	216,475		4,339,764,534	8,977,517
11. Georgia	GA	L	2,430,111	1,041,352,309	120,642		1,043,903,062	1,114,350
12. Hawaii	HI	L	409,717	171,740,104	6,748		172,156,570	122,037
13. Idaho	ID	L	299,944	142,902,212	22,851		143,225,007	2,910,471
14. Illinois	IL	L	2,861,572	1,371,362,173	94,262		1,374,318,007	1,717,498
15. Indiana	IN	L	2,221,966	715,640,223	98,430		717,960,619	1,852,490
16. Iowa	IA	L	3,202,388	276,234,303	35,883		279,472,574	1,900,309
17. Kansas	KS	L	1,361,179	149,344,825	44,038		150,750,041	706,153
18. Kentucky	KY	L	1,693,894	416,784,873	149,508		418,628,275	56,682
19. Louisiana	LA	L	4,670,939	391,591,502	957,160		397,219,601	368,754
20. Maine	ME	L	131,753	110,621,289	34,210		110,787,252	
21. Maryland	MD	L	1,248,661	726,305,450	74,118		727,628,229	2,817,128
22. Massachusetts	MA	L	631,434	620,486,071	74,739		621,192,243	536,088,792
23. Michigan	MI	L	4,669,466	1,397,343,913	95,833		1,402,109,212	4,916,302
24. Minnesota	MN	L	8,172,481	493,567,520	51,357		501,791,358	2,642,863
25. Mississippi	MS	L	485,737	223,795,863	32,895		224,314,494	172,808
26. Missouri	MO	L	1,971,379	1,374,273,926	60,388		1,376,305,693	1,861,738
27. Montana	MT	L	153,016	37,688,850	10,182		37,852,049	435,400
28. Nebraska	NE	L	927,641	108,202,609	21,768		109,152,018	821,374
29. Nevada	NV	L	438,923	325,692,465	22,874		326,154,262	585,376
30. New Hampshire	NH	L	128,064	146,706,155	20,333		146,854,553	403,804
31. New Jersey	NJ	L	1,043,050	1,594,689,666	109,158		1,595,841,874	8,766,588
32. New Mexico	NM	L	298,034	86,856,421	24,757		87,179,212	156,940
33. New York	NY	N	817,835	183,444,466	9,283		184,271,584	
34. North Carolina	NC	L	8,529,337	1,553,065,063	902,311		1,562,496,711	5,980,187
35. North Dakota	ND	L	299,467	93,780,259	881		94,080,607	215,511
36. Ohio	OH	L	3,458,376	1,832,893,687	137,259		1,836,489,322	4,255,080
37. Oklahoma	OK	L	990,233	182,379,414	32,773		183,402,420	966,836
38. Oregon	OR	L	1,060,786	256,360,318	47,041		257,468,146	1,052,141
39. Pennsylvania	PA	L	2,800,046	2,156,312,775	202,641		2,159,315,462	6,104,346
40. Rhode Island	RI	L	300,545	115,075,845	12,968		115,389,358	343,220
41. South Carolina	SC	L	11,924,139	621,778,347	1,787,839		635,490,325	1,493,767
42. South Dakota	SD	L	287,802	94,538,786	7,990		94,834,578	219,521
43. Tennessee	TN	L	1,973,957	783,586,774	158,794		785,719,525	2,809,692
44. Texas	TX	L	5,391,242	2,182,667,989	270,912		2,188,330,143	11,443,520
45. Utah	UT	L	644,804	339,333,216	31,018		340,009,037	944,831
46. Vermont	VT	L	47,647	47,308,553	10,211		47,366,411	2,000,000
47. Virginia	VA	L	1,544,345	991,820,623	96,454		993,461,421	3,952,011
48. Washington	WA	L	3,651,799	536,395,505	76,680		540,123,984	3,859,091
49. West Virginia	WV	L	660,414	239,712,274	132,222		240,504,911	32,558
50. Wisconsin	WI	L	5,541,723	443,750,298	50,402		449,342,424	2,773,324
51. Wyoming	WY	L	83,869	31,113,749	6,762		31,204,380	
52. American Samoa	AS	N						
53. Guam	GU	N		(510)			(510)	
54. Puerto Rico	PR	L	2,568	957,454	23		960,045	
55. U.S. Virgin Islands	VI	N		(26)			(26)	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	269,358	64,274			333,633	
58. Aggregate other alien	OT	XXX	67,109	465,334			532,443	8,950,000,000
59. Subtotal		XXX	105,838,675	36,301,431,459	6,975,346		36,414,245,480	26,426,210,719
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	18,409,621				18,409,621	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	3,142,419				3,142,419	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	2,017,973		90,212		2,108,185	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (direct business)		XXX	129,408,688	36,301,431,459	7,065,557		36,437,905,705	26,426,210,719
96. Plus reinsurance assumed		XXX	8,138,518	8,180,587,710			8,188,726,229	
97 Totals (all business)		XXX	137,547,206	44,482,019,170	7,065,557		44,626,631,934	26,426,210,719
98. Less reinsurance ceded		XXX	136,936,803	35,638,312,776	6,953,354		35,782,202,934	16,225,739,756
99. Totals (all business) less reinsurance ceded		XXX	610,403	8,843,706,393	(c) 112,203		8,844,429,000	10,200,470,963
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	67,109	465,334			532,443	8,950,000,000
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	67,109	465,334			532,443	8,950,000,000
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Premium and annuity considerations were allocated to state according to the mailing address of the policyholder.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	772,202	487,925,455	3,907		1,965,884	490,667,448
2. Alaska	AK	88,950	42,137,946	939			42,227,835
3. Arizona	AZ	1,686,190	888,164,660	29,462		1,477,333	891,357,645
4. Arkansas	AR	381,853	129,733,186	3,934		482,332	130,601,306
5. California	CA	6,360,373	4,425,626,746	103,422		6,885,214	4,438,975,755
6. Colorado	CO	1,337,343	521,269,648	12,217		2,604,450	525,223,659
7. Connecticut	CT	527,258	622,027,459	43,303		3,364,526	625,962,546
8. Delaware	DE	206,324	201,001,374	601		16,831,082,101	17,032,290,399
9. District of Columbia	DC	78,579	38,610,585	1,585		507,869	39,198,618
10. Florida	FL	4,600,851	4,334,947,208	134,258		8,977,517	4,348,659,835
11. Georgia	GA	2,430,111	1,041,352,309	21,712		1,114,350	1,044,918,482
12. Hawaii	HI	409,717	171,740,104	316		122,037	172,272,174
13. Idaho	ID	299,944	142,902,212	5,441		2,910,471	146,118,068
14. Illinois	IL	2,861,572	1,371,362,173	22,319		1,717,498	1,375,963,563
15. Indiana	IN	2,221,966	715,640,223	35,041		1,852,490	719,749,719
16. Iowa	IA	3,202,388	276,234,303	12,883		1,900,309	281,349,883
17. Kansas	KS	1,361,179	149,344,825	16,966		706,153	151,429,123
18. Kentucky	KY	1,693,894	416,784,873	19,998		56,682	418,555,447
19. Louisiana	LA	4,670,939	391,591,502	1,255		368,754	396,632,449
20. Maine	ME	131,753	110,621,289	20,738			110,773,780
21. Maryland	MD	1,248,661	726,305,450	26,643		2,817,128	730,397,882
22. Massachusetts	MA	631,434	620,486,071	38,830		536,088,792	1,157,245,127
23. Michigan	MI	4,669,466	1,397,343,913	21,840		4,916,302	1,406,951,522
24. Minnesota	MN	8,172,481	493,567,520	50,307		2,642,863	504,433,171
25. Mississippi	MS	485,737	223,795,863	5,321		172,808	224,459,729
26. Missouri	MO	1,971,379	1,374,273,926	11,568		1,861,738	1,378,118,610
27. Montana	MT	153,016	37,688,850	1,370		435,400	38,278,636
28. Nebraska	NE	927,641	108,202,609	8,701		821,374	109,960,325
29. Nevada	NV	438,923	325,692,465	3,652		585,376	326,720,416
30. New Hampshire	NH	128,064	146,706,155	8,687		403,804	147,246,711
31. New Jersey	NJ	1,043,050	1,594,689,666	55,878		8,766,588	1,604,555,182
32. New Mexico	NM	298,034	86,856,421	6,862		156,940	87,318,257
33. New York	NY	817,835	183,444,466	4,863			184,267,164
34. North Carolina	NC	8,529,337	1,553,065,063	21,955		5,980,187	1,567,596,542
35. North Dakota	ND	299,467	93,780,259	554		215,511	94,295,792
36. Ohio	OH	3,458,376	1,832,893,687	68,293		4,255,080	1,840,675,435
37. Oklahoma	OK	990,233	182,379,414	3,734		966,836	184,340,216
38. Oregon	OR	1,060,786	256,360,318	24,032		1,052,141	258,497,277
39. Pennsylvania	PA	2,800,046	2,156,312,775	98,206		6,104,346	2,165,315,373
40. Rhode Island	RI	300,545	115,075,845	4,940		343,220	115,724,550
41. South Carolina	SC	11,924,139	621,778,347	(5,037)		1,493,767	635,191,217
42. South Dakota	SD	287,802	94,538,786	3,006		219,521	95,049,116
43. Tennessee	TN	1,973,957	783,586,774	35,189		2,809,692	788,405,612
44. Texas	TX	5,391,242	2,182,667,989	24,967		11,443,520	2,199,527,719
45. Utah	UT	644,804	339,333,216	9,885		944,831	340,932,736
46. Vermont	VT	47,647	47,308,553	5,864		2,000,000	49,362,064
47. Virginia	VA	1,544,345	991,820,623	18,290		3,952,011	997,335,268
48. Washington	WA	3,651,799	536,395,505	24,157		3,859,091	543,930,552
49. West Virginia	WV	660,414	239,712,274	713		32,558	240,405,960
50. Wisconsin	WI	5,541,723	443,750,298	21,665		2,773,324	452,087,012
51. Wyoming	WY	83,869	31,113,749	115			31,197,733
52. American Samoa	AS						
53. Guam	GU		(510)				(510)
54. Puerto Rico	PR	2,568	957,454				960,022
55. U.S. Virgin Islands	VI		(26)				(26)
56. Northern Mariana Islands	MP						
57. Canada	CAN	269,358	64,274				333,633
58. Aggregate other alien	OT	67,109	465,334			8,950,000,000	8,950,532,443
59. Total		105,838,675	36,301,431,459	1,095,348		26,426,210,719	62,834,576,201

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

Athene Bermuda Employee Company Ltd.

Athene IP Holding Ltd.

Athene North Employment Service Corporation

Athora Holding Ltd.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Asset Management, Inc.

- Apollo Principal Holdings C GP, Ltd.
  - Apollo Principal Holdings C, L.P.
    - Apollo Global Private Markets (E) Aggregator GP S.a r.l.
    - A-A Mortgage Holdco, LLC
    - Apollo ARED Advisors GP, LLC
    - Apollo ADLE Advisors GP, LLC
      - Apollo AOPE Advisors, L.P.
    - AION Co-Investors (D) Ltd
    - Apollo Asia Real Estate Co-Investors (FC-D), Ltd.
    - Apollo Structured Credit Recovery Co-Investors IV (D) LLC
    - Apollo Asia Real Estate Advisors GP, LLC
      - Apollo Asia Real Estate Advisors, L.P.
        - Apollo Asia Real Estate Fund, L.P.
      - Apollo Asia Real Estate AAC Advisors, L.P.
        - Apollo Asia Real Estate AAC Fund, L.P.
      - Apollo Asia Link Coinvestment Advisors, L.P.
        - Apollo Asia Link Coinvestment Fund I, L.P.
      - Apollo Asia Hurstville Co-Investment Advisors L.P.
        - Apollo Asia Hurstville Co-Investment Fund L.P.
    - Apollo Athora Advisors GP, LLC
      - Apollo Athora Advisors, L.P.
    - Apollo AGER Co-Investors Management, LLC
      - Apollo AGER Co-Investors (A-UK), L.P.
      - Apollo AGER Co-Investors (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

Apollo Chiron Advisors GP, LLC

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

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

APO Corp.

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

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

PART 1 – ORGANIZATIONAL CHART

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

AGRE CMBS GP LLC
AGRE CMBS GP II LLC
2012 CMBS-I GP LLC
2012 CMBS-II GP LLC
2012 CMBS-III GP LLC
Apollo ANRP Capital Management, LLC
- Apollo ANRP Advisors, L.P.
  - Apollo ANRP Fund Administration, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Co-Investors X (D), L.P.
Apollo Co-Investors IX (A), L.P.
Apollo Co-Investors IX (D), L.P.
- Apollo Co-Investors VI (A), LLC
- Apollo Co-Investors VI (B), LLC
- Apollo Co-Investors VI (C), LLC
- Apollo Co-Investors VI (D), L.P.
- Apollo Co-Investors VII (A), L.P

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Royalties Co-Investors I (D), L.P.
Apollo RRH Co-Investors (A), L.P.
Apollo Senior Loan Fund Co-Investors (D), L.P.
Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.
Apollo SOMA Co-Investors, LLC
Apollo SPAC Co-Investors I (A), L.P.
Apollo SPAC Co-Investors I (D), L.P.
Apollo Special Situations Co-Investors (A), L.P.
Apollo Special Situations Co-Investors (D), L.P.
Apollo Special Situations Co-Investors (IH-A), L.P.
Apollo Special Situations Co-Investors (IH-D), L.P
Apollo SPN Co-Investors (D), L.P.
Apollo SPN Co-Investors (DC-D), L.P.
Apollo SPN Co-Investors (FC-D), L.P.
Apollo Structured Credit Recovery Co-Investors IV (A) LP
Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
Apollo Total Return Co-Investors (A) LP
Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
Apollo Tower Credit Co-Investors (DE FC-D), L.P.
Apollo Union Street Co-Investors (D), L.P.
Apollo Union Street SPV Co-Investors (D), L.P.
Apollo USREF Co-Investors II (A), L.P.
Apollo USREF Co-Investors III (A), L.P.
Apollo USREF Co-Investors III (D), L.P.
Apollo USREF III Royce Co-Investors (A), L.P.
Apollo Venerable Co-Investors (A), L.P.
FCI Co-Investors II (A), L.P.
FCI Co-Investors III (A), L.P.
FCI Co-Investors IV (A), L.P.
FCI Co-Investors IV (D), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.
VA Capital Management CIV GP, LLC
VA Capital Management Co-Investors, L.P.
AP Violet Advisors GP, LLC
VLS Holdings Advisors GP LLC
VLS Holdings Advisors, L.P.
Apollo Advisors V (EH), LLC
Apollo Advisors V (EH Cayman), L.P.
Apollo Advisors VI (EH-GP), Ltd.
Apollo Advisors VI (EH), L.P.
Apollo Advisors VII (EH-GP), Ltd.
Apollo Advisors VII (EH), L.P.
AAA Life Re Carry, L.P.
Apollo ANRP Advisors (IH-GP), LLC
Apollo ANRP Advisors (IH), L.P.
Financial Credit I Capital Management, LLC
Financial Credit Investment Advisors I, L.P.
Apollo SPN Capital Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo SPN Advisors, L.P.
  - Apollo SPN Investments I, L.P.
- AAA MIP Limited
  - AAA Associates, L.P.
- AP Caps II Holdings GP, LLC
  - Acropolis Infrastructure Acquisition Sponsor, L.P.
  - APSG Sponsor, L.P.
  - APSG Sponsor II, L.P.
  - APSG Sponsor III, L.P.
  - Delphi Growth Capital Sponsor, L.P.
- APSG Advisors GP, LLC
  - Acropolis Infrastructure Acquisition Advisors, L.P.
  - APSG Advisors, L.P.
  - APSG Advisors II, L.P.
  - Delphi Growth Capital Advisors, L.P.
- Delaware Rose GP L.L.C
  - Apollo Rose GP, L.P.
    - Apollo Rose II Co-Investors (H), L.P.
    - Apollo Rose II (A), L.P.
    - Apollo Rose II (B), L.P.
    - Apollo Rose II (C), L.P.
    - Apollo Rose II (D), L.P.
    - Apollo Rose II (E), L.P.
    - Apollo Rose II (F), L.P.
    - Apollo Rose II (G), L.P.
      - Catalina Holdings (Bermuda) Ltd.
        - Catalina Re Bermuda Ltd (formerly Catalina Alpha Ltd)
          - Catalina General Insurance Ltd.
            - Propco (Telford) Limited
            - Asia Capital Reinsurance Group PTE. Ltd.
              - Asia Capital Reinsurance Malaysia SDN BHD
            - Catalina Echo Limited
              - Residential Loss Control Holdings LLC
                - Home Construction Management Inc
                  - ProBuilders Specialty Insurance Company
            - Elbow Re Ltd. [transferred from Catalina Beta Ltd.]
              - Catalina Acra Zurich Reinsurance Trust (Elbow sub-account)
              - Catalina Oxenwood Investments Ltd
                - OXW Catalina UK Limited
                  - OXW Catalina (Logistics XXV) Limited
                  - OXW Catalina (Logistics XXVI) Limited
                  - OXW Catalina (Logistics XXVII) Limited
                  - AD Land Exeter Ltd
              - Catalina Oxenwood European Investments Ltd.
                - Oxenwood Catalina III Limited
                  - OXW Catalina European Holdco S.à r.l.
                    - OXW Catalina (Germany II) S.à r.l.
                    - OXW Catalina Neuss S.à r.l.

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

PART 1 – ORGANIZATIONAL CHART

- Catalina Oxenwood Real Estate II Ltd
  - OXW Capital LP
    - Oxenwood Luxembourg S.à r.l.
  - Oxenwood Real Estate LLP
    - OXW Capital Management Limited
  - OXW Partners LP
    - Oxenwood JV Capital Limited
      - Oxenwood Luxembourg S.à r.l.
  - OXW Partners 2 LP
    - Oxenwood JV Capital 2 Limited
      - Oxenwood Luxembourg 2 S.à r.l.
  - OLF1 Partners LP
  - Catalina Permian Ltd
- Catalina Oxenwood European Investments Ltd
  - Oxenwood Catalina III Limited
    - OXW Catalina European Holdco S.à r.l.
      - OXW Catalina (Germany II) S.à r.l.
      - OXW Catalina Neuss S.à r.l.
- Catalina Permian Ltd
- Catalina Acra Zurich Reinsurance Trust (Catalina sub-account)
  - Catalina Oxenwood Investments Ltd
    - OXW Catalina UK Limited
      - OXW Catalina (Logistics XXV) Limited
      - OXW Catalina (Logistics XXVI) Limited
      - OXW Catalina (Logistics XXVII) Limited
      - AD Land Exeter Ltd
  - Catalina Oxenwood European Investments Ltd.
    - Oxenwood Catalina III Limited
      - OXW Catalina European Holdco S.à r.l.
        - OXW Catalina (Germany II) S.à r.l.
        - OXW Catalina Neuss S.à r.l.
  - Propco (Newport) Limited
  - Propco (Greenock) Limited
  - Propco (Yeovil) Limited
- Catalina Oxenwood Investments Ltd
  - OXW Catalina UK Limited
    - OXW Catalina (Logistics XXV) Limited
    - OXW Catalina (Logistics XXVI) Limited
    - OXW Catalina (Logistics XXVII) Limited
    - AD Land Exeter Ltd
- Catalina Holdings UK Limited
  - Catalina Worthing Insurance Limited
    - Catalina Oxenwood Investments Ltd
      - OXW Catalina UK Limited
        - OXW Catalina (Logistics XXV) Limited
        - OXW Catalina (Logistics XXVI) Limited
        - OXW Catalina (Logistics XXVII) Limited
        - AD Land Exeter Ltd

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

PART 1 – ORGANIZATIONAL CHART

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

- Apollo Rose II (I), L.P.
- Apollo Wessex Advisors GP, LLC
  - Apollo Wessex Advisors, L.P.
    - Wessex Holdings, L.P.
- AP Extreme Advisors GP, LLC

APH Holdings, L.P.

- Apollo Capital Management XI, LLC
- ARED Capital Management, LLC
  - ARED Advisors I, L.P.
- Apollo Overseas Partners (Lux) GP, S.a r.l.
- Apollo CGC Clean Energy Mobilization Advisors GP, LLC
  - Apollo CGC Clean Energy Mobilization Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

Apollo Hybrid Value Capital Management, LLC
- Apollo Hybrid Value Advisors, L.P.
  - Apollo HVF Co-Investors (B), L.P.
  - Apollo HVF Co-Investors (C), L.P.
  - Apollo Hybrid Value Fund, L.P.
  - Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
  - Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
    - Apollo Hybrid Value Overseas Partners (Lux), SCSp
  - Apollo Hybrid Value Overseas Partners, L.P.
  - AA Direct GP, LLC
    - AA Direct, L.P.
  - AP Ulysses Advisors, LLC
    - AP Violet, L.P.
      - VA Capital Company LLC
        - Venerable Holdings, Inc.
          - Venerable Insurance and Annuity Company
            - Corporate Solutions Life Reinsurance Company
            - Rocky Range, Inc.
          - Directed Services LLC
          - VIAC Services Company
          - Venerable Investment Advisers, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

Apollo Infra Equity Advisors (IH-GP), LLC
- Apollo Infra Equity Advisors (IH UT), L.P.
- Apollo Infra Equity Advisors (IH), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Infra Equity Feeder Fund (TE Debt), L.P.
- Apollo Infra Equity International Fund, L.P.

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

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

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

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

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

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

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

AA IX Holdings, LLC

Apollo Impact Mission Capital Management, LLC
- Apollo Impact Mission Advisors, L.P.
  - Apollo Impact Mission Co-Investors (B), L.P.
  - Apollo Impact Mission Fund, L.P.
  - Apollo Impact Mission Fund (Overseas), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Historic LifePoint Hospitals, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

- LifePoint CSLP, LLC
  - Lifepoint Corporate Services, General Partnership
    - Forward Health Ventures (A) LLC
    - Forward Health Ventures (B) LLC
- LifePoint Holdings 2, LLC
  - Acquisition Bell Hospital, LLC
    - Upper Peninsula Health Plan, LLC
    - Upper Peninsula Managed Care, LLC
  - AMG-Crockett, LLC
  - AMG-Southern Tennessee, LLC
  - AMG-Trinity, LLC
  - Athens Physicians Practice, LLC
  - Athens Regional Medical Center, LLC
  - Athens Surgery Center Partner, LLC
    - Athens Surgery Center, LLC
  - Bell JV, LLC
  - Bell Physician Practices, Inc.
  - Clark Regional Physician Practices, LLC
  - Community Medical, LLC
  - Community-Based Services, LLC
  - Crockett Hospital, LLC
  - Crockett PHO, LLC
  - Danville Diagnostic Imaging Center, LLC
  - Danville Physician Practices, LLC
  - Danville Regional Medical Center, LLC
    - Danville Regional Medical Center School of Health Professions, LLC
    - Gateway Health Alliance, Inc.
    - Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC
    - Two Rivers Physician Practices, LLC
  - DLP Partner, LLC
    - DLP Healthcare, LLC
      - DLP Marquette Holding Company, LLC
        - DLP Marquette Health Plan, LLC
          - Upper Peninsula Health Plan, LLC
          - Upper Peninsula Managed Care, LLC
        - DLP Marquette General Hospital, LLC
        - DLP Marquette JV, LLC
          - U.P. Imaging Management Services, LLC
        - DLP Marquette Physician Practices, Inc.
      - DLP Cardiac Partners, LLC
      - DLP Central NC Holding Company, LLC
        - DLP Central Carolina Medical Center, LLC
          - DLP Central Carolina Family Medicine, LLC
          - DLP Central Carolina Medical Group, LLC
          - DLP Central Carolina Physician Practices, LLC
        - DLP Central NC JV, LLC
          - Guardian Health Service, L.L.C.
          - American HomePatient of Sanford, LLC

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

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

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

Georgetown Rehabilitation, LLC
HDP Andalusia, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Meadowview Rights, LLC
- Northwest Medical Center-Winfield, LLC
- Norton Partner, LLC
- NWMC-Winfield Hospitalist Physicians, LLC
- NWMC-Winfield Physician Practices, LLC
- Piedmont Partner, LLC
- Portage Holding Company, LLC
  - PH Copper Country Apothecaries, LLC
  - Portage Hospital, LLC
    - Portage Calumet MOB, LLC
  - Portage JV, LLC
    - Ontonagon Community Health Center, Inc.
    - Upper Peninsula Health Plan, LLC
    - Upper Peninsula Managed Care, LLC
  - Portage Physician Practices, Inc.
- Portage Partner, LLC
- Professional Billing Services, LLC
- Providence Holding Company, LLC
  - Providence Group Practices, LLC
  - Providence Group Practices II, LLC
  - Providence Hospital, LLC
    - PERS Legacy, LLC
    - Providence Imaging Center, LLC
    - Providence Professional Services, LLC
  - Providence Physician Practices, LLC
- River Parishes Hospital, LLC
- River Parishes Partner, LLC
- River Parishes Physician Practices, LLC
- Rockdale Clinically Integrated Medical Care Organization, LLC
- Rockdale Hospital, LLC
- Rockdale Physician Practices, LLC
- Smith County Memorial Hospital, LLC
- Southern Tennessee EMS, LLC
- Southern Tennessee Medical Center, LLC
- Southern Tennessee PHO, LLC
- Spring View Hospital, LLC
- Spring View Physician Practices, LLC
- Springhill Medical Center, LLC
- Sumner Real Estate Holdings, LLC
  - SST Community Health, L.L.C.
- THM Physician Practice, LLC
- Ville Platte Medical Center, LLC
  - Wythe County Community Hospital, LLC
  - Wythe County Physician Practices, LLC

LifePoint NMTC, LLC
LifePoint PSO, LLC
My HealthPoint, LLC
Poitras Practice, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Riverton Oncology Practice, LLC
- Shared Business Services, LLC
- LifePoint Acquisition Corp.
  - LifePoint VA Holdings, Inc.
    - Clinch Professional Physician Services, LLC
    - Clinch Valley Medical Center, Inc.
    - Clinch Valley Physicians Associates, LLC
    - Clinch Valley Pulmonology, LLC
    - Clinch Valley Urology, LLC
    - Orthopedics of Southwest Virginia, LLC
  - LifePoint WV Holdings, Inc.
    - Raleigh General Hospital, LLC
    - West Virginia Management Services Organization, Inc.
- Lima HoldCo, LLC
  - Capella Health Holdings, LLC
    - Capella Holdings, LLC
      - Capella Healthcare, LLC
        - Capella DISCO, LLC
        - Kershaw Health Holdings, LLC
          - Kershaw Clinics, LLC
          - Kershaw Hospital, LLC
          - KershawHealth Ambulatory Surgery Center, LLC
          - KershawHealth Cancer Center, LLC
        - Muskogee Holdings, LLC
          - Capella Holdings of Oklahoma, LLC
            - Muskogee Medical and Surgical Associates, LLC
            - Muskogee Physician Group, LLC
            - Muskogee Regional Medical Center, LLC
            - Providence MRI Associates, L.L.C.
            - Providence Radiologic Services, L.C.
        - NPMC Holdings, LLC
          - Arkansas Healthcare Services, LLC
          - Hot Springs Imaging Center, LLC
          - Hot Springs National Park Hospital Holdings, LLC
            - National Park Real Property, LLC
          - National Park Cardiology Services, LLC
          - National Park Endoscopy Center, LLC
          - National Park Family Care, LLC
          - National Park GI Services, LLC
          - NPMC, LLC
        - Oregon Healthcorp, LLC
          - McMinnville Immediate Health Care, LLC
          - Willamette Valley Clinics, LLC
          - Willamette Valley Health Solutions, LLC
          - Willamette Valley Medical Center, LLC
            - Willamette Radiology Billing Services, LLC
        - RCCH PMDS, LLC
        - RCCH Trios Health Holdings, LLC

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

PART 1 – ORGANIZATIONAL CHART

- RCCH Washington Holdings, LLC
  - CMCH Holdings, LLC
  - Lourdes Holdings, LLC
    - Lourdes Hospital, LLC
    - Lourdes Physician Services, LLC
  - PNWCIN LLC
  - RCCH-Northwest, LLC
    - RCCH-UW Medicine Healthcare Holdings, LLC
      - CCMC Holdco, LLC
      - RCCH Trios Health, LLC
        - High Desert Surgery Center, L.L.C.
        - RCCH Trios Physicians, LLC
  - Saline County Hospital, LLC
  - St. Mary's Holdings, LLC
    - Russellville Holdings, LLC
    - Saint Mary's Primary Care Network, LLC
    - St. Mary's Physician Services, LLC
    - St. Mary's Specialty, LLC
  - Saline County Medical Center Joint Venture, LLC
    - Saline Clinics, LLC
    - Saline Hospital, LLC
      - Saline FirstCare, Inc.
- DLP Lima Partner, LLC
  - DLP Conemaugh Holding Company, LLC
    - DLP Conemaugh Memorial Medical Center, LLC
    - DLP Conemaugh Miners Medical Center, LLC
    - DLP Conemaugh Meyersdale Medical Center, LLC
    - DLP Conemaugh Physician Practices, LLC
    - DLP Conemaugh JV, LLC
  - Nason Medical Center, LLC
  - Nason Physician Practices, LLC
  - RCHP-Ottumwa Holdings, Inc.
    - Ottumwa Physicians, LLC
      - Ottumwa ER, LLC
      - Ottumwa Health Group, LLC
    - RCHP-Ottumwa, LLC
      - Collaborative Laboratory Services, L.L.C.
      - RRL Ottumwa, LLC
  - Western Plains Regional Hospital, LLC
    - Dodge City Healthcare Group, LLC
      - Western Plains Physician Practices, LLC
- Lima HoldCo Parent, LLC
- RCHP, LLC
  - Point of Life Indemnity, LTD.
  - RCHP Management Company, Inc.
  - RegionalCare Hospital Partners, LLC
    - Essent Healthcare, Inc.
      - EHCO, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Essent Healthcare of Massachusetts, Inc.
- Essent DISCO, LLC
- Essent Healthcare – Ayer, Inc.
- Essent Healthcare – Paris, Inc.
  - EHC PRMC G.P., LLC
    - Essent PRMC, L.P.
      - Texas & Oklahoma Preferred Provider System
  - EHC PRMC L.P., LLC
    - Essent PRMC, L.P.
  - Lamar County Clinical Services, Inc.
  - PRMC ER Group, Inc.
  - PRMC Healthcare Group, Inc.
- Essent Healthcare – Pennsylvania, Inc.
  - Essent Healthcare – Waynesburg, LLC
  - SRMC Healthcare Group, LLC
- Essent Realty, Inc.
- Sharon Hospital Holding Company
  - Essent Healthcare of Connecticut, Inc.
  - Tri-State Women's Services, LLC

Florence Physicians, LLC
- ECM Health Group, LLC
- ECM TVCC, LLC
- North Alabama Neuroservices, LLC
- North Alabama Ob-Gyn, LLC
- Shoals Health Group, LLC
- Shoals Obstetrics and Gynecology, LLC

North Alabama RCO Holding Company, LLC

RCHP-Clinical Trials, LLC

RCHP DISCO, LLC

RCHP-Florence, LLC
- Florence-UCC, LLC
  - Med-Plus Muscle Shoals, LLC
- NAMC Anesthesia Services, LLC
- Northwest Alabama Emergency Medicine, LLC

RCHP-McCurtain Memorial Holdings, LLC
- McCurtain Memorial Hospital, LLC

RCHP-Montana, LLC
- Billings-RCHP Healthcare Holdings, LLC
  - RCHP Billings-Missoula, LLC
    - Big Sky Surgery Center, LLC
    - Bitterroot Health Dialysis, LLC
    - Community Medical Center Dialysis, LLC

RCHP-Sierra Vista Holding, Inc.
- RCHP-Sierra Vista, Inc.
  - RCHP-Sierra Vista Residents, LLC
- RCHP-Sierra Vista Development, LLC
- RCHP-Sierra Vista Medical Office Complex, LLC
- RCHP-Sierra Vista Physicians Holdings, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- CBH Real Estate Company, LLC
- Cornerstone Behavioral Health Broken Arrow, LLC
- Cornerstone Behavioral Health Clear Lake, LLC
- Cornerstone Behavioral Health Tucscon, LLC

Lifepoint Behavioral Health Services, LLC

Lifepoint Behavioral Health Hospital Services, LLC

- Duval Springs, LLC
- LPNT BH Acquisition 1, LLC
- LPNT BH Acquisition 2, LLC
- LPNT BH Acquisition 3, LLC
- LPNT BH Development 1, LLC
  - Western Massachusetts Behavioral Hospital, LLC
- LPNT BH Development 2, LLC
  - Antelope Valley Specialty Hospital, LLC
- LP BH Development 5, LLC
  - Palomar Behavioral Health Institute, LLC
- LPNT BH Development 3, LLC
  - Tampa Behavioral Hospital, LLC
- LPNT BH Development 4, LLC
  - Mercy Health Behavioral Hospital, LLC
- LPNT BH Development 5, LLC
- LPNT BH Development 9, LLC
  - Centra Behavioral Health Hospital, LLC
- LPNT BH Development 10, LLC
  - Oregon Network, LLC
- LPNT BH Development 11, LLC
  - Northwest Washington BH Hospital, LLC
- LPNT BH Development 12, LLC
  - BSMH-Lifepoint IBHF MJV, LLC
    - Bon Secours - Hampton Roads Behavioral Health, LLC

Lifepoint Behavioral Health Physician Services, LLC

LPNT Autumn Holdco, LLC

- Springstone Health Opco, LLC
  - Changes Premier Health, LLC
  - Beckett Springs, LLC
    - Beckett Springs Physician Group, LLC
  - Brentwood Meadows, LLC
    - Brentwood Meadows Physician Group, LLC
  - Carrollton Springs, LLC
    - Carrollton Springs Physician Group, LLC
  - Changes Premier Health, LLC
  - Columbus Springs Behavioral Health, LLC
    - Dublin Springs, LLC
      - Dublin Springs Physician Group, LLC
  - Community Behavioral Health Hospitals, LLC
  - Copper Springs Hospital, LLC
    - Copper Springs Hospital Physician Group, LLC
  - Cottonwood Springs, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Cottonwood Springs Physician Group, LLC
- Denver Springs, LLC
  - Denver Springs Physician Group, LLC
- Highland Springs Property, LLC
- Mesa Springs, LLC
  - Mesa Springs Physician Group, LLC
- Highland Springs, LLC
  - Highland Springs Physician Group, LLC
- Oakwood Springs, LLC
  - Oakwood Springs Physician Group, LLC
- Rainier Springs, LLC
  - Rainier Springs Physician Group, LLC
- Rock Springs, LLC
  - Rock Springs Physician Group, LLC
- Spokane Springs, LLC
- Springstone Health Management, LLC
- Triangle Springs, LLC
  - Triangle Springs Physician Group, LLC
- Westpark Springs, LLC
  - Westpark Springs Physician Group, LLC
- Woodland Springs, LLC
  - Woodland Springs Physician Group, LLC
- Sycamore Springs, LLC
  - Sycamore Springs Physician Group, LLC
- Springstone Physicians, LLC
- Springstone Physician Management, LLC

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

LifePoint Knight Contract Services, LLC

LifePoint Rehab Physician Services, LLC

LP IRF Development 65, LLC
- Baptist Memorial Rehabilitation Hospital - Madison, LLC

LPNT Buckeye Propco, LLC

LPNT IRF Development 61, LLC

LPNT IRF Development 70, LLC
- PeaceHealth RiverBend, LLC

LPNT IRF Development 71, LLC
- Centra Rehabilitation Hospital, LLC

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

PART 1 – ORGANIZATIONAL CHART

LPNT IRF Development 74, LLC
North Florida Rehabilitation Hospital, LLC
LPNT IRF Development 75, LLC
PeaceHealth Southwest, LLC
LPNT IRF Development 76, LLC
CSH/LP Rehabilitation Holdings, LLC
CSH/LP Behavioral Health and Rehabilitation Tennessee, LLC
CSH/LP Rehabilitation Texas, LLC
LPNT IRF Development 77, LLC
Bellingham Northwest, LLC
LPNT IRF Development 78, LLC
Inland Rehabilitation Hospital, LLC
LPNT IRF Development 79, LLC
BSMH Lifepoint IRF MJV, LLC
Bon Secours - Greenville Rehabilitation, LLC
LPNT IRF Development 80, LLC
South Arlington, LLC
LPNT IRF Development 81, LLC
CRH of El Paso, LLC
LPNT IRF Development 82, LLC
Saint Thomas Rutherford Rehabilitation Hospital, LLC
LPNT IRF Development 83, LLC
Clarksville Rehabilitation Hospital, LLC
LPNT IRF Development 84, LLC
LPNT IRF Development 85, LLC
LPNT IRF Development 86, LLC
LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
Anderson Rehabilitation Institute, LLC
LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
LPNT IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
LPNT IRF Development 44, LLC
Rhode Island Rehabilitation Hospital, LLC
LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
LPNT IRF Development 51, LLC
Baptist Health Rehabilitation Hospital, LLC
LPNT IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
LPNT IRF Development 53, LLC

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

PART 1 – ORGANIZATIONAL CHART

Community Health Network Rehabilitation Hospital West, LLC
LPNT IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
Mercy Rehabilitation Hospital South, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC
Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC
Atlantic Rehabilitation Institute, LLC
LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP

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

PART 1 – ORGANIZATIONAL CHART

LPNT Rehab Group of Amarillo, LP
Howard Rehabilitation Hospital, LLC
Oak Creek Rehabilitation Hospital, LLC
LPNT Development 62, L.L.C.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- AIM (P2) Anguilla, LLC
- APO UK (FC), Limited
- Apollo Asset Management Europe LLP
- Apollo Investment Management Europe LLP
- Apollo Asset Management Europe PC LLP
- Apollo Management International LLP
- Apollo Management (UK) VI, LLC
- AMI (Luxembourg) S.a r.l.
- Apollo Management Asia Pacific Holdings Limited
  - Apollo Management Asia Pacific Limited
- Apollo Management Japan Limited
- Apollo Management Advisors Switzerland Sarl
- Apollo Management Advisors España, S.L.U.
- Apollo Capital Solutions Europe B.V.

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

Apollo Principal Holdings B GP, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

AGRE MHC Coinvest L.P.
AGRE U.S. Real Estate Advisors GP, LLC
AGRE U.S. Real Estate Advisors, L.P.
AGRE U.S. Real Estate Fund, L.P.
Apollo AGRE USREF Co-Investors (B), LLC
Apollo Tundra Advisors GP, LLC
Apollo Freedom Advisors GP LLC
Apollo Freedom Advisors, LP
Freedom Parent LP
Freedom Parent Holdings LP
Freedom Grand Parent LLC
Apollo Pencil Advisors GP, LLC
Apollo VP Advisors GP, LLC
Apollo VP Advisors, L.P.
Apollo Eliant GP Advisors LLC
Eliant Invest GP LP
Eliant Invest Holding LP
ARIS Special Limited Partner, LLC
Apollo Petros Advisors GP, LLC
Apollo Petros Advisors, L.P.
Athene Petros Investor, L.P.
AA MMF 1 HOLDCO GP LLC
AA MMF 1 HOLDCO LP
AA WH HoldCo GP, LLC
AA WH HoldCo, L.P.
Apollo Concrete Advisors GP, LLC
Apollo Concrete Advisors, L.P.
AA Concrete Investor, L.P.
AAA Aviation Advisors GP, LLC
AAA Aviation Advisors, L.P.
AAA Aviation GP, LLC
AAA Aviation Holdings, L.P.
AAA Aviation Investor GP, LLC
A-A Funding Holdco GP, LLC
A-A Funding Holdco, L.P.
APH Funding 1, LLC
APH Funding 2, LLC
APH Funding 3, LLC
Apollo Diversified Opportunities Advisors GP, LLC
Apollo Diversified Opportunities Advisors, L.P.
A-A Diversified Opportunities Fund (Y), L.P.
A-A Diversified Opportunities Fund (Z), L.P.
Apollo Cadma Advisors GP, LLC
Apollo Cadma Advisors, L.P.
AP Cadma Holdings, L.P.
Mortgage Aggregator Series Trust Administrator, L.P. - Series A
Mortgage Aggregator Series Trust Administrator, L.P. - Series B
Mortgage Aggregator Series Trust Administrator, L.P. - Series C

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

PART 1 – ORGANIZATIONAL CHART

Mortgage Aggregator Series Trust Administrator, L.P. - Series D
Apollo IDF Advisors GP LLC
- Apollo S3 Private Markets IDF Advisors, LP
  - Apollo S3 Private Markets IDF, LP
- Apollo Asset-Backed Finance IDF Advisors, LP
  - Apollo Asset-Backed Finance IDF, LP
- Apollo Aligned Alternatives IDF Advisors, LP
  - Apollo AAA IDF Series Feeder, LP
  - Apollo Aligned Alternatives IDF, LP
- Apollo Credit Strategies IDF Advisors, LP
  - Apollo Credit Strategies IDF, LP
  - Apollo Credit Strategies IDF Series Feeder, LP
- Apollo Debt Solutions IDF Advisors, LP
  - Apollo Debt Solutions IDF, LP
  - Apollo Debt Solutions IDF Series Feeder, LP
- Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP
  - Apollo Opportunistic Multi-Asset Credit IDF, LP
- Apollo Real Estate Income IDF Advisors, LP
  - Apollo Real Estate Income IDF, LP
- Apollo Total Return Fund IDF Advisors, LP
  - Apollo Total Return Fund IDF, LP
- Apollo Total Return Fund IG IDF Advisors, LP
  - Apollo Total Return Fund IG IDF, LP

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

ALTRA GP S.a r.l.
Apollo Hemingway Real Estate (Lux), GP S.a r.l.
Auxo Holdings Advisors GP, LLC
AAA Equipment Advisors GP, LLC
- AAA Equipment Advisors, L.P.
  - AAA Equipment, L.P.

Apollo Infrastructure Company LLC
Apollo Infrastructure Company LLC - Series I
Apollo Infrastructure Company LLC - Series II
AP Infra Equity Holdings, LLC
Apollo Belstar Aggregator GP LLC
- Apollo Belstar Aggregator, L.P.

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

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

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

Apollo Asset Backed Credit Company LLC
Apollo Asset Backed Credit Company LLC - Series I
Apollo Asset Backed Credit Company LLC - Series II
AP Aoide SPV GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Direct Lending - Perpetual Advisors, L.P.
Apollo Direct Lending - Perpetual Advisors (Overseas SLP), L.P.
Apollo Sports Capital Holdings GP, LLC
Apollo Equity Advisors GP, LLC
Apollo Equity Advisors, L.P.
AP Eagle Vertical GP, LLC
Irradiant Mortgage Aggregator GP, LLC
Irradiant Mortgage Opportunities Investors (B), L.P.
Irradiant ROP Fund GP, LLC
Irradiant Renewable Opportunities Partners, L.P.
Irradiant Renewable Opportunities Partners (TE), L.P.
Irradiant Solutions Fund II GP, LLC
Irradiant Orchid Investors, L.P.
Irradiant Sidecar SOM, L.P.
Irradiant TH Investors, L.P.
IFRG Investors III, L.P.
ISF II Feeder, L.P.
Irradiant Solutions Fund II, L.P.
Irradiant BDG Investors GP, LLC
Irradiant BDG Investors, L.P.
IFRG Investors GP, LLC
IFRG Investors II, L.P.
Irradiant Solutions Fund GP, LLC
Irradiant Solutions Fund, L.P.
Irradiant Solutions Mini-Master Fund, L.P.
Irradiant Solutions Offshore Fund, L.P.
IPCC GP, LLC
IPCC Fund, L.P.
Apollo PCGF Advisors GP, LLC
Apollo PCGF Advisors, L.P.
Apollo TPSF Co-Invest GP, LLC
Apollo TPSF Violet Crown Partnership, L.P.
Apollo Grizzly Bear Credit Advisors GP, LLC
Apollo/Cavenham EMA Capital Management II, LLC
Apollo/Cavenham EMA Advisors II, L.P.
Apollo/Cavenham European Managed Account II, L.P.
Apollo Multi-Credit Fund GP (Lux) S.a r.l.
Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF
Apollo Emerging Markets Debt Advisors GP LLC
Apollo Total Return Advisors GP LLC
Apollo Total Return Advisors L.P.
Apollo Total Return (Onshore), L.P.
Apollo Total Return Fund (Exempt) LP
Apollo Total Return Master Fund LP
Apollo Total Return Enhanced Advisors GP LLC
Apollo Total Return Enhanced Advisors LP
Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC
Apollo Tactical Value SPN Advisors (APO DC), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Tactical Value SPN Investments, L.P.
- Apollo Moultrie Capital Management, LLC
  - Apollo Moultrie Credit Fund Advisors, L.P.
    - Apollo Moultrie Credit Fund, L.P.
- Apollo Europe Capital Management, Ltd.
  - Apollo Europe Advisors, L.P.
- Apollo SK Strategic Advisors, LLC
  - Apollo SK Strategic Advisors, L.P.
    - Apollo SK Strategic Investments, L.P.
- Apollo Zeus Strategic Advisors, LLC
  - Apollo Zeus Strategic Advisors, L.P.
    - Apollo Zeus Strategic Investments, L.P.
- AES Advisors II GP, LLC
  - AES Advisors II, L.P.
    - AESI II, L.P.
- Apollo Thunder Advisors GP, Ltd.
  - Apollo Thunder Advisors, L.P.
    - Apollo Thunder Partners, L.P.
- Apollo EPF II Capital Management (APO DC-GP), LLC
  - Apollo EPF Advisors II (APO DC), L.P.
  - EPF II Team Carry Plan (APO DC), L.P.
  - Lapithus EPF II Team Carry Plan (APO DC), L.P.
  - Apollo EPF III Capital Management (APO DC-GP), LLC
  - Apollo EPF Advisors III (APO DC), L.P.
- RWNIH-ALL Advisors, LLC
- Apollo SPN Capital Management (APO DC-GP), LLC
  - Apollo SPN Advisors (APO DC), L.P.
- Apollo ANRP Advisors III (P1 APO DC-GP), LLC
  - Apollo ANRP Advisors III (P1 APO DC), L.P.
    - Apollo Natural Resources Partners (P1) III, L.P.
- Apollo MidCap Holdings (Cayman) III GP, Ltd.
  - Apollo MidCap Holdings (Cayman) III, L.P.
  - Apollo MidCap Holdings (Cayman) IV, L.P.
- AOP Advisors GP, LLC
  - Apollo Origination Advisors, L.P.
    - Apollo Direct Lending Advisors (Lux) GP, S.a r.l.
      - Apollo Direct Lending Fund - Europe (Levered USD), SCSp
      - Apollo Direct Lending Fund - Europe (Unlevered EUR), SCSp
      - Apollo Direct Lending Fund - Europe (Unlevered GBP), SCSp
      - Apollo Origination Partnership (Lux) II, SCSp
      - Apollo Origination Partnership (Lux), SCSp
    - Apollo Origination Partnership (Overseas), L.P.
    - Apollo Origination Partnership, L.P.
    - AOP Finance Partners, L.P.
- ASOP Advisors GP, LLC
  - Apollo Strategic Origination Advisors, L.P.
- Apollo Hybrid Value Advisors (APO DC-GP), LLC
  - Apollo Hybrid Value Advisors (APO DC), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- AP EPF IV Holdings C II, L.P.
- AP EPF IV Holdings D I, L.P.
- AP EPF IV Holdings D II, L.P.

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

ACC Advisors D, LLC

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

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

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

Apollo Structured Credit Recovery Advisors III (APO DC) LLC

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

Apollo Structured Credit Recovery Advisors IV (APO DC) LLC

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

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

Apollo Union Street SPV Advisors, LLC

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Asset-Backed Finance Overseas Fund, L.P.
- Apollo Asset-Backed Finance Overseas II Fund, L.P.
- Apollo Asset-Backed Finance Overseas III Fund, L.P.
- Apollo Origination Advisors II GP, LLC
  - Apollo Origination Advisors II, L.P.
- ACTC Advisors GP, LLC
  - Apollo Clean Transition Capital Advisors, L.P.
    - Apollo Clean Transition Capital Fund, L.P.
    - Apollo Clean Transition Capital Overseas I, L.P.
    - Apollo Clean Transition Capital Overseas II, L.P.
- Apollo Jade Advisors GP, LLC
- Apollo GLDC Advisors GP, LLC
  - Apollo GLDC Advisors, L.P.
    - Apollo GLDC Fund, L.P.
    - Apollo GLDC Overseas Fund, L.P.
- Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC
- Apollo Chariot Advisors, LLC
  - Apollo Chariot Fund, L.P.

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

Apollo Management Holdings GP, LLC
- Apollo Management Holdings, L.P.
  - Apollo Global Securities Holdings Limited
    - Apollo Global Securities Intermediate GP, LLC
      - Apollo Global Securities Intermediate, L.P.
  - AMAPS 3 LLC
    - AMAPS 3 SMA LLC
      - AMAPS 3 SMA (DC) LLC
    - AMAPS 3 SMA (FC) GP LLC
  - Apollo MPS Management, LLC
  - AMAPS 1 LLC
  - Apollo Colt Advisors, LLC
    - Apollo Colt Partnership, L.P.
  - Apollo CERPI Management LLC
  - Apollo Management GP, LLC
    - Apollo Management, L.P.
      - AIF XI Management, LLC
      - Apollo ANRP Management III, LLC
      - AIF III Management, LLC
        - Apollo Management III, L.P.
      - Apollo Management IV, L.P.
      - AIF V Management, LLC
        - Apollo Management V, L.P.
      - AIF VI Management, LLC
        - Apollo Management VI, L.P.
      - AIF VII Management, LLC
        - Apollo Management VII, L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo Management (AOP) VII, LLC
AIF VIII Management, LLC
Apollo Management VIII, L.P.
Apollo Uniform GP, LLC
AIF IX Management, LLC
Apollo Management IX, L.P.
Apollo Management (AOP) IX, LLC
AP IX Tiger Holdings GP, LLC
Apollo Special Situations Management, LLC
Apollo Special Situations Management, L.P.
Apollo HD Management GP, LLC
Apollo HD Management, L.P.
Apollo Hybrid Value Management GP, LLC
Apollo Hybrid Value Management, L.P
Apollo Infra Equity Management GP, LLC
Apollo Infra Equity Management L.P.
Apollo Infrastructure Opportunities Management II GP, LLC
Apollo Infrastructure Opportunities Management II, L.P.
Apollo Hybrid Value Management GP II, LLC
Apollo Hybrid Value Management II, L.P.
Apollo Impact Mission Management GP, LLC
Apollo Impact Mission Management, L.P.
AA GP Solutions Management GP, LLC
AA GP Solutions Management, L.P.
Apollo Core Infrastructure Management GP, LLC
Apollo Core Infrastructure Management, L.P.
AIF X Management, LLC
Apollo Management X, L.P.
Apollo Clean Transition Equity Partners Management GP, LLC
Apollo Clean Transition Equity Partners Management, L.P.
Apollo Infrastructure Opportunities Management GP, LLC
Apollo Infrastructure Opportunities Management, L.P.Apollo Global Securities, LLC
Apollo Global Funding, LLC
Apollo Administrative Agency LLC
AP TSL Funding, LLC
Apollo Capital Management GP, LLC
Apollo Capital Management, L.P.
Apollo Rad Management, LLC
Irradiant Solutions Manager, L.P.
IPCC Advisor, LP
Irradiant LP, LLC
Apollo Canada Advisors ULC
APO Shelf 1 GP, LLC
APO Shelf 2, L.P.
Apollo Accord Management, LLC
Apollo Accord Management II, LLC
Apollo Accord Management III, LLC
Apollo Atlas Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

ACF Europe Management, LLC
- Apollo Credit Funds ICAV

Apollo Total Return Enhanced Management LLC

Apollo Total Return Management LLC
- Apollo Total Return Fund (Offshore) Ltd.

Apollo Longevity, LLC

Apollo Credit Opportunity Management, LLC

Apollo Credit Opportunity Management III LLC

Apollo Credit Income Management LLC

Apollo Energy Yield Management LLC

Apollo Energy Opportunity Management LLC
- Apollo Offshore Energy Opportunity Fund Ltd.

Apollo Emerging Markets Debt Management LLC
- Apollo Emerging Markets Debt Fund Ltd

Apollo Lincoln Fixed Income Management, LLC

Financial Credit Investment I Manager, LLC

Financial Credit Investment II Manager, LLC

Apollo Palmetto Athene Management, LLC

Apollo Credit Short Opportunities Management, LLC

Apollo Incubator Management, LLC

Apollo Emerging Markets, LLC

Apollo Structured Credit Recovery Management III LLC

Apollo Zeus Strategic Management, LLC

Apollo Maritime Management, LLC

Apollo Kings Alley Credit Fund Management, LLC

Apollo Tower Credit Management, LLC
- ATCF HoldCo S.à r.l.

Apollo Thunder Management, LLC

Apollo A-N Credit Management, LLC

Apollo Emerging Markets Fixed Income Strategies Management, LLC

Apollo Lincoln Private Credit Management, LLC

Apollo Capital Credit Management, LLC
- Apollo BSL Management, LLC
- Apollo Credit Management (CLO), LLC
- Apollo Credit Management (Senior Loans), LLC
- Apollo Credit Management (Senior Loans) II, LLC

Apollo Credit Management (European Senior Debt), LLC

ST Management Holdings, LLC
- Apollo ST Debt Advisors LLC
  - Stone Tower CDO II Ltd.
  - Stone Tower CDO III Ltd.
  - Stone Tower CDO III (Delaware) Corp.
  - Stone Tower CLO V Ltd.
  - Stone Tower CLO VI Ltd.
  - Stone Tower CLO VII Ltd.
  - Broderick CDO 2 Ltd
  - Broderick CDO 2 Corp
  - Broderick CDO 3 Ltd

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

PART 1 – ORGANIZATIONAL CHART

- Broderick CDO 3 Corp
- Longshore CDO Funding 2007-3, Ltd.
  - Longshore CDO Funding 2007-3 LLC
- Whitehawk CDO Funding, Ltd.
- Whitehawk CDO Funding LLC
- Witherspoon Funding, Ltd.
- Cornerstone CLO Corp.
- Rampart CLO 2006-I Ltd.
- Rampart CLO 2006-I Corp.
- Rampart CLO 2007 Ltd.

Apollo ST Capital LLC
- Apollo ST Operating LP
  - Apollo ST Fund Management LLC
    - Apollo Credit Strategies Master Fund Ltd.
    - Apollo Offshore Credit Strategies Fund Ltd.
    - Apollo Credit Master Fund Ltd.
    - Apollo Credit Funding III Ltd.
    - Apollo Credit Funding IV Ltd.
    - Apollo Credit Funding VI Ltd.
    - Apollo Offshore Credit Fund Ltd.
  - Stone Tower Europe LLC

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

Apollo SPN Management, LLC

ARM Manager, LLC

Apollo Franklin Management, LLC

Apollo Centre Street Management, LLC

Apollo SK Strategic Management, LLC

GSAM Apollo Holdings, LLC
- Gulf Stream Asset Management LLC
  - Gulf Stream - Compass CLO 2007, Ltd.
  - Gulf Stream - Compass CLO 2007, Inc.
  - Gulf Stream - Rashinban CLO 2006-I, Ltd.
  - Gulf Stream - Rashinban CLO 2006-I, LLC
  - Gulf Stream - Sextant CLO 2007-1, Ltd.
  - Gulf Stream - Sextant CLO 2007-1, Inc.
  - Neptune Finance CSS, Ltd.
  - Neptune Finance CSS, Inc.

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

Apollo EPF Management III, LLC

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

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

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

Apollo/Cavenham EMA Management II, LLC

Apollo TRF MP Management, LLC

Apollo TRF CM Management, LLC

Apollo KP Management, LLC

Apollo Structured Credit Recovery Management IV LLC

Apollo Delos Investments Management, LLC

Apollo Oasis Management, LLC

ACE Credit Management, LLC

Financial Credit Investment IV Manager, LLC

Apollo Tail Convexity Management, LLC

Apollo European Middle Market Private Debt Management, LLC

Apollo ADIP Management, LLC

Apollo Revolver Management, LLC
- Apollo Revolver Management, L.P.

AP Kent Management, LLC

Apollo Navigator Management I, LLC

Apollo Chiron Management, LLC

Apollo PPF Credit Management, LLC

Apollo WCH Management, LLC

Apollo Royalties Management I, LLC

Apollo Accord Management IV GP, LLC
- Apollo Accord Management IV, L.P.

Apollo Life Asset GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Life Asset, L.P.
AISG GP Ltd.
AISG Holdings LP
Apollo Insurance Solutions Group LP
Apollo Accord Management III B GP, LLC
Apollo Accord Management III B, L.P.
Apollo PPF Credit Strategies Management, LLC
AOP Capital Management, LLC
Apollo Origination Management, L.P.
ASOP Capital Management, LLC
Apollo M-EDL Management, L.P.
Apollo Strategic Origination Management, L.P.
Apollo Tundra Management GP, LLC
Apollo Tundra Management, L.P.
Apollo Freedom Management GP LLC
Apollo Freedom Management LP
Apollo Olive Management GP, LLC
Apollo Olive Management L.P.
Apollo Primrose Investment Management, LLC
Apollo Pencil Management GP, LLC
Apollo Pencil Management, L.P.
Apollo HGA Management GP, LLC
Apollo HGA Management, L.P.
Apollo Revolver Management GP II, LLC
Apollo Revolver Management II, L.P.
Apollo European Direct Lending GP, LLC
Apollo European Direct Lending Management, L.P.
Apollo Eliant Management GP LLC
Eliant Invest Management LP
Apollo Oak Management GP, LLC
Apollo SPAC Management I GP, LLC
Apollo SPAC Management I, L.P.
Apollo Credit Secondaries I Management GP, LLC
Apollo Credit Secondaries I Management, L.P.
Apollo Accord+ Management GP, LLC
Apollo Accord+ Management, L.P.
AP IS Manager, LLC
AP Chestnut, LLC
AP Maple, LLC
Apollo Wessex Management GP, LLC
Apollo Wessex Management, L.P.
Apollo Petros Management GP, LLC
Apollo Petros Management, L.P.
Apollo Total Return Fund - Investment Grade Management GP, LLC
Apollo Total Return Fund - Investment Grade Management, L.P.
Apollo HA IG Management GP, LLC
Apollo HA IG Management, L.P.
Apollo Extreme Management GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Commodities Management GP, LLC

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

Apollo International Management GP, LLC

- Apollo International Management, L.P.
  - Apollo Alternative Assets GP Limited

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Alternative Assets, L.P.
- Apollo Credit Management International Limited
- Apollo Investment Consulting, LLC
- Apollo International Management (India), LLC
- Apollo India Services LLP
- AMI (Holdings), LLC
  - ATCF Member Limited
    - ATCF (Cayman) GP, LLC
      - ATCF (Cayman), L.P.
- Apollo Global Real Estate Management GP, LLC
- Apollo Global Real Estate Management, L.P.
  - Apollo Asia Real Estate Management LLC
  - AGRE Hong Kong Management, LLC
    - Venator Real Estate Capital Partners (Hong Kong) Limited
      - Venator Investment Management Consulting (Shanghai) Limited
  - ACREFI Management, LLC
    - Apollo Commercial Real Estate Finance, Inc.
  - AGRE Asia Pacific Management, LLC
    - AGRE Asia Pacific Legacy Management, LLC
  - AGRE NA Management, LLC
    - AGRE NA Legacy Management, LLC
  - AGRE Europe Management, LLC
    - AGRE Europe Legacy Management, LLC
  - AGRE-E Legacy Management, LLC
  - AGRE-E2 Legacy Management, LLC
  - AGRE CMBS Management LLC
  - AGRE CMBS Management II LLC
  - 2012 CMBS-I Management LLC
  - 2012 CMBS-II Management LLC
  - 2012 CMBS-III Management LLC
  - AGRE-CRE Debt Manager, LLC
    - AGRE Debt Fund I GP, Ltd.
      - AGRE Debt Fund I, L.P.
  - Apollo Net Lease Co., LLC
    - NNN Investor 1, L.P.
    - NNN Investor 2 (AUTO), L.P.
    - NNN Opportunities Fund, L.P.
      - AX I Depositor, LLC
      - AX DG San Antonio LeaseCo, LLC
    - NNN Opportunities Fund IV, L.P.
  - AGRE U.S. Senior Living Management, LLC
  - Apollo NA Management III, LLC
  - Apollo IPF Real Estate Management, LLC
  - Apollo Asia Management II Advisors, LLC
    - Apollo Asia Management II, L.P.
  - Apollo EPF Management IV GP, LLC
    - Apollo EPF Management IV, L.P.
  - ARIS Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Shore Management GP, LLC
Apollo Shore Management, L.P.
A-AC RML-EBO Manager, LLC
A-AC EBO Depositor, LLC
Apollo 100 West Putnam Management, LLC
Apollo Gretel Management GP, LLC
Apollo Gretel Management, L.P.
VLS Management LLC
Apollo RE Exchange, LLC
AX Essential Retail Portfolio Manager, LLC
AX DG St. Louis Manager, LLC
AMH Servicing, LLC
AP Partnership Representative, LLC
Apollo Intermediary Services, LLC
AP Land Services GP, LLC
AP Land Services, L.P.
Apollo Investment Administration, LLC
Griffin Capital Securities, LLC
ACS GP, LLC
MICAD Account (Cayman), LP
Apollo ACS Holdings, L.P.
Apollo Capital Markets Partnership, L.P.
Apollo Capital Markets Partnership (Offshore), L.P.
ACMP Account (M) US, L.P.
Apollo ARIS Holdings LLC
APO SNova Holdings GP, LLC
APO SNova Holdings, L.P.
Apollo International Finance GP, LLC
Apollo International Finance, L.P.
Apollo International Finance II LLC
Apollo International Finance III Ltd

Non-AGM Consolidated Affiliated Funds and Management Entities

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	4
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0495853				AAA Associates, L.P.	GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3362748				AAA Co-Invest VI (EHS-BC), LLC	DE	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0544357				AAA Co-Invest VI BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Guarantor - Co-Invest VI (B), L.P.	MHL	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0651271				AAA Life Re Carry, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	Apollo European Credit Master Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Leroy DH, L.P.	DE	NIA	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3415225				AEH Holdings GP, LLC	DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AESI II US Holdings L.P.	DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE 255 Courtland Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Ashley Park Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1504442		AGRE CMBS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE DCP Palm Springs Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE DCP Palm Springs, LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt Fund I GP, Ltd.	CYM	NIA	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1532770		AGRE Debt Fund I, L.P.	CYM	NIA	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - 111 W 57, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I-Canary Wharf Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Advisors, L.P.	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	MHL	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Management, L.P.	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Investors (A), L.P.	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Legacy Management, LLC	DE	NIA	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0902940				AGRE Europe Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE GP Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE GS Blue Ash Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Houston SW Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE NA Legacy Management, LLC	DE	NIA	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE NA Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE SP Retail JV Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Steelbridge Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	CYM	NIA	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE U.S. Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-4519275		1511799		AGRE U.S. Real Estate Fund, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1693920				AGRE USREF Steelbridge Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE VPCV Williams Square Investor L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AH Partners GP, Ltd.	CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AH Partners, L.P.	CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0836223				AIC Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC Pelican Holdings, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0878544				AIC Spotted Hawk Holdings, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1195117				AIE III Holdings, Ltd.	CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIE III Investments, L.P.	DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-4021004				AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8382936				AIF III Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2066430				AIF PB VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1064311				AIF VII (AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2426990				AIF VII (Athlon Conduit III), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0916814				AP Georgia Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0916843				AP Georgia Holdings, LP	DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1194177				AP Jupiter Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Jupiter Debt Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP NMT Debt Holdings GP, Ltd.	CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1204598				AP NMT Debt Holdings, L.P.	CYM	NIA	AP NMT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0598286				Apollo Strategic Growth Capital II	CYM	NIA	APSG Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Administration GP Ltd.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1007312				Apollo ALST GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1011877				Apollo ANRP Advisors (IH), L.P.	CYM	NIA	Apollo ANRP Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1011628				Apollo ANRP Advisors (IH-GP), LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors II, L.P.	CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3354710				Apollo ANRP Advisors, L.P.	CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3354625				Apollo ANRP Capital Management, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0979922				Apollo ANRP Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-4058181				Apollo Asia Opportunity Intermediate Fund, LLC	DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			98-1024196				Apollo Athlon GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0899396				Apollo Co-Investors (MHE), L.P.	DE	NIA	Apollo Advisors (MHE), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	NIA	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (EH-GP), LLC	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VI (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1741921				Apollo Co-Investors VII (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0812416				Apollo Co-Investors VII (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2564486				Apollo Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VII (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VIII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1143794				Apollo Co-Investors VIII (EH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VIII (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	MD	NIA	ACREFI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3021172				Apollo Commodities Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P.	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			06-1755442				Apollo Credit Fund LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Funding III Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Funding VI Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Income Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1194361				Apollo Credit Liquidity Investor, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1122190				Apollo Credit Liquidity Management, L.P.	DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1504439		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (European Senior Debt), LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management (Senior Loans), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1505198		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0466868				Apollo Credit Master Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Advisors III GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0918100				Apollo Credit Opportunity Advisors III LP	CYM	NIA	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1612284				Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (B) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Opportunity Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0947818				Apollo Credit Short Opportunities Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0897931				Apollo Credit Strategies Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0679142				Apollo Credit Strategies Fund LP	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Administration, Limited	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1017386				Apollo EPF Advisors II, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387305		1504568		Apollo EPF Advisors, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387306				Apollo EPF Capital Management, Limited	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0608855				Apollo EPF Co-Investors (A), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0608857				Apollo EPF Co-Investors (B), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors II (Euro), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0783990				Apollo EPF II Capital Management, LLC	MHL	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0179727				Apollo EPF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Advisors III, L.P.	CYM	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0579155				Apollo Europe Advisors, L.P.	CYM	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0579162				Apollo Europe Capital Management, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2853722				Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1013471				Apollo European Credit Advisors, L.P.	CYM	NIA	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2948815				Apollo European Strategic Advisors, L.P.	CYM	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2949512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1579162				Apollo Executive Carry VII (NR), L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Franklin Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			90-0955185				Apollo Franklin Partnership, L.P.	DE	NIA	Apollo Franklin Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4024383				Apollo Fund Administration IV, L.L.C.	DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Fund Administration V, L.L.C.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3396921				Apollo Fund Administration VI, LLC	DE	NIA	Apollo Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0673356				Apollo Fund Administration VII, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Fund Administration VIII, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0544284				Apollo Fund VI BC, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gaming Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3801467				Apollo Gaming Holdings, L.P.	DE	NIA	Apollo Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gaucho GenPar, Ltd	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PB	Apollo Asset Management, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	DE	NIA	Apollo Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0543350		1487801		Apollo Global Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0563514				Apollo Hamlet Genpar	CYM	NIA	Apollo Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8380450				Apollo Hamlet Holdings B, LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8380391				Apollo Hamlet Holdings, LLC	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules (Lux) S.a r.l.	LUX	NIA	Apollo Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Advisors, L.P.	CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Holdings, Ltd.	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules Partners, L.P.	CYM	NIA	Apollo Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350822		1512636		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2439556		1278752	NYSE: AINV	MidCap Financial Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Europe III (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo Linens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; L. Black	NO	
							Apollo Longevity, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0673416				Apollo Management (AOP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management (AOP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3089323				Apollo Management (UK) VI, LLC	DE	NIA	Apollo International Management Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Advisors Espana, S.L.U.	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0542647				Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0698591				Apollo Management Asia Pacific Limited	HKG	NIA	Apollo Management Asia Pacific Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350720		1413410		Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8351069		1449434		Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-3799194		1268089		Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0492781				Apollo Management International LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-3983718		1206224		Apollo Management IV, L.P.	DE	NIA	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1532783		Apollo Management Singapore Pte Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0318387				Apollo Management V (EH), L.P.	AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			13-4125398		1162728		Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0511921				Apollo Management VI (EH), L.P.	AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-2903207		1435156		Apollo Management VI, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-0673310		1473647		Apollo Management VII, L.P.	DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management VIII, L.P.	DE	NIA	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8350778		1398053		Apollo Management, L.P.	DE	NIA	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Maritime Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1291905				Apollo MidCap B Intermediate Holdings, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Joshua J. Harris	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings A, L.P.	DE	NIA	APO Corp	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings B, L.P.	DE	NIA	APO Corp	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0542296		1566491		Apollo Principal Holdings A GP, Ltd.	DE	NIA	APO Corp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0541995		1566433		Apollo Principal Holdings A, L.P.	DE	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0617138		1505191		Apollo Principal Holdings C GP, Ltd.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0614716		1504572		Apollo Principal Holdings C, L.P.	DE	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3239713		1504573		AMH Holdings (Delaware), L.P.	DE	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3240477				Apollo Principal Holdings B GP, LLC	DE	NIA	APO Corp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3240574				Apollo Principal Holdings B, L.P.	DE	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose GP, L.P.	CYM	NIA	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties Management, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo RRI Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1656683				Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4921241				Apollo SVF Administration, LLC	DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4920929		1374204		Apollo SVF Advisors, L.P.	DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-4920973				Apollo SVF Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4921036		1456422		Apollo SVF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4921007		1374205		Apollo SVF Management, L.P.	DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Investments, L.P.	CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tactical Value SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1044348				Apollo Talos GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Advisors GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Advisors, L.P.	CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Thunder Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4827348				Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0969879				Apollo Total Return Advisors LP	CYM	NIA	Apollo Total Return Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1176938				Apollo Total Return Co-Investors (A) LP	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4639267				Apollo Total Return Fund (Onshore) LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1532109		ARM Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0986312				Athene Investment Analytics LLC	DE	NIA	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0567070				Autumnleaf, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MHL	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0784894				Avant Holdings (MI), LLC	MHL	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 5, L.P.	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			66-0796355				CAI Strategic European Real Estate Advisors, L.P.	MHL	NIA	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798990				Carpere Investments V (W), LLC	MHL	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Centre Street Whistler Holdings LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Champ GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Champ L.P.	CYM	NIA	Champ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Champ Luxembourg Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							COF III (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							COF III Airopack Holdings Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4785317				COF III Exempt CP Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2506991				COF III Offshore CP Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1179773				COF III Offshore HK TMS Investment Holdings, L.P.	CYM	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3854082				COF III Offshore I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0844586				COF III Offshore Whistler Holdings Inc.	DE	NIA	COF III Offshore I Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							COF III Structured Finance (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							COF III Whistler Holdings LLC	DE	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1460350		CPI 2005 Asia Pacific Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1460351		CPI 2005 European Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1460353		CPI 2005 Global Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1367317		CPI 2005 North America Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1367318		CPI Capital Partners Asia Pacific (Cayman), L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	DE	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Asia Pacific GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1364035		CPI Capital Partners Asia Pacific, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe (Cayman), L.P.	CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe (DE), L.P.	DE	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe (NFR), L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI Capital Partners Europe GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1372946		CPI Capital Partners Europe L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI CCP EU-T Scots LP	GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI CP Asia TE, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM; M. Rowan; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; L. Black	NO	
					1373035		CPI European Carried Interest, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0490642				CPI European Fund GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI India I Ltd.	MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI NA GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI ReCo I Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CPI ReCo II Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; L. Black	NO	
							Cupino Limited	CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1028308				Cyclone Royalties, LLC	DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delaware Rose GP, L.L.C.	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							DSB Parent GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 22 S.a r.l.	LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 26 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 43 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
			66-0783993				EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2230578				Little Bear Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 2, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 3, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 2, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 5, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt 6, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpage Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Antheia SPV LLC	DE	NIA	ACT Juniper B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0591709				Euro VI (BC) S.a r.l.	LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1172336				Europe Hotel Holdings (MI), LLC	MHL	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1109553				FCI Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FCI Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0923951				Financial Credit II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit III Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1109543				Financial Credit Investment Advisors II, L.P.	CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment Advisors III, L.P.	CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-6181637				Financial Credit Investment I Trust C-4	DE	NIA	Financial Credit Investment III SPV-A (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Limited	IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2476966				Financial Credit Investment II Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust A	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1109560				Financial Credit Investment II, L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III, L.P.	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Franklin Whistler Holdings LLC	DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0565061				Greenhouse Holdings, Ltd.	CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							GSAM Apollo Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798991				Harvest Holdings (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798877				Harvest Holdings, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3586659				Hexion AIF VI Overseas Holdings, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Insight Solutions GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	13.740	AGM; M. Rowan; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	AGM; M. Rowan; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	AGM; M. Rowan; L. Black	NO	
			47-2582438				Ipanema Energy Holdings, L.P.	DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; L. Black	NO	
			98-1092626				Karpos Investments (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			66-0798805				Karpos Investments, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Holdings Limited	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			66-0783999				Lapithus EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0681222				Lapithus Management GmbH	DEU	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management Designated Activity Company	IRL	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	3.030	AGM; M. Rowan; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; L. Black	NO	
			98-0670972				Lapithus Servicing S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0671216				Lapithus Servicing Spain, S.L.	ESP	NIA	Lapithus Servicing S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0670973				Lapithus Servicing U.K. Ltd.	GBR	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0621200				LeverageSource Sarl Holdco (Anguilla) LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0602029				Lily, L.P.	CYM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	AIF VIII Euro Leverage, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII (Ludlow DH AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Ludlow DH 1, LLC	DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 2, LLC	DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 3, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mausica Investment Ltd.	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Newgrounds Corporate Inc	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo EPF II Partnership	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.360	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; L. Black	NO	
			98-1190106				Novellas Maritime (Cayman) Holdings, L.P.	CYM	NIA	Novellas Maritime (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2316412				Overwood GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-2316506				Overwood, L.P.	DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Palmetto Athene Holdings, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ramshorn Debt Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 4, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH 7, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 5, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tarpon DH, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ribbon Holdings JV (MI) Partnership	MHL	NIA	Apollo EPF II Partnership	Ownership	94.580	AGM; M. Rowan; L. Black	NO	
			98-1190227				RPO (Anguilla), LLC	AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Shantilal Holdings Netherlands B.V.	NLD	NIA	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1057429				SK Strategic Investments Holdings Ltd.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SOMA Whistler Holdings LLC	DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0861050				ST Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0860874				ST Management Holdings, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0701493				Stone Tower Europe LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Striker Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas GP S.a r.l.	LUX	NIA	Texas Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 1 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 2 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 3 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Texas Propco 4 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			35-2447534				Vision Crop Innovation, LLC	DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Waverly DH, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0680858				Webb III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Webb S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1291920				Zeus Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1137905				Zeus Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Zeus Strategic US Holdings L.P.	DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACC Advisors D, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether IV, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether V, LLC	AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Hong Kong Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ALME (DE) Loan Funding III, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alteri Luxembourg 2 S.a r.l.	LUX	NIA	Alteri Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alteri Luxembourg S.a r.l.	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP (AIV-L), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP (Caelus Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II TE (Conduit AIV III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP (DE) VIII (AIV-L), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV IV FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV V FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV VI FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV VII FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV-L A), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV-L B), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (Caelus Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV I), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV II), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII 892/TE (AIV IV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Primavera Holdings S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO DC), L.P.	CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors VIII (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Co-Investors (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Fund (Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors VIII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Funding IV Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ECI (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Advisors GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Advisors LP	CYM	NIA	Apollo Energy Opportunity Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Fund LP	DE	NIA	Apollo Energy Opportunity Advisors LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Private Equity IV (Mauritius) Ltd	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Fixed Income Fund, L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Fixed Income Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Private Credit Fund, L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Lincoln Private Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Offshore Energy Opportunity Fund Ltd.	CYM	NIA	Apollo Energy Opportunity Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Co-Investors (D) LP	DE	NIA	Apollo Total Return Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund (Exempt) LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund (Offshore) Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR AIV Holdco Ltd.	CYM	NIA	Apollo Total Return Master Fund (AIV) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Blocker 1 Corp.	DE	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Blocker 2 Corp.	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Blocker 3 Ltd.	CYM	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Master Fund LP	Ownership	81.360	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets (Lux) S.a r.l.	LUX	NIA	Apollo TR Emerging Markets Holdings Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets GP LLC	DE	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	84.320	AGM; M. Rowan; L. Black	NO	
							Apollo TR European High Yield Bond Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.260	AGM; M. Rowan; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo VIII GenPar, Ltd.	CYM	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							August Global Management, LLC	FL	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							COF III Dutch Holdings Cayman Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							COF III Exempt I Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							COF III Exempt MSR Holdings Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							COF III Offshore MSR Holdings Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 19 S.a r.l.	LUX	NIA	Foxtrot Holdings (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust B	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust C	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust D	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment II Trust WT	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Foxtrot Holdings (Cayman), L.P.	CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Hampton Holding (MI), LLC	MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCDH 1, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 3, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3033319				AP VIII (QFP AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PCDH Holdings III, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PCDH Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Redding Ridge Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Redding Ridge Holdings LP	CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	LUX	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							TRF European Broadly Syndicated Loan L.P.	CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European High Yield Bond (Lux) S.a r.l.	LUX	NIA	Apollo TR European High Yield Bond Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							TRF European High Yield Bond L.P.	CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European High Yield Bond Ltd.	CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Venator Investment Management Consulting (Shanghai) Limited	CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Venator Real Estate Capital Partners (Hong Kong) Limited	HKG	NIA	AGRE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) LP	DE	NIA	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Master Fund (AIV) LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Master Fund LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	86.550	AGM; M. Rowan; L. Black	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3155235				AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII Debt Corp AIV I, L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP Debt Holdings AIV, L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Bridge FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO UK (FC), Limited	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo MidCap FinCo Feeder GP LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap FinCo Feeder, L.P.	DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Sun Lux Subco S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Epsilon Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Espresso Holdings 6, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIF VIII (Ludlow DH AIV II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Ludlow DH 4, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0940441				AP WEC Debt Holdings LLC	DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Remsen DH, LLC	DE	NIA	Remsen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USRE II REIT (Portfolio A) LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II TE (APP Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV IV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV III FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1296410				COF III Offshore Real Property Holdings Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1297259				AESI II Real Property Holdings Ltd.	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1296397				SKSI Real Property Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Prime Security Services Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
							Whitehawk CDO Funding LLC	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Moultrie Cayman, L.P.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Cayman, L.P.	CYM	NIA	Apollo Kings Alley Credit Advisors, L.P. .	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	1.800	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Cavenham Investments S.a r.l.	Ownership	0.700	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SPN Investments I (Credit), LLC	Ownership	2.670	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.590	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Energy Opportunity Fund LP	Ownership	9.330	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	6.240	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	2.160	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	2.250	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AEC (Lux) S.a r.l.	Ownership	1.700	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	3.280	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	9.980	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	1.220	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	6.930	AGM; M. Rowan; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Alternative Credit Long Short Fund L.P.	Ownership	0.170	AGM; M. Rowan; L. Black	NO	
							AP RR Investments (Lux) S.a r.l.	LUX	NIA	AP RR Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (I) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors IX (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Fund Administration IX, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management IX, L.P.	DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIF IX Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors IX, L.P.	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management IX, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							XL Dutch Member LLC	DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Seta Holdco S.a r.l.	LUX	NIA	Lapithus Management S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Seta S.a r.l.	LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors III (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 65 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4398074				Apollo Tower Credit Fund, L.P.	DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1333958				ANRP II (AIV R-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1333689				ANRP II (AIV R-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1333499				ANRP II (AIV R-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1333322				ANRP II (AIV R-L A), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Service Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Atlas Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1331153				Apollo Atlas Fund, LLC	CYM	NIA	Apollo Atlas Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1331227				Apollo Atlas Master Fund, LLC	CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas Advisors (APO FC), L.P.	CYM	NIA	Apollo Atlas Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas Advisors (APO FC-GP), LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1329954				ANRP II (IH FC), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1329509				ANRP II (IH AIV), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1328456				ANRP II (AIV VII FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Queso GP, LLC	DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3634703				AP Inception Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Inception Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3688088				ANRP II (DE AIV-L IV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors II (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1327317				ANRP II International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1327449				Apollo ANRP Co-Investors II (IH-B), L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors II (IH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Link Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE MHC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1322407				ANRP II (AIV VI FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1322128				ANRP II (AIV V FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Funds ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3514271				ANRP II (DEE II Intermediate DC E), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	DE	NIA	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) LP	CYM	NIA	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Co-Investors (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3369576				AP VIII Inception Holdings, L.P.	DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lowell GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3277675				ANRP II (DE AIV-L III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1316033				Apollo Special Sits International Holdings, L.P.	CYM	NIA	Apollo Special Situations Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1316025				Apollo Special Situations Advisors (IH), L.P.	CYM	NIA	Apollo Special Situations Advisors (IH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1316019				Apollo Special Situations Advisors (IH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sun Lux Holdco S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3143196				AP Dakota Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3100697				AP VIII Dakota Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3123578				AP Socrates Co-Invest, L.P.	DE	NIA	Apollo Socrates Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Socrates Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3124012				AP VIII Socrates Holdings, L.P.	DE	NIA	AP VIII Socrates Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; L. Black	NO	
							CTM Aircraft Investors GP, Ltd.	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CTM Aircraft Investors, L.P.	CYM	NIA	CTM Aircraft Investors GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CTM Aircraft Investors S.a r.l.	LUX	NIA	CTM Aircraft Investors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Special Sits Lowell Holdings, L.P.	CYM	NIA	AP Special Sits Lowell Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Special Sits Lowell Holdings GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACF Europe Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
			81-2604085				AP VIII Sky High Holdings, L.P.	DE	NIA	AP VIII Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE Singapore I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - Del, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1303882				Apollo European Principal Finance Fund III (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1303575				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1302690				Apollo European Principal Finance Fund III (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF III Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SA Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Pomegranate GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Direct II Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Designated Activity Company	IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Plutus Holdings Pvt Ltd	MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Financials Pvt Ltd	MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Capital Pvt Ltd	MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management (AOP) IX, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATCF Subsidiary, LLC	CYM	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ionic Securitization S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 69 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			98-1348747				Apollo (Wolfcamp Temp FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	DE	NIA	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ST Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-0852629				Wolfcamp Co-Investors, L.P.	DE	NIA	Wolfcamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			82-0782718				ANRP (ECI AIV), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1358768				ANRP (Wolfcamp Intermediate FC), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1358776				AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1358876				AOP VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1004669				Apollo (Wolfcamp Intermediate DC I-Z), LLC	DE	NIA	Apollo (Wolfcamp Intermediate DC I-A), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Cavenham EMA Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP II (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Cavenham EMA Capital Management II, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1360506				Apollo/Cavenham European Managed Account II, L.P.	CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2590225				Apollo Asia Real Estate Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1356468				ANRP II Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1343994				ANRP II (DEE III Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (DEE III Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1242375				ANRP II (AIV L-DEE III C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1224980				ANRP II (AIV L-DEE III B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1199521				ANRP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1439441				ANRP II TE (Conduit AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1425570				ANRP II TE (Conduit AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1410533				ANRP II TE (Conduit AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1390847				ANRP II (AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1327407				ANRP II (AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1307171				ANRP II (AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1848131				Apollo Asia Real Estate AAC Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1861495				Apollo Asia Real Estate AAC Fund, L.P.	DE	NIA	Apollo Asia Real Estate AAC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TRF CM Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0989382				Apollo Structured Credit Recovery Fund IV LP	DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1844982				Apollo Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Management IV LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1365316				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC SPV Holdings II, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Olympus Holdings, L.P.	DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Olympus Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo KP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							ANRP II (Phoenix Intermediate), LLC	DE	NIA	ANRP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1779587				ANRP II Phoenix Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1768571				ANRP II (Phoenix Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TRF MP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Falkensee) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 73 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1369713				ALM Funding LP	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV) (Hedge SPV), LLC	CYM	NIA	ANRP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USRE Granite REIT LLC	DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Asia Link Operating Platform Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1371099				AIF VIII Euro TB Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1371269				AOP (DE 892) VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1806969				AP Special Sits Camaro Holdings, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Special Sits Camaro Holdings, LLC	DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; L. Black	NO	
							AP-CB Servicer, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IP Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATCF Subsidiary (DC), LLC	DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE/MA Investor II LLC	DE	NIA	AGRE MHC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2018629				Apollo USRE Granite Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE MHC Platform Investor II, LLC	DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athene Momentum Investment Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Momentum Investment Advisors, L.P.	DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2030619				Athene Momentum Investor, L.P.	DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARC Investments Limited	MUS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE Singapore III Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2977242				Apollo AGER Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AGER Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AGER Co-Investors Management, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Waldaschaff) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Bergkamen) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2233077				AP Olympus Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Multi-Credit Fund GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							EPF Acquisition Co 88 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Spijkenisse) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Falkensee I) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Propco (Osnabrueck) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			82-2586937				ANRP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2578102				ANRP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (RTE Intermediate), LLC	DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2559078				ANRP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 9 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Holdco (Reichenbach) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 7 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lana Financing Securitization S.a r.l.	LUX	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 3 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 2 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Granite Employee Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1389953				Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3027282				AP VIII Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2997926				AOP VIII (AIV L-DEE III A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3002227				AP VIII 892/TE (DEE III Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3015713				AP VIII 892/TE (AIV III-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3026457				AP VIII 892/TE (AIV IV-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2999836				AP VIII 892/TE (AIV II-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2982280				AOP VIII (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP VIII DEE III Holdings, LLC	DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2981963				AOP (DE) VIII (AIV L-DEE III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3010005				AOP VIII (AIV L-DEE III B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Investments Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Trust A	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Socrates Global Co-Invest, L.P.	CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Socrates Global Holdings, LLC	CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Socrates Global Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II Phoenix Services Holdings, L.P.	DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III Trust B	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alteri Indigo Luxembourg SARL	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1399062				Apollo Delos Holdings, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1399076				Apollo Delos Investments, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; L. Black	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; L. Black	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4840282				AP VIII Converse Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4845898				AP VIII 892/TE (Converse Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5130918				AOP VIII Converse Holdings, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP ZWP Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Management, L.P.	DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo HVF Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4568497				Apollo HVF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4706030				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4593363				Apollo Hybrid Value Fund, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1413687				Apollo Hybrid Value Overseas Partners, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Intermediate FS DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4317406				Apollo Shale Logistics Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4852869				ANRP II 892/TE (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4868478				ANRP II (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1411894				Alteri StyleCayman 1 Ltd.	CYM	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1412160				Alteri StyleCayman 2 Ltd.	CYM	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1419646				Alteri Style Luxembourg SARL	LUX	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (Intermediate FS Holdings), LLC	DE	NIA	ANRP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1415028				Apollo Accord Advisors II, L.P.	CYM	NIA	Apollo Accord Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4630560				AP Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Converse Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1421342				AIF IX International Holdings, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1421450				Apollo Advisors IX (EH), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1421716				Apollo Advisors IX (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4948240				Apollo Net Lease Co., LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE Structured Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE IG Corporate LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE Global Multi-Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE Financials LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE Emerging Markets LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4909549				Apollo Total Return Investment Grade Fund (US INS), LP	DE	NIA	ACE Credit Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACE Credit Advisors, LP	CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1419398				ACE Credit Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4853322				AP TE Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP TE Converse Holdings, L.P.	Ownership	81.300	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	AGM; M. Rowan; L. Black	NO	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5148031				ANRP II (Converse Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 24 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1422384				AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1430593				Jewel Holdco 2 S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bishop Senior Living Holdings, LLC	DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 27 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Plutus Analytics Pvt Ltd	MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Millennial Energy Holdings, L.P	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (MLE Intermediate), LLC	DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (MLE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Palmilla Energy, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (AIV L-PLM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (PLM Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (PLM Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1440489				AHVF Credit (FC) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Castle Holdings GP S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Noble Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Japan Limited	HKG	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1455469				Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1455677				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1455473				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors III (P2), L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors III (P1 APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2582564				Apollo Natural Resources Partners (P2) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2569592				Apollo Natural Resources Partners (P1) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ANRP Co-Investors III (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII CE Levco II	CYM	NIA	AP VIII CE Levco I	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII CE Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity International India Holdco, Limited	GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1457356				Apollo Infra Equity International Holdco, Limited	GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Super Topco No. 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Super Topco No. 1 DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							FCI Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Elbow Co-Invest GP, LLC	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1460873				Lana Securitization S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1461310				AEPF III 47 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1458108				AP Elbow Co-Invest, L.P.	CYM	NIA	AP Elbow Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Trident Bidco 2 DAC	IRL	NIA	Trident Midco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trident Midco 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 46 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors Highlands Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athena Trident Management DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA INFRASTRUCTURE FUND 1 LTD	CYM	NIA	Apollo Insurance Solutions Group LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (IH UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Infra Equity Advisors (APO DC UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity CJ (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity CJ (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1462685				Apollo HVF Co-Investors (C), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund, LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund, LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund Cayman, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Mauritius Company I	MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund Cayman PS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund II LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund II LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							IPFII Singapore 1 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							IPFII Singapore 3 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							IPFII Singapore 2 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							IPFII Singapore 8 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							IPF II Co-Invest Cayman Master LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IPF II Co-Invest BPS Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IPF II Co-Invest Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rose II (I), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Management L.P.	DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management, L.P.	Ownership	99.900	AGM; M. Rowan; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management (India), LLC	Ownership	0.100	AGM; M. Rowan; L. Black	NO	
			98-1448304				AP Highlands Co-Invest, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Super Holdco, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity US Intermediate, LLC	DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2217149				Apollo Infra Equity US Fund, L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	AGM; M. Rowan; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	AGM; M. Rowan; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	COF III Airopack Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Crossbow Holding Cayman	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	4.900	AGM; M. Rowan; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	5.340	AGM; M. Rowan; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; L. Black	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3524489				AGRE Florida Retail Coinvest, L.P.	DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; L. Black	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	100.000	AGM; M. Rowan; L. Black	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe Opportunity S.a r.l.	Management	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							A-A SPN-5 (USREIII ? DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-4 (ANAF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							Leon S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Attimo RE S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dado Immobiliare S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Casomai S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alaska S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3196183				PK AIR 1 LP	DE	NIA	Apollo PK Air Management (CLO) LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK AIR 1 DEL LLC	DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1516896				PK AIR 1 JPN G.K.	JPN	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	AGM; M. Rowan; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	AGM; M. Rowan; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management IV, L.P.	DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors IV (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management IV GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4489337				AP IX Tiger Co-Invest (ML Parent), L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP IX Tiger Co-Invest (ML), L.P.	DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							GSM Unused Financing Ltd	CYM	NIA	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4691087				AHVF Credit Holdings IV, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Tiger Co-Invest (ML) GP, LLC	DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Life Asset, L.P.	CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies, LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Advisors, L.P.	CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Co-Invest, L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Co-Invest GP, LLC	DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo US Wind Co-Invest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors IV, L.P.	CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP IV, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACREFI Holdings J-I JV Managing Member, LLC	DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies (Lux), SCSp	LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ulysses Co-Invest, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ulysses Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management III B, L.P.	DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors III B (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management III B GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors III B, L.P.	CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Skyline Dynamic Holdings Limited	HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Skyline Holdings (BVI) Limited	VGB	NIA	Apollo Skyline Holding Limited	Ownership	95.000	AGM; M. Rowan; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; L. Black	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE HP Industrial Platform IV LLC	DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	NIA	Apollo Asia Management II Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Origination Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF (Cayman AIV IV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MidCap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14.450	AGM; M. Rowan; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	AGM; M. Rowan; L. Black	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Origination Partnership (Lux), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AP Picard Pref Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Impact Mission Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Advisors, L.P.	CYM	NIA	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4026435				AP/AA Pencil Holdings, L.P.	DE	NIA	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3872478				Apollo USREF III BPG (DC) LLC	DE	NIA	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1567087				Apollo USREF III Royce (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Royce Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3878039				Apollo USREF III Royce Holdings L.P.	DE	NIA	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Mouse (DC) LLC	DE	NIA	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1566967				Apollo USREF III Bronco (TE FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Raptor Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Pencil Holdings GP, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3773824				AP EPF III Pencil Holdings, L.P.	DE	NIA	AP EPF III Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Management, L.P.	DE	NIA	Apollo Impact Mission Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1566452				AP Highlands Co-Invest Blocker, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; L. Black	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-13 (ULYSSES-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1586510				Apollo A-N Credit Fund (FC-II), LLC	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Management	100.000	AGM; M. Rowan; L. Black	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Management	100.000	AGM; M. Rowan; L. Black	NO	
			86-2542830				AOP Finance Partners, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Magic-Benji Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	100.000	AGM; M. Rowan; L. Black	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Spartan Acquisition Sponsor IV LLC	DE	NIA	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1585352				Spartan Acquisition Corp. IV	CYM	NIA	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1587068				ANRP II (Overseas AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1587060				ANRP II (AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Donlen Mobility LLC	DE	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Primrose Investment Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP DSB Co-Invest AIV, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							DSB Holdings II GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2279426				AP IX DSB Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Pencil Management, L.P.	DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Pencil Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1762627				Apollo USREF III Royce Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas (Holdings) SPV, LLC	DE	NIA	Apollo Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Viking Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX International Holdings (RS), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1578879				Apollo Global Carry Pool Aggregator IV, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ulysses, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			86-2279055				AP DSB Co-Invest II, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			86-1211086				Spartan Acquisition Sponsor III LLC	DE	NIA	AP Spartan Energy Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Peridot Co-Invest Limited	CYM	NIA	Apollo Asia Peridot Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Peridot Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4228813				Apollo Asia Peridot Co-Investment Fund L.P.	DE	NIA	Apollo Asia Peridot Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Catalyst Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Asia Pacific Holdings Limited	HKG	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Alpha Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1573361				AP HK Holdings, LPF	HKG	NIA	AP HK Holdings GP, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Jingleberry Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo VP Advisors, L.P.	CYM	NIA	Apollo VP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo VP Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rimini TopCo S.r.l.	ITA	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rimini BidCo S.r.l.	ITA	NIA	Rimini TopCo S.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	ATCF (Cayman), L.P.	Ownership	13.640	AGM; M. Rowan; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	AHVF Credit Holdings IV, L.P.	Ownership	79.370	AGM; M. Rowan; L. Black	NO	
							Harvest Holdings III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Karpos Investments III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Karpos Investments III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harvest Holdings III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harvest Holdings III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Harvest Parent III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Karpos Investments III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPAC Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Manatee LLC	DE	NIA	Apollo USREF III Manatee Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Manatee (DC) LLC	DE	NIA	Apollo USREF III Manatee (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Manatee (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1021494				AA GP Solutions Fund, L.P.	DE	NIA	AA GP Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Advisors, L.P.	CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Management, L.P.	DE	NIA	AA GP Solutions Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA GP Solutions Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Drapeau (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties FF I-A (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III HH I (DC) LLC	DE	NIA	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III HH (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III HH II (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0903341				ANRP II (T-B) Holdings. L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEDL Credit SCA SICAV-RAIF	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Fund II (Offshore), L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management GP II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Fund II, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Advisors II, L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management II, L.P.	DE	NIA	Apollo Revolver Management GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Capital Management II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - ROP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Management IV, L.P.	DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Management IV GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF IV Capital Management, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Advisors IV, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Direct Lending GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Direct Lending Management, L.P.	DE	NIA	Apollo European Direct Lending GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Eliant Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Eliant GP Advisors LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Invest Management LP	DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3691852				Eliant Invest Holding LP	DE	NIA	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant Invest GP LP	DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			86-3907572				AP DSB Co-Invest III, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
			86-3859532				AP Gibraltar Co-Invest, L.P.	DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Lycius Investments S.a r.l.	LUX	NIA	Loxias XVII S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Direct Lending (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gibraltar Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3622261				College Parent, L.P.	DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3512776				AP IX College Holdings, L.P.	DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX College Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							College Parent Holdings GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Land Services, L.P.	DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Land Services GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI MF, LLC	DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oak Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oak Advisors, L.P.	CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Oak Aggregator, L.P.	CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oak Management, L.P.	DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Oak Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPAC Management I GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPAC Advisors I, L.P.	CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPAC Management I, L.P.	DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; L. Black	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; L. Black	NO	2
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2449529				AP IX (Connect Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2448943				AIF IX (Connect Equity AIV), L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							ATCF (Cayman) GP, LLC	CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1625184				ATCF (Cayman), L.P.	CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lune Holdings S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2199376				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2113490				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Linos II S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos III S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos IV S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Wessex GP LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			98-1535337				Apollo International Holdings Ltd.	BMU	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-15 (AREVII - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Marley TopCo S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3770178				Apollo StarMoon CEPF Co-Invest, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF Credit Holdings VII, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P.	Ownership	70.510	AGM; M. Rowan; L. Black	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3573289				NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC SB Holdings LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3276202				AIOF II Vanir Holdings, L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3275846				AIOF II Vanir Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lune MidCo Lux SCA	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo HA IG Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo HA IG Management, L.P.	DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2557571				Apollo Realty Income Solutions, Inc.	MD	NIA	ARIS Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-M Direct Lending GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Extreme Management, L.P.	DE	NIA	Apollo Extreme Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Extreme Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Extreme Advisors, L.P.	CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1633472				AP Extreme Holdings, L.P.	CYM	NIA	AP Extreme Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Extreme Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1623773				Apollo Impact Mission HedgeCo, LLC	CYM	NIA	Apollo Impact Mission Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management II (ATH) GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Advisors II (ATH), L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Management II (ATH), L.P.	DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Revolver Fund II (ATH), L.P.	CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II (Connect Warrant AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II HedgeCo, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Core Infrastructure Advisors, L.P.	CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CIF CEPF Intermediate, LLC	DE	NIA	Apollo CIF CEPF Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3537188				Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CIF CEPF Holdings, LLC	DE	NIA	Apollo CIF CEPF (DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3086266				Apollo CIF CEPF (DC), LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Core Infrastructure Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA WH HoldCo GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2211404				AA WH HoldCo, L.P.	DE	NIA	AA WH HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gemini, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	AGM; M. Rowan; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	68.450	AGM; M. Rowan; L. Black	NO	
							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1643825				Apollo Accord V Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-16 (Accord+-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-17 (EPF IV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions V Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Concrete Advisors, L.P.	DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Concrete Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Concrete Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP	DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Advisors, L.P.	DE	NIA	AAA Aviation Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Investor, L.P.	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Holdings, L.P.	DE	NIA	AAA Aviation Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Management, L.P.	DE	NIA	AAA Aviation Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Canoe Holdings, L.P.	DE	NIA	AP Canoe Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Canoe Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Canoe Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Opp IV Owner VI, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Opp IV Owner V, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ficaleta Servicios y Gestiones, S.L.U.	ESP	NIA	Pomodoro Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Alster Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Grouse Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Clydesdale Holdings, L.P.	DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Clydesdale Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TAMF Co-Invest, L.P.	DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1138632				Apollo Defined Return Fund, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1655763				Apollo Defined Return Aggregator B, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Advisors, L.P.	CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Opp IV Owner IV, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN Opp IV Owner III, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; L. Black	NO	
							AP Castle Holdings SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Shakti Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1627015				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							VICUNA ONE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; L. Black	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sunna Holdings, L.P.	DE	NIA	AP Sunna Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Sunna Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Sunna (DC), LLC	DE	NIA	AIOF II Sunna Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Sunna Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Sunna AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Sunna AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TW II Conduit TE DC), LLC	DE	NIA	ANRP II (TW II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2830177				ANRP II (TW II Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly Co-Invest, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly (FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly (FC Lux), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly (FC 892), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
			88-2646077				Apollo MTR Coinvest Feeder (TE 892), L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Champ Co-Investors, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS CMBS, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord V Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2371767				AAA Holdings (DC-2), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2371575				AAA Holdings (DC-1), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Delta 2, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1665358				AP Delta 4, Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Delta 3, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1938469				AP Delta 1, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Delta 5, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1886844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; L. Black	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo International Finance GP, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Finance II LLC	DE	NIA	Apollo International Finance, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II Advisors, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners II (TE 892), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Management, L.P.	DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund (Overseas), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Secondaries Aggregator III, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Secondaries Aggregator II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Secondaries Aggregator I, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Alma Intermediate Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Sapphire, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Freezer II (DC) LLC	DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV One Co-Invest, L.P.	CYM	NIA	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV One Co-Invest GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1684030				Apollo S3 Holdings, L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP X (892 FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Renew Holdings, L.P.	DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP WRHS, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3783680				AP IX Teton Holdings, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3783348				AP IX Teton AIV, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3995369				AIOF II (Helm TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (AIV II), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AAA Sub Fund 1-ZS, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-ZF, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-YS, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-YF, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (FC-S), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Real Assets, LLC	CYM	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1699898				AIF VIII (Ludlow Aspen TE FC II), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1699771				AIF VIII (Ludlow Aspen TE FC I), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners Management, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Partners Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALTRA GP S.a r.l.	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Capital Management, L.P.	CYM	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Capital Management GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1431187				Apollo Clean Transition Capital Fund, L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (C), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (B), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (A), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black	NO	
							EPF IV Notes (BS), Ltd.	CYM	NIA	EPF IV TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Fund (Lux) GP, S.a r.l.	CYM	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1697028				AP HK Holdings X, LPF	CYM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Intermediate Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0431693				AP Shelf 5, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0431012				Apollo GLDC Clover, L.P.	DE	NIA	AP GLDC Clover GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Origination Partnership (Lux) II, SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNW), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo Clean Transition Capital Overseas II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1430899				Apollo Clean Transition Capital Overseas II, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Athora (EGY) Holdings, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hansel SPV, LLC	CYM	NIA	AP Hansel Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules AIV, L.P.	CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda CLO 1 LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT FASTNET ACQUISTION SUB (DEL) LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AASP Management, LP	DE	NIA	AASP Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AASP Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tank Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Intermediate I (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Equity Solutions Intermediate I (DC), LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings V, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings IV, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings III, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1799355				AP Equity Solutions Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2016013				AIOF II Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1877261				AIOF II Galway Co-Invest, L.P.	DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VI (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors VI, L.P.	CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Advisors GP VI, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1644220				AP DSB Co-Invest (Debt), L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1734681				Apollo Origination Partnership II (Unlevered AIV), L.P.	CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1705848				ABF Structured Securities Sub-Aggregator I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Covis Manco II SCSp	LUX	NIA	Covis GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							UL Intermediate II Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							UL Intermediate I Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							UL Bidco Limited	GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Impact UL Holdings SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1603236				AIOF III ICOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1602301				AIOF III ICOV (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1602034				AIOF III ICOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Germantown SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Omada SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1735977				Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1735975				Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC3), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC2), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Njord (FC1), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1734889				AIOF II (892) AIV II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1734751				AIOF II (892) AIV I, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Management, L.P.	DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1634712				Apollo Delphi Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VI Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VI Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VI Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Offshore Fund VI, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1912886				Apollo Accord Fund VI, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Manager, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							ACTC Participation, LLC	DE	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investments 4, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1510214				AP X Arsenal Holdings, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Arsenal Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1730015				Apollo Asset-Backed Finance Intermediate A (FC), LLC	CYM	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1729256				Apollo Asset-Backed Finance Aggregator B, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1729251				Apollo Asset-Backed Finance Aggregator A, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	CYM	NIA	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Company LLC - Series II	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3444643				Apollo Infrastructure Company LLC - Series I	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Company LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3326823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1858840				Apollo Origination Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3633774				AP X Bright Holdings, L.P.	DE	NIA	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Bright Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1757230				Apollo Clean Transition Capital Overseas I, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Infra Equity Holdings, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Perseus Aviation, LP	DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Perseus Asset Holdings US, LLC	DE	NIA	Perseus Aviation, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3800643				Apollo Asset-Backed Finance Overseas Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Management, L.P.	DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	DE	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3800483				Apollo Asset-Backed Finance Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MMJV SPV II LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MMJV SPV II LP	CYM	NIA	MMJV SPV II LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MMJV SPV LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MMJV SPV LP	CYM	NIA	MMJV SPV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Belstar Credit LLC	KOR	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACS M GP, LLC	DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Tulip Holdings, L.P.	DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tulip Holdings GP, LLC	DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACMP Holdings II (Cayman) LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1726046				Apollo Cardinal Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3232649				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Investment Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Capital Advisors, L.P.	CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Realty Income Solutions GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1745596				AIOF II European Debt Holdings Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hydria Co-Invest, L.P.	DE	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hydria Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3413282				Apollo Defined Return Intermediate B Lender, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1748564				Apollo Jade Partnership, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1748581				Apollo Jade Holdings, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade Advisors, L.P.	CYM	NIA	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1748584				Apollo Jade (FC), LLC	CYM	NIA	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Lemon SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3417328				AP Prime Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-24 (AOP II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Fund Cayman Aggregator, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Origination Holdings, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3231492				Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux Investment Holdings (UL), S.a r.l.	LUX	NIA	AOP II (UL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux Investment Holdings (L), S.a r.l.	LUX	NIA	AOP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VI Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VI Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Origination Europe (Lux B) GP, S.a r.l.	LUX	NIA	Apollo Origination Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (E-2), SCSp	LUX	NIA	Apollo Aligned Alternatives (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Belstar SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III RN Holdings II, LLC	DE	NIA	AP EPF III RN Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP GIIS Co-Invest Holdings, L.P.	CYM	NIA	AP GIIS Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP GIIS Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP III (H AIV FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2943731				ANRP III Hydria (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF III Polygon Intermediate (DC) Holdings II, LLC	DE	NIA	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (C) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (B) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator (A) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Benji Co-Invest, L.P.	DE	NIA	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IX Benji Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Benji Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2645293				AIOF II European Debt Holdings AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1743979				AIOF II European Debt Holdings (FC 892), Ltd.	CYM	NIA	AIOF II (892) AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - Ranch, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - AIP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Merlin Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Newark SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Management Holdings, LLC	DE	NIA	Apollo International Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT ACQUIRE 2 LP	DE	NIA	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT ACQUIRE 2 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP AIM Aggie Holdings, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Aggie Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Chamber Birmingham PropCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1745765				AIOF II European Debt Holdings Limited	GBR	NIA	AIOF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA VIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA VII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA VI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Mortgage Originations, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1752162				Rally Holdco Limited	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1752183				Rally Bidco B.V.	NLD	NIA	Rally Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives (E-1)	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Private Markets SICAV	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo U.S. Private Credit Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP DLF Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Origination Advisors II, L.P.	CYM	NIA	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3676658				MidCap Ventures I LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delos Italy 4 S.r.l.	ITA	NIA	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1740836				AP Saxon Co-Invest, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2110277				Apollo Belstar Aggregator, L.P.	DE	NIA	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Belstar Aggregator GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2087037				Gorseway Park PE, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hermes Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2152980				AP Hermes Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-23 (S3ESH1-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2119504				Apollo X NHRS Co-Invest, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1743460				AP X Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 13, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 12, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 5, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 4, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1886393				La Costa Capital Partners, LLC	DE	NIA	AA Net Lease, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA NNN Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA Net Lease, L.P.	DE	NIA	AAA NNN Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA NNN Holdings Advisors, L.P.	DE	NIA	AAA NNN Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4973033				Apollo Asset-Backed Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Double Eagle Energy III POB Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4947453				ANRP II Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4946741				AP Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1767459				ANRP II 892/TE, L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4946113				ANRP II (DEE III Intermediate POB), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4946394				AP Double Eagle Energy III POB Co-Invest, L.P.	DE	NIA	AP Double Eagle Energy III POB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Alignment, L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4885902				AP DLF Offshore Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Cayman Holdco LLC	CYM	NIA	AHVF II (Cayman Holdings), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Neptune Co-Invest Holdco II Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4778165				Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1763728				Apollo Accord+ II Aggregator D, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1763741				Apollo Accord+ II Fund Intermediate A-II (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Aggregator B, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Aggregator C, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Co-Investors (B), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPC Asset LuxCo S.a r.l.	LUX	NIA	AEPC Master LuxCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Accelerate Co-Invest Holdco, Ltd.	CYM	NIA	AHVF II Cayman Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies AAPP (DC-I), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPC Master LuxCo S.a r.l.	LUX	NIA	Apollo European Private Credit Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Lux Holdings S.a?r.l.	LUX	NIA	Apollo GLDC Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761701				Apollo GLDC Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Cayman Holdings, LLC	CYM	NIA	Apollo GLDC Aggregator A, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Berlin Co-Invest Holdings, L.P.	CYM	NIA	AP Berlin Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Berlin Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4978957				ASPH Holdings II-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4978828				ASPH Holdings I-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4979037				ASPH Holdings III-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAM Atlas Subsidiary II, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761362				Apollo Berlin Co-Invest Holdco, Ltd.	CYM	NIA	AP EPF IV Berlin Holdings, LLC	Ownership	27.000	AGM; M. Rowan; L. Black	NO	
			93-4131926				AIOF III Novus Co-Invest (DC), LLC	DE	NIA	AIOF III Novus Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4115217				AIOF III Novus Co-Invest (Parallel), L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4119998				AIOF III Novus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4068923				AIOF III Novus Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4132760				AIOF III Novus (DC), LLC	DE	NIA	AIOF III Novus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			93-4116096				AIOF III Novus Co-Invest, L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1761347				AP EPF IV Berlin Holdings, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4423652				Apollo GLDC Overseas Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4420967				Apollo GLDC Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4423987				Apollo GLDC Aggregator A, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Advisors, L.P.	CYM	NIA	Apollo GLDC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Leaf, LLC	DE	NIA	Middle Market Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (Master) SCSp	LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Lethe SPV, L.P.	DE	NIA	AP Lethe SPV GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Apollonia SPV LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP GLDC Clover GP, LLC	DE	NIA	Apollo GLDC Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761439				AHVF II Accelerate Co-Invest, L.P.	CYM	NIA	AHVF II Accelerate Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Accelerate Co-Invest GP, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3868579				AP Fides Holdings II LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3868422				AP Fides Holdings I LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Berlin Holdings (Germany) GmbH	DEU	NIA	AP Berlin Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1761379				AP Credit Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4481508				AP Credit Solutions Holdings (FC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1759871				AP Starlight (LUX) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1759132				AIC Intermediate Holdings (FC) (B), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Intermediate Holdings (DC) (B), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	AIC Intermediate Holdings (DC) (B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC 3-Z Subsidiary, LLC	DE	NIA	AIC Holdings 3-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC 2-Z Subsidiary, LLC	DE	NIA	AIC Holdings 2-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC 2-Y(B) Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y(B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC 2-Y Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo GLDC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Smile Co-Invest Holdings, L.P.	CYM	NIA	AHVF II Smile Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF II Smile Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade SPV, L.P.	CYM	NIA	Apollo Jade SPV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Jade SPV GP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4469454				Apollo S3 Credit Solutions Offshore Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Credit Solutions Management II, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4467158				Apollo S3 Credit Solutions Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			93-4467675				Apollo S3 Credit Solutions Fund II (TE 892), L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4481127				Apollo S3 Credit Solutions Advisors II, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1761404				Apollo S3 Credit Advisors Holdings II, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Rock Intermediateco Limited	JEY	NIA	Rock Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rock Holdco Limited	JEY	NIA	AP Rock Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4317429				Apollo Origination Partnership II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit Partnership, L.P.	CYM	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1764667				Apollo Hostplus Credit Ltd.	CYM	NIA	Apollo Hostplus Credit Partnership, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1758411				Apollo European Private Credit Aggregator, L.P.	CYM	NIA	Apollo European Private Credit Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit Aggregator GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1759627				Apollo Accord+ II Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Fund (Lux), SCSp	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			98-1759595				Apollo Accord+ II Aggregator A, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Advisors, L.P.	CYM	NIA	Apollo Accord+ II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4023641				AP Aggie Co-Invest, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Opera SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Newark SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Holdings (Lux) S.a r.l.	LUX	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Auxo Holdings Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3837118				ANRP III Hydria (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3837445				ANRP III (AIV H-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TWR EP Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4618494				ASPH Holdings II-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4618353				ASPH Holdings I-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4618630				ASPH Holdings III-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2994538				AAM Atlas Subsidiary, LLC	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Administration, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda CLO 1 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Thompson Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Finance III Ltd	GBR	NIA	Apollo International Finance II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4561961				Apollo Clean Transition Equity Partners II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Rock Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3830747				AAA Co-A Aggregator, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC Intermediate Holdings (FC), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Intermediate Holdings (DC), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC) (B), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA X Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed Credit Company LLC - Series II	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed Credit Company LLC - Series I	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset Backed Credit Company LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Holdings D II, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Holdings D I, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Holdings C II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Royalties FF I-B (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit Fund GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1749912				Apollo Aligned Alternatives (E-1) Sub Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Finance, L.P.	DE	NIA	Apollo International Finance GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP X Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Intermediate II (DC), LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings (DC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives ST Fund (USD), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives ST Fund (JPY), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Credit Holdings (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (MS I), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP EPF IV (Galway) Equity Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway FC) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV (Galway FC) Intermediate Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Pomokaira (Lux) GP, S.a r.l.	LUX	NIA	Apollo Co-Invest Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Invest Advisors, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1783645				Apollo S3 Credit Solutions II HedgeCo, L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest II, L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest (FC II), L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Co-Invest (FC I), L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black	NO	
							AIOF II Galway Holdings, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Aoide SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP CA XVII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XVI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XIV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Issuer LP	CYM	NIA	AP Issuer GP Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 1-A1-1 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Blue Investments 1-A1-2 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 1-A1-2 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2043456				AP Moon Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Lethe SPV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Boreas SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Boreas SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Aoide SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1778020				Apollo ADIP Co-Investors II (B), L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Star Japan Acquisition Co., Ltd.	JPN	NIA	Star Japan Holdings Co., Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATC Holdings (Lux-L) S.a r.l.	LUX	NIA	ACT Juniper A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Amplify SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS North SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADS Apollonia SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADCF Apollonia SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1569556				Apollo Atlas NFSP RS, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1239596				Apollo Credit Strategies AAPP (DC-II), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1778227				Apollo Asset-Backed Finance Lending Company Subsidiary III, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1358585				Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1358268				Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 RIC Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Overseas III Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Overseas II Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAPP Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP II Holdings, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Lux Holdings, S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 1-A3 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper B, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACT Juniper A, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Ostrich SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2153357				AIOF II Credit Holdings (TI), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1979014				AIOF II Galway Coinvest (Equity AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1977927				AP Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1978317				AIOF II Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1977529				AP Galway Holdings II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Nebula Solar Intermediate, LLC	DE	NIA	AP Nebula Solar Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0731382				AP Nebula Solar Holdings (DC), LLC	DE	NIA	AP Nebula Solar Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Nebula Solar Aggregator, L.P.	DE	NIA	AP Nebula Solar Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Nebula Solar Aggregator GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0730721				AIOF II Nebula Solar Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Debt Solutions IDF Series Feeder, LP	DE	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies IDF Series Feeder, LP	DE	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AAA IDF Series Feeder, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1772550				AHVF II Accelerate Co-Invest, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 12, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 11, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 10, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AIM Shelf Entity 9, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 8, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 7, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 6, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 5, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 4, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 3, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Shelf Entity 2, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1102389				Espresso Holdings 7, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 16, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 15, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 14, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 13, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-0500131				Apollo Royalties FF I-D (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0498457				Apollo Royalties FF I-C (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux AIV II), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux AIV I), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Delphi Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Delphi Fund Cayman Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 9, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 1, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Lending Company, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 8, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 7, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 6, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 11, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X (QFP AIV I), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Star Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-0472165				AP IX Pegasus Co-Invest (Debt Holdings), L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II (Parallel), L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3740507				AAA Sub Fund SMA-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3740308				AAA Sub Fund SMA-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator B, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator A, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II (Parallel), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3581312				Apollo Aligned Alternatives Lux Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3580802				AAA Sub Fund 1-ZO, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			99-3579992				AAA Sub Fund 1-YO, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Credit Holdings (Cayman), LLC	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux), SCSp	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Aurora Co-Invest, L.P.	CYM	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Z Lux, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Sub Fund 1-Y Lux, L.P.	DE	NIA	Apollo Aligned Alternatives, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Korea Limited	KOR	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AA Infrastructure Fund 2 LLC	DE	NIA	Apterra CLO Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Infrastructure Fund 2 Depositor LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux US Originations Holdings, L.P.	DE	NIA	AOP II Lux US Originations Holdings GP, LLC	Management	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Structured Securities Sub-Aggregator II-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Structured Securities Sub-Aggregator I-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas SP ABS Opportunity Master I LLC	DE	NIA	ABS IA SPE, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Rock Co-Invest SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Poseidon SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 3 LP	DE	NIA	PK ALIFT LOAN FUNDING 3 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 3 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Chestnut, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3498573				AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3498444				AAA Multi-Asset Credit Strategies Lux Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3498274				AAA Multi-Asset Credit Strategies Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3497961				AAA Multi-Asset Credit Strategies Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apterra CLO Manager, LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X SJ Holdco, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X SJ GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP SJ Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Transformer SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Blue Investments 1-A5 Guarantor Designated Activity Company	IRL	NIA	MaplesFS Trustees IRL Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 1-A5 Designated Activity Company	IRL	NIA	MaplesFS Trustees IRL Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (AIV III FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP Lux X (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Clean Transition Partners II Hedge LLC	CYM	NIA	Apollo Clean Transition Equity Partners Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series E	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1796993				ACTE II Grand Co-Invest, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1787761				Apollo Direct Lending Fund - Europe (Unlevered EUR), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1787747				Apollo Direct Lending Fund - Europe (Unlevered GBP), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP X (AIV I FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP X (AIV III FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP X (AIV II FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP X (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2919831				Apollo Total Return Fund - Investment Grade II, L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Project Grand Topco (UK) Limited	GBR	NIA	AP Grand Aggregator (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Grand Midco (UK) Limited	GBR	NIA	Project Grand Topco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Grand Bidco (UK) Limited	GBR	NIA	Project Grand Midco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Grand (UK) PLC	GBR	NIA	Project Grand Bidco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grand Midco (FIN) Oy	FIN	NIA	Grand Holdco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grand Bidco (FIN) Oy	FIN	NIA	Grand Midco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2589601				ANRP III Star Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2589601				ANRP III Star Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTE II Retail-E Intermediate Holdings (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Grand Aggregator (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							ABS IA SPE, LLC	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Maple, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP IS Manager, LLC	DE	NIA	Apollo Accord+ Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Loan Funding B, LLC	DE	NIA	Apollo Defined Return Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Loan Funding A, LLC	DE	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1798389				AIOF III Aurora Equity Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Resi IA SPE, LLC	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	ATCF (Cayman), L.P.	Ownership	15.000	AGM; M. Rowan; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	9.000	AGM; M. Rowan; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	6.000	AGM; M. Rowan; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	AA Direct, L.P.	Ownership	2.000	AGM; M. Rowan; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	37.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 25, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 24, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 23, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 22, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 21, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 20, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 19, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 18, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 17, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Atlas Securitized Products BB GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 9, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Highlands (ML) LLC	CYM	NIA	AP Highlands Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 8, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity 7, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3162344				AIOF III Shelf Entity 6, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4491523				AP Dakota Holdings, L.P.	DE	NIA	AP Dakota Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Dakota Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4598071				AIOF III Dakota (Overseas AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4598196				AIOF III Dakota (TE 892 AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4597936				AIOF III Dakota (MF AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Swift GBP Holdco S.a r.l.	LUX	NIA	AP Swift GBP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Accelerate Bidco 2 GmbH	DEU	NIA	Accelerate Bidco GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1781787				AIOF II Galway Co-Invest Equity Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Advisors Espa?a, S.L.U.	ESP	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Aurora Cayman Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Fort SCSp	LUX	NIA	Fort GP 1 S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3670790				Apollo Pythia Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Real Estate Debt - Europe Fund I (Levered), SCSp	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Town (Lux) SCSp	LUX	NIA	AP Town (Lux) GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Chariot Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-6628304				Atlas SP ABS Opportunity Trust IB	DE	NIA	Atlas SP ABS Opportunity Master I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLAS SP ABS Opportunity Trust IA	DE	NIA	ABS IA SPE, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLAS SP Resi Opportunity Trust IA	DE	NIA	Resi IA SPE, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5137278				AP Lightning Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5137099				ACTE II Lightning Co-Invest, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5136949				ACTE II Lightning Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5131861				AIM Lightning Aggregator, L.P.	DE	NIA	AIM Lightning Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Lightning Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1811825				AP Dolphin (Luxembourg) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Blue Investments 1-A5-1, L.P.	DE	NIA	AGF WHCO Holdings I	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP ASL Limited	CYM	NIA	ASL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ASL, L.P.	CYM	NIA	ASL GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ASL GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4971216				Apollo TPSF Co-Invest, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo TPSF Co-Invest GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO INVESTMENTS (CAYMAN) PARENT II LTD.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO ADVISORS GP II, LTD.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO Intermediate Holdings, Ltd.	CYM	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ANRP II (TWR EP IV Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1809025				AP Luz Aggregator, L.P.	CYM	NIA	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Global WHCO International Holdings Designated Activity Company	IRL	NIA	AASP Management, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Global WHCO Australian Holdings Designated Activity Company	IRL	NIA	TMF Management (Ireland) Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT WH 5 LP	DE	NIA	PK ALIFT WH 5 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT WH 5 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 20, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 19, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 18, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 17, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Himalaya Merger Sub, LLC	DE	NIA	AP Himalaya Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MC Feeder II LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MC Feeder LP	DE	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MidCap FinCo Intermediate LLC	DE	NIA	MidCap FinCo LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MidCap B (DC) Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							MC Feeder (Z) LP	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MidCap FinCo II LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MidCap FinCo (DC) Holdings LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4722098				MidCap FinCo LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1810863				AHVF II (Overseas QFPF AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1810782				AHVF II (FC II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Himalaya Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4925787				AHVF II Himalaya Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 21, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 16, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 20, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 15, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 18, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 14, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 19, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Kappa 17, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLXM 2024-RPL1 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Edge SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLX 2024-RPL1 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EDGE MIDCO LIMITED	GBR	NIA	AP Edge Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803374				Horizon Topco Limited	GGY	NIA	AP Horizon Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803462				Horizon Midco 2 Limited	GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4315514				Horizon US HoldCo, Inc.	DE	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803473				Project Horizon Bidco UK Limited	GBR	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 2-A1 LP	DE	NIA	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 2-A2 LP	DE	NIA	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Moon II Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 4 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 4 LP	DE	NIA	PK ALIFT LOAN FUNDING 4 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitization Depositor LLC	DE	NIA	Resi IA SPE, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Edge Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1805270				AP Edge Co-Invest, L.P.	CYM	NIA	AP Edge Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 5, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 4, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund (FC JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1807450				AP Equity Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4585262				AP Equity Solutions Holdings I-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1807409				AP Equity Solutions Intermediate I-A (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Blue Investments 2-A Trust	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO 2-A Trust	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806322				Apollo Investment Fund (DE-I) X (AIV - JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806220				Apollo Co-Investors X (B) (AIV - JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1806118				Apollo Co-Investors X (A) (AIV - JP2C), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1806099				Apollo Co-Investors X (A) (AIV - JP1), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aurora Holdings, L.P.	GBR	NIA	AIOF III Credit Holdings Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1803382				AIF IX Connect PCDH AIV (TE FC II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1803378				AIF IX Connect PCDH AIV (TE FC I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Delaware AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (892 AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund (AIV 2 JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Fund (AIV 1 JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator B, L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-4325850				Apollo Total Return Fund - Investment Grade II Aggregator A, L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Rolsia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mirzanna Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4316986				AP IX Connect Co-Invest Holdings II-B, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Defined Return Lux (A) Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Loan Funding A, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Luz Co-Invest, L.P.	CYM	NIA	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Credit Holdings Limited	GBR	NIA	AIOF III Credit Holdings (Cayman), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Co-Investors ACSF II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pistachio, L.P.	CYM	NIA	AP Pistachio GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4083240				AP X Voyager Aggregator, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4082623				AP Voyager Holdings, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4110644				AP Voyager Co-Invest, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Hera SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Luz Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4124117				AP IX Connect Co-Invest Holdings II-A, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Edge Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II Lux US Originations Holdings GP, LLC	DE	NIA	Apollo Origination Partnership (Lux) II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	ABC Holdings 4 (B), L.P.	Ownership	2.500	AGM; M. Rowan; L. Black	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	11.200	AGM; M. Rowan; L. Black	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	20.800	AGM; M. Rowan; L. Black	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	65.500	AGM; M. Rowan; L. Black	NO	
							ADCF Hera SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Hera SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3907383				ACTE II Astro Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3909494				ACTE II Astro Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3907843				ACTE II Astro (DC), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Horizon Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity E, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity D, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity C, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity B, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Shelf Entity A, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Milwaukee Properties, S.L.	ESP	NIA	AP Oxygen Bidco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Kelaty House Propco 2 Limited	JEY	NIA	Kelaty House Propco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Kelaty House Propco 1 Limited	JEY	NIA	AP Swift GBP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1800958				AP Elmo Holdings, L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1800930				AP Elmo (FC), L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4036665				AP Elmo Holdings LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Elmo Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Invetol Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bonobela Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Pomokaira, SCSp SICAV-RAIF	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Freedom Grand Parent GP LLC	DE	NIA	Freedom Grand Parent LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3858136				Freedom Grand Parent LLC	DE	NIA	Freedom Parent Holdings LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Ownership	0.020	AGM; M. Rowan; L. Black	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp	Ownership	49.990	AGM; M. Rowan; L. Black	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp	Ownership	49.990	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - OMP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP IX Highlands Co-Invest (ML) LLC	CYM	NIA	AP Highlands Co-Invest, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant SCF-AR Solutions LP	DE	NIA	Eliant Trade GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							SEL Indigo II LLC	DE	NIA	Eliant SCF-AR Solutions LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1803579				Delos Alpha SCSp	LUX	NIA	Fort GP 2 S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aurelius Capital S.a r.l.	LUX	NIA	Delos Alpha SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Luz Bidco UK Ltd	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO Holdings II LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2450164				AP (Connect) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			98-1757628				AP HGA Manager LLC	CYM	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			84-3300455				AP IX (PMC) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			86-2701502				AP IX Pioneer VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
			88-3783993				AP IX Teton VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	Ownership	14.480	AGM; M. Rowan; L. Black	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.520	AGM; M. Rowan; L. Black	NO	
			93-4353274				Middle Market Apollo Institutional Private Lending	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1713436				A-A ECP Academia Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment MasterCo S.a r.l.	LUX	NIA	A-A Euro Investment Fund (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AA Lending Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Aviation Investor GP, LLC	DE	NIA	AAA Aviation Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AEPF III 44 S.a r.l.	LUX	NIA	Reinsurance Custody Solutions DAC	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE DCP Palm Springs REIT LLC	DE	NIA	AGRE DCP Palm Springs JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5298443				AIF VIII (Ludlow DH AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIM Everest Intermediate Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Electra Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Woolly Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1031481				AION Capital Partners Limited	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alteri Investments, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ANRP III GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Cayman Holdings, LLC	CYM	NIA	Apollo Origination Partnership II (Levered), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Cayman Holdings, LLC	CYM	NIA	Apollo Origination Partnership II (Unlevered), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP AL Borrower GP, LLC	DE	NIA	AP AL Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP AL Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.140	AGM; M. Rowan; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners (P2) III, L.P.	Ownership	5.990	AGM; M. Rowan; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners III, L.P.	Ownership	2.200	AGM; M. Rowan; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	16.670	AGM; M. Rowan; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	4.710	AGM; M. Rowan; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	12.410	AGM; M. Rowan; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	18.870	AGM; M. Rowan; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	6.550	AGM; M. Rowan; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	32.460	AGM; M. Rowan; L. Black	NO	
							AP Dakota Co-Invest Borrower GP, LLC	DE	NIA	AP Dakota Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3924312				AP Drive GP, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	AP IX (Euro AIV), L.P.	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			98-1272582				AP Holdco B.V.	NLD	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Inception Co-Invest ML GP, LLC	DE	NIA	AP Inception Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Inception ML GP, LLC	DE	NIA	AP VIII Inception Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	ANRP III Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	AIOF II Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			35-2582225				Apollo Advisors IX, L.P	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8056814				Apollo Asia Opportunity Fund, L.P.	DE	NIA	Apollo Asia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asia Service Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350987				Apollo Capital Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Commodities Management, L.P	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Credit Strategies Fund LP	Ownership	23.790	AGM; M. Rowan; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Offshore Credit Strategies Fund Ltd.	Ownership	76.210	AGM; M. Rowan; L. Black	NO	
			86-1950548				Apollo Debt Solutions BDC	DE	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Diversified Credit Fund	DE	NIA	Apollo Capital Credit Adviser, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0387304				Apollo European Principal Finance Fund, L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	34.000	AGM; M. Rowan; L. Black	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	66.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hercules AIV Advisors, L.P.	CYM	NIA	Apollo Hercules AIV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HV Advisors, L.P.	CYM	NIA	Apollo HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Life Asset GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Singapore Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1948189				Apollo Navigator Aviation Fund I, L.P.	DE	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-4028072				Apollo Overseas Partners (Delaware 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			61-1815960				Apollo Overseas Partners (Delaware) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4491132				Apollo Overseas Partners (Delaware) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) X GP, S.a r.l.	LUX	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo SB Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1389816				Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4132685				Apollo USREF III HP Holdings L.P.	DE	NIA	Apollo USREF III HP Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III MTR Holdings Advisors II, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2644887				ARIS Operating Partnership L.P.	DE	NIA	Apollo Realty Income Solutions, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Castle UK Midco 2 Limited	GBR	NIA	Castle UK Midco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1133931				COF III Offshore I Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Covis GP S.a r.l.	LUX	NIA	Covis Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							DSB Acquisition LLC	DE	NIA	DSB Holdings Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5286379				Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Honeypool Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman Corp.	Ownership	46.260	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II LP	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman BPS, L.P.	Ownership	0.040	AGM; M. Rowan; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman LP	Ownership	53.510	AGM; M. Rowan; L. Black	NO	
							NNN Holdco I LP	DE	NIA	NNN Holdco GP I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco II LP	DE	NIA	NNN Holdco GP II LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN Holdco III LP	DE	NIA	NNN Holdco GP III LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Plutus Capital Pvt Ltd?	MUS	NIA	Plutus Holdings Pvt Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Holdings Pvt Ltd?	MUS	NIA	AION Direct Private II Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prime Security Services TopCo Parent GP, LLC	DE	NIA	AP VIII Prime Security Services Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sliders Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			61-1844982				Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TRF European Broadly Syndicated Loan Ltd.	CYM	NIA	TRF European Broadly Syndicated Loan (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1843435				AP Violet, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATLAS SP Resi Opportunity Trust IB	DE	NIA	Resi IA SPE, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust, Series 2022-1	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P. - Series A	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Mortgage Aggregator Series Trust, Series 2024-1	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P. - Series E	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO Holdings III	DE	NIA	WHCO INVESTMENTS A HOLDINGS ICAV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AGF WHCO Holdings I	DE	NIA	WHCO INVESTMENTS A HOLDINGS ICAV	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 5 Merlin, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Intermediate Holdings 4, LLC	CYM	NIA	Apollo Asset Backed Credit Company LLC - Series II	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1983775				AHVF II Firefly Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1910035				AIC Transition Holdings, LLC	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Astra Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1937769				AP Astra Holdings, L.P.	DE	NIA	AP Astra Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Athos Aggregator, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Athos Midco, LLC	DE	NIA	AP Athos Topco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Athos Topco, LLC	DE	NIA	AP Athos Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1651316				AP EPF III Polygon Intermediate (DC) Holdings III, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1850873				AP Goat Co-Invest, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Raven Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP SJ Co-Invest Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Tosca Borrower, LLC	DE	NIA	AP Tosca Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Loan Funding A LLC	DE	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Loan Funding B LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Equity Overseas Partners II (Lux AIV), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance IDF, LP	DE	NIA	Apollo Asset-Backed Finance IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Advisors, LLC	CYM	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Partnership, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Grizzly Bear Credit Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1961651				Apollo Grizzly Bear Credit Fund, L.P.	DE	NIA	Apollo Grizzly Bear Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APO Shelf 1 GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							APO Shelf 2, L.P.	DE	NIA	APO Shelf 1 GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1678534				Apollo HVF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo HVF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1678283				Apollo Hybrid Value Advisors III, L.P.	DE	NIA	Apollo Hybrid Value Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Capital Management III, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1678694				Apollo Hybrid Value Fund III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1920390				Apollo Hybrid Value II Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1678288				Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) III, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Overseas Partners III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1818425				Apollo Infrastructure Opportunities Fund III Hedge, LLC	CYM	NIA	Apollo Infrastructure Opportunities Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo JP Co-Invest GP, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1818832				Apollo JP Co-Invest, L.P.	CYM	NIA	Apollo JP Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Libra Co-Investors (D), L.P.	DE	NIA	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1396285				Apollo S3 Equity & Hybrid Solutions Fund (U), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1814326				Apollo S3 Equity & Hybrid Solutions Offshore Fund (U), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Private Markets IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Private Markets IDF, LP	DE	NIA	Apollo S3 Private Markets IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sports Capital GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			32-2163428				Apollo Sports Capital, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1820955				Apollo TRF - IG II (Cayman), L.P. - Series 1	CYM	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1820899				Apollo TRF - IG II (Cayman), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1807331				Apollo TPSF Violet Crown Partnership, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Barclays Repo Seller 1, LLC	DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Barclays Repo Seller 2, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLXM 2024-RPL2 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLX 2024-RPL2 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge MC A Subsidiary LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge Intermediate A Subsidiary SMA LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge Intermediate A (Lux) SARL	LUX	NIA	Fox Hedge Intermediate A Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge Intermediate B Subsidiary SMA LLC	DE	NIA	Fox Hedge Intermediate B LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horizon (DE) GP, LLC	DE	NIA	Horizon IPCO Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1430149				Horizon US FinCo, L.P.	DE	NIA	Horizon (DE) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Horizon Midco 1 Limited	GGY	NIA	Horizon Guernsey Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horizon IPCO Limited	GGY	NIA	Horizon Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horizon Guernsey Holdco Limited	GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Korifio Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-4, LLC	CYM	NIA	MAPS Intermediate Holdings IV, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							MAPS FC-3, LLC	CYM	NIA	MAPS Intermediate Holdings III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-2, LLC	CYM	NIA	MAPS Intermediate Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1944390				MAPS DC-3, LLC	DE	NIA	MAPS Intermediate Holdings III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1937140				MAPS DC-2, LLC	DE	NIA	MAPS Intermediate Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1944541				MAPS DC-4, LLC	DE	NIA	MAPS Intermediate Holdings IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS FC-1, LLC	CYM	NIA	MAPS Intermediate Holdings I, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Equity Holdings, LLC	DE	NIA	MAPS TopCo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS DC-1, LLC	DE	NIA	MAPS Intermediate Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Borrower, LLC	DE	NIA	Apollo S3 Private Markets Fund	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP3, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP2, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP1, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP3, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP2, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP1, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Equity Aggregator, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings IV, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings III, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings II, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS TopCo Holdings, LLC	DE	NIA	MAPS Borrower, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Intermediate Holdings I, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1820527				MAPS Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Zechera Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO HEDGECO II, LP	CYM	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1498403				Uniworld Holdco, Inc.	DE	NIA	Project Horizon Holdco UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Project Horizon Holdco UK Limited	GBR	NIA	Project Horizon Bidco UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tyrellgate Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RXR 5TS Owner LLC	DE	NIA	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC REIT Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series I	Ownership	26.370	AGM; M. Rowan; L. Black	NO	
							AIC REIT Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	73.630	AGM; M. Rowan; L. Black	NO	
							WHCO AG Lion Holding Trust	DE	NIA	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO AG Advisors Lion GP, LLC	DE	NIA	Atlas Securitized Products, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARC Funding 1 Holdings, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1819542				WHCO INVESTMENTS (CAYMAN) PARENT II LP	CYM	NIA	WHCO ADVISORS GP II, LTD.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							5TS Holdings, LLC	DE	NIA	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Private Markets (Master) SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARED Lux Investment Holdings (UL) S.a r.l.	LUX	NIA	ARED SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Multi-Asset Credit Strategies Lux Fund (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AAA Multi-Asset Credit Strategies Fund (Z)			AAA Multi-Asset Credit Strategies Fund					
							Lux HoldCo, S.a r.l.	LUX	NIA	(Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF III Credit Holdings (Lux) SARL	LUX	NIA	AIOF III Credit Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ARED Advisors, L.P.	CYM	NIA	Apollo ARED Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo AOPE Advisors, L.P.	CYM	NIA	Apollo ADLE Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo RWNIH-HSMA LP	DE	NIA	Apollo RWNIH-HSMA Advisors LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo RWNIH-HSMA Advisors LP	DE	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pistachio GP, LLC	CYM	NIA	AP S&I Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP S&I Manager, LLC	CYM	NIA	Walkers Nominees Limited	Other	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 6, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Pistachio (UK) Limited	GBR	NIA	AP Pistachio, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1816017				Pomokaira Investment Holdings SCSp	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1816041				Pomokaira Intermediate Blocker SCSp	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA HD Investor (Cayman) Limited	CYM	NIA	Athene HD Investor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-5137562				AP X Goat Holdings, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Goat Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Master Fund Ltd.	Ownership	0.060	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Loan Origination, a Compartment of Athora Lux Invest S.C.Sp.	Ownership	0.200	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd.	Ownership	0.250	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	ATCF UK Limited	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Funds ICAV	Ownership	0.020	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Amissima Diversified Income ICAV	Ownership	0.100	AGM; M. Rowan; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	AEDL Credit SCA SICAV-RAIF	Ownership	0.130	AGM; M. Rowan; L. Black	NO	
							RXR 5TS Owner LLC	DE	NIA	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV V, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2442907				AAA SPV VI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2443338				AAA SPV VII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2443462				AAA SPV VIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-6601480				ABF Consumer Loan Trust - MLT	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower A, L.P.	DE	NIA	ACT Sunflower A GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ACT Sunflower B, L.P.	DE	NIA	ACT Sunflower B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Carbo Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Carbo Holdings, L.P.	CYM	NIA	AP Carbo Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings (AIV) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2494794				AP Cube Holdings, L.P.	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Erie Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Erie Holdings, L.P.	CYM	NIA	AP Erie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP Fresco Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Fresco Aggregator, L.P.	DE	NIA	AP Fresco Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2146033				AP Relevate Holdings, L.P.	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2146033				AP Relevate Holdings, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2558982				Apollo Accord+ II Fund Intermediate B (DC ABF), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord+ II Offshore Fund (K), L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Partnership Subsidiary I, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Colt Partnership Subsidiary II, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Credit Solutions Fund II (AIV), L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Investments Advisors, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Secondaries Aggregator IV, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apricot Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athos MSQ SCSp	LUX	NIA	Athos GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bluejay Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Management Holdings 2, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AWLC Cayman Holdings, Ltd.	CYM	NIA	AWLC Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1829151				Apollo H-3 Credit I Advisors, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings, L.P.	DE	NIA	WHCO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 5 Hollywood, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ARED Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADLE Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge L.P.	BMU	NIA	ACS GP Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AAA SPV XIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XIV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XIX, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XVI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XVII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XVIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 7 Sundown, LLC	DE	NIA	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2799641				ABC Holdings 6, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2799641				ABC Holdings 6, L.P.	DE	NIA	ABC Intermediate Holdings 4, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Cougar Holdings Designated Activity Company	IRL	NIA	Walkers Global	Other	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 7 Wolfman Depositor, LLC	DE	NIA	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 7 Wolfman, LLC	DE	NIA	ABC Holdings 7 Wolfman Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF CONSUMER LOAN PURCHASER I, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI-B Trust	DE	NIA	ABF Residential Loan Sub-Aggregator VI-B, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2800961				ABC Intermediate Holdings 5, LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2800004				ABC Holdings 7, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2800004				ABC Holdings 7, L.P.	DE	NIA	ABC Intermediate Holdings 5, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3568799				ABF Sagebrush Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI-B, LLC	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Euro AIV), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Sagebrush LLC	DE	NIA	ABF Sagebrush Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Snow King Holdings Designated Activity Company	IRL	NIA	Walkers Global	Other	100.000	AGM; M. Rowan; L. Black	NO	
			33-3675854				ABF Snake River Holdings LLC	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3054550				ANRP III (AIV B-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3054926				ANRP III Bold (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aegis Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aegis Aggregator Holdings SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3055606				ANRP III Bold (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Calliope Fund, L.P.	Ownership	7.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Excelsior, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	24.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator B, L.P.	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Libra Credit Opportunities Fund, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Fox Hedge Intermediate B LLC	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo TPSF Violet Crown Partnership, L.P.	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo RWNIH-HSMA LP	Ownership	6.660	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	AAA Multi-Asset Credit Strategies Fund (Y), L.P.	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	5.000	AGM; M. Rowan; L. Black	NO	
							AP Bold Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3088653				AP Bold Holdings, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3088653				AP Bold Holdings, LLC	DE	NIA	Apollo Aligned Alternatives Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bullrock Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Bullrock Holdings, LLC	DE	NIA	Apollo Clean Transition Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP CA XIX, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XX, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXI, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXV, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXIV, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXIII, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXII, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Chia Issuer, LLC	CYM	NIA	AP S&I Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Chia (UK) Limited	GBR	NIA	AP Chia Issuer, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3165981				AP DEE V Intermediate Holdings, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3164964				AP DEE V (Intermediate), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3166308				AP DEE V (DC Z), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3184858				AP DEE V (DC B), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3166870				AP DEE V (DC A), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Everest Aggregator, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Starship Aggregator (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP SREAP Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP SREAP Holdings, LLC	DE	NIA	Apollo Clean Transition Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP S&I Administrator, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3165417				AP TWR V Holdings, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Perseus Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2816462				AP X Perseus Holdings, L.P.	DE	NIA	AP X Perseus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Canada Advisors ULC	CAN	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo CGC Clean Energy Mobilization Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo CGC Clean Energy Mobilization Advisors, L.P.	CYM	NIA	Apollo CGC Clean Energy Mobilization Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			33-2813429				Apollo CGC Clean Energy Mobilization, L.P.	DE	NIA	Apollo CGC Clean Energy Mobilization Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3238502				Apollo Credit Strategies Master Fund Holdings III, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1833479				Apollo H-3 Credit Fund I, L.P.	CAN	NIA	Apollo H-3 Credit I Advisors, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo H-3 Co-Investors, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Real Estate Debt Aggregator SCSp	LUX	NIA	Apollo European Real Estate Debt GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4219786				Apollo Pearl SPV LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Union Street Partners Intermediate, L.P.	CYM	NIA	Union Street GP Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo International Capital	SAU	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS BofA CMBS Repo Seller I, LLC	DE	NIA	ARIS CMBS, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATLX 2025-RTL1 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aspen Second Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aspen PubCo Merger Sub 1, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3186626				CSTR TWR V (Intermediate), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3186084				CSTR TWR V (DC Z), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3185701				CSTR TWR V (DC B), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3185295				CSTR TWR V (DC A), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Erie Buyer Parent LP	CYM	NIA	Erie Buyer Parent GP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Erie Buyer Parent GP	CYM	NIA	AP Erie Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1824247				Lyra Client Solutions Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP3 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP2 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP1 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP3 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP2 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP1 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Gamma SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda CLO 2 LLC	DE	NIA	MFIC Bethesda CLO 2 Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Bethesda CLO 2 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Beta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 6 LP	DE	NIA	PK ALIFT LOAN FUNDING 6 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 6 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2855680				Perseus Parent, L.P.	DE	NIA	Perseus Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Perseus Parent GP, LLC	DE	NIA	AP X Perseus Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1848202				Union Street GP Ltd	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Union Street Partners (I), L.P.	CYM	NIA	Union Street GP Ltd	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3511885				Sullivan Street Partners, L.P.	DE	NIA	Sullivan Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Sullivan Street Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Applesand Limited	IRL	NIA	Tyrellgate Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Middlebury Holdings, LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Accord+ II Fund Lux (ABF) Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ciraparantag Holdings SARL	LUX	NIA	Covis Midco 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Cube Lux Holdings S.a r.l.	LUX	NIA	AP Cube Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV IX, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A SPN-20 (AIFX - IAGEMD1PR6), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Lyra Client Solutions US, LLC	DE	NIA	Lyra Client Solutions Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Diversified Opportunities Fund (Y) Lux, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Diversified Opportunities Fund (Z) Lux, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Linos IX S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos VIII S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos VII S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos V S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Enterprise Strategies, LP	DE	NIA	Apollo Enterprise Strategies GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Enterprise Strategies GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 5 (Lux), S.a r.l.	LUX	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS GS Repo Seller 2, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS GS Repo Seller 1, LLC	DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTC Vulcan SPV LLC	DE	NIA	ACT Juniper B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Intermediate Holdings Trust	DE	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings 2, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings 1, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AWLC International Subco Designated Activity Company	IRL	NIA	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Atlas Securitized Products Investments 8, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Fund II AIV (DC), LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Oryx Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Euro Investment Fund (Lux) SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1715530				ABC REIT Intermediate Holdings, LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	76.000	AGM; M. Rowan; L. Black	NO	
			99-1715530				ABC REIT Intermediate Holdings, LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
							Accelerate Bidco GmbH	DEU	NIA	Accelerate Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions Holdings V Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			93-3905982				AP Himalaya Holdings, L.P.	DE	NIA	AP Himalaya Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Issuer GP Ltd	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							AP Maia Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	ABC Holdings 6, L.P.	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	6.930	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	3.730	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	AP Oxygen Midco S.a r.l.	Ownership	66.670	AGM; M. Rowan; L. Black	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	21.670	AGM; M. Rowan; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	ANRP (ECI AIV), L.P.	Ownership	5.620	AGM; M. Rowan; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Overseas Partners (Delaware) VII, L.P.	Ownership	26.970	AGM; M. Rowan; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Overseas Partners VII, L.P.	Ownership	67.410	AGM; M. Rowan; L. Black	NO	
							Apollo HV Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8350822				Apollo International Management, L.P.	DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1734717				Apollo Origination Partnership II (Levered), L.P.	CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1734694				Apollo Origination Partnership II (Unlevered), L.P.	CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Otter Advisors, L.P.	CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4595059				Apollo S3 Private Markets Fund	DE	NIA	Apollo S3 RIC Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4695168				Apollo U.S. Real Estate Fund III, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4690465				Apollo U.S. Real Estate Partners III (TE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4189880				Apollo USREF III 3 VDG Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo USREF III Cardinal Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1174553				Apollo USREF III Manatee Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3852313				Apollo USREF III Mouse Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2124553				Apollo USREF III MTR Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	AP Fort SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fox Hedge Intermediate A Limited	BMU	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2341552				Fox Hedge Intermediate B LLC	DE	NIA	Fox Hedge L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							WHCO ADVISORS GP, LLC	CYM	NIA	ATLAS GLOBAL WHCO HOLDINGS ICAV	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3081616				WHCO INTERMEDIATE HOLDINGS LP	DE	NIA	WHCO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							WHCO INVESTMENTS A HOLDINGS ICAV	IRL	NIA	AASP Management, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1753815				WHCO ADVISORS GP, LTD.	CYM	NIA	Maples Corporate Services Limited	Other	0.000	AGM; M. Rowan; L. Black	NO	
							2024 TTC Aggregator (B), L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							2024 TTC Aggregator, L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							2024 TTC Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2746164				AA Sequoia Holdings AIV, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABC Holdings 6 Iceman, LLC	DE	NIA	ABC Holdings 6, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4831902				ABF Pine Creek Depositor, LLC	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Pine Creek Holdings, LLC	DE	NIA	ABF Pine Creek Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Structured Securities Sub-Aggregator II-C, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2405886				ACTE II Credit Holdings, L.P.	DE	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ACTE II Credit Holdings GP, LLC	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2406833				ACTE II Credit Holdings CB, L.P.	DE	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1861046				ACTE II Credit Holdings CB Intermediate FC, L.P.	CYM	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADS Offshore Fund Advisor, L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings (UL) S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF III Debt Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III Debt Holdings CB, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III DE Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIC Ironman Subsidiary - Z, LLC	DE	NIA	AIC Ironman Holdings - Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC Ironman Subsidiary - Y, LLC	DE	NIA	AIC Ironman Holdings - Y, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2355709				AIOF II Tulsa Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 1 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4691882				ANRP III (F) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4691882				ANRP III (F) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4693975				ANRP III DEE IV (DC Z), LLC	DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4693228				ANRP III (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4693589				ANRP III DEE IV (DC A), LLC	DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Lender, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AOP II (L) Gamma SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Beta SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (L) Alpha SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Lender, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Gamma SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Beta SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AOP II (UL) Alpha SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1861302				AP Credit Solutions Fund II AIV (FC), L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2431832				AP Credit Solutions Holdings II (AIV) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2376209				AP Credit Solutions Holdings (RS) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-5043072				AP Bold Co-Invest DC, LLC	DE	NIA	AP Bold Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4904372				AP Edison Holdings III (P), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4625944				AP Edison Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2265229				AP Edison Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce SPV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	Ownership	21.060	AGM; M. Rowan; L. Black	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	Ownership	43.050	AGM; M. Rowan; L. Black	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	Ownership	35.900	AGM; M. Rowan; L. Black	NO	
			39-2153836				AP Equity Solutions Holdings Co-Invest II-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Hercules UK Ltd	GBR	NIA	AP Hercules Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hercules GP S.a r.l.	LUX	NIA	AIC Holdings 1-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hercules Aggregator SCSp	LUX	NIA	AP Hercules GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Horn Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Monarch Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Talon Holdings, L.P.	DE	NIA	AP Talon Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Talon Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 2A, LLC	DE	NIA	APM IDC Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-5057867				AP X Newport-Lido Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP TP Fund Holdings, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4421914				AP Voyager Co-Invest Feeder, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 6A, LLC	DE	NIA	APM IDC Holdings 6, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 5A, LLC	DE	NIA	APM IDC Holdings 5, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 4B, LLC	DE	NIA	APM IDC Holdings 4, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 4A, LLC	DE	NIA	APM IDC Holdings 4, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 2B, LLC	DE	NIA	APM IDC Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Accord Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2677934				Apollo Accord Co-Investors VII (B), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2676175				Apollo Accord Co-Investors VII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1857918				Apollo ABF Lava Creek Holdings, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Offshore Fund VII, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2678684				Apollo Accord Fund VII, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VII Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord Fund VII Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2678239				Apollo Accord VII Aggregator B, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VII Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4815957				Apollo Accord+ II Fund Intermediate B Lender II, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4821410				Apollo Accord+ II Fund Intermediate B (DC II), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-5046343				Apollo Accord+ II Aggregator B-2, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Debt Solutions BDC Offshore Fund, L.P.	CYM	NIA	ADS Offshore Fund Advisor, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners III, L.P.	Ownership	7.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Fund III, L.P.	Ownership	31.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) III, SCSp	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Partners (Alts) III, L.P.	Ownership	17.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.	Ownership	41.000	AGM; M. Rowan; L. Black	NO	
							Apollo Long-Term Infrastructure Strategy Holdings (C), L.P.	DE	NIA	Apollo Long-Term Infrastructure Strategy Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Long-Term Infrastructure Strategy Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PCGF Advisors Pte. Ltd.	SGP	NIA	Apollo PCGF Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PCGF Advisors, L.P.	CYM	NIA	Apollo PCGF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo PCGF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo MPS Management, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo PPF Credit Strategies Holdings, LLC	DE	NIA	Apollo PPF Credit Strategies, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2432293				Apollo S3 Credit Solutions Fund II (AIV) II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Rad Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4890217				Apollo Real Estate Debt Fund I, L.P.	DE	NIA	ARED Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 JP Co-Invest IM, LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo S3 JP Co-Invest GP, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Holdings (Lux-L) I S.a r.l.	LUX	NIA	ACT Sunflower A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATH Conduit Vehicle 1 SCSp	LUX	NIA	Apollo European Real Estate Debt GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			33-4843378				ARIS Real Assets Holdco I, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARED Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4890029				ARED Advisors I, L.P.	DE	NIA	ARED Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AX DG St. Louis, DST	DE	NIA	AX II Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX DG St. Louis Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit SMA Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Direct Origination Securitization, LLC	DE	NIA	Apollo Debt Solutions IDF, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cadma Capital Partners (Lux) S.a r.l.	LUX	NIA	Third Party	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit Co-invest Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4888424				Newco Harts Mill, LP	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4887192				Newco Birch Creek, LP	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MFIC Epsilon SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MFIC Delta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC AW Pool I, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC LB Holdings, LLC	DE	NIA	AA Sequoia Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool I, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool II, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Lennar Pool III, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Warbler Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCGF (Master Fund) Pte. Ltd.	SGP	NIA	Apollo PCGF Advisors Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PCGF (Feeder Fund) LP	SGP	NIA	Apollo PCGF Advisors Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Parc Westborough Owner, LLC	DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AWLC Holdings Trust	DE	NIA	WHCO International 2 Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ShelCo 324 Oy	FIN	NIA	ShelCo 318 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ShelCo 323 Oy	FIN	NIA	ShelCo 318 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ShelCo 322 Oy	FIN	NIA	ShelCo 317 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ShelCo 321 Oy	FIN	NIA	ShelCo 317 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ShelCo 320 Oy	FIN	NIA	ShelCo 316 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ShelCo 319 Oy	FIN	NIA	ShelCo 316 Oy	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ShelCo 318 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ShelCo 317 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ShelCo 316 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Barn Owl Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Everest Spain Bidco, S.L.	ESP	NIA	EVEREST UK MIDCO LIMITED	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Intermediate Holdings, L.P.	DE	NIA	Redding Ridge RAD Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Wistert Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Swede Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Solar, LLC	NC	NIA	Harts Mill Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Carsonville Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Castleton Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Shoreline Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Smiths Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Snover Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Snare Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stockholm Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sticks Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							St. Joseph Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							South Gramer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Snowpiercer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sunbelievable Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stubbs Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Striker Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cloudbreak Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Clearwater Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Clarence Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cayenne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Frenchline Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fortunate Sun Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ford Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Florence Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Finlay Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fillmore Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ferris Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fabienne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Esmarelda Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							English Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Elsie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Elias Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							El Ray Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Durban Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dunbar Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dram Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Donny Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dodge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dimanche Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Devils Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hanging Gardens Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hail Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gull Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Granite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gordonville Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gorden Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Goldfinch Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Gobi Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Glennie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Geddes 2 Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Geddes 1 Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Fulton Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Purdy Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Puck Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prometheus Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Paczki Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Carpenter Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Shipsterns Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Burtch Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Burns Park Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Nugent Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Neutron Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Murphy Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mouille Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Moonbeam Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mitten Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mia Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Macbeth Solar, LLC	MI	NIA	Michigan Solar Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Parma Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sheridan Line Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hogan Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hazel Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Shanti Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Shady Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sanders Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Robson Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Agrelite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Adamite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Babbitt Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Zed Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Anubis Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMT Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Woodlander Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Walleye Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Vincent Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ulysses Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Uli Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Trumpet Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tangiers Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sunskrit Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sunny Acres Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Custer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crisler Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cowboy Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cottrell Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Copenhagen Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Congo Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Canboro Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bullhead Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Brown City Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Brandt Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Borelly Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bohne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oberlin Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Malibu Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lineman Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lemon Drain Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lebowski Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Laughing Whitefish Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Knobbler Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Keitel Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Kaline Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Johnsfield Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jacks Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jack Francis Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Highbank Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Haven Ridge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Howe Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ignatius Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Runway Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rosemary Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Reading Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Big Prairie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aitken Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bamboo Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aubil Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Au Gres Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Asparagus Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Yale Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Wings Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tittabawassee Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Teppei Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Swartz Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Prairie Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Powel Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Potts Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Byrne Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Burt Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bunny Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bluebird Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Blackburn Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							McIntyre Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							May Shannon Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Maude Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Marty Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Maize Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lyons Road Solar Farm, LLC	MI	NIA	Michigan Solar Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Long Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lively Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lima Center Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lighthouse Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lightfoot Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jordanelle Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jody Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jimmie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jeffery Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jeddo Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sand Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rangeline Solar, LLC	MI	NIA	Rangeline Solar, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Big Stone Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Zermatt Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Atom Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Workman Road Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Angola Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Angelo Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Woodson Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Allegheny Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Willford Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Victors Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Twining Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albion North Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Carr Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Sherwood Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stoneheart Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Coldwater Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cobb Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Captain Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Canal Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Buena Vista Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Brogan Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bradshaw Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bordman Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bodega Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Olivier Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oak Grove Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Nordhaus Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mushroom Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mumbai Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Mort Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Misteguay Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Miracle Max Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Millington Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Malbec Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Long Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judd Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Jackie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hendershot Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hubbard Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Interchange Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rothko Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rosco Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ridge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Beltrami Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bellburns Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Beaverton Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Banfield Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Addle Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Artisan Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Arrowhead Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Arctite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARB Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aluminum Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alpinist Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Alma Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Wales Ridge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Vreeland Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Topanga Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Thayne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Telecaster Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Surbrook Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							13 Mile Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Zing Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Abhurite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T5, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T1, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T2, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HOK-T3, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							CL-Viaduct Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judith Gap Solar 3, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judith Gap Solar 2, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Judith Gap, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0528423				Irradiant Mortgage Opportunities Investors (B), L.P.	DE	NIA	Irradiant Mortgage Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0834654				IPCC Fund, L.P.	DE	NIA	IPCC GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2325841				IPCC Advisor, LP	DE	NIA	Apollo Rad Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IPCC GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1598424				IFRG Investors II, L.P.	DE	NIA	IFRG Investors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IROP Membership 6, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Intermediate Holdings, LLC	DE	NIA	Harts Mill Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2904386				Irradiant LP, LLC	DE	NIA	Apollo Rad Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3521645				IROP Equity Aggregator II, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							RE Realty Partners Servicing, LLC	DE	NIA	RE Realty Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2965317				Irradiant Renewable Opportunities Partners, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4032714				Irradiant BDG Investors, L.P.	DE	NIA	Irradiant BDG Investors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant BDG Investors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0248524				Irradiant CLO Partners Fund III, L.P.	DE	NIA	Irradiant CLO Partners III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1965699				Irradiant CLO Partners Fund II, L.P.	DE	NIA	Irradiant CLO Partners II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant CLO Partners III GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4438388				Irradiant CLO Opportunities Fund, L.P.	DE	NIA	Irradiant CLO Opportunities Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4194043				Albedo Lessee 3, LLC	DE	NIA	Albedo MM 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo Landco, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Michigan Solar Holdings 3, LLC	DE	NIA	Albedo Lessor 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Michigan Solar Holdings 2, LLC	DE	NIA	Albedo Lessor 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3508071				IROP EM Holdings Blocker II, LLC	DE	NIA	Irradiant Renewable Opportunities Partners (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1963332				ISF II TH Blocker, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			92-3583038				ISF II Securities Holdings, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1562345				ISF II Enchanted Rock Blocker, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2765512				Irradiant Orchid Investors, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1072972				Irradiant Cross Platform Fund-SB, L.P.	DE	NIA	Irradiant Cross Platform-SB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Holly Solar, LLC	DE	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3396683				Harts Mill BESS HoldCo, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3056909				Irradiant Sidecar SOM, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4245390				IFRG Investors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Irradiant Investment, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Harts Mill Holdings, LLC	DE	NIA	Harts Mill Irradiant Investment, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3265222				Irradiant Genco GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0655710				Irradiant Solutions Fund GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2990956				Irradiant Renewable Opportunities Partners (TE), L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2982259				Irradiant CLO Partners Fund I, L.P.	DE	NIA	Irradiant CLO Partners I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant CLO Opportunities Fund GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo MM, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo MM 2, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1609323				Albedo Lessor 2, LLC	DE	NIA	Albedo Lessee 2, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			87-1609323				Albedo Lessor 2, LLC	DE	NIA	Albedo MM 2, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison TE Holdings LLC	DE	NIA	PJM - Bison Intermediate Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Sponsor, LLC	DE	NIA	PJM - Bison Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Irradiant Investment, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Intermediate Holdings LLC	DE	NIA	PJM - Bison Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PJM - Bison Holdings, LLC	DE	NIA	PJM - Bison Irradiant Investment, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2896620				Judith Gap DataCo, LLC	DE	NIA	Judith Gap, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2271563				Irradiant TH Investors, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Cross Platform-U GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Irradiant Cross Platform-SB GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3830153				IFRG Investors III, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							IROP Membership 4, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0746286				Harts Mill TE Holdings, LLC	DE	NIA	Harts Mill Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3622011				RE Realty Partners, LLC	DE	NIA	Irradiant Treaty Oak Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE Realty Partners Acquisition, LLC	DE	NIA	RE Realty Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0643445				Irradiant Solutions Fund, L.P.	DE	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1973603				Irradiant CLO Partners II GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2998170				Irradiant CLO Partners I GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0718850				Albedo OpCo, LLC	DE	NIA	Irradiant Albedo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Albedo MM 3, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0760216				Albedo Lessor 3, LLC	DE	NIA	Albedo MM 3, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			92-0760216				Albedo Lessor 3, LLC	DE	NIA	Albedo Lessee 3, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			82-1453536				Irradiant Solutions Manager, L.P.	DE	NIA	Apollo Rad Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0667130				Albedo Lessee, LLC	DE	NIA	Albedo MM, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Michigan Solar Holdings 1, LLC	DE	NIA	Albedo Lessor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3026415				IROP Loan Aggregator, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Albedo DevCo, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Stratford Solar Center Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Friesian Irradiant Holdings, LLC	DE	NIA	Friesian Irradiant Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Friesian Irradiant Holdco, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1479234				Rad CLO 5, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1457655				Rad CLO 4, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1434791				Rad CLO 3, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 22, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 22, Ltd.	CYM	NIA	MaplesFS Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2025-1 WH, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2025-1 WH, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1788974				Rad CLO 19, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1755715				Rad CLO 18, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1739942				Rad CLO 17, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1739940				Rad CLO 16, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1588936				Rad CLO 15, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1597077				Rad CLO 14, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1581623				Rad CLO 11, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1578152				Rad CLO 10, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1471845				Rad CLO 2, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
			98-1742345				Rad CLO 12, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 9, LLC	DE	NIA	Rad CLO 9, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 7, LLC	DE	NIA	Rad CLO 7, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 6, LLC	DE	NIA	Rad CLO 6, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 5, LLC	DE	NIA	Rad CLO 5, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 4, LLC	DE	NIA	Rad CLO 4, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 3, LLC	DE	NIA	Rad CLO 3, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 28, LLC	DE	NIA	Rad CLO 28, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 27, LLC	DE	NIA	Rad CLO 27, Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 26, LLC	DE	NIA	Rad CLO 26, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 25, LLC	DE	NIA	Rad CLO 25, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 24, LLC	DE	NIA	Rad CLO 24, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 23, LLC	DE	NIA	Rad CLO 23, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 22, LLC	DE	NIA	Rad CLO 22, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 21, LLC	DE	NIA	Rad CLO 21, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 19, LLC	DE	NIA	Rad CLO 19, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 18, LLC	DE	NIA	Rad CLO 18, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 17, LLC	DE	NIA	Rad CLO 17, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 16, LLC	DE	NIA	Rad CLO 16, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 15, LLC	DE	NIA	Rad CLO 15, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 14, LLC	DE	NIA	Rad CLO 14, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 11, LLC	DE	NIA	Rad CLO 11, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 1, LLC	DE	NIA	Rad CLO 1, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 10, LLC	DE	NIA	Rad CLO 10, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 20, LLC	DE	NIA	Rad CLO 20, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 2, LLC	DE	NIA	Rad CLO 2, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rad CLO 12, LLC	DE	NIA	Rad CLO 12, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							UN-School House Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Private Markets IDC LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 8, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 7, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 6, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 5, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							APM IDC Holdings 4, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 3, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 2, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APM IDC Holdings 1, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aqua Finance Grantor Trust 2025-B	DE	NIA	Wilmington Trust, National Association	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hu Openair S.R.L.	ITA	NIA	HU Holding S.p.A.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							HU Holding S.p.A.	ITA	NIA	Town (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EVEREST UK MIDCO LIMITED	GBR	NIA	AP EVEREST TOPCO LTD	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1850970				Apollo Union Street UK Limited	GBR	NIA	Union Street GP Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							APOLLO ENTERPRISE STRATEGIES UK LTD	GBR	NIA	Apollo Enterprise Strategies, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP EVEREST TOPCO LTD	GBR	NIA	AP Everest Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1850664				Alternative Income-Strategy Depositor, L.P.	CYM	NIA	Alternative Income-Strategy Depositor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alternative Income-Strategy Depositor GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alternative Income-Strategy SPV, L.P.	CYM	NIA	Alternative Income-Strategy SPV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Alternative Income-Strategy SPV GP, LLC	CYM	NIA	Alternative Income-Strategy Depositor, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Aqua Finance Issuer Trust 2025-A	DE	NIA	Wilmington Trust, National Association	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Optimus Advisors, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2153055				AP Equity Solutions Holdings II-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings Two S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4501025				ABF BHG MOA LLC A	DE	NIA	ABF CONSUMER LOAN PURCHASER I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4519009				ABF BHG Issuer Trust A	DE	NIA	ABF BHG Depositor Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF BHG Depositor Trust	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aegis TopCo S.a r.l.	LUX	NIA	AP Aegis Aggregator Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aegis MidCo S.a r.l.	LUX	NIA	ADLE SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aegis BidCo S.a r.l.	LUX	NIA	Aegis TopCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hybrid Value Partners (Alts) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Arcadia Real Estate SMSA	GRC	NIA	AP Hermes Midco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2468322				AIC Ironman Holdings - Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2468322				AIC Ironman Holdings - Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2467427				AIC Ironman Holdings - Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2467427				AIC Ironman Holdings - Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AX II Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX DG St. Louis LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management Japan, Ltd.	JPN	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3818786				AAA Holdings (DC-3), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3819841				AAA Holdings (DC-4), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust H	DE	NIA	ABF Consumer Loan Purchaser IX, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust G	DE	NIA	ABF Consumer Loan Purchaser VIII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							ABF Auto Loan Borrower Trust F	DE	NIA	ABF Consumer Loan Purchaser VII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust E	DE	NIA	ABF Consumer Loan Purchaser VI, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust D	DE	NIA	ABF Consumer Loan Purchaser V, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Auto Loan Borrower Trust C	DE	NIA	ABF Consumer Loan Purchaser IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Trust-GLW	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser VIII, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser VII, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser VI, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser V, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser IX, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser IV, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser III, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Consumer Loan Purchaser II, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4528598				ABF Equity Aggregator - GLW, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4534813				ABF Debt Aggregator - GLW, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4509292				ABF Maverick Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Maverick LLC	DE	NIA	ABF Maverick Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADL CLO 2 LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3249478				ACMP Hybrid Holdings, LLC	DE	NIA	Apollo Capital Markets Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1870772				ACMP Hybrid (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3249169				ACMP Hybrid, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADLE Lux Investment Intermediate Holdings (UL), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLE Lux Investment Intermediate Holdings (L), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings GS S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - Beat Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AHVF III Challenger Borrower, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1881016				AHVF III (Onshore) (Lux AIV), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1880990				AHVF III (892/Overseas/TE Lux AIV), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1880989				AHVF III (FC II), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AHVF III (Lux Holdings), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings I, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4554583				AP Ace Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Alkaios (Luxembourg) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1875651				AIM King Aggregator, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Armada Aggregator SCSp	LUX	NIA	AP Hercules GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AIF XI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3141364				AIGCMP Holdings, LLC	DE	NIA	Apollo IG Capital Markets Partnership, L.P.	Ownership	52.020	AGM; M. Rowan; L. Black	NO	
			39-3141364				AIGCMP Holdings, LLC	DE	NIA	Apollo IG Capital Markets Partnership (Offshore), L.P.	Ownership	47.980	AGM; M. Rowan; L. Black	NO	
							AP Beta 35, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 34, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 33, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 32, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 31, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 30, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 29, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 28, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 27, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 26, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 25, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 24, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 23, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 22, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce Intermediate Holdings II (FC), L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Deuce Intermediate Holdings I (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4374198				AP Deuce Holdings, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Challenger Holdings (P), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle GP Holdco, LLC	DE	NIA	AP Eagle Parent, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1875261				AP Cullinan, Ltd.	CYM	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Challenger Holdings, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4153610				AP EPF IV Holdings D III, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1880192				AP EPF IV Holdings C IV, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1880213				AP EPF IV Holdings C III, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3672518				AP Gamma 9, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3674021				AP Gamma 8, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3675286				AP Gamma 7, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Egret Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Everest Co-Invest, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4165360				AP Keystone Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ornellaia Holdings, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP King Co-Invest, L.P.	CYM	NIA	AP King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	AIM King Aggregator, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
							AP King Holdings GP, LLC	CYM	NIA	ACTE II Retail-E Intermediate Holdings (Lux) SCSp	Ownership	25.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP King Holdings GP, LLC	CYM	NIA	AHVF III (Lux Holdings), SCSp	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			98-1878504				AP King Holdings, L.P.	CYM	NIA	AP King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gate Holdings SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1882785				AP Phoenix Topco II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdings USD II S.a r.l.	LUX	NIA	AP Phoenix Topco II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Takeoff Holdings, Ltd	CYM	NIA	Maples Corporate Services Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1876275				AP Railroad Holdings, L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3657001				AP X Trio Holdings, L.P.	DE	NIA	AP X Trio Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Trio Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3801383				AP Trinity Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1873805				AP Phoenix Topco, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Wimbledon Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4473092				Apollo Asset-Backed Finance Overseas Fund-L, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4467892				Apollo Asset-Backed Finance Fund-L, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo BTGP Boreas Depositor, L.P.	DE	NIA	Apollo BTGP Boreas GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo BTGP Boreas SPV, LLC	DE	NIA	Apollo BTGP Boreas Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo BTGP Boreas GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3843111				Apollo Aligned Alternatives Lux Aggregator-L, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3837901				Apollo Aligned Alternatives Aggregator-L, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1877301				Apollo Aligned Alternatives (C-4), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1877041				Apollo Aligned Alternatives (C-3), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Lending Company Subsidiary II Lux, S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Accord VII Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VII Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Capital Management XI, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1877909				Apollo Golden Falcon Co-Invest Fund, L.P.	CYM	NIA	Apollo Golden Falcon Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Golden Falcon Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1878308				Apollo Golden Falcon Co-Invest Fund (FC), Ltd.	CYM	NIA	Apollo Golden Falcon Co-Invest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3687102				Apollo Hostplus Credit Partnership II, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1874158				Apollo Co-Investors XI (C), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3539560				Apollo Co-Investors XI (B), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3537631				Apollo Co-Investors XI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1872443				Apollo Hybrid Value Overseas Partners (M) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3392302				Apollo Hybrid Value Fund (M) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (Lux) SCA SICAV-RAIF	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IGRF Lux Intermediate B (DC) LLC	DE	NIA	Apollo IG Replacement Fund (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			39-4125132				Apollo IG Replacement Fund (Lux) Master, L.P.	DE	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (Lux), SCSp	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3714816				Apollo IGSD Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3112003				Apollo IG Capital Markets Partnership (Offshore), L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3111462				Apollo IG Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4504836				Apollo Sports Capital Holdings, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Fund (Euro) XI, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Overseas Partners (Lux) XI, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Management XI, L.P.	DE	NIA	AIF XI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3540472				Apollo Investment Fund (DE-I) XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3525567				Apollo Overseas Partners (Delaware 892) XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3525155				Apollo Investment Fund XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1873927				Apollo Overseas Partners XI, L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1873518				Apollo Sullivan Street Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1870210				Apollo SFG IG Short Duration Intermediate A (KT), L.P.	CYM	NIA	Apollo SFG IG Short Duration Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black	NO	
							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black	NO	
							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black	NO	
							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							OHC Patton, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Funding, LLC	DE	NIA	Plutus Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Plutus Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 7 LP	DE	NIA	PK ALIFT LOAN FUNDING 7 GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PK ALIFT LOAN FUNDING 7 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1875879				VA Capital Management Co-Investors III, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC Point Hope, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Bullock Ranch, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Paloma Ridge, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC Destin, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Direct Origination SPV, LLC	DE	NIA	Direct Origination Securitization, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Texas Properties, SL	ESP	NIA	AP Malbec Bidco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3095012				Apollo Credit Strategies AAPP Holdings, L.P.	DE	NIA	AAPP Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-4084424				Bridge Investment Group Holdings LLC	DE	NIA	Bridge Investment Group Holdings Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2769085				Bridge Investment Group Holdings Inc.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Olympus Housing Capital LLC	DE	NIA	AA Sequoia Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-7007673				ABF Auto Loan Borrower Trust B	DE	NIA	ABF Consumer Loan Purchaser III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Linos VI S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Edison Company Merger Sub 3, LLC	DE	NIA	Edison Company Merger Sub 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Edison Company Merger Sub 2, LLC	DE	NIA	Edison Company Merger Sub 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Edison Company Merger Sub 1, LLC	DE	NIA	AP Edison Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2475921				AP Edison Co-Invest, L.P.	DE	NIA	AP Edison Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Edison Co-Invest III, L.P.	DE	NIA	AP Edison Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Edison Co-Invest II, L.P.	DE	NIA	AP Edison Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2922306				Apollo IG Core Replacement Aggregator B, L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3816502				AAA Holdings (DC-2A), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Ultron Holdco Pledgor, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ultron Holdco Pledgor, LLC	DE	NIA	Apollo Clean Transition Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ultron Holdco Borrower, LLC	DE	NIA	AP Ultron Holdco Pledgor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Birch Creek Energy Holdings, LLC	DE	NIA	Newco Birch Creek, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-7008806				ABF Auto Loan Borrower Trust A	DE	NIA	ABF Consumer Loan Purchaser II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3389130				ABF Mustang Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Investment Holdings (UL) S.a r.l.	LUX	NIA	Apollo ABF Lux SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Trade GP II LLC	DE	NIA	Eliant Invest Holding LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2921848				Apollo IG Core Replacement, L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement Intermediate B, LLC	DE	NIA	Apollo IG Core Replacement, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Core Replacement (Cayman), L.P.	CYM	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l. (German Branch)	DEU	NIA	Apollo Investment Management Europe (Luxembourg) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS HoldCo 1 UGP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS HoldCo 1 GP, L.P.	CYM	NIA	AMAPS HoldCo 1 UGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 (FC) GP LLC	DE	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AHVF III (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1870075				Apollo SFG IG Short Duration Fund, L.P.	CYM	NIA	Apollo SFG IG Short Duration Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo SFG IG Short Duration Advisors, LLC	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance (Lux) Master, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Intermediate B DC LLC	DE	NIA	Apollo Asset-Backed Finance (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3706303				Apollo ABF Lux Aggregator B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1867861				Apollo Accord Fund VII Intermediate A (FC), Ltd.	CYM	NIA	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1867327				Apollo Accord Fund VII (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux SCA SICAV-RAIF	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Asset-Backed Finance Fund (Lux), SCSp	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2476878				AP Edison Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS SwapsCo 1 LLC	CYM	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 LLC	DE	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 (FC), L.P.	CYM	NIA	AMAPS AssetCo 1 (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2732838				AMAPS AssetCo 1 (DC) LLC	DE	NIA	AMAPS AssetCo 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646561				AHVF II Edison Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4904085				AHVF II Edison Holdings (P), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646369				AHVF II (DC) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4646134				AHVF II (DC P) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4980466				140 Providence Senior Care, LLC	DE	NIA	MT Juliet TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4965811				347 Riverside Senior Care, LLC	DE	NIA	Franklin TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1982336				66TH Senior Care LLC	DE	NIA	Vancouver WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4747959				680 Holcomb Bridge Senior Care, LLC	DE	NIA	Norcross GA Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4187763				Abington Senior Care, LLC	DE	NIA	Philadelphia PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2290170				Aiken SC Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3268678				Aiken SC Senior Property LLC	DE	NIA	Aiken SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIND DALLAS LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2463083				AIND FL LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3879433				AIND GA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIND HOUSTON LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4455659				AIND IN LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2510029				AIND KS LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2534916				AIND NC LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIND OH LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2552133				AIND SAN ANTONIO LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIND TULSA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3045934				AIND X2 LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3189547				Alta 3Eighty, LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2583794				ALVAR FL LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4456261				ALVAR GA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALVAR IN LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2619368				ALVAR MO LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2641766				ALVAR NC LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							ALVAR OKC LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ALVAR X1 LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3537343				Anaheim CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3202423				Anaheim CA Senior Property, LLC	DE	NIA	Anaheim CA Senior Holdings, LLc	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3569453				Arlington I Senior Care, LLC	DE	NIA	Riverside CA I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4885838				Arrowroot Newbury Investors LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3088206				Arvada CO Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3088276				Arvada CO Senior Property LLC	DE	NIA	Arvada CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3029672				Ashland MA Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3029719				Ashland MA Senior Property LLC	DE	NIA	Ashland MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2405822				Atlanta GA Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2855197				Atlanta GA Senior Property LLC	DE	NIA	Atlanta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			36-4825047				Auburn AL I Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			36-4825123				Auburn AL II Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1799293				Auburn AL III Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2376887				Auburn AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2359862				Augusta GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1754632				Augusta GA Senior Property LLC	DE	NIA	Augusta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5109418				Avenue Senior Care, LLC	DE	NIA	Springboro OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2273552				Babson Senior Care LLC	DE	NIA	Cincinnati OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3248760				Baker Senior Care, LLC	DE	NIA	Tomball TX I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3537277				Ball Senior Care, LLC	DE	NIA	Anaheim CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2050672				Bandera Senior Care, LLC	DE	NIA	Kerrville TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3059831				Barrows Senior Care LLC	DE	NIA	Beaverton OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5161667				Bartlett TN Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5151368				Bartlett TN Senior Property LLC	DE	NIA	Bartlett TN Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3804270				Baton Rouge LA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3804228				Baton Rouge LA Senior Property, LLC	DE	NIA	Baton Rouge LA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2953142				Baxter Senior Care LLC	DE	NIA	Ft. Mill SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3323011				BDS 2021-FL10 LLC	DE	NIA	BDS 2021-FL10 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS 2021-FL10 Ltd	CYM	NIA	BDS 2021-FL10 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3323135				BDS 2021-FL10 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3367317				BDS 2021-FL7 LLC	DE	NIA	BDS 2021-FL7 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS 2021-FL7 Ltd	CYM	NIA	BDS 2021-FL7 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3367436				BDS 2021-FL7 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2366667				BDS 2021-FL9 LLC	DE	NIA	BDS 2021-FL9 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS 2021-FL9 Ltd	CYM	NIA	BDS 2021-FL9 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2366569				BDS 2021-FL9 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4563029				BDS 2022-FL11 LLC	DE	NIA	BDS 2022-FL11 RETENTION HOLDER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4563170				BDS 2022-FL11 RETENTION HOLDER LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2417399				BDS 2022-FL12 LLC	DE	NIA	BDS 2022-FL12 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2417288				BDS 2022-FL12 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4448866				BDS 2024-FL13 LLC	DE	NIA	BDS 2024-FL13 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4449125				BDS 2024-FL13 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3168112				BDS 2025-FL 14 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3167599				BDS 2025-FL14 LLC	DE	NIA	BDS 2025-FL 14 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3364937				BDS 2025-FL15 LLC	DE	NIA	BDS 2025-FL15 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3365091				BDS 2025-FL15 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1778752				BDS Fund IV Mortgage Holdings LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-4777526				BDS HHC III LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4025247				BDS HHC IV LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2493918				BDS HHC V LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1212102				BDS II GA The Pointe LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1447854				BDS II International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3577134				BDS II MO Nob Hill LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2043279				BDS II Mortgage Capital JPM LLC	DE	NIA	ROC Debt Strategies Fund II REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3110588				BDS II NC Regency Lakeview LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1273087				BDS II NY 355 W Broadway LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3304976				BDS II REIT TRS LLC	DE	NIA	RDS II Investment Holdings LLC	Ownership	95.010	AGM; M. Rowan; L. Black	NO	
			85-3304976				BDS II REIT TRS LLC	DE	NIA	RDS II Black Bridge LP	Ownership	4.990	AGM; M. Rowan; L. Black	NO	
			87-3023184				BDS II SC Fontaine Business Park LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2093367				BDS II Ultra Star LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1733033				BDS III 1522 North Park LLC	DE	NIA	BDS III Bond Investments LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4989343				BDS III Australia Investment Company LLC	DE	NIA	BDS III Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS III Australia Manager Pty Ltd	AUS	NIA	Bridge Debt Strategies Fund III GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-6089100				BDS III Australian Trust	AUS	NIA	BDS III Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4514600				BDS III B Loan Borrower LLC	DE	NIA	BDS III B Loan Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4515003				BDS III B Loan Holdco LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4532075				BDS III B REO Borrower LLC	DE	NIA	BDS III B REO Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4515362				BDS III B REO Holdco LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0999765				BDS III Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0999751				BDS III Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4048705				BDS III Bond Investment Holdings LLC	DE	NIA	BDS III Bond Investments LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4976432				BDS III Bond Investments LLC	DE	NIA	BDS III Blue Bridge LP	Ownership	15.400	AGM; M. Rowan; L. Black	NO	
			82-4976432				BDS III Bond Investments LLC	DE	NIA	BDS III Investment Holdings LLC	Ownership	84.600	AGM; M. Rowan; L. Black	NO	
			33-1294065				BDS III CA Scripps Plaza LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2535405				BDS III DC 1720 Eye Street LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2965948				BDS III DC 1750 K Street LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2827880				BDS III DC The Rushmore LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1437936				BDS III HHC Ltd	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1437715				BDS III International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3926670				BDS III Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund III International Master LP	Ownership	51.090	AGM; M. Rowan; L. Black	NO	
			82-3926670				BDS III Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund III LP	Ownership	48.910	AGM; M. Rowan; L. Black	NO	
			99-0791361				BDS III LA The Garage LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2443806				BDS III Loan Seller LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1158024				BDS III Mortgage Capital B LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3496041				BDS III Mortgage Capital G LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1182141				BDS III Mortgage Capital J LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5410498				BDS III Mortgage Capital LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2788531				BDS III Mortgage Capital W LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3158190				BDS III NY 1369 Broadway LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3304790				BDS III REIT TRS LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2017828				BDS III TX Clearwood Villas LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3522584				BDS III VA Eleven One Eleven LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1294697				BDS III VA Skyline Tower LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4674846				BDS III WA View Ridge LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3761538				BDS IV AR Westbridge LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			85-3630858				BDS IV Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3641153				BDS IV Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Investment Holdings LLC	Ownership	44.210	AGM; M. Rowan; L. Black	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Blue Bridge LP	Ownership	28.570	AGM; M. Rowan; L. Black	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Green Bridge LP	Ownership	27.220	AGM; M. Rowan; L. Black	NO	
			39-3439779				BDS IV CO 40TH Avenue Industrial LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2345754				BDS IV FL Northlake Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1609038				BDS IV GA Biscayne LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3791459				BDS IV GA MANCHESTER RIDGE LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3641246				BDS IV Green Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3659655				BDS IV IL THE CLARK LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1614754				BDS IV International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV SLP RAIF	Ownership	5.710	AGM; M. Rowan; L. Black	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV International master LP	Ownership	18.350	AGM; M. Rowan; L. Black	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV LP	Ownership	75.940	AGM; M. Rowan; L. Black	NO	
			86-3414527				BDS IV Loan Seller LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3280552				BDS IV Mirage on Kernan FL LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2385411				BDS IV MO Highland Village LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1628609				BDS IV Mortgage Capital G LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3234950				BDS IV Mortgage Capital J LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3212027				BDS IV Mortgage Capital LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3486259				BDS IV Mortgage Capital M LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1029870				BDS IV Mortgage Capital S LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3414353				BDS IV Mortgage Capital W LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4296222				BDS IV OR Historic BK Block LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1050095				BDS IV REIT TRS LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1029870				BDS IV TX EAGLES LANDING LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2896445				BDS IV TX Flintridge LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-5127409				BDS IV TX Marq At Mueller LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4958804				BDS IV TX Mylo Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2346848				BDS IV TX Ridgewood LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1925844				BDS IV TX Westland Estates LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2350305				BDS IV WA Marriott Tacoma Downtown LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2366489				BDS IV WI Madison Grove LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1655677				BDS Magic Sky LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2653585				BDS Mortgage Capital Master LLC	DE	NIA	Bridge Debt Strategies Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4107294				BDS Q026 Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-4018029				BDS V Bond Investments LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4587315				BDS V Co-Invest LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3999518				BDS V Green Bridge LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1754877				BDS V International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	BDS V Co-Invest LP	Ownership	19.650	AGM; M. Rowan; L. Black	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund V International Master LP	Ownership	8.860	AGM; M. Rowan; L. Black	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund V LP	Ownership	71.490	AGM; M. Rowan; L. Black	NO	
			33-3169718				BDS V Loan Seller LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4044741				BDS V Mortgage Capital B LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4879334				BDS V Mortgage Capital G LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			92-3051841				BDS V Mortgage Capital LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2556527				BDS V Mortgage Capital M LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2443722				BDS V Mortgage Capital S LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3051667				BDS V Mortgage Capital W LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-4002297				BDS V REIT LLC	DE	NIA	BDS V Green Bridge LP	Ownership	42.220	AGM; M. Rowan; L. Black	NO	
			92-4002297				BDS V REIT LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	57.780	AGM; M. Rowan; L. Black	NO	
			84-3117511				Beaverton OR Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3117583				Beaverton OR Senior Property LLC	DE	NIA	Beaverton OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1108312				Bellevue WA Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1130045				Bellevue WA Senior Property LLC	DE	NIA	Bellevue WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3068179				Bellewood Senior Care LLC	DE	NIA	Huntsville AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0902193				BEND OR ALMC SENIOR HOLDINGS LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0865274				BEND OR ALMC SENIOR PROPERTY LLC	DE	NIA	BEND OR ALMC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0902234				BEND OR MC SENIOR HOLDINGS LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0865416				BEND OR MC SENIOR PROPERTY LLC	DE	NIA	BEND OR MC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2290254				Benton Senior Care LLC	DE	NIA	Aiken SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-0645349				BIGi REIT OP LP	DE	NIA	Bridge Investment Group Industrial Real Estate Income Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2392152				Birmingham AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			26-1214509				Birmingham AL Senior Property LLC	DE	NIA	Birmingham AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2278308				BLNL CO Greeley LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1266430				BLNL IN Columbus LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3587428				BLNL MI 11973 Mayfield Street LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4020821				BLNL MI 30303 Beck Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3587542				BLNL MI 32971 Capitol Street LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3587641				BLNL MI 36251 Schoolcraft Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3046231				BLNL OH 8400 Industrial Parkway LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3393556				BLNL PA 11311 Roosevelt Blvd LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1377269				BLNL TN 565 Gerdau Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1397107				BLNL TN 575 Brick Church LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4836553				BLP Dawes Developer GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3775769				BLPF NJ 10 Empire Boulevard LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1378019				BLUSV I CA 10623 Fulton Wells Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1057491				BLUSV I CA 10629 Norwalk Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3624196				BLUSV I CA 10808 Sixth Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4973806				BLUSV I CA 1215 W Walnut Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3562163				BLUSV I CA 12400 INDUSTRY LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0970387				BLUSV I CA 13984 Orange Avenue LLC	DE	NIA	BLUSV I Industrial Portfolio 4 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2825605				BLUSV I CA 1910 Dominguez Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2825704				BLUSV I CA 22360 Goldencrest Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-2480419				BLUSV I CA 2650 South Willow Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1381066				BLUSV I CA Patterson Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-0643224				BLUSV I FL 10701 NW 107th Court LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4715198				BLUSV I FL 1471 West Hillsboro Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1696926				BLUSV I FL 2851 Evans Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2094530				BLUSV I FL 290 SW 14th Avenue LLC	DE	NIA	BLUSV I Industrial Portfolio 4 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3650938				BLUSV I FL 8201 NW 56th Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4362186				BLUSV I Industrial 5 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2845733				BLUSV I Industrial Portfolio 2 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1089055				BLUSV I Industrial Portfolio 3 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2825826				BLUSV I Industrial Portfolio 4 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1925765				BLUSV I Industrial Portfolio Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3743544				BLUSV I MA 130 CONSTITUTION BLVD LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1245372				BLUSV I NJ 250 Circle Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4312495				BLUSV I NJ 301 Hollywood Ave LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2845575				BLUSV I NJ 3301 Tremley Point Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1631717				BLUSV I NJ 5 Plant Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2030673				BLUSV I NY 355 Crooked Hill Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2336309				BLUSV I NY 5 Park Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4432257				BLUSV I Tenant 10808 Sixth Street LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1958139				BLUSV I TX 270 E Corporate Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1958376				BLUSV I TX 280 E Corporate Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4125516				BLUSV I TX 299 Beltway Green Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1326321				BLUSV I TX 3200 Earhart Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2427564				BLUSV I TX 4422 Supply Court LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3743660				BLUSV I TX 4525 Airline Drive LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-4064571				BLUSV I TX 804 West Shady Grove Road LLC	DE	NIA	BLUSV I Industrial Portfolio 3 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3916120				BLUSV I TX GSW Parkway LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2845649				BLUSV I WA 1525 45th Street East LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3986634				BLUSV I WA 22604 58th Place LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0813633				BLUSV I WA 79th Avenue South LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2900334				BLUSV II 19929 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2899332				BLUSV II 19929 Holdco LP	DE	NIA	BLUSV II 19929 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1742362				BLUSV II 2465 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1752236				BLUSV II 2465 Holdco LP	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2258843				BLUSV II 4542 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2753784				BLUSV II 4542 Holdco LP	DE	NIA	BLUSV II 4542 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1711847				BLUSV II 7400 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1714673				BLUSV II 7400 Holdco LP	DE	NIA	BLUSV II 7400 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1548952				BLUSV II CA 336 East D Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3634544				BLUSV II CA 37580 Filbert Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2242331				BLUSV II CA 4542 Dunham Street LP	DE	NIA	BLUSV II 4542 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3304392				BLUSV II FL 1320 NW 65th Place LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2012834				BLUSV II FL 3201 NW 116th Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3346183				BLUSV II GA 3655 Atlanta Industrial Drive LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2804042				BLUSV II Industrial Portfolio 1 Holdings LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4884353				BLUSV II Industrial Portfolio 2 Holdings LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2997447				BLUSV II NJ 485 Elizabeth Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4509556				BLUSV II NJ 501 Jersey Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4964416				BLUSV II NY 333 N Henry Street LLC	DE	NIA	BLUSV II INDUSTRIAL PORTFOLIO 2 HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4964416				BLUSV II NY 333 N Henry Street LLC	DE	NIA	BLUSV II NY 333 N Henry Street LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3928474				BLUSV II TX 1200 Valwood Parkway LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1754661				BLUSV II TX 2465 Golden Bear Court LP	DE	NIA	BLUSV II 2465 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1520535				BLUSV II TX 6321 E Stassney Lane LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-5011260				BLUSV II TX 7400 Jack Newell Blvd LP	DE	NIA	BLUSV II 7400 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2447249				BLUSV II TX Ridgepoint Drive LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2920867				BLUSV II WA 19929 77th Avenue South LP	DE	NIA	BLUSV II 19929 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2012365				BLUSV II WA 7748 South 200th Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2590818				BLV Fund II IC, LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2919708				BLV II 2410 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2918682				BLV II 2410 Holdco LP	DE	NIA	BLV II 2410 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4241214				BLV II CA 135 West 132nd Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3267254				BLV II CA 14019 Rose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3267818				BLV II CA 14074 Rancho Court LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3288826				BLV II CA 14928 Washington Drive LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3195825				BLV II Co-Invest 1 LLC	DE	NIA	BLV II Master Co-Invest LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3195825				BLV II Co-Invest 1 LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2433510				BLV II Co-Invest 1 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			33-2451273				BLV II Co-Invest 2 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3599378				BLV II Co-Invest 3 LLC	DE	NIA	BLV II Master Co-Invest LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3599378				BLV II Co-Invest 3 LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2434072				BLV II Co-Invest IC, LLC	DE	NIA	BLV II Co-Invest 1 LP	Ownership	97.500	AGM; M. Rowan; L. Black	NO	
			33-2434072				BLV II Co-Invest IC, LLC	DE	NIA	BLV II Co-Invest 2 LP	Ownership	2.500	AGM; M. Rowan; L. Black	NO	
			39-2851842				BLV II FL 1425 Tech Boulevard LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2850273				BLV II FL 998 N John Young Parkway LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3281666				BLV II GP Promote LLC	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3835174				BLV II MA 185 & 197 Commercial Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2590633				BLV II Master Co-Invest LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2626703				BLV II NJ 1 Nixon Lane LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2526508				BLV II NY 1101 Oak Point Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2903888				BLV II NY 1140 Randall Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2387233				BLV II Promote Share LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2100448				BLV II REIT 2, LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2590770				BLV II REIT, LLC	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2546422				BLV II TX 2410 Gateway Drive LP	DE	NIA	BLV II 2410 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1744046				BLV Pepper Avenue GP LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2141798				BMF IV AZ Array South Mountain LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2166347				BMF IV AZ Cambria LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3630689				BMF IV AZ Equestrian LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2352270				BMF IV AZ Harmony Surprise LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3017439				BMF IV AZ Laguna Village LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2149528				BMF IV AZ Lore South Mountain LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1025035				BMF IV AZ Parc Roundtree Ranch LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3630776				BMF IV AZ Ridgeline LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3168115				BMF IV AZ Verona Park LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2091469				BMF IV CA Cove La Mesa LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0520743				BMF IV CA Fountains Point West LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3861654				BMF IV CA Jurupa Valley Crossroads LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1954745				BMF IV CO Liberty Creek LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3305176				BMF IV FL Carrollwood Station LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4264460				BMF IV FL Lake Tivoli LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3640938				BMF IV FL Radius Palms LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3578574				BMF IV FL Retreat Crosstown LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1085091				BMF IV FL Rosehill Preserve LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5037275				BMF IV FL Veranda Westchase LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5038796				BMF IV FL Viera Bayside LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1245742				BMF IV FL Vue Baymeadows LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2862454				BMF IV FP Brightwood Forest LLC	DE	NIA	BMF IV FP Woodbridge JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2862539				BMF IV FP Dale Forest LLC	DE	NIA	BMF IV FP Woodbridge JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2862609				BMF IV FP Woodbridge JV LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2174458				BMF IV GA Brookstone LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2133879				BMF IV GA Edgewater LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1075230				BMF IV GA Grandstand LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0940244				BMF IV GA Parc 980 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5505244				BMF IV GA Parkside LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1043576				BMF IV GA Shadow Ridge LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4188201				BMF IV GA Waterford Place LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			87-1598236				BMF IV IL Fox Valley Villages LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2149724				BMF IV NC Battleground Park LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3630926				BMF IV NC Park 2300 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2155483				BMF IV NC Victoria Park LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2110245				BMF IV NV 3055 Las Vegas LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3682842				BMF IV NV Bridges Tropicana LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2186881				BMF IV NV Helix LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2281603				BMF IV NV RAINBOW LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2186569				BMF IV NV Reflections LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2281751				BMF IV NV SAHARA LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3852344				BMF IV OR Club LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3852252				BMF IV OR Terraces LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BMF IV TLC Facility 3 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2155313				BMF IV TX Ashlar LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3209072				BMF IV TX Aspen Court LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3209234				BMF IV TX Autumnwood LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0585114				BMF IV TX Chapel Hill LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3225878				BMF IV TX Cobblestone LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3847538				BMF IV TX Park West LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3225960				BMF IV TX Summit Ridge LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5282398				BMF IV TX Woodcreek LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4899872				BMF IV UT Alta Vue LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0858838				BMF IV UT Broadmoor Village LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2215441				BMF IV WA Grammercy LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2233322				BMF IV WA Retreat Maple Hill LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1822035				BMF V AZ Arcadia 49th LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0872376				BMF V AZ Crystal Creek LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1822160				BMF V AZ District Fiesta Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3090835				BMF V AZ Glen 91 LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2345687				BMF V AZ Hilands LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2514604				BMF V AZ Saddle Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2790934				BMF V AZ San Mateo LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0872265				BMF V AZ Villages Metro Center LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0932786				BMF V CA Archer LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2053237				BMF V CA Colonnade Fletcher Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2053375				BMF V CA Forest Park Fletcher Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3354550				BMF V CA Fullerton Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3900191				BMF V CA Santa Fe Ranch LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0646453				BMF V Cabana Aldea Member LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3435799				BMF V CO Silver Reef LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2417850				BMF V FL Arbors Orange Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2211920				BMF V FL Crosstown LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2014224				BMF V FL Fountains Lee Vista LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2256568				BMF V FL Grand Pavilion LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3611155				BMF V FL Haven Waters Edge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1705155				BMF V FL Huntington Place LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2878218				BMF V FL Seven Lakes Carrollwood LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2367205				BMF V FL Vinings Hunters Green LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3355129				BMF V GA Dunwoody Village LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-3209545				BMF V GA Paramont LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1978964				BMF V GA Park Tara Lake LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2447436				BMF V GA RETREAT STONECREST LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2520255				BMF V IL Hawthorn Oakhurst LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1307534				BMF V Lake Cameron JV LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3662151				BMF V MA Riverbend Charles LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V Member Stonegate LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BMF V Member Viridian Palms LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1268915				BMF V NC Arbor Village LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4810451				BMF V NC Lake Cameron LLC	DE	NIA	BMF V Lake Cameron JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0898825				BMF V NM Indigo Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4923556				BMF V NV Azure LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3498379				BMF V NV Loma Vista LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2446883				BMF V NV Meadow Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3752615				BMF V NV Monterra LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3498476				BMF V NV Stonegate LLC	DE	NIA	BMF V Member Stonegate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3498552				BMF V NV Viridian Palms LLC	DE	NIA	BMF V Member Viridian Palms LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2628043				BMF V OR Landings Morrison LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3140035				BMF V REIT, LLC	DE	NIA	Bridge Multifamily Fund V International-A LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4170720				BMF V Streamliner Aldea Member LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4258733				BMF V TX Allure LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1905262				BMF V TX Deer Run LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4258936				BMF V TX Essence LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1905503				BMF V TX Oakbend LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-5016334				BMF V VA Dulles Greene Land LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3465200				BMF V VA Dulles Greene LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2605512				BNL CA 567 South Riverside Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0521513				BNL CA 601 S Rockefeller Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0521657				BNL CO 8125 E 88th Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1506302				BNL FL 11675 SW Tom Mackie Boulevard LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0984074				BNL IL 995 Chaddick Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3136278				BNL IN 2201 East Michigan Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3136435				BNL NC 4833 West Gate City Boulevard LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3136570				BNL NC 7205 Cessna Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2718445				BNL NJ 15 Stern Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3527059				BNL OH Sawmill Pointe 2 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3983470				BNL OH Sawmill Pointe 3 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3983892				BNL OH Sawmill Pointe 4 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1426851				BNL OH Sawmill Pointe 5 LLC	DE	NIA	BNL OH Sawmill Pointe Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3529186				BNL OH Sawmill Pointe Holdings LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0521587				BNL OR 12360 SW Leveton Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3387107				BNL PA 525 Jaycee Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3387302				BNL PA 675 Jaycee Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2342940				BNL SC 715 Prosperity Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3160105				BNL TX 2101 FM 1187 LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3935442				BNL TX 2809 S IH 35 LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2003888				BNL WA 9212 Hallett Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1003695				BNLI Fund IC, LLC	DE	NIA	Bridge Net Lease Income Blocker LP	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-5083944				Bodger Bridge LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0526788				Bodger Bridge West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3139476				BOF Andrus JV LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2656110				BOF AZ Phoenix Gateway Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2911558				BOF CA Cornerstone Plaza LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1918739				BOF CA One Concord Center, LLC	DE	NIA	BOF JV One Concord Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1697947				BOF Christiano Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1632578				BOF Christiano One North LaSalle LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2069417				BOF CO 400 S Colorado LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1848492				BOF Denver West Portfolio Member LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1766065				BOF DPC Denver West Park 1 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790547				BOF DPC Denver West Park 15 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790648				BOF DPC Denver West Park 16 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809414				BOF DPC Denver West Park 18 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809821				BOF DPC Denver West Park 19 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766144				BOF DPC Denver West Park 2 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809873				BOF DPC Denver West Park 21 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1827582				BOF DPC Denver West Park 22 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1827751				BOF DPC Denver West Park 26 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766198				BOF DPC Denver West Park 3 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766242				BOF DPC Denver West Park 4 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1766321				BOF DPC Denver West Park 5 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1828102				BOF DPC Denver West Park 51 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1828129				BOF DPC Denver West Park 52 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1828527				BOF DPC Denver West Park 53 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1848355				BOF DPC Denver West Park 54 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790313				BOF DPC Denver West Park 6 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1790446				BOF DPC Denver West Park 7 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2206399				BOF DPC Denver West Park Land LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1809231				BOF DPC Denver West Portfolio Holdings LLC	DE	NIA	BOF DPC Denver West Portfolio LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1809341				BOF DPC Denver West Portfolio LLC	DE	NIA	BOF Denver West Portfolio Member LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-2412689				BOF FL Doral Square LLC	DE	NIA	BOF JV Doral Square LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2412962				BOF FL Flagler Station LLC	DE	NIA	BOF JV Flagler Station LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2963684				BOF FL Sawgrass Tech Park LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2133922				BOF GA Dupree LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1034448				BOF GA Lenox Park LLC	DE	NIA	BOF JV Lenox Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4082554				BOF GA Royal Centre LLC	DE	NIA	BOF JV Royal Centre LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2790518				BOF II FL Tampa Commons LLC	DE	NIA	BOF II JV Tampa Commons LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288264				BOF II GA Brookside LLC	DE	NIA	BOF II JV Brookside LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4374148				BOF II JV 77 Upper Rock LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3331238				BOF II JV Bay Colony LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288315				BOF II JV Brookside LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288315				BOF II JV Brookside LLC	DE	NIA	BOF II Member Brookside LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2387453				BOF II JV Excelsior Crossings LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4062270				BOF II JV LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0931737				BOF II JV Lindenwood LLC	DE	NIA	BOF II Member Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0931737				BOF II JV Lindenwood LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			85-2790666				BOF II JV Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			85-2790666				BOF II JV Tampa Commons LLC	DE	NIA	BOF II Member Tampa Commons LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860402				BOF II JV West End Office Park LLC	DE	NIA	BOF II Member West End Office Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860402				BOF II JV West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			87-3193132				BOF II JV WILLOW OAKS LLC	DE	NIA	BOF II MEMBER WILLOW OAKS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3193132				BOF II JV WILLOW OAKS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4374071				BOF II MD 77 Upper Rock LLC	DE	NIA	BOF II JV 77 Upper Rock LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4390732				BOF II Member 77 Upper Rock LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4390732				BOF II Member 77 Upper Rock LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-3331301				BOF II Member Bay Colony LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3288357				BOF II Member Brookside LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2387536				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2387536				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4084380				BOF II Member LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-0931836				BOF II Member Lindenwood LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2790783				BOF II Member Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			85-2790783				BOF II Member Tampa Commons LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860461				BOF II Member West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3193189				BOF II MEMBER WILLOW OAKS LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3193189				BOF II MEMBER WILLOW OAKS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			87-2387376				BOF II MN EXCELSIOR CROSSINGS LLC	DE	NIA	BOF II JV Excelsior Crossings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3860314				BOF II MN West End Office Park LLC	DE	NIA	BOF II JV West End Office Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4062199				BOF II NC LakePointe LLC	DE	NIA	BOF II JV LakePointe LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3331177				BOF II PA Bay Colony LLC	DE	NIA	BOF II JV Bay Colony LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0885112				BOF II PA Lindenwood LLC	DE	NIA	BOF II JV Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3192898				BOF II VA WILLOW OAKS LLC	DE	NIA	BOF II JV WILLOW OAKS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3498520				BOF III AZ Camelback Center LLC	DE	NIA	BOF III JV HOLDINGS, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3543859				BOF III JV HOLDINGS, LLC	DE	NIA	BOF III PLATFORM JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0562146				BOF III MN 10 West End LLC	DE	NIA	BOF III JV HOLDINGS, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3543746				BOF III PLATFORM JV, LLC	DE	NIA	Bridge Office Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3475853				BOF IL 2300 Cabot Drive LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1446312				BOF IL O'Hare International Center LLC	DE	NIA	BOF JV O'Hare International Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1508297				BOF IL ONE NORTH LASALLE LLC	DE	NIA	BOF JV ONE NORTH LASALLE LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-3475782				BOF IL Windy Pointe I LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3422218				BOF IL Windy Pointe II LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1572673				BOF JV Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2412827				BOF JV Doral Square LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2429031				BOF JV Flagler Station LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1042256				BOF JV Lenox Park LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3463425				BOF JV Office Portfolio LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1460287				BOF JV O'Hare International Center LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1460287				BOF JV O'Hare International Center LLC	DE	NIA	BOF JV O'Hare International Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2229077				BOF JV One Concord Center LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1516485				BOF JV ONE NORTH LASALLE LLC	DE	NIA	BOF MEMBER ONE NORTH LASALLE LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1516485				BOF JV ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-4082666				BOF JV Royal Centre LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2636145				BOF JV Station Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-2636145				BOF JV Station Square LLC	DE	NIA	BOF Member Station Square LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3005368				BOF JV Tower 1320 LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3475721				BOF MA 1200 Crown Colony LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3475638				BOF MD Piedmont Pointe I LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3484698				BOF MD Piedmont Pointe II LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2624495				BOF MD Station Square LLC	DE	NIA	BOF JV Station Square LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1593152				BOF Member Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1593152				BOF Member Campus at Sunrise LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2412894				BOF Member Doral Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2429118				BOF Member Flagler Station LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1061961				BOF Member Lenox Park LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1494222				BOF Member O'Hare International Center LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1494222				BOF Member O'Hare International Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1531513				BOF MEMBER ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			83-1531513				BOF MEMBER ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4082705				BOF MEMBER ROYAL CENTRE LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2650486				BOF Member Station Square LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2650486				BOF Member Station Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-3052302				BOF Member Tower 1320 LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2968698				BOF Mezz One Concord Center LLC	DE	NIA	BOF JV One Concord Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2508668				BOF Mezz Royal Centre LLC	DE	NIA	BOF JV Royal Centre LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2671682				BOF Mezz Station Square LLC	DE	NIA	BOF JV Station Square LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3435921				BOF MI 1075 W Entrance LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2939261				BOF Museum Tower Holdings LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3675259				BOF NC Capital Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3675197				BOF NC Somerset Corporate Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3463345				BOF Office Portfolio Holdings I LLC	DE	NIA	BOF JV Office Portfolio LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3463293				BOF Office Portfolio Holdings II LLC	DE	NIA	BOF JV Office Portfolio LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3484765				BOF Portfolio Member LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2672442				BOF TX Tower 1320 LLC	DE	NIA	BOF JV Tower 1320 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4919312				BOZ I-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4919431				BOZ I-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4919549				BOZ I-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4936152				BOZ I-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4936258				BOZ I-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-4936352				BOZ I-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4961545				BOZ I-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4961641				BOZ I-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4961700				BOZ I-I Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4985166				BOZ II-A HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4985264				BOZ II-B HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4985327				BOZ II-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4997179				BOZ II-D HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4997282				BOZ II-E HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4997359				BOZ II-F HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5017344				BOZ II-G HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5017409				BOZ II-H HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2151503				BOZ III Financing LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4265047				BOZ III IC, LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4264865				BOZ III OM LLC	DE	NIA	BOZ III IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			93-4264865				BOZ III OM LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			84-4808113				BOZ III-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4808175				BOZ III-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4808285				BOZ III-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4823710				BOZ III-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4823802				BOZ III-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0738879				BOZ III-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0738927				BOZ III-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0745447				BOZ III-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2107089				BOZ III-J Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2117704				BOZ III-K Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2184502				BOZ III-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3247959				BOZ III-M Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3473867				BOZ III-N Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4188043				BOZ III-O Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4224860				BOZ III-P Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4224931				BOZ III-Q Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4225006				BOZ III-R Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1234674				BOZ III-S Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1235026				BOZ III-T Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1235390				BOZ III-U Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1793815				BOZ III-V Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3370859				BOZ III-W Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3511153				BOZ III-X Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1124829				BOZ III-Y Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2733629				BOZ IV-A HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2733736				BOZ IV-B HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3259623				BOZ IV-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3259675				BOZ IV-D HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3467525				BOZ IV-E HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3511321				BOZ IV-F HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1245476				BOZ IV-I HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1495542				BOZ IV-K HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1704417				BOZ IV-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-1856795				BOZ IV-M Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2521958				BOZ IV-O Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2521843				BOZ IV-P Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2648759				BOZ IV-Q Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2648849				BOZ IV-R Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3067973				BOZ IV-S Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3302609				BOZ IV-T Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3302672				BOZ IV-U Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3393088				BOZ IV-V Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3890243				BOZ IV-X Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3890342				BOZ IV-Y Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4722249				BOZ V-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0540797				BOZ V-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1701690				BOZ V-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1808686				BOZ V-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2281940				BOZ V-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2456541				BOZ V-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2947333				BOZ V-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3226275				BOZ V-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2523691				BOZ V-I Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3390662				BOZ VI-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2057562				BOZ VI-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3432127				BOZ VI-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-5054841				BOZ VI-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2249311				BOZ VI-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2249812				BOZ VI-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2250214				BOZ VI-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3929281				BOZ V-J Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3258242				BOZ V-K Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3167976				BOZ V-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5083837				BP Callan LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4997490				BP Callan West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1895910				BP Saratoga Ridge UT 4, LLC	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083889				BP Topham LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4997580				BP Topham West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083743				BP UT 1 LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4985572				BP UT 1 West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2193398				BPOZ Alta Ashley Park OZ Holdings, LLC	DE	NIA	BOZ III OM LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3495156				BRE Development, LLC	DE	NIA	Bridge Renewable Energy Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4084498				Bridge Acquisitions, Asset Management and Dispositions LLC	UT	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2969084				Bridge Agency MBS Fund GP LLC	DE	NIA	Bridge Agency MBS Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1036019				Bridge Agency MBS Fund International LP	CYM	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3272478				Bridge Agency MBS Fund LP	DE	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2939017				Bridge Agency MBS Fund Manager LLC	DE	NIA	Bridge Debt Management Company LLC	Ownership	12.500	AGM; M. Rowan; L. Black	NO	
			84-2939017				Bridge Agency MBS Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	70.500	AGM; M. Rowan; L. Black	NO	
			85-0669174				Bridge Agency MBS Fund-R LP	DE	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3272525				Bridge Agency MBS Holdings LLC	DE	NIA	Bridge Agency MBS Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			33-2070933				Bridge BLV II Investor Member LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Arizona, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Colorado, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - District Columbia, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Illinois, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Maryland, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4057192				Bridge Commercial Real Estate - Massachusetts, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Michigan, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Minnesota, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - North Carolina, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Oregon, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Pennsylvania, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - South Carolina, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Tennessee, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Texas, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Utah, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Commercial Real Estate - Virginia, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5078701				Bridge Commercial Real Estate LLC	GA	NIA	Bridge Office Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0803382				Bridge CRE, Inc.	DE	NIA	Bridge Office Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0635694				Bridge Debt Capital Markets LLC	UT	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3578534				Bridge Debt Strategies Employee PI Holdco LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2093367				Bridge Debt Strategies Fund II GP LLC	DE	NIA	Bridge Debt Strategies II GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1323457				Bridge Debt Strategies Fund II International LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3713340				Bridge Debt Strategies Fund II International Master LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2256427				Bridge Debt Strategies Fund II LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2761879				Bridge Debt Strategies Fund II-A LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907917				Bridge Debt Strategies Fund III GP LLC	DE	NIA	Bridge Debt Strategies III GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1428660				Bridge Debt Strategies Fund III International LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3908046				Bridge Debt Strategies Fund III International Master LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907974				Bridge Debt Strategies Fund III LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1696855				Bridge Debt Strategies Fund III-R LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1001839				Bridge Debt Strategies Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Bridge Debt Strategies Fund IV International LP	CYM	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1010006				Bridge Debt Strategies Fund IV International Master LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-1009924				BRIDGE DEBT STRATEGIES FUND IV LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2021985				Bridge Debt Strategies Fund IV SLP RAIF	LUX	NIA	Bridge Debt Strategies Fund IV GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-1696233				Bridge Debt Strategies Fund IV-R LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5011845				Bridge Debt Strategies Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5011845				Bridge Debt Strategies Fund Manager LLC	DE	NIA	Bridge Debt Management Company LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			92-1818193				Bridge Debt Strategies Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1753880				Bridge Debt Strategies Fund V International LP	CYM	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4001912				Bridge Debt Strategies Fund V International Master LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-1818402				Bridge Debt Strategies Fund V LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4000192				Bridge Debt Strategies Fund V-R LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2361321				Bridge Debt Strategies Fund V-R2 LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907917				Bridge Debt Strategies III Australian Feeder (USD) LP	CAN	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4027090				Bridge Debt Strategies III GP Holdings LLC	DE	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2115236				Bridge Development Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3257976				Bridge Employer LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0543419				Bridge Fifth Wall Investors LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1167217				Bridge FSL JV LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2724504				Bridge Fund Financial Services LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4809407				Bridge Fund Management Holdings LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2831781				Bridge Healthcare Properties Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2832364				Bridge Healthcare Properties Fund IV LP	DE	NIA	Bridge Healthcare Properties Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1837281				Bridge III CA Rancho Del Sol LLC	DE	NIA	ROC III Real Estate Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2661328				Bridge III GA Laurel Hills Preserve LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3353632				Bridge III TX Hidden Creek LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1616842				Bridge Investment Group Asia LLC	KOR	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1475093				Bridge Investment Group Employee Blocker LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1474898				Bridge Investment Group Employee Operations LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1410289				Bridge Investment Group Guarantor LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-4084424				Bridge Investment Group Holdings LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1832774				Bridge Investment Group Limited	ARE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2508162				Bridge Investment Group Risk Management, Inc.	UT	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4167810				Bridge Investment Group Ventures Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4167744				Bridge Investment Group Ventures Fund LP	DE	NIA	Bridge Investment Group Ventures Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3083676				Bridge K87 Partners LLC	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3636120				Bridge KF112 Partners LLC	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3616669				Bridge KF154 Partners LLC	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			93-4584710				Bridge KF160 Partners LLC	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2288166				Bridge KF53 Partners LLC	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2318193				Bridge Logistics Developer GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3794868				Bridge Logistics Properties Employee Holdco LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3717318				Bridge Logistics Properties Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			86-3717318				Bridge Logistics Properties Fund Manager LLC	DE	NIA	Bridge Logistics Properties Employee Holdco LLC	Ownership	34.000	AGM; M. Rowan; L. Black	NO	
			87-3545447				BRIDGE LOGISTICS US VENTURE I GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3562031				BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3545523				BRIDGE LOGISTICS US VENTURE I LP	DE	NIA	BRIDGE LOGISTICS US VENTURE I GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3545591				BRIDGE LOGISTICS US VENTURE I REIT LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3538881				Bridge Logistics US Venture II LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3968360				Bridge Logistics US Venture II REIT LLC	DE	NIA	Bridge Logistics US Venture II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2614942				Bridge Logistics Value Fund II General LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2615011				Bridge Logistics Value Fund II General-A LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1463173				Bridge Logistics Value Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1820227				Bridge Logistics Value Fund II International LP	CYM	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2614846				Bridge Logistics Value Fund II International Master LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Logistics Value Fund II International-A LP	CYM	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2043822				Bridge Logistics Value Fund II International-R 2 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3152614				Bridge Logistics Value Fund II International-R LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1464217				Bridge Logistics Value Fund II LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-4005615				Bridge Logistics Value II Holdings LLC	DE	NIA	Bridge Logistics Value Fund II International Master LP	Ownership	46.960	AGM; M. Rowan; L. Black	NO	
			92-4005615				Bridge Logistics Value II Holdings LLC	DE	NIA	Bridge Logistics Value Fund II LP	Ownership	53.040	AGM; M. Rowan; L. Black	NO	
			81-1064095				Bridge MF&CO III Co-Investment Fund LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily & Commercial Office Fund III International LP	CYM	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1952435				Bridge Multifamily & Commercial Office Fund III International Master LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily & Commercial Office Fund III International-A LP	CYM	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1931517				Bridge Multifamily & Commercial Office Fund III LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1936085				Bridge Multifamily & Commercial Office Fund III-A LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1381829				Bridge Multifamily CV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1382054				Bridge Multifamily CV Holdings LLC	DE	NIA	Bridge Multifamily CV PV Blocker Inc.	Ownership	0.040	AGM; M. Rowan; L. Black	NO	
			93-1382054				Bridge Multifamily CV Holdings LLC	DE	NIA	Bridge Multifamily CV LP	Ownership	99.960	AGM; M. Rowan; L. Black	NO	
			93-1399468				Bridge Multifamily CV LP	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-2567463				Bridge Multifamily CV PV Blocker Inc.	DE	NIA	Bridge Multifamily CV PV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1822307				Bridge Multifamily CV PV LP	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Bridge Multifamily Fund IV International LP	CYM	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647765				Bridge Multifamily Fund IV International Master LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3665037				Bridge Multifamily Fund IV International-A LP	CYM	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647703				Bridge Multifamily Fund IV LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647730				Bridge Multifamily Fund IV-A LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-3364381				Bridge Multifamily Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2117109				BRIDGE MULTIFAMILY FUND V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund V GP S.a.r.l.	LUX	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund V International LP	CYM	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3258949				Bridge Multifamily Fund V International Master LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund V International-A LP	CYM	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2117274				BRIDGE MULTIFAMILY FUND V LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Fund V SLP RAIF	LUX	NIA	Bridge Multifamily Fund V GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3114631				Bridge Multifamily Fund V-A LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3664982				Bridge Multifamily IV Australia Investment Company LLC	DE	NIA	Bridge Multifamily IV Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily IV Australian Feeder (USD) LP	CAN	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6088254				Bridge Multifamily IV Australian Trust	AUS	NIA	Bridge Multifamily IV Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3665142				Bridge Multifamily IV General LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV LP	Ownership	53.140	AGM; M. Rowan; L. Black	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV International Master LP	Ownership	46.110	AGM; M. Rowan; L. Black	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV-A LP	Ownership	0.750	AGM; M. Rowan; L. Black	NO	
			82-4304646				Bridge Multifamily IV International Holdings LLC	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3665142				Bridge Multifamily IV-A General LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily V Australian Feeder (USD) LP	CAN	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V LP	Ownership	47.530	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V International Master LP	Ownership	52.010	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V-A LP	Ownership	0.460	AGM; M. Rowan; L. Black	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V Lux, Inc.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			87-1098344				Bridge Net Lease Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	80.610	AGM; M. Rowan; L. Black	NO	
			87-1098344				Bridge Net Lease Fund Manager LLC	DE	NIA	FST Bridge Holdings, LLC	Ownership	17.890	AGM; M. Rowan; L. Black	NO	
			88-1113893				Bridge Net Lease Income Blocker LP	CYM	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1266280				Bridge Net Lease Income CO Borrower LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1098433				Bridge Net Lease Income Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1003529				Bridge Net Lease Income Fund International Master LP	DE	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1098259				Bridge Net Lease Income Holdings LLC	DE	NIA	Bridge Net Lease Income REIT, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1098259				Bridge Net Lease Income Holdings LLC	DE	NIA	Bridge Net Lease Industrial Income Fund-T LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1123731				Bridge Net Lease Industrial Income Fund LP	DE	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-1123900				Bridge Net Lease Industrial Income Fund-T LP	DE	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3907714				Bridge Office Australia Investment Company LLC	DE	NIA	Bridge Office Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6088253				Bridge Office Australian Trust	AUS	NIA	Bridge Office Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	Bridge Office GP Holdings LLC	Ownership	38.430	AGM; M. Rowan; L. Black	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	FCPO-BOFM LLC	Ownership	5.760	AGM; M. Rowan; L. Black	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	SCREO-BOFM LLC	Ownership	5.760	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	Bridge Office II GP Holdings LLC	Ownership	34.820	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	FCPO-BOFM LLC	Ownership	5.220	AGM; M. Rowan; L. Black	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	SCREO-BOFM LLC	Ownership	5.220	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund II International LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2149920				Bridge Office Fund II International Master LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund II International-A LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2149891				Bridge Office Fund II LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1798659				Bridge Office Fund II Pref International LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2428899				Bridge Office Fund II-A LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2281043				Bridge Office Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund International LP	CYM	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5316496				Bridge Office Fund International Master LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund International-A LP	CYM	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Office Fund Lenox Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6090219				Bridge Office Fund Lenox Australian Trust	AUS	NIA	Bridge Office Fund Lenox Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5252384				Bridge Office Fund LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4197993				Bridge Office Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5271481				Bridge Office Fund-A LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-0606290				Bridge Office General LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund LP	Ownership	55.640	AGM; M. Rowan; L. Black	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund-A LP	Ownership	1.110	AGM; M. Rowan; L. Black	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund International Master LP	Ownership	43.250	AGM; M. Rowan; L. Black	NO	
							Bridge Office II Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6094183				Bridge Office II Australian Trust	AUS	NIA	Bridge Office II Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-2177660				Bridge Office II General LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2162868				Bridge Office II GP Holdings LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II International Master LP	Ownership	40.310	AGM; M. Rowan; L. Black	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II-A LP	Ownership	0.630	AGM; M. Rowan; L. Black	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II LP	Ownership	59.060	AGM; M. Rowan; L. Black	NO	
			84-2177804				Bridge Office II-A General LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4667331				Bridge Office International Holdings LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-0623966				Bridge Office-A General LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2156991				Bridge Opportunity Zone Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-1941094				Bridge Opportunity Zone Fund Guarantee LP	DE	NIA	Bridge Opportunity Zone Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-2305567				Bridge Opportunity Zone Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3773312				Bridge Opportunity Zone Fund II Guarantee LP	DE	NIA	Bridge Opportunity Zone Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3338328				Bridge Opportunity Zone Fund II LP	DE	NIA	Bridge Opportunity Zone Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4788974				Bridge Opportunity Zone Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4789040				Bridge Opportunity Zone Fund III LP	DE	NIA	Bridge Opportunity Zone Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4323856				Bridge Opportunity Zone Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4323971				Bridge Opportunity Zone Fund IV LP	DE	NIA	Bridge Opportunity Zone Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2545129				Bridge Opportunity Zone Fund LP	DE	NIA	Bridge Opportunity Zone Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4345184				Bridge Opportunity Zone Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4345309				Bridge Opportunity Zone Fund V LP	DE	NIA	Bridge Opportunity Zone Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2126791				Bridge Opportunity Zone Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2127029				Bridge Opportunity Zone Fund VI LP	DE	NIA	Bridge Opportunity Zone Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3562713				Bridge Opportunity Zone Fund VII GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3562842				Bridge Opportunity Zone Fund VII LP	DE	NIA	Bridge Opportunity Zone Fund VII GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5757104				Bridge PM of Arizona, LLC	AZ	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4796739				Bridge PM, Inc.	DE	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-0645107				Bridge Property Management, L.C.	UT	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2672265				Bridge Renewable Energy Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Residential PM, LLC	UT	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-1457828				Bridge Senior Living LLC	AL	NIA	Bridge SSLS Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5232813				Bridge Seniors Housing & Medical Properties Co-Investment Fund II LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1770962				Bridge Seniors Housing & Medical Properties Co-Investment Fund LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3768071				Bridge Seniors Housing & Medical Properties Fund GP LLC	DE	NIA	Bridge Seniors Housing GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3588806				Bridge Seniors Housing & Medical Properties Fund II GP LLC	DE	NIA	Bridge Seniors Housing GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund II International LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3643225				Bridge Seniors Housing & Medical Properties Fund II International Master LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund II International-A LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3597097				Bridge Seniors Housing & Medical Properties Fund II LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3606931				Bridge Seniors Housing & Medical Properties Fund II-A LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund International LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4505916				Bridge Seniors Housing & Medical Properties Fund International Master LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing & Medical Properties Fund International-A LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3780487				Bridge Seniors Housing & Medical Properties Fund LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4080933				Bridge Seniors Housing & Medical Properties Fund-A LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1759600				Bridge Seniors Housing & Medical Properties Fund-B LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-1481604				Bridge Seniors Housing Co-Investment Fund II Feeder LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3913543				Bridge Seniors Housing Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing Fund III International LP	CYM	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393200				Bridge Seniors Housing Fund III International Master LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing Fund III International-A LP	CYM	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3913592				Bridge Seniors Housing Fund III LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing Fund III SLP RAIF	LUX	NIA	Bridge Seniors Housing Fund III GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4616258				Bridge Seniors Housing Fund III-A LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-3733745				Bridge Seniors Housing Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4795847				Bridge Seniors Housing II Australia Investment Company LLC	DE	NIA	Bridge Seniors Housing II Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing II Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing II Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6084735				Bridge Seniors Housing II Australian Trust	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing III Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Seniors Housing III Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-6195179				Bridge Seniors Housing III Australian Trust	AUS	NIA	Bridge Seniors Housing Fund III GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4191324				Bridge SFR Fund IV Co-Invest LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-0402503				Bridge SFR IV Borrower 3 Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0403040				Bridge SFR IV Borrower 3 LLC	DE	NIA	Bridge SFR IV Borrower 3 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3693142				Bridge SFR IV Borrower 4 Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3719828				Bridge SFR IV Borrower 4 LLC	DE	NIA	Bridge SFR IV Borrower 4 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4605256				Bridge SFR IV Borrower I Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4605717				Bridge SFR IV Borrower I LLC	DE	NIA	Bridge SFR IV Borrower I Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4237552				Bridge SFR IV Co-Invest Feeder LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2136170				Bridge SFR IV Depositor LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4238118				Bridge SFR IV Holdings 2 LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3878963				Bridge SFR IV Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2255520				Bridge SFR IV Retention LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3739199				Bridge SFR IV Seed Borrower 2 Holdings LLC	DE	NIA	Bridge SFR Fund IV Co-Invest LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3737082				Bridge SFR IV Seed Borrower 2 LLC	DE	NIA	Bridge SFR IV Seed Borrower 2 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			92-0451241				Bridge SFR IV Seed Borrower Holdings LLC	DE	NIA	Bridge SFR Fund IV Co-Invest LP	Ownership	47.330	AGM; M. Rowan; L. Black	NO	
			92-0451241				Bridge SFR IV Seed Borrower Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	52.670	AGM; M. Rowan; L. Black	NO	
			92-0451509				Bridge SFR IV Seed Borrower LLC	DE	NIA	Bridge SFR IV Seed Borrower Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0906896				Bridge SFR V Acquisitions LLC	DE	NIA	Bridge SFR V Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-0907103				Bridge SFR V Borrower Holdings LLC	DE	NIA	Bridge SFR V Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-0917351				Bridge SFR V Borrower LLC	DE	NIA	Bridge SFR V Borrower Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0906750				Bridge SFR V Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund V LP	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			99-0906750				Bridge SFR V Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund V International Master LP	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			87-3788819				Bridge Single-Family Rental Fund IV Aggregator LLC	DE	NIA	Bridge Single-Family Rental Fund IV LP	Ownership	44.920	AGM; M. Rowan; L. Black	NO	
			87-3788819				Bridge Single-Family Rental Fund IV Aggregator LLC	DE	NIA	Bridge Single-Family Rental Fund IV International Master LP	Ownership	55.080	AGM; M. Rowan; L. Black	NO	
			87-3788608				Bridge Single-Family Rental Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4189688				Bridge Single-Family Rental Fund IV International Master LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Single-Family Rental Fund IV International-A LP	CYM	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3788734				Bridge Single-Family Rental Fund IV LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4191105				Bridge Single-Family Rental Fund IV-A General LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4675336				Bridge Single-Family Rental Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0906517				Bridge Single-Family Rental Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0917915				Bridge Single-Family Rental Fund V International Master LP	DE	NIA	Bridge Single-Family Rental Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-0917685				Bridge Single-Family Rental Fund V International-R LP	DE	NIA	Bridge Single-Family Rental Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-0918163				Bridge Single-Family Rental Fund V LP	DE	NIA	Bridge Single-Family Rental Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3265885				Bridge Solar Energy Co-Invest Fund LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3160245				Bridge Solar Energy Community Projects LLC	DE	NIA	Bridge Solar Energy Co-Invest Fund LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3160245				Bridge Solar Energy Community Projects LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1347269				Bridge Solar Energy Development Fund DE Feeder LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3351754				Bridge Solar Energy Development Fund General LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3351864				Bridge Solar Energy Development Fund General-A LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3325955				Bridge Solar Energy Development Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3326206				Bridge Solar Energy Development Fund International Master LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Solar Energy Development Fund International-A LP	CYM	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3326117				Bridge Solar Energy Development Fund LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3316502				Bridge Solar Energy Development I LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3316348				Bridge Solar Energy Holdings LLC	DE	NIA	Bridge Solar Energy Development Fund International Master LP	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-3316348				Bridge Solar Energy Holdings LLC	DE	NIA	Bridge Solar Energy Development Fund LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3935507				Bridge Solar Energy Leverage I LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3936184				Bridge Solar Energy Leverage II LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3937702				Bridge Solar Energy Leverage III LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3938423				Bridge Solar Energy Leverage IV LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3954465				Bridge Solar Energy Leverage V LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3955074				Bridge Solar Energy Leverage VI LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4353840				Bridge Solar Energy Multifamily Projects HoldCo LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4376487				Bridge Solar Energy Multifamily Projects OpCo LLC	DE	NIA	Bridge Solar Energy Multifamily Projects HoldCo LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3316605				Bridge Solar Energy Opco I LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2084389				Bridge Solar Energy Project Holdings I LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2084070				Bridge Solar Energy Project Holdings II LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2868141				Bridge SSLS Holdings LLC	DE	NIA	Bridge Seniors Housing Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2488065				Bridge Technical Solutions LLC	DE	NIA	Bridge Multifamily Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2388338				Bridge W&A II TRS LLC	DE	NIA	Bridge Workforce And Affordable Housing Fund II REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4494090				Bridge W&A III TRS LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4458050				Bridge WF AZ Country Club Verandas LLC.	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2149808				Bridge WF AZ Pointe Foothills LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2880598				Bridge WF AZ Tanque Verde LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2885815				Bridge WF CA Creek 2645 LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3130988				Bridge WF CA Crystal View LP	DE	NIA	Bridge WF Crystal View AGP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-4714799				BRIDGE WF CO ARTISAN LLC	DE	NIA	Bridge Workforce Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1723774				Bridge WF CO Esprit Cherry Creek LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3131345				Bridge WF Crystal View AGP LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4560881				Bridge WF FL Plantation at Walden Lake LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2871143				Bridge WF FL Waverley Place LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3394334				BRIDGE WF FL WESTLAND PARK LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2590901				Bridge WF GA Ashford Jackson Creek LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4397851				Bridge WF GA Corners 1700 LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-2308514				Bridge WF GA Lakeside Retreat LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3658694				Bridge WF GA Park Windy Hill LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4124675				Bridge WF II AZ Agave at Twenty Two LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3722136				Bridge WF II AZ Desert Valley Oasis LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2713901				Bridge WF II AZ Edgewater LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1066744				Bridge WF II AZ Fiesta Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2789777				Bridge WF II AZ Hampton Park LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2715235				Bridge WF II AZ Lakeside Casitas LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2789685				Bridge WF II AZ Solano Springs LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3563918				Bridge WF II AZ Stillwater LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1066893				Bridge WF II AZ Verde Plaza LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3811718				Bridge WF II AZ Villa Bugambilias LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4301619				Bridge WF II CA 766 Sunset LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2612406				Bridge WF II CA Madison Park LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2966892				Bridge WF II CA Meritage LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2448254				Bridge WF II CA Parkway Club LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1682922				Bridge WF II CO Pembrooke Green LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-2940612				Bridge WF II CO Waterfront 2 LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2940538				Bridge WF II CO Waterfront LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2832939				BRIDGE WF II FL HERON WALK LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2257948				Bridge WF II FL Lenox Cove LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1608938				Bridge WF II FL Pointe Sienna LLC	DE	NIA	BWF II MC Pointe Sienna PE Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1004591				Bridge WF II GA Element 41 LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1148756				Bridge WF II Home Finance LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1067376				Bridge WF II IL Candlelight Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3243269				Bridge WF II KS Cedar Ridge LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1500834				Bridge WF II MA Commons Haynes Farm LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1473157				Bridge WF II MA Heights Marlborough LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1473403				Bridge WF II MA Meadows Marlborough LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1473681				Bridge WF II MA Middlesex Crossing LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1500504				Bridge WF II MA Stone Ends LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1472927				Bridge WF II MA Village Marshfield LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1148827				Bridge WF II Manufactured Homes LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2761789				Bridge WF II MD Gateway LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3113619				Bridge WF II MI CedarField LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3382089				Bridge WF II MN Parkvue Flats LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1067226				Bridge WF II MO South Fork LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1787046				Bridge WF II NC Park Caterina LLC	DE	NIA	Bridge WF II NC Park Caterina LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3847490				Bridge WF II NC Tree Top LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-3126736				Bridge WF II NC Willow Creek North Ridge LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2303007				Bridge WF II NV Decatur LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3812857				Bridge WF II NV Sunset LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1283795				BRIDGE WF II TX ALDEA LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3259026				Bridge WF II TX Converse Meadows LP	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-1042620				Bridge WF II UT Altitude on Fifth LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2256672				Bridge WF II UT Overlook Point LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-1625211				Bridge WF II UT Timpanogos Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1313033				Bridge WF II VA Mason Van Dorn LLC	DE	NIA	BWF II Shoreham Mason JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4227333				BRIDGE WF II WA CENTRAL FLATS LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1405399				Bridge WF III Home Finance LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1406123				Bridge WF III Manufactured Homes LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3368149				Bridge WF IL Midpointe LLC	DE	NIA	Bridge Workforce Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5197390				Bridge WF MD Spring Parc LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4351427				Bridge WF NC Spring Forest LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4341647				Bridge WF NC Woodland Estates LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5389168				Bridge WF NV Estates at Westernaire LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2155223				Bridge WF SC Reserve River Walk LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2133712				Bridge WF TN Abbington LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2133755				Bridge WF TX Belmont LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5210799				Bridge WF TX Villas de Serenada LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1865009				Bridge WF UT Monaco LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3848421				Bridge WFAH II Upper Investor Blocker LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-2081020				Bridge Workforce and Affordable Housing Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4839507				Bridge Workforce and Affordable Housing Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bridge Workforce and Affordable Housing Fund II International LP	CYM	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0712208				Bridge Workforce and Affordable Housing Fund II International Master LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4839596				Bridge Workforce and Affordable Housing Fund II LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2522864				Bridge Workforce and Affordable Housing Fund II-A LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3733511				Bridge Workforce and Affordable Housing Fund III DE Feeder LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4019817				Bridge Workforce and Affordable Housing Fund III General LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4007023				Bridge Workforce And Affordable Housing Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1771962				Bridge Workforce and Affordable Housing Fund III International LP	CYM	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4041074				Bridge Workforce and Affordable Housing Fund III International Master LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4040502				Bridge Workforce and Affordable Housing Fund III LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4020152				Bridge Workforce and Affordable Housing Fund III REIT LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III-R LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4020346				Bridge Workforce and Affordable Housing Fund III-R LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0733517				Bridge Workforce and Affordable Housing Fund II-R LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2036221				Bridge Workforce and Affordable Housing Fund LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1996495				Bridge Workforce and Affordable Housing Fund Master LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4418140				Bridge Workforce and Affordable Housing Fund-R2 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-0712283				Bridge Workforce and Affordable Housing II General LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-1996740				Bridge Workforce General LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund LP	Ownership	79.480	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund Master LP	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund REIT, Inc.	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund REIT 2, Inc.	Ownership	20.520	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II REIT, Inc.	Ownership	21.450	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II LP	Ownership	76.280	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II International Master LP	Ownership	1.810	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge W&A II TRS LLC	Ownership	0.290	AGM; M. Rowan; L. Black	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II-A LP	Ownership	0.170	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge W&A III TRS LLC	Ownership	0.180	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III International Master LP	Ownership	20.570	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III LP	Ownership	66.960	AGM; M. Rowan; L. Black	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III REIT LLC	Ownership	12.290	AGM; M. Rowan; L. Black	NO	
			81-2751366				Brighton Senior Care Holdings, LLC	DE	NIA	Rochester NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2155722				Brighton Senior Care, LLC	DE	NIA	Brighton Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2277174				BSE CA Abel Road LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2452052				BSE CA Devonwood LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3326303				BSE Fund IC LLC	DE	NIA	Bridge Solar Energy Development Fund General LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3326303				BSE Fund IC LLC	DE	NIA	Bridge Solar Energy Development Fund General-A LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-1366975				BSE Fund IC-2 LLC	DE	NIA	Bridge Solar Energy Development Fund DE Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2430296				BSE TX Storage LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3870694				BSED Holdings I LLC	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4356601				BSFR IV REIT TRS LLC	DE	NIA	BSFR IV REIT, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0907245				BSFR V REIT LLC	DE	NIA	Bridge Single-Family Rental Fund V International-R LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2359971				BSH Benton JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2938808				BSH BMG JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3662770				BSH II General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3663014				BSH II-A General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4045035				BSH III Co-Invest LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4435793				BSH III General LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III LP	Ownership	59.220	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III-A LP	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Fund III Lux, Inc	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III International Master LP	Ownership	40.780	AGM; M. Rowan; L. Black	NO	
			87-4023295				BSH III REIT LLC	DE	NIA	BSH III Co-Invest LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4435843				BSH III-A General LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3039622				BSH LCB JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3204724				BSH MSTAR JV 1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3204652				BSH MSTAR JV2 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3521745				BSH MSTAR JV3 LLC	DE	NIA	BSH III Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4096493				BSH PASADENA, INC.	DE	NIA	BSH III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4008820				BWAH Fund III IC LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III General LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3644737				BWAH Fund III IC-2 LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III DE Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BWF II Converse Holdco GP LLC	DE	NIA	BWF II JOCDES CONVERSE JV LP	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			99-3258196				BWF II Converse Holdco LP	DE	NIA	BWF II Converse Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4168224				BWF II Ethos CA Horizon LP	DE	NIA	BWF II Ethos Horizon AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177130				BWF II Ethos CA Walnut Creek Land LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177735				BWF II Ethos CA Walnut Creek LP	DE	NIA	BWF II Ethos Walnut Creek AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2021778				BWF II Ethos Horizon AGP LLC	DE	NIA	BWF II Ethos Horizon JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4169648				BWF II Ethos Horizon JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2021291				BWF II Ethos Horizon LP LLC	DE	NIA	BWF II Ethos Horizon JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177354				BWF II Ethos Walnut Creek AGP LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2177577				BWF II Ethos Walnut Creek JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2191691				BWF II Ethos Walnut Creek LP LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3258019				BWF II JODDES CONVERSE JV LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2509174				BWF II MC Pointe Sienna PE Holdings LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1313230				BWF II Shoreham Mason JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4622679				BWF III AZ Deserama LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-3093812				BWF III AZ Monte Vista LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3113298				BWF III CA Gold West LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2657932				BWF III Ethos CA Los Gatos Creek LP	DE	NIA	BWF III Ethos Los Gatos Creek AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-4689459				BWF III Ethos CA Palmilla LP	DE	NIA	BWF III Ethos Palmilla AGP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-2403922				BWF III Ethos Los Gatos Creek AGP LLC	DE	NIA	BWF III Ethos Los Gatos Creek JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2405218				BWF III Ethos Los Gatos Creek JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2657932				BWF III Ethos Los Gatos Creek LP LLC	DE	NIA	BWF III Ethos Los Gatos Creek JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4690264				BWF III Ethos Palmilla AGP LLC	DE	NIA	BWF III Ethos Palmilla JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4690597				BWF III Ethos Palmilla JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-4689885				BWF III Ethos Palmilla LP LLC	DE	NIA	BWF III Ethos Palmilla JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2514482				BWF III GRP Oasis Bayside JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-2514865				BWF III GRP Oasis Bayside LLC	DE	NIA	BWF III GRP Oasis Bayside JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2828802				Canton OH Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2821363				Canton OH Senior Property, LLC	DE	NIA	Canton OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-4763453				CD-HRA (South Portland) LLC	CO	NIA	South Portland ME Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3796522				Charlotte NC Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3878800				Charlotte NC Senior Property LLC	DE	NIA	Charlotte NC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2236768				Chesterfield MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2236693				Chesterfield MO Senior Property, LLC	DE	NIA	Chesterfield MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2273642				Cincinnati OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2252865				Clermont FL Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0734559				Clermont FL Senior Property LLC	DE	NIA	Clermont FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-3289952				CLPF BLV Colorado Crossing Phase I Venture LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-4194672				CLPF BLV Georgetown Phase I Venture LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3290100				CLPF BLV TX Colorado Crossing Phase I Owner LLC	DE	NIA	CLPF BLV Colorado Crossing Phase I Venture LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-0738547				CLPF BLV TX Georgetown Phase I Owner LLC	DE	NIA	CLPF BLV Georgetown Phase I Venture LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2392032				Cody Senior Care LLC	DE	NIA	Mobile AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5275963				Coit Senior Care, LLC	DE	NIA	Dallas TX 1 Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2806701				Colony Park Senior Care LLC	DE	NIA	Ridgeland MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3076377				Commons Senior Care LLC	DE	NIA	Lone Tree CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4385459				Converse Partners 1 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			99-4382250				Converse Partners 2 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4490390				Converse Partners 3 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3226403				Cool Springs Senior Care, LLC	DE	NIA	Fayetteville NC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4194634				COP BLV GA GILBERT ROAD OWNER, LLC	DE	NIA	COP BLV GILBERT ROAD VENTURE, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-4193380				COP BLV GILBERT ROAD VENTURE, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5230406				Cottonwood Senior Care LLC	DE	NIA	Parker CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3850031				Creek Senior Care, LLC	DE	NIA	Mechanicsburg PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1596083				Creve Coeur MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1595988				Creve Coeur MO Senior Property, LLC	DE	NIA	Creve Coeur MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3579049				Culver City CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3399706				Culver City CA Senior Property, LLC	DE	NIA	Culver City CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1690066				Dailey Senior Care, LLC	DE	NIA	Glendale AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5303124				Dallas TX 1 Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5320933				Dallas TX 1 Senior Property, LLC	DE	NIA	Dallas TX 1 Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2968935				Depot Senior Care LLC	DE	NIA	North Easton MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3185880				Des Moines IA Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3198179				Des Moines IA Senior Property LLC	DE	NIA	Des Moines IA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2806651				Dogwood Senior Care LLC	DE	NIA	Flowood MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5243108				Dover DE Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5246064				Dover DE Senior Property, LLC	DE	NIA	Dover DE Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3059754				Easley Senior Care LLC	DE	NIA	Arvada CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2860118				Edgewater Senior Care LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0832864				Emeriweg Deerfield LLC	DE	NIA	Mason OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-8672129				Emeriweg Stow LLC	DE	NIA	Stow OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2083051				Fair Oaks Senior Care LLC	DE	NIA	Pasadena CA Senior Holdings IL LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4047899				Fairlead Capital Partners, LLC	GA	NIA	Bridge Office Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2045509				Falcon Capital Partners III, LLC	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3508221				Fallbrook Senior Care, LLC	DE	NIA	West Hills CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3226521				Fayetteville NC Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3226470				Fayetteville NC Senior Property, LLC	DE	NIA	Fayetteville NC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-1089777				Fifteenth Senior Care LLC	DE	NIA	Bellevue WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3227599				Fifth Senior Care, LLC	DE	NIA	St. Charles IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3191289				Fishcreek Senior Care LLC	DE	NIA	Stow OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2880647				Flowood MS Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2880694				Flowood MS Senior Property LLC	DE	NIA	Flowood MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5215521				Franklin MA Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5183619				Franklin MA Senior Property, LLC	DE	NIA	Franklin MA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5041353				Franklin TN Senior Care Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4958902				Franklin TN Senior Care Property, LLC	DE	NIA	Franklin TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2264357				Franklin TN Senior II Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3836034				Franklin TN Senior II Property LLC	DE	NIA	Franklin TN Senior II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2359910				Frazier Senior Care LLC	DE	NIA	Augusta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-2744911				FST Bridge Holdings, LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2953219				Ft. Mill SC Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3682719				Ft. Mill SC Senior Property LLC	DE	NIA	Ft. Mill SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GED Capital Newbury Holdings S.A.R.L.	LUX	NIA	Newbury Equity Partners III Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2215361				Gilbert AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			81-2215182				Gilbert AZ Senior Property, LLC	DE	NIA	Gilbert AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1666673				Glendale AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1676720				Glendale AZ Senior Property, LLC	DE	NIA	Glendale AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2349855				Glendon Senior Care LLC	DE	NIA	Winter Park FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2411536				Glenlake Senior Care LLC	DE	NIA	Atlanta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL- Oklahoma, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL Properties-Indiana, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2022920				GOAL Property Services, LLC	NC	NIA	Bridge Single-Family Rental Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Florida, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Georgia, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Maryland, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Minnesota, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Nevada, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-North Carolina, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-South Carolina, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							GOAL-Texas, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2252919				Good Hearth Senior Care LLC	DE	NIA	Clermont FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2199608				Goodyear AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2199549				Goodyear AZ Senior Property, LLC	DE	NIA	Goodyear AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2276784				Grayson GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0836216				Grayson GA Senior Property LLC	DE	NIA	Grayson GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2199473				Groves Senior Care, LLC	DE	NIA	Goodyear AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2320371				Headlee Senior Care, LLC	DE	NIA	Odessa TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2279648				Heritagespring Senior Care LLC	DE	NIA	West Chester OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2405764				Hewett Senior Care LLC	DE	NIA	Santa Rosa FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2802411				Hills Senior Care, LLC	DE	NIA	Canton OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3068242				Huntsville AL Senior Holdings LLC	DE	NIA	BSH III REIT LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3663632				Huntsville AL Senior Property LLC	DE	NIA	Huntsville AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2860209				Indian Land SC Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3676396				Indian Land SC Senior Land LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3676329				Indian Land SC Senior Property LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3296650				Inwood Senior Care, LLC	DE	NIA	Tomball TX II Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2529368				Irving TX Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2529401				Irving TX Senior Property LLC	DE	NIA	Irving TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4155723				Jacaranda Trace Commercial, LLC	FL	NIA	Jacaranda Trace, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			20-0548866				Jacaranda Trace Villas, LLC	FL	NIA	Jacaranda Trace, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			02-0548866				Jacaranda Trace, Ltd.	FL	NIA	ROC Jacaranda G.P., LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5322482				Jefferson GA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5322433				Jefferson GA Senior Property, LLC	DE	NIA	Jefferson GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3076067				Jordan Senior Care LLC	DE	NIA	Des Moines IA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2236601				Justus Senior Care, LLC	DE	NIA	Chesterfield MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0902267				Keizer OR Senior Holdings LLC	DE	NIA	Bridge FSL JV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0865495				Keizer OR Senior Property LLC	DE	NIA	Keizer OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2071392				Kerrville TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2041491				Kerrville TX Senior Property, LLC	DE	NIA	Kerrville TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5126690				King Senior Care, LLC	DE	NIA	Franklin MA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2516359				Kinwest Senior Care LLC	DE	NIA	Irving TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2271969				Kyle TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			47-2225848				Kyle TX Senior Property, LLC	DE	NIA	Kyle TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3722202				Lakewood CO I Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3780038				Lakewood CO I Senior Property LLC	DE	NIA	Lakewood CO I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3780128				Lakewood CO II Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3780186				Lakewood CO II Senior Property LLC	DE	NIA	Lakewood CO II Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2751430				Landing Senior Care Holdings, LLC	DE	NIA	Poughkeepsie NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2133121				Landing Senior Care, LLC	DE	NIA	Landing Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2329948				League City TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2264238				League City TX Senior Property, LLC	DE	NIA	League City TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3113318				LHN Investors LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1613660				Lindbergh Senior Care, LLC	DE	NIA	Creve Coeur MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2653977				Lindenwood Commercial Condominium Association, Inc	PA	NIA	BOF II PA Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3353373				LIT BLV Belt Line Road Coppell Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3001711				LIT BLV CA Pepper Avenue Owner GP, LLC	DE	NIA	LIT BLV Pepper Avenue Venture, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1743727				LIT BLV CA Pepper Avenue Owner LP	DE	NIA	BLV Pepper Avenue GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1569556				LIT BLV FL Old Lake Wilson Rd Phase I Owner, LLC	DE	NIA	LIT BLV Old Lake Wilson Road Phase I Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-3117238				LIT BLV FL OLD LAKE WILSON RD PHASE II OWNER, LLC	DE	NIA	LIT BLV Old Lake Wilson Road Phase I Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2823758				LIT BLV Fulton Industrial Atlanta Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2824331				LIT BLV GA Fulton Industrial Atlanta Owner, LLC	DE	NIA	LIT BLV Fulton Industrial Atlanta Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-2377406				LIT BLV Genesis Way Grapevine Venture, LLC	DE	NIA	LIT BLV FL Old Lake Wilson Rd Phase I Owner, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			88-1569778				LIT BLV Old Lake Wilson Road Phase I Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1743909				LIT BLV Pepper Avenue Venture, LP	DE	NIA	BLV Pepper Avenue GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3353468				LIT BLV TX Belt Line Road Coppell Owner, LLC	DE	NIA	LIT BLV Belt Line Road Coppell Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3377487				LIT BLV TX Genesis Way Grapevine Owner, LLC	DE	NIA	LIT BLV Genesis Way Grapevine Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2290046				Loganville Senior Care LLC	DE	NIA	Grayson GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3551584				Lompoc CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3202620				Lompoc CA Senior Property, LLC	DE	NIA	Lompoc CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3198216				Lone Tree CO Senior Holdings LLC	DE	NIA	BSH MSTAR JV 1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3204580				Lone Tree CO Senior Property LLC	DE	NIA	Lone Tree CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3508299				Los Angeles CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3190038				Los Angeles CA Senior Property, LLC	DE	NIA	Los Angeles CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1432116				Louisville KY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2707045				Louisville KY Senior Property, LLC	DE	NIA	Louisville KY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2593657				M & O Master, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2354563				Manvel TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2304352				Manvel TX Senior Property, LLC	DE	NIA	Manvel TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3233894				Mason OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4187888				Massachusetts Senior Care, LLC	DE	NIA	Washington DC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1911357				McDonnell Saratoga Ridge, LLC	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0851271				MCGEE SENIOR CARE LLC	DE	NIA	Keizer OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2264409				Meadow Senior Care LLC	DE	NIA	Franklin TN Senior II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			81-3876137				Mechanicsburg PA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			23-2995605				Mechanicsburg PA Senior Property, LLC	DE	NIA	Mechanicsburg PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5215414				Mentor OH Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5164435				Mentor OH Senior Property, LLC	DE	NIA	Mentor OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4162970				MNF III Acquisitions, LLC	DE	NIA	MNF III Portfolio Co, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0629955				MNF III Portfolio Co, LLC	DE	NIA	Morrocroft Neighborhood Fund III, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5171002				MNF III W1, LLC	DE	NIA	MNF III PLEDGOR W1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2040686				MNSF Acquisitions, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3203948				MNSF II Acquisitions, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2818102				MNSF II W1, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3074540				MNSF T2 SPE, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5359124				MNSF T3 SPE, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2377034				Mobile AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2079822				Mobile AL Senior Property LLC	DE	NIA	Mobile AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3130580				Montgomery AL Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3559999				Montgomery AL Senior Property LLC	DE	NIA	Montgomery AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3350205				Morrocroft Neighborhood Fund III, LP	DE	NIA	Morrocroft Housing Partners III, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5028605				MT Juliet TN Senior Care Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4999144				MT Juliet TN Senior Care Property, LLC	DE	NIA	MT Juliet TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2252963				Mt. Pleasant SC Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2862302				Mt. Pleasant SC Senior Property LLC	DE	NIA	Mt. Pleasant SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Newbury Acquisitions Fund L.P.	CYM	NIA	Newbury Acquisitions GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Newbury Acquisitions GP Ltd.	CYM	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Newbury Acquisitions LLC	DE	NIA	Newbury Equity Partners L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0517440				Newbury Equity Partners (Cayman) L.P.	CYM	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012620				Newbury Equity Partners GP L.P.	DE	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012619				Newbury Equity Partners GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0632180				Newbury Equity Partners II (Cayman) L.P.	CYM	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-0632181				Newbury Equity Partners II GmbH & Co. KG	DEU	NIA	Newbury Equity Partners Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0461805				Newbury Equity Partners II GP L.P.	DE	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			90-0509870				Newbury Equity Partners II GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			27-0755481				Newbury Equity Partners II L.P.	DE	NIA	Newbury Equity Partners II GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1112315				Newbury Equity Partners III (Cayman) L.P.	CYM	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0928733				Newbury Equity Partners III GP L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-2892525				Newbury Equity Partners III GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4797998				Newbury Equity Partners III Holdings L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-2902805				Newbury Equity Partners III L.P.	DE	NIA	Newbury Equity Partners III GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4809957				Newbury Equity Partners III-A L.P.	DE	NIA	Newbury Equity Partners III GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1350426				Newbury Equity Partners IV (Cayman) L.P.	CYM	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5330024				Newbury Equity Partners IV GP L.P.	DE	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5353798				Newbury Equity Partners IV GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5318551				Newbury Equity Partners IV L.P.	DE	NIA	Newbury Equity Partners IV GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012623				Newbury Equity Partners L.P.	DE	NIA	Newbury Equity Partners GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1492833				Newbury Equity Partners V (Cayman) L.P.	CYM	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1536093				Newbury Equity Partners V (Ontario) L.P.	CAN	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4615276				Newbury Equity Partners V GP L.P.	DE	NIA	Newbury Equity Partners V GP TopCo LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4609394				Newbury Equity Partners V GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3049524				Newbury Equity Partners V GP TopCo LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4631561				Newbury Equity Partners V L.P.	DE	NIA	Newbury Equity Partners V GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1739083				Newbury Equity Partners VI (Cayman) L.P.	CYM	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1739226				Newbury Equity Partners VI (Ontario) L.P.	CAN	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3626070				NEWBURY EQUITY PARTNERS VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3626811				NEWBURY EQUITY PARTNERS VI L.P.	DE	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-2473316				Newbury Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0755363				Newbury Managers II L.P.	DE	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			42-1775560				Newbury Managers III L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5359329				Newbury Managers IV L.P.	DE	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			71-1012625				Newbury Managers L.P.	DE	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-4647822				Newbury Managers V L.P.	DE	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2228831				Newbury Partners-Bridge LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-3277011				Newbury QMC LLC	DE	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5126994				Newell Senior Care, LLC	DE	NIA	Mentor OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2392120				Nineteen Senior Care LLC	DE	NIA	Birmingham AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3238770				Nona Senior Care, LLC	DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4757605				Norcross GA Senior Care Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4765469				Norcross GA Senior Care Property, LLC	DE	NIA	Norcross GA Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2996695				North Easton MA Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3015512				North Easton MA Senior Property LLC	DE	NIA	North Easton MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-3275441				NP-GL Fund LLC	DE	NIA	Newbury Equity Partners V GP L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3097059				Oak Grove Senior Care LLC	DE	NIA	Montgomery AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2215098				Oaks Senior Care, LLC	DE	NIA	Gilbert AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2011872				Ocean Senior Care LLC	DE	NIA	Palm Beach FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2294151				Odessa TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2239330				Odessa TX Senior Property, LLC	DE	NIA	Odessa TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3499872				Olympic Senior Care LLC	DE	NIA	Pasadena CA Senior Holdings ALMC LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4187830				Orchard Lake Senior Care, LLC	DE	NIA	West Bloomfield MI Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3359274				Orlando FL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0811108				Orlando FL Senior Property, LLC	DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3076011				Pacheco Senior Care LLC	DE	NIA	Santa Fe NM Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2039420				Palm Beach FL Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2023328				Palm Beach FL Senior Property LLC	DE	NIA	Palm Beach FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3722100				Palm Senior Care, LLC	DE	NIA	Placentia CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5262194				Park Senior Care LLC	DE	NIA	Charlotte NC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5249621				Parker CO Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5249621				Parker CO Senior Property LLC	DE	NIA	Parker CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1967889				Pasadena CA Senior Holdings ALMC LLC	DE	NIA	BSH MSTAR JV3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1950291				Pasadena CA Senior Holdings IL LLC	DE	NIA	BSH MSTAR JV3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			86-2411812				Pasadena CA Senior LandCo LLC	DE	NIA	Pasadena CA Senior Holdings IL LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-3499971				Pasadena CA Senior Property LLC	DE	NIA	Pasadena CA Senior Holdings ALMC LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			38-3942036				Peachtree City GA I Senior Property LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			80-0838211				Peachtree City GA II Senior Property LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2411587				Peachtree City GA Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4321718				Philadelphia PA Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4321784				Philadelphia PA Senior Property, LLC	DE	NIA	Philadelphia PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3878981				Phoenixville PA I Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3878901				Phoenixville PA I Senior Property LLC	DE	NIA	Phoenixville PA I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3710410				Pierce Senior Care LLC	DE	NIA	Lakewood CO II Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4676814				Placentia CA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			47-4676771				Placentia CA Senior Property, LLC	DE	NIA	Placentia CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2542969				Plano TX Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2543078				Plano TX Senior Property LLC	DE	NIA	Plano TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5109199				Point Senior Care, LLC	DE	NIA	Scarborough ME Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2996599				Pond Senior Care LLC	DE	NIA	Ashland MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2044200				Portland OR Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLc	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2016263				Portland OR Senior Property LLC	DE	NIA	Portland OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2133354				Poughkeepsie NY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2133287				Poughkeepsie NY Senior Property, LLC	DE	NIA	Poughkeepsie NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0803520				POWERS ALMC SENIOR CARE LLC	DE	NIA	BEND OR ALMC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-0817571				POWERS MC SENIOR CARE LLC	DE	NIA	BEND OR MC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2516411				Prestonwood Senior Care LLC	DE	NIA	Plano TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3722148				Rapps Senior Care LLC	DE	NIA	Phoenixville PA I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2286301				Ratcliff Senior Care, LLC	DE	NIA	Kyle TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4576838				RCP/Newbury Transport Investor, LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4717012				RDS II Australia Investment Company, LLC	DE	NIA	RDS II Australian Trust	Management	0.000	AGM; M. Rowan; L. Black	NO	
							RDS II Australia Manager Pty Ltd	AUS	NIA	Bridge Debt Strategies Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RDS II Australian Feeder (USD) LP	CAN	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6084261				RDS II Australian Trust	AUS	NIA	RDS II Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3143262				RDS II Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3143429				RDS II Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II LP	Ownership	41.200	AGM; M. Rowan; L. Black	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II-A LP	Ownership	1.080	AGM; M. Rowan; L. Black	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II International Master LP	Ownership	57.720	AGM; M. Rowan; L. Black	NO	
			87-3294067				READFIELD MAIN STREET SOLAR, LLC	ME	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2885100				Ridgeland MS Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2885147				Ridgeland MS Senior Property LLC	DE	NIA	Ridgeland MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3551690				Riverside CA I Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3599667				Riverside CA I Senior Property, LLC	DE	NIA	Riverside CA I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4700118				ROC BSLD, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-4462365				ROC Debt Strategies II Bond Investments LLC	DE	NIA	RDS II Blue Bridge LP	Ownership	4.990	AGM; M. Rowan; L. Black	NO	
			81-4462365				ROC Debt Strategies II Bond Investments LLC	DE	NIA	RDS II Investment Holdings LLC	Ownership	95.010	AGM; M. Rowan; L. Black	NO	
			47-4722171				ROC III Australia Investment Company, LLC	DE	NIA	ROC III Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC III Australian Feeder (USD) LP	CAN	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-6080895				ROC III Australian Trust	AUS	NIA	ROC III Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC III AZ 3200 N Central, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1844116				ROC III AZ Saratoga Ridge, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1344967				ROC III CA Belago, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4731176				ROC III CA Reserve Rancho Belago, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3908422				ROC III DPC 3200 N Central, LLC	DE	NIA	ROC III AZ 3200 N Central, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2431690				ROC III Fairlead Embassy Row 100, LLC	DE	NIA	ROC III GA Embassy Row 100, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3457069				ROC III General LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III International Master LP	Ownership	26.940	AGM; M. Rowan; L. Black	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III LP	Ownership	70.070	AGM; M. Rowan; L. Black	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III-A LP	Ownership	2.990	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge MF&CO III Co-Investment Fund LP	Ownership	24.000	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III International Master LP	Ownership	20.470	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III LP	Ownership	53.250	AGM; M. Rowan; L. Black	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III-A LP	Ownership	2.270	AGM; M. Rowan; L. Black	NO	
			47-3468194				ROC III-A General LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4155723				ROC Jacaranda G.P., LLC	DE	NIA	Venice FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1785281				ROC Seniors Australia Investment Company, LLC	DE	NIA	ROC Seniors Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC Seniors Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ROC Seniors Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1265375				ROC Seniors Australian Trust	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund LP	Ownership	66.960	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-A LP	Ownership	1.580	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-B LP	Ownership	1.770	AGM; M. Rowan; L. Black	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund International Master LP	Ownership	29.680	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund LP	Ownership	40.180	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-A LP	Ownership	0.950	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-B LP	Ownership	1.060	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund International Master LP	Ownership	17.810	AGM; M. Rowan; L. Black	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Co-Investment Fund LP	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			46-4575082				ROC|Seniors Housing International General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4601273				ROC|Seniors Housing International-A General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2155975				Rochester NY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-2155905				Rochester NY Senior Property, LLC	DE	NIA	Rochester NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2411658				Rockaway Senior Care LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5364771				ROC-LCS JV1, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3578966				ROC-MSL JV1, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5105897				ROC-MSL JV2, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ROC-SCCP Cherry Creek GP, LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			45-2734194				ROC-SCCP Cherry Creek II, LP	DE	NIA	ROC-SCCP Cherry Creek GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4688816				Rott Senior Care, LLC	DE	NIA	Sunset Hills MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3943340				Running Hill Senior Care LLC	DE	NIA	South Portland ME Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3315544				Ryan Senior Care, LLC	DE	NIA	Toledo OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3015553				Salem NH Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3399689				Salem NH Senior Property LLC	DE	NIA	Salem NH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			84-3117643				Santa Fe NM Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3185846				Santa Fe NM Senior Property LLC	DE	NIA	Santa Fe NM Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2405764				Santa Rosa FL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-4117089				Santa Rosa FL Senior Property LLC	DE	NIA	Santa Rosa FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5376055				Savannah GA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5299912				Savannah GA Senior Property, LLC	DE	NIA	Savannah GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5183678				Scarborough ME Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5127049				Scarborough ME Senior Property, LLC	DE	NIA	Scarborough ME Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2688515				SCP 101 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-2781469				SCP 102 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			92-3128608				SCP 105 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3825395				SCP 107 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2333672				SCREO-BOFM LLC	DE	NIA	Bridge Principals	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-5123056				Seventy Senior Care LLC	DE	NIA	Bartlett TN Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3537200				Shelby Senior Care, LLC	DE	NIA	Los Angeles CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-1418212				Shelby Station Senior Care, LLC	DE	NIA	Louisville KY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3804178				Siegen Senior Care, LLC	DE	NIA	Baton Rouge LA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3201145				Simpson Senior Care LLC	DE	NIA	Mason OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			32-0554803				Somerby Imperial Plaza, LLC	VA	NIA	Bridge Senior Living LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-3943254				South Portland ME Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2376868				Southfork Senior Care, LLC	DE	NIA	Manvel TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5215334				Springboro OH Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-5164383				Springboro OH Senior Property, LLC	DE	NIA	Springboro OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3227719				St. Charles IL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			81-3227776				St. Charles IL Senior Property, LLC	DE	NIA	St. Charles IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5223597				State Senior Care, LLC	DE	NIA	Dover DE Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-3214781				Stow OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2376936				Summer Village Senior Care LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5322387				Sumner Senior Care, LLC	DE	NIA	Jefferson GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4688929				Sunset Hills MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4688879				Sunset Hills MO Senior Property, LLC	DE	NIA	Sunset Hills MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							TAMINA HOLDING LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1959812				Taylor Senior Care LLC	DE	NIA	Portland OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			46-5423292				The Bridges at Warwick Property, LLC	DE	NIA	Warwick PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							THI BORROWER LLC	DE	NIA	THI EQUITY OWNER LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4303612				THI DEVELOPMENT LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							THI EQUITY OWNER LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2650979				TL Properties Owner LLC	DE	NIA	TL Properties Partners LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2780224				TL Properties Partners LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3315596				Toledo OH Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3315575				Toledo OH Senior Property, LLC	DE	NIA	Toledo OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3248878				Tomball TX I Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3248805				Tomball TX I Senior Property, LLC	DE	NIA	Tomball TX I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3296895				Tomball TX II Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3296757				Tomball TX II Senior Property, LLC	DE	NIA	Tomball TX II Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2264286				Tradition Senior Care LLC	DE	NIA	Mt. Pleasant SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-4473969				Trident Baker Glenwind LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-1498727				Trident Bakersfield Taft LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-3870411				Trident Madera Ave 7 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			83-2088315				Vancouver WA Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2069146				Vancouver WA Senior Property LLC	DE	NIA	Vancouver WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5098289				Vancouver Waterfront Apartments Owner, LLC	DE	NIA	Vancouver Waterfront, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5098289				Vancouver Waterfront, LLC	DE	NIA	BOZ III-A Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			84-5098289				Vancouver Waterfront, LLC	DE	NIA	BOZ III OM LLC	Ownership	2.000	AGM; M. Rowan; L. Black	NO	
			47-4155636				Venice FL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4155782				Venice FL Senior Property, LLC	DE	NIA	Venice FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5223522				Village Senior Care, LLC	DE	NIA	Windsor NJ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-5083661				Villages Allara LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-4985482				Villages Allara West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2343513				Walker Senior Care, LLC	DE	NIA	League City TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-1763014				Warwick Bridges, LLC	DE	NIA	Warwick PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-1558003				Warwick PA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4329424				Washington DC Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4329424				Washington DC Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			84-4297833				Washington DC Senior Property II, LLC	DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4329503				Washington DC Senior Property, LLC	DE	NIA	Washington DC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3579115				Washington Senior Care, LLC	DE	NIA	Culver City CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1900740				Wattmore Lincoln Energy Storage, LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4321824				West Bloomfield MI Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-4329362				West Bloomfield MI Senior Property, LLC	DE	NIA	West Bloomfield MI Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-2279732				West Chester OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3508148				West Hills CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3189950				West Hills CA Senior Property, LLC	DE	NIA	West Hills CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-3551642				West North Senior Care, LLC	DE	NIA	Lompoc CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2626811				Wheaton IL - SNF Property, LLC	DE	NIA	Wheaton IL Senior Property, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2707866				Wheaton IL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2675716				Wheaton IL Senior Property, LLC	DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5299839				Wilmington Senior Care, LLC	DE	NIA	Savannah GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5246154				Windsor NJ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-5223563				Windsor NJ Senior Property, LLC	DE	NIA	Windsor NJ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2349665				Winter Park FL Senior Holdings LLC	DE	NIA	BSH SMA Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			99-2349474				Winter Park FL Senior Property LLC	DE	NIA	Winter Park FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4024713				Winthrop Boons Trail Solar, LLC	ME	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			85-4024910				Wiscasset Gardiner Solar, LLC	ME	NIA	BSED Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2276707				Wood Senior Care LLC	DE	NIA	Woodstock GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			84-2968995				Woods Senior Care LLC	DE	NIA	Salem NH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			83-2276562				Woodstock GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			30-0766136				Woodstock GA Senior Property LLC	DE	NIA	Woodstock GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			47-2621555				Wyndemere Senior Care, LLC	DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			82-3702721				Youngfield Senior Care LLC	DE	NIA	Lakewood CO I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Direct Lending (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Direct Lending (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Direct Lending (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Offshore Direct Lending (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5012273				2025 TTC Aggregator (A), L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Riverbend Holdings, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADL European Fund SCA SICAV-RAIF	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			41-6586505				ABF BHG Borrower Trust C	DE	NIA	ABF BHG Depositor Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1894792				ACTE II Retail-E Crimson Sky (RPH FC Lux), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894877				ACTE II Crimson Sky (RPH FC Overseas), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894878				ACTE II Crimson Sky (RPH FC Lux), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2524447				ACTE II Crimson Sky Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ABF Sagebrush II LLC	DE	NIA	ABF Sagebrush Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5049198				ABF Sagebrush Holdings II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-6586385				ABF BHG Borrower Trust B	DE	NIA	ABF BHG Depositor Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE Debt I - 99 Washington LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIC REIT Equity Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series I	Ownership	29.740	AGM; M. Rowan; L. Black	NO	
							AIC REIT Equity Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	70.260	AGM; M. Rowan; L. Black	NO	
							AIC Phoebe Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AGRE DEBT I - STRR LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (UL Lux), L.P.	DE	NIA	ADLP Intermediate Holdings (UL Lux) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (UL Lux) GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-1466558				ADLP Intermediate Holdings (UL TE DC), LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Unlevered TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADLP Intermediate Holdings (UL DC I), LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Unlevered Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0834430				ADLP Intermediate Holdings (Levered Overseas DC F), LLC	DE	NIA	Apollo Direct Lending Fund - Perpetual (Levered Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AERED Lux Investment Holdings Five S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF II Falkor Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2486967				AIOF III Crimson Sky Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894364				AIOF III AIV II (RPH FC Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894698				AIOF III AIV II (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894449				AIOF III AIV III (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894502				AIOF III AIV IV (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894338				AIOF III AIV I (RPH FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894043				AIOF III AIV I (RPH FC Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1891799				AIOF II (Falkor) AIV, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Overseas AIV IV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AIOF III (Overseas AIV III), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Overseas AIV II), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF III (Overseas AIV I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4870072				AIOF II Frontier Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1889680				AIOF II Frontier (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4889541				AIOF II Frontier (DC), LLC	DE	NIA	AIOF II Frontier (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4892857				AIOF II Frontier (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1906481				AMAPS 3 SwapsCo LLC	CYM	NIA	AMAPS 3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (FC), L.P.	CYM	NIA	AMAPS 3 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AOCMF (Lux) S.a r.l.	LUX	NIA	Apollo Offshore Credit Master Fund (Unlevered) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA LLC	DE	NIA	AMAPS 3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (FC) GP LLC	DE	NIA	AMAPS 3 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 SMA (DC) LLC	DE	NIA	AMAPS 3 SMA LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 HoldCo, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 3 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (Lux), S.a r.l.	LUX	NIA	AMAPS 2 SMA (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS AssetCo 1 (Lux), S.a r.l.	LUX	NIA	AMAPS AssetCo 1 (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 HoldCo, L.P.	DE	NIA	MAPS AssetCo GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (FC), L.P.	CYM	NIA	AMAPS 2 SMA (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SwapsCo LLC	CYM	NIA	AMAPS 2 LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA LLC	DE	NIA	AMAPS 2 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (FC) GP LLC	DE	NIA	AMAPS 2 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 SMA (DC) LLC	DE	NIA	AMAPS 2 SMA LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AMAPS 2 LLC	DE	NIA	AMAPS 2 HoldCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings III-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Equity Solutions Holdings I-NP, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Beta 36, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Vertical GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Vertical Holdings, L.P.	DE	NIA	AP Eagle Vertical GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Ballast GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Aggregator, L.P.	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1902769				AP Crimson Holdings, SCSp	LUX	NIA	ASC Holdings GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP EPF IV Aegean Aggregator SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Aegean Aggregator SCSp	LUX	NIA	Arius GBP I S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Challenger Co-Invest Holdings, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 14, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 13, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3140756				AP Ballast, L.P.	DE	NIA	AP Ballast GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXVIII, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP CA XXIX, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP CA XXX, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2524136				AP Crimson Sky Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Gamma 12, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5112554				AP Eagle SDC Land Fund Aggregator, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4840830				AP Equinox Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1891072				AP Crane Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP NX Holdings Aggregator, L.P.	DE	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Quince Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Sports Debt Holdings II (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Janus Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1905276				AP Jupiter Holdings II, Ltd.	CYM	NIA	AHVF III (Lux Holdings), SCSp	Ownership	66.000	AGM; M. Rowan; L. Black	NO	
			98-1905276				AP Jupiter Holdings II, Ltd.	CYM	NIA	AAA Hybrid Equity Strategy (Z), L.P.	Ownership	34.000	AGM; M. Rowan; L. Black	NO	
							AP Linen Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hat Holdings LLC	DE	NIA	AP HGA US Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Helia Aggregator, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP X Lux Euro Holdings S.a r.l.	LUX	NIA	AP X Lux Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hispania Financing S.a r.l.	LUX	NIA	AP Hispania Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Hispania Aggregator SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3019277				AP Tribeca Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Jupiter HoldCo (SG) Pte. Ltd.	SGP	NIA	AP Jupiter Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1895719				AP Jaguar Co-Invest (Parallel Feeder), L.P.	CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1895235				AP Jaguar Co-Invest (FC), L.P.	CYM	NIA	AIOF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2582615				AP Jaguar Co-Invest (DC), LLC	DE	NIA	AP Jaguar Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3335488				AP Quince Holdings, L.P.	DE	NIA	AP Quince Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894136				AP Neptune Co-Invest Holdco III, Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Maverick GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Navigate Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Navigate Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Sports Debt Holdings (EUR) S.a r.l.	LUX	NIA	AP Sports Debt Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Kona Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1894101				AP Jupiter Holdings, Ltd.	CYM	NIA	AHVF III (Lux Holdings), SCSp	Ownership	64.000	AGM; M. Rowan; L. Black	NO	
			98-1894101				AP Jupiter Holdings, Ltd.	CYM	NIA	Host-Plus PST Asia Credit VCC	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
			98-1894101				AP Jupiter Holdings, Ltd.	CYM	NIA	AAA Hybrid Equity Strategy (Z), L.P.	Ownership	3.000	AGM; M. Rowan; L. Black	NO	
							AP VCI Intermediate B, LLC	DE	NIA	AP VCI Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP VCI Co-Invest, L.P.	DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2333004				AP VCI Aggregator B, L.P.	DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2297712				AP VCI Aggregator A, L.P.	DE	NIA	AP VCI GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4942996				AP Iris II Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4779221				AP NX Debt Holdings (DC), L.P.	DE	NIA	Apollo MAC Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Direct Lending Metric Fund, L.P.	DE	NIA	Apollo Direct Lending Metric Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Metric Fund Advisors, L.P.	CYM	NIA	Apollo Direct Lending Metric Fund Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Metric Fund Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Atlas (Holdings) (L) SPV, LLC	DE	NIA	Apollo Atlas (Holdings) SPV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ACT Capital Fund (AIV-T), L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Advisors, L.P.	DE	NIA	Apollo Equity Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Equity Partners, L.P.	DE	NIA	Apollo Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending I LoanCo Holdings, L.P.	DE	NIA	Apollo Direct Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending Fund - Perpetual (Unlevered Lux), SCSp	LUX	NIA	AP Direct Lending Advisors, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ADIP Advisors (PA), L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Unlevered Overseas), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2567031				Apollo Direct Lending - Perpetual Aggregator II, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2579284				Apollo Direct Lending - Perpetual Aggregator I, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2534969				Apollo Direct Lending - Perpetual Aggregator (Unlevered) II, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2597594				Apollo Direct Lending - Perpetual Aggregator (Unlevered) I, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas), L.P.	DE	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas F), L.P.	DE	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Aggregator (Levered Overseas Europe), L.P.	DE	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2527538				Apollo Direct Lending - Perpetual Aggregator (Levered Europe), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (E) Investment Holding (Unlevered) S.a r.l.	LUX	NIA	Apollo European Private Credit (E) Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (E) Investment Holding (Levered) S.a r.l.	LUX	NIA	Apollo European Private Credit (E) Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Investment Holdings (L) S.a r.l.	LUX	NIA	Apollo ABF Lux Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Violet Crown DOS SPV, LLC	DE	NIA	Apollo TPSF Violet Crown Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3290773				Apollo Investment Fund (A-B) XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL GP, S.a r.l.	LUX	NIA	Apollo FGC CDL Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL European Holdings, S.a r.l.	LUX	NIA	Apollo FGC CDL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1902147				Apollo FGC CDL Intermediate A (FC), SCSp	LUX	NIA	Apollo FGC CDL GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Partners, L.P.	CYM	NIA	Apollo GE Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Advisors, L.P.	CYM	NIA	Apollo GE Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo GE Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NL ABF US Fund LP	CYM	NIA	Apollo NL ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo NL ABF Advisors GP, LLC	CYM	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo NL ABF EURO Fund LP	CYM	NIA	Apollo NL ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Offshore Credit Master Fund (Unlevered) LP	CYM	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2733076				Apollo Offshore Credit Fund (Unlevered) LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2741239				Apollo Offshore Credit Fund Intermediate B, Ltd.	CYM	NIA	Apollo Offshore Credit Fund (Unlevered) LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3053866				Apollo FGC CDL US Holdings A, L.P.	DE	NIA	Apollo FGC CDL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1899766				Apollo Helios Fund, L.P.	CAN	NIA	Apollo Helios Advisors, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Helios Advisors, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2760968				Apollo FGC CDL US Holdings B, L.P.	DE	NIA	Apollo FGC CDL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL Intermediate B (DC), LLC	DE	NIA	Apollo FGC CDL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Intermediate Holdings SCSp	LUX	NIA	Apollo Global Private Markets (E) Aggregator GP S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Helios Co-Investors, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2760388				Apollo FGC CDL, L.P.	DE	NIA	Apollo FGC CDL Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL Advisors, L.P.	DE	NIA	Apollo FGC CDL Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo FGC CDL Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Sports Capital Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Diversified Credit (E) Investment Holding S.a r.l.	LUX	NIA	Apollo Global Diversified Credit (E) Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4862251				Apollo Investment Fund XI (U), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit GP, LLC (DELAWARE)	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit Advisors, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (DELAWARE)	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1889213				Apollo Overseas Partners XI (U), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4766637				Apollo Sports Capital OpCo, LLC	DE	NIA	Apollo Sports Capital, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Intermediate (FC-T), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Aggregator T, L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ATC Intermediate (DC-T), LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1901632				ATC Intermediate (FC-2), L.P.	CYM	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3003666				ATC Intermediate (DC-2), LLC	DE	NIA	Apollo ACT Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3027770				ATC Aggregator (D-1), L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-3028567				ATC Aggregator (D-2), L.P.	DE	NIA	Apollo ACT Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ARIS Zerega Avenue LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Loop Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS John Road, LLC	DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Eames Street, LLC	DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX III Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Essential Retail Portfolio, DST	DE	NIA	AX Essential Retail Portfolio Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AX Essential Retail Portfolio Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AX Essential Retail Portfolio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BDS 2025-FL16 LLC	DE	NIA	BDS 2025-FL16 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2366451				BDS 2025-FL16 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS George Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ARIS Council Road, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4990946				BDS IV TX Oakley Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4970744				BDS IV GA Woodland Falls LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3317846				BOZ II OM LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			41-3317846				BOZ II OM LLC	DE	NIA	BOZ II IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							BOZ II IC, LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							BWF III TX Glascow Trails LP	DE	NIA	BWF III Glascow Trails Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BWF III Glascow Trails Holdco LP	DE	NIA	BWF III Glascow Trails Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2398110				BNL KY 6350 Ladd Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2397151				BSE CA Multifamily LLC	DE	NIA	Bridge Solar Energy Multifamily Projects OpCo LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2442032				BLV II Production Avenue Co-Invest LLC	DE	NIA	BLV II Co-Invest W LP	Ownership	42.000	AGM; M. Rowan; L. Black	NO	
			41-2442032				BLV II Production Avenue Co-Invest LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	48.000	AGM; M. Rowan; L. Black	NO	
			41-2442032				BLV II Production Avenue Co-Invest LLC	DE	NIA	BLV II Master Co-Invest LP	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			39-5122590				BOZ IV IC, LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5120011				BOZ IV OM LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			39-5120011				BOZ IV OM LLC	DE	NIA	BOZ IV IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							BLV II Co-Invest W LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4916871				BMF V VA Misty Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5060506				Bridge Debt Strategies Fund VI LP	DE	NIA	Bridge Debt Strategies Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5061852				Bridge Debt Strategies Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BSED I PE Partnership V LLC	DE	NIA	BSED I CI HoldCo III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2358238				BOZ VII-A QOZB LLC	DE	NIA	BOZ VII OM LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			41-2358238				BOZ VII-A QOZB LLC	DE	NIA	BOZ VII-A Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			39-5125445				BOZ VII-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2289770				BOZ VII OM LLC	DE	NIA	BOZ VII IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
			41-2289770				BOZ VII OM LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			39-5127165				BOZ VII IC, LLC	DE	NIA	Bridge Opportunity Zone Fund VII LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BLV II CA 24600 S Main Street LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4774766				BLV II CA 10681 Production Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Capteris Equipment Finance 2026-1, LLC	DE	NIA	Capteris Equipment Finance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Capteris Funding II, LLC	DE	NIA	Capteris, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King NL Bidco B.V.	NLD	NIA	Kronos UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cadma Asset Partners, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC PY LBH, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP4 NE, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings LP4 NE (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP5 NE, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAPS Holdings GP5 NE (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC Sorrento P3, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC PV1 SLC, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Helia HoldCo S.a r.l.	LUX	NIA	AP Helia Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							EPF IV Hispania Aggregator SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings X AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker X SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings VIII AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker VIII SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings VII AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker VII SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings IX AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker IX SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							European Credit Company Holdings Blocker X SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker VIII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker VII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker IX SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							OHC Solaeris, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Investments III Pte. Ltd.	SGP	NIA	Tega MC SG Investments II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Investments II Pte. Ltd.	SGP	NIA	Tega MC SG Investments I Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Investments I Pte. Ltd.	SGP	NIA	Tega MC SG Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC SG Holdings Pte. Ltd.	SGP	NIA	Tega MC JV Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC JV Holdings Pte. Ltd.	SGP	NIA	AP Jupiter HoldCo (SG) Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tega MC Global Holdings Pte. Ltd.	SGP	NIA	Tega MC SG Investments III Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Direct Origination Securitization (Lux) S.a r.l.	LUX	NIA	Direct Origination SPV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Eliant Inventory Logistics II LLC	DE	NIA	Eliant Inventory Logistics LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco X SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco VIII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco VII SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco VI SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco V SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco IX SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco IV SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco III SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings VI AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker VI SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings V AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker V SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings IV AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker IV SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings III AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker III SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker VI SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker V SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker IV SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings Blocker III SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Grizzly Credit Co-invest Holdings II, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings II Tundra S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker II SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Holdings II AssetCo S.a r.l.	LUX	NIA	European Credit Company Holdings Blocker II SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OHC FS Cane Bay, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Aggregator SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco II SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company Midco I SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							European Credit Company Holdings Blocker II SCSp	LUX	NIA	European Credit Company GP S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PEP V OpCo LLC	DE	NIA	BSED I PE PARTNERSHIP V LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PEP IV OpCo LLC	DE	NIA	BSED I PE PARTNERSHIP IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company SCA SICAV-RAIF	LUX	NIA	European Credit Company GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							PEP III OpCo LLC	DE	NIA	BSED I PE PARTNERSHIP III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1891935				CMA Optimum Limited	CYM	NIA	AP Crane Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crimson Holdco, Ltd.	GBR	NIA	Crimson Topco, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Data Center Land Fund I GP, LLC	DE	NIA	AP Eagle Asset Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delphinus TargetCo GmbH	DEU	NIA	AP Dolphin (Luxembourg) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delphinus SubCo GmbH	DEU	NIA	Delphinus HoldCo GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Delphinus HoldCo GmbH	DEU	NIA	Delphinus TargetCo GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Phoenix HoldCo II DAC	IRL	NIA	Walkers Corporate Services (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							West Scarborough Solar 1, LLC	DE	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4302635				Stanley Street Solar LLC	CT	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2796723				PE Allagash LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King French BidCo	FRA	NIA	Kronos UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Perennial Hallowell Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PE Tucker Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AE Winada Drive, LLC	ME	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King German Bidco GmbH	DEU	NIA	King German Holdco GmbH	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King Holdings GP, LLC	CYM	NIA	AP King Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			41-2846338				PGS Management Holdco, LLC	DE	NIA	AP Edison Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF Lux Intermediate, SCSp	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo ABF CRE Lux Aggregator, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							ASC Holdings GP, S.a r.l.	LUX	NIA	Apollo Sports Capital, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Isar SCA, SICAV-RAIF	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Asset Management, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIGCMP Account (G), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Investment Management, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4552294				AP Eagle Funds Aggregator, L.P.	DE	NIA	AP Eagle Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Eagle Aggregator GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Kronos UK Holdco Limited	GBR	NIA	King Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-5071091				Apollo Aligned Alternatives IDF-L, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							European Credit Company GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1885865				European Credit Company (Cayman), L.P.	CYM	NIA	European Credit Company GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid Credit Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA SPV XXV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5011510				AAA Offshore Hybrid Secondaries Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			39-4744920				AAA Offshore Hybrid Secondaries Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4962942				AAA Hybrid Secondaries Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-5024362				AAA Hybrid Secondaries Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Aligned Alternatives IDF Aggregator, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid SIG Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid SIG Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Offshore Hybrid Equity Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			33-3097813				AAA Offshore Hybrid Equity Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4732813				AAA Offshore Hybrid Aggregator (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4732030				AAA Offshore Hybrid Aggregator (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid SIG Strategy (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Perennial Rattlesnake Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PE Meadow Brook Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3079305				Foxtrot Energy, LLC	ME	NIA	Bridge Solar Energy Development IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0889646				Foxglove Solar, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Civic Center Solar LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3871639				BSED II Investor LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3872401				BSED II HoldCo LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Bridge Multifamily Living Fund VI International LP	CYM	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			87-4077073				Barren View Solar, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (Lux) Intermediate, SCSp	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			93-1478240				AE Farmington Falls, LLC	ME	NIA	Bridge Solar Energy Development III LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid SIG Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAA Hybrid Equity Strategy (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3964076				PEP II OpCo LLC	DE	NIA	BSED I PE Partnership II LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3908577				PEP I OpCo LLC	DE	NIA	BSED I PE Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3908375				BSED I PE Partnership II LLC	DE	NIA	BSED I CI Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3908165				BSED I PE Partnership I LLC	DE	NIA	BSED I PE HoldCo LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3872636				BSED I PE HoldCo LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3964262				BSED I CIP OpCo LLC	DE	NIA	BSED I CI Partnership I LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3894879				BSED I CI Partnership I LLC	DE	NIA	BSED I CI HoldCo I LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							MAIPL Lender, LLC	DE	NIA	Midcap Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1888864				AP S3 Intermediate I (JST FC), L.P.	CYM	NIA	Apollo S3 JP Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4700676				Legacy on Parmer HoldCo, LP	DE	NIA	Legacy on Parmer HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3910187				BSED I CI HoldCo I LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			39-3824321				Bridge Solar Energy Corp LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ECC Holdings Limited	JEY	NIA	European Credit Company (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2498882				BMLF VI Investor Member LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4631505				BMLF Fund VI IC LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							BMLF VI REIT LLC	DE	NIA	Bridge Multifamily Living Fund VI International-R LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4750285				BLV II CA 18501 - 18591 San Jose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4749694				BLV II CA 18305 - 18385 San Jose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4575132				Bridge Multifamily Living VI Holdings LLC	DE	NIA	Bridge Multifamily Living Fund VI LP	Ownership	75.000	AGM; M. Rowan; L. Black	NO	
			39-4575132				Bridge Multifamily Living VI Holdings LLC	DE	NIA	Bridge Multifamily Living Fund VI International Master LP	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			39-4565045				Bridge Multifamily Living Fund VI LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4573486				Bridge Multifamily Living Fund VI International-R LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4574210				Bridge Multifamily Living Fund VI International Master LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3650315				Bridge Multifamily Living Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4594857				Bridge Multifamily Living Fund VI General LP	DE	NIA	Bridge Multifamily Living Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4179891				BLP D2C Venture LLC	DE	NIA	BLP D2C Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4181301				BLP D2C Manager LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4501502				BLP D2C Developer GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4529531				BDS V Unlevered Bond Partners LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3696244				BDS V Red Bridge LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4528699				BDS V Bond Investments 2 LLC	DE	NIA	BDS V Green Bridge LP	Ownership	55.950	AGM; M. Rowan; L. Black	NO	
			39-4528699				BDS V Bond Investments 2 LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	44.050	AGM; M. Rowan; L. Black	NO	
			39-4496314				BDS Q036 Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4064152				BDS IV TX Forest Glen LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0826368				Bridge Solar Energy Development III LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-3871914				Bridge Solar Energy Development II LLC	DE	NIA	BSED II HoldCo LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4549822				BNL CA 305 N Crescent Way LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4500488				BLV II Industrial Portfolio 5 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3980022				BLV II Industrial Portfolio 4 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4175504				BLV II Industrial Portfolio 3 Holdings LLC	DE	NIA	BLV II Co-Invest 3 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3863417				BLV II GA 201 Greenwood Court LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3862788				BLV II GA 150 Distribution Drive LLC	DE	NIA	BLV II Co-Invest 1 LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Midco Issuer Limited	GBR	NIA	AP Falkor Topco Issuer Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Topco Issuer Limited	GBR	NIA	AP S&I Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Senior Issuer Limited	GBR	NIA	AP Falkor Midco Issuer Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Bidco Limited	GBR	NIA	AP Falkor Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Falkor Holdco Limited	GBR	NIA	AP Falkor Senior Issuer Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Horn Debt Holdings S.a r.l.	LUX	NIA	AP Horn Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Cadma Endeavour WarrantCo LLC	DE	NIA	Cadma Endeavour LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Cadma Endeavour LLC	DE	NIA	Cadma Capital Partners LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Securities Intermediate, L.P.	DE	NIA	Apollo Global Securities Intermediate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Securities Intermediate GP, LLC	DE	NIA	Apollo Global Securities Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							King US Bidco, Inc.	DE	NIA	King Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							King Holdings III, L.P.	CYM	NIA	King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration (KLT) Fund, L.P.	CYM	NIA	Apollo IG Short Duration (KLT) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Short Duration (KLT) Advisors, LLC	CYM	NIA	Walkers Nominees Limited	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1890675				Apollo Global Securities Holdings Limited	GBR	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-4822280				AP Jaguar Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4822280				AP Jaguar Holdings, LLC	DE	NIA	AIOF III Jaguar Aggregator, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4819548				AIOF III Jaguar Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4793616				AIOF III Jaguar Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1888954				AIOF III Jaguar (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4818968				AIOF III Jaguar (DC), LLC	DE	NIA	AIOF III Jaguar Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Crimson Topco, Ltd.	GBR	NIA	ASC Holdings, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Aggregator GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Holdings SCSp	LUX	NIA	Apollo Global Private Markets (E) Aggregator GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Diversified Credit (E) Aggregator GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Private Markets (E) Aggregator SCSp	LUX	NIA	Apollo Global Private Markets (E) Aggregator GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Global Diversified Credit (E) Aggregator SCSp	LUX	NIA	Apollo Global Diversified Credit (E) Aggregator GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo European Private Credit (E) Aggregator SCSp	LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1894064				Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1893155				Apollo Direct Lending Fund - Perpetual (Levered Overseas), L.P.	CYM	NIA	Apollo Direct Lending - Perpetual (Levered Overseas) Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Advisors, L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Direct Lending - Perpetual Advisors (Overseas SLP), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4258318				Apollo Direct Lending Fund - Perpetual (Levered), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4258642				Apollo Direct Lending Fund - Perpetual (Unlevered Overseas), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4258948				Apollo Direct Lending Fund - Perpetual (Unlevered TE), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4259162				Apollo Direct Lending Fund - Perpetual (Unlevered), L.P.	DE	NIA	Apollo Direct Lending - Perpetual Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Enterprise Strategies (India) LLP	IND	NIA	Apollo Enterprise Strategies, LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1887320				AP Sports Debt Holdings (FC), L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Phoenix Holdco Designated Activity Company	IRL	NIA	Walkers Global	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			39-4528698				Apollo Credit Strategies Absolute Return Fund Intermediate B (DC) II, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Offshore-L Borrower, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4568645				Apollo Credit Strategies Fund - Global Private Solutions, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Loan Funding B II, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator B II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1885842				Apollo Credit Strategies Fund - Global Private Solutions (FC), Ltd.	CYM	NIA	Apollo Credit Strategies Fund - Global Private Solutions, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1885854				Apollo Credit Strategies Fund - Global Private Solutions Aggregator, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
			98-1885853				Apollo Credit Strategies Absolute Return Aggregator B II, L.P.	CYM	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Credit Strategies Absolute Return Onshore-L Borrower, L.P.	DE	NIA	Apollo Credit Strategies Absolute Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings IX, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings VIII, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings VII, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings VI, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings V, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings IV, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings III, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AIOF Delos Holdings II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Hybrid FinCo Borrower, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
			37-2198959				Apollo Infrastructure Opportunities III Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant A&D LP	DE	NIA	Eliant A&D GP LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Eliant A&D GP LLC	DE	NIA	Eliant Investment Holdings, L.p.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (US) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (UK) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo IG Replacement Fund (EU) Holdings, S.a r.l.	LUX	NIA	Apollo IG Replacement Fund (Lux) Intermediate, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings III, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings II, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Apollo Hostplus Credit II Holdings I, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC (CAYMAN)	Management	0.000	AGM; M. Rowan; L. Black	NO	
			39-4636846				AP EPF IV Intermediate Holdings (Edison DC), LLC	DE	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	DE	UIP	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	6
							AADE RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	DS	Athene Annuity and Life Company	Ownership	0.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	YES	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							141 W. Jackson Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							660 NC LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AAIA RTL 2 LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Vitera, LLC	DE	NIA	Scallop Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	NIA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; L. Black	NO	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Management	0.630	AGM; M. Rowan; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG .	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Holding Ltd. (AHL)	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; L. Black	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Ireland Ltd.	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Athora Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp II Owner IV, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Class D Holdings Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora NL Class D Holdings Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora MTIP Co. Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Co-Invest Management, Ltd.	CYM	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Co-Invest, L.P.	CYM	NIA	Athora Co-Invest Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Note Programme Holdings GP Ltd.	CYM	NIA	Athora Europe Investments DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Athora General Account Programme, L.P.	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Series I Limited Partnership	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Oyster Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Oyster Series Modco LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Rain Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Rain OC Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							Athora Verdi Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							GVR500 Building B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE Young Urban Housing B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Bellecom N.V.	BEL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PDC Industrial Center 143 Sp. Z o.o	POL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Dumenza Sp. Z o.o	POL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE NL Holding 1 S.a.r.l	LUX	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RE NL Property AB	SWE	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Ireland TAM Dublin Property S.A.R.L	LUX	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Lux Earth Holdings 1 S.A.	LUX	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora France Earth Holdings 1 SASU	FRA	NIA	Athora Lux Earth Holdings 1 S.A.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Terra Nova V Montreuil SCI	FRA	NIA	Athora France Earth Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora France Sky Holdings 1 SASU	FRA	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky 1 SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky Douai SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky Flassan SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Sky Peynier SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Zwitserleven PPI N.V.	NLD	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Italy Holding DAC	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Italia S.p.A	ITA	IA	Athora Italy Holding DAC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Assi 90 S.r.l. (In liquidation)	ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Amissima Diversified Income ICAV	IRL	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Agenzia Assicurazioni S.r.l.	ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Treasury Fund Administration S.a r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Lux Invest NL SCSp	Ownership	16.670	AGM; M. Rowan; L. Black	NO	
							Athora Lux Invest NL SCSp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	100.000	AGM; M. Rowan; L. Black	NO	
							CRE Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Middle Market Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Large Cap Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Verdi Series LP	Ownership	16.670	AGM; M. Rowan; L. Black	NO	
							Athora Netherlands Services B.V.	NLD	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora Netherlands N.V.	NLD	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							SRLEV N.V.	NLD	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							N.V. Pensioen ESC	CUW	IA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							REAAL Woningen I B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Scallop Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; L. Black	NO	
							AAIA RTL 1 LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AP TS JV LLC	DE	DS	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							5TS Holdings, LLC	DE	DS	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							RXR 5TS Owner LLC	DE	DS	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Athora UK Holding Limited	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Collateral Trades Administration Sarl	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Credit Solutions Administration Sarl	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2408936				Athene Qualified Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2733759				Athene Structured Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	50.900	AGM; M. Rowan; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	31.200	AGM; M. Rowan; L. Black	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Peregrine Reinsurance Ltd	BMU	IA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-7330907				AHUSCO Statutory Trust I	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2106587				AHUSCO Statutory Trust II	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2106741				AHUSCO Statutory Trust III	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			13-4036256				Alea Holdings US Company	TX	NIA	FIN LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Asia Capital Reinsurance Malaysia SDN BHD	MYS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Elbow Re Ltd	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Catalina Alpha US Holding Company	DE	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Beta Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Beta Ltd.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
							Catalina General Insurance Ltd.	BMU	IA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.840	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.570	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.110	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.220	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.240	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.740	AGM; M. Rowan; L. Black	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	21.010	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Beta Ltd.	Ownership	10.500	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Lightning Top-Up Trust	Ownership	10.700	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Acra Zurich Reinsurance Trust (Elbow sub-account)	Ownership	30.000	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Acra Zurich Reinsurance Trust (Catalina sub-account)	Ownership	27.790	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	2.840	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	24.140	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Acra Zurich Reinsurance Trust (Catalina sub-account)	Ownership	30.930	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Lightning Top-Up Trust	Ownership	7.740	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Acra Zurich Reinsurance Trust (Elbow sub-account)	Ownership	34.350	AGM; M. Rowan; L. Black	NO	
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	67.000	AGM; M. Rowan; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	33.000	AGM; M. Rowan; L. Black	NO	
							Catalina Re Archdale Life Insurance Company Ltd	BMU	IA	Catalina Re Archdale US LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Re Archdale US LLC	DE	NIA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Re Bermuda Ltd	BMU	IA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Services (Bermuda) Ltd.	BMU	NIA	Catalina Beta Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Services UK Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina U.S. Insurance Services LLC	DE	NIA	Catalina Alpha US Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Catalina Worthing Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Elbow Re Ltd.	BMU	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3847772				FIN Alea LLC	DE	NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-0841323				Home Construction Management, Inc	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Lightning Top-Up Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	CA	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							OLF1 Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	76.900	AGM; M. Rowan; L. Black	NO	
							OXW Catalina (Germany II) S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AGM; M. Rowan; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; L. Black	NO	
							OXW Catalina Neuss S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood JV Capital Limited	GGY	NIA	OXW Partners LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood JV Capital 2 Limited	GGY	NIA	OXW Partners 2 LP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	Oxenwood JV Capital Limited	Ownership	96.150	AGM; M. Rowan; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	OXW Capital LP	Ownership	3.850	AGM; M. Rowan; L. Black	NO	
							Oxenwood Luxembourg 2 S.? r.l.	LUX	NIA	Oxenwood JV Capital 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Oxenwood Real Estate LLP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	75.800	AGM; M. Rowan; L. Black	NO	
							OXW Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	14.300	AGM; M. Rowan; L. Black	NO	
							OXW Capital Management Limited	GGY	NIA	Oxenwood Real Estate LLP	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
....	.....	.....	.....	.....	.....	.....	OXW Catalina (Logistics XXV) Limited	..GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina (Logistics XXVI) Limited	..GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina (Logistics XXVII) Limited	..GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina European Holdco S.? r.l.	..LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina UK Limited	..GGY	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina UK Limited	..GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Partners LP	..GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Partners 2 LP	..GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; L. Black	NO	.....
.4734	Apollo Global Mgmt Grp	11671	88-0510283	.....	.....	.....	ProBuilders Specialty Insurance Company	.. DC	OTH	Home Construction Management Inc	Ownership	100.000	AGM; M. Rowan; L. Black	NO	3
....	.....	.....	.....	.....	.....	.....	Propco (Greenock) Limited	..GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Propco (Newport) Limited	..GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Propco (Swansea) Limited	..GGY	NIA	Catalina Worthing Insurance Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Propco (Telford) Limited	..GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Propco (Yeovil) Limited	..GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	38-3683866	.....	.....	.....	QLT Buffalo LLC	.. VA	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	20-1609988	.....	.....	.....	Residential Loss Control Holdings LLC	.. DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
.4734	Apollo Global Mgmt Grp	20613	04-1027270	.....	.....	.....	SPARTA Insurance Company	.. CT	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	47-5299054	.....	.....	.....	DSB Parent L.P.	.. DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	38-3981749	.....	.....	.....	DSB Holdings, Inc.	.. DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	47-5363304	.....	.....	.....	DSB Acquisition LLC	.. DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2239820	.....	.....	.....	1029 Medical Center Circle, MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2240075	.....	.....	.....	1041 Morganton Boulevard SW MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2240370	.....	.....	.....	1111 Medical Center Circle MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2246127	.....	.....	.....	112 Tradepark Drive MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2251224	.....	.....	.....	1140 Lexington Road MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2251387	.....	.....	.....	1150 Lexington Road MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2396117	.....	.....	.....	1152 Lexington Road MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2339935	.....	.....	.....	137 South Main Street MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2340075	.....	.....	.....	150 West 100 North MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2359967	.....	.....	.....	1520 East Hammer Lane MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2361470	.....	.....	.....	155 Hospital Road MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2362241	.....	.....	.....	1717 Harper Road MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2385757	.....	.....	.....	175 North 100 West MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2385895	.....	.....	.....	183 Hospital Road MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2396446	.....	.....	.....	186 Medical Park Loop MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2421735	.....	.....	.....	1995 Errecart Boulevard MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2421884	.....	.....	.....	201 South Main Street MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2450724	.....	.....	.....	225 Big Station Camp Boulevard MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2450860	.....	.....	.....	225 Hospital Drive MOB-A, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2450972	.....	.....	.....	225 Hospital Drive MOB-B, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2504163	.....	.....	.....	253 Veterans Drive MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2504271	.....	.....	.....	2850 Lewis Lane MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2504393	.....	.....	.....	2870 Lewis Lane MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2512294	.....	.....	.....	319 Hospital Drive MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2512359	.....	.....	.....	350 Hospital Way MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2512435	.....	.....	.....	360 Hospital Drive LTC, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2541835	.....	.....	.....	419 Holiday Court MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2541987	.....	.....	.....	45 Tower Circle MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....
....	.....	.....	93-2567004	.....	.....	.....	5300 South Highway 95 MOB, LLC	.. DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	.....

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2610893				901 Kenton Station Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1702327				American HomePatient of Sanford, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			56-2041876				American HomePatient of Unifour, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	92.000	AGM; M. Rowan; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2040916				Bellingham Northwest, LLC	WA	NIA	LPNT IRF Development 77, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			81-0510042				Big Sky Surgery Center, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	35.000	AGM; M. Rowan; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; L. Black	NO	
							Bitterroot Health Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	16.000	AGM; M. Rowan; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			99-4969034				Bon Secours - Greenville Rehabilitation, LLC	DE	NIA	BSMH-Lifepoint IRF MJV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4968793				Bon Secours - Hampton Roads Behavioral Health, LLC	DE	NIA	BSMH-Lifepoint IBHF MJV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							BSMH-Lifepoint IBHF MJV, LLC	DE	NIA	LPNT BH Development 12, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							BSMH-Lifepoint IRF MJV, LLC	DE	NIA	LPNT IRF Development 79, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			56-2206020				Catawba Valley Heart Services Management, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
							Catawba Valley Imaging Services, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-1007735				Centra Behavioral Health Hospital, LLC	VA	NIA	LPNT BH Development 9, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			93-3156302				Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			82-1700822				Changes Premier Health, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Clarksville Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 83, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2669798				Columbus Springs Behavioral Health, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			33-2844631				Community Behavioral Health Hospitals, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			83-1522514				Community Medical Center Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	20.000	AGM; M. Rowan; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-2498439				CRH of El Paso, LLC	TX	NIA	LPNT IRF Development 81, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1624871				CRH of San Antonio, LLC	TX	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	LPNT IRF Development 76, LLC	Ownership	0.200	AGM; M. Rowan; L. Black	NO	
			99-3534549				CSH/LP Behavioral Health Holdings, LLC	DE	NIA	LPNT BH Development 5, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			99-3551517				CSH/LP Rehabilitation Holdings, LLC	DE	NIA	LPNT IRF Development 76, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			99-3488649				CSH/LP Rehabilitation Texas, LLC	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Columbus Springs Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1659047				Essent Healthcare ? Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2055498				Duval Springs, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3648857				Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; L. Black	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; L. Black	NO	
			99-3797840				Howard Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Inland Rehabilitation Hospital, LLC	CA	NIA	LPNT IRF Development 78, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-0893880				LPNT Development 62, L.L.C.	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2015532				Lifepoint Rehab LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3686321				LPNT BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0435460				LPNT BH Development 9, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2221552				LPNT BH Development 10, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3438391				LPNT BH Development 11, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							LPNT BH Development 12, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-4605835				LPNT IRF Development 77, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2212608				LPNT IRF Development 78, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3817382				LPNT IRF Development 79, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4606687				LPNT IRF Development 80, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4617294				LPNT IRF Development 81, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-4595363				LPNT IRF Development 82, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3235758				LPNT IRF Development 83, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3799501				LPNT IRF Development 84, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-3799782				LPNT IRF Development 85, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			41-3123375				LPNT IRF Development 86, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-4372720				Mercy Rehabilitation Hospital South, LLC	MO	NIA	LPNT IRF Development 56, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; L. Black	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-3793172				Oak Creek Rehabilitation Hospital, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-2494365				Oregon Network, LLC	OR	NIA	LPNT BH Development 10, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			99-2842328				PeaceHealth Southwest, LLC	WA	NIA	LPNT IRF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; L. Black	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
							Saint Thomas Rutherford Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 82, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			42-1717170				South Arlington, LLC	VA	NIA	LPNT IRF Development 80, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			39-2645284				Springstone Health Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1922569				STeM Holdings, Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1887635				STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			88-1900004				STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-1944356				STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
							Tri-State Women's Services, LLC	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			99-0415437				Willamette Radiology Billing Services, LLC	DE	NIA	Willamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
24899	06-1022232	Alea North America Insurance Company	(5,999,993)								(5,999,993)	11,890,960
43460	75-2344200	Aspen American Insurance Company	(116,000,000)								(116,000,000)	22,733,000
10717	06-1463851	Aspen Specialty Insurance Company										125,374,000
68039	13-2570714	Athene Annuity & Life Assurance Company of New York		73,168							73,168	2,732,869,790
61689	42-0175020	Athene Annuity and Life Company		(81,833,401)	(8,114,234,044)			(2,099,817,892)			(10,295,885,337)	63,781,984,203
63932	13-1970218	Athene Life Insurance Company of New York		21,144							21,144	
14179	45-3727380	Athene Re USA IV, Inc.		20,390							20,390	(1,217,978,902)
68365	04-2729166	Corporate Solutions Life Reinsurance Company	(200,000,000)	175,000,000							(25,000,000)	(8,852,629,216)
11671	88-0510283	ProBuilders Specialty Insurance Company										548,082
20613	04-1027270	SPARTA Insurance Company		31,600,000							31,600,000	
15306	46-2091695	Structured Annuity Reinsurance Company		19,920							19,920	(969,713,647)
80942	41-0991508	Venerable Insurance and Annuity Company	(65,000,000)	(10,000,000)							(75,000,000)	9,922,929,773
	13-4036256	Alea Holdings US Company	5,999,993	(31,600,000)							(25,600,007)	
	AA-3194168	Aspen Bermuda Limited										(175,789,000)
	AA-1120337	Aspen Insurance UK Limited										28,541,000
	30-0190766	Aspen U.S. Holdings, Inc.	116,000,000								116,000,000	
	98-1408540	Athene Annuity Re Ltd.		(23,301,221)				2,099,817,892			2,076,516,671	(65,397,462,001)
		Catalina General Insurance Ltd										(12,439,042)
	AA-1120090	Lloyd's Syndicate Number 4711										(859,000)
	82-4345930	Venerable Holdings, Inc.	265,000,000	(60,000,000)							205,000,000	
		AMAPS 1 LLC			2,469,500,000						2,469,500,000	
		AMAPS 2 LLC			2,939,000,000						2,939,000,000	
		AP Alkaios (Luxembourg) S.a r.l.			2,705,734,044						2,705,734,044	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control/ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control/ Affiliation of Column 5 Over Column 6 (Yes/No)
Aspen American Insurance Company (43460)	Aspen U.S. Holdings, Inc.	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Aspen Insurance Holdings Limited	100.000	NO
Aspen Specialty Insurance Company (10717)	Aspen American Insurance Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Aspen Insurance Holdings Limited	100.000	NO
Athene Annuity and Life Company (61689)	Athene Annuity Re Ltd	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Annuity & Life Assurance Company of New York (68039)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Life Insurance Company of New York (63932)	Athene Annuity & Life Assurance Company of New York	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Athene Holding Ltd.	100.000	NO
Structured Annuity Reinsurance Company (15306)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Re USA IV, Inc. (14179)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Athene Holding Ltd.	100.000	NO
Alea North America Insurance Company (24899)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
SPARTA Insurance Company (20613)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
National American Insurance Company of California (23671)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
ProBuilders Specialty Insurance Company (11671)	Residential Loss Control Holdings LLC	0.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
Upper Peninsula Health Plan, LLC (52615)	DLP Marquette Health Plan	58.970	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	LifePoint Health, Inc.	100.000	NO
Upper Peninsula Health Plan, LLC (52615)	Portage JV, LLC	10.500	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	LifePoint Health, Inc.	100.000	NO
Venerable Insurance and Annuity Company (80942)	Venerable Holdings, Inc.	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	VA Capital Company LLC	39.000	NO
Venerable Insurance and Annuity Company (80942)	Venerable Holdings, Inc.	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	1.000	NO
Venerable Insurance and Annuity Company (80942)	Venerable Holdings, Inc.	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO
Rocky Range, Inc. (16308)	Venerable Insurance and Annuity Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	VA Capital Company LLC	39.000	NO
Rocky Range, Inc. (16308)	Venerable Insurance and Annuity Company	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Rocky Range, Inc. (16308)	Venerable Insurance and Annuity Company	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Leon Black	VA Capital Company LLC	39.000	NO
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an Actuarial Opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an Audited Financial Report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the Actuarial Opinion on Participating and Non-participating Policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the Actuarial Opinion on Non-guaranteed Elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the Actuarial Opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the Actuarial Opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the Actuarial Opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10. Not applicable
11. Not applicable
12. Not applicable
16. Not applicable
17. Not applicable
18. Not applicable
20. Not applicable
21. Not applicable
26. Not applicable
28. Not applicable
30. Not applicable
31. Not applicable
32. Not applicable
33. Not applicable
38. Not applicable
41. Not applicable

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

12. Trusteed Surplus Statement [Document Identifier 490]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

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

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

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

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

38. Long-Term Care Experience Reporting Forms [Document Identifier 306]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Amount Due Reinsurer	500,006,775	360,457,522
2505.	Separate Account Reserve	141,339,687	
2506.	Unclaimed Funds	116,647,356	115,951,975
2507.	Miscellaneous Liabilities	23,064,709	(2,905,091)
2597.	Summary of remaining write-ins for Line 25 from overflow page	781,058,528	473,504,406

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Miscellaneous Expenses (Income)	(16,146,505)	(17,059,549)
2705.	Reserve Adjustments on Reinsurance Assumed	10,826,670	8,034,084
2706.	Fines and Penalties	360,321	929,329
2797.	Summary of remaining write-ins for Line 27 from overflow page	(4,959,514)	(8,096,137)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Miscellaneous Expense	(16,146,505)	2,824		(16,149,329)					
2705. Reserve Adjustments on Reinsurance Assumed	10,826,670			14,157,385	(3,330,715)				
2706. Fines and Penalties	360,321			360,321					
2797. Summary of remaining write-ins for Line 27 from overflow page	(4,959,514)	2,824		(1,631,623)	(3,330,715)				

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
2704. Miscellaneous Expense	(16,149,329)		(16,149,329)				
2705. Reserve Adjustments on Reinsurance Assumed	14,157,385	(2,113,941)	16,271,326				
2706. Fines and Penalties	360,321		360,121			89	111
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,631,623)	(2,113,941)	482,118			89	111

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 14	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
	1.01 U.S. government obligations	14,783,432,998	5.239	14,783,432,998		14,783,432,998	5.241
	1.02 Other U.S. government obligations		0.000				0.000
	1.03 Non-U.S. sovereign jurisdiction securities	640,532,566	0.227	640,532,566		640,532,566	0.227
	1.04 Municipal bonds – general obligations (direct & guaranteed)	34,712,448	0.012	34,712,448		34,712,448	0.012
	1.05 Municipal bonds – special revenue	343,244,069	0.122	343,244,069		343,244,069	0.122
	1.06 Project finance bonds issued by operating entities	5,634,435,971	1.997	5,634,435,971		5,634,435,971	1.997
	1.07 Corporate bonds	40,883,044,785	14.489	40,883,044,785		40,883,044,785	14.493
	1.08 Mandatory convertible bonds	20,658,963	0.007	20,658,963		20,658,963	0.007
	1.09 Single entity backed obligations	8,711,534,737	3.087	8,711,534,737		8,711,534,737	3.088
	1.10 SVO-Identified bond exchange traded funds – fair value		0.000				0.000
	1.11 SVO-Identified bond exchange traded funds – systematic value		0.000				0.000
	1.12 Bonds issued by funds representing operating entities	11,834,873,029	4.194	11,834,873,029		11,834,873,029	4.195
	1.13 Bank loans - issued	1,058,120,230	0.375	1,058,120,230		1,058,120,230	0.375
	1.14 Bank loans - acquired	1,443,903,925	0.512	1,443,903,925		1,443,903,925	0.512
	1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans		0.000				0.000
	1.16 Certificates of deposit		0.000				0.000
	1.17 Other issuer credit obligations		0.000				0.000
	1.18 Total issuer credit obligations	85,388,493,721	30.261	85,388,493,721		85,388,493,721	30.269
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
	2.01 Financial asset-backed securities – self-liquidating	58,721,404,736	20.811	58,721,404,736		58,721,404,736	20.816
	2.02 Financial asset-backed securities – not self-liquidating	10,088,784,617	3.575	10,088,784,617		10,088,784,617	3.576
	2.03 Non-financial asset-backed securities	4,653,712,125	1.649	4,653,712,123		4,653,712,123	1.650
	2.04 Total asset-backed securities	73,463,901,478	26.035	73,463,901,476		73,463,901,476	26.042
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
	3.01 Industrial and miscellaneous (unaffiliated)	1,375,140,041	0.487	1,375,140,043		1,375,140,043	0.487
	3.02 Parent, subsidiaries and affiliates	74,999,980	0.027	74,999,980		74,999,980	0.027
	3.03 Total preferred stocks	1,450,140,021	0.514	1,450,140,023		1,450,140,023	0.514
4.	Common stocks (Schedule D, Part 2, Section 2):						
	4.01 Industrial and miscellaneous - publicly traded (unaffiliated)	68,271	0.000	68,271		68,271	0.000
	4.02 Industrial and miscellaneous - other (unaffiliated)	1,085,614,459	0.385	1,085,614,459		1,085,614,459	0.385
	4.03 Parent, subsidiaries and affiliates - publicly traded		0.000				0.000
	4.04 Parent, subsidiaries and affiliates - other	508,708,831	0.180	508,666,197		508,666,197	0.180
	4.05 Mutual funds		0.000				0.000
	4.06 Unit investment trusts		0.000				0.000
	4.07 Closed-end funds		0.000				0.000
	4.08 Exchange traded funds		0.000				0.000
	4.09 Total common stocks	1,594,391,561	0.565	1,594,348,927		1,594,348,927	0.565
5.	Mortgage loans (Schedule B):						
	5.01 Farm mortgages		0.000				0.000
	5.02 Residential mortgages	52,096,387,976	18.463	52,096,387,976		52,096,387,976	18.468
	5.03 Commercial mortgages	33,644,882,171	11.924	33,644,882,171		33,644,882,171	11.927
	5.04 Mezzanine real estate loans	1,004,149,885	0.356	1,004,149,885		1,004,149,885	0.356
	5.05 Total valuation allowance	(106,892,501)	(0.038)	(106,892,501)		(106,892,501)	(0.038)
	5.06 Total mortgage loans	86,638,527,530	30.704	86,638,527,530		86,638,527,530	30.712
6.	Real estate (Schedule A):						
	6.01 Properties occupied by company		0.000				0.000
	6.02 Properties held for production of income	219,236,449	0.078	219,236,449		219,236,449	0.078
	6.03 Properties held for sale		0.000				0.000
	6.04 Total real estate	219,236,449	0.078	219,236,449		219,236,449	0.078
7.	Cash, cash equivalents and short-term investments:						
	7.01 Cash (Schedule E, Part 1)	2,055,258,220	0.728	2,055,258,220		2,055,258,220	0.729
	7.02 Cash equivalents (Schedule E, Part 2)	7,283,524,891	2.581	7,283,524,891		7,283,524,891	2.582
	7.03 Short-term investments (Schedule DA)	18,568,618	0.007	18,568,618		18,568,618	0.007
	7.04 Total cash, cash equivalents and short-term investments	9,357,351,729	3.316	9,357,351,730		9,357,351,730	3.317
8.	Contract loans	131,260,093	0.047	130,699,516		130,699,516	0.046
9.	Derivatives (Schedule DB)	5,395,752,655	1.912	5,395,752,655		5,395,752,655	1.913
10.	Other invested assets (Schedule BA)	17,461,797,563	6.188	17,387,119,006		17,387,119,006	6.164
11.	Receivables for securities	415,288,532	0.147	415,288,532		415,288,532	0.147
12.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)	655,643,696	0.232	655,643,696		655,643,696	0.232
14.	Total invested assets	282,171,785,028	100.000	282,096,503,260		282,096,503,260	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		212,029,645
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	10,582,696	10,582,696
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,375,893	
	8.2 Totals, Part 3, Column 9		3,375,893
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		219,236,449
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		219,236,449

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		60,294,320,216
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	35,794,809,269	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	2,608,433,651	38,403,242,920
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	43,753,257	
	3.2 Totals, Part 3, Column 11	19,267,055	63,020,312
4.	Accrual of discount		146,659,464
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		111,892,703
7.	Deduct amounts received on disposals, Part 3, Column 15		12,747,768,768
8.	Deduct amortization of premium and mortgage interest points and commitment fees		172,332,861
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	651,045,849	
	9.2 Totals, Part 3, Column 13	47,150,424	698,196,273
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	16,132,095	
	10.2 Totals, Part 3, Column 10	35,678,133	51,810,227
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		86,745,420,032
12.	Total valuation allowance		(106,892,501)
13.	Subtotal (Line 11 plus Line 12)		86,638,527,530
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		86,638,527,530

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			11,609,085,609
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	6,030,604,898		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,822,866,876		9,853,471,774
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16			
	3.2 Totals, Part 3, Column 12			
4.	Accrual of discount			48,331,326
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 13	879,523,157		
	5.2 Totals, Part 3, Column 9	3,220,200		882,743,356
6.	Total gain (loss) on disposals, Part 3, Column 19			(73,966,791)
7.	Deduct amounts received on disposals, Part 3, Column 16			4,417,190,620
8.	Deduct amortization of premium, depreciation and proportional amortization			495,227,251
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Totals, Part 1, Column 17	66,359,322		
	9.2 Totals, Part 3, Column 14			66,359,322
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 15	11,809,162		
	10.2 Totals, Part 3, Column 11			11,809,162
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			17,461,797,563
12.	Deduct total nonadmitted amounts			74,678,557
13.	Statement value at end of current period (Line 11 minus Line 12)			17,387,119,006

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year	133,953,917,609	68,872,603,293	62,089,838,371	1,819,311,264	1,172,164,681
2.	Cost of bonds and stocks acquired, Part 3, Column 6	98,051,334,630	57,642,302,246	39,904,929,605	135,742,901	368,359,878
3.	Accrual of discount	400,899,936	132,198,210	268,701,687	39	XXX
4.	Unrealized valuation increase/(decrease)	102,903,657	(2,295,566)	21,339,044	9,343,045	74,517,134
5.	Total gain (loss) on disposals, Part 4, Column 18	73,922,642	(50,907,666)	121,273,623	3,570,211	(13,526)
6.	Consideration for bonds and stocks disposed, Part 4, Column 6	72,140,293,824	41,701,399,869	29,899,354,791	517,827,437	21,711,727
7.	Amortization of premium	223,877,582	87,517,761	136,359,821		XXX
8.	Total foreign exchange change in book/adjusted carrying value	1,787,783,929	587,746,641	1,198,962,168		1,075,120
9.	Current year's other-than-temporary impairment recognized	110,227,270	4,798,862	105,428,408		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	563,053	563,053			XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	161,896,926,781	85,388,493,720	73,463,901,477	1,450,140,023	1,594,391,561
12.	Total nonadmitted amounts	42,633				42,633
13.	Statement value at end of current period (Line 11 minus Line 12)	161,896,884,148	85,388,493,720	73,463,901,477	1,450,140,023	1,594,348,928

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS						
Issuer Credit Obligations						
Governments and Municipalities	1.	United States	15,161,389,509	14,598,931,657	15,106,008,042	16,091,412,075
	2.	Canada	10,394,724	11,284,600	11,575,250	10,000,000
	3.	Other Countries	630,137,842	515,001,124	629,508,679	596,793,878
	4.	Total	15,801,922,074	15,125,217,381	15,747,091,971	16,698,205,953
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	39,863,190,133	38,530,723,901	39,946,808,561	39,901,788,387
	6.	Canada	1,512,340,635	1,459,015,126	1,523,553,137	1,499,447,464
	7.	Other Countries	18,306,655,719	17,557,624,314	18,284,303,481	18,400,221,956
	8.	Total	59,682,186,487	57,547,363,341	59,754,665,179	59,801,457,807
All Other Issuer Credit Obligations (affiliated)	9.	Total	9,904,385,159	10,199,018,582	9,786,275,395	9,903,381,953
	10.	Total Issuer Credit Obligations	85,388,493,721	82,871,599,304	85,288,032,545	86,403,045,713
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	23,959,430,578	23,909,631,598	23,981,496,308	26,330,257,094
	12.	Canada	52,542,990	52,743,565	52,314,865	52,542,990
	13.	Other Countries	20,465,247,549	20,458,915,713	20,056,945,947	21,041,078,832
	14.	Total	44,477,221,118	44,421,290,876	44,090,757,121	47,423,878,916
Asset-Backed Securities (affiliated)	15.	Total	28,986,680,362	28,764,620,966	28,671,826,984	29,029,703,431
	16.	Total Asset-Backed Securities	73,463,901,480	73,185,911,842	72,762,584,105	76,453,582,347
	17.	Total Bonds	158,852,395,201	156,057,511,146	158,050,616,650	162,856,628,060
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	1,350,774,978	1,350,589,682	1,374,271,900	
	19.	Canada				
	20.	Other Countries	24,365,063	24,365,063	29,000,011	
	21.	Total	1,375,140,041	1,374,954,745	1,403,271,910	
Parent, Subsidiaries and Affiliates	22.	Total	74,999,980	75,846,366	74,999,976	
	23.	Total Preferred Stocks	1,450,140,021	1,450,801,111	1,478,271,886	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	1,064,702,911	1,064,702,911	1,065,937,036	
	25.	Canada	20,911,548	20,911,548	24,002,408	
	26.	Other Countries	68,271	68,271	2	
	27.	Total	1,085,682,730	1,085,682,730	1,089,939,445	
Parent, Subsidiaries and Affiliates	28.	Total	508,708,831	508,708,831	405,875,768	
	29.	Total Common Stocks	1,594,391,561	1,594,391,561	1,495,815,213	
	30.	Total Stocks	3,044,531,582	3,045,192,672	2,974,087,100	
	31.	Total Bonds and Stocks	161,896,926,783	159,102,703,818	161,024,703,750	

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Government Obligations												
1.1 NAIC 1	68,726,512	710,107,173	3,376,672,814	9,660,576,497	967,350,003	XXX	14,783,432,999	9.3	XXX	XXX	14,783,432,998	1
1.2 NAIC 2						XXX			XXX	XXX		
1.3 NAIC 3						XXX			XXX	XXX		
1.4 NAIC 4						XXX			XXX	XXX		
1.5 NAIC 5						XXX			XXX	XXX		
1.6 NAIC 6						XXX			XXX	XXX		
1.7 Totals	68,726,512	710,107,173	3,376,672,814	9,660,576,497	967,350,003	XXX	14,783,432,999	9.3	XXX	XXX	14,783,432,998	1
2. Other U.S. Government Securities												
2.1 NAIC 1						XXX			XXX	XXX		
2.2 NAIC 2						XXX			XXX	XXX		
2.3 NAIC 3						XXX			XXX	XXX		
2.4 NAIC 4						XXX			XXX	XXX		
2.5 NAIC 5						XXX			XXX	XXX		
2.6 NAIC 6						XXX			XXX	XXX		
2.7 Totals						XXX			XXX	XXX		
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1		17,370,575	10,213,568	25,650,033	280,662,560	XXX	333,896,736	0.2	XXX	XXX	88,410,600	245,486,136
3.2 NAIC 2	11,041,160	40,917,099	36,309,985	109,176,703	104,447,024	XXX	301,891,971	0.2	XXX	XXX	88,439,052	213,452,919
3.3 NAIC 3			8,740,655			XXX	8,740,655	0.0	XXX	XXX		8,740,655
3.4 NAIC 4						XXX			XXX	XXX		
3.5 NAIC 5						XXX			XXX	XXX		
3.6 NAIC 6						XXX			XXX	XXX		
3.7 Totals	11,041,160	58,287,674	55,264,208	134,826,736	385,109,584	XXX	644,529,362	0.4	XXX	XXX	176,849,652	467,679,710
4. Municipal Bonds – General Obligations												
4.1 NAIC 1			30,647,652	4,064,796		XXX	34,712,448	0.0	XXX	XXX	34,712,448	
4.2 NAIC 2						XXX			XXX	XXX		
4.3 NAIC 3						XXX			XXX	XXX		
4.4 NAIC 4						XXX			XXX	XXX		
4.5 NAIC 5						XXX			XXX	XXX		
4.6 NAIC 6						XXX			XXX	XXX		
4.7 Totals			30,647,652	4,064,796		XXX	34,712,448	0.0	XXX	XXX	34,712,448	
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1	7,459,518	15,136,129	76,443,319	115,611,352	70,981,804	XXX	285,632,122	0.2	XXX	XXX	264,577,977	21,054,145
5.2 NAIC 2		10,562,345	27,094,602	8,610,057	11,344,943	XXX	57,611,947	0.0	XXX	XXX	57,611,947	
5.3 NAIC 3						XXX			XXX	XXX		
5.4 NAIC 4						XXX			XXX	XXX		
5.5 NAIC 5						XXX			XXX	XXX		
5.6 NAIC 6						XXX			XXX	XXX		
5.7 Totals	7,459,518	25,698,474	103,537,921	124,221,409	82,326,747	XXX	343,244,069	0.2	XXX	XXX	322,189,924	21,054,145
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	12,048,020	106,309,226	272,632,272	512,478,283	6,991,522	XXX	910,459,323	0.6	XXX	XXX	910,459,323	
6.2 NAIC 2	6,673,341	65,888,303	439,431,398	1,220,833,916	837,321,633	XXX	2,570,148,591	1.6	XXX	XXX	23,147,365	2,547,001,226
6.3 NAIC 3						XXX			XXX	XXX		
6.4 NAIC 4						XXX			XXX	XXX		
6.5 NAIC 5						XXX			XXX	XXX		
6.6 NAIC 6						XXX			XXX	XXX		
6.7 Totals	18,721,361	172,197,529	712,063,670	1,733,312,199	844,313,155	XXX	3,480,607,914	2.2	XXX	XXX	23,147,365	3,457,460,549

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1	2,295,621	55,738,995	189,958,142	706,500,060	313,837,029	XXX	1,268,329,847	0.8	XXX	XXX		1,268,329,847
7.2 NAIC 2					884,582,876	XXX	884,582,876	0.6	XXX	XXX		884,582,876
7.3 NAIC 3				915,333		XXX	915,333	0.0	XXX	XXX		915,333
7.4 NAIC 4						XXX			XXX	XXX		
7.5 NAIC 5						XXX			XXX	XXX		
7.6 NAIC 6						XXX			XXX	XXX		
7.7 Totals	2,295,621	55,738,995	189,958,142	707,415,393	1,198,419,905	XXX	2,153,828,056	1.4	XXX	XXX		2,153,828,056
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	739,598,400	3,048,611,075	2,649,911,819	4,291,274,105	3,794,070,165	XXX	14,523,465,564	9.1	XXX	XXX	8,893,599,615	5,629,865,949
8.2 NAIC 2	744,435,783	6,689,870,109	6,541,204,462	4,690,073,670	5,257,849,534	XXX	23,923,433,558	15.1	XXX	XXX	11,666,654,968	12,256,778,590
8.3 NAIC 3	62,972,839	615,501,785	419,212,863	139,014,037	44,199,033	XXX	1,280,900,557	0.8	XXX	XXX	279,444,472	1,001,456,085
8.4 NAIC 4	15,163,735	131,492,621	9,916,160			XXX	156,572,516	0.1	XXX	XXX		156,572,516
8.5 NAIC 5	8,502,343	18,042,892				XXX	26,545,235	0.0	XXX	XXX		26,545,235
8.6 NAIC 6	31,229	47,391,499	688,433		1,440,720	XXX	49,551,881	0.0	XXX	XXX		49,551,881
8.7 Totals	1,570,704,329	10,550,909,981	9,620,933,737	9,120,361,812	9,097,559,452	XXX	39,960,469,311	25.2	XXX	XXX	20,839,699,055	19,120,770,256
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1	7,490,000	15,000,000				XXX	22,490,000	0.0	XXX	XXX		22,490,000
9.2 NAIC 2		788,003,944			20,000,000	XXX	808,003,944	0.5	XXX	XXX		808,003,944
9.3 NAIC 3						XXX			XXX	XXX		
9.4 NAIC 4	110,053,575					XXX	110,053,575	0.1	XXX	XXX		110,053,575
9.5 NAIC 5						XXX			XXX	XXX		
9.6 NAIC 6						XXX			XXX	XXX		
9.7 Totals	117,543,575	803,003,944			20,000,000	XXX	940,547,519	0.6	XXX	XXX		940,547,519
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4			15,886,057			XXX	15,886,057	0.0	XXX	XXX		15,886,057
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6			4,772,906			XXX	4,772,906	0.0	XXX	XXX		4,772,906
10.7 Totals			20,658,963			XXX	20,658,963	0.0	XXX	XXX		20,658,963
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	104,044,295	288,636,316	467,810,519	917,575,877	321,696,836	XXX	2,099,763,843	1.3	XXX	XXX	22,666,478	2,077,097,365
12.2 NAIC 2	40,792,949	139,387,868	92,934,428	175,674,294	148,356,053	XXX	597,145,592	0.4	XXX	XXX	113,222,694	483,922,898
12.3 NAIC 3	921,040	2,937,345	6,177,847	19,518,546	4,691,894	XXX	34,246,672	0.0	XXX	XXX		34,246,672
12.4 NAIC 4	2,636,021	6,999,614	3,906,575	1,334,422		XXX	14,876,632	0.0	XXX	XXX		14,876,632
12.5 NAIC 5	13,140,509	52,562,038				XXX	65,702,547	0.0	XXX	XXX		65,702,547
12.6 NAIC 6						XXX			XXX	XXX		
12.7 Totals	161,534,814	490,523,181	570,829,369	1,114,103,139	474,744,783	XXX	2,811,735,286	1.8	XXX	XXX	135,889,172	2,675,846,114

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1	41,539,184	166,160,889	207,710,458	293,277,813		XXX	708,688,344	0.4	XXX	XXX		708,688,344
13.2 NAIC 2	21,052,467	1,086,694,873	1,929,569,143	1,975,880,297	177,914,326	XXX	5,191,111,106	3.3	XXX	XXX		5,191,111,106
13.3 NAIC 3						XXX			XXX	XXX		
13.4 NAIC 4						XXX			XXX	XXX		
13.5 NAIC 5						XXX			XXX	XXX		
13.6 NAIC 6						XXX			XXX	XXX		
13.7 Totals	62,591,651	1,252,855,762	2,137,279,601	2,269,158,110	177,914,326	XXX	5,899,799,450	3.7	XXX	XXX		5,899,799,450
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	730,135,396	3,229,889,086	335,850,121	90,368,816	66,732,491	XXX	4,452,975,910	2.8	XXX	XXX	140,402,180	4,312,573,730
16.2 NAIC 2	205,318,628	4,892,631,529	2,227,070,452	46,048,194	8,889,129	XXX	7,379,957,932	4.6	XXX	XXX	3,264,428,329	4,115,529,603
16.3 NAIC 3						XXX			XXX	XXX		
16.4 NAIC 4						XXX			XXX	XXX		
16.5 NAIC 5						XXX			XXX	XXX		
16.6 NAIC 6					1,939,187	XXX	1,939,187	0.0	XXX	XXX	1,939,187	
16.7 Totals	935,454,024	8,122,520,615	2,562,920,573	136,417,010	77,560,807	XXX	11,834,873,029	7.4	XXX	XXX	3,406,769,696	8,428,103,333
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1						XXX			XXX	XXX		
17.2 NAIC 2						XXX			XXX	XXX		
17.3 NAIC 3						XXX			XXX	XXX		
17.4 NAIC 4						XXX			XXX	XXX		
17.5 NAIC 5						XXX			XXX	XXX		
17.6 NAIC 6						XXX			XXX	XXX		
17.7 Totals						XXX			XXX	XXX		
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1						XXX			XXX	XXX		
18.2 NAIC 2						XXX			XXX	XXX		
18.3 NAIC 3		60,375,050	31,776,133			XXX	92,151,183	0.1	XXX	XXX		92,151,183
18.4 NAIC 4		365,658,539	531,202,353			XXX	896,860,892	0.6	XXX	XXX	23,981,200	872,879,692
18.5 NAIC 5			69,108,154			XXX	69,108,154	0.0	XXX	XXX		69,108,154
18.6 NAIC 6						XXX			XXX	XXX		
18.7 Totals		426,033,589	632,086,640			XXX	1,058,120,229	0.7	XXX	XXX	23,981,200	1,034,139,029

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1						XXX			XXX	XXX		
19.2 NAIC 2						XXX			XXX	XXX		
19.3 NAIC 3						XXX			XXX	XXX		
19.4 NAIC 4						XXX			XXX	XXX		
19.5 NAIC 5						XXX			XXX	XXX		
19.6 NAIC 6						XXX			XXX	XXX		
19.7 Totals						XXX			XXX	XXX		
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1						XXX			XXX	XXX		
20.2 NAIC 2	115,590,658	104,134,035	50,498,320	2,673,587		XXX	272,896,600	0.2	XXX	XXX	120,863,230	152,033,370
20.3 NAIC 3		25,637,788	3,759,073			XXX	29,396,861	0.0	XXX	XXX	5,684,777	23,712,084
20.4 NAIC 4	310,651	65,525,760	84,874,603			XXX	150,711,014	0.1	XXX	XXX		150,711,014
20.5 NAIC 5		80,689,314				XXX	80,689,314	0.1	XXX	XXX		80,689,314
20.6 NAIC 6						XXX			XXX	XXX		
20.7 Totals	115,901,309	275,986,897	139,131,996	2,673,587		XXX	533,693,789	0.3	XXX	XXX	126,548,007	407,145,782
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1						XXX			XXX	XXX		
21.2 NAIC 2			803,385,242			XXX	803,385,242	0.5	XXX	XXX		803,385,242
21.3 NAIC 3		106,824,895				XXX	106,824,895	0.1	XXX	XXX		106,824,895
21.4 NAIC 4						XXX			XXX	XXX		
21.5 NAIC 5						XXX			XXX	XXX		
21.6 NAIC 6						XXX			XXX	XXX		
21.7 Totals		106,824,895	803,385,242			XXX	910,210,137	0.6	XXX	XXX		910,210,137
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1						XXX			XXX	XXX		
22.2 NAIC 2						XXX			XXX	XXX		
22.3 NAIC 3						XXX			XXX	XXX		
22.4 NAIC 4						XXX			XXX	XXX		
22.5 NAIC 5						XXX			XXX	XXX		
22.6 NAIC 6						XXX			XXX	XXX		
22.7 Totals						XXX			XXX	XXX		
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1						XXX			XXX	XXX		
23.2 NAIC 2						XXX			XXX	XXX		
23.3 NAIC 3						XXX			XXX	XXX		
23.4 NAIC 4						XXX			XXX	XXX		
23.5 NAIC 5						XXX			XXX	XXX		
23.6 NAIC 6						XXX			XXX	XXX		
23.7 Totals						XXX			XXX	XXX		
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1						XXX			XXX	XXX		
24.2 NAIC 2						XXX			XXX	XXX		
24.3 NAIC 3						XXX			XXX	XXX		
24.4 NAIC 4						XXX			XXX	XXX		
24.5 NAIC 5						XXX			XXX	XXX		
24.6 NAIC 6						XXX			XXX	XXX		
24.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1						XXX			XXX	XXX		
25.2 NAIC 2						XXX			XXX	XXX		
25.3 NAIC 3						XXX			XXX	XXX		
25.4 NAIC 4						XXX			XXX	XXX		
25.5 NAIC 5						XXX			XXX	XXX		
25.6 NAIC 6						XXX			XXX	XXX		
25.7 Totals						XXX			XXX	XXX		
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1						XXX			XXX	XXX		
26.2 NAIC 2						XXX			XXX	XXX		
26.3 NAIC 3						XXX			XXX	XXX		
26.4 NAIC 4						XXX			XXX	XXX		
26.5 NAIC 5						XXX			XXX	XXX		
26.6 NAIC 6						XXX			XXX	XXX		
26.7 Totals						XXX			XXX	XXX		
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1						XXX			XXX	XXX		
27.2 NAIC 2						XXX			XXX	XXX		
27.3 NAIC 3						XXX			XXX	XXX		
27.4 NAIC 4						XXX			XXX	XXX		
27.5 NAIC 5						XXX			XXX	XXX		
27.6 NAIC 6						XXX			XXX	XXX		
27.7 Totals						XXX			XXX	XXX		
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	8,674,894	9,315,647	2,971,925	612,853	26,164	XXX	21,601,483	0.0	XXX	XXX	21,601,483	
28.2 NAIC 2						XXX			XXX	XXX		
28.3 NAIC 3						XXX			XXX	XXX		
28.4 NAIC 4						XXX			XXX	XXX		
28.5 NAIC 5						XXX			XXX	XXX		
28.6 NAIC 6						XXX			XXX	XXX		
28.7 Totals	8,674,894	9,315,647	2,971,925	612,853	26,164	XXX	21,601,483	0.0	XXX	XXX	21,601,483	
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1	5,896,269	25,108,252	42,413,089	111,704,323	44,386,137	XXX	229,508,070	0.1	XXX	XXX	229,508,066	4
29.2 NAIC 2						XXX			XXX	XXX		
29.3 NAIC 3						XXX			XXX	XXX		
29.4 NAIC 4						XXX			XXX	XXX		
29.5 NAIC 5						XXX			XXX	XXX		
29.6 NAIC 6						XXX			XXX	XXX		
29.7 Totals	5,896,269	25,108,252	42,413,089	111,704,323	44,386,137	XXX	229,508,070	0.1	XXX	XXX	229,508,066	4
30. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1	37,981,947	110,928,177	84,653,560	97,579,692	25,070,434	XXX	356,213,810	0.2	XXX	XXX	356,213,810	
30.2 NAIC 2						XXX			XXX	XXX		
30.3 NAIC 3						XXX			XXX	XXX		
30.4 NAIC 4						XXX			XXX	XXX		
30.5 NAIC 5						XXX			XXX	XXX		
30.6 NAIC 6						XXX			XXX	XXX		
30.7 Totals	37,981,947	110,928,177	84,653,560	97,579,692	25,070,434	XXX	356,213,810	0.2	XXX	XXX	356,213,810	

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1	24,542,303	98,908,749	33,500,904	12,227,915		XXX	169,179,871	0.1	XXX	XXX	159,851,170	9,328,701
31.2 NAIC 2						XXX			XXX	XXX		
31.3 NAIC 3						XXX			XXX	XXX		
31.4 NAIC 4						XXX			XXX	XXX		
31.5 NAIC 5						XXX			XXX	XXX		
31.6 NAIC 6						XXX			XXX	XXX		
31.7 Totals	24,542,303	98,908,749	33,500,904	12,227,915		XXX	169,179,871	0.1	XXX	XXX	159,851,170	9,328,701
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	1,067,584,387	2,389,149,071	1,095,661,785	796,379,206	227,308,629	XXX	5,576,083,078	3.5	XXX	XXX	1,304,762,113	4,271,320,965
32.2 NAIC 2	23,377,826	228,448,059	77,732,919	75,330,273	14,927,162	XXX	419,816,239	0.3	XXX	XXX	99,253,076	320,563,163
32.3 NAIC 3	13,266,827	35,015,075	25,337,934	53,441,172	22,544,410	XXX	149,605,418	0.1	XXX	XXX	98,744,776	50,860,642
32.4 NAIC 4	7,717,662	21,127,260	14,877,931	14,610,228	14,956,209	XXX	73,289,290	0.0	XXX	XXX	41,359,372	31,929,918
32.5 NAIC 5	15,618,596	43,337,816	34,562,844	32,034,687	17,184,390	XXX	142,738,333	0.1	XXX	XXX	96,205,566	46,532,767
32.6 NAIC 6	2,279,728	7,771,723	7,279,718	12,381,326	10,523,030	XXX	40,235,525	0.0	XXX	XXX	16,380,794	23,854,731
32.7 Totals	1,129,845,026	2,724,849,004	1,255,453,131	984,176,892	307,443,830	XXX	6,401,767,883	4.0	XXX	XXX	1,656,705,697	4,745,062,186
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1	68,398,336	98,897,989	34,748,747	8,675,248		XXX	210,720,320	0.1	XXX	XXX		210,720,320
33.2 NAIC 2				3,789,325		XXX	3,789,325	0.0	XXX	XXX		3,789,325
33.3 NAIC 3				3,446,332		XXX	3,446,332	0.0	XXX	XXX		3,446,332
33.4 NAIC 4				341,877	1,381,212	XXX	1,723,089	0.0	XXX	XXX		1,723,089
33.5 NAIC 5						XXX			XXX	XXX		
33.6 NAIC 6						XXX			XXX	XXX		
33.7 Totals	68,398,336	98,897,989	34,748,747	16,252,782	1,381,212	XXX	219,679,066	0.1	XXX	XXX		219,679,066
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	314,219,316	8,655,348,940	375,750,184	4,195,920	7,684,477	XXX	9,357,198,837	5.9	XXX	XXX	1,542,581,080	7,814,617,757
34.2 NAIC 2	28,545,966	548,941,645	226,156,524			XXX	803,644,135	0.5	XXX	XXX	255,006,072	548,638,063
34.3 NAIC 3	18,732,284	98,101,305	46,842,627	1,909		XXX	163,678,125	0.1	XXX	XXX	65,821,475	97,856,650
34.4 NAIC 4	510,804	27,588,436	55,280,985	32,522		XXX	83,412,747	0.1	XXX	XXX	17,021,489	66,391,258
34.5 NAIC 5	26,023	29,545,791	38,817	12		XXX	29,610,643	0.0	XXX	XXX		29,610,643
34.6 NAIC 6	1,152,289	34,578,837	1,509,347			XXX	37,240,473	0.0	XXX	XXX	16,748,875	20,491,598
34.7 Totals	363,186,682	9,394,104,954	705,578,484	4,230,363	7,684,477	XXX	10,474,784,960	6.6	XXX	XXX	1,897,178,991	8,577,605,969
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1	124,242,052	1,094,622,511				XXX	1,218,864,563	0.8	XXX	XXX		1,218,864,563
35.2 NAIC 2		105,893,941				XXX	105,893,941	0.1	XXX	XXX		105,893,941
35.3 NAIC 3		75,376,000				XXX	75,376,000	0.0	XXX	XXX		75,376,000
35.4 NAIC 4						XXX			XXX	XXX		
35.5 NAIC 5		69,253,479	15,990,571			XXX	85,244,050	0.1	XXX	XXX		85,244,050
35.6 NAIC 6						XXX			XXX	XXX		
35.7 Totals	124,242,052	1,345,145,931	15,990,571			XXX	1,485,378,554	0.9	XXX	XXX		1,485,378,554
36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	4,473,378,985	6,406,737,291	3,982,007,802	112,557,416		XXX	14,974,681,494	9.4	XXX	XXX	10,511,374	14,964,170,120
36.2 NAIC 2	1,413,084,604	2,187,235,411	1,950,124,901	7,517,824		XXX	5,557,962,740	3.5	XXX	XXX		5,557,962,740
36.3 NAIC 3	36,442,078	15,304,555	7,100,000			XXX	58,846,633	0.0	XXX	XXX		58,846,633
36.4 NAIC 4						XXX			XXX	XXX		
36.5 NAIC 5						XXX			XXX	XXX		
36.6 NAIC 6					14,531,269	XXX	14,531,269	0.0	XXX	XXX		14,531,269
36.7 Totals	5,922,905,667	8,609,277,257	5,939,232,703	120,075,240	14,531,269	XXX	20,606,022,136	13.0	XXX	XXX	10,511,374	20,595,510,762

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1	1,845,581,346	1,860,102,837	1,683,646,427	263,067,152		XXX	5,652,397,762	3.6	XXX	XXX		5,652,397,762
37.2 NAIC 2	298,786,115	456,333,117	769,605,790	29,190,434		XXX	1,553,915,456	1.0	XXX	XXX		1,553,915,456
37.3 NAIC 3		27,120,000				XXX	27,120,000	0.0	XXX	XXX		27,120,000
37.4 NAIC 4						XXX			XXX	XXX		
37.5 NAIC 5						XXX			XXX	XXX		
37.6 NAIC 6						XXX			XXX	XXX		
37.7 Totals	2,144,367,461	2,343,555,954	2,453,252,217	292,257,586		XXX	7,233,433,218	4.6	XXX	XXX		7,233,433,218
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	164,608,916	927,029,845	197,257,376	244,470,245	20,056,878	XXX	1,553,423,260	1.0	XXX	XXX	142,460,785	1,410,962,475
38.2 NAIC 2	261,060,394	494,759,560	356,766,783	4,765,583	959,021	XXX	1,118,311,341	0.7	XXX	XXX	1,079,808	1,117,231,533
38.3 NAIC 3	30,478,082	28,831,194	19,933,952			XXX	79,243,228	0.0	XXX	XXX		79,243,228
38.4 NAIC 4	13,752,655	7,873,711				XXX	21,626,366	0.0	XXX	XXX		21,626,366
38.5 NAIC 5	765,200	1,783,886	416,800	10,036	5,701,727	XXX	8,677,649	0.0	XXX	XXX		8,677,649
38.6 NAIC 6					1,677,906	XXX	1,677,906	0.0	XXX	XXX		1,677,906
38.7 Totals	470,665,247	1,460,278,196	574,374,911	249,245,864	28,395,532	XXX	2,782,959,750	1.8	XXX	XXX	143,540,593	2,639,419,157
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1	1,731,526,646	1,254,733,216	566,038,421	115,782,313	2,916,558,408	XXX	6,584,639,004	4.1	XXX	XXX		6,584,639,004
39.2 NAIC 2	258,932,781	465,467,014	125,308,341	46,685,109	1,051,440,378	XXX	1,947,833,623	1.2	XXX	XXX		1,947,833,623
39.3 NAIC 3	1,629,669	5,570,107	10,921,928	26,961,817	163,303,893	XXX	208,387,414	0.1	XXX	XXX		208,387,414
39.4 NAIC 4						XXX			XXX	XXX		
39.5 NAIC 5						XXX			XXX	XXX		
39.6 NAIC 6	261	1,187	1,859	5,446	7,148	XXX	15,901	0.0	XXX	XXX		15,901
39.7 Totals	1,992,089,357	1,725,771,524	702,270,549	189,434,685	4,131,309,827	XXX	8,740,875,942	5.5	XXX	XXX		8,740,875,942
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1	23,708,739	144,283,130	18,117,619			XXX	186,109,488	0.1	XXX	XXX		186,109,488
40.2 NAIC 2		40,966,366				XXX	40,966,366	0.0	XXX	XXX		40,966,366
40.3 NAIC 3						XXX			XXX	XXX		
40.4 NAIC 4						XXX			XXX	XXX		
40.5 NAIC 5						XXX			XXX	XXX		
40.6 NAIC 6						XXX			XXX	XXX		
40.7 Totals	23,708,739	185,249,496	18,117,619			XXX	227,075,854	0.1	XXX	XXX		227,075,854
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1		4,428,700,000	1,412,877,374			XXX	5,841,577,374	3.7	XXX	XXX		5,841,577,374
41.2 NAIC 2	65,971,072	1,533,367,987	2,310,037,058			XXX	3,909,376,117	2.5	XXX	XXX		3,909,376,117
41.3 NAIC 3						XXX			XXX	XXX		
41.4 NAIC 4						XXX			XXX	XXX		
41.5 NAIC 5						XXX			XXX	XXX		
41.6 NAIC 6						XXX			XXX	XXX		
41.7 Totals	65,971,072	5,962,067,987	3,722,914,432			XXX	9,750,953,491	6.1	XXX	XXX		9,750,953,491
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1	2,774,662	107,980,609				XXX	110,755,271	0.1	XXX	XXX		110,755,271
42.2 NAIC 2						XXX			XXX	XXX		
42.3 NAIC 3						XXX			XXX	XXX		
42.4 NAIC 4						XXX			XXX	XXX		
42.5 NAIC 5						XXX			XXX	XXX		
42.6 NAIC 6						XXX			XXX	XXX		
42.7 Totals	2,774,662	107,980,609				XXX	110,755,271	0.1	XXX	XXX		110,755,271

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1						XXX			XXX	XXX		
43.2 NAIC 2						XXX			XXX	XXX		
43.3 NAIC 3						XXX			XXX	XXX		
43.4 NAIC 4						XXX			XXX	XXX		
43.5 NAIC 5						XXX			XXX	XXX		
43.6 NAIC 6						XXX			XXX	XXX		
43.7 Totals						XXX			XXX	XXX		
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1	60,354,174	430,811,204	119,411,699			XXX	610,577,077	0.4	XXX	XXX		610,577,077
44.2 NAIC 2	30,294,636	100,799,285	15,139,855	105,635		XXX	146,339,411	0.1	XXX	XXX	90,730,390	55,609,021
44.3 NAIC 3	5,683,263					XXX	5,683,263	0.0	XXX	XXX		5,683,263
44.4 NAIC 4						XXX			XXX	XXX		
44.5 NAIC 5						XXX			XXX	XXX		
44.6 NAIC 6						XXX			XXX	XXX		
44.7 Totals	96,332,073	531,610,489	134,551,554	105,635		XXX	762,599,751	0.5	XXX	XXX	90,730,390	671,869,361
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1	12,110,373	25,654,579		85,777,319		XXX	123,542,271	0.1	XXX	XXX		123,542,271
45.2 NAIC 2	354,094	1,536,223	2,221,486	28,740,212		XXX	32,852,015	0.0	XXX	XXX		32,852,015
45.3 NAIC 3						XXX			XXX	XXX		
45.4 NAIC 4						XXX			XXX	XXX		
45.5 NAIC 5						XXX			XXX	XXX		
45.6 NAIC 6						XXX			XXX	XXX		
45.7 Totals	12,464,467	27,190,802	2,221,486	114,517,531		XXX	156,394,286	0.1	XXX	XXX		156,394,286
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1	1,562,445	441,910,443	317,180,677	48,004,225	1,890,954	XXX	810,548,744	0.5	XXX	XXX	30,436,456	780,112,288
46.2 NAIC 2	60,199,557	190,127,170				XXX	250,326,727	0.2	XXX	XXX		250,326,727
46.3 NAIC 3		600,000				XXX	600,000	0.0	XXX	XXX		600,000
46.4 NAIC 4						XXX			XXX	XXX		
46.5 NAIC 5						XXX			XXX	XXX		
46.6 NAIC 6						XXX			XXX	XXX		
46.7 Totals	61,762,002	632,637,613	317,180,677	48,004,225	1,890,954	XXX	1,061,475,471	0.7	XXX	XXX	30,436,456	1,031,039,015
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1	352,207,189					XXX	352,207,189	0.2	XXX	XXX		352,207,189
47.2 NAIC 2						XXX			XXX	XXX		
47.3 NAIC 3						XXX			XXX	XXX		
47.4 NAIC 4						XXX			XXX	XXX		
47.5 NAIC 5						XXX			XXX	XXX		
47.6 NAIC 6						XXX			XXX	XXX		
47.7 Totals	352,207,189					XXX	352,207,189	0.2	XXX	XXX		352,207,189
48. Lease-Backed Securities – Full Analysis (Unaffiliated)												
48.1 NAIC 1						XXX			XXX	XXX		
48.2 NAIC 2						XXX			XXX	XXX		
48.3 NAIC 3						XXX			XXX	XXX		
48.4 NAIC 4						XXX			XXX	XXX		
48.5 NAIC 5						XXX			XXX	XXX		
48.6 NAIC 6						XXX			XXX	XXX		
48.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1						XXX			XXX	XXX		
49.2 NAIC 2						XXX			XXX	XXX		
49.3 NAIC 3						XXX			XXX	XXX		
49.4 NAIC 4						XXX			XXX	XXX		
49.5 NAIC 5						XXX			XXX	XXX		
49.6 NAIC 6						XXX			XXX	XXX		
49.7 Totals						XXX			XXX	XXX		
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1	249,162,336	365,968,416				XXX	615,130,752	0.4	XXX	XXX		615,130,752
50.2 NAIC 2	56,922,836	431,445,481	80,571,582			XXX	568,939,899	0.4	XXX	XXX		568,939,899
50.3 NAIC 3	44,010,781	35,140,996				XXX	79,151,777	0.0	XXX	XXX		79,151,777
50.4 NAIC 4		5,672,838				XXX	5,672,838	0.0	XXX	XXX		5,672,838
50.5 NAIC 5						XXX			XXX	XXX		
50.6 NAIC 6		74,203	321,206	914,816	3,071,308	XXX	4,381,533	0.0	XXX	XXX		4,381,533
50.7 Totals	350,095,953	838,301,934	80,892,788	914,816	3,071,308	XXX	1,273,276,799	0.8	XXX	XXX		1,273,276,799
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1		198,298,872				XXX	198,298,872	0.1	XXX	XXX		198,298,872
51.2 NAIC 2	13,638,675	835,821,075				XXX	849,459,750	0.5	XXX	XXX		849,459,750
51.3 NAIC 3						XXX			XXX	XXX		
51.4 NAIC 4						XXX			XXX	XXX		
51.5 NAIC 5						XXX			XXX	XXX		
51.6 NAIC 6						XXX			XXX	XXX		
51.7 Totals	13,638,675	1,034,119,947				XXX	1,047,758,622	0.7	XXX	XXX		1,047,758,622

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 12,281,852,261	36,727,449,242	17,584,088,273	18,518,411,459	9,065,304,491		94,177,105,726	59.3	XXX	XXX	28,025,728,633	66,151,377,093
52.2 NAIC 2	(d) 3,656,073,542	21,439,232,439	18,061,163,271	8,425,095,113	8,518,032,079		60,099,596,444	37.8	XXX	XXX	15,780,436,931	44,319,159,513
52.3 NAIC 3	(d) 214,136,863	1,132,336,095	579,803,012	243,299,146	234,739,230		2,404,314,346	1.5	XXX	XXX	449,695,500	1,954,618,846
52.4 NAIC 4	(d) 150,145,103	631,938,779	715,944,664	16,319,049	16,337,421		1,530,685,016	1.0	XXX	XXX	82,362,061	1,448,322,955
52.5 NAIC 5	(d) 38,052,671	295,215,216	120,117,186	32,044,735	22,886,117		(c) 508,315,925	0.3	XXX	XXX	96,205,566	412,110,359
52.6 NAIC 6	(d) 3,463,507	89,817,449	14,573,469	13,301,588	33,190,568		(c) 154,346,581	0.1	XXX	XXX	35,068,856	119,277,725
52.7 Totals	16,343,723,947	60,315,989,220	37,075,689,875	27,248,471,090	17,890,489,906		158,874,364,038	100.0	XXX	XXX	44,469,497,547	114,404,866,491
52.8 Line 52.7 as a % of Col. 7	10.3	38.0	23.3	17.2	11.3		100.0	XXX	XXX	XXX	28.0	72.0
53. Total Bonds Prior Year												
53.1 NAIC 1	2,131,324,561	7,823,904,274	14,833,589,091	32,493,824,030	21,254,426,540		XXX	XXX	78,537,068,495	59.5	19,693,842,964	58,843,225,532
53.2 NAIC 2	1,172,354,840	13,489,312,188	13,123,080,789	10,756,327,808	10,659,746,106		XXX	XXX	49,200,821,731	37.3	14,677,094,647	34,523,727,084
53.3 NAIC 3	22,095,130	725,796,097	561,196,744	402,174,684	803,629,033		XXX	XXX	2,514,891,688	1.9	528,579,053	1,986,312,635
53.4 NAIC 4	30,655,512	451,253,167	569,805,057	122,687,154	57,134,602		XXX	XXX	1,231,535,492	0.9	119,662,098	1,111,873,394
53.5 NAIC 5	8,237,240	36,953,196	98,020,377	48,810,335	132,390,113		XXX	XXX	(c) 324,411,261	0.2	61,242,955	263,168,306
53.6 NAIC 6	6,754,234	77,373,608	19,571,444	24,738,094	43,362,301		XXX	XXX	(c) 171,799,681	0.1	21,498,440	150,301,241
53.7 Totals	3,371,421,517	22,604,592,530	29,205,263,502	43,848,562,105	32,950,688,695		XXX	XXX	131,980,528,348	100.0	35,101,920,157	96,878,608,192
53.8 Line 53.7 as a % of Col. 9	2.6	17.1	22.1	33.2	25.0		XXX	XXX	100.0	XXX	26.6	73.4
54. Total Publicly Traded Bonds												
54.1 NAIC 1	730,014,182	4,182,545,579	5,587,532,157	13,361,687,545	4,163,949,173		28,025,728,636	17.6	XXX	XXX	28,025,728,636	XXX
54.2 NAIC 2	579,375,606	5,525,534,558	3,219,840,173	2,948,401,862	3,507,284,733		15,780,436,932	9.9	XXX	XXX	15,780,436,932	XXX
54.3 NAIC 3	44,045,766	194,974,813	42,675,305	131,432,318	36,567,297		449,695,499	0.3	XXX	XXX	449,695,499	XXX
54.4 NAIC 4	4,592,580	29,938,733	34,023,444	5,899,441	7,907,863		82,362,061	0.1	XXX	XXX	82,362,061	XXX
54.5 NAIC 5	10,355,446	28,892,084	22,939,194	20,893,040	13,125,802		96,205,566	0.1	XXX	XXX	96,205,566	XXX
54.6 NAIC 6	851,827	19,131,864	4,003,105	5,815,879	5,266,180		35,068,855	0.0	XXX	XXX	35,068,855	XXX
54.7 Totals	1,369,235,407	9,981,017,631	8,911,013,378	16,474,130,085	7,734,101,048		44,469,497,549	28.0	XXX	XXX	44,469,497,549	XXX
54.8 Line 54.7 as a % of Col. 7	3.1	22.4	20.0	37.0	17.4		100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52	0.9	6.3	5.6	10.4	4.9		28.0	XXX	XXX	XXX	28.0	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	11,551,838,079	32,544,903,663	11,996,556,116	5,156,723,914	4,901,355,318		66,151,377,090	41.6	XXX	XXX	XXX	66,151,377,090
55.2 NAIC 2	3,076,697,936	15,913,697,881	14,841,323,098	5,476,693,251	5,010,747,346		44,319,159,512	27.9	XXX	XXX	XXX	44,319,159,512
55.3 NAIC 3	170,091,097	937,361,282	537,127,707	111,866,828	198,171,933		1,954,618,847	1.2	XXX	XXX	XXX	1,954,618,847
55.4 NAIC 4	145,552,523	602,000,046	681,921,220	10,419,608	8,429,558		1,448,322,955	0.9	XXX	XXX	XXX	1,448,322,955
55.5 NAIC 5	27,697,225	266,323,132	97,177,992	11,151,695	9,760,315		412,110,359	0.3	XXX	XXX	XXX	412,110,359
55.6 NAIC 6	2,611,680	70,685,585	10,570,364	7,485,709	27,924,388		119,277,726	0.1	XXX	XXX	XXX	119,277,726
55.7 Totals	14,974,488,540	50,334,971,589	28,164,676,497	10,774,341,005	10,156,388,858		114,404,866,489	72.0	XXX	XXX	XXX	114,404,866,489
55.8 Line 55.7 as a % of Col. 7	13.1	44.0	24.6	9.4	8.9		100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 52	9.4	31.7	17.7	6.8	6.4		72.0	XXX	XXX	XXX	XXX	72.0

(a) Includes $ 61,133,546,664 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 10,408,653,536 current year of bonds with Z designations and $ 4,243,872,852 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 209,192 current year, $ 256,981 prior year of bonds with 5GI designations and $ 21,291,495 current year, $ 24,051,268 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 3,400,223 ; NAIC 2 $ 18,568,618 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			3,736,226,898
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	2,610,981,582		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	66,208,271		2,677,189,853
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	873,967,639		
	3.2 Section 2, Column 19	2,409,714,260		3,283,681,900
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(491,016,129)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			2,009,384,164
7.	Amortization:			
	7.1 Section 1, Column 19	(1,300,690,866)		
	7.2 Section 2, Column 21	(867,769,946)		(2,168,460,812)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	(1,247,826,138)		
	9.2 Section 2, Column 20	(267,399,258)		(1,515,225,396)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			3,513,012,150
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			3,513,012,150

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				79,304,441
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				108,756,075
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus	188,060,516			
	3.14 Section 1, Column 18, prior year	79,304,442	108,756,074	108,756,074	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	188,060,516			
	3.24 Section 1, Column 19, prior year plus	79,304,442			
	3.25 SSAP No. 108 Adjustments		108,756,074	108,756,074	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			155,143,509	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	155,143,509			
	4.23 SSAP No. 108 Adjustments		155,143,509		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				188,060,515
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				188,060,515

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1D	2,000,000	2,901,300	2,000,987	05/15/2006	01/25/2037	Credit Default Swap		(75,118)	912810-TC-2	US TREASURY N/B	1A	2,901,300	2,076,105
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1D	3,000,000	4,351,950	3,001,481	05/15/2006	01/25/2037	Credit Default Swap		(112,676)	912810-TC-2	US TREASURY N/B	1A	4,351,950	3,114,158
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	2C	5,000,000	5,054,370	4,149,327	05/15/2006	01/25/2037	Credit Default Swap		(187,794)	037411-AW-5	Apache Corp Sr. Unsecured	2C	5,054,370	4,337,121
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F	1,000,000,000		941,091	09/30/2025	03/30/2032	Interest Rate Swap		941,091					
04687#AA6	Structured Credit Callable Fixed Bond Replication	2B		7,396,419	7,773,488	09/30/2025	03/30/2032	Interest Rate Swap			000370-AU-3	ABBSL 2021-3A D1R	2B	7,396,419	7,773,488
04687#AA6	Structured Credit Callable Fixed Bond Replication	1C		17,600,000	17,513,109	09/30/2025	03/30/2032	Interest Rate Swap			00111W-AC-9	ABPCI 2024-18A B	1C	17,600,000	17,513,109
04687#AA6	Structured Credit Callable Fixed Bond Replication	1E		985,781	999,966	09/30/2025	03/30/2032	Interest Rate Swap			00118X-AY-2	AGL 2022-22A CR	1E	985,781	999,966
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		6,375,000	6,310,791	09/30/2025	03/30/2032	Interest Rate Swap			00120D-AQ-9	AGL 2022-17A DR	2C	6,375,000	6,310,791
04687#AA6	Structured Credit Callable Fixed Bond Replication	2B		8,867,593	8,787,830	09/30/2025	03/30/2032	Interest Rate Swap			00121M-AJ-4	AGL 2024-37A D1	2B	8,867,593	8,787,830
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	8,978,211	09/30/2025	03/30/2032	Interest Rate Swap			00177L-AN-0	AMMC 2021-24A CR	1F	9,000,000	8,978,211
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		8,800,000	8,786,589	09/30/2025	03/30/2032	Interest Rate Swap			00177L-AQ-3	AMMC 2021-24A DR	2C	8,800,000	8,786,589
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		11,250,000	11,223,056	09/30/2025	03/30/2032	Interest Rate Swap			00851W-AQ-2	AGL 2021-14A CR	1F	11,250,000	11,223,056
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		13,000,000	12,903,332	09/30/2025	03/30/2032	Interest Rate Swap			00851W-AS-8	AGL 2021-14A DR	2C	13,000,000	12,903,332
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		94,000,000	92,968,914	09/30/2025	03/30/2032	Interest Rate Swap			03665J-AU-2	ANTR 2017-1A CRR	1F	94,000,000	92,968,914
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		75,000,000	74,380,800	09/30/2025	03/30/2032	Interest Rate Swap			03665J-AW-8	ANTR 2017-1A DRR	2C	75,000,000	74,380,800
04687#AA6	Structured Credit Callable Fixed Bond Replication	1C		15,000,000	14,933,610	09/30/2025	03/30/2032	Interest Rate Swap			03990H-AE-8	Ares Loan Funding IX - Tranche	1C	15,000,000	14,933,610
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		17,400,000	17,342,023	09/30/2025	03/30/2032	Interest Rate Swap			03990H-AG-3	Ares Loan Funding IX - Tranche	1F	17,400,000	17,342,023
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		15,000,000	14,999,505	09/30/2025	03/30/2032	Interest Rate Swap			03990H-AJ-7	Ares Loan Funding IX - Tranche	2C	15,000,000	14,999,505
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		2,460,632	2,571,962	09/30/2025	03/30/2032	Interest Rate Swap			054978-AS-0	BBAM 2022-1A D1R	2C	2,460,632	2,571,962
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		11,500,000	11,554,717	09/30/2025	03/30/2032	Interest Rate Swap			05555G-AE-2	BCMM 2024-1A C	1F	11,500,000	11,554,717
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		2,002,898	1,986,342	09/30/2025	03/30/2032	Interest Rate Swap			05766G-AJ-6	BOBA 2021-2A D	2C	2,002,898	1,986,342
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		1,453,158	1,500,926	09/30/2025	03/30/2032	Interest Rate Swap			107921-AJ-7	BRDGS 2025-1A D1A	2C	1,453,158	1,500,926
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		10,760,591	10,774,577	09/30/2025	03/30/2032	Interest Rate Swap			13876N-BA-0	CANYC 2020-2A CR2	1F	10,760,591	10,774,577
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		14,400,000	14,274,490	09/30/2025	03/30/2032	Interest Rate Swap			13876N-BC-6	CANYC 2020-2A DR2	2C	14,400,000	14,274,490
04687#AA6	Structured Credit Callable Fixed Bond Replication	1E		11,400,000	11,361,924	09/30/2025	03/30/2032	Interest Rate Swap			13877L-AY-2	CANYC 2022-2A CR	1E	11,400,000	11,361,924
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		8,100,000	8,072,663	09/30/2025	03/30/2032	Interest Rate Swap			13877L-BA-3	CANYC 2022-2A D1R	2A	8,100,000	8,072,663
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		13,645,000	13,600,858	09/30/2025	03/30/2032	Interest Rate Swap			142915-AG-2	CGMS 2024-8A C	1F	13,645,000	13,600,858
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		14,700,000	14,699,192	09/30/2025	03/30/2032	Interest Rate Swap			142915-AJ-6	CGMS 2024-8A D1	2C	14,700,000	14,699,192
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		13,050,000	13,117,873	09/30/2025	03/30/2032	Interest Rate Swap			17181N-AL-8	CIFC 2018-1A D1R	2C	13,050,000	13,117,873
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		18,200,000	18,141,978	09/30/2025	03/30/2032	Interest Rate Swap			25255J-AQ-0	DCLO 2022-3A BR	1F	18,200,000	18,141,978

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		16,800,000	16,756,186	09/30/2025	03/30/2032	Interest Rate Swap			25255J-AS-6	DCLO 2022-3A CR	2C	16,800,000	16,756,186
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		1,736,969	1,751,104	09/30/2025	03/30/2032	Interest Rate Swap			26253H-AJ-0	DRSLF 2025-123A D1	2C	1,736,969	1,751,104
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		1,994,490	2,001,242	09/30/2025	03/30/2032	Interest Rate Swap			26253V-AG-5	DRSLF 2024-121A C	1F	1,994,490	2,001,242
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		8,207,000	8,206,614	09/30/2025	03/30/2032	Interest Rate Swap			29003W-AU-9	ELM14 2022-1A DR	2C	8,207,000	8,206,614
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		3,850,000	3,836,625	09/30/2025	03/30/2032	Interest Rate Swap			29247B-AS-6	EMPWR 2023-2A CR	1F	3,850,000	3,836,625
04687#AA6	Structured Credit Callable Fixed Bond Replication	2B		14,700,000	14,699,324	09/30/2025	03/30/2032	Interest Rate Swap			34966V-AJ-1	FCBSL 2024-4A D1	2B	14,700,000	14,699,324
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		5,800,000	5,794,757	09/30/2025	03/30/2032	Interest Rate Swap			38177Y-AQ-5	GCBSL 2021-53A CR	1F	5,800,000	5,794,757
04687#AA6	Structured Credit Callable Fixed Bond Replication	1A		105,000,000	103,374,075	09/30/2025	03/30/2032	Interest Rate Swap			381936-AC-7	GOCAP 2021-59A A2R	1A	105,000,000	103,374,075
04687#AA6	Structured Credit Callable Fixed Bond Replication	1C		106,500,000	105,330,098	09/30/2025	03/30/2032	Interest Rate Swap			381936-AE-3	GOCAP 2021-59A BR	1C	106,500,000	105,330,098
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		77,500,000	76,618,205	09/30/2025	03/30/2032	Interest Rate Swap			381936-AG-8	GOCAP 2021-59A CR	1F	77,500,000	76,618,205
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		23,500,000	23,404,567	09/30/2025	03/30/2032	Interest Rate Swap			381936-AJ-2	GOCAP 2021-59A DR	2C	23,500,000	23,404,567
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		2,898,186	2,999,862	09/30/2025	03/30/2032	Interest Rate Swap			55820Y-AW-7	MDPK 2018-27A D1R	2C	2,898,186	2,999,862
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		6,650,000	6,640,231	09/30/2025	03/30/2032	Interest Rate Swap			55954K-BC-8	MAGNE 2017-19A DRR	2C	6,650,000	6,640,231
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		3,403,646	3,465,497	09/30/2025	03/30/2032	Interest Rate Swap			55954Y-BC-8	MAGNE 2020-26A D1R2	2C	3,403,646	3,465,497
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		2,900,491	2,991,885	09/30/2025	03/30/2032	Interest Rate Swap			671026-AS-1	OCP 2021-23A D1R	2C	2,900,491	2,991,885
04687#AA6	Structured Credit Callable Fixed Bond Replication	2B		1,691,009	1,796,366	09/30/2025	03/30/2032	Interest Rate Swap			67579E-AJ-8	OCT75 2025-1A D1	2B	1,691,009	1,796,366
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		1,481,753	1,495,061	09/30/2025	03/30/2032	Interest Rate Swap			69703W-AJ-3	PLMRS 2024-4A D1	2C	1,481,753	1,495,061
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		14,740,000	14,739,071	09/30/2025	03/30/2032	Interest Rate Swap			72134A-AW-5	PIPK 2021-9A D1R	2C	14,740,000	14,739,071
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		27,300,000	27,149,659	09/30/2025	03/30/2032	Interest Rate Swap			749762-AE-0	RRAM 2025-40A B	1F	27,300,000	27,149,659
04687#AA6	Structured Credit Callable Fixed Bond Replication	1C		11,183,000	11,100,715	09/30/2025	03/30/2032	Interest Rate Swap			74983A-AL-7	RRAM 2021-19A A2R	1C	11,183,000	11,100,715
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		39,200,000	39,070,875	09/30/2025	03/30/2032	Interest Rate Swap			74983A-AN-3	RRAM 2021-19A BR	1F	39,200,000	39,070,875
04687#AA6	Structured Credit Callable Fixed Bond Replication	1E		17,000,000	16,943,526	09/30/2025	03/30/2032	Interest Rate Swap			74988F-AG-2	RRAM 2025-38A B	1E	17,000,000	16,943,526
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		14,400,000	14,255,438	09/30/2025	03/30/2032	Interest Rate Swap			74988F-AJ-6	RRAM 2025-38A C1	2A	14,400,000	14,255,438
04687#AA6	Structured Credit Callable Fixed Bond Replication	1C		16,325,000	16,292,072	09/30/2025	03/30/2032	Interest Rate Swap			74989M-AQ-4	RRAM 2023-26A A2R	1C	16,325,000	16,292,072
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	9,974,780	09/30/2025	03/30/2032	Interest Rate Swap			74989U-AN-3	RRAM 2022-20A BR	1F	10,000,000	9,974,780
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		6,500,000	6,449,534	09/30/2025	03/30/2032	Interest Rate Swap			74989U-AQ-6	RRAM 2022-20A CR	2C	6,500,000	6,449,534
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		8,325,930	8,370,211	09/30/2025	03/30/2032	Interest Rate Swap			749972-AG-0	RAD 2024-27A C	1F	8,325,930	8,370,211
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		2,616,174	2,741,693	09/30/2025	03/30/2032	Interest Rate Swap			749972-AJ-4	RAD 2024-27A D1	2C	2,616,174	2,741,693
04687#AA6	Structured Credit Callable Fixed Bond Replication	1E		26,400,000	26,313,778	09/30/2025	03/30/2032	Interest Rate Swap			75000H-BG-8	RRAM 2022-24A BR2	1E	26,400,000	26,313,778
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		21,500,000	21,429,179	09/30/2025	03/30/2032	Interest Rate Swap			75000H-BN-3	RRAM 2022-24A C1A2	2A	21,500,000	21,429,179

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		13,825,000	13,851,489	09/30/2025	03/30/2032	Interest Rate Swap			75009N-AG-7	RAD 2020-9A CR	1F	13,825,000	13,851,489
04687#AA6	Structured Credit Callable Fixed Bond Replication	2A		10,100,000	10,099,626	09/30/2025	03/30/2032	Interest Rate Swap			75009N-AJ-1	RAD 2020-9A D1R	2A	10,100,000	10,099,626
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		8,643,000	8,642,585	09/30/2025	03/30/2032	Interest Rate Swap			83012K-AU-1	SIXST 2021-19A D1R	2C	8,643,000	8,642,585
04687#AA6	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	12,028,272	09/30/2025	03/30/2032	Interest Rate Swap			88238E-AE-8	TCIFC 2024-2A B	1C	12,000,000	12,028,272
04687#AA6	Structured Credit Callable Fixed Bond Replication	1F		15,000,000	14,951,685	09/30/2025	03/30/2032	Interest Rate Swap			88238E-AG-3	TCIFC 2024-2A C	1F	15,000,000	14,951,685
04687#AA6	Structured Credit Callable Fixed Bond Replication	2C		16,000,000	15,968,176	09/30/2025	03/30/2032	Interest Rate Swap			88238E-AJ-7	TCIFC 2024-2A D1	2C	16,000,000	15,968,176
04687#AG3	Structured Credit Callable Fixed Bond Replication	1G	1,000,000,000	19,121		10/02/2025	03/30/2032	Interest Rate Swap		19,121					
04687#AG3	Structured Credit Callable Fixed Bond Replication	2B		58,950,000	58,950,000	10/02/2025	03/30/2032	Interest Rate Swap			02300A-AC-4	AMAPS 1 LLC - Tranche B Note	2B	58,950,000	58,950,000
04687#AG3	Structured Credit Callable Fixed Bond Replication	2C		20,000,000	20,000,000	10/02/2025	03/30/2032	Interest Rate Swap			03770*-AB-8	Apollo Asset-Backed Finance Lending Company, L.P. - C	2C	20,000,000	20,000,000
04687#AG3	Structured Credit Callable Fixed Bond Replication	2B		80,000,000	80,000,000	10/02/2025	03/30/2032	Interest Rate Swap			03770*-AC-6	Apollo Asset-Backed Finance Lending Company, L.P. - B	2B	80,000,000	80,000,000
04687#AG3	Structured Credit Callable Fixed Bond Replication	1D		146,810,811	146,282,292	10/02/2025	03/30/2032	Interest Rate Swap			04940#-AA-9	ATLAS SECURITIZED PRODUCTS FUNDING - A	1D	146,810,811	146,282,292
04687#AG3	Structured Credit Callable Fixed Bond Replication	2B		12,953,895	12,953,895	10/02/2025	03/30/2032	Interest Rate Swap			04940#-AB-7	ATLAS SECURITIZED PRODUCTS FUNDING - b	2B	12,953,895	12,953,895
04687#AG3	Structured Credit Callable Fixed Bond Replication	1F		454,727,017	454,132,255	10/02/2025	03/30/2032	Interest Rate Swap			04941*-AC-8	ATLAS Funding 1 A1B	1F	454,727,017	454,132,255
04687#AG3	Structured Credit Callable Fixed Bond Replication	1G		259,455,000	259,455,000	10/02/2025	03/30/2032	Interest Rate Swap			35138C-AE-4	Fox Hedge LP - B	1G	259,455,000	259,455,000
04687#AG3	Structured Credit Callable Fixed Bond Replication	2B		142,545,000	142,545,000	10/02/2025	03/30/2032	Interest Rate Swap			35138C-AF-1	Fox Hedge LP - C	2B	142,545,000	142,545,000
04687#AF5	Structured Credit Callable Fixed Bond Replication	1E	1,000,000,000		(972,865)	10/02/2025	03/30/2032	Interest Rate Swap		(972,865)					
04687#AF5	Structured Credit Callable Fixed Bond Replication	1F		286,950,000	286,950,000	10/02/2025	03/30/2032	Interest Rate Swap			02300A-AA-8	AMAPS 1 LLC - Tranche A Note	1F	286,950,000	286,950,000
04687#AF5	Structured Credit Callable Fixed Bond Replication	1F		460,000,000	460,000,000	10/02/2025	03/30/2032	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING, ...	1F	460,000,000	460,000,000
04687#AF5	Structured Credit Callable Fixed Bond Replication	1C		411,047,132	410,512,770	10/02/2025	03/30/2032	Interest Rate Swap			04941*-AA-2	ATLAS Funding 1 A1A	1C	411,047,132	410,512,770
04687#AH1	Structured Credit Callable Fixed Bond Replication	1E	1,000,000,000		701,686	10/02/2025	03/30/2032	Interest Rate Swap		701,686					
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		5,486,250	5,460,973	10/02/2025	03/30/2032	Interest Rate Swap			00112H-AC-1	ACREC 2025-FL3 AS	1A	5,486,250	5,460,973
04687#AH1	Structured Credit Callable Fixed Bond Replication	1D		3,906,520	3,910,897	10/02/2025	03/30/2032	Interest Rate Swap			00112H-AE-7	ACREC 2025-FL3 B	1D	3,906,520	3,910,897
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		36,843,660	37,029,537	10/02/2025	03/30/2032	Interest Rate Swap			00501D-AB-1	ACRES 2025-FL3 AS	1A	36,843,660	37,029,537
04687#AH1	Structured Credit Callable Fixed Bond Replication	1D		36,150,326	36,401,728	10/02/2025	03/30/2032	Interest Rate Swap			00501D-AC-9	ACRES 2025-FL3 B	1D	36,150,326	36,401,728
04687#AH1	Structured Credit Callable Fixed Bond Replication	1G		15,068,921	15,179,257	10/02/2025	03/30/2032	Interest Rate Swap			00501D-AD-7	ACRES 2025-FL3 C	1G	15,068,921	15,179,257
04687#AH1	Structured Credit Callable Fixed Bond Replication	2B		9,940,682	10,012,645	10/02/2025	03/30/2032	Interest Rate Swap			00501D-AE-5	ACRES 2025-FL3 D	2B	9,940,682	10,012,645
04687#AH1	Structured Credit Callable Fixed Bond Replication	2C		4,677,972	4,711,374	10/02/2025	03/30/2032	Interest Rate Swap			00501D-AF-2	ACRES 2025-FL3 E	2C	4,677,972	4,711,374
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		4,662,292	4,799,445	10/02/2025	03/30/2032	Interest Rate Swap			01448M-AB-5	ALESC 3A A2	1A	4,662,292	4,799,445
04687#AH1	Structured Credit Callable Fixed Bond Replication	1D		9,059,845	9,530,051	10/02/2025	03/30/2032	Interest Rate Swap			03844C-AB-3	Aqua AssetCo Borrower Trust D - A2	1D	9,059,845	9,530,051
04687#AH1	Structured Credit Callable Fixed Bond Replication	1G		5,602,783	6,039,240	10/02/2025	03/30/2032	Interest Rate Swap			03844C-AD-9	Aqua AssetCo Borrower Trust D - B	1G	5,602,783	6,039,240

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AH1	Structured Credit Callable Fixed Bond Replication	2B		3,361,670	3,834,657	10/02/2025	03/30/2032	Interest Rate Swap			03844C-AE-7	Aqua AssetCo Borrower Trust D - C	2B	3,361,670	3,834,657
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		9,652,854	10,038,738	10/02/2025	03/30/2032	Interest Rate Swap			040104-PD-7	ARSI 2005-W3 M2	1A	9,652,854	10,038,738
04687#AH1	Structured Credit Callable Fixed Bond Replication	1G		5,573,323	5,556,844	10/02/2025	03/30/2032	Interest Rate Swap			05555M-AG-4	BDS 2024-FL13 C	1G	5,573,323	5,556,844
04687#AH1	Structured Credit Callable Fixed Bond Replication	2B		3,483,159	3,472,140	10/02/2025	03/30/2032	Interest Rate Swap			05555M-AJ-8	BDS 2024-FL13 D	2B	3,483,159	3,472,140
04687#AH1	Structured Credit Callable Fixed Bond Replication	1G		1,800,000	1,803,105	10/02/2025	03/30/2032	Interest Rate Swap			05556E-AG-1	BDS 2025-FL15 C	1G	1,800,000	1,803,105
04687#AH1	Structured Credit Callable Fixed Bond Replication	2B		6,300,000	6,310,820	10/02/2025	03/30/2032	Interest Rate Swap			05556E-AJ-5	BDS 2025-FL15 D	2B	6,300,000	6,310,820
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		17,630,813	17,727,046	10/02/2025	03/30/2032	Interest Rate Swap			05615K-AC-5	BSPDF 2025-FL2 AS	1A	17,630,813	17,727,046
04687#AH1	Structured Credit Callable Fixed Bond Replication	1D		21,937,139	22,259,833	10/02/2025	03/30/2032	Interest Rate Swap			05615K-AE-1	BSPDF 2025-FL2 B	1D	21,937,139	22,259,833
04687#AH1	Structured Credit Callable Fixed Bond Replication	1G		16,377,099	16,624,056	10/02/2025	03/30/2032	Interest Rate Swap			05615K-AG-6	BSPDF 2025-FL2 C	1G	16,377,099	16,624,056
04687#AH1	Structured Credit Callable Fixed Bond Replication	1G		3,985,790	4,010,622	10/02/2025	03/30/2032	Interest Rate Swap			05619B-AG-2	BSPRT 2025-FL12 C	1G	3,985,790	4,010,622
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		2,299,338	6,531,854	10/02/2025	03/30/2032	Interest Rate Swap			07388C-AF-7	BSABS 2006-HE5 M2	1A	2,299,338	6,531,854
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		75,000,000	75,222,863	10/02/2025	03/30/2032	Interest Rate Swap			088928-AA-4	BHMS 2025-ATLS A	1A	75,000,000	75,222,863
04687#AH1	Structured Credit Callable Fixed Bond Replication	1D		19,135,999	19,330,271	10/02/2025	03/30/2032	Interest Rate Swap			26860F-AB-6	ELMCL 2024-GTWY B	1D	19,135,999	19,330,271
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		10,984,986	10,995,427	10/02/2025	03/30/2032	Interest Rate Swap			362414-AC-8	GWT 2024-WLF2 B	1A	10,984,986	10,995,427
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		10,426,101	10,435,565	10/02/2025	03/30/2032	Interest Rate Swap			362414-AE-4	GWT 2024-WLF2 C	1A	10,426,101	10,435,565
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		10,385,825	10,424,004	10/02/2025	03/30/2032	Interest Rate Swap			362414-AG-9	GWT 2024-WLF2 D	1A	10,385,825	10,424,004
04687#AH1	Structured Credit Callable Fixed Bond Replication	1C		5,211,214	5,212,408	10/02/2025	03/30/2032	Interest Rate Swap			36270A-AB-0	GSMBS 2024-HE1 M1	1C	5,211,214	5,212,408
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		89,551,488	90,220,779	10/02/2025	03/30/2032	Interest Rate Swap			45339N-AA-4	INCREF 2025-FL1 A	1A	89,551,488	90,220,779
04687#AH1	Structured Credit Callable Fixed Bond Replication	2C		1,337,219	1,328,926	10/02/2025	03/30/2032	Interest Rate Swap			45660L-VZ-9	INDX 2005-AR18 1A1	2C	1,337,219	1,328,926
04687#AH1	Structured Credit Callable Fixed Bond Replication	2C		8,345,425	8,275,772	10/02/2025	03/30/2032	Interest Rate Swap			45660L-VZ-9	INDX 2005-AR18 1A1	2C	8,345,425	8,275,772
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		8,151,061	8,258,824	10/02/2025	03/30/2032	Interest Rate Swap			52522C-AB-9	LXS 2006-14N 1A1B	1A	8,151,061	8,258,824
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		29,925,000	29,934,927	10/02/2025	03/30/2032	Interest Rate Swap			539910-AA-7	LMREC 2024-CRE5 A	1A	29,925,000	29,934,927
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		295,404,154	296,452,851	10/02/2025	03/30/2032	Interest Rate Swap			55285H-AA-0	MF1 2022-B1 A	1A	295,404,154	296,452,851
04687#AH1	Structured Credit Callable Fixed Bond Replication	1D		23,405,411	23,236,460	10/02/2025	03/30/2032	Interest Rate Swap			55285H-AE-2	MF1 2022-B1 B	1D	23,405,411	23,236,460
04687#AH1	Structured Credit Callable Fixed Bond Replication	2C		25,660,667	24,643,412	10/02/2025	03/30/2032	Interest Rate Swap			55285H-AL-6	MF1 2022-B1 E	2C	25,660,667	24,643,412
04687#AH1	Structured Credit Callable Fixed Bond Replication	2C		32,484,919	30,698,117	10/02/2025	03/30/2032	Interest Rate Swap			55285H-AN-2	MF1 2022-B1 F	2C	32,484,919	30,698,117
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		24,883,635	24,977,297	10/02/2025	03/30/2032	Interest Rate Swap			55287E-AC-1	MF1 2024-FL16 AS	1A	24,883,635	24,977,297
04687#AH1	Structured Credit Callable Fixed Bond Replication	1D		9,213,443	9,245,199	10/02/2025	03/30/2032	Interest Rate Swap			55287E-AE-7	MF1 2024-FL16 B	1D	9,213,443	9,245,199
04687#AH1	Structured Credit Callable Fixed Bond Replication	1G		11,765,996	11,798,416	10/02/2025	03/30/2032	Interest Rate Swap			55287E-AG-2	MF1 2024-FL16 C	1G	11,765,996	11,798,416
04687#AH1	Structured Credit Callable Fixed Bond Replication	2B		9,373,093	9,349,348	10/02/2025	03/30/2032	Interest Rate Swap			55287E-AJ-6	MF1 2024-FL16 D	2B	9,373,093	9,349,348

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		11,065,950	11,112,624	10/02/2025	03/30/2032	Interest Rate Swap			58003M-AC-0	MF1 2024-FL15 AS	1A	11,065,950	11,112,624
04687#AH1	Structured Credit Callable Fixed Bond Replication	1D		4,386,375	4,402,311	10/02/2025	03/30/2032	Interest Rate Swap			58003M-AE-6	MF1 2024-FL15 B	1D	4,386,375	4,402,311
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		60,000,000	60,786,930	10/02/2025	03/30/2032	Interest Rate Swap			592918-AC-0	MF1 2025-B2 AS	1A	60,000,000	60,786,930
04687#AH1	Structured Credit Callable Fixed Bond Replication	2B		11,327,000	11,493,364	10/02/2025	03/30/2032	Interest Rate Swap			592918-AJ-5	MF1 2025-B2 D	2B	11,327,000	11,493,364
04687#AH1	Structured Credit Callable Fixed Bond Replication	1G		11,970,000	11,990,654	10/02/2025	03/30/2032	Interest Rate Swap			59319C-AG-0	MF1 2025-FL20 C	1G	11,970,000	11,990,654
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		16,962,927	17,020,487	10/02/2025	03/30/2032	Interest Rate Swap			69291W-AC-6	PFP 2024-11 AS	1A	16,962,927	17,020,487
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		11,093,973	11,148,080	10/02/2025	03/30/2032	Interest Rate Swap			69382J-AB-7	PFP 2025-12 AS	1A	11,093,973	11,148,080
04687#AH1	Structured Credit Callable Fixed Bond Replication	1D		5,537,156	5,562,039	10/02/2025	03/30/2032	Interest Rate Swap			69382J-AC-5	PFP 2025-12 B	1D	5,537,156	5,562,039
04687#AH1	Structured Credit Callable Fixed Bond Replication	1G		8,217,779	8,254,527	10/02/2025	03/30/2032	Interest Rate Swap			69382J-AD-3	PFP 2025-12 C	1G	8,217,779	8,254,527
04687#AH1	Structured Credit Callable Fixed Bond Replication	1G		12,000,000	12,043,200	10/02/2025	03/30/2032	Interest Rate Swap			70475#-AA-3	Project Pearl Financing	1G	12,000,000	12,043,200
04687#AH1	Structured Credit Callable Fixed Bond Replication	2C		6,388,684	6,036,664	10/02/2025	03/30/2032	Interest Rate Swap			751150-AA-1	RALI 2006-QO7 1A1	2C	6,388,684	6,036,664
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		4,752,392	5,046,381	10/02/2025	03/30/2032	Interest Rate Swap			761118-WR-5	RALI 2006-QO3 A3	1A	4,752,392	5,046,381
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		6,012,546	6,012,546	10/02/2025	03/30/2032	Interest Rate Swap			86361X-AA-7	SAMI 2006-AR8 A1BG	1A	6,012,546	6,012,546
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		42,168,725	42,525,849	10/02/2025	03/30/2032	Interest Rate Swap			91835W-AA-7	Varde Partners Inc	1A	42,168,725	42,525,849
04687#AH1	Structured Credit Callable Fixed Bond Replication	1A		6,798,343	6,861,688	10/02/2025	03/30/2032	Interest Rate Swap			91835W-AC-3	Varde Partners Inc	1A	6,798,343	6,861,688
04687#AH1	Structured Credit Callable Fixed Bond Replication	1D		5,404,046	5,455,453	10/02/2025	03/30/2032	Interest Rate Swap			91835W-AE-9	Varde Partners Inc	1D	5,404,046	5,455,453
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1E	250,000,000		(966,344)	10/02/2025	12/30/2032	Interest Rate Swap		(966,344)					
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1A		15,000,000	14,902,380	10/02/2025	12/30/2032	Interest Rate Swap			03665L-AN-3	ANTR 2018-3A A2R	1A	15,000,000	14,902,380
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1C		51,500,000	50,997,154	10/02/2025	12/30/2032	Interest Rate Swap			03665L-AQ-6	ANTR 2018-3A BR	1C	51,500,000	50,997,154
04687#AQ1	Structured Credit Callable Fixed Bond Replication	2C		8,000,000	7,979,232	10/02/2025	12/30/2032	Interest Rate Swap			06763D-AF-2	BABSN 2024-4A D1	2C	8,000,000	7,979,232
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1C		8,000,000	7,985,360	10/02/2025	12/30/2032	Interest Rate Swap			12553D-AW-7	CIFC 2019-1A BR2	1C	8,000,000	7,985,360
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1C		27,000,000	27,046,035	10/02/2025	12/30/2032	Interest Rate Swap			25255L-AU-6	DCLO 2021-2A A2R	1C	27,000,000	27,046,035
04687#AQ1	Structured Credit Callable Fixed Bond Replication	2C		7,695,000	7,721,840	10/02/2025	12/30/2032	Interest Rate Swap			25255R-AS-8	DCLO 2023-5A C1R	2C	7,695,000	7,721,840
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1C		60,000,000	60,104,280	10/02/2025	12/30/2032	Interest Rate Swap			29001M-AE-9	ELM34 2024-10A B	1C	60,000,000	60,104,280
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1F		33,950,000	33,871,406	10/02/2025	12/30/2032	Interest Rate Swap			74971C-AN-3	RRAM 2021-16A BR	1F	33,950,000	33,871,406
04687#AQ1	Structured Credit Callable Fixed Bond Replication	2C		27,570,000	27,569,063	10/02/2025	12/30/2032	Interest Rate Swap			749752-AU-5	RRAM 2021-18A C1R	2C	27,570,000	27,569,063
04687#AQ1	Structured Credit Callable Fixed Bond Replication	2B		15,075,000	14,952,983	10/02/2025	12/30/2032	Interest Rate Swap			749764-AJ-5	RRAM 2025-41A C1A	2B	15,075,000	14,952,983
04687#AQ1	Structured Credit Callable Fixed Bond Replication	1F		44,160,000	44,057,549	10/02/2025	12/30/2032	Interest Rate Swap			74980Q-AS-0	RRAM 2021-17A BR	1F	44,160,000	44,057,549
04687#AC2	Structured Credit Fixed Bond Replication	1G	150,000,000		(92,262)	10/02/2025	10/20/2028	Interest Rate Swap		(92,262)					
04687#AC2	Structured Credit Fixed Bond Replication	1F		878,000	874,880	10/02/2025	10/20/2028	Interest Rate Swap			00092P-AJ-2	AIMCO 2025-24A C	1F	878,000	874,880

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,173,000	1,172,578	10/02/2025	10/20/2028	Interest Rate Swap			00092P-AL-7	AIMCO 2025-24A D	2C	1,173,000	1,172,578
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,625,000	1,619,626	10/02/2025	10/20/2028	Interest Rate Swap			00121P-AJ-7	AGL 2025-41A D1	2C	1,625,000	1,619,626
04687#AC2	Structured Credit Fixed Bond Replication	1A		7,500,000	7,506,893	10/02/2025	10/20/2028	Interest Rate Swap			03330D-AA-4	ANCHF 2024-17A A	1A	7,500,000	7,506,893
04687#AC2	Structured Credit Fixed Bond Replication	1D		3,454,000	3,460,842	10/02/2025	10/20/2028	Interest Rate Swap			03330D-AC-0	ANCHF 2024-17A B	1D	3,454,000	3,460,842
04687#AC2	Structured Credit Fixed Bond Replication	1G		1,035,000	1,036,566	10/02/2025	10/20/2028	Interest Rate Swap			03330D-AE-6	ANCHF 2024-17A C	1G	1,035,000	1,036,566
04687#AC2	Structured Credit Fixed Bond Replication	2C		920,000	922,109	10/02/2025	10/20/2028	Interest Rate Swap			03330D-AG-1	ANCHF 2024-17A D1	2C	920,000	922,109
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,100,000	1,103,453	10/02/2025	10/20/2028	Interest Rate Swap			03990K-AJ-0	ARES 2025-77A D1	2C	1,100,000	1,103,453
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,960,000	1,962,979	10/02/2025	10/20/2028	Interest Rate Swap			04020T-AG-9	ARES 2024-ALF6A C	1F	1,960,000	1,962,979
04687#AC2	Structured Credit Fixed Bond Replication	2C		2,100,000	2,094,742	10/02/2025	10/20/2028	Interest Rate Swap			04020T-AJ-3	ARES 2024-ALF6A D	2C	2,100,000	2,094,742
04687#AC2	Structured Credit Fixed Bond Replication	1F		2,700,000	2,704,901	10/02/2025	10/20/2028	Interest Rate Swap			04020W-AG-2	ARES 2024-72A C	1F	2,700,000	2,704,901
04687#AC2	Structured Credit Fixed Bond Replication	2C		5,000,000	4,990,510	10/02/2025	10/20/2028	Interest Rate Swap			04020W-AJ-6	ARES 2024-72A D	2C	5,000,000	4,990,510
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,600,000	1,605,758	10/02/2025	10/20/2028	Interest Rate Swap			05555J-AG-1	BBAM 2024-4A B	1F	1,600,000	1,605,758
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,403,931	1,497,975	10/02/2025	10/20/2028	Interest Rate Swap			05876H-AJ-1	BALLY 2024-28A C1	2C	1,403,931	1,497,975
04687#AC2	Structured Credit Fixed Bond Replication	2C		950,000	949,691	10/02/2025	10/20/2028	Interest Rate Swap			06764L-AE-6	BABSN 2025-2A D1	2C	950,000	949,691
04687#AC2	Structured Credit Fixed Bond Replication	1F		247,259	250,320	10/02/2025	10/20/2028	Interest Rate Swap			12572V-AE-4	CIFC 2025-1A C	1F	247,259	250,320
04687#AC2	Structured Credit Fixed Bond Replication	2C		480,792	500,637	10/02/2025	10/20/2028	Interest Rate Swap			14316K-BC-8	CGMS 2021-2A D1R	2C	480,792	500,637
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,525,000	1,516,318	10/02/2025	10/20/2028	Interest Rate Swap			14320E-AE-3	CGMS 2025-3A C	1F	1,525,000	1,516,318
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,850,000	1,843,038	10/02/2025	10/20/2028	Interest Rate Swap			14320E-AG-8	CGMS 2025-3A D	2C	1,850,000	1,843,038
04687#AC2	Structured Credit Fixed Bond Replication	2C		620,000	618,309	10/02/2025	10/20/2028	Interest Rate Swap			29003Y-AQ-4	ELM23 2023-2A DR	2C	620,000	618,309
04687#AC2	Structured Credit Fixed Bond Replication	1F		525,000	523,111	10/02/2025	10/20/2028	Interest Rate Swap			29005B-AE-9	ELM41 2025-4A C	1F	525,000	523,111
04687#AC2	Structured Credit Fixed Bond Replication	2C		975,000	974,632	10/02/2025	10/20/2028	Interest Rate Swap			29005B-AG-4	ELM41 2025-4A D	2C	975,000	974,632
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,000,000	1,004,031	10/02/2025	10/20/2028	Interest Rate Swap			34966G-AE-5	FCBSL 2024-2A C	1F	1,000,000	1,004,031
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,500,000	1,512,900	10/02/2025	10/20/2028	Interest Rate Swap			34966G-AG-0	FCBSL 2024-2A D1A	2B	1,500,000	1,512,900
04687#AC2	Structured Credit Fixed Bond Replication	1G		34,000,000	34,000,000	10/02/2025	10/20/2028	Interest Rate Swap			35138C-AE-4	Fox Hedge LP - B	1G	34,000,000	34,000,000
04687#AC2	Structured Credit Fixed Bond Replication	2B		21,500,000	21,500,000	10/02/2025	10/20/2028	Interest Rate Swap			35138C-AF-1	Fox Hedge LP - C	2B	21,500,000	21,500,000
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,200,000	1,202,550	10/02/2025	10/20/2028	Interest Rate Swap			48250E-BG-9	KKR 30A CR2	1F	1,200,000	1,202,550
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,675,000	1,664,801	10/02/2025	10/20/2028	Interest Rate Swap			55823D-AG-5	MDPK 2025-72A C	1F	1,675,000	1,664,801
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,675,000	1,669,168	10/02/2025	10/20/2028	Interest Rate Swap			55823D-AJ-9	MDPK 2025-72A D1	2C	1,675,000	1,669,168
04687#AC2	Structured Credit Fixed Bond Replication	2C		494,197	498,710	10/02/2025	10/20/2028	Interest Rate Swap			55953Y-AU-0	MAGNE 2022-33A DR	2C	494,197	498,710
04687#AC2	Structured Credit Fixed Bond Replication	1F		515,000	512,042	10/02/2025	10/20/2028	Interest Rate Swap			55956M-AG-4	MAGNE 2025-50A C	1F	515,000	512,042

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,920,000	1,912,668	10/02/2025	10/20/2028	Interest Rate Swap			55956M-AJ-8	MAGNE 2025-50A D1	2C	1,920,000	1,912,668
04687#AC2	Structured Credit Fixed Bond Replication	1F		875,000	882,163	10/02/2025	10/20/2028	Interest Rate Swap			57068U-AG-7	MKTST 2025-1A C	1F	875,000	882,163
04687#AC2	Structured Credit Fixed Bond Replication	2C		950,000	949,947	10/02/2025	10/20/2028	Interest Rate Swap			57068U-AJ-1	MKTST 2025-1A D1	2C	950,000	949,947
04687#AC2	Structured Credit Fixed Bond Replication	2C		2,945,685	2,999,823	10/02/2025	10/20/2028	Interest Rate Swap			64135W-AS-2	NEUB 2023-53A D1R	2C	2,945,685	2,999,823
04687#AC2	Structured Credit Fixed Bond Replication	1F		600,000	597,974	10/02/2025	10/20/2028	Interest Rate Swap			670891-AN-0	OCP 2023-28A CR	1F	600,000	597,974
04687#AC2	Structured Credit Fixed Bond Replication	2C		443,000	443,281	10/02/2025	10/20/2028	Interest Rate Swap			670891-AQ-3	OCP 2023-28A D1R	2C	443,000	443,281
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,474,778	1,497,063	10/02/2025	10/20/2028	Interest Rate Swap			67117T-AU-9	OCP 2021-22A D1R	2B	1,474,778	1,497,063
04687#AC2	Structured Credit Fixed Bond Replication	1F		900,229	897,061	10/02/2025	10/20/2028	Interest Rate Swap			67403H-AE-4	OAKCL 2024-28A C	1F	900,229	897,061
04687#AC2	Structured Credit Fixed Bond Replication	1C		2,356,000	2,343,782	10/02/2025	10/20/2028	Interest Rate Swap			674436-AE-0	OBRAC 2025-2A B	1C	2,356,000	2,343,782
04687#AC2	Structured Credit Fixed Bond Replication	1F		950,000	945,372	10/02/2025	10/20/2028	Interest Rate Swap			674436-AG-5	OBRAC 2025-2A C	1F	950,000	945,372
04687#AC2	Structured Credit Fixed Bond Replication	2C		931,000	925,833	10/02/2025	10/20/2028	Interest Rate Swap			674436-AJ-9	OBRAC 2025-2A D1	2C	931,000	925,833
04687#AC2	Structured Credit Fixed Bond Replication	1F		910,000	910,511	10/02/2025	10/20/2028	Interest Rate Swap			67578U-AG-9	OCT69 2024-3A C	1F	910,000	910,511
04687#AC2	Structured Credit Fixed Bond Replication	2B		400,000	399,974	10/02/2025	10/20/2028	Interest Rate Swap			675947-AU-9	OCT61 2023-2A D1R	2B	400,000	399,974
04687#AC2	Structured Credit Fixed Bond Replication	1C		1,750,000	1,744,426	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AC-7	ANTOR 2025-5A B	1C	1,750,000	1,744,426
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,050,000	1,047,152	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AE-3	ANTOR 2025-5A C	1F	1,050,000	1,047,152
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,000,000	999,951	10/02/2025	10/20/2028	Interest Rate Swap			68627C-AG-8	ANTOR 2025-5A D1	2C	1,000,000	999,951
04687#AC2	Structured Credit Fixed Bond Replication	1E		1,540,000	1,542,068	10/02/2025	10/20/2028	Interest Rate Swap			70019C-AG-0	PKBLU 2024-5A C	1E	1,540,000	1,542,068
04687#AC2	Structured Credit Fixed Bond Replication	2C		2,300,000	2,304,138	10/02/2025	10/20/2028	Interest Rate Swap			72132E-AJ-8	PIPK 2024-16A D1	2C	2,300,000	2,304,138
04687#AC2	Structured Credit Fixed Bond Replication	1F		2,100,000	2,088,435	10/02/2025	10/20/2028	Interest Rate Swap			749762-AE-0	RRAM 2025-40A B	1F	2,100,000	2,088,435
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,675,000	1,671,253	10/02/2025	10/20/2028	Interest Rate Swap			749762-AG-5	RRAM 2025-40A C	2C	1,675,000	1,671,253
04687#AC2	Structured Credit Fixed Bond Replication	2C		925,000	924,957	10/02/2025	10/20/2028	Interest Rate Swap			749979-AS-9	RAD 2023-20A C1R	2C	925,000	924,957
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,600,000	1,602,413	10/02/2025	10/20/2028	Interest Rate Swap			749986-AJ-4	RAD 2019-3A CR2	1F	1,600,000	1,602,413
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,500,000	1,499,942	10/02/2025	10/20/2028	Interest Rate Swap			749986-AL-9	RAD 2019-3A D1R2	2C	1,500,000	1,499,942
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,150,000	1,146,085	10/02/2025	10/20/2028	Interest Rate Swap			750103-AQ-6	RAD 2021-15A BR	1F	1,150,000	1,146,085
04687#AC2	Structured Credit Fixed Bond Replication	2B		920,000	919,958	10/02/2025	10/20/2028	Interest Rate Swap			750103-AS-2	RAD 2021-15A C1R	2B	920,000	919,958
04687#AC2	Structured Credit Fixed Bond Replication	1F		250,000	248,452	10/02/2025	10/20/2028	Interest Rate Swap			75884A-AG-5	REG32 2025-4A C	1F	250,000	248,452
04687#AC2	Structured Credit Fixed Bond Replication	2C		925,000	921,108	10/02/2025	10/20/2028	Interest Rate Swap			75884A-AJ-9	REG32 2025-4A D1	2C	925,000	921,108
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,203,513	1,200,718	10/02/2025	10/20/2028	Interest Rate Swap			75903U-AJ-2	REG30 2024-4A D1	2C	1,203,513	1,200,718
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,025,000	1,020,614	10/02/2025	10/20/2028	Interest Rate Swap			75904B-AG-9	REG34 2025-3A C	1F	1,025,000	1,020,614
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,200,000	1,197,191	10/02/2025	10/20/2028	Interest Rate Swap			75904B-AJ-3	REG34 2025-3A D1	2C	1,200,000	1,197,191

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AC2	Structured Credit Fixed Bond Replication	2C		970,240	1,000,622	10/02/2025	10/20/2028	Interest Rate Swap			77341A-AJ-2	ROCKT 2025-1A D1	2C	970,240	1,000,622
04687#AC2	Structured Credit Fixed Bond Replication	1E		1,750,000	1,753,164	10/02/2025	10/20/2028	Interest Rate Swap			78110T-AW-9	RRAM 2022-21A BR	1E	1,750,000	1,753,164
04687#AC2	Structured Credit Fixed Bond Replication	2A		1,750,000	1,755,415	10/02/2025	10/20/2028	Interest Rate Swap			78110T-AY-5	RRAM 2022-21A C1R	2A	1,750,000	1,755,415
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,000,000	1,001,612	10/02/2025	10/20/2028	Interest Rate Swap			83011V-AE-4	SIXST 2024-25A C	1F	1,000,000	1,001,612
04687#AC2	Structured Credit Fixed Bond Replication	2C		400,000	399,061	10/02/2025	10/20/2028	Interest Rate Swap			83013B-AG-1	SIXST 2025-29A D	2C	400,000	399,061
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,825,000	1,821,436	10/02/2025	10/20/2028	Interest Rate Swap			83013T-AE-7	SIXST 2025-28A C	1F	1,825,000	1,821,436
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,050,000	1,049,944	10/02/2025	10/20/2028	Interest Rate Swap			83013T-AG-2	SIXST 2025-28A D1	2B	1,050,000	1,049,944
04687#AC2	Structured Credit Fixed Bond Replication	2C		453,213	456,131	10/02/2025	10/20/2028	Interest Rate Swap			87268J-AJ-1	TPGCLO 2025-1A D1	2C	453,213	456,131
04687#AC2	Structured Credit Fixed Bond Replication	1F		1,000,000	1,001,840	10/02/2025	10/20/2028	Interest Rate Swap			88676P-AG-7	TKO 2024-1A C	1F	1,000,000	1,001,840
04687#AC2	Structured Credit Fixed Bond Replication	2B		1,400,000	1,399,926	10/02/2025	10/20/2028	Interest Rate Swap			88676P-AJ-1	TKO 2024-1A D1	2B	1,400,000	1,399,926
04687#AC2	Structured Credit Fixed Bond Replication	1F		998,294	1,001,799	10/02/2025	10/20/2028	Interest Rate Swap			92895F-AG-6	VOYA 2024-3A C	1F	998,294	1,001,799
04687#AC2	Structured Credit Fixed Bond Replication	2C		998,194	998,712	10/02/2025	10/20/2028	Interest Rate Swap			92895F-AJ-0	VOYA 2024-3A D	2C	998,194	998,712
04687#AC2	Structured Credit Fixed Bond Replication	1F		500,000	497,508	10/02/2025	10/20/2028	Interest Rate Swap			92945V-AG-1	VOYA 2025-3A C	1F	500,000	497,508
04687#AC2	Structured Credit Fixed Bond Replication	2C		500,000	498,824	10/02/2025	10/20/2028	Interest Rate Swap			92945V-AJ-5	VOYA 2025-3A D1	2C	500,000	498,824
04687#AC2	Structured Credit Fixed Bond Replication	1E		1,425,000	1,417,751	10/02/2025	10/20/2028	Interest Rate Swap			97816W-AE-9	WONPK 2025-1A C	1E	1,425,000	1,417,751
04687#AC2	Structured Credit Fixed Bond Replication	2C		1,300,000	1,295,039	10/02/2025	10/20/2028	Interest Rate Swap			97816W-AG-4	WONPK 2025-1A D1	2C	1,300,000	1,295,039
04687#AM0	Structured Credit Callable Fixed Bond Replication	1G	500,000,000		(2,419,880)	10/02/2025	12/30/2032	Interest Rate Swap		(2,419,880)					
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		7,243,770	7,363,811	10/02/2025	12/30/2032	Interest Rate Swap			00038G-AG-5	ABBSL 2024-5A C	1F	7,243,770	7,363,811
04687#AM0	Structured Credit Callable Fixed Bond Replication	1A		4,350,000	4,297,948	10/02/2025	12/30/2032	Interest Rate Swap			000823-AW-4	ABPCI 2017-1A A2RR	1A	4,350,000	4,297,948
04687#AM0	Structured Credit Callable Fixed Bond Replication	2A		9,580,549	9,770,524	10/02/2025	12/30/2032	Interest Rate Swap			00118X-BA-3	AGL 2022-22A D1R	2A	9,580,549	9,770,524
04687#AM0	Structured Credit Callable Fixed Bond Replication	2A		8,749,273	8,878,977	10/02/2025	12/30/2032	Interest Rate Swap			00119E-AW-7	AGL 2022-23A D1R	2A	8,749,273	8,878,977
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		2,125,000	2,116,315	10/02/2025	12/30/2032	Interest Rate Swap			00119Y-AG-8	AGL 2021-10A D	2C	2,125,000	2,116,315
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		4,213,395	4,205,053	10/02/2025	12/30/2032	Interest Rate Swap			00121D-AD-7	AGL 2024-33A D1	2B	4,213,395	4,205,053
04687#AM0	Structured Credit Callable Fixed Bond Replication	1E		10,537,212	10,499,549	10/02/2025	12/30/2032	Interest Rate Swap			03771B-AG-1	APID 2024-49A C	1E	10,537,212	10,499,549
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		10,433,919	10,499,391	10/02/2025	12/30/2032	Interest Rate Swap			03771B-AJ-5	APID 2024-49A D1	2C	10,433,919	10,499,391
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		3,490,875	3,592,721	10/02/2025	12/30/2032	Interest Rate Swap			039939-AY-9	ARES 2022-67A D1R	2C	3,490,875	3,592,721
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		4,598,943	4,624,815	10/02/2025	12/30/2032	Interest Rate Swap			04019H-AY-9	ARES 2022-64A DR	2C	4,598,943	4,624,815
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		1,470,344	1,505,834	10/02/2025	12/30/2032	Interest Rate Swap			04021M-AJ-7	ARES 2024-ALF8 D1	2C	1,470,344	1,505,834
04687#AM0	Structured Credit Callable Fixed Bond Replication	1A		1,823,500	1,824,660	10/02/2025	12/30/2032	Interest Rate Swap			056162-AS-9	BABSN 2015-IA CR	1A	1,823,500	1,824,660
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		4,218,230	4,239,197	10/02/2025	12/30/2032	Interest Rate Swap			067924-AJ-9	BABSN 2024-3A D	2C	4,218,230	4,239,197

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AM0	Structured Credit Callable Fixed Bond Replication	1C		7,500,000	7,462,620	10/02/2025	12/30/2032	Interest Rate Swap			072917-AE-7	BXCMM 2022-1A B	1C	7,500,000	7,462,620
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		6,500,000	6,503,809	10/02/2025	12/30/2032	Interest Rate Swap			12553D-BA-4	CIFC 2019-1A D1R2	2C	6,500,000	6,503,809
04687#AM0	Structured Credit Callable Fixed Bond Replication	2A		4,385,031	4,442,715	10/02/2025	12/30/2032	Interest Rate Swap			12567M-AW-1	CIFC 2022-2A DR	2A	4,385,031	4,442,715
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		3,214,363	3,254,154	10/02/2025	12/30/2032	Interest Rate Swap			12572V-AE-4	CIFC 2025-1A C	1F	3,214,363	3,254,154
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		2,500,435	2,495,050	10/02/2025	12/30/2032	Interest Rate Swap			13877J-AE-1	CANYC 2022-1A C	1F	2,500,435	2,495,050
04687#AM0	Structured Credit Callable Fixed Bond Replication	1C		7,940,000	7,949,091	10/02/2025	12/30/2032	Interest Rate Swap			14319K-AE-2	CGMS 2024-5A B	1C	7,940,000	7,949,091
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		5,800,000	5,799,664	10/02/2025	12/30/2032	Interest Rate Swap			14319K-AJ-1	CGMS 2024-5A D1	2C	5,800,000	5,799,664
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		5,024,853	5,002,905	10/02/2025	12/30/2032	Interest Rate Swap			14319P-AG-6	CGMS 2024-6A C	1F	5,024,853	5,002,905
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	4,999,810	10/02/2025	12/30/2032	Interest Rate Swap			14319R-AG-2	CGMS 2024-7A D1	2C	5,000,000	4,999,810
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		4,716,563	4,749,767	10/02/2025	12/30/2032	Interest Rate Swap			17180W-AS-4	CIFC 2018-2A D1R	2C	4,716,563	4,749,767
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		1,325,227	1,320,858	10/02/2025	12/30/2032	Interest Rate Swap			17181D-AE-6	CIFC 2025-2A C	1F	1,325,227	1,320,858
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		3,494,890	3,488,461	10/02/2025	12/30/2032	Interest Rate Swap			17181T-AN-1	CIFC 2018-4A CR	1F	3,494,890	3,488,461
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		6,000,000	5,992,464	10/02/2025	12/30/2032	Interest Rate Swap			25255D-AQ-3	DCLO 2021-1A BR	1F	6,000,000	5,992,464
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		4,250,000	4,236,086	10/02/2025	12/30/2032	Interest Rate Swap			25290B-AG-6	DCLO 2025-10A D1	2C	4,250,000	4,236,086
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		2,791,658	2,798,706	10/02/2025	12/30/2032	Interest Rate Swap			26245X-AU-1	DRSLF 2020-86A DR	2C	2,791,658	2,798,706
04687#AM0	Structured Credit Callable Fixed Bond Replication	1C		7,893,000	7,901,911	10/02/2025	12/30/2032	Interest Rate Swap			26246B-AY-0	DRSLF 2020-85A BR2	1C	7,893,000	7,901,911
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		3,789,827	3,956,652	10/02/2025	12/30/2032	Interest Rate Swap			26252N-AU-3	DRSLF 2019-72A DR	2C	3,789,827	3,956,652
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		1,753,093	1,751,104	10/02/2025	12/30/2032	Interest Rate Swap			26253H-AJ-0	DRSLF 2025-123A D1	2C	1,753,093	1,751,104
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		7,560,000	7,571,884	10/02/2025	12/30/2032	Interest Rate Swap			26253M-AU-4	DRSLF 2022-108A CR	1F	7,560,000	7,571,884
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		6,000,000	5,999,700	10/02/2025	12/30/2032	Interest Rate Swap			26253M-AW-0	DRSLF 2022-108A D1R	2C	6,000,000	5,999,700
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		8,762,486	8,805,465	10/02/2025	12/30/2032	Interest Rate Swap			26253V-AG-5	DRSLF 2024-121A C	1F	8,762,486	8,805,465
04687#AM0	Structured Credit Callable Fixed Bond Replication	1C		17,105,000	17,084,252	10/02/2025	12/30/2032	Interest Rate Swap			26254C-AS-0	DRSLF 2022-106A BR	1C	17,105,000	17,084,252
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		5,183,917	5,186,636	10/02/2025	12/30/2032	Interest Rate Swap			29001E-AE-7	ELM33 2024-9RA CR	1F	5,183,917	5,186,636
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		5,674,911	5,702,298	10/02/2025	12/30/2032	Interest Rate Swap			29001L-BE-0	ELMW2 2019-2A D1RR	2C	5,674,911	5,702,298
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		1,502,883	1,499,928	10/02/2025	12/30/2032	Interest Rate Swap			29003H-AJ-7	ELM31 2024-7A D1	2C	1,502,883	1,499,928
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		6,300,000	6,277,326	10/02/2025	12/30/2032	Interest Rate Swap			29005B-AE-9	ELM41 2025-4A C	1F	6,300,000	6,277,326
04687#AM0	Structured Credit Callable Fixed Bond Replication	1G		10,000,000	10,001,780	10/02/2025	12/30/2032	Interest Rate Swap			34960N-AU-0	FCBSL 2015-1A DR	1G	10,000,000	10,001,780
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		4,522,000	4,559,225	10/02/2025	12/30/2032	Interest Rate Swap			34966P-AJ-4	FCBSL 2024-3A D1	2B	4,522,000	4,559,225
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		5,200,000	5,227,591	10/02/2025	12/30/2032	Interest Rate Swap			34990B-AG-1	FCBSL 2025-1A D1	2B	5,200,000	5,227,591
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		4,009,954	4,007,240	10/02/2025	12/30/2032	Interest Rate Swap			38138F-BA-8	GLM 2022-12A DR	2C	4,009,954	4,007,240

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		2,191,563	2,242,933	10/02/2025	12/30/2032	Interest Rate Swap			38139E-AJ-2	GLM 2024-22A C	1F	2,191,563	2,242,933
04687#AM0	Structured Credit Callable Fixed Bond Replication	1B		5,929,520	5,950,373	10/02/2025	12/30/2032	Interest Rate Swap			39808P-AQ-9	GWOLF 2015-1A BR	1B	5,929,520	5,950,373
04687#AM0	Structured Credit Callable Fixed Bond Replication	2A		5,728,548	5,754,939	10/02/2025	12/30/2032	Interest Rate Swap			39808P-AS-5	GWOLF 2015-1A CR	2A	5,728,548	5,754,939
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		6,250,000	6,251,438	10/02/2025	12/30/2032	Interest Rate Swap			40172D-AG-4	GUGG 2020-1A DR	2B	6,250,000	6,251,438
04687#AM0	Structured Credit Callable Fixed Bond Replication	1A		2,488,000	2,487,950	10/02/2025	12/30/2032	Interest Rate Swap			44929B-BA-8	ICG 2014-2A ORR	1A	2,488,000	2,487,950
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		3,104,023	3,134,619	10/02/2025	12/30/2032	Interest Rate Swap			481939-AX-4	KKR 49A D1R	2B	3,104,023	3,134,619
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		4,500,000	4,438,679	10/02/2025	12/30/2032	Interest Rate Swap			48255A-AG-3	KKR 36A D	2C	4,500,000	4,438,679
04687#AM0	Structured Credit Callable Fixed Bond Replication	1B		7,000,000	7,012,145	10/02/2025	12/30/2032	Interest Rate Swap			48256N-AE-9	KKR 2024-51A B	1B	7,000,000	7,012,145
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		7,750,000	7,725,239	10/02/2025	12/30/2032	Interest Rate Swap			48256N-AJ-8	KKR 2024-51A D1	2C	7,750,000	7,725,239
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	9,932,910	10/02/2025	12/30/2032	Interest Rate Swap			509827-AG-6	LAKEG 2025-1A D	2C	10,000,000	9,932,910
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		2,447,685	2,445,218	10/02/2025	12/30/2032	Interest Rate Swap			527911-AL-5	LEMEY 2024-1A D1	2C	2,447,685	2,445,218
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		4,533,551	4,560,516	10/02/2025	12/30/2032	Interest Rate Swap			55953Y-AS-5	MAGNE 2022-33A CR	1F	4,533,551	4,560,516
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		3,013,506	2,997,996	10/02/2025	12/30/2032	Interest Rate Swap			55955U-AJ-1	MAGNE 2024-44A D1	2C	3,013,506	2,997,996
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		6,695,000	6,656,544	10/02/2025	12/30/2032	Interest Rate Swap			55956M-AG-4	MAGNE 2025-50A C	1F	6,695,000	6,656,544
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		7,446,458	7,380,434	10/02/2025	12/30/2032	Interest Rate Swap			559916-AJ-0	MAGNE 2024-47A D1	2C	7,446,458	7,380,434
04687#AM0	Structured Credit Callable Fixed Bond Replication	1C		7,203,724	7,283,373	10/02/2025	12/30/2032	Interest Rate Swap			56607W-AE-8	MP24 2022-1A B	1C	7,203,724	7,283,373
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		5,510,984	5,482,543	10/02/2025	12/30/2032	Interest Rate Swap			58286Q-AG-0	MCHPK 2024-1A C	1F	5,510,984	5,482,543
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		1,747,498	1,749,942	10/02/2025	12/30/2032	Interest Rate Swap			59966P-AS-1	MLFPK 2022-1A CR	1F	1,747,498	1,749,942
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		2,441,483	2,491,763	10/02/2025	12/30/2032	Interest Rate Swap			64132J-BA-2	NEUB 2019-31A CR2	1F	2,441,483	2,491,763
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		1,981,448	1,994,724	10/02/2025	12/30/2032	Interest Rate Swap			64135B-AS-8	NEUB 2022-51A D1R	2B	1,981,448	1,994,724
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		7,800,000	7,773,667	10/02/2025	12/30/2032	Interest Rate Swap			670891-AN-0	OCP 2023-28A CR	1F	7,800,000	7,773,667
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		5,769,000	5,772,663	10/02/2025	12/30/2032	Interest Rate Swap			670891-AQ-3	OCP 2023-28A D1R	2C	5,769,000	5,772,663
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		2,413,605	2,548,207	10/02/2025	12/30/2032	Interest Rate Swap			671000-AS-6	OCP 2021-21A D1R	2C	2,413,605	2,548,207
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		1,985,189	1,999,930	10/02/2025	12/30/2032	Interest Rate Swap			67100S-AN-6	OAKC 2024-19A C	1F	1,985,189	1,999,930
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		2,269,775	2,267,465	10/02/2025	12/30/2032	Interest Rate Swap			67102Q-BR-8	OAKC 2012-7A CR4	1F	2,269,775	2,267,465
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		2,995,919	2,990,508	10/02/2025	12/30/2032	Interest Rate Swap			67113G-BA-4	OAKC 2020-5A CR	1F	2,995,919	2,990,508
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		6,400,000	6,416,013	10/02/2025	12/30/2032	Interest Rate Swap			67570E-AJ-7	OCP 2024-36A D1	2B	6,400,000	6,416,013
04687#AM0	Structured Credit Callable Fixed Bond Replication	1C		7,200,000	7,187,090	10/02/2025	12/30/2032	Interest Rate Swap			67570E-AN-8	OCP 2024-36A B1	1C	7,200,000	7,187,090
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		1,500,000	1,495,332	10/02/2025	12/30/2032	Interest Rate Swap			67570M-AG-5	OCP 2024-34A C	1F	1,500,000	1,495,332
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		1,396,115	1,397,173	10/02/2025	12/30/2032	Interest Rate Swap			67579E-AJ-8	OCT75 2025-1A D1	2B	1,396,115	1,397,173

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		3,250,000	3,241,713	10/02/2025	12/30/2032	Interest Rate Swap			675935-AW-0	OCT60 2022-1A CR	1F	3,250,000	3,241,713
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		5,875,000	5,856,435	10/02/2025	12/30/2032	Interest Rate Swap			67690A-AW-1	OAKC 2021-9A CR	1F	5,875,000	5,856,435
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		7,932,000	7,936,934	10/02/2025	12/30/2032	Interest Rate Swap			67706Q-AJ-7	OAKC 2023-14RA C	1F	7,932,000	7,936,934
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		5,970,000	5,985,486	10/02/2025	12/30/2032	Interest Rate Swap			67706Q-AN-8	OAKC 2023-14RA D1	2C	5,970,000	5,985,486
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		1,981,297	1,993,824	10/02/2025	12/30/2032	Interest Rate Swap			67706X-AW-3	OAKC 2017-14A CR	1F	1,981,297	1,993,824
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		3,714,043	3,740,100	10/02/2025	12/30/2032	Interest Rate Swap			67707G-BA-6	OAKC 2021-8A D1R	2C	3,714,043	3,740,100
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		5,007,590	4,984,135	10/02/2025	12/30/2032	Interest Rate Swap			68626J-AE-9	ANTOR 2024-4A C	1F	5,007,590	4,984,135
04687#AM0	Structured Credit Callable Fixed Bond Replication	1C		7,200,000	7,179,142	10/02/2025	12/30/2032	Interest Rate Swap			69688G-AC-2	PLMRS 2024-3A B	1C	7,200,000	7,179,142
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		3,000,000	2,990,460	10/02/2025	12/30/2032	Interest Rate Swap			69700X-AU-9	PLMRS 2022-4A CR	1F	3,000,000	2,990,460
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	4,999,765	10/02/2025	12/30/2032	Interest Rate Swap			69700X-AW-5	PLMRS 2022-4A D1R	2C	5,000,000	4,999,765
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		4,841,629	4,983,535	10/02/2025	12/30/2032	Interest Rate Swap			69703W-AJ-3	PLMRS 2024-4A D1	2C	4,841,629	4,983,535
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	4,983,175	10/02/2025	12/30/2032	Interest Rate Swap			70019H-AJ-3	PKBLU 2025-7A D1	2C	5,000,000	4,983,175
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		10,540,000	10,505,155	10/02/2025	12/30/2032	Interest Rate Swap			720916-AG-0	PIPK 2025-18A D	2C	10,540,000	10,505,155
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		7,590,755	7,574,282	10/02/2025	12/30/2032	Interest Rate Swap			72133L-AV-4	PIPK 2023-12A D1R	2B	7,590,755	7,574,282
04687#AM0	Structured Credit Callable Fixed Bond Replication	1C		6,075,000	6,060,347	10/02/2025	12/30/2032	Interest Rate Swap			72133P-AQ-6	PIPK 2020-5A BR	1C	6,075,000	6,060,347
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		6,075,000	6,070,863	10/02/2025	12/30/2032	Interest Rate Swap			72133P-AU-7	PIPK 2020-5A D1R	2B	6,075,000	6,070,863
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		2,750,000	2,757,354	10/02/2025	12/30/2032	Interest Rate Swap			73742R-AG-5	POST 2024-2A C	1F	2,750,000	2,757,354
04687#AM0	Structured Credit Callable Fixed Bond Replication	2B		17,500,000	17,443,825	10/02/2025	12/30/2032	Interest Rate Swap			74988W-AJ-9	RRAM 2024-34RA C1AR	2B	17,500,000	17,443,825
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		988,043	1,000,614	10/02/2025	12/30/2032	Interest Rate Swap			75009J-AS-0	RAD 2022-17A CR	1F	988,043	1,000,614
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		3,250,000	3,229,870	10/02/2025	12/30/2032	Interest Rate Swap			75884A-AG-5	REG32 2025-4A C	1F	3,250,000	3,229,870
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		7,374,323	7,427,577	10/02/2025	12/30/2032	Interest Rate Swap			758962-AG-9	REG31 2025-1A B	1F	7,374,323	7,427,577
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		996,844	996,896	10/02/2025	12/30/2032	Interest Rate Swap			758971-AJ-4	REG29 2024-3A C	1F	996,844	996,896
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		4,000,000	4,002,488	10/02/2025	12/30/2032	Interest Rate Swap			77341A-AJ-2	ROCKT 2025-1A D1	2C	4,000,000	4,002,488
04687#AM0	Structured Credit Callable Fixed Bond Replication	1E		7,250,000	7,225,916	10/02/2025	12/30/2032	Interest Rate Swap			78110X-AG-5	RRAM 2025-37A B	1E	7,250,000	7,225,916
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		2,598,037	2,626,617	10/02/2025	12/30/2032	Interest Rate Swap			83012F-AU-2	SIXST 2021-17A D1R	2C	2,598,037	2,626,617
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		5,200,000	5,187,796	10/02/2025	12/30/2032	Interest Rate Swap			83013B-AG-1	SIXST 2025-29A D	2C	5,200,000	5,187,796
04687#AM0	Structured Credit Callable Fixed Bond Replication	1C		9,825,218	9,794,553	10/02/2025	12/30/2032	Interest Rate Swap			881936-AC-2	TCIFC 2025-1A B	1C	9,825,218	9,794,553
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	9,980,110	10/02/2025	12/30/2032	Interest Rate Swap			88238E-AJ-7	TCIFC 2024-2A D1	2C	10,000,000	9,980,110
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		4,700,000	4,690,694	10/02/2025	12/30/2032	Interest Rate Swap			88677F-AE-3	TKO 2025-1A C	1F	4,700,000	4,690,694
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		7,200,000	7,199,568	10/02/2025	12/30/2032	Interest Rate Swap			88677F-AG-8	TKO 2025-1A D1	2C	7,200,000	7,199,568

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		7,750,000	7,749,667	10/02/2025	12/30/2032	Interest Rate Swap			92919A-AW-4	VOYA 2021-2A D1R	2C	7,750,000	7,749,667
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		6,500,000	6,467,604	10/02/2025	12/30/2032	Interest Rate Swap			92945V-AG-1	VOYA 2025-3A C	1F	6,500,000	6,467,604
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		6,500,000	6,484,712	10/02/2025	12/30/2032	Interest Rate Swap			92945V-AJ-5	VOYA 2025-3A D1	2C	6,500,000	6,484,712
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		2,800,000	2,791,393	10/02/2025	12/30/2032	Interest Rate Swap			949575-AE-4	WELLI 2024-3A C	1F	2,800,000	2,791,393
04687#AM0	Structured Credit Callable Fixed Bond Replication	2C		5,394,552	5,399,735	10/02/2025	12/30/2032	Interest Rate Swap			949575-AG-9	WELLI 2024-3A D1	2C	5,394,552	5,399,735
04687#AM0	Structured Credit Callable Fixed Bond Replication	1C		5,000,000	4,977,865	10/02/2025	12/30/2032	Interest Rate Swap			979926-AS-1	WDMNT 2023-12A BR	1C	5,000,000	4,977,865
04687#AM0	Structured Credit Callable Fixed Bond Replication	1F		5,000,000	4,974,105	10/02/2025	12/30/2032	Interest Rate Swap			979926-AU-6	WDMNT 2023-12A CR	1F	5,000,000	4,974,105
12776*SP3	CDX.NA.HY.45	2A	100,000,000	13,721,767	15,173,882	10/14/2025	12/20/2030	Credit Default Swap	13,721,767	15,173,882					
12776*SP3	CDX.NA.HY.45	1A		145,309,962	104,880,525	10/14/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	145,309,962	104,880,525
04687#AR9	Structured Credit Callable Fixed Bond Replication	1E	250,000,000		(960,681)	10/02/2025	12/30/2032	Interest Rate Swap		(960,681)					
04687#AR9	Structured Credit Callable Fixed Bond Replication	2C		4,800,000	4,811,698	10/02/2025	12/30/2032	Interest Rate Swap			00120B-AW-0	AGL 2021-12A D1R	2C	4,800,000	4,811,698
04687#AR9	Structured Credit Callable Fixed Bond Replication	1A		9,800,000	9,702,235	10/02/2025	12/30/2032	Interest Rate Swap			050922-AG-8	AUDAX 2024-11A A2	1A	9,800,000	9,702,235
04687#AR9	Structured Credit Callable Fixed Bond Replication	1C		11,200,000	11,092,704	10/02/2025	12/30/2032	Interest Rate Swap			050922-AJ-2	AUDAX 2024-11A B	1C	11,200,000	11,092,704
04687#AR9	Structured Credit Callable Fixed Bond Replication	1C		8,000,000	7,985,488	10/02/2025	12/30/2032	Interest Rate Swap			06763D-AC-9	BABSN 2024-4A B	1C	8,000,000	7,985,488
04687#AR9	Structured Credit Callable Fixed Bond Replication	1F		5,000,000	4,984,040	10/02/2025	12/30/2032	Interest Rate Swap			06763D-AE-5	BABSN 2024-4A C	1F	5,000,000	4,984,040
04687#AR9	Structured Credit Callable Fixed Bond Replication	1C		5,000,000	5,008,705	10/02/2025	12/30/2032	Interest Rate Swap			13876R-AS-3	CANYC 2020-3A BR	1C	5,000,000	5,008,705
04687#AR9	Structured Credit Callable Fixed Bond Replication	1A		9,000,000	8,926,353	10/02/2025	12/30/2032	Interest Rate Swap			38179W-AC-8	GOCAP 2024-73A A2	1A	9,000,000	8,926,353
04687#AR9	Structured Credit Callable Fixed Bond Replication	1C		38,500,000	38,163,241	10/02/2025	12/30/2032	Interest Rate Swap			38179W-AE-4	GOCAP 2024-73A B	1C	38,500,000	38,163,241
04687#AR9	Structured Credit Callable Fixed Bond Replication	1A		14,300,000	14,143,444	10/02/2025	12/30/2032	Interest Rate Swap			381931-AE-4	GOCAP 2019-45A A2R	1A	14,300,000	14,143,444
04687#AR9	Structured Credit Callable Fixed Bond Replication	2C		5,000,000	4,990,240	10/02/2025	12/30/2032	Interest Rate Swap			527911-AL-5	LEMEY 2024-1A D1	2C	5,000,000	4,990,240
04687#AR9	Structured Credit Callable Fixed Bond Replication	2C		7,500,000	7,490,168	10/02/2025	12/30/2032	Interest Rate Swap			675935-AY-6	OCT60 2022-1A D1R	2C	7,500,000	7,490,168
04687#AR9	Structured Credit Callable Fixed Bond Replication	2C		7,495,000	7,441,021	10/02/2025	12/30/2032	Interest Rate Swap			74971C-AQ-6	RRAM 2021-16A CR	2C	7,495,000	7,441,021
04687#AR9	Structured Credit Callable Fixed Bond Replication	1F		18,090,000	18,029,181	10/02/2025	12/30/2032	Interest Rate Swap			749752-AS-0	RRAM 2021-18A BR	1F	18,090,000	18,029,181
04687#AR9	Structured Credit Callable Fixed Bond Replication	2C		20,000,000	19,855,480	10/02/2025	12/30/2032	Interest Rate Swap			74980Q-AU-5	RRAM 2021-17A CR	2C	20,000,000	19,855,480
04687#AR9	Structured Credit Callable Fixed Bond Replication	1C		51,250,000	51,159,390	10/02/2025	12/30/2032	Interest Rate Swap			74988C-AC-8	RRAM 2024-32RA A2R	1C	51,250,000	51,159,390
04687#AR9	Structured Credit Callable Fixed Bond Replication	1F		29,500,000	29,407,518	10/02/2025	12/30/2032	Interest Rate Swap			74988C-AJ-3	RRAM 2024-32RA BR	1F	29,500,000	29,407,518
04687#AR9	Structured Credit Callable Fixed Bond Replication	2B		7,630,000	7,629,687	10/02/2025	12/30/2032	Interest Rate Swap			75009A-BC-3	RAD 2023-18A D1R	2B	7,630,000	7,629,687
04687#AR9	Structured Credit Callable Fixed Bond Replication	2B		5,000,000	5,010,275	10/02/2025	12/30/2032	Interest Rate Swap			78110T-BA-6	RRAM 2022-21A C2R	2B	5,000,000	5,010,275
04687#AR9	Structured Credit Callable Fixed Bond Replication	1F		18,760,000	18,695,334	10/02/2025	12/30/2032	Interest Rate Swap			78110V-AY-0	RRAM 2023-27A BR	1F	18,760,000	18,695,334
04687#AR9	Structured Credit Callable Fixed Bond Replication	2B		6,030,000	6,017,295	10/02/2025	12/30/2032	Interest Rate Swap			78110V-BA-1	RRAM 2023-27A C1AR	2B	6,030,000	6,017,295
04687#AR9	Structured Credit Callable Fixed Bond Replication	1C		39,500,000	39,085,645	10/02/2025	12/30/2032	Interest Rate Swap			97988Q-BC-7	WDMNT 2017-2A BRR	1C	39,500,000	39,085,645

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AR9	Structured Credit Callable Fixed Bond Replication	1A		13,000,000	12,860,367	10/02/2025	12/30/2032	Interest Rate Swap			97988R-BC-5	WDMNT 2022-9A A2R	1A	13,000,000	12,860,367
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1E	1,000,000,000		(45,261)	10/02/2025	03/30/2032	Interest Rate Swap		(45,261)					
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1A		13,000,000	13,013,000	10/02/2025	03/30/2032	Interest Rate Swap			00024D-AL-7	AAIF 2024-1A A1D	1A	13,000,000	13,013,000
04687#AJ7	Structured Credit Callable Fixed Bond Replication	3C		6,000,000	6,137,460	10/02/2025	03/30/2032	Interest Rate Swap			00112C-AL-2	ABPCI 2024-19A E	3C	6,000,000	6,137,460
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1E		18,550,000	18,536,904	10/02/2025	03/30/2032	Interest Rate Swap			00122J-AG-6	AGL 2025-40A C	1E	18,550,000	18,536,904
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		3,777,096	3,837,068	10/02/2025	03/30/2032	Interest Rate Swap			03770G-AS-5	APID 2022-42A CR	1F	3,777,096	3,837,068
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		9,000,000	8,999,649	10/02/2025	03/30/2032	Interest Rate Swap			03771B-AE-6	APID 2024-49A B	1C	9,000,000	8,999,649
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,737,800	2,790,774	10/02/2025	03/30/2032	Interest Rate Swap			039939-AW-3	ARES 2022-67A CR	1F	2,737,800	2,790,774
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		16,200,000	16,158,852	10/02/2025	03/30/2032	Interest Rate Swap			04018B-BC-0	ARES 2020-55A CR2	1F	16,200,000	16,158,852
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,064,891	4,111,520	10/02/2025	03/30/2032	Interest Rate Swap			04018N-BC-4	ARES 2020-56A CR2	1F	4,064,891	4,111,520
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,200,000	4,215,116	10/02/2025	03/30/2032	Interest Rate Swap			05555J-AG-1	BBAM 2024-4A B	1F	4,200,000	4,215,116
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		7,400,000	7,412,550	10/02/2025	03/30/2032	Interest Rate Swap			10805Y-AN-1	BRDGS 2020-1A A2R	1C	7,400,000	7,412,550
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		23,196,974	23,203,933	10/02/2025	03/30/2032	Interest Rate Swap			12481H-AU-9	CBAM 2017-3A CR	1F	23,196,974	23,203,933
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		50,000,000	49,997,800	10/02/2025	03/30/2032	Interest Rate Swap			12481K-AW-8	CBAM 2017-2A CR	1F	50,000,000	49,997,800
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		6,075,000	6,081,968	10/02/2025	03/30/2032	Interest Rate Swap			14316E-BA-6	CGMS 2019-2A BR2	1C	6,075,000	6,081,968
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,725,000	4,718,995	10/02/2025	03/30/2032	Interest Rate Swap			14316E-BC-2	CGMS 2019-2A CR2	1F	4,725,000	4,718,995
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		2,250,000	2,247,266	10/02/2025	03/30/2032	Interest Rate Swap			14319P-AE-1	CGMS 2024-6A B	1C	2,250,000	2,247,266
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		17,000,000	17,020,077	10/02/2025	03/30/2032	Interest Rate Swap			14319R-AC-1	CGMS 2024-7A B	1C	17,000,000	17,020,077
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		19,000,000	18,938,934	10/02/2025	03/30/2032	Interest Rate Swap			14319R-AE-7	CGMS 2024-7A C	1F	19,000,000	18,938,934
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	10,006,110	10/02/2025	03/30/2032	Interest Rate Swap			14319V-AG-3	CGMS 2025-1A C	1F	10,000,000	10,006,110
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		3,800,000	3,771,994	10/02/2025	03/30/2032	Interest Rate Swap			17181D-AC-0	CIFC 2025-2A B	1C	3,800,000	3,771,994
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,274,773	10,240,897	10/02/2025	03/30/2032	Interest Rate Swap			17181D-AE-6	CIFC 2025-2A C	1F	10,274,773	10,240,897
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		15,500,000	15,351,324	10/02/2025	03/30/2032	Interest Rate Swap			171929-AC-6	CHMML 2024-3A B	1C	15,500,000	15,351,324
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	9,966,920	10/02/2025	03/30/2032	Interest Rate Swap			185833-AJ-9	CLRMPK 2025-1A C	1F	10,000,000	9,966,920
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	9,029,205	10/02/2025	03/30/2032	Interest Rate Swap			25254A-AG-2	DCLO 2025-9A C	1F	9,000,000	9,029,205
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,000,000	6,991,201	10/02/2025	03/30/2032	Interest Rate Swap			25255L-AW-2	DCLO 2021-2A BR	1F	7,000,000	6,991,201
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		7,000,000	7,012,376	10/02/2025	03/30/2032	Interest Rate Swap			25290B-AC-5	DCLO 2025-10A B	1C	7,000,000	7,012,376
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	12,013,548	10/02/2025	03/30/2032	Interest Rate Swap			26246B-AY-0	DRSLF 2020-85A BR2	1C	12,000,000	12,013,548
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		5,566,231	5,581,262	10/02/2025	03/30/2032	Interest Rate Swap			26248K-AQ-5	DRSLF 2022-109A CR	1F	5,566,231	5,581,262
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,846,919	10,006,210	10/02/2025	03/30/2032	Interest Rate Swap			26253V-AG-5	DRSLF 2024-121A C	1F	9,846,919	10,006,210

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		3,000,000	3,002,484	10/02/2025	03/30/2032	Interest Rate Swap			29001B-AE-3	ELM25 2024-1A B	1C	3,000,000	3,002,484
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		10,000,000	9,968,490	10/02/2025	03/30/2032	Interest Rate Swap			29001M-AG-4	ELM34 2024-10A C	1F	10,000,000	9,968,490
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		6,532,280	6,540,042	10/02/2025	03/30/2032	Interest Rate Swap			29003E-AW-5	ELMW8 2021-1A CR	1F	6,532,280	6,540,042
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		38,500,000	38,372,334	10/02/2025	03/30/2032	Interest Rate Swap			29004F-AE-1	ELM40 2025-3A C	1F	38,500,000	38,372,334
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		37,368,890	37,400,673	10/02/2025	03/30/2032	Interest Rate Swap			34963D-AC-9	FCBSL 2021-2A B	1C	37,368,890	37,400,673
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,194,386	9,203,441	10/02/2025	03/30/2032	Interest Rate Swap			34963D-AE-5	FCBSL 2021-2A C	1F	9,194,386	9,203,441
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		6,999,055	6,999,762	10/02/2025	03/30/2032	Interest Rate Swap			34963D-AQ-8	FCBSL 2021-4A C	1F	6,999,055	6,999,762
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,014,765	11,014,225	10/02/2025	03/30/2032	Interest Rate Swap			34963W-AE-3	FCBSL 2021-5A C	1F	11,014,765	11,014,225
04687#AJ7	Structured Credit Callable Fixed Bond Replication	2C		11,400,000	11,318,661	10/02/2025	03/30/2032	Interest Rate Swap			34964R-AW-3	FCO 2022-19A DR	2C	11,400,000	11,318,661
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1A		1,650,000	1,647,165	10/02/2025	03/30/2032	Interest Rate Swap			34966P-AC-9	FCBSL 2024-3A A2	1A	1,650,000	1,647,165
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		8,325,000	8,339,319	10/02/2025	03/30/2032	Interest Rate Swap			34966P-AE-5	FCBSL 2024-3A B	1C	8,325,000	8,339,319
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		13,200,000	13,215,774	10/02/2025	03/30/2032	Interest Rate Swap			34990B-AC-0	FCBSL 2025-1A B	1C	13,200,000	13,215,774
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,600,000	7,589,892	10/02/2025	03/30/2032	Interest Rate Swap			34990B-AE-6	FCBSL 2025-1A C	1F	7,600,000	7,589,892
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,723,331	2,741,120	10/02/2025	03/30/2032	Interest Rate Swap			370912-AE-7	GNRT 2024-20A C	1F	2,723,331	2,741,120
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		22,000,000	22,025,718	10/02/2025	03/30/2032	Interest Rate Swap			38180P-AE-6	GCBSL 2019-43A BR	1C	22,000,000	22,025,718
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		38,000,000	38,182,590	10/02/2025	03/30/2032	Interest Rate Swap			48190D-AC-4	KKR 2024-47A B	1C	38,000,000	38,182,590
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1B		1,750,000	1,753,036	10/02/2025	03/30/2032	Interest Rate Swap			48256N-AE-9	KKR 2024-51A B	1B	1,750,000	1,753,036
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1B		5,000,000	5,012,035	10/02/2025	03/30/2032	Interest Rate Swap			48256R-AE-0	KKR 2024-53A B	1B	5,000,000	5,012,035
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,823,631	9,967,500	10/02/2025	03/30/2032	Interest Rate Swap			48256V-AE-1	KKR 2024-54A C	1F	9,823,631	9,967,500
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	11,940,564	10/02/2025	03/30/2032	Interest Rate Swap			509827-AC-5	LAKEG 2025-1A B	1C	12,000,000	11,940,564
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		21,600,000	21,528,374	10/02/2025	03/30/2032	Interest Rate Swap			509827-AE-1	LAKEG 2025-1A C	1F	21,600,000	21,528,374
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		15,000,000	14,981,205	10/02/2025	03/30/2032	Interest Rate Swap			51218Y-AC-0	LAKES 2025-1A B1	1C	15,000,000	14,981,205
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		21,900,000	21,827,489	10/02/2025	03/30/2032	Interest Rate Swap			51218Y-AG-1	LAKES 2025-1A C	1F	21,900,000	21,827,489
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		32,750,000	32,709,357	10/02/2025	03/30/2032	Interest Rate Swap			55822Y-AE-5	MDPK 2024-66A B	1C	32,750,000	32,709,357
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,000,000	3,987,304	10/02/2025	03/30/2032	Interest Rate Swap			67098U-BE-4	OAKC 2020-6A CR2	1F	4,000,000	3,987,304
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1E		3,249,155	3,304,084	10/02/2025	03/30/2032	Interest Rate Swap			671000-AQ-0	OCP 2021-21A CR	1E	3,249,155	3,304,084
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,900,000	4,884,384	10/02/2025	03/30/2032	Interest Rate Swap			67120A-AJ-0	OCP 2024-37A C	1F	4,900,000	4,884,384
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		19,500,000	19,465,212	10/02/2025	03/30/2032	Interest Rate Swap			67120M-AE-5	OHACP 2024-17A B1	1C	19,500,000	19,465,212
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		6,980,841	7,014,433	10/02/2025	03/30/2032	Interest Rate Swap			67577E-AC-5	OCT56 2021-1A B	1C	6,980,841	7,014,433
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,627,248	4,627,595	10/02/2025	03/30/2032	Interest Rate Swap			67578U-AG-9	OCT69 2024-3A C	1F	4,627,248	4,627,595

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		28,000,000	27,964,384	10/02/2025	03/30/2032	Interest Rate Swap			675932-AS-6	OCT58 2022-1A BR	1C	28,000,000	27,964,384
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,750,000	9,717,815	10/02/2025	03/30/2032	Interest Rate Swap			675932-AU-1	OCT58 2022-1A CR	1F	9,750,000	9,717,815
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		3,800,000	3,793,114	10/02/2025	03/30/2032	Interest Rate Swap			67690A-AS-0	OAKC 2021-9A B1R	1C	3,800,000	3,793,114
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		8,500,000	8,472,970	10/02/2025	03/30/2032	Interest Rate Swap			69700X-AU-9	PLMRS 2022-4A CR	1F	8,500,000	8,472,970
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1E		3,000,000	3,004,764	10/02/2025	03/30/2032	Interest Rate Swap			70018C-AU-0	PKBLU 2022-2A CR	1E	3,000,000	3,004,764
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		18,000,000	17,943,228	10/02/2025	03/30/2032	Interest Rate Swap			70019H-AE-4	PKBLU 2025-7A B	1C	18,000,000	17,943,228
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		15,540,000	15,509,138	10/02/2025	03/30/2032	Interest Rate Swap			720916-AE-5	PIPK 2025-18A C	1F	15,540,000	15,509,138
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,993,411	5,003,165	10/02/2025	03/30/2032	Interest Rate Swap			72133L-AT-9	PIPK 2023-12A C1R	1F	4,993,411	5,003,165
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		8,550,000	8,559,773	10/02/2025	03/30/2032	Interest Rate Swap			72133P-AS-2	PIPK 2020-5A CR	1F	8,550,000	8,559,773
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		12,220,634	12,334,930	10/02/2025	03/30/2032	Interest Rate Swap			72583U-AJ-6	PXLY 2024-1A C	1F	12,220,634	12,334,930
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		21,375,000	21,349,478	10/02/2025	03/30/2032	Interest Rate Swap			74988W-AC-4	RRAM 2024-34RA A2AR	1C	21,375,000	21,349,478
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1E		29,750,000	29,670,330	10/02/2025	03/30/2032	Interest Rate Swap			74989M-AS-0	RRAM 2023-26A B1R	1E	29,750,000	29,670,330
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		5,000,000	4,989,155	10/02/2025	03/30/2032	Interest Rate Swap			74989M-AU-5	RRAM 2023-26A B2R	1F	5,000,000	4,989,155
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		11,390,000	11,358,746	10/02/2025	03/30/2032	Interest Rate Swap			75009P-AQ-0	RAD 2021-12A BR	1F	11,390,000	11,358,746
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		14,950,000	14,899,110	10/02/2025	03/30/2032	Interest Rate Swap			750103-AQ-6	RAD 2021-15A BR	1F	14,950,000	14,899,110
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		22,000,000	21,958,200	10/02/2025	03/30/2032	Interest Rate Swap			75010R-AC-4	RAD 2025-29A B	1C	22,000,000	21,958,200
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		18,000,000	17,939,898	10/02/2025	03/30/2032	Interest Rate Swap			75010R-AE-0	RAD 2025-29A C	1F	18,000,000	17,939,898
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		7,250,000	7,249,804	10/02/2025	03/30/2032	Interest Rate Swap			77341A-AG-8	ROCKT 2025-1A C	1F	7,250,000	7,249,804
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		4,836,445	4,835,029	10/02/2025	03/30/2032	Interest Rate Swap			77341K-AG-6	ROCKT 2021-1A C	1F	4,836,445	4,835,029
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		6,611,567	6,624,189	10/02/2025	03/30/2032	Interest Rate Swap			77342B-AG-5	ROCKT 2024-1A C	1F	6,611,567	6,624,189
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1B		5,000,000	4,990,905	10/02/2025	03/30/2032	Interest Rate Swap			78110Q-AE-5	RRAM 2024-33A A2	1B	5,000,000	4,990,905
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		15,450,000	15,506,470	10/02/2025	03/30/2032	Interest Rate Swap			82809V-AE-2	SPCLO 2025-9A B	1C	15,450,000	15,506,470
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		20,075,000	20,035,794	10/02/2025	03/30/2032	Interest Rate Swap			83013T-AE-7	SIXST 2025-28A C	1F	20,075,000	20,035,794
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		2,174,782	2,167,995	10/02/2025	03/30/2032	Interest Rate Swap			881936-AC-2	TCIFC 2025-1A B	1C	2,174,782	2,167,995
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,900,000	2,894,258	10/02/2025	03/30/2032	Interest Rate Swap			88677F-AE-3	TKO 2025-1A C	1F	2,900,000	2,894,258
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1E		5,630,014	5,644,958	10/02/2025	03/30/2032	Interest Rate Swap			89531M-AS-1	TREST 2018-2A CR	1E	5,630,014	5,644,958
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		3,546,356	3,546,168	10/02/2025	03/30/2032	Interest Rate Swap			89624U-AG-7	CAVU 2021-2A C	1F	3,546,356	3,546,168
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		2,994,450	3,002,988	10/02/2025	03/30/2032	Interest Rate Swap			92918B-AU-7	VOYA 2019-4A CR	1F	2,994,450	3,002,988
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1C		32,000,000	32,038,144	10/02/2025	03/30/2032	Interest Rate Swap			92920T-AG-5	VOYA 2024-6A B1	1C	32,000,000	32,038,144
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		13,500,000	13,456,071	10/02/2025	03/30/2032	Interest Rate Swap			92920T-AJ-9	VOYA 2024-6A C	1F	13,500,000	13,456,071

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1E		18,525,000	18,430,763	10/02/2025	03/30/2032	Interest Rate Swap			97816W-AE-9	WONPK 2025-1A C	1E	18,525,000	18,430,763
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1A		4,750,000	4,675,819	10/02/2025	03/30/2032	Interest Rate Swap			97988F-AQ-1	WDMNT 2022-10A A2R	1A	4,750,000	4,675,819
04687#AJ7	Structured Credit Callable Fixed Bond Replication	1F		9,300,000	9,251,835	10/02/2025	03/30/2032	Interest Rate Swap			979926-AU-6	WDMNT 2023-12A CR	1F	9,300,000	9,251,835
04687#AJ7	Structured Credit Callable Fixed Bond Replication	2C		9,000,000	8,959,302	10/02/2025	03/30/2032	Interest Rate Swap			979926-AW-2	WDMNT 2023-12A DR	2C	9,000,000	8,959,302
04687#AL2	Structured Credit Callable Fixed Bond Replication	1E	500,000,000		(894,977)	10/02/2025	06/30/2032	Interest Rate Swap		(894,977)					
04687#AL2	Structured Credit Callable Fixed Bond Replication	1A		14,625,000	14,639,625	10/02/2025	06/30/2032	Interest Rate Swap			00024D-AL-7	AAIF 2024-1A A1D	1A	14,625,000	14,639,625
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		11,700,000	11,711,700	10/02/2025	06/30/2032	Interest Rate Swap			00024D-AQ-6	AAIF 2024-1A BD	1F	11,700,000	11,711,700
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		10,530,000	10,492,576	10/02/2025	06/30/2032	Interest Rate Swap			00092P-AJ-2	AIMCO 2025-24A C	1F	10,530,000	10,492,576
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		14,070,000	14,064,935	10/02/2025	06/30/2032	Interest Rate Swap			00092P-AL-7	AIMCO 2025-24A D	2C	14,070,000	14,064,935
04687#AL2	Structured Credit Callable Fixed Bond Replication	1A		13,800,000	13,669,121	10/02/2025	06/30/2032	Interest Rate Swap			00112C-AC-2	ABPCI 2024-19A A2	1A	13,800,000	13,669,121
04687#AL2	Structured Credit Callable Fixed Bond Replication	1C		16,800,000	16,634,890	10/02/2025	06/30/2032	Interest Rate Swap			00112C-AE-8	ABPCI 2024-19A B	1C	16,800,000	16,634,890
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		13,600,000	13,617,598	10/02/2025	06/30/2032	Interest Rate Swap			00122J-AJ-0	AGL 2025-40A D1	2C	13,600,000	13,617,598
04687#AL2	Structured Credit Callable Fixed Bond Replication	1C		15,679,000	15,531,351	10/02/2025	06/30/2032	Interest Rate Swap			03664X-AE-8	ANTR 2024-6A B	1C	15,679,000	15,531,351
04687#AL2	Structured Credit Callable Fixed Bond Replication	1A		14,400,000	14,146,848	10/02/2025	06/30/2032	Interest Rate Swap			03665M-AL-5	ANTR 2018-1A A2R	1A	14,400,000	14,146,848
04687#AL2	Structured Credit Callable Fixed Bond Replication	1C		17,500,000	17,488,730	10/02/2025	06/30/2032	Interest Rate Swap			03665M-AN-1	ANTR 2018-1A BR	1C	17,500,000	17,488,730
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		14,300,000	14,344,888	10/02/2025	06/30/2032	Interest Rate Swap			03990K-AJ-0	ARES 2025-77A D1	2C	14,300,000	14,344,888
04687#AL2	Structured Credit Callable Fixed Bond Replication	1C		13,200,000	12,991,004	10/02/2025	06/30/2032	Interest Rate Swap			05071U-AG-1	AUDAX 2025-12A B	1C	13,200,000	12,991,004
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		13,350,000	13,127,723	10/02/2025	06/30/2032	Interest Rate Swap			05071U-AJ-5	AUDAX 2025-12A C	1F	13,350,000	13,127,723
04687#AL2	Structured Credit Callable Fixed Bond Replication	1A		25,000,000	24,907,650	10/02/2025	06/30/2032	Interest Rate Swap			050922-AA-1	AUDAX 2024-11A A1	1A	25,000,000	24,907,650
04687#AL2	Structured Credit Callable Fixed Bond Replication	2B		9,600,000	9,611,386	10/02/2025	06/30/2032	Interest Rate Swap			05555J-AJ-5	BBAM 2024-4A C	2B	9,600,000	9,611,386
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,350,000	12,345,986	10/02/2025	06/30/2032	Interest Rate Swap			06764L-AE-6	BABSN 2025-2A D1	2C	12,350,000	12,345,986
04687#AL2	Structured Credit Callable Fixed Bond Replication	1C		14,700,000	14,724,931	10/02/2025	06/30/2032	Interest Rate Swap			10805Y-AN-1	BRDGS 2020-1A A2R	1C	14,700,000	14,724,931
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,000,000	8,019,792	10/02/2025	06/30/2032	Interest Rate Swap			14319P-AJ-0	CGMS 2024-6A D1	2C	8,000,000	8,019,792
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		15,000,000	14,971,440	10/02/2025	06/30/2032	Interest Rate Swap			25255D-AS-9	DCLO 2021-1A CR	2C	15,000,000	14,971,440
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		10,013,672	9,968,490	10/02/2025	06/30/2032	Interest Rate Swap			29001M-AG-4	ELM34 2024-10A C	1F	10,013,672	9,968,490
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	9,993,180	10/02/2025	06/30/2032	Interest Rate Swap			29001M-AJ-8	ELM34 2024-10A D1	2C	10,000,000	9,993,180
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,700,000	11,695,589	10/02/2025	06/30/2032	Interest Rate Swap			29005B-AG-4	ELM41 2025-4A D	2C	11,700,000	11,695,589
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		13,500,000	13,425,359	10/02/2025	06/30/2032	Interest Rate Swap			46603P-AS-7	IVYH 18A CR	1F	13,500,000	13,425,359
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		9,000,000	8,999,649	10/02/2025	06/30/2032	Interest Rate Swap			48190D-AG-5	KKR 2024-47A D1	2C	9,000,000	8,999,649
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		8,500,000	8,473,064	10/02/2025	06/30/2032	Interest Rate Swap			527911-AJ-0	LEMEY 2024-1A C	1F	8,500,000	8,473,064

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		11,500,000	11,463,499	10/02/2025	06/30/2032	Interest Rate Swap			67098U-BE-4	OAKC 2020-6A CR2	1F	11,500,000	11,463,499
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		13,600,000	13,556,657	10/02/2025	06/30/2032	Interest Rate Swap			67120A-AJ-0	OCP 2024-37A C	1F	13,600,000	13,556,657
04687#AL2	Structured Credit Callable Fixed Bond Replication	1C		9,000,000	8,983,944	10/02/2025	06/30/2032	Interest Rate Swap			67120M-AE-5	OHACP 2024-17A B1	1C	9,000,000	8,983,944
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		17,000,000	16,988,372	10/02/2025	06/30/2032	Interest Rate Swap			67120M-AL-9	OHACP 2024-17A D1	2C	17,000,000	16,988,372
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,106,000	11,044,362	10/02/2025	06/30/2032	Interest Rate Swap			674436-AJ-9	OBRAC 2025-2A D1	2C	11,106,000	11,044,362
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		9,000,000	9,022,365	10/02/2025	06/30/2032	Interest Rate Swap			67690A-AY-7	OAKC 2021-9A D1R	2C	9,000,000	9,022,365
04687#AL2	Structured Credit Callable Fixed Bond Replication	1C		11,000,000	11,012,507	10/02/2025	06/30/2032	Interest Rate Swap			68626J-AC-3	ANTOR 2024-4A B	1C	11,000,000	11,012,507
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		11,000,000	10,999,461	10/02/2025	06/30/2032	Interest Rate Swap			68626J-AG-4	ANTOR 2024-4A D1	2C	11,000,000	10,999,461
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		13,000,000	12,999,363	10/02/2025	06/30/2032	Interest Rate Swap			68627C-AG-8	ANTOR 2025-5A D1	2C	13,000,000	12,999,363
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		12,300,000	12,258,992	10/02/2025	06/30/2032	Interest Rate Swap			70019H-AG-9	PKBLU 2025-7A C	1F	12,300,000	12,258,992
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		16,796,625	16,730,043	10/02/2025	06/30/2032	Interest Rate Swap			72132E-AJ-8	PIPK 2024-16A D1	2C	16,796,625	16,730,043
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,025,000	12,024,447	10/02/2025	06/30/2032	Interest Rate Swap			749979-AS-9	RAD 2023-20A C1R	2C	12,025,000	12,024,447
04687#AL2	Structured Credit Callable Fixed Bond Replication	2B		11,960,000	11,959,450	10/02/2025	06/30/2032	Interest Rate Swap			750103-AS-2	RAD 2021-15A C1R	2B	11,960,000	11,959,450
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,025,000	11,974,399	10/02/2025	06/30/2032	Interest Rate Swap			75884A-AJ-9	REG32 2025-4A D1	2C	12,025,000	11,974,399
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,250,000	8,249,678	10/02/2025	06/30/2032	Interest Rate Swap			75888H-BC-4	REG12 2019-1A D1RR	2C	8,250,000	8,249,678
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		14,177,877	14,352,941	10/02/2025	06/30/2032	Interest Rate Swap			75903U-AG-8	REG30 2024-4A C	1F	14,177,877	14,352,941
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		15,600,000	15,563,480	10/02/2025	06/30/2032	Interest Rate Swap			75904B-AJ-3	REG34 2025-3A D1	2C	15,600,000	15,563,480
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		12,125,000	12,102,060	10/02/2025	06/30/2032	Interest Rate Swap			77341G-AY-6	ROCKT 2019-2A DR2	2C	12,125,000	12,102,060
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		8,100,000	8,180,141	10/02/2025	06/30/2032	Interest Rate Swap			82809V-AJ-1	SPCLO 2025-9A D1	2C	8,100,000	8,180,141
04687#AL2	Structured Credit Callable Fixed Bond Replication	1C		12,008,343	12,028,272	10/02/2025	06/30/2032	Interest Rate Swap			88238E-AE-8	TCIFC 2024-2A B	1C	12,008,343	12,028,272
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,750,000	10,745,130	10/02/2025	06/30/2032	Interest Rate Swap			89641X-AJ-4	TRNTS 2021-15A D	2C	10,750,000	10,745,130
04687#AL2	Structured Credit Callable Fixed Bond Replication	1F		10,500,000	10,465,833	10/02/2025	06/30/2032	Interest Rate Swap			92920T-AJ-9	VOYA 2024-6A C	1F	10,500,000	10,465,833
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		10,750,000	10,756,439	10/02/2025	06/30/2032	Interest Rate Swap			92920T-AL-4	VOYA 2024-6A D1	2C	10,750,000	10,756,439
04687#AL2	Structured Credit Callable Fixed Bond Replication	2C		16,900,000	16,835,510	10/02/2025	06/30/2032	Interest Rate Swap			97816W-AG-4	WONPK 2025-1A D1	2C	16,900,000	16,835,510
04687#AP3	Structured Credit Callable Fixed Bond Replication	1G	500,000,000		(2,443,119)	10/02/2025	12/30/2032	Interest Rate Swap		(2,443,119)					
04687#AP3	Structured Credit Callable Fixed Bond Replication	1F		300,000,000	300,000,000	10/02/2025	12/30/2032	Interest Rate Swap			049400-AA-2	ATLAS SECURED ADVANCE FUNDING,	1F	300,000,000	300,000,000
04687#AP3	Structured Credit Callable Fixed Bond Replication	2A		220,000,000	220,682,000	10/02/2025	12/30/2032	Interest Rate Swap			04940J-AD-5	Atlas Securitized Products Funding 1, L.P. - A1	2A	220,000,000	220,682,000
04687#AD0	Structured Credit Callable Fixed Bond Replication	1E	1,000,000,000		781,007	10/02/2025	12/30/2031	Interest Rate Swap		781,007					
04687#AD0	Structured Credit Callable Fixed Bond Replication	1A		16,350,000	16,349,493	10/02/2025	12/30/2031	Interest Rate Swap			000823-AU-8	ABPCI 2017-1A A1RR	1A	16,350,000	16,349,493
04687#AD0	Structured Credit Callable Fixed Bond Replication	1E		12,375,000	12,343,444	10/02/2025	12/30/2031	Interest Rate Swap			00119C-AU-5	AGL 2022-20A CR	1E	12,375,000	12,343,444

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		20,200,000	20,152,146	10/02/2025	12/30/2031	Interest Rate Swap			00119H-AU-4	AGL 2019-1A CRR	1F	20,200,000	20,152,146
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		23,648,000	23,428,594	10/02/2025	12/30/2031	Interest Rate Swap			03663Y-AC-1	ANTR 2024-5A B	1C	23,648,000	23,428,594
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		96,600,000	95,264,505	10/02/2025	12/30/2031	Interest Rate Swap			03665A-AW-7	ANTR 2017-2A BRR	1C	96,600,000	95,264,505
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		90,827,000	89,951,337	10/02/2025	12/30/2031	Interest Rate Swap			03666J-AC-1	ANTR 2024-3A B	1C	90,827,000	89,951,337
04687#AD0	Structured Credit Callable Fixed Bond Replication	2A		50,000,000	50,000,000	10/02/2025	12/30/2031	Interest Rate Swap			03770*-AA-0	Apollo Asset-Backed Finance Lending Company, L.P. - A	2A	50,000,000	50,000,000
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		2,638,092	2,705,897	10/02/2025	12/30/2031	Interest Rate Swap			037989-AQ-3	APID 2023-44A D1R	2C	2,638,092	2,705,897
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		14,000,000	13,974,632	10/02/2025	12/30/2031	Interest Rate Swap			03990F-AE-2	ARES 2024-74A B	1C	14,000,000	13,974,632
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		18,000,000	17,976,420	10/02/2025	12/30/2031	Interest Rate Swap			03990F-AJ-1	ARES 2024-74A D	2C	18,000,000	17,976,420
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		16,300,000	16,329,585	10/02/2025	12/30/2031	Interest Rate Swap			04020W-AG-2	ARES 2024-72A C	1F	16,300,000	16,329,585
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		17,000,000	16,967,734	10/02/2025	12/30/2031	Interest Rate Swap			04020W-AJ-6	ARES 2024-72A D	2C	17,000,000	16,967,734
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		4,869,609	4,897,120	10/02/2025	12/30/2031	Interest Rate Swap			05555W-AC-1	BCRED 2024-2A B	1C	4,869,609	4,897,120
04687#AD0	Structured Credit Callable Fixed Bond Replication	2B		4,550,000	4,555,506	10/02/2025	12/30/2031	Interest Rate Swap			056912-AL-2	BCC 2024-5A D1	2B	4,550,000	4,555,506
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		8,000,000	8,009,784	10/02/2025	12/30/2031	Interest Rate Swap			12553D-AY-3	CIFC 2019-1A CR2	1F	8,000,000	8,009,784
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		2,500,000	2,495,050	10/02/2025	12/30/2031	Interest Rate Swap			13877J-AE-1	CANYC 2022-1A C	1F	2,500,000	2,495,050
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		25,114,757	25,061,850	10/02/2025	12/30/2031	Interest Rate Swap			14319P-AJ-0	CGMS 2024-6A D1	2C	25,114,757	25,061,850
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		10,024,525	9,999,620	10/02/2025	12/30/2031	Interest Rate Swap			14319R-AG-2	CGMS 2024-7A D1	2C	10,024,525	9,999,620
04687#AD0	Structured Credit Callable Fixed Bond Replication	1A		16,049,952	16,006,184	10/02/2025	12/30/2031	Interest Rate Swap			156945-AA-5	CERB 2024-3A A	1A	16,049,952	16,006,184
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		4,900,000	4,884,634	10/02/2025	12/30/2031	Interest Rate Swap			17181W-AE-4	CIFC 2024-4A C	1F	4,900,000	4,884,634
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		26,000,000	25,967,318	10/02/2025	12/30/2031	Interest Rate Swap			25255L-AW-2	DCLO 2021-2A BR	1F	26,000,000	25,967,318
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		10,500,000	10,486,718	10/02/2025	12/30/2031	Interest Rate Swap			25256J-AG-1	DCLO 2024-8A B	1F	10,500,000	10,486,718
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		9,000,000	9,015,309	10/02/2025	12/30/2031	Interest Rate Swap			26253M-AS-9	DRSLF 2022-108A BR	1C	9,000,000	9,015,309
04687#AD0	Structured Credit Callable Fixed Bond Replication	1G		16,687,458	16,687,458	10/02/2025	12/30/2031	Interest Rate Swap			28655*-AA-7	Eliant Invest Holding LP. - B	1G	16,687,458	16,687,458
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		17,000,000	16,988,406	10/02/2025	12/30/2031	Interest Rate Swap			29001M-AJ-8	ELM34 2024-10A D1	2C	17,000,000	16,988,406
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		17,100,000	16,983,566	10/02/2025	12/30/2031	Interest Rate Swap			34966Q-AJ-2	FCO 2024-25A D	2C	17,100,000	16,983,566
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		13,400,000	13,382,687	10/02/2025	12/30/2031	Interest Rate Swap			38180H-AE-4	GOBSL 2022-62A CR	1F	13,400,000	13,382,687
04687#AD0	Structured Credit Callable Fixed Bond Replication	1A		136,500,000	134,744,610	10/02/2025	12/30/2031	Interest Rate Swap			38180Y-AC-1	GOCAP 2023-65A A2R	1A	136,500,000	134,744,610
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		123,550,000	121,869,596	10/02/2025	12/30/2031	Interest Rate Swap			38180Y-AE-7	Golub 65(M) Reset Tranche B-R	1C	123,550,000	121,869,596
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		2,964,364	2,959,119	10/02/2025	12/30/2031	Interest Rate Swap			48255A-AG-3	KKR 36A D	2C	2,964,364	2,959,119
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		8,727,512	8,733,130	10/02/2025	12/30/2031	Interest Rate Swap			48256G-AJ-3	KKR 2024-56A D1	2C	8,727,512	8,733,130
04687#AD0	Structured Credit Callable Fixed Bond Replication	1B		14,000,000	14,033,698	10/02/2025	12/30/2031	Interest Rate Swap			48256R-AE-0	KKR 2024-53A B	1B	14,000,000	14,033,698

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AD0	Structured Credit Callable Fixed Bond Replication	2B		1,935,198	1,977,194	10/02/2025	12/30/2031	Interest Rate Swap			55791Q-AW-6	MDPK 2022-60A D1R	2B	1,935,198	1,977,194
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		1,956,934	1,998,628	10/02/2025	12/30/2031	Interest Rate Swap			58286Q-AJ-4	MCHPK 2024-1A D	2C	1,956,934	1,998,628
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		12,000,000	12,041,736	10/02/2025	12/30/2031	Interest Rate Swap			67115L-AL-8	OAKC 2021-16A B1R	1C	12,000,000	12,041,736
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		16,000,000	15,999,456	10/02/2025	12/30/2031	Interest Rate Swap			67115L-AQ-7	OAKC 2021-16A CR	1F	16,000,000	15,999,456
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		1,507,569	1,498,062	10/02/2025	12/30/2031	Interest Rate Swap			67115V-AW-2	OAKC 2022-11A D1R	2C	1,507,569	1,498,062
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		11,702,979	11,661,788	10/02/2025	12/30/2031	Interest Rate Swap			67403H-AE-4	OAKCL 2024-28A C	1F	11,702,979	11,661,788
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		18,200,000	18,187,533	10/02/2025	12/30/2031	Interest Rate Swap			675944-AJ-1	OCT65 2024-4A D1	2C	18,200,000	18,187,533
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		11,000,000	10,992,641	10/02/2025	12/30/2031	Interest Rate Swap			69688G-AG-3	PLMRS 2024-3A D1	2C	11,000,000	10,992,641
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		16,500,000	16,461,555	10/02/2025	12/30/2031	Interest Rate Swap			72132W-AS-8	PIPK 2019-4A CRR	1F	16,500,000	16,461,555
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		21,000,000	20,949,033	10/02/2025	12/30/2031	Interest Rate Swap			72132W-AU-3	PIPK 2019-4A DRR	2C	21,000,000	20,949,033
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		22,110,000	22,130,452	10/02/2025	12/30/2031	Interest Rate Swap			74938R-AG-7	RAD 2025-30A B	1F	22,110,000	22,130,452
04687#AD0	Structured Credit Callable Fixed Bond Replication	2B		2,500,000	2,504,665	10/02/2025	12/30/2031	Interest Rate Swap			74988A-AL-2	RRAM 2024-31A C2	2B	2,500,000	2,504,665
04687#AD0	Structured Credit Callable Fixed Bond Replication	2B		18,500,000	18,452,622	10/02/2025	12/30/2031	Interest Rate Swap			74988C-AE-4	RRAM 2024-32RA C1AR	2B	18,500,000	18,452,622
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		15,640,000	15,626,237	10/02/2025	12/30/2031	Interest Rate Swap			74989H-AS-1	RRAM 2020-12A BR3	1F	15,640,000	15,626,237
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		15,000,000	15,027,000	10/02/2025	12/30/2031	Interest Rate Swap			74989V-AE-1	RRAM 2024-29RA B	1F	15,000,000	15,027,000
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		2,400,000	2,404,932	10/02/2025	12/30/2031	Interest Rate Swap			74989V-AJ-0	RRAM 2024-29RA C2R	2C	2,400,000	2,404,932
04687#AD0	Structured Credit Callable Fixed Bond Replication	1C		8,000,000	8,008,928	10/02/2025	12/30/2031	Interest Rate Swap			77341X-AN-3	ROCKT 2022-3A BR	1C	8,000,000	8,008,928
04687#AD0	Structured Credit Callable Fixed Bond Replication	2B		8,000,000	7,989,816	10/02/2025	12/30/2031	Interest Rate Swap			77341X-AS-2	ROCKT 2022-3A D1R	2B	8,000,000	7,989,816
04687#AD0	Structured Credit Callable Fixed Bond Replication	1E		24,000,000	23,923,392	10/02/2025	12/30/2031	Interest Rate Swap			78110Q-AG-0	RRAM 2024-33A B	1E	24,000,000	23,923,392
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		4,800,000	4,812,379	10/02/2025	12/30/2031	Interest Rate Swap			87252G-AJ-5	TCW 2024-2A C	1F	4,800,000	4,812,379
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		9,200,000	9,209,274	10/02/2025	12/30/2031	Interest Rate Swap			87252G-AL-0	TCW 2024-2A D1	2C	9,200,000	9,209,274
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		3,000,000	2,996,145	10/02/2025	12/30/2031	Interest Rate Swap			92944Y-AL-5	VOYA 2024-5A C	1F	3,000,000	2,996,145
04687#AD0	Structured Credit Callable Fixed Bond Replication	2A		13,565,020	13,590,902	10/02/2025	12/30/2031	Interest Rate Swap			92944Y-AN-1	VOYA 2024-5A D1A	2A	13,565,020	13,590,902
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		5,000,000	4,984,630	10/02/2025	12/30/2031	Interest Rate Swap			949575-AE-4	WELLI 2024-3A C	1F	5,000,000	4,984,630
04687#AD0	Structured Credit Callable Fixed Bond Replication	1F		9,750,000	9,719,171	10/02/2025	12/30/2031	Interest Rate Swap			968209-AG-1	WILDPK 2024-1A C	1F	9,750,000	9,719,171
04687#AD0	Structured Credit Callable Fixed Bond Replication	2C		9,750,000	9,774,268	10/02/2025	12/30/2031	Interest Rate Swap			968209-AJ-5	WILDPK 2024-1A D1	2C	9,750,000	9,774,268
04687#AK4	Structured Credit Callable Fixed Bond Replication	1E	500,000,000		911,623	10/02/2025	03/30/2032	Interest Rate Swap		911,623					
04687#AK4	Structured Credit Callable Fixed Bond Replication	1C		17,852,000	17,686,369	10/02/2025	03/30/2032	Interest Rate Swap			03663Y-AC-1	ANTR 2024-5A B	1C	17,852,000	17,686,369
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		22,890,000	22,602,250	10/02/2025	03/30/2032	Interest Rate Swap			03665M-AQ-4	ANTR 2018-1A CR	1F	22,890,000	22,602,250
04687#AK4	Structured Credit Callable Fixed Bond Replication	1C		40,998,625	40,604,719	10/02/2025	03/30/2032	Interest Rate Swap			03666J-AC-1	ANTR 2024-3A B	1C	40,998,625	40,604,719

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AK4	Structured Credit Callable Fixed Bond Replication	1C		31,250,000	31,286,438	10/02/2025	03/30/2032	Interest Rate Swap			04017J-AS-0	ARES 2018-49A BR	1C	31,250,000	31,286,438
04687#AK4	Structured Credit Callable Fixed Bond Replication	1C		26,750,000	26,717,499	10/02/2025	03/30/2032	Interest Rate Swap			14319P-AE-1	CGMS 2024-6A B	1C	26,750,000	26,717,499
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		19,825,000	19,712,136	10/02/2025	03/30/2032	Interest Rate Swap			14320E-AE-3	CGMS 2025-3A C	1F	19,825,000	19,712,136
04687#AK4	Structured Credit Callable Fixed Bond Replication	2C		22,050,000	21,967,026	10/02/2025	03/30/2032	Interest Rate Swap			14320E-AG-8	CGMS 2025-3A D	2C	22,050,000	21,967,026
04687#AK4	Structured Credit Callable Fixed Bond Replication	1C		30,000,000	30,052,140	10/02/2025	03/30/2032	Interest Rate Swap			29001M-AE-9	ELM34 2024-10A B	1C	30,000,000	30,052,140
04687#AK4	Structured Credit Callable Fixed Bond Replication	2C		18,000,000	17,999,118	10/02/2025	03/30/2032	Interest Rate Swap			29004F-AG-6	ELM40 2025-3A D1	2C	18,000,000	17,999,118
04687#AK4	Structured Credit Callable Fixed Bond Replication	1A		105,000,000	105,092,715	10/02/2025	03/30/2032	Interest Rate Swap			38180N-AA-9	GOCAP 2019-44A A1R	1A	105,000,000	105,092,715
04687#AK4	Structured Credit Callable Fixed Bond Replication	1C		38,400,000	37,975,450	10/02/2025	03/30/2032	Interest Rate Swap			38180N-AE-1	GOCAP 2019-44A BR	1C	38,400,000	37,975,450
04687#AK4	Structured Credit Callable Fixed Bond Replication	2C		18,943,000	18,930,005	10/02/2025	03/30/2032	Interest Rate Swap			38180P-AJ-5	GCBSL 2019-43A D1R	2C	18,943,000	18,930,005
04687#AK4	Structured Credit Callable Fixed Bond Replication	1A		30,291,984	30,298,606	10/02/2025	03/30/2032	Interest Rate Swap			381948-AA-6	GOCAP 2020-47A A1AR	1A	30,291,984	30,298,606
04687#AK4	Structured Credit Callable Fixed Bond Replication	2C		39,000,000	38,972,973	10/02/2025	03/30/2032	Interest Rate Swap			55822Y-AJ-4	MDPK 2024-66A D1	2C	39,000,000	38,972,973
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		21,775,000	21,642,412	10/02/2025	03/30/2032	Interest Rate Swap			55823D-AG-5	MDPK 2025-72A C	1F	21,775,000	21,642,412
04687#AK4	Structured Credit Callable Fixed Bond Replication	2C		19,775,000	19,706,143	10/02/2025	03/30/2032	Interest Rate Swap			55823D-AJ-9	MDPK 2025-72A D1	2C	19,775,000	19,706,143
04687#AK4	Structured Credit Callable Fixed Bond Replication	2C		24,960,000	24,864,678	10/02/2025	03/30/2032	Interest Rate Swap			55956M-AJ-8	MAGNE 2025-50A D1	2C	24,960,000	24,864,678
04687#AK4	Structured Credit Callable Fixed Bond Replication	1C		27,631,000	27,487,706	10/02/2025	03/30/2032	Interest Rate Swap			674436-AE-0	OBRAC 2025-2A B	1C	27,631,000	27,487,706
04687#AK4	Structured Credit Callable Fixed Bond Replication	1C		22,750,000	22,677,541	10/02/2025	03/30/2032	Interest Rate Swap			68627C-AC-7	ANTOR 2025-5A B	1C	22,750,000	22,677,541
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		31,917,204	31,959,143	10/02/2025	03/30/2032	Interest Rate Swap			74989K-AJ-4	RRAM 2017-2A BR	1F	31,917,204	31,959,143
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		21,604,104	21,528,418	10/02/2025	03/30/2032	Interest Rate Swap			881936-AE-8	TCIFC 2025-1A C	1F	21,604,104	21,528,418
04687#AK4	Structured Credit Callable Fixed Bond Replication	1F		19,013,813	18,938,801	10/02/2025	03/30/2032	Interest Rate Swap			88238E-AG-3	TCIFC 2024-2A C	1F	19,013,813	18,938,801
04687#AN8	Structured Credit Callable Fixed Bond Replication	1B	500,000,000	(2,340,826)		10/02/2025	12/30/2032	Interest Rate Swap		(2,340,826)					
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		6,894,000	6,851,039	10/02/2025	12/30/2032	Interest Rate Swap			00112H-AC-1	ACREC 2025-FL3 AS	1A	6,894,000	6,851,039
04687#AN8	Structured Credit Callable Fixed Bond Replication	1D		1,178,025	1,172,872	10/02/2025	12/30/2032	Interest Rate Swap			00112H-AE-7	ACREC 2025-FL3 B	1D	1,178,025	1,172,872
04687#AN8	Structured Credit Callable Fixed Bond Replication	1F		117,500,000	117,500,000	10/02/2025	12/30/2032	Interest Rate Swap			02300A-AA-8	AMAPS 1 LLC - Tranche A Note	1F	117,500,000	117,500,000
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		21,175,828	21,184,149	10/02/2025	12/30/2032	Interest Rate Swap			05555M-AC-3	BDS 2024-FL13 AS	1A	21,175,828	21,184,149
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		95,383,547	95,667,419	10/02/2025	12/30/2032	Interest Rate Swap			05613R-AA-6	BSPRT 2024-FL11 A	1A	95,383,547	95,667,419
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		2,788	2,674	10/02/2025	12/30/2032	Interest Rate Swap			07387A-EG-6	BSARM 2005-9 A1	1A	2,788	2,674
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		112,446	105,795	10/02/2025	12/30/2032	Interest Rate Swap			07387A-EG-6	BSARM 2005-9 A1	1A	112,446	105,795
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		836,726	786,254	10/02/2025	12/30/2032	Interest Rate Swap			07387A-EG-6	BSARM 2005-9 A1	1A	836,726	786,254
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		1,168,603	1,085,480	10/02/2025	12/30/2032	Interest Rate Swap			07387A-EG-6	BSARM 2005-9 A1	1A	1,168,603	1,085,480
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		12,568,500	12,630,600	10/02/2025	12/30/2032	Interest Rate Swap			30338W-AA-7	FSRIA 2024-FL9 AS	1A	12,568,500	12,630,600

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		37,877,070	37,936,675	10/02/2025	12/30/2032	Interest Rate Swap			30338W-AL-3	FSRIA 2024-FL9 A	1A	37,877,070	37,936,675
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		19,951,670	19,772,920	10/02/2025	12/30/2032	Interest Rate Swap			30340K-AC-5	FSRIA 2025-FL10 AS	1A	19,951,670	19,772,920
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		32,919,927	33,168,211	10/02/2025	12/30/2032	Interest Rate Swap			45339N-AC-0	INCREF 2025-FL1 AS	1A	32,919,927	33,168,211
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		15,710,625	15,677,289	10/02/2025	12/30/2032	Interest Rate Swap			53947F-AC-5	LNCR 2025-CRE8 AS	1A	15,710,625	15,677,289
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		40,327,831	40,535,727	10/02/2025	12/30/2032	Interest Rate Swap			55285H-AA-0	MF1 2022-B1 A	1A	40,327,831	40,535,727
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		24,094,613	24,197,539	10/02/2025	12/30/2032	Interest Rate Swap			55287E-AA-5	MF1 2024-FL16 A	1A	24,094,613	24,197,539
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		32,809,022	32,818,383	10/02/2025	12/30/2032	Interest Rate Swap			55287H-AC-4	MF1 2025-FL17 AS	1A	32,809,022	32,818,383
04687#AN8	Structured Credit Callable Fixed Bond Replication	1G		11,222,879	11,212,959	10/02/2025	12/30/2032	Interest Rate Swap			55287H-AG-5	MF1 2025-FL17 C	1G	11,222,879	11,212,959
04687#AN8	Structured Credit Callable Fixed Bond Replication	1G		4,225,507	4,202,305	10/02/2025	12/30/2032	Interest Rate Swap			69382J-AD-3	PFP 2025-12 C	1G	4,225,507	4,202,305
04687#AN8	Structured Credit Callable Fixed Bond Replication	1A		126,992,478	127,577,536	10/02/2025	12/30/2032	Interest Rate Swap			91835W-AA-7	Varde Partners Inc	1A	126,992,478	127,577,536
12776*SS7	CDX.NA.HY.45	2A	50,000,000	6,865,992	7,696,045	10/17/2025	12/20/2030	Credit Default Swap	6,865,992	7,696,045					
12776*SS7	CDX.NA.HY.45	1A		72,532,500	52,440,263	10/17/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,532,500	52,440,263
12776*SQ1	CDX.NA.HY.45	2A	50,000,000	6,839,509	7,586,941	10/17/2025	12/20/2030	Credit Default Swap	6,839,509	7,586,941					
12776*SQ1	CDX.NA.HY.45	1A		72,532,500	52,440,263	10/17/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,532,500	52,440,263
12776*TE7	CDX.NA.HY.45	2A	100,000,000	13,646,792	15,173,126	11/18/2025	12/20/2030	Credit Default Swap	13,646,792	15,173,126					
12776*TE7	CDX.NA.HY.45	1A		144,513,859	104,880,525	11/18/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	144,513,859	104,880,525
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F	1,000,000,000		(700,059)	10/02/2025	12/30/2031	Interest Rate Swap		(700,059)					
04687#AE8	Structured Credit Callable Fixed Bond Replication	1B		3,750,000	3,758,843	10/02/2025	12/30/2031	Interest Rate Swap			00119C-AS-0	AGL 2022-20A BR	1B	3,750,000	3,758,843
04687#AE8	Structured Credit Callable Fixed Bond Replication	2A		12,375,000	12,366,585	10/02/2025	12/30/2031	Interest Rate Swap			00119C-AW-1	AGL 2022-20A D1R	2A	12,375,000	12,366,585
04687#AE8	Structured Credit Callable Fixed Bond Replication	2B		5,249,634	5,372,276	10/02/2025	12/30/2031	Interest Rate Swap			00119F-AU-8	AGL 2022-21A D1R	2B	5,249,634	5,372,276
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		8,261,272	8,216,282	10/02/2025	12/30/2031	Interest Rate Swap			00119Y-AG-8	AGL 2021-10A D	2C	8,261,272	8,216,282
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		17,875,000	17,815,887	10/02/2025	12/30/2031	Interest Rate Swap			00121P-AJ-7	AGL 2025-41A D1	2C	17,875,000	17,815,887
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		28,321,000	28,054,301	10/02/2025	12/30/2031	Interest Rate Swap			03664X-AE-8	ANTR 2024-6A B	1C	28,321,000	28,054,301
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		13,100,000	13,144,357	10/02/2025	12/30/2031	Interest Rate Swap			03665L-AU-7	ANTR 2018-3A DR	2C	13,100,000	13,144,357
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		12,000,000	11,961,828	10/02/2025	12/30/2031	Interest Rate Swap			03990F-AG-7	ARES 2024-74A C	1F	12,000,000	11,961,828
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		11,250,000	11,235,409	10/02/2025	12/30/2031	Interest Rate Swap			04018B-BE-6	ARES 2020-55A D1R2	2C	11,250,000	11,235,409
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		26,000,000	25,954,006	10/02/2025	12/30/2031	Interest Rate Swap			04020W-AE-7	ARES 2024-72A B	1C	26,000,000	25,954,006
04687#AE8	Structured Credit Callable Fixed Bond Replication	2A		140,000,000	140,434,000	10/02/2025	12/30/2031	Interest Rate Swap			04940J-AD-5	Atlas Securitized Products Funding 1, L.P. - A1	2A	140,000,000	140,434,000
04687#AE8	Structured Credit Callable Fixed Bond Replication	1A		24,000,000	23,911,344	10/02/2025	12/30/2031	Interest Rate Swap			050922-AA-1	AUDAX 2024-11A A1	1A	24,000,000	23,911,344
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		8,500,000	8,505,491	10/02/2025	12/30/2031	Interest Rate Swap			05766B-AY-4	BOBA 2020-1A CRR	1F	8,500,000	8,505,491
04687#AE8	Structured Credit Callable Fixed Bond Replication	2B		9,500,000	9,514,260	10/02/2025	12/30/2031	Interest Rate Swap			05766B-BA-5	BOBA 2020-1A D1RR	2B	9,500,000	9,514,260
04687#AE8	Structured Credit Callable Fixed Bond Replication	1A		3,500,000	3,502,394	10/02/2025	12/30/2031	Interest Rate Swap			072917-AA-5	BXCMM 2022-1A A1	1A	3,500,000	3,502,394
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		4,158,274	4,188,937	10/02/2025	12/30/2031	Interest Rate Swap			09631B-AJ-2	BLUEM 2021-31A D	2C	4,158,274	4,188,937

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		10,000,000	10,005,860	10/02/2025	12/30/2031	Interest Rate Swap			12553D-BA-4	CIFC 2019-1A D1R2	2C	10,000,000	10,005,860
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		3,903,737	3,960,184	10/02/2025	12/30/2031	Interest Rate Swap			13877J-AG-6	CANYC 2022-1A D	2C	3,903,737	3,960,184
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		5,937,246	5,980,619	10/02/2025	12/30/2031	Interest Rate Swap			143119-AU-9	CGMS 2022-2A D1R	2C	5,937,246	5,980,619
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		25,000,000	25,014,525	10/02/2025	12/30/2031	Interest Rate Swap			14319P-AG-6	CGMS 2024-6A C	1F	25,000,000	25,014,525
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		3,492,947	3,499,829	10/02/2025	12/30/2031	Interest Rate Swap			17180W-AS-4	CIFC 2018-2A D1R	2C	3,492,947	3,499,829
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		4,200,000	4,194,540	10/02/2025	12/30/2031	Interest Rate Swap			17181W-AG-9	CIFC 2024-4A D1	2C	4,200,000	4,194,540
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		18,400,000	18,366,770	10/02/2025	12/30/2031	Interest Rate Swap			227800-AE-9	CRTPK 2024-1A B	1C	18,400,000	18,366,770
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		25,600,000	25,519,258	10/02/2025	12/30/2031	Interest Rate Swap			227800-AG-4	CRTPK 2024-1A C	1F	25,600,000	25,519,258
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		25,600,000	25,631,437	10/02/2025	12/30/2031	Interest Rate Swap			227800-AJ-8	CRTPK 2024-1A D	2C	25,600,000	25,631,437
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		41,700,000	41,771,057	10/02/2025	12/30/2031	Interest Rate Swap			25255D-AN-0	DCLO 2021-1A A2R	1C	41,700,000	41,771,057
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		22,000,000	21,972,368	10/02/2025	12/30/2031	Interest Rate Swap			25255D-AQ-3	DCLO 2021-1A BR	1F	22,000,000	21,972,368
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		16,100,000	16,127,499	10/02/2025	12/30/2031	Interest Rate Swap			25256J-AE-6	DCLO 2024-8A A2	1C	16,100,000	16,127,499
04687#AE8	Structured Credit Callable Fixed Bond Replication	2B		15,250,000	15,277,862	10/02/2025	12/30/2031	Interest Rate Swap			26246B-BC-7	DRSLF 2020-85A D1R2	2B	15,250,000	15,277,862
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		8,488,870	8,532,181	10/02/2025	12/30/2031	Interest Rate Swap			29001E-AG-2	ELM33 2024-9RA D1R	2C	8,488,870	8,532,181
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		8,060,000	8,038,020	10/02/2025	12/30/2031	Interest Rate Swap			29003Y-AQ-4	ELM23 2023-2A DR	2C	8,060,000	8,038,020
04687#AE8	Structured Credit Callable Fixed Bond Replication	1A		24,900,000	24,806,027	10/02/2025	12/30/2031	Interest Rate Swap			34960J-BG-9	FCO 2015-6A A1T2	1A	24,900,000	24,806,027
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,900,000	18,801,644	10/02/2025	12/30/2031	Interest Rate Swap			34966Q-AG-8	FCO 2024-25A C	1F	18,900,000	18,801,644
04687#AE8	Structured Credit Callable Fixed Bond Replication	3C		7,100,000	7,103,536	10/02/2025	12/30/2031	Interest Rate Swap			34966Q-AL-7	FCO 2024-25A E	3C	7,100,000	7,103,536
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		3,626,632	3,630,824	10/02/2025	12/30/2031	Interest Rate Swap			38136R-AY-3	GLM 2022-14A DR	2C	3,626,632	3,630,824
04687#AE8	Structured Credit Callable Fixed Bond Replication	1A		30,699,770	30,558,565	10/02/2025	12/30/2031	Interest Rate Swap			38172U-AC-9	GOCAP 2018-38A A2R	1A	30,699,770	30,558,565
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		35,370,520	35,175,300	10/02/2025	12/30/2031	Interest Rate Swap			38172U-AE-5	GOCAP 2018-38A BR	1C	35,370,520	35,175,300
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		14,000,000	13,981,688	10/02/2025	12/30/2031	Interest Rate Swap			38180H-AG-9	GCBSL 2022-62A D1R	2C	14,000,000	13,981,688
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		9,800,000	9,799,618	10/02/2025	12/30/2031	Interest Rate Swap			48256R-AJ-9	KKR 2024-53A D1	2C	9,800,000	9,799,618
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		3,326,956	3,499,874	10/02/2025	12/30/2031	Interest Rate Swap			48256V-AG-6	KKR 2024-54A D1	2C	3,326,956	3,499,874
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		4,832,205	4,978,950	10/02/2025	12/30/2031	Interest Rate Swap			55954P-AU-8	MAGNE 2019-21A DR	2C	4,832,205	4,978,950
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		8,011,689	7,999,568	10/02/2025	12/30/2031	Interest Rate Swap			64129U-CL-7	NEUB 2014-17A D1R3	2C	8,011,689	7,999,568
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		8,360,000	8,380,791	10/02/2025	12/30/2031	Interest Rate Swap			67115L-AS-3	OAKC 2021-16A D1R	2C	8,360,000	8,380,791
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		17,250,000	17,238,322	10/02/2025	12/30/2031	Interest Rate Swap			67120A-AL-5	OCP 2024-37A D1	2C	17,250,000	17,238,322
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		15,838,000	15,809,381	10/02/2025	12/30/2031	Interest Rate Swap			675944-AE-2	OCT65 2024-4A B	1C	15,838,000	15,809,381
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		18,200,000	18,176,577	10/02/2025	12/30/2031	Interest Rate Swap			675944-AG-7	OCT65 2024-4A C	1F	18,200,000	18,176,577

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		3,433,751	3,499,832	10/02/2025	12/30/2031	Interest Rate Swap			68563J-AJ-3	ORCHPK 2024-1A D1	2C	3,433,751	3,499,832
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		7,200,000	7,177,802	10/02/2025	12/30/2031	Interest Rate Swap			69688G-AE-8	PLMRS 2024-3A C	1F	7,200,000	7,177,802
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		7,400,000	7,335,383	10/02/2025	12/30/2031	Interest Rate Swap			69688N-AS-2	PLMRS 2022-2A D1R	2C	7,400,000	7,335,383
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	8,971,380	10/02/2025	12/30/2031	Interest Rate Swap			69700X-AU-9	PLMRS 2022-4A CR	1F	9,000,000	8,971,380
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		3,500,000	3,499,836	10/02/2025	12/30/2031	Interest Rate Swap			69700X-AW-5	PLMRS 2022-4A D1R	2C	3,500,000	3,499,836
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		5,250,000	5,240,508	10/02/2025	12/30/2031	Interest Rate Swap			69702M-AQ-0	PLMRS 2022-5A BR	1C	5,250,000	5,240,508
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		5,600,000	5,606,798	10/02/2025	12/30/2031	Interest Rate Swap			69702M-AU-1	PLMRS 2022-5A D1R	2C	5,600,000	5,606,798
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		9,000,000	9,012,591	10/02/2025	12/30/2031	Interest Rate Swap			72133J-BC-0	PIPK 2018-2A CRR	1F	9,000,000	9,012,591
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		23,115,000	23,086,823	10/02/2025	12/30/2031	Interest Rate Swap			74938R-AJ-1	RAD 2025-30A C1	2C	23,115,000	23,086,823
04687#AE8	Structured Credit Callable Fixed Bond Replication	2A		13,650,000	13,632,132	10/02/2025	12/30/2031	Interest Rate Swap			74988A-AG-3	RRAM 2024-31A C1	2A	13,650,000	13,632,132
04687#AE8	Structured Credit Callable Fixed Bond Replication	1B		13,475,000	13,490,644	10/02/2025	12/30/2031	Interest Rate Swap			74988A-AJ-7	RRAM 2024-31A A2	1B	13,475,000	13,490,644
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		3,500,000	3,515,981	10/02/2025	12/30/2031	Interest Rate Swap			74988C-AL-8	RRAM 2024-32RA C1BR	2C	3,500,000	3,515,981
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		20,400,000	20,422,705	10/02/2025	12/30/2031	Interest Rate Swap			74989V-AC-5	RRAM 2024-29RA A	1C	20,400,000	20,422,705
04687#AE8	Structured Credit Callable Fixed Bond Replication	2B		12,000,000	11,984,628	10/02/2025	12/30/2031	Interest Rate Swap			74989V-AG-6	RRAM 2024-29RA C1R	2B	12,000,000	11,984,628
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		6,300,000	6,286,027	10/02/2025	12/30/2031	Interest Rate Swap			75009A-BA-7	RAD 2023-18A CR	1F	6,300,000	6,286,027
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		14,000,000	14,041,412	10/02/2025	12/30/2031	Interest Rate Swap			75009V-AC-8	RAD 2024-26A B1	1C	14,000,000	14,041,412
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		16,500,000	16,446,870	10/02/2025	12/30/2031	Interest Rate Swap			75009V-AG-9	RAD 2024-26A C	1F	16,500,000	16,446,870
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		7,200,000	7,211,434	10/02/2025	12/30/2031	Interest Rate Swap			77341X-AQ-6	ROCKT 2022-3A CR	1F	7,200,000	7,211,434
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		6,400,000	6,388,614	10/02/2025	12/30/2031	Interest Rate Swap			780932-AE-9	RRAM 2024-30A A2	1C	6,400,000	6,388,614
04687#AE8	Structured Credit Callable Fixed Bond Replication	1E		8,400,000	8,373,968	10/02/2025	12/30/2031	Interest Rate Swap			780932-AG-4	RRAM 2024-30A B	1E	8,400,000	8,373,968
04687#AE8	Structured Credit Callable Fixed Bond Replication	2A		8,000,000	8,004,760	10/02/2025	12/30/2031	Interest Rate Swap			780932-AJ-8	RRAM 2024-30A C1	2A	8,000,000	8,004,760
04687#AE8	Structured Credit Callable Fixed Bond Replication	1B		20,000,000	19,963,620	10/02/2025	12/30/2031	Interest Rate Swap			78110Q-AE-5	RRAM 2024-33A A2	1B	20,000,000	19,963,620
04687#AE8	Structured Credit Callable Fixed Bond Replication	1B		3,425,000	3,418,931	10/02/2025	12/30/2031	Interest Rate Swap			78110T-AU-3	RRAM 2022-21A A2R	1B	3,425,000	3,418,931
04687#AE8	Structured Credit Callable Fixed Bond Replication	1E		23,250,000	23,292,036	10/02/2025	12/30/2031	Interest Rate Swap			78110T-AW-9	RRAM 2022-21A BR	1E	23,250,000	23,292,036
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		25,100,000	25,128,112	10/02/2025	12/30/2031	Interest Rate Swap			88676P-AE-2	TKO 2024-1A B	1C	25,100,000	25,128,112
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		7,497,518	7,491,030	10/02/2025	12/30/2031	Interest Rate Swap			92895F-AE-1	VOYA 2024-3A B	1C	7,497,518	7,491,030
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		7,197,689	7,187,098	10/02/2025	12/30/2031	Interest Rate Swap			92920K-AE-9	VOYA 2024-4A B	1C	7,197,689	7,187,098
04687#AE8	Structured Credit Callable Fixed Bond Replication	1C		9,750,000	9,732,489	10/02/2025	12/30/2031	Interest Rate Swap			968209-AC-0	WILDPK 2024-1A B1	1C	9,750,000	9,732,489
04687#AE8	Structured Credit Callable Fixed Bond Replication	1F		51,800,000	51,235,173	10/02/2025	12/30/2031	Interest Rate Swap			97988Q-BE-3	WDMNT 2017-2A CRR	1F	51,800,000	51,235,173
04687#AE8	Structured Credit Callable Fixed Bond Replication	2C		32,500,000	32,701,598	10/02/2025	12/30/2031	Interest Rate Swap			97988Q-BG-8	WDMNT 2017-2A DRR	2C	32,500,000	32,701,598

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AE8	Structured Credit Callable Fixed Bond Replication	1A		5,625,000	5,602,635	10/02/2025	12/30/2031	Interest Rate Swap			979926-AQ-5	WDMNT 2023-12A A2R	1A	5,625,000	5,602,635
04687#AB4	Structured Credit Fixed Bond Replication	1C	150,000,000		(121,473)	10/02/2025	10/20/2028	Interest Rate Swap		(121,473)					
04687#AB4	Structured Credit Fixed Bond Replication	1A		3,690,750	3,708,809	10/02/2025	10/20/2028	Interest Rate Swap			00193A-AC-8	AREIT 2024-CRE9 AS	1A	3,690,750	3,708,809
04687#AB4	Structured Credit Fixed Bond Replication	1D		1,596,209	1,596,599	10/02/2025	10/20/2028	Interest Rate Swap			00193A-AE-4	AREIT 2024-CRE9 B	1D	1,596,209	1,596,599
04687#AB4	Structured Credit Fixed Bond Replication	1G		1,256,975	1,254,427	10/02/2025	10/20/2028	Interest Rate Swap			00193A-AG-9	AREIT 2024-CRE9 C	1G	1,256,975	1,254,427
04687#AB4	Structured Credit Fixed Bond Replication	1A		1,939,140	1,948,923	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AB-1	ACRES 2025-FL3 AS	1A	1,939,140	1,948,923
04687#AB4	Structured Credit Fixed Bond Replication	1D		1,587,186	1,598,918	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AC-9	ACRES 2025-FL3 B	1D	1,587,186	1,598,918
04687#AB4	Structured Credit Fixed Bond Replication	1G		1,291,280	1,300,735	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AD-7	ACRES 2025-FL3 C	1G	1,291,280	1,300,735
04687#AB4	Structured Credit Fixed Bond Replication	2B		780,150	785,797	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AE-5	ACRES 2025-FL3 D	2B	780,150	785,797
04687#AB4	Structured Credit Fixed Bond Replication	2C		403,531	406,412	10/02/2025	10/20/2028	Interest Rate Swap			00501D-AF-2	ACRES 2025-FL3 E	2C	403,531	406,412
04687#AB4	Structured Credit Fixed Bond Replication	1A		2,992,500	2,993,676	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AC-3	BDS 2024-FL13 AS	1A	2,992,500	2,993,676
04687#AB4	Structured Credit Fixed Bond Replication	1D		995,272	998,166	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AE-9	BDS 2024-FL13 B	1D	995,272	998,166
04687#AB4	Structured Credit Fixed Bond Replication	1G		796,190	793,835	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AG-4	BDS 2024-FL13 C	1G	796,190	793,835
04687#AB4	Structured Credit Fixed Bond Replication	2B		497,594	496,020	10/02/2025	10/20/2028	Interest Rate Swap			05555M-AJ-8	BDS 2024-FL13 D	2B	497,594	496,020
04687#AB4	Structured Credit Fixed Bond Replication	1A		21,196,344	21,259,427	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AA-6	BSPRT 2024-FL11 A	1A	21,196,344	21,259,427
04687#AB4	Structured Credit Fixed Bond Replication	1A		7,979,992	8,005,193	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AC-2	BSPRT 2024-FL11 AS	1A	7,979,992	8,005,193
04687#AB4	Structured Credit Fixed Bond Replication	1D		2,347,155	2,370,814	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AE-8	BSPRT 2024-FL11 B	1D	2,347,155	2,370,814
04687#AB4	Structured Credit Fixed Bond Replication	1G		1,944,969	1,970,118	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AG-3	BSPRT 2024-FL11 C	1G	1,944,969	1,970,118
04687#AB4	Structured Credit Fixed Bond Replication	2B		1,275,033	1,270,552	10/02/2025	10/20/2028	Interest Rate Swap			05613R-AJ-7	BSPRT 2024-FL11 D	2B	1,275,033	1,270,552
04687#AB4	Structured Credit Fixed Bond Replication	1A		719,198	720,850	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AA-9	BSPDF 2025-FL2 A	1A	719,198	720,850
04687#AB4	Structured Credit Fixed Bond Replication	1A		1,763,580	1,773,206	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AC-5	BSPDF 2025-FL2 AS	1A	1,763,580	1,773,206
04687#AB4	Structured Credit Fixed Bond Replication	1D		2,193,814	2,226,084	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AE-1	BSPDF 2025-FL2 B	1D	2,193,814	2,226,084
04687#AB4	Structured Credit Fixed Bond Replication	1G		1,638,108	1,662,810	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AG-6	BSPDF 2025-FL2 C	1G	1,638,108	1,662,810
04687#AB4	Structured Credit Fixed Bond Replication	2B		986,869	1,001,722	10/02/2025	10/20/2028	Interest Rate Swap			05615K-AJ-0	BSPDF 2025-FL2 D	2B	986,869	1,001,722
04687#AB4	Structured Credit Fixed Bond Replication	1A		4,987,856	4,957,086	10/02/2025	10/20/2028	Interest Rate Swap			20682A-AJ-9	CONE 2024-DFW1 C	1A	4,987,856	4,957,086
04687#AB4	Structured Credit Fixed Bond Replication	1A		3,192,000	3,207,772	10/02/2025	10/20/2028	Interest Rate Swap			30338W-AA-7	FSRIA 2024-FL9 AS	1A	3,192,000	3,207,772
04687#AB4	Structured Credit Fixed Bond Replication	1D		2,485,357	2,501,486	10/02/2025	10/20/2028	Interest Rate Swap			30338W-AC-3	FSRIA 2024-FL9 B	1D	2,485,357	2,501,486
04687#AB4	Structured Credit Fixed Bond Replication	1A		20,773,935	20,806,626	10/02/2025	10/20/2028	Interest Rate Swap			30338W-AL-3	FSRIA 2024-FL9 A	1A	20,773,935	20,806,626
04687#AB4	Structured Credit Fixed Bond Replication	1A		9,952,054	10,024,531	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AA-4	INCREF 2025-FL1 A	1A	9,952,054	10,024,531
04687#AB4	Structured Credit Fixed Bond Replication	1A		3,658,101	3,685,691	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AC-0	INCREF 2025-FL1 AS	1A	3,658,101	3,685,691

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AB4	Structured Credit Fixed Bond Replication	1D		2,625,312	2,596,144	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AE-6	INCREF 2025-FL1 B	1D	2,625,312	2,596,144
04687#AB4	Structured Credit Fixed Bond Replication	1G		3,558,750	3,577,622	10/02/2025	10/20/2028	Interest Rate Swap			45339N-AG-1	INCREF 2025-FL1 C	1G	3,558,750	3,577,622
04687#AB4	Structured Credit Fixed Bond Replication	1A		6,220,909	6,244,324	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AC-1	MF1 2024-FL16 AS	1A	6,220,909	6,244,324
04687#AB4	Structured Credit Fixed Bond Replication	1D		2,303,361	2,311,300	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AE-7	MF1 2024-FL16 B	1D	2,303,361	2,311,300
04687#AB4	Structured Credit Fixed Bond Replication	1G		3,440,058	3,449,537	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AG-2	MF1 2024-FL16 C	1G	3,440,058	3,449,537
04687#AB4	Structured Credit Fixed Bond Replication	2B		2,343,273	2,337,337	10/02/2025	10/20/2028	Interest Rate Swap			55287E-AJ-6	MF1 2024-FL16 D	2B	2,343,273	2,337,337
04687#AB4	Structured Credit Fixed Bond Replication	1A		5,288,444	5,313,102	10/02/2025	10/20/2028	Interest Rate Swap			55416A-AC-3	MF1 2024-FL14 AS 7.82659% 19 M	1A	5,288,444	5,313,102
04687#AB4	Structured Credit Fixed Bond Replication	1D		2,993,527	3,004,807	10/02/2025	10/20/2028	Interest Rate Swap			55416A-AE-9	MF1 2024-FL14 B	1D	2,993,527	3,004,807
04687#AB4	Structured Credit Fixed Bond Replication	1G		997,834	1,001,044	10/02/2025	10/20/2028	Interest Rate Swap			55416A-AG-4	MF1 2024-FL14 C	1G	997,834	1,001,044
04687#AB4	Structured Credit Fixed Bond Replication	1A		5,266,179	5,293,207	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AA-4	MF1 2024-FL15 A	1A	5,266,179	5,293,207
04687#AB4	Structured Credit Fixed Bond Replication	1A		10,368,097	10,411,828	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AC-0	MF1 2024-FL15 AS	1A	10,368,097	10,411,828
04687#AB4	Structured Credit Fixed Bond Replication	1D		4,426,251	4,442,332	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AE-6	MF1 2024-FL15 B	1D	4,426,251	4,442,332
04687#AB4	Structured Credit Fixed Bond Replication	1G		1,375,612	1,380,679	10/02/2025	10/20/2028	Interest Rate Swap			58003M-AG-1	MF1 2024-FL15 C	1G	1,375,612	1,380,679
04687#AB4	Structured Credit Fixed Bond Replication	1D		2,882,000	2,924,319	10/02/2025	10/20/2028	Interest Rate Swap			592918-AE-6	MF1 2025-B2 B	1D	2,882,000	2,924,319
04687#AB4	Structured Credit Fixed Bond Replication	1G		2,276,000	2,309,590	10/02/2025	10/20/2028	Interest Rate Swap			592918-AG-1	MF1 2025-B2 C	1G	2,276,000	2,309,590
04687#AB4	Structured Credit Fixed Bond Replication	1A		1,008,543	1,013,462	10/02/2025	10/20/2028	Interest Rate Swap			69382J-AB-7	PFP 2025-12 AS	1A	1,008,543	1,013,462
04687#AB4	Structured Credit Fixed Bond Replication	1D		503,378	505,640	10/02/2025	10/20/2028	Interest Rate Swap			69382J-AC-5	PFP 2025-12 B	1D	503,378	505,640
04687#AB4	Structured Credit Fixed Bond Replication	1G		747,071	750,412	10/02/2025	10/20/2028	Interest Rate Swap			69382J-AD-3	PFP 2025-12 C	1G	747,071	750,412
04687#AB4	Structured Credit Fixed Bond Replication	1G		2,243,631	2,264,849	10/02/2025	10/20/2028	Interest Rate Swap			91835W-AG-4	Varde Partners Inc	1G	2,243,631	2,264,849
12776*SR9	CDX.NA.HY.45	2A	50,000,000	6,911,912	7,696,045	10/16/2025	12/20/2030	Credit Default Swap	6,911,912	7,696,045					
12776*SR9	CDX.NA.HY.45	1A		72,532,500	52,440,263	10/16/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,532,500	52,440,263
12776*SN8	CDX.NA.HY.45	2A	50,000,000	6,878,841	7,586,941	10/16/2025	12/20/2030	Credit Default Swap	6,878,841	7,586,941					
12776*SN8	CDX.NA.HY.45	1A		72,532,500	52,440,263	10/16/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,532,500	52,440,263
12776*TF4	CDX.NA.HY.45	2A	50,000,000	6,823,396	7,586,941	11/18/2025	12/20/2030	Credit Default Swap	6,823,396	7,586,941					
12776*TF4	CDX.NA.HY.45	1A		72,532,500	52,440,263	11/18/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,532,500	52,440,263
12776*TG2	CDX.NA.HY.45	2A	50,000,000	6,799,077	7,696,045	11/18/2025	12/20/2030	Credit Default Swap	6,799,077	7,696,045					
12776*TG2	CDX.NA.HY.45	1A		72,532,500	52,440,263	11/18/2025	12/20/2030	Credit Default Swap			912810-TC-2	US TREASURY N/B	1A	72,532,500	52,440,263
9999999999 - Totals				12,723,812,925	12,510,366,163	XXX	XXX	XXX	68,487,286	67,217,159	XXX	XXX	XXX	12,655,325,638	12,443,149,004

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	3	10,201,345	3	10,197,821	3	10,194,263	65	1,107,199,491	3	10,201,345
2. Add: Opened or acquired transactions					62		(35)	11,615,611,799	27	11,615,611,799
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX	1,097,008,861	XXX	2,126,849	XXX	1,099,135,710
4. Less: Closed or disposed of transactions										
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	3,524	XXX	3,557	XXX	3,633	XXX	1,125,214	XXX	1,135,929
7. Ending inventory	3	10,197,821	3	10,194,263	65	1,107,199,491	30	12,723,812,925	30	12,723,812,925

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,513,012,151	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	188,060,516	
3.	Total (Line 1 plus Line 2)		3,701,072,667
4.	Part D, Section 1, Column 6	5,395,752,655	
5.	Part D, Section 1, Column 7	(1,694,679,989)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1

		Fair Value Check	
7.	Part A, Section 1, Column 16	5,971,532,151	
8.	Part B, Section 1, Column 13	188,060,516	
9.	Total (Line 7 plus Line 8)		6,159,592,667
10.	Part D, Section 1, Column 9	8,085,458,540	
11.	Part D, Section 1, Column 10	(1,925,865,874)	
12	Total (Line 9 minus Line 10 minus Line 11)		1

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,922,915,291	
14.	Part B, Section 1, Column 20	194,389,666	
15.	Part D, Section 1, Column 12	2,117,304,956	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	6,831,569,526	675,074	6,830,894,452	
2. Cost of cash equivalents acquired	161,872,794,055	20,320,941	152,284,473,114	9,568,000,000
3. Accrual of discount	6,950	6,950		
4. Unrealized valuation increase/(decrease)	5,811	5,811		
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	161,420,795,872	17,552,971	152,475,242,901	8,928,000,000
7. Deduct amortization of premium	55,580	55,580		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,283,524,891	3,400,226	6,640,124,665	640,000,000
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	7,283,524,891	3,400,226	6,640,124,665	640,000,000

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Restr-icted Asset Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total property occupied by the reporting entity																
Chicago Board of Trade Building - 141 W. Jackson ..		Chicago	IL	12/27/2022	10/04/2022	147,084,500		127,930,389	147,084,500	1,669,888			(1,669,888)		30,181,024	26,059,775
Mills Civic Parkway		West Des Moines	IA	01/03/2008	01/03/2008	9,388,542		9,388,542	9,388,542							
660 North Capitol		Washington	DC	12/19/2023	08/31/2023	74,200,000		81,917,517	74,200,000	1,706,005			(1,706,005)		7,222,723	10,591,129
0499999. Properties held for the production of income						230,673,042		219,236,449	230,673,042	3,375,893			(3,375,893)		37,403,747	36,650,904
Sands of Kahana		Maui	HI	06/20/2000	06/20/2000	37,800										6,874
0599999. Properties held for sale						37,800										6,874
0699999 - Totals						230,710,842		219,236,449	230,673,042	3,375,893			(3,375,893)		37,403,747	36,657,778

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Chicago Board of Trade Building - 141 W. Jackson	Chicago	IL	12/27/2022	VARIOUS			5,414,412	5,414,412
660 North Capitol	Washington	DC	12/19/2023	VARIOUS			5,168,285	5,168,285
0199999. Acquired by purchase							10,582,696	10,582,696
0399999 - Totals							10,582,696	10,582,696

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060335		SNEADS FERRY	NC		06/01/2021	3.250	101,498		21				151,000	01/24/2013
100060343		SYLACAUGA	AL		06/01/2021	3.750	104,132		18				152,997	02/19/2009
100060351		GORDO	AL		06/01/2021	3.250	94,529		19				149,000	08/09/2012
100060356		SAN ANTONIO	TX		06/01/2021	3.875	87,866		17				125,000	06/12/2014
100060357		PEARLAND	TX		06/01/2021	3.125	99,426		21				152,625	06/29/2012
100060367		WAYNESVILLE	OH		06/01/2021	3.500	221,292		45				339,998	03/15/2013
100060368		AUSTIN	TX		06/01/2021	3.375	85,089		17				128,100	05/23/2013
100060369		MAUMELLE	AR		06/01/2021	3.750	104,657		20				165,000	06/06/2013
100060372		TOMBALL	TX		06/01/2021	3.625	106,000		17				132,000	08/30/2013
100060375		DUNDALK	MD		06/01/2021	3.250	122,574		27				202,999	08/22/2012
100060382		BLACKLICK	OH		06/01/2021	4.000	143,242		7				152,000	08/23/2013
100060384		HAMMOND	IN		06/01/2021	3.750	77,331		11				90,000	09/06/2013
100060394		NIXA	MO		06/01/2021	4.000	45,809		9				63,000	12/30/2013
100060405		FULTONDALE	AL		06/01/2021	4.375	84,644		13				92,000	05/09/2011
100060408		OTISVILLE	MI		06/01/2021	4.000	67,723		10				65,000	04/30/2009
100060411		DOLOMITE	AL		06/01/2021	4.250	50,344		10				70,000	06/09/2008
100060419		HOUSTON	TX		06/01/2021	4.125	93,743		14				149,999	05/13/2016
100060425		GREENFIELD	IN		06/01/2021	4.000	50,883		9				68,000	03/23/2016
100060428		SAINT LOUIS	MO		06/01/2021	4.750	30,560		5				38,470	01/04/2016
100060429		BETHEL	MN		06/01/2021	3.875	140,890		24				185,001	01/20/2016
100060430		NICE	CA		06/01/2021	3.750	102,058		17				132,500	01/08/2016
100060432		RANDALLSTOWN	MD		06/01/2021	3.125	142,001		29				202,000	12/28/2015
100060433		GAITHERSBURG	MD		06/01/2021	3.500	182,228		27				266,001	12/11/2015
100060437		INDIANAPOLIS	IN		06/01/2021	3.875	140,701		25				184,000	09/23/2015
100060440		SAVANNAH	MO		06/01/2021	4.125	73,183		13				97,000	07/17/2015
100060450		LOMPOC	CA		06/01/2021	3.500	175,813		33				244,999	05/13/2015
100060457		FRESNO	TX		06/01/2021	3.500	109,241		18				132,000	08/31/2016
100060458		DELMONT	PA		06/01/2021	3.375	76,764		14				101,000	09/01/2016
100060462		HOLLY	MI		06/01/2021	3.500	147,920		25				190,001	09/23/2016
100060464		CHAPEL HILL	NC		06/01/2021	3.375	131,912		22				171,075	09/23/2016
100060468		COMMERCE CITY	CO		06/01/2021	3.250	177,683		30				270,001	11/30/2016
100060476		HARVARD	IL		06/01/2021	3.875	66,521		11				85,000	02/08/2017
100060482		HOLT	MI		06/01/2021	3.375	124,256		22				168,777	02/23/2015
100060483		YOUNGSTOWN	OH		06/01/2021	3.125	82,486		7				122,099	09/30/2015
100060486		HUNTINGTON	WV		06/01/2021	3.875	74,826		10				88,522	02/27/2015
100060495		SLIDELL	LA		06/01/2021	2.500	167,072		39				195,000	02/27/2015
100060496		STERLING HEIGHTS	MI		06/01/2021	4.125	88,508		15				118,640	03/13/2015
100060499		MULVANE	KS		06/01/2021	3.500	68,497		13				95,136	10/04/2016
100060506		LANCASTER	CA		06/01/2021	3.500	180,002		29				233,922	10/17/2016
100060508		LOS ANGELES	CA		06/01/2021	3.750	244,555		45				330,132	07/25/2016
100060512		MOORE	OK		06/01/2021	3.875	71,341		11				108,499	07/22/2017
100060514		DULUTH	MN		06/01/2021	3.375	122,547		19				201,000	10/21/2017
100060515		WARREN	MI		06/01/2021	3.500	121,557		19				174,000	12/05/2017
100060518		HAMPTON	VA		06/01/2021	3.750	115,096		11				155,081	12/31/2014
100060520		HOT SPRINGS	AR		06/01/2021	3.500	63,482		11				86,990	01/28/2015
100060524		POOLER	GA		06/01/2021	3.750	109,927		18				142,983	04/28/2016
100060527		STERLING	VA		06/01/2021	3.750	476,230		92				579,895	03/17/2017
100060528		WOODBRIDGE	VA		06/01/2021	3.125	154,743		32				219,975	11/16/2012
100060530		TEXARKANA	TX		06/01/2021	4.000	81,501		15				112,609	10/24/2014
100060534		ANTIOCH	TN		06/01/2021	3.625	131,429		23				169,979	04/04/2016
100060540		NASHVILLE	TN		06/01/2021	3.250	229,137		42				314,963	09/30/2016
100060541		ARLINGTON	TX		06/01/2021	4.000	92,066		15				116,986	11/10/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060542		CORPUS CHRISTI	TX		06/01/2021	4.000	79,490		12				116,944	03/09/2017
100060551		LILBURN	GA		06/01/2021	3.875	125,651		26				196,000	12/19/2017
100060552		SILVER SPRING	MD		06/01/2021	3.125	237,220		49				352,055	03/29/2016
100060554		MARIETTA	GA		06/01/2021	3.500	162,685		4				210,000	06/29/2016
100060555		CHARLOTTE	NC		06/01/2021	3.500	116,663		20				155,600	07/27/2016
100060561		COVINGTON	KY		06/01/2021	3.375	79,221		14				110,000	04/30/2015
100060564		CUMMING	GA		06/01/2021	3.875	91,553		17				125,000	10/17/2014
100060567		CINCINNATI	OH		06/01/2021	3.625	67,047		13				93,999	01/09/2015
100060571		ALABASTER	AL		06/01/2021	3.750	87,597		12				99,998	03/28/2014
100060572		ALPINE	AL		06/01/2021	4.000	77,247		14				104,998	06/16/2014
100060573		HUMBLE	TX		06/01/2021	4.250	193,898		32				228,000	03/31/2017
100060579		CALHOUN	GA		06/01/2021	3.625	105,540		22				156,000	02/25/2008
100060580		ALLEN PARK	MI		06/01/2021	3.125	97,605		19				133,000	09/25/2009
100060581		LUBBOCK	TX		06/01/2021	3.625	58,939		10				77,000	04/05/2016
100060582		MCDONOUGH	GA		06/01/2021	3.125	101,517		21				146,000	04/18/2016
100060585		MUSKOGEE	OK		06/01/2021	3.750	71,826		7				101,000	10/15/2014
100060586		HIGHLAND PARK	IL		06/01/2021	3.500	135,895		27				199,999	06/05/2013
100060589		SAVANNAH	GA		06/01/2021	3.750	91,137		14				115,000	04/06/2017
100060591		OAK HILLS	CA		06/01/2021	3.250	204,088		28				274,999	10/28/2016
100060595		SAN ANTONIO	TX		06/01/2021	3.625	57,249		10				82,000	04/25/2016
100060597		PEORIA	AZ		06/01/2021	3.500	159,354		26				230,001	12/19/2016
100060601		WATERFORD	MI		06/01/2021	3.250	104,248		18				142,001	07/06/2016
100060603		MORGAN CITY	LA		06/01/2021	3.750	124,281		21				172,001	05/11/2015
100060606		SAN BERNARDINO	CA		06/01/2021	3.500	167,269		30				225,001	04/13/2015
100060607		MARRERO	LA		06/01/2021	3.450	80,006		14				108,000	07/18/2016
100060608		BEDFORD	TX		06/01/2021	3.250	122,663		21				160,000	07/27/2016
100060612		RALEIGH	NC		06/01/2021	3.250	93,419		16				121,000	08/26/2016
100060615		MAPLEWOOD	MN		06/01/2021	3.250	159,663		28				224,899	06/26/2017
100060619		GREENSBORO	NC		06/01/2021	3.250	64,489		11				98,000	09/13/2016
100060620		CHATHAM	LA		06/01/2021	4.625	122,739		21				158,000	01/25/2016
100060626		FEDERAL WAY	WA		06/01/2021	4.000	247,391		38				304,999	06/26/2017
100060627		GOODYEAR	AZ		06/01/2021	3.500	182,998		29				269,999	12/23/2017
100060628		PHOENIX	AZ		06/01/2021	3.625	126,119		22				166,999	09/28/2016
100060629		TIGARD	OR		06/01/2021	3.500	207,289		35				267,001	07/18/2016
100060630		AMERICAN CANYON	CA		06/01/2021	3.500	374,240		63				484,999	09/24/2016
100060631		SAN ANTONIO	TX		06/01/2021	4.625	155,361		22				180,001	04/26/2019
100060633		ATLANTA	GA		06/01/2021	3.500	211,988		35				269,001	11/22/2016
100060641		DADEVILLE	MO		06/01/2021	3.250	65,692		10				100,000	03/19/2020
100060643		CHICAGO	IL		06/01/2021	3.500	39,259		5				204,000	06/24/2014
100060650		BAKERSFIELD	CA		06/01/2021	3.490	156,446		27				207,400	07/25/2016
100060651		WESTLAND	MI		06/01/2021	3.990	98,759		17				126,000	08/16/2016
100060653		NORFOLK	VA		06/01/2021	3.490	141,285		10				185,000	08/16/2016
100060655		COUNCIL BLUFFS	IA		06/01/2021	3.990	53,724		8				82,000	10/14/2016
100060658		ARNOLD	MD		06/01/2021	3.875	193,427		32				285,000	12/23/2016
100060665		BARDSTOWN	KY		06/01/2021	4.375	67,821		11				92,000	04/25/2018
100060672		NORTH CHESTERFIELD	VA		06/01/2021	3.250	154,127		23				206,000	10/05/2019
100060676		GUYTON	GA		06/01/2021	3.490	255,950		35				355,000	06/08/2020
100060677		AVONDALE	AZ		06/01/2021	3.125	138,507		34				275,000	06/03/2020
100060679		KATY	TX		06/01/2021	4.000	114,862		23				172,945	01/23/2012
100060680		HUNTSVILLE	TX		06/01/2021	3.875	86,702		18				139,929	04/05/2012
100060681		DEQUINCY	LA		06/01/2021	3.875	100,781		21				149,946	05/07/2012
100060684		SPRINGFIELD	PA		06/01/2021	4.000	193,708		39				269,933	07/26/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060687		SPRING	TX		06/01/2021	3.500	113,767		17				152,994	09/27/2012
100060694		RICHMOND	VA		06/01/2021	3.750	103,303		20				129,984	04/22/2013
100060695		PLANO	TX		06/01/2021	3.250	105,494		21				155,039	04/25/2013
100060697		SYLACAUGA	AL		06/01/2021	3.500	118,622		18				149,940	05/03/2013
100060698		BARLOW	KY		06/01/2021	4.000	34,610		7				49,994	05/17/2013
100060700		WICHITA	KS		06/01/2021	3.500	56,497		11				87,041	05/30/2013
100060706		CAMPBELLSVILLE	KY		06/01/2021	3.875	70,009		6				97,982	07/18/2013
100060715		MANCHESTER	CT		06/01/2021	4.375	140,234		27				193,806	03/21/2014
100060719		BATON ROUGE	LA		06/01/2021	4.375	73,238		14				98,988	04/01/2014
100060720		BALTIMORE	MD		06/01/2021	3.750	72,095		14				108,418	10/03/2014
100060725		LEROY	AL		06/01/2021	3.875	139,143		27				207,980	06/27/2014
100060726		MEMPHIS	TN		06/01/2021	4.125	68,775		12				96,020	07/17/2014
100060729		GROVETOWN	GA		06/01/2021	3.500	184,285		35				255,063	10/03/2014
100060730		MUNCIE	IN		06/01/2021	4.000	80,303		16				113,553	10/10/2014
100060736		BATON ROUGE	LA		06/01/2021	3.750	115,435		11				158,074	11/18/2014
100060740		HAHIRA	GA		06/01/2021	3.750	102,382		19				144,920	12/09/2014
100060741		THROOP	PA		06/01/2021	3.625	108,229		22				139,937	12/19/2014
100060742		NORFOLK	VA		06/01/2021	3.750	124,887		25				187,057	12/23/2014
100060750		CLEVELAND HEIGHTS	OH		06/01/2021	4.000	60,376		11				79,971	03/02/2015
100060755		WICHITA	KS		06/01/2021	3.750	78,400		14				104,988	03/09/2015
100060756		KENT	OH		06/01/2021	4.000	118,608		21				157,947	03/16/2015
100060758		SOUTHFIELD	MI		06/01/2021	3.875	102,567		18				135,397	03/26/2015
100060760		MUSCLE SHOALS	AL		06/01/2021	3.875	60,271		11				79,971	04/02/2015
100060762		BALTIMORE	MD		06/01/2021	3.875	203,346		19				220,095	03/31/2015
100060763		CENTREVILLE	VA		06/01/2021	3.375	216,497		25				303,990	03/19/2015
100060764		BALTIMORE	MD		06/01/2021	3.750	126,647		23				184,962	04/13/2015
100060767		SNOW CAMP	NC		06/01/2021	3.750	67,854		12				89,981	04/20/2015
100060771		CAPITOL HEIGHTS	MD		06/01/2021	3.125	203,189		42				274,837	05/20/2015
100060776		SUFFOLK	VA		06/01/2021	3.625	168,102		31				224,974	05/01/2015
100060777		MORGANTOWN	WV		06/01/2021	4.000	96,831		18				129,985	04/29/2015
100060779		WYOMING	MI		06/01/2021	4.000	64,582		11				84,990	05/08/2015
100060782		MERRILLVILLE	IN		06/01/2021	4.000	58,829		10				79,541	05/26/2015
100060785		DECATUR	AL		06/01/2021	3.250	95,742		17				147,965	04/30/2015
100060788		WINCHESTER	VA		06/01/2021	3.250	176,470		21				215,975	05/27/2015
100060795		HUNTSVILLE	AL		06/01/2021	3.750	89,570		16				119,963	04/22/2015
100060801		UNION POINT	GA		06/01/2021	4.000	100,573		18				150,034	06/12/2015
100060803		BROWNSVILLE	TX		06/01/2021	4.500	75,961		13				97,988	06/22/2015
100060806		FERGUSON	MO		06/01/2021	3.750	64,198		11				84,990	06/12/2015
100060807		ELWOOD	IN		06/01/2021	4.375	75,140		11				88,989	06/29/2015
100060808		WHITTIER	CA		06/01/2021	3.750	443,942		80				589,932	06/17/2015
100060812		DAMASCUS	MD		06/01/2021	4.000	199,602		34				269,941	06/29/2015
100060813		MUNDELEIN	IL		06/01/2021	3.750	144,956		25				202,027	07/17/2015
100060819		PORTAGE	IN		06/01/2021	4.500	111,081		20				143,969	07/22/2015
100060820		FRANKFORT	KY		06/01/2021	3.875	68,430		12				89,989	07/29/2015
100060823		LOUISVILLE	KY		06/01/2021	3.875	71,164		12				111,950	08/06/2015
100060825		CHATSWORTH	GA		06/01/2021	3.750	95,030		15				118,986	08/07/2015
100060848		PETERSBURG	VA		06/01/2021	3.750	72,214		12				109,937	11/20/2015
100060857		LAWSON	MO		06/01/2021	3.750	165,209		17				190,020	01/06/2016
100060859		ATLANTA	GA		06/01/2021	4.125	65,510		11				83,990	01/19/2016
100060860		DISTRICT HEIGHTS	MD		06/01/2021	3.750	162,791		34				235,012	01/21/2016
100060862		HENRICO	VA		06/01/2021	3.375	215,791		36				299,915	03/10/2016
100060864		WOODBRIDGE	VA		06/01/2021	3.500	266,883		47				355,021	01/29/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060865		FONTANA	CA		06/01/2021	3.500	252,690		44				379,000	03/01/2016
100060874		KNOXVILLE	TN		06/01/2021	3.125	189,823		31				234,999	03/04/2016
100060880		JACKSBORO	TN		06/01/2021	3.875	79,024		14				104,988	03/21/2016
100060884		KANSAS CITY	MO		06/01/2021	4.000	62,166		9				69,992	05/13/2016
100060889		CROSBY	TX		06/01/2021	3.875	167,402		20				196,984	04/20/2016
100060892		LOVELAND	CO		06/01/2021	3.625	252,046		42				330,886	04/27/2016
100060897		NASHVILLE	TN		06/01/2021	4.000	97,091		16				123,986	04/29/2016
100060900		HOUSTON	TX		06/01/2021	3.000	125,511		19				154,038	05/06/2016
100060901		BESSEMER	AL		06/01/2021	3.750	100,643		11				129,015	05/09/2016
100060909		MOUNDVILLE	AL		06/01/2021	5.000	60,581		9				77,030	06/03/2016
100060912		CORDOVA	TN		06/01/2021	3.875	90,246		15				114,987	06/29/2016
100060913		GLENDALE	AZ		06/01/2021	3.625	169,384		28				218,975	05/18/2016
100060917		HARLINGEN	TX		06/01/2021	3.875	74,000		12				94,971	05/23/2016
100060920		SAN BENITO	TX		06/01/2021	3.875	83,264		14				108,027	05/23/2016
100060924		OWENSBORO	KY		06/01/2021	3.500	54,293		9				72,033	05/27/2016
100060927		HOGANSVILLE	GA		06/01/2021	3.750	104,485		18				138,945	05/24/2016
100060928		FREDERICK	MD		06/01/2021	3.750	156,395		27				204,970	05/19/2016
100060929		HAMILTON	GA		06/01/2021	3.500	142,899		24				189,976	05/27/2016
100060930		BALTIMORE	MD		06/01/2021	3.750	136,027		22				181,064	05/19/2016
100060931		BAYTOWN	TX		06/01/2021	3.375	207,565		30				269,868	05/31/2016
100060932		ALBANY	GA		06/01/2021	3.500	114,307		20				160,929	06/03/2016
100060933		LAKE ELSINORE	CA		06/01/2021	3.250	179,259		30				251,722	05/16/2016
100060940		RAYTOWN	MO		06/01/2021	4.000	87,651		16				112,056	06/20/2016
100060941		HOLLY POND	AL		06/01/2021	3.375	124,731		21				160,981	06/17/2016
100060943		ROUND ROCK	TX		06/01/2021	3.250	109,158		24				175,276	06/24/2016
100060944		KING WILLIAM	VA		06/01/2021	3.125	145,952		30				190,058	06/29/2016
100060945		TUCSON	AZ		06/01/2021	3.375	104,025		18				135,021	06/30/2016
100060948		WESLACO	TX		06/01/2021	3.875	97,068		16				134,982	06/29/2016
100060951		LAWRENCEVILLE	GA		06/01/2021	3.500	155,021		26				206,930	07/07/2016
100060953		NOLENSVILLE	TN		06/01/2021	3.250	240,941		20				314,963	07/08/2016
100060955		MEMPHIS	TN		06/01/2021	3.375	160,989		28				220,060	07/08/2016
100060957		LONGVIEW	TX		06/01/2021	3.375	155,911		3				234,873	06/30/2016
100060964		LEESBURG	VA		06/01/2021	3.250	207,807		35				269,968	07/21/2016
100060967		RIVERSIDE	CA		06/01/2021	3.500	255,592		44				330,014	06/20/2016
100060970		FRESNO	CA		06/01/2021	3.250	130,262		22				169,989	07/21/2016
100060973		WAYNESBORO	VA		06/01/2021	3.375	107,898		18				147,020	07/27/2016
100060974		HORSHAM	PA		06/01/2021	3.250	159,476		27				217,114	07/29/2016
100060975		KENNESAW	GA		06/01/2021	3.250	126,233		22				162,981	07/26/2016
100060978		AUBURN	GA		06/01/2021	3.375	84,776		15				117,037	07/29/2016
100060981		GILLSVILLE	GA		06/01/2021	3.500	141,394		24				184,523	08/04/2016
100060982		EAST BETHEL	MN		06/01/2021	3.625	154,820		16				203,914	08/05/2016
100060989		WEST JEFFERSON	OH		06/01/2021	3.875	126,539		21				161,981	08/05/2016
100060991		WESTMINSTER	MD		06/01/2021	3.875	201,283		32				274,867	08/12/2016
100060992		BROWN DEER	WI		06/01/2021	3.500	99,072		17				159,977	08/16/2016
100060993		TUCSON	AZ		06/01/2021	3.375	69,850		5				98,964	09/13/2016
100060996		RIALTO	CA		06/01/2021	3.500	221,605		37				287,023	08/12/2016
100060997		CHATTANOOGA	TN		06/01/2021	3.250	85,524		15				111,531	08/26/2016
100060999		FRISCO	TX		06/01/2021	3.250	268,561		45				349,955	09/26/2016
100061001		ODESSA	TX		06/01/2021	3.375	194,752		32				254,975	08/26/2016
100061008		MONT BELVIEU	TX		06/01/2021	3.250	229,354		38				314,870	08/26/2016
100061009		INDIO	CA		06/01/2021	3.125	161,082		33				237,101	08/24/2016
100061012		GAINESVILLE	GA		06/01/2021	3.500	66,427		12				90,005	08/31/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061013		MIDLAND	TX		06/01/2021	3.000	198,548		42				281,902	08/29/2016
100061014		TUCSON	AZ		06/01/2021	3.250	125,803		9				161,981	09/07/2016
100061015		BAYTOWN	TX		06/01/2021	3.875	120,044		20				158,039	09/02/2016
100061019		PHOENIX	AZ		06/01/2021	3.500	215,500		36				281,998	09/10/2016
100061020		OKLAHOMA CITY	OK		06/01/2021	4.000	142,470		5				181,085	09/09/2016
100061021		EAST CHICAGO	IN		06/01/2021	3.750	88,167		15				120,011	09/08/2016
100061022		SAN ANTONIO	TX		06/01/2021	3.500	79,415		7				109,969	09/13/2016
100061023		PHILADELPHIA	PA		06/01/2021	3.750	81,239		13				110,040	08/30/2016
100061024		GLENN HEIGHTS	TX		06/01/2021	3.250	158,554		28				214,006	09/15/2016
100061027		LUMBERTON	NC		06/01/2021	3.375	85,648		15				111,957	09/15/2016
100061028		LAS VEGAS	NV		06/01/2021	3.250	147,231		28				210,101	09/16/2016
100061029		COLORADO SPRINGS	CO		06/01/2021	3.125	193,692		40				315,179	09/16/2016
100061030		ATLANTA	GA		06/01/2021	3.250	138,132		23				186,936	09/23/2016
100061033		MEMPHIS	TN		06/01/2021	3.500	197,404		32				253,127	09/26/2016
100061034		MANTECA	CA		06/01/2021	3.500	236,870		40				310,016	09/09/2016
100061039		CHANDLER	AZ		06/01/2021	3.500	193,055		32				279,960	09/23/2016
100061041		DISTRICT HTS	MD		06/01/2021	3.250	209,092		35				269,968	09/29/2016
100061044		BELCAMP	MD		06/01/2021	3.625	117,033		20				159,053	09/30/2016
100061048		SAVANNAH	GA		06/01/2021	3.750	119,006		20				170,557	09/28/2016
100061055		CHICAGO	IL		06/01/2021	3.750	110,047		18				140,053	10/14/2016
100061057		WICHITA	KS		06/01/2021	3.750	67,890		12				88,989	10/24/2016
100061058		TUSCALOOSA	AL		06/01/2021	3.950	125,413		21				165,040	10/24/2016
100061060		PORT HUENEME	CA		06/01/2021	3.250	171,737		29				255,025	10/25/2016
100061062		CARROLLTON	TX		06/01/2021	3.125	148,768		30				236,920	10/31/2016
100061066		STERLING HEIGHTS	MI		06/01/2021	3.250	183,923		31				234,973	11/01/2016
100061067		HOBOKEN	GA		06/01/2021	3.250	61,916		11				79,968	10/25/2016
100061068		OAK HILL	OH		06/01/2021	4.250	85,782		15				117,058	10/28/2016
100061076		HOBBS	NM		06/01/2021	3.500	137,190		23				178,062	11/10/2016
100061078		MORRISVILLE	PA		06/01/2021	3.250	118,456		19				162,506	11/15/2016
100061079		BRIGHTWOOD	VA		06/01/2021	3.250	190,195		31				244,971	11/18/2016
100061080		LA FOLLETTE	TN		06/01/2021	3.250	139,386		23				181,943	11/17/2016
100061084		BURLINGTON	NC		06/01/2021	3.250	102,433		18				150,958	11/22/2016
100061086		HELENDALE	CA		06/01/2021	3.375	179,051		30				229,910	11/12/2016
100061087		LAS VEGAS	NV		06/01/2021	3.500	145,855		25				189,978	11/23/2016
100061089		BAYTOWN	TX		06/01/2021	3.500	96,805		16				125,004	11/30/2016
100061090		BESSEMER	AL		06/01/2021	3.875	151,136		27				191,436	11/29/2016
100061093		OAKLAND	MD		06/01/2021	3.125	143,708		30				210,018	10/31/2016
100061094		CHARLOTTE	NC		06/01/2021	3.500	119,327		19				151,982	11/21/2016
100061095		SPOKANE VALLEY	WA		06/01/2021	3.250	195,472		33				250,970	12/06/2016
100061101		PARMA	OH		06/01/2021	3.875	88,483		15				118,968	12/08/2016
100061105		ANDERSON	IN		06/01/2021	4.000	49,939		8				63,990	12/19/2016
100061107		ST LOUIS	MO		06/01/2021	3.250	131,358		21				171,933	12/30/2016
100061111		STOCKTON	CA		06/01/2021	4.000	100,123		16				124,985	12/30/2016
100061112		WAYCROSS	GA		06/01/2021	4.000	41,153		7				55,985	01/12/2017
100061119		CHATTANOOGA	TN		06/01/2021	3.750	97,651		17				130,016	01/31/2017
100061120		INDIANAPOLIS	IN		06/01/2021	4.250	96,795		6				130,051	02/28/2017
100061121		COON RAPIDS	MN		06/01/2021	3.750	153,238		14				194,057	02/02/2017
100061123		SAINT LOUIS	MO		06/01/2021	3.875	44,888		13				79,988	01/26/2017
100061124		JACKSON	MO		06/01/2021	4.250	71,514		11				87,990	04/07/2017
100061126		GARDENDALE	AL		06/01/2021	4.000	64,930		10				80,990	02/10/2017
100061141		SWAINSBORO	GA		06/01/2021	3.750	83,902		13				114,936	03/17/2017
100061144		KNOXVILLE	TN		06/01/2021	3.875	69,195		12				97,543	03/20/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061146		HOUSTON	TX		06/01/2021	3.875	126,306		20				157,963	03/27/2017
100061148		TONEY	AL		06/01/2021	3.875	108,061		19				135,970	03/29/2017
100061151		SODDY DAISY	TN		06/01/2021	3.750	87,527		15				112,040	03/31/2017
100061159		ELK RIVER	MN		06/01/2021	4.000	132,626		22				169,080	04/20/2017
100061162		GLENDALE	AZ		06/01/2021	4.250	257,455		42				306,048	04/20/2017
100061164		SAINT PAUL	MN		06/01/2021	4.250	79,452		12				119,996	04/26/2017
100061166		SAINT LOUIS	MO		06/01/2021	3.125	88,353		19				138,944	07/31/2017
100061171		ENTERPRISE	AL		06/01/2021	4.000	76,846		12				102,504	05/01/2017
100061174		HEMET	CA		06/01/2021	3.750	176,736		28				219,975	04/04/2017
100061182		ROCKFORD	IL		06/01/2021	3.750	96,654		16				122,948	06/01/2017
100061184		INDEPENDENCE	MO		06/01/2021	4.250	68,708		11				85,008	05/31/2017
100061187		LIMA	OH		06/01/2021	3.875	98,038		15				121,979	06/08/2017
100061192		DENHAM SPRINGS	LA		06/01/2021	4.000	97,245		15				127,548	06/15/2017
100061196		PORT ARTHUR	TX		06/01/2021	3.125	82,878		14				107,055	07/10/2017
100061197		COLLINSVILLE	AL		06/01/2021	3.750	113,555		21				171,975	07/27/2017
100061200		COOKEVILLE	TN		06/01/2021	3.875	149,308		24				185,979	06/23/2017
100061202		LOUISVILLE	KY		06/01/2021	3.125	97,561		20				131,985	06/29/2017
100061203		TONGANOXIE	KS		06/01/2021	4.125	101,841		17				134,984	07/31/2017
100061204		SPANAWAY	WA		06/01/2021	4.000	222,218		35				273,968	06/22/2017
100061208		INDEPENDENCE	MO		06/01/2021	3.875	129,114		20				161,950	07/13/2017
100061209		ANGLETON	TX		06/01/2021	4.000	166,189		26				192,978	07/11/2017
100061214		PALMDALE	CA		06/01/2021	4.250	205,386		32				255,123	07/27/2017
100061222		BROOKLYN PARK	MN		06/01/2021	3.500	176,727		28				224,912	08/07/2017
100061224		BALTIMORE	MD		06/01/2021	4.000	66,225		10				96,945	07/14/2017
100061227		BRIGHAM CITY	UT		06/01/2021	4.250	111,566		17				141,010	08/15/2017
100061228		SAINT LOUIS	MO		06/01/2021	4.375	56,697		3				64,991	08/14/2017
100061229		ROMEOVILLE	IL		06/01/2021	3.750	164,365		26				204,976	08/14/2017
100061231		PHILADELPHIA	PA		06/01/2021	3.875	83,332		12				103,030	08/04/2017
100061234		COLLINSVILLE	IL		06/01/2021	3.000	120,306		18				158,881	08/24/2017
100061238		DEXTER	MO		06/01/2021	3.875	38,185		8				60,006	10/20/2017
100061239		CAMINO	CA		06/01/2021	3.250	151,649		25				198,934	08/31/2017
100061242		HIRAM	GA		06/01/2021	3.500	77,072		16				117,017	08/31/2017
100061244		NEW ORLEANS	LA		06/01/2021	4.000	197,583		16				252,030	08/18/2017
100061245		N HOLLYWOOD	CA		06/01/2021	3.625	348,522		56				489,928	09/02/2017
100061249		KANSAS CITY	MO		06/01/2021	3.500	97,934		14				124,994	09/20/2017
100061252		CHICKASAW	AL		06/01/2021	4.000	95,542		15				119,486	09/19/2017
100061255		JACKSONVILLE	FL		06/01/2021	3.500	123,900		20				125,061	09/27/2017
100061261		MARNE	MI		06/01/2021	4.375	116,759		17				144,957	09/14/2017
100061265		SAND LAKE	MI		06/01/2021	3.750	132,441		20				164,936	10/02/2017
100061268		CAMILLA	GA		06/01/2021	4.000	57,618		9				91,453	10/16/2017
100061269		OAKDALE	MN		06/01/2021	3.750	110,852		18				137,936	10/19/2017
100061271		SICKLERVILLE	NJ		06/01/2021	3.750	110,793		24				154,919	11/21/2017
100061273		READING	PA		06/01/2021	3.750	41,897		7				58,978	10/24/2017
100061274		FARMINGTON HILLS	MI		06/01/2021	4.125	108,423		17				131,985	11/08/2017
100061275		METAIRIE	LA		06/01/2021	5.625	164,687		15				229,378	10/19/2017
100061280		HUGHESVILLE	MD		06/01/2021	3.250	315,649		55				444,948	10/27/2017
100061286		COUNCIL BLUFFS	IA		06/01/2021	3.875	55,017		11				99,050	12/22/2017
100061287		MEMPHIS	TN		06/01/2021	4.375	86,443		15				109,987	11/20/2017
100061289		MAPLE HEIGHTS	OH		06/01/2021	5.625	55,621		8				76,991	11/08/2017
100061295		PFLUGERVILLE	TX		06/01/2021	3.875	249,622		42				325,162	12/07/2017
100061301		MARRERO	LA		06/01/2021	4.500	120,706		18				139,957	12/05/2017
100061304		VINELAND	NJ		06/01/2021	4.125	131,220		17				164,916	12/15/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061306		ORANGE COVE	CA		06/01/2021	3.875	137,843		21				167,981	01/12/2018
100061308		COVINGTON	LA		06/01/2021	3.125	227,901		46				295,965	01/17/2018
100061310		HOPKINS	MN		06/01/2021	3.750	285,353		44				361,140	01/29/2018
100061326		CALHOUN	GA		06/01/2021	2.625	148,014		30				160,000	03/16/2018
100061327		STONE MOUNTAIN	GA		06/01/2021	4.000	86,728		12				103,988	03/26/2018
100061329		KINGSLAND	GA		06/01/2021	4.000	215,186		35				262,969	04/02/2018
100061332		DOVER	OH		06/01/2021	3.875	59,714		12				80,990	03/30/2018
100061336		NEW FRANKLIN	OH		06/01/2021	4.250	92,712		10				162,446	04/09/2018
100061365		PANGUITCH	UT		06/01/2021	3.625	168,076		34				198,500	07/19/2018
100061377		KNOXVILLE	TN		06/01/2021	4.750	147,856		20				165,000	08/17/2018
100061379		AMARILLO	TX		06/01/2021	3.500	145,483		28				159,000	08/28/2018
100061382		CLINTON	MA		06/01/2021	4.375	201,344		30				239,921	08/29/2018
100061385		HENDERSONVILLE	NC		06/01/2021	3.250	232,851		41				352,654	09/04/2018
100061388		OTTUMWA	IA		06/01/2021	3.500	133,188		22				140,000	09/25/2018
100061404		HOMESTEAD	PA		06/01/2021	4.000	88,069		17				99,048	12/07/2018
100061410		BETTENDORF	IA		06/01/2021	3.875	117,622		11				148,983	01/18/2019
100061427		MANCHESTER	TN		06/01/2021	4.500	150,761		22				175,000	04/25/2019
100061428		ANSONVILLE	NC		06/01/2021	4.375	45,061		7				54,993	05/01/2019
100061434		CHICAGO	IL		06/01/2021	4.000	106,997		21				130,000	05/24/2019
100061444		HIGHLAND	CA		06/01/2021	3.625	258,653		38				344,949	07/25/2019
100061445		FOREST LAKE	MN		06/01/2021	3.625	181,573		10				244,200	09/13/2019
100061446		GALENA	MO		06/01/2021	4.000	110,730		16				129,985	07/26/2019
100061447		LOGANVILLE	GA		06/01/2021	3.250	256,468		43				294,965	08/19/2019
100061450		GLENDALE	AZ		06/01/2021	3.375	185,170		28				256,395	08/20/2019
100061452		SAINT CLAIR SHORES	MI		06/01/2021	4.000	141,927		21				190,272	09/03/2019
100061455		EAGLE MOUNTAIN	UT		06/01/2021	3.625	229,121		33				279,813	09/10/2019
100061458		ARLINGTON	TX		06/01/2021	3.500	118,176		24				160,765	09/27/2019
100061460		COTTAGE GROVE	MN		06/01/2021	3.500	188,444		27				274,720	11/07/2019
100061463		DES MOINES	IA		06/01/2021	3.500	137,269		20				174,908	10/11/2019
100061464		FLORENCE	AL		06/01/2021	3.875	102,984		8				138,380	10/11/2019
100061469		RED WING	MN		06/01/2021	3.250	97,204		20				146,418	11/12/2019
100061470		JONESBORO	GA		06/01/2021	3.500	206,562		30				314,000	11/25/2019
100061475		HOUSTON	TX		06/01/2021	3.125	106,017		22				183,142	12/30/2019
100061477		COLUMBIA	TN		06/01/2021	3.625	213,775		30				252,706	01/21/2020
100061478		CROFTON	MD		06/01/2021	3.250	459,107		67				584,932	01/17/2020
100061480		CORPUS CHRISTI	TX		06/01/2021	3.375	112,263		16				175,018	01/24/2020
100061481		JASPER	GA		06/01/2021	3.500	206,938		17				244,200	02/14/2020
100061483		BAYFIELD	CO		06/01/2021	3.375	213,924		31				305,250	02/10/2020
100061485		BAKERSFIELD	CA		06/01/2021	3.875	108,829		19				186,192	03/09/2020
100061568		LAWTON	OK		07/01/2021	4.500	59,189		(66)				94,950	08/01/2009
100061578		SPARTA	WI		07/01/2021	4.125	59,351		(49)				145,828	04/01/2007
100061588		JOLIET	IL		07/01/2021	4.500	48,685		(48)				284,529	06/01/1999
100061599		HOLBROOK	NY		07/01/2021	4.000	198,881		(122)				448,868	06/01/2013
100061600		WILLSBORO	NY		07/01/2021	4.000	90,137		(76)				120,894	06/01/2013
100061621		NORTH AUGUSTA	SC		07/01/2021	3.750	101,826		(75)				230,984	02/01/2012
100061642		PORT NECHES	TX		07/01/2021	4.000	116,321		(109)				194,728	01/01/2014
100061647		WHITMAN	MA		07/01/2021	3.500	262,039		(113)				471,674	08/01/2013
100061653		EVELETH	MN		07/01/2021	3.750	124,808		(88)				242,428	07/01/2012
100061665		GLENVILLE	NY		07/01/2021	3.250	174,849		(43)				301,744	02/01/2013
100061668		WEST HAVEN	CT		07/01/2021	4.000	149,237		(83)				313,761	03/01/2013
100061699		BELTON	TX		07/01/2021	4.250	87,641		(70)				155,404	02/01/2014
100061702		MATTESON	IL		07/01/2021	4.000	63,902		(26)				149,776	03/01/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061721		CENTRAL CITY	KY		07/01/2021	3.750	101,342		(2)				130,000	01/01/2008
100061745		CHICAGO	IL		07/01/2021	3.750	213,741		(41)				335,001	07/01/2013
100061764		GRAND BLANC	MI		07/01/2021	3.875	74,133		(42)				162,844	03/01/2015
100061775		FORT WORTH	TX		07/01/2021	4.000	107,052		(69)				234,548	06/01/2008
100061781		LOUISVILLE	KY		07/01/2021	3.500	111,779		(49)				187,862	04/01/2009
100061815		HILTON	NY		07/01/2021	5.000	112,069		(154)				187,030	07/01/2016
100061819		CITRUS HEIGHTS	CA		07/01/2021	3.500	195,474		(62)				437,948	04/01/2016
100061823		GALVESTON	IN		07/01/2021	3.750	92,164		(34)				175,257	05/01/2016
100061830		WHEATON	IL		07/01/2021	3.750	292,056		(107)				383,600	03/01/2016
100061831		VESTAL	NY		07/01/2021	4.125	76,713		(41)				146,585	03/01/2016
100061833		CHEEKTOWAGA	NY		07/01/2021	3.875	66,237		(37)				158,716	02/01/2016
100061837		ROCHESTER	NY		07/01/2021	3.500	148,471		(95)				255,301	01/01/2016
100061839		CHEEKTOWAGA	NY		07/01/2021	3.875	98,029		(49)				215,354	12/01/2015
100061842		SOUTH PARK	PA		07/01/2021	4.000	81,300		(12)				167,834	11/01/2015
100061844		PASO ROBLES	CA		07/01/2021	3.500	265,626		(56)				464,101	10/01/2015
100061849		KENNESAW	GA		07/01/2021	3.750	151,836		(17)				317,136	10/01/2015
100061860		BRONX	NY		07/01/2021	4.000	390,820		(40)				534,195	10/01/2016
100061864		CLOVER	SC		07/01/2021	3.875	98,932		(68)				289,383	11/01/2014
100061865		GREGORY	MI		07/01/2021	4.250	128,263		(63)				284,599	12/01/2014
100061868		WILMINGTON	NC		07/01/2021	4.000	228,251		(129)				398,554	03/01/2015
100061873		DOVER	DE		07/01/2021	3.750	111,188		(30)				211,997	06/01/2015
100061881		GROVETOWN	GA		07/01/2021	3.875	120,028		(62)				224,837	09/01/2015
100061884		PORT SAINT LUCIE	FL		07/01/2021	3.500	141,375		(83)				262,428	11/01/2015
100061888		WILLINGBORO	NJ		07/01/2021	3.625	171,978		(183)				275,000	01/01/2016
100061890		PORTSMOUTH	VA		07/01/2021	3.875	145,361		(103)				209,945	01/01/2016
100061894		KISSIMMEE	FL		07/01/2021	3.750	217,499		233				313,845	02/01/2016
100061898		GREENVILLE	SC		07/01/2021	3.750	113,933		(61)				234,626	03/01/2016
100061899		EASLEY	SC		07/01/2021	3.500	132,232		(69)				231,617	03/01/2016
100061902		CHICAGO	IL		07/01/2021	4.000	126,896		(76)				128,925	04/01/2016
100061903		EAST BRUNSWICK	NJ		07/01/2021	3.500	240,433		(225)				366,129	04/01/2016
100061907		ROSENBERG	TX		07/01/2021	3.875	156,216		(46)				219,744	04/01/2016
100061914		WHITE PLAINS	NY		07/01/2021	3.500	273,890		116				679,772	01/01/2016
100061915		ROCHESTER	NY		07/01/2021	3.875	113,436		12				175,281	04/01/2016
100061916		NORTH EAST	PA		07/01/2021	3.500	100,977		(23)				144,527	04/01/2016
100061921		HOLBROOK	NY		07/01/2021	3.500	209,005		(21)				399,632	08/01/2016
100061923		FISHERS	IN		07/01/2021	3.375	188,842		(13)				323,267	09/01/2016
100061924		GLENVILLE	NY		07/01/2021	3.250	143,656		55				229,068	09/01/2016
100061931		PITTSBURGH	PA		07/01/2021	4.125	95,975		(83)				185,528	12/01/2016
100061933		FRANKLIN PARK	NJ		07/01/2021	4.375	469,175		(197)				630,536	12/01/2016
100061934		BARTLESVILLE	OK		07/01/2021	3.750	80,351		14				115,134	11/01/2016
100061938		JACKSONVILLE	FL		07/01/2021	4.875	89,975		(48)				145,308	02/01/2017
100061943		ARLINGTON	TX		07/01/2021	4.000	74,062		(53)				110,080	03/01/2017
100061944		POUGHKEEPSIE	NY		07/01/2021	3.125	125,678		21				232,146	04/01/2015
100061956		SLIDELL	LA		07/01/2021	4.250	111,997		(86)				177,590	11/01/2014
100061961		ALTOONA	PA		07/01/2021	3.375	91,504		(92)				187,136	09/01/2013
100061962		BUTLER	PA		07/01/2021	3.750	85,246		(48)				123,434	04/01/2016
100061968		INDIAN LAND	SC		07/01/2021	3.375	131,189		(28)				284,206	05/01/2013
100061970		HUBER HEIGHTS	OH		07/01/2021	4.000	86,871		(58)				170,219	09/01/2014
100061972		CHICAGO	IL		07/01/2021	3.375	88,595		(34)				330,712	02/01/2015
100061977		HOUSTON	TX		07/01/2021	4.000	173,131		(140)				282,036	09/01/2015
100061986		NORTH LAUDERDALE	FL		07/01/2021	3.500	156,502		(96)				316,573	05/01/2016
100061987		ELKO NEW MARKET	MN		07/01/2021	3.375	252,234		(66)				412,573	04/01/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061988		WASHINGTON	DC		07/01/2021	3.500	198,591		65				430,515	11/01/2016
100061989		VALLEY STREAM	NY		07/01/2021	3.750	243,877		11				535,514	09/01/2016
100061997		VERO BEACH	FL		07/01/2021	3.250	138,258		(85)				243,736	12/01/2017
100062002		OLD HICKORY	TN		07/01/2021	3.625	171,941		(68)				279,900	03/01/2018
100062004		MOBILE	AL		07/01/2021	4.000	103,938		(58)				128,065	01/01/2008
100062010		BARTLETT	TN		07/01/2021	3.875	76,682		(52)				162,395	02/01/2017
100062019		LEXINGTON	KY		07/01/2021	4.000	83,672		(41)				157,223	03/01/2017
100062025		PORT WENTWORTH	GA		07/01/2021	3.250	119,361		(7)				241,748	05/01/2013
100062026		MOUNT IDA	AR		07/01/2021	4.125	91,118		(60)				181,842	09/01/2014
100062028		LUCEDALE	MS		07/01/2021	4.000	83,291		(49)				135,020	02/01/2015
100062038		LEXINGTON	KY		07/01/2021	4.125	100,470		(36)				191,146	03/01/2017
100062039		MARIETTA	GA		07/01/2021	3.750	298,428		(45)				486,978	06/01/2017
100062041		HINESVILLE	GA		07/01/2021	4.000	127,585		(98)				173,962	02/01/2016
100062042		HINESVILLE	GA		07/01/2021	3.750	235,186		(114)				236,451	05/01/2016
100062044		CANTON	GA		07/01/2021	3.875	104,960		(60)				220,481	07/01/2017
100062049		RICHLAND	MO		07/01/2021	4.125	58,305		(44)				76,043	01/01/2017
100062051		WATERFORD	MI		07/01/2021	3.750	120,126		(68)				261,625	10/01/2015
100062054		HAMDEN	CT		07/01/2021	4.250	163,495		(136)				252,001	07/01/2016
100062056		FORT WORTH	TX		07/01/2021	4.125	112,891		(101)				226,941	06/01/2016
100062057		DAYTON	OH		07/01/2021	4.125	120,520		(87)				212,511	06/01/2016
100062060		CARENCRO	LA		07/01/2021	4.000	158,652		(46)				178,820	06/01/2016
100062065		KENNER	LA		07/01/2021	3.625	127,061		(67)				210,716	04/01/2017
100062066		CANTON	MS		07/01/2021	3.375	170,116		(61)				211,375	12/01/2016
100062070		EAST HAMPTON	CT		07/01/2021	4.250	223,777		236				263,014	01/01/2017
100062071		LOVELAND	CO		07/01/2021	4.000	179,131		(61)				370,845	03/01/2017
100062075		MIDDLETOWN	DE		07/01/2021	4.000	357,587		(207)				513,608	08/01/2017
100062078		OCEAN SPRINGS	MS		07/01/2021	4.000	109,034		(83)				182,765	11/01/2015
100062090		TUSCALOOSA	AL		07/01/2021	3.500	98,575		13				184,395	03/01/2017
100062091		LOUISBURG	NC		07/01/2021	4.250	138,205		(73)				175,448	09/01/2017
100062095		ALTAMONT	NY		07/01/2021	4.125	171,419		(146)				323,274	06/01/2014
100062098		NEWNAN	GA		07/01/2021	4.125	90,841		(81)				218,843	05/01/2015
100062099		ROANOKE	VA		07/01/2021	3.250	89,472		(54)				232,000	05/01/2015
100062100		HARVARD	IL		07/01/2021	3.750	92,689		(25)				210,513	06/01/2015
100062103		ELIZABETHTOWN	KY		07/01/2021	4.125	71,278		(24)				166,980	07/01/2015
100062105		CONWAY	SC		07/01/2021	3.500	81,286		(45)				140,788	01/01/2014
100062108		GRIFFITH	IN		07/01/2021	3.875	105,334		2				193,315	10/01/2017
100062109		KATY	TX		07/01/2021	4.000	149,630		(116)				245,138	07/01/2017
100062110		THOMASVILLE	NC		07/01/2021	3.450	62,031		(21)				129,843	04/01/2016
100062113		LEXINGTON	SC		07/01/2021	3.990	93,420		(68)				166,283	04/01/2016
100062115		DU BOIS	PA		07/01/2021	3.375	100,638		20				129,663	05/01/2016
100062119		SAVANNA	IL		07/01/2021	3.500	57,502		(7)				58,540	11/01/2016
100062124		SCHENECTADY	NY		07/01/2021	3.500	90,935		(14)				151,268	11/01/2016
100062138		KEYPORT	NJ		07/01/2021	3.250	181,316		(19)				361,336	06/01/2016
100062139		WEST BABYLON	NY		07/01/2021	3.500	321,174		(190)				485,020	11/01/2016
100062142		CHULA VISTA	CA		07/01/2021	3.250	423,168		80				802,516	12/01/2016
100062143		NORTH VERSAILLES	PA		07/01/2021	4.000	62,669		1				100,849	06/01/2016
100062144		EAST SYRACUSE	NY		07/01/2021	3.125	63,433		24				141,861	04/01/2015
100062145		WOODBRIDGE	VA		07/01/2021	4.125	354,855		(75)				574,412	04/01/2015
100062147		AMSTON	CT		07/01/2021	3.250	117,843		6				238,786	07/01/2016
100062152		ISLIP TERRACE	NY		07/01/2021	3.875	132,938		23				464,476	05/01/2015
100062158		GUSTON	KY		07/01/2021	4.500	117,420		28				193,675	06/01/2018
100062160		MARLTON	NJ		07/01/2021	3.500	242,323		(27)				397,071	07/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062162		SAN ANTONIO	TX		07/01/2021	3.875	118,113		(73)				241,144	08/01/2015
100062165		HUNTSVILLE	AR		07/01/2021	3.750	88,572		(52)				180,500	08/01/2015
100062167		DAMASCUS	MD		07/01/2021	3.750	238,045		(29)				300,001	09/01/2015
100062169		DUNDALK	MD		07/01/2021	4.625	176,989		(107)				241,893	04/01/2018
100062170		BRISTOL	PA		07/01/2021	3.375	191,674		(122)				273,371	08/01/2017
100062176		DULUTH	MN		07/01/2021	3.875	95,739		6				212,177	10/01/2015
100062178		DULUTH	MN		07/01/2021	3.750	91,023		4				193,565	12/01/2015
100062180		ANNISTON	AL		07/01/2021	3.375	110,541		(67)				174,770	01/01/2016
100062185		SCHENECTADY	NY		07/01/2021	3.875	136,433		(27)				195,671	06/01/2018
100062188		MATTESON	IL		07/01/2021	3.125	113,196		(24)				248,671	02/01/2016
100062191		PENNSAUKEN	NJ		07/01/2021	3.375	173,300		(4)				268,851	10/01/2016
100062203		LEWISTON	ID		07/01/2021	4.000	121,198		(54)				196,688	05/01/2016
100062206		KULA	HI		07/01/2021	3.250	312,202		166				846,429	12/01/2016
100062207		HAPPY VALLEY	OR		07/01/2021	3.625	339,433		(114)				651,335	02/01/2016
100062214		MAITLAND	FL		07/01/2021	3.875	194,712		(56)				260,000	05/01/2015
100062217		EL PASO	TX		07/01/2021	4.000	97,765		(79)				150,000	08/01/2015
100062218		SAINT CLOUD	FL		07/01/2021	4.125	181,434		(89)				240,000	10/01/2015
100062222		DELTONA	FL		07/01/2021	3.500	124,950		(17)				160,000	08/01/2016
100062223		ADDISON	IL		07/01/2021	3.250	178,439		(11)				229,000	08/01/2016
100062224		APOPKA	FL		07/01/2021	3.250	92,217		(1)				135,000	09/01/2016
100062228		FAYETTEVILLE	GA		07/01/2021	3.250	106,428		(32)				135,000	12/01/2016
100062229		ATLANTA	GA		07/01/2021	3.500	134,242		39				170,975	12/01/2016
100062245		LEHIGH ACRES	FL		07/01/2021	3.125	133,373		26				184,999	11/01/2019
100062249		WARREN	MI		07/01/2021	3.560	138,162		(16)				160,000	12/01/2019
100062250		FINLEYVILLE	PA		07/01/2021	3.500	108,208		49				130,000	03/01/2020
100062255		FISHERS	IN		07/01/2021	3.750	122,336		(9)				235,839	04/01/2014
100062268		WATFORD CITY	ND		07/01/2021	3.750	208,490		(102)				255,625	08/01/2015
100062273		MILWAUKEE	WI		07/01/2021	3.500	138,691		(46)				168,458	10/01/2015
100062274		PARIS	KY		07/01/2021	3.750	155,246		(85)				276,000	10/01/2015
100062276		LANSING	IL		07/01/2021	3.250	91,053		8				163,887	01/01/2016
100062278		DUBLIN	VA		07/01/2021	3.500	135,261		(117)				240,009	02/01/2016
100062279		WARREN	PA		07/01/2021	3.375	105,210		(3)				129,962	05/01/2016
100062282		DENHAM SPRINGS	LA		07/01/2021	5.375	150,332		(46)				179,404	03/01/2016
100062284		PICKERINGTON	OH		07/01/2021	3.250	178,386		(91)				323,308	06/01/2016
100062288		BALTIMORE	MD		07/01/2021	3.750	110,894		(94)				199,884	05/01/2016
100062289		FAYETTEVILLE	NC		07/01/2021	2.875	129,920		(42)				163,025	07/01/2016
100062290		NEWPORT	NC		07/01/2021	3.375	139,164		(41)				239,193	06/01/2016
100062294		LAKE ELSINORE	CA		07/01/2021	3.750	273,133		(173)				561,580	07/01/2016
100062296		MONTGOMERY	AL		07/01/2021	3.875	93,749		(54)				105,047	08/01/2016
100062297		HUNTSVILLE	AL		07/01/2021	3.250	187,543		(47)				315,532	08/01/2016
100062299		LAWRENCEVILLE	GA		07/01/2021	3.875	186,177		(63)				353,504	09/01/2016
100062301		COLUMBUS	GA		07/01/2021	3.500	105,875		(102)				209,358	11/01/2016
100062303		PALM COAST	FL		07/01/2021	4.000	140,074		(89)				293,160	12/01/2016
100062305		WASHINGTON	DC		07/01/2021	3.500	245,997		44				444,537	01/01/2017
100062313		WEST PALM BEACH	FL		07/01/2021	3.750	175,902		(86)				296,952	05/01/2017
100062317		COSBY	TN		07/01/2021	3.125	144,570		(44)				172,801	08/01/2017
100062319		MOOSUP	CT		07/01/2021	4.500	191,310		(115)				284,371	08/01/2017
100062322		SAGINAW	TX		07/01/2021	4.000	163,925		(47)				268,392	09/01/2017
100062325		MILLBROOK	AL		07/01/2021	3.375	76,659		(38)				168,057	09/01/2017
100062326		NORTH LAS VEGAS	NV		07/01/2021	3.500	220,848		(77)				386,469	10/01/2017
100062328		MURFREESBORO	TN		07/01/2021	3.500	245,541		(61)				392,488	11/01/2017
100062330		TRENTON	NJ		07/01/2021	3.250	176,194		12				267,938	01/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062336		CALVERT CITY	KY		07/01/2021	4.250	264,169		(140)				322,500	05/01/2018
100062338		ERDA	UT		07/01/2021	4.500	432,171		(93)				562,852	03/01/2019
100062339		HAMPTON	VA		07/01/2021	4.000	165,770		(117)				260,094	08/01/2019
100062343		STOCKBRIDGE	GA		07/01/2021	3.490	255,843		(18)				304,000	11/01/2019
100062344		PAWTUCKET	RI		07/01/2021	3.990	156,757		(55)				267,679	11/01/2019
100062353		ROSELLE	NJ		07/01/2021	3.490	195,676		102				233,000	04/01/2020
100062383		SEGUIN	TX		07/01/2021	3.500	88,088		(47)				234,502	09/01/2012
100062392		TUSCALOOSA	AL		07/01/2021	3.375	105,176		(41)				198,873	11/01/2012
100062397		EL PASO	TX		07/01/2021	3.500	69,098		(33)				144,931	01/01/2013
100062398		WILLIAMSTOWN	NJ		07/01/2021	3.500	90,376		11				182,290	01/01/2013
100062404		LANSDOWNE	PA		07/01/2021	3.375	114,822		(36)				298,425	02/01/2013
100062411		JACKSON	TN		07/01/2021	3.750	67,770		(40)				147,381	03/01/2013
100062426		PIEDMONT	OK		07/01/2021	3.000	115,412		(67)				295,452	07/01/2013
100062446		ALPHARETTA	GA		07/01/2021	3.750	110,983		(8)				290,808	01/01/2014
100062450		SAN ANTONIO	TX		07/01/2021	3.375	218,557		(91)				363,842	03/01/2014
100062452		MOORHEAD	MN		07/01/2021	4.250	65,473		(3)				180,430	04/01/2014
100062456		MIDWEST CITY	OK		07/01/2021	5.125	100,696		(78)				129,709	03/01/2014
100062464		SAN ANTONIO	TX		07/01/2021	4.000	105,334		(56)				217,118	06/01/2014
100062466		CHEYENNE	WY		07/01/2021	3.500	298,505		(76)				434,742	06/01/2014
100062468		FINCHVILLE	KY		07/01/2021	3.750	198,513		(115)				364,974	06/01/2014
100062469		PLATTE CITY	MO		07/01/2021	3.500	79,355		(30)				182,704	07/01/2014
100062470		DES PLAINES	IL		07/01/2021	3.875	207,593		(94)				414,909	07/01/2014
100062480		APPLETON	WI		07/01/2021	4.125	86,736		(58)				176,686	08/01/2014
100062482		MONROE	LA		07/01/2021	4.000	115,018		(57)				186,984	08/01/2014
100062484		PORTSMOUTH	VA		07/01/2021	3.625	166,428		(133)				234,104	08/01/2014
100062494		MORROW	GA		07/01/2021	3.500	77,717		(23)				206,088	10/01/2014
100062502		VIRGINIA BEACH	VA		07/01/2021	4.000	146,834		(87)				245,206	10/01/2014
100062504		MESQUITE	TX		07/01/2021	3.625	132,028		(78)				265,743	10/01/2014
100062508		MONTGOMERY	AL		07/01/2021	4.250	78,984		(50)				124,247	11/01/2014
100062511		RUSSELL SPRINGS	KY		07/01/2021	3.750	107,103		4				193,333	11/01/2014
100062512		TUPELO	MS		07/01/2021	4.375	72,620		(22)				111,500	11/01/2014
100062515		VICTORIA	TX		07/01/2021	4.250	88,673		(64)				163,405	12/01/2014
100062523		STARKE	FL		07/01/2021	3.250	84,375		(37)				173,790	01/01/2015
100062528		MILLSTADT	IL		07/01/2021	4.000	117,597		(52)				164,742	01/01/2015
100062536		ACCOKEEK	MD		07/01/2021	3.000	435,383		(245)				499,931	02/01/2015
100062545		MT VERNON	NY		07/01/2021	3.500	380,606		(132)				689,814	02/01/2015
100062547		NILES	IL		07/01/2021	3.875	179,774		(12)				330,467	03/01/2015
100062562		KINGWOOD	TX		07/01/2021	3.375	232,745		(119)				273,676	04/01/2015
100062570		BRIDGEPORT	CT		07/01/2021	4.000	136,591		(86)				301,594	04/01/2015
100062575		AMHERST	OH		07/01/2021	4.000	153,265		(93)				274,087	04/01/2015
100062578		HIALEAH	FL		07/01/2021	4.500	164,366		(118)				382,457	05/01/2015
100062583		ALBUQUERQUE	NM		07/01/2021	3.375	55,826		(27)				195,161	05/01/2015
100062590		LEAGUE CITY	TX		07/01/2021	3.750	155,535		(80)				296,762	05/01/2015
100062595		UPPER MARLBORO	MD		07/01/2021	4.375	113,553		(96)				287,427	05/01/2015
100062605		PHILADELPHIA	PA		07/01/2021	3.375	125,870		(16)				212,176	05/01/2015
100062607		MACON	GA		07/01/2021	3.875	67,529		(6)				138,462	05/01/2015
100062612		KILLEEN	TX		07/01/2021	3.875	84,895		(64)				178,618	06/01/2015
100062618		BANKSTON	AL		07/01/2021	3.875	39,152		(13)				78,833	07/01/2015
100062620		CEDARTOWN	GA		07/01/2021	3.125	62,882		(13)				124,233	06/01/2015
100062625		SUMMERFIELD	FL		07/01/2021	3.250	264,118		(27)				342,424	06/01/2015
100062627		DANVILLE	VA		07/01/2021	4.000	115,268		(83)				168,000	07/01/2015
100062629		COLUMBIA	MO		07/01/2021	3.750	93,681		(53)				147,965	07/01/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062632		SILVER SPRING	MD		07/01/2021	3.750	244,413		30				438,701	06/01/2015
100062634		BLOOMFIELD	NJ		07/01/2021	3.500	304,405		(103)				582,607	07/01/2015
100062644		LINCOLN	CA		07/01/2021	3.875	281,576		(157)				553,317	07/01/2015
100062652		PROSPECT PARK	PA		07/01/2021	4.125	151,662		(119)				199,294	07/01/2015
100062659		LAWRENCEBURG	TN		07/01/2021	3.500	127,260		(29)				216,595	07/01/2015
100062661		BUTLER	PA		07/01/2021	3.875	72,622		(10)				115,003	09/01/2015
100062662		TEMPLETON	MA		07/01/2021	3.875	175,855		(105)				366,652	07/01/2015
100062666		OSAKIS	MN		07/01/2021	4.000	86,358		(57)				165,804	08/01/2015
100062668		SAVANNAH	TN		07/01/2021	3.750	100,911		(40)				126,423	07/01/2015
100062671		NASHVILLE	IN		07/01/2021	3.625	168,658						340,000	08/01/2015
100062672		LAREDO	TX		07/01/2021	3.875	114,886		(55)				148,699	08/01/2015
100062677		CHESAPEAKE	VA		07/01/2021	4.000	282,923		(185)				486,200	08/01/2015
100062691		EMPORIA	KS		07/01/2021	4.375	75,209		(35)				95,510	09/01/2015
100062697		LINCOLN	ND		07/01/2021	3.875	146,566		(67)				250,806	09/01/2015
100062699		COLUMBUS	GA		07/01/2021	3.875	141,404		(91)				250,602	09/01/2015
100062702		HOUSTON	TX		07/01/2021	3.750	129,960		(66)				191,628	09/01/2015
100062705		KISSIMMEE	FL		07/01/2021	3.625	165,387		(210)				283,048	10/01/2015
100062706		COLORADO SPRINGS	CO		07/01/2021	3.625	160,789		(83)				327,702	10/01/2015
100062712		KATY	TX		07/01/2021	3.125	200,195		(136)				327,394	10/01/2015
100062713		BLYTHE	CA		07/01/2021	4.000	61,695		(31)				118,234	10/01/2015
100062716		GLENROCK	WY		07/01/2021	3.500	118,793		(3)				162,137	10/01/2015
100062721		CORPUS CHRISTI	TX		07/01/2021	3.750	177,475		(110)				244,362	11/01/2015
100062722		MANASSAS	VA		07/01/2021	4.125	202,848		(82)				367,244	10/01/2015
100062724		LUTHERVILLE TIMONIUM	MD		07/01/2021	3.750	200,598		(78)				374,573	11/01/2015
100062727		RIVERVIEW	FL		07/01/2021	4.000	126,977		(56)				261,103	11/01/2015
100062728		ASHLAND	NE		07/01/2021	3.625	95,976		(16)				173,240	12/01/2015
100062732		BRIDGEPORT	CT		07/01/2021	4.000	161,005		(106)				367,018	11/01/2015
100062737		SUNBURY	PA		07/01/2021	3.125	84,456		31				152,436	11/01/2015
100062738		MIDLAND	TX		07/01/2021	4.000	156,555		(71)				263,762	11/01/2015
100062741		SAN ANTONIO	TX		07/01/2021	4.125	110,621		(91)				174,521	11/01/2015
100062745		CORAOPOLIS	PA		07/01/2021	3.625	118,462		(19)				225,288	01/01/2016
100062755		ROANOKE	VA		07/01/2021	3.875	81,346		(42)				148,009	12/01/2015
100062763		LOUISVILLE	KY		07/01/2021	4.375	47,186		(50)				64,250	12/01/2015
100062767		LANCASTER	KY		07/01/2021	3.625	68,939		(35)				132,500	12/01/2015
100062771		PONCA CITY	OK		07/01/2021	3.875	70,930						115,438	01/01/2016
100062772		AUSTELL	GA		07/01/2021	4.000	91,236		(11)				205,051	01/01/2016
100062773		VIRGINIA BEACH	VA		07/01/2021	3.750	197,429		(96)				304,079	01/01/2016
100062775		WESTFIELD	MA		07/01/2021	4.125	127,530		(83)				280,386	01/01/2016
100062777		YORK	PA		07/01/2021	4.000	135,911		(65)				203,567	01/01/2016
100062781		FRESNO	CA		07/01/2021	3.500	167,265		(146)				311,046	01/01/2016
100062785		PITTSVIEW	AL		07/01/2021	4.000	160,501		(99)				137,108	02/01/2016
100062793		GROVETOWN	GA		07/01/2021	3.750	149,216		(33)				239,527	02/01/2016
100062801		KERNERSVILLE	NC		07/01/2021	3.375	140,244		(73)				212,953	04/01/2016
100062802		CONCHO	AZ		07/01/2021	3.750	72,586		(32)				170,455	03/01/2016
100062805		ANCHORAGE	AK		07/01/2021	3.500	254,991		(54)				315,805	03/01/2016
100062818		BALTIMORE	MD		07/01/2021	3.750	136,349		(12)				270,589	03/01/2016
100062820		DAWSONVILLE	GA		07/01/2021	4.000	129,441		(18)				251,960	04/01/2016
100062824		EUFAULA	AL		07/01/2021	4.500	79,668		(69)				107,000	03/01/2016
100062826		LAGRANGE	GA		07/01/2021	4.125	84,654		(45)				148,576	04/01/2016
100062828		EL PASO	TX		07/01/2021	4.250	74,927		(54)				148,325	04/01/2016
100062829		SAN ANTONIO	TX		07/01/2021	3.125	160,186		(66)				272,824	04/01/2016
100062833		DAVIE	FL		07/01/2021	3.875	176,008		(64)				303,133	04/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062835		BALTIMORE	MD		07/01/2021	3.250	104,199		(4)				173,903	07/01/2016
100062836		LOVELAND	OH		07/01/2021	3.500	158,841		(13)				281,237	04/01/2016
100062837		PORTSMOUTH	VA		07/01/2021	3.875	72,289		(42)				151,996	04/01/2016
100062840		CHRISTIANSBURG	VA		07/01/2021	3.875	121,146		(94)				266,800	05/01/2016
100062841		SAN ANTONIO	TX		07/01/2021	3.875	136,671		(87)				247,755	04/01/2016
100062845		OAK RIDGE	TN		07/01/2021	3.125	76,678		(3)				140,560	04/01/2016
100062846		MANLEY	NE		07/01/2021	3.750	105,408		(56)				193,175	06/01/2016
100062848		BARBERTON	OH		07/01/2021	3.250	59,788		2				88,565	06/01/2016
100062849		MARIETTA	OH		07/01/2021	4.250	104,678		(76)				145,505	05/01/2016
100062854		WYNNE	AR		07/01/2021	3.750	70,070		(34)				124,600	05/01/2016
100062860		ANTIOCH	TN		07/01/2021	3.750	128,830		(55)				281,441	05/01/2016
100062863		GREECE	NY		07/01/2021	3.875	126,475		(67)				195,590	05/01/2016
100062870		CHICAGO	IL		07/01/2021	3.875	140,137		8				216,900	05/01/2016
100062872		GRAND RAPIDS	MI		07/01/2021	3.375	108,692		(54)				212,441	05/01/2016
100062873		ATLANTA	GA		07/01/2021	4.000	115,702		(74)				248,150	05/01/2016
100062879		EPHRATA	PA		07/01/2021	3.750	137,591		18				261,288	05/01/2016
100062880		ABERDEEN	MD		07/01/2021	3.375	119,593		(82)				226,128	05/01/2016
100062886		BALTIMORE	MD		07/01/2021	4.125	119,590		(27)				184,058	04/01/2016
100062889		ABINGDON	MD		07/01/2021	3.625	181,812		(57)				306,246	05/01/2016
100062897		DUMFRIES	VA		07/01/2021	3.625	262,173		(145)				445,535	06/01/2016
100062900		WARNER ROBINS	GA		07/01/2021	3.500	65,182		(27)				143,033	06/01/2016
100062901		GRESHAM	OR		07/01/2021	3.750	208,821		(95)				399,478	06/01/2016
100062906		FOUNTAIN	NC		07/01/2021	3.750	54,880		(23)				148,936	06/01/2016
100062908		RAPID CITY	SD		07/01/2021	3.750	214,203		(88)				405,024	06/01/2016
100062913		TUSCALOOSA	AL		07/01/2021	3.750	104,571		(48)				156,195	06/01/2016
100062915		SPRING	TX		07/01/2021	3.750	160,180		(78)				244,510	07/01/2016
100062916		HOUSTON	TX		07/01/2021	3.875	121,587		(70)				189,665	05/01/2016
100062917		HAMILTON	NJ		07/01/2021	3.500	133,021		(26)				284,364	06/01/2016
100062920		LAS CRUCES	NM		07/01/2021	3.750	176,841		(30)				238,986	06/01/2016
100062921		NORTHPORT	AL		07/01/2021	3.250	153,090		(18)				249,844	06/01/2016
100062923		HUMMELSTOWN	PA		07/01/2021	3.875	153,099		(72)				239,084	07/01/2016
100062924		CRESTWOOD	KY		07/01/2021	3.125	75,545		4				158,733	07/01/2016
100062926		BELLEVILLE	IL		07/01/2021	3.375	68,563		12				129,835	08/01/2016
100062927		ASHVILLE	OH		07/01/2021	3.875	115,619		(66)				228,770	07/01/2016
100062930		COATESVILLE	PA		07/01/2021	3.750	164,878		(77)				273,117	07/01/2016
100062931		NORTH AUGUSTA	SC		07/01/2021	3.500	100,963						214,048	08/01/2016
100062935		PINE	CO		07/01/2021	3.750	245,116		(137)				474,215	07/01/2016
100062936		ROBESONIA	PA		07/01/2021	3.875	123,629		(22)				213,300	07/01/2016
100062940		TOMS RIVER	NJ		07/01/2021	3.750	142,674		(50)				255,168	07/01/2016
100062941		MONTICELLO	GA		07/01/2021	3.500	80,179		(6)				171,916	07/01/2016
100062942		NEENAH	WI		07/01/2021	3.750	104,480		(33)				205,795	07/01/2016
100062950		LAFAYETTE	GA		07/01/2021	3.875	97,349		(52)				210,826	07/01/2016
100062951		OMAHA	NE		07/01/2021	3.875	147,483		(27)				250,116	07/01/2016
100062952		ELIZABETH	CO		07/01/2021	3.750	321,828		1				521,390	07/01/2016
100062960		HAMILTON	NJ		07/01/2021	3.500	116,079		(4)				201,678	09/01/2016
100062964		MIDLOTHIAN	VA		07/01/2021	3.750	252,768		(147)				376,988	08/01/2016
100062965		LAREDO	TX		07/01/2021	3.750	130,112		(35)				146,826	08/01/2016
100062966		WEST YARMOUTH	MA		07/01/2021	3.125	191,724		(107)				383,938	08/01/2016
100062967		CORRYTON	TN		07/01/2021	3.500	118,414		(46)				220,961	08/01/2016
100062968		PHILADELPHIA	PA		07/01/2021	3.750	97,249		(46)				189,775	08/01/2016
100062969		VICTORVILLE	CA		07/01/2021	3.500	168,319		(83)				369,485	07/01/2016
100062971		LITTLEROCK	CA		07/01/2021	3.875	161,687		(52)				365,806	08/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062973		VERNON	NJ		07/01/2021	3.750	179,845		(27)				317,801	08/01/2016
100062977		VIRGINIA BEACH	VA		07/01/2021	3.250	259,962		(75)				391,629	08/01/2016
100062980		BALTIMORE	MD		07/01/2021	3.500	112,966		(12)				196,630	08/01/2016
100062981		ST CLOUD	FL		07/01/2021	3.875	191,873		(85)				320,341	08/01/2016
100062983		BLOOMFIELD	NJ		07/01/2021	3.500	241,190		(54)				451,490	08/01/2016
100062984		ATHENS	TN		07/01/2021	3.750	47,699		(28)				116,783	08/01/2016
100062990		ASHFORD	AL		07/01/2021	3.500	188,998		(65)				259,380	09/01/2016
100062992		ZION	IL		07/01/2021	3.875	131,851		3				256,145	09/01/2016
100062993		PITTSBURGH	PA		07/01/2021	3.500	110,043		(29)				199,931	08/01/2016
100062994		ATLANTA	GA		07/01/2021	3.875	234,270		(101)				350,147	09/01/2016
100062997		BRISTOL	PA		07/01/2021	3.375	108,708		22				251,762	09/01/2016
100062998		COLLEGE PARK	GA		07/01/2021	3.875	117,973		(51)				243,325	09/01/2016
100063001		MADISON	AL		07/01/2021	3.375	136,433		(4)				242,967	09/01/2016
100063006		ORLANDO	FL		07/01/2021	3.250	172,506		(62)				305,086	09/01/2016
100063007		MEDFORD LAKES	NJ		07/01/2021	3.250	202,072		71				348,288	09/01/2016
100063010		WARWICK	RI		07/01/2021	3.750	129,463		(11)				289,124	09/01/2016
100063012		REDDING	CA		07/01/2021	3.500	157,003		(46)				262,008	09/01/2016
100063013		NEW CASTLE	DE		07/01/2021	4.000	100,603		(38)				149,254	09/01/2016
100063015		SAPULPA	OK		07/01/2021	4.250	168,913		(119)				215,638	09/01/2016
100063022		ABILENE	TX		07/01/2021	3.500	153,440		(64)				190,586	09/01/2016
100063025		YUMA	AZ		07/01/2021	3.750	73,639		(22)				127,671	09/01/2016
100063034		LAWRENCE	MA		07/01/2021	3.375	210,921		19				400,124	10/01/2016
100063037		SYRACUSE	NY		07/01/2021	3.875	53,785		29				127,585	10/01/2016
100063046		PHILADELPHIA	PA		07/01/2021	3.750	107,500		(23)				166,966	10/01/2016
100063047		BALDWIN	NY		07/01/2021	3.875	301,947		(67)				608,052	10/01/2016
100063050		PROSPECT HEIGHTS	IL		07/01/2021	3.000	174,835		(66)				294,727	10/01/2016
100063051		LOUISVILLE	KY		07/01/2021	3.875	80,441		2				141,967	10/01/2016
100063052		COATESVILLE	PA		07/01/2021	3.750	97,813		(40)				198,368	10/01/2016
100063054		TRENTON	NJ		07/01/2021	3.250	97,818		(8)				174,224	10/01/2016
100063055		BEEVILLE	TX		07/01/2021	3.875	99,363		(41)				124,000	10/01/2016
100063059		HAZARD	KY		07/01/2021	3.500	142,368		(20)				117,641	10/01/2016
100063060		MANDEVILLE	LA		07/01/2021	3.500	141,180		(47)				217,386	10/01/2016
100063062		OWINGS MILLS	MD		07/01/2021	3.500	289,229		(132)				494,771	10/01/2016
100063063		BROWNSVILLE	TN		07/01/2021	3.375	85,504		(1)				94,815	10/01/2016
100063064		HAMILTON	OH		07/01/2021	3.500	79,813		(21)				160,657	09/01/2016
100063067		SAN ANTONIO	TX		07/01/2021	3.000	200,795		(13)				277,937	10/01/2016
100063069		BROWN DEER	WI		07/01/2021	3.500	164,497		1				262,676	10/01/2016
100063071		SUMTER	SC		07/01/2021	3.875	147,127		(65)				220,650	10/01/2016
100063072		MIDDLETOWN	DE		07/01/2021	3.375	148,669		59				257,689	10/01/2016
100063074		PITTSBURG	PA		07/01/2021	3.750	132,801		(40)				177,488	10/01/2016
100063077		NUNDA	NY		07/01/2021	3.500	90,488		(17)				149,940	01/01/2017
100063079		DUNCAN	SC		07/01/2021	3.250	238,122		(301)				327,000	10/01/2016
100063086		UNION	KY		07/01/2021	3.250	270,667		(188)				367,299	11/01/2016
100063087		DESOTO	TX		07/01/2021	3.750	260,473		(95)				454,810	11/01/2016
100063089		DENHAM SPRINGS	LA		07/01/2021	3.500	124,935		(24)				173,098	11/01/2016
100063091		COOKEVILLE	TN		07/01/2021	3.375	147,515		(37)				260,386	11/01/2016
100063092		CLAY	NY		07/01/2021	3.250	109,798		3				183,329	11/01/2016
100063094		SPRINGFIELD	MA		07/01/2021	3.375	104,943		(15)				197,874	11/01/2016
100063097		MONTGOMERY	AL		07/01/2021	3.500	72,407		(37)				108,989	11/01/2016
100063098		SEVEN VALLEYS	PA		07/01/2021	4.250	227,190		(106)				326,603	11/01/2016
100063099		BOURBONNAIS	IL		07/01/2021	3.250	114,929		(7)				188,676	11/01/2016
100063103		LEAGUE CITY	TX		07/01/2021	3.500	283,354		(94)				398,061	11/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063105		FAIRBURN	GA		07/01/2021	3.125	129,933		(93)				224,708	11/01/2016
100063106		CONOWINGO	MD		07/01/2021	3.250	146,187		42				262,845	11/01/2016
100063107		PITTSBURGH	PA		07/01/2021	3.500	132,529		5				229,457	11/01/2016
100063108		LEWISTON	NY		07/01/2021	3.250	95,138		18				189,002	11/01/2016
100063109		MONTGOMERY	AL		07/01/2021	4.000	206,000		(122)				266,648	11/01/2016
100063113		LINCOLN	NE		07/01/2021	3.375	81,025		9				151,468	11/01/2016
100063114		JACKSON	GA		07/01/2021	3.500	133,783		(21)				219,475	10/01/2016
100063115		PLYMOUTH	MN		07/01/2021	3.250	84,756		16				178,869	11/01/2016
100063121		BLAINE	MN		07/01/2021	3.750	143,558		30				279,303	01/01/2017
100063122		MONROE	GA		07/01/2021	3.500	188,381		(61)				332,207	12/01/2016
100063123		ANDERSON	SC		07/01/2021	3.875	80,505		(17)				197,408	12/01/2016
100063125		WINCHESTER	VA		07/01/2021	3.250	135,394		(55)				244,173	12/01/2016
100063128		BALTIMORE	MD		07/01/2021	4.000	118,209		(62)				184,581	12/01/2016
100063132		SACRAMENTO	CA		07/01/2021	3.500	176,650		16				414,993	12/01/2016
100063133		ANDOVER	NY		07/01/2021	3.375	54,199		28				66,225	12/01/2016
100063141		CONOWINGO	MD		07/01/2021	3.500	205,112		(15)				326,380	12/01/2016
100063143		EAST GARRISON	CA		07/01/2021	3.875	420,833		(5)				745,356	12/01/2016
100063145		HAVERHILL	MA		07/01/2021	3.250	179,147		(54)				387,267	12/01/2016
100063146		BLOOMSBURG	PA		07/01/2021	3.250	100,174						156,699	12/01/2016
100063147		GARDENDALE	AL		07/01/2021	3.250	105,220		(15)				165,281	11/01/2016
100063150		CAPE MAY COURT HOUSE	NJ		07/01/2021	3.250	170,957		(151)				270,406	01/01/2017
100063153		PUYALLUP	WA		07/01/2021	3.250	182,034		87				398,359	01/01/2017
100063154		LANSING	IL		07/01/2021	3.375	100,551		(1)				172,335	01/01/2017
100063156		WESTLAKE	LA		07/01/2021	4.250	77,780		39				132,895	01/01/2017
100063158		HOUSTON	TX		07/01/2021	4.250	159,494		(93)				236,279	01/01/2017
100063160		CINCINNATI	OH		07/01/2021	3.250	101,591		(5)				221,887	01/01/2017
100063168		CLAYTON	NJ		07/01/2021	3.250	116,623		10				180,511	01/01/2017
100063171		PORT CHARLOTTE	FL		07/01/2021	4.375	110,257		(33)				239,927	01/01/2017
100063172		RAFFORD	NC		07/01/2021	3.875	136,307		(60)				204,380	02/01/2017
100063177		PHENIX CITY	AL		07/01/2021	3.875	152,865		(74)				240,153	02/01/2017
100063184		STATESBORO	GA		07/01/2021	3.125	77,147		(4)				158,335	02/01/2017
100063185		JEFFERSON CITY	TN		07/01/2021	3.990	99,425		(64)				177,269	02/01/2017
100063191		SAVANNAH	GA		07/01/2021	3.875	222,329		(19)				333,454	03/01/2017
100063193		COPPERAS COVE	TX		07/01/2021	3.750	94,998		(89)				204,087	03/01/2017
100063197		WALLINGFORD	PA		07/01/2021	3.500	182,771		(1)				241,316	03/01/2017
100063200		HUTCHINSON	MN		07/01/2021	4.250	95,774		(3)				211,037	04/01/2017
100063203		FLORENCE	SC		07/01/2021	3.625	147,189		(151)				198,894	04/01/2017
100063205		MONTGOMERY	AL		07/01/2021	3.875	80,002		19				110,510	04/01/2017
100063206		ABSECON	NJ		07/01/2021	3.500	122,854		(9)				185,682	04/01/2017
100063210		DECATUR	GA		07/01/2021	3.750	140,807		(2)				247,649	04/01/2017
100063212		WATERTOWN	SD		07/01/2021	4.250	83,477		51				126,680	06/01/2017
100063217		NORTH CHESTERFIELD	VA		07/01/2021	4.250	184,455		(69)				271,336	06/01/2017
100063236		ASHBURN	VA		07/01/2021	3.750	120,883		(6)				670,086	05/01/2017
100063237		WILMINGTON	NC		07/01/2021	3.875	157,610		(57)				230,356	05/01/2017
100063245		MANOR	TX		07/01/2021	2.250	136,673		(125)				278,026	05/01/2017
100063249		ASHLAND	KY		07/01/2021	4.000	64,506		21				87,000	06/01/2017
100063256		HAVELOCK	NC		07/01/2021	3.750	133,441		(8)				205,090	06/01/2017
100063264		NEWARK	DE		07/01/2021	4.625	145,502		(105)				235,814	06/01/2017
100063267		CARROLLTON	GA		07/01/2021	3.000	102,140		(73)				186,328	06/01/2017
100063269		SAN ANTONIO	TX		07/01/2021	4.375	162,608		(85)				257,110	07/01/2017
100063271		LOUISVILLE	KY		07/01/2021	3.875	152,123		(30)				260,073	07/01/2017
100063274		OCALA	FL		07/01/2021	3.875	95,556		(37)				164,895	07/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063276		FORT WORTH	TX		07/01/2021	4.000	146,614		(48)				266,189	07/01/2017
100063280		HUFFMAN	TX		07/01/2021	4.000	158,775		(89)				256,286	07/01/2017
100063283		CONYERS	GA		07/01/2021	4.250	94,848		(61)				198,295	07/01/2017
100063284		HAMMONTON	NJ		07/01/2021	4.000	167,887		22				248,597	07/01/2017
100063287		GRAND RAPIDS	MN		07/01/2021	4.250	129,246		(73)				156,155	08/01/2017
100063288		TUCSON	AZ		07/01/2021	3.375	150,056		(32)				246,402	07/01/2017
100063297		LONGWOOD	FL		07/01/2021	4.375	204,575		(72)				355,083	07/01/2017
100063299		PHILADELPHIA	PA		07/01/2021	4.250	260,039		(127)				394,649	07/01/2017
100063303		SELMA	AL		07/01/2021	4.000	144,511		(66)				186,250	08/01/2017
100063306		BOWIE	MD		07/01/2021	3.250	244,584		6				383,078	08/01/2017
100063308		ENTERPRISE	AL		07/01/2021	3.875	152,470		(24)				203,694	08/01/2017
100063309		LENEXA	KS		07/01/2021	4.500	132,469		(34)				222,577	08/01/2017
100063311		SENECA	SC		07/01/2021	3.875	196,487		(80)				350,051	08/01/2017
100063312		UTICA	NY		07/01/2021	4.000	84,080		(41)				131,963	08/01/2017
100063314		ELBERTON	GA		07/01/2021	3.875	114,169		(7)				226,464	08/01/2017
100063315		ABERDEEN	MD		07/01/2021	4.125	93,914		(28)				136,822	08/01/2017
100063321		FORNEY	TX		07/01/2021	3.375	231,300		(43)				331,252	08/01/2017
100063330		LOUISVILLE	KY		07/01/2021	3.250	95,931		(43)				149,671	09/01/2017
100063334		SODUS	NY		07/01/2021	3.375	93,046		24				175,000	09/01/2017
100063339		PORT CHARLOTTE	FL		07/01/2021	3.875	178,478		(7)				237,477	09/01/2017
100063341		WARNER ROBINS	GA		07/01/2021	3.625	52,727		(4)				83,444	09/01/2017
100063342		WAGENER	SC		07/01/2021	3.250	132,116		(98)				183,702	09/01/2017
100063346		OMAHA	NE		07/01/2021	4.000	105,310		(16)				168,152	09/01/2017
100063350		SPRINGFIELD	MA		07/01/2021	3.625	135,249		(68)				244,148	09/01/2017
100063353		WHITE MARSH	MD		07/01/2021	4.625	476,691		(507)				594,983	09/01/2017
100063356		SEMMES	AL		07/01/2021	3.750	138,161		32				224,802	10/01/2017
100063358		BUFFALO	NY		07/01/2021	3.750	54,376		(4)				102,878	10/01/2017
100063362		SAN ANTONIO	TX		07/01/2021	3.625	195,235		(172)				298,741	10/01/2017
100063366		BESSEMER	AL		07/01/2021	3.500	107,588		(74)				127,038	10/01/2017
100063368		SICKLERVILLE	NJ		07/01/2021	4.125	122,074		18				256,076	10/01/2017
100063375		SOUTH MILWAUKEE	WI		07/01/2021	3.875	138,369		(65)				223,915	11/01/2017
100063379		SAINT LOUIS	MO		07/01/2021	3.375	111,122		(36)				232,067	11/01/2017
100063380		BONIFAY	FL		07/01/2021	3.750	91,955		(33)				155,000	11/01/2017
100063384		COVINGTON	GA		07/01/2021	4.375	75,179		(26)				163,221	11/01/2017
100063390		OPELIKA	AL		07/01/2021	3.500	113,145		(17)				176,721	11/01/2017
100063392		NORTH RICHLAND HILLS	TX		07/01/2021	3.750	139,713		(67)				285,233	11/01/2017
100063393		GEORGETOWN	TX		07/01/2021	3.250	209,396		(103)				391,429	11/01/2017
100063397		GODDARD	KS		07/01/2021	4.125	63,394		(3)				82,506	11/01/2017
100063401		SCOTIA	NY		07/01/2021	4.000	66,284		(32)				137,799	12/01/2017
100063408		WATERVILLE	NY		07/01/2021	4.375	138,249		(65)				170,796	12/01/2017
100063411		BLUFF CITY	TN		07/01/2021	4.500	124,894		(62)				223,180	12/01/2017
100063412		SUMRALL	MS		07/01/2021	4.500	152,071		(120)				202,715	12/01/2017
100063413		MULLICA HILL	NJ		07/01/2021	3.000	106,423		(54)				183,505	12/01/2017
100063416		RAWLINS	WY		07/01/2021	3.990	130,701		(46)				180,600	12/01/2017
100063417		DAPHNE	AL		07/01/2021	4.125	207,249		(6)				284,125	01/01/2018
100063422		WESTLAKE	LA		07/01/2021	4.500	157,173		65				189,334	12/01/2017
100063424		DAYTON	KY		07/01/2021	4.000	75,528		(1)				152,224	01/01/2018
100063426		APOPKA	FL		07/01/2021	3.500	127,558		(60)				216,735	01/01/2018
100063430		HUMBLE	TX		07/01/2021	3.125	153,645		(139)				237,513	01/01/2018
100063431		ORRTANNA	PA		07/01/2021	3.750	134,826		(61)				515,956	01/01/2018
100063432		WARSAW	IN		07/01/2021	4.500	243,362		(78)				350,179	01/01/2018
100063434		ATHENS	GA		07/01/2021	4.000	95,725		(12)				179,252	02/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063444		MCDONOUGH	GA		07/01/2021	4.000	274,033		(314)				410,465	02/01/2018
100063447		BRIDGEPORT	CT		07/01/2021	4.125	203,130		10				312,714	03/01/2018
100063449		HAMBURG	NY		07/01/2021	3.875	108,837		14				193,259	03/01/2018
100063458		WHITAKERS	NC		07/01/2021	3.500	111,951		(86)				184,213	03/01/2018
100063459		LEHI	UT		07/01/2021	3.750	267,992		(87)				474,004	03/01/2018
100063462		COOKEVILLE	TN		07/01/2021	3.750	173,460		(41)				243,134	03/01/2018
100063463		NORTH LAUDERDALE	FL		07/01/2021	3.875	137,902		(116)				244,230	03/01/2018
100063470		INDIANAPOLIS	IN		07/01/2021	5.500	83,574		(35)				114,158	04/01/2018
100063483		HOPE MILLS	NC		07/01/2021	3.500	156,461		(60)				204,062	06/01/2018
100063484		STATESVILLE	NC		07/01/2021	4.375	144,702		(83)				223,606	05/01/2018
100063493		PORT SAINT LUCIE	FL		07/01/2021	4.875	117,811		(24)				183,364	05/01/2018
100063502		VIENNA	GA		07/01/2021	3.125	43,811		(36)				59,000	06/01/2018
100063508		DEARBORN	MI		07/01/2021	4.500	123,047		(69)				177,286	08/01/2018
100063516		PINSON	AL		07/01/2021	3.875	153,868		(49)				222,661	08/01/2018
100063532		HAMPTON	GA		07/01/2021	3.125	108,598		(30)				200,510	11/01/2018
100063535		LANOKA HARBOR	NJ		07/01/2021	4.125	232,480		72				379,657	11/01/2018
100063541		MILACA	MN		07/01/2021	3.875	246,843		(14)				281,364	11/01/2018
100063550		INDIANAPOLIS	IN		07/01/2021	5.000	132,193		(45)				212,407	12/01/2018
100063567		LITHONIA	GA		07/01/2021	4.625	136,449		(84)				206,756	04/01/2019
100063576		BOWLING GREEN	KY		07/01/2021	3.875	170,065		(31)				235,115	05/01/2019
100063579		LAKE CHARLES	LA		07/01/2021	4.625	170,685		(93)				207,426	05/01/2019
100063588		BRISTOL	VA		07/01/2021	4.375	126,113		(70)				168,303	06/01/2019
100063599		MIDDLEVILLE	MI		07/01/2021	3.875	219,678		(116)				293,160	07/01/2019
100063607		BARNESVILLE	GA		07/01/2021	3.500	84,614		(39)				154,900	08/01/2019
100063611		NEWPORT	TN		07/01/2021	4.000	40,417		(34)				75,324	08/01/2019
100063628		JACKSON	NJ		07/01/2021	3.625	443,065		14				633,893	10/01/2019
100063631		ROTTERDAM JUNCTION	NY		07/01/2021	3.625	209,677		(25)				308,111	09/01/2019
100063636		GATES	NY		07/01/2021	3.625	95,853		(5)				153,373	09/01/2019
100063638		LITHONIA	GA		07/01/2021	3.750	105,069		(17)				175,841	09/01/2019
100063644		ELMONT	NY		07/01/2021	4.125	433,443		(79)				535,390	10/01/2019
100063646		SLINGERLANDS	NY		07/01/2021	3.500	278,653		7				413,812	10/01/2019
100063651		LAKEVIEW	NY		07/01/2021	3.375	233,507		171				322,664	10/01/2019
100063661		SICKLERVILLE	NJ		07/01/2021	3.500	173,727		(12)				209,000	11/01/2019
100063664		POMPANO BEACH	FL		07/01/2021	4.125	195,279		9				235,000	11/01/2019
100063667		NORTH BELLMORE	NY		07/01/2021	3.625	349,137		84				525,000	11/01/2019
100063673		COLUMBUS	OH		07/01/2021	3.990	152,295		(21)				175,000	11/01/2019
100063680		WADENA	MN		07/01/2021	3.750	82,031		1				104,000	12/01/2019
100063687		OCEAN VIEW	DE		07/01/2021	3.625	286,401		(30)				337,000	12/01/2019
100063693		MOBILE	AL		07/01/2021	3.125	181,884		(10)				246,000	12/01/2019
100063696		SICKLERVILLE	NJ		07/01/2021	3.500	186,870		(18)				220,000	01/01/2020
100063697		LAWRENCEVILLE	GA		07/01/2021	3.125	144,347		(79)				175,000	12/01/2019
100063698		RUSSELLVILLE	AL		07/01/2021	4.125	139,670		(9)				164,000	12/01/2019
100063704		RAHWAY	NJ		07/01/2021	3.625	263,180		(33)				320,000	01/01/2020
100063706		ELLENWOOD	GA		07/01/2021	3.750	145,105		9				168,000	12/01/2019
100063713		ATLANTIC CITY	NJ		07/01/2021	3.750	71,459		25				85,000	01/01/2020
100063716		PINE HILL	NJ		07/01/2021	3.625	135,199		(14)				156,000	02/01/2020
100063721		TAYLORVILLE	IL		07/01/2021	3.375	146,765		(100)				176,400	01/01/2020
100063722		CLARKSVILLE	TN		07/01/2021	3.500	119,077		(14)				140,000	01/01/2020
100063730		DOVER	DE		07/01/2021	3.625	248,602		211				295,000	03/01/2020
100063739		OLAY	NY		07/01/2021	3.750	112,792		2				135,000	02/01/2020
100063747		OMAHA	NE		07/01/2021	3.750	106,693		(6)				148,000	02/01/2020
100063748		CHARLESTON	SC		07/01/2021	3.500	301,726		(63)				408,000	02/01/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063751		DECATUR	AL		07/01/2021	3.750	152,806		15				176,500	02/01/2020
100063752		SUMMERVILLE	SC		07/01/2021	3.875	177,493		(70)				220,000	02/01/2020
100063759		WESLEY CHAPEL	FL		07/01/2021	3.625	198,812		(21)				229,000	02/01/2020
100063760		TOMS RIVER	NJ		07/01/2021	3.500	223,510		134				310,000	04/01/2020
100063771		KENDALL	NY		07/01/2021	3.625	100,642		68				118,000	03/01/2020
100063772		SYRACUSE	NY		07/01/2021	3.125	89,535		75				122,000	03/01/2020
100063775		KANSAS CITY	KS		07/01/2021	3.625	102,208		(8)				117,500	03/01/2020
100063783		FREDERICKTOWN	OH		07/01/2021	3.875	117,715		(41)				132,000	03/01/2020
100063784		MASSILLON	OH		07/01/2021	3.750	80,234		52				96,000	04/01/2020
100063785		ATLANTA	GA		07/01/2021	3.125	216,594		33				250,000	03/01/2020
100063789		FISHERTOWN	PA		07/01/2021	3.375	117,832		27				137,000	03/01/2020
100063793		PLEASANT VALLEY	MO		07/01/2021	3.250	124,901		(15)				144,000	04/01/2020
100063796		LAWRENCEVILLE	GA		07/01/2021	3.750	135,845		(15)				190,000	03/01/2020
100063805		CRUM LYNNE	PA		07/01/2021	3.000	78,799		(1)				125,000	04/01/2020
100063811		PENSACOLA	FL		07/01/2021	4.250	110,592		(48)				136,000	04/01/2020
100063815		ALBUQUERQUE	NM		07/01/2021	3.625	117,413		31				175,000	04/01/2020
100063818		RAYTOWN	MO		07/01/2021	4.500	93,597		(76)				102,000	04/01/2020
100063820		SICKLERVILLE	NJ		07/01/2021	3.250	227,586		37				260,000	04/01/2020
100063822		SPRING	TX		07/01/2021	3.250	150,646		(15)				196,000	04/01/2020
100063829		CRESTON	OH		07/01/2021	3.625	205,354		17				250,000	04/01/2020
100063831		PARSONS	KS		07/01/2021	3.625	56,477		(10)				66,800	04/01/2020
100063834		STOCKTON	CA		07/01/2021	3.000	286,128		116				365,000	04/01/2020
100063835		CAMBRIDGE	MN		07/01/2021	3.750	222,354		8				255,000	05/01/2020
100063837		TAMPA	FL		07/01/2021	3.250	144,953		88				173,000	05/01/2020
100063839		PINGREE GROVE	IL		07/01/2021	3.500	147,109		80				178,000	05/01/2020
100063847		ALPHARETTA	GA		07/01/2021	3.500	272,843		76				427,000	06/01/2020
100063852		THORNTON	CO		07/01/2021	3.375	288,306		17				347,000	06/01/2020
100063859		VINELAND	NJ		07/01/2021	3.750	140,588		(5)				160,000	07/01/2020
100063875		SURPRISE	AZ		07/01/2021	3.750	248,739		50				288,000	06/01/2020
100063888		LOUDON	TN		07/01/2021	3.500	109,223		(3)				130,000	07/01/2020
100063890		PENNS GROVE	NJ		07/01/2021	3.500	103,197		3				120,000	07/01/2020
100063894		SURPRISE	AZ		07/01/2021	3.625	243,358		35				300,000	06/01/2020
100063897		GLENDALE	AZ		07/01/2021	3.750	220,057		65				253,000	07/01/2020
100063898		SARASOTA	FL		07/01/2021	3.250	177,645		(16)				246,000	07/01/2020
100063904		CLEVELAND	TN		07/01/2021	3.125	146,439		46				173,000	07/01/2020
100063912		INDIANAPOLIS	IN		07/01/2021	4.125	280,710		61				320,000	08/01/2020
100063923		ELK GROVE	CA		07/01/2021	3.125	335,193		18				460,000	07/01/2020
100063939		HASBROUCK HEIGHTS	NJ		07/01/2021	3.125	380,942		103				563,000	08/01/2020
100063949		WILLIMANTIC	CT		07/01/2021	4.750	225,546		(69)				260,000	08/01/2020
100063964		HARVEST	AL		07/01/2021	3.250	127,239		18				187,000	08/01/2020
100063966		SICKLERVILLE	NJ		07/01/2021	3.500	217,017		(12)				247,000	09/01/2020
100063980		TEMECULA	CA		07/01/2021	3.125	296,259		17				405,000	08/01/2020
100064029		MARLBORO	NJ		07/01/2021	4.125	529,399		441				766,873	11/01/2010
100064038		HATTIESBURG	MS		07/01/2021	2.875	108,066		141				171,419	05/01/2008
100064042		PHILADELPHIA	PA		07/01/2021	3.500	146,532		84				257,239	07/01/2007
100064044		SATSUMA	AL		07/01/2021	4.875	124,467		6				184,138	06/01/2007
100064045		MARION	IN		07/01/2021	4.250	51,862		72				56,304	01/01/2007
100064046		COVE CITY	NC		07/01/2021	4.750	45,385		3				72,000	11/01/2005
100064057		PLEASANT VALLEY	NY		07/01/2021	3.125	146,933		141				328,121	08/01/2012
100064067		PASADENA	TX		07/01/2021	3.500	79,667		69				228,258	03/01/2013
100064078		FORT WASHINGTON	MD		07/01/2021	4.250	170,977		253				365,588	02/01/2014
100064092		NEW EGYPT	NJ		07/01/2021	3.875	237,260		268				320,000	03/01/2009

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064108		LAWRENCE	KS		07/01/2021	4.250	129,485		66				195,282	07/01/2006
100064111		MONTGOMERY	AL		07/01/2021	3.125	96,451		6				142,567	10/01/2007
100064114		SOUTH HOLLAND	IL		07/01/2021	4.375	172,209		50				195,510	05/01/2008
100064118		BALTIMORE	MD		07/01/2021	3.750	102,720		33				190,759	06/01/2011
100064119		RICHMOND	TX		07/01/2021	3.500	105,733		23				223,737	07/01/2011
100064137		SAN ANTONIO	TX		07/01/2021	4.125	103,209		7				189,939	03/01/2016
100064147		FAR ROCKAWAY	NY		07/01/2021	4.250	286,554		249				643,219	01/01/2017
100064151		MANDAN	ND		07/01/2021	4.125	144,517		35				251,710	09/01/2013
100064153		PITTSBURGH	PA		07/01/2021	4.000	70,069		26				180,481	09/01/2013
100064154		HAMDEN	CT		07/01/2021	3.500	163,640		265				273,572	04/01/2015
100064156		PEKIN	IL		07/01/2021	3.750	75,918		91				101,841	06/01/2013
100064158		CHILI	NY		07/01/2021	4.250	100,553		55				199,640	05/01/2014
100064167		GRANDVIEW	MO		07/01/2021	3.625	96,178		58				217,958	09/01/2017
100064173		MURFREESBORO	TN		07/01/2021	4.125	132,413		36				300,840	07/01/2016
100064184		BETHLEHEM	PA		07/01/2021	3.125	194,251		291				388,602	10/01/2014
100064185		JAMAICA	NY		07/01/2021	3.250	252,972		287				634,700	06/01/2013
100064191		BOARDMAN	OH		07/01/2021	3.625	54,696		68				110,036	06/01/2015
100064207		TUCKER	GA		07/01/2021	4.625	181,327		182				218,000	07/01/2018
100064209		SANFORD	FL		07/01/2021	3.500	162,424		279				218,000	09/01/2018
100064227		OCOEE	FL		07/01/2021	3.875	114,445		92				164,000	05/01/2015
100064229		ORLANDO	FL		07/01/2021	3.875	171,603		237				235,000	06/01/2015
100064234		ORLANDO	FL		07/01/2021	3.875	197,134		271				267,800	08/01/2015
100064235		LAKE WORTH	FL		07/01/2021	4.250	159,881		177				215,000	08/01/2015
100064236		CALUMET CITY	IL		07/01/2021	4.250	90,025		110				120,000	09/01/2015
100064237		ORLANDO	FL		07/01/2021	3.750	149,609		214				209,000	10/01/2015
100064240		WINTER GARDEN	FL		07/01/2021	3.750	174,426		303				243,000	12/01/2015
100064242		GROVELAND	FL		07/01/2021	4.250	212,927		126				270,000	02/01/2016
100064246		TAMARAC	FL		07/01/2021	4.000	193,420		267				266,000	04/01/2016
100064248		ALTAMONTE SPRINGS	FL		07/01/2021	3.750	136,854		151				185,000	05/01/2016
100064251		OCEAN	NJ		07/01/2021	3.125	259,990		573				400,000	06/01/2016
100064254		PITTSBURGH	PA		07/01/2021	3.750	119,078		168				156,000	08/01/2016
100064256		WINTER HAVEN	FL		07/01/2021	3.625	113,469		167				152,000	09/01/2016
100064258		KISSIMMEE	FL		07/01/2021	3.875	140,516		217				188,500	09/01/2016
100064272		ORLANDO	FL		07/01/2021	3.125	210,580		261				292,000	07/01/2017
100064273		DAVENPORT	FL		07/01/2021	2.250	145,182		347				218,000	07/01/2017
100064281		WINTER HAVEN	FL		07/01/2021	3.000	136,560		199				181,000	10/01/2017
100064291		ORLANDO	FL		07/01/2021	3.875	117,034		195				149,490	02/01/2018
100064298		MINNEOLA	FL		07/01/2021	4.125	127,167		207				155,900	08/01/2019
100064303		WESTLAKE	FL		07/01/2021	4.125	310,594		312				398,000	09/01/2019
100064320		BALTIMORE	MD		07/01/2021	3.125	107,958		13				101,814	01/01/2016
100064321		CREVE COEUR	IL		07/01/2021	3.000	71,483		89				96,974	04/01/2016
100064323		MIDDLETOWN	DE		07/01/2021	3.490	239,384		400				444,994	01/01/2017
100064333		HAMPTON	GA		07/01/2021	4.375	168,171		157				195,500	04/01/2020
100064355		INDEPENDENCE	KY		07/01/2021	3.250	115,956		145				242,199	06/01/2013
100064356		LEAGUE CITY	TX		07/01/2021	3.500	78,073		35				226,493	06/01/2013
100064363		YORKTOWN HEIGHTS	NY		07/01/2021	3.875	396,624		225				588,475	10/01/2013
100064373		WINDERMERE	FL		07/01/2021	3.000	238,342		99				431,800	08/01/2014
100064397		OLNEY	MD		07/01/2021	5.125	406,682		151				583,397	07/01/2015
100064398		DES MOINES	IA		07/01/2021	3.125	72,745		106				123,150	06/01/2015
100064399		DES PLAINES	IL		07/01/2021	3.875	172,717		156				320,571	06/01/2015
100064412		BALTIMORE	MD		07/01/2021	3.750	107,535		152				235,430	08/01/2015
100064417		DOTHAN	AL		07/01/2021	4.375	109,593		30				143,452	09/01/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064418		NORTH CHESTERFIELD	VA		07/01/2021	4.000	144,199		27				250,649	09/01/2015
100064420		MOODY	AL		07/01/2021	4.125	64,661		70				155,385	10/01/2015
100064423		LEWIS	NY		07/01/2021	3.875	107,755		63				142,568	02/01/2016
100064425		WEST COVINA	CA		07/01/2021	3.750	371,521		335				710,305	11/01/2015
100064435		SARANAC	NY		07/01/2021	3.125	72,651		177				186,266	01/01/2016
100064438		FOREST CITY	PA		07/01/2021	3.750	64,166		87				77,559	02/01/2016
100064447		HAMPSHIRE	IL		07/01/2021	3.750	142,515		202				247,576	04/01/2016
100064458		LITTLETON	CO		07/01/2021	3.750	162,171		274				255,152	09/01/2016
100064462		RUSKIN	FL		07/01/2021	3.875	204,922		314				323,718	07/01/2016
100064468		PACE	FL		07/01/2021	3.500	135,736		116				254,718	08/01/2016
100064469		FINLEYVILLE	PA		07/01/2021	3.500	107,816		160				163,962	08/01/2016
100064470		CONYERS	GA		07/01/2021	3.500	134,511		98				304,838	08/01/2016
100064471		TINLEY PARK	IL		07/01/2021	3.500	151,536		187				257,319	09/01/2016
100064477		GARFIELD HEIGHTS	OH		07/01/2021	3.750	63,556		87				117,961	11/01/2016
100064486		GRANBY	NY		07/01/2021	3.750	78,013		44				141,159	12/01/2016
100064490		ANN ARBOR	MI		07/01/2021	4.000	159,766		183				276,736	01/01/2017
100064493		DENTON	TX		07/01/2021	4.500	101,849		67				258,499	02/01/2017
100064495		CADIZ	KY		07/01/2021	3.875	104,985		133				167,320	02/01/2017
100064512		SAVANNAH	GA		07/01/2021	3.750	99,374		43				172,777	06/01/2017
100064514		FOLCROFT	PA		07/01/2021	3.875	103,663		137				168,549	07/01/2017
100064515		HIGH RIDGE	MO		07/01/2021	3.375	137,117		98				170,673	07/01/2017
100064520		GRANDVIEW	MO		07/01/2021	4.250	108,614		65				178,841	10/01/2017
100064521		MIDDLETOWN	NY		07/01/2021	3.125	206,991		98				354,681	09/01/2017
100064532		REMSEN	NY		07/01/2021	3.750	66,145		(5)				94,164	11/01/2017
100064546		ACCOKEEK	MD		07/01/2021	3.000	378,907		102				504,172	01/01/2018
100064568		SOUTH HOLLAND	IL		07/01/2021	3.500	125,163		279				226,746	08/01/2018
100064583		SAINT CLOUD	FL		07/01/2021	5.125	220,479		273				295,958	02/01/2019
100064584		WINTON	CA		07/01/2021	4.750	208,268		258				296,962	02/01/2019
100064604		LAKELAND	FL		07/01/2021	4.000	265,848		330				372,340	06/01/2019
100064607		NEWPORT	ME		07/01/2021	4.250	114,587		166				154,462	08/01/2019
100064616		NORTH MIAMI	FL		07/01/2021	3.125	239,075		535				353,716	10/01/2019
100064617		LILBURN	GA		07/01/2021	3.250	190,332		277				249,000	11/01/2019
100064625		CAMBRIA	NY		07/01/2021	3.375	121,927		223				158,000	03/01/2020
100064637		STOCKTON	CA		07/01/2021	3.750	336,857		390				400,000	03/01/2020
100064645		KNIGHTDALE	NC		07/01/2021	4.250	278,234		158				333,000	04/01/2020
100064658		SCHENECTADY	NY		07/01/2021	3.375	69,546		116				85,000	04/01/2020
100064661		BLANDFORD	MA		07/01/2021	3.875	135,800		202				186,000	04/01/2020
100064671		MIAMI	FL		07/01/2021	3.375	194,670		71				271,100	05/01/2020
100065968		BERKELEY HEIGHTS	NJ		08/02/2021	3.875	393,882		(104)				760,799	03/01/2013
100065969		PHILLIPSBURG	NJ		08/02/2021	4.375	157,035		(66)				228,691	04/01/2012
100065970		WILLINGBORO	NJ		08/02/2021	3.375	120,153		(85)				248,269	02/01/2013
100065974		GREEN BAY	WI		08/02/2021	4.250	56,681		(37)				137,644	01/01/2010
100065989		MACEDONIA	OH		08/02/2021	3.875	109,620		1				217,627	03/01/2009
100065990		FORT WORTH	TX		08/02/2021	3.375	141,749		(43)				336,352	09/01/2012
100065999		SAINT LEONARD	MD		08/02/2021	3.500	194,288		(56)				383,395	03/01/2013
100066001		HEBRON	IN		08/02/2021	3.250	124,381		(2)				293,414	12/01/2012
100066003		PORT SAINT LUCIE	FL		08/02/2021	3.125	61,209		(13)				257,632	12/01/2012
100066017		EAST MEADOW	NY		08/02/2021	3.625	227,667		(17)				555,855	05/01/2013
100066024		BAY SHORE	NY		08/02/2021	4.250	96,916		(29)				354,617	10/01/2013
100066026		CARLYLE	IL		08/02/2021	3.500	75,324		(18)				131,763	07/01/2013
100066027		CENTENNIAL	CO		08/02/2021	4.250	174,305		(65)				444,334	12/01/2013
100066031		SPENCER	MA		08/02/2021	4.000	72,872		(32)				328,577	06/01/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066052		SEAGOVILLE	TX		08/02/2021	4.875	95,687		(194)				143,000	10/01/2010
100066054		BROOMFIELD	CO		08/02/2021	3.500	238,025		(14)				275,000	11/01/2010
100066058		RUTHER GLEN	VA		08/02/2021	4.000	100,229		(36)				143,010	05/01/2013
100066068		OGDENSBURG	WI		08/02/2021	3.875	122,676		(51)				138,772	07/01/2007
100066087		JACKSONVILLE	FL		08/02/2021	3.750	150,643		(59)				285,557	05/01/2016
100066090		BROCKTON	MA		08/02/2021	3.875	118,865		(25)				358,447	12/01/2015
100066099		WICHITA	KS		08/02/2021	3.875	53,002		(15)				126,470	10/01/2015
100066106		ORLANDO	FL		08/02/2021	3.500	95,285		(41)				229,530	08/01/2015
100066107		MYSTIC	CT		08/02/2021	3.750	136,506		(45)				255,273	03/01/2016
100066117		KOKOMO	IN		08/02/2021	3.375	76,863		(1)				135,578	11/01/2016
100066119		MORRISTOWN	NJ		08/02/2021	3.500	431,094		9				699,132	06/01/2016
100066136		ELK GROVE	CA		08/02/2021	3.250	252,303		(10)				556,551	12/01/2016
100066137		SAINT LOUIS	MO		08/02/2021	3.125	66,641		(27)				157,868	04/01/2016
100066143		NEWARK	OH		08/02/2021	3.250	84,379		(22)				250,326	01/01/2013
100066148		WEST CHESTER	OH		08/02/2021	3.750	63,643		(16)				176,632	01/01/2015
100066171		BANDERA	TX		08/02/2021	3.500	180,981		(91)				300,000	01/01/2016
100066176		ALTUS	OK		08/02/2021	4.750	173,768		(67)				166,204	02/01/2017
100066177		GRANDVIEW	MO		08/02/2021	4.125	119,422						241,282	03/01/2017
100066178		BEDFORD	OH		08/02/2021	3.625	83,242		(25)				134,914	06/01/2016
100066180		BUENA VISTA	VA		08/02/2021	4.125	67,145		(37)				131,125	06/01/2016
100066190		LA VERNIA	TX		08/02/2021	4.000	248,975		(126)				340,701	02/01/2017
100066191		ZACHARY	LA		08/02/2021	3.750	85,139		(14)				147,399	10/01/2013
100066199		WEST SACRAMENTO	CA		08/02/2021	4.000	293,785		(129)				602,545	03/01/2016
100066203		ELKRIDGE	MD		08/02/2021	3.375	277,486						403,380	05/01/2016
100066207		ANDOVER	KS		08/02/2021	3.750	103,840		(7)				195,000	11/01/2014
100066211		BLAIRSVILLE	PA		08/02/2021	4.000	52,650		(18)				78,964	05/01/2015
100066212		PALATINE	IL		08/02/2021	3.750	259,704						438,673	06/01/2015
100066239		LEVITOWN	NY		08/02/2021	3.750	250,832		(32)				514,287	11/01/2015
100066254		MAKAWAO	HI		08/02/2021	3.500	314,366		(24)				135,000	08/19/2024
100066257		TRENTON	NJ		08/02/2021	3.750	121,634		(25)				198,992	01/01/2016
100066269		KISSIMMEE	FL		08/02/2021	4.125	142,302		(71)				185,000	08/01/2015
100066270		OCALA	FL		08/02/2021	4.250	82,988		(27)				105,000	09/01/2017
100066271		MARGATE	FL		08/02/2021	3.625	247,657		(14)				285,000	04/01/2020
100066272		ELK GROVE	CA		08/02/2021	3.060	506,454		77				645,000	05/01/2020
100066276		CALERA	AL		08/02/2021	4.625	154,122		(66)				185,000	05/01/2017
100066278		LAKE ARIEL	PA		08/02/2021	3.375	83,229		(7)				140,116	05/01/2014
100066292		ROCHESTER	IN		08/02/2021	4.500	47,678		(36)				85,050	03/01/2016
100066300		BLACKWOOD	NJ		08/02/2021	3.125	120,072		(71)				220,838	01/01/2016
100066310		COLORADO SPRINGS	CO		08/02/2021	3.375	196,552		3				260,000	08/01/2020
100066313		INDIANAPOLIS	IN		08/02/2021	3.625	80,040		(43)				160,879	08/01/2012
100066317		BOWIE	MD		08/02/2021	3.125	309,414		9				364,000	05/01/2020
100066320		RIVER FALLS	WI		08/02/2021	3.375	184,395		11				221,649	12/01/2020
100066327		REISTERSTOWN	MD		08/02/2021	3.000	185,426		5				332,064	12/01/2012
100066332		STATEN ISLAND	NY		08/02/2021	3.000	350,514		(218)				683,733	12/01/2011
100066336		MISSION	TX		08/02/2021	3.500	70,726		(19)				169,350	12/01/2012
100066341		NORTHVALE	NJ		08/02/2021	3.500	270,696		(16)				569,279	04/01/2013
100066344		PEARLAND	TX		08/02/2021	3.250	189,911		(29)				361,736	06/01/2013
100066352		PARSONS	KS		08/02/2021	4.500	90,173		(77)				123,667	09/01/2013
100066353		COUNCIL BLUFFS	IA		08/02/2021	3.375	57,497		(28)				113,698	08/01/2014
100066365		HANOVER TWP	PA		08/02/2021	3.750	84,679		(29)				103,504	02/01/2015
100066374		EUGENE	OR		08/02/2021	3.500	140,343		(41)				364,956	04/01/2015
100066376		SHASTA LAKE	CA		08/02/2021	5.625	123,748		(38)				270,549	06/01/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066382		BALTIMORE	MD		08/02/2021	4.000	122,132		(43)				224,172	07/01/2015
100066383		JACKSON	NJ		08/02/2021	3.500	298,937		(28)				538,688	05/01/2015
100066385		SPRINGVILLE	UT		08/02/2021	3.875	212,060		(100)				456,024	05/01/2015
100066404		FAYETTEVILLE	NY		08/02/2021	4.000	109,945		(30)				177,261	08/01/2015
100066406		SAINT ROBERT	MO		08/02/2021	4.250	180,398		(93)				203,455	12/01/2015
100066412		NEW IBERIA	LA		08/02/2021	4.375	79,207		(31)				99,400	08/01/2015
100066421		SYLACAUGA	AL		08/02/2021	4.375	55,510		(18)				95,761	01/01/2016
100066423		PALMYRA	NY		08/02/2021	4.000	130,632		(20)				196,576	01/01/2016
100066429		COLUMBIA	KY		08/02/2021	3.375	101,587		(5)				194,002	01/01/2016
100066436		SPRINGFIELD	MA		08/02/2021	3.000	99,763		(49)				230,884	02/01/2016
100066448		CLARKSBURG	MD		08/02/2021	3.875	138,912		(64)				260,053	05/01/2016
100066452		NEW ULM	MN		08/02/2021	3.750	133,625		(63)				241,439	06/01/2016
100066457		HAMPTON	VA		08/02/2021	3.875	66,872		(38)				143,000	05/01/2016
100066459		GREENVILLE	SC		08/02/2021	3.875	132,276		(69)				222,903	06/01/2016
100066470		KINNELON	NJ		08/02/2021	3.250	217,472		28				424,113	08/01/2016
100066471		PEORIA	IL		08/02/2021	3.875	71,540		(20)				82,334	07/01/2016
100066475		YAKIMA	WA		08/02/2021	4.000	228,703		(39)				233,317	08/01/2016
100066483		BALTIMORE	MD		08/02/2021	4.000	129,181		(24)				190,509	09/01/2016
100066485		VINE GROVE	KY		08/02/2021	3.375	116,199						215,000	09/01/2016
100066488		CAPE CORAL	FL		08/02/2021	3.875	134,584		(44)				219,134	09/01/2016
100066491		FREDERICK	MD		08/02/2021	3.250	154,513		28				281,959	10/01/2016
100066497		BATH	ME		08/02/2021	3.375	109,231		(6)				199,081	11/01/2016
100066498		LITTLE ELM	TX		08/02/2021	3.500	169,122		(20)				299,695	10/01/2016
100066500		GRIMES	IA		08/02/2021	2.750	52,886		(5)				284,295	12/01/2016
100066503		LOUISVILLE	KY		08/02/2021	3.625	142,452		(14)				135,000	12/09/2024
100066509		GODFREY	IL		08/02/2021	3.500	68,974		(17)				122,766	01/01/2017
100066511		SUMMERVILLE	SC		08/02/2021	3.625	198,312		(10)				280,752	12/01/2016
100066512		PERRYVILLE	KY		08/02/2021	3.875	142,635		(55)				309,798	12/01/2016
100066518		SUNRISE	FL		08/02/2021	4.375	217,673		(68)				336,192	01/01/2017
100066519		RIVERVIEW	FL		08/02/2021	4.000	158,496		(49)				276,182	01/01/2017
100066521		NEW KENSINGTON	PA		08/02/2021	3.375	185,334		(3)				249,795	01/01/2017
100066526		KAPOLEI	HI		08/02/2021	3.875	407,189		(14)				536,311	03/01/2017
100066532		SOUTH AMBOY	NJ		08/02/2021	3.750	198,470		(7)				285,910	03/01/2017
100066533		INGLEWOOD	CA		08/02/2021	3.750	201,350		(83)				784,986	03/01/2017
100066537		BATON ROUGE	LA		08/02/2021	4.250	133,492		(49)				188,563	02/01/2017
100066556		KEANSBURG	NJ		08/02/2021	3.750	168,240		6				337,169	06/01/2017
100066561		BALTIMORE	MD		08/02/2021	4.000	178,597		(39)				277,955	05/01/2017
100066562		YORK	PA		08/02/2021	4.000	76,964		(28)				122,438	05/01/2017
100066572		WARR ACRES	OK		08/02/2021	3.250	99,190		(55)				141,601	06/01/2017
100066586		PESHTIGO	WI		08/02/2021	3.875	58,100		(14)				79,883	07/01/2017
100066594		WANTAGE	NJ		08/02/2021	4.500	142,695		(60)				219,836	08/01/2017
100066595		ANNAPOLIS	MD		08/02/2021	3.500	279,931		6				397,294	08/01/2017
100066611		BRAIDWOOD	IL		08/02/2021	3.875	135,423		1				210,395	10/01/2017
100066613		XENIA	OH		08/02/2021	4.250	54,002		(11)				110,340	10/01/2017
100066617		MORRISTOWN	TN		08/02/2021	4.375	114,249		(70)				218,157	11/01/2017
100066626		ALPENA	MI		08/02/2021	3.875	158,717		(41)				266,230	11/01/2017
100066668		GREECE	NY		08/02/2021	4.000	102,649		(9)				162,420	02/01/2018
100066673		WICHITA	KS		08/02/2021	4.625	112,984		(47)				130,350	04/01/2018
100066682		KNOXVILLE	TN		08/02/2021	4.250	221,766		(127)				316,913	06/01/2018
100066691		DERBY	KS		08/02/2021	3.750	178,795		(63)				215,647	07/01/2018
100066694		VINELAND	NJ		08/02/2021	5.125	103,469		(53)				155,113	06/01/2018
100066695		SARASOTA	FL		08/02/2021	5.125	120,300		(90)				209,733	07/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066717		JACKSON	NJ		08/02/2021	4.125	343,206		(140)				562,398	11/01/2018
100066720		SEWELL	NJ		08/02/2021	4.750	100,133		(20)				137,893	11/01/2018
100066721		STUYVESANT	NY		08/02/2021	3.000	145,108		(6)				230,850	09/01/2018
100066722		BEVERLY	NJ		08/02/2021	5.500	99,980		(49)				208,138	01/01/2019
100066730		MARGATE	FL		08/02/2021	3.125	161,168		(49)				251,493	12/01/2018
100066743		EATON RAPIDS	MI		08/02/2021	4.125	333,000		(136)				480,935	06/01/2019
100066744		CLIMAX	MI		08/02/2021	4.250	135,367		(28)				245,482	04/01/2019
100066745		SPRING	TX		08/02/2021	3.625	165,162		(81)				226,826	04/01/2019
100066748		MIDDLETOWN	PA		08/02/2021	3.250	129,112		(85)				148,575	05/01/2019
100066761		HENRIETTA	NY		08/02/2021	5.125	181,166		(98)				284,013	04/01/2019
100066766		MOUNT LAUREL	NJ		08/02/2021	3.875	132,082		(70)				177,323	05/01/2019
100066767		NEW PHILADELPHIA	OH		08/02/2021	3.750	133,903		(7)				169,771	08/01/2019
100066771		POWELL	OH		08/02/2021	4.000	122,622		(48)				275,363	09/01/2019
100066776		ROCKVILLE	MD		08/02/2021	3.500	422,622		(19)				546,429	09/01/2019
100066787		HUNTINGTON	NY		08/02/2021	4.000	411,151		18				540,409	10/01/2019
100066788		LUSBY	MD		08/02/2021	3.500	221,668		4				288,697	10/01/2019
100066791		BALDWIN	MI		08/02/2021	3.375	142,306		(78)				169,238	10/01/2019
100066797		LOUISVILLE	KY		08/02/2021	3.625	164,236		(53)				230,082	11/01/2019
100066798		WICHITA	KS		08/02/2021	3.125	120,018						162,845	10/01/2019
100066802		JACKSONVILLE	NC		08/02/2021	4.125	139,976		(42)				134,900	12/01/2019
100066805		PHILADELPHIA	PA		08/02/2021	3.375	128,531		(5)				150,000	11/01/2019
100066808		LAWNSIDE	NJ		08/02/2021	3.750	132,750		5				160,000	02/01/2020
100066815		AMHERST	NY		08/02/2021	3.500	264,717		25				310,000	12/01/2019
100066816		ABERDEEN	MD		08/02/2021	3.125	202,332		(7)				283,000	12/01/2019
100066818		NORTH HAVEN	CT		08/02/2021	3.875	119,969		1				180,000	01/01/2020
100066819		FORT MYERS	FL		08/02/2021	4.125	281,209		(54)				329,000	01/01/2020
100066820		ABINGDON	MD		08/02/2021	3.125	135,026		(14)				205,000	12/01/2019
100066823		NORTH PLAINFIELD	NJ		08/02/2021	3.875	208,565		(5)				240,000	01/01/2020
100066827		CUMBERLAND	MD		08/02/2021	3.500	84,338		2				99,000	01/01/2020
100066831		PLANTATION	FL		08/02/2021	3.500	301,103		40				355,000	01/01/2020
100066832		HARDYSTON	NJ		08/02/2021	4.000	171,052		(11)				209,000	01/01/2020
100066833		MOUNT WASHINGTON	KY		08/02/2021	3.625	122,752		(11)				167,400	02/01/2020
100066835		FLORIDA CITY	FL		08/02/2021	3.500	144,829		4				171,000	01/01/2020
100066836		ABINGDON	MD		08/02/2021	3.500	341,058		1				404,000	02/01/2020
100066840		PENSACOLA	FL		08/02/2021	4.000	129,027		(10)				147,000	02/01/2020
100066845		MEDFORD	NY		08/02/2021	4.125	277,691		12				325,000	02/01/2020
100066850		MINNEOLA	FL		08/02/2021	3.000	262,142		(44)				358,000	03/01/2020
100066852		FLORENCE	AL		08/02/2021	4.000	61,721		(16)				75,000	04/01/2020
100066855		MIDDLEPOINT	NY		08/02/2021	3.500	74,077		1				86,000	04/01/2020
100066865		SAN ANTONIO	TX		08/02/2021	3.250	153,227		(8)				180,000	04/01/2020
100066867		KINGWOOD	TX		08/02/2021	3.500	197,210		(10)				230,000	04/01/2020
100066868		HURST	TX		08/02/2021	3.250	179,327		8				210,000	04/01/2020
100066873		ROSHARON	TX		08/02/2021	2.990	195,471		11				228,000	04/01/2020
100066874		RURAL HALL	NC		08/02/2021	3.250	192,312						223,000	04/01/2020
100066876		NEW RICHMOND	WI		08/02/2021	3.500	303,900						335,500	04/01/2020
100066877		LEXINGTON	SC		08/02/2021	3.750	171,238		2				207,000	05/01/2020
100066879		SHELTON	WA		08/02/2021	3.000	214,535		13				249,000	06/01/2020
100066882		WASHINGTON	DC		08/02/2021	3.500	282,529		(25)				372,000	05/01/2020
100066889		NEW PORT RICHEY	FL		08/02/2021	3.750	214,511		(2)				250,000	06/01/2020
100066890		STERLING	VA		08/02/2021	3.250	605,690		20				700,000	07/01/2020
100066894		GOODYEAR	AZ		08/02/2021	3.250	277,785		14				320,000	07/01/2020
100066898		MILFORD	MA		08/02/2021	3.375	303,337		1				352,000	07/01/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066905		BROOKSVILLE	FL		08/02/2021	3.500	218,411		9				260,000	07/01/2020
100066910		STATESBORO	GA		08/02/2021	3.500	147,865						209,000	08/01/2020
100066911		ZEPHYRHILLS	FL		08/02/2021	2.990	210,577		34				245,000	07/01/2020
100066913		CAMDEN	NJ		08/02/2021	3.250	130,015		8				150,000	08/01/2020
100066930		RAHWAY	NJ		08/02/2021	3.125	227,483						270,000	09/01/2020
100066944		SAN BERNARDINO	CA		08/02/2021	3.750	259,478		18				355,000	01/01/2021
100066947		CRANDALL	TX		08/02/2021	3.250	155,360		14				177,500	12/01/2020
100066955		JONESBORO	AR		08/02/2021	3.875	37,157		34				87,999	09/01/2007
100066958		ALBANY	GA		08/02/2021	4.000	47,253		23				47,394	02/01/2010
100066965		SUMTER	SC		08/02/2021	4.625	102,038		66				153,853	02/01/2009
100066975		SAUGUS	MA		08/02/2021	3.750	261,113		262				786,747	06/01/2012
100066981		SYLVESTER	GA		08/02/2021	3.750	89,676		55				176,286	06/01/2012
100066982		BALTIMORE	MD		08/02/2021	3.750	178,314		219				256,533	10/01/2012
100066987		ROCKDALE	TX		08/02/2021	4.375	65,507		4				240,750	07/01/2006
100066992		KATY	TX		08/02/2021	3.875	71,552		65				195,589	04/01/2013
100067000		HARLINGEN	TX		08/02/2021	3.125	130,942		33				193,139	09/01/2013
100067002		CLINTON	WI		08/02/2021	3.750	147,640		118				315,759	07/01/2013
100067014		MIAMI GARDENS	FL		08/02/2021	3.750	186,229		164				218,000	02/01/2008
100067015		GRAND JUNCTION	CO		08/02/2021	3.750	165,150		61				204,000	01/01/2010
100067024		GLENS FALLS	NY		08/02/2021	4.125	106,801		30				148,000	10/01/2004
100067027		LOUISVILLE	KY		08/02/2021	3.125	71,457		29				105,000	09/01/2013
100067029		CHALFONT	PA		08/02/2021	3.125	216,072		281				443,569	03/01/2008
100067035		FORT WORTH	TX		08/02/2021	3.875	116,170		3				251,704	06/01/2011
100067039		MEMPHIS	TN		08/02/2021	4.125	75,449		35				118,526	07/01/2007
100067040		ELIZABETH	PA		08/02/2021	3.625	74,997		61				221,775	01/01/2006
100067045		BELLMAWR	NJ		08/02/2021	3.750	115,782		120				187,362	07/01/2016
100067047		IMPERIAL	PA		08/02/2021	4.000	128,206		167				260,399	03/01/2015
100067053		BUTLER	PA		08/02/2021	4.000	80,598		92				165,757	02/01/2016
100067056		BEAUMONT	TX		08/02/2021	3.500	124,763		71				153,436	04/01/2016
100067060		NEW PORT RICHEY	FL		08/02/2021	4.375	64,317		47				206,349	07/01/2015
100067069		NORTH PLAINFIELD	NJ		08/02/2021	3.250	206,221		174				362,077	10/01/2016
100067070		CEDARPINES PARK AREA	CA		08/02/2021	3.875	139,643		81				460,428	02/01/2015
100067076		RIALTO	CA		08/02/2021	3.750	228,153		193				488,559	07/01/2017
100067094		WEST BOYLSTON	MA		08/02/2021	4.000	215,337		133				435,518	02/01/2015
100067104		WASHINGTON	DC		08/02/2021	3.500	285,350		314				625,143	04/01/2015
100067108		AURORA	CO		08/02/2021	3.750	204,628		230				446,771	11/01/2015
100067109		LANSDALE	PA		08/02/2021	3.000	244,633		105				404,394	09/01/2015
100067110		MOUNTAIN VIEW	HI		08/02/2021	3.750	111,075		145				268,248	11/01/2012
100067114		FRIDAY HARBOR	WA		08/02/2021	4.000	109,392		123				350,091	06/01/2014
100067116		KAPOLEI	HI		08/02/2021	3.250	188,864		214				674,054	05/01/2013
100067120		MILFORD	PA		08/02/2021	3.750	189,865		193				386,849	12/01/2015
100067122		KISSIMMEE	FL		08/02/2021	3.750	69,942		68				210,399	01/01/2016
100067123		VANCOUVER	WA		08/02/2021	3.875	84,387		83				416,593	01/01/2012
100067128		WASHINGTON	DC		08/02/2021	3.875	428,276		319				720,343	04/01/2016
100067142		KENT	WA		08/02/2021	3.750	221,561		207				772,132	05/01/2012
100067144		STOCKTON	CA		08/02/2021	3.125	138,124		90				478,638	07/01/2012
100067145		OCEANSIDE	CA		08/02/2021	3.750	164,362		89				600,562	08/01/2012
100067147		NORTH MIAMI	FL		08/02/2021	3.625	128,104		115				548,512	08/01/2012
100067148		DESOTO	TX		08/02/2021	3.875	167,038		4				381,671	07/01/2012
100067150		TAYLORSVILLE	UT		08/02/2021	4.000	135,894		32				447,536	08/01/2012
100067152		WEST PALM BEACH	FL		08/02/2021	3.875	185,682		139				418,665	05/01/2017
100067154		DALLAS	TX		08/02/2021	3.750	125,700		83				316,194	09/01/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067155		GALT	CA		08/02/2021	3.250	197,527		203				739,440	11/01/2012
100067157		ORLANDO	FL		08/02/2021	3.375	149,598		189				467,115	11/01/2012
100067158		VENICE	FL		08/02/2021	3.125	119,418		125				289,728	08/01/2012
100067160		SAGINAW	TX		08/02/2021	3.500	110,740		72				263,211	09/01/2012
100067169		SACRAMENTO	CA		08/02/2021	3.250	180,362		139				591,597	12/01/2012
100067170		SPANAWAY	WA		08/02/2021	3.875	136,721		80				424,013	03/01/2013
100067172		LOS ANGELES	CA		08/02/2021	3.500	141,111		88				542,472	04/01/2013
100067178		PALM BAY	FL		08/02/2021	3.125	97,328		94				296,710	06/01/2013
100067183		PHILADELPHIA	PA		08/02/2021	3.375	50,204		44				142,488	06/01/2013
100067184		ORLANDO	FL		08/02/2021	3.500	95,592		103				232,396	07/01/2013
100067188		HUNTSVILLE	AL		08/02/2021	4.250	100,693		29				191,109	05/01/2013
100067195		RIVERDALE	GA		08/02/2021	3.125	82,599		1				175,427	04/01/2014
100067202		ABINGTON	PA		08/02/2021	3.750	157,285		181				353,305	03/01/2015
100067203		HUMBLE	TX		08/02/2021	4.250	127,396		47				207,832	11/01/2014
100067207		BLANCHESTER	OH		08/02/2021	3.125	53,762		58				391,133	03/01/2015
100067209		MODESTO	CA		08/02/2021	3.875	136,161		55				333,559	05/01/2015
100067213		EDWARDSVILLE	IL		08/02/2021	5.000	138,446		81				190,718	05/01/2015
100067214		BAYTOWN	TX		08/02/2021	3.750	82,068		7				181,430	01/01/2014
100067228		LEHIGH ACRES	FL		08/02/2021	3.750	132,985		141				296,976	07/01/2015
100067238		FORT SMITH	AR		08/02/2021	3.875	62,375		48				72,466	08/01/2015
100067247		LOS BANOS	CA		08/02/2021	3.125	191,041		171				418,306	05/01/2016
100067248		ALLENTOWN	PA		08/02/2021	3.500	100,871		115				197,162	12/01/2015
100067249		RIVERVIEW	FL		08/02/2021	3.750	126,506		140				217,754	04/01/2016
100067255		NORTH VERNON	IN		08/02/2021	4.250	57,099		43				128,750	03/01/2016
100067259		LEESBURG	FL		08/02/2021	3.875	218,815		197				492,084	06/01/2016
100067260		HANOVER	PA		08/02/2021	4.000	110,870		89				158,256	06/01/2016
100067262		BAY MINETTE	AL		08/02/2021	4.000	135,632		35				245,211	02/01/2016
100067263		MONAHANS	TX		08/02/2021	3.875	68,547		41				125,333	04/01/2016
100067267		CLINTON	MD		08/02/2021	3.875	340,194		192				534,615	08/01/2016
100067269		EAST ALTON	IL		08/02/2021	3.750	88,963		90				123,879	10/01/2016
100067271		ORLANDO	FL		08/02/2021	3.500	173,341		218				371,586	11/01/2016
100067282		CRANE	TX		08/02/2021	3.750	112,905		93				134,380	12/01/2016
100067301		MUSKEGO	WI		08/02/2021	3.000	101,481		64				162,260	06/01/2017
100067318		JACKSONVILLE	FL		08/02/2021	3.750	253,285		236				398,160	08/01/2017
100067321		LUTZ	FL		08/02/2021	3.125	126,830		143				264,108	09/01/2017
100067327		IJAMSVILLE	MD		08/02/2021	3.500	290,621		240				465,295	09/01/2017
100067336		MIAMI	FL		08/02/2021	3.125	158,319		151				512,565	12/01/2017
100067345		MOBILE	AL		08/02/2021	3.500	100,870		129				171,539	07/01/2018
100067348		CASTALIA	NC		08/02/2021	4.625	131,629		99				192,581	09/01/2018
100067353		PINE HILL	NJ		08/02/2021	3.000	90,744		135				183,319	04/01/2019
100067355		LEHIGH ACRES	FL		08/02/2021	5.000	175,483		153				267,324	04/01/2018
100067361		EDNA	TX		08/02/2021	3.750	78,264		7				83,052	10/01/2018
100068741		RANGER	GA		09/01/2021	3.125	59,906		(230)				79,467	11/01/2005
100068747		LAWRENCEVILLE	GA		09/01/2021	3.750	50,833		(34)				274,603	12/01/2012
100068767		MUSKEGON	MI		09/01/2021	3.500	46,073		(22)				142,197	12/01/2011
100068785		WHITE PINE	TN		09/01/2021	3.875	104,979		(86)				619,241	05/01/2015
100068814		GRAND BLANC	MI		09/01/2021	3.625	33,856		2				271,897	05/01/2015
100068831		CLEVELAND	TX		09/01/2021	4.125	30,029		(25)				62,000	08/01/2002
100068848		ELGIN	IL		09/01/2021	3.875	161,744		(97)				232,023	09/01/2016
100068891		YORKTOWN HEIGHTS	NY		09/01/2021	3.375	263,632		3				499,730	12/01/2016
100068942		FARMVILLE	NC		09/01/2021	3.625	98,856		(51)				493,167	03/01/2017
100068956		ERIE	PA		09/01/2021	3.125	66,658		(31)				199,546	07/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068960		NEW ORLEANS	LA		09/01/2021	3.633	72,349		(40)				221,653	06/01/2013
100068962		HOFFMAN ESTATES	IL		09/01/2021	4.000	107,000		5				208,965	10/01/2017
100068966		EDMOND	OK		09/01/2021	4.000	167,758		(77)				265,175	07/01/2015
100068990		ROY	UT		09/01/2021	3.750	193,536		(72)				427,780	10/01/2015
100068995		NAMPA	ID		09/01/2021	3.500	117,481		(34)				390,016	10/01/2016
100069004		KAPOLEI	HI		09/01/2021	3.250	148,916		(5)				562,514	11/01/2017
100069008		STAFFORD	TX		09/01/2021	3.875	76,440		(49)				278,438	11/01/2015
100069017		MOHEGAN LAKE	NY		09/01/2021	3.875	325,316		(89)				526,560	11/01/2015
100069041		THE COLONY	TX		09/01/2021	3.500	99,283		(42)				203,463	05/01/2018
100069046		ANCHORAGE	AK		09/01/2021	3.625	227,850		(111)				233,766	01/01/2017
100069072		BOTHELL	WA		09/01/2021	3.875	333,693		(207)				1,276,028	10/01/2012
100069081		MIDVALE	UT		09/01/2021	3.750	163,226		(40)				549,105	07/01/2013
100069082		STOCKBRIDGE	GA		09/01/2021	3.750	65,804		(42)				240,692	02/01/2018
100069091		AMHERST	VA		09/01/2021	3.500	171,906		(38)				474,613	11/01/2016
100069118		ALBUQUERQUE	NM		09/01/2021	4.250	59,623		(43)				196,750	08/01/2014
100069161		OCALA	FL		09/01/2021	3.250	60,530		(16)				152,777	11/01/2015
100069165		LAKE CHARLES	LA		09/01/2021	3.750	145,070		70				182,849	04/01/2016
100069194		SULPHUR SPRINGS	TX		09/01/2021	2.750	171,091		(64)				241,094	07/01/2016
100069231		LOCKPORT	IL		09/01/2021	3.750	231,020		(83)				338,001	10/01/2016
100069243		VAN BUREN	AR		09/01/2021	3.375	128,666		(50)				225,006	12/01/2016
100069256		AURORA	CO		09/01/2021	4.125	144,736		(71)				374,081	12/01/2016
100069315		TULSA	OK		09/01/2021	4.000	55,454		(2)				91,131	08/01/2017
100069375		PALMYRA	NJ		09/01/2021	4.000	86,861		(15)				148,279	01/01/2018
100069434		COLUMBUS	OH		09/01/2021	3.250	80,412		8				164,259	12/01/2018
100069438		SPRINGVILLE	PA		09/01/2021	4.875	104,250		(40)				140,165	02/01/2019
100069445		PEMBROKE PINES	FL		09/01/2021	4.625	244,205		(103)				328,830	04/01/2019
100069447		HILLSVILLE	VA		09/01/2021	4.000	77,559		(25)				125,342	04/01/2019
100069484		CEDARVILLE	OH		09/01/2021	4.125	132,495		(44)				158,000	09/01/2019
100069517		SELDEN	NY		09/01/2021	3.125	202,642		(14)				290,000	12/01/2019
100069522		WIMAUMA	FL		09/01/2021	4.125	156,779		(32)				178,000	12/01/2019
100069523		ELKHORN	WI		09/01/2021	3.625	178,680		(7)				211,000	01/01/2020
100069535		MEDINA	OH		09/01/2021	3.875	164,133		(101)				218,000	02/01/2020
100069537		SAINT CLOUD	FL		09/01/2021	2.990	230,208		34				272,000	01/01/2020
100069545		MOUNT EPHRAIM	NJ		09/01/2021	3.500	116,358		(7)				140,000	02/01/2020
100069557		AUBURN	NY		09/01/2021	3.875	115,570		(1)				133,000	03/01/2020
100069560		LENOIR CITY	TN		09/01/2021	3.625	222,377		(47)				262,000	03/01/2020
100069562		COLUMBIA CITY	OR		09/01/2021	3.125	203,007		(3)				236,000	03/01/2020
100069572		STUART	FL		09/01/2021	3.125	268,198		(2)				312,000	04/01/2020
100069586		MANOR	TX		09/01/2021	2.990	193,400		(17)				228,000	04/01/2020
100069607		SALEM	OR		09/01/2021	3.000	309,033		47				350,000	05/01/2020
100069614		CAPE CORAL	FL		09/01/2021	2.875	215,778		145				258,000	07/01/2020
100069615		FLUSHING	MI		09/01/2021	3.750	170,581		(43)				193,000	07/01/2020
100069620		PORT HURON	MI		09/01/2021	3.375	101,884						120,000	07/01/2020
100069634		BROCKTON	MA		09/01/2021	3.125	348,669		369				517,000	07/01/2020
100069638		SAN BENITO	TX		09/01/2021	3.750	111,537		(38)				128,000	07/01/2020
100069654		SICKLERVILLE	NJ		09/01/2021	3.125	234,187		181				278,000	07/01/2020
100069669		LAKELAND	FL		09/01/2021	3.500	300,861		(5)				344,000	09/01/2020
100069670		HEMET	CA		09/01/2021	3.000	130,945		49				183,500	08/01/2020
100069735		MORENO VALLEY	CA		09/01/2021	3.125	323,212		(22)				445,000	01/01/2021
100069751		KNOXVILLE	MD		09/01/2021	3.125	152,813		15				175,000	02/01/2021
100069766		PHILADELPHIA	PA		09/01/2021	3.250	47,206		70				62,419	05/01/2010
100069773		ASHTABULA	OH		09/01/2021	3.125	81,165		118				245,740	07/01/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100069774		WYOMING	MI		09/01/2021	3.750	52,044		68				135,774	09/01/2012
100069792		MACON	GA		09/01/2021	3.750	73,567		51				115,000	08/01/2013
100069804		ITASCA	IL		09/01/2021	4.000	253,776		186				336,540	06/01/2016
100069806		BALDWIN	NY		09/01/2021	3.875	296,040		437				589,585	04/01/2016
100069833		MERRILL	OR		09/01/2021	3.500	145,678		144				449,591	03/01/2012
100069836		WASHINGTON	DC		09/01/2021	3.875	196,148		200				451,791	01/01/2018
100069851		OWINGS MILLS	MD		09/01/2021	3.500	227,901		335				189,167	10/01/2016
100069867		PHILADELPHIA	PA		09/01/2021	3.875	157,215		207				249,180	08/01/2017
100069875		MCMINNVILLE	OR		09/01/2021	3.125	86,755		117				152,894	09/01/2017
100069894		SAN ANTONIO	TX		09/01/2021	3.500	197,033		(38)				397,666	12/01/2017
100069896		BALTIMORE	MD		09/01/2021	3.750	304,273		261				444,114	01/01/2018
100069902		DESOTO	TX		09/01/2021	3.375	76,460		62				383,836	10/01/2017
100069908		NEWCASTLE	WA		09/01/2021	3.250	285,441		384				246,923	10/01/2017
100069911		ACTON	CA		09/01/2021	3.375	182,255		155				148,818	11/01/2017
100069912		BURIEN	WA		09/01/2021	3.125	164,619		196				147,145	05/01/2018
100069972		STATEN ISLAND	NY		09/01/2021	3.125	258,420		561				92,595	11/01/2017
100070031		MT AIRY	MD		09/01/2021	3.875	372,402		199				235,900	11/01/2017
100070042		SAN ANTONIO	TX		09/01/2021	4.500	67,758		(26)				101,644	01/01/2017
100070095		WEST COLUMBIA	SC		09/01/2021	4.500	126,911		(30)				218,732	12/01/2017
100070098		SEWELL	NJ		09/01/2021	4.125	176,610		181				143,631	04/01/2018
100070108		LANDING	NJ		09/01/2021	4.250	211,296		313				185,132	05/01/2018
100070132		ATLANTA	GA		09/01/2021	3.125	91,776		30				177,573	04/01/2018
100070190		WASHINGTON	NJ		09/01/2021	4.125	316,890		249				380,000	11/01/2019
100070198		CLEVELAND	OH		09/01/2021	3.990	45,345		65				59,000	02/01/2020
100070214		AUBURNDALE	FL		09/01/2021	2.990	207,461		244				249,000	04/01/2020
100070540		MONTGOMERY	AL		10/01/2021	3.625	68,851		(36)				102,397	08/01/2006
100070548		LEVITTOWN	PA		10/01/2021	4.000	191,949		(139)				53,194	07/01/2013
100070622		CLINTON	MS		10/01/2021	3.750	188,592		(38)				312,758	09/01/2015
100070623		RINGGOLD	GA		10/01/2021	3.625	147,896		(90)				249,598	11/01/2016
100070628		KISSIMMEE	FL		10/01/2021	3.375	128,987		(51)				351,060	02/01/2015
100070639		DENVER	CO		10/01/2021	3.875	103,369		(51)				428,350	04/01/2012
100070647		WAPPINGERS FALLS	NY		10/01/2021	3.500	231,568		(49)				420,000	02/01/2018
100070651		UNION GROVE	WI		10/01/2021	3.500	130,214		(51)				183,917	12/01/2016
100070682		SPOKANE	WA		10/01/2021	3.250	225,314		(42)				492,490	10/01/2015
100070688		HELENA	AL		10/01/2021	3.875	185,931		(117)				240,000	08/01/2015
100070695		PALM COAST	FL		10/01/2021	4.250	190,486		(37)				233,000	09/01/2017
100070697		COCOA	FL		10/01/2021	4.125	170,966		(61)				210,000	10/01/2017
100070704		LAS VEGAS	NV		10/01/2021	3.000	202,295		21				260,000	08/01/2019
100070728		SATELLITE BEACH	FL		10/01/2021	3.000	161,129		(5)				191,500	11/01/2017
100070734		BERRIEN SPRINGS	MI		10/01/2021	3.250	124,157		(39)				222,819	11/01/2016
100070741		CLINTON	MD		10/01/2021	3.125	239,071		3				275,000	11/01/2020
100070742		HAMILTON	NJ		10/01/2021	3.750	203,451		(6)				218,400	01/01/2021
100070751		STONY BROOK	NY		10/01/2021	3.250	46,580		(26)				489,065	06/01/2012
100070760		NAMPA	ID		10/01/2021	3.000	97,836		(2)				360,824	11/01/2013
100070779		HANOVER TOWNSHIP	PA		10/01/2021	3.000	66,724		2				162,101	08/01/2014
100070783		BROOKLYN	NY		10/01/2021	3.250	360,955		(5)				640,673	04/01/2014
100070785		INDIANA	PA		10/01/2021	3.875	120,800		(73)				189,861	05/01/2015
100070788		MILFORD	PA		10/01/2021	3.000	136,278		(1)				258,522	06/01/2015
100070797		JENKINS TOWNSHIP	PA		10/01/2021	4.625	99,476		(89)				148,755	07/01/2015
100070818		TROTWOOD	OH		10/01/2021	4.000	81,094		(30)				161,899	10/01/2015
100070825		PHILADELPHIA	PA		10/01/2021	3.500	95,473		(16)				279,357	04/01/2016
100070842		CORONA	CA		10/01/2021	3.250	247,909		(55)				459,899	07/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070844		JACKSONVILLE	FL		10/01/2021	4.000	43,624		(28)				117,835	08/01/2016
100070849		ALEX CITY	AL		10/01/2021	3.875	91,627		(40)				74,527	08/01/2016
100070854		HAGERSTOWN	MD		10/01/2021	3.250	157,906		(5)				384,118	09/01/2016
100070864		OZARK	AL		10/01/2021	3.750	59,166		(4)				95,016	10/01/2016
100070874		TORRINGTON	CT		10/01/2021	3.000	181,504		(46)				296,353	11/01/2016
100070884		BARTO	PA		10/01/2021	3.500	113,025		(37)				215,180	12/01/2016
100070890		BALTIMORE	MD		10/01/2021	3.375	113,451		(58)				167,591	02/01/2017
100070895		INMAN	SC		10/01/2021	4.125	150,797		(92)				214,570	01/01/2017
100070896		STEPHENS CITY	VA		10/01/2021	3.500	351,668		(171)				511,326	12/01/2016
100070902		WINTER HAVEN	FL		10/01/2021	4.250	172,359		(73)				297,219	03/01/2017
100070906		WETUMPKA	AL		10/01/2021	4.000	138,409		(65)				238,948	03/01/2017
100070914		HENDERSON	NV		10/01/2021	3.750	170,547		(37)				305,459	06/01/2017
100070926		COLLINSVILLE	IL		10/01/2021	4.375	74,613		(36)				142,686	05/01/2017
100070927		FEASTERVILLE TREVOSE	PA		10/01/2021	4.000	201,162		(92)				338,506	06/01/2017
100070934		GLENDORA	NJ		10/01/2021	4.250	147,651		(72)				234,089	08/01/2017
100070948		BATON ROUGE	LA		10/01/2021	4.250	132,389		(42)				192,832	07/01/2017
100070971		PLATTEVILLE	WI		10/01/2021	4.125	115,843		(53)				169,028	03/01/2018
100071003		HANOVER	PA		10/01/2021	4.125	205,636		(3)				328,892	09/01/2018
100071005		MAYS LANDING	NJ		10/01/2021	4.875	152,273		(64)				219,985	11/01/2018
100071014		SOUTH OZONE PARK	NY		10/01/2021	3.625	319,130		(6)				413,847	02/01/2019
100071026		BETHLEHEM	PA		10/01/2021	4.375	167,267		(76)				219,945	06/01/2019
100071037		DOWNINGTOWN	PA		10/01/2021	3.000	231,501		7				352,742	09/01/2019
100071043		EPHRATA	PA		10/01/2021	3.500	248,247		(12)				357,164	09/01/2019
100071055		HAZLET	NJ		10/01/2021	3.000	354,587		82				484,266	11/01/2019
100071064		SAN ANTONIO	TX		10/01/2021	3.750	122,777		(27)				188,000	02/01/2020
100071065		DARBY	PA		10/01/2021	3.750	71,414		12				84,000	12/01/2019
100071071		ORLANDO	FL		10/01/2021	4.125	146,268		(57)				186,000	03/01/2020
100071099		MIAMI	FL		10/01/2021	3.000	239,507		75				334,000	03/01/2020
100071101		APPLE VALLEY	CA		10/01/2021	3.500	264,913		(13)				342,000	05/01/2020
100071105		FLORIDA CITY	FL		10/01/2021	3.625	178,762		(8)				205,000	06/01/2020
100071118		EL DORADO	AR		10/01/2021	4.125	95,889		(26)				130,500	07/01/2020
100071126		BALTIMORE	MD		10/01/2021	3.375	213,760		5				250,000	08/01/2020
100071134		JACKSON	MI		10/01/2021	3.750	85,428		(5)				97,000	08/01/2020
100071151		TAMPA	FL		10/01/2021	3.625	194,191		(14)				226,000	08/01/2020
100071182		MIDLAND	TX		10/01/2021	3.250	246,658		(9)				281,000	10/01/2020
100071222		DARBY	PA		10/01/2021	3.125	56,308		8				65,000	01/01/2021
100071225		COLORADO SPRINGS	CO		10/01/2021	3.125	239,361		(14)				380,000	01/01/2021
100071231		ENDICOTT	NY		10/01/2021	3.125	111,194		18				138,000	01/01/2021
100071237		POTTSTOWN	PA		10/01/2021	3.000	315,690		47				360,000	03/01/2021
100071239		BAYTOWN	TX		10/01/2021	3.125	220,223		(1)				250,000	03/01/2021
100071250		HOMESTEAD	FL		10/01/2021	3.250	266,597		37				304,900	05/01/2021
100071260		BOYNTON BEACH	FL		10/01/2021	3.250	211,888		28				240,000	04/01/2021
100071262		WESLEY CHAPEL	FL		10/01/2021	3.375	313,452		(4)				364,000	05/01/2021
100071267		CONROE	TX		10/01/2021	3.125	264,125		(5)				377,000	05/01/2021
100071281		ALBANY	NY		10/01/2021	4.000	134,777		133				422,770	09/01/2016
100071282		JOPLIN	MO		10/01/2021	3.250	114,484		(34)				149,052	01/01/2016
100071292		RINCON	GA		10/01/2021	5.000	126,114		(1)				193,399	04/01/2016
100071293		PHENIX CITY	AL		10/01/2021	3.500	88,146		50				96,333	10/01/2007
100071300		LAHAINA	HI		10/01/2021	3.750	352,380		220				896,201	12/01/2016
100071304		CORPUS CHRISTI	TX		10/01/2021	3.625	139,509		(37)				235,993	08/01/2015
100071320		THORNTON	CO		10/01/2021	3.500	102,387		50				312,477	10/01/2014
100071342		MONTGOMERY VILLAGE	MD		10/01/2021	3.250	236,772		220				392,323	09/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071344		GRANDVIEW	TX		10/01/2021	3.250	277,214		32				419,003	09/01/2016
100071366		SOUTH CHESTERFIELD	VA		10/01/2021	3.625	146,375		(66)				226,507	04/01/2018
100071370		PORT SAINT LUCIE	FL		10/01/2021	3.500	198,525		(65)				352,107	02/01/2018
100071377		LAKELAND	FL		10/01/2021	4.500	113,843		36				182,906	05/01/2019
100071391		HICKORY	NC		10/01/2021	3.625	179,513		(30)				225,000	02/01/2020
100071396		LIBERTY	MO		10/01/2021	3.375	159,725		146				189,000	03/01/2020
100072112		SUN VALLEY	NV		11/01/2021	4.375	71,593		(29)				98,000	07/01/2013
100072168		NORWALK	CA		11/01/2021	3.500	28,307		(68)				260,000	04/01/2012
100072221		PHOENIX	AZ		11/01/2021	3.875	100,576		(245)				128,000	11/01/2009
100072386		SPRING HOPE	NC		11/01/2021	3.875	133,282		(128)				238,000	08/01/2008
100072538		EVERETT	WA		11/01/2021	3.875	224,382		(105)				290,000	07/01/2012
100072543		DANBURY	CT		11/01/2021	3.000	88,614		(34)				225,000	09/01/2012
100072549		RIALTO	CA		11/01/2021	3.250	142,432		(48)				210,000	01/01/2013
100072559		SAINT LOUIS	MO		11/01/2021	3.500	75,971		(27)				165,000	05/01/2013
100073364		LUBBOCK	TX		11/01/2021	3.625	240,299		(36)				270,000	04/01/2020
100073375		LAKE CHARLES	LA		11/01/2021	3.625	171,151						195,000	06/01/2020
100073382		GROVETOWN	GA		11/01/2021	3.750	154,689		(10)				175,000	07/01/2020
100073391		SYRACUSE	NY		11/01/2021	3.875	136,667		30				160,000	08/01/2020
100073402		AMARILLO	TX		11/01/2021	3.625	111,113		(39)				127,000	08/01/2020
100073405		PRINCETON	MN		11/01/2021	3.625	220,284		(17)				250,000	08/01/2020
100073411		GLEN BURNIE	MD		11/01/2021	3.750	205,438		(51)				230,000	06/01/2020
100073428		OLD BRIDGE	NJ		11/01/2021	3.750	455,324		66				517,000	01/01/2021
100073439		STROUDSBURG	PA		11/01/2021	3.750	126,881		48				190,000	08/01/2012
100073441		ROCK HILL	SC		11/01/2021	3.125	163,552		131				256,000	01/01/2013
100073527		BALTIMORE	MD		11/01/2021	4.125	127,770		68				148,000	02/01/2020
100074500		BELPRE	OH		12/01/2021	3.125	55,101		(121)				110,756	06/01/2010
100074521		BOONEVILLE	AR		12/01/2021	3.000	102,959		(21)				331,732	10/01/2011
100074522		GLASGOW	KY		12/01/2021	5.125	53,672		(58)				45,000	08/01/2009
100074536		PETERSBURG	VA		12/01/2021	4.625	181,745		(200)				318,484	03/01/2009
100074544		BALTIMORE	MD		12/01/2021	4.125	55,937		(25)				133,636	04/01/2008
100074559		HAMMOND	IN		12/01/2021	4.625	47,895		(76)				122,950	07/01/2007
100074584		DAYTON	OH		12/01/2021	3.750	56,680		(158)				139,152	03/01/2004
100074591		RICHMOND	KY		12/01/2021	3.500	67,178		(96)				145,758	07/01/2011
100074594		HELENA	AL		12/01/2021	4.250	112,959		(68)				245,117	06/01/2012
100074611		WINSTON SALEM	NC		12/01/2021	3.000	85,080		(19)				174,853	12/01/2012
100074612		CONVERSE	TX		12/01/2021	3.750	95,612		(58)				240,483	07/01/2013
100074619		CORPUS CHRISTI	TX		12/01/2021	3.875	125,052		(58)				251,003	04/01/2013
100074621		ANNISTON	AL		12/01/2021	3.750	81,408		(59)				213,555	12/01/2012
100074637		VALENTINE	NE		12/01/2021	4.250	48,388		(27)				189,400	10/01/2013
100074669		BURLINGTON	NJ		12/01/2021	4.250	203,295		(150)				330,000	04/01/2009
100074671		WOODBURY	TN		12/01/2021	4.875	102,324		(124)				132,900	06/01/2009
100074675		SCOTCH PLAINS	NJ		12/01/2021	3.875	253,424		(183)				355,000	08/01/2006
100074676		BROWNS MILLS	NJ		12/01/2021	4.750	77,776		(58)				107,000	09/01/2008
100074680		SHREVEPORT	LA		12/01/2021	5.000	36,514		(60)				85,000	12/01/2009
100074707		PHILADELPHIA	PA		12/01/2021	4.500	69,872		(48)				98,500	12/01/2013
100074717		WATERVILLE	ME		12/01/2021	3.875	78,841		(30)				198,565	04/01/2015
100074740		BAKER	LA		12/01/2021	4.500	85,650		(78)				139,983	07/01/2011
100074747		ROME	NY		12/01/2021	4.000	47,251		(13)				138,632	06/01/2006
100074758		COLUMBIA	MO		12/01/2021	3.125	69,815		(11)				171,757	09/01/2016
100074762		WILLCOX	AZ		12/01/2021	3.875	99,865		(79)				253,827	02/01/2016
100074808		LAREDO	TX		12/01/2021	3.500	104,402		(149)				138,023	01/01/2017
100074813		LEXINGTON	SC		12/01/2021	4.500	104,960		(34)				217,940	09/01/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100074825		YOUNGSTOWN	OH		12/01/2021	3.875	30,834		(14)				90,265	07/01/2014
100074841		SIMPSONVILLE	SC		12/01/2021	3.500	121,893		(25)				254,234	01/01/2018
100074848		HOUSTON	TX		12/01/2021	3.875	108,228		(71)				215,949	01/01/2015
100074873		CLEVELAND	TN		12/01/2021	4.125	109,396		(93)				272,974	03/01/2016
100074877		FONTANA	CA		12/01/2021	3.875	248,755		(129)				517,491	10/01/2016
100074883		ISLIP	NY		12/01/2021	3.875	143,238		(31)				400,263	11/01/2016
100074893		GREECE	NY		12/01/2021	4.000	105,426		(55)				190,025	05/01/2014
100074894		BALTIMORE	MD		12/01/2021	3.250	141,527		(16)				259,879	06/01/2015
100074896		AUBURN	CA		12/01/2021	3.875	199,695		(90)				475,372	07/01/2017
100074902		MARTINEZ	GA		12/01/2021	3.500	106,584		(122)				199,021	05/01/2016
100074907		REDLANDS	CA		12/01/2021	5.625	193,363		(186)				389,350	05/01/2018
100074909		YAKIMA	WA		12/01/2021	3.750	157,729		(55)				350,845	05/01/2016
100074910		AIKEN	SC		12/01/2021	4.000	81,286		(39)				211,694	03/01/2014
100074911		LIZELLA	GA		12/01/2021	3.000	68,772		(4)				155,866	04/01/2017
100074944		ROCKY HILL	CT		12/01/2021	4.500	166,792		(122)				283,879	09/01/2014
100074950		LAS VEGAS	NV		12/01/2021	3.250	206,882		(57)				421,746	11/01/2016
100074952		NATIONAL CITY	CA		12/01/2021	3.250	212,815		(86)				588,615	03/01/2016
100074960		CLAYTON	NJ		12/01/2021	4.250	127,852		(125)				253,979	04/01/2017
100074966		SHAWSVILLE	VA		12/01/2021	3.000	101,787		(22)				135,900	05/01/2017
100074971		LOGANVILLE	GA		12/01/2021	3.250	158,526		(153)				306,463	08/01/2019
100074974		TOLLESON	AZ		12/01/2021	3.875	128,735		(26)				184,000	07/01/2020
100074976		EL PASO	TX		12/01/2021	4.125	137,539		(94)				188,024	05/01/2017
100074985		CLYDE	NC		12/01/2021	3.125	155,761		(50)				184,700	02/01/2020
100074999		GIBBSTOWN	NJ		12/01/2021	4.000	109,456		(68)				228,072	08/01/2012
100075005		HOUSE SPRINGS	MO		12/01/2021	3.875	71,710		(48)				146,050	04/01/2013
100075038		PHILLIPSBURG	NJ		12/01/2021	4.250	210,867		(44)				245,557	08/01/2013
100075047		BAY CITY	MI		12/01/2021	5.125	37,835		(77)				79,000	04/01/2014
100075054		LOS ANGELES	CA		12/01/2021	4.250	179,056		(152)				499,992	07/01/2014
100075056		SELMA	NC		12/01/2021	3.625	57,712		(36)				164,449	08/01/2014
100075062		SAN ANTONIO	TX		12/01/2021	4.750	69,845		(97)				178,371	07/01/2014
100075064		ACWORTH	GA		12/01/2021	3.875	116,215		10				282,374	09/01/2014
100075065		ALBANY	GA		12/01/2021	4.000	87,644		(76)				107,101	01/01/2015
100075074		ACWORTH	GA		12/01/2021	3.375	216,608		(26)				420,284	12/01/2014
100075087		WEAVER	AL		12/01/2021	3.750	64,664		(36)				126,802	04/01/2015
100075117		KANSAS CITY	MO		12/01/2021	3.750	223,152		(86)				315,951	07/01/2015
100075120		APOPKA	FL		12/01/2021	3.625	165,835		(54)				328,815	07/01/2015
100075128		ALBANY	GA		12/01/2021	3.875	64,560		(35)				121,173	08/01/2015
100075153		COVINGTON	GA		12/01/2021	4.375	125,047		(107)				235,000	11/01/2015
100075154		THOMASVILLE	GA		12/01/2021	3.875	182,154		(48)				263,438	09/01/2015
100075158		COUNCIL BLUFFS	IA		12/01/2021	3.750	81,001		(25)				177,860	01/01/2016
100075174		INDEPENDENCE	MO		12/01/2021	4.000	84,853		(46)				193,671	01/01/2016
100075175		PROPHETSTOWN	IL		12/01/2021	4.250	56,227		(31)				87,371	11/01/2015
100075184		FREDERICKSBURG	VA		12/01/2021	3.625	266,605		(128)				466,780	04/01/2016
100075191		KATY	TX		12/01/2021	4.625	159,652		(160)				256,518	04/01/2016
100075192		HORN LAKE	MS		12/01/2021	4.375	71,358		(63)				171,878	04/01/2016
100075205		TUCSON	AZ		12/01/2021	3.750	102,328		(52)				274,117	06/01/2016
100075208		ORANGE	TX		12/01/2021	4.750	103,337		(59)				180,000	06/01/2016
100075215		FORT WORTH	TX		12/01/2021	3.625	536,085		(131)				854,753	06/01/2016
100075226		SAN ANGELO	TX		12/01/2021	4.000	78,423		(56)				109,973	08/01/2016
100075233		ALLEN	TX		12/01/2021	3.000	171,191		(46)				282,446	08/01/2016
100075245		SACRAMENTO	CA		12/01/2021	3.500	222,111		(83)				410,557	09/01/2016
100075253		LAKEWOOD	CA		12/01/2021	4.375	391,556		(260)				676,125	09/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075259		MONROE	GA		12/01/2021	3.875	108,325		(67)				237,704	10/01/2016
100075266		COOKEVILLE	TN		12/01/2021	3.000	65,872		(14)				148,548	10/01/2016
100075270		MOSELEY	VA		12/01/2021	3.000	339,073		(107)				512,604	01/01/2017
100075295		HOUSTON	TX		12/01/2021	4.250	96,155		(19)				190,700	01/01/2017
100075298		WILKES BARRE	PA		12/01/2021	4.750	75,533		(69)				111,187	01/01/2017
100075304		JOSHUA	TX		12/01/2021	3.125	167,252		(145)				350,423	02/01/2017
100075325		JACKSON	TN		12/01/2021	4.250	125,974		(60)				238,678	04/01/2017
100075331		GAINESBORO	TN		12/01/2021	3.875	103,980		(123)				249,900	04/01/2017
100075338		MORRISTOWN	TN		12/01/2021	3.875	101,952		(52)				203,544	04/01/2017
100075354		HAMMOND	LA		12/01/2021	4.750	115,900		(52)				167,567	06/01/2017
100075362		CORPUS CHRISTI	TX		12/01/2021	3.750	119,829		(149)				226,844	06/01/2017
100075364		BLOOMFIELD	CT		12/01/2021	4.000	93,495		(21)				208,138	05/01/2017
100075369		ELK GROVE	CA		12/01/2021	3.500	159,085		(92)				504,704	07/01/2017
100075375		TUCSON	AZ		12/01/2021	4.250	112,973		(80)				212,628	07/01/2017
100075379		DOVER	DE		12/01/2021	4.500	147,146		(109)				241,526	06/01/2017
100075380		COUNCIL BLUFFS	IA		12/01/2021	4.250	62,399		(33)				103,667	08/01/2017
100075383		FORNEY	TX		12/01/2021	3.375	290,596		(154)				419,604	08/01/2017
100075389		FORT MYERS	FL		12/01/2021	3.500	187,068		(11)				351,141	08/01/2017
100075392		NAPLES	FL		12/01/2021	3.000	127,413		(14)				264,847	07/01/2017
100075394		DELPHOS	OH		12/01/2021	4.500	63,518		(43)				83,723	08/01/2017
100075398		SPARTANBURG	SC		12/01/2021	4.375	107,593		(74)				173,239	09/01/2017
100075399		SAN ANTONIO	TX		12/01/2021	4.500	79,433		(72)				211,158	08/01/2017
100075408		MARICOPA	AZ		12/01/2021	4.000	166,565		(95)				337,136	09/01/2017
100075425		MAGNA	UT		12/01/2021	4.375	162,849		(114)				382,820	11/01/2017
100075429		COLUMBIA	TN		12/01/2021	3.125	134,537		(131)				283,074	09/01/2017
100075435		MALDEN	MO		12/01/2021	3.625	60,264		(62)				75,970	11/01/2017
100075436		ARNOLD	MO		12/01/2021	4.625	141,873		(45)				225,522	12/01/2017
100075443		HIGGINSVILLE	MO		12/01/2021	2.875	68,716		(35)				119,000	11/01/2017
100075445		LAWRENCEVILLE	GA		12/01/2021	4.000	174,870		(99)				416,623	01/01/2018
100075455		SALEM	OR		12/01/2021	4.000	117,628		(53)				275,521	01/01/2018
100075457		PHOENIX	AZ		12/01/2021	4.375	157,089		(93)				333,365	02/01/2018
100075461		PORT ST LUCIE	FL		12/01/2021	4.000	152,719		(12)				281,401	01/01/2018
100075470		HAMPTON	VA		12/01/2021	4.375	94,389		(126)				183,865	03/01/2018
100075474		HILLSBORO	IN		12/01/2021	4.740	107,581		(119)				161,675	04/01/2018
100075479		GRIFFITH	IN		12/01/2021	4.750	122,655		(80)				231,743	04/01/2018
100075487		ROCHESTER	NY		12/01/2021	3.125	62,888		(48)				117,658	07/01/2018
100075492		CADWELL	GA		12/01/2021	2.875	62,384		(145)				104,231	05/01/2018
100075496		HOUSTON	TX		12/01/2021	3.000	137,357		(212)				240,817	05/01/2018
100075504		MIAMI	FL		12/01/2021	3.375	290,759		(690)				460,863	06/01/2018
100075510		BURLESON	TX		12/01/2021	3.125	209,787		(223)				270,677	06/01/2018
100075519		JONESBORO	GA		12/01/2021	4.625	120,926		(47)				213,789	05/01/2018
100075569		LEXINGTON	OH		12/01/2021	4.750	133,359		(110)				175,532	10/01/2018
100075575		CHARLOTTE	NC		12/01/2021	4.750	92,464		(64)				193,086	11/01/2018
100075577		CULPEPER	VA		12/01/2021	4.500	204,095		(150)				352,933	09/01/2018
100075591		PARMA	OH		12/01/2021	3.000	131,516		(174)				184,755	12/01/2018
100075622		FOND DU LAC	WI		12/01/2021	5.250	90,376		(121)				162,016	01/01/2019
100075634		RIPLEY	TN		12/01/2021	4.625	102,191		(7)				199,000	03/01/2019
100075636		COVINGTON	GA		12/01/2021	4.125	122,617		(218)				211,443	03/01/2019
100075639		MURFREESBORO	TN		12/01/2021	5.125	256,901		(230)				364,763	04/01/2019
100075641		PINON HILLS	CA		12/01/2021	4.625	319,807		(205)				480,764	05/01/2019
100075646		RUTLEDGE	TN		12/01/2021	4.625	140,222		(109)				179,000	05/01/2019
100075649		KINGSTON	PA		12/01/2021	3.000	88,348		(103)				135,580	05/01/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075678		BESSEMER CITY	NC		12/01/2021	4.500	149,543		(101)				250,798	07/01/2019
100075679		MANTUA	NJ		12/01/2021	4.250	108,797		(39)				273,153	08/01/2019
100075688		GEORGETOWN	MA		12/01/2021	3.125	550,127		(533)				901,237	07/01/2019
100075697		SWEET HOME	OR		12/01/2021	3.250	87,829		(18)				247,870	09/01/2019
100075707		MUSKEGON	MI		12/01/2021	3.875	147,000		(56)				166,000	12/01/2019
100075716		WILMINGTON	NC		12/01/2021	3.250	191,535		(38)				254,000	01/01/2020
100075720		ROCKWELL	NC		12/01/2021	4.000	109,395		(25)				127,000	11/01/2019
100075723		WOODBRIDGE	VA		12/01/2021	3.750	267,390		(78)				332,000	02/01/2020
100075731		CONYERS	GA		12/01/2021	4.125	108,093		(20)				123,000	01/01/2020
100075753		PALM COAST	FL		12/01/2021	3.000	184,954		(28)				245,000	07/01/2020
100075759		TOLLESON	AZ		12/01/2021	3.000	232,826		(2)				282,000	08/01/2020
100075790		FORT MYERS	FL		12/01/2021	3.125	205,987		3				235,000	11/01/2020
100075798		CONVERSE	TX		12/01/2021	4.125	221,882		(102)				298,000	12/01/2020
100075804		KNOXVILLE	TN		12/01/2021	4.625	132,649		(48)				234,000	06/01/2021
100076865		WASHINGTON	DC		01/03/2022	4.250	44,561		(32)				112,363	06/01/2010
100076870		WEST ST PAUL	MN		01/03/2022	4.125	103,991		(70)				345,915	07/01/2009
100076886		HUNTSVILLE	AL		01/03/2022	3.375	68,282		(258)				124,879	05/01/2007
100076909		LAKE ELSINORE	CA		01/03/2022	5.000	141,374		(255)				470,422	08/01/2013
100076927		ODESSA	TX		01/03/2022	3.875	118,066		(49)				276,250	06/01/2012
100076930		MIAMI	FL		01/03/2022	4.875	21,896		(172)				668,330	01/01/2014
100076949		HARRISBURG	PA		01/03/2022	4.500	115,042		(46)				199,898	12/01/2013
100076950		DAVENPORT	FL		01/03/2022	4.000	75,537		(47)				309,003	10/01/2013
100076965		FORT WORTH	TX		01/03/2022	3.500	83,789		(359)				137,000	09/01/2003
100076970		WACO	TX		01/03/2022	6.500	30,062		(149)				70,000	04/01/2005
100076977		WOLCOTT	CT		01/03/2022	3.750	78,763		(231)				131,937	06/01/2007
100077011		HOBART	IN		01/03/2022	3.125	76,258		(65)				226,872	04/01/2003
100077021		COVINGTON	GA		01/03/2022	4.750	114,187		(176)				238,000	08/01/2008
100077026		CROWLEY	TX		01/03/2022	3.250	158,529		(58)				356,479	01/01/2011
100077031		SEDGWICK	KS		01/03/2022	6.750	65,395		(168)				118,249	12/01/2008
100077041		HAMPTON	GA		01/03/2022	3.875	76,918		(27)				237,207	11/01/2008
100077042		CHARLOTTE	NC		01/03/2022	3.250	101,033		(52)				293,824	08/01/2005
100077044		HUMBLE	TX		01/03/2022	3.125	73,801		(63)				220,461	05/01/2006
100077053		NEWINGTON	CT		01/03/2022	3.875	185,245		(50)				280,551	11/01/2015
100077054		FORT WORTH	TX		01/03/2022	4.250	92,135		(70)				232,477	08/01/2015
100077058		ODESSA	TX		01/03/2022	4.750	51,142		(68)				270,653	09/01/1997
100077065		LEES SUMMIT	MO		01/03/2022	4.375	127,326		(36)				249,913	12/01/2015
100077071		WASHINGTON	DC		01/03/2022	4.000	225,389		(94)				422,416	03/01/2016
100077090		PORTSMOUTH	VA		01/03/2022	3.750	118,529		(44)				197,470	12/01/2012
100077092		VILONIA	AR		01/03/2022	3.875	147,002		(62)				256,525	04/01/2015
100077097		ANTIOCH	CA		01/03/2022	4.250	190,070		(145)				550,030	11/01/2014
100077111		HENDERSON	NV		01/03/2022	4.750	179,315		(178)				399,812	05/01/2015
100077128		CARTERSVILLE	GA		01/03/2022	4.000	104,593		(69)				247,801	10/01/2014
100077135		TEXARKANA	TX		01/03/2022	4.250	52,894		(42)				84,031	01/01/2014
100077151		LAPEER	MI		01/03/2022	4.375	216,547		(117)				336,354	08/01/2018
100077154		SCHODACK LANDING	NY		01/03/2022	4.000	221,086		(9)				421,545	09/01/2017
100077169		PHOENIX	AZ		01/03/2022	4.125	126,245		(71)				335,654	02/01/2016
100077178		SPRING HILL	FL		01/03/2022	4.125	184,189		(23)				225,000	08/01/2019
100077185		DUNNVILLE	KY		01/03/2022	4.125	69,848		(53)				114,417	09/01/2015
100077190		SAN ANTONIO	TX		01/03/2022	4.750	126,833		(127)				280,017	04/01/2014
100077193		FORT WORTH	TX		01/03/2022	3.750	124,835		(124)				366,603	09/01/2014
100077194		WARNER ROBINS	GA		01/03/2022	4.750	78,218		(94)				172,642	05/01/2014
100077203		VICTORVILLE	CA		01/03/2022	4.125	154,378		(93)				423,900	02/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077207		GAINESVILLE	GA		01/03/2022	4.875	138,100		(95)				224,593	07/01/2018
100077208		NORTH HIGHLANDS	CA		01/03/2022	3.750	57,654		(25)				334,165	01/01/2013
100077211		MUSCLE SHOALS	AL		01/03/2022	4.000	187,687		(106)				338,496	08/01/2013
100077215		MERCED	CA		01/03/2022	3.625	113,500		(35)				375,591	10/01/2012
100077217		BARNHART	MO		01/03/2022	3.500	77,114		(4)				159,606	10/01/2013
100077218		SAN BERNARDINO	CA		01/03/2022	3.500	111,662		(125)				498,367	03/01/2013
100077221		CHEYENNE	WY		01/03/2022	4.125	152,515		(126)				259,107	11/01/2013
100077232		HEMET	CA		01/03/2022	3.750	66,555		(22)				418,721	06/01/2013
100077245		NORCROSS	GA		01/03/2022	4.625	73,359		(79)				302,431	06/01/2014
100077246		BROCKTON	MA		01/03/2022	4.250	117,583		(77)				340,486	08/01/2014
100077251		PALM BAY	FL		01/03/2022	3.875	95,139		(24)				293,409	07/01/2014
100077252		LYNDHURST	OH		01/03/2022	4.250	62,342		(43)				141,981	12/01/2014
100077267		HAMILTON	AL		01/03/2022	4.000	71,640		(42)				97,000	04/01/2015
100077277		GASTONIA	NC		01/03/2022	4.500	89,908		(61)				277,204	04/01/2015
100077280		CHATSWORTH	GA		01/03/2022	4.500	102,175		(28)				185,596	05/01/2015
100077295		KANSAS CITY	KS		01/03/2022	4.000	99,529		(30)				208,359	06/01/2015
100077315		DAINGERFIELD	TX		01/03/2022	4.500	50,928		(30)				129,250	07/01/2015
100077321		JACKSON	TN		01/03/2022	3.875	108,333		(36)				219,164	09/01/2015
100077323		GRANITE FALLS	NC		01/03/2022	4.500	80,141		(73)				244,859	10/01/2015
100077326		KANSAS CITY	MO		01/03/2022	4.125	57,865		(28)				120,742	11/01/2015
100077329		HUNTINGTON	WV		01/03/2022	4.750	73,384		(57)				100,496	09/01/2015
100077334		NORFOLK	VA		01/03/2022	4.000	44,586		(21)				166,032	01/01/2016
100077340		CENTER POINT	AL		01/03/2022	4.750	49,956		(44)				108,278	03/01/2016
100077342		MARTINSBURG	WV		01/03/2022	4.000	41,204		(18)				145,489	11/01/2015
100077343		FRESNO	CA		01/03/2022	3.750	89,123		(85)				288,844	12/01/2015
100077344		ANDERSON	CA		01/03/2022	3.750	188,626		(50)				337,630	04/01/2016
100077347		CHOCTAW	OK		01/03/2022	4.250	90,398		(50)				213,537	01/01/2016
100077353		SUMMERVILLE	GA		01/03/2022	4.625	76,585		(22)				227,417	07/01/2016
100077363		NORRISTOWN	PA		01/03/2022	4.125	76,665		(22)				163,607	03/01/2016
100077377		BRUNSWICK	GA		01/03/2022	3.375	139,519		(17)				269,129	12/01/2016
100077379		WILMINGTON	DE		01/03/2022	4.500	172,052		(114)				259,528	08/01/2016
100077392		STEM	NC		01/03/2022	4.625	107,282		(85)				250,515	01/01/2017
100077398		DISTRICT HEIGHTS	MD		01/03/2022	4.750	160,780		(115)				284,536	03/01/2017
100077399		ROUND ROCK	TX		01/03/2022	4.375	102,375		(69)				356,051	03/01/2017
100077406		LEHIGH ACRES	FL		01/03/2022	4.250	83,716		(58)				222,064	04/01/2017
100077407		HOUMA	LA		01/03/2022	3.375	119,983		(63)				139,983	03/01/2017
100077408		SAN ANTONIO	TX		01/03/2022	4.750	181,471		(83)				281,075	04/01/2017
100077410		RINGGOLD	GA		01/03/2022	4.000	126,903		(61)				214,741	04/01/2017
100077415		CAPE MAY COURT HOUSE	NJ		01/03/2022	4.375	118,157		(58)				313,603	03/01/2017
100077419		HASTINGS	NE		01/03/2022	4.000	80,841		(37)				135,605	05/01/2017
100077426		HORIZON CITY	TX		01/03/2022	4.250	102,556		(43)				163,302	05/01/2017
100077434		ATLANTA	GA		01/03/2022	3.500	159,173		(118)				431,310	06/01/2017
100077441		CANTON	GA		01/03/2022	3.750	102,628		(30)				269,992	06/01/2017
100077447		MADISON	TN		01/03/2022	4.500	131,635		(84)				275,857	07/01/2017
100077454		CAMDENTON	MO		01/03/2022	4.750	149,535		(119)				250,835	09/01/2017
100077456		CINCINNATI	OH		01/03/2022	4.875	70,993		(82)				147,728	07/01/2017
100077463		DUNCANVILLE	TX		01/03/2022	4.750	134,608		(118)				259,188	08/01/2017
100077483		COLTON	CA		01/03/2022	4.000	211,544		(93)				391,496	09/01/2017
100077486		DOUGLASVILLE	GA		01/03/2022	5.000	104,979		(127)				268,364	09/01/2017
100077493		WOODSTOCK	VA		01/03/2022	3.375	155,209		(19)				243,044	10/01/2017
100077496		KNOXVILLE	TN		01/03/2022	4.500	108,572		(66)				259,686	10/01/2017
100077504		DAVENPORT	FL		01/03/2022	3.875	192,188		(55)				332,821	02/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077510		ASHLAND CITY	TN		01/03/2022	4.000	203,835		(85)				388,358	11/01/2017
100077513		THOMASVILLE	AL		01/03/2022	3.875	111,492		(49)				164,139	03/01/2018
100077516		AMANDA	OH		01/03/2022	4.500	149,735		(79)				271,596	02/01/2018
100077526		WOOSTER	OH		01/03/2022	5.250	104,477		(90)				152,489	04/01/2018
100077542		OLIO	MI		01/03/2022	5.125	116,435		(146)				165,500	06/01/2018
100077549		TUSCALOOSA	AL		01/03/2022	4.990	138,059		(114)				200,877	06/01/2018
100077560		MEMPHIS	TN		01/03/2022	4.750	59,323		(40)				144,966	07/01/2018
100077563		WICHITA	KS		01/03/2022	5.000	126,607		(89)				168,318	07/01/2018
100077565		BATAVIA	NY		01/03/2022	4.750	80,589		(36)				141,331	07/01/2018
100077571		JOHNSTOWN	PA		01/03/2022	4.750	132,715		(113)				183,050	08/01/2018
100077585		RUSHVILLE	IN		01/03/2022	5.250	50,966		(56)				125,750	08/01/2018
100077588		BIRMINGHAM	AL		01/03/2022	5.000	61,341		(38)				70,882	09/01/2018
100077597		WARNER ROBINS	GA		01/03/2022	3.375	126,324		(257)				178,005	12/01/2018
100077631		SAN ANTONIO	TX		01/03/2022	3.875	83,565		(106)				170,734	01/01/2019
100077632		TAYLORVILLE	IL		01/03/2022	4.875	62,920		(54)				112,239	02/01/2019
100077643		CLEARFIELD	UT		01/03/2022	5.000	230,165		(277)				403,841	02/01/2019
100077645		RIVERDALE	GA		01/03/2022	4.875	128,312		(113)				194,343	03/01/2019
100077649		NEW WINDSOR	NY		01/03/2022	3.125	175,867		(341)				352,070	01/01/2019
100077655		ANDERSON	SC		01/03/2022	4.875	114,702		(79)				198,077	02/01/2019
100077664		PHILADELPHIA	PA		01/03/2022	5.125	111,709		(34)				258,960	03/01/2019
100077693		BELLEVUE	NE		01/03/2022	3.750	104,624		(63)				170,769	06/01/2019
100077694		GERMANTOWN	OH		01/03/2022	4.875	123,156		(83)				170,789	06/01/2019
100077695		TULSA	OK		01/03/2022	4.625	94,343		(61)				165,755	09/01/2019
100077696		MIAMI	FL		01/03/2022	4.625	230,224		(157)				328,079	06/01/2019
100077725		SHREVEPORT	LA		01/03/2022	3.625	71,691		(17)				95,000	11/01/2019
100077741		HAZLETON	PA		01/03/2022	3.750	111,902		(71)				150,000	12/01/2019
100077744		KALAMAZOO	MI		01/03/2022	3.625	109,615		(4)				135,000	05/01/2020
100077751		MOGADORE	OH		01/03/2022	4.375	208,515		(14)				235,000	06/01/2020
100077752		CORCORAN	CA		01/03/2022	4.250	203,758		(48)				231,000	04/01/2020
100077757		BROWNSVILLE	TX		01/03/2022	4.500	154,219		(40)				172,000	08/01/2020
100077758		CEDAR PARK	TX		01/03/2022	3.250	169,234		(10)				428,226	05/01/2021
0299999. Mortgages in good standing - residential mortgages-insured or guaranteed							255,668,801		(16,359)				419,868,501	XXX
19344		CHESHIRE EAST (UA)	GBR		05/01/2020	6.100	287,228,340		(1,303,432)		11,175,850	19,897,793	226,128,133	09/30/2022
19348		EL SEGUNDO	CA		09/10/2021	3.197	12,085,186		8,043				139,393,939	09/08/2021
19351		VARIOUS	GBR		04/22/2022	5.421	22,696,011					1,616,741	171,792,673	04/19/2022
19353		LONDON	GBR		06/28/2022	4.800	509,867,378		51,103		21,468,706	27,986,501	594,945,597	06/30/2025
19354		HERTFORDSHIRE	GBR		12/02/2022	6.430	41,090,768					2,927,083	44,510,000	11/17/2022
19355		PHOENIX	AZ		12/13/2022	5.684	288,192,960		1,063,633				449,071,604	12/13/2022
19356		SAN DIEGO	CA		05/10/2023	7.450	4,057						571,478,322	05/10/2023
19600		DALLAS	TX		10/15/2025	6.170	1,642,380,284				2,435,424		3,663,950,103	08/31/2025
19601		DALLAS	TX		10/15/2025	6.170	1,642,380,284				2,435,424		3,663,950,103	08/31/2025
19602		DALLAS	TX		10/15/2025	6.170	1,642,380,284				2,435,424		3,663,950,103	08/31/2025
19603		LONDON	GBR		12/18/2025	7.739	12,144,500				15,007	91,131	18,880,992	12/31/2025
40012279		GRAND PRAIRIE	TX		03/13/2020	6.913	82,888						165,750	01/29/2020
40013623		BLOOMFIELD	NJ		08/18/2020	7.663	191,063						399,500	05/01/2020
40014993		CHICAGO	IL		02/23/2021	7.288	116,297						552,500	12/08/2020
40016234		BRONX	NY		01/21/2021	7.038	254,974						450,500	10/25/2020
40016673		SCOTT TOWNSHIP	PA		12/21/2020	7.038	138,847						225,250	11/02/2020
40018265		DEPTFORD	NJ		03/26/2021	7.163	74,220						167,025	01/28/2021
40018785		HEWITT	NJ		03/26/2021	7.381	115,875						259,250	01/22/2021
40018968		CHICAGO	IL		03/18/2021	6.913	64,130						195,500	02/17/2021
40019590		KEANSBURG	NJ		03/26/2021	6.913	233,937						315,350	02/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
40019659		FAYETTEVILLE	GA		06/03/2021	7.788	49,798						782,000	04/02/2021
40020135		HAMPTON	VA		04/20/2021	7.038	74,574						263,500	03/16/2021
40021250		MILLVILLE	NJ		06/03/2021	7.038	104,708						221,000	04/19/2021
40021755		BIRMINGHAM	AL		07/22/2021	7.163	55,371						79,900	04/23/2021
100000104		BEAUMONT	CA		12/17/2015	6.125	271,547		3				411,000	07/20/2015
100000111		SAN MARINO	CA		12/17/2015	6.000	738,498		(242)				1,388,000	08/07/2015
100000140		CORONA	CA		03/23/2016	6.375	255,719		(134)				850,000	10/20/2015
100000157		LOS ANGELES	CA		09/27/2016	5.990	780,263		(2,530)				1,020,000	08/26/2016
100000159		REEDLEY	CA		09/27/2016	6.000	124,189		833				155,000	08/26/2016
100000160		KAHUKU	HI		09/27/2016	3.625	259,715		1,609				432,000	09/02/2016
100000163		APEX	NC		09/27/2016	6.000	75,637		199				145,000	08/26/2016
100000164		PASADENA	CA		09/27/2016	5.000	499,684		149				740,000	08/25/2016
100000165		MCHENRY	IL		09/27/2016	5.000	118,730		2,740				355,000	08/15/2024
100000167		PASCO	WA		09/27/2016	6.250	34,695		(77)				204,000	08/27/2016
100000170		PITTSBORO	NC		09/27/2016	9.000	94,147		(510)				360,000	08/25/2016
100000171		EDGEFIELD	SC		09/27/2016	6.000	158,561		(46)				251,208	08/22/2016
100000175		HILLSBOROUGH	NC		09/27/2016	8.250	141,473		(72)				165,000	08/25/2016
100000176		AUDUBON	NJ		09/27/2016	3.250	53,671		320				140,000	08/25/2016
100000181		COATESVILLE	PA		09/27/2016	6.000	132,211		483				242,000	08/25/2016
100000184		CHESTERLAND	OH		09/27/2016	7.500	79,320		(123)				195,000	08/25/2016
100000189		AURORA	CO		09/27/2016	8.400	258,230		(692)				487,000	08/26/2016
100000193		FLAGSTAFF	AZ		09/27/2016	6.500	221,312		(232)				525,000	08/25/2016
100000194		SYLMAR	CA		09/27/2016	3.875	512,658		749				865,000	08/25/2016
100000195		LORTON	VA		09/27/2016	3.990	521,132		492				645,000	08/08/2021
100000198		FLOWER MOUND	TX		09/27/2016	4.375	266,701		639				450,000	08/24/2016
100000203		HOLLAND	MI		09/27/2016	6.625	112,457		(310)				153,037	08/22/2016
100000205		FORTUNA	CA		09/27/2016	4.875	255,061		1,141				300,000	09/01/2016
100000206		CHICAGO	IL		09/27/2016	5.000	114,510		607				125,000	01/13/2021
100000211		RIALTO	CA		09/27/2016	4.000	241,256		518				290,000	08/25/2016
100000212		BUENA PARK	CA		09/27/2016	4.500	473,478		3,134				666,618	08/22/2016
100000213		UNION CITY	CA		09/27/2016	3.000	339,908		1,741				875,000	08/25/2016
100000218		PLANTATION	FL		09/27/2016	5.250	285,786		61				520,523	08/22/2016
100000219		SARASOTA	FL		09/27/2016	3.750	418,665		1,094				900,000	08/26/2016
100000220		HENDERSON	NV		09/27/2016	7.500	483,755		(132)				1,315,000	06/11/2022
100000222		OAKLEY	CA		09/27/2016	4.125	290,401		802				540,000	08/27/2016
100000224		HOUSTON	TX		09/27/2016	8.875	92,975		(369)				204,900	08/25/2016
100000233		BRANDON	FL		09/27/2016	5.000	103,442		182				212,357	08/22/2016
100000236		GAINESVILLE	VA		09/27/2016	3.875	427,853		1,745				605,000	08/25/2016
100000240		LOS OSOS	CA		09/27/2016	4.940	595,503		685				1,185,000	08/25/2016
100000242		CORAL SPRINGS	FL		09/27/2016	4.000	25,801		361				406,042	08/22/2016
100000248		IRVINE	CA		09/27/2016	4.625	383,620		456				760,000	08/25/2016
100000250		JERSEY CITY	NJ		09/27/2016	4.500	262,531		820				379,000	08/25/2016
100000259		FRESNO	TX		09/27/2016	6.210	56,103		(92)				170,000	08/26/2016
100000266		SACRAMENTO	CA		09/27/2016	3.375	235,651		2,468				435,000	08/25/2016
100000267		OVIEDO	FL		09/27/2016	3.500	103,323		339				239,000	08/25/2016
100000271		SAN BRUNO	CA		09/27/2016	5.875	240,844		(105)				1,005,000	08/27/2016
100000272		FLORENCE	AZ		09/27/2016	5.000	119,950		(103)				139,000	08/25/2016
100000274		WASHINGTON	DC		09/27/2016	4.150	181,788		404				613,000	05/02/2021
100000275		ROCKWELL	NC		09/27/2016	7.250	57,031		(177)				105,000	08/26/2016
100000279		SEATTLE	WA		09/27/2016	5.000	191,090		(382)				390,000	08/25/2016
100000288		FAIRVIEW	NJ		09/27/2016	4.500	236,457		1,590				420,421	08/22/2016
100000289		ANDERSON	SC		09/27/2016	5.375	87,287		66				161,309	08/22/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100000293		FORESTHILL	CA		09/27/2016	4.125	249,249		117				366,300	08/26/2016
100000301		FAIRFAX	VA		09/27/2016	6.625	266,613		111				635,000	07/02/2025
100000303		LA PUENTE	CA		09/27/2016	4.875	197,545		118				438,900	08/22/2016
100000304		UPLAND	CA		09/27/2016	3.750	402,135		739				570,693	08/22/2016
100000305		BALTIMORE	MD		09/27/2016	6.000	136,687		232				275,717	08/22/2016
100000306		HOUSTON	TX		09/27/2016	4.625	78,988		282				165,000	08/25/2016
100000308		METAIRIE	LA		09/27/2016	4.625	83,109		286				206,000	08/25/2016
100000310		DOWNEY	CA		09/27/2016	3.750	469,635		271				787,092	08/22/2016
100000314		WASHINGTON	DC		09/27/2016	4.375	157,425		345				240,000	08/25/2016
100000318		HALF MOON BAY	CA		09/27/2016	3.875	373,517		425				691,836	08/22/2016
100000331		WHITTIER	CA		09/27/2016	4.750	227,986		198				565,000	08/25/2016
100000333		UNION CITY	CA		09/27/2016	6.200	401,483		(149)				740,000	08/25/2016
100000340		PEARLAND	TX		09/27/2016	5.100	210,416		52				375,378	08/22/2016
100000343		SAINT MARYS	OH		09/27/2016	5.875	81,497		309				205,000	08/25/2016
100000344		BELLEVILLE	IL		09/27/2016	6.875	77,912		369				110,000	08/25/2016
100000354		DENVER	CO		09/27/2016	5.000	46,901		22				260,000	08/25/2016
100000358		GARNER	NC		09/27/2016	5.000	90,371		353				137,000	08/25/2016
100000359		SPARKS	NV		09/27/2016	4.625	47,004		465				175,000	08/26/2016
100000360		POTTSTOWN	PA		09/27/2016	6.990	138,126		454				142,500	08/26/2016
100000365		DES MOINES	IA		09/27/2016	6.250	160,783		138				232,000	08/24/2016
100000367		EAGLE	ID		09/27/2016	4.500	150,837		208				227,865	08/22/2016
100000368		SIX LAKES	MI		09/27/2016	4.000	76,591		285				142,000	08/26/2016
100000369		NEWBURGH	NY		09/27/2016	6.370	146,307		728				200,000	08/25/2016
100000372		BONNEY LAKE	WA		09/27/2016	4.250	216,038		123				524,000	05/28/2021
100000376		SHELBYVILLE	TN		09/27/2016	4.525	78,091		(138)				96,000	08/26/2016
100000379		LA VERGNE	TN		09/27/2016	5.875	228,086		(3,902)				155,000	08/25/2016
100000380		HOUSTON	TX		09/27/2016	7.750	87,917		(102)				140,000	08/25/2016
100000381		STERRETT	AL		09/27/2016	6.000	52,940		197				186,908	08/22/2016
100000382		HOUSTON	TX		09/27/2016	4.625	85,666		229				128,000	05/09/2019
100000383		NEW CASTLE	DE		09/27/2016	8.250	80,369		(231)				90,000	08/25/2016
100000384		MISSOURI CITY	TX		09/27/2016	5.000	94,373		(96)				110,000	08/25/2016
100000387		PHOENIX	AZ		09/27/2016	4.910	196,948		4,279				345,000	11/28/2020
100000393		ATLANTIC CITY	NJ		09/27/2016	6.490	120,357		617				260,000	02/14/2023
100000398		KEESEVILLE	NY		09/27/2016	5.250	90,118		341				135,000	08/25/2016
100000400		STOCKTON	CA		09/27/2016	9.890	159,590		(66)				235,000	08/25/2016
100000402		BIRMINGHAM	AL		09/27/2016	10.253	60,094		(51)				95,000	08/27/2016
100000406		NORRIDGE	IL		09/27/2016	5.250	204,839		634				275,000	08/26/2016
100000409		NORTH BRANCH	MI		09/27/2016	4.000	91,920		385				164,000	08/26/2016
100000411		TULSA	OK		09/27/2016	5.050	117,474		1,086				235,000	08/24/2016
100000414		LA PINE	OR		09/27/2016	5.380	121,132		8				204,900	08/25/2016
100000416		ELGIN	IL		09/27/2016	5.150	62,480		560				144,500	08/25/2016
100000431		MONTEBELLO	CA		09/27/2016	4.500	310,242		316				395,275	08/22/2016
100000432		GRAND RAPIDS	MI		09/27/2016	5.675	66,454		(54)				120,000	08/24/2016
100000433		TUCSON	AZ		09/27/2016	4.500	51,347		524				83,000	08/25/2016
100000435		PALMETTO	FL		09/27/2016	5.250	145,101		206				206,921	08/22/2016
100000436		SLYVANIA	OH		09/27/2016	6.840	109,137		332				117,000	08/27/2016
100000440		NEWBURY PARK	CA		09/27/2016	4.375	775,534		2,183				1,050,000	08/24/2016
100000443		HESPERIA	CA		09/27/2016	5.125	193,048		(943)				256,809	08/22/2016
100000444		CHICAGO	IL		09/27/2016	5.000	105,156		1,235				340,000	08/25/2016
100000446		SANTA MARIA	CA		09/27/2016	5.000	326,420		(669)				398,500	08/25/2016
100000447		SPARKS	NV		09/27/2016	3.750	176,742		197				265,000	08/26/2016
100000453		BEECH CREEK	PA		09/27/2016	10.550	65,561		479				80,000	08/26/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100000454		HOPKINS	SC		09/27/2016	7.800	61,320		199				89,500	08/25/2016
100000455		CHESAPEAKE	VA		09/27/2016	4.750	109,024		366				125,000	08/25/2016
100000456		ENTERPRISE	AL		09/27/2016	9.975	79,543		25				120,689	08/22/2016
100000459		SELMA	CA		09/27/2016	4.500	101,271		79				170,000	08/27/2016
100000461		BETHLEHEM	PA		09/27/2016	4.750	106,149		261				160,000	08/26/2016
100000462		LOS ANGELES	CA		09/27/2016	4.000	384,824		547				500,000	08/25/2016
100000463		FELTON	CA		09/27/2016	4.750	449,771		537				558,609	08/22/2016
100000464		STATEN ISLAND	NY		09/27/2016	4.625	235,049		2,274				448,411	08/22/2016
100000472		FORT KENT	ME		09/27/2016	6.000	132,485		(304)				160,000	09/15/2016
100000476		INDIANAPOLIS	IN		09/27/2016	5.000	87,017		588				115,000	08/25/2016
100000479		FINDLAY	OH		09/27/2016	9.500	63,279		278				98,000	08/25/2016
100000483		ORANGE	CA		09/27/2016	2.125	656,700		4,726				2,900,000	08/25/2016
100000489		FULTON	MO		09/27/2016	8.625	51,876		219				70,000	08/26/2016
100000490		FULTON	MO		09/27/2016	8.625	55,085		(30)				93,500	09/01/2016
100000492		PERRIS	CA		09/27/2016	4.750	197,099		2,984				255,000	10/10/2017
100000497		NORWALK	CT		09/27/2016	4.000	180,657		881				535,000	08/26/2016
100000498		ARLETA	CA		09/27/2016	3.375	217,342		1,041				382,535	08/22/2016
100000501		BANNING	CA		09/27/2016	5.050	72,459		151				120,000	08/25/2016
100000502		CARSON	CA		09/27/2016	4.000	454,743		3,125				460,000	08/25/2016
100000504		LOS ANGELES	CA		09/27/2016	5.000	369,024		(1,134)				679,900	08/25/2016
100000505		NORTON	VA		09/27/2016	6.875	91,526		(207)				195,000	08/25/2016
100000510		LODI	CA		09/27/2016	6.000	169,989		(78)				558,300	08/26/2016
100000511		WILMINGTON	DE		09/27/2016	6.750	95,348		(42)				110,000	08/24/2016
100000512		AXIS	AL		09/27/2016	8.875	52,118		872				133,000	08/26/2016
100000513		WALDORF	MD		09/27/2016	3.500	201,261		1,632				350,000	08/25/2016
100000514		PHOENIX	AZ		09/27/2016	3.875	114,940		807				410,000	08/25/2016
100000516		LOS ANGELES	CA		09/27/2016	7.950	166,863		(650)				318,704	08/22/2016
100000517		SAN JOSE	CA		09/27/2016	5.000	558,413		4,795				741,000	05/06/2021
100000518		HAYWARD	CA		09/27/2016	3.500	141,840		628				486,897	08/22/2016
100000520		VANCOUVER	WA		09/27/2016	7.000	149,523		(192)				264,900	08/25/2016
100000521		MIDDLETOWN	NJ		09/27/2016	6.250	112,375		1,098				235,000	08/25/2016
100000531		GERMANTOWN	MD		09/27/2016	0.750	220,591		4,893				495,000	08/24/2016
100000532		TAMPA	FL		09/27/2016	0.250	42,772		974				150,000	08/25/2016
100000541		VOORHEES	NJ		09/27/2016	5.750	164,825		439				395,621	08/22/2016
100000543		HOWARD BEACH	NY		09/27/2016	3.625	273,023		1,934				660,000	08/24/2016
100000544		WOODBRIDGE	CT		09/27/2016	5.625	307,428		1,020				480,000	08/25/2016
100000546		BLUE BELL	PA		09/27/2016	5.625	150,674		62				450,000	08/26/2016
100000547		BROOKLYN	NY		09/27/2016	5.875	229,936		42				1,328,000	08/25/2016
100000559		KAHULUI	HI		09/27/2016	3.625	375,056		574				483,579	08/22/2016
100000560		PLAINFIELD	IL		09/27/2016	5.000	152,800		52				250,218	08/22/2016
100000561		DEER PARK	NY		09/27/2016	5.000	185,100		429				345,000	08/25/2016
100000562		IVINS	UT		09/27/2016	4.000	91,056		191				270,000	08/24/2016
100000566		HATFIELD	PA		09/27/2016	1.000	63,949		956				380,000	08/27/2016
100000569		SAINT LOUIS	MO		09/27/2016	4.000	265,878		469				479,000	08/26/2016
100000572		SAINT LOUIS	MO		09/27/2016	3.000	61,616		398				164,229	08/22/2016
100000575		WINDSOR	CA		09/27/2016	3.375	250,723		741				572,000	08/26/2016
100000579		WEIKERT	PA		09/27/2016	2.000	119,024		618				300,000	09/12/2016
100000580		PORT ST. LUCIE	FL		09/27/2016	3.000	117,381		996				304,269	08/22/2016
100000583		WEST POINT	CA		09/27/2016	4.750	399,510		(156)				480,000	08/26/2016
100000587		GLENDALE	AZ		09/27/2016	6.500	96,082		(211)				227,000	08/26/2016
100000591		SCRANTON	PA		09/27/2016	5.500	76,933		351				65,000	08/27/2016
100000597		LONGWOOD	FL		09/27/2016	5.000	198,402		217				260,000	08/25/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100000599		MIAMI	FL		09/27/2016	5.500	111,865		(159)				170,000	08/24/2016
100000600		MIAMI	FL		09/27/2016	5.000	41,625		27				265,000	09/03/2016
100000601		IRWIN	PA		09/27/2016	4.500	190,087		739				330,000	08/26/2016
100000605		BELTSVILLE	MD		09/27/2016	5.000	261,547		1,914				335,692	08/22/2016
100000606		BRADENTON	FL		09/27/2016	4.875	196,945		238				250,000	08/25/2016
100000608		NAMPA	ID		09/27/2016	5.000	120,819		(144)				164,000	08/25/2016
100000612		PHOENIX	AZ		09/27/2016	4.500	75,264		88				120,000	08/25/2016
100000614		SUMNER	WA		09/27/2016	4.750	269,306		1,070				328,526	08/22/2016
100000615		BROOKLYN	NY		09/27/2016	6.000	576,381		1,778				420,000	08/25/2016
100000617		MIAMI	FL		09/27/2016	6.000	298,813		347				285,000	08/24/2016
100000618		EVANSTON	IL		09/27/2016	5.500	173,889		3,227				250,000	08/25/2016
100000622		JACKSONVILLE	FL		09/27/2016	6.000	370,952		1,643				238,000	08/25/2016
100000626		CAMBY	IN		09/27/2016	6.000	132,933		(109)				215,000	08/25/2016
100000630		WEST HEMPSTEAD	NY		09/27/2016	5.500	242,448		(386)				380,000	08/25/2016
100000637		BOYNTON BEACH	FL		09/27/2016	6.500	184,647		2,106				185,000	08/25/2016
100010639		LAKE ARROWHEAD	CA		01/27/2017	6.875	171,188		628				159,000	09/14/2016
100010642		LAPORTE	IN		12/23/2016	6.000	35,941		71				66,500	10/31/2016
100010643		SAN DIEGO	CA		12/23/2016	4.375	412,685		688				590,000	10/31/2016
100010645		SUNRISE	FL		12/23/2016	7.125	70,672		186				58,900	11/27/2018
100010650		SEVERNA PARK	MD		12/23/2016	6.750	346,423		1,794				410,000	10/03/2016
100010653		CHICO	CA		12/23/2016	3.752	223,597		528				288,500	10/03/2016
100010655		STEVENSVILLE	MD		12/23/2016	7.375	819,171		3,273				1,092,500	08/12/2024
100010656		SACRAMENTO	CA		12/23/2016	6.750	145,567		2,370				240,000	03/28/2016
100010659		FAYETTEVILLE	AR		12/23/2016	8.950	492,814		(1,434)				625,000	06/10/2024
100010663		CLEVELAND HEIGHTS	OH		12/23/2016	10.900	95,771		140				49,400	10/03/2016
100010664		COHOES	NY		12/23/2016	3.870	120,892		1,163				179,000	09/14/2016
100010667		WILLIAMSTON	MI		12/23/2016	9.950	86,646		(695)				122,000	09/27/2016
100010669		HIALEAH	FL		12/23/2016	3.500	220,008		617				255,000	10/03/2016
100010670		LAS VEGAS	NV		12/23/2016	3.500	90,649		68				146,000	10/04/2016
100010671		CHICAGO	IL		12/23/2016	6.900	145,957		(277)				59,850	10/05/2016
100010673		STEUBEN	ME		12/23/2016	3.375	82,807		637				132,000	10/05/2016
100010674		TWIN FALLS	ID		12/23/2016	3.250	88,407		428				142,000	10/31/2016
100010676		FARMINGTON HILLS	MI		12/23/2016	3.750	97,599		652				171,000	10/25/2016
100010677		IDAHO FALLS	ID		12/23/2016	3.500	76,987		257				130,000	10/31/2016
100010680		HIALEAH	FL		12/23/2016	4.000	156,715		561				285,000	10/31/2016
100010681		PUYALLUP	WA		12/23/2016	3.500	213,094		657				254,000	09/15/2016
100010684		ORANGE BEACH	AL		12/23/2016	8.125	406,301		368				430,000	09/14/2016
100010689		LAS VEGAS	NV		12/23/2016	7.500	150,967		184				167,000	09/13/2016
100010693		NEWPORT NEWS	VA		01/27/2017	10.625	224,541		888				280,000	09/14/2016
100010694		DERBY	CT		12/23/2016	10.625	193,192		780				108,000	09/15/2016
100010696		DUMONT	NJ		12/23/2016	4.000	214,955		2,268				385,000	10/31/2016
100010701		NEW PORT RICHEY	FL		12/23/2016	5.200	151,998		886				300,000	10/31/2016
100010703		MEDFORD	OR		12/23/2016	4.750	372,206		231				825,000	10/31/2016
100010710		YORK	SC		12/23/2016	4.625	109,752		262				135,000	10/25/2016
100010715		CARSON CITY	NV		12/23/2016	8.125	81,312		365				122,000	10/25/2016
100010717		CLARINDA	IA		12/23/2016	7.250	26,299		239				48,450	10/31/2016
100010720		FORT LAUDERDALE	FL		12/23/2016	7.875	21,535		137				200,000	10/31/2016
100010725		TAMPA	FL		12/23/2016	6.375	190,570		(202)				185,000	09/14/2016
100010739		HUNTINGTON BEACH	CA		12/23/2016	6.500	319,952		825				610,000	10/31/2016
100010740		NAPLES	FL		01/27/2017	6.875	203,549		648				252,000	03/14/2019
100010742		HOUSTON	TX		12/23/2016	5.000	32,778		269				87,400	04/15/2016
100010744		MT MORRIS	MI		12/23/2016	7.000	31,402		(101)				8,550	09/28/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100010747		WASHINGTON	DC		12/23/2016	6.875	104,573		363				255,000	03/18/2016
100010762		NORTH LAS VEGAS	NV		12/23/2016	7.125	275,521		637				350,000	10/25/2016
100010764		PORT SAINT JOE	FL		12/23/2016	6.875	529,657		1,498				383,000	09/14/2016
100010765		TITUSVILLE	FL		12/23/2016	7.375	58,596		349				57,000	09/15/2016
100010768		BIRMINGHAM	AL		12/23/2016	7.625	275,239		673				805,000	09/13/2016
100010772		PHOENIX	AZ		12/23/2016	3.375	140,821		1,366				220,000	09/15/2016
100010773		GENTRYVILLE	IN		12/23/2016	7.850	43,912		(27)				129,900	10/31/2016
100010780		FARMERSVILLE	CA		12/23/2016	4.125	67,800		713				168,000	09/14/2016
100010786		CHICAGO	IL		12/23/2016	4.500	217,799		415				370,000	10/31/2016
100010789		MIAMI	FL		01/27/2017	4.625	126,332		457				141,000	09/13/2016
100010790		HESPERUS	CO		12/23/2016	4.875	315,182		(410)				550,000	11/28/2007
100010792		LEHIGH ACRE	FL		12/23/2016	5.500	206,751		1,011				199,000	09/14/2016
100010794		MIAMI	FL		12/23/2016	4.875	102,609		(23)				225,000	10/31/2016
100010796		MIAMI	FL		12/23/2016	5.000	154,238		480				185,000	09/14/2016
100010797		SEATTLE	WA		12/23/2016	5.000	179,231		281				550,000	10/31/2016
100010798		CHICAGO	IL		01/27/2017	3.875	185,455		712				218,000	01/11/2021
100010799		SAN ANTONIO	TX		12/23/2016	7.875	74,679		(258)				125,000	10/31/2016
100010801		CHARLOTTE	NC		12/23/2016	5.375	65,696		18				139,000	10/31/2016
100010803		ISLIP	NY		12/23/2016	4.375	180,277		271				320,000	10/31/2016
100010804		REDLANDS	CA		12/23/2016	4.000	125,111		251				340,000	10/31/2016
100010806		HOMESTEAD	FL		12/23/2016	3.650	178,904		1,037				148,000	09/14/2016
100010814		FLUSHING	MI		12/23/2016	7.125	509,693		532				599,900	09/14/2016
100010815		STOCKTON	CA		12/23/2016	5.125	219,286		(532)				310,000	10/31/2016
100010816		JACKSONVILLE	FL		01/27/2017	13.318	36,276		(83)				120,000	05/08/2024
100010819		RED SPRINGS	NC		12/23/2016	8.500	64,480		(147)				73,150	10/31/2016
100010823		JAMESTOWN	SC		01/27/2017	3.000	88,113		381				280,000	10/31/2016
100010826		WATERBURY	CT		12/23/2016	4.375	40,188		708				76,000	09/14/2016
100010828		CLOUTIERVILLE	LA		12/23/2016	8.901	43,850		(62)				57,000	10/31/2016
100010842		TUKWILA	WA		12/23/2016	11.500	307,299		(712)				680,000	03/21/2022
100010844		SHAKER HTS	OH		12/23/2016	4.875	86,567		339				104,000	10/04/2016
100010845		LYONS	IL		12/23/2016	5.000	129,423		307				157,000	10/05/2016
100010848		CARTHAGE	MO		01/27/2017	5.250	57,173		(381)				49,400	09/28/2016
100010851		MEMPHIS	TN		12/23/2016	7.000	32,350		581				80,750	10/31/2016
100010856		MONTGOMERY	AL		12/23/2016	11.375	40,047		366				64,600	06/29/2021
100010857		FORT PIERCE	FL		12/23/2016	3.875	197,596		1,202				299,000	10/26/2016
100010861		KERNERSVILLE	NC		12/23/2016	4.250	40,257		226				115,000	10/31/2016
100010865		VIRGINIA BEACH	VA		12/23/2016	5.000	379,248		1,450				405,000	09/15/2016
100010873		ONTARIO	CA		01/27/2017	7.000	352,632		(235)				412,000	02/14/2020
100010874		SANTA ANA	CA		12/23/2016	4.000	378,673		(984)				460,000	09/14/2016
100010876		STOCKTON	CA		12/23/2016	5.000	173,053		270				165,000	04/02/2018
100010882		VINELAND	NJ		12/23/2016	7.375	74,645		506				105,000	09/13/2016
100010884		VENTURA	CA		12/23/2016	5.000	413,236		18				425,000	09/14/2016
100010885		KISSIMMEE	FL		12/23/2016	3.875	215,968		420				280,000	09/14/2016
100010889		HAYWARD	CA		12/23/2016	3.875	504,739		494				537,000	09/14/2016
100010890		CONSTANTINE	MI		12/23/2016	7.000	103,138		263				130,000	09/14/2016
100010892		ALTAMAHAW	NC		12/23/2016	6.000	32,383		44				110,000	10/31/2016
100010893		DARLINGTON	MD		12/23/2016	6.000	143,498		378				245,000	02/11/2016
100010896		SUNRISE	FL		12/23/2016	4.500	77,698		686				185,000	04/06/2016
100010897		BOAZ	AL		01/27/2017	4.250	63,374		551				110,000	10/31/2016
100010900		BRICK	NJ		12/23/2016	4.750	101,965		1,439				150,000	09/14/2016
100010901		NEWPORT NEWS	VA		12/23/2016	4.625	84,095		895				162,000	10/31/2016
100010902		WINSTON SALEM	NC		12/23/2016	4.250	77,643		128				115,000	09/15/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100010904		LEMON GROVE	CA		12/23/2016	2.000	98,831		705				235,000	10/31/2016
100010905		FLETCHER	NC		12/23/2016	4.125	443,674		1,161				595,000	12/16/2018
100010919		SANTA ANA	CA		12/23/2016	4.125	297,866		445				450,000	10/31/2016
100010921		ESCANABA	MI		12/23/2016	8.500	55,142		5				64,505	10/31/2016
100010922		WINTER HAVEN	FL		12/23/2016	4.250	46,335		543				83,600	09/27/2016
100010928		ANTIOCH	TN		12/23/2016	4.800	114,653		288				257,000	10/31/2016
100010931		PLANTATION	FL		12/23/2016	3.000	80,265		696				290,000	10/31/2016
100010935		AUBURN	IN		12/23/2016	9.850	59,292		(715)				119,500	10/31/2016
100010938		GRAND SALINE	TX		12/23/2016	7.925	50,336		(211)				85,500	09/15/2016
100010949		DAYTON	OH		12/23/2016	8.800	68,096		109				54,150	09/27/2016
100010950		JACKSONVILLE	FL		12/23/2016	8.000	36,312		487				23,750	09/27/2016
100010951		MEMPHIS	TN		12/23/2016	8.150	27,770		(50)				29,830	09/27/2016
100010952		BIRMINGHAM	AL		12/23/2016	9.600	34,724		(205)				9,500	09/27/2016
100010953		MONTGOMERY	AL		12/23/2016	10.600	49,354		(261)				67,450	10/09/2023
100010954		PENSACOLA	FL		12/23/2016	7.500	82,586		158				52,250	09/27/2016
100010955		MEMPHIS	TN		12/23/2016	7.000	40,822		61				72,200	05/05/2023
100010957		MIAMI	FL		12/23/2016	7.250	93,075		15				85,500	10/25/2016
100010958		MIAMI	FL		12/23/2016	7.250	91,628		30				85,500	10/25/2016
100010962		BATTLE CREEK	MI		12/23/2016	7.250	60,698		41				56,050	09/27/2016
100010963		BAXTER	KY		12/23/2016	8.850	22,362		(29)				13,300	09/29/2016
100010966		VICTORVILLE	CA		12/23/2016	4.125	170,809		291				190,000	10/25/2016
100010967		TOMS RIV	NJ		12/23/2016	4.250	21,149		1,250				105,000	10/25/2016
100010970		LANSING	MI		12/23/2016	4.125	65,214		307				83,125	09/27/2016
100010972		BALTIMORE	MD		12/23/2016	4.320	81,096		680				49,400	09/27/2016
100010973		HIALEAH	FL		12/23/2016	4.750	111,144		360				145,000	09/28/2016
100010977		PETERSBURG	VA		12/23/2016	8.500	93,754		4				64,600	10/25/2016
100010978		WICKLIFFE	OH		12/23/2016	9.900	117,044		(157)				82,650	10/25/2016
100010979		MAYVIEW	MO		12/23/2016	4.375	78,682		305				110,000	04/13/2016
100010980		MILLSTADT	IL		12/23/2016	8.650	61,251		78				79,705	10/25/2016
100010981		ALLIANCE	OH		12/23/2016	6.000	60,113		109				100,000	08/09/2022
100010982		PHILADELPHIA	PA		12/23/2016	7.000	46,975		106				68,400	11/15/2020
100010985		COLLINSVILLE	IL		12/23/2016	5.125	77,100		265				120,000	10/31/2016
100010988		NORFOLK	VA		01/27/2017	2.500	129,383		955				195,000	09/27/2016
100010991		OSSEO	MI		12/23/2016	5.000	129,770		370				135,000	10/25/2016
100010992		SPRINGFIELD	NJ		12/23/2016	3.375	126,971		768				230,000	04/14/2016
100010993		RANCHO CUCAMONGA	CA		12/23/2016	3.500	156,163		727				372,000	04/13/2016
100010996		LAUDERHILL	FL		01/27/2017	8.750	104,764		335				66,500	10/25/2016
100011000		BRUNSWICK	OH		12/23/2016	3.375	67,377		402				175,000	04/14/2016
100011001		TOBYHANNA	PA		12/23/2016	4.750	81,879		333				225,000	08/09/2022
100011003		PORT ST LUCIE	FL		12/23/2016	4.500	83,132		220				155,000	04/14/2016
100011005		SAINT CLOUD	FL		12/23/2016	3.500	152,882		604				180,000	10/25/2016
100011006		LINCOLN PARK	MI		12/23/2016	8.500	91,181		(213)				73,150	10/25/2016
100011007		WASHINGTON	DC		12/23/2016	8.990	93,923		(290)				61,750	10/25/2016
100011009		DALLAS	TX		12/23/2016	3.625	95,705		255				133,000	04/13/2016
100011010		BERWYN	IL		12/23/2016	4.625	139,514		769				188,000	10/25/2016
100011012		COLUMBUS	OH		12/23/2016	4.375	84,054		223				198,000	04/13/2016
100011015		SELMA	CA		12/23/2016	3.760	124,738		915				249,000	04/10/2024
100011018		ROSEDALE	NY		12/23/2016	3.940	7,327		79				380,000	04/13/2016
100011022		BALTIMORE	MD		12/23/2016	6.000	97,012		248				40,850	10/25/2016
100011026		LAS VEGAS	NV		12/23/2016	6.000	70,688		656				117,000	04/15/2021
100011028		EUCLID	OH		12/23/2016	5.250	36,497		414				124,000	01/01/2025
100011029		WILLS POINT	TX		12/23/2016	4.000	151,204		136				170,000	09/28/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011030		DETROIT	MI		12/23/2016	5.375	69,331		206				104,000	10/25/2016
100011037		CLEVELAND	OH		12/23/2016	9.250	71,297		(458)				39,900	10/25/2016
100011039		JACKSONVILLE	FL		12/23/2016	8.500	44,299		5				21,850	09/28/2016
100011046		KAHULUI	HI		12/23/2016	4.500	654,860		(47)				997,500	05/25/2021
100011049		POUGHKEEPSIE	NY		01/27/2017	8.890	234,250		2,208				212,000	10/25/2016
100011053		IDABEL	OK		12/23/2016	8.500	33,937		96				60,800	10/31/2016
100011056		BRISTOL	VT		01/27/2017	7.480	61,060		(549)				153,000	10/31/2016
100011059		STUARTS DRAFT	VA		12/23/2016	9.470	95,161		30				192,500	10/31/2016
100011064		JERSEY CITY	NJ		12/23/2016	6.000	300,411		(469)				845,000	08/03/2022
100011075		GAINESVILLE	TX		12/23/2016	4.000	215,564		866				206,000	10/31/2016
100011077		WASHINGTON	DC		12/23/2016	4.000	180,540		356				405,000	10/31/2016
100011079		MIDLAND PARK	NJ		12/23/2016	4.750	176,974		289				380,000	10/31/2016
100011087		FORT WORTH	TX		12/23/2016	5.500	51,983		140				115,000	10/31/2016
100011090		LOS ANGELES	CA		12/23/2016	6.875	745,597						1,377,500	10/31/2016
100011092		SAINT AUGUSTINE	FL		12/23/2016	6.250	86,484		(40)				194,000	10/31/2016
100011095		BAKERSFIELD	CA		12/23/2016	5.500	55,027		247				165,000	10/31/2016
100011096		LOS ANGELES	CA		12/23/2016	7.000	1,648,380		34				3,325,000	10/31/2016
100011102		LOS ANGELES	CA		12/23/2016	6.625	463,494		726				1,250,000	03/05/2021
100011130		LEXINGTON	KY		12/23/2016	6.850	45,614		(16)				59,850	10/31/2016
100011140		HACIENDA HEIGHTS	CA		12/23/2016	5.875	78,160		(42)				560,000	10/31/2016
100011142		NEW WHITELAND	IN		12/23/2016	6.000	96,155		13				174,000	04/14/2016
100011143		JOHNS ISLAND	SC		12/23/2016	5.625	722,209		180				1,092,500	10/31/2016
100011156		DOVER	FL		12/23/2016	6.347	121,851		(60)				190,000	04/17/2016
100011160		WEST OLIVE	MI		12/23/2016	3.970	78,438		502				180,000	04/15/2016
100011161		VIRGINIA BEACH	VA		12/23/2016	12.500	121,095		2,542				124,900	10/25/2016
100011167		MCKEESPORT	PA		12/23/2016	7.010	21,913		112				142,000	12/06/2023
100011169		HARRISVILLE	PA		01/27/2017	5.250	28,453		117				125,000	02/29/2016
100011171		IMMOKALEE	FL		12/23/2016	6.990	13,087		58				114,000	04/13/2016
100011174		EAST PROVIDENCE	RI		12/23/2016	5.990	68,140		(47)				235,000	10/31/2016
100011176		EL CAJON	CA		12/23/2016	6.093	259,308		(95)				620,000	07/09/2015
100011181		EAST FALMOUTH	MA		12/23/2016	1.633	160,469		1,764				305,000	10/31/2016
100011190		MEMPHIS	TN		12/23/2016	7.390	33,885		321				59,375	10/25/2016
100011192		MISSOURI CITY	TX		12/23/2016	5.990	58,774		(22)				248,000	02/24/2025
100011194		EVELETH	MN		12/23/2016	12.625	32,271		60				42,750	10/31/2016
100011196		MERRICK	NY		01/27/2017	5.770	139,433		386				455,000	10/31/2016
100011197		PHILADELPHIA	PA		12/23/2016	7.500	7,370		9				28,500	03/14/2016
100011199		WESTHAMPTON BEACH	NY		01/27/2017	5.000	177,182		1,083				315,000	10/31/2016
100011202		MINNEAPOLIS	MN		12/23/2016	5.302	178,125		594				260,000	10/31/2016
100011204		CHARLOTTESVILLE	VA		12/23/2016	10.000	244,392		3,984				493,000	12/07/2023
100011212		CHAMBERSBURG	PA		12/23/2016	10.500	68,519		691				150,000	11/23/2015
100011215		SO BURLINGTON	VT		12/23/2016	3.500	159,670		840				340,000	12/08/2023
100011223		DAMASCUS	OR		12/23/2016	8.850	180,794		(398)				350,000	10/31/2016
100011224		S GLENS FALL	NY		01/27/2017	9.390	143,116		477				182,000	10/31/2016
100011225		MONCKS CORNER	SC		12/23/2016	5.250	75,732		(163)				120,000	10/31/2016
100011226		STOUGHTON	MA		01/27/2017	4.000	358,843		744				725,000	06/06/2023
100011234		RUSKIN	FL		12/23/2016	4.500	165,422		1,119				160,000	08/19/2015
100011242		SIMPSONVILLE	SC		12/23/2016	3.000	140,668		735				228,000	10/31/2016
100011243		HOUSTON	TX		12/23/2016	4.750	38,137		69				132,000	10/31/2016
100011245		WAILUKU	HI		01/27/2017	3.440	239,577		321				450,000	10/31/2016
100011246		OAK PARK	IL		12/23/2016	4.750	363,714		614				840,000	10/31/2016
100011253		PAULSBORO	NJ		12/23/2016	7.690	71,100		116				71,250	10/31/2016
100011260		ARLETA	CA		12/23/2016	5.840	166,402		2,436				450,000	10/31/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011261		SANTA ROSA	CA		12/23/2016	5.000	209,270		(348)				325,000	11/20/2014
100011266		HAW RIVER	NC		01/27/2017	10.750	84,514		(87)				115,000	10/31/2016
100011268		ANTHONY	NM		12/23/2016	7.590	53,582		(142)				84,550	10/31/2016
100011269		LEVITTOWN	PA		12/23/2016	6.730	126,695		52				220,000	11/26/2015
100011275		FAYETTEVILLE	WV		12/23/2016	7.355	54,996		(31)				80,750	07/23/2015
100011277		HIALEAH	FL		12/23/2016	7.250	90,590		155				140,000	06/03/2014
100011280		MEMPHIS	TN		12/23/2016	5.125	66,236		117				76,000	10/31/2016
100011283		ST. CLAIRESVILLE	OH		12/23/2016	11.625	61,162		217				52,250	10/31/2016
100011289		ALBUQUERQUE	NM		12/23/2016	6.500	132,461		730				255,000	05/17/2021
100011290		LUDINGTON	MI		12/23/2016	7.545	72,900		11				76,950	12/03/2018
100011295		ROCHESTER	NY		12/23/2016	4.500	66,484		659				110,000	10/31/2016
100011301		ANN ARBOR	MI		12/23/2016	4.780	233,080		615				385,000	10/31/2016
100011304		PROVIDENCE	RI		12/23/2016	3.625	74,170		599				185,000	10/31/2016
100011305		MIRAMAR	FL		12/23/2016	3.625	506,828		1,456				600,000	10/31/2016
100011306		BLOOMFIELD TOWNSHIP	MI		12/23/2016	3.750	500,537		895				810,000	10/31/2016
100011307		VISTA	CA		12/23/2016	3.625	284,771		838				400,000	10/31/2016
100011314		KENT	WA		12/23/2016	8.180	168,357		(1,223)				225,000	10/31/2016
100011320		DEATSVILLE	AL		12/23/2016	8.840	38,420		223				94,905	04/11/2016
100011322		PLYMOUTH MTG	PA		01/27/2017	7.800	219,239		(220)				280,000	04/11/2016
100011327		TWIN FALLS	ID		12/23/2016	7.164	78,884		(2)				140,000	04/11/2016
100011329		LAKEWOOD	CO		01/27/2017	8.726	155,235		(590)				555,000	07/26/2021
100011332		BECKER	MN		12/23/2016	7.740	69,433		(913)				115,000	04/10/2016
100011337		CRIDERSVILLE	OH		12/23/2016	7.990	79,460		(302)				105,000	04/11/2016
100011338		FRANKFORT	OH		12/23/2016	7.240	50,360		(535)				108,000	04/11/2016
100011339		COLUMBUS	OH		12/23/2016	8.240	59,175		(1,142)				118,000	10/31/2016
100011340		COLUMBUS	OH		01/27/2017	9.044	21,801		(1,060)				60,800	06/13/2016
100011345		COTTONTOWN	TN		01/27/2017	7.750	100,238		(533)				203,000	04/20/2016
100011346		KENT	WA		12/23/2016	7.432	40,192		(624)				220,000	04/10/2016
100011348		FRESNO	TX		12/23/2016	5.250	64,439		220				198,500	10/31/2016
100011349		CAMDEN	OH		12/23/2016	12.750	48,530		(11)				61,750	10/31/2016
100011357		SPRINGFIELD	MO		12/23/2016	8.520	46,907		13				105,000	04/10/2016
100011358		RENTON	WA		12/23/2016	6.375	134,656		363				425,000	08/10/2016
100011362		AVENTURA	FL		12/23/2016	6.625	204,080		1,339				450,000	08/11/2016
100011363		OAKLAND	CA		12/23/2016	4.125	121,807		532				418,000	08/11/2016
100011364		BOARDMAN	OH		12/23/2016	2.750	89,109		1,372				167,000	09/28/2016
100011371		HERNDON	VA		12/23/2016	6.625	286,172		1,166				725,000	08/11/2016
100011378		LAKE WORTH	FL		01/27/2017	4.750	194,358		370				285,000	10/31/2016
100011381		HIALEAH	FL		12/23/2016	4.125	123,308		186				510,000	03/03/2025
100011382		SANTA MONICA	CA		12/23/2016	4.250	1,743,618		7,279				5,100,000	11/09/2022
100011384		BALTIMORE	MD		12/23/2016	9.490	62,477		(151)				45,600	09/28/2016
100011393		ROSLINDALE	MA		12/23/2016	4.375	288,889		1,096				579,000	08/10/2016
100011394		VICTORVILLE	CA		12/23/2016	4.125	31,275		475				278,000	08/10/2016
100011396		WHITTIER	CA		12/23/2016	3.376	227,921		606				540,000	08/11/2016
100011398		NAPLES	FL		12/23/2016	3.750	62,039		554				276,000	08/10/2016
100011401		SAN JOSE	CA		12/23/2016	4.250	378,578		2,580				954,000	02/07/2022
100011403		ALBUQUERQUE	NM		12/23/2016	4.000	172,539		1,238				400,000	03/14/2024
100011405		MEBANE	NC		12/23/2016	5.500	39,600		138				187,600	08/10/2016
100011408		RIDGEFIELD	CT		12/23/2016	6.625	344,574		2,131				2,185,000	08/11/2016
100011409		SAINT LOUIS	MO		12/23/2016	8.330	34,105		(60)				57,000	11/06/2020
100011410		FONTANA	CA		12/23/2016	4.250	123,305		281				250,000	08/10/2016
100011412		SAN DIEGO	CA		12/23/2016	11.125	123,912		5				220,000	08/10/2016
100011414		DENTON	MD		12/23/2016	7.875	121,259		569				175,000	08/10/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011416		SUNNYVALE	CA		12/23/2016	4.125	345,277		465				915,000	08/10/2016
100011418		LONGMONT	CO		12/23/2016	6.875	98,412		35				499,000	08/12/2025
100011419		CHAPMANSBORO	TN		12/23/2016	4.375	79,975		179				168,830	08/11/2016
100011422		SARASOTA	FL		12/23/2016	3.750	113,366		623				320,000	08/11/2016
100011424		ESCALON	CA		12/23/2016	7.500	389,197		228				490,000	08/10/2016
100011425		LAKEWOOD	CA		01/27/2017	3.250	176,566		562				340,000	08/10/2016
100011426		LITTLE ELM	TX		12/23/2016	6.375	74,078		266				235,000	08/10/2016
100011429		BLACKWOOD	NJ		12/23/2016	3.875	74,483		873				210,000	08/11/2016
100011431		CHANDLER	AZ		12/23/2016	5.000	313,951		(522)				595,000	08/10/2016
100011433		SAND LAKE	MI		01/27/2017	4.875	81,521		76				54,625	08/11/2016
100011435		OAKDALE	MN		12/23/2016	5.875	63,410		98				185,000	03/08/2022
100011437		ALTADENA	CA		12/23/2016	4.375	361,707		(144)				640,000	08/11/2016
100011438		CHAMBERSBURG	PA		12/23/2016	3.250	82,185		530				140,000	08/11/2016
100011443		CHICAGO	IL		12/23/2016	6.250	72,281		178				328,000	08/10/2016
100011445		O FALLON	MO		12/23/2016	10.125	46,176		44				120,000	08/11/2016
100011447		ELK GROVE	CA		12/23/2016	2.000	115,240		1,470				465,000	08/10/2016
100011448		OZARK	MO		12/23/2016	4.375	61,579		175				119,900	08/10/2016
100011450		HOMESTEAD	FL		12/23/2016	4.250	133,046		883				254,000	08/11/2016
100011451		VISTA	CA		12/23/2016	4.000	392,576		761				815,000	08/10/2016
100011452		CANTON	CT		12/23/2016	4.375	122,404		349				150,000	08/10/2016
100011454		HACKENSACK	NJ		12/23/2016	5.000	181,524		506				414,000	08/10/2016
100011456		RICHMOND	VA		01/27/2017	3.500	127,400		88				392,000	06/17/2024
100011458		SAN ANTONIO	TX		12/23/2016	3.375	70,521		468				190,000	08/10/2016
100011459		OAKLAND	CA		12/23/2016	3.875	267,057		1,083				413,000	08/11/2016
100011461		COLLEGE POINT	NY		12/23/2016	4.125	372,287		2,557				950,000	08/11/2016
100011464		VISALIA	CA		12/23/2016	4.125	147,485		355				230,000	08/10/2016
100011465		ESTERO	FL		12/23/2016	4.000	128,027		1,126				223,000	08/11/2016
100011466		PALM COAST	FL		12/23/2016	6.875	147,986		483				334,000	08/10/2016
100011468		LOS ANGLES	CA		12/23/2016	3.625	261,591		1,072				565,000	08/10/2016
100011470		WEST BABYLON	NY		12/23/2016	4.750	6,435		(56)				382,000	08/11/2016
100011472		AVONDALE	AZ		12/23/2016	3.250	165,916		527				340,000	08/10/2016
100011473		COLUMBIA	MD		12/23/2016	2.625	161,340		1,121				335,000	08/11/2016
100011475		SPENCERVILLE	IN		12/23/2016	14.125	24,811		56				50,341	08/10/2016
100011477		HYDE PARK	MA		12/23/2016	4.125	170,314		355				365,000	08/10/2016
100011479		RAHWAY	NJ		12/23/2016	3.875	119,422		685				260,000	08/10/2016
100011488		SARASOTA	FL		12/23/2016	4.125	122,217		548				238,000	08/10/2016
100011494		SAN DIEGO	CA		12/23/2016	4.125	266,641		561				450,000	08/10/2016
100011510		LAS VEGAS	NV		03/08/2017	4.750	189,236		2,240				155,000	09/02/2016
100011511		SARASOTA	FL		03/08/2017	4.990	269,608		2,932				405,000	09/03/2016
100011512		LITTLE EGG HARBOR TWP	NJ		03/08/2017	5.375	290,663		2,791				260,000	11/30/2016
100011513		JACKSONVILLE	FL		03/08/2017	5.500	110,620		533				139,000	09/02/2016
100011515		STAFFORD	VA		03/08/2017	4.250	262,367		3,211				360,000	09/30/2020
100011516		CHESTERTOWN	MD		03/08/2017	5.000	339,550		1,341				425,000	09/02/2016
100011517		ALBUQUERQUE	NM		03/08/2017	6.000	105,185		353				232,000	11/11/2024
100011518		TEANECK	NJ		03/08/2017	5.500	310,468		5,312				315,000	11/30/2016
100011521		LEXINGTON PARK	MD		03/08/2017	4.250	201,116		2,473				270,000	09/02/2016
100011524		ELGIN	IL		03/08/2017	4.250	129,972		937				220,000	07/31/2020
100011527		NEW PORT RICHEY	FL		03/08/2017	5.500	138,967		931				185,000	09/02/2016
100011529		COLUMBIA	SC		03/08/2017	5.500	75,448		514				124,000	09/02/2016
100011530		PROVIDENCE	RI		03/08/2017	3.375	130,753		745				185,000	12/02/2019
100011531		LAS VEGAS	NV		03/08/2017	4.125	116,542		1,420				159,000	09/02/2016
100011532		ORANGE CITY	FL		03/08/2017	4.500	132,699		2,318				75,050	09/02/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011533		WESLEY CHAPEL	FL		03/08/2017	5.000	155,242		614				218,000	11/30/2016
100011536		BATON ROUGE	LA		03/08/2017	5.000	123,795		1,351				178,000	11/30/2016
100011537		HOPELAWN	NJ		03/08/2017	6.000	198,000		2,720				260,000	07/08/2020
100011539		BALTIMORE	MD		03/08/2017	5.000	173,982		1,455				271,874	05/29/2019
100011541		RIVERVIEW	FL		03/08/2017	5.500	166,914		1,740				300,000	05/06/2023
100011542		FITCHBURG	MA		03/08/2017	4.375	104,899		385				259,000	04/04/2021
100011543		BALTIMORE	MD		03/08/2017	4.750	98,558		815				169,200	09/02/2016
100011545		EUSTIS	FL		03/08/2017	5.040	41,812		462				75,050	11/30/2016
100011550		CLERMONT	FL		03/08/2017	4.375	135,842		2,364				219,000	09/04/2016
100011553		PHILADELPHIA	PA		03/08/2017	4.125	157,048		841				200,000	09/09/2016
100011554		MERIDEN	CT		03/08/2017	5.150	88,414		692				109,000	09/07/2016
100011556		SPARKS GLENCOE	MD		03/08/2017	4.000	233,926		1,267				375,000	09/06/2016
100011557		ADDISON	IL		03/08/2017	3.875	159,227		510				207,000	09/02/2016
100011558		RIVERSIDE	CA		03/08/2017	4.500	202,905		1,130				225,000	09/02/2016
100011562		CHARLOTTE	NC		03/08/2017	4.500	121,244		426				225,000	05/08/2021
100011563		NORTH LITTLE ROCK	AR		03/08/2017	4.370	30,172		(43)				47,500	11/30/2016
100011565		BAY SHORE	NY		03/08/2017	5.000	301,701		2,190				375,000	09/01/2016
100011567		LAUDERHILL	FL		03/08/2017	4.710	96,814		1,726				160,000	06/06/2020
100011569		TAMPA	FL		03/08/2017	4.500	241,266		3,616				250,000	11/30/2016
100011570		MIAMI	FL		03/08/2017	4.990	140,675		2,568				165,000	09/03/2016
100011572		BALTIMORE	MD		03/08/2017	4.375	136,988		679				197,400	09/02/2016
100011577		LAS VEGAS	NM		03/08/2017	4.250	115,523		1,443				71,250	09/05/2016
100011583		WYNANTSKILL	NY		03/08/2017	6.000	150,660		539				164,500	09/02/2016
100011585		THONOTOSASSA	FL		03/08/2017	4.500	224,822		691				259,900	09/02/2016
100011587		MEMPHIS	TN		03/08/2017	3.875	57,646		279				57,000	09/03/2016
100011588		ANNAPOLIS	MD		03/08/2017	4.375	139,518		789				143,000	09/03/2016
100011590		ERWIN	TN		03/08/2017	3.875	44,727		775				66,405	09/03/2016
100011591		GERMANTOWN	MD		03/08/2017	4.500	247,837		1,131				255,000	09/01/2016
100011592		CENTRAL FALLS	RI		03/08/2017	5.000	170,246		1,115				305,000	10/24/2021
100011598		MORENO VALLEY	CA		03/08/2017	5.000	220,980		380				455,000	10/03/2022
100011599		SPRING HILL	FL		03/08/2017	4.125	53,794		302				42,750	11/30/2016
100011602		LUSBY	MD		03/08/2017	5.125	156,295		977				190,000	11/30/2016
100011605		LAUREL	MD		03/08/2017	4.500	278,543		822				290,000	11/30/2016
100011607		ARNOLD	MO		03/08/2017	5.875	89,025		950				114,000	11/30/2016
100011608		LEWES	DE		03/08/2017	5.000	258,675		954				289,000	11/30/2016
100011609		CORONA	CA		03/08/2017	3.250	228,039		979				349,000	09/02/2016
100011610		CHOWCHILLA	CA		03/08/2017	5.500	409,049		2,396				390,000	09/09/2016
100011611		METUCHEN	NJ		03/08/2017	4.500	230,882		1,758				270,000	09/02/2016
100011612		BELLWOOD	IL		03/08/2017	5.500	67,775		827				85,500	11/30/2016
100011613		ANSONIA	CT		03/08/2017	3.375	92,073		1,858				240,000	05/11/2021
100011614		TAMARAC	FL		03/08/2017	5.000	144,001		1,171				298,220	07/20/2018
100011615		BRANDON	FL		03/08/2017	3.375	12,874		244				149,000	09/03/2016
100011618		RANCHO CORDOVA	CA		03/08/2017	3.750	278,895		1,107				315,000	11/30/2016
100011619		YORKVILLE	IL		03/08/2017	5.030	263,010		1,319				271,000	09/02/2016
100011622		PATERSON	NJ		03/08/2017	5.000	152,289		247				195,000	09/02/2016
100011624		PLANTATION	FL		03/08/2017	2.500	324,712		2,970				520,000	09/01/2016
100011626		FAIR LAWN	NJ		03/08/2017	3.875	231,926		1,953				293,000	11/30/2016
100011627		WESTON	FL		03/08/2017	5.500	93,681		(1,525)				255,000	09/01/2016
100011628		POMPANO BEACH	FL		03/08/2017	5.500	81,489		315				100,000	11/30/2016
100011629		NEW PORT RICHEY	FL		03/08/2017	3.625	136,249		724				177,650	09/02/2016
100011632		CHICAGO	IL		03/08/2017	5.000	88,883		260				94,905	11/30/2016
100011633		BOWIE	MD		03/08/2017	5.000	204,142		1,212				280,000	11/30/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011636		N LAUDERDALE	FL		03/08/2017	6.000	108,056		206				130,000	09/02/2016
100011637		NEWARK	DE		03/08/2017	3.250	141,074		866				192,500	11/30/2016
100011638		HUDSON	FL		03/08/2017	4.500	119,528		326				173,000	11/30/2016
100011641		SPOKANE VALLEY	WA		03/08/2017	3.875	62,862		633				120,000	11/30/2016
100011649		FAYETTEVILLE	AR		03/08/2017	4.125	119,875		1,524				240,000	09/07/2016
100011650		CANYON LAKE	CA		03/08/2017	5.000	384,303		1,499				445,000	11/30/2016
100011653		NORTH BERGEN	NJ		03/08/2017	5.000	329,971		734				305,000	11/30/2016
100011654		BELLEVILLE	NJ		03/08/2017	3.500	210,561		823				300,000	11/30/2016
100011659		RIVERHEAD	NY		03/08/2017	5.000	267,470		3,061				255,000	11/30/2016
100011662		MIAMISBURG	OH		03/08/2017	5.457	165,780		473				180,000	09/02/2016
100011665		WESLEY CHAPEL	FL		03/08/2017	3.375	167,471		1,044				222,000	09/03/2016
100011666		WAYNESBORO	PA		03/08/2017	5.000	216,886		903				340,000	10/22/2021
100011667		AMITYVILLE	NY		03/08/2017	4.250	254,667		1,182				550,000	09/02/2016
100011672		TULARE	CA		03/08/2017	4.625	89,908		351				105,000	09/03/2016
100011673		LITTLE FALLS	MN		03/08/2017	4.230	96,973		(1,789)				116,000	11/30/2016
100011679		ELWOOD	IL		03/08/2017	3.000	87,203		984				145,000	09/03/2016
100011680		KISSIMMEE	FL		03/08/2017	4.750	126,057		833				172,000	09/02/2016
100011682		BOCA RATON	FL		03/08/2017	5.000	190,242		1,311				239,500	09/02/2016
100011684		HARTFORD	CT		03/08/2017	5.150	107,271		1,044				130,000	11/30/2016
100011686		SANTA FE	NM		03/08/2017	4.535	223,678		1,246				330,000	11/30/2016
100011687		TORRINGTON	WY		03/08/2017	6.000	117,017		257				125,000	11/30/2016
100011689		MASTIC BEACH	NY		03/08/2017	5.500	104,241		173				133,397	02/22/2019
100011690		HOPKINS	SC		03/08/2017	6.000	186,911		1,077				236,000	11/30/2016
100011691		SIKESTON	MO		03/08/2017	4.500	103,431		547				162,000	09/04/2016
100011693		TURNERSVILLE	NJ		03/08/2017	4.625	131,512		554				181,000	09/02/2016
100011695		LOS ANGELES	CA		03/08/2017	2.000	239,481		1,449				460,000	09/01/2016
100011697		ORLANDO	FL		03/08/2017	4.375	226,970		2,433				265,000	09/02/2016
100011700		GLENDALE	AZ		03/08/2017	4.125	62,569		591				80,750	11/30/2016
100011701		AGOURA HILLS	CA		03/08/2017	4.000	142,839		947				296,000	09/02/2016
100011702		LAKELAND	FL		03/08/2017	4.500	188,483		546				395,000	09/03/2022
100011708		FORKED RIVER	NJ		03/08/2017	5.000	137,016		599				160,000	11/30/2016
100011710		PETERSBURG	VA		03/08/2017	4.000	97,268		721				109,500	11/30/2016
100011712		HUNTINGTON STATION	NY		03/08/2017	2.000	162,741		1,639				335,000	09/02/2016
100011713		WANTAGH	NY		03/08/2017	5.000	263,072		1,355				385,000	11/30/2016
100011718		LYNNWOOD	WA		03/08/2017	4.375	247,423		2,778				345,000	09/02/2016
100011722		VINCENT	OH		03/08/2017	5.000	151,085		750				175,000	11/30/2016
100011726		MONTAUK	NY		03/08/2017	3.375	444,441		3,454				765,000	09/02/2016
100011727		GLENDALE	AZ		03/08/2017	4.000	118,289		351				160,000	11/30/2016
100011729		FALLS CHURCH	VA		03/08/2017	2.000	224,150		1,797				315,000	11/30/2016
100011730		HERNDON	VA		03/08/2017	3.250	186,414		962				270,000	09/03/2016
100011731		ROCKFORD IL	IL		03/08/2017	5.250	49,605		699				103,000	11/30/2016
100011733		SOMERVILLE	MA		03/08/2017	4.375	272,526		2,876				510,000	09/02/2016
100011734		INDIANAPOLIS	IN		03/08/2017	3.875	64,156		1,768				92,150	09/02/2016
100011735		HILLSDALE	NJ		03/08/2017	3.875	320,284		1,730				430,000	11/30/2016
100011737		FREDERICK	MD		03/08/2017	5.000	178,791		779				245,000	11/30/2016
100011740		HYDE PARK	NY		03/08/2017	3.500	185,124		1,181				245,000	09/06/2016
100011741		LEWISTON	NY		03/08/2017	3.625	73,661		832				175,000	09/03/2016
100011743		OKLAHOMA CITY	OK		03/08/2017	4.500	109,613		1,457				232,500	11/30/2016
100011746		DORAL	FL		03/08/2017	5.500	234,589		1,235				277,000	09/03/2016
100011747		KUNA	ID		03/08/2017	2.000	65,237		708				170,000	09/02/2016
100011748		JACKSONVILLE	FL		03/08/2017	3.875	395,920		1,394				625,000	09/07/2016
100011749		TOBACCOVILLE	NC		03/08/2017	4.125	68,362		314				115,000	09/04/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011750		COLUMBIA	SC		03/08/2017	3.625	90,488		1,029				238,500	09/02/2016
100011751		CLEVELAND	NY		03/08/2017	5.000	72,726		427				130,000	09/07/2016
100011753		BLOOMINGTON	CA		03/08/2017	4.125	184,631		1,053				250,000	11/30/2016
100011755		TUCSON	AZ		03/08/2017	3.000	184,794		979				233,000	09/02/2016
100011763		GREENFIELD	CA		03/08/2017	4.875	320,267		567				325,000	09/02/2016
100011773		CALHOUN	MO		03/08/2017	5.125	37,632		540				58,900	09/06/2016
100011774		BETHLEHEM	PA		03/08/2017	3.875	78,275		1,286				220,000	11/30/2016
100011778		WEST ORANGE	NJ		03/08/2017	3.375	203,704		2,767				289,000	09/02/2016
100011781		HARVEY	LA		03/08/2017	3.875	113,075		1,668				170,000	09/03/2016
100011782		ANTIOCH	IL		03/08/2017	3.500	4,285		124				102,000	09/02/2016
100011783		PLAINFIELD	IL		03/08/2017	4.500	138,334		1,283				220,000	09/01/2016
100011785		JERSEY CITY	NJ		03/08/2017	4.375	218,173		964				183,000	11/30/2016
100011788		SIMPSONVILLE	SC		03/08/2017	5.000	164,388		252				205,000	09/02/2016
100011793		HIGHLAND SPRINGS	VA		03/08/2017	4.750	68,832		191				218,000	06/10/2025
100011794		GAITHERSBURG	MD		03/08/2017	4.500	204,981		436				375,000	06/13/2022
100011795		LOGAN	OH		03/08/2017	4.000	40,937		412				75,905	09/07/2016
100011796		TEMECULA AREA	CA		03/08/2017	4.000	459,758		595				890,000	04/13/2021
100011798		BALTIMORE	MD		03/08/2017	4.500	147,408		220				160,000	11/30/2016
100011799		DANBURY	CT		03/08/2017	5.000	162,701		1,005				175,000	09/03/2016
100011803		UNIONDALE	NY		03/08/2017	4.500	258,328		424				335,000	09/02/2016
100011804		CENTRAL ISLIP	NY		03/08/2017	4.750	251,797		352				301,000	11/30/2016
100011808		MEMPHIS	TN		03/08/2017	5.000	414,929		852				386,156	09/04/2016
100011811		WINDSOR	CA		03/08/2017	4.125	350,088		1,735				667,500	09/02/2016
100011815		ANTIOCH	CA		03/08/2017	5.000	386,124		753				399,000	11/30/2016
100011818		RIVERVIEW	FL		03/08/2017	4.000	117,090		330				185,000	09/03/2016
100011820		OLDSMAR	FL		03/08/2017	4.750	168,928		202				223,000	09/02/2016
100011826		RIVERVIEW	FL		03/08/2017	4.500	240,832		687				272,000	09/03/2016
100011829		MC DONALD	PA		03/08/2017	6.000	85,750		212				120,000	09/09/2016
100011832		ALTAMONTE SPRINGS	FL		03/08/2017	5.125	58,238		237				72,200	09/03/2016
100011836		MOUNT PLEASANT	PA		03/08/2017	4.500	50,897		398				60,800	09/08/2016
100011838		SPRINGBORO	OH		03/08/2017	3.500	213,437		459				276,000	09/02/2016
100011841		CHULA VISTA	CA		03/08/2017	5.000	246,236		557				345,000	09/02/2016
100011844		BALTIMORE	MD		03/08/2017	4.500	41,821		161				30,816	02/01/2019
100011845		PORT ORCHARD	WA		03/08/2017	5.880	122,981		138				199,000	09/03/2016
100011851		LOXAHATCHEE	FL		03/08/2017	4.750	392,983		713				446,500	09/02/2016
100011852		AMELIA	OH		03/08/2017	3.625	118,737		285				159,000	09/02/2016
100011856		WOODINVILLE	WA		03/08/2017	4.500	648,631		(685)				890,000	09/02/2016
100011858		CHANTILLY	VA		03/08/2017	3.375	496,292		5,745				685,000	09/03/2016
100011860		CHICAGO	IL		03/08/2017	4.625	102,938		460				150,000	09/02/2016
100011863		ROCHESTER	NY		03/08/2017	6.000	78,929		282				115,000	09/03/2016
100011867		WESTON	FL		03/08/2017	5.000	194,628		371				355,000	09/02/2016
100011868		RICHMOND	VA		03/08/2017	5.000	99,729		(12)				139,000	09/02/2016
100011869		BROOKLYN	NY		03/08/2017	3.250	484,267		2,383				1,144,750	09/03/2016
100011870		MARRERO	LA		03/08/2017	6.000	65,877		177				105,000	11/30/2016
100011871		HAMILTON	MO		03/08/2017	5.150	52,605		124				85,500	09/06/2016
100011873		GASTONIA	NC		03/08/2017	5.500	83,503		109				129,000	09/02/2016
100011874		MOUNT HOLLY	NJ		03/08/2017	3.875	114,303		869				205,000	09/02/2016
100011876		LANDENBERG	PA		03/08/2017	3.900	305,642		1,267				402,500	09/09/2016
100011877		CAPE CORAL	FL		03/08/2017	5.000	102,194		237				124,000	09/02/2016
100011880		PAOLI	PA		03/08/2017	4.375	211,804		410				289,000	09/14/2016
100011882		CHARLOTTE	NC		03/08/2017	4.375	61,429		503				109,000	11/30/2016
100011884		DEERFIELD BEACH	FL		03/08/2017	4.125	217,502		652				320,000	09/02/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011885		NASHVILLE	MI		03/08/2017	4.375	65,840		886				112,000	09/02/2016
100011888		LOS ANGELES	CA		03/08/2017	4.710	325,955		968				395,000	11/30/2016
100011890		NEW ALBANY	IN		03/08/2017	4.625	45,464		554				85,500	11/30/2016
100011891		CHICAGO	IL		03/08/2017	5.000	139,623		373				220,000	07/09/2020
100011892		NEW BEDFORD	MA		03/08/2017	4.500	140,709		593				175,000	11/30/2016
100011896		NEW YORK	NY		03/08/2017	4.750	314,053		(209)				975,000	09/02/2016
100011900		DILLSBURG	PA		03/08/2017	6.000	115,988		171				195,000	09/08/2016
100011901		ORLANDO	FL		03/08/2017	3.375	106,624		550				149,000	09/02/2016
100011903		MOUNT AIRY	MD		03/08/2017	4.375	114,005		747				249,000	09/02/2016
100011904		ALBUQUERQUE	NM		03/08/2017	6.000	116,208		149				200,000	12/22/2021
100011905		ROSEBURG	OR		03/08/2017	5.000	133,356		307				155,000	09/03/2016
100011906		PLANT CITY	FL		03/08/2017	4.500	163,681		374				215,000	09/02/2016
100011907		WELLINGTON	OH		03/08/2017	5.000	74,585		654				133,000	09/04/2016
100011909		LAS CRUCES	NM		03/08/2017	5.000	20,487		385				58,900	11/30/2016
100011912		BRENTWOOD	TN		03/08/2017	4.250	291,581		689				330,000	09/02/2016
100011913		DALLAS	TX		03/08/2017	3.375	84,472		523				135,000	11/30/2016
100011914		JACKSONVILLE	FL		03/08/2017	5.750	97,736		417				100,000	09/03/2016
100011917		NORTH BRUNSWICK	NJ		03/08/2017	4.000	132,427		1,333				269,900	09/03/2016
100011921		AGOURA HILLS	CA		03/08/2017	4.250	874,149		3,033				1,163,750	11/30/2016
100011924		ALBUQUERQUE	NM		03/08/2017	5.375	90,944		(201)				140,000	09/03/2016
100011925		PLANT CITY	FL		03/08/2017	4.000	140,800		707				185,000	09/02/2016
100011927		RIVERSIDE	CA		03/08/2017	4.250	229,918		(91)				335,900	09/03/2016
100011928		WESTERVILLE	OH		03/08/2017	5.000	108,957		233				135,000	11/30/2016
100011929		TORRANCE	CA		03/08/2017	3.875	393,655		781				859,000	09/02/2016
100011932		MOUNT AIRY	NC		03/08/2017	5.125	46,499		521				120,000	11/30/2016
100011933		CINCINNATI	OH		03/08/2017	5.000	75,083		188				52,250	11/30/2016
100011935		SIMI VALLEY	CA		03/08/2017	3.000	295,244		1,412				555,000	09/02/2016
100011938		DAMASCUS	MD		03/08/2017	5.625	104,046		128				305,000	09/02/2016
100011941		DELTONA	FL		03/08/2017	4.000	107,609		503				135,000	11/30/2016
100011942		HONOLULU	HI		03/08/2017	3.625	550,754		2,488				1,000,000	09/30/2024
100011944		MIAMI	FL		03/08/2017	5.000	152,716		1,052				267,000	09/02/2016
100011946		MIDLOTHIAN	TX		03/08/2017	6.000	143,035		(92)				173,000	09/02/2016
100011948		YOUNTVILLE	CA		03/08/2017	4.000	243,957		499				605,000	09/02/2016
100011951		MIAMI	FL		03/08/2017	4.500	204,135		207				335,000	09/03/2016
100011952		SOUTH RICHMOND HILL	NY		03/08/2017	5.000	339,451		1,039				405,000	09/03/2016
100011954		UNION CITY	CA		03/08/2017	4.375	432,165		582				769,000	09/02/2016
100011958		PROVIDENCE	RI		03/08/2017	4.750	145,724		(7)				275,000	08/01/2020
100011966		CHARLOTTE	NC		03/08/2017	5.125	24,810		89				57,950	09/03/2016
100011967		DUNCANVILLE	TX		03/08/2017	5.000	71,056		229				143,000	09/02/2016
100011972		SAINT PETERSBURG	FL		03/08/2017	4.325	114,517		962				353,000	09/04/2016
100011974		SANTA ROSA	CA		03/08/2017	4.125	299,974		1,718				535,000	09/03/2016
100011979		MIAMI	FL		03/08/2017	5.125	136,197		691				166,250	09/02/2016
100011980		BOYNTON BEACH	FL		03/08/2017	5.500	146,180		368				310,000	09/02/2016
100011981		PHILADELPHIA	PA		03/08/2017	6.000	47,714		148				80,750	09/06/2016
100011985		GARDENA	CA		03/08/2017	5.000	270,540		407				420,000	09/03/2016
100011986		RAMSEUR	NC		03/08/2017	2.004	31,719		499				66,500	09/02/2016
100011988		PERTH AMBOY	NJ		03/08/2017	5.250	199,349		631				210,000	09/02/2016
100011990		NORCO	CA		03/08/2017	4.000	421,511		1,411				688,000	09/02/2016
100011991		ROHNERT PARK	CA		03/08/2017	4.000	391,580		888				645,000	09/02/2016
100011992		KANSAS CITY	MO		03/08/2017	3.875	55,666		351				145,000	09/03/2016
100011993		WASHINGTON	DC		03/08/2017	5.375	53,371		940				95,000	08/16/2024
100011994		HIALEAH	FL		03/08/2017	3.375	134,231		1,090				195,000	11/30/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011996		GREENSBORO	NC		03/08/2017	5.250	97,185		197				130,000	09/02/2016
100011997		TUCSON	AZ		03/08/2017	4.750	98,309		294				205,000	11/30/2016
100011998		BELMONT	OH		03/08/2017	3.500	97,548		336				91,200	09/05/2016
100011999		MCALLEN	TX		03/08/2017	5.000	95,197		127				138,200	11/30/2016
100012003		TOLEDO	OH		03/08/2017	5.000	86,265		221				120,000	11/30/2016
100012008		WEST LINN	OR		03/08/2017	2.000	295,106		1,635				330,000	09/02/2016
100012012		OAKLAND	CA		03/08/2017	3.375	331,746		1,271				819,000	11/30/2016
100012015		SAN JUAN CAPISTRANO	CA		03/08/2017	2.000	762,027		5,321				1,230,250	11/30/2016
100012018		PEMBROKE PINES	FL		03/08/2017	4.500	140,330		1,010				189,000	09/02/2016
100012020		MIAMI	FL		03/08/2017	4.375	75,281		782				155,000	09/02/2016
100012026		CARSON CITY	MI		03/08/2017	4.800	112,269		289				185,900	11/30/2016
100012027		PLANTATION	FL		03/08/2017	5.500	29,081		(321)				85,500	09/03/2016
100012029		PHILADELPHIA	PA		03/08/2017	4.250	47,607		721				200,000	09/06/2016
100012030		BRADENTON	FL		03/08/2017	4.125	99,073		446				395,000	04/10/2023
100012031		NORTHBOROUGH	MA		03/08/2017	3.375	229,605		977				555,000	09/03/2016
100012034		PERRIS	CA		03/08/2017	4.125	124,474		393				204,000	09/02/2016
100012035		VICTORVILLE	CA		03/08/2017	5.000	150,268		(42)				137,000	09/02/2016
100012039		WILMINGTON	DE		03/08/2017	5.000	77,693		185				124,000	09/09/2016
100012040		WEST NEW YORK	NJ		03/08/2017	5.000	223,744		403				380,000	09/02/2016
100012041		WASHINGTON	IL		03/08/2017	4.250	81,787		340				140,000	11/30/2016
100012042		FAIR LAWN	NJ		03/08/2017	4.375	153,533		893				342,000	09/03/2016
100012045		CLEARWATER	FL		03/08/2017	6.000	95,860		86				163,000	09/03/2016
100012048		BEAUMONT	TX		03/08/2017	4.000	59,274		239				85,500	11/30/2016
100012050		LOS ANGELES	CA		03/08/2017	4.625	233,133		1,035				345,000	09/02/2016
100012052		TERREBONNE	OR		03/08/2017	4.250	101,829		294				136,200	09/02/2016
100012053		HARVEY	LA		03/08/2017	5.000	62,776		121				135,000	09/03/2016
100012054		YONKERS	NY		03/08/2017	7.020	472,064		785				480,000	09/02/2016
100012057		MIAMI	FL		03/08/2017	5.900	120,879		105				220,000	09/02/2016
100012062		GALLATIN	TN		03/08/2017	5.125	117,589		274				225,000	09/02/2016
100012064		BROOKLYN	NY		03/08/2017	4.675	387,728		1,065				510,000	09/02/2016
100012068		BATTLE GROUND	WA		03/08/2017	3.625	472,806		4,180				660,000	09/03/2016
100012069		CORAL SPRINGS	FL		03/08/2017	5.000	161,164		220				335,000	09/02/2016
100012070		HOUSTON	TX		03/08/2017	2.000	25,439		712				118,000	09/02/2016
100012072		TAMPA	FL		03/08/2017	5.000	60,268		(240)				120,000	09/02/2016
100012073		HOUSTON	TX		03/08/2017	6.000	36,798		(103)				70,775	09/03/2016
100012074		PERRIS	CA		03/08/2017	3.250	118,504		545				185,000	09/02/2016
100012078		MIAMI	FL		03/08/2017	5.000	82,414		86				189,000	11/30/2016
100012085		DENVER	CO		03/08/2017	5.500	179,626		59				436,000	08/02/2022
100012088		SPRINGFIELD GARDENS	NY		03/08/2017	6.000	183,333		92				305,000	09/02/2016
100012089		PROVIDENCE	RI		03/08/2017	4.722	99,139		402				155,000	09/02/2016
100012091		CLEARWATER	FL		03/08/2017	4.750	98,422		247				163,000	09/03/2016
100012098		SAN DIEGO	CA		03/08/2017	4.495	139,226		1,004				390,000	09/02/2016
100012099		STATEN ISLAND	NY		03/08/2017	5.000	405,019		2,630				657,000	11/30/2016
100012105		DENVER	CO		03/08/2017	4.250	66,807		528				269,000	09/02/2016
100012106		DAVENPORT	IA		03/08/2017	4.500	33,733		165				129,000	12/04/2021
100012108		BATTLE CREEK	MI		03/08/2017	3.500	21,503		197				56,050	09/02/2016
100012110		SELMA	IN		03/08/2017	4.625	41,508		248				105,000	11/30/2016
100012114		NAMPA	ID		03/08/2017	5.500	70,596		111				125,000	09/03/2016
100012115		PORTLAND	MI		03/08/2017	4.500	64,834		733				77,900	09/02/2016
100012117		PHILADELPHIA	PA		03/08/2017	5.000	43,913		150				170,000	09/09/2016
100012120		ORLANDO	FL		03/08/2017	4.000	242,291		815				510,000	09/02/2016
100012123		WOODMERE	NY		03/08/2017	4.250	402,613		2,329				1,200,000	04/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012126		SPRING HILL	FL		03/08/2017	4.750	72,565		174				153,000	09/02/2016
100012128		TAMPA	FL		03/08/2017	5.000	81,743		164				116,000	09/02/2016
100012129		PALM BAY	FL		03/08/2017	6.000	69,062		78				135,000	11/30/2016
100012130		SCOTTSBURG	IN		03/08/2017	5.000	55,406		134				76,000	11/30/2016
100012131		CHARLOTTE	NC		03/08/2017	6.000	45,294		204				71,250	11/30/2016
100012132		WILMINGTON	DE		03/08/2017	4.500	7,000		125				77,900	11/30/2016
100012133		LYNN	MA		03/08/2017	3.500	177,092		1,886				255,000	11/30/2016
100012135		SAN PEDRO	CA		03/08/2017	5.875	138,309		4				309,000	09/02/2016
100012136		SOUTH BEND	IN		03/08/2017	4.000	14,893		165				42,750	09/02/2016
100012139		DURHAM	NC		03/08/2017	5.000	58,809		104				180,000	09/02/2016
100012140		FRESNO	CA		03/08/2017	3.625	24,645		385				105,000	09/03/2016
100012146		ORLANDO	FL		03/08/2017	4.375	186,142		455				228,000	09/02/2016
100012150		EAST BOSTON	MA		03/08/2017	4.500	287,845		624				685,000	09/03/2016
100012154		ORLANDO	FL		03/08/2017	5.750	107,061		8				171,000	09/02/2016
100012155		MORENO VALLEY	CA		03/08/2017	3.500	108,240		623				250,000	09/02/2016
100012156		MIAMI BEACH	FL		03/08/2017	3.375	395,665		1,489				1,095,350	09/02/2016
100012158		LOS ANGELES	CA		03/08/2017	4.100	235,221		435				595,000	11/30/2016
100012161		NEPTUNE	NJ		03/08/2017	5.500	153,545		484				199,000	11/30/2016
100012163		SAN JOSE	CA		03/08/2017	5.000	227,759		170				715,000	09/02/2016
100012165		EVERSON	WA		03/08/2017	4.375	105,000		369				216,000	09/02/2016
100012169		THORNTON	CO		03/08/2017	5.000	130,161		90				275,000	09/02/2016
100012171		OCEANSIDE	NY		03/08/2017	4.625	164,169		2,279				415,000	09/02/2016
100012175		WAPATO	WA		03/08/2017	5.250	106,896		198				530,000	08/27/2024
100012177		FAIRFAX	VA		03/08/2017	5.500	114,500		78				433,000	09/03/2016
100012183		ANTIOCH	CA		03/08/2017	4.500	206,793		759				439,000	09/02/2016
100012190		HOLLISWOOD	NY		03/08/2017	4.000	386,019		2,109				849,000	11/30/2016
100012193		LOS ANGELES	CA		03/08/2017	5.750	174,954		16				355,000	09/03/2016
100012205		TAMPA	FL		03/08/2017	5.000	40,793		159				250,000	10/19/2024
100012206		RIVERVIEW	FL		03/08/2017	4.375	40,941		177				105,000	11/30/2016
100012210		PHILADELPHIA	PA		03/08/2017	4.125	18,203		236				155,000	09/06/2016
100012211		MONTVILLE	NJ		03/08/2017	4.750	219,401		607				685,000	09/02/2016
100012215		LYNN	MA		03/08/2017	4.250	20,224		712				165,000	09/02/2016
100012217		SCOTTS VALLEY	CA		03/08/2017	4.375	12,548		181				475,000	11/30/2016
100012218		WILMINGTON	DE		04/28/2017	5.500	192,384		775				210,000	01/31/2017
100012220		HAINES CITY	FL		04/28/2017	7.000	90,991		958				80,750	01/31/2017
100012226		CORAL SPRINGS	FL		04/28/2017	3.500	271,528		2,815				330,000	01/31/2017
100012229		ABINGDON	MD		04/28/2017	3.625	181,048		632				225,000	01/31/2017
100012232		FORDS	NJ		04/28/2017	3.875	187,743		1,290				255,000	01/31/2017
100012238		KISSIMMEE	FL		04/28/2017	4.500	168,177		509				223,000	04/18/2020
100012240		HAMILTON	OH		04/28/2017	6.000	68,060		182				80,750	01/31/2017
100012242		MIAMI	FL		04/28/2017	4.250	133,544		285				140,000	01/31/2017
100012244		GREENWOOD	SC		04/28/2017	2.750	121,942		1,061				120,000	01/31/2017
100012245		NEPHI	UT		04/28/2017	7.199	93,967		231				85,500	01/31/2017
100012246		TAMPA	FL		04/28/2017	4.875	119,638		(46)				120,000	01/31/2017
100012252		DUNNELLON	FL		04/28/2017	5.000	39,849		271				47,500	01/31/2017
100012254		ROSELLE	NJ		04/28/2017	8.490	144,600		444				170,000	01/31/2017
100012255		FITCHBURG	MA		04/28/2017	3.000	112,893		1,446				180,000	01/31/2017
100012256		ALLENTOWN	PA		04/28/2017	8.750	85,560		157				87,129	04/24/2019
100012257		LOUISVILLE	KY		04/28/2017	6.000	149,886		834				170,000	01/31/2017
100012260		PHILADELPHIA	PA		04/28/2017	5.000	149,897		828				195,000	01/31/2017
100012262		BALTIMORE	MD		04/28/2017	6.500	69,367		85				115,000	01/31/2017
100012263		EASTON	MD		04/28/2017	5.500	141,708		263				200,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012264		STILWELL	OK		04/28/2017	5.000	38,849		352				52,250	01/31/2017
100012266		CASCO	ME		04/28/2017	6.500	117,538		261				160,000	01/31/2017
100012267		PORT SAINT LUCIE	FL		04/28/2017	4.000	158,703		381				275,000	08/27/2021
100012270		LAKELAND	FL		04/28/2017	5.000	114,158		1,122				115,000	01/31/2017
100012271		PLANTATION	FL		04/28/2017	4.750	202,351		2				220,000	01/31/2017
100012274		WINTER HAVEN	FL		04/28/2017	5.500	76,617		23				120,000	01/31/2017
100012280		RIO RANCHO	NM		04/28/2017	4.190	85,248		254				110,000	01/31/2017
100012281		VERO BEACH	FL		04/28/2017	6.000	88,621		937				120,000	01/31/2017
100012282		WATERBURY	CT		04/28/2017	2.250	121,082		1,165				155,000	08/03/2020
100012287		BELCHERTOWN	MA		04/28/2017	5.250	253,416		1,269				450,000	04/01/2023
100012289		WINSTON-SALEM	NC		04/28/2017	4.250	54,407		254				85,500	01/31/2017
100012291		YUBA CITY	CA		04/28/2017	3.250	165,011		427				210,000	01/31/2017
100012294		LOVES PARK	IL		04/28/2017	4.250	66,259		286				76,000	01/31/2017
100012295		WINDSOR	PA		04/28/2017	4.000	179,819		886				190,000	01/31/2017
100012296		CHICAGO	IL		04/28/2017	9.780	123,642		279				205,000	02/14/2025
100012297		HAMMOND	IN		04/28/2017	4.000	67,702		635				76,000	01/31/2017
100012299		WESLACO	TX		04/28/2017	4.521	95,931		305				130,000	01/31/2017
100012301		BRISTOW	VA		04/28/2017	6.625	277,566		1,315				540,000	01/31/2017
100012305		CHICAGO	IL		04/28/2017	3.750	144,062		932				230,000	01/31/2017
100012309		ORLANDO	FL		04/28/2017	5.500	126,315		291				180,000	01/31/2017
100012317		NORFOLK CITY	VA		04/28/2017	5.750	69,007		415				66,500	01/31/2017
100012319		RALEIGH	NC		04/28/2017	5.000	148,621		1,028				250,000	01/31/2017
100012323		LANGLOIS	OR		04/28/2017	7.000	169,282		(610)				145,000	01/31/2017
100012324		NEW ALBANY	PA		04/28/2017	6.750	38,965		131				91,457	02/01/2019
100012325		CARSON	CA		04/28/2017	3.625	279,575		795				400,000	01/31/2017
100012326		TINLEY PARK	IL		04/28/2017	6.000	477,861		100				410,000	09/20/2021
100012330		DU QUOIN	IL		04/28/2017	6.750	38,271						49,000	08/15/2024
100012337		LAKE WORTH	FL		04/28/2017	5.875	105,268		171				110,000	01/31/2017
100012338		WAKE FOREST	NC		04/28/2017	4.500	98,706		398				145,000	01/31/2017
100012342		WORCESTER	MA		04/28/2017	4.000	82,102		336				189,900	02/05/2023
100012345		SKOKIE	IL		04/28/2017	4.750	781,386		2,876				800,000	01/31/2017
100012348		SANTA CLARITA	CA		04/28/2017	4.375	367,096		399				550,000	01/31/2017
100012350		STATEN ISLAND	NY		04/28/2017	4.570	268,390		2,113				370,000	01/31/2017
100012352		LARGO	FL		04/28/2017	3.875	73,369		457				190,000	01/31/2017
100012353		CYPRESS	CA		04/28/2017	4.750	302,852		(42)				460,000	01/31/2017
100012354		BROOKSVILLE	FL		04/28/2017	6.875	80,804		79				84,550	02/12/2017
100012358		NORFOLK	VA		04/28/2017	6.000	176,084		446				190,000	08/10/2017
100012362		GREENWOOD	LA		04/28/2017	6.550	42,866		261				110,000	01/31/2017
100012365		PHILADELPHIA	PA		04/28/2017	4.000	101,931		559				290,000	04/12/2023
100012366		PELL CITY	AL		04/28/2017	5.625	51,385		38				76,000	01/31/2017
100012371		JOLIET	IL		04/28/2017	4.750	175,375		365				250,000	01/31/2017
100012373		FLUSHING	NY		04/28/2017	6.000	493,383		1,446				850,000	04/27/2024
100012375		CHESAPEAKE	VA		04/28/2017	3.000	119,544		844				150,000	01/31/2017
100012384		BRIDGETON	MO		04/28/2017	4.100	67,350		345				85,500	01/31/2017
100012386		VIRGINIA BEACH	VA		04/28/2017	5.000	119,357		101				138,000	01/31/2017
100012387		SLIDELL	LA		04/28/2017	3.000	93,337		981				170,000	01/31/2017
100012392		HOMESTEAD	FL		04/28/2017	5.000	89,933		141				150,000	01/31/2017
100012395		NAPERVILLE	IL		04/28/2017	3.263	298,278		3,096				540,000	01/31/2017
100012397		DERWOOD	MD		04/28/2017	3.000	278,847		1,987				500,000	01/31/2017
100012398		NORTH AUGUSTA	SC		04/28/2017	4.125	330,706		208				300,000	01/31/2017
100012399		BOLINGBROOK	IL		04/28/2017	5.500	149,875		227				180,000	01/31/2017
100012400		BEDFORD	PA		04/28/2017	9.750	113,872		449				120,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012402		SYCAMORE	IL		04/28/2017	3.001	44,691		362				90,250	01/31/2017
100012406		HOWELL	MI		04/28/2017	3.625	32,343		140				150,000	01/31/2017
100012408		RICHMOND	VA		04/28/2017	3.000	79,311		713				160,000	01/31/2017
100012411		FRANKLIN	NC		04/28/2017	5.000	155,753		27				176,000	08/20/2020
100012412		ORLANDO	FL		04/28/2017	5.500	96,545		463				125,000	01/31/2017
100012413		PARKER	CO		04/28/2017	4.375	451,708		726				650,000	01/31/2017
100012414		ADAMS	MA		04/28/2017	3.375	94,430		432				165,000	01/31/2017
100012415		PEKIN	IL		04/28/2017	3.000	69,904		650				125,000	01/31/2017
100012420		ROMULUS	MI		04/28/2017	6.000	57,163		84				80,750	01/31/2017
100012423		THOMASVILLE	NC		04/28/2017	3.250	49,171		(90)				254,000	11/23/2024
100012425		NORTH LAS VEGAS	NV		04/28/2017	6.000	58,211		137				66,500	01/31/2017
100012426		INDIANAPOLIS	IN		04/28/2017	6.875	32,138		98				76,000	01/31/2017
100012427		CHARLOTTE	NC		04/28/2017	4.250	154,982		300				250,000	01/31/2017
100012429		CHIPLEY	FL		04/28/2017	6.000	34,747		326				71,250	01/31/2017
100012432		CINCINNATI	OH		04/28/2017	6.098	67,940		258				76,000	01/31/2017
100012433		CARTERET	NJ		04/28/2017	4.250	130,748		367				320,000	01/31/2017
100012436		CHINO	CA		04/28/2017	4.000	190,981		660				415,000	01/31/2017
100012437		PHILADELPHIA	PA		04/28/2017	5.250	65,553		97				47,500	01/31/2017
100012438		MIAMI	FL		04/28/2017	5.000	79,223		(229)				140,000	01/31/2017
100012439		LOUISVILLE	KY		04/28/2017	3.875	70,848		197				115,000	01/31/2017
100012441		SANTA MARIA	CA		04/28/2017	3.775	204,182		806				375,000	01/31/2017
100012442		HAWTHORNE	CA		04/28/2017	4.750	281,020		(393)				520,000	01/31/2017
100012443		ORLANDO	FL		04/28/2017	5.375	251,680		77				330,000	01/31/2017
100012452		DESOTO	TX		04/28/2017	6.125	61,691		(67)				170,000	01/31/2017
100012454		APOPKA	FL		04/28/2017	4.120	96,130		562				185,000	01/31/2017
100012455		GRAND TERRACE	CA		04/28/2017	4.000	272,713		50				340,000	01/31/2017
100012458		REIDSVILLE	NC		04/28/2017	6.875	59,078		4				85,500	01/31/2017
100012461		PARKVILLE	MO		04/28/2017	5.120	103,110		144				145,000	01/31/2017
100012471		ARRINGTON	TN		04/28/2017	6.000	413,178		(1,282)				450,000	01/31/2017
100012472		SONOMA	CA		04/28/2017	3.032	277,097		1,746				475,000	01/31/2017
100012473		OLGA	WA		04/28/2017	4.625	173,716		50				285,000	01/31/2017
100012475		HOUSTON	TX		04/28/2017	4.250	154,084		686				260,000	01/31/2017
100012478		BENSON	AZ		04/28/2017	7.750	40,332		176				85,500	01/31/2017
100012482		SAINT LOUIS	MO		04/28/2017	3.000	64,720		589				82,650	05/08/2021
100012485		LYNCHBURG	OH		04/28/2017	5.375	61,218		185				85,500	01/31/2017
100012491		SHORELINE	WA		04/28/2017	5.250	136,724		16				310,000	01/31/2017
100012492		MIAMI	FL		04/28/2017	5.000	380,917		(35)				600,000	01/31/2017
100012493		ERIE	PA		04/28/2017	6.875	26,289		(15)				70,000	04/11/2023
100012495		BROOKVILLE	OH		04/28/2017	5.375	74,648		59				200,000	01/31/2017
100012499		BALDWIN	NY		04/28/2017	3.000	228,854		1,882				350,000	01/31/2017
100012502		BROOKLYN	NY		04/28/2017	3.500	709,899		3,437				1,995,000	01/31/2017
100012504		SOUTHFIELD	MI		04/28/2017	3.000	23,320		338				115,000	01/31/2017
100012505		ALTAMONTE SPRINGS	FL		04/28/2017	3.500	68,538		492				220,000	01/31/2017
100012506		LAKE WORTH	FL		04/28/2017	4.250	107,045		813				275,000	01/31/2017
100012507		SAN DIEGO	CA		04/28/2017	3.990	177,877		335				410,000	01/31/2017
100012512		LYNWOOD	IL		04/28/2017	3.076	22,488		187				47,500	08/03/2020
100012520		SELMER	TN		04/28/2017	6.716	37,406		(42)				61,750	01/31/2017
100012521		LOUISVILLE	KY		04/28/2017	3.000	58,593		457				80,900	11/10/2015
100012527		HOUSTON	TX		04/28/2017	3.000	52,058		396				170,000	01/31/2017
100012528		WARREN	MI		04/28/2017	3.000	38,689		348				135,000	01/31/2017
100012533		NEWARK	NJ		04/28/2017	6.125	45,019		(17)				150,000	01/31/2017
100012537		MIAMI	FL		04/28/2017	3.071	95,273		775				250,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012544		BOLIVAR	TN		04/28/2017	4.260	20,967		74				23,750	01/31/2017
100012550		FORT GRATIOT	MI		04/28/2017	4.000	68,487		205				195,000	01/31/2017
100012553		FERNANDINA BEACH	FL		04/28/2017	3.660	137,299		1,180				280,000	01/31/2017
100012556		LOS BANOS	CA		04/28/2017	3.076	60,824		492				220,000	01/31/2017
100012558		MIAMI	FL		04/28/2017	3.350	32,393		199				190,000	01/31/2017
100012560		NORTH LAUDERDALE	FL		04/28/2017	5.002	32,405		127				135,000	01/31/2017
100012561		SAN JOSE	CA		04/28/2017	3.730	82,971		210				600,000	01/31/2017
100012584		PEMBROKE PINES	FL		05/25/2017	5.000	83,355		217				230,000	01/31/2017
100012587		ANTIOCH	CA		05/25/2017	4.375	226,447		(35)				305,000	01/31/2017
100012593		COMPTON	CA		05/25/2017	5.000	295,167		(341)				340,000	01/31/2017
100012597		ROCHESTER HILLS	MI		05/25/2017	5.125	242,843		(346)				432,000	01/31/2017
100012598		SAINT PETERSBURG	FL		05/25/2017	5.000	126,229		15				332,000	10/19/2023
100012601		SPRING HILL	FL		05/25/2017	5.000	191,323		(86)				160,000	01/31/2017
100012602		LAS VEGAS	NV		05/25/2017	5.000	77,292		(1,319)				168,000	01/31/2017
100012608		MASTIC	NY		05/25/2017	4.250	266,960		496				298,700	01/31/2017
100012609		LONG BEACH	CA		05/25/2017	5.000	331,457		(675)				368,000	01/31/2017
100012611		UPPER MARLBORO	MD		05/25/2017	4.000	218,869		722				216,000	01/31/2017
100012613		EVERETT	WA		05/25/2017	4.875	229,728		7				339,950	01/31/2017
100012614		COCONUT CREEK	FL		05/25/2017	4.750	154,086		(439)				262,000	01/31/2017
100012615		SHIRLEY	NY		05/25/2017	4.000	261,957		828				300,000	01/31/2017
100012620		WASHINGTON	DC		05/25/2017	4.625	188,946		(33)				273,000	06/11/2019
100012623		PEMBROKE PINES	FL		05/25/2017	4.500	282,525		(346)				425,000	01/31/2017
100012625		CLEARWATER	FL		05/25/2017	4.500	210,936		190				230,000	01/31/2017
100012626		JUPITER	FL		05/25/2017	4.625	177,796		259				215,000	10/06/2020
100012627		BELLFLOWER	CA		05/25/2017	4.875	298,022		(301)				410,000	01/31/2017
100012628		WINTER PARK	FL		05/25/2017	4.125	190,655		391				215,000	01/31/2017
100012629		FONTANA	CA		05/25/2017	5.000	258,971		(1,003)				400,000	01/31/2017
100012630		CHICAGO	IL		05/25/2017	5.000	148,755		(386)				220,000	04/08/2022
100012631		HIALEAH	FL		05/25/2017	4.625	106,783		(101)				125,000	01/31/2017
100012633		HIALEAH	FL		05/25/2017	4.875	61,024		1,346				165,000	01/31/2017
100012634		ROMEOVILLE	IL		05/25/2017	4.750	92,644		(120)				132,000	01/31/2017
100012636		PEMBROKE PINES	FL		05/25/2017	5.000	167,845		(559)				325,000	01/31/2017
100012637		ORLANDO	FL		05/25/2017	4.750	166,543		267				275,000	01/31/2017
100012638		ARLETA	CA		05/25/2017	5.000	267,021		(383)				450,000	01/31/2017
100012639		BAKERSFIELD	CA		05/25/2017	4.625	121,929		222				139,000	01/31/2017
100012642		LONGWOOD	FL		05/25/2017	4.125	186,786		355				215,000	01/31/2017
100012643		FRESNO	CA		05/25/2017	4.750	117,547		(192)				150,000	01/31/2017
100012644		MIAMI	FL		05/25/2017	4.625	127,235		100				200,000	01/27/2022
100012645		SAN JOSE	CA		05/25/2017	4.625	325,399		(570)				615,000	01/31/2017
100012647		CHICAGO	IL		05/25/2017	4.750	124,057		(355)				138,000	01/31/2017
100012648		SPRING HILL	FL		05/25/2017	4.625	78,884		(44)				85,500	01/31/2017
100012649		MIAMI	FL		05/25/2017	4.750	173,503		(344)				230,000	01/31/2017
100012651		STERLING HEIGHTS	MI		05/25/2017	4.500	39,812		(19)				147,000	01/31/2017
100012653		HOLLYWOOD	FL		05/25/2017	4.000	277,422		697				358,000	01/31/2017
100012654		BRIDGEPORT	CT		05/25/2017	5.000	127,206		1,396				175,000	01/31/2017
100012655		TAVARES	FL		05/25/2017	5.125	134,790		278				167,000	01/31/2017
100012656		BELTSVILLE	MD		05/25/2017	5.000	203,971		344				285,000	01/31/2017
100012657		WEST PALM BEACH	FL		05/25/2017	4.000	108,774		106				135,000	01/31/2017
100012658		LOMPOC	CA		05/25/2017	4.250	289,823		147				305,000	01/31/2017
100012659		TOWNSHIP HILLSIDE	NJ		05/25/2017	4.625	175,949		326				202,000	01/31/2017
100012662		SILVER SPRING	MD		05/25/2017	4.000	191,947		341				215,000	01/31/2017
100012663		DISTRICT HEIGHTS	MD		05/25/2017	4.000	95,635		148				84,550	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012664		JACKSONVILLE	FL		05/25/2017	4.000	101,361		173				125,000	01/31/2017
100012665		LAS VEGAS	NV		05/25/2017	4.000	171,623		192				210,000	01/31/2017
100012666		PUNTA GORDA	FL		05/25/2017	4.625	142,568		88				178,000	01/31/2017
100012667		GARDEN CITY	MI		05/25/2017	4.625	107,034		(35)				104,000	01/31/2017
100012668		WINTER GARDEN	FL		05/25/2017	4.625	59,978		156				71,250	01/31/2017
100012670		MORENO VALLEY	CA		05/25/2017	4.625	263,186		172				287,000	01/31/2017
100012673		SKOKIE	IL		05/25/2017	4.125	172,942		558				180,000	01/31/2017
100012674		MIAMI	FL		05/25/2017	4.000	213,917		124				245,000	01/31/2017
100012675		TUCSON	AZ		05/25/2017	4.000	80,755		105				89,300	01/31/2017
100012676		ORLANDO	FL		05/25/2017	4.000	113,970		140				129,900	01/31/2017
100012677		JACKSONVILLE	FL		05/25/2017	4.250	102,532		16				121,000	01/31/2017
100012678		LA QUINTA	CA		05/25/2017	4.250	292,753		106				352,000	01/31/2017
100012680		RENO	NV		05/25/2017	4.000	193,854		226				235,000	01/31/2017
100012684		FORT MYERS	FL		05/25/2017	4.625	116,836		151				150,000	01/31/2017
100012685		HAZEL PARK	MI		05/25/2017	4.250	67,814		91				72,200	01/31/2017
100012688		OCALA	FL		05/25/2017	4.250	114,938		110				130,000	01/31/2017
100012689		CAPE CORAL	FL		05/25/2017	4.000	155,428		53				190,000	01/31/2017
100012690		LANSING	MI		05/25/2017	4.000	73,878		208				81,700	01/31/2017
100012692		MARICOPA	AZ		05/25/2017	4.250	154,357		241				148,500	01/31/2017
100012697		LOS BANOS	CA		05/25/2017	4.625	277,921		(86)				272,000	01/31/2017
100012699		TOWNSHIP OF WINSLOW	NJ		05/25/2017	4.625	99,587		(1,004)				150,000	01/31/2017
100012700		SAN BERNARDINO	CA		05/25/2017	4.625	168,820		(47)				195,000	01/31/2017
100012701		HENDERSON	NV		05/25/2017	4.625	102,866		189				126,000	01/31/2017
100012705		OCEAN CITY	MD		05/25/2017	4.625	252,217		506				290,000	01/31/2017
100012706		AUBURN	WA		05/25/2017	4.625	284,256		(50)				250,000	01/31/2017
100012708		NORTH LAS VEGAS	NV		05/25/2017	4.250	99,131		111				125,000	01/31/2017
100012709		BIG BEAR CITY	CA		05/25/2017	4.000	243,048		453				245,000	01/31/2017
100012710		SONORA	CA		05/25/2017	4.625	214,315		(119)				212,000	01/31/2017
100012712		MODESTO	CA		05/25/2017	4.000	127,724		177				120,000	01/31/2017
100012713		HOLIDAY	FL		05/25/2017	4.625	59,426		16				66,500	01/31/2017
100012715		WEST PALM BEACH	FL		05/25/2017	4.625	131,888		(405)				170,000	01/31/2017
100012716		MIAMI GARDENS	FL		05/25/2017	4.000	124,001		140				140,000	01/31/2017
100012717		EATONVILLE	WA		05/25/2017	4.000	281,998		(60)				330,000	01/31/2017
100012718		PINE MOUNTAIN CLUB	CA		05/25/2017	4.625	230,632		289				195,000	01/31/2017
100012720		TAMPA	FL		05/25/2017	4.625	183,247		(249)				280,000	11/16/2020
100012721		ORLANDO	FL		05/25/2017	4.250	251,728		432				305,000	01/31/2017
100012723		PEORIA	AZ		05/25/2017	4.625	267,683		(209)				307,890	01/31/2017
100012724		PALOS HILLS	IL		05/25/2017	4.625	271,976		(60)				278,000	03/18/2021
100012726		SAN BERNARDINO	CA		05/25/2017	4.250	270,137		259				290,000	01/31/2017
100012727		STOCKTON	CA		05/25/2017	4.000	187,003		62				180,000	01/31/2017
100012729		NORTH HILLS	CA		05/25/2017	4.625	221,097		(258)				237,000	01/31/2017
100012731		RIVIERA BEACH	FL		05/25/2017	4.250	312,352		253				380,000	01/31/2017
100012732		BAKERSFIELD	CA		05/25/2017	4.625	152,922		(9)				287,000	01/10/2025
100012735		APOPKA	FL		05/25/2017	4.625	118,224		134				145,900	01/31/2017
100012737		SPRING HILL	FL		05/25/2017	4.625	118,029		(337)				151,000	01/31/2017
100012738		TAMARAC	FL		05/25/2017	4.000	73,810		98				90,250	01/31/2017
100012739		FRESNO	CA		05/25/2017	4.000	159,541		165				175,000	01/31/2017
100012740		PITTSBURG	CA		05/25/2017	4.250	241,478		(4)				285,000	01/31/2017
100012741		BAKERSFIELD	CA		05/25/2017	4.000	154,796		348				178,000	01/31/2017
100012742		CENTRAL ISLIP	NY		05/25/2017	4.625	181,869		544				255,000	02/07/2019
100012744		SACRAMENTO	CA		05/25/2017	4.625	104,631		(336)				123,000	01/31/2017
100012745		PALM HARBOR	FL		05/25/2017	4.500	61,565		78				73,150	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012747		LAVEEN	AZ		05/25/2017	4.250	142,801		(349)				190,000	01/31/2017
100012748		LAS VEGAS	NV		05/25/2017	4.000	235,570		575				275,000	01/31/2017
100012752		MELROSE PARK	IL		05/25/2017	4.000	85,765		28				85,500	01/31/2017
100012756		FRESNO	CA		05/25/2017	4.250	159,512		104				175,000	01/31/2017
100012759		YUMA	AZ		05/25/2017	4.000	96,799		195				115,000	01/31/2017
100012760		GURNEE	IL		05/25/2017	4.500	126,077		92				130,000	01/31/2017
100012764		REYNOLDSBURG	OH		05/25/2017	4.000	130,569		466				130,000	01/31/2017
100012765		NORTH BEACH	MD		05/25/2017	4.000	213,101		343				225,000	01/31/2017
100012766		MODESTO	CA		05/25/2017	4.625	155,772		(432)				190,000	01/31/2017
100012769		FRESNO	CA		05/25/2017	5.000	80,798		78				124,000	01/31/2017
100012771		LAS VEGAS	NV		05/25/2017	4.625	84,795		120				120,000	01/31/2017
100012775		ORLANDO	FL		05/25/2017	4.875	136,227		(467)				240,000	01/31/2017
100012776		MIAMI	FL		05/25/2017	4.750	209,090		(252)				362,000	01/31/2017
100012777		AZUSA	CA		05/25/2017	5.000	221,671		652				430,000	01/31/2017
100012783		COMPTON	CA		05/25/2017	5.000	228,471		138				400,000	01/31/2017
100012784		TAMPA	FL		05/25/2017	5.000	136,566		201				145,000	01/31/2017
100012785		SOUTH GATE	CA		05/25/2017	4.500	258,225		830				420,000	01/31/2017
100012788		W PALM BEACH	FL		05/25/2017	5.000	139,164		(666)				297,000	01/31/2017
100012795		MIAMI	FL		05/25/2017	4.500	314,030		(478)				445,000	01/31/2017
100012796		HIALEAH	FL		05/25/2017	5.000	183,986		1				264,000	01/31/2017
100012797		SANTA ANA	CA		05/25/2017	5.000	153,811		(218)				275,000	01/31/2017
100012800		MINNEAPOLIS	MN		05/25/2017	5.000	134,769		(229)				206,000	01/31/2017
100012801		CITRUS HEIGHTS	CA		05/25/2017	5.125	126,945		903				248,000	01/31/2017
100012802		SEBRING	FL		05/25/2017	4.625	114,560		(20)				131,000	10/26/2017
100012803		JAMAICA	NY		05/25/2017	4.000	401,767		306				913,000	04/16/2025
100012807		FRUITLAND PARK	FL		05/25/2017	3.875	210,379		734				255,000	01/31/2017
100012809		APPLE VALLEY	CA		05/25/2017	4.750	156,546		(281)				178,000	01/31/2017
100012815		LOS ANGELES	CA		05/25/2017	4.750	233,645		(475)				309,000	01/31/2017
100012817		LOS ANGELES	CA		05/25/2017	4.875	260,478		(601)				450,000	01/31/2017
100012818		GIBSONTON	FL		05/25/2017	4.125	127,501		220				125,000	01/31/2017
100012819		ORLANDO	FL		05/25/2017	4.750	55,035		608				200,000	01/31/2017
100012822		NORTHBRIDGE	MA		05/25/2017	5.000	135,072		(384)				210,000	01/31/2017
100012823		OCALA	FL		05/25/2017	4.625	118,692		(108)				140,000	01/31/2017
100012824		BEAUMONT	CA		05/25/2017	5.000	110,485		100				225,000	01/31/2017
100012825		SAN BERNARDINO	CA		05/25/2017	5.250	141,749		963				274,000	10/14/2019
100012828		PALMDALE	CA		05/25/2017	4.875	128,916		219				224,000	01/31/2017
100012829		LANCASTER	CA		05/25/2017	5.000	49,891		106				165,000	01/31/2017
100012830		PHOENIX	AZ		05/25/2017	5.125	80,790		392				150,000	01/31/2017
100012832		PERRIS	CA		05/25/2017	5.125	26,575		198				275,000	01/31/2017
100012834		MIAMI	FL		05/25/2017	4.750	184,322		(289)				339,000	01/31/2017
100012835		CHICAGO	IL		05/25/2017	4.500	266,889		387				332,000	04/11/2023
100012836		GARNERVILLE	NY		05/25/2017	4.625	244,426		565				319,000	04/09/2020
100012837		ROYAL OAK	MI		05/25/2017	4.875	175,260		207				350,000	01/31/2017
100012838		SALINAS	CA		05/25/2017	4.750	191,624		2				325,000	01/31/2017
100012842		HOUSTON	TX		05/25/2017	5.250	48,274		34				183,000	01/31/2017
100012845		FOWLERVILLE	MI		05/25/2017	4.750	90,562		(283)				199,000	01/31/2017
100012847		SUMPTER TOWNSHIP	MI		05/25/2017	4.750	96,475		110				92,150	01/31/2017
100012848		HIALEAH	FL		05/25/2017	4.750	106,666		35				270,000	01/31/2017
100012849		YUBA CITY	CA		05/25/2017	4.875	136,210		(235)				225,000	01/31/2017
100012850		PALMDALE	CA		05/25/2017	4.750	188,885		(547)				340,000	01/31/2017
100012852		HENDERSON	NV		05/25/2017	5.000	220,560		(618)				310,000	01/31/2017
100012854		ORLANDO	FL		05/25/2017	5.125	58,010		(330)				85,500	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012855		SARASOTA	FL		05/25/2017	4.750	197,171		(327)				380,000	01/31/2017
100012859		ELK GROVE	CA		05/25/2017	4.875	213,177		(671)				375,000	01/31/2017
100012862		FILLMORE	CA		05/25/2017	5.125	235,686		(754)				525,000	01/31/2017
100012864		LAS VEGAS	NV		05/25/2017	5.000	125,499		282				111,000	01/31/2017
100012865		FT WALTON BEACH	FL		05/25/2017	4.625	148,921		128				170,000	01/31/2017
100012868		LYNWOOD	CA		05/25/2017	5.000	158,285		(46)				390,000	01/31/2017
100012869		SAINT PETERSBURG	FL		05/25/2017	4.750	15,939		(271)				128,000	01/31/2017
100012874		ORLANDO	FL		05/25/2017	4.875	193,076		(676)				250,000	01/31/2017
100012875		PUNTA GORDA	FL		05/25/2017	5.125	140,660		60				178,000	01/31/2017
100012876		MIRAMAR	FL		05/25/2017	5.000	43,668		(68)				129,000	01/31/2017
100012877		SAN DIEGO	CA		05/25/2017	5.000	16,657		(167)				290,000	01/31/2017
100012878		WATERFORD	CA		05/25/2017	5.000	152,969		1,396				210,000	01/31/2017
100012879		SUNRISE	FL		05/25/2017	4.625	60,610		49				52,250	01/31/2017
100012880		CHICAGO	IL		05/25/2017	4.625	185,780		(224)				240,000	01/31/2017
100012885		LAS VEGAS	NV		05/25/2017	4.000	246,241		495				310,000	01/31/2017
100012887		LAS VEGAS	NV		05/25/2017	5.000	154,043		392				179,000	01/31/2017
100012888		FORT MYERS	FL		05/25/2017	4.625	187,570						223,900	01/31/2017
100012890		PERRIS	CA		05/25/2017	5.000	201,875		320				305,000	01/31/2017
100012891		HOLLYWOOD	FL		05/25/2017	4.625	69,357		105				85,500	01/31/2017
100012892		MESA	AZ		05/25/2017	4.750	39,753		(186)				217,000	01/31/2017
100012896		MARCO ISLAND	FL		05/25/2017	4.250	282,704		122				315,500	03/05/2018
100012898		HOLLISTER	CA		05/25/2017	5.125	271,225		(703)				469,000	01/31/2017
100012899		ROYAL PALM BEACH	FL		05/25/2017	4.000	155,986		368				173,000	01/31/2017
100012905		WOODLAND	CA		05/25/2017	5.000	215,098		(588)				360,000	01/31/2017
100012909		MESQUITE	TX		05/25/2017	4.750	27,019		290				80,750	01/31/2017
100012911		MANTECA	CA		05/25/2017	4.750	15,873		199				310,000	01/31/2017
100012912		VICTORVILLE	CA		05/25/2017	4.625	145,698		(53)				175,000	01/31/2017
100012914		JACKSONVILLE	FL		05/25/2017	4.750	128,909		899				380,000	01/31/2017
100012915		NAPLES	FL		05/25/2017	4.250	189,643		94				229,500	01/31/2017
100012916		SANTA ROSA	CA		05/25/2017	5.125	291,947		1,334				480,000	01/31/2017
100012917		OCALA	FL		05/25/2017	4.750	103,299		207				107,000	01/31/2017
100012918		POMPANO BEACH	FL		05/25/2017	3.750	185,145		1,060				200,000	01/31/2017
100012920		LAND OF LAKES	FL		05/25/2017	4.000	312,859		215				376,000	01/31/2017
100012923		CONCORD	CA		05/25/2017	5.000	231,930		242				355,000	01/31/2017
100012927		TAMPA	FL		05/25/2017	5.000	84,705		(94)				138,000	01/31/2017
100012930		HESPERIA	CA		05/25/2017	4.625	124,714		(452)				305,000	08/16/2022
100012935		ORLANDO	FL		05/25/2017	5.000	122,400		(431)				215,000	01/31/2017
100012938		MORENO VALLEY	CA		05/25/2017	5.000	271,569		(277)				360,000	01/31/2017
100012939		OAK HILLS	CA		05/25/2017	5.000	218,013		101				365,000	01/31/2017
100012942		PORT ORANGE	FL		05/25/2017	5.000	66,432		79				67,450	01/31/2017
100012943		PALM COAST	FL		05/25/2017	4.000	142,481		328				183,000	01/31/2017
100012946		LAKE WORTH	FL		05/25/2017	5.000	153,440		(203)				260,000	01/31/2017
100012948		LAUDERHILL	FL		05/25/2017	4.875	99,966		187				85,500	01/31/2017
100012950		MORENO VALLEY	CA		05/25/2017	4.375	225,942		46				255,000	01/31/2017
100012951		CLERMONT	FL		05/25/2017	4.250	243,426		273				471,900	04/18/2023
100012955		PRINCETON	MN		05/25/2017	4.750	95,597		(256)				152,000	01/31/2017
100012956		KAILAU-KONA	HI		05/25/2017	4.625	309,059		(122)				385,000	02/12/2018
100012957		GAITHERSBURG	MD		05/25/2017	4.625	328,461		110				465,000	05/04/2023
100012960		LAMONT	CA		05/25/2017	4.625	131,093		448				135,000	01/31/2017
100012963		PHOENIX	AZ		05/25/2017	4.625	141,199		29				170,000	01/31/2017
100012965		BOWIE	MD		05/25/2017	5.000	279,317		(169)				505,000	11/30/2022
100012966		PALMDALE	CA		05/25/2017	5.000	222,322		(936)				273,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012970		HIALEAH	FL		05/25/2017	5.000	156,495		1,821				240,000	01/31/2017
100012971		MIAMI	FL		05/25/2017	4.625	80,724		3				73,150	01/31/2017
100012972		LAS VEGAS	NV		05/25/2017	4.000	132,115		123				135,000	01/31/2017
100012973		MORENO VALLEY	CA		05/25/2017	4.750	230,238		158				275,000	01/31/2017
100012974		PERRIS	CA		05/25/2017	4.750	203,216		640				422,000	01/31/2017
100012976		AREA OF CORONA	CA		05/25/2017	4.875	233,741		(153)				350,000	01/31/2017
100012977		DORCHESTER	MA		05/25/2017	5.000	82,460		53				290,000	01/31/2017
100012981		QUEEN CREEK	AZ		05/25/2017	5.000	236,875		(400)				335,000	01/31/2017
100012982		ORLANDO	FL		05/25/2017	4.125	139,289		264				142,000	01/31/2017
100012986		SARASOTA	FL		05/25/2017	3.875	134,831		845				180,000	01/31/2017
100012988		HOLLYWOOD	FL		05/25/2017	4.250	152,035		278				169,000	01/31/2017
100012989		LONG BEACH	CA		05/25/2017	4.000	310,164		(251)				335,000	01/31/2017
100012990		MIAMI	FL		05/25/2017	4.625	279,169		(303)				330,000	01/31/2017
100012991		CHICAGO	IL		05/25/2017	4.250	149,589		65				195,000	01/31/2017
100012992		PHOENIX	AZ		05/25/2017	5.000	111,369		(55)				202,000	01/31/2017
100012997		WINTER SPRINGS	FL		05/25/2017	4.000	161,868		115				195,000	01/31/2017
100013001		REDDING	CA		05/25/2017	4.250	126,957		(20)				159,000	01/31/2017
100013002		HENDERSON	NV		05/25/2017	4.625	236,106		(5)				250,000	01/31/2017
100013003		LAS VEGAS	NV		05/25/2017	4.625	122,596		(14)				130,000	01/31/2017
100013004		PLANADA	CA		05/25/2017	4.625	113,273		(84)				115,000	01/31/2017
100013005		MATTESON	IL		05/25/2017	4.000	138,420		372				130,000	01/31/2017
100013006		YPSILANTI	MI		05/25/2017	4.000	207,400		259				228,000	01/31/2017
100013008		NORTH LAUDERDALE	FL		05/25/2017	4.125	124,619		144				142,000	01/31/2017
100013011		SPRING HILL	FL		05/25/2017	4.625	135,889		353				160,000	01/31/2017
100013012		MIAMI	FL		05/25/2017	4.250	129,588		184				160,000	01/31/2017
100013013		PERRIS	CA		05/25/2017	4.625	219,713		(262)				260,000	01/31/2017
100013017		FORT WASHINGTON	MD		05/25/2017	4.250	208,106		167				235,000	01/31/2017
100013024		VOLO	IL		05/25/2017	4.000	209,196		425				237,500	01/31/2017
100013027		PHELAN	CA		05/25/2017	4.250	188,600		70				224,000	01/31/2017
100013030		HANOVER PARK	IL		05/25/2017	4.625	103,750		166				131,000	01/31/2017
100013032		PARAMOUNT	CA		05/25/2017	4.375	290,887		(486)				420,000	01/31/2017
100013034		PITTSBURG	CA		05/25/2017	4.750	259,587		51				420,000	01/31/2017
100013036		BAKERSFIELD	CA		05/25/2017	4.875	62,997		48				88,350	01/31/2017
100013037		LAS VEGAS	NV		05/25/2017	4.625	106,888		82				100,000	01/31/2017
100013040		NORWALK	CA		05/25/2017	4.625	294,940		(32)				410,000	01/31/2017
100013041		COMPTON	CA		05/25/2017	4.875	231,675		54				425,000	01/31/2017
100013042		HOLLYWOOD	FL		05/25/2017	4.625	224,535		448				220,000	01/31/2017
100013043		MARGATE	FL		05/25/2017	5.000	112,284		(61)				250,000	01/31/2017
100013046		ATWATER	CA		05/25/2017	4.625	157,625		(188)				245,000	01/31/2017
100013047		MIAMI	FL		05/25/2017	4.500	194,357		(33)				304,000	01/31/2017
100013048		STOCKTON	CA		05/25/2017	5.000	225,965		(730)				310,000	01/31/2017
100013050		CHICAGO	IL		05/25/2017	4.875	129,315		230				282,000	02/17/2023
100013052		ZIMMERMAN	MN		05/25/2017	5.000	85,812		(787)				190,000	01/31/2017
100013055		LAS VEGAS	NV		05/25/2017	4.125	124,897		220				139,000	01/31/2017
100013056		LAND O' LAKES	FL		05/25/2017	4.500	384,204		922				312,000	01/31/2017
100013059		ORANGEVALE	CA		05/25/2017	5.000	204,350		(473)				285,000	01/31/2017
100013061		WEST PALM BEACH	FL		05/25/2017	4.625	124,960		7				135,000	01/31/2017
100013066		BELL GARDENS	CA		05/25/2017	4.750	225,055		(641)				390,000	01/31/2017
100013067		SAN FERNANDO	CA		05/25/2017	4.750	300,628		(44)				405,000	01/31/2017
100013071		LOS ANGELES	CA		05/25/2017	5.000	285,897		(330)				390,000	01/31/2017
100013072		HIALEAH GARDENS	FL		05/25/2017	4.625	118,002		164				140,000	01/31/2017
100013077		FAIRFIELD	CA		05/25/2017	4.000	60,908		219				113,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013078		HIALEAH	FL		05/25/2017	4.625	126,188		(828)				218,000	01/31/2017
100013079		LAS VEGAS	NV		05/25/2017	4.250	145,675		84				167,000	01/31/2017
100013085		SAN DIEGO	CA		05/25/2017	5.000	237,612		(917)				310,000	01/31/2017
100013087		NORWALK	CA		05/25/2017	4.375	268,045		393				425,000	01/31/2017
100013088		SACRAMENTO	CA		05/25/2017	4.375	118,234		(1,315)				250,000	01/31/2017
100013090		MIAMI	FL		05/25/2017	5.000	89,712		40				145,000	01/31/2017
100013092		MIAMI	FL		05/25/2017	5.000	123,931		146				177,000	01/31/2017
100013094		LANCASTER AREA	CA		05/25/2017	4.500	109,382		78				145,000	01/31/2017
100013096		FORT LAUDERDALE	FL		05/25/2017	4.625	155,486		14				180,000	10/04/2017
100013099		ORLANDO	FL		05/25/2017	4.375	136,237		102				135,000	01/31/2017
100013100		HUNTERSVILLE	NC		05/25/2017	5.125	281,873		(784)				420,000	01/31/2017
100013101		HIALEAH	FL		05/25/2017	5.000	154,746		45				236,000	01/31/2017
100013103		SACRAMENTO	CA		05/25/2017	5.000	165,830		79				230,000	01/31/2017
100013104		CLARKSBURG	MD		05/25/2017	4.750	279,879		(656)				351,000	01/31/2017
100013106		BLUFFTON	SC		05/25/2017	4.625	306,969		(20)				330,000	01/31/2017
100013108		ORLANDO	FL		05/25/2017	5.000	148,354		(265)				240,000	01/13/2021
100013109		ALLENTOWN	PA		05/25/2017	4.500	96,202		175				112,000	01/31/2017
100013110		MINNEAPOLIS	MN		05/25/2017	4.625	131,105		(132)				139,000	01/31/2017
100013111		ABERDEEN	MD		05/25/2017	4.500	188,576		345				186,700	01/31/2017
100013113		ARNOLD	MO		05/25/2017	4.250	96,709		40				116,000	01/31/2017
100013115		NORTH MIAMI BEACH	FL		05/25/2017	5.000	148,737		6				207,000	01/31/2017
100013117		BARSTOW	CA		05/25/2017	4.625	92,012		66				71,250	01/31/2017
100013120		ORLANDO	FL		05/25/2017	4.000	98,730		(1,562)				250,000	01/31/2017
100013127		MORENO VALLEY	CA		05/25/2017	4.500	154,313		(562)				243,000	01/31/2017
100013128		LOMPOC	CA		05/25/2017	4.750	170,211		(29)				177,000	01/31/2017
100013130		LOCUST GROVE	VA		05/25/2017	4.625	191,520		111				235,000	01/31/2017
100013132		E STROUDSBURG	PA		05/25/2017	3.375	183,870		985				175,000	01/31/2017
100013133		MANCHESTER	NH		05/25/2017	4.625	127,282		260				152,000	01/31/2017
100013135		FREDERICK	MD		05/25/2017	4.625	117,623		109				126,500	01/31/2017
100013136		GERMANTOWN	MD		05/25/2017	4.000	182,169		149				210,000	10/27/2017
100013137		PORT ORANGE	FL		05/25/2017	4.000	290,085		259				355,000	01/31/2017
100013138		SEMINOLE	FL		05/25/2017	4.250	90,344		192				115,000	01/31/2017
100013140		TAMPA	FL		05/25/2017	4.000	167,216		744				165,000	01/31/2017
100013142		WILDWOOD	NJ		05/25/2017	4.625	226,304		595				225,000	02/12/2019
100013144		OVERTON	NV		05/25/2017	4.000	110,360		185				125,000	01/31/2017
100013145		FRESNO	CA		05/25/2017	4.250	170,561		259				185,000	01/31/2017
100013147		MIRAMAR	FL		05/25/2017	4.625	170,041		(98)				155,000	01/31/2017
100013149		MIAMI	FL		05/25/2017	4.000	159,230		65				180,000	01/31/2017
100013150		MODESTO	CA		05/25/2017	4.625	185,593		(249)				215,000	01/31/2017
100013153		LAKE ELSINORE	CA		05/25/2017	4.000	128,263		169				145,000	01/31/2017
100013154		LAKE WORTH	FL		05/25/2017	4.250	101,770		49				116,900	01/31/2017
100013158		FRESNO	CA		05/25/2017	4.250	126,139		188				130,000	01/31/2017
100013161		STAR	ID		05/25/2017	4.625	314,734		14				362,800	01/31/2017
100013162		LODI	CA		05/25/2017	4.000	156,447		351				345,000	04/09/2022
100013163		CENTER LINE	MI		05/25/2017	4.000	136,509		233				148,000	01/31/2017
100013165		GLENDALE	AZ		05/25/2017	4.625	247,461		(70)				295,000	01/31/2017
100013166		FT PIERCE	FL		05/25/2017	4.250	105,788		(413)				165,000	01/31/2017
100013168		WINCHESTER	VA		05/25/2017	4.000	291,605		329				240,500	01/31/2017
100013170		CHICAGO	IL		05/25/2017	4.250	117,295		159				120,000	01/31/2017
100013171		TWENTYNINE PALMS	CA		05/25/2017	4.000	96,748						92,150	01/31/2017
100013172		BAKERSFIELD (AREA)	CA		05/25/2017	4.625	107,532		(34)				120,000	01/31/2017
100013173		BOYNTON BEACH	FL		05/25/2017	4.625	82,441		45				93,100	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013174		RIVERSIDE	CA		05/25/2017	4.250	183,983		36				270,000	01/31/2017
100013176		BUSHWOOD	MD		05/25/2017	4.000	141,660		220				172,000	01/31/2017
100013177		SAINT PETERSBURG	FL		05/25/2017	4.000	53,702		(281)				112,500	03/09/2021
100013183		RIVERHEAD	NY		05/25/2017	5.125	74,769		429				290,000	01/31/2017
100013184		GURNEE	IL		05/25/2017	5.000	174,796		18				200,000	01/31/2017
100013193		LAS VEGAS	NV		05/25/2017	4.250	105,370		93				126,000	01/31/2017
100013194		CHICAGO	IL		05/25/2017	4.000	95,766		201				117,000	01/31/2017
100013195		PERRIS	CA		05/25/2017	4.000	132,743		221				170,000	01/31/2017
100013196		PHOENIX	AZ		05/25/2017	4.750	101,191		12				110,000	01/31/2017
100013198		LAS VEGAS	NV		05/25/2017	4.250	129,699		290				149,000	01/31/2017
100013199		NORTH BERGEN	NJ		05/25/2017	4.750	245,974		(5)				270,000	01/31/2017
100013200		GULF SHORES	AL		05/25/2017	4.000	227,315		60				250,000	01/31/2017
100013201		MIAMI	FL		05/25/2017	4.625	136,647		(173)				158,000	01/31/2017
100013203		FRESNO	CA		05/25/2017	4.000	132,783		6				135,000	01/31/2017
100013205		LAS VEGAS	NV		05/25/2017	4.500	122,929		511				136,000	01/31/2017
100013206		CHICAGO	IL		05/25/2017	4.500	475,420		221				485,000	01/31/2017
100013208		COLTON	CA		05/25/2017	4.000	132,003		21				179,000	01/31/2017
100013209		ROCKVILLE	MD		05/25/2017	4.375	264,065		(155)				360,000	01/31/2017
100013210		TAMARAC	FL		05/25/2017	4.000	119,208		117				120,000	01/31/2017
100013211		CRESTVIEW	FL		05/25/2017	4.625	74,539		(29)				108,000	01/31/2017
100013212		MIAMI	FL		05/25/2017	4.250	132,475		(23)				155,000	01/31/2017
100013213		LAUDERHILL	FL		05/25/2017	4.000	63,984		89				61,750	01/31/2017
100013214		BEALETON	VA		05/25/2017	4.000	226,079		226				260,000	01/31/2017
100013216		BAKERSFIELD	CA		05/25/2017	4.250	143,833		323				165,000	01/31/2017
100013219		RIO RICO	AZ		05/25/2017	4.375	128,999		196				227,000	01/03/2022
100013220		DINUBA	CA		05/25/2017	4.250	135,490		104				160,000	01/31/2017
100013222		GRIDLEY	CA		05/25/2017	4.000	169,163		136				200,000	01/31/2017
100013224		ASHBURN	VA		05/25/2017	4.250	221,917		360				240,000	01/31/2017
100013225		DEERFIELD BEACH	FL		05/25/2017	4.250	155,130		(84)				240,000	09/18/2018
100013226		MORENO VALLEY	CA		05/25/2017	4.625	95,783		10				85,500	01/31/2017
100013227		STOCKTON	CA		05/25/2017	4.000	176,839		147				205,000	01/31/2017
100013228		CLEVELAND	OH		05/25/2017	4.750	76,493		44				89,300	01/31/2017
100013235		LOS ANGELES	CA		05/25/2017	4.500	245,834		(55)				336,000	01/31/2017
100013236		LOS ANGELES	CA		05/25/2017	4.625	403,226		545				585,000	01/21/2021
100013237		EL CENTRO	CA		05/25/2017	4.500	97,061		507				177,000	01/31/2017
100013238		ROBERTSDALE	AL		05/25/2017	4.000	199,748		544				237,500	01/31/2017
100013239		LOS ANGELES	CA		05/25/2017	4.750	246,996		(301)				320,000	01/31/2017
100013240		SAN BERNARDINO	CA		05/25/2017	4.375	218,178		(54)				270,000	01/31/2017
100013241		LEOMINSTER	MA		05/25/2017	4.250	108,862		235				264,000	10/28/2023
100013242		TOLLESON	AZ		05/25/2017	4.875	168,882		(498)				240,000	01/31/2017
100013244		MEDFORD	OR		05/25/2017	4.000	237,349		(174)				313,000	01/31/2017
100013250		POUGHKEEPSIE	NY		05/25/2017	5.000	198,070		406				194,000	01/31/2017
100013251		CULPEPER	VA		05/25/2017	5.000	115,411		264				144,900	01/31/2017
100013254		STOCKTON	CA		05/25/2017	3.875	260,570		540				325,000	01/31/2017
100013257		WILLINGBORO	NJ		05/25/2017	5.375	170,848		108				160,000	09/23/2020
100013258		LONE PINE	CA		05/25/2017	5.000	140,426		(192)				156,000	01/31/2017
100013259		ARNOLD	MO		05/25/2017	4.000	158,446		(99)				175,000	01/31/2017
100013260		WOONSOCKET	RI		05/25/2017	5.000	145,239		186				125,000	01/31/2017
100013262		POQUOSON	VA		05/25/2017	4.625	189,872		123				197,000	01/31/2017
100013263		MIAMI	FL		05/25/2017	5.000	95,475		123				224,000	01/31/2017
100013264		PEPPERELL	MA		05/25/2017	5.000	141,745		(229)				170,000	01/31/2017
100013266		NAPLES	FL		05/25/2017	4.625	229,014		(764)				220,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013269		APPLE VALLEY	CA		05/25/2017	4.875	228,757		(335)				395,000	01/31/2017
100013272		LYNWOOD	CA		05/25/2017	5.250	218,219		(477)				410,000	01/31/2017
100013274		SOLEDAD	CA		05/25/2017	4.500	287,960		42				335,900	01/31/2017
100013278		MIRAMAR	FL		05/25/2017	4.250	176,215		391				154,000	01/31/2017
100013279		OAKHURST	CA		05/25/2017	4.875	189,860		399				242,000	01/31/2017
100013280		LAS VEGAS	NV		05/25/2017	4.000	269,234		495				310,000	01/31/2017
100013281		FRESNO	CA		05/25/2017	4.000	228,194		544				275,000	01/31/2017
100013282		MIRAMAR	FL		05/25/2017	4.000	297,216		442				360,000	01/31/2017
100013286		LOMPOC	CA		05/25/2017	4.625	211,907		(234)				250,000	01/31/2017
100013287		LEVITTOWN	PA		05/25/2017	4.000	215,012		461				170,000	01/31/2017
100013289		FRANKFORD	DE		05/25/2017	4.000	163,811		278				225,000	07/14/2020
100013292		LANCASTER	CA		05/25/2017	4.000	214,352		111				203,000	01/31/2017
100013294		CHICAGO	IL		05/25/2017	4.000	173,523		119				180,000	01/31/2017
100013297		GREEN VALLEY	AZ		05/25/2017	4.000	220,308		250				255,000	01/31/2017
100013302		ORLANDO	FL		05/25/2017	4.625	155,607		228				178,000	01/31/2017
100013303		HENDERSON	NV		05/25/2017	4.000	157,521		342				195,000	01/31/2017
100013305		OAKDALE	MN		05/25/2017	5.000	189,249		148				245,000	01/31/2017
100013307		DESERT HOT SPRINGS	CA		05/25/2017	4.625	261,362		(188)				277,000	01/31/2017
100013308		SAINT CLOUD	FL		05/25/2017	4.625	216,473		501				259,000	01/31/2017
100013312		FREDERICKSBURG	VA		05/25/2017	4.625	314,340		761				350,000	01/31/2017
100013313		ARVERNE	NY		05/25/2017	4.750	324,146		481				370,000	01/31/2017
100013314		MESA	AZ		05/25/2017	5.000	132,267		(84)				150,000	01/31/2017
100013317		DELAND	FL		05/25/2017	5.000	97,697		158				105,000	01/31/2017
100013318		CLAYTON	NC		05/25/2017	5.000	29,234		(847)				173,000	01/31/2017
100013321		BARBERTON	OH		05/25/2017	5.000	62,146		69				59,850	01/31/2017
100013322		SAN ANTONIO	TX		05/25/2017	4.625	51,573		87				52,250	01/31/2017
100013323		DORAL	FL		05/25/2017	4.875	252,499		(180)				380,000	01/31/2017
100013325		SOMERTON	AZ		05/25/2017	4.625	147,553		59				168,000	01/31/2017
100013326		MILFORD	PA		05/25/2017	4.250	162,725		121				160,000	01/31/2017
100013327		MIAMI	FL		05/25/2017	5.000	103,824		(499)				270,000	01/31/2017
100013329		LAS VEGAS	NV		05/25/2017	4.625	67,925		43				58,900	01/31/2017
100013330		PALM BAY	FL		05/25/2017	4.625	76,845		(10)				85,500	01/31/2017
100013331		CLEARWATER	FL		05/25/2017	4.250	48,545		101				51,300	01/31/2017
100013333		SAINT CLOUD	FL		05/25/2017	4.625	233,700		(5)				263,000	01/31/2017
100013334		LAUDERDALE LAKES	FL		05/25/2017	4.625	104,297		(7)				140,000	01/31/2017
100013335		GRIDLEY	CA		05/25/2017	4.000	163,565		186				172,000	01/31/2017
100013339		FONTANA	CA		05/25/2017	4.500	92,954		(24)				310,000	01/31/2017
100013343		MERIDIAN	CA		05/25/2017	4.750	82,470		(115)				130,000	01/31/2017
100013344		SURPRISE	AZ		05/25/2017	4.375	266,234		274				265,000	01/31/2017
100013345		LANSING	MI		05/25/2017	4.500	98,451		(163)				204,000	04/10/2024
100013346		WEST COVINA	CA		05/25/2017	5.125	279,467		(373)				505,000	01/31/2017
100013347		SACRAMENTO	CA		05/25/2017	4.875	217,207		(230)				300,000	01/31/2017
100013348		LANCASTER	CA		05/25/2017	4.750	78,515		935				255,000	01/31/2017
100013349		WAUKEGAN	IL		05/25/2017	4.625	77,499		339				52,488	01/31/2017
100013350		OCOEE	FL		05/25/2017	4.250	313,772		762				355,000	01/09/2018
100013352		LAUREL	DE		05/25/2017	4.000	190,932		60				275,000	07/14/2020
100013355		LAS VEGAS	NV		05/25/2017	4.250	199,044		187				250,000	01/31/2017
100013356		UNION	NJ		05/25/2017	4.750	239,296		171				460,000	04/19/2023
100013357		LEHIGH ACRES	FL		05/25/2017	4.000	146,480		328				307,000	01/03/2023
100013359		LARGO	FL		05/25/2017	4.500	98,858		116				121,000	01/31/2017
100013360		BAKERSFIELD	CA		05/25/2017	4.625	87,667		180				85,500	01/31/2017
100013361		ROCKY POINT	NY		05/25/2017	4.750	194,295		393				235,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013362		BRENTWOOD	NY		05/25/2017	4.250	221,257		295				275,000	01/31/2017
100013365		ORLANDO	FL		05/25/2017	4.625	112,234		213				137,000	01/31/2017
100013366		LAS VEGAS	NV		05/25/2017	4.625	108,675		(643)				192,000	01/31/2017
100013368		NORTH LAS VEGAS	NV		05/25/2017	4.375	100,569		5				125,000	01/31/2017
100013369		CHARLESTON	SC		05/25/2017	4.000	85,147		169				110,000	01/31/2017
100013370		ROUND LAKE	IL		05/25/2017	4.750	111,065		526				135,000	01/31/2017
100013371		KISSIMMEE	FL		05/25/2017	4.000	89,232		192				120,000	01/31/2017
100013372		FRESNO	CA		05/25/2017	4.000	143,170		(152)				199,000	01/31/2017
100013373		DELAND	FL		05/25/2017	4.000	200,424		194				220,000	01/31/2017
100013374		HACKENSACK	NJ		05/25/2017	4.500	250,179		771				297,500	01/31/2017
100013375		RAMONA	CA		05/25/2017	4.000	270,474		161				310,000	01/31/2017
100013376		FREEPORT	NY		05/25/2017	4.375	262,877		500				356,000	12/12/2017
100013380		PORT ST LUCIE	FL		05/25/2017	4.250	99,482		83				124,900	01/31/2017
100013384		LAS VEGAS	NV		05/25/2017	4.250	234,538		443				255,000	01/31/2017
100013388		PHOENIX	AZ		05/25/2017	4.375	115,452		(89)				144,000	01/31/2017
100013389		GLENDALE	AZ		05/25/2017	3.000	221,582		2,361				240,000	01/31/2017
100013391		WINTON	CA		05/25/2017	4.750	202,464		(162)				599,900	01/31/2017
100013395		CAPE CORAL	FL		05/25/2017	4.625	157,385		304				192,000	01/31/2017
100013396		SALINAS	CA		05/25/2017	4.625	184,937		(34)				310,000	01/31/2017
100013397		CHULA VISTA	CA		05/25/2017	5.000	135,853		1,075				330,000	01/31/2017
100013398		MESA	AZ		05/25/2017	4.000	165,483		167				200,000	01/31/2017
100013400		TEMPE	AZ		05/25/2017	4.000	9,811		(89)				235,000	01/31/2017
100013401		LAKE MARY	FL		05/25/2017	5.125	142,630		(246)				220,000	01/31/2017
100013402		BANNING	CA		05/25/2017	4.875	200,443		230				230,000	01/31/2017
100013405		NAPLES	FL		05/25/2017	4.875	120,252		765				280,000	01/31/2017
100013407		HOLLYWOOD	FL		05/25/2017	4.625	223,806		362				269,000	01/31/2017
100013411		LAKELAND	FL		05/25/2017	4.625	350,766		262				300,000	01/31/2017
100013412		FONTANA	CA		05/25/2017	4.875	135,599		(236)				345,000	01/31/2017
100013413		STOCKTON	CA		05/25/2017	4.000	152,853		(116)				175,000	01/31/2017
100013415		CAVE CREEK	AZ		05/25/2017	4.250	335,266		714				391,000	01/31/2017
100013416		HOLLYWOOD	FL		05/25/2017	4.125	163,195		240				170,000	01/31/2017
100013418		POMONA	CA		05/25/2017	4.875	124,917		1,244				360,000	01/31/2017
100013419		BRIDGEPORT	CT		05/25/2017	4.625	212,133		495				230,000	01/31/2017
100013421		ANDERSON	CA		05/25/2017	5.000	102,705		(428)				148,000	01/31/2017
100013422		TAMARAC	FL		05/25/2017	4.250	178,482		104				200,000	01/31/2017
100013423		CAPITOL HEIGHTS	MD		05/25/2017	4.875	80,947		915				235,000	01/31/2017
100013424		MIAMI	FL		05/25/2017	4.000	148,622		309				145,000	01/31/2017
100013426		BRADENTON	FL		05/25/2017	5.000	104,123		291				230,000	01/31/2017
100013428		MT DORA	FL		05/25/2017	5.000	220,450		(144)				245,000	01/31/2017
100013429		NORTH PORT	FL		05/25/2017	4.625	173,129		122				165,000	01/31/2017
100013432		BOYNTON BEACH	FL		05/25/2017	4.125	144,568		194				135,000	01/31/2017
100013433		PALMDALE	CA		05/25/2017	4.875	165,843		(438)				229,000	01/31/2017
100013437		PASADENA	MD		05/25/2017	4.750	240,169		(277)				255,000	01/31/2017
100013442		MINNEAPOLIS	MN		05/25/2017	4.625	144,489		(29)				155,000	01/31/2017
100013445		MIAMI	FL		05/25/2017	4.125	228,656		(96)				346,000	01/31/2017
100013446		ROYAL PALM BEACH	FL		05/25/2017	5.000	258,151		1,028				311,000	01/31/2017
100013448		PHOENIX	AZ		05/25/2017	4.625	132,602		(172)				186,000	03/21/2019
100013449		TRIANGLE	VA		05/25/2017	4.000	186,016		263				235,000	01/31/2017
100013450		HESPERIA	CA		05/25/2017	5.000	85,397		(518)				283,000	01/31/2017
100013455		FREDERICKSBURG	VA		05/25/2017	4.000	182,467		190				203,000	01/31/2017
100013457		MIAMI	FL		05/25/2017	4.750	32,647		270				235,000	01/31/2017
100013461		MIAMI GARDENS	FL		05/25/2017	4.750	92,206		577				163,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013462		FRONT ROYAL	VA		05/25/2017	5.000	149,737		(26)				170,000	01/31/2017
100013464		TEMPLE HILLS	MD		05/25/2017	4.625	138,484		89				160,000	01/31/2017
100013465		DUARTE	CA		05/25/2017	5.000	254,213		(304)				535,000	01/31/2017
100013467		UN	NJ		05/25/2017	4.625	275,841		908				315,000	01/31/2017
100013471		BROOKLYN PARK	MN		05/25/2017	4.500	160,927		168				220,000	01/31/2017
100013472		TAMPA	FL		05/25/2017	4.625	135,535		(14)				144,000	01/31/2017
100013475		LAKE ELSINORE	CA		05/25/2017	4.625	263,038		284				303,100	01/31/2017
100013476		BAKERSFIELD	CA		05/25/2017	4.250	116,766		238				137,500	01/31/2017
100013477		FRESNO	CA		05/25/2017	4.250	205,289		557				372,000	12/16/2022
100013479		MIRAMAR	FL		05/25/2017	4.625	136,361		(120)				155,000	01/31/2017
100013482		STOCKTON	CA		05/25/2017	4.250	125,358		131				120,000	01/31/2017
100013489		ADELANTO	CA		05/25/2017	4.625	99,464		131				140,000	01/31/2017
100013490		VERO BEACH	FL		05/25/2017	4.625	135,628		(112)				125,000	01/31/2017
100013491		CLEARWATER	FL		05/25/2017	4.000	70,500		199				76,000	01/31/2017
100013494		LAS VEGAS	NV		05/25/2017	4.250	140,225		189				143,000	01/31/2017
100013495		SANTA MARIA	CA		05/25/2017	3.500	204,352		302				270,000	01/31/2017
100013497		NORTH HIGHLANDS AREA	CA		05/25/2017	4.000	149,307		166				189,000	01/31/2017
100013499		CERES	CA		05/25/2017	4.250	203,227		1				205,000	01/31/2017
100013500		LA QUINTA	CA		05/25/2017	4.250	180,524		65				189,000	01/31/2017
100013503		FORT LAUDERDALE	FL		05/25/2017	4.000	195,511		107				221,000	01/31/2017
100013505		LAS VEGAS	NV		05/25/2017	4.250	250,550		426				281,000	01/31/2017
100013506		LAS VEGAS	NV		05/25/2017	4.250	177,968		60				205,000	01/31/2017
100013507		FRESNO	CA		05/25/2017	4.000	110,613		147				125,000	01/31/2017
100013508		TAMPA	FL		05/25/2017	4.000	90,068		38				105,000	01/31/2017
100013509		LAS VEGAS	NV		05/25/2017	4.625	212,997		(180)				458,000	02/14/2024
100013511		RIXEYVILLE	VA		05/25/2017	4.000	260,198		249				376,000	01/31/2017
100013512		FORT LAUDERDALE	FL		05/25/2017	4.625	121,512		(153)				205,000	01/31/2017
100013526		LAKE IN THE HILLS	IL		05/25/2017	4.500	133,807		420				180,000	01/23/2019
100013528		ARLINGTON	TX		05/25/2017	4.625	112,234		128				144,000	01/31/2017
100013529		SANDY	OR		05/25/2017	4.125	195,363		179				275,000	01/31/2017
100013533		RIVERSIDE	CA		05/25/2017	4.000	229,481		(116)				315,000	01/31/2017
100013536		RIALTO	CA		05/25/2017	4.500	228,352		(186)				335,000	01/31/2017
100013539		ANDERSON	IN		05/25/2017	7.250	129,238		311				164,000	01/31/2017
100013542		SACRAMENTO	CA		05/25/2017	4.250	131,194		(94)				175,000	01/31/2017
100013543		ROCKAWAY	NJ		05/25/2017	4.000	286,186		747				359,000	01/31/2017
100013544		LAKE HUGHES	CA		05/25/2017	4.000	118,803		3				163,000	01/31/2017
100013545		STOCKTON	CA		05/25/2017	4.625	146,638		(272)				185,000	01/31/2017
100013548		BAKERSFIELD	CA		05/25/2017	4.000	158,395		152				209,500	01/31/2017
100013549		SILVER SPRING	MD		05/25/2017	4.000	211,750		(113)				260,000	01/31/2017
100013550		SAINT LOUIS	MO		05/25/2017	4.625	88,648		159				122,000	01/31/2017
100013551		UNIONDALE	NY		05/25/2017	4.000	242,880		441				342,000	01/31/2017
100013552		HIALEAH	FL		05/25/2017	4.250	110,941		(45)				144,000	01/31/2017
100013555		ARROWBEAR PARK	CA		05/25/2017	4.625	111,468		(168)				140,000	01/31/2017
100013556		PHOENIX	AZ		05/25/2017	4.000	104,805		(19)				165,000	01/31/2017
100013559		LEMOORE	CA		05/25/2017	4.000	163,817		79				213,000	01/31/2017
100013563		NORTH PORT	FL		05/25/2017	4.250	140,576		92				215,000	01/31/2017
100013564		COLTON	CA		05/25/2017	4.000	210,206		12				325,000	01/31/2017
100013567		WESTBURY	NY		05/25/2017	4.250	279,909		572				440,000	01/31/2017
100013568		RIO RANCHO	NM		05/25/2017	4.000	101,353		270				148,000	01/31/2017
100013574		BEAVERTON	OR		05/25/2017	4.000	213,721		(219)				295,000	01/31/2017
100013575		MERRILLVILLE	IN		05/25/2017	4.000	60,375		132				78,755	01/31/2017
100013579		RIVERSIDE	CA		05/25/2017	4.000	193,747		(72)				311,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013580		SAN BERNARDINO	CA		05/25/2017	4.250	153,430		(140)				210,000	01/31/2017
100013581		SALINAS	CA		05/25/2017	4.250	196,731		(948)				360,000	01/31/2017
100013585		VISALIA	CA		05/25/2017	4.000	88,126		(402)				170,000	01/31/2017
100013586		AVENTURA	FL		05/25/2017	4.250	197,849		(68)				260,000	01/31/2017
100013587		PINSON	AL		05/25/2017	4.625	166,946		174				174,000	01/31/2017
100013588		PUYALLUP	WA		05/25/2017	4.250	267,533		(187)				385,000	01/31/2017
100013589		SAN DIEGO	CA		05/25/2017	4.625	301,824		(443)				400,000	01/31/2017
100013596		EUGENE	OR		05/25/2017	4.625	147,156		(180)				172,000	01/31/2017
100013597		BRADENTON	FL		05/25/2017	4.625	83,715		(132)				110,000	01/31/2017
100013598		MANTECA	CA		05/25/2017	4.625	194,735		(504)				250,000	01/31/2017
100013600		LOS ANGELES	CA		05/25/2017	4.625	319,531		(565)				400,000	01/31/2017
100013601		POMONA	CA		05/25/2017	4.250	241,444		(293)				340,000	01/31/2017
100013603		FORT MYERS	FL		05/25/2017	4.625	140,742		(197)				239,900	01/31/2017
100013608		KISSIMMEE	FL		05/25/2017	4.250	87,502		(22)				145,000	01/31/2017
100013610		SAN BUENAVENTURA	CA		05/25/2017	4.000	222,684		9				355,000	01/31/2017
100013612		ANTIOCH	CA		05/25/2017	4.000	234,201		(253)				353,000	01/31/2017
100013614		ROHNERT PARK	CA		05/25/2017	4.000	133,316		49				210,000	01/31/2017
100013616		ORLANDO	FL		05/25/2017	4.000	126,141		(63)				165,000	01/31/2017
100013617		SURPRISE	AZ		05/25/2017	4.250	152,401		(113)				203,000	01/31/2017
100013620		PARMA	OH		05/25/2017	4.500	74,849		134				76,000	01/31/2017
100013621		SAINT AUGUSTINE	FL		05/25/2017	4.000	178,783		269				250,000	01/31/2017
100013622		YUBA CITY	CA		05/25/2017	4.000	146,658		183				232,000	01/31/2017
100013624		WEST NEW YORK	NJ		05/25/2017	4.000	235,135		293				382,000	01/31/2017
100013625		HONOKAA	HI		05/25/2017	4.000	237,421		(164)				315,000	01/31/2017
100013626		AUBURN	WA		05/25/2017	4.250	207,973		639				330,000	01/31/2017
100013628		WASHINGTON	DC		05/25/2017	4.000	248,761		(321)				370,000	01/31/2017
100013629		OCEAN VIEW	HI		05/25/2017	4.625	118,128		(95)				150,000	01/31/2017
100013631		SANTA CLARITA	CA		05/25/2017	4.000	170,907		(56)				265,000	01/31/2017
100013632		REDMOND	OR		05/25/2017	4.000	281,425		(476)				425,000	01/31/2017
100013634		WEST VALLEY CITY	UT		05/25/2017	5.000	115,544		(177)				155,000	01/31/2017
100013635		BRENTWOOD	MD		05/25/2017	4.625	211,617		(26)				228,000	01/31/2017
100013637		APPLE VALLEY	CA		05/25/2017	5.000	142,988		(332)				220,000	01/31/2017
100013638		VAN BUREN	MI		05/25/2017	4.500	142,542		(526)				205,000	01/31/2017
100013644		DAPHNE	AL		05/25/2017	4.125	236,520		360				224,000	01/31/2017
100013646		COACHELLA	CA		05/25/2017	4.500	171,354		77				210,000	01/31/2017
100013648		ROSELLE	NJ		05/25/2017	4.625	164,472		57				195,000	01/31/2017
100013649		BERKELEY	IL		05/25/2017	4.625	127,612		(96)				145,000	01/31/2017
100013652		BRANDYWINE	MD		05/25/2017	4.250	381,668		(553)				455,000	01/31/2017
100013653		FRESNO	CA		05/25/2017	4.000	152,481		227				175,000	01/31/2017
100013656		ROGERS	MN		05/25/2017	4.000	227,596		284				290,000	01/31/2017
100013657		AVONDALE	AZ		05/25/2017	4.000	105,369		155				169,000	01/31/2017
100013658		FREDERICKSBURG	VA		05/25/2017	4.000	181,843		343				235,000	01/31/2017
100013659		WESTLAND	MI		05/25/2017	5.000	111,754		(155)				168,000	01/31/2017
100013663		FREMONT	NH		05/25/2017	4.125	194,643		328				240,000	01/31/2017
100013665		COMSTOCK PARK	MI		05/25/2017	4.000	101,656		148				140,000	01/31/2017
100013666		ROMOLAND	CA		05/25/2017	4.500	260,139		235				342,000	01/31/2017
100013672		SOUTH AMBOY	NJ		05/25/2017	4.500	197,919		165				250,000	01/31/2017
100013674		MURRIETA	CA		05/25/2017	4.125	230,348		(35)				345,000	01/31/2017
100013676		HOOKSETT	NH		05/25/2017	4.625	173,515		(105)				212,000	01/31/2017
100013677		APOLLO BEACH	FL		05/25/2017	4.625	141,122		(314)				265,000	01/31/2017
100013678		NEW BEDFORD	MA		05/25/2017	4.250	160,313		85				175,000	01/31/2017
100013679		LAS VEGAS	NV		05/25/2017	4.625	150,307		(155)				210,900	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013682		JEFFERSON TOWNSHIP	NJ		05/25/2017	4.875	270,533		198				420,000	01/11/2022
100013683		MIAMI	FL		05/25/2017	5.000	35,558		(2,374)				330,000	01/31/2017
100013685		SUITLAND	MD		05/25/2017	4.625	172,161		(187)				180,000	01/31/2017
100013690		NORTH PORT	FL		05/25/2017	5.000	159,213		61				155,000	01/31/2017
100013691		FREDERICK	MD		05/25/2017	5.000	208,661		625				250,000	01/31/2017
100013692		LOS ANGELES	CA		05/25/2017	4.875	237,835		(220)				340,000	01/31/2017
100013694		PEORIA	AZ		05/25/2017	5.000	139,885		56				179,900	01/31/2017
100013700		FORT MYERS	FL		05/25/2017	4.625	108,739		(113)				157,000	01/31/2017
100013701		ESCONDIDO	CA		05/25/2017	4.000	303,291		327				445,000	01/31/2017
100013706		JACKSONVILLE	FL		05/25/2017	4.625	223,310		346				355,000	01/31/2017
100013710		BARTLETT	IL		05/25/2017	4.250	177,344		303				215,000	01/31/2017
100013711		HYATTSVILLE	MD		05/25/2017	4.625	210,961		(55)				275,000	01/31/2017
100013712		SAVAGE	MN		05/25/2017	4.750	125,056		117				245,000	01/31/2017
100013714		ATASCADERO	CA		05/25/2017	4.000	298,059		388				499,000	01/31/2017
100013715		COLTON	CA		05/25/2017	5.000	212,703		(498)				270,000	01/31/2017
100013719		BUNKER HILL	WV		05/25/2017	4.875	110,843		480				130,000	01/31/2017
100013726		SEATTLE	WA		05/25/2017	4.250	274,091		(489)				415,000	01/31/2017
100013727		ROSEVILLE	CA		05/25/2017	4.000	196,889		(58)				315,000	01/31/2017
100013738		TURLOCK	CA		05/25/2017	4.625	181,156		(353)				250,000	01/31/2017
100013741		MORENO VALLEY	CA		05/25/2017	4.625	295,208		(366)				348,000	01/31/2017
100013743		PALM COAST	FL		05/25/2017	4.625	145,846		(255)				226,000	01/31/2017
100013744		RIALTO	CA		05/25/2017	4.250	210,209		(188)				320,000	01/31/2017
100013745		ARVIN	CA		05/25/2017	4.625	96,666		(190)				155,000	01/31/2017
100013746		PORT ST LUCIE	FL		05/25/2017	4.625	152,583		(122)				199,999	01/31/2017
100013749		FRESNO	CA		05/25/2017	4.625	142,127		(173)				185,000	01/31/2017
100013750		EVERETT	WA		05/25/2017	4.000	236,315		(256)				317,000	01/31/2017
100013752		DEALE	MD		05/25/2017	4.625	243,385		(197)				260,000	01/31/2017
100013757		SAN PABLO	CA		05/25/2017	4.250	185,074		(428)				310,000	01/31/2017
100013760		HOMESTEAD	FL		05/25/2017	4.000	92,660		84				139,000	01/31/2017
100013761		INGLEWOOD	CA		05/25/2017	4.625	197,830		(355)				245,000	01/31/2017
100013762		MONTGOMERY	IL		05/25/2017	4.000	157,549		180				219,000	01/31/2017
100013765		ORLANDO	FL		05/25/2017	4.625	155,488		(240)				241,000	01/31/2017
100013770		HIALEAH GARDEN	FL		05/25/2017	4.000	153,115		(108)				229,000	01/31/2017
100013772		LONDONDERRY	NH		05/25/2017	4.625	264,543		(27)				290,000	01/31/2017
100013773		STOCKTON	CA		05/25/2017	4.625	208,553		(172)				357,500	01/31/2017
100013776		APOLLO BEACH	FL		05/25/2017	4.000	216,424		(111)				275,000	01/31/2017
100013777		PHOENIX	AZ		05/25/2017	4.625	226,427		(44)				345,000	01/31/2017
100013778		OAKLAND	CA		05/25/2017	4.250	231,668		(467)				370,000	01/31/2017
100013779		NAMPA	ID		05/25/2017	4.625	85,744		(84)				126,200	01/31/2017
100013781		LIVINGSTON	CA		05/25/2017	4.625	205,976		(339)				265,000	01/31/2017
100013782		PUYALLUP	WA		05/25/2017	5.000	136,932		390				225,000	01/31/2017
100013783		WASHINGTON	DC		05/25/2017	4.750	160,721		(264)				256,000	01/31/2017
100013786		ROGERS	AR		05/25/2017	5.000	97,636		(21)				123,000	01/31/2017
100013787		KAILUA KONA	HI		05/25/2017	5.000	413,674		134				510,000	01/31/2017
100013789		ALABASTER	AL		05/25/2017	5.000	178,780		240				233,000	01/31/2017
100013793		PLANTATION	FL		05/25/2017	4.625	178,297		(471)				207,000	01/31/2017
100013794		HOLLISTER	CA		05/25/2017	4.625	382,540		328				570,000	01/31/2017
100013795		OAKLAND	CA		05/25/2017	4.125	234,879		50				370,000	01/31/2017
100013799		TUCSON	AZ		05/25/2017	4.750	100,495		228				152,500	01/31/2017
100013801		MIAMI SPRINGS	FL		05/25/2017	5.125	161,905		32				307,500	01/31/2017
100013803		GRESHAM	OR		05/25/2017	4.000	197,538		70				290,000	01/31/2017
100013807		NEW BEDFORD	MA		05/25/2017	4.125	162,610		330				225,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013809		KISSIMMEE	FL		05/25/2017	4.750	182,034		110				235,000	01/31/2017
100013814		GOOSE CREEK	SC		05/25/2017	4.000	95,148		45				115,000	01/31/2017
100013815		MIAMI	FL		05/25/2017	4.250	132,718		(41)				167,000	01/31/2017
100013818		CENTRAL ISLIP	NY		05/25/2017	4.625	263,260		(296)				250,000	01/31/2017
100013819		PERRIS	CA		05/25/2017	4.500	136,334		997				332,000	01/31/2017
100013820		DES MOINES	IA		05/25/2017	4.000	152,188		284				216,000	01/31/2017
100013821		ORLANDO	FL		05/25/2017	4.375	144,596		(177)				245,000	01/31/2017
100013823		NILES	IL		05/25/2017	4.750	255,952		(298)				358,000	01/31/2017
100013826		JUNCTION CITY	OR		05/25/2017	4.000	235,931		263				335,000	01/31/2017
100013827		TACOMA	WA		05/25/2017	4.000	152,688		(114)				249,000	01/31/2017
100013828		HIALEAH	FL		05/25/2017	4.625	130,278		(145)				189,000	01/31/2017
100013829		TACOMA	WA		05/25/2017	4.000	158,702		(60)				217,000	01/31/2017
100013830		SALINAS	CA		05/25/2017	4.000	232,257		(194)				327,000	01/31/2017
100013831		BOYNTON BEACH	FL		05/25/2017	4.250	112,622		27				185,000	01/31/2017
100013832		ROSEVILLE	CA		05/25/2017	4.500	136,330		(473)				232,000	01/31/2017
100013833		RICHMOND	VA		05/25/2017	4.000	92,052		112				122,000	01/31/2017
100013835		SAN BERNARDINO	CA		05/25/2017	4.375	189,834		(176)				250,000	01/31/2017
100013836		PALMDALE	CA		05/25/2017	4.250	172,504		(92)				228,000	01/31/2017
100013838		COLTON	CA		05/25/2017	4.375	175,328		(132)				225,000	01/31/2017
100013839		QUEEN CREEK	AZ		05/25/2017	4.625	99,292		(144)				160,000	01/31/2017
100013841		LAS VEGAS	NV		05/25/2017	4.625	154,516		(213)				237,000	01/31/2017
100013844		LAS VEGAS	NV		05/25/2017	4.625	132,202		(152)				205,000	01/31/2017
100013847		ORLANDO	FL		05/25/2017	4.625	334,843		(22)				435,000	01/31/2017
100013849		LOS ANGELES	CA		05/25/2017	4.000	586,229		753				835,000	01/31/2017
100013850		LADSON	SC		05/25/2017	4.000	153,157		75				200,000	01/31/2017
100013851		RIVERVIEW	FL		05/25/2017	4.250	126,013		(67)				175,000	01/31/2017
100013852		DILLON	MT		05/25/2017	4.000	60,692		168				104,000	01/31/2017
100013855		WORCESTER	MA		05/25/2017	4.625	147,651		99				180,000	01/31/2017
100013856		ORANGE TOWNSHIP	NJ		05/25/2017	4.625	238,538		73				260,000	02/03/2021
100013857		TUCSON	AZ		05/25/2017	4.000	140,190		93				187,000	01/31/2017
100013858		SAINT ROSE	LA		05/25/2017	4.625	175,672		208				200,000	01/31/2017
100013859		ISSAQUAH	WA		05/25/2017	4.000	184,147		(333)				287,900	01/31/2017
100013860		GREENACRES	FL		05/25/2017	4.000	183,010		38				285,000	01/31/2017
100013862		BROOKLYN PARK	MN		05/25/2017	4.625	165,915		6				209,000	01/31/2017
100013864		HOFFMAN ESTATES	IL		05/25/2017	4.625	201,286		206				225,000	01/31/2017
100013865		OXNARD	CA		05/25/2017	4.000	306,005		161				484,900	01/31/2017
100013866		FORT MYERS	FL		05/25/2017	4.625	185,671		(1,398)				385,000	01/31/2017
100013867		LA PUENTE	CA		05/25/2017	4.250	290,872		(289)				360,000	01/31/2017
100013868		FRESNO	CA		05/25/2017	4.000	140,669		41				225,000	01/31/2017
100013869		RIVERVIEW	FL		05/25/2017	4.000	147,505		(141)				250,000	01/31/2017
100013870		GLENDALE	AZ		05/25/2017	4.000	113,359		17				184,900	01/31/2017
100013872		SAN BERNARDINO	CA		05/25/2017	4.625	146,812		(191)				232,000	01/31/2017
100013873		FRASER	MI		05/25/2017	4.250	94,194		(12)				123,000	01/31/2017
100013874		JACKSONVILLE	FL		05/25/2017	4.000	189,169		387				280,000	01/31/2017
100013875		CARMICHAEL	CA		05/25/2017	4.250	320,818		39				471,000	01/31/2017
100013876		RANCHO CUCAMONGA	CA		05/25/2017	4.000	312,053		77				475,000	01/31/2017
100013878		FEDERAL WAY	WA		05/25/2017	4.000	194,206		(48)				295,000	01/31/2017
100013880		MEDFORD	OR		05/25/2017	4.250	103,241		(62)				147,000	01/31/2017
100013882		O FALLON	MO		05/25/2017	4.000	173,316		161				217,400	01/31/2017
100013885		EUREKA	CA		05/25/2017	4.000	169,334		186				225,000	01/31/2017
100013886		DORAL	FL		05/25/2017	4.250	199,287		(162)				250,000	01/31/2017
100013891		CORONA	CA		05/25/2017	4.000	345,583		377				540,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013893		WESLEY CHAPEL	FL		05/25/2017	4.125	104,375		271				155,000	01/31/2017
100013896		LAS VEGAS	NV		05/25/2017	4.625	153,318		(1,297)				305,000	01/31/2017
100013898		SAN DIEGO	CA		05/25/2017	4.000	133,822		(274)				160,000	01/31/2017
100013899		SHORELINE	WA		05/25/2017	4.000	107,544		(954)				180,000	01/31/2017
100013901		MARYSVILLE	CA		05/25/2017	4.000	108,714		(48)				148,000	01/31/2017
100013902		GIG HARBOR	WA		05/25/2017	4.000	198,421		93				248,900	01/31/2017
100013905		EL CAJON	CA		05/25/2017	4.375	227,328		(14)				290,000	01/31/2017
100013909		ONTARIO	CA		05/25/2017	4.500	237,821		(512)				320,000	01/31/2017
100013910		LOS ANGELES	CA		05/25/2017	4.000	330,451		75				430,000	01/31/2017
100013911		SACRAMENTO	CA		05/25/2017	4.125	176,069		262				250,000	01/31/2017
100013912		JAMAICA	NY		05/25/2017	4.250	356,925		178				500,000	01/31/2017
100013914		PEABODY	MA		05/25/2017	4.500	313,381		(202)				385,000	01/31/2017
100013916		CORAL SPRINGS	FL		05/25/2017	4.000	219,005		(9)				350,000	01/31/2017
100013918		MORENO VALLEY	CA		05/25/2017	4.750	219,089		(224)				335,000	01/31/2017
100013920		SALINAS	CA		05/25/2017	4.750	159,794		(944)				339,000	01/31/2017
100013921		CAPITOL HEIGHTS	MD		05/25/2017	4.125	140,089		272				185,000	01/31/2017
100013922		KISSIMMEE	FL		05/25/2017	3.990	69,417		369				135,000	01/31/2017
100013923		WILMINGTON	NC		05/25/2017	4.125	145,387		240				189,000	01/31/2017
100013924		WESTLAND	MI		05/25/2017	4.125	113,794		209				150,000	01/31/2017
100013926		OXFORD	MI		05/25/2017	4.875	114,672		(190)				175,000	01/31/2017
100013928		MESA	AZ		05/25/2017	4.000	51,615		72				74,100	01/31/2017
100013929		MIRAMAR	FL		05/25/2017	4.625	132,489		(213)				164,000	01/31/2017
100013930		FRESNO	CA		05/25/2017	4.750	107,056		(1,208)				240,000	01/31/2017
100013931		COMPTON	CA		05/25/2017	4.375	245,556		(153)				339,000	01/31/2017
100013933		BAKERSFIELD	CA		05/25/2017	4.500	193,398		(194)				249,000	01/31/2017
100013934		SCHAUMBURG	IL		05/25/2017	4.500	116,474		(844)				236,000	01/31/2017
100013936		SOLEDAD	CA		05/25/2017	4.625	164,807		(1,071)				262,000	01/31/2017
100013937		LANCASTER	CA		05/25/2017	4.000	116,779		(195)				170,000	01/31/2017
100013938		RICHMOND	CA		05/25/2017	4.250	231,428		(218)				296,900	01/31/2017
100013940		CALDWELL	ID		05/25/2017	4.250	120,085		(358)				185,000	01/31/2017
100013941		PHOENIX	AZ		05/25/2017	4.625	73,228		(54)				110,000	01/31/2017
100013950		OAKDALE	CA		05/25/2017	4.500	198,607		148				250,000	01/31/2017
100013951		COMPTON	CA		05/25/2017	4.000	252,680		(106)				337,000	01/31/2017
100013952		FOLSOM	CA		05/25/2017	4.000	205,987		(10)				305,000	01/31/2017
100013953		TAUNTON	MA		05/25/2017	4.000	136,435		14				205,000	01/31/2017
100013954		PANORAMA CITY	CA		05/25/2017	4.375	169,010		(262)				260,000	01/31/2017
100013955		ORLANDO	FL		05/25/2017	4.750	157,247		(377)				248,000	01/31/2017
100013956		ORLANDO	FL		05/25/2017	4.750	186,070		294				285,000	01/31/2017
100013960		WASHINGTON	UT		05/25/2017	4.500	311,646		(356)				338,000	01/31/2017
100013961		WILMINGTON	CA		05/25/2017	4.375	278,079		(265)				430,000	01/31/2017
100013963		BELL GARDENS	CA		05/25/2017	4.250	294,831		(316)				425,000	01/31/2017
100013965		SAINT PAUL	MN		05/25/2017	4.250	106,935		45				136,000	01/31/2017
100013966		WAILUKU	HI		05/25/2017	4.500	242,308		(274)				400,000	01/31/2017
100013969		SPRINGFIELD	OR		05/25/2017	4.000	162,475		(18)				248,000	01/31/2017
100013972		HOUSTON	TX		05/25/2017	5.000	88,940		(59)				142,000	01/31/2017
100013978		SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017	4.000	234,515		(271)				340,000	01/31/2017
100013979		APOPKA	FL		05/25/2017	4.625	82,780		(30)				130,000	01/31/2017
100013980		VALLEJO	CA		05/25/2017	4.750	239,076		(81)				293,000	01/31/2017
100013981		PHOENIX	AZ		05/25/2017	5.000	107,898		(74)				142,000	01/31/2017
100013982		VENICE	FL		05/25/2017	4.000	218,854		(70)				330,000	01/31/2017
100013984		SPANAWAY	WA		05/25/2017	4.000	121,460		5				175,000	01/31/2017
100013986		PINOLE	CA		05/25/2017	5.000	305,692		(903)				480,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013987		BRONX	NY		05/25/2017	4.125	255,316		517				373,000	01/31/2017
100013989		SANTA ANA	CA		05/25/2017	4.000	278,500		18				400,000	01/31/2017
100013990		COLUMBIA	MD		05/25/2017	4.375	154,325		(587)				289,000	01/31/2017
100013991		CREST HILL	IL		05/25/2017	4.000	95,352		94				150,000	01/31/2017
100013992		BOGOTA	NJ		05/25/2017	4.000	237,375		624				305,000	01/31/2017
100013996		LAS VEGAS	NV		05/25/2017	4.375	82,056		215				135,000	01/31/2017
100014004		PLAINFIELD	IL		05/25/2017	5.000	138,750		240				185,000	01/31/2017
100014006		LOS ANGELES	CA		05/25/2017	4.000	370,228		97				580,000	01/31/2017
100014007		BLOOMINGTON	CA		05/25/2017	4.375	170,949		(56)				285,000	01/31/2017
100014009		COALINGA	CA		05/25/2017	4.000	225,854		887				329,000	01/31/2017
100014011		GLENDALE	AZ		05/25/2017	5.000	164,967		(336)				205,000	01/31/2017
100014013		OREGON CITY	OR		05/25/2017	4.000	194,318		(122)				287,000	01/31/2017
100014014		SULTAN	WA		05/25/2017	4.000	188,547		(160)				245,000	01/31/2017
100014015		SKOKIE	IL		05/25/2017	4.000	125,114		(368)				190,000	01/31/2017
100014017		HUNTINGTON PARK	CA		05/25/2017	4.375	283,589		(207)				400,000	01/31/2017
100014024		LAND O LAKES	FL		05/25/2017	4.125	219,039		297				285,000	01/31/2017
100014026		LANDOVER	MD		05/25/2017	4.000	219,034		272				300,000	01/31/2017
100014027		GOLD CANYON	AZ		05/25/2017	4.625	162,663		93				155,000	01/31/2017
100014028		CHELSEA	AL		05/25/2017	4.000	276,075		97				337,000	01/31/2017
100014031		PERRIS	CA		05/25/2017	5.000	202,421		(696)				265,000	01/31/2017
100014032		OREGON CITY	OR		05/25/2017	4.000	283,472		(183)				428,000	01/31/2017
100014035		CABOT	AR		05/25/2017	4.625	78,092		(118)				108,000	01/31/2017
100014037		DAVIE	FL		05/25/2017	4.750	167,097		22				200,000	01/31/2017
100014041		BILLINGS	MT		05/25/2017	4.625	134,562		341				185,200	01/31/2017
100014042		COUNCIL BLUFFS	IA		05/25/2017	4.625	94,012		289				137,250	01/31/2017
100014044		COLONIAL HEIGHTS	VA		05/25/2017	4.000	148,885		204				183,000	01/31/2017
100014045		JACKSONVILLE	FL		05/25/2017	4.625	340,194		(63)				410,000	01/31/2017
100014046		SPRING	TX		05/25/2017	4.625	187,913		158				250,000	01/31/2017
100014047		MIDDLETOWN	DE		05/25/2017	4.000	143,151		110				162,000	01/31/2017
100014050		BRADENTON	FL		05/25/2017	5.125	117,470		(419)				135,000	01/31/2017
100014052		HALLS	TN		05/25/2017	5.000	40,595		27				58,900	01/31/2017
100014053		JACKSONVILLE	FL		05/25/2017	4.625	140,713		(66)				205,000	01/31/2017
100014054		YUMA	AZ		05/25/2017	4.250	123,830		16				220,000	11/24/2020
100014055		YUMA	AZ		05/25/2017	4.625	125,146		(71)				129,900	01/31/2017
100014056		GRAHAM	NC		05/25/2017	5.000	118,017		(156)				174,000	01/31/2017
100014057		WARREN	RI		05/25/2017	4.625	195,204		(20)				215,000	01/31/2017
100014059		LANCASTER	CA		05/25/2017	4.250	258,472		108				355,000	01/31/2017
100014060		ONTARIO	CA		05/25/2017	4.000	242,222		351				390,000	01/31/2017
100014061		ARNOLD	MD		05/25/2017	4.250	294,558		(272)				360,000	01/31/2017
100014062		MIAMI	FL		05/25/2017	4.250	232,894		294				330,000	01/31/2017
100014069		BENSENVILLE	IL		05/25/2017	4.750	149,002		(275)				240,000	01/31/2017
100014071		CANYON COUNTRY	CA		05/25/2017	4.250	276,218		(259)				421,000	01/31/2017
100014072		CLINTON	MD		05/25/2017	4.750	178,095		(509)				248,000	01/31/2017
100014073		SAN JACINTO	CA		05/25/2017	4.250	241,926		553				325,000	01/31/2017
100014074		TUCSON	AZ		05/25/2017	4.500	65,810		(11)				79,800	01/31/2017
100014075		WESTMINSTER	MD		05/25/2017	4.250	147,206		(423)				240,000	01/31/2017
100014078		ODENVILLE	AL		05/25/2017	4.375	96,995		(229)				155,000	01/31/2017
100014086		MIRA LOMA	CA		05/25/2017	4.000	304,077		(243)				518,000	01/31/2017
100014087		SAINT HELENS	OR		05/25/2017	4.250	286,491		(393)				356,000	01/31/2017
100014088		EL CAJON	CA		05/25/2017	4.375	232,807		(214)				335,000	01/31/2017
100014089		UNIONDALE	NY		05/25/2017	4.000	286,529		404				360,000	01/31/2017
100014090		EAGAN	MN		05/25/2017	4.750	169,531		305				280,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014095		SAN DIEGO	CA		05/25/2017	4.250	290,307		(309)				380,000	01/31/2017
100014101		SPRINGFIELD	VA		05/25/2017	4.375	256,792		226				335,000	01/31/2017
100014104		SEBRING	FL		05/25/2017	5.000	126,503		223				180,000	01/31/2017
100014105		MIAMI	FL		05/25/2017	5.000	249,483		(206)				355,000	01/31/2017
100014107		AURORA	IL		05/25/2017	4.625	149,816		26				288,000	04/13/2024
100014111		COON RAPIDS	MN		05/25/2017	4.750	138,498		(159)				155,000	01/31/2017
100014112		FREDERICK	MD		05/25/2017	4.250	185,521		939				325,000	01/31/2017
100014116		PHOENIX	AZ		05/25/2017	4.750	91,051		(323)				130,000	01/31/2017
100014118		PEORIA	AZ		05/25/2017	4.625	146,924		437				183,900	01/31/2017
100014119		HIALEAH	FL		05/25/2017	4.250	156,084		(101)				245,000	01/31/2017
100014122		STREAMWOOD	IL		05/25/2017	4.000	155,999		231				208,000	01/31/2017
100014125		MIAMI	FL		05/25/2017	4.625	207,274		419				311,000	01/31/2017
100014129		ORANGE PARK	FL		05/25/2017	4.750	161,826		28				200,000	01/31/2017
100014131		WESLEY CHAPEL	FL		05/25/2017	4.000	173,201		(87)				250,000	01/31/2017
100014133		ONTARIO	CA		05/25/2017	4.625	275,147		(164)				675,000	09/15/2025
100014136		CRETE	IL		05/25/2017	4.000	88,493		257				121,800	01/31/2017
100014141		LOS ANGELES	CA		05/25/2017	5.625	325,088		(925)				410,000	01/31/2017
100014142		KAMUELA	HI		05/25/2017	5.125	272,912		(452)				338,000	01/31/2017
100014146		BOWIE	MD		05/25/2017	4.000	181,963		239				303,900	01/31/2017
100014147		KISSIMMEE	FL		05/25/2017	4.000	120,281		143				206,000	01/31/2017
100014150		NORTH PORT	FL		05/25/2017	3.500	201,544		663				295,000	01/31/2017
100014158		CATHEDRAL CITY	CA		05/25/2017	4.250	146,607		(148)				260,000	01/31/2017
100014159		VERO BEACH	FL		05/25/2017	4.250	117,887		(82)				150,000	01/31/2017
100014161		SORRENTO	FL		05/25/2017	4.500	55,338		(30)				85,500	01/31/2017
100014162		LOS ANGELES	CA		05/25/2017	4.625	233,356		(552)				350,000	01/31/2017
100014163		VERO BEACH	FL		05/25/2017	4.625	92,253		(34)				151,900	01/31/2017
100014164		PALMETTO	FL		05/25/2017	4.000	151,328		(51)				197,500	01/31/2017
100014168		FRESNO	CA		05/25/2017	4.625	230,272		(85)				289,000	01/31/2017
100014170		AUBURN	CA		05/25/2017	4.250	259,725		34				370,000	01/31/2017
100014171		LANCASTER	CA		05/25/2017	4.250	137,914		(473)				198,000	01/31/2017
100014172		FOLSOM	CA		05/25/2017	4.000	304,079		(67)				450,000	01/31/2017
100014173		CITRUS HEIGHTS	CA		05/25/2017	4.625	203,409		(208)				295,000	01/31/2017
100014174		BANNING	CA		05/25/2017	4.125	120,862		118				153,000	01/31/2017
100014176		SACRAMENTO	CA		05/25/2017	4.250	181,855		(108)				260,000	01/31/2017
100014178		GREENBACKVILLE	VA		05/25/2017	4.500	164,240		26				180,000	01/31/2017
100014180		SAN BERNARDINO	CA		05/25/2017	4.000	228,531		(7)				415,000	01/31/2017
100014181		DUNDEE	FL		05/25/2017	4.000	33,704		(928)				160,000	01/31/2017
100014195		LAKE ORION	MI		09/20/2017	4.125	208,301		(18)				418,000	06/21/2017
100014196		SEAL BEACH	CA		08/30/2017	4.500	820,559		(451)				1,650,000	08/30/2017
100014202		JACKSONVILLE	FL		08/30/2017	4.000	141,367		(15)				244,999	08/30/2017
100014207		GARDEN GROVE	CA		08/30/2017	4.375	72,855		(127)				412,000	07/17/2017
100014210		HACIENDA HEIGHTS	CA		08/30/2017	4.375	298,348		(199)				510,000	06/24/2017
100014224	CF	LA PUENTE AREA	CA		09/22/2017	4.500	170,720		(86)				580,000	09/22/2017
100014225	CF	GARDEN GROVE	CA		09/22/2017	4.750	375,666		(434)				1,100,000	09/22/2017
100014227	CF	NORTH FALMOUTH	MA		09/22/2017	4.500	214,444		(194)				421,000	09/22/2017
100014228	CF	FREDERICA	DE		09/22/2017	4.500	186,575		(167)				375,000	09/22/2017
100014229	CF	GARDEN GROVE	CA		09/22/2017	4.750	401,479		(456)				1,175,000	09/22/2017
100014240		TINTON FALLS	NJ		09/27/2017	4.000	630,858		7,346				640,000	07/29/2017
100014242		WALDORF	MD		09/27/2017	5.625	330,433		462				323,000	07/29/2017
100014245		UPPER MARLBORO	MD		09/27/2017	6.750	231,706		129				245,000	07/27/2017
100014247		TAUNTON	MA		09/27/2017	6.750	292,511		3,600				315,900	07/29/2017
100014250		WALDORF	MD		09/27/2017	6.000	161,907		338				230,000	01/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014253		PALM COAST	FL		09/27/2017	6.375	113,904		346				158,000	07/28/2017
100014259		SOUTH PLAINFIELD	NJ		09/27/2017	5.000	264,411		2,849				285,000	07/28/2017
100014262		RIDGEFIELD	CT		09/27/2017	5.000	594,668		4,126				999,000	10/26/2023
100014263		FRESNO	CA		09/27/2017	4.500	131,424		670				135,000	07/28/2017
100014266		NEW ROCHELLE	NY		09/27/2017	5.500	401,150		2,356				630,000	07/29/2017
100014267		COLLEGE POINT	NY		09/27/2017	5.000	498,449		455				760,000	07/27/2017
100014268		FOREST PARK	GA		09/27/2017	9.000	30,383		158				66,215	07/30/2017
100014270		EAST QUOGUE	NY		09/27/2017	3.250	406,559		2,733				591,000	06/27/2017
100014272		CHESTER	PA		09/27/2017	3.125	27,496		385				36,005	06/30/2017
100014275		DOWNEY	CA		09/27/2017	5.000	537,157		695				530,000	07/28/2017
100014276		PALM DESERT	CA		09/27/2017	7.000	161,281		696				229,000	07/27/2017
100014279		NOTTINGHAM	MD		09/27/2017	5.500	129,765		283				193,000	07/28/2017
100014286		WEBSTER	NY		09/27/2017	6.000	300,329		323				495,000	01/08/2023
100014287		LANCASTER	CA		09/27/2017	3.500	242,467		342				332,000	07/27/2017
100014289		HAMPTON	GA		09/27/2017	3.000	101,818		617				129,000	07/28/2017
100014297		DETROIT	MI		09/27/2017	3.625	77,038		492				150,000	07/28/2017
100014298		DETROIT	MI		09/27/2017	3.000	46,869		541				14,250	07/28/2017
100014301		CARTERET	NJ		09/27/2017	6.000	222,884		200				400,000	10/25/2023
100014304		TEANECK	NJ		09/27/2017	4.250	465,676		2,552				725,000	07/28/2017
100014306		LOS BANOS	CA		09/27/2017	3.375	300,343		923				303,000	07/27/2017
100014308		GREENWOOD	SC		09/27/2017	6.125	102,590		(61)				128,600	07/28/2017
100014315		PECONIC	NY		09/27/2017	5.000	1,931,925		14,672				2,161,250	08/09/2017
100014317		TACOMA	WA		09/27/2017	5.750	243,334		(352)				247,000	07/28/2017
100014320		GUILFORD	CT		09/27/2017	5.875	250,770		723				380,627	09/24/2018
100014323		CALHOUN FALLS	SC		09/27/2017	8.125	22,670						51,300	08/02/2017
100014327		JACKSON HEIGHTS	NY		09/27/2017	4.500	686,700		3,452				1,007,000	07/27/2017
100014328		BRONX	NY		09/27/2017	3.875	488,380		2,477				640,000	06/07/2017
100014329		SILVER SPRING	MD		09/27/2017	3.375	340,810		1,257				500,000	07/28/2017
100014331		SHOREWOOD	MN		09/27/2017	3.875	416,969		1,399				573,000	07/28/2017
100014332		ELK GROVE	CA		09/27/2017	6.000	467,258		(43)				819,000	05/23/2022
100014333		NEWARK	DE		09/27/2017	4.500	69,618		271				159,000	07/30/2017
100014334		LELAND	NC		09/27/2017	3.750	53,459		131				73,150	02/16/2017
100014335		COLUMBIA	SC		09/27/2017	6.000	59,096		394				108,000	05/07/2021
100014342		WHITESTONE	NY		09/27/2017	6.750	784,935		3,582				1,000,000	06/05/2024
100014343		NEW BRUNSWICK	NJ		09/27/2017	5.000	131,309		786				135,000	07/29/2017
100014344		WICHITA	KS		09/27/2017	3.375	215,513		806				340,000	07/05/2017
100014345		NEW BEDFORD	MA		09/27/2017	3.375	199,291		641				260,000	07/28/2017
100014350		RICHMOND	VA		09/27/2017	5.000	136,937		(62)				226,000	07/30/2017
100014351		VIRGINIA BEACH	VA		09/27/2017	7.125	111,643		(79)				135,000	07/30/2017
100014353		UNIONDALE	NY		09/27/2017	3.125	240,254		2,685				355,000	07/30/2017
100014357		CERRITOS	CA		09/27/2017	4.000	507,761		(60)				805,000	07/29/2017
100014359		STATEN ISLAND	NY		09/27/2017	4.250	410,085		1,093				630,000	07/28/2017
100014365		PLYMOUTH	MN		09/27/2017	5.000	492,247		5,761				680,000	06/09/2020
100014367		LAUREL	MD		09/27/2017	4.250	221,861		254				360,000	07/29/2017
100014369		MUSCODA	WI		09/27/2017	4.625	85,186		158				172,000	07/28/2017
100014374		SACRAMENTO	CA		09/27/2017	3.625	125,970		644				265,000	07/28/2017
100014375		FARMINGDALE	NY		09/27/2017	4.125	345,981		1,130				455,000	07/30/2017
100014378		TUCSON	AZ		09/27/2017	5.000	111,505		(21)				164,000	07/28/2017
100014383		NEWARK	DE		09/27/2017	5.000	156,302		2				190,000	07/28/2017
100014384		WEST DES MOINES	IA		09/27/2017	6.000	131,401		(371)				242,000	07/30/2017
100014385		VISTA	CA		09/27/2017	6.750	360,449		581				425,000	03/06/2021
100014386		PORTSMOUTH	VA		09/27/2017	5.375	38,508		427				64,600	07/05/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014388		MORTON	PA		09/27/2017	4.625	103,941		224				225,000	07/29/2017
100014389		ARLINGTON	VA		09/27/2017	4.125	564,949		743				750,000	03/29/2017
100014390		SMITHFIELD	NC		09/27/2017	3.375	44,323		334				78,850	07/28/2017
100014393		CHINO HILLS	CA		09/27/2017	3.000	725,310		3,492				794,000	06/27/2017
100014398		NORTH BRUNSWICK	NJ		09/27/2017	2.250	145,557		1,515				239,000	07/29/2017
100014402		ORLANDO	FL		09/27/2017	4.625	188,056		1				525,000	07/24/2024
100014431		BROOKLYN	NY		09/27/2017	6.750	703,166		1,266				991,000	07/28/2017
100014433		FLORISSANT	MO		09/27/2017	4.625	156,532		355				320,000	06/06/2022
100014434		VIRGINIA BEACH	VA		09/27/2017	4.750	135,986		1				272,000	11/18/2021
100014439		SAN DIEGO	CA		09/27/2017	4.500	337,121		140				435,000	07/28/2017
100014440		TRACY	CA		09/27/2017	3.000	169,467		374				349,000	06/28/2017
100014445		EAST ELMHURST	NY		09/27/2017	5.000	540,240		219				859,000	07/29/2017
100014446		SIMI VALLEY	CA		09/27/2017	4.250	473,272		62				700,000	07/28/2017
100014447		LANCASTER	OH		09/27/2017	3.375	195,999		83				407,500	07/30/2017
100014451		DURHAM	ME		09/27/2017	6.750	101,964		197				300,000	04/11/2023
100014454		PORT SAINT LUCIE	FL		09/27/2017	8.500	42,110		196				194,000	07/30/2017
100014455		CHARLOTTE	NC		09/27/2017	4.000	37,353		204				76,000	07/29/2017
100014456		LITTLE ROCK	AR		09/27/2017	4.250	85,640		77				150,000	07/29/2017
100014458		OKLAHOMA CITY	OK		09/27/2017	3.500	33,955		303				109,000	07/30/2017
100014463		WINDER	GA		09/27/2017	6.625	112,506		92				187,000	07/28/2017
100014464		BOSCAWEN	NH		09/27/2017	6.000	124,471		(59)				182,900	07/29/2017
100014466		ATLANTA	GA		09/27/2017	5.000	97,710		173				113,000	07/09/2020
100014467		REDONDO BEACH	CA		09/27/2017	3.500	647,114		781				975,000	03/30/2017
100014469		HIGHLAND	IL		09/27/2017	5.750	205,367		(65)				390,000	05/31/2017
100014475		OPELIKA	AL		09/27/2017	6.500	166,684		(253)				360,000	07/27/2017
100014477		SANDOWN	NH		09/27/2017	4.500	168,996		505				245,000	07/28/2017
100014478		CENTEREACH	NY		09/27/2017	4.250	170,992		209				275,000	02/17/2017
100014479		ELEELE	HI		09/27/2017	4.625	277,951		(37)				420,000	07/28/2017
100014481		ROSEMEAD	CA		09/27/2017	4.950	625,666		(797)				695,000	07/28/2017
100014488		KANSAS CITY	MO		09/27/2017	3.750	75,568		319				149,000	07/28/2017
100014490		MINNEAPOLIS	MN		09/27/2017	3.375	94,600		240				290,000	07/28/2017
100014491		PECULIAR	MO		09/27/2017	7.250	50,390		(50)				63,175	06/30/2017
100014492		CLARKSTON	MI		09/27/2017	2.000	444,150		2,916				605,000	07/28/2017
100014494		RIO RANCHO	NM		09/27/2017	4.875	56,150		137				144,000	07/27/2017
100014495		VICTORIA	TX		09/27/2017	5.000	99,134		(28)				205,000	07/28/2017
100014500		NORWALK	CA		09/27/2017	3.000	269,251		571				477,000	07/27/2017
100014505		CHULA VISTA	CA		09/27/2017	3.125	395,415		1,079				730,000	07/27/2017
100014507		KATY	TX		09/27/2017	5.000	88,486		(1)				140,000	07/27/2017
100014509		ROSEDALE	MD		09/27/2017	7.990	44,994		311				177,000	07/28/2017
100014512		SILVER SPRING	MD		09/27/2017	5.750	92,568		(106)				220,000	07/28/2017
100014516		RIVERDALE	IL		09/27/2017	4.750	40,921		591				24,700	07/28/2017
100014518		SYKESVILLE	MD		09/27/2017	5.000	95,020		(100)				240,000	07/28/2017
100014520		AVON PARK	FL		09/27/2017	8.390	33,815		(95)				80,750	07/28/2017
100014521		EAST ELMHURST	NY		09/27/2017	6.750	344,958		(1,420)				625,000	07/28/2017
100014523		COMPTON	CA		09/27/2017	4.500	243,701		(8)				260,000	07/28/2017
100014524		HANFORD	CA		09/27/2017	9.000	6,685		114				122,000	02/18/2017
100014525		BLAUVELT	NY		09/27/2017	5.125	277,809		(19)				435,000	07/29/2017
100014526		LAKELAND	FL		09/27/2017	4.250	98,895		16				197,000	07/28/2017
100014527		SOUTHAMPTON	NY		09/27/2017	5.000	881,474		1,972				1,163,750	07/28/2017
100014528		WASHINGTON	DC		09/27/2017	4.125	315,293		370				433,000	07/28/2017
100014530		YORKTOWN HEIGHTS	NY		09/27/2017	3.000	292,664		1,279				650,000	07/28/2017
100014533		DALLAS	TX		09/27/2017	6.625	65,003		(174)				147,000	07/29/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014536		WEST MEMPHIS	AR		09/27/2017	9.740	11,920		103				85,500	07/31/2017
100014537		LENEXA	KS		09/27/2017	7.580	87,270		(449)				212,000	07/28/2017
100014539		EAST QUOGUE	NY		09/27/2017	2.000	134,276		1,560				445,000	07/28/2017
100014540		MIRAMAR	FL		09/27/2017	5.000	126,885		8				200,000	03/31/2017
100014548		FORT WORTH	TX		09/27/2017	4.250	47,228		78				167,000	07/28/2017
100014553		GILBERT	AZ		09/27/2017	5.000	377,770		138				500,000	07/29/2017
100014556		SILVER SPRING	MD		09/27/2017	2.000	166,834		992				405,000	07/28/2017
100014560		HAINES CITY	FL		09/27/2017	7.990	32,925		846				165,000	07/28/2017
100014561		HOUSTON	TX		09/27/2017	4.875	65,811		(86)				175,000	07/27/2017
100014562		ONTARIO	CA		09/27/2017	3.625	115,341		299				350,000	07/28/2017
100014564		STAMFORD	CT		09/27/2017	2.000	221,621		1,751				495,000	07/28/2017
100014566		ROSWELL	GA		09/27/2017	5.000	202,907		(20)				273,000	07/30/2017
100014568		PROVIDENCE	RI		09/27/2017	4.000	77,739		227				195,000	07/05/2017
100014570		EAST AMHERST	NY		09/27/2017	3.625	180,968		799				400,000	07/28/2017
100014574		VALLEJO	CA		09/27/2017	3.500	178,075		520				530,000	07/27/2017
100014575		OTSEGO	MI		09/27/2017	4.250	159,042		88				340,000	07/29/2017
100014577		TALLASSEE	AL		09/27/2017	3.375	68,796		536				113,500	07/20/2017
100014586		CARMICHAEL	CA		09/27/2017	3.250	57,180		140				245,000	07/29/2017
100014589		BROOKLYN	NY		09/27/2017	3.875	383,745		328				1,030,750	07/29/2017
100014592		LYNNWOOD	WA		09/27/2017	5.000	265,349		(263)				520,000	07/30/2017
100014593		RUMFORD	RI		09/27/2017	5.240	57,832		(104)				230,000	07/29/2017
100014594		GOSHEN	IN		09/27/2017	6.375	36,876		(52)				144,000	07/29/2017
100014595		PALMDALE	CA		09/27/2017	2.000	134,424		425				325,000	07/27/2017
100014596		CHELSEA	MA		09/27/2017	4.125	227,207		171				485,000	07/30/2017
100014597		WESTMINSTER	CO		09/27/2017	4.000	304,230		164				580,000	07/28/2017
100014602		MURRAY	KY		09/27/2017	5.375	17,774		118				73,530	07/05/2017
100014605		CHULA VISTA	CA		09/27/2017	6.625	240,399		(357)				535,000	07/27/2017
100014613		CALABASAS	CA		09/27/2017	6.125	261,720		(885)				940,000	06/07/2021
100014614		OKLAHOMA CITY	OK		09/27/2017	9.740	1,260		6				57,000	07/30/2017
100014615		CINCINNATI	OH		09/27/2017	6.750	293,167		880				1,116,250	07/30/2017
100014622		MIAMI	FL		09/27/2017	2.000	45,646		537				162,000	07/28/2017
100014625		GILROY	CA		09/27/2017	6.625	460,979		237				1,187,500	07/29/2017
100014628		OXNARD	CA		09/27/2017	3.750	235,033		199				519,000	07/27/2017
100014633		WAILUKU	HI		09/27/2017	3.375	200,832		604				565,000	07/30/2017
100014635		SAN FRANCISCO	CA		09/27/2017	7.375	979,716		300				1,482,000	07/29/2017
100014642		CHARLOTTE	NC		09/27/2017	2.000	39,147		393				150,000	07/29/2017
100014644		RANDOLPH	MA		09/27/2017	6.000	120,949		332				315,000	07/28/2017
100014645		SAN MARCOS	TX		09/27/2017	6.375	222,346		(629)				772,000	07/28/2017
100014646		BRIGHTON	MA		09/27/2017	4.625	324,157		62				752,000	07/31/2017
100014647		SAN FRANCISCO	CA		09/27/2017	7.000	453,332		193				1,520,000	07/28/2017
100014649		ESCONDIDO	CA		09/27/2017	4.160	180,790		225				440,000	07/28/2017
100014650		LACEY	WA		09/27/2017	6.125	66,637		(207)				224,000	07/28/2017
100014652		ELKRIDGE	MD		09/27/2017	6.625	142,081		131				650,000	07/28/2017
100014657		GAINESVILLE	VA		09/27/2017	2.000	193,160		1,682				620,000	07/27/2017
100014661		MYRTLE BEACH	SC		09/27/2017	7.000	31,283		103				80,750	07/29/2017
100014665		WASHINGTON	NC		09/27/2017	5.400	50,070		(47)				132,000	02/16/2017
100014674		FALLBROOK	CA		09/27/2017	3.625	219,617		342				725,000	07/30/2017
100014676		SAN GABRIEL	CA		09/27/2017	4.125	306,463		74				830,000	07/28/2017
100014681		LAUREL	DE		09/27/2017	4.375	26,142		93				141,400	07/28/2017
100014684		CHARLOTTE	NC		09/27/2017	8.250	15,735		68				90,250	07/30/2017
100014686		SUNRISE	FL		09/27/2017	9.250	25,290		118				75,525	07/27/2017
100014699		CLINTON	TN		09/27/2017	7.375	34,281		(314)				216,000	07/30/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014700		MEMPHIS	TN		09/27/2017	3.500	16,808		123				85,975	02/16/2017
100014715		TAUNTON	MA		09/27/2017	10.500	8,008		(2)				360,000	07/29/2017
100014719		YUBA CITY	CA		09/27/2017	8.750	13,371		4				280,000	07/30/2017
100014721		SEBASTIAN	FL		09/27/2017	7.625	1,764		12				126,000	07/28/2017
100014722		FLAGTOWN	NJ		09/27/2017	8.240	35,606		78				350,000	07/28/2017
100014727		SAN DIEGO	CA		09/27/2017	3.125	57,675		120				670,000	07/27/2017
100014732		MENLO	IA		09/27/2017	7.000	22,654		11				210,000	07/29/2017
100014741		ROANOKE	VA		09/27/2017	8.490	5,047		23				136,000	07/28/2017
100014757		SAN ANTONIO	TX		10/30/2017	3.500	165,651		1,062				247,000	03/30/2017
100014764		METAMORA	IL		10/30/2017	6.625	510,633		300				1,000,000	07/27/2017
100014765		CAPE CORAL	FL		10/30/2017	2.000	40,095		425				183,000	07/28/2017
100014768		ST. AUGUSTINE	FL		10/30/2017	7.000	8,163		40				290,000	07/30/2017
100014770		PALM COAST	FL		10/30/2017	2.000	67,444		439				188,000	07/28/2017
100014771		MIAMI GARDENS	FL		10/30/2017	2.000	58,913		491				120,000	07/28/2017
100014773		PINEHURST	TX		10/30/2017	5.000	34,576		(41)				131,000	07/28/2017
100014774		MIAMI	FL		10/30/2017	3.500	580,953		8				1,064,000	07/30/2017
100014775		HOUSTON	TX		10/30/2017	5.000	29,470		8				101,000	07/29/2017
100014776		TARPON SPRINGS	FL		10/30/2017	6.000	181,108		75				314,000	07/28/2017
100014779		JACKSONVILLE	FL		10/30/2017	4.000	10,979		304				360,000	11/18/2023
100014780		TAMPA	FL		10/30/2017	6.750	52,779		(87)				115,000	07/28/2017
100014785	CF	WASHINGTON	DC		11/06/2017	4.250	262,458		(93)				1,290,000	08/16/2017
100014796	CF	SAN DIEGO	CA		11/06/2017	4.250	220,126		(78)				610,000	09/01/2017
100014809	CF	CARDIFF BY THE SEA	CA		11/06/2017	4.500	364,789		(256)				1,600,000	08/07/2017
100014812	CF	PARK CITY	UT		11/06/2017	4.250	515,985		(215)				1,715,000	09/01/2017
100014823	CF	OLYMPIC VALLEY	CA		11/28/2017	4.625	309,622		(237)				610,000	09/05/2017
100014838		NEW BUFFALO	MI		11/28/2017	4.375	352,351		(200)				675,000	10/10/2017
100014842	CF	MONROVIA	CA		11/28/2017	4.250	155,661		(106)				560,000	10/10/2017
100014848		QUEEN CREEK	AZ		11/21/2017	3.625	94,680		301				137,900	07/20/2017
100014864		ORLANDO	FL		11/21/2017	4.625	82,752		5				130,000	07/19/2017
100014865		AVON PARK	FL		11/21/2017	4.125	57,123		927				125,000	12/29/2020
100014883		FLORISSANT	MO		11/21/2017	5.125	78,715		408				101,000	07/19/2017
100014884		HAMILTON	NJ		11/21/2017	4.300	79,781		1,736				129,000	07/19/2017
100014895		STILLMAN VALLEY	IL		11/21/2017	3.500	207,888		1,500				308,000	07/18/2017
100014897		ROCKFORD	IL		11/21/2017	5.830	46,073		661				129,000	07/19/2017
100014900		ROCKFORD	IL		11/21/2017	5.000	104,103		661				178,000	07/19/2017
100014902		CHILI	NY		11/21/2017	4.250	55,281		522				92,150	12/26/2020
100014949	CF	SIMI VALLEY	CA		12/12/2017	4.250	294,283		(112)				590,000	09/21/2017
100015111		DELANO	CA		12/14/2017	6.000	84,364		(85)				130,000	06/01/2017
100015149		BOWIE	MD		12/14/2017	5.000	294,364		(45)				345,000	12/26/2020
100015172		SPRINGFIELD	OH		12/14/2017	6.750	17,666		228				58,900	06/01/2017
100015320		SAINT MARYS	PA		12/14/2017	3.375	143,815		569				180,000	01/07/2021
100015762	CF	SOUTH GATE	CA		02/02/2018	4.875	208,982		(107)				515,000	12/02/2017
100015768	CF	SANTA CLARITA	CA		02/02/2018	4.375	254,379		(15)				550,000	12/08/2017
100015781	CF	WESTMINSTER	CA		02/02/2018	4.500	224,487		(50)				656,000	11/19/2017
100015787	CF	DENVER	CO		02/02/2018	4.375	242,701		49				450,000	12/22/2017
100015792	CF	CLOVERDALE	CA		02/02/2018	4.750	233,884		(91)				415,000	12/06/2017
100015794		VAN NUYS	CA		02/02/2018	5.250	532,383		(741)				835,000	10/05/2017
100015804	CF	BALDWIN PARK	CA		02/02/2018	4.625	212,992		(54)				385,000	09/22/2017
100015806	CF	SAN JOSE	CA		02/27/2018	4.375	293,864		101				980,000	12/16/2017
100015813	CF	PLYMOUTH	MA		02/27/2018	4.625	262,717		80				628,000	12/23/2017
100015815	CF	SAN DIEGO	CA		02/27/2018	4.625	287,134		56				1,470,000	12/15/2017
100015817		NATIONAL CITY	CA		02/27/2018	4.875	300,165		25				500,000	01/09/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100015823	CF	LOS ANGELES	CA		02/27/2018	4.500	463,993		163				1,100,000	01/13/2018
100015824	CF	LOS ANGELES	CA		02/27/2018	4.375	542,602		349				1,500,000	12/20/2017
100015827	CF	GLENDALE	CA		02/27/2018	4.750	599,163		68				1,300,000	01/15/2018
100015834	CF	ATLANTA	GA		02/27/2018	4.875	206,094		(42)				364,700	12/19/2017
100015839	CF	OAKLAND	CA		02/27/2018	5.250	393,749		(164)				640,000	01/19/2018
100015841	CF	LAGUNA BEACH	CA		02/27/2018	4.625	370,966		(36)				1,500,000	01/19/2018
100016396	CF	AMBLER	PA		04/05/2018	4.875	98,475		(48)				165,000	01/22/2018
100016397	CF	AMERICAN CANYON	CA		04/05/2018	5.125	110,847		(93)				400,000	02/13/2018
100016402		AUSTIN	TX		04/05/2018	5.000	234,930		(290)				355,000	02/08/2018
100016406	CF	TUCSON	AZ		04/05/2018	4.875	103,718		(86)				157,000	02/06/2018
100016409	CF	BRYAN	TX		04/05/2018	5.250	120,803		(118)				180,000	02/02/2018
100016411	CF	ATHENS	GA		04/05/2018	4.250	101,171		13				159,500	01/11/2018
100016418	CF	ARLINGTON	TN		04/05/2018	4.875	128,775		(103)				195,000	02/12/2018
100016419	CF	SPRINGFIELD	VA		04/05/2018	4.375	110,141		(12)				389,000	02/07/2018
100016420	CF	SAN DIEGO	CA		04/05/2018	5.000	216,481		(72)				610,000	02/18/2018
100016427	CF	VENTURA	CA		04/05/2018	4.875	222,307		(97)				442,000	02/06/2018
100016430	CF	LOVELAND	CO		04/05/2018	5.000	151,337		(91)				347,000	01/29/2018
100016432	CF	LOVELAND	CO		04/05/2018	5.000	131,924		(79)				305,000	02/01/2018
100016434	CF	NEW BRUNSWICK	NJ		04/05/2018	5.000	150,562		(139)				275,000	02/05/2018
100016446	CF	OAKLAND	CA		04/05/2018	4.625	434,391		86				850,000	02/14/2018
100016455	CF	NEW BRAUNFELS	TX		04/05/2018	5.375	155,806		(140)				217,500	02/14/2018
100016462	CF	BRISTOL	CT		04/05/2018	4.875	210,556		(39)				324,000	02/21/2018
100016464	CF	OKLAHOMA CITY	OK		04/05/2018	4.875	101,795		(77)				154,000	02/13/2018
100016465	CF	TAMPA	FL		04/05/2018	5.125	490,904		(256)				743,100	02/09/2018
100016468	CF	FORNEY	TX		04/05/2018	4.500	189,475		(17)				295,000	02/13/2018
100016471	CF	WETHERSFIELD	CT		04/05/2018	4.875	152,275		(112)				230,520	02/09/2018
100016497		FORT LAUDERDALE	FL		04/10/2018	4.875	237,261		(53)				365,000	01/10/2018
100016499	CF	GREER	SC		04/10/2018	4.875	96,768		(44)				245,000	06/08/2023
100016501	CF	COLORADO SPRINGS	CO		04/10/2018	4.875	95,783		(102)				177,000	02/08/2018
100016505	CF	PHILADELPHIA	PA		04/10/2018	5.000	111,550		(87)				168,500	02/08/2017
100016509	CF	CHICAGO	IL		04/10/2018	4.875	400,998		(90)				625,000	02/08/2018
100016516	CF	MARYLAND HEIGHTS	MO		04/10/2018	4.750	106,940		(80)				168,000	01/02/2018
100016517	CF	VALLEJO	CA		04/10/2018	5.875	137,417		(179)				400,000	02/15/2018
100016519	CF	KEY WEST	FL		04/10/2018	4.500	259,800		33				510,000	01/03/2018
100016520	CF	COLLEGE STATION	TX		04/10/2018	4.750	155,283		(75)				240,000	01/26/2018
100016521	CF	(NORTHRIDGE AREA) LOS	CA		04/10/2018	4.500	374,034		(63)				800,000	12/10/2017
100016522	CF	SAVANNAH	GA		04/10/2018	5.250	311,534		(267)				725,000	02/20/2018
100016523		LOS ANGELES	CA		04/10/2018	4.625	640,276		(754)				1,260,000	11/10/2017
100016524	CF	NEVADA CITY	CA		04/10/2018	4.500	149,457		(53)				434,000	02/14/2018
100016527	CF	CHARLOTTE	NC		04/10/2018	5.000	194,406		(75)				300,000	02/12/2018
100016528	CF	CHARLOTTE	NC		04/10/2018	5.000	193,333		(75)				300,000	02/12/2018
100016529	CF	CHARLOTTE	NC		04/10/2018	5.000	196,999		(74)				300,000	02/12/2018
100016535	CF	LAS VEGAS	NV		04/10/2018	5.375	217,384		(174)				325,000	02/14/2018
100016538	CF	NORTH LAS VEGAS	NV		04/10/2018	5.000	138,167		(114)				208,000	01/31/2018
100016539	CF	GROTON	CT		04/10/2018	5.250	165,936		(137)				249,900	02/08/2018
100016544	CF	SACRAMENTO	CA		04/10/2018	5.375	111,617		(165)				735,000	02/16/2018
100016547	CF	PACIFIC GROVE	CA		04/10/2018	5.000	176,614		(127)				535,000	02/27/2018
100016548	CF	BRYN MAWR	PA		04/10/2018	4.750	109,970		(80)				167,000	02/08/2018
100016552	CF	JACKSON	MI		04/10/2018	5.250	226,190		(120)				320,000	01/24/2018
100016554	CF	ACWORTH	GA		04/10/2018	5.375	35,284		(60)				164,000	02/19/2018
100016557	CF	TACOMA	WA		04/10/2018	3.875	194,256		204				425,000	01/12/2018
100016565	CF	MCGAHEYSVILLE	VA		04/10/2018	4.875	132,804		(123)				277,500	03/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100016572	CF	PEORIA	AZ		04/10/2018	5.000	91,083		(86)				176,000	02/22/2018
100016573	CF	ALMOND	NC		04/10/2018	4.875	248,960		(125)				379,900	02/19/2018
100016576	CF	INDIO	CA		04/10/2018	5.250	105,602		(218)				215,000	02/06/2018
100016577	CF	ATLANTA	GA		04/10/2018	4.750	117,550		(52)				208,000	02/22/2018
100016585	CF	INDIALANTIC	FL		04/10/2018	5.000	106,562		(114)				189,000	02/26/2018
100016586	CF	FOUNTAIN VALLEY	CA		04/10/2018	4.875	175,998		(123)				405,000	02/27/2018
100016587	CF	OAKLAND	CA		04/10/2018	4.875	387,211		(112)				1,100,000	02/28/2018
100016589	CF	SWEET HOME	OR		04/10/2018	4.875	92,466		(32)				159,000	02/22/2018
100016594	CF	SAN PEDRO	CA		04/10/2018	5.250	332,989		(236)				735,000	03/08/2018
100016599	CF	MESA	AZ		04/10/2018	5.250	108,352		(142)				250,000	03/07/2018
100016600	CF	GLENARDEN	MD		04/10/2018	4.250	28,296						233,000	01/04/2018
100017009	CF	CLERMONT	FL		05/16/2018	5.125	205,926		(167)				310,000	03/11/2018
100017013	CF	SAN ANTONIO	TX		05/16/2018	5.125	100,125		(102)				150,000	03/20/2018
100017014		NORTH PORT	FL		05/16/2018	4.875	112,170		(45)				163,000	02/19/2018
100017034	CF	COLUMBIA	TN		05/16/2018	5.375	107,398		(121)				149,000	02/28/2018
100017035	CF	FORT LEE	NJ		05/16/2018	4.750	164,194		(63)				315,000	02/06/2018
100017043	CF	DEMAREST	NJ		05/16/2018	5.250	294,559		(263)				840,000	03/02/2018
100017054	CF	PLANO	TX		05/16/2018	5.250	220,464		(205)				329,000	02/21/2018
100017056	CF	MESA	AZ		05/16/2018	5.250	108,055		(130)				245,000	03/02/2018
100017057	CF	ROSEVILLE	CA		05/16/2018	4.750	153,332		(100)				352,000	03/07/2018
100017058	CF	BOWIE	MD		05/16/2018	4.500	147,315		(17)				402,000	02/28/2018
100017060		AVON	NC		04/26/2018	5.875	269,545		342				410,900	02/06/2017
100017066		WOONSOCKET	RI		04/26/2018	4.300	172,093		500				170,000	12/31/2017
100017068		EVANSVILLE	IN		04/26/2018	8.125	39,220		341				58,900	12/31/2017
100017072		FOSTER CITY	CA		04/26/2018	3.490	240,133		606				1,216,000	12/31/2017
100017073		MONTEZUMA	GA		04/26/2018	3.125	50,763		285				68,400	11/30/2016
100017078		CHARLOTTE	NC		04/26/2018	3.500	80,799		483				199,000	12/31/2017
100017085		NEWTONSVILLE	OH		04/26/2018	15.250	39,767		(574)				58,900	12/31/2017
100017086		SEATTLE	WA		04/26/2018	5.380	237,722		61				440,000	07/24/2017
100017091		WEST HILLS	CA		04/26/2018	3.880	794,102		2,554				1,054,500	07/20/2017
100017093		HAYWARD	CA		04/26/2018	5.000	362,752		(40)				640,000	12/31/2017
100017094		COMMERCE CITY	CO		04/26/2018	5.250	36,403		(16)				235,000	12/31/2017
100017105		NORMAN	OK		04/26/2018	5.040	55,017		79				249,000	12/31/2017
100017106		SALEM	OR		04/26/2018	2.708	119,144		489				175,000	08/02/2017
100017111		ALBEMARLE	NC		04/26/2018	3.625	31,243		304				71,820	12/31/2017
100017116		EXETER	CA		04/26/2018	6.540	38,047		31				359,000	12/31/2017
100017120		JACKSONVILLE	NC		04/26/2018	3.500	79,438		689				134,000	12/31/2017
100017126		ALIQUIPPA	PA		04/26/2018	3.500	15,721		333				38,950	12/31/2017
100017128		MEMPHIS	TN		04/26/2018	3.625	25,334		469				23,750	12/31/2017
100017140		MURPHY	NC		04/26/2018	4.875	144,795		(140)				265,000	12/31/2017
100017146		JUPITER	FL		04/26/2018	3.375	349,831		534				550,000	12/31/2017
100017157		MIAMI	FL		04/26/2018	3.875	156,831		164				295,000	12/31/2017
100017165		FLOWERY BRANCH	GA		04/26/2018	3.125	49,498		197				125,000	12/31/2017
100017168		PALM BEACH GARDENS	FL		04/26/2018	4.375	278,027		254				350,000	12/31/2017
100017177		LITTLE ROCK	AR		04/26/2018	9.050	13,352		(53)				105,000	12/31/2017
100017178		GREENVILLE	SC		04/26/2018	3.250	47,695		245				58,900	12/31/2017
100017180		CAROL STREAM	IL		04/26/2018	4.000	124,773		(66)				221,000	12/31/2017
100017182		ORANGE	CA		04/26/2018	3.750	402,051		(245)				570,000	12/31/2017
100017183		RIVERBANK	CA		04/26/2018	4.375	196,688		287				275,000	12/31/2017
100017186		ASHEVILLE	NC		04/26/2018	3.625	231,552		(109)				565,000	12/31/2017
100017189		CRANSTON	RI		04/26/2018	4.375	185,538		7				235,000	12/31/2017
100017192		SACRAMENTO	CA		04/26/2018	3.875	206,635		40				212,000	12/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100017195		NEWTOWN	CT		04/26/2018	3.375	165,719		461				315,000	12/31/2017
100017199		ROCKFORD	IL		04/26/2018	4.000	48,951		207				68,400	12/31/2017
100017202		ROANOKE	VA		04/26/2018	4.875	183,831		1,229				158,200	12/31/2017
100017206		NEWINGTON	CT		04/26/2018	3.500	157,070		408				200,000	12/31/2017
100017208		BENSON	AZ		04/26/2018	3.625	40,861		155				76,000	12/31/2017
100017213		VIRGINIA BEACH	VA		04/26/2018	4.875	209,637		(10)				250,000	12/31/2017
100017215		HIALEAH	FL		04/26/2018	4.000	153,180		(395)				320,000	12/31/2017
100017223		HIALEAH	FL		04/26/2018	4.750	278,131		(627)				375,000	12/31/2017
100017224		TAMPA	FL		04/26/2018	4.875	110,427		10				199,000	12/31/2017
100017228		PHILADELPHIA	PA		04/26/2018	4.125	145,331		3				185,000	12/31/2017
100017232		MAPLE VALLEY	WA		04/26/2018	4.625	270,969		(1,131)				495,000	12/31/2017
100017236		SCOTTSDALE	AZ		04/26/2018	5.000	311,483		(707)				440,000	12/31/2017
100017237		GREENLAWN	NY		04/26/2018	3.500	411,386		822				525,000	12/31/2017
100017243		ELKTON	MD		04/26/2018	3.875	187,220		114				245,000	12/31/2017
100017248		CLEAR SPRING	MD		04/26/2018	4.000	234,449		159				329,900	12/31/2017
100017253		ANNAPOLIS	MD		04/26/2018	3.750	196,390		(770)				335,000	12/31/2017
100017258		APPLE VALLEY	CA		04/26/2018	5.000	331,954		(665)				337,000	12/31/2017
100017264		TAMPA	FL		04/26/2018	4.875	196,813		13				247,000	12/31/2017
100017272		MESA	AZ		04/26/2018	4.125	343,156		(370)				460,000	12/31/2017
100017273		PINEY FLATS	TN		04/26/2018	5.000	389,369		(823)				440,000	12/31/2017
100017274		PRESCOTT	AZ		04/26/2018	4.875	391,699		(786)				420,000	12/31/2017
100017277		MIAMI	FL		04/26/2018	4.125	78,712		(1)				135,000	11/30/2016
100017283		HUNTSVILLE	AL		04/26/2018	6.750	110,497		(396)				203,900	12/31/2017
100017289		PATRICK SPRINGS	VA		04/26/2018	7.500	36,276		129				90,250	12/31/2017
100017292		JACKSONVILLE	FL		04/26/2018	3.750	116,933		393				211,000	12/31/2017
100017304		KISSIMMEE	FL		04/26/2018	5.000	101,874		46				179,000	12/31/2017
100017305		WEST LINN	OR		04/26/2018	5.625	43,560		(41)				370,000	12/31/2017
100017307		MIAMI	FL		04/26/2018	6.000	237,548		(101)				305,000	12/31/2017
100017314		GARDENDALE	AL		04/26/2018	7.500	87,891		(453)				170,000	12/31/2017
100017317		HYATTSVILLE	MD		04/26/2018	5.000	200,038		(201)				185,000	12/31/2017
100017321		MILLBORO	VA		04/26/2018	6.750	48,834		(194)				66,500	12/31/2017
100017323		BROCKTON	MA		04/26/2018	4.875	134,983		(166)				450,000	09/01/2017
100017333		LAKE ELSINORE	CA		04/26/2018	7.000	46,503		(216)				175,000	12/31/2017
100017360		SAINT SIMONS ISLAND	GA		04/26/2018	4.875	209,420		(154)				323,000	09/05/2017
100017369		NORTH LITTLE ROCK	AR		04/26/2018	4.875	50,804		34				90,250	12/31/2017
100017372		CAMDEN	NJ		04/26/2018	6.375	39,497		(54)				76,000	12/31/2017
100017386		WEST HARTFORD	CT		04/26/2018	6.750	56,022		9				340,000	12/31/2017
100017392		SYLMAR	CA		04/26/2018	4.875	282,283		10				540,000	12/31/2017
100017393		VIRGINIA BEACH	VA		04/26/2018	7.125	138,613		343				200,000	12/31/2017
100017397		LA MIRADA	CA		04/26/2018	4.125	323,494		254				620,000	12/31/2017
100017398		BALTIMORE	MD		04/26/2018	3.625	59,231		395				51,300	12/31/2017
100017400		SAYRE	PA		04/26/2018	8.250	5,190		11				84,550	11/30/2016
100017401		GARRISON	TX		04/26/2018	7.000	10,424		(3)				49,400	12/31/2017
100017402		PHILADELPHIA	PA		04/26/2018	7.310	19,706		(91)				66,500	12/31/2017
100017409		DALLAS	TX		04/26/2018	4.000	59,940		152				127,000	10/19/2017
100017410		SAUK VILLAGE	IL		04/26/2018	3.625	42,194		480				32,300	12/31/2017
100017420		HENRICO	VA		04/26/2018	7.625	130,256		(744)				225,000	12/31/2017
100017422		BOSSIER CITY	LA		04/26/2018	8.375	25,570		210				47,500	12/31/2017
100017424		MOULTONBOROUGH	NH		04/26/2018	4.320	191,171		192				264,000	12/31/2017
100017437		CLINTON	MD		04/26/2018	5.560	241,331		(325)				370,000	12/31/2017
100017447		ORLANDO	FL		04/26/2018	6.875	101,311		(109)				115,000	12/31/2017
100017449		DEERFIELD BEACH	FL		04/26/2018	6.750	41,064		3				150,000	01/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100017454		MORENO VALLEY	CA		04/26/2018	5.000	62,933		(23)				280,000	12/31/2017
100017457		PANAMA CITY	FL		04/26/2018	6.250	194,355		(105)				390,000	12/31/2017
100017459		SUNNY ISLES BEACH	FL		04/26/2018	5.350	109,911		(24)				973,750	12/31/2017
100017473		MATAWAN	NJ		04/26/2018	3.500	258,078		733				471,000	12/31/2017
100017478		HENDERSON	NV		04/26/2018	3.625	219,367		339				733,201	12/31/2017
100017483		SAN MATEO	CA		04/26/2018	3.625	385,775		591				1,729,000	12/31/2017
100017488		LOS ANGELES	CA		04/26/2018	5.750	253,481		(295)				1,624,500	12/31/2017
100017491		WINTER HAVEN	FL		04/26/2018	6.625	77,151		(64)				90,250	08/07/2017
100017507		GEORGETOWN	TX		04/26/2018	2.970	136,100		370				235,000	12/31/2017
100017515		DAYTON	OH		04/26/2018	4.000	31,047		580				52,250	12/31/2017
100017518		WOODBRIDGE	VA		04/26/2018	3.375	234,048		526				305,000	12/31/2017
100017519		MARYSVILLE	WA		04/26/2018	7.375	97,281		5				250,000	12/31/2017
100017523		COLUMBIA	SC		04/26/2018	4.000	187,177		850				217,000	12/31/2017
100017531		LOS ANGELES	CA		04/26/2018	4.000	200,083		(142)				390,000	12/31/2017
100017543		WALDORF	MD		04/26/2018	3.750	159,699		170				300,000	12/31/2017
100017544		DES MOINES	IA		04/26/2018	4.375	50,941		35				69,350	12/31/2017
100017552		SLEEPY HOLLOW	NY		04/26/2018	6.875	565,312		522				997,500	12/31/2017
100017575		FORT MYERS	FL		04/26/2018	3.750	179,709		345				275,000	12/31/2017
100017598		MIAMI GARDENS	FL		04/26/2018	4.000	294,837		(700)				360,000	12/31/2017
100017600		PLAINVILLE	CT		04/26/2018	3.500	71,616		190				220,000	12/31/2017
100017604		KISSIMMEE	FL		04/26/2018	3.375	133,484		153				185,000	12/31/2017
100017605		SUNRISE	FL		04/26/2018	5.500	196,168		672				275,000	12/31/2017
100017606		PELZER	SC		04/26/2018	7.500	10,613		(4)				153,000	09/15/2017
100017624		BRADENTON	FL		04/26/2018	6.625	37,626		(17)				145,000	12/31/2017
100017630		GRAFTON	WI		04/26/2018	3.375	296,129		41				600,000	12/31/2017
100017634		ARMUCHEE	GA		04/26/2018	6.500	36,878		(131)				32,300	12/31/2017
100017635		ATLANTA	GA		04/26/2018	3.125	61,120		(675)				245,000	12/31/2017
100017647		CORDELE	GA		04/26/2018	8.990	18,268		(146)				47,500	12/31/2017
100017649		RANGER	GA		04/26/2018	3.500	67,707		416				165,900	12/31/2017
100017651		MILWAUKEE	WI		04/26/2018	4.500	105,187		665				144,000	09/11/2017
100017654		BRADLEY	IL		04/26/2018	8.000	43,639		477				45,600	12/31/2017
100017656		CLEVELAND	OH		04/26/2018	10.000	36,590		(370)				30,400	12/31/2017
100017661		MORRIS	NY		04/26/2018	4.000	27,106		363				58,900	12/31/2017
100017670		LITHONIA	GA		04/26/2018	3.750	64,567		533				128,000	12/31/2017
100017675		CLEVELAND	OH		04/26/2018	3.250	13,106		165				64,600	12/31/2017
100017677		NASHVILLE	TN		04/26/2018	6.000	21,078		(44)				175,000	12/31/2017
100017685		FINDLAY	OH		04/26/2018	3.125	31,897		281				61,750	12/31/2017
100017688		IMMOKALEE	FL		04/26/2018	3.500	104,703		922				92,625	12/31/2017
100017693		LEHIGH ACRES	FL		04/26/2018	6.750	85,285		77				155,000	12/31/2017
100017695		SAN ANTONIO	TX		04/26/2018	8.750	6,658		(39)				105,000	12/31/2017
100017696		SAN ANTONIO	TX		04/26/2018	11.000	32,095		(420)				135,000	12/31/2017
100017697		SAN ANTONIO	TX		04/26/2018	12.000	21,963		(263)				73,150	12/31/2017
100017701		FORT WAYNE	IN		04/26/2018	9.550	29,331		(150)				20,425	12/31/2017
100017702		DORCHESTER	MA		04/26/2018	8.430	72,105		(503)				660,000	12/31/2017
100017711		INDIANAPOLIS	IN		04/26/2018	3.250	29,850		176				36,100	12/31/2017
100017715		NEWTON	NC		04/26/2018	3.375	85,915		379				175,000	12/31/2017
100017716		ROSSVILLE	IN		04/26/2018	3.625	62,054		536				146,900	04/26/2017
100017717		BRIDGETON	NJ		04/26/2018	3.125	44,693		551				159,000	12/31/2017
100017719		PATERSON	NJ		04/26/2018	3.125	119,413		709				221,000	12/31/2017
100017729		MIAMI	FL		04/26/2018	6.250	76,511		(318)				345,000	12/31/2017
100017730		BOYNTON BEACH	FL		04/26/2018	5.750	171,498		(101)				335,000	12/31/2017
100017732		SUNRISE	FL		04/26/2018	4.500	99,462		143				270,000	12/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100017733		APOPKA	FL		04/26/2018	3.625	86,056		351				177,000	07/13/2017
100017737		NAPA	CA		04/26/2018	6.625	592,238						1,876,250	07/28/2017
100017739		ORLANDO	FL		04/26/2018	6.500	62,270		(12)				135,000	12/31/2017
100017742		LOS ANGELES	CA		04/26/2018	4.000	251,960		(31)				340,000	12/31/2017
100017743		LANCASTER	CA		04/26/2018	4.000	318,403		496				445,000	01/19/2021
100017744		PINELLAS PARK	FL		04/26/2018	4.000	60,926		336				71,250	12/31/2017
100017748		GREENSBORO	NC		04/26/2018	3.750	69,576		349				111,000	12/31/2017
100017751		GAFFNEY	SC		04/26/2018	12.740	18,026		(191)				68,875	12/31/2017
100017752		NAPERVILLE	IL		04/26/2018	3.250	262,351		288				342,000	12/31/2017
100017759		GULFPORT	MS		04/26/2018	7.125	67,001		(89)				109,500	12/31/2017
100017775		FOSTORIA	MI		04/26/2018	6.036	64,678		(8)				170,000	12/31/2017
100017777		DELAND	FL		04/26/2018	6.875	53,894		(5)				118,000	12/31/2017
100017786		ELLABELL	GA		04/26/2018	4.625	79,909		231				120,000	03/25/2018
100017787		PEORIA	AZ		04/26/2018	4.000	130,823		479				350,000	12/31/2017
100017788		GOOCHLAND	VA		04/26/2018	4.375	50,548		126				110,000	12/31/2017
100017796		NASHVILLE	TN		04/26/2018	8.370	61,680		4				200,000	12/31/2017
100017802	CF	LAKE WORTH	FL		05/30/2018	4.875	140,554		(13)				235,000	12/30/2017
100017808	CF	SANTA ANA	CA		05/30/2018	4.875	200,017		(85)				640,000	02/21/2018
100017809	CF	ALHAMBRA	CA		05/30/2018	5.000	599,359		(92)				1,023,750	02/13/2018
100017834	CF	GLENDALE	AZ		05/30/2018	4.875	140,518		(88)				310,000	03/08/2018
100017835	CF	ONTARIO	CA		05/30/2018	5.125	146,105		(104)				440,000	02/25/2018
100017843	CF	MORENO VALLEY	CA		05/30/2018	4.750	88,980		(24)				315,000	03/06/2018
100017857	CF	FORT WORTH	TX		05/30/2018	5.250	98,820		(117)				147,000	03/21/2018
100017865	CF	SEBASTIAN	FL		05/30/2018	5.375	108,279		(169)				212,900	03/07/2018
100017868	CF	RAPID CITY	SD		05/30/2018	5.250	128,016		(136)				189,900	03/02/2018
100017870		LAUREL	MD		05/30/2018	5.125	145,576		(144)				277,000	03/07/2018
100017871	CF	ANNAPOLIS	MD		05/30/2018	5.625	93,164		(169)				180,000	03/12/2018
100017876	CF	PASADENA	CA		05/30/2018	4.750	213,400		16				355,000	03/05/2018
100017877	CF	HILO	HI		05/30/2018	4.750	189,518		(34)				400,000	02/05/2018
100017896	CF	POLLOCK PINES	CA		05/30/2018	5.125	327,952		(153)				507,000	03/02/2018
100017898	CF	SUNRIVER	OR		05/30/2018	5.375	113,978		(140)				416,000	02/26/2018
100017899	CF	GREENVILLE	SC		05/30/2018	5.375	143,031		(352)				250,000	03/05/2018
100017909	CF	WOODBRIDGE	CA		05/30/2018	4.875	133,672		(69)				320,000	03/13/2018
100017915	CF	RIALTO	CA		05/30/2018	4.750	124,026		(67)				285,000	12/09/2017
100017916	CF	WEST PALM BEACH	FL		05/30/2018	5.250	178,707		(90)				275,000	03/05/2018
100017921	CF	LOMPOC	CA		05/30/2018	5.000	150,747		(56)				265,000	03/14/2018
100017926	CF	CRESSKILL	NJ		05/22/2018	4.375	169,570		42				470,000	01/30/2018
100017930	CF	PHILADELPHIA	PA		05/22/2018	4.875	114,534		(27)				165,000	02/13/2018
100017931	CF	ATLANTA	GA		05/22/2018	5.250	344,496		(149)				717,000	02/14/2018
100017932	CF	CHATTANOOGA	TN		05/22/2018	4.750	103,284		(10)				187,000	01/10/2018
100017934	CF	CORPUS CHRISTI	TX		05/22/2018	5.000	100,646		(94)				163,000	03/09/2018
100017935	CF	ACWORTH	GA		05/22/2018	5.125	121,160		(143)				195,000	03/14/2018
100017936	CF	ATLANTA	GA		05/22/2018	4.875	120,482		(80)				183,500	02/28/2018
100017938	CF	GREENVILLE	TX		05/22/2018	5.500	99,891		(122)				153,000	02/12/2018
100017939	CF	GREENVILLE	TX		05/22/2018	5.500	90,564		(111)				138,500	02/12/2018
100017942	CF	WEST ALLIS	WI		05/22/2018	5.375	95,498		(110)				148,000	03/19/2018
100017947	CF	PHILADELPHIA	PA		05/22/2018	5.250	124,153		(122)				185,000	03/05/2018
100017962	CF	RICHMOND	VA		05/22/2018	5.000	132,367		(126)				225,000	03/19/2018
100017963	CF	LAS VEGAS	NV		05/22/2018	5.375	195,283		(102)				320,000	03/23/2018
100017966	CF	LARGO	FL		05/22/2018	5.125	118,759		(130)				183,000	12/28/2017
100017969	CF	PORT ORANGE	FL		05/22/2018	5.250	104,158		(81)				146,000	03/16/2018
100017970	CF	OAKLAND	CA		05/22/2018	5.250	497,785		(260)				1,350,000	03/09/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100017973	CF	JURUPA VALLEY	CA		05/22/2018	4.875	270,653		(92)				521,390	03/19/2018
100017976	CF	CARROLLTON	TX		05/22/2018	5.125	146,939		(157)				281,000	03/13/2018
100017993	CF	MODESTO	CA		05/22/2018	5.250	142,418		(134)				240,000	03/15/2018
100017998	CF	LOS ANGELES	CA		05/22/2018	4.750	201,245		32				440,000	03/11/2018
100018000	CF	ANNAPOLIS	MD		05/22/2018	5.000	445,007		(184)				726,700	02/17/2018
100018004	CF	COLORADO SPRINGS	CO		05/22/2018	5.125	100,632		(114)				239,985	02/22/2018
100018017	CF	CHESAPEAKE	VA		05/22/2018	5.750	108,088		(131)				148,000	03/22/2018
100018019	CF	WATERBURY	CT		05/22/2018	5.375	111,310		(110)				165,000	03/25/2018
100018020	CF	BAKERSFIELD	CA		05/22/2018	5.375	117,913		(152)				202,500	03/15/2018
100018028	CF	LEWISVILLE	TX		05/22/2018	5.375	102,569		(147)				210,000	04/05/2018
100018031		VISALIA	CA		05/22/2018	5.000	93,491		(60)				165,000	03/12/2018
100018042	CF	MONROVIA	CA		05/22/2018	5.375	425,587		(369)				660,000	02/03/2018
100018049	CF	ATLANTA	GA		06/08/2018	5.250	402,613		(268)				1,345,000	03/30/2018
100018051	CF	(NORTHRIDGE AREA) LOS	CA		06/08/2018	4.750	246,156		(36)				575,000	02/15/2018
100018052	CF	LEHI	UT		06/08/2018	4.750	199,995		81				330,000	03/30/2018
100018053	CF	ALBUQUERQUE	NM		06/08/2018	5.500	155,037		(144)				240,000	02/22/2018
100018056	CF	BATH	ME		06/08/2018	5.250	92,044		(62)				158,000	02/26/2018
100018057	CF	RICHMOND	VA		06/08/2018	5.250	119,820		(126)				212,000	03/05/2018
100018060	CF	LACEY	WA		06/08/2018	5.250	133,505		(119)				235,000	03/09/2018
100018061	CF	LEMON GROVE	CA		06/08/2018	5.250	228,764		(88)				600,000	03/09/2018
100018068	CF	TEMPE	AZ		06/08/2018	5.250	94,824		(128)				169,000	03/15/2018
100018075	CF	TUCSON	AZ		06/08/2018	5.125	101,383		(68)				155,000	03/22/2018
100018076	CF	PEACHTREE CITY	GA		06/08/2018	4.990	151,252		(90)				229,900	03/26/2018
100018080		KANSAS CITY	MO		06/08/2018	5.375	141,168		(485)				340,000	03/19/2018
100018082		EL PASO	TX		06/08/2018	5.500	114,672		(113)				170,000	03/14/2018
100018093	CF	CHAPEL HILL	NC		06/08/2018	5.250	106,677		(73)				150,000	03/26/2018
100018096	CF	GEORGETOWN	TX		06/08/2018	5.000	106,316		(84)				219,900	04/05/2018
100018104	CF	FRESNO	CA		06/08/2018	5.250	143,867		(156)				255,000	02/22/2018
100018111	CF	URBANDALE	IA		06/08/2018	4.750	104,525		(40)				159,900	03/30/2018
100018114	CF	LOS ANGELES	CA		06/08/2018	5.000	104,079		(105)				345,000	03/31/2018
100018116	CF	LOS ANGELES	CA		06/08/2018	5.375	197,340		(116)				565,000	03/05/2018
100018117	CF	SNOWFLAKE	AZ		06/08/2018	5.375	118,367		(109)				189,900	03/26/2018
100018124	CF	FUQUAY VARINA	NC		06/08/2018	5.250	124,025		(87)				182,500	04/02/2018
100018130	CF	CRANSTON	RI		06/08/2018	5.250	141,397		(177)				265,000	03/21/2018
100018132	CF	ORLANDO	FL		06/08/2018	4.875	128,322		(21)				197,000	04/03/2018
100018143	CF	BLACKSBURG	VA		06/08/2018	5.375	132,370		(105)				185,000	03/20/2018
100018149	CF	SAN ANTONIO	TX		06/08/2018	4.875	111,881		(58)				170,000	03/31/2018
100018150	CF	COVENTRY	RI		06/08/2018	5.375	105,079		(136)				210,000	03/30/2018
100018152		BRISTOL	CT		06/08/2018	5.125	197,506		(469)				295,000	03/22/2018
100018158	CF	CHARLOTTE	NC		06/08/2018	5.125	102,802		(132)				203,000	03/12/2018
100018160	CF	LEHIGH ACRES	FL		06/08/2018	5.375	131,315		(122)				195,000	03/27/2018
100018162	CF	CLOVIS	CA		06/08/2018	5.000	119,654		(92)				285,000	03/27/2018
100018175	CF	LAFAYETTE	LA		06/08/2018	5.125	123,835		(61)				175,500	04/11/2018
100018182	CF	BOZEMAN	MT		06/08/2018	5.125	155,614		(130)				233,000	03/22/2018
100018188	CF	WALDPORT	OR		06/08/2018	4.750	151,810		(32)				450,000	03/28/2018
100018192	CF	THE COLONY	TX		06/08/2018	5.000	133,064		(83)				201,000	04/12/2018
100018193	CF	KINGWOOD	TX		06/08/2018	5.375	59,152		(130)				173,600	03/30/2018
100018202		KANSAS CITY	MO		06/08/2018	5.250	253,924		(583)				435,000	03/02/2018
100018205	CF	WINDSOR MILL	MD		06/08/2018	5.250	133,521		(126)				248,000	03/27/2018
100018208	CF	KAPOLEI	HI		06/08/2018	5.000	217,092		53				315,000	03/15/2018
100018222	CF	WELLINGTON	FL		06/08/2018	5.125	114,824		(114)				250,000	03/27/2018
100018229	CF	HACKENSACK	NJ		06/08/2018	5.375	100,056		(63)				140,500	03/15/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100018237	CF	DACULA	GA		06/08/2018	5.000	125,190		(35)				179,000	03/19/2018
100018244	CF	AMERICAN FORK	UT		06/08/2018	5.125	132,484		(88)				205,000	04/09/2018
100018245	CF	NORTH HOLLYWOOD	CA		06/08/2018	4.750	496,519		125				1,170,000	03/13/2018
100018251	CF	BLOOMINGTON	MN		06/08/2018	5.125	186,820		(55)				291,250	03/20/2018
100018258	CF	IRVING	TX		06/27/2018	5.625	114,777		(134)				177,000	03/28/2018
100018259	CF	KENNEDALE	TX		06/27/2018	5.375	95,582		(90)				149,000	04/10/2018
100018260	CF	LUBBOCK	TX		06/27/2018	5.250	120,511		(67)				170,000	04/10/2018
100018266	CF	GERMANTOWN	MD		06/27/2018	5.000	105,556		(52)				164,000	04/14/2018
100018267	CF	GAITHERSBURG	MD		06/27/2018	5.000	101,737		(50)				158,000	04/13/2018
100018274	CF	ATHENS	GA		06/27/2018	4.750	114,881		(14)				179,000	03/19/2018
100018275	CF	ANAHEIM	CA		06/27/2018	4.750	633,275		179				1,036,000	03/26/2018
100018283	CF	FORT WORTH	TX		06/27/2018	5.000	111,735		(20)				210,000	04/04/2018
100018290	CF	PORTSMOUTH	RI		06/27/2018	5.125	114,796		(93)				265,000	03/15/2018
100018297	CF	HARTFORD	CT		06/27/2018	5.500	118,390		(117)				175,000	03/23/2018
100018304		MONTGOMERY VILLAGE	MD		06/27/2018	5.375	159,483		(74)				310,000	10/25/2022
100018305	CF	COLORADO SPRINGS	CO		06/27/2018	5.125	229,524		(67)				350,000	03/23/2018
100018313	CF	(NORTH HOLLYWOOD AREA)	CA		06/27/2018	5.125	376,377		(241)				825,000	04/05/2018
100018319	CF	LYNN	MA		06/27/2018	5.000	407,305		(26)				625,000	04/03/2018
100018328		SAN DIEGO	CA		06/27/2018	5.125	259,704		(106)				525,000	03/29/2018
100018330	CF	DAVENPORT	IA		06/27/2018	5.000	166,433		(20)				255,000	03/30/2018
100018331	CF	BERLIN	CT		06/27/2018	5.250	131,796		(99)				203,000	04/10/2018
100018332	CF	COSTA MESA	CA		06/27/2018	5.250	100,581		(112)				620,000	03/14/2018
100018338	CF	PHOENIX	AZ		06/27/2018	5.375	56,766		(61)				195,000	04/16/2018
100018339	CF	REDONDO BEACH	CA		06/27/2018	5.375	475,153		(257)				950,000	03/15/2018
100018345	CF	FORT COLLINS	CO		06/27/2018	5.125	106,206		(97)				420,000	04/09/2018
100018346	CF	COLDWATER	MI		06/27/2018	5.375	111,914		(90)				169,000	04/05/2018
100018347	CF	DENVER	CO		06/27/2018	5.250	227,528		(152)				445,000	04/18/2018
100018349	CF	WINTER SPRINGS	FL		06/27/2018	5.250	146,945		(132)				219,000	04/11/2018
100018351	CF	HERNDON	VA		06/27/2018	4.990	140,038		(46)				255,000	03/13/2018
100018352	CF	TEMPE	AZ		06/27/2018	5.375	133,165		(150)				272,000	04/01/2018
100018354	CF	WEATHERFORD	TX		06/27/2018	5.250	103,409		(126)				265,000	04/11/2018
100018355	CF	SAN ANTONIO	TX		06/27/2018	4.990	112,090		(67)				172,000	04/10/2018
100018363	CF	DALLAS	TX		06/27/2018	5.250	110,097		(119)				185,000	04/09/2018
100018383	CF	FARMINGTON	CT		06/27/2018	5.250	209,326		(15)				300,000	04/10/2018
100018384	CF	FERNLEY	NV		06/27/2018	5.250	101,641		(111)				241,500	04/11/2018
100018393	CF	CELINA	TX		06/27/2018	5.000	119,644		(83)				260,000	04/13/2018
100018402	CF	PASO ROBLES	CA		06/27/2018	5.000	88,761		(75)				415,000	04/12/2018
100018416	CF	VACAVILLE	CA		06/27/2018	5.375	276,724		(121)				405,000	03/31/2018
100018420	CF	HIALEAH	FL		06/27/2018	5.250	118,308		(115)				215,000	03/31/2018
100018424	CF	SPRINGVILLE	CA		06/27/2018	5.250	113,894		(118)				227,000	04/09/2018
100018438	CF	GALLATIN	TN		06/27/2018	5.000	160,083		(80)				289,000	03/28/2018
100018439	CF	DALLAS	OR		06/27/2018	5.125	96,053		(105)				200,000	04/18/2018
100018440	CF	PARK CITY	UT		06/27/2018	4.875	69,348		(3)				630,000	04/05/2018
100018444	CF	MONTGOMERY VILLAGE	MD		06/27/2018	5.000	358,239		(126)				550,000	03/16/2018
100018447		LOS ANGELES	CA		06/27/2018	4.875	406,119		14				785,000	03/15/2018
100018449	CF	BLUE SPRINGS	MO		06/27/2018	5.125	104,575		(61)				158,000	03/01/2018
100018450	CF	OAKLAND	CA		06/27/2018	4.875	589,024		(106)				1,335,000	03/01/2018
100018462	CF	SAVANNAH	GA		06/27/2018	5.375	105,566		(59)				148,500	03/01/2018
100019579	CF	JACKSONVILLE	FL		07/26/2018	5.125	153,358		(43)				220,000	12/19/2017
100019582	CF	SHERWOOD	AR		07/26/2018	5.500	108,206		(110)				154,900	03/15/2018
100019585	CF	SHERWOOD	AR		07/26/2018	5.500	101,375		(97)				140,900	03/26/2018
100019589	CF	CERRITOS	CA		07/26/2018	4.875	434,813		(70)				688,000	03/08/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100019590	CF	WELLS	ME		07/26/2018	4.875	124,862		(67)				190,000	03/30/2018
100019592	CF	MONTGOMERY	AL		07/26/2018	5.250	120,133		(87)				183,500	04/03/2018
100019593	CF	PENSACOLA	FL		07/26/2018	4.875	97,489		(54)				148,000	03/20/2018
100019598	CF	SPRING	TX		07/26/2018	5.250	120,883		(81)				175,000	04/03/2018
100019612	CF	TAYLORS	SC		07/26/2018	4.875	113,242		(60)				205,000	03/27/2018
100019620		LOS ANGELES	CA		07/26/2018	4.875	424,494		7				666,000	04/09/2018
100019621	CF	DEERFIELD	IL		07/26/2018	5.250	235,750		(102)				425,000	04/18/2018
100019632	CF	PLEASANTON	TX		07/26/2018	5.375	124,910		(116)				188,500	04/24/2018
100019642	CF	SEVIERVILLE	TN		07/26/2018	5.000	132,961		(93)				230,000	04/25/2018
100019643	CF	WOODBRIDGE	VA		07/26/2018	5.125	135,574		(130)				317,500	04/26/2018
100019644	CF	SPRING VALLEY	CA		07/26/2018	5.490	310,290		(103)				535,000	04/17/2018
100019645	CF	RAMSEY	NJ		07/26/2018	5.125	234,679		66				349,000	03/08/2018
100019653	CF	HERNDON	VA		07/26/2018	4.750	224,636		(14)				586,000	04/11/2018
100019661	CF	FALL RIVER	MA		07/26/2018	5.250	145,816		(97)				219,000	04/24/2018
100019667		YARDLEY	PA		07/26/2018	5.125	105,869		(103)				165,000	03/31/2018
100019670	CF	LOS ANGELES	CA		07/26/2018	5.125	387,787		(104)				1,100,000	04/19/2018
100019672	CF	LOS ANGELES	CA		07/26/2018	5.125	372,513		(138)				826,250	04/13/2018
100019674	CF	HENRICO	VA		07/26/2018	5.500	137,045		(126)				203,000	03/27/2018
100019681	CF	SAN ANTONIO	TX		07/26/2018	5.375	124,949		(159)				190,000	05/03/2018
100019684	CF	BURLINGTON	VT		07/26/2018	4.750	262,749		50				407,500	04/13/2018
100019687	CF	ANAHEIM	CA		07/26/2018	4.750	289,184		(18)				600,000	03/20/2018
100019689		ENGLEWOOD	CO		07/26/2018	5.250	314,629		(139)				478,000	04/30/2018
100019690	CF	SPRINGVILLE	UT		07/26/2018	5.000	92,134		(84)				197,800	05/02/2018
100019704	CF	PRINCETON	TX		07/26/2018	5.000	335,683		(46)				520,000	04/26/2018
100019707	CF	FORT WORTH	TX		07/26/2018	5.375	92,919		(105)				153,450	04/16/2018
100019709		NOKOMIS	FL		07/26/2018	5.000	109,334		(90)				223,000	04/19/2018
100019713	CF	HANFORD	CA		07/26/2018	5.125	141,580		(76)				234,000	04/30/2018
100019714	CF	PHOENIX	AZ		07/26/2018	5.250	118,653		(117)				207,000	04/27/2018
100019720	CF	DES MOINES	IA		07/26/2018	4.875	117,603		(30)				181,500	04/17/2018
100019722	CF	PHOENIX	AZ		07/26/2018	5.375	134,102		(94)				200,000	04/25/2018
100019726	CF	ELK GROVE	CA		07/26/2018	4.875	30,796		(64)				440,000	04/19/2018
100019727	CF	ANN ARBOR	MI		07/26/2018	5.125	154,136		(120)				332,000	03/09/2018
100019729	CF	TUCSON	AZ		07/26/2018	5.375	114,079		(89)				160,000	04/06/2018
100019737	CF	DAVIS	CA		07/26/2018	5.375	388,039		(229)				825,000	05/09/2018
100019739	CF	DAVIS	CA		07/26/2018	5.375	394,075		(171)				680,000	05/06/2018
100019745	CF	TUCSON	AZ		07/26/2018	5.375	109,501		(108)				173,900	04/28/2018
100019746	CF	SAN DIEGO	CA		07/26/2018	5.000	219,620		(84)				900,000	04/17/2018
100019747	CF	DOWNINGTOWN	PA		07/26/2018	4.875	108,251		(59)				164,000	04/30/2018
100019748	CF	TEMPE	AZ		07/26/2018	5.250	144,259		(72)				235,000	05/07/2018
100019755	CF	GREENBRIER	TN		07/26/2018	5.250	158,630		(141)				355,000	04/26/2018
100019757	CF	MURFREESBORO	TN		07/26/2018	5.250	114,749		(119)				170,000	04/17/2018
100019759	CF	LAKEWOOD	CO		07/26/2018	5.125	276,521		(81)				449,500	05/04/2018
100019763	CF	CLOVIS	CA		07/26/2018	5.125	159,907		(111)				279,950	04/14/2018
100019766	CF	RENO	NV		07/26/2018	5.125	141,157		(66)				305,000	03/19/2018
100019767	CF	CLOVIS	CA		07/26/2018	5.250	148,082		(139)				220,000	04/30/2018
100019771	CF	ROYSE CITY	TX		07/26/2018	5.125	127,156		(59)				180,000	05/09/2018
100019777		BOISE	ID		07/26/2018	5.375	95,541		(138)				220,400	04/04/2018
100019780	CF	WINTER PARK	FL		07/26/2018	5.125	115,843		(85)				200,000	05/02/2018
100019781	CF	SAN ANTONIO	TX		07/26/2018	5.500	81,083		(163)				160,000	05/02/2018
100019789	CF	SAN DIEGO	CA		07/26/2018	5.375	157,166		(144)				233,000	05/03/2018
100019791	CF	PROVIDENCE	RI		07/26/2018	5.375	125,775		(110)				239,000	04/24/2018
100019793	CF	THE COLONY	TX		07/26/2018	5.250	140,664		(108)				210,000	05/04/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100019796	CF	THE COLONY	TX		07/26/2018	5.250	137,315		(105)				205,000	05/11/2018
100019798	CF	FORT WORTH	TX		07/26/2018	5.125	115,058		(107)				182,500	05/16/2018
100019802	CF	LAKE HARMONY	PA		07/26/2018	5.490	142,843		(111)				200,000	04/16/2018
100019804	CF	BAKERSFIELD	CA		07/26/2018	5.125	116,719		(95)				217,000	04/09/2018
100019806	CF	CONROE	TX		07/26/2018	5.250	116,543		(121)				172,660	05/09/2018
100019809	CF	BREINIGSVILLE	PA		07/26/2018	4.875	146,589		(68)				222,600	05/08/2018
100019811	CF	VILAS	NC		07/26/2018	5.000	105,538		(76)				169,000	05/02/2018
100019815	CF	BRADENTON	FL		07/26/2018	5.375	147,915		(130)				219,500	05/11/2018
100019816	CF	THE WOODLANDS	TX		07/26/2018	5.000	118,165		(34)				248,000	05/18/2018
100019828	CF	EL PASO	TX		07/26/2018	5.125	97,949		(103)				165,000	05/16/2018
100019832	CF	BLUE SPRINGS	MO		07/30/2018	5.375	83,551		(124)				155,000	04/26/2018
100019835	CF	BELLFLOWER	CA		07/30/2018	5.000	213,326		(88)				545,000	05/08/2018
100019846	CF	VISALIA	CA		07/30/2018	5.250	108,707		(130)				220,000	05/30/2018
100019849	CF	MIAMI	FL		07/30/2018	5.250	121,078		(111)				180,000	05/22/2018
100019853	CF	WAIPAHU	HI		07/30/2018	5.125	59,350		(110)				365,000	03/24/2018
100019854	CF	PHOENIX	AZ		07/30/2018	4.750	125,802		(49)				201,000	04/09/2018
100019856	CF	SALEM	MA		07/30/2018	5.125	199,968		(122)				302,000	03/22/2018
100019865	CF	FAIRFAX	VA		07/30/2018	5.000	160,982		(83)				315,000	05/14/2018
100019866	CF	ARLINGTON	VA		07/30/2018	5.000	123,574		(115)				420,000	05/09/2018
100019872	CF	FORNEY	TX		07/30/2018	5.500	158,860		(181)				235,000	04/23/2018
100019874	CF	ROUND ROCK	TX		07/30/2018	5.250	243,061		(113)				366,000	05/14/2018
100019886	CF	ABILENE	TX		07/30/2018	5.375	83,219		(101)				160,001	04/22/2018
100019903	CF	STEPHENS CITY	VA		07/30/2018	5.375	32,053		(48)				348,262	05/30/2018
100019904	CF	MERCED	CA		07/30/2018	5.375	103,372		(132)				153,000	04/27/2018
100019906	CF	UNIVERSITY CITY	MO		07/30/2018	5.250	137,893		(100)				210,000	05/03/2018
100019911	CF	WILMINGTON	DE		07/30/2018	5.000	137,385		(65)				208,000	04/27/2018
100019914	CF	AUSTIN	TX		07/30/2018	5.375	148,932		(135)				325,000	04/30/2018
100019916	CF	FLOWER MOUND	TX		07/30/2018	5.125	145,392		(98)				220,000	05/01/2018
100019922	CF	SAN BERNARDINO	CA		07/30/2018	5.375	23,763		(124)				320,000	04/18/2018
100019926	CF	CARROLLTON	TX		07/30/2018	5.250	168,584		(145)				252,200	05/14/2018
100019937	CF	NORFOLK	VA		07/30/2018	4.875	135,953		(17)				218,000	03/19/2018
100019945	CF	HAVERTOWN	PA		07/30/2018	4.750	105,399		(54)				201,000	04/19/2018
100019948	CF	GLENSHAW	PA		07/30/2018	4.875	167,439		(24)				260,000	03/22/2018
100019950	CF	FREDERICK	MD		07/30/2018	5.250	166,275		(85)				252,000	05/09/2018
100019957		NASHVILLE	TN		07/30/2018	5.375	224,111		(187)				430,000	04/12/2018
100019958	CF	MENIFEE	CA		07/30/2018	5.250	87,258		(144)				315,000	05/09/2018
100019964	CF	LAS VEGAS	NV		07/30/2018	5.375	196,801		(170)				313,000	05/11/2018
100019976	CF	MARIETTA	GA		07/30/2018	5.125	145,298		(125)				220,000	04/27/2018
100019977	CF	CANTON	GA		07/30/2018	5.125	124,150		(116)				185,000	04/22/2018
100019984	CF	HOUSTON	TX		07/30/2018	5.250	107,779		(125)				173,000	05/26/2018
100019986	CF	SAINT PAUL	MN		07/30/2018	5.500	121,206		(132)				180,000	05/17/2018
100019988	CF	LITTLE ELM	TX		07/30/2018	4.750	98,608		(53)				245,000	05/02/2018
100019990	CF	TAMPA	FL		07/30/2018	5.250	507,188		(235)				765,000	05/24/2018
100019995	CF	SAN DIEGO	CA		07/30/2018	5.375	272,026		(188)				410,000	05/21/2018
100019998	CF	PHILADELPHIA	PA		07/30/2018	5.375	109,638		(71)				185,000	05/18/2018
100020003	CF	SAN JOSE	CA		07/30/2018	5.250	744,511		(318)				1,635,000	02/17/2018
100020004	CF	HUMBLE	TX		07/30/2018	5.625	108,627		(170)				165,000	04/25/2018
100020005	CF	SANTA ROSA	CA		07/30/2018	5.625	228,086		(167)				875,000	05/24/2018
100020006	CF	TUCSON	AZ		07/30/2018	5.250	109,175		(123)				161,000	05/18/2018
100020016	CF	AUSTIN	TX		07/30/2018	5.250	122,634		(133)				194,000	05/22/2018
100020018	CF	BELTON	TX		07/30/2018	5.375	92,542		(134)				158,202	05/27/2018
100020025	CF	MARANA	AZ		07/30/2018	5.250	105,082		(126)				206,000	05/23/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100020027	CF	OVERLAND PARK	KS		07/30/2018	5.375	117,134		(123)				175,000	05/14/2018
100020131	CF	ACWORTH	GA		07/17/2018	5.125	133,540		(124)				199,000	07/17/2018
100020132	CF	HARRISVILLE	UT		07/17/2018	5.250	102,941		(123)				231,150	07/17/2018
100020134	CF	BENTON	AR		07/17/2018	5.375	115,777		(139)				169,900	07/17/2018
100020135	CF	JACKSONVILLE	FL		07/17/2018	5.625	104,515		(136)				158,000	07/17/2018
100020138	CF	PHOENIX	AZ		07/17/2018	5.250	101,463		(71)				141,768	07/17/2018
100020140	CF	PHILADELPHIA	PA		07/17/2018	4.990	69,846		(73)				192,105	07/17/2018
100020148	CF	YOUNGSVILLE	LA		07/17/2018	5.000	127,103		(94)				191,000	07/17/2018
100020151	CF	FORT MILL	SC		07/17/2018	5.000	123,359		(91)				185,000	07/17/2018
100020155	CF	FORNEY	TX		07/17/2018	5.125	131,781		(123)				210,000	07/17/2018
100020156	CF	NAMPA	ID		07/17/2018	5.625	126,583		(204)				189,500	07/17/2018
100020160	CF	WILMINGTON	DE		07/17/2018	5.375	105,265		(114)				155,000	07/17/2018
100020164		BALDWIN PARK	CA		07/17/2018	5.125	297,640		(78)				465,000	07/17/2018
100020173	CF	SAN YSIDRO	CA		07/17/2018	5.375	159,483		(159)				374,000	07/17/2018
100020178	CF	EL MONTE	CA		07/17/2018	4.750	169,413		13				510,000	07/17/2018
100020186	CF	PLACENTIA	CA		07/17/2018	4.875	305,920		(101)				499,900	07/17/2018
100020189	CF	CARROLLTON	TX		07/17/2018	5.250	158,974		(138)				237,875	07/17/2018
100020196	CF	CAROLINA BEACH	NC		07/17/2018	4.875	176,197		(59)				326,000	07/17/2018
100020199		LEHI	UT		07/17/2018	4.875	172,139		(43)				263,000	07/17/2018
100020212	CF	JACKSONVILLE	FL		07/17/2018	5.375	132,870		(159)				195,000	07/17/2018
100020214	CF	JACKSONVILLE	FL		07/17/2018	5.375	85,370		(146)				151,000	07/17/2018
100020215	CF	MINNEAPOLIS	MN		07/17/2018	5.000	99,767		(124)				261,000	07/17/2018
100020219	CF	CAROLINA BEACH	NC		07/17/2018	5.500	200,357		(141)				297,500	07/17/2018
100020221	CF	BILLINGS	MT		07/17/2018	5.250	109,506		(132)				249,000	07/17/2018
100020222	CF	GALVESTON	TX		07/17/2018	5.375	169,148		(160)				250,000	07/17/2018
100020225	CF	CAPE CORAL	FL		07/17/2018	5.250	108,395		(121)				159,900	07/17/2018
100020226	CF	SANTA CLARITA	CA		07/17/2018	5.250	124,035		(153)				450,000	07/17/2018
100020227	CF	GREENWOOD	IN		07/17/2018	5.500	112,698		(152)				165,000	07/17/2018
100020228	CF	PROSPECT	CT		07/17/2018	5.375	275,480		(168)				413,500	07/17/2018
100020241	CF	MINNEAPOLIS	MN		07/17/2018	5.250	63,440		(140)				153,050	07/17/2018
100020247	CF	PLANT CITY	FL		07/17/2018	5.250	152,418		(119)				227,000	07/17/2018
100020249	CF	ATLANTA	GA		07/17/2018	5.125	141,928		(127)				235,000	07/17/2018
100020255		AULT	CO		07/17/2018	5.500	117,136		(195)				305,000	07/17/2018
100020262	CF	RALEIGH	NC		07/17/2018	5.125	114,307		(107)				170,000	07/17/2018
100020267	CF	ODENVILLE	AL		07/17/2018	5.500	117,420		(109)				162,380	07/17/2018
100020275	CF	MURFREESBORO	TN		07/17/2018	5.250	102,340		(97)				152,000	07/17/2018
100020280	CF	GILBERT	AZ		07/17/2018	5.375	195,788		(181)				299,999	07/17/2018
100020281	CF	LOMITA	CA		07/17/2018	4.875	358,544		(119)				660,000	07/17/2018
100020294	CF	RUSSELLVILLE	AR		07/17/2018	5.500	135,434		(143)				199,000	07/17/2018
100020301		MARTINSBURG	WV		07/17/2018	5.500	99,458		(83)				153,000	07/17/2018
100020302	CF	FRESNO	CA		07/17/2018	5.750	107,210		(135)				150,000	07/17/2018
100020303	CF	JACKSON	CA		07/17/2018	4.875	157,381		(62)				242,500	07/17/2018
100020304		GROVER BEACH	CA		07/17/2018	5.375	281,718		(247)				425,000	07/17/2018
100020308	CF	CATHEDRAL CITY	CA		07/17/2018	5.500	352,186		(176)				493,000	07/17/2018
100020315	CF	LAKE WORTH	FL		07/17/2018	5.375	253,371		(117)				356,000	07/17/2018
100020319	CF	DENVER	CO		07/17/2018	5.625	299,753		(243)				960,000	07/17/2018
100020332	CF	LANCASTER	CA		07/17/2018	5.625	141,963		(138)				199,900	07/17/2018
100020345	CF	BARNEGAT	NJ		07/17/2018	5.625	105,643		(147)				180,000	07/17/2018
100020349		PLAINFIELD	NJ		07/27/2018	5.250	161,625		(591)				210,000	07/27/2018
100020351	CF	BAILEY	CO		07/27/2018	5.375	359,015		(196)				550,000	07/27/2018
100020361	CF	OAKLAND	CA		07/27/2018	5.250	212,600		(173)				520,000	07/27/2018
100020362	CF	ENGLEWOOD	FL		07/27/2018	5.500	138,426		(274)				540,100	07/27/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100020363	CF	HAGERSTOWN	MD		07/27/2018	5.375	115,697		(152)				179,000	07/27/2018
100020368	CF	MONTEREY	CA		07/27/2018	5.125	264,927		(151)				650,000	07/27/2018
100020371	CF	VIRGINIA BEACH	VA		07/27/2018	5.375	142,705		(132)				227,000	07/27/2018
100020374	CF	MILTON	FL		07/27/2018	5.375	119,224		(145)				174,900	07/27/2018
100020375	CF	LOMPOC	CA		07/27/2018	5.750	209,053		(186)				307,000	07/27/2018
100020378	CF	RIPON	CA		07/27/2018	5.000	317,749		19				505,000	07/27/2018
100020386		POMPANO BEACH	FL		07/27/2018	5.000	193,901		(419)				265,500	07/27/2018
100020388	CF	ANOKA	MN		07/27/2018	5.500	132,279		(140)				195,000	07/27/2018
100020399	CF	SYKESVILLE	MD		07/27/2018	5.250	137,782		(121)				265,000	07/27/2018
100020418	CF	SACRAMENTO	CA		07/27/2018	5.125	214,403		(143)				450,000	07/27/2018
100020421	CF	SAN DIEGO	CA		07/27/2018	5.000	255,501		(58)				530,000	07/27/2018
100020433	CF	LAS VEGAS	NV		07/27/2018	5.375	26,880		(125)				415,000	07/27/2018
100020440	CF	ASHBURN	VA		07/27/2018	4.875	246,388		(81)				380,000	07/27/2018
100023191	CF	CHARLOTTE	NC		08/16/2018	5.000	140,119		(80)				292,000	03/29/2018
100023193	CF	NEW ORLEANS	LA		08/16/2018	4.750	121,854		(6)				237,000	01/11/2018
100023201	CF	BEAR	DE		08/16/2018	5.125	183,260		(55)				280,000	05/07/2018
100023211	CF	MIAMI	FL		08/16/2018	5.375	119,709		(112)				177,000	05/18/2018
100023218	CF	AUSTIN	TX		08/16/2018	5.375	181,038		(56)				292,000	05/25/2018
100023219	CF	JACKSONVILLE	FL		08/16/2018	5.375	108,843		(124)				160,000	05/24/2018
100023220	CF	AUSTIN	TX		08/16/2018	5.375	266,597		(82)				430,000	06/08/2018
100023227		PENSACOLA	FL		08/16/2018	4.875	121,204		(25)				185,000	03/16/2018
100023231	CF	MURFREESBORO	TN		08/16/2018	5.000	147,027		(72)				222,000	06/09/2018
100023256	CF	DENVER	CO		08/16/2018	5.625	197,234		(213)				385,000	06/12/2018
100023261	CF	EDINBURG	TX		08/16/2018	5.375	219,887		(106)				330,000	04/30/2018
100023262	CF	SAN PEDRO	CA		08/16/2018	5.500	506,764		(299)				780,000	06/14/2018
100023263	CF	JACKSONVILLE	FL		08/16/2018	5.375	114,175		(126)				168,000	05/24/2018
100023267	CF	VIRGINIA BCH	VA		08/16/2018	5.375	152,851		(124)				229,000	05/04/2018
100023274	CF	BALTIMORE	MD		08/16/2018	4.875	148,928		20				229,500	05/23/2018
100023275	CF	NORTH MIDDLETOWN	NJ		08/16/2018	5.625	204,103		(101)				285,000	05/15/2018
100023280	CF	LAS VEGAS	NV		08/16/2018	5.250	189,987						310,000	06/10/2018
100023282	CF	CORINTH	TX		08/16/2018	5.375	142,641		(79)				199,900	06/19/2018
100023289	CF	MESA	AZ		08/16/2018	5.250	119,733		(125)				235,000	06/01/2018
100023290	CF	LEXINGTON	KY		08/16/2018	5.375	132,159		(76)				187,900	06/13/2018
100023294	CF	LAKEWOOD	CO		08/16/2018	4.750	135,768		(39)				305,000	06/14/2018
100023297	CF	MANASSAS PARK	VA		08/16/2018	5.750	93,008		(124)				205,000	05/28/2018
100023301	CF	PHELAN	CA		08/16/2018	4.750	150,674		(2)				465,000	05/04/2018
100023302	CF	MC KEES ROCKS	PA		08/16/2018	5.750	116,424		(134)				168,000	06/14/2018
100023312	CF	EAST POINT	GA		08/16/2018	5.125	97,794		(83)				182,000	05/23/2018
100023328	CF	OKLAHOMA CITY	OK		08/16/2018	5.625	112,566		(107)				154,800	06/01/2018
100023332	CF	AMBLER	PA		08/16/2018	5.375	100,767		(67)				235,000	06/15/2018
100023333	CF	ASHEVILLE	NC		08/16/2018	5.250	157,221		(120)				263,900	06/18/2018
100023341	CF	FORT MYERS BEACH	FL		08/16/2018	5.000	156,801		(74)				353,000	06/18/2018
100023342	CF	BURNET	TX		08/16/2018	5.375	102,244		(117)				150,000	06/26/2018
100023345	CF	HACKETTSTOWN	NJ		08/16/2018	5.750	94,218		(79)				139,900	05/04/2018
100023349	CF	DENTON	TX		08/16/2018	5.500	95,887		(187)				265,000	06/17/2018
100023361	CF	FREDERICKSBURG	VA		08/16/2018	5.375	331,642		(138)				500,000	05/22/2018
100023367	CF	MEDFORD	OR		08/16/2018	5.375	127,107		(115)				359,000	05/23/2018
100023373	CF	CALHOUN	GA		08/16/2018	5.500	146,873		(130)				229,000	05/29/2018
100023374	CF	LANCASTER	TX		08/16/2018	5.750	155,510		(145)				213,000	06/25/2018
100023375	CF	MCKINLEYVILLE	CA		08/16/2018	5.250	178,945		(130)				366,500	06/01/2018
100023376	CF	BRYAN	TX		08/16/2018	5.500	133,957		(113)				187,500	06/21/2018
100023381	CF	CYPRESS	CA		08/16/2018	4.990	305,157		(87)				625,000	05/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100023393	CF	APOLLO BEACH	FL		08/16/2018	5.250	87,305		(88)				250,000	06/19/2018
100023397	CF	CLOQUET	MN		08/16/2018	5.625	87,736		(156)				159,400	05/30/2018
100023403	CF	IMPERIAL BEACH	CA		08/16/2018	4.875	265,072		(73)				605,000	06/26/2018
100023411	CF	RIO RANCHO	NM		08/16/2018	5.625	120,028		(121)				167,500	06/26/2018
100023415	CF	LAWRENCEVILLE	GA		08/16/2018	5.125	49,469		(95)				165,000	06/26/2018
100023427	CF	MIAMI	FL		08/16/2018	5.250	118,465		(113)				176,000	06/15/2018
100023428	CF	JACKSONVILLE	FL		08/16/2018	5.375	138,745		(77)				195,000	06/14/2018
100023446		SACRAMENTO	CA		08/16/2018	5.250	248,060		(1,104)				815,000	06/26/2018
100023450	CF	SAN DIEGO	CA		08/16/2018	5.000	162,159		(73)				262,200	06/29/2018
100023451	CF	PERRIS	CA		08/16/2018	5.500	156,149		(141)				255,000	06/26/2018
100023472	CF	KATY	TX		09/04/2018	5.125	115,759		(103)				172,000	09/04/2018
100023476	CF	ARLINGTON	TX		09/04/2018	5.500	113,325		(174)				190,000	09/04/2018
100023478	CF	VIRGINIA BEACH	VA		09/04/2018	5.375	99,071		(115)				147,000	09/04/2018
100023484	CF	RINGWOOD	NJ		09/04/2018	4.875	296,157		(101)				479,000	09/04/2018
100023485	CF	KATY	TX		09/04/2018	4.875	145,860		(62)				223,221	09/04/2018
100023491	CF	FRANKLIN	NC		09/04/2018	5.125	92,149		(111)				156,450	09/04/2018
100023500	CF	LAS VEGAS	NV		09/04/2018	5.500	108,951		(163)				277,000	09/04/2018
100023503	CF	RICHLAND	WA		09/04/2018	5.625	144,676		(162)				250,000	09/04/2018
100023517	CF	BERWYN	PA		09/04/2018	4.750	212,710		(42)				325,000	09/04/2018
100023518	CF	TUCSON	AZ		09/04/2018	5.375	108,887		(142)				159,000	09/04/2018
100023525	CF	ROUND LAKE	IL		09/04/2018	5.625	60,273		(164)				159,000	09/04/2018
100023534	CF	LAFAYETTE HILL	PA		09/04/2018	4.990	236,136		(87)				358,000	09/04/2018
100023541	CF	GETTYSBURG	PA		09/04/2018	5.250	87,614		(143)				217,500	09/04/2018
100023542	CF	BLACKLICK	OH		09/04/2018	5.500	102,057		(82)				148,000	09/04/2018
100023543	CF	FULLERTON	CA		09/04/2018	5.125	600,706		(308)				935,000	09/04/2018
100023547	CF	REDMOND	WA		09/04/2018	5.250	595,292		(399)				900,000	09/04/2018
100023551	CF	DES MOINES	IA		09/04/2018	5.125	106,243		(77)				160,500	09/04/2018
100023553	CF	FORT WORTH	TX		09/04/2018	5.750	130,603		(155)				177,900	09/04/2018
100023558	CF	SARASOTA	FL		09/04/2018	4.875	126,748		(46)				228,000	09/04/2018
100023559	CF	MONTEBELLO	CA		09/04/2018	5.500	471,438		(373)				1,125,000	09/04/2018
100023560	CF	OWINGS MILLS	MD		09/04/2018	5.000	161,631		(92)				243,000	09/04/2018
100023563	CF	SAN DIEGO	CA		09/04/2018	5.250	535,408		(282)				1,215,000	09/04/2018
100023580	CF	GREENACRES	FL		09/04/2018	5.625	111,408		(127)				155,000	09/04/2018
100023581	CF	GRAND RAPIDS	MI		09/04/2018	5.500	115,313		(113)				158,900	09/04/2018
100023585	CF	CAPE CORAL	FL		09/04/2018	5.500	76,552		(206)				182,500	09/04/2018
100023592	CF	ROUND ROCK	TX		09/04/2018	5.000	241,045		(41)				370,000	09/04/2018
100023608	CF	FLORIDA CITY	FL		09/04/2018	5.375	128,259		(129)				189,500	09/04/2018
100023610	CF	ANSONIA	CT		09/04/2018	5.625	101,936		(206)				218,790	09/04/2018
100023622		PHOENIX	AZ		09/04/2018	5.875	131,821		(405)				186,000	09/04/2018
100023623	CF	LAFAYETTE	LA		09/04/2018	5.875	138,628		(147)				190,000	09/04/2018
100023624	CF	ROYAL OAK	MI		09/04/2018	5.375	147,515		(105)				205,000	09/04/2018
100023628	CF	ORLANDO	FL		09/04/2018	5.375	211,664		(46)				345,000	09/04/2018
100023634	CF	ORANGE BEACH	AL		09/04/2018	5.375	193,258		(168)				305,000	09/04/2018
100023635	CF	SAN ANTONIO	TX		09/04/2018	5.250	42,835		(114)				199,715	09/04/2018
100023646	CF	FORT WORTH	TX		09/04/2018	5.125	135,139		(139)				309,900	09/04/2018
100023651	CF	KISSIMMEE	FL		09/04/2018	5.375	105,844		(104)				164,900	09/04/2018
100023654	CF	DORAL	FL		09/04/2018	5.115	161,309		(13)				230,000	09/04/2018
100023683	CF	PORTLAND	OR		09/04/2018	5.500	444,316		(232)				709,000	09/04/2018
100023691	CF	SAINT CLAIR SHORES	MI		09/04/2018	5.500	119,411		(117)				165,000	09/04/2018
100023698	CF	MORENO VALLEY	CA		09/04/2018	4.875	122,482		(86)				425,000	09/04/2018
100023702	CF	SHADY SIDE	MD		09/04/2018	4.750	157,072		(54)				264,900	09/04/2018
100023706	CF	ALBUQUERQUE	NM		09/04/2018	5.500	80,193		(133)				147,000	09/04/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100023725	CF	HOLLYWOOD	FL		09/04/2018	5.750	195,616		(194)				290,000	09/04/2018
100023729	CF	CHENEY	WA		09/04/2018	5.625	155,638		(134)				215,000	09/04/2018
100023730	CF	LEHIGH ACRES	FL		09/04/2018	5.500	113,791		(133)				182,500	09/04/2018
100023738	CF	SAN DIEGO	CA		09/04/2018	4.875	99,531		(81)				355,000	09/04/2018
100023741	CF	GREENSBORO	NC		09/04/2018	5.250	100,608		(115)				155,000	09/04/2018
100023767	CF	OXFORD	NJ		09/04/2018	5.625	146,118		(194)				212,000	09/04/2018
100023781		ALBUQUERQUE	NM		09/04/2018	5.750	101,494		(128)				270,000	10/07/2022
100023783	CF	DACULA	GA		09/04/2018	5.750	126,396		(185)				185,000	09/04/2018
100023785	CF	YOUNGSVILLE	LA		09/04/2018	5.375	122,978		(106)				170,500	09/04/2018
100023786	CF	VISALIA	CA		09/04/2018	5.750	120,775		(139)				188,000	09/04/2018
100023788	CF	CORPUS CHRISTI	TX		09/04/2018	5.750	102,035		(156)				159,500	09/04/2018
100023796	CF	DULUTH	GA		09/04/2018	5.750	117,937		(157)				173,000	09/04/2018
100023797	CF	SPRINGFIELD	VA		09/04/2018	4.875	304,397		(101)				495,000	09/04/2018
100023804	CF	MIDDLETOWN	PA		09/04/2018	5.875	157,225		(182)				225,000	09/04/2018
100023807	CF	KATY	TX		09/04/2018	5.375	181,247		(156)				268,000	09/04/2018
100023809	CF	EULESS	TX		09/04/2018	5.500	55,811		(140)				210,000	09/04/2018
100023810	CF	CARROLLTON	TX		09/04/2018	5.250	172,283		(147)				255,000	09/04/2018
100023823	CF	AUSTIN	TX		09/04/2018	5.125	220,766		(32)				359,000	09/04/2018
100023832	CF	VISALIA	CA		09/04/2018	5.500	118,495		(172)				185,000	09/04/2018
100023834	CF	MIAMI	FL		09/04/2018	5.500	156,059		(174)				242,000	09/04/2018
100023835	CF	STEWARTSVILLE	NJ		09/04/2018	5.750	142,725		(123)				198,000	09/04/2018
100023845	CF	MEMPHIS	TN		09/04/2018	5.625	101,894		(113)				139,500	09/04/2018
100023854	CF	VALLEJO	CA		09/10/2018	4.875	175,365		(63)				355,000	09/10/2018
100023857	CF	DALLAS	TX		09/10/2018	5.125	98,571		(68)				147,000	09/10/2018
100023866		MIAMI	FL		09/10/2018	5.875	340,469		(259)				585,000	09/10/2018
100023873	CF	CATONSVILLE	MD		09/10/2018	5.375	199,120		(74)				371,000	09/10/2018
100023877	CF	RICHMOND	VA		09/10/2018	5.375	240,973		(141)				378,000	09/10/2018
100023884	CF	ALBUQUERQUE	NM		09/10/2018	5.250	81,484		(171)				191,000	09/10/2018
100023897	CF	MONTGOMERY	TX		09/10/2018	5.625	152,415		(136)				209,990	09/10/2018
100023899	CF	SHORELINE	WA		09/10/2018	4.875	176,179		(63)				546,000	09/10/2018
100023905	CF	LANCASTER	PA		09/10/2018	5.250	59,190		(39)				237,990	09/10/2018
100023906	CF	SANTA MONICA	CA		09/10/2018	5.125	655,825		(164)				1,535,000	09/10/2018
100023911		RICEVILLE	TN		09/10/2018	5.875	111,930		(130)				162,000	09/10/2018
100023914	CF	AUBURN	CA		09/10/2018	5.625	278,093		(239)				450,000	09/10/2018
100023916	CF	NEW BRAUNFELS	TX		09/10/2018	5.500	234,701		(152)				385,000	09/10/2018
100023934		WEST PALM BEACH	FL		09/10/2018	5.875	154,369		(1,145)				225,000	09/10/2018
100023935	CF	FARMINGTON HILLS	MI		09/10/2018	5.750	150,014		(152)				205,000	09/10/2018
100023937	CF	FOX ISLAND	WA		09/10/2018	5.375	114,816		(132)				300,000	09/10/2018
100023949	CF	(ENCINO AREA) LOS ANGE	CA		09/10/2018	5.000	146,671		(98)				740,000	09/10/2018
100023957	CF	LOS ANGELES	CA		09/10/2018	5.500	443,224		(1,164)				610,000	09/10/2018
100023961	CF	REDLANDS	CA		09/10/2018	5.375	98,206		(120)				417,000	09/10/2018
100023968	CF	SACRAMENTO	CA		09/10/2018	5.375	94,389		(179)				325,000	09/10/2018
100023975	CF	WINCHESTER	CT		09/10/2018	5.625	120,122		(123)				175,500	09/10/2018
100023979	CF	PRESCOTT	AZ		09/10/2018	5.250	179,782		(210)				475,000	09/10/2018
100023982	CF	PALM DESERT	CA		09/10/2018	5.625	69,915		(184)				220,700	09/10/2018
100023983	CF	SMYRNA	TN		09/10/2018	5.250	110,806		(118)				165,000	09/10/2018
100023984	CF	AUSTIN	TX		09/10/2018	5.125	153,911		(107)				356,000	09/10/2018
100023994	CF	KNOXVILLE	TN		09/10/2018	5.375	108,894		(111)				185,000	09/10/2018
100023998	CF	SAINT SIMONS ISLAND	GA		09/10/2018	5.125	143,264		(106)				230,000	09/10/2018
100023999	CF	COOS BAY	OR		09/10/2018	5.250	82,916		(125)				160,000	09/10/2018
100024002	CF	NEW PORT RICHEY	FL		09/10/2018	5.250	100,246		(104)				147,600	09/10/2018
100024003	CF	LAWRENCEVILLE	GA		09/10/2018	5.250	146,412		(135)				216,313	09/10/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024011	CF	AUSTIN	TX		09/10/2018	5.875	147,267		(179)				228,000	09/10/2018
100024012	CF	WINTER HAVEN	FL		09/10/2018	5.250	119,267		(120)				190,000	09/10/2018
100024017	CF	FREDERICKSBURG	VA		09/10/2018	4.875	367,069		(99)				557,000	09/10/2018
100024021	CF	MIAMI	FL		09/10/2018	5.625	250,527		(110)				374,000	09/10/2018
100024026	CF	WEST PALM BEACH	FL		09/10/2018	4.875	176,003		(57)				287,500	09/10/2018
100024030	CF	PHOENIX	AZ		09/10/2018	5.375	119,043		(117)				179,000	09/10/2018
100024038	CF	DENVER	CO		09/10/2018	5.125	113,782		(74)				197,000	09/10/2018
100024040	CF	LOS ANGELES	CA		09/10/2018	5.000	288,665		(25)				570,000	09/10/2018
100024042	CF	CHICO	CA		09/10/2018	5.500	222,990		(160)				412,000	09/10/2018
100024056	CF	AUSTIN	TX		09/10/2018	5.250	242,605		(175)				441,500	09/10/2018
100024057	CF	TEMPE	AZ		09/10/2018	5.375	144,552		(178)				287,000	09/10/2018
100024058	CF	LAS VEGAS	NV		09/10/2018	5.500	105,864		(146)				268,000	09/10/2018
100024060	CF	HARLINGEN	TX		09/10/2018	5.750	148,079		(169)				215,000	09/10/2018
100024066	CF	PACE	FL		09/10/2018	5.375	112,474		(133)				164,455	09/10/2018
100024074	CF	CORONA	CA		09/10/2018	5.375	127,028		(156)				525,000	09/10/2018
100024085	CF	STAMFORD	CT		09/10/2018	5.500	318,026		(153)				520,000	09/10/2018
100024087	CF	NEWARK	DE		09/10/2018	4.875	139,046		(65)				281,000	09/10/2018
100024094	CF	MORRO BAY	CA		09/10/2018	5.125	263,451		(117)				622,000	09/10/2018
100024115	CF	RIVERSIDE	CA		09/10/2018	5.500	117,356		(201)				338,000	09/10/2018
100024119	CF	SAN JACINTO	CA		09/10/2018	5.000	142,033		(87)				315,000	09/10/2018
100024121	CF	SOLDOTNA	AK		09/10/2018	5.625	284,143		(192)				425,000	09/10/2018
100024137		KILLEEN	TX		09/10/2018	5.875	162,729		(598)				230,000	09/10/2018
100024142	CF	LEWISVILLE	TX		09/10/2018	5.375	112,078		(135)				170,000	09/10/2018
100024145	CF	VANCOUVER	WA		09/10/2018	5.500	294,145		(188)				690,000	09/10/2018
100024154	CF	OAKLAND	CA		09/20/2018	4.875	111,190		(47)				400,000	09/20/2018
100024177	CF	BRYN MAWR	PA		09/20/2018	5.500	213,335		(91)				318,000	09/20/2018
100024180		LEAGUE CITY	TX		09/20/2018	5.625	103,377		(106)				151,000	09/20/2018
100024181		LOS ANGELES	CA		09/20/2018	5.000	304,239		(592)				1,020,000	09/20/2018
100024189	CF	SAINT JOHNS	FL		09/20/2018	5.750	115,034		(103)				158,000	09/20/2018
100024196	CF	BAKERSFIELD	CA		09/20/2018	5.750	152,421		(113)				212,500	09/20/2018
100024198	CF	FORT WORTH	TX		09/20/2018	5.250	130,443		(113)				200,000	09/20/2018
100024199		DALLAS	TX		09/20/2018	5.375	111,921		(103)				164,900	09/20/2018
100024208	CF	NASHVILLE	TN		09/20/2018	5.250	102,721		(42)				165,000	09/20/2018
100024213	CF	NASHVILLE	TN		09/20/2018	5.250	110,940		(76)				165,000	09/20/2018
100024215	CF	LITTLE ELM	TX		09/20/2018	5.500	158,128		(68)				258,896	09/20/2018
100024219		LOS ANGELES	CA		09/20/2018	5.625	647,003		5,122				810,000	08/27/2024
100024220	CF	SAINT CLOUD	FL		09/20/2018	5.375	130,391		(124)				208,565	09/20/2018
100024221	CF	PITTSBURGH	PA		09/20/2018	5.000	115,839		(56)				184,062	09/20/2018
100024225	CF	NORTHLAKE	TX		09/20/2018	5.375	155,535		(145)				315,000	09/20/2018
100024226	CF	LEWISVILLE	TX		09/20/2018	5.750	151,592		(122)				209,900	09/20/2018
100024229	CF	RANCHO CUCAMONGA	CA		09/20/2018	5.500	109,795		(120)				434,000	09/20/2018
100024235	CF	THORNTON	CO		09/20/2018	5.500	188,370		(145)				278,000	09/20/2018
100024244	CF	ANTIOCH	TN		09/20/2018	5.500	133,187		(147)				200,000	09/20/2018
100024249	CF	MEMPHIS	TN		09/20/2018	5.250	48,899		(46)				139,900	09/20/2018
100024251	CF	OAK GROVE	MO		09/20/2018	5.375	125,681		(84)				186,500	09/20/2018
100024264	CF	CHICAGO	IL		09/20/2018	5.250	107,259		(62)				160,000	09/20/2018
100024266	CF	FLOWERY BRANCH	GA		09/20/2018	5.625	103,992		(73)				163,000	09/20/2018
100024267	CF	BEND	OR		09/20/2018	5.250	120,810		(106)				265,000	09/20/2018
100024270	CF	BEECHER	IL		09/20/2018	5.750	101,002		(95)				140,000	09/20/2018
100024283	CF	LEANDER	TX		09/20/2018	5.250	131,790		(103)				201,500	09/20/2018
100024287	CF	JACKSON	NJ		09/20/2018	5.250	285,740		(161)				453,000	09/20/2018
100024288	CF	SNELLVILLE	GA		09/20/2018	5.500	107,862		(75)				150,000	09/20/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024290	CF	HEBRON	CT		09/20/2018	5.625	257,872		(107)				360,000	09/20/2018
100024300	CF	COLORADO SPRINGS	CO		09/20/2018	5.125	169,666		(82)				255,000	09/20/2018
100024303	CF	DALLAS	TX		09/20/2018	5.375	142,309		(123)				250,000	09/20/2018
100024305		EL PASO	TX		09/20/2018	5.500	107,254		(89)				158,000	09/20/2018
100024308	CF	CLARKSVILLE	TN		09/20/2018	5.250	102,552		(88)				173,830	09/20/2018
100024309	CF	MENIFEE	CA		09/20/2018	5.500	292,515		(119)				435,000	09/20/2018
100024314	CF	KEANSBURG	NJ		09/20/2018	5.750	158,505		(125)				218,000	09/20/2018
100024315	CF	BURKE	VA		09/20/2018	4.875	125,933		(43)				265,000	09/20/2018
100024319	CF	ATLANTA	GA		09/20/2018	5.625	330,777		(183)				490,000	09/20/2018
100024323	CF	LONG BEACH	CA		09/20/2018	5.250	130,270		(79)				761,000	09/20/2018
100024326	CF	KAILUA KONA	HI		09/20/2018	5.250	45,004		(111)				499,000	09/20/2018
100024327	CF	KINGSBURG	CA		09/20/2018	5.625	30,188		(78)				218,000	09/20/2018
100024328	CF	BIGFORK	MT		09/20/2018	5.375	151,721		(105)				225,000	09/20/2018
100024329	CF	WEST VALLEY CITY	UT		09/20/2018	4.875	222,624		(10)				357,549	09/20/2018
100024333	CF	WOODSTOCK	IL		09/20/2018	5.375	106,956		(77)				160,000	09/20/2018
100024338	CF	SACRAMENTO	CA		09/20/2018	5.500	97,907		(127)				264,000	09/20/2018
100024345		SIOUX FALLS	SD		09/20/2018	5.000	277,381		(167)				410,000	09/20/2018
100024351	CF	ALBUQUERQUE	NM		09/20/2018	5.500	132,443		(136)				288,000	09/20/2018
100024354	CF	SACRAMENTO	CA		09/20/2018	5.375	137,474		(143)				365,000	09/20/2018
100024355	CF	LOS BANOS	CA		09/20/2018	4.875	161,714		1				265,000	09/20/2018
100024360	CF	EUREKA	CA		09/20/2018	5.125	106,371		(41)				345,000	09/20/2018
100024368	CF	REDDING	CA		09/20/2018	5.250	70,733		(127)				277,500	09/20/2018
100024387	CF	FEDERAL WAY	WA		09/20/2018	5.125	151,428		(98)				350,000	09/20/2018
100024430	CF	FORT MYERS	FL		09/20/2018	5.250	76,736		(104)				160,000	09/20/2018
100024436		HOLLIS	NH		09/20/2018	4.000	218,451		395				418,950	04/30/2018
100024438		NORTH CANTON	OH		09/20/2018	4.625	111,618		2				126,350	04/30/2018
100024439		PONTIAC	MI		09/20/2018	5.000	47,464		25				51,443	04/30/2018
100024440		ROMULUS	MI		09/20/2018	5.000	81,736		(244)				196,000	11/28/2022
100024442		OWOSSO	MI		09/20/2018	4.625	54,725		73				54,150	04/30/2018
100024445		TAYLOR	MI		09/20/2018	5.125	135,520		62				266,000	04/30/2018
100024452		HAMILTON	OH		09/20/2018	4.625	104,866		(107)				160,550	04/30/2018
100024454		WEST NEW YORK	NJ		09/20/2018	4.875	103,514		1,036				465,500	04/30/2018
100024455		MEMPHIS	TN		09/20/2018	4.000	86,507		234				83,030	04/30/2018
100024457		MIAMI	FL		09/20/2018	4.625	190,722		(702)				597,550	04/30/2018
100024459		VISTA	CA		09/20/2018	4.750	115,318		(194)				365,750	04/30/2018
100024463		SLIDELL	LA		09/20/2018	4.250	136,402		551				178,125	04/30/2018
100024466		DETROIT	MI		09/20/2018	4.625	47,279		435				112,000	01/01/2025
100024467		OPA LOCKA	FL		09/20/2018	4.625	135,613		(71)				256,500	04/30/2018
100024468		BREWSTER	NY		09/20/2018	3.500	108,216		221				253,650	04/30/2018
100024469		EAST TAUNTON	MA		09/20/2018	4.250	157,583		286				175,750	04/30/2018
100024470		DETROIT	MI		09/20/2018	4.000	82,538		339				80,323	04/30/2018
100024471		DOTHAN	AL		09/20/2018	4.000	35,078		189				49,638	04/30/2018
100024472		DETROIT	MI		09/20/2018	2.000	72,160		476				90,250	04/30/2018
100024473		MAYS LANDING	NJ		09/20/2018	4.250	33,233		370				39,710	04/30/2018
100024474		PITTSBURGH	PA		09/20/2018	4.375	104,319		1				171,000	04/30/2018
100024478		NAMPA	ID		09/20/2018	5.000	182,579		(1,991)				468,350	04/30/2018
100024481		ANTIOCH	CA		09/20/2018	5.000	225,197		402				465,500	04/30/2018
100024484		LOWELL	MA		09/20/2018	4.625	133,236		(126)				193,800	04/30/2018
100024485		SAINT MICHAEL	MN		09/20/2018	3.625	134,384		357				280,250	04/30/2018
100024486		VALENCIA	CA		09/20/2018	4.875	279,144		(320)				460,750	04/30/2018
100024487		CHICAGO	IL		09/20/2018	4.625	188,940		(71)				266,475	04/30/2018
100024492		SACRAMENTO	CA		09/20/2018	4.625	115,587		(140)				199,500	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024493		ACWORTH	GA		09/20/2018	4.000	112,515		142				199,500	04/30/2018
100024497		FORT WASHINGTON	MD		09/20/2018	4.000	282,768		539				356,250	04/30/2018
100024498		HENDERSON	NV		09/20/2018	4.625	205,666		(244)				300,200	04/30/2018
100024499		NASHVILLE	TN		09/20/2018	4.000	227,599		213				394,250	04/30/2018
100024501		SCHENECTADY	NY		09/20/2018	3.750	43,528		399				69,493	04/30/2018
100024502		HIALEAH	FL		09/20/2018	4.625	134,111		(329)				221,350	04/30/2018
100024503		SAN DIEGO	CA		09/20/2018	5.000	148,204		(353)				351,500	04/30/2018
100024504		SCHAUMBURG	IL		09/20/2018	4.000	239,707		(252)				469,300	04/30/2018
100024505		CHICAGO	IL		09/20/2018	4.625	112,247		(1,226)				261,250	04/30/2018
100024508		ATCO	NJ		09/20/2018	3.875	156,128		1,282				290,000	03/08/2021
100024511		NEW ROCHELLE	NY		09/20/2018	4.500	308,581		406				532,000	04/30/2018
100024513		YPSILANTI	MI		09/20/2018	4.750	113,242		(689)				218,500	04/30/2018
100024514		ELGIN	IL		09/20/2018	4.625	35,897		(493)				123,595	04/30/2018
100024516		SAMMAMISH	WA		09/20/2018	4.000	279,254		336				855,000	04/30/2018
100024517		MANTECA	CA		09/20/2018	5.250	162,191		(356)				261,250	04/30/2018
100024519		BAKERSFIELD	CA		09/20/2018	4.750	125,719		(263)				299,250	04/30/2018
100024520		MONTROSE	MN		09/20/2018	5.000	232,263		(345)				275,500	04/30/2018
100024522		WYANDANCH	NY		09/20/2018	4.500	180,620		460				198,550	04/30/2018
100024527		STRATFORD	CT		09/20/2018	5.250	113,566		(146)				161,500	04/30/2018
100024532		STOW	OH		09/20/2018	3.500	112,294		323				166,250	04/30/2018
100024536		NORTH LAS VEGAS	NV		09/20/2018	4.875	99,345		(54)				209,000	04/30/2018
100024537		LAS VEGAS	NV		09/20/2018	5.000	157,101		(404)				232,750	04/30/2018
100024540		LINDEN	NJ		09/20/2018	4.000	219,587		1,325				166,250	04/30/2018
100024541		DUARTE	CA		09/20/2018	4.375	245,631		(486)				503,500	04/30/2018
100024544		SPRING VALLEY	CA		09/20/2018	5.000	194,064		27				413,250	04/30/2018
100024545		AUBURN	WA		09/20/2018	4.375	78,833		(135)				209,855	04/30/2018
100024546		DEARBORN HEIGHTS	MI		09/20/2018	5.000	94,243		(197)				133,000	04/30/2018
100024547		MONTCLAIR	CA		09/20/2018	5.000	231,416		(314)				370,500	04/30/2018
100024549		BUFFALO	NY		09/20/2018	4.000	22,692		261				42,418	04/30/2018
100024551		POCONO SUMMIT	PA		09/20/2018	4.000	75,264		86				111,150	04/30/2018
100024552		CICERO	IL		09/20/2018	4.000	99,626		(2)				223,250	04/30/2018
100024553		SAINT AUGUSTINE	FL		09/20/2018	5.000	225,191		138				318,250	04/30/2018
100024554		SOUTHFIELD	MI		09/20/2018	4.625	119,366		20				150,100	04/30/2018
100024555		HUNTINGTON STATION	NY		09/20/2018	4.000	241,424		132				351,500	04/30/2018
100024557		MODESTO	CA		09/20/2018	4.000	115,146		(19)				204,250	04/30/2018
100024558		PALMDALE	CA		09/20/2018	3.375	183,582		323				274,550	04/30/2018
100024559		HALEDON	NJ		09/20/2018	3.000	174,134		938				332,500	04/30/2018
100024560		ROMEOVILLE	IL		09/20/2018	4.500	146,865		(484)				285,000	04/30/2018
100024563		MIAMI	FL		09/20/2018	4.500	205,707		20				274,550	04/30/2018
100024564		PHOENIX	AZ		09/20/2018	5.000	113,878		(125)				152,000	04/30/2018
100024565		CAPE CORAL	FL		09/20/2018	3.625	155,890		268				175,750	04/30/2018
100024569		MENLO PARK	CA		09/20/2018	5.000	256,624		(388)				935,750	04/30/2018
100024570		MIAMI	FL		09/20/2018	4.500	82,385		(426)				152,000	04/30/2018
100024572		LYNWOOD	CA		09/20/2018	5.000	265,679		(785)				437,000	04/30/2018
100024573		ROSEMEAD	CA		09/20/2018	4.875	281,829		(98)				612,750	04/30/2018
100024575		SAN JOSE	CA		09/20/2018	3.625	223,806		(121)				750,500	04/30/2018
100024576		BAKERSFIELD	CA		09/20/2018	5.250	103,511		(421)				214,700	04/30/2018
100024577		WEST CHICAGO	IL		09/20/2018	5.000	96,821		328				152,000	04/30/2018
100024578		GREENACRES	FL		09/20/2018	4.000	88,327		213				88,445	04/30/2018
100024580		ELK GROVE	CA		09/20/2018	4.625	254,142		(475)				403,750	04/30/2018
100024581		RIO RANCHO	NM		09/20/2018	4.250	121,084		275				147,250	04/30/2018
100024585		SUN CITY	CA		09/20/2018	4.000	221,925		325				313,500	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024588		WEWAHITCHKA	FL		09/20/2018	4.625	205,746		(69)				304,000	04/30/2018
100024591		SURPRISE	AZ		09/20/2018	4.000	102,173		88				166,250	04/30/2018
100024592		BROOKLYN	NY		09/20/2018	4.750	249,160		(404)				2,256,250	04/30/2018
100024593		MORENO VALLEY	CA		09/20/2018	3.375	180,916		383				375,250	04/30/2018
100024595		TOMS RIVER	NJ		09/20/2018	4.250	177,475		956				360,000	11/28/2023
100024599		HOWELL	NJ		09/20/2018	4.375	231,645		275				285,000	04/30/2018
100024600		BOWIE	MD		09/20/2018	4.625	207,088		92				253,650	04/30/2018
100024601		FRAMINGHAM	MA		09/20/2018	4.750	133,868		(385)				199,500	04/30/2018
100024606		SILVER SPRING	MD		09/20/2018	4.375	218,342		177				375,250	04/30/2018
100024608		CORTLANDT MANOR	NY		09/20/2018	4.000	286,535		859				351,405	04/30/2018
100024609	CF	LINDENHURST	NY		09/20/2018	5.125	168,454		747				299,250	04/30/2018
100024610		SPRING VALLEY	NY		09/20/2018	4.750	215,966		(198)				460,750	04/30/2018
100024612		WEST PALM BEACH	FL		09/20/2018	4.000	155,467		58				244,150	04/30/2018
100024613		BENSALEM	PA		09/20/2018	4.500	221,449		180				293,550	04/30/2018
100024615		SPRINGFIELD	VA		09/20/2018	5.000	234,275		(26)				399,000	04/30/2018
100024618		HOMESTEAD	FL		09/20/2018	5.000	108,355		(54)				184,300	04/30/2018
100024625		MODESTO	CA		09/20/2018	3.000	159,504		289				270,750	04/30/2018
100024626		CHICAGO	IL		09/20/2018	5.000	94,607		(1,262)				185,250	04/30/2018
100024628		PISCATAWAY	NJ		09/20/2018	4.000	235,034		993				313,500	04/30/2018
100024629		RIVERSIDE	CA		09/20/2018	3.000	245,688		933				419,425	04/30/2018
100024630		ORLANDO	FL		09/20/2018	4.625	107,381		(178)				128,250	04/30/2018
100024631		FARMINGTON	MN		09/20/2018	4.625	181,299		(149)				261,250	04/30/2018
100024634		MIAMI	FL		09/20/2018	5.000	214,263		(873)				446,500	04/30/2018
100024638		DEARBORN HEIGHTS	MI		09/20/2018	5.000	121,383		34				285,000	04/16/2024
100024639		BRONX	NY		09/20/2018	3.875	250,483		491				427,500	04/30/2018
100024640		BAKERSFIELD	CA		09/20/2018	4.000	80,512		95				128,250	04/30/2018
100024643		CULPEPER	VA		09/20/2018	3.625	177,927		562				223,250	04/30/2018
100024646		LAS VEGAS	NV		09/20/2018	4.000	171,082		686				291,555	04/30/2018
100024648		WINTER SPRINGS	FL		09/20/2018	4.625	115,967		2				142,500	04/30/2018
100024650		RIVERSIDE	CA		09/20/2018	4.750	201,818		(481)				270,750	04/30/2018
100024651		CORONA	CA		09/20/2018	5.000	297,006		(630)				427,975	04/30/2018
100024652		HACKENSACK	NJ		09/20/2018	3.875	286,993		1,376				417,000	02/03/2022
100024653		INGLEWOOD	CA		09/20/2018	4.875	282,249		(638)				551,000	04/30/2018
100024654		WEST MELBOURNE	FL		09/20/2018	4.250	190,682		24				294,500	04/30/2018
100024655		LODI	CA		09/20/2018	4.375	62,518		(717)				308,750	04/30/2018
100024658		LAS VEGAS	NV		09/20/2018	4.000	278,171		(175)				351,500	04/30/2018
100024659		BERKELEY	CA		09/20/2018	4.625	313,894		(794)				636,500	04/30/2018
100024662		SACRAMENTO	CA		09/20/2018	3.500	226,102		501				292,000	01/11/2019
100024664		JACKSONVILLE	FL		09/20/2018	5.000	134,517		(65)				199,500	04/30/2018
100024665		SOUTHFIELD	MI		09/20/2018	5.000	129,101		(54)				147,250	04/30/2018
100024667		LAPORTE	CO		09/20/2018	5.125	174,716		19				532,950	04/30/2018
100024669		VAIL	AZ		09/20/2018	4.750	262,160		(168)				370,500	04/30/2018
100024670		MIAMI	FL		09/20/2018	4.250	132,287		(101)				166,250	04/30/2018
100024672		HIALEAH	FL		09/20/2018	4.625	110,334		(107)				163,400	04/30/2018
100024675		ROCKLIN	CA		09/20/2018	4.875	313,094		(54)				432,250	04/30/2018
100024677		DELRAY BEACH	FL		09/20/2018	4.125	255,049		(145)				579,500	04/30/2018
100024680		GLENDALE HEIGHTS	IL		09/20/2018	4.000	159,974		(8)				223,250	04/30/2018
100024683		MONTGOMRY VLG	MD		09/20/2018	5.250	124,190		(215)				190,000	04/30/2018
100024685		PERRYSBURG	OH		09/20/2018	4.625	147,019		74				209,000	04/30/2018
100024687		HYATTSVILLE	MD		09/20/2018	4.625	248,771		327				313,500	04/30/2018
100024689		PORT CHESTER	NY		09/20/2018	4.000	314,476		737				427,500	04/30/2018
100024690		CLOVIS	CA		09/20/2018	4.250	95,395		(11)				161,500	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024693		ORLANDO	FL		09/20/2018	4.625	79,709		31				128,250	04/30/2018
100024697		CHICAGO	IL		09/20/2018	5.000	138,930		(5)				161,500	04/30/2018
100024704		JACKSONVILLE	FL		09/20/2018	4.625	221,358		145				224,105	04/30/2018
100024707		SEMINOLE	FL		09/20/2018	4.625	92,302		33				100,700	04/30/2018
100024709		SEATTLE	WA		09/20/2018	4.250	289,885		150				641,250	04/30/2018
100024710		FONTANA	CA		09/20/2018	4.625	237,611		146				261,250	04/30/2018
100024711		INDIO	CA		09/20/2018	3.875	279,599		276				323,000	04/30/2018
100024712		ORO VALLEY	AZ		09/20/2018	5.250	250,876		154				389,500	04/30/2018
100024713		TUCSON	AZ		09/20/2018	5.000	104,523		(85)				137,750	04/30/2018
100024715		CHICAGO	IL		09/20/2018	4.625	186,247		50				260,000	11/24/2020
100024716		LOMPOC	CA		09/20/2018	4.375	204,950		(353)				324,900	04/30/2018
100024717		NORTH LAS VEGAS	NV		09/20/2018	3.625	140,322		425				223,250	04/30/2018
100024720		HOLLY	MI		09/20/2018	4.500	137,177		188				346,750	04/30/2018
100024721		AGUANGA	CA		09/20/2018	4.000	179,276		(40)				275,500	04/30/2018
100024723		MIAMI	FL		09/20/2018	4.000	110,318		(19)				171,000	04/30/2018
100024729		TARPON SPRINGS	FL		09/20/2018	4.000	86,173		142				113,050	04/30/2018
100024730		NORTH BERGEN	NJ		09/20/2018	4.000	178,509		(73)				361,000	04/30/2018
100024731		DELANO	CA		09/20/2018	5.125	35,609		(516)				199,500	04/30/2018
100024732		PANORAMA CITY	CA		09/20/2018	5.500	352,785		(1,145)				463,600	04/30/2018
100024733		RESTON	VA		09/20/2018	4.000	90,589		315				180,500	04/30/2018
100024735		DEER PARK	NY		09/20/2018	5.000	271,120		(301)				275,500	04/30/2018
100024736		TUCSON	AZ		09/20/2018	4.000	93,576		125				147,250	04/30/2018
100024742		HIGHLAND	CA		09/20/2018	5.000	223,436		(311)				323,000	04/30/2018
100024745		LANCASTER	CA		09/20/2018	3.875	222,950		(288)				365,750	04/30/2018
100024746		SAVANNAH	GA		09/20/2018	5.000	87,334		(480)				166,250	04/30/2018
100024748		INWOOD	WV		09/20/2018	5.000	152,074		(315)				190,000	04/30/2018
100024750		PALISADES PARK	NJ		09/20/2018	4.000	340,249		731				579,500	04/30/2018
100024751		BEACH PARK	IL		09/20/2018	4.000	199,756		708				228,000	04/30/2018
100024753		INGLEWOOD	CA		09/20/2018	5.000	471,865		(940)				691,600	04/30/2018
100024757		SUISUN CITY	CA		09/20/2018	4.875	242,110		(596)				334,305	04/30/2018
100024760		GLENDALE	AZ		09/20/2018	4.625	162,989		(207)				228,000	04/30/2018
100024764		SUN VALLEY	CA		09/20/2018	4.250	317,472		(247)				446,500	04/30/2018
100024768		GAITHERSBURG	MD		09/20/2018	5.000	221,046		59				370,500	04/30/2018
100024773		PLANTATION	FL		09/20/2018	4.625	238,437		(413)				313,500	04/30/2018
100024774		MIAMI	FL		09/20/2018	4.625	136,031		133				156,750	04/30/2018
100024775		PEMBROKE PINES	FL		09/20/2018	4.000	286,166		556				322,000	11/18/2020
100024777		ELK GROVE VILLAGE	IL		09/20/2018	4.250	148,365		103				188,100	04/30/2018
100024778		PARMA HEIGHTS	OH		09/20/2018	4.625	98,232		(133)				126,350	04/30/2018
100024780		UPPER MARLBORO	MD		09/20/2018	4.625	229,790		314				294,500	04/30/2018
100024784		MANTECA	CA		09/20/2018	4.625	178,377		(81)				247,000	04/30/2018
100024790		PIKESVILLE	MD		09/20/2018	4.625	157,021		50				187,150	04/30/2018
100024791		LAS VEGAS	NV		09/20/2018	3.875	327,922		(262)				370,500	04/30/2018
100024794		MORTON	IL		09/20/2018	3.625	177,992		933				372,000	10/03/2022
100024795		HALEDON	NJ		09/20/2018	4.625	230,666		543				308,750	04/30/2018
100024798		OZONE PARK	NY		09/20/2018	5.125	274,014		(531)				498,750	04/30/2018
100024799		OPA LOCKA	FL		09/20/2018	4.750	123,188		(478)				220,400	04/30/2018
100024800		WOODLAND	CA		09/20/2018	4.500	141,791		233				327,750	04/30/2018
100024801		ROCKVILLE	MD		09/20/2018	6.875	32,651		8				380,000	04/30/2018
100024803		SICKLERVILLE	NJ		09/20/2018	4.625	43,496		(241)				53,248	04/30/2018
100024805		NORCROSS	GA		09/20/2018	3.875	115,919		390				147,250	04/30/2018
100024807		WAILUKU	HI		09/20/2018	3.875	345,028		(134)				570,000	04/30/2018
100024809		LAS VEGAS	NV		09/20/2018	5.000	125,141		(249)				146,300	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024811		HILMAR	CA		09/20/2018	5.250	152,615		(515)				265,050	04/30/2018
100024812		DOYLESTOWN	PA		09/20/2018	4.625	231,153		42				253,555	04/30/2018
100024813		OCEANSIDE	CA		09/20/2018	5.000	243,290		(1,044)				351,500	04/30/2018
100024815		UPPER MARLBORO	MD		09/20/2018	3.000	125,916		318				232,750	04/30/2018
100024816		RANDALLSTOWN	MD		09/20/2018	4.000	157,553		116				185,250	04/30/2018
100024817		PERRIS	CA		09/20/2018	4.625	196,678		(253)				232,750	04/30/2018
100024820		SANTA ANA	CA		09/20/2018	4.000	321,667		(545)				578,550	04/30/2018
100024821		COLLEGE PARK	MD		09/20/2018	5.000	275,416		(116)				302,100	04/30/2018
100024823		HAVERSTRAW	NY		09/20/2018	4.250	232,518		297				294,500	04/30/2018
100024824		PALMDALE	CA		09/20/2018	5.000	267,618		(535)				310,650	04/30/2018
100024827		HEMET	CA		09/20/2018	3.750	292,196		262				318,250	04/30/2018
100024829		SALT POINT	NY		09/20/2018	5.000	233,642		983				198,550	04/30/2018
100024831		MEMPHIS	TN		09/20/2018	4.000	89,105		261				144,000	01/08/2019
100024832		MADISON HEIGHTS	MI		09/20/2018	5.000	108,033		(129)				147,250	04/30/2018
100024838		PATCHOGUE	NY		09/20/2018	4.375	201,389		200				261,250	04/30/2018
100024839		CHANDLER	AZ		09/20/2018	4.625	163,685		(333)				308,750	04/30/2018
100024841		LAS VEGAS	NV		09/20/2018	5.000	161,482		(778)				243,200	04/30/2018
100024842		SPARKS	NV		09/20/2018	5.000	202,463		(408)				319,200	04/30/2018
100024843		RIVERVIEW	FL		09/20/2018	4.625	110,543		(165)				153,900	04/30/2018
100024846		FESTUS	MO		09/20/2018	4.000	99,579		173				124,450	04/30/2018
100024847		STOCKTON	CA		09/20/2018	4.000	115,794		(42)				171,000	04/30/2018
100024849		STOCKBRIDGE	GA		09/20/2018	4.000	146,375		17				218,500	04/30/2018
100024853		FAIRVIEW PARK	OH		09/20/2018	5.000	152,744		(64)				204,250	04/30/2018
100024857		MINNEAPOLIS	MN		09/20/2018	5.000	105,819		133				168,150	04/30/2018
100024858		SMALLWOOD	NY		09/20/2018	5.000	102,700		(326)				133,000	04/30/2018
100024862		JAMAICA PLAIN	MA		09/20/2018	5.250	348,249		(831)				974,700	04/30/2018
100024864		RONKONKOMA	NY		09/20/2018	5.000	227,841		274				285,000	04/30/2018
100024865		STATEN ISLAND	NY		09/20/2018	3.875	212,844		(507)				475,000	04/30/2018
100024866		FLAGSTAFF	AZ		09/20/2018	5.000	301,858		(605)				418,000	04/30/2018
100024871		OROVILLE	CA		09/20/2018	4.000	131,938		77				175,750	04/30/2018
100024872		DEARBORN HEIGHTS	MI		09/20/2018	4.625	103,017		92				170,000	08/18/2020
100024873		DAHLONEGA	GA		09/20/2018	5.125	82,650		(507)				159,600	04/30/2018
100024874		FONTANA	CA		09/20/2018	5.000	215,830		(616)				346,750	04/30/2018
100024875		MABLETON	GA		09/20/2018	4.000	262,063		421				285,000	04/30/2018
100024877		LEVITTOWN	NY		09/20/2018	4.500	227,813		(112)				380,000	04/30/2018
100024880		WEST PALM BEACH	FL		09/20/2018	3.000	91,102		94				220,400	04/30/2018
100024881		LAS VEGAS	NV		09/20/2018	4.875	166,351		(699)				294,500	04/30/2018
100024882		PORT SAINT LUCIE	FL		09/20/2018	4.500	153,387		(383)				223,250	04/30/2018
100024885		CARTERET	NJ		09/20/2018	4.375	280,408		830				327,750	04/30/2018
100024888		MAYWOOD	IL		09/20/2018	4.000	67,094		292				72,200	04/30/2018
100024889		ARLETA	CA		09/20/2018	4.000	356,992		(270)				451,250	04/30/2018
100024891		NORWALK	CA		09/20/2018	3.500	315,338		498				435,100	04/30/2018
100024893		WOODBRIDGE	VA		09/20/2018	4.000	286,294		162				327,750	04/30/2018
100024896		WILMINGTON	CA		09/20/2018	4.500	312,946		78				403,750	04/30/2018
100024898		HOLT	MI		09/20/2018	4.625	76,864		236				67,688	04/30/2018
100024901		GARDEN GROVE	CA		09/20/2018	4.375	287,368		174				458,850	04/30/2018
100024903		BROOKLYN	NY		09/20/2018	4.875	15,932		(409)				839,800	04/30/2018
100024904		OXON HILL	MD		09/20/2018	4.625	158,663		206				245,000	01/06/2021
100024905		MANASSAS	VA		09/20/2018	5.000	115,182		(109)				204,250	04/30/2018
100024906		NAPLES	FL		09/20/2018	4.625	213,547		(167)				228,000	04/30/2018
100024907		ELIZABETH	NJ		09/20/2018	4.000	212,799		256				334,400	04/30/2018
100024909		REVERE	MA		09/20/2018	5.000	222,941		(622)				332,500	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024910		HYATTSVILLE	MD		09/20/2018	5.250	269,470		(22)				404,700	04/30/2018
100024911		DELHI	CA		09/20/2018	5.000	135,616		72				223,250	04/30/2018
100024912		SACRAMENTO	CA		09/20/2018	4.910	224,575		(533)				320,150	04/30/2018
100024914		SOUTH JORDAN	UT		09/20/2018	3.625	299,297		414				403,750	04/30/2018
100024915		LAS VEGAS	NV		09/20/2018	4.000	175,954		(123)				266,000	04/30/2018
100024916		BALTIMORE	MD		09/20/2018	5.000	129,961		(108)				161,500	04/30/2018
100024917		GREELEY	CO		09/20/2018	5.125	204,519		(747)				327,750	04/30/2018
100024921		ROSEVILLE	MI		09/20/2018	4.625	64,580		430				54,150	04/30/2018
100024923		PAHRUMP	NV		09/20/2018	4.250	253,528		(41)				266,000	04/30/2018
100024930		LAKE ELSINORE	CA		09/20/2018	4.750	198,968		(411)				223,250	04/30/2018
100024933		ROMOLAND	CA		09/20/2018	4.000	362,717		(246)				397,100	04/30/2018
100024934		RICHMOND	VA		09/20/2018	4.625	125,162		171				145,350	04/30/2018
100024935		MELROSE PARK	IL		09/20/2018	2.000	141,442		1,420				137,750	04/30/2018
100024936		KISSIMMEE	FL		09/20/2018	5.000	174,476		(6)				191,900	04/30/2018
100024938		NORWALK	CT		09/20/2018	4.125	395,077		252				420,755	04/30/2018
100024939		ISLAND LAKE	IL		09/20/2018	5.000	6,788		(2,875)				231,800	04/30/2018
100024942		OCOEE	FL		09/20/2018	4.000	135,625		382				232,000	11/17/2020
100024943		CORONA	CA		09/20/2018	4.000	237,067		229				441,750	04/30/2018
100024946		WORCESTER	MA		09/20/2018	4.750	170,928		410				256,500	04/30/2018
100024948		BRONX	NY		09/20/2018	4.000	219,204		490				375,250	04/30/2018
100024949		SAN DIEGO	CA		09/20/2018	4.375	339,384		(141)				456,000	04/30/2018
100024950		PALMDALE	CA		09/20/2018	4.250	209,832		(35)				236,550	04/30/2018
100024951		WESTLAND	MI		09/20/2018	4.750	2,628		(739)				55,955	04/30/2018
100024956		OXNARD	CA		09/20/2018	5.000	241,359		(913)				455,050	04/30/2018
100024957		LUCERNE	CA		09/20/2018	4.000	101,296		9				128,250	04/30/2018
100024959		PATERSON	NJ		09/20/2018	3.500	173,550		1,225				316,255	04/30/2018
100024961		BROOKLYN	NY		09/20/2018	4.000	335,450		88				641,250	04/30/2018
100024962		ALABASTER	AL		09/20/2018	4.875	74,023		37				111,150	04/30/2018
100024964		GERMANTOWN	MD		09/20/2018	5.125	189,032		(460)				285,000	04/30/2018
100024966		PORT SAINT LUCIE	FL		09/20/2018	4.625	97,861		8				135,850	04/30/2018
100024967		HAIKU	HI		09/20/2018	4.375	335,680		(266)				465,500	04/30/2018
100024968		OAK PARK	IL		09/20/2018	5.000	293,785		221				451,250	04/30/2018
100024969		MANTECA	CA		09/20/2018	5.000	233,212		(493)				327,750	04/30/2018
100024970		VACAVILLE	CA		09/20/2018	4.625	248,869		(359)				397,955	04/30/2018
100024973		YUCAIPA	CA		09/20/2018	4.625	170,902		(193)				223,250	04/30/2018
100024974		NORTH MIAMI BEACH	FL		09/20/2018	5.000	81,893		283				81,225	04/30/2018
100024975		ALHAMBRA	CA		09/20/2018	5.000	199,718		(562)				399,000	04/30/2018
100024976		MINNEAPOLIS	MN		09/20/2018	4.250	143,822		(50)				228,000	04/30/2018
100024978		EAST ELMHURST	NY		09/20/2018	4.375	263,220		(323)				722,000	04/30/2018
100024980		SPENCER	MA		09/20/2018	4.000	113,385		291				133,000	04/30/2018
100024986		TUCSON	AZ		09/20/2018	4.250	95,874		207				104,500	04/30/2018
100024990		HIALEAH	FL		09/20/2018	4.625	170,399		(41)				171,000	04/30/2018
100024991		LOWELL	MA		09/20/2018	4.625	138,437		(123)				190,000	04/30/2018
100024996		CAPE CORAL	FL		09/20/2018	5.125	180,978		(1,003)				332,500	04/30/2018
100024998		BRONX	NY		09/20/2018	3.875	269,190		171				508,250	04/30/2018
100024999		RIVERSIDE	CA		09/20/2018	5.375	279,792		(785)				408,500	04/30/2018
100025002		MEMPHIS	TN		09/20/2018	4.375	41,403		337				73,055	03/06/2019
100025004		PRESCOTT	AZ		09/20/2018	5.375	125,808		(799)				217,550	04/30/2018
100025005		OCALA	FL		09/20/2018	4.625	150,224		199				151,050	04/30/2018
100025007		OAKLEY	CA		09/20/2018	4.875	313,834		(711)				422,750	04/30/2018
100025008		JACKSONVILLE	FL		09/20/2018	4.000	117,174		206				142,500	04/30/2018
100025014		HAVERHILL	MA		09/20/2018	4.000	184,087		538				223,250	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025016		NORTH BERGEN	NJ		09/20/2018	4.625	96,087		(34)				240,000	08/19/2025
100025019		PATCHOGUE	NY		09/20/2018	4.250	240,215		562				285,000	04/30/2018
100025020		CHICAGO	IL		09/20/2018	4.875	176,727		(238)				289,750	04/30/2018
100025021		HOLIDAY	FL		09/20/2018	4.000	68,289		360				220,000	07/16/2024
100025023		SILVER SPRING	MD		09/20/2018	3.875	296,586		338				620,000	08/01/2025
100025025		LANHAM	MD		09/20/2018	4.625	267,799		(144)				313,500	04/30/2018
100025026		NORTH LAS VEGAS	NV		09/20/2018	4.500	243,280		(226)				237,500	04/30/2018
100025027		MCKINNEY	TX		09/20/2018	3.500	87,570		175				204,250	04/30/2018
100025031		LAKE ELSINORE	CA		09/20/2018	4.500	317,035		232				304,000	04/30/2018
100025033		ELGIN	IL		09/20/2018	4.625	96,225		(59)				166,250	04/30/2018
100025036		COTTONWOOD	CA		09/20/2018	4.000	88,779		102				194,750	04/30/2018
100025037		PASSAIC	NJ		09/20/2018	4.750	222,746		782				445,000	11/18/2020
100025038		JUPITER	FL		09/20/2018	5.000	241,338		(245)				342,000	04/30/2018
100025041		ORMOND BEACH	FL		09/20/2018	4.625	212,021		(58)				218,500	04/30/2018
100025046		NORTH LAS VEGAS	NV		09/20/2018	3.875	169,946		790				332,500	04/30/2018
100025047		LAS VEGAS	NV		09/20/2018	4.625	209,391		(191)				251,750	04/30/2018
100025048		RIVERSIDE	CA		09/20/2018	3.000	189,746		1,880				304,000	04/30/2018
100025050		MIAMI BEACH	FL		09/20/2018	3.375	327,406		827				720,000	08/06/2024
100025051		BOLINGBROOK	IL		09/20/2018	3.625	79,407		346				85,738	04/30/2018
100025052		EATONTOWN	NJ		09/20/2018	4.625	167,502		(168)				265,050	04/30/2018
100025054		HUNTINGTON STATION	NY		09/20/2018	5.125	217,549		(598)				346,750	04/30/2018
100025057		SEASIDE	CA		09/20/2018	4.500	301,768		165				437,000	04/30/2018
100025060		MESICK	MI		09/20/2018	4.625	129,071		58				161,500	04/30/2018
100025063		HANFORD	CA		09/20/2018	4.375	283,457		(519)				394,250	04/30/2018
100025064		RIVERDALE	CA		09/20/2018	4.750	100,654		(534)				180,405	04/30/2018
100025065		FONTANA	CA		09/20/2018	3.875	307,196		(236)				460,750	04/30/2018
100025066		LAS VEGAS	NV		09/20/2018	4.625	165,423		(222)				178,505	04/30/2018
100025071		PHOENIX	AZ		09/20/2018	5.000	118,681		(157)				172,900	04/30/2018
100025074		TRACY	CA		09/20/2018	4.875	312,321		102				448,400	04/30/2018
100025076		BROOKFIELD	IL		09/20/2018	5.000	155,454		269				251,750	04/30/2018
100025077		JONESBORO	GA		09/20/2018	4.375	56,212		90				81,225	04/30/2018
100025078		PROVIDENCE	RI		09/20/2018	4.625	154,468		124				199,500	04/30/2018
100025080		HEMET	CA		09/20/2018	5.000	114,038		61				237,500	04/30/2018
100025082		FONTANA	CA		09/20/2018	4.625	180,438		(307)				312,075	04/30/2018
100025083		FREDERICK	MD		09/20/2018	4.750	205,692		542				162,450	04/30/2018
100025084		CHARLOTTE	NC		09/20/2018	4.000	104,811		(69)				194,750	04/30/2018
100025085		ROSELLE	NJ		09/20/2018	4.500	237,313		777				232,750	04/30/2018
100025089		STONE MOUNTAIN	GA		09/20/2018	4.500	229,176		207				226,100	04/30/2018
100025091		LYNWOOD	CA		09/20/2018	5.000	211,011		(370)				370,500	04/30/2018
100025093		HYATTSVILLE	MD		09/20/2018	4.625	269,161		(295)				255,550	04/30/2018
100025094		LOS ANGELES	CA		09/20/2018	5.000	313,076		(348)				598,500	04/30/2018
100025095		ANTIOCH	CA		09/20/2018	5.000	281,686		(454)				408,500	04/30/2018
100025096		SACRAMENTO	CA		09/20/2018	4.625	178,060		91				289,750	04/30/2018
100025098		BAYONNE	NJ		09/20/2018	5.125	328,827		(646)				408,500	04/30/2018
100025100		FRANKLIN PARK	IL		09/20/2018	4.625	132,582		(85)				152,000	04/30/2018
100025101		TEMECULA	CA		09/20/2018	4.000	277,133		(255)				645,000	01/27/2023
100025102		HOUSTON	TX		09/20/2018	4.750	23,542		144				204,250	04/30/2018
100025105		MIAMI	FL		09/20/2018	3.500	125,230		615				152,000	04/30/2018
100025106		BROCKTON	MA		09/20/2018	5.000	284,713		(345)				475,000	04/30/2018
100025107		RIVERSIDE	CA		09/20/2018	5.000	239,392		(460)				304,000	04/30/2018
100025109		MARTINEZ	CA		09/20/2018	5.000	229,868		(489)				261,250	04/30/2018
100025113		VAN NUYS	CA		09/20/2018	4.875	312,727		(1,057)				559,550	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025116		MELBOURNE	FL		09/20/2018	4.750	151,910		(19)				190,000	04/30/2018
100025118		NEW SMYRNA BEACH	FL		09/20/2018	4.750	170,684		(602)				346,750	04/30/2018
100025119		LAKELAND	FL		09/20/2018	4.000	145,494		378				120,650	04/30/2018
100025121		MILWAUKEE	WI		09/20/2018	4.250	26,474		252				37,905	04/30/2018
100025122		SLIDELL	LA		09/20/2018	4.625	108,192		(34)				147,250	04/30/2018
100025127		ORLANDO	FL		09/20/2018	5.000	102,990		67				151,050	04/30/2018
100025128		MIAMI	FL		09/20/2018	4.125	112,929		416				258,400	04/30/2018
100025135		CORONA	CA		09/20/2018	5.000	220,621		56				487,825	04/30/2018
100025139		KISSIMMEE	FL		09/20/2018	4.125	107,898		58				153,900	04/30/2018
100025140		HOLLYWOOD	FL		09/20/2018	4.625	185,561		549				201,400	04/30/2018
100025141		ARLINGTON	VA		09/20/2018	4.625	240,201		(26)				356,250	04/30/2018
100025143		SANTA MARIA	CA		09/20/2018	5.000	264,878		(587)				346,750	04/30/2018
100025145		ZIMMERMAN	MN		09/20/2018	4.000	280,876		94				323,000	04/30/2018
100025146		JAMAICA	NY		09/20/2018	3.875	349,932		212				636,500	04/30/2018
100025148		CAROL STREAM	IL		09/20/2018	4.000	293,264		522				361,000	04/30/2018
100025150		BRADENTON	FL		09/20/2018	4.000	96,595		(45)				159,505	04/30/2018
100025152		FLUSHING	NY		09/20/2018	4.000	522,545		562				788,500	04/30/2018
100025153		COLUMBIA	MD		09/20/2018	5.000	126,566		192				125,400	04/30/2018
100025154		SANFORD	FL		09/20/2018	4.500	120,731		(47)				151,050	04/30/2018
100025158		WEST SACRAMENTO	CA		09/20/2018	4.375	334,025		(654)				503,500	04/30/2018
100025162		CAMDEN	SC		09/20/2018	5.000	80,905		169				90,250	04/30/2018
100025165		NORTH LAUDERDALE	FL		09/20/2018	4.250	99,966		224				90,250	04/30/2018
100025166		BOYNTON BEACH	FL		09/20/2018	4.625	161,395		(183)				235,600	04/30/2018
100025167		WESTON	FL		09/20/2018	4.375	216,453		(6)				598,000	10/14/2025
100025168		COON RAPIDS	MN		09/20/2018	3.750	102,927		335				190,000	04/30/2018
100025170		NATIONAL CITY	CA		09/20/2018	4.625	197,525		(543)				356,250	04/30/2018
100025172		HAGERSTOWN	MD		09/20/2018	4.000	156,089		255				190,000	01/09/2019
100025173		LYNWOOD	CA		09/20/2018	4.250	282,949		(259)				384,750	04/30/2018
100025174		RICHMOND	VA		09/20/2018	4.750	116,021		70				142,500	04/30/2018
100025175		EVERETT	MA		09/20/2018	4.500	383,513		(453)				584,250	04/30/2018
100025176		ORLANDO	FL		09/20/2018	4.625	218,401		(154)				251,750	04/30/2018
100025177		PALMYRA	VA		09/20/2018	5.250	58,446		198				160,550	04/30/2018
100025180		RIDGEWOOD	NJ		09/20/2018	4.500	342,396		382				437,000	04/30/2018
100025184		BAY SHORE	NY		09/20/2018	4.500	283,671		615				274,550	04/30/2018
100025186		VICTORVILLE	CA		09/20/2018	4.625	212,558		(228)				223,250	04/30/2018
100025188		ORANGE	CA		09/20/2018	4.875	389,950		(640)				997,500	04/30/2018
100025191		SAN BERNARDINO	CA		09/20/2018	5.000	51,338		263				223,250	04/30/2018
100025192		SPRING VALLEY	CA		09/20/2018	5.000	299,720		(701)				451,250	04/30/2018
100025193		PANORAMA CITY	CA		09/20/2018	3.000	252,805		365				427,500	04/30/2018
100025194		MORRISTOWN	NJ		09/20/2018	4.625	339,992		(89)				735,000	04/18/2025
100025195		INGLEWOOD	CA		09/20/2018	4.500	227,647		183				684,000	04/30/2018
100025198		LINDENHURST	NY		09/20/2018	3.750	220,595		592				313,500	04/30/2018
100025199		FALLBROOK	CA		09/20/2018	4.875	253,151		(625)				389,500	04/30/2018
100025200		GILMANTON	NH		09/20/2018	5.000	188,542		(50)				259,500	03/16/2020
100025203		PALMDALE	CA		09/20/2018	4.000	150,903		91				189,050	04/30/2018
100025204		BUENA PARK	CA		09/20/2018	7.250	224,046		(641)				522,500	04/30/2018
100025207		SANTA MARIA	CA		09/20/2018	4.625	272,420		(501)				389,500	04/30/2018
100025208		BRONX	NY		09/20/2018	4.125	274,787		85				546,250	04/30/2018
100025209		QUAIL VALLEY	CA		09/20/2018	4.875	241,834		(454)				356,250	04/30/2018
100025220		KIRKLAND	WA		09/20/2018	4.000	212,374		(297)				327,655	04/30/2018
100025221		COLLEGE PARK	MD		09/20/2018	3.000	90,859		(898)				299,250	04/30/2018
100025223		SALEM	MA		09/20/2018	4.125	281,412		(168)				375,250	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025226		PHOENIX	AZ		09/20/2018	4.625	214,929		(338)				275,500	04/30/2018
100025229		MOBILE	AL		09/20/2018	4.000	41,156		385				45,125	04/30/2018
100025230		DEARBORN HEIGHTS	MI		09/20/2018	3.875	57,200		298				69,493	04/30/2018
100025234		GERMANTOWN	MD		09/20/2018	5.125	239,431		(671)				332,500	04/30/2018
100025237		SAINT CLAIR SHORES	MI		09/20/2018	4.125	110,043		266				157,605	04/30/2018
100025238		SLATINGTON	PA		09/20/2018	5.000	81,690		(45)				141,550	04/30/2018
100025239		SYLMAR	CA		09/20/2018	5.250	238,970		504				334,400	04/30/2018
100025242		PHOENIX	AZ		09/20/2018	4.000	55,818		173				64,980	04/30/2018
100025245		LINDENHURST	NY		09/20/2018	4.000	295,724		655				351,500	04/30/2018
100025247		MEMPHIS	TN		09/20/2018	4.625	161,306		214				225,000	02/04/2019
100025250		JEFFERSON	LA		09/20/2018	4.125	125,274		(3)				204,250	04/30/2018
100025252		LYNWOOD	CA		09/20/2018	4.875	424,732		(756)				565,250	04/30/2018
100025255		LILBURN	GA		09/20/2018	4.250	108,631		(29)				156,750	04/30/2018
100025256		APOPKA	FL		09/20/2018	4.625	138,738		(37)				180,500	04/30/2018
100025257		HIALEAH	FL		09/20/2018	4.250	163,332		(81)				280,250	04/30/2018
100025258		PALMDALE	CA		09/20/2018	4.625	170,433		(355)				237,500	04/30/2018
100025259		WILMINGTON	CA		09/20/2018	4.625	243,270		(223)				389,500	04/30/2018
100025261		CORONA	CA		09/20/2018	5.000	243,907		(199)				307,800	04/30/2018
100025262		HERCULES	CA		09/20/2018	5.000	295,860		12				617,500	04/30/2018
100025265		MIAMI	FL		09/20/2018	5.375	308,343		(721)				399,000	04/30/2018
100025267		BOYNTON BEACH	FL		09/20/2018	3.000	107,728		744				194,750	04/30/2018
100025268		JERSEY CITY	NJ		09/20/2018	3.500	110,010		323				294,500	04/30/2018
100025269		BAY SHORE	NY		09/20/2018	4.250	228,279		92				304,000	04/30/2018
100025272		PARLIER	CA		09/20/2018	4.000	126,401		252				137,750	04/30/2018
100025274		LAS VEGAS	NV		09/20/2018	3.875	171,097		391				266,950	04/30/2018
100025278		LAKELAND	FL		09/20/2018	4.000	151,700		299				179,550	04/30/2018
100025279		NORTH MYRTLE BEACH	SC		09/20/2018	4.000	120,693		168				118,750	04/30/2018
100025280		PAHRUMP	NV		09/20/2018	3.625	122,939		71				192,850	04/30/2018
100025282		UNION CITY	NJ		09/20/2018	4.625	393,354		242				503,500	04/30/2018
100025283		SAINT ALBANS	NY		09/20/2018	4.000	329,374		1,037				411,350	04/30/2018
100025284		HIALEAH	FL		09/20/2018	3.625	128,877		315				146,300	04/30/2018
100025285		CLOSTER	NJ		09/20/2018	4.375	249,926		(76)				394,250	04/30/2018
100025286		PORT RICHEY	FL		09/20/2018	3.875	43,752		318				151,050	04/30/2018
100025289		AVONDALE	AZ		09/20/2018	4.625	183,036		(81)				189,050	04/30/2018
100025291		FAYETTEVILLE	NC		09/20/2018	4.625	310,211		(498)				456,000	04/30/2018
100025292		HYATTSVILLE	MD		09/20/2018	5.000	202,490		(409)				264,100	04/30/2018
100025299		WHITAKERS	NC		09/20/2018	7.875	26,093		30				45,035	04/30/2018
100025300		BROWNSTOWN	MI		09/20/2018	4.625	122,385		(100)				173,850	04/30/2018
100025302		GRAND JUNCTION	CO		09/20/2018	4.000	93,705		(85)				159,125	04/30/2018
100025304		HENRYVILLE	PA		09/20/2018	3.750	144,831		237				352,000	07/07/2023
100025305		MESA	AZ		09/20/2018	4.625	102,882		12				114,000	04/30/2018
100025306		CHESAPEAKE	VA		09/20/2018	3.500	135,492		355				195,700	04/30/2018
100025307		MILFORD	MA		09/20/2018	4.000	158,795		282				275,500	04/30/2018
100025308		OAKDALE	MN		09/20/2018	5.250	142,472		(1,407)				337,250	04/30/2018
100025310		CARSON CITY	NV		09/20/2018	4.625	168,379		(71)				204,250	04/30/2018
100025312		TEANECK	NJ		09/20/2018	4.625	264,428		503				256,500	04/30/2018
100025313		UPPER MARLBORO	MD		09/20/2018	4.500	174,656		(406)				251,750	04/30/2018
100025314		ORLANDO	FL		09/20/2018	5.000	108,852		(440)				199,500	04/30/2018
100025315		JAMAICA	NY		09/20/2018	4.625	412,855		(357)				709,840	04/30/2018
100025318		MEMPHIS	TN		09/20/2018	4.625	65,036		353				67,688	04/30/2018
100025319		SANTA MARIA	CA		09/20/2018	5.000	38,934		537				394,250	04/30/2018
100025325		PUYALLUP	WA		09/20/2018	4.250	135,923		(16)				185,250	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025326		PROSPER	TX		09/20/2018	5.125	244,895		(370)				459,800	04/30/2018
100025328		BELLEVILLE	NJ		09/20/2018	3.000	196,605		1,084				284,050	04/30/2018
100025329		ORLANDO	FL		09/20/2018	4.125	154,696		22				224,200	04/30/2018
100025330		HIALEAH	FL		09/20/2018	4.500	171,738		(272)				256,500	04/30/2018
100025331		TOMS RIVER	NJ		09/20/2018	4.500	269,186		1,402				331,550	04/30/2018
100025335		MORRISTOWN	NJ		09/20/2018	4.625	330,747		(121)				437,000	04/30/2018
100025336		BIDDEFORD	ME		09/20/2018	3.500	137,637		438				204,250	04/30/2018
100025339		PATERSON	NJ		09/20/2018	4.250	160,677		934				265,000	01/20/2021
100025340		MANTECA	CA		09/20/2018	3.500	234,822		280				720,000	05/29/2025
100025341		SAN DIEGO	CA		09/20/2018	5.000	133,129		(1,904)				456,000	04/30/2018
100025342		RICHMOND HILL	NY		09/20/2018	4.875	240,484		1,592				534,850	04/30/2018
100025343		MARDELA SPRINGS	MD		09/20/2018	4.625	115,490		786				220,000	11/11/2021
100025345		MIAMI	FL		09/20/2018	4.625	192,677		(92)				195,605	04/30/2018
100025346		LINDENHURST	NY		09/20/2018	5.375	231,181		1,772				350,550	04/30/2018
100025347		JACKSONVILLE	FL		09/20/2018	4.250	118,439		182				142,500	04/30/2018
100025348		EXETER	NH		09/20/2018	4.750	174,019		(723)				422,750	04/30/2018
100025350		CHICAGO	IL		09/20/2018	3.875	126,612		843				213,750	04/30/2018
100025351		SACRAMENTO	CA		09/20/2018	4.000	192,613		(6)				232,750	04/30/2018
100025358		RIVERDALE	MD		09/20/2018	4.000	158,631		304				213,750	04/30/2018
100025359		NEW BEDFORD	MA		09/20/2018	3.625	138,546		69				204,250	04/30/2018
100025361		LOS ANGELES	CA		09/20/2018	5.125	587,420		(1,728)				1,353,750	04/30/2018
100025363		EUGENE	OR		09/20/2018	4.250	145,661		(312)				237,500	04/30/2018
100025365		PLYMOUTH	MA		09/20/2018	4.500	345,442		307				465,500	04/30/2018
100025366		WEST PALM BEACH	FL		09/20/2018	4.375	164,277		192				239,400	04/30/2018
100025370		TULARE	CA		09/20/2018	4.625	106,905		(287)				156,750	04/30/2018
100025372		SANFORD	FL		09/20/2018	4.625	154,181		(57)				161,500	04/30/2018
100025374		HOUSTON	TX		09/20/2018	4.500	86,593		(300)				181,450	04/30/2018
100025378		CHICAGO	IL		09/20/2018	5.000	131,187		153				161,500	04/30/2018
100025379		SALINAS	CA		09/20/2018	4.000	455,779		357				509,770	04/30/2018
100025380		SHREVEPORT	LA		09/20/2018	6.750	39,180		141				50,540	04/30/2018
100025382		CHICAGO	IL		09/20/2018	2.000	121,908		1,191				174,800	04/30/2018
100025383		BIRMINGHAM	AL		09/20/2018	4.625	106,134		429				195,000	01/18/2024
100025384		LA PUENTE	CA		09/20/2018	4.625	243,161		(734)				399,000	04/30/2018
100025389		MIAMI	FL		09/20/2018	4.000	246,670		603				335,350	04/30/2018
100025392		SALEM	OR		09/20/2018	4.375	293,815		(460)				379,050	04/30/2018
100025393		SELLERSBURG	IN		09/20/2018	4.375	244,228		(184)				344,850	04/30/2018
100025394		MAYWOOD	CA		09/20/2018	4.375	290,090		(282)				380,000	04/30/2018
100025395		CHICAGO	IL		09/20/2018	5.000	218,885		(484)				209,000	04/30/2018
100025400		MIRAMAR	FL		09/20/2018	4.625	182,702		(239)				251,750	04/30/2018
100025402		MORENO VALLEY	CA		09/20/2018	4.125	238,602		611				308,750	04/30/2018
100025403		BALTIMORE	MD		09/20/2018	4.750	149,422		99				133,950	04/30/2018
100025405		BOONTON	NJ		09/20/2018	4.625	224,399		368				270,750	04/30/2018
100025408		OAKLEY	CA		09/20/2018	4.500	261,645		(172)				441,750	04/30/2018
100025409		CRAWFORDVILLE	FL		09/20/2018	4.000	79,237		171				103,455	04/30/2018
100025412		JACKSONVILLE	FL		09/20/2018	4.250	150,868		(30)				209,000	04/30/2018
100025413		LAUDERDALE LAKES	FL		09/20/2018	4.000	129,526		81				190,000	04/30/2018
100025417		PLAINFIELD	NJ		09/20/2018	4.000	134,617		341				217,550	04/30/2018
100025419		RICHMOND	CA		09/20/2018	4.750	316,269		(773)				475,000	04/30/2018
100025424		LAUREL	MD		09/20/2018	4.625	163,979		86				152,000	04/30/2018
100025425		GLENDALE HEIGHTS	IL		09/20/2018	3.750	135,947		231				208,905	04/30/2018
100025426		MEDFORD	OR		09/20/2018	4.000	175,104		2				242,250	04/30/2018
100025427		QUARTZ HILL	CA		09/20/2018	4.250	261,441		56				380,000	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025429		LOS ANGELES	CA		09/20/2018	4.500	174,121		(259)				346,750	04/30/2018
100025430		RICHMOND	CA		09/20/2018	5.125	217,635		(1,107)				331,550	04/30/2018
100025431		PERRIS	CA		09/20/2018	4.000	197,356		(85)				276,450	04/30/2018
100025433		TUCSON	AZ		09/20/2018	5.000	99,771		(350)				109,250	04/30/2018
100025434		SAN FERNANDO	CA		09/20/2018	4.625	270,615		(777)				411,350	04/30/2018
100025439		MIDDLETOWN	DE		09/20/2018	4.875	269,518		131				332,500	04/30/2018
100025441		MIAMI	FL		09/20/2018	4.000	102,131		268				133,000	04/30/2018
100025442		BARTOW	FL		09/20/2018	4.250	229,395		540				232,750	04/30/2018
100025445		WESTLAND	MI		09/20/2018	5.000	134,883		(174)				216,600	04/30/2018
100025447		WOONSOCKET	RI		09/20/2018	4.250	123,630		28				156,750	04/30/2018
100025448		NORTH MIAMI	FL		09/20/2018	4.625	174,370		(99)				228,000	04/30/2018
100025450		HANOVER	MD		09/20/2018	4.625	315,448		(20)				356,250	04/30/2018
100025451		SPRINGFIELD	MA		09/20/2018	4.500	68,856		127				102,600	04/30/2018
100025453		WOODBURY	MN		09/20/2018	5.000	272,171		(211)				327,750	04/30/2018
100025458		BOYNTON BEACH	FL		09/20/2018	4.375	51,115		(832)				170,905	04/30/2018
100025459		BRONX	NY		09/20/2018	4.875	246,312		(112)				646,000	04/30/2018
100025460		LAKESIDE	CA		09/20/2018	3.875	319,174		(266)				470,250	04/30/2018
100025462		SAN BERNARDINO	CA		09/20/2018	4.625	229,636		(355)				380,000	04/30/2018
100025464		ALLENTOWN	PA		09/20/2018	4.500	75,161		29				109,250	04/30/2018
100025466		SAINT LOUIS	MO		09/20/2018	4.000	49,598		410				129,000	09/26/2023
100025467		SHOREWOOD	IL		09/20/2018	4.875	110,104		(62)				171,000	04/30/2018
100025468		WINTER GARDEN	FL		09/20/2018	3.375	88,012		389				163,400	04/30/2018
100025469		CHICAGO	IL		09/20/2018	5.000	224,205		(49)				237,500	04/30/2018
100025470		KATHLEEN	GA		09/20/2018	4.000	310,612		1,232				356,900	11/30/2020
100025471		ROCKVILLE CENTRE	NY		09/20/2018	4.000	229,254		673				323,000	04/30/2018
100025474		ALEXANDRIA	VA		09/20/2018	4.500	139,578		(157)				175,750	04/30/2018
100025475		PEARLAND	TX		09/20/2018	4.375	93,522		(160)				212,800	04/30/2018
100025478		MOBILE	AL		09/20/2018	4.625	117,104		199				109,250	04/30/2018
100025480		YORK	PA		09/20/2018	4.625	154,469		91				161,500	04/30/2018
100025481		PALATINE	IL		09/20/2018	4.500	106,649		336				137,750	04/30/2018
100025483		HEMPSTEAD	NY		09/20/2018	4.375	226,304		737				304,000	04/30/2018
100025488		DOUGLASVILLE	GA		09/20/2018	4.500	123,398		(194)				200,000	05/15/2019
100025489		CAMBRIDGE	MN		09/20/2018	4.625	169,186		(262)				266,000	04/30/2018
100025490		GLENDALE	AZ		09/20/2018	4.000	171,925		(57)				289,750	04/30/2018
100025495		LAHAINA	HI		09/20/2018	4.625	394,219		204				546,250	04/30/2018
100025496		SAN DIEGO	CA		09/20/2018	5.125	298,681		(521)				484,500	04/30/2018
100025497		VICTORVILLE	CA		09/20/2018	4.625	234,391		18				425,000	09/21/2021
100025498		PORTLAND	OR		09/20/2018	4.750	226,490		(496)				346,750	04/30/2018
100025499		CALERA	AL		09/20/2018	4.625	114,323		323				137,750	04/30/2018
100025502		LOS ANGELES	CA		09/20/2018	6.875	246,733		140				380,000	04/30/2018
100025503		SANTA MARIA	CA		09/20/2018	5.000	197,000		61				304,000	04/30/2018
100025504		AZUSA	CA		09/20/2018	3.625	263,913		361				389,500	04/30/2018
100025507		LUTZ	FL		09/20/2018	4.250	236,968		335				270,750	04/30/2018
100025508		LA PLACE	LA		09/20/2018	5.250	180,803		(233)				249,375	04/30/2018
100025510		NORTH LAS VEGAS	NV		09/20/2018	3.500	171,548		285				218,500	04/30/2018
100025512		ELLENWOOD	GA		09/20/2018	4.750	95,965		62				147,250	04/30/2018
100025516		ESCONDIDO	CA		09/20/2018	5.250	300,315		(771)				427,500	04/30/2018
100025519		LAKE IN THE HILLS	IL		09/20/2018	4.125	99,181		463				160,550	04/30/2018
100025520		STATEN ISLAND	NY		09/20/2018	4.125	338,312		341				475,000	04/30/2018
100025521		MARGATE	FL		09/20/2018	4.375	117,169		179				175,750	04/30/2018
100025522		OAK PARK	IL		09/20/2018	5.000	302,272		(85)				356,250	04/30/2018
100025526		PAINTER	VA		09/20/2018	4.000	76,954		(70)				120,175	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025527		KISSIMMEE	FL		09/20/2018	4.000	190,397		116				266,000	04/30/2018
100025528		CARPENTERSVILLE	IL		09/20/2018	5.000	205,438		371				229,900	04/30/2018
100025530		BROCKTON	MA		09/20/2018	4.500	145,514		11				280,000	11/11/2022
100025532		SAINT GEORGE	UT		09/20/2018	4.375	158,060		(40)				242,250	04/30/2018
100025534		DUNCANVILLE	TX		09/20/2018	5.000	66,063		7				115,805	04/30/2018
100025536		CHICAGO	IL		09/20/2018	5.000	291,759		505				400,000	05/09/2024
100025537		LAWRENCE	MA		09/20/2018	5.000	146,672		2,023				255,550	04/30/2018
100025541		VERNON	NJ		09/20/2018	5.250	248,403		(166)				331,550	04/30/2018
100025545		STATEN ISLAND	NY		09/20/2018	4.875	296,174		(258)				394,250	04/30/2018
100025546		MAPLE VALLEY	WA		09/20/2018	4.625	157,803		(279)				262,200	04/30/2018
100025547		PHOENIX	AZ		09/20/2018	4.875	106,912		(548)				166,250	04/30/2018
100025549		EAST PATCHOGUE	NY		09/20/2018	4.625	311,954		514				299,250	04/30/2018
100025551		LAS VEGAS	NV		09/20/2018	4.000	108,436		(32)				156,655	04/30/2018
100025552		ORLANDO	FL		09/20/2018	4.500	285,761		(387)				294,500	04/30/2018
100025556		GOWEN	MI		09/20/2018	4.000	61,476		81				103,455	04/30/2018
100025559		SAN DIEGO	CA		09/20/2018	5.000	237,697		(398)				437,000	04/30/2018
100025560		HUNTINGTON PARK	CA		09/20/2018	4.625	259,696		(386)				311,600	04/30/2018
100025566		HOFFMAN ESTATES	IL		09/20/2018	4.375	196,410		348				256,500	04/30/2018
100025567		ONTARIO	CA		09/20/2018	5.000	221,912		(488)				342,000	04/30/2018
100025568		BALDWIN PARK	CA		09/20/2018	5.375	235,619		(825)				449,350	04/30/2018
100025569		LOS ANGELES	CA		09/20/2018	4.000	212,190		(136)				307,800	04/30/2018
100025571		POUGHKEEPSIE	NY		09/20/2018	4.625	220,248		1,369				147,250	04/30/2018
100025573		WILTON MANORS	FL		09/20/2018	5.000	262,648		(304)				505,000	03/09/2022
100025576		PERTH AMBOY	NJ		09/20/2018	4.500	216,094		664				250,000	11/11/2020
100025577		BALDWIN	NY		09/20/2018	4.250	293,554		453				363,850	04/30/2018
100025578		CUTLER BAY	FL		09/20/2018	4.625	212,720		46				270,750	04/30/2018
100025579		SAN JOSE	CA		09/20/2018	3.000	338,337		609				984,628	04/30/2018
100025580		SACRAMENTO	CA		09/20/2018	4.625	163,114		(453)				194,750	04/30/2018
100025582		RESEDA	CA		09/20/2018	4.000	291,435		(273)				536,750	04/30/2018
100025583		CHICAGO	IL		09/20/2018	4.000	154,894		490				243,960	04/30/2018
100025584		TUCSON	AZ		09/20/2018	4.000	101,828		180				135,850	04/30/2018
100025586		LOS ANGELES	CA		09/20/2018	4.500	278,891		187				519,650	04/30/2018
100025589		ALLEN	KY		09/20/2018	3.875	48,855		198				68,400	02/05/2024
100025591		OWINGS MILLS	MD		09/20/2018	4.250	149,194		(119)				237,405	04/30/2018
100025593		AIRMONT	NY		09/20/2018	4.000	302,162		446				444,600	04/30/2018
100025594		WASHINGTON	DC		09/20/2018	4.625	315,499		(246)				399,000	04/30/2018
100025595		NASHVILLE	TN		09/20/2018	4.250	107,551		(10)				184,300	04/30/2018
100025598		CARMEL	NY		09/20/2018	4.625	199,939		354				237,500	04/30/2018
100025600		CORDOVA	TN		09/20/2018	4.625	111,782		63				130,150	04/30/2018
100025601		MIAMI BEACH	FL		09/20/2018	5.000	147,336		18				104,500	04/30/2018
100025603		FAIRBANKS	AK		09/20/2018	4.625	117,488		376				127,300	04/30/2018
100025607		BROCKTON	MA		09/20/2018	4.000	221,092		214				389,500	04/30/2018
100025608		METHUEN	MA		09/20/2018	5.125	245,563		(232)				379,050	04/30/2018
100025610		NORTH LAUDERDALE	FL		09/20/2018	3.625	144,723		251				190,000	04/30/2018
100025613		WARREN	MI		09/20/2018	4.000	54,073		238				63,175	04/30/2018
100025614		CENTRAL ISLIP	NY		09/20/2018	4.625	197,192		(798)				237,500	04/30/2018
100025615		CAMBRIA	WI		09/20/2018	5.000	251,436		88				386,900	01/19/2024
100025616		TRENTON	NJ		09/20/2018	3.875	38,028		355				40,613	04/30/2018
100025618		COACHELLA	CA		09/20/2018	4.750	140,573		(97)				270,750	04/30/2018
100025622		SOUTH LAKE TAHOE	CA		09/20/2018	5.000	303,490		(897)				684,000	04/30/2018
100025623		HIGHLAND	CA		09/20/2018	4.000	175,049		136				232,750	04/30/2018
100025625		DEARBORN HEIGHTS	MI		09/20/2018	5.125	59,240		(622)				184,300	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025632		MOORPARK	CA		09/20/2018	5.000	274,089		(495)				427,500	04/30/2018
100025636		WAUCONDA	IL		09/20/2018	5.125	94,054		(1,133)				178,600	04/30/2018
100025637		TEMECULA	CA		09/20/2018	4.250	246,612		135				370,500	04/30/2018
100025639		HOFFMAN ESTATES	IL		09/20/2018	4.625	166,246		145				239,000	05/28/2021
100025641		LAS VEGAS	NV		09/20/2018	4.250	170,135		(73)				294,500	04/30/2018
100025642		LOMPOC	CA		09/20/2018	5.375	192,675		(220)				275,405	04/30/2018
100025645		PALMDALE	CA		09/20/2018	5.000	215,255		104				332,500	04/30/2018
100025649		PATCHOGUE	NY		09/20/2018	4.875	145,007		(126)				180,500	04/30/2018
100025652		CAPE ELIZABETH	ME		09/20/2018	5.000	160,014		(626)				510,150	04/30/2018
100025653		LAHAINA	HI		09/20/2018	4.125	334,803		(201)				427,500	04/30/2018
100025656		SILVER SPRING	MD		09/20/2018	4.750	246,530		(631)				361,000	04/30/2018
100025658		LAKE ARROWHEAD	CA		09/20/2018	4.625	151,427		(121)				180,500	04/30/2018
100025659		CHICAGO HEIGHTS	IL		09/20/2018	4.000	95,073		268				155,000	06/09/2022
100025660		LONG BEACH	CA		09/20/2018	5.125	299,317		(1,258)				456,000	04/30/2018
100025661		MIAMI	FL		09/20/2018	4.625	147,482		(358)				204,250	04/30/2018
100025662		MASTIC	NY		09/20/2018	4.625	172,411		531				156,750	04/30/2018
100025664		RIVERSIDE	CA		09/20/2018	5.000	280,498		(420)				327,750	04/30/2018
100025667		ELGIN	IL		09/20/2018	4.250	118,031		50				153,425	04/30/2018
100025670		VILLA RICA	GA		09/20/2018	4.000	90,947		201				94,672	04/30/2018
100025671		LYNWOOD	CA		09/20/2018	5.000	374,815		(645)				470,250	04/30/2018
100025674		PATCHOGUE	NY		09/20/2018	4.875	168,493		(72)				229,900	04/30/2018
100025675		HAGERSTOWN	MD		09/20/2018	5.000	101,202		484				76,713	04/30/2018
100025676		DETROIT	MI		09/20/2018	4.625	60,191		368				115,000	01/01/2025
100025678		ESCONDIDO	CA		09/20/2018	4.000	286,510		(77)				422,750	04/30/2018
100025681		BALTIMORE	MD		09/20/2018	4.750	124,994		(188)				182,875	04/30/2018
100025684		BELL GARDENS	CA		09/20/2018	4.625	307,744		(164)				627,000	04/30/2018
100025686		ANCHORAGE	AK		09/20/2018	4.875	345,548		(444)				522,500	04/30/2018
100025687		LOS ANGELES	CA		09/20/2018	5.000	176,759		134				351,500	04/30/2018
100025690		COOPER CITY	FL		09/20/2018	4.625	196,900		(272)				318,250	04/30/2018
100025692		PALMDALE	CA		09/20/2018	4.875	229,873		(572)				318,250	04/30/2018
100025693		CLEARWATER	FL		09/20/2018	4.000	77,024		175				85,738	04/30/2018
100025694		PORT SAINT LUCIE	FL		09/20/2018	4.000	229,162		(74)				344,375	04/30/2018
100025697		GRASS VALLEY	CA		09/20/2018	4.875	243,985		(116)				294,500	04/30/2018
100025700		WELLINGTON	FL		09/20/2018	4.000	210,553		258				289,750	04/30/2018
100025701		SAINT CLOUD	FL		09/20/2018	4.750	190,340		(211)				237,500	04/30/2018
100025703		COMPTON	CA		09/20/2018	3.875	313,712		394				427,500	04/30/2018
100025704		BREMERTON	WA		09/20/2018	4.000	261,754		78				323,000	04/30/2018
100025705		RANCHO CORDOVA	CA		09/20/2018	4.250	211,737		(309)				399,000	04/30/2018
100025710		HAMMOND	IN		09/20/2018	4.000	93,125		300				112,100	04/30/2018
100025712		SPRINGFIELD	MA		09/20/2018	5.375	92,688		165				123,500	04/30/2018
100025716		SALEM	OR		09/20/2018	4.125	135,796		25				228,000	04/30/2018
100025719		ORLANDO	FL		09/20/2018	4.750	107,602		(367)				171,000	04/30/2018
100025720		NEW HAVEN	CT		09/20/2018	5.000	133,708		210				137,750	04/30/2018
100025721		FAIRFIELD	CT		09/20/2018	4.250	273,074		717				311,600	04/30/2018
100025723		STOCKBRIDGE	GA		09/20/2018	4.000	149,096		349				240,000	11/23/2020
100025727		BOGOTA	NJ		09/20/2018	4.625	372,657		1,100				535,000	03/14/2024
100025728		PORTLAND	OR		09/20/2018	4.000	205,561		157				341,050	04/30/2018
100025729		NEEDLES	CA		09/20/2018	4.625	117,720		(121)				118,750	04/30/2018
100025730		SIMI VALLEY	CA		09/20/2018	4.625	317,428		(380)				498,750	04/30/2018
100025735		CALEXICO	CA		09/20/2018	4.625	165,265		(216)				209,000	04/30/2018
100025736		BAY SHORE	NY		09/20/2018	4.625	269,734		323				356,250	04/30/2018
100025737		SAN DIEGO	CA		09/20/2018	4.125	213,278		(201)				422,750	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025740		LAND O LAKES	FL		09/20/2018	4.000	273,887		301				260,300	04/30/2018
100025741		IMPERIAL	CA		09/20/2018	3.750	166,656		272				217,550	04/30/2018
100025745		AMITYVILLE	NY		09/20/2018	4.375	270,075		1,250				270,750	04/30/2018
100025747		APPLE VALLEY	CA		09/20/2018	4.250	306,983		(218)				500,000	06/16/2025
100025748		ARLINGTON	VA		09/20/2018	5.000	200,727		26				532,000	04/30/2018
100025751		VALLEY	AL		09/20/2018	4.125	91,219		320				85,738	04/30/2018
100025752		PARKVILLE	MD		09/20/2018	3.625	208,663		625				315,000	02/02/2024
100025754		OPA LOCKA	FL		09/20/2018	4.000	123,103		(454)				284,050	04/30/2018
100025755		SCHAUMBURG	IL		09/20/2018	2.000	285,574		1,641				570,000	04/30/2018
100025756		DOUGLAS	AZ		09/20/2018	4.625	114,672		111				119,700	04/30/2018
100025759		MIAMI	FL		09/20/2018	5.000	143,239		(251)				213,750	04/30/2018
100025760		ROSLINDALE	MA		09/20/2018	5.000	348,222		(803)				810,350	04/30/2018
100025764		LAS VEGAS	NV		09/20/2018	4.000	126,882		116				128,250	04/30/2018
100025770		MAYWOOD	IL		09/20/2018	5.000	113,418		(47)				123,500	04/30/2018
100025774		WATSONVILLE	CA		09/20/2018	4.000	357,777		(90)				514,900	04/30/2018
100025776		RIVERSIDE	CA		09/20/2018	4.500	246,515		52				446,500	04/30/2018
100025777		OPA LOCKA	FL		09/20/2018	4.000	192,954		573				175,750	04/30/2018
100025778		PERRIS	CA		09/20/2018	5.125	204,031		(515)				326,800	04/30/2018
100025779		GREEN COVE SPRINGS	FL		09/20/2018	4.625	68,133		(650)				156,750	04/30/2018
100025780		TACOMA	WA		09/20/2018	4.500	315,411		(170)				442,605	04/30/2018
100025787		ORANGE	CA		09/20/2018	5.000	306,844		(859)				418,000	04/30/2018
100025788		GRAND PRAIRIE	TX		09/20/2018	4.000	87,785		126				154,850	04/30/2018
100025791		COLLEGE PARK	MD		09/20/2018	4.000	173,840		182				266,000	04/30/2018
100025793		BATON ROUGE	LA		09/20/2018	4.000	100,184		397				133,000	04/30/2018
100025794		NORTH BERGEN	NJ		09/20/2018	5.125	278,932		(66)				430,000	10/08/2022
100025795		PITTSBURG	CA		09/20/2018	4.750	200,106		1,052				515,850	04/30/2018
100025796		INDEPENDENCE	MO		09/20/2018	4.000	44,953		157				63,175	04/30/2018
100025801		GAITHERSBURG	MD		09/20/2018	4.875	174,887		(466)				256,500	04/30/2018
100025804		TUJUNGA	CA		09/20/2018	4.625	256,392		(332)				361,000	04/30/2018
100025805		DES MOINES	IA		09/20/2018	5.000	67,408		182				63,175	04/30/2018
100025810		WAUKEGAN	IL		09/20/2018	4.125	81,247		122				110,200	04/30/2018
100025812		LAS VEGAS	NV		09/20/2018	5.000	192,641		(149)				205,105	04/30/2018
100025813		LOS ANGELES	CA		09/20/2018	4.125	222,300		226				460,750	04/30/2018
100025815		HIALEAH	FL		09/20/2018	4.000	138,994		275				161,500	04/30/2018
100025816		SOUTHPORT	NC		09/20/2018	4.625	125,287		(9)				123,500	04/30/2018
100025818		SAN BERNARDINO	CA		09/20/2018	4.750	102,673		(354)				209,000	04/30/2018
100025820		TUCSON	AZ		09/20/2018	4.000	133,920		5				165,300	04/30/2018
100025821		PLANTATION	FL		09/20/2018	4.375	240,935		(100)				342,000	04/30/2018
100025822		PALMDALE	CA		09/20/2018	4.000	167,136		264				294,500	04/30/2018
100025825		CLEMENTON	NJ		09/20/2018	5.000	77,489		521				45,125	04/30/2018
100025827		DORAL	FL		09/20/2018	3.875	264,829		482				386,650	04/30/2018
100025829		CARNESVILLE	GA		09/20/2018	3.375	276,641		381				413,250	04/30/2018
100025830		BROCKTON	MA		09/20/2018	4.625	306,373		4				323,000	04/30/2018
100025832		WESTBURY	NY		09/20/2018	4.875	284,989		(112)				451,250	04/30/2018
100025833		HIALEAH	FL		09/20/2018	4.250	131,546		(406)				267,900	04/30/2018
100025834		LITTLEROCK	CA		09/20/2018	5.250	223,573		(587)				275,500	04/30/2018
100025837		ONTARIO	CA		09/20/2018	4.000	301,523		219				361,000	04/30/2018
100025839		PALM COAST	FL		09/20/2018	4.625	129,957		1				159,600	04/30/2018
100025841		ATLANTA	GA		09/20/2018	3.000	68,321		1,050				196,000	01/13/2021
100025842		CENTRAL ISLIP	NY		09/20/2018	4.000	197,726		290				247,000	04/30/2018
100025843		BARSTOW	CA		09/20/2018	4.750	81,884		(213)				118,750	04/30/2018
100025844		SANTA MARIA	CA		09/20/2018	5.250	213,002		(804)				318,250	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025846		LAKE WORTH	FL		09/20/2018	4.250	142,205		(96)				261,250	04/30/2018
100025847		STATEN ISLAND	NY		09/20/2018	4.375	272,179		(96)				600,000	04/16/2023
100025852		SEATTLE	WA		09/20/2018	3.875	222,707		(322)				510,000	05/22/2023
100025853		WAIMANALO	HI		09/20/2018	5.000	377,709		(760)				703,000	04/30/2018
100025854		TAMPA	FL		09/20/2018	4.000	69,437		(103)				133,000	04/30/2018
100025857		BROOKLYN	NY		09/20/2018	5.000	431,711		(116)				536,750	04/30/2018
100025858		ORLAND PARK	IL		09/20/2018	4.625	195,362		160				192,850	04/30/2018
100025860		MEMPHIS	TN		09/20/2018	5.000	66,736		(458)				136,800	04/30/2018
100025869		NEW LONDON	CT		09/20/2018	5.000	136,844		820				325,000	11/13/2022
100025870		COMPTON	CA		09/20/2018	4.625	294,730		(220)				550,000	01/04/2024
100025871		PICO RIVERA	CA		09/20/2018	4.625	297,538		(467)				413,250	04/30/2018
100025872		SEATTLE	WA		09/20/2018	4.625	244,519		(316)				404,605	04/30/2018
100025878		MOUNTLAKE TERRACE	WA		09/20/2018	4.625	305,397		(623)				512,953	04/30/2018
100025883		CHANDLER	AZ		09/20/2018	3.000	88,007		498				221,350	04/30/2018
100025884		PACOIMA	CA		09/20/2018	4.125	220,940		(220)				427,500	04/30/2018
100025885		MADERA	CA		09/20/2018	5.000	103,423		(121)				179,550	04/30/2018
100025886		AVERY	CA		09/20/2018	4.000	164,571		66				204,900	03/02/2020
100025888		DOWNEY	CA		09/20/2018	4.625	265,243		(439)				437,000	04/30/2018
100025891		SAN DIEGO	CA		09/20/2018	3.000	258,705		487				598,500	04/30/2018
100025894		RESEDA	CA		09/20/2018	4.250	291,561		(353)				503,500	04/30/2018
100025896		SILVER SPRING	MD		09/20/2018	4.750	5,961		(4,029)				471,200	04/30/2018
100025900		MORENO VALLEY	CA		09/20/2018	4.250	321,778		(154)				375,250	04/30/2018
100025902		SAINT CHARLES	IL		09/20/2018	4.625	355,418		253				323,000	04/30/2018
100025903		EASTON	PA		09/20/2018	4.000	60,796		602				57,760	04/30/2018
100025904		PEARLAND	TX		09/20/2018	4.625	175,799		(196)				318,250	04/30/2018
100025907		NORTH BERGEN	NJ		09/20/2018	5.000	342,054		(720)				513,000	04/30/2018
100025912		PEPEEKEO	HI		09/20/2018	4.625	291,795		(33)				308,750	04/30/2018
100025913		CLIFTON	NJ		09/20/2018	5.125	276,671		(221)				342,000	04/30/2018
100025917		NORTH CHICAGO	IL		09/20/2018	4.750	73,484		172				67,688	04/30/2018
100025919		VISTA	CA		09/20/2018	4.875	144,215		(22)				313,500	04/30/2018
100025920		MARTINSVILLE	IN		09/20/2018	5.125	168,654		116				244,150	04/30/2018
100025922		COMPTON	CA		09/20/2018	4.500	281,649		(396)				403,750	04/30/2018
100025925		REDWOOD VALLEY	CA		09/20/2018	4.250	318,324		(365)				522,500	04/30/2018
100025926		MESA	AZ		09/20/2018	4.375	95,844		(144)				114,000	04/30/2018
100025927		STOCKTON	CA		09/20/2018	4.625	357,296		(178)				389,500	04/30/2018
100025928		MIAMI	FL		09/20/2018	4.125	190,095		2,148				409,000	02/01/2021
100025935		PLAINFIELD	NJ		09/20/2018	4.625	155,423		128				204,250	04/30/2018
100025936		LAKELAND	FL		09/20/2018	4.000	157,021		125				203,300	04/30/2018
100025939		LAKELAND	FL		09/20/2018	4.500	98,330		101				161,500	04/30/2018
100025940		BROOKLYN	NY		09/20/2018	4.125	235,393		(21)				501,600	04/30/2018
100025941		LOS ANGELES	CA		09/20/2018	4.000	482,367		(91)				779,000	04/30/2018
100025942		NORWALK	CA		09/20/2018	4.875	298,196		(632)				427,500	04/30/2018
100025943		MIAMI	FL		09/20/2018	4.625	307,646		(1,114)				465,500	04/30/2018
100025949		CHICAGO RIDGE	IL		09/20/2018	4.375	69,036		452				65,431	04/30/2018
100025954		VERO BEACH	FL		09/20/2018	4.625	137,901		170				180,500	04/30/2018
100025955		QUEENSTOWN	MD		09/20/2018	4.875	299,144		(618)				355,300	04/30/2018
100025957		HYATTSVILLE	MD		09/20/2018	4.375	250,987		187				308,750	04/30/2018
100025959		LAWRENCEVILLE	GA		09/20/2018	4.000	85,679		92				185,250	04/30/2018
100025961		WEST COVINA	CA		09/20/2018	4.000	297,765		(213)				532,000	04/30/2018
100025962		TUCSON	AZ		09/20/2018	4.625	127,421		(82)				154,850	04/30/2018
100025963		PHOENIX	AZ		09/20/2018	4.500	268,698		(299)				413,250	04/30/2018
100025965		WHEELER	WI		09/20/2018	4.250	137,703		58				201,400	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025966		DELTONA	FL		09/20/2018	4.375	280,359		272				399,950	04/30/2018
100025967		GLENFORD	NY		09/20/2018	4.375	135,529		34				229,900	04/30/2018
100025969		LILBURN	GA		09/20/2018	5.000	118,811		(206)				218,500	04/30/2018
100025977		COMPTON	CA		09/20/2018	4.375	238,480		(263)				370,500	04/30/2018
100025978		LOS ANGELES	CA		09/20/2018	5.000	179,019		(470)				323,000	04/30/2018
100025982		BALDWIN PARK	CA		09/20/2018	4.625	318,661		(620)				413,250	04/30/2018
100025983		ANNAPOLIS	MD		09/20/2018	4.625	185,998		67				220,000	11/18/2020
100025986		ELGIN	SC		09/20/2018	7.125	78,467		25				153,805	04/30/2018
100025988		SAN ANTONIO	TX		09/20/2018	7.000	146,648		(400)				323,000	04/30/2018
100025989		MESA	AZ		09/20/2018	4.250	121,571		(123)				174,800	04/30/2018
100025991		CRESCO	PA		09/20/2018	3.750	110,331		322				218,500	04/30/2018
100025997		LOS ANGELES	CA		09/20/2018	4.750	282,442		(406)				451,250	04/30/2018
100025998		VALLEY STREAM	NY		09/20/2018	4.000	279,707		781				396,150	04/30/2018
100025999		SPRINGFIELD	MA		09/20/2018	4.250	181,522		232				290,000	08/27/2024
100026001		LOS ANGELES	CA		09/20/2018	4.000	198,313		(43)				389,500	04/30/2018
100026006		CARY	IL		09/20/2018	4.625	267,246		73				247,000	04/30/2018
100026008		ALBRIGHTSVILLE	PA		09/20/2018	4.625	132,940		705				114,000	04/30/2018
100026010		HEREFORD	AZ		09/20/2018	4.375	195,886		246				223,250	04/30/2018
100026011		OPA LOCKA	FL		09/20/2018	3.500	135,524		159				173,850	04/30/2018
100026012		TEWKSBURY	MA		09/20/2018	5.000	251,262		87				418,000	04/30/2018
100026019		RED BANK	NJ		09/20/2018	3.875	295,925		376				398,050	04/30/2018
100026024		NAPLES	FL		09/20/2018	4.500	206,731		(230)				380,000	04/30/2018
100026028		GILBERT	AZ		09/20/2018	5.000	255,388		(237)				389,500	04/30/2018
100026031		NASHVILLE	TN		09/20/2018	4.875	218,005		(159)				408,500	04/30/2018
100026035		PALMDALE	CA		09/20/2018	4.000	231,083		(54)				337,250	04/30/2018
100026037		JOPPA	MD		09/20/2018	5.000	115,568		(329)				213,750	04/30/2018
100026042		SPANAWAY	WA		09/20/2018	5.250	149,868		(546)				280,250	04/30/2018
100026043		LAKE WORTH	FL		09/20/2018	4.625	91,154		141				110,200	04/30/2018
100026049		HOMESTEAD	FL		09/20/2018	5.000	184,993		(407)				221,255	04/30/2018
100026050		WESTMINSTER	CA		09/20/2018	4.250	294,972		(120)				541,500	04/30/2018
100026051		ATLANTIC CITY	NJ		09/20/2018	4.250	154,402		934				133,000	04/30/2018
100026052		PITTSBURG	CA		09/20/2018	4.625	173,946		(295)				294,500	04/30/2018
100026053		ORLANDO	FL		09/20/2018	4.125	101,494		154				218,500	04/30/2018
100026054		STRATFORD	CT		09/20/2018	4.875	201,265		102				295,450	04/30/2018
100026056		UPLAND	CA		09/20/2018	4.625	161,181		(269)				229,900	04/30/2018
100026059		CUMMING	GA		09/20/2018	5.000	212,365		(108)				255,550	04/30/2018
100026061		SAN JOSE	CA		09/20/2018	4.625	354,754		(218)				698,250	04/30/2018
100026064		PHARR	TX		09/20/2018	4.375	54,640		70				83,030	04/30/2018
100026066		CHICAGO	IL		09/20/2018	5.000	162,956		(386)				199,500	04/30/2018
100026067		BRANDON	FL		09/20/2018	4.750	87,412		(147)				185,250	04/30/2018
100026068		MOORPARK	CA		09/20/2018	4.750	279,793		(1,035)				588,050	04/30/2018
100026070		ISELIN	NJ		09/20/2018	4.625	182,376		(440)				275,500	04/30/2018
100026071		WEST PALM BEACH	FL		09/20/2018	4.125	267,638		(42)				320,150	04/30/2018
100026076		LAS VEGAS	NV		09/20/2018	4.000	92,786		(307)				237,500	04/30/2018
100026077		PRESCOTT	AZ		09/20/2018	3.875	134,756		93				189,050	04/30/2018
100026078		CHARLOTTE	NC		09/20/2018	4.625	293,262		(42)				285,000	04/30/2018
100026087		KAILUA KONA	HI		09/20/2018	4.875	265,804		(283)				764,750	04/30/2018
100026088		CHICAGO	IL		09/20/2018	4.625	309,411		(448)				474,050	04/30/2018
100026089		LOS ANGELES	CA		09/20/2018	3.875	210,466		(52)				494,000	04/30/2018
100026090		LOS ANGELES	CA		09/20/2018	4.625	278,670		55				622,250	04/30/2018
100026091		PHOENIX	AZ		09/20/2018	3.000	95,304		593				277,400	04/30/2018
100026093		COLTON	CA		09/20/2018	5.250	174,380		(707)				270,750	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026094		SARASOTA	FL		09/20/2018	3.625	88,458		576				142,500	04/30/2018
100026095		LONG BEACH	CA		09/20/2018	4.750	156,870		(163)				223,250	04/30/2018
100026098		PATTERSON	NY		09/20/2018	4.000	93,793		545				114,000	04/30/2018
100026099		SMYRNA	DE		09/20/2018	4.250	254,476		(352)				346,750	04/30/2018
100026101		SMYRNA	GA		09/20/2018	5.000	222,051		(86)				390,900	01/31/2025
100026102		MONTEBELLO	CA		09/20/2018	3.875	251,625		(399)				446,500	04/30/2018
100026103		ORLANDO	FL		09/20/2018	4.000	99,205		26				118,750	04/30/2018
100026105		PORT WENTWORTH	GA		09/20/2018	4.250	102,979		96				121,505	04/30/2018
100026108		STERLING	VA		09/20/2018	5.125	306,842		(1,003)				498,750	04/30/2018
100026110		PARAMOUNT	CA		09/20/2018	3.000	228,886		472				403,750	04/30/2018
100026111		NORTH LAS VEGAS	NV		09/20/2018	4.125	52,329		(343)				146,205	04/30/2018
100026112		MIAMI	FL		09/20/2018	4.000	112,547		19				177,650	04/30/2018
100026114		EVERETT	WA		09/20/2018	4.250	271,938		(137)				532,000	04/30/2018
100026115		KIHEI	HI		09/20/2018	3.875	178,877		268				284,050	04/30/2018
100026116		PITTSBURG	CA		09/20/2018	4.375	299,440		(315)				524,400	04/30/2018
100026119		SPRINGFIELD	OR		09/20/2018	4.625	121,570		(21)				180,500	04/30/2018
100026122		SALINAS	CA		09/20/2018	3.625	184,844		(93)				413,250	04/30/2018
100026125		LONG BEACH	CA		09/20/2018	4.375	283,338		(690)				522,500	04/30/2018
100026127		EWA BEACH	HI		09/20/2018	4.375	445,274		(1,192)				793,250	04/30/2018
100026129		LOS ANGELES	CA		09/20/2018	4.000	334,049		(262)				446,500	04/30/2018
100026130		SPRING HILL	FL		09/20/2018	4.000	111,406		43				164,350	04/30/2018
100026134		CHICAGO	IL		09/20/2018	5.000	123,200		(524)				248,000	11/25/2020
100026135		BAKERSFIELD	CA		09/20/2018	4.750	95,164		(427)				145,350	04/30/2018
100026136		NILES	IL		09/20/2018	4.250	197,432		(99)				266,000	04/30/2018
100026139		CENTREVILLE	VA		09/20/2018	5.000	248,299		(419)				403,750	04/30/2018
100026145		BLUFFTON	SC		09/20/2018	4.625	101,774		(162)				164,255	04/30/2018
100026148		ALVIN	TX		09/20/2018	4.625	222,888		(295)				379,050	04/30/2018
100026149		RANCHO CUCAMONGA	CA		09/20/2018	3.000	258,221		683				854,050	04/30/2018
100026150		BOCA RATON	FL		09/20/2018	4.625	92,338		155				90,250	04/30/2018
100026152		ARVERNE	NY		09/20/2018	4.000	285,205		157				451,250	04/30/2018
100026155		WINTER HAVEN	FL		09/20/2018	4.000	146,667		334				185,250	04/30/2018
100026161		ANTIOCH	CA		09/20/2018	3.000	248,491		284				524,400	04/30/2018
100026164		POMONA	CA		09/20/2018	3.875	324,146		163				527,250	04/30/2018
100026165		CAPITOL HEIGHTS	MD		09/20/2018	4.625	131,677		(261)				224,105	04/30/2018
100026167		HOUSTON	TX		09/20/2018	4.625	100,121		61				138,700	04/30/2018
100026168		MIAMI GARDENS	FL		09/20/2018	4.625	158,907		(293)				228,000	04/30/2018
100026174		MOUNTAIN VIEW	HI		09/20/2018	4.000	158,892		15				227,050	04/30/2018
100026175		ARLINGTON	WA		09/20/2018	4.375	144,013		114				209,000	04/30/2018
100026176		BROOKLYN	NY		09/20/2018	4.500	401,096		(420)				902,500	04/30/2018
100026178		BRONX	NY		09/20/2018	4.750	345,120		(284)				498,750	04/30/2018
100026181		MODESTO	CA		09/20/2018	4.750	208,525		(744)				289,750	04/30/2018
100026187		BELVIDERE	IL		09/20/2018	4.000	153,888		342				166,250	04/30/2018
100026188		SACRAMENTO	CA		09/20/2018	4.250	144,139		(123)				323,000	04/30/2018
100026195		ANTIOCH	CA		09/20/2018	3.875	182,060		(304)				432,250	04/30/2018
100026197		NORTH BABYLON	NY		09/20/2018	3.750	220,168		759				242,250	04/30/2018
100026203		BELLEVUE	ID		09/20/2018	4.625	237,196		(342)				280,250	04/30/2018
100026204		CHICAGO	IL		09/20/2018	4.250	158,221		(81)				242,250	04/30/2018
100026205		CALABASH	NC		09/20/2018	4.625	297,034		(3)				323,000	04/30/2018
100026206		NEWARK	NJ		09/20/2018	4.250	300,924		97				532,000	04/30/2018
100026210		BALTIMORE	MD		09/20/2018	4.250	136,506		286				204,250	04/30/2018
100026212		CENTRAL ISLIP	NY		09/20/2018	4.250	234,944		(116)				299,250	04/30/2018
100026213		CORAM	NY		09/20/2018	4.125	316,657		503				361,000	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026215		ENGLEWOOD	NJ		09/20/2018	3.750	202,872		135				285,000	04/30/2018
100026217		HUNTINGTON PARK	CA		09/20/2018	4.625	170,137		(381)				292,125	04/30/2018
100026218		NORWALK	CT		09/20/2018	4.625	266,883		703				351,500	04/30/2018
100026221		TALLAHASSEE	FL		09/20/2018	4.625	217,439		(185)				325,000	02/28/2023
100026223		CHESTERTOWN	MD		09/20/2018	4.625	243,659		32				278,825	04/30/2018
100026224		PALOS HILLS	IL		09/20/2018	2.000	76,108		412				166,250	04/30/2018
100026225		COUNTRY CLUB HILLS	IL		09/20/2018	2.000	100,370		445				156,750	04/30/2018
100026227		COLCHESTER	CT		09/20/2018	4.000	267,194		918				332,500	04/30/2018
100026228		HOLIDAY	FL		09/20/2018	4.625	74,984		3				119,700	04/30/2018
100026230		CORDOVA	AL		09/20/2018	3.625	24,882		302				90,000	09/21/2022
100026231		HILLSIDE	IL		09/20/2018	2.000	88,376		889				186,000	12/31/2019
100026232		MINNEAPOLIS	MN		09/20/2018	4.500	96,961		82				133,000	04/30/2018
100026237		MARION	NY		09/20/2018	4.000	45,837		297				130,000	05/12/2025
100026241		BURBANK	IL		09/20/2018	5.000	87,978		201				76,713	04/30/2018
100026243		PLANT CITY	FL		09/20/2018	4.625	57,048		(590)				156,750	04/30/2018
100026244		VALLEJO	CA		09/20/2018	4.000	157,155		39				465,000	08/21/2023
100026246		DESOTO	TX		09/20/2018	4.625	175,846		70				218,500	04/30/2018
100026247		MERRILLVILLE	IN		09/20/2018	5.000	65,866		(4)				76,713	04/30/2018
100026249		CICERO	IL		09/20/2018	5.000	83,325		(25)				157,700	04/30/2018
100026250		FRANKLIN PARK	IL		09/20/2018	4.625	155,034		(13)				171,000	04/30/2018
100026252		PORTERVILLE	CA		09/20/2018	5.125	185,903		(935)				282,150	04/30/2018
100026253		PINE BUSH	NY		09/20/2018	4.625	185,525		647				213,750	04/30/2018
100026255		YONKERS	NY		09/20/2018	4.875	180,462		200				437,000	04/30/2018
100026256		INDIANAPOLIS	IN		09/20/2018	4.625	48,727		364				87,543	04/30/2018
100026257		FLUSHING	NY		09/20/2018	4.500	648,488		(140)				893,000	04/30/2018
100026259		KEYES	CA		09/20/2018	4.625	211,211		(145)				275,500	04/30/2018
100026264		TUCSON	AZ		09/20/2018	4.000	98,392		213				104,500	04/30/2018
100026265		HAINES CITY	FL		09/20/2018	4.625	47,107		89				50,540	04/30/2018
100026266		CANOGA PARK	CA		09/20/2018	4.500	306,493		(250)				422,750	04/30/2018
100026269		WAUKESHA	WI		09/20/2018	4.500	74,056		138				75,810	04/30/2018
100026270		MADISON HEIGHTS	MI		09/20/2018	4.000	50,071		18				72,200	04/30/2018
100026273		POSEN	IL		09/20/2018	4.000	102,627		564				241,000	03/22/2024
100026274		HOUSTON	TX		09/20/2018	4.750	112,909		167				171,000	04/30/2018
100026275		RIO RANCHO	NM		09/20/2018	4.000	286,452		381				332,500	04/30/2018
100026276		HUMBLE	TX		09/20/2018	5.000	88,780		44				129,200	04/30/2018
100026277		MCDONOUGH	GA		09/20/2018	4.125	108,417		149				180,500	04/30/2018
100026279		STOCKBRIDGE	GA		09/20/2018	6.500	78,685		(67)				114,000	04/30/2018
100026281		POMPANO BEACH	FL		09/20/2018	4.625	78,721		182				81,225	04/30/2018
100026282		MESA	AZ		09/20/2018	4.750	130,613		(186)				224,200	04/30/2018
100026284		NORWALK	CA		09/20/2018	4.250	303,041		(220)				400,900	04/30/2018
100026286		STATEN ISLAND	NY		09/20/2018	5.000	169,025		143				503,500	04/30/2018
100026287		NEWPORT	MN		09/20/2018	4.000	176,693		86				265,050	04/30/2018
100026288		CONCORD	CA		09/20/2018	3.750	333,742		279				536,750	04/30/2018
100026291		AURORA	IL		09/20/2018	4.000	104,261		79				187,150	04/30/2018
100026292		RUTHER GLEN	VA		09/20/2018	4.625	126,950		(23)				147,250	04/30/2018
100026294		CHADDS FORD	PA		09/20/2018	5.000	244,044		(44)				305,900	04/30/2018
100026295		SAINT FRANCIS	WI		09/20/2018	4.625	116,424		297				295,000	06/13/2024
100026297		LADY LAKE	FL		09/20/2018	5.000	152,332		(48)				159,505	04/30/2018
100026299		CHICAGO	IL		09/20/2018	2.000	102,954		752				166,250	04/30/2018
100026301		KAGEL CANYON	CA		09/20/2018	4.250	275,490		(23)				337,250	04/30/2018
100026302		MIAMI GARDENS	FL		09/20/2018	4.625	153,265		(199)				232,750	04/30/2018
100026303		PHOENIX	AZ		09/20/2018	5.000	96,947		(236)				160,550	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026305		KINGMAN	AZ		09/20/2018	4.625	237,702		(311)				285,000	04/30/2018
100026306		PEMBROKE PINES	FL		09/20/2018	4.250	277,560		92				332,500	04/30/2018
100026313		HOLLYWOOD	FL		09/20/2018	3.500	103,760		278				114,000	04/30/2018
100026314		NEW CASTLE	DE		09/20/2018	4.625	208,982		288				245,100	04/30/2018
100026315		MENIFEE	CA		09/20/2018	4.000	213,770		187				305,900	04/30/2018
100026316		BELL GARDENS	CA		09/20/2018	4.625	263,014		(363)				558,600	04/30/2018
100026319		TUCSON	AZ		09/20/2018	4.625	92,491		47				114,000	04/30/2018
100026321		DAVENPORT	FL		09/20/2018	4.750	100,877		(81)				194,750	04/30/2018
100026323		PHOENIX	AZ		09/20/2018	4.000	123,153		151				166,250	04/30/2018
100026325		RIVERDALE	GA		09/20/2018	4.625	61,139		50				78,969	04/30/2018
100026332		HOLLYWOOD	FL		09/20/2018	4.625	257,404		376				204,250	04/30/2018
100026335		LOS ANGELES	CA		09/20/2018	4.875	370,432		(980)				807,500	04/30/2018
100026337		CORONA	NY		09/20/2018	4.500	416,240		(438)				1,043,290	04/30/2018
100026340		ISSUE	MD		09/20/2018	3.750	298,959		639				313,500	04/30/2018
100026342		GRANTSVILLE	UT		09/20/2018	4.000	152,123		(23)				192,850	04/30/2018
100026343		BOLINGBROOK	IL		09/20/2018	4.000	128,898		114				147,250	04/30/2018
100026344		NYACK	NY		09/20/2018	4.000	202,784		109				389,500	04/30/2018
100026347		BRENTWOOD	NY		09/20/2018	4.000	246,501		536				302,100	04/30/2018
100026348		NEW CITY	NY		09/20/2018	4.000	208,360		100				384,750	04/30/2018
100026349		DES PLAINES	IL		09/20/2018	4.625	212,567		176				237,500	04/30/2018
100026351		RIVERSIDE	CA		09/20/2018	4.625	236,479		(223)				332,500	04/30/2018
100026354		FRESNO	CA		09/26/2018	4.625	93,355		55				115,000	06/14/2018
100026355		MIAMI	FL		09/26/2018	4.375	85,068		147				120,000	06/13/2018
100026356		FRESNO	CA		09/26/2018	4.920	80,168		(2)				125,000	06/17/2018
100026360		CHICAGO	IL		09/26/2018	4.740	65,694		56				128,000	06/15/2018
100026362		ORLANDO	FL		09/26/2018	4.150	76,793		145				124,000	06/13/2018
100026363		OCALA	FL		09/26/2018	4.250	64,858		119				135,000	03/30/2018
100026365		STOCKTON	CA		09/26/2018	3.050	111,013		387				140,000	06/14/2018
100026366		MIAMI	FL		09/26/2018	4.375	85,736		165				142,000	06/14/2018
100026367		ELGIN	IL		09/26/2018	5.053	85,363		334				138,000	06/14/2018
100026368		MESA	AZ		09/26/2018	4.375	76,746		68				145,000	06/14/2018
100026370		LAMONT	CA		09/26/2018	4.625	65,753		326				155,000	06/14/2018
100026374		WIMAUMA	FL		09/26/2018	3.750	73,733		568				160,000	06/14/2018
100026376		LEHIGH ACRES	FL		09/26/2018	4.625	19,649		320				152,000	06/14/2018
100026377		PERRIS	CA		09/26/2018	4.625	144,424		149				163,500	06/13/2018
100026379		MIAMI	FL		09/26/2018	3.890	128,325		263				162,000	06/14/2018
100026380		POMPANO BEACH	FL		09/26/2018	4.625	84,405		527				160,000	06/14/2018
100026381		ST PETERSBURG	FL		09/26/2018	4.250	68,539		316				165,000	06/13/2018
100026384		PALM BAY	FL		09/26/2018	4.375	125,548		(119)				170,000	06/13/2018
100026385		PORTERVILLE	CA		09/26/2018	6.250	93,324		208				165,000	06/13/2018
100026387		BAKERSFIELD	CA		09/26/2018	4.375	100,165		85				179,000	06/15/2018
100026392		PALM COAST	FL		09/26/2018	3.625	99,270		257				174,000	06/14/2018
100026394		LAVEEN	AZ		09/26/2018	4.750	107,019		28				184,000	06/13/2018
100026395		MECHANICSVILLE	MD		09/26/2018	5.375	147,650		223				171,000	06/13/2018
100026397		KISSIMMEE	FL		09/26/2018	4.000	79,248		548				188,000	06/14/2018
100026398		PHOENIX	AZ		09/26/2018	4.250	106,446		107				189,000	06/13/2018
100026402		CERES	CA		09/26/2018	4.625	95,779		38				195,000	06/13/2018
100026403		WEST BLOOMFIELD	MI		09/26/2018	3.375	110,550		623				190,000	03/29/2018
100026404		BAKERSFIELD	CA		09/26/2018	6.125	113,191		367				199,000	06/15/2018
100026406		MIAMI	FL		09/26/2018	4.000	117,001		497				184,250	06/14/2018
100026407		STOCKTON	CA		09/26/2018	4.300	153,993		207				195,000	06/14/2018
100026410		RIVERVIEW	FL		09/26/2018	4.000	117,935		691				195,000	06/13/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026415		LOPATCONG TOWNSHIP	NJ		09/26/2018	3.625	82,443		1,362				197,160	06/13/2018
100026416		WEST PALM BEACH	FL		09/26/2018	4.005	183,980		115				210,000	06/13/2018
100026417		ST. PAUL	MN		09/26/2018	4.950	126,462		19				210,000	06/13/2018
100026427		ATWATER	CA		09/26/2018	4.500	134,782		76				220,000	06/14/2018
100026432		SCOTTSDALE	AZ		09/26/2018	4.500	134,937		73				225,000	06/14/2018
100026436		APPLE VALLEY	CA		09/26/2018	4.375	147,885		108				227,000	06/14/2018
100026440		PORT SAINT LUCIE	FL		09/26/2018	4.950	137,469		66				234,000	06/14/2018
100026447		DEERFIELD BEACH	FL		09/26/2018	3.250	164,683		232				235,000	06/14/2018
100026452		LAKE ELSINORE	CA		09/26/2018	4.800	185,112		53				240,000	06/14/2018
100026455		PLUM BORO	PA		09/26/2018	3.000	145,890		545				244,000	06/14/2018
100026458		MADERA	CA		09/26/2018	4.380	163,228		128				246,000	06/14/2018
100026466		MORENO VALLEY	CA		09/26/2018	3.375	138,413		414				255,000	06/14/2018
100026469		DESERT HOT SPRINGS	CA		09/26/2018	4.000	13,788		533				260,000	06/13/2018
100026471		TRUMBULL	CT		09/26/2018	4.500	160,623		718				252,000	06/14/2018
100026473		PATCHOGUE	NY		09/26/2018	3.500	50,272		1,481				255,000	06/13/2018
100026483		BAKERSFIELD	CA		09/26/2018	3.250	144,094		661				270,000	06/15/2018
100026491		BRENTWOOD	NY		09/26/2018	4.500	177,575		180				267,000	06/13/2018
100026492		SACRAMENTO	CA		09/26/2018	4.750	131,115		856				274,000	06/14/2018
100026493		MORENO VALLEY	CA		09/26/2018	4.625	184,438		(218)				278,900	06/14/2018
100026499		WOODBRIDGE	VA		09/26/2018	4.410	151,317		210				280,000	06/13/2018
100026500		STAFFORD	VA		09/26/2018	4.625	185,091		95				285,000	06/13/2018
100026501		SACRAMENTO	CA		09/26/2018	4.419	174,235		99				295,000	06/14/2018
100026502		SAN JUAN CAPISTRANO	CA		09/26/2018	4.375	202,737		129				285,000	06/13/2018
100026503		WOODBRIDGE TOWNSHIP	NJ		09/26/2018	4.000	148,741		1,635				285,000	06/14/2018
100026504		LAS VEGAS	NV		09/26/2018	5.500	178,379		(14)				295,850	06/13/2018
100026505		OLIVEHURST	CA		09/26/2018	3.000	176,855		515				285,000	06/14/2018
100026508		MIAMI	FL		09/26/2018	4.125	50,330		812				279,000	06/14/2018
100026509		WOODBRIDGE	VA		09/26/2018	3.750	136,709		811				299,000	06/13/2018
100026516		PITTSBURG	CA		09/26/2018	4.875	164,313		54				459,000	02/24/2022
100026517		LOMPOC	CA		09/26/2018	4.125	98,562		1,191				295,000	06/15/2018
100026518		MORENO VALLEY	CA		09/26/2018	5.500	181,461		(373)				304,900	06/14/2018
100026520		SAN BERNARDINO	CA		09/26/2018	5.750	151,973		(335)				300,000	06/16/2018
100026522		BLUE SPRINGS	MO		09/26/2018	4.000	189,412		264				305,000	06/13/2018
100026525		RIVERSIDE	CA		09/26/2018	3.875	83,934		1,092				289,600	06/14/2018
100026526		BOLINGBROOK	IL		09/26/2018	4.125	187,668		816				304,500	06/14/2018
100026527		NEW WINDSOR	MD		09/26/2018	4.800	238,583		107				319,900	06/14/2018
100026529		STOCKTON	CA		09/26/2018	4.625	150,496		888				315,000	06/14/2018
100026530		INDIANAPOLIS	IN		09/26/2018	3.500	172,744		333				300,000	06/14/2018
100026532		HOLLYWOOD	FL		09/26/2018	4.625	175,416		(247)				310,000	06/13/2018
100026533		RIALTO	CA		09/26/2018	4.750	214,932		(158)				311,500	06/14/2018
100026535		WOODBRIDGE	VA		09/26/2018	3.875	148,126		638				300,000	06/13/2018
100026537		FAIRFIELD	CA		09/26/2018	4.625	190,760		104				299,000	06/13/2018
100026542		COCONUT CREEK	FL		09/26/2018	4.375	194,423		216				320,000	06/14/2018
100026543		VALLEJO	CA		09/26/2018	4.000	244,685		315				305,000	06/14/2018
100026544		YUCAIPA	CA		09/26/2018	4.250	229,760		75				315,240	06/14/2018
100026546		PERRIS	CA		09/26/2018	4.000	257,739		1,185				552,000	02/17/2020
100026547		LANCASTER	CA		09/26/2018	5.375	216,773		(512)				331,000	06/14/2018
100026548		CHICAGO	IL		09/26/2018	6.125	221,942		226				318,000	06/13/2018
100026554		UPPER MARLBORO	MD		09/26/2018	4.000	187,188		280				321,000	06/14/2018
100026555		STERLING	VA		09/26/2018	3.875	209,293		336				367,100	09/23/2022
100026556		MIRAMAR	FL		09/26/2018	2.900	176,701		635				339,000	06/16/2018
100026558		TRACY	CA		09/26/2018	4.875	240,474		(145)				349,000	06/13/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026561		PORT JEFFERSON STATION	NY		09/26/2018	4.180	191,101		440				335,000	03/30/2018
100026563		CLOVIS	CA		09/26/2018	5.125	261,608		(86)				345,000	06/13/2018
100026564		BOWIE	MD		09/26/2018	4.625	178,043		1,326				343,000	06/14/2018
100026566		EAST ISLIP	NY		09/26/2018	3.375	185,736		1,897				330,000	06/14/2018
100026567		MORENO VALLEY	CA		09/26/2018	6.000	217,795		558				349,900	06/14/2018
100026568		VIRGINIA BEACH	VA		09/26/2018	3.375	77,475		890				322,950	06/14/2018
100026572		BONITA SPRINGS	FL		09/26/2018	6.000	254,178		17				353,000	06/13/2018
100026576		TEMECULA	CA		09/26/2018	3.375	191,530		1,466				365,000	06/14/2018
100026577		COOPER CITY	FL		09/26/2018	4.750	218,149		74				287,700	06/13/2018
100026579		VANCOUVER	WA		09/26/2018	3.500	250,611		359				359,900	06/13/2018
100026581		WATERFORD	CA		09/26/2018	4.500	165,001		148				360,000	06/15/2018
100026585		FARMINGDALE	NY		09/26/2018	4.125	114,955		2,011				345,000	06/13/2018
100026587		FONTANA	CA		09/26/2018	4.750	210,562		32				360,000	06/15/2018
100026588		WEST COVINA	CA		09/26/2018	3.125	241,353		666				390,000	05/15/2021
100026589		OXNARD	CA		09/26/2018	4.625	242,320		(77)				369,000	06/13/2018
100026590		MINDEN	NV		09/26/2018	4.375	204,830		118				349,900	06/13/2018
100026595		PITTSBURG	CA		09/26/2018	4.380	228,637		291				380,000	06/14/2018
100026599		SILVER SPRING	MD		09/26/2018	4.125	239,996		469				377,000	06/13/2018
100026601		SAN PABLO	CA		09/26/2018	6.375	239,637		502				390,000	06/14/2018
100026604		DIAMOND BAR	CA		09/26/2018	4.000	213,603		(151)				371,500	03/29/2018
100026605		MANASSAS	VA		09/26/2018	4.250	225,286		360				380,000	06/13/2018
100026612		LAKE FOREST	CA		09/26/2018	4.750	251,523		107				395,000	06/14/2018
100026614		OAKDALE	CA		09/26/2018	4.875	338,478		14				390,000	06/13/2018
100026615		SUISUN	CA		09/26/2018	4.000	243,559		274				375,000	06/14/2018
100026616		LACEY TOWNSHIP	NJ		09/26/2018	3.500	233,059		742				372,000	06/13/2018
100026619		PATTERSON	CA		09/26/2018	4.375	235,915		209				400,000	06/14/2018
100026620		ESCONDIDO	CA		09/26/2018	5.359	256,576		(4)				396,000	06/13/2018
100026622		PICO RIVERA	CA		09/26/2018	4.375	188,972		216				400,000	06/14/2018
100026627		CARSON	CA		09/26/2018	4.955	225,211		(259)				385,000	06/17/2018
100026629		SALINAS	CA		09/26/2018	4.500	256,278		(17)				419,000	06/15/2018
100026630		ROMOLAND	CA		09/26/2018	6.125	260,476		(131)				413,000	06/14/2018
100026631		CERES	CA		09/26/2018	4.000	102,909		493				393,000	06/13/2018
100026633		MERRICK	NY		09/26/2018	3.375	124,091		2,800				390,000	06/15/2018
100026634		SUISUN CITY	CA		09/26/2018	3.250	229,543		816				395,000	06/17/2018
100026636		HIALEAH	FL		09/26/2018	3.875	221,113		1,168				409,000	06/15/2018
100026638		WESTBURY	NY		09/26/2018	3.500	105,867		3,802				375,000	06/14/2018
100026643		WAXHAW	NC		09/26/2018	3.250	228,267		498				420,000	06/14/2018
100026646		SAN FERNANDO	CA		09/26/2018	4.000	284,433		103				430,000	06/13/2018
100026647		NUTLEY	NJ		09/26/2018	4.000	338,758		206				420,000	06/14/2018
100026648		LA PUENTE	CA		09/26/2018	4.625	256,613		(54)				432,000	06/14/2018
100026650		SANTA ANA	CA		09/26/2018	4.000	256,258		463				409,200	06/14/2018
100026652		SPRING VALLEY	CA		09/26/2018	5.125	237,962		34				435,000	06/21/2018
100026653		SAN PABLO	CA		09/26/2018	4.500	309,662		174				589,000	12/20/2023
100026654		ENGLISHTOWN	NJ		09/26/2018	4.125	319,345		877				435,000	06/14/2018
100026655		SAN DIEGO	CA		09/26/2018	3.875	244,841		938				435,000	06/16/2018
100026656		LAS VEGAS	NV		09/26/2018	4.781	277,588		147				450,000	06/13/2018
100026657		AZUSA	CA		09/26/2018	5.875	276,982		451				439,900	06/13/2018
100026658		VALLEY STREAM	NY		09/26/2018	3.500	221,249		1,676				417,000	06/13/2018
100026660		SAN FERNANDO	CA		09/26/2018	4.750	285,225		82				445,000	06/13/2018
100026663		PHOENIX	AZ		09/26/2018	4.875	320,444		(254)				430,000	06/13/2018
100026665		LA PUENTE	CA		09/26/2018	3.375	226,985		2,203				449,500	06/14/2018
100026666		SALINAS	CA		09/26/2018	3.250	316,591		642				449,000	06/16/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026669		ANTIOCH	CA		09/26/2018	3.500	264,526		894				455,000	06/14/2018
100026670		STERLING HEIGHTS	MI		09/26/2018	4.250	267,371		776				455,000	06/13/2018
100026671		BALDWIN PARK	CA		09/26/2018	3.875	274,870		323				459,000	06/13/2018
100026674		PACOIMA	CA		09/26/2018	3.125	268,280		853				450,000	06/13/2018
100026680		EL CAJON	CA		09/26/2018	4.875	278,495		143				435,000	06/13/2018
100026682		BALDWIN	NY		09/26/2018	4.875	328,658		326				439,000	06/14/2018
100026683		STOCKTON	CA		09/26/2018	4.000	250,096		493				470,000	06/14/2018
100026688		LAS VEGAS	NV		09/26/2018	4.000	299,358		634				480,000	06/13/2018
100026691		ANTIOCH	CA		09/26/2018	4.875	278,939		72				485,000	06/13/2018
100026702		GARDENA	CA		09/26/2018	5.125	342,555		1				500,000	06/14/2018
100026708		LA PUENTE	CA		09/26/2018	4.000	232,819		1,515				490,000	06/13/2018
100026711		WHITTIER	CA		09/26/2018	4.875	364,123		133				510,000	06/14/2018
100026717		ONTARIO	CA		09/26/2018	3.250	281,533		563				525,000	06/13/2018
100026718		WASHINGTON	DC		09/26/2018	4.125	304,277		561				700,000	07/13/2023
100026721		SAN MARCOS	CA		09/26/2018	3.875	277,971		499				520,000	06/15/2018
100026722		RANCHO MIRAGE	CA		09/26/2018	4.250	338,997		181				522,000	06/13/2018
100026724		CASTAIC	CA		09/26/2018	4.500	278,061		490				538,500	06/13/2018
100026725		HAYMARKET	VA		09/26/2018	4.625	380,715		(422)				525,000	03/30/2018
100026730		INGLEWOOD	CA		09/26/2018	3.875	215,080		1,708				521,000	06/14/2018
100026734		NORCO	CA		09/26/2018	3.000	281,372		1,456				550,000	06/13/2018
100026735		ANAHEIM	CA		09/26/2018	4.211	286,706		99				545,000	06/14/2018
100026736		LOS ANGELES	CA		09/26/2018	4.875	367,463		(456)				525,000	06/15/2018
100026737		CARSON	CA		09/26/2018	4.250	398,930		386				835,000	12/26/2023
100026738		HERALD	CA		09/26/2018	4.375	317,696		(709)				551,000	06/13/2018
100026741		SPARTA	NJ		09/26/2018	4.943	424,934		1,661				825,000	03/22/2024
100026742		OAKLAND	CA		09/26/2018	4.125	85,582		1,195				543,200	06/15/2018
100026746		RIVERSIDE	CA		09/26/2018	3.875	226,161		2,788				575,000	06/15/2018
100026748		SCOTTSDALE	AZ		09/26/2018	4.250	338,883		640				568,000	06/13/2018
100026754		EL MONTE	CA		09/26/2018	4.250	397,013		256				575,000	06/14/2018
100026755		BELLFLOWER	CA		09/26/2018	4.625	311,639		634				540,000	06/14/2018
100026758		RICHMOND	CA		09/26/2018	4.000	113,237		1,630				580,300	06/14/2018
100026764		BALDWIN PARK	CA		09/26/2018	4.200	444,664		402				619,999	06/13/2018
100026766		HOPEWELL TOWNSHIP	NJ		09/26/2018	3.375	364,014		949				615,000	06/13/2018
100026770		RAMONA	CA		09/26/2018	3.375	417,120		481				610,000	06/14/2018
100026771		SANIBEL	FL		09/26/2018	6.000	525,425		729				631,000	06/15/2018
100026775		HAYWARD	CA		09/26/2018	4.750	438,701		(341)				595,000	06/15/2018
100026776		SIMI VALLEY	CA		09/26/2018	3.875	357,411		374				650,000	06/14/2018
100026777		OXNARD	CA		09/26/2018	4.000	390,162		760				645,000	06/13/2018
100026784		SPARTA	NJ		09/26/2018	4.500	527,881		(20)				650,000	06/14/2018
100026786		PARAMUS	NJ		09/26/2018	4.500	383,834		(296)				670,000	06/14/2018
100026789		SYOSSET	NY		09/26/2018	3.875	308,085		1,378				665,000	06/13/2018
100026793		WEST COVINA	CA		09/26/2018	4.750	556,164		(122)				700,000	06/15/2018
100026798		FAIR HAVEN	NJ		09/26/2018	4.000	430,039		7				769,000	06/13/2018
100026800		WHITTIER	CA		09/26/2018	4.500	458,759		(543)				800,000	06/13/2018
100026804		ESCONDIDO	CA		09/26/2018	4.000	615,733		1,052				1,700,000	05/19/2022
100026805		FAIRFAX	CA		09/26/2018	3.375	496,584		967				875,000	06/12/2018
100026806		OAKLAND	CA		09/26/2018	3.625	510,124		(110)				895,000	06/17/2018
100026809		TORRANCE	CA		09/26/2018	4.375	616,636		164				999,000	06/14/2018
100026811		DANA POINT	CA		09/26/2018	4.500	495,702		600				950,000	06/14/2018
100026815		UNION CITY	CA		09/26/2018	3.000	666,954		2,244				1,092,500	06/19/2018
100026829		SANTA TERESA	NM		09/26/2018	3.625	76,054		207				129,000	04/03/2018
100026833		FRESNO	CA		09/26/2018	4.875	116,970		(50)				134,000	06/15/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026834		BAKERSFIELD	CA		09/26/2018	4.375	103,217		108				150,000	06/14/2018
100026835		NORTH LAS VEGAS	NV		09/26/2018	4.980	62,361		25				160,000	06/12/2018
100026838		HIALEAH	FL		09/26/2018	5.500	93,126		(3)				155,000	06/15/2018
100026840		SHAFTER	CA		09/26/2018	4.000	76,001		232				162,500	06/14/2018
100026843		TULARE	CA		09/26/2018	4.375	105,196		97				160,000	06/13/2018
100026851		BAKERSFIELD	CA		09/26/2018	3.375	139,306		357				175,000	06/15/2018
100026852		HANOVER PARK	IL		09/26/2018	4.125	104,069		356				180,000	06/14/2018
100026853		PHOENIX	AZ		09/26/2018	3.375	100,797		291				188,000	06/13/2018
100026854		BAKERSFIELD	CA		09/26/2018	4.125	117,852		433				195,000	06/14/2018
100026856		KEYES	CA		09/26/2018	3.500	121,716		470				199,900	06/13/2018
100026859		FRESNO	CA		09/26/2018	3.875	122,936		(89)				210,000	06/14/2018
100026860		PHILADELPHIA	PA		09/26/2018	4.625	151,672		117				215,000	06/17/2018
100026862		CHICAGO	IL		09/26/2018	4.875	165,091		113				210,000	06/14/2018
100026872		MESA	AZ		09/26/2018	4.000	110,394		391				215,000	06/13/2018
100026875		OCALA	FL		09/26/2018	4.125	159,297		216				228,000	06/13/2018
100026877		NORTH LAS VEGAS	NV		09/26/2018	5.875	54,004		223				227,000	06/13/2018
100026878		WEST HARTFORD	CT		09/26/2018	4.375	56,152		1,898				226,250	06/13/2018
100026879		STOCKTON	CA		09/26/2018	4.875	154,381		(7)				240,000	06/14/2018
100026880		TUCSON	AZ		09/26/2018	4.500	157,713		99				240,000	06/13/2018
100026882		ORLANDO	FL		09/26/2018	4.250	125,126		279				229,000	06/13/2018
100026883		NAPLES	FL		09/26/2018	3.875	132,587		455				235,000	06/13/2018
100026884		BAKERSFIELD	CA		09/26/2018	4.750	147,507		46				251,000	06/14/2018
100026885		SACRAMENTO	CA		09/26/2018	3.500	90,402		862				245,000	06/14/2018
100026886		MIAMI	FL		09/26/2018	3.625	134,618		228				250,000	06/15/2018
100026888		BAKERSFIELD	CA		09/26/2018	4.375	180,770		(117)				254,000	06/13/2018
100026891		JUPITER	FL		09/26/2018	6.125	135,137		(597)				264,000	06/13/2018
100026892		SELMA	CA		09/26/2018	4.625	119,696		859				275,000	06/13/2018
100026893		SACRAMENTO	CA		09/26/2018	4.500	167,901		(629)				275,000	06/15/2018
100026896		SANTA MARIA	CA		09/26/2018	4.625	139,580		198				268,000	03/31/2018
100026898		CHICAGO	IL		09/26/2018	4.875	178,800		74				275,000	06/15/2018
100026899		SANTA MARIA	CA		09/26/2018	4.750	170,459		58				280,000	06/14/2018
100026900		MORENO VALLEY	CA		09/26/2018	3.250	159,537		655				279,000	06/14/2018
100026901		MESA	AZ		09/26/2018	4.500	174,784		186				275,000	06/16/2018
100026902		TURLOCK	CA		09/26/2018	5.125	177,782		5				275,000	06/14/2018
100026903		MORENO VALLEY	CA		09/26/2018	4.875	166,605		24				278,900	06/14/2018
100026906		GREENFIELD	CA		09/26/2018	4.250	183,120		298				290,000	06/14/2018
100026909		SAN PABLO	CA		09/26/2018	3.875	182,272		178				297,000	06/15/2018
100026910		SALIDA	CA		09/26/2018	4.875	195,183		(392)				297,920	06/18/2018
100026913		CAMP SPRINGS	MD		09/26/2018	3.500	166,978		881				303,000	06/14/2018
100026915		TURLOCK	CA		09/26/2018	3.375	274,958		518				296,000	03/29/2018
100026920		REDDING	CA		09/26/2018	4.000	185,882		(153)				320,000	06/14/2018
100026921		OLNEY	MD		09/26/2018	4.375	206,087		658				320,000	06/13/2018
100026926		PALMDALE	CA		09/26/2018	5.875	199,009		324				325,000	06/14/2018
100026929		KISSIMMEE	FL		09/26/2018	4.375	267,752		(307)				344,000	06/14/2018
100026935		FAIRFIELD	CA		09/26/2018	4.435	225,792		(153)				325,000	03/29/2018
100026937		JUPITER	FL		09/26/2018	6.000	167,735		348				345,000	06/13/2018
100026939		SALINAS	CA		09/26/2018	6.250	268,102						350,000	06/16/2018
100026942		NORTH WILDWOOD	NJ		09/26/2018	5.750	228,749		805				340,000	06/14/2018
100026943		RIALTO	CA		09/26/2018	4.750	238,283		158				360,000	06/14/2018
100026948		STAFFORD	VA		09/26/2018	4.250	251,804		520				367,000	07/13/2018
100026951		CORONA	CA		09/26/2018	4.875	207,316		48				375,000	06/13/2018
100026952		NORTH KINGSTOWN	RI		09/26/2018	3.375	145,284		1,077				370,000	06/14/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026953		SALINAS	CA		09/26/2018	4.750	263,324		84				365,000	06/14/2018
100026955		MIRAMAR	FL		09/26/2018	4.250	190,175		775				350,000	06/14/2018
100026957		PITTSBURG	CA		09/26/2018	4.625	74,025		1,146				380,000	06/14/2018
100026958		OAKDALE	CA		09/26/2018	5.875	218,772		(70)				371,223	06/14/2018
100026959		PATTERSON	CA		09/26/2018	3.375	179,049		1,239				370,000	06/15/2018
100026960		RIALTO	CA		09/26/2018	4.875	183,632		222				380,000	06/14/2018
100026961		EAST QUOGUE	NY		09/26/2018	3.500	236,556		1,523				370,000	06/15/2018
100026962		WEST SACRAMENTO	CA		09/26/2018	4.875	223,308		82				380,000	06/14/2018
100026968		LOXAHATCHEE	FL		09/26/2018	4.625	259,481		342				390,000	06/13/2018
100026969		VALLEJO	CA		09/26/2018	4.000	186,237		346				390,000	06/14/2018
100026974		BAKERSFIELD	CA		09/26/2018	4.875	283,435		45				399,000	06/14/2018
100026975		POMPANO BEACH	FL		09/26/2018	4.000	245,071		182				390,000	06/14/2018
100026979		FONTANA	CA		09/26/2018	3.375	223,054		350				407,000	06/15/2018
100026981		PITTSBURG	CA		09/26/2018	6.125	94,691		(1,993)				399,000	06/13/2018
100026984		LA PUENTE	CA		09/26/2018	4.150	253,704		118				399,000	06/14/2018
100026985		HICKSVILLE	NY		09/26/2018	3.875	239,556		1,032				410,000	06/13/2018
100026986		LOS ANGELES	CA		09/26/2018	4.000	301,954		90				400,000	06/15/2018
100026987		LOS ANGELES	CA		09/26/2018	4.125	197,521		335				402,000	06/15/2018
100026988		LOS ANGELES	CA		09/26/2018	4.125	368,689		(60)				460,000	12/11/2019
100026989		VALLEJO	CA		09/26/2018	4.375	248,514		579				425,000	06/13/2018
100026995		SAINT CHARLES	IL		09/26/2018	4.625	334,558		(182)				428,000	06/13/2018
100026996		NATIONAL CITY	CA		09/26/2018	4.000	295,400		461				434,000	06/13/2018
100026997		ORANGE	CA		09/26/2018	4.500	275,288		142				740,000	05/24/2022
100026998		COLONIA	NJ		09/26/2018	4.000	333,401		1,524				630,000	06/13/2022
100027001		LOS ANGELES	CA		09/26/2018	6.000	265,140		687				436,000	06/13/2018
100027004		ROCKLIN	CA		09/26/2018	4.970	211,683		88				450,000	06/15/2018
100027006		AZUSA	CA		09/26/2018	4.545	271,721		136				437,570	06/14/2018
100027009		WHITTIER	CA		09/26/2018	3.875	343,927		300				450,000	06/14/2018
100027010		EAST STROUDSBURG	PA		09/26/2018	4.750	329,963		227				453,000	06/13/2018
100027013		VALLEJO	CA		09/26/2018	5.250	295,699		(552)				457,500	06/19/2018
100027020		OXNARD	CA		09/26/2018	4.750	270,691		77				469,000	06/13/2018
100027021		DOVER TWP	NJ		09/26/2018	4.250	270,848		825				437,980	06/13/2018
100027022		VAN NUYS	CA		09/26/2018	4.250	276,019		291				475,000	06/15/2018
100027024		CHICAGO	IL		09/26/2018	4.750	328,628		196				470,000	06/13/2018
100027025		ANACORTES	WA		09/26/2018	4.250	231,702		757				482,000	06/13/2018
100027026		TUCSON	AZ		09/26/2018	4.000	356,870		1,933				482,000	06/13/2018
100027032		OXNARD	CA		09/26/2018	2.000	98,970		1,943				499,000	06/13/2018
100027033		VALLEJO	CA		09/26/2018	3.500	255,588		150				495,000	06/19/2018
100027034		ANAHEIM	CA		09/26/2018	4.625	327,475		106				500,000	06/14/2018
100027035		LAWNDALE	CA		09/26/2018	4.625	284,921		227				492,000	06/15/2018
100027038		LONG BEACH	CA		09/26/2018	4.125	330,515		1,138				490,000	06/14/2018
100027041		NORTH BERGEN	NJ		09/26/2018	4.625	339,710		(399)				510,000	06/14/2018
100027042		ASHBURN	VA		09/26/2018	4.875	328,021		(216)				527,000	06/13/2018
100027043		ANAHEIM	CA		09/26/2018	3.250	320,282		787				515,000	06/15/2018
100027044		CAMARILLO	CA		09/26/2018	4.125	328,794		226				725,000	11/01/2023
100027045		ANAHEIM	CA		09/26/2018	4.500	308,658		175				530,000	06/15/2018
100027046		COTATI	CA		09/26/2018	3.375	370,899		951				550,000	06/14/2018
100027048		RICHMOND	VA		09/26/2018	4.250	617,864		1,476				580,000	01/13/2021
100027049		BALDWIN	NY		09/26/2018	4.500	289,228		528				565,000	06/14/2018
100027050		SEASIDE	CA		09/26/2018	4.790	409,972		(788)				575,000	06/14/2018
100027051		FAIRFAX	VA		09/26/2018	3.250	400,535		1,044				570,000	06/13/2018
100027052		FAIRFIELD	CA		09/26/2018	3.125	394,353		962				576,000	06/14/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100027053		ANTIOCH	CA		09/26/2018	4.625	332,344		110				580,000	06/14/2018
100027058		LUTZ	FL		09/26/2018	4.000	348,668		381				575,000	06/14/2018
100027061		DISCOVERY BAY	CA		09/26/2018	4.250	348,414		(350)				645,000	06/14/2018
100027064		OXNARD	CA		09/26/2018	4.375	397,777		219				890,000	06/22/2022
100027069		ALISO VIEJO	CA		09/26/2018	3.250	442,805		882				735,000	06/13/2018
100027070		SCOTTSDALE	AZ		09/26/2018	3.875	467,964		985				720,000	06/13/2018
100027767		SUSANVILLE	CA		10/26/2018	4.625	144,048		(124)				153,805	06/01/2018
100027771		GONZALES	TX		10/26/2018	5.000	294,466		(305)				346,750	06/05/2018
100027773		DASSEL	MN		10/26/2018	4.000	176,785		(87)				275,500	06/04/2018
100027774		WEST COVINA	CA		10/26/2018	4.250	276,796		(7)				451,250	06/03/2018
100027775		WOODBINE	GA		10/26/2018	4.500	255,911		113				251,750	05/30/2018
100027777		PRIOR LAKE	MN		10/26/2018	4.125	299,068		93				394,250	06/04/2018
100027780		SAN LEANDRO	CA		10/26/2018	4.625	271,701		(406)				539,600	06/01/2018
100027782		CHICAGO	IL		10/26/2018	4.000	146,479		959				242,250	06/04/2018
100027784		OAKLAND	CA		10/26/2018	4.625	205,891		(283)				369,550	06/01/2018
100027792		CIRCLE PINES	MN		10/26/2018	4.250	94,736		29				171,000	06/02/2018
100027794		BOTHELL	WA		10/26/2018	4.250	144,707		(233)				285,000	06/01/2018
100027800		MILWAUKEE	WI		10/26/2018	4.000	151,205		(13)				252,700	06/04/2018
100027801		HENRYVILLE	PA		10/26/2018	4.625	165,636		(1)				255,000	01/04/2021
100027803		BOCA RATON	FL		10/26/2018	4.000	157,273		(327)				272,650	06/01/2018
100027804		TACOMA	WA		10/26/2018	4.000	216,146		40				266,000	06/01/2018
100027806		PALMDALE	CA		10/26/2018	4.000	83,013		(406)				356,250	05/31/2018
100027807		ROCKAWAY BEACH	NY		10/26/2018	4.250	201,324		421				237,500	05/31/2018
100027808		CLEVELAND	GA		10/26/2018	4.625	255,837		(40)				266,000	06/01/2018
100027809		CHARLOTTE	NC		10/26/2018	4.625	98,504		(17)				152,000	06/01/2018
100027812		MENIFEE	CA		10/26/2018	4.250	276,276		(197)				380,000	06/04/2018
100027814		STERLING	CT		10/26/2018	4.000	126,645		156				218,500	06/01/2018
100027822		HOLLISTER	CA		10/26/2018	4.625	456,582		(723)				612,750	06/05/2018
100027824		MIAMI	FL		10/26/2018	4.250	301,308		(233)				432,250	06/03/2018
100027826		CRESCENT CITY	CA		10/26/2018	4.625	183,887		(40)				400,000	01/23/2024
100027828		TUKWILA	WA		10/26/2018	4.625	205,992		(339)				427,025	06/28/2018
100027829		EVERETT	WA		10/26/2018	4.000	160,986		(153)				294,500	06/05/2018
100027830		ALEXANDRIA	MN		10/26/2018	4.125	95,143		116				147,250	06/04/2018
100027840		LAKEVILLE	MN		10/26/2018	4.625	223,319		(8)				302,575	06/01/2018
100027841		PETERSBURG	VA		10/26/2018	4.000	114,796		145				150,100	06/01/2018
100027843		HARTFORD	CT		10/26/2018	4.625	79,784		(21)				123,500	06/03/2018
100027844		BROOKDALE	CA		10/26/2018	4.000	340,592		(332)				612,750	06/04/2018
100027850		LONGVIEW	WA		10/26/2018	4.625	110,408		(13)				148,675	06/04/2018
100027851		PHILADELPHIA	PA		10/26/2018	4.250	122,930		18				171,000	05/31/2018
100027852		LACEY	WA		10/26/2018	4.000	194,186		35				265,953	06/05/2018
100027853		GLEN BURNIE	MD		10/26/2018	4.250	208,315		(229)				247,000	06/01/2018
100027860		LYMAN	WY		10/26/2018	4.625	169,142		187				161,500	06/13/2018
100027867		HANOVER PARK	IL		10/26/2018	2.000	92,270		724				192,850	06/06/2018
100027869		PATERSON	NJ		10/26/2018	4.000	198,443		871				355,000	11/13/2020
100027872		WEST CHESTER	PA		10/26/2018	3.250	179,194		517				289,750	06/02/2018
100027873		BROOKLYN	NY		10/26/2018	3.875	292,353		629				1,353,750	06/09/2018
100027877		ELGIN	IL		10/26/2018	2.000	72,444		302				199,500	06/01/2018
100027878		DISTRICT HEIGHTS	MD		10/26/2018	4.250	260,006		270				283,005	05/31/2018
100027885		HARRISON	NJ		10/26/2018	4.250	240,922		(73)				380,000	05/31/2018
100027887		WILDWOOD	NJ		10/26/2018	3.750	286,783		972				397,100	05/31/2018
100027889		NEW IBERIA	LA		10/26/2018	3.500	79,316		278				128,000	08/13/2024
100027894		BISCOE	NC		10/26/2018	4.625	110,812		(44)				182,875	06/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100027895		PHOENIX	AZ		10/26/2018	5.000	79,829		(166)				204,250	05/31/2018
100027899		HIALEAH	FL		10/26/2018	4.625	110,238		(208)				228,000	06/11/2018
100027901		EAST NORTHPORT	NY		10/26/2018	4.875	183,998		(599)				432,250	06/01/2018
100027906		CINCINNATI	OH		10/26/2018	4.000	51,782		330				66,785	06/11/2018
100027907		MIRAMAR	FL		10/26/2018	3.500	115,911		139				332,500	05/31/2018
100027913		(NORTH HILLS AREA) LOS ANGELES	CA		10/26/2018	4.000	137,955		(251)				400,900	06/01/2018
100027914		STATEN ISLAND	NY		10/26/2018	4.625	307,938		837				494,000	06/01/2018
100027915		FRANKLIN SQUARE	NY		10/26/2018	3.500	143,722		468				532,000	05/30/2018
100027917		DAVENPORT	FL		10/26/2018	4.625	117,370		31				187,150	06/01/2018
100027918		GADSDEN	AL		10/26/2018	5.000	32,341		85				30,685	06/01/2018
100027926		GARDENA	CA		10/26/2018	3.625	180,785		361				389,500	06/09/2018
100027927		MEMPHIS	TN		10/26/2018	5.125	41,179		(91)				74,005	06/01/2018
100027928		FONTANA	CA		10/26/2018	3.500	79,341		(10)				407,550	06/04/2018
100027934		TUSTIN	CA		10/26/2018	5.000	214,824		(306)				365,750	06/05/2018
100027936		SANTA MARIA	CA		10/26/2018	4.000	129,823		(124)				327,750	06/01/2018
100027938		NEPTUNE	NJ		10/26/2018	4.000	200,311		31				294,500	05/30/2018
100027939		ANTIOCH	CA		10/26/2018	4.000	310,831		(144)				522,500	05/31/2018
100027941		BRICK	NJ		10/26/2018	3.875	126,561		108				385,000	11/12/2024
100027950		CAMBRIA HEIGHTS	NY		10/26/2018	4.625	429,786		(264)				793,250	06/01/2018
100027953		BRONX	NY		10/26/2018	5.000	534,793		204				688,750	06/02/2018
100027962		RIVERDALE	MD		10/26/2018	4.000	234,984		96				342,000	06/01/2018
100027963		PLYMOUTH	MA		10/26/2018	4.625	287,559		(278)				617,500	06/01/2018
100027970		VALRICO	FL		10/26/2018	4.000	141,326		200				188,100	05/31/2018
100027976		SOUTH GATE	CA		10/26/2018	6.875	266,943		75				532,000	06/01/2018
100027978		AKRON	OH		10/26/2018	4.875	17,811		3				27,075	06/01/2018
100027979		PERRY	IA		10/26/2018	4.875	50,913		12				142,500	06/03/2018
100027981		LEWISVILLE	TX		10/26/2018	4.000	111,756		293				285,000	06/02/2018
100027985		MAYWOOD	IL		10/26/2018	4.375	122,232		194				237,500	05/31/2018
100027987		ORLANDO	FL		10/26/2018	4.625	71,478		(23)				179,550	06/04/2018
100027991		GRAND RAPIDS	MI		10/26/2018	4.625	67,763		3				127,300	06/08/2018
100027993		HAMMONTON	NJ		10/26/2018	3.625	53,479		315				152,000	05/31/2018
100027995		EATONVILLE	WA		10/26/2018	4.625	166,277		(288)				365,750	06/11/2018
100027997		JACKSONVILLE	FL		10/26/2018	4.625	67,775		215				58,663	06/30/2018
100028000		MONROE	OH		10/26/2018	3.750	93,692		(28)				225,150	05/31/2018
100028001		DESOTO	TX		10/26/2018	4.625	182,924		91				280,250	06/01/2018
100028002		SALINE	MI		10/26/2018	5.000	153,556		(290)				299,250	06/01/2018
100028003		CHICAGO HEIGHTS	IL		10/26/2018	2.000	43,515		566				31,588	06/01/2018
100028004		WHITMAN	MA		10/26/2018	4.000	33,973		(1,656)				318,250	06/01/2018
100028008		GARY	IN		10/26/2018	4.000	17,308		155				17,148	06/04/2018
100028012		DES PLAINES	IL		10/26/2018	3.380	36,587		607				156,750	06/04/2018
100028014		HENDERSON	NV		10/26/2018	3.625	97,218		308				735,000	08/28/2024
100028015		EARLEVILLE	MD		10/26/2018	3.500	116,085		(18)				332,500	05/31/2018
100028018		REX	GA		10/26/2018	4.000	60,426		184				91,153	05/31/2018
100028019		WOBURN	MA		10/26/2018	4.625	259,227		166				606,100	05/31/2018
100028021		CERES	CA		10/26/2018	3.625	96,271		273				308,750	06/03/2018
100028022		MIAMI	FL		10/26/2018	5.250	75,693		(157)				223,250	05/31/2018
100028025		ROLLING MEADOWS	IL		10/26/2018	2.000	71,950		410				232,750	06/03/2018
100028026		HARTVILLE	OH		10/26/2018	3.500	69,511		350				114,000	06/02/2018
100028027		MOUNT PROSPECT	IL		10/26/2018	4.625	89,713		(133)				159,600	06/01/2018
100028030		OAK PARK	CA		10/26/2018	3.500	194,334		354				589,000	06/08/2018
100028031	CF	WEST ST. PAUL	MN		10/26/2018	4.875	123,580		(516)				190,000	06/02/2018
100028032		WHEATON	IL		10/26/2018	3.500	155,806		168				277,400	05/31/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028033		BUCKEYE	AZ		10/26/2018	4.000	67,946		103				135,660	06/25/2018
100028035		CRESTVIEW	FL		10/26/2018	4.000	60,710		136				114,000	06/02/2018
100028036		CAPE CORAL	FL		10/26/2018	4.125	73,760		252				155,800	06/02/2018
100028040		DES PLAINES	IL		10/26/2018	3.500	56,702		342				154,850	06/02/2018
100028041		ADDISON	IL		10/26/2018	4.875	130,876		(188)				185,250	06/03/2018
100028042		LAND O LAKES	FL		10/26/2018	4.625	105,989		(70)				199,500	06/04/2018
100028045		ELLENWOOD	GA		10/26/2018	3.625	74,054		268				150,100	05/31/2018
100028046		HALEDON	NJ		10/26/2018	5.000	90,168		(753)				250,800	05/31/2018
100028050		RAMONA	CA		10/26/2018	4.500	145,783		(628)				503,500	06/04/2018
100028052		YPSILANTI	MI		10/26/2018	5.000	67,381		(532)				114,000	06/08/2018
100028053		RICHFIELD	MN		10/26/2018	4.875	126,177		(331)				242,250	05/31/2018
100028054		SPICELAND	IN		10/26/2018	5.125	34,019		277				19,855	06/05/2018
100028060		DURHAM	NC		10/26/2018	3.875	76,496		125				157,225	06/01/2018
100028062		NEW PORT RICHEY	FL		10/26/2018	4.625	71,588		4				123,500	06/01/2018
100028063		SOMERSET	CA		10/26/2018	4.000	164,350		76				326,800	06/14/2018
100028064		NEW CASTLE	PA		10/26/2018	4.000	69,279		368				63,175	06/05/2018
100028065		HARVEY	IL		10/26/2018	4.000	53,084		337				25,721	06/01/2018
100028066		KENNESAW	GA		10/26/2018	3.625	84,220		192				166,250	06/01/2018
100028070		AUBURN HILLS	MI		10/26/2018	3.500	68,117		369				137,750	06/04/2018
100028072		EL SORRANTE	CA		10/26/2018	3.500	125,573		294				536,750	06/01/2018
100028074		JACKSONVILLE	FL		10/26/2018	3.625	101,266		206				246,050	05/31/2018
100028078		VILLA PARK	IL		10/26/2018	5.000	217,774		60				270,750	06/01/2018
100028080		CHICAGO	IL		10/26/2018	4.000	83,656		90				171,000	06/04/2018
100028081		TAUNTON	MA		10/26/2018	4.000	91,676		43				156,750	05/31/2018
100028083		FAIRBURN	GA		10/26/2018	4.000	83,218		(61)				173,755	06/01/2018
100028085		SPRING	TX		10/26/2018	5.000	60,406		(39)				136,800	06/01/2018
100028088		CHICAGO	IL		10/26/2018	3.625	148,334		321				399,000	06/01/2018
100028089		BUCKEYE	AZ		10/26/2018	3.625	111,990		238				338,960	06/01/2018
100028091		MCDONOUGH	GA		10/26/2018	4.250	76,500		73				137,750	06/01/2018
100028092		PHILADELPHIA	PA		10/26/2018	4.000	129,725		(109)				334,400	06/01/2018
100028093		ORLAND HILLS	IL		10/26/2018	2.000	82,821		542				199,500	06/04/2018
100028096		WOODSIDE	NY		10/26/2018	5.000	296,946		(521)				878,750	06/02/2018
100028102		MIRAMAR	FL		10/26/2018	5.125	189,416		(783)				427,500	06/08/2018
100028106		ASHTABULA	OH		10/26/2018	3.875	38,548		273				51,443	06/02/2018
100028107		JACKSONVILLE	FL		10/26/2018	4.750	106,331		(201)				190,000	06/01/2018
100028109		MIAMI	FL		10/26/2018	4.000	129,211		23				301,150	05/30/2018
100028111		OPA LOCKA	FL		10/26/2018	4.625	74,195		(198)				128,250	06/02/2018
100028113		BURTCHVILLE	MI		10/26/2018	4.500	108,553		(158)				246,905	06/01/2018
100028116		LAWRENCEVILLE	GA		10/26/2018	4.875	102,070		32				171,000	06/01/2018
100028118		LAS VEGAS	NV		10/26/2018	4.000	114,653		21				221,350	06/03/2018
100028124		SWINK	CO		10/26/2018	5.000	50,527		72				45,125	06/08/2018
100028128		SHELTON	CT		10/26/2018	4.000	176,747		106				622,250	06/04/2018
100028129		BROOKLYN	NY		10/26/2018	3.375	276,694		667				988,238	06/01/2018
100028132		ROANOKE	AL		10/26/2018	3.380	116,897		390				161,500	06/25/2018
100028133		ROSEVILLE	CA		10/26/2018	3.000	198,095		518				413,250	06/05/2018
100028135		PHOENIX	AZ		10/26/2018	4.625	98,759		(66)				185,250	06/03/2018
100028136		HIALEAH	FL		10/26/2018	4.000	189,211		(7)				294,500	06/01/2018
100028139		LINCROFT	NJ		10/26/2018	3.625	167,820		451				567,150	06/02/2018
100028142		VALLEJO	CA		10/26/2018	4.375	209,130		(234)				389,500	06/04/2018
100028143		AURORA	CO		10/26/2018	3.750	210,844		258				436,050	06/01/2018
100028144		HAMILTON	OH		10/26/2018	5.125	199,611		86				380,000	05/31/2018
100028145		COLUMBIA HEIGHTS	MN		10/26/2018	4.000	102,294		91				149,625	06/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028147		MIRAMAR	FL		10/26/2018	3.500	233,522		(101)				445,550	06/30/2018
100028149		CENTRAL ISLIP	NY		10/26/2018	4.750	235,725		186				285,000	06/01/2018
100028150		MONROE	NY		10/26/2018	5.000	99,218		(10)				244,150	06/04/2018
100028152		SANDOWN	NH		10/26/2018	4.625	172,172		(1,029)				451,250	06/05/2018
100028154		DECATUR	GA		10/26/2018	4.000	77,401		157				118,750	05/31/2018
100028155		GREEN COVE SPRINGS	FL		10/26/2018	4.625	185,569		(279)				270,750	05/31/2018
100028156		NEW PORT RICHEY	FL		10/26/2018	4.000	56,117		108				104,500	05/31/2018
100028160		PORT ORANGE	FL		10/26/2018	5.000	48,454		(715)				144,400	06/01/2018
100028166		WEST PALM BEACH	FL		10/26/2018	4.000	136,865		(58)				269,800	06/01/2018
100028168		WANTAGH	NY		10/26/2018	4.875	190,937		110				432,250	05/31/2018
100028169	CF	NEW BERLIN	WI		10/26/2018	5.000	110,340		(519)				274,550	06/01/2018
100028175		BRONX	NY		10/26/2018	3.750	221,437		683				513,000	05/31/2018
100028188		SAINT CLOUD	FL		10/26/2018	4.000	159,715		67				237,500	06/01/2018
100028189		FORT LAUDERDALE	FL		10/26/2018	5.000	130,599		(481)				251,750	06/02/2018
100028190		CHULA VISTA	CA		10/26/2018	3.875	186,495		(155)				527,250	06/01/2018
100028193		SARASOTA	FL		10/26/2018	4.000	99,461		24				193,800	06/02/2018
100028196	CF	LAS VEGAS	NV		10/26/2018	4.125	128,431		16				175,750	06/03/2018
100028197		RANCHO CORDOVA	CA		10/26/2018	4.000	238,072		(103)				365,750	06/01/2018
100028201		LAS VEGAS	NV		10/26/2018	4.625	213,967		(232)				345,325	06/02/2018
100028202		LAS VEGAS	NV		10/26/2018	4.500	272,956		74				361,000	06/03/2018
100028203		HOOD RIVER	OR		10/26/2018	3.625	187,900		392				427,500	06/05/2018
100028207	CF	OAKDALE	CA		10/26/2018	4.875	84,407		(180)				190,000	06/03/2018
100028210		GROVELAND	FL		10/26/2018	3.500	104,191		250				194,750	05/31/2018
100028216		BROOKLYN CENTER	MN		10/26/2018	4.625	69,129		431				171,000	06/02/2018
100028218		CARTERET	NJ		10/26/2018	4.625	139,597		250				209,000	05/31/2018
100028221		WHITE LAKE	MI		10/26/2018	5.000	242,165		(950)				361,950	06/08/2018
100028223		SAN DIEGO	CA		10/26/2018	3.625	183,869		(179)				658,350	05/31/2018
100028227		FREDERICK	MD		10/26/2018	5.000	220,946		(367)				318,250	05/30/2018
100028228		LAS VEGAS	NV		10/26/2018	4.250	119,829		(151)				270,750	06/03/2018
100028230		MERCED	CA		10/26/2018	4.625	278,067		(518)				351,500	06/03/2018
100028231		CAPE CORAL	FL		10/26/2018	4.375	35,584		421				161,405	06/02/2018
100028232		REMINDERVILLE	OH		10/26/2018	5.125	144,004		268				232,750	06/01/2018
100028240		WEST PALM BEACH	FL		10/26/2018	5.000	257,802		(242)				337,250	06/03/2018
100028241		BIRMINGHAM	AL		10/26/2018	5.000	193,129		(548)				280,250	06/22/2018
100028244		CHICAGO	IL		10/26/2018	5.000	188,830		(276)				284,050	06/05/2018
100028248		WEST BROOKFIELD	MA		10/26/2018	4.250	215,881		55				294,500	06/03/2018
100028251		LODI	CA		10/26/2018	5.000	239,234		(296)				313,500	06/02/2018
100028257		BAYSIDE	NY		10/26/2018	4.000	251,266		(74)				817,000	06/01/2018
100028259		NEWPORT NEWS	VA		10/26/2018	3.625	88,188		240				204,250	05/31/2018
100028260		READING	PA		10/26/2018	4.500	219,670		557				256,500	06/01/2018
100028263		COTTAGE GROVE	MN		10/26/2018	4.000	181,850		54				246,525	06/04/2018
100028266		BELLEROSE	NY		10/26/2018	3.375	179,801		391				560,500	06/01/2018
100028271		TAMPA	FL		10/26/2018	5.000	160,767		(168)				223,250	06/02/2018
100028274	CF	STOCKTON	CA		10/26/2018	4.500	88,920		(35)				188,100	06/01/2018
100028275		LAS VEGAS	NV		10/26/2018	4.625	159,714		(218)				232,750	06/01/2018
100028279	CF	LOS ANGELES	CA		10/26/2018	4.500	214,256		39				541,500	06/03/2018
100028281		TOLLESON	AZ		10/26/2018	4.625	97,936		(1,608)				242,250	06/01/2018
100028285		COCONUT CREEK	FL		10/26/2018	4.000	83,115		(566)				142,500	06/10/2018
100028287		VAN NUYS AREA	CA		10/26/2018	4.000	203,577		(164)				380,000	06/01/2018
100028288		MIAMI	FL		10/26/2018	4.250	53,872		(394)				216,600	06/01/2018
100028290		MIRAMAR	FL		10/26/2018	4.000	108,933		(761)				223,250	06/02/2018
100028295		PAWLEYS ISLAND	SC		10/26/2018	4.375	252,334		(93)				356,250	06/03/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028297		YONKERS	NY		10/26/2018	4.000	298,301		97				536,750	05/31/2018
100028305		LAKE VILLA	IL		10/26/2018	3.625	133,844		481				185,250	06/04/2018
100028312		OUDAHY	WI		10/26/2018	3.625	74,150		311				166,250	05/30/2018
100028313		LAS VEGAS	NV		10/26/2018	4.625	130,009		32				175,750	06/03/2018
100028317		KEAAU	HI		10/26/2018	4.000	149,335		5				173,850	06/06/2018
100028318		LOS ANGELES	CA		10/26/2018	4.625	207,267		(380)				471,058	06/01/2018
100028324	CF	WEST PALM BEACH	FL		10/26/2018	4.875	91,610		(241)				144,400	06/01/2018
100028326		LANSING	MI		10/26/2018	4.375	144,919		30				209,000	06/10/2018
100028329		RIVERTON	UT		10/26/2018	3.380	92,580		224				299,250	06/05/2018
100028342		LAS VEGAS	NV		10/26/2018	3.500	307,256		592				460,750	06/06/2018
100028348		PHOENIX	AZ		10/26/2018	4.625	89,386		(29)				438,000	01/27/2025
100028349		PHOENIX	AZ		10/26/2018	4.875	241,674		(592)				346,750	06/03/2018
100028350	CF	SAN MARCOS	CA		10/26/2018	5.125	273,860		(91)				513,000	05/31/2018
100028351		LAS VEGAS	NV		10/26/2018	5.250	160,777		(868)				246,050	05/31/2018
100028357		BAKERSFIELD	CA		10/26/2018	4.250	148,856		57				181,450	05/31/2018
100028358		MIAMI	FL		10/26/2018	4.000	43,242		(194)				118,750	05/31/2018
100028360		LAS CRUCES	NM		10/26/2018	4.625	170,573		356				225,000	02/24/2020
100028361		DEWITT	MI		10/26/2018	4.625	78,633		(123)				116,375	06/26/2018
100028362		COLUMBUS	GA		10/26/2018	4.875	164,527		84				213,750	06/01/2018
100028369		SACRAMENTO	CA		10/26/2018	5.000	247,343		(723)				375,013	06/03/2018
100028370		NEWPORT	RI		10/26/2018	4.750	224,373		(378)				406,125	05/29/2018
100028374		TUCKER	GA		10/26/2018	5.000	64,262		80				72,200	06/08/2018
100028375		BOYNTON BEACH	FL		10/26/2018	5.000	228,845		(338)				280,250	06/01/2018
100028377		BLUFFTON	SC		10/26/2018	4.625	128,841		(261)				223,250	06/01/2018
100028378		TAMPA	FL		10/26/2018	4.000	78,527		(242)				185,250	06/04/2018
100028383		MEDFORD	NY		10/26/2018	3.500	269,317		1,147				394,250	06/01/2018
100028384		GRASS VALLEY	CA		10/26/2018	5.000	243,047		(468)				266,000	06/04/2018
100028386		EAGLE LAKE	FL		10/26/2018	4.625	272,403		(572)				855,000	06/04/2018
100028391		QUINCY	MA		10/26/2018	4.750	312,760		(906)				494,000	06/18/2018
100028392	CF	SARASOTA	FL		10/26/2018	5.000	95,840		(144)				166,250	06/04/2018
100028394		NORTH LAS VEGAS	NV		10/26/2018	4.000	84,258		(19)				156,750	06/03/2018
100028395		RIVERVIEW	FL		10/26/2018	4.000	138,650		72				204,250	05/31/2018
100028396		PAWTUCKET	RI		10/26/2018	3.750	132,628		349				209,000	06/01/2018
100028397		PHOENIX	AZ		10/26/2018	4.375	274,863		379				356,250	06/07/2018
100028398		ORLANDO	FL		10/26/2018	3.375	187,187		541				309,700	05/31/2018
100028399		FT. LAUDERDALE	FL		10/26/2018	4.375	115,771		10				199,500	05/31/2018
100028406		REDMOND	OR		10/26/2018	4.625	142,979		(228)				237,975	06/03/2018
100028407		TACOMA	WA		10/26/2018	4.000	117,418		(53)				204,250	06/04/2018
100028408	CF	MONTCLAIR	CA		10/26/2018	5.000	221,702		(537)				361,000	06/04/2018
100028410	CF	MIAMI	FL		10/26/2018	4.750	146,205		(212)				230,375	05/31/2018
100028412		SCITUATE	RI		10/26/2018	4.000	202,410		354				242,250	05/31/2018
100028413		COLUMBIA	SC		10/26/2018	4.250	67,623		270				109,250	06/01/2018
100028417		MANASSAS	VA		10/26/2018	4.375	289,615		(24)				427,500	05/30/2018
100028421		GLENDALE	AZ		10/26/2018	4.625	153,456		(232)				234,650	06/03/2018
100028423		MIAMI	FL		10/26/2018	4.000	136,295		(9)				218,500	06/01/2018
100028425	CF	RANCHO CORDOVA	CA		10/26/2018	5.000	197,469		(916)				285,000	05/31/2018
100028426		TEMPE	AZ		10/26/2018	3.875	231,005		515				475,000	05/31/2018
100028428		STILLWATER	MN		10/26/2018	4.500	26,548		(2,919)				235,125	06/03/2018
100028434		WOODBRIDGE	VA		10/26/2018	4.625	240,941		(236)				283,100	06/04/2018
100028436		OROSI	CA		10/26/2018	4.500	201,868		(319)				337,250	06/05/2018
100028437		PORT RICHEY	FL		10/26/2018	3.625	73,930		206				123,500	06/04/2018
100028438		PINON HILLS	CA		10/26/2018	4.625	164,601		(247)				261,250	06/04/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028439		LOS ANGELES	CA		10/26/2018	4.625	319,215		(556)				628,900	06/03/2018
100028441		WEST NEW YORK	NJ		10/26/2018	4.500	255,211		155				399,000	05/31/2018
100028443		MURRIETTA	CA		10/26/2018	4.625	248,043		(308)				349,125	05/31/2018
100028445		STUART	FL		10/26/2018	4.750	59,512		(495)				266,000	06/04/2018
100028448		ANTELOPE	CA		10/26/2018	5.000	218,637		(440)				318,250	06/03/2018
100028450	CF	JAMAICA PLAIN	MA		10/26/2018	4.625	231,402		173				1,191,300	06/02/2018
100028453		KENOSHA	WI		10/26/2018	3.875	66,082		338				76,713	06/02/2018
100028456	CF	VICTORVILLE	CA		10/26/2018	4.875	290,934		(359)				346,750	06/04/2018
100028462		CHICAGO	IL		10/26/2018	4.750	244,332		268				346,750	05/31/2018
100028465		MIAMI	FL		10/26/2018	4.250	315,823		(262)				470,000	11/22/2020
100028469		DALTON	GA		10/26/2018	5.000	86,647		(85)				114,000	06/02/2018
100028470		MIAMI	FL		10/26/2018	4.625	99,570		(199)				130,625	06/01/2018
100028476		LORTON	VA		10/26/2018	4.375	172,703		(97)				382,850	06/03/2018
100028479		MAITLAND	FL		10/26/2018	4.000	202,425		70				440,000	05/19/2025
100028480	CF	COCONUT CREEK	FL		10/26/2018	4.875	152,016		(149)				161,500	06/01/2018
100028482		OLYMPIA	WA		10/26/2018	4.625	125,105		(2,978)				526,300	06/10/2018
100028483		RIVERSIDE	CA		10/26/2018	4.875	163,469		(292)				294,500	05/31/2018
100028487		PORT ST LUCIE	FL		10/26/2018	2.000	115,661		1,425				209,000	06/02/2018
100028491		ABINGDON	MD		10/26/2018	4.625	280,831		(89)				323,000	06/01/2018
100028498	CF	TUCKER	GA		10/26/2018	4.750	20,832		(2,368)				185,250	05/31/2018
100028499		FONTANA AREA	CA		10/26/2018	4.750	284,969		155				650,000	01/30/2025
100028502		LOGANVILLE	GA		10/26/2018	3.500	110,344		315				202,255	06/01/2018
100028510		WHITE WATER	CA		10/26/2018	4.625	141,438		108				182,400	06/21/2018
100028515		MIAMI	FL		10/26/2018	4.625	214,241		(241)				305,900	05/31/2018
100028516		SANTA MARIA	CA		10/26/2018	4.000	210,545		176				247,000	06/01/2018
100028517		COMPTON	CA		10/26/2018	4.000	182,647		(219)				389,500	06/03/2018
100028518		ANAHEIM	CA		10/26/2018	4.500	283,970		(555)				522,500	05/31/2018
100028519		VICTORVILLE	CA		10/26/2018	4.000	205,188		(34)				242,250	06/03/2018
100028521		NORTH PORT	FL		10/26/2018	4.250	217,588		93				218,500	05/31/2018
100028523		MCDONOUGH	GA		10/26/2018	5.000	223,787		(15)				242,250	05/31/2018
100028525		ANSONIA	CT		10/26/2018	4.000	96,186		197				159,600	05/31/2018
100028528	CF	SAN JOSE	CA		10/26/2018	5.125	317,191		(948)				1,010,800	06/04/2018
100028532		ATLANTA	GA		10/26/2018	3.000	159,271		153				335,350	06/04/2018
100028534	CF	HOLLYWOOD	FL		10/26/2018	4.125	121,873		87				161,500	06/01/2018
100028539		COVINGTON	KY		10/26/2018	5.000	82,939		234				90,250	05/31/2018
100028540		HIALEAH	FL		10/26/2018	5.000	96,407		(147)				134,900	06/02/2018
100028544		LANSING	KS		10/26/2018	3.375	117,229		467				200,355	06/01/2018
100028548		WOODBURY	MN		10/26/2018	4.625	121,033		78				169,575	05/31/2018
100028549		ANNA	TX		10/26/2018	5.250	77,869		5				218,500	06/02/2018
100028553		RIVERSIDE	CA		10/26/2018	4.375	225,123		88				380,000	05/31/2018
100028554		ARLETA	CA		10/26/2018	4.625	349,642		(57)				470,250	06/03/2018
100028555		OXON HILL	MD		10/26/2018	5.125	302,096		84				356,250	06/02/2018
100028569	CF	HUDSON	FL		10/26/2018	4.875	137,162		(135)				209,000	06/01/2018
100028570		SUNRISE	FL		10/26/2018	4.625	151,941		(465)				251,750	06/01/2018
100028574		SAN JOSE	CA		10/26/2018	4.625	317,009		(50)				788,500	06/01/2018
100028576		ANTIOCH	CA		10/26/2018	5.000	298,143		(189)				429,400	06/04/2018
100028577		LIVINGSTON	CA		10/26/2018	5.125	310,779		(317)				327,750	06/04/2018
100028582		EL CAJON	CA		10/26/2018	5.125	196,715		(283)				218,500	06/03/2018
100028583		SANTA ANA	CA		10/26/2018	5.000	156,745		(355)				261,250	06/01/2018
100028585		PITTSBURG	CA		10/26/2018	4.500	200,125		135				394,250	06/04/2018
100028597	CF	CEDAR SPRINGS	MI		10/26/2018	4.750	31,087		(348)				121,505	06/01/2018
100028599		HOWARD BEACH	NY		10/26/2018	3.750	263,506		204				660,250	06/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028603		BUENA VISTA	VA		10/26/2018	4.625	75,287		314				66,785	06/03/2018
100028607		BOISE	ID		10/26/2018	4.000	161,297		22				223,725	06/01/2018
100028610		CHULA VISTA	CA		10/26/2018	4.625	122,723		(194)				242,250	06/03/2018
100028611		YONKERS	NY		10/26/2018	4.000	276,167		944				408,500	05/31/2018
100028612		MIAMI	FL		10/26/2018	4.625	180,309		(1,084)				313,500	06/02/2018
100028615		SHARON HILL	PA		10/26/2018	3.750	63,599		383				82,128	06/01/2018
100028622		MANTECA	CA		10/26/2018	4.000	230,302		137				384,750	05/31/2018
100028635		BONNEY LAKE	WA		10/26/2018	5.000	47,257		(1,949)				251,750	06/02/2018
100028637		MORENO VALLEY	CA		10/26/2018	3.500	140,774		299				275,500	06/03/2018
100028639		DAYTON	OH		10/26/2018	4.125	62,486		244				72,200	06/01/2018
100028643		ROGERS	MN		10/26/2018	3.375	180,270		510				375,250	06/03/2018
100028645		BEAVERTON	OR		10/26/2018	4.500	116,225		(433)				242,250	06/10/2018
100028646		ESSEX	MD		10/26/2018	4.625	225,274		84				250,000	02/29/2024
100028647		DAYTON	NV		10/26/2018	3.500	89,174		267				228,000	06/03/2018
100028648		BARCLAY	MD		10/26/2018	3.750	214,329		264				228,000	06/04/2018
100028655		LOS ANGELES	CA		10/26/2018	3.000	239,655		300				522,500	06/01/2018
100028657		VISALIA	CA		10/26/2018	4.000	121,125		115				140,125	06/03/2018
100028659		FRESNO	CA		10/26/2018	5.000	102,331		(302)				133,000	06/06/2018
100028662		RIALTO	CA		10/26/2018	3.500	185,512		484				289,750	06/04/2018
100028666	CF	BAKERSFIELD	CA		10/26/2018	5.000	209,346		(240)				233,700	06/01/2018
100028668		HESPERIA	CA		10/26/2018	4.250	302,559		401				435,000	11/27/2020
100028669		PALM COAST	FL		10/26/2018	4.000	148,074		(51)				188,100	05/31/2018
100028670		STAMFORD	CT		10/26/2018	4.625	241,851		246				330,600	06/04/2018
100028672		NEW WINDSOR	MD		10/26/2018	4.000	306,498		71				427,500	05/31/2018
100028673		NEW DURHAM	NH		10/26/2018	4.875	132,907		(482)				213,750	06/02/2018
100028674		CORAL SPRINGS	FL		10/26/2018	3.500	207,814		193				389,500	06/01/2018
100028675		NORTH BERGEN	NJ		10/26/2018	4.625	356,753		(362)				608,000	06/08/2018
100028685		RIO RICO	AZ		10/26/2018	4.625	138,398		288				128,250	06/02/2018
100028688	CF	WALDORF	MD		10/26/2018	4.750	191,823		(85)				228,000	06/01/2018
100028689		MIAMI	FL		10/26/2018	5.000	106,935		(241)				168,150	05/31/2018
100028691		GOOSE CREEK	SC		10/26/2018	4.125	115,810		124				181,534	05/30/2018
100028704		BRENTWOOD	CA		10/26/2018	4.625	336,003		(295)				622,250	05/31/2018
100028705		BRENTWOOD	MD		10/26/2018	4.625	153,482		(94)				232,750	06/02/2018
100028706		PALM BAY	FL		10/26/2018	4.625	151,638		(57)				189,810	06/01/2018
100028709		TRACY	CA		10/26/2018	4.875	281,784		(511)				546,250	06/01/2018
100028715		LA PUENTE	CA		10/26/2018	3.875	189,910		345				408,500	06/03/2018
100028724	CF	HOLIDAY	FL		10/26/2018	4.000	98,564		112				119,700	05/31/2018
100028734		PALM BAY	FL		10/26/2018	5.000	83,193		393				128,250	05/31/2018
100028735		SAN BERNARDINO	CA		10/26/2018	4.625	201,528		(272)				308,750	06/04/2018
100028736		NORTH PORT	FL		10/26/2018	3.500	83,255		112				199,500	05/31/2018
100028738	CF	SUNRISE	FL		10/26/2018	3.000	85,164		410				190,000	06/02/2018
100028739		POTTER	WI		10/26/2018	5.125	106,135		(91)				118,750	06/02/2018
100028745		FRESNO	CA		10/26/2018	4.625	139,318		(190)				212,800	06/04/2018
100028749		LELAND	NC		10/26/2018	4.625	151,264		(46)				194,750	06/01/2018
100028754	CF	FRAMINGHAM	MA		10/26/2018	4.750	224,697		(241)				408,500	05/31/2018
100028756		SAN YSIDRO	CA		10/26/2018	4.000	156,395		(267)				218,500	06/04/2018
100028764		WATERFORD TWP	MI		10/26/2018	4.625	44,115		231				36,100	06/01/2018
100028766		STOCKTON	CA		10/26/2018	4.625	234,294		(219)				285,000	05/31/2018
100028772		OCALA	FL		10/26/2018	4.000	132,743		192				148,675	06/03/2018
100028774		LAUDERHILL	FL		10/26/2018	4.625	179,366		(126)				199,500	06/04/2018
100028777		RIVERSIDE	CA		10/26/2018	3.625	161,807		336				456,000	06/04/2018
100028779		VAN NUYS	CA		10/26/2018	4.750	297,986		(260)				522,500	05/31/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028780		PALMDALE	CA		10/26/2018	5.125	286,290		(703)				406,600	06/03/2018
100028782		PHOENIX	AZ		10/26/2018	5.000	153,303		(283)				204,250	06/01/2018
100028785		LANCASTER	CA		10/26/2018	4.875	199,696		59				247,000	06/03/2018
100028786		WINSTONSALEM	NC		10/26/2018	3.500	72,132		380				93,860	05/30/2018
100028787		SAINT PETERSBURG	FL		10/26/2018	4.125	170,194		50				248,900	06/01/2018
100028788		NEW PORT RICHEY	FL		10/26/2018	4.500	92,378		(9)				156,750	06/02/2018
100028806		FAIRLESS HILLS	PA		10/26/2018	4.250	213,218		88				251,750	06/01/2018
100028808	CF	LYNWOOD	CA		10/26/2018	4.000	218,045		(25)				454,100	06/03/2018
100028809		KISSIMMEE	FL		10/26/2018	3.625	78,955		170				185,250	06/02/2018
100028812		SADDLE BROOK	NJ		10/26/2018	4.000	177,523		574				327,750	05/31/2018
100028820		JACKSONVILLE	FL		10/26/2018	4.000	127,812		290				147,250	06/03/2018
100028822		ST. AUGUSTINE	FL		10/26/2018	4.375	200,868		(694)				433,200	06/04/2018
100028823		NAUGATUCK	CT		10/26/2018	3.875	144,650		459				170,050	05/31/2018
100028824		MOUNT DORA	FL		10/26/2018	4.625	148,088		(22)				199,500	05/30/2018
100028827		PENSACOLA	FL		10/26/2018	4.625	113,969		205				139,555	05/31/2018
100028829		RICHFIELD	MN		10/26/2018	5.000	157,409		(126)				199,500	06/03/2018
100028833		RIVERVIEW	FL		10/26/2018	3.500	124,420		304				166,250	06/07/2018
100028841		LAS VEGAS	NV		10/26/2018	4.000	228,428		(147)				365,750	06/01/2018
100028843		PORT ORANGE	FL		10/26/2018	4.125	215,749		225				293,075	06/01/2018
100028845		CLIFTON	NJ		10/26/2018	3.500	141,541		619				213,750	05/31/2018
100028850		ROCKAWAY	NJ		10/26/2018	4.375	210,999		610				289,750	05/31/2018
100028851		LEHIGH ACRES	FL		10/26/2018	4.250	153,001		195				175,750	06/01/2018
100028852		GREEN COVE SPRINGS	FL		10/26/2018	4.125	165,993		157				261,250	05/30/2018
100028854		LAKE WORTH	FL		10/26/2018	4.625	183,941		(67)				242,250	05/31/2018
100028859		ATLANTA	GA		10/26/2018	4.000	175,903		(49)				247,000	06/08/2018
100028866		LAS VEGAS	NV		10/26/2018	4.000	198,138		(95)				284,050	06/03/2018
100028867		ATASCADERO	CA		10/26/2018	4.750	273,287		(978)				569,050	06/01/2018
100028869		GALLOWAY	NJ		10/26/2018	3.500	67,513		492				85,738	06/01/2018
100028873		MODESTO	CA		10/26/2018	5.000	84,140		(68)				185,250	06/03/2018
100028874		TARRYTOWN	NY		10/26/2018	4.250	373,019		302				489,250	05/31/2018
100028881		SANTA ANA	CA		10/26/2018	3.375	275,511		426				551,000	06/04/2018
100028883	CF	MORENO VALLEY	CA		10/26/2018	4.125	218,151		91				384,133	06/04/2018
100028890		BALDWIN PARK	CA		10/26/2018	5.000	288,781		(653)				456,000	06/03/2018
100028897		CHICAGO	IL		10/26/2018	4.250	143,274		239				155,800	06/10/2018
100028901		LODI	NJ		10/26/2018	3.500	210,630		383				313,500	05/31/2018
100028902		OAKLEY	CA		10/26/2018	4.750	299,001		(383)				479,750	06/01/2018
100028904	CF	DELRAY BEACH	FL		10/26/2018	4.750	124,904		(151)				166,250	06/04/2018
100028905		JACKSONVILLE	FL		10/26/2018	3.500	151,905		420				275,500	06/01/2018
100028907		ADRIAN	MI		10/26/2018	4.375	69,464		289				73,103	06/07/2018
100028909		HOWELL	NJ		10/26/2018	4.125	166,606		504				370,500	05/30/2018
100028911		JENSEN BEACH	FL		10/26/2018	4.000	75,127		(398)				180,500	06/04/2018
100028923		STOCKTON	CA		10/26/2018	4.625	160,732		2				166,250	06/04/2018
100028924	CF	LAKE WORTH	FL		10/26/2018	5.000	167,794		(164)				218,500	06/02/2018
100028929	CF	MIAMI	FL		10/26/2018	4.750	156,961		(279)				222,300	06/02/2018
100028930		LOS ANGELES	CA		10/26/2018	4.625	213,952		83				379,050	06/02/2018
100028938		CHICAGO	IL		10/26/2018	4.750	133,410		72				199,500	06/03/2018
100028940		LAWRENCEVILLE	GA		10/26/2018	5.125	165,184		(157)				261,250	05/31/2018
100028941		LAS VEGAS	NV		10/26/2018	3.000	117,230		305				237,500	06/01/2018
100028948		FRESNO	CA		10/26/2018	4.000	120,657		31				223,250	06/05/2018
100028950		COVINA	CA		10/26/2018	5.000	346,452		(465)				528,200	06/01/2018
100028951		SARASOTA	FL		10/26/2018	3.750	137,599		(310)				261,250	05/30/2018
100028953		PALMDALE	CA		10/26/2018	4.875	322,309		(149)				330,600	06/03/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028957		HILLSBORO	OR		10/26/2018	3.500	129,634		204				275,405	05/31/2018
100028960		WEST MELBOURNE	FL		10/26/2018	4.625	86,897		(48)				166,250	06/01/2018
100028967		CLEVELAND	OH		10/26/2018	4.000	84,884		209				120,650	05/31/2018
100028970		KAMUELA	HI		10/26/2018	3.875	256,440		133				294,500	06/04/2018
100028973		PHENIX CITY	AL		10/26/2018	3.500	122,854		929				137,750	06/05/2018
100028975		ORANGE CITY	FL		10/26/2018	5.000	151,907		(240)				178,600	06/06/2018
100028976		ORLANDO	FL		10/26/2018	4.625	170,667		(207)				231,800	06/01/2018
100028977		WEST PALM BEACH	FL		10/26/2018	4.750	195,050		(586)				313,500	05/31/2018
100028981		NAPLES	FL		10/26/2018	4.000	200,883		235				256,500	06/03/2018
100028982		OAKLAND	CA		10/26/2018	4.625	173,182		(239)				805,000	11/19/2024
100028984		WATSONVILLE	CA		10/26/2018	4.625	332,424		(706)				684,000	06/08/2018
100028986	CF	ROCKVILLE	MD		10/26/2018	4.125	242,489		159				308,750	05/31/2018
100028989	CF	NORTH CHARLESTON	SC		10/26/2018	5.000	114,168		(92)				166,250	06/01/2018
100028991		GARDEN GROVE	CA		10/26/2018	4.750	257,457		(213)				399,000	06/03/2018
100028994		SURPRISE	AZ		10/26/2018	4.000	203,996		(116)				251,750	05/31/2018
100028995		SUSANVILLE	CA		10/26/2018	4.625	133,343		(78)				147,250	06/05/2018
100029001		BATON ROUGE	LA		10/26/2018	3.625	32,397		287				37,905	06/03/2018
100029003		PITTSBURGH	PA		10/26/2018	4.000	36,005		155				72,200	06/01/2018
100029006		CANTON	OH		10/26/2018	4.625	98,808		261				94,763	06/01/2018
100029009		TUCSON	AZ		10/26/2018	4.125	90,482		7				137,750	06/03/2018
100029012		PALM BAY	FL		10/26/2018	4.000	120,254		(24)				194,750	06/01/2018
100029014		BEND	OR		10/26/2018	4.750	156,434		(536)				325,470	06/05/2018
100029025	CF	HANOVER PARK	IL		10/26/2018	5.125	137,688		(40)				185,250	05/31/2018
100029026		MANASSAS	VA		10/26/2018	4.000	179,217		16				223,250	05/31/2018
100029033	CF	LOS ANGELES	CA		10/26/2018	5.125	227,604		(14)				342,000	05/31/2018
100029036		MIAMI	FL		10/26/2018	4.250	168,639		408				263,466	06/02/2018
100029038		LANCASTER	CA		10/26/2018	4.125	138,603		64				310,000	06/22/2024
100029039		RESEDA AREA LOS ANGELES	CA		10/26/2018	4.750	299,579		(323)				432,250	06/03/2018
100029040		HAWAIIAN GARDENS	CA		10/26/2018	4.000	281,798		61				397,100	06/03/2018
100029042		KEANSBURG	NJ		10/26/2018	5.125	203,530		484				206,150	06/01/2018
100029049		BELTSVILLE	MD		10/26/2018	4.375	301,284		(218)				332,500	05/31/2018
100029060		CAPE CORAL	FL		10/26/2018	4.625	215,725		(187)				247,000	06/01/2018
100029066		HUNTINGTON PARK	CA		10/26/2018	3.625	179,247		230				365,750	06/03/2018
100029067		SAN ANTONIO	TX		10/26/2018	5.000	52,364		(9)				140,000	09/07/2021
100029073		DOWNEY	CA		10/26/2018	5.000	253,670		(1,547)				475,000	05/31/2018
100029075		GERMANTOWN	MD		10/26/2018	3.750	273,258		619				370,500	06/01/2018
100029080		NEWARK	CA		10/26/2018	5.000	315,748		(1,214)				704,900	06/05/2018
100029087		TEMPE	AZ		10/26/2018	4.250	166,049		(192)				232,750	06/08/2018
100029092		LOS ANGELES	CA		10/26/2018	3.875	325,525		645				418,000	06/01/2018
100029097		WEST COVINA	CA		10/26/2018	4.000	347,421		353				584,250	06/03/2018
100029098		LAS VEGAS	NV		10/26/2018	3.875	297,557		246				407,265	06/04/2018
100029108		HIALEAH	FL		10/26/2018	4.625	112,976		(61)				161,500	06/01/2018
100029111		PINE BLUFF	AR		10/26/2018	4.250	49,359		484				77,900	01/10/2024
100029114		PLAINFIELD	NJ		10/26/2018	4.625	214,240		544				372,000	11/17/2020
100029117		KEARNY	NJ		10/26/2018	5.125	277,130		479				430,000	11/19/2020
100029118		RESEDA	CA		10/26/2018	4.625	228,403		(206)				373,350	05/31/2018
100029119		CORAL SPRINGS	FL		10/26/2018	5.000	305,677		(451)				372,400	06/17/2018
100029121		LAS VEGAS	NV		10/26/2018	4.625	131,435		(109)				161,500	06/02/2018
100029124		MIRAMAR	FL		10/26/2018	4.750	173,179		(374)				323,000	06/02/2018
100029129	CF	LAS VEGAS	NV		10/26/2018	4.750	127,641		(66)				194,750	06/02/2018
100029131		JACKSONVILLE	FL		10/26/2018	5.000	311,914		(345)				356,250	05/31/2018
100029137		TAMPA	FL		10/26/2018	5.000	84,603		84				63,175	06/04/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029138		RENO	NV		10/26/2018	5.000	311,798		(534)				422,750	06/01/2018
100029140		CONSHOHOCKEN	PA		10/26/2018	4.750	167,829		152				346,750	06/02/2018
100029141	CF	EPHRATA	PA		10/26/2018	4.875	149,694		(79)				194,750	06/01/2018
100029144		DES MOINES	IA		10/26/2018	4.000	84,267		154				132,905	06/04/2018
100029152		COLUMBIA	MD		10/26/2018	4.000	243,291		394				402,800	05/31/2018
100029155		MIAMI	FL		10/26/2018	3.625	110,345		237				242,250	06/01/2018
100029157		NORWALK	CA		10/26/2018	3.000	220,031		744				456,000	06/01/2018
100029158		RIVERSIDE	CA		10/26/2018	4.625	175,324		(225)				318,250	06/01/2018
100029159		CALDWELL	ID		10/26/2018	4.000	78,894		449				133,000	06/04/2018
100029165		WOODLAND HILLS	CA		10/26/2018	3.875	282,349		333				517,750	06/01/2018
100029168		KNIGHTSTOWN	IN		10/26/2018	4.625	31,920		248				34,295	06/05/2018
100029169		LITHIA	FL		10/26/2018	4.250	205,950		(29)				308,750	05/30/2018
100029171		NEWTON	MA		10/26/2018	3.500	321,916		(183)				916,750	06/21/2018
100029172		WATERBURY	CT		10/26/2018	4.000	168,786		859				128,250	05/31/2018
100029174		RIVERSIDE	CA		10/26/2018	4.375	302,524		(58)				400,900	06/03/2018
100029179		NORTH SAINT PAUL	MN		10/26/2018	4.000	173,622		276				225,625	06/04/2018
100029180		ESTERO	FL		10/26/2018	4.875	39,244		(1,477)				192,375	06/08/2018
100029183		MIAMI SPRINGS	FL		10/26/2018	4.375	226,177		(28)				399,000	06/01/2018
100029193		AUBURN	WA		10/26/2018	5.000	253,032		(453)				400,900	06/04/2018
100029194		FLUSHING	NY		10/26/2018	3.500	307,056		496				724,850	06/01/2018
100029196		ATLANTIC BEACH	FL		10/26/2018	3.500	134,905		112				342,000	06/21/2018
100029198		GAITHERSBURG	MD		10/26/2018	4.625	365,492		(35)				394,250	06/01/2018
100029201		LAS VEGAS	NV		10/26/2018	4.125	153,567		(15)				242,250	06/03/2018
100029215		FLORENCE	MA		10/26/2018	4.000	152,122		23				298,300	05/30/2018
100029217		LAS VEGAS	NV		10/26/2018	4.500	333,796		(504)				444,600	06/03/2018
100029220		WHITTIER AREA	CA		10/26/2018	4.750	274,134		141				446,500	06/02/2018
100029222		WESTMINSTER	CA		10/26/2018	4.250	340,723		139				603,250	06/01/2018
100029228		NORTH FORK	CA		10/26/2018	4.625	158,812		298				104,500	06/07/2018
100029230		FREEPORT	NY		10/26/2018	4.375	195,532		346				346,750	05/31/2018
100029237		CARBONDALE	CO		10/26/2018	5.125	286,619		(1,187)				684,000	06/08/2018
100029239		SACRAMENTO	CA		10/26/2018	4.625	199,184		(141)				289,750	06/04/2018
100029247		BROOKLYN	NY		10/26/2018	3.500	380,896		1,253				902,500	06/02/2018
100029250		PHOENIX	AZ		10/26/2018	4.000	139,879		187				180,500	06/02/2018
100029254		SACRAMENTO	CA		10/26/2018	4.500	165,737		631				237,500	06/03/2018
100029255		MIAMI	FL		10/26/2018	4.750	189,781		59				386,650	06/09/2018
100029257		PITTSBURG	CA		10/26/2018	4.500	123,667		97				394,250	06/03/2018
100029264		MODESTO	CA		10/26/2018	4.000	172,103		(59)				275,500	06/04/2018
100029265		MIAMI	FL		10/26/2018	4.000	149,089		(34)				193,800	06/01/2018
100029274		AMBOY	WA		10/26/2018	4.500	279,314		(246)				470,250	06/03/2018
100029280		LAS VEGAS	NV		10/26/2018	4.625	161,727		(22)				166,250	06/01/2018
100029285		LODI	CA		10/26/2018	4.750	229,730		(330)				403,750	06/01/2018
100029287	CF	STOCKTON	CA		10/26/2018	4.875	254,985		(251)				266,000	06/01/2018
100029290		TULARE	CA		10/26/2018	5.125	155,606		(284)				156,750	06/04/2018
100029291		HOLLYWOOD	FL		10/26/2018	4.000	145,521		92				217,550	05/31/2018
100029293		BAKERSFIELD	CA		10/26/2018	4.625	210,983		116				290,000	11/04/2020
100029299		PEAPACK	NJ		10/26/2018	4.875	252,315		(9)				310,650	06/01/2018
100029301		EAST BERLIN	PA		10/26/2018	5.000	128,962		(123)				148,200	06/01/2018
100029302		WEST BABYLON	NY		10/26/2018	5.000	259,455		52				281,675	06/01/2018
100029309		PELHAM	AL		10/26/2018	4.625	106,026		96				122,550	06/03/2018
100029311		ATLANTA	GA		10/26/2018	4.250	80,232		(64)				122,550	06/02/2018
100029312		DELANO	CA		10/26/2018	4.000	96,326		27				213,750	06/05/2018
100029316		WOODSTOCK	GA		10/26/2018	6.875	206,889		17				446,500	06/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029317		OXON HILL	MD		10/26/2018	5.000	122,613		(24)				147,250	05/31/2018
100029318		LEVITTOWN	PA		10/26/2018	4.000	164,104		240				218,500	06/04/2018
100029321		LIBERTY HILL	TX		10/26/2018	4.250	295,528		385				460,750	06/07/2018
100029323		MODESTO	CA		10/26/2018	4.500	191,409		177				437,000	06/04/2018
100029327		VISTA	CA		10/26/2018	5.000	239,793		(926)				385,700	06/04/2018
100029329		LOS ANGELES	CA		10/26/2018	4.000	255,062		(73)				408,500	05/31/2018
100029332		ONTARIO	CA		10/26/2018	5.000	254,554		(560)				422,750	06/01/2018
100029333		LANCASTER	CA		10/26/2018	4.750	282,814		(96)				389,500	06/04/2018
100029334		CATONSVILLE	MD		10/26/2018	3.875	204,635		443				251,750	06/02/2018
100029335		CHULA VISTA	CA		10/26/2018	3.500	333,610		483				517,750	06/04/2018
100029336		JACKSONVILLE	FL		10/26/2018	4.250	148,008		104				186,200	06/01/2018
100029340		OZONE PARK	NY		10/26/2018	3.375	343,905		469				652,650	06/01/2018
100029345		WINDER	GA		10/26/2018	4.625	129,736		(80)				171,000	06/02/2018
100029348	CF	WOODBRIDGE	VA		10/26/2018	4.375	161,717		(37)				318,250	06/01/2018
100029350		QUEEN CREEK	AZ		10/26/2018	4.625	170,973		(286)				275,500	06/02/2018
100029352		KISSIMMEE	FL		10/26/2018	4.250	541,241		(484)				1,353,750	06/29/2018
100029354		FAIRFIELD	AL		10/26/2018	4.625	28,793		199				11,281	06/22/2018
100029360	CF	LONGWOOD	FL		10/26/2018	4.125	253,895		(66)				384,750	06/01/2018
100029362		TURLOCK	CA		10/26/2018	4.500	201,921		132				261,250	06/04/2018
100029364		JAMAICA	NY		10/26/2018	3.500	257,601		1,524				437,000	06/01/2018
100029367	CF	SAN JUAN CAPISTRANO	CA		10/26/2018	5.000	305,310		(552)				504,450	05/31/2018
100029374		LOS ANGELES	CA		10/26/2018	3.625	204,993		(45)				408,500	06/01/2018
100029380		LEESBURG	VA		10/26/2018	4.625	193,312		(74)				389,500	06/01/2018
100029387		VALLEY STREAM	NY		10/26/2018	4.375	300,035		398				432,250	06/02/2018
100029390		SACRAMENTO	CA		10/26/2018	3.875	107,198		(23)				237,500	06/03/2018
100029394		ROCKAWAY PARK	NY		10/26/2018	4.000	314,439		126				527,250	06/08/2018
100029400		VISTA	CA		10/26/2018	4.875	271,573		(34)				475,000	06/05/2018
100029401		PERRIS	CA		10/26/2018	5.000	187,446		150				256,405	06/08/2018
100029407		TEMPLE CITY	CA		10/26/2018	3.250	207,797		235				475,000	05/31/2018
100029408		MIRAMAR	FL		10/26/2018	4.625	167,177		(544)				266,000	05/31/2018
100029411		MIAMI	FL		10/26/2018	5.000	124,988		(948)				418,000	05/31/2018
100029415		CORONA	CA		10/26/2018	4.625	182,967		(299)				273,600	06/08/2018
100029416		LEVITTOWN	PA		10/26/2018	4.625	163,527		289				194,750	06/01/2018
100029420		PARLIER	CA		10/26/2018	4.250	158,240		192				180,500	06/04/2018
100029422		LAS VEGAS	NV		10/26/2018	5.000	171,588		(351)				232,750	06/02/2018
100029428		SAN DIEGO	CA		10/26/2018	4.750	192,048		(410)				370,500	06/03/2018
100029429		KENNESAW	GA		10/26/2018	5.125	275,494		43				418,000	06/01/2018
100029435		HAYDEN	ID		10/26/2018	4.625	129,009		(57)				194,750	06/04/2018
100029439		PRICE	PA		10/26/2018	3.625	112,662		429				208,050	06/17/2018
100029444		CASA GRANDE	AZ		10/26/2018	3.625	135,771		366				217,550	06/01/2018
100029447		HIALEAH	FL		10/26/2018	4.875	114,903		(174)				178,600	06/01/2018
100029450		KENT	WA		10/26/2018	4.125	261,946		175				356,250	06/03/2018
100029452		SPENCER	IA		10/26/2018	4.875	104,377		(22)				128,250	06/01/2018
100029453		LITTLEROCK	CA		10/26/2018	5.000	203,400		(458)				327,750	06/04/2018
100029457		ELMONT	NY		10/26/2018	5.000	335,753		552				408,500	05/31/2018
100029458		JACKSONVILLE	FL		10/26/2018	4.750	137,431		375				160,000	02/03/2021
100029459		SALINAS	CA		10/26/2018	4.000	197,180		(1,336)				532,000	06/01/2018
100029461		LA MESA	CA		10/26/2018	3.500	306,874		709				446,500	05/31/2018
100029465		BROOKLYN	NY		10/26/2018	3.875	314,423		908				639,350	06/01/2018
100029466		COMPTON	CA		10/26/2018	3.625	150,667		292				386,650	06/03/2018
100029468		MEDFORD	OR		10/26/2018	4.500	143,735		(315)				275,500	05/30/2018
100029473		CHICAGO	IL		10/26/2018	5.125	148,068		196				245,000	10/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029475		PORTLAND	OR		10/26/2018	3.625	195,574		145				503,405	05/31/2018
100029476		STOCKTON	CA		10/26/2018	5.000	161,144		(248)				255,550	06/01/2018
100029478		LAS VEGAS	NV		10/26/2018	4.625	215,142		217				261,250	06/04/2018
100029479		WHITTIER	CA		10/26/2018	3.625	219,564		383				870,000	10/15/2024
100029481		SILVER SPRING	MD		10/26/2018	3.625	297,588		477				577,600	06/01/2018
100029483		COACHELLA	CA		10/26/2018	3.625	144,317		336				213,750	06/04/2018
100029487		LAFAYETTE	TN		10/26/2018	4.875	99,225		37				137,750	06/04/2018
100029488		LAWRENCEVILLE	GA		10/26/2018	3.000	103,639		277				204,250	06/01/2018
100029489		GREENE	ME		10/26/2018	4.625	128,280		150				137,750	06/02/2018
100029493		ST CHARLES	MO		10/26/2018	4.250	179,013		8				256,500	06/01/2018
100029496		PORT RICHEY	FL		10/26/2018	4.000	44,543		14				102,600	05/31/2018
100029497	CF	MIRAMAR	FL		10/26/2018	4.875	16,423		(2,899)				241,300	06/01/2018
100029498	CF	LOS ANGELES (PACOIMA AREA)	CA		10/26/2018	4.750	242,949		(353)				418,000	05/31/2018
100029503		BLUFFTON	SC		10/26/2018	4.000	139,378		57				213,750	05/31/2018
100029506		BOYNTON BEACH	FL		10/26/2018	4.625	135,345		(446)				272,650	06/01/2018
100029509		MOUNT JULIET	TN		10/26/2018	4.875	102,335		31				236,550	06/01/2018
100029510		CHICAGO	IL		10/26/2018	4.000	183,420		(421)				312,550	06/09/2018
100029513		ANN ARBOR	MI		10/26/2018	4.000	327,453		313				451,250	06/03/2018
100029517		LOS ANGELES	CA		10/26/2018	5.000	285,780		(456)				365,750	06/03/2018
100029519		BATON ROUGE	LA		10/26/2018	4.625	199,456		(28)				304,000	06/04/2018
100029520		NEWARK	NJ		10/26/2018	4.000	256,787		224				451,250	06/21/2018
100029522		LA CENTER	WA		10/26/2018	4.000	275,265		(13)				370,500	06/04/2018
100029523		BROOKLYN	NY		10/26/2018	3.625	430,941		1,106				1,083,000	06/01/2018
100029529	CF	OAKLAND	CA		10/26/2018	5.125	212,038		(155)				441,750	06/01/2018
100029530		WOODSTOCK	GA		10/26/2018	4.500	113,304		12				218,500	06/01/2018
100029532		CHICAGO	IL		10/26/2018	4.000	103,223		71				152,000	06/01/2018
100029534		HENDERSON	NV		10/26/2018	4.000	134,829		30				270,750	06/03/2018
100029535		BROOKLYN	NY		10/26/2018	5.000	390,257		(337)				836,000	06/02/2018
100029537		YUMA	AZ		10/26/2018	4.500	231,222		565				321,100	06/04/2018
100029538		ELK GROVE	CA		10/26/2018	4.000	314,854		(28)				537,700	05/31/2018
100029540		SANTA ANA	CA		10/26/2018	4.500	292,226		(481)				579,500	06/03/2018
100029541		COMPTON	CA		10/26/2018	4.000	191,398		(71)				465,500	06/03/2018
100029547		PHOENIX	AZ		10/26/2018	5.000	119,701		(597)				185,250	06/03/2018
100029548		SAN FRANCISCO	CA		10/26/2018	4.125	225,615		287				641,250	06/10/2018
100029550		ELKTON	MD		10/26/2018	4.625	307,845		200				361,000	06/02/2018
100029551		BRIGHTON	MA		10/26/2018	5.125	271,879		(24)				815,100	06/21/2018
100029557		SEATTLE	WA		10/26/2018	4.000	290,992		263				869,250	05/31/2018
100029561		SEASIDE HEIGHTS	NJ		10/26/2018	4.625	304,301		142				500,000	09/08/2021
100029562		MESA	AZ		10/26/2018	4.750	245,514		(358)				323,000	06/01/2018
100029565		ANNAPOLIS	MD		10/26/2018	4.000	178,191		(34)				223,250	06/01/2018
100029566		BERWYN	IL		10/26/2018	5.000	174,715		157				278,350	06/03/2018
100029569		DOWNEY	CA		10/26/2018	4.875	194,053		(1,185)				380,000	06/12/2018
100029573		PAOLI	PA		10/26/2018	4.375	227,428		257				619,400	06/04/2018
100029576	CF	SOUTH GATE	CA		10/26/2018	4.625	275,825		(599)				427,500	06/03/2018
100029577		DULUTH	GA		10/26/2018	5.125	290,093		(1,346)				522,500	06/01/2018
100029581		BONAIRE	GA		10/26/2018	4.250	138,952		222				268,646	06/05/2018
100029586		DACULA	GA		10/26/2018	4.000	165,197		(30)				213,750	05/31/2018
100029589		BRENTWOOD	NY		10/26/2018	4.625	233,531		215				266,000	06/01/2018
100029591		TACOMA	WA		10/26/2018	3.750	162,658		310				247,000	06/10/2018
100029592		PEMBROKE PINES	FL		10/26/2018	5.125	187,443		(124)				166,250	06/09/2018
100029593		GAITHERSBURG	MD		10/26/2018	4.250	288,199		319				363,945	06/01/2018
100029597		UPPERCO	MD		10/26/2018	4.625	226,731		135				308,750	05/31/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029599		TURLOCK	CA		10/26/2018	5.000	222,686		(292)				324,900	06/05/2018
100029603		PHOENIX	AZ		10/26/2018	4.250	100,300		13				137,750	06/04/2018
100029604		ACWORTH	GA		10/26/2018	4.250	306,744		107				418,950	06/03/2018
100029608		MIAMI	FL		10/26/2018	5.125	253,528		32				346,750	06/01/2018
100029610		MIAMI	FL		10/26/2018	3.625	237,370		532				351,500	06/01/2018
100029611		NORTH HIGHLANDS	CA		10/26/2018	4.000	203,370		(56)				323,000	06/26/2018
100029618		LOS ANGELES	CA		10/26/2018	4.500	192,544		(576)				342,000	06/01/2018
100029619		WOODLAND	WA		10/26/2018	4.000	347,092		(279)				532,000	06/06/2018
100029620	CF	ELKRIDGE	MD		10/26/2018	4.375	220,275		265				299,250	06/01/2018
100029624		CARY	NC		10/26/2018	4.000	229,618		24				395,200	06/01/2018
100029632		SMYRNA	GA		10/26/2018	4.125	155,252		138				232,750	06/01/2018
100029638		MIRAMAR	FL		10/26/2018	4.875	218,100		(227)				408,500	06/02/2018
100029640		CREEDMOOR	NC		10/26/2018	4.625	198,697		40				247,000	06/01/2018
100029645		ELKRIDGE	MD		10/26/2018	4.000	212,883		111				275,405	05/31/2018
100029646		LAKEWOOD	CA		10/26/2018	3.000	303,501		741				698,250	05/31/2018
100029653		AUBURN	WA		10/26/2018	3.625	205,407		332				456,000	06/04/2018
100029655		LINCOLN CITY	OR		10/26/2018	4.625	5,533		(3)				331,550	05/30/2018
100029657		GARDNER	KS		10/26/2018	5.120	124,751		(381)				232,750	06/01/2018
100029658		LAKELAND	FL		10/26/2018	4.500	93,262		(240)				168,150	06/07/2018
100029665		MODESTO	CA		10/26/2018	5.000	299,596		(265)				356,250	06/03/2018
100029667		CHICAGO	IL		10/26/2018	4.375	170,898		(61)				190,000	06/08/2018
100029671		NORTH HILLS	CA		10/26/2018	4.125	238,241		245				532,000	05/31/2018
100029676		BOISE	ID		10/26/2018	4.000	105,256		(177)				353,875	06/03/2018
100029677	CF	INDIO	CA		10/26/2018	4.500	149,482		(300)				227,050	06/01/2018
100029678		SCHILLER PARK	IL		10/26/2018	2.000	115,913		519				228,000	06/02/2018
100029679		EAGLE	ID		10/26/2018	3.500	220,580		351				450,110	06/01/2018
100029680		WINTER SPRINGS	FL		10/26/2018	3.000	85,399		341				161,500	05/31/2018
100029681		LAS VEGAS	NV		10/26/2018	3.380	184,661		104				384,750	06/03/2018
100029683		WOODBRIDGE	NJ		10/26/2018	4.750	184,996		(306)				285,000	06/01/2018
100029684		FRANKLIN SQUARE	NY		10/26/2018	4.750	277,395		(413)				522,500	06/08/2018
100029685		ORANGE PARK	FL		10/26/2018	4.625	152,041		(46)				231,800	05/31/2018
100029691		CARSON	CA		10/26/2018	3.875	184,554		249				562,400	06/04/2018
100029692	CF	NORTON	MA		10/26/2018	4.375	289,005		317				351,500	05/30/2018
100029694		DILLON	CO		10/26/2018	4.750	124,264		83				303,050	06/01/2018
100029699		CLARKSVILLE	TN		10/26/2018	4.625	114,596		65				156,513	05/31/2018
100029700		HUMBLE	TX		10/26/2018	4.625	81,602		(289)				186,770	06/03/2018
100029704		RENO	NV		10/26/2018	4.625	96,431		(149)				218,500	06/04/2018
100029705		BROOKLYN	NY		10/26/2018	4.000	372,734		505				478,800	06/08/2018
100029706		SPRINGFIELD	VA		10/26/2018	4.625	288,289		5				384,750	05/31/2018
100029709		OAKLAND	CA		10/26/2018	4.250	276,771		(339)				665,000	06/01/2018
100029710		LOS ANGELES	CA		10/26/2018	4.375	331,571		839				494,000	06/10/2018
100029711		MONROE	WA		10/26/2018	4.250	263,063		(207)				484,500	06/04/2018
100029714	CF	EVERETT	WA		10/26/2018	4.250	249,196		115				484,500	06/04/2018
100029715		VERNON HILLS	IL		10/26/2018	4.000	120,652		97				185,250	06/07/2018
100029716		EVERETT	MA		10/26/2018	4.625	254,384		(68)				540,503	05/31/2018
100029719		OVIEDO	FL		10/26/2018	4.500	118,772		(152)				351,500	05/31/2018
100029725		MAGGIE VALLEY	NC		10/26/2018	4.500	306,705		(125)				427,500	06/04/2018
100029726		WILMINGTON	NC		10/26/2018	4.000	212,326		217				280,250	05/30/2018
100029728		VICTORVILLE	CA		10/26/2018	4.250	229,853		(132)				331,550	06/04/2018
100029730		CUYAHOGA FALLS	OH		10/26/2018	5.000	80,991		(111)				109,250	06/03/2018
100029731		MIAMI	FL		10/26/2018	4.000	175,849		(93)				266,000	06/01/2018
100029733		SALINAS	CA		10/26/2018	4.875	232,864		(128)				441,750	06/03/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029735		WINNETKA	CA		10/26/2018	4.750	278,630		(863)				551,000	06/01/2018
100029736		BROOKLYN	NY		10/26/2018	4.250	492,700		360				608,000	06/01/2018
100029737		YOUNGSVILLE	PA		10/26/2018	5.000	48,211		129				63,175	06/05/2018
100029744	CF	NORTH PLAINFIELD	NJ		10/26/2018	4.750	115,727		(318)				255,550	05/30/2018
100029745	CF	HUNTERSVILLE	NC		10/26/2018	4.625	159,573		(998)				359,005	05/31/2018
100029746		WEST MELBOURNE	FL		10/26/2018	4.125	222,855		95				342,000	06/04/2018
100029747		WHITTIER	CA		10/26/2018	4.125	231,759		327				532,000	06/08/2018
100029750	CF	JOHNS ISLAND	SC		10/26/2018	4.500	87,569		41				144,193	05/31/2018
100029751		WILMINGTON	DE		10/26/2018	4.500	80,687		145				111,625	05/31/2018
100029756		LAKEWOOD	CA		10/26/2018	4.500	295,304		220				831,500	05/31/2024
100029758		RED FEATHER LAKES	CO		10/26/2018	4.500	297,548		(319)				444,600	06/05/2018
100029759		BALTIMORE	MD		10/26/2018	3.625	171,896		518				235,000	05/18/2020
100029764		SAN PABLO	CA		10/26/2018	4.625	225,271		(249)				437,000	06/11/2018
100029765		CLACKAMAS	OR		10/26/2018	4.250	291,046		(171)				460,750	06/03/2018
100029768		BUCKLEY	WA		10/26/2018	4.625	270,418		(544)				368,600	06/02/2018
100029769		SEAL BEACH	CA		10/26/2018	4.250	682,436		367				1,240,938	06/11/2018
100029770		BROKEN ARROW	OK		10/26/2018	4.625	84,005		95				147,155	05/31/2018
100029773		SPARKS	NV		10/26/2018	3.875	100,938		(52)				379,050	06/03/2018
100029776		LAKE WORTH	FL		10/26/2018	3.875	224,418		283				264,100	06/08/2018
100029777		PLANT CITY	FL		10/26/2018	4.625	173,454		(45)				247,000	06/01/2018
100029778		OZONE PARK	NY		10/26/2018	4.875	321,569		(341)				530,100	06/01/2018
100029782		NORTHAMPTON	PA		10/26/2018	4.000	221,243		35				341,050	05/31/2018
100029784		AROMAS	CA		10/26/2018	4.250	263,333		(727)				597,550	06/07/2018
100029786		LOS ANGELES	CA		10/26/2018	3.625	271,296		605				813,200	05/31/2018
100029793		BROOKLYN	NY		10/26/2018	3.380	238,707		1,110				570,000	06/01/2018
100029794		STATEN ISLAND	NY		10/26/2018	4.000	378,960		751				788,500	06/01/2018
100029795		CHICAGO	IL		10/26/2018	3.625	106,540		306				166,250	05/31/2018
100029796		TACOMA	WA		10/26/2018	4.250	87,354		(156)				232,750	06/03/2018
100029797		HIALEAH	FL		10/26/2018	3.625	99,312		182				298,300	06/02/2018
100029798		MIAMI	FL		10/26/2018	4.000	314,593		457				600,000	08/07/2023
100029799		SOUTH OZONE PARK	NY		10/26/2018	3.875	212,949		48				579,500	06/01/2018
100029800		CANTON	GA		10/26/2018	4.625	303,443		(62)				617,500	06/02/2018
100029801		CHARLESTON	SC		10/26/2018	3.375	255,262		943				522,500	05/31/2018
100029802		SOUTH HOLLAND	IL		10/26/2018	4.250	111,696		551				150,000	11/21/2020
100029805		GRANITE BAY	CA		10/26/2018	3.750	411,239		190				560,500	06/11/2018
100029806		LADERA RANCH	CA		10/26/2018	4.375	228,840		143				460,750	06/08/2018
100029808		STOCKTON	CA		10/26/2018	3.875	151,377		349				403,750	06/01/2018
100029810		KENOSHA	WI		10/26/2018	4.625	149,874		(153)				171,000	06/01/2018
100029812		WASILLA	AK		10/26/2018	3.625	188,781		98				308,750	06/03/2018
100029813		MOHAVE VALLEY	AZ		10/26/2018	4.625	207,326		(505)				372,400	06/01/2018
100029814		GREENBELT	MD		10/26/2018	3.875	184,442		(138)				275,500	06/01/2018
100029815		LOWELL	MA		10/26/2018	3.625	139,501		89				272,650	06/01/2018
100029816		BEACHWOOD	NJ		10/26/2018	4.000	191,896		254				280,250	06/01/2018
100029818		PROVO	UT		10/26/2018	4.000	116,043		(84)				218,500	06/08/2018
100029820		GORDON	GA		10/26/2018	4.000	116,277		130				166,250	06/14/2018
100029827		SEATTLE	WA		10/26/2018	4.250	246,744		(293)				489,250	06/03/2018
100029833		PORTLAND	OR		10/26/2018	4.000	162,243		(18)				361,950	06/06/2018
100029834		PLAINFIELD	IL		10/26/2018	4.250	107,644		(80)				158,650	06/02/2018
100029835		KULA	HI		10/26/2018	5.000	446,416		99				926,250	06/11/2018
100029836		GROVELAND	FL		10/26/2018	4.500	286,447		18				275,500	06/01/2018
100029837		LAGRANGE	GA		10/26/2018	4.250	71,014		84				94,763	06/04/2018
100029842		DECATUR	GA		10/26/2018	4.625	115,324		(81)				171,000	05/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029845		CHICAGO	IL		10/26/2018	4.625	181,280		(129)				248,900	06/01/2018
100029846		SAN FERNANDO	CA		10/26/2018	5.000	242,205		(71)				494,000	06/01/2018
100029847		CHICAGO	IL		10/26/2018	4.625	217,578		(5)				399,000	06/01/2018
100029853		SPRINGFIELD	MA		12/20/2018	4.875	58,862		66				194,000	09/30/2018
100029859		SPRINGFIELD	MA		12/20/2018	3.875	33,585		180				119,900	09/14/2018
100029893		ALBUQUERQUE	NM		12/20/2018	7.625	19,662		(83)				140,000	09/30/2018
100029904		PROVIDENCE	RI		12/20/2018	4.750	125,449		347				235,000	09/17/2018
100029907		LITHONIA	GA		12/20/2018	5.000	50,473		120				118,000	09/30/2018
100029913		SAGINAW	MI		12/20/2018	7.000	13,155		16				124,000	09/30/2018
100029916		CUMBERLAND FURNACE	TN		12/20/2018	8.250	68,594		(55)				87,400	09/30/2018
100029918		PASADENA	TX		12/20/2018	5.500	23,108		9				144,000	09/30/2018
100029920		WASHINGTON	DC		12/20/2018	3.875	204,661		529				305,000	09/30/2018
100029921		CHARLOTTE	NC		12/20/2018	3.750	67,366		247				135,000	09/30/2018
100029922		KATY	TX		12/20/2018	6.000	60,908		(27)				175,000	09/30/2018
100029923		EMERYVILLE	CA		12/20/2018	5.625	39,831		2				640,000	09/30/2018
100029924		KATY	TX		12/20/2018	6.000	62,153		(57)				136,000	09/12/2018
100029928		HELOTES	TX		12/20/2018	5.875	74,783		(20)				235,000	09/30/2018
100029930		HOUSTON	TX		12/20/2018	5.125	45,749		59				130,000	09/30/2018
100029931		CHESAPEAKE	VA		12/20/2018	3.375	123,667		599				195,000	09/30/2018
100029932		BARRINGTON HILLS	IL		12/20/2018	6.375	13						1,015,000	09/30/2018
100029933		BOWIE	MD		12/20/2018	5.000	205,190		430				290,000	09/12/2018
100029934		EL PASO	TX		12/20/2018	6.500	47,326		(21)				87,400	09/30/2018
100029938		PEARLAND	TX		12/20/2018	5.375	12,381		40				90,250	09/30/2018
100029940		PERALTA	NM		12/20/2018	4.750	57,012		451				190,000	09/30/2018
100029947		NORCROSS	GA		12/20/2018	4.500	74,694		189				163,000	09/30/2018
100029949		VENTURA	CA		12/20/2018	4.250	181,142		355				325,000	09/30/2018
100029950		GARDENA	CA		12/20/2018	6.875	164,809		92				609,000	09/30/2018
100029960		HOUSTON	TX		12/20/2018	5.875	70,240		(32)				170,200	09/30/2018
100029961		THOMASVILLE	NC		12/20/2018	5.875	54,366		7				159,000	09/13/2018
100029964		GRAND PRAIRIE	TX		12/20/2018	6.250	55,535		(89)				169,000	09/30/2018
100029971		WOODBRIDGE	VA		12/20/2018	4.875	72,093		110				303,000	09/30/2018
100029973		HOUSTON	TX		12/20/2018	5.500	47,548		14				157,000	09/30/2018
100029974		TULSA	OK		12/20/2018	6.500	51,288		(260)				105,000	09/30/2018
100029976		LA MESA	NM		12/20/2018	5.875	28,077		27				66,500	09/30/2018
100029978		KANSAS CITY	MO		12/20/2018	5.375	51,409		71				94,050	09/30/2018
100029984		BONNEY LAKE	WA		12/20/2018	5.625	64,344		1				235,000	09/30/2018
100029985		ALBUQUERQUE	NM		12/20/2018	6.500	63,389		149				150,000	09/30/2018
100029987		HOUSTON	TX		12/20/2018	6.250	70,939		(89)				156,000	09/30/2018
100029988		PHILADELPHIA	PA		12/20/2018	6.000	36,051		8				130,000	08/01/2022
100029990		ATLANTA	GA		12/20/2018	4.875	116,599		178				155,000	09/14/2018
100029994		BENTON	AR		12/20/2018	6.750	51,757		(53)				89,300	09/30/2018
100029996		MYERSVILLE	MD		12/20/2018	4.250	107,350		262				314,900	09/30/2018
100029998		ALBUQUERQUE	NM		12/20/2018	5.750	58,990		57				150,000	09/30/2018
100030000		LEANDER	TX		12/20/2018	6.500	26,313		(57)				140,000	09/12/2018
100030002		KATY	TX		12/20/2018	5.250	43,437		69				148,000	09/30/2018
100030003		ATLANTA	GA		12/20/2018	4.500	69,709		213				158,900	09/30/2018
100030004		TAMPA	FL		12/20/2018	7.125	63,491		55				110,000	09/30/2018
100030007		CHARLOTTE	NC		12/20/2018	4.250	109,803		141				213,000	09/30/2018
100030009		CHARLOTTE	NC		12/20/2018	4.250	55,753		146				160,000	09/30/2018
100030011		KATY	TX		12/20/2018	6.125	59,245		(82)				170,000	09/12/2018
100030013		LITTLE ROCK	AR		12/20/2018	5.500	108,348		103				185,000	09/13/2018
100030014		EAST HAMPTON	NY		12/20/2018	7.125	263,753		332				1,085,000	09/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030015		DUNCANVILLE	TX		12/20/2018	4.000	44,196		142				139,000	09/30/2018
100030020		CORDOVA	TN		12/20/2018	6.375	58,124		(72)				105,000	09/30/2018
100030021		SACRAMENTO	CA		12/20/2018	3.500	140,362		457				355,000	09/30/2018
100030027		PINE HALL	NC		12/20/2018	6.125	61,357		(40)				108,000	09/30/2018
100030030		LUTZ	FL		12/20/2018	5.250	326,576		695				437,500	09/30/2018
100030033		RICHMOND	VA		12/20/2018	6.125	23,904		(29)				184,000	09/30/2018
100030035		ELKHART	IN		12/20/2018	6.500	47,495		17				101,000	09/30/2018
100030036		FORT MADISON	IA		12/20/2018	7.000	47,382		(61)				100,000	09/30/2018
100030038		DOLAN SPRINGS	AZ		12/20/2018	5.875	14,105		43				37,050	09/30/2018
100030039		MISSOURI CITY	TX		12/20/2018	5.250	47,628		65				142,600	09/30/2018
100030043		DES MOINES	WA		12/20/2018	5.500	101,074		64				260,000	09/30/2018
100030044		GREENWOOD	MO		12/20/2018	6.750	93,302		(77)				198,000	09/30/2018
100030045		FORT WORTH	TX		12/20/2018	7.750	85,849		(298)				170,000	09/30/2018
100030047		FORT WORTH	TX		12/20/2018	7.250	34,571		(184)				138,000	09/30/2018
100030053		LAUDERDALE LAKES	FL		12/20/2018	6.375	30,831		18				56,050	09/15/2018
100030054		CHULA VISTA	CA		12/20/2018	3.250	235,377		324				530,000	09/30/2018
100030055		TUCSON	AZ		12/20/2018	6.500	57,612		(138)				177,000	09/30/2018
100030057		MOSES LAKE	WA		12/20/2018	6.875	81,185		(195)				185,000	09/30/2018
100030062		GAINESVILLE	GA		12/20/2018	5.000	56,371		67				105,000	09/30/2018
100030065		BURTONSVILLE	MD		12/20/2018	7.125	249,321		181				465,000	09/30/2018
100030069		ALBUQUERQUE	NM		12/20/2018	6.750	71,227		(44)				155,000	09/30/2018
100030076		CONROE	TX		12/20/2018	6.125	34,889		10				78,660	09/30/2018
100030077		HOLLYWOOD	FL		12/20/2018	4.125	177,284		436				290,000	09/30/2018
100030081		SYRACUSE	NY		12/20/2018	8.625	45,404		(148)				70,300	09/30/2018
100030087		WINCHENDON	MA		12/20/2018	5.875	82,323		(3)				172,965	09/30/2018
100030092		PHOENIX	AZ		12/20/2018	4.625	226,103		173				460,000	09/30/2018
100030093		CANYON	TX		12/20/2018	3.625	142,947		529				261,000	09/30/2018
100030098		HOOKSETT	NH		12/20/2018	5.000	99,468		103				269,900	09/30/2018
100030099		SUNRISE	FL		12/20/2018	8.000	150,300		(525)				315,000	07/13/2022
100030102		PASADENA	CA		12/20/2018	7.000	682,278		108				1,050,000	06/10/2025
100030103		HEBRON	NH		12/20/2018	4.750	116,966		327				235,000	09/30/2018
100030104		CEDAR HILL	MO		12/20/2018	5.125	90,450		97				165,000	09/30/2018
100030106		NORTH PLAINFIELD	NJ		12/20/2018	3.375	99,692		837				260,000	09/30/2018
100030107		FORT WORTH	TX		12/20/2018	3.750	186,078		671				279,000	09/30/2018
100030109		MONTEBELLO	CA		12/20/2018	3.875	430,142		873				670,000	09/30/2018
100030115		CHICAGO	IL		12/20/2018	7.125	250,622		532				425,000	09/30/2018
100030117		FORT WASHINGTON	MD		12/20/2018	2.000	87,269		771				231,000	09/30/2018
100030121		SUMMERVILLE	SC		12/20/2018	2.000	40,041		498				158,000	09/30/2018
100030124		SAN FRANCISCO	CA		12/20/2018	4.000	474,235		331				1,100,000	09/30/2018
100030128		PEEKSKILL	NY		12/20/2018	4.500	132,543		451				240,000	09/30/2018
100030130		HIGHLAND	CA		12/20/2018	4.875	208,933		214				515,000	08/12/2022
100030133		WESTLAND	MI		12/20/2018	5.125	16,920		42				135,000	09/14/2018
100030136		JERSEY CITY	NJ		12/20/2018	5.000	90,985		304				210,000	09/30/2018
100030139		JACKSONVILLE	FL		12/20/2018	5.625	133,780		135				211,000	09/16/2018
100030140		WARNER ROBINS	GA		12/20/2018	4.250	61,402		355				105,000	09/30/2018
100030146		COLUMBIA	SC		12/20/2018	4.375	100,067		453				202,000	09/13/2018
100030147		NEWBURY PARK	CA		12/20/2018	3.875	505,972		1,340				695,000	09/30/2018
100030151		PANORAMA CITY	CA		12/20/2018	4.375	231,184		319				500,000	09/30/2018
100030153		ROCK HILL	SC		12/20/2018	3.000	151,651		747				254,900	09/30/2018
100030154		ORLANDO	FL		12/20/2018	2.000	101,562		666				258,000	09/18/2018
100030156		GRAND RAPIDS	MI		12/20/2018	7.750	146,655		(36)				418,000	09/30/2018
100030161		TAMARAC	FL		12/20/2018	4.375	137,829		243				290,000	09/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030162		CORAL SPRINGS	FL		12/20/2018	5.250	136,694		202				205,000	09/30/2018
100030168		LOS ANGELES	CA		12/20/2018	4.250	229,701		434				305,000	09/30/2018
100030169		CONCORD	CA		12/20/2018	4.000	168,028		549				455,000	09/21/2018
100030170		FAIRVIEW HEIGHTS	IL		12/20/2018	7.750	66,557		147				115,000	09/30/2018
100030176		WEST NEW YORK	NJ		12/20/2018	2.000	43,155		489				170,000	09/30/2018
100030180		OCEANSIDE	CA		12/20/2018	3.250	157,017		599				505,000	09/17/2018
100030181		RIVERSIDE	CA		12/20/2018	3.375	213,036		485				540,000	09/30/2018
100030187		OXON HILL	MD		12/20/2018	4.250	133,872		333				234,000	09/30/2018
100030188		LIVINGSTON	CA		12/20/2018	5.125	196,210		231				384,900	09/30/2018
100030189		YUCAIPA	CA		12/20/2018	8.125	200,165		(74)				384,500	09/30/2018
100030193		UPPER MARLBORO	MD		12/20/2018	4.250	176,545		557				285,000	09/30/2018
100030195		FALLS CHURCH	VA		12/20/2018	3.875	252,038		698				340,000	09/30/2018
100030200		DAYTONA BEACH	FL		12/20/2018	4.250	100,811		313				160,000	09/12/2018
100030201		BOLINGBROOK	IL		12/20/2018	5.000	137,820		122				221,500	09/30/2018
100030212		PIXLEY	CA		12/20/2018	5.875	84,443		(59)				230,000	09/13/2018
100030214		GLENDALE	AZ		12/20/2018	7.000	74,326		21				290,000	09/30/2018
100030223		RANDALLSTOWN	MD		12/20/2018	3.250	198,471		1,061				530,000	09/30/2018
100030228		PARKER	CO		12/20/2018	5.875	204,636		5				470,000	09/30/2018
100030229		SELAH	WA		12/20/2018	3.000	87,265		519				180,000	09/30/2018
100030232		SAN RAMON	CA		12/20/2018	5.250	313,625		263				850,000	09/30/2018
100030233		MAYETTA	KS		12/20/2018	6.750	62,282		33				130,000	09/30/2018
100030235		UPPER MARLBORO	MD		12/20/2018	4.125	157,425		865				380,000	09/30/2018
100030239		FLORENCE	KY		12/20/2018	4.000	86,364		298				142,000	09/30/2018
100030245		KANSAS CITY	KS		12/20/2018	6.500	26,448		43				65,550	09/30/2018
100030246		PITTSBURG	CA		12/20/2018	4.625	133,534		222				480,000	09/30/2018
100030259		GREENSBORO	NC		12/20/2018	6.125	68,278		(18)				145,000	09/30/2018
100030261		STATESVILLE	NC		12/20/2018	5.750	72,690		3				117,000	09/30/2018
100030274		MONTGOMERY	AL		12/20/2018	5.375	166,291		259				285,000	09/30/2018
100030279		HUDSON	NH		12/20/2018	4.625	219,087		256				385,000	09/30/2018
100030284		BRODHEAD	WI		12/20/2018	5.000	66,015		132				128,000	09/17/2018
100030287		SAYLORSBURG	PA		12/20/2018	4.000	133,309		363				215,000	09/19/2018
100030289		HOUSTON	TX		12/20/2018	3.000	60,282		314				160,000	09/12/2018
100030294		DANBURY	CT		12/20/2018	5.000	129,697		315				400,000	09/30/2018
100030302		HUDSON	OH		12/20/2018	4.500	140,977		199				220,000	09/30/2018
100030304		COOPER CITY	FL		12/20/2018	4.750	174,448		75				455,000	09/30/2018
100030308		LORTON	VA		12/20/2018	5.875	227,519		(114)				686,000	09/30/2018
100030311		BRANDON	FL		12/20/2018	2.000	86,086		846				230,000	09/30/2018
100030316		MENDON	MA		12/20/2018	3.625	75,429		766				315,000	09/30/2018
100030320		PITTSBURG	CA		12/20/2018	5.030	272,507		239				365,000	09/30/2018
100030334		CENTERVILLE	MA		12/20/2018	4.000	159,932		371				314,000	09/30/2018
100030336		CITRUS HEIGHTS	CA		12/20/2018	3.750	212,519		844				565,000	09/30/2018
100030341		NORWALK	CA		12/20/2018	3.750	200,410		448				450,000	09/30/2018
100030348		LAKELAND	FL		12/20/2018	4.500	102,475		445				315,000	09/13/2018
100030349		PINELLAS PARK	FL		12/20/2018	5.000	71,630		108				175,000	09/30/2018
100030351		COVINA	CA		12/20/2018	3.375	191,783		651				528,000	09/30/2018
100030354		CYPRESS	CA		12/20/2018	3.500	233,305		734				580,000	09/30/2018
100030355		NAPLES	FL		12/20/2018	2.000	114,130		818				255,000	09/30/2018
100030358		WASHINGTON	DC		12/20/2018	3.375	172,907		776				390,000	09/30/2018
100030360		TUCSON	AZ		12/20/2018	8.625	143,493		44				177,000	09/12/2018
100030363		GRANTS PASS	OR		12/20/2018	4.625	106,651		122				237,000	09/30/2018
100030366		SAINT PAUL	MN		12/20/2018	4.250	69,737		205				143,000	09/30/2018
100030368		ROSEVILLE	MN		12/20/2018	5.250	94,137		81				210,000	09/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030371		FONTANA	CA		12/20/2018	4.250	240,081		500				349,000	09/19/2018
100030372		PERTH AMBOY	NJ		12/20/2018	7.125	201,238		390				410,000	09/30/2018
100030373		CIBOLA	TX		12/20/2018	5.500	94,298		72				210,000	09/30/2018
100030377		OXON HILL	MD		12/20/2018	5.000	140,536		182				217,000	09/30/2018
100030381		HUMBLE	TX		12/20/2018	6.000	54,353		84				375,000	09/30/2018
100030383		GARDENA	CA		12/20/2018	4.625	250,570		205				469,000	09/30/2018
100030384		BATON ROUGE	LA		12/20/2018	2.000	6,303		87				33,250	09/30/2018
100030390		STOCKBRIDGE	GA		12/20/2018	11.000	116,372		(475)				183,000	09/30/2018
100030393		BAKERSFIELD	CA		12/20/2018	4.875	145,971		179				270,000	09/30/2018
100030394		LANGHORNE	PA		12/20/2018	4.625	289,687		633				415,000	09/30/2018
100030396		MIDDLETOWN	DE		12/20/2018	4.250	203,794		313				365,000	09/30/2018
100030397		ALEXANDRIA	VA		12/20/2018	4.500	300,294		492				518,000	09/30/2018
100030399		HONDO	TX		12/20/2018	6.500	84,054		(58)				154,000	09/30/2018
100030404		ATLANTA	GA		12/20/2018	3.525	112,207		415				218,000	09/30/2018
100030407		STATEN ISLAND	NY		12/20/2018	3.375	160,592		899				310,000	09/30/2018
100030410		PHOENIX	AZ		12/20/2018	4.125	91,085		545				175,000	09/30/2018
100030415		CLAREMONT	CA		12/20/2018	2.000	329,507		2,100				705,000	09/30/2018
100030422		TUCSON	AZ		12/20/2018	7.125	407,565		187				619,000	09/30/2018
100030423		ROCKVILLE	MD		12/20/2018	4.250	319,701		568				475,000	09/30/2018
100030426		COLUMBIA	SC		12/20/2018	4.625	222,751		212				370,000	09/30/2018
100030428		MONROE	LA		12/20/2018	8.125	21,766		2				38,000	09/01/2021
100030430		JACKSONVILLE	FL		12/20/2018	5.000	126,274		91				202,000	09/30/2018
100030451		PEARLAND	TX		12/20/2018	6.500	141,277		(171)				290,000	09/30/2018
100030452		DELAND	FL		12/20/2018	2.000	90,404		716				309,000	09/30/2018
100030453		BALTIMORE	MD		12/20/2018	6.625	50,983		(50)				345,000	09/16/2018
100030460		LAS CRUCES	NM		12/20/2018	6.500	44,048		108				94,050	09/30/2018
100030467		SANTA CRUZ	CA		12/20/2018	6.750	389,938		(590)				900,000	09/30/2018
100030468		MABLETON	GA		12/20/2018	6.625	47,542		(81)				120,000	09/30/2018
100030472		BRONX	NY		12/20/2018	6.250	92,237		(73)				198,000	09/30/2018
100030474		OLNEY	MD		12/20/2018	7.125	77,315		53				260,000	09/30/2018
100030484		RAYTOWN	MO		12/20/2018	5.125	54,546		149				105,000	09/30/2018
100030486		REDLANDS	CA		12/20/2018	2.000	122,867		725				336,000	09/30/2018
100030490		FORT WORTH	TX		12/20/2018	5.875	49,384		(35)				155,000	09/30/2018
100030491		HOUSTON	TX		12/20/2018	6.000	51,065		56				112,000	09/13/2018
100030496		REX	GA		12/20/2018	4.250	53,886		255				114,900	09/13/2018
100030499		HOUSTON	TX		12/20/2018	5.000	41,455		73				118,000	09/30/2018
100030504		WICHITA	KS		12/20/2018	6.250	43,666		110				77,900	09/30/2018
100030505		NEWARK	NJ		12/20/2018	5.625	142,675		525				205,000	09/15/2018
100030506		HOUSTON	TX		12/20/2018	5.125	46,397		65				165,000	09/30/2018
100030508		HOUSTON	TX		12/20/2018	5.375	66,933		31				192,000	09/30/2018
100030513		NOBLESVILLE	IN		12/20/2018	4.625	146,310		194				261,000	09/30/2018
100030514		HORIZON CITY	TX		12/20/2018	6.250	68,794		133				102,000	09/30/2018
100030516		LEAGUE CITY	TX		12/20/2018	6.750	71,703		8				176,000	09/30/2018
100030518		CHARLOTTE	NC		12/20/2018	2.000	119,405		862				219,000	09/30/2018
100030525		SHERWOOD	AR		12/20/2018	7.125	122,731		(222)				210,000	09/30/2018
100030528		COLUMBIA	SC		12/20/2018	5.875	57,729		93				200,000	04/04/2022
100030530		COLUMBIA	SC		12/20/2018	6.375	89,488		450				165,000	09/30/2018
100030531		HOUSTON	TX		12/20/2018	5.875	65,185		(47)				160,000	09/30/2018
100030532		RAYTOWN	MO		12/20/2018	6.500	81,411		(63)				127,000	09/30/2018
100030536		GAINESVILLE	GA		12/20/2018	5.500	47,073		36				160,000	09/30/2018
100030539		WALDORF	MD		12/20/2018	3.875	116,818		296				220,000	09/30/2018
100030542		SUGAR LAND	TX		12/20/2018	6.125	91,094		(42)				230,000	09/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030545		HOUSTON	TX		12/20/2018	6.875	54,053		(126)				118,000	09/30/2018
100030548		HOUSTON	TX		12/20/2018	5.500	54,345		16				164,900	09/30/2018
100030549		CHARLOTTE	NC		12/20/2018	5.875	76,695		12				175,000	09/30/2018
100030551		HOUSTON	TX		12/20/2018	5.625	51,939		6				180,000	09/30/2018
100030554		WOONSOCKET	RI		12/20/2018	4.625	115,767		367				175,000	09/16/2018
100030556		SACRAMENTO	CA		12/20/2018	4.750	119,023		225				305,000	09/30/2018
100030557		BOYNTON BEACH	FL		12/20/2018	5.875	137,002		(53)				449,000	09/30/2018
100030558		ORANGEBURG	SC		12/20/2018	5.750	26,613		(10)				200,000	09/18/2018
100030560		AUSTIN	TX		12/20/2018	6.250	81,932		(110)				235,000	09/30/2018
100030561		GASTONIA	NC		12/20/2018	5.500	39,839		79				82,650	09/30/2018
100030568		CHARLOTTE	NC		12/20/2018	5.625	100,250		95				158,000	09/30/2018
100030569		SURPRISE	AZ		12/20/2018	5.875	29,740		(16)				116,000	09/30/2018
100030573		PFLUGERVILLE	TX		12/20/2018	5.625	58,642		4				186,000	09/30/2018
100030575		GLEN GARDNER	NJ		12/20/2018	4.250	110,082		394				150,880	09/30/2018
100030576		HOUSTON	TX		12/20/2018	5.000	52,954		83				164,500	09/13/2018
100030582		LEAGUE CITY	TX		12/20/2018	4.000	148,261		239				246,000	09/30/2018
100030583		NEW BALTIMORE	MI		12/20/2018	6.375	121,568		62				380,000	09/30/2018
100030587		DETROIT	MI		12/20/2018	6.250	15,131		69				38,950	09/30/2018
100030590		REMBERT	SC		12/20/2018	6.500	35,135		266				130,000	02/21/2023
100030591		SMITHS GROVE	KY		12/20/2018	5.875	30,076		35				61,750	09/30/2018
100030594		COUNTRY CLUB HILLS	IL		12/20/2018	6.500	57,775		(91)				119,000	09/30/2018
100030625		SUTTER CREEK	CA		12/20/2018	5.500	362,875		17				1,000,000	09/30/2018
100030629		MIAMI	FL		04/09/2019	3.875	214,422		453				299,250	10/06/2018
100030630		VALRICO	FL		04/09/2019	7.990	156,919		953				182,875	07/31/2018
100030634		KISSIMMEE	FL		04/09/2019	5.000	183,690		867				323,000	08/25/2018
100030636		NORTH MIAMI	FL		04/09/2019	4.000	101,930		363				330,000	12/05/2023
100030637		BAKERSFIELD	CA		04/09/2019	5.000	221,725		849				261,250	03/01/2019
100030640		ANTIOCH	CA		04/09/2019	5.250	376,436		403				770,000	04/28/2023
100030641		JAMAICA	NY		04/09/2019	7.820	392,593		2,181				451,250	11/10/2018
100030643		IRVINE	CA		04/09/2019	4.500	1,697,580		28,012				2,445,775	08/01/2018
100030644		WESLEY CHAPEL	FL		04/09/2019	3.500	266,776		699				344,850	08/21/2018
100030646		LAS VEGAS	NV		04/09/2019	4.625	220,540		488				280,250	03/01/2019
100030647		BRENTWOOD	CA		04/09/2019	3.500	397,572		837				465,500	11/17/2017
100030648		CARSON	CA		04/09/2019	3.750	380,475		1,056				541,500	10/05/2018
100030651		BRONX	NY		04/09/2019	3.000	311,607		1,473				408,500	09/25/2017
100030652		WEST HEMPSTEAD	NY		04/09/2019	4.150	232,306		879				351,500	03/01/2019
100030653		TRINITY	NC		04/09/2019	4.000	205,323		289				266,000	10/05/2018
100030655		VANCE	AL		04/09/2019	5.000	130,113		35				175,750	10/05/2018
100030658		AUBURN	WA		04/09/2019	4.125	196,794		494				281,200	06/08/2018
100030661		RIDGEFIELD	NJ		04/09/2019	4.350	373,849		243				497,800	08/22/2018
100030662		LAKELAND	FL		04/09/2019	4.030	160,397		476				204,250	01/25/2018
100030668		LAS VEGAS	NV		04/09/2019	3.750	147,187		635				222,300	05/18/2018
100030670		MIDDLEVILLE	MI		04/09/2019	3.875	93,233		361				209,000	08/05/2018
100030672		CLINTON	MD		04/09/2019	3.000	209,505		1,926				304,000	07/31/2018
100030673		CUMBERLAND	RI		04/09/2019	3.875	88,885		190				180,500	02/24/2018
100030675		NORTHRIDGE	CA		04/09/2019	5.125	474,402		1,258				712,500	08/18/2016
100030678		WINTER PARK	FL		04/09/2019	6.500	143,731		1,169				199,500	10/05/2018
100030681		BROOKLYN	NY		04/09/2019	5.500	448,826		355				940,000	09/30/2024
100030683		SILVER SPRING	MD		04/09/2019	3.750	374,439		1,320				460,750	07/31/2018
100030687		MANALAPAN	NJ		04/09/2019	4.000	299,547		382				462,975	02/01/2008
100030688		HONOLULU	HI		04/09/2019	5.374	192,263		181				294,500	05/17/2018
100030692		RIO	WI		04/09/2019	3.750	118,831		162				166,250	10/05/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030696		MIAMI	FL		04/09/2019	3.125	286,178		863				508,250	05/19/2018
100030698		CARY	IL		04/09/2019	5.000	179,246		126				228,950	08/21/2018
100030699		POMONA	CA		04/09/2019	7.930	309,845		(187)				418,000	10/05/2018
100030701		WEST ROXBURY	MA		04/09/2019	7.000	648,572		3,594				731,500	08/01/2018
100030703		PORTER RANCH	CA		04/09/2019	3.125	476,787		2,208				745,750	02/23/2018
100030704		BRADENTON	FL		04/09/2019	4.625	229,031		2,335				288,325	02/24/2018
100030705		CLAYTON	NC		04/09/2019	4.250	112,499		363				150,100	05/18/2018
100030707		CHICAGO	IL		04/09/2019	5.220	254,421		142				285,000	07/31/2018
100030708		WEST COVINA	CA		04/09/2019	3.625	367,063		416				475,000	10/05/2018
100030709		SPRINGFIELD	VA		04/09/2019	3.960	271,223		740				361,000	06/12/2018
100030711		SAN DIEGO	CA		04/09/2019	3.500	356,447		708				498,750	07/31/2018
100030714		LAKEWOOD	CO		04/09/2019	6.000	259,121		558				560,000	06/05/2022
100030717		SAINT ALBANS	NY		04/09/2019	4.000	310,946		890				422,750	07/31/2018
100030718		WHITE PLAINS	NY		04/09/2019	4.125	237,850		591				351,500	05/05/2018
100030719		WAIPAHU	HI		04/09/2019	2.125	339,944		2,008				626,050	10/26/2017
100030721		BENICIA	CA		04/09/2019	3.500	420,819		1,176				693,500	10/05/2018
100030730		SACRAMENTO	CA		04/09/2019	4.000	190,243		307				294,500	10/05/2018
100030732		MOLT	MT		04/09/2019	3.960	286,789		626				384,750	06/12/2018
100030733		GAINESVILLE	VA		04/09/2019	3.500	182,513		1,561				242,250	10/06/2018
100030734		LOVELAND	OH		04/09/2019	3.125	127,561		345				239,400	07/31/2018
100030736		MURFREESBORO	TN		04/09/2019	5.250	124,291		(66)				246,905	06/12/2018
100030739		PLUMAS LAKE	CA		04/09/2019	3.000	191,916		441				346,750	10/06/2018
100030744		TOWNSHIP OF MAPLEWOOD	NJ		04/09/2019	5.250	373,046		1,926				684,000	06/13/2018
100030745		CHULA VISTA	CA		04/09/2019	3.750	217,906		777				356,250	02/24/2018
100030746		SILVER SPRING	MD		04/09/2019	6.875	381,878		(34)				465,500	07/31/2018
100030750		SIMPSONVILLE	SC		04/09/2019	4.000	103,060		380				237,500	05/11/2018
100030752		HIALEAH	FL		04/09/2019	3.375	259,944		884				384,750	05/11/2018
100030753		ANTIOCH	TN		04/09/2019	4.000	143,041		319				237,500	05/18/2018
100030754		BILLERICA	MA		04/09/2019	5.415	272,264		843				351,500	02/03/2018
100030755		DALLAS	TX		04/09/2019	5.375	197,644		90				425,000	12/03/2021
100030757		NEW RICHMOND	WI		04/09/2019	5.000	138,729		(1,103)				180,500	08/21/2018
100030759		AVENTURA	FL		04/09/2019	2.000	135,043		965				232,750	05/19/2018
100030760		BOYNTON BEACH	FL		04/09/2019	6.060	145,215		(650)				265,050	03/01/2018
100030761		LAMONT	FL		04/09/2019	4.080	259,460		897				371,044	10/05/2018
100030765		STOCKBRIDGE	GA		04/09/2019	6.750	133,209		(449)				228,000	07/30/2018
100030767		BROOKLYN	NY		04/09/2019	5.500	581,650		3,029				1,045,998	07/31/2018
100030770		ELK GROVE	CA		04/09/2019	3.625	389,581		915				530,100	08/24/2018
100030772		BARTLETT	IL		04/09/2019	3.850	218,604		454				289,750	07/31/2018
100030773		CLEARFIELD	UT		04/09/2019	5.000	155,668		(293)				190,000	09/26/2017
100030774		LOS ANGELES	CA		04/09/2019	3.875	1,303,511		517				1,895,250	10/05/2018
100030777		LAS VEGAS	NV		04/09/2019	4.500	189,067		47				299,250	01/24/2018
100030778		LA PINE	OR		04/09/2019	5.500	176,620		(339)				245,955	06/08/2018
100030779		PORT ST LUCIE	FL		04/09/2019	3.125	67,410		562				223,250	07/28/2018
100030783		CATHEDRAL CITY	CA		04/09/2019	5.875	155,095		501				251,750	10/05/2018
100030785		OKLAHOMA CITY	OK		04/09/2019	3.625	117,908		217				209,000	06/11/2018
100030787		SAN ANTONIO	TX		04/09/2019	6.500	156,687		1,676				215,650	06/12/2018
100030788		SECAUCUS	NJ		04/09/2019	4.000	307,544		455				513,000	10/05/2018
100030790		PASADENA	CA		04/09/2019	2.990	164,771		683				570,000	08/03/2018
100030791		WEST COVINA	CA		04/09/2019	3.000	272,523		1,009				546,250	10/06/2018
100030792		REDMOND	WA		04/09/2019	5.223	325,719		207				551,000	06/12/2018
100030793		JAMAICA	NY		04/09/2019	3.500	216,455		681				760,000	01/30/2024
100030798		DURHAM	NC		04/09/2019	4.000	133,120		245				223,250	09/18/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030799		WAIPAHU	HI		04/09/2019	4.125	413,031		633				641,250	07/31/2018
100030801		RIDGE	NY		04/09/2019	4.573	148,662		808				218,500	09/24/2017
100030803		QUINCY	MA		04/09/2019	3.950	177,056		241				541,500	10/07/2018
100030806		CARMEL VALLEY	CA		04/09/2019	4.125	622,761		824				992,750	03/01/2018
100030811		STERLING	VA		04/09/2019	3.750	292,733		630				560,500	03/01/2019
100030812		ORANGE	CA		04/09/2019	6.625	475,700		1,775				608,000	07/30/2018
100030816		KISSIMMEE	FL		04/09/2019	4.000	123,425		405				190,000	05/18/2018
100030819		HAVERTOWN	PA		04/09/2019	5.625	217,233		965				292,600	07/31/2018
100030824		NEWTON	MA		04/09/2019	4.000	531,128		1,426				1,218,375	10/06/2018
100030828		RIVERSIDE	CA		04/09/2019	4.000	298,626		484				800,000	09/30/2024
100030832		SALT LAKE CITY	UT		04/09/2019	4.875	156,107		1,569				668,000	02/15/2023
100030833		GRAND PRAIRIE	TX		04/09/2019	4.120	131,668		286				272,650	10/05/2018
100030834		LAS VEGAS	NV		04/09/2019	4.625	145,900		103				280,250	06/11/2018
100030838		STORMVILLE	NY		04/09/2019	5.625	172,375		43				299,250	10/06/2018
100030840		BAYSIDE	NY		04/09/2019	3.500	616,560		1,961				1,240,938	10/06/2018
100030841		JUPITER	FL		04/09/2019	6.500	159,825		365				356,250	06/12/2018
100030842		EVERETT	WA		04/09/2019	3.250	159,304		563				289,750	08/21/2018
100030843		COLORADO SPRINGS	CO		04/09/2019	2.230	101,967		663				228,000	07/31/2018
100030844		PASADENA	CA		04/09/2019	3.875	299,432		(53)				707,750	06/11/2018
100030845		STATEN ISLAND	NY		04/09/2019	4.000	184,342		781				346,750	02/23/2018
100030847		QUEENS VILLAGE	NY		04/09/2019	3.960	330,718		1,193				494,000	06/16/2017
100030848		BENBROOK	TX		04/09/2019	3.000	259,626		1,003				433,675	06/13/2018
100030851		GARDEN GROVE	CA		04/09/2019	5.340	353,678		280				603,250	10/06/2018
100030853		CHICAGO	IL		04/09/2019	3.000	196,209		1,016				384,750	10/05/2018
100030854		MORENO VALLEY	CA		04/09/2019	4.000	144,490		541				356,250	07/28/2018
100030855		OCEANSIDE	CA		04/09/2019	4.625	286,550		182				680,200	10/05/2018
100030858		AUBURN	WA		04/09/2019	4.500	102,559		753				413,250	10/05/2018
100030859		MIAMI	FL		04/09/2019	6.250	161,279		91				299,250	10/06/2018
100030861		LONG BEACH	CA		04/09/2019	3.500	211,261		476				541,500	06/11/2018
100030863		WATSONVILLE	CA		04/09/2019	4.960	309,774		(158)				451,250	05/18/2018
100030867		CROTON ON HUDSON	NY		04/09/2019	3.875	467,576		1,372				1,037,875	02/23/2018
100030870		BROOKLYN	NY		04/09/2019	3.500	302,582		851				465,500	07/31/2018
100030872		UNION CITY	CA		04/09/2019	4.625	544,919		418				1,014,410	03/06/2018
100030874		COSTA MESA	CA		04/09/2019	2.250	245,506		953				717,250	10/05/2018
100030876		BRIARWOOD	NY		04/09/2019	3.750	265,263		638				413,250	08/02/2018
100030877		KENT	WA		04/09/2019	4.375	191,393		177				473,000	12/29/2020
100030880		DUXBURY	MA		04/09/2019	4.000	282,753		916				722,000	07/31/2018
100030881		RANCHO CUCAMONGA	CA		04/09/2019	3.340	212,607		476				532,000	10/05/2018
100030884		CHARLOTTE	NC		04/09/2019	3.000	182,940		650				750,000	01/14/2025
100030887		LOS ANGELES	CA		04/09/2019	4.125	236,677		345				593,750	10/19/2017
100030890		GARDEN CITY	NY		04/09/2019	4.460	339,240		415				655,500	07/31/2018
100030891		PLEASANT HILL	CA		04/09/2019	3.125	292,884		2,503				845,500	07/31/2018
100030893		ORLANDO	FL		04/09/2019	5.000	187,049		(941)				402,800	03/02/2018
100030894		CRESCENT CITY	CA		04/09/2019	3.875	103,059		319				232,750	10/05/2018
100030897		RIVERVIEW	FL		04/09/2019	4.125	138,205		180				364,800	07/31/2018
100030899		SEATTLE	WA		04/09/2019	4.500	181,212		(322)				598,500	10/05/2018
100030901		TAHOE VISTA	CA		04/09/2019	3.375	194,239		722				641,250	10/06/2018
100030902		WHITTIER	CA		04/09/2019	3.500	189,641		523				474,050	10/05/2018
100030903		OZONE PARK	NY		04/09/2019	4.974	425,140		380				603,250	09/24/2017
100030905		WHITTIER	CA		04/09/2019	4.000	283,669		433				517,750	05/10/2018
100030906		CARSON	CA		04/09/2019	3.875	185,476		427				456,000	08/02/2018
100030907		SANTA CLARA	CA		04/09/2019	2.875	308,986		1,064				747,650	10/06/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030908		SALINAS	CA		04/09/2019	4.500	301,612		(748)				398,050	08/21/2018
100030910		KINGS POINT	NY		04/09/2019	4.000	596,079		962				1,900,000	01/08/2024
100030911		FORT LAUDERDALE	FL		04/09/2019	2.000	58,076		834				900,000	01/19/2025
100030913		SAN JOSE	CA		04/09/2019	3.000	265,462		818				660,250	03/06/2018
100030914		SYLMAR	CA		04/09/2019	3.500	146,415		453				451,250	10/05/2018
100030916		LOS ANGELES	CA		04/09/2019	3.125	162,186		529				522,500	10/16/2017
100030922		LOS ANGELES	CA		04/09/2019	4.375	127,898		604				399,000	10/05/2018
100030923		OAKLAND	CA		04/09/2019	3.875	152,002		829				592,135	07/31/2018
100030924		LA PUENTE	CA		04/09/2019	3.125	152,435		392				432,250	10/05/2018
100030926		NEW YORK	NY		04/09/2019	5.875	356,551		(55)				1,308,625	10/06/2018
100030927		OAKLAND	CA		04/09/2019	3.500	196,468		439				665,000	10/06/2018
100030928		SANTA MONICA	CA		04/09/2019	3.125	310,388		468				1,540,000	10/24/2023
100030931		GLEN ARM	MD		04/09/2019	3.625	145,479		424				522,500	06/12/2018
100030933		SAN MARCOS	CA		04/09/2019	3.125	46,960		333				517,750	05/08/2018
100030935		LOS ANGELES	CA		04/09/2019	3.125	155,993		560				323,000	10/05/2018
100030938		LOS ANGELES	CA		04/09/2019	7.242	386,686		(17)				845,500	08/21/2018
100030940		LOS ANGELES	CA		04/09/2019	5.000	366,658		164				1,700,000	06/02/2024
100030941		PORTLAND	OR		04/09/2019	4.500	137,108		50				426,550	10/06/2018
100030944		HERNANDO	FL		04/09/2019	3.625	253,462		755				719,000	03/06/2021
100030945		MIAMI	FL		03/29/2019	6.500	149,838		(196)				127,000	12/08/2018
100030949		MIRA LOMA	CA		03/29/2019	3.000	317,219		954				475,000	12/07/2018
100030950		LOS ANGELES	CA		03/29/2019	4.250	197,748		297				330,000	12/08/2018
100030951		JACKSONVILLE	FL		03/29/2019	4.250	160,678		745				271,900	12/07/2018
100030956		TULARE	CA		03/29/2019	3.500	138,552		300				195,000	12/07/2018
100030958		ARMONA	CA		03/29/2019	4.125	98,244		399				194,000	12/07/2018
100030960		NAPLES	FL		03/29/2019	6.500	196,614		(164)				215,000	12/07/2018
100030961		SAN BERNARDINO	CA		03/29/2019	3.250	218,129		672				303,000	12/08/2018
100030962		LODI	CA		03/29/2019	3.875	329,415		390				465,000	12/10/2018
100030969		FRESNO	CA		03/29/2019	3.375	139,104		373				200,000	12/09/2018
100030970		TRACY	CA		03/29/2019	4.250	207,046		351				420,000	12/08/2018
100030972		CHESAPEAKE	VA		03/29/2019	3.500	177,669		547				227,700	12/10/2018
100030973		PORT HUENEME	CA		03/29/2019	4.250	262,296		346				445,000	12/08/2018
100030974		CUTLER BAY	FL		03/29/2019	3.625	236,368		725				299,000	12/08/2018
100030976		MATTESON	IL		03/29/2019	4.375	165,620		9				205,000	08/31/2021
100030978		FRESNO	CA		03/29/2019	4.000	147,222		202				240,000	12/07/2018
100030979		DISTRICT HEIGHTS	MD		03/29/2019	4.000	172,298		623				240,000	12/08/2018
100030981		SALIDA	CA		03/29/2019	4.250	166,120		93				270,000	12/08/2018
100030983		SAINT CHARLES	IL		03/29/2019	3.875	219,789		497				265,000	12/08/2018
100030986		BUELLTON	CA		03/29/2019	3.375	430,566		935				485,000	12/09/2018
100030988		MORENO VALLEY	CA		03/29/2019	3.000	296,339		114				647,500	02/25/2025
100030989		LENNOX	CA		03/29/2019	3.500	338,205		(23)				640,000	06/25/2025
100030990		OCEANSIDE	CA		03/29/2019	3.625	373,066		516				490,000	12/08/2018
100030992		CLINTON	MD		03/29/2019	3.000	213,427		814				294,500	12/07/2018
100030993		HAMILTON TWP	NJ		03/29/2019	3.640	112,918		641				190,000	09/10/2021
100030996		BRICK TOWNSHIP	NJ		03/29/2019	3.875	277,779		869				450,000	09/03/2021
100030997		LAUDERDALE LAKES	FL		03/29/2019	4.270	55,208		205				66,500	12/10/2018
100030998		FARMINGTON	CT		03/29/2019	4.000	351,426		1,337				435,000	12/09/2018
100031038		FAIRFIELD	CA		03/29/2019	4.750	257,943		(20)				425,620	12/08/2018
100031039		CORONA	CA		03/29/2019	3.500	207,030		398				370,000	12/08/2018
100031041		LIGHTHOUSE POINT	FL		03/29/2019	4.030	358,365		610				570,000	12/08/2018
100031042		COCONUT CREEK	FL		03/29/2019	5.140	240,521		46				330,000	12/10/2018
100031044		DES PLAINES	IL		03/29/2019	4.125	256,853		289				315,000	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031051		TEWKSBURY	NJ		03/29/2019	3.875	300,221		762				341,320	12/08/2018
100031053		HESPERIA	CA		03/29/2019	4.750	157,477		(32)				390,000	07/30/2025
100031054		BANNING	CA		03/29/2019	3.250	170,354		403				330,000	12/08/2018
100031055		BAKERSFIELD	CA		03/29/2019	6.375	150,087		148				187,000	12/09/2018
100031056		LAUDERHILL	FL		03/29/2019	3.875	273,748		612				410,000	12/08/2018
100031057		SANTA MARIA	CA		03/29/2019	4.419	296,848		144				445,000	12/08/2018
100031058		WEST BABYLON	NY		03/29/2019	4.125	275,233		868				411,400	12/08/2018
100031060		FAIRFIELD	CA		03/29/2019	3.625	313,327		792				725,000	11/22/2021
100031061		SANTA ANA	CA		03/29/2019	3.625	511,266		1,169				725,000	12/09/2018
100031062		SACRAMENTO	CA		03/29/2019	3.625	272,936		587				410,000	12/08/2018
100031065		TAMPA	FL		03/29/2019	6.500	93,205		(120)				87,875	12/08/2018
100031067		CHULA VISTA	CA		03/29/2019	3.875	450,045		533				591,000	12/07/2018
100031068		LAKELAND	FL		03/29/2019	6.375	105,890		36				150,000	12/07/2018
100031069		ELK GROVE	CA		03/29/2019	4.125	388,157		2,016				675,000	12/09/2018
100031070		FONTANA	CA		03/29/2019	2.500	267,849		1,573				450,000	12/09/2018
100031071		SILVER SPRING	MD		03/29/2019	3.750	293,551		729				424,000	12/07/2018
100031072		DINUBA	CA		03/29/2019	4.000	133,492		(103)				194,500	12/08/2018
100031073		SACRAMENTO	CA		03/29/2019	3.750	143,888		272				225,000	12/07/2018
100031078		LAKE WORTH	FL		03/29/2019	6.151	375,907		(266)				400,000	12/07/2018
100031079		ORANGEVALE	CA		03/29/2019	3.500	180,194		374				280,000	12/09/2018
100031080		PEMBROKE PINES	FL		03/29/2019	4.875	137,392		28				219,000	12/07/2018
100031083		MARGATE	FL		03/29/2019	3.370	149,365		714				291,000	12/08/2018
100031084		MORENO VALLEY	CA		03/29/2019	4.000	299,465		673				409,605	12/10/2018
100031086		MANTECA	CA		03/29/2019	4.125	309,673		611				465,000	12/09/2018
100031087		PHILADELPHIA	PA		03/29/2019	3.500	224,444		733				260,000	12/10/2018
100031089		CHICAGO	IL		03/29/2019	4.125	84,189		832				66,500	12/09/2018
100031091		CHICAGO	IL		03/29/2019	5.000	34,630		(1,209)				122,000	12/09/2018
100031093		CHICAGO	IL		03/29/2019	5.870	130,311		(201)				102,000	12/10/2018
100031094		NAPLES	FL		03/29/2019	4.950	360,574		152				410,000	12/09/2018
100031096		ALTAMONTE SPRINGS	FL		03/29/2019	4.875	100,730		(36)				145,000	12/08/2018
100031098		COLTON	CA		03/29/2019	4.250	139,223		168				245,000	12/08/2018
100031100		SANTA ANA	CA		03/29/2019	3.125	307,890		937				420,000	12/10/2018
100031101		SALIDA	CA		03/29/2019	4.125	213,914		(215)				310,000	12/08/2018
100031102		BOCA RATON	FL		03/29/2019	3.500	152,508		506				275,000	12/07/2018
100031104		NORTH MASSAPEQUA	NY		03/29/2019	4.262	290,504		(281)				410,000	12/09/2018
100031105		PEMBROKE PINES	FL		03/29/2019	3.500	292,738		490				495,000	12/07/2018
100031107		BRENTWOOD	CA		03/29/2019	5.080	285,544		(642)				455,000	12/10/2018
100031108		SACRAMENTO	CA		03/29/2019	3.000	244,676		888				425,000	12/08/2018
100031111		SANTA MARIA	CA		03/29/2019	4.250	292,491		291				340,000	12/08/2018
100031112		WESLEY CHAPEL	FL		03/29/2019	3.000	223,953		444				560,000	12/28/2023
100031114		SACRAMENTO	CA		03/29/2019	3.250	258,122		556				375,000	12/08/2018
100031115		FAIRFIELD	CA		03/29/2019	3.375	252,777		469				368,000	12/08/2018
100031118		PALM COAST	FL		03/29/2019	3.875	128,812		427				242,000	12/07/2018
100031119		LAS VEGAS	NV		03/29/2019	4.750	111,693		139				210,000	12/10/2018
100031120		PEORIA	AZ		03/29/2019	3.875	104,007		207				165,000	12/07/2018
100031122		HAMPTON TWP	NJ		03/29/2019	4.125	43,652		401				228,000	12/10/2018
100031127		PARKLAND	FL		03/29/2019	4.375	488,867		(206)				675,000	12/07/2018
100031128		SILVER SPRING	MD		03/29/2019	4.125	247,886		253				439,000	12/07/2018
100031130		SIMI VALLEY	CA		03/29/2019	3.250	284,213		631				495,000	12/10/2018
100031131		TAMPA	FL		03/29/2019	3.375	238,462		1,173				430,000	12/09/2018
100031132		TUCSON	AZ		03/29/2019	3.000	55,188		370				120,000	12/07/2018
100031135		MERCED	CA		03/29/2019	3.625	399,894		529				569,900	12/11/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031137		ATLANTIC BEACH	FL		03/29/2019	3.750	256,454		239				331,000	12/08/2018
100031138		SAN DIEGO	CA		03/29/2019	3.375	315,032		636				460,000	12/07/2018
100031143		SHAFTER	CA		03/29/2019	3.125	124,788		335				214,000	12/08/2018
100031146		FRANKFORT	IL		03/29/2019	3.750	226,703		(40)				340,000	12/08/2018
100031148		FOLSOM	CA		03/29/2019	3.000	261,012		781				460,000	12/09/2018
100031151		NAPLES	FL		03/29/2019	3.625	148,357		949				250,000	04/04/2018
100031154		BRICK	NJ		03/29/2019	4.125	499,872		1,277				518,640	12/08/2018
100031156		FONTANA	CA		03/29/2019	3.000	196,117		499				335,000	12/07/2018
100031159		FAIRFIELD	CA		03/29/2019	5.125	234,235		(247)				332,000	12/12/2018
100031160		APPLE VALLEY	CA		03/29/2019	4.250	123,035		179				189,000	12/07/2018
100031161		CLOVIS	CA		03/29/2019	3.375	157,143		442				275,000	12/07/2018
100031165		STOCKTON	CA		03/29/2019	3.625	193,709		7				255,000	12/10/2018
100031167		STOCKTON	CA		03/29/2019	3.750	233,396		399				353,000	12/09/2018
100031168		MIAMI	FL		03/29/2019	3.625	283,524		984				432,400	12/07/2018
100031169		MARKHAM	IL		03/29/2019	3.875	85,047		596				150,000	11/26/2021
100031170		PALM BAY	FL		03/29/2019	5.760	99,538		(91)				163,000	12/07/2018
100031171		MIAMI	FL		03/29/2019	4.125	269,753		49				385,000	12/08/2018
100031172		STOCKTON	CA		03/29/2019	6.500	188,743		(180)				219,000	12/09/2018
100031177		BRADENTON	FL		03/29/2019	4.130	41,763		128				67,925	12/09/2018
100031178		HESPERIA	CA		03/29/2019	4.400	243,162		237				305,000	12/07/2018
100031180		DELRAY BEACH	FL		03/29/2019	3.750	112,182		304				200,000	12/07/2018
100031181		NAPLES	FL		03/29/2019	4.250	180,165		(279)				265,000	12/09/2018
100031182		LAS VEGAS	NV		03/29/2019	4.750	118,944		(5)				155,000	12/07/2018
100031183		FRANKLIN TOWNSHIP	NJ		03/29/2019	3.750	150,642		587				200,000	12/07/2018
100031186		MORENO VALLEY	CA		03/29/2019	3.500	162,083		295				266,000	12/08/2018
100031187		LARGO	FL		03/29/2019	3.610	99,791		263				155,000	12/07/2018
100031188		MODESTO	CA		03/29/2019	3.875	252,149		404				390,000	12/10/2018
100031190		ORLANDO	FL		03/29/2019	5.000	142,167		(57)				236,000	12/08/2018
100031191		LOS ANGELES	CA		03/29/2019	3.750	278,903		276				350,000	12/08/2018
100031192		BAKERSFIELD	CA		03/29/2019	6.400	166,065		(450)				111,900	12/08/2018
100031193		LIVINGSTON	CA		03/29/2019	3.750	120,048		249				200,000	03/29/2018
100031194		ROSEVILLE	CA		03/29/2019	6.125	212,109		(141)				333,000	12/07/2018
100031195		COVINA	CA		03/29/2019	3.000	287,590		907				620,000	12/07/2018
100031198		DEERFIELD BEACH	FL		03/29/2019	3.750	153,703		373				290,000	12/07/2018
100031199		PLAINFIELD	IL		03/29/2019	4.769	141,788		156				215,000	12/08/2018
100031201		PALM SPRINGS	FL		03/29/2019	4.625	5,458		(158)				138,000	12/08/2018
100031202		DAVIE	FL		03/29/2019	4.090	147,792		171				290,000	12/09/2018
100031203		CORONA	CA		03/29/2019	4.250	293,193		158				442,940	12/07/2018
100031204		FRESNO	CA		03/29/2019	6.500	92,224		(152)				68,400	12/12/2018
100031205		SAN DIEGO	CA		03/29/2019	4.125	300,328		195				445,000	12/07/2018
100031210		LOS ANGELES	CA		03/29/2019	3.125	327,078		1,019				480,000	12/08/2018
100031211		DEERFIELD BEACH	FL		03/29/2019	7.080	52,275		(115)				85,000	06/07/2021
100031212		PATTERSON	CA		03/29/2019	6.500	146,424		(219)				131,000	12/09/2018
100031213		LOXAHATCHEE	FL		03/29/2019	6.000	220,039		162				315,000	12/08/2018
100031220		CRANSTON	RI		03/29/2019	3.875	106,874		385				210,000	12/07/2018
100031221		WESTON	FL		03/29/2019	3.000	94,677		398				207,000	12/07/2018
100031222		APPLE VALLEY	CA		03/29/2019	4.125	150,888		236				265,000	12/07/2018
100031224		CORONA	CA		03/29/2019	3.000	276,888		706				400,000	12/07/2018
100031226		DELANO	CA		03/29/2019	3.375	116,925		326				241,000	12/08/2018
100031227		MERCED	CA		03/29/2019	4.375	348,451		300				509,900	12/08/2018
100031229		LOS ANGELES	CA		03/29/2019	3.125	363,859		985				518,000	12/08/2018
100031233		FORT WASHINGTON	MD		03/29/2019	4.250	307,773		285				454,000	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031234		YARDLEY	PA		03/29/2019	3.875	302,169		778				460,000	12/09/2018
100031235		APOPKA	FL		03/29/2019	3.250	162,002		504				275,000	12/07/2018
100031236		SALINAS	CA		03/29/2019	3.375	283,328		645				496,000	12/07/2018
100031237		MAHWAH	NJ		03/29/2019	3.875	434,926		115				740,000	11/18/2022
100031238		DANIA	FL		03/29/2019	5.875	157,121		242				230,000	09/14/2018
100031239		MARLBORO	NJ		03/29/2019	3.625	243,013		756				390,000	12/07/2018
100031240		REDDING	CA		03/29/2019	4.125	306,699		787				422,500	12/11/2018
100031246		ANTELOPE	CA		03/29/2019	4.125	243,802		261				395,000	12/09/2018
100031247		WINTER GARDEN	FL		03/29/2019	3.375	62,893		272				92,948	12/08/2018
100031248		MADERA	CA		03/29/2019	3.875	137,192		174				250,000	12/07/2018
100031249		RANCHO SANTA MARGARI	CA		03/29/2019	4.250	128,471		(3,353)				718,900	12/08/2018
100031250		SACRAMENTO	CA		03/29/2019	3.625	163,270		218				295,000	12/07/2018
100031254		GONZALES	CA		03/29/2019	4.000	318,502		485				460,000	12/07/2018
100031257		ESCONDIDO	CA		03/29/2019	3.875	429,578		494				700,000	12/08/2018
100031259		CARSON	CA		03/29/2019	5.875	368,622		1,409				539,640	12/07/2018
100031260		FRESNO	CA		03/29/2019	3.750	110,589		226				180,000	12/07/2018
100031261		YUBA CITY	CA		03/29/2019	3.875	160,457		389				300,000	12/09/2018
100031263		HESPERIA	CA		03/29/2019	4.125	194,766		362				299,000	12/07/2018
100031264		LAKE FOREST	CA		03/29/2019	3.250	361,302		768				636,900	12/10/2018
100031267		FONTANA	CA		03/29/2019	3.375	138,093		581				240,000	12/10/2018
100031268		ELK GROVE	CA		03/29/2019	5.500	279,088		(152)				425,000	12/09/2018
100031269		RAMONA	CA		03/29/2019	3.000	226,321		773				499,000	12/07/2018
100031271		MANVILLE	NJ		03/29/2019	3.875	147,161		482				215,000	12/10/2018
100031272		PEMBROKE PINES	FL		03/29/2019	4.050	205,358		320				350,000	12/07/2018
100031275		RENO	NV		03/29/2019	3.750	127,061		244				198,000	12/09/2018
100031276		DISTRICT HEIGHTS	MD		03/29/2019	4.625	230,515		(368)				315,000	12/07/2018
100031277		SUNRISE	FL		03/29/2019	6.500	114,504		(135)				133,000	12/08/2018
100031278		MIAMI	FL		03/29/2019	3.375	221,893		424				340,000	12/07/2018
100031281		BAKERSFIELD	CA		03/29/2019	4.000	106,643		197				179,500	12/07/2018
100031283		GONZALES	CA		03/29/2019	4.000	175,349		395				305,000	12/08/2018
100031284		NORTHBROOK	IL		03/29/2019	4.500	494,375		358				595,000	12/07/2018
100031285		CORNING	CA		03/29/2019	6.375	112,317		13				140,000	12/07/2018
100031286		INDIALANTIC	FL		03/29/2019	4.500	126,935		62				207,700	12/07/2018
100031287		CLEARLAKE	CA		03/29/2019	4.250	67,976		90				124,900	09/16/2018
100031292		FREDERICK	MD		03/29/2019	3.750	234,404		446				425,000	12/07/2018
100031293		REDDING	CA		03/29/2019	3.375	111,385		(128)				325,000	12/11/2018
100031294		POMONA	CA		03/29/2019	3.250	243,289		160				654,000	04/08/2025
100031296		SALINAS	CA		03/29/2019	3.500	428,007		577				549,000	12/09/2018
100031299		CHULA VISTA	CA		03/29/2019	3.347	270,010		535				475,000	12/07/2018
100031300		NOGALES	AZ		03/29/2019	4.000	146,509		266				185,000	12/09/2018
100031301		CHICAGO	IL		03/29/2019	4.625	156,894		478				235,000	12/08/2018
100031303		JUPITER	FL		03/29/2019	3.875	127,557		452				255,000	12/07/2018
100031304		PITTSBURG	CA		03/29/2019	3.125	253,643		667				439,000	12/09/2018
100031305		SUNRISE	FL		03/29/2019	3.750	174,340		193				324,000	12/09/2018
100031306		PALMDALE	CA		03/29/2019	3.125	174,188		462				270,000	12/09/2018
100031307		EDGEWATER	MD		03/29/2019	4.000	155,939		302				240,000	12/08/2018
100031308		CONCORD	CA		03/29/2019	3.750	219,706		474				390,000	12/10/2018
100031313		SALINAS	CA		03/29/2019	3.625	284,465		677				455,000	12/08/2018
100031316		NORTH MIAMI BEACH	FL		03/29/2019	4.500	47,954		590				275,000	12/09/2018
100031317		ELIZABETH	NJ		03/29/2019	3.375	165,896		520				190,000	03/29/2018
100031319		NEWBURY PARK	CA		03/29/2019	4.125	239,576		236				470,000	12/09/2018
100031320		VENICE	FL		03/29/2019	6.500	162,280		(210)				170,000	12/08/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031322		ANTIOCH	CA		03/29/2019	3.500	245,043		502				419,000	12/08/2018
100031323		YUCAIPA	CA		03/29/2019	4.000	335,438		372				430,000	12/07/2018
100031326		MURRIETA	CA		03/29/2019	3.125	210,293		505				399,000	12/07/2018
100031328		RIVERSIDE	CA		03/29/2019	3.625	190,433		444				395,000	12/07/2018
100031330		OAKLEY	CA		03/29/2019	3.125	273,348		743				440,000	12/08/2018
100031331		FAIRFIELD	CA		03/29/2019	3.125	186,491		472				340,500	12/08/2018
100031333		FONTANA	CA		03/29/2019	4.250	211,974		155				315,000	12/07/2018
100031335		ORLANDO	FL		03/29/2019	3.500	111,643		817				250,000	05/27/2021
100031336		MESA	AZ		03/29/2019	4.625	197,505		20				305,000	12/08/2018
100031340		CHINO HILLS	CA		03/29/2019	3.250	411,084		787				880,000	12/07/2018
100031341		ELGIN	IL		03/29/2019	3.500	93,221		263				175,000	12/08/2018
100031342		FRESNO	CA		03/29/2019	3.375	84,489		249				109,000	12/07/2018
100031345		SACRAMENTO	CA		03/29/2019	3.875	116,941		376				160,000	12/09/2018
100031347		BAKERSFIELD	CA		03/29/2019	4.875	125,312		(138)				175,000	12/08/2018
100031348		AURORA	IL		03/29/2019	3.750	55,500		286				132,000	12/07/2018
100031351		LONG BEACH	CA		03/29/2019	3.000	325,958		856				459,000	12/08/2018
100031352		BAKERSFIELD	CA		03/29/2019	6.500	92,269		(259)				71,250	12/10/2018
100031353		SEMINOLE	FL		03/29/2019	4.190	69,201		145				170,000	12/08/2018
100031354		WYANDANCH	NY		03/29/2019	3.375	215,882		1,112				350,000	12/09/2018
100031358		SPRING HILL	FL		03/29/2019	2.000	118,876		531				205,000	12/10/2018
100031359		MAITLAND	FL		03/29/2019	4.375	167,791		101				248,000	12/07/2018
100031361		STOCKTON	CA		03/29/2019	3.000	156,661		581				330,000	12/08/2018
100031362		STOCKTON	CA		03/29/2019	4.250	168,510		116				260,000	12/07/2018
100031364		PHOENIX	AZ		03/29/2019	4.125	105,248		197				270,000	12/07/2018
100031365		NEWBURY PARK	CA		03/29/2019	4.000	157,853		329				260,000	12/09/2018
100031366		BENICIA	CA		03/29/2019	3.250	335,676		783				779,000	12/11/2018
100031367		OAKLAND PARK	FL		03/29/2019	3.500	255,175		425				467,000	09/14/2018
100031368		TURLOCK	CA		03/29/2019	3.875	277,240		320				470,000	12/08/2018
100031371		MORENO VALLEY	CA		03/29/2019	3.380	169,068		366				325,900	12/11/2018
100031375		MIRAMAR	FL		03/29/2019	3.625	142,744		244				225,000	12/08/2018
100031378		SACRAMENTO	CA		03/29/2019	4.400	154,281		177				289,000	12/08/2018
100031381		MODESTO	CA		03/29/2019	3.000	200,535		556				310,000	12/10/2018
100031382		OCEANSIDE	CA		03/29/2019	3.375	318,053		984				530,000	12/08/2018
100031383		KISSIMMEE	FL		03/29/2019	4.000	270,356		462				352,000	12/10/2018
100031386		HIGHLAND	CA		03/29/2019	4.641	158,861		35				195,000	12/07/2018
100031387		LONG BEACH	CA		03/29/2019	4.950	251,026		14				402,000	12/08/2018
100031388		LINCOLN	CA		03/29/2019	3.500	209,557		339				345,000	12/08/2018
100031389		FRESNO	CA		03/29/2019	3.500	90,298		194				158,000	12/07/2018
100031391		GLENDALE HEIGHTS	IL		03/29/2019	4.500	135,936		176				167,000	12/07/2018
100031392		RIALTO	CA		03/29/2019	4.125	231,869		1,071				383,000	12/08/2018
100031393		NORWALK	CA		03/29/2019	3.250	244,931		1,096				500,000	12/08/2018
100031394		LA JOLLA	CA		03/29/2019	5.156	413,288		(977)				740,000	12/09/2018
100031397		BAKERSFIELD	CA		03/29/2019	3.250	69,252		286				115,000	12/08/2018
100031398		VALLEJO	CA		03/29/2019	2.125	197,983		949				405,000	12/08/2018
100031399		FONTANA	CA		03/29/2019	3.000	175,065		534				360,000	12/09/2018
100031400		LAUDERHILL	FL		03/29/2019	6.100	74,244		(88)				76,000	12/07/2018
100031402		MORENO VALLEY	CA		03/29/2019	0.010	117,803		1,285				270,000	03/29/2018
100031403		ANDERSON	CA		03/29/2019	3.750	126,152		(26)				178,750	12/10/2018
100031404		FRESNO	CA		03/29/2019	2.000	92,868		446				165,000	12/07/2018
100031405		HERCULES	CA		03/29/2019	4.265	413,640		295				575,000	12/08/2018
100031408		NORTH BRUNSWICK	NJ		03/29/2019	4.250	201,252		251				310,000	12/07/2018
100031410		PALM BAY	FL		03/29/2019	3.910	76,100		175				146,922	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031411		INDIO	CA		03/29/2019	3.625	134,256		436				215,300	12/09/2018
100031413		STOCKTON	CA		03/29/2019	6.000	141,700		228				378,000	05/16/2024
100031418		HUNTINGTON STATION	NY		03/29/2019	4.125	205,061		413				340,000	12/09/2018
100031421		BAKERSFIELD	CA		03/29/2019	4.375	147,635		312				250,000	12/08/2018
100031423		DAVIE	FL		03/29/2019	4.125	160,117		157				335,000	12/08/2018
100031424		ORLANDO	FL		03/29/2019	4.000	129,852		164				262,000	12/11/2018
100031425		VAN NUYS	CA		03/29/2019	3.000	307,522		891				712,500	12/09/2018
100031428		VACAVILLE	CA		03/29/2019	3.125	188,596		1,393				585,000	02/17/2022
100031429		STOCKTON	CA		03/29/2019	6.500	185,302		(237)				180,000	12/08/2018
100031433		LA QUINTA	CA		03/29/2019	4.375	242,992		280				399,000	12/08/2018
100031435		CARSON	CA		03/29/2019	4.125	355,598		621				609,000	12/08/2018
100031436		STOCKTON	CA		03/29/2019	3.625	155,683		460				239,000	12/09/2018
100031438		NORTH BERGEN	NJ		03/29/2019	3.625	215,021		510				300,000	12/10/2018
100031439		FRESNO	CA		03/29/2019	4.125	85,820		354				205,000	12/09/2018
100031440		MORENO VALLEY	CA		03/29/2019	3.750	139,688		226				260,000	12/07/2018
100031441		FONTANA	CA		03/29/2019	3.500	208,270		438				400,000	12/08/2018
100031442		FAIRFIELD	CA		03/29/2019	5.250	259,283		(76)				379,000	12/08/2018
100031445		MC FARLAND	CA		03/29/2019	2.000	34,600		521				134,000	12/11/2018
100031447		REDLANDS	CA		03/29/2019	3.500	192,831		409				359,900	12/10/2018
100031448		BALDWIN PARK	CA		03/29/2019	3.625	231,611		365				540,000	12/08/2018
100031451		FAIRFIELD	CA		03/29/2019	3.625	213,865		440				332,000	12/08/2018
100031452		ANTIOCH	CA		03/29/2019	3.250	357,354		784				560,000	12/10/2018
100031453		LAUDERHILL	FL		03/29/2019	2.000	115,077		549				235,000	12/10/2018
100031454		LAKE WORTH	FL		03/29/2019	3.750	74,881		157				125,000	12/13/2018
100031455		FAIRFIELD	CA		03/29/2019	3.000	202,086		613				379,000	12/12/2018
100031457		SANTA BARBARA	CA		03/29/2019	4.250	474,112		317				835,000	12/08/2018
100031459		INDIO	CA		03/29/2019	4.875	185,426		(528)				280,000	12/08/2018
100031460		DUMONT	NJ		03/29/2019	4.875	276,771		362				450,000	09/15/2018
100031461		VISTA	CA		03/29/2019	4.375	298,626		194				505,000	12/09/2018
100031462		BAKERSFIELD	CA		03/29/2019	4.375	77,127		122				145,000	09/14/2018
100031465		VICTORVILLE	CA		03/29/2019	3.500	112,599		839				212,000	12/07/2018
100031466		BALDWIN PARK	CA		03/29/2019	3.875	223,940		385				429,000	12/08/2018
100031468		EL MONTE	CA		03/29/2019	3.875	280,082		423				470,000	12/07/2018
100031472		SACRAMENTO	CA		03/29/2019	3.625	113,655		188				170,000	03/30/2018
100031475		CHINO	CA		03/29/2019	4.375	345,184		156				595,000	12/08/2018
100031477		CHICAGO	IL		03/29/2019	3.750	131,205		347				157,000	12/10/2018
100031479		LANCASTER	CA		03/29/2019	3.000	182,485		524				325,000	12/09/2018
100031480		PALMDALE	CA		03/29/2019	4.000	169,241		442				296,000	12/09/2018
100031485		NORTH MIAMI BEACH	FL		03/29/2019	4.280	52,435		339				52,250	12/08/2018
100031486		IRVINE	CA		03/29/2019	3.500	442,263		784				1,007,000	12/07/2018
100031487		RICHMOND	CA		03/29/2019	4.250	290,277		439				680,000	12/10/2018
100031488		SOUTH GATE	CA		03/29/2019	3.875	274,940		339				440,000	12/08/2018
100031490		SANTA ANA	CA		03/29/2019	3.450	283,094		297				480,000	12/07/2018
100031491		OAKLAND	CA		03/29/2019	4.250	348,740		578				830,000	12/07/2018
100031493		TAMPA	FL		03/29/2019	4.490	184,622		121				390,000	12/08/2018
100031494		MODESTO	CA		03/29/2019	4.250	51,211		125				192,000	12/11/2018
100031498		PORTERVILLE	CA		03/29/2019	4.450	100,317		313				165,000	12/10/2018
100031502		FRESNO	CA		03/29/2019	3.500	85,732		562				140,000	12/11/2018
100031503		NAPLES	FL		03/29/2019	4.375	279,096		(319)				363,000	12/07/2018
100031505		SAN JUAN CAPISTRANO	CA		03/29/2019	3.625	351,727		446				590,900	12/10/2018
100031506		STATEN ISLAND	NY		03/29/2019	3.525	385,517		1,492				460,000	12/08/2018
100031507		SACRAMENTO	CA		03/29/2019	4.125	256,932		(178)				475,000	12/08/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031508		NORTH HIGHLANDS	CA		03/29/2019	3.375	124,648		362				230,000	12/07/2018
100031511		DUBLIN	CA		03/29/2019	3.125	314,766		797				650,000	12/08/2018
100031513		MORENO VALLEY	CA		03/29/2019	4.625	226,654		(58)				385,900	12/11/2018
100031514		RICHMOND	CA		03/29/2019	4.380	248,389		164				509,000	12/09/2018
100031516		STATEN ISLAND	NY		03/29/2019	4.000	270,487		1,133				440,000	12/08/2018
100031517		CATHEDRAL CITY	CA		03/29/2019	3.750	165,188		254				240,000	12/07/2018
100031518		POMONA	CA		03/29/2019	6.500	236,827		(154)				315,000	09/17/2018
100031519		SOMERSET	NJ		03/29/2019	3.375	106,966		503				210,000	12/07/2018
100031520		VISTA	CA		03/29/2019	4.125	391,326		240				529,100	12/07/2018
100031522		OAK PARK	IL		03/29/2019	3.625	47,198		273				103,000	12/08/2018
100031523		MIRAMAR	FL		03/29/2019	3.500	267,916		611				540,000	12/08/2018
100031524		LOMPOC	CA		03/29/2019	5.250	285,561		(110)				579,000	07/29/2022
100031526		DANA POINT	CA		03/29/2019	4.125	294,459		302				616,900	12/09/2018
100031527		PHOENIX	AZ		03/29/2019	2.000	57,258		418				141,000	12/08/2018
100031530		HIGHLAND	CA		03/29/2019	3.000	270,832		601				520,000	12/07/2018
100031534		MIRAMAR	FL		03/29/2019	3.965	160,149		205				293,000	12/07/2018
100031536		ROSEVILLE	CA		03/29/2019	3.000	162,914		564				275,000	12/07/2018
100031538		TURLOCK	CA		03/29/2019	6.000	181,981		411				247,000	12/07/2018
100031540		STREAMWOOD	IL		03/29/2019	4.750	89,582		144				165,000	12/08/2018
100031541		MIAMI	FL		03/29/2019	3.625	140,774		698				274,000	03/29/2018
100031542		SALIDA	CA		03/29/2019	3.000	158,207		452				310,000	12/08/2018
100031544		WOODLAND HILLS	CA		03/29/2019	4.250	363,871		410				740,000	12/07/2018
100031545		VALLEY CENTER	CA		03/29/2019	3.750	297,453		317				410,000	12/09/2018
100031547		CHICO	CA		03/29/2019	4.625	98,624		(313)				122,500	12/08/2018
100031548		PETALUMA	CA		03/29/2019	2.850	403,527		988				650,500	12/10/2018
100031549		NAPA	CA		03/29/2019	3.500	307,062		589				645,000	03/20/2023
100031550		RIVERSIDE	CA		03/29/2019	3.625	214,863		437				398,000	12/08/2018
100031553		CONGERS	NY		03/29/2019	4.350	147,155		201				335,800	12/12/2018
100031554		SANFORD	FL		03/29/2019	3.500	68,148		261				160,000	12/07/2018
100031557		PEMBROKE PINES	FL		03/29/2019	3.875	236,810		(215)				400,000	12/07/2018
100031558		REDDING	CA		03/29/2019	4.250	257,176		(21)				438,500	12/11/2018
100031561		LAS VEGAS	NV		03/29/2019	4.250	33,580		91				161,500	12/07/2018
100031562		VACAVILLE	CA		03/29/2019	3.250	393,511		916				635,000	12/09/2018
100031563		SAN DIEGO	CA		03/29/2019	3.250	281,379		741				433,000	12/07/2018
100031564		KISSIMMEE	FL		03/29/2019	3.000	81,716		276				152,000	12/07/2018
100031566		FALLBROOK	CA		03/29/2019	3.375	182,961		591				380,000	12/08/2018
100031567		SACRAMENTO	CA		03/29/2019	5.375	149,859		(213)				260,000	12/10/2018
100031568		ANAHEIM	CA		03/29/2019	4.250	275,447		37				515,000	12/08/2018
100031571		SALINAS	CA		03/29/2019	4.500	279,994		(699)				435,000	12/09/2018
100031572		MODESTO	CA		03/29/2019	4.199	118,864		114				250,000	12/08/2018
100031574		DUNEDIN	FL		03/29/2019	2.000	65,143		929				214,000	12/08/2018
100031575		PLEASANT HILL	CA		03/29/2019	3.400	310,566		336				740,000	09/03/2021
100031576		YUBA CITY	CA		03/29/2019	3.250	115,117		675				235,000	12/10/2018
100031578		ANTIOCH	CA		03/29/2019	3.000	262,547		682				469,000	12/08/2018
100031579		MOORPARK	CA		03/29/2019	4.375	184,105		123				505,000	12/08/2018
100031583		LAVEEN	AZ		03/29/2019	3.000	196,605		967				343,000	12/07/2018
100031584		SAN JOSE	CA		03/29/2019	4.200	369,072		417				775,000	12/09/2018
100031585		IRVINE	CA		03/29/2019	3.625	201,920		874				765,000	12/07/2018
100031586		HIALEAH	FL		03/29/2019	3.750	87,104		311				165,000	09/14/2018
100031587		SAN JOSE	CA		03/29/2019	3.125	484,548		1,215				725,000	12/08/2018
100031588		ROCKLIN	CA		03/29/2019	3.500	408,823		682				695,000	12/09/2018
100031590		MARINA	CA		03/29/2019	4.450	392,486		245				575,000	12/11/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031594		ALISO VIEJO	CA		03/29/2019	4.450	468,408		363				1,053,455	12/09/2018
100031595		SACRAMENTO	CA		03/29/2019	3.250	118,910		402				255,000	12/08/2018
100031596		BLYTHE	CA		03/29/2019	4.375	45,919		80				106,900	12/13/2018
100031597		PARRISH	FL		03/29/2019	3.000	152,262		569				276,000	12/07/2018
100031598		PALMDALE	CA		03/29/2019	3.000	166,089		467				299,000	12/07/2018
100031603		HAWTHORNE	CA		03/29/2019	3.125	215,872		457				475,900	12/07/2018
100031604		VAN NUYS	CA		03/29/2019	4.100	315,863		220				520,000	12/07/2018
100031605		POMONA	CA		03/29/2019	4.125	253,737		209				425,000	12/08/2018
100031606		LAKE FOREST	CA		03/29/2019	4.125	338,961		333				711,900	12/09/2018
100031607		WEST ORANGE	NJ		03/29/2019	4.125	157,800		364				335,000	12/08/2018
100031608		MORENO VALLEY	CA		03/29/2019	3.250	138,589		554				325,900	12/11/2018
100031610		PERRIS	CA		03/29/2019	3.125	209,932		503				349,900	12/08/2018
100031611		RANCHO CORDOVA	CA		03/29/2019	4.250	106,988		134				273,000	12/09/2018
100031612		RED BLUFF	CA		03/29/2019	3.750	143,601		286				250,000	12/07/2018
100031614		MANTECA	CA		03/29/2019	4.750	259,583		(174)				700,000	01/27/2025
100031616		AMITYVILLE	NY		03/29/2019	4.290	119,134		302				325,000	12/09/2018
100031618		ORLANDO	FL		03/29/2019	3.500	145,203		472				224,000	12/07/2018
100031619		COCONUT CREEK	FL		03/29/2019	3.950	31,025		116				55,100	12/08/2018
100031620		DELTONA	FL		03/29/2019	4.000	94,173		25				179,000	12/07/2018
100031621		LONG BEACH	CA		03/29/2019	3.375	229,551		507				460,000	12/08/2018
100031624		CHICAGO	IL		03/29/2019	4.375	117,763		115				225,000	09/01/2021
100031625		NORTH LAUDERDALE	FL		03/29/2019	4.375	79,484		91				135,000	12/08/2018
100031627		NORWALK	CA		03/29/2019	3.000	209,982		556				425,000	12/09/2018
100031628		VAN NUYS	CA		03/29/2019	4.125	217,245		375				415,000	02/07/2022
100031629		OAKLAND	CA		03/29/2019	3.000	307,408		1,044				700,000	12/09/2018
100031630		WOODLAND HILLS	CA		03/29/2019	4.375	362,027		204				685,000	12/09/2018
100031633		MIAMI	FL		03/29/2019	4.320	162,008		144				378,000	12/10/2018
100031634		SAINT CLOUD	FL		03/29/2019	3.875	87,279		179				186,500	12/08/2018
100031635		BRENTWOOD	CA		03/29/2019	4.450	215,187		115				420,000	12/11/2018
100031638		STOCKTON	CA		03/29/2019	3.625	175,380		341				300,000	12/07/2018
100031640		LAS VEGAS	NV		03/29/2019	3.630	60,805		232				165,000	12/08/2018
100031642		PITTSBURG	CA		03/29/2019	3.500	204,489		333				440,000	12/10/2018
100031643		FRESNO	CA		03/29/2019	6.000	116,815		96				191,002	12/09/2018
100031644		SAN JOSE	CA		03/29/2019	4.350	356,615		267				636,000	12/07/2018
100031646		ADELANTO	CA		03/29/2019	4.000	135,130		357				225,000	12/07/2018
100031647		LYNWOOD	CA		03/29/2019	3.375	165,990		371				347,800	12/07/2018
100031650		MIAMI	FL		03/29/2019	3.500	152,665		192				601,000	11/30/2022
100031652		RICHMOND	CA		03/29/2019	3.125	254,022		677				465,000	12/10/2018
100031654		NORTH PORT	FL		03/29/2019	4.000	199,096		(209)				375,000	12/10/2018
100031656		RANCHO CUCAMONGA	CA		03/29/2019	3.550	319,773		657				620,000	12/07/2018
100031658		CHULA VISTA	CA		03/29/2019	3.000	231,901		735				460,000	12/07/2018
100031661		LOMPOC	CA		03/29/2019	3.500	177,496		389				335,000	12/09/2018
100031662		HEMET	CA		03/29/2019	3.875	93,699		251				199,900	12/07/2018
100031663		FAIRFIELD	CA		03/29/2019	4.480	275,450		112				475,000	12/10/2018
100031668		HOLLISTER	CA		03/29/2019	5.375	368,826		(159)				500,000	12/10/2018
100031669		ORANGE	CA		03/29/2019	2.000	239,131		1,115				535,000	12/08/2018
100031670		OXNARD	CA		03/29/2019	3.875	183,119		293				349,000	12/08/2018
100031671		PALM COAST	FL		03/29/2019	3.750	195,725		(129)				332,000	12/09/2018
100031672		TAMPA	FL		03/29/2019	4.180	53,026		55				359,000	04/11/2025
100031673		PALMDALE	CA		03/29/2019	3.750	129,075		269				249,800	12/07/2018
100031678		PALM BAY	FL		03/29/2019	4.000	86,284		197				220,000	12/08/2018
100031682		EL CENTRO	CA		03/29/2019	5.875	113,346		11				140,000	12/09/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031683		PHOENIX	AZ		03/29/2019	3.750	69,956		215				182,000	12/08/2018
100031684		AMERICAN CANYON	CA		03/29/2019	3.500	342,389		675				619,000	12/09/2018
100031686		PORT ST LUCIE	FL		03/29/2019	4.250	100,541		103				219,000	12/11/2018
100031688		SANTA ROSA	CA		03/29/2019	3.000	486,753		1,138				750,000	12/08/2018
100031689		BAKERSFIELD	CA		03/29/2019	3.375	60,880		504				170,000	12/08/2018
100031692		FRESNO	CA		03/29/2019	3.375	101,516		289				160,000	12/11/2018
100031693		OCALA	FL		03/29/2019	4.220	53,325		333				125,000	12/07/2018
100031695		FORT LAUDERDALE	FL		03/29/2019	4.375	106,288		94				320,000	12/07/2018
100031698		VALLEJO	CA		03/29/2019	4.750	130,430		(30)				280,000	12/08/2018
100031699		VALLEJO	CA		03/29/2019	4.375	235,418		175				460,000	12/11/2018
100031700		NORTH PORT	FL		03/29/2019	4.310	116,855		192				258,000	12/07/2018
100031703		RIVERSIDE	CA		03/29/2019	3.375	211,244		455				450,000	12/07/2018
100031705		SACRAMENTO	CA		03/29/2019	3.125	107,749		527				260,000	12/07/2018
100031706		LAKE ELSINORE	CA		03/29/2019	4.375	25,512		70				291,000	12/07/2018
100031708		CONCORD	CA		03/29/2019	5.026	519,609		(328)				1,071,600	12/09/2018
100031710		SUN VALLEY	CA		03/29/2019	2.500	256,874		898				530,000	12/07/2018
100031711		CITRUS HEIGHTS	CA		03/29/2019	4.375	142,157		89				355,000	12/08/2018
100031715		GLENDALE	AZ		03/29/2019	4.250	261,295		173				510,000	12/07/2018
100031718		SAN FRANCISCO	CA		03/29/2019	3.000	389,982		950				799,000	12/10/2018
100031720		NORWALK	CA		03/29/2019	4.750	253,227		(586)				525,000	12/09/2018
100031722		CYPRESS	CA		03/29/2019	3.000	334,572		995				732,500	12/09/2018
100031724		TINLEY PARK	IL		03/29/2019	3.500	76,413		753				170,000	09/03/2021
100031725		CENTENNIAL	CO		03/29/2019	3.500	543,919		866				740,000	12/10/2018
100031728		SACRAMENTO	CA		03/29/2019	3.375	203,488		535				390,000	12/07/2018
100031729		MODESTO	CA		03/29/2019	4.400	158,916		158				246,000	12/08/2018
100031731		BALDWIN PARK	CA		03/29/2019	3.125	180,001		445				406,000	12/07/2018
100031735		ESCONDIDO	CA		03/29/2019	3.375	176,243		355				335,000	12/07/2018
100031738		ROSEDALE	NY		03/29/2019	2.000	213,551		1,487				350,000	12/09/2018
100031739		RANCHO CUCAMONGA	CA		03/29/2019	4.250	132,357		130				275,000	12/07/2018
100031742		SAN PEDRO	CA		03/29/2019	3.625	306,759		903				559,900	12/07/2018
100031744		BAKERSFIELD	CA		03/29/2019	4.000	92,937		148				190,000	12/10/2018
100031747		THOUSAND OAKS	CA		03/29/2019	4.000	397,293		460				680,000	12/09/2018
100031748		GILBERT	AZ		03/29/2019	4.250	176,860		134				320,000	12/11/2018
100031749		MESA	AZ		03/29/2019	3.000	108,302		345				190,000	12/07/2018
100031750		VALLEJO	CA		03/29/2019	5.125	164,414		(332)				305,000	12/12/2018
100031751		VACAVILLE	CA		03/29/2019	3.875	106,688		1,310				495,000	09/18/2018
100031752		MESA	AZ		03/29/2019	4.250	88,038		96				175,000	12/07/2018
100031753		CLERMONT	FL		03/29/2019	4.500	343,280		(127)				396,300	12/08/2018
100031754		COLTON	CA		03/29/2019	4.250	149,642		130				230,000	12/08/2018
100031757		BANNING	CA		03/29/2019	4.375	129,223		87				310,000	12/08/2018
100031758		ONTARIO	CA		03/29/2019	3.500	204,573		389				404,000	12/07/2018
100031759		RENO	NV		03/29/2019	4.000	220,035		313				380,000	12/07/2018
100031760		MC FARLAND	CA		03/29/2019	3.250	68,205		244				175,000	12/11/2018
100031762		POMONA	CA		03/29/2019	4.250	189,258		168				370,000	12/09/2018
100031763		MESA	AZ		03/29/2019	4.500	106,502		(19)				195,000	12/07/2018
100031764		RIVERSIDE	CA		03/29/2019	3.125	161,763		627				347,000	12/08/2018
100031765		HIGHLAND	CA		03/29/2019	3.000	282,949		692				565,000	12/07/2018
100031766		NORTHRIDGE	CA		03/29/2019	4.150	352,415		363				930,000	12/13/2021
100031768		SACRAMENTO	CA		03/29/2019	4.500	190,396		1				333,000	12/09/2018
100031769		ESCONDIDO	CA		03/29/2019	4.125	263,368		406				480,000	12/08/2018
100031770		PHOENIX	AZ		03/29/2019	3.750	100,336		149				205,000	12/08/2018
100031771		SEBASTIAN	FL		03/29/2019	3.000	77,276		358				155,000	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031774		OROVILLE	CA		03/29/2019	4.125	106,012		123				255,000	12/07/2018
100031775		MIAMI	FL		03/29/2019	4.000	142,765		252				344,000	12/07/2018
100031777		SAN FRANCISCO	CA		03/29/2019	3.000	398,572		887				880,000	12/11/2018
100031778		POMONA	CA		03/29/2019	3.375	210,857		486				445,000	12/07/2018
100031779		WEST COVINA	CA		03/29/2019	3.375	271,607		501				580,000	12/08/2018
100031782		SANTA ANA	CA		03/29/2019	3.125	319,388		828				533,000	12/06/2018
100031784		LOS ANGELES	CA		03/29/2019	3.000	218,674		603				492,500	12/08/2018
100031785		PLANT CITY	FL		03/29/2019	4.375	31,823		195				250,000	12/07/2018
100031786		CLOVIS	CA		03/29/2019	4.375	103,245		87				220,000	12/09/2018
100031789		SAN DIEGO	CA		03/29/2019	4.500	226,044		3				385,000	12/07/2018
100031792		STOCKTON	CA		03/29/2019	3.750	116,330		192				260,000	12/09/2018
100031793		CHICAGO	IL		03/29/2019	5.036	255,350		77				215,000	12/08/2018
100031794		CARSON	CA		03/29/2019	3.000	141,409		336				237,000	12/07/2018
100031795		ENCINITAS	CA		03/29/2019	3.000	495,978		1,352				945,000	12/07/2018
100031797		SAN RAMON	CA		03/29/2019	3.875	300,220		452				940,000	12/08/2018
100031798		SAN FRANCISCO	CA		03/29/2019	3.000	375,073		1,025				1,102,000	12/07/2018
100031799		PROVIDENCE	RI		03/29/2019	4.125	125,238		256				190,000	12/07/2018
100031800		ORLANDO	FL		03/29/2019	3.375	191,310		420				309,000	12/07/2018
100031802		PEMBROKE PINES	FL		03/29/2019	4.400	122,573		(3)				455,000	12/07/2018
100031805		LAS VEGAS	NV		03/29/2019	4.625	432,382		136				633,000	12/07/2018
100031808		LOMITA	CA		03/29/2019	3.625	395,138		(63)				788,900	12/07/2018
100031809		LONG BEACH	CA		03/29/2019	4.220	254,470		348				690,000	12/09/2018
100031812		FULLERTON	CA		03/29/2019	3.250	280,405		550				527,000	12/08/2018
100031813		TAMPA	FL		03/29/2019	3.500	43,315		514				197,500	12/07/2018
100031814		PORT ST LUCIE	FL		03/29/2019	3.250	123,646		312				249,000	12/10/2018
100031815		SANTA ANA	CA		03/29/2019	3.125	248,422		667				417,280	12/06/2018
100031816		FONTANA	CA		03/29/2019	3.000	163,542		530				325,000	12/09/2018
100031817		NORWALK	CA		03/29/2019	4.250	195,892		223				450,000	12/08/2018
100031818		BALDWIN PARK	CA		03/29/2019	3.875	156,533		216				390,000	12/07/2018
100031819		OAKLEY	CA		03/29/2019	3.000	203,847		566				445,000	12/10/2018
100031820		MISSION VIEJO	CA		03/29/2019	3.250	188,588		371				401,000	12/07/2018
100031821		HAYWARD	CA		03/29/2019	3.350	287,290		797				636,412	12/11/2018
100031824		MONTEREY	CA		03/29/2019	4.500	385,922		(97)				985,500	12/21/2018
100031825		BAKERSFIELD	CA		03/29/2019	3.125	116,949		613				308,000	12/10/2018
100031826		ONTARIO	CA		03/29/2019	4.375	194,852		147				460,000	12/08/2018
100031827		RIVERSIDE	CA		03/29/2019	3.625	138,481		292				302,060	12/08/2018
100031828		RIVERSIDE	CA		03/29/2019	4.125	136,104		144				339,500	12/08/2018
100031829		CONCORD	CA		03/29/2019	3.000	255,398		728				705,500	12/10/2018
100031831		POMONA	CA		03/29/2019	4.375	139,750		134				300,000	12/08/2018
100031832		SAN YSIDRO	CA		03/29/2019	4.375	221,743		(149)				340,000	12/09/2018
100031835		COLTON	CA		03/29/2019	3.125	146,558		448				285,000	12/07/2018
100031836		SANTA PAULA	CA		03/29/2019	3.375	158,534		594				485,000	12/08/2018
100031838		FORT LAUDERDALE	FL		03/29/2019	4.375	80,934		131				319,000	12/08/2018
100031839		STOCKTON	CA		03/29/2019	4.750	175,414		52				260,000	09/17/2018
100031840		LOS BANOS	CA		03/29/2019	3.875	178,706		387				248,000	12/09/2018
100031841		SOUTH BOUND BROOK	NJ		03/29/2019	4.000	81,485		298				240,000	09/13/2018
100031842		VALLEY CENTER	CA		03/29/2019	4.875	258,179		(126)				313,500	12/10/2018
100031843		SAN LEANDRO	CA		03/29/2019	4.125	300,593		87				625,000	12/07/2018
100031844		JUPITER	FL		03/29/2019	4.375	75,036		111				235,000	12/07/2018
100031846		MONTEBELLO	CA		03/29/2019	4.801	365,080		(55)				620,000	12/10/2018
100031849		CYPRESS	CA		03/29/2019	3.500	247,229		295				613,000	12/09/2018
100031850		HOLLYWOOD	FL		03/29/2019	4.125	114,426		165				290,000	12/10/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031852		AMERICAN CANYON	CA		03/29/2019	4.345	334,397		307				612,750	12/08/2018
100031853		CULVER CITY	CA		03/29/2019	4.500	232,361		36				633,000	09/14/2018
100031856		RIALTO	CA		03/29/2019	3.125	192,412		616				385,000	12/07/2018
100031859		OAKLAND	CA		03/29/2019	3.625	274,546		376				550,000	12/08/2018
100031862		COMPTON	CA		03/29/2019	3.375	286,262		929				520,000	12/09/2018
100031863		ROWLAND HEIGHTS	CA		03/29/2019	4.375	200,449		115				485,000	12/07/2018
100031864		MODESTO	CA		03/29/2019	4.750	133,798		16				260,000	12/10/2018
100031865		ESCONDIDO	CA		03/29/2019	3.875	217,114		82				617,000	12/07/2018
100031866		COLTON	CA		03/29/2019	3.500	133,730		334				247,000	12/07/2018
100031867		LEVITTOWN	NY		03/29/2019	4.250	198,513		281				350,000	12/07/2018
100031870		HARBOR CITY	CA		03/29/2019	3.500	339,919		647				680,000	12/08/2018
100031872		SACRAMENTO	CA		03/29/2019	4.250	110,318		161				205,000	12/09/2018
100031874		LODI	CA		03/29/2019	3.000	164,020		531				330,000	12/08/2018
100031876		FORT MYERS	FL		03/29/2019	4.375	244,214		(199)				445,000	12/09/2018
100031877		FONTANA	CA		03/29/2019	4.000	223,101		231				540,000	12/08/2018
100031880		TOLLESON	AZ		03/29/2019	4.375	81,853		131				237,000	12/07/2018
100031882		LOS ANGELES	CA		03/29/2019	4.674	366,227		103				855,300	12/07/2018
100031885		RENO	NV		03/29/2019	3.500	522,325		938				833,000	12/07/2018
100031888		OXNARD	CA		03/29/2019	3.500	247,997		450				635,000	12/08/2018
100031890		CYPRESS	CA		03/29/2019	3.375	247,534		105				609,000	12/08/2018
100031891		GREENACRES	FL		03/29/2019	3.750	129,958		427				280,000	12/10/2018
100031892		VACAVILLE	CA		03/29/2019	3.250	181,412		372				415,000	12/09/2018
100031893		CHISAGO CITY	MN		03/29/2019	3.500	247,476		449				430,000	12/07/2018
100031894		WEST SACRAMENTO	CA		03/29/2019	3.250	183,887		592				475,000	12/08/2018
100031896		OCEANSIDE	CA		03/29/2019	3.375	162,174		277				378,000	12/07/2018
100031898		LOS ANGELES	CA		03/29/2019	4.500	289,461		(443)				670,000	12/08/2018
100031899		ANTIOCH	CA		03/29/2019	4.375	251,265		276				535,000	12/09/2018
100031900		RANCHO SANTA MARGARI	CA		03/29/2019	4.375	243,382		173				540,000	12/08/2018
100031901		RIVERSIDE	CA		03/29/2019	4.275	147,126		152				290,000	12/06/2018
100031903		RIVERSIDE	CA		03/29/2019	3.375	179,189		352				400,000	12/08/2018
100031905		LIVERMORE	CA		03/29/2019	4.000	260,587		427				789,000	12/10/2018
100031907		SANTA ROSA	CA		03/29/2019	4.750	249,535		(186)				445,000	12/08/2018
100031908		CLOVERDALE	CA		03/29/2019	4.500	256,066		(379)				515,000	12/10/2018
100031909		DIXON	CA		03/29/2019	4.375	145,398		107				417,500	12/07/2018
100031911		RANCHO CUCAMONGA	CA		03/29/2019	3.000	173,863		400				440,000	12/09/2018
100031912		SAN JOSE	CA		03/29/2019	3.875	470,723		790				1,130,500	12/09/2018
100031914		SUN VALLEY	CA		03/29/2019	4.000	308,325		29				800,000	12/07/2018
100031917		THOUSAND OAKS	CA		03/29/2019	3.375	240,197		515				560,000	12/11/2018
100031921		CHICAGO	IL		03/29/2019	3.625	105,165		443				220,000	12/09/2018
100031922		GLENDALE	AZ		03/29/2019	4.000	98,703		221				210,000	12/10/2018
100031923		SALINAS	CA		03/29/2019	3.125	200,219		419				420,000	12/09/2018
100031924		BENICIA	CA		03/29/2019	4.375	204,876		124				555,000	12/12/2018
100031925		PORT ST LUCIE	FL		03/29/2019	3.250	156,160		395				269,000	12/10/2018
100031927		LYNBROOK	NY		03/29/2019	4.770	261,267		79				510,000	12/07/2018
100031928		PARAMOUNT	CA		03/29/2019	3.000	205,975		512				520,000	12/07/2018
100031930		SAN RAMON	CA		03/29/2019	3.500	477,253		647				1,220,750	12/08/2018
100031938		EAST ORANGE	NJ		03/29/2019	3.750	107,244		500				135,000	12/08/2018
100031941		ESCONDIDO	CA		03/29/2019	4.375	168,022		100				400,000	12/07/2018
100031942		PEMBROKE PINES	FL		03/29/2019	3.500	93,078		280				285,000	12/08/2018
100031943		ALISO VIEJO	CA		03/29/2019	3.375	263,853		631				710,000	12/07/2018
100031945		MODESTO	CA		03/29/2019	4.375	157,690		97				420,000	12/07/2018
100031946		CARSON	CA		03/29/2019	4.375	280,024		162				565,500	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031949		WEST COVINA	CA		03/29/2019	3.375	278,554		550				545,000	12/10/2018
100031950		SAN JOSE	CA		03/29/2019	4.374	395,401		353				865,000	12/10/2018
100031951		SAN DIEGO	CA		03/29/2019	4.750	199,645		(105)				465,000	12/07/2018
100031952		SOUTH OZONE PARK	NY		03/29/2019	4.500	210,280		125				425,000	12/08/2018
100031956		SAN DIEGO	CA		03/29/2019	3.500	257,596		410				600,000	12/07/2018
100031958		BELLFLOWER	CA		03/29/2019	3.375	210,151		560				500,000	12/08/2018
100031963		EL CAJON	CA		03/29/2019	4.500	324,287		236				780,000	12/08/2018
100031964		GRANADA HILLS	CA		03/29/2019	3.875	219,095		201				411,250	09/17/2018
100031965		CHULA VISTA	CA		03/29/2019	4.000	264,961		292				535,000	12/07/2018
100031968		RANCHO SANTA MARGARIT	CA		03/29/2019	3.625	239,407		243				551,900	12/08/2018
100031970		SAN DIEGO	CA		03/29/2019	4.250	242,716		89				450,000	12/09/2018
100031971		NEVADA CITY	CA		03/29/2019	4.375	111,310		172				275,000	12/07/2018
100031974		SAN BERNARDINO	CA		03/29/2019	4.250	116,200		256				245,000	12/07/2018
100031975		CATHEDRAL CITY	CA		03/29/2019	4.175	100,668		183				229,960	12/07/2018
100031976		RIALTO	CA		03/29/2019	3.500	147,021		398				350,000	12/10/2018
100031977		FALLBROOK	CA		03/29/2019	3.125	282,290		592				635,550	12/10/2018
100031978		BEAUMONT	CA		03/29/2019	3.000	114,579		349				310,000	12/07/2018
100031981		YOLO	CA		03/29/2019	3.750	239,038		521				460,000	12/09/2018
100031983		WEST PALM BEACH	FL		03/29/2019	3.875	40,873		160				232,000	12/08/2018
100031984		CICERO	IL		03/29/2019	4.240	59,253		25				170,000	12/08/2018
100031986		OAKLEY	CA		03/29/2019	4.150	154,222		169				365,000	12/08/2018
100031987		BAKERSFIELD	CA		03/29/2019	3.250	96,732		233				240,000	12/09/2018
100031990		WATSONVILLE	CA		03/29/2019	3.500	237,705		413				399,000	12/09/2018
100031991		CAPE CORAL	FL		03/29/2019	4.250	114,057		36				190,000	12/07/2018
100031993		ARTESIA	CA		03/29/2019	3.250	237,883		561				547,000	12/08/2018
100031995		CHULA VISTA	CA		03/29/2019	3.125	131,120		295				370,000	12/07/2018
100031997		LAS VEGAS	NV		03/29/2019	4.375	44,161		57				187,000	12/07/2018
100031998		NIPOMO	CA		03/29/2019	3.750	374,137		520				590,000	12/09/2018
100032000		LA PUENTE	CA		03/29/2019	3.500	192,580		717				458,000	12/09/2018
100032001		VISTA	CA		03/29/2019	4.375	120,836		118				370,000	12/07/2018
100032002		AUBURN	CA		03/29/2019	4.350	191,900		141				550,000	12/08/2018
100032004		SAN DIEGO	CA		03/29/2019	3.250	174,113		340				420,000	12/09/2018
100032007		SAN JOSE	CA		03/29/2019	3.500	430,846		457				900,000	12/10/2018
100032011		TAMPA	FL		03/29/2019	4.375	55,248		62				115,000	12/09/2018
100032013		PORT SAINT LUCIE	FL		03/29/2019	4.375	66,747		216				184,000	12/10/2018
100032016		HIGHLAND	CA		03/29/2019	3.875	136,022		242				350,000	12/07/2018
100032018		MIAMI	FL		03/29/2019	3.980	49,527		135				255,000	12/10/2018
100032022		FAIRFIELD	CA		03/29/2019	3.000	117,676		483				449,900	12/09/2018
100032024		RENO	NV		03/29/2019	3.125	80,635		264				240,000	12/10/2018
100032025		WEST COVINA	CA		03/29/2019	4.375	191,874		128				535,000	12/09/2018
100032027		ST. PETERSBURG	FL		03/29/2019	4.460	74,162		82				489,000	12/10/2018
100032031		COCOA	FL		03/29/2019	4.375	81,136		110				217,120	12/10/2018
100032033		SPARKS	NV		03/29/2019	3.750	96,152		298				210,000	12/07/2018
100032034		NAPLES	FL		03/29/2019	3.125	294,064		945				673,000	12/08/2018
100032035		COLTON	CA		03/29/2019	4.205	126,439		120				270,000	12/08/2018
100032036		PENNGROVE	CA		03/29/2019	4.375	305,308		239				1,007,000	12/11/2018
100032038		DALY CITY	CA		03/29/2019	3.625	370,746		1,045				1,000,000	12/08/2018
100032039		ARVADA	CO		03/29/2019	4.375	154,469		108				382,500	12/07/2018
100032040		DEERFIELD BEACH	FL		03/29/2019	4.125	60,533		97				180,000	12/08/2018
100032041		SACRAMENTO	CA		03/29/2019	4.375	70,204		80				220,000	12/07/2018
100032042		FRESNO	CA		03/29/2019	3.875	46,217		145				145,000	12/09/2018
100032043		MADERA	CA		03/29/2019	4.500	63,495		177				217,000	12/09/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100032044		SUNRISE	FL		03/29/2019	4.125	78,693		137				310,000	12/08/2018
100032045		OAKLAND	CA		03/29/2019	4.400	441,897		244				1,302,963	12/10/2018
100032046		LAKEWOOD	CO		03/29/2019	3.125	136,559		440				481,500	12/07/2018
100032047		FONTANA	CA		03/29/2019	4.250	238,474		2				544,000	06/18/2018
100032048		INGLEWOOD	CA		03/29/2019	3.125	191,065		457				500,000	12/08/2018
100032050		SANTA ANA	CA		03/29/2019	4.125	182,236		177				399,640	12/06/2018
100032054		LAS VEGAS	NV		03/29/2019	4.180	71,387		204				205,000	12/08/2018
100032055		INGLEWOOD	CA		03/29/2019	4.866	199,182		(335)				490,000	12/08/2018
100032056		HAYWARD	CA		03/29/2019	3.500	256,946		457				850,000	12/08/2018
100032057		LOS BANOS	CA		03/29/2019	3.000	203,455		512				345,000	12/09/2018
100032058		OAKLAND	CA		03/29/2019	4.375	221,287		133				415,000	12/08/2018
100032059		HAYWARD	CA		03/29/2019	3.875	373,283		354				679,000	12/12/2018
100032060		SAN DIEGO	CA		03/29/2019	4.375	115,657		103				300,000	12/07/2018
100032061		HAYWARD	CA		03/29/2019	3.500	206,811		349				660,000	12/12/2018
100032062		BOYNTON BEACH	FL		03/29/2019	3.750	63,629		189				185,000	12/10/2018
100032063		MORGAN HILL	CA		03/29/2019	3.375	320,119		567				850,000	12/09/2018
100032064		SANTA MARIA	CA		03/29/2019	3.500	123,143		126				320,000	12/08/2018
100032065		SAN JOSE	CA		03/29/2019	3.875	329,382		477				737,500	12/10/2018
100032068		LOS ANGELES	CA		03/29/2019	3.000	128,792		513				480,000	12/08/2018
100032069		LA PUENTE	CA		03/29/2019	4.375	188,887		114				470,000	12/11/2018
100032071		LOS ANGELES	CA		03/29/2019	3.625	171,219		372				450,000	12/07/2018
100032073		LA PUENTE	CA		03/29/2019	4.500	144,558		54				460,000	12/11/2018
100032074		ROSEVILLE	CA		03/29/2019	4.375	176,861		177				603,000	12/07/2018
100032076		MESA	AZ		03/29/2019	4.375	79,117		52				190,000	12/07/2018
100032077		SAN BRUNO	CA		03/29/2019	3.625	318,575		502				840,000	12/09/2018
100032078		UNION CITY	CA		03/29/2019	4.150	233,483		318				849,888	12/08/2018
100032079		WHITTIER	CA		03/29/2019	4.390	151,771		143				505,000	12/07/2018
100032082		SALINAS	CA		03/29/2019	4.000	255,104		314				570,000	12/09/2018
100032083		HAYWARD	CA		03/29/2019	3.700	326,938		314				620,000	12/12/2018
100032084		SAN JOSE	CA		03/29/2019	4.750	245,660		(255)				840,000	12/12/2018
100032085		PHOENIX	AZ		03/29/2019	4.250	46,117		68				200,000	12/09/2018
100032086		FREMONT	CA		03/29/2019	3.375	243,956		1,658				884,600	12/09/2018
100032087		DUARTE	CA		03/29/2019	4.250	184,565		197				399,000	12/08/2018
100032088		OCEANSIDE	CA		03/29/2019	3.500	105,710		91				345,000	12/07/2018
100032089		NAPLES	FL		03/29/2019	4.375	59,606		86				225,000	12/08/2018
100032090		FREMONT	CA		03/29/2019	4.125	344,462		391				1,092,500	12/10/2018
100032091		GLENDALE HEIGHTS	IL		03/29/2019	4.125	53,892		470				198,000	12/08/2018
100032093		IRVING	TX		03/29/2019	3.875	118,129		584				380,000	12/07/2018
100032094		SAN JOSE	CA		03/29/2019	4.375	249,540		214				1,187,500	12/08/2018
100032095		SALINAS	CA		03/29/2019	2.000	117,642		486				395,000	12/09/2018
100032096		CHICAGO	IL		03/29/2019	4.270	41,917		2				147,000	12/11/2018
100032098		OCALA	FL		03/29/2019	4.125	36,215		498				85,500	12/07/2018
100032100		OAKLAND	CA		03/29/2019	3.625	213,832		149				482,000	12/08/2018
100032101		MESA	AZ		03/29/2019	3.125	145,663		379				280,000	12/07/2018
100032102		MERCED	CA		03/29/2019	3.750	65,219		164				136,900	12/08/2018
100032103		LOS ANGELES	CA		03/29/2019	4.250	155,001		153				400,000	12/08/2018
100032104		EL MIRAGE	AZ		03/29/2019	4.375	4,422		26				110,000	12/08/2018
100032105		STOCKTON	CA		03/29/2019	4.375	66,939		71				220,000	12/07/2018
100032106		LOS ANGELES	CA		03/29/2019	3.375	176,901		932				545,000	12/08/2018
100032108		GILROY	CA		03/29/2019	3.750	334,040		409				865,000	12/09/2018
100032109		HAYWARD	CA		03/29/2019	4.375	167,895		119				575,000	12/10/2018
100032111		SEASIDE	CA		03/29/2019	4.050	184,819		180				443,000	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100032113		SAN JOSE	CA		03/29/2019	3.800	359,344		371				941,648	12/09/2018
100032114		PACIFICA	CA		03/29/2019	5.750	347,115		(162)				830,000	12/08/2018
100032116		ANTIOCH	CA		03/29/2019	4.250	174,908		259				540,000	12/10/2018
100032117		RENO	NV		03/29/2019	4.375	132,404		48				409,400	12/09/2018
100032118		RIVERSIDE	CA		03/29/2019	4.625	96,247		47				280,695	12/08/2018
100032120		ANTIOCH	CA		03/29/2019	4.000	125,510		246				490,000	12/12/2018
100032121		FREMONT	CA		03/29/2019	4.000	242,834		250				900,000	12/08/2018
100032122		OXNARD	CA		03/29/2019	4.250	121,572		190				440,000	12/10/2018
100032126		SONOMA	CA		03/29/2019	4.375	170,495		94				570,000	12/09/2018
100032127		SACRAMENTO	CA		03/29/2019	4.225	65,490		84				262,000	12/08/2018
100032129		ANTIOCH	CA		03/29/2019	3.250	112,069		223				335,000	12/11/2018
100032130		OXNARD	CA		03/29/2019	3.875	145,468		232				449,000	12/08/2018
100032131		TRACY	CA		03/29/2019	4.250	222,406		270				545,000	12/10/2018
100032133		HOLLYWOOD	FL		03/29/2019	4.330	52,556		156				245,000	12/07/2018
100032134		CORONA	CA		03/29/2019	4.125	115,295		171				345,000	12/08/2018
100032135		INGLEWOOD	CA		03/29/2019	3.500	194,934		1,926				1,225,500	12/08/2018
100032136		PITTSBURG	CA		03/29/2019	3.575	107,426		413				435,750	12/09/2018
100032139		AURORA	CO		03/29/2019	4.865	81,321		(4)				315,000	12/07/2018
100032140		SAN JOSE	CA		03/29/2019	3.000	300,574		683				750,000	12/09/2018
100032141		DENVER	CO		03/29/2019	4.625	81,318		36				335,760	12/07/2018
100032144		SALINAS	CA		03/29/2019	3.900	143,860		243				425,000	12/09/2018
100032146		LA PUENTE	CA		03/29/2019	4.125	156,053		149				478,000	12/07/2018
100032149		STOCKTON	CA		03/29/2019	4.000	101,046		97				300,000	12/07/2018
100032152		SAN JOSE	CA		03/29/2019	4.125	260,228		260				941,032	12/12/2018
100032158		NORTH MIAMI BEACH	FL		03/29/2019	4.375	69,264		53				122,000	12/08/2018
100032159		MANTECA	CA		03/29/2019	4.175	93,543		134				380,000	12/08/2018
100032160		LOS ANGELES	CA		03/29/2019	4.375	167,407		108				447,000	12/08/2018
100032161		PORT SAINT LUCIE	FL		03/29/2019	3.500	36,047		235				184,000	12/10/2018
100032162		ANAHEIM	CA		03/29/2019	2.000	131,360		686				599,000	12/08/2018
100032165		STOCKTON	CA		03/29/2019	3.000	66,573		314				227,000	12/08/2018
100032166		STOCKTON	CA		03/29/2019	4.375	60,196		68				280,000	12/10/2018
100032167		LOS ANGELES	CA		03/29/2019	5.387	279,175		(691)				969,950	12/07/2018
100032168		CHICAGO	IL		03/29/2019	4.355	33,230		139				265,000	12/09/2018
100032169		PHOENIX	AZ		03/29/2019	4.375	55,914		57				159,000	12/09/2018
100032170		CHINO	CA		03/29/2019	3.000	82,907		450				440,000	12/08/2018
100032171		SACRAMENTO	CA		03/29/2019	3.125	25,798		462				240,000	12/07/2018
100032173		SALINAS	CA		03/29/2019	4.375	125,754		84				375,000	12/08/2018
100032179		KISSIMMEE	FL		03/29/2019	3.375	37,801		185				215,000	12/08/2018
100032180		EAST PALO ALTO	CA		03/29/2019	4.375	251,027		131				1,056,400	12/10/2018
100032181		LAKE WORTH	FL		03/29/2019	5.500	36,716		(67)				160,000	12/11/2018
100032182		HOMESTEAD	FL		03/29/2019	4.000	36,656		135				191,500	12/08/2018
100032183		LOS ANGELES	CA		03/29/2019	3.625	183,913		265				832,000	12/08/2018
100032184		OAKLAND	CA		03/29/2019	3.125	83,600		445				325,000	12/09/2018
100032187		PHOENIX	AZ		03/29/2019	6.450	26,127		(72)				210,000	12/09/2018
100032188		MODESTO	CA		03/29/2019	4.500	16,233		92				235,000	12/11/2018
100032190		SAN BERNARDINO	CA		03/29/2019	4.310	22,503		73				257,000	12/07/2018
100032194		SAN MATEO	CA		03/29/2019	3.500	31,229		201				1,852,500	12/10/2018
100032425		DUBLIN	IRL		06/21/2019	1.130	103,035		100	(4)		12,218	305,586	11/30/2018
100032448		LIMERICK	IRL		06/21/2019	5.150	139,600		(678)			16,624	144,855	11/30/2018
100032451		DUBLIN	IRL		06/21/2019	3.100	166,273		1,341	(8)		19,626	213,608	11/30/2018
100032478		DUBLIN	IRL		06/21/2019	4.250	434,845		(587)			51,640	359,634	11/30/2018
100032480		LIMERICK	IRL		06/21/2019	2.950	215,805		1,527	(9)		25,491	238,949	11/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100032513		CAVAN	IRL		06/21/2019	2.780	540,195		8,824	181		62,926	165,776	11/30/2018
100032541		SLIGO	IRL		06/21/2019	4.250	177,569		(473)	5		21,077	255,701	11/30/2018
100032542		SLIGO	IRL		06/21/2019	3.100	26,051		181	(2)		3,078	32,582	11/30/2018
100032619		MEATH	IRL		06/21/2019	5.150	60,833		(267)			7,350	141,523	11/30/2018
100032648		GALWAY	IRL		06/21/2019	5.150	89,307		(740)	89		10,495	262,002	11/30/2018
100032727		DUBLIN	IRL		06/21/2019	5.150	63,625		(500)	(37)		7,601	135,996	11/30/2018
100032805		DUBLIN	IRL		06/21/2019	5.150	31,384		(90)	(1)		3,732	125,293	11/30/2018
100032814		DUBLIN	IRL		06/21/2019	2.900	119,173		1,037	(4)		14,063	150,928	11/30/2018
100032815		DUBLIN	IRL		06/21/2019	2.900	34,842		186	(2)		4,126	41,491	11/30/2018
100032816		DUBLIN	IRL		06/21/2019	5.150	47,744		(154)			5,680	45,014	11/30/2018
100032835		LAOIS	IRL		06/21/2019	3.400	218,347		2,491	(55)		25,712	308,810	11/30/2018
100032898		DUBLIN	IRL		06/21/2019	5.150	208,163		976	(36)		24,982	62,370	11/30/2018
100032957		DUBLIN	IRL		06/21/2019	5.150	74,033		(564)	(20)		8,843	98,057	11/30/2018
100032958		DUBLIN	IRL		06/21/2019	3.400	204,777		680	(15)		24,386	237,110	11/30/2018
100032968		DUBLIN	IRL		06/21/2019	3.100	316,373		2,098	(5)		37,303	563,103	11/30/2018
100032982		SLIGO	IRL		06/21/2019	3.400	155,036		2,789	(77)		18,176	200,459	11/30/2018
100032983		SLIGO	IRL		06/21/2019	5.150	37,550		(16)	(11)		4,462	145,309	11/30/2018
100033000		MEATH	IRL		06/21/2019	5.150	64,033		(775)	(51)		7,681	178,654	11/30/2018
100033003		CAVAN	IRL		06/21/2019	5.150	120,473		(777)	(2)		14,366	149,677	11/30/2018
100033023		DUBLIN	IRL		06/21/2019	5.150	215,896		(1,013)	(1)		25,709	339,776	11/30/2018
100033024		DUBLIN	IRL		06/21/2019	5.150	133,621		(655)	(1)		15,914	275,832	11/30/2018
100033034		GALWAY	IRL		06/21/2019	4.250	150,826		(374)	(12)		17,803	100,415	11/30/2018
100033087		GALWAY	IRL		06/21/2019	2.900	262,182						2,395,611	11/30/2018
100033114		OFFALY	IRL		06/21/2019	2.900	136,182		1,314	(33)		16,142	293,509	11/30/2018
100033187		DUBLIN	IRL		06/21/2019	5.150	38,660		(403)	(5)		4,625	42,805	11/30/2018
100033198		DUBLIN	IRL		06/21/2019	3.400	60,340		503	(13)		7,121	168,228	11/30/2018
100033199		CORK	IRL		06/21/2019	3.250	32,973		231	(4)		3,895	75,648	11/30/2018
100033277		DUBLIN	IRL		06/21/2019	2.900	81,242		1,363	(58)		9,535	306,888	11/30/2018
100033289		ROSCOMMON	IRL		06/21/2019	5.150	69,952		(779)	(16)		8,373	151,012	11/30/2018
100033335		DUBLIN	IRL		06/21/2019	3.500	16,638		73	(4)		1,965	166,320	11/30/2018
100033360		LIMERICK	IRL		06/21/2019	3.500	154,824		1,626	(55)		18,198	268,601	11/30/2018
100033361		DUBLIN	IRL		06/21/2019	5.150	23,431		(93)	24		2,767	31,901	11/30/2018
100033445		DUBLIN	IRL		06/21/2019	3.250	60,702		(768)	(1,322)		7,538	300,363	11/30/2018
100033450		LIMERICK	IRL		06/21/2019	3.250	161,273		1,097	(7)		19,054	189,119	11/30/2018
100033460		GALWAY	IRL		06/21/2019	3.250	211,297		1,155	(7)		24,988	233,888	11/30/2018
100033494		KILDARE	IRL		06/21/2019	3.250	125,281		148	(14)		14,866	97,677	11/30/2018
100033530		LOUTH	IRL		06/21/2019	3.150	109,456		1,281	(13)		12,886	214,108	11/30/2018
100033745		GALWAY	IRL		06/21/2019	3.250	129,066		904	(25)		15,277	180,259	11/30/2018
100033753		DONEGAL	IRL		06/21/2019	5.150	147,442		(1,363)	(1)		17,614	116,476	11/30/2018
100033754		DUBLIN	IRL		06/21/2019	5.150	37,807		(229)			4,506	28,918	11/30/2018
100033784		DUBLIN	IRL		06/21/2019	3.100	223,202		1,855			26,319	232,280	11/30/2018
100033785		DUBLIN	IRL		06/21/2019	5.150	118,867		(1,624)	(3)		14,248	225,582	11/30/2018
100033828		DUBLIN	IRL		06/21/2019	3.150	478,146		6,776	(79)		56,192	822,868	11/30/2018
100033833		DONEGAL	IRL		06/21/2019	3.400	206,945		676	(7)		24,512	311,052	11/30/2018
100033856		DUBLIN	IRL		06/21/2019	3.000	105,431		1,515	(13)		12,386	210,002	11/30/2018
100033857		DUBLIN	IRL		06/21/2019	3.000	6,599		84	(5)		777	34,281	11/30/2018
100033902		DUBLIN	IRL		06/21/2019	5.150	183,526		(495)	40		21,837	328,808	11/30/2018
100033916		CORK	IRL		06/21/2019	3.250	119,726		823	(18)		14,148	346,126	11/30/2018
100033931		DUBLIN	IRL		06/21/2019	3.400	122,936		973	(18)		14,516	352,927	11/30/2018
100033934		DUBLIN	IRL		06/21/2019	3.500	57,065		457	(9)		6,737	141,814	11/30/2018
100034044		LOUTH	IRL		06/21/2019	3.400	231,257		1,583	(26)		27,376	343,217	11/30/2018
100034059		CORK	IRL		06/21/2019	3.250	226,355		3,297	(16)		26,590	135,135	11/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100034124		OFFALY	IRL		06/21/2019	5.150	212,139		(1,215)	14		25,101	193,670	11/30/2018
100034177		DUBLIN	IRL		06/21/2019	5.150	166,220		(1,661)	(9)		19,878	324,424	11/30/2018
100034187		DUBLIN	IRL		06/21/2019	3.250	40,057		781	(14)		4,650	218,827	11/30/2018
100034188		LOUTH	IRL		06/21/2019	3.250	12,514		69	(50)		1,462	156,435	11/30/2018
100034190		CORK	IRL		06/21/2019	5.150	207,992		(1,344)	7		24,802	216,212	11/30/2018
100034254		LIMERICK	IRL		06/21/2019	3.000	140,679		1,463	(22)		16,579	357,179	11/30/2018
100034301		GALWAY	IRL		06/21/2019	3.250	94,425		951	(51)		11,137	339,527	11/30/2018
100034352		DUBLIN	IRL		06/21/2019	5.150	279,196		(1,614)	(1)		33,268	268,184	11/30/2018
100034371		DUBLIN	IRL		06/21/2019	3.100	591,132		2,035	11		69,896	891,749	11/30/2018
100034381		DUBLIN	IRL		06/21/2019	5.150	310,179		(2,202)	(6)		36,999	334,206	11/30/2018
100034433		DUBLIN	IRL		06/21/2019	5.150	419,589		(283)	4		49,620	211,803	11/30/2018
100034506		KILDARE	IRL		06/21/2019	5.150	2,920						294,102	11/30/2018
100034507		OFFALY	IRL		06/21/2019	2.900	33,536		473			3,970	151,981	11/30/2018
100034554		LIMERICK	IRL		06/21/2019	5.150	17,516		(104)			2,088	205,922	11/30/2018
100034561		DUBLIN	IRL		06/21/2019	3.400	171,109		1,347	(85)		20,246	262,277	11/30/2018
100034578		LOUTH	IRL		06/21/2019	3.140	390,063		3,486	(19)		46,011	438,812	11/30/2018
100034589		CORK	IRL		06/21/2019	3.100	140,788		2,140	(32)		16,534	337,838	11/30/2018
100034635		DUBLIN	IRL		06/21/2019	3.000	109,363		2,738	49		12,651	422,495	11/30/2018
100034698		MEATH	IRL		06/21/2019	5.150	152,397		(848)	(29)		18,292	141,112	11/30/2018
100034699		DUBLIN	IRL		06/21/2019	5.150	70,772		(428)	(13)		8,496	64,804	11/30/2018
100034708		CORK	IRL		06/21/2019	2.900	259,074		1,609	(28)		30,622	532,682	11/30/2018
100034709		DUBLIN	IRL		06/21/2019	2.900	74,066		313	(4)		8,767	141,631	11/30/2018
100034727		WICKLOW	IRL		06/21/2019	4.250	129,267		(400)	(12)		15,376	181,626	11/30/2018
100034728		MEATH	IRL		06/21/2019	4.250	10,371		(20)	(1)		1,233	15,168	11/30/2018
100034774		CORK	IRL		06/21/2019	5.150	174,745		(1,242)	(1)		20,843	300,083	11/30/2018
100034800		SLIGO	IRL		06/21/2019	5.150	24,683		(237)	(16)		2,952	297,817	11/30/2018
100034801		SLIGO	IRL		06/21/2019	5.150	6,744		(62)	(4)		806	81,456	11/30/2018
100034881		DUBLIN	IRL		06/21/2019	3.100	118						283,297	11/30/2018
100034891		LIMERICK	IRL		06/21/2019	5.150	100,814		(778)	(62)		12,043	541,862	11/30/2018
100034934		DUBLIN	IRL		06/21/2019	5.150	14,891		(174)	(35)		1,789	98,753	11/30/2018
100034940		DUBLIN	IRL		06/21/2019	2.900	129,572		2,078	(54)		15,207	324,594	11/30/2018
100034942		WEXFORD	IRL		06/21/2019	3.250	166,593		261	(26)		19,764	436,579	11/30/2018
100035470	CF	SOUTHERN PINES	NC		08/21/2019	5.875	103,906		(180)				151,500	04/16/2019
100035512	CF	MOUNT PLEASANT	SC		08/21/2019	5.250	140,239		(211)				200,000	05/06/2019
100035590	CF	PROVIDENCE VILLAGE	TX		08/21/2019	5.000	157,136		(162)				228,000	05/01/2019
100035842	CF	KAILUA KONA	HI		08/21/2019	4.875	530,893		(454)				784,000	05/16/2019
100035894	CF	SAN ANTONIO	TX		08/21/2019	4.875	113,314		(186)				179,000	05/29/2019
100035896	CF	SURPRISE	AZ		08/21/2019	4.990	150,835		(140)				210,000	05/08/2019
100036007	CF	TOMBALL	TX		08/27/2019	5.125	130,262		(185)				186,000	06/25/2019
100036016	CF	BLOOMINGTON	IN		08/27/2019	5.250	137,766		(210)				247,000	05/16/2019
100036022	CF	DETROIT	MI		08/27/2019	4.990	104,337		(141)				150,000	05/29/2019
100036049	CF	HANFORD	CA		08/27/2019	5.375	246,864		(186)				336,121	04/15/2019
100036249	CF	MIAMI	FL		08/27/2019	5.375	117,145		(222)				185,000	02/08/2019
100036269	CF	UPLAND	CA		08/27/2019	4.500	201,273		(169)				505,000	05/15/2019
100037852		TUCSON	AZ		09/16/2019	5.500	203,721		(192)				280,000	06/27/2019
100037893	CF	PISCATAWAY	NJ		09/16/2019	4.625	146,352		(173)				215,000	06/07/2019
100037933	CF	TAMPA	FL		09/16/2019	4.875	148,576		(152)				280,000	06/07/2019
100037993	CF	TUCSON	AZ		09/16/2019	5.250	126,825		(195)				180,000	05/02/2019
100038040	CF	BOISE	ID		11/15/2019	4.990	236,036		(228)				364,000	07/08/2019
100038055	CF	TUCSON	AZ		11/15/2019	5.250	134,875		(185)				180,000	07/19/2019
100038071	CF	OCRACOKE	NC		11/15/2019	4.500	123,221		(161)				246,000	06/12/2019
100038117	CF	MAMMOTH LAKES	CA		11/15/2019	4.875	223,875		(179)				371,000	08/01/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100038197	CF	YPSILANTI	MI		11/15/2019	5.375	115,591		(197)				162,500	07/22/2019
100038232	CF	WILLIAMSON	GA		11/15/2019	4.375	107,875		(126)				230,000	07/26/2019
100038233	CF	WILLIAMSON	GA		11/15/2019	4.375	114,274		(133)				229,000	08/02/2019
100038249	CF	SOUTH HOLLAND	IL		11/15/2019	5.625	107,626		(203)				150,000	06/19/2019
100038258	CF	RIVERVIEW	FL		11/15/2019	5.375	108,718		(203)				165,000	07/06/2019
100038360		FOUNTAIN	CO		11/15/2019	5.250	130,044		(190)				190,000	07/19/2019
100038393	CF	ELK RIVER	MN		11/15/2019	4.250	122,583		(119)				179,900	08/13/2019
100038404	CF	GULF SHORES	AL		11/15/2019	5.875	376,936		(466)				499,000	07/22/2019
100038440		DUBLIN	IRL		09/27/2019	1.500	387,497		5,478	(5)		45,713	790,617	11/30/2018
100038442		MEATH	IRL		09/27/2019	3.250	196,183		1,774	16		23,153	156,399	11/30/2018
100038446		KILDARE	IRL		09/27/2019	2.850	242,899		728	9		28,750	143,994	11/30/2018
100038471		DUBLIN	IRL		09/27/2019	3.650	430,161		6,039			50,760	433,564	11/30/2018
100038476		DUBLIN	IRL		09/27/2019	3.400	182,447		2,519	23		21,482	315,000	11/30/2018
100038488		KILDARE	IRL		09/27/2019	3.400	42,659		1,283	12		4,988	174,493	11/30/2018
100038495		DUBLIN	IRL		09/27/2019	3.050	279,900		12,925			32,602	299,575	11/30/2018
100038508		KILDARE	IRL		09/27/2019	3.400	370,275		6,533			43,580	392,792	11/30/2018
100038533		WICKLOW	IRL		09/27/2019	1.500	141,922		(482)	42		16,793	159,240	11/30/2018
100038551		CORK	IRL		09/27/2019	2.850	1,026,269		25,085			120,634	160,434	01/01/2025
100038564		MEATH	IRL		09/27/2019	3.250	104,609		2,948	30		12,240	276,706	11/30/2018
100038571		GALWAY	IRL		09/27/2019	2.850	413,136		15,927			48,164	323,275	11/30/2018
100038573		DUBLIN	IRL		09/27/2019	3.850	13,463		380	(19)		1,583	134,749	11/30/2018
100038586		TIPPERARY	IRL		09/27/2019	3.400	91,394		827	10		10,797	145,000	11/30/2018
100038619		DUBLIN	IRL		09/27/2019	1.500	182,565		2,527			21,524	183,950	11/30/2018
100038622		DUBLIN	IRL		09/27/2019	3.400	42,296		913			4,968	49,823	11/30/2018
100038623		DUBLIN	IRL		09/27/2019	3.400	132,610		2,738	27		15,567	281,873	11/30/2018
100038624		DUBLIN	IRL		09/27/2019	3.400	174,683		4,049			20,508	203,883	11/30/2018
100038626		DUBLIN	IRL		09/27/2019	3.400	150,478		2,447	23		17,699	166,354	11/30/2018
100038627		DUBLIN	IRL		09/27/2019	1.500	178,891		2,336			21,098	215,665	11/30/2018
100038652		DUBLIN	IRL		09/27/2019	3.000	4,138		104	1		485	209,464	11/30/2018
100038666		DUBLIN	IRL		09/27/2019	1.500	1,209,974		18,171			142,541	683,241	11/30/2018
100038673		CLARE	IRL		09/27/2019	3.400	66,671		659	6		7,864	61,211	11/30/2018
100038692		DUBLIN	IRL		09/27/2019	3.650	349,965		8,250			41,154	399,433	11/30/2018
100038694		KILKENNY	IRL		09/27/2019	1.500	3,647		154	(1)		424	12,766	11/30/2018
100038696		WESTMEATH	IRL		09/27/2019	3.400	60,073		1,700	17		7,029	120,027	11/30/2018
100038708		CLARE	IRL		09/27/2019	3.000	22,306		859	6		2,599	81,614	11/30/2018
100038709		CLARE	IRL		09/27/2019	3.000	22,168		855	6		2,583	75,753	11/30/2018
100038710		WESTMEATH	IRL		09/27/2019	3.200	138,061		1,561	(31)		16,346	54,532	11/30/2018
100038712		CLARE	IRL		09/27/2019	3.000	22,407		864	6		2,610	81,614	11/30/2018
100038729		DUBLIN	IRL		09/27/2019	1.500	1,085,815		18,495			127,831	884,732	11/30/2018
100038731		DUBLIN	IRL		09/27/2019	3.000	56,521		774	6		6,657	68,332	11/30/2018
100038739		GALWAY	IRL		09/27/2019	3.400	24,113		5,798	5,685		2,864	96,982	11/30/2018
100038744		MEATH	IRL		09/27/2019	1.500	146,079		1,043	9		17,274	157,938	11/30/2018
100038749		DUBLIN	IRL		09/27/2019	3.500	426,892		23,595	1		49,392	399,433	11/30/2018
100038751		DUBLIN	IRL		09/27/2019	3.500	426,990		23,600	1		49,403	399,134	11/30/2018
100038755		DUBLIN	IRL		09/27/2019	3.500	426,888		23,594	1		49,392	420,456	11/30/2018
100038777		MEATH	IRL		09/27/2019	3.400	125,453		2,360	23		14,739	257,380	11/30/2018
100038779		CARLOW	IRL		09/27/2019	3.400	132,813		1,054	10		15,679	87,361	11/30/2018
100038795		DUBLIN	IRL		09/27/2019	1.500	168,020		2,706	15		19,764	166,492	11/30/2018
100038803		CLARE	IRL		09/27/2019	1.500	65,526		1,592	(1)		7,690	145,000	11/30/2018
100038810		CLARE	IRL		09/27/2019	1.500	6,852		631	(4)		786	61,211	11/30/2018
100038892		DUBLIN	IRL		09/27/2019	1.500	349,379		4,632			41,202	456,784	11/30/2018
100038907		DUBLIN	IRL		09/27/2019	3.400	173,516		1,653	16		20,469	166,370	11/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100038910		DUBLIN	IRL		09/27/2019	1.400	186,175		1,947	(1)		21,989	273,050	11/30/2018
100038916		OFFALY	IRL		09/27/2019	3.300	14,413		579	4		1,677	89,968	11/30/2018
100038924		KILKENNY	IRL		09/27/2019	3.250	248,837		4,169			29,299	163,597	11/30/2018
100038935		DUBLIN	IRL		09/27/2019	1.500	201,148		4,134	36		23,614	357,388	11/30/2018
100038937		WEXFORD	IRL		09/27/2019	3.400	129,500		1,288	12		15,277	93,934	11/30/2018
100038956		DUBLIN	IRL		09/27/2019	3.000	286,781		14,316			33,256	226,292	11/30/2018
100038963		KILDARE	IRL		09/27/2019	1.400	42,555		1,700	20		4,956	296,335	11/30/2018
100038966		DUBLIN	IRL		09/27/2019	3.100	489,731		3,933	79		57,620	510,000	11/30/2018
100038971		WEXFORD	IRL		09/27/2019	3.400	18,015		1,202	(23)		2,093	95,000	11/30/2018
100038976		DUBLIN	IRL		09/27/2019	3.400	198,748		2,297	21		23,427	204,913	11/30/2018
100038996		MEATH	IRL		09/27/2019	3.250	169,672		1,093	9		20,044	168,430	11/30/2018
100039000		DUBLIN	IRL		09/27/2019	3.650	105,244		2,044	22		12,360	143,439	11/30/2018
100039006		DUBLIN	IRL		09/27/2019	3.400	49,455		724	7		5,821	75,761	11/30/2018
100039008		DUBLIN	IRL		09/27/2019	3.400	326,917		4,928	17		38,508	502,366	11/30/2018
100039013		KILKENNY	IRL		09/27/2019	1.500	143,885		1,812			16,973	199,930	11/30/2018
100039014		DUBLIN	IRL		09/27/2019	3.400	377,195		3,661	43		44,490	399,134	11/30/2018
100039026		DUBLIN	IRL		09/27/2019	3.150	267,714		13,620			30,997	217,595	11/30/2018
100039043		DUBLIN	IRL		09/27/2019	1.400	90,440		1,954	(1)		10,626	168,182	11/30/2018
100039061		DUBLIN	IRL		09/27/2019	2.900	126,604		1,864	15		14,904	260,000	11/30/2018
100039065		WICKLOW	IRL		09/27/2019	3.250	3,639		71	1		428	8,558	11/30/2018
100039085		CARLOW	IRL		09/27/2019	4.500	20,800		767	(2)		2,426	156,650	11/30/2018
100039109		CORK	IRL		09/27/2019	4.500	141,572		1,769			16,701	174,608	11/30/2018
100039112		DUBLIN	IRL		09/27/2019	3.900	49,870		2,017	(12)		5,808	472,094	11/30/2018
100039116		DUBLIN	IRL		09/27/2019	3.250	27,507		1,440	(56)		3,230	265,000	11/30/2018
100039119		WESTMEATH	IRL		09/27/2019	7.000	6,714		329	(21)		782	63,308	11/30/2018
100039150		DUBLIN	IRL		09/27/2019	3.350	364,621		5,219			42,975	420,000	11/30/2018
100039157		DUBLIN	IRL		09/27/2019	4.200	334,873		6,919	(2)		39,356	566,218	11/30/2018
100039162		DUBLIN	IRL		09/27/2019	2.900	1,132,340		32,712	(11)		132,826	1,041,352	11/30/2018
100039169		WICKLOW	IRL		09/27/2019	3.250	76,665		1,835	6		8,997	231,758	11/30/2018
100039173		DUBLIN	IRL		09/27/2019	2.900	451,896		10,440	(2)		53,046	827,717	11/30/2018
100039177		DUBLIN	IRL		09/27/2019	3.400	46,048		1,468	(2)		5,385	137,638	11/30/2018
100039183		CORK	IRL		09/27/2019	3.250	68,845		2,605	(10)		8,028	320,000	11/30/2018
100039198		DUBLIN	IRL		09/27/2019	4.150	129,410		5,034	(23)		15,082	1,144,360	11/30/2018
100039214		WESTMEATH	IRL		09/27/2019	3.250	2,324		(91)	(249)		284	562,492	11/30/2018
100039225		DUBLIN	IRL		09/27/2019	4.500	15,938		452	(1)		1,867	85,368	11/30/2018
100039226		DUBLIN	IRL		09/27/2019	3.400	65,310		1,446	(2)		7,675	103,126	11/30/2018
100039228		CORK	IRL		09/27/2019	2.950	54,326		879			6,398	51,762	11/30/2018
100039233		WICKLOW	IRL		09/27/2019	4.500	5,126		248	(13)		594	153,413	11/30/2018
100039251		DUBLIN	IRL		09/27/2019	3.830	24,354		972	(5)		2,837	267,595	11/30/2018
100039277		GALWAY	IRL		09/27/2019	4.500	28,206		344			3,328	156,804	11/30/2018
100039280		DUBLIN	IRL		09/27/2019	3.250	309,315		5,036			36,425	350,502	11/30/2018
100039281		DUBLIN	IRL		09/27/2019	5.900	1,104,255		47,031			128,661	583,858	11/30/2018
100039282		DUBLIN	IRL		09/27/2019	3.050	341,836		5,517			40,257	389,559	11/30/2018
100039296		DUBLIN	IRL		09/27/2019	3.000	571,556		6,567			67,452	450,000	11/30/2018
100039323		DUBLIN	IRL		09/27/2019	2.950	75,583		1,696	(1)		8,875	231,155	11/30/2018
100039324		DUBLIN	IRL		09/27/2019	4.660	222,481		5,280	(2)		26,111	596,314	11/30/2018
100039733	CF	MINNEAPOLIS	MN		10/28/2019	4.500	110,220		(136)				160,000	07/19/2019
100039759	CF	SCHAUMBURG	IL		10/28/2019	4.375	100,072		(160)				230,000	08/09/2019
100039809	CF	HURST	TX		10/28/2019	5.375	139,363		(206)				185,000	07/20/2019
100039874	CF	LAS VEGAS	NV		10/28/2019	5.750	221,540		(236)				295,000	08/06/2019
100040097		CLARKSTON	GA		01/28/2020	4.875	137,718		(208)				215,000	09/05/2019
100040098		CLARKSTON	GA		01/28/2020	4.875	148,920		(216)				226,400	09/02/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100040099	CF	PENDLETON	IN		01/28/2020	4.625	112,955		(180)				168,000	11/25/2019
100040106	CF	MARIETTA	GA		01/28/2020	5.250	122,886		(180)				167,000	07/14/2019
100041193	CF	DURHAM	NC		03/02/2020	4.500	150,567		(161)				220,000	12/27/2019
100041680	CF	KATY	TX		03/02/2020	4.750	125,274		(230)				202,500	01/23/2020
100042927		MIRAMAR	FL		05/28/2020	3.300	181,354		568				465,000	10/13/2019
100042929		NEW BEDFORD	MA		05/28/2020	6.125	150,596		(202)				220,000	12/19/2019
100042931		NORTH LAS VEGAS	NV		05/28/2020	2.000	87,309		201				176,000	03/28/2020
100042932		WHITTIER	CA		05/28/2020	3.700	183,277		289				508,000	10/14/2019
100042933		ROSEVILLE	CA		05/28/2020	3.875	96,317		198				365,000	10/12/2019
100042934		SACRAMENTO	CA		05/28/2020	5.430	59,584		(47)				268,000	10/11/2019
100042936		SOMERS POINT	NJ		05/28/2020	2.875	40,608		25				192,000	03/28/2020
100042939		ALBUQUERQUE	NM		05/28/2020	5.875	69,015		(64)				200,000	04/09/2020
100042941		EAGLE MOUNTAIN	UT		05/28/2020	6.250	80,546		(257)				605,000	10/11/2019
100042943		FREDERICKSBURG	VA		05/28/2020	4.250	87,642		115				225,000	04/22/2020
100042944		MODESTO	CA		05/28/2020	6.625	86,196		512				281,000	03/01/2022
100042945		FRANKLIN PARK	IL		05/28/2020	3.920	86,041		143				175,000	02/13/2020
100042947		FAYETTEVILLE	GA		05/28/2020	4.375	86,534		98				297,900	10/12/2019
100042950		DESERT HOT SPRINGS	CA		05/28/2020	4.875	71,009		52				181,000	01/30/2020
100042951		FRONT ROYAL	VA		05/28/2020	4.125	51,244		115				275,000	03/29/2020
100042952		RHINEBECK	NY		05/28/2020	4.750	149,959		112				270,000	08/06/2019
100042953		NEW CASTLE	DE		05/28/2020	4.125	69,608		144				248,000	04/22/2020
100042954		AUSTIN	TX		05/28/2020	3.000	52,297		124				570,000	10/13/2019
100042955		IMPERIAL BEACH	CA		05/28/2020	3.375	278,185		625				710,000	10/12/2019
100042956		ZOLFO SPRINGS	FL		05/28/2020	6.000	154,302		(199)				248,000	02/10/2020
100042959		OXNARD	CA		05/28/2020	4.375	348,536		187				600,000	04/20/2020
100042963		OAKLAND	CA		05/28/2020	3.375	278,111		482				710,000	10/11/2019
100042964		SIMI VALLEY	CA		05/28/2020	6.126	314,368		(399)				748,000	09/14/2022
100042965		SACRAMENTO	CA		05/28/2020	4.750	94,959		(22)				323,000	04/22/2020
100042967		STREAMWOOD	IL		05/28/2020	2.875	14,851		159				288,000	10/11/2019
100042968		NORTON	OH		05/28/2020	7.125	102,277		207				235,000	03/31/2020
100042969		SAN DIEGO	CA		05/28/2020	6.000	231,278		(662)				350,000	02/10/2020
100042970		CHICAGO	IL		05/28/2020	4.750	131,068		228				265,000	04/22/2020
100042972		MAYODAN	NC		05/28/2020	6.000	91,386		(133)				147,000	02/19/2020
100042973		SIMI VALLEY	CA		05/28/2020	3.500	330,079		194				500,000	10/11/2019
100042978		GERMANTOWN	MD		05/28/2020	5.130	330,650		23				465,000	02/20/2020
100042985		SANTA ANA	CA		05/28/2020	5.875	303,635		440				615,000	03/30/2020
100042989		CUTLER	CA		05/28/2020	7.375	64,706		301				152,500	03/29/2020
100042991		HILLSBORO	OR		05/28/2020	3.375	16,565		150				315,000	04/22/2020
100042992		INGLEWOOD	CA		05/28/2020	5.213	245,768		(300)				640,000	03/30/2020
100042994		LIBERTY	IN		05/28/2020	6.125	29,792		(88)				127,500	12/21/2019
100042996		PICO RIVERA	CA		05/28/2020	4.375	208,844		149				515,000	04/21/2020
100042997		DIAMOND BAR	CA		05/28/2020	4.750	170,049		44				385,000	10/12/2019
100042998		SAN ANTONIO	FL		05/28/2020	8.125	17,708		148				190,000	09/20/2022
100043001		CARSON	CA		05/28/2020	4.825	315,618		(91)				575,000	10/11/2019
100043002		ORLANDO	FL		05/28/2020	6.000	34,783		7				158,000	10/30/2019
100043004		OSAGE BEACH	MO		05/28/2020	3.375	143,777		321				297,000	12/16/2019
100043005		INMAN	SC		05/28/2020	4.250	184,263		252				295,000	03/27/2020
100043007		TULARE	CA		05/28/2020	4.000	125,918		123				210,000	10/31/2019
100043008		PLACENTIA	CA		05/28/2020	3.625	148,346		384				725,000	01/23/2020
100043014		ASHEBORO	NC		05/28/2020	4.250	74,481		160				185,000	10/30/2019
100043015		EASTON	PA		05/28/2020	5.875	157,838		(329)				309,000	03/27/2020
100043018		DELRAY BEACH	FL		05/28/2020	5.670	115,616						194,000	10/30/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043019		OAK GROVE	MN		05/28/2020	5.875	344,326		613				492,000	10/11/2019
100043023		HICKSVILLE	NY		05/28/2020	4.625	258,703		138				505,000	04/22/2020
100043026		SPRINGFIELD	MA		05/28/2020	4.625	111,410		137				175,000	02/27/2020
100043027		WINDSOR	CA		05/28/2020	4.000	178,789		198				545,000	04/22/2020
100043028		FRESNO	CA		05/28/2020	4.750	188,911		68				299,000	03/28/2020
100043029		SHAKER HEIGHTS	OH		05/28/2020	3.375	65,955		334				214,000	03/28/2020
100043031		WEST TOWNSEND	MA		05/28/2020	5.250	141,811		(257)				223,000	10/30/2019
100043032		ALBUQUERQUE	NM		05/28/2020	5.625	35,942		12				136,000	10/15/2019
100043034		BENICIA	CA		05/28/2020	3.500	353,167		843				825,000	04/22/2020
100043037		DEL REY	CA		05/28/2020	4.530	40,390		44				140,000	03/28/2020
100043038		PLANTATION	FL		05/28/2020	5.280	185,886		(123)				462,000	10/30/2019
100043041		CHICAGO	IL		05/28/2020	4.775	245,711		310				340,000	03/28/2020
100043042		RICHMOND	VA		05/28/2020	7.125	83,666		385				176,000	10/15/2019
100043044		HONOKAA	HI		05/28/2020	4.255	180,081		268				305,000	03/29/2020
100043046		WAHPETON	ND		05/28/2020	3.000	10,666		105				151,000	02/28/2020
100043048		DALLAS	TX		05/28/2020	4.750	56,072		16				172,000	10/14/2019
100043050		ASTORIA	NY		05/28/2020	3.875	466,563		(157)				1,068,750	03/29/2020
100043051		MONROE	NC		05/28/2020	4.000	42,793		100				155,000	03/30/2020
100043056		GRANADA HILLS	CA		05/28/2020	3.875	207,384		63				623,000	01/22/2020
100043057		ANTIOCH	CA		05/28/2020	4.375	165,212		(124)				470,000	03/30/2020
100043059		BRICK	NJ		05/28/2020	3.500	231,076		72				449,000	03/28/2020
100043062		ASHEVILLE	NC		05/28/2020	3.160	81,870		332				412,000	04/20/2024
100043064		HYATTSVILLE	MD		05/28/2020	4.250	128,147		319				295,000	04/22/2020
100043065		DOVER TOWNSHIP	NJ		05/28/2020	4.250	158,224		309				490,000	06/13/2022
100043067		GLEN ALLEN	VA		05/28/2020	4.750	459,187		(424)				545,000	03/27/2020
100043068		CHICAGO	IL		05/28/2020	5.705	198,732		(95)				280,000	03/27/2020
100043070		BROOKLYN PARK	MN		05/28/2020	5.350	54,432		(74)				239,900	03/27/2020
100043072		LORTON	VA		05/28/2020	7.250	236,057		(107)				460,000	03/29/2020
100043074		WESTON	FL		05/28/2020	6.750	118,081		309				435,000	10/14/2019
100043077		EAST PALO ALTO	CA		05/28/2020	3.625	449,270		(496)				861,600	03/28/2020
100043078		MIAMI	FL		05/28/2020	5.310	226,085		191				319,000	02/13/2020
100043080		JACKSON	MI		05/28/2020	5.125	29,251		19				85,500	02/25/2020
100043081		COMPTON	CA		05/28/2020	7.250	154,733		460				470,000	01/27/2023
100043083		POWDER SPRINGS	GA		05/28/2020	4.621	246,027		158				519,000	04/10/2020
100043086		LAKEPORT	CA		05/28/2020	4.110	115,088		145				200,000	10/08/2019
100043088		PERRIS	CA		05/28/2020	5.500	196,656		(168)				300,000	03/29/2020
100043089		NATIONAL CITY	CA		05/28/2020	7.375	134,755		329				390,000	03/30/2020
100043090		MIRAMAR	FL		05/28/2020	3.640	170,351		377				335,000	03/30/2020
100043092		NASHVILLE	TN		05/28/2020	6.000	92,706		(131)				145,000	02/13/2020
100043094		ROME	OH		05/28/2020	6.000	119,626		(240)				145,000	08/22/2019
100043095		PARLIER	CA		05/28/2020	4.650	161,756		143				244,500	03/28/2020
100043100		CEDARBURG	WI		05/28/2020	3.500	73,389		350				275,750	02/11/2020
100043102		CARLISLE	PA		05/28/2020	5.000	37,036		112				108,000	12/21/2019
100043103		SALINAS	CA		05/28/2020	4.972	252,328		(77)				500,000	04/21/2020
100043105		LAURENS	SC		05/28/2020	7.200	52,644		(88)				85,500	04/04/2020
100043106		NEWARK	NJ		05/28/2020	4.125	138,773		(24)				670,000	10/17/2024
100043107		ELK GROVE	CA		05/28/2020	5.500	201,209		(221)				350,000	02/03/2020
100043109		LA HABRA	CA		05/28/2020	4.000	181,961		76				345,000	03/30/2020
100043110		BURBANK	CA		05/28/2020	6.500	505,760		(230)				788,000	10/12/2019
100043112		WARREN	NJ		05/28/2020	3.625	210,414		(41)				725,000	03/29/2020
100043113		PEARLAND	TX		05/28/2020	4.375	87,497		127				247,000	03/29/2020
100043114		BELLINGHAM	WA		05/28/2020	4.130	169,918		242				340,000	04/21/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043116		STREETSBORO	OH		05/28/2020	8.875	50,500		160				170,000	03/30/2020
100043117		WARWICK	NY		05/28/2020	4.500	152,773		253				367,100	02/10/2020
100043118		WINNETKA	CA		05/28/2020	7.375	214,887		(98)				425,000	03/28/2020
100043119		CLAYTON	NC		05/28/2020	4.000	60,693		139				229,900	04/22/2020
100043120		AVENTURA	FL		05/28/2020	4.740	105,923		44				325,000	10/14/2019
100043121		BOILING SPRINGS	SC		05/28/2020	4.250	51,244		98				152,000	03/29/2020
100043123		SALEM	UT		05/28/2020	4.125	117,201		213				320,000	04/14/2020
100043124		PUEBLO	CO		05/28/2020	8.000	135,227		185				223,000	11/08/2019
100043127		SAN FRANCISCO	CA		05/28/2020	7.125	368,315		1,136				1,661,550	03/25/2020
100043129		LOS ANGELES	CA		05/28/2020	3.750	152,425		(4)				406,000	03/05/2020
100043131		ALAMOSA	CO		05/28/2020	5.785	12,278		(21)				80,750	03/05/2020
100043133		JACKSONVILLE	FL		05/28/2020	3.375	98,675		(272)				330,000	12/18/2024
100043134		GLASTONBURY	CT		05/28/2020	5.590	200,269		459				340,000	03/30/2020
100043135		HENDERSON	NV		05/28/2020	5.375	113,706		(123)				270,000	04/14/2020
100043136		CATHEDRAL CITY	CA		05/28/2020	6.750	110,905		155				265,000	04/06/2020
100043141		GALT	CA		05/28/2020	4.500	73,506		53				275,000	03/27/2020
100043144		SANDIA PARK	NM		05/28/2020	4.000	82,384		152				235,000	03/29/2020
100043145		COVINA	CA		05/28/2020	3.250	306,505		789				580,000	03/27/2020
100043146		LIVERMORE	CA		05/28/2020	3.375	106,661		402				659,000	10/14/2019
100043151		WOODBURY	MN		05/28/2020	4.250	141,281		236				321,500	03/30/2020
100043152		SOUTH ELGIN	IL		05/28/2020	4.250	130,584		598				250,000	02/10/2020
100043154		MABLETOWN	GA		05/28/2020	4.250	124,106		158				360,000	10/30/2019
100043156		LAKESIDE	CA		05/28/2020	7.250	158,677		387				675,000	04/21/2020
100043157		PARIS	MO		05/28/2020	3.500	4,641		45				115,000	01/30/2025
100043158		GARDEN GROVE	CA		05/28/2020	3.750	308,508		346				670,000	03/30/2020
100043159		GUILFORD	IN		05/28/2020	5.750	96,968		30				130,000	04/22/2020
100043162		VALLEJO	CA		05/28/2020	5.125	329,593		(318)				460,000	03/27/2020
100043163		DOYLESTOWN	PA		05/28/2020	4.375	95,634		174				465,000	04/14/2020
100043166		HAYWARD	CA		05/28/2020	4.250	461,766		(298)				898,000	04/21/2020
100043167		SANTA FE SPRINGS	CA		05/28/2020	4.250	300,853		273				500,000	01/30/2020
100043170		RANCHO SANTA MARGARIT	CA		05/28/2020	4.750	127,386		(2)				320,000	02/03/2020
100043171		ORLANDO	FL		05/28/2020	4.875	181,490		239				460,000	04/21/2020
100043172		FORT WORTH	TX		05/28/2020	5.375	34,444						138,000	03/27/2020
100043173		PLYMOUTH	MA		05/28/2020	7.000	239,391		(74)				360,000	03/29/2020
100043178		MENOMONEE FALLS	WI		05/28/2020	2.000	137,124		(117)				202,000	04/07/2020
100043179		CHESAPEAKE	VA		05/28/2020	4.180	116,959		(22)				179,000	03/29/2020
100043180		MCLEAN	VA		05/28/2020	6.000	163,139		(285)				310,000	03/30/2020
100043181		KISSIMMEE	FL		05/28/2020	4.980	99,903		48				260,000	03/28/2020
100043182		NORWALK	CA		05/28/2020	7.375	139,268		(54)				469,900	03/30/2020
100043183		REDDING	CA		05/28/2020	3.750	132,926		62				260,000	03/29/2020
100043184		ISSAQUAH	WA		05/28/2020	3.500	147,495		319				330,000	12/19/2019
100043185		ALBUQUERQUE	NM		05/28/2020	5.875	54,316		(111)				175,000	04/21/2020
100043187		SANTA ROSA	CA		05/28/2020	3.625	135,817		226				555,000	03/29/2020
100043188		MASSAPEQUA	NY		05/28/2020	4.125	239,880		554				475,000	12/21/2019
100043189		CORONA	CA		05/28/2020	4.125	270,450		320				635,000	04/21/2020
100043193		OCEANSIDE	CA		05/28/2020	4.250	84,848		91				361,000	04/06/2020
100043196		HOWELL	MI		05/28/2020	4.250	69,761		113				220,000	04/04/2020
100043197		VANCOUVER	WA		05/28/2020	7.750	160,001		389				269,900	03/28/2020
100043198		BELLE PLAINE	MN		05/28/2020	4.625	136,963		(147)				228,500	12/17/2019
100043199		BRIGANTINE	NJ		08/13/2020	4.000	495,307		1,544				704,423	05/31/2020
100043201		ORLANDO	FL		08/13/2020	3.127	243,705		785				340,329	05/31/2020
100043203		DUNCANVILLE	TX		08/13/2020	6.000	96,600		(187)				180,025	08/25/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043204		CLARKTON	NC		08/13/2020	9.950	116,932		(583)				193,226	05/31/2020
100043206		BROOKLYN	NY		08/13/2020	12.125	110,347		(280)				1,353,750	03/11/2019
100043210		MT PLEASANT	SC		08/13/2020	9.760	81,482		(322)				188,887	05/31/2020
100043211		PASADENA	TX		08/13/2020	5.000	67,074		(119)				131,510	05/31/2020
100043217		BRIDGEWATER	NJ		08/13/2020	5.000	336,647		(486)				617,500	12/06/2019
100043222		PHOENIXVILLE	PA		08/13/2020	5.000	227,420		(43)				261,160	05/31/2020
100043223		TARZANA	CA		08/13/2020	5.000	816,910		(744)				3,620,000	04/27/2022
100043224		KATY	TX		08/13/2020	4.625	93,965		(26)				182,131	05/31/2020
100043225		SPRING VALLEY	NY		08/13/2020	4.500	233,771		138				437,000	12/03/2019
100043226		SYLVA	NC		08/13/2020	5.000	41,453		(122)				403,750	11/21/2019
100043227		DREXEL	NC		08/13/2020	4.750	36,826		(128)				104,500	05/09/2019
100043230		KENNER	LA		08/13/2020	3.250	188,522		401				295,000	09/04/2020
100043231		POUGHQUAG	NY		08/13/2020	5.125	222,730		(266)				280,493	05/31/2020
100043232		WASHINGTON	DC		08/13/2020	4.125	382,300		70				760,000	05/03/2019
100043233		ARLINGTON	TX		08/13/2020	4.750	13,174		(69)				220,534	05/31/2020
100043235		PHOENIX	AZ		08/13/2020	4.000	117,644		160				184,740	05/31/2020
100043239		MIRAMAR	FL		08/13/2020	3.750	158,666		54				247,192	05/31/2020
100043240		EXETER	NH		08/13/2020	9.349	200,805		(2,471)				303,744	05/31/2020
100043241		MACOMB	MI		08/13/2020	6.000	151,351		(680)				244,261	05/31/2020
100043242		BELLINGHAM	WA		08/13/2020	4.812	204,779		(165)				377,762	05/31/2020
100043246		BRONX	NY		08/13/2020	5.250	148,117		(418)				531,106	05/31/2020
100043247		BOTHELL	WA		08/13/2020	4.250	175,456		57				278,568	05/31/2020
100043251		DES MOINES	IA		08/13/2020	4.500	98,654		120				165,503	05/31/2020
100043252		LACONIA	NH		08/13/2020	4.000	14,867		41				151,620	12/06/2019
100043254		HOUSTON	TX		08/13/2020	4.500	74,969		(79)				177,098	05/31/2020
100043255		ELGIN	TX		08/13/2020	5.375	90,159		(255)				166,250	12/26/2019
100043256		BELLFLOWER	CA		08/13/2020	4.500	282,609		(92)				456,871	05/31/2020
100043258		ACWORTH	GA		08/13/2020	3.625	175,845		212				315,562	05/31/2020
100043260		HOUSTON	TX		08/13/2020	5.250	60,306		(191)				115,614	05/31/2020
100043262		FORT LAUDERDALE	FL		08/13/2020	6.600	61,768		(353)				249,457	05/31/2020
100043263		GREENVILLE	SC		08/13/2020	7.850	35,379		(175)				90,674	05/31/2020
100043266		SAINT CHARLES	MO		08/13/2020	7.440	90,074		(264)				152,000	08/30/2019
100043267		COSHOCTON	OH		08/13/2020	10.220	21,738		(575)				62,182	11/25/2019
100043271		INDIANAPOLIS	IN		08/13/2020	13.590	91,403		(190)				170,050	11/21/2019
100043273		WARSAW	NC		08/13/2020	9.090	28,426		(413)				107,293	11/26/2019
100043274		NEW KENSINGTON	PA		08/13/2020	5.000	50,171		(122)				137,750	08/10/2019
100043275		EAST BERNARD	TX		08/13/2020	8.325	76,016		(100)				148,675	08/30/2019
100043276		CANTON	MI		08/13/2020	7.990	159,115		(463)				242,250	11/26/2019
100043277		MADISONVILLE	TN		08/13/2020	7.500	134,378		18				130,928	05/31/2020
100043278		KINGSLEY	PA		08/13/2020	8.490	21,004		239				119,700	12/24/2019
100043282		DISTRICT HEIGHTS	MD		08/13/2020	6.665	236,655		(440)				237,500	11/26/2019
100043284		N HUNTINGDON	PA		08/13/2020	7.500	71,678		140				109,250	09/18/2019
100043285		ROCKY MOUNT	NC		08/13/2020	2.652	53,203		338				118,750	11/26/2019
100043286		KELSO	WA		08/13/2020	5.250	44,136		(256)				195,920	05/31/2020
100043288		CHINOVALLEY	AZ		08/13/2020	8.100	91,549		(422)				180,500	08/22/2019
100043290		LAS VEGAS	NV		08/13/2020	6.000	236,405		(628)				297,622	05/31/2020
100043291		DOWNEY	CA		08/13/2020	7.388	73,362		(353)				223,250	11/22/2019
100043293		MARENGO	OH		08/13/2020	7.000	62,153		(109)				209,000	08/22/2019
100043301		SOUTH ORANGE	NJ		08/13/2020	6.772	211,549		(348)				546,998	05/31/2020
100043307		CEDAR HILL	MO		08/13/2020	5.500	141,147		(196)				152,537	05/31/2020
100043308		TAYLORS FALLS	MN		08/13/2020	5.500	112,300		(190)				125,717	05/31/2020
100043309		SUMMERVILLE	SC		08/13/2020	5.500	93,988		(114)				256,000	07/22/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043311		BLYTHEWOOD	SC		08/13/2020	5.000	238,900		(133)				229,500	07/02/2020
100043312		RANCHO CUCAMONGA	CA		08/13/2020	4.750	640,560		(1,542)				986,612	11/08/2019
100043321		CHICAGO	IL		08/13/2020	3.000	167,826		1,000				223,470	05/31/2020
100043324		WESTFORD	MA		08/13/2020	6.490	172,271		(404)				403,750	10/31/2019
100043325		RIVERDALE	MD		08/13/2020	4.000	224,832		23				287,281	05/31/2020
100043327		DUBLIN	OH		08/13/2020	7.250	227,557		760				311,600	12/27/2019
100043328		MANSFIELD	TX		08/13/2020	6.000	212,543		(410)				429,611	05/31/2020
100043331		LITHONIA	GA		08/13/2020	4.125	139,030		138				235,226	05/31/2020
100043332		WASHINGTON	DC		08/13/2020	4.500	215,202		(180)				446,062	05/31/2020
100043333		RESTON	VA		08/13/2020	6.500	61,201		(436)				295,000	11/30/2023
100043335		PHOENIX	AZ		08/13/2020	3.875	164,574		48				262,761	05/31/2020
100043336		CAMERON	NC		08/13/2020	3.750	112,600		85				182,131	05/31/2020
100043337		WISC RAPIDS	WI		08/13/2020	4.875	64,487		(96)				232,750	08/15/2019
100043339		FORT ATKINSON	WI		08/13/2020	8.625	35,245		(120)				109,250	01/04/2020
100043340		HOUSTON	TX		08/13/2020	3.625	95,753		(5)				165,870	08/20/2019
100043341		VERO BEACH	FL		08/13/2020	7.175	67,421		(310)				159,125	08/20/2019
100043342		WALKERSVILLE	MD		08/13/2020	4.750	165,510		(420)				288,517	08/18/2019
100043344		LITHONIA	GA		08/13/2020	7.500	45,619		(327)				261,000	09/05/2025
100043346		COVENTRY	RI		08/13/2020	3.625	123,325		163				204,250	08/20/2019
100043349		MANCHESTER	NH		08/13/2020	6.630	43,715		34				223,250	07/09/2019
100043353		MIAMI	FL		08/13/2020	6.875	99,229		136				285,000	07/11/2019
100043357		SCOTTDALE	PA		08/13/2020	9.100	33,305		(281)				106,400	07/15/2019
100043358		MINNEAPOLIS	MN		08/13/2020	7.290	57,483		(348)				251,750	07/20/2019
100043359		WATERLOO	SC		08/13/2020	8.990	45,698		(494)				250,800	07/11/2019
100043360		SICKLERVILLE	NJ		08/13/2020	12.790	53,017		(796)				152,000	07/08/2019
100043361		NEW ORLEANS	LA		08/13/2020	9.410	58,011		(413)				109,250	07/10/2019
100043363		WOODSTOCK VALLEY	CT		08/13/2020	4.500	130,869		46				199,500	07/14/2019
100043364		LOS ANGELES	CA		08/13/2020	7.000	24,247		(795)				579,500	07/08/2019
100043365		FARIBAULT	MN		08/13/2020	7.000	124,907		(462)				180,405	09/13/2019
100043366		GEISMAR	LA		08/13/2020	6.990	81,699		(426)				220,872	05/31/2020
100043367		LAREDO	TX		08/13/2020	7.450	59,160		(278)				109,250	07/12/2019
100043368		PHILADELPHIA	PA		08/13/2020	9.250	90,039		(464)				551,306	11/27/2019
100043370		OKLAHOMA CITY	OK		08/13/2020	9.900	54,461		(517)				103,550	09/06/2019
100043371		GRAND PRAIRIE	TX		08/13/2020	4.500	99,238		(185)				259,350	07/11/2019
100043372		PROVIDENCE	RI		08/13/2020	7.750	125,056		374				293,550	03/21/2020
100043374		HAINES CITY	FL		08/13/2020	6.625	124,569		282				237,500	04/07/2020
100043375		FELTON	CA		08/13/2020	7.625	205,570		(47)				470,250	03/14/2020
100043376		OAK PARK	CA		08/13/2020	4.625	225,913		(122)				437,000	07/08/2019
100043378		LOMA LINDA	CA		08/13/2020	3.625	204,206		144				408,500	07/13/2019
100043379		WALNUT	CA		08/13/2020	3.375	516,779		1,237				565,250	07/10/2019
100043380		ROSEVILLE	CA		08/13/2020	4.563	316,272		(246)				489,250	07/12/2019
100043384		RANDALLSTOWN	MD		08/13/2020	4.500	225,949		456				270,750	07/06/2019
100043388		HIALEAH	FL		08/13/2020	7.990	567,180		(3,016)				545,775	07/09/2019
100043389		PHILADELPHIA	PA		08/13/2020	4.150	61,472		97				133,000	04/09/2020
100043390		PORT SAINT LUCIE	FL		08/13/2020	4.000	181,163		1,032				290,000	04/07/2021
100043391		CHICAGO	IL		08/13/2020	4.500	201,709		352				283,000	08/06/2024
100043393		PROVIDENCE	RI		08/13/2020	4.325	160,816		(5)				518,000	07/07/2025
100043394		VIRGINIA BEACH	VA		08/13/2020	4.375	176,114		311				169,100	07/11/2019
100043396		WASHINGTON	DC		08/13/2020	4.125	211,341		45				375,250	07/07/2019
100043399		RALEIGH	NC		08/13/2020	4.500	235,850		(108)				344,198	05/31/2020
100043401		BOWIE	MD		08/13/2020	4.000	318,355		(287)				413,103	05/31/2020
100043403		ARLINGTON	TX		08/13/2020	4.125	101,698		(19)				238,450	07/11/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043405		FAIRVIEW HEIGHTS	IL		08/13/2020	4.000	64,739		439				79,041	05/31/2020
100043408		MILWAUKEE	WI		08/13/2020	4.000	102,350		12				152,000	07/10/2019
100043415		CAMDEN	NJ		08/13/2020	4.000	31,641		294				53,577	05/31/2020
100043419		JONESBORO	GA		08/13/2020	7.240	44,051		(286)				114,000	07/09/2019
100043426		LONG BEACH	CA		08/13/2020	4.750	167,385		(223)				413,250	05/02/2019
100043429		WILKESBORO	NC		08/13/2020	12.500	52,440		(167)				91,153	09/16/2019
100043430		MONCKS CORNER	SC		08/13/2020	4.780	68,327		(23)				160,740	07/09/2019
100043431		BALL	LA		08/13/2020	8.438	42,167		(406)				114,570	03/11/2020
100043432		GRAND RAPIDS	MI		08/13/2020	9.100	108,509		(274)				161,500	09/07/2019
100043433		CARTHAGE	TX		08/13/2020	8.740	199,787		(950)				403,750	07/17/2019
100043434		LAKE ODESSA	MI		08/13/2020	4.000	270,167		4,000				258,400	09/25/2019
100043437		NORTH HUNTINGDON	PA		08/13/2020	4.630	121,434		16				275,500	08/09/2019
100043438		HAYWARD	CA		08/13/2020	4.630	290,164		316				626,050	08/07/2019
100043441		CENTRAL SQUARE	NY		08/13/2020	3.000	37,671		358				92,958	09/13/2019
100043442		PIEDMONT	SC		08/13/2020	4.000	27,357		794				165,000	07/25/2024
100043444		QUINCY	MA		08/13/2020	4.370	405,850		1,814				479,750	08/11/2019
100043446		NEW IBERIA	LA		08/13/2020	8.000	66,989		(63)				121,600	09/13/2019
100043448		SIMPSONVILLE	SC		08/13/2020	3.625	286,876		680				353,400	09/12/2019
100043449		BROOKLYN	NY		08/13/2020	4.400	741,716		26,039				949,050	09/12/2019
100043450		PATTERSON	NY		08/13/2020	5.500	89,904		(177)				228,855	09/12/2019
100043453		KALAMAZOO	MI		08/13/2020	3.960	80,781		52				154,850	09/04/2019
100043454		NEW CASTLE	DE		08/13/2020	3.500	91,127		208				150,100	09/05/2019
100043457		WOODBRIDGE	VA		08/13/2020	4.500	278,830		2,495				311,600	09/24/2019
100043458		JUPITER	FL		08/13/2020	4.500	156,629		2,402				285,950	09/22/2019
100043459		MEMPHIS	TN		08/13/2020	3.750	184,478		362				232,750	09/18/2019
100043460		COVENTRY	RI		08/13/2020	4.000	41,680		167				350,000	07/14/2025
100043461		SHEPHERDSVILLE	KY		08/13/2020	5.375	167,273		943				375,000	06/22/2023
100043462		OLYMPIA	WA		08/13/2020	5.500	42,491		(192)				221,350	09/11/2019
100043466		AURORA	CO		08/13/2020	4.500	176,516		2,219				346,750	09/11/2019
100043467		MIAMI	FL		08/13/2020	4.500	246,481		8,619				265,050	09/13/2019
100043468		LITTLE EGG HARBO	NJ		08/13/2020	4.080	155,215		115				187,055	07/17/2019
100043469		FT LAUDERDALE	FL		08/13/2020	3.875	187,026		625				242,250	09/24/2019
100043470		MILWAUKEE	WI		08/13/2020	4.000	106,249		663				123,500	09/23/2019
100043471		PARSIPPANYTROY HILLS	NJ		08/13/2020	4.000	273,875		1,085				379,050	09/24/2019
100043472		HOMESTEAD	FL		08/13/2020	4.060	219,918		1,389				380,000	09/23/2019
100043473		PUTNAM VALLEY	NY		08/13/2020	4.500	282,038		4,408				323,000	09/24/2019
100043474		CHICAGO	IL		08/13/2020	3.600	191,977		3,233				327,750	09/24/2019
100043477		SAINT CHARLES	IL		08/13/2020	4.500	135,183		89				211,850	09/25/2019
100043479		BROOKLYN	NY		08/13/2020	4.500	567,090		15,266				912,000	09/23/2019
100043480		TALLAHASSEE	FL		08/13/2020	4.500	253,597		6,640				256,500	09/24/2019
100043481		TAMPA	FL		08/13/2020	1.500	190,026		190				237,500	09/24/2019
100043484		LAKEWOOD	CA		08/13/2020	5.000	465,243		2,877				489,250	09/23/2019
100043485		RIVERSIDE	CA		08/13/2020	4.000	198,971		169				413,250	07/27/2019
100043486		DELTONA	FL		08/13/2020	4.625	136,588		(238)				208,050	10/04/2019
100043487		MIAMI	FL		08/13/2020	5.000	282,409		89				390,000	06/16/2021
100043496		JACKSONVILLE	FL		08/13/2020	6.000	110,268		(178)				180,500	12/16/2019
100043497		OREM	UT		08/13/2020	5.500	146,594		(234)				308,750	12/18/2019
100043502		RUTHERFORDTON	NC		08/13/2020	5.500	163,770		(317)				403,750	11/25/2019
100043503		LANCASTER	NY		08/13/2020	5.000	110,531		(170)				258,400	12/17/2019
100043504		SAINT CHARLES	MO		08/13/2020	6.250	42,085		(202)				139,650	12/18/2019
100043505		PEARLAND	TX		08/13/2020	6.875	40,078		(302)				209,000	12/19/2019
100043506		GILBERT	AZ		08/13/2020	6.500	17,091		17				294,500	12/16/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043510		EAST BRUNSWICK	NJ		08/13/2020	5.000	69,656		(31)				380,475	12/17/2019
100043512		SOUTH DAYTONA	FL		08/13/2020	4.125	66,886		82				133,000	12/19/2019
100043513		YUCCA VALLEY	CA		08/13/2020	5.500	109,952		(159)				425,000	02/18/2022
100043514		CLAREMONT	CA		08/13/2020	5.625	124,352		(363)				712,500	12/16/2019
100043515		SANFORD	FL		08/13/2020	4.500	61,605		9				109,250	12/17/2019
100043516		DANBURY	CT		08/13/2020	3.500	164,077		533				237,500	12/20/2019
100043517		EATONVILLE	FL		08/13/2020	5.000	72,799		(117)				155,325	10/11/2019
100043522		ORLANDO	FL		08/13/2020	5.500	72,245		(134)				185,250	12/17/2019
100043523		TORRANCE	CA		08/13/2020	6.990	43,321		(249)				636,500	12/17/2019
100043530		PITTSBURGH	PA		08/13/2020	7.000	44,684		(39)				161,500	12/18/2019
100043532		FARMVILLE	NC		08/13/2020	5.875	229,380		(332)				557,650	12/23/2019
100043533		CHINO	CA		08/13/2020	4.500	121,264		(106)				408,500	12/16/2019
100043539		RALEIGH	NC		08/13/2020	5.875	142,940		(226)				346,750	10/07/2019
100043542		LOUISBURG	NC		08/13/2020	4.500	80,396		10				156,750	10/12/2019
100043543		CHESHIRE	CT		08/13/2020	5.500	59,056		(51)				247,000	12/16/2019
100043544		NORTH BERGEN	NJ		08/13/2020	5.000	92,353		(169)				247,000	10/11/2019
100043546		PORT ST LUCIE	FL		08/13/2020	6.000	122,386		(205)				285,000	12/17/2019
100043548		ORLANDO	FL		08/13/2020	5.500	186,592		(328)				302,100	12/16/2019
100043549		SAN BERNARDINO	CA		08/13/2020	4.875	303,607		(355)				400,900	10/08/2019
100043550		ST PETERSBURG	FL		08/13/2020	4.875	91,300		(23)				137,750	10/03/2019
100043551		MILWAUKEE	WI		08/13/2020	5.000	86,617		(72)				141,550	10/10/2019
100043552		RAVENNA	OH		08/13/2020	8.875	198,924		(59)				275,500	11/11/2019
100043553		ORLANDO	FL		08/13/2020	5.000	239,674		(611)				327,750	12/16/2019
100043555		KISSIMMEE	FL		08/13/2020	7.750	154,721		890				243,200	12/18/2019
100043559		DAVIE	FL		08/13/2020	7.375	411,845		(330)				484,500	10/10/2019
100043560		WEST PALM BEACH	FL		08/13/2020	6.750	56,151		(113)				175,750	12/16/2019
100043563		LYONS	NY		08/13/2020	5.000	69,752		(168)				232,750	12/19/2019
100043564		MIAMI	FL		08/13/2020	7.000	53,364		(335)				243,200	10/07/2019
100043566		JACKSONVILLE	FL		08/13/2020	4.625	54,940		110				101,650	10/07/2019
100043570		SAUGUS	MA		08/13/2020	5.500	300,557		(484)				456,000	10/10/2019
100043572		HOUSTON	TX		08/13/2020	5.000	72,211		(94)				137,750	10/09/2019
100043579		SCARSDALE	NY		08/13/2020	5.000	474,434		(361)				997,500	10/14/2019
100043580		HIGH POINT	NC		08/13/2020	6.000	64,818		(108)				111,150	12/18/2019
100043582		ROCKLAND	MA		08/13/2020	5.125	210,194		(338)				479,750	09/07/2019
100043583		LOS ANGELES	CA		08/13/2020	5.875	242,242		(508)				774,250	12/17/2019
100043584		ASHEVILLE	NC		08/13/2020	6.250	94,557		(143)				161,500	09/05/2019
100043587		NESCONSET	NY		08/13/2020	5.500	245,676		(564)				356,250	12/18/2019
100043591		SATELLITE BCH	FL		08/13/2020	4.500	188,176		(190)				256,500	10/07/2019
100043594		TALALA	OK		08/13/2020	5.875	273,082		(367)				522,405	10/09/2019
100043597		HENRICO	VA		08/13/2020	4.625	90,565		15				147,250	10/07/2019
100043603		BURNSVILLE	MN		08/13/2020	5.250	96,254		(260)				279,300	12/18/2019
100043604		STATEN ISLAND	NY		08/13/2020	5.500	138,271		(241)				555,750	12/16/2019
100043605		IDAHO FALLS	ID		08/13/2020	5.125	185,753		(170)				308,750	11/12/2019
100043606		SIMPSONVILLE	SC		08/13/2020	5.000	76,786		(27)				199,500	10/07/2019
100043607		SANTA FE	NM		08/13/2020	5.000	317,346		(349)				498,750	10/21/2019
100043609		SUNNYSIDE	WA		08/13/2020	7.500	74,494		(68)				104,500	10/08/2019
100043610		SPRINGFIELD	MO		08/13/2020	8.750	510,684		(3,102)				251,750	09/10/2019
100043611		PHILADELPHIA	PA		08/13/2020	8.000	63,874		(155)				76,713	09/10/2019
100043613		SAN JOSE	CA		08/13/2020	4.500	521,905		6				1,037,875	12/18/2019
100043614		CUMMING	GA		08/13/2020	5.500	175,078		(482)				237,500	12/18/2019
100043619		SALISBURY	NC		08/13/2020	5.500	60,549		(193)				122,550	08/17/2019
100043622		MIAMI	FL		08/13/2020	5.000	170,680		(347)				323,000	02/14/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043627		PHILADELPHIA	PA		08/13/2020	6.500	64,932		(281)				299,250	02/20/2020
100043628		WESTBURY	NY		08/13/2020	5.875	139,978		(512)				342,000	08/15/2019
100043633		WIXOM	MI		08/13/2020	5.125	193,901		(381)				427,500	02/20/2020
100043634		SELMA	CA		08/13/2020	4.375	131,133		(101)				237,500	02/20/2020
100043640		GARLAND	TX		08/13/2020	8.250	79,437		(152)				190,000	12/18/2019
100043642		CLEVELAND	TN		08/13/2020	10.375	73,590		(285)				142,025	12/18/2019
100043643		AVON	MA		08/13/2020	6.750	248,925		(1,258)				665,000	12/18/2019
100043644		CHICAGO	IL		08/13/2020	3.875	94,476		130				128,250	12/04/2019
100043646		LANSING	MI		08/13/2020	4.375	39,973		(30)				109,250	12/04/2019
100043647		LEONARDO	NJ		08/13/2020	4.750	112,714		36				213,750	12/04/2019
100043649		CHILTON	WI		08/13/2020	5.000	106,681		(243)				185,250	12/04/2019
100043650		HUNTSVILLE	TX		08/13/2020	5.500	57,579		(179)				130,150	12/04/2019
100043651		GILLETTE	WY		08/13/2020	7.125	245,250		(323)				403,750	12/04/2019
100043654		FLEETWOOD	PA		08/13/2020	6.875	61,015		(87)				133,000	12/04/2019
100043661		ATLANTA	GA		08/13/2020	4.250	85,262		(75)				159,600	12/04/2019
100043667		BROOKHAVEN	PA		08/13/2020	5.875	56,151		(66)				104,500	12/04/2019
100043668		CHARLESTON	SC		08/13/2020	4.875	90,567		10				171,000	12/04/2019
100043669		SAN GABRIEL	CA		08/13/2020	4.250	290,511		(82)				598,500	12/04/2019
100043670		TAMPA	FL		08/13/2020	7.250	76,098		(322)				185,725	12/23/2019
100043673		YPSILANTI	MI		08/13/2020	6.875	69,217		(95)				128,250	12/04/2019
100043676		RICH CREEK	VA		08/13/2020	6.500	51,860		(75)				91,784	12/04/2019
100043677		PALOS HEIGHTS	IL		08/13/2020	5.750	109,307		(146)				161,500	12/04/2019
100043680		CINCINNATI	OH		08/13/2020	5.625	74,828		(105)				142,500	12/04/2019
100043681		CARROLLTON	TX		08/13/2020	6.375	69,467		(363)				193,800	12/16/2019
100043683		PHOENIX	AZ		08/13/2020	5.875	61,750		(356)				244,150	03/30/2020
100043688		PORT RICHEY	FL		08/13/2020	4.940	68,673		14				109,250	04/01/2020
100043689		DES MOINES	IA		08/13/2020	7.500	115,474		(219)				156,750	07/08/2019
100043692		UNIVERSITY HEIGHTS	OH		08/13/2020	3.750	30,262		119				118,750	12/20/2019
100043693		ARLINGTON	TX		08/13/2020	5.250	76,405		(243)				266,000	12/20/2019
100043694		TAFT	CA		08/13/2020	4.900	132,856		(55)				204,155	12/20/2019
100043695		HOLLYWOOD	FL		08/13/2020	5.000	143,113		(173)				216,600	12/20/2019
100043700		TEMECULA	CA		08/13/2020	6.125	118,354		(471)				446,500	12/20/2019
100043702		PULASKI	TN		08/13/2020	5.852	47,654		(84)				102,600	12/20/2019
100043703		CAPITOL HEIGHTS	MD		08/13/2020	5.500	167,667		(230)				256,500	12/20/2019
100043704		GREENWOOD LAKE	NY		08/13/2020	6.000	61,114		55				88,445	12/20/2019
100043706		CLARKSBURG	MD		08/13/2020	5.875	101,653		(195)				191,900	12/20/2019
100043707		ANSONIA	CT		08/13/2020	5.000	154,566		(153)				256,500	12/20/2019
100043709		BOCA RATON	FL		08/13/2020	7.000	111,402		(90)				234,650	12/20/2019
100043717		MOUNT PLEASANT	SC		08/13/2020	5.500	164,978		(323)				239,305	12/20/2019
100043718		LAKE GROVE	NY		08/13/2020	7.500	400,922		2,802				527,250	12/20/2019
100043719		CHANDLER	AZ		08/13/2020	5.000	130,949		(126)				248,900	12/20/2019
100043720		ATLANTA	GA		08/13/2020	3.880	64,750		739				149,150	12/20/2019
100043721		RIVIERA BEACH	FL		08/13/2020	6.000	86,505		(163)				166,250	12/20/2019
100043723		FALL RIVER	MA		08/13/2020	5.000	242,126		(247)				255,550	09/19/2019
100043724		SAINT CLAIR SHORES	MI		08/13/2020	5.500	64,426		(283)				166,250	09/06/2019
100043726		LEVITTOWN	NY		08/13/2020	4.000	402,791		958				495,000	07/20/2021
100043727		TROY	MO		08/13/2020	6.750	62,384		(270)				156,750	12/16/2019
100043728		SARASOTA	FL		08/13/2020	6.000	167,933		(281)				169,100	12/17/2019
100043729		SEVIERVILLE	TN		08/13/2020	7.375	159,373		(331)				166,250	10/11/2019
100043730		CLIFTON PARK	NY		08/13/2020	5.500	215,220		602				302,500	06/17/2021
100043731		WINTER PARK	FL		08/13/2020	5.000	142,094		(171)				258,400	11/25/2019
100043734		MIAMI	FL		08/13/2020	5.250	67,238		(139)				192,850	10/07/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043736		OZONE PARK	NY		08/13/2020	5.000	734,724		(676)				874,000	10/10/2019
100043737		COCOA	FL		08/13/2020	5.500	55,045		(128)				118,750	12/19/2019
100043739		SAYREVILLE	NJ		08/13/2020	5.500	209,668		(383)				247,475	12/17/2019
100043741		HICKORY	NC		08/13/2020	5.750	218,241		(427)				323,000	12/20/2019
100043742		DEVILLE	LA		08/13/2020	5.500	92,031		(18)				219,900	02/25/2021
100043743		SAYREVILLE	NJ		08/13/2020	4.250	144,448		(48)				266,000	12/23/2019
100043746		SAN RAMON	CA		08/13/2020	5.500	702,583		(452)				688,750	12/17/2019
100043752		GARDNERVILLE	NV		08/13/2020	5.000	4,849		(6)				489,250	12/17/2019
100043754		BRENTWOOD	CA		08/13/2020	5.500	679,879		(965)				1,051,413	11/21/2019
100043755		SUWANEE	GA		08/13/2020	4.000	198,763		291				270,000	07/19/2021
100043758		DALLAS	TX		08/13/2020	5.500	59,393		(113)				1,020,000	04/24/2024
100043759		DALLAS	TX		08/13/2020	5.875	69,321		(338)				161,500	12/16/2019
100043760		BRAZIL	IN		08/13/2020	5.000	36,624		(3)				224,845	05/31/2020
100043764		SALT LAKE CITY	UT		08/13/2020	11.000	97,557		(198)				258,875	11/20/2019
100043771		OCEANSIDE	CA		08/13/2020	6.050	139,459		(457)				407,550	11/24/2019
100043774		RICHMOND	CA		08/13/2020	5.410	49,562		(148)				479,750	11/06/2019
100043775		STOCKTON	CA		08/13/2020	5.750	171,048		(248)				209,000	07/16/2019
100043777		NATIONAL CITY	CA		08/13/2020	5.500	201,998		(589)				475,000	08/22/2019
100043778		TURLOCK	CA		08/13/2020	6.750	103,369		(243)				284,916	05/31/2020
100043779		VALLEJO	CA		08/13/2020	7.650	89,082		(394)				394,250	08/23/2019
100043784		DENVER	CO		08/13/2020	7.250	115,623		106				366,000	04/21/2025
100043786		LEVITTOWN	PA		08/13/2020	5.000	109,710		(217)				225,150	07/04/2019
100043789		CHICAGO	IL		08/13/2020	3.750	144,118		374				262,200	11/26/2019
100043791		FREEPORT	NY		08/13/2020	4.250	313,328		5				369,550	11/26/2019
100043794		LOS BANOS	CA		08/13/2020	4.625	185,738		(384)				261,250	11/24/2019
100043800		VANCOUVER	WA		08/13/2020	4.500	188,224		983				299,250	03/28/2019
100043801		VALLEY STREAM	NY		08/13/2020	4.000	359,269		1,873				427,500	11/25/2019
100043806		EVERETT	MA		08/13/2020	6.500	251,813		3,560				472,820	05/31/2020
100043807		CHICAGO	IL		08/13/2020	4.625	55,748		127				91,000	03/01/2024
100043816		HAYWARD	CA		08/13/2020	7.875	76,275		(3)				489,379	05/31/2020
100043819		GLOUCESTER TOWNSHIP	NJ		08/13/2020	4.000	150,589		665				572,000	01/27/2025
100043820		DAYTONA BEACH	FL		08/13/2020	3.625	71,921		403				185,826	05/31/2020
100043823		OAKLAND	CA		08/13/2020	6.375	182,051		161				362,118	05/31/2020
100043824		ORADELL	NJ		08/13/2020	7.125	170,410		(1,171)				512,410	05/31/2020
100043825		NEW BERLIN	WI		08/13/2020	7.625	76,249		(16)				201,501	05/31/2020
100043826		SAN JOSE	CA		08/13/2020	7.360	295,263		(1,311)				956,031	05/31/2020
100043828		MERRITT ISLAND	FL		08/13/2020	4.625	106,642		4				152,202	05/31/2020
100043830		SANTA MARIA	CA		08/19/2020	6.625	156,821		356				285,000	12/23/2019
100043832		ALHAMBRA	CA		08/19/2020	6.500	298,225		(650)				807,500	12/23/2019
100043834		HARLINGEN	TX		08/19/2020	4.875	42,856		42				85,647	12/04/2019
100043835		BERKELEY TOWNSHIP	NJ		08/19/2020	6.450	150,784		(341)				208,050	12/24/2019
100043837		QUEENS VILLAGE	NY		08/19/2020	6.750	325,577		(218)				527,250	08/20/2019
100043839		PLACERVILLE	CA		08/19/2020	4.250	479,868		(956)				551,000	12/04/2019
100043843		BERWYN	IL		08/19/2020	5.950	108,882		(261)				204,250	01/21/2020
100043847		ANAHEIM	CA		08/19/2020	4.250	213,292		(83)				541,500	12/24/2019
100043849		STATEN ISLAND	NY		08/19/2020	5.750	337,864		100				356,250	12/26/2019
100043851		E PALO ALTO	CA		08/19/2020	4.500	286,940		(482)				1,063,145	12/05/2019
100043852		NORCO	CA		08/19/2020	3.000	34,303		173				551,000	01/22/2020
100043853		RICHMOND	CA		08/19/2020	5.250	104,942		(299)				455,050	12/04/2019
100043854		NORTH HOLLYWOOD	CA		08/19/2020	7.250	393,659		64				921,500	12/23/2019
100043855		SAN JOSE	CA		08/19/2020	7.125	293,022		639				900,000	03/28/2020
100043857		HAYWARD	CA		08/19/2020	5.080	376,926		(1,909)				721,050	01/20/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043861		SANTA ROSA	CA		08/19/2020	5.290	313,150		(1,032)				712,500	01/24/2020
100043864		LOS ANGELES	CA		08/19/2020	4.870	367,438		(59)				622,250	01/20/2020
100043865		WINTERS	CA		08/19/2020	5.100	206,024		(249)				378,100	08/23/2018
100043867		FLANDERS	NY		08/19/2020	5.000	235,686		(317)				351,500	08/20/2019
100043873		ROSEMEAD	CA		08/19/2020	3.875	368,875		97				684,000	12/22/2019
100043874		MISSION	TX		08/19/2020	4.000	17,842		41				90,250	07/22/2019
100043878		WOODRIDGE	IL		08/19/2020	4.015	148,363		440				200,000	04/08/2023
100043884		DILLON	SC		08/19/2020	7.999	154,782		(565)				176,000	08/28/2023
100043887		CHEEKTOWAGA	NY		08/19/2020	6.000	36,353		(140)				185,000	08/11/2024
100043888		LITTLE ROCK	AR		08/19/2020	5.500	26,807		36				52,345	05/13/2019
100043892		PALM HARBOR	FL		08/19/2020	5.500	256,771		204				251,750	04/30/2019
100043893		TACOMA	WA		08/19/2020	5.250	213,748		(98)				462,000	02/25/2025
100043895		MESA	AZ		08/19/2020	5.250	67,773		(216)				213,750	01/20/2020
100043897		WINTER PARK	FL		08/19/2020	5.250	73,252		72				247,000	03/27/2019
100043898		JACKSONVILLE	FL		08/19/2020	5.375	102,074		(134)				137,750	01/11/2020
100043900		DALY CITY	CA		08/19/2020	5.200	403,643		(286)				855,000	01/22/2020
100043901		CHISHOLM	MN		08/19/2020	5.125	59,358		(93)				123,500	05/16/2019
100043903		GARDENA	CA		08/19/2020	7.205	155,667		(895)				522,500	12/04/2019
100043906		SAN PABLO	CA		08/19/2020	7.130	179,839		(407)				484,500	12/04/2019
100043907		WHITEHALL	PA		08/19/2020	7.100	237,836		(1,116)				261,250	12/04/2019
100043911		SOUTH GATE	CA		08/19/2020	6.990	289,242		(606)				475,000	12/04/2019
100043912		PEMBROKE PINES	FL		08/19/2020	7.050	150,812		(966)				770,000	03/13/2025
100043914		WYOMING	IL		08/19/2020	7.250	88,289		(208)				81,700	05/21/2024
100043915		SHREVE	OH		08/19/2020	6.990	60,042		(375)				103,550	11/26/2019
100043916		ELLENWOOD	GA		08/19/2020	6.930	68,818		(321)				225,150	12/04/2019
100043921		TEMPLE CITY	CA		08/19/2020	12.000	23,677		(183)				774,250	11/25/2019
100043928		MIAMI	FL		08/19/2020	6.500	230,864		(600)				346,750	12/04/2019
100043930		BRICK TOWNSHIP	NJ		08/19/2020	6.500	79,057		(190)				228,000	12/04/2019
100043931		NEPTUNE	NJ		08/19/2020	6.500	190,797		(423)				341,050	12/04/2019
100043932		SAN DIEGO	CA		08/19/2020	6.500	135,436		(363)				342,000	12/04/2019
100043934		BETHLEHEM	PA		08/19/2020	6.500	131,332		(242)				228,000	12/04/2019
100043936		MILPITAS	CA		08/19/2020	6.500	371,594		(773)				832,200	12/04/2019
100043937		DINUBA	CA		08/19/2020	6.500	131,542		(302)				232,655	01/22/2020
100043939		SACRAMENTO	CA		08/19/2020	6.500	303,319		(681)				475,000	12/04/2019
100043940		RIVERDALE	CA		08/19/2020	6.500	136,460		(438)				310,000	04/14/2008
100043941		DYKE	VA		08/19/2020	6.500	73,711		(340)				204,250	03/29/2019
100043942		PLANTATION	FL		08/19/2020	6.375	37,577		(171)				130,150	03/26/2019
100043943		LANCASTER	CA		08/19/2020	6.500	211,570		(475)				320,000	10/12/2006
100043945		CHINA GROVE	NC		08/19/2020	6.370	42,988		(214)				145,350	12/04/2019
100043948		PONTE VEDRA BEACH	FL		08/19/2020	6.250	188,362		(653)				370,025	01/22/2020
100043949		MIAMI	FL		08/19/2020	6.000	33,507		(221)				142,500	01/21/2020
100043950		ADVANCE	NC		08/19/2020	6.300	79,213		(365)				107,350	12/04/2019
100043952		GRIFFIN	GA		08/19/2020	6.125	65,036		(111)				85,738	01/23/2020
100043953		BELMONT	NC		08/19/2020	6.000	79,787		(351)				194,750	12/04/2019
100043955		BRONX	NY		08/19/2020	6.000	123,017						568,100	12/04/2019
100043956		NEWMAN	CA		08/19/2020	6.000	137,471		(327)				361,000	12/26/2019
100043959		EAST CHICAGO	IN		08/19/2020	6.000	17,497		(93)				70,395	12/04/2019
100043962		HASTINGS	NE		08/19/2020	6.000	2,092		31				92,958	02/02/2020
100043964		PALM COAST	FL		08/19/2020	6.000	124,419		(277)				204,250	12/24/2019
100043965		SACRAMENTO	CA		08/19/2020	6.000	308,365		(709)				399,000	12/22/2019
100043967		SAN RAFAEL	CA		08/19/2020	5.991	387,819		(649)				1,063,145	12/04/2019
100043968		INDIANAPOLIS	IN		08/19/2020	6.000	18,740		(1)				29,783	12/04/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043969		MESA	AZ		08/19/2020	6.000	273,800		(627)				280,250	12/24/2019
100043974		NEWMARKET	NH		08/19/2020	5.875	113,733		(222)				161,405	11/17/2018
100043975		ELLWOOD CITY	PA		08/19/2020	6.000	118,680		126				114,000	05/09/2019
100043976		DALLAS	TX		08/19/2020	5.750	67,999		(344)				161,500	12/04/2019
100043977		RANCHOS DE TAOS	NM		08/19/2020	5.750	139,866		(296)				225,150	12/05/2019
100043986		IMPERIAL BEACH	CA		08/19/2020	4.250	80,674		(219)				532,000	01/20/2020
100043987		SUTHERLIN	OR		08/19/2020	6.036	133,732		(474)				166,155	05/14/2018
100043988		RANCHO CUCAMONGA	CA		08/19/2020	6.875	176,037		(317)				864,500	05/01/2019
100043990		FONTANA	CA		08/19/2020	5.466	295,015		(645)				459,325	12/04/2019
100043992		FORT WORTH	TX		08/19/2020	5.125	79,194		(185)				156,750	11/19/2018
100043994		TYLER	TX		08/19/2020	6.125	37,558		(182)				72,633	01/22/2020
100043997		PHOENIX	AZ		08/19/2020	7.004	51,416		(82)				317,000	11/07/2023
100043998		WOONSOCKET	RI		08/19/2020	5.103	235,714		(494)				242,250	03/08/2019
100044001		TYNER	NC		08/19/2020	5.004	37,193		279				56,858	12/17/2019
100044003		SUNNYVALE	CA		08/19/2020	7.625	479,504		(178)				990,000	09/06/2019
100044004		LOS ANGELES	CA		08/19/2020	5.125	209,532		(302)				446,500	12/04/2019
100044010		CORCORAN	CA		08/19/2020	3.875	70,809		23				146,300	12/24/2019
100044014		LONG BEACH	NY		08/19/2020	5.000	341,198		(154)				437,000	05/16/2019
100044015		BAYTOWN	TX		08/19/2020	5.000	83,856		(232)				376,000	10/16/2021
100044017		TUSCALOOSA	AL		08/19/2020	6.250	101,564		20				118,655	06/08/2018
100044020		RIALTO	CA		08/19/2020	5.000	120,405		(48)				342,000	12/04/2019
100044026		SEVERN	MD		08/19/2020	5.000	58,640		(208)				551,000	08/08/2019
100044028		SHILLINGTON	PA		08/19/2020	5.000	43,298		(88)				137,750	07/22/2019
100044029		ANTIOCH	CA		08/19/2020	4.875	202,634		(281)				308,750	12/04/2019
100044032		ONTARIO	CA		08/19/2020	5.000	42,212		(126)				441,750	08/31/2018
100044035		SHORELINE	WA		08/19/2020	4.750	328,161		(100)				408,500	08/22/2019
100044039		CHICAGO	IL		08/19/2020	5.000	107,564		17				155,800	03/05/2019
100044041		OSPREY	FL		08/19/2020	5.000	397,552		475				574,750	03/06/2019
100044042		FRESNO	CA		08/19/2020	7.375	77,073		4				174,800	01/20/2020
100044043		ROHNERT PARK	CA		08/19/2020	4.930	99,107		(476)				285,000	01/22/2020
100044045		VILLA RICA	GA		08/19/2020	4.875	62,696		(38)				93,860	05/11/2019
100044050		HOUMA	LA		08/19/2020	5.000	107,906		218				126,350	01/09/2019
100044051		WYMORE	NE		08/19/2020	4.875	13,483		89				22,563	01/21/2020
100044053		CARSON	CA		08/19/2020	4.500	170,517		(194)				541,500	12/04/2019
100044059		RIALTO	CA		08/19/2020	4.870	195,421		1,884				304,000	01/20/2020
100044064		CONCORD	CA		08/19/2020	7.000	167,270		398				413,250	12/05/2019
100044065		OCEANSIDE	CA		08/19/2020	4.500	278,020		(248)				570,000	12/04/2019
100044067		RIALTO	CA		08/19/2020	3.250	114,128		15				343,900	12/23/2019
100044070		PITTSBURG	CA		08/19/2020	4.500	228,692		(318)				460,750	12/24/2019
100044071		FONTANA	CA		08/19/2020	4.750	188,231		(202)				356,250	05/12/2019
100044072		LANTANA	FL		08/19/2020	4.750	103,123		(130)				194,750	08/20/2019
100044074		ORANGE	CA		08/19/2020	4.750	414,934		(420)				560,000	03/30/2007
100044080		CORAL SPRINGS	FL		08/19/2020	4.500	166,046		(193)				318,250	12/04/2019
100044083		PERRIS	CA		08/19/2020	4.375	169,146		(121)				341,050	12/04/2019
100044085		OJAI	CA		08/19/2020	7.250	837,232		(94)				1,308,625	02/03/2020
100044087		LONG BEACH	CA		08/19/2020	4.375	229,962		(129)				351,500	12/04/2019
100044090		GEORGETOWN	KY		08/19/2020	4.625	115,050		(56)				152,000	07/22/2019
100044091		CLARK TOWNSHIP	NJ		08/19/2020	4.625	212,577		35				313,500	05/01/2019
100044093		CULVER CITY	CA		08/19/2020	4.600	252,863		(600)				422,750	12/23/2019
100044098		PLEASANT HILL	CA		08/19/2020	4.580	387,240		1,002				736,250	01/20/2020
100044101		BEAVER DAM	WI		08/19/2020	6.875	30,701		67				94,763	11/15/2019
100044109		LOS ANGELES	CA		08/19/2020	4.250	100,123		(76)				380,000	12/04/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044112		FAIRFIELD	CA		08/19/2020	4.375	261,289		(167)				446,500	12/04/2019
100044117		RESEDA	CA		08/19/2020	4.375	210,643		(308)				522,500	01/20/2020
100044118		MILLBURUY	OH		08/19/2020	4.250	84,173		80				144,400	11/22/2019
100044120		GARDENA	CA		08/19/2020	6.750	232,912		341				524,400	12/04/2019
100044123		MINNEAPOLIS	MN		08/19/2020	4.756	125,601		98				242,250	01/20/2020
100044125		MERCED	CA		08/19/2020	7.000	61,113		73				113,905	01/20/2020
100044126		SANTA ROSA	CA		08/19/2020	5.250	438,626		(1,655)				973,750	01/23/2020
100044128		BRONX	NY		08/19/2020	4.080	317,349		186				830,000	07/17/2007
100044131		GLENDORA	CA		08/19/2020	4.000	310,349		7				551,000	12/22/2019
100044132		INDIO	CA		08/19/2020	4.000	77,282		(6)				300,200	01/19/2020
100044134		WILLMAR	MN		08/19/2020	5.000	88,808		(342)				128,250	11/26/2019
100044135		LOS ANGELES	CA		08/19/2020	4.250	238,372		(83)				969,000	12/04/2019
100044138		SEATTLE	WA		08/19/2020	4.250	229,336		(68)				427,500	08/12/2019
100044141		EL CENTRO	CA		08/19/2020	4.250	215,437		203				312,550	12/25/2019
100044142		BLUE SPRINGS	MO		08/19/2020	4.250	191,467		(198)				337,250	01/20/2020
100044143		REMINGTON	VA		08/19/2020	4.250	105,592		(30)				161,500	03/07/2018
100044144		STAFFORD	VA		08/19/2020	7.250	91,004		121				285,000	07/22/2019
100044147		QUARTZ HILL	CA		08/19/2020	4.125	185,465		(71)				413,250	07/21/2019
100044148		SUNLAND	CA		08/19/2020	4.780	139,759		26				489,250	01/19/2020
100044149		FRESNO	CA		08/19/2020	3.750	85,849		45				173,850	12/04/2019
100044155		FOUNTAIN VALLEY	CA		08/19/2020	4.125	302,404		(96)				660,000	05/22/2007
100044159		CHATTANOOGA	TN		08/19/2020	3.730	8,859		32				175,750	11/10/2018
100044161		HOUSTON	TX		08/19/2020	4.250	51,379		16				201,000	04/08/2024
100044167		SARASOTA	FL		08/19/2020	3.625	454,069		215				816,050	12/24/2019
100044168		ENCINO	CA		08/19/2020	3.625	248,024		97				570,000	12/04/2019
100044169		VICTORVILLE	CA		08/19/2020	4.000	84,483		(7)				275,500	12/04/2019
100044171		GREENVILLE	SC		08/19/2020	3.625	51,397		119				132,050	11/25/2019
100044173		TINTON FALLS	NJ		08/19/2020	4.000	65,034		245				193,705	11/15/2019
100044174		SOUTH OZONE PARK	NY		08/19/2020	5.125	581,303		(630)				726,750	01/11/2020
100044175		LAS VEGAS	NV		08/19/2020	4.500	235,320		(499)				422,750	12/04/2019
100044176		RICHLAND	IN		08/19/2020	6.000	28,206		48				46,479	03/30/2019
100044177		LONGWOOD	FL		08/19/2020	4.625	82,764		(51)				226,100	01/23/2020
100044179		SAN DIEGO	CA		08/19/2020	5.120	305,814		(140)				503,500	01/20/2020
100044181		UKIAH	CA		08/19/2020	3.500	134,432		102				475,000	05/26/2023
100044182		PALM HARBOR	FL		08/19/2020	3.500	93,766		61				289,750	12/04/2019
100044183		WHITTIER	CA		08/19/2020	4.375	218,387		(311)				456,000	12/04/2019
100044184		SAN PABLO	CA		08/19/2020	3.625	287,834		(26)				422,750	12/04/2019
100044186		FONTANA	CA		08/19/2020	3.875	183,612		440				380,000	01/22/2020
100044191		SAN DIEGO	CA		08/19/2020	5.030	274,712		(13)				418,000	12/23/2019
100044194		WILMINGTON	CA		08/19/2020	5.000	243,778		(846)				441,750	12/23/2019
100044198		DELTONA	FL		08/19/2020	6.000	138,990		(45)				218,500	01/20/2020
100044202		OLIVEHURST	CA		08/19/2020	5.040	131,774		(38)				161,500	12/26/2019
100044203		BOULDER	CO		08/19/2020	4.875	323,018		947				745,750	11/25/2019
100044206		CHULA VISTA	CA		08/19/2020	3.625	223,949		184				845,000	05/25/2022
100044207		GLENPOOL	OK		08/19/2020	3.680	98,871		165				148,200	03/27/2019
100044208		BOWIE	MD		08/19/2020	3.660	219,216		174				311,600	03/27/2019
100044209		PLAINFIELD	NJ		08/19/2020	4.875	302,804		(739)				350,550	01/20/2020
100044211		TAUTON	MA		08/19/2020	4.000	235,155		(651)				479,750	11/26/2019
100044214		LIVERMORE	CA		08/19/2020	5.290	387,331		(99)				683,050	01/19/2020
100044216		RIVERSIDE	CA		08/19/2020	3.000	192,397		253				400,900	12/24/2019
100044219		CHICAGO	IL		08/19/2020	3.500	162,351		320				170,050	01/22/2020
100044220		SAN FRANCISCO	CA		08/19/2020	3.500	212,685		328				1,064,950	09/24/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044223		EAST CHICAGO	IN		08/19/2020	3.875	38,239		317				72,719	04/30/2019
100044224		ALBUQUERQUE	NM		08/19/2020	3.625	71,321		49				118,750	01/22/2020
100044226		ONTARIO	CA		08/19/2020	4.125	275,836		(424)				493,050	01/19/2020
100044227		LOS ANGELES	CA		08/19/2020	4.000	428,701		(471)				594,000	03/29/2020
100044229		MABELVALE	AR		08/19/2020	3.450	65,639		218				85,738	07/24/2019
100044230		BOCA RATON	FL		08/19/2020	4.750	39,763		355				270,750	12/04/2019
100044231		CATHEDRAL CITY	CA		08/19/2020	4.970	193,385		313				260,300	01/22/2020
100044233		VISTA	CA		08/19/2020	3.375	266,886		236				427,500	09/05/2019
100044235		CALEXICO	CA		08/19/2020	4.500	72,725		(130)				255,550	01/20/2020
100044236		SAN BERNARDINO	CA		08/19/2020	3.375	137,481		(16)				280,250	01/22/2020
100044237		PASADENA	CA		08/19/2020	3.250	232,300		640				641,250	01/19/2020
100044238		ATCHISON	KS		08/19/2020	3.500	209,196		215				265,050	11/25/2019
100044240		BARRINGTON	IL		08/19/2020	6.875	159,004		258				380,000	02/05/2025
100044243		LAS VEGAS	NV		08/19/2020	4.750	116,003		(299)				152,000	11/26/2019
100044245		MADERA	CA		08/19/2020	3.250	239,200		131				525,000	10/13/2025
100044246		FREEDOM	CA		08/19/2020	5.060	274,541		383				622,250	01/20/2020
100044248		LITHONIA	GA		08/19/2020	4.000	31,537		7				125,400	07/22/2019
100044249		MOORHEAD	MN		08/19/2020	3.750	75,857		(73)				165,300	01/20/2020
100044251		ROOSEVELT	NY		08/19/2020	4.125	175,093		(327)				313,500	01/20/2020
100044252		PALMDALE	CA		08/19/2020	4.250	107,490		(286)				285,000	01/19/2020
100044254		WATSONVILLE	CA		08/19/2020	3.980	225,109		608				631,750	01/24/2020
100044255		SWEDESBORO	NJ		08/19/2020	4.875	133,684		298				195,700	12/04/2019
100044256		CLAYTON	NC		08/19/2020	4.500	81,418		(25)				148,200	03/08/2019
100044260		KEW GARDENS	NY		08/19/2020	5.000	870,958		2,127				1,083,000	12/26/2019
100044262		CARSON	CA		08/19/2020	2.000	248,015		939				555,750	12/04/2019
100044263		BALDWIN PARK	CA		08/19/2020	4.000	303,768		82				456,000	12/22/2019
100044264		STERLING	VA		08/19/2020	2.000	121,163		570				313,500	07/23/2019
100044265		ROANOKE	VA		08/19/2020	4.625	135,877		307				166,250	04/27/2019
100044268		RICHMOND	VA		08/19/2020	5.000	200,990		2,157				213,750	08/21/2019
100044271		ENCINITAS	CA		08/19/2020	4.500	147,905		360				370,500	03/28/2019
100044273		CORAL SPRINGS	FL		08/19/2020	4.125	296,786		297				421,135	11/18/2019
100044275		FLORISSANT	MO		08/19/2020	3.625	105,095		218				171,000	12/22/2019
100044279		SACRAMENTO	CA		08/19/2020	4.000	235,275		437				337,250	01/21/2020
100044280		SAN FRANCISCO	CA		08/19/2020	5.050	515,726		(506)				950,000	12/04/2019
100044282		MIRAMAR	FL		08/19/2020	4.000	45,631		313				223,250	12/04/2019
100044285		DEFORD	MI		08/19/2020	4.125	54,178		171				76,000	08/16/2024
100044286		SYOSSET	NY		08/19/2020	4.875	190,901		(324)				810,000	02/08/2024
100044288		SACRAMENTO	CA		08/19/2020	3.500	198,678		(100)				513,000	01/21/2020
100044290		VIRGINIA BEACH	VA		08/19/2020	4.125	302,075		(16)				380,000	11/24/2019
100044292		VENICE	FL		08/19/2020	6.000	162,024		(227)				171,000	11/15/2019
100044293		MOKELUMNE HILL	CA		08/19/2020	5.080	166,133		158				194,750	01/21/2020
100044297		EAST WINDSOR	NJ		08/19/2020	3.875	31,062		49				118,750	12/26/2019
100044299		ANDALUSIA	AL		08/19/2020	4.765	51,943		753				123,000	08/08/2023
100044300		OKLAHOMA CITY	OK		08/19/2020	4.000	54,877		423				87,000	08/06/2022
100044302		GARY	IN		08/19/2020	4.000	20,723		113				87,000	09/30/2025
100044311	CF	BROOKLYN	NY		08/04/2020	4.950	241,133		392				850,010	02/01/2020
100044322	CF	COLUMBUS	MI		08/04/2020	8.250	275,478		1,273				410,000	02/01/2020
100044355		LOS ANGELES	CA		11/19/2020	6.625	586,616		265				1,195,813	11/26/2019
100044356		GATES	NC		11/19/2020	5.000	53,276		(263)				170,000	11/14/2019
100044359		CLINTON	AR		11/19/2020	4.500	19,882		(42)				52,844	11/07/2019
100044366		LAYTON	UT		11/19/2020	4.500	117,177		(168)				220,000	02/13/2018
100044367		BOSTON	MA		11/19/2020	2.000	217,559		800				655,000	10/06/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044368		STONE MOUNTAIN	GA		11/19/2020	3.000	105,193		10				135,000	11/01/2019
100044370		LONGMONT	CO		11/19/2020	3.500	104,545		(4)				470,250	08/22/2018
100044372		MONROE	LA		11/19/2020	3.640	88,168		44				128,000	10/30/2019
100044379		LAKE WORTH	FL		11/19/2020	5.000	57,789		(144)				154,850	05/05/2019
100044382		YONKERS	NY		11/19/2020	5.750	314,930		90				500,000	05/12/2018
100044387		ENCINITAS	CA		11/19/2020	5.000	561,100		(701)				1,600,000	12/13/2021
100044395		PHILADELPHIA	PA		11/19/2020	7.625	73,379		(231)				69,920	01/10/2020
100044401		VALRICO	FL		11/19/2020	5.000	246,830		(252)				206,150	05/05/2019
100044405		ALEXANDRIA	VA		11/19/2020	4.500	360,342		(1,386)				546,250	05/16/2019
100044407		CHICAGO	IL		11/19/2020	4.750	218,010		3,225				161,500	04/26/2019
100044408		OZONE PARK	NY		11/19/2020	5.000	614,499		3,670				812,250	04/27/2019
100044409		BALTIMORE	MD		11/19/2020	6.375	99,179		(307)				54,150	05/09/2019
100044415		NORTH CHARLESTON	SC		11/19/2020	6.625	38,352		86				180,500	05/10/2019
100044418		OAKLAND	CA		11/19/2020	5.000	147,184		(250)				568,100	08/31/2018
100044420		HERCULES	CA		11/19/2020	4.125	429,848		554				688,750	04/30/2019
100044421		BROWNSVILLE	OH		11/19/2020	8.000	107,709		(11)				113,750	02/08/2019
100044426		NEWTOWN	CT		11/19/2020	6.375	77,029		(20)				327,750	05/01/2019
100044431		TARPON SPRINGS	FL		11/19/2020	3.000	189,275		220				244,150	09/24/2018
100044433		VALRICO	FL		11/19/2020	4.125	239,907		(289)				290,700	04/01/2018
100044439		ORINDA	CA		11/19/2020	4.000	566,257		(1,218)				973,750	03/28/2019
100044445		SHERMAN OAKS	CA		11/19/2020	4.500	603,625		(798)				926,250	07/21/2019
100044448		CARSON	WA		11/19/2020	4.500	57,877		(133)				285,000	07/24/2019
100044450		UNION CITY	CA		11/19/2020	4.000	432,580		(432)				807,500	07/22/2019
100044454		MIAMI	FL		11/19/2020	4.375	69,186		(137)				370,500	07/26/2019
100044460		CHARLOTTE	NC		11/19/2020	5.000	76,309		(114)				139,650	07/22/2019
100044461		ATLANTA	GA		11/19/2020	4.000	19,195		(28)				103,550	07/22/2019
100044464		CHICAGO	IL		11/19/2020	2.000	25,177		169				94,763	07/22/2019
100044467		MIAMI	FL		11/19/2020	3.500	130,808		200				138,463	07/24/2019
100044472		BRIDGEPORT	CT		11/19/2020	4.125	111,642		(79)				218,500	07/23/2019
100044475		FREMONT	CA		11/19/2020	4.750	443,087		(1,594)				783,750	07/22/2019
100044481		NEWARK	CA		11/19/2020	3.375	215,290		(151)				709,650	09/04/2019
100044483		BAYONNE	NJ		11/19/2020	2.000	82,973		331				267,750	07/19/2019
100044490		SAN JOSE	CA		11/19/2020	4.125	212,561		(197)				731,500	07/21/2019
100044493		HOUSTON	TX		11/19/2020	6.250	48,905		(305)				148,200	07/20/2019
100044498		CRESTLINE	CA		11/19/2020	5.698	140,798		(749)				287,850	07/23/2019
100044503		UNION CITY	CA		11/19/2020	6.375	127,861		162				668,200	09/25/2019
100044504		PAWTUCKET	RI		11/19/2020	5.000	143,464		(429)				185,250	08/08/2019
100044508		SAN DIEGO	CA		11/19/2020	3.000	85,610		52				422,750	01/20/2020
100044512		OAKLEY	CA		11/19/2020	7.000	223,006		118				494,000	12/23/2019
100044515		LOS ANGELES	CA		11/19/2020	3.875	319,206		(548)				636,500	01/19/2020
100044517		SANTA ROSA	CA		11/19/2020	4.500	331,101		(58)				800,000	07/11/2025
100044520		SAN DIEGO	CA		11/19/2020	4.000	765		(2)				532,000	01/20/2020
100044522		GRANADA HILLS	CA		11/19/2020	2.000	406,245		817				822,700	12/23/2019
100044523		LOS ANGELES	CA		11/19/2020	7.000	291,502		94				627,000	01/17/2020
100044526		SAN DIEGO	CA		11/19/2020	4.990	298,163		650				427,500	01/20/2020
100044531		RIVERSIDE	CA		11/19/2020	3.750	193,766		(84)				294,500	01/19/2020
100044534		COLORADO SPRINGS	CO		11/19/2020	7.750	10,109		(39)				171,000	01/22/2020
100044540		MONROVIA	CA		11/19/2020	6.500	368,145		(1,010)				950,000	12/04/2019
100044543		OREM	UT		11/19/2020	4.625	164,712		(441)				560,500	12/04/2019
100044544		LAS VEGAS	NV		11/19/2020	3.500	31,455		278				247,000	01/20/2020
100044545		AURORA	CO		11/19/2020	6.875	23,734		68				175,750	12/04/2019
100044558		TAMARAC	FL		11/19/2020	4.000	67,202		(9)				156,750	12/04/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044560		CHULA VISTA	CA		11/19/2020	4.375	387,036		(925)				560,025	03/28/2020
100044576		HOUSTON	TX		11/19/2020	6.875	19,831		28				113,875	10/21/2019
100044582		HOUSTON	TX		11/19/2020	3.375	18,520		8				130,000	09/24/2019
100044583		FOREST GROVE	OR		11/19/2020	7.125	53,567		(146)				175,000	11/15/2019
100044585		ANTIOCH	CA		11/19/2020	6.272	311,845		(819)				435,000	10/21/2019
100044601		BROOKHAVEN	PA		11/19/2020	3.750	61,716		55				129,900	09/14/2019
100044603		COLFAX	CA		11/19/2020	4.125	202,690		(246)				370,500	12/04/2019
100044604		HAYWARD	CA		11/19/2020	3.850	169,189		(157)				541,500	12/05/2019
100044610		NATIONAL CITY	CA		11/19/2020	3.625	246,273		(144)				474,050	12/05/2019
100044612		RANCHO CUCAMONGA	CA		11/19/2020	3.500	405,955		(1,535)				955,000	09/30/2024
100044613		MONTEBELLO	CA		11/19/2020	3.125	352,928		224				456,000	12/22/2019
100044619		FORT LEE	NJ		11/19/2020	3.500	566,013		118				785,000	09/27/2019
100044620		AUBURN	CA		11/19/2020	4.990	181,969		(432)				303,000	09/03/2004
100044623		SAN DIEGO	CA		11/19/2020	3.875	261,942		(482)				541,500	12/04/2019
100044628		TUJUNGA	CA		11/19/2020	4.000	98,549		(69)				522,500	01/31/2020
100044630		AVON	CT		11/19/2020	6.000	258,535		(282)				490,000	01/08/2022
100044641		VAN NUYS	CA		11/19/2020	4.918	305,495		(538)				485,000	03/11/2004
100044648		MONTCLAIR	CA		11/19/2020	6.625	106,096		175				327,600	08/08/2019
100044649		BOTHELL	WA		11/19/2020	6.625	115,273		168				517,500	08/09/2019
100044660		MILPITAS	CA		11/19/2020	2.000	194,167		463				660,000	02/11/2005
100044667		ELIZABETH	NJ		11/19/2020	6.955	156,186		(558)				240,250	07/10/2020
100044674		FREDERICK	MD		11/19/2020	4.500	222,595		(153)				325,000	04/30/2020
100044675		SCHAUMBURG	IL		11/19/2020	5.000	148,611		472				145,000	05/23/2020
100044685		GLOUCESTER TWP	NJ		11/19/2020	4.375	126,364		244				165,000	07/10/2020
100044696		WOODCLIFF LAKE	NJ		11/19/2020	5.400	563,960		(810)				800,000	11/12/2024
100044701		FRANKLIN	MA		11/19/2020	5.000	674,840		(759)				615,000	07/10/2020
100044706		SCOTCH PLAINS	NJ		11/19/2020	6.500	469,947		(385)				338,000	07/09/2020
100044716		WEST PARK	FL		11/19/2020	6.250	108,202		65				223,875	07/09/2020
100044717		GRETNA	FL		11/19/2020	5.000	56,781		(192)				250,000	07/13/2020
100044718		FOX LAKE	IL		11/19/2020	3.875	57,368		172				125,000	07/10/2020
100044726		SUMMERFIELD	NC		11/19/2020	4.500	235,838		(311)				420,000	07/09/2020
100044731		APPLE CREEK	OH		11/19/2020	5.000	55,415		(128)				91,675	07/10/2020
100044733		BROOKLYN	NY		11/19/2020	5.000	218,962		(209)				565,000	07/13/2020
100044734		MOHNTON	PA		11/19/2020	5.000	274,581		12				399,000	07/14/2020
100044737		WHITTIER	CA		11/19/2020	5.000	168,589		(1,676)				319,000	07/10/2020
100044742		HAWTHORN WOODS	IL		11/19/2020	5.500	526,941		(2,057)				590,000	07/10/2020
100044751		LINDEN	NJ		11/19/2020	5.500	280,068		(313)				277,375	07/15/2020
100044752		PHILADELPHIA	PA		11/19/2020	3.750	27,288		54				81,225	03/18/2020
100044755		BOCA RATON	FL		11/19/2020	4.125	202,329		(48)				385,000	03/16/2020
100044765		BROOKSVILLE	FL		11/19/2020	5.500	212,104		(652)				299,000	03/14/2020
100044768		KAPOLEI	HI		11/19/2020	6.500	25,446		(176)				630,000	03/19/2020
100044772		BRIDGEPORT	CT		11/19/2020	6.000	368,372		(688)				340,000	03/28/2023
100044782		APOPKA	FL		11/19/2020	5.000	103,748		(689)				260,000	07/10/2020
100044783		MIAMI	FL		11/19/2020	5.500	385,933		(708)				378,000	03/15/2020
100044785		ALBUQUERQUE	NM		11/19/2020	6.500	92,968		(142)				125,000	03/17/2020
100044794		FAIRFIELD	OH		11/19/2020	5.500	173,858		(237)				170,000	03/14/2020
100044795		SAINT PETERSBURG	FL		11/19/2020	5.000	350,649		(1,095)				598,000	07/17/2020
100044803		MIAMI	FL		11/19/2020	5.000	477,265		(264)				600,000	07/10/2020
100044807		IRVINGTON	NJ		11/19/2020	4.625	111,709		(637)				226,100	04/10/2020
100044810		MIAMI	FL		11/19/2020	2.000	157,922		1,064				484,500	04/10/2020
100044815		CHICAGO	IL		11/19/2020	4.950	51,296		(261)				133,000	05/24/2020
100044816		MIAMI	FL		11/19/2020	6.000	90,024		(95)				68,400	03/14/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044822		BAKERSFIELD	CA		11/19/2020	6.500	330,059		(941)				261,500	03/15/2020
100044823		VALRICO	FL		11/19/2020	4.000	96,271		729				204,930	07/31/2020
100044827		BROOKLYN	NY		11/19/2020	4.040	209,552		(290)				760,000	04/10/2020
100044829		LOS ANGELES	CA		11/19/2020	3.500	247,905		11				521,429	07/31/2020
100044830		LEESBURG	TX		11/19/2020	6.625	52,049		(317)				90,250	06/29/2020
100044838		FAYETTEVILLE	GA		11/19/2020	3.000	58,315		382				293,958	07/31/2020
100044842		NEWNAN	GA		11/19/2020	2.000	51,397		383				157,700	04/13/2020
100044843		CHARLOTTE	NC		11/19/2020	2.000	77,143		1,277				160,550	04/12/2020
100044848		MIAMI	FL		11/19/2020	2.000	132,582		694				326,800	04/10/2020
100044851		SEBRING	FL		11/19/2020	5.750	70,506		(302)				159,600	06/09/2020
100044852		MINNEAPOLIS	MN		11/19/2020	4.990	190,156		(1,007)				247,000	04/11/2020
100044856		NORTH LAS VEGAS	NV		11/19/2020	4.500	279,987		278				403,750	04/10/2020
100044861		AMITE	LA		11/19/2020	4.750	42,649		(172)				122,550	04/10/2020
100044863		CASSELBERRY	FL		11/19/2020	2.000	66,980		422				235,600	04/10/2020
100044866		FREEPORT	NY		11/19/2020	3.375	137,897		43				308,750	01/30/2020
100044868		TOMBALL	TX		11/19/2020	4.125	163,949		3,283				247,110	07/31/2020
100044870		GAITHERSBURG	MD		11/19/2020	3.660	468,158		(93)				608,000	04/12/2020
100044877		DOUGLAS	MA		11/19/2020	3.000	182,835		442				337,250	01/27/2020
100044880		HOUSTON	TX		11/19/2020	4.500	46,168		(191)				144,400	01/29/2020
100044881		TULSA	OK		11/19/2020	2.000	63,696		811				123,500	04/10/2020
100044883		PLACERVILLE	CA		11/19/2020	4.125	152,004		921				212,822	07/31/2020
100044892		SAVANNAH	GA		11/19/2020	3.875	86,259		556				269,958	04/10/2020
100044896		EFFORT	PA		11/19/2020	2.750	92,176		265				204,250	04/11/2020
100044901		LEHIGH ACRES	FL		11/19/2020	5.070	37,941		(186)				104,500	04/13/2020
100044902		STONE MOUNTAIN	GA		11/19/2020	4.750	60,497		(423)				217,550	04/11/2020
100044903		PROVIDENCE	RI		11/19/2020	2.000	133,173		1,182				218,782	07/31/2020
100044906		STATEN ISLAND	NY		11/19/2020	4.010	257,218		(102)				939,804	07/31/2020
100044918		ELDORADO	WI		11/19/2020	4.250	100,359		(121)				213,750	04/10/2020
100044923		SPARKS	NV		11/19/2020	5.250	141,284		(840)				304,000	04/11/2020
100044925		HOUSTON	TX		11/19/2020	4.250	126,152		(429)				251,750	04/12/2020
100044926		KATY	TX		11/19/2020	2.000	77,461		558				265,304	07/31/2020
100044927		FINDLAY	OH		11/19/2020	3.250	58,471		106				90,936	07/31/2020
100044930		HIGHLAND MILLS	NY		11/19/2020	3.875	181,566		107				232,750	04/11/2020
100044931		OLATHE	KS		11/19/2020	2.000	108,728		1,192				224,200	04/11/2020
100044938		LAKE WORTH	FL		11/19/2020	2.000	53,723		386				155,800	04/11/2020
100044953		SAINT CHARLES	MO		11/19/2020	3.375	114,160		60				186,104	07/31/2020
100044954		HONOLULU	HI		11/19/2020	2.000	161,368		1,791				1,014,410	04/09/2020
100044956		BALLWIN	MO		11/19/2020	4.980	66,478		(277)				122,550	04/10/2020
100044959		GROSSE POINTE	MI		11/19/2020	7.375	68,291		12				208,050	04/10/2020
100044967		ELGIN	IL		11/19/2020	4.875	108,447		(357)				144,400	04/10/2020
100044968		MARIETTA	GA		11/19/2020	4.875	58,465		(272)				218,405	04/13/2020
100044971		ALBUQUERQUE	NM		11/19/2020	4.800	106,421		(492)				165,364	07/31/2020
100044981		RIVERDALE	GA		11/19/2020	4.525	51,668		(198)				142,500	04/10/2020
100044987		LUDINGTON	MI		11/19/2020	4.125	245,993		(328)				380,000	02/28/2020
100044990		PATERSON	NJ		11/19/2020	4.625	175,369		(416)				350,550	01/03/2020
100044996		FLOSSMOOR	IL		11/19/2020	2.250	192,652		627				531,554	07/31/2020
100045002		AKRON	OH		11/19/2020	4.875	57,881		(215)				136,090	07/31/2020
100045007		HILLIARD	OH		11/19/2020	2.000	93,190		713				170,050	04/11/2020
100045017		WASHINGTON	DC		11/19/2020	6.875	45,703		54				331,695	07/31/2020
100045019		MERIDIAN	ID		11/19/2020	4.000	102,884		(173)				274,550	03/04/2020
100045030		WINTER SPRINGS	FL		11/19/2020	4.000	209,348		1,856				381,900	01/28/2020
100045032		OPA LOCKA	FL		11/19/2020	5.000	88,295		221				207,100	04/11/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045038		HURON	OH		11/19/2020	5.375	58,457		300				142,500	04/10/2020
100045050		SMYRNA	DE		11/19/2020	2.000	48,331		150				154,043	07/31/2020
100045052		BLAINE	MN		11/19/2020	3.680	101,486		38				246,905	04/10/2020
100045053		MEMPHIS	TN		11/19/2020	3.400	98,481		1,233				158,650	04/11/2020
100045055		POMPANO BEACH	FL		11/19/2020	4.570	140,997		1,084				223,250	04/09/2020
100045063		VALDOSTA	GA		11/19/2020	3.500	36,301		(12)				226,158	07/31/2020
100045069		AURORA	CO		11/19/2020	4.125	42,081		(106)				390,138	07/31/2020
100045076		SAINT CLOUD	FL		11/19/2020	2.000	50,650		270				233,700	04/10/2020
100045080		JOLIET	IL		11/19/2020	7.450	58,561		(402)				103,472	07/31/2020
100045089		PERRIS	CA		11/19/2020	3.375	74,132		31				361,000	06/23/2020
100045097		FORT WORTH	TX		11/19/2020	2.500	112,900		271				195,225	04/10/2020
100045101		PALM HARBOR	FL		11/19/2020	5.000	213,049		(824)				313,500	04/10/2020
100045111		LAUDERHILL	FL		11/19/2020	2.000	35,625		192				237,500	04/11/2020
100045112		BURLINGTON	MA		11/19/2020	2.011	129,395		871				408,500	04/11/2020
100045113		KISSIMMEE	FL		11/19/2020	5.750	365,893		(609)				584,250	07/11/2019
100045116		EL PASO	TX		11/19/2020	3.000	40,830		70				190,000	04/10/2020
100045124		BIRMINGHAM	AL		11/25/2020	7.250	24,467		79				37,905	08/31/2020
100045126		GAINESVILLE	FL		11/25/2020	10.150	208,344		(1,236)				415,000	05/01/2023
100045132		BLOOMFIELD	NJ		11/25/2020	3.750	34,420		(46)				438,900	08/31/2020
100045137		EMERYVILLE	CA		11/25/2020	6.625	107		5				342,000	02/10/2020
100045138		HENDERSON	NV		11/25/2020	6.950	196,288		(412)				354,350	08/31/2020
100045144		GREENVILLE	SC		11/25/2020	3.000	68,075		976				118,750	08/31/2020
100045159		JEFFERSON CITY	TN		11/25/2020	5.290	84,179		(274)				259,000	11/08/2024
100045172		CLEVELAND	VA		11/25/2020	10.230	37,251		(158)				34,295	08/31/2020
100045173		WINTER HAVEN	FL		11/25/2020	6.500	129,135		(146)				191,000	01/30/2024
100045176		MILWAUKEE	WI		11/25/2020	4.125	138,324		115				174,705	08/31/2020
100045180		SAINT CLOUD	FL		11/25/2020	8.000	76,053		(268)				187,150	08/31/2020
100045182		MESA	AZ		11/25/2020	3.500	142,048		(18)				270,750	08/31/2020
100045185		CINCINNATI	OH		11/25/2020	8.500	80,784		(595)				74,908	08/31/2020
100045193		AVONDALE	AZ		11/25/2020	3.875	191,644		(871)				246,905	08/31/2020
100045206		ORLANDO	FL		11/25/2020	4.125	140,478		(224)				221,350	08/31/2020
100045207		DINGMANS FERRY	PA		11/25/2020	4.125	86,506		(54)				143,450	08/08/2020
100045208		EWA BEACH	HI		11/25/2020	4.625	80,475		(354)				617,500	08/31/2020
100045220		TRENTON	FL		11/25/2020	4.370	35,698		15				90,250	08/31/2020
100045229		ARDMORE	OK		11/25/2020	4.250	114,704		(111)				166,250	08/11/2020
100045230		SAGINAW	MI		11/25/2020	5.875	42,002		(221)				61,370	08/31/2020
100045235		BOULDER	CO		11/25/2020	4.500	306,942		(312)				886,350	08/06/2020
100045236		SKILLMAN	NJ		11/25/2020	4.375	181,957		(356)				384,750	08/10/2020
100045237		ILION	NY		11/25/2020	3.250	29,229		368				63,175	08/31/2020
100045243		ATLANTA	GA		11/25/2020	4.000	208,460		(214)				408,500	08/31/2020
100045245		ORLANDO	FL		11/25/2020	3.500	99,835		17				194,750	08/31/2020
100045249		WEST CHESTER	PA		11/25/2020	4.250	262,103		(310)				508,250	08/31/2020
100045250		CORDOVA	TN		11/25/2020	4.000	176,719		(133)				243,200	08/31/2020
100045264		FOREST HILL	MD		11/25/2020	5.375	93,110		(422)				484,500	08/31/2020
100045265		PARKER	AZ		11/25/2020	5.000	194,080		(515)				374,500	11/04/2022
100045267		FERNLEY	NV		11/25/2020	3.875	131,423		(122)				280,250	08/31/2020
100045275		SAN BRUNO	CA		11/25/2020	6.875	310,576		208				850,250	08/31/2020
100045278		OMAHA	NE		11/25/2020	4.500	28,159		5				60,468	08/31/2020
100045283		ROCKLEDGE	GA		11/25/2020	4.000	5,501						49,638	08/31/2020
100045284		ELK CITY	OK		11/25/2020	4.000	81,516		316				104,500	08/31/2020
100045287		PHILADELPHIA	PA		11/25/2020	5.470	326,137		(287)				272,650	08/31/2020
100045288		SODDY DAISY	TN		11/25/2020	4.125	84,437		(146)				142,500	08/08/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045289		CAMDEN	SC		11/25/2020	9.715	71,815		75				104,500	08/31/2020
100045296		GRANT	AL		11/25/2020	3.500	69,416		61				114,000	08/08/2020
100045300		WEST HILLS	CA		11/25/2020	4.625	417,738		(1,209)				684,000	08/07/2020
100045302		CLIFTON	NJ		11/25/2020	3.500	218,527		84				285,000	08/31/2020
100045303		NAPLES	FL		11/25/2020	4.625	290,704		(375)				394,250	08/31/2020
100045305		LADY LAKE	FL		11/25/2020	3.625	96,970		(20)				132,050	08/31/2020
100045307		GREENTOWN	PA		11/25/2020	5.250	48,474		(242)				107,350	08/31/2020
100045308		SUMMITVILLE	NY		11/25/2020	5.875	100,872		(653)				247,000	08/31/2020
100045312		BONANZA	OR		11/25/2020	4.875	133,861		(145)				167,200	08/31/2020
100045314		CROYDON	PA		11/25/2020	4.000	138,464		(89)				246,050	08/31/2020
100045316		CHICAGO	IL		11/25/2020	4.500	80,554		(168)				118,750	08/08/2020
100045319		VIRGINIA BEACH	VA		11/25/2020	4.000	249,770		(210)				356,250	08/07/2020
100045324		BURLINGTON	NC		11/25/2020	8.350	80,707		(630)				107,350	08/31/2020
100045325		BELVIDERE	IL		11/25/2020	6.900	94,520		(586)				129,200	08/31/2020
100045330		TOLEDO	OH		11/25/2020	9.499	14,006		46				17,328	08/31/2020
100045334		CONVERSE	IN		11/25/2020	2.859	81,284		201				113,905	08/31/2020
100045336		FRIANT	CA		11/25/2020	5.000	230,807		(338)				351,500	08/31/2020
100045339		ANTELOPE	CA		11/25/2020	4.125	216,283		(419)				247,000	08/06/2020
100045350		MINNEAPOLIS	MN		11/25/2020	4.625	106,393		(541)				275,500	08/31/2020
100045356		MINNEAPOLIS	MN		11/25/2020	3.875	117,285		(72)				273,600	08/06/2020
100045362		LOGAN	OH		11/25/2020	5.875	88,244		(288)				180,500	08/31/2020
100045365		ST LOUIS	MO		11/25/2020	3.500	29,610		86				40,613	08/31/2020
100045366		DETROIT	MI		11/25/2020	6.500	26,966		(234)				30,234	08/31/2020
100045368		GASTON	SC		11/25/2020	5.000	72,551		(654)				188,955	08/31/2020
100045373		WEST COVINA	CA		11/25/2020	3.500	277,786		(46)				536,750	08/31/2020
100045375		HIGHLAND PARK	MI		11/25/2020	4.050	33,597		55				60,468	08/31/2020
100045378		KINGMAN	IN		11/25/2020	3.720	28,356		302				37,815	02/15/2020
100045380		SYLMAR	CA		11/25/2020	3.000	195,007		136				379,050	08/07/2020
100045383		MILLEDGEVILLE	GA		11/25/2020	3.125	40,449		122				361,000	08/31/2020
100045385		SANTA ROSA	CA		11/25/2020	4.250	304,130		260				522,500	08/31/2020
100045397		BROOME	NY		11/25/2020	5.500	91,526		(279)				106,999	08/31/2020
100045399		ATLANTA	GA		11/25/2020	6.875	132,138		41				408,500	08/31/2020
100045401		EL PASO	TX		11/25/2020	4.125	67,225		(92)				123,500	08/07/2020
100045402		WILLISTON	SC		11/25/2020	6.625	31,912		154				120,000	09/21/2020
100045404		HUNTINGTON BEACH	CA		11/25/2020	4.250	523,014		(711)				812,250	08/31/2020
100045411		CHICAGO	IL		11/25/2020	2.000	95,697		322				204,250	08/31/2020
100045412		AUSTIN	TX		11/25/2020	3.875	3,570		5				199,500	08/31/2020
100045416		BARBOURSVILLE	WV		11/25/2020	5.000	89,300		(134)				104,977	03/15/2017
100045421		GEORGETOWN	SC		11/25/2020	3.375	72,041		243				76,713	08/31/2020
100045424		MURRIETA	CA		11/25/2020	3.875	262,794		(797)				453,150	08/31/2020
100045427		BINGHAMTON	NY		11/25/2020	8.000	136,560		(158)				90,250	08/31/2020
100045432		KINGSTREE	SC		11/25/2020	7.000	101,610		(605)				89,348	08/31/2020
100045438		OCALA	FL		11/25/2020	4.250	182,353		(391)				239,210	08/07/2020
100045442		DALTON	GA		11/25/2020	4.000	79,278		36				116,850	08/08/2020
100045447		HAMPTON	GA		11/25/2020	4.750	83,007		(176)				142,500	08/31/2020
100045452		DANIELSON	CT		11/25/2020	4.250	160,865		(270)				180,500	08/08/2020
100045456		WEST HARTFORD	CT		11/25/2020	3.875	172,212		167				325,000	05/07/2025
100045459		GRAND BAY	AL		11/25/2020	4.125	133,339		97				168,150	08/31/2020
100045461		SACRAMENTO	CA		11/25/2020	4.875	119,776		(241)				333,450	08/31/2020
100045466		CINCINNATI	OH		11/25/2020	7.000	107,179		(84)				215,000	11/08/2024
100045467		COLLEGE PARK	GA		11/25/2020	8.000	120,895		2,369				133,000	08/31/2020
100045470		AMHERST	OH		11/25/2020	3.250	337,872		236				403,750	08/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045474		CHICAGO	IL		11/25/2020	5.125	129,822		(515)				285,000	08/08/2022
100045482		ALLENTOWN	PA		11/25/2020	3.875	133,893		(67)				133,000	08/31/2020
100045489		YORK	SC		11/25/2020	6.750	83,334		(212)				121,600	08/31/2020
100045493		EAST ORANGE	NJ		11/25/2020	7.000	192,352		(1,543)				351,500	08/31/2020
100045494		MISSOURI CITY	TX		11/25/2020	6.000	113,677		113				152,000	08/31/2020
100045497		NORRISTOWN	PA		11/25/2020	8.150	187,328		239				164,350	08/31/2020
100045498		BAY CITY	MI		11/25/2020	4.125	43,616		319				60,468	08/31/2020
100045504		BALTIMORE	MD		11/25/2020	6.750	9,557		18				80,323	08/31/2020
100045512		SUNLAND	CA		11/25/2020	3.000	241,172		172				646,000	08/07/2020
100045517		STOCKTON	CA		11/25/2020	4.875	107,669		(173)				337,250	08/31/2020
100045519		CHULA VISTA	CA		11/25/2020	3.375	354,056		(732)				679,250	08/31/2020
100045521		HAMPTON	VA		11/25/2020	9.999	143,319		(162)				109,250	08/08/2020
100045522		CARNEYS POINT	NJ		11/25/2020	10.141	40,673		(314)				114,000	08/31/2020
100045529		CLIFFSIDE PARK	NJ		11/25/2020	4.250	355,214		(489)				574,750	08/07/2020
100045536		EASTON	PA		11/25/2020	4.250	102,157		(17)				475,000	08/31/2020
100045541		WAYCROSS	GA		11/25/2020	9.818	7,960		(110)				18,953	08/31/2020
100045544		LANSING	MI		11/25/2020	4.000	58,321		45				64,980	08/31/2020
100045548		SAINT ALBANS	VT		11/25/2020	7.220	140,814		(350)				180,500	02/09/2020
100045554		MONTGOMERY	AL		11/25/2020	5.004	26,271		127				22,563	08/31/2020
100045562		TOLEDO	OH		11/25/2020	9.310	28,926		(64)				31,588	08/31/2020
100045563		STOCKTON	CA		11/25/2020	4.375	86,957		(186)				261,250	08/31/2020
100045568		PITTSFIELD	MA		11/25/2020	5.000	23,262		(48)				72,200	08/31/2020
100045572		MILFORD	CT		11/25/2020	5.000	129,666		(35)				242,000	02/06/2025
100045579		ROSEBUSH	MI		11/25/2020	3.500	41,526		120				63,085	08/31/2020
100045582		PITTSFORD	NY		11/25/2020	4.500	257,276		(260)				396,150	08/31/2020
100045583		PERU	IN		11/25/2020	7.000	15,772		(148)				64,078	08/31/2020
100045587		EASLEY	SC		11/25/2020	4.500	30,204		(109)				223,250	08/31/2020
100045593		LINTHICUM HEIGHTS	MD		11/25/2020	4.000	273,358		(188)				275,500	08/07/2020
100045595		PAHOA	HI		11/25/2020	7.750	82,244		(185)				220,875	08/31/2020
100045600		AURORA	IL		11/25/2020	6.875	85,631		4				167,200	08/31/2020
100045610		NAPOLEONVILLE	LA		11/25/2020	5.000	11,757		(21)				67,688	08/31/2020
100045612		CHUGIAK	AK		11/25/2020	3.375	295,657		43				679,250	08/10/2020
100045615		CONNELLY SPRINGS	NC		11/25/2020	2.000	69,178		284				125,400	05/14/2018
100045616		FRIERSON	LA		11/25/2020	4.625	46,981		(28)				72,200	08/31/2020
100045617		QUAKERTOWN	PA		11/25/2020	4.750	142,628		(295)				335,350	08/10/2020
100045619		POUGHKEEPSIE	NY		11/25/2020	3.625	151,507		119				185,250	08/06/2020
100045621		FONTANA	CA		11/25/2020	4.780	277,024		(478)				446,500	08/31/2020
100045626		MARLBOROUGH	MA		11/25/2020	3.750	122,780		(8)				256,500	08/31/2020
100045631		RIVERDALE	GA		11/25/2020	7.500	79,320		(177)				133,000	08/31/2020
100045634		ROCHESTER	NY		11/25/2020	4.500	116,256		(208)				191,900	08/31/2020
100045635		FENTON	MI		11/25/2020	4.750	287,177		(326)				527,250	08/08/2020
100045647		HUDSON	NC		11/25/2020	5.125	59,984		(381)				131,100	08/31/2020
100045648		WEST PALM BEACH	FL		11/25/2020	4.000	184,635		(141)				363,850	08/31/2020
100045649		BIRMINGHAM	AL		11/25/2020	4.625	35,680		(80)				67,597	08/31/2020
100045651		BYRON	MI		11/25/2020	5.625	89,234		(45)				127,775	08/31/2020
100045656		KANSAS CITY	MO		11/25/2020	10.875	39,860		(258)				55,053	08/31/2020
100045659		BALTIMORE	MD		11/25/2020	8.000	29,050		207				44,223	08/31/2020
100045661		FORT WAYNE	IN		11/25/2020	8.000	105,130		2,367				180,000	09/30/2024
100045668		EVERGREEN	CO		11/25/2020	4.375	127,280		(163)				579,500	08/31/2020
100045669		LONG BEACH	CA		11/25/2020	4.375	272,890		(568)				608,000	08/07/2020
100045670		GREENSBURG	KY		11/25/2020	8.000	38,810		2				46,930	08/31/2020
100045671		PICO RIVERA	CA		11/25/2020	2.625	228,311		373				468,350	08/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045683		HAMILTON	OH		11/25/2020	6.000	64,078		101				72,200	08/31/2020
100045685		KOKOMO	IN		11/25/2020	4.625	48,170		17				64,078	08/07/2020
100045692		SAINT CLOUD	FL		11/25/2020	7.500	110,253		(241)				295,000	05/08/2023
100045696		BEACH HAVEN	NJ		11/25/2020	7.375	131,091		(395)				1,250,000	12/06/2023
100045699		SAINT PETERSBURG	FL		11/25/2020	4.250	217,744		(404)				302,100	08/31/2020
100045703		MIAMI	FL		11/25/2020	4.500	29,975		(57)				161,500	08/31/2020
100045704		KOKOMO	IN		11/25/2020	3.625	89,875		30				128,250	08/07/2020
100045707		LANSING	MI		11/25/2020	6.990	83,105		(265)				149,900	11/07/2022
100045716		SOUTH BOSTON	VA		11/25/2020	2.000	32,016		140				67,688	08/31/2020
100045720		DETROIT	MI		11/25/2020	4.250	39,077		(64)				74,005	08/31/2020
100045725		DILLON	SC		11/25/2020	1.999	44,176		297				81,225	08/31/2020
100045729		COLUMBIA	SC		11/25/2020	3.875	124,250		(60)				209,000	08/07/2020
100045733		PLAINFIELD	IL		11/25/2020	3.500	182,725		272				237,500	08/31/2020
100045741		MIDDLETOWN	NJ		11/25/2020	4.295	341,726		(84)				308,750	08/09/2020
100045742		INDIANAPOLIS	IN		11/25/2020	7.250	84,662		(695)				156,750	08/31/2020
100045743		SPOTSWOOD	NJ		11/25/2020	4.250	245,512		(130)				245,100	08/09/2020
100045745		EVANSTON	IL		11/25/2020	4.375	436,960		(1,068)				554,800	08/31/2020
100045746		SALEM	MA		11/25/2020	4.625	28,030		(57)				361,000	08/31/2020
100045750		ORANGE	CA		11/25/2020	6.000	66,367		(647)				584,250	08/31/2020
100045751		HAZELWOOD	MO		11/25/2020	4.250	84,583		6				120,650	08/07/2020
100045753		KINGSLAND	GA		11/25/2020	4.250	188,319		(143)				247,000	08/08/2020
100045756		BROOKLYN	NY		11/25/2020	3.375	113,588		48				667,850	08/31/2020
100045759		DISTRICT HEIGHTS	MD		11/25/2020	3.500	233,517		83				304,950	08/31/2020
100045768		PLANT CITY	FL		11/25/2020	7.432	141,515		(275)				142,500	08/09/2020
100045775		LIVERMORE	CA		11/25/2020	3.000	442,975		272				1,408,712	08/08/2020
100045782		PENNINGTON GAP	VA		11/25/2020	3.625	39,785		97				75,359	08/31/2020
100045784		RIPLEY	NY		11/25/2020	4.250	76,875		(73)				175,750	08/31/2020
100045787		KENT LAKES	NY		11/25/2020	4.125	150,936		28				161,500	08/31/2020
100045788		SHERIDAN	CA		11/25/2020	4.875	288,995		(687)				432,250	08/31/2020
100045792		MOUNT PLEASANT	SC		11/25/2020	4.625	72,478		(139)				365,750	08/31/2020
100045796		HENDERSON	NV		11/25/2020	4.000	242,438		(430)				446,500	08/06/2020
100045797		ATLANTA	GA		11/25/2020	4.000	352,049		(139)				485,450	08/31/2020
100045800		HAM LAKE	MN		11/25/2020	4.625	234,325		(186)				369,550	08/31/2020
100045801		ELKTON	MD		11/25/2020	3.250	153,417		19				209,000	08/10/2020
100045803		NEWTON	NJ		11/25/2020	4.625	192,217		(269)				270,750	08/31/2020
100045808		BENTON HARBOR	MI		11/25/2020	9.896	28,669		(249)				44,132	08/31/2020
100045817		SALLEY	SC		11/25/2020	4.999	30,872		31				40,613	08/31/2020
100045818		BALTIMORE	MD		11/25/2020	4.000	33,374		21				45,125	08/31/2020
100045820		LAS VEGAS	NV		11/25/2020	3.875	121,822		12				162,355	08/05/2020
100045822		ST. LOUIS	MO		11/25/2020	6.625	5,399		6				35,107	02/10/2020
100045830		ROLLING MEADOWS	IL		11/25/2020	3.000	58,532		347				86,640	08/31/2020
100045832		MAHWAH	NJ		11/25/2020	3.875	159,222		(34)				322,050	08/06/2020
100045835		WOODLAND	CA		11/25/2020	5.250	271,979		(501)				985,000	06/02/2024
100045837		MAHOPAC	NY		11/25/2020	4.625	385,421		(846)				807,500	08/05/2020
100045838		WARRENTON	VA		11/25/2020	5.000	128,265		(320)				356,250	08/31/2020
100045841		DALLAS	TX		11/25/2020	4.875	362,708		(726)				498,750	08/07/2020
100045846		AKRON	OH		11/25/2020	4.375	40,071		(6)				63,175	08/31/2020
100045850		KEAVY	KY		11/25/2020	9.880	99,444		1,022				120,346	08/31/2020
100045857		HOUGHTON LAKE	MI		11/25/2020	6.250	40,464		(337)				71,298	08/31/2020
100045858		ALLENTOWN	PA		11/25/2020	4.000	94,236		34				131,100	08/31/2020
100045865		LAKELAND	FL		11/25/2020	3.875	133,876		(83)				345,000	05/20/2025
100045869		REDWOOD CITY	CA		11/25/2020	4.875	389,967		(597)				1,678,650	08/11/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045872		PALATINE	IL		11/25/2020	3.625	168,535		124				210,900	08/07/2020
100045873		POWAY	CA		11/25/2020	3.875	159,677		(123)				494,000	08/31/2020
100045874		FRESH MEADOWS	NY		11/25/2020	4.875	124,486		(434)				717,250	08/07/2020
100045880		WILMINGTON	DE		11/25/2020	4.250	20,879		(52)				194,750	08/31/2020
100045882		HOLMDEL	NJ		11/25/2020	5.875	98,434		(588)				603,250	08/31/2020
100045885		TEMECULA	CA		11/25/2020	6.625	533,324		479				1,240,938	08/05/2020
100045887		CORDOVA	TN		11/25/2020	4.625	213,706		(380)				246,050	08/31/2020
100045889		MOGADORE	OH		11/25/2020	4.625	76,486		(109)				123,500	08/31/2020
100045896		CHICAGO	IL		11/25/2020	4.800	82,429		(221)				137,750	08/31/2020
100045903		E SPENCER	NC		11/25/2020	10.069	21,149		(110)				76,713	08/31/2020
100045904		CERRITOS	CA		11/25/2020	2.000	483,948		1,632				653,600	08/05/2020
100045906		LITHONIA	GA		11/25/2020	4.000	116,912		(96)				142,500	08/31/2020
100045913		WESTMINSTER	MD		11/25/2020	5.000	288,208		96				266,000	08/31/2020
100045914		ROGERS	AR		11/25/2020	4.500	41,444		(122)				112,100	08/31/2020
100045915		ORLANDO	FL		11/25/2020	4.125	158,943		(647)				309,700	08/07/2020
100045936		MIMS	FL		11/25/2020	6.712	181,542		(852)				148,200	08/31/2020
100045937		FENTON	MO		11/25/2020	8.000	169,713		175				133,000	08/31/2020
100045939		GRAND RAPIDS	MI		11/25/2020	4.125	53,633		(99)				104,500	08/31/2020
100045940		EAST STROUDSBURG	PA		11/25/2020	2.976	30,288		163				54,150	08/31/2020
100045941		SALISBURY	MD		11/25/2020	4.380	129,008		(17)				124,355	08/31/2020
100045947		SHAKOPEE	MN		11/25/2020	4.750	210,328		(325)				275,500	08/31/2020
100045948		PHILADELPHIA	PA		11/25/2020	7.792	127,556		(292)				156,750	08/31/2020
100045958		HOLLYWOOD	FL		11/25/2020	4.125	272,200		414				361,950	08/31/2020
100045965		KEYSTONE HEIGHTS	FL		11/25/2020	2.000	42,768		211				260,000	05/20/2024
100045967		OCALA	FL		11/25/2020	8.681	82,928		(51)				93,228	08/07/2020
100045973		WOODRUFF	SC		11/25/2020	11.600	33,620		(904)				77,615	08/31/2020
100045981		MCALLEN	TX		11/25/2020	4.625	217,740		(296)				231,800	08/31/2020
100045983		PETERSBURG	VA		11/25/2020	10.730	191,850		(2,170)				188,100	08/31/2020
100045985		TEWKSBURY	MA		11/25/2020	2.000	210,502		696				456,893	08/07/2020
100045987		BROOKHAVEN	PA		11/25/2020	8.250	87,705		(1,527)				198,550	08/31/2020
100045989		SAN ANTONIO	TX		11/25/2020	8.000	52,624		(276)				158,000	07/22/2022
100045990		KANSAS CITY	MO		11/25/2020	8.000	52,422		(355)	2			46,930	08/31/2020
100045991		TULSA	OK		11/25/2020	10.990	20,078		(43)				52,345	08/31/2020
100045994		ROCKY MOUNT	VA		11/25/2020	8.000	58,532		(137)				54,150	08/31/2020
100045998		BRISTOL	CT		11/25/2020	2.000	93,289		267				156,750	08/11/2020
100045999		ARANSAS PASS	TX		11/25/2020	9.560	15,628		(108)				45,125	11/08/2018
100046000		CLAREMONT	NC		11/25/2020	5.000	72,415		(182)				92,055	08/31/2020
100046001		SANFORD	FL		11/25/2020	2.021	161,694		523				232,750	08/31/2020
100046013		ALBEMARLE	NC		11/25/2020	5.250	51,977		(120)				103,550	08/31/2020
100046025		PHILADELPHIA	PA		11/25/2020	4.000	81,621		(17)				114,000	08/07/2020
100046026		CHICAGO HEIGHTS	IL		11/25/2020	3.625	59,935		148				104,500	08/07/2020
100046044		ANDALUSIA	AL		11/25/2020	11.170	30,532		(97)				35,000	01/18/2023
100046056		DUNDALK	MD		11/25/2020	4.625	89,317		(183)				152,000	08/07/2020
100046057		TOPOCK	AZ		11/25/2020	4.250	42,871		(73)				109,250	08/31/2020
100046060		VIRGINIA BEACH	VA		11/25/2020	3.375	313,200		(249)				593,750	08/31/2020
100046062		LAKE WORTH	FL		11/25/2020	4.000	110,393		(98)				307,800	08/07/2020
100046066		AUGUSTA	GA		11/25/2020	3.500	60,654		186				68,590	08/31/2020
100046072		SHARPSVILLE	IN		11/25/2020	4.000	60,203		88				112,955	08/31/2020
100046073		CATAWBA	SC		11/25/2020	11.890	191,681		1,136				389,900	12/29/2021
100046074		CLINTON	MD		11/25/2020	2.000	187,358		415				342,000	08/31/2020
100046075		BEDFORD	IA		11/25/2020	3.625	47,326		79				63,175	08/31/2020
100046077		CHICAGO	IL		11/25/2020	8.875	135,071		(870)				142,500	08/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046081		STEUBENVILLE	OH		11/25/2020	4.070	39,171		254				50,540	08/10/2020
100046082		CRYSTAL	MN		11/25/2020	4.375	258,501		392				266,000	08/31/2020
100046095		SAN DIEGO	CA		11/25/2020	3.375	166,985		20				380,000	08/31/2020
100046096		MAPLE VALLEY	WA		11/25/2020	4.875	54,885		(193)				689,605	08/07/2020
100046098		ROUND ROCK	TX		11/25/2020	3.875	103,868		(79)				236,550	08/31/2020
100046101		WASHINGTON CROSSING	PA		11/25/2020	4.750	357,318		431				474,050	08/31/2020
100046105		SAN DIEGO	CA		11/25/2020	5.500	104,775		(462)				456,000	08/31/2020
100046106		TOPEKA	KS		11/25/2020	11.210	26,599		16				39,891	08/31/2020
100046108		AMISSVILLE	VA		11/25/2020	4.000	335,836		(282)				380,000	08/31/2020
100046118		BERLIN	NJ		11/25/2020	5.250	126,065		(390)				180,500	08/31/2020
100046130		WALNUT CREEK	CA		11/25/2020	3.375	553,568		(1,988)				992,750	08/31/2020
100046132		INDEPENDENCE	MO		11/25/2020	12.750	49,051		(483)				114,000	08/31/2020
100046133		PORTLAND	OR		11/25/2020	4.500	210,180		(245)				950,000	08/31/2020
100046142		CAROL STREAM	IL		11/25/2020	4.125	111,381		(181)				232,750	08/31/2020
100046145		CLEVELAND	OH		11/25/2020	4.125	118,680		(72)				185,250	08/31/2020
100046147		HUNTINGTON STATION	NY		11/25/2020	7.375	228,678		(1,092)				296,400	08/31/2020
100046153		OAKLAND PARK	FL		11/25/2020	3.000	170,254		(342)	1			269,000	02/02/2021
100046155		IRVING	TX		11/25/2020	8.250	79,507		(495)				194,750	08/31/2020
100046158		STREET	MD		11/25/2020	5.500	227,054		(795)				251,750	08/31/2020
100046168		DENTON	MD		11/25/2020	6.625	246,760		(1,618)				218,500	08/31/2020
100046174		LARKSVILLE	PA		11/25/2020	5.000	48,573		296				72,200	08/31/2020
100046179		RANDLEMAN	NC		11/25/2020	4.375	33,883		(85)				166,250	08/31/2020
100046184		WILLINGBORO	NJ		11/25/2020	5.361	144,144		(200)				156,750	08/09/2020
100046186		SEAMAN	OH		11/25/2020	10.904	187,606		440				161,500	08/31/2020
100046190		GREENVILLE	RI		11/25/2020	4.500	230,285		(308)				375,250	08/31/2020
100046194		HENDERSON	NV		11/25/2020	4.625	181,978		(512)				265,050	08/31/2020
100046196		NAUGATUCK	CT		11/25/2020	4.000	95,423		(10)				146,300	08/31/2020
100046199		MANCHESTER	TN		11/25/2020	4.000	65,917		(68)				123,500	08/05/2020
100046204		BEAVERTON	OR		11/25/2020	5.000	135,733		(526)				400,900	08/31/2020
100046205		TINLEY PARK	IL		11/25/2020	7.250	288,148		(1,356)				270,000	02/11/2023
100046208		OMAHA	NE		11/25/2020	4.750	21,037		(60)				86,640	08/31/2020
100046211		LAWRENCEBURG	IN		11/25/2020	5.125	144,348		(362)				213,750	08/31/2020
100046214		EAST BRIDGEWATER	MA		11/25/2020	4.140	231,093		89				318,250	08/31/2020
100046219		SENECA	PA		11/25/2020	8.475	182,704		(42)				199,500	08/31/2020
100046221		INGLEWOOD	CA		11/25/2020	3.375	205,062		10				570,000	08/14/2020
100046225		NEW BOSTON	OH		11/25/2020	8.341	24,620		(219)				37,905	08/31/2020
100046226		LEXINGTON	SC		11/25/2020	4.125	142,656		(140)				247,855	08/31/2020
100046228		CHICAGO	IL		11/25/2020	6.000	81,479		(565)				85,738	08/31/2020
100046234		JACKSONVILLE	FL		11/25/2020	6.625	106,495		(703)				175,750	08/31/2020
100046236		SAINT LOUIS	MO		11/25/2020	3.875	37,203		(21)				290,000	11/18/2023
100046246		TALLAHASSEE	FL		11/25/2020	4.250	97,952		(8)				94,763	08/31/2020
100046248		SOUTH BEND	IN		11/25/2020	7.000	7,666						59,114	08/31/2020
100046254		GEORGETOWN	KY		11/25/2020	5.250	45,339		(169)				204,250	08/31/2020
100046264		CHICAGO	IL		11/25/2020	8.900	57,392		(421)				85,738	08/31/2020
100046270		EL PASO	TX		11/25/2020	6.000	82,048		(335)				118,180	08/31/2020
100046275		ISHPEMING	MI		11/25/2020	4.999	46,358		(131)				62,273	08/31/2020
100046283		LOS ANGELES	CA		11/25/2020	4.000	275,544		(316)				1,335,700	08/31/2020
100046288		RUTHER GLEN	VA		11/25/2020	4.125	182,352		(297)				565,250	08/31/2020
100046291		SNOQUALMIE	WA		11/25/2020	4.000	295,793		(222)				549,100	08/31/2020
100046297		SAN ANTONIO	TX		11/25/2020	4.250	49,244		(54)				138,700	08/31/2020
100046298		REDMOND	OR		11/25/2020	4.000	166,007		(190)				305,397	08/31/2020
100046303		SALT LAKE CITY	UT		11/25/2020	4.000	2,833		(38)				334,001	08/08/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046304		PORT SAINT LUCIE	FL		11/25/2020	4.375	243,632		(29)				271,225	08/07/2020
100046312		BROOKLYN	NY		11/25/2020	5.250	144,128		(314)				593,750	08/31/2020
100046313		INDIAN ORCHARD	MA		11/25/2020	3.000	99,208		129				204,250	08/31/2020
100046318		SELMA	VA		11/25/2020	8.000	107,981		(282)				83,030	01/16/2020
100046323		SUGARLOAF	PA		11/25/2020	7.930	114,606		(669)				180,500	08/31/2020
100046324		ROCKY MOUNT	NC		11/25/2020	5.496	36,378		(40)				45,125	08/31/2020
100046325		PROVIDENCE	RI		11/25/2020	7.000	115,774		(199)				228,000	08/31/2020
100046326		FLINT	MI		11/25/2020	3.750	33,578		139				37,905	08/31/2020
100046337		VENTURA	CA		11/25/2020	5.375	194,131		(604)				698,250	08/31/2020
100046338		VINELAND	NJ		11/25/2020	3.000	99,847		356				137,750	08/31/2020
100046340		ALBION	PA		11/25/2020	4.999	90,099		(79)				165,000	08/18/2022
100046343		ROANOKE	VA		11/25/2020	2.000	35,830		220				114,000	08/31/2020
100046346		HAGERSTOWN	MD		11/25/2020	4.750	218,061		(535)				308,750	08/04/2020
100046351		CUMMING	GA		11/25/2020	5.125	96,779		(309)				342,000	08/31/2020
100046353		TAMPA	FL		11/25/2020	4.500	130,538		(264)				165,300	08/07/2020
100046356		WASHINGTON	IL		11/25/2020	4.125	117,670		(141)				237,500	08/31/2020
100046359		BLOOMING PRAIRIE	MN		11/25/2020	6.000	75,670		(221)				81,135	08/31/2020
100046360		ELDRED	NY		11/25/2020	4.000	81,754		107				175,750	08/31/2020
100046361		HARPURSVILLE	NY		11/25/2020	4.625	82,999		(27)				171,000	08/07/2020
100046365		PINNACLE	NC		11/25/2020	5.000	116,478		(360)				133,000	08/31/2020
100046367		BEDFORD	KY		11/25/2020	11.620	74,658		(741)				155,800	08/31/2020
100046369		MAHNOMEN	MN		11/25/2020	4.000	57,724		(7)				106,400	08/31/2020
100046377		SHARON HILL	PA		11/25/2020	8.000	128,292		(374)				123,500	08/31/2020
100046382		MINERVA	OH		11/25/2020	7.500	49,943		(145)				83,481	08/31/2020
100046391		RIALTO	CA		11/25/2020	4.000	166,782		(126)				366,700	08/31/2020
100046393		LAS VEGAS	NV		11/25/2020	4.250	214,211		(227)				300,200	08/31/2020
100046408		GROVETOWN	GA		11/25/2020	5.250	115,215		(403)				154,850	08/09/2020
100046425		ANAHEIM	CA		11/25/2020	3.750	134,513		10				859,750	08/07/2020
100046431		SYLMAR	CA		11/25/2020	4.690	307,611		(1,254)				532,000	08/07/2020
100046432		RIVERSIDE	CA		11/25/2020	6.625	215,954		(377)				365,750	08/31/2020
100046434		MILWAUKEE	WI		11/25/2020	6.000	139,021		(269)				113,050	08/31/2020
100046440		HOSCHTON	GA		11/25/2020	4.000	278,294		(164)				376,105	08/08/2020
100046453		WOODWARD	OK		11/25/2020	7.375	63,009		(213)				118,750	08/31/2020
100046464		ELLERBE	NC		11/25/2020	10.370	53,107		(340)				64,980	08/31/2020
100046467		JACKSONVILLE	FL		11/25/2020	4.250	64,494		(216)				118,750	08/07/2020
100046468		NATCHITOCHES	LA		11/25/2020	4.000	37,531		(29)				104,500	08/31/2020
100046470		DECATUR	GA		11/25/2020	3.000	84,614		107				163,400	08/09/2020
100046477		PALATKA	FL		11/25/2020	5.210	36,976		(36)				64,980	08/31/2020
100046479		DANBURY	CT		11/25/2020	3.250	171,410		562				228,000	08/31/2020
100046491		MARION	IN		11/25/2020	4.000	29,168		233				45,576	08/31/2020
100046492		LAREDO	TX		11/25/2020	6.875	23,404		(217)				44,223	08/31/2020
100046497		DORCHESTER	MA		11/25/2020	4.750	142,906		(245)				643,150	08/31/2020
100046506		SOUTH AMBOY	NJ		11/25/2020	4.625	221,488		(440)				475,000	08/31/2020
100046508		WAVERLY	IL		11/25/2020	3.625	31,936		69				52,345	08/31/2020
100046509		TAHLEQUAH	OK		11/25/2020	10.060	7,413		(102)				43,320	08/31/2020
100046516		ENFIELD	CT		11/25/2020	4.375	215,362		4				225,150	08/31/2020
100046523		LIMA	OH		11/25/2020	7.630	59,772		(57)				90,250	04/02/2022
100046524		SAN JOSE	CA		11/25/2020	4.375	303,761		(213)				983,725	08/05/2020
100046525		SACRAMENTO	CA		11/25/2020	3.250	213,253		(78)				285,000	08/31/2020
100046532		HAMILTON	OH		11/25/2020	12.200	45,038		(226)				55,053	08/31/2020
100046533		HOUSTON	TX		11/25/2020	6.750	168,705		(853)				262,200	08/31/2020
100046535		WILMINGTON	DE		11/25/2020	3.875	144,379		(60)				283,100	08/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046537		NEWBURG	NY		11/25/2020	7.500	322,848		(733)				247,000	08/31/2020
100046538		JEFFERSONVILLE	IN		11/25/2020	4.875	47,938		(100)				142,500	08/31/2020
100046539		ELDON	MO		11/25/2020	6.750	77,438		(188)				104,500	08/31/2020
100046541		ORLANDO	FL		11/25/2020	4.750	155,981		(655)				252,700	08/31/2020
100046549		HOUSTON	TX		11/25/2020	4.625	106,326		(317)				142,500	08/31/2020
100046553		NORTH MYRTLE BEACH	SC		11/25/2020	3.875	302,230		(37)				361,000	08/31/2020
100046564		CAPE GIRARDEAU	MO		11/25/2020	6.500	15,230		(121)				54,150	08/31/2020
100046566		GREENTOWN	IN		11/25/2020	3.625	33,458		45				77,164	08/31/2020
100046572		EL CAJON	CA		11/25/2020	5.375	91,967		(475)				574,750	08/31/2020
100046582		ALLIANCE	OH		11/25/2020	7.000	32,753		51				31,588	08/31/2020
100046585		BLOOMFIELD	CT		11/25/2020	4.375	143,545		283				191,900	08/31/2020
100046586		GLOUCESTER CITY	NJ		11/25/2020	6.875	119,778		(178)				132,050	08/31/2020
100046588		CHERRYVILLE	MO		11/25/2020	4.250	38,992		(53)				118,750	08/31/2020
100046594		STATEN ISLAND	NY		11/25/2020	4.875	239,520		(688)				664,050	08/31/2020
100046605		BETHLEHEM	PA		11/25/2020	3.875	305,234		(44)				474,050	08/31/2020
100046610		TRACY	CA		11/25/2020	5.000	252,089		(1,019)				438,900	08/08/2020
100046611		LEXINGTON TOWNS	MI		11/25/2020	4.500	69,489		(145)				151,050	08/31/2020
100046612		BOSSIER CITY	LA		11/25/2020	4.625	50,056		130				70,395	08/31/2020
100046618		JONESBORO	GA		11/25/2020	6.000	103,120		(646)				125,951	08/31/2020
100046623		HARDEEVILLE	SC		11/25/2020	4.000	273,217		(52)				308,750	08/31/2020
100046624		SILVERTON	OR		11/25/2020	4.000	304,341		(708)				427,500	08/08/2020
100046630		GAITHERSBURG	MD		11/25/2020	4.000	320,619		(298)				377,150	08/08/2020
100046634		GRAND BLANC	MI		11/25/2020	4.000	217,402		(439)				361,000	08/31/2020
100046637		SAINT LOUIS	MO		11/25/2020	4.990	43,491		371				85,738	08/31/2020
100046648		HINSDALE	NY		11/25/2020	6.279	38,250		(110)				64,078	08/31/2020
100046656		BAYSHORE	NY		11/25/2020	4.375	317,292		205				555,000	06/25/2022
100046662		HACIENDA HEIGHTS	CA		11/25/2020	3.625	374,988		(127)				684,000	08/31/2020
100046667		QUAKERTOWN	PA		11/25/2020	4.125	141,357		(10)				295,000	06/01/2025
100046668		NORTH MIAMI	FL		11/25/2020	4.000	114,059		(103)				312,550	08/31/2020
100046670		MIAMI GARDENS	FL		11/25/2020	4.500	168,614		584				430,000	11/23/2024
100046674		CHARDON	OH		11/25/2020	6.250	92,156		(585)				226,100	08/31/2020
100046677		BOISE	ID		11/25/2020	3.750	162,626		(112)				272,650	08/05/2020
100046685		WENONAH	NJ		11/25/2020	4.000	126,106		104				152,000	08/31/2020
100046686		HENRICO	VA		11/25/2020	3.875	175,498		(63)				210,900	08/31/2020
100046724		METAIRIE	LA		11/20/2020	10.375	16,803		(324)				551,000	07/31/2020
100046731		AMITYVILLE	NY		11/20/2020	9.000	12,354		(247)				284,050	07/31/2020
100046736		WAVERLY	OH		11/20/2020	10.750	12,396		(330)				141,431	07/31/2020
100046740		COLLEGEVILLE	PA		11/20/2020	3.875	91,463		(65)				394,250	07/31/2020
100046746		FLORHAM PARK	NJ		11/20/2020	4.750	54,549		(256)				380,000	07/31/2020
100046749		DULUTH	GA		11/20/2020	8.500	35,090		(374)				171,000	07/31/2020
100046752		CARNATION	WA		11/20/2020	7.875	82,276		(510)				703,000	07/31/2020
100046753		NEW CITY	NY		11/20/2020	10.250	33,811		(245)				190,000	07/31/2020
100046754		MONTGOMERY	PA		11/20/2020	4.125	29,284		(61)				223,250	07/31/2020
100046757		INDIANAPOLIS	IN		11/20/2020	8.250	58,272		(395)				213,608	07/31/2020
100046759		GRETNA	LA		11/20/2020	8.500	14,717		(246)				168,150	07/31/2020
100046761		WARFIELD	VA		11/20/2020	8.750	31,019		(460)				109,250	07/31/2020
100046763		COMPTON	CA		11/20/2020	7.875	15,512		(263)				380,000	07/31/2020
100046770		NORTH HILLS	CA		11/20/2020	4.875	8,128		(40)				665,000	07/31/2020
100046778		JOHNSTON	RI		11/20/2020	9.000	67,397		(573)				265,050	07/31/2020
100046779		NORTH PORT	FL		11/20/2020	4.500	24,800		(250)				161,500	07/31/2020
100046782		BROWNS MILLS	NJ		11/20/2020	8.625	61,931		(523)				152,855	07/31/2020
100046783		CHESAPEAKE	VA		11/20/2020	7.750	35,271		(266)				137,964	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046795		SPARKS	NV		11/20/2020	7.000	23,066		(249)				304,000	07/31/2020
100046800		LEVITTOWN	NY		11/20/2020	7.625	88,673		(586)				427,500	07/31/2020
100046803		AMESBURY	MA		11/20/2020	7.375	75,354		(1,128)				365,750	07/31/2020
100046809		CLEVELAND	OH		11/20/2020	7.625	44,821		(350)				76,713	07/31/2020
100046810		HILLIARD	OH		11/20/2020	4.500	55,400		(344)				226,100	07/31/2020
100046812		MONROE	LA		11/20/2020	5.000	11,009		(60)				49,638	07/31/2020
100046814		MCHENRY	IL		11/20/2020	4.625	71,900		(309)				213,750	07/31/2020
100046815		MARIETTA	GA		11/20/2020	8.375	92,678		(1,245)				322,050	07/31/2020
100046819		OAKLYN	NJ		11/20/2020	7.750	65,929		(463)				209,000	07/31/2020
100046825		WAVERLY	IA		11/20/2020	4.750	9,643		(40)				111,150	07/31/2020
100046837		PULASKI	NY		11/20/2020	8.500	52,544		(828)				212,088	07/31/2020
100046840		YONKERS	NY		11/20/2020	9.750	179,155		(1,414)				584,250	07/31/2020
100046841		REDWOOD CITY	CA		11/20/2020	8.500	55,397		(524)				755,250	07/31/2020
100046847		EL PASO	TX		11/20/2020	8.500	13,289		(262)				94,763	07/31/2020
100046851		PLANTATION	FL		11/20/2020	7.250	46,231		(491)				356,250	07/31/2020
100046856		ELLETTSVILLE	IN		11/20/2020	9.125	8,516		26				210,000	02/10/2025
100046859		MCDONOUGH	GA		11/20/2020	4.000	44,459		(110)				85,738	07/31/2020
100046866		BIRMINGHAM	AL		11/20/2020	9.000	4,462		(107)				76,713	07/31/2020
100046870		SHREVEPORT	LA		11/20/2020	8.375	6,273		(133)				182,400	07/31/2020
100046873		HOUSTON	TX		11/20/2020	7.000	122,917		(489)				299,250	07/31/2020
100046876		EAST WINDSOR	NJ		11/20/2020	8.000	130,785		(503)				465,500	07/31/2020
100046881		HARRISONVILLE	MO		11/20/2020	8.125	5,697		(97)				228,000	07/31/2020
100046882		COLUMBUS	OH		11/20/2020	7.750	44,663		(607)				118,750	07/31/2020
100046884		NEW CASTLE	DE		11/20/2020	8.125	11,885		(164)				251,750	07/31/2020
100046885		INDIANAPOLIS	IN		11/20/2020	7.750	50,555		(356)				111,150	07/31/2020
100046886		NASHVILLE	TN		11/20/2020	8.000	57,962		(730)				270,750	07/31/2020
100046887		HOUSTON	TX		11/20/2020	8.375	9,469		(204)				123,500	07/31/2020
100046888		CORAOPOLIS	PA		11/20/2020	7.000	16,702		9				304,000	07/31/2020
100046889		YORK	PA		11/20/2020	5.000	13,558		(80)				199,500	07/31/2020
100046891		PALM BAY	FL		11/20/2020	3.875	32,011		(89)				172,900	07/31/2020
100046895		PHOENIX	AZ		11/20/2020	7.875	25,930		(263)				342,000	07/31/2020
100046902		TAMPA	FL		11/20/2020	8.125	49,969		(753)				346,750	07/31/2020
100046907		WINSTON SALEM	NC		11/20/2020	7.375	17,512		(287)				171,000	07/31/2020
100046908		DODGE CITY	KS		11/20/2020	8.125	40,820		(687)				147,250	07/31/2020
100046911		REDFORD	MI		11/20/2020	7.500	9,744		(133)				101,650	07/31/2020
100046912		BRADENTON	FL		11/20/2020	8.125	20,598		(415)				140,125	07/31/2020
100046913		TAMPA	FL		11/20/2020	7.750	8,278		(151)				361,000	07/31/2020
100046916		ALBUQUERQUE	NM		11/20/2020	7.500	10,872		(159)				147,250	07/31/2020
100046919		PAYSON	AZ		11/20/2020	8.625	39,899		(335)				251,750	07/31/2020
100046920		NEWNAN	GA		11/20/2020	7.000	12,250		(122)				185,250	07/31/2020
100046923		LEVITTOWN	NY		11/20/2020	7.125	126,485		(650)				413,250	07/31/2020
100046924		CRANBERRY TWP	PA		11/20/2020	7.125	36,295		(315)				380,000	07/31/2020
100046926		BOCA RATON	FL		11/20/2020	7.375	9,224		(124)				171,000	07/31/2020
100046928		REEDLEY	CA		11/20/2020	7.000	20,720		(271)				258,400	07/31/2020
100046929		MERIDEN	CT		11/20/2020	7.750	29,878		(134)				133,000	07/31/2020
100046931		ALBUQUERQUE	NM		11/20/2020	5.000	5,659		(48)				185,250	07/31/2020
100046932		BROOKLYN	NY		11/20/2020	4.250	123,249		(392)				793,250	07/31/2020
100046935		LAPEER	MI		11/20/2020	7.750	14,511		(255)				137,750	07/31/2020
100046937		GRAND RAPIDS	MI		11/20/2020	7.375	67,950		(408)				125,068	07/31/2020
100046939		PALO ALTO	CA		11/20/2020	8.000	65,888		(359)				774,250	07/31/2020
100046943		NEW PARK	PA		11/20/2020	7.000	69,978		(496)				177,650	07/31/2020
100046944		CLEARWATER	FL		11/20/2020	7.500	13,319		(125)				207,100	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046947		DEER PARK	NY		11/20/2020	6.750	88,953		(368)				418,000	07/31/2020
100046948		OAK PARK	MI		11/20/2020	6.000	52,600		(328)				144,400	07/31/2020
100046949		DETROIT	MI		11/20/2020	3.000	12,794		4				90,250	07/31/2020
100046950		ROCHESTER	NY		11/20/2020	7.750	54,255		(792)				199,500	07/31/2020
100046951		EL PASO	TX		11/20/2020	7.375	13,673		(164)				121,600	07/31/2020
100046952		NASHVILLE	TN		11/20/2020	7.500	45,320		(345)				185,250	07/30/2020
100046953		WEST MILFORD	NJ		11/20/2020	7.375	22,822		(390)				215,650	07/31/2020
100046956		KENNESAW	GA		11/20/2020	4.125	124,912		(337)				221,350	07/31/2020
100046964		LEWIS CENTER	OH		11/20/2020	6.375	141,944		(488)				321,100	07/31/2020
100046965		OPA LOCKA	FL		11/20/2020	7.500	50,398		(346)				251,750	07/31/2020
100046973		BROOKLYN	NY		11/20/2020	6.750	96,700		(1,734)				1,444,000	07/31/2020
100046974		LAS VEGAS	NV		11/20/2020	8.000	29,739		(285)				275,500	07/31/2020
100046975		TUCKAHOE	NY		11/20/2020	6.625	104,813		(392)				617,500	07/31/2020
100046976		SAINT PAUL	MN		11/20/2020	7.875	54,166		(317)				129,200	07/31/2020
100046977		MILNER	GA		11/20/2020	8.500	33,975		(598)				137,275	07/31/2020
100046981		AVENEL	NJ		11/20/2020	7.625	61,261		(633)				246,050	07/31/2020
100046982		PARKMAN	OH		11/20/2020	8.875	39,162		(697)				156,750	07/31/2020
100046985		SAN ANTONIO	TX		11/20/2020	7.125	21,282		(313)				143,450	07/31/2020
100046987		BETHLEHEM	GA		11/20/2020	6.375	29,860		(498)				185,250	07/31/2020
100046988		NEWPORT NEWS	VA		11/20/2020	7.875	79,997		(579)				195,700	07/31/2020
100046991		CHICAGO	IL		11/20/2020	6.625	20,029		16				177,650	07/31/2020
100046993		YUMA	AZ		11/20/2020	7.500	6,255		(123)				131,955	07/31/2020
100046994		SAN FRANCISCO	CA		11/20/2020	3.000	45,347		10				902,500	07/31/2020
100046995		MARIETTA	GA		11/20/2020	7.750	36,464		(516)				237,500	07/31/2020
100046999		WICHITA FALLS	TX		11/20/2020	8.000	3,928		(71)				76,352	07/31/2020
100047001		CULVER CITY	CA		11/20/2020	8.750	47,742		(546)				731,500	07/31/2020
100047003		FELTON	CA		11/20/2020	6.625	33,930		(2)				551,000	07/30/2020
100047007		DETROIT	MI		11/20/2020	7.500	24,265		(425)				147,250	07/31/2020
100047010		JACKSONVILLE	FL		11/20/2020	6.625	10,987		(186)				142,500	07/31/2020
100047014		LODI	CA		11/20/2020	8.000	75,923		(490)				280,250	07/31/2020
100047020		YUMA	AZ		11/20/2020	7.875	61,182		(344)				131,243	07/31/2020
100047021		GREENFIELD	OH		11/20/2020	4.125	77,971		(154)				76,713	07/31/2020
100047022		LAWRENCEVILLE	GA		11/20/2020	4.625	46,402		(197)				239,400	07/31/2020
100047024		PLAINFIELD	IL		11/20/2020	7.125	46,236		(500)				218,500	07/31/2020
100047025		WAYNE	MI		11/20/2020	6.500	37,572		(406)				112,100	07/31/2020
100047029		CLEMSON	SC		11/20/2020	3.625	99,559		(93)				256,405	07/31/2020
100047030		PHOENIX	AZ		11/20/2020	7.625	42,605		(533)				185,250	07/31/2020
100047031		LIBERTYVILLE	IL		11/20/2020	7.125	21,099		(210)				294,500	07/31/2020
100047034		FRANKLIN	MI		11/20/2020	4.750	169,408		(733)				475,000	07/31/2020
100047039		CLEAR LAKE	MN		11/20/2020	7.000	107,337		(655)				285,000	07/31/2020
100047046		OAKLAND	CA		11/20/2020	7.125	118,339		(481)				494,000	07/31/2020
100047048		EDINBURGH	IN		11/20/2020	7.500	26,676		(238)				117,800	07/31/2020
100047049		RICHMOND	MI		11/20/2020	7.875	80,894		(730)				199,500	07/31/2020
100047050		WATKINSVILLE	GA		11/20/2020	6.875	15,793		(216)				85,738	07/31/2020
100047051		LAGUNA WOODS	CA		11/20/2020	6.250	12,531		(93)				830,000	02/03/2023
100047053		FORT WORTH	TX		11/20/2020	7.000	27,747		(291)				194,750	07/31/2020
100047054		PITTSBURGH	PA		11/20/2020	7.750	16,494		(283)				72,200	07/31/2020
100047058		GREENVILLE	SC		11/20/2020	6.750	12,394		(157)				123,025	07/31/2020
100047059		NORTH ANDOVER	MA		11/20/2020	8.250	33,081		(486)				156,750	07/31/2020
100047061		KNOXVILLE	TN		11/20/2020	6.750	79,902		(357)				158,650	07/31/2020
100047069		HOBOKEN	NJ		11/20/2020	8.375	65,232		(779)				313,500	07/31/2020
100047071		SPOKANE	WA		11/20/2020	6.750	36,578		(393)				242,250	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047074		MADISON	TN		11/20/2020	7.000	37,732		(190)				266,000	07/31/2020
100047075		STATEN ISLAND	NY		11/20/2020	7.250	42,157		(510)				363,850	07/31/2020
100047078		EASTOVER	SC		11/20/2020	3.875	62,143		(129)				89,348	07/31/2020
100047079		PARTLOW	VA		11/20/2020	7.125	106,026		(716)				194,750	07/31/2020
100047083		SALISBURY	NC		11/20/2020	4.000	59,280		(224)				134,900	07/31/2020
100047085		NIAGARA FALLS	NY		11/20/2020	8.625	17,771		(326)				71,298	07/31/2020
100047086		AZTEC	NM		11/20/2020	7.875	98,511		(699)				118,750	07/31/2020
100047087		BANCROFT	MI		11/20/2020	6.750	19,131		(263)				182,875	07/31/2020
100047089		GADSDEN	AL		11/20/2020	6.875	20,039		(274)				94,311	07/31/2020
100047092		ALEXANDRIA	LA		11/20/2020	4.375	108,787		(652)				247,000	07/31/2020
100047097		WORTHVILLE	KY		11/20/2020	8.500	45,280		(710)				123,500	07/31/2020
100047105		CHICAGO	IL		11/20/2020	2.000	93,423		415				104,500	07/31/2020
100047108		GURNEE	IL		11/20/2020	6.875	140,809		(1,028)				299,250	07/31/2020
100047109		WOODRUFF	SC		11/20/2020	6.250	65,403		(540)				223,155	07/31/2020
100047110		MARION	IN		11/20/2020	7.500	19,277		(218)				27,075	07/31/2020
100047111		OLMSTED FALLS	OH		11/20/2020	8.000	13,714		(227)				144,875	07/31/2020
100047114		HENDERSON	NV		11/20/2020	6.375	168,018		(487)				452,105	07/31/2020
100047115		EATON RAPIDS	MI		11/20/2020	6.750	50,246		(555)				205,105	07/31/2020
100047116		CONYERS	GA		11/20/2020	6.500	17,487		(329)				140,600	07/31/2020
100047120		SOUTH BEND	IN		11/20/2020	6.375	15,575		(116)				147,250	07/31/2020
100047122		ROCHESTER	NY		11/20/2020	8.625	38,744		(357)				132,050	07/31/2020
100047125		HIALEAH	FL		11/20/2020	4.125	97,322		(416)				381,900	07/31/2020
100047127		BRONX	NY		11/20/2020	6.625	73,240		(880)				465,500	07/31/2020
100047130		SMYRNA	DE		11/20/2020	7.375	37,759		(499)				218,500	07/31/2020
100047131		RIVERDALE	GA		11/20/2020	3.500	62,891		(25)				134,425	07/31/2020
100047134		OWASSO	OK		11/20/2020	7.000	73,808		(402)				109,250	07/31/2020
100047135		COCONUT CREEK	FL		11/20/2020	7.000	58,810		(331)				92,055	07/31/2020
100047137		MARENGO	IL		11/20/2020	4.250	90,448		(205)				122,431	07/31/2020
100047138		BIG LAKE	AK		11/20/2020	4.875	61,652		(279)				299,250	07/31/2020
100047142		LAKE WORTH	FL		11/20/2020	4.375	257,663		(796)				418,000	07/31/2020
100047143		AURORA	OH		11/20/2020	7.000	136,659		(536)				213,750	07/30/2020
100047144		HAMPTONVILLE	NC		11/20/2020	7.125	34,664		(530)				62,273	07/31/2020
100047151		HOUSTON	TX		11/20/2020	4.625	63,925		(245)				203,300	07/31/2020
100047152		RAMONA	CA		11/20/2020	6.750	212,329		(759)				598,500	07/30/2020
100047153		BUSHKILL	PA		11/20/2020	7.750	33,678		(496)				109,250	07/31/2020
100047155		SKOKIE	IL		11/20/2020	4.125	45,773		(97)				354,113	07/31/2020
100047157		TEXARKANA	AR		11/20/2020	7.125	32,145		(383)				88,445	07/31/2020
100047158		HIALEAH	FL		11/20/2020	3.500	181,373		(107)				422,750	07/31/2020
100047160		BROOKLYN	NY		11/20/2020	6.750	160,918		(754)				992,750	07/31/2020
100047164		ARCADIA	FL		11/20/2020	3.500	146,136		(92)				308,750	07/31/2020
100047166	CF	LITHONIA	GA		11/20/2020	5.000	24,514		(191)				118,750	07/31/2020
100047167		RADCLIFF	KY		11/20/2020	4.000	124,823		(189)				175,750	07/31/2020
100047168		FLOWERY BRANCH	GA		11/20/2020	6.875	82,260		(570)				194,750	07/31/2020
100047171		KALKASKA	MI		11/20/2020	3.750	20,798		(49)				62,160	07/31/2020
100047172	CF	SARASOTA	FL		11/20/2020	4.375	73,778		(270)				232,750	07/31/2020
100047173		MIAMI BEACH	FL		11/20/2020	7.000	20,703		(197)				175,750	07/31/2020
100047174		ARROYO SECO	NM		11/20/2020	6.625	61,026		(611)				497,800	07/03/2020
100047179	CF	FRISCO	TX		11/20/2020	5.125	90,409		(361)				228,000	07/31/2020
100047184		MINT HILL	NC		11/20/2020	5.000	26,262		(171)				194,750	07/31/2020
100047186		VISALIA	CA		11/20/2020	6.500	92,004		(485)				157,344	07/31/2020
100047187		WANTAGH	NY		11/20/2020	3.000	191,916		15				438,188	07/31/2020
100047188		MIAMI	FL		11/20/2020	4.000	76,463		(807)				346,750	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047190		LOVELAND	CO		11/20/2020	6.500	106,336		(401)				299,250	07/31/2020
100047191		GREENSBORO	NC		11/20/2020	5.875	131,934		(632)				256,500	07/31/2020
100047194		EUGENE	OR		11/20/2020	6.750	100,026		(30)				603,250	07/31/2020
100047195		BROOKLYN	NY		11/20/2020	7.500	95,780		(931)				724,138	07/31/2020
100047197		DISPUTANTA	VA		11/20/2020	6.000	57,436		(304)				304,000	07/31/2020
100047201		CONYERS	GA		11/20/2020	3.625	128,997		(138)				229,900	07/31/2020
100047203		METAIRIE	LA		11/20/2020	7.125	68,156		(647)				228,000	07/31/2020
100047206		CONWAY	AR		11/20/2020	5.925	19,440		(193)				122,550	07/31/2020
100047208		LA GRANGE PARK	IL		11/20/2020	6.500	117,977		(711)				424,650	07/31/2020
100047210		ACWORTH	GA		11/20/2020	4.000	102,532		(215)				213,750	07/31/2020
100047211		NEWTOWN	PA		11/20/2020	4.375	27,497		(89)				375,250	07/31/2020
100047212		CHICAGO	IL		11/20/2020	4.000	73,656		(220)				140,600	07/31/2020
100047214		SANDY SPRINGS	GA		11/20/2020	4.375	69,411		(306)				140,600	07/31/2020
100047216	CF	COLUMBIA CITY	IN		11/20/2020	6.875	100,286		(509)				110,200	07/31/2020
100047219		CLINTON TOWNSHIP	MI		11/20/2020	3.500	54,514		(157)				114,000	07/31/2020
100047221		WESLEY CHAPEL	FL		11/20/2020	5.250	51,043		(324)				213,750	07/31/2020
100047222		AUSTIN	TX		11/20/2020	6.375	33,672		(133)				212,325	07/31/2020
100047227		PAWTUCKET	RI		11/20/2020	7.125	82,553		(516)				242,250	07/31/2020
100047230		SANTA CLARITA	CA		11/20/2020	4.125	216,714		(380)				665,000	07/30/2020
100047231		PERRIS	CA		11/20/2020	4.625	101,372		(314)				370,500	07/31/2020
100047232		RENO	NV		11/20/2020	3.500	90,119		(61)				342,000	07/31/2020
100047234		WOODRUFF	WI		11/20/2020	6.000	95,883		(424)				189,050	07/31/2020
100047236		COLUMBIA	SC		11/20/2020	5.500	58,945		(343)				164,350	07/31/2020
100047237		OKLAHOMA CITY	OK		11/20/2020	6.500	50,443		(221)				76,713	07/31/2020
100047239		BRIGHTON	MI		11/20/2020	5.000	215,966		195				299,250	07/31/2020
100047242		AMERICAN FALLS	ID		11/20/2020	7.000	54,439		(520)				323,000	07/31/2020
100047246		NEWHALL	CA		11/20/2020	5.375	7,830		(142)				555,750	07/31/2020
100047250		BIRMINGHAM	AL		11/20/2020	4.375	119,114		(232)				356,155	07/31/2020
100047253		WEST PALM BEACH	FL		11/20/2020	3.625	188,529		(345)				446,500	07/31/2020
100047257		AURORA	CO		11/20/2020	6.750	157,280		(474)				308,750	07/31/2020
100047260		MIAMI	FL		11/20/2020	6.875	11,060		(193)				175,750	07/31/2020
100047261		FOREST PARK	IL		11/20/2020	6.625	32,914		(180)				72,200	07/31/2020
100047262		LAKE WORTH	FL		11/20/2020	3.625	244,526		(234)				384,750	07/31/2020
100047264	CF	BRISTOL	CT		11/20/2020	6.375	90,610		(321)				126,350	07/31/2020
100047267		DOVER	NH		11/20/2020	3.750	53,755		(224)				251,750	07/31/2020
100047269		CAMPO	CA		11/20/2020	5.000	196,200		(607)				342,000	07/31/2020
100047270		PORTLAND	OR		11/20/2020	6.875	29,215		(326)				427,500	07/31/2020
100047271		DOLORES	CO		11/20/2020	6.250	161,575		(496)				356,250	07/31/2020
100047275		LA PINE	OR		11/20/2020	6.625	77,321		(516)				294,500	07/31/2020
100047276		JAMAICA	NY		11/20/2020	6.875	215,110		(1,035)				817,000	07/31/2020
100047277		SANTA ROSA	CA		11/20/2020	6.125	52,037		(256)				513,000	07/31/2020
100047278		PLANO	TX		11/20/2020	4.875	54,169		(266)				331,550	07/31/2020
100047279		FAR ROCKAWAY	NY		11/20/2020	5.625	21,451		(444)				750,500	07/31/2020
100047283		HOUSTON	TX		11/20/2020	4.125	45,313		(154)				156,750	07/31/2020
100047284	CF	PORTAGE	IN		11/20/2020	4.750	52,387		(243)				123,405	07/31/2020
100047288		NORTH LAS VEGAS	NV		11/20/2020	5.250	69,819		(237)				261,250	07/31/2020
100047291		HUNTINGTON	MA		11/20/2020	7.625	128,662		(618)				160,431	07/31/2020
100047295		LEAVENWORTH	KS		11/20/2020	6.375	97,592		(474)				155,681	07/31/2020
100047296		SAGINAW	MI		11/20/2020	5.750	21,390		(173)				42,418	07/31/2020
100047299		CYPRESS	TX		11/20/2020	4.625	113,083		(183)				209,000	07/31/2020
100047305		RICHMOND	CA		11/20/2020	6.375	93,608		49				623,960	07/31/2020
100047306		HUNTSVILLE	AL		11/20/2020	5.875	18,288		(308)				85,738	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047308		WORCESTER	MA		11/20/2020	5.000	145,953		(331)				231,444	07/31/2020
100047309		CARSON	CA		11/20/2020	6.250	91,356		(527)				631,750	07/31/2020
100047310		MONROE	MI		11/20/2020	5.375	55,928		(232)				123,500	07/31/2020
100047312		SAINT LOUIS	MO		11/20/2020	4.250	137,047		(251)				313,500	07/31/2020
100047314		BALDWIN	NY		11/20/2020	3.500	174,169		(115)				507,300	07/31/2020
100047318	CF	LITTLE ELM	TX		11/20/2020	4.625	141,675		(356)				294,500	07/31/2020
100047322		YONKERS	NY		11/20/2020	5.375	73,423		(272)				503,500	07/31/2020
100047327		LIVONIA	MI		11/20/2020	4.125	72,299		(359)				123,500	07/31/2020
100047328		LOS ANGELES	CA		11/20/2020	5.000	31,165		(202)				418,000	07/31/2020
100047329		NORTH PORT	FL		11/20/2020	5.750	38,041		(286)				153,900	07/31/2020
100047334		HOUSTON	TX		11/20/2020	6.000	29,175		(316)				152,000	07/31/2020
100047335		WACO	TX		11/20/2020	7.125	50,260		(613)				230,565	07/31/2020
100047337		CLEARWATER	FL		11/20/2020	4.500	43,446		(226)				361,000	07/31/2020
100047339		WEYMOUTH	MA		11/20/2020	5.875	155,965		(831)				375,250	07/31/2020
100047340		FAR ROCKAWAY	NY		11/20/2020	6.750	208,746		(877)				589,000	07/31/2020
100047345		ELK GROVE	CA		11/20/2020	4.000	167,511		(267)				498,750	07/31/2020
100047347		HERMANTOWN	MN		11/20/2020	5.750	24,918		(252)				346,750	07/31/2020
100047348		JACKSONVILLE	FL		11/20/2020	5.750	14,414		(120)				121,600	07/31/2020
100047350		MARIETTA	GA		11/20/2020	4.875	65,103		(204)				264,100	07/31/2020
100047351		INDIANAPOLIS	IN		11/20/2020	7.000	60,045		(273)				61,370	07/31/2020
100047352		SAINT CLOUD	FL		11/20/2020	4.750	80,379		(433)				209,000	07/31/2020
100047356		ALBUQUERQUE	NM		11/20/2020	6.000	36,639		(343)				147,250	07/30/2020
100047359		HAZLET	NJ		11/20/2020	6.000	47,148		(322)				341,050	07/31/2020
100047360		LINCOLN CITY	OR		11/20/2020	7.250	100,176		(334)				223,250	07/31/2020
100047361		ARLINGTON	WA		11/20/2020	6.250	60,636		(239)				351,500	07/31/2020
100047363		PHILLIPS	WI		11/20/2020	6.250	47,437		(417)				106,400	07/31/2020
100047365		HENDERSON	NV		11/20/2020	5.750	39,517		(271)				237,500	07/31/2020
100047367		MUSKEGON	MI		11/20/2020	5.750	89,654		(505)				168,150	07/31/2020
100047370		HARWICH	MA		11/20/2020	3.375	177,404		(303)				532,000	07/31/2020
100047371		MARYVILLE	TN		11/20/2020	3.875	81,363		(142)				164,540	07/31/2020
100047372		AURORA	CO		11/20/2020	4.375	64,137		(552)				209,000	07/31/2020
100047373		TAYLOR	MI		11/20/2020	4.750	40,195		(290)				166,250	07/31/2020
100047379		DURHAM	NC		11/20/2020	5.000	53,375		(259)				213,750	07/31/2020
100047381		SOUTHFIELD	MI		11/20/2020	5.625	55,047		(471)				233,605	07/31/2020
100047382		MAPLE HEIGHTS	OH		11/20/2020	4.375	49,118		208				46,930	07/31/2020
100047384		SULTAN	WA		11/20/2020	4.625	196,546		(360)				598,500	07/31/2020
100047385		EVERETT	WA		11/20/2020	3.625	143,516		(99)				422,750	07/31/2020
100047391	CF	WIND GAP	PA		11/20/2020	4.750	78,503		(321)				194,750	07/31/2020
100047394		GREENSBORO	NC		11/20/2020	4.500	52,069		(258)				209,000	07/31/2020
100047395	CF	SNELLVILLE	GA		11/20/2020	5.000	47,791		(366)				190,000	07/31/2020
100047398		SAN DIEGO	CA		11/20/2020	4.500	90,265		(198)				375,250	07/31/2020
100047404		NORTH HILLS	CA		11/20/2020	4.375	151,580		(1,094)				900,000	07/03/2022
100047410		SALEM	MA		11/20/2020	5.875	137,113		(936)				403,750	07/31/2020
100047411		WOONSOCKET	RI		11/20/2020	4.000	62,079		(122)				294,500	07/31/2020
100047418		JAMAICA	NY		11/20/2020	6.000	237,509		(821)				646,000	07/31/2020
100047422		SACRAMENTO	CA		11/20/2020	5.500	93,024		(497)				280,250	07/31/2020
100047425		NASHVILLE	TN		11/20/2020	5.750	89,168		(295)				261,250	07/31/2020
100047426		PHILADELPHIA	PA		11/20/2020	4.375	26,176		(207)				261,250	07/31/2020
100047428		JACKSONVILLE	FL		11/20/2020	5.500	24,546		(172)				107,350	07/31/2020
100047430		ROSELLE	IL		11/20/2020	4.000	130,880		(239)				234,650	07/31/2020
100047432		CHESTER	SC		11/20/2020	5.750	30,985		(260)				137,750	07/31/2020
100047434		DUVALL	WA		11/20/2020	4.375	190,049		(742)				551,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047435		NEW HUDSON	MI		11/20/2020	3.375	212,145		(468)				308,750	07/31/2020
100047438		AURORA	CO		11/20/2020	3.875	10,519		(55)				251,750	07/31/2020
100047439		LAS VEGAS	NV		11/20/2020	5.875	80,364		(304)				232,750	07/31/2020
100047441		MIAMI	FL		11/20/2020	4.375	126,024		(265)				228,000	07/31/2020
100047444		TOLEDO	OH		11/20/2020	6.625	38,752		(407)				56,858	07/31/2020
100047446		HOLLY	MI		11/20/2020	5.750	5,854		(171)				118,750	07/31/2020
100047448		SAN FRANCISCO	CA		11/20/2020	4.375	236,610		(1,181)				1,218,375	07/31/2020
100047453		BRISTOL	NH		11/20/2020	4.250	123,026		(504)				332,500	07/31/2020
100047454		HUNTSVILLE	TX		11/20/2020	5.875	67,999		(493)				254,600	07/31/2020
100047456		LA MIRADA	CA		11/20/2020	5.250	146,918		(346)				570,000	07/31/2020
100047457		PLYMOUTH	MA		11/20/2020	5.750	264,492		(670)				474,905	07/31/2020
100047463		PEACHTREE CITY	GA		11/20/2020	3.375	82,222		(65)				299,250	07/31/2020
100047468		LESAGE	WV		11/20/2020	5.625	32,637		(274)				88,445	07/31/2020
100047469		MOUNT PLEASANT	SC		11/20/2020	3.875	102,582		(527)				399,000	07/31/2020
100047471		SPRINGFIELD	OR		11/20/2020	4.875	109,181		(308)				342,000	07/31/2020
100047472		SACRAMENTO	CA		11/20/2020	4.500	118,104		(808)				399,000	07/31/2020
100047473		SUNNYSIDE	WA		11/20/2020	6.250	76,358		(668)				142,025	07/31/2020
100047474		PLATTSBURGH	NY		11/20/2020	4.000	187,912		(196)				204,250	07/31/2020
100047475		SPOKANE	WA		11/20/2020	7.375	63,045		(634)				263,150	07/31/2020
100047477		LAS VEGAS	NV		11/20/2020	5.000	116,457		(748)				275,500	07/31/2020
100047479		SHIRLEY	MA		11/20/2020	4.625	194,702		(560)				323,000	07/31/2020
100047480		RIVERDALE	GA		11/20/2020	4.625	104,784		(395)				140,600	07/31/2020
100047483		FORT LAUDERDALE	FL		11/20/2020	3.625	25,124		(103)				76,713	07/31/2020
100047485	CF	PEN ARGYL	PA		11/20/2020	6.000	38,924		(391)				134,900	07/31/2020
100047493		GRIFFIN	GA		11/20/2020	3.375	57,332		(42)				133,000	07/31/2020
100047498		LAS VEGAS	NV		11/20/2020	4.625	117,736		(306)				337,250	07/31/2020
100047500		PRINCETON	MN		11/20/2020	4.250	124,196		(876)				166,250	07/31/2020
100047504		WILMINGTON	MA		11/20/2020	4.250	160,921		(656)				394,250	07/31/2020
100047505		BROOKSVILLE	FL		11/20/2020	4.500	46,910		(155)				108,300	07/31/2020
100047510		HAYWARD	CA		11/20/2020	3.375	81,722		(76)				655,500	07/31/2020
100047512	CF	SMYRNA	GA		11/20/2020	6.000	100,846		(479)				258,400	07/31/2020
100047515		MCDONOUGH	GA		11/20/2020	4.000	212,725		(308)				379,905	07/31/2020
100047518		ELGIN	IL		11/20/2020	6.125	52,643		(512)				156,655	07/31/2020
100047519		DALY CITY	CA		11/20/2020	6.375	137,765		(546)				712,500	07/31/2020
100047523		NEWBURYPORT	MA		11/20/2020	3.375	231,142		(522)				361,000	07/31/2020
100047533		NILES	OH		11/20/2020	4.125	57,776		(362)				78,518	07/31/2020
100047534		ELIZABETH	NJ		11/20/2020	3.375	61,965		(62)				251,750	07/31/2020
100047537		WINFIELD	MO		11/20/2020	4.375	82,446		(270)				142,025	07/31/2020
100047538		BROOKLYN	NY		11/20/2020	4.125	306,269		(640)				807,500	07/31/2020
100047541		STONE MOUNTAIN	GA		11/20/2020	4.250	117,003		(469)				202,350	07/31/2020
100047543		COOL	CA		11/20/2020	4.375	180,950		(457)				397,100	07/31/2020
100047544		PALATINE	IL		11/20/2020	4.250	53,817		(186)				142,500	07/31/2020
100047545		WELLESLEY	MA		11/20/2020	5.875	122,691		(419)				802,750	07/31/2020
100047551		SELINSGROVE	PA		11/20/2020	5.250	76,921		(259)				156,750	07/31/2020
100047553		SAINT CLAIR SHORES	MI		11/20/2020	4.250	104,612		(184)				162,450	07/31/2020
100047556		HESPERIA	CA		11/20/2020	6.625	28,248		(7)				247,000	07/31/2020
100047563		ASTORIA	NY		11/20/2020	4.500	12,816		(55)				1,308,625	07/31/2020
100047565		WEST PARK	FL		11/20/2020	6.625	47,043		(29)				256,500	07/31/2020
100047569		HAMMOND	IN		11/20/2020	5.750	51,766		(413)				149,150	07/31/2020
100047571		SEYMOUR	IN		11/20/2020	6.500	42,879		(366)				161,500	07/31/2020
100047573		JACKSONVILLE	FL		11/20/2020	3.750	32,843		(73)				118,750	07/31/2020
100047576		LOCKHART	TX		11/20/2020	7.625	112,594		(1,075)				222,894	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047578		CAVE CREEK	AZ		11/20/2020	4.250	151,398		(534)				261,250	07/31/2020
100047579		MIAMI	FL		11/20/2020	3.000	91,178		6				474,050	07/31/2020
100047582		RIVERSIDE	CA		11/20/2020	3.375	126,015		(400)				418,000	07/31/2020
100047583		BRIDGEPORT	CT		11/20/2020	3.625	86,313		(349)				194,750	07/31/2020
100047584		NORTH BRUNSWICK	NJ		11/20/2020	5.375	57,553		(414)				266,000	07/31/2020
100047588		SEATTLE	WA		11/20/2020	4.375	133,083		(533)				584,250	07/31/2020
100047589		OTSEGO	MN		11/20/2020	5.380	45,013		(394)				323,000	07/31/2020
100047591		ANAHEIM	CA		11/20/2020	6.625	133,222		29				698,250	07/31/2020
100047593		SANFORD	FL		11/20/2020	4.625	85,463		(504)				213,750	07/31/2020
100047596		PORT ORANGE	FL		11/20/2020	4.375	143,756		(700)				312,550	07/31/2020
100047602		ATLANTIC CITY	NJ		11/20/2020	3.625	133,106		(37)				105,355	07/31/2020
100047603		OCONOMOWOC	WI		11/20/2020	6.125	75,949		(547)				173,850	07/31/2020
100047604		ATLANTA	GA		11/20/2020	5.375	211,907		(1,124)				278,350	07/31/2020
100047607		OWEGO	NY		11/20/2020	7.125	33,454		(465)				147,250	07/31/2020
100047609		TRAFFORD	PA		11/20/2020	3.500	107,056		(65)				164,350	07/31/2020
100047610		GREENVILLE	SC		11/20/2020	6.250	27,048		(293)				183,666	07/31/2020
100047612		PLYMOUTH	MI		11/20/2020	4.625	127,462		(250)				540,000	07/23/2024
100047615		CLEARWATER	FL		11/20/2020	3.500	129,540		283				173,850	07/31/2020
100047616		NORTH LAS VEGAS	NV		11/20/2020	4.625	100,695		(421)				283,575	07/31/2020
100047617		MILTON	WI		11/20/2020	4.125	35,340		(140)				167,105	07/31/2020
100047618	CF	PITTSBURG	CA		11/20/2020	4.250	134,468		(746)				365,750	07/31/2020
100047625		STOCKTON	CA		11/20/2020	3.000	109,994		(10)				451,250	07/31/2020
100047628		MAULDIN	SC		11/20/2020	4.625	101,310		(283)				247,000	07/31/2020
100047634		INKSTER	MI		11/20/2020	4.000	51,176		96				45,125	07/31/2020
100047636		DENVER	CO		11/20/2020	5.375	63,104		(350)				330,600	07/31/2020
100047638		CAPE CORAL	FL		11/20/2020	3.625	174,913		(313)				218,500	07/31/2020
100047640		SAINT PAUL	MN		11/20/2020	5.875	71,915		(486)				285,000	07/31/2020
100047642		DETROIT	MI		11/20/2020	2.000	30,267		246				36,100	07/31/2020
100047652		ELGIN	IL		11/20/2020	3.500	128,465		156				171,000	07/31/2020
100047654		NORWALK	CT		11/20/2020	6.750	133,353		(1,575)				464,550	07/31/2020
100047655		SALINAS	CA		11/20/2020	6.875	159,075		(1,589)				403,750	07/31/2020
100047657		PARK RIDGE	IL		11/20/2020	4.375	149,387		(337)				237,500	07/31/2020
100047660	CF	LAS VEGAS	NV		11/20/2020	5.000	79,861		(252)				323,000	07/31/2020
100047662	CF	SOUTHFIELD	MI		11/20/2020	6.500	109,918		(693)				166,250	07/31/2020
100047663		MUSKEGON	MI		11/20/2020	4.500	95,080		(288)				142,500	07/31/2020
100047666		PHILADELPHIA	PA		11/20/2020	6.625	103,251		(755)				246,050	07/31/2020
100047667		CLINTON TOWNSHIP	MI		11/20/2020	4.250	74,455		(210)				245,100	07/31/2020
100047671		ORLANDO	FL		11/20/2020	4.500	239,825		(1,242)				584,250	07/31/2020
100047676		LA VERGNE	TN		11/20/2020	4.375	31,278		(479)				204,250	07/31/2020
100047678		BAYVILLE	NY		11/20/2020	4.125	221,103		(796)				361,000	07/30/2020
100047680		GRAND RAPIDS	MI		11/20/2020	3.500	36,657		(51)				342,000	07/31/2020
100047688		SODDY DAISY	TN		11/20/2020	3.500	21,380		(98)				169,100	07/31/2020
100047693		AURORA	CO		11/20/2020	4.250	92,300		(189)				313,500	07/31/2020
100047694		CHICAGO	IL		11/20/2020	4.625	211,578		(801)				351,500	07/31/2020
100047697		SUMMERTOWN	TN		11/20/2020	4.375	55,950		(511)				123,500	07/31/2020
100047698	CF	ELMWOOD PARK	IL		11/20/2020	3.375	94,500		(336)				156,750	07/31/2020
100047699		MIAMI	FL		11/20/2020	3.625	175,675		(344)				361,000	07/31/2020
100047704		BARRE	MA		11/20/2020	3.500	167,430		(85)				237,500	07/31/2020
100047706		SPRINGFIELD	OH		11/20/2020	3.875	35,160		(21)				40,613	07/31/2020
100047707		GRAND RAPIDS	MI		11/20/2020	4.250	190,070		(353)				246,050	07/31/2020
100047712		LAS VEGAS	NV		11/20/2020	3.351	99,238		(64)				346,750	07/31/2020
100047715		CLAREMONT	NC		11/20/2020	5.875	102,951		(422)				137,750	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047716		LAS VEGAS	NV		11/20/2020	6.000	32,511		(320)				104,500	07/31/2020
100047717		EUGENE	OR		11/20/2020	4.000	115,813		(143)				370,500	07/31/2020
100047725		SAN FERNANDO	CA		11/20/2020	5.750	56,763		(308)				365,750	07/31/2020
100047726		WINSTON SALEM	NC		11/20/2020	4.625	51,646		(219)				117,800	07/31/2020
100047733		WINDER	GA		11/20/2020	6.875	41,540		(50)				180,500	07/31/2020
100047734		HICKORY	NC		11/20/2020	4.625	128,916		(348)				119,605	07/31/2020
100047742		TRACY	CA		11/20/2020	4.000	245,656		(348)				503,500	07/31/2020
100047746		SAN LEANDRO	CA		11/20/2020	5.375	117,020		(440)				670,605	07/31/2020
100047748		EAST NORTHPORT	NY		11/20/2020	4.500	259,025		(1,039)				491,150	07/30/2020
100047754		UPLAND	CA		11/20/2020	3.750	117,286		(175)				446,500	07/31/2020
100047757		FARMINGTON	MN		11/20/2020	5.750	71,729		(511)				311,600	07/31/2020
100047760		KAILUA	HI		11/20/2020	6.375	35,420		(217)				902,500	07/31/2020
100047762		STERLING HEIGHTS	MI		11/20/2020	5.000	69,927		(956)				189,050	07/31/2020
100047763		ABERDEEN	MD		11/20/2020	5.875	35,331		(261)				218,500	07/31/2020
100047764		COLONIA	NJ		11/20/2020	4.625	102,482		(815)				313,856	07/31/2020
100047771		EVERETT	MA		11/20/2020	3.875	170,589		(238)				441,750	07/31/2020
100047772		DEARBORN HEIGHTS	MI		11/20/2020	6.375	32,289		(19)				121,125	07/31/2020
100047773		ROUND LAKE	IL		11/20/2020	3.375	20,642		(6)				152,000	07/31/2020
100047774		ROUND ROCK	TX		11/20/2020	4.875	58,393		(294)				249,850	07/31/2020
100047781		PORT SAINT LUCIE	FL		11/20/2020	4.250	111,295		(271)				210,900	07/31/2020
100047782		EATONTOWN	NJ		11/20/2020	5.750	225,167		4,144				640,000	10/18/2024
100047783	CF	LONG BEACH	CA		11/20/2020	4.750	229,282		(552)				489,250	07/31/2020
100047786		SACRAMENTO	CA		11/20/2020	4.750	71,679		(215)				350,550	07/31/2020
100047790		SANDY HOOK	CT		11/20/2020	5.625	107,774		(878)				230,000	10/07/2022
100047794		ALPHARETTA	GA		11/20/2020	4.125	82,052		(210)				204,250	07/31/2020
100047798		WEST HAVEN	CT		11/20/2020	4.250	120,845		(438)				180,500	07/31/2020
100047799		SEWAREN	NJ		11/20/2020	4.625	141,185		(501)				370,500	07/31/2020
100047804		SANTA FE	NM		11/20/2020	3.750	219,554		(307)				285,000	07/31/2020
100047811		GLENDALE	AZ		11/20/2020	5.250	44,956		(286)				242,250	07/31/2020
100047816		CHURCHVILLE	MD		11/20/2020	6.375	197,851		(616)				494,000	07/31/2020
100047821		RANCHO CUCAMONGA	CA		11/20/2020	4.500	86,704		(437)				691,600	07/31/2020
100047823		INWOOD	NY		11/20/2020	4.375	195,030		(1,102)				377,150	07/30/2020
100047826		OSWEGO	IL		11/20/2020	4.125	86,658		(285)				289,750	07/31/2020
100047827		WARRENVILLE	IL		11/20/2020	3.000	176,507		18				280,250	07/31/2020
100047830		BRONX	NY		11/20/2020	3.875	203,104		(578)				796,100	07/31/2020
100047831		CAMARILLO	CA		11/20/2020	2.750	92,585		27				603,250	07/31/2020
100047833		SAN DIEGO	CA		11/20/2020	4.250	170,222		(758)				318,250	07/31/2020
100047834		STOCKBRIDGE	GA		11/20/2020	6.375	61,421		(430)				152,000	07/31/2020
100047836		OCALA	FL		11/20/2020	5.375	31,690		(308)				180,500	07/31/2020
100047840		DENVER	CO		11/20/2020	3.701	70,678		(82)				289,750	07/30/2020
100047842		MINEOLA	NY		11/20/2020	4.310	225,348		(793)				475,000	07/31/2020
100047845	CF	NORTH CHICAGO	IL		11/20/2020	4.125	114,732		(568)				160,550	07/31/2020
100047847		FERNDALE	MI		11/20/2020	5.250	25,293		(203)				118,750	07/31/2020
100047848	CF	SAN MARCOS	CA		11/20/2020	5.000	153,942		(528)				360,050	07/31/2020
100047849		EAST STROUDSBURG	PA		11/20/2020	6.750	94,694		(783)				194,750	07/31/2020
100047851	CF	GREEN BAY	WI		11/20/2020	4.500	82,722		(319)				156,750	07/31/2020
100047853		SHERRILLS FORD	NC		11/20/2020	4.000	153,759		(437)				194,750	07/31/2020
100047859		MALDEN	MA		11/20/2020	4.125	69,823		(147)				289,750	07/31/2020
100047866		BYRON CENTER	MI		11/20/2020	5.875	92,288		(394)				209,000	07/31/2020
100047868		HOLT	MI		11/20/2020	4.500	134,361		(267)				213,750	07/31/2020
100047869		FRESNO	CA		11/20/2020	4.250	206,015		(444)				356,250	07/31/2020
100047870		MASTIC BEACH	NY		11/20/2020	4.625	336,476		(1,318)				294,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047871	CF	HENDERSON	NV		11/20/2020	4.500	134,075		(226)				234,650	07/31/2020
100047874		LYNN	MA		11/20/2020	7.000	80,044		(960)				270,750	07/31/2020
100047876		NEWBURGH	NY		11/20/2020	4.125	157,551		132				147,250	07/31/2020
100047877		GRAND RAPIDS	MI		11/20/2020	4.250	37,856		(162)				118,750	07/31/2020
100047883		RANDOLPH	MA		11/20/2020	4.125	237,886		(442)				484,500	07/31/2020
100047892		SAINT CLAIR SHORES	MI		11/20/2020	4.375	76,137		(232)				142,405	07/31/2020
100047899		SAINT PAUL	MN		11/20/2020	4.375	61,991		(191)				194,750	07/31/2020
100047902		DELRAY BEACH	FL		11/20/2020	4.750	155,566		(493)				408,500	07/31/2020
100047904		PRESCOTT	WI		11/20/2020	4.875	108,241		(218)				213,750	07/31/2020
100047907		SOUTH GATE	CA		11/20/2020	5.500	46,351		(376)				570,000	07/31/2020
100047908		WEST PALM BEACH	FL		11/20/2020	4.500	116,397		(736)				209,000	07/31/2020
100047909		LILBURN	GA		11/20/2020	2.875	154,125		(79)				237,500	07/31/2020
100047910		RANDOLPH	MA		11/20/2020	4.125	173,747		(691)				394,250	07/31/2020
100047913		LAKE WORTH	FL		11/20/2020	4.500	313,714		(463)				446,500	07/31/2020
100047918		LAS VEGAS	NV		11/20/2020	4.250	170,763		(621)				330,125	07/31/2020
100047922		ORLANDO	FL		11/20/2020	3.375	203,214		(129)				365,750	07/31/2020
100047927	CF	VENTURA	CA		11/20/2020	4.375	219,740		(590)				399,000	07/31/2020
100047928		POMONA	CA		11/20/2020	3.375	83,607		(67)				399,000	07/31/2020
100047930		FORT LAUDERDALE	FL		11/20/2020	4.125	156,058		(821)				289,750	07/31/2020
100047933		PITTSBURG	CA		11/20/2020	4.750	290,268		(1,605)				589,000	07/31/2020
100047936		DACULA	GA		11/20/2020	5.000	130,621		(479)				394,250	07/31/2020
100047940		BOLINGBROOK	IL		11/20/2020	6.625	44,610		(23)				209,000	07/31/2020
100047943		LEMON GROVE	CA		11/20/2020	4.250	116,193		(358)				508,250	07/31/2020
100047945		TULSA	OK		11/20/2020	5.625	419,139		(1,197)				522,500	07/31/2020
100047949		VALLEJO	CA		11/20/2020	5.375	254,811		(1,173)				530,000	11/25/2024
100047952	CF	FAIRBURN	GA		11/20/2020	4.375	71,226		(255)				228,000	07/31/2020
100047955		LITTLE ROCK	AR		11/20/2020	6.000	78,662		(294)				114,000	07/31/2020
100047957		LOXAHATCHEE	FL		11/20/2020	4.625	110,270		(406)				361,000	07/31/2020
100047958		SALIDA	CA		11/20/2020	4.500	118,730		(432)				398,050	07/31/2020
100047960		MUNDELEIN	IL		11/20/2020	3.625	148,470		(206)				270,750	07/31/2020
100047962		LUNENBURG	MA		11/20/2020	3.500	143,620		(107)				274,550	07/31/2020
100047967		BENSENVILLE	IL		11/20/2020	3.375	138,391		(115)				267,425	07/31/2020
100047968		DES PLAINES	IL		11/20/2020	2.000	150,350		564				218,500	07/31/2020
100047971		ORLANDO	FL		11/20/2020	4.250	25,305		(133)				275,500	07/31/2020
100047973		CICERO	IL		11/20/2020	4.375	3,433		(92)				218,500	07/31/2020
100047975		INDIO	CA		11/20/2020	5.000	39,828		(203)				760,000	07/31/2020
100047982		NAPLES	FL		11/20/2020	6.500	42,307		(338)				425,600	07/31/2020
100047983		MERRITT ISLAND	FL		11/20/2020	3.875	114,098		(164)				190,000	07/31/2020
100047984		LOS ANGELES	CA		11/20/2020	4.125	169,319		(326)				712,500	07/31/2020
100047990		ANKENY	IA		11/20/2020	3.750	100,896		(126)				117,325	07/31/2020
100047993		SALT LAKE CITY	UT		11/20/2020	3.500	35,810		(84)				369,550	07/31/2020
100047994		STAMFORD	CT		11/20/2020	4.375	150,910		(633)				458,850	07/31/2020
100047996		RIVERHEAD	NY		11/20/2020	4.500	120,013		(319)				337,250	07/31/2020
100048001	CF	NORTH HOLLYWOOD	CA		11/20/2020	4.875	84,016		(291)				342,000	07/31/2020
100048002		PORTLAND	OR		11/20/2020	4.375	108,427		(537)				457,900	07/31/2020
100048006		RIVERSIDE	CA		11/20/2020	7.000	141,334		(1,457)				489,250	07/31/2020
100048008		HICKORY HILLS	IL		11/20/2020	2.000	245,986		1,049				300,200	07/31/2020
100048010		SYLMAR	CA		11/20/2020	4.500	268,360		(513)				501,600	07/31/2020
100048011	CF	GRASS VALLEY	CA		11/20/2020	4.375	135,947		(404)				370,500	07/31/2020
100048014		CHICAGO	IL		11/20/2020	4.000	246,797		(889)				384,750	07/31/2020
100048019		RIVERSIDE	CA		11/20/2020	3.375	143,388		(63)				522,500	07/31/2020
100048027		MURRIETA	CA		11/20/2020	3.375	247,673		(416)				401,850	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048029		EASLEY	SC		11/20/2020	5.625	68,011		(277)				119,700	07/31/2020
100048033		PILLAGER	MN		11/20/2020	3.750	216,591		(409)				330,125	07/31/2020
100048036		CANTON	NC		11/20/2020	3.375	96,141		(209)				222,300	07/31/2020
100048037	CF	ORLANDO	FL		11/20/2020	4.375	121,984		(756)				261,250	07/31/2020
100048040		RICHMOND	CA		11/20/2020	3.250	214,449		(473)				499,605	07/31/2020
100048041		OXNARD	CA		11/20/2020	4.125	226,611		(907)				502,550	07/31/2020
100048043		DEKALB	IL		11/20/2020	3.375	101,603		(93)				189,715	07/31/2020
100048045		WAUKEGAN	IL		11/20/2020	4.875	12,623		(91)				179,550	07/31/2020
100048047		STATEN ISLAND	NY		11/20/2020	4.500	205,914		(973)				408,500	07/31/2020
100048052		WEST BLOOMFIELD	MI		11/20/2020	4.375	126,418		(319)				171,000	07/31/2020
100048056		NORTH BERGEN	NJ		11/20/2020	4.375	279,454		(1,011)				532,000	07/31/2020
100048058		LAS VEGAS	NV		11/20/2020	4.625	116,092		(465)				190,000	07/31/2020
100048064		NAPLES	FL		11/20/2020	4.625	141,687		(584)				380,000	02/08/2022
100048067		LAS VEGAS	NV		11/20/2020	5.375	120,110		(575)				217,550	07/31/2020
100048076		PHOENIX	AZ		11/20/2020	4.125	176,364		(584)				427,500	07/31/2020
100048077		LAS VEGAS	NV		11/20/2020	4.375	272,441		(765)				365,750	07/31/2020
100048082		TALLAHASSEE	FL		11/20/2020	4.125	302,602		(652)				280,250	07/31/2020
100048083	CF	LYNNWOOD	WA		11/20/2020	3.375	47,237		(43)				458,850	07/31/2020
100048087		SAN FRANCISCO	CA		11/20/2020	3.375	62,559		(70)				1,262,598	07/31/2020
100048097		JONESBORO	GA		11/20/2020	5.875	85,082		(535)				190,000	07/31/2020
100048103		HUNTERSVILLE	NC		11/20/2020	4.250	175,040		(2,185)				432,250	07/31/2020
100048108		GREENSBORO	NC		11/20/2020	4.375	7,819		(35)				56,858	07/31/2020
100048109		ADA	MI		11/20/2020	5.000	249,740		(1,323)				418,000	07/31/2020
100048113		PALMDALE	CA		11/20/2020	3.750	74,774		(161)				223,250	07/31/2020
100048116		CITRUS HEIGHTS	CA		11/20/2020	5.250	142,547		(688)				342,000	07/31/2020
100048117	CF	WINTER SPRINGS	FL		11/20/2020	4.125	120,921		(284)				199,500	07/31/2020
100048118		LANHAM	MD		11/20/2020	4.625	98,027		(303)				147,250	07/31/2020
100048121		WEST BABYLON	NY		11/20/2020	4.375	288,328		(1,729)				427,500	07/31/2020
100048131		SEMINOLE	FL		11/20/2020	5.000	106,152		(1,174)				243,200	07/31/2020
100048135		OREGON CITY	OR		11/20/2020	5.875	124,610		(708)				494,000	07/31/2020
100048136		LITTLE ELM	TX		11/20/2020	4.500	81,106		(175)				230,850	07/31/2020
100048137		CHICAGO	IL		11/20/2020	4.250	207,484		(962)				294,500	07/31/2020
100048148		UNION	KY		11/20/2020	4.625	267,829		(798)				308,750	07/31/2020
100048149		MEDFORD	NY		11/20/2020	6.750	157,894		(827)				299,250	07/31/2020
100048153		RANCHO CUCAMONGA	CA		11/20/2020	5.250	153,554		(423)				525,944	07/31/2020
100048155		DUDLEY	MA		11/20/2020	5.000	125,095		(481)				223,250	07/31/2020
100048157		MINNEAPOLIS	MN		11/20/2020	4.125	82,395		(240)				426,550	07/31/2020
100048170		LANGHORNE	PA		11/20/2020	4.500	51,626		(171)				204,250	07/31/2020
100048173		HOLBROOK	NY		11/20/2020	3.500	143,882		(144)				270,750	07/31/2020
100048186		WARRENVILLE	IL		11/20/2020	4.625	70,216		(283)				118,750	07/31/2020
100048188		HENRICO	VA		11/20/2020	4.375	78,378		(323)				263,055	07/31/2020
100048189		FRESH MEADOWS	NY		11/20/2020	4.000	280,649		(863)				921,500	07/31/2020
100048191		PALMDALE	CA		11/20/2020	4.250	312,134		(1,213)				421,800	07/31/2020
100048193		MIAMI	FL		11/20/2020	4.250	190,019		(844)				441,750	07/31/2020
100048195		WISCONSIN RAPIDS	WI		11/20/2020	4.625	90,088		(183)				118,275	07/31/2020
100048196		FORT LAUDERDALE	FL		11/20/2020	4.000	148,636		(169)				473,000	02/24/2025
100048197		GLENDALE	AZ		11/20/2020	4.000	67,543		(99)				230,850	07/31/2020
100048198		WARRENSBURG	MO		11/20/2020	3.875	35,997		(232)				115,900	07/31/2020
100048201		BOCA RATON	FL		11/20/2020	4.625	198,227		(398)				351,500	07/31/2020
100048204	CF	RENO	NV		11/20/2020	5.375	242,708		(621)				342,000	07/31/2020
100048205		ELIZABETHPORT	NJ		11/20/2020	4.125	260,423		(621)				285,000	07/31/2020
100048213		SODDY DAISY	TN		11/20/2020	7.875	106,232		(667)				190,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048217		OAKWOOD HILLS	IL		11/20/2020	6.750	100,040		(11)				289,750	07/31/2020
100048218		BROOKLYN	NY		11/20/2020	4.500	583,804		887				1,311,333	07/31/2020
100048220		COPAKE	NY		11/20/2020	5.875	137,974		(602)				161,500	07/31/2020
100048221		SPRINGFIELD	MA		11/20/2020	4.625	89,830		(702)				142,500	07/31/2020
100048227	CF	PORT SAINT LUCIE	FL		11/20/2020	5.250	158,077		(494)				208,050	07/31/2020
100048228		HIALEAH	FL		11/20/2020	4.375	58,315		(286)				389,500	07/31/2020
100048233		PERRIS	CA		11/20/2020	3.000	148,509		15				351,500	07/31/2020
100048234		WEST COVINA	CA		11/20/2020	4.250	246,696		(742)				461,106	07/31/2020
100048235		ANCHORAGE	AK		11/20/2020	5.750	30,914		(270)				133,500	04/03/2021
100048238	CF	FORT LAUDERDALE	FL		11/20/2020	4.375	98,182		(216)				150,100	07/31/2020
100048239		WESTBURY	NY		11/20/2020	3.625	210,282		(599)				380,000	07/31/2020
100048242	CF	POLLOCK PINES	CA		11/20/2020	4.875	205,527		(673)				232,750	07/31/2020
100048246		MORENO VALLEY	CA		11/20/2020	3.750	245,832		(639)				337,250	07/31/2020
100048248		COLUMBIA	MD		11/20/2020	5.000	239,911		1,868				342,000	07/31/2020
100048256	CF	TAMPA	FL		11/20/2020	3.625	110,898		(436)				246,050	07/31/2020
100048257	CF	OXNARD	CA		11/20/2020	4.000	215,941		(1,254)				408,500	07/31/2020
100048259		VENICE	FL		11/20/2020	3.875	139,748		(569)				196,650	07/31/2020
100048262		HUNTLEY	IL		11/20/2020	3.375	296,708		(40)				328,605	07/31/2020
100048263		DALLAS	TX		11/20/2020	5.625	71,378		(297)				285,000	07/31/2020
100048264		FORT LAUDERDALE	FL		11/20/2020	4.125	122,774		(1,186)				228,000	07/31/2020
100048265		NEW YORK	NY		11/20/2020	3.500	249,435		(163)				631,750	07/31/2020
100048276		BEAVERTON	OR		11/20/2020	4.375	227,984		(665)				408,500	07/31/2020
100048277		UNION CITY	NJ		11/20/2020	4.250	221,893		(886)				410,400	07/30/2020
100048278		MODESTO	CA		11/20/2020	5.375	82,938		(470)				237,405	07/31/2020
100048283		HOUMA	LA		11/20/2020	5.625	64,592		(492)				142,500	07/31/2020
100048290		CLEVELAND	OH		11/20/2020	3.625	144,442		(176)				147,250	07/31/2020
100048296		BRICK	NJ		11/20/2020	4.250	322,525		(484)				304,000	07/30/2020
100048299		EUGENE	OR		11/20/2020	4.000	119,448		(154)				218,500	07/31/2020
100048300		PALMDALE	CA		11/20/2020	4.375	219,368		(1,292)				351,500	07/31/2020
100048303		DOUGLASVILLE	GA		11/20/2020	4.000	81,376		(232)				146,538	07/31/2020
100048304		LODI	CA		11/20/2020	5.000	182,063		(1,134)				346,750	07/31/2020
100048305		UPLAND	CA		11/20/2020	4.250	243,479		(1,058)				712,500	07/31/2020
100048307		SUN VALLEY	CA		11/20/2020	4.500	225,222		(785)				522,500	07/31/2020
100048308	CF	BURNSVILLE	MN		11/20/2020	5.375	194,017		1,090				346,750	07/31/2020
100048309		SAINT LOUIS	MO		11/20/2020	3.500	53,873		(21)				104,500	07/31/2020
100048312		ORLANDO	FL		11/20/2020	4.125	199,912		(918)				275,500	07/31/2020
100048313		MIAMI	FL		11/20/2020	4.250	219,505		(653)				422,750	07/31/2020
100048314		CHESTERFIELD	VA		11/20/2020	5.500	104,139		(410)				216,220	07/31/2020
100048316		JACKSONVILLE	FL		11/20/2020	5.000	73,908		(288)				104,500	07/31/2020
100048319		CLEARWATER	FL		11/20/2020	4.375	176,603		(67)				270,750	07/31/2020
100048321		BATON ROUGE	LA		11/20/2020	5.625	61,462		(284)				164,350	07/31/2020
100048322		REDLANDS	CA		11/20/2020	4.500	260,909		(1,044)				403,750	07/31/2020
100048326		PATCHOGUE	NY		11/20/2020	4.375	345,694		(1,263)				353,400	07/31/2020
100048330		STAMFORD	CT		11/20/2020	4.500	187,099		(399)				223,250	07/31/2020
100048331		CHELSEA	MA		11/20/2020	3.500	134,454		(118)				342,000	07/31/2020
100048334		FLUSHING	NY		11/20/2020	4.625	308,793		(2,796)				1,037,875	07/31/2020
100048337		CICERO	IL		11/20/2020	5.500	70,774		(588)				175,750	07/31/2020
100048343		TRENTON	NJ		11/20/2020	4.250	84,344		348				66,785	07/31/2020
100048348		SECAUCUS	NJ		11/20/2020	4.500	362,989		(1,001)				418,000	07/31/2020
100048349		PHOENIX	AZ		11/20/2020	4.625	87,912		(304)				224,200	07/31/2020
100048350		MIDDLEVILLE	MI		11/20/2020	4.125	88,301		(276)				199,500	07/31/2020
100048352	CF	POMPANO BEACH	FL		11/20/2020	4.250	281,660		(1,302)				403,750	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048355		NORTH LAS VEGAS	NV		11/20/2020	4.000	226,735		(276)				313,500	07/31/2020
100048359		UNIONDALE	NY		11/20/2020	4.375	248,071		(962)				356,250	07/31/2020
100048360		LOS ANGELES	CA		11/20/2020	4.500	290,222		(545)				422,750	07/31/2020
100048366		SOMERTON	AZ		11/20/2020	5.000	262,803		(941)				223,250	07/31/2020
100048367		MIAMI	FL		11/20/2020	4.000	70,638		(166)				104,500	07/31/2020
100048368		MAPLE SHADE	NJ		11/20/2020	4.000	83,244		(92)				103,455	07/31/2020
100048369		PALM COAST	FL		11/20/2020	5.000	156,462		(57)				204,250	07/31/2020
100048371		FREEHOLD	NJ		11/20/2020	4.000	298,968		(543)				289,750	07/31/2020
100048374		GLENWOOD	NJ		11/20/2020	4.625	216,868		(521)				237,405	07/31/2020
100048381		BAKERSFIELD	CA		11/20/2020	3.500	291,434		(302)				270,750	07/31/2020
100048382		SUCCASUNNA	NJ		11/20/2020	4.875	268,271		(1,342)				332,500	07/31/2020
100048383		WHITESBORO	NY		11/20/2020	5.875	28,335		(244)				147,250	07/31/2020
100048385		JAMAICA	NY		11/20/2020	4.250	180,945		(552)				541,500	07/31/2020
100048390		LAKE OSWEGO	OR		11/20/2020	3.875	128,583		(119)				536,750	07/31/2020
100048394		SLEEPY HOLLOW	IL		11/20/2020	7.500	236,326		(1,219)				304,000	07/31/2020
100048396		RIVERSIDE	CA		11/20/2020	4.000	92,079		(185)				351,500	07/31/2020
100048400		MIAMI	FL		11/20/2020	5.000	194,940		(947)				274,550	07/31/2020
100048401		NAPA	CA		11/20/2020	4.500	263,393		(536)				995,719	07/31/2020
100048409		FAIRBURN	GA		11/20/2020	4.250	111,025		(486)				199,405	07/31/2020
100048410		BERGENFIELD	NJ		11/20/2020	3.500	268,843		(290)				379,050	07/31/2020
100048411		SOUTHFIELD	MI		11/20/2020	3.500	215,708		(115)				232,750	07/31/2020
100048412	CF	FRESNO	CA		11/20/2020	6.500	253,889		(695)				308,750	07/31/2020
100048413		MIAMI	FL		11/20/2020	3.750	286,859		(297)				376,200	07/31/2020
100048415		ANTIOCH	CA		11/20/2020	4.625	341,424		(1,468)				389,500	07/31/2020
100048424		LOS LUNAS	NM		11/20/2020	6.500	190,229		(663)				301,150	07/31/2020
100048426		LIBERAL	KS		11/20/2020	6.750	64,853		(429)				123,500	07/31/2020
100048431		VIRGINIA BEACH	VA		11/20/2020	5.250	210,916		(1,062)				484,500	07/31/2020
100048433		DELTONA	FL		11/20/2020	4.625	108,311		(363)				175,750	07/31/2020
100048439		SANTA ROSA	CA		11/20/2020	5.000	248,938		(1,419)				441,750	07/31/2020
100048440		NEW BALTIMORE	MI		11/20/2020	3.875	84,045		(258)				142,500	07/31/2020
100048441		ATLANTA	GA		11/20/2020	4.250	43,275		(127)				118,000	05/20/2024
100048448		STUART	FL		11/20/2020	4.500	114,744		(410)				123,500	07/31/2020
100048449		SOMERSET	NJ		11/20/2020	6.500	151,560		(1,001)				276,355	07/31/2020
100048450		CLOVER	SC		11/20/2020	5.875	133,023		(567)				260,300	07/31/2020
100048455		YUMA	AZ		11/20/2020	3.375	84,431		(108)				131,955	07/31/2020
100048456		BERWYN	IL		11/20/2020	2.000	124,892		352				156,750	07/31/2020
100048458		LODI	CA		11/20/2020	4.250	117,949		(384)				332,500	07/31/2020
100048460		SANTA ANA	CA		11/20/2020	3.250	341,730		(550)				427,500	07/31/2020
100048463		RIVERSIDE	CA		11/20/2020	4.250	140,289		(508)				370,500	07/31/2020
100048464	CF	MONTGOMERY VILLAGE	MD		11/20/2020	3.875	242,352		(210)				346,750	07/31/2020
100048470		PEKIN	IN		11/20/2020	7.125	69,487		(807)				208,050	07/31/2020
100048472		BALTIMORE	MD		11/20/2020	4.625	138,622		(293)				185,250	07/31/2020
100048474		CANYON COUNTRY	CA		11/20/2020	3.500	466,484		(135)				612,750	07/31/2020
100048476		DETROIT	MI		11/20/2020	4.625	135,431		(451)				137,750	07/31/2020
100048479		LAKE VILLA	IL		11/20/2020	5.000	151,418		871				271,700	07/31/2020
100048481		NORTH BERGEN	NJ		11/20/2020	4.125	358,647		(1,427)				522,500	07/31/2020
100048483		RANCHO CORDOVA	CA		11/20/2020	5.375	174,698		(645)				323,000	07/31/2020
100048486	CF	KERMAN	CA		11/20/2020	5.000	188,121		(680)				356,250	07/31/2020
100048487		INGLEWOOD	CA		11/20/2020	3.500	146,091		(207)				850,250	07/31/2020
100048490	CF	JUPITER	FL		11/20/2020	3.875	140,345		(242)				379,050	07/31/2020
100048492		BRENTWOOD	CA		11/20/2020	4.625	290,176		(648)				551,000	07/31/2020
100048493	CF	DAVISON	MI		11/20/2020	5.000	75,767		(401)				237,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048494		TAMPA	FL		11/20/2020	4.000	106,762		(83)				94,763	07/31/2020
100048495		WOODBRIDGE	VA		11/20/2020	5.000	308,417		(1,483)				313,500	07/31/2020
100048496		TUCSON	AZ		11/20/2020	4.625	109,337		(537)				465,000	06/02/2023
100048497		LOS ANGELES	CA		11/20/2020	3.500	563,671		(538)				1,128,125	07/31/2020
100048498		MIAMI	FL		11/20/2020	7.250	174,248		(601)				337,250	07/31/2020
100048500		ANTIOCH	CA		11/20/2020	3.625	269,141		(316)				451,250	07/31/2020
100048506	CF	SAN BERNARDINO	CA		11/20/2020	3.750	222,954		(564)				308,750	07/31/2020
100048509		KISSIMMEE	FL		11/20/2020	5.000	108,202		(406)				161,500	07/31/2020
100048514		LOS ANGELES	CA		11/20/2020	3.875	245,347		(898)				888,250	07/31/2020
100048515	CF	DELRAY BEACH	FL		11/20/2020	4.500	152,095		(364)				190,000	07/31/2020
100048516		MODESTO	CA		11/20/2020	3.375	307,104		(448)				380,000	07/31/2020
100048517		HIGHTSTOWN	NJ		11/20/2020	4.125	81,023		(436)				85,738	07/31/2020
100048518		LAKEWOOD	CA		11/20/2020	4.875	366,814		(1,235)				608,000	07/31/2020
100048519		INDIALANTIC	FL		11/20/2020	4.375	327,919		(755)				304,000	07/31/2020
100048521		QUEENS VILLAGE	NY		11/20/2020	3.375	314,020		(647)				527,250	07/31/2020
100048523		BANNING	CA		11/20/2020	4.875	208,374		(559)				257,450	07/31/2020
100048526		MACUNGIE	PA		11/20/2020	5.000	163,262		(645)				236,550	07/31/2020
100048527		DEARBORN HEIGHTS	MI		11/20/2020	6.375	17,742		(183)				109,250	07/31/2020
100048530		SURPRISE	AZ		11/20/2020	3.875	38,195		(82)				408,500	07/31/2020
100048534		BEVERLY HILLS	MI		11/20/2020	4.125	113,469		(333)				261,250	07/31/2020
100048537		ORMOND BEACH	FL		11/20/2020	3.500	200,509		(658)				261,250	07/31/2020
100048547		RANCHO CUCAMONGA	CA		11/20/2020	4.750	236,779		(625)				484,500	07/31/2020
100048548		MONTGOMERY VILLAGE	MD		11/20/2020	4.000	174,736		(194)				175,750	07/31/2020
100048551		LEMONT	IL		11/20/2020	4.375	244,616		(837)				294,500	07/31/2020
100048560		DES PLAINES	IL		11/20/2020	2.000	158,719		627				177,650	07/31/2020
100048562		MINNEAPOLIS	MN		11/20/2020	4.625	196,635		(602)				275,500	07/31/2020
100048569		HUNTINGTON	IN		11/20/2020	6.875	53,672		(331)				58,663	07/31/2020
100048572		MEDFORD	OR		11/20/2020	4.625	108,148		(484)				156,750	07/31/2020
100048573		FONTANA	CA		11/20/2020	5.000	104,487		(357)				256,500	07/31/2020
100048575		BARTOW	FL		11/20/2020	4.000	244,542		(636)				369,550	07/31/2020
100048577	CF	WHITTIER	CA		11/20/2020	4.625	177,307		(547)				508,250	07/31/2020
100048580		FONTANA	CA		11/20/2020	4.250	287,342		(1,050)				436,525	07/31/2020
100048583		BALTIMORE	MD		11/20/2020	4.500	127,399		(123)				87,543	07/31/2020
100048586		BETHEL	MN		11/20/2020	3.500	180,419		(114)				285,000	07/31/2020
100048589		BROOKLYN	NY		11/20/2020	6.750	240,374		(1,096)				693,500	07/31/2020
100048599		CHICAGO	IL		11/20/2020	4.500	112,889		69				136,800	07/31/2020
100048600	CF	MIAMI	FL		11/20/2020	5.000	119,668		(516)				299,250	07/31/2020
100048606		WEST ORANGE	NJ		11/20/2020	3.500	288,855		(302)				389,500	07/31/2020
100048608		OAK PARK	MI		11/20/2020	6.750	97,526		(540)				150,100	07/31/2020
100048616	CF	CARY	NC		11/20/2020	4.875	312,765		(1,451)				593,750	07/31/2020
100048619		ROCK HILL	SC		11/20/2020	6.875	77,655		(676)				169,100	07/31/2020
100048620		FARMINGTON	CT		11/20/2020	3.500	141,360		9				207,100	07/31/2020
100048621		VICTORVILLE	CA		11/20/2020	3.625	197,788		(418)				242,250	07/31/2020
100048622		LOWELL	MA		11/20/2020	4.500	474,141		(1,516)				413,250	07/31/2020
100048624	CF	SAN JUAN CAPISTRANO	CA		11/20/2020	3.875	174,302		(638)				313,500	07/31/2020
100048627		UPPER MARLBORO	MD		11/20/2020	4.250	356,081		(700)				394,250	07/31/2020
100048633		WILDWOOD	NJ		11/20/2020	7.500	108,315		(1,131)				142,500	07/31/2020
100048634		HOLLYWOOD	FL		11/20/2020	4.750	308,058		(2,083)				475,000	07/31/2020
100048638		STREET	MD		11/20/2020	7.000	207,753		(663)				294,500	07/31/2020
100048643		DALY CITY	CA		11/20/2020	2.750	219,949		127				970,188	07/31/2020
100048644		GEORGETOWN	KY		11/20/2020	3.625	143,326		(146)				164,350	07/31/2020
100048647		COBBS CREEK	VA		11/20/2020	5.000	150,743		(815)				114,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048649		WINTERVILLE	GA		11/20/2020	4.375	76,218		(193)				133,000	07/31/2020
100048652	CF	CHICAGO RIDGE	IL		11/20/2020	2.000	100,386		147				213,750	07/31/2020
100048654		MARGATE	FL		11/20/2020	4.375	339,447		84				326,800	07/31/2020
100048655		POMPANO BEACH	FL		11/20/2020	4.125	100,205		(293)				118,750	07/31/2020
100048661		FORT LAUDERDALE	FL		11/20/2020	4.375	147,985		(577)				208,050	07/31/2020
100048662	CF	BOWIE	MD		11/20/2020	5.000	253,334		(643)				399,000	07/31/2020
100048663		SAN BRUNO	CA		11/20/2020	4.000	178,869		(307)				760,000	07/31/2020
100048665		ELK GROVE	CA		11/20/2020	5.000	182,708		(692)				422,750	07/31/2020
100048667		POMONA	CA		11/20/2020	3.375	306,162		(695)				475,000	07/31/2020
100048675		CHICAGO	IL		11/20/2020	5.000	381,921		(1,683)				401,850	07/31/2020
100048676		LA HABRA	CA		11/20/2020	4.000	305,121		(451)				598,500	07/31/2020
100048677		OLYMPIA	WA		11/20/2020	4.625	186,879		(278)				311,600	07/31/2020
100048680		SAN BERNARDINO	CA		11/20/2020	3.000	238,482		(86)				280,250	07/31/2020
100048686		OPA LOCKA	FL		11/20/2020	3.375	47,977		(266)				175,750	07/31/2020
100048687		CORAL SPRINGS	FL		11/20/2020	3.875	210,385		(178)				199,500	07/31/2020
100048689		CHARLOTTESVILLE	VA		11/20/2020	7.000	125,154		(746)				199,500	07/31/2020
100048690		LAKELAND	FL		11/20/2020	4.250	81,019		167				50,540	07/31/2020
100048691		ELK GROVE	CA		11/20/2020	5.500	307,470		(990)				420,850	07/31/2020
100048693		TRENTON	NJ		11/20/2020	4.250	60,445		(588)				72,200	07/31/2020
100048696		SPRING VALLEY	NY		11/20/2020	7.375	193,862		(2,154)				598,500	07/31/2020
100048697		MIAMI	FL		11/20/2020	4.375	293,958		(1,713)				700,000	06/05/2024
100048699		EVERETT	WA		11/20/2020	4.000	211,563		(217)				351,500	07/31/2020
100048700		WEST END	NC		11/20/2020	6.500	65,712		(457)				166,250	07/31/2020
100048704		GHENT	NY		11/20/2020	4.375	111,136		(1,324)				327,750	07/31/2020
100048705		COMPTON	CA		11/20/2020	4.125	225,287		(369)				494,000	07/31/2020
100048708		KISSIMMEE	FL		11/20/2020	5.250	176,582		(560)				235,600	07/31/2020
100048709		SALT LAKE CITY	UT		11/20/2020	4.250	114,066		(217)				296,400	07/31/2020
100048715		MIAMI	FL		11/20/2020	4.375	374,758		(1,241)				323,000	07/31/2020
100048717		MABELVALE	AR		11/20/2020	4.750	170,357		(524)				284,050	07/31/2020
100048718		AUBURN	AL		11/20/2020	4.250	149,830		(694)				285,000	07/31/2020
100048720		MIAMI	FL		11/20/2020	4.125	321,045		(535)				398,050	07/31/2020
100048721		ELIZABETH	NJ		11/20/2020	3.750	391,867		304				427,500	07/31/2020
100048723		VAN NUYS	CA		11/20/2020	3.750	323,247		(777)				636,500	07/31/2020
100048724		PATCHOGUE	NY		11/20/2020	4.375	220,901		(1,350)				304,000	07/31/2020
100048731	CF	ROYAL PALM BEACH	FL		11/20/2020	4.375	258,596		(1,261)				342,000	07/31/2020
100048733		MIAMI	FL		11/20/2020	4.000	304,884		(873)				379,050	07/31/2020
100048746		UNIONDALE	NY		11/20/2020	3.625	165,598		(418)				346,750	07/31/2020
100048748		WEST PALM BEACH	FL		11/20/2020	3.500	218,041		(202)				251,750	07/31/2020
100048749		JOLIET	IL		11/20/2020	3.500	186,606		(119)				229,900	07/31/2020
100048756		STATEN ISLAND	NY		11/20/2020	5.000	384,071		(907)				703,000	07/31/2020
100048757		BROOKLYN	NY		11/20/2020	4.375	433,567		(1,193)				812,250	07/31/2020
100048759	CF	LAKEWOOD	WA		11/20/2020	5.000	153,844		(385)				375,250	07/31/2020
100048760		OAK CREEK	WI		11/20/2020	3.750	125,762		(185)				213,750	07/31/2020
100048761		HENDERSON	NV		11/20/2020	4.625	196,230						264,100	07/31/2020
100048764		TUCSON	AZ		11/20/2020	4.625	190,102		(923)				231,800	07/31/2020
100048767	CF	FIREBAUGH	CA		11/20/2020	4.750	69,414		600				133,000	07/31/2020
100048768	CF	CHESAPEAKE	VA		11/20/2020	3.375	151,735		(132)				310,650	07/31/2020
100048769		MOBILE	AL		11/20/2020	4.375	230,408		(788)				239,728	07/31/2020
100048771		BETHLEHEM	PA		11/20/2020	3.625	26,989		(35)				90,250	07/31/2020
100048773		SAINT PAUL	MN		11/20/2020	6.750	94,366		(21)				204,250	07/31/2020
100048774	CF	BROOKLYN	NY		11/20/2020	3.875	457,144		(745)				736,250	07/31/2020
100048775		BRANDON	FL		11/20/2020	3.875	181,324		(568)				256,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048776		JERSEY CITY	NJ		11/20/2020	4.375	287,642		(988)				418,000	07/31/2020
100048777		SOUTH LYON	MI		11/20/2020	6.750	73,024		(28)				247,000	07/31/2020
100048778		WINTER PARK	FL		11/20/2020	4.500	123,413		(594)				248,900	07/31/2020
100048780	CF	WOODHAVEN	NY		11/20/2020	4.125	144,275		(2,215)				646,000	07/31/2020
100048782		SALT LAKE CITY	UT		11/20/2020	4.500	66,823		(334)				306,375	07/31/2020
100048784		GYPSUM	CO		11/20/2020	4.250	274,419		(564)				475,000	07/31/2020
100048788		OPA LOCKA	FL		11/20/2020	4.625	195,334		(749)				270,750	07/31/2020
100048790	CF	HAUPPAUGE	NY		11/20/2020	4.000	240,348		(931)				413,250	07/31/2020
100048794		CARMEL	NY		11/20/2020	5.000	211,188		(770)				346,750	07/31/2020
100048797		JOLIET	IL		11/20/2020	5.000	176,774		(471)				168,150	07/31/2020
100048799		HOMESTEAD	FL		11/20/2020	4.250	422,078		(24)				408,500	07/31/2020
100048800		GERMANTOWN	MD		11/20/2020	4.625	192,479		(645)				270,750	07/31/2020
100048801		CORONA	CA		11/20/2020	4.000	362,177		(1,049)				451,250	07/31/2020
100048802		TAMPA	FL		11/20/2020	4.500	161,328		(658)				203,300	07/31/2020
100048804		NORTH HOLLYWOOD	CA		11/20/2020	4.625	334,495		(590)				555,750	07/31/2020
100048807		PLAINFIELD	NJ		11/20/2020	3.500	154,727		(156)				247,000	07/31/2020
100048808		WHITTIER	CA		11/20/2020	4.125	395,345		(1,734)				522,500	07/31/2020
100048819		BEDMINSTER	NJ		11/20/2020	3.500	262,261		(198)				513,000	07/31/2020
100048823		TALLMADGE	OH		11/20/2020	3.750	85,436		(798)				156,750	07/31/2020
100048828		MIAMI	FL		11/20/2020	4.625	165,697		(645)				332,500	07/31/2020
100048830		LANHAM	MD		11/20/2020	3.500	242,737		334				301,625	07/31/2020
100048833		EFFORT	PA		11/20/2020	3.250	169,057		(36)				190,000	07/31/2020
100048839		KINGS PARK	NY		11/20/2020	3.875	272,274		(240)				417,050	07/31/2020
100048841		PANORAMA CITY	CA		11/20/2020	4.375	319,587		(666)				641,250	07/31/2020
100048842		MATTHEWS	NC		11/20/2020	5.000	92,606		(370)				266,000	07/31/2020
100048844		DOUGLASVILLE	GA		11/20/2020	3.750	289,015		(263)				323,000	07/31/2020
100048852		FORT LAUDERDALE	FL		11/20/2020	4.625	127,201		(249)				223,250	07/31/2020
100048853		MANCHESTER TOWNSHIP	NJ		11/20/2020	4.000	71,485		(307)				77,525	07/31/2020
100048854		CHICAGO	IL		11/20/2020	4.375	96,744		(378)				142,500	07/31/2020
100048858		FREDERICKSBURG	VA		11/20/2020	3.750	312,869		(1,004)				388,550	07/31/2020
100048859		HEMPSTEAD	NY		11/20/2020	3.375	267,468		(480)				380,000	07/31/2020
100048861		GARFIELD	NJ		11/20/2020	3.750	250,448		(758)				322,050	07/31/2020
100048863		KISSIMMEE	FL		11/20/2020	4.250	167,000		(623)				118,750	07/31/2020
100048864		EAST NORTHPORT	NY		11/20/2020	4.250	426,149		(1,075)				398,050	07/31/2020
100048868		COVINGTON	GA		11/20/2020	4.500	118,800		(367)				190,950	07/31/2020
100048873	CF	REX	GA		11/20/2020	3.875	91,653		(177)				142,500	07/31/2020
100048877		CAYCE	SC		11/20/2020	4.625	139,400		(586)				159,600	07/31/2020
100048879		LAS VEGAS	NV		11/20/2020	4.625	215,401		(782)				204,155	07/31/2020
100048881		TAMPA	FL		11/20/2020	5.250	20,740		(228)				118,750	07/31/2020
100048882		MENIFEE	CA		11/20/2020	5.000	132,776		(358)				412,300	07/31/2020
100048883		LAS VEGAS	NV		11/20/2020	4.000	230,324		(643)				283,005	07/31/2020
100048884		RANCHO CUCAMONGA	CA		11/20/2020	4.250	243,440		(599)				893,000	07/31/2020
100048886		BABYLON	NY		11/20/2020	3.625	299,114		(679)				327,750	07/31/2020
100048887		MIAMI	FL		11/20/2020	4.250	293,462		(960)				374,300	07/31/2020
100048889		CHICAGO	IL		11/20/2020	4.250	300,836		(673)				209,000	07/31/2020
100048890		NEWARK	NJ		11/20/2020	4.125	211,008		(749)				266,000	07/31/2020
100048892		MESA	AZ		11/20/2020	4.875	69,278		(344)				237,500	07/31/2020
100048893		LAKELAND	FL		11/20/2020	4.500	206,046		(654)				174,800	07/31/2020
100048903	CF	JACKSON	MI		11/20/2020	4.625	124,058		(494)				166,250	07/31/2020
100048905		LURAY	VA		11/20/2020	3.500	107,753		(88)				123,500	07/31/2020
100048907		BROOKLYN	NY		11/20/2020	4.375	287,124		(992)				712,500	07/31/2020
100048916		BAYVILLE	NJ		11/20/2020	3.750	158,415		(275)				209,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048917		BALTIMORE	MD		11/20/2020	4.000	87,485		4				56,858	07/31/2020
100048927		TRUMBULL	CT		11/20/2020	3.625	375,572		309				399,000	07/31/2020
100048930		HOLLYWOOD	FL		11/20/2020	4.125	193,672		(627)				368,600	07/31/2020
100048932		BEAUMONT	CA		11/20/2020	4.000	245,559		(797)				389,500	07/31/2020
100048934		PORTLAND	OR		11/20/2020	4.125	85,651		(231)				359,100	07/31/2020
100048938	CF	CHICAGO	IL		11/20/2020	4.625	239,432		(1,053)				370,500	07/31/2020
100048939		LAND O LAKES	FL		11/20/2020	3.875	163,322		(609)				266,000	07/31/2020
100048940		BOGOTA	NJ		11/20/2020	4.500	375,714		(1,273)				408,500	07/31/2020
100048941		BRONX	NY		11/20/2020	4.500	482,993		(1,264)				598,500	07/31/2020
100048943	CF	HIALEAH	FL		11/20/2020	4.875	101,389		(457)				280,250	07/31/2020
100048944		NOGALES	AZ		11/20/2020	4.250	109,293		(177)				256,500	07/31/2020
100048947		ORLANDO	FL		11/20/2020	3.500	239,530		(422)				285,950	07/31/2020
100048952	CF	FILLMORE	CA		11/20/2020	4.000	18,934		(278)				498,750	07/31/2020
100048957		WATERFORD	MI		11/20/2020	3.750	68,993		(150)				199,500	07/31/2020
100048959		VENICE	FL		11/20/2020	4.625	156,684		(603)				220,400	07/31/2020
100048960	CF	CATHEDRAL CITY	CA		11/20/2020	4.000	258,097		(931)				332,500	07/31/2020
100048961		MIAMI	FL		11/20/2020	5.250	223,689		(1,515)				289,750	07/31/2020
100048962		FORT WASHINGTON	MD		11/20/2020	4.625	197,880		(377)				292,600	07/31/2020
100048965		FORT WORTH	TX		11/20/2020	4.000	113,777		(226)				247,000	07/31/2020
100048968		OCEANSIDE	CA		11/20/2020	5.500	175,707		(121)				854,050	07/31/2020
100048970	CF	DEERFIELD	IL		11/20/2020	4.375	27,100		(310)				175,750	07/31/2020
100048972		PATCHOGUE	NY		11/20/2020	4.250	266,431		(957)				311,600	07/31/2020
100048973		SOUTH OZONE PARK	NY		11/20/2020	4.750	195,172		(849)				437,000	07/31/2020
100048976		LODI	NJ		11/20/2020	4.500	257,044		(812)				304,000	07/31/2020
100048978		CONYERS	GA		11/20/2020	4.875	85,446		(533)				145,350	07/31/2020
100048979		MIAMI	FL		11/20/2020	4.250	213,971		(735)				285,000	07/31/2020
100048980		NEWARK	NJ		11/20/2020	4.375	306,745		402				322,050	07/31/2020
100048983		LESTER PRAIRIE	MN		11/20/2020	4.625	106,948		(409)				171,000	07/31/2020
100048984		SAINT LOUIS	MO		11/20/2020	3.000	26,185		34				51,443	07/31/2020
100048989		RIO RANCHO	NM		11/20/2020	4.125	104,386		(276)				177,650	07/31/2020
100048991		BRONX	NY		11/20/2020	4.125	323,433		(634)				536,750	07/31/2020
100048996		BALTIMORE	MD		11/20/2020	4.625	190,798		(835)				394,250	07/31/2020
100049000		MIAMI	FL		11/20/2020	4.250	133,126		(380)				209,000	07/31/2020
100049001		LAKE FOREST	CA		11/20/2020	4.500	277,010		(775)				669,750	07/31/2020
100049004		HASKELL	NJ		11/20/2020	3.750	178,243		(249)				361,000	07/31/2020
100049005		SAINT GEORGE	UT		11/20/2020	3.875	235,392		(284)				370,500	07/31/2020
100049010		SPARKS	NV		11/20/2020	4.375	247,772		(409)				434,150	07/31/2020
100049011	CF	INVER GROVE HEIGHTS	MN		11/20/2020	4.625	137,173		(293)				225,150	07/31/2020
100049012		CREVE COEUR	IL		11/20/2020	6.375	67,612		(264)				49,638	07/31/2020
100049017		HOMESTEAD	FL		11/20/2020	4.125	234,308		230				231,800	07/31/2020
100049018		TAMPA	FL		11/20/2020	4.875	166,645		(534)				327,750	07/31/2020
100049022		LINDEN	NJ		11/20/2020	4.250	336,650		(1,045)				379,050	07/31/2020
100049023		LAKELAND	FL		11/20/2020	4.125	195,723		(564)				226,100	07/31/2020
100049026		MIAMI	FL		11/20/2020	4.375	214,317		(881)				270,750	07/31/2020
100049029		MIAMI	FL		11/20/2020	4.375	314,739		(1,289)				404,605	07/31/2020
100049032		KISSIMMEE	FL		11/20/2020	4.500	235,610		(807)				228,000	07/31/2020
100049035		CARSON	CA		11/20/2020	3.375	274,223		(124)				465,500	07/31/2020
100049037		HOPE MILLS	NC		11/20/2020	4.400	78,850		(365)				112,100	07/31/2020
100049040	CF	ATHOL	MA		11/20/2020	5.125	155,601		(769)				185,250	07/31/2020
100049042		WINTER PARK	FL		11/20/2020	5.000	184,016		(860)				318,250	07/31/2020
100049043		CORONA	NY		11/20/2020	4.375	491,103		(1,867)				857,850	07/31/2020
100049044		SAINT CHARLES	IL		11/20/2020	4.250	238,706		(724)				294,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049048		DETROIT	MI		11/20/2020	4.125	41,194		335				29,331	07/31/2020
100049053		HEBER CITY	UT		11/20/2020	5.500	151,242		(659)				384,750	07/31/2020
100049055		NORTH AUGUSTA	SC		11/20/2020	3.500	151,216		(118)				185,250	07/31/2020
100049057		RONKONKOMA	NY		11/20/2020	3.375	130,776		(118)				337,250	07/31/2020
100049061		MIAMI	FL		11/20/2020	4.375	216,760		(553)				232,750	07/31/2020
100049070		BOYNTON BEACH	FL		11/20/2020	5.750	77,001		(489)				251,750	07/31/2020
100049071	CF	ORLANDO	FL		11/20/2020	4.500	137,811		(364)				247,950	07/31/2020
100049073		CAMBRIA HEIGHTS	NY		11/20/2020	4.750	316,022		(1,515)				403,750	07/31/2020
100049075		MORROW	GA		11/20/2020	4.375	97,600		(331)				114,000	07/31/2020
100049076		MIAMI	FL		11/20/2020	3.875	403,846		(1,177)				504,450	07/31/2020
100049079		NAPERVILLE	IL		11/20/2020	5.375	128,606		(304)				128,250	07/31/2020
100049080		DUNCANNON	PA		11/20/2020	4.250	310,984		(722)				395,000	04/07/2021
100049085		SEATTLE	WA		11/20/2020	4.250	382,309		(1,408)				546,250	07/31/2020
100049086		MELROSE PARK	IL		11/20/2020	2.000	202,455		508				304,000	07/31/2020
100049092		BETHLEHEM	PA		11/20/2020	6.750	119,581		(1,106)				207,100	07/31/2020
100049098		SHREVEPORT	LA		11/20/2020	4.125	42,366		(300)				69,493	07/31/2020
100049100		STOCKTON	CA		11/20/2020	3.625	122,811		(142)				210,188	07/31/2020
100049107		HIALEAH	FL		11/20/2020	4.125	191,603		(468)				187,150	07/31/2020
100049108		GLENDALE	CA		11/20/2020	3.375	334,070		(250)				974,700	07/31/2020
100049110		CARROLLTON	TX		11/20/2020	3.875	70,195		(91)				332,500	07/31/2020
100049111		STOCKTON	CA		11/20/2020	4.625	110,289		(415)				204,250	07/31/2020
100049114		BOLINGBROOK	IL		11/20/2020	4.500	321,635		(1,164)				317,181	07/31/2020
100049117		BROCKTON	MA		11/20/2020	5.000	167,508		(577)				285,000	07/31/2020
100049118		SANTA MARIA	CA		11/20/2020	4.000	233,403		(632)				337,250	07/31/2020
100049120		NORTH LAUDERDALE	FL		11/20/2020	3.625	245,029		(352)				289,750	07/31/2020
100049128		SUITLAND	MD		11/20/2020	4.000	234,761		(402)				256,500	07/31/2020
100049129		SUISUN CITY	CA		11/20/2020	4.625	271,240		(1,113)				451,250	07/31/2020
100049134		WOODSTOCK	GA		11/20/2020	3.625	96,057		(134)				231,800	07/31/2020
100049140		RESTON	VA		11/20/2020	5.125	154,642		(645)				470,250	07/31/2020
100049142	CF	ADDISON	IL		11/20/2020	4.375	160,220		(369)				266,000	07/31/2020
100049143		MIAMI	FL		11/20/2020	4.125	381,109						465,500	07/31/2020
100049149	CF	BEAVERTON	OR		11/20/2020	5.500	92,180		(417)				251,750	07/31/2020
100049151		IRVINGTON	NJ		11/20/2020	4.625	142,058		(389)				195,605	07/31/2020
100049154		HIALEAH	FL		11/20/2020	3.875	184,764		(360)				190,000	07/31/2020
100049159		WAUKEGAN	IL		11/20/2020	5.000	117,316		(637)				131,100	07/31/2020
100049161		EGG HARBOR TOWNSHIP	NJ		11/20/2020	4.250	181,408		(63)				225,000	12/03/2022
100049163		MOAPA	NV		11/20/2020	4.625	227,252		(1,263)				280,250	07/31/2020
100049171		SPRINGFIELD	NJ		11/20/2020	4.250	318,853		(1,104)				399,000	07/31/2020
100049175		CANTERBURY	CT		11/20/2020	4.500	153,551		(574)				161,500	07/31/2020
100049176		FRAZIER PARK	CA		11/20/2020	4.250	238,158		(789)				304,000	07/31/2020
100049178	CF	ROUND LAKE BEACH	IL		11/20/2020	3.750	100,022		(355)				140,600	07/31/2020
100049180		CHARLOTTE	NC		11/20/2020	8.875	48,783		(779)				170,050	07/31/2020
100049181		NEW IBERIA	LA		11/20/2020	7.250	48,574		(664)				160,550	07/31/2020
100049183		DECATUR	GA		11/20/2020	4.125	120,858		(622)				190,000	07/31/2020
100049184	CF	COMPTON	CA		11/20/2020	3.375	252,959		(253)				418,000	07/31/2020
100049187		HILO	HI		11/20/2020	5.375	242,452		(783)				342,000	07/31/2020
100049188		ALLENTOWN	PA		11/20/2020	4.250	229,892		(875)				247,000	07/31/2020
100049190	CF	FOUNTAIN	CO		11/20/2020	4.500	118,251		(273)				285,000	07/31/2020
100049192		CRYSTAL LAKE	IL		11/20/2020	3.500	164,080		66				218,500	07/31/2020
100049193		MOBILE	AL		11/20/2020	4.000	76,624		(146)				89,348	07/31/2020
100049196		DESTIN	FL		11/20/2020	4.375	130,335		(417)				133,000	07/31/2020
100049197		MIAMI	FL		11/20/2020	4.375	162,979		(473)				151,050	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049203		CHARLESTON	SC		11/20/2020	4.500	114,647		(626)				379,858	07/31/2020
100049204		CANTONMENT	FL		11/20/2020	4.250	136,197		(103)				129,041	07/31/2020
100049209		MIAMI	FL		11/20/2020	4.000	164,029		(536)				270,750	07/31/2020
100049210		NEWARK	NJ		11/20/2020	3.875	162,875		(558)				256,500	07/31/2020
100049211		NORTH ADAMS	MA		11/20/2020	6.375	107,887		(508)				130,150	07/31/2020
100049213	CF	POMONA	CA		11/20/2020	3.875	278,726		(716)				462,650	07/31/2020
100049214		MESA	AZ		11/20/2020	4.375	85,306		(259)				285,000	07/31/2020
100049216		DUNDEE	IL		11/20/2020	4.875	319,249		44				313,500	07/31/2020
100049223		PASADENA	MD		11/20/2020	5.000	232,533		(922)				327,750	07/31/2020
100049229		STAMFORD	CT		11/20/2020	3.250	195,352		(228)				247,000	07/31/2020
100049234		RICHMOND HILL	NY		11/20/2020	4.750	343,290		(1,420)				693,500	07/31/2020
100049243	CF	FREEPORT	NY		11/20/2020	3.375	236,899		(529)				427,500	07/31/2020
100049246		WARWICK	NY		11/20/2020	4.375	364,201		(1,186)				427,500	07/31/2020
100049251		MYRTLE BEACH	SC		11/20/2020	4.375	218,892		(1,020)				308,750	07/31/2020
100049252		WHITTIER	CA		11/20/2020	4.375	375,539		(686)				631,750	07/31/2020
100049256		ARVIN	CA		11/20/2020	4.375	109,793		(580)				182,400	07/31/2020
100049257	CF	MELROSE PARK	IL		11/20/2020	5.125	162,436		(870)				213,750	07/31/2020
100049258		LAND O LAKES	FL		11/20/2020	4.750	144,779		(671)				324,140	07/31/2020
100049261		OXNARD	CA		11/20/2020	4.375	379,704		(1,344)				581,875	07/31/2020
100049270		ORLANDO	FL		11/20/2020	4.250	155,577		(508)				199,500	07/31/2020
100049271		WAYNE	MI		11/20/2020	4.125	99,536		(242)				87,543	07/31/2020
100049273		MIAMI	FL		11/20/2020	5.000	320,703		(882)				427,500	07/31/2020
100049275		MASTIC	NY		11/20/2020	4.000	197,179		(390)				242,250	07/31/2020
100049279		TRENTON	NJ		11/20/2020	4.125	164,342		(386)				175,750	07/31/2020
100049282		RIVERSIDE	CA		11/20/2020	4.625	141,981		(534)				422,750	07/31/2020
100049284	CF	DADE CITY	FL		11/20/2020	4.000	108,313		(298)				167,200	07/30/2020
100049285		HARRISBURG	NC		11/20/2020	4.500	379,016		(1,326)				441,750	07/31/2020
100049291		LOGANVILLE	GA		11/20/2020	5.125	159,467		(719)				225,150	07/31/2020
100049294		COSTA MESA	CA		11/20/2020	3.500	90,365		(134)				437,000	07/31/2020
100049300		SAINT LOUIS	MO		11/20/2020	5.125	63,816		(298)				147,250	07/31/2020
100049302		MOORESVILLE	NC		11/20/2020	4.000	129,048		(209)				218,500	07/31/2020
100049303		FRESNO	CA		11/20/2020	3.625	129,568		(504)				232,750	07/31/2020
100049310		JOLIET	IL		11/20/2020	4.000	134,309		(189)				135,850	07/31/2020
100049320		DOUGLASSVILLE	PA		11/20/2020	3.750	156,112		(673)				208,050	07/31/2020
100049324		MIAMI	FL		11/20/2020	4.500	383,300		(1,398)				376,200	07/31/2020
100049328	CF	LANCASTER	CA		11/20/2020	4.750	84,470		(549)				190,000	07/31/2020
100049329		TACOMA	WA		11/20/2020	4.375	198,190		(625)				270,750	07/31/2020
100049331	CF	CERES	CA		11/20/2020	4.750	281,726		1,827				469,300	07/31/2020
100049334		BELLINGHAM	MA		11/20/2020	3.375	219,467		(81)				327,750	07/31/2020
100049335		ATLANTA	GA		11/20/2020	4.000	121,831		(275)				285,000	07/31/2020
100049336		ELKINS	AR		11/20/2020	4.000	43,166		(146)				166,250	07/31/2020
100049338		MIDDLE RIVER	MD		11/20/2020	4.375	151,592		(600)				152,000	07/31/2020
100049340		PLEASANTVILLE	NJ		11/20/2020	3.750	97,052		27				116,043	07/31/2020
100049341		CARPENTERSVILLE	IL		11/20/2020	4.250	79,120		(698)				166,250	07/31/2020
100049347		HIALEAH	FL		11/20/2020	4.500	287,435		(646)				301,150	07/31/2020
100049349		RIVERSIDE	CA		11/20/2020	6.375	171,714		(674)				375,250	07/31/2020
100049351		MIAMI	FL		11/20/2020	4.125	273,136		(913)				432,250	07/31/2020
100049355	CF	SILVER SPRING	MD		11/20/2020	3.625	157,065		(490)				204,250	07/31/2020
100049357		BROOKLYN	NY		11/20/2020	4.500	312,428		(884)				631,750	07/31/2020
100049359		CORONA	CA		11/20/2020	3.875	148,391		(266)				541,500	07/31/2020
100049360		DEWEY	AZ		11/20/2020	7.125	362,667		(743)				489,250	07/31/2020
100049363		SAINT GEORGE	UT		11/20/2020	4.000	280,423		(336)				427,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049367		FORT PIERCE	FL		11/20/2020	5.000	13,018		(70)				74,005	07/31/2020
100049369		BRAWLEY	CA		11/20/2020	4.000	182,924		(843)				236,550	07/31/2020
100049370		READING	PA		11/20/2020	4.500	147,390		(423)				218,500	07/31/2020
100049372		WASHINGTON	DC		11/20/2020	4.125	200,578		(102)				370,000	03/12/2025
100049376		LOS ANGELES	CA		11/20/2020	3.750	377,266		(1,246)				1,146,175	07/31/2020
100049378	CF	CUTLER BAY	FL		11/20/2020	4.500	325,318		(848)				566,200	07/31/2020
100049379		PASADENA	MD		11/20/2020	4.125	122,043		(203)				256,500	07/31/2020
100049382		NEPTUNE	NJ		11/20/2020	4.500	346,945		(1,153)				313,500	07/31/2020
100049383	CF	LOS ANGELES	CA		11/20/2020	4.250	174,122		(381)				466,450	07/31/2020
100049385		LYNWOOD	CA		11/20/2020	4.500	263,306		(679)				494,000	07/31/2020
100049387		MIAMI	FL		11/20/2020	4.375	347,122		(576)				395,105	07/31/2020
100049391		SAN ANTONIO	TX		11/20/2020	4.500	47,599		(214)				161,500	07/31/2020
100049392		MIAMI	FL		11/20/2020	4.500	126,991		(357)				177,650	07/31/2020
100049395		STUART	FL		11/20/2020	4.000	71,792		(1,206)				270,750	07/31/2020
100049398	CF	CHICAGO	IL		11/20/2020	3.875	222,679		(652)				261,250	07/31/2020
100049405		BRAINTREE	MA		11/20/2020	6.750	85,847		418				213,750	07/31/2020
100049407		LOS ANGELES	CA		11/20/2020	4.625	345,792		(1,414)				646,000	07/31/2020
100049410		RUNNING SPRINGS	CA		11/20/2020	4.000	240,343		(665)				313,500	07/31/2020
100049411		MIDDLEBURG	FL		11/20/2020	3.375	203,494		(326)				245,718	07/31/2020
100049417		RANDALLSTOWN	MD		11/20/2020	4.500	168,389		(510)				266,000	07/31/2020
100049418		BARTLETT	IL		11/20/2020	3.250	280,298		159				323,000	07/31/2020
100049424		LAS VEGAS	NV		11/20/2020	3.625	142,648		(168)				357,200	07/31/2020
100049429		MIAMI	FL		11/20/2020	4.375	346,534		(1,289)				365,750	07/31/2020
100049433		WINDERMERE	FL		11/20/2020	5.125	304,092		(1,465)				345,800	07/31/2020
100049434		NEWARK	NJ		11/20/2020	4.375	286,049		(861)				593,750	07/31/2020
100049435		BROOKLYN	NY		11/20/2020	4.000	296,754		(633)				1,362,775	07/31/2020
100049436		LAS VEGAS	NV		11/20/2020	4.000	230,071		(617)				323,000	07/31/2020
100049439		SHELTON	CT		11/20/2020	4.375	270,981		(1,218)				285,000	07/31/2020
100049440	CF	UTICA	MI		11/20/2020	4.750	63,739		(275)				159,600	07/31/2020
100049443		CHICAGO	IL		11/20/2020	4.625	169,984		507				114,000	07/31/2020
100049450		ONTARIO	CA		11/20/2020	4.250	155,781		(1,386)				375,250	07/31/2020
100049453		COVINA	CA		11/20/2020	4.375	219,880		(624)				509,972	07/31/2020
100049457	CF	DENVER	CO		11/20/2020	5.000	102,871		(177)				365,750	07/31/2020
100049461		OAK PARK	IL		11/20/2020	4.375	103,160		193				81,225	07/31/2020
100049468		HEMPSTEAD	NY		11/20/2020	4.500	67,627		(1,102)				380,000	07/31/2020
100049472		MIAMI	FL		11/20/2020	4.250	220,973		(248)				539,000	11/09/2024
100049473		TANEYTOWN	MD		11/20/2020	4.500	233,601		(466)				256,500	07/31/2020
100049475	CF	STERLING HEIGHTS	MI		11/20/2020	5.000	201,442		1,123				270,750	07/31/2020
100049477		ELMONT	NY		11/20/2020	4.375	179,691		(757)				427,500	07/31/2020
100049479		WANATAH	IN		11/20/2020	7.000	53,966		(464)				88,896	07/31/2020
100049480	CF	LANSING	IL		11/20/2020	3.000	42,674		61				52,345	07/31/2020
100049484		MARNE	MI		11/20/2020	3.750	46,821		(120)				228,000	07/31/2020
100049485	CF	ORLANDO	FL		11/20/2020	4.750	104,697		(349)				188,005	07/31/2020
100049487		LOS ANGELES	CA		11/20/2020	4.500	261,407		(548)				412,300	07/31/2020
100049488		SPRINGFIELD GARDENS	NY		11/20/2020	3.125	298,068		(241)				456,000	07/31/2020
100049490		SAN BERNARDINO	CA		11/20/2020	4.000	173,576		(597)				275,500	07/31/2020
100049491		LITHONIA	GA		11/20/2020	4.375	91,067		(334)				126,350	07/31/2020
100049492		OAKLAND	CA		11/20/2020	4.375	266,376		(614)				465,500	07/31/2020
100049495	CF	ALABASTER	AL		11/20/2020	4.500	89,275		(268)				147,250	07/31/2020
100049496		FORT LAUDERDALE	FL		11/20/2020	3.500	237,871		(11)				280,250	07/31/2020
100049498	CF	BURBANK	IL		11/20/2020	5.250	136,339		(728)				190,000	07/31/2020
100049499		LOS ANGELES	CA		11/20/2020	3.000	200,183		(169)				379,050	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049500		HIALEAH	FL		11/20/2020	4.250	184,011		(482)				237,500	07/31/2020
100049501		PLEASANTVILLE	NJ		11/20/2020	5.375	85,614		(201)				90,250	07/31/2020
100049503		MIAMI	FL		11/20/2020	5.000	146,337		(717)				128,250	07/31/2020
100049505		JACKSON	AL		11/20/2020	4.375	29,669		(120)				40,613	07/31/2020
100049507		CHICAGO	IL		11/20/2020	4.375	177,465		(412)				375,250	07/31/2020
100049513		SAINT PETERSBURG	FL		11/20/2020	4.375	133,032		(541)				152,000	07/31/2020
100049519	CF	WINTHROP HARBOR	IL		11/20/2020	3.625	172,070		(148)				218,500	07/31/2020
100049522		GRAND RAPIDS	MI		11/20/2020	7.125	41,160		(462)				134,425	07/31/2020
100049525		PLAINFIELD	IL		11/20/2020	4.500	204,110		(507)				220,400	07/31/2020
100049526		RONKONKOMA	NY		11/20/2020	4.250	155,727		(615)				323,000	07/31/2020
100049527		JACKSONVILLE	FL		11/20/2020	3.500	86,321		273				94,763	07/31/2020
100049530		BREMEN	GA		11/20/2020	6.625	63,384		(768)				180,975	07/31/2020
100049531		CORDOVA	TN		11/20/2020	5.750	142,893		(643)				237,500	07/31/2020
100049534		ORANGE	CA		11/20/2020	4.510	240,237		(601)				408,500	07/31/2020
100049536		EDMONDS	WA		11/20/2020	3.625	288,972		(455)				541,500	07/31/2020
100049538	CF	HOUSTON	TX		11/20/2020	7.500	77,627		(950)				141,080	07/31/2020
100049539		KAHULUI	HI		11/20/2020	3.750	387,920		(1,159)				703,000	07/31/2020
100049543		INGLEWOOD	CA		11/20/2020	4.625	249,882		(1,182)				679,250	07/31/2020
100049546		REDMOND	WA		11/20/2020	4.000	298,560		(313)				603,250	07/31/2020
100049548		CHARLOTTE	NC		11/20/2020	3.000	58,724		(9)				294,500	07/31/2020
100049551		POMPANO BEACH	FL		11/20/2020	6.750	123,460		(1,173)				418,000	07/31/2020
100049552		DES PLAINES	IL		11/20/2020	4.000	243,734		(549)				256,500	07/31/2020
100049553		JACKSONVILLE	FL		11/20/2020	4.125	182,850		163				201,400	07/31/2020
100049556		EAST ORANGE	NJ		11/20/2020	4.625	146,043		(473)				204,250	07/31/2020
100049557		HYATTSVILLE	MD		11/20/2020	4.875	122,839		(313)				237,500	07/31/2020
100049560		SEATTLE	WA		11/20/2020	5.125	218,853		(1,294)				432,250	07/31/2020
100049561		FRESNO	CA		11/20/2020	4.125	164,893		(800)				252,700	07/31/2020
100049566		NEWARK	NJ		11/20/2020	4.250	246,805		(552)				218,500	07/31/2020
100049568	CF	SACRAMENTO	CA		11/20/2020	3.500	190,771		(106)				256,500	07/31/2020
100049569	CF	SEATTLE	WA		11/20/2020	4.125	270,599		(412)				593,750	07/31/2020
100049570		FAYETTEVILLE	GA		11/20/2020	4.000	160,865		(493)				185,250	07/31/2020
100049571		EASTON	MD		11/20/2020	4.250	234,424		(749)				204,250	07/31/2020
100049574		STAFFORD	VA		11/20/2020	4.875	279,942		(1,657)				332,500	07/31/2020
100049576		PHOENIX	AZ		11/20/2020	4.250	123,012		(444)				185,250	07/31/2020
100049577	CF	CHICAGO	IL		11/20/2020	4.000	236,593		(586)				308,750	07/31/2020
100049581		UMATILLA	FL		11/20/2020	5.000	178,916		(873)				247,000	07/31/2020
100049582		MINERVA	OH		11/20/2020	4.375	54,173		(185)				84,835	07/31/2020
100049584		WEST YARMOUTH	MA		11/20/2020	4.500	108,422		(416)				299,250	07/31/2020
100049586		LONG BEACH	CA		11/20/2020	4.250	309,635		(1,226)				646,000	07/31/2020
100049588		DOWNEY	CA		11/20/2020	3.875	412,878		(688)				650,000	08/20/2022
100049595		CHICAGO	IL		11/20/2020	5.000	66,197		(238)				63,175	07/31/2020
100049598	CF	LAWRENCEVILLE	GA		11/20/2020	4.250	126,257		(500)				204,250	07/31/2020
100049599		WEST BABYLON	NY		11/20/2020	4.000	187,657		(397)				339,150	07/31/2020
100049601		UPPER MARLBORO	MD		11/20/2020	3.500	239,611		(97)				304,000	07/31/2020
100049603		DENVER	CO		11/20/2020	4.250	113,832		(225)				346,750	07/31/2020
100049605		MIAMI	FL		11/20/2020	4.250	256,488		(1,154)				413,250	07/31/2020
100049606		WHITTIER	CA		11/20/2020	3.000	213,095		(12)				522,500	07/31/2020
100049607		SANTA FE	NM		11/20/2020	4.500	215,771		(744)				270,750	07/31/2020
100049609		JACKSON	NJ		11/20/2020	6.875	58,715		(575)				322,050	07/31/2020
100049611		SAN ANTONIO	TX		11/20/2020	6.500	113,517		(529)				187,150	07/31/2020
100049616		MIAMI	FL		11/20/2020	4.500	209,357		(720)				232,750	07/31/2020
100049622		FLORISSANT	MO		11/20/2020	4.625	215,217		(605)				223,250	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049624		PADUCAH	KY		11/20/2020	5.000	88,538		(292)				109,250	07/31/2020
100049625		JACKSONVILLE	FL		11/20/2020	4.625	131,105		(548)				147,250	07/30/2020
100049627		SIMI VALLEY	CA		11/20/2020	4.125	294,777		(523)				608,000	07/31/2020
100049630		AURORA	CO		11/20/2020	4.000	113,282		(477)				256,500	07/31/2020
100049632		LOS ANGELES	CA		11/20/2020	3.750	167,597		(565)				402,800	07/31/2020
100049641		MIAMI	FL		11/20/2020	3.375	242,241		188				285,000	07/31/2020
100049643		RIALTO	CA		11/20/2020	4.250	272,065		(1,003)				346,750	07/31/2020
100049644		MIDLAND	TX		11/20/2020	6.625	43,158		(271)				151,905	07/31/2020
100049646		LAS VEGAS	NV		11/20/2020	3.625	203,992		(587)				256,500	07/31/2020
100049648	CF	GRESHAM	OR		11/20/2020	4.375	131,707		(292)				323,000	07/31/2020
100049649		DOUGLAS	MA		11/20/2020	4.000	218,890		(285)				275,500	07/31/2020
100049651		LEESBURG	FL		11/20/2020	4.250	238,757		(589)				237,500	07/31/2020
100049653		SOLEDAD	CA		11/20/2020	4.125	163,231		(708)				380,000	07/31/2020
100049655		HUNTINGTON STATION	NY		11/20/2020	4.125	402,185		751				403,750	07/31/2020
100049658		DEARBORN	MI		11/20/2020	4.375	126,169		(511)				161,500	07/31/2020
100049662		ORLANDO	FL		11/20/2020	4.625	312,954		(4,314)				545,300	07/31/2020
100049663		HARWOOD HEIGHTS	IL		11/20/2020	4.500	199,357		(20)				156,750	07/31/2020
100049664		NORFOLK	VA		11/20/2020	4.625	168,902		(1,236)				215,650	07/31/2020
100049666		LANHAM	MD		11/20/2020	3.875	216,090		(308)				332,500	07/31/2020
100049676		LEXINGTON	SC		11/20/2020	4.375	194,007		(994)				223,250	07/31/2020
100049677		HIALEAH	FL		11/20/2020	4.000	136,047		(344)				143,450	07/31/2020
100049679		PORT JEFFERSON STATI	NY		11/20/2020	4.375	379,467		(1,555)				380,000	07/31/2020
100049680		WALDORF	MD		11/20/2020	4.250	421,238		(610)				465,500	07/31/2020
100049683		BROOKLYN	NY		11/20/2020	4.250	196,289		(868)				389,500	07/31/2020
100049684		SAN BRUNO	CA		11/20/2020	4.625	377,138		(721)				992,750	07/31/2020
100049685		CHICAGO	IL		11/20/2020	2.000	76,294		301				85,738	07/31/2020
100049690		WILDOMAR	CA		11/20/2020	4.250	237,711		(755)				394,250	07/31/2020
100049694	CF	FAIRFIELD	CA		11/20/2020	5.000	226,968		(1,357)				342,000	07/31/2020
100049695		MIRAMAR	FL		11/20/2020	4.375	268,766		(5)				321,100	07/31/2020
100049696		LANCASTER	CA		11/20/2020	4.500	164,317		(883)				251,750	07/31/2020
100049697		FEDERAL WAY	WA		11/20/2020	4.250	336,083		(1,267)				408,500	07/31/2020
100049698	CF	INDIANAPOLIS	IN		11/20/2020	7.500	83,380		(472)				114,000	07/31/2020
100049707		LAKE VILLA	IL		11/20/2020	4.500	238,184		(390)				237,500	07/31/2020
100049708		STOCKTON	CA		11/20/2020	4.500	85,486		(302)				323,000	07/31/2020
100049710	CF	TRUMBULL	CT		11/20/2020	5.250	312,480		(1,260)				416,100	07/31/2020
100049713		TEMPLE HILLS	MD		11/20/2020	4.250	166,102		(772)				242,250	07/31/2020
100049714		AURORA	IL		11/20/2020	3.500	143,617		74				164,350	07/31/2020
100049720		PLAINFIELD	NJ		11/20/2020	4.250	244,602		(688)				237,500	07/31/2020
100049722		ELKO NEW MARKET	MN		11/20/2020	3.750	247,379		(733)				544,350	07/31/2020
100049724		WEST COVINA	CA		11/20/2020	3.500	149,422		(148)				579,500	07/31/2020
100049727		APOPKA	FL		11/20/2020	4.250	132,775		(643)				159,600	07/31/2020
100049728		BOLINGBROOK	IL		11/20/2020	3.500	141,049		76				189,288	07/31/2020
100049729		PLAINFIELD	NJ		11/20/2020	4.250	261,996		(838)				346,750	07/31/2020
100049730		FRASER	MI		11/20/2020	3.750	90,109		(451)				150,100	07/31/2020
100049731		SAN DIEGO	CA		11/20/2020	4.625	333,604		(760)				646,000	07/31/2020
100049734		OAK LAWN	IL		11/20/2020	4.375	95,140		(441)				94,763	07/31/2020
100049736	CF	CHICAGO	IL		11/20/2020	3.500	133,837		(150)				254,600	07/31/2020
100049738		NILES	IL		11/20/2020	4.500	330,159		(1,027)				403,750	07/31/2020
100049739		TARZANA	CA		11/20/2020	4.125	261,110		(1,155)				437,000	07/31/2020
100049742		MIAMI	FL		11/20/2020	5.000	266,886		(1,331)				399,000	07/31/2020
100049743		PITTSBURGH	PA		11/20/2020	4.625	34,415		(365)				47,000	11/17/2021
100049746		COVINA	CA		11/20/2020	5.875	177,712		(784)				522,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049747		GARDENA	CA		11/20/2020	3.625	307,461		(458)				664,050	07/31/2020
100049748		GARDEN GROVE	CA		11/20/2020	4.500	256,911		(1,213)				351,500	07/31/2020
100049758		MASSAPEQUA	NY		11/20/2020	4.375	362,335		(961)				484,500	07/31/2020
100049761		PATERSON	NJ		11/20/2020	4.250	440,226		(230)				354,350	07/31/2020
100049767		UPPER MARLBORO	MD		11/20/2020	4.250	235,920		(369)				285,000	07/31/2020
100049772		BRECKENRIDGE	CO		11/20/2020	4.625	196,675		745				513,000	07/31/2020
100049778		GILROY	CA		11/20/2020	4.000	339,149		(496)				698,060	07/31/2020
100049782		GLOUCESTER CITY	NJ		11/20/2020	4.375	238,897		(277)				228,000	07/31/2020
100049784		STAMFORD	CT		11/20/2020	4.250	340,402		(1,650)				589,000	07/31/2020
100049785		VICTORVILLE	CA		11/20/2020	3.750	229,647		(382)				323,000	07/31/2020
100049786	CF	POINT PLEASANT BEACH	NJ		11/20/2020	4.250	306,601		(1,545)				498,750	07/31/2020
100049787		BROOKLYN	NY		11/20/2020	4.250	167,076		(1,668)				569,050	07/31/2020
100049789	CF	RIO RANCHO	NM		11/20/2020	4.000	127,668		(540)				266,000	07/31/2020
100049790		PHOENIX	AZ		11/20/2020	3.625	99,282		(511)				313,500	07/31/2020
100049791		LANCASTER	CA		11/20/2020	3.250	115,222		(342)				266,000	07/31/2020
100049794		BRONX	NY		11/20/2020	4.250	395,400		(1,046)				456,000	07/31/2020
100049796		EL MONTE	CA		11/20/2020	4.375	163,099		(407)				508,250	07/31/2020
100049805		COTTAGE GROVE	OR		11/20/2020	4.625	157,838		(1,016)				283,100	07/31/2020
100049810		COMPTON	CA		11/20/2020	4.375	148,719		(336)				389,500	07/31/2020
100049811		COMPTON	CA		11/20/2020	4.625	228,064		(875)				522,500	07/31/2020
100049812		LYNWOOD	CA		11/20/2020	4.625	302,487		(1,407)				446,500	07/31/2020
100049814		SANTA ANA	CA		11/20/2020	5.000	216,188		(756)				522,500	07/31/2020
100049816		SALINAS	CA		11/20/2020	4.875	355,207		(1,137)				489,250	07/31/2020
100049819		ROSELLE	NJ		11/20/2020	3.875	192,233		(547)				264,100	07/31/2020
100049822		NORFOLK	VA		11/20/2020	4.500	91,494		(336)				209,000	07/31/2020
100049824		RICHTON PARK	IL		11/20/2020	4.500	74,669		(412)				65,883	07/31/2020
100049825		HIALEAH	FL		11/20/2020	4.375	411,145		(329)				356,250	07/31/2020
100049829		MIAMI	FL		11/20/2020	6.750	115,155		(535)				323,000	07/31/2020
100049830		HOLLYWOOD	FL		11/20/2020	5.125	70,399		(320)				237,500	07/31/2020
100049831		NEWTON	NJ		11/20/2020	3.250	144,669		9				190,000	07/31/2020
100049833		EL PASO	TX		11/20/2020	4.750	85,034		(262)				94,763	07/31/2020
100049836		LEESVILLE	SC		11/20/2020	6.875	71,924		(685)				94,763	07/31/2020
100049841		MIAMI	FL		11/20/2020	4.375	163,178		(742)				256,500	07/31/2020
100049842		VISALIA	CA		11/20/2020	6.875	67,721		(78)				379,905	07/31/2020
100049849		NORTHRIDGE	CA		11/20/2020	6.750	58,445		(38)				351,500	07/31/2020
100049853		CHARLOTTESVILLE	VA		11/20/2020	6.625	132,676		(81)				346,750	07/31/2020
100049854		HIGHLAND	CA		11/20/2020	3.375	109,558		(89)				356,250	07/31/2020
100049856		DOSWELL	VA		11/20/2020	6.250	169,610		(783)				237,500	07/31/2020
100049858		MADISON	TN		11/20/2020	5.750	64,967		(309)				171,000	07/31/2020
100049862		CARY	IL		11/20/2020	4.875	163,288		(977)				223,250	07/31/2020
100049868		MECHANICSVILLE	VA		11/20/2020	6.875	76,373		(54)				308,750	07/31/2020
100049870		WHARTON	NJ		11/20/2020	4.750	188,894		(1,096)				323,000	07/31/2020
100049871		ELGIN	IL		11/20/2020	4.375	265,084		186				275,500	07/31/2020
100049878		FILLMORE	CA		11/20/2020	4.000	366,513		(1,366)				551,000	07/31/2020
100049880		NORTH HOLLYWOOD	CA		11/20/2020	4.250	287,689		(696)				612,750	07/31/2020
100049883		MOUNT VERNON	WA		11/20/2020	4.500	225,233		(973)				365,750	07/31/2020
100049887		MELROSE PARK	IL		11/20/2020	4.750	160,043		(800)				209,000	07/31/2020
100049891		BONNEY LAKE	WA		11/20/2020	4.125	247,068		(830)				317,300	07/31/2020
100049892		VALPARAISO	IN		11/20/2020	4.500	106,190		(317)				255,550	07/31/2020
100049899		FEDERAL WAY	WA		11/20/2020	4.375	159,072		(320)				399,000	07/31/2020
100049903		TEANECK	NJ		11/20/2020	4.250	90,422		(493)				509,200	07/31/2020
100049913		MONTCLAIR	CA		11/20/2020	4.500	331,408		(644)				608,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049914		STATEN ISLAND	NY		11/20/2020	4.000	291,471		(1,085)				617,405	07/31/2020
100049918		BALTIMORE	MD		11/20/2020	3.375	121,288		(217)				161,500	07/31/2020
100049922		LAS VEGAS	NV		11/20/2020	3.500	56,107		(410)				294,500	07/31/2020
100049925		PORT WASHINGTON	NY		11/20/2020	4.250	651,791		(1,820)				780,900	07/31/2020
100049928		OZONE PARK	NY		11/20/2020	4.375	134,078		(428)				551,000	07/31/2020
100049929		COLONIAL HEIGHTS	VA		11/20/2020	5.875	49,586		(319)				131,100	07/31/2020
100049931		CLARK FORK	ID		11/20/2020	4.250	80,571		(277)				370,500	07/31/2020
100049932		HILLSIDE	NJ		11/20/2020	3.500	273,380		152				398,050	07/31/2020
100049935		PACOIMA	CA		11/20/2020	5.000	382,434		(1,880)				513,000	07/31/2020
100049936		BOTHELL	WA		11/20/2020	6.875	183,810		(690)				413,250	07/31/2020
100049941		ANTIOCH	CA		11/20/2020	4.000	163,289		(254)				527,250	07/31/2020
100049942		PALOS HEIGHTS	IL		11/20/2020	4.500	212,301		(865)				228,000	07/31/2020
100049946		CAPE CORAL	FL		11/20/2020	6.750	179,771		(658)				285,000	07/31/2020
100049947		AMITYVILLE	NY		11/20/2020	4.000	282,270		(388)				360,050	07/31/2020
100049951		JACKSONVILLE	FL		11/20/2020	5.375	16,004		(159)				142,500	07/31/2020
100049953		LESLIE	MO		11/20/2020	4.500	315,114		(1,185)				474,050	07/31/2020
100049958		FAYETTEVILLE	GA		11/20/2020	4.500	220,875		(467)				394,250	07/31/2020
100049959		ALBUQUERQUE	NM		11/20/2020	3.500	398,459		186				317,300	07/31/2020
100049963		EVERETT	WA		11/20/2020	4.375	287,656		(1,184)				446,500	07/31/2020
100049966		BROOKLYN	NY		11/20/2020	4.625	382,188		(1,331)				992,750	07/31/2020
100049967		BOLTON	MA		11/20/2020	4.000	258,280		(372)				597,550	07/31/2020
100049968		TULSA	OK		11/20/2020	4.875	187,191		(387)				420,000	01/09/2024
100049976		BEAVERTON	OR		11/20/2020	4.875	120,215		(255)				343,900	07/31/2020
100049979		OWOSSO	MI		11/20/2020	3.750	80,673		(99)				94,763	07/31/2020
100049987		MADISON	TN		11/20/2020	3.500	80,510		(83)				218,500	07/31/2020
100049989	CF	STONE MOUNTAIN	GA		11/20/2020	4.875	124,333		(300)				218,500	07/31/2020
100049992		SAN JOSE	CA		11/20/2020	5.250	380,361		(886)				1,033,363	07/31/2020
100049995		WASHINGTON	DC		11/20/2020	5.875	168,094		(373)				437,000	07/31/2020
100049997		SIMI VALLEY	CA		11/20/2020	6.625	120,972		(8)				579,500	07/31/2020
100049999		HOFFMAN ESTATES	IL		11/20/2020	4.250	263,241		(427)				503,500	07/31/2020
100050000		EAST ISLIP	NY		11/20/2020	3.625	251,320		(172)				370,500	07/31/2020
100050001		CHESTER	VA		11/20/2020	4.250	211,104		(2,297)				379,050	07/31/2020
100050005		WATERVILLE	OH		11/20/2020	3.625	155,207		(137)				195,700	07/31/2020
100050008		CULPEPER	VA		11/20/2020	5.375	91,799		(398)				166,250	07/31/2020
100050009		PORT CHESTER	NY		11/20/2020	3.625	431,031		688				532,000	07/31/2020
100050013		CHICAGO	IL		11/20/2020	5.125	199,832		(679)				304,000	07/31/2020
100050014		SAINT LOUIS	MO		11/20/2020	4.875	76,857		(257)				205,000	10/26/2023
100050019		ROCKVILLE	MD		11/20/2020	3.500	61,976		(623)				384,750	07/31/2020
100050023		ELKTON	MD		11/20/2020	3.875	9,773		(34)				180,500	07/31/2020
100050026		NEW ORLEANS	LA		11/20/2020	3.500	116,785		(72)				233,700	07/31/2020
100050029		MIAMI	FL		11/20/2020	4.625	133,349		(293)				428,450	07/31/2020
100050031		NORTH MIAMI BEACH	FL		11/20/2020	4.625	143,974		(558)				318,250	07/31/2020
100050033		PARRISH	FL		11/20/2020	3.750	284,209		(521)				291,650	07/31/2020
100050035	CF	CALIFORNIA CITY	CA		11/20/2020	4.375	47,473		(191)				153,900	07/31/2020
100050036	CF	CINCINNATI	OH		11/20/2020	3.625	122,295		(119)				131,670	07/31/2020
100050037		BANNING	CA		11/20/2020	4.000	147,685		(227)				275,500	07/31/2020
100050038		DUNDALK	MD		11/20/2020	3.875	156,539		(174)				133,000	07/31/2020
100050044		FLINT	MI		11/20/2020	4.250	82,319		(186)				67,688	07/31/2020
100050045		MIAMI	FL		11/20/2020	4.250	48,476		(163)				487,255	07/31/2020
100050046		WILMINGTON	NC		11/20/2020	3.990	173,704		(447)				308,750	07/31/2020
100050051		SAINT AUGUSTINE	FL		11/20/2020	3.500	239,744		(222)				323,000	07/31/2020
100050053		JESSUP	MD		11/20/2020	3.750	268,003		(284)				285,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050055		DANBURY	CT		11/20/2020	4.500	264,520		(737)				261,250	07/31/2020
100050058		ROCHESTER	NY		11/20/2020	3.750	12,840		(16)				104,500	07/31/2020
100050061		WEST JORDAN	UT		11/20/2020	3.875	47,933		(90)				351,500	07/31/2020
100050064		CROFTON	MD		11/20/2020	3.750	228,842		(269)				546,250	07/31/2020
100050065		WACO	TX		11/20/2020	3.625	14,757		(38)				126,445	07/31/2020
100050067		DELAND	FL		11/20/2020	4.375	103,891		(203)				160,550	07/31/2020
100050074		BRUNSWICK	OH		11/20/2020	3.500	153,902		(57)				156,750	07/31/2020
100050077		PHILADELPHIA	PA		11/20/2020	8.875	12,620		(269)				123,500	07/31/2020
100050079		LONG BEACH	CA		11/20/2020	8.375	7,286		(68)				522,500	07/31/2020
100050081		CORPUS CHRISTI	TX		11/20/2020	3.875	30,704		(102)				90,160	07/31/2020
100050085		WOODBRIDGE	VA		11/20/2020	4.250	213,924		(610)				300,675	07/31/2020
100050088		INTERLOCHEN	MI		11/20/2020	6.375	17,872		(152)				280,250	07/31/2020
100050090		COPIAGUE	NY		11/20/2020	7.000	12,830		(164)				275,500	07/31/2020
100050091		LODI	CA		11/20/2020	7.625	91,764		(516)				560,500	07/31/2020
100050092		WASHINGTON	DC		11/20/2020	3.500	306,721		(268)				457,900	07/31/2020
100050095		COLUMBIANA	AL		11/20/2020	8.000	639		(13)				114,000	07/31/2020
100050098		CANOGA PARK	CA		11/20/2020	5.000	105,391		(409)				550,050	07/31/2020
100050099		SHERMAN	TX		11/20/2020	7.875	44,529		(277)				104,500	07/31/2020
100050100		DALLAS	TX		11/20/2020	8.250	9,833		(337)				91,153	07/31/2020
100050101		CHATSWORTH	CA		11/20/2020	2.875	1,704		12				589,000	07/31/2020
100050103		FRESNO	CA		11/20/2020	3.250	2,709		1				175,750	07/31/2020
100050104		BIRMINGHAM	AL		11/20/2020	4.250	79,058		(7)				64,078	07/31/2020
100050105		PALO ALTO	CA		11/20/2020	3.250	15,357		(8)				904,115	07/31/2020
100050107		MISSOURI CITY	TX		11/20/2020	9.500	15,321		(310)				152,000	07/31/2020
100050108		MIAMI	FL		11/20/2020	3.625	82,416		(65)				242,250	07/31/2020
100050110		BRONX	NY		11/20/2020	7.500	113,310		(976)				617,500	07/31/2020
100050111		BRENTWOOD	CA		11/20/2020	2.875	34,930		22				458,850	07/31/2020
100050114		ORLANDO	FL		11/20/2020	6.750	30,485		(318)				213,750	07/31/2020
100050115		RICHMOND	VA		11/20/2020	6.750	80,167		(607)				258,400	07/31/2020
100050117		BOWIE	AZ		11/20/2020	4.500	20,635		(106)				104,500	07/31/2020
100050120		CHATTANOOGA	TN		11/20/2020	7.500	31,906		(465)				174,800	07/31/2020
100050121		DASSEL	MN		11/20/2020	7.125	74,268		(639)				337,250	07/31/2020
100050122		PLANT CITY	FL		11/20/2020	6.500	41,704		(438)				131,100	06/30/2020
100050123		HOUSTON	TX		11/20/2020	7.750	39,741		(571)				126,350	07/31/2020
100050127		KELLER	TX		11/20/2020	6.500	73,575		(591)				289,750	07/31/2020
100050129		TUCSON	AZ		11/20/2020	7.875	41,426		(750)				174,859	07/31/2020
100050130		DETROIT	MI		11/20/2020	8.125	322		(5)				45,125	07/31/2020
100050137		SHELBYVILLE	IN		11/20/2020	3.875	3,590		(12)				180,500	07/31/2020
100050139		PINEY FLATS	TN		11/20/2020	7.250	46,097		(578)				133,000	07/31/2020
100050141		DAYTON	OH		11/20/2020	7.250	73,586		(690)				137,750	07/31/2020
100050142		CHARLOTTE	NC		11/20/2020	5.500	48,269		(345)				190,000	07/31/2020
100050148		MINNEAPOLIS	MN		11/20/2020	6.000	55,571		(441)				232,750	07/31/2020
100050152		CINCINNATI	OH		11/20/2020	4.625	95,848		(235)				151,050	07/31/2020
100050155		OLD FORGE	PA		11/20/2020	6.125	58,897		(546)				152,000	07/31/2020
100050161		TARENTUM	PA		11/20/2020	5.875	26,282		(166)				79,900	03/06/2023
100050166		DAVENPORT	IA		11/20/2020	6.750	18,667		(201)				60,343	07/31/2020
100050175		DURYEA	PA		11/20/2020	3.625	74,299		(96)				114,000	07/31/2020
100050176		LAWRENCEVILLE	GA		11/20/2020	4.207	90,106		(258)				217,550	07/31/2020
100050188		PROVO	UT		11/20/2020	5.875	53,276		(303)				204,250	07/31/2020
100050189		BRISTOL	CT		11/20/2020	7.375	144,116		(1,446)				332,500	07/31/2020
100050190		LITTLE ROCK	AR		11/20/2020	7.654	26,882		(377)				58,663	07/31/2020
100050192	CF	BAY SHORE	NY		11/20/2020	5.000	214,577		(711)				380,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050194		PORT SAINT LUCIE	FL		11/20/2020	3.625	192,158		(236)				217,550	07/31/2020
100050195		MURFREESBORO	TN		11/20/2020	7.125	141,209		(916)				218,500	07/31/2020
100050197		CORTLAND	OH		11/20/2020	4.625	95,104		(221)				137,750	07/31/2020
100050198	CF	BOSSIER CITY	LA		11/20/2020	7.250	67,612		(375)				56,858	07/31/2020
100050201		LAKE VILLA	IL		11/20/2020	3.875	91,856		(188)				150,100	07/31/2020
100050204		EDINBURG	TX		11/20/2020	6.875	33,877		(287)				81,225	07/31/2020
100050207		STAMFORD	CT		11/20/2020	5.000	198,925		(560)				238,450	07/31/2020
100050210		BISHOP	CA		11/20/2020	4.625	220,452		(490)				342,000	07/31/2020
100050212		BROKEN ARROW	OK		11/20/2020	3.625	55,389		(279)				116,850	07/31/2020
100050214		SLIDELL	LA		11/20/2020	4.250	109,862		(297)				155,800	07/31/2020
100050216		HAHNVILLE	LA		11/20/2020	6.875	5,398		(71)				156,750	07/31/2020
100050220		SPARKS	NV		11/20/2020	4.000	137,123		(539)				280,250	07/31/2020
100050223		LYNNWOOD	WA		11/20/2020	4.250	246,846		(1,111)				487,350	07/31/2020
100050224		MIAMI	FL		11/20/2020	5.750	88,409		(573)				147,250	07/31/2020
100050226		NOTTINGHAM	PA		11/20/2020	6.770	46,368		(725)				190,000	07/31/2020
100050227		CORDOVA	TN		11/20/2020	4.625	95,357		(386)				120,413	07/30/2020
100050228		VENETA	OR		11/20/2020	7.500	123,981		(1,307)				323,000	07/31/2020
100050229		NAMPA	ID		11/20/2020	4.625	116,588		(524)				223,250	07/31/2020
100050230		INDIANAPOLIS	IN		11/20/2020	7.875	85,030		(1,448)				378,100	07/31/2020
100050235		BURGAW	NC		11/20/2020	3.500	89,509		(73)				114,000	07/31/2020
100050236		NEWBURGH	NY		11/20/2020	5.000	99,183		(533)				175,750	07/31/2020
100050239		FORT LAUDERDALE	FL		11/20/2020	4.000	228,030		(565)				242,250	07/31/2020
100050240		BEDFORD	OH		11/20/2020	3.500	68,178		304				67,688	07/31/2020
100050241		CHICOPEE	MA		11/20/2020	4.625	156,501		(473)				251,750	07/31/2020
100050249		STONE MOUNTAIN	GA		11/20/2020	4.625	65,024		(413)				148,200	07/31/2020
100050252		FALL RIVER	MA		11/20/2020	3.500	105,018		(179)				118,750	07/31/2020
100050254		TUCSON	AZ		11/20/2020	3.750	76,592		(75)				147,250	07/31/2020
100050255		EAST ORANGE	NJ		11/20/2020	4.125	184,426		(346)				251,750	07/31/2020
100050256		SOMERSET	MA		11/20/2020	3.875	322,940		(746)				313,500	07/31/2020
100050258		CINCINNATI	OH		11/20/2020	4.750	54,258		(248)				116,850	07/31/2020
100050261		ATLANTA	GA		11/20/2020	4.000	124,905		(266)				213,750	07/31/2020
100050263		PACIFIC JUNCTION	IA		11/20/2020	4.375	43,886		(188)				91,153	07/31/2020
100050265		CAPE CORAL	FL		11/20/2020	5.000	59,616		(449)				199,500	07/31/2020
100050270		BATON ROUGE	LA		11/20/2020	6.875	87,361		(76)				304,950	07/31/2020
100050271		WINDSOR MILL	MD		11/20/2020	4.000	183,902		(185)				166,250	07/01/2020
100050274		MIAMI	FL		11/20/2020	3.750	262,738		(483)				440,800	07/31/2020
100050276		XENIA	OH		11/20/2020	3.750	136,078		(126)				156,750	07/31/2020
100050277		HIALEAH	FL		11/20/2020	4.000	97,181		(514)				161,500	07/31/2020
100050282		CHICAGO	IL		11/20/2020	4.375	150,128		(602)				213,750	07/31/2020
100050286		CENTREVILLE	VA		11/20/2020	4.875	463,481		(976)				648,850	07/31/2020
100050288		FAIRFIELD	CA		11/20/2020	3.375	249,861		(687)				458,850	07/31/2020
100050291		SAN BERNARDINO	CA		11/20/2020	5.000	135,276		(543)				204,250	07/31/2020
100050292		AMITYVILLE	NY		11/20/2020	6.625	208,969		(1,980)				356,250	07/31/2020
100050294		MARYVILLE	TN		11/20/2020	8.999	74,815		(1,270)				116,850	07/31/2020
100050295		LEESBURG	FL		11/20/2020	4.375	139,666		(577)				251,750	07/31/2020
100050298		HOWELL	NJ		11/20/2020	5.000	324,763		(1,030)				323,285	07/31/2020
100050308		HILLSBOROUGH	NJ		11/20/2020	4.375	153,778		(176)				251,750	07/31/2020
100050309		HILTON HEAD ISLAND	SC		11/20/2020	3.625	229,168		(436)				338,200	07/31/2020
100050310	CF	ROOSEVELT	NY		11/20/2020	4.125	157,300		(498)				427,500	07/31/2020
100050311		SYLMAR	CA		11/20/2020	4.625	294,303		(717)				555,750	07/31/2020
100050312		CHINO HILLS	CA		11/20/2020	4.125	200,049		(340)				380,000	07/31/2020
100050314		GLENDALE	AZ		11/20/2020	4.125	90,351		(234)				326,800	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050321		TAMPA	FL		11/20/2020	4.500	209,256		125				354,825	07/31/2020
100050323		PHOENIX	AZ		11/20/2020	5.625	96,819		(527)				190,000	07/31/2020
100050325		MIAMI	FL		11/20/2020	3.375	151,160		(102)				285,000	07/31/2020
100050330	CF	DAVENPORT	FL		11/20/2020	4.750	132,831		(401)				199,500	07/31/2020
100050332		HIALEAH	FL		11/20/2020	4.250	194,492		(527)				323,000	07/31/2020
100050334		TUCSON	AZ		11/20/2020	4.000	100,554		(239)				159,600	07/31/2020
100050337		FLORAL PARK	NY		11/20/2020	3.500	433,457		(631)				650,750	07/31/2020
100050339		ROTONDA WEST	FL		11/20/2020	6.625	96,436		1				449,900	02/10/2025
100050340	CF	BRIDGEPORT	CT		11/20/2020	3.625	175,587		(662)				237,500	07/31/2020
100050344		SILVER SPRING	MD		11/20/2020	4.500	325,619		(907)				399,000	07/31/2020
100050358		ELKHART	IN		11/20/2020	9.350	68,934		(1,180)				127,300	07/31/2020
100050361		PHOENIX	AZ		11/20/2020	4.000	30,660		(129)				189,050	07/31/2020
100050363		CHESTERFIELD	NH		11/20/2020	4.125	137,515		(312)				126,350	07/31/2020
100050365		HOPEWELL JUNCTION	NY		11/20/2020	4.500	158,139		(444)				184,300	07/31/2020
100050366		UPPER MARLBORO	MD		11/20/2020	5.990	129,673		(822)				247,000	07/31/2020
100050371		VALLEY STREAM	NY		11/20/2020	4.000	99,491		(258)				437,000	07/31/2020
100050375		HUNTINGTON PARK	CA		11/20/2020	3.625	327,133		144				622,250	07/31/2020
100050378		WHITESBURG	GA		11/20/2020	4.000	54,119		(130)				133,000	07/31/2020
100050380		HOPEWELL JUNCTION	NY		11/20/2020	4.625	273,252		(954)				285,000	07/31/2020
100050387	CF	WEST HILLS	CA		01/20/2021	3.875	587,927		65				1,085,000	12/01/2020
100050715		GREATER LONDON	GBR		03/02/2021	9.990	3,218,999,641		7,970,649	1,320		170,000,576	3,953,250,181	06/14/2018
100053345		LAKEWAY	TX		03/23/2021	6.375	1,300,742		(56)				2,700,000	01/07/2021
100053346		POMFRET CENTER	CT		03/23/2021	3.625	370,267		(302)				475,000	01/05/2021
100053349		LAKE FOREST	CA		03/23/2021	5.500	341,255		(657)				635,000	01/01/2021
100053350		BROCKTON	MA		03/23/2021	5.500	172,729		(769)				300,000	01/03/2021
100053352		ORO VALLEY	AZ		03/23/2021	3.625	160,774		(183)				650,000	01/05/2021
100053353		HOLLISTER	CA		03/23/2021	3.250	613,405		(775)				680,000	01/02/2021
100053355		INMAN	SC		03/23/2021	4.000	148,202		(1,939)				169,000	01/05/2021
100053356		ARLETA	CA		03/23/2021	6.875	259,991		(270)				567,000	12/31/2020
100053357		LOS ANGELES	CA		03/23/2021	3.625	275,310		(172)				1,295,000	12/31/2020
100053359		LOS ANGELES	CA		03/23/2021	7.125	75,726		(80)				540,000	01/01/2021
100053360		VAN NUYS	CA		03/23/2021	3.750	287,837		(426)				750,000	12/31/2020
100053361		KINGSTON	WA		03/23/2021	5.500	455,361		(977)				390,000	01/05/2021
100053363		MESA	AZ		03/23/2021	7.625	308,694		(181)				579,000	12/31/2020
100053366		SINKS GROVE	WV		03/23/2021	6.625	45,243		18				105,000	10/28/2005
100053368		REDFORD	MI		03/23/2021	6.625	16,449		18				27,000	01/06/2021
100053369		WEST DEPTFORD	NJ		03/23/2021	6.625	50,933		31				92,000	01/07/2021
100053370		PHILADELPHIA	PA		03/23/2021	4.625	50,833		(251)				123,000	01/05/2021
100053371		NAPLES	FL		03/23/2021	7.875	177,464		(602)				740,000	01/03/2021
100053372		NORMAL	IL		03/23/2021	6.750	51,749		(7)				170,000	01/08/2021
100053373		UNION BEACH	NJ		03/23/2021	6.875	45,790		(6)				220,900	01/07/2021
100053374		LAKELAND	FL		03/23/2021	5.000	95,913		(437)				181,000	01/05/2021
100053375		BALTIMORE	MD		03/23/2021	5.500	173,426		(262)				157,500	01/03/2021
100053377		WHITTIER	CA		03/23/2021	6.750	70,043		(14)				519,000	12/31/2020
100053378		KOKOMO	IN		03/23/2021	9.625	33,834		(254)				38,800	01/07/2021
100053382		SANTA CRUZ	CA		03/23/2021	6.750	291,871		(153)				875,000	12/31/2020
100053385		TAYLORSVILLE	NC		03/23/2021	11.875	63,503		(544)				95,000	01/05/2021
100053387		SAN LEANDRO	CA		03/23/2021	4.000	240,442		(496)				925,000	01/02/2021
100053391		SAN LEANDRO	CA		03/23/2021	3.875	129,666		(113)				670,000	12/31/2020
100053392		FONTANA	CA		03/23/2021	6.875	99,589		(88)				390,000	12/31/2020
100053394		MOBILE	AL		03/23/2021	10.875	93,170		(826)				85,000	01/08/2021
100053395		WOODSTOCK	VA		03/23/2021	8.740	136,056		(1,955)				187,000	01/04/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053396		CANYON COUNTRY	CA		03/23/2021	7.125	250,646		(257)				584,000	12/31/2020
100053398		MOUNDSVILLE	WV		03/23/2021	6.625	127,773		(35)				175,000	05/01/2018
100053405		YUMA	AZ		03/23/2021	6.330	218,424		(113)				195,000	01/07/2021
100053406		SAN DIEGO	CA		03/23/2021	4.625	161,667		(264)				335,000	12/31/2020
100053407		STERLING	VA		03/23/2021	9.500	206,462		(1,011)				475,000	01/02/2021
100053408		WAYNESVILLE	GA		03/23/2021	4.375	8,658		(47)				125,000	01/05/2021
100053411		ARNOLD	MO		03/23/2021	8.625	64,055		(567)				169,900	01/03/2021
100053414		TACOMA	WA		03/23/2021	7.500	237,408		(2,007)	36			404,000	01/04/2021
100053416		TURTLE LAKE	WI		03/23/2021	12.750	146,814		(1,510)				235,000	01/05/2021
100053418		WYOMING	MI		03/23/2021	6.875	49,797		(20)				192,000	12/31/2020
100053429		MUSKEGON	MI		03/23/2021	5.000	39,808		(216)				53,000	12/31/2020
100053430		ASHLAND	OR		03/23/2021	6.750	273,153		(50)				580,000	01/05/2021
100053436		MISSION VIEJO	CA		03/23/2021	2.625	100,798		(63)				899,000	01/03/2021
100053437		BECKLEY	WV		03/23/2021	6.875	51,762		(29)				126,000	01/04/2021
100053438		BROOKLYN	NY		03/23/2021	4.625	216,528		(569)				1,547,000	12/31/2020
100053439		SAN DIEGO	CA		03/23/2021	6.625	119,697		(86)				890,000	12/31/2020
100053440		PLACERVILLE	CA		03/23/2021	6.750	174,059		(92)				290,000	12/31/2020
100053441		GRANGER	IN		03/23/2021	6.375	47,743		(58)				169,000	01/07/2021
100053442		HALIFAX	MA		03/23/2021	3.875	247,546		(282)				435,000	12/31/2020
100053443		AMARILLO	TX		03/23/2021	7.000	14,382		(28)				55,820	01/14/2021
100053445		DETROIT	MI		03/23/2021	6.875	36,477		28				50,000	01/06/2021
100053449		HOWELL	MI		03/23/2021	6.730	95,988		(1,157)				260,000	12/31/2020
100053453		FRIES	VA		03/23/2021	5.250	70,636		(211)				72,000	01/05/2021
100053454		HUNTSVILLE	AL		03/23/2021	7.800	25,457		(398)				85,000	01/06/2021
100053455		DECATUR	GA		03/23/2021	5.876	103,792		(211)				152,720	01/03/2021
100053456		BECKLEY	WV		03/23/2021	10.800	31,884		34				26,000	01/04/2021
100053458		HENRYETTA	OK		03/23/2021	7.750	19,606		(191)				24,000	01/09/2021
100053460		WILKES BARRE	PA		03/23/2021	10.550	43,570		(570)				41,000	12/30/2020
100053461		MYRTLE BEACH	SC		03/23/2021	4.500	93,497		(209)				115,000	12/31/2020
100053465		PHILADELPHIA	PA		03/23/2021	4.835	72,274		635				126,000	01/05/2021
100053468		WEST NEW YORK	NJ		03/23/2021	4.779	382,854		(1,131)				435,000	01/05/2021
100053469		SOMERS POINT	NJ		03/23/2021	6.500	128,356		(752)				194,000	01/07/2021
100053470		TRENTON	NJ		03/23/2021	7.625	118,806		855				109,000	01/08/2021
100053471		TOMS RIVER	NJ		03/23/2021	3.750	300,398		4				286,900	01/07/2021
100053472		MINT HILL	NC		03/23/2021	4.000	168,165		(229)				320,000	12/31/2020
100053473		CASTLETON	NY		03/23/2021	4.625	179,517		560				208,098	12/31/2020
100053474		APPLING	GA		03/23/2021	4.125	199,886		(185)				415,000	01/10/2021
100053475		SMYRNA	DE		03/23/2021	6.000	81,250		(518)				176,000	01/04/2021
100053476		PHILADELPHIA	PA		03/23/2021	6.750	24,521		(264)				126,000	12/31/2020
100053479		ROSHARON	TX		03/23/2021	4.875	350,277		(337)				570,000	01/06/2021
100053481		SOUTH HOLLAND	IL		03/23/2021	4.000	134,514		(285)				140,000	01/03/2021
100053482		CRAIG	CO		03/23/2021	5.500	66,979		(389)				150,000	01/11/2021
100053484		LAKELAND	FL		03/23/2021	4.000	78,013		(115)				128,900	01/05/2021
100053489		BROOKLYN	NY		03/23/2021	5.000	157,507		(348)				590,000	02/05/2022
100053492		LEHIGH ACRES	FL		03/23/2021	3.500	71,315		(103)				229,000	01/03/2021
100053493		NEWINGTON	CT		03/23/2021	3.875	208,274		(134)				245,000	01/02/2021
100053494		ISELIN	NJ		03/23/2021	3.625	138,717		(267)				414,000	01/04/2021
100053495		HAWTHORNE	CA		03/23/2021	5.000	488,640		(2,543)				745,000	12/31/2020
100053496		MIAMI	FL		03/23/2021	4.125	308,149		(629)				550,000	01/09/2021
100053497		LANSDOWNE	PA		03/23/2021	4.250	87,240		(285)				216,000	12/31/2020
100053500		THOMASVILLE	GA		03/23/2021	6.250	120,252		(287)				170,000	01/05/2021
100053501		PAOLA	KS		03/23/2021	6.500	65,551		(680)				160,000	01/01/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053503		CEDAR HILL	MO		03/23/2021	5.750	52,832		(306)				160,500	01/04/2021
100053504		ROCKY MOUNT	NC		03/23/2021	4.000	112,601		(224)				151,800	01/02/2021
100053507		KANSAS CITY	MO		03/23/2021	7.250	40,489		(340)				203,180	12/31/2020
100053508		CLEVELAND HEIGHTS	OH		03/23/2021	4.250	20,405		(69)				115,000	12/31/2020
100053509		AKRON	OH		03/23/2021	5.125	62,342		(154)				165,000	01/01/2021
100053510		QUEENS VILLAGE	NY		03/23/2021	6.875	145,199		(353)				562,000	12/31/2020
100053511		BENSALEM	PA		03/23/2021	6.750	125,317		(640)				264,500	12/31/2020
100053517		WESTWEGO	LA		03/23/2021	6.750	27,158		(294)				129,000	12/31/2020
100053519		GARY	IN		03/23/2021	7.875	96,811		(397)				63,960	01/05/2021
100053520		LOUISIANA	MO		03/23/2021	6.000	79,179		(430)				70,000	01/07/2021
100053521		DEPAUW	IN		03/23/2021	7.875	63,459		(282)				120,000	10/03/2022
100053524		MIAMI	FL		03/23/2021	4.875	215,081		(558)				450,000	01/01/2021
100053526		NEWVILLE	PA		03/23/2021	5.250	54,452		(290)				175,000	01/05/2021
100053527		RIDLEY PARK	PA		03/23/2021	4.500	172,644		(500)				258,000	01/06/2021
100053530		CHESAPEAKE	VA		03/23/2021	10.640	350,993		(6,376)				364,000	12/31/2020
100053536		STAMFORD	CT		03/23/2021	3.740	331,381		(463)				584,000	12/31/2020
100053537		ALBANY	GA		03/23/2021	6.996	55,919		(603)				41,000	01/08/2021
100053538		WINSTON SALEM	NC		03/23/2021	6.840	81,305		(895)				163,000	12/31/2020
100053539		DETROIT	MI		03/23/2021	5.580	78,403		(379)				67,000	01/06/2021
100053541		BUFFALO	NY		03/23/2021	6.378	45,502		(70)				96,600	01/01/2021
100053543		GREENSBORO	NC		03/23/2021	7.416	162,345		(1,036)				204,000	12/31/2020
100053545		MIAMI	FL		03/23/2021	5.500	414,354		397				380,000	01/03/2021
100053546		RICHTON PARK	IL		03/23/2021	4.794	304,146		135				270,000	01/05/2021
100053547		FAYETTEVILLE	NC		03/23/2021	7.116	103,763		(827)				122,000	01/02/2021
100053550		GREENVILLE	NC		03/23/2021	6.000	84,891		(573)				147,000	01/05/2021
100053552		VASS	NC		03/23/2021	4.999	141,738		(498)				161,000	01/05/2021
100053554		ARLINGTON	VA		03/23/2021	4.125	163,529		(388)				585,000	01/03/2021
100053555		SAN ANTONIO	TX		03/23/2021	7.500	116,446		(288)				173,000	01/07/2021
100053557		FRISCO	CO		03/23/2021	3.750	217,791		(167)				545,000	01/01/2021
100053558		CANUTILLO	TX		03/23/2021	3.375	92,394		(122)				258,000	01/05/2021
100053559		POST FALLS	ID		03/23/2021	3.500	186,380		(173)				399,000	01/03/2021
100053562		YUBA CITY	CA		03/23/2021	4.125	281,776		(407)				750,000	12/31/2020
100053563		GLOVERSVILLE	NY		03/23/2021	6.500	44,030		(368)				119,322	12/31/2020
100053564		KALISPELL	MT		03/23/2021	4.000	95,050		(112)				220,000	12/31/2020
100053567		COLUMBUS	GA		03/23/2021	4.625	106,028		(171)				115,000	01/07/2021
100053568		AYNOR	SC		03/23/2021	4.000	254,563		(921)				315,000	12/31/2020
100053570		RIALTO	CA		03/23/2021	4.250	247,076		(969)				405,000	12/31/2020
100053571		GAFFNEY	SC		03/23/2021	3.875	48,775		(85)				65,000	01/04/2021
100053572		SHICKSHINNY	PA		03/23/2021	5.625	17,770		(97)				56,000	01/04/2021
100053573		WAYNE	NJ		03/23/2021	3.625	372,792		(411)				396,000	01/06/2021
100053574		BRIDGEVILLE	PA		03/23/2021	4.750	90,372		(402)				280,000	01/04/2021
100053575		EL PASO	TX		03/23/2021	6.750	112,890		(433)				146,000	01/05/2021
100053576		MOUNT SINAI	NY		03/23/2021	4.875	293,862		(1,055)				430,000	12/31/2020
100053577		SOMERSET	NJ		03/23/2021	4.000	224,004		(242)				299,000	01/03/2021
100053578		MOUNT PLEASANT	MI		03/23/2021	4.125	92,860		(239)				115,000	01/04/2021
100053580		PORT JEFFERSON STATION	NY		03/23/2021	3.375	201,971		(112)				405,000	12/31/2020
100053581		BROOMFIELD	CO		03/23/2021	5.625	94,982		(251)				361,000	12/31/2020
100053583		MELBOURNE	FL		03/23/2021	5.125	198,097		(1,144)				260,000	01/05/2021
100053585		LEAGUE CITY	TX		03/23/2021	3.375	76,352		(65)				335,330	01/05/2021
100053587		FINLAYSON	MN		03/23/2021	6.250	110,040		(394)				225,500	01/03/2021
100053588		BROOKLYN	NY		03/23/2021	4.000	96,951		(255)				812,000	12/31/2020
100053589		SHOREHAM	NY		03/23/2021	4.875	489,921		(1,149)				860,000	01/04/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053591		MINNEAPOLIS	MN		03/23/2021	3.875	87,755		(421)				328,000	01/01/2021
100053593		CUMMING	GA		03/23/2021	4.500	126,003		(183)				281,000	01/06/2021
100053596		YORBA LINDA	CA		03/23/2021	5.000	441,590		(563)				825,000	01/03/2021
100053597		STANHOPE	NJ		03/23/2021	4.500	132,069		(191)				179,900	01/04/2021
100053600		INGLEWOOD	CA		03/23/2021	5.875	81,917		(179)				342,000	12/31/2020
100053602		BELTSVILLE	MD		03/23/2021	3.750	207,432		(252)				280,000	12/31/2020
100053603		HENDERSON	NV		03/23/2021	4.375	144,891		(342)				325,000	12/31/2020
100053605		RALEIGH	NC		03/23/2021	4.625	82,139		(173)				160,000	12/31/2020
100053607		HENDERSON	NV		03/23/2021	5.000	115,065		(548)				229,000	12/31/2020
100053610		BAYONNE	NJ		03/23/2021	4.000	377,557		(1,330)				446,380	01/03/2021
100053612		BUFFALO	NY		03/23/2021	3.500	104,209		(110)				156,000	01/01/2021
100053613		JAMAICA	NY		03/23/2021	5.500	507,303		(2,550)				750,000	12/31/2020
100053614		ELMORE	OH		03/23/2021	9.490	35,912		(1,343)				186,000	01/06/2021
100053615		PAINESVILLE	OH		03/23/2021	6.640	161,416		(178)				245,000	01/02/2021
100053617		WHITE OAK	PA		03/23/2021	2.000	47,249		97				130,000	01/02/2021
100053619		DYER	IN		03/23/2021	3.250	285,226		(33)				289,150	01/03/2021
100053621		STREATOR	IL		03/23/2021	5.500	63,037		(12)				65,000	01/03/2021
100053623		CLEVELAND	OK		03/23/2021	7.625	126,280		(194)				294,000	01/08/2021
100053624		LUBBOCK	TX		03/23/2021	11.180	74,864		(1,316)				108,000	01/05/2021
100053625		FORT LAUDERDALE	FL		03/23/2021	7.256	164,453		1,164				135,000	01/03/2021
100053626		CRESWELL	NC		03/23/2021	10.870	68,222		(1,148)				49,000	01/07/2021
100053627		BLOOMFIELD	NJ		03/23/2021	2.000	269,237		320				380,000	01/05/2021
100053628		SAINT MARTINVILLE	LA		03/23/2021	5.500	66,975		(228)				94,000	01/07/2021
100053635		FORT WORTH	TX		03/23/2021	5.750	156,812		(510)				244,000	01/05/2021
100053636		TOLEDO	OH		03/23/2021	7.000	38,310		(149)				36,700	01/04/2021
100053638		SAINT LOUIS	MO		03/23/2021	8.000	23,643		(256)				50,000	01/06/2021
100053639		DURHAM	NC		03/23/2021	5.750	185,020		1,248				396,000	11/23/2024
100053640		PHILADELPHIA	PA		03/23/2021	5.500	123,116		(459)				144,000	01/05/2021
100053641		SHIRLEY	NY		03/23/2021	6.875	19,497		(153)				282,000	01/01/2021
100053642		CLEVELAND	OH		03/23/2021	7.230	83,749		(383)				75,000	12/31/2020
100053643		WOOD DALE	IL		03/23/2021	4.250	196,153		(304)				210,000	01/03/2021
100053647		WESTWEGO	LA		03/23/2021	6.996	56,148		(423)				90,000	12/31/2020
100053650		ASHEBORO	NC		03/23/2021	7.337	112,548		2,733				138,000	01/03/2021
100053652		KALISPELL	MT		03/23/2021	4.250	120,476		(199)				465,000	12/31/2020
100053654		GRAND JUNCTION	CO		03/23/2021	5.125	364,590		(706)				489,000	01/02/2021
100053657		MOJAVE	CA		03/23/2021	4.250	15,832		(49)				145,000	12/31/2020
100053658		SOUTH DARTMOUTH	MA		03/23/2021	6.375	65,005		(442)				350,000	12/31/2020
100053659		GREENVILLE	SC		03/23/2021	7.250	86,960		(711)				210,000	01/03/2021
100053660		VANCEBORO	NC		03/23/2021	4.625	129,951		(282)				173,000	01/05/2021
100053661		HEBER	CA		03/23/2021	3.625	280,560		(708)				319,000	01/02/2021
100053662		SAINT LOUIS	MO		03/23/2021	4.000	128,889		(299)				265,000	11/09/2024
100053663		TAKOMA PARK	MD		03/23/2021	4.125	256,282		(371)				380,000	12/31/2020
100053664		ADDISON	IL		03/23/2021	4.250	111,887		(214)				220,000	01/04/2021
100053665		HURRICANE	UT		03/23/2021	4.125	297,027		(1,066)				345,000	12/31/2020
100053666		STONINGTON	CT		03/23/2021	4.625	269,389		(871)				329,000	01/06/2021
100053667		FORT LAUDERDALE	FL		03/23/2021	3.500	254,795		(730)				345,000	01/01/2021
100053669		HYDE PARK	MA		03/23/2021	4.125	169,138		(596)				350,000	12/31/2020
100053670		SALEM	OR		03/23/2021	4.625	202,493		(279)				364,000	01/03/2021
100053671		FAR ROCKAWAY	NY		03/23/2021	3.625	398,226		(623)				621,000	12/31/2020
100053672		LAKESIDE	CA		03/23/2021	5.875	171,000		(307)				455,000	12/31/2020
100053674		ADRIAN	MI		03/23/2021	5.000	67,316		(215)				138,000	12/31/2020
100053675		SILVIS	IL		03/23/2021	6.500	13,286		(120)				49,000	01/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053676		FORT LAUDERDALE	FL		03/23/2021	5.500	140,199		(474)				255,000	01/05/2021
100053681		HOLLYWOOD	FL		03/23/2021	3.500	110,320		(115)				255,000	01/04/2021
100053683		LA GRANGE	IL		03/23/2021	4.500	209,588		(375)				230,000	01/04/2021
100053685		DENHAM SPRINGS	LA		03/23/2021	5.500	93,852		(110)				155,000	01/05/2021
100053686		LONG BEACH	CA		03/23/2021	4.625	604,295		(2,919)				1,115,000	01/02/2021
100053687		MCALLEN	TX		03/23/2021	7.875	83,317		(283)				135,000	01/04/2021
100053692		AMELIA CT HSE	VA		03/23/2021	8.040	88,911		(263)				239,000	10/21/2022
100053696		SAINT LOUIS	MO		03/23/2021	4.200	82,196		(110)				70,000	01/08/2021
100053697		HOWELL	NJ		03/23/2021	3.750	328,341		(434)				438,000	01/05/2021
100053698		PHILADELPHIA	PA		03/23/2021	5.500	120,739		(304)				150,000	12/31/2020
100053699		CLEVELAND	OH		03/23/2021	5.875	25,915		43				30,000	12/31/2020
100053700		ARLINGTON	TX		03/23/2021	5.375	54,760		(360)				205,000	12/31/2020
100053702		LOUISVILLE	KY		03/23/2021	5.000	78,103		(358)				200,870	01/05/2021
100053704		ROCHESTER	NY		03/23/2021	6.500	47,944		(164)				61,000	01/01/2021
100053707		EAST PEORIA	IL		03/23/2021	5.000	22,062		(23)				62,000	01/03/2021
100053708		KEENE	TX		03/23/2021	10.010	53,339		(944)				104,000	01/07/2021
100053709		CARLISLE	OH		03/23/2021	5.288	161,698		(230)				132,000	12/31/2020
100053714		POESTENKILL	NY		03/23/2021	8.976	193,057		(1,232)				160,000	01/05/2021
100053715		EAST SAINT LOUIS	IL		03/23/2021	7.903	26,651		(23)				25,000	01/03/2021
100053716		RICHMOND	CA		03/23/2021	2.125	221,710		196				635,000	12/31/2020
100053724		SAINT PAUL	MN		03/23/2021	3.375	15,268		(37)				189,000	01/01/2021
100053726		MISSOULA	MT		03/23/2021	4.375	391,058		(1,534)				512,000	12/31/2020
100053727		LORETTO	PA		03/23/2021	4.125	117,762		(159)				180,000	01/05/2021
100053728		REHOBOTH	MA		03/23/2021	3.750	269,149		569				675,000	11/09/2024
100053730		MARTHASVILLE	MO		03/23/2021	3.750	254,695		(256)				470,000	01/04/2021
100053731		BOWIE	MD		03/23/2021	4.250	283,181		(408)				510,900	01/03/2021
100053733		ROMEOVILLE	IL		03/23/2021	2.875	65,159		(15)				265,000	01/03/2021
100053734		SAN JOSE	CA		03/23/2021	6.500	170,891		(593)				995,000	12/31/2020
100053735		ASHEVILLE	NC		03/23/2021	4.000	343,785		(1,359)				430,000	01/01/2021
100053736		KEENE	NH		03/23/2021	4.000	106,683		(235)				163,000	12/31/2020
100053737		STATEN ISLAND	NY		03/23/2021	5.000	200,008		(428)				438,000	12/31/2020
100053741		SARATOGA SPRINGS	NY		03/23/2021	4.625	378,406		(1,574)				425,000	01/02/2021
100053742		MADRID	IA		03/23/2021	4.125	131,654		(174)				265,000	03/02/2025
100053744		WYOMING	MN		03/23/2021	4.625	191,742		(385)				272,000	01/04/2021
100053746		O FALLON	MO		03/23/2021	4.250	175,086		(299)				225,000	01/04/2021
100053747		CHULA VISTA	CA		03/23/2021	4.625	347,768		(595)				940,000	12/04/2023
100053750		BELLE GLADE	FL		03/23/2021	5.125	49,190		(239)				262,000	01/07/2021
100053751		POTTERVILLE	MI		03/23/2021	4.250	27,446		(117)				90,000	01/01/2021
100053752		PASADENA	TX		03/23/2021	6.250	36,018		(312)				147,500	01/03/2021
100053754		SPARTA	NJ		03/23/2021	4.375	224,054		(1,285)				240,000	01/03/2021
100053756		LAKELAND	FL		03/23/2021	4.625	175,587		(246)				233,220	12/31/2020
100053757		SCOTTSVILLE	KY		03/23/2021	4.625	50,524		(113)				70,000	01/07/2021
100053758		BOLTON	CT		03/23/2021	4.750	155,698		(529)				300,000	01/04/2021
100053759		KEYMAR	MD		03/23/2021	3.250	379,670		(249)				565,000	12/31/2020
100053760		TURTLE LAKE	WI		03/23/2021	4.625	56,948		(158)				58,000	01/05/2021
100053761		SHELTON	CT		03/23/2021	4.625	245,907		(504)				275,000	01/04/2021
100053762		NEW HARTFORD	NY		03/23/2021	3.750	173,269		1,265				260,000	01/15/2025
100053763		CANTON	GA		03/23/2021	3.625	188,689		(491)				335,000	01/01/2021
100053765		BUFORD	GA		03/23/2021	3.500	131,396		(557)				270,000	12/31/2020
100053767		HANOVER PARK	IL		03/23/2021	5.000	226,775		(1,013)				209,000	01/02/2021
100053768		POTTSVILLE	PA		03/23/2021	7.375	50,522		(201)				70,000	01/03/2021
100053769		EASTON	PA		03/23/2021	3.375	232,647		(390)				325,000	01/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053770		LANCASTER	CA		03/23/2021	4.750	269,983		(1,381)				585,000	07/24/2024
100053771		CHATTANOOGA	TN		03/23/2021	4.600	71,481		(349)				152,000	01/07/2021
100053772		INDIANAPOLIS	IN		03/23/2021	7.625	28,493		(166)				78,800	01/05/2021
100053773		TUCSON	AZ		03/23/2021	3.250	14,009		(25)				153,000	12/31/2020
100053774		HIALEAH	FL		03/23/2021	4.625	485,299		(2,004)				485,000	01/03/2021
100053775		CHICAGO	IL		03/23/2021	13.000	26,173		(1,129)				75,000	01/07/2021
100053776		CARLISLE	PA		03/23/2021	5.870	102,344		(342)				165,000	01/05/2021
100053777		HANFORD	CA		03/23/2021	6.000	295,457		(985)				300,000	05/10/2023
100053779		BELPRE	OH		03/23/2021	9.840	116,786		631				114,900	01/01/2021
100053781		WAYNE	NJ		03/23/2021	3.750	325,390		(386)				515,000	01/07/2021
100053782		DUNDALK	MD		03/23/2021	4.500	248,179		(327)				219,500	01/03/2021
100053784		SAINT LOUIS	MO		03/23/2021	10.430	108,649		(1,528)				74,900	01/08/2021
100053785		GLOCESTER	RI		03/23/2021	3.500	252,536		(519)				305,000	01/04/2021
100053786		KILLEEN	TX		03/23/2021	10.560	65,527		(214)				85,500	12/31/2020
100053787		QUEENSBURY	NY		03/23/2021	7.500	121,361		(448)				150,000	01/02/2021
100053790		ABERDEEN	SD		03/23/2021	7.620	97,949		(223)				70,000	01/05/2021
100053792		CAMP HILL	AL		03/23/2021	11.500	30,551		(867)				43,300	01/07/2021
100053794		ROSWELL	NM		03/23/2021	11.089	41,663		(159)				170,000	04/25/2025
100053795		MATTAPONI	VA		03/23/2021	8.099	271,015		8,035				195,000	01/07/2021
100053796		TOPEKA	KS		03/23/2021	5.500	43,475		(49)				57,000	01/07/2021
100053798		BROOKLYN	NY		03/23/2021	5.000	223,654		(861)				609,000	12/31/2020
100053799		DENVER	IN		03/23/2021	4.500	50,934		25				120,000	01/05/2021
100053801		LAREDO	TX		03/23/2021	11.038	43,019		461				90,500	01/05/2021
100053802		BRANDON	FL		03/23/2021	3.750	418,665		(1,085)				628,000	12/31/2020
100053803		BEVIER	MO		03/23/2021	5.990	38,631		(13)				30,000	01/08/2021
100053804		PITTSBURGH	PA		03/23/2021	3.250	1,252		(56)				103,000	01/05/2021
100053806		SAN DIEGO	CA		03/23/2021	4.250	152,710		(183)				540,000	12/31/2020
100053807		LEHIGH ACRES	FL		03/23/2021	3.625	75,812		(86)				261,000	01/02/2021
100053808		FAR ROCKAWAY	NY		03/23/2021	8.950	768,862		(85,726)				790,000	06/21/2023
100053809		SAINT JAMES	NY		03/23/2021	5.250	187,398		(978)				530,000	12/31/2020
100053812		HOOD RIVER	OR		03/23/2021	5.375	104,228		(487)				372,000	01/07/2021
100053813		PARKVILLE	MD		03/23/2021	4.625	196,787		(777)				187,500	01/03/2021
100053814		HARRISBURG	PA		03/23/2021	4.000	29,945		(84)				70,000	01/02/2021
100053816		WYNNE	AR		03/23/2021	5.750	104,379		(489)				157,500	01/01/2021
100053819		BAYVILLE	NJ		03/23/2021	4.000	207,511		(542)				245,900	01/03/2021
100053820		LILBURN	GA		03/23/2021	4.500	186,997		(530)				251,000	01/03/2021
100053821		FLORENCE	AL		03/23/2021	4.000	59,196		(116)				69,000	01/03/2021
100053823		TALLAHASSEE	FL		03/23/2021	4.625	103,901		(215)				165,000	01/04/2021
100053827		BAINBRIDGE ISLAND	WA		03/23/2021	3.375	335,998		(979)				1,400,000	01/03/2021
100053828		LONE JACK	MO		03/23/2021	3.625	93,039		(498)				266,000	01/04/2021
100053829		SPRINGFIELD	OH		03/23/2021	5.625	80,304		(257)				171,000	01/02/2021
100053830		PADEN	OK		03/23/2021	6.375	80,268		(281)				95,000	01/05/2021
100053831		MOLINE	IL		03/23/2021	3.875	88,962		(232)				135,000	05/06/2022
100053833		LAS VEGAS	NV		03/23/2021	4.980	288,579		(825)				330,000	01/04/2021
100053834		LAMBERTVILLE	MI		03/23/2021	5.000	117,145		(369)				130,000	12/31/2020
100053835		BROOKLYN	NY		03/23/2021	5.000	250,598		(641)				550,000	12/31/2020
100053839		DALTON	GA		03/23/2021	3.625	71,311		(192)				169,900	02/13/2023
100053842		GLENDALE HEIGHTS	IL		03/23/2021	4.625	170,371		(840)				230,000	12/31/2020
100053845		HOLLYWOOD	FL		03/23/2021	3.250	11,306		(2)				375,000	01/03/2021
100053847		TEMPLETON	MA		03/23/2021	4.000	115,675		(453)				225,000	01/02/2021
100053850		HARTWICK	NY		03/23/2021	8.350	156,082		(2,615)				160,000	01/04/2021
100053852		CHICAGO	IL		03/23/2021	4.500	255,738		(530)				245,000	01/01/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053855		BIG LAKE	MN		03/23/2021	5.173	203,872		(358)				229,900	01/05/2021
100053856		IRVINGTON	NJ		03/23/2021	4.000	75,107		(232)				225,000	01/03/2021
100053859		DENTON	MD		03/23/2021	5.500	175,330		(272)				210,000	01/05/2021
100053865		SWEETWATER	TX		03/23/2021	10.300	12,522		(305)				45,000	01/08/2021
100053867		HARLINGEN	TX		03/23/2021	10.282	7,611		(233)				68,500	01/05/2021
100053869		NORWALK	CA		03/23/2021	5.000	355,734		(2,542)				496,000	12/31/2020
100053870		MORRISVILLE	PA		03/23/2021	5.130	238,302		(247)				238,000	12/31/2020
100053872		STRAWBERRY	CA		03/23/2021	8.899	336,310		1,532				384,900	10/26/2023
100053873		SANTA ROSA	CA		03/23/2021	4.250	237,407		(265)				555,000	12/30/2020
100053875		WILLIAMSTOWN	NJ		03/23/2021	5.000	209,727		2,000				202,900	01/07/2021
100053876		FLINT	MI		03/23/2021	4.000	49,586		(100)				130,000	12/31/2020
100053877		MARSTONS MILLS	MA		03/23/2021	3.375	378,896		(976)				524,000	12/31/2020
100053878		MOBILE	AL		03/23/2021	3.875	67,592		29				130,000	02/14/2024
100053879		STATEN ISLAND	NY		03/23/2021	5.000	222,392		1,125				438,000	12/31/2020
100053881		BIRMINGHAM	AL		03/23/2021	4.375	128,073		(186)				221,000	01/05/2021
100053884		RAINIER	WA		03/23/2021	4.625	337,703		(1,318)				525,000	01/03/2021
100053885		WAHIAWA	HI		03/23/2021	4.750	215,520		(559)				660,000	12/31/2020
100053888		MECHANICSVILLE	MD		03/23/2021	4.500	328,652		(561)				475,000	01/04/2021
100053889		LAUREL	MD		03/23/2021	4.125	256,968		(676)				353,000	01/03/2021
100053890		PINSON	AL		03/23/2021	5.125	130,965		(229)				198,000	01/05/2021
100053894		ROCKAWAY	NJ		03/23/2021	5.875	99,042		(546)				525,000	05/08/2024
100053895		HALLANDALE BEACH	FL		03/23/2021	3.500	150,970		(150)				300,000	01/03/2021
100053897		CHARLOTTE	NC		03/23/2021	5.000	159,107		(811)				235,000	12/31/2020
100053898		MADRID	IA		03/23/2021	6.500	50,685		(360)				179,900	01/02/2021
100053899		FLUSHING	NY		03/23/2021	5.875	154,046		(710)				1,220,000	12/11/2024
100053900		CHICAGO	IL		03/23/2021	4.625	95,661		(359)				224,000	01/04/2021
100053902		HYATTSVILLE	MD		03/23/2021	4.375	73,329		(168)				333,000	12/31/2020
100053903		AURORA	IL		03/23/2021	5.750	150,631		27				166,000	01/05/2021
100053905		NEW HAVEN	CT		03/23/2021	6.500	123,350		(488)				290,000	01/05/2021
100053906		MANITOWOC	WI		03/23/2021	6.250	94,827		(250)				132,000	01/03/2021
100053910		SPRING HILL	FL		03/23/2021	5.125	67,221		(289)				130,000	12/31/2020
100053911		COMPTON	CA		03/23/2021	4.625	282,772		(1,268)				420,000	12/31/2020
100053912		CHINO	CA		03/23/2021	4.000	193,818		(655)				255,000	01/02/2021
100053913		SHARPSVILLE	PA		03/23/2021	4.000	91,156		(222)				105,000	12/31/2020
100053914		MENOMONEE FALLS	WI		03/23/2021	3.625	192,907		(401)				270,000	01/05/2021
100053917		DELANO	CA		03/23/2021	4.500	147,190		(544)				250,000	01/01/2021
100053918		INGLESIDE	IL		03/23/2021	3.375	97,882		(365)				200,000	01/05/2021
100053919		NEW ORLEANS	LA		03/23/2021	7.000	130,212		(596)				124,000	01/03/2021
100053920		PEPPERELL	MA		03/23/2021	4.000	120,881		(223)				380,000	01/01/2021
100053921		PONTIAC	MI		03/23/2021	7.740	94,328		(33)				90,000	01/06/2021
100053923		RIVERSIDE	CA		03/23/2021	4.250	89,136		(146)				370,000	12/31/2020
100053924		ATTLEBORO	MA		03/23/2021	7.300	364,854		803				420,000	01/01/2021
100053926		MARTINSVILLE	VA		03/23/2021	4.375	49,063		92				55,000	01/06/2021
100053928		ALLENTOWN	PA		03/23/2021	10.740	57,355		(1,107)				98,000	12/31/2020
100053931		MONROE	NY		03/23/2021	6.730	259,659		1,210				435,000	04/14/2023
100053932		MILLSTADT	IL		03/23/2021	9.907	105,898		(1,338)				151,000	01/08/2021
100053934		HIGH POINT	NC		03/23/2021	5.004	19,826		(28)				43,000	01/02/2021
100053936		TALLAHASSEE	FL		03/23/2021	7.000	109,197		(555)				110,000	01/03/2021
100053938		DETROIT	MI		03/23/2021	3.875	26,965		(8)				46,000	01/06/2021
100053940		BROOKLYN	NY		03/23/2021	3.875	412,813		(808)				795,000	12/31/2020
100053942		BROOKPORT	IL		03/23/2021	9.903	45,547		(537)				62,500	01/05/2021
100053945		HANOVER TOWNSHIP	PA		03/23/2021	9.438	48,587		(490)				62,000	12/30/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053946		PALATKA	FL		03/23/2021	3.750	4,308		(12)				122,000	12/31/2020
100053947		LAUDERHILL	FL		03/23/2021	3.750	188,068		(252)				335,000	01/01/2021
100053949		REPUBLIC	MO		03/23/2021	3.250	63,123		(47)				150,000	01/07/2021
100053951		FAIRBURN	GA		03/23/2021	4.000	82,303		383				275,000	10/23/2025
100053954		CRANFORD	NJ		03/23/2021	4.000	279,007		(575)				630,000	01/05/2021
100053955		WEST ORANGE	NJ		03/23/2021	4.500	179,961		(639)				440,000	01/03/2021
100053956		PASADENA	TX		03/23/2021	3.375	75,819		(93)				216,200	01/07/2021
100053959		STOUGHTON	MA		03/23/2021	4.125	116,948		(161)				315,000	12/31/2020
100053960		ARLINGTON	VA		03/23/2021	5.375	182,975		(525)				335,000	01/04/2021
100053961		CHICAGO	IL		03/23/2021	4.250	168,933		(201)				170,000	12/31/2020
100053964		JACKSONVILLE	FL		03/23/2021	7.875	70,263		(238)				94,760	12/31/2020
100053965		FLORENCE	SC		03/23/2021	6.125	76,258		(245)				113,000	01/05/2021
100053967		PHILADELPHIA	PA		03/23/2021	6.250	41,942		(369)				225,000	12/31/2020
100053968		ALEXANDRIA	VA		03/23/2021	6.750	191,930		(1,007)				650,000	11/08/2024
100053969		OSAGE BEACH	MO		03/23/2021	6.875	266,356		(1,470)				455,000	01/03/2021
100053970		HAMMOND	IN		03/23/2021	4.125	62,217		(52)				219,500	03/10/2025
100053971		WALPOLE	MA		03/23/2021	5.125	176,811		(716)				409,000	12/31/2020
100053972		WEST PALM BEACH	FL		03/23/2021	5.875	79,018		(476)				265,000	01/02/2021
100053974		MIAMI	FL		03/23/2021	3.750	270,269		(234)				600,000	01/04/2021
100053975		ABBOTTSTOWN	PA		03/23/2021	5.875	114,346		(310)				160,000	01/02/2021
100053977		HOLLY SPRINGS	NC		03/23/2021	3.125	135,287		(60)				300,000	12/31/2020
100053979		ARLINGTON HEIGHTS	IL		03/23/2021	4.625	239,277		(846)				285,000	01/03/2021
100053980		CLAREMONT	NH		03/23/2021	4.625	127,920		(327)				167,500	12/31/2020
100053981		BOONE	IA		03/23/2021	4.250	41,990		(137)				99,000	01/04/2021
100053982		LINCOLNWOOD	IL		03/23/2021	6.000	137,728		(490)				263,000	01/06/2021
100053984		ANDREWS	SC		03/23/2021	4.625	79,158		(316)				118,000	01/03/2021
100053985		BAKERSFIELD	CA		03/23/2021	8.750	44,349		(188)				197,500	12/31/2020
100053987		HOUSTON	TX		03/23/2021	4.250	47,576		(87)				161,000	01/03/2021
100053989		ORLANDO	FL		03/23/2021	3.625	111,000		(98)				410,000	09/30/2024
100053991		DENHAM SPRINGS	LA		03/23/2021	4.625	147,897		(360)				165,000	01/05/2021
100053993		ROANOKE RAPIDS	NC		03/23/2021	8.000	28,384		50				34,000	01/05/2021
100053995		SMITHVILLE	MO		03/23/2021	8.825	152,490		(444)				200,000	05/08/2023
100053996		PRINCETON	NC		03/23/2021	7.000	68,397		(518)				155,000	12/05/2022
100053997		SANTA MARIA	CA		03/23/2021	7.640	128,157		(452)				380,000	01/05/2021
100053998		WARREN	MI		03/23/2021	5.980	163,030		(191)				164,000	12/31/2020
100053999		PORTAGE DES SIOUX	MO		03/23/2021	8.000	166,559		(868)				220,000	01/03/2021
100054000		WOODLAND	CA		03/23/2021	6.480	272,427		(1,459)				395,900	01/05/2021
100054004		WEST POINT	GA		03/23/2021	11.609	57,628		(960)				41,400	01/08/2021
100054005		GREENSBORO	PA		03/23/2021	10.750	44,368		(781)				54,000	01/05/2021
100054008		BUFFALO	NY		03/23/2021	8.499	56,429		917				115,000	05/09/2024
100054009		AUBURN	NY		03/23/2021	3.000	100,748		186				125,000	01/03/2021
100054013		COSHOCTON	OH		03/23/2021	7.000	44,635		455				71,900	01/07/2021
100054015		LOS ANGELES	CA		03/23/2021	3.750	571,876		(708)				985,000	01/06/2021
100054016		MILL VALLEY	CA		03/23/2021	3.250	621,552		(713)				800,900	12/31/2020
100054017		LAWRENCEVILLE	GA		03/23/2021	4.250	82,632		(178)				207,000	01/05/2021
100054018		HIGHLAND	IN		03/23/2021	6.500	39,628		(393)				160,000	01/05/2021
100054021		SYRACUSE	NY		03/23/2021	4.500	108,920		(276)				144,900	12/31/2020
100054022		BRIDGEPORT	CT		03/23/2021	7.250	2,988		(75)				202,000	01/02/2021
100054023		FRUITLAND	ID		03/23/2021	8.500	71,634		(348)				196,000	01/05/2021
100054024		HAMDEN	CT		03/23/2021	6.625	199,728		(903)				305,000	01/04/2021
100054026		VAIL	AZ		03/23/2021	4.500	215,499		(288)				575,000	01/04/2021
100054028		INGLEWOOD	CA		03/23/2021	4.125	331,623		(550)				885,000	01/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054030		IRMO	SC		03/23/2021	3.375	52,700		(49)				135,000	01/04/2021
100054031		PHOENIX	AZ		03/23/2021	4.000	232,065		(829)				349,900	01/04/2021
100054032		CHURCHVILLE	MD		03/23/2021	5.125	321,201		(496)				499,000	01/04/2021
100054035		LAKE ORION	MI		03/23/2021	6.500	143,391		(381)				485,000	12/31/2020
100054036		TUCKERTON	NJ		03/23/2021	4.250	24,467		(93)				233,900	12/31/2020
100054037		FRESNO	CA		03/23/2021	4.250	251,010		(922)				330,000	12/31/2020
100054038		MARIETTA	GA		03/23/2021	5.875	180,696		(416)				349,600	01/03/2021
100054039		RIVERDALE	GA		03/23/2021	3.875	117,256		(171)				165,600	01/01/2021
100054041		HOLDEN	MO		03/23/2021	6.000	33,509		(244)				94,000	01/08/2021
100054042		ORLANDO	FL		03/23/2021	4.250	69,365		(132)				109,000	01/03/2021
100054043		SAINT LOUIS	MO		03/23/2021	3.875	96,510		(100)				149,900	01/04/2021
100054046		SAN DIEGO	CA		03/23/2021	5.000	162,498		(332)				410,000	12/31/2020
100054047		OZONE PARK	NY		03/23/2021	6.375	125,943		(438)				540,000	12/31/2020
100054052		EWING	NJ		03/23/2021	4.000	111,732		(316)				170,000	01/04/2021
100054055		PINELLAS PARK	FL		03/23/2021	3.625	77,655		(109)				150,000	12/31/2020
100054056		MASTIC	NY		03/23/2021	3.875	164,758		(300)				140,000	12/31/2020
100054057		JASPER	TN		03/23/2021	3.750	84,797		(127)				120,000	12/31/2020
100054060		ELLENWOOD	GA		03/23/2021	4.000	151,226		(647)				217,580	01/03/2021
100054061		CLEARWATER	FL		03/23/2021	8.000	11,373		(147)	20			130,000	12/31/2020
100054062		HEMPSTEAD	NY		03/23/2021	4.250	543,585		(1,580)				490,000	12/31/2020
100054063		HINCKLEY	MN		03/23/2021	4.750	382,939		(831)				485,500	12/31/2022
100054064		BALTIMORE	MD		03/23/2021	5.000	90,993		43				175,000	01/05/2021
100054065		LOS ANGELES	CA		03/23/2021	5.090	286,784		(484)				800,000	12/31/2020
100054067		BENNETTSVILLE	SC		03/23/2021	6.996	38,109		(377)				65,000	01/07/2021
100054068		VANDERGRIFT	PA		03/23/2021	8.000	56,870		(891)				105,000	10/27/2023
100054069		WAIPAHU	HI		03/23/2021	7.680	255,653		(1,590)				714,000	12/31/2020
100054070		WINDSOR MILL	MD		03/23/2021	5.000	178,376		(533)				190,000	12/31/2020
100054071		CHARLOTTE	NC		03/23/2021	4.000	93,127		(187)				263,000	12/30/2020
100054073		HOUSTON	TX		03/23/2021	5.000	58,747		1,355				119,600	01/03/2021
100054075		HIBBING	MN		03/23/2021	9.000	30,932		(290)				42,000	04/19/2023
100054076		GLADSTONE	VA		03/23/2021	8.000	12,936		(216)				86,000	07/27/2005
100054077		SALEM	AL		03/23/2021	9.842	101,871		(122)				115,000	01/06/2021
100054078		HAMPTON	VA		03/23/2021	4.630	148,407		(507)				150,000	01/05/2021
100054081		BALTIMORE	MD		03/23/2021	7.481	72,547		(43)				128,000	11/21/2024
100054082		INDIANAPOLIS	IN		03/23/2021	7.500	184,641		(65)				146,900	01/05/2021
100054084		ERIE	PA		03/23/2021	5.150	48,083		828				53,500	01/06/2021
100054086		MADISONVILLE	KY		03/23/2021	10.590	8,555		(153)				30,000	12/31/2020
100054087		WHITTIER	CA		03/23/2021	7.750	401,344		2,432				550,000	12/31/2020
100054088		SUNSHINE	LA		03/23/2021	6.000	18,932		(121)				70,000	01/12/2021
100054089		DINUBA	CA		03/23/2021	4.125	157,113		(69)				260,000	06/01/2024
100054090		WATERVLIET	NY		03/23/2021	2.000	75,789		178				193,572	12/30/2020
100054091		IRVINE	CA		03/23/2021	2.625	298,543		(8)				940,000	01/03/2021
100054093		ATLANTA	GA		03/23/2021	3.750	61,494		(69)				360,000	01/05/2021
100054095		CLIFFWOOD	NJ		03/23/2021	4.250	124,276		(325)				250,000	01/07/2021
100054096		PORT ORANGE	FL		03/23/2021	4.000	181,720		(344)				225,000	01/06/2021
100054097		GATLINBURG	TN		03/23/2021	4.000	101,770		(152)				235,000	01/03/2021
100054098		JOHNS ISLAND	SC		03/23/2021	4.875	278,962		(779)				645,400	01/03/2021
100054099		PORT SAINT LUCIE	FL		03/23/2021	4.625	239,591		(871)				247,000	01/05/2021
100054100		BENNINGTON	VT		03/23/2021	3.625	133,451		(39)				205,000	12/31/2020
100054102		HANOVER	PA		03/23/2021	5.875	92,645		(272)				145,000	01/06/2021
100054104		MAYBROOK	NY		03/23/2021	4.125	165,628		(300)				175,000	12/31/2020
100054105		HOLLYWOOD	SC		03/23/2021	3.625	119,697		(172)				490,000	01/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054106		SLOATSBURG	NY		03/23/2021	5.125	274,277		(540)				270,900	12/31/2020
100054109		MINEOLA	NY		03/23/2021	4.625	289,656		(809)				430,000	12/31/2020
100054111		DES PLAINES	IL		03/23/2021	3.500	246,169		(222)				293,000	01/04/2021
100054114		BURNS	OR		03/23/2021	5.750	24,263		(73)				115,000	01/11/2021
100054115		STRATFORD	CT		03/23/2021	4.625	319,411		(687)				347,000	01/07/2021
100054116		OWATONNA	MN		03/23/2021	5.625	64,075		(499)				154,000	01/05/2021
100054117		LAWRENCEVILLE	GA		03/23/2021	4.000	221,532		(691)				335,000	01/04/2021
100054119		BRANSON	MO		03/23/2021	4.625	160,703		(576)				225,000	01/09/2021
100054120		MILLVILLE	NJ		03/23/2021	6.250	66,884		(186)				400,000	09/13/2024
100054122		LITHONIA	GA		03/23/2021	5.250	80,298		(400)				287,960	01/03/2021
100054123		MODESTO	CA		03/23/2021	4.000	256,783		(906)				355,900	01/04/2021
100054125		MAPLE VALLEY	WA		03/23/2021	5.750	243,890		(413)				649,000	01/04/2021
100054126		ORANGE	CT		03/23/2021	3.625	222,946		(214)				270,000	01/05/2021
100054128		CROSBY	MN		03/23/2021	3.875	131,785		(158)				152,000	01/05/2021
100054129		CHARLOTTESVILLE	VA		03/23/2021	3.875	614,411		(816)				1,101,900	01/08/2021
100054130		SYLMAR	CA		03/23/2021	5.375	246,553		(414)				980,000	12/31/2020
100054133		OAK BLUFFS	MA		03/23/2021	6.375	266,481		(1,146)				810,000	01/06/2021
100054134		LEESBURG	VA		03/23/2021	3.750	447,345		(588)				640,000	01/05/2021
100054135		COLEVILLE	CA		03/23/2021	4.500	134,897		(338)				363,000	04/05/2007
100054136		OLYMPIC VALLEY	CA		03/23/2021	3.750	334,422		(348)				949,000	01/05/2021
100054137		LAS VEGAS	NV		03/23/2021	4.250	150,596		(531)				210,000	01/02/2021
100054138		OPA LOCKA	FL		03/23/2021	4.625	57,686		(353)				249,000	01/05/2021
100054139		CORNELIUS	OR		03/23/2021	3.875	129,910		(272)				425,000	01/05/2021
100054140		TUCSON	AZ		03/23/2021	3.875	156,678		(550)				227,000	01/04/2021
100054141		FRESNO	CA		03/23/2021	3.500	233,698		(592)				255,000	12/31/2020
100054142		PHILADELPHIA	PA		03/23/2021	4.125	111,010		(298)				152,000	01/02/2021
100054143		SAGINAW	MI		03/23/2021	6.000	18,168		(40)				22,000	01/04/2021
100054144		BUCKEYE	AZ		03/23/2021	5.250	238,945		(1,189)				391,130	01/04/2021
100054145		NORTH BERGEN	NJ		03/23/2021	4.625	465,342		(964)				610,000	01/03/2021
100054146		LAFAYETTE	LA		03/23/2021	3.500	86,597		(48)				103,000	01/04/2021
100054147		BALTIMORE	MD		03/23/2021	8.720	134,162		(1,294)				165,000	01/03/2021
100054150		AMELIA COURT HOUSE	VA		03/23/2021	5.813	214,850		(856)				197,000	01/07/2021
100054152		ROSSFORD	OH		03/23/2021	5.000	69,408		(144)				64,900	12/31/2020
100054154		FREDERICKSBURG	VA		03/23/2021	7.680	254,639		(1,936)				234,700	01/03/2021
100054156		BRONX	NY		03/23/2021	6.625	311,724		(877)				580,000	12/31/2020
100054157		NEW ORLEANS	LA		03/23/2021	11.250	36,704		(974)				97,000	12/31/2020
100054162		PELL CITY	AL		03/23/2021	9.390	91,402		(1,125)				199,000	01/07/2021
100054166		SHERMAN OAKS	CA		03/23/2021	3.066	652,214		(477)				1,850,000	12/31/2020
100054167		TOLEDO	OH		03/23/2021	3.125	132,115		(150)				179,900	01/04/2021
100054168		TOLEDO	OH		03/23/2021	5.240	34,937		14				35,000	01/04/2021
100054170		EAST HARTFORD	CT		03/23/2021	6.130	44,905		(1)				130,000	08/07/2023
100054173		SAN FRANCISCO	CA		03/23/2021	3.750	531,979		(478)				840,900	01/02/2021
100054174		TRENTON	NJ		03/23/2021	4.500	103,828		(406)				230,000	01/05/2021
100054175		MONTGOMERY	AL		03/23/2021	5.500	40,651		(11)				55,000	01/05/2021
100054178		DORAVILLE	GA		03/23/2021	3.875	111,373		(158)				240,000	01/08/2021
100054179		ATCO	NJ		03/23/2021	4.000	196,163		(90)				385,000	04/23/2024
100054182		BRIDGEPORT	CT		03/23/2021	2.000	85,690		112				223,000	12/31/2020
100054184		HANCEVILLE	AL		03/23/2021	5.750	188,431		(1,180)				189,900	12/31/2020
100054185		LAKEWOOD	CA		03/23/2021	4.250	288,591		(265)				850,000	01/06/2021
100054186		RANCHO STA MARG	CA		03/23/2021	4.125	466,911		(1,723)				725,000	01/01/2021
100054187		NEWBURGH	NY		03/23/2021	5.283	140,001		4				135,000	01/06/2021
100054188		CLOVIS	CA		03/23/2021	3.375	222,345		(219)				330,000	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054190		BLANDON	PA		03/23/2021	3.500	12,409		(28)				150,000	12/31/2020
100054191		PHILADELPHIA	PA		03/23/2021	4.625	448,541		(856)				736,000	11/15/2022
100054192		CAPE CORAL	FL		03/23/2021	4.250	155,067		(293)				320,000	01/06/2021
100054193		FREEPORT	TX		03/23/2021	4.250	62,319		(152)				148,000	01/04/2021
100054196		LAVEEN	AZ		03/23/2021	5.250	201,433		(503)				520,000	01/05/2021
100054198		DETROIT LAKES	MN		03/23/2021	4.000	217,960		(263)				245,000	01/06/2021
100054200		CHICAGO	IL		03/23/2021	4.000	228,322		(790)				240,000	12/31/2020
100054201		COSBY	TN		03/23/2021	5.250	106,543		(187)				110,000	01/05/2021
100054204		MAPLE LAKE	MN		03/23/2021	4.625	359,371		(1,316)				492,500	01/05/2021
100054205		LAS VEGAS	NV		03/23/2021	4.625	88,274		(261)				245,000	12/31/2020
100054206		PAXTON	IL		03/23/2021	4.875	103,399		(266)				152,500	01/05/2021
100054207		RENO	NV		03/23/2021	4.375	205,195		(893)				283,400	12/31/2020
100054208		SIMI VALLEY	CA		03/23/2021	4.625	297,328		(460)				585,000	12/31/2020
100054210		STEWARTSVILLE	NJ		03/23/2021	5.750	175,863		(231)				380,000	01/03/2021
100054211		WALDORF	MD		03/23/2021	5.000	235,667		(1,192)				278,000	01/03/2021
100054212		GEORGETOWN	CO		03/23/2021	4.125	147,508		(268)				365,000	01/01/2021
100054214		DALLASTOWN	PA		03/23/2021	3.875	151,289		(280)				174,000	01/02/2021
100054215		LAFAYETTE	LA		03/23/2021	4.125	195,117		(90)				392,000	01/07/2025
100054217		HIGHLAND MILLS	NY		03/23/2021	4.000	203,525		(641)				470,000	02/04/2024
100054218		MCKINNEY	TX		03/23/2021	2.875	137,349		(80)				423,200	01/03/2021
100054219		NORWALK	CT		03/23/2021	4.000	130,498		(62)				750,000	06/10/2025
100054223		NEWTON	NC		03/23/2021	4.625	74,698		(142)				152,000	12/31/2020
100054225		NORMAL	IL		03/23/2021	3.500	34,557		18				72,000	01/07/2021
100054228		LAS VEGAS	NV		03/23/2021	4.000	97,847		(252)				200,000	12/31/2020
100054229		BOGALUSA	LA		03/23/2021	5.875	29,118		(111)				45,000	01/10/2021
100054230		COLUMBUS	OH		03/23/2021	3.875	30,741		(102)				115,000	12/31/2020
100054231		CHARLOTTE	NC		03/23/2021	4.000	77,920		(116)				205,000	12/31/2020
100054232		WATERLOO	IL		03/23/2021	3.875	90,431		(112)				364,000	01/03/2021
100054233		SANTA MARIA	CA		03/23/2021	5.000	243,732		(1,876)				345,000	01/05/2021
100054234		LAS VEGAS	NV		03/23/2021	4.625	65,969		(186)				191,000	12/31/2020
100054235		QUINLAN	TX		03/23/2021	6.875	34,532		(322)				220,000	01/05/2021
100054236		NORTH LAS VEGAS	NV		03/23/2021	4.750	34,503		(71)				425,000	12/31/2020
100054237		PARMA	MI		03/23/2021	5.125	116,302		(233)				160,000	12/31/2020
100054238		TEWKSBURY	MA		03/23/2021	3.750	303,239		(238)				489,900	01/02/2021
100054240		ALAMO	TX		03/23/2021	8.000	46,041		(715)				127,000	01/05/2021
100054242		AKRON	OH		03/23/2021	8.973	49,590		(495)				60,000	12/30/2020
100054243		CHESAPEAKE	VA		03/23/2021	5.000	84,606		(430)				160,000	01/07/2021
100054244		NORFOLK	VA		03/23/2021	4.750	114,718		(299)				127,000	01/03/2021
100054245		JACKSONVILLE	FL		03/23/2021	10.480	60,102		(1,647)				60,000	01/08/2021
100054246		STATEN ISLAND	NY		03/23/2021	6.250	234,107		(965)				449,000	12/31/2020
100054249		RICHWOOD	WV		03/23/2021	8.000	51,362		(510)				66,500	03/14/2007
100054251		GARY	IN		03/23/2021	5.000	4,757		129				20,000	01/07/2021
100054253		MARKHAM	IL		03/23/2021	7.125	40,951		(524)				70,000	01/05/2021
100054254		CHICAGO	IL		03/23/2021	3.410	93,945		(41)				182,000	01/07/2021
100054255		WILKES BARRE	PA		03/23/2021	8.940	30,407		(474)				55,000	12/30/2020
100054259		PITTSBURGH	PA		03/23/2021	7.000	4,435		(35)				45,000	01/06/2021
100054260		GROTON	NY		03/23/2021	11.130	90,649		(1,215)				92,000	01/06/2021
100054262		COCONUT CREEK	FL		03/23/2021	7.250	117,446		(668)				480,000	12/31/2020
100054263		IRVINE	CA		03/23/2021	5.850	7,136		(54)				850,000	01/04/2021
100054264		SOUTHAMPTON	PA		03/23/2021	4.125	116,878		(292)				380,000	12/31/2020
100054267		EUCLID	OH		03/23/2021	4.500	96,014		(226)				189,000	01/11/2024
100054268		WELCH	WV		03/23/2021	14.148	58,899		673				50,000	05/22/2007

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054269		ATHENS	MI		03/23/2021	4.375	871		(4)				165,000	01/02/2021
100054270		MIDDLETOWN	NY		03/23/2021	2.000	176,509		356				285,000	12/31/2020
100054272		GAINESVILLE	FL		03/23/2021	4.875	258,299		(1,061)				300,000	01/05/2021
100054274		BATON ROUGE	LA		03/23/2021	5.875	57,097		(133)				100,000	01/05/2021
100054277		NORTH LIBERTY	IA		03/23/2021	4.625	117,747		(382)				187,620	01/05/2021
100054278		CEDAR HILL	TN		03/23/2021	4.125	308,505		(402)				610,000	01/02/2021
100054279		NORTHFIELD	MN		03/23/2021	4.975	178,275		(346)				202,000	01/07/2023
100054281		ANSONIA	CT		03/23/2021	6.250	216,485		(649)				270,000	01/05/2021
100054282		WASHINGTON	DC		03/23/2021	3.750	142,974		(388)				186,000	12/31/2020
100054284		TUCSON	AZ		03/23/2021	3.875	88,856		(262)				130,000	01/04/2021
100054285		BROCKTON	MA		03/23/2021	4.500	300,648		(482)				460,000	12/31/2020
100054287		BALTIMORE	MD		03/23/2021	4.000	35,399		206				37,500	01/03/2021
100054288		FRESNO	CA		03/23/2021	4.625	185,935		(619)				325,000	12/31/2020
100054289		MONTEVIDEO	MN		03/23/2021	6.750	39,833		(183)				85,000	01/07/2021
100054290		TRUCKEE	CA		03/23/2021	6.875	30,089		(157)				862,000	01/06/2021
100054291		CYPRESS	TX		03/23/2021	4.000	82,841		(148)				175,000	12/31/2020
100054292		GAITHERSBURG	MD		03/23/2021	5.000	221,838		(316)				470,000	10/18/2024
100054293		MILFORD	CT		03/23/2021	3.500	272,776		(103)				269,000	01/06/2021
100054297		AMERICUS	GA		03/23/2021	3.500	189,448		(170)				229,000	01/08/2021
100054298		COUNCIL BLUFFS	IA		03/23/2021	4.000	51,775		(72)				79,600	01/05/2021
100054299		HOOVER	AL		03/23/2021	7.750	199,873		(1,282)				285,000	01/04/2021
100054300		SANFORD	FL		03/23/2021	4.000	146,779		(672)				225,000	01/03/2021
100054301		SPRINGFIELD	MA		03/23/2021	4.000	125,413		(168)				190,000	01/02/2021
100054305		HICKORY HILLS	IL		03/23/2021	4.750	251,059		(649)				245,000	01/04/2021
100054306		PIKESVILLE	MD		03/23/2021	4.125	210,352		(536)				285,000	12/31/2020
100054307		SHEFFIELD	PA		03/23/2021	9.650	62,792		(1,007)				100,000	01/06/2021
100054308		LEBANON	PA		03/23/2021	10.720	122,998		(70)				180,000	01/05/2021
100054314		WARRIOR	AL		03/23/2021	8.000	115,779		(425)				85,000	01/06/2021
100054315		JENKS	OK		03/23/2021	4.300	161,248		(159)				172,000	12/31/2020
100054317		SAGINAW	MI		03/23/2021	7.678	714		(15)				26,000	12/31/2020
100054318		GOODWATER	AL		03/23/2021	11.280	19,762		(536)				28,100	01/05/2021
100054319		SOPERTON	GA		03/23/2021	11.433	85,834		338				60,000	01/07/2021
100054321		DANVILLE	IL		03/23/2021	7.777	37,661		624				32,000	01/05/2021
100054324		ABBEVILLE	LA		03/23/2021	7.903	96,860		(283)				125,000	01/06/2021
100054326		EAST FREETOWN	MA		03/23/2021	4.125	218,220		(517)				335,000	01/02/2021
100054327		SACRAMENTO	CA		03/23/2021	3.125	235,100		(112)				405,000	01/01/2021
100054328		CHICAGO	IL		03/23/2021	3.592	193,147		(156)				245,000	01/01/2021
100054329		OXNARD	CA		03/23/2021	3.375	422,006		(497)				755,000	12/31/2020
100054331		MANITOWOC	WI		03/23/2021	6.739	142,084		(1,152)				165,000	01/07/2021
100054332		PAGELAND	SC		03/23/2021	4.125	80,219		48				85,000	01/07/2021
100054333		BERGENFIELD	NJ		03/23/2021	5.000	429,766		168				423,000	01/03/2021
100054334		BALTIMORE	MD		03/23/2021	10.459	73,269		(881)				72,500	12/31/2020
100054336		MOORE	SC		03/23/2021	5.000	72,016		(304)				153,000	01/03/2021
100054340		ABINGTON	PA		03/23/2021	3.750	73,327		(184)				254,000	12/31/2020
100054341		WEST PARK	FL		03/23/2021	7.500	139,286		(462)				182,000	01/02/2021
100054342		TUCKER	GA		03/23/2021	7.500	128,359		(29,066)				218,960	01/03/2021
100054343		LITHONIA	GA		03/23/2021	4.875	206,783		(435)				266,800	01/01/2021
100054344		JAY PEAK	VT		03/23/2021	4.000	104,408		(114)				199,000	01/05/2021
100054346		FARMINGTON HILLS	MI		03/23/2021	3.875	218,873		(647)				460,000	10/25/2023
100054347		COLUMBUS	IN		03/23/2021	4.250	68,222		(111)				115,000	01/03/2021
100054348		ALLENTOWN	PA		03/23/2021	3.875	170,382		(393)				232,000	01/02/2021
100054350		STOCKBRIDGE	GA		03/23/2021	6.375	30,004		(208)				160,000	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054351		HUBERT	NC		03/23/2021	3.875	117,416		(251)				180,000	01/01/2021
100054352		ENDICOTT	NY		03/23/2021	5.500	56,799		(64)				62,500	01/04/2021
100054356		INDIO	CA		03/23/2021	4.125	185,728		(261)				300,000	01/01/2021
100054359		CLINTON	MD		03/23/2021	5.000	147,084		(396)				361,000	12/31/2020
100054360		CHESAPEAKE	VA		03/23/2021	4.625	232,736		(733)				242,000	12/31/2020
100054363		CONCORD	VA		03/23/2021	4.000	89,484		(140)				120,000	01/04/2021
100054364		HOGANSVILLE	GA		03/23/2021	5.750	16,777		(144)				141,300	01/03/2021
100054365		CHICAGO	IL		03/23/2021	4.125	67,569		(140)				220,000	01/02/2021
100054366		NOTTINGHAM	MD		03/23/2021	3.875	272,914		(365)				265,000	01/03/2021
100054367		GRAVOIS MILLS	MO		03/23/2021	4.000	122,184		(209)				142,000	01/05/2021
100054368		WEST NEW YORK	NJ		03/23/2021	5.250	169,505		(564)				490,000	01/04/2021
100054369		LONG BEACH	WA		03/23/2021	5.125	57,353		(239)				240,000	01/05/2021
100054370		MILWAUKEE	WI		03/23/2021	4.000	77,036		(253)				114,000	01/05/2021
100054371		WEST PALM BEACH	FL		03/23/2021	3.375	178,093		(510)				480,000	01/04/2021
100054373		BLUFFTON	SC		03/23/2021	4.000	118,185		(111)				270,000	01/05/2021
100054374		CYPRESS	TX		03/23/2021	3.750	281,175		(350)				386,000	01/06/2021
100054378		WOODBURY HEIGHTS	NJ		03/23/2021	4.875	66,744		(176)				165,600	01/03/2021
100054379		MURPHY	TX		03/23/2021	4.625	218,147		(474)				340,000	01/01/2021
100054380		LAS VEGAS	NV		03/23/2021	4.500	156,618		(333)				205,000	01/05/2021
100054381		NORMAL	IL		03/23/2021	3.500	122,956		(144)				260,000	01/07/2021
100054383		WALDORF	MD		03/23/2021	3.500	373,203		(664)				441,900	12/31/2020
100054385		LANCASTER	CA		03/23/2021	5.125	259,113		(1,877)				420,000	01/02/2021
100054388		HUNTINGTOWN	MD		03/23/2021	6.000	130,349		(706)				269,000	01/03/2021
100054390		NISSWA	MN		03/23/2021	7.625	77,725		(680)				160,000	01/03/2021
100054391		LAS VEGAS	NV		03/23/2021	3.750	208,897		(242)				270,000	12/31/2020
100054392		BARTLETT	IL		03/23/2021	4.125	230,030		(429)				240,000	01/05/2021
100054394		LEXINGTON	SC		03/23/2021	6.250	90,298		(504)				128,000	01/05/2021
100054397		NEW PALTZ	NY		03/23/2021	7.400	243,495		(3,194)				330,000	12/31/2020
100054399		CHESTER	PA		03/23/2021	5.500	40,463		(250)				138,000	01/06/2021
100054400		FAIRMONT	NC		03/23/2021	4.000	78,128		(748)				131,000	09/30/2024
100054401		HAMPTON	GA		03/23/2021	6.970	141,894		(699)				150,000	12/31/2020
100054403		SARANAC LAKE	NY		03/23/2021	8.000	136,597						117,500	01/06/2021
100054405		KANSAS CITY	MO		03/23/2021	9.750	64,273		(801)				60,000	01/08/2021
100054407		CINCINNATI	OH		03/23/2021	6.375	241,059		(1,044)				390,000	12/31/2020
100054408		MIDDLETOWN	NY		03/23/2021	6.880	151,336		126				135,000	12/31/2020
100054409		MEMPHIS	TN		03/23/2021	4.750	51,021		(80)				61,000	12/31/2020
100054410		HANOVER	VA		03/23/2021	2.700	128,952		59				175,000	07/24/2007
100054413		FORT ASHBY	WV		03/23/2021	3.250	148,187		(63)				226,000	01/29/2007
100054415		ARLINGTON HEIGHTS	IL		03/23/2021	4.250	480,137		(2,021)				496,000	01/07/2023
100054416		GLENDALE	AZ		03/23/2021	3.000	170,803		(79)				278,000	12/31/2020
100054417		SAGINAW	MI		03/23/2021	7.500	15,363		(52)				26,000	01/05/2021
100054418		OAKLAND	CA		03/23/2021	3.875	195,026		(286)				475,000	12/31/2020
100054421		SANTA BARBARA	CA		03/23/2021	3.625	291,397		(409)				1,325,000	01/03/2021
100054422		ARVERNE	NY		03/23/2021	4.250	333,444		(614)				573,000	12/31/2020
100054424		STATEN ISLAND	NY		03/23/2021	3.375	214,961		(187)				328,000	12/31/2020
100054427		LAUREL	MD		03/23/2021	3.500	167,719		(111)				275,000	01/03/2021
100054430		SANTA ANA	CA		03/23/2021	3.375	248,794		(169)				525,000	01/02/2021
100054434		OCEAN CITY	MD		03/23/2021	4.625	396,832		(1,830)				399,900	01/05/2021
100054435		AUBURN	MA		03/23/2021	4.625	200,012		(1,049)				262,000	12/30/2020
100054437		WOODBURN	OR		03/23/2021	5.000	210,532		(927)				377,000	01/03/2021
100054438		BAKERSFIELD	CA		03/23/2021	5.000	178,578		(216)				380,000	07/09/2025
100054439		DECATUR	TN		03/23/2021	6.875	69,753		(597)				130,000	01/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054440		ORLANDO	FL		03/23/2021	3.625	132,553		(286)				200,000	01/03/2021
100054441		CRAWFORDVILLE	FL		03/23/2021	4.250	111,076		(345)				130,000	01/05/2021
100054442		FLORENCE	SC		03/23/2021	4.625	110,502		(317)				167,000	01/04/2021
100054443		GREENVILLE	PA		03/23/2021	4.375	58,071		(177)				124,000	01/04/2021
100054444		BENSALEM	PA		03/23/2021	5.750	69,150		(384)				351,000	12/31/2020
100054446		MC DONALD	PA		03/23/2021	4.250	215,885		(398)				255,000	01/05/2021
100054447		WOODSTOCK	MD		03/23/2021	7.250	20,790		(176)				340,000	01/03/2021
100054448		LONDONDERRY	NH		03/23/2021	5.875	132,084		(275)				445,000	12/31/2020
100054449		CADILLAC	MI		03/23/2021	7.350	9,440		(113)				140,000	01/03/2021
100054451		BROKEN ARROW	OK		03/23/2021	4.000	101,908		(183)				150,000	12/31/2020
100054452		STATEN ISLAND	NY		03/23/2021	7.625	34,239		(486)				520,000	12/31/2020
100054454		CAMP MEEKER	CA		03/23/2021	7.375	67,213		(347)				306,000	01/04/2021
100054455		GEISMAR	LA		03/23/2021	5.500	80,048		(356)				200,000	01/05/2021
100054460		BALLSTON LAKE	NY		03/23/2021	4.375	239,269		(493)				340,000	01/06/2021
100054461		LEBANON	IN		03/23/2021	7.250	72,688		(350)				119,000	01/04/2021
100054462		MAHWAH	NJ		03/23/2021	6.375	21,846		(247)				300,000	01/03/2021
100054466		MIAMI	FL		03/23/2021	4.000	51,122		(104)				235,000	01/05/2021
100054467		N CHARLESTON	SC		03/23/2021	11.122	37,433		(340)				175,000	01/05/2021
100054468		PHILADELPHIA	PA		03/23/2021	13.390	46,376		(875)				75,000	01/05/2021
100054470		WHITESBURG	TN		03/23/2021	9.480	49,951		(1,576)				156,000	12/31/2020
100054471		ROBBINS	NC		03/23/2021	9.500	35,703		(627)				60,000	01/05/2021
100054472		PHOENIX	AZ		03/23/2021	4.000	88,244		(138)				280,000	12/31/2020
100054474		PHILADELPHIA	PA		03/23/2021	5.000	109,023		(279)				168,000	01/05/2021
100054475		N BROOKFIELD	NY		03/23/2021	8.640	58,969		(412)				56,000	01/05/2021
100054476		DAYTON	OH		03/23/2021	10.840	37,106		(923)				47,000	01/07/2021
100054479		DAYTON	OH		03/23/2021	12.220	123,640		488				153,000	12/30/2020
100054480		OPA LOCKA	FL		03/23/2021	5.250	65,141		(399)				225,000	01/05/2021
100054481		PENSACOLA	FL		03/23/2021	8.485	4,885		(120)				145,000	01/03/2021
100054482		MILWAUKEE	WI		03/23/2021	2.856	41,726		47				50,000	01/11/2021
100054483		GAINESVILLE	FL		03/23/2021	10.740	28,165		(430)				67,500	01/06/2021
100054487		PHILADELPHIA	PA		03/23/2021	10.100	49,816		(63)				169,000	01/07/2021
100054488		KISSIMMEE	FL		03/23/2021	3.500	290,034		(333)				326,000	12/31/2020
100054489		SAN ANTONIO	TX		03/23/2021	9.250	29,071		(400)				136,000	01/05/2021
100054490		PLAINFIELD	CT		03/23/2021	5.875	192,014		1,027				205,000	01/05/2021
100054491		DOWNINGTOWN	PA		03/23/2021	4.000	175,045		4,876				210,000	01/05/2021
100054493		YELLOW SPRINGS	OH		03/23/2021	4.875	3,653		(23)				174,000	01/02/2021
100054495		SAGINAW	MI		03/23/2021	6.875	69,726		(304)				122,000	01/04/2021
100054497		CARTERET	NJ		03/23/2021	3.500	279,993		520				323,400	01/05/2021
100054498		SAN ANTONIO	TX		03/23/2021	4.250	122,811		(162)				270,000	01/03/2021
100054502		NEWPORT NEWS	VA		03/23/2021	7.875	115,077		(933)				115,000	01/05/2021
100054503		COLUMBUS	NJ		03/23/2021	4.500	259,903		(444)				363,900	12/31/2020
100054505		ENTERPRISE	AL		03/23/2021	4.000	143,335		(238)				165,000	01/04/2021
100054506		STAMFORD	CT		03/23/2021	4.375	579,378		(1,349)				599,000	01/03/2021
100054507		STATESVILLE	NC		03/23/2021	4.125	106,812		(264)				245,000	12/31/2020
100054508		BATTLE CREEK	MI		03/23/2021	4.000	39,135		(139)				70,000	01/03/2021
100054511		NORTH HILLS	CA		03/23/2021	4.000	280,984		(330)				620,000	12/31/2020
100054513		CATAWBA	NC		03/23/2021	3.625	98,521		(113)				285,000	12/31/2020
100054515		ALLENTON	MI		03/23/2021	4.250	83,547		(254)				290,000	01/02/2021
100054516		NEW ALBANY	IN		03/23/2021	4.000	224,865		(131)				330,000	01/05/2021
100054521		BROOKLYN	NY		03/23/2021	7.250	292,980		(755)				1,325,000	12/31/2020
100054522		LOS ANGELES	CA		03/23/2021	4.250	363,290		(247)				837,000	12/31/2020
100054523		WEST LAFAYETTE	OH		03/23/2021	4.000	57,127		(164)				87,900	01/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054524		MISSION HILLS	CA		03/23/2021	4.750	353,646		(406)				610,000	01/02/2021
100054526		DETROIT	MI		03/23/2021	4.625	47,233		(161)				58,000	12/31/2020
100054528		EDINBURG	TX		03/23/2021	5.000	74,822		(248)				120,000	01/04/2021
100054529		GLENDALE	AZ		03/23/2021	5.125	34,252		(931)				350,000	09/30/2024
100054530		SUSSEX	NJ		03/23/2021	5.500	244,769		(1,275)				469,000	01/03/2021
100054531		SAINT PAUL	MN		03/23/2021	4.125	200,505		(406)				328,000	01/05/2021
100054533		BATESBURG	SC		03/23/2021	3.375	112,354		37				133,000	01/07/2021
100054534		SAINT LOUIS	MO		03/23/2021	4.375	93,266		(327)				120,000	01/05/2021
100054535		COVINGTON	GA		03/23/2021	7.125	89,160		(145)				175,000	01/14/2021
100054536		SARASOTA	FL		03/23/2021	7.625	819		(8)				147,000	01/05/2021
100054538		CREAM RIDGE	NJ		03/23/2021	3.875	368,039		(885)				440,000	01/03/2021
100054539		PHOENIX	AZ		03/23/2021	6.250	140,770		(867)				310,000	12/31/2020
100054540		VISALIA	CA		03/23/2021	4.875	225,358		(622)				340,900	01/04/2021
100054541		HARLEM	GA		03/23/2021	10.490	133,179		(1,202)				150,000	01/08/2021
100054542		VALLEY CENTER	KS		03/23/2021	3.500	142,545		(199)				168,300	01/04/2021
100054543		LAKELAND	GA		03/23/2021	6.000	79,323		(523)				73,000	01/08/2021
100054544		EL MONTE	CA		03/23/2021	6.300	277,648		(1,045)				385,000	01/02/2021
100054545		NORFOLK	VA		03/23/2021	6.000	79,876		(377)				100,000	01/03/2021
100054546		LANCASTER	PA		03/23/2021	8.990	84,921		(1,205)				125,000	01/05/2021
100054547		GREENWOOD	IN		03/23/2021	5.000	68,403		(383)				169,000	01/05/2021
100054549		ALEXANDRIA	VA		03/23/2021	6.900	215,136		32				179,000	01/05/2021
100054550		MILWAUKEE	WI		03/23/2021	9.540	33,992		(951)				58,000	01/05/2021
100054551		MOUNT AIRY	MD		03/23/2021	3.750	190,212		(204)				255,000	01/06/2021
100054553		FLINT	MI		03/23/2021	11.490	57,034		(774)				50,000	01/06/2021
100054554		CLEVELAND	OH		03/23/2021	4.000	121,372		154				123,000	12/31/2020
100054555		CHICAGO	IL		03/23/2021	4.130	135,449		(121)				160,000	12/31/2020
100054556		ELSA	TX		03/23/2021	11.270	37,343		279				40,000	01/07/2021
100054557		FLINT	MI		03/23/2021	6.000	77,934		(1,188)				40,850	04/10/2023
100054558		COLLEGE STATION	TX		03/23/2021	8.590	18,138		(343)				90,000	01/07/2021
100054560		SOUTH ORANGE	NJ		03/23/2021	2.000	145,958		206				705,000	01/03/2021
100054562		DARBY	PA		03/23/2021	4.270	84,144		(96)				119,000	12/31/2020
100054563		GALLOWAY	NJ		03/23/2021	5.000	167,107		(300)				172,000	01/05/2021
100054566		DOLTON	IL		03/23/2021	2.000	25,000		108				112,000	01/06/2021
100054567		CHAPEL HILL	NC		03/23/2021	4.625	373,890		(895)				480,000	12/31/2020
100054568		COCOA	FL		03/23/2021	4.500	169,629		(143)				150,000	01/05/2021
100054569		WYNNEWOOD	PA		03/23/2021	4.125	246,258		(403)				594,000	12/31/2020
100054570		BELLMORE	NY		03/23/2021	4.125	492,119		(1,006)				790,000	12/31/2020
100054571		LITTLE FALLS	MN		03/23/2021	4.250	352,185		(745)				600,000	01/04/2021
100054573		WHITEHALL	PA		03/23/2021	4.000	121,185		(412)				149,000	01/04/2021
100054577		SPRING HILL	FL		03/23/2021	3.875	70,860		(127)				132,000	12/31/2020
100054578		YUBA CITY	CA		03/23/2021	5.000	172,229		(788)				335,000	12/31/2020
100054579		KINGS PARK	NY		03/23/2021	5.500	123,391		(358)				470,000	12/31/2020
100054581		SCOTCH PLAINS	NJ		03/23/2021	6.500	372,714		(1,038)				860,000	01/05/2021
100054582		EMPIRE	CA		03/23/2021	4.500	225,894		(216)				339,470	01/03/2021
100054583		ROCKFORD	MI		03/23/2021	5.250	59,581		(223)				180,000	01/02/2021
100054584		DOWNSVILLE	LA		03/23/2021	5.375	117,945		(372)				215,000	01/05/2021
100054585		ADAMSVILLE	AL		03/23/2021	3.000	85,867		(56)				102,000	01/05/2021
100054586		OMAHA	NE		03/23/2021	4.250	20,235		(197)				35,000	01/03/2021
100054587		PINELLAS PARK	FL		03/23/2021	5.000	111,264		(468)				228,000	12/31/2020
100054588		CALUMET CITY	IL		03/23/2021	4.750	51,281		(257)				126,000	12/31/2020
100054592		PALM CITY	FL		03/23/2021	4.625	296,411		7				310,000	01/04/2021
100054593		ORLANDO	FL		03/23/2021	4.000	251,398		(767)				282,500	01/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054596		PINCONNING	MI		03/23/2021	6.000	35,018		(269)				90,000	01/04/2021
100054599		STATEN ISLAND	NY		03/23/2021	6.125	135,556		(374)				788,000	12/31/2020
100054600		SAINT ROSE	LA		03/23/2021	4.125	204,186		(370)				253,000	01/04/2021
100054601		ALGONQUIN	IL		03/23/2021	4.000	163,283		111				165,000	12/31/2020
100054603		LAS VEGAS	NV		03/23/2021	4.875	70,489		(123)				103,000	12/31/2020
100054604		ROANOKE	VA		03/23/2021	5.250	89,499		(269)				145,000	01/04/2021
100054605		LOS ANGELES	CA		03/23/2021	4.875	262,389		(460)				640,000	01/07/2021
100054607		PINE BLUFF	AR		03/23/2021	5.625	77,127		(196)				120,000	12/31/2020
100054610		KANKAKEE	IL		03/23/2021	4.000	108,891		(203)				172,500	01/05/2021
100054612		FREDERICK	MD		03/23/2021	7.090	87,670		(862)				215,000	01/06/2021
100054613		BLAKESLEE	PA		03/23/2021	4.000	189,369		(537)				265,000	12/31/2020
100054614		PLAINWELL	MI		03/23/2021	4.250	292,876		(469)				420,000	01/03/2021
100054619		WESTHAMPTON BEACH	NY		03/23/2021	6.000	372,401		(2,423)				412,000	12/31/2020
100054622		SHELBY	NC		03/23/2021	9.390	40,303		(775)				86,000	01/02/2021
100054624		FAYETTEVILLE	NC		03/23/2021	12.750	89,777		722				110,900	12/31/2020
100054625		CONVERSE	TX		03/23/2021	10.290	61,652		(1,046)				170,000	01/05/2021
100054629		SYLVANIA	GA		03/23/2021	7.000	109,822		(758)				120,000	01/08/2021
100054630		KAPAA	HI		03/23/2021	3.500	232,489		(173)				605,000	01/12/2021
100054631		LISMAN	AL		03/23/2021	11.500	65,689		(1,157)				70,000	01/11/2021
100054632		FLORENCE	SC		03/23/2021	4.375	58,088		(204)				133,000	01/05/2021
100054633		KATY	TX		03/23/2021	4.375	82,718		(212)				200,000	12/31/2020
100054634		GRAND PRAIRIE	TX		03/23/2021	6.625	56,134		(496)				225,000	01/05/2021
100054635		LITHIA SPRINGS	GA		03/23/2021	7.691	31,816		(371)				332,000	01/28/2025
100054636		TUCSON	AZ		03/23/2021	4.250	153,138		(333)				268,000	01/05/2021
100054639		AKRON	OH		03/23/2021	8.490	56,944		(209)				47,500	12/31/2020
100054640		MADISON	WI		03/23/2021	3.875	114,981		(121)				238,000	01/05/2021
100054641		SCOTTSBORO	AL		03/23/2021	11.198	25,622		(199)				35,000	01/07/2021
100054642		GREENVILLE	NC		03/23/2021	4.875	112,475		(342)				160,000	01/05/2021
100054644		NORTH HALEDON	NJ		03/23/2021	3.875	184,859		(248)				378,000	01/08/2021
100054645		BETHPAGE	NY		03/23/2021	4.000	298,430		(363)				650,000	12/31/2020
100054646		JURUPA VALLEY	CA		03/23/2021	3.250	23,456		(25)				395,000	12/31/2020
100054647		ELGIN	IL		03/23/2021	4.125	180,751		(356)				220,500	01/04/2021
100054648		MCHENRY	IL		03/23/2021	4.000	201,879		(458)				260,000	12/31/2020
100054650		PERKINS	OK		03/23/2021	4.625	65,132		(204)				97,750	01/08/2021
100054652		TOPSFIELD	MA		03/23/2021	4.125	350,821		(478)				600,000	12/31/2020
100054653		WINDBER	PA		03/23/2021	5.250	76,402		(154)				116,000	01/02/2021
100054656		PAWLING	NY		03/23/2021	3.875	238,733		(514)				300,000	01/05/2021
100054657		MILWAUKEE	WI		03/23/2021	4.000	139,949		(358)				163,000	01/05/2021
100054658		WESTFIELD	NJ		03/23/2021	3.875	152,199		(177)				800,000	01/05/2021
100054661		PONTE VEDRA BEACH	FL		03/23/2021	4.000	321,677		(571)				519,000	01/05/2021
100054662		CRUMPLER	NC		03/23/2021	4.625	139,171		(273)				223,000	01/04/2021
100054664		FOLSOM	PA		03/23/2021	7.000	117,036		(944)				228,000	12/31/2020
100054665		HOLLYWOOD	SC		03/23/2021	5.875	193,314		(560)				405,000	01/06/2021
100054667		DENVILLE	NJ		03/23/2021	4.250	224,436		(510)				315,000	01/03/2021
100054668		AURORA	IL		03/23/2021	4.125	63,812		(252)				173,000	12/31/2020
100054670		WESLEY CHAPEL	FL		03/23/2021	4.625	292,062		(1,160)				272,000	12/31/2020
100054671		SAINT MATTHEWS	SC		03/23/2021	5.875	85,869		(437)				244,000	01/05/2021
100054673		TRENTON	NJ		03/23/2021	3.625	103,916		(177)				105,000	01/08/2021
100054675		BLOOMFIELD	NJ		03/23/2021	4.000	266,215		(441)				424,000	01/04/2021
100054679		COLUMBIA	SC		03/23/2021	3.625	91,830		(545)				124,000	01/06/2021
100054682		WESLEY CHAPEL	FL		03/23/2021	6.875	115,890		(318)				256,000	12/31/2020
100054683		LAKE WALES	FL		03/23/2021	5.375	124,251		(58)				203,000	01/01/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054684		BROOK PARK	OH		03/23/2021	4.125	84,033		(184)				180,000	07/09/2022
100054685		OCALA	FL		03/23/2021	5.750	128,200		(531)				185,000	01/03/2021
100054686		CHICAGO	IL		03/23/2021	2.000	158,242		267				215,000	01/04/2021
100054687		NORTH AUGUSTA	SC		03/23/2021	5.875	59,293		(308)				180,000	10/25/2023
100054688		DETROIT	MI		03/23/2021	6.875	59,490		(597)				140,000	12/31/2020
100054692		CITRUS SPRINGS	FL		03/23/2021	2.875	184,380		(190)				301,000	01/03/2021
100054693		ST ALBANS	VT		03/23/2021	5.400	155,499		(668)				130,000	01/04/2021
100054695		NEW IBERIA	LA		03/23/2021	2.000	45,021		185				49,500	01/07/2021
100054696		EAST SAINT LOUIS	IL		03/23/2021	4.025	23,088		20				49,000	01/03/2021
100054697		MIDDLETOWN	DE		03/23/2021	8.000	218,275		(853)				255,000	06/19/2022
100054698		BREWTON	AL		03/23/2021	4.470	75,937		(22)				130,000	04/19/2023
100054699		CROSSVILLE	TN		03/23/2021	4.999	103,164		(435)				131,900	01/04/2021
100054700		DAYTON	OH		03/23/2021	6.469	57,525		(563)				63,000	01/04/2021
100054701		PORTSMOUTH	VA		03/23/2021	5.500	89,464		(235)				120,000	01/05/2021
100054704		MARION	OH		03/23/2021	8.461	35,485		244				30,000	01/05/2021
100054705		SEWARD	NE		03/23/2021	7.500	26,756		(80)				82,000	01/11/2021
100054708		PLEASANTVILLE	NJ		03/23/2021	9.162	53,889		(572)				59,000	01/07/2021
100054711		BROOKLYN	NY		03/23/2021	4.250	365,058		(1,342)				763,000	12/31/2020
100054713		PICO RIVERA	CA		03/23/2021	4.125	347,536		(2,157)				505,000	12/31/2020
100054714		MIAMI	FL		03/23/2021	7.700	90,262		(706)				175,000	01/03/2021
100054715		SANTA CLARITA	CA		03/23/2021	3.500	406,493		(597)				665,000	12/31/2020
100054716		VILLA PARK	IL		03/23/2021	4.750	82,288		(216)				140,000	01/03/2021
100054719		CHICAGO	IL		03/23/2021	7.250	219,803		711				233,900	01/01/2021
100054721		MAGNETIC SPRINGS	OH		03/23/2021	6.996	63,995		202				85,000	01/05/2021
100054722		MANSFIELD	OH		03/23/2021	3.625	89,287		(90)				120,000	01/01/2021
100054725		WAYNESBORO	VA		03/23/2021	5.750	12,841		(102)				120,000	01/04/2021
100054726		CROSWELL	MI		03/23/2021	5.750	57,121		(187)				90,000	01/06/2021
100054727		WYNNE	AR		03/23/2021	4.375	49,891		(182)				157,000	01/03/2021
100054731		WEIR	KS		03/23/2021	3.500	57,698		(63)				105,000	01/05/2021
100054732		FAIRFIELD	CT		03/23/2021	3.250	472,168		(557)				675,000	01/04/2021
100054734		INDIANAPOLIS	IN		03/23/2021	3.625	98,859		(115)				661,500	01/04/2021
100054738		RUTLEDGE	TN		03/23/2021	4.250	68,020		(152)				165,000	01/01/2021
100054739		STATEN ISLAND	NY		03/23/2021	4.750	253,112		(866)				483,000	12/31/2020
100054740		PITTSBURGH	PA		03/23/2021	4.750	39,376		(81)				180,000	01/06/2021
100054741		SPRINGFIELD	VA		03/23/2021	4.875	279,990		(336)				570,000	01/04/2021
100054742		RIVERSIDE	IL		03/23/2021	5.125	191,874		(915)				255,000	01/05/2021
100054743		MONTEBELLO	CA		03/23/2021	4.000	312,181		(1,077)				487,000	12/31/2020
100054744		MINE HILL	NJ		03/23/2021	5.125	190,462		(1,001)				340,000	01/03/2021
100054746		PLAINFIELD	NJ		03/23/2021	3.750	249,673		(283)				320,000	01/05/2021
100054747		KOKOMO	IN		03/23/2021	4.000	120,301		(193)				144,000	01/04/2021
100054749		VERNON HILLS	IL		03/23/2021	4.625	145,832		(423)				172,000	01/04/2021
100054750		LINCOLNTON	NC		03/23/2021	3.000	37,537		(22)				139,000	12/31/2020
100054752		BRICK	NJ		03/23/2021	3.875	251,491		(297)				270,000	01/04/2021
100054754		SAINT PETERS	MO		03/23/2021	4.000	137,643		(172)				195,000	01/04/2021
100054755		REDFORD	MI		03/23/2021	4.625	66,612		(97)				100,000	12/31/2020
100054756		NORFOLK	MA		03/23/2021	4.125	166,155		(325)				425,000	12/31/2020
100054757		MAHOPAC	NY		03/23/2021	5.000	200,583		(796)				355,000	12/31/2020
100054759		FISHKILL	NY		03/23/2021	4.375	150,634		(295)				170,000	12/31/2020
100054760		JACKSONVILLE	FL		03/23/2021	4.875	147,811		(754)				240,000	12/31/2020
100054762		CHICAGO	IL		03/23/2021	4.375	278,823		(882)				290,000	12/31/2020
100054763		MIRAMAR	FL		03/23/2021	4.625	238,893		(1,064)				245,000	01/03/2021
100054764		LEAGUE CITY	TX		03/23/2021	6.500	275,706		(1,528)				462,500	01/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054766		HASTINGS	MI		03/23/2021	8.230	77,278		(344)				145,000	01/06/2021
100054768		BRONX	NY		03/23/2021	8.050	424,940		(5,628)				563,000	12/31/2020
100054770		NEW BRIGHTON	PA		03/23/2021	6.440	81,332		(442)				80,000	01/02/2021
100054771		TORRINGTON	CT		03/23/2021	7.250	116,064		292				188,000	01/08/2023
100054773		CHARLES CITY	VA		03/23/2021	7.500	103,107		(1,586)				125,000	01/23/2023
100054774		SAINT LOUIS	MO		03/23/2021	10.210	36,515		(283)				68,000	02/28/2025
100054775		CLEVELAND	OH		03/23/2021	8.000	99,574		(210)				105,000	12/31/2020
100054776		FLINT	MI		03/23/2021	9.249	27,068		(476)				26,000	01/04/2021
100054777		FOWLER	CA		03/23/2021	4.750	119,372		(288)				183,000	12/31/2020
100054780		CHICAGO	IL		03/23/2021	2.840	109,388		61				183,000	01/07/2021
100054782		CLEVELAND	OH		03/23/2021	4.875	49,381		(75)				50,000	12/31/2020
100054783		LINDEN	NJ		03/23/2021	10.000	380,171		451				311,900	01/05/2021
100054785		PHILADELPHIA	PA		03/23/2021	5.875	112,010		(258)				168,000	01/05/2021
100054786		BAY SHORE	NY		03/23/2021	5.250	295,253		2,878				292,500	12/31/2020
100054789		BLAKELY	GA		03/23/2021	10.060	6,505		(145)				64,000	01/08/2021
100054790		TARBORO	NC		03/23/2021	6.000	39,381		(302)				114,000	01/05/2021
100054791		CAMDEN	NJ		03/23/2021	5.500	65,525		8				55,000	01/07/2021
100054792		SAN JOSE	CA		03/23/2021	4.500	553,679		(865)				1,390,000	01/02/2021
100054794		COMPTON	CA		03/23/2021	5.000	59,108		(188)				399,000	12/31/2020
100054795		MILWAUKEE	WI		03/23/2021	4.999	51,159		(234)				40,000	01/07/2021
100054796		DAVENPORT	FL		03/23/2021	3.500	64,246		(93)				215,000	01/05/2021
100054797		MIAMI	FL		03/23/2021	4.125	149,429		(310)				398,000	01/05/2021
100054799		WALDWICK	NJ		03/23/2021	3.875	214,393		(368)				470,000	11/17/2022
100054800		BURKE	VA		03/23/2021	4.375	373,452		(1,181)				660,000	01/03/2021
100054801		MOYOCK	NC		03/23/2021	4.250	198,403		(368)				348,000	01/03/2021
100054802		PITTSBURGH	PA		03/23/2021	3.750	30,432		(64)				104,000	01/05/2021
100054804		PENSACOLA	FL		03/23/2021	5.000	134,626		(313)				341,000	12/31/2020
100054805		GEISMAR	LA		03/23/2021	3.500	214,155		(435)				280,000	01/05/2021
100054806		LOUISVILLE	KY		03/23/2021	5.625	79,302		(174)				155,000	01/01/2021
100054807		PATCHOGUE	NY		03/23/2021	4.625	313,729		(837)				385,000	01/01/2021
100054808		NORTH BALDWIN	NY		03/23/2021	4.625	214,884		(736)				420,000	12/31/2020
100054810		MONROE	CT		03/23/2021	4.000	334,607		(525)				385,000	01/04/2021
100054811		WHITESTONE	NY		03/23/2021	6.375	91,719		(798)				830,000	12/31/2020
100054812		CANTON	OH		03/23/2021	4.625	345,933		(422)				325,000	01/01/2021
100054813		MIDDLETOWN	DE		03/23/2021	4.625	333,075		(622)				405,000	01/05/2021
100054814		MIDDLE RIVER	MD		03/23/2021	4.250	210,153		(434)				218,000	01/02/2021
100054815		TUCSON	AZ		03/23/2021	4.250	80,526		(285)				95,000	01/03/2021
100054820		CLITHERALL	MN		03/23/2021	4.000	172,909		(351)				190,000	01/07/2021
100054823		MONROE	MI		03/23/2021	6.250	32,956		(268)				95,000	12/31/2020
100054824		TALLEYVILLE	DE		03/23/2021	3.875	148,249		(193)				300,000	01/05/2021
100054825		NORTH VERSAILLES	PA		03/23/2021	4.625	115,388		(345)				151,900	01/01/2024
100054826		MONROEVILLE	PA		03/23/2021	4.625	126,576		(518)				135,000	01/03/2021
100054827		ORO VALLEY	AZ		03/23/2021	3.625	157,323		(163)				416,000	01/05/2021
100054832		GETTYSBURG	PA		03/23/2021	7.000	122,741		(603)				130,000	01/03/2021
100054833		WIMBERLEY	TX		03/23/2021	4.000	44,727		(66)				282,000	01/05/2021
100054834		BRONX	NY		03/23/2021	8.625	185,140		(828)				650,000	12/31/2020
100054835		RICHMOND	VA		03/23/2021	4.625	15,359		(84)				113,500	01/04/2021
100054837		YOUNGSTOWN	OH		03/23/2021	4.500	7,692		(22)				32,000	12/31/2020
100054839		BROOKLYN	NY		03/23/2021	9.875	21,828		(548)				544,000	12/31/2020
100054840		SPRING	TX		03/23/2021	4.875	210,157		(310)				341,000	12/31/2020
100054841		E STROUDSBURG	PA		03/23/2021	3.750	284,190		(247)				305,000	01/02/2021
100054843		MINEOLA	NY		03/23/2021	3.625	255,205		(308)				475,000	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054846		MIAMI	FL		03/23/2021	3.250	104,765		(152)				331,000	01/03/2021
100054847		DAVENPORT	IA		03/23/2021	11.812	154,532		(2,789)				155,900	01/05/2021
100054849		READING	PA		03/23/2021	4.840	203,618		1,569				205,000	12/31/2020
100054850		OAKRIDGE	OR		03/23/2021	5.500	417,126		(2,247)				365,000	01/11/2021
100054851		STOCKTON	CA		03/23/2021	3.375	47,429		(61)				252,000	12/31/2020
100054852		BELMONT	NC		03/23/2021	5.000	72,853		(155)				151,000	12/31/2020
100054853		ALBUQUERQUE	NM		03/23/2021	13.560	40,951		(1,192)				115,000	01/05/2021
100054856		COLUMBUS	NE		03/23/2021	8.000	87,565		(683)				120,000	01/07/2021
100054858		EL PASO	TX		03/23/2021	5.000	64,246		(144)				112,000	01/07/2021
100054859		MADISON HEIGHTS	VA		03/23/2021	10.610	102,828		(1,688)				92,000	01/07/2021
100054861		GARY	IN		03/23/2021	10.610	62,486		(890)				50,000	01/07/2021
100054862		BIRMINGHAM	AL		03/23/2021	8.736	60,200		(764)				60,000	01/08/2021
100054863		MONTGOMERY	AL		03/23/2021	2.000	82,722		69				141,000	12/31/2020
100054868		ANTIOCH	CA		03/23/2021	4.125	369,890		(44)				489,971	01/02/2021
100054870		SHEBOYGAN	WI		03/23/2021	5.786	115,495		272				151,000	12/31/2020
100054871		ANDERSON	SC		03/23/2021	4.500	33,599		(89)				59,000	01/07/2021
100054873		ULYSSES	KS		03/23/2021	9.870	102,306		685				68,000	01/07/2021
100054874		MEYERSDALE	PA		03/23/2021	8.240	14,124		(19)				81,920	01/06/2021
100054875		ALEXANDRIA	VA		03/23/2021	4.250	385,706		(710)				875,000	01/04/2021
100054879		CHICAGO	IL		03/23/2021	2.000	141,725		571				145,000	01/03/2021
100054880		STEGER	IL		03/23/2021	4.250	35,910		(76)				120,000	12/31/2020
100054881		CEDAR GROVE	NJ		03/23/2021	4.250	189,023		(329)				717,000	01/04/2021
100054882		KELLER	TX		03/23/2021	4.875	409,902		(700)				690,000	01/05/2021
100054883		PITTSBURG	CA		03/23/2021	4.625	264,079		(758)				495,000	12/31/2020
100054884		WALDORF	MD		03/23/2021	4.625	220,248		(319)				375,000	12/31/2020
100054885		COLD SPRING	NY		03/23/2021	4.250	314,772		(526)				550,000	12/31/2020
100054886		CRESTON	OH		03/23/2021	4.500	131,760		(215)				200,000	01/02/2021
100054887		GEORGETOWN	TX		03/23/2021	5.875	161,352		(772)				470,000	01/05/2021
100054888		WENTZVILLE	MO		03/23/2021	5.250	135,508		(413)				350,000	01/03/2021
100054889		HAYDEN	ID		03/23/2021	4.000	113,666		(219)				349,000	01/03/2021
100054890		ORANGE PARK	FL		03/23/2021	4.000	238,922		(876)				295,000	01/01/2021
100054891		SHELTON	CT		03/23/2021	3.875	304,488		(510)				505,000	01/05/2021
100054892		ACWORTH	GA		03/23/2021	4.125	249,647		(1,007)				388,000	01/01/2021
100054893		PORTLAND	OR		03/23/2021	4.125	261,851		(680)				383,900	12/31/2020
100054894		CHARLOTTE	NC		03/23/2021	4.500	13,119		(82)				255,000	12/31/2020
100054895		CANAL WINCHESTER	OH		03/23/2021	4.000	171,477		(252)				268,000	12/31/2020
100054896		COTTAGE GROVE	OR		03/23/2021	4.875	172,226		(320)				580,000	01/05/2021
100054897		CHICAGO	IL		03/23/2021	3.500	307,697		(435)				295,000	01/03/2021
100054899		SALINAS	CA		03/23/2021	3.875	104,893		(78)				362,000	01/05/2021
100054900		ORLANDO	FL		03/23/2021	4.125	227,302		(326)				295,000	01/03/2021
100054902		LAKE OZARK	MO		03/23/2021	6.250	52,175		(168)				121,500	01/03/2021
100054903		PHOENIX	AZ		03/23/2021	3.500	162,829		(144)				275,000	01/03/2021
100054904		PLEASANTVILLE	NJ		03/23/2021	5.125	75,845		(273)				144,900	12/31/2020
100054905		HARVEST	AL		03/23/2021	6.750	41,051		(292)				315,000	01/01/2021
100054906		BRISTOL	PA		03/23/2021	8.625	34,722		(421)				215,000	12/31/2020
100054907		DEER ISLAND	OR		03/23/2021	8.000	37,355		(352)				380,000	01/04/2021
100054908		SPARTANSBURG	PA		03/23/2021	3.625	114,965		(71)				230,000	01/18/2021
100054912		LAS VEGAS	NV		03/23/2021	7.490	189,199		(641)				496,000	01/03/2021
100054914		WEST HAVERSTRAW	NY		03/23/2021	4.625	253,238		(1,104)				318,900	12/31/2020
100054921		ROCK HILL	SC		03/23/2021	10.600	81,045		(1,248)				210,000	01/08/2021
100054923		WESTMINSTER	CO		03/23/2021	3.000	164,930		(76)				328,000	12/31/2020
100054924		LAGRANGE	GA		03/23/2021	9.840	114,294		(1,191)				135,000	01/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054926		FRANKLINVILLE	NJ		03/23/2021	4.125	174,456		(508)				190,000	12/31/2020
100054927		O FALLON	IL		03/23/2021	8.222	347,199		(1,427)				248,000	01/06/2021
100054928		MONTGOMERY	IL		03/23/2021	3.875	156,221		110				223,000	05/08/2022
100054930		LINCOLNTON	NC		03/23/2021	9.460	16,294		(322)				98,000	12/31/2020
100054931		AKRON	OH		03/23/2021	4.999	54,984		(255)				55,000	01/04/2021
100054932		TYRONE	PA		03/23/2021	4.000	143,775		837				165,000	01/06/2021
100054934		MAYSVILLE	KY		03/23/2021	9.800	49,965		(779)				54,000	01/07/2021
100054935		DETROIT	MI		03/23/2021	5.250	44,567		(70)				92,000	07/10/2025
100054936		CHICAGO	IL		03/23/2021	4.999	121,530		(374)				120,000	01/05/2021
100054937		TYLER	TX		03/23/2021	8.790	84,621		(1,023)				200,000	01/05/2021
100054938		CHULA VISTA	CA		03/23/2021	3.625	453,654		(2,966)				630,000	12/31/2020
100054939		PLEASANT HILL	CA		03/23/2021	4.250	446,782		(1,387)				580,000	12/31/2020
100054940		INDIANAPOLIS	IN		03/23/2021	4.040	36,067		65				46,000	01/06/2021
100054942		LOS ANGELES	CA		03/23/2021	8.875	177,413		(445)				500,000	12/31/2020
100054944		MIDDLE ISLAND	NY		03/23/2021	3.917	193,094		(510)				310,000	12/31/2020
100054946		VENUS	TX		03/23/2021	4.000	332,376		(533)				545,000	01/05/2021
100054947		SOUND BEACH	NY		03/23/2021	6.000	341,087		(312)				490,000	04/23/2024
100054948		APOPKA	FL		03/23/2021	4.000	377,101		(1,223)				424,000	01/02/2021
100054950		SALEM	NJ		03/23/2021	4.500	119,866		734				124,000	01/08/2021
100054951		WOODBURY	CT		03/23/2021	4.000	348,621		(504)				425,000	01/04/2021
100054953		RIVERSIDE	CA		03/23/2021	3.625	327,492		(238)				625,000	01/08/2025
100054957		MANALAPAN	NJ		03/23/2021	4.625	353,093		(642)				521,900	01/03/2021
100054960		LINDENHURST	NY		03/23/2021	3.625	232,019		(250)				440,000	12/31/2020
100054961		LONG POND	PA		03/23/2021	3.500	135,510		(192)				172,000	01/02/2021
100054962		FAIRBURN	GA		03/23/2021	4.750	109,513		(182)				419,000	03/06/2024
100054963		CHICAGO	IL		03/23/2021	4.625	163,534		(429)				170,000	01/03/2021
100054964		ELLWOOD CITY	PA		03/23/2021	6.375	131,941		(403)				160,000	12/31/2020
100054965		BRIDGEPORT	CT		03/23/2021	3.500	119,208		(207)				251,000	01/07/2021
100054966		SEAFORD	DE		03/23/2021	5.875	133,304		(378)				150,000	01/06/2021
100054967		WASHINGTON	DC		03/23/2021	4.625	114,047		(254)				485,000	12/31/2020
100054972		HILLMAN	MN		03/23/2021	4.875	115,273		(278)				198,500	01/04/2021
100054975		SAINT PAUL	MN		03/23/2021	4.750	227,207		(1,032)				315,000	01/01/2021
100054976		LITHONIA	GA		03/23/2021	3.375	377,836		(162)				400,000	01/05/2021
100054977		YORBA LINDA	CA		03/23/2021	5.375	126,772		(324)				799,000	01/03/2021
100054979		LITTLE MOUNTAIN	SC		03/23/2021	6.000	67,120		(429)				271,000	01/06/2021
100054980		LITHIA	FL		03/23/2021	3.375	251,497		(334)				313,000	12/31/2020
100054983		CHICAGO	IL		03/23/2021	4.750	404,309		(982)				600,000	08/06/2022
100054986		MILTON	GA		03/23/2021	4.625	579,157		(967)				799,900	01/05/2021
100054987		LAVEEN	AZ		03/23/2021	4.750	116,891		(194)				305,000	01/07/2021
100054988		DES PLAINES	IL		03/23/2021	3.500	164,421		(250)				300,000	01/03/2021
100054989		GILBERT	AZ		03/23/2021	4.625	149,632		(228)				368,900	12/31/2020
100054990		CARROLLTON	TX		03/23/2021	4.875	233,360		(331)				395,000	01/05/2021
100054991		MONROE	GA		03/23/2021	4.765	205,621		(597)				330,000	12/31/2020
100054992		JOLIET	IL		03/23/2021	4.125	68,604		(29)				85,000	01/03/2021
100054993		BOGGSTOWN	IN		03/23/2021	11.734	27,323		(740)				68,000	01/03/2021
100054995		NEWPORT	NH		03/23/2021	7.000	142,732		(1,486)				172,500	12/30/2020
100054996		SAINT ALBANS	NY		03/23/2021	5.000	382,841		(1,144)				525,000	12/30/2020
100054999		JONESBOROUGH	TN		03/23/2021	8.000	88,488		103				135,900	12/31/2020
100055000		MEMPHIS	TN		03/23/2021	10.840	17,883		(482)				33,000	01/04/2021
100055001		MEMPHIS	TN		03/23/2021	9.750	33,669		(532)				30,000	01/06/2021
100055003		LEXINGTON	NC		03/23/2021	10.130	98,068		(1,193)				131,000	01/02/2021
100055004		ROANOKE	VA		03/23/2021	8.000	51,905		(785)				110,000	01/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055005		FAIR OAKS	CA		03/23/2021	4.000	426,109		(1,434)				502,000	01/01/2021
100055007		VOLUNTOWN	CT		03/23/2021	6.400	152,904		(558)				255,000	01/05/2021
100055008		WILLOWBROOK	IL		03/23/2021	5.500	7,666		(59)				300,000	09/13/2024
100055009		RIDGEFIELD PARK	NJ		03/23/2021	6.875	927,926		3,366				667,000	01/07/2021
100055012		HIALEAH	FL		03/23/2021	4.000	316,570		(457)				415,000	01/05/2021
100055013		POUGHKEEPSIE	NY		03/23/2021	6.000	620,040		3,607				660,000	06/21/2025
100055014		PITTSFIELD	IL		03/23/2021	9.418	4,767		(124)				142,000	01/11/2021
100055017		ALBANY	GA		03/23/2021	3.625	37,875		641				135,000	04/22/2024
100055018		COLUMBIA	MD		03/23/2021	4.375	267,257		(748)				272,000	01/01/2021
100055022		MANSFIELD	TX		03/23/2021	3.125	20,288		156				315,000	01/05/2021
100055024		COLUMBUS	OH		03/23/2021	3.625	122,660		(151)				268,000	12/30/2020
100055026		DADE CITY	FL		03/23/2021	4.125	46,639		(116)				218,000	01/03/2021
100055028		INGLESIDE	IL		03/23/2021	4.500	205,840		142				195,000	01/05/2021
100055029		YORBA LINDA	CA		03/23/2021	4.000	159,211		(143)				515,000	01/03/2021
100055030		LENOIR	NC		03/23/2021	3.250	5,103						80,000	12/31/2020
100055032		TOPEKA	KS		03/23/2021	4.300	112,425		(410)				151,000	01/03/2021
100055033		ROCKWALL	TX		03/23/2021	6.375	203,099		(937)				420,000	01/05/2021
100055035		BROOKLYN	NY		03/23/2021	6.875	289,587		(1,594)				1,135,000	12/31/2020
100055038		PHILADELPHIA	PA		03/23/2021	7.125	82,528		(265)				152,000	12/31/2020
100055040		CENTEREACH	NY		03/23/2021	4.000	204,031		(376)				300,000	01/02/2021
100055041		GAFFNEY	SC		03/23/2021	4.000	117,493		(319)				135,000	01/04/2021
100055044		SPRINGFIELD	MA		03/23/2021	4.000	101,306		(142)				175,000	01/02/2021
100055045		TOTOWA	NJ		03/23/2021	4.125	143,562		(326)				365,000	01/03/2021
100055046		LA PLATA	MD		03/23/2021	5.375	129,849		(646)				207,000	01/02/2021
100055047		MAYSVILLE	GA		03/23/2021	4.250	123,258		(219)				365,000	07/17/2023
100055048		LONSDALE	MN		03/23/2021	3.750	138,382		(156)				317,000	01/05/2021
100055049		DAVIE	FL		03/23/2021	5.000	123,516		(726)				249,000	01/03/2021
100055050		WASHINGTON	MO		03/23/2021	5.875	28,515		(200)				133,500	01/03/2021
100055051		LOVELAND	OH		03/23/2021	4.500	183,499		(290)				318,000	12/31/2020
100055052		SAYREVILLE	NJ		03/23/2021	5.000	47,893		(256)				377,300	01/05/2021
100055057		MURFREESBORO	TN		03/23/2021	4.000	179,909		(244)				395,000	01/01/2021
100055059		ELMONT	NY		03/23/2021	4.000	127,371		(206)				440,000	12/31/2020
100055060		MORRISTOWN	TN		03/23/2021	4.250	63,266		94				145,000	12/31/2020
100055062		PINE BROOK	NJ		03/23/2021	5.875	202,661		(665)				459,000	01/09/2021
100055064		CUMMING	GA		03/23/2021	3.250	217,718		(245)				365,000	01/07/2021
100055065		CARROLLTON	TX		03/23/2021	3.250	88,742		(47)				220,000	01/03/2021
100055066		GANSEVOORT	NY		03/23/2021	3.500	209,802		(242)				340,000	01/03/2021
100055067		SANDUSKY	OH		03/23/2021	9.240	52,707		(685)				80,000	01/04/2021
100055069		HOUSTON	TX		03/23/2021	10.640	118,418		(542)				177,560	01/03/2021
100055070		UNION	SC		03/23/2021	13.000	37,913		(198)				89,000	01/10/2021
100055073		LEXINGTON	SC		03/23/2021	7.125	155,593		(520)				130,000	01/05/2021
100055074		LORAIN	OH		03/23/2021	8.000	86,970		(241)				87,300	12/31/2020
100055075		HUNTINGTON	WV		03/23/2021	10.750	36,576		(770)				56,000	01/07/2021
100055076		ROCHESTER	NY		03/23/2021	5.980	116,118		53				162,000	12/31/2020
100055078		BIRMINGHAM	AL		03/23/2021	9.407	60,593		(783)				54,000	01/08/2021
100055080		TIGRETT	TN		03/23/2021	6.000	50,982		51				36,000	01/11/2021
100055081		BESSEMER	AL		03/23/2021	8.148	55,748		(737)				62,000	01/07/2021
100055083		CHICAGO	IL		03/23/2021	3.000	151,970		(1)				140,000	01/01/2021
100055084		JAMUL	CA		03/23/2021	3.250	196,210		(163)				540,000	01/05/2021
100055085		NEW CASTLE	CO		03/23/2021	7.125	159,830		(742)				590,000	11/18/2022
100055087		DURHAM	NC		03/23/2021	3.625	122,554		348				325,000	12/31/2020
100055090		DETROIT	MI		03/23/2021	5.000	55,672		(176)				46,000	01/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055091		BROOKLYN	NY		03/23/2021	6.625	31,324		(190)				556,000	12/30/2020
100055093		STATESBORO	GA		03/23/2021	6.000	104,987		(380)				145,000	01/07/2021
100055095		SANFORD	FL		03/23/2021	4.750	10,375		(128)				86,000	01/03/2021
100055096		KEARNY	NJ		03/23/2021	5.750	348,524		(633)				270,000	01/07/2021
100055097		NORTH CHARLESTON	SC		03/23/2021	4.625	71,509		(294)				165,000	01/04/2021
100055099		HOPATCONG	NJ		03/23/2021	4.395	230,069		3,553				225,000	01/07/2021
100055100		EL CERRITO	CA		03/23/2021	6.250	191,542		(258)				1,020,000	12/31/2020
100055101		PHILADELPHIA	PA		03/23/2021	4.625	97,264		(264)				147,000	01/04/2021
100055102		TOBYHANNA	PA		03/23/2021	3.500	202,267		(406)				254,000	01/02/2021
100055103		MIAMI	FL		03/23/2021	6.375	68,604		(579)				260,000	01/05/2021
100055104		FAIRBORN	OH		03/23/2021	4.000	62,730		(42)				80,000	12/31/2020
100055106		ORMOND BEACH	FL		03/23/2021	3.500	31,877		(82)				328,000	01/02/2021
100055108		HIXSON	TN		03/23/2021	3.875	156,379		(211)				200,000	12/31/2020
100055110		LOWELL	MA		03/23/2021	4.500	120,298		(226)				258,900	01/01/2021
100055111		GONZALES	TX		03/23/2021	4.000	73,642		(116)				199,000	01/08/2021
100055112		KENMORE	WA		03/23/2021	5.375	366,765		(567)				1,000,000	01/04/2021
100055113		WEST COVINA	CA		03/23/2021	4.000	280,162		(357)				450,000	12/31/2020
100055115		DANVILLE	NH		03/23/2021	5.250	226,025		(604)				445,000	12/31/2020
100055116		TOLLESON	AZ		03/23/2021	4.625	174,675		(765)				345,000	12/31/2020
100055117		MARIETTA	GA		03/23/2021	3.375	89,448		(61)				331,200	01/01/2021
100055119		EASTON	PA		03/23/2021	8.000	87,000		(313)				102,000	01/02/2021
100055120		ALBURTIS	PA		03/23/2021	6.875	185,921		(637)				187,000	01/03/2021
100055121		KENNESAW	GA		03/23/2021	4.125	183,197		(272)				234,600	01/01/2021
100055122		LANSDOWNE	PA		03/23/2021	4.625	147,243		(547)				195,900	12/31/2020
100055124		TUCKER	GA		03/23/2021	4.375	198,810		(958)				238,000	01/08/2021
100055125		MOORE	SC		03/23/2021	7.000	78,721		(478)				154,900	01/05/2021
100055127		COCHRANVILLE	PA		03/23/2021	4.125	70,769		(161)				306,000	01/02/2021
100055132		CLEARWATER	KS		03/23/2021	6.250	93,191		(363)				225,000	01/05/2021
100055133		VICTORVILLE	CA		03/23/2021	4.375	137,525		(590)				350,000	01/04/2021
100055135		BROOKLYN	NY		03/23/2021	8.375	6,617		60				820,000	12/31/2020
100055136		JACKSONVILLE	FL		03/23/2021	4.250	113,315		(197)				246,000	01/02/2021
100055138		NEW BRITAIN	CT		03/23/2021	3.875	53,717		80				70,000	01/06/2021
100055140		GLENDALE	AZ		03/23/2021	6.375	92,986		(535)				235,000	01/05/2021
100055141		COMPTON	CA		03/23/2021	4.500	247,671		(423)				479,000	12/31/2020
100055145		MASSILLON	OH		03/23/2021	6.500	66,864		(449)				99,900	12/31/2020
100055146		NEWARK	OH		03/23/2021	9.500	24,851		(484)				100,000	01/02/2021
100055147		GREENSBORO	NC		03/23/2021	12.360	286,730		(3,221)				261,000	12/31/2020
100055149		MONROE	GA		03/23/2021	7.000	74,218		(347)				162,000	12/31/2020
100055150		JACKSONVILLE	FL		03/23/2021	4.875	161,857		(637)				160,000	01/01/2021
100055155		BRONX	NY		03/23/2021	2.000	399,096		663				591,000	12/31/2020
100055156		MANSFIELD	OH		03/23/2021	11.016	8,415		(185)				27,000	01/05/2021
100055157		MANCHESTER	NH		03/23/2021	5.590	277,992		(302)				385,000	12/31/2020
100055159		NORLINA	NC		03/23/2021	10.245	63,438		71				107,000	01/05/2021
100055164		MILWAUKEE	WI		03/23/2021	7.000	121,249		(866)				77,880	01/08/2021
100055165		ROBERTS	IL		03/23/2021	7.815	25,077		(26)				27,900	01/06/2021
100055168		OMAHA	NE		03/23/2021	5.500	41,063		(194)				185,000	01/03/2021
100055170		MOBILE	AL		03/23/2021	7.000	40,517		(364)				74,000	01/08/2021
100055171		WESTMINSTER	CA		03/23/2021	4.875	224,535		(593)				715,000	01/02/2021
100055172		MONTGOMERY	AL		03/23/2021	7.750	47,872		(204)				79,000	01/04/2021
100055173		SOMERSET	PA		03/23/2021	4.625	87,802		(225)				77,000	01/02/2021
100055176		OKLAHOMA CITY	OK		03/23/2021	6.750	57,186		(370)				97,750	01/06/2021
100055177		BLAKESLEE	PA		03/23/2021	4.000	169,823		(533)				205,000	01/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055178		MONROE	NC		03/23/2021	3.000	168,583		(210)				255,000	12/30/2020
100055179		GARDENA	CA		03/23/2021	4.875	270,602		(655)				609,000	01/02/2021
100055180		WEST COLUMBIA	SC		03/23/2021	4.250	111,519		374				230,000	01/20/2025
100055182		NOGALES	AZ		03/23/2021	4.000	18,606		(62)				133,000	01/05/2021
100055186		NORTH BALDWIN	NY		03/23/2021	4.000	380,142		(1,004)				385,000	01/11/2021
100055187		LITTLE ROCK	AR		03/23/2021	3.875	69,498		(99)				85,000	01/05/2021
100055188		AUGUSTA	GA		03/23/2021	3.500	77,311		(69)				89,000	01/08/2021
100055189		PHILADELPHIA	PA		03/23/2021	4.000	86,106		(238)				128,000	12/31/2020
100055190		PONTE VEDRA BEACH	FL		03/23/2021	3.750	163,525		(136)				226,000	01/06/2021
100055191		MAHOMET	IL		03/23/2021	5.875	85,602		(370)				145,500	01/04/2021
100055192		BRECKSVILLE	OH		03/23/2021	4.000	178,262		(277)				255,000	12/31/2020
100055196		NORTH BALDWIN	NY		03/23/2021	7.290	41,151		(369)				430,000	12/31/2020
100055197		LAKE OSWEGO	OR		03/23/2021	4.000	117,021		(141)				599,000	01/02/2021
100055198		CLINTON	MD		03/23/2021	3.750	292,716		(411)				440,000	12/31/2020
100055201		ALLEN PARK	MI		03/23/2021	4.000	52,201		(99)				130,000	12/31/2020
100055203		CROMWELL	CT		03/23/2021	3.875	186,075		(229)				310,000	01/03/2021
100055204		MUSKEGON	MI		03/23/2021	7.375	28,294		(276)				54,500	01/06/2021
100055205		COLUMBUS	IN		03/23/2021	6.250	91,474		(595)				165,000	01/07/2021
100055206		BIG SPRING	TX		03/23/2021	8.000	34,560		(421)				71,000	01/08/2021
100055207		MINNEAPOLIS	MN		03/23/2021	7.980	104,629		(680)				239,500	12/31/2020
100055208		DARLINGTON	SC		03/23/2021	7.950	118,114		(1,099)				234,000	01/08/2021
100055209		MONTGOMERY VILLAGE	MD		03/23/2021	6.000	228,987		(870)				271,000	01/01/2021
100055210		MANSFIELD	OH		03/23/2021	8.700	76,856		(1,260)				72,000	01/06/2021
100055212		GARDNER	IL		03/23/2021	4.625	108,549		(310)				188,000	01/05/2021
100055213		ORLAND PARK	IL		03/23/2021	2.125	69,589		110				310,000	01/05/2021
100055214		LYNWOOD	CA		03/23/2021	5.500	229,405		(519)				495,000	01/02/2021
100055215		CHATTANOOGA	TN		03/23/2021	7.450	31,919		(335)				95,000	12/31/2020
100055216		MEMPHIS	TN		03/23/2021	5.250	30,760		(354)				94,000	01/06/2021
100055217		DETROIT	MI		03/23/2021	5.750	13,164		(98)				42,000	01/06/2021
100055219		PITTSBURGH	PA		03/23/2021	8.000	69,910		(275)				90,000	01/03/2021
100055220		NEW CASTLE	DE		03/23/2021	7.000	94,188		(381)				100,000	01/05/2021
100055222		CUYAHOGA FALLS	OH		03/23/2021	5.000	144,610		3,021				140,000	01/05/2021
100055223		HUNTSVILLE	AL		03/23/2021	10.380	92,356		(956)				85,000	01/07/2021
100055226		JACKSON	TN		03/23/2021	4.125	42,505		(3)				48,000	12/31/2020
100055228		BALTIMORE	MD		03/23/2021	8.600	36,627		(281)				32,500	01/06/2021
100055230		LOUISVILLE	KY		03/23/2021	9.250	59,342		(797)				70,000	01/07/2021
100055231		LANCASTER	CA		03/23/2021	7.250	211,165		724				265,000	12/31/2020
100055233		TEMECULA	CA		03/23/2021	4.250	291,098		786				400,000	12/31/2020
100055234		DAYTON	OH		03/23/2021	5.500	21,599		11				33,000	12/31/2020
100055235		TOKELAND	WA		03/23/2021	8.050	35,759		(563)				95,000	01/04/2021
100055236		OAK GROVE	MN		03/23/2021	6.730	209,844		(1,010)				480,000	01/05/2021
100055239		GENEVA	IL		03/23/2021	4.000	134,801		(343)				370,000	12/31/2020
100055241		SEBRING	FL		03/23/2021	4.625	58,759		(239)				86,000	01/02/2021
100055242		STATEN ISLAND	NY		03/23/2021	4.625	117,510		(528)				528,000	12/31/2020
100055243		FRESNO	CA		03/23/2021	4.375	123,106		(214)				320,000	12/31/2020
100055244		CLYDE	KS		03/23/2021	9.240	45,830		31				29,000	01/07/2021
100055245		CONCORD	CA		03/23/2021	4.875	201,526		(324)				644,000	12/31/2020
100055247		CHESTERTON	IN		03/23/2021	3.750	6,823		(21)				250,000	01/04/2021
100055249		SCOTTSBURG	IN		03/23/2021	4.625	45,149		(130)				65,000	01/06/2021
100055250		URBANNA	VA		03/23/2021	4.375	187,099		(335)				575,000	01/05/2021
100055251		MONROE	WA		03/23/2021	4.000	192,307		(375)				520,000	01/05/2021
100055252		UNION	NJ		03/23/2021	3.500	161,762		(312)				350,000	01/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055254		PINECREST	FL		03/23/2021	4.000	158,057		(145)				199,000	01/05/2021
100055255		BOYNTON BEACH	FL		03/23/2021	3.875	91,110		(89)				178,000	01/05/2021
100055257		MIAMI	FL		03/23/2021	4.500	209,678		(789)				355,000	01/05/2021
100055259		MEMPHIS	TN		03/23/2021	4.375	80,737		(161)				107,000	12/31/2020
100055261		ROUND ROCK	TX		03/23/2021	4.625	322,033		4,293				652,000	02/27/2025
100055262		DOUGLAS	MA		03/23/2021	4.250	298,982		(559)				400,000	12/31/2020
100055264		NAUGATUCK	CT		03/23/2021	4.000	119,102		(203)				210,000	01/05/2021
100055265		ROCK HILL	SC		03/23/2021	6.500	97,381		(261)				205,000	01/05/2021
100055266		BAYVILLE	NJ		03/23/2021	6.250	144,604		(866)				405,000	01/03/2021
100055267		ELIZABETH	NJ		03/23/2021	4.000	251,122		(503)				472,900	01/04/2021
100055268		TAYLORS	SC		03/23/2021	7.500	10,300		(102)				135,000	01/04/2021
100055269		PEORIA	IL		03/23/2021	7.625	5,553		(59)				23,000	01/03/2021
100055271		TAUNTON	MA		03/23/2021	3.875	189,307		(255)				315,000	01/01/2021
100055272		NESKOWIN	OR		03/23/2021	3.875	172,299		(231)				550,000	01/03/2021
100055273		BAYVILLE	NJ		03/23/2021	4.625	241,214		(481)				340,900	01/03/2021
100055276		WRENTHAM	MA		03/23/2021	5.375	572,084		3,427				1,750,000	03/03/2025
100055279		KEANSBURG	NJ		03/23/2021	4.875	34,332		(132)				290,000	01/03/2021
100055280		CHICAGO	IL		03/23/2021	2.000	52,292		234				105,000	01/05/2021
100055281		SPARTA	NJ		03/23/2021	4.500	195,760		(345)				275,000	01/03/2021
100055283		DOUBLE OAK	TX		03/23/2021	6.000	236,456		(1,122)				433,000	01/01/2021
100055286		PITTSBURGH	PA		03/23/2021	10.300	30,056		(685)				125,000	01/03/2021
100055288		FORT WORTH	TX		03/23/2021	5.000	454,685		(486)				570,000	01/08/2021
100055289		ANAHEIM	CA		03/23/2021	4.750	277,130		(605)				625,000	01/03/2021
100055290		SUNNYSIDE	WA		03/23/2021	10.490	130,813		3,023				242,000	01/10/2025
100055292		CINCINNATI	OH		03/23/2021	9.538	40,959		(672)				130,000	12/31/2020
100055293		EL PASO	TX		03/23/2021	10.330	37,836		(826)				155,000	12/10/2022
100055294		APOLLO BEACH	FL		03/23/2021	3.630	81,772		(134)				225,000	01/03/2021
100055295		MAPLE HEIGHTS	OH		03/23/2021	8.000	115,036		(1,423)				100,000	01/04/2021
100055298		MORENO VALLEY	CA		03/23/2021	6.000	198,065		(621)				400,000	12/31/2020
100055299		CALUMET PARK	IL		03/23/2021	4.500	74,227		68				75,000	12/31/2020
100055300		VENICE	FL		03/23/2021	6.900	82,296		(889)				182,500	01/03/2021
100055301		STUDIO CITY	CA		03/23/2021	3.125	546,228		(140)				1,890,000	12/31/2020
100055302		DETROIT	MI		03/23/2021	8.480	103,837		(306)				70,000	01/06/2021
100055303		SOLEDAD	CA		03/23/2021	3.625	283,110		(298)				434,000	12/31/2020
100055305		GLENFORD	OH		03/23/2021	4.999	59,530		(293)				138,000	01/05/2021
100055309		MOBILE	AL		03/23/2021	11.220	34,763		423				39,600	01/08/2021
100055310		RANCHO CUCAMONGA	CA		03/23/2021	3.390	162,151		(179)				410,000	12/31/2020
100055311		AZUSA	CA		03/23/2021	3.630	155,618		(158)				460,000	01/02/2021
100055315		MONMOUTH	OR		03/23/2021	4.125	90,275		(136)				332,000	01/03/2021
100055316		GENEVA	NY		03/23/2021	4.750	60,754		(208)				130,000	01/02/2021
100055317		RANCHO CUCAMONGA	CA		03/23/2021	4.375	349,069		(711)				685,000	12/31/2020
100055318		MOUNT PLEASANT	TN		03/23/2021	7.000	47,180		(343)				167,000	01/01/2021
100055323		PLEASANTVILLE	NJ		03/23/2021	4.250	117,223		(275)				115,900	12/31/2020
100055324		POMONA	CA		03/23/2021	5.000	293,280		(1,214)				450,000	01/02/2021
100055325		WAKEFIELD	MA		03/23/2021	5.875	258,214		(631)				564,000	12/31/2020
100055326		LEHIGH ACRES	FL		03/23/2021	4.375	222,368		(531)				248,000	01/03/2021
100055328		MINNEAPOLIS	MN		03/23/2021	4.625	321,966		(1,501)				425,000	12/31/2020
100055330		SUGAR LAND	TX		03/23/2021	4.250	198,941		(286)				368,000	01/03/2021
100055331		NEPTUNE	NJ		03/23/2021	4.125	153,332		(307)				329,000	01/03/2021
100055333		WELLINGTON	FL		03/23/2021	3.375	129,531		(82)				475,000	01/02/2021
100055334		DAVIE	FL		03/23/2021	4.000	156,266		(557)				275,000	01/04/2021
100055335		DEERFIELD BEACH	FL		03/23/2021	4.500	100,145		(253)				325,000	01/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055336		AMENIA	NY		03/23/2021	3.875	310,960		(411)				265,000	01/03/2021
100055337		SEATTLE	WA		03/23/2021	7.500	146,714		(798)				884,000	12/31/2020
100055339		MARIETTA	GA		03/23/2021	4.000	150,479		(261)				340,400	01/04/2021
100055340		HELENA	MT		03/23/2021	5.750	25,211		(169)				120,000	01/03/2021
100055341		NEW BRITAIN	CT		03/23/2021	4.375	97,428		(181)				130,000	01/02/2021
100055343		HAIKU	HI		03/23/2021	3.375	142,239		(115)				322,000	01/08/2021
100055344		MOONACHIE	NJ		03/23/2021	4.625	128,005		(481)				388,000	01/04/2021
100055346		WEST CHESTER	PA		03/23/2021	3.750	209,523		(380)				550,000	01/02/2021
100055347		AKRON	OH		03/23/2021	5.875	52,025		(103)				46,000	12/31/2020
100055350		WRIGHT	MN		03/23/2021	6.000	83,360		(243)				128,500	01/05/2021
100055351		OAK LAWN	IL		03/23/2021	4.500	82,064		(199)				200,000	01/03/2021
100055353		CLEVELAND	TX		03/23/2021	4.750	58,922		(257)				199,000	01/07/2021
100055357		MABANK	TX		03/23/2021	6.875	11,369		(159)				94,000	01/07/2021
100055358		TISHOMINGO	OK		03/23/2021	4.000	79,993		(47)				140,000	01/09/2021
100055359		BAKERSFIELD	CA		03/23/2021	5.500	85,757		(410)				175,000	12/31/2020
100055363		DEARBORN	MI		03/23/2021	5.750	117,968		(488)				170,000	12/31/2020
100055365		SAINT LOUIS	MO		03/23/2021	10.630	38,249		(415)				27,000	12/05/2021
100055366		MASTIC BEACH	NY		03/23/2021	4.625	277,601		(473)				244,000	12/31/2020
100055367		SAINT LOUIS	MO		03/23/2021	4.500	64,185		(53)				110,000	04/26/2024
100055368		DEKALB	IL		03/23/2021	4.123	131,862		(131)				135,000	01/05/2021
100055369		ELK GROVE	CA		03/23/2021	4.125	228,986		(1,157)				360,000	01/01/2021
100055372		GREENVILLE	NC		03/23/2021	6.880	84,474		(91)				168,000	05/21/2024
100055373		ROUND LAKE HEIGHTS	IL		03/23/2021	5.842	143,449		147				124,000	12/31/2020
100055374		SAN DIEGO	CA		03/23/2021	3.250	536,735		(479)				785,000	12/31/2020
100055375		BOERNE	TX		03/23/2021	4.375	326,574		(551)				585,000	01/12/2021
100055377		NORTH BRUNSWICK	NJ		03/23/2021	4.500	318,109		(822)				350,000	01/03/2021
100055379		DENHAM SPRINGS	LA		03/23/2021	3.625	151,065		(163)				315,000	01/07/2021
100055380		MIDDLEBURG	FL		03/23/2021	8.200	360,446		(5,300)				330,000	04/10/2023
100055381		BAY SHORE	NY		03/23/2021	5.500	83,496		(343)				295,000	01/01/2021
100055382		BATTLE GROUND	WA		03/23/2021	4.625	210,234		(338)				360,000	01/03/2021
100055383		MINNEAPOLIS	MN		03/23/2021	4.750	84,820		(197)				434,000	01/01/2021
100055384		HENRICO	VA		03/23/2021	4.125	382,192		(616)				546,000	01/04/2021
100055387		WESTMINSTER	CA		03/23/2021	3.750	424,628		(1,214)				575,000	01/02/2021
100055388		HERNANDO	FL		03/23/2021	4.250	141,933		(254)				285,000	01/03/2021
100055391		PLANO	IL		03/23/2021	4.875	105,032		(523)				162,000	01/04/2021
100055392		PHILADELPHIA	PA		03/23/2021	4.000	216,560		(561)				218,000	01/11/2021
100055393		O FALLON	IL		03/23/2021	7.250	47,901		(458)				78,000	01/04/2021
100055394		TOPEKA	KS		03/23/2021	6.875	25,525		(356)				116,000	05/09/2022
100055395		SAINT LOUIS	MO		03/23/2021	4.250	107,448		(361)				154,900	01/04/2021
100055398		AURORA	IL		03/23/2021	3.875	222,271		(451)				260,000	01/07/2021
100055400		ROUND LAKE BEACH	IL		03/23/2021	4.625	134,842		(302)				228,000	01/13/2021
100055401		TRACY	CA		03/23/2021	4.750	366,619		(411)				635,000	12/31/2020
100055403		ATLANTA	GA		03/23/2021	4.750	71,324		(149)				151,800	01/03/2021
100055404		AMERICAN CANYON	CA		03/23/2021	4.990	267,485		(304)				463,000	12/31/2020
100055407		LOUISVILLE	KY		03/23/2021	4.750	45,533		(156)				109,360	01/04/2021
100055408		PITTSBURGH	PA		03/23/2021	4.625	23,554		(244)				83,000	01/06/2021
100055411		LAND O LAKES	FL		03/23/2021	5.125	145,091		(450)				244,000	12/31/2020
100055412		BRONX	NY		03/23/2021	5.000	365,623		(2,525)				670,000	12/31/2020
100055413		SAINT LOUIS	MO		03/23/2021	4.250	44,174		23				40,000	01/07/2021
100055414		SPRINGFIELD	MA		03/23/2021	4.500	152,548		(500)				215,000	01/03/2021
100055415		PATERSON	NJ		03/23/2021	7.690	218,750		(1,990)				349,000	01/05/2021
100055417		QUINCY	FL		03/23/2021	5.500	26,138		(72)				68,000	01/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055418		HALIFAX	MA		03/23/2021	6.500	16,970		(150)				355,000	01/03/2021
100055422		TOPEKA	KS		03/23/2021	5.250	67,846		(377)				84,500	01/01/2021
100055424		CHARLOTTE	NC		03/23/2021	4.000	106,176		(409)				266,000	12/31/2020
100055425		CHICAGO	IL		03/23/2021	4.375	95,484		(249)				115,000	01/08/2021
100055428		MILWAUKIE	OR		03/23/2021	5.625	328,955		424				354,000	01/05/2021
100055429		LA PLACE	LA		03/23/2021	10.870	121,737		(1,803)				130,000	01/05/2021
100055430		DUBOIS	PA		03/23/2021	9.080	44,028		(878)				80,000	01/07/2021
100055431		NEW CUMBERLAND	WV		03/23/2021	5.500	18,381		(124)				45,000	08/26/2004
100055432		FLINT	MI		03/23/2021	3.375	39,236		(131)				45,000	01/04/2021
100055433		PHILADELPHIA	PA		03/23/2021	3.000	56,063		52				85,000	08/04/2023
100055434		NORFOLK	VA		03/23/2021	5.750	211,513		(705)				200,000	01/03/2021
100055435		PONTE VEDRA BEACH	FL		03/23/2021	7.053	540,203		(560)				649,000	01/05/2021
100055436		HAZEL CREST	IL		03/23/2021	4.125	143,068		(68)				120,000	12/31/2020
100055440		PHILADELPHIA	PA		03/23/2021	4.250	65,894		(143)				169,000	01/05/2021
100055441		WATERTOWN	MA		03/23/2021	6.500	131,982		(757)				909,900	12/31/2020
100055442		NEW ROCHELLE	NY		03/23/2021	3.442	575,248		(499)				580,000	12/31/2020
100055443		SWANSEA	SC		03/23/2021	7.000	34,395		(341)				103,000	01/07/2021
100055444		SAN MATEO	CA		03/23/2021	5.400	60,937		(165)				1,050,000	01/05/2021
100055446		FRAZEYSBURG	OH		03/23/2021	8.416	92,859		2,172				91,900	01/08/2021
100055447		EAST ORANGE	NJ		03/23/2021	6.500	344,572		(639)				285,000	01/07/2021
100055448		CHULA VISTA	CA		03/23/2021	6.150	41,026		(412)				525,000	12/31/2020
100055449		ISLE	MN		03/23/2021	4.375	1,293		1				112,500	01/04/2021
100055450		SHIRLEY	NY		03/23/2021	4.061	321,864		(559)				365,000	01/02/2021
100055451		POMPTON PLAINS	NJ		03/23/2021	5.000	137,318		(381)				530,000	01/04/2021
100055452		HANOVER PARK	IL		03/23/2021	5.375	76,743		(302)				174,000	12/31/2020
100055453		BOSSIER CITY	LA		03/23/2021	5.375	39,332		(214)				87,000	01/06/2021
100055454		RACINE	WI		03/23/2021	4.500	97,338		(343)				145,000	01/03/2021
100055455		GLEN MILLS	PA		03/23/2021	4.875	233,918		(503)				390,000	12/31/2020
100055456		MEDINA	OH		03/23/2021	5.250	123,005		(347)				238,000	10/22/2024
100055457		CHICAGO	IL		03/23/2021	4.000	319,739		(477)				425,000	01/03/2021
100055459		SOUTH CHESTERFIELD	VA		03/23/2021	6.500	185,635		(1,030)				365,000	01/04/2021
100055460		TOWNSEND	DE		03/23/2021	4.625	262,622		(786)				326,000	01/05/2021
100055462		EVANS	GA		03/23/2021	4.250	262,085		(580)				309,000	01/10/2021
100055463		MILWAUKEE	WI		03/23/2021	3.875	227,134		(660)				288,000	01/05/2021
100055464		BAINBRIDGE	GA		03/23/2021	4.500	204,879		(413)				238,000	01/08/2021
100055466		BELLE GLADE	FL		03/23/2021	4.000	105,786		(250)				134,000	01/01/2021
100055467		CUTLER BAY	FL		03/23/2021	4.875	191,856		(541)				380,000	01/05/2021
100055468		JERSEY CITY	NJ		03/23/2021	4.250	279,742		(642)				570,000	01/04/2021
100055470		NEWARK	NJ		03/23/2021	4.125	293,683		(875)				357,000	01/04/2021
100055471		CONYERS	GA		03/23/2021	3.375	67,284		(111)				188,600	01/04/2021
100055473		KENOSHA	WI		03/23/2021	6.250	21,643		(200)				68,000	01/03/2021
100055475		ROCKY MOUNT	NC		03/23/2021	6.250	167,486		(496)				202,400	12/31/2020
100055478		PHILADELPHIA	PA		03/23/2021	3.875	45,473		(79)				103,000	12/31/2020
100055479		MONTEBELLO	CA		03/23/2021	4.000	109,583		(130)				614,000	12/31/2020
100055480		FRANKLIN SQUARE	NY		03/23/2021	4.250	138,431		(222)				485,000	12/31/2020
100055482		CHESTER	PA		03/23/2021	4.000	20,136		(73)				100,000	04/25/2024
100055483		SOUTHPORT	NC		03/23/2021	4.000	125,416		(274)				197,000	12/31/2020
100055484		KANSAS CITY	MO		03/23/2021	6.250	59,115		(183)				55,000	01/02/2021
100055487		PLEASANT HILL	OH		03/23/2021	7.875	36,302		(166)				158,000	01/02/2021
100055488		DUNKIRK	MD		03/23/2021	3.875	335,130		(250)				465,000	01/08/2025
100055489		MERRIMACK	NH		03/23/2021	4.625	160,356		(289)				325,000	12/31/2020
100055493		MILWAUKEE	WI		03/23/2021	5.500	137,943		(595)				150,000	01/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055494		WINDSOR MILL	MD		03/23/2021	3.000	133,534		(68)				235,000	01/05/2021
100055496		BALTIMORE	MD		03/23/2021	5.400	157,860		(233)				196,000	01/07/2021
100055497		REDMOND	OR		03/23/2021	4.080	247,325		(588)				339,000	01/07/2021
100055498		ELLENWOOD	GA		03/23/2021	5.500	153,683		(584)				182,160	01/03/2021
100055499		LAWRENCEBURG	IN		03/23/2021	5.250	230,054		10				200,000	12/31/2020
100055502		SOUTH BEND	IN		03/23/2021	4.000	33,003		(23)				89,000	01/08/2021
100055503		FREDERICKSBURG	VA		03/23/2021	4.990	194,339		(672)				183,100	01/03/2021
100055504		ATHENS	AL		03/23/2021	9.060	48,563		(834)				110,000	01/06/2021
100055505		ALISO VIEJO	CA		03/23/2021	3.550	366,647		(588)				835,000	01/01/2021
100055506		DALLAS	TX		03/23/2021	7.240	36,405		(447)				185,000	01/05/2021
100055509		MISSION VIEJO	CA		03/23/2021	4.500	454,084		(820)				655,000	01/01/2021
100055511		COLUMBUS	GA		03/23/2021	8.500	113,306		(934)				72,500	01/08/2021
100055513		PAINTER	VA		03/23/2021	6.996	65,612		(667)				75,000	01/08/2021
100055514		GLASSBORO	NJ		03/23/2021	3.250	128,448		43				153,000	01/07/2021
100055516		WARREN	OH		03/23/2021	10.776	90,415		(512)				75,000	12/31/2020
100055518		CHICAGO	IL		03/23/2021	4.625	114,239		(430)				150,000	01/03/2021
100055521		BALTIMORE	MD		03/23/2021	4.625	168,207		(545)				169,000	01/03/2021
100055524		PEEKSKILL	NY		03/23/2021	4.375	301,500		(886)				384,000	12/31/2020
100055528		SAYLORSBURG	PA		03/23/2021	4.000	177,319		(543)				250,000	01/02/2021
100055529		LAKEWOOD	NJ		03/23/2021	4.625	304,740		(483)				332,900	01/05/2021
100055530		NEWTON	IA		03/23/2021	5.000	204,391		(303)				360,000	01/07/2021
100055532		BLUE POINT	NY		03/23/2021	4.000	261,189		(585)				544,000	01/02/2021
100055533		GARDNER	MA		03/23/2021	5.000	238,121		(1,121)				345,000	01/04/2021
100055534		COLD SPRING	MN		03/23/2021	4.625	143,188		(256)				277,000	01/05/2021
100055535		LITTLE EGG HARBOR TWP	NJ		03/23/2021	5.000	266,610		(847)				265,900	12/31/2020
100055536		WINSTED	MN		03/23/2021	4.000	275,964		(710)				415,000	01/04/2021
100055537		ROCKAWAY	NJ		03/23/2021	3.625	346,054		(364)				355,000	01/04/2021
100055538		JASPER	GA		03/23/2021	4.000	160,725		(471)				142,500	01/04/2021
100055541		STATESBORO	GA		03/23/2021	4.125	221,914		(893)				272,500	01/06/2021
100055542		VANCOUVER	WA		03/23/2021	4.250	211,025		(454)				354,000	01/02/2021
100055543		ROCKY MOUNT	MO		03/23/2021	4.875	54,633		(274)				132,000	01/05/2021
100055545		LANTANA	FL		03/23/2021	4.750	86,361		(210)				270,000	01/04/2021
100055548		WIMAUMA	FL		03/23/2021	6.500	151,606		(920)				253,000	01/07/2021
100055549		FLORENCE	OR		03/23/2021	4.000	114,868		(242)				172,000	01/06/2021
100055550		MONTGOMERY	IL		03/23/2021	5.625	115,346		(272)				165,000	01/03/2021
100055552		CLEMSON	SC		03/23/2021	3.500	159,337		(117)				249,000	01/05/2021
100055554		OXFORD	MI		03/23/2021	10.473	141,414		(3,591)				275,000	12/31/2020
100055555		NEW CUMBERLAND	PA		03/23/2021	4.000	158,088		(108)				295,000	02/09/2025
100055556		NORWICH	NY		03/23/2021	7.040	18,058		(166)				65,000	12/31/2020
100055557		FRANKLIN	VA		03/23/2021	12.130	44,351		(1,362)				55,000	01/05/2021
100055558		NEWBERRY	SC		03/23/2021	5.250	10,423		(136)				87,000	01/07/2021
100055559		GLENWOOD	IL		03/23/2021	3.875	161,145		(305)				170,000	01/05/2021
100055560		CALLAHAN	FL		03/23/2021	4.250	171,561		(663)				213,000	01/03/2021
100055561		VINELAND	NJ		03/23/2021	4.000	192,327		(330)				200,000	01/05/2021
100055563		HAMMOND	IN		03/23/2021	7.790	69,228		(386)				139,000	01/04/2021
100055564		CASA GRANDE	AZ		03/23/2021	8.740	98,488		(1,941)				200,000	01/07/2021
100055565		DORCHESTER	MA		03/23/2021	5.500	272,769		(1,155)				520,000	01/03/2021
100055567		ALLENTOWN	PA		03/23/2021	10.192	72,458		(1,894)				110,000	12/31/2020
100055568		SAINT LOUIS	MO		03/23/2021	8.000	89,217		382				120,000	01/03/2021
100055569		FOREST HILL	TX		03/23/2021	1.999	8,130		(8)				136,000	01/08/2021
100055570		IRWIN	PA		03/23/2021	10.790	94,281		(696)				95,000	01/07/2021
100055571		CONROE	TX		03/23/2021	8.000	122,612		28				215,000	01/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055572		DEL RIO	TX		03/23/2021	4.000	134,903		(430)				250,750	01/06/2021
100055573		PALMDALE	CA		03/23/2021	4.000	442,681		(1,347)				435,000	12/31/2020
100055574		READING	PA		03/23/2021	11.040	35,281		(1,240)				78,500	12/31/2020
100055575		HAMPTON	VA		03/23/2021	6.715	141,247		1,585				170,000	01/05/2021
100055576		NEWBERRY	MI		03/23/2021	11.150	47,345		(245)				37,000	01/06/2021
100055577		OMAHA	NE		03/23/2021	5.500	59,639		(311)				195,000	01/05/2021
100055578		MONROVIA	CA		03/23/2021	5.375	132,336		(252)				660,000	01/01/2021
100055579		MASSILLON	OH		03/23/2021	8.525	48,466		(713)				99,900	01/06/2021
100055580		COUNTRY CLUB HILLS	IL		03/23/2021	3.880	65,131		60				65,000	12/31/2020
100055581		UTICA	NY		03/23/2021	5.000	26,897		417				35,000	01/02/2021
100055582		DALLAS	OR		03/23/2021	4.625	32,553		(149)				286,000	01/05/2021
100055584		ENGLISH	IN		03/23/2021	4.941	73,920		2,157				55,000	01/08/2021
100055588		QUARRYVILLE	PA		03/23/2021	7.040	93,577		(424)				210,000	01/02/2021
100055589		OAKLAND	CA		03/23/2021	3.375	221,770		(40)				879,000	06/10/2025
100055590		EGG HARBOR TOWNSHIP	NJ		03/23/2021	4.875	239,193		(557)				253,900	12/31/2020
100055591		VIDALIA	GA		03/23/2021	3.875	39,394		(62)				109,000	01/08/2021
100055594		MIAMI	FL		03/23/2021	5.000	172,842		(400)				333,000	01/03/2021
100055596		SNOQUALMIE	WA		03/23/2021	3.375	192,572		(215)				526,000	01/06/2021
100055597		RIVERDALE	MD		03/23/2021	4.000	170,696		(341)				249,000	12/31/2020
100055599		STOCKTON	CA		03/23/2021	4.000	221,684		(276)				409,000	12/31/2020
100055601		AUBURNDALE	FL		03/23/2021	4.250	137,442		(321)				308,000	12/31/2020
100055603		GEISMAR	LA		03/23/2021	3.000	205,392		(7)				302,000	01/05/2021
100055607		SAUGUS	MA		03/23/2021	4.875	251,798		(1,219)				405,000	12/31/2020
100055608		COLUMBIA	PA		03/23/2021	6.750	77,771		(291)				98,000	01/02/2021
100055610		UPPER DARBY	PA		03/23/2021	4.625	58,329		(103)				71,000	12/31/2020
100055611		WEST COVINA	CA		03/23/2021	5.000	207,558		(404)				600,000	12/31/2020
100055613		BAY MINETTE	AL		03/23/2021	6.625	34,505		(113)				65,000	01/08/2021
100055614		LITTLE ROCK	AR		03/23/2021	5.000	124,664		(408)				145,000	01/05/2021
100055615		HICKORY	NC		03/23/2021	4.500	125,727		594				320,000	10/12/2024
100055616		GAFFNEY	SC		03/23/2021	6.625	93,037		(292)				130,000	01/05/2021
100055618		WAIPAHU	HI		03/23/2021	5.000	365,454		(693)				749,000	12/31/2020
100055619		MASON	OH		03/23/2021	6.250	63,949		(453)				300,000	12/31/2020
100055620		AVENEL	NJ		03/23/2021	3.875	260,599		(703)				333,900	01/04/2021
100055624		SAN ANTONIO	TX		03/23/2021	3.000	160,184		303				375,000	01/05/2021
100055626		HASKELL	OK		03/23/2021	3.500	7,596		(18)				148,000	01/07/2021
100055628		LOS ANGELES	CA		03/23/2021	3.750	155,688		(253)				1,975,000	01/06/2021
100055629		CHICAGO	IL		03/23/2021	4.125	294,866		(617)				350,000	01/04/2021
100055630		ALEXANDRIA	MN		03/23/2021	4.000	90,840		(116)				105,000	01/04/2021
100055632		FLORISSANT	MO		03/23/2021	7.000	118,288		(767)				170,000	01/03/2021
100055633		MIAMI GARDENS	FL		03/23/2021	7.000	250,163		(1,760)				285,000	01/04/2021
100055635		FLORAL PARK	NY		03/23/2021	4.500	473,409		(1,193)				700,000	12/31/2020
100055636		MONTGOMERY	AL		03/23/2021	7.681	37,883		(497)				50,000	01/08/2021
100055637		WEST DECATUR	PA		03/23/2021	5.693	46,857		(341)				60,000	01/05/2021
100055638		MEADOW BRIDGE	WV		03/23/2021	5.000	17,982		(113)				81,900	01/15/2021
100055639		BLANDON	PA		03/23/2021	3.470	112,995		(78)				166,000	12/31/2020
100055640		OMAHA	NE		03/23/2021	7.888	104,301		(740)	39			140,000	12/06/2021
100055642		CENTENNIAL	CO		03/23/2021	9.996	130,628		(1,306)				560,000	01/01/2021
100055643		LESLIE	GA		03/23/2021	8.050	57,566		(341)				40,000	01/07/2021
100055644		ROCHESTER	NY		03/23/2021	7.350	52,399		(666)				101,000	12/31/2020
100055646		CHARLESTON	WV		03/23/2021	5.500	139,025		(427)				165,000	01/05/2021
100055647		ANAHEIM	CA		03/23/2021	3.875	474,213		(1,795)				720,000	01/01/2021
100055648		THOUSAND OAKS	CA		03/23/2021	3.875	449,094		(573)				1,150,000	01/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055650		IRVINE	CA		03/23/2021	4.750	602,094		(1,237)				835,000	01/03/2021
100055651		ROCKAWAY BEACH	NY		03/23/2021	6.000	703,187		10,348				970,000	10/25/2023
100055653		ELORA	TN		03/23/2021	5.480	58,586		(228)				110,000	01/06/2021
100055654		CALHOUN FALLS	SC		03/23/2021	5.000	53,397		(339)				160,000	01/08/2021
100055656		PLAINFIELD	IL		03/23/2021	3.625	93,258		(171)				310,000	12/31/2020
100055658		BALTIMORE	MD		03/23/2021	4.750	91,014		(124)				330,000	01/07/2021
100055662		COLORADO SPRINGS	CO		03/23/2021	4.500	159,966		(308)				320,000	01/07/2021
100055663		HOUSTON	TX		03/23/2021	4.000	79,804		(85)				215,000	01/03/2021
100055666		NEW ORLEANS	LA		03/23/2021	3.875	75,687		(98)				107,000	01/01/2021
100055667		SAN DIEGO	CA		03/23/2021	4.500	160,338		(308)				680,000	12/31/2020
100055668		PORT SAINT LUCIE	FL		03/23/2021	3.990	64,864		(108)				79,000	01/04/2021
100055669		GREEN RIVER	WY		03/23/2021	4.875	87,131		(332)				210,000	01/06/2021
100055670		PARKS	AR		03/23/2021	4.500	41,248		(160)				100,000	01/09/2021
100055673		CLE ELUM	WA		03/23/2021	4.625	181,911		(679)				246,900	01/05/2021
100055674		BELFORD	NJ		03/23/2021	4.250	175,566		(316)				300,000	01/03/2021
100055675		GREEN LANE	PA		03/23/2021	4.750	161,691		(331)				335,000	12/30/2020
100055676		HALIFAX	PA		03/23/2021	4.750	124,230		(187)				215,000	01/11/2021
100055677		SAYLORSBURG	PA		03/23/2021	6.120	55,679		(401)				227,000	01/02/2021
100055679		LATROBE	PA		03/23/2021	4.500	114,041		(528)				370,000	01/03/2021
100055680		LANDING	NJ		03/23/2021	4.000	113,219		(266)				327,000	01/03/2021
100055683		ORLAND	CA		03/23/2021	3.500	322,528		(456)				364,900	01/02/2021
100055684		ERIE	PA		03/23/2021	4.125	176,683		(273)				160,000	01/06/2021
100055685		WOODBURY	NJ		03/23/2021	4.000	155,541		(330)				156,000	01/03/2021
100055686		NEW BOSTON	NH		03/23/2021	4.000	198,015		(306)				405,000	12/31/2020
100055687		SPRING VALLEY	CA		03/23/2021	4.000	284,950		(460)				550,000	12/31/2020
100055688		LAKESHORE	FL		03/23/2021	7.375	6,942		(75)				55,000	01/01/2021
100055689		RANCHO SANTA MARGARITA	CA		03/23/2021	3.625	351,831		(330)				665,000	01/01/2021
100055690		HUDSON	IL		03/23/2021	3.625	90,739		(45)				100,000	01/07/2021
100055691		CLEVELAND	OH		03/23/2021	5.750	69,645		(182)				130,000	12/31/2020
100055692		NEW OXFORD	PA		03/23/2021	5.750	81,351		(249)				180,000	01/04/2021
100055693		COLLEGE POINT	NY		03/23/2021	4.750	315,641		(1,567)				950,000	08/05/2023
100055694		BLOOMINGTON	IL		03/23/2021	3.375	24,759		(12)				49,000	01/07/2021
100055695		BLUEFIELD	VA		03/23/2021	2.875	152,123		(46)				369,000	01/07/2021
100055696		METAMORA	IL		03/23/2021	4.000	113,937		(200)				130,000	01/03/2021
100055699		SANTA ROSA BEACH	FL		03/23/2021	4.625	193,481		(858)				265,000	01/05/2021
100055700		SHELTON	CT		03/23/2021	4.250	109,001		(331)				250,000	01/04/2021
100055702		MIDDLETOWN	DE		03/23/2021	5.000	279,946		(1,507)				272,000	01/03/2021
100055704		RIVERSIDE	CA		03/23/2021	4.500	192,896		(884)				375,000	01/01/2021
100055705		WEST PALM BEACH	FL		03/23/2021	4.500	118,954		(339)				245,000	01/02/2021
100055706		EVERGREEN PARK	IL		03/23/2021	4.500	140,849		(354)				180,000	12/31/2020
100055707		DETROIT	MI		03/23/2021	6.875	60,342		(215)				65,000	01/04/2021
100055710		EDMOND	OK		03/23/2021	4.125	118,137		(219)				211,600	01/03/2021
100055711		HOMELAND	CA		03/23/2021	3.500	245,215		(920)				479,000	12/31/2020
100055712		TOLLAND	CT		03/23/2021	4.250	173,153		(220)				230,000	01/04/2021
100055714		MEMPHIS	TN		03/23/2021	11.976	19,440		(476)				51,000	01/02/2021
100055716		COLUMBUS	GA		03/23/2021	11.130	37,766		(474)				20,000	01/08/2021
100055717		SAINT LOUIS	MO		03/23/2021	3.820	58,162		(484)				90,000	09/13/2024
100055718		AKRON	OH		03/23/2021	7.400	26,290		(414)				45,000	12/31/2020
100055719		OAKDALE	LA		03/23/2021	4.250	18,931		54				29,000	01/07/2021
100055720		BRADLEY	IL		03/23/2021	5.810	88,335		(38)				130,000	01/03/2021
100055721		STATEN ISLAND	NY		03/23/2021	6.466	492,836		(367)				460,000	12/31/2020
100055725		CHICAGO	IL		03/23/2021	3.530	123,072		(345)				125,000	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055727		STREAMWOOD	IL		03/23/2021	7.000	237,185		3,358				195,000	12/31/2020
100055728		NORTH BARRINGTON	IL		03/23/2021	6.000	859,584		(4,659)				825,000	01/06/2021
100055729		BROOKLYN	NY		03/23/2021	3.875	358,884		(992)				701,000	12/31/2020
100055730		CHESTERTON	IN		03/23/2021	3.544	247,912		(214)				334,000	01/07/2021
100055731		SCHENECTADY	NY		03/23/2021	3.000	128,023		17				175,689	12/30/2020
100055733		GLADSTONE	OR		03/23/2021	2.000	83,325		118				357,000	12/31/2020
100055734		HARLINGEN	TX		03/23/2021	10.290	49,828		(1,018)				67,500	01/05/2021
100055740		LAWRENCEVILLE	GA		03/23/2021	5.250	126,859		(397)				260,000	01/03/2021
100055743		KANSAS CITY	MO		03/23/2021	2.875	33,415		(4)				292,620	12/31/2020
100055745		MAPLE HEIGHTS	OH		03/23/2021	5.016	87,382		62				85,000	12/31/2020
100055747		TUALATIN	OR		03/23/2021	4.125	321,887		(412)				590,000	12/31/2020
100055748		FORT LAUDERDALE	FL		03/23/2021	4.125	201,796		(396)				475,000	01/03/2021
100055749		BEAVER CITY	NE		03/23/2021	2.750	17,766		157				48,500	04/29/2022
100055751		MABLETON	GA		03/23/2021	5.250	364,380		(811)				532,000	12/31/2020
100055753		BIRMINGHAM	AL		03/23/2021	3.750	350,805		(390)				645,000	01/04/2021
100055754		CHANDLER	AZ		03/23/2021	4.000	284,868		(313)				450,000	01/03/2021
100055757		GOSHEN	VA		03/23/2021	5.250	338,498		(969)				287,000	01/08/2021
100055758		KENT	WA		03/23/2021	4.125	326,065		(346)				428,000	12/31/2020
100055759		TAYLOR	PA		03/23/2021	5.875	57,869		(289)				125,000	12/31/2020
100055761		HIGHLAND MILLS	NY		03/23/2021	4.250	219,604		(334)				259,000	12/31/2020
100055762		VANCOUVER	WA		03/23/2021	3.875	172,609		(148)				360,000	12/31/2020
100055763		MIAMI	FL		03/23/2021	3.500	187,827		(375)				325,000	01/01/2021
100055765		BOZEMAN	MT		03/23/2021	4.250	125,715		(173)				535,000	01/02/2021
100055768		MONSEY	NY		03/23/2021	6.000	118,707		(911)				874,900	01/01/2021
100055769		OVIEDO	FL		03/23/2021	4.000	191,186		171				239,000	01/01/2021
100055770		DAVENPORT	FL		03/23/2021	4.625	206,172		(140)				225,000	01/01/2021
100055771		ANN ARBOR	MI		03/23/2021	4.500	127,377		(375)				150,000	01/04/2021
100055772		WEST PADUCAH	KY		03/23/2021	6.500	139,877		(359)				168,500	01/03/2021
100055774		SAINT MATTHEWS	SC		03/23/2021	5.625	48,961		(301)				106,000	01/05/2021
100055777		RIO RICO	AZ		03/23/2021	4.625	118,941		(524)				145,000	01/05/2021
100055778		CENTER LINE	MI		03/23/2021	4.000	95,857		(187)				113,000	12/31/2020
100055780		KANSAS CITY	MO		03/23/2021	3.625	257,328		(409)				306,000	01/06/2021
100055781		HAMILTON	AL		03/23/2021	5.250	82,397		(412)				115,000	01/03/2021
100055782		FORT EDWARD	NY		03/23/2021	3.500	115,286		(188)				160,000	01/02/2021
100055786		LEHIGH ACRES	FL		03/23/2021	4.250	160,940		(270)				173,000	01/03/2021
100055787		ALBRIGHTSVILLE	PA		03/23/2021	3.500	166,919		(198)				180,000	01/06/2021
100055788		LIVINGSTON	AL		03/23/2021	9.480	3,444		(280)				134,900	01/07/2021
100055789		TARKIO	MO		03/23/2021	5.250	57,264		(33)				65,000	01/08/2021
100055790		OLATHE	KS		03/23/2021	7.630	88,277		(1,083)				160,000	01/01/2021
100055793		CHICAGO	IL		03/23/2021	9.440	402,040		(5,033)				419,500	12/31/2020
100055795		CINCINNATI	OH		03/23/2021	6.000	89,064		460				161,000	12/31/2020
100055799		HOBBS	NM		03/23/2021	8.720	77,174		(79)				142,000	01/08/2021
100055800		SAINT LOUIS	MO		03/23/2021	7.990	21,786		(127)				35,000	01/03/2021
100055801		MEMPHIS	TN		03/23/2021	5.950	26,915		(226)				60,000	01/02/2021
100055803		MEMPHIS	TN		03/23/2021	6.996	35,297		(369)				38,000	01/04/2021
100055804		CLEVELAND	OH		03/23/2021	4.750	33,270		(30)				53,000	12/31/2020
100055805		HOSFORD	FL		03/23/2021	6.000	10,614		(102)				184,000	01/08/2021
100055806		DAYTON	OH		03/23/2021	6.250	28,159		(48)				52,000	12/03/2023
100055811		ENGLEWOOD	FL		03/23/2021	6.125	42,757		(382)				149,900	01/07/2021
100055812		PLAYA DEL REY	CA		03/23/2021	4.250	300,406		(571)				765,000	12/31/2020
100055814		CHICAGO	IL		03/23/2021	7.625	108,171		(1,142)				150,000	01/08/2021
100055815		JEFFERSONVILLE	IN		03/23/2021	3.875	237,330		(326)				500,000	01/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055816		COLUMBIA	CT		03/23/2021	4.125	44,327		(142)				220,000	01/04/2021
100055818		RIVERBANK	CA		03/23/2021	4.375	84,673		(216)				352,390	01/02/2021
100055819		ESCONDIDO	CA		03/23/2021	3.875	159,095		(165)				840,000	12/31/2020
100055821		WOODFORD	VA		03/23/2021	4.375	237,389		(739)				253,500	01/03/2021
100055822		PALO ALTO	CA		03/23/2021	3.750	438,286		(445)				1,650,000	01/05/2021
100055823		KATY	TX		03/23/2021	3.500	272,624		(365)				294,000	01/03/2021
100055824		BROOKLYN	NY		03/23/2021	3.750	294,772		(529)				856,000	12/31/2020
100055826		METHUEN	MA		03/23/2021	3.875	266,783		(490)				450,000	12/31/2020
100055827		KNOXVILLE	TN		03/23/2021	4.625	53,869		(98)				115,000	12/31/2020
100055829		ANCHORAGE	AK		03/23/2021	4.500	394,377		(824)				559,000	01/06/2021
100055830		NEWARK	NJ		03/23/2021	4.000	89,614		(272)				135,000	01/05/2021
100055834		PLEASANT GROVE	UT		03/23/2021	5.000	289,653		(1,203)				490,000	01/05/2021
100055836		GEORGETOWN	SC		03/23/2021	4.750	98,103		(340)				175,000	01/04/2021
100055839		DOVER	PA		03/23/2021	7.250	4,294		(44)				72,000	01/03/2021
100055841		TUCSON	AZ		03/23/2021	4.625	93,288		(414)				124,000	01/03/2021
100055842		GODDARD	KS		03/23/2021	3.625	211,340		(261)				187,200	01/04/2021
100055843		NORTH ANDOVER	MA		03/23/2021	5.750	284,801		(541)				690,000	12/31/2020
100055844		OZARK	MO		03/23/2021	6.125	125,127		(391)				165,000	01/05/2021
100055845		LAS VEGAS	NV		03/23/2021	4.625	113,429		(471)				210,000	12/31/2020
100055846		BERKELEY	MO		03/23/2021	7.750	16,934		(242)				66,000	01/08/2021
100055847		SAINT PETERSBURG	FL		03/23/2021	7.250	33,284		(230)				188,000	12/31/2020
100055848		HAMMOND	IN		03/23/2021	6.625	34,227		(264)				81,500	01/08/2021
100055850		ELKHART	IN		03/23/2021	7.375	69,712		(359)				125,000	01/11/2021
100055851		MUSTANG	OK		03/23/2021	8.250	65,309		(724)				163,000	12/31/2020
100055852		SPRINGFIELD	VA		03/23/2021	6.750	590,393		(637)				770,000	01/05/2021
100055853		BLUFFTON	SC		03/23/2021	4.000	130,199		(227)				220,000	01/08/2021
100055855		NORMAL	IL		03/23/2021	2.250	204,720		538				230,000	01/07/2021
100055856		AUBURNDALE	FL		03/23/2021	2.125	308,472		495				414,000	01/06/2021
100055860		OMAHA	NE		03/23/2021	3.500	161,134		(203)				159,000	01/04/2021
100055863	CF	SILVER SPRING	MD		03/26/2021	3.125	258,601		(269)				450,000	12/09/2020
100055865	CF	HERRIMAN	UT		03/26/2021	3.000	242,647		(276)				350,000	01/08/2021
100055866	CF	GRAND JUNCTION	CO		03/26/2021	3.125	203,444		(267)				315,000	01/06/2021
100055867	CF	OCEAN CITY	NJ		03/26/2021	3.125	235,642		(263)				415,000	01/14/2021
100055868	CF	ASBURY PARK	NJ		03/26/2021	3.125	367,115		(403)				575,000	01/15/2021
100055870	CF	KENSINGTON	MD		03/26/2021	3.125	471,602		(525)				840,000	01/12/2021
100055871	CF	KENSINGTON	MD		03/26/2021	3.000	383,831		(442)				585,000	12/21/2020
100055873	CF	LONG BRANCH	NJ		03/26/2021	3.125	416,174		(478)				650,000	12/02/2020
100055874	CF	LOS ANGELES	CA		03/26/2021	3.125	555,290		(602)				1,045,000	12/31/2020
100055875	CF	SUNRISE	FL		03/26/2021	3.250	322,587		(330)				495,000	11/17/2020
100055876	CF	CORONA	CA		03/26/2021	3.125	297,762		(356)				500,000	01/04/2021
100055877	CF	ELIZABETH	NJ		03/26/2021	3.250	337,663		(356)				595,000	01/07/2021
100055879	CF	CHEYENNE	WY		03/26/2021	3.250	188,526		(193)				424,000	01/11/2021
100055880	CF	MESQUITE	TX		03/26/2021	3.374	185,115		(186)				300,000	01/06/2021
100055881	CF	MONTEREY	CA		03/26/2021	3.375	271,589		(297)				1,125,000	01/07/2021
100055882	CF	ANAHEIM	CA		03/26/2021	3.490	666,976		(582)				1,050,000	12/21/2020
100055883	CF	SAINT LOUIS	MO		03/26/2021	3.374	182,292		(186)				345,000	12/30/2020
100055884	CF	LOS ANGELES	CA		03/26/2021	3.500	201,325		(172)				920,000	12/24/2020
100055885	CF	LOS ANGELES	CA		03/26/2021	3.499	517,333		(449)				815,000	12/14/2020
100055886	CF	MANSFIELD	TX		03/26/2021	3.500	247,131		(244)				355,000	01/06/2021
100055887	CF	SPRINGFIELD	OR		03/26/2021	3.500	177,778		(168)				304,000	12/23/2020
100055888	CF	MILLEDGEVILLE	GA		03/26/2021	3.499	244,004		(245)				350,000	01/08/2021
100055889	CF	LAKE HAVASU CITY	AZ		03/26/2021	3.500	159,027		(156)				615,000	12/29/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055890	CF	BIG BEAR LAKE	CA		03/26/2021	3.499	213,811		(199)				335,000	12/23/2020
100055891	CF	IDAHO FALLS	ID		03/26/2021	3.500	210,948		(210)				325,000	12/09/2020
100055892	CF	NORTH LAUDERDALE	FL		03/26/2021	3.500	150,697		(153)				334,000	12/31/2020
100055893	CF	PHILADELPHIA	PA		03/26/2021	3.500	188,385		(194)				276,500	01/15/2021
100055894	CF	DELRAY BEACH	FL		03/26/2021	3.499	288,943		(263)				565,000	12/31/2020
100055896	CF	NEWARK	NJ		03/26/2021	3.500	174,076		(164)				330,000	12/29/2020
100055897	CF	RENO	NV		03/26/2021	3.500	555,483		(522)				810,000	12/24/2020
100055898	CF	NEW ORLEANS	LA		03/26/2021	3.500	309,470		(307)				445,000	01/14/2021
100055899	CF	POMONA	CA		03/26/2021	3.500	589,724		(538)				850,000	12/29/2020
100055900	CF	JAMAICA PLAIN	MA		03/26/2021	3.625	784,617		(699)				1,360,000	12/31/2020
100055901	CF	ARLINGTON	TX		03/26/2021	3.500	255,901		(257)				372,000	12/16/2020
100055902	CF	AUSTIN	TX		03/26/2021	3.625	298,067		(256)				460,000	12/23/2020
100055903	CF	WILMINGTON	CA		03/26/2021	3.625	350,562		(298)				540,000	01/05/2021
100055904	CF	HOUSTON	TX		03/26/2021	3.625	298,445		(279)				435,000	12/31/2020
100055905	CF	JERSEY CITY	NJ		03/26/2021	3.625	601,309		(567)				965,000	12/21/2020
100055906	CF	KEY LARGO	FL		03/26/2021	3.625	247,686		(236)				355,000	01/11/2021
100055907	CF	STUDIO CITY	CA		03/26/2021	3.625	360,001		(331)				1,300,000	01/04/2021
100055908	CF	BAYONNE	NJ		03/26/2021	3.625	362,116		(322)				520,000	01/13/2021
100055911	CF	NEW ORLEANS	LA		03/26/2021	4.375	430,621		(258)				735,000	01/08/2021
100055912	CF	NEW ORLEANS	LA		03/26/2021	4.375	313,314		(192)				480,000	01/08/2021
100055914	CF	N HOLLYWOOD	CA		03/26/2021	3.625	443,903		(366)				1,020,000	12/26/2020
100055916	CF	HYATTSVILLE	MD		03/26/2021	4.375	187,222		(133)				270,000	12/23/2020
100055917	CF	BALTIMORE	MD		03/26/2021	3.625	220,286		(189)				440,000	12/22/2020
100055918	CF	BALTIMORE	MD		03/26/2021	3.625	214,293		(184)				500,000	12/22/2020
100055919	CF	POMPTON LAKES	NJ		03/26/2021	3.625	421,217		(476)				660,000	12/29/2020
100055921	CF	WASHINGTON	DC		03/26/2021	3.750	587,208		(512)				905,000	12/16/2020
100057232	CF	HAIKU	HI		05/19/2021	5.750	1,209,362		(1,193)				1,560,000	04/29/2021
100057233	CF	LOS ANGELES	CA		05/19/2021	5.525	1,039,564		26,269				1,275,000	04/30/2021
100057235	CF	GLENDALE	CA		05/19/2021	3.950	492,151		(541)				625,000	05/04/2021
100057237	CF	PALM DESERT	CA		05/19/2021	4.937	532,281		15,024				600,000	04/30/2021
100057238	CF	GLENDALE	CA		05/19/2021	3.562	1,321,198		(1,484)				1,755,000	05/03/2021
100057239	CF	VASHON	WA		05/19/2021	4.437	363,229		(390)				552,000	04/29/2021
100057240	CF	ARLINGTON	VA		05/19/2021	5.325	1,271,180		(1,337)				1,500,000	05/05/2021
100057242	CF	PINECREST	FL		05/19/2021	4.737	664,132		(1,178)				1,160,000	05/05/2021
100057244	CF	RANCHO CUCAMONGA	CA		05/19/2021	4.812	291,614		(304)				380,000	05/04/2021
100057245	CF	MIAMI BEACH	FL		05/19/2021	4.687	715,062		(754)				935,000	05/04/2021
100057247	CF	MOORPARK	CA		05/19/2021	4.187	736,741		(802)				975,000	04/30/2021
100057252	CF	PALOS VERDES ESTATES	CA		05/19/2021	4.937	1,350,667		(1,404)				1,760,000	04/29/2021
100057253	CF	CLOVIS	CA		05/19/2021	5.320	939,898		(954)				1,300,000	04/30/2021
100057488	CF	TARZANA	CA		06/02/2021	3.875	3,124,014		121,296				3,950,000	05/04/2021
100057489		LAHAINA	HI		06/02/2021	5.750	907,082		(800)				1,450,000	05/06/2021
100057490	CF	BURBANK	CA		06/02/2021	5.000	1,351,413		40,413				1,550,000	05/14/2021
100057503	CF	CLINTON	NJ		06/30/2021	3.490	338,641		(104)				550,000	04/28/2021
100057505	CF	BARTLETT	TN		06/30/2021	3.375	65,139		(1)				90,000	03/05/2021
100057508	CF	BALTIMORE	MD		06/30/2021	3.875	153,127		(71)				225,000	05/04/2021
100057509	CF	MESA	AZ		06/30/2021	3.500	450,510		(233)				650,000	05/14/2021
100057510	CF	HAGERSTOWN	MD		06/30/2021	3.999	67,533		(58)				85,000	05/14/2021
100057511	CF	GARFIELD	NJ		06/30/2021	3.625	287,801		(196)				422,500	05/05/2021
100057514	CF	SUNNYVALE	CA		06/30/2021	3.375	740,301		(342)				1,910,000	05/14/2021
100057516	CF	FORT WORTH	TX		06/30/2021	3.375	112,218		(66)				152,000	05/12/2021
100057517	CF	WOODBURY	MN		06/30/2021	2.999	156,546		68				220,000	05/14/2021
100057518	CF	CARTERSVILLE	GA		06/30/2021	3.625	157,020		(83)				212,900	05/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057519	CF	DENVER	CO		06/30/2021	3.499	290,096		(143)				420,000	05/19/2021
100057521	CF	PERU	VT		06/30/2021	3.499	204,783		(94)				300,000	05/11/2021
100057523	CF	MONROVIA	CA		06/30/2021	3.500	377,837		(168)				1,050,000	05/13/2021
100057525	CF	SIMI VALLEY	CA		06/30/2021	3.875	285,839		(297)				850,000	04/28/2021
100057526	CF	SAINT ANN	MO		06/30/2021	4.375	60,141		(23)				108,000	05/07/2021
100057527	CF	FAIRFAX	VA		06/30/2021	4.125	181,294		(205)				306,000	04/20/2021
100057528	CF	NEWTON	MA		06/30/2021	3.500	343,484		(154)				850,000	03/17/2021
100057529	CF	CONVERSE	TX		06/30/2021	4.000	191,085		(101)				279,000	04/15/2021
100057530	CF	WILDER	ID		06/30/2021	4.000	115,148		(55)				155,000	04/16/2021
100057531	CF	DECATUR	AL		06/30/2021	4.250	84,294		(110)				110,000	05/10/2021
100057532	CF	WINSTON SALEM	NC		06/30/2021	3.250	109,026		7				161,000	04/19/2021
100057533	CF	PRINEVILLE	OR		06/30/2021	3.499	139,823		(72)				300,000	04/27/2021
100057534	CF	INDIO	CA		06/30/2021	4.125	168,351		(202)				275,000	04/26/2021
100057535	CF	CAROLINA BEACH	NC		06/30/2021	3.750	141,420		(99)				253,000	04/16/2021
100057537	CF	PEMBROKE PINES	FL		06/30/2021	3.500	193,474		(94)				280,000	04/14/2021
100057538	CF	CROWLEY	TX		06/30/2021	3.499	179,973		(70)				295,000	05/10/2021
100057539	CF	BURLESON	TX		06/30/2021	3.499	162,923		(62)				250,000	05/07/2021
100057540	CF	AUGUSTA	GA		06/30/2021	3.625	121,447		(58)				171,000	04/08/2021
100057541	CF	MISSOURI CITY	TX		06/30/2021	3.875	115,633		(104)				157,000	04/01/2021
100057542	CF	ALBUQUERQUE	NM		06/30/2021	4.375	87,567		(158)				122,000	04/01/2021
100057543	CF	POTTSTOWN	PA		06/30/2021	4.250	103,009		(135)				135,000	04/23/2021
100057544	CF	OXNARD	CA		06/30/2021	3.990	142,503		(166)				375,000	05/05/2021
100057545		SARASOTA	FL		06/30/2021	4.125	107,355		(141)				154,000	04/12/2021
100057546	CF	INDEPENDENCE	MO		06/30/2021	3.625	133,009		(63)				195,000	03/19/2021
100057547	CF	DALLAS	TX		06/30/2021	3.500	142,010		(63)				325,000	05/10/2021
100057549	CF	WESTMINSTER	MD		06/30/2021	3.250	164,711		(8)				253,000	04/30/2021
100057550	CF	CIBOLO	TX		06/30/2021	3.250	163,061		(8)				225,000	04/30/2021
100057551	CF	EAGLE MOUNTAIN	UT		06/30/2021	2.999	534,427		494				992,000	05/14/2021
100057552	CF	PORTLAND	OR		06/30/2021	3.750	212,379		(193)				430,000	04/23/2021
100057553	CF	MINNEAPOLIS	MN		06/30/2021	3.250	268,108		(14)				375,000	05/03/2021
100057554	CF	RIDGECREST	CA		06/30/2021	3.490	256,165		(100)				396,000	05/06/2021
100057555	CF	EVANS	CO		06/30/2021	3.500	190,405		(92)				275,000	05/06/2021
100057556	CF	CLINTON	NJ		06/30/2021	3.250	337,065		44				550,000	05/13/2021
100057557	CF	HOLIDAY	FL		06/30/2021	3.625	136,340		(67)				190,000	03/24/2021
100057558	CF	EATONTON	GA		06/30/2021	3.875	108,936		(131)				215,000	05/06/2021
100057563	CF	BALTIMORE	MD		06/30/2021	3.750	107,934		(81)				145,000	04/01/2021
100057564	CF	LEWISVILLE	TX		06/30/2021	3.375	188,169		(55)				275,000	03/22/2021
100057565	CF	NEWARK	NJ		06/30/2021	3.875	349,094		(671)				515,000	05/13/2021
100057566	CF	SURPRISE	AZ		06/30/2021	3.999	229,538		(193)				305,000	05/21/2021
100057567		FT LAUDERDALE	FL		06/30/2021	3.875	289,256		(232)				390,000	05/12/2021
100057568	CF	CASTRO VALLEY	CA		06/30/2021	3.375	1,165,700		(353)				1,930,000	05/19/2021
100057569	CF	DUNEDIN	FL		06/30/2021	3.750	230,993		(171)				365,000	05/12/2021
100057570	CF	GLENDALE	CA		06/30/2021	3.999	704,677		(262)				1,060,000	05/14/2021
100057571	CF	HAGERSTOWN	MD		06/30/2021	3.999	66,859		(34)				85,000	05/14/2021
100057572	CF	PORTLAND	OR		06/30/2021	3.625	489,699		(279)				676,000	05/14/2021
100057573	CF	RICHMOND HILL	GA		06/30/2021	3.999	136,697		(140)				205,000	05/05/2021
100057575	CF	RIVERSIDE	NJ		06/30/2021	4.125	147,413		(65)				236,000	04/16/2021
100057576	CF	MEMPHIS	TN		06/30/2021	4.375	132,678		(59)				230,000	04/23/2021
100057577	CF	ATLANTA	GA		06/30/2021	3.875	276,250		(276)				416,000	04/19/2021
100057579	CF	SAN ANTONIO	TX		06/30/2021	4.250	98,330		(141)				146,000	05/03/2021
100057580	CF	LINWOOD	PA		06/30/2021	4.375	82,773		(137)				110,000	05/11/2021
100057581	CF	SEVIERVILLE	TN		06/30/2021	3.625	199,933		(114)				272,000	04/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057582	CF	PHILADELPHIA	PA		06/30/2021	4.250	87,446		(39)				125,000	05/10/2021
100057583	CF	TAMPA	FL		06/30/2021	4.625	162,482		(267)				240,000	04/28/2021
100057585	CF	VENTURA	CA		06/30/2021	3.625	186,676		(132)				274,000	03/26/2021
100057586	CF	BALDWIN PARK	CA		06/30/2021	3.625	338,866		(223)				720,000	05/05/2021
100057589	CF	BAKERSFIELD	CA		06/30/2021	4.250	66,832		(140)				120,000	04/26/2021
100057590	CF	ALTADENA	CA		06/30/2021	3.875	596,437		(511)				910,000	05/04/2021
100057591	CF	WINDER	GA		06/30/2021	3.625	138,866		(56)				215,000	05/12/2021
100057592		WAIANAE	HI		06/30/2021	3.750	334,967		(205)				604,000	05/04/2021
100057593	CF	KANSAS CITY	KS		06/30/2021	4.250	109,192		(101)				153,000	05/19/2021
100057594	CF	GROVETOWN	GA		06/30/2021	3.374	142,912		(42)				215,000	05/17/2021
100057595	CF	SAINT PETERSBURG	FL		06/30/2021	3.999	221,513		(263)				397,000	05/21/2021
100057596	CF	PUYALLUP	WA		06/30/2021	3.750	269,180		(183)				385,000	05/18/2021
100057597	CF	VANCOUVER	WA		06/30/2021	3.875	591,722		(276)				850,000	05/13/2021
100057598	CF	FRANKLIN	OH		06/30/2021	4.375	140,765		(204)				195,000	04/23/2021
100057599	CF	BALTIMORE	MD		06/30/2021	4.375	177,812		(89)				250,000	05/07/2021
100057600	CF	HAGERSTOWN	MD		06/30/2021	4.000	139,674		(141)				194,000	04/29/2021
100057601	CF	FILER	ID		06/30/2021	4.375	105,043		(133)				135,000	05/04/2021
100057603	CF	CHATTANOOGA	TN		06/30/2021	4.490	91,519		(164)				130,000	05/10/2021
100057604	CF	LANCASTER	CA		06/30/2021	3.750	199,312		(136)				285,000	05/10/2021
100057606	CF	BROWNSVILLE	TX		06/30/2021	4.250	71,816		(204)				140,000	05/07/2021
100057607	CF	ANAHEIM	CA		06/30/2021	3.875	234,236		(231)				670,000	05/12/2021
100057608	CF	NASHVILLE	TN		06/30/2021	4.250	185,299		(248)				385,000	05/07/2021
100057609	CF	HYATTSVILLE	MD		06/30/2021	3.990	235,402		(222)				360,000	04/30/2021
100057610	CF	RODANTHE	NC		06/30/2021	4.000	469,132		(355)				641,000	05/04/2021
100057612	CF	NEW BRAUNFELS	TX		06/30/2021	4.250	192,313		(195)				300,000	05/10/2021
100057613	CF	LANCASTER	CA		06/30/2021	3.750	223,789		(152)				320,000	05/10/2021
100057614	CF	PEABODY	MA		06/30/2021	3.875	451,300		(355)				645,000	05/11/2021
100057615	CF	PORT ORANGE	FL		06/30/2021	3.500	147,330		(33)				250,000	03/03/2021
100057616	CF	HAMBURG	PA		06/30/2021	3.625	123,404		(55)				200,000	04/30/2021
100057617	CF	KANSAS CITY	MO		06/30/2021	4.125	159,431		(170)				268,000	05/10/2021
100057618	CF	NEWARK	NJ		06/30/2021	3.750	354,539		(143)				550,000	03/24/2021
100057619	CF	PORT SAINT LUCIE	FL		06/30/2021	4.375	160,194		(204)				220,000	05/05/2021
100057620	CF	KANSAS CITY	MO		06/30/2021	4.125	116,366		(154)				175,000	04/23/2021
100057621	CF	HUGO	MN		06/30/2021	3.875	270,756		(74)				398,000	05/07/2021
100057624	CF	ELIZABETH	NJ		06/30/2021	3.875	236,089		(155)				402,000	04/09/2021
100057625	CF	GRAND RAPIDS	MI		06/30/2021	4.375	115,786		(180)				180,000	04/13/2021
100057626	CF	PINETOP	AZ		06/30/2021	4.375	226,089		(255)				365,000	04/27/2021
100057627	CF	SAVANNAH	GA		06/30/2021	4.500	61,325		(107)				80,000	04/14/2021
100057628	CF	CAPE CORAL	FL		06/30/2021	3.625	251,774		(144)				390,000	04/09/2021
100057629	CF	CLARKSVILLE	TN		06/30/2021	4.375	138,003		(182)				190,000	04/07/2021
100057630	CF	BEAVERTON	OR		06/30/2021	4.000	281,462		(214)				410,000	04/14/2021
100057631	CF	KIRKLAND	WA		06/30/2021	4.000	481,544		(449)				682,000	04/14/2021
100057632	CF	LARAMIE	WY		06/30/2021	4.250	201,259		(224)				300,000	05/14/2021
100057633	CF	PHILADELPHIA	PA		06/30/2021	4.375	88,652		(125)				110,000	05/05/2021
100057634	CF	GUTHRIE	OK		06/30/2021	4.500	112,778		(182)				150,000	04/16/2021
100057635	CF	JACKSONVILLE	FL		06/30/2021	4.375	82,019		(126)				115,000	04/30/2021
100057638	CF	PHOENIX	AZ		06/30/2021	3.625	243,271		(97)				395,000	04/28/2021
100057639	CF	SCOTTSDALE	AZ		06/30/2021	3.625	265,610		(133)				410,000	04/28/2021
100057640	CF	BARRINGTON	RI		06/30/2021	3.874	256,670		(222)				370,000	04/16/2021
100057641	CF	GREENVILLE	SC		06/30/2021	3.625	154,655		(45)				225,000	05/20/2021
100057642	CF	QUINCY	MA		06/30/2021	3.625	389,133		(171)				715,000	05/19/2021
100057643	CF	CHULA VISTA	CA		06/30/2021	3.625	521,624		(279)				1,115,000	05/11/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057647	CF	DANA POINT	CA		06/30/2021	3.750	722,252		(668)				2,040,000	05/13/2021
100057649	CF	FORT COLLINS	CO		06/30/2021	3.625	355,824		(140)				551,000	05/06/2021
100057650	CF	ORLANDO	FL		06/30/2021	3.750	213,295		(138)				435,000	05/11/2021
100057651	CF	LAS VEGAS	NV		06/30/2021	3.749	216,081		(186)				360,000	05/11/2021
100057652	CF	S SAN FRAN	CA		06/30/2021	3.875	322,917		(631)				1,500,000	05/12/2021
100057653	CF	WINDHAM	CT		06/30/2021	3.875	146,829		(107)				185,000	04/30/2021
100057655	CF	HOLLY SPRINGS	NC		06/30/2021	3.499	243,238		(107)				329,800	05/21/2021
100057656	CF	MIRAMAR	FL		06/30/2021	3.999	244,446		(240)				345,000	05/17/2021
100057657	CF	RALEIGH	NC		06/30/2021	3.499	174,084		(77)				236,100	05/13/2021
100057658	CF	MESA	AZ		06/30/2021	3.874	201,106		(183)				330,000	05/18/2021
100057660	CF	PROVIDENCE	RI		06/30/2021	3.999	221,456		(179)				395,000	05/10/2021
100057661	CF	MOUNT VERNON	WA		06/30/2021	3.625	190,636		(127)				375,000	05/14/2021
100057662	CF	WYLIE	TX		06/30/2021	3.625	191,063		(102)				275,000	05/07/2021
100057663	CF	VANCOUVER	WA		06/30/2021	3.999	215,446		(244)				330,000	05/05/2021
100057664	CF	ROSEVILLE	CA		06/30/2021	3.999	321,455		(305)				455,000	05/13/2021
100057665	CF	ROSEVILLE	CA		06/30/2021	3.999	328,867		(220)				503,000	05/13/2021
100057667	CF	PACIFIC GROVE	CA		06/30/2021	3.375	706,957		(218)				1,040,000	05/05/2021
100057668	CF	AUBURN	WA		06/30/2021	3.990	244,033		(204)				420,000	04/30/2021
100057669	CF	HENRICO	VA		06/30/2021	3.625	78,389		(56)				126,000	03/31/2021
100057670	CF	FORT WORTH	TX		06/30/2021	3.750	145,414		(104)				212,000	03/16/2021
100057672	CF	OMAHA	NE		06/30/2021	3.750	129,927		(70)				187,000	04/30/2021
100057673	CF	RIVERVIEW	FL		06/30/2021	3.625	197,810		(142)				292,000	04/16/2021
100057674	CF	HASTINGS	NE		06/30/2021	4.250	83,679		(96)				130,000	04/13/2021
100057675	CF	WINDER	GA		06/30/2021	3.625	138,866		(56)				215,000	05/12/2021
100057676	CF	AUDUBON	NJ		06/30/2021	4.250	121,075		(60)				175,000	04/07/2021
100057677	CF	FORT COLLINS	CO		06/30/2021	3.500	242,728		(130)				435,000	05/12/2021
100057678	CF	HAW RIVER	NC		06/30/2021	4.250	107,231		(144)				198,000	04/09/2021
100057679	CF	LAS VEGAS	NV		06/30/2021	4.250	233,866		(116)				350,000	04/28/2021
100057680	CF	PHILADELPHIA	PA		06/30/2021	4.375	115,376		(175)				160,000	05/11/2021
100057681	CF	KANSAS CITY	MO		06/30/2021	4.125	159,431		(170)				268,000	05/10/2021
100057682	CF	MURFREESBORO	TN		06/30/2021	4.375	118,634		(55)				240,000	05/07/2021
100057683	CF	HOLLYWOOD	FL		06/30/2021	4.375	164,735		(380)				320,000	03/26/2021
100057685	CF	NEW PORT RICHEY	FL		06/30/2021	4.375	106,791		(185)				153,000	05/11/2021
100057686	CF	PARKER	CO		06/30/2021	4.250	201,094		(227)				344,000	05/10/2021
100057687	CF	SUNNYVALE	CA		06/30/2021	3.999	773,358		(333)				2,350,000	05/11/2021
100057689	CF	CHESAPEAKE	VA		06/30/2021	4.250	124,787		(162)				177,000	04/30/2021
100057690	CF	SIMI VALLEY	CA		06/30/2021	3.750	344,864		(285)				615,000	04/19/2021
100057692	CF	VICTORVILLE	CA		06/30/2021	4.375	201,753		(189)				285,000	04/23/2021
100057694	CF	PHOENIX	AZ		06/30/2021	4.125	110,735		(109)				147,000	04/26/2021
100057695	CF	BATON ROUGE	LA		06/30/2021	3.499	199,749		(88)				273,000	04/09/2021
100057696	CF	BROOKHAVEN	PA		06/30/2021	4.375	168,033		(79)				240,000	04/12/2021
100057697	CF	NORTH RICHLAND HILLS	TX		06/30/2021	4.375	191,393		(242)				270,000	04/21/2021
100057698	CF	SAN ANTONIO	TX		06/30/2021	4.375	146,382		(170)				182,000	04/29/2021
100057699	CF	CRANBERRY TOWNSHIP	PA		06/30/2021	4.375	140,122		(190)				185,500	05/10/2021
100057700	CF	SUMTER	SC		06/30/2021	4.125	114,942		(140)				162,000	04/29/2021
100057701	CF	PALATINE	IL		06/30/2021	4.375	88,013		(34)				122,000	04/12/2021
100057703	CF	HOPKINTON	RI		06/30/2021	4.500	218,262		(175)				335,000	04/16/2021
100057704	CF	HENDERSON	NV		06/30/2021	3.990	214,521		(105)				315,000	04/06/2021
100057705	CF	BRIDGEPORT	CT		06/30/2021	4.375	150,972		(183)				245,000	04/26/2021
100057706	CF	GRESHAM	OR		06/30/2021	3.999	191,941		(232)				370,000	05/12/2021
100057707	CF	OLYMPIA	WA		06/30/2021	4.375	266,930		(310)				399,000	05/14/2021
100057708	CF	SANTA ROSA BEACH	FL		06/30/2021	4.625	243,302		(283)				320,000	04/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057709	CF	DANA POINT	CA		06/30/2021	3.625	606,462		(389)				1,150,000	05/11/2021
100057710	CF	DAPHNE	AL		06/30/2021	4.375	126,520		(167)				165,000	04/23/2021
100057711	CF	ATLANTA	GA		06/30/2021	4.375	144,700		(187)				190,000	05/17/2021
100057712	CF	BLACKWOOD	NJ		06/30/2021	4.250	101,088		(115)				130,000	04/02/2021
100057713	CF	BOISE	ID		06/30/2021	3.875	439,436		(378)				626,000	04/14/2021
100057714	CF	GREENVILLE	SC		06/30/2021	4.250	234,404		(218)				340,000	04/12/2021
100057716	CF	SWANSBORO	NC		06/30/2021	4.250	87,735		(132)				118,000	04/15/2021
100057717	CF	LAWRENCEVILLE	GA		06/30/2021	4.500	208,352		(275)				299,000	04/20/2021
100057722	CF	SAPULPA	OK		06/30/2021	4.125	153,384		(185)				215,000	04/23/2021
100057724	CF	OCALA	FL		06/30/2021	3.990	163,223		(183)				240,000	04/26/2021
100057726	CF	CHICAGO	IL		06/30/2021	3.875	277,524		(130)				415,000	04/28/2021
100057727	CF	ATHENS	GA		06/30/2021	4.625	129,544		(204)				178,000	04/30/2021
100057728	CF	BRIGHTON	CO		06/30/2021	4.125	334,055		(330)				500,000	04/28/2021
100057729	CF	LAFAYETTE	LA		06/30/2021	4.250	153,590		(183)				205,000	04/30/2021
100057730	CF	KALISPELL	MT		06/30/2021	4.125	274,154		(290)				386,000	04/29/2021
100057731	CF	MEMPHIS	TN		06/30/2021	3.875	293,022		(293)				415,000	04/30/2021
100057732	CF	HERRIMAN	UT		06/30/2021	3.625	208,486		(142)				305,000	05/01/2021
100057735	CF	BOWIE	MD		06/30/2021	4.125	263,389		(243)				389,000	04/30/2021
100057737	CF	CUMMING	GA		06/30/2021	4.125	176,417		(182)				235,000	05/05/2021
100057738	CF	WASHINGTON	DC		06/30/2021	4.125	885,932		(876)				1,350,000	04/30/2021
100057741	CF	AUSTIN	TX		06/30/2021	4.875	327,270		(394)				565,000	05/07/2021
100057742	CF	EMERSON	NJ		06/30/2021	3.999	375,747		(252)				573,625	05/11/2021
100057743	CF	OCALA	FL		06/30/2021	4.500	161,905		(221)				210,000	05/07/2021
100057744	CF	LAS VEGAS	NV		06/30/2021	4.000	394,462		(380)				557,000	05/07/2021
100057746	CF	MANCHESTER	NH		06/30/2021	4.000	254,467		(246)				364,000	04/30/2021
100057747	CF	EDINBURG	TX		06/30/2021	4.250	63,072		(99)				81,500	04/29/2021
100057749	CF	BELLINGHAM	WA		06/30/2021	4.500	315,472		(396)				440,000	04/26/2021
100057751	CF	HERNANDO BEACH	FL		06/30/2021	3.625	222,869		(152)				320,000	04/16/2021
100057754	CF	NAPLES	FL		06/30/2021	4.500	120,723		(212)				165,000	05/07/2021
100057755	CF	MARTINSBURG	WV		06/30/2021	4.375	84,730		(35)				125,000	05/03/2021
100057756	CF	FERNANDINA BEACH	FL		06/30/2021	4.125	261,905		(118)				425,000	05/04/2021
100057757	CF	ALBUQUERQUE	NM		06/30/2021	4.375	216,334		(320)				305,000	05/03/2021
100057759	CF	MCKINNEY	TX		06/30/2021	4.750	97,510		(378)				344,000	05/03/2021
100057760	CF	FRESNO	CA		06/30/2021	3.990	160,910		(304)				295,000	05/01/2021
100057761	CF	PASO ROBLES	CA		06/30/2021	3.750	425,797		(308)				630,000	04/20/2021
100057762	CF	PENSACOLA	FL		06/30/2021	4.250	92,465		(137)				120,000	04/30/2021
100057763	CF	SAN ANTONIO	TX		06/30/2021	4.375	95,079		(150)				135,000	04/23/2021
100057764	CF	TULSA	OK		06/30/2021	4.250	99,986		(148)				156,000	04/28/2021
100057765	CF	CHANDLER	AZ		06/30/2021	4.375	132,249		(104)				177,000	04/29/2021
100057766	CF	LUBBOCK	TX		06/30/2021	4.490	123,224		(171)				160,000	04/30/2021
100057767	CF	KATY	TX		06/30/2021	4.250	77,376		(288)	(7)			215,000	04/29/2021
100057768	CF	KATY	TX		06/30/2021	4.125	185,425		(193)				245,000	04/29/2021
100057769	CF	SACRAMENTO	CA		06/30/2021	4.125	401,542		(188)				585,000	04/22/2021
100057770	CF	FREDERICKSBURG	VA		06/30/2021	4.375	161,245		(196)				225,000	04/07/2021
100057771	CF	TUCSON	AZ		06/30/2021	4.375	138,378		(182)				228,000	05/03/2021
100057772	CF	HASTINGS	NE		06/30/2021	4.375	113,803		(172)				196,000	05/12/2021
100057774	CF	METAIRIE	LA		06/30/2021	4.875	83,322		(178)				120,000	04/30/2021
100057775	CF	BATON ROUGE	LA		06/30/2021	4.250	114,742		(56)				182,000	04/20/2021
100057776	CF	BATON ROUGE	LA		06/30/2021	4.250	136,500		(181)				187,000	04/23/2021
100057777	CF	GRANTS PASS	OR		06/30/2021	3.875	250,118		(232)				375,000	04/26/2021
100057779	CF	PUEBLO	CO		06/30/2021	4.000	229,856		(112)				330,000	04/29/2021
100057780	CF	NEWPORT	RI		06/30/2021	3.990	251,543		(281)				355,000	04/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057781	CF	NASHVILLE	TN		06/30/2021	3.875	210,962		(108)				313,000	04/23/2021
100057782	CF	MOORESVILLE	NC		06/30/2021	4.500	100,960		(167)				135,000	04/24/2021
100057784	CF	ROCKLEDGE	FL		06/30/2021	4.500	242,917		(254)				330,000	04/23/2021
100057787	CF	PHILADELPHIA	PA		06/30/2021	4.000	317,806		(356)				525,000	05/11/2021
100057788	CF	BLANCHARD	OK		06/30/2021	3.750	104,225		(74)				138,000	04/01/2021
100057789	CF	WACO	TX		06/30/2021	4.250	99,116		(141)				138,000	03/26/2021
100057790	CF	WALTHAM	MA		06/30/2021	3.625	411,370		(221)				1,220,000	05/05/2021
100057794	CF	RIVERBANK	CA		06/30/2021	3.999	226,716		(191)				366,000	05/20/2021
100057798	CF	AURORA	CO		06/30/2021	3.875	248,682		(177)				340,000	05/14/2021
100057799	CF	MOORE	SC		06/30/2021	4.250	114,688		(138)				160,000	05/14/2021
100057800	CF	NORFOLK	VA		06/30/2021	3.750	321,753		(245)				475,000	05/06/2021
100057801	CF	PALO ALTO	CA		06/30/2021	3.125	551,169		175				820,000	05/10/2021
100057802	CF	AUSTIN	TX		06/30/2021	3.999	266,495		(253)				376,500	05/14/2021
100057806	CF	FORT MYERS	FL		06/30/2021	3.625	118,179		(48)				179,000	05/19/2021
100057807	CF	VANCOUVER	WA		06/30/2021	3.875	264,218		(168)				450,000	05/14/2021
100057808	CF	SURFSIDE BEACH	TX		06/30/2021	3.999	238,416		(169)				314,000	04/29/2021
100057810	CF	MARIETTA	GA		06/30/2021	3.490	211,740		(52)				330,000	05/10/2021
100057811	CF	WINCHESTER	VA		06/30/2021	3.875	268,001		(230)				383,000	05/06/2021
100057812	CF	NORTH CHESTERFIELD	VA		06/30/2021	3.875	161,425		(117)				215,000	05/14/2021
100057814	CF	SHOREVIEW	MN		06/30/2021	3.499	156,803		(3)				218,000	05/19/2021
100057815	CF	CEDAR CITY	UT		06/30/2021	4.250	162,879		(182)				225,000	05/21/2021
100057816	CF	SAN DIEGO	CA		06/30/2021	3.625	597,091		(448)				908,000	05/08/2021
100057817	CF	WASHINGTON	DC		06/30/2021	3.499	186,887		(42)				270,000	05/19/2021
100057820	CF	BALDWIN PARK	CA		06/30/2021	3.625	409,408		(277)				589,000	05/20/2021
100057821	CF	SAN JOSE	CA		06/30/2021	3.374	534,122		(393)				1,100,000	05/19/2021
100057822	CF	PORTLAND	OR		06/30/2021	3.750	418,904		(286)				599,000	05/14/2021
100057823	CF	DURHAM	NC		06/30/2021	3.499	258,994		(142)				424,000	05/15/2021
100057824	CF	SACRAMENTO	CA		06/30/2021	4.000	331,848		(277)				535,000	05/11/2021
100057825	CF	HAYWARD	CA		06/30/2021	3.750	488,289		(334)				750,000	05/11/2021
100057828	CF	LONG BEACH	CA		06/30/2021	3.750	311,680		(202)				590,000	05/12/2021
100057829	CF	CONCORD	CA		06/30/2021	3.999	563,861		(456)				1,000,000	05/19/2021
100057830	CF	HAVRE DE GRACE	MD		06/30/2021	3.875	128,656		(261)				195,000	05/13/2021
100057833	CF	BALCH SPRINGS	TX		06/30/2021	3.625	218,881		(125)				295,000	05/12/2021
100057835	CF	OCEANSIDE	CA		06/30/2021	3.874	259,506		(261)				415,000	04/26/2021
100057836	CF	CHULA VISTA	CA		06/30/2021	3.875	375,294		(307)				585,000	05/07/2021
100057837	CF	PHILADELPHIA	PA		06/30/2021	3.999	322,412		(294)				580,000	05/17/2021
100057839	CF	ENGLISHTOWN	NJ		06/30/2021	3.499	188,355		(190)				300,000	05/17/2021
100057842	CF	BELMONT	NC		06/30/2021	3.250	150,953		(1)				254,000	04/07/2021
100057843	CF	SMYRNA	DE		06/30/2021	4.250	126,932		(177)				195,000	04/22/2021
100057844	CF	BALTIMORE	MD		06/30/2021	3.625	137,501		(54)				200,000	04/07/2021
100057847	CF	OWENS CROSS ROADS	AL		06/30/2021	4.375	105,736		(224)				185,000	04/09/2021
100057848	CF	HOUSTON	TX		06/30/2021	4.125	100,328		(134)				167,000	04/12/2021
100057850	CF	NEWARK	NJ		06/30/2021	3.625	197,131		(129)				405,000	04/15/2021
100057851	CF	COEUR D ALENE	ID		06/30/2021	3.999	307,976		(261)				410,000	04/30/2021
100057853	CF	VANCOUVER	WA		06/30/2021	3.749	258,853		(205)				375,000	04/30/2021
100057854	CF	CDENTON	MD		06/30/2021	4.750	200,193		(117)				252,000	04/29/2021
100057856	CF	RAPID CITY	SD		06/30/2021	3.375	119,299		(11)				175,000	04/20/2021
100057857	CF	PENSACOLA	FL		06/30/2021	3.625	244,908		(97)				420,000	04/21/2021
100057858	CF	PENSACOLA	FL		06/30/2021	4.125	275,761		(206)				420,000	04/21/2021
100057859	CF	LECANTO	FL		06/30/2021	3.625	271,637		(199)				400,000	04/09/2021
100057861	CF	LAS VEGAS	NV		06/30/2021	4.375	125,859		(56)				180,000	04/08/2021
100057862	CF	CHARLOTTE	NC		06/30/2021	3.625	142,033		(72)				205,000	04/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057863	CF	MEDFORD	OR		06/30/2021	3.625	237,261		(170)				350,000	03/22/2021
100057865	CF	BLUE JAY	CA		06/30/2021	4.625	111,206		(184)				160,000	04/01/2021
100057866	CF	MEMPHIS	TN		06/30/2021	4.375	104,355		(165)				140,000	04/07/2021
100057869	CF	CAPE CORAL	FL		06/30/2021	4.250	121,847		(149)				160,000	04/08/2021
100057871	CF	ARIZONA CITY	AZ		06/30/2021	4.550	144,855		(54)				207,000	04/13/2021
100057873	CF	HOWELL	NJ		06/30/2021	3.875	212,032		(95)				385,000	04/15/2021
100057876	CF	BOISE	ID		06/30/2021	4.125	256,968		(263)				405,000	04/21/2021
100057877	CF	FRESNO	CA		06/30/2021	4.500	142,788		(57)				205,000	04/21/2021
100057878	CF	PORT SAINT LUCIE	FL		06/30/2021	4.375	176,376		(230)				250,000	04/26/2021
100057879	CF	BROWNSVILLE	TX		06/30/2021	4.500	58,395		(102)				90,500	04/21/2021
100057881	CF	HAGERSTOWN	MD		06/30/2021	4.500	58,742		(32)				105,000	04/19/2021
100057882	CF	KANAB	UT		06/30/2021	4.125	226,936		(107)				305,000	04/26/2021
100057883	CF	ORLANDO	FL		06/30/2021	4.625	374,593		(485)				600,000	05/07/2021
100057884	CF	FORT WORTH	TX		06/30/2021	3.990	169,086		(181)				240,000	04/30/2021
100057886	CF	ASHLAND	OR		06/30/2021	3.875	321,055		(321)				475,000	04/23/2021
100057888	CF	CHANDLER	AZ		06/30/2021	4.250	214,912		(259)				380,000	05/01/2021
100057889	CF	LA QUINTA	CA		06/30/2021	4.000	393,328		(299)				560,000	04/24/2021
100057890	CF	LA QUINTA	CA		06/30/2021	4.000	431,958		(327)				615,000	04/24/2021
100057891	CF	RICHMOND	TX		06/30/2021	4.250	211,042		(205)				279,000	04/26/2021
100057893	CF	CHATTANOOGA	TN		06/30/2021	4.625	207,148		(249)				272,000	04/26/2021
100057894	CF	NEWTON	NJ		06/30/2021	4.250	192,381		(213)				270,000	04/26/2021
100057895	CF	OLD HICKORY	TN		06/30/2021	3.990	178,491		(197)				282,000	04/26/2021
100057896	CF	SOMERVILLE	NJ		06/30/2021	4.375	225,992		(94)				415,000	04/26/2021
100057897	CF	BAYONNE	NJ		06/30/2021	3.875	193,583		(90)				285,000	04/21/2021
100057899	CF	CLEARWATER	FL		06/30/2021	4.500	83,818		(122)				110,000	04/26/2021
100057901	CF	ATLANTA	GA		06/30/2021	3.875	315,714		(315)				460,000	04/19/2021
100057903	CF	CHESTNUT HILL	MA		06/30/2021	3.499	196,666		(73)				285,000	05/06/2021
100057904	CF	ST AUGUSTINE	FL		06/30/2021	3.250	131,984		(9)				185,000	04/16/2021
100057906	CF	LITTLE ROCK	AR		06/30/2021	4.250	141,904		(173)				186,000	04/16/2021
100057907	CF	BAKERSFIELD	CA		06/30/2021	4.250	136,176		(65)				197,000	05/04/2021
100057910	CF	FAIRBORN	OH		06/30/2021	4.250	157,288		(20)				232,000	04/29/2021
100057911	CF	FORT WORTH	TX		06/30/2021	3.374	190,516		(55)				260,000	05/06/2021
100057912	CF	COOLIDGE	AZ		06/30/2021	3.499	175,143		(53)				225,000	05/03/2021
100057914	CF	PHOENIX	AZ		06/30/2021	3.999	276,050		(261)				390,000	05/12/2021
100057916	CF	VICTORVILLE	CA		06/30/2021	3.750	195,330		(162)				348,500	04/14/2021
100057917	CF	HESPERIA	CA		06/30/2021	3.750	201,872		(167)				360,000	04/14/2021
100057918	CF	CHICAGO	IL		06/30/2021	3.749	380,670		(206)				750,000	05/05/2021
100057919	CF	PHOENIX	AZ		06/30/2021	3.875	279,421		(375)				435,000	04/16/2021
100057920	CF	PITTSBURG	CA		06/30/2021	3.990	390,105		(352)				552,000	05/21/2021
100057921	CF	LOVELAND	CO		06/30/2021	3.999	282,790		(230)				452,000	05/07/2021
100057923	CF	LONG BEACH	CA		06/30/2021	3.625	567,893		(309)				965,000	05/14/2021
100057925	CF	PATERSON	NJ		06/30/2021	3.999	223,869		(141)				375,000	05/14/2021
100057926	CF	DUBLIN	OH		06/30/2021	4.250	236,918		(185)				393,000	05/20/2021
100057927	CF	ROSELLE	NJ		06/30/2021	3.500	350,571		(8)				590,000	05/17/2021
100057928	CF	MARIPOSA	CA		06/30/2021	4.250	188,427		(254)				306,000	05/19/2021
100057929	CF	WEST ORANGE	NJ		06/30/2021	4.250	263,833		(250)				422,000	05/07/2021
100057930	CF	SPRING LAKE	NC		06/30/2021	4.250	217,940		(222)				310,000	05/08/2021
100057931	CF	CHATTANOOGA	TN		06/30/2021	3.875	195,171		(99)				300,000	05/19/2021
100057932	CF	NOTTINGHAM	MD		06/30/2021	3.625	180,802		(71)				245,000	05/13/2021
100057933	CF	NEW ORLEANS	LA		06/30/2021	4.500	284,865		(305)				500,000	02/22/2021
100057934	CF	RALEIGH	NC		06/30/2021	3.750	354,292		(177)				681,000	05/10/2021
100057935	CF	RALEIGH	NC		06/30/2021	3.750	358,015		(176)				667,000	05/10/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057937	CF	PANAMA CITY BEACH	FL		06/30/2021	4.375	202,726		(216)				267,000	04/20/2021
100057939	CF	FORT WORTH	TX		06/30/2021	4.250	131,407		(63)				203,000	04/23/2021
100057941	CF	DENVER	CO		06/30/2021	4.375	199,210		(173)				270,000	04/29/2021
100057942	CF	NEWPORT	RI		06/30/2021	3.500	280,781		(129)				600,000	04/22/2021
100057943	CF	SANTA BARBARA	CA		06/30/2021	3.750	386,875		(209)				1,500,000	04/29/2021
100057944	CF	HUNTINGTON BEACH	CA		06/30/2021	3.750	420,873		(442)				1,185,000	04/08/2021
100057945	CF	SAHUARITA	AZ		06/30/2021	3.875	179,718		(145)				240,000	05/04/2021
100057946	CF	PHILADELPHIA	PA		06/30/2021	4.000	73,887		(211)				212,000	05/05/2021
100057947	CF	BAKERSFIELD	CA		06/30/2021	4.375	162,275		(190)				280,000	04/30/2021
100057950	CF	WATSONVILLE	CA		06/30/2021	3.990	514,826		(447)				950,000	04/27/2021
100057951	CF	ALEXANDRIA	VA		06/30/2021	4.625	122,857		(151)				162,000	04/28/2021
100057952	CF	MEMPHIS	TN		06/30/2021	4.375	149,592		(189)				195,000	05/05/2021
100057957	CF	RICHMOND	VA		06/30/2021	3.875	456,541		(394)				691,000	05/04/2021
100057958	CF	ELIZABETH	NJ		06/30/2021	3.625	253,767		(35)				396,000	05/08/2021
100057959	CF	CHARLESTON	SC		06/30/2021	4.375	128,324		(180)				178,000	05/10/2021
100057961	CF	BANNING	CA		06/30/2021	3.990	184,082		(225)				300,000	05/07/2021
100057962	CF	CLEVELAND	OH		06/30/2021	4.375	102,035		(174)				140,000	05/11/2021
100057963	CF	SAN FRANCISCO	CA		06/30/2021	4.250	235,107		(279)				920,000	05/04/2021
100057964	CF	STOCKTON	CA		06/30/2021	3.875	248,817		(100)				316,000	05/01/2021
100057965	CF	MT JULIET	TN		06/30/2021	3.875	296,400		(238)				425,000	04/23/2021
100057966	CF	SAVANNAH	GA		06/30/2021	4.625	213,790		(286)				300,000	04/30/2021
100057970	CF	HOCKLEY	TX		06/30/2021	4.375	89,404		(35)				128,000	04/23/2021
100057971	CF	CYPRESS	TX		06/30/2021	4.375	140,577		(198)				195,000	04/23/2021
100057973	CF	ALPHARETTA	GA		06/30/2021	4.375	230,095		(204)				357,000	05/14/2021
100057975	CF	ANNAPOLIS	MD		06/30/2021	4.375	215,420		(190)				273,000	05/12/2021
100057976	CF	NORTHPORT	AL		06/30/2021	4.250	174,912		(203)				245,000	04/14/2021
100057978	CF	ALBUQUERQUE	NM		06/30/2021	4.750	144,716		(192)				201,000	04/13/2021
100057980	CF	VAN NUYS	CA		06/30/2021	3.875	510,507		(333)				930,000	04/30/2021
100057981	CF	LITTLE ROCK	AR		06/30/2021	4.250	80,942		(35)				114,000	05/11/2021
100057985	CF	HARVEST	AL		06/30/2021	4.375	121,122		(158)				158,000	04/26/2021
100057986	CF	MEMPHIS	TN		06/30/2021	4.375	85,818		(124)				122,500	04/30/2021
100057987	CF	BEAVERTON	OR		06/30/2021	4.375	491,979		(367)				745,000	05/10/2021
100057988	CF	LOMA LINDA	CA		06/30/2021	3.750	262,523		(360)				850,000	05/06/2021
100057989	CF	COLLIERVILLE	TN		06/30/2021	4.125	243,439		(233)				470,000	05/12/2021
100057990		TULARE	CA		06/30/2021	4.250	107,760		(203)				247,000	04/22/2021
100057991	CF	PETERSBURG	VA		06/30/2021	4.250	94,069		(46)				138,000	05/05/2021
100057992		LAS VEGAS	NV		06/30/2021	4.250	110,701		(160)				180,000	04/28/2021
100057993	CF	PASO ROBLES	CA		06/30/2021	3.875	308,983		(233)				800,000	04/08/2021
100057994	CF	OCALA	FL		06/30/2021	3.375	135,220		(29)				190,000	05/06/2021
100057996	CF	LAKE STEVENS	WA		06/30/2021	3.625	210,528		(105)				675,000	05/15/2021
100057997	CF	SALT LAKE CTY	UT		06/30/2021	3.374	377,108		(99)				515,000	05/17/2021
100057998	CF	BATON ROUGE	LA		06/30/2021	4.375	154,217		(175)				195,000	05/07/2021
100057999	CF	RENO	NV		06/30/2021	4.375	314,030		(277)				405,000	05/01/2021
100058001	CF	TUCKER	GA		06/30/2021	4.125	287,587		(286)				405,000	05/12/2021
100058002	CF	BOISE	ID		06/30/2021	3.875	405,352		(333)				594,000	05/12/2021
100058004	CF	NATIONAL CITY	CA		06/30/2021	4.750	359,445		(411)				745,000	05/11/2021
100058005	CF	PATERSON	NJ		06/30/2021	4.500	305,124		(335)				517,000	04/30/2021
100058006	CF	OLD HICKORY	TN		06/30/2021	4.250	120,911		(175)				218,500	04/26/2021
100060055	CF	SAN TAN VALLEY	AZ		06/25/2021	3.875	238,064		(195)				335,000	04/05/2021
100060057	CF	PHOENIX	AZ		06/25/2021	4.000	209,540		(152)				280,000	04/15/2021
100060059	CF	CHANDLER	AZ		06/25/2021	4.000	223,011		(231)				315,000	04/19/2021
100060060	CF	QUEEN CREEK	AZ		06/25/2021	4.125	208,837		(204)				315,000	04/08/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060062	CF	PHOENIX	AZ		06/25/2021	3.990	206,303		(180)				305,000	03/30/2021
100060063	CF	FLAGSTAFF	AZ		06/25/2021	3.875	281,806		(261)				400,000	04/07/2021
100060064	CF	BENTONVILLE	AR		06/25/2021	3.750	190,475		(132)				260,000	04/05/2021
100060065	CF	TUCSON	AZ		06/25/2021	4.000	191,722		(199)				290,000	04/16/2021
100060069	CF	AUBURN	AL		06/25/2021	4.000	136,274		(138)				186,000	04/09/2021
100060070	CF	SCOTTSDALE	AZ		06/25/2021	3.875	278,169		(126)				430,000	04/21/2021
100060071	CF	PHOENIX	AZ		06/25/2021	4.375	343,685		(144)				549,000	04/20/2021
100060072	CF	PHOENIX	AZ		06/25/2021	3.750	211,761		(166)				325,000	04/15/2021
100060074	CF	SAN BERNARDINO	CA		06/25/2021	4.125	512,871		(592)				720,000	04/02/2021
100060075	CF	LINCOLN	CA		06/25/2021	3.999	411,033		(433)				580,000	04/24/2021
100060076	CF	VACAVILLE	CA		06/25/2021	3.875	181,057		(159)				359,000	04/06/2021
100060077	CF	CHANDLER	AZ		06/25/2021	3.625	224,266		(134)				373,000	04/08/2021
100060078	CF	MODESTO	CA		06/25/2021	3.749	314,599		(215)				425,000	04/22/2021
100060079	CF	CHANDLER	AZ		06/25/2021	3.625	266,748		(148)				444,000	04/06/2021
100060080	CF	PERRIS	CA		06/25/2021	4.000	265,624		(275)				375,000	04/14/2021
100060082	CF	HEMET	CA		06/25/2021	4.000	267,873		(305)				377,000	04/19/2021
100060086	CF	RIVERSIDE	CA		06/25/2021	3.875	351,011		(346)				505,000	04/05/2021
100060087	CF	OCEANSIDE	CA		06/25/2021	4.125	660,807		(674)				950,000	03/31/2021
100060088	CF	WOODLAND HILLS	CA		06/25/2021	3.875	574,201		(165)				831,000	04/08/2021
100060089	CF	LONG BEACH	CA		06/25/2021	4.500	502,069		(463)				756,000	04/06/2021
100060090	CF	CARLSBAD	CA		06/25/2021	3.999	630,396		(262)				970,000	04/29/2021
100060091	CF	MERCED	CA		06/25/2021	4.250	131,789		(102)				190,000	04/10/2021
100060092	CF	GLENDORA	CA		06/25/2021	3.750	486,546		(336)				720,000	03/22/2021
100060093	CF	COMPTON	CA		06/25/2021	3.875	410,752		(265)				630,000	04/12/2021
100060094	CF	BIG BEAR CITY	CA		06/25/2021	3.990	272,211		(124)				420,000	03/24/2021
100060095	CF	SANTA ANA	CA		06/25/2021	3.875	912,774		(589)				1,400,000	04/05/2021
100060096	CF	FRESNO	CA		06/25/2021	4.250	142,296		(163)				208,000	04/13/2021
100060098	CF	SACRAMENTO	CA		06/25/2021	3.990	259,516		(217)				395,000	04/15/2021
100060099	CF	SANTA ANA	CA		06/25/2021	3.875	912,783		(589)				1,400,000	04/05/2021
100060101	CF	LOS ANGELES	CA		06/25/2021	3.875	509,029		(475)				810,000	02/18/2021
100060102	CF	LAKESIDE	CA		06/25/2021	3.750	427,446		(214)				660,000	04/06/2021
100060103	CF	NORTH HIGHLANDS	CA		06/25/2021	4.000	280,944		(213)				430,000	04/01/2021
100060106	CF	DAVIS	CA		06/25/2021	3.750	386,431		(303)				600,000	04/06/2021
100060107	CF	LONG BEACH	CA		06/25/2021	3.875	502,550		(243)				820,000	04/06/2021
100060108	CF	WILMINGTON	CA		06/25/2021	3.875	282,226		(232)				455,000	03/30/2021
100060111	CF	LONG BEACH	CA		06/25/2021	4.125	155,586		(191)				255,000	04/19/2021
100060112	CF	MERCED	CA		06/25/2021	4.125	148,320		(186)				269,000	03/25/2021
100060113	CF	LOS ANGELES	CA		06/25/2021	4.000	450,565		(406)				800,000	03/26/2021
100060114	CF	MENIFEE	CA		06/25/2021	3.990	223,810		(300)				422,000	04/07/2021
100060115	CF	LOS ANGELES	CA		06/25/2021	4.000	541,707		(486)				960,000	04/01/2021
100060117	CF	SAN FRANCISCO	CA		06/25/2021	3.990	750,088		(757)				1,356,000	03/29/2021
100060118	CF	ALAMEDA	CA		06/25/2021	3.875	763,274		(600)				1,360,000	04/10/2021
100060119	CF	BELL GARDENS	CA		06/25/2021	3.750	411,262		(288)				720,000	03/26/2021
100060120	CF	ARBUCKLE	CA		06/25/2021	4.000	168,839		(137)				280,000	04/08/2021
100060121	CF	TRACY	CA		06/25/2021	3.990	459,030		(465)				816,000	03/25/2021
100060122	CF	SANTA ANA	CA		06/25/2021	3.990	280,277		(341)				675,000	04/07/2021
100060123	CF	SAN DIEGO	CA		06/25/2021	3.875	366,446		(390)				919,000	04/02/2021
100060124	CF	LANCASTER	CA		06/25/2021	4.000	194,475		(197)				380,000	04/13/2021
100060126	CF	NEWARK	CA		06/25/2021	3.990	356,174		(360)				950,000	04/08/2021
100060127	CF	COLORADO SPRINGS	CO		06/25/2021	3.875	246,043		(133)				355,000	04/07/2021
100060128	CF	FORT COLLINS	CO		06/25/2021	3.750	258,646		(204)				370,200	03/30/2021
100060129	CF	CARLSBAD	CA		06/25/2021	3.875	252,466		(240)				706,000	04/13/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060130	CF	SAN LEANDRO	CA		06/25/2021	3.875	246,036		(237)				1,150,000	02/12/2021
100060131	CF	VERO BEACH	FL		06/25/2021	4.625	242,840		(274)				319,000	04/15/2021
100060132	CF	ORLANDO	FL		06/25/2021	4.625	204,672		(241)				270,000	03/29/2021
100060133	CF	WASHINGTON	DC		06/25/2021	3.750	295,336		(142)				453,000	04/10/2021
100060135	CF	FORT COLLINS	CO		06/25/2021	3.750	346,135		(322)				780,000	04/01/2021
100060137	CF	WASHINGTON	DC		06/25/2021	3.875	483,923		(516)				1,175,000	04/20/2021
100060138	CF	CLEARWATER	FL		06/25/2021	3.875	181,789		(159)				243,000	04/22/2021
100060141	CF	NEW CASTLE	DE		06/25/2021	4.000	127,160		(97)				181,000	04/02/2021
100060143	CF	STUART	FL		06/25/2021	3.875	234,459		(192)				318,000	04/14/2021
100060144	CF	LAKE WORTH	FL		06/25/2021	3.750	271,137		(184)				370,000	03/24/2021
100060145	CF	HOLLYWOOD	FL		06/25/2021	3.875	194,759		(160)				290,000	04/19/2021
100060146	CF	LARGO	FL		06/25/2021	4.250	86,120		(99)				125,000	04/05/2021
100060147	CF	SAINT PETERSBURG	FL		06/25/2021	4.125	184,806		(214)				260,000	04/16/2021
100060148	CF	FORT LAUDERDALE	FL		06/25/2021	3.990	240,392		(259)				365,000	04/08/2021
100060150	CF	PUNTA GORDA	FL		06/25/2021	3.875	366,014		(351)				522,000	04/15/2021
100060151	CF	HOMESTEAD	FL		06/25/2021	4.375	139,200		(157)				205,000	04/20/2021
100060152	CF	HOLMES BEACH	FL		06/25/2021	3.750	468,329		(251)				725,000	03/26/2021
100060153	CF	HOLMES BEACH	FL		06/25/2021	3.750	468,719		(374)				725,000	03/26/2021
100060156	CF	LAKE WORTH	FL		06/25/2021	4.250	247,520		(274)				355,000	04/02/2021
100060157	CF	ORLANDO	FL		06/25/2021	4.250	186,397		(74)				290,000	04/27/2021
100060159	CF	HOLMES BEACH	FL		06/25/2021	3.750	423,023		(332)				650,000	03/26/2021
100060160	CF	HOLMES BEACH	FL		06/25/2021	3.750	423,023		(332)				650,000	03/26/2021
100060164	CF	HOLLYWOOD	FL		06/25/2021	4.250	189,736		(199)				360,000	04/16/2021
100060165	CF	NORCROSS	GA		06/25/2021	3.990	246,235		(252)				351,000	03/31/2021
100060166	CF	HAMPTON	GA		06/25/2021	3.999	150,391		(158)				199,000	04/28/2021
100060168	CF	SAVANNAH	GA		06/25/2021	4.125	302,737		(350)				430,000	04/16/2021
100060169	CF	MERIDIAN	ID		06/25/2021	3.750	217,791		(202)				420,000	04/15/2021
100060170	CF	POMPANO BEACH	FL		06/25/2021	3.999	217,661		(225)				390,000	04/24/2021
100060171	CF	POST FALLS	ID		06/25/2021	4.125	186,879		(273)				315,200	04/08/2021
100060173	CF	LAKE ZURICH	IL		06/25/2021	3.874	247,708		(203)				330,000	05/03/2021
100060174	CF	DACULA	GA		06/25/2021	3.750	200,325		(159)				306,000	03/29/2021
100060175	CF	POCATELLO	ID		06/25/2021	3.990	153,230		(191)				215,000	04/02/2021
100060176	CF	BERWYN	IL		06/25/2021	4.000	250,386		(111)				363,000	03/27/2021
100060177	CF	BOISE	ID		06/25/2021	3.625	320,429		(177)				515,000	03/25/2021
100060178	CF	ATLANTA	GA		06/25/2021	3.750	349,328		(177)				542,000	04/07/2021
100060179	CF	CHICAGO	IL		06/25/2021	4.375	224,516		(226)				503,500	04/16/2021
100060180	CF	ITASCA	IL		06/25/2021	4.000	155,583		(310)				300,000	03/30/2021
100060181	CF	INDIANAPOLIS	IN		06/25/2021	4.000	187,927		(186)				250,000	04/15/2021
100060183	CF	CHICAGO	IL		06/25/2021	3.900	280,455		(258)				775,000	04/14/2021
100060185	CF	HAVERHIL	MA		06/25/2021	4.750	353,356		(189)				550,000	05/06/2021
100060186	CF	NEW ORLEANS	LA		06/25/2021	3.990	251,227		(270)				360,000	03/30/2021
100060188	CF	BROCKTON	MA		06/25/2021	4.000	346,775		(263)				563,000	03/25/2021
100060189	CF	LOWELL	MA		06/25/2021	3.990	248,830		(345)				520,000	04/09/2021
100060190	CF	NEWTON	MA		06/25/2021	3.750	517,909		(405)				1,250,000	04/15/2021
100060191	CF	NEW ORLEANS	LA		06/25/2021	3.990	192,687		(87)				300,000	04/23/2021
100060192	CF	LAFAYETTE	LA		06/25/2021	3.874	140,353		(106)				200,000	04/29/2021
100060193	CF	METAIRIE	LA		06/25/2021	4.000	165,873		(158)				350,000	04/09/2021
100060195	CF	SOUTH BOSTON	MA		06/25/2021	3.750	512,344		(277)				1,740,000	04/15/2021
100060196	CF	BOWIE	MD		06/25/2021	3.875	303,373		(249)				405,000	04/05/2021
100060197	CF	BALTIMORE	MD		06/25/2021	3.750	237,433		(161)				325,000	04/16/2021
100060199	CF	TAKOMA PARK	MD		06/25/2021	4.125	336,832		(144)				525,000	04/21/2021
100060200	CF	MINNEAPOLIS	MN		06/25/2021	4.250	251,242		(262)				364,000	04/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060203	CF	PLEASANT HILL	MO		06/25/2021	4.125	154,417		(199)				220,000	03/30/2021
100060204	CF	PASADENA	MD		06/25/2021	3.875	188,111		(143)				276,000	04/08/2021
100060205	CF	CHESTERFIELD	MO		06/25/2021	3.625	264,842		(205)				380,000	03/30/2021
100060206	CF	HELENA	MT		06/25/2021	4.000	251,071		(191)				383,000	04/26/2021
100060207	CF	BIDDEFORD	ME		06/25/2021	3.990	224,098		(104)				345,000	04/22/2021
100060208	CF	DEXTER	MO		06/25/2021	3.875	182,612		(194)				267,000	04/29/2021
100060209	CF	MINNEAPOLIS	MN		06/25/2021	3.990	206,873		(212)				425,000	03/30/2021
100060210	CF	SAINT LOUIS	MO		06/25/2021	3.750	171,953		(95)				265,000	04/02/2021
100060211	CF	VASS	NC		06/25/2021	3.625	187,050		(124)				254,000	04/14/2021
100060213	CF	MOYOCK	NC		06/25/2021	4.250	133,924		(152)				180,000	04/06/2021
100060215	CF	KILL DEVIL HILLS	NC		06/25/2021	3.625	222,325		(149)				320,000	03/31/2021
100060216	CF	HUNTERSVILLE	NC		06/25/2021	3.875	315,690		(200)				455,000	04/26/2021
100060220	CF	HACKETTSTOWN	NJ		06/25/2021	4.375	215,535		(226)				284,000	03/29/2021
100060221	CF	CHARLOTTE	NC		06/25/2021	3.750	241,995		(198)				346,000	04/08/2021
100060222	CF	OMAHA	NE		06/25/2021	4.000	169,369		(155)				225,000	04/08/2021
100060223	CF	JAMESTOWN	NC		06/25/2021	3.500	178,159		(37)				260,000	04/14/2021
100060224	CF	MANCHESTER	NH		06/25/2021	3.750	241,490		(119)				373,000	04/02/2021
100060225	CF	MONROE TOWNSHIP	NJ		06/25/2021	4.375	189,026		(239)				269,000	04/09/2021
100060226	CF	HAMPTON BEACH	NH		06/25/2021	3.500	178,811		(71)				270,000	03/22/2021
100060227	CF	ELIZABETH	NJ		06/25/2021	3.990	341,141		(196)				505,000	04/21/2021
100060228	CF	OMAHA	NE		06/25/2021	4.250	122,635		(114)				200,000	04/16/2021
100060230	CF	NORTH LAS VEGAS	NV		06/25/2021	4.000	271,857		(254)				373,000	03/30/2021
100060232	CF	BRICK	NJ		06/25/2021	4.250	191,689		(214)				275,000	04/15/2021
100060234	CF	RIO RANCHO	NM		06/25/2021	4.125	163,153		(181)				215,000	04/05/2021
100060235	CF	SANTA FE	NM		06/25/2021	4.000	268,835		(288)				440,000	04/16/2021
100060236	CF	BAYONNE	NJ		06/25/2021	3.875	261,908		(205)				470,000	04/19/2021
100060238	CF	ANDOVER	NJ		06/25/2021	3.875	227,012		(139)				328,000	04/02/2021
100060240	CF	FLORENCE	NJ		06/25/2021	4.000	155,421		(95)				233,000	04/16/2021
100060241	CF	LAS VEGAS	NV		06/25/2021	3.990	271,126		(134)				390,000	03/31/2021
100060242	CF	LAS VEGAS	NV		06/25/2021	4.000	274,594		(137)				416,000	03/24/2021
100060243	CF	HENDERSON	NV		06/25/2021	3.499	136,516		(50)				200,000	03/10/2021
100060244	CF	PORTLAND	OR		06/25/2021	4.125	229,533		(313)				370,000	04/09/2021
100060245	CF	RENO	NV		06/25/2021	3.625	313,382		(174)				454,000	04/06/2021
100060247	CF	BEAVERTON	OR		06/25/2021	3.625	304,454		(203)				421,000	04/05/2021
100060249	CF	EUGENE	OR		06/25/2021	3.875	331,061		(307)				470,000	04/26/2021
100060252	CF	ALBANY	OR		06/25/2021	3.990	175,020		(192)				270,500	04/12/2021
100060255	CF	LEBANON	PA		06/25/2021	3.875	133,238		(130)				177,060	04/16/2021
100060256	CF	PHILADELPHIA	PA		06/25/2021	4.125	205,184		(98)				320,000	04/06/2021
100060258	CF	HORSHAM	PA		06/25/2021	4.000	294,707		(258)				370,000	04/22/2021
100060259	CF	PHILADELPHIA	PA		06/25/2021	3.750	133,472		(82)				184,000	03/23/2021
100060260	CF	PAWTUCKET	RI		06/25/2021	3.874	159,194		(170)				302,000	04/27/2021
100060261	CF	SEWICKLEY	PA		06/25/2021	3.875	190,219		(177)				290,000	04/09/2021
100060262	CF	EAST PROVIDENCE	RI		06/25/2021	3.999	110,461		(103)				205,000	04/27/2021
100060263	CF	GLENSIDE	PA		06/25/2021	3.875	203,840		(189)				310,000	04/06/2021
100060264	CF	QUAKERTOWN	PA		06/25/2021	4.000	165,309		(76)				255,000	03/31/2021
100060267	CF	KNOXVILLE	TN		06/25/2021	3.625	218,168		(145)				295,000	04/08/2021
100060268	CF	GREENVILLE	SC		06/25/2021	3.875	263,371		(251)				380,000	04/10/2021
100060269	CF	NASHVILLE	TN		06/25/2021	3.875	187,659		(89)				270,000	04/15/2021
100060270	CF	BRENTWOOD	TN		06/25/2021	3.750	344,413		(173)				497,500	04/03/2021
100060271	CF	NASHVILLE	TN		06/25/2021	3.625	349,176		(270)				500,000	04/12/2021
100060272	CF	SEVIERVILLE	TN		06/25/2021	3.875	228,801		(110)				330,000	03/31/2021
100060273	CF	FRANKLIN	TN		06/25/2021	3.875	244,250		(227)				347,000	04/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060274	CF	SCHERTZ	TX		06/25/2021	4.375	157,392		(504)				408,000	04/26/2021
100060275	CF	FORTH WORTH	TX		06/25/2021	4.000	243,037		(267)				360,000	03/30/2021
100060276	CF	NASHVILLE	TN		06/25/2021	3.990	218,702		(107)				325,000	04/08/2021
100060278	CF	FORT WORTH	TX		06/25/2021	3.990	228,714		(216)				305,000	03/29/2021
100060279	CF	HOUSTON	TX		06/25/2021	3.990	213,606		(202)				295,000	04/13/2021
100060280	CF	HUNTSVILLE	TX		06/25/2021	4.000	112,779		(131)				157,000	03/26/2021
100060281	CF	THE WOODLANDS	TX		06/25/2021	3.875	376,821		(310)				505,000	03/30/2021
100060283	CF	LIBERTY HILL	TX		06/25/2021	3.990	217,786		(219)				310,000	04/16/2021
100060284	CF	BUDA	TX		06/25/2021	3.875	192,320		(90)				260,000	03/19/2021
100060285	CF	FRISCO	TX		06/25/2021	3.625	319,841		(215)				435,000	04/15/2021
100060286	CF	PLANO	TX		06/25/2021	3.875	202,249		(166)				279,000	04/02/2021
100060287	CF	HOUSTON	TX		06/25/2021	3.875	230,589		(197)				316,000	04/09/2021
100060289	CF	SOUTH PADRE ISLAND	TX		06/25/2021	3.999	251,796		(134)				390,000	05/03/2021
100060292	CF	SAN ANTONIO	TX		06/25/2021	4.450	153,076		(65)				221,000	04/23/2021
100060293	CF	DALLAS	TX		06/25/2021	3.875	310,110		(159)				475,000	04/22/2021
100060294	CF	BRIGHAM CITY	UT		06/25/2021	4.500	253,137		(103)				365,000	04/19/2021
100060295	CF	MIDLOTHIAN	TX		06/25/2021	3.750	224,013		(175)				342,500	04/05/2021
100060296	CF	MIDLOTHIAN	TX		06/25/2021	3.750	196,012		(154)				302,500	04/05/2021
100060298	CF	GRAPEVINE	TX		06/25/2021	4.000	285,960		(146)				495,000	03/24/2021
100060299	CF	LEHI	UT		06/25/2021	3.875	214,400		(202)				307,000	04/15/2021
100060301	CF	OGDEN	UT		06/25/2021	3.875	225,874		(108)				325,000	04/06/2021
100060302	CF	LAYTON	UT		06/25/2021	3.750	187,504		(97)				283,000	04/12/2021
100060303	CF	PROVO	UT		06/25/2021	4.125	208,661		(262)				365,000	03/31/2021
100060304	CF	SALT LAKE CITY	UT		06/25/2021	3.875	261,328		(279)				466,000	04/15/2021
100060306	CF	MECHANICSVILLE	VA		06/25/2021	3.750	185,149		(136)				263,000	04/01/2021
100060307	CF	VIRGINIA BEACH	VA		06/25/2021	3.875	282,399		(232)				379,000	04/09/2021
100060308	CF	SPRINGFIELD	VA		06/25/2021	3.875	199,520		(230)				330,000	04/09/2021
100060309	CF	RICHMOND	VA		06/25/2021	3.875	292,604		(271)				435,000	02/26/2021
100060312	CF	FAIRFAX	VA		06/25/2021	3.625	351,013		(210)				480,000	03/29/2021
100060313	CF	RICHMOND	VA		06/25/2021	3.750	222,147		(174)				340,000	04/19/2021
100060314	CF	CHESAPEAKE	VA		06/25/2021	4.000	97,783		(87)				134,000	04/02/2021
100060315	CF	SEATTLE	WA		06/25/2021	3.750	446,545		(302)				600,000	04/29/2021
100060316	CF	OLE ELUM	WA		06/25/2021	4.500	226,937		(209)				302,000	04/20/2021
100060317	CF	SPOKANE	WA		06/25/2021	3.990	283,648		(306)				400,000	04/02/2021
100060318	CF	SEATTLE	WA		06/25/2021	3.875	253,139		(234)				360,000	04/16/2021
100060319	CF	MARYSVILLE	WA		06/25/2021	3.750	367,719		(179)				530,000	04/13/2021
100060320	CF	DUMFRIES	VA		06/25/2021	3.875	245,240		(176)				390,000	04/17/2021
100060321	CF	TACOMA	WA		06/25/2021	3.990	259,749		(272)				400,000	04/08/2021
100060323	CF	ARIEL	WA		06/25/2021	4.000	269,156		(314)				437,000	04/20/2021
100060324	CF	MADISON	WI		06/25/2021	4.125	248,990		(184)				385,000	04/13/2021
100060325	CF	CUDAHY	WI		06/25/2021	4.125	118,554		(120)				180,500	01/29/2021
100060326	CF	SPOKANE	WA		06/25/2021	3.990	188,415		(181)				550,000	04/23/2021
100064672	CF	HIALEAH	FL		07/14/2021	4.500	111,813		(215)				163,000	05/12/2021
100064673	CF	LYNCHBURG	VA		07/14/2021	4.500	80,432		(171)				113,000	04/26/2021
100064675	CF	PENSACOLA	FL		07/14/2021	4.375	71,869		(152)				175,000	05/07/2021
100064676	CF	REDDING	CA		07/14/2021	4.500	46,250		(147)				305,000	05/03/2021
100064677	CF	LAS VEGAS	NV		07/14/2021	4.375	82,363		(163)				120,000	05/17/2021
100064679	CF	HUDSON	FL		07/14/2021	4.375	81,351		(167)				117,000	05/25/2021
100064680	CF	STRONGSVILLE	OH		07/14/2021	4.375	81,445		(165)				192,000	05/14/2021
100064682	CF	BALTIMORE	MD		07/14/2021	4.875	51,900		(127)				120,000	05/24/2021
100064684	CF	READING	PA		07/14/2021	4.625	65,042		(131)				88,000	05/25/2021
100064685	CF	FORT WORTH	TX		07/14/2021	4.375	91,847		(185)				133,000	05/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064686	CF	FLOWER MOUND	TX		07/14/2021	4.375	74,891		(270)				346,000	05/07/2021
100064687	CF	CONVERSE	TX		07/14/2021	4.750	115,277		(238)				165,000	05/22/2021
100064688	CF	CLARKSTON	GA		07/14/2021	4.375	86,176		(173)				133,000	05/21/2021
100064690	CF	LAS VEGAS	NV		07/14/2021	4.500	117,464		(223)				240,000	05/14/2021
100064691	CF	BRIGANTINE	NJ		07/14/2021	4.250	74,435		(148)				104,000	05/21/2021
100064696	CF	LADSON	SC		07/14/2021	4.500	55,072		(103)				85,000	05/05/2021
100064697	CF	MULBERRY	FL		07/14/2021	4.625	152,479		(296)				235,000	05/03/2021
100064698	CF	WILMINGTON	DE		07/14/2021	4.250	91,136		(168)				125,000	05/10/2021
100064699	CF	SAN ANTONIO	TX		07/14/2021	4.625	100,781		(179)				168,000	05/21/2021
100064703	CF	HAGERSTOWN	MD		07/14/2021	4.375	52,432		(94)				88,500	04/29/2021
100064704	CF	UPPER MARLBORO	MD		07/14/2021	4.375	68,683		(125)				95,000	05/14/2021
100064705	CF	ELKHART	IN		07/14/2021	4.375	71,353		(138)				102,000	05/20/2021
100064707	CF	COLUMBIA	SC		07/14/2021	4.250	70,760		(127)				97,000	05/03/2021
100064708	CF	PETERSBURG	VA		07/14/2021	4.375	79,537		(167)				123,000	05/12/2021
100064709	CF	PETERSBURG	VA		07/14/2021	4.375	87,120		(156)				122,000	05/13/2021
100064710	CF	MABLETON	GA		07/14/2021	4.375	86,930		(154)				119,000	05/10/2021
100064712	CF	HOUSTON	TX		07/14/2021	4.250	115,052		(207)				160,000	04/20/2021
100064713	CF	NEW PORT RICHEY	FL		07/14/2021	4.375	84,544		(150)				124,000	05/20/2021
100064714	CF	WICKLIFFE	OH		07/14/2021	4.500	80,054		(160)				128,000	05/13/2021
100064715	CF	UNION CITY	GA		07/14/2021	4.750	113,222		(186)				145,000	05/27/2021
100064716	CF	MOORE	OH		07/14/2021	4.375	76,680		(142)				109,000	05/24/2021
100064719	CF	DAYTONA BEACH	FL		07/14/2021	4.750	94,511		(155)				121,000	05/19/2021
100064721	CF	MIAMI	FL		07/14/2021	4.125	100,508		(174)				164,000	05/21/2021
100064722	CF	BRADLEY	ME		07/14/2021	4.250	96,625		(162)				133,000	05/19/2021
100064723	CF	BROKEN ARROW	OK		07/14/2021	4.250	56,518		(215)				132,000	05/01/2021
100064724	CF	EGG HARBOR TOWNSHIP	NJ		07/14/2021	4.375	123,402		(225)				245,000	05/24/2021
100064726	CF	BROWNSVILLE	TX		07/14/2021	4.375	104,840		(175)				144,000	05/20/2021
100064727	CF	BALTIMORE	MD		07/14/2021	4.375	56,195		(98)				75,000	05/14/2021
100064728	CF	YORK	PA		07/14/2021	4.375	78,215		(133)				103,000	05/07/2021
100064729	CF	MAHNOMEN	MN		07/14/2021	4.375	53,399		(89)				70,000	05/20/2021
100064730	CF	SANTA ANA	CA		07/14/2021	4.125	101,967		(169)				527,500	05/12/2021
100064732	CF	SEGUIN	TX		07/14/2021	4.500	97,152		(157)				125,000	05/10/2021
100064733	CF	REYNOLDSBURG	OH		07/14/2021	4.125	81,585		(152)				150,000	05/27/2021
100064734	CF	RITZVILLE	WA		07/14/2021	4.500	92,101		(149)				119,000	05/17/2021
100064735	CF	IONE	WA		07/14/2021	4.500	101,039		(164)				130,000	05/17/2021
100064737	CF	FAYETTEVILLE	NC		07/14/2021	4.125	75,579		(127)				126,000	04/30/2021
100064738	CF	CLEVELAND	OH		07/14/2021	4.500	89,330		(143)				115,000	05/10/2021
100064740	CF	HOUSTON	TX		07/14/2021	4.500	195,970		(310)				270,000	05/20/2021
100064741	CF	MONTGOMERY	AL		07/14/2021	4.125	86,931		(142)				120,000	05/11/2021
100064743	CF	CHARLOTTE	NC		07/14/2021	4.625	105,964		(180)				161,500	04/26/2021
100064744	CF	CROSS JUNCTION	VA		07/14/2021	4.875	140,432		(268)				240,000	05/18/2021
100064745	CF	SAN ANTONIO	TX		07/14/2021	4.250	120,580		(192)				204,000	04/27/2021
100064746	CF	COVINGTON	GA		07/14/2021	4.250	112,345		(178)				155,000	05/13/2021
100064747	CF	REX	GA		07/14/2021	4.250	115,969		(184)				160,000	05/13/2021
100064748	CF	CAPE CORAL	FL		07/14/2021	4.250	142,895		(267)				215,000	05/18/2021
100064749	CF	ORLANDO	FL		07/14/2021	4.250	152,168		(269)				230,000	04/30/2021
100064750	CF	COLUMBIA	MO		07/14/2021	4.250	97,644		(155)				139,000	04/23/2021
100064751	CF	LAUREL	DE		07/14/2021	4.250	120,534		(191)				180,000	05/07/2021
100064754	CF	LISLE	IL		07/14/2021	4.500	59,122		(150)				105,000	05/14/2021
100064755		BESSEMER	AL		07/14/2021	4.250	61,862		(36)				80,000	04/14/2021
100064756	CF	CEDAR BLUFF	AL		07/14/2021	4.250	64,120		(100)				94,000	05/06/2021
100064757	CF	SEMINOLE	FL		07/14/2021	4.374	190,198		(296)				290,000	04/20/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064758	CF	HUMBLE	TX		07/14/2021	4.375	151,616		(235)				209,000	05/17/2021
100064759	CF	CENTRAL CITY	SD		07/14/2021	4.375	78,851		(141)				115,000	05/05/2021
100064765	CF	SURFSIDE BEACH	SC		07/14/2021	4.375	136,793		(210)				190,000	05/21/2021
100064766	CF	CHATTANOOGA	TN		07/14/2021	4.000	90,412		(142)				174,000	04/30/2021
100064768	CF	READING	PA		07/14/2021	4.125	71,125		(113)				100,000	05/13/2021
100064769	CF	CHAMBERSBURG	PA		07/14/2021	4.625	119,993		(179)				165,000	05/14/2021
100064770	CF	GULF BREEZE	FL		07/14/2021	4.250	160,046		(258)				330,000	05/21/2021
100064771	CF	TEXARKANA	TX		07/14/2021	4.375	73,917		(111)				112,000	05/12/2021
100064773	CF	CHATTANOOGA	TN		07/14/2021	4.500	118,550		(178)				175,000	05/14/2021
100064774	CF	GRAND PRAIRIE	TX		07/14/2021	4.500	125,611		(193)				176,000	05/12/2021
100064778	CF	OAK PARK	MI		07/14/2021	4.250	135,288		(203)				205,000	04/30/2021
100064780	CF	HIXSON	TN		07/14/2021	4.250	62,744		(211)				157,000	04/22/2021
100064781	CF	ORLANDO	FL		07/14/2021	4.500	152,263		(223)				221,000	05/18/2021
100064782	CF	MEMPHIS	TN		07/14/2021	4.125	129,824		(194)				235,000	05/11/2021
100064784	CF	CANTONMENT	FL		07/14/2021	4.125	129,687		(195)				180,000	05/12/2021
100064785	CF	WICHITA FALLS	TX		07/14/2021	4.375	82,794		(133)				113,000	05/06/2021
100064786	CF	HARTFORD	WI		07/14/2021	4.000	75,131		(118)				205,000	05/14/2021
100064787	CF	TUCSON	AZ		07/14/2021	4.500	162,323		(235)				255,000	05/13/2021
100064788	CF	PINEHURST	TX		07/14/2021	4.375	130,780		(207)				189,000	05/14/2021
100064790	CF	OCALA	FL		07/14/2021	4.375	115,451		(207)				195,000	05/17/2021
100064793	CF	SCOTTSDALE	AZ		07/14/2021	4.500	177,442		(257)				560,000	05/19/2021
100064796	CF	JACKSONVILLE	NC		07/14/2021	4.375	106,373		(158)				144,000	05/19/2021
100064797	CF	JACKSONVILLE	FL		07/14/2021	4.375	73,204		(106)				95,000	05/11/2021
100064798	CF	LOS BANOS	CA		07/14/2021	4.375	114,794		(173)				290,000	05/10/2021
100064799	CF	PENSACOLA	FL		07/14/2021	4.375	107,774		(155)				161,000	05/14/2021
100064803	CF	FLORISSANT	MO		07/14/2021	4.250	93,302		(139)				127,000	05/13/2021
100064806	CF	TALLAHASSEE	FL		07/14/2021	4.250	58,261		(189)				134,000	05/21/2021
100064807	CF	KATY	TX		07/14/2021	4.250	179,777		(289)				267,000	05/11/2021
100064808	CF	WEST DEPTFORD	NJ		07/14/2021	4.625	150,288		(167)	2			202,000	05/14/2021
100064809	CF	BENSENVILLE	IL		07/14/2021	4.375	126,198		(186)				190,000	04/13/2021
100064810	CF	EASLEY	SC		07/14/2021	4.500	134,772		(191)				175,000	04/30/2021
100064812	CF	JACKSON	TN		07/14/2021	4.250	100,036		(143)				143,000	05/28/2021
100064815	CF	MERRILLVILLE	IN		07/14/2021	4.500	123,481		(173)				164,000	05/20/2021
100064816	CF	DES MOINES	IA		07/14/2021	4.375	102,317		(143)				135,000	05/06/2021
100064817	CF	INDIANAPOLIS	IN		07/14/2021	4.375	91,909		(146)				123,000	04/29/2021
100064818	CF	DAVID CITY	NE		07/14/2021	4.125	72,916		(103)				95,000	05/17/2021
100064823	CF	LONG BEACH	CA		07/14/2021	4.375	175,109		(242)				800,000	05/14/2021
100064825	CF	PLEASANT GROVE	AL		07/14/2021	4.375	112,696		(155)				146,400	05/14/2021
100064827	CF	AUBURN	CA		07/14/2021	4.375	173,155		(237)				600,000	05/22/2021
100064828	CF	BELTON	SC		07/14/2021	4.000	119,652		(169)				200,000	05/21/2021
100064829	CF	LAFAYETTE	LA		07/14/2021	4.375	90,255		(126)				125,000	05/24/2021
100064830	CF	TEMPE	AZ		07/14/2021	3.990	370		(87)	(64)			232,000	05/20/2021
100064831	CF	CLINTON	TN		07/14/2021	4.625	152,003		(204)				210,000	05/21/2021
100064832	CF	CHICAGO	IL		07/14/2021	4.250	103,057		(143)				135,000	05/06/2021
100064833	CF	HAZELWOOD	MO		07/14/2021	4.250	96,976		(134)				128,000	05/06/2021
100064834	CF	SCRANTON	PA		07/14/2021	4.000	50,141		(70)				75,000	05/03/2021
100064835	CF	WICHITA	KS		07/14/2021	4.250	124,188		(170)				175,000	05/20/2021
100064836	CF	NAVARRE	FL		07/14/2021	3.999	132,711		(184)				197,000	05/05/2021
100064839	CF	BRAWLEY	CA		07/14/2021	4.000	111,122		(194)				185,000	04/22/2021
100064843	CF	SACRAMENTO	CA		07/14/2021	4.125	152,666		(235)				370,000	05/22/2021
100064845	CF	SOUTHAMPTON	NJ		07/14/2021	4.375	126,207		(168)				165,000	05/17/2021
100064848	CF	DAVIDSON	NC		07/14/2021	4.125	146,187		(203)				221,000	04/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064849	CF	EDEN	ID		07/14/2021	4.375	134,465		(178)				180,000	05/06/2021
100064850	CF	FORT WORTH	TX		07/14/2021	4.000	158,943		(215)				252,500	04/26/2021
100064851	CF	FOUNTAIN HILLS	AZ		07/14/2021	4.250	132,867		(176)				196,000	05/17/2021
100064853	CF	HARVEY	LA		07/14/2021	4.125	111,247		(153)				160,000	05/19/2021
100064855	CF	CLINTON	IL		07/14/2021	3.990	98,481		(133)				145,000	05/10/2021
100064856	CF	RICHMOND HEIGHTS	MO		07/14/2021	4.125	104,853		(147)				235,000	05/20/2021
100064857	CF	CLINTON	IL		07/14/2021	3.990	98,481		(133)				145,000	05/10/2021
100064858	CF	CLINTON	IL		07/14/2021	3.990	98,481		(133)				145,000	05/10/2021
100064859	CF	KENOSHA	WI		07/14/2021	4.000	87,848		(117)				124,000	05/14/2021
100064860	CF	CLINTON	IL		07/14/2021	3.990	98,481		(133)				145,000	05/10/2021
100064861	CF	CLINTON	IL		07/14/2021	3.990	98,481		(133)				145,000	05/10/2021
100064864	CF	CAPE CORAL	FL		07/14/2021	4.000	171,464		(228)				250,000	04/15/2021
100064866	CF	BALTIMORE	MD		07/14/2021	4.250	89,424		(117)				111,000	04/27/2021
100064868	CF	CHOCTAW	OK		07/14/2021	4.500	134,521		(173)				166,000	05/14/2021
100064869	CF	LAS VEGAS	NV		07/14/2021	4.500	220,207		(282)				330,000	03/31/2021
100064870	CF	DENVER	PA		07/14/2021	4.500	165,245		(211)				224,000	05/14/2021
100064871	CF	TULARE	CA		07/14/2021	4.250	150,331		(211)				220,000	05/17/2021
100064872	CF	STOW	OH		07/14/2021	4.750	138,100		(173)				205,000	05/14/2021
100064873	CF	MODESTO	CA		07/14/2021	4.500	194,595		(247)				270,000	05/19/2021
100064874	CF	SUMMERVILLE	SC		07/14/2021	4.375	164,857		(211)				216,000	05/12/2021
100064875	CF	CLAWSON	MI		07/14/2021	4.250	145,046		(186)				202,000	05/11/2021
100064877	CF	EVANS	GA		07/14/2021	4.375	154,277		(215)				210,000	05/13/2021
100064878	CF	PHOENIX	AZ		07/14/2021	4.250	145,980		(194)				238,000	05/21/2021
100064879	CF	FRESNO	CA		07/14/2021	4.250	159,670		(215)				245,000	05/18/2021
100064882	CF	NORTH LAS VEGAS	NV		07/14/2021	4.250	114,888		(147)				160,000	05/14/2021
100064887	CF	PORT ORANGE	FL		07/14/2021	3.875	149,967		(161)				360,000	05/17/2021
100064888	CF	GREER	SC		07/14/2021	4.125	100,377		(130)				135,000	05/27/2021
100064889	CF	LAS VEGAS	NV		07/14/2021	3.999	37,286		(313)				340,000	04/26/2021
100064891	CF	CLINTON TOWNSHIP	MI		07/14/2021	4.250	157,927		(201)				220,000	05/13/2021
100064893	CF	GRAPEVINE	TX		07/14/2021	4.250	158,645		(202)				221,000	05/14/2021
100064894	CF	CASA GRANDE	AZ		07/14/2021	4.250	110,714		(142)				145,000	05/24/2021
100064895	CF	COVINGTON	GA		07/14/2021	4.250	164,819		(209)				246,000	05/21/2021
100064896	CF	HANAHAN	SC		07/14/2021	4.125	190,701		(243)				280,000	05/06/2021
100064897	CF	OCEAN RIDGE	FL		07/14/2021	3.990	205,108		(257)				289,000	04/30/2021
100064898	CF	RIO RANCHO	NM		07/14/2021	4.375	138,802		(188)				237,000	05/05/2021
100064899	CF	SUWANEE	GA		07/14/2021	4.000	196,632		(252)				275,000	05/14/2021
100064900	CF	WHITING	IN		07/14/2021	3.875	89,774		(117)				166,000	05/11/2021
100064901	CF	SAN ANTONIO	FL		07/14/2021	4.000	218,434		(279)				313,000	05/13/2021
100064902	CF	PRESCOTT VALLEY	AZ		07/14/2021	4.500	151,237		(453)				398,000	05/14/2021
100064903	CF	SAN BERNARDINO	CA		07/14/2021	4.500	373,646		(489)				615,000	05/14/2021
100064905	CF	GAINESVILLE	FL		07/14/2021	4.625	245,799		(311)				370,000	05/20/2021
100064906	CF	COLUMBIA	SC		07/14/2021	4.375	116,518		(145)				155,000	05/21/2021
100064908	CF	REYNOLDSBURG	OH		07/14/2021	4.000	130,021		(168)				202,000	05/28/2021
100064909	CF	HIALEAH	FL		07/14/2021	3.875	117,036		(156)				180,000	04/30/2021
100064910	CF	HUNTSVILLE	AL		07/14/2021	4.375	65,958		(313)				317,000	05/20/2021
100064912	CF	JACKSONVILLE	FL		07/14/2021	4.250	176,963		(222)				252,000	05/20/2021
100064913	CF	QUINLAN	TX		07/14/2021	4.250	133,740		(165)				175,000	05/13/2021
100064914	CF	ROCKLIN	CA		07/14/2021	4.250	286,695		(351)				545,000	05/20/2021
100064915	CF	GARLAND	TX		07/14/2021	4.250	128,126		(158)				170,000	05/21/2021
100064917	CF	DALLAS	TX		07/14/2021	4.250	214,633		(263)				375,000	05/10/2021
100064918	CF	NORTH BEACH	MD		07/14/2021	4.625	160,899		(226)				229,000	05/14/2021
100064919	CF	BALTIMORE	MD		07/14/2021	3.875	158,132		(200)				230,000	05/14/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064920	CF	DALLAS	TX		07/14/2021	4.250	203,133		(249)				355,000	05/10/2021
100064921	CF	STOCKTON	CA		07/14/2021	4.250	229,356		(281)				415,000	05/22/2021
100064923	CF	DAYTON	OH		07/14/2021	3.999	94,986		(118)				133,000	05/24/2021
100064924	CF	LAS VEGAS	NV		07/14/2021	3.999	197,139		(243)				350,000	04/16/2021
100064925	CF	SHERWOOD	AR		07/14/2021	4.375	92,633		(111)				124,000	05/14/2021
100064926	CF	GLENVIEW	IL		07/14/2021	5.000	125,037		(143)				175,000	05/10/2021
100064927	CF	BOSTON	MA		07/14/2021	4.500	169,593		(200)				850,000	05/20/2021
100064928	CF	DEERFIELD BEACH	FL		07/14/2021	3.999	223,214		(274)				435,000	05/21/2021
100064930	CF	MIAMI	FL		07/14/2021	4.500	295,045		(345)				475,000	05/20/2021
100064931	CF	KATY	TX		07/14/2021	3.875	186,503		(234)				277,000	05/03/2021
100064932	CF	PEACHTREE CTY	GA		07/14/2021	3.875	177,008		(216)				265,000	04/19/2021
100064933	CF	BAY VILLAGE	OH		07/14/2021	4.125	122,669		(146)				172,000	05/14/2021
100064934	CF	HOLLYWOOD	FL		07/14/2021	3.875	136,362		(193)				235,000	05/25/2021
100064936	CF	KATY	TX		07/14/2021	3.875	148,182		(204)				225,000	05/10/2021
100064937	CF	DALLAS	GA		07/14/2021	4.125	136,471		(162)				191,000	05/06/2021
100064938	CF	BENTONVILLE	AR		07/14/2021	4.250	149,607		(175)				196,000	05/21/2021
100064939	CF	KANSAS CITY	MO		07/14/2021	4.000	115,620		(137)				170,000	05/14/2021
100064940	CF	POMPANO BEACH	FL		07/14/2021	3.990	169,474		(204)				256,000	04/13/2021
100064942	CF	ABILENE	TX		07/14/2021	3.875	72,107		(85)				100,000	05/20/2021
100064943	CF	COLUMBIA	NJ		07/14/2021	3.875	137,354		(166)				300,000	04/29/2021
100064944	CF	OVIEDO	FL		07/14/2021	3.875	64,397		(94)				245,000	04/30/2021
100064945	CF	LAKELAND	FL		07/14/2021	4.375	127,073		(146)				190,000	05/20/2021
100064946	CF	SAINT PETERSBURG	FL		07/14/2021	3.750	94,979		(114)				134,000	04/30/2021
100064947	CF	LAKEWOOD	NJ		07/14/2021	3.990	151,790		(181)				300,000	04/27/2021
100064948	CF	FORT WORTH	TX		07/14/2021	3.750	102,977		(123)				145,000	05/03/2021
100064949	CF	FORT WALTON BEACH	FL		07/14/2021	4.375	177,189		(203)				265,000	05/17/2021
100064950	CF	MEBANE	NC		07/14/2021	3.875	112,154		(132)				158,000	04/26/2021
100064952	CF	VERMILLION	SD		07/14/2021	3.875	110,025		(129)				155,000	04/29/2021
100064954	CF	RED OAK	TX		07/14/2021	3.875	155,896		(189)				279,000	04/29/2021
100064955	CF	RALEIGH	NC		07/14/2021	3.875	114,219		(114)				200,000	05/18/2021
100064956	CF	CHICAGO	IL		07/14/2021	4.250	110,197		(247)				275,000	05/17/2021
100064957	CF	GREENFIELD	WI		07/14/2021	4.125	178,031		(203)				250,000	04/30/2021
100064958	CF	DUNELLEN	NJ		07/14/2021	4.000	161,860		(239)				395,000	05/12/2021
100064960	CF	BLUE RIVER	CO		07/14/2021	3.990	150,334		(174)				303,580	05/18/2021
100064962	CF	LITTLE RIVER	SC		07/14/2021	4.500	392,009		(465)				755,000	05/07/2021
100064963	CF	REDDING	CA		07/14/2021	4.875	200,420		(217)				301,000	04/19/2021
100064964	CF	ONALASKA	WI		07/14/2021	3.750	101,665		(123)				235,000	04/26/2021
100064965	CF	KISSIMMEE	FL		07/14/2021	3.999	213,498		(240)				390,000	05/21/2021
100064966	CF	COVINGTON	WA		07/14/2021	3.999	186,396		(265)				330,000	05/25/2021
100064967	CF	KNOXVILLE	TN		07/14/2021	3.875	137,320		(155)				250,000	05/17/2021
100064969	CF	COLUMBUS	OH		07/14/2021	3.999	139,185		(156)				216,000	04/30/2021
100064970	CF	NEW PRAGUE	MN		07/14/2021	3.999	125,931		(140)				177,000	05/25/2021
100064972	CF	NEWMAN	CA		07/14/2021	4.500	184,696		(199)				250,000	04/30/2021
100064973	CF	GERMANTOWN	MD		07/14/2021	4.000	171,231		(192)				312,000	05/20/2021
100064974	CF	DENVER	CO		07/14/2021	4.250	293,388		(333)				440,000	05/13/2021
100064975	CF	LOS ANGELES	CA		07/14/2021	4.125	160,105		(177)				550,000	05/18/2021
100064976	CF	HAZLET	NJ		07/14/2021	4.375	208,814		(227)				381,500	05/21/2021
100064977	CF	RICHWOOD	OH		07/14/2021	3.875	91,144		(104)				152,000	05/03/2021
100064978	CF	DENVER	CO		07/14/2021	4.250	248,857		(272)				350,000	05/13/2021
100064979	CF	RAVENNA	OH		07/14/2021	4.125	99,470		(109)				131,000	05/21/2021
100064980	CF	IRVINGTON	NJ		07/14/2021	4.625	207,860		(219)				320,000	05/21/2021
100064981	CF	TRUTH OR CONSEQUENCES	NM		07/14/2021	3.875	55,249		(70)				83,500	05/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064983	CF	JONESBORO	AR		07/14/2021	4.125	132,954		(144)				178,000	05/19/2021
100064984	CF	IDAHO FALLS	ID		07/14/2021	3.875	130,125		(191)				216,000	05/10/2021
100064987	CF	MARYSVILLE	WA		07/14/2021	4.250	556,148		(586)				780,000	05/18/2021
100064988	CF	KILL DEVIL HILLS	NC		07/14/2021	4.125	334,714		(358)				472,000	05/11/2021
100064989	CF	PITTSBURG	CA		07/14/2021	4.125	151,648		(268)				355,000	05/07/2021
100064990	CF	RANSON	WV		07/14/2021	3.875	131,490		(165)				255,000	05/19/2021
100064993	CF	RANCHO CUCAMONGA	CA		07/14/2021	4.125	362,525		(386)				510,000	05/05/2021
100064994	CF	COLUMBIA	MD		07/14/2021	3.875	172,032		(185)				300,000	04/15/2021
100064996	CF	SAN ANTONIO	TX		07/14/2021	4.125	202,615		(215)				305,000	05/05/2021
100064997	CF	AUBURN	AL		07/14/2021	3.875	172,150		(192)				256,000	04/30/2021
100064998	CF	MIAMI BEACH	FL		07/14/2021	3.875	159,711		(188)				270,000	04/02/2021
100064999	CF	OVIEDO	FL		07/14/2021	3.750	128,068		(215)				245,000	04/16/2021
100065000	CF	LEXINGTON	KY		07/14/2021	3.875	157,166		(180)				230,000	04/30/2021
100065001	CF	LEBANON	NJ		07/14/2021	3.750	183,284		(199)				280,000	04/30/2021
100065002	CF	CHARLOTTE	NC		07/14/2021	3.875	162,513		(175)				240,000	05/25/2021
100065003	CF	OMAHA	NE		07/14/2021	4.250	158,523		(191)				226,000	05/14/2021
100065005	CF	BALTIMORE	MD		07/14/2021	3.875	163,063		(174)				290,000	05/04/2021
100065006	CF	TELFORD	PA		07/14/2021	4.250	127,589		(131)				168,000	05/21/2021
100065009	CF	LOS BANOS	CA		07/14/2021	3.874	188,942		(198)				387,500	05/11/2021
100065010	CF	LOS BANOS	CA		07/14/2021	3.874	188,942		(198)				470,000	05/11/2021
100065011	CF	LOS BANOS	CA		07/14/2021	3.874	188,426		(199)				413,500	05/11/2021
100065012	CF	MIAMI	FL		07/14/2021	3.875	180,401		(215)				320,000	05/20/2021
100065013	CF	DEARBORN	MI		07/14/2021	3.750	78,300		(83)				105,000	04/30/2021
100065014	CF	IRVINE	CA		07/14/2021	3.875	226,121		(233)				370,000	06/02/2021
100065015	CF	ABERDEEN	WA		07/14/2021	4.375	154,470		(155)				232,000	05/24/2021
100065017	CF	SARTELL	MN		07/14/2021	3.750	201,299		(210)				287,000	05/07/2021
100065018	CF	FORT WORTH	TX		07/14/2021	3.750	159,559		(165)				320,000	05/21/2021
100065020	CF	PHILADELPHIA	PA		07/14/2021	3.999	584,823		(598)				825,000	06/01/2021
100065021	CF	HANAHAN	SC		07/14/2021	4.125	189,408		(190)				250,000	05/27/2021
100065022	CF	NEW SMYRNA BEACH	FL		07/14/2021	3.750	226,150		(235)				345,000	05/17/2021
100065023	CF	SOMERSWORTH	NH		07/14/2021	3.990	290,744		(295)				410,000	05/18/2021
100065024	CF	CEDAR CITY	UT		07/14/2021	4.125	170,191		(171)				225,000	04/19/2021
100065025	CF	CITRUS HEIGHTS	CA		07/14/2021	3.990	271,964		(277)				390,000	05/04/2021
100065027	CF	MODESTO	CA		07/14/2021	3.990	207,618		(211)				315,000	04/14/2021
100065028	CF	PHOENIX	AZ		07/14/2021	4.250	220,082		(217)				320,000	05/24/2021
100065029	CF	CANDLER	NC		07/14/2021	4.250	201,110		(198)				265,000	05/13/2021
100065030	CF	PHOENIX	AZ		07/14/2021	4.250	258,027		(254)				340,000	05/24/2021
100065031	CF	CONYERS	GA		07/14/2021	4.500	194,185		(188)				256,000	05/17/2021
100065032	CF	HERCULES	CA		07/14/2021	3.875	334,991		(350)				585,000	05/20/2021
100065034	CF	ORLANDO	FL		07/14/2021	3.750	184,684		(188)				341,000	04/28/2021
100065035	CF	FORT WORTH	TX		07/14/2021	4.250	175,111		(181)				237,000	04/27/2021
100065036	CF	SILVER SPRING	MD		07/14/2021	4.750	209,983		(197)				275,000	05/22/2021
100065037	CF	GILBERT	AZ		07/14/2021	3.999	246,147		(243)				405,000	05/24/2021
100065039	CF	LOUISVILLE	CO		07/14/2021	3.875	218,751		(224)				400,000	05/26/2021
100065040	CF	SAN JACINTO	CA		07/14/2021	4.125	140,329		(297)				230,000	05/13/2021
100065041	CF	SAN BERNARDINO	CA		07/14/2021	3.750	169,422		(168)				325,000	05/12/2021
100065042	CF	CARY	NC		07/14/2021	4.000	280,959		(272)				425,000	05/24/2021
100065043	CF	LAKEWOOD	NJ		07/14/2021	4.000	204,934		(199)				310,000	05/06/2021
100065045	CF	SUNRISE	FL		07/14/2021	4.000	159,590		(242)				355,000	05/11/2021
100065046	CF	BATON ROUGE	LA		07/14/2021	3.990	102,249		(125)				162,000	05/19/2021
100065047	CF	PHILADELPHIA	PA		07/14/2021	4.375	189,704		(177)				250,000	05/25/2021
100065048	CF	MCCLOUD	CA		07/14/2021	3.750	126,999		(124)				340,000	05/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065050	CF	LANCASTER	PA		07/14/2021	3.990	119,921		(117)				230,000	05/18/2021
100065051	CF	HIALEAH	FL		07/14/2021	3.750	139,072		(136)				280,000	04/28/2021
100065053	CF	OCEAN ISLE BEACH	NC		07/14/2021	3.750	144,438		(142)				230,000	04/30/2021
100065054	CF	RICHARDSON	TX		07/14/2021	3.750	208,081		(201)				315,000	05/06/2021
100065055	CF	CLARKSVILLE	TN		07/14/2021	3.875	125,305		(120)				190,000	05/21/2021
100065056	CF	BALTIMORE	MD		07/14/2021	3.750	162,571		(158)				251,000	04/20/2021
100065057	CF	DURHAM	NC		07/14/2021	3.750	131,632		(126)				243,000	05/20/2021
100065058	CF	LOS ANGELES	CA		07/14/2021	4.375	385,310		(354)				590,000	04/27/2021
100065059	CF	GLENDALE	AZ		07/14/2021	4.250	124,145		(116)				178,000	05/20/2021
100065060	CF	ASBURY PARK	NJ		07/14/2021	3.990	317,833		(301)				460,000	04/28/2021
100065061	CF	SAINT LOUIS	MO		07/14/2021	3.750	93,998		(89)				125,000	05/06/2021
100065062	CF	PHILADELPHIA	PA		07/14/2021	4.125	150,362		(142)				250,000	05/13/2021
100065064	CF	ELGIN	IL		07/14/2021	4.250	205,890		(189)				290,000	05/17/2021
100065066	CF	ATLANTA	GA		07/14/2021	4.500	199,791		(183)				265,000	05/18/2021
100065067	CF	NORTH WALES	PA		07/14/2021	3.874	147,999		(138)				210,000	05/10/2021
100065069	CF	IRVING	TX		07/14/2021	4.625	209,936		(151)				296,000	05/24/2021
100065071	CF	MAPLETON	MN		07/14/2021	3.750	108,697		(103)				167,000	04/19/2021
100065073	CF	BRIGHTON	CO		07/14/2021	3.999	222,493		(204)				420,000	05/28/2021
100065074	CF	MELBOURNE	FL		07/14/2021	3.999	202,579		(192)				400,000	05/24/2021
100065075	CF	WATERLOO	IA		07/14/2021	3.750	62,255		(57)				78,000	05/13/2021
100065076	CF	TOMS RIVER	NJ		07/14/2021	4.375	369,377		(321)				458,000	06/04/2021
100065078	CF	OXON HILL	MD		07/14/2021	3.875	176,827		(159)				298,000	05/06/2021
100065080	CF	STOCKTON	CA		07/14/2021	3.750	160,759		(157)				367,000	05/22/2021
100065081	CF	FRUITLAND	ID		07/14/2021	3.875	351,915		(314)				499,000	05/18/2021
100065082	CF	HIXSON	TN		07/14/2021	3.875	104,658		(94)				159,000	05/25/2021
100065083	CF	YUCAIPA	CA		07/14/2021	3.875	363,143		(335)				524,000	05/03/2021
100065084	CF	LAS VEGAS	NV		07/14/2021	3.750	208,041		(195)				310,000	05/03/2021
100065085	CF	PHILADELPHIA	PA		07/14/2021	3.999	423,709		(372)				690,000	06/03/2021
100065086	CF	SURPRISE	AZ		07/14/2021	3.999	232,084		(205)				308,000	05/21/2021
100065087	CF	MILWAUKEE	WI		07/14/2021	3.625	101,844		(92)				150,000	05/28/2021
100065088	CF	NEWPORT NEWS	VA		07/14/2021	3.999	197,992		(177)				266,000	06/02/2021
100065089	CF	NORTH PALM BEACH	FL		07/14/2021	3.990	348,932		(307)				465,000	04/06/2021
100065090	CF	STATESVILLE	NC		07/14/2021	3.875	131,083		(117)				175,000	05/25/2021
100065091	CF	GRANTS PASS	OR		07/14/2021	3.999	238,217		(212)				385,000	05/12/2021
100065092	CF	BLUE ISLAND	IL		07/14/2021	3.750	126,080		(116)				185,000	04/30/2021
100065094	CF	MESA	AZ		07/14/2021	4.125	277,308		(239)				444,000	05/21/2021
100065095	CF	SACRAMENTO	CA		07/14/2021	3.990	225,194		(203)				365,000	04/30/2021
100065097	CF	MCKINNEY	TX		07/14/2021	3.874	252,366		(267)				400,000	05/22/2021
100065099	CF	PITTSBORO	NC		07/14/2021	3.875	214,871		(185)				305,000	05/13/2021
100065100	CF	WILTON	NH		07/14/2021	3.875	236,025		(204)				338,000	05/28/2021
100065101	CF	FAIRFAX	VA		07/14/2021	3.875	393,763		(338)				560,000	05/14/2021
100065102	CF	PITTSBURG	CA		07/14/2021	3.875	260,663		(223)				370,000	05/24/2021
100065103	CF	ERIE	CO		07/14/2021	3.875	234,831		(202)				402,000	05/06/2021
100065105	CF	SOUTH LAKE TAHOE	CA		07/14/2021	3.990	306,244		(257)				570,000	06/02/2021
100065106	CF	CLEVELAND	OH		07/14/2021	3.625	51,686		(47)				72,000	04/05/2021
100065109	CF	TEMECULA	CA		07/14/2021	3.875	515,469		(424)				775,000	05/26/2021
100065110	CF	MEDINA	MN		07/14/2021	3.875	246,805		(203)				360,000	06/02/2021
100065111	CF	BOULDER CITY	NV		07/14/2021	3.875	150,059		(133)				205,000	05/28/2021
100065112	CF	SPANAWAY	WA		07/14/2021	3.875	189,542		(156)				510,000	05/25/2021
100065113	CF	WINCHESTER	CA		07/14/2021	3.625	322,188		(280)				500,000	04/27/2021
100065114	CF	LOVELAND	CO		07/14/2021	3.625	178,942		(192)				325,000	04/20/2021
100065117	CF	PHOENIX	AZ		07/14/2021	3.625	145,685		(127)				220,000	04/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065118	CF	HUNTERSVILLE	NC		07/14/2021	3.625	168,099		(146)				240,000	04/28/2021
100065120	CF	NASHVILLE	TN		07/14/2021	3.625	202,391		(176)				332,000	04/27/2021
100065121	CF	FOUNTAIN INN	SC		07/14/2021	3.750	161,809		(137)				235,500	04/08/2021
100065122	CF	YUCAIPA	CA		07/14/2021	3.990	301,398		(243)				405,000	05/14/2021
100065123	CF	WIMBERLEY	TX		07/14/2021	3.990	319,437		(257)				429,000	05/17/2021
100065124	CF	HAZEL CREST	IL		07/14/2021	3.875	133,676		(109)				192,000	05/11/2021
100065126	CF	KALAMAZOO	MI		07/14/2021	3.750	159,901		(137)				237,000	06/04/2021
100065127	CF	WESTMINSTER	CA		07/14/2021	3.624	419,918		(353)				975,000	05/13/2021
100065128	CF	SAN JOSE	CA		07/14/2021	3.625	419,802		(351)				800,000	04/28/2021
100065129	CF	ROCKVILLE	MD		07/14/2021	3.625	229,950		(191)				595,000	05/03/2021
100065132	CF	SAN DIEGO	CA		07/14/2021	3.625	299,010		(249)				564,000	05/13/2021
100065133	CF	SUN VALLEY	CA		07/14/2021	3.625	339,187		(456)				835,000	05/18/2021
100065134	CF	PLANO	TX		07/14/2021	3.625	313,583		(296)				506,000	05/18/2021
100065135	CF	SAN DIEGO	CA		07/14/2021	3.625	186,858		(156)				565,000	05/11/2021
100065136	CF	CROSBY	TX		07/14/2021	3.750	148,747		(118)				212,000	05/21/2021
100065137	CF	STERLING	VA		07/14/2021	3.625	324,699		(272)				475,000	05/24/2021
100065138	CF	ALBANY	OR		07/14/2021	3.625	249,147		(206)				403,000	05/19/2021
100065139	CF	BATON ROUGE	LA		07/14/2021	3.625	120,778		(211)				290,000	04/14/2021
100065140	CF	RIVERSIDE	CA		07/14/2021	3.625	208,316		(174)				320,000	05/14/2021
100065141	CF	WILLIAMSBURG	VA		07/14/2021	3.625	89,164		(69)				123,000	04/15/2021
100065142	CF	COLORADO SPRINGS	CO		07/14/2021	3.625	254,027		(251)				375,000	06/03/2021
100065143	CF	NORFOLK	VA		07/14/2021	3.750	195,480		(149)				280,000	03/31/2021
100065144	CF	WARNER ROBINS	GA		07/14/2021	3.625	98,305		(75)				132,400	04/21/2021
100065145	CF	WEST HARTFORD	CT		07/14/2021	3.750	313,999		(238)				448,000	05/06/2021
100065146	CF	OAKLAND	CA		07/14/2021	3.625	373,456		(296)				1,175,000	05/25/2021
100065148	CF	SAN DIEGO	CA		07/14/2021	3.625	266,073		(211)				840,000	05/11/2021
100065150	CF	LAKE VILLA	IL		07/14/2021	3.750	125,728		(94)				193,000	05/06/2021
100065153	CF	TEMPE	AZ		07/14/2021	3.750	331,414		(240)				475,000	05/24/2021
100065154	CF	PALMETTO	FL		07/14/2021	3.750	118,420		(89)				182,000	04/30/2021
100065155	CF	EAST WENATCHEE	WA		07/14/2021	3.999	250,154		(178)				397,000	05/24/2021
100065156	CF	CLERMONT	FL		07/14/2021	3.625	207,267		(160)				335,000	05/21/2021
100065157	CF	GRESHAM	OR		07/14/2021	3.750	179,620		(134)				310,000	05/24/2021
100065158	CF	SANTA CLARITA	CA		07/14/2021	3.750	380,867		(268)				610,000	05/21/2021
100065159	CF	WEST NEW YORK	NJ		07/14/2021	3.990	162,712		(115)				218,000	05/19/2021
100065160	CF	BATON ROUGE	LA		07/14/2021	3.875	47,038		(74)				116,000	05/07/2021
100065161	CF	RIVERSIDE	CA		07/14/2021	4.125	338,150		(231)				515,000	05/21/2021
100065162	CF	LAKEWOOD	OH		07/14/2021	4.000	188,748		(131)				289,900	04/30/2021
100065163	CF	RIVERSIDE	CA		07/14/2021	4.125	331,558		(227)				505,000	05/20/2021
100065165	CF	SAINT PAUL	MN		07/14/2021	3.625	117,520		(85)				170,000	04/15/2021
100065167	CF	INDEPENDENCE	MO		07/14/2021	3.625	79,046		(56)				115,000	03/17/2021
100065168	CF	FRESNO	CA		07/14/2021	3.625	285,617		(208)				410,000	05/26/2021
100065170	CF	UNIVERSITY PLACE	WA		07/14/2021	3.999	379,924		(254)				580,000	05/20/2021
100065171	CF	WEST WILDWOOD	NJ		07/14/2021	3.625	176,032		(138)				265,000	05/07/2021
100065172	CF	KENILWORTH	NJ		07/14/2021	3.625	313,458		(228)				470,000	05/28/2021
100065173	CF	TACOMA	WA		07/14/2021	4.250	271,250		(174)				340,000	05/21/2021
100065174	CF	MCKINNEY	TX		07/14/2021	3.750	216,156		(149)				310,000	05/24/2021
100065175	CF	MISSION VIEJO	CA		07/14/2021	3.625	376,041		(260)				635,000	05/21/2021
100065176	CF	DEPTFORD	NJ		07/14/2021	3.999	130,024		(88)				165,000	06/07/2021
100065178	CF	COLORADO SPGS	CO		07/14/2021	3.625	178,368		(123)				255,000	06/01/2021
100065179	CF	COLORADO SPRINGS	CO		07/14/2021	3.625	199,353		(137)				285,000	06/01/2021
100065180	CF	PHOENIX	AZ		07/14/2021	3.625	283,892		(196)				410,000	05/14/2021
100065181	CF	MCKINNEY	TX		07/14/2021	3.625	268,069		(185)				384,000	05/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065182	CF	NEW MARKET	MD		07/14/2021	3.625	338,577		(234)				485,000	05/17/2021
100065183	CF	TEMPE	AZ		07/14/2021	3.625	263,880		(182)				378,000	05/14/2021
100065184	CF	GERMANTOWN	MD		07/14/2021	3.500	189,724		(206)				300,000	05/14/2021
100065186	CF	PRINEVILLE	OR		07/14/2021	3.625	181,159		(154)				415,000	06/04/2021
100065187	CF	SAN LEANDRO	CA		07/14/2021	3.625	511,543		(335)				940,000	05/27/2021
100065188	CF	LUBBOCK	TX		07/14/2021	3.625	209,136		(137)				306,000	05/25/2021
100065190	CF	WEST SACRAMENTO	CA		07/14/2021	3.625	164,621		(110)				297,000	05/24/2021
100065191	CF	GILROY	CA		07/14/2021	3.875	489,406		(282)				850,000	06/04/2021
100065192	CF	NEW ORLEANS	LA		07/14/2021	3.750	257,583		(144)				375,000	05/20/2021
100065193	CF	COLLEGE PLACE	WA		07/14/2021	3.499	265,075		(167)				463,500	04/22/2021
100065194	CF	SAN JOSE	CA		07/14/2021	3.750	584,117		(341)				1,150,000	06/04/2021
100065195	CF	HAMPTON	NH		07/14/2021	3.499	319,893		(191)				589,000	05/28/2021
100065196	CF	ORLANDO	FL		07/14/2021	3.625	131,496		(111)				350,000	05/25/2021
100065197	CF	HARRISBURG	NC		07/14/2021	3.490	318,999		(223)				511,000	05/13/2021
100065198	CF	COMMERCE CITY	CO		07/14/2021	3.499	354,931		(210)				530,000	05/26/2021
100065199	CF	FORT WORTH	TX		07/14/2021	3.625	254,223		(148)				346,000	05/27/2021
100065200	CF	OAKLAND	CA		07/14/2021	3.625	361,319		(219)				600,000	06/02/2021
100065201	CF	AMBLER	PA		07/14/2021	3.625	185,565		(108)				250,000	05/26/2021
100065202	CF	MINNEAPOLIS	MN		07/14/2021	3.625	158,563		(96)				268,000	05/30/2021
100065204	CF	SANTA CLARA	CA		07/14/2021	3.499	620,529		(68)				1,325,000	05/28/2021
100065205	CF	MINNEAPOLIIS	MN		07/14/2021	3.625	147,931		(90)				230,000	05/30/2021
100065206	CF	MINNEAPOLIS	MN		07/14/2021	3.625	145,878		(88)				229,000	05/30/2021
100065207	CF	EUGENE	OR		07/14/2021	3.500	316,646		(182)				460,000	06/01/2021
100065208	CF	PHILADELPHIA	PA		07/14/2021	3.500	66,540		(36)				87,000	03/04/2021
100065209	CF	SAN ANTONIO	TX		07/14/2021	3.500	79,855		(42)				114,000	05/18/2021
100065211	CF	LOS ANGELES	CA		07/14/2021	3.625	741,570		(169)				1,075,000	06/04/2021
100065212	CF	PHILADELPHIA	PA		07/14/2021	3.499	171,717		(95)				247,000	06/07/2021
100065213	CF	PHILADELPHIA	PA		07/14/2021	3.499	174,506		(96)				251,000	06/07/2021
100065214	CF	FRESNO	CA		07/14/2021	3.499	148,019		(82)				240,000	05/10/2021
100065215	CF	CARY	NC		07/14/2021	3.500	125,652		(90)				228,000	05/04/2021
100065216	CF	SALT LAKE CTY	UT		07/14/2021	3.500	263,578		(143)				380,000	05/26/2021
100065219	CF	GLENN HEIGHTS	TX		07/14/2021	3.625	161,166		(89)				300,000	04/28/2021
100065220	CF	INDIANAPOLIS	IN		07/14/2021	3.500	116,765		(63)				168,000	06/07/2021
100065222	CF	LAFAYETTE	LA		07/14/2021	3.500	131,523		(72)				190,000	05/17/2021
100065225	CF	COLORADO SPRINGS	CO		07/14/2021	3.499	310,508		(161)				678,000	05/25/2021
100065226	CF	RANDALLSTOWN	MD		07/14/2021	3.499	185,704		(99)				272,000	06/03/2021
100065227	CF	SPRING LAKE HEIGHTS	NJ		07/14/2021	3.625	214,651		(165)				660,000	05/27/2021
100065228	CF	LOS ANGELES	CA		07/14/2021	3.490	307,840		(164)				975,000	05/25/2021
100065229	CF	SAN ANTONIO	TX		07/14/2021	3.500	158,891		(82)				410,000	05/20/2021
100065230	CF	MORENO VALLEY	CA		07/14/2021	3.999	252,768		(109)				417,000	05/19/2021
100065233	CF	HOUSTON	TX		07/14/2021	3.499	162,627		(72)				220,000	06/01/2021
100065235	CF	LUBBOCK	TX		07/14/2021	3.500	132,924		(58)				179,900	06/01/2021
100065237	CF	HUMBLE	TX		07/14/2021	3.374	142,001		(56)				207,500	05/25/2021
100065238	CF	PHILADELPHIA	PA		07/14/2021	3.500	230,098		(100)				312,000	05/25/2021
100065239	CF	GUNNISON	CO		07/14/2021	3.625	210,857		(107)				337,500	05/17/2021
100065240	CF	LAS VEGAS	NV		07/14/2021	3.374	284,449		(113)				440,000	06/02/2021
100065241	CF	CARY	NC		07/14/2021	3.375	224,621		(87)				348,000	04/29/2021
100065242	CF	WINDER	GA		07/14/2021	3.625	138,615		(56)				215,000	05/12/2021
100065243	CF	FARMINGTON	UT		07/14/2021	3.374	202,412		(80)				294,000	05/12/2021
100065244	CF	LOS ANGELES	CA		07/14/2021	3.500	547,901		(305)				1,160,000	05/21/2021
100065246	CF	FORT WORTH	TX		07/14/2021	3.374	165,274		(78)				246,000	05/27/2021
100065247	CF	COSTA MESA	CA		07/14/2021	3.490	582,959		1				1,175,000	05/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065248	CF	WILMINGTON	NC		07/14/2021	3.490	261,323		(75)				335,000	05/24/2021
100065249	CF	MIDLAND	GA		07/14/2021	3.490	158,897		(51)				256,000	05/20/2021
100065250	CF	LA MESA	CA		07/14/2021	3.500	335,328		(107)				550,000	05/30/2021
100065251	CF	RAPID CITY	SD		07/14/2021	3.499	295,670		(99)				464,000	05/28/2021
100065252	CF	BALTIMORE	MD		07/14/2021	3.500	154,984		(41)				200,000	05/25/2021
100065253	CF	WARRENTON	VA		07/14/2021	3.500	215,707		(47)				315,000	05/27/2021
100065254	CF	LAFAYETTE	LA		07/14/2021	3.374	135,123		(30)				204,000	06/04/2021
100065255	CF	SPRING	TX		07/14/2021	3.250	134,077		(15)				204,500	05/25/2021
100065256	CF	WASHINGTON	DC		07/14/2021	3.490	650,433		95				1,110,000	06/02/2021
100065257	CF	FAIRBURN	GA		07/14/2021	3.375	182,265		74				273,000	06/01/2021
100065258	CF	OAKLAND	CA		07/14/2021	3.250	442,212		(57)				1,180,000	05/26/2021
100065260	CF	PORT ORANGE	FL		07/14/2021	3.500	147,323		(32)				250,000	03/03/2021
100065261	CF	PEORIA	AZ		07/28/2021	4.750	152,267		(86)				307,000	05/13/2021
100065262	CF	CEDAR CITY	UT		07/28/2021	4.125	126,086		(243)				290,000	05/18/2021
100065263	CF	SANDY HOOK	CT		07/28/2021	4.750	260,659		(264)				350,000	06/02/2021
100065264	CF	PORTLAND	OR		07/28/2021	4.000	454,584		(415)				650,000	05/27/2021
100065265	CF	PHILADELPHIA	PA		07/28/2021	4.375	378,374		(261)				577,000	06/01/2021
100065266	CF	JEFFERSON	GA		07/28/2021	4.500	212,937		(224)				283,000	05/28/2021
100065267	CF	GEORGETOWN	TX		07/28/2021	4.000	229,461		(269)				325,000	05/24/2021
100065269	CF	BASTROP	TX		07/28/2021	4.500	255,631		(323)				370,000	05/27/2021
100065270	CF	CHANDLER	AZ		07/28/2021	3.875	213,858		(218)				385,000	05/26/2021
100065271	CF	HENDERSONVILLE	TN		07/28/2021	4.250	256,240		(255)				360,000	05/28/2021
100065273	CF	TACOMA	WA		07/28/2021	3.750	259,588		(148)				376,000	05/11/2021
100065275	CF	RIVERSIDE	CA		07/28/2021	3.990	319,874		(293)				455,000	05/20/2021
100065276	CF	LOS ANGELES	CA		07/28/2021	3.750	226,382		(163)				460,000	05/24/2021
100065278	CF	EUGENE	OR		07/28/2021	4.375	306,042		(294)				405,000	05/28/2021
100065279	CF	DAYTONA BEACH SHORES	FL		07/28/2021	3.875	306,965		(137)				511,300	05/20/2021
100065281	CF	THE WOODLANDS	TX		07/28/2021	4.000	331,642		(390)				500,000	04/29/2021
100065282	CF	BUFORD	GA		07/28/2021	3.625	154,372		(254)				286,000	05/06/2021
100065283	CF	BROOKLYN PARK	MN		07/28/2021	4.500	247,278		(218)				382,000	05/28/2021
100065284	CF	APEX	NC		07/28/2021	3.875	208,091		(246)				315,000	05/25/2021
100065285	CF	LOS ANGELES	CA		07/28/2021	3.990	587,862		(347)				898,000	06/14/2021
100065287	CF	LOS ANGELES	CA		07/28/2021	3.990	569,532		(337)				870,000	06/14/2021
100065288	CF	LOS ANGELES	CA		07/28/2021	3.990	569,532		(337)				870,000	06/14/2021
100065289	CF	LOS ANGELES	CA		07/28/2021	4.125	870,600		(129)				1,350,000	06/12/2021
100065290	CF	SALINAS	CA		07/28/2021	3.375	277,457		(89)				417,000	05/24/2021
100065291	CF	CAPE CORAL	FL		07/28/2021	3.874	277,702		(219)				395,000	06/11/2021
100065292	CF	THOUSAND OAKS	CA		07/28/2021	3.625	374,068		(229)				605,000	06/14/2021
100065293	CF	THOUSAND OAKS	CA		07/28/2021	3.499	229,447		(142)				435,000	06/02/2021
100065294	CF	LAGUNA HILLS	CA		07/28/2021	3.499	449,851		(279)				1,150,000	06/15/2021
100065295	CF	YUBA CITY	CA		07/28/2021	3.999	236,897		(240)				559,000	06/15/2021
100065296	CF	AVON LAKE	OH		07/28/2021	3.999	227,428		(144)				288,000	06/16/2021
100065297	CF	JURUPA VALLEY	CA		07/28/2021	4.625	438,181		(458)				625,000	04/15/2021
100065298	CF	EAST BOSTON	MA		07/28/2021	3.875	272,550		(196)				750,000	06/18/2021
100065299	CF	WALDORF	MD		07/28/2021	4.500	272,840		(314)				395,000	05/17/2021
100065300	CF	LEANDER	TX		07/28/2021	4.000	285,123		(316)				475,000	04/27/2021
100065301	CF	SAINT LOUIS	MO		07/28/2021	3.490	234,657		(105)				369,000	06/16/2021
100065302	CF	JEFFERSON	OR		07/28/2021	3.250	293,787		43				467,000	05/24/2021
100065304	CF	MONTGOMERY	AL		07/28/2021	4.875	52,535		(18)				80,000	05/17/2021
100065305	CF	SEBASTIAN	FL		07/28/2021	4.250	259,420		(231)				350,000	05/26/2021
100065306	CF	MIAMI	FL		07/28/2021	4.125	326,593		(323)				459,000	06/01/2021
100065307	CF	SAN DIEGO	CA		07/28/2021	4.500	609,272		(252)				900,000	05/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065308	CF	VANCOUVER	WA		07/28/2021	3.999	262,023		(317)				481,000	05/17/2021
100065309	CF	PORT ARANSAS	TX		07/28/2021	4.250	254,563		(272)				370,000	05/19/2021
100065310	CF	MARICOPA	AZ		07/28/2021	4.250	204,123		(176)				280,000	05/24/2021
100065312	CF	REDMOND	OR		07/28/2021	3.750	243,469		(232)				350,000	05/17/2021
100065315	CF	RICHLAND	WA		07/28/2021	4.375	201,780		(456)				307,000	05/20/2021
100065316	CF	WINTER GARDEN	FL		07/28/2021	3.750	252,066		(235)				361,000	05/18/2021
100065317	CF	BOISE	ID		07/28/2021	4.875	347,257		(359)				525,000	05/25/2021
100065319	CF	WOODSTOCK	GA		07/28/2021	4.250	209,405		(180)				277,000	05/21/2021
100065321	CF	HIALEAH	FL		07/28/2021	4.750	125,506		(177)				185,000	05/21/2021
100065325	CF	SEVIERVILLE	TN		07/28/2021	4.250	197,020		(250)				275,000	05/26/2021
100065326	CF	SACRAMENTO	CA		07/28/2021	4.000	272,258		(273)				482,000	05/18/2021
100065327	CF	MODESTO	CA		07/28/2021	4.625	491,710		(543)				645,000	05/19/2021
100065333	CF	CLIFTON	VA		07/28/2021	4.000	155,861		(408)				448,000	05/24/2021
100065334	CF	PORTLAND	OR		07/28/2021	4.000	454,422		(415)				650,000	05/27/2021
100065335	CF	COVINGTON	WA		07/28/2021	3.990	257,146		(281)				430,000	05/07/2021
100065336	CF	MISSION HILLS	CA		07/28/2021	4.375	511,803		(457)				725,000	06/02/2021
100065337		SWANNANOA	NC		07/28/2021	3.750	318,317		(21)				490,000	05/26/2021
100065338	CF	JACKSONVILLE BEACH	FL		07/28/2021	4.375	242,715		(235)				379,000	04/30/2021
100065339	CF	BRAINTREE	MA		07/28/2021	4.000	361,644		(248)				633,000	05/26/2021
100065341	CF	AUSTELL	GA		07/28/2021	4.250	223,023		(192)				300,000	05/10/2021
100065342	CF	JERSEY CITY	NJ		07/28/2021	4.125	332,474		(364)				655,000	05/11/2021
100065343	CF	ENGLEWOOD	NJ		07/28/2021	3.625	305,017		(154)				525,000	05/28/2021
100065344	CF	BATON ROUGE	LA		07/28/2021	4.375	213,610		(205)				290,000	06/07/2021
100065346	CF	SCOTTSDALE	AZ		07/28/2021	3.990	363,633		(317)				515,000	05/26/2021
100065347	CF	HILLSBORO	OR		07/28/2021	4.000	388,303		(335)				555,000	05/12/2021
100065350	CF	RENO	NV		07/28/2021	3.750	247,540		(108)				340,000	04/22/2021
100065351	CF	LAVEEN	AZ		07/28/2021	3.875	211,918		(195)				315,000	04/27/2021
100065352	CF	BEAVERTON	OR		07/28/2021	4.000	384,773		(332)				545,000	05/13/2021
100065353		SILVERTHORNE	CO		07/28/2021	4.500	502,243		318				710,000	05/27/2021
100065354	CF	EVANSTON	IL		07/28/2021	4.125	355,007		(353)				520,000	05/24/2021
100065355	CF	LAWRENCE	MA		07/28/2021	4.250	437,743		(437)				620,000	05/27/2021
100065357	CF	ARLINGTON	TX		07/28/2021	3.625	44,792		(160)				269,000	05/26/2021
100065358	CF	LOS ANGELES	CA		07/28/2021	3.990	324,856		(135)				570,000	05/24/2021
100065359	CF	ROUND ROCK	TX		07/28/2021	4.500	307,619		(125)				470,000	05/07/2021
100065362	CF	ROUND LAKE BEACH	IL		07/28/2021	4.875	87,616		(92)				140,000	04/28/2021
100065363	CF	SURFSIDE BEACH	SC		07/28/2021	3.990	335,435		(310)				485,000	05/21/2021
100065365	CF	TIGARD	OR		07/28/2021	4.125	344,313		(329)				520,000	05/27/2021
100065367	CF	KEYPORT	NJ		07/28/2021	4.000	264,752		(229)				375,000	05/11/2021
100065369	CF	PORTLAND	OR		07/28/2021	4.125	288,031		(275)				435,000	05/27/2021
100065371	CF	ATLANTA	GA		07/28/2021	3.875	265,841		(283)				380,000	05/28/2021
100065372	CF	HOUSTON	TX		07/28/2021	4.875	122,972		(147)				170,000	05/27/2021
100065373	CF	HOUSTON	TX		07/28/2021	4.500	271,744		(328)				387,000	06/01/2021
100065374	CF	THOMPSONS STATION	TN		07/28/2021	4.375	235,461		(251)				330,000	05/27/2021
100065375	CF	OAKLAND	CA		07/28/2021	3.990	325,871		(204)				650,000	05/25/2021
100065376	CF	LAKE WORTH	FL		07/28/2021	4.125	186,892		(236)				325,000	05/26/2021
100065377	CF	PHILADELPHIA	PA		07/28/2021	3.875	222,505		(183)				330,000	05/21/2021
100065378	CF	RALEIGH	NC		07/28/2021	4.000	214,719		(252)				302,000	05/28/2021
100065379	CF	CAPE CORAL	FL		07/28/2021	4.250	277,508		(258)				390,000	06/03/2021
100065380	CF	CAMAS	WA		07/28/2021	3.875	340,903		(339)				498,000	05/17/2021
100065382	CF	COLTON	CA		07/28/2021	3.990	75,551		(218)				175,000	05/21/2021
100065383	CF	NATICK	MA		07/28/2021	4.500	558,156		(492)				840,000	05/12/2021
100065384	CF	NASHVILLE	TN		07/28/2021	4.375	201,359		(194)				265,000	05/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065385	CF	DENVER	CO		07/28/2021	3.990	398,934		(348)				565,000	05/26/2021
100065390	CF	SPOKANE	WA		07/28/2021	3.990	236,768		(215)				335,000	05/24/2021
100065391	CF	NEPTUNE	NJ		07/28/2021	4.125	218,569		(90)				365,000	05/28/2021
100065393	CF	CHANDLER	AZ		07/28/2021	3.875	286,984		(265)				405,000	05/17/2021
100065395	CF	CHARLOTTE	NC		07/28/2021	3.625	228,265		(181)				360,000	05/12/2021
100065396	CF	MINNEAPOLIS	MN		07/28/2021	3.500	214,078		(107)				320,000	05/24/2021
100065397	CF	SAN DIEGO	CA		07/28/2021	3.499	765,528		(652)				1,426,000	05/28/2021
100065399	CF	LAKEWOOD	NJ		07/28/2021	3.625	221,975		(112)				300,000	05/21/2021
100065401	CF	CARY	NC		07/28/2021	3.375	193,223		(61)				281,000	05/20/2021
100065402	CF	EL PASO	TX		07/28/2021	3.375	206,501		(73)				300,000	05/20/2021
100065403		EVANS	GA		07/28/2021	3.874	262,978		(95)				431,000	06/14/2021
100065404	CF	LOS ANGELES	CA		07/28/2021	3.990	569,532		(337)				870,000	06/14/2021
100065406	CF	LOS ANGELES	CA		07/28/2021	3.990	510,615		(302)				780,000	06/14/2021
100065407	CF	LOS ANGELES	CA		07/28/2021	3.990	612,083		(361)				935,000	06/14/2021
100065408	CF	LOS ANGELES	CA		07/28/2021	3.990	602,264		(356)				920,000	06/14/2021
100065409	CF	LAKEWOOD	WA		07/28/2021	3.375	461,137		(129)				675,000	06/04/2021
100065410	CF	ATLANTA	GA		07/28/2021	4.000	251,827		(225)				355,000	06/03/2021
100065411	CF	DOWNEY	CA		07/28/2021	3.375	1,175,279		186				1,750,000	05/27/2021
100065412	CF	LAKEWOOD	WA		07/28/2021	3.375	433,547		(124)				675,000	06/04/2021
100065413	CF	LAKEWOOD	WA		07/28/2021	3.375	430,759		(124)				675,000	06/04/2021
100065415	CF	WEST NEW YORK	NJ		07/28/2021	3.499	305,238		(146)				440,000	06/15/2021
100065416	CF	SAN JOSE	CA		07/28/2021	3.499	231,765		(145)				455,000	05/17/2021
100065417	CF	UNION CITY	CA		07/28/2021	3.625	383,839		(235)				555,000	06/08/2021
100065418	CF	CLIFTON	NJ		07/28/2021	3.499	276,465		(144)				405,000	05/21/2021
100065419	CF	LOS GATOS	CA		07/28/2021	3.490	690,254		(188)				2,250,000	06/11/2021
100065421	CF	FRISCO	TX		07/28/2021	3.874	238,791		(180)				340,000	06/08/2021
100065422	CF	LEADVILLE	CO		07/28/2021	3.874	241,275		(156)				322,500	06/18/2021
100065423	CF	PLANO	TX		07/28/2021	3.874	229,660		(173)				327,000	06/08/2021
100065424	CF	HOLLISTER	CA		07/28/2021	3.625	556,103		(175)				875,000	06/21/2021
100065425	CF	GEORGETOWN	TX		07/28/2021	3.375	248,054		(79)				360,000	06/11/2021
100065426	CF	HENDERSON	NV		07/28/2021	3.999	362,104		(280)				550,000	06/05/2021
100065427	CF	CHULA VISTA	CA		07/28/2021	3.499	301,763		(202)				565,000	06/18/2021
100065428	CF	MODESTO	CA		07/28/2021	3.499	199,918		(91)				680,000	06/15/2021
100065430	CF	LOS ANGELES	CA		07/28/2021	3.874	765,546		(15)				1,500,000	06/11/2021
100065431	CF	SAN DIEGO	CA		07/28/2021	3.499	375,073		(179)				640,000	06/17/2021
100065433	CF	EDEN PRAIRIE	MN		07/28/2021	3.250	165,605		(38)				302,000	06/16/2021
100065434	CF	CHESTER SPRINGS	PA		07/28/2021	3.499	197,711		(95)				285,000	06/17/2021
100065435	CF	FRANKLIN CENTER	PA		07/28/2021	3.499	221,991		(107)				320,000	06/17/2021
100065436	CF	MANASSAS	VA		07/28/2021	3.999	376,212		(290)				500,000	06/24/2021
100065437	CF	OAKLAND	CA		07/28/2021	3.500	462,330		(215)				682,000	06/22/2021
100065438	CF	CHULA VISTA	CA		07/28/2021	3.499	195,856		(180)				385,000	06/22/2021
100065439	CF	CORDOVA	TN		07/28/2021	3.374	192,961		(62)				280,000	06/21/2021
100065440	CF	BURLINGAME	CA		07/28/2021	3.499	624,993		(177)				1,320,000	06/15/2021
100065441	CF	HANFORD	CA		07/28/2021	3.750	116,771		(78)				240,500	05/12/2021
100065442	CF	VALRICO	FL		07/28/2021	3.250	246,152		(9)				345,000	05/26/2021
100065443	CF	DARRINGTON	WA		07/28/2021	3.375	301,759		(8)				475,000	06/04/2021
100065444	CF	TACOMA	WA		07/28/2021	3.500	228,136		(98)				535,000	06/09/2021
100065445	CF	WORCESTER	MA		07/28/2021	3.750	211,317		(121)				425,000	06/08/2021
100065447	CF	FONTANA	CA		07/28/2021	3.625	434,285		(221)				590,000	06/08/2021
100065450	CF	RIDGECREST	CA		07/28/2021	3.375	193,939		(57)				425,000	06/01/2021
100065451	CF	SACRAMENTO	CA		07/28/2021	3.490	488,734		(228)				705,000	06/02/2021
100065452	CF	ARLINGTON	TN		07/28/2021	3.875	238,101		(36)				346,000	06/08/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065453	CF	WASHINGTON	DC		07/28/2021	3.375	561,871		5				1,007,000	06/03/2021
100065455	CF	BERWYN	PA		07/28/2021	3.625	188,421		(162)				400,000	06/02/2021
100065456	CF	PORTLAND	OR		07/28/2021	3.875	275,478		(305)				393,700	06/16/2021
100065457	CF	BRIDGEPORT	CT		07/28/2021	3.250	279,205		40				441,000	06/17/2021
100065459	CF	LOS ANGELES	CA		07/28/2021	3.625	236,326		(111)				950,000	06/07/2021
100065462	CF	MANCHESTER	NH		07/28/2021	3.490	308,240		(115)				494,000	06/18/2021
100065463	CF	ATHENS	GA		07/28/2021	4.750	111,585		(43)				170,000	05/13/2021
100065465	CF	AUSTIN	TX		07/28/2021	3.875	213,695		(101)				307,000	05/10/2021
100065466	CF	SACRAMENTO	CA		07/28/2021	4.875	447,771		(557)				680,000	05/25/2021
100065467	CF	DENVER	CO		07/28/2021	3.625	206,400		(167)				660,000	06/04/2021
100065468	CF	TIGARD	OR		07/28/2021	3.750	396,602		(204)				570,000	05/11/2021
100065469	CF	LUTHERVILLE TIMONIUM	MD		07/28/2021	4.375	227,489		(250)				318,000	05/28/2021
100065470	CF	MCKINNEY	TX		07/28/2021	4.000	278,832		(125)				400,000	05/25/2021
100065471	CF	INDIO	CA		07/28/2021	3.875	445,391		(429)				678,000	05/24/2021
100065474	CF	COLUMBIA	MO		07/28/2021	4.875	55,547		(81)				90,000	06/01/2021
100065475	CF	MOUNT HOLLY	NC		07/28/2021	4.750	108,770		(144)				156,000	05/15/2021
100065476	CF	CLARKSVILLE	TN		07/28/2021	4.500	313,598		(287)				440,000	05/28/2021
100065477	CF	LONG BEACH	CA		07/28/2021	4.125	605,114		(410)				920,000	06/07/2021
100065478	CF	SCOTTSDALE	AZ		07/28/2021	4.375	192,739		(307)				580,000	06/07/2021
100065481	CF	GILBERT	AZ		07/28/2021	3.875	275,793		(206)				392,000	06/02/2021
100065482	CF	SANTA MARIA	CA		07/28/2021	4.500	351,047		(367)				459,000	06/09/2021
100065483	CF	SIGNAL HILL	CA		07/28/2021	3.500	302,744		(201)				480,000	05/18/2021
100065484	CF	LAS VEGAS	NV		07/28/2021	4.500	267,220		(280)				350,000	06/04/2021
100065485	CF	JOSHUA TREE	CA		07/28/2021	4.375	240,701		(236)				516,800	05/11/2021
100065487	CF	EUGENE	OR		07/28/2021	3.990	432,408		(330)				610,000	06/11/2021
100065488	CF	LANCASTER	CA		07/28/2021	4.750	199,942		(277)				301,000	06/01/2021
100065489	CF	BELLA VISTA	AR		07/28/2021	4.375	219,657		(137)				276,000	05/14/2021
100065490	CF	TAMPA	FL		07/28/2021	4.750	321,290		(349)				445,000	06/07/2021
100065491	CF	PORTLAND	OR		07/28/2021	3.625	296,603		(182)				425,000	06/09/2021
100065492	CF	COPPERAS COVE	TX		07/28/2021	4.875	100,850		(83)				137,000	06/04/2021
100065495	CF	CHOWCHILLA	CA		07/28/2021	3.625	215,178		(93)				310,000	06/09/2021
100065496	CF	HOUSTON	TX		07/28/2021	4.375	1,156		(33)				280,000	05/27/2021
100065497	CF	GRAND JUNCTION	CO		07/28/2021	4.500	246,220		(259)				330,000	05/27/2021
100065498	CF	MOUNTAIN HOUSE	CA		07/28/2021	3.625	294,709		(254)				1,134,000	05/05/2021
100065499	CF	GALVESTON	TX		07/28/2021	4.625	233,091		(273)				326,000	06/04/2021
100065500	CF	SALT LAKE CITY	UT		07/28/2021	4.500	405,668		(158)				619,000	06/04/2021
100065501	CF	CARY	NC		07/28/2021	3.999	247,937		(198)				335,000	06/08/2021
100065502	CF	CUMBERLAND	MD		07/28/2021	4.875	79,790		(98)				110,000	06/03/2021
100065503	CF	FREDERICKSBURG	VA		07/28/2021	3.750	262,101		(160)				375,000	06/05/2021
100065506	CF	WINCHESTER	CA		07/28/2021	3.875	286,971		(148)				513,000	06/07/2021
100065507	CF	LAS VEGAS	NV		07/28/2021	3.625	286,428		(185)				410,000	06/17/2021
100065508	CF	PRESCOTT VALLEY	AZ		07/28/2021	3.999	229,119		(157)				425,000	06/08/2021
100065510	CF	NAPA	CA		07/28/2021	4.500	481,895		(423)				725,000	06/05/2021
100065511	CF	WASHINGTON	DC		07/28/2021	3.625	208,654		(186)				450,000	04/26/2021
100065512	CF	SPARKS	NV		07/28/2021	3.490	342,888		(172)				494,000	06/18/2021
100065516	CF	ROUND ROCK	TX		07/28/2021	3.625	238,297		(179)				500,000	06/11/2021
100065518	CF	PORTLAND	OR		07/28/2021	4.375	385,911		(411)				540,000	05/27/2021
100065519	CF	NEWARK	NJ		07/28/2021	3.490	294,280		(126)				645,000	06/07/2021
100065521	CF	TEMECULA	CA		07/28/2021	3.625	325,273		(256)				590,000	06/17/2021
100065522	CF	MARIETTA	GA		07/28/2021	4.374	177,232		(228)				303,000	06/18/2021
100065524	CF	AUSTIN	TX		07/28/2021	4.125	325,438		(413)				680,000	05/24/2021
100065525	CF	BETTENDORF	IA		07/28/2021	3.500	291,008		(168)				420,000	04/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065529	CF	SKOKIE	IL		07/28/2021	3.125	124,733		31				450,000	05/12/2021
100065530	CF	PORTLAND	OR		07/28/2021	3.875	121,351		(282)				440,000	05/07/2021
100065531	CF	FLOWER MOUND	TX		07/28/2021	3.500	254,543		(158)				454,000	05/07/2021
100065532	CF	CENTREVILLE	VA		07/28/2021	3.750	239,305		(121)				430,000	05/20/2021
100065534	CF	WESTERN SPRINGS	IL		07/28/2021	3.875	254,669		(253)				520,000	05/19/2021
100065535	CF	HENRICO	VA		07/28/2021	4.250	204,272		(201)				317,000	05/21/2021
100065538	CF	RICHMOND	CA		07/28/2021	3.625	302,643		(255)				480,000	04/22/2021
100065541	CF	WASILLA	AK		07/28/2021	4.375	258,449		(274)				361,000	06/03/2021
100065542	CF	FREDERICKSBURG	VA		07/28/2021	3.750	212,803		(280)				378,000	04/07/2021
100065543	CF	PFLUGERVILLE	TX		07/28/2021	3.625	242,488		(183)				625,000	05/28/2021
100065546	CF	RICHMOND	CA		07/28/2021	3.999	341,132		(347)				650,000	05/28/2021
100065548	CF	LOS ANGELES	CA		07/28/2021	3.875	960,869		55				1,590,000	06/14/2021
100065549	CF	PANAMA CITY BEACH	FL		07/28/2021	4.375	381,659		(264)				580,000	04/14/2021
100065551	CF	RIO RANCHO	NM		07/28/2021	4.875	176,754		(265)				252,000	04/16/2021
100065552	CF	SALT LAKE CITY	UT		07/28/2021	3.625	271,815		(145)				470,000	04/19/2021
100065553	CF	DANIA BEACH	FL		07/28/2021	4.375	315,141		(218)				480,000	04/21/2021
100065555	CF	PFLUGERVILLE	TX		07/28/2021	3.750	337,523		(314)				480,000	04/24/2021
100065556	CF	ELIZABETHTOWN	KY		07/28/2021	3.750	219,475		(208)				317,000	04/23/2021
100065557	CF	ANTIOCH	TN		07/28/2021	4.000	228,438		(199)				325,000	04/21/2021
100065559	CF	SAVANNAH	GA		07/28/2021	4.250	197,222		(278)				320,000	05/03/2021
100065560	CF	PFLUGERVILLE	TX		07/28/2021	3.875	213,896		(229)				385,000	04/29/2021
100065561	CF	UNION CITY	CA		07/28/2021	3.875	301,368		(135)				465,000	04/27/2021
100065562	CF	MIAMI	FL		07/28/2021	4.500	198,657		(196)				307,000	06/03/2021
100065563	CF	SPARKS	NV		07/28/2021	3.750	250,438		(235)				360,000	04/29/2021
100065564	CF	NASHVILLE	TN		07/28/2021	3.990	408,754		(358)				580,000	04/30/2021
100065565	CF	RED BLUFF	CA		07/28/2021	3.875	201,312		(294)				450,000	04/09/2021
100065566	CF	KISSIMMEE	FL		07/28/2021	3.875	277,833		(297)				395,000	04/29/2021
100065567	CF	ANACORTES	WA		07/28/2021	3.875	329,924		(172)				475,000	04/30/2021
100065568	CF	PICO RIVERA	CA		07/28/2021	4.125	347,672		(380)				610,000	05/25/2021
100065569	CF	NILES	OH		07/28/2021	3.875	28,065		(108)				97,000	04/29/2021
100065570	CF	PHILADELPHIA	PA		07/28/2021	3.500	192,682		(122)				295,000	04/12/2021
100065571	CF	FRESNO	CA		07/28/2021	3.875	167,270		(391)				415,000	04/28/2021
100065572	CF	KYLE	TX		07/28/2021	3.875	202,502		(240)				325,000	04/28/2021
100065573	CF	PASSAIC	NJ		07/28/2021	4.125	325,032		(221)				496,000	04/22/2021
100065574	CF	BELLEVILLE	NJ		07/28/2021	3.375	297,294		(62)				465,000	04/29/2021
100065575	CF	EVERETT	WA		07/28/2021	4.125	303,044		(364)				580,000	05/04/2021
100065577	CF	CARMICHAEL	CA		07/28/2021	3.999	232,774		(244)				381,000	06/04/2021
100065578	CF	FATE	TX		07/28/2021	4.000	229,559		(102)				335,000	05/06/2021
100065579	CF	THORNTON	CO		07/28/2021	3.875	306,840		(284)				477,000	05/06/2021
100065580	CF	AURORA	CO		07/28/2021	3.875	285,191		(264)				490,000	05/06/2021
100065582	CF	FULLERTON	CA		07/28/2021	3.875	418,921		(419)				875,000	04/24/2021
100065583	CF	SAN TAN VALLEY	AZ		07/28/2021	4.375	256,814		(274)				360,000	04/07/2021
100065584	CF	HOUSTON	TX		07/28/2021	3.750	112,612		(226)				200,000	05/07/2021
100065585	CF	FONTANA	CA		07/28/2021	3.875	318,194		(318)				590,000	04/28/2021
100065586	CF	BIRMINGHAM	AL		07/28/2021	5.000	69,061		(147)				87,000	04/30/2021
100065587	CF	KYLE	TX		07/28/2021	3.875	276,468		(294)				390,000	05/10/2021
100065588	CF	AUSTIN	TX		07/28/2021	4.500	190,262		(84)				300,000	05/12/2021
100065591	CF	ALBUQUERQUE	NM		07/28/2021	3.875	78,851		(178)				216,000	05/13/2021
100065592	CF	PHILADELPHIA	PA		07/28/2021	4.000	159,041		(350)				290,000	05/17/2021
100065593	CF	SANTA FE	NM		07/28/2021	3.875	297,269		(317)				500,000	05/14/2021
100065594	CF	BRADENTON	FL		07/28/2021	4.250	234,842		(297)				350,000	06/02/2021
100065595	CF	LOS ANGELES	CA		07/28/2021	4.000	414,776		(346)				735,000	05/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065596	CF	WATSONVILLE	CA		07/28/2021	3.500	371,383		(215)				554,000	05/10/2021
100065597	CF	SEGUIN	TX		07/28/2021	3.875	267,042		(210)				379,900	05/21/2021
100065598	CF	MEMPHIS	TN		07/28/2021	4.375	196,462		(80)				281,000	05/12/2021
100065599	CF	MALIN	OR		07/28/2021	3.875	410,567		(432)				600,000	05/18/2021
100065601	CF	CHICAGO	IL		07/28/2021	5.000	92,019		(141)				140,000	06/04/2021
100065602	CF	SALINAS	CA		07/28/2021	3.625	460,453		(237)				750,000	05/10/2021
100065605	CF	COLUMBIA	MO		07/28/2021	4.875	55,548		(81)				90,000	06/01/2021
100065606	CF	MILWAUKEE	WI		07/28/2021	4.875	51,501		(63)				73,000	06/04/2021
100065607	CF	MORENO VALLEY	CA		07/28/2021	4.875	130,449		(174)				388,000	05/27/2021
100065608	CF	LAS VEGAS	NV		07/28/2021	4.375	274,346		(295)				382,000	06/02/2021
100065609	CF	HILLSBORO	OR		07/28/2021	4.000	204,257		(327)				423,000	06/04/2021
100065610	CF	LONG BEACH	CA		07/28/2021	3.750	255,983		(239)				365,000	05/18/2021
100065611	CF	CARPINTERIA	CA		07/28/2021	3.625	277,459		(172)				435,000	05/17/2021
100065612	CF	BETHLEHEM	PA		07/28/2021	4.875	58,114		(77)				82,000	05/18/2021
100065613	CF	CINCINNATI	OH		07/28/2021	4.500	241,215		(285)				335,000	06/04/2021
100065614	CF	LAKEWOOD	CO		07/28/2021	4.375	222,707		(273)				319,000	06/08/2021
100065615	CF	LAS VEGAS	NV		07/28/2021	4.125	216,223		(273)				335,000	06/02/2021
100065616	CF	PHOENIX	AZ		07/28/2021	4.375	190,178		(238)				408,000	06/03/2021
100065618	CF	MODESTO	CA		07/28/2021	4.250	274,034		(274)				395,000	05/27/2021
100065620	CF	PORT SAINT LUCIE	FL		07/28/2021	4.625	299,515		(386)				415,000	06/04/2021
100065621	CF	INDIAN HARBOUR BEACH	FL		07/28/2021	3.990	271,375		(320)				450,000	06/07/2021
100065623	CF	LAWRENCE	MA		07/28/2021	4.250	262,207		(230)				350,000	06/01/2021
100065624	CF	WINTER GARDEN	FL		07/28/2021	3.875	258,293		(275)				373,000	05/27/2021
100065626	CF	GRAND JUNCTION	CO		07/28/2021	4.250	267,401		(266)				375,000	06/07/2021
100065627	CF	RANCHO CUCAMONGA	CA		07/28/2021	3.625	335,864		(275)				505,000	05/30/2021
100065628	CF	WARWICK	RI		07/28/2021	4.125	237,902		(302)				360,000	06/08/2021
100065629	CF	SACRAMENTO	CA		07/28/2021	3.875	217,534		(129)				315,000	06/01/2021
100065630	CF	OAKLAND	CA		07/28/2021	4.250	454,901		(196)				650,000	06/02/2021
100065632	CF	TOMS RIVER	NJ		07/28/2021	4.000	244,090		(304)				379,000	06/03/2021
100065633	CF	GREEN BAY	WI		07/28/2021	4.875	112,659		(146)				155,000	06/08/2021
100065634	CF	HOFFMAN ESTATES	IL		07/28/2021	4.875	89,787		(157)				137,000	06/09/2021
100065635	CF	MAPLE SHADE	NJ		07/28/2021	4.375	187,228		(77)				286,000	06/07/2021
100065636	CF	MODESTO	CA		07/28/2021	3.875	272,040		(203)				400,000	06/07/2021
100065637	CF	MONTGOMERY	TX		07/28/2021	4.875	103,763		(114)				139,000	05/14/2021
100065638	CF	MOSCOW	ID		07/28/2021	4.125	356,992		(261)				453,000	06/08/2021
100065639	CF	WEEHAWKEN	NJ		07/28/2021	3.500	609,170		(109)				950,000	06/08/2021
100065640	CF	MODESTO	CA		07/28/2021	4.625	235,548		(277)				330,000	06/01/2021
100065641	CF	WASHINGTON	DC		07/28/2021	4.250	462,003		(397)				645,000	06/07/2021
100065645	CF	ASHLAND	VA		07/28/2021	3.875	210,108		(116)				282,000	06/11/2021
100065648	CF	NORTH RICHLAND HILLS	TX		07/28/2021	4.875	206,464		(226)				268,000	06/03/2021
100065649	CF	DORCHESTER	MA		07/28/2021	4.625	216,501		(258)				300,000	06/07/2021
100065650	CF	JACKSONVILLE	FL		07/28/2021	4.750	119,856		(114)				160,000	06/03/2021
100065651	CF	ANCHORAGE	AK		07/28/2021	3.875	259,817		(195)				370,000	05/21/2021
100065653	CF	BELCAMP	MD		07/28/2021	3.375	195,973		(62)				285,000	05/21/2021
100065655	CF	BIRDSBORO	PA		07/28/2021	4.750	95,867		(97)				140,000	06/11/2021
100065657	CF	FORT LAUDERDALE	FL		07/28/2021	3.875	229,358		(172)				326,000	06/07/2021
100065658	CF	MATTHEWS	NC		07/28/2021	3.875	222,384		(239)				320,000	06/11/2021
100065660	CF	LEANDER	TX		07/28/2021	4.000	217,784		(258)				310,000	06/10/2021
100065661	CF	ALBUQUERQUE	NM		07/28/2021	3.875	225,872		(263)				340,000	06/10/2021
100065662	CF	SILVER CITY	NM		07/28/2021	4.750	94,169		(114)				138,000	06/11/2021
100065663	CF	TAUNTON	MA		07/28/2021	4.250	442,538		(436)				622,000	05/26/2021
100065665	CF	ORLANDO	FL		07/28/2021	4.375	415,682		(321)				629,000	05/25/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065666	CF	SADDLE BROOK	NJ		07/28/2021	3.625	470,541		(218)				720,000	05/14/2021
100065668	CF	ALBUQUERQUE	NM		07/28/2021	4.875	111,852		(152)				157,000	05/26/2021
100065669	CF	CICERO	IL		07/28/2021	4.250	213,777		(210)				343,000	06/01/2021
100065671	CF	CHARLOTTE	NC		07/28/2021	3.625	340,829		(194)				489,000	06/04/2021
100065672	CF	SAINT LOUIS	MO		07/28/2021	4.750	198,465		(225)				300,000	06/02/2021
100065673	CF	ALBANY	OR		07/28/2021	3.625	217,153		(178)				415,000	05/24/2021
100065674	CF	JOPLIN	MO		07/28/2021	4.875	132,939		(193)				184,000	05/19/2021
100065675	CF	COLORADO SPRINGS	CO		07/28/2021	4.375	251,229		(297)				475,000	05/20/2021
100065676	CF	CLINTON	MA		07/28/2021	3.750	272,246		(140)				470,000	06/17/2021
100065678	CF	RICHFIELD	UT		07/28/2021	4.500	202,904		(206)				269,000	05/28/2021
100065679	CF	KINGSBURG	CA		07/28/2021	4.375	334,716		(396)				620,000	05/24/2021
100065680	CF	HYATTSVILLE	MD		07/28/2021	3.875	233,620		(259)				350,000	05/21/2021
100065681	CF	AUSTIN	TX		07/28/2021	3.875	218,708		(161)				317,000	05/21/2021
100065683	CF	LEXINGTON	SC		07/28/2021	4.125	174,123		(254)				356,000	05/21/2021
100065684	CF	PHOENIX	AZ		07/28/2021	4.375	193,072		(86)				287,000	05/26/2021
100065686	CF	SAN BERNARDINO	CA		07/28/2021	4.125	282,927		(263)				460,000	05/26/2021
100065687	CF	SALINAS	CA		07/28/2021	3.875	241,838		(206)				430,000	05/26/2021
100065688	CF	JACKSON	CA		07/28/2021	3.990	250,213		(306)				465,000	05/21/2021
100065689	CF	EAST HANOVER	NJ		07/28/2021	3.750	326,814		(298)				470,000	05/28/2021
100065690	CF	FORT COLLINS	CO		07/28/2021	4.375	197,442		(186)				300,000	05/28/2021
100065691	CF	HAWTHORNE	CA		07/28/2021	4.500	736,864		(449)				1,400,000	05/20/2021
100065692	CF	OVIEDO	FL		07/28/2021	4.500	306,832		(313)				411,000	05/24/2021
100065693	CF	BRISTOL	CT		07/28/2021	5.000	104,545		(44)				185,000	05/25/2021
100065694	CF	CLOVIS	CA		07/28/2021	3.990	320,200		(364)				450,000	05/24/2021
100065695	CF	LAS VEGAS	NV		07/28/2021	4.000	285,464		(325)				406,000	05/26/2021
100065696	CF	LODI	CA		07/28/2021	4.000	367,669		(183)				645,000	05/10/2021
100065698	CF	CHICOPEE	MA		07/28/2021	4.500	202,115		(206)				265,000	05/27/2021
100065699	CF	HACKENSACK	NJ		07/28/2021	4.375	306,023		(267)				440,000	06/02/2021
100065700	CF	HENDERSON	NV		07/28/2021	4.000	249,200		(285)				375,000	05/21/2021
100065702	CF	WEST PARK	FL		07/28/2021	4.375	196,061		(206)				275,000	04/19/2021
100065704	CF	AUSTIN	TX		07/28/2021	3.875	258,468		(266)				382,000	05/10/2021
100065705	CF	PRESCOTT VALLEY	AZ		07/28/2021	4.000	80,147		(336)				315,000	04/26/2021
100065711	CF	FERGUSON	NC		07/28/2021	4.125	357,985		(295)				475,000	05/25/2021
100065713	CF	CLERMONT	FL		07/28/2021	4.250	223,025		(324)				338,000	05/27/2021
100065714	CF	JACKSONVILLE	FL		07/28/2021	4.875	82,397		(138)				120,000	06/02/2021
100065715	CF	MODESTO	CA		07/28/2021	4.875	146,430		(231)				344,000	05/26/2021
100065716	CF	CITRUS HEIGHTS	CA		07/28/2021	3.990	219,323		(293)				445,000	05/26/2021
100065718	CF	MOUNTLAKE TERRACE	WA		07/28/2021	4.250	299,270		(328)				560,000	05/11/2021
100065719	CF	SELBYVILLE	DE		07/28/2021	3.875	279,706		(288)				395,000	05/28/2021
100065720	CF	CINCINNATI	OH		07/28/2021	4.875	216,458		(261)				340,000	06/04/2021
100065721	CF	PUYALLUP	WA		07/28/2021	4.125	311,859		(289)				462,000	05/26/2021
100065722	CF	LONGWOOD	FL		07/28/2021	4.125	275,083		(227)				379,000	05/27/2021
100065724	CF	NEWARK	NJ		07/28/2021	4.125	285,136		(185)				435,000	05/28/2021
100065725	CF	PORTLAND	OR		07/28/2021	3.490	407,394		(235)				685,000	05/21/2021
100065726	CF	EVERETT	WA		07/28/2021	3.499	479,930		(153)				850,000	06/15/2021
100065728	CF	FAIRVIEW	NJ		07/28/2021	3.500	339,725		(155)				534,000	06/04/2021
100065729	CF	PORTLAND	OR		07/28/2021	3.625	202,361		(166)				608,700	05/21/2021
100065730	CF	LAS VEGAS	NV		07/28/2021	3.999	359,668		(299)				509,000	06/08/2021
100065731	CF	NEW ORLEANS	LA		07/28/2021	3.625	148,514		(58)				275,000	06/11/2021
100065732	CF	DENVER	CO		07/28/2021	3.500	316,211		(191)				530,000	06/02/2021
100065733	CF	NEWARK	NJ		07/28/2021	4.750	243,296		(211)				300,000	06/15/2021
100065734	CF	WASHINGTON	DC		07/28/2021	3.250	648,464		432				1,412,500	06/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065735	CF	MURFREESBORO	TN		07/28/2021	3.250	131,247		(111)				251,000	06/03/2021
100065736	CF	UNION CITY	NJ		07/28/2021	3.490	345,174		(144)				500,000	06/18/2021
100065737	CF	STEAMBOAT SPRINGS	CO		07/28/2021	3.875	221,361		(227)				312,000	06/14/2021
100065738	CF	IRVINE	CA		07/28/2021	3.875	264,704		(266)				676,000	06/18/2021
100065739	CF	CHARLESTON	SC		07/28/2021	4.125	623,107		(405)				950,000	05/28/2021
100065740	CF	LAWNDALE	CA		07/28/2021	3.490	472,298		(220)				864,000	06/18/2021
100065741	CF	DENVER	CO		07/28/2021	4.125	221,758		(90)				415,000	06/20/2021
100065742	CF	ALBUQUERQUE	NM		07/28/2021	3.490	224,516		(69)				305,000	06/17/2021
100065745	CF	BELGRADE	MT		07/28/2021	4.000	223,321		(185)				390,000	05/27/2021
100065746	CF	FULLERTON	CA		07/28/2021	4.375	311,189		(372)				655,000	06/07/2021
100065747	CF	ANAHEIM	CA		07/28/2021	3.375	429,936		(103)				1,275,000	04/26/2021
100065748	CF	WENATCHEE	WA		07/28/2021	4.250	202,868		(214)				346,000	05/27/2021
100065751	CF	ALBANY	OR		07/28/2021	4.875	224,883		(254)				311,000	06/03/2021
100065753	CF	FRANKLINTON	NC		07/28/2021	4.250	199,372		(190)				315,000	06/04/2021
100065754	CF	MEMPHIS	TN		07/28/2021	4.875	36,266		(68)				60,000	06/07/2021
100065756	CF	SAN FRANCISCO	CA		07/28/2021	3.625	562,438		(125)				900,000	06/07/2021
100065757	CF	WILKES BARRE	PA		07/28/2021	4.875	59,790		(90)				92,500	06/04/2021
100065759	CF	WARRENTON	VA		07/28/2021	3.875	326,137		(232)				465,000	05/25/2021
100065761	CF	KENNER	LA		07/28/2021	4.000	102,284		(272)				207,000	06/09/2021
100065762	CF	ANN ARBOR	MI		07/28/2021	3.625	295,227		(220)				454,000	06/14/2021
100065763	CF	SANTA ANA	CA		07/28/2021	3.999	675,506		(466)				1,200,000	06/05/2021
100065764	CF	BEAUMONT	CA		07/28/2021	3.499	301,691		(97)				410,000	06/17/2021
100065765	CF	GLENDORA	CA		07/28/2021	3.750	587,461		(182)				915,000	06/08/2021
100065766	CF	REDONDO BEACH	CA		07/28/2021	3.625	320,584		(170)				2,100,000	06/09/2021
100065767	CF	BOTHELL	WA		07/28/2021	3.750	309,489		(232)				825,000	06/10/2021
100065768	CF	KAHULUI	HI		07/28/2021	3.625	391,740		(196)				700,000	06/10/2021
100065770	CF	MIRAMAR	FL		07/28/2021	3.625	300,568		(233)				495,000	06/14/2021
100065771	CF	LEXINGTON PARK	MD		07/28/2021	3.625	247,713		(43)				335,000	06/11/2021
100065773	CF	CHARLESTON	SC		07/28/2021	4.000	296,194		(245)				450,000	05/28/2021
100065774	CF	SOUTH LAKE TAHOE	CA		07/28/2021	3.999	323,899		(244)				625,000	06/15/2021
100065776	CF	SAN DIEGO	CA		07/28/2021	4.250	329,571		(246)				520,000	05/05/2021
100065777	CF	BELLE CHASSE	LA		07/28/2021	4.250	226,885		(185)				445,000	06/08/2021
100065779	CF	ANAHEIM	CA		07/28/2021	3.375	445,810		(107)				1,130,000	04/20/2021
100065780	CF	PFLUGERVILLE	TX		07/28/2021	3.500	186,609		(78)				272,000	05/21/2021
100065781	CF	BRIDGEPORT	CT		07/28/2021	3.625	131,511		(197)				225,000	05/12/2021
100065782	CF	OXNARD	CA		07/28/2021	3.875	235,510		(230)				540,000	06/01/2021
100065783	CF	BAKERSFIELD	CA		07/28/2021	3.875	240,332		(220)				385,000	05/25/2021
100065784	CF	BURBANK	CA		07/28/2021	4.375	288,646		(263)				1,170,000	06/07/2021
100065785	CF	PEORIA	AZ		07/28/2021	4.875	188,433		(207)				285,000	05/14/2021
100065788	CF	GILBERT	AZ		07/28/2021	4.375	239,828		(308)				545,000	05/26/2021
100065789	CF	HAGERSTOWN	MD		07/28/2021	3.375	193,279		(56)				292,000	05/10/2021
100065790	CF	BONITA SPRINGS	FL		07/28/2021	4.500	225,470		(307)				335,000	06/03/2021
100065793	CF	SANFORD	FL		07/28/2021	4.750	114,976		(40)				165,000	05/07/2021
100065794	CF	FORT COLLINS	CO		07/28/2021	4.125	247,448		(289)				500,000	05/20/2021
100065795	CF	SAN DIEGO	CA		07/28/2021	4.250	222,080		(214)				370,000	05/24/2021
100065796	CF	FORT COLLINS	CO		07/28/2021	4.500	358,666		(402)				500,000	05/20/2021
100065797	CF	KYLE	TX		07/28/2021	4.500	251,682		(256)				330,000	05/19/2021
100065798	CF	ALLENTOWN	PA		07/28/2021	4.375	193,562		(119)				300,000	06/04/2021
100065799	CF	LEICESTER	MA		07/28/2021	4.500	230,885		(223)				311,000	06/04/2021
100065800	CF	FRESNO	CA		07/28/2021	4.375	224,850		(287)				312,000	06/02/2021
100065801	CF	OAKDALE	CA		07/28/2021	4.625	258,140		(300)				365,000	06/02/2021
100065803	CF	RESTON	VA		07/28/2021	4.250	232,212		(198)				386,000	05/26/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065804	CF	APPLE VALLEY	CA		07/28/2021	3.625	247,481		(96)				357,000	06/04/2021
100065805	CF	LAS VEGAS	NV		07/28/2021	5.000	160,021		(201)				220,000	06/10/2021
100065806	CF	TUCSON	AZ		07/28/2021	4.375	195,331		(150)				295,000	06/10/2021
100065807	CF	PACE	FL		07/28/2021	4.250	199,011		(190)				300,000	05/18/2021
100065808	CF	TAVARES	FL		07/28/2021	4.250	261,903		(275)				670,000	06/11/2021
100065811	CF	SAG HARBOR	NY		07/23/2021	4.512	1,621,629		(1,942)				2,266,000	06/10/2021
100065813	CF	WAYNE	NJ		07/23/2021	4.687	533,225		(777)				805,000	07/12/2021
100065814	CF	MAKAWAO	HI		07/23/2021	4.362	600,825		(728)				925,000	07/06/2021
100065815	CF	OAKLAND	CA		07/23/2021	4.687	861,672		(1,049)				1,009,000	07/09/2021
100065816	CF	NEWPORT BEACH	CA		07/23/2021	3.637	1,249,750		(1,553)				2,300,000	07/07/2021
100065817	CF	JACKSONVILLE	FL		07/23/2021	5.250	70,246		(190)				140,000	07/09/2021
100065818	CF	WALDORF	MD		07/23/2021	3.487	64,333		(254)				295,000	07/06/2021
100065819	CF	WEST HOLLYWOOD	CA		07/23/2021	3.563	1,130,583		(1,411)				2,035,000	07/06/2021
100065820		GREENBELT	MD		07/23/2021	5.625	97,589		(107)				125,000	07/12/2021
100065821	CF	SAN DIMAS	CA		07/23/2021	3.980	868,243		(1,267)				1,200,000	07/07/2021
100065823	CF	HACKENSACK	NJ		07/23/2021	5.037	291,720		(335)				390,000	06/01/2021
100065825	CF	ARCADIA	CA		07/23/2021	4.137	1,532,605		(1,851)				3,000,000	07/06/2021
100065826	CF	EL CAJON	CA		07/23/2021	3.575	1,078,894		(1,346)				2,100,000	07/09/2021
100065828	CF	LA CANADA FLINTRIDGE	CA		07/23/2021	4.187	1,736,303		(2,151)				2,040,000	07/12/2021
100065829		HAPPY VALLEY	OR		07/23/2021	6.125	420,870		14,153				600,000	07/13/2021
100065830	CF	AGOURA HILLS	CA		07/23/2021	3.762	476,417		(587)				1,225,000	07/09/2021
100065831	CF	MIAMI BEACH	FL		07/23/2021	3.450	874,582		(1,139)				1,350,000	07/07/2021
100065832	CF	WARREN	NJ		07/23/2021	4.687	1,057,539		(1,236)				1,375,000	07/13/2021
100065833	CF	ENCINO	CA		07/23/2021	4.037	1,347,969		(1,683)				3,200,000	07/08/2021
100065834		RICHMOND	TX		07/23/2021	5.187	1						245,000	07/12/2021
100065835	CF	RANCHO MIRAGE	CA		07/23/2021	4.113	537,192		(650)				840,000	07/08/2021
100065837	CF	CHATSWORTH	CA		07/23/2021	5.187	1,114,128		(1,262)				1,350,000	07/08/2021
100065838	CF	NEWPORT BEACH	CA		07/23/2021	4.062	861,197		(1,045)				1,000,000	07/12/2021
100065839	CF	SANTA ROSA	CA		07/23/2021	3.887	439,045		(538)				730,000	07/09/2021
100065841	CF	RICHMOND	TX		07/23/2021	4.587	813,071		(983)				1,200,000	07/13/2021
100065842	CF	OLYMPIC VALLEY	CA		07/23/2021	5.325	316,067		(355)				625,000	07/12/2021
100065843	CF	EASTON	PA		07/23/2021	5.187	313,272		(382)				385,000	06/17/2021
100065844	CF	SAN ANTONIO	TX		07/23/2021	5.062	288,411		(330)				350,000	07/13/2021
100065845	CF	OCALA	FL		07/23/2021	4.937	287,967		(331)				350,000	07/16/2021
100065846	CF	BOCA RATON	FL		07/23/2021	4.387	586,607		(699)				1,084,000	07/14/2021
100065847	CF	WEST LONG BRANCH	NJ		07/23/2021	4.762	432,692		(504)				700,000	07/14/2021
100065848		KINNELON	NJ		07/23/2021	4.862	1,683,683		(1,991)				2,200,000	07/14/2021
100065849	CF	PHOENIX	AZ		07/23/2021	4.125	572,877		(696)				950,000	07/12/2021
100065850	CF	ENCINO	CA		07/27/2021	5.625	1,928,233		(857)				2,350,000	06/03/2021
100065851		LOS ANGELES	CA		07/27/2021	3.250	246,330		21				2,175,000	06/02/2021
100065854		LAHAINA	HI		07/27/2021	6.000	310,446		(300)				460,000	06/07/2021
100065855	CF	WOODLAND HILLS	CA		07/27/2021	4.000	1,563,342		(682)				2,115,000	06/28/2021
100065856	CF	MIAMI	FL		07/27/2021	5.000	204,318		(137)				274,000	06/28/2021
100065858	CF	LITTLE ELM	TX		07/27/2021	4.875	295,764		(87)				421,000	05/18/2021
100065859	CF	WESTLAKE VILLAGE	CA		07/27/2021	4.625	1,403,814		45,462				1,835,000	05/26/2021
100065860	CF	ENCINO	CA		07/27/2021	3.875	768,502		(286)				2,450,000	06/03/2021
100065861	CF	LOS ANGELES	CA		07/27/2021	4.250	1,241,153		(691)				2,050,000	06/11/2021
100065866	CF	LOS ANGELES	CA		07/27/2021	5.125	2,840,510		(1,323)				3,795,000	07/02/2021
100067374		TODO SANTOS	MEX		08/13/2021	12.700	99,100						475,000	04/01/2021
100067376		CABO SAN LUCAS	MEX		08/13/2021	8.200	66,712						253,738	05/01/2021
100067377		PLAYAS DE ROSARITO	MEX		08/13/2021	9.500	79,058						240,000	05/01/2021
100067378		TODOS SANTOS	MEX		08/13/2021	9.500	149,145						230,000	04/01/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067385		SAN MIGUEL DE ALLENDE	MEX		08/13/2021	9.800	245,291						399,617	02/04/2021
100067388		CABO SAN LUCAS	MEX		08/13/2021	10.150	629,772						1,984,568	02/26/2021
100067397		SAN JOSE DEL CABO	MEX		08/13/2021	8.900	282,674						633,933	05/20/2021
100067398	CF	ORLANDO	FL		09/23/2021	3.625	194,790		(210)				326,000	06/28/2021
100067399	CF	SAN JOSE	CA		09/23/2021	3.499	360,877		(295)				1,280,000	07/19/2021
100067400	CF	WALNUT CREEK	CA		09/23/2021	3.999	561,329		(544)				1,620,000	07/29/2021
100067401	CF	ANNA	TX		09/23/2021	3.499	175,416		(144)				279,000	07/01/2021
100067403	CF	ENCINITAS	CA		09/23/2021	3.625	281,672		(269)				1,000,000	07/31/2021
100067404	CF	LA VERNE	CA		09/23/2021	3.874	656,584		(514)				950,000	07/30/2021
100067405	CF	TAUNTON	MA		09/23/2021	3.875	239,853		(262)				581,000	07/28/2021
100067406	CF	ANAHEIM	CA		09/23/2021	3.300	694,394		(335)				1,400,000	07/06/2021
100067407	CF	LONE TREE	CO		09/23/2021	2.999	234,858		171				1,660,000	08/05/2021
100067408	CF	WESTMINSTER	CA		09/23/2021	3.999	319,999		(367)				695,000	07/30/2021
100067409	CF	CHATSWORTH	CA		09/23/2021	2.999	709,859		280				1,230,000	07/21/2021
100067410	CF	SAN FRANCISCO	CA		09/23/2021	3.250	749,262		(35)				2,100,000	08/02/2021
100067411	CF	SANTA MONICA	CA		09/23/2021	2.999	730,211		457				1,800,000	06/21/2021
100067412	CF	SAN FRANCISCO	CA		09/23/2021	3.250	713,363		(34)				1,930,000	08/02/2021
100067413	CF	LOS ANGELES	CA		09/23/2021	2.999	731,778		457				1,660,000	07/06/2021
100067414	CF	MIAMI	FL		09/23/2021	3.990	318,221		(361)				850,000	07/23/2021
100067416	CF	SHORELINE	WA		09/23/2021	3.999	341,697		(321)				635,000	08/05/2021
100067421	CF	STERLING	VA		09/23/2021	3.990	277,597		(279)				390,000	07/19/2021
100067422	CF	TEMECULA	CA		09/23/2021	3.875	324,707		(299)				467,000	05/07/2021
100067424	CF	TEMPE	AZ		09/23/2021	3.874	361,456		(300)				800,000	07/28/2021
100067425	CF	NORTH ARLINGTON	NJ		09/23/2021	3.875	248,334		(255)				380,000	06/30/2021
100067426	CF	BURBANK	CA		09/23/2021	3.990	516,400		(453)				1,205,000	08/02/2021
100067428		FORT MYERS	FL		09/23/2021	4.125	239,779		(441)				330,000	07/27/2021
100067430	CF	FARMINGTON	NM		09/23/2021	4.374	53,266		(106)				70,000	08/04/2021
100067432	CF	BELLFLOWER	CA		09/23/2021	3.874	259,321		(237)				425,000	07/23/2021
100067433	CF	UNIVERSITY PL	WA		09/23/2021	3.999	436,539		(398)				615,000	07/20/2021
100067434	CF	EUREKA	CA		09/23/2021	3.875	485,073		(316)				755,000	08/02/2021
100067435	CF	STOCKTON	CA		09/23/2021	3.625	197,191		(167)				280,000	07/01/2021
100067436	CF	TAMPA	FL		09/23/2021	3.625	210,193		(156)				325,000	06/23/2021
100067437	CF	TEMPE	AZ		09/23/2021	3.874	362,394		(300)				700,000	08/06/2021
100067438	CF	PHOENIX	AZ		09/23/2021	3.874	362,200		(300)				830,000	08/06/2021
100067439	CF	ASHEVILLE	NC		09/23/2021	3.500	203,459		(134)				300,000	06/09/2021
100067440	CF	FERNLEY	NV		09/23/2021	3.999	234,942		(237)				335,000	08/03/2021
100067441	CF	BROOKLYN PARK	MN		09/23/2021	3.250	176,349		(23)				243,000	06/15/2021
100067443	CF	DUVALL	WA		09/23/2021	3.875	375,738		(252)				795,000	08/04/2021
100067444	CF	CAPE CORAL	FL		09/23/2021	4.375	177,885		(242)				284,000	07/12/2021
100067445	CF	WILMINGTON	NC		09/23/2021	3.625	202,147		(99)				275,000	07/29/2021
100067446	CF	CLINTON	MA		09/23/2021	3.999	303,179		(191)				440,000	08/06/2021
100067447	CF	WALNUT CREEK	CA		09/23/2021	3.625	641,186		(426)				1,340,000	06/23/2021
100067448	CF	GARDINER	ME		09/23/2021	4.250	129,451		(219)				195,000	07/16/2021
100067450	CF	MASON	OH		09/23/2021	4.374	137,220		(166)				168,000	07/12/2021
100067451	CF	NEW BEDFORD	MA		09/23/2021	3.999	152,919		(232)				420,000	07/19/2021
100067453	CF	FORT WORTH	TX		09/23/2021	3.374	150,595		(62)				225,000	07/15/2021
100067454	CF	EPHRATA	PA		09/23/2021	4.375	163,570		(284)				232,000	07/12/2021
100067456	CF	HOLLYWOOD	FL		09/23/2021	3.990	392,134		(163)				538,000	07/30/2021
100067457	CF	WALLINGTON	NJ		09/23/2021	4.375	333,192		(365)				580,000	07/21/2021
100067458	CF	AUSTIN	TX		09/23/2021	4.375	245,782		(337)				540,000	06/11/2021
100067459	CF	POCATELLO	ID		09/23/2021	4.250	152,661		(238)				218,000	07/16/2021
100067461	CF	SACHSE	TX		09/23/2021	4.250	124,159		(215)				374,000	07/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067462	CF	WAYNESBORO	VA		09/23/2021	4.000	89,413		(176)				147,000	06/04/2021
100067463	CF	CLIFTON	NJ		09/23/2021	4.375	290,389		(342)				555,000	07/16/2021
100067465	CF	ELIZABETH	NJ		09/23/2021	4.375	174,802		(286)				390,000	07/06/2021
100067467	CF	LAS VEGAS	NV		09/23/2021	4.375	146,421		(189)				190,000	07/12/2021
100067468	CF	ALBUQUERQUE	NM		09/23/2021	4.500	193,629		(268)				340,000	07/29/2021
100067472	CF	ATLANTIC CITY	NJ		09/23/2021	4.250	204,267		(230)				300,000	07/09/2021
100067474	CF	BOWLING GREEN	KY		09/23/2021	4.375	79,878		(258)				155,000	06/22/2021
100067475	CF	PENSACOLA	FL		09/23/2021	4.500	183,365		(237)				240,000	06/30/2021
100067476	CF	TALLAHASSEE	FL		09/23/2021	4.375	111,619		(229)				165,000	06/15/2021
100067477	CF	ROCKVILLE	MD		09/23/2021	4.250	135,814		(62)				174,000	06/18/2021
100067478	CF	ALLENTOWN	PA		09/23/2021	4.000	107,306		(147)				141,000	06/11/2021
100067480	CF	GREENCASTLE	PA		09/23/2021	4.000	115,013		(183)				170,000	07/08/2021
100067481	CF	LINTHICUM	MD		09/23/2021	4.375	201,110		(227)				335,500	07/14/2021
100067482	CF	FORT MYERS	FL		09/23/2021	4.375	202,149		(278)				300,000	07/21/2021
100067484	CF	HAMILTON	OH		09/23/2021	4.000	145,865		(163)				190,000	07/22/2021
100067485	CF	WHITE HOUSE	TN		09/23/2021	4.125	99,226		(202)				222,000	07/23/2021
100067486	CF	TERRELL HILLS	TX		09/23/2021	4.250	333,694		(342)				500,000	07/28/2021
100067488	CF	GREENSBORO	NC		09/23/2021	4.125	130,160		(197)				194,000	07/14/2021
100067490	CF	PENSACOLA	FL		09/23/2021	4.250	8,377		(123)				140,000	07/09/2021
100067491	CF	PUNTA GORDA	FL		09/23/2021	4.375	208,615		(242)				290,000	07/06/2021
100067492	CF	WILMINGTON	DE		09/23/2021	4.375	215,500		(251)				300,000	06/29/2021
100067494	CF	SEWELL	NJ		09/23/2021	4.375	115,761		(189)				156,000	06/29/2021
100067495	CF	AMARILLO	TX		09/23/2021	4.500	198,690		(244)				300,000	07/09/2021
100067496	CF	CANAAN	NH		09/23/2021	4.500	114,212		(217)				164,000	07/08/2021
100067498	CF	HOPE	ME		09/23/2021	4.375	168,932		(229)				250,000	07/12/2021
100067499	CF	LAS VEGAS	NV		09/23/2021	4.375	155,934		(241)				230,000	07/22/2021
100067500	CF	ROCKPORT	TX		09/23/2021	4.500	56,492		(117)				77,000	07/12/2021
100067502	CF	CAPE CORAL	FL		09/23/2021	4.375	167,269		(250)				237,000	06/29/2021
100067503	CF	LEES SUMMIT	MO		09/23/2021	4.250	115,132		(172)				195,000	07/24/2021
100067506	CF	FT MYERS	FL		09/23/2021	3.499	174,724		118				220,000	08/05/2021
100067511	CF	ANOKA	MN		09/23/2021	4.500	195,077		(240)				275,000	07/08/2021
100067514	CF	TULSA	OK		09/23/2021	3.875	110,039		(134)				150,000	06/25/2021
100067515	CF	NEWPORT	MN		09/23/2021	4.125	152,395		(201)				205,000	07/02/2021
100067516	CF	OCALA	FL		09/23/2021	4.500	197,501		(254)				282,000	07/16/2021
100067517	CF	FREDERICKSBURG	VA		09/23/2021	4.625	179,536		(251)				265,000	07/12/2021
100067518	CF	MIAMI	FL		09/23/2021	4.375	200,502		(253)				300,000	07/16/2021
100067519	CF	ROSELLE PARK	NJ		09/23/2021	4.375	356,350		(279)				540,000	04/30/2021
100067520	CF	JUPITER	FL		09/23/2021	4.375	124,155		(204)				250,000	05/21/2021
100067521	CF	DECATUR	TX		09/23/2021	4.375	108,482		(244)				173,000	06/30/2021
100067522	CF	HOMESTEAD	FL		09/23/2021	3.990	157,896		(201)				235,000	07/21/2021
100067524	CF	GARNER	NC		09/23/2021	4.250	254,365		(251)				357,000	07/20/2021
100067525	CF	MCKENNA	WA		09/23/2021	4.625	302,058		(355)				420,000	07/10/2021
100067527	CF	HUBERT	NC		09/23/2021	4.000	110,719		(153)				148,000	04/30/2021
100067528	CF	LOCKHART	TX		09/23/2021	4.490	191,887		(242)				285,000	07/23/2021
100067529	CF	BLUE SPRINGS	MO		09/23/2021	4.375	167,069		(209)				256,000	06/24/2021
100067530	CF	CYPRESS	TX		09/23/2021	3.625	168,064		(134)				240,000	08/04/2021
100067531	CF	MARIETTA	GA		09/23/2021	3.625	185,257		(147)				263,000	08/06/2021
100067532	CF	SILOAM SPRINGS	AR		09/23/2021	3.499	152,379		(74)				205,000	08/06/2021
100067533	CF	LYNCHBURG	VA		09/23/2021	4.375	124,645		(200)				184,000	07/06/2021
100067534	CF	COLUMBIA	MD		09/23/2021	3.625	201,410		(161)				328,000	08/09/2021
100067535	CF	POWHATAN	VA		09/23/2021	4.375	198,612		(231)				278,000	07/12/2021
100067539	CF	LUBBOCK	TX		09/23/2021	4.375	119,218		(222)				165,000	05/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067541	CF	COUNCIL BLUFFS	IA		09/23/2021	4.375	98,620		(191)				150,000	07/16/2021
100067542	CF	KENT	WA		09/23/2021	3.999	459,533		(194)				620,000	08/06/2021
100067543	CF	THE COLONY	TX		09/23/2021	3.625	195,033		(95)				262,000	08/09/2021
100067545	CF	FORT MYERS	FL		09/23/2021	4.375	113,544		(125)				161,000	04/02/2021
100067546		HOUSTON	TX		09/23/2021	4.375	145,478		707	(7)			170,000	07/16/2021
100067547	CF	OKLAHOMA CITY	OK		09/23/2021	4.375	172,387		(221)				240,000	07/21/2021
100067551	CF	HUNTSVILLE	AL		09/23/2021	4.375	217,612		(217)				285,000	07/16/2021
100067552	CF	MOUNT LAUREL	NJ		09/23/2021	4.250	123,068		(167)				160,000	06/28/2021
100067557	CF	YUMA	AZ		09/23/2021	4.500	196,847		(270)				280,000	07/17/2021
100067558	CF	PRESCOTT	AZ		09/23/2021	4.250	208,452		(227)				300,000	06/17/2021
100067561	CF	GLASTONBURY	CT		09/23/2021	4.250	229,357		(267)				320,000	06/25/2021
100067562	CF	STEPHENVILLE	TX		09/23/2021	4.500	121,681		(199)				147,000	06/30/2021
100067563	CF	WESLEY CHAPEL	FL		09/23/2021	4.625	228,960		(254)				305,000	07/09/2021
100067564	CF	REDMOND	OR		09/23/2021	4.250	243,418		(184)				345,000	06/14/2021
100067565	CF	FREDERICKSBURG	VA		09/23/2021	4.500	152,970		(227)				210,000	07/20/2021
100067566	CF	ALBUQUERQUE	NM		09/23/2021	4.375	254,660		(271)				355,000	07/15/2021
100067567	CF	HURLEY	NM		09/23/2021	4.500	64,370		(133)				81,500	06/30/2021
100067568	CF	INDIAN HEAD	MD		09/23/2021	4.375	218,712		(204)				320,000	07/19/2021
100067570	CF	OCEAN CITY	MD		09/23/2021	4.375	110,662		(183)				150,000	06/25/2021
100067573	CF	NORTH LITTLE ROCK	AR		09/23/2021	4.000	127,158		(173)				177,000	07/26/2021
100067574	CF	LAREDO	TX		09/23/2021	4.500	64,705		(233)				127,000	07/23/2021
100067576	CF	ORLANDO	FL		09/23/2021	4.375	171,194		(270)				245,000	06/14/2021
100067578	CF	SAN BERNARDINO	CA		09/23/2021	3.875	154,281		(201)				217,000	07/21/2021
100067580	CF	KISSIMMEE	FL		09/23/2021	3.875	146,706		(182)				205,000	07/15/2021
100067581	CF	RIVERDALE	GA		09/23/2021	4.125	106,050		(147)				130,000	07/01/2021
100067585	CF	DALTON	GA		09/23/2021	4.250	123,762		(221)				175,000	07/19/2021
100067587	CF	MARIETTA	GA		09/23/2021	3.625	153,383		(114)				219,000	08/10/2021
100067588	CF	JACKSONVILLE	NC		09/23/2021	4.625	86,186		(162)				110,000	04/16/2021
100067590	CF	CHALMETTE	LA		09/23/2021	4.250	157,793		(219)				210,000	07/21/2021
100067591	CF	WILMINGTON	DE		09/23/2021	4.375	149,134		(218)				220,000	07/14/2021
100067594	CF	SAN ANTONIO	TX		09/23/2021	4.500	215,730		(215)				282,000	07/16/2021
100067595	CF	EL PASO	TX		09/23/2021	4.250	110,551		(238)				181,000	04/09/2021
100067597	CF	GREENSBORO	NC		09/23/2021	4.250	209,453		(204)				290,000	06/22/2021
100067598	CF	ALLIANCE	OH		09/23/2021	4.375	127,754		(246)				200,000	07/30/2021
100067599	CF	ODESSA	TX		09/23/2021	4.625	202,876		(235)				300,000	07/22/2021
100067600	CF	COLUMBUS	GA		09/23/2021	4.500	130,446		(211)				185,000	07/26/2021
100067601	CF	BALTIMORE	MD		09/23/2021	4.375	240,252		(230)				360,000	07/29/2021
100067602	CF	WYOMING	PA		09/23/2021	4.500	86,629		(174)				117,000	07/02/2021
100067603	CF	WEST WARWICK	RI		09/23/2021	3.990	111,974		(166)				160,000	07/28/2021
100067604	CF	VIRGINIA BEACH	VA		09/23/2021	4.500	137,294		(222)				176,000	07/07/2021
100067605	CF	DIBOLL	TX		09/23/2021	4.500	59,577		(127)				78,000	06/03/2021
100067606	CF	SARASOTA	FL		09/23/2021	4.500	248,256		(266)				360,000	07/29/2021
100067608	CF	MCKNIGHTSTOWN	PA		09/23/2021	4.375	146,908		(201)				180,000	05/18/2021
100067611	CF	TALLAHASSEE	FL		09/23/2021	3.874	124,198		(157)				213,000	07/26/2021
100067613	CF	WEEMS	VA		09/23/2021	4.375	95,414		(177)				122,000	06/25/2021
100067616	CF	ROSHARON	TX		09/23/2021	4.000	179,301		(224)				255,000	06/29/2021
100067617	CF	JACKSONVILLE	FL		09/23/2021	4.500	114,431		(186)				138,000	07/20/2021
100067618	CF	RICHMOND	VA		09/23/2021	4.375	157,828		(273)				215,500	07/22/2021
100067619	CF	ORLANDO	FL		09/23/2021	4.500	203,387		(82)				255,000	07/09/2021
100067620	CF	DENISON	TX		09/23/2021	3.999	152,538		(175)				200,000	07/30/2021
100067621	CF	JACKSONVILLE	FL		09/23/2021	3.750	179,009		(122)				242,500	07/13/2021
100067622	CF	CONCORD	NC		09/23/2021	4.500	137,061		(224)				188,000	06/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067623	CF	DENVER	CO		09/23/2021	3.625	246,903		(176)				410,000	07/10/2021
100067627	CF	LAKEWOOD	CO		09/23/2021	4.375	373,549		(296)				500,000	07/21/2021
100067628	CF	AUSTIN	TX		09/23/2021	3.875	176,729		(208)				275,000	07/23/2021
100067629	CF	FALL RIVER	MA		09/23/2021	3.999	187,113		(208)				380,000	07/29/2021
100067630	CF	NORCROSS	GA		09/23/2021	4.750	146,380		(222)				287,000	07/23/2021
100067631	CF	MADISON	AL		09/23/2021	4.000	168,004		(192)				235,000	07/29/2021
100067634	CF	LAFAYETTE	CA		09/23/2021	3.625	550,792		(364)				1,370,000	07/26/2021
100067635	CF	OAKLAND	CA		09/23/2021	3.499	565,093		(358)				1,300,000	07/29/2021
100067636	CF	CLOVIS	CA		09/23/2021	3.625	248,306		(176)				354,000	07/19/2021
100067638	CF	CHARLOTTE	NC		09/23/2021	3.625	268,809		(206)				400,000	06/19/2021
100067639	CF	SAN MATEO	CA		09/23/2021	3.500	339,684		(177)				1,850,000	07/08/2021
100067640	CF	WEST SACRAMENTO	CA		09/23/2021	3.625	278,158		(201)				400,000	06/29/2021
100067642	CF	LANCASTER	CA		09/23/2021	3.625	270,050		(192)				385,000	07/02/2021
100067643	CF	SAN JOSE	CA		09/23/2021	3.499	505,981		(271)				1,398,000	07/13/2021
100067644	CF	ATLANTA	GA		09/23/2021	3.875	181,679		(204)				260,000	07/21/2021
100067645	CF	GREENWICH	CT		09/23/2021	3.625	321,392		(218)				1,100,000	07/29/2021
100067646	CF	OXNARD	CA		09/23/2021	3.500	381,209		(233)				550,000	07/12/2021
100067648	CF	FREMONT	CA		09/23/2021	3.250	365,788		(58)				1,180,000	07/15/2021
100067649	CF	SALINAS	CA		09/23/2021	3.990	196,514		(255)				585,000	07/23/2021
100067650	CF	NEWARK	CA		09/23/2021	3.250	365,557		(58)				967,000	07/15/2021
100067651	CF	TAMPA	FL		09/23/2021	3.625	269,679		(198)				385,000	06/24/2021
100067652	CF	LOVELL	WY		09/23/2021	3.625	280,016		(116)				425,000	08/04/2021
100067653	CF	FERNLEY	NV		09/23/2021	3.374	278,712		(99)				435,000	07/30/2021
100067656	CF	PRINCETON	TX		09/23/2021	3.374	237,690		(50)				326,000	07/30/2021
100067658	CF	SACRAMENTO	CA		09/23/2021	3.625	231,478		(165)				387,000	06/25/2021
100067659	CF	ALEXANDRIA	VA		09/23/2021	3.499	139,559		(75)				900,000	08/02/2021
100067660	CF	COLUMBUS	OH		09/23/2021	4.125	208,508		(209)				470,000	07/22/2021
100067661	CF	MENIFEE	CA		09/23/2021	3.875	205,272		(228)				360,000	07/09/2021
100067662	CF	NEWARK	NJ		09/23/2021	4.000	213,522		(214)				417,000	07/26/2021
100067663	CF	DAVIS	CA		09/23/2021	3.499	542,676		(260)				820,000	07/02/2021
100067664	CF	SUGAR LAND	TX		09/23/2021	3.499	288,143		(172)				413,000	07/06/2021
100067665	CF	LOS ANGELES	CA		09/23/2021	3.500	423,304		(255)				739,000	07/01/2021
100067666	CF	HOUSTON	TX		09/23/2021	3.499	265,119		(158)				380,000	07/06/2021
100067667	CF	RICHMOND	VA		09/23/2021	3.750	90,365		(95)				158,000	07/13/2021
100067668	CF	SAN DIEGO	CA		09/23/2021	3.375	488,993		(175)				850,000	07/26/2021
100067669	CF	WOODSTOCK	GA		09/23/2021	3.499	211,677		(130)				308,000	07/28/2021
100067671	CF	EL MONTE	CA		09/23/2021	3.250	388,499		(63)				585,000	06/30/2021
100067672	CF	SAN FRANCISCO	CA		09/23/2021	3.499	434,706		(247)				2,036,000	08/06/2021
100067674	CF	ALAMEDA	CA		09/23/2021	3.374	219,353		(94)				1,250,000	08/10/2021
100067676	CF	AZUSA	CA		09/23/2021	3.250	599,162		(97)				875,000	06/30/2021
100067678	CF	ALOHA	OR		09/23/2021	3.490	286,558		(170)				435,000	07/30/2021
100067680	CF	NEW HAVEN	CT		09/23/2021	3.499	425,554		(87)				660,000	08/03/2021
100067681	CF	WINTER GARDEN	FL		09/23/2021	3.625	235,120		(172)				335,000	07/23/2021
100067682	CF	MARLTON	NJ		09/23/2021	4.125	210,892		(241)				295,000	06/14/2021
100067683	CF	OAKLAND	CA		09/23/2021	3.499	417,637		(190)				900,000	08/05/2021
100067684	CF	CHICAGO	IL		09/23/2021	3.375	469,478		(168)				793,000	08/09/2021
100067685	CF	SANDY SPRINGS	GA		09/23/2021	3.500	129,453		(43)				175,000	08/04/2021
100067687	CF	ANNA	TX		09/23/2021	3.374	231,503		(48)				315,000	08/06/2021
100067689	CF	SAN LEANDRO	CA		09/23/2021	3.499	531,337		(164)				885,000	08/06/2021
100067690	CF	CYPRESS	TX		09/23/2021	3.500	250,924		(69)				343,000	07/30/2021
100067691	CF	DENVER	CO		09/23/2021	3.374	608,422		(106)				955,000	08/05/2021
100067693	CF	EAST RUTHERFORD	NJ		09/23/2021	3.375	608,920		(171)				892,000	08/04/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067694	CF	WINSTED	CT		09/23/2021	3.625	139,150		(120)				200,000	07/19/2021
100067696	CF	LEHIGH ACRES	FL		09/23/2021	3.625	116,272		(93)				158,000	07/16/2021
100067697	CF	BLOOMFIELD	NJ		09/23/2021	3.625	306,815		(165)				465,000	08/09/2021
100067699	CF	EDINBURG	TX		09/23/2021	3.750	111,028		(128)				272,000	07/01/2021
100067700	CF	AUSTIN	TX		09/23/2021	3.250	342,957		(54)				528,000	07/30/2021
100067701	CF	STILLWATER	OK		09/23/2021	4.000	74,618		(182)				153,000	06/14/2021
100067702	CF	MILPITAS	CA		09/23/2021	3.500	537,732		(226)				1,600,000	08/13/2021
100067703	CF	BALTIMORE	MD		09/23/2021	3.625	103,836		(74)				150,000	08/03/2021
100067706	CF	OAKLAND	CA		09/23/2021	3.499	526,084		(155)				1,550,000	08/24/2021
100067707	CF	OAKLAND	CA		09/23/2021	3.499	648,369		(191)				1,300,000	08/24/2021
100067709	CF	SAN JOSE	CA		09/23/2021	3.624	515,431		(213)				1,750,000	08/17/2021
100067710	CF	SAN RAMON	CA		09/23/2021	3.125	528,368		75				1,320,000	08/06/2021
100067712	CF	STONINGTON	CT		09/23/2021	3.250	584,574		(27)				985,000	08/30/2021
100067713	CF	KILLEEN	TX		09/23/2021	3.499	113,760		(86)				235,000	07/27/2021
100067715	CF	MADEIRA BEACH	FL		09/23/2021	2.999	539,449		194				825,000	08/11/2021
100067717	CF	JACKSONVILLE	FL		09/23/2021	4.250	133,210		(225)				200,000	08/17/2021
100067718	CF	HALLANDALE BEACH	FL		09/23/2021	3.990	309,363		(279)				452,000	07/26/2021
100067719	CF	MODESTO	CA		09/23/2021	4.000	342,487		(286)				485,000	08/02/2021
100067721	CF	WILDWOOD	NJ		09/23/2021	4.125	213,395		(274)				465,000	07/21/2021
100067722	CF	DALLAS	TX		09/23/2021	3.875	231,829		(220)				364,000	08/10/2021
100067724	CF	LA CRESCENTA	CA		09/23/2021	3.875	225,267		(174)				1,090,000	08/23/2021
100067726	CF	SAN CLEMENTE	CA		09/23/2021	3.875	419,053		(225)				1,255,000	08/07/2021
100067729	CF	KATY	TX		09/23/2021	3.625	143,479		(87)				192,600	08/12/2021
100067730	CF	JERSEY CITY	NJ		09/23/2021	4.125	611,841		(603)				860,000	06/22/2021
100067731	CF	PALMDALE	CA		09/23/2021	3.625	209,707		(126)				375,000	07/29/2021
100067734	CF	MENDHAM	NJ		09/23/2021	3.999	255,213		(218)				419,000	08/13/2021
100067735	CF	LAHAINA	HI		09/23/2021	3.999	299,430		(168)				399,000	08/10/2021
100067737	CF	OLYMPIA	WA		09/23/2021	4.000	311,710		(218)				442,000	07/02/2021
100067738	CF	CHARLOTTE	NC		09/23/2021	3.875	220,079		(201)				310,000	08/03/2021
100067739	CF	CHESTER	VA		09/23/2021	3.999	233,996		(141)				335,000	08/11/2021
100067741	CF	LOS BANOS	CA		09/23/2021	4.000	331,728		(335)				465,000	08/02/2021
100067744	CF	CINCINNATI	OH		09/23/2021	4.375	293,877		(333)				410,000	07/29/2021
100067745	CF	NORFOLK	VA		09/23/2021	4.125	229,635		(186)				347,000	08/06/2021
100067746	CF	HALTOM CITY	TX		09/23/2021	3.499	141,229		(69)				199,500	08/12/2021
100067747	CF	ROUND ROCK	TX		09/23/2021	4.375	214,652		(272)				320,000	07/27/2021
100067749	CF	JACKSONVILLE	FL		09/23/2021	4.125	129,538		(187)				168,000	07/29/2021
100067752	CF	TUCSON	AZ		09/23/2021	4.250	170,489		(230)				295,000	07/28/2021
100067755	CF	OCALA	FL		09/23/2021	4.625	45,325		(141)				80,000	07/30/2021
100067756	CF	BOILING SPRINGS	SC		09/23/2021	4.125	165,109		(210)				246,000	07/28/2021
100067762	CF	DALLAS	GA		09/23/2021	3.999	273,423		(211)				384,000	08/13/2021
100067763	CF	NEWPORT	OR		09/23/2021	4.375	264,682		(386)				458,000	08/05/2021
100067764	CF	NORTH FORT MYERS	FL		09/23/2021	4.500	143,528		(261)				225,000	07/29/2021
100067766	CF	SANFORD	FL		09/23/2021	4.500	117,718		(215)				160,000	07/27/2021
100067773	CF	LAS CRUCES	NM		09/23/2021	4.250	162,935		(242)				224,600	07/28/2021
100067775	CF	VIRGINIA BEACH	VA		09/23/2021	4.375	189,410		(238)				277,000	06/29/2021
100067776	CF	GEORGETOWN	KY		09/23/2021	4.625	121,048		(195)				158,000	07/22/2021
100067777	CF	HOUSTON	TX		09/23/2021	4.250	415,599		(437)				677,500	07/23/2021
100067782	CF	TUCSON	AZ		09/23/2021	4.250	228,736		(240)				342,000	08/04/2021
100067783	CF	JACKSONVILLE	FL		09/23/2021	4.125	120,124		(198)				250,000	07/21/2021
100067784	CF	FT LAUDERDALE	FL		09/23/2021	4.375	682,933		(772)				950,000	07/23/2021
100067786	CF	TAMPA	FL		09/23/2021	3.625	152,025		(102)				232,000	08/16/2021
100067791	CF	MANTECA	CA		09/23/2021	3.499	341,319		(195)				490,000	08/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067792	CF	FLORENCE	AZ		09/23/2021	3.625	205,169		(101)				324,000	07/30/2021
100067794	CF	RICHMOND	VA		09/23/2021	3.875	148,667		(185)				223,000	07/08/2021
100067798	CF	FREDERICKSBURG	VA		09/23/2021	4.000	151,963		(177)				200,000	06/08/2021
100067801	CF	IDALOU	TX		09/23/2021	4.500	129,789		(220)				166,000	07/26/2021
100067804	CF	SPRINGFIELD	MA		09/23/2021	4.375	120,712		(205)				185,000	07/20/2021
100067805	CF	NAPLES	FL		09/23/2021	4.500	160,213		(64)				215,000	07/28/2021
100067808	CF	DAYTON	OH		09/23/2021	4.625	88,301		(165)				120,000	06/28/2021
100067810	CF	LAS VEGAS	NV		09/23/2021	4.250	143,453		(223)				234,000	07/30/2021
100067811	CF	LANCASTER	SC		09/23/2021	4.250	177,765		(206)				245,000	05/06/2021
100067812	CF	BRIDGEPORT	CT		09/23/2021	4.500	193,503		(200)				270,000	06/10/2021
100067813	CF	SEMINOLE	TX		09/23/2021	4.500	103,970		(197)				146,000	07/28/2021
100067815	CF	DURHAM	NC		09/23/2021	3.625	210,572		(156)				300,000	07/03/2021
100067821	CF	FRESNO	CA		09/23/2021	4.125	169,062		(214)				235,000	08/13/2021
100067822	CF	LEES SUMMIT	MO		09/23/2021	4.250	192,900		(177)				290,000	07/20/2021
100067823	CF	REDLANDS	CA		09/23/2021	4.500	333,391		(332)				524,000	07/24/2021
100067824	CF	HOUSTON	TX		09/23/2021	4.125	124,074		(194)				169,000	06/14/2021
100067827	CF	SPRING HILL	FL		09/23/2021	4.500	99,590		(170)				136,000	07/26/2021
100067828	CF	SACRAMENTO	CA		09/23/2021	4.500	300,056		(358)				420,000	08/02/2021
100067829	CF	REISTERSTOWN	MD		09/23/2021	4.500	86,335		(145)				113,000	06/14/2021
100067830	CF	GREENVILLE	NC		09/23/2021	4.500	97,133		(176)				132,000	07/30/2021
100067831	CF	AMARILLO	TX		09/23/2021	4.125	114,015		(178)				150,000	07/28/2021
100067832	CF	SAINT AUGUSTINE	FL		09/23/2021	4.375	194,905		(201)				255,000	07/29/2021
100067833	CF	NORTH PORT	FL		09/23/2021	4.500	154,982		(210)				190,000	07/23/2021
100067834	CF	TUCSON	AZ		09/23/2021	3.125	194,848		22				270,000	07/30/2021
100067836	CF	WATERTOWN	CT		09/23/2021	4.500	168,883		(284)				240,000	08/02/2021
100067837	CF	FORT WAYNE	IN		09/23/2021	4.375	95,872		(171)				140,000	07/30/2021
100067839	CF	BALTIMORE	MD		09/23/2021	4.250	173,936		(73)				253,000	08/18/2021
100067840	CF	NORCROSS	GA		09/23/2021	3.625	184,976		(100)				253,000	08/20/2021
100067842	CF	BURLESON	TX		09/23/2021	4.500	41,054		(178)				385,000	06/17/2021
100067843	CF	LUBBOCK	TX		09/23/2021	4.125	149,727		(195)				205,000	07/29/2021
100067844	CF	SAFETY HARBOR	FL		09/23/2021	4.125	224,363		(181)				388,000	08/06/2021
100067845	CF	DESERT HOT SPRINGS	CA		09/23/2021	4.125	157,392		(226)				240,000	08/02/2021
100067846	CF	FT LAUDERDALE	FL		09/23/2021	4.490	259,346		(311)				400,000	07/30/2021
100067851	CF	MIDLAND	TX		09/23/2021	4.375	83,449		(178)				122,000	08/02/2021
100067855	CF	SPARTANBURG	SC		09/23/2021	4.125	122,901		(193)				170,000	08/05/2021
100067856	CF	CORDOVA	TN		09/23/2021	3.499	149,406		(74)				202,000	08/17/2021
100067857	CF	ORLANDO	FL		09/23/2021	3.999	263,952		(266)				370,000	08/17/2021
100067859	CF	NORFOLK	VA		09/23/2021	4.375	167,438		(244)				247,000	07/29/2021
100067860	CF	LEAGUE CITY	TX		09/23/2021	4.375	273,715		(110)				371,000	07/29/2021
100067861	CF	CANYON	TX		09/23/2021	4.500	109,715		(193)				140,000	07/30/2021
100067862	CF	NEW BRUNSWICK	NJ		09/23/2021	4.375	130,732		(160)				185,000	07/28/2021
100067863	CF	NEWHALL	CA		09/23/2021	3.625	281,773		(240)				700,000	07/28/2021
100067865	CF	SOPHIA	NC		09/23/2021	4.500	104,807		(190)				142,500	07/27/2021
100067867	CF	KATY	TX		09/23/2021	3.625	188,250		(79)				260,000	07/29/2021
100067868	CF	CHESAPEAKE	VA		09/23/2021	4.374	77,223		(142)				99,000	08/17/2021
100067869	CF	HONOLULU	HI		09/23/2021	3.750	458,314		(315)				705,000	09/23/2021
100067871	CF	KANNAPOLIS	NC		09/23/2021	4.500	111,411		(193)				159,000	07/30/2021
100067872	CF	GARLAND	TX		09/23/2021	4.375	111,972		(183)				155,000	07/27/2021
100067873	CF	KILLINGLY	CT		09/23/2021	4.625	233,064		(259)				303,000	07/26/2021
100067874	CF	OCALA	FL		09/23/2021	4.500	111,944		(217)				151,000	07/08/2021
100067875	CF	BUCKLEY	WA		09/23/2021	3.875	189,880		(192)				457,000	07/30/2021
100067879	CF	RICHMOND	TX		09/23/2021	4.625	251,958		(269)				332,000	07/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067880	CF	CORDOVA	TN		09/23/2021	3.499	178,034		(77)				246,000	08/18/2021
100067883	CF	MIAMI	FL		09/23/2021	4.375	229,362		(288)				325,000	07/30/2021
100067884	CF	HONOLULU	HI		09/23/2021	3.750	491,565		(305)				705,000	08/26/2021
100067886	CF	SIERRA MADRE	CA		09/23/2021	4.250	447,562		(501)				1,099,000	07/09/2021
100067887	CF	OAKLAND	CA		09/23/2021	3.625	305,122		(217)				435,000	07/28/2021
100067888	CF	GREENWICH	CT		09/23/2021	3.625	249,919		(170)				1,100,000	06/29/2021
100067894	CF	PASSAIC	NJ		09/23/2021	4.375	252,086		(285)				375,000	07/07/2021
100067896	CF	(CHATSWORTH AREA)	CA		09/23/2021	3.625	351,405		(250)				500,000	08/03/2021
100067898	CF	NEW YORK MILLS	NY		09/23/2021	4.375	117,573		(215)				160,000	08/05/2021
100067901	CF	LITTLE ROCK	AR		09/23/2021	4.000	101,239		(147)				157,000	08/06/2021
100067905	CF	PASSAIC	NJ		09/23/2021	4.875	331,765		(391)				490,000	07/23/2021
100067906	CF	CLIFTON	NJ		09/23/2021	3.625	278,738		(171)				423,958	09/23/2021
100067911	CF	BRENHAM	TX		09/23/2021	4.500	155,068		(251)				212,000	07/30/2021
100067912	CF	VERO BEACH	FL		09/23/2021	4.500	192,849		(279)				313,000	07/30/2021
100067913	CF	ESTES PARK	CO		09/23/2021	3.625	589,517		(315)				845,000	07/20/2021
100067914	CF	CHICO	CA		09/23/2021	3.490	378,758		(129)				519,000	07/13/2021
100067915	CF	PALMDALE	CA		09/23/2021	4.250	190,192		(241)				350,000	07/20/2021
100067917	CF	ALBANY	OR		09/23/2021	3.625	253,570		(171)				365,000	07/28/2021
100067918	CF	WEST MELBOURNE	FL		09/23/2021	4.375	197,992		(205)				261,000	07/30/2021
100067922	CF	TUSTIN	CA		09/23/2021	3.625	233,437		(166)				375,000	08/02/2021
100067923	CF	POWAY	CA		09/23/2021	3.625	509,629		(234)				750,000	08/10/2021
100067924	CF	ALBUQUERQUE	NM		09/23/2021	4.125	174,301		(271)				294,000	07/29/2021
100067926	CF	RAYTOWN	MO		09/23/2021	4.125	200,227		(205)				282,000	08/09/2021
100067928	CF	EAST POINT	GA		09/23/2021	4.500	154,520		(229)				200,000	07/30/2021
100067929	CF	STANLEY	VA		09/23/2021	4.250	107,574		(198)				220,000	07/06/2021
100067931	CF	DALLAS	GA		09/23/2021	3.875	188,755		(228)				275,000	07/28/2021
100067932	CF	VANCOUVER	WA		09/23/2021	3.625	224,433		(165)				667,000	08/02/2021
100067934	CF	FAYETTEVILLE	NC		09/23/2021	4.500	129,235		(247)				187,000	06/11/2021
100067937	CF	NORMAN	OK		09/23/2021	4.990	109,568		(137)				141,000	07/23/2021
100067940	CF	HENRICO	VA		09/23/2021	3.625	183,434		(98)				260,000	08/26/2021
100067943	CF	WEST POINT	VA		09/23/2021	4.125	200,814		(226)				285,000	08/05/2021
100067944	CF	CHARLOTTE	NC		09/23/2021	3.625	189,861		(138)				273,000	08/23/2021
100067947	CF	LAKEWOOD	NJ		09/23/2021	3.499	133,715		(14)				185,000	08/10/2021
100067949	CF	TWIN LAKE	MI		09/23/2021	4.750	49,523		(80)				160,000	07/29/2021
100067950	CF	MEMPHIS	TN		09/23/2021	3.499	199,025		(122)				284,000	09/02/2021
100067951	CF	OAKDALE	MN		09/23/2021	3.625	214,273		(149)				305,000	08/03/2021
100067953	CF	BRENTWOOD	CA		09/23/2021	3.499	486,364		(284)				775,000	08/13/2021
100067954	CF	LOS ANGELES	CA		09/23/2021	3.625	470,862		(178)				639,000	08/23/2021
100067955	CF	GAITHERSBURG	MD		09/23/2021	4.000	195,828		(207)				295,000	07/29/2021
100067956	CF	PORTLAND	OR		09/23/2021	3.625	238,843		(165)				342,000	08/02/2021
100067959	CF	LIVERMORE	CA		09/23/2021	3.499	673,565		(138)				975,000	08/26/2021
100067962	CF	HOUSTON	TX		09/23/2021	4.250	114,254		(211)				160,000	07/12/2021
100067963	CF	KATY	TX		09/23/2021	4.375	180,837		(217)				237,000	08/06/2021
100067964	CF	CRANSTON	RI		09/23/2021	3.990	189,222		(199)				350,000	08/05/2021
100067965	CF	CUMMING	GA		09/23/2021	3.375	236,621		(46)				332,000	07/30/2021
100067970	CF	SEATTLE	WA		09/23/2021	3.625	370,702		(190)				585,000	08/13/2021
100067971	CF	HARKER HEIGHTS	TX		09/23/2021	3.990	192,693		(180)				271,300	07/08/2021
100067973	CF	SAN DIEGO	CA		09/23/2021	3.990	193,201		(200)				290,000	08/13/2021
100067975	CF	BURIEN	WA		09/23/2021	4.375	217,381		(196)				535,000	08/13/2021
100067976	CF	VERO BEACH	FL		09/23/2021	4.125	168,144		(217)				265,000	08/06/2021
100067977	CF	SILVER SPRING	MD		09/23/2021	3.499	220,640		(127)				339,000	08/24/2021
100067978	CF	PINON HILLS	CA		09/23/2021	3.500	238,215		(137)				341,000	08/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067984	CF	ELLIJAY	GA		09/23/2021	3.625	506,454		(220)				695,000	09/07/2021
100067986	CF	GLOBE	AZ		09/23/2021	4.125	159,011		(197)				257,000	07/29/2021
100067988	CF	INMAN	SC		09/23/2021	4.125	151,877		(193)				199,000	07/20/2021
100067989	CF	LOS ANGELES	CA		09/23/2021	3.250	412,068		(52)				925,000	07/28/2021
100067990	CF	LAS VEGAS	NV		09/23/2021	4.125	136,254		(163)				178,000	07/28/2021
100067992	CF	SACRAMENTO	CA		09/23/2021	4.125	301,684		(284)				445,000	08/20/2021
100067993	CF	JACKSONVILLE	FL		09/23/2021	4.000	183,130		(221)				260,000	07/29/2021
100067995	CF	GREENACRES	FL		09/23/2021	4.125	165,462		(187)				205,000	07/30/2021
100067997	CF	HOLLY HILL	FL		09/23/2021	4.375	124,063		(189)				171,000	07/21/2021
100067998	CF	TAMPA	FL		09/23/2021	3.375	294,171		(97)				450,000	08/05/2021
100067999	CF	SAN ANTONIO	TX		09/23/2021	3.374	114,724		(47)				160,000	08/26/2021
100068002	CF	DENVER	CO		09/23/2021	3.500	281,894		(155)				403,000	09/07/2021
100068004	CF	PORTLAND	OR		09/23/2021	3.374	289,129		(120)				475,000	08/11/2021
100068006	CF	OCALA	FL		09/23/2021	4.125	109,258		(184)				150,000	07/23/2021
100068007	CF	CHESAPEAKE	VA		09/23/2021	3.875	211,078		(228)				304,000	08/16/2021
100068010	CF	WINTERVILLE	GA		09/23/2021	4.125	165,049		(203)				226,000	08/06/2021
100068011	CF	SPRINGFIELD	MA		09/23/2021	3.990	150,195		(181)				235,000	08/03/2021
100068013	CF	DALLAS	TX		09/23/2021	4.125	116,951		(190)				172,000	08/18/2021
100068014	CF	SUN CITY WEST	AZ		09/23/2021	3.625	191,787		(126)				324,000	08/13/2021
100068015	CF	MESA	AZ		09/23/2021	3.875	303,583		(177)				420,000	08/18/2021
100068022	CF	RICHMOND	TX		09/23/2021	3.625	214,744		(84)				320,000	08/16/2021
100068023	CF	HENDERSON	NV		09/23/2021	3.499	379,138		(66)				515,000	08/17/2021
100068026	CF	MURFREESBORO	TN		09/23/2021	3.875	159,836		(161)				224,500	08/14/2021
100068027	CF	EL PASO	TX		09/23/2021	3.500	144,970		(47)				196,000	08/30/2021
100068028	CF	BRIGHTON	CO		09/23/2021	3.999	281,156		(215)				447,000	08/20/2021
100068029	CF	HERMITAGE	PA		09/23/2021	3.750	84,301		(83)				126,000	06/04/2021
100068030	CF	CHULA VISTA	CA		09/23/2021	3.625	193,560		(145)				712,934	08/16/2021
100068038	CF	PLAINVILLE	CT		09/23/2021	3.999	234,278		(214)				330,000	08/27/2021
100068041	CF	SPOKANE	WA		09/23/2021	3.374	415,320		(141)				600,000	08/17/2021
100068044	CF	BELL	CA		09/23/2021	3.375	278,900		(86)				650,000	08/16/2021
100068045	CF	BREMERTON	WA		09/23/2021	3.374	324,437		(107)				476,000	08/19/2021
100068046	CF	BREMERTON	WA		09/23/2021	3.374	289,826		(96)				428,000	08/19/2021
100068049	CF	BREMERTON	WA		09/23/2021	3.374	289,826		(96)				440,000	08/19/2021
100068050	CF	BREMERTON	WA		09/23/2021	3.374	289,826		(96)				440,000	08/19/2021
100068051	CF	SAN DIEGO	CA		09/23/2021	3.374	208,963		(80)				653,000	09/02/2021
100068052	CF	ELOY	AZ		09/23/2021	3.875	166,039		(299)				300,000	08/20/2021
100068053	CF	SUNNYVALE	CA		09/23/2021	3.375	726,458		439				1,450,000	08/19/2021
100068055	CF	OCALA	FL		09/23/2021	4.500	104,158		(184)				142,500	08/28/2021
100068056	CF	BOTHELL	WA		09/23/2021	3.375	307,429		(72)				930,000	08/28/2021
100068058	CF	LINCOLN CITY	OR		09/23/2021	3.999	158,491		(83)				226,000	08/27/2021
100068060	CF	ENNIS	TX		09/23/2021	3.874	100,596		(111)				155,000	08/18/2021
100068061	CF	GREENWOOD VILLAGE	CO		09/23/2021	3.500	209,137		(77)				465,000	08/19/2021
100068062	CF	CORPUS CHRISTI	TX		09/23/2021	3.625	106,513		(65)				155,000	08/16/2021
100068063	CF	BALTIMORE	MD		09/23/2021	2.990	107,525		71				170,000	08/06/2021
100068065	CF	OAKLAND	TN		09/23/2021	3.750	115,858		(74)				180,000	08/19/2021
100068069	CF	ARLINGTON	TX		09/23/2021	3.999	172,741		(47)				261,000	08/20/2021
100068070	CF	LEWISVILLE	TX		09/23/2021	3.625	148,755		(30)				255,000	08/10/2021
100068072	CF	SIOUX FALLS	SD		09/23/2021	3.625	141,920		22				208,500	08/18/2021
100068075	CF	NEW ORLEANS	LA		09/23/2021	3.875	237,813		(51)				410,000	08/19/2021
100068077	CF	NORTH YARMOUTH	ME		09/23/2021	3.125	239,948		25				360,000	08/30/2021
100068079	CF	QUINCY	MA		09/23/2021	3.500	297,333		6				815,000	08/16/2021
100068080	CF	CANTON	GA		09/23/2021	3.250	147,596		118				293,000	08/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068088	CF	SIOUX FALLS	SD		09/23/2021	3.999	100,411		(58)				154,000	08/11/2021
100068092	CF	KERNERSVILLE	NC		09/23/2021	3.125	79,471		154				132,500	08/20/2021
100068093	CF	RANCHO CORDOVA	CA		08/25/2021	3.499	433,386		(367)				720,000	07/27/2021
100068094	CF	RANCHO CORDOVA	CA		08/25/2021	3.499	223,150		(214)				480,000	07/27/2021
100068095	CF	MCKINNEY	TX		08/25/2021	3.874	195,429		(211)				275,000	06/08/2021
100068096	CF	SAN JOSE	CA		08/25/2021	3.374	690,749		(153)				2,050,000	06/16/2021
100068097	CF	PETALUMA	CA		08/25/2021	3.875	303,936		(289)				880,000	06/15/2021
100068098	CF	SANFORD	FL		08/25/2021	3.374	202,918		(64)				280,000	06/25/2021
100068099	CF	ENCINITAS	CA		08/25/2021	3.374	503,862		(112)				1,428,000	06/02/2021
100068100	CF	MEDFORD	OR		08/25/2021	3.499	162,220		(89)				288,000	06/15/2021
100068101	CF	AURORA	IL		08/25/2021	3.499	232,964		(130)				335,000	06/30/2021
100068104	CF	UNION CITY	CA		08/25/2021	3.374	368,946		(140)				1,075,000	07/08/2021
100068105	CF	NEWARK	CA		08/25/2021	3.374	368,946		(140)				1,025,000	07/08/2021
100068106	CF	WEST PALM BCH	FL		08/25/2021	3.625	122,012		(93)				175,000	06/28/2021
100068107	CF	STUDIO CITY	CA		08/25/2021	3.375	883,485		(330)				1,600,000	06/28/2021
100068108	CF	WEST PALM BEACH	FL		08/25/2021	3.625	129,477		(98)				185,000	06/28/2021
100068109	CF	PHILADELPHIA	PA		08/25/2021	3.999	206,283		(188)				312,000	06/16/2021
100068110	CF	SAN JOSE	CA		08/25/2021	3.625	520,692		(194)				750,000	07/07/2021
100068111	CF	CATONSVILLE	MD		08/25/2021	3.440	174,284		(71)				270,000	06/28/2021
100068112	CF	PASADENA	CA		08/25/2021	3.375	498,049		(205)				790,000	06/25/2021
100068114	CF	LAKE HARMONY	PA		08/25/2021	3.625	250,633		(141)				355,000	06/21/2021
100068115	CF	FORT MYERS	FL		08/25/2021	4.250	121,674		(206)				167,000	06/25/2021
100068116	CF	IMPERIAL BCH	CA		08/25/2021	3.999	399,270		(388)				712,781	07/06/2021
100068118	CF	VAN NUYS	CA		08/25/2021	3.990	518,803		(494)				1,200,000	07/07/2021
100068120	CF	MERIDEN	CT		08/25/2021	4.500	117,387		(184)				155,000	06/25/2021
100068122		ALAMEDA	CA		08/25/2021	3.625	1,146,449		244				1,600,000	07/01/2021
100068123	CF	AURORA	CO		08/25/2021	3.999	293,505		(271)				498,000	06/30/2021
100068125	CF	SANTA CLARA	CA		08/25/2021	3.875	772,379		(125)				1,404,000	06/29/2021
100068126	CF	ELKINS	AR		08/25/2021	3.374	128,485		(36)				175,000	06/24/2021
100068127	CF	BARTLETT	TN		08/25/2021	3.499	245,581		(102)				337,000	06/28/2021
100068129	CF	LYNDHURST	NJ		08/25/2021	3.999	376,603		(431)				645,000	07/16/2021
100068131	CF	DALY CITY	CA		08/25/2021	3.874	553,668		(118)				1,130,000	06/25/2021
100068132	CF	PETALUMA	CA		08/25/2021	3.499	526,946		(182)				1,200,000	07/08/2021
100068133	CF	HAYWARD	CA		08/25/2021	3.874	532,866		(245)				790,000	07/15/2021
100068135	CF	MEDFORD	OR		08/25/2021	3.499	193,069		(46)				300,000	07/15/2021
100068136	CF	SAN FRANCISCO	CA		08/25/2021	3.499	651,516		(340)				2,180,000	07/27/2021
100068137	CF	FAYETTEVILLE	NC		08/25/2021	3.999	204,781		(197)				276,000	07/06/2021
100068138	CF	MINNEAPOLIS	MN		08/25/2021	3.999	296,323		(211)				450,000	07/21/2021
100068139	CF	LOS ANGELES	CA		08/25/2021	3.874	969,783		(858)				1,390,000	07/14/2021
100068140	CF	DISTRICT HTS	MD		08/25/2021	3.999	273,255		(257)				389,000	07/02/2021
100068141	CF	WARWICK	RI		08/25/2021	3.625	190,448		(122)				285,000	06/29/2021
100068142	CF	EVERETT	WA		08/25/2021	3.499	303,585		(101)				440,000	07/22/2021
100068143	CF	MINNEAPOLIS	MN		08/25/2021	3.999	284,470		(203)				432,000	07/21/2021
100068145	CF	NOVATO	CA		08/25/2021	3.874	611,343		(34)				1,100,000	07/14/2021
100068146	CF	CORDOVA	TN		08/25/2021	3.999	226,749		(147)				303,000	06/30/2021
100068147	CF	SAN DIEGO	CA		08/25/2021	3.374	530,595		(117)				1,000,000	07/13/2021
100068148	CF	BAYONNE	NJ		08/25/2021	3.999	430,520		(427)				640,000	07/22/2021
100068149	CF	OMAHA	NE		08/25/2021	3.625	138,654		(90)				186,000	07/21/2021
100068150	CF	BLUE RIDGE	GA		08/25/2021	3.750	153,300		(134)				205,000	07/16/2021
100068151	CF	PERRIS	CA		08/25/2021	3.875	266,354		(236)				405,000	07/09/2021
100068152	CF	SAINT LOUIS	MO		08/25/2021	3.500	300,676		(111)				465,000	07/16/2021
100068153	CF	SAN RAFAEL	CA		08/25/2021	3.499	811,787		(453)				1,200,000	07/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068154	CF	FALLBROOK	CA		08/25/2021	3.374	590,893		(131)				1,180,000	06/29/2021
100068155	CF	PORT RICHEY	FL		08/25/2021	3.874	153,324		(173)				215,000	07/13/2021
100068159	CF	DALY CITY	CA		08/25/2021	3.750	543,662		(220)				1,300,000	07/20/2021
100068160	CF	SCOTTSDALE	AZ		08/25/2021	3.999	171,771		(144)				234,000	07/17/2021
100068161	CF	JERSEY CITY	NJ		08/25/2021	3.625	756,645		(509)				1,100,000	07/26/2021
100068162	CF	LOS ANGELES	CA		08/25/2021	3.625	1,379,492		(218)				2,830,000	07/08/2021
100068164	CF	SHERMAN OAKS	CA		08/25/2021	3.625	753,999		(92)				1,420,000	07/19/2021
100068165	CF	VAN NUYS	CA		08/25/2021	3.625	685,982		14				1,015,000	07/18/2021
100068166	CF	FORT WORTH	TX		08/25/2021	3.625	205,593		(116)				280,000	07/12/2021
100068167	CF	SAN JOSE	CA		08/25/2021	3.625	564,594		(170)				815,000	07/16/2021
100068168	CF	NEW HAVEN	CT		08/25/2021	3.499	280,722		(137)				440,000	07/15/2021
100068169	CF	CORDOVA	TN		08/25/2021	3.625	226,951		(120)				305,000	07/19/2021
100068170	CF	APEX	NC		08/25/2021	3.625	184,532		(115)				275,000	07/16/2021
100068171	CF	HAWTHORNE	CA		08/25/2021	3.499	561,492		(294)				1,200,000	07/15/2021
100068173	CF	OWINGS MILLS	MD		08/25/2021	3.874	155,046		(121)				206,000	07/16/2021
100068174	CF	TALLAHASSEE	FL		08/25/2021	3.999	170,840		(175)				230,000	07/22/2021
100068175	CF	LAS VEGAS	NV		08/25/2021	3.750	256,000		(148)				370,000	07/21/2021
100068177	CF	FLOWER MOUND	TX		08/25/2021	3.499	277,527		(115)				377,000	07/28/2021
100068178	CF	HACKENSACK	NJ		08/25/2021	3.990	113,328		(140)				161,000	07/28/2021
100068179	CF	CORDOVA	TN		08/25/2021	3.499	221,940		(89)				301,000	07/28/2021
100068180	CF	LAKEWOOD	WA		08/25/2021	3.625	195,859		(153)				750,000	07/26/2021
100068181	CF	LAKEWOOD	WA		08/25/2021	3.625	195,859		(153)				750,000	07/26/2021
100068182	CF	CALHOUN	GA		08/25/2021	3.625	188,143		(111)				258,000	06/24/2021
100068185	CF	GLENDORA	CA		08/25/2021	3.750	391,588		(214)				560,000	07/21/2021
100068186	CF	ARLINGTON	VA		08/25/2021	4.500	113,890		(208)				155,000	06/23/2021
100068187	CF	LOS ANGELES	CA		08/25/2021	3.490	603,053		(375)				1,200,000	06/23/2021
100068189	CF	OAKLAND	CA		08/25/2021	3.625	328,839		(245)				1,100,000	07/14/2021
100068190	CF	ROCKVILLE	MD		08/25/2021	3.875	330,135		(224)				485,000	07/25/2021
100068191	CF	LOS ANGELES	CA		08/25/2021	3.375	1,038,456		80				2,100,000	07/19/2021
100068192	CF	BAYVIEW	TX		08/25/2021	3.875	194,337		(135)				247,000	06/11/2021
100068193	CF	HUNTINGTON PARK	CA		08/25/2021	3.875	377,813		(214)				560,000	06/23/2021
100068194	CF	CERES	CA		08/25/2021	3.490	240,586		(132)				394,000	06/28/2021
100068195	CF	KENAI	AK		08/25/2021	3.999	140,664		(188)				224,000	06/20/2021
100068197	CF	GILROY	CA		08/25/2021	3.250	634,008		234				1,000,000	07/09/2021
100068199	CF	SPRINGFIELD	VA		08/25/2021	3.500	385,519		(163)				525,000	06/25/2021
100068200	CF	CAMARILLO	CA		08/25/2021	3.250	518,951						790,000	05/24/2021
100068201	CF	ANSONIA	CT		08/25/2021	3.375	170,485		(56)				265,000	06/17/2021
100068202	CF	ROSEMEAD	CA		08/25/2021	3.625	799,297		(513)				1,450,000	07/14/2021
100068204	CF	EDGEWOOD	WA		08/25/2021	3.875	513,533		(368)				888,000	06/25/2021
100068205	CF	SHELTON	WA		08/25/2021	4.750	176,999		(225)				248,000	07/21/2021
100068207	CF	VENICE	CA		08/25/2021	2.999	733,492		347				1,550,000	06/01/2021
100068209	CF	WASHINGTON	DC		08/25/2021	3.500	426,862		(96)				620,000	06/22/2021
100068210	CF	RENTON	WA		08/25/2021	3.999	210,291		(242)				600,000	06/25/2021
100068211	CF	MARTINEZ	CA		08/25/2021	4.374	374,679		(444)				975,000	06/28/2021
100068212	CF	CHESTER	VA		08/25/2021	3.999	184,901		(165)				245,000	07/12/2021
100068213		WASHINGTON	DC		08/25/2021	3.375	675,100		151				1,450,000	06/22/2021
100068214	CF	CAPE CORAL	FL		08/25/2021	3.875	215,483		(152)				337,000	06/24/2021
100068215	CF	ROCKLIN	CA		08/25/2021	3.500	366,977		(175)				529,000	06/28/2021
100068216	CF	WASHINGTON	DC		08/25/2021	3.999	325,427		(162)				525,000	06/28/2021
100068217	CF	VICTORVILLE	CA		08/25/2021	4.374	196,557		(258)				312,000	06/29/2021
100068218	CF	PHILADELPHIA	PA		08/25/2021	3.875	175,340		(148)				250,000	07/09/2021
100068219	CF	LONGVIEW	TX		08/25/2021	3.999	87,300		(138)				115,000	06/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068220	CF	TEMPE	AZ		08/25/2021	3.490	560,124		(186)				810,000	07/06/2021
100068221	CF	VANCOUVER	WA		08/25/2021	3.375	279,434		(74)				390,000	07/14/2021
100068222	CF	BREA	CA		08/25/2021	3.625	326,615		(243)				1,480,000	07/13/2021
100068223	CF	LARKSVILLE	PA		08/25/2021	4.125	68,210		(130)				98,000	07/15/2021
100068224	CF	SALEM	NH		08/25/2021	4.250	228,272		(191)				325,000	06/25/2021
100068225	CF	NEW HOPE	AL		08/25/2021	4.125	193,890		(181)				255,000	07/16/2021
100068226	CF	GARY	IN		08/25/2021	3.875	253,771		(189)				349,000	07/12/2021
100068228	CF	BREA	CA		08/25/2021	3.490	800,774		(39)				1,650,000	07/16/2021
100068229	CF	REVERE	MA		08/25/2021	3.875	301,532		(254)				623,000	07/19/2021
100068230	CF	WILDWOOD	NJ		08/25/2021	3.625	295,037		(143)				490,000	07/23/2021
100068231	CF	PHOENIX	AZ		08/25/2021	3.375	191,403		(57)				260,000	07/22/2021
100068233	CF	GALVESTON	TX		08/25/2021	3.625	465,260		(254)				625,000	07/21/2021
100068234	CF	NORTH CHARLESTON	SC		08/25/2021	4.374	203,350		(235)				315,000	07/19/2021
100068235	CF	HERMOSA BEACH	CA		08/25/2021	3.625	490,498		(366)				2,890,000	06/21/2021
100068236	CF	PEORIA	AZ		08/25/2021	4.125	159,937		(205)				224,000	07/07/2021
100068237	CF	KINGWOOD	TX		08/25/2021	3.875	172,313		(157)				228,000	07/23/2021
100068238	CF	WASHINGTON	DC		08/25/2021	3.375	533,747		(76)				835,000	06/09/2021
100068239	CF	SAINT PAUL	MN		08/25/2021	4.375	166,453		(62)				255,000	05/28/2021
100068241	CF	TORRANCE	CA		08/25/2021	3.625	387,557		(288)				1,350,000	07/01/2021
100068242	CF	RICHMOND	VA		08/25/2021	3.750	312,532		(251)				515,000	06/29/2021
100068243	CF	BAKERSFIELD	CA		08/25/2021	4.000	126,404		(159)				189,500	05/21/2021
100068244	CF	RICHMOND	VA		08/25/2021	3.625	229,346		(185)				455,000	06/29/2021
100068245	CF	BUTLER	PA		08/25/2021	4.375	72,105		(150)				106,000	06/17/2021
100068246	CF	LOS ANGELES	CA		08/25/2021	3.875	658,626		(558)				1,180,000	06/14/2021
100068247	CF	LOS ANGELES	CA		08/25/2021	3.999	358,520		(400)				895,000	06/17/2021
100068248	CF	OAKLAND	CA		08/25/2021	4.125	203,612		(282)				725,000	06/01/2021
100068250	CF	BALTIMORE	MD		08/25/2021	4.375	128,043		(215)				188,000	06/23/2021
100068251	CF	CASSELBERRY	FL		08/25/2021	4.375	143,027		(239)				210,000	06/17/2021
100068254	CF	KANSAS CITY	KS		08/25/2021	4.750	86,548		(106)				120,000	05/13/2021
100068255	CF	SAINT JOSEPH	MO		08/25/2021	4.375	152,092		(218)				225,000	06/18/2021
100068256	CF	NORMAN	OK		08/25/2021	4.375	109,938		(192)				150,000	07/19/2021
100068257	CF	BELLINGHAM	WA		08/25/2021	4.250	377,423		(737)				640,000	07/01/2021
100068258	CF	ROCHESTER	NY		08/25/2021	4.375	82,493		(168)				120,000	06/11/2021
100068260	CF	ARCADIA	CA		08/25/2021	3.999	672,504		(367)				960,000	06/07/2021
100068261	CF	HANOVER	PA		08/25/2021	4.125	112,880		(178)				167,000	06/28/2021
100068262	CF	HANOVER	PA		08/25/2021	4.125	112,880		(178)				167,000	06/28/2021
100068263	CF	PHILADELPHIA	PA		08/25/2021	4.375	106,683		(45)				160,000	06/11/2021
100068264	CF	BAKERSFIELD	CA		08/25/2021	4.500	168,626		(298)				250,000	05/06/2021
100068267	CF	WHEATLAND	CA		08/25/2021	4.500	279,382		(364)				400,000	04/27/2021
100068268	CF	ROCKAWAY BEACH	OR		08/25/2021	4.375	297,484		(386)				570,000	07/01/2021
100068270	CF	TAMPA	FL		08/25/2021	4.750	313,068		(102)				445,000	06/07/2021
100068271	CF	DAVENPORT	FL		08/25/2021	4.375	280,263		(285)				393,000	05/19/2021
100068272	CF	SEGUIN	TX		08/25/2021	4.250	144,703		(255)				258,000	05/14/2021
100068273	CF	PORTLAND	OR		08/25/2021	3.875	263,122		(261)				372,000	05/25/2021
100068275	CF	TRENTON	NJ		08/25/2021	4.375	101,351		(193)				148,000	06/18/2021
100068277	CF	MIDDLETOWN	RI		08/25/2021	4.000	429,597		(424)				620,000	06/11/2021
100068278	CF	MARRERO	LA		08/25/2021	4.375	156,823		(224)				240,000	06/01/2021
100068279	CF	JACKSONVILLE	FL		08/25/2021	4.375	245,289		(297)				365,000	06/09/2021
100068280	CF	WILDWOOD	NJ		08/25/2021	4.000	197,659		(213)				282,000	06/01/2021
100068281	CF	CONROE	TX		08/25/2021	4.125	178,456		(305)				281,000	05/29/2021
100068283	CF	CENTER LINE	MI		08/25/2021	4.750	81,775		(99)				113,000	06/14/2021
100068284	CF	BELLEVILLE	NJ		08/25/2021	4.625	302,458		(340)				445,000	06/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068285	CF	NORTH MYRTLE BEACH	SC		08/25/2021	4.875	98,639		(143)				150,000	05/28/2021
100068286	CF	SARASOTA	FL		08/25/2021	4.875	105,574		(78)				132,000	06/09/2021
100068288	CF	INGLESIDE	IL		08/25/2021	4.875	96,184		(102)				125,000	06/11/2021
100068290	CF	MACON	GA		08/25/2021	5.000	68,587		(72)				95,000	06/11/2021
100068293	CF	NORFOLK	VA		08/25/2021	4.250	139,015		(237)				195,000	04/16/2021
100068294	CF	LAS VEGAS	NV		08/25/2021	4.125	252,309		(199)				383,000	06/08/2021
100068295	CF	AUSTIN	TX		08/25/2021	4.125	193,404		(268)				645,000	07/15/2021
100068296	CF	COVINGTON	KY		08/25/2021	4.750	121,186		(135)				168,000	06/14/2021
100068297	CF	EVANS	CO		08/25/2021	4.750	120,033		(165)				165,000	06/14/2021
100068298	CF	COPPERAS COVE	TX		08/25/2021	4.375	74,903		(165)				101,000	06/14/2021
100068299	CF	PAWTUCKET	RI		08/25/2021	3.875	204,986		(225)				331,000	06/15/2021
100068301	CF	HESPERIA	CA		08/25/2021	3.625	217,452		(170)				310,000	06/14/2021
100068302	CF	MOUNT LAUREL	NJ		08/25/2021	4.000	152,233		(175)				225,000	06/18/2021
100068303	CF	HEMET	CA		08/25/2021	4.375	206,862		(211)				310,000	06/25/2021
100068304	CF	PAULSBORO	NJ		08/25/2021	3.875	147,015		(166)				215,000	07/14/2021
100068305	CF	SOCORRO	NM		08/25/2021	4.875	90,091		(68)				121,500	06/14/2021
100068306	CF	CINCINNATI	OH		08/25/2021	4.750	115,402		(159)				186,000	06/09/2021
100068308	CF	CHICAGO	IL		08/25/2021	4.125	111,026		(273)				402,000	06/15/2021
100068309	CF	LAS VEGAS	NV		08/25/2021	4.375	244,728		(91)				437,000	05/18/2021
100068310	CF	LAFAYETTE	IN		08/25/2021	4.875	98,519		(34)				150,000	05/28/2021
100068311	CF	LAFAYETTE	IN		08/25/2021	4.875	105,565		(38)				150,000	05/28/2021
100068312	CF	PORTALES	NM		08/25/2021	4.625	35,689		(209)				98,000	06/16/2021
100068313	CF	LAFAYETTE	IN		08/25/2021	4.875	98,834		(106)				150,000	05/28/2021
100068314	CF	LAFAYETTE	IN		08/25/2021	4.875	82,420		(110)				115,000	05/28/2021
100068315	CF	FRANKLIN	TN		08/25/2021	3.875	231,216		(189)				330,000	06/08/2021
100068316	CF	LAFAYETTE	IN		08/25/2021	4.700	75,284		(29)				110,000	05/28/2021
100068317	CF	DULUTH	GA		08/25/2021	4.500	229,164		(280)				345,000	06/16/2021
100068318	CF	CLEMSON	SC		08/25/2021	4.875	69,254		(73)				93,000	06/16/2021
100068319	CF	PHILADELPHIA	PA		08/25/2021	4.500	155,223		(257)				202,000	06/15/2021
100068323	CF	CLEARWATER	FL		08/25/2021	4.125	132,051		(206)				215,000	06/09/2021
100068326	CF	REDMOND	OR		08/25/2021	4.250	254,307		(208)				359,000	06/14/2021
100068327	CF	LEWISTOWN	IL		08/25/2021	4.875	52,498		(38)				78,000	06/10/2021
100068328	CF	STOCKTON	CA		08/25/2021	4.250	261,217		(101)				400,000	06/14/2021
100068329	CF	CROSSROADS	TX		08/25/2021	4.000	153,737		(213)				250,000	07/15/2021
100068331	CF	NEW BRITAIN	CT		08/25/2021	4.875	118,022		(40)				175,000	06/18/2021
100068333	CF	NAVARRE	FL		08/25/2021	4.500	202,339		(262)				280,000	06/21/2021
100068335	CF	CATONSVILLE	MD		08/25/2021	4.875	130,811		(169)				183,000	06/23/2021
100068336	CF	LARGO	FL		08/25/2021	5.000	210,812		(234)				274,000	06/21/2021
100068337	CF	FREDERICKSBURG	VA		08/25/2021	4.250	297,037		(334)				425,000	06/15/2021
100068338	CF	MANASSAS	VA		08/25/2021	3.875	218,318		(218)				330,000	06/16/2021
100068340	CF	MIAMI	FL		08/25/2021	3.990	241,665		(264)				365,000	06/22/2021
100068343	CF	KANNAPOLIS	NC		08/25/2021	3.750	132,335		(130)				189,000	06/23/2021
100068344	CF	CHALMETTE	LA		08/25/2021	4.125	133,626		(193)				198,000	07/06/2021
100068345	CF	HERMITAGE	TN		08/25/2021	4.375	160,923		(251)				260,000	06/11/2021
100068346	CF	MIDLOTHIAN	VA		08/25/2021	4.000	190,449		(239)				300,000	06/18/2021
100068347	CF	MOORESVILLE	NC		08/25/2021	3.875	163,247		(131)				250,000	06/04/2021
100068348	CF	VENICE	FL		08/25/2021	4.250	250,707		(113)				315,000	06/02/2021
100068349	CF	DALLAS	TX		08/25/2021	4.125	175,462		(202)				243,000	06/21/2021
100068350	CF	FORT WASHINGTON	MD		08/25/2021	3.875	139,953		(150)				210,000	06/25/2021
100068351	CF	GROVETOWN	GA		08/25/2021	4.375	102,834		(196)				149,900	06/12/2021
100068352	CF	BOISE	ID		08/25/2021	4.500	233,781		(96)				335,000	06/24/2021
100068353	CF	HOMESTEAD	FL		08/25/2021	3.875	111,892		(144)				150,000	06/17/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068354	CF	BARTOW	FL		08/25/2021	4.000	271,862		(274)				397,000	06/24/2021
100068357	CF	FORT WORTH	TX		08/25/2021	3.990	214,617		(270)				310,000	06/24/2021
100068358	CF	ENGLEWOOD	FL		08/25/2021	3.875	204,265		(184)				290,000	06/28/2021
100068359	CF	LIBERTY	MO		08/25/2021	3.875	141,216		(153)				213,000	06/23/2021
100068360	CF	VISALIA	CA		08/25/2021	4.125	214,515		(247)				300,000	06/23/2021
100068361	CF	OCEAN BREEZE	FL		08/25/2021	3.875	234,234		(275)				410,000	06/11/2021
100068362	CF	CALDWELL	ID		08/25/2021	3.990	200,936		(160)				305,000	06/18/2021
100068364	CF	KISSIMMEE	FL		08/25/2021	4.500	226,373		(261)				295,000	06/29/2021
100068365	CF	NAMPA	ID		08/25/2021	3.990	181,655		(161)				275,000	06/18/2021
100068366	CF	NAMPA	ID		08/25/2021	3.990	204,230		(163)				310,000	06/18/2021
100068367	CF	ATLANTA	GA		08/25/2021	4.375	193,105		(184)				290,000	06/22/2021
100068368	CF	CLIFTON	NJ		08/25/2021	4.750	277,986		(255)				355,000	06/25/2021
100068369	CF	CALDWELL	ID		08/25/2021	3.990	188,261		(167)				285,000	06/18/2021
100068370	CF	CARTERSVILLE	GA		08/25/2021	4.625	189,132		(74)				289,000	06/23/2021
100068372	CF	DALLAS	TX		08/25/2021	4.750	114,337		(139)				158,000	06/22/2021
100068373	CF	BROWNSVILLE	TX		08/25/2021	4.500	116,776		(206)				146,000	06/28/2021
100068374	CF	RIO RANCHO	NM		08/25/2021	4.125	168,221		(73)				240,500	06/22/2021
100068375	CF	STOCKTON	CA		08/25/2021	3.625	320,949		(194)				460,000	06/22/2021
100068377	CF	SEASIDE HEIGHTS	NJ		08/25/2021	4.625	222,049		(234)				320,000	06/23/2021
100068378	CF	PHILADELPHIA	PA		08/25/2021	4.250	374,482		(360)				610,000	06/30/2021
100068380	CF	LAS VEGAS	NV		08/25/2021	4.875	126,386		(184)				173,000	06/23/2021
100068381	CF	ALBUQUERQUE	NM		08/25/2021	3.875	103,890		(164)				280,000	05/25/2021
100068382	CF	LOS ANGELES	CA		08/25/2021	3.500	651,267		(332)				1,200,000	07/01/2021
100068383	CF	PHILADELPHIA	PA		08/25/2021	4.500	105,321		(42)				150,000	06/24/2021
100068385	CF	HIXSON	TN		08/25/2021	4.375	202,215		(205)				257,000	06/24/2021
100068386	CF	CENTENNIAL	CO		08/25/2021	4.375	361,432		(266)				485,000	06/29/2021
100068387	CF	MARYSVILLE	CA		08/25/2021	3.990	157,925		(212)				295,500	06/23/2021
100068389	CF	LANDER	WY		08/25/2021	4.000	210,514		(374)				320,000	06/10/2021
100068390	CF	CLEBURNE	TX		08/25/2021	3.625	132,273		(104)				209,000	06/28/2021
100068391	CF	NORRISTOWN	PA		08/25/2021	4.500	236,400		(241)				330,000	06/25/2021
100068393	CF	EASTON	PA		08/25/2021	4.250	97,861		(192)				140,000	06/30/2021
100068394	CF	JACKSONVILLE	FL		08/25/2021	4.375	162,740		(249)				240,000	06/11/2021
100068395	CF	IRVING	TX		08/25/2021	4.000	276,554		(234)				369,000	06/14/2021
100068396	CF	CLOVIS	NM		08/25/2021	4.625	62,062		(113)				83,500	06/22/2021
100068397	CF	BETHLEHEM	PA		08/25/2021	4.000	152,603		(198)				225,000	06/18/2021
100068399	CF	EAST CHICAGO	IN		08/25/2021	4.625	215,714		(214)				322,900	06/18/2021
100068402	CF	FAIRBANKS	AK		08/25/2021	4.500	143,522		(318)				212,000	06/22/2021
100068403	CF	GALLUP	NM		08/25/2021	4.125	150,376		(76)				235,000	06/18/2021
100068404	CF	OCALA	FL		08/25/2021	4.125	350,648		(325)				462,000	07/01/2021
100068405	CF	COLORADO SPRINGS	CO		08/25/2021	4.750	192,353		(214)				325,000	06/30/2021
100068407	CF	TAMPA	FL		08/25/2021	4.500	230,211		(265)				300,000	06/24/2021
100068408	CF	REXBURG	ID		08/25/2021	4.500	205,606		(211)				307,000	06/30/2021
100068409	CF	REXBURG	ID		08/25/2021	4.250	206,086		(206)				300,000	06/30/2021
100068410	CF	ORUM LYNNE	PA		08/25/2021	4.125	109,728		(50)				168,000	06/30/2021
100068414	CF	BATON ROUGE	LA		08/25/2021	4.875	183,243		(172)				225,000	06/30/2021
100068415	CF	ST AUGUSTINE	FL		08/25/2021	4.875	286,189		(342)				406,000	06/29/2021
100068417	CF	ALDIE	VA		08/25/2021	4.000	301,928		(147)				405,000	06/25/2021
100068418	CF	SUNRISE	FL		08/25/2021	4.000	200,411		(263)				350,000	06/28/2021
100068420	CF	ALLEN	TX		08/25/2021	3.750	224,595		(92)				305,000	06/30/2021
100068421	CF	BATON ROUGE	LA		08/25/2021	4.875	185,534		(172)				232,000	06/30/2021
100068425	CF	MATTHEWS	NC		08/25/2021	4.000	256,498		(216)				341,000	06/30/2021
100068426	CF	JURUPA VALLEY	CA		08/25/2021	3.500	383,038		(128)				520,000	06/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068427	CF	SAN PEDRO	CA		08/25/2021	4.500	664,170		(726)				950,000	06/26/2021
100068428	CF	ARLINGTON	TX		08/25/2021	3.990	195,007		(155)				296,000	06/11/2021
100068429	CF	FARMINGTON	NM		08/25/2021	4.625	74,939		(147)				108,000	06/30/2021
100068430	CF	SAN PABLO	CA		08/25/2021	3.875	258,471		(210)				450,000	06/29/2021
100068431	CF	WINTER HAVEN	FL		08/25/2021	4.125	200,887		(175)				250,000	06/30/2021
100068432	CF	LAKELAND	FL		08/25/2021	3.625	191,335		(124)				302,000	06/29/2021
100068433	CF	NEWARK	NJ		08/25/2021	3.875	272,165		(193)				415,000	06/30/2021
100068434	CF	MOSCOW	ID		08/25/2021	3.990	229,709		(229)				325,000	07/01/2021
100068436	CF	LAS VEGAS	NV		08/25/2021	4.000	248,017		(244)				385,000	05/18/2021
100068437	CF	PRIMOS	PA		08/25/2021	4.250	127,636		(203)				190,000	06/28/2021
100068438	CF	PRIMOS	PA		08/25/2021	4.250	127,401		(202)				190,000	06/28/2021
100068439	CF	GROVETOWN	GA		08/25/2021	4.250	102,424		(187)				150,000	06/29/2021
100068441	CF	LITHONIA	GA		08/25/2021	3.875	193,180		(159)				259,000	07/02/2021
100068443	CF	NEW ORLEANS	LA		08/25/2021	4.375	281,034		(340)				400,000	07/01/2021
100068444	CF	LOS ANGELES	CA		08/25/2021	4.125	335,225		(470)				555,000	06/26/2021
100068445	CF	PHOENIX	AZ		08/25/2021	3.625	250,714		(182)				375,000	06/28/2021
100068446	CF	FAYETTEVILLE	NC		08/25/2021	4.625	79,038		(146)				125,000	06/28/2021
100068447	CF	COLLEGE PARK	MD		08/25/2021	4.875	226,105		(272)				327,000	06/11/2021
100068448	CF	MOUNT DORA	FL		08/25/2021	4.000	207,507		(194)				275,000	07/02/2021
100068450	CF	SUN VALLEY	CA		08/25/2021	3.500	486,890		(275)				890,000	06/29/2021
100068451	CF	PUEBLO	CO		08/25/2021	4.000	190,265		(214)				275,000	06/21/2021
100068452	CF	WOODBRIDGE	VA		08/25/2021	4.125	124,684		(173)				170,000	07/06/2021
100068453	CF	CASA GRANDE	AZ		08/25/2021	4.125	213,278		(182)				312,000	06/24/2021
100068454	CF	PATERSON	NJ		08/25/2021	4.125	136,372		(185)				196,000	07/08/2021
100068455	CF	BROWNSVILLE	TX		08/25/2021	4.375	180,872		(252)				254,500	06/30/2021
100068456	CF	BROWNSVILLE	TX		08/25/2021	4.375	180,872		(252)				254,500	06/30/2021
100068457	CF	CLERMONT	FL		08/25/2021	4.000	265,923		(223)				357,000	07/08/2021
100068459	CF	BOISE	ID		08/25/2021	3.625	239,075		(137)				350,000	07/02/2021
100068462	CF	SHELBY	NC		08/25/2021	4.500	66,684		(120)				108,000	07/01/2021
100068463	CF	PALM HARBOR	FL		08/25/2021	4.875	252,694		(216)				340,000	07/01/2021
100068464	CF	SEBRING	FL		08/25/2021	4.875	235,848		(202)				308,000	07/02/2021
100068465	CF	EAST PROVIDENCE	RI		08/25/2021	4.625	179,260		(280)				260,000	07/06/2021
100068466	CF	NORTHAMPTON	MA		08/25/2021	3.625	307,309		(208)				450,000	07/01/2021
100068467	CF	WORCESTER	MA		08/25/2021	4.125	243,271		(252)				427,000	07/19/2021
100068470	CF	ARLINGTON	TX		08/25/2021	4.500	203,444		(235)				290,000	07/02/2021
100068472	CF	SCOTTSDALE	AZ		08/25/2021	3.375	205,696		(17)				305,000	07/02/2021
100068473	CF	ORLANDO	FL		08/25/2021	4.375	69,159		(322)	(1)			229,000	07/07/2021
100068474	CF	CLEMSON	SC		08/25/2021	4.875	229,998		(249)				325,000	07/06/2021
100068475	CF	LEMOORE	CA		08/25/2021	4.500	169,526		(227)				250,000	07/06/2021
100068476	CF	BANGOR	ME		08/25/2021	4.500	218,499		(237)				288,000	07/08/2021
100068478	CF	FRISCO	TX		08/25/2021	4.000	312,940		(264)				460,000	06/30/2021
100068479	CF	CHEYENNE	WY		08/25/2021	4.875	109,124		(176)				210,000	07/09/2021
100068481	CF	HARLEYSVILLE	PA		08/25/2021	3.625	215,311		(90)				290,500	06/23/2021
100068482	CF	RACINE	WI		08/25/2021	4.875	89,617		(107)				125,000	07/12/2021
100068484	CF	NEHALEM	OR		08/25/2021	3.500	294,278		(119)				400,000	07/06/2021
100068485	CF	BIRMINGHAM	AL		08/25/2021	4.990	67,831		(95)				116,000	07/07/2021
100068486	CF	NEW BRUNSWICK	NJ		08/25/2021	4.125	375,101		(397)				525,000	07/12/2021
100068487	CF	DECATUR	TX		08/25/2021	4.375	126,970		(207)				163,000	07/06/2021
100068488	CF	CAPE CORAL	FL		08/25/2021	4.500	157,230		(193)				217,000	07/08/2021
100068489	CF	NASHUA	NH		08/25/2021	4.625	289,691		(363)				460,000	07/12/2021
100068490	CF	STUART	FL		08/25/2021	4.500	199,491		(271)				275,000	07/07/2021
100068491	CF	LENAH	VA		08/25/2021	4.125	772,570		(471)				1,195,000	07/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068492	CF	CENTERTON	AR		08/25/2021	4.625	218,365		(253)				325,000	07/09/2021
100068493	CF	STUART	FL		08/25/2021	4.500	199,491		(271)				275,000	07/07/2021
100068494	CF	NEW ORLEANS	LA		08/25/2021	4.125	390,327		(415)				555,000	07/06/2021
100068495	CF	CHULA VISTA	CA		08/25/2021	3.990	546,227		(294)				875,000	07/09/2021
100068497	CF	MESQUITE	TX		08/25/2021	4.625	121,586		(241)				164,000	07/08/2021
100068499	CF	SILVER CITY	NM		08/25/2021	4.625	93,864		(179)				112,000	07/07/2021
100068501	CF	COTTAGE GROVE	OR		08/25/2021	4.000	271,046		(124)				400,000	06/08/2021
100068502	CF	LUBBOCK	TX		08/25/2021	4.250	159,896		(258)				226,000	07/14/2021
100068503	CF	PITTSBURGH	PA		08/25/2021	3.625	218,022		(116)				305,000	07/12/2021
100068504	CF	CANON CITY	CO		08/25/2021	4.375	103,447		(211)				202,000	07/06/2021
100068505	CF	HENDERSONVILLE	TN		08/25/2021	4.375	234,293		(248)				350,000	07/08/2021
100068506	CF	LOS ANGELES	CA		08/25/2021	4.625	194,896		(215)				259,000	07/07/2021
100068507	CF	JACKSONVILLE	FL		08/25/2021	4.250	112,465		(176)				145,000	07/09/2021
100068509	CF	BELLEVIEW	FL		08/25/2021	4.625	53,843		(109)				68,000	07/13/2021
100068510	CF	HOT SPRINGS	AR		08/25/2021	4.375	57,914		(100)				70,000	06/22/2021
100068511	CF	FORT WORTH	TX		08/25/2021	4.125	220,758		(256)				308,000	07/14/2021
100068512	CF	BOYNTON BEACH	FL		08/25/2021	4.500	146,649		(191)				179,000	07/13/2021
100068513	CF	GARLAND	TX		08/25/2021	4.625	196,859		(249)				255,000	07/16/2021
100068514	CF	CHATTANOOGA	TN		08/25/2021	4.625	75,362		(170)				126,000	07/12/2021
100068515	CF	HENDERSONVILLE	TN		08/25/2021	4.375	279,144		(295)				417,000	07/08/2021
100068517	CF	LAS VEGAS	NV		08/25/2021	4.250	156,610		(236)				240,000	07/15/2021
100068518	CF	FREDERICKSBURG	VA		08/25/2021	4.500	160,639		(251)				220,000	07/16/2021
100068519	CF	HOLLY SPRINGS	NC		08/25/2021	3.490	222,751		(91)				310,000	07/19/2021
100068520	CF	FUQUAY VARINA	NC		08/25/2021	3.500	185,739		(81)				251,000	07/15/2021
100068521	CF	WESLACO	TX		08/25/2021	4.500	86,789		(154)				117,000	05/28/2021
100068522	CF	ST. CLOUD	MN		08/25/2021	3.500	219,432		(121)				344,000	07/15/2021
100068523	CF	MACON	GA		08/25/2021	4.625	48,110		(25)				77,000	07/16/2021
100070400	CF	BURKE	VA		09/23/2021	4.375	321,583		(303)				455,000	07/22/2021
100070401	CF	AMERICAN CANYON	CA		09/23/2021	3.875	556,899		(154)				800,000	08/16/2021
100070402	CF	LOWELL	MA		09/23/2021	4.000	285,459		(226)				440,000	08/16/2021
100070403	CF	WOODLAND	CA		09/23/2021	4.500	303,137		(345)				420,000	08/05/2021
100070405	CF	REXBURG	ID		09/23/2021	4.125	184,266		(181)				270,000	06/30/2021
100070407	CF	RENO	NV		09/23/2021	3.625	388,396		(202)				530,000	08/16/2021
100070408	CF	CHARLOTTE	NC		09/23/2021	4.375	195,138		(242)				270,000	08/17/2021
100070409	CF	KNOXVILLE	TN		09/23/2021	4.125	187,127		(200)				280,000	08/05/2021
100070410	CF	SAN FRANCISCO	CA		09/23/2021	3.625	1,453,328		(191)				2,900,000	08/26/2021
100070411	CF	N LAS VEGAS	NV		09/23/2021	3.875	173,767		(146)				240,000	08/20/2021
100070412	CF	BERKELEY	CA		09/23/2021	3.499	534,292		(175)				975,000	08/23/2021
100070414	CF	TUCSON	AZ		09/23/2021	4.250	100,109		(128)				132,000	08/17/2021
100070415	CF	TYBEE ISLAND	GA		09/23/2021	3.375	271,682		(157)				371,000	04/16/2021
100070416	CF	KNOXVILLE	TN		09/23/2021	4.000	125,752		(134)				170,000	08/12/2021
100070417	CF	WESTMINSTER	CO		09/23/2021	3.625	274,473		(172)				405,000	08/13/2021
100070418	CF	CANYON COUNTRY	CA		09/23/2021	3.374	240,040		40				330,000	08/24/2021
100070419	CF	NEW ORLEANS	LA		09/23/2021	3.750	189,234		(158)				369,000	03/17/2021
100070420	CF	SALEM	OR		09/23/2021	4.125	203,956		(257)				355,000	07/31/2021
100070421	CF	PORTLAND	OR		09/23/2021	3.625	293,615		(349)				484,000	08/13/2021
100070422	CF	SCOTTSDALE	AZ		09/23/2021	3.625	157,805		(101)				225,000	08/25/2021
100070423	CF	SAN JOSE	CA		09/23/2021	3.625	359,251		(644)	(77)			948,000	08/27/2021
100070424	CF	SAN BERNARDINO	CA		09/23/2021	3.875	195,114		(213)				400,000	08/04/2021
100070425	CF	MIRAMAR	FL		09/23/2021	3.500	288,946		(137)				390,000	08/20/2021
100070427	CF	SACRAMENTO	CA		09/23/2021	3.625	183,020		(120)				365,000	08/26/2021
100070430	CF	SURFSIDE BEACH	SC		09/23/2021	3.875	87,675		(109)				125,000	08/10/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070431	CF	MILL VALLEY	CA		09/23/2021	3.440	357,190		(169)				1,660,000	08/24/2021
100070432	CF	MERCED	CA		09/23/2021	3.625	323,863		(249)				460,000	08/02/2021
100070434	CF	BOSTON	MA		09/23/2021	3.374	318,444		(128)				715,000	08/16/2021
100070436	CF	MIDLAND	TX		09/23/2021	4.125	189,337		(234)				263,000	08/23/2021
100070437	CF	PITTSBURGH	PA		09/23/2021	3.499	122,757		(95)				310,000	08/25/2021
100070438	CF	CHARLOTTE	NC		09/23/2021	3.374	183,513		(63)				265,000	08/24/2021
100070439	CF	GRAVOIS MILLS	MO		09/23/2021	3.625	145,845		(132)				440,000	08/06/2021
100070440	CF	LAPEER	MI		09/23/2021	3.625	109,652		(85)				167,000	08/27/2021
100070443	CF	CONYERS	GA		09/23/2021	4.125	152,788		(71)				233,000	08/23/2021
100070444	CF	FREDERICK	MD		09/23/2021	3.625	208,137		(150)				307,000	08/10/2021
100070445	CF	FORT PIERCE	FL		09/23/2021	3.500	103,053		(67)				141,000	08/06/2021
100070447	CF	APOPKA	FL		09/23/2021	4.500	376,693		(432)				550,000	08/13/2021
100070448	CF	PLEASANT HILL	MO		09/23/2021	4.875	71,301		(127)				128,000	08/04/2021
100070449	CF	LOS ANGELES	CA		09/23/2021	4.375	287,234		(298)				1,275,000	08/12/2021
100070451	CF	BANDON	OR		09/23/2021	3.625	241,358		(170)				370,000	08/17/2021
100070454	CF	TUCSON	AZ		09/23/2021	4.125	219,176		(191)				308,000	08/19/2021
100070455	CF	MESA	AZ		09/23/2021	4.250	160,547		(215)				241,000	07/30/2021
100070456	CF	HALLANDALE BEACH	FL		09/23/2021	4.875	33,396		(244)				170,000	07/30/2021
100070457	CF	ARKADELPHIA	AR		09/23/2021	3.990	114,778		(159)				150,000	08/05/2021
100070458	CF	TUCSON	AZ		09/23/2021	4.125	118,165		(179)				175,000	08/06/2021
100070459	CF	EXETER	CA		09/23/2021	4.375	160,085		(270)				220,000	07/26/2021
100070461	CF	LEESBURG	FL		09/23/2021	4.375	157,409		(223)				234,000	08/06/2021
100070462	CF	VALPARAISO	FL		09/23/2021	4.375	167,973		(264)				232,000	07/13/2021
100070463	CF	LA QUINTA	CA		09/23/2021	4.125	153,749		(242)				265,000	07/20/2021
100070464	CF	EAST HARTFORD	CT		09/23/2021	4.125	114,354		(163)				160,000	08/13/2021
100070465	CF	BONAIRE	GA		09/23/2021	4.500	108,010		(176)				145,000	08/12/2021
100070466	CF	PALATKA	FL		09/23/2021	4.500	72,862		(128)				89,000	07/22/2021
100070467	CF	COLUMBUS	GA		09/23/2021	4.500	153,161		(252)				240,000	08/18/2021
100070468	CF	ANTIOCH	IL		09/23/2021	4.125	144,213		(186)				210,000	08/16/2021
100070472	CF	GOODING	ID		09/23/2021	4.125	114,136		(183)				165,000	08/16/2021
100070473	CF	BALTIMORE	MD		09/23/2021	4.490	146,753		(253)				200,000	07/21/2021
100070475	CF	CHISAGO CITY	MN		09/23/2021	3.999	267,344		(201)				380,000	08/20/2021
100070477	CF	CHARLOTTE	NC		09/23/2021	4.375	157,907		(191)				206,000	08/05/2021
100070479	CF	GRANTS PASS	OR		09/23/2021	4.500	220,900		(290)				332,000	07/01/2021
100070481	CF	RUNNEMEDE	NJ		09/23/2021	4.250	155,701		(223)				218,500	07/30/2021
100070482	CF	SOUTH EUCLID	OH		09/23/2021	4.625	105,826		(174)				144,000	08/06/2021
100070483	CF	ELKINS PARK	PA		09/23/2021	4.500	213,245		(261)				300,000	08/13/2021
100070484	CF	SCRANTON	PA		09/23/2021	4.625	136,462		(249)				185,000	07/30/2021
100070486	CF	COATESVILLE	PA		09/23/2021	4.375	118,579		(221)				162,000	07/29/2021
100070487	CF	WEST READING	PA		09/23/2021	4.500	126,720		(229)				189,000	08/09/2021
100070489	CF	ALLENTOWN	PA		09/23/2021	4.500	146,956		(252)				200,000	08/12/2021
100070490	CF	BURRILLVILLE	RI		09/23/2021	4.125	164,609		(220)				340,000	07/29/2021
100070491	CF	WEST MIFFLIN	PA		09/23/2021	4.500	96,838		(194)				140,000	08/16/2021
100070492	CF	WEST WARWICK	RI		09/23/2021	4.375	145,884		(255)				295,000	08/06/2021
100070493	CF	COLUMBIA	SC		09/23/2021	3.990	115,353		(160)				151,000	08/12/2021
100070494	CF	THE COLONY	TX		09/23/2021	4.500	205,753		(325)				305,000	06/18/2021
100070496	CF	CLOVER	SC		09/23/2021	4.125	107,991		(181)				157,000	08/16/2021
100070497	CF	SAN ANTONIO	TX		09/23/2021	4.625	163,663		(253)				214,000	07/27/2021
100070498	CF	KATY	TX		09/23/2021	4.500	169,777		(252)				247,000	08/06/2021
100070499	CF	FRESNO	TX		09/23/2021	4.000	196,129		(203)				275,000	08/23/2021
100070500	CF	SAN ANTONIO	TX		09/23/2021	4.500	118,081		(217)				160,000	08/06/2021
100070501	CF	POQUOSON	VA		09/23/2021	4.625	151,677		(246)				205,000	04/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070502	CF	KEMP	TX		09/23/2021	4.490	113,888		(203)				145,000	08/12/2021
100070503	CF	VIRGINIA BEACH	VA		09/23/2021	4.375	133,827		(214)				174,000	07/23/2021
100070504	CF	ROANOKE	VA		09/23/2021	4.125	160,820		(239)				226,000	07/23/2021
100070505	CF	KILLEEN	TX		09/23/2021	4.500	131,159		(253)				185,000	08/17/2021
100070506	CF	NAMPA	ID		09/23/2021	3.990	245,694		(152)				375,000	06/18/2021
100070507	CF	MECHANICSVILLE	VA		09/23/2021	4.250	239,019		(185)				317,000	05/18/2021
100070508	CF	PLYMOUTH	WI		09/23/2021	4.375	120,498		(189)				165,000	08/13/2021
100070509	CF	CAPE CORAL	FL		09/23/2021	3.875	235,915		(137)				300,000	06/14/2021
100070510	CF	STUART	FL		09/23/2021	3.875	245,862		(162)				330,000	04/30/2021
100070511	CF	PALMDALE	CA		09/23/2021	3.875	374,722		(291)				762,000	07/06/2021
100070512	CF	VENTNOR CITY	NJ		09/23/2021	4.000	439,968		(397)				620,000	07/09/2021
100070515	CF	MOSCOW	ID		09/23/2021	3.990	211,950		(209)				300,000	07/01/2021
100070516	CF	COLORADO SPRINGS	CO		09/23/2021	4.875	274,348		(298)				380,000	06/25/2021
100070517	CF	WASHINGTON	DC		09/23/2021	3.499	649,644		(341)				1,305,000	06/28/2021
100070519	CF	ONTARIO	CA		09/23/2021	3.625	178,168		(342)				579,000	06/24/2021
100071462	CF	PORTLAND	OR		10/26/2021	3.875	480,429		(137)				1,050,000	09/22/2021
100071463		SUMMERLAND KEY	FL		10/26/2021	5.375	724,610		(783)				950,000	09/22/2021
100071464	CF	OJAI	CA		10/26/2021	3.500	660,635		(152)				965,000	09/29/2021
100071465	CF	SANTA BARBARA	CA		10/26/2021	3.625	557,071		(306)				1,252,500	09/28/2021
100071467	CF	PEORIA	AZ		10/26/2021	4.875	284,269		(656)				376,000	09/21/2021
100071468	CF	BOWIE	MD		10/26/2021	4.375	303,562		(615)				640,000	09/27/2021
100071469	CF	ANAHEIM	CA		10/26/2021	3.375	309,078		(152)				881,000	09/28/2021
100071470	CF	CANYON COUNTRY	CA		10/26/2021	3.875	660,786		(308)				1,030,000	09/27/2021
100071472	CF	ISLE OF PALMS	SC		10/26/2021	3.250	2,080,211		(698)				3,250,000	09/22/2021
100071477	CF	LOS ANGELES	CA		10/26/2021	3.875	503,225		(777)				1,450,000	09/24/2021
100071478		COOPER CITY	FL		10/26/2021	5.625	361,444		(963)				490,000	09/28/2021
100071480	CF	VALLEJO	CA		10/26/2021	5.125	541,103		(176)				635,000	09/24/2021
100071481	CF	CHATSWORTH	CA		10/26/2021	5.875	617,791		(1,155)				690,000	09/24/2021
100071485		LOS ANGELES	CA		10/26/2021	4.750	942,966		(323)				1,645,000	09/27/2021
100071488	CF	LEHIGH ACRES	FL		10/26/2021	5.125	245,041		(86)				300,000	09/22/2021
100071490		NORTHRIDGE	CA		10/26/2021	6.250	726,883		(781)				880,000	09/27/2021
100071492		BOISE	ID		10/26/2021	5.125	310,139		(528)				372,000	09/27/2021
100071493	CF	DOUGLASVILLE	GA		10/26/2021	5.500	384,739		(113)				450,000	09/20/2021
100071494		DECATUR	GA		10/26/2021	4.875	295,584		(620)				369,000	09/21/2021
100071496		PASADENA	CA		10/26/2021	4.125	484,879		(718)				2,100,000	09/28/2021
100071498	CF	PALM SPRINGS	CA		10/26/2021	4.750	1,191,147		(228)				1,300,000	09/29/2021
100071499		KUNA	ID		10/26/2021	4.125	304,711		(317)				377,000	09/20/2021
100071500		BRADENTON	FL		10/26/2021	5.375	701,553		578				818,000	09/24/2021
100071501		MERIDIAN	ID		10/26/2021	5.125	397,222		(707)				485,000	10/01/2021
100071503	CF	BELLAIRE	TX		10/19/2021	4.625	411,524		(825)				875,000	08/12/2021
100071505	CF	CORONA DEL MAR	CA		10/19/2021	3.875	2,551,660		(1,103)				4,200,000	09/10/2021
100071506	CF	DALLAS	TX		10/19/2021	5.500	1,350,566		(1,084)				1,600,000	08/12/2021
100071507	CF	VENICE	CA		10/19/2021	4.250	777,547		(122)				1,650,000	08/06/2021
100071508	CF	CORPUS CHRISTI	TX		10/19/2021	5.625	84,799		(94)				110,000	09/10/2021
100071509	CF	LOS ANGELES	CA		10/19/2021	3.625	2,537,891		(474)				6,700,000	08/20/2021
100071510		KALISPELL	MT		10/19/2021	4.500	273,699		(128)				415,000	08/17/2021
100071511		KALISPELL	MT		10/19/2021	4.500	220,937		(103)				335,000	08/17/2021
100071512	CF	SACRAMENTO	CA		10/19/2021	5.625	929,275		(518)				1,200,000	08/20/2021
100071513	CF	CHINO	CA		10/19/2021	4.125	461,045		(96)				660,000	08/06/2021
100071514		LOS ANGELES	CA		10/19/2021	4.500	1,503,611		(603)				2,742,000	08/13/2021
100071516	CF	WEST HOLLYWOOD	CA		10/19/2021	4.625	1,229,924		(1,137)				2,100,000	08/13/2021
100071517		WEST HOLLYWOOD	CA		10/19/2021	4.750	715,795		(358)				1,440,000	08/13/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071518	CF	MALIBU	CA		10/19/2021	4.125	2,888,664		(1,406)				4,800,000	08/23/2021
100071519		SHERMAN OAKS	CA		10/19/2021	4.875	1,110,190		(496)				1,550,000	08/05/2021
100071520	CF	SANTA MONICA	CA		10/19/2021	4.500	1,638,272		(441)				2,000,000	08/06/2021
100071521	CF	LOS ANGELES	CA		10/19/2021	4.000	2,999,719		(471)				3,950,000	08/27/2021
100071523	CF	ANKENY	IA		10/14/2021	4.500	176,108		(231)				260,000	08/30/2021
100071524	CF	LAKEVILLE	MN		10/14/2021	3.625	365,638		(303)				515,000	09/09/2021
100071525	CF	EVERETT	WA		10/14/2021	3.625	311,548		(256)				392,000	09/03/2021
100071528	CF	LAKEWOOD	NJ		10/14/2021	3.625	267,587		(222)				355,000	09/02/2021
100071529	CF	WARWICK	RI		10/14/2021	4.499	173,005		(225)				255,000	09/13/2021
100071530	CF	CITRUS SPGS	FL		10/14/2021	3.625	169,534		(140)				225,000	09/20/2021
100071531	CF	CARLSBAD	CA		10/14/2021	3.499	684,747		(514)				997,000	09/14/2021
100071533	CF	HUNTSVILLE	TX		10/14/2021	4.000	214,680		(227)				300,500	08/26/2021
100071534	CF	PITTSBURGH	PA		10/14/2021	3.625	204,965		(170)				330,000	09/15/2021
100071535	CF	WARWICK	RI		10/14/2021	3.750	183,575		(166)				260,000	09/13/2021
100071536	CF	NEWPORT NEWS	VA		10/14/2021	3.875	145,411		(145)				218,000	09/15/2021
100071537	CF	NEW SMYRNA BEACH	FL		10/14/2021	3.624	493,394		(409)				750,000	09/16/2021
100071538		WINTER HAVEN	FL		10/14/2021	3.999	111,006		(119)				200,000	09/07/2021
100071539	CF	ANAHEIM	CA		10/14/2021	3.874	536,216		(528)				806,000	09/17/2021
100071540	CF	EUGENE	OR		10/14/2021	4.125	210,631		(262)				531,000	05/11/2021
100071541	CF	SOUTH SAN FRANCISCO	CA		10/14/2021	3.874	749,272		(731)				1,065,000	09/17/2021
100071542	CF	LEESBURG	FL		10/14/2021	3.625	216,081		(124)				292,000	07/30/2021
100071543	CF	LOS ANGELES	CA		10/14/2021	4.000	352,105		(371)				630,000	05/06/2021
100071544	CF	CASTRO VALLEY	CA		10/14/2021	3.625	464,681		(297)				920,000	05/06/2021
100071545	CF	CHARLOTTE	NC		10/14/2021	4.375	184,983		(247)				307,000	05/20/2021
100071546	CF	WOODBURY	MN		10/14/2021	3.875	172,056		(142)				230,000	04/30/2021
100071547	CF	PORTLAND	OR		10/14/2021	4.125	165,855		(232)				404,000	05/22/2021
100071548	CF	GREENSBORO	NC		10/14/2021	4.000	224,223		(212)				297,000	05/11/2021
100071549	CF	MILL CITY	OR		10/14/2021	4.250	180,482		(255)				331,000	04/29/2021
100071550	CF	SAN FERNANDO	CA		10/14/2021	3.750	491,550		(402)				875,000	05/13/2021
100071551	CF	RICHMOND	VA		10/14/2021	4.125	425,409		(429)				644,000	03/26/2021
100071552	CF	LOS ANGELES	CA		10/14/2021	3.625	352,754		(248)				640,000	05/14/2021
100071553	CF	NORTHRIDGE	CA		10/14/2021	4.000	568,970		(209)				790,000	05/01/2021
100071554	CF	SEGUIN	TX		10/14/2021	3.875	268,634		(264)				379,900	05/21/2021
100071556	CF	SAN LEANDRO	CA		10/14/2021	3.500	278,342		(122)				850,000	05/24/2021
100071558	CF	WOODSTOCK	GA		10/14/2021	3.500	226,699		(75)				312,000	04/20/2021
100071561	CF	SEASIDE	CA		10/14/2021	3.990	643,470		(592)				975,000	05/08/2021
100071562	CF	LAKE HAVASU CITY	AZ		10/14/2021	4.500	197,430		(265)				485,000	05/25/2021
100071563	CF	CHARLOTTESVILLE	VA		10/14/2021	3.500	228,933		(110)				340,000	05/20/2021
100071564	CF	CHESAPEAKE	VA		10/14/2021	3.750	120,809		(255)				215,000	05/03/2021
100071565	CF	SEASIDE	CA		10/14/2021	3.990	580,778		(535)				880,000	05/08/2021
100071566	CF	CHARLOTTE	NC		10/14/2021	4.125	167,797		(234)				296,000	05/20/2021
100071567	CF	KNOXVILLE	TN		10/14/2021	3.750	191,934		(109)				263,000	05/05/2021
100071568	CF	STERLING	VA		10/14/2021	3.750	286,232		(202)				390,000	06/01/2021
100071569	CF	SPOKANE	WA		10/14/2021	3.990	207,427		(227)				300,000	05/25/2021
100071570	CF	CHARLOTTESVILLE	VA		10/14/2021	4.250	172,203		(221)				228,000	05/12/2021
100071571	CF	YOUNGSVILLE	LA		10/14/2021	3.500	170,456		(80)				231,000	05/11/2021
100071572	CF	ANNA	TX		10/14/2021	3.625	190,326		(110)				260,000	05/27/2021
100071573	CF	LAND O LAKES	FL		10/14/2021	3.625	217,710		(207)				320,000	05/17/2021
100071574	CF	SAN JOSE	CA		10/14/2021	3.250	713,184		186				1,270,000	05/28/2021
100071575	CF	BOISE	ID		10/14/2021	3.875	154,591		(201)				506,000	06/08/2021
100071576	CF	AUSTIN	TX		10/14/2021	4.000	202,896		(192)				275,000	05/28/2021
100071578	CF	WHEAT RIDGE	CO		10/14/2021	3.875	207,370		(202)				585,000	05/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071579	CF	COCOA	FL		10/14/2021	3.875	197,320		(166)				264,000	06/03/2021
100071580	CF	MIAMI	FL		10/14/2021	3.490	234,335		(152)				395,000	06/07/2021
100071581	CF	SAN PEDRO	CA		10/14/2021	3.875	354,224		(678)				790,000	06/05/2021
100071582	CF	LEESBURG	VA		10/14/2021	4.375	193,992		(189)				258,000	05/21/2021
100071584	CF	WINDERMERE	FL		10/14/2021	4.125	186,631		(268)				625,000	06/09/2021
100071585	CF	NEW BEDFORD	MA		10/14/2021	4.375	219,211		(191)				330,000	06/09/2021
100071586	CF	KISSIMMEE	FL		10/14/2021	4.125	226,081		(186)				308,000	05/13/2021
100071587	CF	BROOKLYN PARK	MN		10/14/2021	3.875	256,003		(266)				375,000	06/07/2021
100071588	CF	SAN ANTONIO	TX		10/14/2021	3.625	189,632		(100)				256,000	06/02/2021
100071589	CF	LOS ANGELES	CA		10/14/2021	3.625	1,148,216		(281)				1,700,000	06/07/2021
100071590		BOTHELL	WA		10/14/2021	4.625	431,255		(229)				575,500	04/28/2021
100071591	CF	ALHAMBRA	CA		10/14/2021	3.750	503,775		(411)				895,000	06/12/2021
100071592	CF	CHARLOTTE	NC		10/14/2021	3.990	203,710		(152)				271,000	06/16/2021
100071593	CF	MAPLEWOOD	MN		10/14/2021	4.875	161,048		(345)				242,000	05/19/2021
100071595	CF	CLOVIS	CA		10/14/2021	3.625	207,922		(110)				280,000	06/12/2021
100071598	CF	TUCSON	AZ		10/14/2021	4.375	230,824		(255)				350,000	06/15/2021
100071599	CF	LOS ANGELES	CA		10/14/2021	3.875	318,365		(336)				700,000	06/03/2021
100071600	CF	SACRAMENTO	CA		10/14/2021	4.000	317,086		(290)				505,000	04/01/2021
100071602	CF	PLANO	TX		10/14/2021	3.875	278,994		(224)				425,000	06/11/2021
100071604	CF	METAIRIE	LA		10/14/2021	4.125	239,732		(283)				340,000	06/11/2021
100071605	CF	CASHION	OK		10/14/2021	4.250	214,825		(258)				300,000	05/28/2021
100071606	CF	MARYSVILLE	WA		10/14/2021	4.125	291,430		(332)				580,000	06/14/2021
100071607	CF	MINNEAPOLIS	MN		10/14/2021	3.625	163,918		(149)				325,000	06/02/2021
100071608	CF	MEMPHIS	TN		10/14/2021	4.750	92,071		(95)				120,000	06/16/2021
100071610	CF	EL PASO	TX		10/14/2021	4.875	140,417		(174)				182,000	06/16/2021
100071612	CF	OCEAN CITY	NJ		10/14/2021	4.000	325,303		(255)				450,000	05/07/2021
100071613	CF	BROKEN ARROW	OK		10/14/2021	4.875	113,067		(149)				146,000	05/28/2021
100071615	CF	CLOVIS	CA		10/14/2021	3.990	337,570		(344)				475,000	06/08/2021
100071617	CF	LEWISTON	MI		10/14/2021	4.750	61,044		(76)				95,000	06/16/2021
100071618	CF	HAWTHORNE	CA		10/14/2021	3.999	284,182		(303)				1,100,000	06/07/2021
100071619	CF	PETERSBURG	VA		10/14/2021	4.625	221,593		(201)				294,000	06/18/2021
100071620	CF	TACOMA	WA		10/14/2021	4.500	332,952		(284)				455,000	06/11/2021
100071621	CF	RENO	NV		10/14/2021	4.125	209,379		(259)				425,000	06/09/2021
100071622	CF	JACKSON	TN		10/14/2021	4.875	108,164		(121)				150,000	05/17/2021
100071623	CF	PURCELLVILLE	VA		10/14/2021	3.875	232,446		(206)				320,000	06/15/2021
100071624	CF	SCOTTSDALE	AZ		10/14/2021	3.500	198,349		(22)				271,000	06/18/2021
100071625	CF	BASTROP	TX		10/14/2021	3.750	193,696		(164)				275,000	06/17/2021
100071627	CF	CLOVIS	CA		10/14/2021	3.990	287,822		(293)				405,000	06/08/2021
100071628	CF	LAS VEGAS	NV		10/14/2021	4.500	263,511		(258)				430,000	06/22/2021
100071629	CF	KEANSBURG	NJ		10/14/2021	3.625	247,862		(179)				364,000	06/23/2021
100071631	CF	LAS VEGAS	NV		10/14/2021	3.625	200,063		(150)				360,000	04/08/2021
100071632	CF	ATHENS	GA		10/14/2021	5.000	85,603		(112)				112,000	06/18/2021
100071633	CF	BRAWLEY	CA		10/14/2021	3.625	140,482		(192)				400,000	06/24/2021
100071634	CF	WASHINGTON	DC		10/14/2021	3.750	188,754		(191)				465,000	06/24/2021
100071635	CF	CLARKSVILLE	TN		10/14/2021	3.500	139,680		(61)				189,000	06/18/2021
100071637	CF	POMONA	CA		10/14/2021	4.375	338,515		(352)				530,000	06/15/2021
100071638	CF	COLLEGE STATION	TX		10/14/2021	3.625	125,751		(91)				175,000	06/15/2021
100071639	CF	NAMPA	ID		10/14/2021	3.990	247,203		(202)				375,000	06/19/2021
100071640	CF	ALPHARETTA	GA		10/14/2021	3.750	166,350		(256)				400,000	06/24/2021
100071641	CF	NAMPA	ID		10/14/2021	3.990	313,124		(256)				475,000	06/19/2021
100071642	CF	WOODBRIDGE	VA		10/14/2021	4.500	276,533		(239)				375,000	06/01/2021
100071643	CF	ORANGE	CA		10/14/2021	4.000	305,396		(350)				1,150,000	06/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071644	CF	MONTROSE	CO		10/14/2021	3.500	193,207		(47)				255,000	05/05/2021
100071645	CF	RENO	NV		10/14/2021	4.000	270,243		(312)				570,000	06/04/2021
100071646	CF	SARASOTA	FL		10/14/2021	3.875	213,008		(186)				300,000	06/09/2021
100071647	CF	PANAMA CITY	FL		10/14/2021	3.875	182,658		(149)				245,000	05/26/2021
100071648	CF	LOS ANGELES	CA		10/14/2021	3.750	75,777		(383)				950,000	06/25/2021
100071649	CF	MELISSA	TX		10/14/2021	4.000	66,778		(289)				345,000	06/18/2021
100071650	CF	SACRAMENTO	CA		10/14/2021	3.500	213,214		(117)				463,000	06/16/2021
100071651	CF	LAKE WORTH BEACH	FL		10/14/2021	4.375	248,919		(305)				348,000	06/23/2021
100071652	CF	AUSTIN	TX		10/14/2021	4.000	277,156		(299)				445,000	06/21/2021
100071653	CF	MIDDLETOWN	RI		10/14/2021	4.125	244,902		(296)				400,000	06/25/2021
100071654	CF	NAPLES	FL		10/14/2021	3.875	254,999		(212)				379,000	06/22/2021
100071655	CF	NORTH KINGSTOWN	RI		10/14/2021	4.750	266,554		(303)				400,000	06/22/2021
100071656	CF	PORT HUENEME	CA		10/14/2021	3.990	382,755		(307)				550,000	06/23/2021
100071657	CF	CASA GRANDE	AZ		10/14/2021	3.625	186,112		(80)				252,000	06/18/2021
100071659	CF	SAN DIEGO	CA		10/14/2021	3.875	706,593		(323)				2,300,000	06/03/2021
100071660	CF	REXBURG	ID		10/14/2021	4.250	223,070		(180)				331,000	06/30/2021
100071661	CF	JURUPA VALLEY	CA		10/14/2021	3.750	493,926		(419)				860,000	06/30/2021
100071662	CF	SAN DIEGO	CA		10/14/2021	3.375	964,468		(176)				1,740,000	06/29/2021
100071665	CF	OAKLAND	CA		10/14/2021	3.875	250,640		(272)				500,000	05/11/2021
100071666	CF	N MYRTLE BEACH	SC		10/14/2021	4.625	263,027		(176)				350,000	06/23/2021
100071667	CF	SACHSE	TX		10/14/2021	4.500	57,214		(221)				341,000	06/22/2021
100071668	CF	HAMPTON	GA		10/14/2021	4.000	213,782		(236)				308,000	06/28/2021
100071669	CF	LA MESA	CA		10/14/2021	4.000	426,426		(499)				845,000	07/02/2021
100071671	CF	COPPERAS COVE	TX		10/14/2021	4.375	50,037		(106)				70,500	07/01/2021
100071673	CF	OREGON CITY	OR		10/14/2021	4.000	324,771		(300)				490,000	07/10/2021
100071674	CF	WASHINGTON	DC		10/14/2021	4.125	343,465		(399)				815,000	06/23/2021
100071675	CF	LOS ANGELES	CA		10/14/2021	3.750	160,603		(191)				681,000	06/11/2021
100071676	CF	STOCKTON	CA		10/14/2021	3.625	239,041		(224)				400,000	06/15/2021
100071677	CF	YORKTOWN	VA		10/14/2021	3.875	224,901		(206)				336,000	07/19/2021
100071678	CF	HOUSTON	TX		10/14/2021	4.000	212,338		(204)				280,000	07/20/2021
100071679	CF	BUFFALO	NY		10/14/2021	4.375	73,211		(188)				115,000	07/06/2021
100071680	CF	CONROE	TX		10/14/2021	4.500	212,220		(216)				268,000	06/01/2021
100071681	CF	FRESNO	CA		10/14/2021	3.500	315,815		(144)				454,000	07/08/2021
100071682	CF	EL CENTRO	CA		10/14/2021	4.125	210,309		(235)				295,000	06/22/2021
100071684	CF	BURLINGTON	WA		10/14/2021	3.500	244,239		(134)				570,000	06/10/2021
100071685	CF	VALDOSTA	GA		10/14/2021	4.125	194,522		(204)				258,000	07/09/2021
100071686	CF	FRANKLIN	VA		10/14/2021	4.375	81,781		(181)				110,000	07/15/2021
100071687	CF	TULARE	CA		10/14/2021	4.000	286,013		(329)				710,000	07/26/2021
100071688	CF	CAPE CORAL	FL		10/14/2021	3.875	159,626		(261)				390,000	07/23/2021
100071690	CF	BIG BEAR LAKE	CA		10/14/2021	4.125	201,349		(255)				470,000	07/16/2021
100071691	CF	VIRGINIA BEACH	VA		10/14/2021	3.999	167,366		(189)				222,000	06/25/2021
100071692	CF	CEDAR CREEK	TX		10/14/2021	3.875	281,321		(245)				375,000	04/16/2021
100071693	CF	BENBROOK	TX		10/14/2021	3.875	156,483		(176)				230,000	03/29/2021
100071694	CF	HAWTHORNE	CA		10/14/2021	4.125	196,356		(242)				775,000	07/13/2021
100071695	CF	SEATTLE	WA		10/14/2021	4.000	1,395,104		(784)				2,670,000	07/15/2021
100071696	CF	BUFORD	GA		10/14/2021	4.000	245,693		(236)				327,000	07/21/2021
100071697	CF	JOPLIN	MO		10/14/2021	4.875	57,428		(67)				72,250	06/23/2021
100071698	CF	CHARLOTTE	NC		10/14/2021	4.375	202,722		(191)				267,000	07/29/2021
100071699	CF	CHICAGO	IL		10/14/2021	3.625	195,379		(141)				295,000	06/11/2021
100071700	CF	AVON	CT		10/14/2021	3.875	206,503		(148)				260,000	06/17/2021
100071701	CF	SACRAMENTO	CA		10/14/2021	3.990	287,722		(314)				404,000	06/16/2021
100071702	CF	MOLALLA	OR		10/14/2021	4.000	258,491		(239)				390,000	07/10/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071704		LOS ANGELES	CA		10/14/2021	3.990	389,835		(190)				630,000	07/26/2021
100071705	CF	ATHENS	GA		10/14/2021	3.625	203,447		(145)				300,000	07/29/2021
100071706	CF	EL PASO	TX		10/14/2021	4.375	212,796		(307)				340,000	07/20/2021
100071707	CF	LAS VEGAS	NV		10/14/2021	4.375	202,971		(207)				250,000	07/28/2021
100071708	CF	LOS ANGELES	CA		10/14/2021	4.125	1,196,851		(768)				2,300,000	07/23/2021
100071709	CF	SAINT PAUL	MN		10/14/2021	3.875	227,499		(164)				285,000	07/30/2021
100071710	CF	PITTSBURGH	PA		10/14/2021	3.875	235,941		(232)				530,000	07/28/2021
100071712	CF	ENCINITAS	CA		10/14/2021	3.990	237,212		(251)				1,500,000	07/08/2021
100071713	CF	HORSE CAVE	KY		10/14/2021	4.500	85,378		(174)				115,000	08/04/2021
100071714	CF	ORMOND BEACH	FL		10/14/2021	4.125	201,047		(209)				265,000	05/27/2021
100071715	CF	CHICAGO	IL		10/14/2021	3.500	783,101		(271)				1,230,000	07/27/2021
100071716	CF	CENTRAL FALLS	RI		10/14/2021	4.000	302,842		(332)				425,000	07/23/2021
100071717	CF	CARSON	CA		10/14/2021	3.990	399,750		(468)				760,000	06/16/2021
100071718	CF	NAMPA	ID		10/14/2021	3.990	398,821		(326)				605,000	06/18/2021
100071719	CF	COMMERCE	CA		10/14/2021	3.500	361,449		(179)				680,000	08/04/2021
100071720	CF	IDAHO FALLS	ID		10/14/2021	4.125	256,265		(256)				385,000	07/22/2021
100071721	CF	WESTLAND	MI		10/14/2021	4.875	87,076		(108)				114,000	06/23/2021
100071722	CF	LITTLE ELM	TX		10/14/2021	4.250	220,959		(229)				289,000	08/11/2021
100071723	CF	LUBBOCK	TX		10/14/2021	4.875	131,435		(173)				170,000	04/19/2021
100071724	CF	CHANDLER	AZ		10/14/2021	3.625	195,393		(71)				266,000	08/14/2021
100071725	CF	ATLANTA	GA		10/14/2021	3.625	265,946		(190)				380,000	08/02/2021
100071726	CF	BARTOW	FL		10/14/2021	3.990	91,036		(154)				125,000	08/12/2021
100071729	CF	LEBANON	PA		10/14/2021	4.250	81,742		(171)				126,000	08/18/2021
100071730	CF	ARLINGTON	TX		10/14/2021	4.125	229,848		(269)				320,000	08/19/2021
100071731	CF	ASHEVILLE	NC		10/14/2021	4.000	261,999		(278)				460,000	08/05/2021
100071732	CF	SHREVEPORT	LA		10/14/2021	4.000	213,396		(205)				287,000	07/28/2021
100071734	CF	MELISSA	TX		10/14/2021	3.625	315,861		(134)				400,000	08/23/2021
100071735	CF	LAUREL	DE		10/14/2021	4.375	72,132		(163)				102,000	08/20/2021
100071736	CF	TORRINGTON	CT		10/14/2021	4.625	100,553		(214)				135,000	08/04/2021
100071740	CF	ABERDEEN	MD		10/14/2021	4.125	149,972		(195)				195,000	08/24/2021
100071741	CF	OKLAHOMA CITY	OK		10/14/2021	4.500	90,785		(174)				123,000	07/30/2021
100071742	CF	MIAMI	FL		10/14/2021	4.500	128,328		(437)				720,000	08/23/2021
100071743	CF	PALATKA	FL		10/14/2021	4.625	102,326		(199)				137,000	07/23/2021
100071744	CF	HOUSTON	TX		10/14/2021	4.500	68,793		(156)				92,000	08/23/2021
100071745	CF	GRAND PRAIRIE	TX		10/14/2021	4.375	156,861		(265)				290,000	08/23/2021
100071746	CF	ALAMO	TX		10/14/2021	4.375	84,229		(161)				107,000	08/16/2021
100071747	CF	TITUSVILLE	FL		10/14/2021	4.125	93,536		(161)				130,000	08/24/2021
100071748	CF	TIMBERVILLE	VA		10/14/2021	4.375	107,338		(182)				135,000	08/09/2021
100071750	CF	BERGENFIELD	NJ		10/14/2021	3.875	245,921		(321)				470,000	08/09/2021
100071752	CF	FRESNO	CA		10/14/2021	4.125	128,299		(211)	(2)			270,000	08/19/2021
100071753	CF	CHICAGO	IL		10/14/2021	4.625	181,599		(257)				395,000	08/12/2021
100071754	CF	PENSACOLA	FL		10/14/2021	4.125	124,522		(142)				165,500	08/09/2021
100071756	CF	FORT WORTH	TX		10/14/2021	4.125	179,170		(241)				250,000	08/24/2021
100071758	CF	HOUSTON	TX		10/14/2021	4.625	112,381		(286)				195,000	08/26/2021
100071760	CF	JACKSONVILLE	FL		10/14/2021	4.875	131,723		(153)				170,000	08/20/2021
100071762	CF	TEMPLE HILLS	MD		10/14/2021	4.875	195,954		(223)				270,000	08/27/2021
100071763	CF	FERNANDINA BEACH	FL		10/14/2021	4.375	234,964		(286)				600,000	08/13/2021
100071764	CF	CHARLOTTESVILLE	VA		10/14/2021	4.375	252,302		(307)				375,000	08/10/2021
100071769	CF	NEPTUNE	NJ		10/14/2021	4.125	213,854		(190)				265,000	08/09/2021
100071770	CF	TORRINGTON	CT		10/14/2021	4.500	117,813		(209)				160,000	08/26/2021
100071771	CF	TORRINGTON	CT		10/14/2021	4.250	101,262		(166)				130,000	08/30/2021
100071772	CF	NORRISTOWN	PA		10/14/2021	4.625	64,961		(120)				85,000	08/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071773	CF	SAN ANTONIO	TX		10/14/2021	4.500	92,060		(187)				124,000	08/26/2021
100071774	CF	GOLDSBORO	NC		10/14/2021	4.000	149,949		(180)				206,000	08/26/2021
100071775		MESQUITE	TX		10/14/2021	4.125	66,111		(78)				92,000	08/24/2021
100071776	CF	MIAMI	FL		10/14/2021	4.875	170,363		(131)				215,000	08/17/2021
100071777	CF	BALTIMORE	MD		10/14/2021	4.875	71,155		(110)				97,000	08/20/2021
100071780	CF	IRMO	SC		10/14/2021	4.125	96,817		(147)				131,000	08/27/2021
100071781	CF	CONVERSE	TX		10/14/2021	4.125	142,854		(183)	(1)			230,000	08/19/2021
100071783	CF	CLEVELAND	OH		10/14/2021	4.375	92,052		(170)				127,000	08/24/2021
100071784	CF	MISSION	TX		10/14/2021	4.375	177,119		(270)				248,000	08/26/2021
100071785	CF	JACKSONVILLE	FL		10/14/2021	4.500	84,715		(178)				122,000	08/12/2021
100071786	CF	KISSIMMEE	FL		10/14/2021	4.375	193,379		(224)				252,000	08/25/2021
100071787	CF	NORTH LAS VEGAS	NV		10/14/2021	4.500	183,666		(213)				267,000	08/27/2021
100071788	CF	OAKDALE	CA		10/14/2021	4.000	219,086		(202)				330,000	08/26/2021
100071789	CF	BALTIMORE	MD		10/14/2021	4.500	153,464		(251)				200,000	08/20/2021
100071791	CF	PITTSBURGH	PA		10/14/2021	4.125	95,160		(149)				128,000	08/31/2021
100071792	CF	GALVESTON	TX		10/14/2021	4.125	125,399		(207)				180,000	08/26/2021
100071793	CF	LANCASTER	CA		10/14/2021	4.500	169,935		(197)				225,000	07/28/2021
100071795	CF	COLUMBIA	PA		10/14/2021	4.625	172,179		(276)				240,000	08/16/2021
100071797	CF	NEWTON	NC		10/14/2021	4.125	138,189		(208)				206,000	08/31/2021
100071799	CF	SPRINGVILLE	CA		10/14/2021	4.125	85,738		(147)				121,000	08/21/2021
100071801	CF	WATERBURY	CT		10/14/2021	4.250	162,822		(242)				231,000	08/30/2021
100071802	CF	JUNCTION CITY	KS		10/14/2021	4.125	159,344		(229)				220,000	08/31/2021
100071805	CF	BOYNTON BEACH	FL		10/14/2021	4.375	313,135		(316)				410,000	08/30/2021
100071806	CF	COLUMBIA	SC		10/14/2021	4.125	110,858		(167)				150,000	08/30/2021
100071807	CF	PALM BAY	FL		10/14/2021	3.875	178,969		(184)				236,000	08/16/2021
100071810	CF	GREENVILLE	SC		10/14/2021	4.500	214,649		(245)				290,000	08/30/2021
100071811	CF	BAKERSFIELD	CA		10/14/2021	3.875	148,515		(187)				240,000	08/24/2021
100071812	CF	PICO RIVERA	CA		10/14/2021	4.875	483,020		(470)				630,000	08/30/2021
100071813	CF	LOS ANGELES	CA		10/14/2021	4.375	972,307		(1,152)				1,685,000	08/20/2021
100071814	CF	BRENTWOOD	MD		10/14/2021	3.625	233,133		(184)				500,000	08/26/2021
100071815	CF	PACE	FL		10/14/2021	4.625	123,418		(238)				170,000	08/27/2021
100071817	CF	NEW BRITAIN	CT		10/14/2021	4.250	229,544		(217)				360,000	08/23/2021
100071819	CF	NORMAN	OK		10/14/2021	4.000	153,950		(182)				230,000	08/25/2021
100071820	CF	PHILADELPHIA	PA		10/14/2021	4.500	196,776		(238)				256,000	08/02/2021
100071822	CF	OCOEE	FL		10/14/2021	3.750	252,533		(186)				362,000	07/29/2021
100071824	CF	FRESNO	CA		10/14/2021	4.625	282,356		(318)				390,000	08/28/2021
100071827	CF	FRESNO	CA		10/14/2021	4.625	201,334		(244)				414,000	08/28/2021
100071828	CF	WEST HARTFORD	CT		10/14/2021	4.375	322,043		(406)				456,000	08/18/2021
100071829	CF	KEISER	AR		10/14/2021	4.000	142,247		(209)				218,000	08/30/2021
100071830	CF	LANDOVER	MD		10/14/2021	4.375	149,982		(163)				184,000	08/10/2021
100071832	CF	LEAGUE CITY	TX		10/14/2021	4.125	155,184		(235)				238,000	09/01/2021
100071833	CF	NEWTON	NJ		10/14/2021	4.500	173,022		(303)				255,000	08/20/2021
100071834	CF	RICHMOND	VA		10/14/2021	4.375	249,293		(269)				325,000	08/02/2021
100071835	CF	NEWTON	NJ		10/14/2021	3.750	237,988		(223)				355,000	08/20/2021
100071836	CF	MILWAUKEE	WI		10/14/2021	4.375	117,000		(186)				175,000	08/27/2021
100071837	CF	ROSEVILLE	CA		10/14/2021	4.375	160,659		(256)				600,000	08/10/2021
100071838	CF	FOREST	VA		10/14/2021	4.125	158,310		(217)				226,500	08/27/2021
100071839	CF	ABILENE	TX		10/14/2021	4.875	131,311		(171)				172,000	08/26/2021
100071840	CF	VIRGINIA BEACH	VA		10/14/2021	4.125	133,371		(174)				173,000	09/02/2021
100071841	CF	TUCSON	AZ		10/14/2021	4.125	97,744		(179)				300,000	08/19/2021
100071842	CF	WILMINGTON	NC		10/14/2021	4.875	112,862		(147)				148,000	08/31/2021
100071843	CF	WASHINGTON	DC		10/14/2021	4.000	586,083		(311)				1,050,000	08/25/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071845	CF	LAS CRUCES	NM		10/14/2021	4.375	153,215		(206)				213,000	08/11/2021
100071846	CF	BOSSIER CITY	LA		10/14/2021	4.500	52,400		(123)				100,000	08/31/2021
100071848	CF	PROVIDENCE	RI		10/14/2021	4.500	137,937		(255)				312,000	09/02/2021
100071850	CF	OCALA	FL		10/14/2021	4.500	150,514		(183)				198,000	08/30/2021
100071851	CF	ROCKY MOUNT	NC		10/14/2021	4.625	64,983		(212)				120,000	08/24/2021
100071852	CF	ABILENE	TX		10/14/2021	4.875	104,288		(136)				137,000	08/19/2021
100071854	CF	CARLISLE	PA		10/14/2021	4.125	133,073		(134)				178,000	09/01/2021
100071855	CF	TAMPA	FL		10/14/2021	4.375	122,647		(223)				190,000	08/13/2021
100071856	CF	CHARLESTON	WV		10/14/2021	4.625	163,504		(256)				239,000	08/31/2021
100071857	CF	SAN ANTONIO	TX		10/14/2021	4.750	165,541		(206)				221,000	08/25/2021
100071858	CF	WEST PALM BEACH	FL		10/14/2021	4.375	242,972		(280)				340,000	09/01/2021
100071859	CF	CLEMENTON	NJ		10/14/2021	4.000	102,465		(186)				190,000	09/03/2021
100071860	CF	ASBURY PARK	NJ		10/14/2021	4.375	197,783		(229)				274,000	08/31/2021
100071861	CF	DUNDALK	MD		10/14/2021	4.375	146,738		(236)				215,000	09/03/2021
100071862	CF	DOVER	NH		10/14/2021	4.375	205,252		(299)				415,000	08/27/2021
100071864	CF	CAPE CORAL	FL		10/14/2021	4.250	182,525		(231)				245,000	08/27/2021
100071865	CF	LAREDO	TX		10/14/2021	4.000	75,023		(191)				149,000	09/08/2021
100071866	CF	ROSEVILLE	CA		10/14/2021	4.125	203,930		(253)				500,000	08/04/2021
100071867	CF	SAN ANTONIO	TX		10/14/2021	4.375	173,032		(215)				218,000	09/01/2021
100071868	CF	LOS ANGELES	CA		10/14/2021	4.375	338,373		(450)				630,000	08/27/2021
100071869	CF	ALTON	TX		10/14/2021	4.500	100,164		(211)				146,000	09/09/2021
100071870	CF	TEQUESTA	FL		10/14/2021	4.625	188,368		(239)				250,000	09/08/2021
100071872	CF	MERIDEN	CT		10/14/2021	4.500	94,371		(174)				130,000	08/13/2021
100071873	CF	SIGNAL HILL	CA		10/14/2021	4.125	213,613		(242)				850,000	09/03/2021
100071874	CF	LEWISTON	ME		10/14/2021	4.125	109,647		(190)				178,000	08/27/2021
100071877	CF	SAN JOSE	CA		11/05/2021	4.125	961,771		(974)				3,400,000	08/30/2021
100071879	CF	EL CAJON	CA		11/05/2021	3.750	781,168		(595)				990,000	09/14/2021
100071880	CF	YORBA LINDA	CA		11/05/2021	3.875	237,347		(267)				820,000	08/30/2021
100071882	CF	SAN DIEGO	CA		11/05/2021	3.500	873,642		(525)				2,700,000	10/01/2021
100071883	CF	SAN DIMAS	CA		11/05/2021	3.250	500,653		(161)				1,400,000	10/01/2021
100071884	CF	FOSTER CITY	CA		11/05/2021	3.250	1,329,250		(212)				2,700,000	09/28/2021
100071886	CF	ODESSA	TX		11/05/2021	4.000	376,346		(361)				465,000	09/10/2021
100071887	CF	SANTA CRUZ	CA		11/05/2021	3.375	1,327,893		(260)				2,375,000	10/01/2021
100071891	CF	PHOENIX	AZ		11/19/2021	4.125	305,181		(316)				400,000	10/18/2021
100071892	CF	THOUSAND OAKS	CA		11/19/2021	4.625	615,188		(956)				713,000	10/27/2021
100071894		TRABUCO CANYON	CA		01/21/2022	3.875	875,260		(785)				1,535,000	10/25/2021
100071895	CF	RANCHO SANTA MARGARITA	CA		11/19/2021	3.875	766,097		(263)				935,000	10/21/2021
100071896	CF	VENTURA	CA		01/21/2022	3.875	1,049,891		(1,010)				1,575,000	10/20/2021
100071898	CF	LAKEWOOD	CA		11/19/2021	5.375	707,946		(319)				760,000	10/25/2021
100071900	CF	WOODLAND HILLS	CA		11/19/2021	4.000	322,969		(513)				525,000	10/25/2021
100071902	CF	SAN RAFAEL	CA		11/19/2021	3.500	795,913		(225)				1,500,000	10/25/2021
100071903		HOLLYWOOD	FL		01/21/2022	5.500	449,949		(661)				530,000	10/14/2021
100071904	CF	FRISCO	TX		11/19/2021	5.500	432,327		(1,199)				556,000	10/12/2021
100071905		HOLLADAY	UT		11/19/2021	5.000	407,586		(659)				641,000	10/14/2021
100071908	CF	SANTA CLARITA	CA		01/21/2022	3.875	722,913		(766)				946,500	10/14/2021
100071909		SUGARLOAF KEY	FL		11/19/2021	5.250	564,664		(404)				680,000	10/12/2021
100071911		SPOKANE	WA		11/19/2021	4.125	263,527		(258)				315,000	10/14/2021
100071912		OAKLAND	CA		11/19/2021	4.625	618,150		(672)				1,015,000	10/19/2021
100071913		ARLINGTON	TX		11/19/2021	5.500	310,181		(852)				380,000	10/15/2021
100071915	CF	SCOTTSDALE	AZ		11/19/2021	4.000	421,655		(425)				750,000	10/13/2021
100071916		LEANDER	TX		11/19/2021	4.875	493,148		(607)				545,000	10/12/2021
100071917		RESEDA	CA		11/19/2021	3.875	633,765		(790)				990,000	10/13/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071918		PEORIA	AZ		01/21/2022	5.500	269,610		(451)				328,000	10/13/2021
100071919	CF	KEY BISCAYNE	FL		11/19/2021	4.750	535,269		(868)				604,000	10/12/2021
100071920	CF	NATIONAL CITY	CA		11/19/2021	3.250	781,336		(153)				1,100,000	10/13/2021
100071921		GLENDALE	AZ		01/21/2022	5.625	176,737		(338)				212,000	10/13/2021
100071922		YUMA	AZ		11/19/2021	4.750	200,798		(565)				245,000	10/14/2021
100071924	CF	HIALEAH	FL		01/21/2022	4.625	356,025		(739)				545,000	10/14/2021
100071925		ORANGE	CA		01/21/2022	4.750	440,540		(460)				667,000	10/12/2021
100071926		SAN JOSE	CA		11/19/2021	4.875	691,357		(626)				880,000	10/15/2021
100071927	CF	NEW BRAUNFELS	TX		11/19/2021	4.500	250,015		(547)				315,000	10/12/2021
100071928	CF	VAN NUYS	CA		11/19/2021	5.875	1,402,838		(2,104)				1,580,000	10/14/2021
100071929	CF	COSTA MESA	CA		01/21/2022	3.875	938,959		(484)				1,250,000	10/18/2021
100071931	CF	LOS ANGELES	CA		11/19/2021	4.250	455,642		(662)				640,000	10/14/2021
100071932	CF	FORT LAUDERDALE	FL		11/19/2021	3.750	686,755		(657)				925,000	10/21/2021
100071933	CF	GILBERT	AZ		11/19/2021	5.375	502,766		(948)				625,000	10/22/2021
100071934		PORTLAND	OR		01/21/2022	5.250	358,247		(912)				470,000	10/15/2021
100071936	CF	SILVER CLIFF	CO		11/19/2021	4.375	313,450		(372)				418,000	09/30/2021
100071937		CAPE CORAL	FL		11/19/2021	5.500	333,030		(944)				435,000	10/12/2021
100071939	CF	COCONUT GROVE	FL		01/21/2022	3.500	843,247		(577)				1,345,000	10/08/2021
100071940	CF	SAINT PETERSBURG	FL		11/19/2021	5.750	236,453		(962)				350,000	11/04/2021
100071941	CF	OURAY	CO		11/19/2021	3.625	765,594		(488)				960,000	10/08/2021
100071942	CF	PASADENA	CA		11/19/2021	4.875	698,155		(535)				870,000	10/18/2021
100071943		SAN FRANCISCO	CA		11/19/2021	4.250	1,684,014		(2,179)				2,680,000	10/08/2021
100071945	CF	CARMICHAEL	CA		11/19/2021	5.125	418,269		(691)				485,000	10/06/2021
100071946	CF	CORONA DEL MAR	CA		11/19/2021	3.000	915,145		166				2,675,000	10/13/2021
100071948	CF	PALO ALTO	CA		11/19/2021	4.125	2,503,166		(722)				3,100,000	10/08/2021
100071949		SAN BRUNO	CA		11/19/2021	4.000	700,323		(691)				1,280,000	10/06/2021
100071951		SEVIERVILLE	TN		11/19/2021	4.875	800,876		(716)				900,000	10/12/2021
100071952		SALISBURY	MD		11/19/2021	4.875	251,128		(534)				615,000	10/07/2021
100071953	CF	ARCADIA	CA		01/21/2022	4.000	872,067		(1,120)				1,175,000	10/06/2021
100071957	CF	OAKLAND PARK	FL		11/19/2021	4.875	422,179		(745)				585,000	10/06/2021
100071958		FRIENDSWOOD	TX		11/19/2021	5.375	266,978		(1,048)				355,000	10/01/2021
100071959	CF	GRANADA HILLS	CA		11/19/2021	3.625	776,395		(546)				1,100,000	10/12/2021
100071962	CF	SAN CLEMENTE	CA		11/19/2021	4.750	680,861		(463)				830,000	10/12/2021
100071964		TULARE	CA		11/19/2021	4.875	322,247		(823)				450,000	10/12/2021
100071965	CF	DES PLAINES	IL		10/29/2021	4.990	191,596		(231)				240,000	09/28/2021
100071966	CF	PANAMA CITY BEACH	FL		10/29/2021	3.999	452,992		(392)				620,000	09/27/2021
100071967		VENTURA	CA		10/29/2021	4.999	189,766		(155)				680,000	09/28/2021
100071969		PANAMA CITY BEACH	FL		10/29/2021	4.750	237,085		(506)				290,000	09/07/2021
100071970		SAN ANTONIO	TX		10/29/2021	3.999	165,606		(83)				265,000	09/28/2021
100071972		PASADENA	CA		10/29/2021	3.999	1,094,930		(456)				1,585,000	09/28/2021
100071973		SPRINGFIELD	MO		10/29/2021	4.250	257,546		(280)				367,000	09/28/2021
100071974		VENTURA	CA		10/29/2021	4.999	488,154		(284)				770,000	09/28/2021
100071976	CF	HEBER CITY	UT		10/29/2021	3.625	336,827		(121)				738,000	09/28/2021
100071977	CF	FRIENDSWOOD	TX		10/29/2021	6.125	273,547		(553)				312,000	09/28/2021
100071978	CF	PHOENIX	AZ		10/29/2021	4.999	318,147		(614)				560,000	09/28/2021
100071979		HALLANDALE BEACH	FL		10/29/2021	5.250	417,058		(820)				610,000	09/29/2021
100071981	CF	SCHAUMBURG	IL		10/29/2021	5.625	264,586		(443)				360,000	09/29/2021
100071982	CF	LOS ANGELES	CA		10/29/2021	4.250	694,134		(408)				1,366,500	09/29/2021
100071983	CF	WINTER GARDEN	FL		10/29/2021	4.250	440,278		(496)				650,000	09/29/2021
100071984		RIO RANCHO	NM		10/29/2021	4.250	203,941		(252)				284,000	09/29/2021
100071985		SPRINGFIELD	MA		10/29/2021	4.250	249,813		(346)				335,000	09/29/2021
100071986		TALLAHASSEE	FL		10/29/2021	4.999	114,065		(302)				138,000	09/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071987	CF	SCOTTSDALE	AZ		10/29/2021	5.375	79,376		(492)				170,000	09/29/2021
100071988		LONG BEACH	CA		10/29/2021	5.125	1,206,206		(832)				1,465,000	09/29/2021
100071989	CF	LAKE ELSINORE	CA		10/29/2021	4.250	600,677		(318)				800,000	09/30/2021
100071990	CF	LAKE ELSINORE	CA		10/29/2021	4.250	600,848		(318)				800,000	09/30/2021
100071991		MARATHON	FL		10/29/2021	4.250	371,874		(345)				490,000	09/30/2021
100071993		LEANDER	TX		10/29/2021	3.750	299,200		(83)				407,000	09/30/2021
100071994		PORTSMOUTH	VA		10/29/2021	4.250	213,908		(129)				266,000	09/30/2021
100071995	CF	NAPERVILLE	IL		10/29/2021	5.250	140,743		(309)				220,000	09/30/2021
100071996	CF	PANAMA CITY BEACH	FL		10/29/2021	3.990	284,720		(242)				419,000	09/30/2021
100071998	CF	PANAMA CITY BEACH	FL		10/29/2021	3.999	284,680		(242)				419,000	09/30/2021
100071999		LIBERTY HILL	TX		10/29/2021	3.750	303,941		(70)				388,000	09/30/2021
100072000	CF	STOCKBRIDGE	GA		10/29/2021	4.250	130,480		(201)				241,000	09/30/2021
100072001	CF	MISSOURI CITY	TX		10/29/2021	4.990	355,169		(447)				486,000	09/30/2021
100072002		LAKE HAVASU CITY	AZ		10/29/2021	4.999	437,135		(259)				580,000	09/30/2021
100072003		COLLEGE STATION	TX		10/29/2021	4.875	142,503		(396)				182,000	09/30/2021
100072004	CF	SANDY	UT		10/29/2021	4.125	223,185		(395)				670,000	09/30/2021
100072005	CF	CAPE NEDDICK	ME		10/29/2021	5.125	156,227		(304)				352,200	09/30/2021
100072009	CF	LAS VEGAS	NV		10/29/2021	5.250	249,592		(623)				345,000	09/30/2021
100072010		DENVER	CO		10/29/2021	4.250	538,276		(219)				644,000	09/30/2021
100072011		PORTLAND	OR		10/29/2021	5.750	268,253		(180)				309,000	09/30/2021
100072012	CF	ORLANDO	FL		10/29/2021	3.999	127,279		(144)				260,000	10/01/2021
100072013	CF	TUSTIN	CA		10/29/2021	5.375	369,514		(212)				430,000	10/01/2021
100072014		SAN BERNARDINO	CA		10/29/2021	4.875	309,765		(332)				400,000	10/01/2021
100072015	CF	CARLISLE	PA		10/29/2021	3.750	113,560		(68)				260,000	10/01/2021
100072016	CF	SAN FRANCISCO	CA		10/29/2021	3.750	420,275		(142)				1,000,000	09/30/2021
100072018	CF	SANTA BARBARA	CA		11/19/2021	3.250	946,197		(56)				3,600,000	09/17/2021
100072019	CF	ENCINITAS	CA		11/19/2021	4.750	1,955,551		(3,052)				2,950,000	10/07/2021
100072022	CF	NEWPORT BEACH	CA		11/19/2021	3.750	2,551,086		(1,180)				4,300,000	10/05/2021
100072024	CF	VERO BEACH	FL		11/19/2021	3.875	805,055		(568)				1,370,000	10/06/2021
100072025	CF	INDIO	CA		11/19/2021	4.875	1,079,433		(962)				1,500,000	10/07/2021
100072026	CF	GRANBURY	TX		11/19/2021	4.000	144,500		(101)				210,000	10/01/2021
100072027	CF	GRASSY KEY	FL		11/19/2021	4.125	2,495,621		(2,071)				3,613,000	10/15/2021
100072028	CF	UPLAND	CA		11/19/2021	3.750	620,954		(205)				765,000	09/24/2021
100072029	CF	LOS ANGELES	CA		11/19/2021	4.000	1,431,852		(1,415)				2,260,000	10/12/2021
100072031	CF	SAN DIEGO	CA		11/19/2021	3.625	992,754		(791)				1,925,000	10/13/2021
100072032	CF	SUMMERLAND	CA		11/19/2021	5.250	2,521,534		(1,280)				2,999,000	10/14/2021
100073530	CF	SIMI VALLEY	CA		10/26/2021	4.250	920,024		(588)				1,575,000	08/19/2021
100073532	CF	GRANADA HILLS	CA		10/26/2021	3.375	931,586		(586)				1,450,000	09/16/2021
100073533	CF	SHERWOOD FOREST	CA		10/26/2021	3.875	904,425		(469)				1,385,000	09/16/2021
100073534	CF	VAN NUYS	CA		10/26/2021	3.375	570,676		(355)				950,000	09/16/2021
100073535	CF	LOS ANGELES	CA		10/26/2021	3.250	942,363		(306)				1,750,000	09/11/2021
100073536	CF	WEST HOLLYWOOD	CA		10/26/2021	3.750	1,501,619		(735)				3,000,000	09/02/2021
100073537	CF	MODESTO	CA		10/26/2021	5.500	311,654		(93)				410,000	09/03/2021
100073538	CF	LOS ANGELES	CA		10/26/2021	3.625	3,830,636		(2,201)				5,850,000	09/22/2021
100073539	CF	LONG BEACH	CA		10/26/2021	4.000	373,468		(159)				770,000	09/23/2021
100073541		LOS ANGELES	CA		10/26/2021	4.500	529,216		(268)				1,220,000	09/14/2021
100073542		LOS ANGELES	CA		10/26/2021	4.500	529,216		(268)				1,275,000	09/13/2021
100073543	CF	MILLBRAE	CA		11/19/2021	4.250	1,231,995		(824)				3,500,000	10/12/2021
100073544	CF	PACOIMA	CA		11/19/2021	3.750	286,289		(16)				615,000	10/04/2021
100073545	CF	VAN NUYS	CA		11/19/2021	5.125	748,321		(1,398)				2,300,000	10/21/2021
100073548	CF	SAN PABLO	CA		11/19/2021	3.875	300,245		(58)				900,000	10/07/2021
100073549		FLOWER MOUND	TX		11/19/2021	4.250	339,937		(185)				455,000	09/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100073550	CF	VAN NUYS	CA		11/19/2021	3.875	459,254		(93)				760,000	10/06/2021
100073552	CF	PACIFIC GROVE	CA		11/19/2021	4.000	584,698		(261)				1,600,000	10/12/2021
100073553	CF	MIAMI	FL		11/19/2021	4.500	271,933		(312)				375,000	10/20/2021
100073554	CF	MIAMI	FL		11/19/2021	4.875	515,824		(813)				750,000	09/23/2021
100073556		SACRAMENTO	CA		11/19/2021	4.000	404,938		(86)				575,000	09/30/2021
100073557	CF	LIVE OAK	CA		11/19/2021	4.750	216,150		(331)				325,000	09/27/2021
100073558	CF	OCEANSIDE	CA		11/19/2021	4.375	686,391		(495)				850,000	10/19/2021
100073559	CF	SAN DIEGO	CA		11/19/2021	4.250	304,404		(349)				395,000	10/20/2021
100073560	CF	VISTA	CA		11/19/2021	3.750	974,713		(650)				1,155,000	10/21/2021
100073561	CF	INGLEWOOD	CA		11/19/2021	4.375	879,739		(1,189)				1,135,000	10/06/2021
100073562	CF	CORONADO	CA		11/19/2021	3.625	1,403,382		(723)				2,250,000	10/06/2021
100073565	CF	WILTON	CA		11/19/2021	3.625	340,744		(174)				925,000	10/15/2021
100074063		VENTANAS DEL MAR	MEX		11/05/2021	9.400	164,018						331,083	08/20/2021
100074080	CF	BELLFLOWER	CA		12/09/2021	3.750	827,864		(144)				1,250,000	11/16/2021
100074089	CF	COLORADO SPRINGS	CO		12/09/2021	5.000	382,346		(776)				580,000	11/08/2021
100074096	CF	MESA	AZ		12/09/2021	4.375	301,220		(293)				351,000	11/04/2021
100074099	CF	CHARLESTON	SC		12/09/2021	4.750	273,551		(654)				420,000	11/23/2021
100074100	CF	VISTA	CA		12/09/2021	3.500	415,895		(77)				700,000	11/16/2021
100074102		LAKELAND	FL		12/09/2021	4.500	199,041		(286)				260,000	11/17/2021
100074103		LAKELAND	FL		12/09/2021	4.500	199,177		(289)				260,000	11/17/2021
100074104	CF	MALIBU	CA		12/09/2021	3.625	2,725,433		(414)				4,307,000	11/08/2021
100074107	CF	LONG BEACH	CA		12/09/2021	4.250	437,007		(631)				690,000	11/09/2021
100074112		OCEANSIDE	CA		12/09/2021	4.750	433,448		(662)				630,000	11/09/2021
100074113		RICHMOND	TX		12/09/2021	5.500	313,757		(829)				405,000	11/12/2021
100074118		COACHELLA	CA		12/09/2021	6.375	248,744		(572)				319,000	11/09/2021
100074120	CF	RICHMOND	CA		12/09/2021	5.375	541,417		(891)				650,000	11/05/2021
100074122	CF	DAVIE	FL		12/09/2021	5.125	897,106		(887)				1,150,000	11/03/2021
100074130	CF	FAIRFIELD	CA		12/09/2021	3.375	580,808		24				1,100,000	11/10/2021
100074131	CF	NOKOMIS	FL		12/09/2021	4.125	1,062,229		(761)				1,607,000	11/09/2021
100074134	CF	LOS ANGELES SHERMAN OAKS	CA		12/09/2021	4.000	815,828		(331)				2,200,000	11/12/2021
100074142	CF	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021	3.875	1,528,123		(405)				1,996,000	11/23/2021
100074144	CF	SICKLERVILLE	NJ		12/09/2021	5.875	306,963		24				349,000	11/24/2021
100074146	CF	SALINAS	CA		12/09/2021	4.375	346,175		(641)				550,000	11/08/2021
100074150	CF	FULSHEAR	TX		12/09/2021	4.375	875,507		(1,303)				1,400,000	11/10/2021
100074156	CF	JOHNS ISLAND	SC		12/09/2021	3.500	502,759		(40)				1,611,000	11/22/2021
100074157	CF	NEWPORT BEACH	CA		12/09/2021	4.625	1,264,017		(338)				1,560,000	11/12/2021
100074162		NORTH FORT MYERS	FL		12/09/2021	4.250	346,770		33				450,000	11/08/2021
100074163	CF	KENT	WA		12/09/2021	3.875	447,508		(353)				675,000	10/29/2021
100074167	CF	POMONA	CA		12/09/2021	4.125	490,873		(476)				585,000	11/01/2021
100074170	CF	MILL VALLEY	CA		12/09/2021	4.625	1,002,871		(2,124)				2,325,000	11/04/2021
100074171		YORKVILLE	IL		12/09/2021	4.875	294,611		(401)				376,000	11/22/2021
100074173		GILBERT	AZ		12/09/2021	4.250	210,007		(221)				465,000	11/05/2021
100074178	CF	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021	3.875	1,684,952		(455)				2,200,000	11/23/2021
100074182		READING	PA		12/09/2021	6.250	239,048		(411)				295,000	11/05/2021
100074190		NORTHRIDGE	CA		12/09/2021	4.125	610,749		(571)				975,000	11/18/2021
100074191	CF	SURPRISE	AZ		12/09/2021	4.125	324,978		(369)				450,000	11/12/2021
100074197	CF	BAINBRIDGE ISLAND	WA		12/09/2021	4.875	178,446		(173)				1,710,000	11/09/2021
100074198	CF	SIERRA MADRE	CA		12/09/2021	4.500	618,969		(871)				1,025,000	10/29/2021
100074201	CF	SACRAMENTO	CA		12/09/2021	4.750	345,877		(568)				495,000	11/08/2021
100074202	CF	SACRAMENTO	CA		12/09/2021	4.625	343,270		(504)				500,000	11/08/2021
100074203		SACRAMENTO	CA		12/09/2021	4.500	384,028		(410)				530,000	11/15/2021
100074215	CF	COLORADO SPRINGS	CO		12/09/2021	4.000	416,061		(408)				580,000	11/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100074216		SACRAMENTO	CA		12/09/2021	4.625	401,726		(519)				515,000	11/15/2021
100074222		CHULA VISTA	CA		12/09/2021	3.875	503,874		(397)				665,000	11/05/2021
100074228	CF	LA CRESCENTA	CA		12/09/2021	3.250	282,778		55				966,000	11/19/2021
100074229	CF	TWENTYNINE PALMS	CA		12/09/2021	4.125	275,264		(248)				360,000	11/12/2021
100074235	CF	FREMONT	CA		12/09/2021	3.750	646,375		(505)				1,800,000	11/12/2021
100074239		ANAHEIM	CA		12/09/2021	4.250	564,818		(373)				745,000	11/02/2021
100074242		SCOTTSDALE	AZ		12/09/2021	3.875	516,909		(382)				715,000	11/12/2021
100074244	CF	LOS ANGELES	CA		12/09/2021	3.750	1,659,920		(1,080)				2,200,000	11/15/2021
100074245		HUNTINGTON BEACH	CA		12/09/2021	4.250	521,186		(406)				780,000	11/02/2021
100074250	CF	HOMESTEAD	FL		12/09/2021	4.000	605,224		(457)				810,000	11/05/2021
100074251		FREMONT	CA		12/09/2021	3.750	911,936		(425)				1,801,000	11/16/2021
100074252	CF	CRYSTAL LAKE	IL		12/09/2021	5.250	301,166		(135)				365,000	11/10/2021
100074274	CF	GILBERT	AZ		12/09/2021	5.875	612,716		(946)				680,000	11/17/2021
100074288	CF	SCOTTSDALE	AZ		12/09/2021	4.875	1,553,233		(564)				1,875,000	11/12/2021
100074292	CF	FORT LAUDERDALE	FL		12/09/2021	4.750	387,950		(362)				450,000	11/15/2021
100074295		TEMECULA	CA		12/09/2021	4.000	518,556		(441)				640,000	11/16/2021
100074299	CF	LOS ANGELES	CA		12/09/2021	4.500	769,795		(1,417)				1,110,000	11/22/2021
100074308	CF	LOS ANGELES	CA		12/09/2021	4.875	1,039,187		(417)				1,250,000	11/16/2021
100074317	CF	PROSPER	TX		12/09/2021	3.500	231,378		(44)				520,000	11/12/2021
100074339	CF	SAN LORENZO	CA		12/09/2021	3.750	555,408		(274)				820,000	11/18/2021
100074350		GARDEN GROVE	CA		12/09/2021	4.750	745,714		(726)				890,000	11/18/2021
100074352	CF	PALM SPRINGS	CA		12/09/2021	5.000	999,112		(494)				1,190,000	11/12/2021
100074364	CF	SANTA BARBARA	CA		11/19/2021	4.500	6,258,644		(4,344)				19,000,000	10/18/2021
100074365	CF	SANTA BARBARA	CA		11/19/2021	4.750	1,520,239		(4,736)				6,820,000	10/18/2021
100074367	CF	PARKLAND	FL		11/19/2021	4.000	590,560		(538)				1,079,000	10/18/2021
100074368		RESEDA	CA		11/19/2021	4.750	568,790		(376)				860,000	10/13/2021
100074369	CF	LAHAINA	HI		11/19/2021	4.375	919,960		(555)				1,215,000	09/25/2021
100074370		PALM SPRINGS	CA		11/19/2021	4.875	200,481		(118)				420,000	08/27/2021
100074387	CF	TEMPE	AZ		12/02/2021	4.375	335,930		(191)				450,000	08/16/2021
100074388	CF	FLEMINGTON	NJ		12/02/2021	4.812	632,710		(553)				845,000	11/15/2021
100074389	CF	BOLINAS	CA		12/02/2021	4.875	760,327		(771)				1,050,000	09/30/2021
100074390		BIG BEAR LAKE	CA		12/02/2021	3.875	650,388		(298)				865,000	11/05/2021
100074391	CF	MONTAUK	NY		12/02/2021	4.237	634,524		(486)				1,000,000	10/08/2021
100074392	CF	FLAGSTAFF	AZ		12/02/2021	4.271	783,189		(646)				1,025,000	11/08/2021
100074393	CF	SALINAS	CA		12/02/2021	3.612	252,734		(104)				660,000	11/08/2021
100074395	CF	SCOTTSVILLE	VA		12/02/2021	5.187	354,717		(651)				425,000	11/02/2021
100074396	CF	INDIAN LAKE ESTATES	FL		12/02/2021	5.287	223,378		(312)				270,000	11/15/2021
100074397		LOS ANGELES	CA		12/02/2021	2.825	1,108,072		745				2,750,000	11/09/2021
100074398		RAEFORD	NC		12/02/2021	5.390	201,142		(456)				248,000	11/15/2021
100074399		KISSIMMEE	FL		12/02/2021	5.325	208,341		(350)				290,000	11/10/2021
100074404	CF	PEORIA	AZ		12/02/2021	3.950	959,151		(486)				1,360,000	11/09/2021
100074407	CF	WESTON	FL		12/02/2021	3.887	587,637		(382)				1,245,000	11/09/2021
100074409		OCEAN VIEW	DE		12/02/2021	5.825	543,804		19,439				635,000	11/15/2021
100074410	CF	BEAVERCREEK	OH		12/02/2021	4.475	140,018		(396)				382,000	11/15/2021
100074412	CF	HACIENDA HEIGHTS AREA	CA		12/02/2021	4.562	552,816		(530)				675,000	11/10/2021
100074413	CF	ELK GROVE	CA		12/02/2021	5.562	510,064		(853)				570,000	11/10/2021
100074414	CF	LOS GATOS	CA		12/02/2021	4.087	1,427,609		(1,123)				2,650,000	11/09/2021
100074415	CF	SEDONA	AZ		12/02/2021	4.675	458,024		(501)				660,000	11/12/2021
100074418		CHICAGO	IL		12/02/2021	5.425	460,229		(710)				610,000	11/16/2021
100074420	CF	ARLINGTON	VA		12/02/2021	3.875	964,180		(557)				1,280,000	11/10/2021
100074421	CF	LAS VEGAS	NV		12/02/2021	4.675	170,292		(367)				228,000	11/12/2021
100074422	CF	LAS VEGAS	NV		12/02/2021	5.812	547,976		(901)				615,000	10/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100074423	CF	REDONDO BEACH	CA		12/02/2021	3.700	816,816		(373)				2,200,000	11/10/2021
100074424		FRANKLIN	TN		12/02/2021	5.350	401,092		(563)				625,000	10/29/2021
100074427	CF	LOS ANGELES	CA		12/02/2021	4.312	1,206,714		(947)				1,580,000	11/01/2021
100074429	CF	TREASURE ISLAND	FL		12/02/2021	5.162	272,774		(437)				343,400	11/16/2021
100074430	CF	TAMPA	FL		12/02/2021	5.375	313,628		(551)				360,000	11/16/2021
100074431	CF	LOS ANGELES	CA		12/02/2021	5.162	3,208,192		(1,786)				3,700,000	11/08/2021
100074433		FORT LAUDERDALE	FL		12/02/2021	5.450	552,710		(104)				750,000	11/15/2021
100074435		MIAMI	FL		12/02/2021	5.825	210,590		(603)				255,000	11/16/2021
100074436	CF	HONOLULU	HI		12/02/2021	5.062	724,585		(726)				880,000	11/12/2021
100074437	CF	BAYONNE	NJ		12/02/2021	4.450	455,457		(625)				680,000	11/01/2021
100074438	CF	RANCHO SANTA FE	CA		12/02/2021	3.772	2,443,343		(575)				3,000,000	11/15/2021
100074439	CF	UPPER SADDLE RIVER	NJ		12/02/2021	3.990	888,119		(944)				2,500,000	11/05/2021
100074440		NORTH PORT	FL		12/02/2021	5.658	356,050		12,979				430,000	11/16/2021
100074442		BROOKHAVEN	NY		12/02/2021	4.900	557,093		521				770,000	11/16/2021
100074443	CF	PALM SPRINGS	CA		12/02/2021	4.575	1,047,058		(2,072)				1,805,000	11/12/2021
100074444	CF	WOODLAND	CA		12/02/2021	4.262	292,261		(419)				460,000	11/15/2021
100074445	CF	CRETE	IL		12/02/2021	4.662	226,110		(198)				325,000	11/10/2021
100074446	CF	MIRAMAR	FL		12/02/2021	4.312	307,627		(293)				524,000	11/16/2021
100074448	CF	RANCHO PALOS VERDES	CA		12/02/2021	3.913	2,746,031		(2,211)				3,715,000	11/10/2021
100074450		STOCKTON SPRINGS	ME		12/02/2021	4.887	134,356		(143)				185,000	11/17/2021
100074451		COLLEGE POINT	NY		12/02/2021	4.625	677,255		(1,132)				990,000	11/03/2021
100074453	CF	SAN FRANCISCO	CA		12/02/2021	4.312	952,754		(1,017)				1,245,000	11/12/2021
100074454	CF	WILLIAMSTOWN	NJ		12/02/2021	5.162	365,345		(174)				450,000	11/16/2021
100074456	CF	SAN ANTONIO	TX		12/02/2021	5.187	252,310		(620)				311,000	11/15/2021
100074458	CF	LAS VEGAS	NV		12/02/2021	5.062	993,750		(1,295)				1,330,000	11/12/2021
100074459	CF	NEWPORT	KY		12/02/2021	5.000	112,564		(260)				153,000	11/17/2021
100074460		RONKONKOMA	NY		12/02/2021	5.108	197,018		(514)				245,000	11/17/2021
100074461		VICTORVILLE	CA		12/02/2021	5.225	193,260		(610)				312,000	11/15/2021
100074462	CF	HUTTO	TX		12/02/2021	5.437	346,540		(900)				420,000	11/16/2021
100074463	CF	NEWPORT COAST	CA		12/02/2021	3.148	1,784,314		451				2,820,000	11/12/2021
100074464	CF	LOS ANGELES	CA		12/02/2021	4.675	413,318		(662)				620,000	11/12/2021
100074465		LAGUNA NIGUEL	CA		12/02/2021	5.575	570,558		(381)				800,000	11/11/2021
100074467	CF	SPRING LAKE	NJ		12/02/2021	4.662	2,110,838		(5,555)				5,600,000	11/17/2021
100074468	CF	SCOTTSDALE	AZ		12/02/2021	2.987	646,921		455				1,450,000	11/12/2021
100074470		PROVIDENCE	RI		12/02/2021	4.883	355,224		(546)				450,000	11/17/2021
100074471		OKLAHOMA CITY	OK		12/02/2021	5.325	196,371		(456)				275,000	11/17/2021
100074472	CF	PALOS VERDES ESTATES	CA		12/02/2021	3.187	1,419,873		221				5,000,000	11/12/2021
100074474	CF	PFLUGERVILLE	TX		12/02/2021	5.437	392,039		(1,145)				470,000	11/16/2021
100074475	CF	PHILADELPHIA	PA		12/02/2021	5.383	234,171		(709)				280,000	11/16/2021
100074477		MISSION VIEJO	CA		12/14/2021	4.625	514,261		(391)				830,000	11/09/2021
100074478		SAN JOSE	CA		12/14/2021	4.375	619,819		(456)				1,200,000	11/09/2021
100074479	CF	SAN JOSE	CA		12/14/2021	4.625	1,320,158		(724)				1,976,000	11/16/2021
100074480	CF	OAKLAND	CA		12/14/2021	3.375	951,274		121				1,600,000	11/15/2021
100074481	CF	OAKLEY	CA		12/14/2021	4.375	633,893		(569)				850,000	11/18/2021
100074482	CF	OCEANO	CA		12/14/2021	3.375	352,661		22				704,000	11/18/2021
100074484		FRESNO	CA		12/14/2021	4.250	234,784		(255)				365,000	11/16/2021
100074486	CF	NEWPORT BEACH	CA		12/14/2021	3.250	1,787,916		642				3,660,000	11/18/2021
100074487	CF	LA CANADA FLINTRIDGE	CA		12/14/2021	3.500	2,055,912		(23)				2,976,000	11/17/2021
100074489		WOODLAND HILLS	CA		12/14/2021	3.875	335,109		(253)				505,000	11/12/2021
100074490	CF	SHERMAN OAKS	CA		12/14/2021	3.500	1,548,188		146				2,100,000	11/15/2021
100074491	CF	LAGUNA HILLS	CA		12/14/2021	3.500	964,414		(28)				1,610,000	11/23/2021
100074492	CF	LA MESA	CA		12/14/2021	3.625	611,370		(71)				900,000	11/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075903	CF	LAKEWOOD	NJ		01/07/2022	3.875	589,704		(366)				840,000	11/05/2021
100075904	CF	ALEXANDRIA	VA		01/07/2022	3.625	140,787		(76)				225,000	11/18/2021
100075905	CF	CALEXICO	CA		01/07/2022	4.250	249,960		(260)				375,000	11/16/2021
100075907	CF	BATON ROUGE	LA		01/07/2022	3.750	180,312		(146)				260,000	11/10/2021
100075909	CF	SCOTTSDALE	AZ		01/07/2022	3.625	232,999		(65)				340,000	11/16/2021
100075910	CF	KATY	TX		01/07/2022	3.874	172,395		(186)				265,000	11/18/2021
100075911	CF	PHILADELPHIA	PA		01/07/2022	3.999	143,344		(149)				200,000	10/29/2021
100075914	CF	ST PETERSBURG	FL		01/07/2022	3.625	172,856		(53)				310,000	10/29/2021
100075915	CF	BRISTOL	CT		01/07/2022	4.250	117,053		(85)				158,000	11/19/2021
100075916		MADEIRA BEACH	FL		01/07/2022	4.250	345,199		201	17			495,000	11/19/2021
100075917	CF	SAN ANTONIO	TX		01/07/2022	3.999	210,058		(131)				365,000	11/01/2021
100075918		NAZARETH	PA		01/07/2022	4.374	107,628		(105)				163,000	11/13/2021
100075920	CF	FORT WORTH	TX		01/07/2022	3.625	272,132		(76)				390,000	11/05/2021
100075921	CF	LEWISVILLE	TX		01/07/2022	3.500	169,550		(58)				250,000	11/05/2021
100075924	CF	AUGUSTA	GA		01/07/2022	4.375	102,062		(113)				135,000	11/19/2021
100075925	CF	CADDO MILLS	TX		01/07/2022	3.750	128,115		(118)				200,000	11/16/2021
100075926	CF	HEMET	CA		01/07/2022	3.999	151,181		(26)				370,000	11/20/2021
100075927	CF	LAKE FOREST PARK	WA		01/07/2022	3.625	593,108		(165)				850,000	11/05/2021
100075930	CF	OROVILLE	CA		01/07/2022	3.875	187,885		(90)				295,000	11/22/2021
100075931	CF	MOORHEAD	MN		01/07/2022	3.750	126,060		(85)				181,500	11/22/2021
100075933	CF	NATIONAL CITY	CA		01/07/2022	4.375	467,681		(432)				661,000	11/15/2021
100075934	CF	COLLEGE PARK	GA		01/07/2022	3.374	191,754		12				300,000	11/23/2021
100075937	CF	WICHITA	KS		01/07/2022	4.374	118,657		(136)				155,400	11/24/2021
100075939	CF	ST PETERSBURG	FL		01/07/2022	3.874	294,865		(153)				435,000	11/24/2021
100075940	CF	PORT ORCHARD	WA		01/07/2022	4.374	266,077		(297)				420,000	10/25/2021
100075941	CF	CHARLOTTE	NC		01/07/2022	3.750	108,825		(23)				147,000	11/23/2021
100075942	CF	BAY CITY	TX		01/07/2022	3.625	123,262		(18)				172,000	10/29/2021
100075943	CF	SANFORD	ME		01/07/2022	4.374	262,258		(245)				365,000	11/15/2021
100075944	CF	YUKON	OK		01/07/2022	3.375	173,113		(25)				263,000	11/16/2021
100075945	CF	BELOIT	WI		01/07/2022	4.375	65,510		(72)				85,000	11/16/2021
100075946	CF	SAN DIEGO	CA		01/07/2022	3.375	273,538		(2)				435,000	11/23/2021
100075947	CF	HENRYETTA	OK		01/07/2022	4.250	72,294		(106)				106,000	11/20/2021
100075950	CF	CAPE CORAL	FL		01/07/2022	3.999	217,203		(167)				305,000	11/29/2021
100075951	CF	NORFOLK	VA		01/07/2022	3.875	195,398		(105)				290,000	11/23/2021
100075952	CF	NEW ORLEANS	LA		01/07/2022	3.875	194,609		(80)				259,000	11/19/2021
100075954	CF	PHILADELPHIA	PA		01/07/2022	3.625	179,499		(85)				274,000	11/24/2021
100075958	CF	OAKLAND	CA		01/07/2022	3.750	153,737		(102)				700,000	11/29/2021
100075959	CF	MOUNT LAUREL	NJ		01/07/2022	3.625	161,561		(80)				235,000	11/30/2021
100075960	CF	TUCSON	AZ		01/07/2022	3.750	141,974		(110)				221,000	11/27/2021
100075961	CF	POCONO LAKE	PA		01/07/2022	3.750	116,654		(76)				156,000	11/30/2021
100075962	CF	DUNNELLEN	NJ		01/07/2022	3.490	352,421		12				550,000	11/29/2021
100075963	CF	CORAL SPRINGS	FL		01/07/2022	3.750	358,000		(74)				550,000	11/29/2021
100075965	CF	HUFFMAN	TX		01/07/2022	3.875	156,228		(92)				210,000	11/29/2021
100075966	CF	SCHERERVILLE	IN		01/07/2022	4.374	173,437		(184)				240,000	11/24/2021
100075967	CF	WASHINGTON	DC		01/07/2022	3.874	151,242		(63)				230,000	11/30/2021
100075968	CF	GREENWICH	CT		01/07/2022	4.375	378,538		(387)				835,000	08/27/2021
100075969	CF	MILFORD	OH		01/07/2022	3.499	162,081		(1)				227,000	11/30/2021
100075970	CF	PORTERVILLE	CA		01/07/2022	4.250	176,525		(150)				253,000	11/27/2021
100075971	CF	LAUDERDALE LAKES	FL		01/07/2022	3.875	328,063		(147)				467,000	10/22/2021
100075973	CF	LAS VEGAS	NV		01/07/2022	4.875	513,604		(585)				670,000	09/28/2021
100075975	CF	WESLEY CHAPEL	FL		01/07/2022	4.750	464,200		(519)				600,000	09/30/2021
100075977	CF	MIAMI	FL		01/07/2022	4.875	263,926		(261)				342,000	09/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075979	CF	TOLLESON	AZ		01/07/2022	4.125	212,821		(194)				311,000	09/20/2021
100075980	CF	PHILADELPHIA	PA		01/07/2022	4.875	406,037		(725)				575,000	10/05/2021
100075982	CF	EAST BOSTON	MA		01/07/2022	4.875	520,561		(431)				800,000	09/27/2021
100075983	CF	CANTON	MA		01/07/2022	4.750	374,102		(369)				555,000	09/30/2021
100075985	CF	LINDEN	NJ		01/07/2022	3.625	347,683		(106)				500,000	09/15/2021
100075986	CF	KIRKLAND	WA		01/07/2022	4.500	249,702		(315)				875,000	09/13/2021
100075987	CF	LITTLE FERRY	NJ		01/07/2022	4.500	433,164		(322)				650,000	09/29/2021
100075988	CF	HENDERSON	NV		01/07/2022	4.625	366,942		(371)				477,000	10/04/2021
100075989	CF	TOTOWA	NJ		01/07/2022	4.875	262,388		(258)				465,000	10/13/2021
100075990	CF	DANBURY	CT		01/07/2022	4.750	425,216		(504)				675,000	09/17/2021
100075991	CF	NASHUA	NH		01/07/2022	4.875	347,916		(456)				475,000	10/07/2021
100075993	CF	KISSIMMEE	FL		01/07/2022	4.750	334,932		(307)				445,000	10/12/2021
100075994	CF	RUSKIN	FL		01/07/2022	4.000	186,803		(208)				350,000	10/04/2021
100075995	CF	PROVIDENCE	RI		01/07/2022	4.625	155,518		(206)				215,000	10/14/2021
100075997	CF	SPEEDWAY	IN		01/07/2022	4.125	202,507		(162)				285,000	10/07/2021
100075998	CF	CHELSEA	MA		01/07/2022	4.875	502,550		(416)				758,000	09/27/2021
100075999	CF	VIRGINIA GARDENS	FL		01/07/2022	4.750	78,832		(618)				450,000	10/14/2021
100076000	CF	MURRELLS INLET	SC		01/07/2022	4.500	177,706		(209)				247,600	10/12/2021
100076001	CF	ORLANDO	FL		01/07/2022	4.250	154,079		(89)				218,000	10/18/2021
100076002	CF	OLD HICKORY	TN		01/07/2022	3.625	158,489		(60)				295,000	09/27/2021
100076004	CF	NORTH LAS VEGAS	NV		01/07/2022	4.125	185,399		(210)				321,000	09/15/2021
100076006	CF	STAFFORD	VA		01/07/2022	4.500	225,116		(209)				343,000	09/10/2021
100076007	CF	NORTH LAS VEGAS	NV		01/07/2022	3.875	76,364		(80)				107,500	10/18/2021
100076009	CF	ALBUQUERQUE	NM		01/07/2022	4.125	210,934		(189)				328,000	10/19/2021
100076011		DENVER	CO		01/07/2022	4.500	157,451		(149)				210,000	10/07/2021
100076012	CF	LAKELAND	TN		01/07/2022	4.625	200,775		(213)				272,000	10/28/2021
100076013	CF	RIO RANCHO	NM		01/07/2022	4.500	219,910		(217)				305,000	10/22/2021
100076015	CF	AVONDALE	AZ		01/07/2022	4.875	175,490		(229)				240,000	10/26/2021
100076016	CF	BONNEY LAKE	WA		01/07/2022	4.500	421,419		(369)				550,000	10/20/2021
100076017	CF	HOUSTON	TX		01/07/2022	4.125	77,587		(88)				110,000	09/30/2021
100076018	CF	NAPLES	FL		01/07/2022	4.500	186,859		(167)				260,000	10/22/2021
100076019	CF	PETERSBURG	VA		01/07/2022	4.125	90,364		(113)				125,000	10/19/2021
100076020	CF	GONZALES	LA		01/07/2022	4.125	209,152		(139)				279,000	10/27/2021
100076021	CF	KOKOMO	IN		01/07/2022	4.500	58,579		(64)				81,000	10/25/2021
100076022	CF	WILKES BARRE	PA		01/07/2022	3.875	77,625		(25)				105,000	10/25/2021
100076024	CF	BALTIMORE	MD		01/07/2022	4.625	147,681		(157)				205,000	10/22/2021
100076025	CF	IRVINGTON	NJ		01/07/2022	4.750	256,564		(253)				380,000	10/25/2021
100076026	CF	RALEIGH	NC		01/07/2022	4.500	181,705		(232)				255,000	10/04/2021
100076027	CF	FAYETTEVILLE	NC		01/07/2022	4.250	90,259		(104)				132,500	10/27/2021
100076028	CF	CUMMING	GA		01/07/2022	4.750	249,161		(280)				335,000	10/26/2021
100076029	CF	AUBURN	WA		01/07/2022	3.500	472,522		(125)				680,000	10/25/2021
100076030	CF	TUCSON	AZ		01/07/2022	3.875	74,069		(29)				100,000	10/23/2021
100076031	CF	CLINTON	SC		01/07/2022	4.750	73,461		(76)				140,000	09/22/2021
100076032	CF	LUBBOCK	TX		01/07/2022	4.625	102,799		(142)				124,000	10/11/2021
100076035	CF	SEVIERVILLE	TN		01/07/2022	4.375	209,584		(189)				275,000	10/26/2021
100076037	CF	MEMPHIS	TN		01/07/2022	3.875	62,333		(57)				82,000	10/21/2021
100076038	CF	LAKE HAVASU CITY	AZ		01/07/2022	4.250	95,818		(254)				422,000	10/27/2021
100076040	CF	ST AUGUSTINE	FL		01/07/2022	4.250	166,443		(204)				230,000	10/21/2021
100076042	CF	BURBANK	CA		01/07/2022	3.625	415,375		(171)				595,000	10/26/2021
100076043	CF	FAYETTEVILLE	NC		01/07/2022	4.500	103,568		(152)				135,000	10/29/2021
100076044	CF	TOMBALL	TX		01/07/2022	4.250	145,570		(143)				195,000	10/27/2021
100076045	CF	CORPUS CHRISTI	TX		01/07/2022	4.500	101,537		(149)				143,500	10/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076046	CF	JOSHUA TREE	CA		01/07/2022	4.250	201,440		(209)				285,000	10/23/2021
100076050	CF	COPPERAS COVE	TX		01/07/2022	4.000	70,279		(73)				105,000	10/12/2021
100076051	CF	GRIFFIN	GA		01/07/2022	4.125	89,258		(105)				118,000	10/18/2021
100076052	CF	LUMBERTON	TX		01/07/2022	4.750	96,970		(117)				129,500	10/07/2021
100076054		CORAL SPRINGS	FL		01/07/2022	3.875	327,597		286	18			480,000	11/01/2021
100076056	CF	TAYLORSVILLE	UT		01/07/2022	3.625	234,546		(122)				401,900	09/29/2021
100076057	CF	ROCK HILL	SC		01/07/2022	4.125	170,800		(46)				215,000	10/29/2021
100076058	CF	TAYLORSVILLE	UT		01/07/2022	3.625	238,046		(124)				434,500	09/29/2021
100076059	CF	PORT CHARLOTTE	FL		01/07/2022	4.375	144,733		(156)				190,000	10/29/2021
100076060	CF	LINCOLN	NE		01/07/2022	4.500	181,123		(192)				235,000	10/06/2021
100076062		BROOKSHIRE	TX		01/07/2022	3.750	232,535		(108)				310,000	10/13/2021
100076063	CF	JACKSONVILLE	FL		01/07/2022	3.990	219,340		(178)				320,000	10/27/2021
100076064	CF	SMYRNA	GA		01/07/2022	3.625	326,297		(134)				475,000	10/29/2021
100076065	CF	AUSTIN	TX		01/07/2022	3.625	355,812		(196)				680,000	10/27/2021
100076066	CF	NORTH LAS VEGAS	NV		01/07/2022	4.750	398,102		(539)				605,000	09/24/2021
100076067	CF	CINCINNATI	OH		01/07/2022	4.500	259,157		(244)				360,000	10/26/2021
100076068	CF	ANTHONY	NM		01/07/2022	4.625	408,256		(373)				625,000	10/28/2021
100076071	CF	SENOIA	GA		01/07/2022	4.500	376,752		(343)				500,000	10/29/2021
100076072	CF	LAS VEGAS	NV		01/07/2022	4.375	174,747		(237)				404,000	10/26/2021
100076073	CF	WARREN	MI		01/07/2022	3.875	72,294		(71)				95,000	10/27/2021
100076074	CF	CHATTANOOGA	TN		01/07/2022	4.375	146,940		(158)				195,000	10/22/2021
100076075	CF	FORT MYERS	FL		01/07/2022	3.990	189,149		(194)				350,000	10/27/2021
100076076	CF	GARDEN GROVE	CA		01/07/2022	3.875	336,065		(295)				830,000	10/22/2021
100076077	CF	NEW ORLEANS	LA		01/07/2022	4.125	660,107		(364)				1,000,000	10/22/2021
100076078	CF	ARGYLE	TX		01/07/2022	4.250	341,993		(249)				469,000	10/29/2021
100076079	CF	OCALA	FL		01/07/2022	4.500	154,525		(177)				208,000	10/28/2021
100076082	CF	FORT WORTH	TX		01/07/2022	3.375	210,739		(24)				307,000	11/02/2021
100076083	CF	MICHIGAN CITY	IN		01/07/2022	4.500	162,332		(186)				210,000	10/29/2021
100076084	CF	WALLA WALLA	WA		01/07/2022	4.125	215,980		(236)				520,000	10/26/2021
100076085		WORCESTER	MA		01/07/2022	4.125	363,775		151				510,000	10/13/2021
100076088	CF	HIALEAH	FL		01/07/2022	4.125	267,903		(106)				380,000	11/03/2021
100076089	CF	PHILADELPHIA	PA		01/07/2022	4.125	227,184		(139)				305,000	11/03/2021
100076092	CF	EDGEWATER PARK	NJ		01/07/2022	4.125	204,334		(122)				288,000	10/29/2021
100076097	CF	SALT LAKE CITY	UT		01/07/2022	3.375	363,202		(41)				526,000	10/26/2021
100076098	CF	LAKEWOOD	WA		01/07/2022	3.625	436,638		(135)				635,000	10/22/2021
100076099	CF	EAST HANOVER	NJ		01/07/2022	4.500	226,601		(167)				330,000	10/04/2021
100076100	CF	WILMINGTON	DE		01/07/2022	4.125	218,035		(126)				330,000	10/12/2021
100076101	CF	SPRINGFIELD	OR		01/07/2022	3.875	275,068		(166)				480,000	10/21/2021
100076102	CF	HIALEAH	FL		01/07/2022	4.125	231,816		(229)				494,000	11/01/2021
100076103	CF	STUART	FL		01/07/2022	4.125	229,154		(38)				329,000	10/26/2021
100076104	CF	COLUMBUS	OH		01/07/2022	4.125	98,887		(131)				140,700	10/29/2021
100076105	CF	SAINT LOUIS PARK	MN		01/07/2022	4.125	247,349		(144)				338,000	11/01/2021
100076106	CF	RIO RANCHO	NM		01/07/2022	4.500	179,636		(152)				235,000	10/28/2021
100076107	CF	SPRING	TX		01/07/2022	4.250	164,560		(157)				215,000	10/29/2021
100076108	CF	LITTLE EGG HARBOR	NJ		01/07/2022	4.000	216,728		(164)				305,000	10/29/2021
100076109	CF	MIAMI	FL		01/07/2022	4.125	234,590		(176)				329,000	11/05/2021
100076110	CF	EL PASO	TX		01/07/2022	4.500	118,715		(147)				175,000	10/13/2021
100076112	CF	AKRON	OH		01/07/2022	4.490	108,372		(150)				164,000	10/25/2021
100076113	CF	BOWLING GREEN	KY		01/07/2022	4.125	184,467		(101)				245,500	10/29/2021
100076114	CF	LAS VEGAS	NV		01/07/2022	3.750	281,499		(158)				600,000	11/01/2021
100076115	CF	LEHI	UT		01/07/2022	4.500	287,729		(195)				465,000	10/28/2021
100076116	CF	LAS VEGAS	NV		01/07/2022	4.125	186,124		(184)				260,000	10/25/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076117	CF	NORTH LAS VEGAS	NV		01/07/2022	3.500	264,367		(98)				394,000	10/20/2021
100076118		SAINT LOUIS	MO		01/07/2022	4.375	104,693		(77)				137,500	11/01/2021
100076119	CF	GALION	OH		01/07/2022	4.375	89,835		(113)				125,000	10/27/2021
100076120	CF	AVON	IN		01/07/2022	3.875	212,121		(120)				340,000	11/02/2021
100076122	CF	CLEARWATER	FL		01/07/2022	4.375	224,980		(177)				305,000	10/21/2021
100076123	CF	DYER	IN		01/07/2022	4.125	179,840		(98)				272,000	11/01/2021
100076124	CF	FOUNTAIN	CO		01/07/2022	4.375	227,430		(143)				325,000	11/02/2021
100076125	CF	HARRISBURG	PA		01/07/2022	4.125	97,779		(128)				135,000	10/29/2021
100076126	CF	SOUTH OGDEN	UT		01/07/2022	3.625	288,073		(118)				412,000	11/04/2021
100076127	CF	BROOKLYN PARK	MN		01/07/2022	3.625	138,350		(62)				218,000	10/29/2021
100076128	CF	WINSTON SALEM	NC		01/07/2022	4.000	87,642		(89)				115,000	10/29/2021
100076129	CF	HUNTERSVILLE	NC		01/07/2022	4.500	184,061		(196)				252,000	10/27/2021
100076130	CF	RNCHO CORDOVA	CA		01/07/2022	4.250	266,862		(221)				450,000	11/01/2021
100076131	CF	MURFREESBORO	TN		01/07/2022	4.500	181,750		(207)				270,000	10/27/2021
100076132	CF	PHILADELPHIA	PA		01/07/2022	3.625	57,397		(31)				75,000	11/04/2021
100076133		BIG BEAR LAKE	CA		01/07/2022	4.375	164,611		(200)				330,000	11/03/2021
100076134	CF	HOUSTON	TX		01/07/2022	4.500	176,477		(84)				280,000	11/04/2021
100076135	CF	WAYNE	MI		01/07/2022	4.250	97,908		(144)				135,000	10/28/2021
100076136	CF	COLLEYVILLE	TX		01/07/2022	3.875	396,378		(296)				565,000	10/28/2021
100076137	CF	GRASS VALLEY	CA		01/07/2022	4.125	210,589		(218)				425,000	10/21/2021
100076138	CF	TEMPE	AZ		01/07/2022	3.625	231,184		(94)				375,000	11/05/2021
100076139	CF	MEARS	MI		01/07/2022	4.875	298,299		(321)				415,000	10/01/2021
100076140	CF	PACIFICA	CA		01/07/2022	4.500	153,843		(217)				1,400,000	11/03/2021
100076141	CF	AUGUSTA	GA		01/07/2022	4.250	62,316		(86)				104,000	10/28/2021
100076143	CF	NOGALES	AZ		01/07/2022	4.125	95,806		(107)				135,000	10/28/2021
100076144	CF	HOUSTON	TX		01/07/2022	3.500	271,700		(72)				391,000	10/04/2021
100076147	CF	ESSEX	IL		01/07/2022	4.125	93,579		(104)				136,000	11/01/2021
100076148	CF	DAVENPORT	FL		01/07/2022	4.550	265,341		(234)				347,000	10/20/2021
100076149	CF	GREENWOOD	SC		01/07/2022	4.125	64,222		(114)				104,000	11/08/2021
100076150	CF	SPRINGFIELD	OH		01/07/2022	4.125	74,960		(77)				100,000	10/21/2021
100076151	CF	FORT LAUDERDALE	FL		01/07/2022	4.125	173,313		(185)				259,000	10/27/2021
100076152	CF	BOCA RATON	FL		01/07/2022	4.625	329,942		(268)				407,000	10/01/2021
100076155	CF	GRASS VALLEY	CA		01/07/2022	4.125	210,589		(218)				625,000	10/21/2021
100076156	CF	FAIRHOPE	AL		01/07/2022	4.375	194,818		(175)				255,000	09/30/2021
100076157	CF	COLUMBIA	SC		01/07/2022	4.125	98,118		(110)				135,000	11/03/2021
100076159	CF	WOODBRIDGE	VA		01/07/2022	3.625	223,013		(67)				330,000	10/15/2021
100076162	CF	KISSIMMEE	FL		01/07/2022	4.375	226,148		(55)				305,000	11/03/2021
100076163	CF	RALEIGH	NC		01/07/2022	3.625	220,872		(91)				316,500	10/28/2021
100076164	CF	PHOENIX	AZ		01/07/2022	4.500	181,325		(167)				266,000	11/04/2021
100076165	CF	MIAMI	FL		01/07/2022	4.375	496,985		(359)				733,000	11/09/2021
100076167	CF	NEW ORLEANS	LA		01/07/2022	4.125	166,142		(150)				235,000	10/08/2021
100076168	CF	HARTFORD	CT		01/07/2022	4.375	46,089		(80)				75,000	10/01/2021
100076169		NEWARK	NJ		01/07/2022	4.000	225,190		(92)				400,000	11/05/2021
100076170		ARLINGTON	TX		01/07/2022	4.125	200,561		6				258,000	10/26/2021
100076171	CF	BLACKSBURG	VA		01/07/2022	4.000	219,509		(158)				335,000	11/05/2021
100076172	CF	HIXSON	TN		01/07/2022	4.500	161,060		(184)				210,000	11/01/2021
100076173	CF	GONZALES	LA		01/07/2022	3.750	63,946		(41)				88,500	11/10/2021
100076175	CF	MINNEAPOLIS	MN		01/07/2022	3.625	213,437		(87)				305,000	11/10/2021
100076177	CF	PIQUA	OH		01/07/2022	4.125	58,925		(37)				80,000	11/08/2021
100076180		TAMPA	FL		01/07/2022	4.625	233,438		158				290,000	11/05/2021
100076182	CF	BEAUMONT	TX		01/07/2022	3.990	57,365		(58)				87,000	11/05/2021
100076183		MONACA	PA		01/07/2022	4.125	55,873		(50)				96,000	11/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076184		MIRAMAR BEACH	FL		01/07/2022	4.625	219,906		(123)				326,000	11/02/2021
100076185	CF	MEMPHIS	TN		01/07/2022	4.000	81,105		(37)				109,000	10/29/2021
100076186	CF	TUCSON	AZ		01/07/2022	4.750	304,840		(325)				425,000	10/06/2021
100076188	CF	WILLIAMSBURG	VA		01/07/2022	4.125	98,224		(140)				170,000	11/02/2021
100076189	CF	LAKE CHARLES	LA		01/07/2022	4.125	131,189		(82)				174,000	10/29/2021
100076190	CF	LINCOLN	NE		01/07/2022	4.125	166,117		(144)				252,500	11/08/2021
100076191		NEWARK	NJ		01/07/2022	3.875	305,150		(50)				505,000	11/05/2021
100076192	CF	UNIVERSITY PLACE	WA		01/07/2022	4.250	428,138		(278)				577,000	11/09/2021
100076193	CF	LAWRENCE	MA		01/07/2022	3.875	352,285		(169)				653,000	11/08/2021
100076194	CF	ROSEVILLE	CA		01/07/2022	3.625	328,074		6				475,000	11/08/2021
100076195	CF	RIO RANCHO	NM		01/07/2022	4.125	144,939		(122)				322,500	11/08/2021
100076196	CF	DAVENPORT	FL		01/07/2022	4.125	9,696		(113)				330,000	11/08/2021
100076197	CF	SUGARLOAF	CA		01/07/2022	4.500	307,295		(243)				440,000	11/08/2021
100076198	CF	MEMPHIS	TN		01/07/2022	4.125	110,383		(92)				145,000	10/06/2021
100076199	CF	MONONGAHELA	PA		01/07/2022	3.625	60,197		(38)				84,000	11/12/2021
100076200		PERRIS	CA		01/07/2022	3.500	218,745		(34)				370,000	10/27/2021
100076201	CF	GARLAND	TX		01/07/2022	3.625	194,779		(80)				278,000	11/02/2021
100076202	CF	LONGVIEW	TX		01/07/2022	3.625	65,588		(42)				108,000	11/02/2021
100076204	CF	LEESBURG	FL		01/07/2022	4.250	248,221		(145)				350,000	10/27/2021
100076206	CF	HELOTES	TX		01/07/2022	4.125	187,057		(205)				285,000	10/20/2021
100076207	CF	MEXICO	ME		01/07/2022	4.000	60,252		(63)				90,000	11/12/2021
100076209	CF	UNION CITY	NJ		01/07/2022	4.000	256,071		(206)				450,000	10/28/2021
100076210	CF	ORANGE PARK	FL		01/07/2022	3.625	302,347		(91)				435,000	11/12/2021
100076211	CF	TUCSON	AZ		01/07/2022	4.125	219,133		(119)				290,000	11/04/2021
100076212	CF	PATERSON	NJ		01/07/2022	4.625	282,951		(253)				354,000	11/10/2021
100076213	CF	SPANAWAY	WA		01/07/2022	4.875	318,082		(377)				410,000	11/01/2021
100076216	CF	HOUSTON	TX		01/07/2022	4.375	180,549		(166)				251,000	11/09/2021
100076217	CF	FAYETTEVILLE	NC		01/07/2022	3.990	39,641		(63)				85,000	11/05/2021
100076218	CF	PUYALLUP	WA		01/07/2022	4.500	370,986		(324)				485,000	10/26/2021
100076221	CF	STEVENSVILLE	MD		01/07/2022	3.750	255,700		(126)				365,000	11/03/2021
100076223	CF	GENOA	IL		01/07/2022	4.125	95,370		(123)				147,000	11/12/2021
100076224		DENVER	CO		01/07/2022	4.875	282,249		(249)				418,000	11/05/2021
100076225	CF	FRISCO	TX		01/07/2022	3.875	344,386		(185)				540,000	11/09/2021
100076226	CF	KENT	WA		01/07/2022	3.875	450,432		(200)				640,000	11/03/2021
100076227	CF	LAREDO	TX		01/07/2022	3.625	184,954		(77)				265,484	09/29/2021
100076228	CF	MERCED	CA		01/07/2022	4.000	204,454		(91)				295,000	11/05/2021
100076229	CF	MERCED	CA		01/07/2022	4.000	218,537		(97)				330,000	11/05/2021
100076230	CF	HONOLULU	HI		01/07/2022	4.625	906,426		(1,182)				1,700,000	11/05/2021
100076231	CF	HILLSBORO	OR		01/07/2022	3.500	380,705		(32)				550,000	11/04/2021
100076232	CF	HENRICO	VA		01/07/2022	3.875	219,393		(137)				310,000	11/05/2021
100076233	CF	CARROLLTON	TX		01/07/2022	3.750	270,684		(126)				385,000	11/04/2021
100076234	CF	LAKE WORTH	FL		01/07/2022	4.375	337,873		(268)				443,000	10/28/2021
100076235	CF	SPRING LAKE	MI		01/07/2022	3.875	199,419		(80)				304,000	11/10/2021
100076237	CF	OVERLAND PARK	KS		01/07/2022	3.875	198,836		(40)				305,000	11/16/2021
100076238	CF	LAS VEGAS	NV		01/07/2022	4.125	168,976		(276)				405,000	10/30/2021
100076239	CF	PHOENIX	AZ		01/07/2022	3.625	235,918		(138)				335,000	11/04/2021
100076240	CF	VALRICO	FL		01/07/2022	4.125	189,525		(123)				305,000	11/10/2021
100076242	CF	MCMINNVILLE	OR		01/07/2022	3.975	222,493		(165)				349,800	11/10/2021
100076243	CF	AUSTIN	TX		01/07/2022	4.000	572,299		(521)				875,000	11/09/2021
100076245	CF	BAKERSFIELD	CA		01/07/2022	4.125	189,364		(155)				265,000	11/10/2021
100076247	CF	ROGERS	MN		01/07/2022	3.875	218,223		(172)				460,000	11/12/2021
100076248	CF	CHANDLER	AZ		01/07/2022	3.875	237,098		(186)				420,000	11/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076252	CF	RALEIGH	NC		01/07/2022	4.000	181,581		(145)				295,000	11/06/2021
100076253	CF	NORTH CHESTERFIELD	VA		01/07/2022	4.125	44,232		(140)				125,000	11/01/2021
100076254	CF	PITTSFIELD	MA		01/07/2022	3.875	265,888		(142)				390,000	11/09/2021
100076255	CF	WEST HAVEN	CT		01/07/2022	3.990	304,856		(192)				434,000	11/09/2021
100076256	CF	MATTHEWS	NC		01/07/2022	3.625	257,093		(150)				365,000	11/05/2021
100076257	CF	PANAMA CITY	FL		01/07/2022	4.250	185,155		(122)				275,000	11/10/2021
100076258	CF	MARRERO	LA		01/07/2022	4.125	161,651		(122)				280,000	11/10/2021
100076259	CF	WHITEFISH	MT		01/07/2022	3.875	271,715		(215)				410,000	11/02/2021
100076260	CF	ANTIOCH	IL		01/07/2022	3.750	71,776		(64)				130,000	11/15/2021
100076261	CF	EAGLE MOUNTAIN	UT		01/07/2022	3.875	224,226		(178)				405,000	10/29/2021
100076262	CF	LA PLACE	LA		01/07/2022	4.125	186,139		(133)				280,000	11/01/2021
100076263	CF	EATONTOWN	NJ		01/07/2022	3.625	510,130		(209)				755,000	09/24/2021
100076264	CF	LINCOLNTON	NC		01/07/2022	4.625	183,640		(203)				249,000	10/04/2021
100076265	CF	PATERSON	NJ		01/07/2022	4.625	226,431		(245)				390,000	11/10/2021
100076266	CF	RIVERSIDE	CA		01/07/2022	3.500	237,959		(95)				550,000	11/01/2021
100076267	CF	SANDSTON	VA		01/07/2022	4.500	142,630		(191)				210,000	09/17/2021
100076268	CF	PHOENIX	AZ		01/07/2022	4.125	185,051		(104)				305,000	11/16/2021
100076270	CF	BLUFFTON	SC		01/07/2022	3.625	263,303		(17)				396,500	11/02/2021
100076271	CF	BELMONT	NC		01/07/2022	3.875	190,608		(70)				255,000	10/28/2021
100076272	CF	STERLING	VA		01/07/2022	4.125	237,367		(259)				420,000	11/05/2021
100076273	CF	SAINT CHARLES	MO		01/07/2022	3.500	149,639		(40)				225,000	11/09/2021
100076274		WHITEHALL	PA		01/07/2022	3.875	75,034		(84)				151,000	11/16/2021
100076275	CF	SACRAMENTO	CA		01/07/2022	3.750	324,455		(105)				471,000	11/09/2021
100076276	CF	LA VISTA	NE		01/07/2022	3.625	151,479		(43)				205,000	11/12/2021
100076279	CF	JACKSONVILLE BEACH	FL		01/07/2022	3.990	342,485		(97)				438,000	11/05/2021
100076281	CF	BAYONNE	NJ		01/07/2022	4.375	248,460		(220)				445,000	11/12/2021
100076282	CF	HENDERSON	NV		01/07/2022	4.875	217,749		(267)				435,000	11/09/2021
100076283	CF	OLD ORCHARD BEACH	ME		01/07/2022	3.750	292,034		(50)				420,000	10/29/2021
100076284	CF	BROWNS MILLS	NJ		01/07/2022	3.750	194,770		(63)				270,000	11/12/2021
100076285	CF	CARROLLTON	TX		01/07/2022	3.750	249,592		(116)				355,000	11/04/2021
100076286	CF	GREENSBORO	NC		01/07/2022	3.750	109,919		(59)				156,000	11/05/2021
100076287	CF	MILTON	WA		01/07/2022	3.875	215,827		(194)				500,000	11/10/2021
100076288	CF	ALPHARETTA	GA		01/07/2022	3.750	203,339		(150)				320,000	10/29/2021
100076291	CF	SAN ANTONIO	TX		01/07/2022	3.875	158,861		(155)				222,000	11/16/2021
100076293	CF	LAKE OSWEGO	OR		01/07/2022	3.875	565,233		(436)				795,000	11/03/2021
100076296	CF	REDLANDS	CA		01/07/2022	4.125	416,123		(243)				550,000	11/12/2021
100076297	CF	CALHOUN	GA		01/07/2022	4.125	94,275		(103)				135,000	11/08/2021
100076298	CF	FORT WORTH	TX		01/07/2022	4.125	178,735		(134)				235,000	11/03/2021
100076299	CF	WHEAT RIDGE	CO		01/07/2022	3.875	523,780		(179)				800,000	11/10/2021
100076302	CF	CLERMONT	FL		01/07/2022	4.125	219,928		(137)				292,000	11/12/2021
100076303	CF	CAPE CORAL	FL		01/07/2022	4.000	212,756		(142)				315,000	11/15/2021
100076305	CF	FAIRVIEW HEIGHTS	IL		01/07/2022	3.875	121,880		(81)				166,000	11/16/2021
100076306	CF	SACO	ME		01/07/2022	3.875	273,173		(36)				420,000	11/17/2021
100076307	CF	COLUMBUS	GA		01/07/2022	3.875	135,757		(81)				192,000	11/15/2021
100076308	CF	GALLOWAY	NJ		01/07/2022	4.125	90,268		(80)				120,000	11/12/2021
100076310	CF	MILFORD	DE		01/07/2022	3.750	123,517		(96)				174,000	11/10/2021
100076311	CF	IRVINGTON	NJ		01/07/2022	4.125	261,233		(175)				376,000	11/16/2021
100076312	CF	SALEM	OR		01/07/2022	3.750	131,048		(83)				535,000	11/15/2021
100076313	CF	CHARLOTTE	NC		01/07/2022	4.125	167,926		(138)				235,000	11/01/2021
100076314	CF	TAMPA	FL		01/07/2022	4.125	194,887		(109)				275,000	11/12/2021
100076315	CF	CAPE CORAL	FL		01/07/2022	4.000	318,146		(218)				470,000	11/16/2021
100076317	CF	COLUMBIA	MO		01/07/2022	3.750	138,646		(74)				185,000	11/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076318	CF	SAINT AUGUSTINE	FL		01/07/2022	3.875	329,467		(209)				497,000	11/15/2021
100076319	CF	OKLAHOMA CITY	OK		01/07/2022	4.125	107,380		(67)				155,000	11/15/2021
100076322	CF	N LAS VEGAS	NV		01/07/2022	3.750	268,745		(179)				390,000	11/11/2021
100076324	CF	PEPPER PIKE	OH		01/07/2022	3.500	247,052		(111)				357,500	10/18/2021
100076326	CF	SPANAWAY	WA		01/07/2022	3.625	389,271		(164)				565,000	11/12/2021
100076327	CF	BROKEN BOW	OK		01/07/2022	3.990	521,083		(472)				778,000	10/08/2021
100076329	CF	HADDONFIELD	NJ		01/07/2022	4.000	282,992		(158)				400,000	11/19/2021
100076331	CF	BRADENTON BEACH	FL		01/07/2022	3.500	297,068		(79)				440,000	11/03/2021
100076332	CF	DRAPER	UT		01/07/2022	3.625	316,361		(186)				450,000	10/15/2021
100076335	CF	WASHINGTON	DC		01/07/2022	3.625	234,539		(161)				434,500	11/12/2021
100076336	CF	RIVERTON	UT		01/07/2022	3.625	309,198		(184)				485,000	10/27/2021
100076340	CF	WASHINGTON	DC		01/07/2022	3.125	566,589		310				1,040,000	10/01/2021
100076341	CF	MIAMI	FL		01/07/2022	4.375	290,043		(106)				407,000	11/17/2021
100076342	CF	MOUNT PLEASANT	SC		01/07/2022	3.625	378,813		(223)				539,500	11/02/2021
100076344	CF	LEHI	UT		01/07/2022	3.625	334,582		(196)				475,000	11/04/2021
100076345	CF	VILLAS	NJ		01/07/2022	3.875	263,139		(129)				410,000	11/22/2021
100076346	CF	SURPRISE	AZ		01/07/2022	3.875	313,053		(248)				449,000	11/12/2021
100076347	CF	KENNEWICK	WA		01/07/2022	3.500	241,662		(125)				443,000	11/01/2021
100076348	CF	PHOENIX	AZ		01/07/2022	3.625	411,928		(168)				588,000	11/12/2021
100076350	CF	ARVADA	CO		01/07/2022	3.875	344,327		(301)				660,000	11/15/2021
100076352	CF	CARROLLTON	TX		01/07/2022	3.750	249,826		(124)				355,000	11/04/2021
100076353	CF	VALLEJO	CA		01/07/2022	4.625	376,776		(329)				580,000	11/09/2021
100076355	CF	CHANDLER	AZ		01/07/2022	4.750	316,649		(290)				411,900	11/19/2021
100076356	CF	IRVINGTON	NJ		01/07/2022	4.875	276,391		(288)				400,000	11/09/2021
100076357	CF	MOCLIPS	WA		01/07/2022	3.875	440,735		(322)				655,000	11/16/2021
100076359		SACRAMENTO	CA		01/07/2022	4.375	274,356		(388)				390,000	11/15/2021
100076360	CF	MODESTO	CA		12/23/2021	7.125	360,016		(554)				423,000	09/14/2021
100076361		BAYVILLE	NJ		12/23/2021	7.124	200,354		(110)				245,000	11/30/2021
100076362	CF	ENCINITAS	CA		12/23/2021	5.750	920,955		(1,713)				1,500,000	11/19/2021
100076364	CF	SARASOTA	FL		12/23/2021	6.124	356,669		(648)				430,000	11/17/2021
100076365	CF	KALAMAZOO	MI		12/23/2021	6.875	367,949		(1,033)				495,000	09/08/2021
100076366	CF	LOS ANGELES	CA		12/23/2021	4.990	948,943		(1,467)				1,200,000	11/22/2021
100076367	CF	FORT LAUDERDALE	FL		12/23/2021	6.249	170,180		(263)				340,000	11/12/2021
100076369		LATHROP	CA		12/23/2021	6.000	382,822		(913)				463,000	11/01/2021
100076370		LAWRENCEVILLE	GA		12/23/2021	5.625	168,044		(486)				257,000	11/05/2021
100076371	CF	LIBERTY HILL	TX		12/23/2021	6.625	321,889		(1,011)				400,000	11/19/2021
100076374	CF	DECATUR	GA		12/23/2021	5.490	372,066		(472)				420,000	11/23/2021
100076375	CF	FONTANA	CA		12/23/2021	4.999	649,504		(922)				733,000	11/22/2021
100076376	CF	LAGUNA BEACH	CA		12/23/2021	3.625	2,659,967		(270)				4,800,000	11/23/2021
100076378	CF	N LAS VEGAS	NV		12/23/2021	4.990	499,857		(760)				563,000	11/18/2021
100076379	CF	SPRING	TX		12/23/2021	5.880	216,060		(725)				285,000	11/19/2021
100076381	CF	HIGHLANDS RANCH	CO		12/23/2021	4.990	500,809		(456)				665,000	11/03/2021
100076383	CF	HOMESTEAD	FL		12/23/2021	6.999	433,761		(480)				469,100	11/17/2021
100076384	CF	GRANBY	CO		12/23/2021	4.999	362,683		(750)				515,000	11/15/2021
100076388	CF	SAVANNAH	GA		12/23/2021	5.624	290,938		(578)				360,000	11/05/2021
100076389		COLUMBIA	TN		12/23/2021	6.250	396,470		(409)				440,000	11/19/2021
100076391	CF	DEERFIELD BEACH	FL		12/23/2021	5.000	662,653		(690)				1,075,000	11/23/2021
100076392		KISSIMMEE	FL		12/23/2021	5.375	246,708		(214)				277,000	11/19/2021
100076393		RIDGEWOOD	NY		12/23/2021	4.990	769,357		(670)				1,100,000	11/05/2021
100076395	CF	RAMSEY	NJ		12/23/2021	6.499	727,153		(610)				875,000	11/30/2021
100076396		ANNA MARIA	FL		12/23/2021	5.625	1,304,326		(1,402)				1,709,000	11/19/2021
100076399		BRADENTON	FL		12/23/2021	5.500	340,255		(689)				420,000	11/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076401		TAMPA	FL		12/23/2021	5.625	1,450,417		(2,419)				1,930,000	11/12/2021
100076402	CF	MIAMI	FL		12/23/2021	4.375	248,413		(495)				385,000	11/23/2021
100076404	CF	DAMASCUS	OR		12/23/2021	3.999	345,690		(139)				630,000	11/08/2021
100076405		ANNA MARIA	FL		12/23/2021	5.125	3,085,615		(5,806)				4,400,000	11/29/2021
100076406	CF	CORAL SPRINGS	FL		12/23/2021	4.624	170,059		(292)				220,000	11/10/2021
100076408	CF	LAS VEGAS	NV		12/23/2021	4.624	189,089		(167)				300,000	11/23/2021
100076410		WILMINGTON	DE		12/23/2021	5.880	247,479		(567)				325,000	11/19/2021
100076411		MAMMOTH LAKES	CA		12/23/2021	3.990	302,046		(446)				780,000	11/23/2021
100076412	CF	BOCA RATON	FL		12/23/2021	3.999	205,222		(170)				308,000	11/10/2021
100076415	CF	ROSWELL	GA		12/23/2021	3.625	330,996		(113)				595,000	11/09/2021
100076416	CF	KYLE	TX		12/23/2021	3.990	244,526		(187)				358,000	11/24/2021
100076417	CF	CUPERTINO	CA		12/23/2021	3.990	1,489,733		(993)				3,100,000	11/16/2021
100076418	CF	OKLAHOMA CITY	OK		12/23/2021	5.125	525,549		(477)				715,000	11/16/2021
100076421		MIAMI	FL		12/23/2021	3.875	277,178		(282)				560,000	11/23/2021
100076424		BOCA RATON	FL		12/23/2021	4.625	575,933		(471)				750,000	11/05/2021
100076425	CF	OCEANSIDE	NY		12/23/2021	3.999	508,439		(136)				700,000	11/24/2021
100076426		CARSON	CA		12/23/2021	4.375	567,578		(594)				825,000	11/10/2021
100076427	CF	CHAPEL HILL	NC		12/23/2021	3.999	168,069		(102)				285,000	11/01/2021
100076428	CF	BURLINGAME	CA		12/23/2021	3.990	3,590,406		(2,086)				5,850,000	11/08/2021
100076429	CF	BOCA RATON	FL		12/23/2021	4.249	195,019		(213)				270,000	11/30/2021
100076430	CF	LONGBOAT KEY	FL		12/23/2021	3.874	883,509		(506)				2,141,800	11/16/2021
100076431	CF	CULVER CITY	CA		12/23/2021	3.749	1,138,387		(352)				2,411,000	11/24/2021
100076435		SEBASTIAN	FL		12/23/2021	4.500	255,130		(618)				322,000	11/10/2021
100076436	CF	FORT LAUDERDALE	FL		12/23/2021	3.500	847,866		(227)				1,950,000	11/08/2021
100076439	CF	FARMINGTON	CT		12/23/2021	3.749	823,669		(157)				1,300,000	11/22/2021
100076440	CF	WEST SACRAMENTO	CA		12/23/2021	3.624	237,731		(112)				530,000	11/23/2021
100076442	CF	HUGHSON	CA		12/23/2021	3.999	880,727		(616)				1,250,000	11/19/2021
100076443	CF	SAN DIEGO	CA		12/23/2021	4.250	1,048,892		(917)				1,575,000	11/23/2021
100076444	CF	DANVILLE	CA		12/23/2021	3.875	1,342,983		(325)				1,750,000	11/13/2021
100076445	CF	LAKEWOOD	CO		12/23/2021	5.875	566,179		(240)				635,000	11/18/2021
100076446	CF	CORONA DEL MAR	CA		12/23/2021	3.749	2,110,040		(447)				3,150,000	12/03/2021
100076448		SUNNY ISLES BEACH	FL		12/23/2021	4.875	151,066		(325)				330,000	11/12/2021
100076449		SARASOTA	FL		12/23/2021	5.124	242,033		(539)				510,000	11/16/2021
100076450	CF	COTO DE CAZA	CA		12/23/2021	3.750	2,810,444		(1,231)				4,000,000	11/22/2021
100076452		ANNA MARIA	FL		12/23/2021	5.375	2,514,283		(4,606)				5,000,000	12/10/2021
100076454		OCOEE	FL		12/23/2021	5.374	253,733		(698)				350,000	11/19/2021
100076455		LABELLE	FL		12/23/2021	5.499	161,163		(486)				242,000	11/19/2021
100076457	CF	MELBOURNE	FL		12/21/2021	5.875	174,109		(274)				238,000	11/01/2021
100076458	CF	PANAMA CITY BEACH	FL		12/21/2021	4.125	301,033		(265)				387,000	11/01/2021
100076460	CF	FORT LAUDERDALE	FL		12/21/2021	4.999	196,039		(389)				290,000	11/02/2021
100076461	CF	MIDWAY	UT		12/21/2021	5.500	775,050		(602)				1,240,000	11/10/2021
100076462	CF	BOWIE	MD		12/21/2021	6.375	323,494		(810)				440,000	11/08/2021
100076465	CF	ST. CLOUD	FL		12/21/2021	3.750	405,703		(191)				620,000	11/04/2021
100076466	CF	YUCCA VALLEY	CA		12/21/2021	4.375	207,923		(327)				305,000	11/23/2021
100076467		CAPE CORAL	FL		12/21/2021	5.500	532,612		(964)				700,000	11/22/2021
100076468	CF	LAKE ELSINORE	CA		12/21/2021	4.125	591,970		(211)				820,000	11/22/2021
100076469	CF	ORLANDO	FL		12/21/2021	4.250	273,761		(275)				415,000	11/08/2021
100076470	CF	SOUTH EL MONTE	CA		12/21/2021	3.999	342,523		(289)				820,000	11/04/2021
100076471	CF	COAL CITY	IL		12/21/2021	6.125	120,985		(335)				175,000	11/24/2021
100076473		ST PETERSBURG	FL		12/21/2021	5.750	131,794		(423)				182,000	11/02/2021
100076474		MARION	MA		12/21/2021	5.375	289,011		(368)				395,000	11/05/2021
100076477		PORT ARANSAS	TX		12/21/2021	4.875	785,876		(1,180)				1,030,000	11/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076478		CHICAGO	IL		12/21/2021	5.499	143,200		(386)				185,000	11/04/2021
100076479	CF	CHICOPEE	MA		12/21/2021	4.999	158,037		(371)				287,000	11/08/2021
100076481		GARY	IN		12/21/2021	5.750	106,156		(306)				130,000	11/12/2021
100076482		LOS ANGELES	CA		12/21/2021	5.125	561,819		(1,156)				920,000	11/23/2021
100076483		RIO RANCHO	NM		12/21/2021	4.250	216,652		(213)				295,000	11/12/2021
100076484	CF	SANTA BARBARA	CA		12/21/2021	4.500	414,522		(284)				782,700	11/23/2021
100076486	CF	MIAMI	FL		12/21/2021	4.999	296,230		(799)				412,000	11/22/2021
100076487	CF	AUBURN	MA		12/21/2021	3.999	346,137		(171)				535,000	11/05/2021
100076488	CF	KATY	TX		12/21/2021	4.250	244,789		(309)				370,000	11/12/2021
100076490	CF	POMPANO BEACH	FL		12/21/2021	4.999	193,082		(577)				266,000	11/22/2021
100076491	CF	PFLUGERVILLE	TX		12/21/2021	4.999	187,436		(471)				400,000	11/05/2021
100076492		GREENWICH	CT		12/21/2021	4.625	719,182		(1,019)				995,000	11/24/2021
100076493	CF	FORT LAUDERDALE	FL		12/21/2021	4.999	228,993		(628)				318,000	11/22/2021
100076494	CF	ST CLOUD	FL		12/21/2021	3.999	269,391		(263)				435,000	11/24/2021
100076496		SAN RAFAEL	CA		12/21/2021	4.125	739,927		(247)				1,460,000	11/10/2021
100076498		BREA	CA		12/21/2021	4.625	637,934		(258)				820,000	11/02/2021
100076499		DENVER	CO		12/21/2021	3.999	516,729		(119)				660,000	11/05/2021
100076500	CF	HOUSTON	TX		12/21/2021	4.875	174,264		(518)				250,000	11/08/2021
100076501		TAMPA	FL		12/21/2021	5.750	244,175		(524)				335,000	11/23/2021
100076503		BUENA PARK	CA		12/21/2021	4.999	794,395		(383)				1,080,000	11/12/2021
100076506		SANTA MARIA	CA		12/21/2021	4.999	396,289		(302)				525,000	11/12/2021
100076507		LAS VEGAS	NV		12/21/2021	4.625	360,807		(215)				445,000	11/09/2021
100076510		ASHEVILLE	NC		12/21/2021	5.250	282,039		(179)				371,000	11/10/2021
100076530	CF	IRVINE	CA		01/04/2022	4.000	1,707,303		(655)				2,270,000	12/08/2021
100076531		EASTSOUND	WA		01/04/2022	4.875	602,660		(543)				1,200,000	11/24/2021
100076532		FRESNO	CA		01/04/2022	3.625	121,052		(66)				440,000	12/03/2021
100076533	CF	SAN PEDRO	CA		01/04/2022	5.000	433,282		(458)				590,000	11/29/2021
100076534	CF	COSTA MESA	CA		01/04/2022	3.875	979,872		(552)				1,500,000	12/06/2021
100076536	CF	LOS ANGELES	CA		01/04/2022	3.750	1,330,815		(518)				2,550,000	12/14/2021
100076537		RESEDA	CA		01/04/2022	3.875	654,503		(114)				865,000	11/24/2021
100076538		INGLEWOOD	CA		01/04/2022	4.875	334,174		(503)				770,000	11/29/2021
100076539	CF	VAN NUYS	CA		01/04/2022	3.750	401,496		(210)				825,000	12/08/2021
100076540	CF	HUNTINGTON BEACH	CA		01/04/2022	3.750	576,336		(297)				1,225,000	12/08/2021
100076541	CF	UNION CITY	CA		01/04/2022	4.125	186,975		(111)				740,000	12/06/2021
100076542		WHITTIER	CA		01/04/2022	3.875	461,707		(463)				770,000	11/30/2021
100076543	CF	CLOVIS	CA		01/04/2022	3.625	519,036		(111)				860,000	11/22/2021
100076545	CF	IRVINE	CA		01/04/2022	3.500	901,182		(107)				1,625,000	12/01/2021
100076546	CF	IRVINE	CA		01/04/2022	3.375	474,217		5				770,000	12/08/2021
100076547	CF	SAN ANTONIO	TX		01/04/2022	4.250	333,942		(397)				480,000	11/29/2021
100076548		COPPELL	TX		01/04/2022	4.750	416,686		(467)				535,000	12/03/2021
100076550		PHOENIX	AZ		12/16/2021	5.250	533,147		(507)				675,000	11/17/2021
100076554		CHULA VISTA	CA		12/16/2021	5.625	393,281		(874)				770,000	11/17/2021
100076556	CF	THOUSAND OAKS	CA		12/16/2021	3.625	1,313,521		(115)				1,650,000	11/24/2021
100076557		THORNTON	CO		12/16/2021	6.250	511,846		(1,075)				712,000	11/19/2021
100076558		COEUR D ALENE	ID		12/16/2021	4.750	343,566		(489)				720,000	11/15/2021
100076559		FORT COLLINS	CO		12/16/2021	3.875	922,578		(854)				1,210,000	11/16/2021
100076561	CF	HESPERIA	CA		12/16/2021	3.875	120,594		(131)				353,000	11/29/2021
100076563		GILROY	CA		12/30/2021	5.250	571,647		(1,545)				790,000	12/14/2021
100076564	CF	LOS ANGELES (VENICE AREA)	CA		12/30/2021	3.500	1,689,351		(199)				2,360,000	12/07/2021
100076565	CF	FRESNO	CA		12/16/2021	5.500	325,262		(350)				435,000	11/30/2021
100076571		TUCSON	AZ		12/16/2021	4.875	427,668		(616)				530,000	12/02/2021
100076577	CF	DENVER	CO		12/16/2021	3.500	1,065,339		(149)				1,534,000	11/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076579	CF	CASTRO VALLEY	CA		12/30/2021	6.125	1,925,168		(788)				2,437,500	12/09/2021
100076584	CF	ENCINITAS CARDIFF BY THE SEA	CA		12/16/2021	3.875	1,507,110		(425)				1,966,050	11/23/2021
100076591	CF	LA HABRA	CA		12/16/2021	4.375	373,911		(632)				760,000	11/23/2021
100076595	CF	NEVADA CITY	CA		12/30/2021	3.875	658,281		(153)				930,000	12/06/2021
100076597	CF	TOPANGA	CA		12/30/2021	3.625	1,321,327		(290)				1,625,000	12/08/2021
100076600	CF	EL MIRAGE	AZ		12/16/2021	4.125	236,277		(317)				325,000	11/16/2021
100076602	CF	SAN JOSE	CA		12/30/2021	5.250	1,391,919		(404)				1,710,000	12/13/2021
100076603	CF	MIRAMAR BEACH	FL		12/30/2021	4.500	2,481,056		(2,393)				4,500,000	12/14/2021
100076605	CF	SAN FRANCISCO	CA		12/16/2021	3.250	690,822		67				2,775,000	11/19/2021
100076607		IRVINE	CA		12/16/2021	5.875	511,150		(634)				878,000	11/29/2021
100076608	CF	MESA	AZ		12/16/2021	4.250	283,399		(435)				425,000	11/18/2021
100076610	CF	SAINT JOHNS	FL		12/16/2021	4.125	357,924		(310)				462,000	11/22/2021
100076612	CF	BERMUDA DUNES	CA		12/30/2021	4.125	1,524,546		(2,047)				2,100,000	12/14/2021
100076613	CF	SANTA MONICA	CA		12/16/2021	4.000	1,092,243		(3)				1,295,000	11/29/2021
100076615	CF	THOUSAND OAKS	CA		12/30/2021	4.750	1,600,117		(1,927)				2,050,000	12/06/2021
100076619	CF	VENTURA	CA		12/16/2021	3.375	704,946		(4)				949,000	11/16/2021
100076620		TEMPE	AZ		12/16/2021	5.250	382,473		(428)				480,000	11/17/2021
100076621	CF	TEMECULA	CA		12/16/2021	3.125	319,717		(11)				540,000	11/29/2021
100076622	CF	ESCALON	CA		12/16/2021	4.000	1,253,989		(963)				1,650,000	11/15/2021
100076624	CF	DANVILLE	CA		12/30/2021	5.000	1,570,275		(1,494)				2,625,000	12/10/2021
100076628	CF	KEARNY	NJ		12/16/2021	3.750	359,662		(137)				460,000	11/17/2021
100076631		ORLANDO	FL		12/16/2021	3.750	283,689		(143)				385,000	11/15/2021
100076632		TORRANCE	CA		12/16/2021	4.500	363,354		(570)				729,000	11/29/2021
100076633	CF	CORONA DEL MAR	CA		12/16/2021	3.625	902,194		(111)				3,800,000	11/23/2021
100076636		BIG BEAR CITY	CA		12/16/2021	6.750	483,174		(1,025)				550,000	11/24/2021
100076637	CF	MANCHESTER	CA		12/30/2021	4.875	296,892		(421)				350,000	12/07/2021
100076639	CF	OLYMPIA	WA		12/16/2021	4.750	367,512		(624)				495,000	11/19/2021
100076641	CF	WHITTIER	CA		12/16/2021	5.250	2,043,819		(1,015)				2,430,000	11/22/2021
100076643		LOS ANGELES (VENICE AREA)	CA		12/16/2021	5.000	1,270,235		(2,178)				1,825,000	11/30/2021
100076644	CF	BAKERSFIELD	CA		12/30/2021	5.875	281,672		(764)				380,000	12/13/2021
100076646	CF	BRAWLEY	CA		12/16/2021	4.625	322,961		(568)				435,000	11/29/2021
100076648		FORT MYERS	FL		12/16/2021	4.875	183,542		(404)				260,000	11/29/2021
100076652	CF	PHOENIX	AZ		12/16/2021	4.250	270,135		(405)				369,000	11/22/2021
100076653	CF	GLENDALE	AZ		12/16/2021	4.250	289,283		(437)				395,000	11/22/2021
100076657	CF	HAWTHORNE	CA		12/16/2021	4.000	522,819		(622)				905,000	11/19/2021
100076658	CF	JACKSONVILLE BEACH	FL		12/30/2021	4.875	438,644		(172)				575,000	12/08/2021
100076659		ATASCADERO	CA		12/16/2021	4.125	719,771		(435)				934,000	11/15/2021
100076660	CF	BOULDER	CO		12/16/2021	3.375	396,527		(10)				1,335,000	11/19/2021
100076661	CF	MIAMI	FL		12/16/2021	3.875	397,557		(304)				645,000	11/17/2021
100076662	CF	STOCKTON	CA		12/16/2021	3.875	325,883		(107)				410,000	11/16/2021
100076663	CF	JACKSONVILLE	FL		12/16/2021	4.375	259,350		(245)				300,000	11/30/2021
100076666	CF	LA QUINTA	CA		12/30/2021	4.875	1,124,613		(2,112)				1,706,316	12/13/2021
100076670	CF	VERO BEACH	FL		12/16/2021	6.375	644,225		(737)				723,000	11/18/2021
100076673	CF	SURPRISE	AZ		12/16/2021	4.250	230,698		(349)				315,000	11/18/2021
100076674	CF	DELRAY BEACH	FL		12/16/2021	5.875	444,888		(24)				525,000	11/22/2021
100076676		SANDY	UT		12/16/2021	4.375	366,545		(310)				467,000	11/19/2021
100076678		DUBLIN	CA		12/16/2021	5.000	449,066		(644)				1,025,000	11/29/2021
100076679	CF	BRADENTON	FL		12/30/2021	4.875	749,675		(531)				975,000	12/03/2021
100076681	CF	CARSON	CA		12/30/2021	3.875	542,703		(207)				830,000	12/03/2021
100076684	CF	PARK CITY	UT		12/16/2021	3.875	663,646		(504)				2,700,000	11/22/2021
100076687	CF	EVERETT	WA		12/16/2021	4.625	296,280		(498)				402,000	11/19/2021
100076688	CF	REDONDO BEACH	CA		12/16/2021	4.750	887,639		(311)				955,000	11/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076689	CF	PHOENIX	AZ		12/16/2021	4.250	280,808		(388)				385,000	11/24/2021
100076691		CULVER CITY	CA		12/30/2021	4.875	163,108		(405)				640,000	12/10/2021
100076692	CF	PHOENIX	AZ		12/30/2021	4.250	325,671		(428)				450,000	12/09/2021
100076693	CF	LOMPOC	CA		12/30/2021	3.875	382,561		(138)				465,000	12/16/2021
100076694		WESTMINSTER	CA		12/16/2021	4.625	727,418		(724)				925,000	11/22/2021
100076696	CF	POMPANO BEACH	FL		12/30/2021	5.125	259,289		(594)				340,000	12/03/2021
100076697	CF	SAN DIEGO	CA		12/30/2021	4.000	947,835		(427)				1,440,000	11/30/2021
100076699	CF	TEMPE	AZ		12/30/2021	4.250	324,029		(418)				490,000	11/18/2021
100076702	CF	ENCINITAS	CA		12/30/2021	3.625	1,816,548		(225)				2,400,000	12/09/2021
100076705	CF	DANA POINT	CA		12/30/2021	4.750	2,923,641		(3,736)				4,525,000	11/30/2021
100076708	CF	LA MIRADA	CA		12/30/2021	3.750	534,621		(254)				825,000	11/29/2021
100076711		SACRAMENTO	CA		12/30/2021	4.750	297,561		(334)				420,000	11/30/2021
100076714		SACRAMENTO	CA		12/30/2021	4.500	345,402		(324)				510,000	11/30/2021
100076715		SACRAMENTO	CA		12/30/2021	4.375	439,861		(337)				530,000	11/30/2021
100076716		SACRAMENTO	CA		12/30/2021	4.750	339,954		(356)				465,000	11/30/2021
100076717		SACRAMENTO	CA		12/30/2021	4.500	329,793		(317)				435,000	11/30/2021
100076718	CF	CRESTLINE	CA		12/30/2021	5.875	316,203		19				341,000	11/30/2021
100076719	CF	SIMI VALLEY	CA		12/30/2021	3.750	643,047		(284)				840,000	12/06/2021
100076720		GLENDALE	AZ		12/30/2021	4.000	286,462		(249)				375,000	12/02/2021
100076721		OAK HILLS	CA		12/30/2021	6.750	586,976		(1,108)				715,000	12/06/2021
100076723		FULLERTON	CA		12/30/2021	4.250	692,732		(460)				895,000	12/03/2021
100076724		SAN LEANDRO	CA		12/30/2021	4.250	348,287		(264)				490,000	12/09/2021
100076726	CF	SOLANA BEACH	CA		12/30/2021	3.500	1,206,804		(106)				1,500,000	11/29/2021
100076727	CF	FRESNO	CA		12/30/2021	4.750	303,663		(387)				346,000	12/07/2021
100076729	CF	LONG BEACH	CA		12/30/2021	4.375	913,097		(1,804)				1,820,000	12/07/2021
100076731		MERIDIAN	ID		12/30/2021	4.500	318,652		(396)				436,000	12/10/2021
100076732		KATY	TX		12/30/2021	4.875	293,390		(454)				324,000	11/30/2021
100076735	CF	SAN PEDRO	CA		12/30/2021	3.500	492,617		(36)				960,000	11/29/2021
100076737		COTO DE CAZA	CA		12/30/2021	4.625	2,979,682		(549)				4,700,000	12/09/2021
100076738		EVANS	GA		12/30/2021	5.375	245,718		(552)				330,000	11/24/2021
100076739	CF	SEBASTOPOL	CA		12/30/2021	3.750	1,191,200		(447)				1,720,000	12/14/2021
100076740	CF	LA MESA	CA		12/30/2021	4.125	990,013		(765)				1,300,000	12/06/2021
100076741		BULLHEAD CITY	AZ		12/30/2021	6.875	208,971		(564)				372,000	12/02/2021
100076742		NEWPORT BEACH	CA		12/30/2021	3.875	430,582		(215)				2,650,000	12/13/2021
100076743	CF	DANVILLE	CA		12/30/2021	4.750	1,263,648		(1,380)				1,625,000	12/03/2021
100076744	CF	FEDERAL WAY	WA		12/30/2021	6.500	137,547		(385)				177,000	12/14/2021
100076745		AUBURN	CA		12/30/2021	5.500	129,497		(575)				190,000	12/03/2021
100076747	CF	TEMECULA	CA		12/30/2021	3.875	1,297,127		(312)				1,820,000	12/14/2021
100076749	CF	CANTON	GA		12/30/2021	3.750	786,856		(251)				940,000	12/08/2021
100076751	CF	LONGMONT	CO		12/30/2021	4.250	476,342		(436)				625,000	11/24/2021
100076755	CF	DELRAY BEACH	FL		12/30/2021	5.625	362,575		(512)				405,000	12/06/2021
100076760		CAPE CORAL	FL		12/30/2021	4.625	505,724		(360)				625,000	12/03/2021
100076761	CF	CELEBRATION	FL		12/30/2021	3.875	325,020		(218)				590,000	12/03/2021
100076762		VERO BEACH	FL		12/30/2021	4.875	430,416		(381)				485,000	12/02/2021
100076766	CF	SAN DIMAS	CA		12/30/2021	5.000	522,868		(365)				595,000	12/09/2021
100076771	CF	BURBANK	CA		12/30/2021	4.125	620,262		(258)				1,100,000	12/03/2021
100076772	CF	ANAHEIM	CA		12/27/2021	5.200	302,236		(309)				365,000	12/02/2021
100076773	CF	LONGMONT	CO		12/27/2021	4.087	175,089		(101)				865,000	12/02/2021
100076774		SILVER SPRING	MD		12/27/2021	4.825	293,248		(331)				433,000	12/02/2021
100076776	CF	PORTLAND	OR		12/27/2021	5.125	242,393		(412)				298,000	12/01/2021
100076777	CF	OCEAN CITY	NJ		12/27/2021	4.937	933,254		(1,002)				1,300,000	11/19/2021
100076778	CF	COCONUT CREEK	FL		12/27/2021	4.062	447,267		(388)				585,000	12/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076779	CF	STAFFORD	VA		12/27/2021	4.500	240,892		(275)				311,500	10/22/2021
100076780	CF	VISTA	CA		12/27/2021	4.575	896,153		(342)				1,093,000	12/02/2021
100076781	CF	BURBANK	CA		12/27/2021	4.813	1,251,104		(1,670)				1,415,000	12/07/2021
100076782		BRADENTON	FL		12/27/2021	3.975	293,435		(297)				360,000	12/06/2021
100076783	CF	TRUCKEE	CA		12/27/2021	3.990	430,227		(392)				1,050,000	12/02/2021
100076786	CF	WAIALUA	HI		12/27/2021	4.200	2,639,415		(669)				3,300,000	12/02/2021
100076787	CF	HIALEAH	FL		12/27/2021	5.312	378,408		(623)				420,500	12/07/2021
100076788	CF	LOUISVILLE	TN		12/27/2021	3.408	317,517		(17)				500,000	12/01/2021
100076790	CF	VALRICO	FL		12/27/2021	5.887	354,402		(958)				460,000	12/02/2021
100076791	CF	WOODLAND HILLS	CA		12/27/2021	4.687	1,161,586		(339)				1,350,000	12/01/2021
100076792		CHEYENNE	WY		12/27/2021	5.175	177,482		(483)				227,000	12/06/2021
100076793		CHEYENNE	WY		12/27/2021	5.050	204,682		(449)				283,000	12/06/2021
100076797	CF	IRVINGTON	NJ		12/27/2021	5.512	207,691		(357)				230,000	12/08/2021
100076798		OAKLAND PARK	FL		12/27/2021	4.825	258,873		(447)				380,000	12/08/2021
100076799	CF	SAN JOSE	CA		12/27/2021	4.300	1,146,918		(1,474)				1,700,000	12/02/2021
100076800	CF	YORBA LINDA	CA		12/27/2021	3.112	882,128		432				2,400,000	11/24/2021
100076801	CF	CORONA	CA		12/27/2021	4.062	593,571		(614)				870,000	12/08/2021
100076803	CF	AUBREY	TX		12/27/2021	5.312	289,124		(689)				353,000	12/08/2021
100076805	CF	CHATSWORTH	CA		12/27/2021	4.162	550,510		(543)				715,000	12/07/2021
100076809		FORT COLLINS	CO		12/27/2021	5.425	350,118		(770)				430,000	12/08/2021
100076812		UNCASVILLE	CT		12/27/2021	5.258	187,002		7,615				190,000	12/08/2021
100076813	CF	FRISCO	TX		12/27/2021	4.362	288,027		(318)				447,000	12/09/2021
100076814	CF	WILDOMAR	CA		12/27/2021	5.062	530,444		(696)				605,000	12/08/2021
100076816	CF	SANTA ROSA	CA		12/27/2021	3.787	316,545		(200)				815,000	12/03/2021
100076817		CHEYENNE	WY		12/27/2021	5.050	214,423		(442)				273,000	12/09/2021
100076819		OCEANSIDE	CA		12/27/2021	4.550	629,011		(334)				815,000	12/06/2021
100076822	CF	ST PETERSBURG	FL		12/27/2021	3.250	3,971,303		1,078				5,600,000	12/09/2021
100076823		MORRISTOWN	NJ		12/27/2021	4.950	400,582		(807)				555,000	11/23/2021
100076824	CF	AUSTIN	TX		12/27/2021	5.837	300,929		(906)				365,000	12/09/2021
100076825	CF	SAN DIEGO	CA		12/27/2021	4.562	1,045,555		(1,097)				1,225,000	12/09/2021
100076826	CF	COLONIA	NJ		12/27/2021	5.025	561,196		(641)				755,000	12/09/2021
100076828	CF	COSTA MESA	CA		12/27/2021	4.687	714,266		(290)				880,000	12/09/2021
100076829		BAYONNE	NJ		12/27/2021	4.300	319,425		(429)				445,000	12/10/2021
100076830	CF	SAN FRANCISCO	CA		12/27/2021	3.783	1,450,421		(659)				2,375,000	12/03/2021
100076831	CF	ARVADA	CO		12/27/2021	4.487	479,108		(514)				730,000	12/06/2021
100076832	CF	BRYAN	TX		12/27/2021	5.062	333,058		(652)				376,850	12/10/2021
100076835	CF	WELLINGTON	FL		12/27/2021	3.487	1,270,123		(310)				2,000,000	12/06/2021
100076836	CF	MIAMI	FL		12/27/2021	5.075	484,463		(1,118)				685,000	12/10/2021
100076837		JERSEY CITY	NJ		12/27/2021	5.425	631,962		(305)				750,000	12/10/2021
100076839	CF	MIAMI	FL		01/10/2022	3.575	567,949		(196)				869,000	12/10/2021
100076840	CF	FRISCO	TX		12/27/2021	4.587	452,611		(805)				705,000	12/06/2021
100076841	CF	TREASURE ISLAND	FL		12/27/2021	4.063	259,273		(203)				340,000	12/10/2021
100076845	CF	CHAMPIONS GATE	FL		12/27/2021	4.700	292,348		(601)				415,000	12/10/2021
100076846		IRVINE	CA		12/27/2021	4.937	582,335		(753)				660,000	12/09/2021
100076847	CF	ALLENTOWN	PA		12/27/2021	4.050	280,962		(362)				390,000	12/13/2021
100076848	CF	LOGANVILLE	GA		01/10/2022	4.375	213,821		(172)				284,000	07/30/2021
100076850	CF	WATERTOWN	WI		12/27/2021	5.325	136,911		(258)				170,000	12/10/2021
100076851	CF	GRANADA HILLS	CA		12/27/2021	3.488	543,423		(183)				1,115,000	12/06/2021
100077788	CF	LAKESIDE	CA		12/23/2021	4.250	622,946		(230)				755,000	12/02/2021
100077789		LOS ANGELES WOODLAND HILLS	CA		12/23/2021	5.375	1,033,894		(1,205)				1,385,000	12/23/2021
100077790	CF	MESA	AZ		12/23/2021	4.250	304,060		(400)				442,000	11/18/2021
100077791		ATLANTA	GA		12/23/2021	4.750	201,384		(468)				250,000	10/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077792	CF	NEWPORT BEACH	CA		12/23/2021	3.125	1,065,238		598				2,960,000	11/22/2021
100077794		CLEARWATER	FL		12/23/2021	5.500	150,071		(431)				180,000	11/18/2021
100077795		NORTH HOLLYWOOD	CA		12/23/2021	4.500	343,523		(507)				743,000	11/18/2021
100077799	CF	BRADENTON	FL		12/23/2021	5.625	288,040		(463)				320,000	12/02/2021
100077801	CF	MIAMI	FL		12/23/2021	5.250	309,919		(403)				350,000	11/23/2021
100077802	CF	LUTZ	FL		12/23/2021	5.000	525,081		(785)				670,000	12/06/2021
100077804		BAKERSFIELD	CA		12/23/2021	5.250	129,599		(457)				175,000	10/29/2021
100077805		BAKERSFIELD	CA		12/23/2021	5.375	154,907		(638)				205,000	10/29/2021
100077806	CF	CAPE CORAL	FL		12/23/2021	4.875	696,048		(626)				880,000	12/01/2021
100077807		POWAY	CA		12/23/2021	4.750	416,495		(448)				728,000	11/29/2021
100077808		SACRAMENTO	CA		12/23/2021	4.875	338,423		(440)				460,000	11/30/2021
100077810	CF	MALIBU	CA		12/23/2021	4.625	1,967,285		(1,802)				2,587,000	12/01/2021
100077811	CF	MARSHALL	MI		12/23/2021	5.875	219,900		(393)				303,000	11/19/2021
100077812	CF	MEDFORD	OR		12/23/2021	5.500	386,465		(641)				445,000	11/30/2021
100077813	CF	LAVEEN	AZ		12/23/2021	4.250	303,850		(411)				417,000	11/22/2021
100077814	CF	GRIFFIN	GA		12/23/2021	6.375	246,395		(308)				278,000	11/29/2021
100077815	CF	OAKLAND	CA		01/14/2022	4.750	850,076		(1,285)				1,150,000	12/16/2021
100077816		BEVERLY HILLS	CA		01/14/2022	4.750	789,789		(1,230)				1,200,000	12/08/2021
100077817	CF	SAN LEANDRO	CA		01/14/2022	3.875	237,967		(196)				775,000	12/20/2021
100077818	CF	GARDEN GROVE	CA		01/14/2022	4.000	759,624		(690)				1,223,000	12/15/2021
100077819	CF	CALABASAS	CA		01/14/2022	3.500	427,982		(109)				1,360,000	12/28/2021
100077820	CF	HUNTINGTON BEACH	CA		01/14/2022	3.875	258,605		(219)				675,000	12/13/2021
100077821	CF	FRISCO	TX		01/14/2022	4.125	474,233		(574)				700,500	12/15/2021
100077823	CF	MIAMI	FL		01/14/2022	4.250	189,119		(311)				275,000	12/16/2021
100077824	CF	FONTANA	CA		01/14/2022	5.625	568,461		(930)				640,000	12/21/2021
100077825	CF	TUSTIN	CA		01/14/2022	3.625	690,656		(243)				1,375,000	12/13/2021
100077826	CF	SAN DIEGO	CA		01/14/2022	3.500	960,491		(76)				1,795,000	12/13/2021
100077827	CF	OAKLAND	CA		01/14/2022	3.500	1,363,433		(67)				2,200,000	12/14/2021
100077828	CF	OCEANSIDE	CA		01/14/2022	4.125	655,999		(266)				924,000	12/15/2021
100077829	CF	VALLEY VILLAGE	CA		01/14/2022	3.375	1,129,947		141				1,900,000	12/22/2021
100077830	CF	ALBUQUERQUE	NM		01/14/2022	4.250	199,831		(213)				260,000	12/15/2021
100077831	CF	NORTH HOLLYWOOD	CA		01/14/2022	3.500	540,054		(109)				895,000	12/27/2021
100077935	CF	MIAMI	FL		01/10/2022	4.875	383,515		(350)				670,000	11/30/2021
100077936	CF	SAN DIEGO	CA		01/10/2022	4.395	260,228		(169)				420,000	12/16/2021
100077937	CF	CASTLE ROCK	CO		01/10/2022	4.562	504,566		(488)				740,000	12/22/2021
100077939	CF	LAKE HAVASU CITY	AZ		01/10/2022	4.362	227,516		(199)				475,000	12/17/2021
100077941	CF	ZEPHYR COVE	NV		01/10/2022	4.325	377,087		(305)				675,000	12/17/2021
100077942	CF	AUSTIN	TX		01/10/2022	3.388	1,375,627		197				2,600,000	12/23/2021
100077943	CF	PORT SAINT LUCIE	FL		01/10/2022	3.405	256,404		35				470,000	12/21/2021
100077944	CF	CHINO	CA		01/10/2022	4.840	749,931		(1,053)				1,240,000	12/16/2021
100077945	CF	DORAL	FL		01/10/2022	4.412	544,029		(539)				1,050,000	12/20/2021
100077947	CF	SAG HARBOR	NY		01/10/2022	4.487	754,840		(849)				1,500,000	11/24/2021
100077949		LATHROP	CA		02/18/2022	4.625	398,226		(140)				525,000	01/14/2022
100077950	CF	CHANDLER	AZ		01/13/2022	4.875	195,926		(311)				400,000	12/28/2021
100077951	CF	FRESNO	CA		01/13/2022	4.500	260,828		(257)				340,000	12/30/2021
100077952	CF	LOS ANGELES	CA		01/06/2022	3.625	2,531,228		(424)				4,250,000	12/23/2021
100077954	CF	APACHE JUNCTION	AZ		01/06/2022	4.500	215,034		(329)				500,000	12/10/2021
100077955	CF	COLORADO SPRINGS	CO		01/13/2022	5.875	270,699		(657)				330,000	11/30/2021
100077956	CF	NEWPORT BEACH	CA		01/13/2022	3.500	1,367,571		(213)				4,000,000	12/27/2021
100077957	CF	NEWPORT BEACH	CA		01/13/2022	3.625	1,653,469		(514)				6,500,000	12/27/2021
100077959		FREEPORT	TX		02/18/2022	5.250	163,469		(416)				200,000	12/29/2021
100077960	CF	LIBERTY LAKE	WA		02/18/2022	3.750	623,696		(132)				1,345,000	01/11/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077961	CF	MUKILTEO	WA		01/06/2022	3.875	996,932		(557)				1,640,000	12/15/2021
100077962	CF	LOMPOC	CA		01/13/2022	3.875	351,490		(97)				430,000	12/16/2021
100077963		JACKSONVILLE BEACH	FL		01/13/2022	3.875	415,968		(395)				1,170,000	12/17/2021
100077964	CF	LOMPOC	CA		01/13/2022	3.500	390,105		(29)				485,000	12/16/2021
100077965		SAVANNAH	GA		01/13/2022	4.125	257,412		(731)				500,000	12/27/2021
100077968	CF	ENCINITAS	CA		01/06/2022	3.750	1,077,371		(260)				2,000,000	12/20/2021
100077972	CF	SIMI VALLEY	CA		02/18/2022	4.125	238,973		(188)				640,000	12/29/2021
100077974	CF	SAN RAFAEL	CA		01/13/2022	4.625	689,808		(846)				1,175,000	12/29/2021
100077976		SANTA BARBARA	CA		01/06/2022	4.375	717,020		(682)				1,650,000	12/17/2021
100077977		WINTER HAVEN	FL		01/06/2022	5.625	284,786		(672)				400,000	12/16/2021
100077980		TULARE	CA		02/18/2022	5.250	462,875		(760)				663,000	12/30/2021
100077981	CF	PARK CITY	UT		01/06/2022	3.625	799,065		(123)				2,125,000	11/29/2021
100077984		SAN DIEGO	CA		01/06/2022	5.875	227,069		(437)				750,000	12/22/2021
100077987	CF	GOLD RIVER	CA		01/06/2022	4.375	1,275,380		(286)				1,475,000	12/22/2021
100077991	CF	AUBURN	CA		02/18/2022	3.750	865,965		(250)				1,364,000	01/06/2022
100077992		PROVO	UT		01/06/2022	5.375	485,615		(103)				606,000	12/22/2021
100077993		DECATUR	GA		01/13/2022	5.000	259,997		(510)				375,000	12/17/2021
100077994	CF	LOS ANGELES	CA		01/13/2022	4.875	1,192,935		(432)				1,440,000	12/28/2021
100077996	CF	MONTEREY PARK	CA		02/18/2022	4.375	1,180,824		(1,231)				1,550,000	12/29/2021
100077997		AVONDALE	AZ		01/13/2022	4.000	326,250		(214)				430,000	12/28/2021
100077999		DELRAY BEACH	FL		01/06/2022	5.125	730,898		(461)				1,009,000	12/22/2021
100078000	CF	LOS ANGELES	CA		01/06/2022	4.625	1,524,891		(498)				1,850,000	12/16/2021
100078001	CF	GARLAND	TX		02/18/2022	5.500	271,152		(471)				300,000	12/22/2021
100078002	CF	STUDIO CITY	CA		02/18/2022	4.250	2,032,711		(1,556)				2,510,000	12/29/2021
100078003	CF	BURBANK	CA		01/12/2022	4.437	1,664,854		(666)				2,075,000	12/14/2021
100078004	CF	LUTHERVILLE	MD		01/12/2022	4.937	320,295		(473)				472,000	11/29/2021
100078005	CF	WRIGHTWOOD	CA		01/12/2022	4.937	339,424		(120)				450,000	12/16/2021
100078006	CF	WEEHAWKEN	NJ		01/12/2022	3.645	555,049		(263)				845,000	12/02/2021
100078007	CF	LIBERTY HILL	TX		01/12/2022	4.812	418,732		(150)				660,000	12/23/2021
100078008	CF	LITTLE FERRY	NJ		01/12/2022	4.237	187,863		(329)				605,000	12/06/2021
100078009	CF	ELIZABETH	NJ		01/12/2022	3.762	344,618		(229)				565,000	12/01/2021
100078010	CF	EDGEWATER	MD		01/12/2022	3.737	1,176,705		(617)				1,900,000	12/17/2021
100078012	CF	LAKE FOREST	IL		01/12/2022	3.762	1,026,975		207				1,760,000	12/21/2021
100078013	CF	WESTON	FL		01/12/2022	4.512	413,471		(110)				545,000	12/22/2021
100078015	CF	VICTOR	ID		01/12/2022	4.512	1,020,318		(472)				1,850,000	12/21/2021
100078017	CF	BAYVILLE	NY		01/12/2022	4.312	413,786		(179)				550,000	09/25/2021
100078018		GILBERT	AZ		01/12/2022	4.500	1,053,615		(849)				1,450,000	11/30/2021
100078019	CF	CORONA	NY		01/12/2022	4.250	611,794		(270)				998,000	11/22/2021
100078021	CF	PARKER	AZ		01/12/2022	3.738	1,143,365		41,015				2,136,000	12/22/2021
100078022	CF	MIAMI	FL		01/12/2022	4.325	347,450		(148)				490,000	12/28/2021
100078023	CF	PALMDALE	CA		01/12/2022	4.687	689,892		(301)				965,000	12/23/2021
100078024	CF	POTOMAC	MD		01/12/2022	4.247	1,014,815		(260)				1,350,000	11/26/2021
100078026		MANSFIELD	TX		01/12/2022	4.387	270,277		(105)				440,000	12/21/2021
100078027	CF	LAS VEGAS	NV		01/12/2022	4.012	382,203		(190)				706,000	12/16/2021
100078028	CF	MIROMAR LAKES	FL		01/12/2022	3.250	3,190,435		697				6,000,000	11/19/2021
100078029	CF	DELRAY BEACH	FL		01/12/2022	4.412	773,036		(351)				1,050,000	12/23/2021
100078030	CF	BALDWIN	NY		01/12/2022	4.538	517,504		(140)				730,000	12/01/2021
100078031	CF	GARDNERVILLE	NV		01/12/2022	4.705	421,884		(156)				1,709,000	12/22/2021
100078032	CF	WASHINGTON	DC		01/12/2022	3.575	1,395,764		(871)				2,300,000	11/24/2021
100078034	CF	NASHVILLE	TN		01/12/2022	3.395	769,427		(440)				2,800,000	12/22/2021
100078035	CF	ANKENY	IA		01/12/2022	4.462	479,672		(198)				635,000	12/29/2021
100078036	CF	GREENTOWN	PA		01/12/2022	3.362	270,334		17				846,000	12/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078037	CF	TORRANCE	CA		01/12/2022	3.400	740,155		(437)				1,280,000	12/28/2021
100078038	CF	DELRAY BEACH	FL		01/12/2022	3.387	1,847,198		(149)				2,895,000	12/22/2021
100078040	CF	MIAMI	FL		01/12/2022	3.862	378,865		(256)				670,000	12/23/2021
100078041	CF	VAIL	CO		01/12/2022	4.912	895,496		(410)				1,445,000	12/27/2021
100078043	CF	RANCHO SANTA MARGARITA	CA		01/21/2022	3.750	637,972		(386)				960,000	12/14/2021
100078045		VENICE	CA		01/21/2022	4.750	1,344,250		(1,091)				2,000,000	12/17/2021
100078046		VENICE	CA		01/21/2022	4.750	1,313,437		(1,067)				1,950,000	12/17/2021
100078047	CF	LAHAINA	HI		01/21/2022	3.875	2,767,914		(1,239)				3,925,000	12/18/2021
100078049	CF	DETROIT	MI		01/21/2022	5.500	235,896		(73)				275,000	12/27/2021
100078050	CF	CALABASAS	CA		01/21/2022	5.500	1,007,425		(586)				1,299,000	12/21/2021
100078051		VENICE	CA		01/21/2022	4.750	1,251,809		(1,016)				1,900,000	12/16/2021
100078052		ASBURY PARK	NJ		01/21/2022	5.375	157,406		(188)				200,000	12/23/2021
100078053	CF	WINTER PARK	FL		01/21/2022	4.000	296,473		(130)				394,000	12/21/2021
100078054	CF	LOS ANGELES	CA		01/21/2022	4.625	2,115,784		(486)				3,200,000	12/16/2021
100078186	CF	LOS ANGELES	CA		02/10/2022	3.625	1,385,549		534				2,450,000	01/26/2022
100078201	CF	LOS ANGELES	CA		02/10/2022	5.250	446,648		(117)				640,000	01/03/2022
100078204		BEECH MOUNTAIN	NC		02/10/2022	4.875	445,056		(436)				612,000	01/11/2022
100078206	CF	SAN LUIS OBISPO	CA		02/10/2022	3.375	652,735		368				800,000	01/19/2022
100078207	CF	MCKINNEY	TX		02/10/2022	5.500	583,925		(817)				665,000	01/05/2022
100078208	CF	PALM SPRINGS	CA		02/10/2022	5.500	793,132		(231)				910,000	01/27/2022
100078213		SAN FRANCISCO	CA		02/10/2022	5.625	164,421		(47)				1,025,000	01/20/2022
100078215		BEECH MOUNTAIN	NC		02/10/2022	5.250	202,620		(453)				265,000	01/24/2022
100078216	CF	SAN DIEGO (LA JOLLA AREA)	CA		02/10/2022	3.875	2,484,566		(185)				3,800,000	01/26/2022
100078219	CF	CELINA	TX		02/10/2022	6.500	253,040		(605)				281,000	01/07/2022
100078222		BALTIMORE	MD		02/10/2022	5.625	334,641		(699)				410,000	01/10/2022
100078223		INDIO	CA		02/10/2022	4.750	575,808		(517)				735,000	01/07/2022
100078226	CF	SUNNYVALE	CA		02/10/2022	3.625	500,795		107				2,200,000	01/24/2022
100078230	CF	CHULA VISTA	CA		02/10/2022	4.250	455,431		(234)				686,000	01/10/2022
100078231		HURON	OH		02/10/2022	5.375	133,819		(252)				166,000	01/06/2022
100078232	CF	ARROYO GRANDE	CA		02/10/2022	3.625	740,214		256				950,000	01/18/2022
100078233	CF	PALM CITY	FL		02/10/2022	4.375	253,307		(313)				360,000	01/27/2022
100078234	CF	CHATSWORTH	CA		02/10/2022	3.250	1,436,314		1,967				2,035,000	01/27/2022
100078238	CF	EL CAJON	CA		02/10/2022	4.000	223,422		(63)				690,000	01/13/2022
100078239	CF	PUEBLO	CO		02/10/2022	5.750	228,909		(670)				290,000	01/18/2022
100078244	CF	LACEY	WA		02/10/2022	4.375	533,018		(322)				660,000	01/07/2022
100078246		PHOENIX	AZ		02/10/2022	5.625	482,921		(884)				600,000	01/10/2022
100078247	CF	DEARBORN	MI		02/10/2022	6.375	295,014		(451)				343,000	01/26/2022
100078250	CF	WEST NEW YORK	NJ		02/10/2022	4.625	332,408		(293)				460,000	12/30/2021
100078252	CF	ROLLING HILLS ESTATES	CA		02/10/2022	4.000	1,384,603		(143)				2,100,000	01/12/2022
100078253		NOKOMIS	FL		02/10/2022	5.000	163,645		(125)				1,440,000	01/21/2022
100078254	CF	BLAINE	WA		02/10/2022	5.875	729,225		(542)				915,000	01/07/2022
100078256	CF	SANTA ROSA BEACH	FL		02/10/2022	5.125	588,669		(712)				800,000	01/19/2022
100078262	CF	WILTON	CA		02/10/2022	5.625	521,597		(995)				670,000	01/21/2022
100078264	CF	ASHLAND	OR		02/10/2022	3.500	372,232		316				900,000	01/31/2022
100078265		LOS ANGELES	CA		02/10/2022	4.625	336,473		(338)				640,000	01/28/2022
100078266		LAKE WORTH	FL		02/10/2022	5.500	322,481		(517)				430,000	01/14/2022
100078267	CF	MOORPARK	CA		02/10/2022	5.500	1,008,178		(1,127)				1,150,000	12/30/2021
100078268	CF	LOS ANGELES	CA		02/10/2022	4.625	829,227		(994)				1,320,000	01/18/2022
100078269		WOODLAND HILLS	CA		02/10/2022	4.625	945,241		(1,248)				1,485,000	01/18/2022
100078270	CF	LAWRENCEVILLE	GA		02/10/2022	6.500	196,218		(479)				245,000	01/10/2022
100078271		HOMESTEAD	FL		02/10/2022	4.375	249,393		(197)				325,000	01/18/2022
100078272		ENGLISHTOWN	NJ		02/10/2022	5.625	303,266		(422)				440,000	01/27/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078273		MELBOURNE	FL		02/10/2022	5.375	278,483		(475)				347,000	01/12/2022
100078274		HOMESTEAD	FL		02/10/2022	4.375	253,041		(197)				330,000	01/19/2022
100078275		HOMESTEAD	FL		02/10/2022	5.000	259,253		(427)				325,000	01/19/2022
100078276		HALLANDALE	FL		02/10/2022	5.250	269,619		(607)				435,200	01/07/2022
100078279	CF	COLUMBIA	SC		02/10/2022	6.375	104,836		(251)				185,000	01/10/2022
100078280	CF	LOS GATOS	CA		02/10/2022	4.000	2,770,226		(394)				5,000,000	01/18/2022
100078286	CF	MERCER ISLAND	WA		02/10/2022	3.500	1,070,720		390				2,400,000	01/21/2022
100078287	CF	COCOA BEACH	FL		02/10/2022	4.000	309,972		(93)				490,000	01/21/2022
100078288	CF	PORTLAND	OR		03/10/2022	3.750	504,774		205				698,000	01/18/2022
100078290	CF	TORRANCE	CA		02/10/2022	4.250	451,890		(413)				1,035,000	01/05/2022
100078292	CF	LONG BEACH	CA		02/10/2022	3.750	486,624		93				985,000	01/20/2022
100078295	CF	LONG BEACH	CA		02/10/2022	5.000	1,069,915		(261)				1,160,000	01/12/2022
100078296		INDIO	CA		02/10/2022	4.750	607,950		(534)				775,000	01/07/2022
100078299	CF	MIAMI BEACH	FL		02/10/2022	4.875	435,114		(521)				635,000	01/20/2022
100078301	CF	MARICOPA	AZ		02/10/2022	4.875	249,836		(269)				345,000	01/18/2022
100078303		HEMET	CA		02/10/2022	4.875	127,448		(148)				160,000	01/25/2022
100078305		HEMET	CA		02/10/2022	5.125	138,348		(213)				170,000	01/25/2022
100078306		HEMET	CA		02/10/2022	5.125	143,120		(234)				175,000	01/25/2022
100078307	CF	ATLANTA	GA		02/10/2022	4.375	458,872		(143)				615,000	01/13/2022
100078311	CF	LOS ANGELES	CA		02/10/2022	4.125	1,509,751		(239)				3,000,000	01/11/2022
100078312	CF	OAKLEY	CA		02/10/2022	5.000	514,745		(181)				734,900	01/21/2022
100078313		GRESHAM	OR		02/10/2022	5.875	348,757		(349)				445,000	01/27/2022
100078314	CF	NEDERLAND	CO		02/10/2022	6.750	767,117		(677)				950,000	01/20/2022
100078316		KIRKLAND	WA		02/10/2022	3.875	305,336		(27)				435,000	01/24/2022
100078317		AMERICAN FORK	UT		02/10/2022	4.750	347,239		(257)				650,000	01/10/2022
100078321	CF	PALM BEACH GARDENS	FL		02/10/2022	3.625	742,570		288				1,400,000	01/20/2022
100078324		PHOENIX	AZ		02/10/2022	4.500	281,847		(262)				365,000	01/11/2022
100078330	CF	SUGAR LAND	TX		02/10/2022	5.625	271,502		(845)				377,000	01/19/2022
100078331	CF	LOS ANGELES	CA		02/10/2022	4.125	1,346,057		(343)				2,385,000	01/25/2022
100078332		CAPE CORAL	FL		02/10/2022	5.250	346,586		(516)				475,000	01/07/2022
100078337	CF	MIAMI	FL		02/10/2022	5.125	682,976		(592)				790,000	01/27/2022
100078338		KISSIMMEE	FL		02/10/2022	4.500	375,365		(87)				465,000	01/19/2022
100078339	CF	LOS ANGELES VALLEY VILLAGE ARE	CA		02/10/2022	5.125	1,145,026		(460)				1,570,000	01/20/2022
100078342	CF	PARADISE VALLEY	AZ		02/10/2022	6.250	2,702,474		(3,486)				3,200,000	01/12/2022
100078345		TEMPE	AZ		02/10/2022	5.250	263,091		(474)				340,000	01/24/2022
100078353		AURORA	CO		02/10/2022	6.500	679,437		(296)				800,000	01/19/2022
100078354	CF	NORTH BEND	WA		02/10/2022	3.375	1,608,791		1,098				2,500,000	01/26/2022
100078356		PHOENIX	AZ		02/10/2022	4.000	264,743		(63)				353,000	01/24/2022
100078357		CAPE CORAL	FL		02/10/2022	6.875	123,412		(395)				175,000	01/24/2022
100078358	CF	RANCHO SANTA FE	CA		02/10/2022	4.250	2,927,906		(566)				4,800,000	01/31/2022
100078365		FRIENDSWOOD	TX		02/10/2022	6.000	204,699		(373)				230,000	01/24/2022
100078366	CF	GRANITE BAY	CA		02/10/2022	3.250	497,569		37				790,000	01/26/2022
100078371		POMPANO BEACH	FL		02/10/2022	5.375	454,151		(319)				625,000	01/27/2022
100078372		BRANDON	FL		02/10/2022	6.750	310,602		(630)				390,000	01/21/2022
100078382	CF	PHOENIX	AZ		02/10/2022	4.250	881,771		(287)				1,150,000	01/21/2022
100078397	CF	SAN DIEGO	CA		02/10/2022	4.500	701,626		(391)				920,000	01/26/2022
100078399		SCOTTSDALE	AZ		02/10/2022	4.375	226,463		(182)				295,000	01/26/2022
100078407	CF	FONTANA	CA		02/10/2022	3.500	571,637		(70)				770,000	01/28/2022
100078408		KEY WEST	FL		02/10/2022	4.250	1,720,183		(676)				2,798,000	01/21/2022
100078421		REDONDO BEACH	CA		02/10/2022	4.375	708,666		(388)				1,690,000	01/25/2022
100078422	CF	SIMPSONVILLE	SC		02/10/2022	6.375	488,905		(114)				530,000	01/28/2022
100078438	CF	DANVILLE	CA		01/21/2022	4.875	2,274,193		(3,574)				4,050,000	12/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078439	CF	BIG SUR	CA		01/21/2022	3.375	2,384,912		(588)				4,700,000	11/30/2021
100078440	CF	LA CANADA FLINTRIDGE	CA		01/21/2022	3.750	2,331,749		(1,518)				3,525,000	12/01/2021
100078441	CF	NORTHRIDGE	CA		01/21/2022	3.625	404,623		(328)				1,145,000	11/23/2021
100078443	CF	JURUPA VALLEY RIVERSID	CA		01/21/2022	4.875	470,821		(319)				630,000	12/23/2021
100078444	CF	LAKE ARROWHEAD	CA		01/21/2022	3.375	847,062		(311)				3,000,000	11/10/2021
100078446		RIALTO	CA		01/21/2022	5.250	242,924		(161)				336,000	12/23/2021
100078448	CF	SCOTTSDALE	AZ		01/25/2022	3.830	1,003,294		(196)				1,370,000	01/06/2022
100078449	CF	ONTARIO	CA		01/25/2022	3.375	628,277		429				781,058	12/14/2021
100078452	CF	MOORESTOWN	NJ		01/25/2022	5.187	662,604		(272)				825,000	12/02/2021
100078453	CF	MINNETONKA	MN		01/25/2022	4.937	449,136		(42)				534,000	12/31/2021
100078454	CF	SANTA CLARITA	CA		01/25/2022	5.437	873,830		(1,322)				980,000	01/03/2022
100078456	CF	NASHVILLE	TN		01/25/2022	3.875	927,528		21				1,375,000	12/03/2021
100078457	CF	NASHVILLE	TN		01/25/2022	3.875	927,774		14				1,350,000	12/03/2021
100078458	CF	NEW YORK	NY		01/25/2022	4.787	3,366,739		99,888				5,400,000	11/16/2021
100078459	CF	MT PLEASANT	SC		01/25/2022	3.462	572,666		622				1,765,000	01/03/2022
100078461	CF	LAKE CITY	CO		01/25/2022	5.437	292,540		(365)				390,000	11/18/2021
100078462	CF	GILROY	CA		01/25/2022	4.562	1,429,073		(1,182)				1,650,000	01/04/2022
100078463	CF	HOMESTEAD	FL		01/25/2022	5.250	385,311		(480)				435,000	01/12/2022
100078464	CF	BROOKLYN	NY		01/25/2022	3.750	580,379		367				810,000	12/13/2021
100078465	CF	WAKE FOREST	NC		01/25/2022	5.387	507,394		(686)				640,000	01/07/2022
100078466	CF	CAPE CORAL	FL		01/25/2022	6.325	314,918		(676)				362,000	01/07/2022
100078467	CF	ANGOLA	NY		01/25/2022	5.462	134,795		(212)				171,100	09/30/2021
100078469	CF	WHITTIER	CA		01/25/2022	5.312	858,108		(156)				950,000	01/05/2022
100078470	CF	NEW YORK	NY		01/25/2022	3.625	2,191,438		631				3,200,000	11/12/2021
100078471	CF	GILROY	CA		01/25/2022	4.871	540,390		(168)				663,000	01/05/2022
100078476		MOUNT LAUREL	NJ		02/02/2022	4.700	223,684		(186)				295,000	01/07/2022
100078477		CLEARWATER	FL		02/02/2022	3.950	330,774		(10)				550,000	01/18/2022
100078479		NORTH BAY VILLAGE	FL		02/02/2022	4.990	241,484		(380)				360,000	12/03/2021
100078480		ANNA	TX		02/02/2022	6.825	241,111		(607)				314,000	12/15/2021
100078481		NORTHLAKE	TX		02/02/2022	4.700	332,783		(380)				511,000	12/29/2021
100078482		STATEN ISLAND	NY		02/02/2022	5.398	476,073		(598)				680,000	01/20/2022
100078484		WESTPORT	WA		02/02/2022	4.750	245,046		(320)				385,000	01/14/2022
100078485		SAN ANTONIO	TX		02/02/2022	4.800	204,085		(141)				256,000	01/18/2022
100078486		SCHERTZ	TX		02/02/2022	5.825	283,567		9,577				337,000	01/20/2022
100078487		AUSTIN	TX		02/02/2022	6.490	338,461		(671)				460,000	01/21/2022
100078489		BRONX	NY		02/02/2022	3.875	524,395		205				750,000	01/20/2022
100078497		MIAMI	FL		02/02/2022	5.825	705,789		(832)				950,000	01/21/2022
100078498		WINDERMERE	FL		02/25/2022	4.950	316,093		(409)				465,000	01/21/2022
100078502		STOCKTON	CA		02/25/2022	4.325	277,516		(89)				490,000	01/20/2022
100078636	CF	HOLLIS	NH		02/02/2022	4.475	946,437		(234)				1,117,000	12/23/2021
100078638	CF	ST PETERSBURG	FL		02/02/2022	5.500	329,243		(397)				375,000	01/13/2022
100078639	CF	HARBOR CITY	CA		02/02/2022	5.437	434,640		(604)				540,000	12/27/2021
100078640	CF	WHITE PLAINS	NY		02/02/2022	5.575	203,980		(483)				265,000	01/03/2022
100078641	CF	CENTENNIAL	CO		02/02/2022	3.250	1,192,191		1,531				1,500,000	12/21/2021
100078642		NEWPORT BEACH	CA		02/02/2022	4.125	1,176,753		(580)				2,550,000	11/09/2021
100078644	CF	DAVIE	FL		02/02/2022	5.812	430,102		(446)				485,000	01/12/2022
100078645	CF	PALM BCH GDNS	FL		02/02/2022	5.688	177,331		(342)				194,000	01/13/2022
100078646	CF	BRADENTON	FL		02/02/2022	5.812	417,272		(446)				470,000	01/13/2022
100078647		PACIFIC PALISADES	CA		02/02/2022	4.020	2,917,601		(79)				3,865,000	12/01/2021
100078648	CF	CLIFFSIDE PARK	NJ		02/02/2022	4.500	432,820		(93)				605,000	12/29/2021
100078649	CF	LOS ANGELES	CA		02/02/2022	5.087	767,451		(152)				940,000	01/11/2022
100078650	CF	ENCINO	CA		02/02/2022	4.887	2,527,182		(3,035)				3,700,000	11/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078651	CF	PIOCHE	NV		02/02/2022	5.312	151,524		(206)				185,000	01/13/2022
100078652		MANITOWOC	WI		02/02/2022	5.650	97,367		(254)				160,000	02/01/2022
100078653	CF	RIVERVIEW	FL		02/02/2022	4.812	316,949		(268)				365,000	01/14/2022
100078654	CF	BOISE	ID		02/02/2022	3.500	655,664		452				850,000	01/14/2022
100078655	CF	ELK GROVE	CA		02/02/2022	4.125	497,224		(113)				745,000	11/29/2021
100078656	CF	HESPERIA	CA		02/02/2022	4.250	424,975		(135)				567,000	11/19/2021
100078657	CF	FEASTERVILLE TREVOSE	PA		02/02/2022	4.000	195,518		(46)				850,000	12/14/2021
100078658	CF	LAKE ELSINORE	CA		02/02/2022	4.125	430,628		(120)				600,000	12/21/2021
100078660	CF	SAINT PETERSBURG	FL		02/02/2022	5.562	345,196		(604)				450,000	01/14/2022
100078661	CF	HAMILTON	NJ		02/02/2022	4.872	133,025		(186)				244,000	12/14/2021
100078662	CF	GUILFORD	CT		02/02/2022	4.237	950,483		(541)				2,726,000	12/29/2021
100078663	CF	MULLICA HILL	NJ		02/02/2022	4.962	1,128,470		675				1,534,540	12/15/2021
100078664	CF	CALDWELL	NJ		02/02/2022	5.625	468,002		(452)				600,000	01/18/2022
100078665	CF	HONOLULU	HI		02/02/2022	4.742	1,235,074		(858)				1,610,000	01/13/2022
100078667	CF	HENDERSON	NV		02/02/2022	4.187	403,935		(160)				510,000	01/14/2022
100078668	CF	ST CHARLES	IL		02/02/2022	6.375	312,957		(336)				356,000	01/18/2022
100078669	CF	LA HABRA	CA		02/02/2022	3.625	61,868		1,792				695,000	11/19/2021
100078670	CF	HOUSTON	TX		02/25/2022	6.012	210,069		(533)				240,000	01/18/2022
100078671	CF	QUEEN CREEK	AZ		02/02/2022	5.315	941,801		(612)				1,100,000	01/19/2022
100078672	CF	SAN CLEMENTE	CA		02/02/2022	4.812	1,570,552		(1,472)				1,800,000	01/18/2022
100078673	CF	SAN CLEMENTE	CA		02/02/2022	5.437	1,272,735		(2,047)				1,600,000	01/18/2022
100078674	CF	SAN BERNARDINO	CA		02/02/2022	4.875	433,474		(440)				539,000	12/07/2021
100078675	CF	ORMOND BEACH	FL		02/02/2022	4.407	344,001		(230)				520,000	01/13/2022
100078676	CF	COLUMBUS	OH		02/02/2022	5.063	75,807		(132)				120,000	01/20/2022
100078677	CF	RANCHO CUCAMONGA	CA		02/02/2022	3.750	407,850		53				600,000	12/04/2021
100078678	CF	SUNLAND	CA		02/02/2022	4.480	1,149,370		(639)				1,340,000	01/18/2022
100078679	CF	MURRIETA	CA		02/02/2022	3.875	417,690		(9)				660,000	12/06/2021
100078680	CF	BURLINGAME	CA		02/02/2022	3.625	489,029		175				825,000	11/19/2021
100078682	CF	UNION CITY	CA		02/02/2022	3.750	800,452		104				1,160,000	11/23/2021
100078683	CF	EL MONTE	CA		02/02/2022	4.250	571,774		18,459				700,000	11/23/2021
100078684	CF	PHOENIX	AZ		02/02/2022	6.387	379,687		(614)				420,000	01/19/2022
100078685	CF	RANCHO SANTA MARGARITA	CA		02/02/2022	6.125	447,386		(661)				495,000	01/19/2022
100078686	CF	DIAMOND BAR	CA		02/02/2022	3.625	368,363		141				540,000	11/29/2021
100078687	CF	WOOD RIDGE	NJ		02/02/2022	5.737	475,973		(590)				615,000	01/18/2022
100078689	CF	RANCHO CUCAMONGA	CA		02/02/2022	3.625	475,092		178				653,500	11/22/2021
100078690	CF	FREEHOLD	NJ		02/02/2022	4.712	386,256		(362)				625,000	01/13/2022
100078692	CF	RANCHO CUCAMONGA	CA		02/02/2022	4.750	524,784		(254)				690,000	11/24/2021
100078694	CF	LA HABRA	CA		02/02/2022	4.250	729,709		(217)				1,175,000	12/02/2021
100078695	CF	WALNUT	CA		02/02/2022	3.125	604,846		845				1,150,000	11/23/2021
100078696	CF	ARCADIA	CA		02/02/2022	3.750	824,417		106				1,280,000	11/22/2021
100078698	CF	SPIRIT LAKE	IA		02/02/2022	5.312	204,035		(261)				234,000	12/23/2021
100078699	CF	TWENTYNINE PALMS	CA		02/02/2022	5.725	226,720		(288)				260,000	01/19/2022
100078701	CF	LA MIRADA	CA		02/02/2022	4.250	387,459		(154)				1,000,000	12/03/2021
100078703	CF	WEST COVINA	CA		02/02/2022	3.750	550,314		67				950,000	11/24/2021
100078704		PLAYA VISTA	CA		02/02/2022	5.762	1,232,996		(379)				1,625,000	12/31/2021
100078706	CF	HACIENDA HEIGHTS	CA		02/02/2022	3.875	440,573		(32)				750,000	11/23/2021
100078708	CF	SONOMA	CA		02/02/2022	5.062	1,534,391		(362)				1,800,000	01/19/2022
100078709	CF	LOS ANGELES	CA		02/02/2022	4.000	450,314		(78)				650,000	11/18/2021
100078710	CF	GRAND TERRACE	CA		02/02/2022	4.250	444,425		(149)				590,000	12/01/2021
100078711	CF	LAKEWOOD	NJ		02/02/2022	4.700	994,593		(409)				1,400,000	12/22/2021
100078712	CF	WEST COVINA	CA		02/02/2022	3.500	446,165		350				835,000	12/06/2021
100078713	CF	WALNUT	CA		02/02/2022	3.375	656,025		617				1,200,000	11/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078716	CF	TRENTON	NJ		02/02/2022	6.437	100,250		(420)				195,000	01/07/2022
100078717	CF	FORT LEE	NJ		02/02/2022	4.250	538,962		(218)				950,000	01/03/2022
100078718	CF	PALMDALE	CA		02/25/2022	5.000	253,081		(417)				378,000	01/07/2022
100078719	CF	COOLIDGE	AZ		02/25/2022	5.125	213,722		(602)				366,000	01/03/2022
100078724		LOS ANGELES	CA		02/25/2022	4.875	870,314		(897)				1,110,000	01/04/2022
100078725	CF	OLIVEHURST	CA		02/25/2022	4.000	141,221		(52)				341,000	12/28/2021
100078727		DENVER	CO		02/25/2022	3.875	515,418		(68)				1,070,000	01/07/2022
100078728	CF	BRADENTON	FL		02/25/2022	4.500	391,423		(244)				513,000	12/13/2021
100078729		POWAY	CA		02/25/2022	3.875	419,430		(41)				868,000	12/09/2021
100078731	CF	TIGARD	OR		02/25/2022	4.625	329,713		(427)				450,000	12/13/2021
100078732	CF	MIDWAY CITY	CA		02/25/2022	3.625	251,834		84				970,000	01/10/2022
100078733		LAKE ELSINORE	CA		02/25/2022	4.750	258,261		(395)				330,000	01/04/2022
100078734		WILDOMAR	CA		02/25/2022	4.375	442,661		(541)				995,000	10/15/2021
100078736	CF	SAN DIEGO	CA		02/25/2022	4.250	519,936		(236)				647,500	12/07/2021
100078737	CF	GILBERT	AZ		02/25/2022	4.750	506,144		(361)				590,000	01/04/2022
100078738	CF	SOUTH EL MONTE	CA		02/25/2022	3.875	473,413		(33)				685,000	12/09/2021
100078739		SANTA MARIA	CA		02/25/2022	6.250	512,507		(871)				700,000	12/14/2021
100078740	CF	SANTA ANA	CA		02/25/2022	3.625	798,724		308				1,250,000	12/14/2021
100078741	CF	BUENA PARK	CA		02/25/2022	5.875	615,482		(953)				772,500	01/03/2022
100078742	CF	LONG BEACH	CA		02/25/2022	5.125	243,438		(504)				335,000	12/29/2021
100078743		COTTONWOOD	CA		02/25/2022	5.500	348,620		(581)				435,000	11/30/2021
100078744	CF	SAN PABLO	CA		02/25/2022	4.250	563,646		(260)				910,000	12/29/2021
100078745	CF	FORT LAUDERDALE	FL		02/25/2022	6.250	277,168		(556)				320,000	10/20/2021
100078747	CF	PALM DESERT	CA		02/25/2022	4.375	590,762		(223)				1,000,000	12/17/2021
100078748	CF	SACRAMENTO	CA		02/25/2022	6.500	521,174		(771)				650,000	12/30/2021
100078749	CF	UPLAND	CA		02/25/2022	3.375	615,346		677				1,768,000	11/17/2021
100078751	CF	TORRANCE	CA		02/25/2022	4.375	1,009,432		(578)				1,325,000	01/05/2022
100078752		BEL AIR	MD		02/25/2022	6.000	170,600		(461)	(1)			205,000	01/10/2022
100078762	CF	VAN NUYS	CA		01/31/2022	4.500	153,980		(137)				735,000	12/27/2021
100078763	CF	HUNTINGTON BEACH	CA		01/31/2022	4.000	1,370,273		(843)				1,810,000	01/13/2022
100078764	CF	CAMARILLO	CA		01/31/2022	4.125	428,121		(431)				800,000	01/11/2022
100078765	CF	MONMOUTH BEACH	NJ		01/31/2022	5.250	2,280,310		(2,571)				3,300,000	01/06/2022
100078766	CF	ROWLAND HEIGHTS	CA		01/31/2022	3.875	717,083		(468)				1,100,000	01/12/2022
100078767	CF	SIMI VALLEY	CA		01/31/2022	3.750	528,198		(312)				813,000	12/22/2021
100078768	CF	SPRING VALLEY	CA		01/31/2022	3.500	559,577		(81)				830,000	12/23/2021
100078769	CF	PASADENA	CA		01/31/2022	3.875	1,057,715		(547)				1,600,000	01/11/2022
100078770	CF	SAN FRANCISCO	CA		01/31/2022	3.625	1,637,023		(523)				2,295,000	12/28/2021
100078771	CF	NEWPORT BEACH	CA		01/31/2022	3.875	1,761,287		(795)				2,675,000	12/27/2021
100078774	CF	ATLANTA	GA		01/31/2022	3.500	1,885,588		398				3,284,000	12/24/2021
100078780	CF	HENDERSONVLLE	NC		02/24/2022	4.250	197,880		(122)				297,000	01/27/2022
100078781	CF	HENDERSONVILLE	NC		02/24/2022	4.250	203,876		(126)				306,000	01/27/2022
100078782	CF	PFLUGERVILLE	TX		02/24/2022	3.625	229,646		54				355,000	01/07/2022
100078783	CF	HOUSTON	TX		02/24/2022	3.625	92,756		(5)				155,000	01/11/2022
100078784	CF	BISMARCK	ND		02/24/2022	3.990	185,286		(13)				285,000	01/31/2022
100078785	CF	DALLAS	TX		02/24/2022	3.250	104,913		71				155,000	01/12/2022
100078786	CF	SPRINGTOWN	TX		02/24/2022	3.750	158,195		27				245,000	01/12/2022
100078787	CF	PLANO	IL		02/24/2022	3.999	122,554		(15)				177,000	01/18/2022
100078788	CF	MCGREGOR	TX		02/24/2022	3.625	151,369		12				218,500	01/28/2022
100078789	CF	WINTER HAVEN	FL		02/24/2022	3.499	149,748		45				218,000	01/07/2022
100078790	CF	MANCHESTER	CT		02/24/2022	3.750	175,869		8				257,000	01/11/2022
100078791	CF	WASHINGTON	DC		02/24/2022	3.625	235,896		100				366,000	01/21/2022
100078792	CF	CHARLESTON	SC		02/24/2022	3.499	196,574		142				275,000	01/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078793	CF	NAVARRE	FL		02/24/2022	3.625	256,098		180				404,000	01/13/2022
100078794	CF	TAMPA	FL		02/24/2022	3.874	175,109		(2)				285,000	01/28/2022
100078795	CF	HENDERSONVILLE	NC		02/24/2022	4.250	195,215		(121)				293,000	01/27/2022
100078796	CF	HENDERSONVLLE	NC		02/24/2022	4.250	221,562		(127)				333,000	01/27/2022
100078797	CF	CHARLOTTE	NC		02/24/2022	4.250	333,443		(186)				468,000	01/25/2022
100078798	CF	LYNN	MA		02/24/2022	4.250	116,693		62				150,000	01/28/2022
100078800	CF	HOUSTON	TX		02/24/2022	3.874	186,016		(8)				270,000	01/27/2022
100078801	CF	HENDERSONVILLE	NC		02/24/2022	4.250	187,080		(117)				262,000	01/27/2022
100078802	CF	SALISBURY	NC		02/24/2022	3.499	138,757		41				202,000	01/31/2022
100078803	CF	SPRINGTOWN	TX		02/24/2022	3.750	158,195		27				245,000	01/12/2022
100078804	CF	COLORADO SPRINGS	CO		02/24/2022	4.375	263,779		(124)				371,000	01/20/2022
100078805	CF	ARVADA	CO		02/24/2022	3.624	378,763		91				553,000	01/20/2022
100078806	CF	MOORESVILLE	NC		02/24/2022	3.999	210,729		(55)				321,000	01/14/2022
100078809	CF	RALEIGH	NC		02/24/2022	3.874	163,944		(45)				275,000	01/31/2022
100078810	CF	HAMPTON	VA		02/24/2022	3.874	101,257		59				150,000	01/19/2022
100078811	CF	RUTLEDGE	PA		02/24/2022	3.750	149,072		10				220,000	01/14/2022
100078813	CF	SIMI VALLEY	CA		02/24/2022	3.874	448,284		(36)				750,000	01/21/2022
100078814	CF	ROCHESTER	NH		02/24/2022	3.990	78,484		(52)				176,000	01/26/2022
100078815	CF	RALEIGH	NC		02/24/2022	3.874	187,053		(41)				280,000	01/31/2022
100078816	CF	TOLEDO	OH		02/24/2022	3.999	74,401		(6)				100,000	01/25/2022
100078818	CF	SOUTH BRUNSWICK	NJ		02/24/2022	3.750	114,674		(46)				180,000	01/19/2022
100078819	CF	RALEIGH	NC		02/24/2022	3.874	158,088		(43)				240,000	01/31/2022
100078820	CF	RALEIGH	NC		02/24/2022	3.874	187,053		(41)				280,000	01/31/2022
100078821	CF	RALEIGH	NC		02/24/2022	3.874	164,841		(37)				260,000	01/31/2022
100078822	CF	FRESNO	CA		02/24/2022	3.750	112,430		(24)				172,000	01/29/2022
100078823	CF	RALEIGH	NC		02/24/2022	3.874	163,944		(45)				240,000	01/31/2022
100078824	CF	RALEIGH	NC		02/24/2022	3.874	158,088		(43)				250,000	01/31/2022
100078825	CF	RALEIGH	NC		02/24/2022	3.874	163,944		(45)				240,000	01/31/2022
100078826	CF	CONROE	TX		02/24/2022	3.999	166,558		(43)				275,000	01/18/2022
100078828	CF	HOUSTON	TX		02/24/2022	3.750	178,912		8				276,000	01/19/2022
100078829	CF	OMAHA	NE		02/24/2022	3.750	184,380		34				250,000	01/20/2022
100078830	CF	BALTIMORE	MD		02/24/2022	3.500	141,622		16				224,000	01/20/2022
100078831	CF	BALTIMORE	MD		02/24/2022	3.999	165,977		(22)				250,000	02/01/2022
100078834	CF	HOUSTON	TX		02/24/2022	4.250	168,546		(66)				230,000	01/12/2022
100078835	CF	HOUSTON	TX		02/24/2022	3.750	194,054		43				281,500	01/19/2022
100078836	CF	CHULA VISTA	CA		02/24/2022	4.125	489,703		(19)				700,000	01/25/2022
100078837	CF	FRESNO	CA		02/24/2022	3.990	223,540		(10)				345,000	01/21/2022
100078838	CF	SUMMERFIELD	FL		02/24/2022	3.874	133,074		(14)				178,500	01/25/2022
100078839	CF	MESA	AZ		02/24/2022	3.999	154,648		(36)				220,000	01/28/2022
100078840	CF	PHOENIX	AZ		02/24/2022	3.874	187,214		(39)				267,000	01/25/2022
100078842	CF	HOUSTON	TX		02/24/2022	3.625	218,026		60				317,000	01/25/2022
100078843	CF	KISSIMMEE	FL		02/24/2022	4.250	255,841		(64)				342,000	01/31/2022
100078845	CF	EAST POINT	GA		02/24/2022	3.750	203,937		(27)				301,000	01/26/2022
100078846	CF	SAINT PETERSBURG	FL		02/24/2022	4.250	183,886		(47)				305,000	01/31/2022
100078847	CF	ERWIN	NC		02/24/2022	3.875	147,255		(65)				248,000	01/26/2022
100078848	CF	DAVENPORT	FL		02/24/2022	3.499	164,582		58				265,000	02/03/2022
100078849	CF	MELBOURNE	FL		02/24/2022	3.875	153,552		8				240,000	01/21/2022
100078850	CF	TOMS RIVER	NJ		02/24/2022	4.250	321,675		(211)				450,000	02/01/2022
100078851	CF	BALTIMORE	MD		02/24/2022	4.250	171,493		(43)				230,000	01/28/2022
100078852	CF	WINTER HAVEN	FL		02/24/2022	3.625	168,060		22				243,000	01/26/2022
100078853	CF	RIVERVIEW	FL		02/24/2022	3.625	200,595		98				275,000	01/21/2022
100078854	CF	RICHMOND	TX		02/24/2022	3.990	141,021		(12)				209,000	01/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078856	CF	CHULA VISTA	CA		02/24/2022	3.750	410,537		18				590,000	02/01/2022
100078857	CF	WHITING	IN		02/24/2022	3.500	145,465		60				215,000	01/31/2022
100078858	CF	SCOTT	LA		02/24/2022	4.250	164,057		(65)				225,000	01/26/2022
100078859	CF	SOUTHBURY	CT		02/24/2022	3.750	109,458		(24)				160,000	02/04/2022
100078861	CF	TOMBALL	TX		02/24/2022	3.875	188,704		(53)				269,000	01/24/2022
100078862	CF	FAIRBANKS	AK		02/24/2022	3.875	174,699		(19)				265,000	01/20/2022
100078863	CF	OSHKOSH	WI		02/24/2022	4.374	128,064		(67)				184,000	12/15/2021
100078864	CF	AVON PARK	FL		02/24/2022	4.500	88,393		(75)				115,000	01/26/2022
100078865	CF	TOLEDO	OH		02/24/2022	4.375	52,749		(48)				73,000	01/24/2022
100078866	CF	VIRGINIA BEACH	VA		02/24/2022	4.374	129,712		(111)				180,000	01/09/2022
100078867	CF	STANLEY	WI		02/24/2022	3.750	65,288		9				90,000	01/03/2022
100078869	CF	COVINA	CA		02/24/2022	3.874	517,966		(5)				754,000	01/27/2022
100078870	CF	SUNRISE	FL		02/24/2022	3.750	181,188		17				280,000	01/13/2022
100078871	CF	CHARLOTTE	NC		02/24/2022	3.875	318,016		(34)				455,000	01/08/2022
100078872	CF	MABLETON	GA		02/24/2022	4.250	185,652		(116)				260,000	01/10/2022
100078873	CF	ROY	UT		02/24/2022	3.999	291,884		(75)				415,000	01/26/2022
100078874	CF	MERIDIAN	ID		02/24/2022	3.875	258,623		(27)				452,000	01/17/2022
100078875	CF	VALLEJO	CA		02/24/2022	3.625	342,484		215				505,000	01/11/2022
100078876	CF	INMAN	SC		02/24/2022	3.374	141,452		77				211,000	01/19/2022
100078877	CF	BELOIT	WI		02/24/2022	4.250	118,208		(46)				157,000	01/14/2022
100078879	CF	TWENTYNINE PALMS	CA		02/24/2022	3.875	133,697		(46)				225,000	01/07/2022
100078880	CF	MARIETTA	GA		02/24/2022	3.625	446,961		140				650,000	01/14/2022
100078881	CF	SCHERERVILLE	IN		02/24/2022	4.250	134,341		(54)				192,000	12/28/2021
100078882	CF	SAN DIEGO	CA		02/24/2022	4.125	450,292		(181)				770,000	01/28/2022
100078884	CF	BRIDGEPORT	CT		02/24/2022	3.875	276,730		51				480,000	01/14/2022
100078885	CF	TUCSON	AZ		02/24/2022	3.750	182,169		9				278,000	01/11/2022
100078887	CF	QUAIL VALLEY	CA		02/24/2022	3.750	243,549		11				385,000	01/04/2022
100078888	CF	LEESBURG	FL		02/24/2022	4.250	151,483		(49)				190,000	01/31/2022
100078889	CF	WEST LAFAYETTE	IN		02/24/2022	3.999	140,351		(72)				253,000	01/21/2022
100078890	CF	CHARLOTTE	NC		02/24/2022	3.999	104,074		4				140,000	01/03/2022
100078891	CF	COVINGTON	GA		02/24/2022	4.374	136,299		(123)				190,000	01/05/2022
100078892	CF	LAS VEGAS	NV		02/24/2022	3.875	174,850		(37)				260,000	01/17/2022
100078894	CF	SCHERERVILLE	IN		02/24/2022	4.250	139,624		(55)				205,000	12/28/2021
100078896	CF	RALEIGH	NC		02/24/2022	3.875	192,849		(21)				304,000	01/14/2022
100078897	CF	MONTGOMERY	AL		02/24/2022	3.999	56,420		(20)				75,000	01/19/2022
100078898	CF	OCALA	FL		02/24/2022	3.625	118,014		21				175,000	01/07/2022
100078899	CF	BALTIMORE	MD		02/24/2022	4.250	213,452		(110)				300,000	01/24/2022
100078900	CF	LAS VEGAS	NV		02/24/2022	3.875	259,761		(28)				375,000	01/13/2022
100078901	CF	S LAKE TAHOE	CA		02/24/2022	3.999	414,110		10				640,000	01/13/2022
100078903	CF	LARGO	FL		02/24/2022	3.625	273,859		96				455,000	01/08/2022
100078905	CF	MADISON	AL		02/24/2022	3.875	213,389		(62)				307,500	01/24/2022
100078906	CF	BRADENTON	FL		02/24/2022	3.374	407,162		246				600,000	01/11/2022
100078907	CF	FAYETTEVILLE	NC		02/24/2022	4.500	124,867		(88)				167,000	01/20/2022
100078909	CF	MIAMI	FL		02/24/2022	4.250	190,412		(119)				268,000	01/10/2022
100078910	CF	WESTMINSTER	CO		02/24/2022	3.625	383,100		175				569,000	01/26/2022
100078911	CF	HOUSTON	TX		02/24/2022	3.750	167,757		8				282,000	01/22/2022
100078912	CF	AUGUSTA	GA		02/24/2022	4.250	56,627		7				72,000	01/28/2022
100078913	CF	ORLANDO	FL		02/24/2022	3.750	239,614		10				345,000	01/07/2022
100078914	CF	PHILADELPHIA	PA		02/24/2022	3.999	121,831		(31)				186,000	01/18/2022
100078915	CF	JOANNA	SC		02/24/2022	4.500	63,121		(57)				83,000	01/28/2022
100078916	CF	OAKLAND	CA		02/24/2022	3.875	240,453		(59)				525,000	01/21/2022
100078918	CF	KILLEEN	TX		02/24/2022	4.374	155,500		(134)				217,000	01/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078919	CF	FREDERICKSBURG.	VA		02/24/2022	3.750	250,641		11				375,000	01/19/2022
100078920	CF	HARPERS FERRY	WV		02/24/2022	3.625	212,931		89				355,000	01/13/2022
100078921	CF	VICTORVILLE	CA		02/24/2022	3.625	246,531		103				412,000	01/27/2022
100078922		FORT WAYNE	IN		02/24/2022	4.250	50,381		(21)				77,000	01/29/2022
100078923	CF	VICTORVILLE	CA		02/24/2022	3.625	299,997		168				440,000	01/27/2022
100078924	CF	FRESNO	CA		02/24/2022	3.625	179,004		24				272,500	01/27/2022
100078925	CF	PHILADELPHIA	PA		02/24/2022	4.000	134,692		(32)				245,000	12/31/2021
100078926	CF	BAYVILLE	NJ		02/24/2022	3.625	195,493		11				290,000	01/04/2022
100078927	CF	TOMBALL	TX		02/24/2022	3.625	121,695		10				184,000	01/11/2022
100078928	CF	HUMBLE	TX		02/24/2022	3.625	184,201		50				275,000	01/11/2022
100078929	CF	SAINT LOUIS	MO		02/24/2022	3.875	123,772		(8)				190,000	01/10/2022
100078931	CF	VENICE	FL		02/24/2022	3.625	203,167		13				300,000	12/10/2021
100078932	CF	NORTH MYRTLE BEACH	SC		02/24/2022	3.750	77,256		12				105,000	12/21/2021
100078934	CF	CHECOTAH	OK		02/24/2022	4.000	61,183		(27)				105,000	01/18/2022
100078936	CF	RALEIGH	NC		02/24/2022	4.125	163,659		(62)				248,000	01/05/2022
100078937	CF	OMAHA	NE		02/24/2022	4.000	200,050		(54)				328,000	01/05/2022
100078938	CF	COLUMBIA	MO		02/24/2022	4.250	106,826		(48)				135,000	12/14/2021
100078939	CF	OMAHA	NE		02/24/2022	4.000	206,899		(56)				315,000	01/05/2022
100078940	CF	RICHMOND	VA		02/24/2022	3.875	126,975		(3)				175,000	11/19/2021
100078942	CF	IOWA FALLS	IA		02/24/2022	3.875	65,383		17				95,000	12/30/2021
100078943	CF	CLARKSVILLE	TN		02/24/2022	3.875	152,696		17				220,000	01/21/2022
100078944	CF	CENTER POINT	AL		02/24/2022	4.000	95,990		(29)				128,000	12/20/2021
100078945		NEW ORLEANS	LA		02/24/2022	3.625	127,644		55				350,000	01/05/2022
100078946	CF	OMAHA	NE		02/24/2022	4.000	207,556		(57)				316,000	01/05/2022
100078947	CF	BELLINGHAM	WA		02/24/2022	3.875	524,620		(135)				750,000	12/23/2021
100078948		FERNDALE	WA		02/24/2022	4.250	380,133		(83)				820,000	01/13/2022
100078949	CF	CHATTANOOGA	TN		02/24/2022	4.125	122,199		(41)				195,000	12/17/2021
100078950	CF	CLARKSVILLE	TN		02/24/2022	3.875	152,696		17				220,000	01/21/2022
100078951	CF	ARNOLD	MO		02/24/2022	3.875	119,864		12				185,000	01/05/2022
100078952	CF	WILMINGTON	DE		02/24/2022	3.875	192,155		(19)				275,000	01/06/2022
100078955	CF	OKLAHOMA CITY	OK		02/24/2022	3.625	101,565		27				140,000	12/29/2021
100078956	CF	INDIANAPOLIS	IN		02/24/2022	4.000	53,160		(27)				105,000	12/31/2021
100078958	CF	CRANBERRY TWP	PA		02/24/2022	3.500	167,764		29				252,000	01/06/2022
100078959	CF	MOBILE	AL		02/24/2022	3.625	120,247		4				180,000	01/07/2022
100078960	CF	SAINT LOUIS	MO		02/24/2022	3.875	77,424		(30)				110,000	12/23/2021
100078961	CF	MULBERRY	FL		02/24/2022	3.875	89,156		(35)				131,000	01/18/2022
100078962	CF	ARDMORE	OK		02/24/2022	4.000	92,031		(28)				133,000	01/14/2022
100078963	CF	INDIANAPOLIS	IN		02/24/2022	4.250	197,987		(84)				278,000	01/04/2022
100078964	CF	LINCOLN	NE		02/24/2022	4.000	99,528		(45)				149,000	12/16/2021
100078965	CF	AKRON	OH		02/24/2022	3.500	55,873		24				82,000	12/09/2021
100078966	CF	CENTER POINT	AL		02/24/2022	4.125	125,180		(262)				160,000	01/08/2022
100078969	CF	PARK FOREST	IL		02/24/2022	4.125	114,359		(48)				155,000	12/23/2021
100078970	CF	NEPTUNE CITY	NJ		02/24/2022	3.875	261,844		45				405,000	01/13/2022
100078971	CF	STOW	OH		02/24/2022	4.000	158,486		(20)				260,000	12/20/2021
100078972	CF	FALL RIVER	MA		02/24/2022	4.375	265,056		(106)				410,000	01/19/2022
100078973	CF	LOUISVILLE	KY		02/24/2022	3.875	70,963		(12)				110,000	01/12/2022
100078974	CF	PENSACOLA	FL		02/24/2022	4.125	223,990		(84)				320,000	01/11/2022
100078976	CF	PORTSMOUTH	VA		02/24/2022	4.250	112,396		(51)				145,000	12/14/2021
100078977		DOVER	NJ		02/24/2022	4.125	220,266		37				317,000	01/12/2022
100078978	CF	SAINT LOUIS	MO		02/24/2022	4.250	164,096		(99)				245,000	01/18/2022
100078979	CF	MEMPHIS	TN		02/24/2022	4.250	101,021		(28)				154,500	12/29/2021
100078981	CF	MCMINNVILLE	OR		02/24/2022	4.375	325,688		(131)				495,000	12/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078982	CF	PONCHATOULA	LA		02/24/2022	4.125	145,518		(37)				205,000	12/15/2021
100078983	CF	MEMPHIS	TN		02/24/2022	4.250	101,417		(27)				154,500	12/29/2021
100078984	CF	TULSA	OK		02/24/2022	3.625	115,328		(24)				165,000	01/07/2022
100078986	CF	SAINT LOUIS	MO		02/24/2022	4.250	164,096		(99)				260,000	01/18/2022
100078987	CF	WATERLOO	IA		02/24/2022	3.750	74,970		(1)				105,000	01/14/2022
100078988		WILMINGTON	NC		02/24/2022	4.000	130,546		9				201,000	01/10/2022
100078990	CF	WHITMAN	MA		02/24/2022	4.250	454,149		(213)				650,000	01/13/2022
100078992	CF	RICHMOND	VA		02/24/2022	4.125	176,537		(76)				310,000	12/28/2021
100078995	CF	CHESTER	VA		02/24/2022	4.250	307,596		(35)				414,000	12/20/2021
100078996	CF	PITTSBURGH	PA		02/24/2022	4.000	149,599		(24)				200,000	01/06/2022
100078997	CF	ROANOKE	VA		02/24/2022	4.375	148,809		(66)				215,000	12/22/2021
100078998	CF	CLOVIS	CA		02/24/2022	4.250	421,853		(120)				640,000	01/12/2022
100079000	CF	ZAPATA	TX		02/24/2022	4.000	90,792		(72)				137,000	01/13/2022
100079001		PHILADELPHIA	PA		02/24/2022	4.375	210,565		(33)				300,000	12/31/2021
100079002	CF	BEATRICE	NE		02/24/2022	4.250	76,143		(54)				107,000	12/31/2021
100079003	CF	LEWISBURG	TN		02/24/2022	4.250	121,364		(60)				183,000	01/06/2022
100079004	CF	OMAHA	NE		02/24/2022	4.000	143,014		(24)				195,000	01/21/2022
100079005	CF	OMAHA	NE		02/24/2022	3.750	142,397		(16)				204,000	01/21/2022
100079006	CF	OMAHA	NE		02/24/2022	3.750	147,981		(17)				212,000	01/21/2022
100079007	CF	OMAHA	NE		02/24/2022	3.750	141,001		(16)				202,000	01/21/2022
100079009	CF	PHILADELPHIA	PA		02/24/2022	4.250	131,169		(39)				186,000	12/23/2021
100079010	CF	FREMONT	NE		02/24/2022	3.750	84,112		(20)				120,000	01/21/2022
100079012	CF	CLEVELAND	OH		02/24/2022	4.000	106,938		(73)				170,000	01/07/2022
100079013	CF	ROANOKE	VA		02/24/2022	4.375	112,399		(78)				149,000	01/06/2022
100079016	CF	HERMISTON	OR		02/24/2022	4.250	181,642		(59)				260,000	01/10/2022
100079017	CF	ROANOKE	VA		02/24/2022	4.375	110,871		(79)				169,000	01/06/2022
100079018	CF	ROANOKE	VA		02/24/2022	4.375	111,634		(77)				185,000	01/06/2022
100079019	CF	SOUTH GATE	CA		02/24/2022	4.375	626,353		(189)				950,000	12/10/2021
100079022	CF	NORTH LAS VEGAS	NV		02/24/2022	4.375	312,441		(203)				470,000	01/03/2022
100079023	CF	PAISLEY	FL		02/24/2022	4.250	80,030		(56)				107,000	12/27/2021
100079024	CF	SPRINGFIELD	MA		02/24/2022	4.125	149,624		11				230,000	12/23/2021
100079025	CF	OMAHA	NE		02/24/2022	4.375	100,246		(41)				150,000	12/30/2021
100079026	CF	GRANDVIEW	MO		02/24/2022	3.875	121,144		(43)				175,000	01/13/2022
100079028	CF	VISALIA	CA		02/24/2022	4.125	204,453		3				310,000	01/15/2022
100079029	CF	GRAND PRAIRIE	TX		02/24/2022	4.375	177,975		(96)				255,000	12/30/2021
100079030	CF	VAN ALSTYNE	TX		02/24/2022	4.375	256,887		(113)				340,000	11/29/2021
100079031	CF	PIKE ROAD	AL		02/24/2022	3.750	161,942		(19)				232,000	01/20/2022
100079032	CF	ROSEVILLE	MN		02/24/2022	3.500	168,230		29				248,000	01/12/2022
100079033	CF	ARLINGTON	TX		02/24/2022	4.375	151,087		(79)				220,000	01/11/2022
100079034	CF	MADISON HEIGHTS	MI		02/24/2022	3.875	112,763		(42)				170,000	01/21/2022
100079035	CF	LINCOLN	NE		02/24/2022	4.250	64,446		(97)				183,000	01/06/2022
100079036	CF	OMAHA	NE		02/24/2022	4.125	135,373		(40)				184,000	01/03/2022
100079037	CF	CLAYTON	NC		02/24/2022	4.125	191,827		(250)				460,000	01/14/2022
100079038	CF	ROCK HILL	SC		02/24/2022	4.375	117,063		(38)				172,000	01/07/2022
100079039	CF	CUYAHOGA FALLS	OH		02/24/2022	4.125	105,922		(38)				143,000	01/20/2022
100079040	CF	ANNAPOLIS	MD		02/24/2022	4.125	178,219		(67)				270,000	01/18/2022
100079041	CF	SAINT PETERS	MO		02/24/2022	4.250	117,894		(69)				156,000	01/06/2022
100079042	CF	CLOVIS	CA		02/24/2022	3.875	261,111		(12)				375,000	12/17/2021
100079043	CF	WORCESTER	MA		02/24/2022	4.000	182,830		(45)				270,000	01/05/2022
100079044	CF	NORFOLK	VA		02/24/2022	4.375	132,279		(73)				193,500	12/23/2021
100079045	CF	LAS VEGAS	NV		02/24/2022	4.875	223,616		(167)				310,000	11/30/2021
100079050	CF	ZION	IL		02/24/2022	3.750	102,349		3				153,000	12/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079053	CF	PHILADELPHIA	PA		02/24/2022	4.375	80,814		(25)				115,000	01/07/2022
100079055	CF	CENTER LINE	MI		02/24/2022	3.875	93,106		(36)				132,000	01/21/2022
100079057	CF	IMPERIAL	MO		02/24/2022	3.875	109,638		(60)				155,000	01/14/2022
100079058	CF	CARROLLTON	TX		02/24/2022	3.750	223,492		(30)				325,000	01/07/2022
100079059	CF	HOUSTON	TX		02/24/2022	4.625	217,104		(106)				273,000	12/13/2021
100079060	CF	EL MONTE	CA		02/24/2022	4.250	413,791		(258)				645,000	01/06/2022
100079061	CF	MIRAMAR	FL		02/24/2022	3.500	302,937		123				500,000	01/21/2022
100079062	CF	THOMPSONS STATION	TN		02/24/2022	4.000	316,086		(67)				469,000	01/12/2022
100079063	CF	NORTH PLATTE	NE		02/24/2022	4.125	93,113		(45)				125,000	01/13/2022
100079065	CF	WESTMONT	IL		02/24/2022	3.750	137,342		(39)				270,000	01/20/2022
100079068	CF	RENO	NV		02/24/2022	4.250	242,328		(77)				322,000	12/28/2021
100079069	CF	SAINT LOUIS	MO		02/24/2022	4.125	154,502		(68)				219,000	01/12/2022
100079070	CF	MCKENNEY	VA		02/24/2022	4.125	51,928		(31)				72,000	01/24/2022
100079071	CF	TULSA	OK		02/24/2022	3.750	80,856		(44)				146,000	01/11/2022
100079072	CF	PORTSMOUTH	VA		02/24/2022	4.375	113,865		(56)				159,000	01/07/2022
100079073	CF	WILDWOOD	NJ		02/24/2022	4.250	158,720		(32)				225,000	01/07/2022
100079075	CF	HAMMOND	LA		02/24/2022	4.250	98,784		(66)				170,000	01/03/2022
100079076	CF	MESQUITE	TX		02/24/2022	4.125	178,571		(45)				246,000	12/14/2021
100079078	CF	WATERFORD	MI		02/24/2022	4.375	76,869		(50)				104,000	01/13/2022
100079079	CF	BURNSVILLE	NC		02/24/2022	4.250	204,172		(162)				340,000	12/28/2021
100079080	CF	MARLTON	NJ		02/24/2022	3.875	141,257		(2)				195,000	01/14/2022
100079082	CF	OKLAHOMA CITY	OK		02/24/2022	4.000	192,885		(32)				275,000	01/18/2022
100079084	CF	WAUKESHA	WI		02/24/2022	4.125	143,578		(107)				218,000	01/14/2022
100079085	CF	ELLISVILLE	MO		02/24/2022	4.000	120,124		(58)				170,000	01/18/2022
100079086	CF	BRIDGEPORT	PA		02/24/2022	3.750	126,647		7				171,000	01/13/2022
100079087	CF	TULSA	OK		02/24/2022	4.250	176,173		(57)				242,000	01/21/2022
100079089	CF	NEW ORLEANS	LA		02/24/2022	3.625	277,866		108				445,000	10/26/2021
100079090	CF	CHELSEA	MA		02/24/2022	3.875	519,343		(1)				800,000	12/16/2021
100079091	CF	MOORESTOWN	NJ		02/24/2022	3.875	302,521		8				475,000	01/18/2022
100079092	CF	CUMMING	GA		02/24/2022	3.750	215,508		10				315,000	01/18/2022
100079093	CF	FRISCO	TX		02/24/2022	4.375	235,975		(147)				330,000	01/18/2022
100079094	CF	OKLAHOMA CITY	OK		02/24/2022	4.125	83,013		(34)				120,000	01/11/2022
100079095	CF	BUDA	TX		02/24/2022	3.875	255,841		(66)				365,000	12/21/2021
100079097	CF	OKLAHOMA CITY	OK		02/24/2022	3.875	188,125		13				275,000	01/19/2022
100079098	CF	MURFREESBORO	TN		02/24/2022	3.875	242,380		(1)				360,000	11/23/2021
100079099	CF	PASADENA	TX		02/24/2022	4.000	106,960		(28)				143,000	01/20/2022
100079100	CF	BARTLETT	TN		02/24/2022	4.250	188,626		(73)				250,000	01/18/2022
100079101	CF	CHICAGO	IL		02/24/2022	4.125	116,287		(67)				165,000	12/16/2021
100079103	CF	ABSECON	NJ		02/24/2022	3.750	104,508		(12)				180,000	12/02/2021
100079105	CF	WENDOVER	UT		02/24/2022	3.750	116,398		(12)				266,000	12/30/2021
100079106	CF	SUN VALLEY	CA		02/24/2022	4.250	565,678		(413)				791,000	12/24/2021
100079107	CF	CALHOUN	GA		02/24/2022	3.500	83,787		(50)				207,000	12/20/2021
100079108	CF	SAN ANTONIO	TX		02/24/2022	4.125	177,357		1				272,000	01/21/2022
100079109	CF	LAKEWOOD	OH		02/24/2022	3.875	174,035		(19)				249,000	01/19/2022
100079110	CF	BOSSIER CITY	LA		02/24/2022	3.750	158,834		21				215,000	01/21/2022
100079111	CF	HOLLYWOOD	FL		02/24/2022	4.125	236,257		(95)				335,000	12/23/2021
100079112	CF	HUNTSVILLE	TX		02/24/2022	3.875	126,348		(186)				225,000	12/21/2021
100079113	CF	LAS VEGAS	NV		02/24/2022	4.750	248,379		(74)				350,000	12/16/2021
100079114	CF	AUSTIN	TX		02/24/2022	3.875	298,517		(81)				530,000	12/17/2021
100079115	CF	PLEASANT GRV	UT		02/24/2022	4.125	246,297		(98)				348,000	01/14/2022
100079116	CF	COEUR D ALENE	ID		02/24/2022	4.375	268,681		(118)				372,000	12/27/2021
100079118	CF	MESA	AZ		02/24/2022	4.000	268,208		(113)				418,000	12/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079119	CF	KEYPORT	NJ		02/24/2022	4.125	248,281		(102)				355,000	12/24/2021
100079120	CF	SPOKANE	WA		02/24/2022	4.375	329,561		(222)				495,000	12/27/2021
100079121	CF	RICHMOND	VA		02/24/2022	4.000	323,857		(13)				465,000	12/03/2021
100079122	CF	SPOKANE	WA		02/24/2022	4.375	200,587		(146)				310,000	12/14/2021
100079123	CF	PHILADELPHIA	PA		02/24/2022	3.750	255,959		101				370,000	12/22/2021
100079125	CF	HAMPSHIRE	IL		02/24/2022	5.000	375,154		(253)				465,000	12/30/2021
100079126	CF	PORTLAND	OR		02/24/2022	3.875	278,274		(79)				430,000	12/23/2021
100079127	CF	LAFAYETTE	CO		02/24/2022	4.125	465,570		(139)				665,000	01/07/2022
100079128	CF	NORTH LAS VEGAS	NV		02/24/2022	4.375	300,821		(202)				420,000	01/13/2022
100079129	CF	ESCONDIDO	CA		02/24/2022	3.875	556,510		191				810,000	12/16/2021
100079130	CF	GREENWELL SPRINGS	LA		02/24/2022	3.875	143,530		(126)				226,500	12/30/2021
100079131	CF	ATLANTA	GA		02/24/2022	4.500	595,014		(345)				1,045,000	12/27/2021
100079132	CF	HASTINGS	MN		02/24/2022	3.750	175,185		(41)				250,000	01/14/2022
100079133	CF	WARNER ROBINS	GA		02/24/2022	4.125	55,891		(20)				80,000	01/18/2022
100079135	CF	MANOR	TX		02/24/2022	3.625	231,575		124				320,000	12/30/2021
100079136	CF	SOUTH RIVER	NJ		02/24/2022	4.500	258,531		(137)				340,000	12/22/2021
100079138	CF	SOUTHFIELD	MI		02/24/2022	3.875	161,560		(43)				230,000	01/24/2022
100079139	CF	AVENEL	NJ		02/24/2022	3.875	320,597		(26)				460,000	12/28/2021
100079142	CF	SAN TAN VALLEY	AZ		02/24/2022	4.000	278,855		(60)				397,000	12/29/2021
100079144	CF	VENTURA	CA		02/24/2022	3.990	304,867		(107)				525,000	12/21/2021
100079145	CF	CAPE CORAL	FL		02/24/2022	4.000	255,064		(28)				365,000	12/15/2021
100079146	CF	HINESVILLE	GA		02/24/2022	4.125	141,730		(62)				200,000	01/13/2022
100079147		RAHWAY	NJ		02/24/2022	4.250	237,252		(108)				430,000	12/27/2021
100079148	CF	PITTSBURGH	PA		02/24/2022	4.125	75,137		(27)				102,500	01/20/2022
100079149	CF	OWINGS MILLS	MD		02/24/2022	3.875	226,401		31				312,000	12/30/2021
100079150	CF	PAHOA	HI		02/24/2022	3.500	168,063		59				246,000	12/14/2021
100079153	CF	ROSENBERG	TX		02/24/2022	3.875	196,283		15				290,000	12/22/2021
100079154	CF	LEANDER	TX		02/24/2022	4.125	305,710		(34)				420,000	12/31/2021
100079156	CF	HIALEAH	FL		02/24/2022	3.750	317,797		24				458,000	01/04/2022
100079157	CF	LAS VEGAS	NV		02/24/2022	4.125	225,060		(118)				355,000	12/13/2021
100079158	CF	TUSCALOOSA	AL		02/24/2022	4.375	99,339		(118)				140,000	01/04/2022
100079160	CF	LEBANON	TN		02/24/2022	4.125	240,198		(38)				327,000	12/16/2021
100079161	CF	LEANDER	TX		02/24/2022	3.875	364,576		165				530,000	12/13/2021
100079162	CF	CHICAGO	IL		02/24/2022	4.375	81,380		(90)				112,000	01/21/2022
100079163	CF	BLOOMINGBURG	NY		02/24/2022	3.625	258,423		47				375,000	12/30/2021
100079164	CF	MATTHEWS	NC		02/24/2022	3.875	282,009		(80)				402,000	12/22/2021
100079165	CF	NEW SMYRNA BEACH	FL		02/24/2022	3.625	222,827		70				325,000	12/22/2021
100079167	CF	SEGUIN	TX		02/24/2022	3.750	205,626		(28)				317,000	12/28/2021
100079169	CF	CONROE	TX		02/24/2022	3.750	202,398		(27)				302,000	12/09/2021
100079170	CF	CAPE CORAL	FL		02/24/2022	5.125	377,949		(301)				475,000	12/22/2021
100079171	CF	TEXAS CITY	TX		02/24/2022	4.375	250,440		(119)				359,000	12/30/2021
100079172	CF	WOODBOURNE	NY		02/24/2022	3.875	448,463		36				626,000	01/05/2022
100079173	CF	GEORGETOWN	TX		02/24/2022	3.750	319,971		(43)				469,000	12/30/2021
100079174	CF	YUCAIPA	CA		02/24/2022	3.875	229,610		(19)				345,000	12/24/2021
100079175	CF	BAKERSFIELD	CA		02/24/2022	4.250	170,333		(60)				226,000	01/03/2022
100079176	CF	BOULDER CITY	NV		02/24/2022	3.875	186,513		(72)				268,000	01/06/2022
100079177	CF	ROUND ROCK	TX		02/24/2022	3.500	301,244		122				455,000	01/03/2022
100079178	CF	CAPE CORAL	FL		02/24/2022	4.000	388,459		(83)				595,000	01/05/2022
100079179	CF	FAYETTEVILLE	NC		02/24/2022	4.000	118,626		(45)				170,000	01/21/2022
100079180	CF	NEW FRANKLIN	OH		02/24/2022	4.125	106,480		4				280,000	12/31/2021
100079181	CF	FAYETTEVILLE	NC		02/24/2022	4.375	125,749		(17)				159,000	01/18/2022
100079182	CF	GRAND RAPIDS	MI		02/24/2022	4.375	101,079		(56)				130,000	01/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079184	CF	SAINT CLOUD	FL		02/24/2022	4.125	332,799		(7)				435,000	01/11/2022
100079185	CF	JAMAICA	NY		02/24/2022	4.250	695,361		(300)				980,000	01/10/2022
100079187	CF	NEW CITY	NY		02/24/2022	4.250	266,413		(114)				680,000	01/10/2022
100079188	CF	NEWARK	NJ		02/24/2022	3.875	341,503		96				520,000	01/06/2022
100079189	CF	TAMPA	FL		02/24/2022	4.250	335,045		(61)				420,000	01/14/2022
100079191	CF	POMONA	NY		02/24/2022	3.750	348,299		(18)				550,000	01/10/2022
100079192	CF	HALE	MI		02/24/2022	4.125	62,984		(25)				82,000	01/14/2022
100079193	CF	MIDDLETOWN	PA		02/24/2022	3.750	35,681		(98)				165,000	01/06/2022
100079194	CF	ROCHESTER	NY		02/24/2022	4.125	151,267		(89)				231,000	01/10/2022
100079195	CF	BUFFALO	NY		02/24/2022	3.875	206,995		(19)				302,000	12/28/2021
100079196	CF	RIVERSIDE	CA		02/24/2022	3.875	387,676		(41)				568,000	01/10/2022
100079197	CF	BREWSTER	NY		02/24/2022	3.875	208,096		(33)				330,000	12/31/2021
100079198	CF	LARGO	FL		02/24/2022	4.375	118,793		(99)				185,000	01/04/2022
100079199	CF	PARK CITY	UT		02/24/2022	4.000	609,155		(142)				875,000	01/18/2022
100079200	CF	OVERLAND PARK	KS		02/24/2022	3.625	194,259		47				282,000	01/18/2022
100079201	CF	BEAUMONT	TX		02/24/2022	3.875	84,486		(34)				127,900	12/30/2021
100079202	CF	ASTORIA	NY		02/24/2022	3.625	918,350		238				1,760,000	01/07/2022
100079203	CF	SEBASTIAN	FL		02/24/2022	4.875	268,461		(164)				350,000	01/13/2022
100079204	CF	FAIRPORT	NY		02/24/2022	4.500	134,555		(79)				170,000	01/14/2022
100079205	CF	BUFFALO	NY		02/24/2022	4.000	123,842		(56)				175,000	01/05/2022
100079207	CF	SAN ANTONIO	TX		02/24/2022	4.000	239,977		(101)				355,000	01/04/2022
100079210	CF	UPPER MARLBORO	MD		02/24/2022	4.625	412,288		(114)				546,000	01/20/2022
100079211	CF	KNOXVILLE	TN		02/24/2022	3.750	190,586		55				260,000	01/19/2022
100079213	CF	PHOENIX	AZ		02/24/2022	4.375	490,084		(151)				702,000	01/19/2022
100079215	CF	WASHINGTON	DC		02/24/2022	4.250	97,018		(86)				135,000	01/10/2022
100079216	CF	STATEN ISLAND	NY		02/24/2022	4.250	442,830		(281)				720,000	01/12/2022
100079218	CF	YONKERS	NY		02/24/2022	4.125	210,401		(25)				300,000	01/14/2022
100079219	CF	BUFFALO	NY		02/24/2022	4.375	179,500		(134)				258,000	01/18/2022
100079223		PRESCOTT	AZ		02/14/2022	4.875	317,904		(387)				440,000	12/30/2021
100079224		PRESCOTT	AZ		02/14/2022	4.875	317,580		(377)				425,000	12/30/2021
100079225		MERIDIAN	ID		02/14/2022	3.999	262,053		(70)				370,000	01/06/2022
100079226	CF	MESA	AZ		02/14/2022	4.625	370,826		(375)				519,000	01/05/2022
100079227	CF	APACHE JCT	AZ		02/14/2022	4.625	363,325		(382)				525,000	01/07/2022
100079228	CF	FORT WALTON BEACH	FL		02/14/2022	4.250	352,924		(161)				485,000	12/31/2021
100079229	CF	POTOMAC	MD		02/14/2022	3.625	346,575		163				840,000	01/05/2022
100079231	CF	PANAMA CITY BEACH	FL		02/14/2022	4.750	332,179		(365)				422,000	12/27/2021
100079232	CF	SAN MARCOS	CA		02/14/2022	4.875	429,671		(322)				730,000	01/04/2022
100079233		PANAMA CITY BEACH	FL		02/14/2022	3.999	350,571		(103)				485,000	01/12/2022
100079235	CF	CASTLE ROCK	CO		02/14/2022	3.750	404,466		98				578,000	12/31/2021
100079236		FORT LAUDERDALE	FL		02/14/2022	3.990	323,605		(97)				507,000	12/30/2021
100079237		PANAMA CITY BEACH	FL		02/14/2022	3.875	392,028		12				589,000	12/23/2021
100079238	CF	LITTLETON	CO		02/14/2022	3.875	460,326		9				700,000	12/29/2021
100079239	CF	LOS ANGELES	CA		02/14/2022	3.000	5,165,133		1,302				18,200,000	12/09/2021
100079241		SAN TAN VALLEY	AZ		02/25/2022	4.500	307,180		(110)				400,000	01/19/2022
100079242	CF	MARTINEZ	CA		02/25/2022	5.125	805,412		(645)				940,000	01/13/2022
100079243	CF	WOODINVILLE	WA		02/25/2022	4.625	840,164		(568)				1,300,000	01/14/2022
100079244		SAN TAN VALLEY	AZ		02/25/2022	4.500	272,646		(130)				355,000	01/19/2022
100079246		SAN TAN VALLEY	AZ		02/25/2022	4.500	297,914		(141)				388,000	01/19/2022
100079247	CF	LOS ANGELES	CA		02/25/2022	4.250	1,693,943		(445)				2,400,000	01/07/2022
100079248		MARICOPA	AZ		02/25/2022	4.500	260,747		(117)				340,000	01/21/2022
100079249	CF	CLARKSVILLE	MD		02/25/2022	4.500	1,353,994		(476)				2,300,000	12/16/2021
100079251	CF	PATTERSON	CA		02/25/2022	4.750	422,982		(245)				540,000	01/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079252	CF	VICTORVILLE	CA		02/25/2022	5.500	417,950		(551)				496,000	12/23/2021
100079254		LOS ANGELES	CA		02/25/2022	4.500	1,752,433		(1,500)				2,800,000	01/07/2022
100079256		PLACENTIA	CA		02/25/2022	4.750	446,763		(342)				633,000	01/25/2022
100079257		LAHAINA	HI		02/25/2022	4.875	618,815		(404)				860,000	01/25/2022
100079258		WESTPORT	WA		02/25/2022	4.875	145,273		(209)				210,000	12/14/2021
100079260		WASHINGTON	DC		02/25/2022	4.375	281,796		(127)				500,000	01/21/2022
100079261	CF	TAMARAC	FL		02/28/2022	4.250	139,367		(48)				600,000	01/20/2022
100079262	CF	JACKSONVILLE	FL		02/28/2022	4.500	122,496		(113)				240,000	01/21/2022
100079264	CF	TAMPA	FL		02/28/2022	4.125	102,902		(13)				247,000	01/24/2022
100079265		TAMPA	FL		02/28/2022	5.875	310,604		(586)				430,000	01/21/2022
100079266	CF	DECATUR	GA		02/28/2022	4.999	214,587		(346)				300,000	01/24/2022
100079267		SUN CITY CENTER	FL		02/28/2022	4.500	162,081		(109)				260,000	01/20/2022
100079268		DORAL	FL		02/28/2022	4.500	212,115		(186)				295,000	01/21/2022
100079269		NORTH MIAMI BEACH	FL		02/28/2022	4.999	305,179		(372)				405,000	01/31/2022
100079270		VALLEJO	CA		02/28/2022	6.125	361,146		(1,170)				820,000	01/27/2022
100079271		SARATOGA SPRINGS	UT		02/28/2022	5.250	432,440		(237)				750,000	01/21/2022
100079272		HOQUIAM	WA		02/28/2022	4.999	125,524		(212)				164,980	01/27/2022
100079273	CF	SAN DIEGO	CA		02/28/2022	4.875	431,107		(375)				670,000	01/24/2022
100079276	CF	HIALEAH	FL		02/28/2022	4.375	148,948		(77)				210,000	01/21/2022
100079277	CF	PENSACOLA BEACH	FL		02/28/2022	4.500	272,014		(275)				825,000	01/27/2022
100079278	CF	FARMERS BRANCH	TX		02/28/2022	4.875	421,063		(287)				540,000	01/26/2022
100079279		SALEM	MA		02/28/2022	5.375	440,002		(392)				665,000	01/21/2022
100079281		CORDOVA	TN		02/28/2022	4.500	197,600		(35)				253,000	01/26/2022
100079282	CF	CORONA	CA		02/28/2022	4.250	551,988		(127)				890,000	01/24/2022
100079283	CF	SACRAMENTO	CA		02/28/2022	4.999	177,180		(219)				392,000	01/28/2022
100079284	CF	PORT HUENEME	CA		02/28/2022	3.875	168,687		50				520,000	01/25/2022
100079285		LARGO	FL		02/28/2022	5.750	263,276		(407)				365,000	01/19/2022
100079287		DAVENPORT	FL		02/28/2022	5.875	229,707		(524)				297,000	01/24/2022
100079288	CF	CELINA	TX		02/28/2022	5.999	360,812		(528)				507,855	01/07/2022
100079289	CF	LAWRENCEVILLE	GA		02/28/2022	4.625	185,312		(153)				275,000	01/26/2022
100079292	CF	MARYSVILLE	WA		02/28/2022	4.999	544,503		(348)				740,000	01/24/2022
100079293	CF	NEW YORK	NY		02/28/2022	4.125	1,434,017		(266)				4,200,000	01/31/2022
100079294	CF	BURBANK	CA		02/28/2022	4.375	896,474		(307)				1,240,000	01/26/2022
100079295	CF	SOUTH EASTON	MA		02/28/2022	5.500	492,659		(364)				758,000	01/31/2022
100079297	CF	SPOTSWOOD	NJ		02/28/2022	4.375	230,733		(60)				405,000	01/27/2022
100079298		STONEHAM	MA		02/28/2022	4.750	507,572		(416)				700,000	01/31/2022
100079299		PANAMA CITY BEACH	FL		02/28/2022	5.125	324,397		(147)				405,000	01/19/2022
100079303		SIMI VALLEY	CA		02/28/2022	4.125	580,550		(37)				770,000	01/24/2022
100079304		FULSHEAR	TX		02/28/2022	4.500	317,186		(266)				675,001	01/25/2022
100079305	CF	PARK CITY	UT		02/28/2022	4.500	1,012,571		21				1,325,000	01/28/2022
100079306		GRANBURY	TX		02/28/2022	5.250	118,741		(254)				138,000	01/25/2022
100079307		APOPKA	FL		02/28/2022	3.999	131,891		11				250,000	01/24/2022
100079308		DALLAS	TX		02/28/2022	4.500	249,618		(259)				510,000	01/25/2022
100079309	CF	ST CLOUD	FL		02/28/2022	3.875	255,390		87				386,985	01/24/2022
100079311		IRVING	TX		02/28/2022	3.999	276,046		59				340,000	01/28/2022
100079315		GATLINBURG	TN		03/17/2022	4.625	686,605		(323)				900,000	02/14/2022
100079317		NASHVILLE	TN		03/17/2022	4.750	500,058		(449)				645,000	02/18/2022
100079320	CF	NEWPORT BEACH	CA		03/17/2022	4.625	3,623,130		(522)				4,950,000	02/22/2022
100079323		MADERA	CA		03/17/2022	5.125	149,732		(130)				190,000	02/08/2022
100079327	CF	LOS ANGELES	CA		03/17/2022	4.750	601,233		(285)				900,000	02/28/2022
100079330	CF	NAVARRE	FL		03/17/2022	5.000	386,713		(292)				472,000	02/10/2022
100079332	CF	GATLINBURG	TN		03/17/2022	4.750	1,426,911		548				1,648,000	02/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079334	CF	LAKE ELSINORE	CA		03/17/2022	5.500	582,867		(329)				700,000	02/28/2022
100079337	CF	PLACENTIA	CA		03/17/2022	4.000	512,669		52				860,000	02/24/2022
100079340		HIAWASSEE	GA		03/17/2022	4.375	412,409		150				525,000	02/16/2022
100079342		PACIFICA	CA		03/17/2022	4.125	946,750		127				1,600,000	02/18/2022
100079347	CF	HALLANDALE BEACH	FL		03/17/2022	4.250	807,290		1				1,250,000	02/09/2022
100079351	CF	PARK CITY	UT		03/17/2022	3.875	843,840		198				1,730,000	02/23/2022
100079352		SAN FERNANDO	CA		03/17/2022	4.500	460,311		(211)				900,000	02/14/2022
100079358	CF	SAN LUIS OBISPO	CA		03/17/2022	3.375	1,017,134		1,021				1,480,000	02/24/2022
100079362	CF	TEMECULA	CA		03/17/2022	6.625	1,809,525		(500)				2,045,000	02/14/2022
100079366	CF	SAN LUIS OBISPO	CA		03/17/2022	3.375	866,561		976				1,257,000	02/22/2022
100079368		POMONA	CA		03/17/2022	4.125	587,185		(315)				810,000	02/10/2022
100079371	CF	GILBERT	AZ		03/17/2022	4.500	455,815		(280)				720,000	02/22/2022
100079372	CF	FOLSOM	CA		03/17/2022	4.375	797,699		(327)				1,075,000	02/14/2022
100079376	CF	BANNER ELK	NC		03/17/2022	4.875	111,478		(151)				151,000	02/16/2022
100079378		LOS ANGELES	CA		03/17/2022	4.125	421,199		(25)				900,000	02/18/2022
100079380	CF	LONG BEACH	CA		03/17/2022	5.375	348,613		(1,101)				660,000	02/10/2022
100079385	CF	LOS BANOS	CA		03/17/2022	4.750	243,388		(251)				570,000	02/14/2022
100079386	CF	PASO ROBLES	CA		03/17/2022	4.250	498,606		21				870,000	02/16/2022
100079390	CF	SUN CITY CENTER	FL		03/17/2022	6.125	326,988		(476)				410,000	02/10/2022
100079394	CF	PHILADELPHIA	PA		03/17/2022	6.125	121,306		(343)				153,000	02/09/2022
100079395		SPRING VALLEY	CA		03/17/2022	4.500	528,193		(341)				880,000	02/24/2022
100079396	CF	TORRANCE	CA		03/17/2022	4.875	986,314		(272)				1,375,000	02/16/2022
100079397	CF	MALIBU AREA	CA		03/17/2022	3.875	816,095		171				1,504,000	02/24/2022
100079399		BELL GARDENS	CA		03/17/2022	4.875	667,699		(829)				900,000	02/22/2022
100079401	CF	ARVADA	CO		03/17/2022	4.625	436,182		(397)				645,000	02/07/2022
100079403	CF	PHOENIX	AZ		03/17/2022	4.375	263,235		(63)				400,000	02/28/2022
100079405		AROMAS	CA		03/17/2022	6.000	881,349		(1,215)				1,100,000	02/10/2022
100079406	CF	GLENDALE	AZ		03/17/2022	4.125	277,859		(19)				425,000	02/08/2022
100079407		CHANDLER	AZ		03/17/2022	5.250	372,297		(363)				445,000	02/14/2022
100079408		COLORADO SPRINGS	CO		03/17/2022	4.375	474,025		(77)				627,000	02/17/2022
100079409	CF	STOCKTON	CA		03/17/2022	5.750	234,525		(283)				290,000	02/15/2022
100079410		RALEIGH	NC		03/17/2022	4.000	250,084		44				362,000	02/18/2022
100079411	CF	PORTER RANCH	CA		03/17/2022	3.875	550,323		229				970,000	02/23/2022
100079416	CF	SANTA ROSA	CA		03/17/2022	5.375	1,438,727		(1,103)				1,850,000	02/23/2022
100079418	CF	PHOENIX	AZ		03/17/2022	5.250	257,588		(376)				370,000	02/16/2022
100079420	CF	LOS ALAMITOS	CA		03/17/2022	4.750	1,299,232		(201)				1,600,000	02/18/2022
100079421	CF	LOS ANGELES	CA		03/17/2022	3.875	637,194		148				1,300,000	02/23/2022
100079427		CATHEDRAL CITY	CA		03/17/2022	4.750	505,017		(238)				616,000	02/08/2022
100079429	CF	LADERA RANCH	CA		03/17/2022	4.125	1,475,298		(26)				4,000,000	02/23/2022
100079431	CF	SAN RAFAEL	CA		03/17/2022	3.875	875,574		214				1,375,000	02/23/2022
100079432	CF	CATHEDRAL CITY	CA		03/17/2022	4.625	266,515		(245)				590,000	02/17/2022
100079437		KIHEI	HI		03/17/2022	4.625	504,393		(510)				678,000	02/18/2022
100079438		CHANDLER	AZ		03/17/2022	4.375	432,145		(162)				570,000	02/25/2022
100079440	CF	FONTANA	CA		03/17/2022	4.875	576,934		(382)				750,000	02/18/2022
100079441		HOUSTON	TX		03/17/2022	5.250	197,018		(325)				246,000	02/25/2022
100079444	CF	OCEANSIDE	CA		03/17/2022	5.000	806,648		(439)				1,000,000	02/23/2022
100079448		NOVATO	CA		03/17/2022	5.375	958,744		(453)				1,215,000	02/15/2022
100079449		LONG BEACH	CA		03/17/2022	5.000	641,565		(963)				875,000	02/22/2022
100079450	CF	PLEASANTON	CA		03/17/2022	4.750	2,071,264		(1,220)				2,700,000	02/24/2022
100079452	CF	CARPINTERIA	CA		03/17/2022	3.875	598,380		314				1,720,000	02/28/2022
100079458	CF	ROLLING HILLS ESTATES	CA		03/17/2022	4.500	2,784,311		(583)				3,425,000	02/22/2022
100079459		ANAHEIM	CA		03/17/2022	4.875	1,876,490		(439)				2,450,000	02/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079462		SAN DIEGO	CA		03/17/2022	6.375	613,244		(565)				795,000	02/23/2022
100079478		ROSEMEAD	CA		03/17/2022	4.500	541,124		(224)				875,000	02/22/2022
100079481		CHANDLER	AZ		03/17/2022	5.250	375,649		(256)				452,000	02/28/2022
100079485	CF	PINEHURST	NC		04/25/2022	7.375	822,525		(842)				1,280,000	01/27/2022
100079486		SAINT CLOUD	MN		04/08/2022	5.125	146,195		(205)				185,000	01/18/2022
100079487	CF	DENVER	CO		04/25/2022	3.125	180,074		405				475,000	01/26/2022
100079488		FORT PIERCE	FL		04/25/2022	5.000	181,029		(237)				230,000	01/10/2022
100079489		FORT PIERCE	FL		04/25/2022	5.000	181,073		(239)				230,000	01/10/2022
100079491		ORLANDO	FL		04/25/2022	4.625	160,502		(93)				243,000	01/17/2022
100079493	CF	ATLANTA	GA		04/25/2022	3.750	135,239		106				380,000	01/18/2022
100079494	CF	MATTHEWS	NC		04/08/2022	3.125	517,594		1,387				1,260,000	01/21/2022
100079496		ORLANDO	FL		04/25/2022	4.000	379,633		624	42,898			712,000	01/14/2022
100079497		FORT WALTON BEACH	FL		04/25/2022	4.000	482,055		259				885,000	01/10/2022
100079498		SAN DIEGO	CA		04/25/2022	3.750	847,690		889				2,302,500	01/21/2022
100079499		PHILADELPHIA	PA		04/25/2022	4.750	142,705		(147)				226,000	01/06/2022
100079500	CF	GOWEN	MI		04/08/2022	4.125	241,454		6,312				300,000	01/26/2022
100079501		PONCA CITY	OK		04/25/2022	6.625	104,281		(194)				140,000	01/13/2022
100079502	CF	BRIGANTINE	NJ		04/08/2022	5.250	319,395		(235)				455,000	01/21/2022
100079503		WASHOUGAL	WA		04/25/2022	3.999	137,892		49				245,000	01/11/2022
100079504	CF	REISTERSTOWN	MD		04/25/2022	3.375	132,541		190				265,000	01/28/2022
100079505	CF	PARIS	TN		04/25/2022	4.875	169,969		(112)				224,000	01/21/2022
100079506	CF	LOS ANGELES RESEDA AREA	CA		04/25/2022	3.750	523,956		593				800,000	01/18/2022
100079507	CF	CENTENNIAL	CO		04/25/2022	3.125	189,539		392				450,000	01/14/2022
100079508	CF	WOODINVILLE	WA		04/08/2022	3.875	589,379		436				1,225,000	01/07/2022
100079509	CF	ROSCOE	IL		04/08/2022	4.750	168,949		(58)				215,000	01/25/2022
100079510	CF	PORTLAND	OR		04/25/2022	4.625	357,913		(12)				477,000	01/10/2022
100079511	CF	ALMA	MI		04/25/2022	4.750	107,409		(104)				163,000	01/05/2022
100079512		VANCOUVER	WA		04/25/2022	4.375	340,552		(83)				453,000	01/13/2022
100079516		DECATUR	AL		04/08/2022	4.750	151,051		(98)				230,000	01/28/2022
100079518		ATHENS	AL		04/25/2022	4.375	163,664		(36)				225,000	02/01/2022
100079519		YUKON	OK		04/08/2022	6.000	110,403		(283)	1			153,000	01/31/2022
100079521	CF	ABITA SPRINGS	LA		04/25/2022	4.750	213,443		(82)				250,000	01/25/2022
100079522		BRADENTON	FL		04/08/2022	4.625	280,758		(160)				500,000	01/28/2022
100079527	CF	LAFAYETTE	LA		04/25/2022	4.625	143,417		(87)				319,000	01/13/2022
100079528		CHARLOTTE	NC		04/25/2022	5.250	194,985		(184)				294,000	01/06/2022
100079529	CF	SAN LUCAS	CA		04/08/2022	5.750	119,309		(219)				190,000	01/06/2022
100079533		GRAYSON	GA		04/08/2022	4.625	197,413		(132)				335,000	01/31/2022
100079536		CLAYTON	GA		04/08/2022	5.849	146,039		(297)				235,000	01/28/2022
100079538	CF	NAPA	CA		04/25/2022	4.875	289,816		(70)				2,450,000	01/14/2022
100079542	CF	COMPTON	CA		04/08/2022	3.875	164,808		105				525,000	01/26/2022
100079544		LOS ANGELES	CA		04/25/2022	5.749	487,574		(965)				720,000	01/19/2022
100079545		SAVANNAH	GA		04/08/2022	5.750	322,506		(458)				420,000	01/28/2022
100079546		HOLLYWOOD	SC		04/08/2022	7.999	102,391		(298)				165,000	01/28/2022
100079547		PARK CITY	UT		04/08/2022	4.750	987,821		(288)				1,400,000	01/26/2022
100079548	CF	SANTA BARBARA	CA		04/25/2022	4.000	1,146,268		28,475				1,700,000	01/31/2022
100079549	CF	CHICAGO	IL		04/25/2022	6.000	149,189		(185)				220,000	01/21/2022
100079550		VIRGINIA BEACH	VA		04/08/2022	5.250	384,158		(336)				805,000	01/20/2022
100079551		WINTER GARDEN	FL		04/08/2022	5.125	272,004		(355)				480,000	01/24/2022
100079554		KAILUA KONA	HI		04/25/2022	4.750	784,480		(413)				1,105,000	01/11/2022
100079556	CF	SAN BERNARDINO	CA		04/08/2022	5.625	420,037		(269)				510,000	01/26/2022
100079558	CF	MANDEVILLE	LA		04/25/2022	4.500	302,523		(96)				460,000	01/04/2022
100079559	CF	CARLSBAD	CA		04/08/2022	3.750	718,219		737				1,240,000	01/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079561	CF	CHICAGO	IL		04/25/2022	3.875	127,477		49				275,000	01/11/2022
100079565		FOLSOM	CA		04/25/2022	6.249	251,513		(373)				560,000	01/19/2022
100079568	CF	DEERFIELD BEACH	FL		04/25/2022	5.374	91,632		(271)				306,000	01/24/2022
100079570		DUNWOODY	GA		04/25/2022	4.625	132,991		(173)				598,000	01/13/2022
100079571	CF	LAS VEGAS	NV		04/25/2022	4.625	201,580		(146)				370,000	01/27/2022
100079573	CF	MODESTO	CA		04/25/2022	5.000	544,492		(551)				860,000	01/27/2022
100079574		CANYON COUNTRY	CA		04/08/2022	6.625	238,168		(377)				460,000	01/22/2022
100079575		MYRTLE BEACH	SC		04/25/2022	6.625	126,882		(338)				160,000	01/04/2022
100079576		PARK CITY	UT		04/08/2022	4.125	505,056		116				1,100,000	01/25/2022
100079577	CF	CLINTON	MD		04/25/2022	3.375	193,407		537				465,000	01/15/2022
100079578		PASADENA	CA		04/25/2022	4.750	656,409		(697)				1,550,000	01/26/2022
100079579		LOS ANGELES	CA		04/25/2022	4.750	774,586		(722)				1,600,000	01/25/2022
100079582	CF	MIAMI	FL		04/08/2022	4.625	448,084		(201)				912,000	01/26/2022
100079583		AUSTIN	TX		04/25/2022	4.500	860,430		(272)				1,300,000	01/18/2022
100079586		WINTER GARDEN	FL		04/25/2022	5.124	200,529		(364)				495,000	01/10/2022
100079588		SAINT CLOUD	FL		04/25/2022	5.875	177,333		(435)				290,000	01/31/2022
100079589		SAN MATEO	CA		04/25/2022	4.250	976,360		46				1,500,000	01/06/2022
100079590	CF	FORT LAUDERDALE	FL		04/08/2022	4.750	150,341		(128)				220,000	01/07/2022
100079591		CHULA VISTA	CA		04/08/2022	4.875	437,967		(396)				880,000	01/28/2022
100079592		NEW YORK	NY		04/25/2022	5.000	1,317,931		22,423				2,600,000	01/19/2022
100079593		MIAMI BEACH	FL		04/25/2022	4.125	273,261		53				390,000	01/13/2022
100079594	CF	LAS VEGAS	NV		04/08/2022	4.750	143,915		(48)				300,000	01/10/2022
100079595		SAN DIEGO	CA		04/25/2022	4.500	865,987		(215)				1,345,000	01/14/2022
100079596		LOS ANGELES	CA		04/08/2022	3.875	670,070		594				990,000	01/20/2022
100079597		STARKE	FL		04/08/2022	5.625	111,710		(221)				202,000	01/05/2022
100079598	CF	ANSONIA	CT		04/08/2022	5.500	245,637		(340)				315,000	01/27/2022
100079599	CF	OGDEN	UT		04/25/2022	4.374	116,944		(31)				318,000	01/07/2022
100079601		MCHENRY	IL		04/25/2022	6.625	324,366		(366)				463,000	02/01/2022
100079602	CF	EGG HARBOR TOWNSHIP	NJ		04/08/2022	5.375	419,916		(71)				560,000	01/10/2022
100079604	CF	NEWARK	DE		04/25/2022	5.375	231,576		(202)				317,000	01/07/2022
100079605	CF	PORT SAINT LUCIE	FL		04/25/2022	7.000	242,645		(546)				331,000	01/25/2022
100079606		KATY	TX		04/08/2022	4.875	417,120		(397)				640,000	01/07/2022
100079607	CF	SAN JOSE	CA		04/08/2022	3.625	1,194,461		1,691				2,700,000	01/03/2022
100079609		SUNNY ISLES BEACH	FL		04/25/2022	5.750	126,863		(287)				190,000	01/24/2022
100079610	CF	IRRIGON	OR		04/08/2022	5.250	140,691		(257)				250,000	01/26/2022
100079611	CF	AUBURN	WA		04/25/2022	4.375	231,826		(32)				405,000	01/24/2022
100079612	CF	NEWARK	CA		04/25/2022	4.750	521,524		11,614				950,000	01/27/2022
100079615	CF	MIDWAY	UT		04/08/2022	5.000	103,814		(151)				150,000	12/30/2021
100079617		MIAMI	FL		04/25/2022	6.750	152,660		(424)				205,000	01/24/2022
100079618	CF	WAUKEGAN	IL		04/08/2022	4.625	72,601		(42)				200,000	01/26/2022
100079619	CF	EL CAJON	CA		04/08/2022	5.250	325,433		(219)				615,000	01/05/2022
100079620		CLARKDALE	AZ		04/08/2022	4.249	137,501		(13)				408,000	01/25/2022
100079622	CF	POTOMAC	MD		04/25/2022	4.375	1,619,095		472				2,590,000	01/25/2022
100079623		NASHVILLE	TN		04/08/2022	4.875	182,781		(242)				295,000	01/18/2022
100079624	CF	SUNNYVALE	TX		04/08/2022	3.625	183,348		132				624,000	01/31/2022
100079625		TEHACHAPI	CA		04/25/2022	4.500	94,858		(39)				145,000	01/10/2022
100079626	CF	MYRTLE BEACH	SC		04/08/2022	5.125	129,376		(91)				230,000	01/12/2022
100079627	CF	HOLLYWOOD	FL		04/08/2022	5.125	313,904		(338)				428,000	01/20/2022
100079628		WEST PALM BEACH	FL		04/25/2022	7.750	122,407		(368)				160,000	01/29/2022
100079629	CF	NORTHRIDGE	CA		04/08/2022	4.125	1,378,360		132				1,897,196	01/18/2022
100079630	CF	LAS VEGAS	NV		04/08/2022	3.875	163,518		85				310,000	01/13/2022
100079631	CF	CLE ELUM	WA		04/08/2022	4.625	376,702		(212)				751,000	01/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079632	CF	MOLALLA	OR		04/08/2022	5.500	115,354		(122)				670,000	01/07/2022
100079633		ROUND ROCK	TX		04/08/2022	4.125	448,115		84				605,000	01/07/2022
100079638		PALMDALE	CA		04/08/2022	5.000	402,927		(397)				552,000	01/07/2022
100079641		BOLINGBROOK	IL		04/08/2022	5.375	290,519		(205)				400,000	01/14/2022
100079645		PHOENIX	AZ		04/08/2022	5.375	295,577		(431)				550,000	01/19/2022
100079646	CF	COMPTON	CA		04/08/2022	4.375	272,350		(42)				565,000	01/03/2022
100079648	CF	WOODRIDGE	IL		04/08/2022	5.625	135,997		(131)				185,000	01/07/2022
100079649		LAS VEGAS	NV		04/25/2022	5.750	226,145		(537)				399,900	01/27/2022
100079651	CF	FORT WALTON BEACH	FL		04/08/2022	4.875	229,108		(212)				320,000	01/12/2022
100079652		PANORAMA CITY LOS ANGELES	CA		04/08/2022	6.625	375,826		(463)				687,000	01/13/2022
100079653		SARASOTA	FL		04/08/2022	4.000	236,722		91				400,000	01/14/2022
100079656		MIAMI BEACH	FL		04/25/2022	5.250	195,470		(594)				450,000	01/27/2022
100079657	CF	BRADENTON	FL		04/08/2022	4.375	2,217,930		722				3,470,000	01/19/2022
100079660	CF	CAPE CORAL	FL		04/08/2022	4.625	149,628		(83)				228,000	01/13/2022
100079663	CF	PARMA	MI		04/08/2022	4.624	178,976		(56)				277,000	01/20/2022
100079664		MIAMI	FL		04/08/2022	4.750	225,925		(192)				360,000	01/13/2022
100079665	CF	HOLLYWOOD	FL		04/08/2022	4.249	188,520		(17)				329,000	01/12/2022
100079666	CF	HOLLYWOOD	FL		04/08/2022	4.500	192,196		(82)				310,000	01/12/2022
100079667		MIAMI	FL		04/08/2022	4.750	238,303		(196)				380,000	01/13/2022
100079668	CF	SAN ANTONIO	TX		04/08/2022	3.875	182,748		133				300,000	01/06/2022
100079669	CF	WESTPORT	WA		04/08/2022	5.250	199,580		(252)				270,000	01/07/2022
100079671	CF	MOSES LAKE	WA		04/25/2022	4.625	129,573		(57)				280,000	01/06/2022
100079672		SAN DIEGO	CA		04/08/2022	7.000	506,969		(922)				715,000	01/13/2022
100079673		GARLAND	TX		04/25/2022	5.249	186,569		(409)				262,000	01/25/2022
100079675	CF	SURFSIDE BEACH	SC		04/25/2022	5.499	170,631		(324)				229,000	01/06/2022
100079676	CF	PARK CITY	UT		04/08/2022	4.125	221,534		35				483,000	01/27/2022
100079677	CF	TOMBALL	TX		04/08/2022	3.750	217,284		143				332,000	12/23/2021
100079680		PARK CITY	UT		04/08/2022	4.500	262,279		(88)				370,000	01/20/2022
100079681	CF	WALNUT CREEK	CA		04/08/2022	4.750	1,065,146		(507)				1,705,000	01/10/2022
100079682	CF	SIMPSONVILLE	SC		04/25/2022	5.500	470,642		8,939				585,000	01/26/2022
100079684		PARK CITY	UT		04/08/2022	5.500	261,152		(396)				370,000	01/20/2022
100079685		PARK CITY	UT		04/25/2022	5.500	264,546		(390)				370,000	01/20/2022
100079686	CF	GLENDALE	AZ		04/25/2022	5.125	258,226		(338)				375,000	01/25/2022
100079687	CF	HOLLYWOOD	FL		04/08/2022	4.500	192,199		(82)				308,000	01/12/2022
100079688		MIAMI	FL		04/08/2022	6.374	271,073		(692)				385,000	01/13/2022
100079690		DAVENPORT	FL		04/25/2022	4.750	185,413		(193)				322,000	01/07/2022
100079691		SAINT CLOUD	FL		04/25/2022	4.750	198,828		(168)				345,000	01/07/2022
100079692		DAVENPORT	FL		04/25/2022	5.750	129,556		(343)				214,000	01/07/2022
100079694		FRIENDSWOOD	TX		04/25/2022	7.000	172,596		(525)				210,000	01/26/2022
100079695	CF	MINNEAPOLIS	MN		04/08/2022	5.125	135,169		(167)				200,000	01/14/2022
100079696		AVENTURA	FL		04/08/2022	5.375	151,788		(300)				280,000	01/13/2022
100079698	CF	BELTSVILLE	MD		04/08/2022	3.250	324,052		742				630,000	01/21/2022
100079699		HOLLYWOOD	FL		04/08/2022	4.875	669,022		(404)				1,000,000	01/12/2022
100079702		WESTON	FL		04/25/2022	5.250	182,007		(307)				266,000	01/21/2022
100079703		CHICAGO	IL		04/25/2022	5.500	160,935		(286)				235,000	02/03/2022
100079704		WINTER GARDEN	FL		04/25/2022	6.625	378,855		(715)				527,000	01/25/2022
100079705	CF	LAGUNA NIGUEL	CA		04/25/2022	3.625	887,537		1,145				2,850,000	01/19/2022
100079706		SUN VALLEY	NV		04/25/2022	5.250	196,570		(301)				270,000	01/27/2022
100079707		SPRING	TX		04/08/2022	4.875	164,544		(212)				240,000	01/14/2022
100079708		KIHEI	HI		04/25/2022	5.000	285,402		(260)				425,000	01/25/2022
100079709		DOVER	FL		04/25/2022	6.625	287,689		(715)				400,000	01/11/2022
100079711	CF	NORTHBROOK	IL		04/08/2022	3.750	311,365		328				650,000	01/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079713		PORT CHARLOTTE	FL		04/08/2022	5.875	162,984		(396)				230,000	01/07/2022
100079715		RIVERVIEW	FL		04/25/2022	4.875	216,808		(181)				330,000	12/30/2021
100079718	CF	SAN DIEGO	CA		04/08/2022	3.250	597,317		1,427				1,165,000	01/11/2022
100079720	CF	VISTA	CA		04/08/2022	4.875	623,942		(336)				815,000	01/11/2022
100079721	CF	PANAMA CITY BEACH	FL		04/08/2022	4.375	186,754		(54)				400,000	01/07/2022
100079723		GALLATIN	TN		04/08/2022	5.375	286,390		(419)				401,000	01/10/2022
100079724		MINNEAPOLIS	MN		04/25/2022	5.875	150,927		(139)				205,000	01/27/2022
100079726	CF	TUJUNGA	CA		04/08/2022	3.625	443,178		604				1,230,000	01/26/2022
100079727		PALM DESERT	CA		04/08/2022	4.000	229,759		90				385,000	01/19/2022
100079728	CF	HUFFMAN	TX		04/08/2022	4.625	422,287		(125)				557,800	01/21/2022
100079729	CF	LYNWOOD	CA		04/25/2022	4.375	156,655		(88)				748,000	01/05/2022
100079733	CF	SAN JOSE	CA		04/08/2022	3.125	1,052,856		2,955				2,500,000	01/18/2022
100079735		HOUSTON	TX		04/25/2022	5.874	288,854		(559)				355,000	01/25/2022
100079737	CF	EVERETT	WA		04/25/2022	4.875	199,761		(199)				319,000	01/24/2022
100079742		MISSION VIEJO	CA		04/08/2022	4.125	370,530		8,776				855,000	01/07/2022
100079743		MESQUITE	TX		04/08/2022	4.875	205,729		(265)				324,000	01/18/2022
100079744		FAYETTEVILLE	GA		04/25/2022	5.000	234,842		(272)				320,000	01/28/2022
100079745		RIALTO	CA		04/08/2022	3.875	443,536		296				610,000	01/06/2022
100079746		GREEN BAY	WI		04/25/2022	4.750	160,855		(97)				225,000	01/07/2022
100079747		ROY	WA		04/25/2022	4.750	373,565		(144)				524,000	01/12/2022
100079748	CF	MIAMI	FL		04/08/2022	5.000	655,347		(622)				899,000	01/24/2022
100079749	CF	APPLE VALLEY	CA		04/25/2022	4.749	364,990		(339)				580,000	01/28/2022
100079750	CF	LOS ANGELES	CA		04/08/2022	3.250	1,438,464		3,636				4,300,000	01/19/2022
100079753	CF	GUTTENBERG	NJ		04/08/2022	4.374	153,861		(6)				235,000	01/20/2022
100079754		ORLANDO	FL		04/08/2022	4.875	221,711		(219)				326,000	01/12/2022
100079755		ORLANDO	FL		04/25/2022	5.500	357,238		(350)				475,000	01/07/2022
100079756		RALEIGH	NC		04/25/2022	4.625	450,491		(96)				685,000	01/27/2022
100079757	CF	ANTIOCH	CA		04/08/2022	4.000	399,525		152				940,000	01/20/2022
100079761	CF	PEMBROKE PINES	FL		04/08/2022	3.250	332,420		739				750,000	01/03/2022
100079762		OSWEGO	IL		04/25/2022	6.250	226,985		(342)				310,000	01/31/2022
100079763		KISSIMMEE	FL		04/25/2022	5.500	180,934		(335)				239,000	01/28/2022
100079767		ORLANDO	FL		04/08/2022	5.250	373,016		(434)				525,000	01/20/2022
100079768	CF	SAN FRANCISCO	CA		04/08/2022	3.125	547,759		1,529				1,560,000	01/18/2022
100079769	CF	SCOTTSDALE	AZ		04/08/2022	3.125	330,450		866				945,000	01/07/2022
100079770		SAN FRANCISCO	CA		04/08/2022	4.375	694,704		(167)				1,052,000	02/01/2022
100079771	CF	LAFAYETTE	CA		04/08/2022	3.375	850,576		1,695				2,000,000	01/28/2022
100079772		DAVENPORT	FL		04/08/2022	5.875	175,380		(355)				245,000	01/31/2022
100079773	CF	NORTH MYRTLE BEACH	SC		04/08/2022	4.875	131,039		(132)				185,000	01/12/2022
100079774	CF	LOMITA	CA		04/08/2022	3.125	246,340		582				830,000	01/11/2022
100079776		DRAIN	OR		04/25/2022	4.375	187,202		(33)				256,000	01/21/2022
100079777		LONG BEACH	CA		04/08/2022	6.750	442,733		(1,120)				810,000	01/13/2022
100079779		MURRIETA	CA		04/25/2022	5.625	439,144		(373)				750,000	01/25/2022
100079780	CF	REDLANDS	CA		04/08/2022	4.375	730,371		(162)				974,000	01/19/2022
100079781		POMPANO BEACH	FL		04/25/2022	5.625	358,762		(514)				450,000	01/26/2022
100079783	CF	MIAMI	FL		04/08/2022	5.250	249,184		(427)				380,000	02/03/2022
100079784	CF	BORING	OR		04/25/2022	5.874	413,931		(647)				685,500	01/25/2022
100079785		AVONDALE	AZ		04/08/2022	4.500	119,761		(42)				470,000	01/28/2022
100079786		SAN CLEMENTE	CA		04/08/2022	5.125	1,158,980		(1,332)				1,689,000	01/20/2022
100079787		DESTIN	FL		04/25/2022	4.750	169,257		(117)				235,000	01/07/2022
100079788		HOMESTEAD	FL		04/25/2022	4.375	141,695		(32)				225,000	01/19/2022
100079789	CF	SAN DIEGO	CA		04/08/2022	3.125	468,095		1,540				1,380,000	01/11/2022
100079791	CF	SAN BERNARDINO	CA		04/08/2022	3.875	266,192		167				390,000	01/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079793	CF	OAKLAND	CA		04/08/2022	3.125	760,315		2,064				2,000,000	01/05/2022
100079794	CF	PHOENIX	AZ		04/25/2022	4.250	280,115		(7)				900,000	01/26/2022
100079796		EL MONTE	CA		04/08/2022	4.750	547,904		(358)				816,000	01/13/2022
100079798		UPLAND	CA		04/25/2022	4.000	446,934		199				650,000	01/28/2022
100079800		ORLANDO	FL		04/25/2022	5.625	109,156		(279)				150,500	01/19/2022
100079802		MELROSE PARK	IL		04/25/2022	6.375	136,228		(164)				236,000	01/27/2022
100079803		UPLAND	CA		04/25/2022	3.875	370,362		283				545,000	01/24/2022
100079804		TAMPA	FL		04/08/2022	6.875	236,711		(470)				310,000	01/20/2022
100079807		JACKSONVILLE	FL		04/08/2022	6.374	298,107		(568)				400,000	01/21/2022
100079808		ORANGE BEACH	AL		04/08/2022	6.625	680,864		(647)				925,000	01/12/2022
100079809	CF	RICHMOND	TX		04/25/2022	4.999	278,213		(282)				355,000	01/31/2022
100079811	CF	FONTANA	CA		04/08/2022	3.875	474,772		390				700,000	01/24/2022
100079812	CF	CLOVIS	CA		04/08/2022	4.500	473,851		(182)				1,160,000	01/13/2022
100079813		CYPRESS	TX		04/25/2022	5.750	130,842		(465)				210,000	01/28/2022
100079815		ORANGE BEACH	AL		04/08/2022	6.625	610,071		(544)				830,000	01/12/2022
100079817		WINTER GARDEN	FL		04/25/2022	5.375	230,918		(465)				329,000	02/01/2022
100079818	CF	CYPRESS	TX		04/25/2022	5.500	174,404		(270)				280,000	02/02/2022
100079820	CF	MIAMI	FL		04/25/2022	6.624	985,946		(1,557)				1,385,000	01/28/2022
100079822	CF	GREEN COVE SPRINGS	FL		04/25/2022	4.624	171,074		(40)				260,000	01/26/2022
100079823	CF	PANAMA CITY BEACH	FL		04/25/2022	4.750	426,843		(292)				600,000	01/14/2022
100079824	CF	VALENCIA	CA		04/08/2022	3.500	512,471		931				850,000	01/24/2022
100079825	CF	HIGHLAND	CA		04/25/2022	4.250	314,324		(8)				503,000	01/07/2022
100079827		SANTA CRUZ	CA		04/08/2022	4.500	1,616,855		33,212				2,657,000	01/03/2022
100079829	CF	DRAPER	UT		04/08/2022	4.500	572,333		(101)				1,017,000	01/11/2022
100079831		RICHMOND	TX		04/25/2022	4.875	258,992		(272)				380,000	01/13/2022
100079832	CF	MANASSAS	VA		04/08/2022	4.625	202,856		(85)				305,000	01/21/2022
100079834	CF	PASCO	WA		04/25/2022	4.000	115,681		47				335,000	01/20/2022
100079836		LAS VEGAS	NV		04/08/2022	5.999	317,151		(562)				391,000	01/07/2022
100079838	CF	ROSENBERG	TX		04/25/2022	5.375	331,921		(381)				376,000	01/10/2022
100079839	CF	NEW MILFORD	CT		04/08/2022	4.500	111,489		(20)				160,000	01/18/2022
100079840	CF	RENTON	WA		04/25/2022	4.250	238,486		(18)				340,000	01/25/2022
100079841		ALIQUIPPA	PA		04/08/2022	5.125	253,897		(89)				355,000	01/07/2022
100079843		OROVILLE	CA		04/08/2022	6.000	212,134		(444)				297,000	01/31/2022
100079846	CF	SILVER SPRING	MD		04/08/2022	5.375	462,713		(514)				670,000	01/27/2022
100079847		MCKINNEY	TX		04/08/2022	4.625	349,525		(218)				562,000	01/13/2022
100079849	CF	FRANKLIN	TN		04/25/2022	4.875	271,302		(255)				795,000	01/20/2022
100079851	CF	FREMONT	CA		04/08/2022	3.500	915,540		1,905				2,500,000	01/22/2022
100079853		HOLLYWOOD	FL		04/25/2022	5.250	1,445,881		(895)				2,520,000	01/25/2022
100079857		PANAMA CITY BEACH	FL		04/08/2022	6.125	171,218		(448)				219,700	01/18/2022
100079858	CF	SAINT AUGUSTINE	FL		04/25/2022	4.625	214,008		(63)				308,000	01/11/2022
100079860		LA HABRA	CA		04/25/2022	3.999	435,620		175				730,000	01/25/2022
100079861		BALDWIN	MD		04/25/2022	5.375	433,295		(49)				672,000	01/14/2022
100079862	CF	FRIENDSWOOD	TX		04/08/2022	3.500	188,647		171				318,000	01/18/2022
100079863		BAILEY	CO		04/08/2022	4.000	644,681		197				1,560,000	01/11/2022
100079864		NORTH PORT	FL		04/25/2022	4.875	293,279		(214)				435,000	01/24/2022
100079865		SAINT CLOUD	FL		04/25/2022	5.000	181,843		(239)				372,000	01/26/2022
100079866	CF	NORTH LAS VEGAS	NV		04/25/2022	5.125	407,720		(353)				533,000	01/21/2022
100079867		SEATTLE	WA		04/25/2022	5.375	817,253		(566)				1,080,500	01/06/2022
100079868		PHOENIX	AZ		04/25/2022	6.625	252,578		(475)				355,000	01/21/2022
100079869	CF	ROLLING HILLS ESTATES	CA		04/08/2022	5.625	2,294,414		30,706				2,700,000	01/10/2022
100079870		ORLANDO	FL		04/08/2022	4.999	237,166		(247)				306,000	01/19/2022
100079871		SEATAC	WA		04/25/2022	5.375	572,740		(391)				740,000	01/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079872	CF	GALVESTON	TX		04/25/2022	5.375	239,445		(287)				275,500	01/31/2022
100079873	CF	VALLEJO	CA		04/08/2022	3.250	255,887		445				545,000	01/06/2022
100079876		PARK CITY	UT		04/08/2022	4.750	294,706		(185)				410,000	01/14/2022
100079878	CF	BONITA SPRINGS	FL		04/25/2022	4.875	397,248		(213)				545,000	01/28/2022
100079879	CF	HOUSTON	TX		04/08/2022	5.125	166,360		(335)				303,700	01/20/2022
100079881	CF	GRESHAM	OR		04/08/2022	4.375	40,786		(48)				405,000	01/20/2022
100079883		AVENTURA	FL		04/25/2022	4.125	225,444		61				430,000	01/24/2022
100079884	CF	COSTA MESA	CA		04/08/2022	3.625	857,835		1,053				1,426,000	01/14/2022
100079886	CF	GERMANTOWN	MD		04/08/2022	3.500	321,536		488				730,000	01/18/2022
100079887	CF	MIDVALE	UT		04/08/2022	4.250	300,857		24				515,000	01/14/2022
100079888		TOWSON	MD		04/25/2022	5.000	540,108		(320)				750,000	01/28/2022
100079889	CF	NIPOMO	CA		04/08/2022	3.999	505,507		154				1,085,000	01/28/2022
100079890	CF	STOCKTON	CA		04/08/2022	6.625	210,871		(316)				320,000	01/18/2022
100079891		ZEPHYRHILLS	FL		04/08/2022	4.875	165,825		(140)				245,000	01/13/2022
100079892	CF	PORT SAINT LUCIE	FL		04/08/2022	4.750	111,866		(49)				425,000	01/20/2022
100079893		GAINESVILLE	FL		04/25/2022	6.875	129,713		(407)				170,000	01/21/2022
100079896		PARK CITY	UT		04/08/2022	4.500	277,560		(102)				398,000	01/20/2022
100079897		MARICOPA	AZ		04/25/2022	7.250	371,015		(544)				455,000	01/14/2022
100079901		CAPE CORAL	FL		04/25/2022	4.375	259,077		(37)				355,000	01/14/2022
100079903	CF	STOCKBRIDGE	GA		04/08/2022	5.125	278,630		(284)				358,000	01/21/2022
100079904	CF	MOORESVILLE	NC		04/25/2022	5.375	331,630		(303)				430,000	01/19/2022
100079905	CF	VALRICO	FL		04/08/2022	4.250	384,524		(26)				738,000	01/24/2022
100079906	CF	RANCHO PALOS VERDES	CA		04/08/2022	3.125	1,005,616		2,827				3,000,000	01/24/2022
100079907	CF	SANTA CRUZ	CA		04/25/2022	4.250	924,132		(54)				1,410,000	02/01/2022
100079908		HALLANDALE BEACH	FL		04/08/2022	6.750	386,272		(774)				533,000	02/03/2022
100079909	CF	BOLINGBROOK	IL		04/25/2022	5.499	216,158		(303)				298,000	01/21/2022
100079910		PACIFIC GROVE	CA		04/25/2022	3.875	524,423		392				825,000	02/01/2022
100079912	CF	LUTHERVILLE TIMONIUM	MD		04/25/2022	3.500	219,373		295				420,000	01/12/2022
100079913	CF	LINCOLN	CA		04/25/2022	4.125	808,861		105				1,163,351	01/29/2022
100079914	CF	BOCA RATON	FL		04/08/2022	4.375	261,707		(74)				740,000	01/25/2022
100079915		MYRTLE BEACH	SC		04/25/2022	4.000	133,981		50				201,000	01/24/2022
100079916	CF	BROKEN ARROW	OK		04/08/2022	3.875	155,999		86				287,000	01/28/2022
100079917	CF	PORTLAND	OR		04/25/2022	3.875	327,007		241				601,000	01/28/2022
100079918		GREER	SC		04/08/2022	4.000	159,082		108				278,000	01/20/2022
100079920	CF	PERRY HALL	MD		04/08/2022	3.875	319,492		229				575,000	01/24/2022
100079923		OCALA	FL		04/08/2022	5.374	273,474		(475)				355,000	02/02/2022
100079924	CF	ARLINGTON	TX		04/25/2022	4.500	182,991		(126)				276,000	02/02/2022
100079925	CF	BOWIE	MD		04/25/2022	3.250	181,076		360				426,500	01/20/2022
100079926		COALINGA	CA		04/25/2022	4.750	139,423		(86)				186,000	01/25/2022
100079927	CF	PALM BEACH GARDENS	FL		04/25/2022	3.999	485,032		242				1,160,000	01/31/2022
100079928		MIAMI	FL		04/25/2022	4.000	364,863		112				565,000	01/31/2022
100079929		TROUTMAN	NC		04/25/2022	5.874	146,874		(292)				189,500	01/27/2022
100079930		SURPRISE	AZ		04/25/2022	6.125	319,847		(398)				458,000	01/15/2022
100079931	CF	ROCK HILL	SC		04/25/2022	4.875	379,972		(170)				517,000	01/28/2022
100079933	CF	HOUSTON	TX		04/25/2022	4.250	217,794		(17)				311,000	01/18/2022
100079935	CF	OCALA	FL		04/25/2022	4.250	238,372		(15)				343,000	01/25/2022
100079936		TUCSON	AZ		04/08/2022	5.375	128,363		(272)				185,000	02/01/2022
100079938	CF	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022	3.999	537,595		200				860,000	01/15/2022
100079939	CF	PRESCOTT	AZ		04/08/2022	4.625	415,959		(181)				640,000	01/19/2022
100079941	CF	ARROYO GRANDE	CA		04/08/2022	4.125	141,068		8				880,000	01/27/2022
100079942	CF	CYPRESS	TX		04/25/2022	5.375	299,182		(464)				406,000	01/25/2022
100079943		ATASCADERO	CA		04/25/2022	6.875	588,457		(452)				800,000	01/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079944		HOUSTON	TX		04/25/2022	7.125	284,915		(515)				425,000	01/14/2022
100079946	CF	SNOHOMISH	WA		04/25/2022	3.625	237,597		163				780,000	01/28/2022
100079948	CF	DESTIN	FL		04/25/2022	5.750	294,598		(561)				388,000	01/27/2022
100079949		MIAMI	FL		04/25/2022	4.875	300,300		(333)				521,000	01/26/2022
100079950	CF	CANOGA PARK	CA		04/25/2022	4.375	472,768		(100)				1,010,000	01/26/2022
100079951		MISSION VIEJO	CA		04/25/2022	3.625	391,989		554				1,458,000	01/26/2022
100079952		ODENTON	MD		04/25/2022	4.875	284,324		(292)				440,000	01/28/2022
100079953	CF	COMMERCE CITY	CO		04/25/2022	4.000	277,534		106				436,000	01/21/2022
100079954	CF	COMMERCE CITY	CO		04/25/2022	5.125	437,830		(333)				570,000	01/27/2022
100079955		PARK CITY	UT		04/25/2022	4.750	563,280		(115)				880,000	01/28/2022
100079956		PANAMA CITY BEACH	FL		04/25/2022	5.750	199,553		(406)				282,500	01/27/2022
100079957	CF	TOMBALL	TX		04/25/2022	4.000	191,519		74				292,000	01/27/2022
100079958	CF	PANAMA CITY BEACH	FL		04/25/2022	4.250	244,538		(5)				405,000	01/28/2022
100079959	CF	MIAMI SHORES	FL		04/25/2022	4.875	998,190		(179)				1,415,000	01/31/2022
100079960	CF	CHICO	CA		04/08/2022	4.750	515,929		(251)				600,000	02/01/2022
100079961	CF	SUNRISE	FL		04/25/2022	5.250	91,237		(107)				125,000	02/01/2022
100079962	CF	CASTLE ROCK	CO		04/08/2022	4.250	1,093,141		32				1,441,000	02/02/2022
100079964		OAKLEY	CA		04/25/2022	4.250	397,439		(29)				860,000	01/13/2022
100079965	CF	MIAMI	FL		04/25/2022	5.375	820,678		(789)				1,200,000	01/31/2022
100079966		OAKLEY	CA		04/25/2022	4.250	387,975		(24)				860,000	01/14/2022
100079967	CF	MIAMI BEACH	FL		04/08/2022	4.375	346,737		(84)				525,000	02/02/2022
100079968		KISSIMMEE	FL		04/25/2022	4.875	276,960		(217)				410,000	01/26/2022
100079969	CF	TEMECULA	CA		04/25/2022	3.875	387,667		265				840,000	02/02/2022
100079970	CF	GLENDALE	CA		04/25/2022	3.875	1,259,135		870				1,925,000	01/14/2022
100079971		WOODBRIDGE	VA		04/25/2022	4.875	237,156		(236)				350,000	01/31/2022
100079972	CF	MADERA	CA		04/25/2022	6.375	613,122		(880)				890,000	01/14/2022
100079974	CF	EL SOBRANTE	CA		04/25/2022	3.625	289,012		379				650,000	02/01/2022
100079976	CF	RICHMOND	TX		04/25/2022	4.990	234,912		(199)				270,000	01/28/2022
100079977		WALNUT	CA		04/25/2022	3.875	647,886		443				1,065,000	01/20/2022
100079978	CF	FRIENDSWOOD	TX		04/25/2022	3.500	166,842		179				300,000	01/28/2022
100079979		SACHSE	TX		04/25/2022	4.375	258,811		(63)				346,000	01/28/2022
100079980	CF	CHICAGO	IL		04/25/2022	4.875	195,039		(77)				256,000	01/26/2022
100079981		OCALA	FL		04/25/2022	5.250	168,158		(266)				240,000	01/12/2022
100079982		SURPRISE	AZ		04/25/2022	6.125	327,837		(375)				475,000	01/25/2022
100079983	CF	VENICE	FL		04/25/2022	4.999	196,382		(228)				285,000	01/25/2022
100079984		CUTLER BAY	FL		04/25/2022	4.875	694,365		(560)				1,150,000	01/28/2022
100079985		NORTH MYRTLE BEACH	SC		04/08/2022	5.499	382,057		(501)				515,000	01/28/2022
100079986		PARK CITY	UT		04/25/2022	4.750	272,104		(169)				385,000	01/24/2022
100079987		SAN ANTONIO	TX		04/25/2022	4.750	249,780		(204)				370,000	01/28/2022
100079988	CF	WEST VALLEY CITY	UT		04/25/2022	4.250	310,177		(6)				460,000	01/28/2022
100079990	CF	VACAVILLE	CA		04/08/2022	4.125	452,240		72				610,000	01/29/2022
100079991	CF	FONTANA	CA		04/25/2022	4.125	523,902		91				760,000	01/28/2022
100079993		ZEPHYR COVE	NV		04/08/2022	5.125	1,365,921		22,290				1,652,000	02/02/2022
100079994	CF	MECHANICSVILLE	VA		04/25/2022	4.500	292,816		(96)				426,000	01/26/2022
100079996	CF	LAS VEGAS	NV		04/25/2022	3.375	1,050,937		1,745				2,375,000	01/31/2022
100079997	CF	HOLLYWOOD	FL		04/25/2022	3.875	168,601		98				385,000	01/28/2022
100079999	CF	DURANT	OK		04/08/2022	4.750	158,501		(117)				243,000	01/25/2022
100080000		WOODBRIDGE	VA		04/08/2022	6.374	144,258		(367)				185,000	01/31/2022
100080001		LAS VEGAS	NV		04/08/2022	5.125	232,681		(300)				320,000	01/28/2022
100080002	CF	FAIRVIEW	TX		04/25/2022	3.875	1,816,917		1,241				2,700,000	01/24/2022
100080003	CF	CHANDLER	AZ		04/25/2022	5.125	347,110		(277)				458,000	01/27/2022
100080004		MINNEAPOLIS	MN		04/08/2022	5.750	156,294		(282)				206,000	02/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080006		ROSENBERG	TX		04/25/2022	4.625	189,125		(161)				325,000	02/02/2022
100080007		WEST PALM BEACH	FL		04/25/2022	4.375	182,521		(24)				285,000	01/31/2022
100080008	CF	LAFAYETTE	OR		04/08/2022	4.125	360,560		124				490,000	01/21/2022
100080009	CF	NORTHVILLE	MI		04/25/2022	4.625	171,132		(74)				225,000	01/31/2022
100080010	CF	OCALA	FL		04/25/2022	5.875	198,615		(391)				260,000	01/27/2022
100080014		SAN CLEMENTE	CA		04/08/2022	3.875	1,639,557		807				3,000,000	11/29/2021
100080015		EAST WENATCHEE	WA		04/08/2022	4.250	285,098		(8)				545,000	12/20/2021
100080016		BRISBANE	CA		04/08/2022	3.875	908,393		573				1,559,000	11/29/2021
100080017		SAN FRANCISCO	CA		04/08/2022	4.375	1,010,285		(2)				1,550,000	11/02/2021
100080018	CF	WELLINGTON	FL		04/25/2022	3.875	367,792		302				652,000	01/24/2022
100080019		PORTSMOUTH	VA		04/08/2022	7.750	149,281		(502)				177,300	11/18/2021
100080020		VANCOUVER	WA		04/08/2022	3.875	92,788		25				355,000	12/20/2021
100080022	CF	MULINO	OR		04/08/2022	5.625	600,231		(262)				934,200	12/23/2021
100080024	CF	HENDERSON	NV		04/08/2022	3.375	150,515		153				455,000	12/20/2021
100080026	CF	MARYSVILLE	WA		04/08/2022	4.625	409,969		(156)				645,000	12/12/2021
100080029	CF	BEND	OR		04/08/2022	4.125	320,580		45				750,000	12/27/2021
100080030	CF	MONTEBELLO	CA		04/08/2022	3.875	798,699		523				1,100,000	12/13/2021
100080031	CF	BUFORD	GA		04/08/2022	4.875	197,578		(160)				317,000	12/17/2021
100080033		SAN JOSE	CA		04/08/2022	3.875	656,441		460				1,330,000	01/06/2022
100080035	CF	PARKER	TX		04/08/2022	4.375	1,016,459		1				1,400,000	01/04/2022
100080038	CF	ORMOND BEACH	FL		04/08/2022	4.750	465,877		(182)				712,000	01/19/2022
100080039	CF	WHITTIER	CA		04/08/2022	4.625	502,412		(221)				630,000	11/16/2021
100080040	CF	SANTA BARBARA	CA		04/08/2022	3.875	827,179		660				1,225,000	11/02/2021
100080043	CF	VALENCIA	CA		04/25/2022	4.875	395,214		(354)				550,000	11/03/2021
100080044		SANTA BARBARA	CA		04/08/2022	3.875	672,976		644				1,000,000	11/02/2021
100080047		PONTE VERDE BEACH	FL		04/08/2022	4.875	312,198		(194)				523,795	10/13/2021
100080048		UPLAND	CA		04/08/2022	4.125	447,523		124				695,000	12/01/2021
100080049		SAN LEANDRO	CA		04/08/2022	3.875	706,856		571				1,120,000	11/13/2021
100080050		SAN ANTONIO	TX		04/08/2022	5.125	248,987		(344)				328,000	01/10/2022
100080051		WESTMINSTER	CA		04/25/2022	3.750	550,736		595				880,000	10/25/2021
100080052		ARCADIA	CA		04/25/2022	3.750	644,713		666				959,990	10/22/2021
100080053		DIAMOND BAR	CA		04/08/2022	4.125	343,319		51				530,000	10/21/2021
100080054		ALHAMBRA	CA		04/25/2022	3.750	406,610		400				690,000	10/26/2021
100080055	CF	HAYWARD	CA		04/08/2022	3.875	918,523		854				1,320,000	10/06/2021
100080056	CF	UPLAND	CA		04/08/2022	3.750	410,185		385				725,000	11/01/2021
100080057		CHINO HILLS	CA		04/25/2022	3.750	556,755		609				890,000	10/25/2021
100080158	CF	PANAMA CITY BEACH	FL		02/25/2022	4.450	219,929		(6)				390,000	01/04/2022
100080159	CF	INLET BEACH	FL		02/25/2022	5.325	706,682		(61)				1,100,000	01/13/2022
100080160		OLYMPIC VALLEY	CA		02/25/2022	4.487	195,870		(60)				468,000	12/22/2021
100080161	CF	GALVESTON	TX		02/25/2022	4.325	270,746		(40)				780,000	01/26/2022
100080163	CF	HOLLYWOOD	FL		02/25/2022	4.575	294,440		(96)				459,000	01/28/2022
100080165	CF	DAYTONA BEACH	FL		02/25/2022	6.075	120,727		(391)				188,000	01/05/2022
100080167	CF	FORT LAUDERDALE	FL		02/25/2022	4.617	280,524		(127)				400,000	01/28/2022
100080168	CF	BASTROP	TX		02/25/2022	4.450	276,881		(64)				500,000	01/27/2022
100080171	CF	BERTRAM	TX		02/25/2022	3.787	367,756		451				770,000	11/11/2021
100080172		TAMPA	FL		02/25/2022	4.825	163,659		(28)				222,000	01/25/2022
100080174	CF	LONG BRANCH	NJ		02/25/2022	4.825	102,107		(63)				170,000	02/04/2022
100080175	CF	MIAMI	FL		02/25/2022	4.925	111,289		(196)				205,000	02/01/2022
100080176	CF	POMPANO BEACH	FL		02/25/2022	4.700	150,703		(82)				215,000	02/04/2022
100080178		BELLEVIEW	FL		02/25/2022	4.950	363,849		280				530,000	01/28/2022
100080179		BOCA RATON	FL		02/25/2022	5.050	240,187		(252)				310,000	02/04/2022
100080180	CF	ALBUQUERQUE	NM		02/25/2022	4.825	162,764		(117)				230,000	02/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080181		ATLANTA	GA		02/25/2022	5.258	163,602		(95)				207,000	02/04/2022
100080182		DUMONT	NJ		02/25/2022	5.700	205,336		(377)				482,000	02/04/2022
100080183	CF	CHESTERBROOK	PA		02/25/2022	5.050	248,625		(274)				339,000	01/19/2022
100080184		FRESNO	CA		02/25/2022	4.925	223,372		(257)				285,000	02/03/2022
100080185	CF	SACRAMENTO	CA		02/25/2022	4.200	362,402		72				805,000	02/02/2022
100080186	CF	NOBLESVILLE	IN		02/25/2022	4.950	149,792		(139)				240,000	02/07/2022
100080188		COLUMBUS	OH		02/25/2022	5.050	253,529		(222)				326,000	02/07/2022
100080189	CF	DELRAY BEACH	FL		02/25/2022	6.275	429,279		(433)				800,000	02/08/2022
100080190	CF	PONTE VEDRA BEACH	FL		02/25/2022	4.700	235,998		(118)				510,000	02/08/2022
100080191	CF	EAGLE	ID		02/25/2022	5.063	396,992		(228)				460,000	12/15/2021
100080192	CF	HARMONY	FL		02/25/2022	5.437	741,277		(129)				875,000	02/08/2022
100080194		BANNING	CA		02/25/2022	6.400	259,116		(135)				377,000	02/03/2022
100080195	CF	NORTH BAY VILLAGE	FL		02/25/2022	4.937	297,097		(39)				349,000	02/08/2022
100080197		DALLAS	TX		02/25/2022	4.900	2,221,458		105				3,500,000	02/04/2022
100080199		LAKE WORTH	FL		02/25/2022	5.225	212,198		(313)				305,000	02/07/2022
100080200	CF	WESTWOOD	NJ		02/25/2022	5.062	680,034		(37)				825,000	02/08/2022
100080202	CF	CYPRESS	TX		02/25/2022	5.887	437,681		(704)				620,000	02/02/2022
100080203	CF	PASADENA	CA		02/25/2022	5.312	1,106,087		(1,384)				1,450,000	02/03/2022
100080204		SCHENECTADY	NY		02/25/2022	5.395	100,721		(178)				154,000	02/07/2022
100080205	CF	LAFAYETTE	NJ		02/25/2022	5.137	295,624		(103)				545,000	01/18/2022
100080206		WINTER GARDEN	FL		02/25/2022	5.450	108,345		(688)				455,000	02/09/2022
100080207		FORT LAUDERDALE	FL		02/25/2022	4.975	565,258		125				890,000	02/08/2022
100080208		SCHENECTADY	NY		02/25/2022	5.675	127,637		(220)				175,000	02/10/2022
100080209	CF	PHOENIX	AZ		02/25/2022	5.312	597,996		(351)				730,000	01/26/2022
100080212	CF	ODESSA	FL		02/25/2022	5.062	372,284		(214)				435,000	02/09/2022
100080214		ROCKVILLE	MD		02/25/2022	5.450	226,884		(332)				325,000	02/08/2022
100080215		POINT PLEASANT BEACH	NJ		02/25/2022	4.300	751,588		111				1,110,000	01/13/2022
100080217	CF	METHUEN	MA		02/25/2022	3.950	319,541		233				655,000	02/09/2022
100080219		KILLEEN	TX		02/25/2022	5.925	148,998		(464)				175,000	02/09/2022
100080222	CF	SAVANNAH	GA		02/25/2022	5.395	264,572		(178)				420,000	02/10/2022
100080223	CF	BRONX	NY		02/25/2022	5.158	710,259		(477)				1,000,000	02/09/2022
100080224	CF	SAN BERNARDINO	CA		02/25/2022	5.687	364,324		(517)				465,000	02/09/2022
100080229		MIAMI	FL		02/25/2022	5.200	635,839		178				820,000	02/09/2022
100080230		MIAMI	FL		02/25/2022	5.700	579,040		(47)				775,000	02/10/2022
100080232	CF	SAN BERNARDINO	CA		02/25/2022	4.500	345,015		(72)				460,000	01/04/2022
100080233	CF	KANEOHE	HI		02/25/2022	5.063	1,433,949		(625)				1,855,000	02/07/2022
100080236	CF	LAS VEGAS	NV		02/25/2022	4.550	302,185		(97)				437,000	02/10/2022
100080237		SAN DIEGO	CA		02/25/2022	4.950	446,619		(129)				700,000	02/04/2022
100080238	CF	SPRING VALLEY	CA		02/25/2022	6.188	710,871		(709)				800,000	02/09/2022
100080241		FISCHER	TX		02/25/2022	5.825	386,553		(703)				570,000	02/11/2022
100080242		NORTH BRUNSWICK	NJ		02/25/2022	6.500	423,538		(406)				610,000	02/11/2022
100080244		LAKE HAVASU CITY	AZ		02/25/2022	4.250	344,587		83				440,000	02/08/2022
100080246		DORAL	FL		02/25/2022	4.550	634,693		(158)				890,000	02/11/2022
100080248		VERONA	NJ		02/25/2022	5.575	448,516		(543)				755,000	02/11/2022
100080337		JERSEY CITY	NJ		02/24/2022	4.375	518,805		(235)				730,000	02/14/2022
100080338		JERSEY CITY	NJ		02/24/2022	4.375	515,954		(234)				725,000	02/14/2022
100080339	CF	NEWARK	NJ		02/24/2022	4.125	748,804		(354)				1,130,000	02/21/2022
100080340		NEW YORK	NY		02/24/2022	4.250	1,919,377		(1,538)				4,250,000	02/16/2022
100080341		SAN DIEGO	CA		02/28/2022	4.875	617,856		(457)				1,075,000	01/18/2022
100080343	CF	SHERMAN OAKS	CA		02/28/2022	3.875	1,270,385		(697)				1,800,000	01/21/2022
100080344	CF	MILLBRAE	CA		02/28/2022	3.875	554,107		96				1,715,000	01/19/2022
100080345	CF	SAN JOSE	CA		02/28/2022	4.125	423,190		(122)				920,000	01/19/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080346		LOS ANGELES	CA		02/28/2022	4.125	794,504		(260)				1,610,000	01/18/2022
100080347	CF	TARZANA	CA		02/28/2022	3.500	1,011,322		(199)				2,145,000	01/20/2022
100080349	CF	LOS ANGELES	CA		02/28/2022	3.750	778,945		(186)				1,160,000	01/24/2022
100080350	CF	GILROY	CA		02/28/2022	3.625	1,064,334		(331)				2,100,000	01/18/2022
100080351	CF	SAN JOSE	CA		02/28/2022	3.875	674,390		(182)				1,205,000	01/20/2022
100080352	CF	CULVER CITY	CA		02/28/2022	3.875	427,056		(203)				900,000	01/21/2022
100080353	CF	ALHAMBRA	CA		02/28/2022	3.875	619,383		(316)				1,450,000	01/21/2022
100080354	CF	REDONDO BEACH	CA		02/28/2022	4.000	855,957		(241)				1,300,000	01/21/2022
100080355	CF	TORRANCE	CA		02/28/2022	4.000	671,700		(189)				1,020,000	01/21/2022
100080356	CF	HUNTINGTON BEACH	CA		02/28/2022	4.875	1,292,523		(989)				1,489,000	01/27/2022
100080357		COTTONWOOD	AZ		02/28/2022	5.500	502,025		(334)				696,000	02/03/2022
100080358		WESTMINSTER	CA		02/28/2022	5.000	464,290		(372)				700,000	01/27/2022
100080359	CF	LAKE ARROWHEAD	CA		02/28/2022	3.375	1,009,927		(141)				1,850,000	01/18/2022
100080360	CF	SAN JOSE	CA		02/28/2022	4.750	132,851		(1,351)				1,500,000	01/28/2022
100080361	CF	LOS ANGELES	CA		02/28/2022	3.750	601,810		(75)				1,045,000	01/24/2022
100080362	CF	BONITA	CA		02/28/2022	4.250	673,960		(280)				905,000	12/27/2021
100080363	CF	WOODLAND HILLS	CA		02/28/2022	4.750	1,238,073		(1,044)				1,618,000	02/03/2022
100080365	CF	VENICE	CA		02/28/2022	3.500	826,400		(261)				1,275,000	01/24/2022
100080368	CF	LOS ANGELES	CA		02/28/2022	4.750	874,337		(108)				1,500,000	01/31/2022
100080369	CF	GARDEN GROVE	CA		02/28/2022	4.375	440,002		(227)				1,150,000	01/31/2022
100080371	CF	JURUPA VALLEY	CA		04/14/2022	6.250	526,287		(539)				680,000	01/31/2022
100080372	CF	FORT WORTH	TX		04/14/2022	4.625	154,356		(51)				303,000	01/27/2022
100080373		HUNTINGTON BEACH	CA		04/14/2022	5.250	452,750		(505)				990,000	02/25/2022
100080374		SCOTTSDALE	AZ		04/14/2022	5.875	1,454,039		(1,713)				1,950,000	02/25/2022
100080375	CF	PARMA	OH		04/14/2022	4.750	103,640		(25)				260,000	01/25/2022
100080376	CF	RANCHO CUCAMONGA	CA		04/14/2022	4.990	456,968		(387)				965,000	02/22/2022
100080377	CF	VICTORIA	TX		04/14/2022	5.250	274,964		(288)				350,000	02/22/2022
100080378	CF	FRESNO	CA		04/14/2022	4.250	290,778		25				430,000	01/24/2022
100080379	CF	REDDING	CA		04/14/2022	5.750	605,975		(498)				732,000	11/05/2021
100080380	CF	CHULA VISTA	CA		04/14/2022	5.250	719,413		(557)				925,000	01/20/2022
100080381		LAHAINA	HI		04/14/2022	5.990	416,617		(447)				520,000	02/22/2022
100080382	CF	SAN DIEGO	CA		04/14/2022	4.000	191,865		68				260,000	02/03/2022
100080383	CF	GARDEN GROVE	CA		04/14/2022	4.250	457,796		3				925,000	01/25/2022
100080385	CF	LOS ANGELES	CA		04/14/2022	5.125	2,120,022		(748)				2,670,000	02/02/2022
100080387	CF	DENISON	TX		04/14/2022	4.875	142,475		(137)				232,000	01/21/2022
100080388	CF	PARADISE	CA		04/14/2022	4.750	321,205		(137)				450,000	12/13/2021
100080392	CF	DENISON	TX		04/14/2022	4.750	141,072		(109)				254,000	01/21/2022
100080393		LAHAINA	HI		04/14/2022	4.875	372,313		(295)				550,000	01/24/2022
100080395		LOS ANGELES	CA		04/14/2022	5.250	799,127		(531)				1,100,000	02/03/2022
100080397	CF	GARDEN GROVE	CA		04/14/2022	4.625	384,898		(283)				835,000	01/27/2022
100080398	CF	WOODLAND HILLS	CA		04/14/2022	4.750	975,916		(511)				1,380,000	02/11/2022
100080399		JACKSONVILLE	FL		04/14/2022	6.500	200,316		(619)				250,000	02/01/2022
100080400	CF	FOREST GROVE	OR		04/14/2022	4.500	329,656		(139)				550,000	02/01/2022
100080405		INDIO	CA		04/14/2022	4.875	616,917		(400)				810,000	02/11/2022
100080406		NIPOMO	CA		04/14/2022	4.500	511,017		(123)				1,050,000	01/18/2022
100080407		INDIO	CA		04/14/2022	4.875	446,950		(302)				580,000	02/11/2022
100080408		LOS ANGELES	CA		04/14/2022	5.250	968,412		(1,119)				1,310,000	02/11/2022
100080409	CF	GLENDALE	AZ		04/14/2022	5.125	608,409		(154)				799,000	02/15/2022
100080410		LOS ANGELES	CA		04/14/2022	5.250	1,041,565		(1,443)				1,404,000	02/11/2022
100080412		MESA	AZ		04/14/2022	5.500	257,988		(90)				380,000	01/21/2022
100080414	CF	RICHMOND	TX		04/14/2022	6.125	541,438		(372)				649,000	02/11/2022
100080416	CF	PALM CITY	FL		04/14/2022	5.125	324,654		(111)				425,000	02/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080418		SACRAMENTO	CA		04/14/2022	5.375	146,111		(120)				210,000	02/18/2022
100080419		BELLAIRE	TX		04/14/2022	5.875	242,862		(316)				336,000	02/09/2022
100080421		LAHAINA	HI		04/14/2022	5.250	320,531		(252)				500,000	02/10/2022
100080424		HOLLY HILL	FL		04/14/2022	6.000	254,974		(432)				360,000	02/15/2022
100080425		ORLANDO	FL		04/14/2022	4.875	184,908		(34)				302,000	01/19/2022
100080427		HOUSTON	TX		04/14/2022	5.625	264,694		(269)				385,000	02/18/2022
100080428	CF	GARDEN GROVE	CA		03/10/2022	4.250	550,138		64				950,000	01/10/2022
100080429	CF	SACRAMENTO	CA		03/10/2022	4.562	2,182,196		(310)				2,720,000	02/10/2022
100080430	CF	NORTH HILLS	CA		03/10/2022	4.125	623,731		153				845,000	01/20/2022
100080431	CF	HARBOR CITY	CA		03/10/2022	4.750	568,131		(250)				810,000	01/07/2022
100080432	CF	HUNTINGTON BEACH	CA		03/10/2022	5.562	2,216,076		(1,607)				2,680,000	02/11/2022
100080433	CF	EL MONTE	CA		03/10/2022	5.562	504,149		(386)				600,000	02/14/2022
100080437		N LAS VEGAS	NV		03/10/2022	5.987	243,074		(416)				375,000	01/25/2022
100080438	CF	HOMESTEAD	FL		03/10/2022	5.312	405,260		(330)				490,000	02/14/2022
100080440		CHESTERBROOK	PA		03/10/2022	5.300	239,776		(320)				303,000	01/19/2022
100080442	CF	TORRANCE	CA		03/10/2022	4.800	689,477		(297)				850,000	02/10/2022
100080443	CF	LOS ANGELES	CA		03/10/2022	5.500	749,124		(459)				860,000	02/15/2022
100080447	CF	JENKINTOWN	PA		03/10/2022	5.062	724,622		174				965,000	02/15/2022
100080448	CF	KEY BISCAYNE	FL		03/10/2022	4.550	2,144,863		151				2,540,000	02/15/2022
100080449	CF	BRUSH PRAIRIE	WA		03/10/2022	5.675	820,201		(371)				945,000	02/17/2022
100080450		HOMEDALE	ID		03/10/2022	5.075	263,997		(304)				431,100	02/16/2022
100080451	CF	BRICK	NJ		03/10/2022	5.313	195,224		(177)				250,000	02/17/2022
100080452	CF	COCONUT CREEK	FL		03/10/2022	5.987	330,490		(460)				389,000	02/16/2022
100080453	CF	CYPRESS	TX		03/10/2022	5.187	341,024		(369)				435,000	02/07/2022
100080454		OSPREY	FL		03/10/2022	5.950	566,666		(384)				835,000	02/17/2022
100080455	CF	STATEN ISLAND	NY		03/10/2022	4.650	391,904		(138)				750,000	02/03/2022
100080456	CF	POWHATAN	VA		03/10/2022	5.075	320,033		(120)				412,000	01/12/2022
100080457		DORAL	FL		03/10/2022	5.700	399,225		(146)				510,000	02/16/2022
100080458		HOMEDALE	ID		03/10/2022	4.825	134,588		(127)				266,900	02/16/2022
100080459	CF	NAPLES	FL		03/10/2022	5.575	255,114		(595)				400,000	02/18/2022
100080462		HOLLYWOOD	FL		03/10/2022	5.950	370,742		(642)				750,000	02/18/2022
100080463	CF	WINDERMERE	FL		03/10/2022	5.850	790,354		(511)				900,000	02/18/2022
100080464	CF	WINTER HAVEN	FL		03/10/2022	5.312	287,441		(195)				330,000	02/18/2022
100080465	CF	BOCA RATON	FL		03/10/2022	4.500	3,136,790		105,705				3,696,000	10/22/2021
100080466	CF	MIAMI BEACH	FL		03/10/2022	5.787	223,123		(256)				280,000	02/18/2022
100080467	CF	WEST COVINA	CA		03/10/2022	4.750	694,821		(301)				915,000	01/20/2022
100080468	CF	WILLIAMS	AZ		03/10/2022	5.562	577,114		(208)				679,000	02/18/2022
100080470	CF	SAN JUAN CAPISTRANO	CA		03/10/2022	4.250	1,443,631		93				1,725,000	02/25/2022
100080471	CF	BIG BEAR CITY	CA		03/10/2022	5.062	329,644		(263)				400,000	02/17/2022
100080472	CF	THOUSAND OAKS	CA		03/10/2022	5.887	980,103		(430)				1,130,000	02/14/2022
100080474		FONTANA	CA		03/24/2022	5.325	420,962		(400)				615,000	02/17/2022
100080475	CF	MIAMI BEACH	FL		03/10/2022	4.950	296,249		(111)				355,000	02/23/2022
100080477	CF	HICKORY	NC		03/10/2022	7.275	384,160		(482)				449,500	02/22/2022
100080478	CF	EVANS	CO		03/10/2022	5.438	226,360		(271)				305,000	02/22/2022
100080479	CF	CORNELIUS	NC		03/10/2022	4.787	2,570,270		79				3,650,000	01/31/2022
100080483		VENTURA	CA		03/10/2022	4.925	564,799		(409)				1,120,000	02/22/2022
100080486		NEWARK	NJ		03/10/2022	5.575	190,359		(238)				240,000	02/23/2022
100080487	CF	WINCHESTER	CA		03/10/2022	6.062	520,045		(478)				599,000	02/22/2022
100080489		AUSTIN	TX		03/10/2022	5.425	325,607		(542)				500,000	02/22/2022
100080490	CF	UPPER CHICHESTER	PA		03/10/2022	6.138	253,050		(488)				350,000	02/23/2022
100080491	CF	MIAMI	FL		03/10/2022	7.049	997,994		(471)				1,205,000	02/24/2022
100080494	CF	RANCHO CUCAMONGA	CA		03/10/2022	4.700	1,061,832		(153)				1,250,000	02/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080496	CF	TEMPE	AZ		03/10/2022	6.287	399,277		(461)				505,000	02/24/2022
100080499		SANFORD	FL		03/10/2022	5.775	321,012		(32)				390,000	02/24/2022
100080500	CF	CORAL SPRINGS	FL		03/10/2022	4.575	854,913		80				1,150,000	02/18/2022
100080501	CF	WAIANAE	HI		03/10/2022	6.312	599,913		(949)				740,000	02/22/2022
100080504		ONTARIO	CA		03/10/2022	3.750	271,912		177				631,000	12/04/2021
100080506	CF	JASPER	GA		03/10/2022	5.687	639,481		(368)				860,000	02/25/2022
100080507		WEEHAWKEN	NJ		03/10/2022	6.375	914,250		(825)				1,850,000	02/25/2022
100080509	CF	PALM BEACH	FL		03/10/2022	6.079	1,693,195		(278)				2,000,000	02/25/2022
100080510	CF	LONG BEACH	CA		03/10/2022	5.937	1,007,499		(294)				1,150,000	02/24/2022
100080514	CF	LONG BEACH	CA		03/10/2022	5.937	732,032		(159)				849,000	02/18/2022
100080518	CF	MIAMI	FL		03/10/2022	5.937	514,037		(419)				585,000	02/25/2022
100080521	CF	BRIGHTON	CO		03/30/2022	5.250	398,779		(354)				560,000	01/20/2022
100080523		ORLANDO	FL		03/30/2022	5.375	420,423		(98)				513,000	12/29/2021
100080526	CF	BELL GARDENS	CA		03/30/2022	4.250	481,741		76				650,000	12/03/2021
100080527	CF	FOLSOM	CA		03/30/2022	5.500	721,776		(619)				927,500	02/07/2022
100080528		LA HABRA	CA		04/12/2022	5.000	463,033		(51)				570,000	12/20/2021
100080529	CF	CARSON	CA		03/30/2022	5.500	770,356		(610)				880,000	12/30/2021
100080537	CF	SAN DIEGO	CA		03/30/2022	4.500	1,786,076		(340)				2,375,000	12/22/2021
100080751	CF	RIVERBANK	CA		03/10/2022	5.438	570,945		(310)				750,000	02/23/2022
100080752	CF	HOLMES BEACH	FL		03/10/2022	4.895	508,656		(195)				888,888	02/25/2022
100080754	CF	PHOENIX	AZ		03/10/2022	5.312	403,324		(162)				477,000	02/25/2022
100080755	CF	AVENTURA	FL		03/10/2022	5.050	124,757		(63)				210,000	02/28/2022
100080756	CF	VALRICO	FL		03/10/2022	5.188	153,990		(111)				280,000	02/23/2022
100080757	CF	PARADISE VALLEY	AZ		03/10/2022	4.990	3,285,301		(1,132)				4,950,000	02/23/2022
100080758	CF	ASHEVILLE	NC		03/24/2022	5.750	550,774		(563)				744,000	03/03/2022
100080759		TAVARES	FL		03/10/2022	6.150	198,413		(407)				235,000	02/28/2022
100080761		WINTER GARDEN	FL		03/10/2022	5.075	245,113		(150)				424,000	02/28/2022
100080762	CF	MIAMI	FL		03/24/2022	5.437	405,864		(277)				465,000	02/26/2022
100080763	CF	DELRAY BEACH	FL		03/24/2022	5.367	989,222		(1,019)				2,500,000	02/28/2022
100080764		WINTER GARDEN	FL		03/10/2022	6.075	309,290		(499)				450,000	02/28/2022
100080767	CF	LONGVIEW	TX		03/10/2022	5.187	186,353		(147)				240,000	02/17/2022
100080768	CF	SHOW LOW	AZ		03/24/2022	4.950	586,885		(139)				687,500	02/28/2022
100080769	CF	TAVERNIER	FL		03/24/2022	5.312	429,823		(169)				500,000	03/01/2022
100080770		KISSIMMEE	FL		03/15/2022	6.125	324,851		(269)				459,000	02/28/2022
100080772	CF	VERO BEACH	FL		03/24/2022	4.900	81,490		(81)				135,000	03/10/2022
100080774	CF	ORLANDO	FL		03/15/2022	6.387	210,534		(422)				240,000	03/02/2022
100080775	CF	MAGNOLIA	TX		03/15/2022	5.562	303,027		(226)				355,000	03/01/2022
100080776		SAN BERNARDINO	CA		03/15/2022	5.875	435,345		(236)				546,000	12/20/2021
100080777	CF	SANTA MONICA	CA		03/15/2022	4.575	631,728		(57)				790,000	02/25/2022
100080778	CF	CORONA DEL MAR	CA		03/15/2022	4.569	3,389,542		(391)				4,500,000	02/25/2022
100080779	CF	LOS ANGELES	CA		03/15/2022	4.563	739,255		(70)				875,000	02/26/2022
100080780	CF	LOS ANGELES	CA		03/15/2022	4.687	2,062,338		(398)				2,563,000	03/01/2022
100080783	CF	JACKSONVILLE	AR		03/15/2022	4.537	80,318		(19)				231,000	02/28/2022
100080784		MIAMI	FL		03/15/2022	4.687	1,750,125		493				2,100,000	02/25/2022
100080785	CF	WINTER GARDEN	FL		03/15/2022	4.575	431,305		(134)				700,000	02/28/2022
100080786	CF	CALIFORNIA CITY	CA		03/15/2022	5.300	188,657		(269)				260,000	02/25/2022
100080787	CF	LOS ANGELES	CA		03/15/2022	4.530	2,394,498		(27)				3,000,000	01/31/2022
100080789		LOS ANGELES	CA		03/15/2022	5.250	926,665		(1,007)				1,180,000	02/24/2022
100080793	CF	DUCK	NC		03/15/2022	4.825	430,857		(218)				717,000	03/02/2022
100080794		LOS ANGELES	CA		03/15/2022	5.250	720,723		(651)				925,000	02/28/2022
100080795	CF	AMERICAN FORK	UT		03/15/2022	6.687	576,344		(486)				729,000	03/01/2022
100080796	CF	AVENTURA	FL		03/15/2022	5.287	252,465		(239)				335,000	03/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080797	CF	YUCCA VALLEY	CA		03/15/2022	5.187	269,598		(150)				350,000	02/25/2022
100080798	CF	OAK HILLS	CA		03/15/2022	6.175	254,234		(277)				631,000	02/22/2022
100080799	CF	ST AUGUSTINE	FL		03/24/2022	5.116	487,848		(446)				875,000	03/03/2022
100080800		SOUTHINGTON	CT		03/15/2022	5.550	214,519		(345)				307,000	03/01/2022
100080801	CF	WINTER PARK	FL		03/15/2022	4.587	485,965		(37)				846,000	02/25/2022
100080802	CF	LOS ANGELES	CA		03/15/2022	4.825	999,701		(770)				1,380,000	03/01/2022
100080803		KISSIMMEE	FL		03/24/2022	5.700	272,769		(406)				420,000	02/28/2022
100080804		AGOURA	CA		03/15/2022	5.850	982,698		(1,598)				2,365,000	02/25/2022
100080806	CF	LAS VEGAS	NV		03/15/2022	4.812	389,557		(249)				599,900	02/24/2022
100080809		DAVENPORT	FL		03/01/2022	6.375	199,009		(561)				305,000	03/02/2022
100080811	CF	LAGUNA HILLS	CA		03/15/2022	5.312	1,913,602		(902)				2,400,000	03/01/2022
100080812	CF	BROOKLYN	NY		03/15/2022	4.825	337,761		(326)				810,000	03/03/2022
100080813	CF	MIAMI	FL		03/15/2022	4.612	349,724		3				500,000	03/02/2022
100080814		KISSIMMEE	FL		03/15/2022	5.825	312,647		(456)				462,000	03/02/2022
100080815	CF	BYRON	GA		03/15/2022	5.062	227,604		(137)				295,000	03/03/2022
100080818	CF	PARKLAND	FL		03/15/2022	5.013	2,247,867		(469)				3,000,000	03/03/2022
100080819		KISSIMMEE	FL		03/15/2022	5.950	216,448		(473)				300,000	02/23/2022
100080820	CF	HOUSTON	TX		03/15/2022	4.825	378,255		(319)				600,000	03/02/2022
100080823		LOVELAND	CO		03/15/2022	5.200	293,658		(174)				480,000	03/03/2022
100080824	CF	HOUSTON	TX		03/15/2022	4.825	378,258		(320)				600,000	03/02/2022
100080825	CF	LINDENHURST	NY		03/15/2022	4.850	201,592		262				435,000	03/03/2022
100080826	CF	SAN BERNARDINO	CA		03/10/2022	5.625	631,242		(836)				718,500	02/01/2022
100080827	CF	MOORESVILLE	NC		03/10/2022	4.750	961,332		(636)				1,350,000	02/07/2022
100080828	CF	LOS ANGELES	CA		03/10/2022	5.375	462,954		(696)				580,000	02/14/2022
100080829		NATIONAL CITY	CA		03/10/2022	4.375	482,565		(253)				710,000	02/10/2022
100080831	CF	HAPPY VALLEY	OR		03/10/2022	4.875	310,598		(572)				414,000	01/31/2022
100080832	CF	REDMOND	OR		03/10/2022	4.875	303,108		(411)				415,000	01/31/2022
100080834	CF	REDMOND	OR		03/10/2022	5.000	304,907		(451)				415,000	01/31/2022
100080835		CLEARWATER	FL		04/22/2022	7.250	250,776		(639)				365,000	03/21/2022
100080836		TOPANGA	CA		03/10/2022	3.875	1,865,193		(134)				3,450,000	02/04/2022
100080838		LOS ANGELES	CA		04/01/2022	4.125	376,616		(49)				535,000	03/07/2022
100080839	CF	BONITA SPRINGS	FL		03/10/2022	6.375	364,899		(307)				394,000	05/01/2023
100080840	CF	BISBEE	AZ		03/10/2022	4.250	240,170		(197)				495,000	02/09/2022
100080842	CF	DALY CITY	CA		03/10/2022	4.875	1,106,498		(449)				1,340,000	02/04/2022
100080844		HOLLYWOOD	FL		03/10/2022	6.875	325,123		(700)				390,000	01/28/2022
100080845	CF	LOS ANGELES	CA		03/10/2022	4.250	369,054		(196)				540,000	02/04/2022
100080847	CF	KLAMATH FALLS	OR		03/10/2022	5.250	464,156		(344)				605,000	02/07/2022
100080848	CF	LOS ALAMITOS	CA		03/10/2022	5.000	1,180,587		(1,674)				1,600,000	01/31/2022
100080849	CF	DESCANO	CA		03/10/2022	4.750	1,054,535		(830)				1,300,000	01/28/2022
100080850	CF	AVENTURA	FL		03/10/2022	4.875	256,979		(418)				345,000	01/31/2022
100080851	CF	BRIGHTON	CO		03/10/2022	5.000	359,507		(312)				465,000	01/31/2022
100080852	CF	SAN CLEMENTE	CA		03/10/2022	4.500	532,987		(211)				734,000	01/31/2022
100080853	CF	HEMET	CA		03/10/2022	5.125	315,192		(548)				450,000	02/15/2022
100080854	CF	LOS ANGELES	CA		03/10/2022	3.250	2,581,795		4,257				5,300,000	02/15/2022
100080855		BONSALL	CA		03/10/2022	4.875	967,878		(837)				1,500,000	01/31/2022
100080856	CF	DOVER	FL		03/17/2022	5.625	401,044		(53)				495,000	02/23/2022
100080857	CF	LAND O LAKES	FL		03/10/2022	3.875	626,626		42				1,050,000	02/09/2022
100080858	CF	CEDAR PARK	TX		03/10/2022	5.000	412,990		(584)				602,100	02/09/2022
100080859	CF	SAN LUIS OBISPO	CA		03/10/2022	3.500	656,576		240				1,250,000	01/26/2022
100080860	CF	HAYWARD	CA		03/10/2022	4.000	504,020		(121)				900,000	02/22/2022
100080861	CF	AUSTIN	TX		03/10/2022	5.125	481,628		(735)				720,000	01/28/2022
100080862	CF	OTISVILLE	MI		03/10/2022	5.875	226,449		(413)				280,000	01/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080863	CF	PASADENA	CA		03/10/2022	3.750	783,408		146				2,135,000	01/24/2022
100080864		PEORIA	AZ		03/10/2022	4.000	269,806		(62)				363,000	01/28/2022
100080865	CF	PHOENIX	AZ		03/10/2022	5.625	221,095		(659)				360,000	02/03/2022
100080866	CF	PHOENIX	AZ		03/10/2022	5.625	220,047		(626)				360,000	02/03/2022
100080868		SALT LAKE CITY	UT		03/10/2022	4.875	452,292		(228)				685,000	02/08/2022
100080869	CF	NOKOMIS	FL		03/10/2022	4.125	721,726		(68)				1,200,000	02/16/2022
100080870		NAPLES	FL		03/10/2022	6.000	575,728		(533)				725,000	01/31/2022
100080871	CF	SAN LUIS OBISPO	CA		03/10/2022	3.375	645,693		455				850,000	02/07/2022
100080872		MIAMI	FL		03/10/2022	5.625	498,790		(722)				715,000	01/31/2022
100080874	CF	CLOVIS	CA		03/10/2022	5.500	517,349		(668)				587,000	01/31/2022
100080875		DESERT HOT SPRINGS	CA		03/10/2022	4.750	289,916		(358)				380,000	02/09/2022
100080877	CF	COSTA MESA	CA		03/10/2022	3.750	335,425		51				1,500,000	02/07/2022
100080878		PHOENIX	AZ		03/10/2022	4.000	254,050		(68)				340,000	01/21/2022
100080879	CF	FROSTPROOF	FL		03/10/2022	6.750	214,094		(344)				248,000	02/07/2022
100080880		PHOENIX	AZ		03/10/2022	4.000	255,182		(67)				340,000	01/24/2022
100080881	CF	CLEARWATER BEACH	FL		03/10/2022	6.125	712,344		(719)				825,000	02/07/2022
100080882	CF	MANALAPAN	NJ		04/22/2022	4.875	286,014		(521)				390,000	03/02/2022
100080884	CF	SACRAMENTO	CA		03/10/2022	4.250	568,666		(102)				700,000	02/04/2022
100080885	CF	MANALAPAN	NJ		03/10/2022	4.875	267,484		(520)				397,000	02/04/2022
100080886	CF	FRESNO	CA		03/10/2022	4.875	350,227		(492)				480,000	02/04/2022
100080887		NORTH MIAMI BEACH	FL		03/10/2022	4.500	383,433		(286)				570,000	02/09/2022
100080888	CF	FRESNO	CA		03/10/2022	4.875	352,770		(505)				480,000	02/11/2022
100080890		NEWPORT BEACH	CA		03/10/2022	4.000	824,459		(204)				2,280,000	02/04/2022
100080891		CASA GRANDE	AZ		03/10/2022	5.625	400,959		(448)				442,000	02/10/2022
100080892		CASA GRANDE	AZ		04/01/2022	5.625	438,797		(494)				483,333	03/10/2022
100080893		CASA GRANDE	AZ		04/22/2022	6.875	445,614		(511)				483,333	04/08/2022
100080894		INDIO	CA		03/10/2022	5.625	444,779		(846)				585,000	02/01/2022
100080895	CF	LOS ALTOS	CA		03/10/2022	3.375	2,780,771		1,471				4,450,000	02/15/2022
100080896		FULLERTON	CA		03/10/2022	4.500	578,501		(232)				810,000	02/10/2022
100080897	CF	FRISCO	TX		03/10/2022	4.625	684,035		(655)				975,000	01/27/2022
100080898		NEWPORT BEACH	CA		03/10/2022	4.500	1,655,352		(1,132)				2,579,048	02/18/2022
100080899	CF	EVERGREEN	CO		04/22/2022	4.625	434,829		(409)				780,000	03/07/2022
100080900		TAMPA	FL		04/01/2022	6.375	289,339		(279)				315,000	02/25/2022
100080901	CF	ESCONDIDO	CA		03/10/2022	4.250	496,138		(339)				1,000,000	02/23/2022
100080903	CF	UPLAND	CA		03/10/2022	5.375	683,371		(379)				800,000	01/28/2022
100080904	CF	BRADENTON	FL		03/10/2022	5.375	592,693		217				735,000	02/07/2022
100080905	CF	SCOTTSDALE	AZ		03/10/2022	3.875	590,628		30				765,000	01/31/2022
100080907		FORT LAUDERDALE	FL		03/10/2022	4.750	544,278		(465)				730,000	02/10/2022
100080908		SAUSALITO	CA		03/10/2022	4.000	1,337,653		(382)				2,700,000	02/15/2022
100080909	CF	MURRIETA	CA		03/10/2022	4.000	294,140		(121)				480,000	01/31/2022
100080911		ANAHEIM	CA		03/10/2022	4.875	557,902		(507)				760,000	02/02/2022
100080914		JOSHUA TREE	CA		04/01/2022	5.250	469,923		(609)				560,000	01/28/2022
100080915		ENCINO	CA		03/10/2022	4.500	294,132		(208)				355,000	02/01/2022
100080917		MESA	AZ		03/17/2022	4.500	238,252		(285)				353,000	02/18/2022
100080918	CF	TEMECULA	CA		03/10/2022	4.000	307,636		(147)				565,000	02/10/2022
100080920	CF	STOCKTON	CA		04/01/2022	4.875	421,798		(338)				565,000	02/09/2022
100080921		MARINA DEL REY	CA		03/10/2022	4.000	1,854,276		(417)				3,650,000	02/03/2022
100080922	CF	MESA	AZ		03/17/2022	4.125	378,183		(231)				645,000	02/25/2022
100080923	CF	WHEAT RIDGE	CO		04/01/2022	4.000	328,417		(70)				730,000	02/01/2022
100080924	CF	ARVADA	CO		03/17/2022	4.875	343,584		(484)				498,000	02/04/2022
100080925	CF	JURUPA VALLEY	CA		04/22/2022	5.125	611,135		(515)				832,500	02/02/2022
100080926	CF	ONTARIO	CA		04/01/2022	5.250	659,490		(565)				965,000	02/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080928		LAVEEN	AZ		03/17/2022	4.750	541,825		(489)				700,000	01/31/2022
100080929	CF	SAN DIEGO	CA		03/17/2022	3.875	1,340,795		40				1,700,000	02/04/2022
100080930	CF	DOWNEY	CA		04/01/2022	3.625	249,217		111				600,000	02/09/2022
100080931	CF	PASADENA	CA		04/01/2022	5.875	1,541,253		(470)				1,650,000	02/08/2022
100080932	CF	PLAYA DEL REY	CA		04/01/2022	5.750	732,926		(659)				840,000	02/22/2022
100080933	CF	WOODLAND HILLS	CA		03/17/2022	3.875	648,472		21				2,000,000	02/08/2022
100080934	CF	ELK GROVE	CA		04/01/2022	5.625	752,139		(867)				900,000	02/28/2022
100080937	CF	GLENDALE	CA		04/01/2022	4.375	685,114		(520)				1,100,000	02/01/2022
100080938	CF	PALM DESERT	CA		04/01/2022	4.875	2,020,795		(1,027)				3,500,000	02/28/2022
100080939		SNELLVILLE	GA		03/17/2022	5.625	274,252		(527)				416,000	01/26/2022
100080940	CF	WHITNEY	TX		04/01/2022	5.750	349,066		(519)				387,000	02/23/2022
100080941	CF	WESTMINSTER	SC		03/17/2022	6.375	200,155		(483)				289,000	02/02/2022
100080942		ELLWOOD CITY	PA		04/01/2022	5.875	172,387		(369)				240,000	02/01/2022
100080943	CF	DRAPER	UT		04/01/2022	3.375	580,013		405				1,170,000	02/11/2022
100080944	CF	QUEEN CREEK	AZ		04/01/2022	3.875	460,917		14				660,000	02/17/2022
100080947	CF	GREER	SC		03/17/2022	5.750	350,036		(27)				396,000	01/26/2022
100080949		SUGAR LAND	TX		03/17/2022	6.375	246,818		(429)				300,000	01/25/2022
100080950	CF	ROYSE CITY	TX		03/17/2022	5.375	275,696		(424)				345,000	02/02/2022
100080951	CF	GREENWOOD VILLAGE	CO		03/17/2022	4.000	1,460,942		129				1,870,000	02/08/2022
100080952	CF	JACKSONVILLE	FL		03/17/2022	4.375	339,655		(24)				450,000	02/02/2022
100080953	CF	HOUSTON	TX		03/18/2022	3.499	151,547		105				230,000	01/21/2022
100080954	CF	MONUMENT	CO		03/18/2022	3.875	281,919		181				390,000	01/18/2022
100080955	CF	HOUSTON	TX		03/18/2022	3.125	140,719		190				234,000	01/20/2022
100080956	CF	CARY	NC		03/18/2022	3.625	80,812		36				340,000	01/27/2022
100080957	CF	CHICAGO	IL		03/18/2022	3.499	109,282		71				173,500	01/21/2022
100080958	CF	MANOR	TX		03/18/2022	3.374	247,597		231				370,000	01/13/2022
100080959	CF	MISSOURI CITY	TX		03/18/2022	3.374	218,548		204				325,000	01/18/2022
100080961	CF	NORCROSS	GA		03/18/2022	3.124	203,546		272				333,000	01/27/2022
100080962	CF	MARTINEZ	CA		03/18/2022	3.624	323,539		163				630,000	01/07/2022
100080963	CF	SANTA ROSA	CA		03/18/2022	3.750	136,920		69				857,500	01/11/2022
100080964	CF	THOMASTON	GA		03/18/2022	3.874	107,296		15				155,000	12/28/2021
100080965	CF	TACOMA	WA		03/18/2022	4.249	609,824		94				1,175,000	01/18/2022
100080966	CF	CHARLOTTE	NC		03/18/2022	3.750	152,854		113				225,000	01/14/2022
100080967		BLAINE	MN		03/18/2022	4.375	195,678		56				287,000	01/10/2022
100080968	CF	PAWTUCKET	RI		03/18/2022	3.874	174,614		81				403,000	12/08/2021
100080969	CF	NAMPA	ID		03/18/2022	3.990	340,443		170				464,990	01/14/2022
100080970	CF	HAINES CITY	FL		03/18/2022	3.499	153,975		108				315,000	01/31/2022
100080971	CF	APPLE VALLEY	MN		03/18/2022	3.374	144,661		129				279,000	01/12/2022
100080972	CF	MANCHACA	TX		03/18/2022	3.499	307,718		315				550,000	01/20/2022
100080973	CF	MINNEAPOLIS	MN		03/18/2022	3.624	197,893		163				310,000	01/13/2022
100080975	CF	MEDFORD	OR		03/18/2022	3.750	192,456		72				398,500	01/14/2022
100080976	CF	SCOTTSDALE	AZ		03/18/2022	3.750	244,157		250				345,000	01/15/2022
100080978	CF	UNION CITY	CA		03/18/2022	3.499	344,629		278				735,000	01/20/2022
100080980	CF	BALTIMORE	MD		03/18/2022	3.375	111,047		139				160,000	01/18/2022
100080981	CF	WINTER HAVEN	FL		03/18/2022	3.374	194,756		180				294,000	02/02/2022
100080982	CF	HINESVILLE	GA		03/18/2022	3.250	161,511		193				242,600	01/18/2022
100080983	CF	HINESVILLE	GA		03/18/2022	3.250	160,813		197				242,000	01/18/2022
100080984	CF	BALTIMORE	MD		03/18/2022	3.375	111,047		139				165,000	01/14/2022
100080985	CF	LOS ANGELES	CA		03/18/2022	3.750	477,176		401				755,000	01/19/2022
100080986	CF	BALTIMORE	MD		03/18/2022	3.375	122,853		157				185,000	01/14/2022
100080987	CF	PASADENA	CA		03/18/2022	3.499	326,348		259				1,320,000	01/21/2022
100080988	CF	ALLEN	TX		03/18/2022	3.250	217,111		232				426,000	01/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080989	CF	CEDAR PARK	TX		03/18/2022	3.499	263,916		212				488,000	01/13/2022
100080990	CF	RICHMOND	TX		03/18/2022	3.490	189,469		146				425,000	01/12/2022
100080991	CF	HUTTO	TX		03/18/2022	3.374	192,390		299				381,100	01/18/2022
100080992	CF	ATLANTA	GA		03/18/2022	3.874	186,802		147				290,000	01/20/2022
100080993	CF	FORT WORTH	TX		03/18/2022	3.375	160,482		178				240,000	01/12/2022
100080995	CF	NEW BRAUNFELS	TX		03/18/2022	3.499	217,886		167				325,000	01/21/2022
100080996	CF	CITRUS SPRINGS	FL		03/18/2022	3.375	146,399		130				217,000	01/31/2022
100080998	CF	DENVER	CO		03/18/2022	3.874	190,913		80				840,000	01/21/2022
100080999	CF	BROOKSHIRE	TX		03/18/2022	3.499	205,318		157				330,000	01/18/2022
100081000	CF	CARY	NC		03/18/2022	3.499	289,028		311				435,000	01/11/2022
100081001	CF	SAINT DAVIDS	PA		03/18/2022	3.625	293,749		146				590,000	01/25/2022
100081003	CF	EVANS	GA		03/18/2022	3.750	188,234		145				275,000	01/28/2022
100081004	CF	BAKERSFIELD	CA		03/18/2022	3.874	120,712		51				165,000	01/26/2022
100081005	CF	STOCKTON	CA		03/18/2022	3.499	227,048		230				430,000	12/22/2021
100081006	CF	LAFAYETTE	LA		03/18/2022	3.250	124,440		190				184,000	01/24/2022
100081007	CF	NASHVILLE	TN		03/18/2022	3.499	168,712		129				280,000	02/02/2022
100081008	CF	RICHMOND	TX		03/18/2022	3.999	261,493		150				358,000	01/28/2022
100081009	CF	CORDOVA	TN		03/18/2022	3.625	184,389		98				270,000	01/28/2022
100081010	CF	LAS VEGAS	NV		03/18/2022	3.625	186,788		141				410,000	01/07/2022
100081011	CF	GLENDALE	AZ		03/18/2022	2.999	103,107		372				386,000	01/04/2022
100081013	CF	GRAND JUNCTION	CO		03/18/2022	3.625	220,242		132				362,000	01/03/2022
100081014	CF	HAYWARD	CA		03/18/2022	3.750	177,542		55				610,000	02/02/2022
100081015	CF	HACKETTSTOWN	NJ		03/18/2022	3.625	137,125		143				250,000	01/31/2022
100081016	CF	SYLMAR	CA		03/18/2022	3.499	328,264		257				490,000	01/24/2022
100081017	CF	OAKLAND	CA		03/18/2022	3.250	117,953		133				842,000	01/13/2022
100081019	CF	ATLANTA	GA		03/18/2022	3.750	676,263		568				1,070,000	01/19/2022
100081020	CF	STEAMBOAT SPRINGS	CO		03/18/2022	3.499	200,010		174				1,275,000	01/11/2022
100081022	CF	CORVALLIS	OR		03/18/2022	3.374	275,075		344				555,000	01/04/2022
100081023	CF	NEWBERG	OR		03/18/2022	3.499	317,392		394				510,000	01/14/2022
100081024	CF	BEAVERSTON	OR		03/18/2022	3.499	173,753		120				350,000	01/18/2022
100081025	CF	NAPA	CA		03/18/2022	3.250	187,616		368				830,000	01/20/2022
100081026	CF	NASHVILLE	TN		03/18/2022	3.374	314,372		314				499,000	01/14/2022
100081027	CF	LAS VEGAS	NV		03/18/2022	3.374	375,530		501				710,000	01/27/2022
100081028	CF	WESTMINSTER	CO		03/18/2022	3.499	155,669		183				360,000	01/06/2022
100081029	CF	FORNEY	TX		03/18/2022	2.625	112,060		247				328,000	01/14/2022
100081030	CF	WASILLA	AK		03/18/2022	3.374	132,254		194				240,000	01/06/2022
100081032	CF	NASHVILLE	TN		03/18/2022	3.374	314,372		314				475,000	01/14/2022
100081033	CF	INDIANA	PA		03/18/2022	3.625	116,444		191				200,000	01/21/2022
100081034	CF	PHOENIX	AZ		03/18/2022	3.250	190,239		237				340,000	01/19/2022
100081035	CF	SAN BRUNO	CA		03/18/2022	2.999	98,897		142				510,000	01/11/2022
100081037	CF	LA MESA	CA		03/18/2022	3.374	181,625		248				680,000	01/24/2022
100081038	CF	MONTGOMERY VILLAGE	MD		03/18/2022	3.374	169,805		195				255,000	01/18/2022
100081039	CF	GREELEY	CO		03/18/2022	3.374	189,078		186				350,000	01/07/2022
100081040	CF	WATSONVILLE	CA		03/18/2022	3.250	447,297		590				1,615,000	01/11/2022
100081042	CF	ORANGE BEACH	AL		03/18/2022	3.499	368,168		265				835,000	01/04/2022
100081043	CF	GOLETA	CA		03/18/2022	3.499	239,129		242				1,450,000	01/05/2022
100081044	CF	PERKASIE	PA		03/18/2022	3.374	192,588		241				350,000	01/12/2022
100081045	CF	MERIDIAN	ID		03/18/2022	3.250	205,161		426				395,300	01/16/2022
100081047	CF	CLARKSVILLE	TN		03/18/2022	3.499	229,913		221				345,000	01/12/2022
100081049	CF	MCDONOUGH	GA		03/18/2022	3.374	117,234		109				220,000	01/15/2022
100081050	CF	KATY	TX		03/18/2022	3.499	191,846		181				285,000	01/12/2022
100081051	CF	MANASSAS	VA		03/18/2022	3.499	199,760		152				348,000	01/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081052	CF	HOUSTON	TX		03/18/2022	3.500	198,598		187				295,000	01/12/2022
100081053	CF	OCEANSIDE	CA		03/18/2022	3.374	246,271		240				475,000	01/18/2022
100081054	CF	KATY	TX		03/18/2022	3.499	235,521		223				350,000	01/12/2022
100081055	CF	AUSTIN	TX		03/18/2022	3.374	192,847		167				590,000	01/19/2022
100081056	CF	PLANO	TX		03/18/2022	3.500	164,055		126				263,000	01/18/2022
100081057	CF	DALLAS	TX		03/18/2022	3.875	231,920		150				324,000	01/07/2022
100081060	CF	MESA	AZ		03/18/2022	3.500	109,463		72				244,000	01/23/2022
100081061	CF	CASA GRANDE	AZ		03/18/2022	2.750	281,162		563				462,000	01/27/2022
100081062	CF	FAIRBURN	GA		03/18/2022	3.499	241,487		206				402,000	01/19/2022
100081063	CF	SAVANNAH	GA		03/18/2022	2.999	388,717		1,145				1,100,000	01/11/2022
100081064	CF	GILROY	CA		03/18/2022	3.750	391,009		251				1,305,000	01/20/2022
100081066	CF	MIAMI	FL		03/18/2022	2.999	206,122		408				370,000	01/27/2022
100081067	CF	GREENSBORO	NC		03/18/2022	3.499	111,980		63				165,000	01/28/2022
100081068	CF	NEWPORT NEWS	VA		03/18/2022	4.125	83,575		8				120,000	01/29/2022
100081070	CF	TAMPA	FL		03/18/2022	2.874	145,044		323				280,000	01/21/2022
100081071	CF	MATTAPAN	MA		03/18/2022	4.125	273,168		(35)				542,000	01/25/2022
100081072	CF	LANHAM	MD		03/18/2022	2.874	230,145		722				411,000	01/21/2022
100081073	CF	LAS VEGAS	NV		03/18/2022	3.625	322,809		252				485,000	01/30/2022
100081074	CF	UNION CITY	CA		03/18/2022	3.250	415,419		762				1,020,000	01/27/2022
100081075	CF	CORONA	CA		03/18/2022	3.499	193,426		236				979,000	01/26/2022
100081076	CF	LOCUST GROVE	VA		03/18/2022	3.250	152,021		206				257,000	01/27/2022
100081078	CF	LEHIGH ACRES	FL		03/18/2022	3.750	168,597		238				330,000	02/01/2022
100081080	CF	GEORGETOWN	TX		03/18/2022	3.500	204,294		163				310,000	01/29/2021
100081081	CF	SAN DIEGO	CA		03/18/2022	3.625	418,745		266				800,000	01/20/2022
100081082	CF	CHARLESTON	SC		03/18/2022	3.125	222,584		296				440,000	01/25/2021
100081083	CF	POWDER SPRINGS	GA		03/18/2022	3.374	370,307		414				555,000	01/17/2022
100081084		FONTANA	CA		03/18/2022	2.874	253,630		665				470,000	01/15/2022
100081085	CF	BELLINGHAM	WA		03/18/2022	3.500	214,749		187				505,000	12/29/2021
100081087	CF	OMAHA	NE		03/18/2022	3.124	131,752		223				205,000	03/18/2021
100081088	CF	QUINCY	MA		03/18/2022	3.250	229,280		279				440,000	01/28/2021
100081089	CF	CLOVIS	CA		03/18/2022	3.375	171,748		212				460,000	03/29/2021
100081090	CF	NEWTOWN SQUARE	PA		03/18/2022	3.500	162,889		139				370,000	02/16/2021
100081091	CF	PECULIAR	MO		03/18/2022	3.625	175,840		166				280,000	12/15/2021
100081092	CF	MISSION HILLS	CA		03/18/2022	3.125	378,721		533				600,000	01/27/2021
100081094	CF	OAKLAND	MD		03/18/2022	3.500	213,802		155				675,000	12/22/2021
100081095	CF	LANCASTER	CA		03/18/2022	3.375	217,883		247				350,000	12/21/2021
100081096	CF	NAPA	CA		03/18/2022	3.125	340,330		528				625,000	02/02/2021
100081097	CF	CYPRESS	CA		03/18/2022	3.625	259,350		129				795,000	12/23/2021
100081098	CF	HAYMARKET	VA		03/18/2022	3.375	250,887		268				450,000	01/22/2021
100081099	CF	MEMPHIS	TN		03/18/2022	3.500	76,911		73				108,000	11/22/2021
100081101	CF	LITTLE ROCK	AR		03/18/2022	3.875	142,623		56				225,000	12/20/2021
100081102	CF	NAPA	CA		03/18/2022	3.500	238,971		173				500,000	02/25/2021
100081103	CF	MORRISTOWN	TN		03/18/2022	3.625	162,979		106				240,000	12/21/2021
100081104	CF	LITTLE ROCK	AR		03/18/2022	3.875	142,802		56				228,000	12/20/2021
100081105	CF	ORLANDO	FL		03/18/2022	3.375	153,982		126				400,000	01/05/2022
100081106	CF	RICHMOND	TX		03/18/2022	3.000	188,907		291				290,000	01/19/2022
100081109	CF	TAMPA	FL		03/18/2022	3.375	483,074		564				725,000	12/22/2021
100081110	CF	FLORISSANT	MO		03/18/2022	3.625	78,931		56				110,000	12/09/2021
100081111	CF	CHATTANOOGA	TN		03/18/2022	3.375	205,123		195				325,000	12/27/2021
100081112	CF	PORTSMOUTH	VA		03/18/2022	4.250	204,842		40				261,000	01/03/2022
100081113	CF	DALLAS	TX		03/18/2022	4.125	452,305		159				615,000	12/23/2021
100081114	CF	CARY	NC		03/18/2022	3.750	240,009		139				412,000	01/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081115	CF	ASHEVILLE	NC		03/18/2022	4.125	227,970		78				310,000	01/06/2022
100081116	CF	ROCKVILLE	MD		03/18/2022	3.375	454,347		514				720,000	01/03/2022
100081117	CF	RAPID CITY	SD		03/18/2022	3.500	212,157		151				571,000	01/05/2022
100081118	CF	HOUSTON	TX		03/18/2022	3.125	149,946		202				226,500	01/07/2022
100081119	CF	MODESTO	CA		03/18/2022	3.500	189,755		130				420,000	12/24/2021
100081120	CF	GEORGETOWN	TX		03/18/2022	3.375	290,337		338				435,000	01/04/2022
100081121	CF	CONWAY	AR		03/18/2022	3.375	364,754		352				550,000	12/30/2021
100081122	CF	MERCED	CA		03/18/2022	3.500	185,871		128				400,000	12/24/2021
100081123	CF	BROADVIEW HEIGHTS	OH		03/18/2022	3.500	137,689		165				240,000	01/13/2022
100081124	CF	CYPRESS	TX		03/18/2022	3.125	175,726		246				288,000	01/05/2022
100081125	CF	LEETON	MO		03/18/2022	3.990	199,588		59				297,000	01/14/2022
100081127	CF	IDAHO FALLS	ID		03/18/2022	3.625	244,826		148				533,000	12/21/2021
100081128	CF	SAGINAW	TX		03/18/2022	4.000	241,726		118				330,000	01/14/2022
100081129	CF	PHOENIX	AZ		03/18/2022	3.500	266,953		253				450,000	01/18/2022
100081130	CF	FRESNO	CA		03/18/2022	3.625	181,897		92				360,000	01/12/2022
100081131	CF	CARTERSVILLE	GA		03/18/2022	3.875	239,929		120				370,000	01/21/2022
100081132	CF	ANNA	TX		03/18/2022	4.990	251,524		(109)				312,000	01/12/2022
100081133	CF	CARTERSVILLE	GA		03/18/2022	3.875	239,929		120				370,000	01/21/2022
100081134	CF	VICTORVILLE	CA		03/18/2022	3.500	306,628		235				453,000	01/07/2022
100081135	CF	ELKRIDGE	MD		03/18/2022	3.250	264,838		569				464,000	01/12/2022
100081136	CF	BUFFALO	NY		03/18/2022	3.625	167,691		158				237,000	01/11/2022
100081139	CF	PLANO	TX		03/18/2022	2.990	128,050		403				323,000	01/11/2022
100081140	CF	CORNELIUS	OR		03/18/2022	3.875	278,412		179				403,000	01/07/2022
100081141	CF	TEMPE	AZ		03/18/2022	3.375	237,162		381				473,000	01/06/2022
100081142	CF	TEMPE	AZ		03/18/2022	3.375	248,193		400				495,000	01/06/2022
100081144	CF	BRADLEY	CA		03/18/2022	3.750	741,228		353				1,250,000	01/11/2022
100081145	CF	MECHANICSVILLE	VA		03/18/2022	3.375	164,461		258				265,000	01/07/2022
100081146	CF	LAS VEGAS	NV		03/18/2022	2.875	181,479		519				410,000	01/02/2022
100081147	CF	ARLINGTON	VA		03/18/2022	3.625	220,473		277				315,000	12/20/2021
100081148	CF	MOUNTLAKE TERRACE	WA		03/18/2022	3.375	485,034		553				825,000	01/11/2022
100081149	CF	MOREHEAD CITY	NC		03/18/2022	3.750	181,272		129				263,000	01/07/2022
100081150	CF	VANCOUVER	WA		03/18/2022	3.500	264,252		204				394,995	12/29/2021
100081151	CF	MATTHEWS	NC		03/18/2022	4.000	274,188		135				385,000	12/30/2021
100081152	CF	MATTHEWS	NC		03/18/2022	3.750	281,480		228				390,000	12/17/2021
100081153	CF	MATTHEWS	NC		03/18/2022	3.875	284,359		194				406,000	12/30/2021
100081154	CF	JACKSON	NJ		03/18/2022	4.000	655,791		143				975,000	01/12/2022
100081155	CF	JARRELL	TX		03/18/2022	3.875	252,627		163				350,000	12/28/2021
100081156	CF	BOZEMAN	MT		03/18/2022	3.500	381,106		463				610,000	12/06/2021
100081157	CF	JARRELL	TX		03/18/2022	3.750	219,550		185				313,000	12/21/2021
100081158	CF	HOMESTEAD	FL		03/18/2022	3.125	284,889		441				504,000	12/31/2021
100081159	CF	MATTHEWS	NC		03/18/2022	3.500	233,067		180				385,000	12/23/2021
100081160	CF	LEANDER	TX		03/18/2022	3.500	291,056		225				505,000	12/17/2021
100081161	CF	SEWARD	AK		03/18/2022	3.500	335,331		356				500,000	01/06/2022
100081162	CF	AUSTIN	TX		03/18/2022	3.625	238,220		136				377,000	12/30/2021
100081163	CF	ANTIOCH	CA		03/18/2022	3.750	569,378		215				830,000	12/27/2021
100081164	CF	LOCUST GROVE	VA		03/18/2022	3.875	133,175		311				435,000	12/28/2021
100081165	CF	WASHINGTON	DC		03/18/2022	4.000	827,011		505				1,395,000	01/07/2022
100081166	CF	MATTHEWS	NC		03/18/2022	3.750	255,742		231				364,000	12/22/2021
100081168	CF	SUN VALLEY	NV		03/18/2022	3.625	245,531		141				425,000	12/22/2021
100081169	CF	SAN ANTONIO	TX		03/18/2022	3.625	254,933		149				380,000	12/30/2021
100081170	CF	LACEY	WA		03/18/2022	3.625	413,619		447				585,000	12/13/2021
100081171	CF	WASHINGTON	DC		03/18/2022	4.000	826,872		505				1,395,000	01/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081172	CF	WOODBURN	OR		03/18/2022	3.500	327,285		253				498,000	12/16/2021
100081173	CF	FALLS CHURCH	VA		03/18/2022	3.490	212,701		166				315,000	12/15/2021
100081174	CF	BROOMFIELD	CO		03/18/2022	4.250	287,604		124				400,000	12/30/2021
100081175	CF	SEATTLE	WA		03/18/2022	5.000	411,891		(152)				542,000	12/16/2021
100081176	CF	VERO BEACH	FL		03/18/2022	3.990	328,966		162				460,000	12/30/2021
100081177	CF	SEATTLE	WA		03/18/2022	3.500	282,587		197				595,000	12/29/2021
100081179	CF	PFLUGERVILLE	TX		03/18/2022	3.500	370,130		353				550,000	12/29/2021
100081180	CF	MIRAMAR BEACH	FL		03/18/2022	3.625	480,420		276				710,000	12/01/2021
100081181	CF	PHOENIX	AZ		03/18/2022	3.625	215,434		166				324,000	12/27/2021
100081183	CF	WOODSTOCK	GA		03/18/2022	3.875	200,039		122				275,000	12/21/2021
100081185	CF	AMERICAN FORK	UT		03/18/2022	3.875	236,704		35				465,000	12/22/2021
100081186	CF	ATLANTA	GA		03/18/2022	3.750	360,811		292				500,000	12/20/2021
100081187	CF	LAREDO	TX		03/18/2022	2.990	159,480		246				261,000	01/20/2022
100081188	CF	LOS ANGELES	CA		03/18/2022	3.625	375,527		338				640,000	12/21/2021
100081189	CF	SANTA ROSA	CA		03/18/2022	3.500	322,312		225				790,000	12/21/2021
100081191	CF	AMERICAN FORK	UT		03/18/2022	3.875	237,695		35				465,000	12/22/2021
100081193	CF	PHOENIX	AZ		03/18/2022	4.375	209,811		(18)				289,000	01/24/2022
100081194	CF	FULLERTON	CA		03/18/2022	3.500	774,314		837				1,180,000	12/23/2021
100081195	CF	DUNNELLON	FL		03/18/2022	3.625	224,818		226				314,000	12/22/2021
100081196	CF	BUDA	TX		03/18/2022	3.375	202,004		375				325,000	12/27/2021
100081197	CF	LITCHFIELD PARK	AZ		03/18/2022	3.750	241,684		91				383,000	12/23/2021
100081198	CF	SALT LAKE CITY	UT		03/18/2022	3.625	507,836		511				750,000	12/17/2021
100081199	CF	BOSTON	MA		03/18/2022	3.625	571,886		326				855,000	11/29/2021
100081200	CF	LEHI	UT		03/18/2022	3.875	251,792		162				360,000	12/22/2021
100081201	CF	DAYTONA BEACH	FL		03/18/2022	3.750	211,672		82				380,000	12/17/2021
100081202	CF	TULSA	OK		03/18/2022	4.125	145,370		21				196,000	01/21/2022
100081204	CF	PEORIA	AZ		03/18/2022	3.875	299,699		193				449,000	12/02/2021
100081205	CF	IOLA	TX		03/18/2022	3.500	331,954		279				495,000	01/13/2022
100081206	CF	DURHAM	NC		03/18/2022	3.125	114,376		157				199,000	01/14/2022
100081207	CF	BRAMBLETON	VA		03/18/2022	3.750	394,270		333				560,000	12/23/2021
100081208	CF	EDMOND	OK		03/18/2022	3.625	210,735		126				319,000	01/07/2022
100081209	CF	STOCKBRIDGE	GA		03/18/2022	3.375	162,439		160				256,000	01/12/2022
100081210	CF	NEW BRAUNFELS	TX		03/18/2022	3.625	272,845		155				400,000	01/06/2022
100081211	CF	FRISCO	TX		03/18/2022	3.249	293,723		311				678,000	01/07/2022
100081212	CF	EVERETT	MA		03/18/2022	3.625	760,984		675				1,150,000	12/28/2021
100081213	CF	SAN ANTONIO	TX		03/18/2022	3.500	177,298		123				280,000	01/05/2022
100081214	CF	PEOTONE	IL		03/18/2022	3.375	213,173		265				320,500	01/18/2022
100081215	CF	MEMPHIS	TN		03/18/2022	3.625	167,750		67				440,000	01/05/2022
100081216	CF	MOREHEAD CITY	NC		03/18/2022	3.625	140,777		86				242,000	01/14/2022
100081217	CF	HUNTSVILLE	AL		03/18/2022	3.375	171,157		160				277,000	12/30/2021
100081219	CF	PROSPER	TX		03/18/2022	3.375	320,785		363				480,000	01/13/2022
100081220	CF	CANTON	NC		03/18/2022	3.500	213,218		164				318,000	01/10/2022
100081221	CF	MARS HILL	NC		03/18/2022	3.500	216,391		189				345,500	01/19/2022
100081222	CF	ASHBURN	VA		03/18/2022	3.375	146,206		120				429,000	12/29/2021
100081223	CF	O FALLON	MO		03/18/2022	3.500	158,388		111				284,000	01/24/2022
100081224	CF	NORTH LAS VEGAS	NV		03/18/2022	3.750	235,601		72				658,000	12/29/2021
100081225	CF	YORKTOWN	VA		03/18/2022	3.375	196,371		171				372,000	12/17/2021
100081226	CF	GALLATIN	TN		03/18/2022	3.750	216,691		120				343,000	01/13/2022
100081227	CF	MARIETTA	GA		03/18/2022	3.625	197,582		191				275,000	01/07/2022
100081228	CF	LONG BRANCH	NJ		03/18/2022	4.000	878,070		410				1,600,000	12/21/2021
100081229	CF	MADISON	SD		03/18/2022	3.500	148,292		103				310,000	12/27/2021
100081230	CF	ANKENY	IA		03/18/2022	3.500	182,590		175				275,000	01/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081231	CF	SANFORD	NC		03/18/2022	3.375	176,167		197				286,000	12/29/2021
100081232	CF	OKLAHOMA CITY	OK		03/18/2022	3.500	99,173		97				140,000	12/28/2021
100081233	CF	GRAND BLANC	MI		03/18/2022	3.625	90,222		64				130,000	11/30/2021
100081234	CF	OKLAHOMA CITY	OK		03/18/2022	3.625	95,457		67				140,000	12/22/2021
100081235	CF	OKLAHOMA CITY	OK		03/18/2022	3.625	112,668		84				156,000	12/29/2021
100081237	CF	MYRTLE BEACH	SC		03/18/2022	3.375	158,043		147				235,000	01/10/2022
100081238	CF	PLANO	TX		03/18/2022	3.000	167,036		467				275,000	12/21/2021
100081239	CF	GRAND BLANC	MI		03/18/2022	3.625	90,222		64				125,000	11/30/2021
100081241	CF	WAYNESVILLE	NC		03/18/2022	3.375	238,816		227				360,000	12/17/2021
100081243	CF	MECHANICSVILLE	VA		03/18/2022	4.250	239,022		94				350,000	12/17/2021
100081244	CF	KNOXVILLE	TN		03/18/2022	3.375	89,190		181				155,000	01/12/2022
100081247	CF	PLACENTIA	CA		03/18/2022	3.750	286,022		88				800,000	12/02/2021
100081250		LAKE ELSINORE	CA		03/18/2022	3.490	289,939		(271)				465,000	01/03/2022
100081251	CF	MYRTLE BEACH	SC		03/18/2022	3.500	247,456		191				376,000	12/29/2021
100081252	CF	ALISO VIEJO	CA		03/18/2022	4.000	685,810		150				990,000	01/19/2022
100081253	CF	LEXINGTON PARK	MD		03/18/2022	3.125	236,935		350				378,000	02/10/2021
100081254	CF	HENDERSON	NV		03/18/2022	3.500	271,437		211				449,000	12/16/2021
100081255	CF	LEBANON	TN		03/18/2022	3.125	187,118		393				305,000	12/29/2021
100081256	CF	LEANDER	TX		03/18/2022	3.375	277,566		243				515,000	01/07/2022
100081257	CF	PUYALLUP	WA		03/18/2022	3.625	419,603		426				592,000	12/22/2021
100081258	CF	MERCED	CA		03/18/2022	3.500	233,473		180				400,000	12/28/2021
100081259	CF	ORLANDO	FL		03/18/2022	3.500	245,430		189				410,000	12/30/2021
100081260	CF	NAPA	CA		03/18/2022	3.125	499,888		965				840,000	02/19/2021
100081261	CF	BOZEMAN	MT		03/18/2022	3.625	314,423		245				475,000	01/04/2022
100081263	CF	BRADENTON	FL		03/18/2022	3.500	217,813		209				362,000	01/05/2022
100081264	CF	LATHROP	CA		03/18/2022	3.500	435,969		336				646,000	12/17/2021
100081265	CF	SAN DIEGO	CA		03/18/2022	3.625	509,013		435				1,050,000	02/11/2021
100081266	CF	AURORA	CO		03/18/2022	3.625	242,323		120				455,000	12/22/2021
100081267	CF	GREENVILLE	SC		03/18/2022	3.625	243,259		139				399,000	12/22/2021
100081268	CF	TRACY	CA		03/18/2022	3.500	269,726		219				585,000	12/30/2021
100081269	CF	CLEVELAND	TN		03/18/2022	4.000	223,127		109				305,155	12/29/2021
100081270	CF	TOWNSEND	DE		03/18/2022	3.625	219,921		126				325,000	12/21/2021
100081271	CF	MORRISVILLE	NC		03/18/2022	3.500	265,821		253				395,000	01/04/2022
100081272	CF	EL SOBRANTE	CA		03/18/2022	3.500	258,468		187				525,000	12/23/2021
100081274	CF	PINOLE	CA		03/18/2022	3.500	254,856		184				765,000	12/23/2021
100081276	CF	WHITEFISH	MT		03/18/2022	3.625	209,715		104				520,000	12/15/2021
100081277	CF	PHOENIX	AZ		03/18/2022	4.000	272,197		135				385,000	12/22/2021
100081278	CF	COROLLA	NC		03/18/2022	4.250	506,576		96				704,000	11/17/2021
100081279	CF	GRANTS PASS	OR		03/18/2022	3.990	219,251		110				403,000	12/06/2021
100081280	CF	WEST BOUNTIFUL	UT		03/18/2022	3.990	287,765		144				491,000	12/30/2021
100081281	CF	LAS VEGAS	NV		03/18/2022	3.875	352,375		227				485,000	12/21/2021
100081282	CF	LEBANON	IL		03/18/2022	5.000	242,717		(131)				330,000	12/29/2021
100081284	CF	NORTH BRUNSWICK	NJ		03/18/2022	3.875	219,669		190				305,000	12/03/2021
100081286	CF	DUNEDIN	FL		03/18/2022	3.500	192,374		132				426,000	12/22/2021
100081287	CF	LONGMONT	CO		03/18/2022	3.625	329,232		188				570,000	01/07/2022
100081289	CF	VIRGINIA BEACH	VA		03/18/2022	4.000	437,273		152				635,000	12/23/2021
100081290	CF	SNEADS FERRY	NC		03/18/2022	3.625	126,274		98				180,000	12/22/2021
100081292	CF	SAN DIEGO	CA		03/18/2022	3.875	280,973		42				700,000	12/27/2021
100081293	CF	GROSSE POINTE PARK	MI		03/18/2022	3.750	90,362		40				350,000	01/18/2022
100081294	CF	SMYRNA	GA		03/18/2022	2.990	118,559		300				235,000	01/07/2022
100081295	CF	SAINT PETERS	MO		03/18/2022	3.500	178,544		126				290,000	01/20/2022
100081296	CF	O FALLON	MO		03/18/2022	3.500	174,046		124				265,000	01/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081297	CF	GROSSE POINTE PARK	MI		03/18/2022	3.750	83,380		41				356,000	01/18/2022
100081298	CF	LAKEWOOD	NJ		03/18/2022	3.625	496,906		301				1,000,000	12/30/2021
100081299	CF	LAS VEGAS	NV		03/18/2022	4.875	282,699		(39)				375,000	12/18/2021
100081300	CF	RIVERSIDE	CA		03/18/2022	3.625	363,394		219				667,000	01/19/2022
100081301	CF	TEHACHAPI	CA		03/18/2022	3.625	218,717		165				324,000	01/12/2022
100081302	CF	BEDFORD	TX		03/18/2022	3.875	252,838		163				348,000	12/21/2021
100081303	CF	BAKERSFIELD	CA		03/18/2022	3.500	181,665		124				359,000	01/05/2022
100081304	CF	SAN ANTONIO	TX		03/18/2022	3.250	177,617		228				287,000	01/19/2022
100081305		WILLOW GROVE	PA		03/18/2022	5.000	336,086		56				450,000	12/23/2021
100081306	CF	PUYALLUP	WA		03/18/2022	3.990	228,347		90				630,000	12/23/2021
100081307	CF	LANCASTER	CA		03/18/2022	3.500	237,284		226				380,000	01/24/2022
100081308	CF	BELLINGHAM	WA		03/18/2022	4.375	439,016		170				596,000	01/21/2022
100081309	CF	PHOENIX	AZ		03/18/2022	4.375	256,926		71				357,000	01/11/2022
100081310	CF	WASHINGTON	DC		03/18/2022	3.750	739,058		644				1,200,000	12/21/2021
100081311	CF	PRINCETON	TX		03/18/2022	3.375	159,522		137				345,000	01/14/2022
100081312	CF	FULLERTON	CA		03/18/2022	3.500	100,166		43				396,500	12/21/2021
100081313	CF	PRINCETON	TX		03/18/2022	3.375	179,568		154				366,000	01/14/2022
100081315	CF	COLUMBIA	MD		03/18/2022	3.625	188,459		87				405,000	01/18/2022
100081316	CF	GILBERT	AZ		03/18/2022	3.375	202,148		175				439,000	01/03/2022
100081317	CF	RICHMOND	TX		03/18/2022	4.375	203,857		(17)				272,000	01/24/2022
100081318	CF	HINESVILLE	GA		03/18/2022	3.375	95,917		70				142,000	12/30/2021
100081319	CF	IRVING	TX		03/18/2022	3.375	151,499		135				245,500	01/18/2022
100081322	CF	MOUNTLAKE TERRACE	WA		03/18/2022	3.375	404,466		384				605,000	01/07/2022
100081323	CF	YUKON	OK		03/18/2022	3.750	150,019		135				210,000	12/30/2021
100081325	CF	HONOLULU	HI		03/18/2022	3.625	702,574		400				1,030,000	01/03/2022
100081326	CF	JOSEPHINE	TX		03/18/2022	3.625	220,607		222				308,000	12/16/2021
100081327	CF	SAN ANTONIO	TX		03/18/2022	3.750	215,411		145				365,000	12/10/2021
100081329	CF	WEST LAKE HILLS	TX		03/18/2022	3.500	353,614		414				750,000	02/19/2021
100081331	CF	ALPHARETTA	GA		03/18/2022	3.990	339,839		171				465,000	12/27/2021
100081332	CF	EL MONTE	CA		03/18/2022	3.990	284,041		32				855,000	12/23/2021
100081333	CF	LOS ANGELES	CA		03/18/2022	3.875	502,135		339				850,000	01/03/2022
100081334	CF	IRVINE	CA		03/18/2022	3.625	496,177		266				1,225,000	12/20/2021
100081335	CF	SCOTTSDALE	AZ		03/18/2022	3.750	149,855		37				373,000	01/03/2022
100081337	CF	SURFSIDE BCH	SC		03/18/2022	3.750	370,153		152				587,000	12/16/2021
100081339	CF	NEBO	NC		03/18/2022	4.000	495,510		321				660,000	01/05/2022
100081340	CF	ROWLAND HEIGHTS	CA		03/18/2022	3.625	488,401		377				735,000	01/06/2022
100081341	CF	VIRGINIA BEACH	VA		03/18/2022	3.490	241,753		203				904,000	11/22/2021
100081344	CF	GARDEN GROVE	CA		03/18/2022	3.625	845,372		786				1,450,000	03/06/2021
100081345	CF	LONG BRANCH	NJ		03/18/2022	3.500	320,898		247				485,000	12/17/2021
100081346	CF	FOUNTAIN VALLEY	CA		03/18/2022	3.875	650,842		190				1,600,000	12/18/2021
100081347	CF	HOUSTON	TX		03/18/2022	3.875	272,862		175				376,000	01/04/2022
100081348	CF	SCOTTSDALE	AZ		03/18/2022	3.750	501,628		406				700,000	12/30/2021
100081350	CF	GEORGETOWN	TX		03/18/2022	3.750	192,455		56				469,000	12/31/2021
100081352	CF	SPANISH FORT	AL		03/18/2022	3.625	219,303		221				310,000	12/28/2021
100081353	CF	WILLIAMSBURG	VA		03/18/2022	3.500	243,297		212				376,000	12/28/2021
100081354	CF	BOTHELL	WA		03/18/2022	3.375	180,945		157				720,000	01/06/2022
100081355	CF	ALEXANDRIA	VA		03/18/2022	3.375	325,099		466				720,000	01/03/2022
100081356	CF	LATHROP	CA		03/18/2022	3.500	435,969		336				646,000	12/21/2021
100081357	CF	WEST VALLEY CITY	UT		03/18/2022	3.375	164,421		318				442,000	01/08/2022
100081359	CF	NASHVILLE	TN		03/18/2022	3.750	593,312		181				1,350,000	12/30/2021
100081360	CF	CAROLINA BEACH	NC		03/18/2022	3.500	191,861		146				285,000	10/20/2021
100081361	CF	GILBERT	AZ		03/18/2022	3.500	264,580		184				537,000	01/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081362	CF	DENVER	CO		03/18/2022	3.500	171,334		126				370,000	12/30/2021
100081364	CF	ZEBULON	NC		03/18/2022	3.875	200,799		122				276,500	12/21/2021
100081365	CF	RALEIGH	NC		03/18/2022	3.500	220,743		154				750,000	12/29/2021
100081366	CF	BURKE	VA		03/18/2022	3.375	131,132		188				444,000	12/28/2021
100081367	CF	SANTA MONICA	CA		03/18/2022	3.250	639,439		1,404				2,080,000	12/28/2021
100081369	CF	BOSSIER CITY	LA		03/18/2022	3.500	173,111		218				285,000	12/23/2021
100081370	CF	IVINS	UT		03/18/2022	3.500	224,923		182				724,000	12/16/2021
100081371	CF	WEST NEW YORK	NJ		03/18/2022	3.500	205,892		273				425,000	12/07/2021
100081372	CF	PUEBLO	CO		03/18/2022	3.500	294,893		205				585,000	01/25/2022
100081373	CF	ROCHESTER	NH		03/18/2022	4.125	135,868		57				190,000	12/01/2021
100081374	CF	GATLINBURG	TN		03/18/2022	3.875	262,584		66				519,000	01/14/2022
100081375	CF	SIOUX FALLS	SD		03/18/2022	3.375	155,137		183				238,000	12/17/2021
100081376	CF	PFLUGERVILLE	TX		03/18/2022	3.375	247,272		279				370,000	01/19/2022
100081377	CF	SEASIDE PARK	NJ		03/18/2022	3.500	537,774		531				1,250,000	01/13/2022
100081378	CF	ZEBULON	NC		03/18/2022	3.375	211,670		201				340,000	12/22/2021
100081379	CF	HOUSTON	TX		03/18/2022	3.500	149,119		133				230,000	01/24/2022
100081380	CF	GLENPOOL	OK		03/18/2022	3.750	165,783		76				275,000	01/14/2022
100081381	CF	EVANS	GA		03/18/2022	4.000	187,215		79				264,000	01/14/2022
100081382	CF	AUSTIN	TX		03/18/2022	3.750	334,324		144				565,000	12/17/2021
100081383	CF	LITTLETON	NC		03/18/2022	3.875	379,492		127				1,066,500	01/24/2022
100081385	CF	SARASOTA	FL		03/18/2022	3.750	247,060		76				480,000	12/28/2021
100081386	CF	SEVIERVILLE	TN		03/18/2022	4.375	491,620		23				675,000	12/30/2021
100081387	CF	PLAYA DEL REY	CA		03/18/2022	3.625	218,358		109				500,000	12/23/2021
100081388	CF	BOISE	ID		03/18/2022	3.625	540,671		426				1,050,000	01/06/2022
100081389	CF	SPRING LAKE	NC		03/18/2022	2.250	95,327		481				205,000	12/28/2021
100081390	CF	BOZEMAN	MT		03/18/2022	3.625	207,440		103				512,000	12/23/2021
100081392	CF	KATY	TX		03/18/2022	3.500	201,562		248				286,000	12/10/2021
100081393	CF	BROOKLYN CENTER	MN		03/18/2022	3.990	214,112		138				277,000	12/27/2021
100081395	CF	HOLLYWOOD	FL		03/18/2022	3.625	336,133		192				515,000	12/03/2021
100081396	CF	LAS VEGAS	NV		03/18/2022	3.750	217,773		67				563,000	12/11/2021
100081397	CF	LEBANON	TN		03/18/2022	4.000	233,334		114				327,000	12/16/2021
100081398	CF	OREM	UT		03/18/2022	3.625	440,988		252				675,000	12/30/2021
100081399	CF	JACKSONVILLE	FL		03/18/2022	3.625	209,856		211				293,000	12/20/2021
100081400	CF	PUYALLUP	WA		03/18/2022	3.500	348,472		268				516,000	12/17/2021
100081401	CF	HIGHLAND	UT		03/18/2022	3.625	500,400		286				755,000	12/30/2021
100081402	CF	CHULA VISTA	CA		03/18/2022	3.875	433,295		373				601,000	01/03/2022
100081403	CF	GAINESVILLE	FL		03/18/2022	3.875	219,961		177				295,000	12/20/2021
100081404	CF	HUFFMAN	TX		03/18/2022	3.750	175,785		125				250,000	12/28/2021
100081405	CF	CHICAGO	IL		03/18/2022	3.625	144,658		94				325,000	12/17/2021
100081406	CF	COLLIERVILLE	TN		03/18/2022	3.625	192,438		102				285,000	12/16/2021
100081407	CF	LEBANON	TN		03/18/2022	3.875	236,783		153				326,000	12/31/2021
100081408	CF	MATTHEWS	NC		03/18/2022	4.000	274,188		135				378,000	12/28/2021
100081409	CF	KENAI	AK		03/18/2022	3.625	311,386		233				460,000	12/30/2021
100081410	CF	LAWRENCEVILLE	GA		03/18/2022	3.250	201,723		274				305,000	12/21/2021
100081411	CF	CARPINTERIA	CA		03/18/2022	3.250	330,180		611				775,000	01/19/2022
100081412	CF	INLET BEACH	FL		03/18/2022	3.625	318,062		171				985,000	12/30/2021
100081413	CF	LAS VEGAS	NV		03/18/2022	3.500	284,411		219				431,000	12/30/2021
100081414	CF	DALLAS	TX		03/18/2022	3.750	231,496		241				325,000	01/13/2022
100081415	CF	CENTERTON	AR		03/18/2022	3.500	227,106		227				343,000	12/15/2021
100081417	CF	FREMONT	CA		03/18/2022	3.500	546,766		421				815,000	12/23/2021
100081418	CF	REDINGTON SHORES	FL		03/18/2022	3.750	282,074		86				530,000	01/12/2022
100081419	CF	LOMITA	CA		03/18/2022	3.625	558,114		319				820,000	12/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081420	CF	INLET BEACH	FL		03/18/2022	4.000	570,633		351				740,000	01/04/2022
100081421	CF	SEMINOLE	FL		03/18/2022	4.250	291,365		220				415,000	01/07/2022
100081422	CF	STATEN ISLAND	NY		03/18/2022	4.000	361,578		183				520,000	01/11/2022
100081423	CF	YAKIMA	WA		03/18/2022	3.500	160,721		220				410,000	01/05/2022
100081424	CF	TEHACHAPI	CA		03/18/2022	3.250	67,783		150				253,000	01/08/2022
100081425	CF	ANNA	TX		03/18/2022	3.125	200,430		293				350,000	01/13/2022
100081426	CF	AUBURN	AL		03/18/2022	3.875	161,692		89				235,000	12/23/2021
100081427	CF	LAS VEGAS	NV		03/18/2022	3.875	323,098		242				448,000	01/03/2022
100081429	CF	CAYCE	SC		03/18/2022	3.750	168,733		122				245,000	12/29/2021
100081430	CF	BATH	NC		03/18/2022	3.625	288,455		167				610,000	01/20/2022
100081431	CF	FAYETTEVILLE	AR		03/18/2022	3.124	120,336		161				214,000	11/23/2021
100081432	CF	MODESTO	CA		03/18/2022	3.500	179,351		112				400,000	12/24/2021
100081433	CF	PFAFFTOWN	NC		03/18/2022	3.249	111,425		113				228,000	12/20/2021
100081434	CF	VALLEJO	CA		03/18/2022	3.500	434,842		418				650,000	12/30/2021
100081435	CF	WENDELL	NC		03/18/2022	3.875	242,156		156				333,000	01/12/2022
100081436	CF	KINGMAN	AZ		03/18/2022	3.375	131,784		122				218,000	10/12/2021
100081437	CF	ASHEVILLE	NC		03/18/2022	3.249	119,861		137				373,000	12/17/2021
100081438	CF	ZEBULON	NC		03/18/2022	3.625	191,844		186				268,000	12/21/2021
100081439	CF	APEX	NC		03/18/2022	3.125	177,787		251				276,000	12/01/2020
100081440	CF	MURFREESBORO	TN		03/18/2022	3.375	139,026		114				370,000	01/14/2022
100081443	CF	MORRISTOWN	TN		03/18/2022	3.625	110,469		86				175,000	12/21/2021
100081444	CF	LAS VEGAS	NV		03/18/2022	3.499	215,613		210				370,000	01/25/2022
100081445	CF	FREDERICKSBURG	VA		03/18/2022	3.374	214,765		251				335,000	01/27/2022
100081446	CF	SOUTH JORDAN	UT		03/18/2022	3.124	223,525		348				440,000	02/02/2022
100081447	CF	RICHMOND	TX		03/18/2022	2.999	163,780		474				335,000	02/01/2022
100081449	CF	EL CAJON	CA		03/18/2022	3.250	311,257		681				930,000	01/22/2022
100081450	CF	WASHINGTON	DC		03/18/2022	3.625	219,653		118				605,000	01/29/2022
100081451	CF	HENDERSON	NV		03/18/2022	3.250	320,303		364				480,000	01/27/2022
100081453	CF	LAVEEN	AZ		03/18/2022	3.250	224,297		264				425,000	01/10/2022
100081454	CF	SAN JOSE	CA		03/18/2022	3.375	619,164		800				1,200,000	01/04/2022
100081455	CF	SNOHOMISH	WA		03/18/2022	3.375	487,861		551				800,000	01/21/2022
100081456	CF	RENO	NV		03/18/2022	2.999	517,014		1,730				1,025,000	01/30/2022
100081457	CF	RIVERSIDE	CA		03/18/2022	3.250	245,387		509				395,500	01/25/2022
100081458	CF	FRIENDSWOOD	TX		03/18/2022	3.500	217,368		207				323,000	01/12/2022
100081459	CF	AUSTIN	TX		03/18/2022	3.250	169,207		283				560,000	01/28/2022
100081460	CF	FULSHEAR	TX		03/18/2022	3.500	208,619		198				310,000	01/12/2022
100081461	CF	MERIDIAN	ID		03/18/2022	3.374	179,045		276				460,000	01/12/2022
100081462	CF	BUDA	TX		03/18/2022	3.374	259,516		301				388,500	01/31/2022
100081463	CF	MEDFORD	OR		03/18/2022	3.499	326,769		318				485,000	02/01/2022
100081464	CF	PHEONIX	AZ		03/18/2022	3.250	155,269		190				350,000	01/21/2022
100081465	CF	FAYETTEVILLE	AR		03/18/2022	3.374	190,882		225				290,000	02/03/2022
100081467	CF	SACRAMENTO	CA		03/18/2022	3.499	235,556		223				394,000	01/07/2022
100081468	CF	IRVINE	CA		03/18/2022	3.875	867,643		632				1,275,000	01/13/2022
100081469	CF	PACOIMA	CA		03/18/2022	3.374	269,610		433				655,000	01/19/2022
100081470	CF	FAIRVIEW	OR		03/18/2022	3.374	194,634		198				450,000	01/22/2022
100081471	CF	AUGUSTA	GA		03/18/2022	3.250	142,515		185				230,000	01/18/2022
100081472	CF	SOUTH JORDAN	UT		03/18/2022	3.625	98,601		35				322,000	01/10/2022
100081473	CF	SAINT PETERSBURG	FL		03/18/2022	3.250	139,581		256				309,000	01/14/2022
100081474	CF	LOS ANGELES	CA		03/18/2022	3.374	437,261		577				1,230,000	01/17/2022
100081475	CF	MELISSA	TX		03/18/2022	3.250	153,608		166				330,000	01/14/2022
100081476	CF	SUGAR MOUNTAIN	NC		03/18/2022	3.374	473,321		470				717,000	01/27/2022
100081477	CF	BAKERSFIELD	CA		03/18/2022	3.625	158,027		125				310,000	01/27/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081478	CF	FEDERAL WAY	WA		03/18/2022	3.499	348,297		360				525,000	12/26/2021
100081479	CF	SURPRISE	AZ		03/18/2022	3.250	318,948		468				500,000	01/22/2022
100081480	CF	SACRAMENTO	CA		03/18/2022	3.500	185,734		127				515,000	01/12/2022
100081481	CF	ASHBURN	VA		03/18/2022	3.375	373,453		365				687,000	01/14/2022
100081482	CF	STERLING HTS	MI		03/18/2022	4.375	127,249		1				190,000	02/07/2022
100081483	CF	KILL DEVIL HILLS	NC		03/18/2022	3.875	408,004		321				530,000	01/10/2022
100081485	CF	ATLANTA	GA		03/18/2022	3.124	241,919		323				381,000	01/20/2022
100081486	CF	LOS ANGELES	CA		03/18/2022	3.875	854,229		578				1,450,000	01/07/2022
100081488	CF	WENATCHEE	WA		03/18/2022	3.625	200,081		224				385,000	02/01/2022
100081489	CF	RALEIGH	NC		03/18/2022	3.499	137,458		173				230,000	01/25/2022
100081490	CF	STOCKTON	CA		03/18/2022	3.500	245,425		254				581,000	01/11/2022
100081491	CF	PHOENIX	AZ		03/18/2022	3.999	161,384		125				215,000	01/21/2022
100081492	CF	LAKEWOOD	NJ		03/18/2022	4.125	282,922		(16)				405,000	01/27/2022
100081493	CF	YPSILANTI	MI		03/18/2022	3.750	182,376		57				481,000	02/07/2022
100081495	CF	MUSTANG	OK		03/18/2022	3.375	166,601		161				248,000	01/19/2022
100081496	CF	PIEDMONT	OK		03/18/2022	3.374	108,974		93				233,000	01/14/2022
100081497	CF	MCKINNEY	TX		03/18/2022	3.999	296,023		195				393,000	01/21/2022
100081499	CF	EDMOND	OK		03/18/2022	3.500	92,605		39				203,000	01/25/2022
100081502	CF	HOUSTON	TX		03/18/2022	4.375	273,051		104				375,000	01/31/2022
100081503		SALT LAKE CITY	UT		03/18/2022	3.625	207,519		170				462,000	01/07/2022
100081504	CF	DEERFIELD BCH	FL		03/18/2022	2.874	187,590		364				310,000	01/14/2022
100081505		SCHERTZ	TX		03/18/2022	3.625	133,579		164				230,000	01/22/2022
100081506	CF	GAINESVILLE	FL		03/18/2022	3.999	425,871		219				665,000	01/27/2022
100081507	CF	ROSWELL	GA		03/18/2022	3.124	275,190		667				450,000	02/01/2022
100081508	CF	DAVENPORT	FL		03/18/2022	4.250	562,384		140				735,000	01/31/2022
100081509	CF	GAINESVILLE	FL		03/18/2022	3.999	425,871		219				665,000	01/27/2022
100081510	CF	ANTIOCH	CA		03/18/2022	3.499	167,476		116				547,000	01/24/2022
100081511	CF	HARKER HEIGHTS	TX		03/18/2022	3.999	165,813		65				245,000	02/01/2022
100081512	CF	ARDMORE	PA		03/18/2022	3.625	195,456		158				468,000	01/07/2022
100081513		FREDERICKSBURG	TX		03/18/2022	3.625	254,422		213				400,000	02/03/2022
100081514	CF	PHILADELPHIA	PA		03/18/2022	3.374	109,010		85				311,500	01/26/2022
100081515	CF	FREDERICKSBRG	VA		03/18/2022	3.875	219,236		178				285,000	01/04/2022
100081516	CF	VAN NUYS	CA		03/18/2022	3.499	198,641		137				420,000	01/26/2022
100081517	CF	FREDERICKSBURG	VA		03/18/2022	3.250	192,100		229				300,000	01/18/2022
100081519	CF	RENTON	WA		03/18/2022	3.374	410,039		459				720,000	01/21/2022
100081520	CF	MILFORD	MA		03/18/2022	3.625	221,869		283				608,000	01/11/2022
100081521	CF	SAN JOSE	CA		03/18/2022	3.750	209,014		74				1,195,000	01/04/2022
100081522	CF	ALLEN	TX		03/18/2022	3.250	149,055		156				368,000	01/24/2022
100081523	CF	MILLERSVILLE	MD		03/18/2022	3.250	177,317		199				310,000	01/25/2022
100081524	CF	EL PASO	TX		03/18/2022	3.374	114,262		113				196,000	01/12/2022
100081525	CF	CITRUS SPGS	FL		03/18/2022	3.250	157,201		176				235,000	01/31/2022
100081526	CF	RANCHO CALIFORNIA	CA		03/18/2022	3.500	364,474		292				625,000	12/21/2021
100081527	CF	SPARKS	NV		03/18/2022	3.499	291,056		223				430,000	01/03/2022
100081528	CF	HONOLULU	HI		03/18/2022	3.374	171,922		169				410,000	01/09/2022
100081531	CF	CHAMBERSBURG	PA		03/18/2022	3.625	143,441		124				200,000	01/14/2022
100081532	CF	SAN DIEGO	CA		03/18/2022	3.750	692,172		282				1,570,000	01/20/2022
100081533	CF	SHERWOOD	AR		03/18/2022	3.875	102,219		53				165,000	01/14/2022
100081535	CF	COMBINED LOCKS	WI		03/18/2022	4.750	344,879		(77)				438,000	12/28/2021
100081537	CF	AZUSA	CA		03/18/2022	3.374	410,129		460				615,000	01/04/2022
100081538	CF	CHAMBERSBURG	PA		03/18/2022	3.625	143,441		124				200,000	01/14/2022
100081540	CF	IRVINE	CA		03/18/2022	3.625	448,922		240				1,200,000	12/20/2021
100081541	CF	PROVIDENCE	RI		03/18/2022	3.750	361,463		252				760,000	01/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081542	CF	OKLAHOMA CITY	OK		03/18/2022	3.500	111,703		108				156,000	12/30/2021
100081543	CF	SEATTLE	WA		03/18/2022	4.000	658,472		441				925,000	12/10/2021
100081544	CF	VIENNA	VA		03/18/2022	3.250	450,426		511				680,000	01/12/2022
100081545	CF	SOUTHPORT	NC		03/18/2022	3.375	107,206		87				275,000	01/07/2022
100081546	CF	COROLLA	NC		03/18/2022	3.875	339,875		107				728,000	01/04/2022
100081547	CF	SAN MATEO	CA		03/18/2022	3.750	365,465		150				845,000	01/13/2022
100081548	CF	SAN JOSE	CA		03/18/2022	3.750	810,341		707				1,250,000	12/28/2021
100081549	CF	PELHAM	AL		03/18/2022	3.625	134,356		203				192,000	02/04/2022
100081550		UNION	NJ		03/14/2022	4.300	244,116		9,990				490,000	02/23/2022
100081553		NYACK	NY		03/14/2022	4.325	268,399		8,083				605,000	02/23/2022
100081554		BROOKLYN	NY		03/14/2022	5.100	1,335,866		48,841				1,600,000	02/17/2022
100081556		IRVINGTON	NJ		03/14/2022	4.900	379,700		(93)				500,000	02/17/2022
100081557		NEW WINDSOR	NY		03/14/2022	4.550	253,892		10,146				300,000	02/14/2022
100081559		MIDDLETOWN	OH		03/14/2022	4.950	85,323		(16)				120,000	02/10/2022
100081563		HEMPSTEAD	NY		03/14/2022	4.990	382,771		(231)				535,000	02/16/2022
100081564		NEWARK	NJ		03/14/2022	4.900	421,796		(223)				550,000	02/17/2022
100081576		SMITHTOWN	NY		03/14/2022	3.775	436,334		14,041				810,000	02/07/2022
100081584	CF	LAS VEGAS	NV		03/24/2022	4.950	507,855		70				860,000	03/08/2022
100081587	CF	DEERFIELD BEACH	FL		03/24/2022	6.250	222,735		(149)				285,000	01/26/2022
100081591		OZONE PARK	NY		03/24/2022	5.633	509,774		(338)				668,000	03/09/2022
100081594	CF	CORONA	CA		03/24/2022	5.500	324,625		(88)				425,000	01/28/2022
100081596		CONROE	TX		03/24/2022	5.375	325,459		(197)				540,000	01/31/2022
100081601	CF	HIALEAH	FL		03/24/2022	6.812	357,527		(332)				415,000	03/10/2022
100081605	CF	SOUTH OZONE PARK	NY		03/24/2022	5.250	287,402		(130)				900,000	01/28/2022
100081606		SAN BERNARDINO	CA		03/24/2022	5.875	423,177		(111)				547,000	12/20/2021
100081607	CF	FORNEY	TX		03/24/2022	6.013	359,546		(242)				475,000	03/04/2022
100081608	CF	SAINT AUGUSTINE	FL		03/24/2022	6.437	418,372		(242)				480,000	03/10/2022
100081609	CF	BEECH MOUNTAIN	NC		03/24/2022	6.212	127,909		(222)				180,000	02/19/2022
100081612	CF	BLOWING ROCK	NC		03/24/2022	5.763	64,440		(159)				345,000	03/07/2022
100081613	CF	PEARLAND	TX		03/24/2022	5.787	368,409		(139)				460,000	03/10/2022
100081614	CF	HUNTINGTON BEACH	CA		03/24/2022	5.450	506,118		(51)				600,000	03/10/2022
100081618		DAVENPORT	FL		03/24/2022	6.333	470,210		(553)				685,000	03/11/2022
100081622	CF	YOUNGSVILLE	NC		03/24/2022	6.187	515,215		(213)				634,000	03/11/2022
100081624	CF	MIDDLETOWN	CT		03/24/2022	5.675	416,483		(149)				580,000	03/11/2022
100081625	CF	CORAL SPRINGS	FL		03/24/2022	6.400	175,712		(133)				210,000	03/11/2022
100081627		CELEBRATION	FL		03/24/2022	5.200	394,436		(61)				660,000	03/11/2022
100081629		APOPKA	FL		03/24/2022	5.875	318,283		(85)				450,000	03/11/2022
100081631	CF	RAMONA	CA		03/24/2022	6.062	613,523		(11)				720,000	03/10/2022
100081633	CF	MATLACHA	FL		03/24/2022	6.658	981,279		(607)				1,240,000	03/10/2022
100081634	CF	LOS ANGELES	CA		03/24/2022	5.012	600,397		(4)				1,355,000	03/04/2022
100081637	CF	WEST CHESTER	PA		03/24/2022	5.688	279,887		(37)				349,500	03/11/2022
100081640	CF	NORTH REDINGTON BEACH	FL		03/24/2022	5.875	170,748		(404)				400,000	02/23/2022
100081641		JACKSON	NJ		03/24/2022	6.562	196,857		(221)				330,000	02/15/2022
100081642	CF	PHILLIPSBURG	NJ		03/24/2022	5.887	115,300		(60)				170,000	02/18/2022
100081644	CF	FORT LEE	NJ		03/24/2022	5.062	476,319		72				635,000	02/28/2022
100081648	CF	COVINGTON	GA		03/24/2022	6.125	123,779		(265)				187,000	02/28/2022
100081653	CF	LA JOLLA	CA		03/24/2022	5.170	65,391		(42)				1,275,000	03/11/2022
100081654	CF	BRANFORD	CT		03/24/2022	5.200	243,555		(18)				325,000	02/18/2022
100081657	CF	PHOENIX	AZ		03/30/2022	5.462	386,536		(121)				628,000	03/08/2022
100081659		INDIO	CA		03/24/2022	5.375	2,326,094		122				3,400,000	02/22/2022
100081666	CF	DENVER	CO		03/21/2022	4.750	837,828		(570)				1,340,000	02/17/2022
100081667	CF	BEVERLY HILLS	CA		03/21/2022	5.625	7,279,518		(891)				10,250,000	02/22/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081669	CF	FORT WORTH	TX		03/21/2022	5.250	186,349		(143)				280,000	02/18/2022
100081670	CF	DOWNEY	CA		03/21/2022	3.750	577,513		(232)				775,000	01/19/2022
100081671	CF	BIG BEAR LAKE	CA		03/21/2022	5.625	205,684		(186)				285,000	08/10/2021
100081672		LAREDO	TX		03/21/2022	6.125	501,017		(429)				683,726	01/24/2022
100081673	CF	PRINCEVILLE	HI		03/21/2022	3.625	1,150,073		(355)				1,537,500	01/28/2022
100081674	CF	LOS ANGELES	CA		03/21/2022	4.875	1,718,494		(398)				2,240,000	01/27/2022
100081676		HAINES CITY	FL		03/21/2022	5.875	175,818		(79)				280,000	02/02/2022
100081677	CF	BAKERSFIELD	CA		03/21/2022	3.750	324,154		(158)				505,000	01/24/2022
100081678	CF	WOODLAND HILLS	CA		03/21/2022	4.000	1,116,279		(149)				1,500,000	01/19/2022
100081679	CF	LOS ANGELES	CA		03/21/2022	4.375	1,100,160		(337)				1,445,000	01/27/2022
100081680	CF	LA VERNE	CA		03/21/2022	4.125	1,361,029		(291)				1,995,000	02/02/2022
100081681	CF	LOS ANGELES	CA		03/21/2022	4.750	410,195		(199)				700,000	02/09/2022
100081682		VALLEY VILLAGE	CA		03/21/2022	4.750	1,917,141		54,136				2,160,000	01/20/2022
100081683	CF	TARZANA	CA		03/21/2022	3.750	2,122,105		231				2,675,000	12/02/2021
100081684	CF	LOS ANGELES	CA		03/21/2022	3.625	1,114,260		142				1,800,000	01/12/2022
100081685	CF	WOODLAND HILLS	CA		03/21/2022	3.750	625,078		(345)				1,312,000	01/11/2022
100081687	CF	HAWTHORNE	CA		03/21/2022	4.125	471,217		(193)				760,000	12/21/2021
100081688	CF	TRACYS LANDING	MD		03/21/2022	3.625	1,409,044		(641)				3,005,000	01/20/2022
100081691	CF	VALENCIA	CA		03/21/2022	5.000	2,408,263		(1,034)				2,950,000	02/15/2022
100081692	CF	SAN DIMAS	CA		03/21/2022	4.125	275,893		(61)				770,000	01/11/2022
100081693	CF	TOPANGA	CA		03/21/2022	3.000	1,132,007		271				1,950,000	01/06/2022
100081694	CF	SUNNY ISLES BEACH	FL		03/21/2022	4.625	659,297		(239)				809,000	02/09/2022
100081697	CF	SANTA MONICA	CA		03/21/2022	3.875	4,415,820		1,033				7,500,000	02/22/2022
100081754	CF	MISSION HILLS	CA		03/22/2022	4.875	486,267		(312)				722,000	02/17/2022
100081755	CF	LOS ANGELES	CA		03/22/2022	3.500	267,540		13				2,100,000	02/14/2022
100081756	CF	IRVINE	CA		03/22/2022	4.500	1,559,558		(517)				2,300,000	02/16/2022
100081757	CF	COMMERCE	CA		03/22/2022	4.875	620,645		(220)				725,000	02/09/2022
100081758	CF	SUNRISE BEACH	TX		03/22/2022	3.500	1,500,859		459				2,200,000	02/10/2022
100081759	CF	SAN DIEGO	CA		03/22/2022	4.250	2,642,967		(685)				5,100,000	02/11/2022
100081760	CF	LOS ANGELES	CA		03/22/2022	4.375	349,169		(122)				915,000	02/04/2022
100081761	CF	CULVER CITY	CA		03/22/2022	3.750	482,750		(49)				1,500,000	02/16/2022
100081762	CF	LA JOLLA	CA		03/22/2022	3.750	675,807		(10)				900,000	01/27/2022
100081763	CF	MILLBRAE	CA		03/22/2022	3.750	1,413,589		(626)				2,550,000	02/14/2022
100081764	CF	NOVATO	CA		03/22/2022	4.125	1,164,969		(370)				1,435,000	01/28/2022
100081765	CF	OCEANSIDE	CA		03/22/2022	3.875	578,342		(31)				845,000	02/16/2022
100081767	CF	PASADENA	CA		03/25/2022	3.500	630,631		(225)				915,000	11/30/2021
100081768	CF	BUFORD	GA		03/25/2022	3.875	264,616		(210)				675,000	12/09/2021
100081770	CF	ATLANTA	GA		03/25/2022	4.750	404,360		(316)				525,000	12/09/2021
100081777	CF	SOUTH JORDAN	UT		03/30/2022	4.737	237,268		154				485,000	03/08/2022
100081779		DALLAS	TX		03/30/2022	6.075	267,341		(534)				530,000	01/24/2022
100081780	CF	BELL CANYON	CA		03/30/2022	5.062	1,826,413		244				3,008,000	03/14/2022
100081784		SPRINGFIELD	PA		03/30/2022	4.925	223,895		200				360,000	01/21/2022
100081786	CF	SANTA FE	NM		04/12/2022	5.337	486,547		264				698,000	03/19/2022
100081787	CF	STEAMBOAT SPRINGS	CO		03/30/2022	6.200	244,264		(150)				480,000	03/14/2022
100081791	CF	FLORISSANT	MO		03/30/2022	5.000	120,091		66				200,000	02/15/2022
100081793	CF	BEND	OR		03/30/2022	4.787	230,813		173				496,000	03/02/2022
100081797	CF	NORTH MIAMI	FL		03/30/2022	6.520	118,236		(142)				157,000	03/16/2022
100081805	CF	PARK CITY	UT		03/30/2022	4.887	379,925		83				1,750,000	03/11/2022
100081807	CF	HARRISON	NJ		03/30/2022	5.200	470,141		71				975,000	03/21/2022
100081808	CF	PORT SAINT LUCIE	FL		03/30/2022	4.862	231,704		108				459,000	03/11/2022
100081812	CF	CORONA	CA		03/30/2022	4.837	468,446		260				805,000	03/07/2022
100081814	CF	MABLETON	GA		03/30/2022	5.271	322,874		18				380,000	03/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081816	CF	TUCSON	AZ		03/30/2022	5.812	233,553		(75)				280,000	03/14/2022
100081818	CF	LA PUENTE	CA		03/30/2022	5.687	688,105		(115)				858,000	03/14/2022
100081821	CF	LOS ANGELES	CA		03/30/2022	5.812	1,880,814		(27)				2,230,000	03/11/2022
100081822	CF	STEILACOOM	WA		03/30/2022	5.937	1,069,740		(109)				1,350,000	03/11/2022
100081824	CF	LOS ANGELES	CA		03/30/2022	5.533	971,311		(68)				1,135,000	03/14/2022
100081830	CF	LAKE HAVASU CITY	AZ		03/30/2022	7.420	308,979		(295)				380,000	03/10/2022
100081831	CF	MURRIETA	CA		03/30/2022	5.687	1,031,022		(3)				1,425,000	03/14/2022
100081832	CF	GUERNEVILLE	CA		04/27/2022	6.980	521,178		(397)				595,950	04/09/2022
100081833	CF	HAMDEN	CT		04/27/2022	7.250	193,874		(227)				256,000	04/08/2022
100081834	CF	CYPRESS	CA		03/30/2022	4.887	209,142		82				1,000,000	03/09/2022
100081837	CF	HOMESTEAD	FL		03/30/2022	4.737	181,017		121				335,000	03/10/2022
100081838	CF	PALM SPRINGS	CA		03/30/2022	5.437	725,627		(81)				955,000	03/10/2022
100081841	CF	LAKE HAVASU CITY	AZ		04/12/2022	5.762	460,982		(56)				664,000	03/18/2022
100081844	CF	WEST ALLIS	WI		03/30/2022	5.758	172,269		(33)				225,000	03/15/2022
100081853		LOS ANGELES	CA		03/30/2022	4.900	534,265		189				880,000	03/11/2022
100081856	CF	PALM BCH GDNS	FL		04/12/2022	6.887	276,134		(185)				345,000	03/24/2022
100081859	CF	RANCHO CUCAMONGA	CA		04/12/2022	7.145	754,717		(426)				865,000	03/25/2022
100081880	CF	WEST HILLS	CA		03/31/2022	5.500	811,519		(373)				1,052,000	03/04/2022
100081881	CF	LAKESIDE	CA		03/31/2022	4.375	500,358		(116)				815,000	03/08/2022
100081882	CF	LADERA RANCH	CA		03/31/2022	4.750	1,664,598		(978)				2,170,000	03/07/2022
100081883	CF	SANTA ROSA BEACH	FL		03/31/2022	4.875	849,170		(689)				1,100,000	03/02/2022
100081884	CF	FULLERTON	CA		03/31/2022	4.375	1,024,635		(704)				1,532,500	02/24/2022
100081885	CF	TEMPLE CITY	CA		03/31/2022	4.250	1,061,823		59				1,600,000	02/23/2022
100081886	CF	DALY CITY	CA		03/31/2022	4.625	879,474		(224)				1,240,000	03/08/2022
100081887	CF	CHATSWORTH	CA		03/31/2022	4.375	429,195		(221)				995,000	03/07/2022
100081888	CF	SAN DIEGO	CA		03/31/2022	3.750	481,617		(69)				912,000	03/07/2022
100081889	CF	MOUNTAIN VIEW	CA		03/31/2022	3.500	973,893		56				2,064,000	03/02/2022
100081890	CF	ANAHEIM	CA		03/31/2022	3.875	404,501		(242)				742,000	02/22/2022
100081891	CF	MARINA DEL REY	CA		03/31/2022	4.250	1,673,947		(281)				2,850,000	02/28/2022
100081892	CF	VALLEY CENTER	CA		03/31/2022	4.750	879,073		(93)				1,200,000	03/02/2022
100082115	CF	RANCHO MIRAGE	CA		04/14/2022	5.500	433,471		(475)				550,000	02/22/2022
100082117	CF	HOLLYWOOD	SC		04/14/2022	4.625	476,601		(23)				678,000	03/01/2022
100082118	CF	PEARLAND	TX		04/14/2022	6.125	211,636		(603)				640,000	02/22/2022
100082120	CF	LA CANADA FLINTRIDGE	CA		04/14/2022	4.000	1,440,803		185				3,100,000	03/07/2022
100082127	CF	GATLINBURG	TN		04/14/2022	4.250	493,932		338				720,000	03/08/2022
100082131	CF	FORT LAUDERDALE	FL		04/14/2022	4.250	302,484		79				450,000	03/16/2022
100082133	CF	OJAI	CA		04/14/2022	3.875	380,556		72				1,125,000	02/28/2022
100082134	CF	SAN LUIS OBISPO	CA		04/14/2022	3.875	1,711,892		582				2,200,000	03/15/2022
100082149	CF	BLUFFDALE	UT		04/14/2022	4.250	849,750		(219)				1,550,000	03/04/2022
100082150	CF	MIAMI	FL		04/14/2022	4.750	357,254		(234)				464,000	03/07/2022
100082153	CF	SAN FRANCISCO	CA		04/14/2022	5.000	1,084,461		(194)				1,495,000	02/28/2022
100082158	CF	ROUND ROCK	TX		04/14/2022	6.000	348,991		(350)				410,000	02/24/2022
100082164	CF	HOLLYWOOD	FL		04/14/2022	6.250	510,677		(328)				580,000	03/04/2022
100082167	CF	LOS ANGELES	CA		04/14/2022	6.625	776,171		(834)				1,385,000	03/15/2022
100082169	CF	REDONDO BEACH	CA		04/14/2022	4.125	583,869		71				770,000	03/04/2022
100082171		KATY	TX		04/14/2022	6.625	227,648		(400)				296,000	03/02/2022
100082172	CF	VISTA	CA		04/14/2022	5.000	841,485		(651)				1,025,000	03/01/2022
100082173		DALLAS	TX		04/14/2022	6.990	391,960		(687)				585,000	03/08/2022
100082176	CF	REDONDO BEACH	CA		04/14/2022	3.750	765,950		758				1,640,000	03/02/2022
100082177	CF	QUEEN CREEK	AZ		04/14/2022	4.875	371,892		(180)				575,000	03/07/2022
100082180		LEXINGTON	SC		04/14/2022	6.875	263,267		(273)				310,000	02/28/2022
100082184	CF	LEONARD	TX		04/14/2022	5.750	289,627		(244)				348,000	02/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082190	CF	ORLANDO	FL		04/14/2022	5.375	42,449		(404)				460,000	02/28/2022
100082191	CF	DULUTH	GA		04/14/2022	6.125	981,763		(794)				1,335,000	03/08/2022
100082192	CF	LOS ANGELES	CA		04/14/2022	5.250	3,807,487		(923)				5,300,000	03/07/2022
100082193	CF	GREENVILLE	SC		04/14/2022	6.125	109,343		(127)				225,000	03/08/2022
100082215		PUNTA MITA	MEX		04/14/2022	6.695	401,142						706,618	11/05/2021
100082217		CABO SAN LUCAS	MEX		04/14/2022	6.645	201,047						332,745	11/26/2021
100082218		CABO SAN LUCAS	MEX		04/14/2022	7.128	182,348						345,503	11/01/2021
100082219		SAN JOSE DEL CABO	MEX		04/14/2022	6.478	105,556						191,651	11/30/2021
100082220		SAYULITA	MEX		04/14/2022	6.912	560,533						965,681	02/23/2022
100082221		CABO SAN LUCAS	MEX		04/14/2022	7.395	177,979						383,673	11/29/2021
100082223		CABO SAN LUCAS	MEX		04/14/2022	6.245	365,281						822,487	12/20/2021
100082224		PUERTO LOS CABOS	MEX		04/14/2022	6.145	1,306,266						3,297,189	01/14/2022
100082225		PLAYAS DE ROSARITO	MEX		04/14/2022	7.045	164,236						322,144	11/11/2021
100082228		PUERTO VALLARTA	MEX		04/14/2022	7.245	117,488						196,031	02/23/2022
100082229		PUERTO VALLARTA	MEX		04/14/2022	5.812	176,943						507,597	10/26/2021
100082230		SAYULITA	MEX		04/14/2022	6.695	227,236						370,664	03/03/2022
100082231		PUERTA VALLARTA	MEX		04/14/2022	7.128	849,903						1,476,425	03/03/2022
100082234	CF	GLENDORA	CA		04/14/2022	4.875	1,979,929		(1,044)				3,500,000	03/18/2022
100082235	CF	NEWPORT BEACH	CA		04/14/2022	3.875	1,077,455		695				3,200,000	03/18/2022
100082237	CF	HOUSTON	TX		04/14/2022	6.000	314,498		(406)				370,000	03/04/2022
100082250	CF	GALVESTON	TX		04/14/2022	4.375	585,782		(30)				815,000	03/25/2022
100082251	CF	HIGHLAND	UT		04/14/2022	5.000	1,288,655		762				1,650,000	03/03/2022
100082258	CF	REDDING	CA		04/14/2022	5.750	345,080		(371)				395,000	03/10/2022
100082262	CF	HOMESTEAD	FL		04/14/2022	5.125	685,874		74				950,000	03/11/2022
100082270	CF	LAKE ARROWHEAD	CA		04/14/2022	4.125	552,401		54				1,200,000	03/03/2022
100082272	CF	FOLSOM	CA		04/14/2022	4.750	648,688		(168)				1,400,000	03/03/2022
100082274	CF	DENVER	CO		04/14/2022	4.875	709,546		(702)				1,500,000	03/11/2022
100082280	CF	LODI	CA		04/14/2022	4.500	605,947		(118)				938,000	03/11/2022
100082291	CF	LONG BEACH	CA		04/14/2022	4.000	1,067,108		219				2,300,000	03/17/2022
100082295	CF	LONG BEACH	CA		04/14/2022	5.750	877,446		(188)				950,000	03/14/2022
100082297	CF	POMPANO BEACH	FL		04/14/2022	5.250	375,609		(322)				510,000	03/09/2022
100082300	CF	BRADENTON	FL		04/14/2022	6.250	845,255		(768)				1,102,000	03/15/2022
100082306	CF	PINE	CO		04/14/2022	5.250	196,887		(139)				383,000	03/16/2022
100082313	CF	PARKLAND	FL		04/14/2022	5.375	718,882		(136)				800,000	03/10/2022
100082325	CF	ROUND ROCK	TX		04/14/2022	6.000	338,109		(298)				400,000	03/07/2022
100082329	CF	LA HABRA HEIGHTS	CA		04/14/2022	6.000	1,491,257		(409)				1,830,000	03/10/2022
100082331	CF	NORTHRIDGE	CA		04/14/2022	5.375	1,398,052		(1,288)				1,785,000	03/30/2022
100082340	CF	HERRIMAN	UT		04/14/2022	5.625	451,662		(64)				495,000	03/11/2022
100082348	CF	AUSTIN	TX		04/14/2022	7.375	503,103		(644)				550,000	03/25/2022
100082352	CF	SAN DIEGO	CA		04/14/2022	5.500	419,339		(471)				550,000	03/15/2022
100082354	CF	PRESCOTT	AZ		04/14/2022	5.750	455,039		(270)				525,000	03/15/2022
100082356	CF	SAN DIEGO	CA		04/14/2022	5.500	1,130,454		(132)				1,245,000	03/17/2022
100082357	CF	PORT SAINT LUCIE	FL		04/14/2022	7.125	477,321		67				545,000	03/23/2022
100082360	CF	SCOTTSDALE	AZ		04/14/2022	5.500	482,836		(473)				900,000	04/01/2022
100082361	CF	MIAMI	FL		04/14/2022	5.750	434,839		(259)				515,000	03/21/2022
100082377	CF	HAINES CITY	FL		04/14/2022	6.375	268,466		(294)				315,000	03/14/2022
100082381	CF	TORRANCE	CA		04/14/2022	5.375	1,058,606		(353)				1,250,000	03/16/2022
100082386	CF	DOWNEY	CA		04/14/2022	5.500	1,184,597		(1,077)				1,500,000	03/29/2022
100082471	CF	STOCKTON	CA		04/22/2022	4.000	660,277		159				1,500,000	03/02/2022
100082566	CF	MIRAMAR BEACH	FL		04/27/2022	6.562	521,472		(313)				820,000	04/01/2022
100082572	CF	MIAMI	FL		04/27/2022	5.852	2,098,637		161				2,600,000	04/07/2022
100082578	CF	PALATINE	IL		04/20/2022	5.862	151,928		(25)				512,000	04/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082584	CF	SAN DIEGO	CA		04/14/2022	6.750	810,679		(599)				925,000	03/18/2022
100082585	CF	CAPE CORAL	FL		04/14/2022	6.500	248,159		(168)				280,000	03/21/2022
100082586	CF	CONROE	TX		04/14/2022	5.990	230,224		(315)				410,000	02/25/2022
100082588	CF	EL DORADO HILLS	CA		04/14/2022	5.500	416,009		(971)				1,491,000	03/21/2022
100082589	CF	MIDDLEBURG HEIGHTS	OH		04/14/2022	6.990	199,995		(101)				242,000	03/22/2022
100082590	CF	ATLANTA	GA		04/14/2022	6.990	323,274		(314)				440,000	03/09/2022
100082591	CF	VICTORVILLE	CA		04/14/2022	4.750	325,411		(49)				467,545	03/22/2022
100082592	CF	SAN DIEGO	CA		04/14/2022	5.500	377,329		(209)				600,000	03/08/2022
100082593	CF	LOVELAND	CO		04/14/2022	4.625	263,709		(58)				597,000	02/28/2022
100082594		CORONA DEL MAR	CA		04/14/2022	5.125	1,882,638		(591)				3,445,000	03/21/2022
100082595		GUTHRIE	OK		04/14/2022	6.250	97,527		(71)				129,000	03/09/2022
100082597	CF	BROOKLYN	NY		04/14/2022	5.750	2,443,316		(1,838)				3,430,000	03/10/2022
100082598	CF	SEABROOK	TX		04/14/2022	5.750	168,871		(144)				290,000	03/23/2022
100082600	CF	WAREHAM	MA		04/14/2022	4.990	206,447		5				292,000	03/30/2022
100082601	CF	CARROLLTON	TX		04/14/2022	5.625	623,161		(429)				821,000	03/17/2022
100082602	CF	PHILADELPHIA	PA		04/14/2022	4.750	340,984		19				485,000	02/24/2022
100082603	CF	FEDERAL WAY	WA		04/14/2022	5.750	560,557		(278)				685,000	03/31/2022
100082604		HEWLETT	NY		04/14/2022	5.500	580,042		(462)				780,000	02/24/2022
100082605	CF	RESEDA	CA		04/14/2022	4.625	400,348		20				555,000	02/28/2022
100082607	CF	CHATSWORTH	CA		04/14/2022	5.500	433,720		(237)				800,000	03/11/2022
100082609		SANTA ANA	CA		04/14/2022	4.990	361,004		(98)				835,000	03/25/2022
100082610		LOS ANGELES	CA		04/14/2022	4.625	323,094		30				795,000	03/15/2022
100082611		RUNNING SPRINGS	CA		04/14/2022	5.625	702,430		(173)				1,000,000	03/21/2022
100082612		LOS ANGELES	CA		04/14/2022	4.875	299,129		(65)				530,000	03/15/2022
100082613		WAPPINGERS FALLS	NY		04/14/2022	6.375	199,355		(49)				280,000	03/30/2022
100082614	CF	FRESNO	CA		04/14/2022	4.625	462,183		90				620,000	03/30/2022
100082615		LOS ANGELES	CA		04/14/2022	4.875	401,446		68				625,000	03/15/2022
100082617	CF	CEDAR GROVE	NJ		04/14/2022	4.875	617,402		(203)				835,000	03/09/2022
100082618	CF	ORANGE	CA		04/14/2022	4.875	1,291,835		(608)				2,480,000	03/15/2022
100082620	CF	TEMECULA	CA		04/14/2022	5.375	482,169		(135)				630,000	03/14/2022
100082621	CF	WEST CHICAGO	IL		04/14/2022	6.125	326,565		(235)				430,000	03/07/2022
100082622	CF	GRANADA HILLS	CA		04/14/2022	5.625	839,436		(259)				975,000	03/01/2022
100082624	CF	PALM COAST	FL		04/14/2022	5.875	597,362		(488)				950,000	03/04/2022
100082625	CF	MOUNT PLEASANT	SC		04/14/2022	5.990	902,929		(657)				1,350,000	03/25/2022
100082627	CF	KAILUA KONA	HI		04/14/2022	4.625	470,194		(126)				1,000,000	03/22/2022
100082629		WALNUT CREEK	CA		04/14/2022	4.750	212,625		29				965,000	03/31/2022
100082635	CF	WAKE FOREST	NC		04/14/2022	6.125	400,616		(294)				519,000	03/18/2022
100082636	CF	NORTHRIDGE	CA		04/14/2022	6.250	809,962		(719)				1,200,000	03/21/2022
100082640	CF	MIAMI	FL		04/14/2022	4.750	400,630		17				590,000	03/16/2022
100082641	CF	JACKSONVILLE	FL		04/14/2022	4.750	189,210		(28)				319,000	03/31/2022
100082642	CF	HAMPSTEAD	MD		04/14/2022	5.125	304,432		(140)				580,000	03/22/2022
100082645	CF	MORGAN HILL	CA		04/14/2022	5.625	597,744		(259)				1,968,000	03/30/2022
100082647		KISSIMMEE	FL		04/14/2022	6.750	473,915		(194)				639,500	03/11/2022
100082652	CF	AVENTURA	FL		04/14/2022	4.625	241,303		(9)				355,000	03/31/2022
100082706	CF	KENSINGTON	CA		04/20/2022	5.000	2,023,032		55,574				2,700,000	03/30/2022
100082707	CF	DANA POINT	CA		04/20/2022	5.125	1,132,265		(220)				1,400,000	03/28/2022
100082709	CF	IRVINE	CA		04/20/2022	6.000	990,600		(50)				1,230,000	03/31/2022
100082712	CF	VENICE	CA		04/20/2022	4.500	765,515		(897)				2,850,000	03/14/2022
100082713	CF	ORINDA	CA		04/20/2022	4.875	1,194,086		(32)				1,600,000	04/01/2022
100082714	CF	LOS ANGELES	CA		04/20/2022	4.125	535,617		(162)				1,015,000	02/14/2022
100082807	CF	WINTER PARK	FL		04/28/2022	5.625	739,706		18,684				890,000	04/11/2022
100082808	CF	PACIFIC PALISADES	CA		04/28/2022	5.625	775,032		(447)				1,000,000	03/29/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082810	CF	SANTA MONICA	CA		04/28/2022	5.125	2,148,973		(866)				2,800,000	04/06/2022
100082812	CF	PLEASANT VIEW	UT		04/28/2022	4.625	518,231		(1,023)				1,700,000	03/21/2022
100082817	CF	PALM SPRINGS	CA		04/28/2022	4.875	658,031		(211)				1,105,000	04/01/2022
100082818	CF	FORT WORTH	TX		04/28/2022	6.375	173,916		(125)				260,000	03/25/2022
100082820	CF	LOS ANGELES	CA		04/28/2022	5.000	3,094,972		95,100				3,775,000	03/16/2022
100082821	CF	CANYON LAKE	CA		04/28/2022	4.875	1,221,259		(432)				1,640,000	03/16/2022
100082824	CF	MANHATTAN BEACH	CA		04/28/2022	5.250	1,648,490		(1,078)				2,700,000	03/18/2022
100082828		NEW ALBANY	OH		05/17/2022	6.625	754,671		(524)				1,030,000	03/23/2022
100082843	CF	KEY WEST	FL		05/17/2022	6.250	577,885		(493)				659,000	04/05/2022
100082853	CF	LAKE ARROWHEAD	CA		05/17/2022	5.375	659,596		(205)				850,000	03/21/2022
100082858	CF	AUBURN	CA		05/17/2022	5.750	347,626		(456)				530,000	03/22/2022
100082860	CF	PHOENIX	AZ		05/17/2022	5.750	1,992,336		255				2,250,000	04/05/2022
100082872		STREETSBORO	OH		05/17/2022	6.875	304,928		(141)				445,000	04/08/2022
100082873	CF	RIVERSIDE	CA		05/17/2022	5.625	712,696		(279)				824,000	03/18/2022
100082875	CF	DE LEON SPRINGS	FL		05/17/2022	6.625	424,892		(308)				480,000	03/22/2022
100082882	CF	ELIZABETH	NJ		05/17/2022	6.875	290,717		(273)				330,000	04/06/2022
100082884	CF	FREMONT	CA		05/17/2022	5.250	1,832,452		(302)				3,100,000	03/23/2022
100082885	CF	SAINT GEORGE	UT		05/17/2022	5.250	818,842		(471)				1,060,000	03/21/2022
100082890	CF	WOODLAND	CA		05/17/2022	5.750	428,302		(616)				700,000	04/05/2022
100082891	CF	HOUSTON	TX		05/17/2022	5.250	813,301		(529)				1,200,000	03/28/2022
100082895	CF	FOUNTAIN VALLEY	CA		05/17/2022	5.375	617,651		(732)				1,205,000	03/23/2022
100082896	CF	FRESNO	CA		05/17/2022	5.375	114,549		(135)				242,000	03/24/2022
100082900	CF	BIG BEAR CITY	CA		05/17/2022	5.000	254,796		(164)				330,000	03/21/2022
100082901	CF	CHINO	CA		05/17/2022	4.875	509,191		(224)				626,000	03/25/2022
100082908	CF	SAN PEDRO	CA		05/17/2022	5.000	826,729		(478)				1,010,000	03/21/2022
100082912	CF	SACRAMENTO	CA		05/17/2022	5.625	331,613		(275)				380,000	03/18/2022
100082913	CF	NORTH SALT LAKE	UT		05/17/2022	5.750	528,828		(322)				679,000	04/07/2022
100082918	CF	HOUSTON	TX		05/17/2022	5.500	557,720		(439)				788,000	03/25/2022
100082919	CF	MERCER ISLAND	WA		05/17/2022	5.750	296,756		(321)				375,000	03/29/2022
100082920	CF	TEMECULA	CA		05/17/2022	5.750	724,300		(508)				860,000	03/18/2022
100082926	CF	MESQUITE	TX		05/17/2022	8.875	215,729		(495)				230,000	04/04/2022
100082933	CF	MIAMI	FL		05/17/2022	6.500	478,347		(170)				580,000	04/08/2022
100082980	CF	WOODLAND HILLS	CA		05/05/2022	5.750	852,809		(1,569)				1,510,000	03/09/2022
100082985	CF	FRANKFORD	DE		05/05/2022	5.750	247,043		(141)				370,000	02/07/2022
100082990	CF	CHICO	CA		05/05/2022	6.500	522,641		(79)				604,500	04/13/2022
100082991	CF	RICHMOND	CA		05/05/2022	5.990	336,424		(260)				450,000	03/29/2022
100082994	CF	PLAISTOW	NH		05/05/2022	5.875	375,197		(428)				594,000	03/15/2022
100082996	CF	ANDERSON IS	WA		05/05/2022	5.625	579,131		(636)				900,000	03/22/2022
100082997	CF	TORRANCE	CA		05/05/2022	5.625	969,175		(907)				1,300,000	03/11/2022
100082999	CF	HOMESTEAD	FL		05/05/2022	5.375	453,629		(331)				625,000	03/09/2022
100083001	CF	ACAMPO	CA		05/05/2022	6.125	617,425		(543)				883,000	03/14/2022
100083004	CF	EASTPOINT	FL		05/05/2022	4.875	118,858		(26)				255,000	02/26/2022
100083005	CF	FAIRFIELD	CT		05/05/2022	6.875	428,355		(271)				490,000	03/22/2022
100083008	CF	THOUSAND OAKS	CA		05/05/2022	5.125	792,211		(672)				1,425,000	03/25/2022
100083010		MONMOUTH BEACH	NJ		05/05/2022	5.375	963,871		(784)				2,450,000	03/10/2022
100083011	CF	GALT	CA		05/05/2022	5.500	793,874		(473)				1,030,000	03/01/2022
100083012	CF	WOODLAND HILLS	CA		05/05/2022	4.990	787,305		(133)				1,300,000	03/11/2022
100083013		PALM SPRINGS	CA		05/05/2022	4.875	917,545		224				1,400,000	03/15/2022
100083014	CF	GLEN ELLEN	CA		05/11/2022	4.825	1,524,410		(299)				2,300,000	02/07/2022
100083015	CF	BAKERSFIELD	CA		05/11/2022	5.500	219,594		(207)				335,000	01/14/2022
100083016	CF	DESTIN	FL		05/11/2022	5.363	322,060		(243)				500,000	12/29/2021
100083017	CF	OCEAN CITY	MD		05/11/2022	4.912	836,960		(418)				1,170,000	02/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083018	CF	SAN DIEGO	CA		05/11/2022	3.950	1,164,904		571				1,590,000	02/04/2022
100083020	CF	SANTA CLARITA	CA		05/11/2022	4.000	459,081		188				856,000	11/18/2021
100083021		TOWSON	MD		05/11/2022	4.937	325,723		(142)				443,000	09/17/2021
100083022	CF	SUNNY ISLES BEACH	FL		05/11/2022	4.637	2,545,074		20				3,950,000	02/11/2022
100083024	CF	ENUMCLAW	WA		05/11/2022	4.362	1,015,743		156				1,500,000	02/07/2022
100083025	CF	JACKSON	WY		05/11/2022	3.375	1,549,046		3,379				3,300,000	12/22/2021
100083026	CF	LOS ANGELES	CA		05/11/2022	3.512	2,888,288		5,565				5,200,000	12/27/2021
100083028	CF	SOUTH RIVER	NJ		05/11/2022	3.737	182,718		427				425,000	02/09/2022
100083029	CF	HOUSTON	TX		05/11/2022	8.728	111,668		(340)				120,000	03/18/2022
100083031	CF	LOS ANGELES	CA		05/11/2022	4.750	419,634		370				660,000	12/29/2021
100083032	CF	BAYVILLE	NJ		05/11/2022	5.387	211,119		45				315,000	02/15/2022
100083033	CF	HAMPTON BAYS	NY		05/11/2022	4.987	511,816		600				825,000	02/01/2022
100083035	CF	SHERMAN OAKS	CA		05/11/2022	5.200	1,000,770		269				1,375,000	02/24/2022
100083036	CF	CEDAR FALLS	IA		05/11/2022	6.455	110,993		(186)				218,000	04/25/2022
100083037	CF	CICERO	IL		05/11/2022	7.328	93,048		(82)				118,000	04/29/2022
100083038	CF	PALM DESERT	CA		05/11/2022	7.530	430,571		(177)				680,000	04/25/2022
100083039	CF	SARASOTA	FL		05/11/2022	4.462	307,415		388				538,000	03/04/2022
100083040	CF	MIAMI	FL		05/11/2022	6.980	771,128		(557)				936,000	05/02/2022
100083041	CF	SCHERTZ	TX		05/11/2022	7.777	140,750		(527)				207,000	03/30/2022
100083042	CF	GARDEN CITY	ID		05/11/2022	6.362	325,687		(310)				410,000	04/08/2022
100083043	CF	LITTLE ELM	TX		05/11/2022	7.255	589,975		(363)				640,000	04/29/2022
100083045	CF	HONOLULU	HI		05/11/2022	7.280	324,157		(314)				400,000	04/29/2022
100083046	CF	SAN DIEGO	CA		05/11/2022	6.627	2,510,373		(326)				2,900,000	04/25/2022
100083048	CF	COTO DE CAZA	CA		05/11/2022	6.730	1,862,583		(1,135)				2,500,000	04/28/2022
100083049	CF	CORONA	CA		05/11/2022	7.375	734,606		(514)				1,020,000	04/20/2022
100083050	CF	OSWEGO	IL		05/11/2022	6.625	109,715		(251)				430,000	04/20/2022
100083051		DAVIE	FL		05/11/2022	8.352	141,196		(59)				195,000	04/26/2022
100083058	CF	SUNNY ISLES BEACH	FL		05/26/2022	4.325	839,476		1,890				1,425,000	02/28/2022
100083062	CF	BELVEDERE TIBURON	CA		05/26/2022	3.875	2,153,633		8,064				4,350,000	02/17/2022
100083063	CF	CONCORD	CA		05/26/2022	3.987	171,258		689				460,000	02/24/2022
100083068	CF	LINDEN	MI		05/26/2022	3.987	458,776		1,672				1,240,000	02/18/2022
100083069	CF	SAN JOSE	CA		05/26/2022	3.395	679,837		3,102				1,710,000	02/23/2022
100083076	CF	BUENA PARK	CA		05/26/2022	4.362	460,258		1,070				965,000	03/03/2022
100083078	CF	GLENDALE	CA		05/26/2022	4.450	568,589		1,561				940,000	02/25/2022
100083092	CF	SAN DIEGO	CA		05/26/2022	7.602	531,378		(129)				677,000	05/13/2022
100083093	CF	PHELAN	CA		05/26/2022	7.265	317,133		(284)				395,000	05/11/2022
100083103	CF	REDONDO BEACH	CA		05/26/2022	4.612	545,500		609				1,299,000	03/03/2022
100083162		NORTH LAS VEGAS	NV		05/26/2022	6.872	298,680		(76)				480,000	05/13/2022
100083175	CF	RANCHO PALOS VERDES	CA		05/26/2022	6.885	1,542,580		(269)				2,250,000	05/10/2022
100083188	CF	FRANKLINVILLE	NJ		05/26/2022	6.697	588,892		(337)				800,000	04/27/2022
100083198	CF	NEWPORT BEACH	CA		05/26/2022	6.761	3,087,496		528				3,850,000	05/13/2022
100083200	CF	RANCHO CORDOVA	CA		05/26/2022	7.198	587,815		(307)				750,000	05/10/2022
100083205	CF	MARBLETON	WY		05/26/2022	7.397	166,847						230,000	05/11/2022
100083216	CF	PASADENA	CA		05/26/2022	7.297	1,485,092		(1,677)				1,850,000	05/05/2022
100083220	CF	NORTHPORT	AL		05/26/2022	6.997	162,859		(167)				500,000	05/17/2022
100083230	CF	RIVERSIDE	CA		05/10/2022	6.125	393,642		(171)				580,000	03/01/2022
100083231	CF	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022	4.875	1,076,018		100				1,450,000	03/10/2022
100083232	CF	ATWATER	CA		05/10/2022	5.625	288,045		(127)				540,000	03/02/2022
100083233	CF	HOUSTON	TX		05/10/2022	7.875	131,394		(306)				145,000	03/03/2022
100083234	CF	FULLERTON	CA		05/10/2022	5.750	425,740		(208)				550,000	03/07/2022
100083236	CF	CORONA	CA		05/10/2022	4.990	165,653		(74)				795,000	03/01/2022
100083238	CF	JURUPA VALLEY	CA		05/10/2022	5.250	707,108		(333)				950,000	02/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083247	CF	HOUSTON	TX		05/10/2022	7.500	153,930		(467)				205,000	03/03/2022
100083249	CF	RIVERSIDE	CA		05/10/2022	5.500	1,103,350		(336)				1,350,000	03/09/2022
100083257	CF	KATY	TX		05/10/2022	5.625	200,022		(276)				250,000	03/09/2022
100083261	CF	NORTH HIGHLANDS	CA		05/10/2022	7.375	276,976		(112)				340,000	03/21/2022
100083262		MURRIETA	CA		05/10/2022	6.625	426,545		(288)				670,000	03/14/2022
100083266	CF	ATWATER	CA		05/10/2022	5.500	913,713		(94)				1,200,000	03/15/2022
100083269	CF	RANCHO SANTA MARGARITA	CA		05/10/2022	5.500	1,522,474		(91)				2,000,000	03/17/2022
100083270	CF	HUNTINGTON BEACH	CA		05/10/2022	5.990	1,194,334		(312)				1,550,000	03/31/2022
100083282		SAN JOSE DEL CABO	MEX		05/12/2022	7.333	468,788						760,407	04/29/2022
100083283		SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022	7.500	199,044						338,078	04/29/2022
100083290	CF	BEVERLY HILLS	CA		05/26/2022	6.500	3,382,799		(870)				4,675,000	04/06/2022
100083291	CF	VICTORVILLE	CA		05/26/2022	7.750	387,119		2,698				435,900	03/21/2022
100083455	CF	SANTA MONICA	CA		06/02/2022	5.750	1,878,517		(340)				2,550,000	04/28/2022
100083457	CF	POMONA	CA		06/02/2022	5.125	520,619		(18)				764,000	04/05/2022
100083462	CF	SANTA CLARA	CA		06/02/2022	5.625	1,225,634		(732)				2,600,000	04/13/2022
100083463		WILMINGTON	CA		06/02/2022	7.500	659,478		(28)				1,100,000	05/18/2022
100083479	CF	MONROVIA	CA		06/06/2022	6.372	553,046		(266)				795,000	05/13/2022
100083484	CF	TAMPA	FL		06/06/2022	6.247	1,492,690		(394)				1,930,000	05/19/2022
100083491	CF	MIAMI BEACH	FL		06/06/2022	6.897	1,804,993		(806)				2,400,000	05/24/2022
100083495		CAPE CORAL	FL		06/06/2022	7.852	190,333		(289)				265,000	05/13/2022
100083496		NEWARK	NJ		06/06/2022	6.912	244,374		51				375,000	04/07/2022
100083497	CF	DALY CITY	CA		06/06/2022	6.655	1,085,098		(171)				1,660,000	05/20/2022
100083501	CF	MORRISTOWN	NJ		06/06/2022	6.780	413,248		(364)				760,000	05/23/2022
100083504	CF	LIGHTHOUSE POINT	FL		06/06/2022	6.272	1,461,805		(720)				3,250,000	05/13/2022
100083507	CF	PHOENIX	AZ		06/06/2022	6.177	679,771		(212)				1,115,000	05/16/2022
100083508	CF	SAN JOSE	CA		06/06/2022	7.540	659,447		(556)				1,000,000	05/09/2022
100083511	CF	KAILUA	HI		06/06/2022	6.805	1,000,235		(358)				1,350,000	05/05/2022
100083512	CF	BRENTWOOD	CA		06/06/2022	6.372	689,868		(300)				940,000	05/16/2022
100083513		MIAMI	FL		06/06/2022	7.497	251,980		(495)				430,000	05/20/2022
100083514	CF	COVINA	CA		06/06/2022	6.447	438,201		(205)				561,000	05/17/2022
100083515	CF	SCOTTSDALE	AZ		06/06/2022	6.780	2,466,306		(1,112)				3,150,000	05/19/2022
100083516		MIAMI	FL		06/06/2022	6.902	243,715		(325)				495,000	05/11/2022
100083517	CF	SAN FRANCISCO	CA		06/06/2022	6.322	2,098,870		(1,050)				2,700,000	05/13/2022
100083518	CF	BOCA RATON	FL		06/06/2022	7.135	234,247		(63)				280,000	05/23/2022
100083519	CF	FORNEY	TX		06/06/2022	8.540	235,069		(851)				440,000	05/23/2022
100083521	CF	LAKE ELSINORE	CA		06/06/2022	6.955	370,408		(76)				450,000	05/16/2022
100083522		BRENTWOOD	CA		06/06/2022	6.847	1,006,752		(760)				1,325,000	05/17/2022
100083526		SAN CLEMENTE	CA		06/06/2022	7.372	958,440		(284)				1,300,000	05/13/2022
100083528	CF	WESTON	FL		06/06/2022	6.372	3,400,569		(4)				5,300,000	05/12/2022
100083586	CF	MONTEREY	CA		07/25/2022	6.125	1,642,591		443				2,800,000	06/07/2022
100083589	CF	ENGLEWOOD	CO		07/25/2022	7.000	371,241		(159)				790,000	06/08/2022
100083596	CF	JACKSONVILLE	FL		07/25/2022	7.375	237,377		(189)				350,000	06/06/2022
100083599		COACHELLA	CA		07/25/2022	7.250	411,522		(267)				591,000	06/10/2022
100083601	CF	OJAI	CA		07/25/2022	5.875	832,777		135				1,555,000	06/16/2022
100083609	CF	GREEN VALLEY	AZ		07/25/2022	6.000	161,449		(74)				745,000	06/16/2022
100083629	CF	SAN JUAN CAPISTRANO	CA		07/25/2022	5.875	2,564,407		479				4,500,000	06/16/2022
100083641	CF	LAGUNA NIGUEL	CA		07/25/2022	5.750	591,362		566				1,700,000	06/21/2022
100083645		MIDLAND	TX		07/25/2022	8.375	218,023		(275)				282,000	06/21/2022
100083651		HARRAH	OK		06/23/2022	6.875	138,911		(164)				179,000	03/30/2022
100083654	CF	AURORA	CO		06/23/2022	7.125	193,924		(450)				400,000	03/24/2022
100083655	CF	BATTLE GROUND	WA		06/23/2022	6.990	679,214		(483)				875,000	03/27/2022
100083656	CF	LARGO	FL		06/23/2022	6.500	406,479		43				572,600	02/23/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083657	CF	WILSON	NC		06/23/2022	6.750	125,135		(138)				190,500	03/15/2022
100083659		CERES	CA		06/23/2022	7.500	233,554		(86)				348,000	04/12/2022
100083660	CF	LYNWOOD	CA		06/23/2022	4.875	303,459		(132)				620,000	03/10/2022
100083661	CF	LEBANON	PA		06/23/2022	9.125	107,409		(76)				148,000	04/04/2022
100083662	CF	CHURCHTON	MD		06/23/2022	5.750	532,124		(434)				690,000	03/07/2022
100083663		SANTA CLARITA	CA		06/23/2022	5.875	399,653		(38)				530,000	03/22/2022
100083664	CF	ALVA	FL		06/23/2022	5.625	476,664		(114)				975,000	03/23/2022
100083665		PHOENIX	AZ		06/23/2022	6.500	639,286		(189)				901,000	03/26/2022
100083667		SOUTH SAN FRANCISCO	CA		06/23/2022	5.750	850,026		(272)				1,775,000	03/02/2022
100083668		KOLOA	HI		06/23/2022	5.500	1,244,856		264				1,900,000	03/23/2022
100083669	CF	EAST QUOGUE	NY		06/23/2022	4.990	1,287,152		(32)				1,980,000	02/07/2022
100083672	CF	LAS VEGAS	NV		06/21/2022	6.780	881,534		(514)				1,160,000	05/18/2022
100083673	CF	SAN JOSE	CA		06/21/2022	6.885	2,425,070		(280)				3,400,000	05/20/2022
100083674		ORLANDO	FL		06/21/2022	6.877	311,634		(253)				525,000	05/26/2022
100083677	CF	MIAMI	FL		06/21/2022	7.855	558,747		(496)				692,000	06/02/2022
100083678		KISSIMMEE	FL		06/21/2022	7.477	308,513		(415)				495,000	05/20/2022
100083679	CF	LONG BEACH	CA		06/21/2022	7.505	549,821		(144)				750,000	05/24/2022
100083680	CF	CHULUOTA	FL		06/21/2022	6.830	207,417		(199)				405,000	05/27/2022
100083687	CF	POTOMAC	MD		06/21/2022	6.972	1,788,333		402				2,425,000	06/03/2022
100083734		PUERTO VALLARTA	MEX		06/28/2022	8.102	197,756						320,924	06/09/2022
100083735		NUEVO VALLARTA NAY	MEX		06/28/2022	7.952	228,299						481,020	06/20/2022
100083736		CABO SAN LUCAS	MEX		06/28/2022	8.452	809,754						1,846,419	05/18/2022
100083782	CF	VENICE	FL		07/12/2022	7.125	599,522		(71)				830,000	06/15/2022
100083783		SCOTTSDALE	AZ		07/12/2022	7.500	492,584		(221)				1,000,000	06/08/2022
100083785	CF	PEORIA	AZ		07/12/2022	6.999	386,027		(112)				593,000	06/06/2022
100083786	CF	LAKELAND	FL		07/12/2022	6.375	153,126		(2)				312,000	06/10/2022
100083789	CF	LOS ANGELES	CA		07/12/2022	6.250	1,348,924		113				2,100,000	06/06/2022
100083790		MANDEVILLE	LA		07/12/2022	8.375	302,005		(216)				439,000	06/13/2022
100083794	CF	UMATILLA	FL		07/12/2022	7.375	143,882		(126)				250,000	06/03/2022
100083797	CF	LOS BANOS	CA		07/12/2022	6.750	336,752		(35)				465,000	06/03/2022
100083799	CF	BRIGHTON	CO		07/12/2022	7.125	303,557		(111)				1,100,000	06/08/2022
100083803		FORT MOHAVE	AZ		07/12/2022	9.500	120,415		(161)				165,000	06/01/2022
100083804	CF	SANTA ROSA	CA		07/12/2022	7.125	750,097		(268)				959,000	05/31/2022
100083809	CF	LAS VEGAS	NV		07/12/2022	7.500	609,814		(259)				1,085,000	06/01/2022
100083812		GARLAND	UT		07/12/2022	7.250	226,928		(99)				370,000	06/07/2022
100083813		TRACY	CA		07/12/2022	6.999	415,195		(94)				715,000	06/06/2022
100083814	CF	COMPTON	CA		07/12/2022	7.000	130,576		(13)				555,000	06/03/2022
100083819	CF	DENVILLE	NJ		07/12/2022	6.625	1,222,550		661				1,875,000	06/06/2022
100083822	CF	RIVERVIEW	FL		07/12/2022	7.750	369,797		(198)				490,000	06/01/2022
100083826		CENTRAL POINT	OR		07/12/2022	8.250	398,369		(280)				530,000	06/06/2022
100083827	CF	GERMANTOWN	WI		07/12/2022	7.125	932,088		(19)				1,584,000	06/14/2022
100083836	CF	SAINT AUGUSTINE	FL		07/12/2022	7.749	502,399		(171)				650,000	06/01/2022
100083837	CF	LAKE WORTH	FL		07/12/2022	7.500	290,910		(156)				435,000	06/08/2022
100083848	CF	ANTELOPE	CA		07/12/2022	6.375	450,700		47				590,000	06/10/2022
100083852	CF	WEATHERFORD	TX		07/12/2022	7.125	162,393		(91)				242,000	06/10/2022
100083861	CF	LOS ANGELES	CA		07/12/2022	6.375	1,112,602		261				1,800,000	06/09/2022
100083865	CF	DAYTON	OH		07/12/2022	6.625	586,759		127				731,000	06/06/2022
100083867	CF	LEESBURG	FL		07/12/2022	6.500	374,473		43				491,000	06/09/2022
100083870	CF	HALLANDALE BEACH	FL		07/12/2022	7.875	435,588		(287)				742,000	06/06/2022
100083872	CF	HURST	TX		07/12/2022	7.625	154,043		(360)				330,000	06/17/2022
100083873	CF	RIVERSIDE	CA		07/12/2022	7.250	522,772		(104)				632,000	06/10/2022
100083875	CF	CHANDLER	AZ		07/12/2022	6.375	38,628		5				442,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083876	CF	EAGLE VAIL	CO		07/12/2022	6.875	1,093,870		(11)				1,686,000	06/01/2022
100083878	CF	WEST VALLEY CITY	UT		07/12/2022	7.000	382,519		(42)				515,000	06/07/2022
100083879	CF	LAKELAND	FL		07/12/2022	7.250	147,676		(118)				185,000	06/02/2022
100083888	CF	RICHMOND	CA		07/12/2022	7.000	260,309		(244)				605,000	06/16/2022
100083891	CF	MESA	AZ		07/12/2022	6.250	1,764,118		351				2,600,000	06/09/2022
100083895	CF	FREMONT	CA		07/12/2022	6.625	210,299		(62)				525,000	06/02/2022
100083896	CF	RENTON	WA		07/12/2022	6.500	1,050,720		584				1,400,000	06/13/2022
100083897	CF	BAKERSFIELD	CA		07/12/2022	7.125	281,221		(85)				360,000	06/09/2022
100083899	CF	TACOMA	WA		07/12/2022	7.125	536,594		367				770,000	06/14/2022
100083902	CF	MILFORD	NH		07/12/2022	6.250	82,698		116				580,000	06/06/2022
100083904	CF	BAKERSFIELD	CA		07/12/2022	7.250	155,797		(95)				210,000	06/02/2022
100083909	CF	ORMOND BEACH	FL		07/12/2022	7.250	227,658		(130)				307,000	06/16/2022
100083911	CF	ORMOND BEACH	FL		07/12/2022	7.250	214,766		(116)				290,000	06/16/2022
100083914	CF	ORMOND BEACH	FL		07/12/2022	7.250	189,434		(116)				255,000	06/16/2022
100083918	CF	ORMOND BEACH	FL		07/12/2022	7.250	218,970		(113)				296,000	06/16/2022
100083919		PEORIA	AZ		07/12/2022	7.375	362,798		(129)				508,000	06/15/2022
100083927	CF	MAGNOLIA	TX		07/12/2022	6.375	294,987		25				460,000	06/15/2022
100083929	CF	SANTA CLARITA	CA		07/12/2022	6.125	526,807		264				1,170,000	06/02/2022
100083932	CF	PELZER	SC		07/12/2022	6.625	269,493		(13)				354,000	06/10/2022
100083937	CF	GLENDALE HEIGHTS	IL		07/12/2022	7.375	183,323		(41)				235,000	06/03/2022
100083944	CF	COCONUT CREEK	FL		07/12/2022	6.625	366,205		7				545,000	06/08/2022
100083948	CF	SAINT LEONARD	MD		07/12/2022	7.750	363,835		(51)				433,000	06/08/2022
100083951	CF	FORT LUPTON	CO		07/12/2022	7.990	746,890		(235)				1,100,000	06/07/2022
100083952	CF	APACHE JUNCTION	AZ		07/12/2022	6.250	295,935		38				414,000	06/16/2022
100083953		PHOENIX	AZ		07/12/2022	7.500	248,220		(153)				450,000	06/09/2022
100083954	CF	ORANGE	CA		07/12/2022	6.625	1,294,579		9				1,710,000	06/08/2022
100083956	CF	DENVER	CO		07/12/2022	8.375	878,650		1,785				1,464,000	06/03/2022
100083957	CF	POOLER	GA		07/12/2022	7.125	262,993		(144)				424,000	06/13/2022
100083959	CF	RUTHER GLEN	VA		07/12/2022	7.750	500,590		(238)				675,000	06/01/2022
100083964	CF	SCOTTSDALE	AZ		07/12/2022	6.875	281,182		(19)				390,000	06/17/2022
100083965	CF	MODESTO	CA		07/12/2022	7.499	286,085		(144)				362,000	06/15/2022
100083966	CF	WEST FRIENDSHIP	MD		07/12/2022	6.875	1,223,336		11				1,500,000	06/17/2022
100083968	CF	CARMEL	IN		07/12/2022	7.875	187,593		(135)				250,000	06/10/2022
100083969	CF	BELLA VISTA	AR		07/12/2022	7.875	247,421		(133)				369,000	06/16/2022
100083974	CF	LAKESIDE	CA		07/12/2022	6.375	760,507		68				995,000	06/17/2022
100083977	CF	LAKE OSWEGO	OR		07/12/2022	7.375	783,385		(252)				1,013,000	06/17/2022
100083978	CF	STOCKTON	CA		07/12/2022	6.875	634,758		93				830,000	06/17/2022
100083983	CF	WILMINGTON AREA LOS ANGELES	CA		07/12/2022	6.250	257,037		79				400,000	06/15/2022
100083988	CF	STOCKTON	CA		07/12/2022	6.875	302,292		(17)				410,000	06/13/2022
100083991	CF	HOMESTEAD	FL		07/12/2022	7.000	300,207		(93)				385,000	06/08/2022
100083994	CF	LAKELAND	FL		07/12/2022	6.875	153,177		(55)				196,000	06/17/2022
100084004	CF	LADERA RANCH	CA		06/27/2022	7.016	2,276,962		(596)				2,900,000	06/07/2022
100084006		ORLANDO	FL		06/27/2022	7.177	331,617		(371)				510,000	06/01/2022
100084007	CF	MIAMI	FL		06/27/2022	7.185	278,893		(214)				330,000	04/20/2022
100084008		PORT MURRAY	NJ		06/27/2022	7.580	320,369		(199)				655,000	05/20/2022
100084009	CF	LODI	NJ		06/27/2022	7.372	603,997		104				815,000	06/13/2022
100084119		POMPANO BEACH	FL		08/12/2022	6.375	28,744		(32)				260,000	06/24/2022
100084120		PHOENIXVILLE	PA		09/02/2022	7.000	312,314		12				407,000	06/22/2022
100084368	CF	ESTERO	FL		08/12/2022	6.000	507,334		(33)				1,300,000	06/24/2022
100084382	CF	WAXHAW	NC		08/12/2022	5.875	810,327		65				1,830,000	07/08/2022
100084383	CF	RICHMOND	TX		08/12/2022	5.750	183,410		61				385,000	07/05/2022
100084386	CF	REDWOOD CITY	CA		08/12/2022	6.125	2,118,552		(136)				4,400,000	06/23/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084388	CF	PILOT POINT	TX		08/12/2022	7.000	1,450,519		(112)				2,300,000	07/15/2022
100084394		EDISTO ISLAND	SC		08/12/2022	6.375	924,434		844				2,056,000	07/19/2022
100084397		FRIDLEY	MN		08/12/2022	6.875	185,817		(43)				257,000	07/01/2022
100084398		FRIDLEY	MN		08/12/2022	6.875	187,105		(52)				257,000	07/01/2022
100084400		SAN BERNARDINO	CA		08/12/2022	6.375	271,116		(155)				450,000	07/05/2022
100084401		GRAND RAPIDS	MI		08/12/2022	7.750	180,635		(447)				260,000	07/15/2022
100084406		LANCASTER	CA		08/12/2022	6.250	303,528		(97)				495,000	06/30/2022
100084407		LANCASTER	CA		08/12/2022	6.250	310,005		(104)				505,000	06/30/2022
100084408		PALMDALE	CA		08/12/2022	6.250	351,985		(103)				575,000	06/30/2022
100084409		LANCASTER	CA		08/12/2022	6.250	277,460		(93)				452,000	06/30/2022
100084410		LANCASTER	CA		08/12/2022	6.250	342,889		(101)				560,000	07/14/2022
100084411		BELLA COLLINA	FL		08/12/2022	7.500	756,350		66				1,224,000	08/01/2022
100084413		BRADENTON	FL		08/12/2022	7.375	258,468		(542)				450,000	07/14/2022
100084415		SARASOTA	FL		08/12/2022	9.875	217,760		(476)				285,000	07/12/2022
100084418	CF	MIAMI	FL		08/12/2022	5.875	1,244,362		347				2,350,000	06/30/2022
100084432		LAWRENCEVILLE	GA		08/12/2022	7.125	300,839		(233)				405,000	07/01/2022
100084445	CF	PANORAMA CITY	CA		08/12/2022	6.625	343,789		(177)				905,000	07/13/2022
100084454		CABO SAN LUCAS	MEX		07/11/2022	7.480	459,447						912,339	06/29/2022
100084455		CABO SAN LUCAS	MEX		07/11/2022	6.763	142,948						603,884	06/30/2022
100084456		SAN FRANCISCO	MEX		07/11/2022	7.480	258,801						422,791	06/30/2022
100084457		SAN JOSE DEL CABO BCS	MEX		07/11/2022	7.797	153,501						655,055	06/30/2022
100084458		CABO SAN LUCAS	MEX		07/11/2022	7.330	1,025,896						2,042,536	06/30/2022
100084459	CF	LIHUE	HI		07/14/2022	7.000	2,916,280		(828)				3,995,000	06/18/2022
100084460	CF	LAS VEGAS	NV		07/14/2022	8.750	116,036		(68)				156,000	05/04/2022
100084461	CF	ROSWELL	GA		07/14/2022	6.750	3,319,848		(555)				6,241,500	05/24/2022
100084479	CF	TRACY	CA		09/02/2022	7.000	1,948,995		(533)				3,100,000	07/22/2022
100084480	CF	MURRIETA	CA		09/02/2022	6.625	890,292		(210)				1,400,000	08/01/2022
100084486	CF	WEST HILLS	CA		09/02/2022	7.375	565,806		(524)				970,000	07/15/2022
100084487	CF	BEVERLY HILLS	CA		09/02/2022	6.875	565,038		(93)				1,440,000	08/02/2022
100084489	CF	TARZANA	CA		09/02/2022	7.750	1,641,253		(154)				2,300,000	07/26/2022
100084495	CF	LAWRENCEVILLE	GA		09/02/2022	6.750	268,558		(93)				480,000	07/26/2022
100084500	CF	GILBERT	AZ		09/02/2022	7.000	549,681		(42)				780,000	08/03/2022
100084512	CF	BREMERTON	WA		09/02/2022	7.000	425,547		(58)				585,000	07/18/2022
100084589		YORKTOWN	VA		08/02/2022	9.250	186,145		(44)				345,000	07/07/2022
100084593	CF	MCDONOUGH	GA		08/02/2022	8.125	233,032		(140)				440,000	07/07/2022
100084595	CF	JIM THORPE	PA		08/02/2022	7.625	267,209		78				385,000	06/28/2022
100084599	CF	GILBERT	AZ		08/02/2022	6.999	385,298		(12)				735,000	06/24/2022
100084601	CF	SAN DIEGO	CA		08/02/2022	6.875	993,778		54				1,380,000	06/29/2022
100084606		INDIANAPOLIS	IN		08/02/2022	10.500	110,151		(115)				135,000	07/07/2022
100084609		WENDELL	NC		08/02/2022	8.625	312,259		(225)				445,000	06/27/2022
100084610	CF	SAINT CHARLES	MO		08/02/2022	8.125	239,698		(101)				285,000	06/30/2022
100084614		COPPERAS COVE	TX		08/02/2022	7.375	114,076		(149)				186,000	07/07/2022
100084616	CF	TWENTYNINE PALMS	CA		08/02/2022	6.499	226,125		22				315,000	07/06/2022
100084617		WEST DOVER	VT		08/02/2022	8.125	232,910		(300)				300,000	06/30/2022
100084618	CF	FOLEY	AL		08/02/2022	6.375	288,351		86				380,000	07/07/2022
100084619	CF	UPPER DARBY	PA		08/02/2022	8.250	106,742		(34)				215,000	07/12/2022
100084620	CF	SANTA ROSA	CA		08/02/2022	7.625	993,463		(360)				1,600,000	06/21/2022
100084621		CONWAY	SC		08/02/2022	7.000	99,017		(72)				216,000	07/06/2022
100084622	CF	PORTER	TX		08/02/2022	8.875	332,105		(134)				394,450	06/30/2022
100084625		TAMPA	FL		08/02/2022	8.625	275,899		(208)				390,000	06/21/2022
100084626	CF	WASHINGTON	DC		08/02/2022	6.499	553,612		324				795,000	05/09/2022
100084628		HEMET	CA		08/02/2022	7.875	325,589		(293)				466,000	06/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084629	CF	LYONS	IL		08/02/2022	7.999	5,266		36				513,000	06/28/2022
100084630		MOUNT JOY	PA		08/02/2022	8.250	207,864		(281)				272,000	06/30/2022
100084634		KISSIMMEE	FL		08/02/2022	9.500	407,173		(528)				600,000	06/23/2022
100084635		HIALEAH	FL		08/02/2022	8.750	262,746		(13,772)				350,000	07/08/2022
100084636	CF	MIDDLEBURG	FL		08/02/2022	7.249	166,986		(98)				227,000	06/27/2022
100084637	CF	PROVO	UT		08/02/2022	6.875	304,324		(33)				465,000	06/21/2022
100084638		SAN BERNARDINO	CA		08/02/2022	9.625	254,592		(522)				360,000	07/12/2022
100084641	CF	WHARTON	NJ		08/02/2022	7.499	279,021		(167)				375,000	06/21/2022
100084642		FONTANA	CA		08/02/2022	9.375	479,634		(499)				755,000	07/11/2022
100084644	CF	FAIRFIELD	CA		08/02/2022	6.500	424,369		66				600,000	06/21/2022
100084645		MIAMI	FL		08/02/2022	10.250	361,208		(832)				515,000	06/23/2022
100084646		MISSOURI CITY	TX		08/02/2022	7.500	311,015		(60)				418,040	06/30/2022
100084647	CF	INDIANAPOLIS	IN		08/02/2022	8.749	98,204		(202)				122,000	06/30/2022
100084650	CF	HERMISTON	OR		08/02/2022	6.875	194,661		(58)				690,000	06/29/2022
100084652		MIAMI GARDENS	FL		08/02/2022	8.375	247,377		(168)				370,000	06/27/2022
100084655		MYRTLE BEACH	SC		08/02/2022	7.749	139,138		(162)				195,000	06/22/2022
100084657	CF	MYRTLE BEACH	SC		08/02/2022	8.000	169,308		(214)				220,000	06/24/2022
100084658		SPRINGFIELD	IL		08/02/2022	8.999	167,189		(46)				227,500	06/22/2022
100084659	CF	ACTON	CA		08/02/2022	6.375	462,708		81				880,000	06/21/2022
100084660	CF	CORAL SPRINGS	FL		08/02/2022	8.125	460,420		(21)				592,000	06/24/2022
100084661		KISSIMMEE	FL		08/02/2022	8.375	340,334		(458)				470,000	06/21/2022
100084662		PANAMA CITY	FL		08/02/2022	7.250	253,324		122				500,000	06/22/2022
100084663		MIAMI	FL		08/02/2022	8.125	398,298		(401)				560,000	06/27/2022
100084664	CF	OCALA	FL		08/02/2022	6.875	184,286		(58)				252,900	06/21/2022
100084666		ORLANDO	FL		08/02/2022	6.875	186,440		(78)				272,000	06/27/2022
100084667		TOBYHANNA	PA		08/02/2022	7.500	140,528		(49)				206,000	06/29/2022
100084669		RAWLINS	WY		08/02/2022	8.624	257,805		(147)				420,000	06/29/2022
100084673	CF	HALLANDALE BEACH	FL		08/02/2022	8.500	131,638		(251)				165,000	07/07/2022
100084675		MIAMI	FL		08/02/2022	6.624	256,192		(17)				380,000	06/23/2022
100084676	CF	GATLINBURG	TN		08/02/2022	8.375	84,486		(348)				150,000	06/30/2022
100084677		PHOENIX	AZ		08/02/2022	7.250	479,804		(199)				650,000	06/30/2022
100084679	CF	QUINCY	FL		08/02/2022	8.750	143,917		(300)				206,000	06/27/2022
100084681	CF	HONOLULU	HI		08/02/2022	7.750	195,658		(108)				278,000	06/21/2022
100084682		JACKSONVILLE	FL		08/02/2022	7.750	230,691		(187)				328,000	07/01/2022
100084683		JACKSONVILLE	FL		08/02/2022	8.000	188,092		(193)				255,000	07/01/2022
100084684	CF	LAKELAND	FL		08/02/2022	6.875	99,049		(66)				205,000	07/05/2022
100084688		TUCSON	AZ		08/02/2022	8.874	296,891		(553)				398,000	06/27/2022
100084689	CF	NORWALK	CA		08/02/2022	7.250	524,384		(76)				680,000	06/21/2022
100084691		MIAMI	FL		08/02/2022	8.250	209,812		(409)				395,000	07/06/2022
100084694		LOS ANGELES	CA		08/02/2022	7.625	1,035,554		(200)				1,675,000	07/05/2022
100084695		LAKE WORTH	FL		08/02/2022	8.375	126,545		(198)				180,000	06/23/2022
100084697	CF	BEAVERTON	OR		08/02/2022	6.625	173,596		(12)				439,000	07/05/2022
100084698		LAKE STEVENS	WA		08/02/2022	7.125	1,063,588		479				1,500,000	06/30/2022
100084699	CF	NAMPA	ID		08/02/2022	7.375	312,728		(86)				400,000	06/29/2022
100084700		CHICAGO	IL		08/02/2022	8.125	167,544		(99)				209,999	06/30/2022
100084703		NAPA	CA		08/02/2022	6.750	388,569		(97)				1,240,000	06/21/2022
100084704	CF	RIVIERA BEACH	FL		08/02/2022	7.375	485,480		(265)				1,060,000	06/22/2022
100084706	CF	CORNVILLE	AZ		08/02/2022	6.875	169,486		(70)				305,000	07/11/2022
100084708	CF	EUGENE	OR		08/02/2022	7.375	333,012		(121)				465,000	07/08/2022
100084709	CF	HAWTHORNE	FL		08/02/2022	7.875	352,326		(447)				1,000,000	06/24/2022
100084710		VALLEJO	CA		08/02/2022	7.874	263,379		(121)				468,000	06/22/2022
100084711	CF	APACHE JUNCTION	AZ		08/02/2022	6.625	227,374		(33)				470,000	07/11/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084713		BOYNTON BEACH	FL		08/02/2022	7.000	217,759		(136)				305,000	07/07/2022
100084714		LOS ANGELES	CA		08/02/2022	7.375	503,681		(179)				800,000	06/23/2022
100084715		OTTAWA	IL		08/02/2022	7.500	162,544		12				215,000	07/07/2022
100084717		SCOTTSDALE	AZ		08/02/2022	6.750	1,991,293		52				3,200,000	06/24/2022
100084718	CF	DURHAM	NC		08/02/2022	7.375	178,102		(158)				401,000	07/06/2022
100084719	CF	ORLANDO	FL		08/02/2022	8.125	264,951		(183)				330,000	07/11/2022
100084721		COVINA	CA		08/02/2022	8.125	415,254		(160)				870,000	07/11/2022
100084722		CALEXICO	CA		08/02/2022	7.250	151,037		(56)				237,000	07/07/2022
100084723		IMPERIAL	CA		08/02/2022	7.625	126,531		(15)				200,000	07/07/2022
100084725		HUNTINGTON PARK	CA		08/02/2022	7.125	219,446		(178)				668,000	06/21/2022
100084726	CF	GALVESTON	TX		08/02/2022	7.500	172,308		(147)				230,000	07/07/2022
100084728	CF	ESCONDIDO	CA		08/02/2022	6.375	736,632		161				1,300,000	06/28/2022
100084729	CF	TEMPE	AZ		08/02/2022	6.250	472,735		169				835,000	07/05/2022
100084730		KISSIMMEE	FL		08/02/2022	8.500	196,493		(398)				283,000	06/27/2022
100084731	CF	MYRTLE BEACH	SC		08/02/2022	7.374	256,876		(159)				370,000	06/27/2022
100084733	CF	FEDERAL WAY	WA		08/02/2022	6.500	247,766		(9)				582,000	07/12/2022
100084734	CF	TILLAMOOK	OR		08/02/2022	6.250	181,647		82				405,000	06/28/2022
100084736	CF	FEDERAL WAY	WA		08/02/2022	6.500	254,940		(8)				650,000	07/12/2022
100084737	CF	ESCONDIDO	CA		08/02/2022	7.125	727,747		(111)				1,000,000	06/29/2022
100084738		RIDGEFIELD	WA		08/02/2022	6.875	820,094		267				1,350,000	06/23/2022
100084739		DEBARY	FL		08/02/2022	8.125	297,009		(349)				414,457	06/30/2022
100084740	CF	BLUFFTON	SC		08/02/2022	6.875	332,830		38				440,000	06/28/2022
100084743		DOLTON	IL		08/02/2022	8.000	114,586		(134)				140,000	07/08/2022
100084745		SAINT AUGUSTINE	FL		08/02/2022	8.125	499,659		(511)				700,000	07/12/2022
100084746	CF	SEATTLE	WA		08/02/2022	6.875	373,258		(104)				650,000	06/28/2022
100084747		PAWLEYS ISLAND	SC		08/02/2022	7.250	287,197		(81)				484,000	06/24/2022
100084748		HOLLYWOOD	FL		08/02/2022	8.000	313,722		(262)				445,000	06/22/2022
100084749		FORT MYERS	FL		08/02/2022	9.250	52,865		(681)				190,000	06/30/2022
100084750	CF	SEATTLE	WA		08/02/2022	6.750	425,682		(22)				900,000	06/28/2022
100084752	CF	ROY	UT		08/02/2022	6.625	287,559		23				440,000	07/05/2022
100084753		BAY HARBOR ISLANDS	FL		08/02/2022	6.500	1,351,793		389				2,829,500	06/27/2022
100084755	CF	SOUTH LAKE TAHOE	CA		08/02/2022	6.250	638,005		214				900,000	06/24/2022
100084757	CF	ELK GROVE	CA		08/02/2022	6.625	269,144		(10)				490,000	06/28/2022
100084759	CF	ROWLAND HEIGHTS	CA		08/02/2022	7.375	739,836		(120)				895,000	06/27/2022
100084760	CF	MIAMI BEACH	FL		08/02/2022	7.750	661,634		(406)				950,000	06/28/2022
100084762		TUCSON	AZ		08/02/2022	8.375	174,036		(316)				235,000	07/05/2022
100084764	CF	NILES	IL		08/02/2022	7.125	292,665		(2)				380,000	06/24/2022
100084765	CF	ONTARIO	CA		08/02/2022	6.625	707,495		82				925,000	07/01/2022
100084770	CF	APPLE VALLEY	CA		08/02/2022	7.000	233,886		(19)				360,000	06/21/2022
100084771		FERNANDINA BEACH	FL		08/02/2022	8.125	227,632		(322)				293,000	07/11/2022
100084772	CF	MOSES LAKE	WA		08/02/2022	6.125	233,952		89				315,000	06/28/2022
100084773		MIAMI	FL		08/02/2022	9.125	359,857		(822)				690,000	06/23/2022
100084775	CF	PEMBROKE PINES	FL		08/02/2022	6.375	95,583		11				385,000	07/11/2022
100084777	CF	PHOENIX	AZ		08/02/2022	7.749	126,241		(152)				165,000	06/30/2022
100084778		HONOLULU	HI		08/02/2022	6.125	154,066		96				220,000	06/28/2022
100084779		MODESTO	CA		08/02/2022	9.625	179,721		(150)				290,000	06/27/2022
100084780	CF	LILBURN	GA		08/02/2022	7.000	117,067		(20)				200,000	06/29/2022
100084781		THORNTON	CO		08/02/2022	8.125	276,666		(124)				520,000	07/07/2022
100084784	CF	SPRINGFIELD	OR		08/02/2022	6.750	270,292		3				375,000	07/11/2022
100084785	CF	MARYSVILLE	WA		08/02/2022	7.499	492,376		(32)				635,000	06/21/2022
100084787	CF	WHEELING	IL		08/02/2022	6.375	159,606		50				225,000	06/30/2022
100084788	CF	MIDVALE	UT		08/02/2022	8.250	429,172		(118)				502,000	07/08/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084789		HOUSTON	TX		08/02/2022	7.625	165,156		(219)				230,000	07/11/2022
100084790	CF	DALLAS	GA		08/02/2022	6.999	92,757		(52)				412,000	07/11/2022
100084793	CF	LIVERMORE	CA		08/02/2022	6.125	821,693		393				1,175,000	06/22/2022
100084794		KISSIMMEE	FL		08/02/2022	7.000	339,473		(173)				750,000	06/30/2022
100084795	CF	LONGWOOD	FL		08/02/2022	6.125	1,082,240		879				1,460,000	06/29/2022
100084796	CF	HENDERSON	NV		08/02/2022	7.125	130,840		(87)				195,000	07/01/2022
100084797	CF	KEY WEST	FL		08/02/2022	6.375	509,020		157				700,000	07/07/2022
100084799	CF	VANCOUVER	WA		08/02/2022	6.375	244,478		36				342,000	06/30/2022
100084800	CF	PARKLAND	FL		08/02/2022	6.250	1,627,406		867				2,670,000	06/30/2022
100084802	CF	MAGNA	UT		08/02/2022	7.750	261,427		(158)				352,000	07/01/2022
100084803		MYRTLE BEACH	SC		08/02/2022	8.250	151,915		(337)				274,900	07/01/2022
100084804		REDFORD	MI		08/02/2022	9.000	135,908		(125)				190,000	07/11/2022
100084805	CF	ELIZABETH	NJ		08/02/2022	6.375	568,944		448				765,000	07/11/2022
100084807	CF	PLANO	TX		08/02/2022	7.375	16,954		(109)				873,000	06/28/2022
100084810	CF	FRESNO	CA		08/02/2022	7.000	229,187		(39)				320,000	07/01/2022
100084811	CF	PINGREE GROVE	IL		08/02/2022	8.250	196,069		(63)				260,000	06/24/2022
100084812	CF	FAIRVIEW	NJ		08/02/2022	6.625	173,277		58				642,500	06/27/2022
100084814	CF	MIAMI BEACH	FL		08/02/2022	5.875	697,730		641				950,000	06/29/2022
100084815	CF	GILBERT	AZ		08/02/2022	6.250	335,111		113				615,000	06/29/2022
100084818		TAMPA	FL		08/02/2022	8.250	358,978		(118)				485,000	06/30/2022
100084819	CF	GAITHERSBURG	MD		08/02/2022	7.499	258,866		1				335,000	06/28/2022
100084820	CF	DAYTONA BEACH	FL		08/02/2022	6.125	173,987		93				265,000	07/01/2022
100084821	CF	PORTER RANCH	CA		08/02/2022	6.750	513,731		41				630,000	07/11/2022
100084822	CF	ANGIER	NC		08/02/2022	8.375	183,480		(272)				235,000	06/28/2022
100084824	CF	COLTON	CA		08/02/2022	7.625	305,902		(52)				392,000	07/08/2022
100084825		KISSIMMEE	FL		08/02/2022	8.625	196,101		(389)				262,500	06/28/2022
100084827		MIAMI GARDENS	FL		08/02/2022	7.250	297,675		(246)				425,000	07/08/2022
100084829	CF	BOYNTON BEACH	FL		08/02/2022	7.625	408,249		28				470,000	07/01/2022
100084830	CF	LEHI	UT		08/02/2022	7.375	716,027		16				990,000	06/30/2022
100084831	CF	SHEBOYGAN	WI		08/02/2022	6.749	119,570		(14)				165,000	06/23/2022
100084832	CF	YUKON	OK		08/02/2022	5.999	234,453		123				418,000	07/12/2022
100084836	CF	SACRAMENTO	CA		08/02/2022	6.875	457,214		(48)				630,000	07/06/2022
100084837		PUNTA GORDA	FL		08/02/2022	7.875	335,707		(175)				450,000	07/08/2022
100084838	CF	SPARKS	NV		08/02/2022	6.375	344,854		94				454,000	07/01/2022
100084839		OCALA	FL		08/02/2022	8.250	273,779		(89)				370,000	06/30/2022
100084840	CF	HARMONY	FL		08/02/2022	5.875	278,165		212				705,000	06/28/2022
100084841	CF	RICHMOND	CA		08/02/2022	6.750	142,129		(17)				410,000	07/07/2022
100084842		PANAMA CITY BEACH	FL		08/02/2022	7.875	263,034		(310)				368,000	06/30/2022
100084843	CF	GLENDALE	AZ		08/02/2022	7.375	250,224		(181)				418,000	07/08/2022
100084844	CF	VILLA PARK	IL		08/02/2022	6.750	92,501		8				275,000	07/01/2022
100084845		AVONDALE	AZ		08/02/2022	8.000	260,092		(402)				399,500	07/01/2022
100084846	CF	SCOTTSDALE	AZ		08/02/2022	7.125	880,746		(82)				1,150,000	07/08/2022
100084847	CF	LAS VEGAS	NV		08/02/2022	8.250	620,405		(301)				780,000	07/08/2022
100084848	CF	LAS VEGAS	NV		08/02/2022	6.625	779,627		89				1,050,000	06/30/2022
100084849		TITUSVILLE	FL		08/02/2022	7.250	220,192		(172)				315,000	07/01/2022
100084850		HOUSTON	TX		08/02/2022	7.500	280,664		(287)				580,000	07/08/2022
100084856	CF	SNELLVILLE	GA		08/02/2022	8.250	272,294		(172)				331,000	07/12/2022
100084857	CF	SAN LORENZO	CA		08/02/2022	6.625	686,216		57				905,000	06/27/2022
100084858	CF	LOS ANGELES	CA		08/02/2022	6.000	909,887		520				1,300,000	07/07/2022
100084859	CF	MARIETTA	GA		08/02/2022	6.875	267,520		(14)				374,000	06/24/2022
100084860	CF	SEDONA	AZ		08/02/2022	6.250	529,246		179				1,200,000	07/07/2022
100084861	CF	MAYPEARL	TX		08/02/2022	6.375	339,198		68				450,000	07/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084862	CF	COLUMBUS	OH		08/02/2022	6.500	117,809		(6)				245,000	07/01/2022
100084914	CF	SCOTTSDALE	AZ		09/29/2022	6.625	291,142		(55)				705,000	08/15/2022
100084919	CF	AUSTIN	TX		09/29/2022	7.000	1,113,983		(371)				1,798,000	08/08/2022
100084923	CF	RICHMOND	TX		09/29/2022	7.000	281,202		(99)				475,000	08/03/2022
100084927	CF	MONTGOMERY	TX		09/29/2022	6.500	753,704		21				1,145,000	08/08/2022
100084929	CF	DICKINSON	TX		09/29/2022	7.000	1,288,439		143				2,000,000	08/01/2022
100084956	CF	PATERSON	NJ		09/29/2022	7.125	276,827		188				520,000	08/16/2022
100084960	CF	MIAMI	FL		09/29/2022	6.625	369,772		27				529,000	08/24/2022
100084981		LEANDER	TX		09/29/2022	8.250	267,092		(206)				508,000	08/10/2022
100084982		KEY LARGO	FL		09/29/2022	8.125	327,391		(294)				475,000	08/12/2022
100085010	CF	LOS ANGELES	CA		08/12/2022	7.125	506,521		(37)				750,000	06/30/2022
100085015		MISSOURI CITY	TX		08/12/2022	8.375	331,862		(554)				525,000	07/08/2022
100085021	CF	SHERMAN OAKS	CA		08/12/2022	6.625	1,865,714		(47)				2,650,000	07/12/2022
100085144	CF	SACRAMENTO	CA		09/21/2022	7.125	282,262		(27)				417,000	07/06/2022
100085148	CF	ORANGE	CA		09/21/2022	7.250	612,028		(189)				782,000	06/22/2022
100085163	CF	NOVATO	CA		09/21/2022	7.875	831,795		(92)				1,250,000	07/12/2022
100085166	CF	BELTON	TX		09/21/2022	6.875	305,717		(205)				425,000	07/07/2022
100085167	CF	HUNTINGTON BEACH	CA		09/21/2022	7.000	1,375,372		(851)				1,770,000	07/15/2022
100085168	CF	GALT	CA		09/21/2022	7.500	459,810		(166)				765,000	07/21/2022
100085178	CF	LA CANADA FLINTRIDGE	CA		09/21/2022	7.125	2,879,504		(1,200)				4,225,000	07/27/2022
100085997		CABO SAN LUCAS	MEX		08/19/2022	7.850	218,521						785,018	07/26/2022
100085998		TODOS SANTOS	MEX		08/19/2022	7.700	296,223						550,056	07/29/2022
100085999		MX	MEX		08/19/2022	7.850	144,416						240,566	07/22/2022
100086001		CIUDAD DE MEXICO	MEX		08/19/2022	7.850	169,039						298,303	08/15/2022
100086002		LOS CABOS	MEX		08/19/2022	8.380	241,292						558,363	07/21/2022
100086003		PUERTO VALLARTA	MEX		08/19/2022	7.133	492,563						1,053,249	08/09/2022
100086010	CF	GILBERT	AZ		09/02/2022	6.875	297,250		(200)				605,000	07/14/2022
100086015	CF	SAINT PETERSBURG	FL		09/02/2022	7.125	127,004		(130)				580,000	07/19/2022
100086016	CF	TEMECULA	CA		09/02/2022	7.125	304,196		(234)				830,000	07/20/2022
100086038	CF	EWA BEACH	HI		08/24/2022	7.375	676,239		(405)				868,000	07/08/2022
100086040	CF	BROOKLYN	NY		08/24/2022	7.625	1,215,741		(39,855)				1,700,000	04/03/2022
100086043	CF	MATTHEWS	NC		08/24/2022	7.750	249,486		(73)				320,000	06/16/2022
100086044	CF	DETROIT	MI		08/24/2022	8.250	116,823		(37)				143,000	06/17/2022
100086049	CF	SAN ANTONIO	TX		08/24/2022	7.625	476,373		75				620,000	07/11/2022
100086126	CF	VALLEJO	CA		10/07/2022	6.875	371,071		(93)				585,000	08/18/2022
100086144	CF	HERRIMAN	UT		10/07/2022	6.500	285,759		(26)				500,000	08/22/2022
100086148	CF	EPHRATA	WA		10/07/2022	8.750	509,174		60				621,000	08/31/2022
100086151	CF	LUTZ	FL		10/07/2022	7.375	1,492,636		(520)				2,020,000	08/23/2022
100086156	CF	LOCKWOOD	CA		10/07/2022	6.750	477,158		(74)				790,000	08/24/2022
100086157	CF	CASTLE ROCK	CO		10/07/2022	7.250	406,106		(173)				600,000	09/02/2022
100086166	CF	BAKERSFIELD	CA		10/07/2022	6.875	933,832		(188)				1,200,000	08/26/2022
100086172	CF	FOUNTAIN HILLS	AZ		10/07/2022	8.000	1,825,205		(787)				2,300,000	09/02/2022
100086185	CF	DEER PARK	TX		10/07/2022	7.875	225,933		(206)				283,000	08/23/2022
100086186	CF	CONROE	TX		10/07/2022	8.125	314,018		(250)				395,000	08/19/2022
100086190	CF	AUSTIN	TX		10/07/2022	8.500	637,183		(352)				680,000	08/29/2022
100086191	CF	GLENVIEW	IL		10/07/2022	7.625	573,472		11				800,000	09/02/2022
100086195	CF	SAN PEDRO	CA		10/07/2022	8.625	951,376		(627)				1,050,000	08/25/2022
100086196	CF	TOMBALL	TX		10/07/2022	7.000	437,709		(10)				630,000	08/19/2022
100086199	CF	CYPRESS	TX		10/07/2022	8.000	271,524		(304)				339,000	08/24/2022
100086200	CF	SAN JOSE	CA		10/07/2022	7.125	661,932		(124)				2,145,000	08/31/2022
100086202		HUNTSVILLE	TX		10/07/2022	8.875	509,635		(234)				727,500	09/02/2022
100086204	CF	SAN JOSE	CA		10/07/2022	7.125	665,232		(146)				1,780,000	08/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086211	CF	MARTINEZ	CA		10/07/2022	7.250	455,512		(105)				610,000	09/06/2022
100086213	CF	KELLER	TX		10/07/2022	7.250	559,397		(354)				805,000	09/01/2022
100086226	CF	GARDEN GROVE	CA		10/07/2022	7.000	813,686		(67)				1,050,000	09/01/2022
100086229		SPRING	TX		10/07/2022	8.125	773,111		(236)				1,120,000	09/16/2022
100086235	CF	GULF SHORES	AL		09/29/2022	7.624	281,017		(51)				360,000	08/30/2022
100086236	CF	ORANGE BEACH	AL		09/29/2022	7.499	188,550		(113)				480,000	08/29/2022
100086242	CF	PHILADELPHIA	PA		09/29/2022	7.499	272,869		(73)				380,000	08/25/2022
100086245	CF	CUMMING	GA		09/29/2022	7.124	684,417		(301)				968,000	08/17/2022
100086254	CF	WEST PALM BEACH	FL		09/29/2022	7.374	538,006		(199)				715,000	09/14/2022
100086258	CF	WESTPORT	CT		09/29/2022	7.374	551,830		(139)				705,000	08/19/2022
100086259	CF	BURNSVILLE	MN		09/29/2022	8.124	423,251		(240)				530,000	08/26/2022
100086264	CF	RIVERDALE	GA		09/29/2022	9.374	123,266		(186)				140,000	07/14/2022
100086265	CF	BRUNSWICK	GA		09/29/2022	7.990	172,752		(159)				205,000	07/14/2022
100086359		SAN MIGUEL DE ALLENDE	MEX		09/01/2022	8.160	395,320						15,091,000	08/29/2022
100086360		CABO SAN LUCAS	MEX		09/01/2022	7.410	475,954						1,960,988	08/26/2022
100086361		SAN JOSE DEL CABO	MEX		09/01/2022	8.510	180,301						389,553	08/17/2022
100086365	CF	VIRGINIA BEACH	VA		09/23/2022	7.750	97,086		(18)				170,000	06/22/2022
100086366	CF	MILILANI	HI		09/23/2022	6.875	790,167		161				1,030,000	07/22/2022
100086374		DANBURY	CT		09/23/2022	7.625	311,822		(65)				400,000	07/21/2022
100086376	CF	RANGELY	CO		09/23/2022	8.500	107,634		(77)				167,000	07/11/2022
100086481	CF	MODESTO	CA		09/30/2022	7.875	317,086		(37)				630,000	08/22/2022
100086493	CF	DANBURY	CT		09/30/2022	7.750	283,880		(75)				450,000	08/30/2022
100086496	CF	SEATAC	WA		09/30/2022	7.875	353,168		(83)				625,000	08/22/2022
100086498	CF	WICHITA	KS		09/30/2022	7.875	132,441		(116)				200,000	08/16/2022
100086499	CF	WAUKEGAN	IL		09/30/2022	8.125	189,361		(60)				240,000	08/18/2022
100086500	CF	JOHNSBURG	IL		09/30/2022	7.500	128,986		(30)				270,000	08/22/2022
100086501	CF	LAS VEGAS	NV		09/30/2022	8.250	291,592		(175)				390,000	08/16/2022
100086502	CF	GRASS VALLEY	CA		09/30/2022	8.250	316,655		(147)				470,000	08/17/2022
100086507	CF	LOUISBURG	NC		09/30/2022	8.000	403,870		18				535,000	08/25/2022
100086510	CF	RAHWAY	NJ		09/30/2022	7.999	257,315		(77)				345,000	08/26/2022
100086514	CF	PALMDALE	CA		09/30/2022	7.499	176,030		(40)				451,000	08/31/2022
100086519	CF	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022	8.125	608,181		(205)				880,000	08/24/2022
100086520	CF	CHICAGO	IL		09/30/2022	8.125	217,977		(69)				340,000	08/22/2022
100086521	CF	COVINGTON	WA		09/30/2022	8.125	362,021		(123)				490,000	08/24/2022
100086522	CF	LAS VEGAS	NV		09/30/2022	7.750	212,686		(72)				360,000	08/29/2022
100086524	CF	WATERFORD	CT		09/30/2022	7.875	153,801		(94)				220,000	09/01/2022
100086525	CF	LAS VEGAS	NV		09/30/2022	8.125	200,016		(227)				380,000	08/31/2022
100086526	CF	HARDEEVILLE	SC		09/30/2022	7.875	211,063		(86)				305,000	08/29/2022
100086527	CF	WENDELL	NC		09/30/2022	9.625	225,214		(296)				306,500	08/25/2022
100086531		FALLBROOK	CA		09/30/2022	8.875	617,070		(284)				885,000	09/07/2022
100086533	CF	MODESTO	CA		09/30/2022	7.875	291,815		(101)				370,000	08/22/2022
100086534	CF	ROSEDALE	MD		09/30/2022	8.375	232,324		(153)				315,000	08/26/2022
100086535	CF	PHOENIX	AZ		09/30/2022	8.500	649,400		(139)				880,000	08/19/2022
100086539		KEIZER	OR		09/30/2022	8.875	208,614		(190)				296,000	08/30/2022
100086541	CF	RICHMOND	KY		09/30/2022	7.750	162,469		(55)				265,000	08/31/2022
100086544	CF	MYRTLE BEACH	SC		09/30/2022	7.500	323,160		6				557,000	08/18/2022
100086545	CF	CANTONMENT	FL		09/30/2022	8.125	140,681		(101)				175,000	08/26/2022
100086549	CF	LEMONT	IL		09/30/2022	7.375	472,559		40				615,000	09/02/2022
100086557	CF	CUTLER BAY	FL		09/30/2022	8.999	351,464		(402)				940,000	08/31/2022
100086565	CF	HOUSTON	TX		09/30/2022	8.750	708,803		55				1,210,000	08/29/2022
100086566	CF	MESA	AZ		09/30/2022	8.749	339,499		(399)				480,000	08/24/2022
100086570	CF	GREENWICH	CT		09/30/2022	7.375	1,045,674		(144)				3,310,000	08/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086578	CF	CHICAGO	IL		09/30/2022	8.625	478,246		23				615,000	08/18/2022
100086581		HOUSTON	TX		09/30/2022	8.750	129,556		(234)				200,000	08/19/2022
100086584	CF	SAN MARINO	CA		09/30/2022	7.500	1,584,024		(313)				2,176,000	09/06/2022
100086588	CF	SAN DIEGO	CA		09/30/2022	8.500	388,934		(153)				525,000	08/22/2022
100086589	CF	TAMPA	FL		09/30/2022	7.625	320,571		(34)				412,000	08/26/2022
100086593	CF	MIAMI	FL		09/30/2022	7.500	155,768		(50)				205,000	08/22/2022
100086604	CF	HALLANDALE BEACH	FL		09/30/2022	8.000	102,838		(68)				137,000	08/19/2022
100086609	CF	PEARLAND	TX		09/30/2022	8.500	660,988		(245)				951,500	09/06/2022
100086615		BELLEVILLE	IL		09/30/2022	8.625	506,375		379				675,000	08/31/2022
100086617		BOYNTON BEACH	FL		09/30/2022	9.750	259,945		(189)				340,000	08/26/2022
100086618	CF	WILDOMAR	CA		09/30/2022	7.500	381,188		(37)				490,000	08/26/2022
100086623	CF	SUNNY ISLES BEACH	FL		09/30/2022	6.875	162,629		(14)				240,000	08/17/2022
100086625		PLAIN CITY	UT		09/30/2022	8.500	469,136		30				735,000	08/29/2022
100086627	CF	COLUMBIA	SC		09/30/2022	10.000	123,566		(108)				150,000	08/29/2022
100086628	CF	LAVON	TX		09/30/2022	7.875	289,908		(103)				375,000	08/19/2022
100086630	CF	HOLLY SPRINGS	NC		09/30/2022	7.375	849,529		(8)				1,060,000	08/29/2022
100086631	CF	FRANKFORT	IL		09/30/2022	7.875	712,683		26				920,000	09/07/2022
100086646	CF	DORAL	FL		09/30/2022	8.250	194,044		(187)				256,000	08/26/2022
100086647	CF	EULESS	TX		09/30/2022	7.875	393,156		(93)				501,000	08/23/2022
100086649	CF	HALLANDALE BEACH	FL		09/30/2022	7.750	320,197		(47)				410,000	08/30/2022
100086650	CF	SAINT CLOUD	FL		09/30/2022	7.875	195,061						268,000	08/29/2022
100086651	CF	KISSIMMEE	FL		09/30/2022	7.875	447,651		(13)				581,000	08/25/2022
100086653	CF	LONGVIEW	WA		09/30/2022	7.375	361,101		84				480,000	08/26/2022
100086664	CF	RICHMOND	CA		09/30/2022	7.750	634,441		(96)				850,000	08/16/2022
100086666		STUART	FL		09/30/2022	8.000	147,015		(43)				255,000	08/29/2022
100086667	CF	TRINITY	FL		09/30/2022	8.000	508,324		(76)				650,000	08/23/2022
100086672	CF	COLUMBUS	GA		09/30/2022	7.625	153,435		(69)				194,000	08/25/2022
100086673	CF	JACKSON	GA		09/30/2022	7.625	240,800		(66)				349,990	08/22/2022
100086676	CF	LAS VEGAS	NV		09/30/2022	8.875	283,755		(268)				370,000	08/31/2022
100086683	CF	ANTIOCH	CA		09/30/2022	7.500	736,302		(10)				950,000	08/24/2022
100086688	CF	EUGENE	OR		09/30/2022	9.125	250,664		(248)				330,000	08/31/2022
100086689		HOLLYWOOD	FL		09/30/2022	8.999	322,449		(242)				537,500	09/01/2022
100086690	CF	PORT ST. LUCIE	FL		09/30/2022	6.875	213,199		7				382,500	08/23/2022
100086693	CF	PUYALLUP	WA		09/30/2022	7.500	458,468		(18)				720,000	08/26/2022
100086697	CF	WARREN	MI		09/30/2022	8.625	80,546		(195)				131,900	09/01/2022
100086702	CF	MESA	AZ		09/30/2022	7.750	260,935		(159)				410,000	09/02/2022
100086704	CF	SEGUIN	TX		09/30/2022	8.250	675,561		(562)				1,149,000	08/19/2022
100086708	CF	DESTIN	FL		09/30/2022	8.250	321,743		(170)				433,000	08/30/2022
100086713	CF	GURNEE	IL		09/30/2022	7.500	187,361		(31)				275,000	09/06/2022
100086714		DUNEDIN	FL		09/30/2022	7.250	1,252,447		173				1,637,000	08/30/2022
100086716	CF	ROSENBERG	TX		09/30/2022	7.000	183,857		(25)				265,000	08/29/2022
100086717	CF	RIVERSIDE	CA		09/30/2022	6.999	312,004		9				417,000	08/24/2022
100086721	CF	CASA GRANDE	AZ		09/30/2022	7.500	295,837		(115)				515,000	09/06/2022
100086723	CF	FRISCO	TX		09/30/2022	7.375	1,015,326		(31)				1,310,000	08/19/2022
100086724	CF	GRANADA HILLS	CA		09/30/2022	7.500	1,285,899		172				1,670,000	08/31/2022
100086727	CF	MISSOURI CITY	TX		09/30/2022	7.875	893,414		131				1,157,722	09/07/2022
100086728	CF	MIAMI	FL		09/30/2022	8.250	497,616		(196)				669,000	09/06/2022
100086733	CF	SAN DIEGO	CA		09/30/2022	7.125	1,182,756		(141)				1,625,000	08/31/2022
100086734	CF	THOUSAND OAKS	CA		09/30/2022	7.500	809,171		(216)				1,100,000	09/01/2022
100086736	CF	THOUSAND OAKS	CA		09/30/2022	7.500	772,606		(211)				1,050,000	09/01/2022
100086739		CONROE	TX		09/30/2022	9.375	153,927		(139)				2,070,000	09/07/2022
100086744	CF	ORANGE	CA		09/30/2022	6.875	404,831		(7)				1,059,000	09/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086745	CF	CARROLLTON	TX		09/30/2022	6.999	465,241		8				810,786	08/29/2022
100086747	CF	FRANKLIN	TN		09/30/2022	7.250	347,331		(34)				550,000	08/26/2022
100086750	CF	PITTSBURGH	PA		09/30/2022	7.500	185,902		(49)				239,200	09/01/2022
100086752	CF	LOGANVILLE	GA		09/30/2022	7.375	465,429		141				610,000	08/17/2022
100086761		RIVERSIDE	CA		10/04/2022	6.750	806,993		(12,566)				1,340,000	07/26/2022
100086765	CF	ROSELLE	NJ		10/04/2022	7.350	253,762		(11,045)				442,000	08/31/2022
100086775	CF	RANCHO PALOS VERDES	CA		10/04/2022	6.875	737,597		11,941				1,835,000	08/31/2022
100086785		MOSS BEACH	CA		10/04/2022	6.975	1,136,649		2,511				1,700,000	08/10/2022
100086786	CF	EL PASO	TX		10/04/2022	6.850	59,793		(982)				275,000	08/02/2022
100086791	CF	EL PASO	TX		10/04/2022	7.250	215,419		(108)				275,000	08/10/2022
100086796		STOCKTON	NJ		10/04/2022	7.350	285,716		(152)				440,000	08/05/2022
100086869	CF	TARPON SPRINGS	FL		10/07/2022	7.875	117,517		(55)				195,000	09/06/2022
100086871	CF	DISCOVERY BAY	CA		10/07/2022	6.750	616,048		113				875,000	09/02/2022
100086873	CF	VANCOUVER	WA		10/07/2022	8.500	505,272		(21)				625,000	09/07/2022
100086875	CF	DE LEON SPRINGS	FL		10/07/2022	7.500	250,551		(122)				317,000	08/30/2022
100086877	CF	QUEEN CREEK	AZ		10/07/2022	7.000	461,673		1				724,000	09/07/2022
100086879	CF	FOUNTAIN HILLS	AZ		10/07/2022	6.625	52,861		53				590,000	09/08/2022
100086886	CF	POMPANO BEACH	FL		10/07/2022	7.375	323,135		(96)				440,000	09/09/2022
100086887	CF	CAPE CORAL	FL		10/07/2022	7.500	320,942		(146)				525,000	09/12/2022
100086892	CF	LAWNDALE	CA		10/07/2022	6.875	331,210		(2)				660,000	09/12/2022
100086897	CF	DEARBORN	MI		10/07/2022	8.375	117,498		(224)				187,500	09/09/2022
100086900	CF	WHITTIER	CA		09/21/2022	8.375	906,121		(511)				1,150,000	05/16/2022
100086903	CF	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/21/2022	8.375	782,057		(452)				1,020,000	05/17/2022
100086905	CF	CARPENTERSVILLE	IL		09/21/2022	8.875	178,594		(88)				224,000	08/19/2022
100086906	CF	LANCASTER	CA		09/21/2022	8.625	327,952		(129)				552,000	06/29/2022
100086908	CF	GREEN VALLEY	CA		10/24/2022	7.250	360,614		(66)				480,000	09/12/2022
100086910		DENVER	CO		10/24/2022	8.625	875,938		(333)				1,155,000	09/13/2022
100086911	CF	CRYSTAL LAKE	IL		10/24/2022	7.500	149,369		(63)				295,000	09/13/2022
100086914		KISSIMMEE	FL		10/24/2022	8.375	270,642		(200)				416,000	08/31/2022
100086916		HAMILTON	NJ		10/24/2022	8.250	316,798		(61)				450,000	09/01/2022
100086917	CF	FAYETTEVILLE	AR		10/24/2022	6.875	400,112		61				580,000	09/13/2022
100086918	CF	BOERNE	TX		10/24/2022	8.500	272,245		(343)				848,000	09/01/2022
100086919	CF	ST GEORGE	UT		10/24/2022	7.250	305,089		(84)				400,000	08/30/2022
100086920	CF	BEACH PARK	IL		10/24/2022	7.250	235,552		38				300,000	08/31/2022
100086922	CF	KING GEORGE	VA		10/24/2022	8.999	1,605,649		(540)				1,900,000	09/01/2022
100086923	CF	THE VILLAGES	FL		10/24/2022	7.250	529,765		34				670,000	09/12/2022
100086924	CF	GALVESTON	TX		10/24/2022	8.250	157,292		(99)				196,000	09/06/2022
100086925	CF	HANOVER PARK	IL		10/24/2022	7.625	175,261		78				225,000	08/31/2022
100086926	CF	FRESNO	CA		10/24/2022	6.875	509,758		71				1,575,000	09/12/2022
100086928	CF	DEER LODGE	TN		10/24/2022	7.250	419,544		(38)				700,000	09/12/2022
100086929	CF	KISSIMMEE	FL		10/24/2022	6.625	251,527		17				385,000	08/31/2022
100086931	CF	ACCOKEEK	MD		10/24/2022	7.750	579,209		(17)				775,000	09/01/2022
100086932	CF	LONG BEACH	CA		10/24/2022	6.750	577,988		13				805,000	09/07/2022
100086933	CF	CENTRAL ISLIP	NY		10/24/2022	7.625	275,641		300				455,000	08/31/2022
100086934		SILVER SPRING	MD		10/24/2022	7.875	246,394		(141)				370,000	09/02/2022
100086935		DESTIN	FL		10/24/2022	6.625	699,717		115				1,350,000	08/30/2022
100086938		SHELLEY	ID		10/24/2022	7.750	329,438		56				490,000	09/08/2022
100086939		NORTH RICHLAND HILLS	TX		10/24/2022	7.500	259,629		(54)				373,000	08/31/2022
100086942		TUCSON	AZ		10/24/2022	7.500	517,249		(76)				760,000	08/31/2022
100086944		WARRENTON	OR		10/24/2022	7.999	598,582		(7)				847,000	09/08/2022
100086946		TAMPA	FL		10/24/2022	8.500	278,824		(346)				350,000	09/08/2022
100086948		BUCKEYE	AZ		10/24/2022	7.625	250,440		(184)				354,333	08/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086949		DEERFIELD BEACH	FL		10/24/2022	7.750	553,480		84				805,000	08/31/2022
100086950		RICHMOND	TX		10/24/2022	7.500	35,926		(241)				399,000	09/06/2022
100086951		ARGYLE	TX		10/24/2022	7.875	373,012		(20)				515,000	09/01/2022
100086952		SAINT CLOUD	FL		10/24/2022	6.625	266,694		72				455,000	09/09/2022
100086954		SAINT CLOUD	FL		10/24/2022	6.625	293,834		110				453,000	09/09/2022
100086958		PLANTATION	FL		10/24/2022	7.760	178,926		(192)				235,000	08/31/2022
100086960		PALO ALTO	CA		10/24/2022	7.375	1,630,853		(639)				2,988,000	09/09/2022
100086961		SPRING	TX		10/24/2022	7.250	433,545		(109)				635,000	09/01/2022
100086962		LAS VEGAS	NV		10/24/2022	7.750	171,621		(226)				320,000	09/13/2022
100086963		MANCHESTER	NH		10/24/2022	7.999	269,449		(185)				362,500	09/09/2022
100086965		SAINT PAUL	MN		10/24/2022	7.999	247,732		(141)				360,000	09/02/2022
100086966		BLACKFOOT	ID		10/24/2022	7.875	205,629		(278)				290,000	09/08/2022
100086967	CF	ALLENTOWN	PA		10/24/2022	7.625	241,758		(101)				340,000	09/12/2022
100086971		AURORA	IL		10/24/2022	7.999	296,044		(145)				393,000	08/29/2022
100086972		PHILADELPHIA	PA		10/24/2022	8.250	219,469		(208)				300,000	08/22/2022
100086973		NEWARK	NJ		10/24/2022	8.125	572,285		(303)				750,000	09/01/2022
100086978		LANSING	MI		10/24/2022	8.250	122,910		(185)				164,000	09/02/2022
100086981	CF	ONTARIO	CA		11/04/2022	7.250	557,110		(80)				785,000	09/20/2022
100086991		SAINT AUGUSTINE	FL		11/04/2022	8.375	382,486		(325)				685,000	09/23/2022
100086994		JACKSONVILLE	FL		11/04/2022	7.625	127,952		(78)				165,000	09/22/2022
100086995	CF	COTO DE CAZA	CA		11/04/2022	6.875	1,823,545		(12)				2,900,000	09/06/2022
100087005	CF	ATLANTA	GA		11/04/2022	6.500	355,142		87				645,000	09/15/2022
100087007		MEMPHIS	TN		11/04/2022	8.125	144,616		(226)				185,000	09/27/2022
100087011	CF	MIAMI	FL		11/04/2022	7.625	280,701		(114)				385,000	09/12/2022
100087013	CF	FORT LAUDERDALE	FL		11/04/2022	7.500	1,807,822		(225)				2,650,000	09/23/2022
100087014		KNOXVILLE	TN		11/04/2022	7.500	276,657		(59)				438,000	09/29/2022
100087015		PANAMA CITY BEACH	FL		11/04/2022	7.375	420,154		(14)				570,000	09/09/2022
100087016	CF	NAPLES	FL		11/04/2022	7.250	790,017		(95)				1,160,000	09/14/2022
100087023	CF	BELLINGHAM	WA		11/04/2022	7.750	258,841		(68)				609,000	09/21/2022
100087029	CF	MCKINNEY	TX		11/04/2022	6.500	236,855		48				895,000	09/19/2022
100087032		CONROE	TX		11/04/2022	9.625	317,771		(413)				500,000	09/20/2022
100087035	CF	RIVIERA BEACH	FL		11/04/2022	7.500	506,571		(344)				780,000	09/13/2022
100087037	CF	HOMESTEAD	FL		11/04/2022	8.625	355,152		(171)				395,000	09/22/2022
100087038		LARGO	FL		11/04/2022	8.125	304,848		(68)				392,000	09/21/2022
100087039	CF	ROSENBERG	TX		11/04/2022	9.625	304,585		(338)				345,000	09/28/2022
100087045	CF	MONKTON	MD		11/04/2022	6.375	375,003		137				680,000	09/23/2022
100087050	CF	SAN ANTONIO	TX		11/04/2022	7.375	338,965		(213)				460,000	09/16/2022
100087057	CF	MESQUITE	TX		11/04/2022	8.000	527,810		(149)				615,000	10/11/2022
100087058		PATERSON	NJ		11/04/2022	8.375	389,282		(114)				540,000	10/11/2022
100087061		FULLERTON	CA		11/04/2022	7.375	532,010		(170)				805,000	10/03/2022
100087062	CF	RIVIERA BEACH	FL		11/04/2022	7.500	231,704		(206)				370,000	09/23/2022
100087063	CF	GILBERT	AZ		11/04/2022	9.625	808,182		(497)				960,000	09/27/2022
100087065		SAN DIEGO	CA		11/04/2022	8.375	215,701		(239)				407,000	09/21/2022
100087068	CF	CANYON LAKE	TX		11/04/2022	7.625	480,123		(3)				630,000	09/14/2022
100087070		BALTIMORE	MD		11/04/2022	9.125	195,936		(359)				275,000	09/27/2022
100087071	CF	STERLING HEIGHTS	MI		11/04/2022	8.125	220,546		(136)				285,000	10/07/2022
100087077		PUERTO ESCONDIDO	MEX		09/26/2022	9.083	234,744						409,280	09/09/2022
100087078		SAN JOSE DEL CABO	MEX		09/26/2022	8.433	168,078						273,943	09/08/2022
100087080		LOS CABOS BCS	MEX		09/26/2022	8.333	1,530,684						4,253,919	09/23/2022
100087081		ROSEVILLE	CA		11/04/2022	7.750	541,478		(69)				712,000	10/04/2022
100087082	CF	LOS ANGELES	CA		11/04/2022	6.375	521,923		244				2,290,000	09/21/2022
100087086	CF	RANCHO CUCAMONGA	CA		11/04/2022	7.375	1,267,617		(66)				1,799,000	09/29/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087090	CF	BOCA RATON	FL		11/04/2022	6.625	1,444,133		603				2,800,000	09/20/2022
100087100		KNOXVILLE	TN		11/04/2022	8.375	118,915		(86)				148,000	09/28/2022
100087102		DESOTO	TX		11/04/2022	8.375	292,537		(175)				393,000	09/29/2022
100087108		KNOXVILLE	TN		11/04/2022	8.375	137,181		(106)				170,000	09/28/2022
100087113	CF	TAMPA	FL		11/04/2022	6.375	930,531		518				2,300,000	10/06/2022
100087115	CF	KISSIMMEE	FL		11/04/2022	6.875	387,903		50				506,000	09/27/2022
100087119		KNOXVILLE	TN		11/04/2022	8.375	129,578		(107)				160,000	09/28/2022
100087120		HOUSTON	TX		01/06/2023	8.750	190,979		(236)				245,000	10/31/2022
100087121	CF	LOMITA	CA		11/04/2022	7.375	471,035		(183)				683,000	09/19/2022
100087122	CF	MONTEREY	CA		11/04/2022	6.250	524,941		324				723,000	09/19/2022
100087129	CF	MILILANI	HI		11/04/2022	8.125	335,830		(154)				475,000	10/19/2022
100087130		KNOXVILLE	TN		11/04/2022	8.375	118,766		(69)				150,000	09/28/2022
100087133	CF	ROSAMOND	CA		10/25/2022	5.625	274,381		240				380,000	10/06/2021
100087135	CF	LONG BEACH	CA		10/25/2022	5.875	343,266		(20,424)				535,000	10/08/2021
100087136	CF	RICHMOND	VA		10/25/2022	5.999	240,345		124				330,000	10/29/2021
100087137	CF	BEL AIR	MD		10/25/2022	5.375	73,804		135				120,000	10/22/2021
100087138	CF	RICHMOND	RI		10/25/2022	5.125	181,148		306				322,000	10/01/2021
100087139	CF	LUFKIN	TX		10/25/2022	5.500	54,530		90				80,000	10/14/2021
100087140	CF	SUMMIT	NJ		10/25/2022	5.000	292,382		903				505,000	10/12/2021
100087142	CF	ALEXANDRIA	LA		10/25/2022	5.250	198,665		497				290,000	10/07/2021
100087143	CF	SAN DIEGO	CA		10/25/2022	5.250	411,338		630				650,000	10/21/2021
100087145	CF	STUART	FL		10/25/2022	5.000	255,144		671				438,000	09/21/2021
100087147	CF	TYLER	TX		10/25/2022	5.999	483,173		528				735,000	10/22/2021
100087149	CF	HARTFORD	CT		10/25/2022	5.375	136,755		456				225,000	10/08/2021
100087150	CF	TAMPA	FL		10/25/2022	5.750	109,230		49				169,000	10/28/2021
100087151	CF	BETHANY	OK		10/25/2022	5.499	197,080		192				309,000	10/29/2021
100087154	CF	INDIALANTIC	FL		10/25/2022	5.000	359,835		1,029				560,000	10/21/2021
100087155	CF	SAN ANTONIO	TX		10/25/2022	5.000	146,449		250				260,000	11/04/2021
100087157		AGOURA HILLS	CA		10/25/2022	5.375	1,470,259		1,543				1,980,000	10/25/2021
100087158	CF	DEL MAR	CA		10/25/2022	5.187	1,667,854		2,891				2,525,000	03/30/2022
100087159	CF	BELL CANYON	CA		10/25/2022	5.500	1,564,120		1,973				2,100,000	10/28/2021
100087160	CF	DULUTH	GA		10/25/2022	5.187	201,432		310				415,000	03/28/2022
100087161	CF	THE COLONY	TX		10/25/2022	5.355	194,680		259				482,000	04/12/2022
100087162	CF	GLEN BURNIE	MD		10/25/2022	5.000	152,395		331				224,000	10/25/2021
100087163	CF	CANTON	OH		10/25/2022	5.500	197,329		264				305,000	10/29/2021
100087166	CF	DEERFIELD BEACH	FL		10/25/2022	6.000	314,093		217				425,000	12/21/2021
100087170	CF	GILBERT	AZ		10/25/2022	5.125	489,685		1,212				780,000	12/29/2021
100087171	CF	DESTIN	FL		10/25/2022	5.375	283,873		262				399,000	03/04/2022
100087172	CF	MELBOURNE	FL		10/25/2022	5.000	57,923		211				102,000	12/17/2021
100087174	CF	BROOKSHIRE	TX		10/25/2022	5.875	108,314		97				150,000	09/24/2021
100087176	CF	MAYO	FL		10/25/2022	5.625	51,643		124				310,000	02/22/2022
100087177	CF	NORTH MYRTLE BEACH	SC		10/25/2022	5.500	204,078		167				300,000	03/04/2022
100087178	CF	WORCESTER	MA		10/25/2022	5.500	375,436		1,334				570,000	01/04/2022
100087179	CF	SAN FRANCISCO	CA		10/25/2022	5.125	640,594		1,359				1,050,000	02/24/2022
100087182	CF	MURRELLS INLET	SC		10/25/2022	5.125	175,345		230				255,000	02/16/2022
100087183	CF	BRADENTON	FL		10/25/2022	5.125	546,273		839				782,000	04/12/2022
100087185	CF	LOS ANGELES	CA		10/25/2022	5.875	836,101		566				1,100,000	05/12/2022
100087186	CF	NORTHVILLE	MI		10/25/2022	5.125	324,398		680				542,000	12/06/2021
100087187	CF	KIRKLAND	WA		10/25/2022	5.990	1,553,645		1,365				2,131,000	05/11/2022
100087188	CF	HEBER CITY	UT		10/25/2022	5.125	909,055		1,646				2,500,000	06/27/2022
100087189	CF	GREENVILLE	TX		10/25/2022	5.750	162,946		81				300,000	07/06/2022
100087190	CF	VENICE	CA		10/25/2022	5.250	1,170,994		2,170				1,700,000	03/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087191	CF	SAN FERNANDO	CA		10/25/2022	5.500	352,428		400				580,000	05/13/2022
100087192	CF	TAMPA	FL		10/25/2022	5.750	494,592		389				675,000	06/02/2022
100087194	CF	NEW ORLEANS	LA		10/25/2022	5.750	266,437		430				1,819,000	07/19/2022
100087195	CF	CAMARILLO	CA		10/25/2022	5.625	520,242		805				700,000	01/24/2022
100087197	CF	SAN BERNARDINO	CA		10/25/2022	5.875	575,733		388				781,500	05/13/2022
100087200	CF	PORTLAND	OR		10/25/2022	5.625	884,919		1,611				1,350,000	04/01/2022
100087201	CF	SILVERTHORNE	CO		10/25/2022	5.125	629,342		1,179				1,200,000	05/25/2022
100087202	CF	FAR ROCKAWAY	NY		10/25/2022	5.500	820,590		1,461				1,405,000	05/16/2022
100087203	CF	UPPER SADDLE RIVER	NJ		10/25/2022	5.750	2,107,392		2,250				2,920,000	06/17/2022
100087204	CF	MANHATTAN BEACH	CA		10/25/2022	5.500	270,883		246				1,575,000	06/01/2022
100087205	CF	FAIRFIELD	CT		10/25/2022	5.625	445,836		490				645,000	06/17/2022
100087206	CF	LAUREL	MD		10/25/2022	5.875	449,051		271				610,000	06/09/2022
100087208	CF	VISALIA	CA		10/25/2022	6.000	320,981		129				495,000	05/25/2022
100087209	CF	AVONDALE	AZ		10/25/2022	5.990	207,993		79				435,000	05/27/2022
100087210	CF	MIAMI	FL		10/25/2022	5.750	133,030		78				550,000	06/10/2022
100087213	CF	CORONA	CA		10/25/2022	5.625	771,359		836				1,100,000	05/17/2022
100087214	CF	DANIA BEACH	FL		10/25/2022	5.375	117,401		158				345,000	06/10/2022
100087217	CF	SACRAMENTO	CA		10/25/2022	5.750	381,649		322				532,000	06/07/2022
100087218	CF	MURRIETA	CA		10/25/2022	5.625	400,438		377				690,000	06/06/2022
100087219	CF	APPLE VALLEY	CA		10/25/2022	5.625	414,548		397				565,000	10/22/2021
100087220	CF	SKOKIE	IL		10/25/2022	5.500	81,497		71				310,000	06/07/2022
100087222	CF	PALM SPRINGS	CA		10/25/2022	5.500	1,030,081		(812)				1,425,000	04/19/2022
100087223	CF	NATIONAL CITY	CA		10/25/2022	5.000	635,544		1,406				1,250,000	06/02/2022
100087225	CF	FORT LAUDERDALE	FL		10/25/2022	5.375	186,558		290				308,000	06/02/2022
100087227	CF	NORTH MIAMI BEACH	FL		10/25/2022	5.875	449,639		409				680,000	06/17/2022
100087231		TAMPA	FL		10/25/2022	5.500	705,320		631				995,000	05/05/2022
100087232	CF	HILTON HEAD ISLAND	SC		10/25/2022	5.875	580,482		270				1,875,000	05/06/2022
100087233	CF	LAS VEGAS	NV		10/25/2022	5.990	645,085		338				870,000	03/22/2022
100087234	CF	BOCA RATON	FL		10/25/2022	5.875	468,938		487				650,000	04/01/2022
100087236	CF	WASILLA	AK		10/25/2022	5.000	303,536		765				430,000	02/03/2022
100087238	CF	NEW MILFORD	NJ		10/25/2022	5.500	436,841		967				655,000	01/31/2022
100087240	CF	TEXARKANA	AR		10/25/2022	5.125	183,690		336				295,000	03/23/2022
100087241	CF	TEMECULA	CA		10/25/2022	5.990	593,418		(385)				780,000	03/17/2022
100087242	CF	VERNON	NJ		10/25/2022	5.640	161,892		83				250,000	03/29/2022
100087244	CF	LAS VEGAS	NV		10/25/2022	5.125	124,753		290				184,000	03/16/2022
100087245	CF	NORTH MIAMI	FL		10/25/2022	5.500	842,759		1,136				2,500,000	05/02/2022
100087246	CF	OLYMPIA	WA		10/25/2022	5.087	194,838		277				481,000	04/01/2022
100087247	CF	TINLEY PARK	IL		10/25/2022	5.920	463,497		701		(3)		660,000	03/29/2022
100087248	CF	GILBERT	AZ		10/25/2022	5.250	654,831		1,094				1,000,000	03/09/2022
100087249	CF	ORANGE	CA		10/25/2022	5.375	642,170		449				1,066,000	03/21/2022
100087250	CF	BOUNTIFUL	UT		10/25/2022	5.250	175,340		232				260,000	03/28/2022
100087251	CF	PANAMA CITY BEACH	FL		10/25/2022	5.125	313,824		584				591,500	03/21/2022
100087252	CF	HOMESTEAD	FL		10/25/2022	5.875	466,380		324				680,000	02/24/2022
100087254	CF	CAPE CORAL	FL		10/25/2022	5.125	376,639		696				550,000	05/09/2022
100087256	CF	BARNEGAT	NJ		10/25/2022	5.188	243,282		(388)				540,000	02/28/2022
100087257	CF	VISTA	CA		10/25/2022	5.500	579,496		717				1,050,000	05/05/2022
100087258	CF	UNION CITY	NJ		10/25/2022	5.250	177,913		(132)				259,000	03/11/2022
100087259	CF	PARK CITY	UT		10/25/2022	5.125	585,269		(595)				875,000	03/12/2022
100087261	CF	FOREST GROVE	OR		10/25/2022	5.500	302,149		704				525,000	03/29/2022
100087262	CF	PARK CITY	UT		10/25/2022	5.375	575,138		3,389				2,600,000	03/15/2022
100087265	CF	RIDGEFIELD	NJ		10/25/2022	5.875	165,136		148				545,000	05/02/2022
100087268	CF	YORBA LINDA	CA		10/25/2022	5.750	1,631,399		2,008				2,285,000	03/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087269	CF	DALLAS	TX		10/25/2022	5.125	470,406		1,210				780,000	03/07/2022
100087270	CF	QUEEN CREEK	AZ		10/25/2022	5.250	364,376		738				575,000	03/02/2022
100087271	CF	PORT CHARLOTTE	FL		10/25/2022	5.875	289,496		277				373,000	03/11/2022
100087273	CF	ARVADA	CO		10/25/2022	5.000	369,441		631				545,000	03/21/2022
100087274	CF	SPRING BRANCH	TX		10/25/2022	5.875	429,574		547				855,000	03/26/2022
100087275	CF	SAINT CHARLES	MO		10/25/2022	5.500	481,001		1,029				710,000	02/11/2022
100087276	CF	LEAGUE CITY	TX		10/25/2022	5.125	158,537		455				260,000	03/10/2022
100087278	CF	CHICAGO	IL		10/25/2022	5.250	217,026		346				335,000	02/24/2022
100087279	CF	SOUTHINGTON	CT		10/25/2022	5.375	250,288		649				410,000	02/23/2022
100087280	CF	POCOMOKE CITY	MD		10/25/2022	5.875	94,784		108				140,000	03/04/2022
100087281	CF	WHITE PLAINS	NY		10/25/2022	5.500	470,195		1,232				740,000	05/05/2022
100087282	CF	TUCSON	AZ		10/25/2022	5.125	152,455		243				304,000	03/10/2022
100087283	CF	LAKEWOOD RANCH	FL		10/25/2022	5.500	1,255,671		1,939				1,936,000	03/11/2022
100087284	CF	ALLEN	TX		10/25/2022	5.625	86,483		85				334,000	04/04/2022
100087285	CF	NAVARRE	FL		10/25/2022	5.250	866,910		2,011				1,250,000	03/18/2022
100087287	CF	TUCSON	AZ		10/25/2022	5.250	717,983		1,218				1,100,000	05/23/2022
100087290	CF	PLANTATION	FL		10/25/2022	5.750	592,461		504				1,004,000	05/13/2022
100087291	CF	BEND	OR		10/25/2022	5.625	277,077		254				455,000	01/11/2022
100087292	CF	PALMER LAKE	CO		10/25/2022	5.375	234,634		428				475,000	03/18/2022
100087293	CF	MYRTLE BEACH	SC		10/25/2022	5.125	63,335		112				149,000	04/08/2022
100087294	CF	MYRTLE BEACH	SC		10/25/2022	5.875	424,738		356				591,000	03/29/2022
100087295	CF	WOONSOCKET	RI		10/25/2022	5.250	190,746		426				300,000	12/21/2021
100087296	CF	BROKEN BOW	OK		10/25/2022	5.750	642,789		(1,123)				984,000	04/08/2022
100087297	CF	MESA	AZ		10/25/2022	5.750	1,240,008		1,153				1,825,000	05/12/2022
100087298	CF	RED OAK	TX		10/25/2022	5.250	295,756		544				395,000	01/19/2022
100087299	CF	POINT PLEASANT BEACH	NJ		10/25/2022	5.875	345,067		409				789,000	06/21/2022
100087300	CF	MYRTLE BEACH	SC		10/25/2022	5.000	161,219		244				231,000	03/07/2022
100087301	CF	SAN FRANCISCO	CA		10/25/2022	5.000	1,360,165		3,698				2,100,000	01/14/2022
100087302	CF	PORT CHARLOTTE	FL		10/25/2022	5.000	186,798		398				270,000	02/01/2022
100087303	CF	MIRAMAR BEACH	FL		10/25/2022	5.500	115,118		201				542,000	03/11/2022
100087304	CF	PUYALLUP	WA		10/25/2022	5.250	267,811		448				425,000	04/04/2022
100087305	CF	NEW ORLEANS	LA		10/25/2022	5.250	208,161		546				325,000	12/17/2021
100087306	CF	MIAMI	FL		10/25/2022	5.125	485,413		869				835,000	05/06/2022
100087307	CF	RIVER GROVE	IL		10/25/2022	5.750	188,713		251				280,000	11/09/2021
100087308	CF	MIAMI BEACH	FL		10/25/2022	5.500	635,823		1,031				1,050,000	03/17/2022
100087310	CF	WOOD VILLAGE	OR		10/25/2022	5.250	265,302		354				435,000	02/18/2022
100087311	CF	MYRTLE BEACH	SC		10/25/2022	5.500	130,419		101				180,000	04/13/2022
100087314	CF	ABERDEEN	WA		10/25/2022	5.250	204,714		360				280,000	02/19/2022
100087315	CF	LAS VEGAS	NV		10/25/2022	5.250	453,557		799				710,000	02/23/2022
100087318	CF	APOLLO BEACH	FL		10/25/2022	5.250	498,122		812				694,000	03/01/2022
100087319	CF	GALLATIN	TN		10/25/2022	5.750	587,901		470				930,000	04/07/2022
100087320	CF	MIAMI	FL		10/25/2022	5.750	397,019		265				585,000	04/06/2022
100087322	CF	CYPRESS	TX		10/25/2022	5.500	454,126		491				640,000	04/28/2022
100087326	CF	SAN FRANCISCO	CA		10/25/2022	5.250	205,559		317				1,100,000	03/01/2022
100087328	CF	ORLANDO	FL		10/25/2022	5.125	229,052		413				345,000	03/04/2022
100087329	CF	MYRTLE BEACH	SC		10/25/2022	5.875	125,178		66				180,000	04/27/2022
100087331	CF	GOODYEAR	AZ		10/25/2022	5.250	318,660		488				490,000	03/04/2022
100087332	CF	MOORESVILLE	IN		10/25/2022	5.750	182,260		219				250,500	03/04/2022
100087333	CF	PANAMA CITY BEACH	FL		10/25/2022	5.000	256,102		481				490,000	03/25/2022
100087334	CF	BAKERSFIELD	CA		10/25/2022	5.500	527,187		656				760,000	04/08/2022
100087335	CF	KINGSTON	WA		10/25/2022	5.875	436,505		282				850,000	04/15/2022
100087337	CF	STATEN ISLAND	NY		10/25/2022	5.375	487,744		1,168				660,000	02/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087338	CF	DICKINSON	TX		10/25/2022	5.625	387,885		516				570,000	03/03/2022
100087339	CF	IDAHO FALLS	ID		10/25/2022	5.750	1,515,837		2,440				2,049,000	04/28/2022
100087340	CF	SCOTTSDALE	AZ		10/25/2022	5.875	1,803,657		1,068				3,000,000	05/17/2022
100087341	CF	TEMPLETON	CA		10/25/2022	5.125	380,296		701				635,000	04/20/2022
100087342	CF	LAUDERHILL	FL		10/25/2022	5.875	508,603		418				851,000	05/12/2022
100087343	CF	MELVILLE	NY		10/25/2022	5.500	544,352		1,430				840,000	02/16/2022
100087344	CF	NORTH FORT MYERS	FL		10/25/2022	5.875	342,818		201				495,000	05/24/2022
100087346	CF	WASHOUGAL	WA		10/25/2022	5.875	890,448		641				1,500,000	05/27/2022
100087348	CF	LOS ANGELES	CA		10/25/2022	5.750	707,277		607				1,250,000	05/13/2022
100087349	CF	SALISBURY	MD		10/25/2022	5.875	506,406		392				800,000	05/26/2022
100087350	CF	LOS ANGELES	CA		10/25/2022	5.500	1,553,148		1,929				3,526,000	05/14/2022
100087351	CF	KISSIMMEE	FL		10/25/2022	5.750	498,951		414				685,000	05/03/2022
100087352	CF	HONEOYE	NY		10/25/2022	5.750	365,094		322				810,000	05/12/2022
100087353	CF	OAK ISLAND	NC		10/25/2022	5.500	289,253		207				501,000	05/09/2022
100087354	CF	CHICAGO	IL		10/25/2022	5.875	742,131		501				1,150,000	06/01/2022
100087355	CF	GLENDALE	AZ		10/25/2022	5.375	239,074		254				530,000	05/25/2022
100087356	CF	COSTA MESA	CA		10/25/2022	5.625	648,563		700				2,200,000	05/11/2022
100087358	CF	LUDLOW	KY		10/25/2022	6.000	69,760		52				139,000	06/18/2022
100087361	CF	SCOTTDALE	GA		10/25/2022	5.875	186,135		98				290,000	05/31/2022
100087362	CF	CHULA VISTA	CA		10/25/2022	5.875	780,152		505				1,750,000	06/21/2022
100087366	CF	LAKE WORTH	FL		10/25/2022	5.875	477,760		353				895,000	06/09/2022
100087367	CF	MYRTLE BEACH	SC		10/25/2022	5.825	119,242		83				177,000	03/04/2022
100087368	CF	BRONX	NY		10/25/2022	5.500	423,221		583				800,000	06/09/2022
100087369	CF	OAK HARBOR	WA		10/25/2022	5.240	562,872		867				860,000	04/11/2022
100087370	CF	SAN CLEMENTE	CA		10/25/2022	5.387	2,823,742		3,807				4,250,000	04/04/2022
100087371	CF	ST AUGUSTINE	FL		10/25/2022	5.875	328,914		216				446,000	05/09/2022
100087373	CF	RICHMOND	TX		10/25/2022	5.125	334,147		693				805,000	05/02/2022
100087375	CF	HACIENDA HEIGHTS	CA		10/25/2022	5.125	631,707		1,186				925,000	04/07/2022
100087376		NEW YORK	NY		10/25/2022	5.990	1,962,135		(1,942)				3,040,000	03/14/2022
100087377	CF	PHOENIX	AZ		10/25/2022	5.375	258,483		318				409,000	04/18/2022
100087378	CF	FRESNO	CA		10/25/2022	5.875	142,837		106				225,000	04/19/2022
100087379	CF	MIAMI	FL		10/25/2022	5.500	201,758		259				500,000	05/04/2022
100087382	CF	CEDAR CREEK	TX		10/25/2022	5.250	414,087		715				600,000	04/13/2022
100087383	CF	GOODYEAR	AZ		10/25/2022	5.625	577,387		577				815,000	03/14/2022
100087387	CF	ANAHEIM	CA		10/25/2022	5.625	431,810		437				800,000	05/09/2022
100087388	CF	INGLEWOOD	CA		10/25/2022	5.125	249,159		412				770,000	03/14/2022
100087389	CF	SPRING CREEK	NV		10/25/2022	5.375	237,431		233				330,000	03/10/2022
100087391	CF	COATESVILLE	PA		10/25/2022	5.250	150,853		228				215,000	03/18/2022
100087392	CF	DENVER	CO		10/25/2022	5.250	390,497		702				570,000	03/12/2022
100087394	CF	ST PETERSBURG	FL		10/25/2022	5.500	185,947		172				315,000	06/29/2022
100087395	CF	MAYWOOD	IL		10/25/2022	5.125	175,146		468				275,000	03/15/2022
100087397	CF	CATHEDRAL CITY	CA		10/25/2022	5.875	342,130		229				707,000	04/21/2022
100087401	CF	ORLANDO	FL		10/25/2022	5.240	744,499		1,005				1,225,000	03/31/2022
100087404	CF	TULARE	CA		10/25/2022	5.250	247,263		361				566,000	07/06/2022
100087405	CF	VENICE	CA		10/25/2022	5.750	1,759,057		(1,352)				2,650,000	03/16/2022
100087411	CF	KISSIMMEE	FL		10/25/2022	5.500	338,951		463				470,000	04/26/2022
100087412	CF	KISSIMMEE	FL		10/25/2022	5.500	330,734		478				470,000	04/25/2022
100087413	CF	MICCO	FL		10/25/2022	5.462	352,043		481				550,000	02/25/2022
100087415	CF	JOHNS CREEK	GA		10/25/2022	5.750	1,447,909		2,328				2,075,000	04/19/2022
100087416	CF	LA QUINTA	CA		10/25/2022	5.115	664,293		(607)				1,100,000	03/23/2022
100087420		VAN	TX		10/25/2022	5.750	166,065		86				260,000	05/02/2022
100087421	CF	STROUDSBURG	PA		10/25/2022	5.625	317,208		357				442,000	05/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087425	CF	LAKE WORTH	FL		10/25/2022	5.990	233,968		80				755,000	05/23/2022
100087426	CF	AUSTIN	TX		10/25/2022	5.875	272,062		159				420,000	05/17/2022
100087427	CF	TUCSON	AZ		10/25/2022	5.875	177,307		60				247,000	05/09/2022
100087428	CF	COVINA	CA		10/25/2022	5.875	344,983		230				630,000	06/17/2022
100087429	CF	BRYN MAWR	PA		10/25/2022	5.625	2,038,774		2,978				3,300,000	05/03/2022
100087431	CF	TUCSON	AZ		10/25/2022	5.625	134,486		104				202,000	05/04/2022
100087432	CF	CLARKSTON	GA		10/25/2022	5.990	254,357		154				395,000	04/26/2022
100087433	CF	SPRINGFIELD	OR		10/25/2022	5.875	185,749		95				875,000	05/09/2022
100087436	CF	NORTH ANDOVER	MA		10/25/2022	5.875	712,774		785				995,000	05/10/2022
100087438	CF	NEW MILFORD	CT		10/25/2022	5.750	238,886		264				360,000	04/29/2022
100087441	CF	WESTON	FL		10/25/2022	5.375	376,456		494				605,000	04/22/2022
100087442	CF	FULSHEAR	TX		10/25/2022	5.875	479,816		474				663,000	04/28/2022
100087443	CF	LAS VEGAS	NV		10/25/2022	5.125	314,326		498				455,000	03/14/2022
100087444	CF	STATEN ISLAND	NY		10/25/2022	5.625	579,203		340				800,000	05/13/2022
100087445	CF	HEARTLAND	TX		10/25/2022	5.250	257,033		291				516,000	04/05/2022
100087446	CF	WINTER PARK	FL		10/25/2022	5.500	191,454		183				303,000	03/16/2022
100087448	CF	N. MIAMI BEACH	FL		10/25/2022	5.875	419,466		311				630,000	04/29/2022
100087449	CF	ANAHEIM	CA		10/25/2022	5.625	426,591		436				730,000	05/09/2022
100087450	CF	VACAVILLE	CA		10/25/2022	5.125	848,994		1,764				1,433,000	03/18/2022
100087451	CF	ROELAND PARK	KS		10/25/2022	5.125	210,094		402				350,000	03/15/2022
100087455		LOS ANGELES	CA		10/25/2022	5.750	520,108		704				780,000	02/25/2022
100087456	CF	TACOMA	WA		10/25/2022	5.375	436,570		634				960,000	05/10/2022
100087458	CF	CORAL SPRINGS	FL		10/25/2022	5.750	496,312		722				1,115,000	03/11/2022
100087459	CF	DOWNEY	CA		10/25/2022	5.625	544,130		597				1,210,000	05/09/2022
100087463	CF	MIAMI	FL		10/25/2022	5.875	791,381		618				1,085,000	05/16/2022
100087465	CF	OLD BRIDGE	NJ		10/25/2022	5.375	252,311		515				380,000	03/16/2022
100087467	CF	BERLIN	MD		10/25/2022	5.375	282,962		342				550,000	04/29/2022
100087470		SPRING	TX		10/25/2022	5.012	83,429		309				223,000	10/08/2021
100087471	CF	PERRIS	CA		10/25/2022	5.750	358,880		283				525,000	05/18/2022
100087472	CF	MIDDLEBURG	FL		10/25/2022	5.250	245,737		438				353,000	09/21/2021
100087473	CF	TOLLESON	AZ		10/25/2022	5.437	226,262		246				346,000	10/06/2021
100087474	CF	SEDONA	AZ		10/25/2022	5.250	764,415		1,601				1,150,000	09/08/2021
100087475	CF	LOS LUNAS	NM		10/25/2022	5.375	214,662		397				325,000	10/12/2021
100087476	CF	RESTON	VA		10/25/2022	5.000	720,934		2,207				1,220,000	10/08/2021
100087478	CF	SPRING HILL	FL		10/25/2022	5.250	155,375		209				445,000	06/15/2022
100087479	CF	CROSBY	TX		10/25/2022	5.125	182,322		474				280,000	09/23/2021
100087481	CF	TOMBALL	TX		10/25/2022	5.250	180,397		504				340,000	09/17/2021
100087484	CF	STONINGTON	CT		10/25/2022	5.875	491,017		560				760,000	06/21/2022
100087489	CF	PLANTATION	FL		10/25/2022	5.875	449,452		327				1,100,000	06/21/2022
100087493	CF	MANTECA	CA		10/25/2022	5.750	534,539		612				710,000	06/06/2022
100087498	CF	PASADENA	MD		10/25/2022	5.375	218,852		269				379,000	06/13/2022
100087505	CF	MICA	WA		10/25/2022	5.250	435,043		755				885,000	06/28/2022
100087506	CF	DALY CITY	CA		10/25/2022	5.375	585,016		816				1,705,000	07/09/2022
100087507	CF	MIAMI	FL		10/25/2022	5.375	155,256		184				470,000	06/15/2022
100087509	CF	LAIE	HI		10/25/2022	5.125	1,284,793		2,546				1,900,000	06/09/2022
100087511	CF	PALM BAY	FL		10/25/2022	5.990	250,622		111				327,000	05/26/2022
100087512	CF	RICHMOND	TX		10/25/2022	5.375	269,755		317				419,500	05/31/2022
100087513	CF	FLUSHING	NY		10/25/2022	5.750	619,836		668				920,000	05/05/2022
100087514		SALEM	WV		10/25/2022	5.750	122,343		112				188,000	05/20/2022
100087515		MARLTON	NJ		10/25/2022	5.990	146,407		66				345,000	06/03/2022
100087518	CF	BOHEMIA	NY		10/25/2022	5.990	195,877		146				510,000	06/14/2022
100087521	CF	MELROSE	MA		10/25/2022	5.990	284,133		168				938,000	05/23/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087522		KISSIMMEE	FL		10/25/2022	5.625	1,008,349		1,060				1,625,000	06/10/2022
100087525	CF	WESTON	FL		10/25/2022	5.875	186,826		84				1,250,000	07/22/2022
100087526	CF	REGO PARK	NY		10/25/2022	5.750	451,464		533				630,000	05/23/2022
100087529	CF	BURBANK	CA		10/25/2022	5.500	758,937		894				1,245,000	07/05/2022
100087531	CF	ORCHARD PARK	NY		10/25/2022	5.625	223,257		394				330,000	06/01/2022
100087532	CF	MIAMI	FL		10/25/2022	5.125	333,104		507				540,000	06/15/2022
100087533	CF	SAINT CLOUD	FL		10/25/2022	6.000	393,084		214				530,000	06/22/2022
100087667	CF	ALBRIGHTSVILLE	PA		09/29/2022	7.749	169,276		22				220,000	06/21/2022
100087673		MADERO	MEX		10/03/2022	8.744	219,145						350,000	09/28/2022
100087675		PUERTO VALLARTA	MEX		10/03/2022	9.178	119,567						275,458	09/15/2022
100087678	CF	SUNNYVALE	CA		09/29/2022	6.750	1,090,520		(111)				2,400,000	08/11/2022
100087681	CF	SARASOTA	FL		09/29/2022	6.500	486,360		(131)				1,150,000	08/15/2022
100087712	CF	TAMPA	FL		09/29/2022	7.000	365,813		(163)				575,000	07/26/2022
100087722	CF	SYRACUSE	UT		10/07/2022	7.750	350,688		(211)				630,000	09/22/2022
100087723	CF	PERRIS	CA		10/07/2022	8.000	332,472		(126)				580,000	09/26/2022
100087726	CF	MIDVALE	UT		10/07/2022	6.750	266,755		178				595,000	09/21/2022
100087727	CF	WEST COVINA	CA		10/07/2022	7.250	496,635		21				750,000	09/27/2022
100087735		CABO SAN LUCAS	MEX		10/11/2022	8.707	1,677,654						2,675,000	10/07/2022
100087737	CF	WAILUKU	HI		11/17/2022	7.875	729,762		(81)				952,000	10/07/2022
100087738	CF	MAUNALOA	HI		11/17/2022	7.750	577,282		(30)				848,000	10/17/2022
100087741	CF	LONGBOAT KEY	FL		11/17/2022	7.625	1,689,937		166				2,800,000	10/17/2022
100087750		SARASOTA	FL		11/17/2022	8.750	682,374		(275)				1,125,000	10/31/2022
100087753	CF	PHOENIX	AZ		11/17/2022	7.500	617,675		(18)				847,000	10/11/2022
100087755	CF	ANAHEIM	CA		11/17/2022	8.125	537,416		(195)				775,000	10/07/2022
100087759		DALLAS	TX		11/17/2022	8.250	336,585		(143)				495,000	10/28/2022
100087770	CF	COCONUT CREEK	FL		11/17/2022	7.375	316,285		(3)				415,000	10/12/2022
100087774		SACRAMENTO	CA		11/17/2022	6.875	432,041		111				575,000	10/05/2022
100087782		SAN LEANDRO	CA		11/17/2022	8.625	922,199		(58)				1,280,000	10/31/2022
100087785		PHILADELPHIA	PA		11/17/2022	10.125	122,743		(43)				190,000	10/19/2022
100087788	CF	LOS ANGELES	CA		11/17/2022	8.375	120,540		(122)				1,400,000	10/13/2022
100087790		AUSTIN	TX		11/17/2022	9.250	323,753		(235)				455,000	10/21/2022
100087801	CF	GOLDEN	CO		11/17/2022	7.250	610,834		96				790,000	10/07/2022
100087802		SACRAMENTO	CA		11/17/2022	8.875	205,534		(58)				255,000	10/13/2022
100087811	CF	SANTA CLARA	UT		11/17/2022	7.875	424,961		(75)				580,000	10/11/2022
100087812	CF	GOLDEN	CO		11/17/2022	8.250	164,180		(338)				860,000	10/20/2022
100087813	CF	CANYON LAKE	TX		11/17/2022	8.875	348,282		(241)				430,000	10/26/2022
100087815	CF	COLORADO SPRINGS	CO		11/17/2022	7.750	272,442		(116)				865,000	10/19/2022
100087907	CF	LOS ANGELES	CA		10/18/2022	6.750	1,097,935		(218)				1,450,000	08/01/2022
100087908		NORCO	CA		10/18/2022	7.875	527,335		(177)				765,000	07/21/2022
100087909	CF	ENCINO	CA		10/18/2022	7.875	3,520,525		1,865				5,750,000	07/07/2022
100087911		LOS ANGELES	CA		10/18/2022	7.375	1,041,404		(50)				1,720,000	08/04/2022
100087912		HENDERSON	NV		10/18/2022	7.500	409,623		(40)				700,000	08/04/2022
100087913	CF	BENBROOK	TX		10/18/2022	7.125	157,535		(73)				275,000	07/14/2022
100087914	CF	MIDDLETOWN	NY		10/18/2022	7.500	149,464		(11)				308,000	09/23/2022
100087917	CF	SACRAMENTO	CA		10/25/2022	8.125	312,510		(134)				525,000	09/08/2022
100087921	CF	HERNDON	VA		10/25/2022	7.625	436,472		42				565,000	09/27/2022
100087922	CF	DAHLONEGA	GA		10/25/2022	7.375	168,909		(28)				386,000	09/12/2022
100087925		CATHEDRAL CITY	CA		10/25/2022	8.125	260,315		(96)				445,000	09/14/2022
100087926	CF	PORT SAINT LUCIE	FL		10/25/2022	7.250	291,670		108				418,540	09/23/2022
100087929	CF	KILLINGWORTH	CT		10/25/2022	8.125	204,539		(6)				300,000	09/09/2022
100087932		COVINGTON	GA		10/25/2022	8.250	212,184		(115)				329,000	09/26/2022
100087933	CF	MIAMI	FL		10/25/2022	6.999	1,843,589		516				2,575,000	09/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087936		IRON MOUNTAIN	MI		10/25/2022	7.125	341,162		48				710,000	09/27/2022
100087937	CF	SUFFOLK	VA		10/25/2022	7.875	250,467		(50)				365,000	09/26/2022
100087939	CF	VENICE	CA		10/25/2022	7.625	1,033,175		147				1,350,000	10/03/2022
100087940	CF	DALLAS	TX		10/25/2022	7.125	207,648		28				270,000	09/20/2022
100087945	CF	MIAMI BEACH	FL		10/25/2022	7.625	2,243,157		(58)				3,300,000	09/27/2022
100087946	CF	COCONUT CREEK	FL		10/25/2022	7.250	402,549		168				565,000	09/09/2022
100087948	CF	CHICAGO	IL		10/25/2022	8.625	241,163		(46)				350,000	09/21/2022
100087949	CF	CHICAGO	IL		10/25/2022	8.125	213,775		(41)				335,000	09/30/2022
100087952	CF	GILBERT	AZ		10/25/2022	7.875	712,808		(6)				917,000	09/28/2022
100087954	CF	MIAMI	FL		10/25/2022	7.625	589,438		156				880,000	09/12/2022
100087956	CF	PHOENIX	AZ		10/25/2022	7.750	224,305		(65)				352,000	09/28/2022
100087957	CF	ROCKLIN	CA		10/25/2022	8.625	607,236		(132)				770,000	09/08/2022
100087958	CF	ROSEVILLE	CA		10/25/2022	8.125	303,185		(98)				440,000	09/30/2022
100087960	CF	PALMETTO BAY	FL		10/25/2022	7.250	1,020,821		540				1,350,000	09/27/2022
100087964	CF	PHOENIX	AZ		10/25/2022	7.375	333,174		11				530,000	09/20/2022
100087966	CF	TAYLORS	SC		10/25/2022	7.375	165,451		(18)				390,000	09/22/2022
100087968	CF	BRIDGEVILLE	DE		10/25/2022	8.625	255,397		(169)				477,000	10/03/2022
100087970	CF	STAFFORD	VA		10/25/2022	7.999	318,621		(106)				435,000	09/29/2022
100087971	CF	LAS VEGAS	NV		10/25/2022	7.999	399,550		(55)				480,490	09/30/2022
100087974		ARLINGTON	TX		10/25/2022	7.750	326,314		(25)				560,000	09/30/2022
100087975	CF	ROANOKE	VA		10/25/2022	7.875	216,712		(82)				350,000	09/29/2022
100087976	CF	TUCSON	AZ		10/25/2022	7.500	387,658		1				600,000	09/26/2022
100087977	CF	MONROE	CT		10/25/2022	7.750	247,383		(29)				390,000	09/20/2022
100087979	CF	CAPE CORAL	FL		10/25/2022	6.625	266,408		261				458,000	09/16/2022
100087981	CF	ACTON	CA		10/25/2022	8.875	477,326		(189)				699,000	09/28/2022
100087982	CF	REDMOND	OR		10/25/2022	8.125	404,730		(126)				735,000	09/08/2022
100087984		OLIVEHURST	CA		10/25/2022	8.999	348,163		(297)				525,000	09/29/2022
100087988	CF	NORTH BAY VILLAGE	FL		10/25/2022	8.000	319,712		(82)				522,000	09/30/2022
100087989		DAVIE	FL		10/25/2022	7.375	558,129		23				1,600,000	09/20/2022
100087990		WESTON	FL		10/25/2022	7.875	370,067		(44)				1,075,000	10/03/2022
100087991	CF	LULING	TX		10/25/2022	8.875	263,925		(278)				420,000	09/14/2022
100087993	CF	MARINA	CA		10/25/2022	7.999	662,918		(117)				795,000	10/03/2022
100087995	CF	LOS ANGELES	CA		10/25/2022	7.875	584,923		(100)				830,000	09/14/2022
100087996	CF	SYRACUSE	IN		10/25/2022	7.625	98,528		(34)				295,000	09/08/2022
100087997	CF	CHESTER	NH		10/25/2022	7.375	193,987		(7)				675,000	09/22/2022
100088000	CF	RENTON	WA		10/25/2022	7.500	1,121,169		894				1,520,000	09/20/2022
100088001	CF	PORTLAND	OR		10/25/2022	7.625	318,322		30				412,000	09/22/2022
100088005	CF	PALMETTO BAY	FL		10/25/2022	7.750	791,864		190				1,100,000	09/23/2022
100088006	CF	ROSEDALE	MD		10/25/2022	8.250	457,192		(28)				551,000	09/09/2022
100088007	CF	CYPRESS	CA		10/25/2022	6.625	729,678		526				1,050,000	09/12/2022
100088010	CF	CANYON LAKE	TX		10/25/2022	8.125	151,117		(104)				188,000	09/26/2022
100088011	CF	FAIRFIELD	CA		10/25/2022	8.125	317,301		(77)				430,000	09/21/2022
100088012	CF	OTHELLO	WA		10/25/2022	7.500	316,094		106				445,000	09/15/2022
100088015	CF	ROWLETT	TX		10/25/2022	9.000	417,081		(173)				550,000	09/27/2022
100088016		MIAMI	FL		10/25/2022	8.125	199,422		(180)				290,000	09/26/2022
100088017		DORAL	FL		10/25/2022	7.750	320,909		(109)				465,000	09/23/2022
100088018		WASHINGTON	DC		10/25/2022	8.375	215,445		(257)				380,000	09/26/2022
100088019		TRINITY	FL		10/25/2022	8.500	355,887		(283)				540,000	09/13/2022
100088024		REUNION	FL		10/25/2022	8.875	407,560		(558)				845,000	09/16/2022
100088025		CHICAGO	IL		10/25/2022	8.625	126,482		(351)				420,000	09/27/2022
100088029		CAPE CORAL	FL		10/25/2022	9.500	260,186		(444)				374,990	09/15/2022
100088030		UNION CITY	GA		10/25/2022	8.750	122,653		(225)				210,000	09/23/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088031		ATLANTA	GA		10/25/2022	8.125	167,946		(163)				265,000	09/23/2022
100088032		NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022	8.125	358,344		(239)				510,000	09/26/2022
100088033		ROSHARON	TX		10/25/2022	7.750	168,177		(114)				280,000	09/30/2022
100088034		ORLANDO	FL		10/25/2022	8.875	179,583		(287)				247,000	09/26/2022
100088036		MIAMI BEACH	FL		10/25/2022	8.500	152,368		(196)				210,000	09/14/2022
100088038		DORAL	FL		10/25/2022	7.875	406,969		(332)				760,000	10/03/2022
100088039		WASHINGTON	DC		10/25/2022	9.125	424,699		(232)				570,000	09/30/2022
100088040		KATY	TX		10/25/2022	7.750	454,864		(52)				687,887	09/19/2022
100088043		HAINES CITY	FL		10/25/2022	7.875	201,428		(159)				430,000	09/09/2022
100088044		BALTIMORE	MD		10/25/2022	9.374	155,005		(51)				225,000	09/08/2022
100088046	CF	YUCCA VALLEY	CA		10/25/2022	8.375	269,747		(70)				365,000	09/08/2022
100088047		HOLLYWOOD	FL		10/25/2022	9.500	113,910		(151)				155,000	09/08/2022
100088048	CF	VISALIA	CA		10/25/2022	7.125	156,445		7				365,000	09/19/2022
100088051	CF	SAN MARCOS	TX		10/25/2022	6.625	185,864		154				399,990	09/21/2022
100088052		KISSIMMEE	FL		10/25/2022	8.000	270,130		(168)				360,000	09/19/2022
100088054	CF	CARSON CITY	NV		10/25/2022	7.750	159,041		(85)				322,000	09/29/2022
100088055		PULASKI	NY		10/25/2022	9.000	228,491		(58)				330,000	09/29/2022
100088056		BRONX	NY		10/25/2022	8.000	726,936		538				969,000	09/13/2022
100088057		LAS VEGAS	NV		10/25/2022	7.125	236,285		152				865,000	09/08/2022
100088058		SAN DIEGO	CA		10/25/2022	7.125	1,394,586		173				3,500,000	09/27/2022
100088059		NAPA	CA		10/25/2022	8.500	2,895,153		(645)				4,850,000	10/01/2024
100088062		SNOHOMISH	WA		10/25/2022	5.000	786,707		4,016				1,450,000	12/23/2021
100088064	CF	JUSTIN	TX		10/25/2022	6.624	174,312		191				315,000	09/16/2022
100088065		PHILADELPHIA	PA		10/25/2022	8.500	325,956		(138)				420,000	10/03/2022
100088066	CF	TEMECULA	CA		10/25/2022	7.124	422,198		84				595,000	09/13/2022
100088067	CF	VIRGINIA BEACH	VA		10/25/2022	8.750	279,873		(184)				370,000	09/23/2022
100088069	CF	KILLEEN	TX		10/25/2022	8.125	250,930		(173)				350,000	09/15/2022
100088070	CF	SAN JUAN CAPISTRANO	CA		10/25/2022	7.000	1,273,240		273				2,660,000	09/21/2022
100088071		RIDGECREST	CA		10/25/2022	8.000	217,279		(160)				360,000	09/30/2022
100088072	CF	OAKLAND	CA		10/25/2022	8.625	997,388		1				1,425,000	09/12/2022
100088073	CF	GEORGETOWN	TX		10/25/2022	8.625	1,380,588		(642)				2,125,000	09/08/2022
100088074		FORT LAUDERDALE	FL		10/25/2022	6.990	1,653,742		1,769				2,250,000	05/19/2022
100088075	CF	KISSIMMEE	FL		10/25/2022	7.625	120,396		(128)				240,000	09/09/2022
100088078		CUTLER BAY	FL		10/25/2022	8.000	307,868		(179)				537,000	09/16/2022
100088080	CF	WINTER HAVEN	FL		10/25/2022	7.250	226,410		14				329,790	09/16/2022
100088082		LUTZ	FL		10/25/2022	10.250	151,869		(329)				242,000	09/16/2022
100088083		CENTENNIAL	CO		10/25/2022	7.750	402,185		(218)				625,000	09/29/2022
100088086		LAS VEGAS	NV		10/25/2022	8.500	225,595		(259)				295,000	09/30/2022
100088087	CF	SULTAN	WA		10/25/2022	7.375	476,264		27				805,000	09/30/2022
100088088		KISSIMMEE	FL		10/25/2022	8.500	340,878		(303)				525,000	09/16/2022
100088091		JACKSONVILLE	FL		10/25/2022	9.000	315,907		(88)				425,000	09/16/2022
100088092		DENVER	CO		10/25/2022	8.375	324,486		(230)				465,000	09/12/2022
100088093	CF	PHOENIX	AZ		10/25/2022	8.000	116,642		(108)				325,000	09/12/2022
100088094	CF	DANIA BEACH	FL		10/25/2022	7.750	162,699		(72)				219,000	09/13/2022
100088097		BOYNTON BEACH	FL		10/25/2022	8.000	241,709		(186)				319,980	09/27/2022
100088098	CF	GREENVILLE	SC		10/25/2022	7.375	225,724		(46)				308,000	09/29/2022
100088099	CF	ORLANDO	FL		10/25/2022	6.750	128,614		113				260,000	09/27/2022
100088100		PORTLAND	OR		10/25/2022	8.000	484,614		(255)				695,000	09/28/2022
100088102		TEMECULA	CA		10/25/2022	7.875	1,394,000		(749)				2,250,000	09/29/2022
100088103	CF	LOS ANGELES	CA		10/25/2022	8.875	596,702		(315)				850,000	09/29/2022
100088104	CF	LOWELL	MA		10/25/2022	7.125	216,370		27				450,000	09/12/2022
100088106		JACKSON	CA		10/25/2022	7.875	265,075		(169)				400,000	09/30/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088110		ORMOND BEACH	FL		10/25/2022	7.875	425,299		(13)				624,686	09/09/2022
100088111		POMPANO BEACH	FL		10/25/2022	8.000	235,811		(96)				340,000	09/19/2022
100088114		RIDGEFIELD	WA		10/25/2022	8.500	249,777		(191)				650,000	09/20/2022
100088115		NEW PORT RICHEY	FL		10/25/2022	9.000	302,976		(272)				460,000	09/15/2022
100088118		CHICAGO	IL		10/25/2022	8.500	137,896		(22)				175,000	09/13/2022
100088119		KELSEYVILLE	CA		10/25/2022	8.375	206,183		(202)				375,000	09/30/2022
100088122	CF	PHOENIX	AZ		10/25/2022	6.999	191,555		39				456,000	09/16/2022
100088123	CF	SUNNY ISLES BEACH	FL		10/25/2022	8.625	417,244		(166)				600,000	09/09/2022
100088124		LAUDERDALE BY THE SEA	FL		10/25/2022	8.125	126,470		(136)				197,000	09/08/2022
100088125	CF	LAS VEGAS	NV		10/25/2022	7.625	178,850		(95)				240,000	09/12/2022
100088126	CF	ORO VALLEY	AZ		10/25/2022	6.999	143,804		26				365,000	09/12/2022
100088129		SWEET HOME	OR		10/25/2022	8.750	217,764		(241)				325,000	09/29/2022
100088130		SWEET HOME	OR		10/25/2022	8.875	137,841		(215)				190,000	09/29/2022
100088131	CF	WEST PALM BEACH	FL		10/25/2022	6.749	47,235		202				378,000	09/30/2022
100088132	CF	PORT WENTWORTH	GA		10/25/2022	7.375	178,947		(22)				245,000	09/09/2022
100088133		PORT WENTWORTH	GA		10/25/2022	7.375	166,433		(11)				231,000	09/09/2022
100088134		SALEM	OR		10/25/2022	9.250	278,059		(46)				379,000	09/30/2022
100088135		BAREFOOT BAY	FL		10/25/2022	8.250	114,550		(109)				150,000	09/23/2022
100088137		SAN BERNARDINO	CA		10/25/2022	8.250	278,595		(279)				427,000	09/30/2022
100088139		SANTA ANA	CA		10/25/2022	9.000	479,609		(440)				770,000	09/16/2022
100088140		JOSHUA TREE	CA		10/25/2022	7.875	907,292		21				1,403,000	09/29/2022
100088142	CF	MILTON	FL		10/25/2022	7.875	176,346		(114)				235,000	09/20/2022
100088143		MYRTLE BEACH	SC		10/25/2022	8.500	153,853		(214)				215,000	09/09/2022
100088146		ROCKPORT	TX		10/25/2022	8.875	330,647		(483)				450,000	09/19/2022
100088149	CF	PFLUGERVILLE	TX		10/25/2022	7.875	333,625		(73)				425,000	09/30/2022
100088150	CF	KETCHUM	ID		10/25/2022	7.875	613,252		(71)				917,000	09/16/2022
100088151		CYPRESS	TX		10/25/2022	7.750	526,512		100				810,000	10/03/2022
100088153		DELTONA	FL		10/25/2022	8.375	190,890		(112)				254,000	09/12/2022
100088154	CF	FORT WORTH	TX		10/25/2022	8.625	103,668		(134)				165,000	09/16/2022
100088155		MENIFEE	CA		10/25/2022	7.625	280,031		(242)				635,000	10/03/2022
100088156	CF	LINCOLN	AL		10/25/2022	7.625	150,135		(32)				219,000	09/21/2022
100088157		NEW CUYAMA	CA		10/25/2022	9.125	177,513		(123)				225,000	09/28/2022
100088158	CF	LINCOLN	AL		10/25/2022	7.625	150,228		(34)				219,000	09/21/2022
100088160	CF	HOFFMAN ESTATES	IL		10/25/2022	7.125	71,940		107				135,000	09/08/2022
100088161		PHOENIX	AZ		10/25/2022	7.249	378,336		(2)				630,000	09/28/2022
100088162		PHOENIX	AZ		10/25/2022	7.249	367,700		(4)				670,000	09/20/2022
100088163	CF	THONOTOSASSA	FL		10/25/2022	5.365	845,849		3,492				1,400,000	01/19/2022
100088164		GLENDALE	AZ		10/25/2022	7.625	379,637		(29)				535,000	10/03/2022
100088165		CHANDLER	AZ		10/25/2022	7.625	396,618		(23)				560,000	09/30/2022
100088169	CF	PANAMA CITY BEACH	FL		10/25/2022	8.500	159,351		(175)				240,000	09/19/2022
100088170		GALT	CA		10/25/2022	8.125	360,517		(231)				597,000	09/08/2022
100088171	CF	PARK CITY	UT		10/25/2022	7.750	292,917		(129)				422,500	09/13/2022
100088172		FORT PIERCE	FL		10/25/2022	7.625	235,349		(98)				361,000	09/30/2022
100088173	CF	TUCSON	AZ		10/25/2022	7.625	502,610		(155)				995,000	09/29/2022
100088175	CF	SANTA MARIA	CA		10/25/2022	7.375	401,387		71				557,000	09/28/2022
100088177		MOORE	OK		10/25/2022	7.875	163,883		(86)				219,550	09/26/2022
100088178	CF	DENVER	CO		10/25/2022	6.625	280,944		192				591,000	09/21/2022
100088179		OKLAHOMA CITY	OK		10/25/2022	9.125	158,073		(242)				272,000	09/26/2022
100088180	CF	LONG BEACH	CA		10/25/2022	6.999	658,984		254				875,000	09/29/2022
100088181	CF	ST. JOSEPH	MO		10/25/2022	7.625	100,889		(11)				148,000	09/21/2022
100088182	CF	HOUSTON	TX		10/25/2022	7.500	137,980		(65)				225,000	10/03/2022
100088185	CF	PHOENIX	AZ		10/25/2022	7.000	387,896		40				710,000	09/12/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088186	CF	HOUSTON	TX		10/25/2022	7.125	134,055		17				255,000	10/03/2022
100088187	CF	HOUSTON	TX		10/25/2022	7.625	138,796		(77)				205,000	10/03/2022
100088188	CF	PICKERINGTON	OH		10/13/2022	7.625	297,989		(163)				375,000	08/09/2022
100088189	CF	TEMPLE CITY	CA		10/13/2022	6.875	542,102		(736)				1,900,000	08/11/2022
100088191	CF	MISSION VIEJO	CA		10/13/2022	6.875	730,449		(572)				1,185,000	08/10/2022
100088193	CF	ALLEN	TX		10/13/2022	7.250	319,777		(229)				458,000	07/28/2022
100088195	CF	SCOTTSDALE	AZ		10/13/2022	7.375	1,070,972		(504)				1,675,000	08/10/2022
100088196	CF	SIMI VALLEY	CA		10/13/2022	8.000	652,693		(411)				850,000	08/17/2022
100088200	CF	SPRING	TX		10/13/2022	7.500	637,872		(430)				899,000	08/10/2022
100088203	CF	HUNTINGTON BEACH	CA		10/13/2022	7.125	1,854,352		(1,425)				2,650,000	08/12/2022
100088204	CF	PLANO	TX		10/13/2022	7.750	453,274		(287)				590,000	08/15/2022
100088206	CF	LAKE ELSINORE	CA		10/13/2022	8.625	358,422		(203)				456,000	08/31/2022
100088210	CF	LAHAINA	HI		10/19/2022	8.250	187,292		(393)				340,000	09/07/2022
100088216	CF	REDLANDS	CA		10/19/2022	6.875	429,800		62				580,000	07/14/2022
100088217	CF	LAWRENCEVILLE	NJ		10/19/2022	7.750	384,743		(43)				510,000	07/20/2022
100088219	CF	GARFIELD HEIGHTS	OH		10/17/2022	7.743	78,175		(5,057)				160,000	09/20/2022
100088220		VOORHEES	NJ		10/17/2022	7.399	130,576		2,295				175,000	09/23/2022
100088223	CF	KENVIL	NJ		10/17/2022	7.154	286,882		(93)				416,000	09/21/2022
100088224	CF	HOLLYWOOD	FL		10/17/2022	7.750	287,426		(149)				445,000	09/22/2022
100088225	CF	EAST ORANGE	NJ		10/17/2022	7.864	432,938		(178)				615,000	09/19/2022
100088227	CF	POUGHKEEPSIE	NY		10/17/2022	7.660	213,658		(53)				310,000	09/22/2022
100088228	CF	HOUSTON	TX		10/17/2022	7.329	229,300		(73)				330,000	09/19/2022
100088229	CF	NEW BRUNSWICK	NJ		10/17/2022	7.388	307,937		(147)				412,000	09/21/2022
100088232	CF	MOUNT VERNON	NY		10/17/2022	7.450	661,973		(136)				900,000	09/13/2022
100088233	CF	BRISTOL	CT		10/17/2022	7.765	144,923		(78)				220,000	09/13/2022
100088234	CF	COLUMBUS	GA		10/17/2022	7.322	83,316		(26)				142,000	09/16/2022
100088235	CF	YONKERS	NY		10/17/2022	7.500	695,290		(81)				950,000	09/23/2022
100088236	CF	YONKERS	NY		10/17/2022	7.450	623,308		(96)				850,000	09/21/2022
100088239	CF	NEWARK	NJ		10/17/2022	8.031	451,543		(161)				600,000	09/12/2022
100088240	CF	JERSEY CITY	NJ		10/17/2022	7.443	719,054		(360)				1,030,000	09/12/2022
100088241	CF	AMENIA	NY		10/17/2022	7.978	136,416		(89)				228,000	09/15/2022
100088242	CF	CENTRAL ISLIP	NY		10/17/2022	7.300	416,490		(165)				650,000	09/15/2022
100088244	CF	NEW HAVEN	CT		10/17/2022	7.018	202,887		(68)				275,000	09/20/2022
100088246	CF	NASHVILLE	NC		10/17/2022	7.432	125,041		(52)				180,000	09/15/2022
100088247		GALLOWAY	NJ		10/17/2022	7.081	202,289		(91)				275,000	09/09/2022
100088248	CF	SOUTHAMPTON	NY		10/17/2022	7.000	542,298		(136)				928,000	09/21/2022
100088249		NEWARK	NJ		10/17/2022	7.900	431,056		(153)				550,000	09/20/2022
100088250	CF	SOUTH EUCLID	OH		10/17/2022	7.580	124,742		(44)				180,000	09/15/2022
100088251	CF	TRENTON	NJ		10/17/2022	7.829	102,218		(67)				135,000	09/21/2022
100088253		NEWARK	NJ		10/17/2022	7.900	439,001		(156)				570,000	09/20/2022
100088254	CF	PENSACOLA	FL		10/17/2022	6.916	293,972		(59)				430,000	09/08/2022
100088255	CF	SARATOGA SPRINGS	NY		10/17/2022	7.137	346,861		(20,306)				600,000	09/20/2022
100088256	CF	VINELAND	NJ		10/17/2022	7.450	230,752		(65)				335,000	09/20/2022
100088257	CF	QUEENS	NY		10/17/2022	7.750	828,933		(537)				1,265,000	09/16/2022
100088258	CF	BALTIMORE	MD		10/17/2022	6.868	209,899		(68)				305,000	09/16/2022
100088259	CF	WATERBURY	CT		10/17/2022	8.104	175,190		(86)				250,000	09/16/2022
100088260	CF	BALTIMORE	MD		10/17/2022	7.488	217,542		(79)				293,000	09/16/2022
100088261		WILMINGTON	DE		10/17/2022	8.286	97,182		(28)				140,000	09/20/2022
100088262	CF	BALTIMORE	MD		10/17/2022	7.208	193,261		(81)				260,000	09/16/2022
100088263	CF	SCHENECTADY	NY		10/17/2022	8.400	227,520		(152)				300,000	09/20/2022
100088264	CF	HICKSVILLE	NY		10/17/2022	7.990	322,583		(233)				615,000	09/23/2022
100088265	CF	CLIFTON	NJ		10/17/2022	6.979	324,622		(147)				504,000	09/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088267	CF	GASTONIA	NC		10/17/2022	6.631	112,135		(32)				216,000	09/08/2022
100088268	CF	TRENTON	NJ		10/17/2022	7.624	120,917		(79)				160,000	09/21/2022
100088270	CF	STANHOPE	NJ		10/17/2022	7.279	223,377		(131)				372,000	09/15/2022
100088272	CF	ORLANDO	FL		10/17/2022	7.231	214,688		(129)				291,000	09/09/2022
100088274	CF	CHARLOTTE	NC		10/17/2022	7.398	85,845		(38)				180,000	09/14/2022
100088275	CF	PORT WASHINGTON	NY		10/17/2022	7.990	451,189		(246)				655,000	09/15/2022
100088276	CF	CANTON	OH		10/17/2022	7.956	74,358		(31)				100,000	09/22/2022
100088277	CF	MERRILLVILLE	IN		10/17/2022	7.297	183,938		(77)				265,000	09/19/2022
100088279	CF	IRVINGTON	NJ		10/17/2022	7.840	370,624		(109)				500,000	09/09/2022
100088280	CF	DYER	IN		10/17/2022	7.097	237,834		(77)				345,000	09/19/2022
100088281		CHICAGO	IL		10/17/2022	7.692	489,066		72				685,000	09/23/2022
100088282	CF	BALTIMORE	MD		10/17/2022	7.664	87,182		(22)				118,000	09/23/2022
100088283		JERSEY CITY	NJ		10/17/2022	7.410	579,725		10,108				725,000	09/12/2022
100088284	CF	PORT NORRIS	NJ		10/17/2022	7.653	169,173		(90)				225,000	09/14/2022
100088285	CF	HOUSTON	TX		10/17/2022	7.750	226,823		(82)				330,000	09/21/2022
100088287		ONTARIO	CA		10/24/2022	7.500	362,944		(52)				700,000	09/15/2022
100088290	CF	BOZEMAN	MT		10/24/2022	7.250	572,550		(113)				1,180,000	09/09/2022
100088291	CF	SAN MATEO	CA		10/24/2022	6.999	304,371		8				600,000	09/08/2022
100088292	CF	MYRTLE BEACH	SC		10/24/2022	7.125	159,208		(7)				290,000	09/16/2022
100088293	CF	PALM COAST	FL		10/24/2022	7.500	496,828		(102)				670,000	09/14/2022
100088296	CF	DEDHAM	MA		10/24/2022	7.375	316,902		(31)				810,000	09/16/2022
100088297		CHINO HILLS	CA		11/10/2022	8.249	796,204		(27)				990,000	09/28/2022
100088299	CF	BAYVILLE	NJ		11/10/2022	7.624	332,349		(61)				630,000	09/22/2022
100088302	CF	BERNARDSVILLE	NJ		11/10/2022	8.249	804,820		(25)				1,225,000	09/29/2022
100088303		HUNTINGTON BEACH	CA		11/10/2022	6.999	212,379		(61)				725,000	09/19/2022
100088306		BUDA	TX		11/10/2022	8.750	574,576		(370)				715,000	09/21/2022
100088307	CF	BIRMINGHAM	AL		11/10/2022	8.499	433,197		(76)				585,000	09/22/2022
100088310	CF	LANSING	MI		11/10/2022	8.749	209,464		(112)				248,000	09/20/2022
100088313	CF	HOUSTON	TX		11/10/2022	8.999	186,962		(325)				270,000	09/29/2022
100088315	CF	MCALESTER	OK		11/10/2022	8.374	117,100		(352)				410,000	09/30/2022
100088316	CF	DORAL	FL		11/10/2022	8.374	1,008,472		(90)				1,185,000	09/23/2022
100088317	CF	WEST PALM BEACH	FL		11/10/2022	7.999	289,728		(135)				380,000	09/23/2022
100088318	CF	PHILADELPHIA	PA		11/10/2022	7.450	349,780		(141)				435,000	09/30/2022
100088319	CF	PROSPECT PARK	PA		11/10/2022	7.990	238,259		(55)				307,000	10/03/2022
100088320	CF	SOCIAL CIRCLE	GA		11/10/2022	7.249	777,366		188				1,100,000	09/09/2022
100088324	CF	FRAMINGHAM	MA		11/10/2022	9.374	424,872		(262)				650,000	09/23/2022
100088327	CF	STATEN ISLAND	NY		11/10/2022	7.249	543,579		376				799,000	09/27/2022
100088328	CF	VERO BEACH	FL		01/06/2023	7.875	574,908		(132)				783,000	10/27/2022
100088332	CF	SALISBURY	MD		01/06/2023	9.000	159,295		(270)				265,000	11/10/2022
100088333	CF	MOORE	TX		01/06/2023	10.000	202,933		(276)				255,000	11/08/2022
100088334	CF	ORANGE	CA		01/06/2023	8.125	2,405,733		(369)				3,075,000	10/31/2022
100088337	CF	TAYLORS	SC		01/06/2023	9.625	195,412		(197)				270,000	10/25/2022
100088338	CF	HALEIWA	HI		01/06/2023	8.250	1,677,285		(409)				3,850,000	11/07/2022
100088341		BEAUMONT	CA		01/06/2023	8.250	451,905		(35)				575,000	11/18/2022
100088343		MANSFIELD	TX		01/06/2023	9.750	369,050		(367)				510,000	11/08/2022
100088344	CF	MESA	AZ		01/06/2023	8.500	376,120		(154)				485,000	11/14/2022
100088347	CF	OCOEE	FL		01/06/2023	10.125	515,465		(237)				600,000	11/08/2022
100088359	CF	GEORGETOWN	TX		01/06/2023	8.625	341,136		(161)				390,000	10/21/2022
100088360	CF	CEDAR HILL	TX		01/06/2023	9.500	600,391		51				725,000	10/26/2022
100088363		ROSEVILLE	CA		01/06/2023	8.375	562,526		(239)				709,000	11/04/2022
100088369		DOUGLASVILLE	GA		01/06/2023	8.875	268,899		(244)				350,000	11/04/2022
100088372		GWYNN OAK	MD		01/06/2023	8.625	191,147		(35)				255,000	10/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088376		MIAMI	FL		01/06/2023	7.375	262,221		56				370,000	10/28/2022
100088378		ANNAPOLIS	MD		01/06/2023	7.750	273,768		(58)				490,000	11/08/2022
100088381		MAKAWAO	HI		01/06/2023	7.875	865,832		(116)				1,500,000	10/27/2022
100088384		READING	PA		01/06/2023	9.250	223,311		(227)				309,000	11/18/2022
100088385		MIAMI	FL		01/06/2023	8.750	149,684		(206)				220,000	11/23/2022
100088390		FORT MITCHELL	AL		01/06/2023	8.375	210,410		(42)				285,000	10/27/2022
100088392		COLLINSVILLE	IL		01/06/2023	9.375	149,170		(101)				183,250	12/02/2022
100088789	CF	MORRISTOWN	TN		11/15/2022	7.625	532,088		106				700,000	10/18/2022
100088790	CF	MISHAWAKA	IN		11/15/2022	8.625	108,121		(82)				135,000	10/11/2022
100088791	CF	GLENWOOD SPRINGS	CO		11/15/2022	7.875	679,831		14				1,100,000	10/11/2022
100088792	CF	BLUE RIDGE	GA		11/15/2022	6.875	256,102		131				339,000	10/11/2022
100088794		SPOKANE	WA		11/15/2022	8.250	151,170		(107)				378,500	10/17/2022
100088795	CF	MUNCIE	IN		11/15/2022	7.625	193,110		52				275,000	10/17/2022
100088800		SINKING SPRING	PA		11/15/2022	10.375	395,396		(228)				600,000	10/21/2022
100088802		FLORIDA CITY	FL		11/15/2022	9.625	186,388		(208)				295,000	10/18/2022
100088803		DECATUR	GA		11/15/2022	10.000	135,705		(156)				185,000	10/21/2022
100088804	CF	RIVERSIDE	CA		11/15/2022	8.375	1,053,962		(266)				1,335,000	10/17/2022
100088805	CF	HOOD RIVER	OR		11/15/2022	8.750	132,027		(103)				385,000	10/07/2022
100088808	CF	MACOMB	MI		11/15/2022	8.875	350,379		(166)				490,000	10/24/2022
100088810	CF	POMPANO BEACH	FL		11/15/2022	8.625	183,069		(195)				425,000	10/11/2022
100088812	CF	HEMET	CA		11/15/2022	8.625	254,890		(209)				450,000	10/14/2022
100088814		INGLEWOOD	CA		11/15/2022	8.125	732,332		(189)				984,087	10/17/2022
100088819	CF	BROOKLYN	NY		11/15/2022	6.874	1,043,417		2,270				1,999,999	10/13/2022
100088821	CF	MORRISTOWN	VT		11/15/2022	8.875	270,115		88				335,000	10/07/2022
100088824		MONROE	NC		11/15/2022	8.500	283,415		(60)				440,000	10/07/2022
100088827	CF	BRANDON	FL		11/15/2022	7.875	419,486		164				550,000	10/06/2022
100088830		RANCHO SANTA MARGARITA	CA		11/15/2022	7.000	502,728		116				1,625,000	10/11/2022
100088831	CF	NAPLES	FL		11/15/2022	8.375	99,679		(55)				143,000	10/12/2022
100088832		CHARLOTTE	NC		11/15/2022	8.125	194,224		(104)				376,000	10/12/2022
100088833	CF	BURLINGTON	WI		11/15/2022	9.125	725,615		93				1,100,000	10/14/2022
100088835		BARDONIA	NY		11/15/2022	8.875	381,834		282				625,000	10/07/2022
100088836	CF	ANTIOCH	CA		11/15/2022	7.500	601,197		(20)				825,000	10/14/2022
100088837		LEAGUE CITY	TX		11/15/2022	8.375	471,027		(112)				679,000	10/18/2022
100088838	CF	BATTLE GROUND	WA		11/15/2022	7.500	75,569		(65)				525,000	10/07/2022
100088839	CF	VICTORVILLE	CA		11/15/2022	7.375	256,078		6				380,000	10/12/2022
100088840	CF	BLUFFTON	SC		11/15/2022	7.999	224,949		(46)				315,000	10/04/2022
100088841		DALTON	GA		11/15/2022	10.750	139,586		(204)				199,800	10/17/2022
100088843	CF	MENIFEE	CA		11/15/2022	6.875	576,842		248				760,000	10/17/2022
100088844	CF	RICHMOND	CA		11/15/2022	7.750	239,824		(39)				525,000	10/11/2022
100088845	CF	WARMINSTER	PA		11/15/2022	7.250	341,444		207				535,000	10/12/2022
100088846		BAL HARBOUR	FL		11/15/2022	7.750	366,617		(50)				500,000	10/24/2022
100088847	CF	RIVERSIDE	CA		11/15/2022	7.625	945,644		135				1,300,000	10/07/2022
100088848	CF	WORTHINGTON	OH		11/15/2022	6.875	264,528		139				350,000	10/12/2022
100088849	CF	WINTER GARDEN	FL		11/15/2022	8.249	1,921,891		(466)				3,000,000	10/12/2022
100088850	CF	PETALUMA	CA		11/15/2022	7.375	375,125		22				655,000	10/12/2022
100088851	CF	ELKTON	MD		11/15/2022	7.125	191,332		47				250,000	10/05/2022
100088853	CF	CUMMING	GA		11/15/2022	6.875	857,332		848				1,235,000	10/17/2022
100088854	CF	OREGON CITY	OR		11/15/2022	7.250	407,620		49				705,000	10/21/2022
100088855	CF	PEORIA	AZ		11/15/2022	7.125	487,773		90				1,085,000	10/21/2022
100088857	CF	BIG BEAR LAKE	CA		11/15/2022	8.875	464,236		(48)				510,000	10/05/2022
100088858		YULEE	FL		11/15/2022	7.999	305,340		(26)				417,990	10/13/2022
100088859	CF	FARMINGTON	MN		11/15/2022	7.625	303,962		(34)				445,000	10/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088860	CF	VOLO	IL		11/15/2022	7.750	86,449		(16)				220,000	10/13/2022
100088861	CF	SEATTLE	WA		11/15/2022	7.125	359,766		47				534,000	10/19/2022
100088863	CF	LEWISVILLE	TX		11/15/2022	7.500	518,355		55				695,000	10/07/2022
100088864		TOMBALL	TX		11/15/2022	8.000	125,014		(101)				290,000	10/13/2022
100088865	CF	SAN MATEO	CA		11/15/2022	7.625	922,350		(94)				1,200,000	10/12/2022
100088866	CF	HALLANDALE BEACH	FL		11/15/2022	7.750	502,540		122				654,000	10/14/2022
100088867	CF	SANTA ROSA BEACH	FL		11/15/2022	7.750	303,823		(57)				477,000	10/17/2022
100088868	CF	WASHINGTON	UT		11/15/2022	8.375	1,103,888		(377)				1,450,000	10/21/2022
100088869	CF	LODI	CA		11/15/2022	8.750	611,579		(190)				880,000	10/21/2022
100088870	CF	LANCASTER	KY		11/15/2022	7.750	282,046		25				419,000	10/14/2022
100088871	CF	HIALEAH	FL		11/15/2022	6.875	173,826		104				280,000	10/21/2022
100088872	CF	BRIGHTON	CO		11/15/2022	8.125	339,556		(78)				465,900	10/17/2022
100088873		KING OF PRUSSIA	PA		11/15/2022	8.750	321,098		(133)				460,000	10/17/2022
100088874	CF	TAMPA	FL		11/15/2022	7.250	170,801		14				255,000	10/14/2022
100088875	CF	PORT SAINT LUCIE	FL		11/15/2022	7.999	281,737		(86)				399,900	10/19/2022
100088877	CF	LAS VEGAS	NV		11/15/2022	6.750	729,189		487				1,450,000	10/17/2022
100088878	CF	LAUREL	MD		11/15/2022	7.375	400,607		60				520,000	10/17/2022
100088879	CF	DENVER	CO		11/15/2022	7.625	312,408		(119)				499,900	10/11/2022
100088880	CF	LAS VEGAS	NV		11/15/2022	7.625	855,214		(19)				1,100,000	10/18/2022
100088882	CF	YUKON	OK		11/15/2022	7.500	446,311		1				580,000	10/18/2022
100088883	CF	SMYRNA	GA		11/15/2022	8.625	335,750		(95)				400,000	10/24/2022
100088886	CF	LAS VEGAS	NV		11/15/2022	7.250	229,713		41				365,000	10/20/2022
100088887	CF	ORLANDO	FL		11/15/2022	7.750	312,712		(73)				404,400	10/24/2022
100088889	CF	HOUSTON	TX		11/15/2022	8.375	202,175		(204)				284,900	10/19/2022
100088890	CF	RICHFIELD	UT		11/15/2022	7.625	235,436		(108)				320,000	10/13/2022
100088891	CF	MYRTLE BEACH	SC		11/15/2022	8.375	198,915		(188)				260,000	10/13/2022
100088895		HERMOSA BEACH	CA		11/15/2022	7.125	993,928		6,417				1,760,000	08/18/2022
100088898		WESTMINISTER	CA		11/15/2022	6.999	579,021		113				1,000,000	10/11/2022
100088899		WESTMINISTER	CA		11/15/2022	6.999	578,957		113				1,000,000	10/11/2022
100088900		RENO	NV		11/15/2022	8.000	748,379		17				1,187,768	08/22/2022
100088901	CF	GRIFFIN	GA		11/15/2022	7.500	99,544		2				158,000	10/18/2022
100088902		OCALA	FL		11/15/2022	8.749	140,801		(165)				236,000	10/17/2022
100088903		SCHENECTADY	NY		11/15/2022	9.500	153,575		(115)				215,000	10/05/2022
100088905	CF	ORLANDO	FL		11/15/2022	7.375	214,982		26				320,000	09/26/2022
100088906		HOUSTON	TX		11/15/2022	10.501	96,647		(497)				155,000	10/13/2022
100088907		SAINT PETERSBURG	FL		11/15/2022	9.875	260,515		(380)				350,000	10/14/2022
100088909		LUTZ	FL		11/15/2022	9.125	244,540		(171)				336,190	10/13/2022
100088910	CF	GALLOWAY	NJ		11/15/2022	9.125	100,590		(146)				130,000	10/04/2022
100088912		HOMESTEAD	FL		11/15/2022	8.875	268,327		(606)				456,090	10/07/2022
100088915		KATY	TX		11/15/2022	9.999	283,592		(708)				395,000	10/12/2022
100088916		BELTON	TX		11/15/2022	8.500	597,715		(349)				850,000	10/13/2022
100088918		HARRISBURG	PA		11/15/2022	10.250	112,098		(109)				154,000	10/14/2022
100088919		DORAL	FL		11/15/2022	11.125	383,055		(745)				490,000	10/21/2022
100088921		CAROLINA BEACH	NC		11/15/2022	7.625	165,506		(37)				225,000	10/12/2022
100088924	CF	HOLLYWOOD	FL		11/15/2022	7.625	113,180		(23)				165,000	10/07/2022
100088925		PALM BEACH	FL		11/15/2022	8.500	253,078		(187)				385,000	10/05/2022
100088926		PHOENIX	AZ		11/15/2022	7.500	466,287		9				725,000	10/07/2022
100088927		LOS ANGELES	CA		11/15/2022	8.625	481,891		(18)				690,000	10/20/2022
100088928		FLOWERY BRANCH	GA		11/15/2022	7.875	308,459		(91)				481,486	10/14/2022
100088930		COVINA	CA		11/15/2022	8.000	988,826		37				1,825,000	10/24/2022
100088931		CANTON	OH		11/15/2022	7.750	93,885		(10)				130,000	10/07/2022
100088932		CUDJOE KEY	FL		11/15/2022	7.625	530,743		148				755,000	10/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088933		TUCSON	AZ		11/15/2022	10.375	154,715		(362)				276,000	10/07/2022
100088934	CF	JACKSONVILLE	FL		11/15/2022	9.125	102,790		(168)				131,000	10/21/2022
100088935		MURRELLS INLET	SC		11/15/2022	7.750	329,297		(49)				480,000	10/17/2022
100088936	CF	CHIPPEWA LAKE	OH		11/15/2022	7.750	124,289		(11)				182,000	10/14/2022
100088937		KISSIMMEE	FL		11/15/2022	7.875	179,541		(71)				259,000	10/20/2022
100088938		NEW SMYRNA BEACH	FL		11/15/2022	7.875	173,707		(77)				250,000	10/18/2022
100088940		MIAMI	FL		11/15/2022	7.625	423,342		30				625,000	10/04/2022
100088943		SCRANTON	PA		11/15/2022	8.250	149,474		(71)				200,000	10/05/2022
100088944		LAS VEGAS	NV		11/15/2022	6.750	577,190		1,284				780,000	10/07/2022
100088945		SUNNY ISLES BEACH	FL		11/15/2022	7.625	597,399		45				950,000	10/06/2022
100088947		LAS VEGAS	NV		11/15/2022	7.749	168,718		(46)				245,000	10/07/2022
100088948		DAYTONA BEACH SHORES	FL		11/15/2022	8.625	155,802		(205)				225,000	10/17/2022
100088950		AVON PARK	FL		11/15/2022	7.875	151,556		(52)				195,000	10/13/2022
100088951		HOLLYWOOD	FL		11/15/2022	8.250	453,564		(145)				655,000	10/05/2022
100088952		AVENTURA	FL		11/15/2022	7.875	444,445		(16)				652,000	10/20/2022
100088953		COLUMBIA HEIGHTS	MN		11/15/2022	8.250	297,112		12				375,000	10/14/2022
100088954		FORT WORTH	TX		11/15/2022	8.625	107,222		(177)				142,000	10/11/2022
100088956		SCOTTSDALE	AZ		11/15/2022	8.750	300,124		(333)				415,500	10/06/2022
100088958	CF	HARTWELL	GA		11/15/2022	7.375	144,992		9				425,000	10/05/2022
100088959		LONG BEACH	CA		11/15/2022	6.750	796,037		293				1,691,500	10/19/2022
100088960	CF	PLANTATION	FL		11/15/2022	7.500	104,222		(7)				153,000	10/05/2022
100088964		PHOENIX	AZ		11/15/2022	9.374	131,808		(186)				398,000	10/17/2022
100088965		ORLANDO	FL		11/15/2022	8.000	100,179		(76)				183,000	10/12/2022
100088968		NAPLES	FL		11/15/2022	8.750	520,577		(296)				740,000	10/17/2022
100088969		TOMBALL	TX		11/15/2022	8.625	122,175		(279)				195,000	09/30/2022
100088971		KISSIMMEE	FL		11/15/2022	7.249	190,428		74				250,000	10/17/2022
100088972		WILTON MANORS	FL		11/15/2022	8.125	638,962		(109)				930,000	10/06/2022
100088973		KISSIMMEE	FL		11/15/2022	8.250	212,592		(142)				302,000	10/14/2022
100088974		PHOENIX	AZ		11/15/2022	7.500	179,318		(18)				350,000	10/11/2022
100088975		ORLANDO	FL		11/15/2022	8.000	147,489		(131)				280,000	10/17/2022
100088976		ORLANDO	FL		11/15/2022	7.750	400,440		(2)				500,000	10/14/2022
100088977		SCOTTSDALE	AZ		11/15/2022	7.500	181,652		(12)				267,500	10/18/2022
100088978		HALLANDALE BEACH	FL		11/15/2022	7.875	190,731		(84)				280,000	10/18/2022
100088979		TRENTON	NJ		11/15/2022	8.375	104,223		(38)				145,000	10/21/2022
100088982		RIVIERA BEACH	FL		11/15/2022	7.875	364,139		(74)				530,000	10/14/2022
100088983		DORAL	FL		11/15/2022	7.875	221,429		(80)				320,000	10/19/2022
100088985	CF	PORT CHESTER	NY		11/15/2022	7.625	550,288		703				803,400	10/24/2022
100088987		BOLINGBROOK	IL		11/15/2022	8.124	190,482		(65)				275,000	10/18/2022
100088988		MIAMI	FL		11/15/2022	9.500	424,538		(378)				590,000	10/11/2022
100088989		OXNARD	CA		11/15/2022	8.000	249,017		(125)				685,000	10/19/2022
100088990		STOCKBRIDGE	GA		11/15/2022	8.625	50,166		(111)				250,000	10/21/2022
100088992		BROOKHAVEN	GA		11/15/2022	8.500	375,348		(280)				530,000	10/20/2022
100088993		ALBEMARLE	NC		11/15/2022	9.625	143,689		(225)				170,000	10/21/2022
100088995		HOLLYWOOD	FL		11/15/2022	8.750	328,270		(22)				430,000	10/24/2022
100088997		CABO SAN LUCAS	MEX		11/04/2022	8.600	229,172						448,671	10/28/2022
100088998		SAN FRANCISCO NAYARIT	MEX		11/04/2022	9.000	136,030						9,747,000	11/03/2022
100089000		LA CRUZ DE HUANACAXTLE	MEX		11/04/2022	8.267	181,140						495,414	10/28/2022
100089001		MUNICIPIO DE TEPOZTLAN	MEX		11/04/2022	9.350	1,698,331						4,234,827	11/03/2022
100089003		SEATTLE	WA		11/04/2022	7.375	605,388		(308)				898,000	08/02/2022
100089005		HOUSTON	TX		11/04/2022	7.500	228,080		(96)				303,000	10/07/2022
100089014		LANCASTER	CA		11/04/2022	7.375	274,020		(123)				335,000	09/29/2022
100089017		ARROYO GRANDE	CA		11/04/2022	8.625	633,205		(105)				790,000	10/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089024	CF	PORTLAND	OR		11/04/2022	7.500	312,429		(160)				420,000	09/30/2022
100089029	CF	LOS ANGELES	CA		11/04/2022	8.125	613,026		(269)				850,000	10/12/2022
100089031	CF	MORENO VALLEY	CA		11/04/2022	8.750	509,776		(309)				655,000	10/12/2022
100089035	CF	AUBURN	WA		11/04/2022	7.875	323,435		(104)				495,000	10/17/2022
100089038	CF	OCOEE	FL		11/04/2022	7.000	348,728		183				555,000	10/07/2022
100089041	CF	INGLEWOOD	CA		11/04/2022	6.875	240,330		52				617,500	10/13/2022
100089042		SAN ANTONIO	TX		11/04/2022	6.875	269,601		100				375,000	09/29/2022
100089044	CF	HONOLULU	HI		11/04/2022	6.750	860,363		424				1,220,000	10/12/2022
100089047	CF	LODI	CA		11/04/2022	7.375	345,896		(61)				590,000	10/20/2022
100089054		COPPEROPOLIS	CA		01/06/2023	8.500	603,515		(162)				1,150,000	11/21/2022
100089055	CF	CICERO	IL		01/06/2023	8.875	170,423		(43)				300,000	11/09/2022
100089067	CF	OAKHURST	NJ		01/06/2023	8.500	537,840		(106)				865,000	11/30/2022
100089071		CEDAR HILL	TX		01/06/2023	8.375	399,712		(28)				700,000	11/17/2022
100089072	CF	LAKE ELSINORE	CA		01/06/2023	8.750	471,049		(267)				625,000	12/07/2022
100089075	CF	SIMPSONVILLE	SC		01/06/2023	8.875	358,562		(132)				450,000	11/29/2022
100089085		MODESTO	CA		01/06/2023	8.875	155,178		(175)				205,000	11/15/2022
100089097		EASLEY	SC		01/06/2023	8.875	96,275		(61)				142,000	11/14/2022
100089100		EASLEY	SC		01/06/2023	8.875	94,822		(93)				140,000	11/14/2022
100089101		FORT WORTH	TX		01/06/2023	8.250	257,945		(141)				345,000	11/16/2022
100089200	CF	CAROLINA BEACH	NC		11/18/2022	7.250	279,209		17				400,000	11/01/2022
100089201	CF	SCOTTSDALE	AZ		11/18/2022	7.250	291,946		(29)				1,050,000	11/01/2022
100089202	CF	DESTIN	FL		11/18/2022	7.250	428,606		(123)				666,000	11/01/2022
100089204	CF	TEMPE	AZ		11/18/2022	7.500	471,199		(102)				845,000	10/01/2022
100089205	CF	BURLESON	TX		11/18/2022	8.250	319,883		(263)				395,000	10/01/2022
100089209	CF	MUNDELEIN	IL		11/18/2022	7.875	178,625		31				220,000	11/01/2022
100089211	CF	COEUR D ALENE	ID		11/18/2022	6.625	370,867		72				775,000	11/01/2022
100089215	CF	LOS ANGELES	CA		11/18/2022	7.125	1,794,671		47				2,255,000	11/01/2022
100089220	CF	BEAUFORT	SC		11/18/2022	9.750	334,996		(173)				373,000	08/01/2022
100089221	CF	ATLANTA	GA		11/18/2022	7.625	379,413		17				490,000	10/01/2022
100089223	CF	LA PUENTE	CA		01/26/2023	7.125	477,047		(193)				1,000,000	10/22/2022
100089226	CF	LAKESIDE	CA		01/26/2023	7.875	558,625		(37)				680,000	10/04/2022
100089227	CF	RENO	NV		01/26/2023	7.250	1,409,042		74				1,825,000	10/14/2022
100089228		EAGLE	ID		01/26/2023	8.125	245,399		(575)				575,000	10/25/2022
100089229	CF	WEST SACRAMENTO	CA		01/26/2023	7.250	225,649		(204)				625,000	11/01/2022
100089230	CF	FRESNO	CA		01/26/2023	7.500	446,773		349				555,000	10/06/2022
100089232	CF	NORTH PALM BEACH	FL		01/26/2023	7.875	317,514		(357)				425,000	10/26/2022
100089234		LOMITA	CA		01/26/2023	7.750	615,991		(60)				775,000	10/13/2022
100089235	CF	MILFORD	CT		01/26/2023	8.125	555,393		570				720,000	10/26/2022
100089236	CF	KENT	WA		01/26/2023	7.250	707,776		(93)				908,000	10/17/2022
100089238	CF	FLANDERS	NJ		01/26/2023	8.125	643,926		1,852				850,000	11/01/2022
100089240	CF	KISSIMMEE	FL		01/26/2023	7.500	384,053		(246)				495,000	10/07/2022
100089241	CF	PONDER	TX		01/26/2023	8.250	310,950		120				380,000	10/21/2022
100089242	CF	FINDLAY	OH		01/26/2023	8.500	249,314		(396)				355,000	11/05/2022
100089243	CF	FULSHEAR	TX		01/26/2023	7.875	283,665		(204)				355,000	10/27/2022
100089244	CF	MIAMI	FL		01/26/2023	8.250	383,866		(243)				475,000	10/21/2022
100089245	CF	UPPER MARLBORO	MD		01/26/2023	8.875	516,262		51				650,000	10/27/2022
100089246	CF	CRESSKILL	NJ		01/26/2023	8.625	794,647		(957)				1,015,000	10/31/2022
100089247	CF	CHINO	CA		01/26/2023	8.125	550,520		(323)				700,000	10/28/2022
100089248	CF	NEW BRITAIN	CT		01/26/2023	8.375	287,085		(381)				360,000	11/04/2022
100089249	CF	CHICAGO	IL		01/26/2023	8.500	159,751		203				205,000	11/04/2022
100089250	CF	STOCKTON	CA		01/26/2023	7.999	487,492		(48)				625,000	10/28/2022
100089251	CF	BRIDGEPORT	CT		01/26/2023	8.375	475,619		2,378				650,000	10/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089252	CF	STOCKTON	CA		01/26/2023	7.749	845,609		610				1,150,000	10/28/2022
100089253	CF	GARLAND	TX		01/26/2023	7.500	361,266		(81)				542,000	10/19/2022
100089254	CF	SLIDELL	LA		01/26/2023	8.375	295,478		383				388,000	10/28/2022
100089261		ALLONS	TN		01/26/2023	9.125	208,033		(267)				324,000	10/21/2022
100089262		TEMPLE TERRACE	FL		01/26/2023	9.125	141,440		(205)				186,000	10/20/2022
100089263		SUN VALLEY	CA		01/26/2023	8.875	796,055		(296)				1,075,000	10/08/2022
100089264	CF	ELGIN	IL		01/26/2023	8.250	284,921		(137)				444,000	10/26/2022
100089265		EL PASO	TX		01/26/2023	9.250	227,214		(1,074)				300,000	10/26/2022
100089266		MACHESNEY PARK	IL		01/26/2023	9.500	193,745		(120)				282,000	10/26/2022
100089267		MERCED	CA		01/26/2023	9.750	576,420		29				785,000	10/26/2022
100089268		OAK PARK	MI		01/26/2023	9.625	130,033		(647)				230,000	10/14/2022
100089272		WATKINS	CO		01/26/2023	8.875	344,713		(471)				540,000	10/11/2022
100089273		PHILADELPHIA	PA		01/26/2023	9.000	207,384		(340)				310,000	10/03/2022
100089275		ROSENBERG	TX		01/26/2023	9.250	285,969		(631)				407,000	10/28/2022
100089276		NEW BOSTON	MI		01/26/2023	9.375	162,280		(883)				295,000	10/21/2022
100089278		LITTLE ELM	TX		01/26/2023	9.124	165,742		(1,008)				460,000	10/21/2022
100089281	CF	LITTLETON	CO		01/26/2023	7.875	886,394		97				1,160,000	10/07/2022
100089282	CF	AUSTIN	TX		01/26/2023	9.750	490,936		(807)				625,000	10/26/2022
100089283	CF	CHELTENHAM	PA		01/26/2023	7.875	196,586		(299)				345,000	10/31/2022
100089284	CF	FORT WORTH	TX		01/26/2023	9.375	576,106		253				795,000	10/28/2022
100089286	CF	PALM DESERT	CA		01/26/2023	8.250	481,656		(710)				700,000	10/18/2022
100089287	CF	SEQUIM	WA		01/26/2023	8.250	234,864		(344)				430,000	10/31/2022
100089291	CF	SMITHVILLE	TX		01/26/2023	9.125	341,675		(189)				425,000	11/03/2022
100089292	CF	LONG BEACH	CA		01/26/2023	8.375	240,802		(430)				320,000	11/01/2022
100089293	CF	DUMONT	NJ		01/26/2023	7.999	417,305		(579)				575,000	10/28/2022
100089294	CF	ROSEVILLE	CA		01/26/2023	8.000	313,281		(461)				408,000	10/18/2022
100089295	CF	SPENCERVILLE	MD		01/26/2023	7.750	489,670		(180)				665,000	11/03/2022
100089296	CF	MANOR	TX		01/26/2023	8.374	321,462		(365)				405,000	10/12/2022
100089297	CF	HENDERSON	NV		01/26/2023	9.625	538,181		(863)				699,900	11/03/2022
100089374	CF	QUEEN CREEK	AZ		11/17/2022	6.375	1,402,092		921				2,945,000	10/07/2022
100089375	CF	BLUFFDALE	UT		11/17/2022	6.750	475,510		170				1,100,000	10/24/2022
100089382	CF	NAPERVILLE	IL		11/17/2022	9.750	196,984		(101)				229,500	10/17/2022
100089383	CF	FORT MYERS	FL		11/17/2022	10.000	363,907		(417)				475,000	10/21/2022
100089387	CF	HOLLYWOOD	FL		11/17/2022	8.125	109,496		(106)				330,000	10/21/2022
100089391		SAN FRANCISCO	CA		11/17/2022	7.625	495,499		(239)				1,550,000	10/24/2022
100089392		ASHEVILLE	NC		11/17/2022	9.000	291,682		(362)				350,000	10/28/2022
100089393		SPRING	TX		11/17/2022	8.250	262,529		(240)				404,000	10/21/2022
100089400	CF	NORTH CALDWELL	NJ		11/17/2022	8.375	1,011,102		790				1,350,000	10/05/2022
100089404	CF	GRAND PRAIRIE	TX		11/17/2022	8.125	347,368		54				445,000	10/21/2022
100089405	CF	CROSBY	TX		11/17/2022	9.875	178,340		(59)				233,500	10/31/2022
100089406	CF	ABILENE	TX		11/17/2022	9.125	273,580		(60)				330,000	11/02/2022
100089410		MOKENA	IL		11/18/2022	9.875	5							07/26/2022
100089412	CF	PLAYA DEL REY	CA		11/18/2022	7.750	1,861,649		(872)				3,200,000	05/31/2022
100089419	CF	FOUNTAIN HILLS	AZ		11/18/2022	7.625	906,391		(78)				1,230,000	09/23/2022
100089424		MIAMI	FL		11/18/2022	8.375	23,628		(27)				197,500	09/26/2022
100089425		PORT WASHINGTON	NY		11/18/2022	8.250	597,174		(91)				870,000	10/17/2022
100089427		SOUTH SAN FRANCISCO	CA		11/18/2022	8.875	1,068,036		(167)				1,400,000	09/22/2022
100089435	CF	PORTLAND	OR		11/18/2022	8.990	270,492		(155)				380,000	10/05/2022
100089582		LA QUINTA	CA		01/30/2023	9.625	1,000,397		(161)				1,300,000	12/28/2022
100089583	CF	KISSIMMEE	FL		01/30/2023	8.750	707,095		(77)				874,000	12/30/2022
100089585	CF	CELEBRATION	FL		01/30/2023	9.250	2,307,583		(667)				3,000,000	12/27/2022
100089586	CF	TAMPA	FL		01/30/2023	10.000	580,861		(325)				725,000	12/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089589	CF	CELEBRATION	FL		01/30/2023	8.500	528,920		(265)				660,000	12/02/2022
100089590		JACKSONVILLE	FL		01/30/2023	10.625	298,250		(244)				361,000	11/30/2022
100089596	CF	BANNER ELK	NC		01/30/2023	9.250	357,445		(86)				450,000	12/12/2022
100089601	CF	BOCA RATON	FL		01/30/2023	9.750	521,370		(554)				650,000	11/30/2022
100089602	CF	YORBA LINDA	CA		01/30/2023	8.500	922,227		(340)				1,328,000	11/22/2022
100089603	CF	PALOS HILLS	IL		01/30/2023	9.500	285,978		(58)				360,000	01/10/2023
100089607	CF	REDDING	CA		01/30/2023	8.375	318,045		(245)				425,000	11/23/2022
100089612	CF	MANSFIELD	TX		01/30/2023	10.000	438,005		(96)				575,000	12/20/2022
100089613	CF	FORT LAUDERDALE	FL		01/30/2023	9.125	96,633		(242)				200,000	11/29/2022
100089623		SURPRISE	AZ		01/30/2023	10.250	396,797		(28)				555,000	12/29/2022
100089630	CF	VACAVILLE	CA		01/30/2023	9.625	421,772		(263)				540,000	12/09/2022
100089732		PUERTO VALLARTA	MEX		12/02/2022	9.137	189,783						301,553	11/08/2022
100089733		MONTERREY	MEX		12/02/2022	8.920	202,724						367,282	11/16/2022
100089736		LA PAZ	MEX		12/02/2022	9.353	221,267						353,515	11/07/2022
100089737		BAHIA DE BANDERAS	MEX		12/02/2022	8.870	247,536						477,966	11/29/2022
100089738	CF	ORANGE BEACH	AL		12/02/2022	7.999	723,640		(13)				950,000	10/19/2022
100089739	CF	FREMONT	CA		12/02/2022	6.499	832,584		385				4,030,000	10/27/2022
100089740	CF	AVENTURA	FL		12/02/2022	7.374	191,622		(82)				550,000	09/23/2022
100089741	CF	WYNDMOOR	PA		12/02/2022	7.749	2,715,143		(29)				3,500,000	09/28/2022
100089742	CF	COLUMBUS	OH		12/02/2022	7.374	239,460		14				381,000	09/30/2022
100089744	CF	SCOTTSDALE	AZ		12/02/2022	8.499	312,680		(171)				395,000	10/12/2022
100089745	CF	BELLE ISLE	FL		12/02/2022	7.624	442,917		26				564,000	10/21/2022
100089747	CF	BOCA RATON	FL		12/02/2022	7.249	355,359		103				465,000	10/19/2022
100089748	CF	LOS ANGELES	CA		12/02/2022	7.624	1,590,321		118				1,940,000	12/02/2022
100089752	CF	LOUDONVILLE	NY		12/02/2022	7.250	453,300		407				650,000	10/14/2022
100089762		LOS ANGELES	CA		12/02/2022	7.250	3,998,338		(7)				7,900,000	11/01/2022
100089770	CF	ANTELOPE	CA		12/02/2022	9.625	185,257		(274)				300,000	11/01/2022
100089771		WALLER	TX		12/02/2022	9.000	595,059		(267)				789,000	11/01/2022
100089772	CF	KISSIMMEE	FL		12/02/2022	9.375	472,981		(301)				528,000	11/01/2022
100089774		CAPE CORAL	FL		12/02/2022	7.375	242,928		374	108			365,000	11/01/2022
100089775	CF	AZUSA	CA		12/02/2022	9.375	702,664		(358)				775,000	11/01/2022
100089785	CF	FLORAL CITY	FL		12/02/2022	9.125	232,873		(76)				309,000	11/01/2022
100089942		WEST CALDWELL	NJ		01/26/2023	8.875	203,027		(831)				549,900	12/05/2022
100089946	CF	SAINT CLOUD	FL		01/26/2023	9.500	501,671		62				616,000	11/18/2022
100089947	CF	LAS VEGAS	NV		01/26/2023	8.500	287,084		(304)				355,000	11/10/2022
100089955	CF	GALVESTON	TX		01/26/2023	8.500	139,407		(621)				178,800	11/18/2022
100089956	CF	GALVESTON	TX		01/26/2023	8.500	117,210		(533)				150,000	11/18/2022
100089960	CF	WALLINGTON	NJ		01/26/2023	8.500	472,470		(921)				660,000	11/17/2022
100089961		OAKLAND	CA		01/26/2023	9.250	369,647		(801)				655,000	11/23/2022
100089964	CF	MILWAUKEE	WI		01/26/2023	8.500	152,844		(378)				200,000	11/22/2022
100089967		BRIGHTON	MA		01/26/2023	9.375	128,921		(522)				450,000	11/30/2022
100089968		KISSIMMEE	FL		01/26/2023	9.375	152,339		(860)				395,000	11/29/2022
100089969		MERRITT ISLAND	FL		01/26/2023	9.375	526,452		(202)				760,000	11/21/2022
100089970		KATY	TX		01/26/2023	9.125	214,079		(926)				320,000	11/21/2022
100089971		CHULA VISTA	CA		01/26/2023	8.999	597,862		(305)				835,000	11/14/2022
100089976		GALVESTON	TX		01/26/2023	8.625	335,993		(261)				468,000	11/23/2022
100089979		KISSIMMEE	FL		01/13/2023	0.135	74,658		399				210,000	04/14/2017
100089983	CF	MANHATTAN	KS		01/13/2023	7.750	150,652		(25)				220,000	11/07/2022
100089984	CF	MADERA	CA		01/13/2023	9.375	610,539		(277)				760,000	12/06/2022
100089985	CF	OCALA	FL		01/13/2023	7.999	474,154		(32)				606,755	11/09/2022
100089987		WINTER GARDEN	FL		01/13/2023	0.121	173,390		707				305,885	01/23/2019
100089988	CF	WARRIOR	AL		01/13/2023	8.125	125,557		(41)				160,000	11/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089989	CF	CLOVIS	CA		01/13/2023	9.250	417,013		(261)				550,000	11/28/2022
100089990	CF	HOMER	IL		01/13/2023	10.125	192,857		28				220,000	11/10/2022
100089992	CF	LAWTON	OK		01/13/2023	10.999	409,467		(23)				465,000	11/28/2022
100089993		BROOKLYN CENTER	MN		01/13/2023	8.250	112,274		(32)				170,000	04/20/2017
100089995	CF	NUEVO	CA		01/13/2023	6.750	125,061		113				620,000	10/28/2022
100089996		DETROIT	MI		01/13/2023	11.125	211,296		(177)				310,000	11/18/2022
100089998	CF	HOLIDAY	FL		01/13/2023	9.500	245,933		(291)				340,000	11/14/2022
100089999	CF	LONG BEACH	CA		01/13/2023	6.375	312,174		360				695,000	10/13/2022
100090000	CF	MIAMI	FL		01/13/2023	9.375	437,031		(287)				575,000	11/16/2022
100090001	CF	NAPLES	FL		01/13/2023	6.125	894,967		1,457				1,799,000	10/14/2022
100090002		LOGANVILLE	GA		01/13/2023	11.625	1,119,475		(412)				1,700,000	11/28/2022
100090003	CF	SANTA ROSA	CA		01/13/2023	5.875	271,059		826				600,000	01/31/2019
100090005		WAPATO	WA		01/13/2023	10.875	165,746		(71)				192,055	07/18/2025
100090008		ASTORIA	OR		01/13/2023	11.625	264,491		(498)				450,000	11/16/2022
100090009	CF	BURLINGTON	VT		01/13/2023	4.375	236,406		1,466				422,000	02/15/2022
100090010		MAGNA	UT		01/13/2023	10.300	132,780		(183)				340,000	11/09/2022
100090014	CF	MULBERRY	FL		01/13/2023	9.750	150,350		(250)				200,000	11/17/2022
100090017	CF	PAHRUMP	NV		01/13/2023	8.625	106,337		(2,879)				229,990	11/10/2022
100090019	CF	TAMPA	FL		01/13/2023	7.625	145,867		(9)				250,000	11/15/2022
100090020	CF	ENGLEWOOD	CO		01/13/2023	8.375	141,923		(199)				494,500	11/16/2022
100090021	CF	AGOURA HILLS	CA		01/13/2023	7.750	243,602		(9)				1,160,000	11/07/2022
100090023	CF	NAPLES	FL		01/13/2023	10.125	554,540		(196)				691,030	11/30/2022
100090025	CF	SAINT CLOUD	MN		01/13/2023	7.250	184,234		45				268,000	11/08/2022
100090027	CF	LINDSAY	CA		01/13/2023	9.125	360,587		(200)				499,000	11/17/2022
100090028		HOLLYWOOD	FL		01/13/2023	7.875	402,377		166				603,000	10/31/2022
100090029	CF	PORT CHARLOTTE	FL		01/13/2023	7.375	249,590		74				385,000	11/09/2022
100090030	CF	LAKE POINT	UT		01/13/2023	7.875	533,906		27				745,000	11/04/2022
100090031	CF	NEW SMYRNA BEACH	FL		01/13/2023	8.375	238,751		(93)				369,410	11/23/2022
100090032	CF	LAKE WALES	FL		01/13/2023	7.375	221,265		58				355,000	11/17/2022
100090033	CF	RIVERVIEW	FL		01/13/2023	8.125	260,271		(81)				376,000	11/21/2022
100090034	CF	HUNTINGTON BEACH	CA		01/13/2023	7.875	973,471		(10)				1,250,000	11/18/2022
100090035		OAKLAND	CA		01/13/2023	9.500	371,051		(159)				1,380,000	10/31/2022
100090036	CF	SAN LEANDRO	CA		01/13/2023	7.625	593,144		13				940,000	11/21/2022
100090038	CF	LAS VEGAS	NV		01/13/2023	8.500	178,743		(95)				254,888	11/08/2022
100090041	CF	BELLEVILLE	NJ		01/13/2023	8.000	403,212		(33)				550,000	11/23/2022
100090042	CF	LAVEEN	AZ		01/13/2023	8.875	754,901		(219)				950,000	12/06/2022
100090043		MIAMI GARDENS	FL		01/13/2023	8.625	253,057		(182)				500,000	11/16/2022
100090044	CF	POMPANO BEACH	FL		01/13/2023	7.500	155,967		(13)				360,000	11/15/2022
100090045	CF	WEST ORANGE	NJ		01/13/2023	8.375	240,658		(61)				325,000	11/16/2022
100090047	CF	LAKE WORTH	FL		01/13/2023	9.125	372,533		(86)				470,000	11/17/2022
100090048	CF	MERCED	CA		01/13/2023	8.499	249,645		(105)				334,000	11/17/2022
100090049	CF	KENNESAW	GA		01/13/2023	10.000	312,440		(267)				433,000	11/16/2022
100090050	CF	BALTIMORE	MD		01/13/2023	8.374	102,292		(34)				128,750	11/28/2022
100090051	CF	SANTA ROSA	CA		01/13/2023	7.500	193,737		10				1,050,000	11/21/2022
100090053		BLACKSTONE	MA		01/13/2023	10.625	275,840		(331)				401,000	11/21/2022
100090054	CF	POMONA	CA		01/13/2023	8.999	259,900		(123)				372,000	12/05/2022
100090055	CF	WETHERSFIELD	CT		01/13/2023	7.999	256,005		(43)				400,000	10/31/2022
100090057		WILMETTE	IL		01/13/2023	8.375	1,249,071		377				1,167,485	11/30/2022
100090058	CF	CAPE CORAL	FL		01/13/2023	7.750	164,214		(62)				405,000	11/14/2022
100090059	CF	SILVER SPRINGS	FL		01/13/2023	9.000	641,544		(277)				985,000	11/10/2022
100090060	CF	ATLANTA	GA		01/13/2023	9.750	166,659		(232)				210,000	11/09/2022
100090061	CF	LAURENS	SC		01/13/2023	8.250	433,036		(75)				650,000	11/08/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090062	CF	SUNNY ISLES BEACH	FL		01/13/2023	8.125	741,468		(188)				1,075,000	10/31/2022
100090063	CF	ORLANDO	FL		01/13/2023	9.375	214,646		(153)				265,000	11/08/2022
100090065	CF	KEY WEST	FL		01/13/2023	7.750	345,564		136				510,000	11/09/2022
100090067		HOMESTEAD	FL		01/13/2023	9.750	139,441		(311)				1,325,000	11/21/2022
100090070	CF	FORT WASHINGTON	PA		01/13/2023	7.875	344,105		(7)				685,000	11/29/2022
100090072	CF	AVENTURA	FL		01/13/2023	7.999	476,860		(69)				680,000	11/22/2022
100090073	CF	PLANO	TX		01/13/2023	8.500	275,209		(118)				345,000	11/09/2022
100090077	CF	SACRAMENTO	CA		01/13/2023	8.875	327,556		(176)				435,000	11/21/2022
100090080	CF	CORAL GABLES	FL		01/13/2023	7.249	700,409		218				1,615,000	11/21/2022
100090085	CF	HOLLYWOOD	FL		01/13/2023	8.500	688,466		(56)				935,000	11/21/2022
100090086	CF	WEST VALLEY CITY	UT		01/13/2023	9.625	342,097		(76)				560,000	11/23/2022
100090087	CF	HOMESTEAD	FL		01/13/2023	8.500	144,324		(151)				385,000	11/18/2022
100090090		GOLETA	CA		01/13/2023	9.000	743,776		(194)				1,150,000	11/09/2022
100090091	CF	FELTON	CA		01/13/2023	8.500	743,371		(154)				1,005,000	11/15/2022
100090092		CHICAGO	IL		01/13/2023	8.750	150,540		(39)				250,000	11/16/2022
100090094	CF	OPELIKA	AL		01/13/2023	10.500	96,790		(102)				142,125	11/17/2022
100090101	CF	HOUSTON	TX		01/13/2023	9.875	209,103		(252)				290,000	11/21/2022
100090102	CF	KANSAS CITY	MO		01/13/2023	8.750	426,762		(91)				576,000	11/15/2022
100090103	CF	LONG BEACH	WA		01/13/2023	8.999	259,857		(205)				450,000	11/30/2022
100090104	CF	CHICAGO	IL		01/13/2023	9.750	115,787		(107)				160,000	12/02/2022
100090106	CF	MOSES LAKE	WA		01/13/2023	9.750	221,662		(297)				299,900	11/23/2022
100090107	CF	SOQUEL	CA		01/13/2023	9.250	299,583		(109)				1,650,000	11/22/2022
100090108	CF	FORT MILL	SC		01/13/2023	9.125	287,829		(201)				354,000	12/02/2022
100090110	CF	HEMET	CA		01/13/2023	9.375	388,358		(153)				485,000	11/23/2022
100090111	CF	ALEXANDRIA	VA		01/13/2023	10.124	168,155		(216)				212,000	11/23/2022
100090112	CF	TYBEE ISLAND	GA		01/13/2023	9.124	1,471,555		1				1,840,000	11/18/2022
100090113	CF	BREMERTON	WA		01/13/2023	9.250	297,963		(495)				460,000	11/21/2022
100090114		AVONDALE	AZ		01/13/2023	10.750	229,334		(122)				450,000	11/30/2022
100090115	CF	SAN MARCOS	CA		01/13/2023	9.000	734,504		(1,250)				1,385,000	11/30/2022
100090116	CF	LONG BEACH	CA		01/13/2023	9.250	987,237		(618)				1,475,000	11/29/2022
100090117	CF	LAKEHILLS	TX		01/13/2023	9.375	299,762		(415)				799,000	11/28/2022
100090118	CF	NEW BRAUNFELS	TX		01/13/2023	8.999	151,175		(86)				288,000	11/30/2022
100090119	CF	CINCINNATI	OH		01/13/2023	9.374	45,422		(235)				147,500	11/29/2022
100090120	CF	VERNAL	UT		01/13/2023	10.500	367,993		125				450,000	11/15/2022
100090123	CF	MULBERRY	FL		01/13/2023	9.375	181,374		(220)				250,000	11/22/2022
100090124	CF	RICHLAND	WA		01/13/2023	9.250	898,341		(101)				1,150,000	12/02/2022
100090127		BOERNE	TX		01/13/2023	9.750	981,373		(30)				1,335,000	11/18/2022
100090128	CF	LONDON	KY		01/13/2023	9.625	201,854		(184)				288,000	12/06/2022
100090129	CF	LAS VEGAS	NV		01/13/2023	9.250	160,358		(580)				550,000	11/23/2022
100090133	CF	HENDERSON	NV		01/13/2023	7.875	524,587		47				689,943	10/28/2022
100090135	CF	PRYOR	OK		01/13/2023	9.000	111,890		(67)				158,920	11/08/2022
100090136	CF	FRANKFORT	KY		01/13/2023	9.749	110,814		(192)				160,000	12/05/2022
100090138		FERNANDINA BEACH	FL		01/13/2023	9.125	522,256		(40)				686,000	11/08/2022
100090143		ORLANDO	FL		01/13/2023	5.500	115,839		362				186,000	07/16/2021
100090149		SPOKANE	WA		01/13/2023	9.125	315,481		(164)				448,000	11/08/2022
100090154	CF	RIVERDALE	MD		01/13/2023	10.000	211,645		(235)				290,000	11/14/2022
100090158	CF	OSSINING	NY		01/13/2023	8.000	708,953		38				980,000	11/04/2022
100090160		WAYNE	NJ		01/13/2023	11.000	165,768		(506)				255,000	11/23/2022
100090161		GREELEY	CO		01/13/2023	9.125	138,140		(464)				370,000	11/09/2022
100090162		ENGLEWOOD	FL		01/13/2023	8.000	263,023		(28)				336,000	11/01/2022
100090167		ARLINGTON	TX		01/13/2023	8.250	153,726		(83)				205,000	10/28/2022
100090169		HIALEAH	FL		01/13/2023	10.125	193,190		(289)				258,000	11/29/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090173		GREENACRES	FL		01/13/2023	7.750	189,068		50				270,000	10/27/2022
100090178		PASADENA	TX		01/13/2023	7.125	199,679		173				316,000	11/14/2022
100090183	CF	STATEN ISLAND	NY		01/13/2023	8.250	293,843		(162)				580,000	11/14/2022
100090185		AUGUSTA	GA		01/13/2023	8.874	222,600		(24)				275,000	11/21/2022
100090191	CF	HALLANDALE BEACH	FL		01/13/2023	7.500	241,672		24				580,000	11/18/2022
100090192	CF	AUGUSTA	GA		01/13/2023	7.125	236,834		163				370,000	11/14/2022
100090197	CF	RALEIGH	NC		01/13/2023	7.875	387,839		(22)				535,000	10/27/2022
100090199		FREDERICKSBURG	TX		01/13/2023	7.750	894,920		486				1,350,000	10/31/2022
100090201		ANDERSON	SC		01/13/2023	8.375	227,105		(97)				285,000	11/10/2022
100090202		ANDERSON	SC		01/13/2023	8.375	227,371		(103)				285,000	11/10/2022
100090205	CF	MYRTLE BEACH	SC		01/13/2023	9.250	104,601		(103)				145,000	11/14/2022
100090206		MYRTLE BEACH	SC		01/13/2023	9.000	161,691		(152)				225,000	11/10/2022
100090207	CF	MYRTLE BEACH	SC		01/13/2023	9.625	89,673		(353)				180,000	11/28/2022
100090211		SAN ANTONIO	TX		01/13/2023	8.750	124,618		(128)				173,000	11/21/2022
100090217		SPRING	TX		01/13/2023	9.375	184,783		(137)				239,900	11/08/2022
100090218	CF	EL CENTRO	CA		01/13/2023	8.000	154,494		(76)				250,000	11/14/2022
100090219		NASHVILLE	TN		01/13/2023	9.375	180,151		(168)				250,000	11/09/2022
100090221		LEXINGTON	KY		01/13/2023	9.750	296,452		(237)				412,500	11/21/2022
100090222		HOUSTON	TX		01/13/2023	9.875	106,165		(167)				130,000	11/09/2022
100090226		ELWOOD	IL		01/13/2023	8.999	170,174		(213)				239,500	11/23/2022
100090227		SILVER SPRING	MD		01/13/2023	8.250	338,982		30				495,000	11/29/2022
100090230		TAMPA	FL		01/13/2023	8.999	443,911		(236)				630,000	12/05/2022
100090231		TAMPA	FL		01/13/2023	9.875	137,958		(94)				181,500	10/31/2022
100090236		CHICAGO	IL		01/13/2023	8.375	170,544		(123)				286,000	12/05/2022
100090237	CF	SIMPSONVILLE	SC		01/13/2023	9.500	123,717		(209)				153,900	11/14/2022
100090243	CF	BUMPASS	VA		01/13/2023	8.500	423,647		(222)				625,000	11/30/2022
100090245		SAN BERNARDINO	CA		01/13/2023	9.750	229,161		(250)				445,000	11/28/2022
100090248	CF	PENSACOLA	FL		01/13/2023	10.125	97,835		(131)				125,000	11/14/2022
100090263		ARROWBEAR	CA		01/13/2023	10.000	182,961		(202)				250,000	11/28/2022
100090264	CF	VACAVILLE	CA		01/13/2023	9.875	273,164		(774)				737,000	11/30/2022
100090265		SUNNY ISLES BEACH	FL		01/13/2023	10.500	377,487		(456)				510,000	12/01/2022
100090267		MOUNT DORA	FL		01/13/2023	10.500	146,353		(171)				185,000	11/30/2022
100090271		HOUSTON	TX		01/13/2023	9.625	162,231		(214)				227,000	11/17/2022
100090275	CF	OCALA	FL		01/13/2023	8.500	210,846		(162)				362,900	11/23/2022
100090276	CF	MYRTLE BEACH	SC		01/13/2023	10.875	112,776		(186)				148,000	11/28/2022
100090281		LA QUINTA	CA		01/13/2023	8.875	183,485		(147)				305,000	12/01/2022
100090282	CF	CITRUS SPRINGS	FL		01/13/2023	8.500	162,038		(142)				275,000	11/23/2022
100090284		MINNEOLA	FL		01/13/2023	9.750	219,006		(242)				300,000	11/18/2022
100090287	CF	OXFORD	NC		01/13/2023	10.499	197,531		(226)				250,000	11/29/2022
100090291	CF	PALO ALTO	CA		01/13/2023	7.875	1,215,968		(17)				6,250,000	11/01/2022
100090292	CF	GARLAND	TX		01/13/2023	9.500	112,988		(200)				215,000	11/10/2022
100090293	CF	LAS VEGAS	NV		01/13/2023	9.374	126,345		(172)				205,000	12/02/2022
100090294	CF	TEMPLE CITY	CA		01/13/2023	8.250	1,132,708		(498)				2,000,000	11/10/2022
100090295		MIAMI	FL		01/13/2023	10.125	315,101		(366)				500,000	11/21/2022
100090299		HOUSTON	TX		01/13/2023	7.750	267,752		(14)				370,000	10/31/2022
100090300		GLASSBORO	NJ		01/13/2023	9.375	185,262		(60)				265,800	11/17/2022
100090301		DAVENPORT	FL		01/13/2023	9.875	223,088		(172)				311,000	11/09/2022
100090309		ESTERO	FL		01/06/2023	9.750	363,942		(142)				495,000	11/18/2022
100090311		PITTSBURGH	PA		01/06/2023	8.625	320,515		(170)				426,000	11/14/2022
100090312		PITTSBURGH	PA		01/06/2023	8.625	345,724		(175)				460,000	11/14/2022
100090313		PHOENIX	AZ		01/06/2023	7.875	313,673		(27)				420,000	11/07/2022
100090315		PITTSBURGH	PA		01/06/2023	8.125	465,360		(114)				630,000	11/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090316		OAK RIDGE	TN		01/06/2023	8.875	203,595		(303)				259,000	11/14/2022
100090320		BRIDGEPORT	CT		01/06/2023	8.500	312,811		9				430,000	11/08/2022
100090321		DALLAS	TX		01/06/2023	9.000	258,675		(239)				315,000	11/29/2022
100090323	CF	CAMAS	WA		01/06/2023	8.875	344,360		(255)				565,000	11/23/2022
100090325		HAWTHORNE	CA		01/06/2023	9.875	672,560		(25)				780,000	11/21/2022
100090331	CF	CHANDLER	AZ		12/22/2022	7.625	373,859		(41)				648,000	12/01/2022
100090334	CF	NEWNAN	GA		12/22/2022	9.000	368,349		(159)				460,000	12/01/2022
100090336	CF	MODESTO	CA		12/22/2022	8.375	244,572		(63)				330,000	12/01/2022
100090337	CF	MARIPOSA	CA		12/22/2022	10.000	361,747		(41)				407,000	12/01/2022
100090338	CF	SAINT CLOUD	FL		12/22/2022	9.625	436,170		(166)				484,000	12/01/2022
100090342		SALIDA	CA		12/22/2022	10.000	388,299		(264)				585,000	12/01/2022
100090345		VENICE	CA		12/22/2022	7.000	1,791,015		361				3,100,000	11/01/2022
100090346	CF	LAKE WORTH	FL		12/22/2022	8.750	369,874		(67)				500,000	12/01/2022
100090349	CF	PEORIA	AZ		02/03/2023	8.375	151,407		(102)				441,000	12/28/2022
100090352	CF	DALLAS	TX		02/03/2023	8.875	355,672		(292)				435,000	01/11/2023
100090355	CF	BALDWIN PARK	CA		02/03/2023	8.500	499,479		(429)				725,000	01/18/2023
100090356	CF	FRANKFORT	KY		02/03/2023	9.250	332,926		(11)				399,000	12/30/2022
100090359		SCOTTSDALE	AZ		02/03/2023	9.250	703,564		(316)				875,000	01/10/2023
100090360		PAWLEYS ISLAND	SC		02/03/2023	8.500	76,001		(205)				825,000	01/04/2023
100090361		CHARLOTTE	NC		02/03/2023	8.500	291,000		(180)				390,000	01/12/2023
100090365		FRIENDSWOOD	TX		02/03/2023	8.875	186,085		(229)				250,000	01/18/2023
100090368		KANNAPOLIS	NC		02/03/2023	8.750	99,680		(147)				300,000	12/28/2022
100090370		SEASIDE HEIGHTS	NJ		02/03/2023	8.750	169,460		(159)				220,000	01/17/2023
100090373		SAN ANTONIO	TX		02/03/2023	9.250	360,036		(531)				560,000	01/25/2023
100090376	CF	GALVESTON	TX		12/28/2022	8.875	174,634		(46)				220,000	10/24/2022
100090379	CF	SAN JOSE	CA		12/28/2022	7.375	470,538		(16)				1,530,000	09/15/2022
100090381	CF	SUNLAND	CA		12/28/2022	9.125	791,794		(298)				985,000	11/03/2022
100090383	CF	TEMPLE	TX		12/28/2022	8.500	267,644		(159)				333,000	10/13/2022
100090384	CF	TUSTIN	CA		12/28/2022	9.625	432,276		(154)				610,000	10/28/2022
100090388	CF	TULSA	OK		12/28/2022	9.125	225,517		(171)				345,000	11/01/2022
100090393		TOMBALL	TX		12/28/2022	10.750	297,614		(245)				410,000	10/24/2022
100090400	CF	MENIFEE	CA		12/28/2022	7.750	523,044		(130)				665,000	08/16/2022
100090401	CF	GRAND PRAIRIE	TX		12/28/2022	7.000	319,746		(92)				470,000	08/24/2022
100090406	CF	AURORA	CO		12/28/2022	6.875	372,680		123				623,000	09/14/2022
100090407	CF	TORRANCE	CA		12/28/2022	6.999	703,575		58				995,775	08/30/2022
100090411	CF	WEST SACRAMENTO	CA		12/28/2022	7.625	794,940		9				1,140,723	09/08/2022
100090416	CF	BROKEN ARROW	OK		12/28/2022	8.500	224,671		(220)				330,000	09/30/2022
100090418	CF	WINSLOW	AZ		12/28/2022	8.625	204,573		(111)				255,000	10/11/2022
100090419	CF	IRVINE	CA		12/28/2022	7.875	454,223		(70)				580,000	10/12/2022
100090424	CF	SAN DIEGO	CA		12/28/2022	9.500	610,026		(263)				675,000	10/14/2022
100090428	CF	PALMDALE	CA		12/28/2022	9.125	408,421		(71)				575,000	10/03/2022
100090429	CF	CORONA	CA		12/28/2022	8.875	257,609		(76)				445,000	11/08/2022
100090613		TRENTON	NJ		12/29/2022	7.703	169,528		2,213				245,000	12/13/2022
100090615	CF	RONKONKOMA	NY		12/29/2022	7.944	330,033		(15,673)				552,500	12/14/2022
100090622		NEWARK	NJ		12/29/2022	9.740	317,321		(188)				490,000	12/05/2022
100090623		WOODSIDE	NY		12/29/2022	8.025	786,234		(409)				1,250,000	11/22/2022
100090625	CF	WESTBROOKVILLE	NY		12/29/2022	8.187	171,694		(11,726)				320,000	12/01/2022
100090626	CF	MILLVILLE	NJ		12/29/2022	7.995	123,753		(8,263)				215,000	11/22/2022
100090631		BRENTWOOD	NY		12/29/2022	7.990	329,801		81				535,000	12/08/2022
100090632	CF	PLANDOME	NY		12/29/2022	7.950	1,491,854		(873)				2,300,000	11/21/2022
100090651	CF	HACKETTSTOWN	NJ		12/29/2022	7.584	275,537		(59)				400,000	11/21/2022
100090653	CF	THE BRONX	NY		12/29/2022	7.950	624,097		(29,626)				1,100,000	12/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090658	CF	HAMLET	NC		12/29/2022	8.597	89,725		(47)				127,000	11/21/2022
100090667	CF	JACKSONVILLE	FL		12/29/2022	8.441	99,452		(38)				142,000	12/12/2022
100090670	CF	DETROIT	MI		12/29/2022	8.951	75,309		(21)				108,000	11/18/2022
100090671	CF	BROOKLYN	NY		12/29/2022	7.500	366,042		(87)				560,000	12/12/2022
100090677	CF	DETROIT	MI		12/29/2022	8.593	176,532		(91)				250,000	11/17/2022
100090679		PAHRUMP	NV		12/29/2022	8.193	244,144		2,355				375,000	12/06/2022
100090682	CF	TRENTON	NJ		12/29/2022	7.600	118,757		(51)				170,000	12/07/2022
100090687	CF	HAMILTON	NJ		12/29/2022	8.294	208,273		(102)				280,000	12/12/2022
100090689		NEPTUNE CITY	NJ		12/29/2022	7.747	461,729		(98)				782,000	11/28/2022
100090690	CF	RALEIGH	NC		12/29/2022	8.531	101,647		(41)				145,000	11/22/2022
100090691	CF	LINWOOD	PA		12/29/2022	8.473	123,194		(57)				165,000	12/05/2022
100090694	CF	UNIVERSITY HEIGHTS	OH		12/29/2022	8.509	151,449		(73)				215,000	11/23/2022
100090695	CF	SHIRLEY	NY		12/29/2022	8.240	298,694		(130)				425,500	11/30/2022
100090697	CF	CENTRAL ISLIP	NY		12/29/2022	8.316	356,292		(214)				540,000	12/06/2022
100090699	CF	FAR ROCKAWAY	NY		12/29/2022	7.844	686,904		(375)				975,000	12/08/2022
100090700	CF	UNIVERSITY HEIGHTS	OH		12/29/2022	8.571	148,958		(65)				212,000	11/23/2022
100090703	CF	WEST BABYLON	NY		12/29/2022	8.550	312,298		(174)				490,000	12/14/2022
100090706		CLEVELAND	OH		12/29/2022	9.216	102,345		26				144,000	12/09/2022
100090716	CF	HICKSVILLE	NY		12/29/2022	8.350	526,182		(229)				750,000	11/22/2022
100090718	CF	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022	7.862	196,174		(72)				307,000	12/05/2022
100090719	CF	BENSON	AZ		12/29/2022	7.937	162,067		(76)				231,000	12/02/2022
100090721	CF	JACKSONVILLE	FL		12/29/2022	8.040	165,728		(89)				235,000	12/07/2022
100090722	CF	BALDWIN CITY	KS		12/29/2022	7.972	119,366		(58)				160,000	12/13/2022
100090727	CF	BRONX	NY		12/29/2022	8.573	885,300		(45,834)				1,365,000	11/29/2022
100090728	CF	EAST ORANGE	NJ		12/29/2022	7.897	408,547		(124)				550,000	11/21/2022
100090729	CF	WILMINGTON	DE		12/29/2022	8.926	185,786		(88)				263,000	11/17/2022
100090730	CF	BRIDGEPORT	CT		12/29/2022	8.295	349,214		(119)				467,000	11/28/2022
100090737	CF	LOS ANGELES	CA		01/09/2023	7.750	380,049		76				840,000	10/05/2022
100090739	CF	CATSKILL	NY		01/09/2023	7.990	334,743		23				460,000	10/21/2022
100090748	CF	HEWLETT	NY		01/09/2023	8.250	587,640		78				790,000	11/14/2022
100090749	CF	HIALEAH	FL		01/09/2023	10.250	505,695		(202)				605,000	11/09/2022
100090755	CF	SCOTTSDALE	AZ		02/28/2023	8.750	967,967		(548)				1,350,000	01/17/2023
100090756	CF	KATY	TX		02/28/2023	8.125	545,608		(136)				1,200,000	01/04/2023
100090757	CF	JACKSONVILLE	FL		02/28/2023	9.500	147,080		(170)				240,000	01/09/2023
100090759	CF	SCOTTSDALE	AZ		02/28/2023	9.875	303,199		(446)				400,000	01/04/2023
100090764	CF	BOCA RATON	FL		02/28/2023	7.625	444,097		(33)				665,000	12/29/2022
100090765	CF	ANNA	TX		02/28/2023	9.750	376,184		(466)				447,000	01/12/2023
100090766	CF	MIAMI	FL		02/28/2023	8.000	611,176		(520)				1,450,000	01/06/2023
100090767	CF	GLENDALE	AZ		02/28/2023	8.625	141,939		(151)				447,000	01/09/2023
100090770	CF	DACULA	GA		02/28/2023	8.625	394,906		(244)				465,000	01/03/2023
100090773	CF	NORTH HOLLYWOOD	CA		02/28/2023	8.625	799,242		(579)				1,050,000	01/05/2023
100090775	CF	TOOELE	UT		02/28/2023	7.875	306,222		(85)				400,000	01/09/2023
100090780	CF	MIAMI	FL		02/28/2023	9.375	376,048		(192)				475,000	12/30/2022
100090781	CF	SANFORD	FL		02/28/2023	8.500	571,577		(122)				779,000	01/10/2023
100090782	CF	PACIFICA	CA		02/28/2023	9.125	1,004,283		(451)				1,250,000	01/03/2023
100090783	CF	LAGO VISTA	TX		02/28/2023	8.750	136,427		(328)				307,000	12/30/2022
100090784	CF	TINLEY PARK	IL		02/28/2023	9.375	310,733		(165)				420,000	01/05/2023
100090790	CF	SPRING	TX		02/28/2023	8.625	246,464		(298)				355,000	01/12/2023
100090792	CF	FULSHEAR	TX		02/28/2023	8.250	225,757		(144)				350,000	12/30/2022
100090793	CF	FRAZIER PARK	CA		02/28/2023	9.125	261,527		(15)				355,000	01/05/2023
100090838	CF	DALLAS	TX		01/06/2023	8.500	303,609		(323)				530,000	11/02/2022
100090840		SAINT GEORGE	UT		01/06/2023	7.250	405,808		(70)				565,000	09/29/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090844		TAHOMA	CA		01/06/2023	8.000	423,399		(38)				565,000	11/02/2022
100090845		LANCASTER	TX		01/06/2023	8.750	198,993		(169)				475,000	11/02/2022
100090851		PITTSBURGH	PA		01/06/2023	7.875	396,790		4				545,000	11/02/2022
100090855	CF	(TARZANA AREA) LOS ANGELES	CA		01/06/2023	10.500	1,517,244		(676)				1,800,000	11/08/2022
100090856	CF	VENTURA	CA		01/06/2023	9.500	268,286		(127)				355,000	11/08/2022
100090859		GRAND PRAIRIE	TX		01/06/2023	10.125	1,659		(33)				285,000	11/03/2022
100090860	CF	MIAMI	FL		01/06/2023	6.500	433,365		537				745,000	10/07/2022
100090862	CF	HONOLULU	HI		01/06/2023	9.125	444,473		13				712,000	12/02/2022
100090863	CF	SMYRNA	GA		01/06/2023	8.875	420,383						575,000	12/13/2022
100090865	CF	DOUBLE OAK	TX		01/31/2023	6.875	643,931		44				925,000	09/14/2022
100090867	CF	RANCHO CUCAMONGA	CA		01/31/2023	6.875	862,011		210				1,197,000	09/02/2022
100090869	CF	HILLSBOROUGH	NJ		01/31/2023	6.875	681,149		145				990,000	09/13/2022
100090870	CF	SIMI VALLEY	CA		01/31/2023	6.750	308,592		102				520,000	09/16/2022
100090871	CF	HACIENDA HEIGHTS	CA		01/31/2023	7.000	699,234		113				925,000	08/31/2022
100090872	CF	CITRUS HEIGHTS	CA		01/31/2023	6.750	333,817		120				469,000	08/30/2022
100090873	CF	NORWALK	CA		01/31/2023	7.000	444,006		186				595,000	09/16/2022
100090874	CF	NORTH MYRTLE BEACH	SC		01/31/2023	7.000	521,287		100				832,000	09/09/2022
100090876	CF	(WOODLAND HILLS AREA) LOS ANGE	CA		01/31/2023	6.375	713,567		582				960,000	09/01/2022
100090877	CF	BOLINGBROOK	IL		01/31/2023	6.750	96,576		73				275,000	09/16/2022
100090878	CF	LYNWOOD	CA		01/31/2023	6.500	178,434		105				620,000	09/12/2022
100090879	CF	POINCIANA	FL		01/31/2023	6.875	289,379		102				388,000	09/16/2022
100090880	CF	LOS ANGELES	CA		01/31/2023	6.750	558,077		301				750,000	09/19/2022
100090882	CF	CHARLOTTE	NC		01/31/2023	6.750	474,836		174				641,000	09/28/2022
100090883	CF	ADELANTO	CA		01/31/2023	6.999	192,629		(24)				400,000	09/24/2022
100090884	CF	WINDSOR	CT		01/31/2023	6.875	225,469		40				343,000	09/29/2022
100090886	CF	FAIRFIELD	CA		01/31/2023	6.625	462,033		240				720,000	09/21/2022
100090888	CF	AURORA	IL		01/31/2023	7.375	177,028		(10)				240,000	10/04/2022
100090889	CF	PASADENA	CA		01/31/2023	7.125	790,711		160				1,100,000	09/20/2022
100090892	CF	EAST PALO ALTO	CA		01/31/2023	6.500	460,273		270				1,015,000	09/26/2022
100090894	CF	REDONDO BEACH	CA		01/31/2023	6.250	1,410,667		1,721				2,205,000	09/28/2022
100090895	CF	PALMDALE	CA		01/31/2023	7.250	212,958		(86)				350,000	10/05/2022
100090896	CF	RICHMOND HILL	GA		01/31/2023	6.875	49,153		37				630,000	10/07/2022
100090897	CF	LOS ANGELES	CA		01/31/2023	6.875	402,665		4				620,000	09/27/2022
100090898	CF	WEST HILLS	CA		01/31/2023	6.875	1,201,050		294				1,580,000	10/07/2022
100090900	CF	CASTAIC	CA		01/31/2023	6.375	443,557		331				800,000	09/30/2022
100090902	CF	SHAFTER	CA		01/31/2023	6.375	175,644		159				375,000	10/04/2022
100090903	CF	LEHI	UT		01/31/2023	6.625	572,014		261				762,000	10/13/2022
100090904	CF	CORONADO	CA		01/31/2023	6.625	978,459		230				1,590,000	10/14/2022
100090905	CF	LOS ANGELES	CA		01/31/2023	6.875	312,287		70				463,000	10/07/2022
100090906	CF	DANA POINT	CA		01/31/2023	7.125	374,857		14				480,000	10/07/2022
100090907	CF	MANTECA	CA		01/31/2023	6.499	350,332		145				570,000	10/07/2022
100090908	CF	BOULDER	CO		01/31/2023	6.500	837,822		176				2,100,000	10/01/2022
100090909	CF	INDIAN LAND	SC		01/31/2023	7.375	835,524		(40)				1,075,000	10/18/2022
100090910	CF	ST AUGUSTINE	FL		01/31/2023	6.875	192,918		42				261,000	10/12/2022
100090911	CF	MORGAN HILL	CA		01/31/2023	7.999	930,063		(84)				1,175,000	10/14/2022
100090913	CF	DENVER	CO		01/31/2023	6.999	252,273		(18)				352,000	10/18/2022
100090914	CF	WAIPAHU	HI		01/31/2023	6.625	731,756		315				1,040,000	10/12/2022
100090915	CF	CRESTVIEW	FL		01/31/2023	7.499	174,332		(84)				223,000	10/26/2022
100090918	CF	MESA	AZ		01/31/2023	7.499	380,920		(100)				545,000	10/21/2022
100090919	CF	LOS ANGELES	CA		01/31/2023	6.999	837,943		245				1,550,000	10/19/2022
100090920	CF	CONYERS	GA		01/31/2023	6.375	333,483		246				595,000	10/14/2022
100090921	CF	ANAHEIM	CA		01/31/2023	7.375	457,367		(87)				675,000	10/25/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090922	CF	CORONA	CA		01/31/2023	6.375	887,669		671				1,755,000	10/22/2022
100090924	CF	PORTLAND	OR		01/31/2023	7.999	279,559		(122)				380,000	10/28/2022
100090926	CF	LAKE HAVASU CITY	AZ		01/31/2023	6.875	399,517		74				520,000	10/26/2022
100090927	CF	WATERFORD	CT		01/31/2023	7.375	141,768		(38)				189,000	10/28/2022
100090929	CF	ONTARIO	CA		01/31/2023	7.499	459,376		(69)				620,000	10/27/2022
100090931	CF	SAN BERNARDINO	CA		01/31/2023	8.875	248,862		(112)				357,000	11/16/2022
100090935	CF	MARIETTA	GA		01/31/2023	10.125	1,057,840		(7,558)				1,250,000	11/21/2022
100090936	CF	GATLINBURG	TN		01/31/2023	7.125	1,014,141		31				1,300,000	11/02/2022
100090937	CF	LAUREL	MD		01/31/2023	8.999	327,885		(96)				465,000	11/22/2022
100090938	CF	SALEM	MA		01/31/2023	9.999	407,793		54				480,000	11/16/2022
100090940	CF	AGUA DULCE	CA		01/31/2023	9.875	621,178		(217)				775,000	11/18/2022
100090945	CF	RANCHO CUCAMONGA	CA		01/31/2023	9.875	807,195		(199)				900,000	11/09/2022
100090947	CF	LOS ANGELES	CA		01/31/2023	9.499	722,905		(141)				890,000	11/21/2022
100090951	CF	SANTA ANA	CA		01/31/2023	8.750	645,508		(313)				815,000	11/29/2022
100090952	CF	BAKERSFIELD	CA		01/31/2023	9.625	172,824		(97)				210,000	11/22/2022
100090953	CF	AZUSA	CA		01/31/2023	9.250	587,937		(376)				750,000	11/28/2022
100090958	CF	HUDSON	MA		01/31/2023	8.375	257,411		(240)				365,000	11/30/2022
100090959	CF	PASADENA	TX		01/31/2023	9.875	190,087		(283)				201,000	11/30/2022
100090961	CF	ROCKLAND	MA		01/31/2023	8.999	433,780		(275)				586,000	12/02/2022
100090963	CF	TUCSON	AZ		01/31/2023	8.999	514,418		(136)				614,000	11/30/2022
100090966	CF	CHINA	MI		01/31/2023	7.999	205,109		(114)				362,000	12/06/2022
100090972	CF	NEWTON	MA		01/31/2023	7.999	612,015		(223)				780,000	12/06/2022
100090973	CF	ALLEN	TX		01/31/2023	8.625	527,378		(481)				760,000	12/06/2022
100090975	CF	WEST ALLIS	WI		01/31/2023	10.499	213,099		(133)				259,000	12/08/2022
100090978		SMYRNA	GA		01/31/2023	10.999	264,498		(68)				320,000	12/02/2022
100090979	CF	HENRICO	VA		01/31/2023	9.999	216,561		(164)				260,000	12/09/2022
100090980	CF	VICTORVILLE	CA		01/31/2023	8.499	323,379		(146)				395,000	12/04/2022
100090983	CF	HEMET	CA		01/31/2023	9.750	371,605		(382)				435,000	12/06/2022
100090984	CF	OLYMPIA	WA		01/31/2023	8.625	560,455		(356)				715,000	12/08/2022
100090988	CF	CHULA VISTA	CA		01/31/2023	7.375	349,993		(134)				955,000	12/08/2022
100090990	CF	SHERWOOD	OR		01/31/2023	7.875	945,274		(368)				1,375,000	12/09/2022
100090995		MISSOURI CITY	TX		01/31/2023	10.499	487,667		(452)				611,000	12/12/2022
100090996	CF	LOS ANGELES	CA		01/31/2023	7.999	437,646		(224)				550,000	12/09/2022
100090997	CF	JURUPA VALLEY	CA		01/31/2023	9.625	466,827		(239)				525,000	12/07/2022
100090999	CF	SEWICKLEY	PA		01/31/2023	8.500	153,166		(141)				250,000	11/30/2022
100091001	CF	LOS ANGELES	CA		01/31/2023	10.499	877,610		135				1,002,000	12/06/2022
100091002	CF	COMPTON	CA		01/31/2023	10.250	543,662		(506)				734,000	12/11/2022
100091003		FORT WASHINGTON	MD		01/31/2023	10.750	259,681		(260)				344,000	12/13/2022
100091004	CF	LOS ANGELES	CA		01/31/2023	8.875	240,167		(74)				415,000	12/06/2022
100091005	CF	MCALLEN	TX		01/31/2023	10.375	161,503		(241)				234,000	12/12/2022
100091007	CF	LOS ANGELES	CA		01/31/2023	7.999	340,103		(233)				595,000	12/09/2022
100091009	CF	EL MONTE	CA		01/31/2023	7.875	322,804		(341)				660,000	12/09/2022
100091012	CF	CLARENDON	TX		01/31/2023	8.999	144,319		(144)				225,000	12/14/2022
100091015	CF	CENTERVILLE	MA		01/31/2023	8.999	463,749		(232)				642,500	12/15/2022
100091016		NORCO	CA		01/31/2023	10.750	1,336,732		(381)				1,670,000	12/12/2022
100091017	CF	LOS ANGELES	CA		01/31/2023	9.375	678,145		(356)				845,000	12/13/2022
100091019	CF	LOS ANGELES	CA		01/31/2023	8.999	475,493		(402)				620,000	12/09/2022
100091020	CF	MORENO VALLEY	CA		01/31/2023	8.999	629,032		(334)				746,000	12/08/2022
100091023	CF	MORENO VALLEY	CA		01/31/2023	9.499	329,486		(289)				417,000	12/12/2022
100091024	CF	MORENO VALLEY	CA		01/31/2023	10.625	512,931		(189)				570,000	12/12/2022
100091031	CF	WHITTIER	CA		01/31/2023	8.999	761,260		(24)				852,000	12/13/2022
100091033	CF	UPLAND	CA		01/31/2023	8.375	1,096,983		(655)				1,850,000	12/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091035	CF	VISALIA	CA		01/31/2023	9.999	228,391		(167)				267,000	12/17/2022
100091039	CF	DISTRICT HEIGHTS	MD		01/31/2023	9.375	249,494		(56)				360,000	12/13/2022
100091043	CF	RENTON	WA		01/31/2023	8.999	641,122		(153)				780,000	12/13/2022
100091044	CF	CULVER CITY	CA		01/31/2023	7.750	195,998		(313)				690,000	12/15/2022
100091045	CF	ORLANDO	FL		01/31/2023	6.999	278,998		13				428,000	12/16/2022
100091046	CF	KISSIMMEE	FL		01/31/2023	9.375	181,093		(197)				218,000	12/16/2022
100091049	CF	BUENA PARK	CA		01/31/2023	8.125	295,927		(115)				875,000	12/15/2022
100091050	CF	CROWLEY	TX		01/31/2023	10.499	356,388		(505)				433,000	12/19/2022
100091052	CF	HIALEAH	FL		01/31/2023	9.125	353,857		(452)				424,000	12/20/2022
100091053	CF	PORTLAND	OR		01/31/2023	8.875	350,332		(178)				533,000	12/20/2022
100091054	CF	PORTLAND	OR		01/31/2023	8.999	191,729		(222)				520,000	12/20/2022
100091055	CF	SPRINGFIELD	OR		01/31/2023	9.250	246,739		(180)				310,000	12/20/2022
100091058	CF	MONTEBELLO	CA		01/31/2023	7.999	506,471		(332)				755,000	12/16/2022
100091059	CF	FRESNO	CA		01/31/2023	8.625	171,192		(258)				250,000	12/19/2022
100091067		LEHIGHTON	PA		01/31/2023	11.250	160,081		(221)				200,000	12/21/2022
100091069	CF	CHICAGO	IL		01/31/2023	8.875	193,063		(126)				275,000	12/21/2022
100091070	CF	HARTFORD	CT		01/31/2023	9.125	256,630		(227)				315,000	12/21/2022
100091071	CF	MOORPARK	CA		01/31/2023	8.999	471,244		(109)				650,000	12/22/2022
100091073	CF	LOS ANGELES	CA		01/31/2023	9.499	675,837		(448)				940,000	12/21/2022
100091074	CF	MARSTONS MILLS	MA		01/31/2023	9.499	586,754		(257)				750,000	12/21/2022
100091075	CF	PALMDALE	CA		01/31/2023	8.375	336,275		(245)				415,000	12/16/2022
100091077	CF	VERO BEACH	FL		01/31/2023	8.625	1,182,908		(1,268)				1,509,000	12/22/2022
100091078	CF	CALEXICO	CA		01/31/2023	7.999	294,392		(207)				450,000	12/16/2022
100091079	CF	FALLBROOK AREA	CA		01/31/2023	8.999	879,982		(545)				1,160,000	12/20/2022
100091082	CF	MISSION VIEJO	CA		01/31/2023	9.499	548,118		(161)				775,000	12/23/2022
100091083	CF	MALDEN	MA		01/31/2023	9.250	309,211		(926)				740,000	12/23/2022
100091085	CF	BURRILLVILLE	RI		01/31/2023	10.999	356,377		(197)				414,000	12/27/2022
100091089	CF	ORLANDO	FL		01/31/2023	8.499	256,546		(739)				428,000	12/23/2022
100091091		LOS ANGELES	CA		01/31/2023	9.499	219,554		(98)				490,000	12/21/2022
100091094	CF	DELRAY BEACH	FL		01/31/2023	7.499	255,425		(96)				369,000	12/28/2022
100091095	CF	SANTA CLARITA	CA		01/31/2023	9.250	507,726		(333)				650,000	12/20/2022
100091098	CF	LAKE HAVASU CITY	AZ		01/31/2023	8.875	265,305		(141)				335,000	12/27/2022
100091101	CF	SYCAMORE	IL		01/31/2023	9.499	410,829		(179)				575,000	12/28/2022
100091102	CF	LOS ANGELES	CA		01/31/2023	10.250	689,192		(700)				740,000	12/28/2022
100091105	CF	WEST YARMOUTH	MA		01/31/2023	9.375	438,184		(276)				555,000	12/29/2022
100091106	CF	FONTANA	CA		01/31/2023	7.999	613,836		(166)				760,000	12/27/2022
100091107	CF	SAN BERNARDINO	CA		01/31/2023	10.625	595,198		(132)				670,000	12/21/2022
100091115		CICERO	IL		01/31/2023	9.499	202,959		(188)				270,000	12/30/2022
100091117	CF	COLUMBIA	TN		01/31/2023	7.999	247,726		(40)				301,000	12/30/2022
100091119	CF	DENVER	CO		01/31/2023	9.875	260,023		(555)				425,000	12/30/2022
100091120	CF	LOS ANGELES	CA		01/31/2023	8.999	794,973		(461)				1,050,000	12/27/2022
100091123		LOS ANGELES	CA		01/31/2023	7.999	431,331		(182)				870,000	12/29/2022
100091125	CF	AGUILA	AZ		01/31/2023	8.375	329,205		(590)				700,000	12/30/2022
100091130	CF	EAST PROVIDENCE	RI		01/31/2023	7.000	309,292		151				450,000	09/09/2022
100091131		DENVER	CO		01/31/2023	6.875	471,023		164				646,000	09/20/2022
100091132	CF	BLUFFTON	SC		01/31/2023	7.250	249,259		34				350,000	09/01/2022
100091133		ALTADENA	CA		01/31/2023	6.875	1,020,172		363				1,725,000	09/14/2022
100091134	CF	LOS ANGELES	CA		01/31/2023	6.750	396,400		203				1,000,000	09/07/2022
100091135	CF	WILMINGTON	CA		01/31/2023	6.750	492,356		338				702,000	09/09/2022
100091136		AMMON	ID		01/31/2023	7.250	247,139		4				330,000	09/12/2022
100091137		TIOGA	TX		01/31/2023	7.250	224,847		3				300,100	09/14/2022
100091138		BRADENTON	FL		01/31/2023	7.250	253,795		27				335,000	09/12/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091140		SOUTH DAYTONA	FL		01/31/2023	7.125	147,985		57				197,000	09/22/2022
100091141		NORTH PORT	FL		01/31/2023	7.250	243,552		160				325,000	09/01/2022
100091142		CATHEDRAL CITY	CA		01/31/2023	7.125	422,147		346				570,000	09/16/2022
100091144		DAVENPORT	FL		01/31/2023	7.125	373,488		234				500,000	09/21/2022
100091145	CF	SAN DIEGO	CA		01/31/2023	6.750	465,736		272				935,000	09/22/2022
100091146	CF	SAN DIEGO	CA		01/31/2023	6.750	470,177		280				951,000	09/22/2022
100091147		LOS ANGELES	CA		01/31/2023	6.875	531,493		130				785,000	09/22/2022
100091149	CF	HOUSTON	TX		01/31/2023	7.125	263,605		106				380,000	09/27/2022
100091150	CF	PICO RIVERA	CA		01/31/2023	6.625	438,988		431				660,000	09/23/2022
100091151	CF	INGLEWOOD	CA		01/31/2023	6.750	384,544		261				835,000	09/26/2022
100091152	CF	VICTORVILLE	CA		01/31/2023	6.625	258,593		270				375,000	09/22/2022
100091155	CF	RED OAK	TX		01/31/2023	6.625	252,710		222				435,000	09/29/2022
100091156		REPUBLIC	MO		01/31/2023	6.625	217,557		183				295,000	10/06/2022
100091157		REPUBLIC	MO		01/31/2023	6.625	224,960		189				303,000	10/06/2022
100091158	CF	CLEARWATER	FL		01/31/2023	6.750	415,083		290				739,400	10/04/2022
100091159		REPUBLIC	MO		01/31/2023	6.625	212,263		177				285,000	10/06/2022
100091160		NORTH LAS VEGAS	NV		01/31/2023	6.750	143,888		69				310,000	09/21/2022
100091161	CF	SEASIDE HEIGHTS	NJ		01/31/2023	6.625	145,041		121				275,000	10/11/2022
100091162		GATLINBURG	TN		01/31/2023	7.375	957,268		266				1,250,000	10/12/2022
100091163		EL PASO	TX		01/31/2023	6.999	156,448		39				220,000	10/07/2022
100091164	CF	DESERT HOT SPRINGS	CA		01/31/2023	6.875	229,694		159				350,000	10/05/2022
100091165	CF	ELY	NV		01/31/2023	6.750	176,350		195				275,000	10/03/2022
100091166		MERRIAM WOODS VILLAGE	MO		01/31/2023	6.625	165,338		210				230,000	10/12/2022
100091167	CF	DEDHAM	MA		01/31/2023	6.875	275,457		110				464,000	10/20/2022
100091169		BRANSON WEST	MO		01/31/2023	6.625	193,995		238				265,000	10/12/2022
100091170	CF	POOLER	GA		01/31/2023	7.625	204,192		(86)				280,000	10/14/2022
100091171		SAN JOSE	CA		01/31/2023	6.625	300,353		122				1,170,000	10/20/2022
100091172	CF	NEW BRAUNFELS	TX		01/31/2023	6.750	233,598		150				414,000	10/20/2022
100091174		BRANSON WEST	MO		01/31/2023	6.625	244,463		317				335,000	10/20/2022
100091176		LAS VEGAS	NV		01/31/2023	7.000	365,110		471				500,000	10/12/2022
100091178		LOS ANGELES	CA		01/31/2023	7.250	677,410		137				1,020,000	10/14/2022
100091179		GLENDALE	CA		01/31/2023	6.875	620,870		158				1,020,000	10/26/2022
100091180		BRANSON	MO		01/31/2023	6.625	213,029		230				290,000	10/26/2022
100091181		BRANSON WEST	MO		01/31/2023	6.625	244,370		320				335,000	10/26/2022
100091182	CF	OAKLAND	NJ		01/31/2023	7.250	475,150		96				735,000	11/14/2022
100091183	CF	YARMOUTH PORT	MA		01/31/2023	8.875	153,885		(281)				290,000	11/15/2022
100091184		CARSON CITY	NV		01/31/2023	7.990	222,305		(89)				330,000	11/02/2022
100091186		SAN DIEGO	CA		01/31/2023	7.625	383,656		(102)				760,000	11/28/2022
100091190		PHOENIX	AZ		01/31/2023	7.375	303,271		83				405,000	11/09/2022
100091191		EVERETT	WA		01/31/2023	8.875	298,803		(111)				410,000	11/16/2022
100091193		HAMPTON	GA		01/31/2023	7.875	185,473		(38)				280,000	10/28/2022
100091194		WORCESTER	MA		01/31/2023	8.999	341,831		(160)				490,000	11/29/2022
100091195	CF	BALTIMORE	MD		01/31/2023	9.250	88,052		(209)				160,000	12/02/2022
100091196	CF	CLEARWATER	FL		01/31/2023	8.750	306,620		(368)				576,000	12/02/2022
100091199		MEMPHIS	TN		01/31/2023	8.999	249,093		(162)				388,000	12/02/2022
100091200	CF	LAKEWOOD	OH		01/31/2023	8.250	179,159		(156)				265,000	12/03/2022
100091201		PHOENIX	AZ		01/31/2023	9.250	469,976		(63)				610,000	12/02/2022
100091202	CF	COCOA	FL		01/31/2023	8.375	142,322		(192)				210,000	12/05/2022
100091203	CF	PALM BAY	FL		01/31/2023	8.499	150,855		(377)				355,000	12/05/2022
100091204		(WINNETKA AREA) LOS ANGELES	CA		01/31/2023	8.375	526,334		(112)				785,000	12/02/2022
100091207		DECATUR	GA		01/31/2023	9.125	149,243		(99)				185,000	12/06/2022
100091208		STONE MOUNTAIN	GA		01/31/2023	8.875	158,605		(106)				228,000	12/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091209		WORCESTER	MA		01/31/2023	9.499	612,147		(204)				876,000	12/08/2022
100091211	CF	NORTH LAS VEGAS	NV		01/31/2023	8.990	182,145		(209)				270,000	11/21/2022
100091215		BALTIMORE	MD		01/31/2023	10.499	364,143		(82)				503,000	12/08/2022
100091218		FORT MYERS	FL		01/31/2023	10.499	187,031		(232)				235,000	12/09/2022
100091219	CF	MIAMI	FL		01/31/2023	7.625	434,222		(136)				880,000	12/09/2022
100091222	CF	SANFORD	FL		01/31/2023	9.375	248,210		(225)				320,000	12/08/2022
100091227		NEW BEDFORD	MA		01/31/2023	9.999	253,255		(243)				400,000	12/09/2022
100091228		SPRINGFIELD	MA		01/31/2023	9.499	171,014		(114)				280,000	12/12/2022
100091229		BALTIMORE	MD		01/31/2023	10.125	115,263		(151)				140,000	12/13/2022
100091231		ORLANDO	FL		01/31/2023	9.125	193,553		(186)				258,000	12/13/2022
100091233		ORLANDO	FL		01/31/2023	8.750	192,212		(171)				250,000	12/13/2022
100091235		ORLANDO	FL		01/31/2023	9.625	194,866		(194)				253,000	12/13/2022
100091237		ORLANDO	FL		01/31/2023	8.250	181,895		(130)				225,000	12/13/2022
100091238		ORLANDO	FL		01/31/2023	7.999	187,393		(92)				245,000	12/13/2022
100091239		ORLANDO	FL		01/31/2023	9.625	195,664		(210)				253,000	12/13/2022
100091242		BALTIMORE	MD		01/31/2023	9.499	118,353		(141)				165,000	12/16/2022
100091246	CF	LAS VEGAS	NV		01/31/2023	8.999	164,280		(264)				345,000	12/15/2022
100091247		RICHFIELD	MN		01/31/2023	9.499	202,133		(157)				282,000	12/20/2022
100091249		SAINT LOUIS	MO		01/31/2023	8.999	252,702		(243)				360,000	12/21/2022
100091251	CF	LAKEWOOD	WA		01/31/2023	7.999	240,066		(169)				370,000	12/15/2022
100091252	CF	BALTIMORE	MD		01/31/2023	8.499	169,930		(172)				240,000	12/22/2022
100091253		NEW RICHMOND	WI		01/31/2023	10.125	123,661		(178)				178,000	12/19/2022
100091254		DETROIT	MI		01/31/2023	9.875	103,270		(121)				150,000	12/16/2022
100091255		LEHIGH ACRES	FL		01/31/2023	7.999	193,814		(187)				400,000	12/15/2022
100091256		FRANKLIN	TN		01/31/2023	7.999	898,613		3,163				2,125,000	12/23/2022
100091259	CF	JOSHUA TREE	CA		01/31/2023	8.875	244,546		(268)				390,000	12/20/2022
100091260		HALLANDALE BEACH	FL		01/31/2023	8.999	320,395		(242)				450,000	12/21/2022
100091261		INDIO	CA		01/31/2023	9.499	301,851		(249)				420,000	12/21/2022
100091262		MILWAUKEE	WI		01/31/2023	8.999	168,660		(161)				205,000	12/23/2022
100091263		BIG BEAR CITY	CA		01/31/2023	8.499	212,739		(254)				275,000	12/20/2022
100091265		LAS VEGAS	NV		01/31/2023	8.999	309,813		(146)				420,000	12/21/2022
100091270		MANSON	WA		01/31/2023	7.999	384,229		(179)				580,000	12/19/2022
100091273	CF	GLENDORA	CA		01/31/2023	7.999	261,420		(484)				790,000	12/27/2022
100091276		ATLANTA	GA		01/31/2023	9.125	156,215		(182)				253,000	12/28/2022
100091278	CF	SAN ANTONIO	TX		01/31/2023	8.625	579,910		(325)				770,000	12/29/2022
100091279	CF	SAN ANTONIO	TX		01/31/2023	8.999	801,447		(422)				1,060,000	12/29/2022
100091280		CATHEDRAL CITY	CA		01/31/2023	8.999	271,469		(89)				328,000	12/23/2022
100091281		EAST PROVIDENCE	RI		01/31/2023	9.499	260,104		(280)				467,000	12/28/2022
100091284		SAN DIEGO	CA		01/31/2023	9.499	280,465		(279)				607,000	12/22/2022
100091285		LANCASTER	CA		01/31/2023	9.999	284,381		(70)				350,000	12/28/2022
100091288	CF	FORT MORGAN	CO		01/31/2023	10.250	321,865		(430)				435,000	12/29/2022
100091290		DALLAS	TX		01/31/2023	7.999	181,640		(160)				275,000	12/29/2022
100091292	CF	NORTH LAS VEGAS	NV		01/31/2023	8.499	206,614		(191)				360,000	12/15/2022
100091293		KENT	WA		01/31/2023	8.625	537,280		(91)				705,000	12/27/2022
100091294		GREAT MILLS	MD		01/31/2023	8.750	191,939		(98)				245,000	12/30/2022
100091295		MAPLE VALLEY	WA		01/31/2023	7.999	444,788		(79)				675,000	12/27/2022
100091296		KENT	WA		01/31/2023	8.625	601,116		(92)				790,000	12/27/2022
100091297		TACOMA	WA		01/31/2023	8.250	296,050		(92)				395,000	12/27/2022
100091298		KOLOA	HI		01/31/2023	8.125	1,180,057		(465)				2,190,000	12/30/2022
100091301		OREM	UT		01/31/2023	9.999	202,709		(264)				330,000	12/29/2022
100091302		HOUSTON	TX		01/31/2023	7.625	176,497		(88)				295,000	12/30/2022
100091303		WILMINGTON	CA		01/31/2023	8.999	494,522		(61)				650,000	12/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091305		REDLANDS	CA		01/31/2023	8.750	854,622		(68)				1,115,000	12/30/2022
100091307	CF	EL CENTRO	CA		01/13/2023	8.500	339,608		(207)				450,000	12/01/2022
100091310	CF	GOODLETTSVILLE	TN		01/13/2023	8.375	302,717		(61)				410,000	12/01/2022
100091314	CF	FRESNO	CA		01/13/2023	8.500	441,238						580,000	01/01/2023
100091315	CF	DETRIOT	MI		01/13/2023	9.500	396,858		(36)				574,000	01/01/2023
100091316		KISSIMMEE	FL		01/13/2023	10.375	449,910		(206)				646,000	01/01/2023
100091318	CF	WILTON	CA		01/13/2023	8.250	1,040,773		(365)				1,250,000	11/01/2022
100091319	CF	INGLESIDE	IL		01/13/2023	8.875	306,127		35				432,000	12/01/2022
100091321	CF	SARASOTA	FL		01/13/2023	10.125	224,551		(7,643)				351,000	12/01/2022
100091326	CF	RANCHO MIRAGE	CA		01/13/2023	8.375	705,674		(99)				979,000	01/01/2023
100091327	CF	CYPRESS	TX		01/13/2023	10.490	1,127,473		(334)				1,295,000	12/01/2022
100091329		SANTA ROSA BEACH	FL		01/13/2023	9.750	668,789		(90)				955,000	12/01/2022
100091331		ENCINITAS	CA		01/13/2023	8.375	970,266		103				2,800,000	12/01/2022
100091332	CF	JONESBORO	GA		01/13/2023	8.875	341,594		(15)				387,000	01/01/2023
100091333		ROCHELLE PARK	NJ		01/13/2023	9.125	322,012		132				456,000	01/01/2023
100091335		ELK GROVE	CA		01/13/2023	9.500	637,426		(2,157)	300			735,000	11/28/2024
100091338		CUTLER BAY	FL		01/13/2023	9.500	408,969		(31)				585,000	01/01/2023
100091339		ROSARITO	MEX		01/17/2023	8.460	271,911						1,430,040	12/09/2022
100091341		CABO SAN LUCAS	MEX		01/17/2023	8.610	378,090						606,465	12/21/2022
100091342		CABO SAN LUCAS	MEX		01/17/2023	8.610	331,474						567,025	01/05/2023
100091343		LOS BARRILES	MEX		01/17/2023	8.310	305,443						577,984	11/29/2022
100091344		CIUDAD DE MEXICO	MEX		01/17/2023	8.393	186,870						296,300	12/09/2022
100091346		CABO SAN LUCAS	MEX		01/17/2023	8.393	192,755						327,759	01/17/2023
100091347		SAYULITA	MEX		01/17/2023	8.160	395,298						1,054,398	01/17/2023
100091357		CABO SAN LUCAS	MEX		01/17/2023	9.060	1,085,674						2,870,274	12/16/2022
100091359	CF	ARLINGTON	VA		02/22/2023	7.999	255,345		13				375,000	01/04/2023
100091361	CF	ELIZABETH	NJ		02/22/2023	7.624	371,356		(74)				540,000	01/09/2023
100091363	CF	MAGNOLIA	TX		02/22/2023	5.499	209,837		138				295,500	12/28/2022
100091364	CF	WINTER HAVEN	FL		02/22/2023	6.250	268,718		94				345,000	12/27/2022
100091366	CF	OLATHE	KS		02/22/2023	6.999	338,152		(49)				465,000	01/06/2023
100091369	CF	BUTLER	NJ		02/22/2023	6.500	365,021		15				540,000	01/06/2023
100091370	CF	NAPLES	FL		02/22/2023	7.500	638,332		(67)				800,000	12/29/2022
100091371	CF	NAPLES	FL		02/22/2023	7.500	661,679		(35)				800,000	12/28/2022
100091373	CF	CHAMPLIN	MN		02/22/2023	6.375	275,268		(14)				385,000	01/05/2023
100091374	CF	MORENO VALLEY	CA		02/22/2023	7.499	369,849		(80)				510,000	01/05/2023
100091375	CF	SUMMERVILLE	SC		02/22/2023	6.000	283,213		(10)				393,000	12/23/2022
100091376	CF	NORFOLK	VA		02/22/2023	6.125	198,294		(7)				280,000	01/04/2023
100091378	CF	CLEVELAND HEIGHTS	OH		02/22/2023	5.625	230,166		356				376,000	08/29/2022
100091379	CF	WASHINGTON	DC		02/22/2023	5.500	329,617		275				475,000	08/19/2022
100091380	CF	CARSON	CA		02/22/2023	6.125	352,405		70				560,000	11/03/2022
100091381	CF	VALLEJO	CA		02/22/2023	5.500	347,180		322				525,000	07/06/2022
100091382	CF	JEFFERSON	LA		02/22/2023	5.500	198,609		119				284,000	07/15/2022
100091383	CF	HICKORY HILLS	IL		02/22/2023	5.990	285,792		100				505,000	07/11/2022
100091384		MARRERO	LA		02/22/2023	7.875	116,487		30				236,000	11/22/2022
100091385	CF	WASHINGTON	DC		02/22/2023	7.875	222,713		1				310,000	12/12/2022
100091386	CF	HOFFMAN ESTATES	IL		02/22/2023	7.875	181,182		31				235,000	12/05/2022
100091388	CF	ROUND ROCK	TX		02/22/2023	7.625	258,300		(66)				350,000	12/06/2022
100091389		MONTAGUE	NJ		02/22/2023	8.000	213,104		78				318,000	12/05/2022
100091390	CF	ESSEX	MD		02/22/2023	8.000	156,092		17				235,000	12/23/2022
100091392	CF	ORMOND BEACH	FL		02/22/2023	8.000	277,756		11				420,000	11/30/2022
100091394	CF	LAS VEGAS	NV		02/22/2023	7.625	657,130		(178)				835,000	11/18/2022
100091395	CF	RICHMOND	TX		02/22/2023	6.250	253,381		(3)				350,000	12/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091396		BATON ROUGE	LA		02/22/2023	7.990	103,594		(1)				159,000	12/12/2022
100091397	CF	WINSTON	GA		02/22/2023	7.625	267,381		(123)				360,000	11/18/2022
100091401	CF	BRADENTON	FL		02/22/2023	7.625	243,682		14				335,000	12/14/2022
100091402	CF	HAMPSTEAD	NC		02/22/2023	6.625	361,406		30				500,000	11/29/2022
100091403	CF	MESA	AZ		02/22/2023	7.625	442,854		(137)				575,000	12/20/2022
100091404	CF	LAKEWOOD	CO		02/22/2023	7.375	511,341		37				670,000	11/23/2022
100091406	CF	OCEAN CITY	MD		02/22/2023	7.625	487,784		(10)				593,000	11/21/2022
100091408	CF	DORAL	FL		02/22/2023	7.500	463,790		(112)				595,000	12/29/2022
100091409	CF	LEHIGH ACRES	FL		02/22/2023	6.125	246,577		75				360,000	11/11/2022
100091410	CF	RENO	NV		02/22/2023	7.250	399,072		(76)				560,000	11/17/2022
100091411	CF	FLAGLER BEACH	FL		02/22/2023	7.625	289,531		(42)				385,000	11/21/2022
100091412	CF	SAHUARITA	AZ		02/22/2023	7.625	294,588		(19)				403,000	12/01/2022
100091413	CF	MINNEAPOLIS	MN		02/22/2023	7.500	303,866		(63)				490,000	11/30/2022
100091414	CF	MAYNARD	MA		02/22/2023	7.625	385,675		(146)				525,000	12/01/2022
100091415	CF	SPOKANE VALLEY	WA		02/22/2023	7.500	616,610		(160)				1,045,000	12/14/2022
100091416	CF	COSBY	TN		02/22/2023	8.000	132,558		(3)				170,000	11/18/2022
100091417	CF	GLEN HAVEN	CO		02/22/2023	7.500	293,121		(123)				400,000	11/30/2022
100091418	CF	LOS ANGELES	CA		02/22/2023	5.750	283,371		308				730,000	11/11/2022
100091419	CF	TAKOMA PARK	MD		02/22/2023	7.375	544,108		(75)				700,000	11/21/2022
100091420	CF	WOODBRIDGE	VA		02/22/2023	7.500	339,277		(95)				460,000	11/21/2022
100091421	CF	GATLINBURG	TN		02/22/2023	7.625	407,612		(74)				527,000	12/13/2022
100091422	CF	OLATHE	KS		02/22/2023	7.125	171,406		(92)				219,000	12/28/2022
100091424	CF	AUSTIN	TX		02/22/2023	7.500	389,251		(6)				535,000	12/02/2022
100091425	CF	SANTA CLARA	UT		02/22/2023	7.625	381,314		(98)				495,000	12/14/2022
100091428	CF	WHITTIER	NC		02/22/2023	7.625	234,899		(106)				343,500	12/22/2022
100091429	CF	HOUSTON	TX		02/22/2023	8.000	262,810		95				355,000	11/30/2022
100091430	CF	PHOENIX	AZ		02/22/2023	7.625	409,938		(59)				515,000	12/12/2022
100091432	CF	MOORESTOWN	NJ		02/22/2023	7.625	244,402		(165)	(3)			440,000	12/12/2022
100091435	CF	OCEAN CITY	MD		02/22/2023	7.575	530,470		(187)				740,000	12/16/2022
100091437	CF	SANTA CLARITA	CA		02/22/2023	7.500	713,039		(165)				1,075,000	12/13/2022
100091438	CF	RESEDA	CA		02/22/2023	7.125	651,616		(173)				1,000,000	12/02/2022
100091440	CF	NUTLEY	NJ		02/22/2023	7.625	237,670		(53)				382,000	12/23/2022
100091443	CF	CHARLOTTE	NC		02/22/2023	7.625	366,810		(68)				441,000	12/20/2022
100091445	CF	TORRANCE	CA		02/22/2023	7.125	282,920		1				365,000	12/27/2022
100091446	CF	FRUITA	CO		02/22/2023	6.500	237,181		(34)				330,000	12/30/2022
100091447	CF	SEBRING	FL		02/22/2023	6.000	217,109		(12)				300,000	12/21/2022
100091448	CF	GREENSBORO	NC		02/22/2023	7.125	180,668		(136)	(2)			378,000	12/28/2022
100091449		HOUSTON	TX		02/22/2023	7.750	151,716		68				248,000	12/22/2022
100091450		LA MESA	CA		01/20/2023	8.875	496,015		(128)				740,000	12/01/2022
100091451	CF	FULSHEAR	TX		01/20/2023	8.250	388,728		(177)				849,000	11/08/2022
100091453	CF	CATAWBA	NC		01/20/2023	8.875	282,141		(63)				404,000	12/02/2022
100091455	CF	STOCKTON	CA		01/20/2023	8.500	1,752,845		(561)				2,650,000	12/23/2022
100091457	CF	LOMA LINDA	CA		01/20/2023	9.375	498,250		(245)				660,000	12/27/2022
100091459	CF	MONTEREY PARK	CA		01/20/2023	8.875	489,104		(196)				975,000	12/16/2022
100091460	CF	PHOENIX	AZ		01/20/2023	7.875	238,869		97				315,000	11/23/2022
100091461		SACRAMENTO	CA		01/20/2023	9.000	1,046,048		(176)				1,710,000	11/30/2022
100091462		COLORADO SPRINGS	CO		01/20/2023	10.000	173,635		(36)				315,000	11/18/2022
100091471	CF	ZEPHYRHILLS	FL		01/20/2023	7.921	175,198		(92)				250,000	01/03/2023
100091473	CF	DAYTON	OH		01/20/2023	8.467	121,842		(71)				185,000	12/30/2022
100091474	CF	WYLIE	TX		01/20/2023	7.764	142,589		(57)				220,000	12/23/2022
100091477	CF	WESTBURY	NY		01/20/2023	7.956	203,981		(9,677)				385,000	12/22/2022
100091478		BLACKWOOD	NJ		01/20/2023	8.087	142,326		1,486				185,000	12/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091481	CF	WOODSIDE	NY		01/20/2023	7.890	614,740		(208)				1,555,000	01/04/2023
100091488	CF	BROOKLYN	NY		01/20/2023	7.471	91,788		(5,670)				370,000	12/28/2022
100091489	CF	KANSAS CITY	MO		01/20/2023	7.636	176,904		(55)				238,000	12/22/2022
100091491		KANSAS CITY	MO		01/20/2023	7.556	150,548		(47)				190,000	12/22/2022
100091492		KANSAS CITY	MO		01/20/2023	7.556	138,663		(43)				175,000	12/22/2022
100091495		BRONX	NY		01/20/2023	8.700	625,535		(371)				880,000	12/21/2022
100091496	CF	YONKERS	NY		01/20/2023	8.050	523,983		(201)				700,000	12/22/2022
100091497		FLORAL PARK	NY		01/20/2023	8.650	398,033		(238)				550,000	12/22/2022
100091500		LINDEN	NJ		01/20/2023	7.990	434,409		3,284				638,000	12/27/2022
100091501	CF	MONTICELLO	NY		01/20/2023	7.964	110,396		(43)				158,000	12/15/2022
100091503	CF	EVANSVILLE	IN		01/20/2023	8.477	75,802		(41)				113,000	12/20/2022
100091506	CF	BROOKLYN	NY		01/20/2023	7.884	678,228		(31,768)				1,120,000	12/29/2022
100091508	CF	WEST BEND	WI		01/20/2023	8.544	150,627		(91)				212,000	12/29/2022
100091509	CF	BRONX	NY		01/20/2023	8.700	536,459		(335)				890,000	01/03/2023
100091511		YONKERS	NY		01/20/2023	8.555	887,753		3,489				1,150,000	01/03/2023
100091514	CF	TRENTON	NJ		01/20/2023	8.285	116,745		(66)				165,000	12/20/2022
100091516		CHICAGO	IL		01/20/2023	8.773	156,554		(11,471)				350,000	01/04/2023
100091519		STATESVILLE	NC		01/20/2023	8.010	169,324		1,251				220,000	12/16/2022
100091520	CF	THE BRONX	NY		01/20/2023	7.900	712,372		(33,416)				1,100,000	12/15/2022
100091522	CF	BALTIMORE	MD		01/20/2023	7.618	138,245		(55)				185,000	12/21/2022
100091523	CF	LINDENWOLD	NJ		01/20/2023	7.500	177,798		(48)				240,000	12/21/2022
100091524		MISSOULA	MT		01/20/2023	7.576	383,502		(95)				670,000	12/20/2022
100091526	CF	HARTFORD	CT		01/20/2023	8.769	278,036		(164)				365,000	12/30/2022
100091531	CF	HANCEVILLE	AL		01/20/2023	7.514	121,758		(45)				175,000	12/29/2022
100091533	CF	WEST BABYLON	NY		01/20/2023	7.910	200,946		(102)				445,000	12/21/2022
100091534	CF	HARVEY	IL		01/20/2023	8.937	93,627		(41)				124,000	12/15/2022
100091537	CF	TRENTON	NJ		01/20/2023	8.483	134,624		(77)				190,000	12/30/2022
100091539	CF	SUFFOLK	VA		01/20/2023	7.941	142,395		(58)				203,525	12/19/2022
100091541	CF	BIG SPRING	TX		01/20/2023	8.925	90,184		(6,801)				145,000	12/27/2022
100091543		BROOKLYN	NY		01/20/2023	8.872	701,670		2,688				895,000	12/15/2022
100091548	CF	CINCINNATI	OH		01/20/2023	8.228	137,244		(64)				195,000	01/04/2023
100091550		PHILADELPHIA	PA		01/20/2023	9.000	192,903		(124)				315,000	12/19/2022
100091551		STATEN ISLAND	NY		01/20/2023	7.662	412,111		(60)				840,000	12/15/2022
100091552		CINCINNATI	OH		01/20/2023	8.173	128,421		25				180,000	01/04/2023
100091553	CF	CONCORD	CA		03/07/2023	8.875	576,733		(74)				900,000	01/05/2023
100091554	CF	BAKERSFIELD	CA		03/07/2023	8.999	152,226		(107)				235,000	01/06/2023
100091555	CF	DOWNEY	CA		03/07/2023	9.999	728,019		(937)				930,000	01/07/2023
100091557	CF	DUNDALK	MD		03/07/2023	9.250	153,241		(231)				225,000	12/30/2022
100091562	CF	ACTON	CA		03/07/2023	8.999	1,492,105		(616)				1,800,000	12/30/2022
100091565		SOUDERTON	PA		03/07/2023	10.125	691,850		(123)				870,000	01/17/2023
100091566	CF	LITTLEROCK	CA		03/07/2023	10.750	369,568		(150)				430,000	01/05/2023
100091567		SLIDELL	LA		03/07/2023	9.750	211,998		(389)				560,000	01/03/2023
100091569	CF	MILWAUKEE	WI		03/07/2023	8.499	148,991		(55)				215,000	01/13/2023
100091571		BAYTOWN	TX		03/07/2023	11.499	150,268		(343)				175,000	01/13/2023
100091572	CF	HACIENDA HEIGHTS	CA		03/07/2023	7.875	474,174		(238)				930,000	01/04/2023
100091573	CF	GAITHERSBURG	MD		03/07/2023	9.625	353,954		(293)				430,000	01/12/2023
100091576	CF	PAYSON	UT		03/07/2023	8.999	288,068		(112)				360,000	01/13/2023
100091578	CF	CHICAGO	IL		03/07/2023	9.250	153,726		(195)				195,000	01/10/2023
100091579	CF	BATON ROUGE	LA		03/07/2023	8.999	166,348		(245)				247,000	01/06/2023
100091580	CF	OWINGS MILLS	MD		03/07/2023	8.999	500,665		(225)				633,000	01/05/2023
100091582	CF	APPLE VALLEY	CA		03/07/2023	7.999	154,249		(60)				365,000	01/12/2023
100091583	CF	GLEN BURNIE	MD		03/07/2023	10.999	311,079		(317)				355,000	01/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091584	CF	CAPITOL HEIGHTS	MD		03/07/2023	9.125	264,430		(265)				385,000	01/10/2022
100091585	CF	LANCASTER	CA		03/07/2023	8.875	285,414		(364)				415,000	01/09/2023
100091586	CF	ROSWELL	GA		03/07/2023	7.999	420,558		(275)				835,000	01/12/2023
100091587		SILVER SPRING	MD		03/07/2023	10.875	443,680		(150)				550,000	01/10/2023
100091593	CF	FALLS CHURCH	VA		03/07/2023	9.875	498,188		(471)				600,000	01/13/2023
100091598	CF	RIDGECREST	CA		03/07/2023	7.999	156,366		(92)				310,000	01/09/2023
100091599	CF	BRYAN	TX		03/07/2023	9.499	245,081		(797)				385,000	01/12/2023
100091601	CF	LOS ANGELES	CA		03/07/2023	8.999	1,405,649		(160)				1,555,000	01/04/2023
100091602	CF	SAN JACINTO	CA		03/07/2023	10.125	442,426		(159)				490,000	01/06/2023
100091609		PAWTUCKET	RI		03/07/2023	9.125	278,348		(225)				340,000	01/17/2023
100091610		WINCHESTER	KY		03/07/2023	9.375	284,822		(258)				430,000	01/12/2023
100091616		LAS VEGAS	NV		03/07/2023	6.500	218,284		(8,412)				339,000	07/08/2022
100091618	CF	COLUMBUS	OH		03/07/2023	9.125	146,081		(128)				190,000	11/10/2022
100091619	CF	KISSIMMEE	FL		03/07/2023	7.999	518,855		(231)				743,830	01/06/2023
100091621	CF	DENVER	CO		03/07/2023	7.750	404,057		(181)				850,000	01/05/2023
100091622		ALBUQUERQUE	NM		03/07/2023	8.625	303,761		(126)				380,000	01/09/2023
100091624		HOOPER	UT		03/07/2023	8.499	372,720		(110)				518,000	01/06/2023
100091625		JACKSONVILLE	FL		03/07/2023	9.750	192,468		(260)				305,000	01/12/2023
100091626		HOUSTON	TX		03/07/2023	8.999	108,281		(233)				195,000	01/12/2023
100091627	CF	POCATELLO	ID		03/07/2023	7.999	147,496		(145)				222,000	01/10/2023
100091628	CF	ATLANTA	GA		03/07/2023	8.250	112,129		(131)				155,000	01/05/2023
100091632	CF	LEVERETT	MA		03/07/2023	7.999	217,375		(164)				365,000	01/10/2023
100091634		CHICAGO	IL		03/07/2023	8.625	155,141		(172)				570,000	01/13/2023
100091635		DENVER	CO		03/07/2023	8.375	306,500		(132)				498,000	01/13/2023
100091637	CF	APPLE VALLEY	CA		03/07/2023	8.250	570,651		(288)				760,000	01/03/2023
100091638		LITCHFIELD PARK	AZ		03/07/2023	8.250	398,509		(10)				530,000	01/13/2023
100091639		MIDVALE	UT		03/07/2023	9.499	258,613		(138)				372,000	01/11/2023
100091640		MIDLAND	NC		03/07/2023	10.625	260,093		(336)				375,000	01/09/2023
100091641		ATLANTA	GA		03/07/2023	7.750	143,838		(75)				214,000	01/17/2023
100091643	CF	ENCINO	CA		01/27/2023	7.875	463,316		(269)				785,000	10/07/2022
100091644	CF	RIALTO	CA		01/27/2023	7.500	414,923		(36)				645,000	10/06/2022
100091647	CF	BEVERLY HILLS	CA		01/27/2023	9.000	3,078,021		(273)				6,050,000	11/08/2022
100091650	CF	KYLE	TX		01/27/2023	7.875	259,562		(99)				375,000	11/02/2022
100091651	CF	NEW WINDSOR	NY		01/27/2023	8.750	232,442		(101)				350,000	12/13/2022
100091654		HACKENSACK	NJ		01/27/2023	8.875	1,931		(5)				229,000	01/01/2023
100091655	CF	BELLAIRE	MI		01/27/2023	9.125	188,880		(99)				250,000	01/01/2023
100091661	CF	LAS VEGAS	NV		01/27/2023	8.625	648,536		(140)				875,000	01/01/2023
100091662	CF	DELHI	CA		01/27/2023	8.875	335,813		(186)				400,000	01/01/2023
100091663		DAVENPORT	FL		01/27/2023	9.125	927,778		(505)				1,152,000	01/01/2023
100091664	CF	HELLERTOWN	PA		01/27/2023	9.500	235,846		(563)				500,000	01/01/2023
100091665	CF	SARASOTA	FL		01/27/2023	8.250	272,052		(96)				365,000	01/01/2023
100091666	CF	PASADENA	MD		01/27/2023	9.875	451,290		(163)				600,000	01/01/2023
100091668	CF	SURPRISE	AZ		01/27/2023	8.500	224,052		(142)				375,000	01/01/2023
100091670	CF	GARDNER	MA		01/27/2023	9.500	164,745		(51)				194,000	02/01/2023
100091682	CF	MUKILTEO	WA		03/24/2023	8.125	520,770		(122)				1,360,000	01/23/2023
100091683		DALLAS	TX		03/24/2023	9.875	210,970		(254)				320,000	02/03/2023
100091684	CF	HAMMONTON	NJ		03/24/2023	8.125	276,086		(135)				360,000	02/01/2023
100091685		FLOWER MOUND	TX		03/24/2023	9.500	1,748,328		(1,039)				2,500,000	01/27/2023
100091687	CF	KISSIMMEE	FL		03/24/2023	9.500	374,189		(157)				510,000	01/23/2023
100091690	CF	MANTECA	CA		03/24/2023	8.875	834,957		(110)				1,050,000	01/30/2023
100091695	CF	SHAVER LAKE	CA		03/24/2023	9.250	361,818		(65)				506,000	01/23/2023
100091698	CF	HIGHLAND VILLAGE	TX		03/24/2023	7.875	466,628		(212)				590,000	02/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091699	CF	BEECHGROVE	TN		03/24/2023	9.125	736,615		27				925,000	01/24/2023
100091703	CF	CHICAGO	IL		03/24/2023	7.875	958,015		(18)				1,232,000	01/23/2023
100091704	CF	DANA POINT	CA		03/24/2023	7.875	704,161		(223)				900,000	02/02/2023
100091709	CF	SIMI VALLEY	CA		03/24/2023	7.500	641,713		(147)				820,000	02/01/2023
100091710	CF	HOUSTON	TX		03/24/2023	7.625	1,319,675		(727)				2,050,000	01/19/2023
100091712	CF	LOUISBURG	NC		03/24/2023	8.500	200,891		(131)				302,000	02/06/2023
100091714	CF	PLEASANT RIDGE	MI		03/24/2023	8.875	335,535		(359)				425,000	01/25/2023
100091723	CF	NAVARRE	FL		03/24/2023	7.875	684,791		(107)				881,000	02/16/2023
100091731		SAN ANTONIO	TX		03/24/2023	10.250	185,014		(418)				220,000	02/28/2023
100091732		LAVEEN	AZ		03/24/2023	8.125	384,407		(128)				585,000	01/30/2023
100091734		PHOENIX	AZ		03/24/2023	8.750	239,294		(77)				308,000	02/06/2023
100091735		CHICAGO	IL		03/24/2023	8.625	248,372		(96)				355,000	03/06/2023
100091738		GARLAND	TX		03/24/2023	8.875	225,080		(143)				302,000	02/06/2023
100091739		FORT WORTH	TX		03/24/2023	9.500	127,800		(281)				180,000	01/26/2023
100091741		GAINESVILLE	GA		03/24/2023	10.000	345,029		(327)				430,000	01/23/2023
100091742		RIVERSIDE	CA		03/24/2023	8.250	400,536		(196)				615,000	02/09/2023
100091748		SYLMAR	CA		03/24/2023	8.000	822,724		95				1,050,000	01/19/2023
100091753		HEMET	CA		03/24/2023	8.375	106,704		(70)				197,000	02/10/2023
100091755		WACO	TX		03/24/2023	8.375	155,801		(194)				200,000	01/30/2023
100091766	CF	CONROE	TX		01/30/2023	8.375	462,005		(229)				660,000	12/21/2022
100091767	CF	JUNE LAKE	CA		01/30/2023	8.750	540,354		(435)				707,000	12/12/2022
100091770	CF	DENVER	NC		01/30/2023	8.625	312,687		(196)				380,000	12/07/2022
100091774	CF	ENCINO	CA		01/30/2023	8.500	986,805		(160)				1,225,000	12/16/2022
100091781	CF	LAKELAND	FL		01/30/2023	8.625	284,804		(351)				442,000	12/09/2022
100091794	CF	ACWORTH	GA		01/30/2023	9.750	358,848		(102)				494,000	12/29/2022
100091795	CF	KATY	TX		01/30/2023	7.375	600,386		207				850,000	12/16/2022
100091799	CF	ELK GROVE	CA		01/30/2023	8.000	437,222		(177)				650,000	12/09/2022
100091800	CF	ELK GROVE	CA		01/30/2023	8.000	348,195		(171)				561,000	12/14/2022
100091803	CF	PHILADELPHIA	PA		01/30/2023	9.875	127,296		(97)				170,000	12/15/2022
100091816	CF	SANTA NELLA	CA		01/30/2023	9.000	560,761		22				757,000	12/22/2022
100091818	CF	BONITA SPRINGS	FL		01/30/2023	8.250	992,702		(426)				1,425,000	12/09/2022
100091823	CF	ANTIOCH	CA		01/30/2023	8.250	904,603		24				1,200,000	12/22/2022
100091827	CF	SAN ANTONIO	TX		01/30/2023	7.875	288,881		(184)				432,000	12/22/2022
100091831	CF	SACRAMENTO	CA		01/30/2023	8.375	335,460		(217)				440,000	12/23/2022
100091832	CF	BURBANK	CA		01/30/2023	9.750	1,118,422		(629)				1,380,000	12/20/2022
100091847	CF	OAKLAND	CA		01/30/2023	9.875	407,938		(26)				595,000	01/03/2023
100091848	CF	OAKLAND	CA		01/30/2023	9.500	621,790		(247)				825,000	01/11/2023
100091851	CF	MANVEL	TX		01/30/2023	9.625	613,748		61				745,000	12/29/2022
100091853	CF	WILMINGTON	DE		01/30/2023	10.750	125,512		(52)				155,000	01/06/2023
100091854	CF	VALLEJO	CA		01/30/2023	9.750	449,895		(184)				580,000	12/29/2022
100091855	CF	JACKSONVILLE	FL		01/30/2023	9.875	392,824		(8)				499,000	01/10/2023
100091857	CF	BOISE	ID		01/30/2023	9.250	234,528		(161)				515,000	12/15/2022
100091860	CF	OAKLAND PARK	FL		01/30/2023	8.125	848,018		(487)				1,128,000	01/12/2023
100091861	CF	PANAMA CITY	FL		01/30/2023	8.875	259,689		(160)				445,500	12/06/2022
100091862	CF	RICHMOND	KY		01/30/2023	8.999	282,048		(75)				370,000	12/15/2022
100091866	CF	LAREDO	TX		01/30/2023	9.999	218,485		(126)				307,000	12/09/2022
100091868	CF	FLORENCE	KY		01/30/2023	8.625	222,905		(148)				315,000	12/30/2022
100091869	CF	MIAMI GARDENS	FL		01/30/2023	8.250	344,728		(26)				445,000	12/13/2022
100091870	CF	WELLINGTON	FL		01/30/2023	9.500	420,751		(177)				545,000	12/02/2022
100091873	CF	STEPHENVILLE	TX		01/30/2023	8.999	289,191		(266)				375,000	01/06/2023
100091875		KISSIMMEE	FL		01/30/2023	10.125	128,641		(54)				280,000	12/30/2022
100091878	CF	STONEHAM	MA		01/30/2023	8.375	440,291		6				645,000	11/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091879	CF	PORTER	TX		01/30/2023	8.375	426,297		47				540,000	11/17/2022
100091880		ST CLOUD	FL		01/30/2023	8.500	365,771		(20)				563,500	11/30/2022
100091881	CF	DALLAS	TX		01/30/2023	9.999	158,783		(64)				230,000	11/30/2022
100091882		SEVIERVILLE	TN		01/30/2023	9.999	212,221		(9)				298,000	11/23/2022
100091929	CF	CONCORD	CA		02/03/2023	8.500	427,066		(238)				745,000	01/11/2023
100091930	CF	HOUSTON	TX		02/03/2023	10.250	128,099		(177)				150,000	01/10/2023
100091931		LAHAINA	HI		02/03/2023	8.500	203,209		(156)				378,000	01/13/2023
100091935	CF	LARGO	FL		02/03/2023	8.250	378,205		(34)				485,000	12/30/2022
100091936	CF	SUGARLOAF	CA		02/03/2023	8.000	184,290		(157)				330,000	01/06/2023
100091938	CF	SACRAMENTO	CA		02/03/2023	9.000	283,596		(283)				446,000	01/17/2023
100091940	CF	MORGAN HILL	CA		02/03/2023	8.125	741,597		9				1,000,000	01/23/2023
100091942	CF	PHELAN	CA		02/03/2023	9.000	150,105		(165)				425,000	11/29/2022
100091943	CF	MONEE	IL		02/03/2023	8.375	510,624		26				660,000	01/11/2023
100091945	CF	SACRAMENTO	CA		02/03/2023	7.375	465,992		326				641,000	11/10/2022
100091946		POMONA	CA		02/03/2023	8.875	470,840		(35)				650,000	11/14/2022
100091947	CF	OCALA	FL		02/03/2023	10.250	296,055		(190)				343,000	01/12/2023
100091948		PORT ORCHARD	WA		02/03/2023	7.125	377,444		40				524,000	09/26/2022
100091951	CF	PORT CHARLOTTE	FL		02/07/2023	8.875	199,186		(213)				275,000	12/05/2022
100091952	CF	NEW HAVEN	CT		02/07/2023	9.250	154,548		(177)				198,000	10/07/2022
100091953		MIAMI	FL		02/07/2023	10.000	865,024		(693)				1,120,000	12/02/2022
100091955		NEW HAVEN	CT		02/07/2023	8.625	283,252		(296)				430,000	10/07/2022
100091956	CF	SAN BERNARDINO	CA		02/07/2023	8.000	274,037		(194)				400,000	12/05/2022
100091964		LAKEWOOD RANCH	FL		02/07/2023	9.625	475,004		(46)				601,298	10/19/2022
100091965	CF	BURIEN	WA		02/07/2023	8.750	486,040		(171)				610,000	11/10/2022
100091976	CF	MOORE	OK		02/07/2023	9.500	163,256		(79)				242,000	11/16/2022
100091977	CF	LOS ANGELES	CA		02/07/2023	8.500	363,824		(91)				496,250	12/20/2022
100091978		SEVERN	MD		02/07/2023	8.750	340,398		(246)				517,000	07/22/2022
100091979	CF	VALLEJO	CA		02/07/2023	9.750	462,334		(369)				600,000	11/02/2022
100091980	CF	KATY	TX		02/07/2023	9.625	269,115		(416)				350,000	11/07/2022
100091981	CF	MERCED	CA		02/07/2023	9.875	214,626		(32)				255,000	08/29/2022
100091982	CF	CLIFTON	NJ		02/07/2023	8.625	348,828		(127)				660,000	01/20/2023
100091983		PLAINFIELD	NJ		02/07/2023	9.000	214,096		(69)				415,000	12/30/2022
100091986	CF	MOUNT HOLLY	NJ		02/09/2023	7.935	136,773		(74)				250,000	01/10/2023
100091988	CF	DETROIT	MI		02/09/2023	8.523	185,683		(9,561)				283,000	01/18/2023
100091989	CF	GARFIELD HEIGHTS	OH		02/09/2023	8.066	89,534		(6,021)				144,000	01/17/2023
100091991		CLIFTON HEIGHTS	PA		02/09/2023	8.363	177,235		55				240,000	01/17/2023
100091992	CF	PHILADELPHIA	PA		02/09/2023	8.200	113,021		(59)				200,000	01/13/2023
100091993	CF	YONKERS	NY		02/09/2023	7.800	446,493		(132)				600,000	01/09/2023
100091994	CF	PATERSON	NJ		02/09/2023	7.750	363,720		(79)				490,000	01/11/2023
100091996	CF	NEW HAVEN	CT		02/09/2023	7.550	292,289		(13,096)				480,000	01/11/2023
100091997	CF	GARFIELD HEIGHTS	OH		02/09/2023	8.270	83,328		(45)				110,000	01/19/2023
100091999	CF	BREWSTER	NY		02/09/2023	7.850	478,171		(190)				735,000	01/18/2023
100092000	CF	ROCHESTER	NY		02/09/2023	7.623	104,330		(35)				140,000	01/18/2023
100092001	CF	NEWARK	NJ		02/09/2023	8.025	353,040		(17,030)				550,000	01/19/2023
100092002		FRANKLIN	OH		02/09/2023	23.000	334,038		3,397				405,000	01/12/2023
100092004	CF	EAST QUOGUE	NY		02/09/2023	8.150	674,756		(382)				890,000	01/09/2023
100092006	CF	NORFOLK	VA		02/09/2023	7.925	106,879		(52)				152,000	01/19/2023
100092007		CLEVELAND	OH		02/09/2023	7.881	113,267		(44)				142,000	01/13/2023
100092008	CF	NEWARK	NJ		02/09/2023	8.223	287,595		(119)				410,000	01/12/2023
100092009	CF	VERMILION	OH		02/09/2023	7.775	106,953		(52)				148,000	01/19/2023
100092010		MOORE	SC		02/09/2023	7.785	104,736		(41)				175,000	01/06/2023
100092011	CF	TRENTON	NJ		02/09/2023	8.296	88,649		(46)				130,000	01/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100092012	CF	TRENTON	NJ		02/09/2023	8.413	96,333		(16)				130,000	01/10/2023
100092013	CF	WATERBURY	CT		02/09/2023	8.109	254,464		(91)				340,000	01/06/2023
100092014	CF	CHICAGO	IL		02/09/2023	7.763	216,491		(102)				300,000	01/13/2023
100092015		APOPKA	FL		02/09/2023	8.184	285,627		97				425,000	01/05/2023
100092020	CF	MOHNTON	PA		02/09/2023	7.600	298,603		(76)				698,000	01/11/2023
100092023	CF	WURTSBORO	NY		02/09/2023	8.223	212,286		(121)				300,000	01/11/2023
100092026	CF	LINDEN	NJ		02/09/2023	7.481	244,308		(125)				406,000	01/05/2023
100092027	CF	TRENTON	NJ		02/09/2023	8.058	146,663		(9,863)				235,000	01/13/2023
100092031		WILMINGTON	DE		02/09/2023	8.728	149,855		(75)				228,000	01/10/2023
100092032	CF	NORRISTOWN	PA		02/09/2023	7.653	146,482		(9,326)				269,000	01/20/2023
100092033	CF	TRENTON	NJ		02/09/2023	7.913	109,282		(46)				156,000	01/10/2023
100092034	CF	MILLVILLE	NJ		02/09/2023	7.913	100,876		(42)				144,000	01/10/2023
100092035	CF	VINELAND	NJ		02/09/2023	8.163	185,084		(65)				265,000	01/10/2023
100092036	CF	BALTIMORE	MD		02/09/2023	7.860	147,314		(41)				215,000	01/11/2023
100092037	CF	WILMINGTON	DE		02/09/2023	8.050	130,930		(33)				176,000	01/12/2023
100092039		NORTH CASTLE	NY		02/09/2023	8.000	563,517		(191)				865,000	01/09/2023
100092040	CF	PHILADELPHIA	PA		02/09/2023	8.098	120,071		(47)				185,000	01/10/2023
100092042	CF	THE BRONX	NY		02/09/2023	8.600	677,278		(349)				900,000	01/09/2023
100092043	CF	HOUSTON	TX		02/09/2023	8.113	225,650		(78)				330,000	01/12/2023
100092044	CF	HOUSTON	TX		02/09/2023	7.950	198,474		(9,373)				334,000	01/12/2023
100092045	CF	THE BRONX	NY		02/09/2023	7.950	684,473		(32,476)				1,050,000	01/11/2023
100092046	CF	THE BRONX	NY		02/09/2023	8.030	548,446		(26,364)				900,000	01/11/2023
100092048	CF	CHESAPEAKE	VA		02/09/2023	7.935	178,246		(69)				255,000	01/10/2023
100092049	CF	FLUSHING	NY		02/09/2023	7.514	633,809		(250)				1,200,000	01/09/2023
100092050	CF	BUFFALO	NY		02/09/2023	8.365	101,578		(63)				179,000	01/17/2023
100092051	CF	FAR ROCKAWAY	NY		02/09/2023	7.850	652,451		(298)				930,000	01/12/2023
100092052	CF	FAR ROCKAWAY	NY		02/09/2023	7.850	654,010		(324)				960,000	01/12/2023
100092053	CF	PHILADELPHIA	PA		02/09/2023	7.533	119,115		(39)				160,000	01/20/2023
100092054		BRONX	NY		02/09/2023	7.900	944,702		(215)				1,225,000	01/19/2023
100092055		PATERSON	NJ		02/09/2023	7.931	290,524		(80)				608,000	01/06/2023
100092056	CF	BRENTWOOD	NY		02/09/2023	8.300	370,442		(142)				532,000	01/12/2023
100092057		NEW HYDE PARK	NY		02/09/2023	8.535	370,270		87				585,000	01/20/2023
100092059	CF	CLEVELAND	OH		02/09/2023	8.235	137,500		(72)				182,000	01/06/2023
100092061	CF	EXETER	PA		02/09/2023	8.348	120,381		(50)				160,000	01/12/2023
100092062		TRENTON	NJ		02/09/2023	8.750	171,979		(88)				245,000	01/13/2023
100092063	CF	SARASOTA	FL		02/09/2023	7.960	490,913		(204)				700,000	01/09/2023
100092064	CF	WARETOWN	NJ		02/09/2023	7.994	225,140		(94)				300,000	01/12/2023
100092065	CF	TOMS RIVER	NJ		02/09/2023	7.994	237,061		(109)				315,000	01/12/2023
100092068		GARY	IN		02/09/2023	8.538	81,333		(31)				125,000	01/18/2023
100092069		LAKE CHARLES	LA		02/09/2023	8.634	82,511		(34)				130,000	01/11/2023
100092070		NIAGARA FALLS	NY		02/09/2023	8.388	150,079		687	71			223,000	01/05/2023
100099552		COACHELLA	CA		02/17/2023	8.500	344,250						459,000	01/01/2023
100099555		CHATTANOOGA	TN		02/17/2023	8.875	116,187		4				171,000	01/01/2023
100099556		ROWLETT	TX		02/17/2023	8.250	345,158		(14)				470,000	01/01/2023
100099559	CF	LYNN	MA		02/17/2023	8.875	426,534		(161)				615,000	02/01/2023
100099563		COMMERCE CITY	CO		02/17/2023	8.750	414,872		(22)				560,000	01/01/2023
100099564	CF	DACULA	GA		02/17/2023	9.500	361,190		(74)				415,000	02/01/2023
100099565	CF	MCDONOUGH	GA		02/17/2023	9.875	1,727,999		(70)				1,950,000	01/01/2023
100099566		SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023	8.863	233,623						440,511	01/31/2023
100099568		PUERTO VALLARTA	MEX		02/17/2023	9.397	1,157,059						1,992,661	02/15/2023
100099569		CABO SAN LUCAS	MEX		02/17/2023	8.930	266,517						457,730	01/31/2023
100099572	CF	YOUNGSVILLE	NC		04/06/2023	8.250	360,408		(170)				463,000	02/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099573		CAPITOL HEIGHTS	MD		04/06/2023	9.500	209,482		(152)				409,000	02/06/2023
100099574	CF	CONROE	TX		04/06/2023	8.625	273,999		(274)				382,000	02/16/2023
100099576	CF	SPRING HILL	FL		04/06/2023	10.500	313,835		(347)				355,000	02/10/2023
100099577	CF	WILLISTON	FL		04/06/2023	8.625	406,532		(62)				527,000	02/17/2023
100099579		SACRAMENTO	CA		04/06/2023	8.375	680,112		(151)				860,000	02/07/2023
100099580		BIG BEAR LAKE	CA		04/06/2023	9.000	347,143		(153)				425,000	02/24/2023
100099581	CF	SALINAS	CA		04/06/2023	9.750	273,346		(1,713)				785,000	02/22/2023
100099583	CF	CUMMING	GA		04/06/2023	8.000	1,959,657		128				2,500,000	02/17/2023
100099586		HOLLYWOOD	FL		04/06/2023	7.625	768,173		207				1,230,000	02/21/2023
100099587	CF	EDGEWATER PARK	NJ		04/06/2023	8.875	257,912		(155)				300,000	02/14/2023
100099588	CF	PHOENIX	AZ		04/06/2023	8.875	287,123		(228)				380,000	02/16/2023
100099589	CF	ROCKLIN	CA		04/06/2023	8.000	417,421		(137)				605,000	02/22/2023
100099592	CF	CLEVELAND	TX		04/06/2023	8.500	308,471		(305)				700,000	02/23/2023
100099595	CF	NEWCASTLE	WA		04/06/2023	7.375	700,051		264				1,050,000	02/21/2023
100099596		FORT WALTON BEACH	FL		04/06/2023	9.500	179,399		(274)				262,500	02/06/2023
100099597	CF	IONE	CA		04/06/2023	7.375	646,634		96				885,000	02/16/2023
100099603	CF	WINNETKA	CA		04/06/2023	7.750	694,478		(71)				888,000	02/14/2023
100099604	CF	BOCA RATON	FL		04/06/2023	7.750	273,751		(11)				350,000	03/06/2023
100099605	CF	SAN FRANCISCO	CA		04/06/2023	8.250	1,155,905		(451)				1,515,000	02/22/2023
100099609	CF	CRAIG	CO		04/06/2023	9.875	122,318		(195)				142,000	02/28/2023
100099611	CF	DALLAS	NC		04/06/2023	9.500	145,402		(149)				165,000	02/24/2023
100099613	CF	GRANADA HILLS	CA		04/06/2023	7.875	977,258		(84)				1,225,000	02/21/2023
100099614	CF	HOLLYWOOD	FL		04/06/2023	7.625	1,079,048		257				1,400,000	02/09/2023
100099617	CF	LITCHFIELD PARK	AZ		04/06/2023	9.125	410,393		258	53			461,000	02/23/2023
100099621	CF	ROHNERT PARK	CA		04/06/2023	6.875	471,515		221				679,990	02/23/2023
100099631	CF	BISMARCK	ND		04/06/2023	8.875	223,164		(26)				267,000	03/01/2023
100099633	CF	NORTH HOLLYWOOD	CA		04/06/2023	7.750	585,753		(5)				750,000	03/01/2023
100099634		JACKSON	MI		04/06/2023	10.250	107,855		(166)				125,000	02/16/2023
100099635	CF	OJAI	CA		04/06/2023	8.000	613,532		(37)				905,000	03/03/2023
100099640	CF	CHANDLER	AZ		04/06/2023	7.875	264,822		(28)				395,000	03/03/2023
100099641		ALLENTOWN	PA		04/06/2023	9.625	113,451		(125)				160,000	02/14/2023
100099642	CF	FORT MYERS	FL		04/06/2023	8.500	109,733		(64)				170,000	03/01/2023
100099643		PHOENIX	AZ		04/06/2023	8.250	413,188		(55)				600,000	02/21/2023
100099645		PARLIER	CA		04/06/2023	7.875	183,270						285,000	02/14/2023
100099646		FRESNO	TX		04/06/2023	8.375	302,570		(109)				380,000	02/10/2023
100099648	CF	FONTANA	CA		04/06/2023	8.375	101,340		(73)				425,000	02/14/2023
100099649		BARRINGTON	IL		04/06/2023	9.000	595,277		(134)				850,000	02/17/2023
100099651	CF	LANCASTER	CA		04/06/2023	7.500	242,759		56				360,000	02/14/2023
100099652		LANCASTER	CA		04/06/2023	8.125	423,887		(39)				560,000	02/27/2023
100099653		MARION	AR		04/06/2023	9.375	127,993		(34)				171,000	03/03/2023
100099654	CF	TAMPA	FL		04/06/2023	7.500	602,085		388				865,000	02/16/2023
100099655	CF	TALLAHASSEE	FL		04/06/2023	8.750	105,075		(119)				140,000	03/01/2023
100099656	CF	HESPERIA	CA		04/06/2023	8.500	270,868		(79)				365,000	02/24/2023
100099657		PORT RICHEY	FL		04/06/2023	7.750	269,323		44				348,000	02/21/2023
100099659		PHOENIX	AZ		04/06/2023	7.875	441,647		(46)				760,000	03/01/2023
100099662	CF	LIVE OAK	TX		04/06/2023	8.375	127,757		(118)				204,000	03/07/2023
100099664	CF	JACKSONVILLE	FL		04/06/2023	9.125	138,387		(239)				201,000	03/08/2023
100099666	CF	VILLA RICA	GA		04/06/2023	8.500	126,972		(120)				179,000	02/24/2023
100099669		SAN MARCOS	TX		04/06/2023	8.875	175,152		(273)				350,000	02/17/2023
100099671		TAMPA	FL		04/06/2023	8.625	143,862		(15)				190,000	02/24/2023
100099673	CF	OAKLAND	CA		04/06/2023	7.875	742,690		1				1,015,000	02/21/2023
100099674		DAVENPORT	FL		04/06/2023	7.750	300,317		(21)				618,000	02/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099675	CF	NIPOMO	CA		04/06/2023	7.875	342,922		(24)				940,000	03/07/2023
100099677		BIG BEAR CITY	CA		04/06/2023	8.375	224,421		(30)				436,000	02/28/2023
100099680	CF	FAYETTEVILLE	NC		04/06/2023	8.750	165,651		(153)				215,000	02/27/2023
100099684		KNOXVILLE	TN		04/06/2023	8.875	222,857		(190)				290,000	03/02/2023
100099688		PHOENIX	AZ		04/06/2023	9.375	223,892		(277)				350,000	03/06/2023
100099689	CF	CABOT	AR		04/06/2023	7.875	178,717		(32)				245,000	02/22/2023
100099690	CF	SAN ANTONIO	TX		04/06/2023	7.875	145,218		(22)				197,000	02/28/2023
100099693		CHICAGO	IL		04/06/2023	9.500	130,078		(116)				180,000	02/23/2023
100099694		SCOTTSDALE	AZ		04/06/2023	8.875	369,327		(138)				495,000	02/28/2023
100099695		KATY	TX		04/06/2023	9.125	233,832		(292)				303,000	02/28/2023
100099699	CF	HESPERIA	CA		02/28/2023	8.500	280,102		(122)				365,000	02/09/2023
100099708	CF	LATHROP	CA		02/28/2023	7.500	489,011		62				633,000	01/13/2023
100099735	CF	KANSAS CITY	MO		02/28/2023	7.766	157,568		(62)				210,000	02/09/2023
100099736		WYANDANCH	NY		02/28/2023	8.300	363,772		(181)				450,000	02/07/2023
100099739	CF	YONKERS	NY		02/28/2023	7.800	670,331		(186)				900,000	02/02/2023
100099740	CF	PHILADELPHIA	PA		02/28/2023	7.746	163,391		(50)				235,000	02/09/2023
100099741	CF	IRVINGTON	NJ		02/28/2023	7.850	485,206		(165)				650,000	02/06/2023
100099742	CF	KANSAS CITY	MO		02/28/2023	7.670	131,330		(69)				175,000	02/09/2023
100099743	CF	NESCONSET	NY		02/28/2023	7.350	293,294		(125)				451,500	02/01/2023
100099744	CF	SOUTH FALLSBURG	NY		02/28/2023	7.456	192,881		(42)				268,000	01/24/2023
100099745	CF	TRENTON	NJ		02/28/2023	8.162	147,241		(67)				195,000	02/09/2023
100099746	CF	CLEVELAND	OH		02/28/2023	8.447	75,381		(33)				100,000	01/27/2023
100099747	CF	PHILADELPHIA	PA		02/28/2023	8.074	124,971		(49)				195,000	01/31/2023
100099750	CF	CHICAGO	IL		02/28/2023	8.339	184,518		(112)				260,000	01/24/2023
100099751	CF	WOODBINE	NJ		02/28/2023	8.479	249,393		943				289,000	02/03/2023
100099753	CF	WATERBURY	CT		02/28/2023	7.704	253,612		(88)				340,000	02/02/2023
100099754	CF	CHICAGO	IL		02/28/2023	7.719	182,792		(85)				270,000	01/31/2023
100099757		CLEVELAND	OH		02/28/2023	8.014	83,684		(25)				130,000	01/26/2023
100099758		CLEVELAND	OH		02/28/2023	8.014	93,119		(21)				145,000	01/26/2023
100099759		KANSAS CITY	MO		02/28/2023	7.822	113,680		(47)				142,000	02/09/2023
100099760		TRENTON	NJ		02/28/2023	7.980	125,143		(5,301)				195,000	01/23/2023
100099761	CF	CAMERON	NC		02/28/2023	7.414	213,786		(45)				362,000	01/24/2023
100099762	CF	SPRINGFIELD	MA		02/28/2023	7.572	272,129		24				396,000	02/10/2023
100099763	CF	MEDFORD	NY		02/28/2023	7.917	312,782		(136)				461,000	02/02/2023
100099769	CF	HOMEWOOD	IL		02/28/2023	7.602	172,677		(90)				245,000	02/03/2023
100099770	CF	CHICAGO	IL		02/28/2023	7.717	149,654		(72)				200,000	01/31/2023
100099771		MANAHAWKIN	NJ		02/28/2023	7.929	283,799		55				370,000	02/06/2023
100099772		CLEVELAND	OH		02/28/2023	7.841	174,899		(53)				220,000	01/30/2023
100099773	CF	THE BRONX	NY		02/28/2023	7.900	780,358		(36,712)				1,200,000	01/31/2023
100099775	CF	THE BRONX	NY		02/28/2023	7.500	767,909		(34,108)				1,260,000	01/25/2023
100099777	CF	TRENTON	NJ		02/28/2023	8.034	286,771		(82)				385,000	01/23/2023
100099778	CF	EAST ISLIP	NY		02/28/2023	8.350	559,373		(271)				790,000	01/27/2023
100099780		EAST SYRACUSE	NY		02/28/2023	8.560	109,859		(42)				150,000	02/03/2023
100099781		EAST SYRACUSE	NY		02/28/2023	7.950	89,789		32				135,000	02/03/2023
100099782		BROOKLYN	NY		02/28/2023	8.600	605,531		(282)				775,000	01/27/2023
100099784	CF	SCOTTSDALE	AZ		02/28/2023	7.406	272,180		(16,731)				640,000	01/26/2023
100099785	CF	ENDICOTT	NY		02/28/2023	8.700	97,367		(31)				130,000	01/25/2023
100099786	CF	OKLAHOMA CITY	OK		02/28/2023	7.473	115,054		(46)				165,000	01/26/2023
100099787		GRAND RAPIDS	MI		02/28/2023	8.544	83,882		(56)				185,000	01/31/2023
100099788		GRAND RAPIDS	MI		02/28/2023	8.544	83,882		(56)				185,000	01/31/2023
100099789	CF	IRMO	SC		02/28/2023	8.419	208,304		(105)				275,000	01/31/2023
100099790		LANTANA	FL		02/28/2023	7.700	233,332		(11,030)				445,000	02/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099791		HARTFORD	CT		02/28/2023	8.162	110,085		(37)				230,000	02/08/2023
100099792		THE BRONX	NY		02/28/2023	8.400	621,228		(309)				820,000	02/09/2023
100099794	CF	GREENWOOD	IN		02/28/2023	7.602	187,599		(57)				275,000	02/02/2023
100099795	CF	LAS VEGAS	NV		02/28/2023	7.825	261,362		(150)				345,000	02/02/2023
100099796		BARNEGAT	NJ		02/28/2023	8.250	221,895		(113)				280,000	02/06/2023
100099799	CF	TRENTON	NJ		02/28/2023	7.838	88,200		(5,763)				150,000	01/30/2023
100099800	CF	NEW HAVEN	CT		02/28/2023	7.864	246,342		(84)				330,000	01/25/2023
100099803	CF	CENTRAL ISLIP	NY		02/28/2023	7.500	399,216		(87)				550,000	02/01/2023
100099804	CF	PASSAIC	NJ		02/28/2023	7.337	371,218		(109)				535,000	02/09/2023
100099805	CF	SHAKER HEIGHTS	OH		02/28/2023	7.773	246,613		(86)				354,000	01/23/2023
100099806	CF	KINGSTON	NY		02/28/2023	8.425	245,694		(95)				327,000	01/17/2023
100099807	CF	SCRANTON	PA		02/28/2023	7.708	132,044		(40)				180,000	01/25/2023
100099808	CF	BIG SPRING	TX		02/28/2023	8.175	91,345		(43)				121,000	02/06/2023
100099810	CF	NEW HAVEN	CT		02/28/2023	7.707	208,749		(67)				280,000	02/02/2023
100099811	CF	FORKED RIVER	NJ		02/28/2023	7.763	220,901		(98)				315,000	02/09/2023
100099813	CF	BRIDGEPORT	CT		02/28/2023	7.594	113,771		(30)				156,000	01/31/2023
100099816	CF	BROWNS MILLS	NJ		02/28/2023	7.525	159,770		(46)				215,000	01/30/2023
100099818		PHILADELPHIA	PA		02/28/2023	7.603	119,400		(40)				225,000	01/20/2023
100099819	CF	ENFIELD	CT		02/28/2023	7.594	151,395		(89)				255,000	02/02/2023
100099820	CF	MIAMI	FL		02/28/2023	7.814	145,631		(79)				225,000	01/24/2023
100099822	CF	CHESTER	PA		02/28/2023	8.996	75,657		(32)				105,000	02/10/2023
100099823	CF	CHICAGO	IL		02/28/2023	7.619	108,965		(53)				145,000	01/26/2023
100099825	CF	PEMBERTON	NJ		02/28/2023	7.650	175,116		(55)				235,000	01/26/2023
100099826		SAVANNAH	GA		02/28/2023	7.571	130,327		(31)				220,000	01/31/2023
100099828	CF	TRENTON	NJ		02/28/2023	8.444	94,664		(49)				125,000	01/23/2023
100099832	CF	FORT WORTH	TX		02/28/2023	7.673	185,077		223		51		258,000	02/06/2023
100099834		MILWAUKEE	WI		02/28/2023	8.050	103,243		(50)				158,000	01/30/2023
100099835	CF	DALLAS	TX		02/28/2023	7.814	259,220		(156)				425,000	02/07/2023
100099836		ATLANTA	GA		02/28/2023	7.850	209,747		(6,456)				359,000	01/30/2023
100099840	CF	PLEASANTVILLE	NJ		02/28/2023	7.548	202,364		(90)				270,000	01/19/2023
100099841		BROOKSVILLE	FL		02/28/2023	8.417	101,090		(52)				170,000	02/08/2023
100099842	CF	CHICAGO	IL		02/28/2023	7.872	296,171		(104)				425,000	01/27/2023
100099844	CF	UNIVERSITY PARK	IL		02/28/2023	7.944	144,560		(77)				205,000	01/27/2023
100099845		CHICAGO	IL		02/28/2023	8.975	593,222		(27,592)				1,000,000	01/26/2023
100099849		THE BRONX	NY		02/28/2023	7.490	462,256		500				800,000	02/10/2023
100099850	CF	CHESTER	PA		02/28/2023	8.797	117,502		(56)				155,000	02/10/2023
100099851	CF	QUEENS	NY		02/28/2023	8.550	857,722		(510)				1,200,000	02/10/2023
100099852	CF	CHESTER	PA		02/28/2023	8.796	110,127		(56)				145,000	02/10/2023
100099853	CF	CHESTER	PA		02/28/2023	8.747	77,813		(37)				110,000	02/10/2023
100099857	CF	LAGUNA HILLS	CA		03/07/2023	8.500	1,093,018		(429)				1,380,000	01/17/2023
100099859	CF	MIDLAND	TX		03/07/2023	7.750	411,863		(184)				695,000	01/27/2023
100099866	CF	STOCKTON	CA		03/28/2023	9.999	261,834		(119)				390,000	02/22/2023
100099868	CF	QUINCY	WA		03/28/2023	9.375	310,260		(298)				828,000	02/17/2023
100099869	CF	CAMARILLO	CA		03/28/2023	10.125	979,645		(485)				1,300,000	12/19/2022
100099870	CF	CAMARILLO	CA		03/28/2023	10.125	871,923		(436)				1,150,000	12/16/2022
100099871	CF	NORTH RICHLAND HILLS	TX		03/28/2023	7.375	534,986		121				793,551	02/24/2023
100099872	CF	CAMARILLO	CA		03/28/2023	10.125	1,019,188		(493)				1,350,000	12/16/2022
100099873	CF	SOUTH LAKE TAHOE	CA		03/28/2023	7.875	359,113		(187)				830,000	02/28/2023
100099874	CF	WILMINGTON	NC		03/28/2023	10.250	231,677		(279)				325,000	02/09/2023
100099876	CF	ELK GROVE	CA		03/28/2023	7.750	392,489		(46)				686,000	03/06/2023
100099880	CF	SEATTLE	WA		03/28/2023	9.875	149,835		(127)				690,000	03/03/2023
100099882	CF	HEBER CITY	UT		03/28/2023	9.250	3,036,342		(1,727)				5,000,000	02/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099884	CF	HEBER CITY	UT		03/28/2023	9.250	3,031,089		(1,625)				5,000,000	02/27/2023
100099891	CF	HILLSBOROUGH	NJ		03/28/2023	8.500	264,785		(166)				355,000	02/13/2023
100099892	CF	PALM SPRINGS	CA		03/28/2023	10.500	1,208,441		(443)				1,500,000	12/30/2022
100099893	CF	CARSON CITY	NV		03/28/2023	8.375	208,497		(136)				275,000	03/03/2023
100099894		DALLAS	TX		03/28/2023	9.875	1,946,604		(1,156)				3,250,000	02/24/2023
100099896	CF	CARSON CITY	NV		03/28/2023	8.375	186,514		(137)				245,000	03/03/2023
100099897	CF	CLERMONT	FL		03/28/2023	9.125	337,435		(141)				453,000	02/14/2023
100099900	CF	SPOKANE	WA		03/28/2023	8.750	327,378		(249)				510,000	02/21/2023
100099903	CF	LAS VEGAS	NV		03/28/2023	8.125	699,339		(82)				950,000	02/10/2023
100099905	CF	COCONUT CREEK	FL		03/28/2023	8.000	229,189		(42)				345,000	02/28/2023
100099908		KANSAS CITY	KS		03/28/2023	10.125	104,454		(104)				240,000	02/22/2023
100099910	CF	ALBANY	OR		03/28/2023	9.000	312,126		(271)				468,000	02/13/2023
100099911	CF	PORTLAND	OR		03/28/2023	9.000	442,932		(227)				575,000	02/10/2023
100099915	CF	SALINAS	CA		03/28/2023	8.125	206,208		(68)				277,000	02/10/2023
100099916		VIDOR	TX		03/28/2023	9.875	262,491		(262)				336,500	02/08/2023
100099917	CF	SCOTTSDALE	AZ		03/28/2023	7.625	1,333,003		263				1,726,000	02/10/2023
100099919	CF	LAS VEGAS	NV		03/28/2023	8.250	566,701		(86)				720,000	01/31/2023
100099920		LAKE ARIEL	PA		03/28/2023	9.624	63,850		(300)				370,000	02/21/2023
100099921		FORT PIERCE	FL		03/28/2023	9.875	160,247		(73)				226,000	02/10/2023
100099922	CF	VISTA	CA		03/28/2023	7.625	135,258		15				585,000	02/15/2023
100099924	CF	YUMA	AZ		03/28/2023	8.625	215,642		(130)				290,000	02/21/2023
100099926		TUCSON	AZ		03/28/2023	9.624	106,634		(159)				235,000	02/28/2023
100099929	CF	BEND	OR		03/28/2023	8.750	671,220		(157)				3,650,000	02/14/2023
100099930	CF	HAYDEN	ID		03/28/2023	8.000	198,891		(92)				350,000	02/22/2023
100099934	CF	DAVIE	FL		03/28/2023	7.375	1,533,864		1,503				2,200,000	02/27/2023
100099940	CF	BENICIA	CA		03/28/2023	8.000	517,422		(103)				750,000	02/28/2023
100099942	CF	DALLAS	TX		03/28/2023	7.750	489,166		(36)				835,000	02/27/2023
100099943	CF	VIRGINIA BEACH	VA		03/28/2023	7.750	210,361		(49)				315,000	03/02/2023
100099945	CF	LAKEWOOD	CA		03/28/2023	8.500	477,457		(156)				640,000	02/15/2023
100099946	CF	SAN JUAN CAPISTRANO	CA		03/28/2023	8.875	335,027		(291)				475,000	03/03/2023
100099947		SAN DIEGO	CA		03/28/2023	7.625	482,268		42				1,850,928	02/14/2023
100099948	CF	INDIO	CA		03/28/2023	8.375	319,937		(43)				500,000	02/22/2023
100099949	CF	LAS VEGAS	NV		03/28/2023	7.375	431,475		108				676,908	02/10/2023
100099951	CF	PALM COAST	FL		03/28/2023	9.750	330,414		96				380,000	02/13/2023
100099952	CF	RIALTO	CA		03/28/2023	8.249	53,380		(211)				530,000	02/21/2023
100099953		RICHMOND HEIGHTS	OH		03/28/2023	9.125	248,743		1				325,000	02/10/2023
100099954	CF	MIAMI	FL		03/28/2023	7.750	190,420		(24)				420,000	02/27/2023
100099955	CF	MYRTLE BEACH	SC		03/28/2023	9.125	107,363		(84)				150,000	02/22/2023
100099956	CF	PHOENIX	AZ		03/28/2023	7.250	854,441		799				1,150,000	02/17/2023
100099957		WOODBURY	MN		03/28/2023	9.125	643,323		36				821,930	03/01/2023
100099958	CF	PHOENIX	AZ		03/28/2023	8.875	363,847		(209)				515,000	03/06/2023
100099959	CF	LAS VEGAS	NV		03/28/2023	7.875	1,109,922		197				1,350,000	02/27/2023
100099962	CF	LAKE ARROWHEAD	CA		03/28/2023	7.500	245,491		143				630,000	02/10/2023
100099965	CF	SUN CITY	AZ		03/28/2023	7.625	97,337		2				285,000	02/24/2023
100099966	CF	BREMERTON	WA		03/28/2023	7.750	268,181		(131)				435,000	02/21/2023
100099968	CF	FRISCO	TX		03/28/2023	8.625	156,414		(156)				486,000	02/24/2023
100099969		WASHINGTON	DC		03/28/2023	9.375	526,354		(65)				710,000	02/24/2023
100099970	CF	OAKLAND	CA		03/28/2023	7.875	992,034		63				1,260,000	02/28/2023
100099971	CF	BAKERSFIELD	CA		03/28/2023	9.500	257,040		(188)				335,000	02/23/2023
100099972	CF	PONTE VEDRA BEACH	FL		03/28/2023	8.375	1,265,062		(270)				1,970,000	02/28/2023
100099975	CF	BOCA RATON	FL		03/28/2023	8.249	315,229		12				404,000	02/28/2023
100099977	CF	DENVER	CO		03/28/2023	8.625	392,035		(181)				525,000	02/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099978	CF	PRESCOTT	AZ		03/28/2023	7.999	611,103		(11)				1,100,000	02/21/2023
100099979	CF	HERNDON	VA		03/28/2023	8.250	186,197		(131)				380,000	02/28/2023
100099980	CF	LAS VEGAS	NV		03/28/2023	7.500	511,290		445				760,000	02/24/2023
100099981	CF	DAVENPORT	FL		03/28/2023	8.499	439,670		(43)				559,000	02/23/2023
100099982	CF	AURORA	CO		03/28/2023	8.625	1,406,957		(46)				1,688,225	02/28/2023
100099983	CF	LAKE HAVASU CITY	AZ		03/28/2023	8.250	209,314		(111)				297,000	03/01/2023
100099984	CF	HOMESTEAD	FL		03/28/2023	9.875	285,926		(115)				355,000	02/22/2023
100099985	CF	LAS VEGAS	NV		03/28/2023	7.125	334,627		122				950,000	02/28/2023
100099986	CF	AVENTURA	FL		03/28/2023	7.625	228,619		10				370,000	02/28/2023
100099987	CF	TROUTDALE	OR		03/28/2023	7.125	300,564		123				397,000	02/17/2023
100099988	CF	EDMONDS	WA		03/28/2023	8.875	254,849		(245)				309,399	02/22/2023
100099989	CF	MADRAS	OR		03/28/2023	9.250	300,023		(198)				330,000	03/01/2023
100099991	CF	LAKE PARK	FL		03/28/2023	7.250	225,117		54				360,000	02/28/2023
100099992	CF	SANTA MARIA	CA		03/28/2023	7.999	621,160		(33)				800,000	02/21/2023
100099993	CF	FREMONT	NH		03/28/2023	7.375	393,430		88				630,000	02/23/2023
100099994	CF	DUNCANVILLE	TX		03/28/2023	7.875	151,231		(76)				190,000	02/22/2023
100099995		MCLEAN	VA		03/28/2023	7.250	721,208		180				1,700,000	02/24/2023
100099996	CF	LAS VEGAS	NV		03/28/2023	8.249	265,691		(36)				341,000	03/01/2023
100099998		TUCSON	AZ		03/28/2023	9.375	371,307		(147)				489,000	03/03/2023
100100000	CF	SAN JUAN CAPISTRANO	CA		03/28/2023	7.375	935,545		288				1,300,000	02/27/2023
100100002	CF	RICHMOND	TX		03/28/2023	8.250	770,833		(241)				1,060,000	03/06/2023
100100003	CF	CARLSBAD	CA		03/28/2023	7.625	846,540		67				1,090,000	02/27/2023
100100004	CF	PHELAN	CA		03/28/2023	9.750	355,177		53				405,000	02/21/2023
100100006	CF	ANNAPOLIS	MD		03/28/2023	8.875	448,533		(73)				632,000	02/28/2023
100100007	CF	PORTLAND	OR		03/28/2023	9.750	398,467		(161)				440,000	02/27/2023
100100009		IOWA COLONY	TX		03/28/2023	9.125	203,659		(178)				305,000	02/27/2023
100100010	CF	PANAMA CITY BEACH	FL		03/28/2023	8.125	303,262		(130)				520,000	03/02/2023
100100011	CF	LOS ANGELES	CA		03/28/2023	8.875	1,164,980		(509)				1,550,000	02/27/2023
100100012	CF	KISSIMMEE	FL		03/28/2023	8.875	293,571		(180)				414,500	03/03/2023
100100013	CF	SHELTON	CT		03/28/2023	8.000	215,446		(15)				275,000	03/01/2023
100100014	CF	ANTIOCH	CA		03/28/2023	8.500	460,021		(41)				625,000	02/15/2023
100100015	CF	TEXAS CITY	TX		03/28/2023	9.500	178,612		(187)				205,000	03/06/2023
100100017		NAPLES	FL		03/28/2023	9.875	1,019,649		(60)				1,590,000	02/27/2023
100100018		WEST PALM BEACH	FL		03/28/2023	8.875	180,792		(85)				255,000	02/09/2023
100100020	CF	HAWTHORNE	CA		03/28/2023	8.625	353,503		(211)				1,400,000	03/02/2023
100100027		JACKSONVILLE	FL		03/28/2023	9.499	224,375		(3)				320,000	03/03/2023
100100032		STATESBORO	GA		03/28/2023	9.875	129,975		(161)				189,500	02/24/2023
100100034		VIRGIN	UT		03/28/2023	11.125	314,935		(468)				465,000	02/28/2023
100100037		EDISON	NJ		03/28/2023	9.750	136,572		(109)				177,000	02/07/2023
100100038		DAVENPORT	FL		03/28/2023	9.750	288,531		(270)				427,829	03/03/2023
100100039		SEASIDE HEIGHTS	NJ		03/28/2023	10.125	415,605		(213)				630,000	02/08/2023
100100044		TAMARAC	FL		03/28/2023	10.250	108,763		(187)				192,000	02/10/2023
100100045		EDINBURG	TX		03/28/2023	10.125	79,624		(403)				440,000	02/22/2023
100100049		LAKESIDE	AZ		03/28/2023	9.625	181,054		(198)				286,000	03/03/2023
100100050	CF	DAYTONA BEACH	FL		03/28/2023	9.500	117,815		(135)				150,000	03/02/2023
100100051		GEORGETOWN	DE		03/28/2023	9.500	326,666		(189)				460,000	02/07/2023
100100052		POCONO SUMMIT	PA		03/28/2023	9.875	141,818		(139)				225,000	02/10/2023
100100053	CF	HONOLULU	HI		03/28/2023	9.000	194,902		(123)				275,000	02/07/2023
100100054	CF	HONOLULU	HI		03/28/2023	9.249	206,870		(145)				290,000	02/08/2023
100100056		HOPE MILLS	NC		03/28/2023	9.750	758,814		142				1,039,000	02/17/2023
100100057		GAINESVILLE	FL		03/28/2023	10.749	209,295		(323)				474,900	02/10/2023
100100058		MIAMI	FL		03/28/2023	9.250	233,805		(227)				377,000	02/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100060		OCALA	FL		03/28/2023	7.750	160,408		13				275,298	02/10/2023
100100061		LAKELAND	FL		03/28/2023	9.375	130,559		(127)				194,000	02/10/2023
100100064		LAKELAND	FL		03/28/2023	9.375	138,217		(127)				206,000	02/10/2023
100100066		MIAMI	FL		03/28/2023	8.000	727,278		222				1,165,000	02/09/2023
100100069		BAYONNE	NJ		03/28/2023	7.750	355,708		83				485,000	02/08/2023
100100070	CF	MYRTLE BEACH	SC		03/28/2023	9.500	103,047		(103)				142,000	02/09/2023
100100072		KATY	TX		03/28/2023	9.750	195,237		(292)				292,000	03/06/2023
100100073	CF	MEMPHIS	TN		03/28/2023	7.874	166,470		(5)				243,500	02/13/2023
100100075		ST. CLOUD	FL		03/28/2023	11.749	146,310		(264)				240,000	02/22/2023
100100078		DELRAY BEACH	FL		03/28/2023	9.375	222,591		(151)				336,000	02/21/2023
100100079		MIAMI	FL		03/28/2023	8.625	354,024		(229)				700,000	02/23/2023
100100080		SILER CITY	NC		03/28/2023	9.125	108,486		(107)				150,000	02/24/2023
100100081		MIAMI	FL		03/28/2023	8.625	345,504		(225)				682,900	02/23/2023
100100084		PORTER	TX		03/28/2023	8.625	234,234		(24)				310,000	03/06/2023
100100086		WAYNE	PA		03/28/2023	9.250	311,304		10,440				705,000	03/02/2023
100100088		CATHEDRAL CITY	CA		03/28/2023	8.375	698,819		(139)				980,000	02/28/2023
100100089		RIO GRANDE CITY	TX		03/28/2023	8.750	106,381		(84)				149,000	02/24/2023
100100090		CHICAGO	IL		03/28/2023	8.375	145,918		(66)				220,000	02/16/2023
100100091	CF	CHICAGO	IL		03/28/2023	8.250	223,255		(68)				900,000	02/28/2023
100100092		SWANNANOA	NC		03/28/2023	8.625	271,867		(132)				387,000	02/07/2023
100100094	CF	LAKEWOOD	CO		03/28/2023	7.375	418,048		226				630,000	02/15/2023
100100097	CF	MYRTLE BEACH	SC		03/28/2023	8.500	91,395		(85)				143,000	02/21/2023
100100098	CF	MYRTLE BEACH	SC		03/28/2023	8.750	91,847		(173)				160,000	02/28/2023
100100099	CF	KISSIMMEE	FL		03/28/2023	7.750	107,148		4				245,000	03/01/2023
100100100	CF	MONETA	VA		03/28/2023	7.750	375,608		42				645,000	03/03/2023
100100101		MANSFIELD	TX		03/28/2023	9.875	300,297		(314)				462,000	02/10/2023
100100103	CF	EVANSVILLE	IN		03/28/2023	8.375	136,886		(57)				189,900	03/01/2023
100100106		LAS VEGAS	NV		03/28/2023	7.875	248,535		35				360,000	02/28/2023
100100107		FAYETTEVILLE	NC		03/28/2023	8.750	128,265		(88)				158,000	02/14/2023
100100108		ORLANDO	FL		03/28/2023	8.750	191,722		(100)				238,000	03/06/2023
100100109		MEDFORD	OR		03/28/2023	7.625	244,722		87				463,590	02/28/2023
100100110		PALM BEACH GARDENS	FL		03/28/2023	8.250	364,333		33				535,000	02/13/2023
100100111		HAUULA	HI		03/28/2023	9.375	291,591		(220)				440,000	02/17/2023
100100112		LAS VEGAS	NV		03/28/2023	8.875	244,561		(21)				345,990	03/03/2023
100100113		ARCADIA	FL		03/28/2023	7.375	267,941		139				470,000	02/17/2023
100100114	CF	MIAMI	FL		03/28/2023	8.875	340,915		(172)				484,000	02/28/2023
100100115		BAYONNE	NJ		03/28/2023	8.125	241,388						380,000	02/28/2023
100100118	CF	KANSAS CITY	MO		03/28/2023	8.125	158,911		(34)				230,000	02/17/2023
100100119		KIHEI	HI		03/28/2023	8.625	814,729		(213)				1,095,000	02/14/2023
100100120		MIAMI	FL		03/28/2023	7.375	1,076,837		1,391				1,680,000	02/22/2023
100100121		WAUPUN	WI		03/28/2023	8.875	117,729		(61)				167,000	02/15/2023
100100123	CF	WEST HAVEN	CT		03/28/2023	7.625	111,214		36				167,500	03/06/2023
100100125		MIAMI	FL		03/28/2023	9.000	377,477		(236)				600,000	02/28/2023
100100126		MIAMI	FL		03/28/2023	8.124	257,611		(76)				520,000	02/27/2023
100100127		ORLANDO	FL		03/28/2023	8.750	320,318		(209)				530,000	02/17/2023
100100128		CONROE	TX		03/28/2023	8.000	174,309		(32)				295,000	02/17/2023
100100129		BAYTOWN	TX		03/28/2023	8.625	140,153		(104)				197,000	02/27/2023
100100130	CF	MIAMI	FL		03/28/2023	7.625	210,605		42				430,000	03/06/2023
100100131	CF	RICHMOND	CA		03/28/2023	7.750	333,624		58				575,000	02/28/2023
100100132		HOUSTON	TX		03/28/2023	7.375	102,862		58				155,000	02/28/2023
100100134	CF	DORAL	FL		03/28/2023	8.000	148,159		(36)				290,000	02/28/2023
100100137		FORT LAUDERDALE	FL		03/28/2023	8.250	173,891		(59)				250,000	02/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100138		SANTA ROSA BEACH	FL		03/28/2023	8.124	1,126,982		162				1,525,000	03/01/2023
100100139	CF	LOXAHATCHEE	FL		03/28/2023	7.500	834,570		385				1,250,000	03/06/2023
100100140		PENSACOLA	FL		03/28/2023	9.375	151,115		(71)				200,000	02/21/2023
100100141		PORT HUENEME	CA		03/28/2023	8.250	461,231		10				675,000	02/24/2023
100100142		SAVANNAH	GA		03/28/2023	8.250	175,526		(72)				220,000	02/28/2023
100100143		DESTIN	FL		03/28/2023	8.875	180,320		(172)				440,000	03/02/2023
100100146	CF	RIVERVIEW	FL		03/28/2023	7.375	253,199		126				380,000	03/03/2023
100100147		MEMPHIS	TN		03/28/2023	9.000	221,922		(120)				275,000	02/28/2023
100100148		TOMBALL	TX		03/28/2023	8.125	247,583		(87)				549,534	03/06/2023
100100149	CF	WATERBURY	CT		03/28/2023	8.500	165,236		(106)				234,000	02/28/2023
100100150		DURHAM	NC		03/28/2023	9.125	137,145		(135)				189,500	02/15/2023
100100151		POLK CITY	FL		03/28/2023	9.375	115,947		(127)				159,000	02/22/2023
100100162	CF	HOLLISTER	CA		03/17/2023	8.750	428,153		(15,126)				630,000	02/01/2023
100100164	CF	TAMPA	FL		03/17/2023	9.625	526,302		28				641,000	02/01/2023
100100165	CF	INDIANAPOLIS	IN		03/17/2023	8.875	138,526		(48)				185,000	03/01/2023
100100170	CF	SHAWNEE	KS		03/17/2023	7.505	138,693		(42)				233,000	02/24/2023
100100171	CF	KANSAS CITY	MO		03/17/2023	8.175	120,280		(49)				160,000	02/21/2023
100100172	CF	CHICAGO	IL		03/17/2023	8.271	228,631		(108)				325,000	02/21/2023
100100175	CF	MOUNT LAUREL	NJ		03/17/2023	7.518	118,876		(36)				190,000	03/02/2023
100100176	CF	YONKERS	NY		03/17/2023	8.300	533,012		(139)				715,000	02/28/2023
100100177	CF	LAKEHURST	NJ		03/17/2023	8.200	268,260		(79)				385,000	02/23/2023
100100178	CF	NEW BRITAIN	CT		03/17/2023	8.300	312,360		(85)				418,000	03/01/2023
100100180	CF	SHIRLEY	NY		03/17/2023	7.925	285,931		(112)				440,000	02/24/2023
100100181	CF	OVIEDO	FL		03/17/2023	7.950	254,289		(16,723)				620,000	02/27/2023
100100183	CF	ROOSEVELT	NY		03/17/2023	7.955	349,966		(136)				540,000	02/28/2023
100100184	CF	DAYTON	OH		03/17/2023	8.675	85,139		(41)				130,000	02/28/2023
100100185		BALTIMORE	MD		03/17/2023	8.050	138,677		(24)				235,000	02/27/2023
100100187	CF	NAMPA	ID		03/17/2023	8.262	206,485		(108)				325,000	02/23/2023
100100188	CF	TRENTON	NJ		03/17/2023	8.146	137,127		(79)				220,000	02/17/2023
100100190		ALPHARETTA	GA		03/17/2023	7.595	306,932		(111)				725,000	02/15/2023
100100191	CF	MILWAUKEE	WI		03/17/2023	8.360	89,572		(32)				120,000	02/10/2023
100100193	CF	PHILADELPHIA	PA		03/17/2023	7.970	163,121		(85)				249,000	02/21/2023
100100194	CF	POUGHKEEPSIE	NY		03/17/2023	8.339	177,290		(80)				250,000	02/28/2023
100100196	CF	BRENTWOOD	NY		03/17/2023	7.871	375,391		(177)				625,000	02/16/2023
100100197	CF	ATLANTA	GA		03/17/2023	7.818	201,208		(61)				270,000	02/23/2023
100100200	CF	LANSING	MI		03/17/2023	8.415	74,252		(27)				103,000	02/21/2023
100100201	CF	CLEVELAND HEIGHTS	OH		03/17/2023	8.000	149,643		(36)				220,000	02/27/2023
100100204		LINDENWOLD	NJ		03/17/2023	7.875	98,319		(4,087)				143,000	02/17/2023
100100206	CF	IRVINGTON	NJ		03/17/2023	7.840	447,178		(135)				600,000	02/16/2023
100100208	CF	SOUTH BEND	IN		03/17/2023	8.205	76,408		(41)				105,000	02/22/2023
100100210	CF	JACKSONVILLE	FL		03/17/2023	7.923	323,326		(141)				430,000	02/14/2023
100100212	CF	JACKSONVILLE	FL		03/17/2023	7.888	323,271		(141)				430,000	02/14/2023
100100213	CF	WATERBURY	CT		03/17/2023	7.871	193,805		(58)				260,000	02/21/2023
100100216	CF	LAKEWOOD	NJ		03/17/2023	7.796	317,924		(96)				500,000	02/14/2023
100100218	CF	CLEVELAND HEIGHTS	OH		03/17/2023	7.696	163,303		(49)				253,000	02/17/2023
100100220		NEW HAVEN	CT		03/17/2023	8.366	293,084		(12,795)				425,000	02/22/2023
100100221		BROOKLYN	NY		03/17/2023	8.450	419,754		(253)				600,000	02/28/2023
100100223	CF	SCRANTON	PA		03/17/2023	8.195	195,962		(28)				265,000	02/16/2023
100100224	CF	NEWBURGH	NY		03/17/2023	7.888	219,802		(14,394)				375,000	02/21/2023
100100225	CF	BALTIMORE	MD		03/17/2023	8.097	75,254		(32)				109,000	02/10/2023
100100226		HEMPSTEAD	NY		03/17/2023	8.107	493,355		(228)				755,000	02/23/2023
100100227	CF	ELYRIA	OH		03/17/2023	7.746	74,947		(20)				108,000	02/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100228	CF	YONKERS	NY		03/17/2023	7.800	746,784		(252)				1,000,000	02/15/2023
100100230		LOCKPORT	NY		03/17/2023	8.994	64,859		(5,014)				127,270	02/17/2023
100100231		BALTIMORE	MD		03/17/2023	8.050	156,519		(83)				270,000	02/09/2023
100100232		CHICAGO	IL		03/17/2023	7.778	232,585		(76)				390,000	02/13/2023
100100234	CF	WALDEN	NY		03/17/2023	8.709	279,794		(70)				385,000	02/17/2023
100100236	CF	HIGH POINT	NC		03/17/2023	7.795	100,841		(31)				145,000	02/17/2023
100100237	CF	READING	PA		03/17/2023	8.213	152,278		(93)				200,000	02/15/2023
100100239	CF	BALTIMORE	MD		03/17/2023	7.677	135,615		(64)				205,000	02/23/2023
100100240	CF	SCOTT TOWNSHIP	PA		03/17/2023	8.514	255,301		(94)				364,000	02/23/2023
100100241	CF	NEWARK	NJ		03/17/2023	7.962	235,671		(11,168)				360,000	02/14/2023
100100242	CF	ELIZABETH	NJ		03/17/2023	7.310	385,127		(122)				555,000	02/15/2023
100100243	CF	TOBYHANNA	PA		03/17/2023	8.611	180,429		(66)				240,000	02/17/2023
100100245		HARTFORD	CT		03/17/2023	7.700	173,025		(7,063)				255,000	02/16/2023
100100247		LINDENHURST	NY		03/17/2023	7.950	493,209		(171)				630,000	02/17/2023
100100248		RALEIGH	NC		03/17/2023	8.095	144,315		(58)				240,000	03/01/2023
100100249	CF	BERKELEY TOWNSHIP	NJ		03/17/2023	7.650	192,767		(76)				265,000	02/15/2023
100100250	CF	STATEN ISLAND	NY		03/17/2023	8.315	328,019		(206)				600,000	02/15/2023
100100251	CF	CLEVELAND	OH		03/17/2023	8.052	90,862		(32)				130,000	02/10/2023
100100252	CF	TOMS RIVER	NJ		03/17/2023	7.598	308,930		(94)				415,000	02/15/2023
100100255		NEPTUNE	NJ		03/17/2023	7.452	212,324		(74)				285,000	02/21/2023
100100256	CF	HICKSVILLE	NY		03/17/2023	7.900	542,520		(339)				764,500	02/14/2023
100100257		WOODRIDGE	NY		03/17/2023	8.568	132,855		(50)				210,000	02/27/2023
100100258	CF	JAMAICA	NY		03/17/2023	8.550	484,075		(226)				640,000	02/28/2023
100100259	CF	BROOKLYN	NY		03/17/2023	7.950	753,675		(35,745)				1,225,000	02/23/2023
100100262		WILLINGBORO	NJ		03/17/2023	8.575	203,123		(9,037)				340,000	02/28/2023
100100263	CF	CHICAGO	IL		03/17/2023	8.437	122,965		(74)				242,000	02/22/2023
100100264	CF	TRENTON	NJ		03/17/2023	7.800	110,627		(5,107)				215,000	03/01/2023
100100265	CF	PHILADELPHIA	PA		03/17/2023	8.380	207,069		(85)				275,000	02/28/2023
100100266	CF	HOMESTEAD	FL		03/17/2023	7.990	278,701		(87)				400,000	02/14/2023
100100267	CF	BROOKHAVEN	NY		03/17/2023	8.155	320,411		(145)				455,000	03/02/2023
100100268		CHICAGO	IL		03/24/2023	9.500	266,553		(151)				375,000	02/02/2023
100100271	CF	PRESCOTT VALLEY	AZ		03/24/2023	7.750	452,420		(40)				850,000	01/26/2023
100100273		KISSIMMEE	FL		03/24/2023	8.625	265,201		(324)				365,000	01/31/2023
100100275		NEW HAVEN	CT		03/24/2023	8.625	182,411		(183)				240,000	01/30/2023
100100277		DES PLAINES	IL		03/24/2023	8.500	100,835		(137)				135,000	02/03/2023
100100279		CLEVELAND	OH		03/24/2023	9.500	130,595		(119)				158,000	02/07/2023
100100280	CF	SAN DIEGO	CA		03/24/2023	7.625	774,681		(41)				1,400,000	02/01/2023
100100281		BOWLING GREEN	KY		03/24/2023	9.750	283,334		(283)				350,000	01/30/2023
100100282		REUNION	FL		03/24/2023	7.750	400,413		(227)				740,000	02/09/2023
100100283		BAYONNE	NJ		03/24/2023	8.250	392,036		(301)				515,000	02/03/2023
100100284	CF	STUDIO CITY	CA		03/24/2023	7.750	1,499,857		(227)				2,000,000	02/06/2023
100100285	CF	KAPOLEI	HI		03/24/2023	7.625	512,561		(108)				890,000	02/07/2023
100100286		OCALA	FL		03/24/2023	7.125	482,619		126				670,000	02/08/2023
100100287		LINDENWOLD	NJ		03/24/2023	8.500	84,273		(241)				150,000	02/07/2023
100100288	CF	DELRAY BEACH	FL		03/24/2023	8.125	99,747		(45)				210,000	01/13/2023
100100291		ROCKFORD	TN		03/24/2023	8.500	153,781		(120)				210,000	01/23/2023
100100292	CF	HOUSTON	TX		03/24/2023	8.250	436,396		(218)				545,000	01/17/2023
100100294	CF	LOS BANOS	CA		03/24/2023	8.000	255,232		(227)				445,000	01/13/2023
100100295		TEMPE	AZ		03/24/2023	7.875	254,835		(18)				440,000	01/17/2023
100100296		SUN CITY WEST	AZ		03/24/2023	8.375	307,471		(78)				445,000	01/18/2023
100100299		CHANDLER	AZ		03/24/2023	8.125	313,580		(24)				449,000	01/13/2023
100100301	CF	BROOKSVILLE	FL		03/24/2023	8.875	195,417		(185)				370,000	01/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100302	CF	CHICAGO	IL		03/24/2023	9.375	237,264		(29)				320,000	02/21/2023
100100305	CF	PALMDALE	CA		03/24/2023	8.750	347,407		(313)				550,000	03/08/2023
100100306	CF	FORT WORTH	TX		03/24/2023	10.500	100,823		(36)				145,000	03/01/2023
100100309	CF	KATY	TX		03/24/2023	10.375	345,209		(98)				432,000	03/03/2023
100100311	CF	CHEEKTOWAGA	NY		04/27/2023	5.250	165,173		335				260,000	12/22/2021
100100312	CF	KIMBOLTON	OH		04/27/2023	5.500	197,117		238				292,000	01/07/2022
100100314	CF	SELDEN	NY		04/27/2023	5.375	205,716		368				315,000	01/10/2022
100100316	CF	NEW YORK	NY		04/27/2023	5.250	2,478,661		8,640				7,400,000	01/03/2022
100100317	CF	FRANKLIN	IN		04/27/2023	5.250	180,263		299				286,000	01/14/2022
100100318	CF	MCHENRY	IL		04/27/2023	5.250	221,660		419				350,000	01/21/2022
100100320	CF	GLENDALE	NY		04/27/2023	5.875	739,394		1,170				1,217,000	12/03/2020
100100321	CF	WYNNEWOOD	PA		04/27/2023	5.250	211,643		385				565,000	01/25/2022
100100322	CF	DIX HILLS	NY		04/27/2023	5.250	791,717		2,540				1,195,000	01/12/2022
100100323	CF	NEW WAVERLY	TX		04/27/2023	5.250	303,271		527				430,000	02/07/2022
100100325	CF	OZONE PARK	NY		04/27/2023	5.500	586,751		1,291				900,000	01/26/2022
100100326	CF	SEAFORD	NY		04/27/2023	5.375	327,649		671				510,000	02/04/2022
100100327	CF	SNOHOMISH	WA		04/27/2023	5.500	210,502		1,926				800,000	02/14/2022
100100328	CF	RIVERSIDE	CA		04/27/2023	5.375	936,940		2,138				1,350,000	02/09/2022
100100329	CF	GREENSBORO	NC		04/27/2023	5.625	89,259		94				122,500	02/17/2022
100100330	CF	WEBSTER	NY		04/27/2023	5.250	245,795		596				380,000	02/14/2022
100100332	CF	PEMBROKE PINES	FL		04/27/2023	5.250	235,415		723				350,000	02/08/2022
100100333		PLANTATION	FL		04/27/2023	5.250	709,430		1,641				1,100,000	02/18/2022
100100335	CF	JAMAICA	NY		04/27/2023	5.500	402,105		1,059				590,000	02/10/2022
100100338	CF	MIAMI BEACH	FL		04/27/2023	5.500	251,562		767				480,000	02/18/2022
100100339	CF	WOODHAVEN	NY		04/27/2023	5.875	458,596		468				690,000	02/18/2022
100100340	CF	JAMAICA	NY		04/27/2023	6.000	418,220		438				580,000	02/23/2022
100100341	CF	STATEN ISLAND	NY		04/27/2023	5.625	702,656		1,709				1,110,000	02/22/2022
100100342	CF	YORBA LINDA	CA		04/27/2023	5.875	758,427		948				1,080,000	02/23/2022
100100344	CF	CARLSTADT	NJ		04/27/2023	5.250	347,230		798				500,000	02/25/2022
100100345	CF	LITTLE ROCK	AR		04/27/2023	5.750	93,002		104				160,000	02/23/2022
100100346	CF	ASTORIA	NY		04/27/2023	5.500	706,543		1,296				1,400,000	02/24/2022
100100347	CF	SECAUCUS	NJ		04/27/2023	5.250	300,147		533				485,000	02/28/2022
100100348	CF	COOPERSTOWN	NY		04/27/2023	5.500	240,774		363				450,000	02/28/2022
100100349	CF	PATCHOGUE	NY		04/27/2023	5.625	361,017		553				505,000	02/28/2022
100100350	CF	LOCH SHELDRAKE	NY		04/27/2023	5.500	77,552		124				125,000	03/01/2022
100100351	CF	STRONGSVILLE	OH		04/27/2023	5.750	111,388		153				230,000	03/02/2022
100100352	CF	STATEN ISLAND	NY		04/27/2023	5.500	440,542		846				675,000	03/01/2022
100100353	CF	PHILADELPHIA	PA		04/27/2023	5.625	209,553		273				291,750	03/03/2022
100100354	CF	STATEN ISLAND	NY		04/27/2023	5.625	416,880		836				594,500	03/01/2022
100100355	CF	BROOKLYN	NY		04/27/2023	5.625	1,171,128		1,196				2,550,000	02/28/2022
100100356	CF	SAN FRANCISCO	CA		04/27/2023	5.500	445,431		797	3			725,000	02/28/2022
100100358	CF	HUNTINGTON STATION	NY		04/27/2023	5.250	417,724		928				600,000	03/11/2022
100100359	CF	BROOKLYN	NY		04/27/2023	5.500	1,185,469		1,824				1,870,000	03/07/2022
100100360	CF	NEW YORK	NY		04/27/2023	5.875	1,043,603		1,219				1,640,000	03/11/2022
100100361	CF	DIX HILLS	NY		04/27/2023	5.375	272,561		584				625,000	03/15/2022
100100362	CF	CHICAGO	IL		04/27/2023	6.250	212,240		133				349,000	03/16/2022
100100363	CF	MILLER PLACE	NY		04/27/2023	5.625	582,679		2,229				1,250,000	03/15/2022
100100364	CF	TORRANCE	CA		04/27/2023	5.500	575,008		1,251				950,000	03/10/2022
100100366	CF	ROCKFORD	IL		04/27/2023	5.625	109,829		141				179,000	03/18/2022
100100367	CF	JAMAICA	NY		04/27/2023	5.375	789,796		1,759				1,210,000	03/17/2022
100100368	CF	CORONA	NY		04/27/2023	5.750	794,403		1,085				1,175,000	03/16/2022
100100369	CF	BROOKLYN	NY		04/27/2023	5.875	904,022		1,075				1,510,000	03/17/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100370	CF	STATEN ISLAND	NY		04/27/2023	5.625	429,306		835				785,000	03/17/2022
100100371	CF	EAST ELMHURST	NY		04/27/2023	5.250	775,791		947				1,340,000	03/22/2022
100100372	CF	LAS VEGAS	NV		04/27/2023	6.250	380,709		679				624,500	03/16/2022
100100373	CF	LOS GATOS	CA		04/27/2023	5.500	1,789,115		2,746				4,175,000	03/21/2022
100100374	CF	LAUDERHILL	FL		04/27/2023	5.375	281,241		930				450,000	03/18/2022
100100375	CF	WOODSIDE	NY		04/27/2023	5.500	657,289		1,308				936,000	03/21/2022
100100376	CF	HASBROUCK HEIGHTS	NJ		04/27/2023	5.500	541,686		830				865,000	03/23/2022
100100377	CF	NAPLES	FL		04/27/2023	6.000	504,572		514				800,000	03/18/2022
100100379	CF	RHINEBECK	NY		04/27/2023	5.750	741,317		1,406				1,275,000	03/22/2022
100100380	CF	FLUSHING	NY		04/27/2023	4.625	416,183		1,450				740,000	12/23/2021
100100381	CF	DIX HILLS	NY		04/27/2023	4.750	638,107		2,072				1,020,000	01/11/2022
100100382	CF	BRONX	NY		04/27/2023	4.750	445,271		1,463				680,000	12/22/2021
100100383	CF	FLUSHING	NY		04/27/2023	4.625	796,301		2,877				1,210,000	01/19/2022
100100384	CF	EAST ELMHURST	NY		04/27/2023	4.875	526,856		14,825				850,000	01/27/2022
100100385	CF	JAMAICA	NY		04/27/2023	4.875	490,437		13,895				704,000	01/04/2022
100100386		EAST SETAUKET	NY		04/27/2023	5.125	478,156		12,479				869,000	03/02/2022
100100387	CF	ISLIP TERRACE	NY		04/27/2023	4.375	276,331		1,096				570,000	02/15/2022
100100388	CF	BROOKLYN	NY		04/27/2023	5.250	580,752		1,545				1,080,000	02/11/2022
100100389	CF	HUDSON	NY		04/27/2023	4.750	163,298		2,373				1,300,000	01/13/2022
100100390	CF	ALBANY	NY		04/27/2023	5.125	321,896		557				460,000	01/27/2022
100100391	CF	HOWELL	NJ		04/27/2023	5.125	391,826		872				575,000	12/23/2021
100100392	CF	STATEN ISLAND	NY		04/27/2023	5.000	496,890		1,507				800,000	01/13/2022
100100393	CF	BROOKLYN	NY		04/27/2023	4.625	438,403		1,576				665,000	02/02/2022
100100394	CF	MIDDLETOWN	NY		04/27/2023	5.125	206,205		964				330,000	12/29/2021
100100395	CF	CRESCO	PA		04/27/2023	5.500	158,609		261				250,000	02/08/2022
100100396	CF	LAS VEGAS	NV		04/27/2023	4.500	664,275		2,198				2,150,000	01/10/2022
100100398	CF	BROOKLYN	NY		04/27/2023	4.750	453,250		1,512				690,000	03/11/2022
100100399	CF	NORTH GRAFTON	MA		04/27/2023	5.000	535,009		1,320				835,000	01/10/2022
100100400	CF	BRONX	NY		04/27/2023	5.125	428,488		1,078				640,000	01/10/2022
100100402	CF	BRONX	NY		04/27/2023	5.125	466,857		1,236				781,000	01/19/2022
100100403	CF	COLD BROOK	NY		04/27/2023	5.500	129,034		274				224,000	02/25/2022
100100405	CF	FLUSHING	NY		04/27/2023	4.500	729,424		3,349				1,225,000	03/02/2022
100100406		MIDDLETOWN	NY		04/27/2023	6.250	303,426		4,952				505,000	03/28/2022
100100407	CF	NORWOOD	PA		04/27/2023	5.125	230,790		820				350,000	01/13/2022
100100408	CF	RIVERSIDE	CA		04/27/2023	5.875	214,696		166				550,000	03/24/2022
100100409	CF	FLUSHING	NY		04/27/2023	4.750	254,631		716				440,000	03/04/2022
100100410	CF	HICKSVILLE	NY		04/27/2023	5.125	646,014		2,506				995,000	01/20/2022
100100411	CF	BROOKLYN	NY		04/27/2023	6.250	1,077,282		359				1,525,000	03/29/2022
100100412	CF	MIDDLE VILLAGE	NY		04/27/2023	4.750	585,671		2,157				950,000	03/03/2022
100100413		DANBURY	CT		04/27/2023	6.125	298,615		107				650,000	03/25/2022
100100414	CF	GLENEDEN BEACH	OR		04/27/2023	5.000	598,733		1,564				1,200,000	03/01/2022
100100416	CF	PHILADELPHIA	PA		04/27/2023	4.750	115,009		271				195,000	03/09/2022
100100417	CF	SAN ANTONIO	TX		04/27/2023	5.125	333,144		744				480,000	02/15/2022
100100418	CF	NEW YORK	NY		04/27/2023	5.000	224,740		432				365,000	02/08/2022
100100419	CF	JAMAICA	NY		04/27/2023	4.875	640,260		3,606				1,125,000	03/07/2022
100100420	CF	HOUSTON	TX		04/27/2023	5.375	246,059		559				415,000	02/18/2022
100100421	CF	RYE	NY		04/27/2023	4.875	835,384		1,963				1,800,000	03/02/2022
100100422	CF	BLACKWOOD	NJ		04/27/2023	5.250	92,825		1,657				283,000	03/02/2022
100100423	CF	LOOMIS	CA		04/27/2023	5.375	368,986		479				1,390,000	03/22/2022
100100425	CF	ELMHURST	NY		04/27/2023	4.875	557,703		1,914				1,060,000	03/17/2022
100100426	CF	SOUTH PLAINFIELD	NJ		04/27/2023	6.250	256,116		4,085				335,000	03/28/2022
100100427	CF	JUPITER	FL		04/27/2023	5.125	346,863		1,000				585,000	02/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100428	CF	KING OF PRUSSIA	PA		04/27/2023	4.875	256,829		867				475,000	03/09/2022
100100429	CF	HOLBROOK	NY		04/27/2023	5.125	453,404		1,248				665,000	03/15/2022
100100430	CF	MARLBOROUGH	MA		04/27/2023	6.000	828,161		1,270				1,155,000	03/28/2022
100100431	CF	REGO PARK	NY		04/27/2023	4.750	460,641		1,536				795,000	03/16/2022
100100432	CF	PLYMOUTH MEETING	PA		04/27/2023	6.000	283,485		247				385,000	03/29/2022
100100433		MIAMI	FL		04/27/2023	5.625	770,132		1,095				1,318,000	03/25/2022
100100436	CF	STATEN ISLAND	NY		04/27/2023	5.625	628,960		1,238				955,000	03/28/2022
100100437	CF	MEDFORD	OR		04/27/2023	7.250	245,716		(297)				367,000	05/02/2022
100100438	CF	FLUSHING	NY		04/27/2023	6.250	583,433		225				830,000	04/11/2022
100100439	CF	JACKSON HEIGHTS	NY		04/27/2023	6.625	174,119		(27)				315,000	04/08/2022
100100440	CF	BROOKLYN	NY		04/27/2023	6.125	380,327		6,395				530,000	04/01/2022
100100441		FONTANA	CA		04/27/2023	6.000	516,730		1,197				750,000	03/30/2022
100100443	CF	YONKERS	NY		04/27/2023	6.500	548,410		329				755,000	04/13/2022
100100444	CF	WINHALL	VT		04/27/2023	7.250	765,295		(385)				1,050,000	04/29/2022
100100445	CF	CAMARILLO	CA		04/27/2023	6.875	634,715		(348)				1,240,000	04/25/2022
100100446	CF	LOS ANGELES	CA		04/27/2023	7.125	1,460,802		(594)				2,100,000	04/25/2022
100100448	CF	MELVILLE	NY		04/27/2023	6.625	959,752		256				1,750,000	04/19/2022
100100449	CF	AVENTURA	FL		04/27/2023	6.000	227,574		369				340,000	04/12/2022
100100450	CF	GOULDSBORO	PA		04/27/2023	6.875	198,183		(151)				530,000	04/29/2022
100100451	CF	NEW HYDE PARK	NY		04/27/2023	7.250	534,130		120				700,000	05/03/2022
100100452	CF	SCOTRUN	PA		04/27/2023	6.750	295,369		(9)				410,000	04/11/2022
100100455	CF	PALMDALE	CA		04/27/2023	7.125	438,434		56				705,000	04/21/2022
100100457	CF	ADELANTO	CA		04/27/2023	7.125	222,917		(96)				380,000	04/21/2022
100100458	CF	ANNANDALE	NJ		04/27/2023	6.750	210,726		(99)				335,000	04/18/2022
100100459	CF	CORONA	CA		04/27/2023	6.250	935,019		844				1,275,000	04/01/2022
100100461	CF	HOLLYWOOD	FL		04/27/2023	7.000	261,820		36				370,000	04/22/2022
100100462	CF	SAN ANTONIO	TX		04/27/2023	6.000	319,888		229				460,000	04/20/2022
100100463	CF	OVERLAND PARK	KS		04/27/2023	6.625	307,091		3,466				530,000	04/25/2022
100100465	CF	BERKELEY	CA		04/27/2023	7.250	1,460,227		11,385				2,325,000	04/29/2022
100100467	CF	LEESBURG	VA		04/27/2023	6.625	1,336,454		275				2,300,000	04/18/2022
100100468	CF	HAPPY VALLEY	OR		04/27/2023	5.875	163,728		2,244				1,005,000	03/28/2022
100100469	CF	LOS ANGELES	CA		04/27/2023	4.875	118,489		456				630,000	12/31/2021
100100471	CF	SAINT CLOUD	FL		04/27/2023	4.625	204,709		824				345,000	03/11/2022
100100473	CF	CENTRAL ISLIP	NY		04/27/2023	5.625	263,931		680				411,000	03/09/2022
100100474	CF	CORONA	NY		04/27/2023	4.500	599,916		3,530				1,168,000	02/07/2022
100100475	CF	BROOKLYN	NY		04/27/2023	5.375	328,918		1,004				910,000	03/18/2022
100100476	CF	STATEN ISLAND	NY		04/27/2023	4.500	441,564		2,437				825,000	02/08/2022
100100477	CF	ROCHESTER	NY		04/27/2023	5.125	93,268		322				150,000	03/17/2022
100100478	CF	PRESCOTT VALLEY	AZ		04/27/2023	4.875	327,208		795				540,000	03/09/2022
100100479	CF	BOSTON	MA		04/27/2023	5.375	416,201		1,301				1,380,000	03/16/2022
100100481	CF	PHILADELPHIA	PA		04/27/2023	5.125	182,603		618				340,000	03/07/2022
100100483	CF	PISCATAWAY	NJ		04/27/2023	5.000	93,731		640				236,000	03/01/2022
100100484	CF	NEW CASTLE	DE		04/27/2023	5.875	177,351		330				300,000	03/30/2022
100100485	CF	FORT MYERS	FL		04/27/2023	5.625	180,330		410				310,000	03/28/2022
100100487		PEMBROKE PINES	FL		04/27/2023	6.000	241,713		372				500,000	04/12/2022
100100488		QUEENS VILLAGE	NY		04/27/2023	6.500	661,080		606				945,000	04/21/2022
100100489	CF	EAST STROUDSBURG	PA		04/27/2023	6.375	121,683		1,812				184,000	04/04/2022
100100491	CF	HANOVER	PA		04/27/2023	6.500	136,287		1,875				205,000	03/31/2022
100100492	CF	PRAIRIE GROVE	AR		04/27/2023	6.500	166,991		100				296,000	04/29/2022
100100493		KILLEEN	TX		04/27/2023	6.500	123,654		81				193,000	04/01/2022
100100494	CF	BALTIMORE	MD		04/27/2023	6.500	218,855		166				314,400	04/14/2022
100100496	CF	MIAMI	FL		04/27/2023	5.250	291,605		1,168				480,000	03/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100497		LAKE HAVASU CITY	AZ		04/27/2023	7.500	268,785		(46)				522,000	04/28/2022
100100499	CF	SICKLERVILLE	NJ		04/27/2023	6.750	187,041		86				270,000	04/13/2022
100100503	CF	JAMAICA	NY		04/27/2023	6.250	464,976		861				825,000	04/14/2022
100100504	CF	WINDERMERE	FL		04/27/2023	8.000	524,913		(240)				750,000	03/01/2023
100100509	CF	KELLER	TX		04/27/2023	7.875	775,199		(77)				1,000,000	03/16/2023
100100510	CF	GODLEY	TX		04/27/2023	8.875	491,816		(310)				607,000	03/14/2023
100100512	CF	ORLANDO	FL		04/27/2023	8.375	1,301,157		(400)				1,566,120	03/15/2023
100100517	CF	OJAI	CA		04/27/2023	8.000	548,319		(83)				765,000	03/03/2023
100100518	CF	LAKEWAY	TX		04/27/2023	7.750	1,735,820		(259)				2,180,000	02/24/2023
100100521	CF	ROYAL PALM BEACH	FL		04/27/2023	8.625	327,116		(271)				380,000	03/07/2023
100100526	CF	MOORPARK	CA		04/27/2023	8.000	503,790		(250)				641,500	03/08/2023
100100528	CF	HOLLYWOOD	FL		04/27/2023	9.250	460,868		(89)				582,000	03/15/2023
100100529	CF	DRIPPING SPRINGS	TX		04/27/2023	7.625	458,558		(186)				580,000	03/07/2023
100100531	CF	MIAMI BEACH	FL		04/27/2023	7.500	495,826		(173)				770,000	03/27/2023
100100532	CF	LAWRENCEVILLE	GA		04/27/2023	8.750	504,653		(393)				618,000	03/14/2023
100100534	CF	BOYNTON BEACH	FL		04/27/2023	8.000	656,991		(355)				915,000	03/16/2023
100100535	CF	ANAHEIM	CA		04/27/2023	7.250	1,017,653		(27)				1,350,000	03/07/2023
100100538	CF	MCDONOUGH	GA		04/27/2023	9.875	227,192		(376)				280,000	03/27/2023
100100539	CF	PLYMOUTH	CA		04/27/2023	9.125	782,788		(497)				865,000	03/16/2023
100100540	CF	CHARLOTTE	NC		04/27/2023	8.375	393,114		(268)				485,000	04/05/2023
100100545	CF	MORENO VALLEY	CA		04/27/2023	8.000	406,216		(224)				506,000	03/17/2023
100100546	CF	LODI	CA		04/27/2023	9.500	198,532		(572)				280,000	03/22/2023
100100547	CF	MILILANI	HI		04/27/2023	7.375	518,252		(110)				1,095,000	03/21/2023
100100549	CF	POWDER SPRINGS	GA		04/27/2023	9.000	665,546		(456)				1,010,000	03/30/2023
100100550	CF	SAINT CLOUD	FL		04/27/2023	7.000	365,668		18				515,000	03/24/2023
100100551	CF	SIMI VALLEY	CA		04/27/2023	8.250	541,796		(224)				725,000	03/27/2023
100100552	CF	NORTH EAST	PA		04/27/2023	8.250	363,198		(234)				485,000	03/17/2023
100100553	CF	DESERT HOT SPRINGS	CA		04/27/2023	9.250	383,652		(146)				515,000	03/16/2023
100100554	CF	TEHACHAPI	CA		04/27/2023	9.625	656,174		(227)				800,000	03/27/2023
100100557	CF	HOUSTON	TX		04/27/2023	9.000	294,761		(327)				387,000	03/24/2023
100100558	CF	WILLIS	TX		04/27/2023	9.125	290,049		(534)				366,000	04/04/2023
100100559	CF	LONG BRANCH	NJ		04/27/2023	9.875	334,424		(366)				425,000	03/23/2023
100100562	CF	FORT WORTH	TX		04/27/2023	8.750	388,146		(473)				465,000	03/24/2023
100100566	CF	PLEASANT VIEW	UT		04/27/2023	8.375	539,828		(211)				676,000	03/17/2023
100100568	CF	DENVER	CO		04/27/2023	7.875	1,500,376		(173)				1,880,000	03/27/2023
100100575	CF	TAMARAC	FL		04/27/2023	8.250	226,126		(332)				505,000	03/15/2023
100100576	CF	HAYWARD	CA		04/27/2023	8.750	609,541		(288)				675,000	03/29/2023
100100578	CF	SAN ANTONIO	TX		04/27/2023	10.250	205,018		(448)				251,000	04/05/2023
100100579	CF	CAVE CREEK	AZ		04/27/2023	8.750	274,263		(733)				467,000	03/30/2023
100100581	CF	LAWRENCEVILLE	GA		04/27/2023	8.250	287,053		(463)				415,000	04/07/2023
100100583	CF	WEST PALM BEACH	FL		04/27/2023	8.375	103,593		(119)				201,000	03/07/2023
100100584		CHULA VISTA	CA		04/27/2023	8.250	290,175		(257)				722,000	03/23/2023
100100585		TAVERNIER	FL		04/27/2023	8.000	491,371		(177)				1,775,000	03/03/2023
100100591		MOORESVILLE	NC		04/27/2023	8.500	349,246		(49)				450,000	03/20/2023
100100592		JOSHUA TREE	CA		04/27/2023	8.375	155,330		(204)				390,000	03/06/2023
100100595	CF	HOUSTON	TX		04/27/2023	7.750	151,072		(100)				220,000	03/14/2023
100100596		HOUSTON	TX		04/27/2023	7.750	165,536		(56)				260,000	03/02/2023
100100598		MERIDIANVILLE	AL		04/27/2023	7.000	246,059		55				335,000	03/06/2023
100100599	CF	ODENVILLE	AL		04/27/2023	7.375	211,213		13				290,000	03/02/2023
100100602		MI WUK VILLAGE	CA		04/27/2023	9.250	275,728		(114)				375,000	03/27/2023
100100603		NASHVILLE	TN		04/27/2023	8.250	546,048		(213)				730,000	03/13/2023
100100604	CF	SACRAMENTO	CA		04/27/2023	8.125	137,759		(163)				185,000	03/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100608	CF	BAYONNE	NJ		04/27/2023	8.250	596,937		(355)				800,000	03/13/2023
100100609		WITTMANN	AZ		04/27/2023	7.875	345,107		(72)				595,000	03/16/2023
100100611	CF	SALEM	OR		04/27/2023	8.750	368,319		(298)				540,000	03/15/2023
100100614	CF	PHOENIX	AZ		04/27/2023	9.125	430,305		(269)				565,000	03/31/2023
100100615		SURFSIDE BEACH	SC		04/27/2023	8.625	232,649		(195)				363,000	03/17/2023
100100616	CF	SAINT AUGUSTINE	FL		04/27/2023	7.625	379,820		(92)				550,000	03/13/2023
100100620		SUNRISE	FL		04/27/2023	8.500	222,389		(178)				670,000	03/29/2023
100100621	CF	NEW BRITAIN	CT		04/27/2023	8.500	309,197		(315)				400,000	03/30/2023
100100623	CF	ROCHESTER	WA		04/27/2023	8.250	254,574		(186)				500,000	03/15/2023
100100624	CF	MORENO VALLEY	CA		04/27/2023	8.500	302,572		(390)				523,000	03/29/2023
100100625	CF	WAYNESVILLE	NC		04/27/2023	9.125	228,769		(221)				300,000	03/22/2023
100100627		BARSTOW	CA		04/27/2023	8.625	177,534		(85)				225,000	03/16/2023
100100628	CF	COLORADO SPRINGS	CO		04/27/2023	8.750	216,581		(219)				548,000	04/14/2023
100100632		BURBANK	CA		04/27/2023	8.250	513,934		(138)				908,000	03/28/2023
100100634		CONYERS	GA		04/27/2023	9.375	114,676		(182)				153,000	03/31/2023
100100635	CF	RIVERSIDE	NJ		04/27/2023	8.500	259,276		(306)				340,000	04/17/2023
100100637	CF	HUMBLE	TX		04/27/2023	8.250	154,929		(172)				215,000	03/27/2023
100100638		MIAMI	FL		04/27/2023	8.625	286,010		(233)				350,000	03/30/2023
100100641	CF	WEST COVINA	CA		03/28/2023	8.000	582,499		(259)				730,000	02/25/2023
100100642		HOUSTON	TX		03/28/2023	8.990	909,568		(85)				1,317,000	02/24/2023
100100643		ATLANTA	GA		03/28/2023	8.625	298,285		(59)				420,000	01/27/2023
100100644	CF	COLTON	CA		03/28/2023	8.375	490,032		(171)				640,000	02/22/2023
100100645	CF	EAGLE POINT	OR		03/28/2023	8.125	425,733		(107)				580,000	01/09/2023
100100647	CF	BAKERSFIELD	CA		04/28/2023	8.125	269,084		(219)				338,000	07/07/2021
100100648	CF	ELIZABETH	NJ		04/28/2023	6.625	251,783		113				318,000	07/02/2021
100100649	CF	ANNAPOLIS	MD		04/28/2023	6.625	276,747		(15)				350,000	05/11/2021
100100650		LIMOKALEE	FL		04/28/2023	5.625	160,412		162				210,000	06/16/2021
100100651	CF	LAS VEGAS	NV		04/28/2023	5.625	198,005		208				295,000	06/18/2021
100100653	CF	DELANCO	NJ		04/28/2023	6.625	299,012		95				395,000	06/24/2021
100100654	CF	ROCKVILLE	MD		04/28/2023	6.375	290,789		75				400,000	06/28/2021
100100655	CF	CHARLOTTE	NC		04/28/2023	6.500	149,610		(13)				214,000	06/08/2021
100100656	CF	WOODBRIDGE	VA		04/28/2023	5.750	267,731		247				460,000	05/25/2021
100100657	CF	NORTH LAS VEGAS	NV		04/28/2023	6.375	272,451		136				370,000	07/09/2021
100100658	CF	MARTINEZ	CA		04/28/2023	5.500	189,469		248				570,000	07/20/2021
100100659	CF	LAKE VILLA	IL		04/28/2023	6.625	237,303		188				305,500	04/28/2021
100100660	CF	ATCO	NJ		04/28/2023	6.875	126,061		(62)				189,000	08/17/2021
100100661	CF	NORTH LAS VEGAS	NV		04/28/2023	5.750	80,409		370				380,000	07/29/2021
100100662		EAST ORANGE	NJ		04/28/2023	7.500	216,529		(42)				300,000	06/24/2021
100100663	CF	PHOENIX	AZ		04/28/2023	4.875	148,120		327				265,000	07/30/2021
100100664	CF	FREDERICKSBURG	VA		04/28/2023	6.250	280,321		130				370,000	07/27/2021
100100665	CF	BAKERSFIELD	CA		04/28/2023	6.250	120,971		99				180,000	08/12/2021
100100666	CF	SANTA CLARA	CA		04/28/2023	5.250	510,576		1,121				1,260,000	07/26/2021
100100667	CF	TRACY	CA		04/28/2023	4.990	293,150		755				630,000	07/28/2021
100100668	CF	STAFFORD	VA		04/28/2023	6.750	162,000		(47)				225,000	07/30/2021
100100670	CF	PENNSAUKEN	NJ		04/28/2023	5.750	167,435		158				240,000	09/03/2021
100100671		EGG HARBOR TOWNSHIP	NJ		04/28/2023	7.125	151,445		123				226,000	06/15/2021
100100672	CF	LEHI	UT		04/28/2023	4.990	224,906		446				463,000	08/31/2021
100100673	CF	LANHAM	MD		04/28/2023	5.990	214,625		211				326,000	09/07/2021
100100674	CF	LONG BRANCH	NJ		04/28/2023	6.125	313,933		524				450,000	07/26/2021
100100675	CF	LAS VEGAS	NV		04/28/2023	5.625	149,234		156				286,000	08/31/2021
100100676	CF	SEMINOLE	FL		04/28/2023	5.500	179,016		209				271,000	09/24/2021
100100677	CF	LA PLATA	MD		04/28/2023	5.500	267,650		380				405,000	09/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100678	CF	RIALTO	CA		04/28/2023	6.250	347,746		345				450,000	08/28/2021
100100679	CF	ROCKVILLE	MD		04/28/2023	5.250	326,520		667				520,000	09/17/2021
100100680	CF	CHESTER	VA		04/28/2023	5.125	250,575		430				380,000	09/16/2021
100100681	CF	HOUSTON	TX		04/28/2023	6.500	186,918		22				222,000	08/31/2021
100100682	CF	CHICAGO	IL		04/28/2023	5.875	211,278		235				275,000	08/31/2021
100100683	CF	HYATTSVILLE	MD		04/28/2023	5.375	304,965		607				470,000	09/08/2021
100100684	CF	PAHRUMP	NV		04/28/2023	5.990	270,415		355				355,000	09/21/2021
100100686	CF	CULPEPER	VA		04/28/2023	5.990	213,438		160				275,000	09/23/2021
100100687	CF	WINGATE	NC		04/28/2023	5.990	182,908		122				272,000	09/24/2021
100100688	CF	LOS ANGELES	CA		04/28/2023	5.750	347,245		377				561,000	09/21/2021
100100689	CF	PASADENA	TX		04/28/2023	6.500	112,935		43				174,000	09/13/2021
100100690	CF	HANOVER PARK	IL		04/28/2023	6.250	187,860		116				245,000	09/24/2021
100100691	CF	GLENDALE	AZ		04/28/2023	6.125	237,736		245	3			340,000	09/10/2021
100100692	CF	RICHMOND	VA		04/28/2023	6.375	177,201		9				245,000	09/17/2021
100100693	CF	ST GEORGE	UT		04/28/2023	6.125	332,700		214				450,000	09/24/2021
100100694		LOCKPORT	IL		04/28/2023	7.750	183,364		(81)				295,000	09/13/2021
100100695	CF	LANHAM	MD		04/28/2023	6.250	361,987		412				470,000	09/01/2021
100100696	CF	THOUSAND OAKS	CA		04/28/2023	6.250	619,864		412				790,000	09/10/2021
100100697	CF	ELKRIDGE	MD		04/28/2023	6.250	211,601		137				270,000	09/23/2021
100100698	CF	MESQUITE	TX		04/28/2023	7.750	222,147		(347)				335,000	09/02/2021
100100700		LAS VEGAS	NV		04/28/2023	7.990	184,112		(162)				255,000	08/30/2021
100100701		KUNKLETOWN	PA		04/28/2023	4.990	206,537		220				300,000	10/22/2021
100100702	CF	EATONTOWN	NJ		04/28/2023	6.125	278,383		197				380,000	09/22/2021
100100703	CF	NEWARK	NJ		04/28/2023	5.990	278,790		221				405,000	10/21/2021
100100704	CF	CHICAGO	IL		04/28/2023	6.375	213,710		157				296,000	09/30/2021
100100705	CF	FREDERICKSBURG	VA		04/28/2023	4.875	152,376		424				310,000	09/27/2021
100100706	CF	SHELTON	CT		04/28/2023	4.990	266,098		619				447,500	09/30/2021
100100707	CF	NORTH CHARLESTON	SC		04/28/2023	5.625	193,959		192				285,000	09/15/2021
100100708		CHICAGO	IL		04/28/2023	6.500	190,334		46				370,000	09/24/2021
100100709	CF	HOUSTON	TX		04/28/2023	5.990	182,506		118				240,000	10/18/2021
100100710	CF	NORTH ARLINGTON	NJ		04/28/2023	6.625	457,554		248				630,000	10/01/2021
100100711	CF	SACRAMENTO	CA		04/28/2023	5.875	130,178		111				325,000	09/22/2021
100100712	CF	ZION	IL		04/28/2023	5.875	144,695		100				185,000	10/15/2021
100100713	CF	LANCASTER	CA		04/28/2023	5.625	446,995		827				720,000	10/25/2021
100100714	CF	OREM	UT		04/28/2023	4.750	195,222		525				450,000	10/15/2021
100100715	CF	WEST VALLEY CITY	UT		04/28/2023	4.625	200,338		588				398,000	10/01/2021
100100716	CF	LANDOVER	MD		04/28/2023	5.875	206,243		165				265,000	09/30/2021
100100718	CF	MILLINGTON	NJ		04/28/2023	5.375	269,107		427				405,000	09/24/2021
100100719	CF	VISALIA	CA		04/28/2023	5.375	210,400		370				300,000	10/29/2021
100100720	CF	MAYWOOD	CA		04/28/2023	4.990	255,138		743				520,000	10/13/2021
100100721	CF	CHICAGO	IL		04/28/2023	5.500	204,526		286				295,000	10/01/2021
100100722	CF	GREELEY	CO		04/28/2023	5.875	238,172		201				326,000	10/14/2021
100100723	CF	HOUSTON	TX		04/28/2023	5.990	13,573		109				314,000	09/29/2021
100100724	CF	MODESTO	CA		04/28/2023	5.875	302,441		470				413,000	09/23/2021
100100725	CF	FREDERICKSBURG	VA		04/28/2023	5.990	216,991		169				298,000	10/15/2021
100100726	CF	KATY	TX		04/28/2023	5.250	155,733		224				242,000	10/19/2021
100100727	CF	ALGONQUIN	IL		04/28/2023	5.875	136,346		193				247,000	11/02/2021
100100728	CF	HOUSTON	TX		04/28/2023	5.500	177,199		221				273,800	10/19/2021
100100729	CF	FREDERICKSBURG	VA		04/28/2023	5.125	138,649		334				235,000	10/28/2021
100100730	CF	AUSTIN	TX		04/28/2023	5.375	211,471		381				395,000	10/15/2021
100100731	CF	BALTIMORE	MD		04/28/2023	6.250	178,806		77				235,000	09/30/2021
100100732	CF	ALGONA	WA		04/28/2023	5.990	302,375		407				415,000	10/14/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100733	CF	RIVERSIDE	NJ		04/28/2023	6.250	147,962		92				200,000	09/16/2021
100100734	CF	NORTH LAS VEGAS	NV		04/28/2023	5.500	285,124		590				415,000	10/22/2021
100100735	CF	SALEM	OR		04/28/2023	5.875	310,858		327				438,000	10/26/2021
100100736	CF	AURORA	IL		04/28/2023	6.750	146,338		74				175,000	10/14/2021
100100737	CF	INDIAN TRL	NC		04/28/2023	6.250	294,909		185				401,000	09/29/2021
100100738	CF	MCHENRY	IL		04/28/2023	6.125	171,150		153				226,000	10/04/2021
100100739	CF	PURCELLVILLE	VA		04/28/2023	5.625	735,045		1,433				1,082,000	10/15/2021
100100740	CF	WALKERTOWN	NC		04/28/2023	6.250	290,498		161				436,000	10/08/2021
100100742		BOCA RATON	FL		04/28/2023	6.875	210,901		(115)				455,000	09/23/2021
100100743	CF	AURORA	IL		04/28/2023	6.125	140,869		105				180,000	10/25/2021
100100744	CF	MUNDELEIN	IL		04/28/2023	6.125	171,912		120				220,000	10/28/2021
100100745	CF	BEL AIR	MD		04/28/2023	6.250	193,287		224				315,000	10/18/2021
100100746	CF	CHARLOTTE	NC		04/28/2023	6.750	69,725		(71)				164,000	10/21/2021
100100747	CF	GREELEY	CO		04/28/2023	6.125	332,460		181				473,000	10/21/2021
100100749	CF	FRANKLIN PARK	IL		04/28/2023	6.375	228,434		171				286,000	11/02/2021
100100751		TRENTON	NJ		04/28/2023	6.990	146,767		1				205,000	10/29/2021
100100752	CF	FRIENDSWOOD	TX		04/28/2023	6.625	173,638		18				214,500	10/29/2021
100100753	CF	ALEXANDRIA	VA		04/28/2023	6.750	353,712		36				510,000	10/22/2021
100100754		ROSHARON	TX		04/28/2023	7.500	110,021		(61)				207,000	10/29/2021
100100755		HOUSTON	TX		04/28/2023	7.750	175,286		(156)				250,000	10/13/2021
100100756	CF	DANBURY	CT		04/28/2023	6.750	394,429		222				500,000	10/27/2021
100100758		AURORA	IL		04/28/2023	6.625	142,744		19				222,000	10/28/2021
100100759		GLEN ALLEN	VA		04/28/2023	7.875	130,392		(227)				195,000	10/25/2021
100100760		CHARLOTTE	NC		04/28/2023	7.875	205,880		(275)				295,000	10/08/2021
100100762	CF	WINDSOR MILL	MD		04/28/2023	6.375	174,456		74				222,000	09/17/2021
100100764	CF	HOUSTON	TX		04/28/2023	6.250	152,830		68				215,000	10/07/2021
100100765	CF	HUMBLE	TX		04/28/2023	7.500	156,130		(96)				227,000	09/29/2021
100100766	CF	GAITHERSBURG	MD		04/28/2023	6.250	368,628		298				485,000	10/22/2021
100100767	CF	HUNTINGTOWN	MD		04/28/2023	6.125	343,526		275				450,000	10/29/2021
100100768		SPRING	TX		04/28/2023	7.625	194,299		(124)				270,000	09/30/2021
100100769		WILLINGBORO	NJ		04/28/2023	7.875	193,959		(153)				259,900	10/13/2021
100100770		OWINGS MILLS	MD		04/28/2023	7.375	235,427		(48)				325,000	10/29/2021
100100771		PARK CITY	IL		04/28/2023	7.625	197,426		(82)				270,000	10/28/2021
100100772		SUMMERVILLE	SC		04/28/2023	6.750	442,857		139				640,000	11/03/2021
100100773	CF	STERLING	VA		04/28/2023	6.625	339,191		164				486,000	11/02/2021
100100774	CF	NEW MILFORD	CT		04/28/2023	6.250	285,383		352				400,000	10/19/2021
100100776	CF	FORT LAUDERDALE	FL		04/28/2023	5.990	116,124		68				160,000	10/15/2021
100100777	CF	BERWYN	IL		04/28/2023	4.990	157,559		354				250,000	11/19/2021
100100778	CF	FRESNO	CA		04/28/2023	4.990	129,179		305				290,000	11/08/2021
100100779	CF	GILROY	CA		04/28/2023	4.625	395,119		1,664				1,028,000	11/09/2021
100100780	CF	BALTIMORE	MD		04/28/2023	5.990	156,069		103				222,000	10/27/2021
100100781	CF	HYATTSVILLE	MD		04/28/2023	4.750	191,585		552				444,000	10/29/2021
100100782	CF	WALDORF	MD		04/28/2023	5.500	239,364		334				345,000	10/04/2021
100100783	CF	BAKERSFIELD	CA		04/28/2023	4.990	142,604		288				218,000	11/16/2021
100100784	CF	FAIRFAX	VA		04/28/2023	4.625	496,275		1,694				765,000	11/19/2021
100100785	CF	SAN JOSE	CA		04/28/2023	4.875	559,147		1,609				1,170,000	11/19/2021
100100786	CF	FRESNO	CA		04/28/2023	5.250	50,680		252				460,000	11/09/2021
100100788	CF	SAN PABLO	CA		04/28/2023	4.990	465,804		1,337				750,000	11/17/2021
100100789	CF	GAITHERSBURG	MD		04/28/2023	5.375	270,125		425				380,000	11/05/2021
100100790	CF	FORT WASHINGTON	MD		04/28/2023	5.625	286,120		465				445,000	10/27/2021
100100791	CF	MONROE	NC		04/28/2023	5.625	198,476		283				295,000	10/27/2021
100100792	CF	LA PLATA	MD		04/28/2023	5.375	249,819		364				350,000	11/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100793		MATTHEWS	NC		04/28/2023	6.750	214,612		36				305,000	10/28/2021
100100794	CF	BARNEGAT	NJ		04/28/2023	6.375	135,176		55				170,000	11/11/2021
100100795	CF	SAN JOSE	CA		04/28/2023	5.250	589,246		1,069				940,000	11/30/2021
100100796	CF	RALEIGH	NC		04/28/2023	6.375	174,749		59				254,000	11/17/2021
100100798	CF	STANWOOD	WA		04/28/2023	5.375	387,469		711				610,000	11/15/2021
100100799	CF	DENVER	CO		04/28/2023	5.625	145,174		362				433,000	11/12/2021
100100800	CF	HAGERSTOWN	MD		04/28/2023	6.500	227,217		77				290,000	11/05/2021
100100801	CF	CENTREVILLE	VA		04/28/2023	6.625	383,871		177				485,000	11/10/2021
100100802	CF	SOUTH AMBOY	NJ		04/28/2023	6.250	289,844		185				390,000	11/15/2021
100100803	CF	BROOKFIELD	CT		04/28/2023	6.250	546,921		648				715,000	11/19/2021
100100804	CF	STAFFORD	VA		04/28/2023	7.375	265,422		(87)				475,000	11/09/2021
100100805	CF	LOS BANOS	CA		04/28/2023	5.500	339,521		573				500,000	11/30/2021
100100806	CF	NORTH POTOMAC	MD		04/28/2023	6.625	483,391		341				580,000	11/19/2021
100100807		MINT HILL	NC		04/28/2023	7.875	232,728		(371)				378,000	11/18/2021
100100808	CF	GLEN BURNIE	MD		04/28/2023	6.250	306,301		194				405,000	11/12/2021
100100809	CF	BEACH PARK	IL		04/28/2023	6.250	136,556		221				322,000	11/18/2021
100100810	CF	DAMASCUS	OR		04/28/2023	7.625	448,337		(227)				609,000	11/23/2021
100100811	CF	SPRINGFIELD	VA		04/28/2023	6.500	185,693		32				235,000	12/08/2021
100100812	CF	HOUSTON	TX		04/28/2023	6.625	183,093		32				219,000	11/08/2021
100100813	CF	GLEN BURNIE	MD		04/28/2023	6.375	259,615		143				330,000	10/27/2021
100100816	CF	BEACH PARK	IL		04/28/2023	5.375	140,208		180				207,000	11/29/2021
100100817	CF	SAN ANTONIO	TX		04/28/2023	5.990	177,060		107				230,000	11/24/2021
100100818	CF	HAMILTON	NJ		04/28/2023	5.990	141,932		78				207,000	11/30/2021
100100819	CF	DENVER	CO		04/28/2023	4.625	250,387		793				560,000	11/19/2021
100100821	CF	UPPER MARLBORO	MD		04/28/2023	6.125	339,783		528				645,000	11/18/2021
100100822	CF	GURNEE	IL		04/28/2023	5.250	147,615		266				240,000	12/02/2021
100100823	CF	PASADENA	MD		04/28/2023	5.500	134,566		180				235,000	11/23/2021
100100824	CF	WOODBURN	OR		04/28/2023	5.250	262,773		429				411,000	11/30/2021
100100825	CF	POOLESVILLE	MD		04/28/2023	4.625	234,062		701				503,000	11/24/2021
100100826	CF	PHOENIX	AZ		04/28/2023	5.625	179,528		271				305,000	11/24/2021
100100827	CF	ROCKFORD	IL		04/28/2023	6.125	121,440		167				189,000	11/18/2021
100100828	CF	HANFORD	CA		04/28/2023	5.125	202,967		415				335,000	11/24/2021
100100830		CHICAGO	IL		04/28/2023	7.375	93,780		(16)				239,000	12/03/2021
100100831	CF	BRIGHTON	CO		04/28/2023	6.375	354,480		116				425,000	11/15/2021
100100832	CF	BOLINGBROOK	IL		04/28/2023	6.625	220,776		139				276,000	11/19/2021
100100833	CF	EDGWATER PARK	NJ		04/28/2023	6.375	275,603		238				375,000	11/19/2021
100100835		SPOTSYLVANIA	VA		04/28/2023	7.375	296,486		(83)				415,000	11/30/2021
100100836	CF	REISTERSTOWN	MD		04/28/2023	6.125	219,101		126				286,000	11/30/2021
100100837	CF	NEW CARROLLTON	MD		04/28/2023	6.125	273,064		192				370,000	11/23/2021
100100838	CF	EASTON	MD		04/28/2023	6.625	203,588		55				303,000	12/14/2021
100100839	CF	MONTGOMERY VILLAGE	MD		04/28/2023	6.125	227,430		309				302,000	11/18/2021
100100841	CF	KEYPORT	NJ		04/28/2023	5.250	249,037		408				351,000	12/10/2021
100100842	CF	LAS VEGAS	NV		04/28/2023	6.250	180,309		115				338,000	12/10/2021
100100843		ROSELLE PARK	NJ		04/28/2023	6.990	278,287		182				405,000	11/30/2021
100100844	CF	OAKLAND	CA		04/28/2023	5.750	846,269		1,566				12,500,000	12/10/2021
100100845	CF	HAGERSTOWN	MD		04/28/2023	7.625	266,098		(155)				360,000	12/07/2021
100100847		LOCKPORT	IL		04/28/2023	6.500	122,644		321				450,000	11/24/2021
100100848	CF	SHELTON	CT		04/28/2023	6.625	344,588		171				410,000	12/13/2021
100100849	CF	DANBURY	CT		04/28/2023	6.250	268,930		137				340,000	12/10/2021
100100850	CF	BAKERSFIELD	CA		04/28/2023	7.625	163,170		(25)				225,000	11/18/2021
100100851	CF	JOLIET	IL		04/28/2023	6.125	254,667		234				365,000	11/22/2021
100100854	CF	FAIRFIELD	CA		04/28/2023	4.625	412,925		1,530				680,000	11/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100855	CF	LEHIGH ACRES	FL		04/28/2023	6.125	249,174		118				315,000	12/10/2021
100100856	CF	SEATTLE	WA		04/28/2023	4.875	164,222		351				290,000	12/09/2021
100100857	CF	GLEN BURNIE	MD		04/28/2023	6.625	271,788		163				372,000	12/23/2021
100100858	CF	YORKVILLE	IL		04/28/2023	4.875	243,804		573				450,000	12/22/2021
100100859	CF	HAYWARD	CA		04/28/2023	5.875	635,464		1,474				890,000	12/14/2021
100100860	CF	GRANITE FALLS	WA		04/28/2023	7.750	330,637		(51)				455,000	12/23/2021
100100861	CF	SILVER SPRING	MD		04/28/2023	6.250	218,864		161				302,000	12/20/2021
100100862	CF	GAITHERSBURG	MD		04/28/2023	5.125	165,846		492				345,000	12/22/2021
100100864		WATERBURY	CT		04/28/2023	7.875	194,707		(74)				265,000	12/29/2021
100100865	CF	WEST NEW YORK	NJ		04/28/2023	6.125	337,945		316				490,000	12/21/2021
100100866	CF	LOGAN	UT		04/28/2023	6.375	199,288		60				333,000	01/03/2022
100100867	CF	GARDENA	CA		04/28/2023	5.875	487,770		415				709,000	12/21/2021
100100868	CF	MATTAWA	WA		04/28/2023	5.125	221,868		442				430,000	12/17/2021
100100870	CF	HARVARD	IL		04/28/2023	6.500	205,399		514				285,000	12/10/2021
100100871	CF	COLLEGE PARK	MD		04/28/2023	5.375	210,715		365				387,000	12/20/2021
100100873	CF	GERMANTOWN	MD		04/28/2023	5.500	253,395		448				390,000	12/08/2021
100100874	CF	TAMPA	FL		04/28/2023	5.375	213,919		357				271,000	12/28/2021
100100875	CF	SAN JACINTO	CA		04/28/2023	5.250	319,778		714				461,000	12/08/2021
100100876	CF	WOODBRIDGE	VA		04/28/2023	5.625	294,155		411				410,000	12/17/2021
100100877	CF	HOUSTON	TX		04/28/2023	5.875	115,105		93				215,000	12/30/2021
100100878	CF	ROUND ROCK	TX		04/28/2023	5.625	297,892		366				480,000	12/27/2021
100100880	CF	ROCKVILLE	MD		04/28/2023	5.625	366,494		593				465,000	12/27/2021
100100881	CF	FREDERICK	MD		04/28/2023	5.250	174,994		299				281,000	12/30/2021
100100883	CF	BOCA RATON	FL		04/28/2023	5.250	276,224		553				464,000	12/30/2021
100100884	CF	NEWTOWN	CT		04/28/2023	6.625	433,229		(19)				525,000	12/13/2021
100100885	CF	ALEXANDRIA	VA		04/28/2023	5.750	426,060		469				600,000	12/27/2021
100100886	CF	BALTIMORE	MD		04/28/2023	6.125	138,485		120				280,000	12/10/2021
100100887	CF	WILMINGTON	CA		04/28/2023	5.625	399,460		704				600,000	12/29/2021
100100888	CF	NORWALK	CT		04/28/2023	6.500	365,507		320				460,000	12/14/2021
100100889	CF	ROCKTON	IL		04/28/2023	6.375	72,585		101				179,000	12/20/2021
100100890	CF	THORNTON	CO		04/28/2023	6.625	360,251		64				435,000	12/15/2021
100100891	CF	LINDEN	VA		04/28/2023	6.125	196,705		150				300,000	12/30/2021
100100892	CF	COLUMBIA	MD		04/28/2023	6.250	269,020		135				340,000	12/30/2021
100100894	CF	DENVER	CO		04/28/2023	6.625	332,762		197				415,000	12/30/2021
100100895	CF	ALEXANDRIA	VA		04/28/2023	6.125	386,812		257				525,000	12/23/2021
100100896	CF	SAN ANTONIO	TX		04/28/2023	6.500	269,317		42				320,000	12/17/2021
100100897	CF	LENEXA	KS		04/28/2023	6.500	442,661		332				600,000	12/29/2021
100100898		BALTIMORE	MD		04/28/2023	6.625	150,939		(29)				195,000	12/30/2021
100100899		SAN ANTONIO	TX		04/28/2023	7.375	152,073		(91)				206,000	12/30/2021
100100900	CF	DELRAN	NJ		04/28/2023	6.375	169,896		111				280,000	01/03/2022
100100901		WEST PALM BCH	FL		04/28/2023	7.875	176,499		(156)				240,000	12/16/2021
100100905	CF	COALINGA	CA		04/28/2023	6.875	261,352		260				335,000	01/03/2022
100100906	CF	MILFORD	DE		04/28/2023	4.875	84,189		517				290,000	12/09/2021
100100907	CF	BELTSVILLE	MD		04/28/2023	6.125	295,154		192				389,000	12/27/2021
100100908	CF	BLUFFTON	SC		04/28/2023	6.500	290,034		39				360,000	12/29/2021
100100909		PITTSBURG	CA		04/28/2023	7.125	396,074		(60)				640,000	01/24/2022
100100910	CF	STERLING	VA		04/28/2023	6.125	385,254		497				512,000	12/23/2021
100100911	CF	HYATTSVILLE	MD		04/28/2023	5.750	145,649		153				200,000	01/20/2022
100100912	CF	BURBANK	IL		04/28/2023	5.250	319,432		1,045				535,000	01/12/2022
100100914	CF	SPRING	TX		04/28/2023	7.875	208,265		(162)				350,000	01/26/2022
100100915	CF	FREEHOLD	NJ		04/28/2023	6.125	444,741		481				630,000	01/04/2022
100100918	CF	AURORA	CO		04/28/2023	6.500	331,360		105				440,000	01/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100920	CF	MIAMI SHORES	FL		04/28/2023	5.375	1,794,177		2,703				2,963,000	05/09/2022
100100921	CF	TRACY	CA		04/28/2023	4.990	309,681		911				560,000	02/01/2022
100100923	CF	CREST HILL	IL		04/28/2023	6.375	207,457		184				283,000	01/06/2022
100100925	CF	VALLEJO	CA		04/28/2023	5.500	253,404		354				600,000	01/07/2022
100100928		HOUSTON	TX		04/28/2023	6.990	191,996		(128)				287,500	01/24/2022
100100929	CF	TAMPA	FL		04/28/2023	6.375	480,543		1,133				685,000	06/03/2022
100100935	CF	KATY	TX		04/28/2023	8.750	255,638		(188)				285,000	04/27/2022
100100937		PORT CHARLOTTE	FL		04/28/2023	8.750	223,434		(162)				310,000	06/16/2022
100100938	CF	KISSIMMEE	FL		04/28/2023	10.250	382,120		354				461,000	06/03/2022
100100942		MANASSAS	VA		04/28/2023	8.625	336,805		(234)				585,000	07/06/2022
100100944	CF	YUCAIPA	CA		04/28/2023	7.625	804,242		472				950,000	05/10/2022
100100945	CF	ROSENBURG	TX		04/28/2023	9.500	335,583		(111)				380,000	06/24/2022
100100948	CF	WILLIS	TX		04/28/2023	4.625	265,571		695				630,000	11/19/2021
100100949	CF	CONROE	TX		04/28/2023	8.500	246,265		77				289,000	06/17/2022
100100950	CF	SCOTTSDALE	AZ		04/28/2023	4.500	124,894		407				590,000	12/13/2021
100100951	CF	SANTA ROSA	CA		04/28/2023	4.500	235,532		705				374,000	12/13/2021
100100952	CF	CASA GRANDE	AZ		04/28/2023	4.625	202,025		724				314,000	12/22/2021
100100953	CF	WEDOWEE	AL		04/28/2023	5.250	219,208		477				336,000	01/03/2022
100100957		NAVARRE	FL		04/28/2023	6.000	243,337		175				351,600	11/30/2021
100100959	CF	GILBERT	AZ		04/28/2023	3.875	761,694		3,586				1,900,000	11/24/2021
100100961	CF	BRISTOL	TN		04/28/2023	4.500	176,119		470				362,000	12/20/2021
100100962		MESA	AZ		04/28/2023	3.875	215,456		992				600,000	12/17/2021
100100963	CF	ROCKWALL	TX		04/28/2023	5.125	461,016		1,009				870,000	12/21/2021
100100964	CF	FISHERS	IN		04/28/2023	4.250	832,800		3,563				1,300,000	11/12/2021
100100965		HENDERSONVILLE	TN		04/28/2023	5.250	1,260,858		3,795				1,900,000	11/19/2021
100100968	CF	BALTIMORE	MD		04/28/2023	3.750	212,321		1,046				410,000	12/15/2021
100100969		GREENSBORO	NC		04/28/2023	6.125	193,471		98				260,000	11/22/2021
100100970	CF	SAINT AUGUSTINE	FL		04/28/2023	4.250	691,594		2,899				1,098,000	12/03/2021
100100971	CF	HIDDEN HILLS	CA		04/28/2023	4.875	1,679,479		3,261				2,770,000	12/13/2021
100100972	CF	WARWICK	MD		04/28/2023	4.625	256,102		877				625,000	12/10/2021
100100974	CF	BROOKLYN	NY		04/28/2023	3.875	712,985		3,518				1,425,000	11/17/2021
100100975	CF	CLEARWATER	FL		04/28/2023	4.250	538,195		2,378				910,000	12/30/2021
100100977	CF	LOUISVILLE	KY		04/28/2023	3.500	1,144,437		6,442				2,800,000	11/29/2021
100100978	CF	NORTH BRUNSWICK	NJ		04/28/2023	4.000	222,233		916				327,000	12/30/2021
100100979	CF	LARKSPUR	CA		04/28/2023	3.750	1,538,601		8,374				3,400,000	01/22/2022
100100981	CF	CORPUS CHRISTI	TX		04/28/2023	4.625	237,668		1,164				556,000	12/17/2021
100100982	CF	CONROE	TX		04/28/2023	4.250	165,653		603				345,000	12/02/2021
100100983	CF	OCOEE	FL		04/28/2023	3.875	288,657		1,381				595,000	01/13/2022
100100985	CF	ALAMO	CA		04/28/2023	3.625	610,683		3,608				2,800,000	01/07/2022
100100986	CF	FONTANA	CA		04/28/2023	5.000	514,111		1,618				685,000	12/14/2021
100100987	CF	LA QUINTA	CA		04/28/2023	4.625	1,118,136		1,604				1,800,000	01/03/2022
100100989	CF	SAN BERNARDINO	CA		04/28/2023	5.500	533,930		1,027				720,000	01/04/2022
100100990	CF	LAS VEGAS	NV		04/28/2023	5.500	718,496		3,357				1,150,000	12/23/2021
100100991	CF	VACAVILLE	CA		04/28/2023	3.625	565,890		3,721				976,000	12/28/2021
100100993	CF	RIVERSIDE	CA		04/28/2023	4.500	774,989		50,082				1,106,000	12/24/2021
100100994	CF	STATEN ISLAND	NY		04/28/2023	3.875	456,763		2,925				950,000	11/19/2021
100100995	CF	MIAMI	FL		04/28/2023	4.625	169,152		460				495,000	11/22/2021
100100996	CF	KANKAKEE	IL		04/28/2023	4.750	110,188		293				167,000	01/07/2022
100100997	CF	GUERNEVILLE	CA		04/28/2023	4.500	352,018		586				600,000	12/09/2021
100100998		TAMPA	FL		04/28/2023	6.625	328,259		604				464,000	01/24/2022
100101000	CF	MIAMI	FL		04/28/2023	5.000	311,252		711				400,000	12/10/2021
100101001	CF	LUTZ	FL		04/28/2023	5.250	399,163		1,418				545,000	12/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101002	CF	PHOENIX	AZ		04/28/2023	5.750	467,695		1,091				645,000	12/22/2021
100101004	CF	LOS ANGELES	CA		04/28/2023	3.750	1,123,513		6,117				2,100,000	12/15/2021
100101007	CF	LONG BEACH	CA		04/28/2023	3.999	329,360		1,665				595,000	12/25/2021
100101008	CF	BLOOMINGTON	MN		04/28/2023	3.875	433,910		1,976				782,000	12/23/2021
100101009	CF	UKIAH	CA		04/28/2023	4.750	700,813		2,312				1,250,000	12/16/2021
100101010	CF	VISTA	CA		04/28/2023	4.999	796,362		2,319				1,110,000	12/23/2021
100101011	CF	LAS VEGAS	NV		04/28/2023	3.875	236,871		1,095				414,000	02/03/2022
100101012	CF	OCALA	FL		04/28/2023	5.500	171,862		424				252,000	01/14/2022
100101016		MINNEAPOLIS	MN		04/28/2023	6.125	170,586		141				275,000	12/15/2021
100101018	CF	WESTWOOD	CA		04/28/2023	3.750	133,389		501				209,000	01/22/2022
100101019	CF	UPLAND	CA		04/28/2023	3.875	706,778		3,839				1,255,000	01/07/2022
100101020	CF	TUSTIN	CA		04/28/2023	4.375	577,926		1,089				950,000	12/09/2021
100101021	CF	MIAMI BEACH	FL		04/28/2023	3.625	753,613		4,527				2,650,000	01/10/2022
100101022	CF	SANTA ANA	CA		04/28/2023	3.250	388,333		2,020				2,500,000	01/18/2022
100101023	CF	BOISE	ID		04/28/2023	3.990	250,522		1,344				440,000	01/12/2022
100101024	CF	SOLVANG	CA		04/28/2023	4.000	1,152,911		5,743				2,800,000	01/22/2022
100101026	CF	SAN DIEGO	CA		04/28/2023	4.750	399,328		1,219				1,235,000	02/23/2022
100101027	CF	LOS ANGELES	CA		04/28/2023	3.375	501,130		3,137				1,530,000	02/05/2022
100101028	CF	STOCKTON	CA		04/28/2023	4.000	250,078		689				442,000	01/17/2022
100101029	CF	KAILUA	HI		04/28/2023	4.375	1,159,956		4,692				2,230,000	01/26/2022
100101031	CF	SAN BERNARDINO	CA		04/28/2023	4.500	306,901		1,065				552,000	03/01/2022
100101032	CF	LOS ANGELES	CA		04/28/2023	3.875	781,375		4,414				1,600,000	12/17/2021
100101034	CF	SEMINOLE	FL		04/28/2023	4.375	356,584		1,407				720,000	02/23/2022
100101036	CF	LONG BEACH	NY		04/28/2023	3.875	293,292		1,614				700,000	06/07/2021
100101037		PAGOSA SPRINGS	CO		04/28/2023	4.750	387,979		1,177				845,000	12/29/2021
100101038	CF	BRONX	NY		04/28/2023	3.875	500,035		2,254				1,050,000	01/25/2022
100101039		BROOKLYN	NY		04/28/2023	3.875	455,930		1,995				950,000	01/25/2022
100101041	CF	BROOKLYN	NY		04/28/2023	3.875	821,150		3,747				1,730,000	01/25/2022
100101042	CF	BROOKLYN	NY		04/28/2023	3.875	641,799		2,912				1,350,000	01/25/2022
100101043	CF	BROOKLYN	NY		04/28/2023	3.875	440,436		1,946				920,000	01/25/2022
100101044	CF	UKIAH	CA		04/28/2023	3.875	335,008		1,969				652,000	01/22/2022
100101045		BROOKLYN	NY		04/28/2023	3.875	791,629		3,630				1,670,000	01/25/2022
100101046	CF	BROOKLYN	NY		04/28/2023	3.875	456,943		1,982				950,000	01/25/2022
100101047	CF	BRONX	NY		04/28/2023	3.875	358,002		1,599				750,000	01/25/2022
100101048		BROOKLYN	NY		04/28/2023	3.875	857,509		3,860				1,800,000	01/25/2022
100101049	CF	BROOKLYN	NY		04/28/2023	3.875	420,180		1,834				875,000	01/25/2022
100101050	CF	JAMAICA	NY		04/28/2023	3.875	447,186		2,023				940,000	01/25/2022
100101051	CF	PIERMONT	NY		04/28/2023	5.625	1,558,421		2,813				2,200,000	03/15/2022
100101053	CF	BROOKLYN	NY		04/28/2023	4.875	1,216,553		2,780				2,320,000	03/11/2022
100101054	CF	BRONX	NY		04/28/2023	3.875	391,032		1,780				760,000	01/26/2022
100101055	CF	BROOKLYN	NY		04/28/2023	3.875	465,256		2,364				2,400,000	12/30/2021
100101056	CF	BROOKLYN	NY		04/28/2023	3.875	697,068		3,750				1,300,000	07/22/2021
100101057	CF	BROOKLYN	NY		04/28/2023	4.625	441,490		14,694				635,000	03/08/2022
100101058	CF	BROOKLYN	NY		04/28/2023	3.875	750,528		3,920				1,210,000	01/26/2022
100101060	CF	LAWRENCE	NY		04/28/2023	3.875	532,711		3,396				1,125,000	02/01/2022
100101061		BROOKLYN	NY		04/28/2023	3.875	1,077,976		6,303				2,600,000	08/26/2021
100101062	CF	GREAT NECK	NY		04/28/2023	4.625	934,239		3,529				1,485,000	03/10/2022
100101063	CF	DARIEN	CT		04/28/2023	3.875	376,014		2,203	247			1,180,000	01/26/2022
100101065	CF	MIAMI BEACH	FL		04/28/2023	4.750	317,588		8,675				590,000	03/28/2022
100101066	CF	BROOKLYN	NY		04/28/2023	4.500	1,244,146		3,422				4,000,000	03/07/2022
100101067	CF	BROOKLYN	NY		04/28/2023	3.875	732,571		3,396				1,550,000	01/28/2022
100101068	CF	BROOKLYN	NY		04/28/2023	4.875	884,355		2,915				1,340,000	03/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101069	CF	POMONA	NY		04/28/2023	4.500	1,065,444		4,672				1,775,000	03/14/2022
100101070	CF	BAL HARBOUR	FL		04/28/2023	4.750	1,041,983		2,334				2,150,000	03/08/2022
100101071	CF	LAKEWOOD	NJ		04/28/2023	4.500	371,076		1,365				950,000	03/18/2022
100101072	CF	BROOKLYN	NY		04/28/2023	4.875	547,108		1,548				1,000,000	03/15/2022
100101074		HEWLETT	NY		04/28/2023	4.500	332,497		1,397				550,000	03/10/2022
100101075	CF	SUFFERN	NY		04/28/2023	4.625	318,232		1,040				635,000	03/15/2022
100101077	CF	BROOKLYN	NY		04/28/2023	5.625	1,694,141		42,194				2,500,000	03/28/2022
100101078	CF	BROOKLYN	NY		04/28/2023	5.500	678,089		1,043				992,000	03/29/2022
100101079	CF	GREENWICH	CT		04/28/2023	5.375	2,597,788		6,090				4,200,000	03/11/2022
100101080	CF	DOUGLASTON	NY		04/28/2023	4.625	831,833		2,558				1,280,000	03/09/2022
100101081	CF	BROOKLYN	NY		04/28/2023	5.500	659,322		1,305				1,250,000	03/11/2022
100101082	CF	BROOKLYN	NY		04/28/2023	5.125	693,053		1,617				1,000,000	04/04/2022
100101083	CF	BROOKLYN	NY		04/28/2023	5.125	706,552		1,856				1,100,000	03/14/2022
100101084	CF	MIAMI BEACH	FL		04/28/2023	5.750	527,784		595				750,000	03/23/2022
100101085	CF	JACKSON	NJ		04/28/2023	5.250	274,914		608	1			400,000	03/18/2022
100101087		BROOKLYN	NY		04/28/2023	4.750	1,893,400		3,292				2,925,000	12/15/2021
100101088		POTTSTOWN	PA		04/28/2023	5.250	114,004		330				168,000	04/25/2022
100101089		PHILADELPHIA	PA		04/28/2023	5.250	131,913		392				195,000	04/25/2022
100101090		PHILADELPHIA	PA		04/28/2023	5.250	119,106		370				177,000	04/25/2022
100101091		PHILADELPHIA	PA		04/28/2023	5.250	141,602		444				211,000	04/25/2022
100101092		TANNERSVILLE	PA		04/28/2023	5.750	216,180		477				310,000	04/11/2022
100101093	CF	WINTERSET	IA		04/28/2023	7.000	67,823		(1)				94,000	05/10/2022
100101096		PHILADELPHIA	PA		04/28/2023	5.250	116,625		357				173,000	04/25/2022
100101097		PHILADELPHIA	PA		04/28/2023	5.250	116,096		352				172,000	04/25/2022
100101099		CROYDON	PA		04/28/2023	5.250	222,845		786				337,000	04/13/2022
100101100	CF	RICHMOND	VA		04/28/2023	6.375	97,491		70				154,000	04/14/2022
100101102		DISTRICT HEIGHTS	MD		04/28/2023	6.500	211,492		181				305,000	05/03/2022
100101105		ANZA	CA		04/28/2023	4.500	205,307		1,162				360,000	03/07/2022
100101107	CF	BRADENTON	FL		04/28/2023	4.000	696,088		6,628				2,215,000	01/20/2022
100101109	CF	SATELLITE BEACH	FL		04/28/2023	4.250	308,567		2,033				700,000	04/28/2022
100101114		PENNS GROVE	NJ		04/28/2023	7.125	232,503		133				330,000	05/27/2022
100101116		DETROIT	MI		04/28/2023	4.875	62,908		223				95,000	05/24/2022
100101117		HENDERSON	NV		04/28/2023	5.500	676,552		2,191				1,055,000	06/01/2022
100101118	CF	NORTH CHARLESTON	SC		04/28/2023	7.250	183,590		(16)				253,000	05/18/2022
100101120		LARGO	FL		04/28/2023	7.990	299,512		(105)				380,000	06/02/2022
100101122	CF	JONESBOROUGH	TN		04/28/2023	7.875	118,140		(146)				165,000	05/17/2022
100101124		LOS ANGELES	CA		04/28/2023	7.375	625,014		238				880,000	05/16/2022
100101126		SPRINGFIELD	OH		04/28/2023	8.875	103,346		(123)				125,000	06/15/2022
100101128	CF	NEW ORLEANS	LA		04/28/2023	8.000	150,005		(168)				196,000	06/11/2022
100101129		HARTFORD	CT		04/28/2023	7.875	198,438		(150)				285,000	05/24/2022
100101130		HARTFORD	CT		04/28/2023	9.375	188,261		(64)				240,000	06/03/2022
100101131	CF	SAINT CHARLES	MO		04/28/2023	6.500	194,863		69				275,000	05/23/2022
100101132		OAKLAND	CA		04/28/2023	6.750	399,993		56				640,000	06/06/2022
100101134		CHICAGO	IL		04/28/2023	7.990	198,305		(108)				330,000	06/23/2022
100101136		TRENTON	NJ		04/28/2023	3.900	240,018		2,703				983,420	04/28/2023
100101137	CF	ALLENTOWN	PA		04/28/2023	4.290	196,099		1,057				340,000	01/06/2022
100101138	CF	ALLENTOWN	PA		04/28/2023	4.325	105,513		524				180,000	01/13/2022
100101139	CF	ALLENTOWN	PA		04/28/2023	4.325	98,548		508				170,000	01/13/2022
100101140		JERSEY CITY	NJ		04/28/2023	4.125	415,271		17,452				585,000	11/23/2021
100101141		DEARBORN HEIGHTS	MI		04/28/2023	4.325	161,356		962				280,998	04/28/2023
100101142		JERSEY CITY	NJ		04/28/2023	4.125	441,041		18,534				620,000	11/23/2021
100101143		JERSEY CITY	NJ		04/28/2023	4.125	427,036		17,943				600,000	11/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101144		JERSEY CITY	NJ		04/28/2023	4.125	428,307		17,982				600,000	11/23/2021
100101145		JERSEY CITY	NJ		04/28/2023	4.250	1,007,050		41,327				2,804,999	04/28/2023
100101147		JERSEY CITY	NJ		04/28/2023	4.125	427,499		17,957				600,000	11/23/2021
100101149		COCONUT CREEK	FL		04/28/2023	4.325	478,423		18,975				705,000	04/28/2023
100101150		HOLLYWOOD	FL		04/28/2023	4.430	241,484		9,202				380,000	01/05/2022
100101151	CF	NORTH MIAMI	FL		04/28/2023	4.050	121,303		616				270,000	12/30/2021
100101152		NEW HAVEN	CT		04/28/2023	4.500	150,362		624	6			271,000	01/13/2022
100101153		NEW HAVEN	CT		04/28/2023	4.500	164,764		799				280,000	01/13/2022
100101154		NEW HAVEN	CT		04/28/2023	4.500	190,151		975				350,000	01/13/2022
100101155		NORCO	CA		04/28/2023	5.375	148,330		308				675,000	12/16/2021
100101156		NEW HAVEN	CT		04/28/2023	4.500	255,980		1,336				475,000	01/13/2022
100101158	CF	EAST ELMHURST	NY		04/28/2023	3.850	372,765		2,662				1,300,000	12/23/2021
100101161		BROOKLYN	NY		04/28/2023	4.500	912,475		40,845				1,355,000	11/24/2021
100101162	CF	STATEN ISLAND	NY		04/28/2023	4.750	333,534		1,677				660,000	12/07/2021
100101164		BROOKLYN	NY		04/28/2023	4.125	1,954,557		81,178				2,660,000	01/05/2022
100101165		BROOKLYN	NY		04/28/2023	4.125	1,442,225		60,615				1,950,000	01/05/2022
100101166		BROOKLYN	NY		04/28/2023	4.125	1,358,824		57,215				1,850,000	01/05/2022
100101167		BROOKLYN	NY		04/28/2023	4.750	705,327		2,515				1,250,000	11/30/2021
100101168		BROOKLYN	NY		04/28/2023	4.500	517,544		1,730				900,000	01/10/2022
100101171		MONTGOMERY	TX		04/28/2023	6.375	270,429		208				471,000	12/30/2021
100101172	CF	WINCHESTER	VA		04/28/2023	4.330	101,309		549				176,000	01/10/2022
100101173	CF	LAS VEGAS	NV		04/28/2023	4.000	117,418		582				330,000	01/03/2022
100101175		ORLANDO	FL		04/28/2023	6.750	140,520		39				200,000	11/29/2021
100101176	CF	NEWARK	NJ		04/28/2023	4.125	197,021		1,135				350,000	12/17/2021
100101177		HICKSVILLE	NY		04/28/2023	4.350	342,828		13,603				465,000	12/28/2021
100101178	CF	MASTIC BEACH	NY		04/28/2023	4.050	149,652		953				270,000	01/05/2022
100101182		DELAVAN	WI		04/28/2023	4.750	198,428		832				370,000	12/22/2021
100101183	CF	WESLEY CHAPEL	FL		04/28/2023	3.990	123,377		779				250,000	01/05/2022
100101184		VENICE	FL		04/28/2023	3.990	336,431		1,987				678,000	01/28/2022
100101186		FLORIDA CITY	FL		04/28/2023	5.000	142,659		510				300,000	12/29/2021
100101187		BROOKLYN	NY		04/28/2023	5.500	1,083,000		2,938				1,950,000	04/07/2022
100101188		LAURELTON	NY		04/28/2023	4.785	486,663		1,956				977,000	03/28/2022
100101189		BROOKLYN	NY		04/28/2023	4.650	720,297		6,596				1,840,000	03/22/2022
100101190		STATEN ISLAND	NY		04/28/2023	5.600	694,071		1,855				1,250,000	04/08/2022
100101191		HOLLYWOOD	FL		04/28/2023	5.375	275,911		680				400,000	03/15/2022
100101192	CF	OAKHURST	NJ		04/28/2023	5.500	182,468		3,645				910,000	03/24/2022
100101193		BRONX	NY		04/28/2023	5.750	452,651		1,055				870,000	03/21/2022
100101194		BOYNTON BEACH	FL		04/28/2023	5.125	305,153		989				565,000	03/28/2022
100101197	CF	AVENTURA	FL		04/28/2023	5.500	353,622		9,860				530,000	03/17/2022
100101198		FLUSHING	NY		04/28/2023	5.500	1,300,031		3,125				2,550,000	03/15/2022
100101201		DOVER	NJ		04/28/2023	6.125	188,009		1,693				305,000	04/04/2022
100101202		FLORAL PARK	NY		04/28/2023	5.125	372,652		1,398				1,275,000	03/21/2022
100101203		HOLLYWOOD	FL		04/28/2023	6.500	188,894		188				360,000	03/23/2022
100101208		BROOKLYN	NY		04/28/2023	4.725	1,152,374		41,174				1,665,000	02/18/2022
100101209	CF	BATTLE CREEK	MI		04/28/2023	6.990	143,064		3				261,000	04/22/2022
100101500	CF	FAIRFAX	VA		04/26/2023	7.000	206,546		(253)				750,000	03/17/2023
100101501	CF	SAN ANTONIO	TX		04/26/2023	6.375	153,238		(70)				290,000	02/28/2023
100101503	CF	HERRIN	IL		04/26/2023	7.625	126,312		(133)				175,000	03/09/2023
100101504	CF	WESLEY CHAPEL	FL		04/26/2023	6.125	211,790		(7)				332,000	02/24/2023
100101505	CF	OCOEE	FL		04/26/2023	6.625	298,129		(156)				435,000	02/24/2023
100101507	CF	CALDWELL	ID		04/26/2023	4.250	256,162		666				425,000	02/10/2023
100101508	CF	SAN MARCOS	TX		04/26/2023	4.990	257,586		354				378,000	02/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101509	CF	MISSOURI CITY	TX		04/26/2023	4.990	248,372		438				347,000	02/23/2023
100101510	CF	MISSOURI CITY	TX		04/26/2023	4.990	248,426		439				350,000	02/23/2023
100101512	CF	LAS VEGAS	NV		04/26/2023	4.750	252,349		488				409,000	02/24/2023
100101513	CF	ROSENBERG	TX		04/26/2023	4.990	227,233		321				333,000	02/27/2023
100101514	CF	PHOENIX	AZ		04/26/2023	4.875	389,205		628				575,000	02/27/2023
100101515	CF	BAYTOWN	TX		04/26/2023	5.250	117,119		78				210,000	02/21/2023
100101516	CF	ROSENBERG	TX		04/26/2023	4.990	93,969		430				312,000	02/28/2023
100101517	CF	RENO	NV		04/26/2023	5.125	298,247		474				412,500	02/18/2023
100101518	CF	LOVELAND	CO		04/26/2023	5.250	309,095		299				445,000	02/17/2023
100101519	CF	ROSHARON	TX		04/26/2023	4.990	200,132		404				310,000	02/28/2023
100101520	CF	MONROE TOWNSHIP	NJ		04/26/2023	5.250	270,228		279				395,000	02/15/2023
100101521		FREDERICK	CO		04/26/2023	4.990	285,537		589				430,000	02/10/2023
100101522	CF	NEW CARLISLE	OH		04/26/2023	5.875	237,210		360				435,000	03/03/2023
100101523	CF	DULUTH	GA		04/26/2023	5.990	306,285		238				506,000	03/08/2023
100101524	CF	RENO	NV		04/26/2023	5.500	292,514		313				406,000	02/06/2023
100101525	CF	WAKE FOREST	NC		04/26/2023	5.375	272,256		241				405,000	02/28/2023
100101526	CF	RALEIGH	NC		04/26/2023	5.875	166,225		140				346,500	02/16/2023
100101527	CF	MCKINNEY	TX		04/26/2023	5.990	298,980		179				400,000	02/28/2023
100101528	CF	KATY	TX		04/26/2023	5.990	268,221		190				380,000	02/23/2023
100101530	CF	SPANISH FORK	UT		04/26/2023	6.125	329,565		164				435,000	02/17/2023
100101531	CF	EDGECLIFF VILLAGE	TX		04/26/2023	6.125	254,036		37				359,000	02/27/2023
100101532	CF	CONROE	TX		04/26/2023	6.125	215,327		26				313,000	02/27/2023
100101533	CF	DURHAM	NC		04/26/2023	6.000	249,745		73				405,000	02/27/2023
100101534	CF	LAS VEGAS	NV		04/26/2023	5.990	333,717		256				451,000	02/20/2023
100101535	CF	JACKSONVILLE	FL		04/26/2023	6.125	376,949		210				570,000	02/27/2023
100101536	CF	SPRING HILL	TN		04/26/2023	6.125	292,931		177				394,000	03/03/2023
100101537	CF	PANAMA CITY BEACH	FL		04/26/2023	6.125	300,727		185				385,000	03/01/2023
100101538	CF	LINCOLN	CA		04/26/2023	6.375	320,298		12				441,940	02/09/2023
100101539	CF	GEORGETOWN	TX		04/26/2023	6.125	284,180		158				382,000	02/28/2023
100101540	CF	KATY	TX		04/26/2023	6.125	261,051		143				325,000	02/22/2023
100101541	CF	MERIDIAN	ID		04/26/2023	6.125	352,532		178				470,000	03/01/2023
100101542	CF	LAS VEGAS	NV		04/26/2023	6.499	251,803		(19)				400,000	02/17/2023
100101543	CF	MESQUITE	TX		04/26/2023	6.499	162,738		(71)				287,500	02/17/2023
100101544	CF	ROSANKY	TX		04/26/2023	6.499	291,769		(21)				430,000	03/03/2023
100101545	CF	CHICO	CA		04/26/2023	6.499	327,871		(24)				450,000	02/21/2023
100101546	CF	TEMECULA	CA		04/26/2023	6.500	573,523		180				755,000	02/16/2023
100101547	CF	WYLIE	TX		04/26/2023	6.500	99,165		(99)				372,000	03/10/2023
100101548	CF	SCRANTON	PA		04/26/2023	6.499	141,871		(29)				182,000	02/17/2023
100101549	CF	RALEIGH	NC		04/26/2023	6.500	243,135		(42)				333,000	03/03/2023
100101550	CF	GALLATIN	TN		04/26/2023	6.500	225,035		(53)				497,000	02/24/2023
100101551	CF	SUFFOLK	VA		04/26/2023	6.625	239,890		(56)				360,000	03/10/2023
100101552	CF	MANTEO	NC		04/26/2023	6.625	332,964		(70)				470,000	02/14/2023
100101553	CF	JENSEN BEACH	FL		04/26/2023	6.624	300,546		(60)				410,000	03/08/2023
100101555	CF	ROUND ROCK	TX		04/26/2023	6.625	468,685		(82)				665,000	02/24/2023
100101556	CF	NORTH WILDWOOD	NJ		04/26/2023	6.625	540,872		28				760,000	03/10/2023
100101557	CF	ST AUGUSTINE	FL		04/26/2023	6.625	333,304		(69)				475,000	03/06/2023
100101558		AUSTIN	TX		04/26/2023	6.500	343,455		22				515,000	02/28/2023
100101559	CF	CANDLER	NC		04/26/2023	6.625	292,386		(31)				494,000	03/02/2023
100101560	CF	ASHLAND	OR		04/26/2023	6.625	325,238		47				425,000	02/15/2023
100101561	CF	SAN FERNANDO	CA		04/26/2023	6.625	584,222		33				870,000	02/24/2023
100101562		NORTH BERGEN	NJ		04/26/2023	6.624	285,469		74				450,000	03/08/2023
100101563	CF	TOMS RIVER	NJ		04/26/2023	6.625	163,025		(75)				345,000	02/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101564	CF	OAK ISLAND	NC		04/26/2023	6.625	264,240		(54)				365,000	03/03/2023
100101565	CF	HILLSBORO	MO		04/26/2023	6.875	178,241		(117)				348,000	03/06/2023
100101566	CF	GRETNA	LA		04/26/2023	6.875	121,758		(89)				162,000	03/15/2023
100101567	CF	TINLEY PARK	IL		04/26/2023	6.990	100,651		(87)				155,000	02/17/2023
100101568	CF	HUNTSVILLE	AL		04/26/2023	6.990	101,771		(46)				130,000	03/06/2023
100101569	CF	PORTLAND	OR		04/26/2023	7.000	227,861		(98)				395,000	03/09/2023
100101570	CF	AMES	IA		04/26/2023	7.125	162,727		(55)				218,000	03/09/2023
100101571	CF	FAYETTEVILLE	NC		04/26/2023	6.990	104,051		(45)				133,000	02/03/2023
100101572	CF	DAVENPORT	FL		04/26/2023	7.000	251,076		(86)				340,000	02/23/2023
100101573	CF	JERSEY CITY	NJ		04/26/2023	7.000	1,131,562		(31)				1,550,000	03/03/2023
100101574	CF	SOUND BEACH	NY		04/26/2023	6.625	265,630		(88)				361,500	03/08/2023
100101575	CF	LOUISVILLE	KY		04/26/2023	7.000	125,523		(41)				253,000	03/14/2023
100101577	CF	NASHVILLE	TN		04/26/2023	7.125	576,604		(7)				752,000	02/14/2023
100101579	CF	MILWAUKEE	WI		04/26/2023	6.990	84,776		(24)				118,000	02/07/2023
100101580	CF	PRESCOTT VALLEY	AZ		04/26/2023	7.125	320,301		(16)				418,000	02/21/2023
100101581	CF	BALTIMORE	MD		04/26/2023	7.125	138,296		(42)				165,000	03/03/2023
100101584	CF	ROCK HILL	SC		04/26/2023	7.125	118,616		(47)				200,000	02/23/2023
100101585	CF	SYRACUSE	NY		04/26/2023	7.125	67,776		(55)				96,000	12/02/2022
100101586	CF	PALMYRA	NJ		04/26/2023	7.125	82,976		(63)				110,000	01/27/2023
100101587	CF	NAPLES	FL		04/26/2023	7.125	329,797		(116)				448,000	03/06/2023
100101588	CF	WASHINGTON	UT		04/26/2023	7.125	243,247		(103)				335,000	02/27/2023
100101591	CF	WARNER ROBINS	GA		04/26/2023	7.125	83,759		(12)				107,000	02/24/2023
100101592	CF	TACOMA	WA		04/26/2023	7.500	345,280		(57)				477,000	03/07/2023
100101593	CF	BRIDGEPORT	PA		04/26/2023	7.125	198,262		(82)				485,000	02/06/2023
100101594	CF	CLEONA	PA		04/26/2023	7.125	81,972		(68)				155,000	02/24/2023
100101596	CF	ST GEORGE	UT		04/26/2023	7.500	307,574		(268)				489,000	02/09/2023
100101597	CF	INDIANAPOLIS	IN		04/26/2023	7.125	75,410		(59)				105,000	02/24/2023
100101598	CF	CORCORAN	CA		04/26/2023	7.125	109,329		(65)				146,000	03/15/2023
100101599	CF	MEMPHIS	TN		04/26/2023	7.500	192,749		(72)				243,000	02/28/2023
100101600	CF	COLUMBIA	SC		04/26/2023	7.500	199,675		(51)				270,000	03/06/2023
100101603	CF	SAN DIEGO	CA		04/26/2023	7.500	810,512		(157)				1,100,000	02/21/2023
100101605	CF	BREMERTON	WA		04/26/2023	7.500	386,806		(113)				555,000	03/13/2023
100101606	CF	FRISCO	TX		04/26/2023	7.500	328,557		(103)				485,000	02/24/2023
100101608	CF	SAINT CLOUD	FL		04/26/2023	7.500	321,107		(125)				435,000	02/24/2023
100101609	CF	WAIKOLOA	HI		04/26/2023	7.625	714,912		(360)				960,000	03/01/2023
100101610	CF	KAILUA KONA	HI		04/26/2023	7.625	374,769		(22)				479,000	03/02/2023
100101612	CF	ANGOLA	IN		04/26/2023	7.625	39,052		(260)				260,000	02/28/2023
100101614	CF	HEMPSTEAD	NY		04/26/2023	7.500	380,328		31				560,000	02/24/2023
100101615	CF	LAFAYETTE	IN		04/26/2023	7.625	134,129		(69)				180,000	03/03/2023
100101616	CF	PENSACOLA	FL		04/26/2023	7.625	322,694		(25)				416,000	02/14/2023
100101618	CF	LAS VEGAS	NV		04/26/2023	7.625	180,100		(117)				239,000	03/06/2023
100101620	CF	LINCOLN	NE		04/26/2023	7.625	67,240		(124)				120,000	03/09/2023
100101625	CF	PLANT CITY	FL		04/26/2023	7.625	346,597		(168)				465,000	03/07/2023
100101628	CF	SHOW LOW	AZ		04/26/2023	7.625	293,507		(25)				435,000	02/22/2023
100101631	CF	MENOMONEE FALLS	WI		04/26/2023	7.625	275,362		(50)				366,000	03/08/2023
100101633	CF	FORT WORTH	TX		04/26/2023	6.750	213,869		(167)				330,000	03/06/2023
100101637	CF	FORT WORTH	TX		04/26/2023	6.750	132,486		(119)				340,000	03/20/2023
100101638	CF	DELAND	FL		04/26/2023	7.625	233,947		(131)				360,000	02/28/2023
100101639	CF	LOMA LINDA	CA		04/26/2023	6.875	112,547		(84)				495,000	03/18/2023
100101642	CF	EAST WENATCHEE	WA		04/26/2023	7.625	336,390		(159)				490,000	03/09/2023
100101643	CF	FRISCO	TX		04/26/2023	5.999	359,301		245				510,000	03/10/2023
100101645	CF	FORT MYERS	FL		04/26/2023	6.125	302,967		44				420,000	03/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101646	CF	ELLIJAY	GA		04/26/2023	6.375	405,196		202				507,000	03/01/2023
100101647	CF	KISSIMMEE	FL		04/26/2023	6.125	276,105		136				380,000	03/02/2023
100101648	CF	HAINES CITY	FL		04/26/2023	6.125	244,729		45				367,000	03/15/2023
100101650	CF	PERTH AMBOY	NJ		04/26/2023	6.500	541,905		82				750,000	03/22/2023
100101651	CF	MODESTO	CA		04/26/2023	6.375	277,882		10				393,000	03/06/2023
100101654	CF	DUPONT	WA		04/26/2023	6.375	108,426		(51)				400,000	03/24/2023
100101655	CF	LANCASTER	CA		04/26/2023	5.990	286,729		172				380,000	02/27/2023
100101656	CF	EAST STROUDSBURG	PA		04/26/2023	5.875	65,545		(3)				200,000	03/02/2023
100101657	CF	SAINT PETERSBURG	FL		04/26/2023	5.990	244,471		138				345,000	03/01/2023
100101658	CF	COLORADO SPRINGS	CO		04/26/2023	6.500	330,843		79				460,000	03/15/2023
100101659	CF	RICHARDSON	TX		04/26/2023	6.500	271,841		(20)				375,000	03/23/2023
100101660	CF	PLAINFIELD	NJ		04/26/2023	6.625	365,248		43				505,000	03/03/2023
100101661	CF	STAR	ID		04/26/2023	6.625	388,333		6				535,000	03/23/2023
100101664	CF	NEWBURY	MA		04/26/2023	6.875	462,049		(17)				825,000	03/23/2023
100101665	CF	HOUSTON	TX		04/26/2023	6.625	201,611		28				269,000	03/24/2023
100101666	CF	ROCKY RIVER	OH		04/26/2023	6.875	255,208		5				351,000	03/24/2023
100101667	CF	GLENDALE	AZ		04/26/2023	6.999	307,161		(71)				430,000	03/03/2023
100101669	CF	LACEY	WA		04/26/2023	6.625	312,438		97				460,000	03/14/2023
100101670	CF	LINCOLN	NE		04/26/2023	6.990	201,882		(76)				276,500	03/27/2023
100101671	CF	SAN ANTONIO	TX		04/26/2023	6.999	112,330		(40)				155,000	03/24/2023
100101674	CF	WEST PARK	FL		04/26/2023	6.625	269,907		42				405,000	02/28/2023
100101677	CF	MARQUETTE	MI		04/26/2023	7.125	193,516		(33)				247,000	03/27/2023
100101678	CF	LEHI	UT		04/26/2023	7.625	43,232		(250)				450,000	03/15/2023
100101682	CF	POTTSTOWN	PA		04/26/2023	7.125	117,306		(47)				156,000	03/21/2023
100101683	CF	SAVANNAH	GA		04/26/2023	7.375	197,813		(112)				300,000	03/24/2023
100101684	CF	BATON ROUGE	LA		04/26/2023	6.999	73,467		(28)				109,000	03/23/2023
100101685	CF	MONSEY	NY		04/26/2023	6.625	896,655		313				1,350,000	03/23/2023
100101686	CF	SPRING VALLEY	NY		04/26/2023	7.625	248,582		(51)				338,000	03/22/2023
100101689	CF	VICTORVILLE	CA		03/31/2023	8.625	289,967		(139)				445,000	01/17/2023
100101691	CF	RIVERSIDE	CA		03/31/2023	7.250	400,556		61				518,000	03/10/2023
100101692	CF	CORAL SPRINGS	FL		03/31/2023	9.250	756,150		(509)				1,060,000	03/13/2023
100101704	CF	RIVERSIDE	CA		03/31/2023	7.250	801,095		(149)				1,065,000	02/07/2023
100101737		LOUISVILLE	KY		03/31/2023	9.013	180,876		(8,260)				265,000	03/16/2023
100101738		TRENTON	NJ		03/31/2023	8.673	92,394		(4,104)				135,000	03/20/2023
100101739	CF	ELIZABETH	NJ		03/31/2023	8.062	395,281		(198)				560,000	03/17/2023
100101740	CF	TRENTON	NJ		03/31/2023	8.751	156,591		(92)				220,000	03/08/2023
100101742		BRIDGETON	NJ		03/31/2023	8.776	225,265		(112)				280,000	03/10/2023
100101743	CF	VERNON	NJ		03/31/2023	7.850	279,021		497				439,000	03/14/2023
100101744	CF	PHILADELPHIA	PA		03/31/2023	8.573	225,388		(69)				306,000	03/15/2023
100101745	CF	TRENTON	NJ		03/31/2023	8.851	306,679		(188)				430,000	03/09/2023
100101746	CF	NEWBURGH	NY		03/31/2023	8.783	255,183		(18,744)				447,000	03/15/2023
100101748	CF	MIDDLETOWN	NY		03/31/2023	7.912	123,128		(36)				165,000	03/16/2023
100101749	CF	KANSAS CITY	MO		03/31/2023	7.926	141,174		(58)				190,000	03/09/2023
100101750	CF	CLEVELAND	OH		03/31/2023	9.501	93,447		(40)				123,000	03/09/2023
100101751	CF	WATERBURY	CT		03/31/2023	7.912	269,658		(92)				360,000	03/16/2023
100101752		TRENTON	NJ		03/31/2023	8.401	99,425		(4,314)				155,000	03/20/2023
100101753	CF	KANSAS CITY	MO		03/31/2023	8.012	233,431		(66)				335,000	03/17/2023
100101754		KINGSTON	PA		03/31/2023	8.950	257,844		(11,744)				400,000	03/10/2023
100101755	CF	CHICAGO	IL		03/31/2023	9.230	79,759		(41)				160,000	03/06/2023
100101756		WILKES-BARRE	PA		03/31/2023	8.950	244,952		(11,157)				380,000	03/10/2023
100101757	CF	AKRON	OH		03/31/2023	8.693	76,911		(21)				103,000	03/13/2023
100101758	CF	CHICAGO	IL		03/31/2023	8.276	144,756		(7,152)				220,000	03/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101759	CF	WATERBURY	CT		03/31/2023	8.426	126,665		(29)				200,000	03/16/2023
100101760	CF	MAYWOOD	IL		03/31/2023	8.176	123,185		(6,004)				200,000	03/10/2023
100101761	CF	KANSAS CITY	MO		03/31/2023	7.881	104,496		(34)				140,000	03/02/2023
100101762	CF	MOUNT VERNON	NY		03/31/2023	7.950	699,763		(192)				940,000	03/15/2023
100101764	CF	TRENTON	NJ		03/31/2023	9.043	214,121		(118)				310,000	03/13/2023
100101769	CF	CHICAGO	IL		03/31/2023	8.159	211,227		(94)				300,000	03/16/2023
100101770		TRENTON	NJ		03/31/2023	8.450	115,193		(5,019)				180,000	03/06/2023
100101772	CF	WILMINGTON	DE		03/31/2023	9.148	178,986		(89)				235,000	03/14/2023
100101774	CF	BROOKLYN	NY		03/31/2023	8.650	1,317,779		(68,496)				2,350,000	03/09/2023
100101775	CF	LAKEHURST	NJ		03/31/2023	8.576	224,518		(64)				300,000	03/03/2023
100101777	CF	MEMPHIS	TN		03/31/2023	8.353	146,122		(40)				215,000	03/08/2023
100101778	CF	KANSAS CITY	MO		03/31/2023	7.990	82,004		(22)				110,000	03/02/2023
100101781	CF	SOUTH BEND	IN		03/31/2023	8.468	84,092		(29)				128,000	03/15/2023
100101783	CF	CLEVELAND	OH		03/31/2023	8.920	78,877		(34)				105,000	03/09/2023
100101784	CF	THOMASVILLE	GA		03/31/2023	8.255	151,164		(69)				221,500	03/03/2023
100101786	CF	NEWARK	NJ		03/31/2023	8.377	444,966		(123)				595,000	03/16/2023
100101788	CF	MEMPHIS	TN		03/31/2023	8.676	75,049		(33)				100,000	03/08/2023
100101789		POTTSVILLE	PA		03/31/2023	8.218	93,306		(27)				170,000	03/09/2023
100101792	CF	GRAND RAPIDS	MI		03/31/2023	7.559	132,773		(52)				190,000	03/10/2023
100101793		PHILADELPHIA	PA		03/31/2023	7.922	117,206		56	5			175,000	03/17/2023
100101794	CF	WOODBINE	NJ		03/31/2023	8.179	250,564		624				321,000	02/03/2023
100101795	CF	LAKEWOOD	OH		03/31/2023	7.626	209,011		(56)				325,000	03/10/2023
100101796		MILWAUKEE	WI		03/31/2023	8.893	166,453		(77)				235,000	03/16/2023
100101797	CF	CARPENTERSVILLE	IL		03/31/2023	7.914	139,356		(6,553)				226,000	03/06/2023
100101798		MILWAUKEE	WI		03/31/2023	8.893	159,370		(70)				225,000	03/16/2023
100101799		MILWAUKEE	WI		03/31/2023	9.293	89,109		(47)				125,000	03/16/2023
100101801		MILWAUKEE	WI		03/31/2023	8.893	106,247		(49)				150,000	03/16/2023
100101802	CF	ELIZABETH	NJ		03/31/2023	7.746	568,544		(25,920)				875,000	03/20/2023
100101803		PHILADELPHIA	PA		03/31/2023	7.512	125,077		104	9			185,000	03/17/2023
100101804		PHILADELPHIA	PA		03/31/2023	7.641	111,705		133	8			165,000	03/17/2023
100101805		BALTIMORE	MD		03/31/2023	8.943	74,396		(3,372)				110,000	03/06/2023
100101806	CF	BRICK TOWNSHIP	NJ		03/31/2023	8.210	244,558		(79)				390,000	03/07/2023
100101809	CF	JERSEY CITY	NJ		03/31/2023	7.774	479,337		(175)				875,000	03/17/2023
100101810	CF	BRONX	NY		03/31/2023	7.900	641,051		(29,975)				1,050,000	03/06/2023
100101811	CF	SCRANTON	PA		03/31/2023	8.501	133,172		(38)				178,000	03/09/2023
100101812	CF	BROWNS MILLS, PEMBERTON TOWNSH	NJ		03/31/2023	7.246	260,707		(71)				450,000	03/16/2023
100101813		MILWAUKEE	WI		03/31/2023	9.293	95,525		(49)				134,000	03/16/2023
100101814	CF	PERTH AMBOY	NJ		03/31/2023	8.590	443,335		(135)				591,000	03/10/2023
100101815		CHICAGO	IL		03/31/2023	8.006	148,812		(44)				230,000	03/14/2023
100101817		ATLANTA	GA		03/31/2023	8.400	477,719		(20,777)				860,000	03/09/2023
100101819		DETROIT	MI		03/31/2023	7.923	155,891		17				230,000	03/03/2023
100101821	CF	CHICAGO	IL		03/31/2023	9.099	220,456		(108)				290,000	03/10/2023
100101822		MILWAUKEE	WI		03/31/2023	9.293	78,030		(35)				110,000	03/16/2023
100101823	CF	PATCHOGUE	NY		03/31/2023	8.134	143,950		(34)				425,000	03/06/2023
100101828		PHILADELPHIA	PA		03/31/2023	8.450	160,016		(119)				230,000	03/17/2023
100101830	CF	PORT JERVIS	NY		03/31/2023	8.976	128,225		(65)				186,000	03/09/2023
100101832	CF	PORT JERVIS	NY		03/31/2023	8.526	130,558		(49)				186,000	03/09/2023
100101833	CF	LAKEWOOD	CO		04/06/2023	7.375	523,876		69				900,000	01/18/2023
100101834	CF	PASADENA	CA		04/06/2023	7.500	1,659,022		(216)				2,825,000	01/09/2023
100101835	CF	MOSS BEACH	CA		04/06/2023	7.750	919,785		(173)				1,250,000	12/20/2022
100101837	CF	CONROE	TX		04/06/2023	7.625	172,570		(5,496)				283,000	01/30/2023
100101838	CF	ARLINGTON	TX		04/06/2023	8.000	279,277		(196)				409,000	01/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101839	CF	YORBA LINDA	CA		04/06/2023	7.875	1,336,967		(531)				1,800,000	01/16/2023
100101840	CF	CONROE	TX		04/06/2023	9.875	303,824		(385)				319,230	01/26/2023
100101841	CF	SAN DIEGO	CA		04/06/2023	7.875	551,506		(117)				700,000	01/31/2023
100101842	CF	COTTONWOOD	CA		04/06/2023	8.625	348,649		(240)				405,000	01/31/2023
100101843	CF	LAWRENCEVILLE	GA		04/06/2023	7.375	727,353		48				1,000,000	02/02/2023
100101847	CF	FONTANA	CA		04/06/2023	9.250	300,817		(90)				436,000	12/08/2022
100101851	CF	RICHMOND	TX		04/06/2023	8.250	272,771		(102)				370,000	02/14/2023
100101852		MORGAN HILL	CA		04/06/2023	8.250	563,413		(132)				1,450,000	01/25/2023
100101855	CF	MANSFIELD	TX		04/06/2023	8.125	1,001,074		(297)				1,275,000	02/16/2023
100101856		OAKLAND	CA		04/06/2023	7.999	435,515		(5)				580,000	02/28/2023
100101858		SAN FERNANDO	CA		04/06/2023	8.500	315,815		(148)				502,000	04/01/2023
100101861	CF	WEST PALM BEACH	FL		04/06/2023	8.500	99,777		(41)				142,000	02/01/2023
100101863	CF	CHULA VISTA	CA		04/06/2023	7.250	1,700,355		(71,535)				2,750,000	03/01/2023
100101870		SAVANNAH	GA		04/06/2023	8.625	402,132		6				580,000	04/01/2023
100101872	CF	BLUE BELL	PA		04/06/2023	7.500	291,481		(91)				370,000	04/01/2023
100101873		SAINT PETERSBURG	FL		04/06/2023	8.500	294,870		4				380,000	04/01/2023
100101875		INDIANAPOLIS	IN		04/06/2023	8.250	244,945		10				335,000	04/01/2023
100101876	CF	ORANGE PARK	FL		04/06/2023	7.750	287,042		(27)				430,000	01/04/2023
100101877	CF	AMERICAN CANYON	CA		04/06/2023	8.750	145,984		(25)				1,610,000	03/03/2023
100101879	CF	KATY	TX		04/06/2023	7.625	343,071		(34)				440,000	02/17/2023
100101880	CF	STATESVILLE	NC		04/06/2023	9.125	148,647		(220)				320,000	03/14/2023
100101881	CF	PINGREE GROVE	IL		04/06/2023	8.875	322,444		(97)				405,000	03/06/2023
100101882	CF	AURORA	CO		04/06/2023	7.750	147,705		(31)				295,000	02/28/2023
100101883		CAPE CORAL	FL		04/06/2023	8.500	285,352		(49)				384,000	03/07/2023
100101885	CF	HOUSTON	TX		04/06/2023	7.250	246,406		138				440,000	02/23/2023
100101887	CF	FORT LAUDERDALE	FL		04/06/2023	9.750	245,635		(246)				295,000	02/17/2023
100101890	CF	SOUTHWEST RANCHES	FL		04/06/2023	8.250	2,130,860		(416)				2,900,000	02/27/2023
100101892		TALLAHASSEE	FL		04/06/2023	7.625	291,059		26				600,000	02/23/2023
100101893		TALLAHASSEE	FL		04/06/2023	7.625	291,015		27				600,000	02/23/2023
100101895		OCALA	FL		04/06/2023	8.250	155,905		(39)				210,000	02/22/2023
100101897		GRAND RAPIDS	MI		04/06/2023	8.875	161,414		(58)				221,000	03/07/2023
100101901		HOLLYWOOD	FL		04/06/2023	8.625	369,626		(178)				490,000	03/02/2023
100101903		MIAMI	FL		04/06/2023	9.375	334,773		(191)				440,000	03/03/2023
100101904		LAKE OSWEGO	OR		04/06/2023	9.125	619,840		(413)				815,000	03/07/2023
100101905		KISSIMMEE	FL		04/06/2023	8.750	294,217		(170)				364,000	03/14/2023
100101907		STOCKTON	CA		04/06/2023	7.875	280,238		21				385,000	02/28/2023
100101908	CF	HOLLISTER	CA		04/06/2023	9.375	456,677		(244)				620,000	03/20/2023
100101910	CF	LAKEHEAD	CA		04/06/2023	8.500	669,692		(321)				835,000	02/16/2023
100101911	CF	PHILADELPHIA	PA		04/06/2023	8.750	115,304		(141)				150,000	03/08/2023
100101913	CF	ATWATER	CA		04/06/2023	9.250	223,942		(95)				323,000	03/21/2023
100101915	CF	PERRIS	CA		04/14/2023	9.250	458,333		(218)				545,000	01/31/2023
100101916	CF	KISSIMMEE	FL		04/14/2023	8.125	488,986		(97)				945,000	02/07/2023
100101917	CF	KISSIMMEE	FL		04/14/2023	8.125	493,244		(95)				945,000	02/07/2023
100101918	CF	LOS ANGELES	CA		04/14/2023	9.250	461,618		(296)				605,000	02/28/2023
100101920		MILILANI	HI		04/14/2023	9.875	536,311		(389)				1,300,000	01/09/2023
100101922		JAMESTOWN	CA		04/14/2023	8.999	292,510		(231)				431,000	02/14/2023
100101923	CF	LONG BEACH	CA		04/14/2023	9.625	652,324		(604)				800,000	02/21/2023
100101924		BEAR LAKE	MI		04/14/2023	8.499	191,169		(157)				354,000	02/24/2023
100101925	CF	TOMBALL	TX		04/14/2023	10.499	626,938		(602)				750,000	01/31/2023
100101926	CF	JOSHUA TREE	CA		04/14/2023	7.375	323,999		(120)				535,000	03/08/2023
100101927		BEAR LAKE	MI		04/14/2023	8.125	262,505		(137)				517,000	02/24/2023
100101931	CF	CYPRESS	CA		04/14/2023	7.375	571,123		231				845,000	02/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101932	CF	PLANO	IL		04/14/2023	10.499	147,970		(125)				190,000	01/31/2023
100101933	CF	LAGUNA HILLS	CA		04/14/2023	7.375	580,146		184				993,000	02/21/2023
100101934	CF	BILLERICA	MA		04/14/2023	9.375	526,613		(293)				668,000	02/08/2023
100101935	CF	DAVENPORT	FL		04/14/2023	7.375	290,227		58				430,000	02/07/2023
100101936	CF	BELL	CA		04/14/2023	9.499	693,382		(461)				975,000	02/02/2023
100101940	CF	NORFOLK	VA		04/14/2023	7.375	231,846		37				350,000	02/03/2023
100101948	CF	ELIZABETH	NJ		04/14/2023	8.999	449,974		(866)				660,000	02/23/2023
100101950	CF	CONROE	TX		04/14/2023	9.750	490,351		(313)				592,000	02/14/2023
100101952	CF	ELIZABETH	NJ		04/14/2023	8.750	419,595		(54)				535,000	02/07/2023
100101953		ENCINITAS	CA		04/14/2023	8.625	1,014,549		(180)				2,475,000	02/15/2023
100101954	CF	LAKE FOREST	CA		04/14/2023	8.875	495,118		(249)				615,000	02/16/2023
100101955	CF	LAKE HAVASU CITY	AZ		04/14/2023	8.625	816,755		(242)				1,052,000	02/10/2023
100101956	CF	YULEE	FL		04/14/2023	9.499	942,433		(35)				1,150,000	03/06/2023
100101957	CF	TRACY	CA		04/14/2023	7.750	313,734		(109)				565,000	02/13/2023
100101958	CF	KISSIMMEE	FL		04/14/2023	10.499	361,521		(448)				406,000	02/10/2023
100101959		CALIMESA	CA		04/14/2023	9.875	311,834		(415)				430,000	02/14/2023
100101965		WARWICK	RI		04/14/2023	8.999	204,761		(90)				280,000	02/07/2023
100101967	CF	DALLAS	TX		04/14/2023	9.499	316,120		(451)				403,000	02/06/2023
100101968		KATY	TX		04/14/2023	8.999	144,519		(185)				190,000	02/10/2023
100101969	CF	HOUSTON	TX		04/14/2023	9.999	211,820		(277)				237,000	02/23/2023
100101970	CF	JURUPA VALLEY	CA		04/14/2023	8.250	684,434		(104)				865,000	02/03/2023
100101971	CF	DELRAY BEACH	FL		04/14/2023	8.999	262,294		(258)				320,000	01/31/2023
100101974		HESPERIA	CA		04/14/2023	8.999	350,188		(327)				425,000	02/02/2023
100101975	CF	FONTANA	CA		04/14/2023	9.750	381,882		(420)				430,000	02/06/2023
100101976		LA PORTE	TX		04/14/2023	10.250	157,049		(160)				260,000	02/13/2023
100101977		HASTINGS	FL		04/14/2023	7.999	173,125		(20)				240,000	02/08/2023
100101978	CF	ALBUQUERQUE	NM		04/14/2023	8.375	273,572		(114)				365,000	03/06/2023
100101979	CF	SPRING	TX		04/14/2023	8.999	391,737		(293)				480,000	02/09/2023
100101982		WASHINGTON	VA		04/14/2023	9.125	151,362		(204)				245,000	02/06/2023
100101983		CHICAGO	IL		04/14/2023	8.875	161,894		(79)				230,000	02/06/2023
100101985	CF	TAMPA	FL		04/14/2023	8.999	1,588,682		(651)				1,900,000	03/06/2023
100101986	CF	CHANDLER	TX		04/14/2023	8.999	187,609		(397)				283,000	02/28/2023
100101988		SAN ANTONIO	TX		04/14/2023	9.250	175,468		(127)				215,000	02/15/2023
100101991		LOS ANGELES	CA		04/14/2023	7.999	793,004		(40)				1,045,000	03/08/2023
100101992	CF	CARSON	CA		04/14/2023	7.999	685,752		(253)				920,000	02/13/2023
100101993	CF	VAN NUYS	CA		04/14/2023	8.250	1,154,220		(217)				1,600,000	02/03/2023
100101994		MCMINNVILLE	OR		04/14/2023	8.375	332,018		(68)				575,900	02/24/2023
100101996	CF	DALLAS	TX		04/14/2023	8.125	189,767		(137)				335,000	02/03/2023
100101997		NEWARK	NJ		04/14/2023	8.625	242,910		(158)				328,000	02/17/2023
100102003		PHILADELPHIA	PA		04/14/2023	8.499	275,435		(29)				389,000	02/15/2023
100102006	CF	PALMER	TX		04/14/2023	8.999	383,319		(361)				620,000	02/21/2023
100102008	CF	SPRINGFIELD	MA		04/14/2023	8.999	225,582		(171)				295,000	02/17/2023
100102009	CF	BROCKTON	MA		04/14/2023	7.499	177,158		(76)				320,000	02/15/2023
100102010	CF	LAKE ARROWHEAD	CA		04/14/2023	9.625	1,074,687		(400)				1,160,000	02/17/2023
100102011		BEAUMONT	CA		04/14/2023	7.375	221,227		26				344,000	02/07/2023
100102012	CF	BAKERSFIELD	CA		04/14/2023	8.375	308,444		(364)				532,000	02/23/2023
100102015	CF	HIGHLAND VILLAGE	TX		04/14/2023	7.250	325,977		(4)				610,000	02/14/2023
100102017		SKOKIE	IL		04/14/2023	8.499	229,910		(59)				417,000	02/15/2023
100102018	CF	DUNNELLON	FL		04/14/2023	9.375	197,386		(151)				255,000	02/21/2023
100102019		DESERT HOT SPRINGS	CA		04/14/2023	8.499	354,587		(204)				444,000	02/09/2023
100102020	CF	LOS ANGELES	CA		04/14/2023	8.875	606,139		(273)				755,000	02/08/2023
100102022		HOUSTON	TX		04/14/2023	8.125	266,865		(72)				2,100,000	02/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102024	CF	BOILING SPRINGS	SC		04/14/2023	8.999	137,943		(138)				185,000	02/09/2023
100102025	CF	BOISE	ID		04/14/2023	8.875	401,782		(58)				494,000	02/09/2023
100102026	CF	LONG BEACH	CA		04/14/2023	7.375	493,257		(179)				665,000	02/23/2023
100102027		HOUSTON	TX		04/14/2023	8.999	152,780		(104)				189,000	03/03/2023
100102028		MARICOPA	AZ		04/14/2023	10.375	347,004		(147)				490,000	02/14/2023
100102029	CF	BEAUMONT	CA		04/14/2023	8.625	447,472		(232)				500,000	02/28/2023
100102031	CF	MIAMI	FL		04/14/2023	7.999	483,875		(155)				658,000	02/22/2023
100102032	CF	LOS ANGELES	CA		04/14/2023	6.875	618,916		(171)				925,000	02/09/2023
100102033		ELIZABETH	NJ		04/14/2023	9.250	319,135		(175)				485,000	03/10/2023
100102034	CF	NORCO	CA		04/14/2023	7.999	464,485		(85)				600,000	02/16/2023
100102036	CF	WEBSTER	TX		04/14/2023	9.499	280,483		(354)				307,000	02/15/2023
100102038	CF	HAGERSTOWN	MD		04/14/2023	9.625	209,849		(97)				270,000	02/22/2023
100102040	CF	LAS VEGAS	NV		04/14/2023	9.875	353,451		(572)				410,000	02/17/2023
100102041		PARKVILLE	MD		04/14/2023	8.125	205,684		(68)				260,000	02/15/2023
100102043		DESERT HOT SPRINGS	CA		04/14/2023	8.499	355,062		(214)				444,000	02/09/2023
100102044	CF	CHARLOTTE	NC		04/14/2023	6.999	160,116		3				253,000	02/10/2023
100102046		PHILADELPHIA	PA		04/14/2023	9.875	167,926		(222)				200,000	02/16/2023
100102048	CF	LITHIA	FL		04/14/2023	8.999	1,077,700		(323)				1,465,000	02/09/2023
100102049		KISSIMMEE	FL		04/14/2023	8.125	361,965		(19)				480,000	03/09/2023
100102050	CF	HIDDEN VALLEY LAKE	CA		04/14/2023	8.375	361,236		(210)				450,000	03/08/2023
100102052	CF	OAKLEY	CA		04/14/2023	8.750	612,204		(166)				725,000	02/28/2023
100102053	CF	AURORA	CO		04/14/2023	6.999	221,033		37				561,000	02/10/2023
100102054	CF	MONROVIA	CA		04/14/2023	8.375	1,256,667		(573)				1,570,000	02/07/2023
100102055	CF	HESPERIA	CA		04/14/2023	8.875	288,989		(418)				425,000	02/20/2023
100102062		JACKSONVILLE	FL		04/14/2023	7.875	178,417		15				230,000	02/17/2023
100102064	CF	SACRAMENTO	CA		04/14/2023	8.750	239,497		(55)				309,000	02/24/2023
100102065	CF	HIGHLAND	CA		04/14/2023	7.499	262,039		22				550,000	02/16/2023
100102066		SAN BERNARDINO	CA		04/14/2023	7.375	256,677		37				400,000	02/09/2023
100102067	CF	HOUSTON	TX		04/14/2023	8.125	284,355		(251)				330,000	03/06/2023
100102068		EXCELSIOR SPRINGS	MO		04/14/2023	7.375	235,388		34				318,600	02/10/2023
100102069		HIGH POINT	NC		04/14/2023	7.750	173,535		(41)				228,000	02/28/2023
100102072	CF	CARSON	CA		04/14/2023	7.375	499,200		143				930,000	02/24/2023
100102073	CF	CAPE MAY COURT HOUSE	NJ		04/14/2023	8.625	160,423		(52)				250,000	03/10/2023
100102075	CF	LOUISVILLE	KY		04/14/2023	8.999	167,277		(124)				205,000	02/16/2023
100102076	CF	LAUREL	MD		04/14/2023	8.875	172,615		(75)				225,000	03/03/2023
100102077	CF	STOCKTON	CA		04/14/2023	8.625	262,590		(110)				350,000	02/15/2023
100102078	CF	BAKERSFIELD	CA		04/14/2023	8.875	197,041		(78)				251,000	02/09/2023
100102080	CF	LOMBARD	IL		04/14/2023	8.499	197,129		(38)				243,000	02/21/2023
100102081	CF	PORT SAINT LUCIE	FL		04/14/2023	7.999	238,713		(107)				302,000	02/22/2023
100102082	CF	TAUNTON	MA		04/14/2023	8.250	433,822						599,000	02/28/2023
100102084	CF	EVERETT	WA		04/14/2023	9.999	509,928		(356)				625,000	02/24/2023
100102085	CF	FRANKLIN PARK	IL		04/14/2023	8.499	188,256		(46)				275,000	02/28/2023
100102086	CF	MARANA	AZ		04/14/2023	8.625	255,251		(123)				362,500	02/17/2023
100102087	CF	LAKE HAVASU CITY	AZ		04/14/2023	7.250	206,582		(26)				425,000	02/23/2023
100102088	CF	DOVER	NH		04/14/2023	8.999	623,922		(155)				732,000	02/24/2023
100102089	CF	HUNTINGTON PARK	CA		04/14/2023	9.375	340,224		(115)				400,000	03/09/2023
100102090	CF	THOUSAND OAKS	CA		04/14/2023	6.999	318,825		38				590,000	02/27/2023
100102091		CUYAHOGA FALLS	OH		04/14/2023	8.750	148,816		(73)				186,000	03/01/2023
100102093		VIEW PARK	CA		04/14/2023	7.999	963,924		109				1,300,000	02/20/2023
100102094	CF	LOS ANGELES	CA		04/14/2023	7.999	353,844		(230)				620,000	02/13/2023
100102095		BROWNS MILLS	NJ		04/14/2023	8.375	88,008		(214)				270,000	02/23/2023
100102096	CF	HOUSTON	TX		04/14/2023	8.999	169,251		(189)				215,000	03/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102097		CRYSTAL RIVER	FL		04/14/2023	11.250	205,155		(308)				265,000	03/03/2023
100102098		BALTIMORE	MD		04/14/2023	8.125	222,638		(26)				275,000	02/16/2023
100102099		JACKSONVILLE	FL		04/14/2023	7.999	180,308		15				232,000	02/24/2023
100102101		SAN ANTONIO	TX		04/14/2023	7.999	323,435		(77)				395,000	02/16/2023
100102102	CF	WALDORF	MD		04/14/2023	9.750	301,157		(288)				425,000	02/02/2023
100102103	CF	COTTAGE GROVE	OR		04/14/2023	9.875	239,916		(185)				349,000	02/24/2023
100102104	CF	ABILENE	TX		04/14/2023	8.499	132,826		(180)				228,000	02/27/2023
100102105		ORLANDO	FL		04/14/2023	7.625	231,154		(31)				300,000	03/10/2023
100102106		FREEHOLD	NJ		04/14/2023	9.250	241,045		(101)				320,000	02/23/2023
100102108		WONDER LAKE	IL		04/14/2023	8.875	158,183		(123)				245,000	02/21/2023
100102115	CF	CYPRESS	TX		04/14/2023	9.250	428,066		(150)				475,000	03/03/2023
100102116	CF	TAMPA	FL		04/14/2023	7.999	143,271		(96)				225,000	03/02/2023
100102117	CF	HUNTINGTON PARK	CA		04/14/2023	7.999	525,450		(117)				680,000	03/07/2023
100102118	CF	RIVERSIDE	CA		04/14/2023	9.250	562,188		(273)				630,000	02/24/2023
100102120	CF	HAMMOND	IN		04/14/2023	8.750	114,007		(115)				170,000	02/22/2023
100102122		FORNEY	TX		04/14/2023	10.375	346,121		(424)				435,000	02/24/2023
100102123		LITHONIA	GA		04/14/2023	7.999	168,459		(37)				254,000	03/10/2023
100102124	CF	LOS ANGELES	CA		04/14/2023	8.750	517,404		(272)				605,000	02/18/2023
100102126		TACOMA	WA		04/14/2023	7.999	245,730		(33)				355,000	03/02/2023
100102128		MILWAUKEE	WI		04/14/2023	9.125	142,904		(27)				186,000	03/02/2023
100102129	CF	NORTHRIDGE AREA LOS ANGELES	CA		04/14/2023	7.250	467,766		60				916,000	02/28/2023
100102130	CF	PHOENIX	AZ		04/14/2023	8.750	215,358		(119)				305,000	02/20/2023
100102131	CF	WEST YARMOUTH	MA		04/14/2023	8.625	335,448		(46)				430,000	03/10/2023
100102132	CF	LOS ANGELES	CA		04/14/2023	7.999	469,310		(21)				640,000	02/22/2023
100102134	CF	EDGEWOOD	MD		04/14/2023	9.375	129,348		(65)				160,000	03/06/2023
100102136	CF	ENGLEWOOD	FL		04/14/2023	7.999	263,840		(89)				380,000	03/08/2023
100102139	CF	COLTON	CA		04/14/2023	8.750	352,463		(253)				510,000	03/03/2023
100102141	CF	EDGEWATER	MD		04/14/2023	9.750	536,265		(171)				630,000	03/02/2023
100102142	CF	SANTA ANA	CA		04/14/2023	7.625	138,758		(12)				560,000	02/22/2023
100102143	CF	SAN JOSE	CA		04/14/2023	7.625	730,281		(108)				935,000	03/02/2023
100102144		STAMFORD	CT		04/14/2023	8.375	173,726		(133)				285,000	02/27/2023
100102146	CF	TERRELL	TX		04/14/2023	8.999	406,029		(192)				485,000	03/07/2023
100102147		FORT WORTH	TX		04/14/2023	8.875	153,903		(179)				185,000	02/27/2023
100102148	CF	COMPTON	CA		04/14/2023	7.999	497,608		(123)				635,000	03/06/2023
100102149	CF	SAN ANTONIO	TX		04/14/2023	6.990	212,416		112				310,000	02/27/2023
100102151	CF	SARASOTA	FL		04/14/2023	8.375	645,658		(179)				820,000	03/02/2023
100102152		FREDERICKSBURG	VA		04/14/2023	8.625	379,097		(108)				526,000	03/03/2023
100102153	CF	ROCKLAND	MA		04/14/2023	7.499	308,874		43				573,500	02/28/2023
100102155		HOUSTON	TX		04/14/2023	9.999	286,910		(348)				418,000	02/24/2023
100102156	CF	HOUSTON	TX		04/14/2023	8.750	261,395		(604)				410,000	03/10/2023
100102157	CF	LOS ANGELES	CA		04/14/2023	8.750	557,925		(182)				710,000	02/17/2023
100102159		SARASOTA	FL		04/14/2023	8.750	272,432		(6)				353,000	02/24/2023
100102160	CF	CROSBY	TX		04/14/2023	8.375	233,435		(215)				285,000	02/21/2023
100102161	CF	PALMDALE	CA		04/14/2023	8.625	419,777		6				530,000	02/24/2023
100102163	CF	LANHAM	MD		04/14/2023	7.750	73,123		(35)				405,000	02/28/2023
100102164	CF	LOS ANGELES	CA		04/14/2023	7.875	284,608		(78)				406,000	02/27/2023
100102166	CF	CONCORD	CA		04/14/2023	8.375	718,019		(119)				919,000	02/18/2023
100102169	CF	LOS ANGELES	CA		04/14/2023	6.875	475,556		227				800,000	03/09/2023
100102170	CF	LOS ANGELES	CA		04/14/2023	7.250	478,539		67				830,000	03/01/2023
100102171		NEWPORT NEWS	VA		04/14/2023	8.499	134,839		(101)				190,000	03/07/2023
100102172		FORT MYERS	FL		04/14/2023	9.250	195,130		(159)				300,000	03/09/2023
100102173	CF	BLACKLICK	OH		04/14/2023	7.375	480,142		94				625,000	02/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102176	CF	HILLSBORO	OR		04/14/2023	9.875	446,396		(277)				575,000	03/09/2023
100102177	CF	BATAVIA	IL		04/14/2023	9.750	255,961		(30)				310,000	03/10/2023
100102178	CF	DENVER	CO		04/14/2023	7.999	246,601		(157)				610,000	02/27/2023
100102180		SEMINOLE	FL		04/14/2023	7.999	436,417		35				560,000	03/03/2023
100102181	CF	SAN DIEGO	CA		04/14/2023	7.750	265,807		(57)				340,000	03/09/2023
100102185	CF	LA PALMA	CA		04/14/2023	7.250	615,382		102				915,000	03/10/2023
100102186		SANTA CLARITA	CA		04/14/2023	8.999	1,056,708		(359)				1,320,000	03/09/2023
100102188	CF	KATY	TX		04/14/2023	7.125	457,772		133				796,000	03/13/2023
100102192	CF	LANCASTER	CA		04/14/2023	7.625	155,315		(8)				265,000	02/21/2023
100102193		HOUSTON	TX		04/14/2023	8.375	395,617		(72)				576,000	03/08/2023
100102195	CF	PUEBLO	CO		04/14/2023	7.125	173,820		106				284,000	03/03/2023
100102197	CF	CAROLINA BEACH	NC		04/14/2023	7.625	723,982		66				1,000,000	03/08/2023
100102200		SANTA CRUZ	CA		04/14/2023	7.999	787,213		(73)				1,550,000	03/07/2023
100102201		KISSIMMEE	FL		04/14/2023	8.250	264,641		(16)				360,000	02/28/2023
100102202	CF	SAN ANTONIO	TX		04/14/2023	8.250	665,351		(309)				900,000	03/08/2023
100102203	CF	SHOW LOW	AZ		04/14/2023	8.999	641,792		10				865,000	03/02/2023
100102207		MONROE	GA		04/14/2023	8.125	129,438		(56)				165,000	03/13/2023
100102208		CABO SAN LUCAS	MEX		04/17/2023	7.810	970,203						4,871,648	04/13/2023
100102209		BAHIA DE BANDERAS	MEX		04/17/2023	8.410	303,756						663,375	03/29/2023
100102210		CABO SAN LUCAS	MEX		04/17/2023	8.193	169,074						300,789	03/15/2023
100102348	CF	DAVENPORT	FL		06/07/2023	7.750	294,113		(106)				395,000	08/11/2022
100102349	CF	MINNEAPOLIS	MN		06/07/2023	7.875	95,519		(30)				122,000	08/12/2022
100102351	CF	PORT REPUBLIC	MD		06/07/2023	7.250	946,124		(94)				1,290,000	08/26/2022
100102352	CF	CHELAN	WA		06/07/2023	7.625	277,713		(15)				390,000	08/13/2022
100102356	CF	SARASOTA	FL		06/07/2023	7.250	373,201		42				485,000	09/07/2022
100102357	CF	SANTA ANA	CA		06/07/2023	7.375	632,498		23				975,000	08/15/2022
100102359	CF	HACKENSACK	NJ		06/07/2023	7.750	554,156		(122)				770,000	10/21/2022
100102360	CF	HIGHLAND	CA		06/07/2023	6.875	388,262		(53)				590,000	09/10/2022
100102362	CF	S LAKE TAHOE	CA		06/07/2023	7.375	2,496,085		(366)				4,056,000	10/25/2022
100102364	CF	NORCO	CA		06/07/2023	7.250	654,748		(121)				1,210,000	10/29/2022
100102368	CF	TOOELE	UT		06/07/2023	7.375	544,235		117				715,000	10/18/2022
100102369	CF	LITCHFIELD	NH		06/07/2023	6.750	242,527		67				460,000	09/06/2022
100102372	CF	RICHMOND	TX		06/07/2023	6.625	476,900		16				646,000	10/27/2022
100102373	CF	MYRTLE BEACH	SC		06/07/2023	7.625	310,362		(12)				457,000	09/22/2022
100102374	CF	LAKEWOOD	CO		06/07/2023	8.500	811,057		(383)				1,190,000	01/24/2023
100102380	CF	BELLFLOWER	CA		06/07/2023	7.125	432,488		(109)				700,000	02/18/2023
100102385	CF	ANTELOPE	CA		06/07/2023	9.875	711,131		(492)				771,500	02/08/2023
100102386	CF	MANTECA	CA		06/07/2023	9.000	529,483		(16)				675,000	02/02/2023
100102388	CF	TISBURY	MA		06/07/2023	8.375	901,903		(447)				1,200,000	01/26/2023
100102389	CF	INDIO	CA		06/07/2023	8.750	797,187		(506)				1,050,000	02/09/2023
100102390	CF	BLOOMINGDALE	IL		06/07/2023	7.000	355,808		(72)				870,000	09/30/2022
100102391	CF	MILLBURY	MA		06/07/2023	7.750	302,708		(257)				575,000	09/22/2022
100102393	CF	SANTA PAULA	CA		06/07/2023	7.750	406,147		(246)				535,000	11/08/2022
100102398	CF	ENTERPRISE	OR		06/07/2023	6.999	144,220		(116)				275,000	09/28/2022
100102399	CF	SACRAMENTO	CA		06/07/2023	7.625	356,434		(323)				460,000	08/24/2022
100102400	CF	MURRIETA	CA		06/07/2023	6.625	490,181		99				660,000	08/23/2022
100102402	CF	TALLAHASSEE	FL		06/07/2023	7.875	172,169		(279)				206,000	10/20/2022
100102411	CF	SEMINOLE	FL		06/07/2023	7.250	420,355		(258)				562,000	09/27/2022
100102415	CF	LA QUINTA	CA		06/07/2023	6.625	447,209		67				570,000	08/25/2022
100102416		TUCSON	AZ		06/07/2023	7.625	279,071		(4)				410,000	09/13/2022
100102419	CF	MIAMI LAKES	FL		06/07/2023	8.375	442,974		(334)				505,000	10/31/2022
100102424	CF	LONG BEACH	CA		06/07/2023	7.375	1,175,923		(1,158)				1,900,000	08/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102426	CF	GULF SHORES	AL		06/07/2023	7.875	264,341		(93)				330,000	09/12/2022
100102428	CF	HOUSTON	TX		06/07/2023	7.750	148,224		(247)				229,000	08/19/2022
100102430	CF	GARLAND	TX		06/07/2023	8.000	117,564		(192)				155,000	08/17/2022
100102431	CF	KISSIMMEE	FL		06/07/2023	8.125	638,792		(440)				845,000	10/27/2022
100102433	CF	MURFREESBORO	TN		06/07/2023	6.500	205,730		73				371,500	09/19/2022
100102441	CF	NORTH BILLERICA	MA		06/07/2023	8.750	486,848		(69)				621,000	09/19/2022
100102445	CF	MIRAMAR	FL		06/07/2023	8.875	724,748		(231)				810,000	11/30/2022
100102446	CF	ESSEX	MD		06/07/2023	7.625	256,850		(162)				300,000	08/19/2022
100102448	CF	PHOENIX	AZ		06/07/2023	7.625	1,667,820		1,114				2,250,000	08/09/2022
100102450	CF	ALBRIGHTSVILLE	PA		06/07/2023	7.625	224,975		(157)				300,000	11/01/2022
100102452	CF	ROCKLIN	CA		06/07/2023	6.875	991,091		231				1,350,000	08/16/2022
100102455	CF	SANTA ROSA BEACH	FL		06/07/2023	9.500	1,001,366		(356)				1,280,000	12/19/2022
100102456	CF	SAN JUAN CAPISTRANO	CA		06/07/2023	6.999	762,937		(323)				2,000,000	08/15/2022
100102457	CF	HOMER GLEN	IL		06/07/2023	7.375	516,542		(39)				661,000	10/20/2022
100102458	CF	PANAMA CITY BEACH	FL		06/07/2023	6.875	315,640						460,000	08/08/2022
100102461		DAVENPORT	FL		06/07/2023	6.875	193,871		62				255,000	07/15/2022
100102463	CF	HOLLADAY	UT		06/07/2023	6.999	1,089,026		57				1,369,000	09/13/2022
100102464	CF	SAN DIEGO	CA		06/07/2023	6.999	427,261		192				574,000	09/22/2022
100102465	CF	FREEPORT	FL		06/07/2023	9.500	587,792		(213)				687,000	02/24/2023
100102468	CF	JACKSON	NJ		06/07/2023	7.625	208,285		(58)				265,000	08/04/2022
100102470	CF	AGOURA HILLS	CA		06/07/2023	6.875	760,576		55				1,250,000	08/17/2022
100102471	CF	RICHMOND	TX		06/07/2023	6.500	79,746		32				391,000	07/29/2022
100102474	CF	JACKSONVILLE	FL		06/07/2023	9.250	148,660		(154)				205,000	02/10/2023
100102479	CF	DEWEY	AZ		06/07/2023	8.125	492,357		(257)				550,000	08/02/2022
100102480	CF	ODESSA	TX		06/07/2023	7.875	731,351		(843)				1,250,000	08/08/2022
100102483	CF	DEER PARK	IL		06/07/2023	6.999	272,198		(53)				495,000	09/21/2022
100102484	CF	SAN ANTONIO	TX		06/07/2023	6.625	257,495		12				330,000	08/10/2022
100102486	CF	HIGHLAND	CA		06/07/2023	6.875	447,735		(94)				635,000	05/09/2022
100102488	CF	HUMBLE	TX		06/07/2023	6.990	283,678		(89)				365,000	08/11/2022
100102490	CF	FALL RIVER	MA		06/07/2023	7.625	371,965		(231)				600,000	08/15/2022
100102492	CF	PEMBROKE PINES	FL		06/07/2023	7.375	62,308		(94)				245,000	11/10/2022
100102493	CF	EATON	CO		06/07/2023	7.000	479,867		(80)				615,000	11/08/2022
100102494	CF	AUSTIN	TX		06/07/2023	8.125	546,364		(538)				895,000	08/02/2022
100102496	CF	CHULA VISTA	CA		06/07/2023	7.250	374,938		9				865,000	10/18/2022
100102498	CF	NAMPA	ID		06/07/2023	7.875	546,737		(160)				1,100,000	10/31/2022
100102499	CF	PANAMA CITY BEACH	FL		06/07/2023	10.999	472,852		(329)				590,000	12/01/2022
100102500	CF	BRADENTON	FL		06/07/2023	8.875	307,928		(245)				850,000	10/18/2022
100102503	CF	GLOUCESTER CITY	NJ		06/07/2023	10.250	132,407		5				205,000	10/31/2022
100102504	CF	PACE	FL		06/07/2023	9.375	269,861		(219)				350,000	11/14/2022
100102505	CF	MOUNT JULIET	TN		06/07/2023	6.625	535,500		19				703,000	10/31/2022
100102507	CF	MIAMI	FL		06/07/2023	8.125	930,501		(498)				1,500,000	11/17/2022
100102508	CF	CORAL GABLES	FL		06/07/2023	6.625	370,852		138				584,000	08/18/2022
100102516		LEXINGTON	KY		06/07/2023	9.500	151,181		(162)				220,000	02/03/2023
100102517	CF	HOLLYWOOD	FL		06/07/2023	6.875	131,258		30				485,000	11/22/2022
100102518		SAINT PETERSBURG	FL		06/07/2023	8.875	299,564		(211)				374,000	01/26/2023
100102520	CF	BALTIMORE	MD		06/07/2023	7.875	138,138		(118)				200,000	11/23/2022
100102522		NORTH PORT	FL		06/07/2023	7.999	321,294		(86)				450,000	08/18/2022
100102524		KISSIMMEE	FL		06/07/2023	7.875	229,064		(82)				330,000	02/09/2023
100102526	CF	CHARDON	OH		06/07/2023	8.875	161,193		(233)				205,000	11/09/2022
100102527		LOS ANGELES	CA		06/07/2023	6.875	708,453		158				1,195,000	07/29/2022
100102528		WARRENTON	VA		06/07/2023	7.625	271,504		(30)				360,000	08/15/2022
100102531		ASHEVILLE	NC		06/07/2023	7.000	529,294		171				725,000	11/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102534	CF	COLORADO SPRINGS	CO		06/07/2023	7.625	212,640		(142)				317,000	11/18/2022
100102537	CF	SAINT ALBANS	NY		06/07/2023	6.625	201,568		140				625,000	09/16/2022
100102538	CF	WASHINGTON	DC		06/07/2023	7.250	449,993		31				625,000	09/12/2022
100102539		KISSIMMEE	FL		06/07/2023	7.875	308,549		(216)				410,000	09/20/2022
100102541		FRONT ROYAL	VA		06/07/2023	8.750	137,862		(190)				171,000	09/26/2022
100102542		COALVILLE	UT		06/07/2023	7.750	331,501		(192)				800,000	08/12/2022
100102544		JUPITER	FL		06/07/2023	7.875	429,376		(148)				535,000	10/07/2022
100102545		CHICAGO	IL		06/07/2023	7.875	326,258		(45)				430,000	09/29/2022
100102547	CF	SARASOTA	FL		06/07/2023	6.500	172,781		129				512,000	07/06/2022
100102551	CF	LAS CRUCES	NM		06/07/2023	6.625	75,816		318				320,000	07/26/2022
100102553	CF	PHILADELPHIA	PA		06/07/2023	10.000	130,334		(204)				170,000	11/18/2022
100102558	CF	DALLAS	TX		06/07/2023	6.875	123,226		(2)				180,000	08/12/2022
100102559	CF	DALLAS	TX		06/07/2023	6.875	116,200		(4)				170,000	08/12/2022
100102561		SAINT CLOUD	FL		06/07/2023	7.875	204,561		(153)				318,000	08/02/2022
100102563		SAN MATEO	CA		06/07/2023	9.625	753,614		(612)				2,330,000	11/28/2022
100102564		DAVENPORT	FL		06/07/2023	7.500	138,987		(37)				260,000	08/19/2022
100102566		RENO	NV		06/07/2023	6.750	342,358		106				524,072	10/26/2022
100102568	CF	LAWRENCE	KS		06/07/2023	8.625	182,339		(160)				250,000	02/23/2023
100102569		LANCASTER	PA		06/07/2023	7.500	317,467		58				424,000	11/15/2022
100102570	CF	VESTAVIA HILLS	AL		06/07/2023	7.750	242,868		(80)				328,300	02/28/2023
100102571		LAHAINA	HI		06/07/2023	10.625	473,262		(70)				700,000	12/02/2022
100102573	CF	CONROE	TX		06/07/2023	8.999	215,923		(281)				280,000	11/29/2022
100102576	CF	NORTH PORT	FL		06/07/2023	7.625	243,204		(38)				355,000	11/11/2022
100102578	CF	TOBYHANNA	PA		06/07/2023	7.500	225,240		(22)				325,000	10/18/2022
100102580	CF	PALM BEACH GARDENS	FL		06/07/2023	6.875	308,436		81				490,000	11/16/2022
100102590	CF	BECHTELSVILLE	PA		06/07/2023	6.999	194,329		34				450,000	08/05/2022
100102591	CF	MEMPHIS	TN		06/07/2023	8.875	102,541		(215)				135,000	11/15/2022
100102592		BALTIMORE	MD		06/07/2023	8.875	148,437		(239)				200,000	11/08/2022
100102593	CF	CLARKSVILLE	IN		06/07/2023	7.625	107,917		(49)				145,000	11/14/2022
100102594	CF	LYNNFIELD	MA		06/07/2023	8.500	520,107		(240)				860,000	12/15/2022
100102597		MARTINSBURG	WV		06/07/2023	8.625	182,979		(57)				225,000	10/27/2022
100102598		KEANSBURG	NJ		06/07/2023	7.999	235,338		(94)				330,000	10/31/2022
100102599		DETROIT	MI		06/07/2023	7.000	351,346		253				485,000	11/14/2022
100102600		HERNDON	VA		06/07/2023	8.250	476,167		(328)				705,000	12/27/2022
100102601		LAS VEGAS	NV		06/07/2023	8.250	345,579		(178)				535,000	10/24/2022
100102606	CF	HONOLULU	HI		06/22/2023	9.250	458,585		(328)				550,000	07/19/2022
100102607	CF	FAIRBURN	GA		06/22/2023	6.875	196,736		28				280,000	09/14/2022
100102608	CF	WOODSTOCK	GA		06/22/2023	6.625	236,583		2				415,000	09/06/2022
100102609	CF	SAINT LOUIS	MO		06/22/2023	9.625	254,490		(83)				301,000	06/30/2022
100102610	CF	KANEOHE	HI		06/22/2023	8.875	1,064,002		(553)				1,325,000	09/21/2022
100102611	CF	JACKSON TOWNSHIP	NJ		06/22/2023	7.250	372,357		(73)				545,000	09/23/2022
100102613	CF	LORTON	VA		06/22/2023	7.375	1,174,513		(255)				1,500,000	10/07/2022
100102620	CF	CAMARILLO	CA		06/22/2023	8.875	677,667		(309)				810,000	10/24/2022
100102623	CF	MURRIETA	CA		06/22/2023	8.990	572,425		(816)				801,000	11/08/2022
100102624	CF	MIAMI SHORES	FL		06/22/2023	8.375	691,190		(592)				1,410,000	11/30/2022
100102626	CF	CASTRO VALLEY	CA		06/22/2023	7.875	598,441		(223)				1,000,000	07/08/2022
100102627	CF	LOS ANGELES	CA		06/22/2023	7.875	208,201		(220)				520,000	06/01/2022
100102629	CF	DAVIE	FL		06/22/2023	8.990	577,329		(223)				720,000	12/02/2022
100102630	CF	CORAL SPRINGS	FL		06/22/2023	8.750	488,694		(122)				600,000	11/10/2022
100102632	CF	CUTLER BAY	FL		06/22/2023	8.250	379,121		(554)				650,000	12/13/2022
100102633	CF	SARASOTA	FL		06/22/2023	8.500	323,058		(303)				395,000	11/16/2022
100102634	CF	LAS VEGAS	NV		06/22/2023	8.875	503,873		(499)				711,000	12/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102642	CF	SURFSIDE BEACH	TX		06/22/2023	9.750	181,626		(472)				249,000	11/09/2022
100102643	CF	SAN DIEGO	CA		06/22/2023	9.125	801,098		(76)				1,040,000	11/01/2022
100102645	CF	NEW BRAUNFELS	TX		06/22/2023	9.250	297,211		(623)				370,000	11/09/2022
100102646	CF	LAS VEGAS	NV		06/22/2023	8.625	398,387		(515)				489,000	12/07/2022
100102650	CF	SAN DIEGO	CA		06/22/2023	8.250	825,425		(441)				1,005,000	12/14/2022
100102651	CF	FAYETTEVILLE	NC		06/22/2023	9.875	161,569		(245)				181,000	12/13/2022
100102653		MINCO	OK		06/22/2023	8.375	189,956		(41)				269,000	05/14/2025
100102655	CF	PALMDALE	CA		06/22/2023	8.375	250,108		(817)				405,000	12/22/2022
100102656	CF	HALLANDALE BEACH	FL		06/22/2023	8.875	195,180		(625)				410,000	12/15/2022
100102657	CF	SAN ANTONIO	TX		06/22/2023	8.250	636,138		(413)				790,000	01/18/2023
100102659	CF	RICHMOND	TX		06/22/2023	8.625	523,647		(604)				740,000	12/19/2022
100102660	CF	WATKINS	CO		06/22/2023	8.500	519,699		(354)				735,000	12/23/2022
100102661	CF	RIVERSIDE	CA		06/22/2023	7.875	1,546,024		(233)				2,750,000	01/26/2023
100102668	CF	DESERT HOT SPRINGS	CA		06/22/2023	8.625	334,150		(197)				430,000	12/28/2022
100102670	CF	WIMAUMA	FL		06/22/2023	8.500	527,693		(257)				670,000	01/13/2023
100102671	CF	PRINCEVILLE	HI		06/22/2023	8.875	1,505,434		(719)				1,780,000	01/03/2023
100102674	CF	MIAMI	FL		06/22/2023	7.750	255,592		(272)				475,000	01/12/2023
100102675	CF	BROOKLYN	NY		06/22/2023	9.125	697,222		(621)				800,000	12/21/2022
100102677	CF	FULSHEAR	TX		06/22/2023	8.125	420,862		(342)				521,000	12/22/2022
100102680		BIG BEAR LAKE	CA		06/22/2023	8.125	543,958		(173)				720,000	09/26/2022
100102681	CF	AVENTURA	FL		06/22/2023	7.875	308,331		(287)				404,000	01/04/2023
100102683	CF	MORENO VALLEY	CA		06/22/2023	8.500	347,448		(276)				540,000	10/04/2022
100102684	CF	BUENA PARK	CA		06/22/2023	8.000	750,313		1,826				1,050,000	10/06/2022
100102685	CF	ROCKVILLE	MD		06/22/2023	7.750	541,033		(311)				730,000	09/02/2022
100102688		MONTEREY PARK	CA		06/22/2023	7.750	978,844		2,293				1,215,000	06/02/2025
100102691	CF	FRESNO	CA		06/22/2023	7.875	324,467		(93)				440,000	08/25/2022
100102693	CF	ANAHEIM	CA		06/22/2023	8.625	592,091		(632)				750,000	10/28/2022
100102694	CF	NORTHBROOK	IL		06/22/2023	8.625	193,118		(284)				317,000	10/25/2022
100102696	CF	THOUSAND OAKS	CA		06/22/2023	9.375	1,075,845		(727)				1,325,000	10/11/2022
100102700	CF	KATY	TX		06/22/2023	7.875	299,779		(378)				370,000	08/25/2022
100102702	CF	PITTSBURGH	PA		06/22/2023	8.250	96,100		(354)				190,000	08/22/2022
100102704	CF	SAN FRANCISCO	CA		06/22/2023	8.000	863,359		2,142				1,115,000	10/24/2022
100102706	CF	VIRGINIA BEACH	VA		06/22/2023	7.750	197,427		(138)				325,000	01/17/2023
100102712	CF	YORKTOWN	VA		06/22/2023	8.000	184,350		(483)				460,000	01/13/2023
100102713	CF	FAIRFAX	VA		06/22/2023	10.125	455,642		(531)				595,000	12/22/2022
100102714	CF	MARIETTA	GA		06/22/2023	8.125	333,994		(367)				520,000	12/28/2022
100102715	CF	CARVER	MA		06/22/2023	8.125	324,957		(272)				500,000	01/19/2023
100102717	CF	MIRAMAR	FL		06/22/2023	7.625	726,633		(471)				1,600,000	01/17/2023
100102718	CF	LA PUENTE	CA		06/22/2023	7.375	518,653		3,591				683,000	08/26/2022
100102719	CF	CHINO	CA		06/22/2023	7.375	489,347		3,268				630,000	08/31/2022
100102721	CF	BUENA PARK	CA		06/22/2023	7.250	561,754		(281)				760,700	06/22/2022
100102722	CF	CORONA	CA		06/22/2023	6.999	419,816		(43)				580,000	06/23/2022
100102724	CF	LANCASTER	CA		06/22/2023	6.999	293,667		(35)				455,000	06/21/2022
100102726	CF	PALATINE	IL		06/22/2023	9.625	201,823		(400)				290,000	12/09/2022
100102727	CF	EDMOND	OK		06/22/2023	7.875	191,394		673				341,000	01/25/2023
100102728	CF	HOUSTON	TX		06/22/2023	7.375	463,051		(99)				609,000	08/29/2022
100102730	CF	SPRING	TX		06/22/2023	8.125	203,718		(163)				328,000	01/25/2023
100102732	CF	KISSIMMEE	FL		06/22/2023	8.500	344,287		(339)				419,500	01/10/2023
100102733	CF	FAIRBURN	GA		06/22/2023	8.375	357,194		(373)				435,000	01/13/2023
100102735	CF	STUDIO CITY	CA		06/22/2023	8.250	1,611,301		(1,262)				2,600,000	01/10/2023
100102740	CF	RIVERSIDE	CA		06/22/2023	8.250	378,804		(525)				550,000	02/03/2023
100102742	CF	BRANDON	FL		06/22/2023	7.875	258,431		1,942				379,000	01/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102743	CF	HEBER	CA		06/22/2023	7.625	220,531		(562)				471,000	01/11/2023
100102745	CF	IRVINE	CA		06/22/2023	8.375	1,090,205		(398)				1,569,000	11/29/2022
100102746	CF	VALENCIA	CA		06/22/2023	8.375	859,859		(487)				1,085,000	01/24/2023
100102748	CF	FAYETTEVILLE	NC		06/22/2023	8.000	422,074		2,792				607,000	01/24/2023
100102751	CF	EVERETT	WA		06/22/2023	8.750	195,578		(348)				520,000	01/24/2023
100102752	CF	EL MONTE	CA		06/22/2023	6.875	485,524		(23)				750,000	10/12/2022
100102754	CF	PLANO	TX		06/22/2023	7.375	630,559		(101)				730,000	07/29/2022
100102757	CF	CHARLOTTE	NC		06/22/2023	8.125	240,444		(240)				356,000	02/03/2023
100102758	CF	SUNNY ISLES BEACH	FL		06/22/2023	8.000	494,854		(472)				660,000	02/03/2023
100102759		CALEXICO	CA		06/22/2023	8.125	160,460		(315)				330,000	02/06/2023
100102760	CF	ALVIN	TX		06/22/2023	7.750	368,985		(250)				460,000	02/22/2023
100102761	CF	TUCSON	AZ		06/22/2023	8.000	774,503		(193)				990,000	02/21/2023
100102762	CF	MAITLAND	FL		06/22/2023	7.750	417,382		(3)				720,000	02/24/2023
100102764	CF	RUNNING SPRINGS	CA		06/22/2023	8.750	223,855		(220)				300,500	02/11/2023
100102766	CF	PLANO	TX		06/22/2023	7.750	327,262		(390)				465,000	02/16/2023
100102767	CF	FORT WORTH	TX		06/22/2023	8.625	307,425		(409)				369,500	01/31/2023
100102771	CF	SPICEWOOD	TX		06/22/2023	7.500	209,031		(262)				505,000	02/13/2023
100102773	CF	RANCHO PALOS VERDES	CA		06/22/2023	8.625	3,137,763		(573)				7,000,000	03/09/2023
100102775	CF	RICHMOND	TX		06/22/2023	7.625	324,218		(253)				475,000	03/03/2023
100102779	CF	HENDERSON	NV		06/22/2023	9.875	1,327,998		(466)				1,700,000	01/24/2023
100102780	CF	WINCHESTER	CA		06/22/2023	8.000	899,053		(436)				1,200,000	02/09/2023
100102781	CF	PALM DESERT	CA		06/22/2023	7.500	1,081,447		(549)				1,400,000	02/14/2023
100102785	CF	STATEN ISLAND	NY		06/22/2023	7.750	244,716		(698)				930,000	03/03/2023
100102789	CF	PALO ALTO	CA		06/22/2023	7.875	1,863,814		(741)				2,500,000	02/21/2023
100102790	CF	PENDLETON	IN		06/22/2023	7.990	329,866		(208)				410,000	03/01/2023
100102792	CF	WILLIAMSTOWN	NJ		06/22/2023	9.250	159,817		(254)				237,000	02/28/2023
100102794	CF	ODESSA	TX		06/22/2023	8.500	265,511		(288)				327,000	03/16/2023
100102795	CF	DALLAS	TX		06/22/2023	8.625	401,268		(532)				495,000	03/06/2023
100102798	CF	HOUSTON	TX		06/22/2023	7.750	426,544		(310)				590,000	02/28/2023
100102800	CF	OLD TAPPAN	NJ		06/22/2023	8.875	1,273,228		(757)				1,800,000	02/23/2023
100102801	CF	GARDEN GROVE	CA		06/22/2023	6.750	444,828		5,988				750,000	01/04/2023
100102802	CF	SALT LAKE CITY	UT		06/22/2023	7.375	551,079		(225)				1,115,000	02/24/2023
100102803	CF	DOWNINGTOWN	PA		06/22/2023	8.875	613,396		(465)				860,000	02/24/2023
100102804	CF	PALM SPRINGS	CA		06/22/2023	7.875	1,102,366		(497)				1,600,000	02/25/2023
100102805	CF	TEMECULA	CA		06/22/2023	7.500	850,213		22				1,100,000	12/27/2022
100102807	CF	MIDDLETOWN	OH		06/22/2023	8.625	268,451		(204)				355,000	03/14/2023
100102808	CF	FORT WORTH	TX		06/22/2023	8.625	214,564		(413)				290,000	01/20/2023
100102810		TANNERSVILLE	PA		06/22/2023	8.875	294,270		(306)				340,000	02/10/2023
100102812	CF	OCALA	FL		06/22/2023	9.500	244,500		(250)				297,000	03/09/2023
100102813	CF	CLEARWATER	FL		06/22/2023	8.500	1,122,354		23				1,700,000	03/10/2023
100102814	CF	GOODLETTSVILLE	TN		06/22/2023	8.250	307,076		(268)				370,000	10/28/2022
100102815	CF	MISSOURI CITY	TX		06/22/2023	7.750	475,846		(498)				700,000	10/25/2022
100102816	CF	BIRMINGHAM	AL		06/22/2023	7.125	212,819		(33)				385,000	10/19/2022
100102817	CF	WARMINSTER	PA		06/22/2023	6.750	439,012		151				525,000	07/21/2022
100102823	CF	MISSOURI CITY	TX		06/22/2023	8.750	729,888		(453)				872,000	12/20/2022
100102824		RED OAK	TX		06/22/2023	8.875	401,362		(257)				470,000	12/22/2022
100102825	CF	BURBANK	CA		06/22/2023	8.000	1,302,400		(769)				1,665,000	12/12/2022
100102827	CF	SAN FRANCISCO	CA		06/22/2023	8.250	1,237,243		(169)				1,500,000	12/20/2022
100102828	CF	CHARLOTTE	NC		06/22/2023	8.000	202,852		(302)				294,000	12/29/2022
100102829	CF	HOMESTEAD	FL		06/22/2023	8.500	507,345		(186)				600,000	12/28/2022
100102831	CF	NAPLES	FL		06/22/2023	8.000	404,750		(317)				725,000	01/19/2023
100102833	CF	(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023	7.375	1,108,596		(172)				1,650,000	02/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102834	CF	WESLEY CHAPEL	FL		06/22/2023	9.000	302,887		(260)				400,000	01/20/2023
100102838	CF	NEWPORT BEACH	CA		06/22/2023	8.375	805,095		(575)				1,060,000	02/25/2023
100102839	CF	ROCHESTER	MI		06/22/2023	7.256	150,206		(99)				442,000	02/24/2023
100102841	CF	WAXHAW	NC		06/22/2023	7.475	1,040,529		(164)				1,370,000	03/09/2023
100102842	CF	MATHER	CA		06/22/2023	7.750	377,647		(349)				570,000	02/16/2023
100102843	CF	(RESEDA AREA) LOS ANGELES	CA		06/22/2023	7.750	938,831		(60)				1,200,000	02/09/2023
100102845	CF	PASO ROBLES	CA		06/22/2023	7.750	769,904		65				970,000	03/03/2023
100102846	CF	MARIETTA	GA		06/22/2023	8.000	222,402		(149)				300,000	03/23/2023
100102851	CF	SANTA CRUZ	CA		06/22/2023	7.450	511,383		(268)				1,240,000	03/21/2023
100102855		BRONX	NY		06/22/2023	7.490	715,768		6,864				890,000	07/13/2022
100102856		TAMPA	FL		06/22/2023	7.490	176,187		1,729				226,000	07/18/2022
100102858		PORT SAINT JOE	FL		06/22/2023	6.500	517,579		799				725,000	06/30/2022
100102859		FREMONT	CA		06/22/2023	7.000	969,074		30,279				1,425,000	06/17/2022
100102860		SPRINGFIELD	MA		06/22/2023	6.875	247,699		212				344,500	07/26/2022
100102861		KISSIMMEE	FL		06/22/2023	6.375	405,907		820				615,000	06/14/2022
100102862		CORAL SPRINGS	FL		06/22/2023	7.615	327,941		3,058				450,000	07/19/2022
100102863		WEST PALM BEACH	FL		06/22/2023	6.750	513,544		1,080				730,000	07/20/2022
100102864		HACKENSACK	NJ		06/22/2023	7.625	518,105		4,527				653,000	07/25/2022
100102866		MIRAMAR BEACH	FL		06/22/2023	6.990	1,296,397		872				1,747,000	07/07/2022
100102868		KISSIMMEE	FL		06/22/2023	7.375	203,589		2,370				280,000	07/19/2022
100102870		PHILADELPHIA	PA		06/22/2023	6.625	282,460		253				384,000	07/11/2022
100102871		WAPPINGERS FALLS	NY		06/22/2023	6.625	248,102		401				395,000	01/19/2022
100102873		TAMPA	FL		06/22/2023	7.500	184,166		(75)				257,000	07/29/2022
100102878		ROWLETT	TX		06/22/2023	7.375	210,996		(34)				290,000	09/01/2022
100102879		GATLINBURG	TN		06/22/2023	7.875	203,251		(201)				280,000	09/15/2022
100102880		PORTLAND	OR		06/22/2023	7.250	527,867		(34)				730,000	08/04/2022
100102881		LITHONIA	GA		06/22/2023	7.125	227,801		3				315,000	09/14/2022
100102889		EL CAJON	CA		06/22/2023	7.500	250,205		(79)				410,000	09/30/2022
100102893		WHITE PLAINS	NY		06/22/2023	9.000	518,799		(699)				663,239	11/28/2022
100102895		ORANGE PARK	FL		06/22/2023	7.875	187,524		(77)				245,000	10/06/2022
100102896		DUCK KEY	FL		06/22/2023	8.240	578,688		(443)				717,000	09/30/2022
100102897		FORT LAUDERDALE	FL		06/22/2023	8.125	250,022		(84)				332,000	10/14/2022
100102898		MIAMI	FL		06/22/2023	7.750	125,530		(229)				475,000	10/20/2022
100102901		TOBYHANNA	PA		06/22/2023	8.250	384,411		(139)				485,000	10/14/2022
100102902		SUFFERN	NY		06/22/2023	8.865	216,748		(247)				305,000	10/26/2022
100102907		FORT WALTON BEACH	FL		06/22/2023	9.125	275,118		(174)				353,000	11/08/2022
100102913		LONG BEACH	WA		06/22/2023	8.625	447,806		(558)				550,000	10/26/2022
100102917		KISSIMMEE	FL		06/22/2023	8.875	290,406		(177)				363,000	11/09/2022
100102920		WATERBURY	CT		06/22/2023	8.375	219,594		(332)				350,000	11/02/2022
100102921		HOUSTON	TX		06/22/2023	9.750	306,355		(542)				385,000	12/02/2022
100102922		ATLANTA	GA		06/22/2023	9.875	237,562		(381)				315,000	12/01/2022
100102923		ATLANTA	GA		06/22/2023	8.750	312,318		(246)				270,000	04/24/2025
100102925		HAGERSTOWN	MD		06/22/2023	9.875	137,606		(190)				200,000	11/28/2022
100102928		MIAMI	FL		06/22/2023	8.750	183,144		(412)				295,000	01/03/2022
100102929		KEAAU	HI		06/22/2023	8.625	289,699		(335)				495,000	12/09/2022
100102930		STUART	FL		06/22/2023	9.500	357,277		(749)				460,000	12/12/2022
100102935		LAKE ELSINORE	CA		06/22/2023	8.875	316,990		(195)				425,000	12/13/2022
100102938		BRONX	NY		06/22/2023	8.750	418,736		(695)				640,000	12/21/2022
100102940		FONTANA	CA		06/22/2023	8.125	528,070		(443)				800,000	01/19/2023
100102943		HILLSBOROUGH	CA		06/22/2023	8.125	313,849		(136)				3,200,000	01/17/2023
100102944		TAMPA	FL		06/22/2023	8.375	178,821		(288)				370,000	01/05/2023
100102946		PIGEON FORGE	TN		06/22/2023	8.990	866,936		(897)				1,050,000	12/27/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102949		MIAMI GARDENS	FL		06/22/2023	9.000	303,418		(345)				408,000	12/30/2022
100102952		FAR ROCKAWAY	NY		06/22/2023	8.375	624,991		4,525				980,000	12/22/2022
100102953		VIRGINIA BEACH	VA		06/22/2023	8.125	348,056		(243)				555,000	01/20/2023
100102954		WAYNE	PA		06/22/2023	7.750	382,488		(260)				635,000	12/29/2022
100102955		OCOEE	FL		06/22/2023	9.000	187,133		(325)				289,000	12/28/2022
100102959		PHOENIX	AZ		06/22/2023	8.125	289,940		(256)				410,000	01/19/2023
100102961		TAMPA	FL		06/22/2023	8.750	270,792		(286)				380,000	01/19/2023
100102962		PINSON	AL		06/22/2023	7.750	198,065		(76)				345,000	01/26/2023
100102963		MIAMI GARDENS	FL		06/22/2023	9.250	168,193		(309)				400,000	01/30/2023
100102964		DESERT HOT SPRINGS	CA		06/22/2023	8.125	156,043		(212)				380,000	01/26/2023
100102967		COLTON	CA		06/22/2023	8.375	466,363		(326)				585,000	01/10/2023
100102969	CF	LOS ANGELES	CA		06/22/2023	7.990	492,493		(545)				832,000	01/10/2023
100102970		JACKSONVILLE	FL		06/22/2023	7.875	166,338		(120)				278,000	02/17/2023
100102971		JACKSONVILLE	FL		06/22/2023	7.875	166,339		(120)				278,000	02/15/2023
100102972		SAN FRANCISCO	CA		06/22/2023	7.875	341,319		(13)				2,220,000	01/20/2023
100102973		JACKSONVILLE	FL		06/22/2023	8.125	169,833		(74)				235,000	01/30/2023
100102974		SOUTH RICHMOND HILL	NY		06/22/2023	8.500	621,784		9,288				830,000	01/18/2023
100102976		CORONA	CA		06/22/2023	7.500	204,930		21				948,200	06/15/2025
100102985		BRONX	NY		06/22/2023	7.875	500,112		(387)				875,000	01/17/2023
100102986		BRONX	NY		06/22/2023	7.875	499,610		(376)				850,000	01/17/2023
100102988		OREM	UT		06/22/2023	7.875	329,105		(111)				500,000	01/27/2023
100102989		RICHMOND	KY		06/22/2023	8.625	183,861		(39)				250,000	01/25/2023
100102990		BROOKLYN	NY		06/22/2023	7.990	958,441		(802)				1,260,000	01/30/2023
100102991		ORLANDO	FL		06/22/2023	8.500	230,385		(303)				320,000	01/23/2023
100102992		WASHINGTON	DC		06/22/2023	7.750	576,870		(263)				2,000,000	01/27/2023
100102993		ATLANTA	GA		06/22/2023	7.925	185,348		(219)				415,000	01/20/2023
100102997		RIO RICO	AZ		06/22/2023	9.375	212,376		(115)				289,000	02/10/2023
100102998		SAN ANTONIO	TX		06/22/2023	7.875	213,383		(247)				283,000	01/27/2023
100103000		PHILADELPHIA	PA		06/22/2023	8.500	288,893		(319)				445,000	01/25/2023
100103001		NEW ORLEANS	LA		06/22/2023	8.750	178,170		(351)				358,000	01/11/2023
100103008		SEATAC	WA		06/22/2023	8.000	447,610		(160)				775,000	02/28/2023
100103009		SEVIERVILLE	TN		06/22/2023	7.875	275,298		(279)				550,000	02/08/2023
100103010		COLUMBUS	OH		06/22/2023	10.250	92,956		(183)				130,000	01/30/2023
100103013		BRIDGEPORT	CT		06/22/2023	8.625	262,330		(326)				360,000	02/10/2023
100103014		TUKWILA	WA		06/22/2023	8.000	267,640		(118)				600,000	02/14/2023
100103015		FRESNO	CA		06/22/2023	9.125	204,211		(167)				284,900	02/02/2023
100103016		PHOENIX	AZ		06/22/2023	9.875	803,861		(839)				980,000	04/18/2024
100103018		WILTON	NH		06/22/2023	8.000	214,112		(130)				339,000	02/13/2023
100103019		HOMESTEAD	FL		06/22/2023	8.990	287,391		(244)				367,000	03/01/2023
100103021		WATERBURY	CT		06/22/2023	8.075	224,136		(189)				315,000	02/03/2023
100103022		BROOKLYN	NY		06/22/2023	9.000	588,476		829				985,000	03/17/2023
100103024		MURFREESBORO	TN		06/22/2023	8.875	202,675		(281)				241,000	02/08/2023
100103026		MIAMI	FL		06/22/2023	7.500	302,340		(88)				485,000	03/10/2023
100103028		NATIONAL CITY	CA		06/22/2023	8.000	250,609		(189)				470,000	03/02/2023
100103029		JERSEY CITY	NJ		06/22/2023	8.990	387,700		(422)				770,000	03/09/2023
100103030		ORLANDO	FL		06/22/2023	8.000	442,979		(107)				625,000	03/08/2023
100103031		CLINTON	MA		06/22/2023	9.250	332,346		(207)				470,000	03/13/2023
100103033		WILLIAMSTOWN	NJ		06/22/2023	9.375	191,489		(280)				258,000	02/24/2023
100103036		MIAMI	FL		06/22/2023	8.875	158,395		(234)				220,000	02/25/2023
100103037		HOUSTON	TX		06/22/2023	8.750	423,261		(389)				620,000	02/03/2023
100103039		CLARKSVILLE	TN		06/22/2023	7.875	158,561		(104)				210,000	03/21/2023
100103045		PHOENIX	AZ		06/22/2023	8.000	290,094		(208)				425,000	03/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103046		JACKSONVILLE BEACH	FL		06/22/2023	7.500	322,592		(59)				645,000	03/17/2023
100103050		STONE MOUNTAIN	GA		06/22/2023	9.125	205,421		(348)				295,000	03/13/2023
100103052		GULF SHORES	AL		06/22/2023	6.750	572,443		292				910,000	10/03/2022
100103058		CLINTON	CT		06/22/2023	7.750	228,379		(66)				290,000	10/14/2022
100103059		MIAMI	FL		06/22/2023	6.500	541,246		1,593				810,000	07/25/2022
100103060		COS COB	CT		06/22/2023	8.875	151,485		(93)				1,355,000	01/26/2023
100103061		IRVING	TX		06/22/2023	8.875	286,957		(280)				350,000	09/26/2022
100103063		GASTONIA	NC		06/22/2023	10.000	145,562		(224)				190,000	12/05/2022
100103069		SAINT PETERSBURG	FL		06/22/2023	8.250	175,597		(164)				215,000	01/17/2023
100103074		HAYWARD	CA		06/22/2023	7.750	645,302		(237)				1,350,000	03/22/2023
100103075		FORT WORTH	TX		06/22/2023	7.990	151,619		(175)				210,000	03/30/2023
100103076		FORT WORTH	TX		06/22/2023	7.968	169,088		(175)				275,000	03/03/2023
100103077		MARIETTA	GA		06/22/2023	7.750	179,625		(52)				280,000	03/24/2023
100103082		BIG BEAR LAKE	CA		06/22/2023	7.875	258,161		(101)				714,000	03/29/2023
100103083	CF	NEWARK	NJ		04/21/2023	7.990	571,114		4,371				750,000	03/30/2023
100103084	CF	LAKE WORTH	FL		04/21/2023	7.463	145,643		1,593				230,000	03/30/2023
100103085	CF	TRENTON	NJ		04/21/2023	7.417	170,740		1,908				255,000	03/28/2023
100103086	CF	PORT WASHINGTON	NY		04/21/2023	7.800	790,771		(490)				1,300,000	03/30/2023
100103088	CF	EAST PATCHOGUE	NY		04/21/2023	8.100	335,321		(167)				475,000	03/28/2023
100103089	CF	DETROIT	MI		04/21/2023	8.837	206,100		(117)				270,000	03/27/2023
100103090	CF	ROOSEVELT	NY		04/21/2023	7.949	313,868		(204)				440,000	03/22/2023
100103093	CF	KANSAS CITY	MO		04/21/2023	8.253	142,271		(57)				190,000	03/30/2023
100103094	CF	ZEPHYRHILLS	FL		04/21/2023	7.563	105,808		(55)				301,000	03/31/2023
100103096	CF	BAY SHORE	NY		04/21/2023	7.937	357,750		(140)				510,000	03/28/2023
100103097	CF	DOLTON	IL		04/21/2023	8.017	117,948		(59)				180,000	03/31/2023
100103098	CF	BAY SHORE	NY		04/21/2023	7.999	385,720		(243)				520,000	03/22/2023
100103099	CF	DAYTON	OH		04/21/2023	8.353	128,042		(76)				180,000	03/24/2023
100103100	CF	MEMPHIS	TN		04/21/2023	8.948	82,007		(38)				118,000	03/22/2023
100103103	CF	MEMPHIS	TN		04/21/2023	8.738	88,855		(48)				125,000	03/22/2023
100103105		CENTEREACH	NY		04/21/2023	7.990	303,159		(121)				465,000	03/28/2023
100103106	CF	MEDFORD	NY		04/21/2023	7.850	226,732		(116)				460,000	03/30/2023
100103108	CF	PHILADELPHIA	PA		04/21/2023	7.780	276,432		(174)				520,000	03/27/2023
100103110		MASTIC BEACH	NY		04/21/2023	8.650	502,330		(255)				620,000	03/20/2023
100103111	CF	GARFIELD HEIGHTS	OH		04/21/2023	8.503	99,503		(28)				133,000	03/22/2023
100103112	CF	MARKHAM	IL		04/21/2023	7.717	105,555		(52)				140,000	03/21/2023
100103114	CF	HAZEL CREST	IL		04/21/2023	7.717	133,451		(65)				177,000	03/21/2023
100103115	CF	CLEVELAND	OH		04/21/2023	7.853	115,683		(46)				154,000	04/03/2023
100103116	CF	GARFIELD HEIGHTS	OH		04/21/2023	8.212	87,854		(36)				125,000	03/21/2023
100103117	CF	GARFIELD HEIGHTS	OH		04/21/2023	7.974	84,081		(57)				110,000	03/21/2023
100103119	CF	KANSAS CITY	MO		04/21/2023	7.969	290,349		(86)				389,000	03/27/2023
100103121	CF	BELLPORT	NY		04/21/2023	7.968	382,344		(129)				550,000	03/22/2023
100103122	CF	KANSAS CITY	MO		04/21/2023	8.019	169,644		(77)				225,000	03/27/2023
100103124		AURORA	IL		04/21/2023	8.213	208,806		(86)				260,000	03/30/2023
100103125	CF	DEER PARK	NY		04/21/2023	7.712	470,909		(162)				675,000	03/27/2023
100103127		AURORA	IL		04/21/2023	8.063	169,072		(83)				215,000	03/30/2023
100103129	CF	AURORA	IL		04/21/2023	7.794	179,339		(60)				247,000	03/30/2023
100103138	CF	LANSING	IL		04/21/2023	7.612	164,361		(65)				235,000	03/17/2023
100103139	CF	WEST ALLIS	WI		04/21/2023	8.203	109,580		(57)				155,000	03/31/2023
100103140		TRENTON	NJ		04/21/2023	8.330	108,604		(52)				135,000	03/31/2023
100103141		TRENTON	NJ		04/21/2023	8.230	103,369		(50)				130,000	03/31/2023
100103144	CF	TRENTON	NJ		04/21/2023	8.600	184,201		(87)				250,000	03/31/2023
100103145		NYACK	NY		04/21/2023	7.678	464,107		(106)				625,000	03/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103148	CF	BARNEGAT	NJ		04/21/2023	7.750	218,272		(100)				315,000	03/30/2023
100103149	CF	WEST ALLIS	WI		04/21/2023	7.370	104,128		1,212	3			174,000	03/31/2023
100103150		BRIDGEPORT	CT		04/21/2023	8.537	323,316		1,288				500,000	03/30/2023
100103151		BRIDGEPORT	CT		04/21/2023	8.099	190,089		1,266				385,000	03/30/2023
100103152	CF	TRENTON	NJ		04/21/2023	8.664	75,597		(33)				100,000	03/30/2023
100103153	CF	JAMAICA	NY		04/21/2023	7.870	679,880		(244)				925,000	04/03/2023
100103154		BRIDGEPORT	CT		04/21/2023	8.199	216,156		1,311				380,000	03/30/2023
100103155		BRIDGEPORT	CT		04/21/2023	8.224	263,768		1,560				385,000	03/30/2023
100103156		NEWARK	NJ		04/21/2023	8.092	720,891		5,235				1,150,000	03/23/2023
100103158		COLLEGE PARK	GA		04/21/2023	8.648	197,919		(94)				288,000	03/24/2023
100103163	CF	TRUCKSVILLE	PA		04/21/2023	7.850	194,936		(70)	2			280,000	03/23/2023
100103165	CF	SCRANTON	PA		04/21/2023	7.990	145,305		1,105				192,000	03/31/2023
100103166		SCHENECTADY	NY		04/21/2023	8.025	167,041		(87)				276,000	03/29/2023
100103168		BROOKLYN	NY		04/21/2023	8.625	643,119		(349)				975,000	03/31/2023
100103169		BURLINGTON	NJ		04/21/2023	7.962	134,997		1,044				225,000	03/28/2023
100103170		GRAND RAPIDS	MI		04/21/2023	8.460	74,983		(38)				170,000	03/24/2023
100103171	CF	JACKSON	TN		04/21/2023	7.737	155,084		(46)				208,000	03/17/2023
100103172	CF	WATERBURY	CT		04/21/2023	8.062	161,998		(76)				230,000	03/24/2023
100103173	CF	BROOKLYN	NY		04/21/2023	8.238	939,993		(586)				1,425,000	03/30/2023
100103174	CF	CINCINNATI	OH		04/21/2023	7.899	130,204		1,034				178,000	03/22/2023
100103176	CF	HOFFMAN ESTATES	IL		04/21/2023	8.120	150,618		(58)				220,000	03/24/2023
100103177	CF	CALUMET CITY	IL		04/21/2023	8.351	126,153		(48)				180,000	03/03/2023
100103178	CF	CALUMET CITY	IL		04/21/2023	8.459	132,802		(38)				180,000	03/03/2023
100103179		ALBANY	NY		04/21/2023	8.167	186,485		580	90			275,000	03/24/2023
100103180		CINCINNATI	OH		04/21/2023	8.044	164,572		29				235,000	03/28/2023
100103181		CINCINNATI	OH		04/21/2023	8.462	187,561		89				295,000	03/22/2023
100103182	CF	EUCLID	OH		04/21/2023	8.726	90,497		(35)				120,000	03/23/2023
100103183	CF	EUCLID	OH		04/21/2023	8.726	90,497		(35)				120,000	03/23/2023
100103185	CF	WATERBURY	CT		04/21/2023	8.400	159,541		(83)				210,000	03/24/2023
100103187	CF	OCEANSIDE	NY		04/21/2023	7.990	152,119		(92)				675,000	03/28/2023
100103188	CF	WATERBURY	CT		04/21/2023	8.597	151,881		(70)				200,000	03/24/2023
100103189	CF	HILLSIDE	NJ		04/21/2023	7.900	537,661		4,380				700,000	03/31/2023
100103190	CF	BRICK	NJ		04/21/2023	8.285	243,036		(72)				325,000	03/24/2023
100103191		NEWFIELD	NJ		04/21/2023	7.903	216,604		1,796				295,000	03/22/2023
100103192	CF	WATERBURY	CT		04/21/2023	8.467	133,952		(59)				180,000	03/24/2023
100103193	CF	CLEVELAND	OH		04/21/2023	8.450	88,999		(41)				128,000	03/29/2023
100103194	CF	MANCHESTER	NJ		04/21/2023	7.320	315,674		3,650				400,000	03/24/2023
100103196	CF	CLEVELAND	OH		04/21/2023	8.250	112,988		(55)				160,000	03/29/2023
100103197		NEWARK	NJ		04/21/2023	8.420	426,733		2,193				550,000	03/31/2023
100103198	CF	PENNS GROVE	NJ		04/21/2023	8.103	166,676		(83)				220,000	03/22/2023
100103199	CF	DELAND	FL		04/21/2023	7.880	189,358		(58)				445,000	03/31/2023
100103200	CF	MOUNT VERNON	NY		04/21/2023	8.550	361,314		(187)				475,000	03/27/2023
100103201		MONROE	NY		04/21/2023	7.744	594,873		(160)				1,090,000	03/27/2023
100103202	CF	EVANSVILLE	IN		04/21/2023	8.926	99,689		(35)				132,500	03/29/2023
100103203	CF	PASSAIC	NJ		04/21/2023	8.053	365,797		(78)				515,000	03/29/2023
100103204	CF	CHICAGO	IL		04/21/2023	8.663	280,925		(140)				370,000	03/20/2023
100103205		PHILADELPHIA	PA		04/21/2023	7.517	119,755		49	6			180,000	03/27/2023
100103206	CF	POUGHKEEPSIE	NY		04/21/2023	8.509	214,920		(90)				305,000	03/21/2023
100103207		PHILADELPHIA	PA		04/21/2023	7.667	212,998		90	10			320,000	03/27/2023
100103209	CF	ORLANDO	FL		04/21/2023	8.200	217,425		1,363				305,000	03/31/2023
100103211	CF	CAMBRIDGE	OH		04/21/2023	7.987	113,245		799				148,000	03/30/2023
100103213		SALISBURY	MD		04/21/2023	8.078	207,495		(67)				310,000	03/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103214	CF	CHICAGO	IL		04/21/2023	7.900	172,576		(100)				265,000	03/24/2023
100103215	CF	NEW LONDON	CT		04/21/2023	9.276	223,263		239				284,000	03/29/2023
100103216	CF	BRENTWOOD	NY		04/21/2023	8.200	364,745		(101)				567,000	03/21/2023
100103217	CF	PALM SPRINGS	CA		04/26/2023	8.375	1,493,058		(553)				1,875,000	02/01/2023
100103218	CF	FEDERAL WAY	WA		04/26/2023	9.000	506,643		(377)				635,000	04/01/2023
100103219	CF	LOS ANGELES	CA		04/26/2023	7.625	1,706,166		(285)				2,500,000	04/01/2023
100103220		CHERRY VALLEY	CA		04/26/2023	9.000	637,423		10,964				825,000	04/01/2023
100103223		PANAMA CITY	FL		04/26/2023	10.500	183,405		(21)				277,000	04/01/2023
100103225		LOUISVILLE	CO		04/26/2023	8.375	349,831		(146)				598,000	04/01/2023
100103227		LAS VEGAS	NV		04/26/2023	8.125	213,485		(56)				362,000	04/01/2023
100103229		JACKSONVILLE	FL		04/26/2023	8.750	169,419		(12)				245,000	04/01/2023
100103232	CF	FLEMING ISLAND	FL		04/27/2023	8.500	482,232		(428)				667,000	04/06/2023
100103233		MACON	GA		04/27/2023	8.875	123,084		(185)				162,000	04/06/2023
100103237		DALLAS	TX		04/27/2023	7.875	156,799		(152)				271,000	03/29/2023
100103239	CF	SAN ANTONIO	TX		04/27/2023	9.250	383,817		(401)				410,000	04/03/2023
100103241	CF	NORCO	CA		04/27/2023	8.000	401,547		(227)				810,000	03/30/2023
100103242	CF	CLEARWATER	FL		04/27/2023	9.750	160,535		(237)				273,000	04/05/2023
100103243		OKLAHOMA CITY	OK		04/27/2023	9.500	126,059		(80)				146,000	03/31/2023
100103247	CF	LEHIGH ACRES	FL		04/27/2023	8.875	236,398		(325)				350,000	04/12/2023
100103248	CF	DELRAY BEACH	FL		04/27/2023	9.875	112,218		(180)				140,000	04/07/2023
100103249	CF	SHERMAN OAKS	CA		04/27/2023	7.875	508,776		(44)				800,000	03/31/2023
100103254	CF	ORLANDO	FL		04/27/2023	8.875	615,695		(143)				690,000	03/31/2023
100103255	CF	JACKSONVILLE	FL		04/27/2023	8.375	346,321		(257)				430,000	03/31/2023
100103257	CF	SANTA CLARITA (NEWHALL AREA)	CA		04/27/2023	9.375	904,752		(608)				990,000	04/04/2023
100103258	CF	PALM DESERT	CA		04/27/2023	8.750	289,413		(281)				375,000	04/03/2023
100103259		SHARPSBURG	GA		04/27/2023	8.625	695,890		(450)				985,000	04/05/2023
100103260	CF	FORT LAUDERDALE	FL		04/27/2023	7.500	579,878		(129)				785,000	03/31/2023
100103261	CF	WALLER	TX		04/27/2023	8.750	366,664		(623)				650,000	04/13/2023
100103264		TRENTON	NJ		04/27/2023	8.875	108,914		(135)				130,000	04/06/2023
100103265	CF	LOS ANGELES	CA		04/27/2023	8.250	627,330		(361)				1,185,000	03/24/2023
100103271	CF	ERIE	PA		04/27/2023	8.875	160,356		(237)				202,000	03/28/2023
100103272		WILMINGTON	DE		04/27/2023	8.875	210,340		(279)				325,000	04/12/2023
100103273		MENIFEE	CA		04/27/2023	8.250	337,566		(300)				680,000	04/10/2023
100103275	CF	SANTA ANA	CA		04/27/2023	8.000	634,175		(183)				800,000	03/29/2023
100103276	CF	FORT LAUDERDALE	FL		04/27/2023	7.500	546,093		(16)				756,000	03/28/2023
100103278		INDIO	CA		04/27/2023	8.250	460,420		(189)				615,000	03/29/2023
100103279	CF	LOS ANGELES	CA		04/27/2023	8.750	463,197		(231)				600,000	03/28/2023
100103281	CF	AZUSA	CA		04/27/2023	8.750	468,086		(249)				580,000	04/05/2023
100103285	CF	FREDERICK	MD		04/27/2023	8.625	227,555		(176)				363,000	03/29/2023
100103286	CF	BURLINGTON	NJ		04/27/2023	8.875	194,037		(81)				280,000	04/07/2023
100103287	CF	WEST HARTFORD	CT		04/27/2023	9.875	248,495		(100)				368,000	04/06/2023
100103288	CF	LOS ANGELES	CA		04/27/2023	8.250	494,062		(220)				720,000	04/13/2023
100103290	CF	SIMI VALLEY	CA		04/27/2023	8.750	689,402		(301)				900,000	04/11/2023
100103291	CF	WEST COLUMBIA	SC		04/27/2023	8.000	212,131		(50)				350,000	04/11/2023
100103295	CF	OROSI	CA		04/27/2023	8.625	160,323		(82)				250,000	04/12/2023
100103296	CF	GARLAND	TX		04/27/2023	8.875	219,991		(77)				300,000	04/18/2023
100103297	CF	SAN JOSE	CA		04/27/2023	8.125	816,420		(202)				1,100,000	03/10/2023
100103298	CF	SAN JOSE	CA		04/27/2023	8.125	816,420		(202)				1,140,000	03/10/2023
100103299	CF	SAN JOSE	CA		04/27/2023	8.125	742,200		(183)				1,150,000	03/10/2023
100103300	CF	UPLAND	CA		04/27/2023	8.375	778,384		(320)				990,000	03/18/2023
100103301		HONOLULU	HI		04/27/2023	8.500	795,797		(252)				1,600,000	03/24/2023
100103303	CF	LOS ANGELES	CA		04/27/2023	8.250	428,874		(116)				680,000	03/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103305	CF	GAINESVILLE	GA		04/27/2023	8.500	237,685		(89)				345,000	03/24/2023
100103306	CF	SAN ANGELO	TX		04/27/2023	7.750	300,972		(86)				385,000	03/16/2023
100103307	CF	LAKELAND	FL		04/27/2023	7.625	341,937		(93)				450,000	03/20/2023
100103308	CF	SHERMAN OAKS	CA		04/27/2023	8.875	711,316		3,749				890,000	03/20/2023
100103311	CF	CASTLE ROCK	CO		04/28/2023	8.000	766,896		(406)				1,020,000	03/01/2023
100103312	CF	GLENDALE	CA		04/28/2023	8.500	898,146		4,750				1,100,000	02/23/2023
100103316	CF	MCALLEN	TX		04/28/2023	8.625	216,626		(117)				325,000	03/01/2023
100103319	CF	MANSFIELD	TX		04/28/2023	9.000	258,566		(64)				325,000	03/14/2023
100103321	CF	ARLINGTON	TX		04/28/2023	8.250	398,749		(205)				496,485	02/16/2023
100103322		LAKE ELSINORE	CA		04/28/2023	8.375	541,668		(38)				690,000	03/08/2023
100103323	CF	HOLLYWOOD	FL		04/28/2023	7.625	677,978		(219)				855,000	03/06/2023
100103324	CF	SAINT PETERSBURG	FL		04/28/2023	8.250	237,802		(54)	3			400,000	11/28/2022
100103326	CF	PONTE VEDRA	FL		04/28/2023	7.625	350,169		(182)				500,184	02/28/2023
100103328		VAN NUYS AREA LOS ANGELES	CA		04/28/2023	8.999	584,142		(28)				760,000	03/21/2023
100103329	CF	MANVEL	TX		04/28/2023	7.250	88		(2)				370,000	03/13/2023
100103330	CF	COLORADO SPRINGS	CO		04/28/2023	8.000	151,102		(117)				329,000	03/14/2023
100103367	CF	TAHOMA	CA		06/16/2023	7.875	1,475,899		(179)				4,510,000	05/16/2023
100103369	CF	SARASOTA	FL		06/16/2023	8.125	648,827		(148)				850,000	05/05/2023
100103371	CF	IRVINE	CA		06/16/2023	7.625	669,915		(260)				998,000	05/03/2023
100103372	CF	STEPHENVILLE	TX		06/16/2023	7.625	262,027		(178)				330,000	04/28/2023
100103373	CF	SALT LAKE CITY	UT		06/16/2023	9.750	365,542		(247)				424,000	04/28/2023
100103374	CF	CAPITOLA	CA		06/16/2023	6.750	327,094		76				750,000	04/20/2023
100103376	CF	COLORADO SPRINGS	CO		06/16/2023	9.500	585,125		(323)				650,000	05/01/2023
100103377	CF	KAPOLEI	HI		06/16/2023	7.625	545,111		(459)				715,000	05/08/2023
100103378	CF	VENICE	FL		06/16/2023	8.250	626,453		(391)				775,000	05/02/2023
100103380	CF	CYPRESS	TX		06/16/2023	8.500	872,678		(637)				955,000	05/11/2023
100103382	CF	PASADENA	CA		06/16/2023	7.125	1,314,022		(501)				2,185,000	05/11/2023
100103383	CF	WALLER	TX		06/16/2023	7.250	696,105		(171)				985,000	04/28/2023
100103384	CF	WASHINGTON	MI		06/16/2023	8.250	837,634		(559)				975,000	04/28/2023
100103386	CF	LOS ANGELES	CA		06/16/2023	7.375	1,303,798		(634)				2,500,000	04/26/2023
100103387	CF	VAN NUYS	CA		06/16/2023	8.875	843,310		(618)				985,000	05/02/2023
100103390	CF	SAN DIEGO	CA		06/16/2023	7.750	641,266		(162)				810,000	05/12/2023
100103394	CF	SACRAMENTO	CA		06/16/2023	8.750	476,317		(297)				545,000	05/10/2023
100103397		TOMS RIVER	NJ		06/16/2023	8.000	213,815		(67)				305,000	05/17/2023
100103398		PORT ISABEL	TX		06/16/2023	8.250	443,783		(122)				725,000	05/01/2023
100103399	CF	WOODLAND PARK	NJ		06/16/2023	8.000	499,698		(312)				689,000	04/28/2023
100103400	CF	ALVARADO	TX		06/16/2023	8.375	157,871		(251)				260,000	05/11/2023
100103404		CARLSBAD	CA		06/16/2023	8.000	502,064		(97)				1,000,000	05/01/2023
100103406		SOUTH PADRE ISLAND	TX		06/16/2023	8.500	464,065		(467)				750,000	05/01/2023
100103408		PORT ISABEL	TX		06/16/2023	8.750	269,687		(197)				440,000	05/01/2023
100103409		PORT ISABEL	TX		06/16/2023	8.375	377,875		(211)				600,000	05/01/2023
100103411		PORT ISABEL	TX		06/16/2023	8.375	471,342		(212)				750,000	05/01/2023
100103415		MCKINNEY	TX		06/16/2023	8.250	365,996		(162)				500,000	04/28/2023
100103416	CF	FRESNO	CA		06/16/2023	8.375	243,545		(133)				320,000	04/28/2023
100103417		(WILMINGTON AREA) LOS ANGELES	CA		06/16/2023	7.750	574,450		(7)				765,000	04/28/2023
100103419	CF	DOVER	DE		06/16/2023	8.500	168,293		(255)				215,000	05/02/2023
100103421	CF	WAIPAHU	HI		06/16/2023	8.000	875,251		(303)				1,175,000	04/26/2023
100103423		SCOTTSDALE	AZ		06/16/2023	9.125	538,152		(413)				700,000	05/04/2023
100103424	CF	CHARLOTTE	NC		06/16/2023	7.875	144,819		(168)				285,000	05/01/2023
100103426	CF	BEAVERTON	OR		06/16/2023	7.375	527,285		(27)				860,000	04/28/2023
100103427	CF	WINSTON SALEM	NC		06/16/2023	8.875	130,580		(179)				175,000	05/17/2023
100103429		GOSHEN	IN		06/16/2023	9.250	132,330		(184)				219,000	04/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103432		AUSTIN	TX		06/16/2023	8.000	325,876		(92)				560,000	05/03/2023
100103501	CF	ARLINGTON	TX		05/08/2023	8.125	393,703		(258)				490,000	02/16/2023
100103503	CF	BASTROP	TX		05/08/2023	7.375	243,043		(190)				386,000	03/22/2023
100103505	CF	FORT MYERS	FL		05/08/2023	7.625	284,705		(170)				400,000	03/09/2023
100103509	CF	GLENDALE	CA		05/08/2023	7.375	1,473,752		(673)				1,850,000	03/22/2023
100103511	CF	OMAHA	NE		05/08/2023	9.375	150,268		(120)				190,000	03/07/2023
100103515	CF	LITHIA SPRINGS	GA		05/08/2023	9.750	211,801		(142)				275,000	03/14/2023
100103516	CF	CLERMONT	FL		05/08/2023	9.375	392,550		(239)				482,370	03/30/2023
100103517	CF	WAIANAE	HI		05/08/2023	8.990	516,985		(139)				690,000	02/24/2023
100103520	CF	HOUSTON	TX		05/08/2023	7.875	144,048		(25)				209,000	03/16/2023
100103521	CF	HOUSTON	TX		05/08/2023	8.875	149,812		(318)				216,000	03/15/2023
100103524	CF	HOUSTON	TX		05/08/2023	7.999	300,513		(123)				402,000	03/17/2023
100103526	CF	COLTON	CA		05/08/2023	7.875	318,858		(71)				465,000	03/11/2023
100103528		EUGENE	OR		05/08/2023	9.750	345,724		(298)				545,000	01/26/2023
100103531		WEST PALM BEACH	FL		05/08/2023	7.999	275,528		12				405,000	03/30/2023
100103533	CF	PRESTON	CT		05/08/2023	7.999	587,385		(49)				934,000	03/20/2023
100103534	CF	MOSS LANDING	CA		05/08/2023	7.999	1,145,928		(717)				2,100,000	03/27/2023
100103537		PHOENIX	AZ		05/08/2023	8.999	285,720		64				450,000	03/31/2023
100103539	CF	BROCKTON	MA		05/08/2023	7.999	443,731		69				620,000	03/14/2023
100103542	CF	WASHINGTON	DC		05/08/2023	9.125	635,744		(200)				870,000	03/07/2023
100103543	CF	MORENO VALLEY	CA		05/08/2023	8.625	421,560		(260)				530,000	03/09/2023
100103544	CF	INGLEWOOD	CA		05/08/2023	7.375	250,667		55				400,000	03/16/2023
100103548	CF	PORTLAND	OR		05/08/2023	8.625	148,727		(145)				436,000	03/18/2023
100103549	CF	DESERT HOT SPRINGS	CA		05/08/2023	7.499	264,122		41				400,000	03/30/2023
100103551	CF	WASCO	CA		05/08/2023	8.499	194,849		(176)				270,000	03/28/2023
100103552	CF	HOUSTON	TX		05/08/2023	7.875	185,045		(70)				292,000	03/30/2023
100103562	CF	CONROE	TX		05/08/2023	8.999	406,704		(330)				575,000	03/29/2023
100103563	CF	TAMPA	FL		05/08/2023	7.750	196,996		(4)				269,000	03/22/2023
100103569		HAMPTON	VA		05/08/2023	8.999	208,224		(92)				270,000	03/24/2023
100103573		JONESBORO	GA		05/08/2023	9.499	175,706		(13)				232,000	03/25/2023
100103575		LAS VEGAS	NV		05/08/2023	8.999	1,259,155		166				1,600,000	03/20/2023
100103577		JONESBORO	GA		05/08/2023	9.499	169,383		(10)				224,000	03/25/2023
100103578	CF	MONROE	GA		05/08/2023	9.499	627,932		69				718,000	03/27/2023
100103580	CF	HEATH	TX		05/08/2023	7.875	216,839		(246)				640,000	03/17/2023
100103582		KISSIMMEE	FL		05/08/2023	7.875	364,415		(24)				465,000	03/15/2023
100103584	CF	CINCINNATI	OH		05/08/2023	8.999	123,270		(137)				190,000	03/27/2023
100103585		CONROE	TX		05/08/2023	8.125	290,887		(111)				365,000	03/23/2023
100103586	CF	PALM COAST	FL		05/08/2023	8.499	228,444		(163)				348,000	03/28/2023
100103588	CF	DALLAS	TX		05/08/2023	8.750	210,030		(203)				520,000	03/22/2023
100103590	CF	LEMONT	IL		05/08/2023	8.750	750,105		69				990,000	03/24/2023
100103591		OCALA	FL		05/08/2023	7.625	145,254		1				190,000	03/15/2023
100103592	CF	NAPLES	FL		05/08/2023	8.999	329,823		(280)				378,000	03/14/2023
100103593	CF	DALLAS	TX		05/08/2023	8.750	222,745		(219)				520,000	03/22/2023
100103594	CF	BALTIMORE	MD		05/08/2023	9.750	332,216		(440)				425,000	03/28/2023
100103595	CF	RIVERSIDE	CA		05/08/2023	8.999	284,145		(216)				370,000	03/17/2023
100103596	CF	GREENSBORO	GA		05/08/2023	7.375	297,424		88				510,000	03/15/2023
100103597	CF	VIENNA	VA		05/08/2023	7.875	1,769,261		(140)				2,300,000	03/15/2023
100103598	CF	BURBANK	IL		05/08/2023	8.999	164,393		(121)				208,000	03/20/2023
100103601		TAMPA	FL		05/08/2023	7.875	286,796		108				380,000	03/22/2023
100103605	CF	KATY	TX		05/08/2023	8.999	259,855		(454)				350,000	03/20/2023
100103606	CF	TEMPLE HILLS	MD		05/08/2023	10.125	280,390		(138)				325,000	03/20/2023
100103608	CF	REISTERSTOWN	MD		05/08/2023	8.499	270,459		(71)				360,000	03/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103609	CF	BURBANK	IL		05/08/2023	8.750	181,218		(48)				232,000	03/29/2023
100103610	CF	HOUSTON	TX		05/08/2023	8.999	189,488		(194)				273,000	03/13/2023
100103611	CF	RANDALLSTOWN	MD		05/08/2023	7.625	196,951		4				284,000	03/22/2023
100103613		HOUSTON	TX		05/08/2023	8.125	168,040		(86)				210,000	03/14/2023
100103614	CF	ORLANDO	FL		05/08/2023	7.750	203,120		29				310,000	03/25/2023
100103615	CF	MONROVIA	MD		05/08/2023	8.375	460,007		(192)				525,000	03/15/2023
100103617	CF	ALEXANDRIA	VA		05/08/2023	9.750	354,659		(206)				460,000	03/16/2023
100103618	CF	CHARLOTTE	NC		05/08/2023	7.999	319,029		(63)				385,000	03/24/2023
100103621	CF	DALLAS	TX		05/08/2023	7.750	545,274		3,506				685,000	03/22/2023
100103623	CF	CLERMONT	FL		05/08/2023	8.750	381,135		(151)				490,000	03/29/2023
100103624	CF	LAS VEGAS	NV		05/08/2023	7.999	247,121		(80)				332,000	03/15/2023
100103625	CF	VALRICO	FL		05/08/2023	8.250	146,045		(382)				413,000	03/20/2023
100103626	CF	PALMDALE	CA		05/08/2023	8.250	323,790		(153)				575,000	03/16/2023
100103627	CF	OCALA	FL		05/08/2023	7.125	172,643		90				259,600	03/21/2023
100103631	CF	LOS BANOS	CA		05/08/2023	9.250	313,795		(205)				385,000	03/16/2023
100103633	CF	MIRAMAR	FL		05/08/2023	8.999	1,700,251		(93)				2,000,000	03/24/2023
100103634	CF	LOS ANGELES	CA		05/08/2023	8.875	588,688		(274)				690,000	03/29/2023
100103637	CF	MIAMI	FL		05/08/2023	8.250	657,581		(94)				890,000	03/29/2023
100103638		LOS ANGELES	CA		05/08/2023	7.999	759,035		(91)				1,100,000	03/24/2023
100103642		TEMPE	AZ		05/08/2023	8.625	126,329		(131)				482,000	03/17/2023
100103644		HAMPTON	GA		05/08/2023	8.625	227,796		(67)				348,900	03/31/2023
100103645	CF	SAN ANTONIO	TX		05/08/2023	7.999	215,192		(86)				270,000	03/24/2023
100103646	CF	CHOWCHILLA	CA		05/08/2023	8.990	285,065		(325)				424,000	03/22/2023
100103647		HOUSTON	TX		05/08/2023	8.250	246,213		(61)				310,000	03/24/2023
100103651	CF	KATY	TX		05/08/2023	8.999	331,666		(268)				360,000	03/27/2023
100103653		MISSION	TX		05/08/2023	7.250	184,483		85				242,000	03/29/2023
100103654	CF	COLLEGE STATION	TX		05/08/2023	7.125	165,304		56				265,000	03/27/2023
100103655		PENSACOLA	FL		05/08/2023	7.999	453,468		138				725,000	03/24/2023
100103658	CF	KENNESAW	GA		05/08/2023	8.250	551,177		(217)				830,000	03/17/2023
100103659	CF	SPARTANBURG	SC		05/08/2023	8.625	125,934		(240)				238,000	03/31/2023
100103660	CF	CASTAIC	CA		05/08/2023	7.375	718,400		72				955,000	03/29/2023
100103662	CF	PALMDALE	CA		05/08/2023	8.999	340,105		(265)				460,000	03/26/2023
100103663	CF	TERRELL	TX		05/08/2023	7.499	916,629		54				1,523,000	03/23/2023
100103665	CF	RANCHO CUCAMONGA	CA		05/08/2023	7.375	851,221		206				1,105,000	03/24/2023
100103666		JACKSONVILLE	FL		05/08/2023	8.125	237,552		(24)				336,000	03/20/2023
100103667	CF	ALBANY	OR		05/08/2023	6.875	208,252		177				297,000	03/29/2023
100103668	CF	BRASELTON	GA		05/08/2023	8.625	1,526,046		(694)				1,880,000	03/22/2023
100103669	CF	NEWBERRY SPRINGS	CA		05/08/2023	7.999	129,616		1				234,000	03/25/2023
100103673	CF	BROOKFIELD	CT		05/08/2023	8.875	278,626		(152)				345,000	03/28/2023
100103675	CF	DORAL	FL		05/08/2023	7.250	591,596		302				835,000	03/28/2023
100103676	CF	MIRAMAR BEACH	FL		05/08/2023	8.999	1,092,410		(19)				1,325,000	03/27/2023
100103677	CF	PERRIS	CA		05/08/2023	8.625	633,827		(11)				810,000	03/21/2023
100103678		SEMINOLE	FL		05/08/2023	7.999	401,437		63				514,000	03/09/2023
100103679	CF	FAIRFIELD	CT		05/08/2023	7.375	246,673		96				350,000	03/28/2023
100103680	CF	VICTORVILLE	CA		05/08/2023	8.875	331,031		(78)				420,000	03/17/2023
100103681	CF	LOS ANGELES	CA		05/08/2023	7.625	491,311		5				630,000	03/14/2023
100103682		SCOTTSDALE	AZ		05/08/2023	7.750	133,971		(22)				225,000	03/22/2023
100103685		TULSA	OK		05/08/2023	8.999	199,338		(165)				243,000	03/22/2023
100103686	CF	FREDERICK	MD		05/08/2023	8.999	200,054		(146)				274,000	03/29/2023
100103687		KALAMA	WA		05/08/2023	7.250	339,664		96				536,000	03/30/2023
100103688		GARLAND	TX		05/08/2023	7.999	167,746		(75)				242,000	03/23/2023
100103689		PAYETTE	ID		05/08/2023	7.499	382,283		81				558,300	03/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103691	CF	HALETHORPE	MD		05/08/2023	9.750	271,343		(138)				315,000	03/24/2023
100103692	CF	ANSONIA	CT		05/08/2023	6.875	272,288		173				368,000	03/22/2023
100103693	CF	AZLE	TX		05/08/2023	7.125	189,939		100				330,000	03/24/2023
100103694		DALLAS	TX		05/08/2023	7.999	206,746		(67)				263,000	03/15/2023
100103696	CF	AZLE	TX		05/08/2023	7.125	189,999		99				340,000	03/24/2023
100103697	CF	EASTON	MD		05/08/2023	9.875	301,519		(228)				351,000	03/21/2023
100103698	CF	KAILUA KONA	HI		05/08/2023	6.875	581,851		(2)				830,000	03/31/2023
100103699		TALLAHASSEE	FL		05/08/2023	9.375	130,417		(173)				190,000	03/21/2023
100103702	CF	MILWAUKEE	WI		05/08/2023	9.499	210,003		(120)				232,000	03/29/2023
100103705	CF	HOUSTON	TX		05/08/2023	9.999	190,527		(165)				230,000	03/29/2023
100103706		OKLAHOMA CITY	OK		05/08/2023	8.499	147,332		(62)				178,000	03/31/2023
100103707	CF	INDIO	CA		05/08/2023	9.999	619,770		(8)				700,000	03/21/2023
100103708	CF	OKLAHOMA CITY	OK		05/08/2023	8.375	241,779		(110)				275,000	03/22/2023
100103709	CF	BOWIE	MD		05/08/2023	8.499	206,882		(231)				420,000	03/16/2023
100103713	CF	BELTON	MO		05/08/2023	7.125	245,974		124				360,000	03/27/2023
100103714	CF	PLUMAS LAKE	CA		05/08/2023	7.375	157,246		3				503,000	03/29/2023
100103715		TRACY	CA		05/08/2023	8.499	546,156		(348)				675,000	03/30/2023
100103716	CF	SILVER SPRING	MD		05/08/2023	9.250	296,191		(228)				380,000	03/27/2023
100103717	CF	BLUFFTON	SC		05/08/2023	8.499	281,722		(127)				388,000	03/31/2023
100103719	CF	HUMBLE	TX		05/08/2023	9.875	229,657		(232)				265,000	03/17/2023
100103720	CF	TAMPA	FL		05/08/2023	7.625	275,426		52				382,000	03/28/2023
100103721	CF	GUSTINE	CA		05/08/2023	9.375	303,836		(106)				380,000	03/28/2023
100103723	CF	RIALTO	CA		05/08/2023	8.999	378,628		(226)				500,000	03/20/2023
100103724	CF	CHARLOTTE HALL	MD		05/08/2023	7.999	420,170		(93)				570,000	03/31/2023
100103725		ORLANDO	FL		05/08/2023	7.250	227,477		101				388,000	03/24/2023
100103726	CF	LOS ANGELES	CA		05/08/2023	9.250	402,633		(170)				445,000	03/23/2023
100103727		WOODLAND HILLS AREA LOS ANGEL	CA		05/08/2023	8.999	660,017		(363)				975,000	03/30/2023
100103730	CF	FREDERICK	MD		05/08/2023	8.625	308,949		(104)	2			387,000	03/31/2023
100103731	CF	SALEM	OR		05/08/2023	9.875	244,067		(278)				326,000	03/24/2023
100103732	CF	DOUGLASVILLE	GA		05/08/2023	7.125	190,358		104				290,000	03/30/2023
100103733	CF	LITTLE FALLS	NJ		05/08/2023	8.875	391,708		(157)				575,000	03/31/2023
100103734	CF	FRISCO	TX		05/08/2023	9.625	1,152,367		(39)				1,470,000	03/31/2023
100103736	CF	TROPHY CLUB	TX		05/08/2023	7.999	273,378		(83)				400,000	03/31/2023
100103738	CF	CORONA	CA		05/08/2023	8.999	403,172		(311)				509,000	03/29/2023
100103739		PONTE VEDRA	FL		05/08/2023	7.999	921,977		(174)				1,310,000	03/31/2023
100103743	CF	CAMARILLO	CA		05/08/2023	7.625	341,529		17				720,000	03/28/2023
100103744	CF	NEW CARROLLTON	MD		05/08/2023	8.999	370,593		9				445,000	03/31/2023
100103750	CF	CRYSTAL	MN		05/08/2023	7.000	188,851		26				262,000	03/01/2023
100103751	CF	SURFSIDE	FL		05/08/2023	8.750	3,839,716		(1,458)				6,400,000	04/01/2023
100103762	CF	SAN ANTONIO	TX		05/10/2023	7.624	740,934		(174)				990,000	03/06/2023
100103763	CF	REISTERSTOWN	MD		05/10/2023	8.500	138,307		(493)				500,000	02/21/2023
100103764	CF	DISCOVERY BAY	CA		05/10/2023	7.624	673,296		(25)				850,000	04/17/2023
100103765	CF	LANSDALE	PA		05/10/2023	7.999	1,065,643		(215)				1,350,000	03/13/2023
100103767	CF	TAMPA	FL		05/10/2023	9.500	182,701		(242)				205,000	04/17/2023
100103771	CF	MIAMI	FL		05/10/2023	7.874	344,786		(113)				435,000	02/28/2023
100103772	CF	SANTA ANA	CA		05/10/2023	8.500	544,116		(261)				730,000	03/07/2023
100103776	CF	NORWALK	CT		05/10/2023	7.249	858,970		18				1,150,000	04/10/2023
100103778		PORT SAINT LUCIE	FL		05/10/2023	8.500	205,716		(198)				492,000	03/31/2023
100103780	CF	JUPITER	FL		05/10/2023	7.500	830,803		91				1,140,000	04/17/2023
100103782	CF	CULVER CITY	CA		05/10/2023	7.935	809,327		(335)				1,100,000	04/17/2023
100103784		RUSKIN	FL		05/10/2023	7.663	164,865		1,674				314,000	04/05/2023
100103785		ATLANTA	GA		05/10/2023	8.286	191,244		1,230				295,000	04/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103787	CF	KANSAS CITY	MO		05/10/2023	7.371	132,112		(40)				190,000	04/19/2023
100103788	CF	WEST HAVEN	CT		05/10/2023	8.700	458,821		(260)				600,000	04/20/2023
100103789	CF	HOLBROOK	NY		05/10/2023	7.680	284,131		(90)				440,000	04/13/2023
100103790	CF	LANSING	IL		05/10/2023	8.046	141,479		(74)				200,000	04/21/2023
100103791	CF	THE BRONX	NY		05/10/2023	8.610	420,250		(239)				775,000	04/12/2023
100103792		BROOKLYN	NY		05/10/2023	8.200	668,181		1,463	175			965,000	04/19/2023
100103794		WALDORF	MD		05/10/2023	8.011	238,462		(107)				395,000	04/17/2023
100103795	CF	WALDEN	NY		05/10/2023	8.435	239,532		(68)				320,000	04/04/2023
100103796	CF	WINSTON-SALEM	NC		05/10/2023	7.685	122,727		(51)				175,000	04/13/2023
100103797	CF	CLEVELAND	OH		05/10/2023	7.809	114,268		(34)				164,000	04/21/2023
100103798	CF	ARCHDALE	NC		05/10/2023	8.085	98,473		(45)				140,000	04/11/2023
100103799	CF	SAN ANTONIO	TX		05/10/2023	7.836	81,467		(38)				122,000	04/10/2023
100103800	CF	DETROIT	MI		05/10/2023	7.980	118,460		(53)				157,000	04/18/2023
100103801	CF	MIDLAND	MI		05/10/2023	7.885	128,424		(50)				171,000	04/11/2023
100103802	CF	JERSEY CITY	NJ		05/10/2023	7.834	679,163		(256)				989,000	04/11/2023
100103803	CF	IRWIN	PA		05/10/2023	7.610	138,232		(44)				200,000	04/06/2023
100103804	CF	GRAND RAPIDS	MI		05/10/2023	7.912	136,692		(53)				182,000	04/21/2023
100103807	CF	MUSKEGON	MI		05/10/2023	8.414	77,127		(43)				117,000	04/21/2023
100103808	CF	CLEVELAND HEIGHTS	OH		05/10/2023	7.430	96,579		(30)				162,000	04/20/2023
100103811	CF	MOUNT VERNON	NY		05/10/2023	7.750	669,672		(159)				900,000	04/18/2023
100103812	CF	BROWNS MILLS	NJ		05/10/2023	7.911	213,464		(97)				283,000	04/17/2023
100103813	CF	MOUNT VERNON	NY		05/10/2023	7.850	692,860		(172)				930,000	04/21/2023
100103814		CINCINNATI	OH		05/10/2023	8.300	257,886		(114)				320,000	04/14/2023
100103817	CF	LANSING	IL		05/10/2023	7.636	140,633		(43)				202,000	04/11/2023
100103822	CF	MEMPHIS	TN		05/10/2023	7.761	163,003		(49)				218,000	04/19/2023
100103825		NEW CITY	NY		05/10/2023	7.613	419,978		(101)				539,000	04/18/2023
100103826		PITTSTON	PA		05/10/2023	8.162	149,841		(77)				228,000	04/11/2023
100103827	CF	MAPLE HEIGHTS	OH		05/10/2023	8.155	87,402		(44)				133,000	04/18/2023
100103828	CF	LIVERPOOL	NY		05/10/2023	7.903	162,167		(70)				215,000	04/05/2023
100103832	CF	ALBEMARLE	NC		05/10/2023	8.276	82,984		(24)				128,000	04/17/2023
100103834		BUFFALO	NY		05/10/2023	8.345	96,615		206	39			132,000	04/05/2023
100103837		SOUTH BEND	IN		05/10/2023	8.325	82,865		(42)				126,000	04/19/2023
100103839	CF	TAMPA	FL		05/10/2023	7.430	152,219		(45)				233,000	04/19/2023
100103843	CF	GLENDALE HEIGHTS	IL		05/10/2023	7.750	221,329		(88)				325,000	04/13/2023
100103844	CF	MIAMI BEACH	FL		05/10/2023	7.261	151,228		(48)				235,000	04/14/2023
100103845	CF	ROOSEVELT	NY		05/10/2023	7.450	377,383		(137)				600,000	04/21/2023
100103846	CF	PHILADELPHIA	PA		05/10/2023	8.061	123,154		939				160,000	04/20/2023
100103848	CF	PLEASANT VALLEY	NY		05/10/2023	7.963	210,574		1,637				275,000	04/18/2023
100103849	CF	NYACK	NY		05/10/2023	7.988	638,040		(281)				845,000	04/03/2023
100103850	CF	KANSAS CITY	MO		05/10/2023	6.970	130,457		(42)				220,000	04/05/2023
100103852	CF	JOLIET	IL		05/10/2023	7.286	136,543		(53)				262,000	04/20/2023
100103854	CF	HAVERSTRAW	NY		05/10/2023	7.160	260,474		(81)				375,000	04/18/2023
100103855		MACON	GA		05/10/2023	8.280	126,091		(77)				162,000	04/19/2023
100103857		EASTON	PA		05/10/2023	8.052	129,412		(46)				212,000	04/06/2023
100103858	CF	HUNTINGTON STATION	NY		05/10/2023	8.255	419,947		352				583,000	04/05/2023
100103859	CF	PHILADELPHIA	PA		05/10/2023	7.552	194,993		(80)				300,000	04/03/2023
100103860	CF	VERO BEACH	FL		05/10/2023	7.489	258,715		2,919				360,000	04/13/2023
100103861	CF	PHILADELPHIA	PA		05/10/2023	8.224	179,129		(64)				239,000	04/04/2023
100103862	CF	ST. PETERSBURG	FL		05/10/2023	7.900	201,353		(95)				300,000	04/11/2023
100103863	CF	PATERSON	NJ		05/10/2023	7.652	276,303		2,816				535,000	04/19/2023
100103864	CF	THE BRONX	NY		05/10/2023	8.550	745,218		(427)				975,000	04/20/2023
100103865		DAYTON	OH		05/10/2023	8.370	112,449		(67)				170,000	04/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103868		BROOKLYN	NY		05/10/2023	8.500	394,297		(230)				600,000	04/17/2023
100103872	CF	MONTICELLO	NY		05/10/2023	7.862	151,118		(76)				220,000	04/05/2023
100103873	CF	THE BRONX	NY		05/10/2023	7.704	139,351		(43)				200,000	04/19/2023
100103874	CF	SOUTH ORANGE	NJ		05/10/2023	7.317	426,539		(125)				720,000	03/31/2023
100103877	CF	LINDENHURST	NY		05/10/2023	7.990	487,024		3,915				640,000	04/20/2023
100103878	CF	COPIAGUE	NY		05/10/2023	7.990	503,331		4,017				665,000	04/20/2023
100103880	CF	LINDENHURST	NY		05/10/2023	7.990	520,132		4,176				685,000	04/20/2023
100103881	CF	LINDENHURST	NY		05/10/2023	7.850	544,438		4,914				725,000	04/20/2023
100103882	CF	IRVINGTON	NJ		05/10/2023	8.137	222,936		(65)				355,000	04/17/2023
100103883	CF	COPIAGUE	NY		05/10/2023	7.800	465,838		(181)				650,000	04/20/2023
100103884	CF	NORTH CHICAGO	IL		05/10/2023	8.270	186,188		196	26			240,000	04/03/2023
100103886	CF	SHIRLEY	NY		05/10/2023	7.630	347,251		(153)				495,000	04/13/2023
100103887	CF	DETROIT	MI		05/10/2023	7.580	114,316		(51)				190,000	04/11/2023
100107780	CF	FOLEY	AL		05/19/2023	5.250	219,852		325				302,300	03/15/2023
100107781	CF	PORT SAINT JOE	FL		05/19/2023	5.250	430,610		672				595,000	02/20/2023
100107782	CF	MILLVILLE	DE		05/19/2023	4.990	302,295		599				475,000	02/27/2023
100107783	CF	NORTH LAS VEGAS	NV		05/19/2023	5.750	142,373		456				330,000	02/16/2023
100107784	CF	PORT SAINT JOE	FL		05/19/2023	5.250	364,850		570				565,000	02/27/2023
100107786		LAS VEGAS	NV		05/19/2023	5.250	316,692		494				442,000	02/14/2023
100107787	CF	LEWES	DE		05/19/2023	4.990	362,863		568				540,000	02/27/2023
100107788	CF	PORT SAINT LUCIE	FL		05/19/2023	5.250	256,132		312				380,000	02/22/2023
100107789	CF	PORT SAINT JOE	FL		05/19/2023	4.990	378,772		727				565,000	02/24/2023
100107790	CF	LAS VEGAS	NV		05/19/2023	5.875	366,313		412				501,000	02/24/2023
100107791	CF	WILLIS	TX		05/19/2023	5.375	390,598		541				632,000	03/02/2023
100107792	CF	MYRTLE BEACH	SC		05/19/2023	5.250	330,713		472				507,000	02/23/2023
100107793	CF	HENDERSON	NV		05/19/2023	5.500	393,219		601				575,000	02/24/2023
100107794	CF	LONGS	SC		05/19/2023	4.990	262,190		642				400,000	02/16/2023
100107795	CF	FRANKLIN	VA		05/19/2023	5.250	228,810		428				326,000	03/21/2023
100107796	CF	HOMESTEAD	FL		05/19/2023	5.750	358,765		377				485,000	02/21/2023
100107797	CF	SAINT AUGUSTINE	FL		05/19/2023	5.750	249,335		141				447,000	02/23/2023
100107798	CF	PRESCOTT	AZ		05/19/2023	6.990	477,032		89				620,000	02/24/2023
100107799	CF	PALM BAY	FL		05/19/2023	5.990	270,376		225				366,000	02/17/2023
100107800	CF	SAINT JOHNS	FL		05/19/2023	5.990	257,288		195				347,000	02/24/2023
100107801	CF	LAS VEGAS	NV		05/19/2023	5.750	305,492		320				413,000	03/10/2023
100107802	CF	MESA	AZ		05/19/2023	6.500	522,675		197				702,000	02/07/2023
100107803	CF	PORT SAINT JOE	FL		05/19/2023	5.990	312,315		331				435,000	02/24/2023
100107805	CF	MILLVILLE	DE		05/19/2023	5.990	259,142		247				350,000	03/24/2023
100107806	CF	DAVENPORT	FL		05/19/2023	5.990	274,764		209				428,000	02/27/2023
100107808	CF	PALM BAY	FL		05/19/2023	6.250	258,892		203				358,000	02/10/2023
100107810	CF	BRADENTON	FL		05/19/2023	7.500	635,671		(17)				815,000	03/29/2023
100107811	CF	OCEAN CITY	MD		05/19/2023	6.875	351,325		(44)				483,000	02/27/2023
100107812	CF	WIMAUMA	FL		05/19/2023	6.999	301,403		(51)				415,000	04/04/2023
100107813	CF	PERRIS	CA		05/19/2023	6.625	246,504		20				340,000	03/08/2023
100107815	CF	THE VILLAGES	FL		05/19/2023	6.990	255,045		(44)				351,000	02/17/2023
100107816	CF	OCEAN CITY	MD		05/19/2023	6.625	291,559		(19)				403,000	02/16/2023
100107821	CF	INDIO	CA		05/19/2023	9.125	372,220		(88)				440,000	05/01/2023
100107822	CF	PEORIA	AZ		05/19/2023	7.250	549,524		(39)				705,000	05/01/2023
100107825	CF	MANSFIELD	TX		05/19/2023	9.750	448,419		(93)				500,000	05/01/2023
100107826	CF	GLEN BURNIE	MD		05/19/2023	10.500	297,516		(89)				377,000	05/01/2023
100107828	CF	JUPITER	FL		05/19/2023	10.375	258,086		(87)				320,000	05/01/2023
100107829	CF	ZEPHYRHILLS	FL		05/19/2023	8.875	180,028		(63)				256,000	04/01/2023
100107830	CF	LAKE WORTH BEACH	FL		05/19/2023	10.375	427,853		(110)				533,000	05/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100107832	CF	PARKLAND	FL		05/19/2023	7.625	679,461		(260)				856,000	05/01/2023
100107833	CF	ROME	GA		05/19/2023	10.000	124,110		(40)				165,000	05/01/2023
100107835		SUNRISE	FL		05/19/2023	10.250	100,635		(33)				180,000	05/01/2023
100107840	CF	AGOURA HILLS	CA		05/23/2023	7.125	324,034		(176)				925,000	03/21/2023
100107842	CF	BURBANK	CA		05/23/2023	7.750	1,755,006		(813)				2,193,000	03/29/2023
100107843	CF	LAKEWOOD	CO		05/23/2023	7.250	817,227		(294)				1,180,000	04/05/2023
100107844	CF	GLENDALE	CA		05/23/2023	6.875	1,381,897		(463)				1,775,000	04/18/2023
100107845	CF	BEAVERTON	OR		05/23/2023	8.000	379,681		(137)				545,000	03/03/2023
100107846	CF	BEAVERTON	OR		05/23/2023	7.750	327,622		(150)				552,000	03/09/2023
100107847	CF	ARVADA	CO		05/23/2023	7.375	511,009		(207)				695,000	04/06/2023
100107848	CF	MIAMI	FL		05/23/2023	6.875	592,422		(188)				750,000	03/30/2023
100107853		REDWOOD CITY	CA		06/29/2023	7.250	797,568		(365)				2,400,000	05/17/2023
100107854	CF	WOODLAND	CA		06/29/2023	7.500	867,624		(1,466)				2,000,000	05/16/2023
100107859	CF	WEST HOLLYWOOD	CA		06/29/2023	7.500	826,191		(467)				1,030,000	05/09/2023
100107863	CF	ROSHARON	TX		06/29/2023	7.500	823,815		(415)				1,060,000	06/09/2023
100107865	CF	MIAMI	FL		06/29/2023	7.750	810,258		(494)				1,120,000	05/22/2023
100107866	CF	SAN DIEGO	CA		06/29/2023	6.750	973,228		(6)				3,500,000	06/01/2023
100107869	CF	LOS ANGELES	CA		06/29/2023	6.750	351,679		(13)				700,000	05/12/2023
100107871		PERRIS	CA		06/29/2023	7.875	921,286		(56)				1,050,000	05/17/2023
100107872	CF	MELISSA	TX		06/29/2023	9.500	292,335		(459)				363,000	05/15/2023
100107876	CF	KELLER	TX		06/29/2023	7.250	527,764		(267)				710,000	05/12/2023
100107878	CF	KAILUA KONA	HI		06/29/2023	8.000	492,056		(365)				825,000	05/17/2023
100107880	CF	MIAMI	FL		06/29/2023	9.500	211,732		(447)				270,000	05/30/2023
100107881	CF	FRESNO	CA		06/29/2023	7.375	783,919		(319)				1,100,000	05/19/2023
100107883	CF	ELWOOD	UT		06/29/2023	7.375	542,503		(167)				685,000	05/22/2023
100107884	CF	MIAMI BEACH	FL		06/29/2023	7.125	498,590		(262)				1,360,000	05/24/2023
100107889	CF	DESERT HOT SPRINGS	CA		06/29/2023	7.500	231,388		(39)				345,000	05/17/2023
100107890	CF	MOUNT PLEASANT	SC		06/29/2023	8.500	141,295		(245)				304,000	05/17/2023
100107891	CF	LUDLOW FALLS	OH		06/29/2023	9.250	335,027		(325)				407,000	05/25/2023
100107892	CF	SEATTLE	WA		06/29/2023	7.125	575,749		(265)				890,000	05/26/2023
100107896	CF	BUCKEYE	AZ		06/29/2023	7.375	527,488		(221)				662,000	06/01/2023
100107898	CF	CHARLOTTE	NC		06/29/2023	9.000	1,206,807		(704)				1,730,000	05/26/2023
100107899	CF	CONROE	TX		06/29/2023	8.625	268,962		(429)				294,000	05/18/2023
100107902	CF	VACAVILLE	CA		06/29/2023	7.375	417,099		(192)				524,000	05/12/2023
100107903	CF	SAN FRANCISCO	CA		06/29/2023	8.000	975,415		(286)				2,200,000	06/02/2023
100107904	CF	EL PASO	TX		06/29/2023	8.000	129,912		(139)				280,000	05/23/2023
100107905	CF	LEONARD	TX		06/29/2023	8.125	392,907		(383)				450,000	05/18/2023
100107906	CF	LOS ANGELES	CA		06/29/2023	8.500	822,918		(702)				945,000	05/11/2023
100107907	CF	AUSTIN	TX		06/29/2023	7.625	408,094		(117)				535,000	05/18/2023
100107908	CF	VILLA PARK	CA		06/29/2023	7.625	1,389,322		(623)				1,740,000	05/31/2023
100107909	CF	HALEIWA	HI		06/29/2023	7.000	2,318,193		(464)				2,960,000	06/05/2023
100107915		NAPLES	FL		06/29/2023	7.875	305,070		(1,178)				1,040,000	05/22/2023
100107916	CF	ELIZABETH	NJ		06/29/2023	8.250	424,205		(414)				680,000	05/18/2023
100107927		LINDEN	NJ		06/29/2023	8.625	160,905		(280)				330,000	06/06/2023
100107931		SENECA	SC		06/29/2023	8.125	200,804		(184)				245,000	05/12/2023
100107934		LAKE HAVASU CITY	AZ		06/29/2023	8.500	194,343		(292)				245,000	05/12/2023
100107935	CF	DACULA	GA		06/29/2023	7.875	144,999		(546)				396,000	05/15/2023
100107938		GAINESVILLE	FL		06/29/2023	8.500	459,693		(367)				600,000	05/16/2023
100107939		LEHIGH ACRES	FL		06/29/2023	8.875	236,872		(42)				290,000	05/22/2023
100107946		LARGO	FL		06/29/2023	7.500	388,247		(80)				525,000	05/11/2023
100107947		SPOKANE	WA		06/29/2023	9.000	232,718		(139)				290,000	05/23/2023
100107951	CF	POMPANO BEACH	FL		06/29/2023	9.125	294,880		(347)				375,000	06/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100107952	CF	CIBOLO	TX		06/29/2023	7.125	133,964		(4)				230,000	05/16/2023
100107953	CF	LAUDERHILL	FL		06/29/2023	7.875	114,675		(97)				165,000	05/18/2023
100107954		LONG BEACH	CA		06/29/2023	7.375	591,030		(75)				860,000	05/15/2023
100107957		JOSHUA TREE	CA		06/29/2023	7.625	558,016		(100)				755,000	05/23/2023
100107958		LAKE GENEVA	WI		06/29/2023	7.500	246,974		(12)				317,000	05/12/2023
100107959	CF	ZACHARY	LA		06/29/2023	8.500	105,182		(153)				136,000	05/24/2023
100107961		VANCOUVER	WA		06/29/2023	9.000	424,615		(488)				580,000	06/09/2023
100107964	CF	CORAL SPRINGS	FL		06/29/2023	8.750	144,884		(252)				200,000	05/11/2023
100107965		BARSTOW	CA		06/29/2023	8.750	139,656		(121)				180,000	05/17/2023
100107966	CF	LA MIRADA	CA		05/22/2023	8.250	791,028		(246)				940,000	03/10/2023
100107967	CF	BELLFLOWER	CA		05/22/2023	8.250	583,566		(389)				863,000	04/06/2023
100107970	CF	MILWAUKIE	OR		05/22/2023	9.250	342,181		(117)				440,000	01/24/2023
100107971	CF	LAKELAND	FL		05/22/2023	8.250	295,211		(97)				358,000	04/11/2023
100107972	CF	BAYFIELD	CO		05/22/2023	7.875	312,593		(98)				450,000	04/03/2023
100107974	CF	NEWPORT BEACH	CA		05/22/2023	6.625	2,197,112		(123)				5,250,000	04/18/2023
100107975	CF	BRADENTON	FL		05/22/2023	8.375	288,621		(78)				390,000	04/21/2023
100107976	CF	HAWTHORNE	CA		05/22/2023	6.250	1,247,343		879				1,560,000	04/13/2023
100107982	CF	CHARLOTTE	NC		05/25/2023	7.499	266,571		55				330,000	04/05/2023
100107990	CF	NEW BEDFORD	MA		05/25/2023	6.999	252,446		(20)				355,000	03/31/2023
100107991	CF	HENDERSON	NV		05/25/2023	6.250	240,903		27				345,000	03/28/2023
100107992	CF	CHOWCHILLA	CA		05/25/2023	6.625	275,602		(127)				483,000	04/07/2023
100107993	CF	KEY COLONY BEACH	FL		05/25/2023	6.125	563,826		52				806,000	03/10/2023
100107995	CF	CLERMONT	FL		05/25/2023	6.500	230,224		(16)				417,000	04/13/2023
100107996	CF	SHIP BOTTOM	NJ		05/25/2023	6.625	374,116		(61)				550,000	04/04/2023
100107997	CF	JACKSON	NJ		05/25/2023	7.625	473,914		59				575,000	03/21/2023
100108002	CF	MC KINNEY	TX		05/25/2023	5.750	315,489		127				455,000	02/21/2023
100108004	CF	CHICAGO	IL		05/25/2023	6.500	272,836		1				393,000	03/31/2023
100108005	CF	CHULA VISTA	CA		05/25/2023	6.125	485,562		52				675,000	02/24/2023
100108010	CF	FRESNO	CA		05/25/2023	6.125	303,451		322	(3)			421,000	02/21/2023
100108011	CF	DESTIN	FL		05/25/2023	5.250	306,833		500				400,000	02/24/2023
100108012	CF	ATLANTA	GA		05/25/2023	6.125	282,792		4				395,000	03/07/2023
100108014	CF	KENNESAW	GA		05/25/2023	7.625	280,641		(140)				385,000	03/06/2023
100108015	CF	INDIO	CA		05/25/2023	6.625	557,854		199				789,000	03/31/2023
100108019	CF	KISSIMMEE	FL		05/25/2023	5.990	250,879		28				426,000	02/28/2023
100108025	CF	GROVELAND	FL		05/25/2023	6.125	243,402		39				346,000	03/13/2023
100108028	CF	JACKSON TOWNSHIP	NJ		05/25/2023	6.000	291,267		(32)				510,000	03/09/2023
100108031	CF	VISALIA	CA		05/25/2023	7.375	285,346		(91)				390,000	03/10/2023
100108032	CF	DURHAM	NC		05/25/2023	6.125	255,046		9				377,500	03/30/2023
100108033	CF	MESA	AZ		05/25/2023	4.990	282,585		389				449,000	03/27/2023
100108034	CF	KYLE	TX		05/25/2023	6.624	222,295		(107)				413,000	03/31/2023
100108035	CF	MESA	AZ		05/25/2023	4.990	347,802		435				530,000	03/24/2023
100108036	CF	LIGHTHOUSE POINT	FL		05/25/2023	7.625	604,681		(43)				737,000	03/30/2023
100108037	CF	NEW ORLEANS	LA		05/25/2023	5.990	301,685		96				424,000	03/06/2023
100108042	CF	BROKEN BOW	OK		05/25/2023	7.625	706,307		41				1,000,000	03/23/2023
100108044	CF	LACEY	WA		05/25/2023	5.875	330,493		46				517,000	03/24/2023
100108045	CF	MANASSAS PARK	VA		05/25/2023	6.625	232,904		(119)				675,000	03/29/2023
100108049	CF	VERO BEACH	FL		05/25/2023	7.625	266,449		(20)				320,000	04/05/2023
100108052	CF	ATLANTA	GA		05/25/2023	6.375	277,807		(10)				410,000	03/31/2023
100108053	CF	CHULA VISTA	CA		05/25/2023	5.625	486,449		272				690,000	04/01/2023
100108055	CF	MESA	AZ		05/25/2023	4.875	261,967		359				388,000	03/30/2023
100108056	CF	ST AUGUSTINE	FL		05/25/2023	5.625	349,703		374				654,000	03/29/2023
100108060	CF	MISSOURI CITY	TX		05/24/2023	9.750	132,201		(365)				575,000	04/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108061	CF	TAVARES	FL		05/24/2023	9.375	311,511		(202)				390,000	03/31/2023
100108064	CF	HOUSTON	TX		05/24/2023	7.375	131,248		(59)				207,000	04/18/2023
100108066	CF	MEMPHIS	TN		05/24/2023	7.875	174,997		(43)				270,000	05/05/2023
100108067	CF	TAMPA	FL		05/24/2023	8.375	209,818		(147)				405,000	05/05/2023
100108068	CF	HOUSTON	TX		05/24/2023	8.875	127,632		(182)				235,000	04/11/2023
100108069	CF	MANOR	TX		05/24/2023	8.625	238,018		(435)				330,000	04/28/2023
100108070		SEASIDE PARK	NJ		05/24/2023	8.750	151,699		(138)				446,500	05/04/2023
100108071		DOWNEY	CA		05/24/2023	7.375	1,026,696		228				1,520,000	04/26/2023
100108072		NEW BEDFORD	MA		05/24/2023	9.125	231,909		(166)				340,000	04/28/2023
100108073	CF	YORBA LINDA	CA		05/24/2023	6.999	228,892		2,836				530,000	03/01/2023
100108076	CF	HOUSTON	TX		05/24/2023	9.625	155,091		(318)				188,000	04/27/2023
100108077	CF	SONORA	CA		05/24/2023	8.499	298,937		(247)				450,000	04/05/2023
100108079		NAPA	CA		05/24/2023	7.625	214,787		(1)				490,000	04/03/2023
100108081		APPLE VALLEY	CA		05/24/2023	8.999	374,833		(23)				515,000	04/11/2023
100108083	CF	CHICAGO	IL		05/24/2023	10.625	371,852		(103)				435,000	05/03/2023
100108084	CF	COCONUT CREEK	FL		05/24/2023	8.250	631,459		(501)				856,000	05/08/2023
100108085	CF	PALM DESERT	CA		05/24/2023	9.499	224,384		(338)				350,000	03/24/2023
100108086		TAMPA	FL		05/24/2023	9.499	228,309		(146)				320,000	04/19/2023
100108087		LOS ANGELES	CA		05/24/2023	9.125	805,592		(220)				1,200,000	04/17/2023
100108093		TAMPA	FL		05/24/2023	8.375	218,321		(98)				312,000	04/18/2023
100108095	CF	LOS ANGELES (SAN PEDRO AREA)	CA		05/24/2023	9.250	680,322		(545)				828,000	04/06/2023
100108098	CF	SUN PRAIRIE	WI		05/24/2023	9.999	496,565		(54)				580,000	04/14/2023
100108099	CF	HOUSTON	TX		05/24/2023	8.999	158,204		(177)				200,000	03/28/2023
100108100		CASA GRANDE	AZ		05/24/2023	8.625	315,036		(132)				405,000	05/02/2023
100108101	CF	RED BLUFF	CA		05/24/2023	8.250	385,447		(60)				518,000	05/01/2023
100108103	CF	SILVER SPRING	MD		05/24/2023	8.875	364,235		(162)				453,000	04/06/2023
100108104		HOUSTON	TX		05/24/2023	8.375	229,698		(212)				415,000	04/18/2023
100108105	CF	JARRELL	TX		05/24/2023	8.625	322,422		(240)				393,000	04/17/2023
100108106		LEAGUE CITY	TX		05/24/2023	8.250	232,593		(151)				370,000	04/06/2023
100108108	CF	MURRELLS INLET	SC		05/24/2023	7.375	355,847		11				820,000	04/11/2023
100108109	CF	FALLS CHURCH	VA		05/24/2023	8.125	521,104		(160)				760,000	04/06/2023
100108110		BATTLE CREEK	MI		05/24/2023	9.499	191,135		(157)				265,000	04/13/2023
100108111		PASADENA	TX		05/24/2023	8.999	198,090		(200)				295,000	04/03/2023
100108112	CF	GALVESTON	TX		05/24/2023	8.375	334,899		(163)				417,000	04/28/2023
100108113	CF	ASHLAND	VA		05/24/2023	8.875	268,985		(190)				394,000	04/14/2023
100108114	CF	BETHLEHEM	CT		05/24/2023	9.750	283,250		(148)				330,000	04/07/2023
100108116	CF	BLOOMINGTON	CA		05/24/2023	8.999	319,721		(207)				425,000	04/04/2023
100108117		JACKSONVILLE	FL		05/24/2023	7.999	192,870		66				250,000	05/03/2023
100108118	CF	SMYRNA	GA		05/24/2023	7.499	120,559		29				263,000	04/03/2023
100108119		WOODSTOCK	GA		05/24/2023	7.999	206,768		(232)				655,000	04/14/2023
100108120	CF	LA MIRADA	CA		05/24/2023	9.125	980,172		(365)				1,085,000	04/18/2023
100108121		STONE MOUNTAIN	GA		05/24/2023	7.999	201,588		(94)				310,000	04/26/2023
100108125	CF	COCOA	FL		05/24/2023	8.375	237,704		(75)				305,000	04/11/2023
100108126		JACKSONVILLE	FL		05/24/2023	7.999	190,935		33				305,000	05/01/2023
100108128	CF	PEORIA	AZ		05/24/2023	8.999	303,994		(178)				400,000	04/04/2023
100108131	CF	OCOEE	FL		05/24/2023	7.499	284,986		1				460,000	04/07/2023
100108134	CF	INDIO	CA		05/24/2023	10.250	446,702		81				510,000	03/28/2023
100108135	CF	HOLIDAY	FL		05/24/2023	9.625	213,813		(93)				266,000	04/21/2023
100108138	CF	WILMINGTON	MA		05/24/2023	8.999	638,312		(276)				881,000	04/04/2023
100108140	CF	CHARLOTTE	NC		05/24/2023	9.999	459,379		(191)				535,000	04/14/2023
100108141	CF	WINCHESTER	KY		05/24/2023	10.999	131,121		(98)				156,000	04/11/2023
100108142	CF	ANAHEIM	CA		05/24/2023	8.999	1,413,331		(191)				1,650,000	04/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108144		DENVER	CO		05/24/2023	8.999	157,698		(204)				394,000	04/06/2023
100108146	CF	LAS VEGAS	NV		05/24/2023	9.875	318,897		(162)				380,000	03/30/2023
100108147	CF	NEW MILFORD	NJ		05/24/2023	9.999	858,423		64				1,025,000	04/26/2023
100108148	CF	ANTIOCH	CA		05/24/2023	8.999	442,247		(84)				575,000	04/12/2023
100108149	CF	ARLINGTON	VA		05/24/2023	8.999	244,739		(172)				500,000	04/04/2023
100108152	CF	BUENA PARK	CA		05/24/2023	8.750	618,286		19				790,000	03/30/2023
100108154		ATLANTA	GA		05/24/2023	7.999	271,831		(116)				340,000	04/06/2023
100108156		TIGARD	OR		05/24/2023	9.250	681,768		(157)				750,000	04/05/2023
100108157	CF	BRISTOL	CT		05/24/2023	8.999	212,623		(255)				299,000	04/12/2023
100108160	CF	PORT SAINT LUCIE	FL		05/24/2023	8.250	200,708		(99)				451,000	04/06/2023
100108161	CF	COLLEGE PARK	MD		05/24/2023	9.875	291,343		(205)				355,000	03/31/2023
100108164		RENO	NV		05/24/2023	9.125	223,290		(186)				362,500	03/24/2023
100108165		FORT PIERCE	FL		05/24/2023	8.250	340,523		(159)				485,000	05/08/2023
100108166	CF	SAN BERNARDINO	CA		05/24/2023	9.125	388,794		(86)				460,000	04/14/2023
100108168		RENO	NV		05/24/2023	9.125	204,039		(189)				330,000	03/31/2023
100108169	CF	MESA	AZ		05/24/2023	9.625	386,602		(259)				425,000	04/06/2023
100108171	CF	GALVESTON	TX		05/24/2023	8.375	203,083		(129)				251,000	04/28/2023
100108175	CF	PLACENTIA	CA		05/24/2023	8.625	749,210		(389)				935,000	04/06/2023
100108176	CF	FITCHBURG	MA		05/24/2023	9.875	229,167		(148)				300,000	04/04/2023
100108177	CF	BOWIE	MD		05/24/2023	8.999	309,440		(136)				410,000	05/05/2023
100108180	CF	ROSEDALE	MD		05/24/2023	8.750	304,516		(204)				400,000	03/31/2023
100108183	CF	RICHMOND	VA		05/24/2023	9.999	231,567		(122)				286,000	04/13/2023
100108184	CF	FRISCO	TX		05/24/2023	9.625	998,869		(258)				1,300,000	04/04/2023
100108185	CF	CAVE CREEK	AZ		05/24/2023	9.999	1,047,070		100				1,185,000	04/08/2023
100108186	CF	HARVEY	LA		05/24/2023	7.875	220,701		(212)				279,000	04/10/2023
100108188	CF	WORCESTER	MA		05/24/2023	7.999	276,457		(40)				399,000	04/14/2023
100108190	CF	OVERLAND PARK	KS		05/24/2023	8.125	211,949		(134)				280,000	04/13/2023
100108191	CF	GARNER	NC		05/24/2023	7.999	439,035		(255)				545,000	05/02/2023
100108192	CF	SEBRING	FL		05/24/2023	7.375	178,723		(86)				239,000	04/24/2023
100108194	CF	PLANTATION	FL		05/24/2023	8.625	145,493		(173)				225,000	04/17/2023
100108195		MISSION	TX		05/24/2023	8.499	339,233		(223)				515,200	04/20/2023
100108196		ATLANTA	GA		05/24/2023	8.625	256,022		(43)				377,000	04/10/2023
100108198	CF	ANTIOCH	CA		05/24/2023	8.999	71,605		(956)				810,000	04/06/2023
100108199	CF	DAVENPORT	FL		05/24/2023	9.750	433,305		(568)				510,000	05/01/2023
100108200	CF	BALTIMORE	MD		05/24/2023	7.750	171,177		(25)				310,000	04/07/2023
100108201	CF	PARKLAND	FL		05/24/2023	8.499	874,793		(280)				1,174,900	05/01/2023
100108203	CF	BROCKTON	MA		05/24/2023	9.875	461,233		(207)				608,000	05/01/2023
100108205	CF	SILVER SPRING	MD		05/24/2023	9.499	163,953		(149)				200,000	04/28/2023
100108206	CF	MANASSAS	VA		05/24/2023	7.999	469,156		(55)				620,000	04/18/2023
100108208	CF	LAS VEGAS	NV		05/24/2023	8.750	299,532		(682)				370,000	04/24/2023
100108209	CF	ORLANDO	FL		05/24/2023	7.625	348,579		(89)				472,000	05/05/2023
100108210	CF	ALEXANDRIA	VA		05/24/2023	8.999	438,363		(124)				570,000	04/24/2023
100108212	CF	WICHITA	KS		05/24/2023	7.250	292,482		106				410,000	04/25/2023
100108215		GARLAND	TX		05/24/2023	8.125	255,023		(237)				311,000	05/05/2023
100108216	CF	OAKLAND	CA		05/24/2023	8.999	625,741		(244)				820,000	04/13/2023
100108217	CF	NEW CARROLLTON	MD		05/24/2023	9.375	302,112		(270)				400,000	04/04/2023
100108218	CF	EAST HAVEN	CT		05/24/2023	9.750	243,034		(221)				293,000	04/28/2023
100108219	CF	JURUPA VALLEY	CA		05/24/2023	8.999	404,020		(364)				490,000	05/01/2023
100108220		ATWATER	CA		05/24/2023	8.875	195,808		(209)				290,000	04/26/2023
100108221	CF	SIMI VALLEY	CA		05/24/2023	7.625	740,586		(264)				885,500	04/10/2023
100108224	CF	ELLIJAY	GA		05/24/2023	7.999	496,077		(492)				860,000	03/31/2023
100108228	CF	WHITTIER	CA		05/24/2023	8.250	541,461		(465)				675,000	04/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108230	CF	JACKSONVILLE	FL		05/24/2023	8.999	385,355		(310)				479,700	04/14/2023
100108232	CF	PORTLAND	OR		05/24/2023	9.250	295,725		(228)				405,000	04/24/2023
100108233	CF	LOS ANGELES	CA		05/24/2023	6.999	1,064,939		(19)				1,600,000	04/14/2023
100108234	CF	PALERMO	CA		05/24/2023	9.875	240,481		(178)				279,000	04/25/2023
100108236	CF	RIALTO	CA		05/24/2023	9.999	683,592		(305)				756,000	04/27/2023
100108237	CF	HENDERSON	NV		05/24/2023	8.375	580,322		(234)				645,000	04/04/2023
100108240	CF	REUNION	FL		05/24/2023	10.125	459,692		(195)				550,000	04/20/2023
100108241	CF	SAN BERNARDINO	CA		05/24/2023	7.999	473,584		(230)				635,000	05/04/2023
100108242	CF	PORTLAND	OR		05/24/2023	9.250	300,890		(216)				400,000	04/24/2023
100108243	CF	SAUGUS	MA		05/24/2023	8.250	183,083		(141)				866,000	04/28/2023
100108244		SAN BERNARDINO	CA		05/24/2023	7.999	523,912		(64)				690,000	05/03/2023
100108245	CF	DAVENPORT	FL		05/24/2023	7.999	263,386		(335)				388,000	04/21/2023
100108246	CF	HYATTSVILLE	MD		05/24/2023	9.875	294,580		(172)				345,000	04/25/2023
100108247	CF	WALDORF	MD		05/24/2023	7.750	465,805		(130)				639,265	05/05/2023
100108249	CF	NORTH LAS VEGAS	NV		05/24/2023	8.999	310,769		(542)				340,000	04/26/2023
100108251		KANSAS CITY	MO		05/24/2023	8.875	120,116		(98)				197,000	04/11/2023
100108252	CF	KATY	TX		05/24/2023	7.125	437,369		(111)				565,000	04/24/2023
100108253	CF	LANCASTER	CA		05/24/2023	7.750	395,745		(106)				500,000	04/19/2023
100108254	CF	MERRILLVILLE	IN		05/24/2023	9.625	167,035		(215)				181,000	04/19/2023
100108257		CRESTLINE	CA		05/24/2023	8.750	397,424		(114)				592,000	04/30/2023
100108259	CF	YORKVILLE	IL		05/24/2023	8.999	277,970		(186)				383,000	04/28/2023
100108261	CF	KENNESAW	GA		05/24/2023	7.999	276,500		(221)				340,000	04/13/2023
100108264	CF	EAGLE MOUNTAIN	UT		05/24/2023	9.499	379,325		(163)				470,000	05/08/2023
100108267	CF	MALDEN	MA		05/24/2023	7.750	170,596		7				475,000	04/28/2023
100108274	CF	THOUSAND OAKS	CA		05/24/2023	8.750	985,270		(509)				1,210,000	04/20/2023
100108275	CF	MANTECA	CA		05/24/2023	9.999	462,340		(140)				520,000	04/20/2023
100108277		EATONTON	GA		05/24/2023	7.750	1,943,783		(18)				2,650,000	05/03/2023
100108278		HAGERSTOWN	MD		05/24/2023	8.875	156,650		(186)				265,000	04/21/2023
100108279	CF	WILLIS	TX		05/24/2023	8.999	178,392		(266)				210,000	04/26/2023
100108283	CF	NEW BRAUNFELS	TX		05/24/2023	9.499	395,395		(474)				440,000	05/02/2023
100108285	CF	BEAVERTON	OR		05/24/2023	8.999	382,469		(374)				465,000	04/27/2023
100108286	CF	ONTARIO	CA		05/24/2023	7.875	439,859		(287)				519,000	04/26/2023
100108289	CF	LINDALE	TX		05/24/2023	7.250	219,507		(22)				345,000	04/28/2023
100108290		LAS VEGAS	NV		05/24/2023	7.499	292,231		26				421,000	05/01/2023
100108293	CF	CINCINNATI	OH		05/24/2023	9.125	204,490		(247)				260,000	05/04/2023
100108299	CF	TEMPE	AZ		05/24/2023	7.875	403,838		(321)				859,000	04/26/2023
100108301	CF	LAUREL	MD		05/24/2023	10.250	323,624		(153)				375,000	04/26/2023
100108303	CF	KISSIMMEE	FL		05/24/2023	8.999	210,089		(153)				260,000	05/05/2023
100108304		SPRING	TX		05/24/2023	7.999	193,620		(165)				240,800	05/04/2023
100108307		OAKLAND	CA		05/24/2023	8.999	573,548		(452)				865,000	04/29/2023
100108308		LAS VEGAS	NV		05/24/2023	8.499	352,101		(168)				540,000	05/03/2023
100108311	CF	LOS ANGELES	CA		05/24/2023	10.125	652,127		(525)				760,000	05/03/2023
100108313		NORFOLK	VA		05/24/2023	7.875	171,890		(40)				243,000	05/03/2023
100108314	CF	LAS VEGAS	NV		05/24/2023	7.499	614,276		(413)				950,000	05/01/2023
100108315	CF	HENDERSON	NV		05/24/2023	6.750	136,539		130				211,000	05/02/2023
100108317	CF	BALTIMORE	MD		05/24/2023	7.875	173,544		(93)				247,000	05/05/2023
100108320	CF	THONOTOSASSA	FL		05/24/2023	7.875	247,580		(178)				326,000	05/04/2023
100108322		PUEBLO	CO		05/24/2023	7.250	173,035		22				220,000	05/05/2023
100108323	CF	DOUGLASVILLE	GA		05/24/2023	8.499	242,879		(293)				298,000	05/04/2023
100108324	CF	FRESNO	CA		05/24/2023	8.625	174,129		(154)				226,000	05/03/2023
100108325	CF	AMERICAN CANYON	CA		05/24/2023	7.999	690,442		(343)				888,000	05/05/2023
100108326		BROOKLYN	NY		05/25/2023	7.852	690,722		5,851				2,300,000	05/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108327		TRENTON	NJ		05/25/2023	7.447	160,911		1,719				220,000	05/02/2023
100108329	CF	RICHMOND	VA		05/25/2023	8.187	352,939		(187)				535,000	05/08/2023
100108330	CF	CHERRY HILL	NJ		05/25/2023	7.204	283,147		(83)				475,000	05/02/2023
100108333	CF	NEWARK	NJ		05/25/2023	8.749	500,340		(215)				660,000	05/05/2023
100108334	CF	INDIANAPOLIS	IN		05/25/2023	7.384	86,167		(27)				145,000	05/08/2023
100108335		KANSAS CITY	MO		05/25/2023	7.487	179,747		(65)				225,000	05/03/2023
100108336	CF	KINGSTON	PA		05/25/2023	8.850	221,751		(129)				290,000	04/27/2023
100108341	CF	MASURY	OH		05/25/2023	8.479	85,416		(41)				130,000	04/25/2023
100108342	CF	EAST STROUDSBURG	PA		05/25/2023	8.324	151,157		(80)				229,000	05/04/2023
100108343	CF	KINGSTON	PA		05/25/2023	8.329	114,835		(59)				153,000	04/27/2023
100108344	CF	JACKSONVILLE	FL		05/25/2023	7.674	104,919		(48)				209,000	04/25/2023
100108345	CF	HENDERSON	NV		05/25/2023	7.600	352,585		(154)				550,000	05/05/2023
100108346	CF	BARNEGAT TOWNSHIP	NJ		05/25/2023	7.804	221,956		(107)				315,000	04/28/2023
100108347	CF	KANSAS CITY	MO		05/25/2023	7.438	172,047		(60)				230,000	04/26/2023
100108350	CF	FLORENCE	NJ		05/25/2023	8.234	133,089		(81)				198,000	05/08/2023
100108353	CF	JOHNSON CITY	NY		05/25/2023	9.080	100,036		(42)				132,000	04/27/2023
100108355	CF	KANSAS CITY	MO		05/25/2023	7.000	149,868		(48)				210,000	05/01/2023
100108356		CHICAGO	IL		05/25/2023	8.417	79,305		(26)				132,000	05/01/2023
100108357		MASTIC BEACH	NY		05/25/2023	8.563	322,153		(195)				525,000	05/05/2023
100108358	CF	AKRON	OH		05/25/2023	8.194	98,482		(46)				130,000	05/02/2023
100108359	CF	AKRON	OH		05/25/2023	8.154	94,679		(44)				125,000	05/02/2023
100108360	CF	AKRON	OH		05/25/2023	7.844	90,071		(32)				120,000	05/02/2023
100108361	CF	AKRON	OH		05/25/2023	7.594	110,870		(39)				148,000	05/02/2023
100108362	CF	HICKSVILLE	NY		05/25/2023	24.000	264,587		(26,328)				560,000	05/04/2023
100108363	CF	CENTRALIA	WA		05/25/2023	8.450	272,336		(112)				360,000	05/03/2023
100108365	CF	RIVERHEAD	NY		05/25/2023	7.830	188,216		(137)				485,500	04/26/2023
100108366	CF	THOMPSON	NY		05/25/2023	7.588	190,133		(58)				255,000	04/27/2023
100108367	CF	HOLYOKE	MA		05/25/2023	7.919	243,103		(86)				326,000	05/03/2023
100108372	CF	PHILADELPHIA	PA		05/25/2023	7.800	191,916		(116)				315,000	05/03/2023
100108373	CF	BALTIMORE	MD		05/25/2023	7.894	90,783		(46)				187,000	04/28/2023
100108375	CF	CALUMET CITY	IL		05/25/2023	8.221	151,985		(71)				215,000	04/24/2023
100108376	CF	MONTICELLO	NY		05/25/2023	7.622	231,340		(69)				332,000	05/04/2023
100108377	CF	BROOKLYN	NY		05/25/2023	6.836	441,120		(146)				2,200,000	04/25/2023
100108378	CF	THE BRONX	NY		05/25/2023	8.500	570,262		(333)				830,000	04/26/2023
100108381	CF	TOMS RIVER TOWNSHIP	NJ		05/25/2023	7.830	306,069		2,815				400,000	04/28/2023
100108383	CF	TUCKERTON	NJ		05/25/2023	8.105	162,508		(76)				230,000	04/26/2023
100108385	CF	COVINGTON	KY		05/25/2023	7.704	142,189		(56)				229,000	05/03/2023
100108387		BALTIMORE	MD		05/25/2023	7.594	119,860		(43)				150,000	05/02/2023
100108388	CF	JACKSONVILLE	FL		05/25/2023	7.585	224,929		(89)				365,000	04/25/2023
100108389		TROY	NY		05/25/2023	7.714	131,302		(29)				204,000	04/25/2023
100108390	CF	PHILADELPHIA	PA		05/25/2023	8.547	213,381		795				275,000	05/04/2023
100108391	CF	BRIDGETON	NJ		05/25/2023	8.080	119,022		1,215				155,000	04/27/2023
100108393	CF	ASHEVILLE	NC		05/25/2023	7.929	376,826		(137)				537,000	05/04/2023
100108394		TROY	NY		05/25/2023	8.314	76,221		(28)				117,000	04/25/2023
100108395		NEWBURGH	NY		05/25/2023	7.600	410,507		4,062				545,000	05/03/2023
100108396	CF	BAYVILLE	NJ		05/25/2023	7.183	274,674		(86)				395,000	05/08/2023
100108397	CF	CHICAGO	IL		05/25/2023	7.851	128,189		(59)				170,000	04/24/2023
100108400	CF	LITTLE ROCK	AR		05/25/2023	8.855	90,658		(59)				161,000	04/27/2023
100108401	CF	CLEVELAND	OH		05/25/2023	9.036	83,424		(37)				110,000	04/21/2023
100108402	CF	INDIANAPOLIS	IN		05/25/2023	8.296	80,556		(29)				134,000	05/03/2023
100108403	CF	BAYTOWN	TX		05/25/2023	7.750	332,051		(112)				475,000	04/24/2023
100108404	CF	YONKERS	NY		05/25/2023	7.859	632,949		(142)				850,000	05/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108405		BALTIMORE	MD		05/25/2023	8.194	106,542		649				130,000	05/01/2023
100108406	CF	GARY	IN		05/25/2023	8.453	106,288		(53)				140,000	04/26/2023
100108407	CF	KILLEEN	TX		05/25/2023	7.833	127,017		(67)				185,000	05/03/2023
100108408	CF	YONKERS	NY		05/25/2023	7.850	726,368		(180)				975,000	04/25/2023
100108409		BALTIMORE	MD		05/25/2023	8.100	106,662		713				160,000	05/01/2023
100108410		BALTIMORE	MD		05/25/2023	8.100	106,662		713				175,000	05/01/2023
100108411	CF	TRENTON	NJ		05/25/2023	8.371	97,282		(28)				130,000	04/21/2023
100108412		BALTIMORE	MD		05/25/2023	8.194	106,542		649				185,000	05/01/2023
100108413		BALTIMORE	MD		05/25/2023	8.154	106,593		676				195,000	05/01/2023
100108414		BALTIMORE	MD		05/25/2023	8.100	106,662		713				165,000	05/01/2023
100108415	CF	WASHINGTON	DC		05/25/2023	7.344	523,239		5,965				719,000	05/02/2023
100108416	CF	WACO	TX		05/25/2023	7.984	190,135		(87)				270,000	04/25/2023
100108417	CF	NEW HAVEN	CT		05/25/2023	8.150	193,033		(56)				273,000	05/03/2023
100108419	CF	PHILADELPHIA	PA		05/25/2023	8.144	173,309		(77)				230,000	04/28/2023
100108422		STATEN ISLAND	NY		05/25/2023	7.900	1,027,081		(295)				1,400,000	04/24/2023
100108423		CLEVELAND	OH		05/25/2023	7.946	141,027		(41)				177,000	04/24/2023
100108424		HAZEL CREST	IL		05/25/2023	8.109	118,703		(54)				150,000	05/08/2023
100108426		BROOKLYN	NY		05/25/2023	8.990	1,149,086		(599)				1,510,000	04/27/2023
100108428		WOODLAND HILLS	CA		05/25/2023	8.108	1,247,701		360				1,614,000	04/20/2023
100108429	CF	BALTIMORE	MD		05/25/2023	8.327	109,503		(40)				156,000	04/28/2023
100108430	CF	HAVERSTRAW	NY		05/25/2023	7.879	336,156		(148)				445,000	05/03/2023
100108431	CF	HAVERSTRAW	NY		05/25/2023	7.950	410,079		(103)				550,000	04/28/2023
100108432	CF	LAKE WALES	FL		05/25/2023	7.913	145,209		(35)				195,000	04/26/2023
100108434		HAVERSTRAW	NY		05/25/2023	7.800	475,248		(102)				600,000	04/28/2023
100108436	CF	STATESVILLE	NC		05/25/2023	8.029	192,055		(96)				295,000	05/01/2023
100108437	CF	MILWAUKEE	WI		05/25/2023	9.024	80,411		(46)				105,000	05/04/2023
100108438	CF	DETROIT	MI		05/25/2023	8.195	148,369		(76)				210,000	04/25/2023
100108439	CF	SYRACUSE	NY		05/25/2023	7.761	122,702		(56)				175,000	05/03/2023
100108440	CF	DEEPWATER	NJ		05/25/2023	7.384	112,463		(44)				225,000	05/04/2023
100108441	CF	NEWARK	NJ		05/25/2023	7.513	370,263		(22)				540,000	04/24/2023
100108444	CF	BERLIN	NJ		05/25/2023	7.800	236,580		(90)				315,000	05/02/2023
100108445	CF	BRONX	NY		05/25/2023	8.057	651,553		6,120				960,000	05/05/2023
100108447		BROOKLYN	NY		05/25/2023	8.075	872,237		(302)				1,245,000	05/04/2023
100108448		PORT NORRIS	NJ		05/25/2023	8.060	160,948		33				210,000	05/03/2023
100108449	CF	LAHAINA	HI		05/25/2023	8.600	1,202,583		(700)				1,575,000	04/25/2023
100108450	CF	BRONX	NY		05/25/2023	7.633	137,278		(42)				197,000	05/02/2023
100108452	CF	CITY OF ORANGE	NJ		05/25/2023	7.374	251,359		(77)				395,000	05/02/2023
100108453	CF	AMITYVILLE	NY		05/25/2023	7.488	342,566		(99)				500,000	04/28/2023
100108457	CF	LOS GATOS	CA		05/25/2023	7.749	555,000		202				2,000,000	04/18/2023
100108459	CF	PIEDMONT	SC		05/25/2023	8.875	129,284		(125)				179,000	04/17/2023
100108460	CF	FAIRHOPE	AL		05/25/2023	8.625	199,500		(194)				331,000	04/20/2023
100108461	CF	S LAKE TAHOE	CA		05/25/2023	7.500	1,068,045		(309)				1,350,000	04/04/2023
100108462	CF	GILBERT	AZ		05/25/2023	7.750	641,700		(267)				805,000	04/21/2023
100108463	CF	AUSTIN	TX		05/25/2023	8.249	565,537		(344)				716,000	04/24/2023
100108464	CF	NORTH PORT	FL		05/25/2023	7.374	284,567		(159)	5			394,000	04/26/2023
100108468	CF	CLOVIS	CA		05/25/2023	7.249	566,953		(29)				725,000	05/01/2023
100108469	CF	PHILADELPHIA	PA		05/25/2023	7.499	273,606		(62)				370,000	04/28/2023
100108470	CF	COCONUT CREEK	FL		05/25/2023	7.625	207,286		(67)				300,000	04/20/2023
100108472	CF	PALM BEACH GARDENS	FL		05/25/2023	7.250	681,703		(73)				881,812	04/14/2023
100108473	CF	RIVERSIDE	CA		05/25/2023	6.999	1,100,287		(231)				1,411,000	04/26/2023
100108477	CF	LOWELL	MA		05/25/2023	8.999	354,199		(174)				460,000	04/20/2023
100108480	CF	SARASOTA	FL		05/25/2023	7.999	1,544,245		(661)				2,100,000	05/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108482	CF	SOMERSET	NJ		05/25/2023	9.375	397,827		(193)				530,000	04/28/2023
100108483	CF	COACHELLA	CA		05/25/2023	8.249	390,649		(224)				495,000	04/14/2023
100108485	CF	HOUSTON	TX		05/25/2023	9.125	537,876		(284)				665,000	04/20/2023
100108487	CF	WOODLAND HILLS	CA		05/25/2023	7.500	979,633		(123)				1,250,000	04/25/2023
100108489	CF	SARASOTA	FL		05/25/2023	7.999	1,544,245		(661)				2,350,000	05/04/2023
100108490	CF	BRUNSWICK	GA		05/25/2023	7.375	226,741		(11)				290,000	04/21/2023
100108491	CF	BALTIMORE	MD		05/25/2023	7.875	99,700		(41)				170,000	04/24/2023
100108494	CF	ENCINO	CA		05/25/2023	7.625	1,354,959		(202)				1,620,000	04/14/2023
100108496	CF	PEMBROKE PINES	FL		05/25/2023	6.875	363,063		(178)				600,000	05/01/2023
100108497	CF	HUNTINGTON BEACH	CA		05/25/2023	8.250	629,243		(382)				785,000	05/04/2023
100108498	CF	FREDERICK	MD		05/25/2023	8.625	647,544		(108)				840,000	03/30/2023
100108499	CF	FRESNO	CA		05/25/2023	7.250	334,867		(301)				603,000	05/08/2023
100108500	CF	MIAMI	FL		05/25/2023	8.875	378,059		(137)				508,000	02/28/2023
100108501	CF	CEDAR GLEN	CA		05/25/2023	7.250	284,559		44				368,000	03/29/2023
100108502	CF	CEDAR GLEN	CA		05/25/2023	7.250	367,163		57				475,000	03/30/2023
100108503	CF	YUCCA VALLEY	CA		05/25/2023	8.750	196,689		(22)				285,000	03/31/2023
100108507	CF	LAKE HAVASU CITY	AZ		05/25/2023	8.000	245,438		(50)				355,000	04/27/2023
100108508		TAMPA	FL		05/25/2023	8.625	281,657		(49)				425,000	04/18/2023
100108889	CF	ESTERO	FL		05/31/2023	7.875	347,221		(118)				455,000	03/27/2023
100108891	CF	MARICOPA	AZ		05/31/2023	8.125	521,725		(269)				650,000	04/20/2023
100108893	CF	HOUSTON	TX		05/31/2023	7.500	845,189		(377)				1,087,000	03/27/2023
100108897	CF	LAKESIDE	CA		05/31/2023	7.000	545,835		(88)				780,000	04/19/2023
100108898	CF	TRACY	CA		05/31/2023	7.500	562,138		(110)				722,000	03/27/2023
100108899	CF	LAKE ELSINORE	CA		05/31/2023	9.875	532,310		(217)				590,000	04/12/2023
100108901	CF	MOORESVILLE	NC		05/31/2023	7.875	782,454		(299)				995,000	04/11/2023
100108905	CF	MONROE TOWNSHIP	NJ		05/31/2023	7.875	510,871		(242)				695,000	04/17/2023
100108906	CF	OCALA	FL		05/31/2023	7.500	387,991		(223)				530,000	04/14/2023
100108907	CF	CELEBRATION	FL		05/31/2023	8.625	890,083		(941)				1,100,000	04/13/2023
100108908	CF	KIOWA	CO		05/31/2023	7.750	800,281		(400)				1,400,000	04/24/2023
100108909	CF	WHITTIER	CA		05/31/2023	7.125	1,031,516		(200)				1,400,000	04/21/2023
100108910	CF	EAST STROUDSBURG	PA		05/31/2023	7.250	298,950		(147)				465,000	04/28/2023
100108911	CF	WEST PALM BEACH	FL		05/31/2023	7.250	334,098		(148)				510,000	04/24/2023
100108913	CF	LINDENHURST	IL		05/31/2023	9.750	248,386		(354)				330,000	04/21/2023
100108914	CF	TURLOCK	CA		05/31/2023	7.625	468,864		(298)				719,000	04/26/2023
100108915	CF	KEARNEYSVILLE	WV		05/31/2023	7.250	388,707		23				526,000	04/25/2023
100108919	CF	CHARLOTTE	NC		05/31/2023	7.375	645,309		(271)				1,038,000	04/27/2023
100108922	CF	RIVERSIDE	CA		05/31/2023	8.625	949,111		(672)				1,232,000	04/12/2023
100108923	CF	ODESSA	FL		05/31/2023	7.625	409,212		(175)				610,000	04/26/2023
100108925	CF	ORLANDO	FL		05/31/2023	7.250	1,107,782		(42)				1,690,000	04/28/2023
100108926	CF	RIDGEFIELD	WA		05/31/2023	8.500	742,509		(440)				990,000	04/06/2023
100108927	CF	VANCOUVER	WA		05/31/2023	8.375	463,714		(285)				565,000	04/21/2023
100108929	CF	SPRING	TX		05/31/2023	7.375	586,632		(451)				736,000	04/24/2023
100108930	CF	BLAINE	WA		05/31/2023	7.875	689,355		(417)				1,000,000	04/28/2023
100108932	CF	RANCHO CUCAMONGA	CA		05/31/2023	6.750	554,980		(35)				850,000	04/27/2023
100108933	CF	PACIFICA	CA		05/31/2023	7.500	1,135,290		(884)				1,495,000	05/02/2023
100108934	CF	PALM SPRINGS	CA		05/31/2023	6.500	587,662		118				810,000	04/26/2023
100108935	CF	GLENWOOD SPRINGS	CO		05/31/2023	7.875	483,988		(198)				640,000	04/27/2023
100108937	CF	SAINT PETERSBURG	FL		05/31/2023	7.250	2,220,102		34				2,995,000	04/28/2023
100108938	CF	WOODWAY	TX		05/31/2023	8.125	263,464		(384)				435,000	04/24/2023
100108939	CF	LOS ANGELES	CA		05/31/2023	8.625	1,166,638		(894)				1,525,000	04/24/2023
100108940	CF	LOS ANGELES	CA		05/31/2023	8.875	586,976		(597)				810,000	04/25/2023
100108945	CF	CITRUS HEIGHTS	CA		05/31/2023	8.375	125,262		(263)				230,000	04/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108948	CF	WEST PALM BEACH	FL		05/31/2023	9.000	357,897		(357)				440,000	05/02/2023
100108949		PILOT POINT	TX		05/31/2023	8.875	130,814		(271)				266,000	04/12/2023
100108953		PHOENIX	AZ		05/31/2023	7.750	286,577		(131)				435,000	04/21/2023
100108954	CF	GLENDALE	AZ		05/31/2023	8.500	330,161		(362)				425,000	04/28/2023
100108955		MIAMI	FL		05/31/2023	7.875	283,694		(213)				445,000	04/12/2023
100108956	CF	CINCINNATI	OH		05/31/2023	7.875	161,344		(93)				240,000	04/18/2023
100108960	CF	LEXINGTON	NC		05/31/2023	8.750	140,532		(238)				175,000	05/02/2023
100108962		MIAMI	FL		05/31/2023	7.875	270,797		(231)				380,000	04/07/2023
100108964	CF	CHARLOTTE	NC		05/31/2023	7.875	199,602		(193)				325,000	04/19/2023
100108965		PHILADELPHIA	PA		05/31/2023	9.500	114,041		(184)				152,000	04/20/2023
100108966	CF	LEXINGTON	NC		05/31/2023	8.875	114,488		(174)				145,000	05/03/2023
100108967	CF	CAMERON	NC		05/31/2023	8.250	204,956		(232)				340,000	04/19/2023
100108968		PISCATAWAY	NJ		05/31/2023	8.875	270,611		(303)				335,000	04/14/2023
100108970		SCOTTSDALE	AZ		05/31/2023	8.875	458,592		(148)				630,000	05/03/2023
100108972	CF	MEMPHIS	TN		05/31/2023	8.000	103,829		(103)				135,000	04/24/2023
100108973		PASSAIC	NJ		05/31/2023	9.375	362,354		(256)				530,000	04/21/2023
100108975		COLORADO SPRINGS	CO		05/31/2023	7.625	280,262		(130)				380,000	04/19/2023
100108977	CF	APTOS	CA		05/31/2023	7.625	149,625		(68)				860,000	04/28/2023
100108978	CF	WINTER GARDEN	FL		05/31/2023	7.750	185,822		(174)				261,000	04/20/2023
100108980	CF	KALAMA	WA		05/31/2023	7.875	448,940		(248)				640,000	04/17/2023
100108983		LUBBOCK	TX		05/31/2023	8.875	153,252		(53)				195,000	04/27/2023
100108985	CF	MANALAPAN	NJ		05/31/2023	7.500	119,607		(84)				250,000	05/01/2023
100108986		CHARLOTTE	NC		05/31/2023	8.000	310,128		(190)				415,000	05/15/2023
100108988		SUPPLY	NC		05/31/2023	8.500	377,143		(242)				488,000	04/18/2023
100108989	CF	TUCSON	AZ		05/31/2023	8.250	206,521		(225)				270,000	04/27/2023
100108991	CF	VACAVILLE	CA		05/31/2023	7.875	501,213		(263)				1,050,000	04/28/2023
100108992		SURPRISE	AZ		05/31/2023	8.625	270,857		25				395,000	04/20/2023
100108994	CF	FERRIS	TX		05/31/2023	8.250	439,371		(400)				540,000	04/20/2023
100108996		MADERA	CA		05/31/2023	7.125	303,599		44				410,000	05/09/2023
100108997		LEHIGH ACRES	FL		05/31/2023	8.875	200,078		(245)				257,000	04/18/2023
100108999		GRASS VALLEY	CA		05/31/2023	8.250	352,309		(272)				530,000	05/04/2023
100109000	CF	ROSELLE	IL		05/31/2023	7.625	200,600		(362)				428,000	04/25/2023
100109001	CF	LAKE ARROWHEAD	CA		05/31/2023	7.500	413,973		(444)				1,426,000	05/03/2023
100109002	CF	KISSIMMEE	FL		05/31/2023	8.500	187,566		(332)				352,000	04/26/2023
100109003	CF	ALPINE	CA		05/31/2023	8.250	102,728		(98)				448,500	05/01/2023
100109004		SAINT LOUIS	MO		05/31/2023	10.250	221,201		(241)				300,000	04/26/2023
100109005		MIDDLETOWN	CT		05/31/2023	10.250	256,516		(340)				343,000	05/04/2023
100109007		PALM SPRINGS	CA		05/31/2023	7.375	757,922		(112)				1,385,000	05/05/2023
100109008		MARTINEZ	CA		05/31/2023	7.750	269,499		(104)				860,000	04/25/2023
100109009	CF	LOS ANGELES	CA		05/31/2023	7.875	1,377,107		(1,677)				1,900,000	04/26/2023
100109012		BAKERSFIELD	CA		05/31/2023	7.750	102,965		(86)				230,000	04/26/2023
100109014		JACKSONVILLE	FL		05/31/2023	7.250	270,364		(10)				385,000	05/01/2023
100109016	CF	MOUNT VERNON	WA		05/31/2023	8.125	270,627		(97)				495,000	04/20/2023
100109017	CF	ROYSE CITY	TX		05/31/2023	9.250	545,487		(354)				765,000	04/20/2023
100109021	CF	CORONA	CA		05/31/2023	9.750	242,215		(120)				555,000	04/26/2023
100109022	CF	PACOIMA	CA		05/31/2023	8.875	190,740		(59)				705,000	05/09/2023
100109023	CF	COLTON	CA		05/31/2023	8.750	385,158		(161)				480,000	05/08/2023
100109024	CF	RIVERSIDE	CA		05/31/2023	8.125	393,703		(212)				565,000	05/11/2023
100109025	CF	RIVERSIDE	NJ		05/31/2023	8.875	184,129		(95)				228,000	05/12/2023
100109026	CF	LAKE STEVENS	WA		05/31/2023	7.500	568,816		(199)				965,000	05/18/2023
100109027	CF	GRESHAM	OR		05/31/2023	8.500	399,407		(218)				495,000	05/17/2023
100109028	CF	BAKERSFIELD	CA		05/31/2023	8.625	469,745		(204)				590,000	05/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109029	CF	SILVER SPRING	MD		05/31/2023	7.375	336,422		(94)				450,000	05/12/2023
100109030	CF	HALLANDALE BEACH	FL		05/31/2023	7.375	256,896		32				418,000	04/28/2023
100109031	CF	REDONDO BEACH	CA		06/02/2023	7.125	2,432,449		(822)				3,075,000	05/01/2023
100109033	CF	MANHATTAN BEACH	CA		06/02/2023	7.125	1,414,275		(347)				3,200,000	06/01/2023
100109034	CF	LOGANVILLE	GA		06/02/2023	7.875	266,738		(62)				340,000	05/01/2023
100109035	CF	BEND	OR		06/02/2023	7.750	338,293		(123)				850,000	06/01/2023
100109037		MESA	AZ		06/02/2023	8.250	283,566		(44)				475,000	05/01/2023
100109038	CF	STERLING	VA		06/02/2023	7.625	453,422		(102)				599,000	04/01/2023
100109039	CF	LAS VEGAS	NV		06/02/2023	9.750	416,084		(69)				520,000	05/01/2023
100109040	CF	MIAMI	FL		06/05/2023	8.000	966,572		(579)				1,200,000	04/21/2023
100109041	CF	SUGAR LAND	TX		06/05/2023	6.875	139,876		(117)				432,000	04/26/2023
100109042	CF	RANCHO CUCAMONGA	CA		06/05/2023	7.000	979,277		(190)				1,330,000	04/17/2023
100109043		WAYNESBORO	VA		06/05/2023	7.625	203,512		(16)				282,000	04/28/2023
100109044	CF	HARLINGEN	TX		06/05/2023	7.625	225,698		(82)				285,000	05/08/2023
100109045	CF	LAS VEGAS	NV		06/05/2023	7.750	535,228		(171)				675,000	04/11/2023
100109046	CF	MIAMI BEACH	FL		06/05/2023	8.125	1,115,664		(384)				1,406,000	05/04/2023
100109047		PLANTATION	FL		06/05/2023	8.500	298,101		(86)				818,000	03/24/2023
100109048		BRADENTON	FL		06/05/2023	7.875	708,709		(258)				995,000	04/25/2023
100109050		LA MESA	CA		06/05/2023	6.875	894,939		338				1,250,000	04/13/2023
100109051	CF	ATLANTA	GA		06/05/2023	7.875	374,369		(157)				520,000	05/03/2023
100109052		MACON	GA		06/05/2023	8.625	189,510		(59)				258,000	04/28/2023
100109053		FORT LAUDERDALE	FL		06/05/2023	7.500	1,535,630		20				2,300,000	04/25/2023
100109054	CF	HEMET	CA		06/05/2023	7.875	211,421		(85)				390,000	04/19/2023
100109056		PEACHTREE CITY	GA		06/05/2023	8.625	212,177		(7)				302,000	03/30/2023
100109058	CF	DALLAS	TX		06/05/2023	7.990	698,459		(289)				875,000	04/24/2023
100109059		KISSIMMEE	FL		06/05/2023	8.500	247,438		(133)				330,000	05/09/2023
100109063	CF	MIDDLETON	ID		06/05/2023	7.624	201,245		(349)				595,000	04/27/2023
100109064	CF	FORT WASHINGTON	MD		06/05/2023	7.249	229,419		(29)				365,000	05/04/2023
100109068	CF	UPPER CHICHESTER	PA		06/05/2023	7.875	179,763		(105)				286,000	04/14/2023
100109069	CF	BAKERSFIELD	CA		06/05/2023	9.500	154,351		(247)				255,000	04/07/2023
100109070	CF	KISSIMMEE	FL		06/05/2023	8.124	212,518		(80)				284,000	05/04/2023
100109071	CF	LAYTONVILLE	CA		06/05/2023	6.999	382,962		(100)				500,000	05/08/2023
100109072	CF	METAIRIE	LA		06/05/2023	6.874	223,612		(54)				335,000	04/26/2023
100109073	CF	MARICOPA	AZ		06/05/2023	8.625	256,324		(130)				335,000	04/17/2023
100109074	CF	MARRERO	LA		06/05/2023	7.124	304,377		(44)				410,000	05/02/2023
100109075	CF	SARASOTA	FL		06/05/2023	7.875	424,841		(469)				680,000	05/04/2023
100109077	CF	WILMINGTON	DE		06/05/2023	7.249	326,220		(41)				475,000	05/11/2023
100109079		TERRELL	TX		06/05/2023	8.875	189,235		(420)				265,000	04/13/2023
100109081	CF	WEST SACRAMENTO	CA		06/05/2023	8.624	441,738		(124)				530,000	05/05/2023
100109082	CF	DEERFIELD BEACH	FL		06/05/2023	8.499	479,531		7,565				615,000	05/03/2023
100109083	CF	KISSIMMEE	FL		06/05/2023	7.999	251,882		(108)				333,000	05/03/2023
100109084		GATLINBURG	TN		06/05/2023	8.375	709,671		(99)				903,000	05/10/2023
100109086	CF	HIALEAH GARDENS	FL		06/05/2023	9.125	166,877		(132)				245,000	04/21/2023
100109088	CF	POCONO LAKE	PA		06/05/2023	7.375	422,810		(75)				582,000	04/26/2023
100109089	CF	CORPUS CHRISTI	TX		06/05/2023	7.624	150,561		(52)				200,000	04/28/2023
100109091	CF	NORWALK	CT		06/05/2023	7.874	539,200		(157)				640,000	05/01/2023
100109092		DELRAY BEACH	FL		06/05/2023	8.000	643,339		(268)				840,000	05/10/2023
100109093	CF	CAIRO	NY		06/05/2023	7.249	172,321		(44)				380,000	05/05/2023
100109094	CF	RICHARDSON	TX		06/05/2023	7.874	490,420		10,033				640,000	05/02/2023
100109097	CF	FRESNO	CA		06/05/2023	9.124	411,484		(110)				490,000	04/28/2023
100109098		TERRELL	TX		06/05/2023	8.625	151,533		(72)				232,000	04/13/2023
100109100	CF	TARPON SPRINGS	FL		06/05/2023	8.375	562,807		(120)				760,000	04/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109102		ORLANDO	FL		06/05/2023	8.625	150,442		2,821				260,000	05/05/2023
100109105	CF	KISSIMMEE	FL		06/05/2023	8.124	334,975		(87)				455,000	05/01/2023
100109106	CF	LEESBURG	VA		06/05/2023	8.375	331,583		(235)				410,000	05/05/2023
100109107	CF	DOWNEY	CA		06/05/2023	7.999	1,208,264		(1,102)				1,604,000	04/17/2023
100109108		ORLANDO	FL		06/05/2023	8.625	150,798		1,762				260,000	05/05/2023
100109112	CF	DANBURY	CT		06/05/2023	8.125	326,182		(188)				475,000	04/28/2023
100109113	CF	GARFIELD	NJ		06/05/2023	8.500	485,176		(137)				610,000	04/03/2023
100109117	CF	WINDERMERE	FL		06/05/2023	8.375	255,389		(241)				370,000	05/04/2023
100109120	CF	CAPE CORAL	FL		06/05/2023	8.000	239,893		(103)				395,000	05/12/2023
100109121	CF	DEERFIELD BEACH	FL		06/05/2023	8.124	256,688		(82)				330,000	05/01/2023
100109123	CF	PHILADELPHIA	PA		06/05/2023	8.250	303,704		(194)				400,000	05/05/2023
100109126		FRANKLIN	NC		06/05/2023	9.750	233,645		(172)				355,000	05/09/2023
100109127	CF	SILVER SPRING	MD		06/05/2023	8.750	672,674		(128)				910,000	04/18/2023
100109128	CF	CYPRESS	TX		06/05/2023	6.875	1,478,235		130				2,200,000	04/27/2023
100109136	CF	WESTMINSTER	CA		06/09/2023	7.375	646,238		(246)				900,000	03/27/2023
100109137	CF	PALM BAY	FL		06/09/2023	8.125	163,387		(84)				206,900	04/25/2023
100109138	CF	GLENDALE	CA		06/09/2023	7.500	1,090,119		(299)				1,620,000	04/05/2023
100109139	CF	GARLAND	TX		06/09/2023	7.750	90,268		(156)				325,000	04/25/2023
100109140	CF	MIDLAND	TX		06/09/2023	8.250	251,126		(84)				315,000	04/10/2023
100109141	CF	MIDLAND	TX		06/09/2023	9.500	188,148		(13)				238,000	04/04/2023
100109144	CF	RICHMOND	TX		06/09/2023	6.500	415,641		6				535,000	05/01/2023
100109145	CF	SNELLVILLE	GA		06/09/2023	8.875	291,527		(82)				385,000	04/21/2023
100109147	CF	LANCASTER	CA		06/09/2023	8.750	410,424		(188)				520,000	04/17/2023
100109148		MADEIRA BEACH	FL		06/09/2023	7.875	792,521		(262)				1,100,000	05/08/2023
100109149	CF	LODI	CA		07/21/2023	8.375	605,973		(375)				665,000	06/02/2023
100109151	CF	FREDERICKSBURG	TX		07/21/2023	7.375	472,378		(147)				602,000	06/07/2023
100109154	CF	SAINT GEORGE	UT		07/21/2023	7.750	177,558		(170)				410,000	05/30/2023
100109155	CF	WESTPORT	CT		07/21/2023	8.625	715,258		(159)				900,000	06/05/2023
100109156	CF	OAKLEY	CA		07/21/2023	8.875	1,234,961		346				1,600,000	06/02/2023
100109157	CF	HEBER CITY	UT		07/21/2023	7.625	768,085		36				1,100,000	06/14/2023
100109159	CF	BAKERSFIELD	CA		07/21/2023	7.375	326,501		(123)				411,000	06/09/2023
100109160	CF	HILO	HI		07/21/2023	8.250	154,673		(223)				184,000	06/09/2023
100109163	CF	OCALA	FL		07/21/2023	8.250	328,093		(341)				390,000	05/30/2023
100109166	CF	ROSHARON	TX		07/21/2023	7.500	399,347		(181)				500,000	06/01/2023
100109167	CF	GEORGETOWN	TX		07/21/2023	7.500	491,316		(174)				650,000	05/31/2023
100109168	CF	PHOENIX	AZ		07/21/2023	8.125	463,317		(169)				560,000	07/11/2023
100109169	CF	ARLINGTON	TX		07/21/2023	7.125	127,930		(163)				490,000	05/30/2023
100109173	CF	MONTGOMERY	TX		07/21/2023	7.250	499,888		(275)				1,480,000	06/09/2023
100109174	CF	MORGAN HILL	CA		07/21/2023	7.625	194,933		(70)				800,000	07/11/2023
100109176	CF	SANTA CLARITA	CA		07/21/2023	7.000	785,617		16				1,010,000	05/31/2023
100109177	CF	SANTA CLARITA	CA		07/21/2023	6.875	388,065		16				536,000	06/08/2023
100109178	CF	LOS ANGELES (WEST HILLS AREA)	CA		07/21/2023	6.875	1,377,177		122				1,850,000	06/01/2023
100109181	CF	KATY	TX		07/21/2023	7.875	434,855		(258)				563,000	06/02/2023
100109183	CF	PISMO BEACH	CA		07/21/2023	7.875	581,272		(1,459)				2,225,000	06/13/2023
100109184	CF	HOUSTON	TX		07/21/2023	8.000	406,582		(307)				500,000	06/15/2023
100109185	CF	SCOTTSDALE	AZ		07/21/2023	7.375	448,005		(200)				660,000	06/20/2023
100109186	CF	SANTA CLARITA	CA		07/21/2023	7.250	891,833		(202)				1,130,000	06/05/2023
100109188	CF	CHARLOTTE	NC		07/21/2023	8.625	299,336		(316)				350,000	06/05/2023
100109189	CF	SAN DIEGO	CA		07/21/2023	7.750	666,317		(434)				825,000	06/09/2023
100109190	CF	WHITTIER	CA		07/21/2023	7.375	599,040		(168)				815,000	06/21/2023
100109191	CF	MORENO VALLEY	CA		07/21/2023	8.500	463,655		(178)				515,000	05/30/2023
100109192	CF	HOUSTON	TX		07/21/2023	8.625	299,600		(422)				350,000	05/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109193	CF	SAN RAFAEL	CA		07/21/2023	6.625	360,724		132				630,000	05/30/2023
100109194	CF	FAIRBURN	GA		07/21/2023	8.500	279,448		(255)				306,000	06/02/2023
100109195	CF	SANTA MONICA	CA		07/21/2023	7.250	1,134,800		(73)				1,450,000	05/31/2023
100109197	CF	PALM DESERT	CA		07/21/2023	7.125	609,442		(113)				819,000	05/31/2023
100109200	CF	STOCKTON	CA		07/21/2023	6.500	416,653		125				975,000	06/01/2023
100109201	CF	RIVIERA BEACH	FL		07/21/2023	8.875	335,591		(246)				365,000	06/06/2023
100109203	CF	DENTON	TX		07/21/2023	9.250	204,944		(390)				235,000	06/12/2023
100109204		LOS ANGELES	CA		07/21/2023	7.000	1,949,875		(33)				3,000,000	06/02/2023
100109205	CF	STUDIO CITY	CA		07/21/2023	7.500	770,750		(317)				1,900,000	06/01/2023
100109210	CF	MESA	AZ		07/21/2023	6.875	376,136		39				540,000	06/14/2023
100109212	CF	TURLOCK	CA		07/21/2023	6.875	811,674		68				1,045,000	06/12/2023
100109214	CF	EVERETT	WA		07/21/2023	7.125	455,597		(74)				675,000	06/14/2023
100109215	CF	APOPKA	FL		07/21/2023	9.250	595,472		86				685,000	05/30/2023
100109217	CF	CORONA	CA		07/21/2023	7.250	864,645		56				1,225,000	06/16/2023
100109219	CF	DENVER	CO		07/21/2023	7.875	447,275		(196)				560,000	06/09/2023
100109220	CF	MIAMI	FL		07/21/2023	7.875	285,362		(210)				375,000	06/12/2023
100109223	CF	HOUSTON	TX		07/21/2023	9.625	213,173		(295)				255,000	06/20/2023
100109226	CF	CORONA	CA		07/21/2023	7.750	667,950		(296)				870,000	06/09/2023
100109228	CF	ALTAMONTE SPRINGS	FL		07/21/2023	9.375	319,831		(170)				394,000	06/26/2023
100109229		LONG BEACH	CA		07/21/2023	8.000	1,197,768		(488)				1,712,000	06/15/2023
100109231	CF	CHICAGO	IL		07/21/2023	8.500	190,132		(197)				245,000	06/01/2023
100109232	CF	SIERRA VISTA	AZ		07/21/2023	8.000	129,398		(109)				195,000	06/20/2023
100109233	CF	PHOENIX	AZ		07/21/2023	8.625	230,578		(266)				295,000	06/01/2023
100109234		PHILADELPHIA	PA		07/21/2023	9.875	148,320		(37)				200,000	06/07/2023
100109235	CF	CHICAGO	IL		07/21/2023	8.125	97,545		(103)				160,000	05/30/2023
100109236		DAVENPORT	FL		07/21/2023	8.250	214,362		(21)				290,000	05/31/2023
100109238	CF	MEMPHIS	TN		07/21/2023	8.000	100,763		(60)				200,000	05/31/2023
100109239		JACKSONVILLE	FL		07/21/2023	7.500	193,719		(3)				302,500	05/30/2023
100109241		GULF SHORES	AL		07/21/2023	7.500	582,857		73				749,900	06/02/2023
100109242	CF	PALM COAST	FL		07/21/2023	7.250	325,103		131				475,000	05/30/2023
100109243	CF	HOLLYWOOD	FL		07/21/2023	8.500	360,193		(333)				540,000	06/06/2023
100109245	CF	HOLLYWOOD	FL		07/21/2023	8.500	293,707		(417)				495,000	06/06/2023
100109247		PITTSBURGH	PA		07/21/2023	9.375	133,082		(101)				177,000	06/22/2023
100109250		CINCINNATI	OH		07/21/2023	8.750	179,396		(210)				220,000	06/01/2023
100109251	CF	JACKSONVILLE	FL		07/21/2023	8.250	118,151		(116)				165,000	06/06/2023
100109252	CF	FORT WORTH	TX		07/21/2023	7.375	277,480		26				390,000	06/08/2023
100109254		RACINE	WI		07/21/2023	8.875	197,174		(52)				258,560	05/31/2023
100109255	CF	PALM BAY	FL		07/21/2023	7.625	336,192		48				462,000	06/12/2023
100109257	CF	TUCSON	AZ		07/21/2023	7.625	315,454		(79)				425,000	06/06/2023
100109259		TERRE HAUTE	IN		07/21/2023	9.000	104,616		(121)				129,000	06/26/2023
100109264	CF	SOAP LAKE	WA		07/21/2023	8.875	125,572		(187)				160,000	05/30/2023
100109265		VAN NUYS	CA		07/21/2023	7.250	445,478		50				1,850,000	05/30/2023
100109266	CF	FRESNO	CA		07/21/2023	7.750	142,881		(74)				190,000	06/09/2023
100109267		ROCKWALL	TX		07/21/2023	6.750	336,520		282				530,000	06/05/2023
100109268		GREENVILLE	SC		07/21/2023	9.750	204,061		(255)				258,000	06/08/2023
100109269		GREENVILLE	SC		07/21/2023	9.750	150,957		(232)				188,000	06/05/2023
100109270		OCALA	FL		07/21/2023	8.750	127,623		(200)				180,000	06/06/2023
100109271		LA QUINTA	CA		07/21/2023	8.625	1,006,470		(297)				1,300,000	06/01/2023
100109273	CF	OAKLAND	CA		07/21/2023	7.875	575,633		(264)				1,150,000	06/07/2023
100109276		SALT LAKE CITY	UT		07/21/2023	8.000	465,600		(107)				700,000	06/09/2023
100109278		MAGNA	UT		07/21/2023	8.000	397,663		(112)				560,000	06/09/2023
100109279	CF	LITTLE SILVER	NJ		07/21/2023	7.000	292,717		123				515,000	06/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109280		BOYNTON BEACH	FL		07/21/2023	8.125	816,223		(149)				1,100,000	06/15/2023
100109281		AURORA	CO		07/21/2023	7.625	390,388		(102)				480,000	06/15/2023
100109283		SANTEE	CA		07/21/2023	7.500	485,467		(10)				813,000	06/05/2023
100109284		NAMPA	ID		07/21/2023	7.625	153,442		(37)				380,000	06/09/2023
100109286	CF	GATLINBURG	TN		06/12/2023	7.625	714,507		(254)				904,000	04/18/2023
100109287	CF	SEVIERVILLE	TN		06/12/2023	7.625	472,319		(76)				575,000	04/24/2023
100109288	CF	SARASOTA	FL		06/12/2023	6.875	439,513		(138)				595,000	04/28/2023
100109289	CF	LOS ANGELES	CA		06/12/2023	6.999	356,973		(59)				485,000	05/03/2023
100109290	CF	JERSEY CITY	NJ		06/12/2023	7.125	512,462		(214)				750,000	04/03/2023
100109291	CF	MAHWAH	NJ		06/12/2023	7.125	393,176		(139)				530,000	04/21/2023
100109292	CF	PANAMA CITY	FL		06/12/2023	6.625	299,471		(100)				415,000	04/27/2023
100109293		BROOKLYN	NY		06/12/2023	7.375	1,383,859		(552)				2,050,000	04/26/2023
100109294	CF	LAWRENCE	MA		06/12/2023	7.125	499,065		(138)				675,000	04/28/2023
100109295	CF	DALLAS	TX		06/12/2023	6.624	402,888		(123)				585,000	04/28/2023
100109296	CF	MEDICAL LAKE	WA		06/12/2023	6.624	256,771		(43)				350,000	04/28/2023
100109297	CF	FARMERS BRANCH	TX		06/12/2023	6.500	236,757		(39)				323,000	04/21/2023
100109298	CF	MCKINNEY	TX		06/12/2023	6.374	262,266		(19)				370,000	04/26/2023
100109300	CF	FORT LAUDERDALE	FL		06/12/2023	6.500	292,857		(32)				420,000	05/03/2023
100109301	CF	PUYALLUP	WA		06/12/2023	6.624	232,088		(45)				316,000	04/29/2023
100109303	CF	LIBERTY	NY		06/12/2023	6.500	278,929		(55)				380,000	05/01/2023
100109304	CF	PORT BOLIVAR	TX		06/12/2023	6.624	358,672		(140)				540,000	05/01/2023
100109305	CF	NAPLES	FL		06/12/2023	6.125	241,400		(11)				405,000	04/14/2023
100109306	CF	NORTH RICHLAND HILLS	TX		06/12/2023	7.500	264,958		9				320,000	05/02/2023
100109307	CF	LAKEWOOD	WA		06/12/2023	6.500	488,280		(59)				715,000	04/21/2023
100109308	CF	MEMPHIS	TN		06/12/2023	7.625	247,928		(144)				351,000	04/05/2023
100109309	CF	INDIAN ROCKS BEACH	FL		06/12/2023	6.500	401,762		(103)				670,000	03/15/2023
100109310	CF	HILLSBORO	OR		06/12/2023	6.500	227,504		(44)				310,000	04/24/2023
100109311	CF	KEY WEST	FL		06/12/2023	7.250	960,555		(369)				1,665,000	03/20/2023
100109312	CF	ROCKVALE	TN		06/12/2023	6.875	223,206		(105)				301,000	03/30/2023
100109313	CF	PALM COAST	FL		06/12/2023	6.500	348,929		(24)				535,000	04/27/2023
100109315	CF	HAWLEY	PA		06/12/2023	7.500	283,740		(174)				404,000	04/05/2023
100109318	CF	LIBERTY HILL	TX		06/12/2023	7.000	108,676		(327)		(26)		375,000	04/14/2023
100109319	CF	LEBANON	TN		06/12/2023	6.990	239,970		(118)				340,000	03/10/2023
100109320	CF	LIBERTY HILL	TX		06/12/2023	7.000	104,286		(296)		(2)		375,000	04/14/2023
100109322	CF	SOUTH OGDEN	UT		06/12/2023	7.500	210,445		(307)				440,000	04/24/2023
100109323	CF	SAINT LOUIS	MO		06/12/2023	6.500	243,806		(75)				348,000	04/04/2023
100109324	CF	KATY	TX		06/12/2023	7.500	253,125		(88)				340,000	04/07/2023
100109330	CF	NEW BRITAIN	CT		06/12/2023	6.125	297,252		(3)				410,000	04/17/2023
100109332	CF	WASHINGTON	DC		06/12/2023	6.990	555,892		(187)				775,000	04/13/2023
100109333	CF	APEX	NC		06/12/2023	6.750	315,010		(102)				471,000	03/22/2023
100109334	CF	MIAMI	FL		06/12/2023	7.625	426,113		(184)				665,000	04/11/2023
100109335	CF	AUSTIN	TX		06/12/2023	7.000	282,138		(145)				405,000	04/18/2023
100109336	CF	MIDLAND	TX		06/12/2023	7.125	278,019		(129)				375,000	03/31/2023
100109337	CF	GALLATIN	TN		06/12/2023	6.624	235,311		(52)				320,000	04/24/2023
100109338	CF	NEW CITY	NY		06/12/2023	7.125	385,178		(337)				545,000	03/27/2023
100109340	CF	FONTANA	CA		06/12/2023	6.375	240,636		(32)				335,000	03/28/2023
100109341	CF	SANTA MARIA	CA		06/12/2023	7.500	403,592		(122)				510,000	04/13/2023
100109342	CF	JUPITER	FL		06/12/2023	7.625	284,409		(102)				360,000	04/03/2023
100109343	CF	SPOKANE	WA		06/12/2023	6.990	315,454		(116)				432,000	03/21/2023
100109344	CF	ASTORIA	NY		06/12/2023	7.000	625,954		(704)				1,450,000	03/31/2023
100109345	CF	EAST BOSTON	MA		06/12/2023	7.625	824,962		(430)				1,100,000	04/03/2023
100109346	CF	MELISSA	TX		06/12/2023	7.500	290,652		(171)				398,000	03/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109347	CF	SONOITA	AZ		06/12/2023	7.500	327,448		(171)				437,000	04/04/2023
100109348	CF	MELISSA	TX		06/12/2023	7.500	289,559		(92)				392,000	03/30/2023
100109349	CF	HAINES CITY	FL		06/12/2023	6.250	241,574		199				319,000	03/08/2023
100109350	CF	CELINA	TX		06/12/2023	7.000	413,056		(145)				627,000	03/31/2023
100109351	CF	ENGLEWOOD	CO		06/12/2023	6.000	564,009		127				785,000	03/03/2023
100109352	CF	SCRANTON	PA		06/12/2023	6.990	288,327		(88)				393,000	04/05/2023
100109353	CF	WEST PALM BEACH	FL		06/12/2023	7.625	306,691		(242)				495,000	04/13/2023
100109354	CF	VENICE	FL		06/12/2023	6.990	300,325		(126)				505,000	04/05/2023
100109355	CF	SALT LAKE CITY	UT		06/12/2023	6.999	333,520		(117)				460,000	04/07/2023
100109356	CF	FAIRFAX	VA		06/12/2023	6.990	215,785		(380)				830,000	04/14/2023
100109357	CF	CLIFTON	NJ		06/12/2023	6.499	330,215		(63)				480,000	04/10/2023
100109358	CF	EUSTIS	FL		06/12/2023	6.125	245,668		(20)				362,000	03/29/2023
100109359	CF	FRESNO	CA		06/12/2023	7.500	342,356		(127)				460,000	04/01/2023
100109360	CF	WOODLAND PARK	CO		06/12/2023	7.625	375,361		(145)				498,000	04/05/2023
100109362	CF	NAPLES	FL		06/12/2023	7.500	593,620		(226)				780,000	04/13/2023
100109363	CF	STATEN ISLAND	NY		06/12/2023	6.500	316,287		(123)				457,000	04/11/2023
100109364	CF	GEORGETOWN	TX		06/12/2023	6.125	238,992		11				340,000	04/05/2023
100109366	CF	BRADENTON	FL		06/12/2023	6.875	297,206		(127)				435,000	04/06/2023
100109367	CF	NASHVILLE	TN		06/12/2023	6.875	790,182		(223)				1,075,000	04/14/2023
100109369	CF	NEW ORLEANS	LA		06/12/2023	6.624	240,126		(80)				332,000	04/14/2023
100109370	CF	DURANGO	CO		06/12/2023	7.125	385,371		(161)				525,000	04/24/2023
100109371	CF	ANCHORAGE	AK		06/12/2023	6.875	442,917		(122)				600,000	04/19/2023
100109372	CF	SEASIDE	OR		06/12/2023	7.300	235,247		(182)				410,000	04/19/2023
100109373	CF	TUCSON	AZ		06/12/2023	7.625	351,007		(8)				423,000	04/07/2023
100109374	CF	KISSIMMEE	FL		06/12/2023	6.624	251,686		(86)				345,000	04/20/2023
100109375	CF	OREM	UT		06/12/2023	7.125	228,510		(126)				465,000	04/24/2023
100109376	CF	WESLEY CHAPEL	FL		06/12/2023	6.000	281,986		45				400,000	04/10/2023
100109377	CF	MANTECA	CA		06/12/2023	5.750	477,198		286				683,000	04/13/2023
100109379	CF	PORT SAINT LUCIE	FL		06/12/2023	6.875	312,288		80				412,000	04/14/2023
100109381	CF	MIRAMAR BEACH	FL		06/13/2023	7.625	433,868		(143)				649,000	05/18/2023
100109384	CF	FORT BRAGG	CA		06/13/2023	8.000	324,101		(227)				700,000	05/23/2023
100109391	CF	NEW HAVEN	CT		06/13/2023	7.625	325,198		(153)				465,000	05/18/2023
100109392		N TOPSAIL BEACH	NC		06/13/2023	9.500	627,833		1,122	148			820,000	05/26/2023
100109393	CF	SANTA ROSA BEACH	FL		06/13/2023	6.750	979,036		(227)				1,360,000	05/19/2023
100109394	CF	CATHEDRAL CITY	CA		06/13/2023	10.250	276,801		(3,345)				375,000	05/01/2023
100109395		LITHONIA	GA		06/13/2023	8.875	243,615		173	4			290,000	05/03/2023
100109397	CF	(NORTHRIDGE AREA)LOS ANGELES	CA		06/13/2023	7.875	2,035,139		(362)				2,500,000	05/18/2023
100109571		GLENDORA	CA		06/14/2023	8.999	2						1,670,000	05/15/2023
100109573	CF	LEOMINSTER	MA		06/14/2023	8.125	358,926		(156)				475,000	05/10/2023
100109574	CF	FRESNO	TX		06/14/2023	8.375	251,824		(180)				310,000	04/06/2023
100109575		GRANADA HILLS AREA LOS ANGELE	CA		06/14/2023	8.999	701,988		(166)				910,000	05/12/2023
100109576	CF	JACKSONVILLE	FL		06/14/2023	8.499	394,652		(189)				605,000	05/16/2023
100109577	CF	SARASOTA	FL		06/14/2023	8.499	286,943		(169)				372,000	05/10/2023
100109578	CF	CITRUS HEIGHTS	CA		06/14/2023	7.750	247,113		(200)				555,000	05/08/2023
100109579		MIAMI	FL		06/14/2023	8.375	583,883		(206)				900,000	05/16/2023
100109581	CF	SALINAS	CA		06/14/2023	7.875	566,362		(197)				895,000	05/05/2023
100109582	CF	CHARLESTOWN	IN		06/14/2023	7.875	299,930		(47)				415,000	05/11/2023
100109583		PORTER	TX		06/14/2023	8.250	227,328		(216)				315,000	05/15/2023
100109584	CF	AURORA	IL		06/14/2023	8.999	215,642		(161)				265,000	05/12/2023
100109587	CF	LA FAYETTE	GA		06/14/2023	9.375	275,491		(290)				335,000	05/17/2023
100109588		HOUSTON	TX		06/14/2023	7.625	190,561		1,273				240,000	05/12/2023
100109590		ADELANTO	CA		06/14/2023	8.999	204,686		(254)				330,000	05/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109591		MIAMI	FL		06/14/2023	7.999	219,753		(158)				271,000	05/09/2023
100109593	CF	GREELEY	CO		06/14/2023	7.999	220,212		(185)				301,000	05/09/2023
100109596	CF	BALTIMORE	MD		06/14/2023	8.125	213,943		(174)				300,000	05/10/2023
100109600	CF	PETERSBURG	VA		06/14/2023	10.750	132,206		(130)				157,000	05/05/2023
100109601	CF	SAN ANTONIO	TX		06/14/2023	7.999	129,184		(148)				229,000	05/11/2023
100109606	CF	HACIENDA HEIGHTS	CA		06/14/2023	7.625	999,345		(306)				1,150,000	05/08/2023
100109607		THE VILLAGES	FL		06/14/2023	7.875	609,035		57				830,000	05/12/2023
100109610	CF	BALTIMORE	MD		06/14/2023	8.125	182,821		(92)				238,000	05/10/2023
100109611	CF	FORT WORTH	TX		06/14/2023	9.999	256,864		(462)				300,000	05/12/2023
100109614	CF	DAVENPORT	FL		06/14/2023	8.499	333,139		(288)				465,000	05/17/2023
100109617	CF	ROCKVILLE	MD		06/14/2023	8.999	492,768		(288)				615,000	05/12/2023
100109618	CF	LOS ANGELES	CA		06/14/2023	8.375	440,562		(344)				540,000	05/09/2023
100109619	CF	PALM BAY	FL		06/14/2023	9.750	303,058		(247)				375,000	04/28/2023
100109620		FOUNTAIN VALLEY	CA		06/14/2023	8.875	587,150		(145)				815,000	05/10/2023
100109622	CF	HOUSTON	TX		06/14/2023	7.875	1,211,636		(481)				1,750,000	05/18/2023
100109623		MIDDLETOWN	OH		06/14/2023	7.999	155,038		(133)				190,000	05/12/2023
100109625		LAWRENCEVILLE	GA		06/14/2023	7.875	194,234		(55)				270,000	05/09/2023
100109627	CF	COLLIERVILLE	TN		06/14/2023	8.999	753,585		(442)				845,000	05/09/2023
100109628		WIMAUMA	FL		06/14/2023	7.875	217,070		(13)				310,000	05/15/2023
100109630	CF	NORTH HOLLYWOOD	CA		06/14/2023	8.625	598,292		(184)				750,000	05/05/2023
100109632		WHITTIER	CA		06/14/2023	8.250	791,793		(499)				1,700,000	05/04/2023
100109633	CF	PLANO	TX		06/14/2023	7.375	158,750		(146)				560,000	05/09/2023
100109635		BALTIMORE	MD		06/14/2023	8.999	139,554		(144)				175,000	05/08/2023
100109636		VERNON	CT		06/14/2023	8.999	244,756		(323)				360,000	05/16/2023
100109637	CF	FORT LAUDERDALE	FL		06/14/2023	7.375	693,503		(225)				875,000	05/08/2023
100109638		DELTONA	FL		06/14/2023	8.125	210,822		(57)				314,000	05/17/2023
100109639	CF	LAUREL	MD		06/14/2023	8.750	265,807		(27)				354,500	05/17/2023
100109640	CF	HOLIDAY	FL		06/14/2023	7.999	122,021		(146)				190,000	05/19/2023
100109641	CF	OAKLAND	CA		06/14/2023	9.999	538,205		(575)				621,000	05/12/2023
100109643	CF	MAGNOLIA	TX		06/14/2023	7.250	165,631		(18)				263,000	05/11/2023
100109644	CF	FAIRBURN	GA		06/14/2023	9.999	346,552		(235)				380,000	05/15/2023
100109645	CF	TOMBALL	TX		06/14/2023	7.250	174,672		4				285,000	05/19/2023
100109646	CF	COLLEGE PARK	MD		06/14/2023	7.875	99,915		(154)				200,000	05/11/2023
100109647	CF	FONTANA	CA		06/14/2023	7.250	323,900		12				750,000	05/12/2023
100109648		PANAMA CITY BEACH	FL		06/14/2023	7.999	294,530		(149)				375,000	05/12/2023
100109649	CF	KENNER	LA		06/14/2023	7.750	162,605		(60)				270,000	05/11/2023
100109650	CF	ENGLEWOOD	FL		06/14/2023	7.875	263,856		(112)				353,000	05/12/2023
100109651	CF	SACRAMENTO	CA		06/14/2023	7.625	350,309		(170)				438,000	05/15/2023
100109652	CF	GLEN BURNIE	MD		06/14/2023	7.750	189,784		(88)				355,000	05/12/2023
100109654	CF	MIAMI	FL		06/14/2023	8.999	1,105,195		(651)				1,360,000	05/10/2023
100109655	CF	ORLANDO	FL		06/14/2023	6.999	184,672		113				260,000	05/09/2023
100109656	CF	LOS GATOS	CA		06/14/2023	8.999	2,000,030		(1,019)				2,200,000	05/17/2023
100109658	CF	ESTERO	FL		06/14/2023	8.375	397,008		(267)				490,000	05/16/2023
100109659	CF	BALTIMORE	MD		06/14/2023	9.875	131,379		(99)				150,000	05/15/2023
100109660	CF	OAKLAND PARK	FL		06/14/2023	8.750	774,507		(968)				870,000	05/16/2023
100109661	CF	EL PASO	TX		06/14/2023	8.875	237,227		(308)				270,000	05/11/2023
100109662	CF	VACAVILLE	CA		06/14/2023	7.375	540,432		(103)				865,000	05/16/2023
100109664	CF	PAUMA VALLEY	CA		06/14/2023	7.375	637,627		(61)				830,000	05/11/2023
100109665		SAFFORD	AZ		06/14/2023	7.999	167,598		11				260,000	05/16/2023
100109666		BLAINE	WA		06/16/2023	7.625	293,063		(33)				640,000	05/08/2023
100109667	CF	FERNANDINA BEACH	FL		06/16/2023	7.875	379,732		(273)				564,000	05/05/2023
100109668		ASHEVILLE	NC		06/16/2023	9.125	246,854		(207)				323,000	05/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109669	CF	WINNSBORO	SC		06/16/2023	9.125	93,023		(174)				120,000	05/22/2023
100109670		SAN ANTONIO	TX		06/16/2023	7.250	150,377		(6)				300,000	05/05/2023
100109671	CF	MIAMI	FL		06/16/2023	8.625	434,200		(376)				530,000	04/28/2023
100109672		PALM SPRINGS	CA		06/16/2023	7.375	524,641		(226)				800,000	03/31/2023
100109674	CF	DEERFIELD BEACH	FL		06/16/2023	7.875	1,025,742		(1,098)				2,500,000	03/29/2023
100109675	CF	KANNAPOLIS	NC		06/16/2023	8.625	296,640		(141)				369,000	04/28/2023
100109679	CF	RANCHO CUCAMONGA	CA		06/16/2023	8.625	718,072		(325)				910,000	05/19/2023
100109680	CF	SILVERTON	OR		06/16/2023	10.125	289,278		(114)				465,000	05/19/2023
100109682	CF	BROWNS MILLS	NJ		06/16/2023	9.875	196,241		(147)				265,000	05/23/2023
100109683	CF	VANCOUVER	WA		06/16/2023	7.875	248,290		(211)				400,000	05/26/2023
100109685	CF	EAST HARTFORD	CT		06/16/2023	9.000	243,934		(156)				314,000	05/25/2023
100109686	CF	CHICAGO	IL		06/16/2023	9.000	219,615		(64)				285,000	05/30/2023
100109687	CF	GILROY	CA		06/16/2023	7.875	300,655		(144)				1,525,000	06/05/2023
100109688	CF	MIDLOTHIAN	TX		06/16/2023	7.500	350,471		(6)				481,000	05/19/2023
100109689	CF	APPLE VALLEY	CA		06/16/2023	8.500	198,826		(90)				400,000	06/07/2023
100109690	CF	LITTLE ROCK	AR		06/16/2023	10.250	69,220		(137)				138,000	06/06/2023
100109692		FRESNO	CA		06/15/2023	7.625	486,874		(75)				808,000	03/30/2023
100109693		SAN DIEGO	CA		06/15/2023	7.875	350,335		(51)				475,000	02/13/2023
100109694	CF	TILLAMOOK	OR		06/15/2023	9.250	239,375		(203)				320,000	03/24/2023
100109695	CF	LAS VEGAS	NV		06/15/2023	7.375	361,053		(12)				466,000	03/21/2023
100109697		TUSCALOOSA	AL		06/15/2023	9.875	102,125		(4)				145,000	02/15/2023
100109698	CF	HOUSTON	TX		06/16/2023	8.500	114,939		(250)				255,000	04/13/2023
100109699	CF	LAKE FOREST	CA		06/16/2023	7.000	1,408,265		(406)				1,783,748	05/12/2023
100109700	CF	SAINT CLOUD	FL		06/16/2023	7.375	175,258		895				410,000	05/09/2023
100109701	CF	MIAMI	FL		06/16/2023	7.625	606,640		(285)				759,000	05/08/2023
100109702	CF	ORINDA	CA		06/16/2023	7.750	1,365,821		(767)				1,850,000	05/02/2023
100109703	CF	NORTHPORT	AL		06/16/2023	8.000	311,649		(129)				440,000	05/16/2023
100109704	CF	PARAMUS	NJ		06/16/2023	7.750	1,549,511		(692)				1,960,000	02/27/2023
100109705	CF	LILBURN	GA		06/16/2023	8.250	202,839		(127)				353,000	05/10/2023
100109706		SAINT LOUIS	MO		06/16/2023	8.250	341,770		(148)				580,000	05/11/2023
100109708	CF	RANCHO CUCAMONGA	CA		06/16/2023	7.750	402,075		(181)				575,000	05/10/2023
100109709	CF	RANCHO CUCAMONGA	CA		06/16/2023	7.750	345,170		(135)				495,000	05/09/2023
100109710	CF	BRENTWOOD	CA		06/16/2023	9.375	1,021,735		(5,385)				1,270,930	05/12/2023
100109716	CF	PALM DESERT	CA		06/16/2023	7.875	435,200		2,288				527,000	05/02/2023
100109719	CF	HOUSTON	TX		06/16/2023	7.625	279,499		(181)				505,000	05/04/2023
100109720		WINDHAM	CT		06/16/2023	9.875	156,234		(68)				206,000	05/12/2023
100109721	CF	INCLINE VILLAGE	NV		06/16/2023	7.875	2,011,619		(1,451)				4,250,000	04/13/2023
100109722	CF	FARMINGTON	NY		06/16/2023	7.875	266,967		(183)				331,000	04/07/2023
100109724	CF	BRONX	NY		06/16/2023	7.625	548,477		(233)				735,000	03/13/2023
100109725	CF	JACKSONVILLE	FL		06/16/2023	7.750	494,812		(304)				665,000	04/13/2023
100109726	CF	NAPLES	FL		06/16/2023	8.625	280,200		(188)				370,000	04/26/2023
100109727	CF	PLYMOUTH	MA		06/16/2023	7.875	700,407		(220)				880,000	05/03/2023
100109729	CF	MIAMI BEACH	FL		06/16/2023	7.500	2,788,891		(483)				4,300,000	05/08/2023
100109731	CF	LANCASTER	SC		06/16/2023	8.250	264,659		(181)				640,000	05/01/2023
100109732	CF	BAYPORT	NY		06/16/2023	7.750	515,185		(303)				750,000	04/14/2023
100109733	CF	KENNEWICK	WA		06/16/2023	7.990	401,181		(210)				500,000	04/28/2023
100109734	CF	MIAMI	FL		06/16/2023	7.500	200,323		(220)				665,000	04/21/2023
100109735	CF	FAIRVIEW	NJ		06/16/2023	7.625	216,797		(43)				340,000	04/04/2023
100109736	CF	HONOLULU	HI		06/16/2023	7.500	2,110,126		18,213				2,620,000	04/21/2023
100109738	CF	MARIETTA	GA		06/16/2023	8.500	207,459		(87)				310,000	05/11/2023
100109739	CF	DETROIT	MI		06/16/2023	7.875	184,787		(85)				310,000	05/15/2023
100109740	CF	PEMBROKE PINES	FL		06/16/2023	7.625	149,977		(83)				250,000	04/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109742	CF	FONTANA	CA		06/16/2023	8.000	282,955		(240)				530,000	04/25/2023
100109743	CF	FORT PIERCE	FL		06/16/2023	7.375	1,373,675		(460)				2,200,000	04/20/2023
100109744	CF	SAN LEANDRO	CA		06/16/2023	7.875	466,688		3,005				600,000	04/28/2023
100109745		AUSTIN	TX		06/16/2023	7.990	266,261		(121)				455,000	04/28/2023
100109746	CF	BEVERLY HILLS	CA		06/16/2023	7.625	1,000,236		(495)				1,250,000	05/12/2023
100109749	CF	SEVERNA PARK	MD		06/16/2023	7.250	859,457		(240)				1,526,000	04/26/2023
100109751	CF	NAUGATUCK	CT		06/16/2023	7.750	258,657		(56)				350,000	04/18/2023
100109753		MACON	GA		06/16/2023	8.875	147,691		(64)				210,000	04/26/2023
100109755	CF	COLUMBUS	OH		06/16/2023	7.875	266,416		(166)				330,000	05/11/2023
100109757	CF	LOS ANGELES	CA		06/16/2023	7.000	309,840		(254)				678,000	05/11/2023
100109759	CF	SACRAMENTO	CA		06/16/2023	7.500	702,182		(483)				978,000	05/10/2023
100109760	CF	HOUSTON	TX		06/16/2023	7.875	240,678		(128)				300,000	05/01/2023
100109761	CF	TEMPLE CITY	CA		06/16/2023	7.750	1,074,209		(354)				1,545,000	04/18/2023
100109766	CF	SOUTH PASADENA	CA		08/04/2023	7.625	1,680,631		141				2,550,000	06/13/2023
100109767	CF	CULVER CITY	CA		08/04/2023	7.375	1,135,305		(239)				1,790,000	06/20/2023
100109769	CF	SANTA ANA	CA		08/04/2023	7.250	516,911		(105)				730,000	06/16/2023
100109770	CF	RANCHO MISSION VIEJO	CA		08/04/2023	7.250	265,411		(138)				780,000	06/15/2023
100109771	CF	SAN DIEGO	CA		08/04/2023	7.500	1,014,859		(328)				1,280,000	05/30/2023
100109772	CF	CHANDLER	AZ		08/04/2023	7.000	304,388		(55)				510,000	06/22/2023
100109773	CF	OAKHURST	CA		08/04/2023	7.875	369,913		(180)				410,000	06/20/2023
100109776	CF	HALEIWA	HI		08/04/2023	6.750	1,441,098		442				1,875,000	06/20/2023
100109777	CF	OCALA	FL		08/04/2023	7.375	317,845		(114)				405,000	06/12/2023
100109778	CF	LOS ANGELES	CA		08/04/2023	7.625	1,086,060		(732)				2,900,000	07/10/2023
100109782	CF	FIRESTONE	CO		08/04/2023	6.750	453,520		29				685,000	06/16/2023
100109783	CF	NAPA	CA		08/04/2023	7.625	288,085		(57)				410,000	06/26/2023
100109784	CF	ALTADENA	CA		08/04/2023	7.125	1,200,490		(249)				1,625,000	06/20/2023
100109785	CF	FELTON	CA		08/04/2023	6.750	820,930		216				1,075,000	06/20/2023
100109786	CF	LOS ANGELES	CA		08/04/2023	7.750	499,126		(121)				685,000	06/21/2023
100109787	CF	SPRING BRANCH	TX		08/04/2023	6.875	926,094		210				1,200,000	06/23/2023
100109789	CF	SHORELINE	WA		08/04/2023	7.875	561,148		(702)				825,000	06/16/2023
100109791		KEY LARGO	FL		08/04/2023	7.500	298,631		(115)				890,000	06/27/2023
100109795		POULSBO	WA		08/04/2023	8.125	511,197		(285)				725,000	06/15/2023
100109798	CF	LAVEEN	AZ		08/04/2023	7.375	247,964		(60)				450,000	06/16/2023
100109799	CF	TALLAHASSEE	FL		08/04/2023	7.875	91,974		(82)				120,000	06/14/2023
100109801		LAS VEGAS	NV		08/04/2023	7.500	320,978		(27)				495,000	06/21/2023
100109802	CF	SNELLVILLE	GA		08/04/2023	7.500	149,876		(70)				282,000	07/06/2023
100109809		KISSIMMEE	FL		08/04/2023	7.500	688,083		20				940,000	06/15/2023
100109810	CF	LODI	CA		08/04/2023	8.125	117,936		(88)				332,000	06/23/2023
100109813	CF	IRVINGTON	NJ		06/22/2023	7.719	466,137		(181)				620,000	06/01/2023
100109815	CF	NEWARK	NJ		06/22/2023	7.700	525,991		(198)				700,000	05/25/2023
100109816	CF	CENTRAL ISLIP	NY		06/22/2023	7.937	352,344		(147)				495,000	05/25/2023
100109817	CF	ELIZABETH	NJ		06/22/2023	7.380	460,855		(86)				625,000	05/22/2023
100109818	CF	EAST ORANGE	NJ		06/22/2023	7.400	466,077		(193)				620,000	05/18/2023
100109819	CF	NEWARK	NJ		06/22/2023	7.750	507,386		(192)				675,000	05/30/2023
100109822	CF	NEWARK	NJ		06/22/2023	7.750	534,531		(157)				715,000	05/31/2023
100109824		CHICAGO	IL		06/22/2023	8.493	102,027		49				175,000	05/25/2023
100109825	CF	GARY	IN		06/22/2023	8.133	79,309		(47)				175,000	05/31/2023
100109826	CF	CHICAGO	IL		06/22/2023	8.654	218,996		(142)				345,000	05/15/2023
100109827		LOUISVILLE	KY		06/22/2023	8.298	94,790		537				135,000	05/24/2023
100109828		TRENTON	NJ		06/22/2023	8.120	143,732		933				200,000	06/01/2023
100109829	CF	ROEBLING	NJ		06/22/2023	8.249	127,290		(79)				184,000	05/24/2023
100109830	CF	STATEN ISLAND	NY		06/22/2023	7.547	516,503		7,083				705,000	05/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109831	CF	EAST ORANGE	NJ		06/22/2023	7.499	327,577		3,446				455,000	05/11/2023
100109832	CF	LUBBOCK	TX		06/22/2023	8.414	77,017		(40)				108,500	05/22/2023
100109835	CF	NORFOLK	VA		06/22/2023	7.982	89,229		(47)				137,000	05/30/2023
100109838		MILLVILLE	NJ		06/22/2023	9.008	108,615		(71)				133,000	05/12/2023
100109840	CF	NORTH MIAMI BEACH	FL		06/22/2023	7.833	545,526		6,121				850,000	05/15/2023
100109841	CF	ST. LOUIS	MO		06/22/2023	7.918	96,693		(56)				148,000	05/25/2023
100109842	CF	LANTANA	FL		06/22/2023	8.286	349,108		1,725				470,000	05/25/2023
100109843		DETROIT	MI		06/22/2023	8.530	153,569		(84)				252,000	05/18/2023
100109845	CF	ORLANDO	FL		06/22/2023	7.333	183,905		(54)				345,000	05/31/2023
100109846	CF	PHILADELPHIA	PA		06/22/2023	8.080	322,856		(197)				490,000	05/12/2023
100109847	CF	UNIONDALE	NY		06/22/2023	7.200	457,404		(31)				626,000	05/24/2023
100109848	CF	KINGSTON	PA		06/22/2023	8.714	214,376		(128)				280,000	05/15/2023
100109849		PHILADELPHIA	PA		06/22/2023	7.874	140,275		(54)				230,000	05/26/2023
100109850	CF	LANSING	IL		06/22/2023	7.819	155,386		(78)				220,000	05/23/2023
100109851	CF	INDIANAPOLIS	IN		06/22/2023	8.407	127,576		(52)				169,000	05/26/2023
100109852	CF	KANSAS CITY	MO		06/22/2023	7.209	114,748		(35)				154,000	05/10/2023
100109853	CF	ORLANDO	FL		06/22/2023	7.783	212,927		(82)				327,000	05/31/2023
100109855	CF	THE BRONX	NY		06/22/2023	8.316	706,148		(311)				960,000	06/01/2023
100109857	CF	WATERBURY	CT		06/22/2023	8.062	292,794		2,758				380,000	05/12/2023
100109858	CF	CHICAGO	IL		06/22/2023	7.854	183,820		(97)				283,000	05/24/2023
100109859	CF	SOUTH FALLSBURG	NY		06/22/2023	7.530	255,991		(77)				384,000	05/16/2023
100109860	CF	DOLTON	IL		06/22/2023	8.174	128,648		(61)				170,000	05/24/2023
100109861	CF	WYOMING	MI		06/22/2023	7.843	125,384		(76)				190,000	05/26/2023
100109864	CF	CLEVELAND	OH		06/22/2023	7.669	131,824		(55)				195,000	05/18/2023
100109865		OKLAHOMA CITY	OK		06/22/2023	7.619	190,904		196	74			286,000	05/19/2023
100109868		NEWTON	NJ		06/22/2023	8.284	204,050		(90)				320,000	05/10/2023
100109869	CF	EAST SYRACUSE	NY		06/22/2023	7.918	121,472		(66)				160,000	05/24/2023
100109870	CF	HILLSIDE	NJ		06/22/2023	7.829	507,684		(142)				680,000	05/15/2023
100109871	CF	MORROW	GA		06/22/2023	7.666	131,317		(47)				219,000	05/22/2023
100109873	CF	NEW ORLEANS	LA		06/22/2023	8.243	166,318		(70)				220,000	05/18/2023
100109874		BRIDGETON	NJ		06/22/2023	8.574	110,079		(64)				135,000	05/12/2023
100109876		PHILADELPHIA	PA		06/22/2023	7.604	116,009		(46)				145,000	05/23/2023
100109877	CF	DOLTON	IL		06/22/2023	7.859	116,823		(50)				155,000	05/10/2023
100109879		BRENTWOOD	NY		06/22/2023	7.750	288,880		(95)				386,000	05/09/2023
100109881		BERWYN	IL		06/22/2023	7.950	247,081		1,885				330,000	05/30/2023
100109882	CF	KANSAS CITY	MO		06/22/2023	7.974	129,038		(56)				171,000	05/22/2023
100109883	CF	MORGANTOWN	WV		06/22/2023	7.499	124,735		(69)				196,000	05/19/2023
100109884		MIAMI BEACH	FL		06/22/2023	7.400	328,081		3,609				500,000	05/09/2023
100109885	CF	CHICAGO	IL		06/22/2023	7.609	117,553		(22)				170,000	05/10/2023
100109886	CF	CHICAGO	IL		06/22/2023	7.554	161,120		(63)				230,000	05/16/2023
100109887		MIAMI BEACH	FL		06/22/2023	7.387	1,358,439		196				2,645,000	05/10/2023
100109889	CF	KANSAS CITY	MO		06/22/2023	7.154	165,642		(97)				260,000	05/16/2023
100109894		BALTIMORE	MD		06/22/2023	8.508	78,019		(42)				128,000	05/31/2023
100109895	CF	TYLER	TX		06/22/2023	7.409	150,631		(51)				223,000	05/17/2023
100109899	CF	ATLANTIC CITY	NJ		06/22/2023	7.983	163,442		(91)				230,000	05/24/2023
100109901	CF	CLEVELAND	OH		06/22/2023	7.512	112,797		(26)				152,000	05/11/2023
100109902	CF	LYNWOOD	IL		06/22/2023	8.244	76,171		(38)				110,000	05/22/2023
100109903	CF	KANSAS CITY	MO		06/22/2023	7.080	146,372		(53)				210,000	05/16/2023
100109905		GARY	IN		06/22/2023	7.784	104,626		(48)				160,000	05/09/2023
100109906	CF	NEW CASTLE	DE		06/22/2023	8.100	148,157		(68)				210,000	05/22/2023
100109908	CF	GALLOWAY	NJ		06/22/2023	8.449	87,378		(44)				125,000	05/31/2023
100109910		ROCKY MOUNT	NC		06/22/2023	8.109	81,354		(29)				125,000	05/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109911	CF	SHIRLEY	NY		06/22/2023	7.804	324,469		(140)				430,000	05/18/2023
100109913		CLEVELAND	OH		06/22/2023	7.984	81,158		(26)				125,000	05/12/2023
100109914	CF	BOISE	ID		06/22/2023	7.516	363,550		(126)				580,000	05/23/2023
100109915	CF	TRENTON	NJ		06/22/2023	8.199	126,963		(56)				180,000	05/18/2023
100109917	CF	HAMILTON	NJ		06/22/2023	8.299	157,695		(71)				223,000	05/18/2023
100109918	CF	TRENTON	NJ		06/22/2023	8.199	130,490		(58)				185,000	05/18/2023
100109919	CF	LANSING	IL		06/22/2023	7.234	132,025		(39)				190,000	05/10/2023
100109920	CF	BALTIMORE	MD		06/22/2023	8.233	151,616		(73)				200,000	05/31/2023
100109923	CF	GLASSBORO	NJ		06/22/2023	7.897	266,605		(97)				380,000	05/11/2023
100109924	CF	WARETOWN	NJ		06/22/2023	7.924	236,177		(118)				360,000	05/12/2023
100109926	CF	BROOKLYN	NY		06/22/2023	8.250	748,701		(262)				995,000	05/24/2023
100109929	CF	SURFSIDE	FL		06/22/2023	7.696	561,459		5,562				1,007,000	04/24/2023
100109930	CF	MERIDEN	CT		06/22/2023	7.850	188,126		(109)				265,000	05/18/2023
100109931	CF	PHILADELPHIA	PA		06/22/2023	7.844	159,630		(70)				214,000	05/19/2023
100109932		KANSAS CITY	MO		06/22/2023	7.458	119,208		(52)				161,000	05/10/2023
100109933	CF	WATERBURY	CT		06/22/2023	8.200	281,227		(85)				375,000	06/01/2023
100109934		PHILADELPHIA	PA		06/22/2023	7.980	161,749		(58)				250,000	05/19/2023
100109936	CF	CONROE	TX		06/22/2023	7.484	203,017		2,296				271,000	04/21/2023
100109937	CF	BROOKLYN	NY		06/22/2023	7.900	769,047		(258)				1,025,000	05/16/2023
100109938	CF	LAKELAND	FL		06/22/2023	7.904	123,114		(53)				175,000	05/17/2023
100109939	CF	STATEN ISLAND	NY		06/22/2023	7.644	596,107		(227)				850,000	05/18/2023
100109941	CF	RED BANK	NJ		06/22/2023	7.750	420,532		(164)				599,000	05/24/2023
100109942	CF	MERIDEN	CT		06/22/2023	7.983	173,571		(88)				245,000	05/18/2023
100109946	CF	TEMPLE	TX		06/22/2023	7.258	161,166		(47)				295,000	05/12/2023
100109947		BERLIN	NJ		06/22/2023	7.900	217,772		(74)				336,000	05/11/2023
100109948		CINCINNATI	OH		06/22/2023	8.405	132,725		(54)				165,000	05/10/2023
100109950	CF	ALLENTOWN	PA		06/22/2023	8.108	108,740		(51)				175,000	05/18/2023
100109952	CF	CHICAGO	IL		06/22/2023	8.224	227,560		(121)				320,000	05/26/2023
100109955	CF	LANSING	IL		06/22/2023	7.743	102,347		(47)				145,000	05/26/2023
100109957	CF	FERNDALE	MI		06/22/2023	8.024	155,618		(82)				280,000	05/19/2023
100109958	CF	LAS VEGAS	NV		06/22/2023	7.224	357,498		(146)				650,000	05/31/2023
100109959	CF	ATLANTA	GA		06/22/2023	8.112	428,602		(169)				645,000	05/15/2023
100109960	CF	CONYERS	GA		06/22/2023	8.308	411,150		(221)				540,000	05/31/2023
100109961	CF	LINDENWOLD	NJ		06/22/2023	8.374	108,046		(45)				147,000	05/26/2023
100109966	CF	PHOENIX	AZ		06/22/2023	8.058	278,582		(99)				370,000	05/10/2023
100109967	CF	PHOENIX	AZ		06/22/2023	7.775	312,577		(66)				424,000	05/10/2023
100109969		PHILADELPHIA	PA		06/22/2023	8.775	163,487		937				199,000	05/10/2023
100109970	CF	MOUNT VERNON	NY		06/22/2023	8.029	698,020		(193)				960,000	05/19/2023
100109971	CF	BRIDGETON	NJ		06/22/2023	9.003	107,269		(62)				140,000	05/30/2023
100109972		PHILADELPHIA	PA		06/22/2023	7.604	137,610		(54)				172,000	05/23/2023
100109976	CF	JACKSONVILLE	FL		06/22/2023	7.869	75,269		(29)				122,000	05/31/2023
100109977		NAPLES	FL		06/22/2023	7.270	350,661		4,123				712,000	05/04/2023
100109978		GARY	IN		06/22/2023	7.709	145,634		(43)				225,000	05/09/2023
100109979	CF	BROOKLYN	NY		06/22/2023	7.359	617,018		7,041				1,200,000	05/18/2023
100109980	CF	MANAHAWKIN	NJ		06/22/2023	7.294	242,262		(74)				375,000	05/08/2023
100109981	CF	CHICAGO	IL		06/22/2023	7.933	130,730		(65)				185,000	05/16/2023
100109982	CF	NEWBURGH	NY		06/22/2023	8.094	232,565		(78)				310,000	05/18/2023
100109983		BROOKLYN	NY		06/22/2023	8.800	750,740		(396)				925,000	05/10/2023
100109985	CF	COLUMBIA	SC		06/22/2023	8.063	120,074		(41)				160,000	05/22/2023
100109986	CF	PLYMOUTH	PA		06/22/2023	7.609	162,805		(32)				235,000	05/11/2023
100109989	CF	NORCROSS	GA		06/22/2023	7.958	200,357		(99)				315,000	05/18/2023
100109990		WESTVILLE	NJ		06/22/2023	8.090	214,549		1,472				275,000	05/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109991	CF	WEST HAVERSTRAW	NY		06/22/2023	7.855	438,385		(199)				580,000	05/15/2023
100109992	CF	LANCASTER	TX		06/22/2023	7.880	252,620		(65)				363,000	05/19/2023
100109994		HAVERSTRAW	NY		06/22/2023	7.680	374,080		(111)				500,000	05/15/2023
100109995	CF	HAVERSTRAW	NY		06/22/2023	7.604	381,431		(113)				510,000	05/22/2023
100109996	CF	FRANKLIN TOWNSHIP	NJ		06/22/2023	7.138	144,082		(40)				255,000	05/04/2023
100109998	CF	BALTIMORE	MD		06/22/2023	7.627	120,134		(47)				160,000	05/10/2023
100109999	CF	TRENTON	NJ		06/22/2023	7.559	134,042		1,299				175,000	05/15/2023
100110001	CF	BERKELEY TOWNSHIP	NJ		06/22/2023	7.607	288,219		(95)				385,000	05/25/2023
100110003		NEW ORLEANS	LA		06/22/2023	8.533	115,801		147	54			175,000	05/31/2023
100110005		SOUTHBURY	CT		06/22/2023	8.438	321,090		(140)				489,000	05/12/2023
100110006	CF	HEMPSTEAD	NY		06/22/2023	7.800	480,128		(227)				680,000	05/24/2023
100110007	CF	HUNTINGTON	NY		06/22/2023	7.410	431,014		(148)				620,000	05/16/2023
100110008		DETROIT	MI		06/22/2023	8.350	129,912		(64)				200,000	05/11/2023
100110010	CF	SAN DIEGO	CA		06/23/2023	7.999	841,479		(301)				1,056,000	05/25/2023
100110012	CF	LEESBURG	VA		06/23/2023	7.874	504,085		(86)				640,000	04/28/2023
100110015	CF	HYPOLUXO	FL		06/23/2023	7.375	149,627		(76)				320,000	04/27/2023
100110020	CF	VERO BEACH	FL		06/23/2023	7.749	151,075		(94)				300,000	05/26/2023
100110021		BALTIMORE	MD		06/23/2023	8.749	310,123		(60)				405,000	05/26/2023
100110022	CF	PORT SAINT LUCIE	FL		06/23/2023	6.874	387,160		(34)				534,000	05/30/2023
100110023	CF	CINCINNATI	OH		06/23/2023	11.000	290,905		(280)				325,000	05/15/2023
100110024	CF	CARLISLE	PA		06/23/2023	7.999	258,095		(226)				436,000	05/18/2023
100110025	CF	SAN DIEGO	CA		06/23/2023	8.500	757,127		(242)				960,000	04/28/2023
100110027	CF	CHANDLER	AZ		06/23/2023	9.249	1,447,563		(545)				1,950,000	05/17/2023
100110028	CF	MIAMI	FL		06/23/2023	7.749	391,208		(213)				493,000	05/26/2023
100110029	CF	PROSPECT PARK	PA		06/23/2023	7.250	248,908		7				365,000	05/04/2023
100110030		NORTH LAUDERDALE	FL		06/23/2023	7.750	213,171		(49)				288,000	05/25/2023
100110032		TAMARAC	FL		06/23/2023	8.624	195,475		(4)				302,000	05/24/2023
100110033	CF	CUTLER BAY	FL		06/23/2023	8.000	145,763		(56)				225,000	05/08/2023
100110034	CF	WILLINGBORO	NJ		06/23/2023	9.000	334,232		(250)				420,000	05/16/2023
100110035	CF	NEWARK	NJ		06/23/2023	8.375	282,151		(450)				500,000	05/02/2023
100110037	CF	PARKVILLE	MD		06/23/2023	8.249	270,039		(151)				347,000	05/12/2023
100110038		VERO BEACH	FL		06/23/2023	9.249	180,305		(35)				225,000	04/28/2023
100110039	CF	VALLEY GLEN	CA		06/23/2023	7.875	649,860		(251)				815,000	05/10/2023
100110040	CF	FAYETTEVILLE	GA		06/23/2023	7.874	515,466		(150)				660,000	05/23/2023
100110041		LONGS	SC		06/23/2023	9.500	94,220		(66)				197,000	05/05/2023
100110042	CF	BALTIMORE	MD		06/23/2023	7.374	189,934		21				252,000	05/24/2023
100110043	CF	TEMPLE HILLS	MD		06/23/2023	8.250	276,359		(52)				376,000	05/02/2023
100110044	CF	MIAMI	FL		06/23/2023	6.999	389,295		62				575,000	05/31/2023
100110045	CF	ANSONIA	CT		06/23/2023	9.499	286,120		(47)				360,000	05/17/2023
100110046	CF	OAK BROOK	IL		06/23/2023	8.375	1,820,954		(1,202)				2,300,000	05/22/2023
100110048	CF	DELRAY BEACH	FL		06/23/2023	8.125	1,012,798		(1,117)				1,625,000	05/05/2023
100110049	CF	MCALLEN	TX		06/23/2023	7.999	258,030		(101)				325,000	05/15/2023
100110051	CF	NORTH LAUDERDALE	FL		06/23/2023	7.750	213,547		(58)				290,000	05/25/2023
100110052		SOUTH OZONE PARK	NY		06/23/2023	7.749	724,366		(45)				960,000	05/25/2023
100110054	CF	SARASOTA	FL		06/23/2023	7.249	345,791		(107)				438,000	05/19/2023
100110056	CF	NAPLES	FL		06/23/2023	7.250	177,409		(41)				330,000	05/15/2023
100110058	CF	STOCKTON	CA		06/23/2023	8.124	415,539		(13)				570,000	05/08/2023
100110059	CF	BRENTWOOD	NY		06/23/2023	7.499	412,057		(41)				600,000	05/30/2023
100110060	CF	PIKESVILLE	MD		06/23/2023	8.125	269,060		(105)				368,000	05/18/2023
100110061	CF	CAPE CORAL	FL		06/23/2023	7.875	616,454		(245)				950,000	05/10/2023
100110063	CF	SILVER SPRING	MD		06/23/2023	7.999	480,062		(35)				715,000	05/31/2023
100110064	CF	PORT ST LUCIE	FL		06/23/2023	6.999	142,259		(52)				451,000	05/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110066	CF	PINECREST	FL		06/23/2023	6.499	3,175,963		102,755				5,100,000	05/12/2023
100110067	CF	LA BELLE	FL		06/23/2023	8.749	337,693		41				462,000	05/12/2023
100110071	CF	FOREST HILLS	NY		06/23/2023	7.249	632,085		(195)				830,000	05/24/2023
100110072	CF	BALTIMORE	MD		06/23/2023	7.749	78,384		(15)				130,000	05/30/2023
100110073	CF	RANDALLSTOWN	MD		06/23/2023	7.874	251,878		(128)				335,000	05/18/2023
100110075	CF	BEND	OR		06/23/2023	7.999	402,150		(221)				1,050,000	05/12/2023
100110076	CF	BUDA	TX		06/23/2023	7.999	279,795		(119)				435,000	05/22/2023
100110079	CF	HAMLIN	NY		06/23/2023	8.749	112,309		(43)				173,000	05/31/2023
100110080	CF	ORINDA	CA		06/23/2023	7.499	2,227,771		55,150				2,915,000	05/22/2023
100110081	CF	ARVADA	CO		06/23/2023	6.999	165,874		(57)				671,000	05/11/2023
100110082		WESTBURY	NY		06/23/2023	7.750	607,622		15,098				800,000	05/19/2023
100110085	CF	PHOENIX	AZ		06/23/2023	9.374	327,901		(124)				450,000	05/17/2023
100110086		SACRAMENTO	CA		06/23/2023	7.624	101,807		(11)				275,000	05/30/2023
100110088		NORTH MIDDLETOWN	NJ		06/23/2023	9.750	228,853		(73)				331,000	05/09/2023
100110091	CF	PEMBROKE PINES	FL		06/23/2023	8.874	528,656		6,721				635,000	05/10/2023
100110093	CF	WEST MELBOURNE	FL		06/23/2023	8.624	561,038		(170)				703,000	05/12/2023
100110094	CF	GAINESVILLE	VA		06/23/2023	7.125	481,735		(177)				744,000	05/01/2023
100110095	CF	DISTRICT HEIGHTS	MD		06/23/2023	8.625	218,603		(53)				300,000	05/08/2023
100110098		ELIZABETH	NJ		06/23/2023	7.749	346,007		(81)				620,000	05/31/2023
100110099	CF	NEW CUYAMA	CA		06/23/2023	8.250	145,823		(97)				200,000	02/21/2023
100110102	CF	GULFPORT	FL		06/23/2023	8.375	252,955		(79)				363,000	05/18/2023
100110105	CF	PHOENIX	AZ		06/23/2023	6.625	475,146		(95)				645,900	05/13/2023
100110107	CF	LAKELAND	FL		06/23/2023	9.125	253,629		(58)				330,000	05/02/2023
100110108	CF	DORAL	FL		06/23/2023	6.500	287,681		88				375,000	05/22/2023
100110109		FORT WALTON BEACH	FL		06/23/2023	7.750	185,796		(19)				290,000	05/11/2023
100110110		INDIO	CA		06/23/2023	7.990	3,172,171		(220)				4,500,000	05/08/2023
100110113	CF	MCDONOUGH	GA		06/23/2023	6.990	1,732,436		(402)				2,200,000	05/31/2023
100110114		INDIO	CA		06/23/2023	7.875	3,412,465		(125)				4,900,000	05/18/2023
100110117	CF	GLENDALE	CA		06/23/2023	7.125	1,332,585		(325)				1,690,000	05/12/2023
100110119	CF	HOMESTEAD	FL		06/23/2023	7.000	348,071		(76)				482,000	05/26/2023
100110120	CF	CHATTAHOOCHEE HILLS	GA		06/23/2023	8.500	232,522		(21)				315,000	05/26/2023
100110122		BAYTOWN	TX		06/23/2023	8.750	164,726		(62)				235,000	05/30/2023
100110123		LOS CABOS	MEX		06/27/2023	8.833	503,740						866,469	06/16/2023
100110125		PUERTO VALLARTA	MEX		06/27/2023	9.267	1,554,397						2,710,823	06/23/2023
100110126	CF	RARITAN	NJ		06/29/2023	8.250	395,143		(453)				518,000	05/25/2023
100110127		HOWELL	NJ		06/29/2023	8.750	194,963		(296)				299,000	05/25/2023
100110128	CF	SOUTH JORDAN	UT		06/29/2023	8.500	562,017		(426)				740,000	05/24/2023
100110130		SHAKOPEE	MN		06/29/2023	8.250	132,802		(374)				490,000	05/26/2023
100110132	CF	FORT VALLEY	GA		06/29/2023	9.000	203,337		(400)				250,000	05/23/2023
100110133		TEMPE	AZ		06/29/2023	9.000	578,101		(547)				690,000	05/25/2023
100110136		LONG POND	PA		06/29/2023	8.500	171,727		(245)				211,000	05/25/2023
100110138	CF	LOS BANOS	CA		06/29/2023	7.250	362,049		(243)				453,000	05/26/2023
100110139		LUBBOCK	TX		06/29/2023	7.375	175,754		(25)				228,000	05/26/2023
100110140		LUBBOCK	TX		06/29/2023	7.375	175,709		(24)				228,000	05/26/2023
100110143		LUBBOCK	TX		06/29/2023	7.375	175,531		(25)				228,000	05/25/2023
100110144	CF	LEONARD	TX		06/29/2023	9.000	488,476		(394)				560,000	05/23/2023
100110146	CF	KISSIMMEE	FL		06/29/2023	6.875	609,231		172				980,000	05/23/2023
100110147	CF	GARDENA	CA		06/29/2023	6.875	473,069		(270)				767,000	05/26/2023
100110149		SAINT GEORGE	UT		06/29/2023	7.500	1,124,977		(251)				1,929,000	05/26/2023
100110150	CF	SCHAUMBURG	IL		06/29/2023	7.125	258,070		(15)				385,000	05/26/2023
100110151	CF	COTTONWOOD	AZ		06/29/2023	7.875	276,125		(250)				363,000	06/08/2023
100110152	CF	MANOR	TX		06/29/2023	7.625	268,086		(51)				390,000	06/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110153	CF	PERRIS	CA		06/29/2023	8.750	553,198		(341)				710,000	06/14/2023
100110155	CF	NORTH HOLLYWOOD	CA		06/29/2023	7.625	826,060		(28)				1,025,000	05/23/2023
100110156	CF	SAN ANTONIO	TX		06/29/2023	8.000	294,635		(521)				358,000	05/04/2023
100110157	CF	BEAVERTON	OR		06/30/2023	6.999	316,582		(55)				430,000	05/19/2023
100110158	CF	RAHWAY	NJ		06/30/2023	7.125	312,641		(60)				424,000	05/16/2023
100110159	CF	LARGO	FL		06/30/2023	6.625	328,591		128				490,000	05/01/2023
100110161	CF	HYDE PARK	UT		06/30/2023	6.500	362,290		65				538,000	05/04/2023
100110162	CF	CHICAGO	IL		06/30/2023	6.500	337,489		72				540,000	05/09/2023
100110163	CF	WILMINGTON	NC		06/30/2023	6.999	261,233		(17)				362,000	05/05/2023
100110166	CF	MESA	AZ		06/30/2023	6.125	338,837		125				510,000	05/17/2023
100110168	CF	HYPOLUXO	FL		06/30/2023	7.499	229,232		(80)				330,000	05/01/2023
100110170	CF	TOMS RIVER	NJ		06/30/2023	6.500	238,357		50				330,000	05/11/2023
100110171	CF	CORONA	NY		06/30/2023	7.500	218,653		93				315,000	05/05/2023
100110172	CF	GARFIELD	NJ		06/30/2023	6.500	449,657		68				621,000	05/04/2023
100110173	CF	FLAGSTAFF	AZ		06/30/2023	6.125	263,395		48				572,000	05/05/2023
100110174	CF	SANTA CLARA	CA		06/30/2023	6.375	700,673		107				1,435,000	05/10/2023
100110175	CF	ORLANDO	FL		06/30/2023	5.990	338,116		345				520,000	05/18/2023
100110176	CF	BOCA RATON	FL		06/30/2023	6.500	434,803		55				605,000	05/22/2023
100110177	CF	SAN DIEGO	CA		06/30/2023	6.125	297,269		127				422,000	05/03/2023
100110178	CF	SALT LAKE CITY	UT		06/30/2023	7.125	562,989		(83)				765,000	05/03/2023
100110179	CF	SAN DIEGO	CA		06/30/2023	5.875	269,998		212				650,000	05/04/2023
100110180	CF	LAKEWOOD	CO		06/30/2023	7.125	398,299		(113)				538,500	05/05/2023
100110181	CF	MURPHYS	CA		06/30/2023	5.999	313,986		278				420,000	05/05/2023
100110182	CF	BALD HEAD ISLAND	NC		06/30/2023	5.999	558,957		190				1,006,500	05/03/2023
100110183	CF	REDONDO BEACH	CA		06/30/2023	6.500	699,454		144				1,075,000	05/15/2023
100110184	CF	CLERMONT	FL		06/30/2023	7.500	289,823		17				385,000	05/26/2023
100110185	CF	BERKELEY	CA		06/30/2023	7.125	665,269		16				911,000	05/10/2023
100110186	CF	TUCSON	AZ		06/30/2023	7.500	263,162		(89)				365,000	05/06/2023
100110187	CF	TUCSON	AZ		06/30/2023	7.500	263,162		(89)				365,000	05/06/2023
100110188	CF	TUCSON	AZ		06/30/2023	7.500	263,162		(89)				365,000	05/06/2023
100110190	CF	TUCSON	AZ		06/30/2023	7.500	263,162		(89)				365,000	05/06/2023
100110191	CF	TROY	MI		06/30/2023	6.999	265,672		(60)				360,000	05/16/2023
100110192	CF	DURHAM	NC		06/30/2023	6.375	278,390		30				425,000	05/24/2023
100110193	CF	CARY	NC		06/30/2023	6.125	314,284		90				475,000	05/18/2023
100110194	CF	LOS ANGELES	CA		06/30/2023	7.625	747,369		(156)				1,055,000	05/09/2023
100110195	CF	YUCCA VALLEY	CA		06/30/2023	7.500	298,762		(76)				432,000	05/23/2023
100110197	CF	DURHAM	NC		06/30/2023	6.625	317,020		(2)				435,000	05/22/2023
100110198	CF	CHANDLER	AZ		06/30/2023	6.625	381,242		170				500,000	05/15/2023
100110199	CF	DURHAM	NC		06/30/2023	6.875	283,242		(21)				404,000	05/18/2023
100110200	CF	LAWRENCEVILLE	GA		06/30/2023	7.625	38,166		30				411,000	05/16/2023
100110201	CF	LACEY	WA		06/30/2023	6.500	320,297		40				442,000	05/10/2023
100110202	CF	SPARKS	NV		06/30/2023	6.625	230,575		(18)				338,000	05/09/2023
100110203	CF	LEESBURG	FL		06/30/2023	6.999	275,371		(21)				376,000	05/09/2023
100110204	CF	WILMINGTON	CA		06/30/2023	6.875	455,530		2				690,000	05/10/2023
100110205	CF	LAKEWAY	TX		06/30/2023	6.375	356,783		109				500,000	05/24/2023
100110206	CF	NEWARK	NJ		06/30/2023	7.625	334,383		(99)				455,000	05/22/2023
100110207	CF	SAN ANTONIO	TX		06/30/2023	7.125	725,491		(204)				981,000	05/10/2023
100110209	CF	HARKER HEIGHTS	TX		06/30/2023	7.500	215,312		(61)				305,000	05/18/2023
100110210	CF	MURRIETA	CA		06/30/2023	6.500	406,935		28				560,000	05/11/2023
100110211	CF	LONG BEACH	CA		06/30/2023	5.624	691,345		684				1,100,000	05/12/2023
100110212	CF	SOUTH JORDAN	UT		06/30/2023	6.999	365,878		(12)				500,000	05/16/2023
100110213	CF	RENO	NV		06/30/2023	6.625	177,805		12				588,000	05/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110214	CF	POWELL	OH		06/30/2023	6.875	216,864		(76)				470,000	05/22/2023
100110215	CF	OGDEN	UT		06/30/2023	6.999	286,918		32				380,000	05/16/2023
100110216	CF	FARMERS BRANCH	TX		06/30/2023	6.625	252,994		52				350,000	05/24/2023
100110217	CF	YUCCA VALLEY	CA		06/30/2023	7.375	306,578		(57)				445,000	05/23/2023
100110218	CF	OWINGS MILLS	MD		06/30/2023	6.500	246,824		18				342,000	05/18/2023
100110219	CF	MIAMI	FL		06/30/2023	6.500	624,710		(66)				1,100,000	05/23/2023
100110221	CF	LINCOLN	CA		06/30/2023	6.500	339,355		23				467,000	05/18/2023
100110223	CF	AUSTIN	TX		06/30/2023	6.125	379,919		134				547,000	05/20/2023
100110225	CF	GREENWICH	CT		06/30/2023	6.500	542,932		(6)				815,000	05/10/2023
100110226	CF	KIRKLAND	WA		06/30/2023	6.375	697,975		167				1,000,000	05/24/2023
100110227	CF	BENTONVILLE	AR		06/30/2023	6.624	231,993		(16)				381,000	05/08/2023
100110228	CF	MINNEAPOLIS	MN		06/30/2023	7.625	340,114		(66)				460,000	05/26/2023
100110229	CF	JOHNS ISLAND	SC		06/30/2023	6.624	223,611		71				300,000	05/24/2023
100110230	CF	MOUNTAIN HOUSE	CA		06/30/2023	6.124	592,622		222				1,075,000	05/18/2023
100110232	CF	LEBANON	OR		06/30/2023	6.500	283,847		88				395,000	05/18/2023
100110233	CF	KILL DEVIL HILLS	NC		06/30/2023	6.999	452,288		(117)				687,000	05/11/2023
100110234	CF	HOUSTON	TX		06/30/2023	6.625	222,376		41				330,000	05/05/2023
100110235	CF	CHARLOTTESVILLE	VA		06/30/2023	5.624	298,134		256				475,000	05/12/2023
100110236	CF	GARFIELD	NJ		06/30/2023	6.125	379,154		101				660,000	05/13/2023
100110237	CF	LAS VEGAS	NV		06/30/2023	6.624	370,156		(19)				558,000	05/19/2023
100110238	CF	OAKLAND	CA		06/30/2023	6.624	501,659		263				660,000	05/12/2023
100110239	CF	LAS VEGAS	NV		06/30/2023	6.624	237,959		115				340,000	05/19/2023
100110240	CF	COLUMBUS	OH		06/30/2023	6.999	303,019		107				470,000	05/11/2023
100110241	CF	ARDEN	NC		06/30/2023	7.375	260,191		81				355,000	05/12/2023
100110242	CF	NOBLESVILLE	IN		06/30/2023	7.375	277,613		(71)				379,900	05/23/2023
100110243	CF	LAS VEGAS	NV		06/30/2023	6.375	241,698		22				417,000	05/19/2023
100110244	CF	NORTH WILDWOOD	NJ		06/30/2023	5.624	267,697		196				500,000	05/19/2023
100110245	CF	YAKIMA	WA		06/30/2023	6.125	333,685		191				470,000	05/24/2023
100110246	CF	OAK ISLAND	NC		06/30/2023	7.125	376,383		24				525,000	04/14/2023
100110248	CF	NAPERVILLE	IL		06/30/2023	7.625	229,049		(150)				396,000	05/05/2023
100110249	CF	ELLENSBURG	WA		06/30/2023	6.125	220,162		46				685,000	05/19/2023
100110250	CF	WHITTIER	CA		06/30/2023	5.875	249,753		121				771,000	05/18/2023
100110251	CF	RAMONA	CA		06/30/2023	6.625	576,322		66				795,000	04/25/2023
100110252	CF	PETALUMA	CA		06/30/2023	7.625	412,703		(231)				775,000	04/05/2023
100110253	CF	NEW ORLEANS	LA		06/30/2023	6.375	232,839		33				345,000	04/28/2023
100110254	CF	KILL DEVIL HILLS	NC		06/30/2023	7.000	453,341		(119)				940,000	04/06/2023
100110255	CF	NEWARK	NJ		06/30/2023	6.875	217,552		43				330,000	05/05/2023
100110256	CF	LAKEWOOD	CO		06/30/2023	6.000	322,562		112				600,000	04/26/2023
100110257	CF	PETALUMA	CA		06/30/2023	7.625	171,545		(439)				660,000	04/05/2023
100110258	CF	MADISONVILLE	TX		06/30/2023	6.625	323,074		4				540,000	05/09/2023
100110259	CF	POCONO PINES	PA		06/30/2023	7.625	604,648		120				785,000	04/24/2023
100110260	CF	HALTOM CITY	TX		06/30/2023	7.125	255,268		41				330,000	04/27/2023
100110261	CF	LANCASTER	PA		06/30/2023	7.625	295,343		(131)				412,000	05/01/2023
100110263	CF	SUGAR MOUNTAIN	NC		06/30/2023	6.000	294,540		32				450,000	05/01/2023
100110264	CF	FLOWER MOUND	TX		06/30/2023	6.125	393,633		161				551,000	04/24/2023
100110265	CF	CASTLE ROCK	WA		06/30/2023	7.125	417,309		(101)				575,000	05/01/2023
100110268	CF	RICHMOND HILL	GA		06/30/2023	7.500	230,762		(86)				316,000	04/24/2023
100110269	CF	POOLER	GA		06/30/2023	6.990	371,753		(62)				510,000	04/24/2023
100110270	CF	ROSELAND	VA		06/30/2023	7.125	439,821		(36)				615,000	04/25/2023
100110272	CF	FORT MYERS	FL		06/30/2023	7.625	228,801		(171)				365,000	04/17/2023
100110273	CF	GARFIELD	NJ		06/30/2023	6.625	460,740		127				640,000	04/11/2023
100110274	CF	NOTTINGHAM	PA		06/30/2023	7.500	227,444		(27)				293,000	05/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110275	CF	HOT SPRINGS	AR		06/30/2023	6.624	342,080		(82)				630,000	04/28/2023
100110276	CF	HURRICANE	UT		06/30/2023	7.125	339,386		(69)				529,000	05/15/2023
100110277	CF	HOPATCONG	NJ		06/30/2023	6.500	593,954		14				875,000	04/26/2023
100110278	CF	PAGE	AZ		06/30/2023	7.000	353,814		(79)				485,000	04/17/2023
100110279	CF	RENTON	WA		06/30/2023	6.125	215,474		60				300,000	04/19/2023
100110280	CF	JACKSONVILLE	FL		06/30/2023	6.499	363,092		280				645,000	04/27/2023
100110281	CF	JACKSON	NJ		06/30/2023	6.990	426,350		(59)				580,000	05/15/2023
100110282	CF	CHALMETTE	LA		06/30/2023	6.250	233,134		104				350,000	04/18/2023
100110283	CF	HEYBURN	ID		06/30/2023	6.874	415,903		6				570,000	05/15/2023
100110285	CF	AUSTIN	TX		06/30/2023	6.499	253,351		32				350,000	04/24/2023
100110286	CF	LOS ANGELES	CA		06/30/2023	6.125	234,489		15				780,000	03/23/2023
100110287	CF	OCEAN ISLE	NC		06/30/2023	6.625	283,404		16				395,000	04/20/2023
100110288	CF	BOSTON	MA		06/30/2023	6.500	847,952		32				1,275,000	04/28/2023
100110290	CF	CHARLOTTE	NC		06/30/2023	6.990	244,670		(15)				339,000	05/02/2023
100110292	CF	PEORIA	AZ		06/30/2023	6.500	302,248		3				445,000	05/01/2023
100110293	CF	CAROLINA BEACH	NC		06/30/2023	7.500	504,362		(151)				683,000	04/28/2023
100110294	CF	WINDERMERE	FL		06/30/2023	5.990	251,879		54				525,000	04/28/2023
100110295	CF	HAMILTON	MT		06/30/2023	7.000	413,472		(193)				750,000	04/27/2023
100110296	CF	MARIPOSA	CA		06/30/2023	6.375	319,709		(14)				649,000	04/21/2023
100110297	CF	BALTIMORE	MD		06/30/2023	6.624	301,509		17				425,000	04/28/2023
100110299	CF	WHITE HALL	MD		06/30/2023	6.990	239,135		(92)				383,000	04/24/2023
100110300	CF	JACKSON	NJ		06/30/2023	6.625	619,075		3				850,000	04/24/2023
100110302	CF	BALTIMORE	MD		06/30/2023	6.875	404,694		(124)				640,000	04/28/2023
100110303	CF	FUQUAY VARINA	NC		06/30/2023	6.125	228,538		100				400,000	04/20/2023
100110306	CF	PEORIA	AZ		06/30/2023	6.500	302,248		3				445,000	05/01/2023
100110307	CF	CAMBRIDGE	MA		06/30/2023	6.125	318,454		38				730,000	05/10/2023
100110308	CF	OLDSMAR	FL		06/30/2023	5.750	257,345		155				395,000	04/28/2023
100110309	CF	NASHVILLE	TN		06/30/2023	6.875	276,855		24				385,000	04/25/2023
100110311	CF	HAMDEN	CT		06/30/2023	6.500	248,867		(43)				428,000	05/12/2023
100110312	CF	BOYD	TX		06/30/2023	6.624	421,669		142				577,000	05/15/2023
100110313	CF	ELIZABETH CITY	NC		06/30/2023	6.500	254,477		14				351,000	05/01/2023
100110314	CF	LOS ANGELES	CA		06/30/2023	6.625	409,645		141				535,000	04/17/2023
100110315	CF	CLARKSVILLE	TN		06/30/2023	7.000	511,323		(26)				700,000	04/21/2023
100110316	CF	GREER	SC		06/30/2023	6.500	335,533		143				440,000	05/01/2023
100110317	CF	FLAGSTAFF	AZ		06/30/2023	6.990	219,218		59				288,000	04/24/2023
100110318	CF	SURF CITY	NC		06/30/2023	6.500	439,750		49				607,000	05/02/2023
100110319	CF	POMONA	CA		06/30/2023	5.990	556,951		376				1,050,000	04/29/2023
100110320	CF	WOOD VILLAGE	OR		06/30/2023	6.624	262,718		(68)				750,000	04/26/2023
100110321	CF	MESA	AZ		06/30/2023	6.499	234,585		(5)				345,000	04/21/2023
100110324	CF	CHICAGO	IL		06/30/2023	6.990	307,919		33				430,000	04/26/2023
100110325	CF	MAYWOOD	NJ		06/30/2023	6.990	329,107		(23)				550,000	04/24/2023
100110326	CF	STUART	FL		06/30/2023	7.250	277,290		(90)				378,000	04/27/2023
100110327	CF	NASHVILLE	TN		06/30/2023	6.500	313,254		54				460,000	05/01/2023
100110328	CF	NASHVILLE	TN		06/30/2023	6.125	386,680		102				587,000	04/28/2023
100110329	CF	GEORGETOWN	TX		06/30/2023	6.500	257,791		151				340,000	05/02/2023
100110330	CF	PFLUGERVILLE	TX		06/30/2023	6.000	307,563		121				431,000	05/04/2023
100110331	CF	BASTROP	TX		06/30/2023	6.000	434,522		136				700,000	05/04/2023
100110333	CF	PAWTUCKET	RI		06/30/2023	6.125	477,918		163				716,000	05/12/2023
100110334	CF	SAN LEANDRO	CA		06/30/2023	7.250	406,830		(100)				625,000	05/08/2023
100110336	CF	CLARKSBURG	MD		06/30/2023	6.624	381,486		(56)				575,000	05/05/2023
100110338	CF	AUSTIN	TX		06/30/2023	6.875	238,258		6				380,000	05/08/2023
100110339	CF	ALLEN	TX		06/30/2023	6.625	223,622		(44)				450,000	03/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110340	CF	CHEYENNE	WY		06/30/2023	6.499	297,562		(56)				775,000	04/28/2023
100110341	CF	GILBERT	AZ		06/30/2023	7.125	295,864		26				406,000	05/01/2023
100110342	CF	CENTRALIA	WA		06/30/2023	7.625	326,374		(85)				540,000	05/02/2023
100110343	CF	JOHNS CREEK	GA		06/30/2023	7.125	325,189		(67)				446,000	04/28/2023
100110344	CF	AUSTIN	TX		06/30/2023	6.125	362,050		109				512,000	05/05/2023
100110345	CF	ATHENS	GA		06/30/2023	6.624	600,145		(7)				825,000	05/03/2023
100110348	CF	OAK ISLAND	NC		06/30/2023	6.625	290,030		5				408,000	05/15/2023
100110350	CF	BOULDER	CO		06/30/2023	6.500	238,749		15				560,000	04/26/2023
100110351	CF	AUBREY	TX		06/30/2023	5.990	314,583		136				472,000	05/04/2023
100110352	CF	HERNDON	VA		06/30/2023	6.500	315,149		(36)				625,000	04/07/2023
100110353	CF	WEST PALM BEACH	FL		06/30/2023	7.625	486,641		(103)				665,000	04/21/2023
100110354	CF	GLEN ST MARY	FL		06/30/2023	7.625	359,419		(13)				471,000	05/12/2023
100110355	CF	LANSDALE	PA		06/30/2023	7.625	232,981		(50)				318,000	04/12/2023
100110356	CF	TULARE	CA		06/30/2023	7.125	355,870		21				465,000	04/19/2023
100110357	CF	GARLAND	TX		06/30/2023	6.624	25,291		(28)				340,000	05/01/2023
100110358	CF	NORTH BAY VILLAGE	FL		06/30/2023	6.625	681,265		(15)				1,000,000	05/17/2023
100110362	CF	BLUE RIDGE	GA		06/30/2023	7.625	269,301		3				405,000	04/24/2023
100110363	CF	WATAUGA	TX		06/30/2023	7.625	248,945		20				323,000	04/28/2023
100110364	CF	IRVINE	CA		06/30/2023	6.499	234,451		(30)				1,200,000	05/01/2023
100110366	CF	ALEXANDRIA	VA		06/30/2023	6.125	696,617		160				1,095,000	05/10/2023
100110367	CF	SAN FRANCISCO	CA		06/30/2023	6.125	841,004		322				1,290,000	04/12/2023
100110368	CF	BESSEMER CITY	NC		06/30/2023	7.500	240,742		(59)				326,000	05/08/2023
100110369	CF	THE WOODLANDS	TX		06/30/2023	5.990	406,971		142				865,000	05/15/2023
100110370	CF	ASHBURN	VA		06/30/2023	6.499	384,043		(41)				1,030,000	05/11/2023
100110371	CF	PALM SPRINGS	CA		06/30/2023	7.500	392,253		(66)				532,000	04/10/2023
100110372	CF	AUSTIN	TX		06/30/2023	6.500	278,368		43				385,000	05/12/2023
100110373	CF	NORTH POTOMAC	MD		06/30/2023	6.990	333,466		(74)				452,000	05/15/2023
100110374	CF	CENTREVILLE	VA		06/30/2023	6.875	281,330		(21)				385,000	05/16/2023
100110375	CF	SAINT GEORGE	UT		06/30/2023	6.125	606,624		260				857,000	05/04/2023
100110376	CF	MURFREESBORO	TN		06/30/2023	7.125	195,579		(166)				425,000	05/09/2023
100110378	CF	EAGLE MOUNTAIN	UT		06/30/2023	7.500	313,765		(61)				425,000	04/14/2023
100110380	CF	SPANAWAY	WA		06/30/2023	6.375	398,310		87				575,000	05/13/2023
100110381	CF	DICKINSON	TX		06/30/2023	7.500	266,848		(29)				340,000	05/02/2023
100110382	CF	AZUSA	CA		06/30/2023	7.125	497,075		(59)				715,000	04/11/2023
100110383	CF	FAYETTEVILLE	AR		06/30/2023	6.125	220,179		22				390,000	05/16/2023
100110384	CF	WEST ORANGE	NJ		06/30/2023	6.625	269,686		70				375,000	04/18/2023
100110385	CF	WOODSTOCK	GA		06/30/2023	6.624	253,957		30				350,000	05/09/2023
100110387	CF	LEMON GROVE	CA		06/30/2023	6.490	311,916		(32)				704,000	04/10/2023
100110389	CF	CORONA	CA		06/30/2023	6.499	570,711		(15)				839,000	05/12/2023
100110391	CF	LAS VEGAS	NV		06/30/2023	7.125	61,882		(387)				983,000	05/16/2023
100110393	CF	AUBREY	TX		06/30/2023	6.499	230,792		(6)				322,000	05/11/2023
100110395	CF	AUBREY	TX		06/30/2023	6.000	303,347		139				442,000	05/19/2023
100110396	CF	MYRTLE BEACH	SC		06/30/2023	7.625	200,340		(249)				450,000	04/13/2023
100110398	CF	LOS ANGELES	CA		06/30/2023	6.125	491,782		68				875,000	05/09/2023
100110399	CF	PROVO	UT		06/30/2023	6.625	333,379		(5)				550,000	04/12/2023
100110400	CF	SAN DIEGO	CA		06/30/2023	7.625	360,986		(365)				830,000	04/15/2023
100110401	CF	DANVILLE	IN		06/30/2023	7.625	231,569		(130)				330,000	04/10/2023
100110404	CF	SPRING CITY	PA		06/30/2023	6.125	245,429		156				420,000	04/19/2023
100110405	CF	SAN TAN VALLEY	AZ		06/30/2023	6.499	295,323		44				412,000	04/21/2023
100110406	CF	GLORIETA	NM		06/30/2023	6.625	471,499		14				650,000	04/18/2023
100110407	CF	DURHAM	NC		06/30/2023	6.625	315,325		36				440,000	04/20/2023
100110409	CF	SUWANEE	GA		06/30/2023	5.375	290,881		366				453,000	04/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110411	CF	NEWTON	NC		06/30/2023	7.625	387,051		(159)				555,000	04/24/2023
100110412	CF	KISSIMMEE	FL		06/30/2023	6.625	396,007		29				552,000	04/12/2023
100110413	CF	PHOENIX	AZ		06/30/2023	6.625	494,169		39				710,000	04/10/2023
100110414	CF	BEND	OR		06/30/2023	6.125	684,472		114				1,200,000	04/19/2023
100110416	CF	HINGHAM	MA		06/30/2023	7.125	328,264		(101)				478,000	04/25/2023
100110417	CF	ENGLEWOOD	CO		06/30/2023	7.500	404,593		(152)				551,000	04/24/2023
100110418	CF	NAPLES	FL		06/30/2023	7.625	373,103		(81)				505,000	03/27/2023
100110420	CF	THE WOODLANDS	TX		06/30/2023	6.625	310,298		27				465,000	04/13/2023
100110422	CF	CENTERTON	AR		06/30/2023	6.000	230,574		158				310,000	04/17/2023
100110424	CF	FERNANDINA BEACH	FL		06/30/2023	6.500	280,804		(30)				490,000	04/11/2023
100110425	CF	HOLMES BEACH	FL		06/30/2023	5.875	451,154		204				940,000	04/05/2023
100110427	CF	SAN JUAN CAPISTRANO	CA		06/30/2023	7.625	601,814		(361)				1,120,322	04/19/2023
100110429	CF	PHILADELPHIA	PA		06/30/2023	6.625	272,947		89				386,000	03/30/2023
100110430	CF	SAN ANTONIO	TX		06/30/2023	6.500	253,176		38				350,000	04/14/2023
100110431	CF	BRIGANTINE	NJ		06/30/2023	6.125	292,731		63				900,000	04/10/2023
100110434	CF	TILLAMOOK	OR		06/30/2023	7.240	436,865		(76)				645,000	04/11/2023
100110435	CF	LAS VEGAS	NV		06/30/2023	7.625	313,892		(139)				420,000	04/26/2023
100110436	CF	JOHNSTON	RI		06/30/2023	7.625	310,624		(99)				420,000	04/26/2023
100110438	CF	ROSHARON	TX		06/30/2023	4.990	211,945		338				317,000	03/30/2023
100110439	CF	SCOTTSDALE	AZ		06/30/2023	7.625	566,449		(218)				770,000	04/24/2023
100110440	CF	DENTON	TX		06/30/2023	6.000	230,995		101				360,000	04/07/2023
100110441	CF	ROSHARON	TX		06/30/2023	5.500	191,959		316				285,000	04/14/2023
100110442	CF	ROSHARON	TX		06/30/2023	5.500	193,990		315				304,000	04/11/2023
100110443	CF	SHERMAN	TX		06/30/2023	7.625	252,739		(9)				335,000	04/14/2023
100110445	CF	DES MOINES	WA		06/30/2023	6.500	394,921		25				545,000	04/19/2023
100110447	CF	CASTAIC	CA		06/30/2023	6.499	707,167		(41)				1,252,000	05/15/2023
100110448	CF	DENTON	TX		06/30/2023	4.990	259,776		487				391,000	03/30/2023
100110450	CF	FLOWERMOUND	TX		06/30/2023	5.625	276,890		176				490,000	04/26/2023
100110451	CF	POWELL	OH		06/30/2023	7.500	447,237		(166)				601,000	04/28/2023
100110453	CF	PORT ORANGE	FL		06/30/2023	7.500	268,642		(30)				350,000	04/27/2023
100110454	CF	COMMERCE CITY	CO		06/30/2023	5.875	302,258		291				431,000	04/28/2023
100110456	CF	WASHINGTON	DC		06/30/2023	7.375	517,758		(83)				710,000	05/12/2023
100110457	CF	WINNABOW	NC		06/30/2023	7.375	247,108		(113)				355,000	04/25/2023
100110458	CF	KYLE	TX		06/30/2023	6.125	265,609		74				388,000	05/19/2023
100110459	CF	MAGNOLIA	TX		06/30/2023	6.375	259,829		223				352,000	04/17/2023
100110460	CF	WEST DES MOINES	IA		06/30/2023	6.990	298,413		(81)				422,000	04/28/2023
100110461	CF	HAWTHORNE	CA		06/30/2023	7.375	434,487		(242)				725,000	04/25/2023
100110462	CF	WASHINGTON	DC		06/30/2023	7.125	378,259		78				493,000	04/28/2023
100110463	CF	GARDENA	CA		06/30/2023	7.375	401,688		(222)				670,000	04/25/2023
100110464	CF	FREDERICK	CO		06/30/2023	6.624	119,051		(74)				695,000	04/28/2023
100110465	CF	CHARLOTTE	NC		06/30/2023	6.625	247,330		9				343,000	04/28/2023
100110466	CF	JOHNS ISLAND	SC		06/30/2023	6.625	273,052		(49)				465,000	04/28/2023
100110467	CF	HENDERSONVILLE	TN		06/30/2023	6.125	265,461		46				465,000	04/26/2023
100110468	CF	LEHI	UT		06/30/2023	6.125	388,642		98				581,000	04/29/2023
100110469	CF	FALLS CHURCH	VA		06/30/2023	6.625	595,815		(109)				1,220,000	04/26/2023
100110470	CF	ASHEVILLE	NC		06/30/2023	7.125	243,821		(8)				385,000	04/24/2023
100110471	CF	LEHI	UT		06/30/2023	6.125	396,032		100				590,000	04/29/2023
100110472	CF	FULLERTON	CA		06/30/2023	6.125	293,815		63				550,000	04/25/2023
100110473	CF	HENDERSON	NV		06/30/2023	6.625	202,071		(48)				414,000	04/19/2023
100110474	CF	ORLANDO	FL		06/30/2023	6.625	243,139		22				335,000	04/19/2023
100110475	CF	SAN ANTONIO	TX		06/30/2023	7.125	222,704		17				305,000	04/24/2023
100110476	CF	SAN ANTONIO	TX		06/30/2023	7.375	338,046		(118)				496,000	04/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110478	CF	WINTER PARK	FL		06/30/2023	7.125	284,326		(151)				650,000	04/28/2023
100110480	CF	MODESTO	CA		06/30/2023	7.125	287,581		(118)				550,000	04/25/2023
100110481	CF	PORTLAND	OR		06/30/2023	6.625	415,975		86				585,000	04/21/2023
100110482	CF	FT WORTH	TX		06/30/2023	7.625	63,483		(228)	(72)			650,000	04/28/2023
100110485	CF	GRANBURY	TX		06/30/2023	7.125	328,951		(81)				450,000	05/01/2023
100110486	CF	LIBERTY HILL	TX		06/30/2023	5.875	248,924		122				390,000	04/25/2023
100110487	CF	BANGOR	ME		06/30/2023	7.500	297,888		(33)				405,000	04/27/2023
100110488	CF	KLAMATH FALLS	OR		06/30/2023	7.500	250,274		(11)				325,000	04/20/2023
100110490	CF	CHARLOTTE	NC		06/30/2023	7.500	706,346		(264)				948,000	05/01/2023
100110491	CF	ROWLAND HEIGHTS	CA		06/30/2023	6.624	429,467		(27)				645,000	04/24/2023
100110494	CF	MARANA	AZ		06/30/2023	6.624	253,037		28				352,000	04/26/2023
100110495	CF	PITTSBURGH	PA		06/30/2023	6.625	262,390		(3)				415,000	04/24/2023
100110497	CF	POMONA	CA		06/30/2023	6.625	297,862		18				410,000	04/22/2023
100110498	CF	HINGHAM	MA		06/30/2023	6.125	345,519		70				1,000,000	04/28/2023
100110499	CF	FARMINGTON	UT		06/30/2023	7.500	506,206		(191)				680,000	04/26/2023
100110500	CF	SUWANEE	GA		06/30/2023	6.875	447,562		1				619,000	05/12/2023
100110501	CF	SARASOTA	FL		06/30/2023	6.375	454,824		25				880,000	04/26/2023
100110502	CF	JACKSONVILLE	FL		06/30/2023	6.500	235,208		10				357,000	04/27/2023
100110503	CF	CAPE CORAL	FL		06/30/2023	7.500	439,416		34				565,000	04/28/2023
100110504	CF	LUTZ	FL		06/30/2023	7.125	293,966		30				396,000	04/28/2023
100110505	CF	MODESTO	CA		06/30/2023	7.625	371,926		(119)				580,000	05/03/2023
100110506	CF	SAN DIEGO	CA		06/30/2023	6.990	215,372		(129)				420,000	04/13/2023
100110508	CF	LOWELL	MA		06/30/2023	7.375	555,752		(107)				800,000	05/04/2023
100110509	CF	TOMS RIVER	NJ		06/30/2023	7.125	271,388		5				375,000	05/12/2023
100110510	CF	KYLE	TX		06/30/2023	5.125	239,570		334				350,000	04/28/2023
100110511	CF	HERRIMAN	UT		06/30/2023	5.875	228,286		224				465,000	05/02/2023
100110512	CF	GALVESTON	TX		06/30/2023	7.625	346,204		(207)				599,000	04/28/2023
100110513	CF	WASILLA	AK		06/30/2023	7.500	583,859		(203)				800,000	04/27/2023
100110514	CF	FRESNO	CA		06/30/2023	5.250	293,489		271				526,000	04/21/2023
100110515	CF	RANCHO MISSION VIEJO	CA		06/30/2023	4.875	367,140		569				810,000	04/27/2023
100110516	CF	TUCSON	AZ		06/30/2023	5.990	229,295		106				347,000	05/01/2023
100110517	CF	COMMERCE CITY	CO		06/30/2023	5.990	233,577		87				550,000	04/26/2023
100110518	CF	HUTCHINSON ISLAND	FL		06/30/2023	6.125	98,506		78				523,000	05/02/2023
100110519	CF	BELMONT	MA		06/30/2023	6.125	816,107		339				1,284,000	05/01/2023
100110520	CF	CHULA VISTA	CA		06/30/2023	5.990	194,443		146				975,000	04/27/2023
100110521	CF	SARASOTA	FL		06/30/2023	6.000	282,367		100				425,000	04/27/2023
100110523	CF	WAKE FOREST	NC		06/30/2023	6.250	177,839		101				318,000	04/25/2023
100110524	CF	KISSIMMEE	FL		06/30/2023	7.625	297,932		(136)				407,000	04/28/2023
100110525	CF	JUSTIN	TX		06/30/2023	6.625	259,054		(1)				413,000	04/21/2023
100110526	CF	SURPRISE	AZ		06/30/2023	7.625	373,438		(54)				475,000	04/28/2023
100110527	CF	CARROLLTON	TX		06/30/2023	6.625	226,829		(17)				388,000	04/20/2023
100110528	CF	SAN FRANCISCO	CA		06/30/2023	6.625	989,851		8				1,700,000	04/18/2023
100110529	CF	NEWINGTON	CT		06/30/2023	7.500	226,147		(82)				324,000	04/28/2023
100110530	CF	LONG BEACH	CA		06/30/2023	6.624	385,968		(55)				1,015,000	04/28/2023
100110533	CF	CAREFREE	AZ		06/30/2023	6.624	694,466		(137)				1,750,000	04/27/2023
100110534	CF	COLLINGSWOOD	NJ		06/30/2023	7.625	260,713		35				340,000	04/28/2023
100110535	CF	MONROE	WA		06/30/2023	6.125	234,372		72				485,000	04/21/2023
100110536	CF	KISSIMMEE	FL		06/30/2023	6.875	228,006		(17)				320,000	05/01/2023
100110538	CF	LANCASTER	CA		06/30/2023	6.500	266,327		21				377,000	05/08/2023
100110541	CF	PRESCOTT	AZ		06/30/2023	7.125	235,836		(98)				488,000	05/01/2023
100110542	CF	CAROLINA BEACH	NC		06/30/2023	7.375	358,301		(184)				900,000	04/28/2023
100110543	CF	SAINT AUGUSTINE	FL		06/30/2023	7.625	255,885		(35)				335,000	04/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110544	CF	HOSCHTON	GA		06/30/2023	5.875	222,340		143				386,000	04/25/2023
100110545	CF	WESLEY CHAPEL	FL		06/30/2023	7.625	261,964		(11)				334,990	05/02/2023
100110546	CF	GLASSBORO	NJ		06/30/2023	7.625	240,667		(60)				337,000	05/03/2023
100110547	CF	SAINT AUGUSTINE	FL		06/30/2023	5.625	241,294		290				372,000	04/26/2023
100110549	CF	SAINT AUGUSTINE	FL		06/30/2023	6.250	207,887		50				344,800	04/26/2023
100110550	CF	SAINT AUGUSTINE	FL		06/30/2023	5.990	235,679		130				340,000	04/18/2023
100110551	CF	ROSHARON	TX		06/30/2023	4.990	206,900		346				317,000	04/21/2023
100110552	CF	ROSHARON	TX		06/30/2023	4.990	208,523		332				308,000	04/21/2023
100110553	CF	PENNSBURG	PA		06/30/2023	5.750	232,660		162				333,500	04/19/2023
100110554	CF	SAINT AUGUSTINE	FL		06/30/2023	5.990	229,581		149				335,000	04/26/2023
100110555	CF	TUCSON	AZ		06/30/2023	7.125	271,315		(68)				381,000	05/01/2023
100110556	CF	PORT SAINT JOE	FL		06/30/2023	5.125	229,896		277				550,000	04/21/2023
100110557	CF	MOUND	MN		06/30/2023	6.990	316,578		(78)				464,000	05/08/2023
100110558	CF	UHLAND	TX		06/30/2023	6.500	238,570		13				368,000	04/27/2023
100110559	CF	FORT WORTH	TX		06/30/2023	5.750	77,123		173				345,000	04/28/2023
100110560	CF	ROSHARON	TX		06/30/2023	4.990	205,537		388				308,000	04/21/2023
100110561	CF	SMYRNA	GA		06/30/2023	7.625	349,633		(161)				475,000	05/05/2023
100110563	CF	LAKELAND	FL		06/30/2023	7.125	247,586		(71)				336,000	04/28/2023
100110564	CF	KENNESAW	GA		06/30/2023	7.625	304,752		(38)				388,000	05/05/2023
100110565	CF	EAST POINT	GA		06/30/2023	6.990	225,304		43				314,000	05/02/2023
100110566	CF	DURANGO	CO		06/30/2023	6.625	522,305		(38)				775,000	04/28/2023
100110568	CF	DRAPER	UT		06/30/2023	5.990	336,447		174				480,000	04/27/2023
100110569	CF	MIAMI	FL		06/30/2023	7.125	553,338		(30)				755,000	05/05/2023
100110570	CF	HARRISBURG	NC		06/30/2023	7.625	261,012		(65)				400,000	05/03/2023
100110571	CF	BRADENTON	FL		06/30/2023	7.500	320,260		58				422,000	05/04/2023
100110572	CF	FOLSOM	CA		06/30/2023	6.499	294,348		(12)				565,000	04/27/2023
100110574	CF	PASADENA	CA		06/30/2023	5.875	437,176		177				990,000	04/21/2023
100110575	CF	CHARLOTTE	NC		06/30/2023	6.500	244,845		15				345,000	05/05/2023
100110576	CF	FORT MYERS	FL		06/30/2023	6.500	397,004		78				554,000	04/18/2023
100110577	CF	LAS VEGAS	NV		06/30/2023	7.250	230,033		(73)				310,000	05/01/2023
100110578	CF	SPARKS	NV		06/30/2023	7.375	306,882		24				400,000	05/03/2023
100110579	CF	VINELAND	NJ		06/30/2023	6.625	229,639		21				320,000	04/18/2023
100110581	CF	WILLS POINT	TX		06/30/2023	7.500	416,934		21				542,000	05/05/2023
100110582	CF	NEW FAIRVIEW	TX		06/30/2023	7.625	426,402		(190)				596,000	05/08/2023
100110583	CF	STILLWATER	OK		06/30/2023	6.625	262,482		13				380,000	05/05/2023
100110584	CF	OAK ISLAND	NC		06/30/2023	7.625	339,174		(101)				464,000	05/04/2023
100110588	CF	CANONSBURG	PA		06/30/2023	6.500	241,757		21				364,000	05/05/2023
100110592	CF	SAN ANTONIO	TX		06/30/2023	6.990	224,824		(53)				329,000	04/24/2023
100110593	CF	PROSPER	TX		06/30/2023	6.624	636,894		98				890,000	05/02/2023
100110594	CF	SURPRISE	AZ		06/30/2023	5.990	255,012		136				469,000	05/03/2023
100110595	CF	INLET BEACH	FL		06/30/2023	6.499	533,303		26				1,900,000	05/03/2023
100110596	CF	RANCHO SANTA MARGARITA	CA		06/30/2023	7.625	382,070		(101)				515,000	05/06/2023
100110597	CF	MIAMI	FL		06/30/2023	7.625	439,962		(26)				650,000	05/01/2023
100110598	CF	SOUTH PADRE ISLAND	TX		06/30/2023	5.875	237,917		123				400,000	05/02/2023
100110601	CF	VANCOUVER	WA		06/30/2023	6.875	291,311		(47)				417,000	05/01/2023
100110602	CF	ENGLEWOOD	FL		06/30/2023	6.000	238,821		85				825,000	05/03/2023
100110603	CF	GULFPORT	FL		06/30/2023	7.625	266,700		58				395,000	05/02/2023
100110604	CF	SUNLAND	CA		06/30/2023	6.625	341,190		(33)				780,000	05/06/2023
100110605	CF	KNOXVILLE	TN		06/30/2023	7.625	269,181		(8)				353,000	05/05/2023
100110606	CF	QUEEN CREEK	AZ		06/30/2023	7.500	420,585		46				636,000	05/06/2023
100110607	CF	METAIRIE	LA		06/30/2023	6.625	238,294		1				380,000	04/27/2023
100110608	CF	LAUDERHILL	FL		06/30/2023	7.500	316,745		(14)				406,000	05/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110609	CF	KISSIMMEE	FL		06/30/2023	5.990	314,310		115				545,000	05/05/2023
100110610	CF	LOWELL	MA		06/30/2023	6.000	408,404		219				585,000	05/04/2023
100110611	CF	PILOT POINT	TX		06/30/2023	6.500	514,602		67				730,000	05/03/2023
100110613	CF	ENGLEWOOD	FL		06/30/2023	7.625	279,916		(85)				383,000	04/28/2023
100110615	CF	CEDAR PARK	TX		06/30/2023	6.625	368,634		43				508,000	05/04/2023
100110616	CF	GRANTS PASS	OR		06/30/2023	7.625	300,750		(267)	(2)			525,000	05/01/2023
100110617	CF	SURPRISE	AZ		06/30/2023	7.625	64,141		(297)				475,000	05/04/2023
100110619	CF	CAMERON	NC		06/30/2023	6.500	249,559		37				360,000	04/28/2023
100110621	CF	RIO RANCHO	NM		06/30/2023	6.125	216,634		192				290,000	04/27/2023
100110624	CF	NASHVILLE	TN		06/30/2023	5.625	453,528		302				852,000	04/28/2023
100110625	CF	LOS ANGELES	CA		06/30/2023	6.624	1,361,554		(80)				2,550,000	05/08/2023
100110626	CF	LAKEWOOD	NJ		06/30/2023	7.625	516,048		(66)				700,000	05/11/2023
100110627	CF	HOUSTON	TX		06/30/2023	6.875	196,227		(38)				335,000	05/01/2023
100110628	CF	SEVIERVILLE	TN		06/30/2023	7.625	715,004		(118)				1,030,000	05/08/2023
100110629	CF	BOGART	GA		06/30/2023	6.750	219,034		(8)				300,000	05/05/2023
100110630	CF	FORT WORTH	TX		06/30/2023	6.250	47,075		97				328,000	05/04/2023
100110632	CF	CHANDLER	AZ		06/30/2023	7.125	319,248		31				439,000	05/09/2023
100110633	CF	SUN CITY WEST	AZ		06/30/2023	7.625	353,247		(45)				450,000	05/01/2023
100110634	CF	CHINO HILLS	CA		06/30/2023	6.625	124,642		(146)				1,100,000	04/21/2023
100110635	CF	KEIZER	OR		06/30/2023	7.500	255,723		(82)				372,000	05/01/2023
100110636	CF	PHOENIX	AZ		06/30/2023	7.500	229,412		(101)				322,000	05/06/2023
100110637	CF	MESA	AZ		06/30/2023	7.125	396,333		38				545,000	05/09/2023
100110638	CF	ORLANDO	FL		06/30/2023	7.625	290,023		(80)				420,000	05/10/2023
100110640	CF	BURBANK	CA		06/30/2023	6.500	389,087		(60)				1,300,000	05/18/2023
100110641	CF	LAS VEGAS	NV		06/30/2023	7.625	243,109		(80)				327,000	04/03/2023
100110642	CF	LONG BRANCH	NJ		06/30/2023	6.999	433,323		(109)				614,000	05/05/2023
100110643	CF	FLEMINGTON	NJ		06/30/2023	7.500	382,328		(113)				515,000	05/12/2023
100110644	CF	SAN MARCOS	CA		06/30/2023	6.500	356,281		(38)				765,000	05/09/2023
100110645	CF	AVONDALE	PA		06/30/2023	7.250	201,845		(52)				315,000	05/01/2023
100110646	CF	ANCHORAGE	AK		06/30/2023	5.875	432,231		350				615,000	05/09/2023
100110649	CF	ROUND ROCK	TX		06/30/2023	7.125	262,437		(66)				360,000	05/04/2023
100110650	CF	ATLANTA	GA		06/30/2023	6.624	263,597		15				380,000	05/16/2023
100110651	CF	SAMMAMISH	WA		06/30/2023	6.490	684,519		166				1,050,000	04/28/2023
100110652	CF	CRYSTAL BEACH	TX		06/30/2023	6.625	106,949		78				622,000	05/12/2023
100110654	CF	CLERMONT	FL		06/30/2023	7.625	317,029		49				422,000	05/11/2023
100110655	CF	LARGO	FL		06/30/2023	7.250	259,180		(55)				376,000	05/04/2023
100110656	CF	WESTMINSTER	CO		06/30/2023	6.500	304,798		(9)				460,000	05/11/2023
100110657	CF	SHERMAN	TX		06/30/2023	7.125	241,614		(45)				360,000	04/28/2023
100110658	CF	RIDGEFIELD	WA		06/30/2023	5.900	351,196		336				485,000	05/15/2023
100110659	CF	HENRICO	VA		06/30/2023	7.000	291,579		(68)				395,000	05/15/2023
100110660	CF	MIAMI	FL		06/30/2023	6.990	451,756		17				620,000	05/11/2023
100110661	CF	RIDGEFIELD	WA		06/30/2023	5.900	351,302		335				485,000	05/15/2023
100110662	CF	FORT COLLINS	CO		06/30/2023	6.499	577,217		(15)				851,000	05/15/2023
100110663	CF	N TOPSAIL BEACH	NC		06/30/2023	7.625	530,424		(236)				765,000	05/11/2023
100110664	CF	PRINEVILLE	OR		06/30/2023	5.990	299,109		266				405,000	05/05/2023
100110665	CF	WINSTON SALEM	NC		06/30/2023	6.500	166,945						415,000	05/05/2023
100110666	CF	GARNER	NC		06/30/2023	7.125	99,798		(161)				340,000	05/11/2023
100110667	CF	PRINEVILLE	OR		06/30/2023	5.990	298,366		282				405,000	05/06/2023
100110668	CF	MIAMI	FL		06/30/2023	7.625	367,726		(177)				540,000	05/15/2023
100110669	CF	PRINEVILLE	OR		06/30/2023	5.990	298,366		282				410,000	05/06/2023
100110670	CF	CHARLESTOWN	MA		06/30/2023	6.625	388,475		(13)				600,000	05/11/2023
100110671	CF	QUINCY	MA		06/30/2023	6.000	380,270		207				540,000	05/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110672	CF	ROSEMEAD	CA		06/30/2023	6.624	566,873		(38)				1,000,000	05/11/2023
100110674	CF	TUCSON	AZ		06/30/2023	7.125	265,998		(64)				405,000	05/16/2023
100110675	CF	MANOR	TX		06/30/2023	6.624	246,440		38				345,000	05/09/2023
100110676	CF	WHITE PLAINS	NY		06/30/2023	5.990	316,484		81				680,000	05/15/2023
100110677	CF	WAYNE	NJ		06/30/2023	6.624	497,086		196				650,000	05/16/2023
100110678	CF	CLIFTON	NJ		06/30/2023	7.250	515,313		(88)				700,000	05/12/2023
100110679	CF	POOLER	GA		06/30/2023	6.875	257,837		(38)				360,000	05/15/2023
100110680	CF	DUBLIN	OH		06/30/2023	6.125	242,264		86				407,000	05/08/2023
100110681	CF	SPRING CITY	TN		06/30/2023	7.625	246,759		(56)				362,000	05/03/2023
100110682	CF	UPLAND	CA		08/11/2023	8.000	302,837		(423)				835,000	06/26/2023
100110683	CF	FREMONT	CA		08/11/2023	7.875	957,071		(117)				1,315,000	06/23/2023
100110685	CF	OMAHA	NE		08/11/2023	9.125	459,767		(422)				635,000	06/28/2023
100110686	CF	LOS ANGELES	CA		08/11/2023	8.500	640,680		(654)				780,000	06/12/2023
100110687	CF	SARATOGA SPRINGS	UT		08/11/2023	8.500	757,396		(397)				1,050,000	07/03/2023
100110688	CF	SAN ANTONIO	TX		08/11/2023	9.375	287,480		(510)				360,000	06/22/2023
100110693	CF	CYPRESS	TX		08/11/2023	9.500	484,451		(350)				590,000	06/30/2023
100110694	CF	HOUSTON	TX		08/11/2023	8.000	611,946		(410)				806,000	07/06/2023
100110695	CF	POMPANO BEACH	FL		08/11/2023	8.375	158,052		(117)				250,000	06/16/2023
100110696	CF	COACHELLA	CA		08/11/2023	8.625	436,087		(235)				560,000	06/27/2023
100110697	CF	LEHIGH ACRES	FL		08/11/2023	8.625	298,667		(251)				365,000	06/28/2023
100110698	CF	SAINT PETERSBURG	FL		08/11/2023	9.375	244,953		(358)				330,000	07/03/2023
100110699	CF	ORANGE CITY	FL		08/11/2023	9.750	186,677		(253)				230,000	06/23/2023
100110701	CF	SALT LAKE CITY	UT		08/11/2023	7.375	1,484,233		75				2,825,000	06/30/2023
100110702	CF	HIGHLANDS RANCH	CO		08/11/2023	8.375	606,412		(401)				1,050,000	07/14/2023
100110703	CF	PLANO	TX		08/11/2023	7.875	637,029		(437)				816,000	06/30/2023
100110705	CF	HAYWARD	CA		08/11/2023	7.375	886,984		(168)				1,155,000	06/23/2023
100110707	CF	PORT SAINT LUCIE	FL		08/11/2023	8.000	355,965		(283)				450,000	06/23/2023
100110709	CF	FORT MYERS	FL		08/11/2023	8.500	697,662		106				900,000	06/30/2023
100110712	CF	BOKEELIA	FL		08/11/2023	8.375	711,407		(574)				1,274,000	06/26/2023
100110714	CF	GLENDALE	CA		08/11/2023	8.875	1,160,582		(814)				1,300,000	07/05/2023
100110715	CF	MIAMI	FL		08/11/2023	7.875	447,867		(229)				595,000	06/28/2023
100110717	CF	ENCINO	CA		08/11/2023	7.750	1,870,469		(646)				2,350,000	06/30/2023
100110718	CF	YORKVILLE	IL		08/11/2023	8.500	502,176		(248)				665,000	06/21/2023
100110720	CF	RIALTO	CA		08/11/2023	7.875	522,540		(322)				674,000	06/30/2023
100110721	CF	MIAMI	FL		08/11/2023	8.875	536,412		(181)				670,000	06/26/2023
100110722	CF	GEORGETOWN	TX		08/11/2023	8.500	577,071		(461)				630,000	06/27/2023
100110723	CF	LOS ANGELES	CA		08/11/2023	8.875	692,225		(451)				800,000	07/05/2023
100110724	CF	SAN ANTONIO	TX		08/11/2023	7.750	330,980		(46)				448,000	06/28/2023
100110725	CF	REDONDO BEACH	CA		08/11/2023	9.250	1,411,299		(681)				1,550,000	07/20/2023
100110726	CF	SAN DIEGO	CA		08/11/2023	7.625	555,232		(361)				735,000	06/28/2023
100110729	CF	DEERFIELD BEACH	FL		08/11/2023	8.750	481,427		(181)				615,000	06/16/2023
100110730	CF	ESCONDIDO	CA		08/11/2023	7.500	808,493		(129)				1,610,000	07/14/2023
100110731	CF	EL PASO	TX		08/11/2023	8.500	247,446		(403)				320,000	06/26/2023
100110733	CF	APTOS	CA		08/11/2023	7.000	490,823		(68)				1,200,000	07/05/2023
100110734	CF	WEST PALM BEACH	FL		08/11/2023	7.875	326,242		(231)				460,000	06/28/2023
100110736	CF	PIPE CREEK	TX		08/11/2023	8.375	257,730		(408)				460,000	07/06/2023
100110741		IDYLLWILD	CA		08/11/2023	9.375	368,182		(70)				490,000	06/23/2023
100110742		NORTH MYRTLE BEACH	SC		08/11/2023	8.750	366,945		(289)				485,000	06/12/2023
100110748		MIDDLETOWN	CT		08/11/2023	10.250	253,316		(224)				325,000	06/14/2023
100110751		HAMDEN	CT		08/11/2023	9.375	144,710		(193)				210,000	06/23/2023
100110752		DENTON	TX		08/11/2023	8.375	180,788		(261)				245,000	06/26/2023
100110753	CF	CHICAGO	IL		08/11/2023	8.250	305,942		(311)				440,000	06/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110755	CF	SAINT PETERSBURG	FL		08/11/2023	8.500	182,679		(223)				250,000	06/14/2023
100110756		CHARLOTTE	NC		08/11/2023	9.625	201,663		(213)				287,000	06/14/2023
100110758	CF	APTOS	CA		08/11/2023	7.875	345,954		(107)				1,284,000	06/13/2023
100110759	CF	CALDWELL	ID		08/11/2023	8.000	247,155		(172)				385,000	06/30/2023
100110762	CF	ALABASTER	AL		08/11/2023	7.375	166,641		(38)				225,000	06/30/2023
100110764	CF	RICHMOND HILL	GA		08/11/2023	8.000	161,674		(171)				240,000	06/28/2023
100110766	CF	LITHONIA	GA		08/11/2023	8.000	274,136		(200)				360,000	06/21/2023
100110768		DEARBORN	MI		08/11/2023	8.250	263,345		(258)				341,000	06/20/2023
100110770	CF	MONROE	GA		08/11/2023	9.125	132,966		(219)				166,000	06/30/2023
100110771	CF	MONROE	GA		08/11/2023	9.125	133,079		(221)				166,000	06/30/2023
100110773	CF	SALT LAKE CITY	UT		08/11/2023	8.000	347,414		(133)				480,000	06/27/2023
100110776		MIAMI	FL		08/11/2023	10.250	647,499		171				850,000	06/26/2023
100110810		EVANSTON	IL		06/29/2023	6.875	1,836		36				285,000	04/07/2023
100110815		HOUSTON	TX		06/29/2023	7.500	127,306		40				286,680	05/14/2022
100110817		LAS VEGAS	NV		06/29/2023	4.125	117,144		799				335,000	05/13/2022
100110819		ASHLAND	OH		06/29/2023	4.000	36,715		179				118,000	04/29/2024
100110820		HAMPTON	VA		06/29/2023	11.220	148,486		(816)				178,000	05/14/2022
100110821		WESLEY CHAPEL	FL		06/29/2023	4.625	155,886		883				368,000	05/16/2022
100110823		MIAMI GARDENS	FL		06/29/2023	3.250	129,696		1,669				400,000	05/14/2022
100110824		HOUSTON	TX		06/29/2023	5.000	38,292		111				110,000	04/07/2023
100110827		CINCINNATI	OH		06/29/2023	8.000	72,287		(150)				162,000	05/14/2022
100110829		LITHONIA	GA		06/29/2023	4.500	124,517		1,640				271,000	05/16/2022
100110830		TAYLOR	MI		06/29/2023	5.250	36,502		366				75,000	05/16/2022
100110834		PHILADELPHIA	PA		06/29/2023	11.244	6,853		(270)				125,000	04/07/2023
100110837		MATTOON	IL		06/29/2023	4.000	47,664		1,834				112,000	05/16/2022
100110838		RIVERDALE	IL		06/29/2023	2.000	38,330		496				120,000	05/15/2022
100110839		ST. LOUIS	MO		06/29/2023	9.950	8,978		(18)				30,000	04/07/2023
100110840		N LAUDERDALE	FL		06/29/2023	4.250	126,063		836				242,000	05/16/2022
100110842		TAYLORSVILLE	NC		06/29/2023	9.950	59,444		(527)				155,000	05/16/2022
100110843		GRIFFIN	GA		06/29/2023	9.750	53,448		(118)				225,000	05/16/2022
100110845		BOAZ	AL		06/29/2023	11.004	40,374		(439)				100,000	04/10/2023
100110848		MILWAUKEE	WI		06/29/2023	5.224	68,689		351				120,000	05/16/2022
100110849		WARNER ROBINS	GA		06/29/2023	9.504	89,724		(260)				166,000	05/16/2022
100110850		HOLLISTER	MO		06/29/2023	9.896	72,943		(402)				164,000	05/17/2022
100110851		BOX SPRINGS	GA		06/29/2023	3.750	34,639		226				90,500	05/18/2022
100110852		GREENSBORO	NC		06/29/2023	5.500	29,390		326				272,000	05/15/2022
100110853		PHILADELPHIA	PA		06/29/2023	3.175	36,702						28,000	07/01/2025
100110855		WILLOW SPRING	NC		06/29/2023	6.000	69,285		(16)				280,000	05/17/2022
100110857		MUSKEGON	MI		06/29/2023	2.304	10,929		333				85,000	04/07/2023
100110861		PLANT CITY	FL		06/29/2023	6.820	145,415		194				287,000	05/16/2022
100110863		MEMPHIS	TN		06/29/2023	11.600	41,684		(593)				138,840	05/15/2022
100110866		CORAL SPRINGS	FL		06/29/2023	7.000	7,385		65				150,000	04/07/2023
100110867		CARSON	VA		06/29/2023	8.000	83,721		(65)				162,000	05/17/2022
100110868		WAYNESVILLE	GA		06/29/2023	8.736	23,073		(24)				131,000	04/08/2023
100110870		LEESSUMMIT	MO		06/29/2023	9.840	131,867		(308)				325,000	05/16/2022
100110871		ATHENS	GA		06/29/2023	5.000	21,866		176				169,000	01/30/2022
100110872		COLUMBIA	SC		06/29/2023	11.244	49,005		(407)				95,000	05/16/2022
100110873		HOUSTON	TX		06/29/2023	9.125	28,255		(110)				180,000	04/07/2023
100110874		CHANDLER	AZ		06/29/2023	7.500	198,862		437				390,000	05/16/2022
100110876		SAINT LOUIS	MO		06/29/2023	6.408	55,280		310				66,000	05/15/2022
100110878		SHELBY	AL		06/29/2023	5.784	57,982		204				176,900	05/15/2022
100110879		POUGHKEEPSIE	NY		06/29/2023	7.490	235,322		104				364,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110880		SAINTLOUIS	MO		06/29/2023	8.875	40,534		(80)				85,000	04/07/2023
100110885		CELORON	NY		06/29/2023	10.491	23,909		(48)				113,000	04/07/2023
100110888		OGEMA	WI		06/29/2023	6.750	50,701		219				130,000	05/16/2022
100110889		DEWITT	NE		06/29/2023	13.383	19,098		(127)				30,000	04/08/2023
100110890		ACWORTH	GA		06/29/2023	10.750	109,388		(151)				345,900	05/16/2022
100110891		OAK FOREST	IL		06/29/2023	5.500	201,169		2,278				310,000	05/13/2022
100110893		GRIFTON	NC		06/29/2023	11.990	44,056		(396)				110,000	05/16/2022
100110894		KENTON	DE		06/29/2023	9.000	72,394		5				250,000	05/16/2022
100110898		MAXTON	NC		06/29/2023	12.000	36,288		(441)				329,000	04/12/2023
100110899		FRIENDSHIP	TN		06/29/2023	9.750	28,913		(36)				65,000	07/08/2022
100110902		MIDVILLE	GA		06/29/2023	9.990	53,029		(254)				130,000	05/24/2022
100110904		PALMDALE	CA		06/29/2023	8.510	28,323		801				489,000	04/07/2023
100110905		GAINESVILLE	GA		06/29/2023	10.670	21,134		(170)				185,000	04/10/2023
100110906		NEWARK	OH		06/29/2023	12.440	69,903		(3,203)				76,000	05/16/2022
100110907		MAIDENROCK	WI		06/29/2023	7.000	92,990		184				112,200	05/16/2022
100110908		ELON COLLEGE	NC		06/29/2023	7.500	63,827		16				105,000	05/16/2022
100110911		TOLEDO	OH		06/29/2023	8.500	2,653		14				69,000	04/07/2023
100110912		ALBANY	GA		06/29/2023	10.500	33,838		804				60,000	05/18/2022
100110914		DOUGLASVILLE	GA		06/29/2023	7.249	27,372		50				232,900	04/09/2023
100110918		CONNEAUT	OH		06/29/2023	7.980	7,720		16				26,000	04/07/2023
100110919		ELKHART	IN		06/29/2023	9.990	77,214		(1,793)				95,000	05/16/2022
100110920		ALTOONA	AL		06/29/2023	8.990	27,148		(491)				115,000	04/10/2023
100110922		IRWIN	PA		06/29/2023	8.689	67,716		3,768				56,000	05/14/2022
100110923		ROCK HILL	SC		06/29/2023	6.500	15,071		72				194,900	04/10/2023
100110924		LAGRANGE	GA		06/29/2023	6.000	64,854		197				105,000	05/16/2022
100110927		DILLWYN	VA		06/29/2023	10.000	56,653		(1,941)				184,000	05/23/2022
100110929		SANGER	CA		06/29/2023	8.050	35,322		(10)				302,500	05/16/2022
100110930		SAN BERNARDINO	CA		06/29/2023	5.000	105,975		676				401,000	05/15/2022
100110933		GREEN COVE SP	FL		06/29/2023	8.040	29,435		450				105,000	07/22/2022
100110934		OCEANSIDE	CA		06/29/2023	6.500	296,635		368				770,000	05/15/2022
100110935		FORT LAUDERDALE	FL		06/29/2023	7.250	50,687		(95)				315,000	05/16/2022
100110937		BENSON	AZ		06/29/2023	6.000	33,592		113				65,000	04/09/2023
100110938		SAINT CLAIR	PA		06/29/2023	8.200	7,197		19				68,000	04/08/2023
100110939		PORT HURON	MI		06/29/2023	5.750	12,086		70				122,900	04/07/2023
100110940		MORENO VALLEY	CA		06/29/2023	6.500	164,560		271				441,000	05/15/2022
100110942		OCEANSIDE	CA		06/29/2023	6.500	302,185		358				800,000	05/16/2022
100110943		STUARTS DRAFT	VA		06/29/2023	11.294	25,263		195				245,000	05/23/2022
100110944		CLOVIS	NM		06/29/2023	7.380	62,049		63				146,000	05/18/2022
100110945		LEBANON	VA		06/29/2023	5.000	5,514		107				67,500	04/11/2023
100110949		BETHEL PARK	PA		06/29/2023	7.000	145,664		155				195,000	05/18/2022
100110950		YELM	WA		06/29/2023	4.870	38,501		254				383,000	05/16/2022
100110951		PALMDALE	CA		06/29/2023	5.770	223,287		567				515,000	05/16/2022
100110955		HAMPTON	VA		06/29/2023	7.500	89,231		58				200,000	05/16/2022
100110956		WAXHAW	NC		06/29/2023	3.125	49,054		494				429,000	05/16/2022
100110957		DEARBORN HTS	MI		06/29/2023	6.000	111,243		(789)				203,500	05/15/2022
100110958		NORTH AUGUSTA	SC		06/29/2023	9.520	36,081		270				138,000	04/09/2023
100110961		COLUMBUS	OH		06/29/2023	5.000	39,566		358				185,000	05/16/2022
100110962		HOLLIDAYSBURG	PA		06/29/2023	6.000	8,931		37				109,000	04/11/2023
100110964		SOUTHAMPTON	PA		06/29/2023	5.000	131,093		550				305,000	05/16/2022
100110965		ROUND ROCK	TX		06/29/2023	8.550	64,309		(261)				474,000	05/16/2022
100110966		LAWRENCEVILLE	GA		06/29/2023	4.750	34,724		262				165,000	05/14/2022
100110970		SALISBURY	NC		06/29/2023	11.300	3,732		(49)				175,000	04/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110971		BALL GROUND	GA		06/29/2023	5.490	66,823		415				260,000	05/15/2022
100110972		TAYLOR	MI		06/29/2023	8.435	81,259		(287)				134,700	05/15/2022
100110973		PITTSBURGH	PA		06/29/2023	7.700	41,354		(20)				132,000	05/16/2022
100110977		DOWNERS GROVE	IL		06/29/2023	5.750	177,856		907				382,000	05/14/2022
100110979		CHAPPELLS	SC		06/29/2023	12.250	42,406		(119)				155,000	04/08/2023
100110980		CEDAR HILL	TX		06/29/2023	6.000	131,974		465				695,000	05/16/2022
100110981		PLYMOUTH MEETING	PA		06/29/2023	6.000	101,187		243				300,000	05/14/2022
100110982		PASO ROBLES	CA		06/29/2023	6.000	181,672		141				619,000	05/13/2022
100110983		HIALEAH	FL		06/29/2023	3.500	60,202		528				440,000	07/20/2022
100110984		DULUTH	GA		06/29/2023	6.000	123,811		343				425,000	05/16/2022
100110986		JERSEY CITY	NJ		06/29/2023	6.640	47,250		239				650,000	05/15/2022
100110987		BROOKSVILLE	FL		06/29/2023	6.625	11,167		76				210,000	04/07/2023
100110989		DAVENPORT	FL		06/29/2023	6.500	129,178		221				286,000	05/16/2022
100110991		JANESVILLE	WI		06/29/2023	6.500	35,695		66				147,000	04/07/2023
100110994		OKLAHOMA CITY	OK		06/29/2023	9.250	51,250		(181)				104,000	05/15/2022
100110995		WOODBRIDGE	VA		06/29/2023	6.500	238,086		362				590,000	05/16/2022
100110997		DENVER	CO		06/29/2023	5.125	194,499		4,539				450,000	05/15/2022
100110999		ALVIN	TX		06/29/2023	6.750	55,565		198				205,000	05/14/2022
100111000		EAST SAINT LOUIS	IL		06/29/2023	4.900	13,947		255				65,000	04/08/2023
100111001		OVIEDO	FL		06/29/2023	4.000	132,519		634				335,000	05/16/2022
100111002		ANDERSON	IN		06/29/2023	9.950	59,155		(331)				181,000	05/15/2022
100111003		NATHALIE	VA		06/29/2023	8.330	18,348		(32)				78,000	04/11/2023
100111005		HAMPTON	VA		06/29/2023	10.375	103,196		(271)				219,000	05/16/2022
100111008		PALMETTO	FL		06/29/2023	6.000	95,597		535				320,000	05/16/2022
100111009		WAPELLO	IA		06/29/2023	8.650	44,873		(47)				78,900	04/16/2023
100111011		RICHMOND	MO		06/29/2023	7.000	10,705		54				119,000	04/12/2023
100111013		RNCHO CUCAMONGA	CA		06/29/2023	7.140	74,063		163				565,000	05/16/2022
100111014		CORINTH	ME		06/29/2023	7.250	46,546		277				130,000	05/16/2022
100111015		WAUKEGAN	IL		06/29/2023	4.500	107,125		4,828				172,000	05/16/2022
100111016		SAN ANGELO	TX		06/29/2023	10.000	34,285		(53)				182,000	04/11/2023
100111017		MESA	AZ		06/29/2023	6.500	141,905		174				425,000	05/16/2022
100111018		PHOENIX	AZ		06/29/2023	6.875	40,048		104				255,000	05/16/2022
100111019		CATHEDRAL CITY	CA		06/29/2023	7.500	148,103		486				214,900	05/14/2022
100111024		TAYLOR	MI		06/29/2023	8.860	37,805		(56)				120,000	05/16/2022
100111026		ABERDEEN	WA		06/29/2023	7.700	23,090		25				450,000	05/16/2022
100111027		DETROIT	MI		06/29/2023	7.250	42,235		37				245,000	04/07/2023
100111028		WHITE OAK	PA		06/29/2023	7.150	51,077		66				155,000	05/16/2022
100111034		MOUNT MORRIS	MI		06/29/2023	7.091	33,542		59				115,000	04/07/2023
100111036		HOBART	IN		06/29/2023	6.250	14,517		135				36,589	04/07/2023
100111038		LITHONIA	GA		06/29/2023	7.250	42,380		131				223,000	05/16/2022
100111039		SALINEVILLE	OH		06/29/2023	5.500	40,955		2,155				80,000	04/10/2023
100111040		LANSING	MI		06/29/2023	4.000	54,020		388				130,000	05/15/2022
100111041		ROCK CITY	IL		06/29/2023	4.125	129,986		618				268,500	05/16/2022
100111043		SACRAMENTO	CA		06/29/2023	4.750	64,759		251				390,000	05/13/2022
100111045		WEST BERLIN	NJ		06/29/2023	6.000	153,418		5,333				199,000	05/16/2022
100111047		SADDLE BROOK	NJ		06/29/2023	5.500	250,624		833				600,000	05/14/2022
100111049		MOUNT ARLINGTON	NJ		06/29/2023	6.000	313,824		2,446				495,000	05/17/2022
100111050		MINERVA	NY		06/29/2023	4.625	75,615		478				139,000	05/15/2022
100111051		OCEAN GROVE	NJ		06/29/2023	5.500	285,157		895				675,000	05/17/2022
100111052		DALLAS	TX		06/29/2023	6.000	64,218		190				220,000	05/16/2022
100111053		COHOES	NY		06/29/2023	6.000	97,820		412				185,000	05/18/2022
100111055		SAINT ALBANS	NY		06/29/2023	4.875	294,887		1,138				630,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111056		BRADENTON	FL		06/29/2023	4.000	73,569		599				215,000	05/16/2022
100111058		MADISON	AL		06/29/2023	6.750	44,761		108				230,000	05/16/2022
100111059		SAN ANTONIO	TX		06/29/2023	7.750	28,562		23				220,000	04/08/2023
100111063		MEMPHIS	TN		06/29/2023	8.250	23,250		(14)				104,000	04/07/2023
100111064		WILDWOOD	NJ		06/29/2023	3.375	56,645		524				425,000	04/07/2023
100111066		STATEN ISLAND	NY		06/29/2023	4.080	138,800		1,060				490,000	05/14/2022
100111067		WEST BEND	WI		06/29/2023	11.980	95,297		(338)				195,000	05/15/2022
100111068		LOS ANGELES	CA		06/29/2023	3.375	236,310		2,219				741,500	05/14/2022
100111069		SANTA MARIA	CA		06/29/2023	4.620	228,400		1,285				437,500	05/15/2022
100111071		CROSS	SC		06/29/2023	4.950	29,109		194				260,000	04/12/2023
100111073		BUFFALO	NY		06/29/2023	5.375	35,896		250				100,000	04/07/2023
100111074		DALY CITY	CA		06/29/2023	4.375	466,309		2,922				1,305,000	05/15/2022
100111075		HAVERHILL	MA		06/29/2023	3.500	159,928		1,388				370,000	05/16/2022
100111076		LAKE FOREST	CA		06/29/2023	6.226	457,528		768				1,250,000	05/16/2022
100111077		JACKSONVILLE	FL		06/29/2023	10.250	124,768		(520)				170,000	05/14/2022
100111079		COLUMBUA	OH		06/29/2023	4.490	86,967		557				235,000	05/16/2022
100111080		RIVERSIDE	CA		06/29/2023	6.500	189,936		302				444,000	05/15/2022
100111083		HESPERIA	CA		06/29/2023	6.250	166,430		354				385,000	05/16/2022
100111084		EL PASO	TX		06/29/2023	3.625	69,567		121				310,000	05/16/2022
100111086		WOODRUFF	SC		06/29/2023	10.250	20,355		(223)				230,000	04/11/2023
100111087		ALEXANDRIA	IN		06/29/2023	9.450	16,371		(135)				139,000	04/17/2023
100111088		PHOENIX	AZ		06/29/2023	5.950	30,359		92				319,000	04/08/2023
100111089		MARIETTA	GA		06/29/2023	7.350	360,062		408				541,000	05/15/2022
100111091		ROXBURY	CT		06/29/2023	5.440	238,979		1,167				330,000	05/15/2022
100111092		LAURIUM	MI		06/29/2023	8.730	26,188		(421)				75,000	04/09/2023
100111094		SHERMAN OAKS	CA		06/29/2023	6.500	525,439		678				1,700,000	05/16/2022
100111095		SAVANNAH	GA		06/29/2023	6.590	92,205		543				239,933	05/16/2022
100111098		OXNARD	CA		06/29/2023	3.750	141,438		1,457				639,000	05/14/2022
100111099		BLOOMINGTON	CA		06/29/2023	6.108	90,575		203				456,000	05/15/2022
100111100		FRAKES	KY		06/29/2023	9.450	58,933		(304)				50,000	05/19/2022
100111104		THE COLONY	TX		06/29/2023	10.740	64,988		(270)				320,000	05/14/2022
100111106		NEW HAVEN	MI		06/29/2023	8.000	92,886		(155)				200,000	05/14/2022
100111108		CHERRY CREEK	NY		06/29/2023	9.319	40,022		(142)				129,000	05/18/2022
100111112		NEW HAVEN	CT		06/29/2023	4.000	131,729		1,779				290,000	05/15/2022
100111113		DOLTON	IL		06/29/2023	5.500	70,624		425				117,000	05/16/2022
100111114		ORLANDO	FL		06/29/2023	4.250	96,250		741				320,000	05/15/2022
100111115		CLEVELAND	NC		06/29/2023	5.000	20,458		282				95,000	04/10/2023
100111117		CRYSTAL LAKE	IL		06/29/2023	4.714	141,329		1,604				250,000	05/14/2022
100111118		ANAHEIM	CA		06/29/2023	7.500	407,310		107				950,000	05/14/2022
100111119		RANCHO CUCAMONGA	CA		06/29/2023	3.750	301,472		2,085				710,000	05/16/2022
100111122		THOMASTON	CT		06/29/2023	3.000	84,782		1,373				185,000	05/16/2022
100111123		LOXAHATCHEE	FL		06/29/2023	3.000	174,566		1,549				570,000	05/15/2022
100111126		HIGHLANDS RANCH	CO		06/29/2023	6.625	130,883		165				640,000	05/16/2022
100111131		STOCKTON	CA		06/29/2023	9.440	52,899		(121)				375,000	05/17/2022
100111133		MURPHYSBORO	IL		06/29/2023	9.420	1,483		(10)				43,000	04/11/2023
100111135		CHICAGO	IL		06/29/2023	5.125	150,746		573				222,000	05/15/2022
100111138		RIGBY	ID		06/29/2023	6.816	42,785		134				270,000	05/15/2022
100111140		DOVER	DE		06/29/2023	4.125	101,856		577				340,000	05/18/2022
100111141		WINDSOR LOCKS	CT		06/29/2023	4.000	92,703		580				230,000	05/16/2022
100111144		CEDAR GROVE	NJ		06/29/2023	3.875	225,120		1,684				550,000	05/20/2022
100111147		BETHLEHEM	PA		06/29/2023	5.599	27,569		954				171,000	04/07/2023
100111153		JACKSONVILLE	NC		06/29/2023	8.820	85,631		(149)				110,000	05/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111154		GLOVERSVILLE	NY		06/29/2023	1.999	140		(4)				114,000	12/09/2021
100111156		DESTREHAN	LA		06/29/2023	4.190	34,741		480				195,000	05/16/2022
100111157		MEMPHIS	TN		06/29/2023	7.375	45,490		116				70,717	05/15/2022
100111158		MACON	GA		06/29/2023	5.500	14,971		218				50,000	04/07/2023
100111159		ERIE	PA		06/29/2023	7.125	54,708		441				66,500	07/19/2024
100111160		ALLENTOWN	PA		06/29/2023	5.500	21,954		147				187,000	04/08/2023
100111161		BIRMINGHAM	AL		06/29/2023	5.000	38,852		421				65,500	05/20/2022
100111163		MEMPHIS	TN		06/29/2023	3.750	53,963		421				144,000	05/15/2022
100111166		ADAMS	MN		06/29/2023	4.375	198,867		1,205				420,000	05/16/2022
100111167		BOYNE CITY	MI		06/29/2023	4.375	112,420		749				270,000	05/17/2022
100111168		GARDNERVILLE	NV		06/29/2023	4.000	180,568		1,105				680,000	05/16/2022
100111169		CANTON	MI		06/29/2023	4.000	72,981		426				176,000	05/16/2022
100111170		UNIVERSITY PARK	IL		06/29/2023	2.000	57,234		807				218,000	05/16/2022
100111171		ELYRIA	OH		06/29/2023	3.500	45,239		422				120,000	05/13/2022
100111172		OWINGS MILLS	MD		06/29/2023	4.625	263,530		1,313				475,000	05/13/2022
100111174		ELKTON	MD		06/29/2023	4.750	88,998		423				174,548	05/16/2022
100111178		ELMWOOD PARK	IL		06/29/2023	5.000	182,400		1,043				312,000	05/16/2022
100111179		MCCOOLE	MD		06/29/2023	4.000	74,350		543				185,000	05/25/2022
100111182		EASTON	PA		06/29/2023	4.625	71,879		389				147,000	05/15/2022
100111183		HOLLYWOOD	FL		06/29/2023	4.375	208,894		1,403				650,000	05/16/2022
100111184		CHICAGO	IL		06/29/2023	7.000	66,207		51				105,000	05/14/2022
100111185		WIXOM	MI		06/29/2023	4.000	75,936		525				231,000	05/23/2022
100111186		HAINES CITY	FL		06/29/2023	4.625	117,709		838				288,000	05/16/2022
100111190		LAS VEGAS	NV		06/29/2023	3.500	131,247		876				320,000	05/14/2022
100111192		LYNBROOK	NY		06/29/2023	3.500	197,315		1,663				535,000	05/15/2022
100111193		SPRINGFIELD	PA		06/29/2023	4.000	140,397		944				325,000	05/14/2022
100111194		SANFORD	FL		06/29/2023	3.375	123,334		1,096				272,000	05/16/2022
100111196		MIAMI	FL		06/29/2023	4.000	115,374		761				340,000	10/04/2022
100111197		JOLIET	IL		06/29/2023	3.000	92,051		879				250,000	05/14/2022
100111199		CAMBY	IN		06/29/2023	5.500	32,568		131				235,500	04/10/2023
100111200		TOLLESON	AZ		06/29/2023	5.250	66,969		296				378,000	05/16/2022
100111201		DAVISON	MI		06/29/2023	4.500	121,107		606				270,000	05/16/2022
100111202		MARSHALLTOWN	IA		06/29/2023	4.625	51,915		278				110,000	05/17/2022
100111203		SACRAMENTO	CA		06/29/2023	5.990	1,623		24				410,000	04/08/2023
100111205		NEW ORLEANS	LA		06/29/2023	5.875	23,080		156				440,000	04/11/2023
100111206		CHICAGO	IL		06/29/2023	4.000	114,617		680				400,000	05/16/2022
100111207		KATY	TX		06/29/2023	5.730	41,146		161				259,487	05/16/2022
100111209		PLAINS	MT		06/29/2023	4.500	125,464		639				400,000	05/17/2022
100111214		KATY	TX		06/29/2023	5.900	22,826		142				282,000	04/07/2023
100111215		NORTH PALM BEACH	FL		06/29/2023	5.975	28,959		119				428,000	04/07/2023
100111218		DRUMMONDS	TN		06/29/2023	5.500	24,730		209				170,000	04/10/2023
100111221		PHOENIX	AZ		06/29/2023	5.340	22,044		148				295,000	04/08/2023
100111228		SIMI VALLEY	CA		06/29/2023	5.860	61,012		440				770,000	05/16/2022
100111230		CALEXICO	CA		06/29/2023	4.625	110,604		526				325,000	05/14/2022
100111232		SUN CITY WEST	AZ		06/29/2023	5.280	26,802		226				313,000	04/10/2023
100111233		BRYN MAWR	PA		06/29/2023	5.660	32,676		237				332,000	05/14/2022
100111234		DELRAY BEACH	FL		06/29/2023	5.430	12,115		87				204,752	04/10/2023
100111235		BELLEVUE	WA		06/29/2023	5.430	15,716		110				450,000	04/08/2023
100111236		PATERSON	NJ		06/29/2023	5.750	173,937		459				325,000	05/15/2022
100111237		NORTHRIDGE	CA		06/29/2023	5.540	2,944		56				855,000	04/08/2023
100111239		WEST DES MOINES	IA		06/29/2023	4.375	162,027		862				324,000	05/15/2022
100111240		ASBURY PARK	NJ		06/29/2023	5.350	24,275		182				355,000	04/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111241		BOCA RATON	FL		06/29/2023	5.900	24,906		135				520,000	04/09/2023
100111242		SOUTHBURY	CT		06/29/2023	5.740	25,959		222				235,000	04/08/2023
100111243		HOUSTON	TX		06/29/2023	5.800	18,442		116				170,000	04/08/2023
100111244		OCEANSIDE	CA		06/29/2023	5.970	11,441		91				695,000	04/07/2023
100111245		TUCSON	AZ		06/29/2023	5.750	15,715		121				300,000	04/08/2023
100111246		COLUMBIA	MD		06/29/2023	5.990	17,868		126				310,000	04/07/2023
100111248		CLEVELAND	OH		06/29/2023	5.875	3,388		32				192,000	04/08/2023
100111251		KENOSHA	WI		06/29/2023	10.500	133,486		(352)				127,000	05/15/2022
100111253		COLUMBUS	OH		06/29/2023	9.500	9,977		(59)				108,000	04/07/2023
100111254		GRACEVILLE	FL		06/29/2023	9.150	89,324		(271)				135,000	05/16/2022
100111255		CHICAGO HEIGHTS	IL		06/29/2023	10.000	97,263		(273)				100,000	05/16/2022
100111256		INDIANAPOLIS	IN		06/29/2023	7.125	35,835		190				248,000	05/16/2022
100111257		PETERSBURG	IN		06/29/2023	9.400	62,887		(235)				132,000	05/14/2022
100111262		ANNISTON	AL		06/29/2023	8.850	37,369		(135)				131,823	04/09/2023
100111265		PARK RIDGE	IL		06/29/2023	3.875	83,927		542				455,000	05/14/2022
100111267		CLINTON	SC		06/29/2023	9.750	19,632		(120)				125,000	04/09/2023
100111268		BRIDGETON	MO		06/29/2023	7.100	127,239		183				230,000	05/15/2022
100111270		ATLANTA	GA		06/29/2023	6.500	34,497		454				160,000	04/07/2023
100111271		WEST LIBERTY	KY		06/29/2023	4.875	53,845		4,723				87,500	05/17/2022
100111272		SHAKOPEE	MN		06/29/2023	3.000	85,659		1,002				370,000	05/16/2022
100111273		KALAMAZOO	MI		06/29/2023	10.875	42,277		(104)				130,500	04/09/2023
100111275		NEWBURGH HEIGHTS	OH		06/29/2023	7.250	30,252		51				144,000	04/07/2023
100111276		TROY	AL		06/29/2023	8.510	36,960		(84)				128,900	05/14/2022
100111277		GREENWOOD	SC		06/29/2023	7.000	87,834		70				182,000	05/16/2022
100111278		KANSAS CITY	MO		06/29/2023	7.125	46,754		93				90,000	05/15/2022
100111287		LAKE SUZY	FL		06/29/2023	4.750	23,404		176				145,000	04/10/2023
100111290		CONCORD	CA		06/29/2023	7.175	210,578		250				760,000	04/07/2023
100111291		LOS ANGELES	CA		06/29/2023	4.125	44,208		(679)				1,205,000	05/20/2024
100111292		LITTLE ROCK	AR		06/29/2023	8.600	62,721		(91)				115,000	05/16/2022
100111294		JACKSONVILLE	FL		06/29/2023	6.500	131,002		244				215,000	05/14/2022
100111295		FALLBROOK	CA		06/29/2023	6.250	101,821		414				685,000	05/16/2022
100111297		YOUNGSTOWN	OH		06/29/2023	6.430	39,875		145				45,000	04/08/2023
100111299		CHULA VISTA	CA		06/29/2023	6.500	299,478		372				715,000	05/16/2022
100111301		BRIDGEPORT	CT		06/29/2023	4.125	114,092		(647)				75,000	05/15/2022
100111302		MCALLEN	TX		06/29/2023	10.625	111,580		(653)				205,000	05/16/2022
100111304		MARTINSBURG	WV		06/29/2023	4.250	199,877		715				407,540	05/12/2022
100111305		PORT HURON	MI		06/29/2023	6.500	74,577		235				215,000	02/03/2021
100111308		FORT LAUDERDALE	FL		06/29/2023	6.250	67,774		361				275,000	05/13/2022
100111310		FRANKLIN	VA		06/29/2023	8.250	66,551		(80)				130,000	05/16/2022
100111311		RED SPRINGS	NC		06/29/2023	12.400	24,476		(188)				55,000	04/07/2023
100111312		BLUFFTON	SC		06/29/2023	7.100	148,340		277				400,000	05/16/2022
100111314		CHAPMAN	NE		06/29/2023	5.375	38,964		294				83,000	05/15/2022
100111315		TUSCALOOSA	AL		06/29/2023	11.300	26,344		(327)				60,000	04/07/2023
100111316		CHICAGO	IL		06/29/2023	6.500	114,706		378				675,000	05/14/2022
100111318		SANDSTONE	WV		06/29/2023	11.375	5,817		(72)				66,000	01/20/2017
100111319		BALTIMORE	MD		06/29/2023	11.000	110,574		(362)				182,500	05/16/2022
100111320		MONTAGUE	NJ		06/29/2023	9.050	36,438		(124)				135,000	04/12/2023
100111323		SCRANTON	PA		06/29/2023	9.813	70,358		(290)				76,000	05/15/2022
100111324		DREXEL HILL	PA		06/29/2023	4.000	92,077		2,336				238,500	05/15/2022
100111327		RICHTON PARK	IL		06/29/2023	2.000	108,383		1,341				310,000	05/16/2022
100111330		DECATUR	IL		06/29/2023	6.080	95,818		534				119,000	04/25/2024
100111331		TUCSON	AZ		06/29/2023	4.125	73,923		304				183,000	10/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111332		LEVITTOWN	PA		06/29/2023	6.750	121,435		251				345,000	05/16/2022
100111333		POMPANO BEACH	FL		06/29/2023	4.000	101,298		1,039				319,000	05/16/2022
100111335		PORT RICHEY	FL		06/29/2023	7.950	24,975		(7)				209,000	04/10/2023
100111336		KANNAPOLIS	NC		06/29/2023	11.375	43,604		(42)				190,000	05/14/2022
100111339		NORTH MIAMI	FL		06/29/2023	6.500	115,854		129				216,000	05/16/2022
100111341		MOBILE	AL		06/29/2023	4.375	4,584		146				140,375	04/07/2023
100111342		TULARE	CA		06/29/2023	6.500	83,769		227				195,000	05/16/2022
100111343		SAINT LOUIS	MO		06/29/2023	10.020	11,374		(37)				85,000	04/07/2023
100111344		CORAL GABLES	FL		06/29/2023	6.250	224,904		786				1,350,000	05/16/2022
100111346		CATONSVILLE	MD		06/29/2023	6.000	172,234		484				340,000	05/14/2022
100111347		LAKEWOOD	WA		06/29/2023	4.500	241,590		1,299				632,500	05/16/2022
100111351		CHICAGO	IL		06/29/2023	4.625	59,791		176				240,000	05/16/2022
100111353		RANDOLPH	AL		06/29/2023	8.480	12,149		(21)				100,200	04/08/2023
100111357		BENSON	AZ		06/29/2023	8.340	10,941		(2)				175,000	04/09/2023
100111358		SAN JOSE	CA		06/29/2023	6.382	175,784		296				528,000	05/14/2022
100111360		LYNWOOD	IL		06/29/2023	5.875	152,781		2,050				213,000	05/14/2022
100111361		GREENWOOD	IN		06/29/2023	8.500	70,503		(171)				163,000	05/16/2022
100111363		HAYWARD	CA		06/29/2023	6.720	199,060		528				987,000	05/16/2022
100111364		BROOKFIELD	WI		06/29/2023	9.750	270,849		(596)				415,000	05/14/2022
100111366		ROCKY MOUNT	VA		06/29/2023	8.000	6,041		4				82,000	04/09/2023
100111367		LIVERPOOL	PA		06/29/2023	7.500	130,688		141				179,900	05/14/2022
100111369		DOYLESTOWN	PA		06/29/2023	7.650	36,719		39				700,000	05/16/2022
100111370		MIAMI	FL		06/29/2023	6.760	208,014		1,465				619,000	05/16/2022
100111374		ASTORIA	NY		06/29/2023	9.386	46,750		1,404				860,000	05/16/2022
100111377		PITCAIRA	PA		06/29/2023	8.625	2,251		(5)				60,000	04/09/2023
100111381		SHELLMAN	GA		06/29/2023	8.799	53,192		(95)				121,000	05/16/2022
100111382		NORTHRIDGE	CA		06/29/2023	6.500	781,040		955				2,100,000	05/16/2022
100111384		PROSPECT PARK	NJ		06/29/2023	6.000	244,867		989				396,000	05/15/2022
100111388		DELRAY BEACH	FL		06/29/2023	6.500	174,006		350				360,000	05/16/2022
100111390		FREEDOM	PA		06/29/2023	6.500	84,113		186				135,900	05/16/2022
100111391		STOCKTON	CA		06/29/2023	6.227	118,351		263				425,000	05/14/2022
100111392		PATERSON	NJ		06/29/2023	5.500	331,161		18,615				390,000	05/16/2022
100111393		STREAMWOOD	IL		06/29/2023	8.854	191,861		(193)				274,000	05/14/2022
100111396		MONTGOMERY	AL		06/29/2023	7.500	50,289		171				50,000	05/14/2022
100111397		PHOENIX	AZ		06/29/2023	5.900	145,823		396				345,000	05/16/2022
100111398		IRVINE	CA		06/29/2023	4.625	429,229		2,768				1,700,000	06/02/2022
100111399		MEMPHIS	TN		06/29/2023	4.375	92,246		446				260,000	06/02/2022
100111407		CHICAGO	IL		06/29/2023	3.750	19,049		241				70,000	06/03/2022
100111409		ANDOVER	MN		06/29/2023	3.990	9,550		577				576,000	06/03/2022
100111411		GARFIELD	NJ		06/29/2023	2.875	163,460		1,464				780,000	06/04/2022
100111412		PENSACOLA	FL		06/29/2023	4.830	123,314		544				335,000	06/02/2022
100111418		NEWPORT NEWS	VA		06/29/2023	2.875	91,369		713				240,000	06/07/2022
100111419		REEDSVILLE	WI		06/29/2023	4.625	143,259		681				329,000	06/02/2022
100111420		KILLINGWORTH	CT		06/29/2023	2.750	115,990		1,236				250,000	06/06/2022
100111423		NEWPORT NEWS	VA		06/29/2023	2.875	33,964		356				100,000	06/14/2022
100111425		MANHASSET	NY		06/29/2023	4.910	218,776		1,530				1,550,000	06/09/2022
100111426		STEVENSON RANCH	CA		06/29/2023	4.750	448,701		204				1,215,000	06/03/2022
100111430		ALPHARETTA	GA		06/29/2023	3.875	111,748		572				456,000	06/03/2022
100111433		ELIZABETHTOWN	NC		06/29/2023	4.875	52,765		323				99,000	06/10/2022
100111434		YPSILANTI	MI		06/29/2023	4.750	57,542		242				205,000	06/02/2022
100111437		COVINGTON	GA		06/29/2023	4.750	304,144		1,127				552,000	06/07/2022
100111439		MC LEANSVILLE	NC		06/29/2023	3.990	76,228		458				330,000	06/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111440		TONGANOXIE	KS		06/29/2023	3.875	70,428		649				243,000	06/10/2022
100111441		ROME	GA		06/29/2023	4.250	64,330		706				370,000	06/10/2022
100111443		WASHINGTON	DC		06/29/2023	3.125	81,914		694				192,000	06/08/2022
100111444		CLEVELAND	OH		06/29/2023	2.875	39,297		358				249,900	06/03/2022
100111445		KNOXVILLE	TN		06/29/2023	4.990	128,527		342				330,500	06/03/2022
100111446		CLEVELAND	OH		06/29/2023	2.875	37,685		342				315,000	06/04/2022
100111448		BALTIMORE	MD		06/29/2023	3.125	106,312		845				270,000	06/03/2022
100111449		SPARKS	NV		06/29/2023	4.875	176,143		574				600,000	06/02/2022
100111451		TEMPLE HILLS	MD		06/29/2023	4.750	206,613		929				452,000	06/04/2022
100111452		LOWELL	MI		06/29/2023	2.875	58,608		507				320,000	06/05/2022
100111453		CENTREVILLE	VA		06/29/2023	2.875	96,495		726				290,000	06/10/2022
100111455		SAN DIEGO	CA		06/29/2023	2.875	163,492		1,209				645,000	06/03/2022
100111458		HALLANDALE	FL		06/29/2023	2.875	122,639		1,137				370,000	06/14/2022
100111459		MEMPHIS	TN		06/29/2023	2.875	89,444		631				394,000	06/09/2022
100111461		KENOSHA	WI		06/29/2023	2.875	72,803		684				176,000	06/02/2022
100111462		LEAWOOD	KS		06/29/2023	4.250	241,803		1,562				650,000	06/09/2022
100111465		VACAVILLE	CA		06/29/2023	2.750	208,921		1,887				570,000	06/01/2022
100111467		ASHLAND	OR		06/29/2023	2.875	148,452		1,187				510,000	06/12/2022
100111469		FAIRVIEW	OR		06/29/2023	2.875	226,797		1,993				440,000	06/05/2022
100111470		MESA	AZ		06/29/2023	4.140	106,424		522				490,000	06/02/2022
100111471		SUTTER CREEK	CA		06/29/2023	2.875	154,083		1,265				350,000	06/06/2022
100111475		STAMFORD	CT		06/29/2023	4.250	65,409		340				204,000	06/09/2022
100111476		ARLINGTON	TX		06/29/2023	3.440	136,033		1,084				390,000	06/04/2022
100111478		FORT WASHINGTON	MD		06/29/2023	4.375	115,542		460				647,000	06/02/2022
100111479		SOMERSET	NJ		06/29/2023	3.625	159,357		1,254				365,000	06/03/2022
100111480		BRONX	NY		06/29/2023	4.250	287,961		(1,386)				2,450,000	06/01/2022
100111481		KATY	TX		06/29/2023	4.125	51,260		474				245,000	06/02/2022
100111482		EUCLID	OH		06/29/2023	3.750	52,193		483				145,000	06/02/2022
100111483		SUMTER	SC		06/29/2023	2.875	94,338		773				270,000	06/02/2022
100111484		HOUSTON	TX		06/29/2023	2.875	79,866		687				330,000	06/02/2022
100111485		WINDSOR LOCKS	CT		06/29/2023	4.375	82,053		436				182,000	06/09/2022
100111490		ENGLEWOOD	NJ		06/29/2023	4.875	239,154		1,168				626,000	06/02/2022
100111491		JAMAICA	NY		06/29/2023	2.875	274,509		2,638				1,050,000	06/02/2022
100111492		DENVER	CO		06/29/2023	3.990	85,313		1,278				555,000	06/02/2022
100111494		LA JOLLA	CA		06/29/2023	2.875	133,357		1,912				715,000	06/09/2022
100111496		STONE MOUNTAIN	GA		06/29/2023	4.990	63,774		267				290,000	06/02/2022
100111499		LADERA RANCH	CA		06/29/2023	2.875	102,163		792				580,000	06/10/2022
100111502		CRYSTAL BEACH	FL		06/29/2023	4.375	179,831		893				508,000	06/02/2022
100111505		MIAMI	FL		06/29/2023	2.875	76,559		707				165,000	06/11/2022
100111506		STONE MOUNTAIN	GA		06/29/2023	2.875	31,678		282				151,000	06/02/2022
100111507		AUSTIN	TX		06/29/2023	2.875	144,228		1,290				725,000	06/03/2022
100111508		KAUNAKAKAI	HI		06/29/2023	2.875	118,891		938				250,000	06/22/2022
100111509		STANDISH	ME		06/29/2023	3.375	142,184		877				425,000	06/02/2022
100111510		YOUNGSTOWN	OH		06/29/2023	3.750	35,365		316				75,000	06/02/2022
100111512		RIVERSIDE	CA		06/29/2023	3.875	152,962		725				570,000	06/03/2022
100111515		CHICAGO	IL		06/29/2023	2.875	159,385		1,582				350,000	06/03/2022
100111516		MIAMI	FL		06/29/2023	7.125	27,135		58				490,000	06/02/2022
100111518		MONTGOMERY	AL		06/29/2023	4.500	35,847		233				160,000	06/03/2022
100111520		FREETOWN	IN		06/29/2023	7.250	4,510		21				230,000	06/08/2022
100111523		HARTSFIELD	GA		06/29/2023	6.625	20,030		92				103,000	06/10/2022
100111524		ETHEL	LA		06/29/2023	4.375	146,494		700				340,000	06/04/2022
100111526		LENOIR	NC		06/29/2023	7.250	26,761		48				129,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111527		OPA LOCKA	FL		06/29/2023	7.500	63,537		8				361,000	06/10/2022
100111528		BELLINGHAM	WA		06/29/2023	4.750	245,772		904				750,000	06/09/2022
100111530		FREDERICK	MD		06/29/2023	2.875	53,485		429				355,000	06/02/2022
100111531		DECATUR	GA		06/29/2023	4.375	87,585		723				265,000	06/02/2022
100111535		CUMMING	GA		06/29/2023	6.625	27,664		120				230,000	06/05/2022
100111538		UNIONVILLE	NY		06/29/2023	8.210	75,387		(35)				490,000	06/02/2022
100111541		PHILADELPHIA	PA		06/29/2023	7.000	17,734		37				130,000	06/02/2022
100111542		VIRGINIA BEACH	VA		06/29/2023	6.500	24,220		116				211,000	06/01/2022
100111543		PHILADELPHIA	PA		06/29/2023	7.000	19,855		35				135,000	06/03/2022
100111544		LAWRENCEVILLE	GA		06/29/2023	2.000	66,570		1,046				330,000	06/02/2022
100111545		MEMPHIS	TN		06/29/2023	6.375	111,699		142				305,000	06/02/2022
100111546		RIDGEWOOD	NY		06/29/2023	6.935	138,573		(119)				670,000	06/04/2022
100111547		COLUMBUS	OH		06/29/2023	4.625	31,289		233				65,000	06/02/2022
100111548		BOWIE	MD		06/29/2023	3.750	212,323		1,499				630,000	06/05/2022
100111549		MEMPHIS	TN		06/29/2023	4.625	37,303		200				91,900	06/02/2022
100111551		LORAIN	OH		06/29/2023	6.500	18,925		157				69,000	06/02/2022
100111553		SPRINGFIELD	MA		06/29/2023	3.875	30,317		429				215,000	06/03/2022
100111555		FORT LAUDERDALE	FL		06/29/2023	6.625	26,985		113				333,000	06/08/2022
100111556		NEW ORLEANS	LA		06/29/2023	4.125	112,930		734				273,000	06/03/2022
100111557		DOUGLASVILLE	GA		06/29/2023	4.625	83,575		388				285,000	06/09/2022
100111559		MARLTON	NJ		06/29/2023	5.872	46,836		181				371,900	06/03/2022
100111560		BROKEN ARROW	OK		06/29/2023	7.375	31,207		34				145,000	06/09/2022
100111563		JACKSONVILLE	FL		06/29/2023	6.500	25,111		119				175,000	02/12/2024
100111565		LITHONIA	GA		06/29/2023	4.000	68,687		460				232,000	06/02/2022
100111566		JACKSONVILLE	NC		06/29/2023	6.875	41,186		178				135,000	06/10/2022
100111569		AUSTELL	GA		06/29/2023	4.000	76,281		407				280,000	06/09/2022
100111570		LANCASTER	TX		06/29/2023	3.750	71,947		916				372,000	06/03/2022
100111571		OLD LYME	CT		06/29/2023	2.875	120,578		1,008				425,000	06/02/2022
100111572		CLARE	MI		06/29/2023	5.729	9,333		23				75,000	06/15/2022
100111574		COVINGTON	GA		06/29/2023	4.250	78,105		460				312,000	06/04/2022
100111575		UNION CITY	GA		06/29/2023	4.500	68,287		304				245,000	06/02/2022
100111577		BRASELTON	GA		06/29/2023	3.875	70,402		878				365,000	06/03/2022
100111580		STRATFORD	CT		06/29/2023	2.875	46,628		414				280,000	06/03/2022
100111582		PEACHLAND	NC		06/29/2023	6.875	18,397		77				159,000	06/02/2022
100111584		WHITESBORO	NJ		06/29/2023	6.375	95,718		162				240,000	06/05/2022
100111585		NEWTON	NJ		06/29/2023	3.000	35,575		332				222,900	06/02/2022
100111588		HACKENSACK	NJ		06/29/2023	6.245	128,761		608				430,000	06/03/2022
100111591		ATLANTA	GA		06/29/2023	3.625	55,836		450				180,000	06/02/2022
100111593		RICHMOND	VA		06/29/2023	2.875	122,606		1,033				545,000	06/02/2022
100111594		PRINCETON	NJ		06/29/2023	7.156	234,767		79				625,900	06/03/2022
100111598		MIAMI	FL		06/29/2023	5.750	65,525		197				348,000	06/10/2022
100111603		BESSEMER	AL		06/29/2023	4.125	85,831		560				200,000	06/03/2022
100111605		GRANTS	NM		06/29/2023	7.433	30,306		19				100,000	06/20/2022
100111606		ORLANDO	FL		06/29/2023	5.250	85,893		282				225,000	06/09/2022
100111607		FAYETTEVILLE	GA		06/29/2023	4.000	74,470		735				250,000	06/02/2022
100111610		BIRMINGHAM	AL		06/29/2023	5.000	437,179		1,185				890,000	05/16/2022
100111612		GRANTS	NM		06/29/2023	7.233	27,800		47				65,000	06/20/2022
100111613		SAINT ALBANS	ME		06/29/2023	4.000	61,809		473				145,000	07/26/2022
100111614		PENSACOLA	FL		06/29/2023	3.750	24,396		109				220,000	06/14/2022
100111616		MOUNT CARMEL	PA		06/29/2023	6.071	8,367		43				62,900	06/08/2022
100111617		ROGERS	AR		06/29/2023	8.375	37,845		(22)				220,000	04/08/2023
100111618		PORTLAND	OR		06/29/2023	4.000	283,142		553				550,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111619		TRENTON	NJ		06/29/2023	3.625	43,663		389				115,000	06/02/2022
100111620		COVINGTON	KY		06/29/2023	4.500	43,710		301				89,900	05/16/2022
100111621		PLANT CITY	FL		06/29/2023	6.125	132,947		336				295,000	05/16/2022
100111624		GARY	IN		06/29/2023	9.750	33,784		128				26,600	12/06/2021
100111625		CHICAGO HEIGHTS	IL		06/29/2023	4.000	78,541		687				189,900	05/16/2022
100111630		GOSHEN	IN		06/29/2023	4.500	60,962		380				180,000	05/16/2022
100111631		ATLANTA	GA		06/29/2023	4.000	159,998		1,349				420,000	05/16/2022
100111633		PHILADELPHIA	PA		06/29/2023	4.000	67,778		440				110,000	05/15/2022
100111635		WEST EDMESTON	NY		06/29/2023	8.000	48,299		(362)				113,000	05/16/2022
100111637		SEVERN	MD		06/29/2023	4.500	205,298		5,720				285,000	05/14/2022
100111638		LAKE WALES	FL		06/29/2023	5.500	31,380		129				242,000	04/07/2023
100111639		SHREVEPORT	LA		06/29/2023	9.850	24,331		(15)				32,000	04/07/2023
100111640		HAMBURG	NY		06/29/2023	5.500	75,397		1,874				165,000	05/15/2022
100111642		LEESBURG	FL		06/29/2023	4.120	14,965		178				135,000	04/10/2023
100111644		WEST MEMPHIS	AR		06/29/2023	5.875	44,984		312				56,000	05/15/2022
100111645		RICHMOND	VA		06/29/2023	6.750	115,343		222				276,000	05/15/2022
100111646		WASHINGTON	DC		06/29/2023	5.000	122,056		544				433,000	05/15/2022
100111648		MIAMI	FL		06/29/2023	2.375	206,926		4,775				530,000	05/16/2022
100111652		CORONA	CA		06/29/2023	1.125	720,307		11,261				1,760,000	05/15/2022
100111653		MACON	GA		06/29/2023	6.734	46,198		77				113,900	05/16/2022
100111656		NEW MARKET	AL		06/29/2023	5.000	72,292		491				210,000	05/16/2022
100111657		SAINT LOUIS	MO		06/29/2023	6.175	46,832		138				70,000	05/16/2022
100111658		GOODYEAR	AZ		06/29/2023	6.625	59,217		214				392,000	06/02/2022
100111659		DAYTON	OH		06/29/2023	7.000	29,903		72				57,000	06/02/2022
100111662		BOGALUSA	LA		06/29/2023	7.125	44,894		233				100,000	06/03/2022
100111665		JOHNSTON	RI		06/29/2023	4.000	109,456		671				325,000	05/16/2022
100111668		HARTVILLE	OH		06/29/2023	7.375	97,990		104				249,900	06/05/2022
100111672		HOUSTON	TX		06/29/2023	6.625	61,480		84				220,000	06/02/2022
100111673		BIG SPRING	TX		06/29/2023	7.500	156,376		(183)				335,000	06/04/2022
100111674		UTICA	MI		06/29/2023	7.250	108,187		49				265,900	06/03/2022
100111677		PARAMOUNT	CA		06/29/2023	6.875	307,697		151				680,000	06/02/2022
100111678		REHOBOTH BEACH	DE		06/29/2023	6.875	128,978		(63)				350,000	06/08/2022
100111679		ROCKFORD	IL		06/29/2023	6.875	34,234		46				90,000	06/01/2022
100111680		DISTRICT HEIGHTS	MD		06/29/2023	7.625	104,826		55				375,000	06/02/2022
100111683		DETROIT	MI		06/29/2023	7.000	34,704		85				54,000	06/11/2022
100111684		PLANT CITY	FL		06/29/2023	6.250	78,403		278				285,000	06/04/2022
100111685		LIMA	OH		06/29/2023	8.000	22,913		(13)				75,000	06/08/2022
100111688		MIAMI	FL		06/29/2023	5.375	208,930		627				920,000	06/02/2022
100111691		DEVON	PA		06/29/2023	2.875	18,772		185				187,000	06/08/2022
100111693		LANCASTER	SC		06/29/2023	6.500	21,385		103				164,000	06/03/2022
100111696		SACRAMENTO	CA		06/29/2023	3.750	143,150		1,029				365,000	06/02/2022
100111697		MIAMI	FL		06/29/2023	7.125	38,405		40				410,000	06/04/2022
100111700		NEWMARKET	NH		06/29/2023	4.625	96,438		604				240,000	06/03/2022
100111701		MILWAUKEE	WI		06/29/2023	3.500	55,050		664				131,000	06/02/2022
100111702		HESPERIA	CA		06/29/2023	6.875	65,002		162				465,000	06/02/2022
100111707		OSAGE BEACH	MO		06/29/2023	2.875	78,810		644				283,000	06/09/2022
100111708		WILMINGTON	NC		06/29/2023	7.125	48,426		9				225,000	06/04/2022
100111710		READING	PA		06/29/2023	7.250	47,345		26				126,000	06/04/2022
100111711		LEVITTOWN	PA		06/29/2023	7.000	106,407		233				295,000	06/02/2022
100111712		UPPER DARBY	PA		06/29/2023	7.125	66,588		79				145,000	06/04/2022
100111713		FORT LAUDERDALE	FL		06/29/2023	7.875	51,046		15				345,000	06/04/2022
100111716		JACKSON	WI		06/29/2023	7.750	174,500		(10)				320,000	06/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111717		FAIRVIEW	OK		06/29/2023	7.500	20,968		31				35,000	06/08/2022
100111719		BROCKTON	MA		06/29/2023	4.625	113,061		1,049				610,000	06/01/2022
100111720		CHICAGO	IL		06/29/2023	3.625	135,669		1,143				270,000	06/02/2022
100111723		WILMINGTON	DE		06/29/2023	4.000	112,380		697				254,000	06/04/2022
100111726		RICHMOND HILL	GA		06/29/2023	6.375	68,312		133				420,000	06/04/2022
100111728		MEMPHIS	TN		06/29/2023	7.625	44,453		18				115,000	06/02/2022
100111734		LANCASTER	CA		06/29/2023	2.875	117,254		1,024				360,000	06/03/2022
100111735		RICHMOND	VA		06/29/2023	6.875	66,291		152				188,000	06/03/2022
100111738		MOROCCO	IN		06/29/2023	7.500	62,241		21				125,900	06/10/2022
100111739		ARGYLE	NY		06/29/2023	7.000	38,293		210				95,000	06/03/2022
100111741		PRAIRIEVILLE	LA		06/29/2023	3.750	230,778		1,427				453,000	06/02/2022
100111742		MIAMI	FL		06/29/2023	6.875	189,076		165				545,000	06/02/2022
100111743		SPOKANE	WA		06/29/2023	3.625	80,723		(96)				430,000	06/02/2022
100111745		SEATTLE	WA		06/29/2023	2.875	108,572		840				560,000	06/02/2022
100111746		FAIRFIELD	AL		06/29/2023	4.375	34,868		520				89,900	06/04/2022
100111749		EAGLE SPRINGS	NC		06/29/2023	6.875	68,851		48				212,000	06/03/2022
100111751		WILDOMAR	CA		06/29/2023	6.625	151,494		163				360,000	06/04/2022
100111753		MELVINDALE	MI		06/29/2023	6.875	64,813		96				70,000	06/03/2022
100111754		DETROIT	MI		06/29/2023	7.125	28,825		61				66,500	06/09/2022
100111756		CHICAGO	IL		06/29/2023	8.500	137,909		(54)				340,000	06/03/2022
100111758		REDFORD	MI		06/29/2023	7.875	13,305		(6)				55,000	06/11/2022
100111759		FORT LAUDERDALE	FL		06/29/2023	7.500	91,554		29				245,000	06/05/2022
100111765		NOVI	MI		06/29/2023	6.750	156,284		421				535,000	06/10/2022
100111766		TEMPERANCE	MI		06/29/2023	6.875	78,559		54				185,000	06/09/2022
100111767		SILVER SPRING	MD		06/29/2023	4.250	201,793		986				520,000	06/01/2022
100111768		HOUSTON	TX		06/29/2023	2.875	48,470		421				232,000	06/12/2022
100111770		TUCSON	AZ		06/29/2023	2.875	100,829		834				375,000	06/02/2022
100111772		OPA LOCKA	FL		06/29/2023	4.250	239,619		1,546				470,000	06/10/2022
100111775		BENZONIA	MI		06/29/2023	7.250	124,068		54				300,000	06/06/2022
100111776		LEXINGTON	NY		06/29/2023	3.875	154,385		2,184				260,000	06/03/2022
100111777		LAS VEGAS	NV		06/29/2023	5.250	24,510		213				155,000	06/02/2022
100111778		BATON ROUGE	LA		06/29/2023	4.125	105,882		548				185,000	06/02/2022
100111780		HIALEAH	FL		06/29/2023	3.000	272,722		2,497				570,000	06/03/2022
100111783		STERLING	IL		06/29/2023	7.375	38,959		110				75,000	06/03/2022
100111784		MIAMI	FL		06/29/2023	6.875	155,325		370				505,000	06/10/2022
100111785		LAS VEGAS	NV		06/29/2023	3.625	143,193		1,167				370,000	06/01/2022
100111787		RYDAL	GA		06/29/2023	7.000	83,273		237				350,000	06/03/2022
100111789		TRUCKEE	CA		06/29/2023	6.500	213,967		71				775,000	06/06/2022
100111790		FRANKFORT	IL		06/29/2023	6.750	19,913		99				240,000	06/09/2022
100111791		PHOENIX	AZ		06/29/2023	6.875	60,942		126				275,000	06/02/2022
100111792		TEMPLE HILLS	MD		06/29/2023	6.250	168,268		227				415,000	06/05/2022
100111793		CLEVELAND	OH		06/29/2023	8.750	29,995		(129)				85,000	06/03/2022
100111796		MILWAUKEE	WI		06/29/2023	4.625	66,408		399				138,000	06/10/2022
100111799		PINE PLAINS	NY		06/29/2023	6.875	29,192		77				365,000	06/05/2022
100111801		SAN ANTONIO	TX		06/29/2023	6.750	64,380		62				232,000	06/02/2022
100111802		WICHITA	KS		06/29/2023	8.625	13,350		(17)				60,000	06/02/2022
100111803		TOLEDO	OH		06/29/2023	7.250	14,021		25				33,000	06/02/2022
100111807		NEWBURGH	NY		06/29/2023	2.875	134,196		1,402				285,000	06/03/2022
100111809		INDIO	CA		06/29/2023	6.300	222,492		233				600,000	06/03/2022
100111810		SAINT SIMONS ISLAND	GA		06/29/2023	7.125	63,602		266				540,000	06/05/2022
100111811		LONGWOOD	FL		06/29/2023	6.500	85,597		224				280,000	06/02/2022
100111814		WASHINGTON	IN		06/29/2023	7.625	40,319		22				120,000	06/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111815		FAYETTEVILLE	GA		06/29/2023	4.000	93,693		354				365,000	06/02/2022
100111816		EVANS CITY	PA		06/29/2023	6.250	34,590		164				189,900	06/03/2022
100111820		DODGE CITY	KS		06/29/2023	7.580	30,005		(14)				75,000	06/11/2022
100111822		PLANO	IL		06/29/2023	6.875	52,444		88				120,000	06/07/2022
100111824		CHATSWORTH	CA		06/29/2023	2.875	84,319		638				535,000	06/01/2022
100111825		HUNTINGTON	NY		06/29/2023	3.875	224,171		1,286				455,000	06/01/2022
100111827		LEVITTOWN	NY		06/29/2023	6.875	229,175		185				660,000	06/02/2022
100111828		LINDEN	NJ		06/29/2023	4.375	109,028		617				220,000	06/02/2022
100111830		NEWNAN	GA		06/29/2023	6.375	68,379		191				338,000	06/02/2022
100111831		CHARLOTTE	NC		06/29/2023	7.125	56,636		259				290,000	06/09/2022
100111832		RAVENNA	OH		06/29/2023	7.250	71,126		61				190,000	06/10/2022
100111834		VALLEY STREAM	NY		06/29/2023	7.000	194,610		192				520,000	06/01/2022
100111840		LIVONIA	MI		06/29/2023	6.375	161,796		304				440,000	06/03/2022
100111844		BARRINGTON	IL		06/29/2023	6.000	146,130		450				230,000	06/02/2022
100111845		SPRINGFIELD GARDENS	NY		06/29/2023	6.875	299,413		238				640,000	06/10/2022
100111846		LOS BANOS	CA		06/29/2023	2.875	178,139		1,473				480,000	06/02/2022
100111848		ROCKWOOD	PA		06/29/2023	2.875	18,888		104				148,000	06/05/2022
100111850		NEVADA	MO		06/29/2023	6.750	18,173		18				75,000	06/06/2022
100111851		LINCOLN PARK	MI		06/29/2023	2.875	44,547		386				102,500	06/03/2022
100111852		RIDGEFIELD PARK	NJ		06/29/2023	4.125	336,496		2,638				615,000	06/02/2022
100111855		MUNSTER	IN		06/29/2023	3.500	93,780		755				200,000	06/10/2022
100111858		BRICK	NJ		06/29/2023	2.875	179,235		1,458				430,000	06/02/2022
100111861		MANASSAS	VA		06/29/2023	6.250	82,520		117				279,000	06/09/2022
100111863		GREENVILLE	AL		06/29/2023	5.000	34,652		401				75,000	06/02/2022
100111864		PHOENIX	AZ		06/29/2023	6.875	33,940		128				420,000	06/02/2022
100111866		SAINT LOUIS	MO		06/29/2023	3.250	60,907		451				277,000	06/02/2022
100111873		AMERICUS	GA		06/29/2023	3.625	152,019		1,648				264,000	06/04/2022
100111876		SNEADS	FL		06/29/2023	7.625	45,705		64				149,900	06/03/2022
100111878		EL PASO	TX		06/29/2023	5.375	71,245		320				185,000	06/03/2022
100111879		SPRINGDALE	AR		06/29/2023	6.625	129,699		382				283,000	06/04/2022
100111880		HIGH POINT	NC		06/29/2023	7.500	39,877		7				120,000	06/01/2022
100111882		MARCUS HOOK	PA		06/29/2023	3.625	100,828		882				257,000	06/02/2022
100111885		MYRTLE BEACH	SC		06/29/2023	2.875	111,015		955				340,000	06/02/2022
100111886		HAGERSTOWN	MD		06/29/2023	2.750	20,096		527				300,000	04/10/2023
100111887		JEFFERSON	NC		06/29/2023	6.750	112,951		97				212,000	06/06/2022
100111889		LAS VEGAS	NV		06/29/2023	3.625	38,082		286				340,000	05/16/2022
100111890		SOLDIERS GROVE	WI		06/29/2023	3.875	39,600		627				252,900	05/16/2022
100111891		SULPHUR	LA		06/29/2023	5.500	43,221		183				229,000	05/15/2022
100111892		LAUREL	MD		06/29/2023	4.875	117,327		503				208,000	05/16/2022
100111893		POTTSTOWN	PA		06/29/2023	4.625	142,936		682				340,000	05/15/2022
100111894		DES MOINES	IA		06/29/2023	4.375	69,033		363				215,000	05/18/2022
100111895		MISSION	KS		06/29/2023	4.000	73,469		474				280,000	05/14/2022
100111896		CHATTANOOGA	TN		06/29/2023	4.250	106,944		534				290,000	05/16/2022
100111897		HARRISBURG	PA		06/29/2023	5.125	85,742		339				199,000	05/17/2022
100111901		NAPERVILLE	IL		06/29/2023	3.625	198,503		1,481				600,000	05/16/2022
100111905		TELFORD	PA		06/29/2023	4.500	91,393		455				267,000	05/15/2022
100111908		SAINT MICHAELS	MD		06/29/2023	4.875	131,816		472				320,000	05/16/2022
100111910		LOXAHATCHEE	FL		06/29/2023	4.750	52,635		436				514,000	05/15/2022
100111911		LINDALE	TX		06/29/2023	5.375	73,364		259				237,000	05/16/2022
100111915		BRONX	NY		06/29/2023	4.375	160,222		1,036				594,000	05/14/2022
100111919		WHEATON	IL		06/29/2023	5.250	157,703		299				360,000	05/14/2022
100111920		AURORA	IL		06/29/2023	5.500	123,904		406				335,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111923		CONCORD	NC		06/29/2023	4.500	60,765		315				210,000	05/14/2022
100111925		HAVERTOWN	PA		06/29/2023	4.250	183,032		1,619				410,000	05/14/2022
100111926		RUPERT	ID		06/29/2023	5.500	29,049		96				193,400	04/10/2023
100111928		VISALIA	CA		06/29/2023	5.875	122,975		240				340,000	05/17/2022
100111930		FEDERALSBURG	MD		06/29/2023	4.500	128,289		601				245,000	05/15/2022
100111933		HUGO	MN		06/29/2023	4.000	128,764		751				365,000	05/14/2022
100111938		MIDDLE RIVER	MD		06/29/2023	3.625	170,030		1,043				395,000	05/16/2022
100111940		ORANGE CITY	FL		06/29/2023	4.875	109,605		436				283,000	05/16/2022
100111941		UPPER DARBY	PA		06/29/2023	4.125	35,974		302				102,000	05/16/2022
100111944		PORTLAND	OR		06/29/2023	3.875	168,703		975				385,000	05/15/2022
100111945		NEWNAN	GA		06/29/2023	2.000	64,114		1,123				250,900	05/16/2022
100111947		UPPER MARLBORO	MD		06/29/2023	5.875	155,022		307				355,000	05/16/2022
100111948		WINTER GARDEN	FL		06/29/2023	4.000	218,369		1,361				652,500	05/16/2022
100111949		STUART	FL		06/29/2023	3.500	132,309		967				410,000	05/16/2022
100111950		LITHONIA	GA		06/29/2023	5.875	37,069		247				272,000	05/16/2022
100111951		CALERA	AL		06/29/2023	4.875	74,767		323				207,000	05/16/2022
100111952		TOBYHANNA	PA		06/29/2023	4.125	79,425		742				452,000	05/16/2022
100111955		MARSHALL	MO		06/29/2023	5.875	31,159		282				150,000	05/17/2022
100111959		CHANDLER	AZ		06/29/2023	4.500	60,523		284				380,000	05/16/2022
100111960		SENOIA	GA		06/29/2023	3.875	65,525		427				186,900	05/14/2022
100111961		PIQUA	OH		06/29/2023	3.750	30,795		301				70,000	05/16/2022
100111962		HANOVER	PA		06/29/2023	4.625	37,719		492				135,000	05/19/2022
100111966		MANDEVILLE	LA		06/29/2023	2.875	37,778		736				151,000	05/22/2022
100111968		DECATUR	GA		06/29/2023	4.375	62,873		342				195,000	05/15/2022
100111970		HANSON	MA		06/29/2023	5.750	40,687		90				550,000	04/08/2023
100111971		VENTURA	CA		06/29/2023	2.875	111,571		1,536				369,000	05/14/2022
100111972		KANNAPOLIS	NC		06/29/2023	5.000	49,873		180				218,000	05/16/2022
100111974		SAN DIEGO	CA		06/29/2023	2.750	259,408		3,854				1,055,000	05/16/2022
100111975		PEARSON	GA		06/29/2023	3.750	32,495		324				140,000	04/11/2023
100111976		HOUSTON	TX		06/29/2023	4.625	76,345		376				230,000	05/14/2022
100111978		SEATTLE	WA		06/29/2023	3.875	277,789		2,347				700,000	05/14/2022
100111980		SAN MARCOS	CA		06/29/2023	7.625	82,104		66				669,900	08/18/2025
100111983		JAMAICA	NY		06/29/2023	4.000	279,127		2,868				650,000	04/08/2023
100111984		ABILENE	TX		06/29/2023	3.990	105,837		658				198,500	05/15/2022
100111985		BRENTWOOD	TN		06/29/2023	3.750	241,259		1,918				560,000	05/15/2022
100111987		ROCKAWAY BEACH	OR		06/29/2023	3.875	326,621		2,710				910,000	05/15/2022
100111991		BUFFALO	NY		06/29/2023	4.250	116,120		835				225,000	05/15/2022
100111997		ALLEN	TX		06/29/2023	4.500	163,165		1,022				421,000	05/13/2022
100111998		BOISE	ID		06/29/2023	3.990	393,055		2,829				849,000	05/15/2022
100111999		NORRISTOWN	PA		06/29/2023	4.500	97,392		396				265,000	05/15/2022
100112001		FORT WORTH	TX		06/29/2023	6.860	54,425		63				270,000	05/16/2022
100112005		SAINT LOUIS	MO		06/29/2023	4.500	85,844		470				172,000	05/14/2022
100112007		STATEN ISLAND	NY		06/29/2023	3.875	114,575		683				600,000	05/14/2022
100112011		GRAND JUNCTION	CO		06/29/2023	6.875	57,163		134				240,000	06/01/2022
100112012		JACKSON	NJ		06/29/2023	4.000	225,825		1,395				670,000	06/02/2022
100112014		FOLEY	AL		06/29/2023	4.625	116,464		506				250,000	06/05/2022
100112019		LEXINGTON	TN		06/29/2023	7.375	55,733		18				93,900	06/03/2022
100112022		COPPERAS COVE	TX		06/29/2023	6.875	49,000		72				145,000	06/07/2022
100112025		SEATTLE	WA		06/29/2023	2.875	172,928		1,360				775,000	06/02/2022
100112026		CHERRY HILL	NJ		06/29/2023	3.750	278,032		2,211				425,000	06/02/2022
100112027		FORT MILL	SC		06/29/2023	6.500	273,628		272				844,900	06/04/2022
100112028		RACINE	WI		06/29/2023	4.375	101,076		766				230,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112029		ATCO	NJ		06/29/2023	4.625	193,729		1,064				310,000	06/05/2022
100112030		PORTAGE	PA		06/29/2023	7.125	2,508		(21)				75,000	06/13/2022
100112031		BURLESON	TX		06/29/2023	2.875	87,655		643				350,000	06/07/2022
100112032		MILWAUKEE	WI		06/29/2023	3.250	78,314		569				172,000	06/02/2022
100112033		NAZARETH	PA		06/29/2023	6.875	77,282		94				253,000	02/22/2024
100112034		CITRUS HEIGHTS	CA		06/29/2023	2.875	185,074		1,451				550,000	06/03/2022
100112035		CYPRESS	TX		06/29/2023	5.750	37,498		82				570,000	06/01/2022
100112037		PORT CHESTER	NY		06/29/2023	2.875	225,718		2,255				500,000	06/03/2022
100112038		GLEN BURNIE	MD		06/29/2023	2.750	142,648		1,315				332,000	06/03/2022
100112039		STAUNTON	VA		06/29/2023	6.500	135,597		207				199,000	06/05/2022
100112041		RICHARDSON	TX		06/29/2023	6.500	156,962		249				550,000	06/02/2022
100112043		WEST SPRINGFIELD	MA		06/29/2023	6.750	73,522		152				200,000	06/02/2022
100112044		MILWAUKEE	WI		06/29/2023	2.875	63,712		599				141,000	06/02/2022
100112045		BROOKLYN	NY		06/29/2023	2.875	175,830		1,708				575,000	06/02/2022
100112048		SKOKIE	IL		06/29/2023	4.750	98,239		734				159,500	06/09/2022
100112049		PHILADELPHIA	PA		06/29/2023	3.750	44,686		553				160,000	06/02/2022
100112051		CEDAR PARK	TX		06/29/2023	6.750	116,483		97				400,000	06/09/2022
100112052		DADEVILLE	AL		06/29/2023	8.875	39,356		(144)				115,000	06/03/2022
100112053		LANSING	MI		06/29/2023	6.750	51,872		193				78,000	06/03/2022
100112057		ORANGE PARK	FL		06/29/2023	6.500	115,675		181				270,000	06/02/2022
100112058		HARVEY	LA		06/29/2023	7.250	86,451		135				166,000	06/01/2022
100112063		HANSON	MA		06/29/2023	3.750	179,008		1,070				480,000	06/04/2022
100112064		MIAMI	FL		06/29/2023	6.625	102,520		168				164,000	06/10/2022
100112066		ROCKAWAY PARK	NY		06/29/2023	2.875	222,548		1,811				880,000	06/03/2022
100112067		ATLANTA	GA		06/29/2023	2.875	144,428		1,089				345,000	06/21/2022
100112069		HACKETTSTOWN	NJ		06/29/2023	4.125	264,376		1,589				465,000	06/02/2022
100112071		HARDINSBURG	KY		06/29/2023	7.495	34,557		18				121,000	06/10/2022
100112074		DICKINSON	TX		06/29/2023	6.375	174,109		214				327,000	06/02/2022
100112075		TOPEKA	KS		06/29/2023	3.750	35,599		477				84,000	06/07/2022
100112076		KIRBYVILLE	MO		06/29/2023	4.250	226,978		1,293				520,000	06/07/2022
100112078		CHICAGO	IL		06/29/2023	6.000	5,286		(427)				200,000	06/02/2022
100112080		ELMER	NJ		06/29/2023	7.500	139,820		82				320,000	06/05/2022
100112081		HAMMOND	IN		06/29/2023	4.125	45,870		555				110,000	06/02/2022
100112082		POUGHKEEPSIE	NY		06/29/2023	3.125	155,521		1,481				360,000	06/03/2022
100112083		BROOKLYN	NY		06/29/2023	6.875	189,126		533				1,613,000	06/02/2022
100112086		HANOVER	PA		06/29/2023	7.500	99,989		17				239,000	06/03/2022
100112088		SUGAR LAND	TX		06/29/2023	6.250	119,818		175				217,000	06/12/2022
100112090		SOUTH BEND	IN		06/29/2023	6.625	68,348		187				230,000	06/02/2022
100112091		INDIANAPOLIS	IN		06/29/2023	3.625	88,688		829				252,000	06/03/2022
100112092		NAPERVILLE	IL		06/29/2023	3.500	301,822		2,403				575,000	06/01/2022
100112093		OVERLAND PARK	KS		06/29/2023	6.500	103,771		300				310,000	06/05/2022
100112096		HOUSTON	TX		06/29/2023	7.875	44,216		(18)				155,000	07/18/2022
100112100		COLUMBIANA	AL		06/29/2023	4.000	76,492		486				205,600	06/08/2022
100112101		HOUSTON	TX		06/29/2023	4.375	73,717		723				235,000	06/03/2022
100112103		BESSEMER	AL		06/29/2023	3.625	122,394		834				330,000	06/02/2022
100112104		ROLLING MEADOWS	IL		06/29/2023	7.250	73,720		353				135,000	06/11/2022
100112105		SAINT MARYS	GA		06/29/2023	5.000	179,076		1,298				255,000	06/03/2022
100112106		CALDWELL	ID		06/29/2023	7.125	57,826		89				335,000	06/10/2022
100112107		SMYRNA	DE		06/29/2023	4.125	197,298		926				550,000	06/13/2022
100112108		VINELAND	NJ		06/29/2023	4.000	99,959		876				200,000	06/05/2022
100112111		BELLEVUE	NE		06/29/2023	7.250	57,285		55				170,000	06/02/2022
100112114		PORT JERVIS	NY		06/29/2023	3.125	80,407		671				195,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112117		RHOME	TX		06/29/2023	7.750	101,931		(1)				257,000	06/02/2022
100112118		NEW KENSINGTON	PA		06/29/2023	6.625	29,325		76				155,000	06/09/2022
100112119		KINGWOOD	TX		06/29/2023	7.125	99,850		108				275,000	06/03/2022
100112120		WILLIAMSBURG	OH		06/29/2023	7.125	70,860		99				145,000	06/03/2022
100112122		FONDA	NY		06/29/2023	6.875	146,680		119				347,500	06/02/2022
100112123		LAKELAND	FL		06/29/2023	6.875	308,262		780				560,000	06/03/2022
100112124		LEAVENWORTH	KS		06/29/2023	7.375	72,713		(16)				167,000	06/02/2022
100112126		GREENSBORO	NC		06/29/2023	7.375	77,804		(59)				199,000	06/03/2022
100112127		HAMPDEN	ME		06/29/2023	4.500	79,687		249				188,700	06/02/2022
100112128		SHAWNEE	OK		06/29/2023	7.625	55,673		12				146,500	06/11/2022
100112129		FAYETTEVILLE	NC		06/29/2023	6.625	58,498		87				133,900	06/02/2022
100112130		TAMPA	FL		06/29/2023	3.875	66,461		513				246,000	06/03/2022
100112131		SAVANNAH	GA		06/29/2023	10.500	73,618		(430)				160,000	05/16/2022
100112132		MIAMI	FL		06/29/2023	4.125	78,640		587				485,000	06/04/2022
100112133		JACKSONVILLE	FL		06/29/2023	4.125	280,760		1,600				550,000	06/02/2022
100112134		MEXICO	MO		06/29/2023	1.000	11,932		185				82,500	04/08/2023
100112135		PHILADELPHIA	PA		06/29/2023	2.000	95,717		1,055				255,000	05/15/2022
100112139		SCHENECTADY	NY		06/29/2023	5.000	68,783		301				155,000	05/16/2022
100112140		LANSING	MI		06/29/2023	6.125	1,236						140,000	04/07/2023
100112142		LA MARQUE	TX		06/29/2023	4.000	58,290		759				195,000	05/16/2022
100112143		JUSTIN	TX		06/29/2023	2.000	47,859		627				315,000	05/16/2022
100112144		COEUR DALENE	ID		06/29/2023	4.750	69,329		274				390,000	05/16/2022
100112145		WATERBURY	CT		06/29/2023	4.000	11,299		311				240,000	04/09/2023
100112148		ATLANTA	GA		06/29/2023	3.000	55,292		1,255				235,000	05/16/2022
100112149		WESLEY CHAPEL	FL		06/29/2023	3.000	87,301		3,622				280,000	05/16/2022
100112153		BRADFORD	NH		06/29/2023	5.875	133,401		382				314,000	05/16/2022
100112155		MIAMI	FL		06/29/2023	4.000	132,151		822				385,000	05/16/2022
100112156		SAINT CLOUD	FL		06/29/2023	4.875	177,739		942				457,000	05/16/2022
100112159		NAPA	CA		06/29/2023	6.250	5,258		35				822,000	04/07/2023
100112160		PALM BAY	FL		06/29/2023	4.125	80,455		933				317,000	05/16/2022
100112162		ROOSEVELT	NY		06/29/2023	5.875	147,141		334				462,000	05/16/2022
100112163		HOUSTON	TX		06/29/2023	5.500	84,906		212				210,000	05/14/2022
100112164		CASSELBERRY	FL		06/29/2023	4.375	95,649		498				235,000	05/15/2022
100112168		KIRKLAND	WA		06/29/2023	3.500	155,370		1,207				1,050,000	05/15/2022
100112169		LIBERTY	MO		06/29/2023	4.700	85,442		391				293,000	10/18/2023
100112171		ORLANDO	FL		06/29/2023	4.625	94,432		542				265,000	05/15/2022
100112173		VICTORIA	TX		06/29/2023	5.500	226,944		878				430,000	05/16/2022
100112175		ORLANDO	FL		06/29/2023	4.875	178,646		1,020				445,000	05/16/2022
100112176		SHELTON	CT		06/29/2023	5.500	93,345		295				255,000	05/14/2022
100112179		FAYETTEVILLE	GA		06/29/2023	7.375	215,958		88				485,900	11/11/2024
100112180		JACKSONVILLE	FL		06/29/2023	4.750	93,525		107				220,000	07/25/2025
100112183		QUINCY	FL		06/29/2023	3.625	44,349		485				249,840	05/16/2022
100112184		GREENCASTLE	PA		06/29/2023	7.000	65,832		125				275,000	05/18/2022
100112188		BROOKLYN	NY		06/29/2023	5.000	95,556		520				745,000	05/15/2022
100112190		WOODSTOCK	GA		06/29/2023	8.000	110,267		(131)				325,200	05/16/2022
100112191		COTTAGE GROVE	MN		06/29/2023	5.000	139,553		620				347,500	05/15/2022
100112196		CHICAGO	IL		06/29/2023	6.000	111,627		179				292,000	05/14/2022
100112199		STANWOOD	WA		06/29/2023	5.000	56,935		573				422,000	05/14/2022
100112200		MARYLAND HEIG	MO		06/29/2023	6.000	90,583		228				210,000	05/16/2022
100112203		SAINT CHARLES	MO		06/29/2023	8.625	141,336		74				580,000	05/15/2022
100112204		MONTGOMERY	AL		06/29/2023	5.000	49,531		387				145,000	05/16/2022
100112205		HARTSELLE	AL		06/29/2023	5.000	38,611		283				135,000	05/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112206		SOUTH ELGIN	IL		06/29/2023	5.000	223,765		1,757				550,000	05/16/2022
100112207		MARIETTA	OH		06/29/2023	5.870	116,079		477				245,000	05/16/2022
100112208		WETMORE	MI		06/29/2023	3.875	7,968		170				124,500	04/08/2023
100112211		CLOVER	SC		06/29/2023	4.000	67,558		688				282,000	05/16/2022
100112212		CHICAGO	IL		06/29/2023	6.250	163,942		523				235,000	05/14/2022
100112218		BINGHAMTON	NY		06/29/2023	5.770	24,163		55				130,000	04/11/2023
100112219		EL PASO	TX		06/29/2023	5.875	50,862		82				148,000	05/16/2022
100112222		LEXINGTON	GA		06/29/2023	5.500	58,530		368				165,500	05/16/2022
100112223		CHULA VISTA	CA		06/29/2023	4.625	321,010		6,931				850,000	05/15/2022
100112225		WILLINGBORO	NJ		06/29/2023	4.000	83,167		601				245,000	05/16/2022
100112226		PHOENIX	IL		06/29/2023	3.875	15,033		162				65,000	04/09/2023
100112227		GILBERT	AZ		06/29/2023	4.720	193,776		1,542				685,000	05/16/2022
100112228		STATEN ISLAND	NY		06/29/2023	4.690	224,701		1,635				650,000	05/16/2022
100112229		SUWANEE	GA		06/29/2023	4.375	164,509		1,189				495,000	05/16/2022
100112234		NASHVILLE	TN		06/29/2023	5.000	103,291		789				545,000	05/15/2022
100112235		SONOMA	CA		06/29/2023	4.500	223,103		1,242				700,000	05/17/2022
100112236		MIDDLETOWN	OH		06/29/2023	6.250	28,952		334				112,000	04/08/2023
100112237		WAUKESHA	WI		06/29/2023	4.625	132,980		865				250,000	05/15/2022
100112238		MARINGOUIN	LA		06/29/2023	4.923	74,431		286				145,000	05/15/2022
100112239		BROWNSVILLE	PA		06/29/2023	4.999	66,070		445				135,000	05/16/2022
100112240		STOUTSVILLE	OH		06/29/2023	2.407	53,649		652				189,000	08/04/2022
100112241		TUCSON	AZ		06/29/2023	9.316	23,961		(21)				125,000	04/10/2023
100112242		LINDENWOLD	NJ		06/29/2023	5.000	63,282		1,285				220,000	05/16/2022
100112243		EVERETT	WA		06/29/2023	2.875	149,517		1,204				550,000	06/02/2022
100112247		LA MARQUE	TX		06/29/2023	3.000	123,002		1,015				270,000	06/02/2022
100112248		SACRAMENTO	CA		06/29/2023	2.875	152,676		1,256				575,000	06/04/2022
100112249		BRONX	NY		06/29/2023	2.875	354,634		3,475				730,000	06/02/2022
100112250		KANSAS CITY	MO		06/29/2023	4.750	102,007		595				195,000	06/02/2022
100112251		MOUNTLAKE TERRACE	WA		06/29/2023	4.875	224,030		746				830,000	06/04/2022
100112252		WEST CHESTER	PA		06/29/2023	2.875	188,480		1,639				356,000	06/02/2022
100112254		CORVALLIS	OR		06/29/2023	2.875	166,299		1,295				375,000	06/06/2022
100112256		RENTON	WA		06/29/2023	4.750	293,062		1,136				950,000	06/03/2022
100112259		METHUEN	MA		06/29/2023	4.500	314,201		1,871				525,000	06/04/2022
100112262		BOLINGBROOK	IL		06/29/2023	2.875	174,357		1,763				435,000	06/02/2022
100112264		EL MIRAGE	AZ		06/29/2023	5.750	155,983		347				400,000	06/02/2022
100112265		ARLINGTON HEIGHTS	IL		06/29/2023	2.875	52,496		440				140,000	06/11/2022
100112266		SPRINGBORO	OH		06/29/2023	5.125	295,992		1,118				510,000	06/06/2022
100112267		CASPER	WY		06/29/2023	4.250	106,971		575				218,000	06/04/2022
100112271		RESTON	VA		06/29/2023	2.875	72,596		558				435,000	06/13/2022
100112273		HOLLYWOOD	SC		06/29/2023	5.125	96,206		411				270,000	06/03/2022
100112278		SOUTH HAMILTON	MA		06/29/2023	5.875	359,165		917				975,000	06/02/2022
100112279		RICHMOND	TX		06/29/2023	2.875	254,664		2,034				660,000	06/02/2022
100112281		WOODLAND PARK	CO		06/29/2023	3.875	64,377		335				440,000	06/04/2022
100112282		SHREWSBURY	MA		06/29/2023	2.750	231,328		2,275				510,000	06/09/2022
100112284		KING CITY	CA		06/29/2023	6.375	106,389		244				410,000	06/08/2022
100112285		WASHINGTON	DC		06/29/2023	2.875	171,289		1,495				718,000	06/03/2022
100112288		PHOENIX	AZ		06/29/2023	6.750	76,563		143				315,000	06/01/2022
100112289		MIDDLE RIVER	MD		06/29/2023	4.250	138,826		293				300,000	06/02/2022
100112291		STATEN ISLAND	NY		06/29/2023	2.875	388,984		4,087				1,084,000	06/06/2022
100112292		WALDORF	MD		06/29/2023	6.875	243,459		150				500,000	06/02/2022
100112293		SABINAL	TX		06/29/2023	2.875	39,319		397				151,000	06/15/2022
100112294		MILWAUKEE	WI		06/29/2023	6.875	42,022		111				75,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112296		ALEXANDRIA	VA		06/29/2023	2.875	122,490		1,084				265,000	06/09/2022
100112297		BALTIMORE	MD		06/29/2023	7.000	60,061		136				145,000	06/03/2022
100112299		SPRING	TX		06/29/2023	7.750	116,808		8				245,000	06/02/2022
100112301		BOWIE	MD		06/29/2023	3.875	299,038		2,801				450,000	06/01/2022
100112302		ODENTON	MD		06/29/2023	4.000	217,721		1,341				380,000	06/02/2022
100112303		RIVERDALE	GA		06/29/2023	2.875	69,498		586				220,000	06/02/2022
100112304		CENTRAL ISLIP	NY		06/29/2023	4.000	270,375		2,229				415,000	06/03/2022
100112306		AURORA	CO		06/29/2023	2.875	69,587		609				440,000	06/02/2022
100112307		MEMPHIS	TN		06/29/2023	6.750	134,735		126				270,000	06/01/2022
100112309		LOCKPORT	NY		06/29/2023	6.940	57,141		76				195,000	06/03/2022
100112311		LAKE PANASOFFKEE	FL		06/29/2023	6.500	65,546		98				565,000	06/02/2022
100112312		LITTLE ROCK	AR		06/29/2023	8.000	48,427		(6)				60,000	06/02/2022
100112313		HUTCHINSON	KS		06/29/2023	4.250	13,084		154				39,900	06/02/2022
100112318		BLOOMINGTON	IL		06/29/2023	6.720	44,645		238				83,000	06/03/2022
100112319		POWER	MT		06/29/2023	8.625	132,812		(69)				305,000	06/07/2022
100112322		MIAMI	FL		06/29/2023	2.875	87,746		792				630,000	06/02/2022
100112324		HAWLEY	PA		06/29/2023	7.375	91,510		120				260,000	06/03/2022
100112326		BOSSIER CITY	LA		06/29/2023	3.000	75,622		533				193,000	06/06/2022
100112327		COTTAGE GROVE	MN		06/29/2023	6.750	112,199		112				255,000	06/03/2022
100112331		GONZALES	TX		06/29/2023	7.375	56,405		24				145,000	06/06/2022
100112332		DAYTONA BEACH	FL		06/29/2023	6.875	86,011		178				235,000	06/04/2022
100112333		KAUKAUNA	WI		06/29/2023	6.750	347,319		236				642,000	06/09/2022
100112335		FERNDALE	MI		06/29/2023	6.750	144,190		145				220,000	06/02/2022
100112336		MIAMI	FL		06/29/2023	6.625	71,377		93				500,000	06/02/2022
100112339		KANSAS CITY	MO		06/29/2023	2.875	64,083		566				215,000	06/02/2022
100112340		LEOMINSTER	MA		06/29/2023	7.750	143,202		1				395,000	06/03/2022
100112342		ANSON	ME		06/29/2023	7.000	36,209		86				85,000	06/05/2022
100112345		ORLANDO	FL		06/29/2023	6.750	70,684		305				135,000	06/02/2022
100112346		CUMMING	GA		06/29/2023	3.375	92,040		1,079				495,000	06/05/2022
100112347		CORAM	NY		06/29/2023	2.875	203,128		2,017				520,000	06/02/2022
100112348		GILBERT	PA		06/29/2023	4.500	178,084		1,387				275,000	06/09/2022
100112350		DESERT HOT SPRINGS	CA		06/29/2023	2.875	92,156		853				426,600	06/11/2022
100112351		JACKSONVILLE	FL		06/29/2023	7.000	77,553		80				235,000	06/03/2022
100112355		FALLBROOK	CA		06/29/2023	6.250	201,715		270				715,000	06/03/2022
100112357		EL PASO	TX		06/29/2023	7.750	49,417		3				157,000	06/03/2022
100112361		REDFORD	MI		06/29/2023	6.990	58,492		103				160,000	06/02/2022
100112362		SPOKANE	WA		06/29/2023	4.125	115,109		735				375,000	06/02/2022
100112363		WOODBRIDGE	VA		06/29/2023	7.000	154,115		89				330,000	06/02/2022
100112365		DAYTONA BEACH	FL		06/29/2023	8.250	32,262		(41)				190,000	06/02/2022
100112366		MERCER	PA		06/29/2023	6.875	42,611		53				145,000	06/02/2022
100112368		WEST HELENA	AR		06/29/2023	7.375	39,913		163				57,000	06/02/2022
100112369		GRETNA	LA		06/29/2023	6.750	28,979		46				195,000	06/01/2022
100112370		ELK MOUND	WI		06/29/2023	7.000	55,951		48				170,000	06/10/2022
100112371		COLLEGE PLACE	WA		06/29/2023	6.500	82,276		111				218,000	06/22/2022
100112373		FISHKILL	NY		06/29/2023	2.750	218,378		2,204				460,000	06/09/2022
100112374		EL PASO	TX		06/29/2023	6.500	20,507		35				195,000	06/02/2022
100112379		PHILADELPHIA	PA		06/29/2023	6.500	47,100		81				115,000	06/03/2022
100112380		SHREVEPORT	LA		06/29/2023	9.032	66,237		(210)				143,500	05/16/2022
100112383		SKOKIE	IL		06/29/2023	2.750	201,226		1,757				422,000	12/21/2024
100112384		MCDONOUGH	GA		06/29/2023	5.500	95,960		900				297,000	10/08/2022
100112385		RICHMOND	KY		06/29/2023	7.490	31,163						130,000	04/10/2023
100112387		OAKLAND	CA		06/29/2023	6.000	60,005		437				610,000	05/17/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112388		LAFAYETTE	LA		06/29/2023	4.150	48,851		377				127,000	05/14/2022
100112389		MORRISON	TN		06/29/2023	7.999	121,883		11				390,000	05/16/2022
100112390		ITASCA	IL		06/29/2023	5.500	110,317		437				210,000	05/14/2022
100112391		CHICAGO	IL		06/29/2023	4.500	99,972		589				215,000	05/16/2022
100112392		SUITLAND	MD		06/29/2023	6.000	74,034		157				227,000	05/15/2022
100112399		RICHMOND	TX		06/29/2023	9.875	75,789		(144)				310,000	05/16/2022
100112400		HEMPSTEAD	NY		06/29/2023	4.500	339,795		2,120				510,000	05/16/2022
100112402		HESPERIA	CA		06/29/2023	7.500	119,015		474				314,000	05/16/2022
100112407		HIGHLAND	IL		06/29/2023	6.750	98,364		227				127,500	05/18/2022
100112408		OMAHA	NE		06/29/2023	6.640	3,213		26				210,000	04/10/2023
100112410		WYANDANCH	NY		06/29/2023	6.875	102,711		158				335,000	05/16/2022
100112412		TRENTON	NJ		06/29/2023	6.125	46,430		251				155,000	05/17/2022
100112413		MCDONOUGH	GA		06/29/2023	4.500	542,502		2,914				1,060,000	05/14/2022
100112415		OLD BRIDGE	NJ		06/29/2023	5.750	241,212		903				325,000	05/13/2022
100112419		TRENTON	NJ		06/29/2023	6.750	151,693		257				195,000	05/16/2022
100112421		ALEXANDRIA	OH		06/29/2023	5.125	67,703		543				430,000	05/15/2022
100112422		ORLANDO	FL		06/29/2023	5.125	71,943		425				325,000	05/16/2022
100112425		LOS ANGELES	CA		06/29/2023	5.000	222,017		994				990,000	05/15/2022
100112426		COATESVILLE	PA		06/29/2023	6.000	91,255		555				80,000	05/18/2022
100112428		POLK CITY	FL		06/29/2023	3.875	72,396		683				188,000	05/13/2022
100112429		LAS VEGAS	NV		06/29/2023	4.500	89,451		863				450,000	05/16/2022
100112430		FARMINGTON	MI		06/29/2023	3.875	148,871		1,007				510,000	05/18/2022
100112431		FISKDALE	MA		06/29/2023	5.000	125,826		681				275,000	05/16/2022
100112434		CEDAR RAPIDS	IA		06/29/2023	3.125	81,544		720				260,000	05/14/2022
100112435		NORTH BERGEN	NJ		06/29/2023	4.250	306,767		1,782				620,000	05/14/2022
100112437		TEMPLE	TX		06/29/2023	3.750	50,449		251				205,000	03/10/2025
100112439		WINSTON SALEM	NC		06/29/2023	3.125	32,751		315				172,000	05/14/2022
100112440		HAVERTOWN	PA		06/29/2023	4.875	143,772		758				280,000	05/15/2022
100112441		DUNDALK	MD		06/29/2023	5.875	86,758		229				325,000	05/16/2022
100112444		WEST COVINA	CA		06/29/2023	3.875	121,835		721				750,000	05/15/2022
100112445		COLLINSVILLE	IL		06/29/2023	4.000	71,864		505				205,000	05/16/2022
100112446		SANTA MONICA	CA		06/29/2023	5.125	390,881		3,231				2,765,000	05/15/2022
100112447		SPRINGFIELD	OH		06/29/2023	4.000	36,403		377				173,000	05/16/2022
100112448		SADDLE BROOK	NJ		06/29/2023	5.250	298,921		1,233				670,000	05/16/2022
100112449		CHESHIRE	CT		06/29/2023	3.875	108,773		800				300,000	05/15/2022
100112453		BELLEROSE	NY		06/29/2023	4.375	199,947		1,894				654,000	05/16/2022
100112454		CHICAGO	IL		06/29/2023	5.750	116,186		709				280,000	05/14/2022
100112455		OTIS ORCHARDS	WA		06/29/2023	5.000	117,416		473				505,000	05/16/2022
100112456		CINCINNATI	OH		06/29/2023	4.875	47,062		225				177,000	05/15/2022
100112457		HAVRE	MT		06/29/2023	5.125	88,057		380				247,000	05/15/2022
100112458		EAST AMHERST	NY		06/29/2023	5.250	134,339		556				480,000	05/15/2022
100112459		ELBERTON	GA		06/29/2023	4.000	105,232		667				291,000	05/18/2022
100112460		CLATSKANIE	OR		06/29/2023	4.000	81,771		822				390,000	05/16/2022
100112461		DAYTONA BEACH	FL		06/29/2023	4.625	136,532		542				452,000	05/16/2022
100112465		MONTGOMERY	AL		06/29/2023	4.750	41,189		447				226,000	05/16/2022
100112467		PAHRUMP	NV		06/29/2023	4.000	114,056		683				329,900	05/16/2022
100112469		EL DORADO	CA		06/29/2023	4.625	239,533		1,131				525,000	05/16/2022
100112470		FALL RIVER	MA		06/29/2023	5.875	151,819		898				405,000	05/14/2022
100112472		LITTLESTOWN	PA		06/29/2023	4.625	133,285		800				275,000	05/19/2022
100112473		PHILADELPHIA	PA		06/29/2023	4.125	53,938		312				183,000	05/15/2022
100112475		ALGONQUIN	IL		06/29/2023	4.125	142,458		1,231				290,000	05/14/2022
100112476		CHINO VALLEY	AZ		06/29/2023	5.500	115,026		911				845,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112478		COLUMBIA	TN		06/29/2023	4.625	74,868		375				375,000	05/17/2022
100112480		WATERVILLE	OH		06/29/2023	4.625	103,980		585				263,000	05/17/2022
100112481		GLENDALE HEIGHTS	IL		06/29/2023	4.125	86,077		712				260,000	05/14/2022
100112483		RANDALLSTOWN	MD		06/29/2023	4.125	113,587		633				259,972	05/14/2022
100112484		SAINT LOUIS	MO		06/29/2023	4.000	39,382		287				145,000	05/14/2022
100112485		LILBURN	GA		06/29/2023	5.375	26,893		266				290,000	04/07/2023
100112487		HIGHLAND MILLS	NY		06/29/2023	5.750	192,717		731				632,000	05/15/2022
100112488		RIVER EDGE	NJ		06/29/2023	5.750	133,839		557				730,000	05/14/2022
100112490		PHILADELPHIA	PA		06/29/2023	5.875	37,946		162				250,000	05/14/2022
100112491		ROMEOVILLE	IL		06/29/2023	4.000	57,121		443				196,000	05/14/2022
100112492		JAMAICA	NY		06/29/2023	4.875	217,811		1,059				1,330,000	05/15/2022
100112493		MANSFIELD	MA		06/29/2023	5.500	166,525		548				580,000	05/16/2022
100112494		ELGIN	IL		06/29/2023	4.625	117,470		527				265,000	05/16/2022
100112497		KANSAS CITY	MO		06/29/2023	4.750	14,166		263				150,000	04/07/2023
100112498		VERONA	PA		06/29/2023	5.875	13,947		118				68,000	04/09/2023
100112499		KANSAS CITY	KS		06/29/2023	5.250	52,627		294				160,000	05/14/2022
100112500		MIAMI	FL		06/29/2023	4.625	18,664		550				457,000	04/08/2023
100112502		LAKE ORION	MI		06/29/2023	6.625	68,429		194				286,000	05/15/2022
100112504		RIVERTON	IA		06/29/2023	4.750	32,092		290				120,000	04/11/2023
100112505		TAMPA	FL		06/29/2023	4.120	56,824		703				350,000	05/16/2022
100112506		CLEVELAND	OH		06/29/2023	4.000	99,369		610				250,000	05/15/2022
100112509		DOWNS	IL		06/29/2023	4.125	85,677		802				125,000	05/16/2022
100112510		CROUSE	NC		06/29/2023	3.500	10,321		238				325,000	04/10/2023
100112517		MISSOURI CITY	TX		06/29/2023	4.375	36,753		462				295,000	05/15/2022
100112518		SHIRLEY	NY		06/29/2023	5.000	97,491		849				400,500	05/16/2022
100112520		BALTIMORE	MD		06/29/2023	3.875	22,414		102				90,000	04/07/2023
100112521		PHILADELPHIA	PA		06/29/2023	4.125	30,470		292				88,000	05/16/2022
100112522		BALTIMORE	MD		06/29/2023	5.500	66,067		456				160,000	05/16/2022
100112524		NEW BOSTON	NH		06/29/2023	4.990	240,547		1,125				668,000	05/16/2022
100112525		GILFORD	NH		06/29/2023	3.500	205,098		1,636				535,000	05/16/2022
100112529		ALLENTOWN	PA		06/29/2023	7.125	13,270		42				150,000	06/02/2022
100112530		NORTH MIAMI BEACH	FL		06/29/2023	6.375	34,098		236				190,000	06/09/2022
100112531		LOUISVILLE	KY		06/29/2023	2.500	106,370		1,192				385,000	05/16/2022
100112532		VIRGINIA BEACH	VA		06/29/2023	4.250	76,267		517				184,000	05/14/2022
100112533		PORTLAND	OR		06/29/2023	3.625	115,036		672				535,000	06/03/2022
100112534		ESTILL SPRINGS	TN		06/29/2023	3.000	62,956		523				320,000	05/16/2022
100112536		MENTOR	OH		06/29/2023	5.500	93,715		302				185,000	05/14/2022
100112542		GAITHERSBURG	MD		06/29/2023	5.725	84,780		320				475,000	06/02/2022
100112544		WEST FRANKFORT	IL		06/29/2023	7.000	57,772		129				122,500	06/04/2022
100112545		ELKMONT	AL		06/29/2023	6.617	22,748		87				160,000	06/02/2022
100112547		MOUNT VERNON	NY		06/29/2023	5.711	99,147		(322)				460,000	06/03/2022
100112548		HAVANA	FL		06/29/2023	6.375	56,173		459				180,000	06/04/2022
100112551		CLEVELAND	OH		06/29/2023	5.892	43,622		383				120,000	06/02/2022
100112552		GONZALES	LA		06/29/2023	7.162	100,463		100				208,000	06/02/2022
100112553		PINE BLUFF	AR		06/29/2023	7.245	6,884		30				18,000	06/13/2022
100112554		GASTONIA	NC		06/29/2023	6.875	31,068		69				289,000	06/01/2022
100112557		FRANKFORT	IN		06/29/2023	4.625	41,721		285				122,500	06/02/2022
100112558		MANTECA	CA		06/29/2023	7.500	143,622		105				485,000	06/02/2022
100112559		RED LION	PA		06/29/2023	4.000	119,735		959				298,000	06/02/2022
100112560		LITHONIA	GA		06/29/2023	3.500	93,588		771				264,000	06/04/2022
100112561		NEW KENT	VA		06/29/2023	2.875	54,338		495				220,000	06/08/2022
100112563		RANDALLSTOWN	MD		06/29/2023	3.625	113,820		581				225,000	06/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112564		BOSTON	MA		06/29/2023	7.000	161,818		22				1,115,000	06/09/2022
100112565		FORT LAUDERDALE	FL		06/29/2023	3.000	30,517		341				148,000	05/21/2024
100112566		HERINGTON	KS		06/29/2023	7.625	22,348		113				32,000	06/03/2022
100112567		KOKOMO	IN		06/29/2023	6.875	24,103		138				65,000	06/03/2022
100112568		BOWIE	MD		06/29/2023	4.000	162,768		1,029				310,000	06/09/2022
100112570		ORANGE PARK	FL		06/29/2023	6.875	153,871		99				370,000	06/02/2022
100112571		MOUNT LAUREL	NJ		06/29/2023	3.750	131,589		978				310,000	06/03/2022
100112573		INDEPENDENCE	IA		06/29/2023	6.875	34,651		73				95,000	06/11/2022
100112577		GRAY	ME		06/29/2023	3.625	126,219		682				320,000	06/03/2022
100112579		PHILADELPHIA	PA		06/29/2023	8.700	48,129		(236)				240,000	06/02/2022
100112581		WARNER ROBINS	GA		06/29/2023	7.000	39,644		27				97,500	06/03/2022
100112583		BUSHKILL	PA		06/29/2023	4.000	122,573		531				283,000	06/09/2022
100112584		HESPERIA	CA		06/29/2023	2.875	107,746		954				405,000	06/03/2022
100112585		KULPMONT	PA		06/29/2023	8.267	13,609		(16)				62,000	06/08/2022
100112587		TURBEVILLE	SC		06/29/2023	3.125	78,890		736				163,000	06/03/2022
100112588		GUYTON	GA		06/29/2023	4.000	37,193		243				75,000	06/10/2022
100112590		CUMBERLAND	MD		06/29/2023	7.250	45,761		39				61,900	06/11/2022
100112595		MOUNT LAUREL	NJ		06/29/2023	2.875	28,460		1,510				431,000	06/03/2022
100112596		MIAMI	FL		06/29/2023	3.500	102,754		760				220,000	06/09/2022
100112598		BAKERSFIELD	CA		06/29/2023	6.500	49,106		(3)				259,500	06/02/2022
100112599		PHILADELPHIA	PA		06/29/2023	3.875	52,746		376				190,000	06/03/2022
100112601		THE WOODLANDS	TX		06/29/2023	7.750	54,237		4				365,000	06/09/2022
100112602		COLUMBIA	KY		06/29/2023	5.000	72,786		451				110,000	06/03/2022
100112604		DEER PARK	NY		06/29/2023	4.125	179,680		1,216				545,000	06/03/2022
100112608		YUCCA VALLEY	CA		06/29/2023	3.875	179,390		1,167				615,000	06/08/2022
100112609		WILLISTON	VT		06/29/2023	6.250	162,176		311				382,000	06/04/2022
100112611		GASTONIA	NC		06/29/2023	6.875	107,883		234				375,000	06/04/2022
100112612		YUMA	AZ		06/29/2023	6.250	24,420		106				189,000	06/02/2022
100112615		LANCASTER	PA		06/29/2023	2.875	52,645		442				195,000	06/13/2022
100112617		HOUMA	LA		06/29/2023	4.625	106,590		790				195,000	06/02/2022
100112621		BALTIMORE	MD		06/29/2023	7.014	32,592		169				70,000	06/02/2022
100112622		LANCASTER	PA		06/29/2023	6.750	63,048		89				150,000	06/03/2022
100112623		WOODBRIDGE	VA		06/29/2023	8.000	185,245		(41)				480,000	06/02/2022
100112625		COLUMBIA	SC		06/29/2023	6.375	128,175		243				280,000	06/02/2022
100112626		MONTROSE	MI		06/29/2023	6.673	41,510		118				133,000	06/03/2022
100112628		OKLAHOMA CITY	OK		06/29/2023	8.625	52,452		(213)				220,000	06/03/2022
100112632		ALEXANDRIA	VA		06/29/2023	2.875	223,615		1,811				640,000	06/02/2022
100112633		MIDLAND	TX		06/29/2023	7.250	55,235		128				279,900	06/14/2022
100112634		GRAY	GA		06/29/2023	5.000	113,316		542				215,000	06/06/2022
100112635		WARREN	MI		06/29/2023	4.250	36,051		175				120,000	09/30/2024
100112636		DALTON	GA		06/29/2023	3.500	66,485		626				169,000	06/03/2022
100112637		NEOSHO	MO		06/29/2023	6.875	96,217		86				169,000	06/03/2022
100112639		HARRISBURG	PA		06/29/2023	4.625	23,952		157				56,900	06/02/2022
100112640		DALLAS	TX		06/29/2023	4.250	39,070		218				155,000	06/01/2022
100112641		CALEDONIA	MO		06/29/2023	7.125	80,783		39				175,000	06/03/2022
100112643		BATON ROUGE	LA		06/29/2023	6.625	35,070		269				41,500	06/02/2022
100112644		RINGWOOD	NJ		06/29/2023	3.875	171,697		1,230				385,000	06/02/2022
100112648		PALM SPRINGS	CA		06/29/2023	8.500	119,413		(227)				390,000	06/02/2022
100112649		WARNER ROBINS	GA		06/29/2023	6.375	51,233		275				160,000	06/02/2022
100112650		WINSTON SALEM	NC		06/29/2023	7.513	48,116		(14)				104,000	06/02/2022
100112651		INDIANA	PA		06/29/2023	7.375	62,235		113				155,000	06/04/2022
100112652		YUMA	AZ		06/29/2023	6.750	25,496		13				222,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112654		SPRINGFIELD	VT		06/29/2023	4.000	82,373		510				155,000	06/04/2022
100112659		ROCKVILLE	MD		06/29/2023	6.295	234,136		316				460,000	06/03/2022
100112662		PITTSBURGH	PA		06/29/2023	6.272	49,317		66				171,000	06/04/2022
100112664		HIGHLANDS	NJ		06/29/2023	6.325	169,040		280				420,000	06/02/2022
100112665		GREENVILLE	GA		06/29/2023	8.875	33,127		(90)				87,000	06/03/2022
100112666		WALDEN	NY		06/29/2023	3.500	126,123		1,219				385,000	06/04/2022
100112669		WINGATE	NC		06/29/2023	7.875	31,451		(7)				182,000	06/02/2022
100112671		CHARLESTON	SC		06/29/2023	3.500	113,339		787				375,000	06/04/2022
100112672		CLEVELAND	OH		06/29/2023	5.000	50,151		44				142,000	06/02/2022
100112676		SPOTSYLVANIA	VA		06/29/2023	4.625	184,555		1,136				300,000	06/02/2022
100112677		LAKE ARIEL	PA		06/29/2023	6.625	75,579		226				380,000	06/11/2022
100112678		DESERT HOT SPRINGS	CA		06/29/2023	4.750	155,422		1,549				360,000	06/03/2022
100112679		THOROFARE	NJ		06/29/2023	3.472	104,517		726				205,000	06/09/2022
100112680		DANIA BEACH	FL		06/29/2023	4.000	120,532		776				320,000	06/11/2022
100112681		MANASSAS	VA		06/29/2023	7.600	127,038		50				370,000	06/03/2022
100112682		ALTAMONTE SPRINGS	FL		06/29/2023	2.875	77,423		684				163,000	06/02/2022
100112683		LITTLE FALLS	NY		06/29/2023	3.875	26,681		287				85,000	06/03/2022
100112684		FAIRVIEW	PA		06/29/2023	6.050	147,326		565				248,000	06/02/2022
100112685		HAMPTON	VA		06/29/2023	7.515	56,650		48				90,000	06/21/2022
100112686		HAMPTON	VA		06/29/2023	9.765	56,735		(209)				94,000	06/09/2022
100112689		BOWIE	MD		06/29/2023	4.250	222,275		1,266				444,000	06/02/2022
100112690		MILWAUKEE	WI		06/29/2023	3.625	105,186		668				250,000	06/02/2022
100112691		TROUTMAN	NC		06/29/2023	7.066	97,945		76				235,000	06/02/2022
100112695		ST PETERS	MO		06/29/2023	4.000	46,304		303				125,000	06/09/2022
100112697		MONTGOMERY	AL		06/29/2023	2.875	52,676		419				300,000	06/02/2022
100112698		BRADENTON	FL		06/29/2023	4.625	112,109		418				427,500	06/11/2022
100112699		MONTVILLE	NJ		06/29/2023	6.250	456,536		865				825,000	06/08/2022
100112700		LEXINGTON	SC		06/29/2023	4.750	51,781		368				216,000	06/02/2022
100112701		BRANDYWINE	MD		06/29/2023	4.000	135,164		1,028				389,000	06/08/2022
100112702		NEWPORT NEWS	VA		06/29/2023	4.625	99,689		518				170,000	06/10/2022
100112705		UKIAH	CA		06/29/2023	5.375	107,075		(119)				360,000	10/08/2024
100112709		SAN LUIS	AZ		06/29/2023	2.875	53,538		478				239,000	06/09/2022
100112710		BERKELEY HEIGHTS	NJ		06/29/2023	2.875	245,957		2,177				940,000	06/04/2022
100112713		GAINESVILLE	GA		06/29/2023	2.875	121,217		936				315,000	06/03/2022
100112717		SYLMAR	CA		06/29/2023	2.875	165,407		1,383				611,000	06/10/2022
100112718		SANTA ANA	CA		06/29/2023	2.875	235,695		1,945				845,000	06/02/2022
100112719		PIERMONT	NY		06/29/2023	3.375	177,393		1,993				300,000	06/02/2022
100112720		FOLSOM	CA		06/29/2023	2.875	218,104		1,960				810,000	06/05/2022
100112723		LADERA RANCH	CA		06/29/2023	3.875	252,861		1,397				790,000	06/09/2022
100112726		MARIETTA	GA		06/29/2023	4.125	38,848		512				255,000	05/16/2022
100112727		ANTIOCH	CA		06/29/2023	2.875	217,473		1,804				765,000	06/02/2022
100112729		SAINT GEORGE	SC		06/29/2023	6.375	305		9				260,000	04/12/2023
100112731		ST LOUIS	MO		06/29/2023	7.375	282,438		407				350,000	04/07/2023
100112734		COTATI	CA		06/29/2023	6.875	174,558		384				770,000	12/02/2024
100112735		BOISE	ID		06/29/2023	5.500	89,513		502				672,000	04/07/2023
100112737		BOISE	ID		06/29/2023	5.250	62,606		358				395,000	04/07/2023
100112739		GILBERT	AZ		06/29/2023	5.125	208,675		525				760,000	06/02/2022
100112741		DAWSONVILLE	GA		06/29/2023	4.450	122,248		521				325,000	06/05/2022
100112745		HONOLULU	HI		06/29/2023	2.875	294,284		2,547				640,000	06/28/2022
100112750		EL CAJON	CA		06/29/2023	2.875	196,372		1,579				950,000	06/02/2022
100112752		CHARLESTON	SC		06/29/2023	4.875	40,696		407				340,000	04/08/2023
100112753		CHICAGO	IL		06/29/2023	4.250	88,164		448				223,000	06/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112754		ROMULUS	MI		06/29/2023	5.000	23,539		485				175,000	04/08/2023
100112759		FARMINGTON HILLS	MI		06/29/2023	3.390	150,751		1,970				480,000	04/08/2023
100112760		FAIRFIELD	CT		06/29/2023	6.375	128,192		952				1,150,000	04/07/2023
100112762		LOS ANGELES AREA	CA		06/29/2023	6.000	368,349		4,217				890,000	05/15/2022
100112766		NAPLES	FL		06/29/2023	6.220	89,416		430				400,000	04/09/2023
100112768		WENTZVILLE	MO		06/29/2023	4.250	219,204		1,172				479,000	06/02/2022
100112771		ROSEDALE	NY		06/29/2023	6.500	124,297		705				740,000	05/15/2022
100112772		HANFORD	CA		06/29/2023	7.130	126,319		(410)				322,000	05/14/2022
100112774		SHREVEPORT	LA		06/29/2023	10.750	8,271		(46)				22,000	04/07/2023
100112775		CONYERS	GA		06/29/2023	8.990	93,727		(164)				223,000	05/16/2022
100112782		SAUK VILLAGE	IL		06/29/2023	5.375	142,592		558				209,000	03/08/2022
100112784		EDGEMOOR	SC		06/29/2023	6.500	53,341		571				249,500	05/17/2022
100112785		LUMBER BRIDGE	NC		06/29/2023	6.000	73,005		184				139,000	05/16/2022
100112787		MEMPHIS	TN		06/29/2023	6.875	36,072		148				85,000	04/07/2023
100112788		COPIAGUE	NY		06/29/2023	5.000	402,538		3,750				485,000	05/16/2022
100112798		BROCKTON	MA		06/29/2023	5.000	361,544		2,153				650,000	05/14/2022
100112799		WAIALUA	HI		06/29/2023	6.500	157,085		272				377,500	05/14/2022
100112800		MASTIC BEACH	NY		06/29/2023	5.375	94,999		649				271,000	05/16/2022
100112801		DANVILLE	IL		06/29/2023	4.000	80,924		936				158,000	05/16/2022
100112804		PARK FOREST	IL		06/29/2023	4.125	69,413		692				127,500	05/15/2022
100112806		EAST AURORA	NY		06/29/2023	6.375	312,736		265				520,000	05/16/2022
100112808		GARDEN CITY	MI		06/29/2023	4.125	108,015		666				211,500	05/15/2022
100112809		FORT LAUDERDALE	FL		06/29/2023	6.750	44,478		146				100,000	05/14/2022
100112812		HAYWARD	CA		06/29/2023	5.000	120,019		923				800,000	05/14/2022
100112813		PELL CITY	AL		06/29/2023	7.250	46,224		39				134,000	04/06/2023
100112814		SOUTH HOLLAND	IL		06/29/2023	5.000	70,873		666				125,000	05/14/2022
100112815		TRENTON	NJ		06/29/2023	6.625	28,682		39				90,000	04/07/2023
100112816		CHICAGO	IL		06/29/2023	6.250	127,068		556				265,000	05/15/2022
100112817		CHICAGO	IL		06/29/2023	5.125	57,527		503				110,000	05/16/2022
100112819		TAHLEQUAH	OK		06/29/2023	7.250	56,665		41				123,000	05/26/2022
100112820		PALATINE	IL		06/29/2023	4.250	163,693		1,093				260,000	05/14/2022
100112822		ROUND LAKE	IL		06/29/2023	6.875	69,368		175				190,000	05/16/2022
100112825		UPPER DARBY	PA		06/29/2023	4.875	71,368		512				143,000	05/16/2022
100112826		LITTLE ROCK	AR		06/29/2023	12.350	24,915		(414)				85,000	04/07/2023
100112831		WESLACO	TX		06/29/2023	8.900	25,407		(96)				148,000	04/10/2023
100112834		CHICAGO	IL		06/29/2023	6.500	57,787		151				75,000	05/14/2022
100112835		ANTELOPE	CA		06/29/2023	5.250	217,880		1,156				615,000	05/13/2022
100112836		CAROL STREAM	IL		06/29/2023	4.000	128,558		717				240,000	05/14/2022
100112837		YORK	PA		06/29/2023	4.000	64,131		534				119,500	05/15/2022
100112839		CHICAGO	IL		06/29/2023	4.000	66,753		630				170,000	05/15/2022
100112841		CARPENTERSVILLE	IL		06/29/2023	5.500	103,842		448				195,000	05/16/2022
100112843		SOUTH CHICAGO HEIGHTS	IL		06/29/2023	5.500	135,051		670				230,000	05/16/2022
100112844		LOS ANGELES	CA		06/29/2023	4.875	156,536		1,027				575,000	05/15/2022
100112846		LIBERTY	NY		06/29/2023	10.625	96,875		(302)				210,000	05/16/2022
100112847		WILKES BARRE	PA		06/29/2023	9.450	41,565		(198)				172,500	04/10/2023
100112852		KANSAS CITY	MO		06/29/2023	10.875	19,523		172				210,000	04/07/2023
100112854		ROCK RAPIDS	IA		06/29/2023	7.570	35,197		56				65,000	04/12/2023
100112855		PHILADELPHIA	PA		06/29/2023	2.750	80,100		1,088				180,000	10/02/2024
100112856		DOWNEY	CA		06/29/2023	6.500	244,827		261				575,000	05/16/2022
100112858		TRENTON	NJ		06/29/2023	8.500	26,436		(70)				135,000	04/06/2023
100112860		PHILADELPHIA	PA		06/29/2023	8.000	142,356		(277)				185,000	05/16/2022
100112861		FREDERICKSBUR	VA		06/29/2023	7.550	363,211		682				378,000	05/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112862		ODENVILLE	AL		06/29/2023	7.500	72,821		170				190,000	05/16/2022
100112863		FERNLEY	NV		06/29/2023	11.000	29,613		(303)				280,000	04/07/2023
100112864		SAN JACINTO	CA		06/29/2023	6.500	248,191		312				500,000	05/16/2022
100112865		MELBOURNE	FL		06/29/2023	2.500	105,012		2,130				320,000	05/16/2022
100112866		STOCKTON	CA		06/29/2023	6.080	50,099		293				340,000	05/14/2022
100112867		WICHITA	KS		06/29/2023	7.550	14,435		22				110,000	04/10/2023
100112869		DEARBORN HEIGHTS	MI		06/29/2023	7.125	33,920		107				130,000	04/08/2023
100112872		WINDERMERE	FL		06/29/2023	5.000	437,860		2,342				1,223,300	05/16/2022
100112874		TOBYHANNA	PA		06/29/2023	6.000	93,245		1,430				245,000	05/17/2022
100112875		NEWBERRY SPRINGS	CA		06/29/2023	8.390	66,551		(57)				177,000	05/18/2022
100112876		GREENFIELD	WI		06/29/2023	12.000	12,529		(123)				275,000	04/09/2023
100112879		DAYTON	OH		06/29/2023	9.000	29,917		(117)				98,000	04/08/2023
100112880		WAUKEGAN	IL		06/29/2023	6.000	31,439		258				195,000	04/07/2023
100112881		BOCA RATON	FL		06/29/2023	3.500	275,687		2,446				380,000	01/18/2022
100112882		REDFORD	MI		06/29/2023	7.250	31,323		92				95,000	04/08/2023
100112883		CHICKASAW	AL		06/29/2023	11.390	81,413		(429)				69,975	05/16/2022
100112886		MUNCIE	IN		06/29/2023	6.000	24,746		214				70,000	04/07/2023
100112887		BAKERSFIELD	CA		06/29/2023	6.250	227,170		847				626,000	02/03/2022
100112891		PLEASANT PLAI	OH		06/29/2023	5.500	78,850		306				182,000	05/15/2022
100112893		FLAGLER BEACH	FL		06/29/2023	4.500	198,309		1,437				334,000	05/16/2022
100112894		DELTONA	FL		06/29/2023	7.400	60,426		63				373,000	05/16/2022
100112896		SICKLERVILLE	NJ		06/29/2023	4.000	77,253		406				135,000	05/16/2022
100112897		LANSING	IL		06/29/2023	5.500	124,713		789				215,000	05/16/2022
100112899		LONG BEACH	CA		06/29/2023	6.000	288,441		669				780,000	05/15/2022
100112900		MIAMI	FL		06/29/2023	5.875	31,468		275				350,000	05/16/2022
100112901		KINGSTON	MA		06/29/2023	4.000	205,721		1,076				510,000	05/14/2022
100112903		TUCSON	AZ		06/29/2023	11.100	3,569		(14)				210,000	04/08/2023
100112904		FORT LAUDERDALE	FL		06/29/2023	6.000	22,434		345				280,000	05/13/2022
100112905		DETROIT	MI		06/29/2023	2.000	41,156		503				130,000	05/16/2022
100112906		OPA LOCKA	FL		06/29/2023	7.800	18,849		125				350,000	04/07/2023
100112907		DES MOINES	IA		06/29/2023	7.250	25,920		98				140,000	04/10/2023
100112909		PHOENIX	AZ		06/29/2023	6.500	99,548		120				320,000	05/16/2022
100112911		WAPATO	WA		06/29/2023	7.750	33,406		(1)				240,000	05/16/2022
100112912		MONTGOMERY	AL		06/29/2023	8.900	25,927		(84)				61,000	04/11/2023
100112913		VALRICO	FL		06/29/2023	3.500	115,229		886				330,000	05/16/2022
100112914		WORCESTER	MA		06/29/2023	4.000	197,032		1,424				530,000	05/17/2022
100112915		MODESTO	CA		06/29/2023	6.500	119,988		210				420,000	05/16/2022
100112918		NORTH LAUDERDALE	FL		06/29/2023	6.630	79,040		189				444,000	05/16/2022
100112920		CLEARWATER	FL		06/29/2023	5.000	90,046		427				185,000	05/16/2022
100112923		MASTIC	NY		06/29/2023	3.875	169,173		1,727				422,500	05/16/2022
100112924		GAINESVILLE	FL		06/29/2023	10.040	264,993		(1,444)				325,000	05/16/2022
100112926		NORTH BRUNSWICK	NJ		06/29/2023	7.500	84,276		174				507,000	05/16/2022
100112927		DAYTON	OH		06/29/2023	7.000	10,118		47				53,500	04/07/2023
100112928		AUGUSTA	GA		06/29/2023	10.300	7,108		(53)				80,000	04/07/2023
100112929		ORLANDO	FL		06/29/2023	6.500	52,374		139				230,000	05/16/2022
100112930		MIDWEST CITY	OK		06/29/2023	8.400	38,633		(91)				98,000	05/16/2022
100112931		KENOSHA	WI		06/29/2023	6.680	64,813		195				157,000	05/14/2022
100112933		ABILENE	KS		06/29/2023	10.450	42,034		(469)				59,000	05/15/2022
100112936		CHICAGO	IL		06/29/2023	10.000	91,991		(296)				125,000	05/14/2022
100112937		HOWARD	PA		06/29/2023	7.650	113,362		5				145,000	05/16/2022
100112938		SHADOW HILLS	CA		06/29/2023	6.000	530,172		1,652				1,690,000	05/15/2022
100112940		BATON ROUGE	LA		06/29/2023	10.900	61,852		(452)				120,500	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112943		PITTSBURGH	PA		06/29/2023	5.400	2,213		31				60,000	04/09/2023
100112945		SAINT LOUIS	MO		06/29/2023	4.500	3,238		97				50,000	04/07/2023
100112947		CLEVELAND	OK		06/29/2023	7.500	39,953		18				147,000	04/10/2023
100112948		MIAMI	FL		06/29/2023	7.375	2,011		23				265,000	04/07/2023
100112950		MIDDLETOWN	NY		06/29/2023	3.750	109,996		868				225,000	05/16/2022
100112952		WESTON	FL		06/29/2023	7.375	4,590		5				479,000	04/07/2023
100112953		MELBOURNE	FL		06/29/2023	5.000	83,928		435				225,000	05/16/2022
100112954		CHATCHEE	AL		06/29/2023	7.875	37,891		(18)				136,000	04/07/2023
100112955		JAMESVILLE	NC		06/29/2023	7.125	11,270		46				118,000	04/10/2023
100112957		LOS ANGELES	CA		06/29/2023	6.375	249,492		254				600,000	05/16/2022
100112959		DETROIT	MI		06/29/2023	12.500	88,235		(426)				400,000	05/16/2022
100112960		BLUE ISLAND	IL		06/29/2023	2.000	41,093		(735)				135,000	05/14/2022
100112963		SUN VALLEY	NV		06/29/2023	8.750	157,468		(310)				420,000	05/16/2022
100112964		AMITYVILLE	NY		06/29/2023	4.125	332,152		(857)				600,000	09/02/2022
100112966		NEW MILFORD	CT		06/29/2023	7.125	187,942		479				485,000	05/15/2022
100112968		ATLANTA	GA		06/29/2023	5.500	157,991		1,102				420,000	05/15/2022
100112969		PEMBROKE PINES	FL		06/29/2023	6.250	67,406		100				195,000	05/16/2022
100112970		EAST PATCHOGUE	NY		06/29/2023	5.000	205,556		2,485				398,000	05/16/2022
100112971		CALLAHAN	FL		06/29/2023	10.990	111,630		(1,841)				220,000	05/16/2022
100112972		PHILADELPHIA	PA		06/29/2023	4.125	37,212		274				155,000	05/15/2022
100112974		HYATTSVILLE	MD		06/29/2023	5.000	155,954		2,603				340,000	05/16/2022
100112975		NEW MILFORD	CT		06/29/2023	6.500	159,830		300				410,000	05/14/2022
100112976		CHICAGO	IL		06/29/2023	4.500	394,258		1,993				650,000	05/15/2022
100112977		PERTH AMBOY	NJ		06/29/2023	5.500	210,119		795				315,000	05/16/2022
100112978		PORT SAINT LUCIE	FL		06/29/2023	4.125	206,421		1,090				522,000	05/16/2022
100112980		COLUMBUS	OH		06/29/2023	4.000	7,802		74				110,000	04/07/2023
100112982		MIAMI	FL		06/29/2023	3.625	61,787		514				338,000	05/16/2022
100112983		BALTIMORE	MD		06/29/2023	3.875	42,469		685				105,000	05/16/2022
100112985		CHICAGO	IL		06/29/2023	4.000	72,431		505				170,000	05/14/2022
100112986		JACKSONVILLE	FL		06/29/2023	4.000	65,751		485				170,000	05/16/2022
100112987		BURBANK	IL		06/29/2023	4.625	106,607		574				180,000	05/16/2022
100112991		MILWAUKEE	WI		06/29/2023	4.750	75,323		439				130,000	05/16/2022
100112992		CHICAGO	IL		06/29/2023	6.875	173,511		177				250,000	05/14/2022
100112995		LACEY	WA		06/29/2023	4.125	193,266		1,133				589,000	05/15/2022
100112996		HOFFMAN ESTATES	IL		06/29/2023	3.875	91,882		896				225,000	05/15/2022
100112997		HUDSON	FL		06/29/2023	4.625	135,814		680				365,000	05/16/2022
100112999		SAN BERNARDINO	CA		06/29/2023	5.125	106,560		336				290,000	05/15/2022
100113001		BALTIMORE	MD		06/29/2023	4.000	54,409		415				120,000	05/13/2022
100113003		RAISIN CITY	CA		06/29/2023	4.750	72,961		640				249,000	05/16/2022
100113007		OMAHA	NE		06/29/2023	8.375	18,739		16				153,290	04/10/2023
100113008		EUCLID	OH		06/29/2023	4.250	45,796		322				140,000	05/16/2022
100113010		FOREST PARK	IL		06/29/2023	4.000	70,833		509				147,000	05/14/2022
100113012		FOREST PARK	IL		06/29/2023	2.000	106,669		1,369				280,000	05/14/2022
100113013		WORCESTER	MA		06/29/2023	4.500	155,021		690				329,900	05/13/2022
100113015		RIVERVIEW	FL		06/29/2023	8.050	171,095		(98)				308,000	05/16/2022
100113019		RIPLEY	TN		06/29/2023	9.645	56,335		(233)				140,000	05/18/2022
100113020		WESLEY CHAPEL	FL		06/29/2023	4.250	109,534		730				285,000	05/16/2022
100113025		CASSVILLE	WI		06/29/2023	9.350	95,739		(56)				132,000	05/16/2022
100113030		LOCUST FORK	AL		06/29/2023	4.750	13,023		107				115,000	04/10/2023
100113031		DREXEL HILL	PA		06/29/2023	3.700	62,596		426				162,000	05/16/2022
100113032		PALM BAY	FL		06/29/2023	3.990	114,627		736				389,000	05/16/2022
100113034		BESSEMER	AL		06/29/2023	11.525	62,311		(90)				100,200	05/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113035		RIDGECREST	CA		06/29/2023	6.500	18,539		70				360,000	04/08/2023
100113038		CANTON	GA		06/29/2023	4.375	69,114		341				315,000	04/09/2023
100113040		WEST HAZLETON	PA		06/29/2023	5.000	12,761		441				100,000	04/07/2023
100113042		CORAL SPRINGS	FL		06/29/2023	3.625	193,980		2,089				790,000	04/08/2023
100113043		BALTIMORE	MD		06/29/2023	3.250	37,248		296				144,000	05/16/2022
100113044		DOTHAN	AL		06/29/2023	4.250	9,266		84				130,000	04/10/2023
100113046		MOUNT PLEASANT	OH		06/29/2023	4.375	2,841		126				44,000	04/12/2023
100113048		NORTH LAS VEGAS	NV		06/29/2023	4.125	133,835		1,206				365,000	04/07/2023
100113049		TONEY	AL		06/29/2023	5.250	32,099		206				114,000	04/07/2023
100113051		BROOKLYN	NY		06/29/2023	4.000	190,550		1,860				455,000	04/07/2023
100113052		ST PETERSBURG	FL		06/29/2023	3.750	24,516		188				260,000	04/07/2023
100113054		ALACHUA	FL		06/29/2023	4.130	72,508		559				192,000	04/07/2023
100113056		MILWAUKEE	WI		06/29/2023	4.625	8,978		127				140,000	04/07/2023
100113057		WARNER ROBINS	GA		06/29/2023	3.625	36,843		469				60,000	05/19/2022
100113058		FORT LAUDERDALE	FL		06/29/2023	4.000	72,342		523				350,000	04/07/2023
100113060		DOUGLASVILLE	GA		06/29/2023	5.000	209,780		1,001				459,900	04/09/2023
100113061		JONES	AL		06/29/2023	3.875	74,811		484				237,000	04/09/2023
100113063		COVINGTON	GA		06/29/2023	2.000	79,243		(7)				250,000	04/08/2023
100113064		STONE MOUNTAIN	GA		06/29/2023	4.125	44,975		554				245,000	04/07/2023
100113065		SOUTH OZONE PARK	NY		06/29/2023	6.000	344,118		384				610,000	04/07/2023
100113066		OKLAHOMA CITY	OK		06/29/2023	4.000	28,800		352				105,000	04/07/2023
100113067		RIO RANCHO	NM		06/29/2023	3.500	78,169		(6)				290,000	04/07/2023
100113071		STATEN ISLAND	NY		06/29/2023	4.470	313,283		2,223				455,000	04/07/2023
100113072		HANOVER	PA		06/29/2023	3.875	133,128		862				449,000	04/07/2023
100113073		CHICAGO	IL		06/29/2023	2.000	97,935		1,620				340,000	04/08/2023
100113074		LOGANVILLE	GA		06/29/2023	3.125	88,161		842				396,000	04/07/2023
100113075		HUNTINGTON	NY		06/29/2023	3.375	192,228		1,586				451,000	04/07/2023
100113079		CHICAGO	IL		06/29/2023	3.875	86,036		746				228,000	04/07/2023
100113080		COVINGTON	GA		06/29/2023	4.000	103,939		609				280,000	04/08/2023
100113084		SNELLVILLE	GA		06/29/2023	5.125	117,036		428				355,000	05/16/2022
100113088		KNOXVILLE	TN		06/29/2023	3.370	66,997		919				275,000	05/15/2022
100113090		ANAHEIM	CA		06/29/2023	5.000	350,668		1,608				1,015,000	05/14/2022
100113093		ALBUQUERQUE	NM		06/29/2023	4.000	77,374		606				226,000	05/14/2022
100113094		ADAIRSVILLE	GA		06/29/2023	6.000	47,742		277				200,000	05/16/2022
100113098		VAN ETTEN	NY		06/29/2023	3.380	55,772		602				175,000	05/17/2022
100113099		DALLAS	GA		06/29/2023	2.000	59,011		1,365				275,000	05/15/2022
100113100		SCOTTS VALLEY	CA		06/29/2023	2.500	260,030		3,035				1,600,000	05/25/2022
100113101		LITHONIA	GA		06/29/2023	3.125	49,978		605				187,000	05/16/2022
100113102		JONESBORO	GA		06/29/2023	4.000	56,013		721				324,000	05/16/2022
100113103		FLORISSANT	MO		06/29/2023	4.000	46,166		289				155,000	05/16/2022
100113104		DOUGLASVILLE	GA		06/29/2023	5.000	118,172		1,037				456,000	05/16/2022
100113107		GLENDORA	CA		06/29/2023	7.500	555,863		192				1,225,000	05/15/2022
100113108		KINGS PARK	NY		06/29/2023	3.500	172,238		1,549				550,000	05/17/2022
100113110		LAWNDALE	CA		06/29/2023	6.375	206,645		1,003				1,085,000	05/17/2022
100113113		DALTON	GA		06/29/2023	5.000	71,174		452				150,000	05/14/2022
100113115		ST PAUL	MN		06/29/2023	6.125	52,660		346				180,000	05/14/2022
100113116		THE COLONY	TX		06/29/2023	5.375	44,707		348				285,000	05/14/2022
100113117		DALLAS	TX		06/29/2023	5.375	22,242		313				270,000	04/06/2023
100113118		MADISON	AL		06/29/2023	4.000	29,792		365				285,000	05/16/2022
100113121		DALLAS	TX		06/29/2023	4.500	45,561		497				269,000	05/16/2022
100113123		DESERT HOT SPRING	CA		06/29/2023	6.750	71,864		232				325,900	05/16/2022
100113126		PHILADELPHIA	PA		06/29/2023	4.625	16,528		464				102,000	04/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113127		SOUTH RICHMOND HILL	NY		06/29/2023	2.000	180,752		3,592				755,000	02/09/2022
100113128		ZEPHYRHILLS	FL		06/29/2023	4.750	33,452		434				235,000	05/15/2022
100113130		FORT SMITH	AR		06/29/2023	6.875	17,906		51				115,000	04/10/2023
100113132		CICERO	IL		06/29/2023	2.000	127,894		1,850				345,000	05/14/2022
100113133		SILER CITY	NC		06/29/2023	6.125	56,294		130				130,000	05/13/2022
100113136		HAMILTON	OH		06/29/2023	5.000	55,515		286				210,000	05/15/2022
100113137		FONTANA	CA		06/29/2023	4.875	294,114		1,607				655,000	05/16/2022
100113138		SAN YSIDRO	CA		06/29/2023	4.500	125,892		586				412,000	05/17/2022
100113139		PEMBROKE PINES	FL		06/29/2023	7.375	11,050		140				511,000	04/07/2023
100113140		ORISKANY FALLS	NY		06/29/2023	8.250	78,270		(29)				157,500	05/16/2022
100113142		BARTLETT	IL		06/29/2023	4.250	165,496		1,903				325,000	05/16/2022
100113143		ROCKPORT	MA		06/29/2023	5.000	156,231		669				395,000	05/15/2022
100113146		LA PLACE	LA		06/29/2023	7.125	73,545		136				153,000	02/24/2022
100113147		MIAMI	FL		06/29/2023	7.250	16,900		44				490,000	04/09/2023
100113149		PINECREST	FL		06/29/2023	7.250	46,505		156				815,000	05/15/2022
100113151		MIAMI	FL		06/29/2023	7.375	7,427		24				482,000	04/09/2023
100113154		COCONUT CREEK	FL		06/29/2023	7.000	7,457		31				243,000	04/07/2023
100113156		VANCOUVER	WA		06/29/2023	3.500	138,925		1,028				420,000	05/16/2022
100113160		MIAMI	FL		06/29/2023	7.750	25,567		22				460,000	04/07/2023
100113161		HOLIDAY	FL		06/29/2023	3.875	57,501		248				205,000	05/16/2022
100113162		MIAMI	FL		06/29/2023	6.500	12,785		99				421,000	04/09/2023
100113163		MIAMI	FL		06/29/2023	8.500	20,389		(46)				355,000	04/09/2023
100113164		GRAND RAPIDS	MI		06/29/2023	4.000	50,762		378				134,900	05/14/2022
100113165		MIAMI BEACH	FL		06/29/2023	3.625	1,137		9				285,000	04/07/2023
100113168		DES MOINES	IA		06/29/2023	7.500	30,577		33				152,000	04/09/2023
100113169		MIAMI	FL		06/29/2023	6.750	70,472		282				830,000	05/14/2022
100113170		LEXINGTON	SC		06/29/2023	4.375	77,836		838				195,000	09/28/2022
100113171		AVENTURA	FL		06/29/2023	6.750	71,463		247				768,000	04/07/2023
100113172		FT. MYERS	FL		06/29/2023	2.750	26,515		587				275,000	05/16/2022
100113174		SUNNY ISLES	FL		06/29/2023	3.625	35,190		374				1,500,000	05/15/2022
100113175		PEMBROKE PINES	FL		06/29/2023	8.250	18,021		(23)				240,000	04/07/2023
100113176		MIAMI	FL		06/29/2023	6.750	109,739		676				1,200,000	05/17/2022
100113177		ORLANDO	FL		06/29/2023	8.625	38,767		(102)				259,000	05/15/2022
100113179		WEST PALM BEACH	FL		06/29/2023	7.125	56,425		92				425,000	05/14/2022
100113181		MIAMI	FL		06/29/2023	6.125	78,481		2,121				9,225,000	05/15/2022
100113183		AVENTURA	FL		06/29/2023	6.375	32,572		123				341,000	04/08/2023
100113184		BOCA RATON	FL		06/29/2023	7.875	24,375		4				300,000	04/09/2023
100113185		CLERMONT	FL		06/29/2023	4.250	29,317		175				387,500	04/08/2023
100113186		LAKE WORTH	FL		06/29/2023	7.500	10,214		46				485,000	04/07/2023
100113187		MIAMI BEACH	FL		06/29/2023	7.750	30,340		30				349,000	04/07/2023
100113188		MIAMI LAKES	FL		06/29/2023	5.750	33,731		366				328,000	05/14/2022
100113190		WESTON	FL		06/29/2023	3.625	37,008		141				665,000	05/14/2022
100113191		KEY BISCAYNE	FL		06/29/2023	7.250	168,189		837				4,175,000	04/05/2022
100113192		CLEVELAND	OH		06/29/2023	6.875	33,109		66				118,000	06/03/2022
100113193		DEERFIELD BEACH	FL		06/29/2023	4.875	51,787		546				410,000	04/06/2022
100113195		MIAMI BEACH	FL		06/29/2023	3.625	19,818		184				310,000	04/07/2023
100113196		MIAMI	FL		06/29/2023	4.250	52,575		225				495,000	05/15/2022
100113197		GWYNN OAK	MD		06/29/2023	6.250	82,625		262				236,000	06/03/2022
100113198		MESQUITE	TX		06/29/2023	6.750	35,267		103				328,000	06/03/2022
100113200		RICHMOND	VA		06/29/2023	6.375	75,040		308				221,000	06/03/2022
100113201		HOUSTON	TX		06/29/2023	6.875	33,534		59				180,000	06/03/2022
100113203		JEFFERSON CITY	MO		06/29/2023	3.750	34,566		428				125,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113204		ATLANTA	GA		06/29/2023	6.750	108,464		281				288,000	06/09/2022
100113206		LA MARQUE	TX		06/29/2023	3.125	30,682		306				133,805	05/16/2022
100113208		SALISBURY	MD		06/29/2023	6.750	195,138		331				275,000	06/03/2022
100113209		JAMAICA	NY		06/29/2023	5.250	195,091		4,129				605,000	06/10/2022
100113211		WINFIELD	KS		06/29/2023	7.590	32,853		58				65,000	06/04/2022
100113214		SIMI VALLEY	CA		06/29/2023	4.625	268,141		1,170				795,000	06/09/2022
100113215		EL PASO	TX		06/29/2023	7.375	38,687		15				138,000	06/03/2022
100113217		PRINCETON	IL		06/29/2023	7.000	60,122		76				92,000	06/03/2022
100113219		HIALEAH	FL		06/29/2023	2.875	302,430		2,880				560,000	06/04/2022
100113220		ATLANTA	GA		06/29/2023	5.250	159,275		412				385,000	06/27/2022
100113221		FREMONT	MI		06/29/2023	7.000	35,039		27				179,000	06/03/2022
100113222		WAIANAE	HI		06/29/2023	6.250	109,518		160				720,000	06/10/2022
100113224		GREEN BAY	WI		06/29/2023	7.500	77,348		25				149,000	06/03/2022
100113229		THORNVILLE	OH		06/29/2023	5.990	48,590		61				170,000	06/03/2022
100113230		CHERRY HILL	NJ		06/29/2023	3.625	179,497		1,133				360,000	06/03/2022
100113232		MOUNT POCONO	PA		06/29/2023	2.750	104,424		803				261,000	09/10/2024
100113233		KENNEBUNK	ME		06/29/2023	4.000	360,295		2,410				625,000	06/05/2022
100113235		HYDE PARK	MA		06/29/2023	7.375	152,829		45				540,000	06/03/2022
100113237		PENSACOLA	FL		06/29/2023	5.500	15,279		95				300,000	06/04/2022
100113240		SEDONA	AZ		06/29/2023	5.750	74,811		335				400,000	06/13/2022
100113244		NEW BEDFORD	MA		06/29/2023	4.375	140,567		742				370,000	06/03/2022
100113245		EASLEY	SC		06/29/2023	5.875	169,999		348				689,900	07/05/2022
100113247		DETROIT	MI		06/29/2023	7.750	40,102		5				170,000	06/05/2022
100113249		MARGATE	FL		06/29/2023	2.125	148,074		1,573				425,000	06/15/2022
100113250		FELLSMERE	FL		06/29/2023	4.750	44,917		(960)				430,000	05/15/2022
100113251		PHILADELPHIA	PA		06/29/2023	3.625	74,522		696				235,000	06/02/2022
100113253		WARREN	MI		06/29/2023	11.630	36,510		(214)				77,700	12/15/2021
100113254		MOULTRIE	GA		06/29/2023	6.750	66,743		69				115,000	06/03/2022
100113258		ROCKVILLE	MD		06/29/2023	4.625	180,126		1,198				575,000	06/05/2022
100113259		ELKTON	MD		06/29/2023	4.375	60,547		527				171,000	05/16/2022
100113261		KANSAS CITY	MO		06/29/2023	4.875	71,359		391				150,000	05/14/2022
100113262		STOCKTON	CA		06/29/2023	6.000	84,693		204				420,000	05/18/2022
100113263		STRATFORD	CT		06/29/2023	3.500	279,926		4,734				400,000	05/16/2022
100113264		CLINTON TOWNSHIP	MI		06/29/2023	2.875	99,269		797				300,000	06/10/2022
100113267		PHILADELPHIA	PA		06/29/2023	8.875	30,536		(26)				137,000	04/09/2023
100113268		BENTON	AR		06/29/2023	7.820	22,676		81				55,000	05/14/2022
100113270		JAMAICA	NY		06/29/2023	5.990	126,884		1,027				600,000	05/15/2022
100113271		SIMPSONVILLE	SC		06/29/2023	3.000	68,675		653				220,000	05/14/2022
100113272		LEMOORE	CA		06/29/2023	11.000	223,979		(10)				360,000	05/16/2022
100113273		GREER	SC		06/29/2023	9.250	164,258		(266)				340,000	05/14/2022
100113274		ARLINGTON HEIGHTS	IL		06/29/2023	4.625	25,087		256				130,000	04/08/2023
100113275		NORTH CHARLESTON	SC		06/29/2023	10.890	50,759		(228)				165,000	05/16/2022
100113276		OVERLAND	MO		06/29/2023	8.800	66,126						135,000	05/15/2022
100113278		CHICAGO	IL		06/29/2023	2.875	211,543		1,766				1,018,000	06/03/2022
100113279		PENDLETON	SC		06/29/2023	4.625	68,198		497				188,000	05/16/2022
100113280		KENT	WA		06/29/2023	10.625	312,708		(32)				703,000	05/15/2022
100113281		LIMERICK	PA		06/29/2023	3.625	17,738		424				480,000	08/22/2022
100113282		BELLMORE	NY		06/29/2023	3.500	246,108		2,190				525,000	05/15/2022
100113283		WALLINGFORD	CT		06/29/2023	3.625	76,276		531				205,000	05/15/2022
100113284		PHILADELPHIA	PA		06/29/2023	6.950	88,681		93				230,000	05/16/2022
100113285		ORANGEBURG	SC		06/29/2023	3.750	18,369		431				115,000	04/07/2023
100113288		HURRICANE	WV		06/29/2023	4.150	5,454		121				215,371	05/12/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113289		TEMPE	AZ		06/29/2023	7.230	58,700						265,000	05/16/2022
100113291		WEST HAVEN	CT		06/29/2023	7.500	163,500		43				260,000	05/16/2022
100113293		PENSACOLA	FL		06/29/2023	4.500	11,659		140				213,000	04/08/2023
100113295		FLORISSANT	MO		06/29/2023	9.000	107,927		(47)				154,000	05/16/2022
100113296		NEWPORT NEWS	VA		06/29/2023	7.500	148,582		140				285,000	01/25/2022
100113303		OMAHA	NE		06/29/2023	10.120	58,832		(122)				147,000	05/15/2022
100113304		MANNINGTON	WV		06/29/2023	9.290	43,023		(91)				75,000	07/01/2021
100113305		HUNLOCK CREEK	PA		06/29/2023	3.500	27,763		310				119,000	04/12/2023
100113307		REDFORD	MI		06/29/2023	9.050	89,098		(188)				160,000	05/16/2022
100113308		RIPON	CA		06/29/2023	7.000	419,564		4,255				825,000	05/16/2022
100113311		RALEIGH	NC		06/29/2023	6.000	138,895		819				665,000	05/16/2022
100113312		COLUMBUS	OH		06/29/2023	5.000	82,971		529				203,000	05/14/2022
100113315		SANDY	UT		06/29/2023	4.125	212,732		1,379				1,150,000	05/16/2022
100113318		TAMPA	FL		06/29/2023	6.990	61,522		165				254,000	05/14/2022
100113320		PHILADELPHIA	PA		06/29/2023	7.500	23,504		78				115,500	04/08/2023
100113322		GAINESVILLE	FL		06/29/2023	4.000	66,576		688				295,000	05/14/2022
100113323		BOCA RATON	FL		06/29/2023	4.125	33,723		511				275,000	05/16/2022
100113325		SUFFOLK	VA		06/29/2023	4.850	137,773		1,009				429,000	05/14/2022
100113330		LIVERMORE	CA		06/29/2023	4.000	333,266		1,433				1,565,000	05/13/2022
100113331		CHICAGO	IL		06/29/2023	2.000	69,756		929				350,000	05/15/2022
100113332		COATESVILLE	PA		06/29/2023	4.125	80,583		599				427,000	05/15/2022
100113336		SYLVESTER	GA		06/29/2023	10.990	10,127		(120)				79,000	04/09/2023
100113337		AKRON	OH		06/29/2023	7.250	62,614		166				110,000	05/14/2022
100113338		SANFORD	NC		06/29/2023	6.000	12,579		96				199,000	04/10/2023
100113341		CENTREVILLE	VA		06/29/2023	6.000	202,146		1,250				575,000	05/15/2022
100113342		COLUMBUS	GA		06/29/2023	10.000	15,335		(106)				97,000	04/10/2023
100113344		DADE CITY	FL		06/29/2023	8.690	644		92				319,000	04/10/2023
100113346		VULCAN	MI		06/29/2023	3.625	22,110		210				185,000	04/09/2023
100113347		CHICAGO	IL		06/29/2023	4.000	53,891		498				155,000	05/14/2022
100113349		CINCINNATI	OH		06/29/2023	7.000	5,942		35				62,000	04/07/2023
100113350		CORAM	NY		06/29/2023	3.750	175,665		1,226				499,000	05/16/2022
100113351		UKIAH	CA		06/29/2023	6.500	128,713		397				500,000	05/18/2022
100113354		WHITEFIELD	ME		06/29/2023	3.625	32,563		474				195,000	05/15/2022
100113356		READING	PA		06/29/2023	6.190	115,639		422				248,000	05/16/2022
100113358		POINT PLEASANT BE	NJ		06/29/2023	5.250	126,504		933				575,000	05/14/2022
100113359		SPOKANE VALLEY	WA		06/29/2023	6.250	93,803		431				405,000	05/14/2022
100113360		PEMBROKE PINES	FL		06/29/2023	4.875	106,334		604				325,000	05/15/2022
100113362		FORT LAUDERDALE	FL		06/29/2023	4.750	78,964		515				880,000	05/13/2022
100113363		LARGO	FL		06/29/2023	4.125	109,359		1,055				385,000	05/16/2022
100113364		STATEN ISLAND	NY		06/29/2023	4.625	180,977		908				635,000	05/14/2022
100113368		NORTH BRUNSWICK	NJ		06/29/2023	3.000	120,008		1,218				457,000	05/15/2022
100113374		HIALEAH	FL		06/29/2023	8.500	82,062		(79)				435,000	05/15/2022
100113375		OXNARD	CA		06/29/2023	5.000	218,849		485				680,000	02/10/2022
100113376		MIAMI	FL		06/29/2023	4.625	162,212		975				615,000	05/16/2022
100113379		WINTER PARK	FL		06/29/2023	3.750	208,766		1,405				530,000	05/16/2022
100113380		PINELLAS PARK	FL		06/29/2023	4.000	75,640		499				240,000	05/16/2022
100113382		RANDALLSTOWN	MD		06/29/2023	6.125	127,102		572				405,000	05/14/2022
100113383		ALTAMONTE SPRINGS	FL		06/29/2023	3.875	136,376		1,062				330,000	05/15/2022
100113385		VENTNOR CITY	NJ		06/29/2023	4.125	130,562		924				395,000	05/15/2022
100113387		ORLANDO	FL		06/29/2023	4.625	123,384		546				268,000	05/16/2022
100113388		PLANT CITY	FL		06/29/2023	5.500	52,657		237				197,000	05/16/2022
100113390		CHICAGO	IL		06/29/2023	4.000	93,101		561				292,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113391		DUNEDIN	FL		06/29/2023	2.000	215,885		2,254				818,000	05/16/2022
100113392		KISSIMMEE	FL		06/29/2023	2.000	114,551		1,558				335,000	05/16/2022
100113396		NORTH BERGEN	NJ		06/29/2023	4.000	106,354		733				330,000	05/14/2022
100113399		CHICAGO	IL		06/29/2023	4.625	133,486		823				230,000	05/16/2022
100113400		CHICAGO	IL		06/29/2023	2.000	58,353		871				216,000	05/15/2022
100113402		HOFFMAN ESTATES	IL		06/29/2023	4.375	139,905		786				310,000	05/16/2022
100113405		AVENTURA	FL		06/29/2023	3.990	210,853		1,262				435,000	05/16/2022
100113406		HIALEAH	FL		06/29/2023	3.500	71,554		465				241,000	05/16/2022
100113408		ALBANY	NY		06/29/2023	7.000	49,047		98				121,000	05/14/2022
100113410		HIALEAH	FL		06/29/2023	6.625	188,251		245				535,000	05/15/2022
100113411		CHICAGO	IL		06/29/2023	4.625	215,161		1,924				536,000	05/14/2022
100113412		MIAMI	FL		06/29/2023	5.875	137,193		325				496,000	05/14/2022
100113416		MIDLOTHIAN	IL		06/29/2023	4.750	36,645		185				190,000	04/07/2023
100113417		RANDALLSTOWN	MD		06/29/2023	4.000	165,675		1,155				320,000	05/14/2022
100113421		NILES	IL		06/29/2023	3.600	169,682		1,615				410,000	05/16/2022
100113422		CHICAGO	IL		06/29/2023	6.000	86,783		420				538,000	05/15/2022
100113424		MIAMI	FL		06/29/2023	5.000	50,796		493				435,000	05/16/2022
100113425		MIAMI GARDENS	FL		06/29/2023	4.125	87,578		639				390,000	05/14/2022
100113426		MIAMI	FL		06/29/2023	4.125	68,824		430				398,000	05/15/2022
100113430		MIAMI	FL		06/29/2023	5.125	79,653		312				330,000	05/16/2022
100113431		SCOTTSDALE	AZ		06/29/2023	6.000	124,689		552				1,065,000	05/16/2022
100113432		OCEAN PINES	MD		06/29/2023	5.875	141,098		867				492,000	05/16/2022
100113433		CHICAGO	IL		06/29/2023	3.875	257,076		2,341				480,000	05/15/2022
100113437		LOS LUNAS	NM		06/29/2023	7.250	91,101		88				203,500	05/13/2022
100113439		SAINT PETERS	MO		06/29/2023	5.250	177,295		896				384,000	05/14/2022
100113440		MIAMI LAKES	FL		06/29/2023	4.000	47,889		320				575,000	05/16/2022
100113442		NEW HYDE PARK	NY		06/29/2023	4.000	293,293		1,974				603,000	05/15/2022
100113445		CHANDLER	AZ		06/29/2023	6.500	211,901		525				650,000	05/16/2022
100113446		JAMAICA	NY		06/29/2023	2.125	203,595		2,578				615,000	05/15/2022
100113448		EL PASO	TX		06/29/2023	4.000	62,630		7,583				137,000	05/14/2022
100113450		SANGER	CA		06/29/2023	5.000	141,746		835				409,000	05/14/2022
100113451		GLEN ALLEN	VA		06/29/2023	7.625	286,263		199				656,000	05/16/2022
100113452		BAYSIDE	NY		06/29/2023	3.500	216,811		1,939				785,000	05/15/2022
100113453		SAINT BONIFACIUS	MN		06/29/2023	5.100	215,925		8,657				520,000	05/16/2022
100113454		GALVA	IL		06/29/2023	6.000	2,558		37				69,500	04/08/2023
100113456		FORT MILL	SC		06/29/2023	4.500	150,002		783				474,900	05/16/2022
100113458		LITHONIA	GA		06/29/2023	5.125	59,853		280				275,000	05/16/2022
100113459		YONKERS	NY		06/29/2023	3.880	167,077		1,128				475,000	05/16/2022
100113461		TURLOCK	CA		06/29/2023	4.000	156,600		926				420,000	05/14/2022
100113462		MORENO VALLEY	CA		06/29/2023	3.875	131,118		806				480,000	05/13/2022
100113464		GILBERT	AZ		06/29/2023	4.250	292,253		1,522				910,000	05/16/2022
100113465		OCEANSIDE	CA		06/29/2023	6.250	255,608		381				660,000	05/16/2022
100113467		SAVANNAH	GA		06/29/2023	6.000	52,605		150				191,000	05/17/2022
100113468		PORTAGE	PA		06/29/2023	7.500	41,690		477				60,000	02/04/2022
100113469		CHICAGO	IL		06/29/2023	4.200	78,450		648				215,000	05/14/2022
100113471		WEST PALM BEACH	FL		06/29/2023	5.000	186,695		725				510,000	05/14/2022
100113473		BETHLEHEM	PA		06/29/2023	5.750	48,078		273				130,000	06/02/2022
100113475		GLENSIDE	PA		06/29/2023	4.750	136,998		701				285,000	05/16/2022
100113479		WELLSVILLE	OH		06/29/2023	4.000	50,644		639				129,900	06/03/2022
100113480		BOULDER	CO		06/29/2023	3.000	212,639		1,572				1,550,000	06/02/2022
100113481		WATERBURY	CT		06/29/2023	2.875	66,360		636				150,000	06/03/2022
100113483		DOUGLASSVILLE	PA		06/29/2023	3.500	105,047		685				375,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113484		SAN CLEMENTE	CA		06/29/2023	3.625	136,092		405				1,700,000	06/03/2022
100113487		SEATTLE	WA		06/29/2023	4.375	179,481		679				675,000	06/03/2022
100113488		MC GEHEE	AR		06/29/2023	8.500	48,061		(4)				70,000	06/09/2022
100113491		ATLANTA	GA		06/29/2023	7.250	75,515		104				440,000	06/01/2022
100113492		WILMINGTON	DE		06/29/2023	6.375	55,302		57				135,000	06/03/2022
100113493		DETROIT	MI		06/29/2023	2.000	3,381		110				58,000	06/05/2022
100113494		SANTA ANA	CA		06/29/2023	2.875	163,626		1,200				870,000	06/02/2022
100113497		PICO RIVERA	CA		06/29/2023	4.375	191,716		784				500,000	06/08/2022
100113503		SAINT LOUIS	MO		06/29/2023	4.375	181,428		768				430,000	06/09/2022
100113504		MIAMI	FL		06/29/2023	3.750	163,005		1,147				619,000	06/08/2022
100113505		IMPERIAL	MO		06/29/2023	3.125	128,239		893				335,000	06/02/2022
100113508		PASO ROBLES	CA		06/29/2023	4.625	252,857		1,004				785,000	06/02/2022
100113509		POUGHKEEPSIE	NY		06/29/2023	3.250	183,431		1,593				365,000	06/02/2022
100113510		ARNOLD	MO		06/29/2023	4.375	72,412		654				195,000	06/03/2022
100113511		SUFFOLK	VA		06/29/2023	4.000	265,793		1,612				560,000	06/03/2022
100113512		RACINE	WI		06/29/2023	6.375	71,127		94				335,000	06/03/2022
100113517		SYOSSET	NY		06/29/2023	3.750	222,225		1,554				880,000	06/03/2022
100113518		YORKVILLE	IL		06/29/2023	7.125	101,440		75				224,000	06/10/2022
100113519		WOODBRIDGE	VA		06/29/2023	2.875	159,402		1,179				575,000	06/02/2022
100113521		AIKEN	SC		06/29/2023	5.125	46,293		188				87,500	06/05/2022
100113522		ATLANTA	GA		06/29/2023	4.000	204,907		1,199				565,000	06/02/2022
100113524		LANSING	MI		06/29/2023	6.250	67,625		236				228,000	06/02/2022
100113532		COURTLAND	VA		06/29/2023	4.875	87,082		302				479,900	06/10/2022
100113533		KENNEBUNKPORT	ME		06/29/2023	4.910	56,773		462				380,000	06/07/2022
100113534		SAN DIEGO	CA		06/29/2023	2.875	171,984		1,306				774,000	06/09/2022
100113535		BERGENFIELD	NJ		06/29/2023	2.875	185,913		1,577				420,000	06/03/2022
100113538		SALISBURY	MD		06/29/2023	5.330	89,690		312				199,000	06/02/2022
100113540		OMAHA	NE		06/29/2023	4.750	75,345		281				290,000	06/02/2022
100113543		TYRONE	GA		06/29/2023	4.875	124,779		470				530,000	11/29/2023
100113546		NORTH EASTON	MA		06/29/2023	4.375	152,603		840				570,000	06/02/2022
100113548		ENTERPRISE	AL		06/29/2023	4.875	239,098		821				475,000	06/11/2022
100113549		STEGER	IL		06/29/2023	5.500	48,380		140				135,000	06/01/2022
100113551		WALDORF	MD		06/29/2023	2.875	136,145		1,219				403,000	06/02/2022
100113553		NEW ORLEANS	LA		06/29/2023	2.875	92,334		770				250,000	06/11/2022
100113554		MADISON	MO		06/29/2023	5.000	140,508		414				271,000	06/07/2022
100113556		LEANDER	TX		06/29/2023	4.375	149,723		1,125				785,000	06/02/2022
100113557		FLORENCE	SC		06/29/2023	2.875	137,499		1,262				390,223	06/04/2022
100113561		MCKEESPORT	PA		06/29/2023	3.500	63,148		459				225,000	06/06/2022
100113562		CHICAGO	IL		06/29/2023	3.732	207,901		2,691				479,000	07/07/2022
100113564		VIRGINIA BEACH	VA		06/29/2023	3.710	51,602		323				335,000	06/08/2022
100113565		FLAGSTAFF	AZ		06/29/2023	4.000	62,080		361				510,000	06/20/2022
100113567		LAS VEGAS	NV		06/29/2023	4.750	220,811		1,001				745,000	06/08/2022
100113570		BOWIE	MD		06/29/2023	4.625	162,131		660				460,000	06/05/2022
100113574		THOMASVILLE	NC		06/29/2023	3.875	62,988		447				175,000	06/03/2022
100113575		NEWNAN	GA		06/29/2023	4.125	108,783		709				400,000	06/02/2022
100113576		BETHEL	CT		06/29/2023	3.500	92,031		2,427				525,000	06/02/2022
100113579		COLORADO SPRINGS	CO		06/29/2023	3.910	55,131		320				464,000	06/01/2022
100113580		WHITTIER	CA		06/29/2023	4.125	223,652		1,232				710,000	06/03/2022
100113582		AZTEC	NM		06/29/2023	3.500	83,957		617				175,000	06/02/2022
100113585		FLORENCE	AZ		06/29/2023	2.875	100,037		786				275,000	06/02/2022
100113586		TAMPA	FL		06/29/2023	4.375	141,768		658				415,000	06/03/2022
100113587		RIVERDALE	GA		06/29/2023	3.875	66,750		423				241,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113588		NORFOLK	VA		06/29/2023	4.250	80,278		485				310,000	06/02/2022
100113593		WATERFORD	WI		06/29/2023	3.990	108,410		2,091				435,000	06/02/2022
100113594		WINDSOR MILL	MD		06/29/2023	3.250	142,080		905				310,000	06/02/2022
100113595		CLARKSTON	WA		06/29/2023	4.000	51,185		303				210,000	06/03/2022
100113596		RINGWOOD	NJ		06/29/2023	2.875	100,623		767				335,000	06/03/2022
100113597		CAPITOL HEIGHTS	MD		06/29/2023	3.250	64,621		1,965				318,000	06/02/2022
100113598		MIAMI	FL		06/29/2023	3.375	150,982		1,206				499,000	06/02/2022
100113600		SHAWNEE	KS		06/29/2023	3.990	107,918		658				295,000	06/02/2022
100113601		PRESCOTT	AZ		06/29/2023	3.750	94,349		534				415,000	06/02/2022
100113603		ATLANTA	GA		06/29/2023	3.625	66,625		437				282,000	06/02/2022
100113605		SAINT LOUIS	MO		06/29/2023	2.875	115,189		539				266,100	06/03/2022
100113606		LOS ANGELES	CA		06/29/2023	2.875	156,513		1,387				560,000	06/03/2022
100113608		MILWAUKEE	WI		06/29/2023	4.125	49,579		313				130,000	06/02/2022
100113610		BRUNSWICK	MD		06/29/2023	4.500	144,496		631				239,900	06/06/2022
100113611		ROHNERT PARK	CA		06/29/2023	2.875	234,941		1,718				650,000	06/02/2022
100113613		RIVERSIDE	NJ		06/29/2023	3.625	166,055		1,345				385,000	06/02/2022
100113614		OXFORD	GA		06/29/2023	3.625	112,615		774				470,000	06/05/2022
100113615		MIAMI	FL		06/29/2023	3.990	180,479		1,083				580,000	06/05/2022
100113616		BERKELEY	IL		06/29/2023	4.250	127,921		741				215,000	06/01/2022
100113617		DEFUNIAK SPRINGS	FL		06/29/2023	4.000	108,938		514				185,000	06/03/2022
100113618		RIVERDALE	GA		06/29/2023	3.990	61,346		384				210,000	06/01/2022
100113619		NORCROSS	GA		06/29/2023	2.875	46,248		422				276,000	06/02/2022
100113620		CLEARLAKE	CA		06/29/2023	3.990	49,771		488				150,000	06/03/2022
100113627		BROOKLYN	NY		06/29/2023	8.250	60,029		38				950,000	05/15/2022
100113629		GREENWOOD	SC		06/29/2023	10.460	33,442		(154)				300,000	07/09/2022
100113632		MOUNT PROSPECT	IL		06/29/2023	4.000	118,732		2,450				330,000	05/14/2022
100113633		PARAMUS	NJ		06/29/2023	3.875	285,952		1,794				955,000	06/03/2022
100113634		FREDERICK	MD		06/29/2023	3.875	136,509		759				435,000	06/02/2022
100113635		TRUMBULL	CT		06/29/2023	3.125	174,497		1,631				345,000	06/04/2022
100113636		MCDONOUGH	GA		06/29/2023	3.000	72,683		496				320,000	06/02/2022
100113639		VINELAND	NJ		06/29/2023	2.875	59,605		573				210,000	06/11/2022
100113640		UPPER MARLBORO	MD		06/29/2023	4.125	162,611		1,022				380,000	06/01/2022
100113641		COLUMBIA	SC		06/29/2023	6.000	51,833		278				200,000	05/16/2022
100113642		RALEIGH	NC		06/29/2023	10.390	4,010		(14)				245,000	04/07/2023
100113643		LOS ANGELES	CA		06/29/2023	10.250	52,030		(394)				797,000	05/16/2022
100113645		EDENTON	NC		06/29/2023	8.250	22,673		(15)				162,000	04/07/2023
100113648		MACON	GA		06/29/2023	4.125	10,079		205				44,500	04/07/2023
100113651		REYNOLDSVILLE	PA		06/29/2023	4.500	9,749		141				111,500	04/10/2023
100113653		PINE BLUFF	AR		06/29/2023	8.700	41,517		(36)				85,000	05/18/2022
100113657		CARSON	CA		06/29/2023	3.625	145,399		1,126				860,000	05/16/2022
100113659		BONITA SPRINGS	FL		06/29/2023	5.125	69,837		259				235,000	05/17/2022
100113663		ROCHESTER	NY		06/29/2023	9.450	44,515		(124)				85,000	05/15/2022
100113664		TUCSON	AZ		06/29/2023	5.000	118,319		310				355,000	05/16/2022
100113666		RIVERDALE	GA		06/29/2023	3.750	60,460		634				272,000	06/01/2022
100113671		PEMBROKE PINES	FL		06/29/2023	6.250	233,784		523				425,000	05/14/2022
100113672		CAPON BRIDGE	WV		06/29/2023	3.500	97,988		1,111				374,289	05/12/2022
100113673		COLUMBUS	GA		06/29/2023	7.625	62,122		63				55,000	05/16/2022
100113675		FAIRFIELD	CA		06/29/2023	5.875	243,323		4,324				510,000	05/16/2022
100113676		SAN ANTONIO	TX		06/29/2023	10.750	19,709		(131)				138,000	04/08/2023
100113680		MINERAL RIDGE	OH		06/29/2023	4.750	106,008		454				185,000	05/15/2022
100113685		KINGSTON	PA		06/29/2023	4.000	66,108		434				149,900	05/16/2022
100113688		TOWER	MN		06/29/2023	11.250	7,161		(18)				279,000	04/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113689		CHICAGO	IL		06/29/2023	2.375	112,019		1,102				330,000	05/14/2022
100113690		SAN DIEGO	CA		06/29/2023	4.500	205,729		985				615,000	05/16/2022
100113693		DETROIT	MI		06/29/2023	5.250	9,966		140				62,000	04/10/2023
100113694		BALTIMORE	MD		06/29/2023	4.500	17,966		124				245,000	04/07/2023
100113696		OAKLAND	CA		06/29/2023	5.125	251,897		953				830,000	05/16/2022
100113697		PETERSBURG	VA		06/29/2023	10.187	53,634		(397)				48,000	05/14/2022
100113698		SUFFOLK	VA		06/29/2023	7.490	87,415		(30)				330,000	05/17/2022
100113699		LAURINBURG	NC		06/29/2023	9.350	99,341		(398)				175,000	05/23/2022
100113701		BRADENTON	FL		06/29/2023	4.000	43,435		404				380,000	05/14/2022
100113702		LINDSAY	CA		06/29/2023	7.500	167,704		697				379,000	05/16/2022
100113707		EUHARLEE	GA		06/29/2023	5.500	35,659		295				199,900	04/09/2023
100113708		RIESEL	TX		06/29/2023	5.500	149,169		421				300,000	05/19/2022
100113710		SYRACUSE	NY		06/29/2023	10.390	27,927		(282)				132,000	04/10/2023
100113711		CATHEDRAL CITY	CA		06/29/2023	7.670	51,803		(79)				439,000	05/16/2022
100113712		JOURDANTON	TX		06/29/2023	8.200	37,844		(22)				186,333	04/08/2023
100113714		HARTFORD	CT		06/29/2023	4.375	124,925		1,085				298,000	05/14/2022
100113715		COWPENS	SC		06/29/2023	3.750	13,259		132				139,000	04/07/2023
100113716		WESTBROOK	ME		06/29/2023	4.500	86,150		475				350,000	05/18/2022
100113717		PAW PAW TWP	MI		06/29/2023	3.625	2,924		59				170,000	04/07/2023
100113720		BALTIMORE	MD		06/29/2023	7.400	74,323		69				250,000	05/14/2022
100113725		PHILADELPHIA	PA		06/29/2023	6.375	11,169		28				117,000	04/07/2023
100113731		DECATUR	GA		06/29/2023	4.750	85,144		464				220,000	05/16/2022
100113733		MINNEAPOLIS	MN		06/29/2023	7.250	40,951		187				175,000	06/03/2022
100113734		BROOKLYN	MI		06/29/2023	3.750	61,933		526				257,000	05/15/2022
100113735		HOUSTON	TX		06/29/2023	5.000	87,618		396				227,000	05/14/2022
100113736		WASHINGTON	DC		06/29/2023	5.250	292,536		1,233				620,000	04/07/2023
100113737		MOUNT CARMEL	PA		06/29/2023	4.500	49,677		484				38,000	05/16/2022
100113738		GRAND RAPIDS	MI		06/29/2023	7.000	43,776		114				185,000	06/09/2022
100113740		HURST	TX		06/29/2023	3.980	75,584		554				380,000	04/10/2023
100113743		ROCKFORD	IL		06/29/2023	8.750	11,542		47				40,000	06/03/2022
100113748		CARTERSVILLE	GA		06/29/2023	3.500	66,391		42				285,000	12/19/2024
100113749		SHAMOKIN	PA		06/29/2023	6.250	18,035		91				59,900	06/13/2022
100113752		GEORGETOWN	SC		06/29/2023	2.875	23,517		246				125,000	06/10/2022
100113755		FLORISSANT	MO		06/29/2023	5.750	87,334		196				240,000	06/02/2022
100113757		HOPEWELL	VA		06/29/2023	3.625	9,255		139				168,500	06/04/2022
100113760		HONOLULU	HI		06/29/2023	2.875	205,211		1,758				1,842,500	06/09/2022
100113761		CHICAGO HEIGHTS	IL		06/29/2023	3.125	91,058		811				225,000	06/04/2022
100113762		PHOENIX	AZ		06/29/2023	7.625	50,650		9				875,000	06/10/2022
100113763		CREST HILL	IL		06/29/2023	2.875	24,686		255				157,000	06/09/2022
100113764		MINNEAPOLIS	MN		06/29/2023	5.375	155,673		463				519,900	06/02/2022
100113766		WILLIAMSTOWN	NJ		06/29/2023	6.625	48,686		46				385,000	06/02/2022
100113767		FAIRBURY	NE		06/29/2023	7.500	129,212		22				455,000	03/28/2025
100113769		FORT LAUDERDALE	FL		06/29/2023	3.500	179,392		1,300				725,000	06/04/2022
100113770		DALLAS	TX		06/29/2023	7.000	101,070		65				330,000	06/09/2022
100113772		ARDSLEY	NY		06/29/2023	6.875	52,909		116				610,000	06/03/2022
100113774		ROSCOMMON	MI		06/29/2023	6.875	50,832		50				179,000	06/03/2022
100113776		MACOMB	MI		06/29/2023	3.500	101,433		692				450,000	06/04/2022
100113779		ARNOLD	MO		06/29/2023	4.250	97,468		901				390,000	06/03/2022
100113780		MESA	AZ		06/29/2023	6.625	60,806		138				365,000	06/02/2022
100113783		ARKANSAS CITY	KS		06/29/2023	7.130	27,971		113				100,000	06/11/2022
100113784		ORCHARD PARK	NY		06/29/2023	6.375	96,422		199				310,000	06/02/2022
100113786		FREDERICKSBURG	VA		06/29/2023	6.250	149,982		753				475,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113787		STAFFORD	VA		06/29/2023	2.875	48,293		393				274,000	06/03/2022
100113789		PINE BUSH	NY		06/29/2023	6.625	110,696		188				345,000	06/10/2022
100113791		CHICAGO	IL		06/29/2023	2.875	142,279		1,406				578,000	06/02/2022
100113792		DELTONA	FL		06/29/2023	6.625	46,763		146				290,000	06/03/2022
100113793		ATHOL	MA		06/29/2023	6.875	86,526		124				230,000	06/03/2022
100113796		DOVER	NJ		06/29/2023	4.625	196,167		990				365,000	06/04/2022
100113799		SNOW CAMP	NC		06/29/2023	6.750	35,904		36				175,000	06/09/2022
100113803		NAMPA	ID		06/29/2023	2.875	58,035		474				475,000	06/02/2022
100113804		MURRIETA	CA		06/29/2023	2.750	153,485		1,303				675,000	06/03/2022
100113805		MIAMI	FL		06/29/2023	4.500	92,788		471				223,000	06/10/2022
100113807		OZARK	AL		06/29/2023	6.125	36,438		88				85,000	06/06/2022
100113808		UPPER MARLBORO	MD		06/29/2023	4.250	128,886		900				475,000	06/01/2022
100113809		LILBURN	GA		06/29/2023	3.125	72,019		548				390,000	06/11/2022
100113811		NORWOOD	MA		06/29/2023	3.875	158,784		801				410,000	06/09/2022
100113812		LAKEWOOD	OH		06/29/2023	2.875	44,337		434				270,000	06/08/2022
100113813		NEW CASTLE	DE		06/29/2023	5.875	17,989		40				200,000	06/03/2022
100113815		CHICAGO HEIGHTS	IL		06/29/2023	2.875	61,947		593				245,000	06/02/2022
100113816		KENOSHA	WI		06/29/2023	4.250	100,841		860				320,000	06/03/2022
100113818		VERNON	NJ		06/29/2023	3.875	131,453		762				305,000	06/12/2022
100113820		ASHBURN	VA		06/29/2023	2.875	146,221		1,087				525,000	06/04/2022
100113822		TOMS RIVER	NJ		06/29/2023	4.125	186,222		1,101				579,900	06/03/2022
100113823		PUYALLUP	WA		06/29/2023	6.375	136,714		519				635,000	06/01/2022
100113825		BROOKLYN	NY		06/29/2023	4.750	95,314		477				845,000	06/03/2022
100113827		MAITLAND	FL		06/29/2023	4.125	88,105		1,039				430,000	06/04/2022
100113829		KANSAS CITY	KS		06/29/2023	6.125	116,950		551				605,900	06/02/2022
100113830		KIRKLAND	WA		06/29/2023	2.875	48,143		343				575,000	06/02/2022
100113831		SAINT LOUIS	MO		06/29/2023	4.125	34,270		485				115,000	06/02/2022
100113832		HOUSTON	TX		06/29/2023	6.250	45,867		234				255,000	06/03/2022
100113833		WESTON	FL		06/29/2023	7.125	33,178		97				305,000	04/07/2023
100113835		GLENN DALE	MD		06/29/2023	3.875	194,764		1,255				700,000	06/05/2022
100113837		ST PETERSBURG	FL		06/29/2023	6.375	30,159		109				328,000	04/09/2023
100113839		HOMESTEAD	FL		06/29/2023	7.125	15,208		41				205,000	04/07/2023
100113842		HALLANDALE BEACH	FL		06/29/2023	7.000	28,054		105				230,000	04/08/2023
100113843		SUNNY ISLES	FL		06/29/2023	3.625	16,864		86				1,524,000	04/08/2023
100113845		MIAMI	FL		06/29/2023	6.250	58,534		130				455,000	05/14/2022
100113846		PLAINVILLE	CT		06/29/2023	4.500	216,702		1,449				380,000	06/05/2022
100113848		KEY BISCAYNE	FL		06/29/2023	7.125	142,470		314				2,300,000	05/15/2022
100113849		AFTON	VA		06/29/2023	7.000	209,637		580				860,000	05/16/2022
100113852		WESTON	FL		06/29/2023	7.000	136,682		326				1,075,000	05/14/2022
100113853		MISHAWAKA	IN		06/29/2023	3.250	58,495		449				150,000	06/02/2022
100113854		DELRAY	FL		06/29/2023	6.250	94,402		181				1,500,000	05/16/2022
100113856		AVENTURA	FL		06/29/2023	6.375	133,578		434				1,385,000	05/16/2022
100113859		ROCKVILLE	MD		06/29/2023	7.125	104,983		524				900,000	05/14/2022
100113860		MIAMI	FL		06/29/2023	2.750	158,938		2,038				940,000	05/14/2022
100113862		PALM HARBOR	FL		06/29/2023	6.375	76,980		366				876,000	05/14/2022
100113863		WASHINGTON	DC		06/29/2023	3.250	152,310		1,832				1,199,000	05/15/2022
100113864		KEY BISCAYNE	FL		06/29/2023	6.375	78,903		335				2,550,000	05/15/2022
100113865		LONGBOAT KEY	FL		06/29/2023	3.250	385,853		2,520				3,100,000	05/15/2022
100113866		HIGHLAND PARK	IL		06/29/2023	7.250	142,062		568				850,000	05/14/2022
100113868		SUDBURY	MA		06/29/2023	6.000	231,255		820				845,000	05/15/2022
100113869		DEERFIELD	IL		06/29/2023	7.125	78,443		113				425,000	05/15/2022
100113870		SARASOTA	FL		06/29/2023	4.250	259,704		1,357				1,020,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113874		BRADENTON BEACH	FL		06/29/2023	6.875	149,163		227				1,175,000	05/14/2022
100113876		DAVIE	FL		06/29/2023	6.625	314,653		243				550,000	05/15/2022
100113879		CHEVY CHASE	MD		06/29/2023	6.375	220,309		633				990,000	05/15/2022
100113882		NEW YORK	NY		06/29/2023	4.250	216,913		987				2,195,000	05/16/2022
100113883		ATLANTA	GA		06/29/2023	2.875	44,241		407				160,000	06/09/2022
100113888		SUNNY ISLES	FL		06/29/2023	6.500	221,033		418				1,175,000	05/15/2022
100113889		RAEFORD	NC		06/29/2023	2.875	51,372		507				189,000	06/03/2022
100113892		NAPLES	FL		06/29/2023	4.250	219,743		1,009				910,000	05/15/2022
100113893		AVENTURA	FL		06/29/2023	7.500	561,483		326				1,760,000	05/16/2022
100113897		CHICAGO	IL		06/29/2023	7.375	602,763		200				760,000	05/15/2022
100113898		SAN DIEGO	CA		06/29/2023	6.875	460,160		135				1,050,000	05/14/2022
100113899		BROOKEVILLE	MD		06/29/2023	7.125	650,363		243				1,290,000	05/14/2022
100113900		MIAMI GARDENS	FL		06/29/2023	7.250	115,697		81				450,000	05/15/2022
100113905		KISSIMMEE	FL		06/29/2023	3.625	187,974		283				448,000	05/14/2022
100113906		STERLING	VA		06/29/2023	6.875	393,490		368				1,125,000	05/16/2022
100113907		ALDIE	VA		06/29/2023	7.250	471,799		779				1,200,000	05/16/2022
100113908		ANNAPOLIS	MD		06/29/2023	4.250	114,519		482				225,000	05/15/2022
100113912		WORCESTER	MA		06/29/2023	8.500	2,012		1				300,000	06/02/2022
100113914		RANDOLPH	NJ		06/29/2023	4.875	519,136		3,686				695,000	05/13/2022
100113915		WINDERMERE	FL		06/29/2023	5.125	611,297		3,813				999,000	05/14/2022
100113917		LOS ANGELES	CA		06/29/2023	7.000	27,542		160				1,450,000	06/03/2022
100113918		CERES	CA		06/29/2023	7.990	64,673		(23)				415,000	06/02/2022
100113923		ATLANTA	GA		06/29/2023	3.625	44,113		563				261,000	06/14/2022
100113924		HOUSTON	TX		06/29/2023	9.000	51,527		(39)				240,000	06/02/2022
100113925		HOUMA	LA		06/29/2023	8.000	6,335		13				85,000	06/02/2022
100113926		HOUMA	LA		06/29/2023	6.500	57,893		99				235,000	06/02/2022
100113928		SAN ANTONIO	TX		06/29/2023	7.125	61,484		586				360,000	06/02/2022
100113929		SEYMOUR	IN		06/29/2023	7.250	21,852		73				105,000	06/09/2022
100113930		DALLAS	GA		06/29/2023	4.000	24,872		166				242,523	06/05/2022
100113932		LOGAN	OH		06/29/2023	7.000	67,830		28				175,000	06/03/2022
100113933		CALLAHAN	FL		06/29/2023	8.625	12,880		(36)				231,000	06/03/2022
100113934		MINNEAPOLIS	MN		06/29/2023	8.125	33,273		(18)				255,000	06/11/2022
100113935		TERRE HAUTE	IN		06/29/2023	8.125	10,845		(5)				92,000	06/09/2022
100113936		BRAINERD	MN		06/29/2023	8.375	16,626		(13)				325,000	06/03/2022
100113937		FORT LAUDERDALE	FL		06/29/2023	8.750	15,848		(33)				138,000	06/13/2022
100113938		MESA	AZ		06/29/2023	7.990	25,742		78				500,000	06/09/2022
100113939		POCATELLO	ID		06/29/2023	7.250	41,897		89				398,000	06/02/2022
100113941		STONE MOUNTAIN	GA		06/29/2023	7.000	32,191		100				240,000	06/02/2022
100113942		MARSTONS MILLS	MA		06/29/2023	6.990	55,179		53				280,000	06/02/2022
100113943		SOUTH HOUSTON	TX		06/29/2023	2.875	11,945		100				190,000	06/02/2022
100113944		DURHAM	NC		06/29/2023	8.375	95,896		(45)				510,000	06/02/2022
100113945		HOUSTON	TX		06/29/2023	2.875	92,680		516				275,000	06/09/2022
100113946		TUCSON	AZ		06/29/2023	7.000	27,180		82				225,000	06/15/2022
100113947		WICHITA	KS		06/29/2023	7.500	18,784		38				2,700,000	01/11/2025
100113948		UPPER MARLBORO	MD		06/29/2023	7.500	32,111		81				336,000	06/01/2022
100113949		CLAYTON	DE		06/29/2023	7.750	38,143		5				260,000	06/05/2022
100113951		SICKLERVILLE	NJ		06/29/2023	7.000	30,834		83				210,000	06/01/2022
100113952		BOSSIER CITY	LA		06/29/2023	7.375	131,350		(22)				270,000	06/03/2022
100113957		CONYERS	GA		06/29/2023	7.250	50,535		(28)				200,000	06/09/2022
100113958		MILWAUKEE	WI		06/29/2023	8.375	63,567		(129)				140,000	06/02/2022
100113961		PITTSBURGH	PA		06/29/2023	7.125	56,244		28				285,000	06/04/2022
100113962		SPRINGFIELD	IL		06/29/2023	7.625	25,617		42				120,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113964		LA SALLE	IL		06/29/2023	6.750	14,457		68				60,000	06/03/2022
100113965		HYNDMAN	PA		06/29/2023	7.500	21,665		30				70,000	06/05/2022
100113969		PITTSBURGH	PA		06/29/2023	2.875	15,167		127				160,000	06/03/2022
100113970		DENVER	CO		06/29/2023	6.875	140,151		67				705,000	06/09/2022
100113971		GRAY	LA		06/29/2023	6.875	16,611		71				100,000	06/02/2022
100113974		MIAMI	FL		06/29/2023	6.875	57,531		162				500,000	06/08/2022
100113975		MONROE TOWNSHIP	NJ		06/29/2023	2.875	86,687		769				480,000	06/03/2022
100113976		SUNRISE	FL		06/29/2023	7.750	11,257		45				165,000	06/09/2022
100113977		AKRON	OH		06/29/2023	7.750	15,611		16				67,500	06/02/2022
100113980		ELLENWOOD	GA		06/29/2023	8.000	73,591		(36)				345,000	06/02/2022
100113981		CANONSBURG	PA		06/29/2023	2.875	32,934		302				198,000	06/10/2022
100113983		FEDERAL WAY	WA		06/29/2023	2.875	47,888		407				456,000	06/03/2022
100113984		COUNCIL	ID		06/29/2023	6.500	37,944		151				350,000	06/05/2022
100113987		CHICAGO	IL		06/29/2023	2.000	47,573		264				192,000	09/17/2025
100113988		LAKEWOOD	NJ		06/29/2023	7.250	28,450		10				220,000	06/08/2022
100113991		KANSAS CITY	MO		06/29/2023	6.750	9,561		29				188,000	06/02/2022
100113993		CHESTERFIELD	MI		06/29/2023	6.750	88,331		48				266,000	06/10/2022
100113994		ELYRIA	OH		06/29/2023	7.750	72,925		(12)				140,000	06/02/2022
100113995		STROUDSBURG	PA		06/29/2023	6.875	81,413		96				265,000	06/09/2022
100113996		FAIRBURN	GA		06/29/2023	4.000	29,796		316				225,000	06/04/2022
100113998		COLORADO SPRINGS	CO		06/29/2023	6.625	107,339		124				515,000	06/08/2022
100114001		MOUNT MORRIS	MI		06/29/2023	6.250	42,570		383				220,000	06/09/2022
100114003		WEST PALM BEACH	FL		06/29/2023	6.375	53,907		163				510,000	06/02/2022
100114004		CONCHO	AZ		06/29/2023	6.750	40,832		48				195,000	07/02/2022
100114006		MARTINSVILLE	VA		06/29/2023	4.250	64,137		475				115,000	06/04/2022
100114009		BRIGHTON	UT		06/29/2023	2.875	139,995		1,151				950,000	06/28/2022
100114010		LOXAHATCHEE	FL		06/29/2023	3.500	39,473		1,027				600,000	06/10/2022
100114012		MADERA	CA		06/29/2023	5.875	70,115		161				410,000	06/03/2022
100114016		SAINT LOUIS	MO		06/29/2023	5.125	38,797		125				1,100,000	06/08/2022
100114017		NORTH HIGHLANDS	CA		06/29/2023	5.500	34,806		374				420,000	06/04/2022
100114018		BONNER SPRINGS	KS		06/29/2023	6.000	50,904		288				355,000	06/02/2022
100114020		MEMPHIS	TN		06/29/2023	7.500	41,865		23				98,000	06/02/2022
100114021		ACWORTH	GA		06/29/2023	2.875	24,830		235				160,000	06/03/2022
100114023		FULLERTON	CA		06/29/2023	5.500	121,707		416				835,000	06/02/2022
100114024		JACKSONVILLE	FL		06/29/2023	5.650	49,257		(42)				430,000	06/09/2022
100114026		ELMWOOD PARK	NJ		06/29/2023	2.875	99,741		890				500,000	06/03/2022
100114027		ORLAND PARK	IL		06/29/2023	6.125	103,602		212				340,000	06/02/2022
100114029		PENDLETON	IN		06/29/2023	5.250	83,970		443				655,000	06/02/2022
100114031		WAUKEGAN	IL		06/29/2023	2.875	37,380		374				150,000	06/02/2022
100114032		PLACERVILLE	CO		06/29/2023	2.875	68,171		522				550,000	06/12/2022
100114033		NORFOLK	VA		06/29/2023	6.875	53,901		42				250,000	06/03/2022
100114034		LADERA RANCH	CA		06/29/2023	2.875	86,567		704				940,000	06/09/2022
100114035		THOMASTON	GA		06/29/2023	4.625	40,650		265				95,000	06/04/2022
100114036		SAFFORD	AZ		06/29/2023	6.500	66,744		108				300,000	06/03/2022
100114038		AURORA	IL		06/29/2023	6.250	39,084		74				153,000	06/02/2022
100114039		ALPHARETTA	GA		06/29/2023	2.875	16,266		135				270,000	06/09/2022
100114040		CANTON	GA		06/29/2023	6.250	53,570		265				360,000	06/07/2022
100114041		WINTER GARDEN	FL		06/29/2023	5.000	118,101		466				725,000	06/02/2022
100114044		FORT WAYNE	IN		06/29/2023	4.000	35,600		248				439,900	06/02/2022
100114045		NORTH HOLLYWOOD	CA		06/29/2023	5.250	96,237		239				1,250,000	06/03/2022
100114048		TAMPA	FL		06/29/2023	4.625	10,733		82				330,000	06/02/2022
100114050		MIAMI	FL		06/29/2023	6.375	51,763		283				256,000	06/08/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114051		ONTARIO	CA		06/29/2023	5.500	71,827		249				605,000	06/03/2022
100114052		HENDERSON	NV		06/29/2023	6.250	158,292		246				1,149,000	06/09/2022
100114053		OPA LOCKA	FL		06/29/2023	6.875	79,800		67				240,000	06/11/2022
100114055		CINCINNATI	OH		06/29/2023	6.250	55,170		437				112,000	06/02/2022
100114056		INVERNESS	FL		06/29/2023	6.500	47,938		108				160,000	06/02/2022
100114058		GROSSE POINTE	MI		06/29/2023	6.625	97,660		85				285,000	06/09/2022
100114059		FAIRFIELD	ID		06/29/2023	6.750	40,364		140				340,000	06/15/2022
100114062		WILMINGTON	NC		06/29/2023	6.750	17,499		114				335,000	06/10/2022
100114063		CRANSTON	RI		06/29/2023	7.000	124,696		187				260,000	06/09/2022
100114064		DENTON	TX		06/29/2023	3.375	74,027		579				445,000	06/02/2022
100114068		HARWOOD HEIGHTS	IL		06/29/2023	2.875	74,248		703				300,000	06/03/2022
100114070		WERNERSVILLE	PA		06/29/2023	3.375	142,113		1,264				335,000	06/03/2022
100114071		SAINT LOUIS	MO		06/29/2023	3.625	18,827		186				65,000	06/10/2022
100114072		AUBURN	MA		06/29/2023	5.750	184,961		434				440,000	06/02/2022
100114073		STUYVESANT	NY		06/29/2023	5.750	85,371		192				299,900	06/01/2022
100114074		DETROIT	MI		06/29/2023	7.125	15,917		82				140,000	06/02/2022
100114077		ELIZABETH	PA		06/29/2023	6.250	32,489		95				150,000	06/02/2022
100114079		MILWAUKEE	WI		06/29/2023	3.750	100,854		679				576,000	06/02/2022
100114080		SAN GABRIEL	CA		06/29/2023	4.250	48,870		312				780,000	06/02/2022
100114081		FALL CREEK	WI		06/29/2023	5.125	117,136		351				280,000	05/16/2022
100114083		WATSONVILLE	CA		06/29/2023	4.750	142,633		578				805,000	05/16/2022
100114084		TUCKER	GA		06/29/2023	2.875	32,525		484				302,000	06/09/2022
100114086		CLEMENTON	NJ		06/29/2023	3.625	77,971		552				190,000	06/03/2022
100114088		GREENWOOD	SC		06/29/2023	6.250	53,866		171				157,000	05/16/2022
100114091		MONTOURSVILLE	PA		06/29/2023	4.125	124,366		627				350,000	06/10/2022
100114093		BELOIT	WI		06/29/2023	3.625	9,084		50				218,000	04/07/2023
100114094		CRESSON	PA		06/29/2023	6.750	35,218		41				125,000	06/13/2022
100114096		RACINE	WI		06/29/2023	7.750	6,041		9				148,000	04/09/2023
100114097		GREENSBORO	NC		06/29/2023	4.625	29,029		303				118,000	05/16/2022
100114098		MADISON	WI		06/29/2023	5.000	41,087		335				106,000	05/17/2022
100114101		WEST ALLIS	WI		06/29/2023	5.943	95,092		204				160,000	05/16/2022
100114102		MADISON	WI		06/29/2023	10.500	60,092		(69)				138,000	05/16/2022
100114103		PEORIA	IL		06/29/2023	4.625	34,360		272				98,000	05/16/2022
100114104		MILWAUKEE	WI		06/29/2023	4.625	89,010		627				241,000	05/14/2022
100114105		BONDUEL	WI		06/29/2023	8.250	42,095		39				135,000	05/16/2022
100114106		BAYFIELD	WI		06/29/2023	7.500	75,541		43				750,000	09/26/2024
100114107		POUND	WI		06/29/2023	4.625	42,803		239				160,000	05/24/2022
100114108		BEAVER DAM	WI		06/29/2023	7.500	61,148		49				74,000	05/16/2022
100114109		ORONOCO	MN		06/29/2023	7.500	22,348		41				200,000	04/10/2023
100114111		GRESHAM	WI		06/29/2023	5.980	9,297		77				60,000	04/08/2023
100114112		ST PAUL	MN		06/29/2023	4.690	1,860		37				142,000	04/08/2023
100114113		ROCKFORD	IL		06/29/2023	4.000	49,412		442				130,000	05/16/2022
100114114		HAMMOND	WI		06/29/2023	4.250	143,805		900				465,000	09/08/2022
100114115		CICERO	NY		06/29/2023	6.040	5,071		48				135,000	04/09/2023
100114117		WAUNAKEE	WI		06/29/2023	3.750	68,162		497				350,000	05/17/2022
100114118		TULSA	OK		06/29/2023	5.930	19,121		204				305,000	05/14/2022
100114119		MINOCQUA	WI		06/29/2023	5.980	225,116		591				665,000	05/16/2022
100114120		INDIANAPOLIS	IN		06/29/2023	5.000	11,361		81				135,000	04/08/2023
100114121		WAUWATOSA	WI		06/29/2023	5.980	121,550		341				293,000	05/16/2022
100114123		OAK CREEK	WI		06/29/2023	4.625	73,131		387				280,000	05/17/2022
100114124		ROSHOLT	WI		06/29/2023	7.500	23,146		49				139,000	12/14/2021
100114129		ABBEVILLE	LA		06/29/2023	5.875	50,470		389				90,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114130		WINDSOR LOCKS	CT		06/29/2023	7.250	175,858		843				180,000	05/15/2022
100114131		MAPLE HEIGHTS	OH		06/29/2023	9.800	20,085		(52)				115,000	04/07/2023
100114133		SUMITON	AL		06/29/2023	6.540	28,969		136				135,000	04/10/2023
100114134		RALEIGH	NC		06/29/2023	5.000	35,424		149				260,000	04/08/2023
100114135		MENOMINEE	MI		06/29/2023	7.750	47,801		36				96,000	04/13/2023
100114136		DES MOINES	IA		06/29/2023	3.640	59,047		468				145,000	05/16/2022
100114137		MIAMI	FL		06/29/2023	5.875	333,406		1,271				990,000	05/16/2022
100114138		FLORISSANT	MO		06/29/2023	5.000	68,192		2,057				210,000	05/16/2022
100114139		ZEPHYRHILLS	FL		06/29/2023	3.430	146,861		1,032				345,000	05/16/2022
100114140		WALES	ME		06/29/2023	5.625	105,561		487				385,000	05/16/2022
100114141		NEWPORT NEWS	VA		06/29/2023	7.300	34,736		58				265,000	04/07/2023
100114144		SOUTHGATE	MI		06/29/2023	3.660	85,206		813				240,000	05/14/2022
100114145		PIPERSVILLE	PA		06/29/2023	5.750	256,321		708				540,000	05/16/2022
100114146		SAN ANTONIO	TX		06/29/2023	9.100	24,157		(44)				185,000	04/08/2023
100114147		AZUSA	CA		06/29/2023	3.500	244,457		1,806				1,200,000	05/16/2022
100114152		KINSALE	VA		06/29/2023	7.440	43,476		98				172,000	05/19/2022
100114153		BALTIMORE	MD		06/29/2023	4.000	75,996		599				245,000	05/13/2022
100114155		FORT LAUDERDALE	FL		06/29/2023	7.790	56,723		(40)				372,000	05/16/2022
100114156		VACHERIE	LA		06/29/2023	7.865	75,860		6				139,900	05/16/2022
100114157		STANLEY	NC		06/29/2023	9.410	32,106		(130)				215,000	04/07/2023
100114160		RENFREW	PA		06/29/2023	5.070	71,743		278				245,000	05/16/2022
100114162		WEST COLUMBIA	SC		06/29/2023	7.200	76,111		35				161,000	05/16/2022
100114163		MARION	KY		06/29/2023	5.875	62,551		301				108,000	05/16/2022
100114164		CARTERVILLE	MO		06/29/2023	4.875	18,249		187				39,000	04/10/2023
100114165		LAKE HAVASU CITY	AZ		06/29/2023	3.625	56,110		560				286,000	05/16/2022
100114166		SANTEE	SC		06/29/2023	4.000	69,961		716				145,000	05/17/2022
100114168		OKLAHOMA CITY	OK		06/29/2023	7.990	30,098		(7)				136,000	04/07/2023
100114170		HOWARD CITY	MI		06/29/2023	5.250	98,103		361				245,000	05/17/2022
100114173		LONG BEACH	CA		06/29/2023	5.875	142,098		640				660,000	05/15/2022
100114175		CLARKSON	KY		06/29/2023	7.140	19,019		78				205,000	05/24/2022
100114176		AUBURN	AL		06/29/2023	7.970	126,830		(123)				250,000	05/16/2022
100114177		AURORA	IL		06/29/2023	10.400	111,300		(539)				175,000	05/14/2022
100114181		LAKELAND	FL		06/29/2023	6.000	31,376		214				245,000	04/07/2023
100114183		ATLANTA	GA		06/29/2023	6.250	112,148		599				238,000	05/16/2022
100114185		GRAND JUNCTION	IA		06/29/2023	8.750	9,645		(54)				74,000	04/12/2023
100114188		LAWTON	OK		06/29/2023	8.000	55,601		113				110,000	05/24/2022
100114189		LOS ANGELES	CA		06/29/2023	7.500	278,742		93				636,500	05/15/2022
100114190		LAWNDALE	NC		06/29/2023	7.750	77,327		(3)				162,000	05/16/2022
100114191		FRESNO	CA		06/29/2023	11.250	85,802		(414)				285,490	05/16/2022
100114192		KIRKWOOD	NY		06/29/2023	5.000	41,416		308				140,000	05/20/2022
100114194		WATSONVILLE	CA		06/29/2023	6.500	298,765		394				545,000	05/14/2022
100114196		DEARBORN	MI		06/29/2023	5.410	8,684		93				170,000	04/08/2023
100114200		WINTER GARDENS	FL		06/29/2023	4.250	3,218		39				550,000	04/07/2023
100114202		NORFOLK	VA		06/29/2023	8.650	65,103		(45)				205,000	11/15/2023
100114205		GREENVILLE	PA		06/29/2023	9.700	44,174		(177)				335,000	05/16/2022
100114208		FORTSON	GA		06/29/2023	10.500	127,030		(710)				315,000	05/16/2022
100114209		OAKLAND	CA		06/29/2023	6.500	189,041		298				575,000	05/13/2022
100114213		ISLAND LAKE	IL		06/29/2023	7.375	36,311		15				175,000	04/08/2023
100114214		KANNAPOLIS	NC		06/29/2023	12.281	18,789		(139)				192,000	04/07/2023
100114215		MESQUITE	TX		06/29/2023	7.125	8,410		105				176,000	04/07/2023
100114217		NORFOLK	VA		06/29/2023	5.000	80,990		544				242,000	05/13/2022
100114219		PINE TOP	KY		06/29/2023	10.500	9,656		(70)				105,000	04/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114220		PHILADELPHIA	PA		06/29/2023	10.590	2,607		(18)				100,000	04/08/2023
100114223		HOLIDAY	FL		06/29/2023	9.600	60,549		(254)				224,000	05/16/2022
100114224		KANSAS CITY	MO		06/29/2023	6.000	37,649		210				150,000	05/14/2022
100114225		SAINT LOUIS	MO		06/29/2023	5.500	41,971		216				62,000	05/16/2022
100114226		COWETA	OK		06/29/2023	9.500	15,387		(182)				97,000	04/07/2023
100114228		LOUISVILLE	KY		06/29/2023	9.090	16,726		(59)				100,000	04/07/2023
100114230		WAPATO	WA		06/29/2023	6.000	47,106		130				187,000	05/16/2022
100114231		DOUGLASVILLE	GA		06/29/2023	6.000	159,681		371				456,500	05/16/2022
100114233		CORPUS CHRISTI	TX		06/29/2023	6.250	58,839		235				165,000	05/18/2022
100114236		HOUSTON	TX		06/29/2023	6.500	49,852		102				225,000	05/16/2022
100114243		WICHITA	KS		06/29/2023	7.500	5,392		46				125,000	04/10/2023
100114244		GOLD CREEK	MT		06/29/2023	4.125	1,803		147				230,000	04/19/2023
100114247		RAHWAY	NJ		06/29/2023	6.300	100,922		397				312,000	05/16/2022
100114249		BRIDGEPORT	CT		06/29/2023	7.375	79,301		230				130,000	05/16/2022
100114253		SAVAGE	MN		06/29/2023	6.500	203,859		343				425,000	05/16/2022
100114255		PUEBLO	CO		06/29/2023	7.375	51,775		248				240,000	05/16/2022
100114256		LENOIR	NC		06/29/2023	7.250	35,244		375				138,000	04/10/2023
100114257		SLAUGHTER	LA		06/29/2023	7.735	54,098		34				270,000	05/16/2022
100114259		ROCK SPRING	GA		06/29/2023	4.625	85,208		537				350,000	05/16/2022
100114263		MILANO	TX		06/29/2023	7.250	43,265		47				780,000	05/24/2022
100114264		INDIANAPOLIS	IN		06/29/2023	6.000	59,634		273				250,000	05/16/2022
100114268		WINTERVILLE	NC		06/29/2023	5.875	15,524		138				135,500	04/09/2023
100114271		LOS ANGELES	CA		06/29/2023	5.000	2,154,890		10,573				6,400,000	05/15/2022
100114272		MIDDLETOWN	OH		06/29/2023	10.500	32,276						9,500	04/22/2024
100114275		FREMONT	IN		06/29/2023	6.000	55,246		232				170,000	05/18/2022
100114276		CLEARWATER	KS		06/29/2023	7.875	18,354		31				160,000	06/12/2022
100114279		FREDERICK	MD		06/29/2023	4.000	86,750		419				325,000	01/25/2025
100114281		VISALIA	CA		06/29/2023	6.375	110,582		136				305,000	06/02/2022
100114284		PIXLEY	CA		06/29/2023	4.125	114,009		1,999				350,000	05/16/2022
100114285		MONTGOMERY	AL		06/29/2023	5.000	60,250		322				165,000	05/16/2022
100114287		SPRINGFIELD	MO		06/29/2023	8.250	31,962		(46)				135,000	06/03/2022
100114290		ELGIN	IL		06/29/2023	6.500	73,097		209				165,000	06/02/2022
100114291		EGG HARBOR TOWNSHIP	NJ		06/29/2023	3.625	137,435		1,014				300,000	06/05/2022
100114292		ROMEOVILLE	IL		06/29/2023	2.875	58,613		524				219,000	06/01/2022
100114295		GLENDALE	AZ		06/29/2023	3.750	96,268		664				485,000	06/01/2022
100114297		ROCKAWAY	NJ		06/29/2023	3.875	277,941		2,010				650,000	06/01/2022
100114304		WEST ORANGE	NJ		06/29/2023	3.625	220,159		1,779				400,000	06/05/2022
100114305		PHILADELPHIA	PA		06/29/2023	2.875	109,840		996				260,000	06/02/2022
100114307		TORRINGTON	CT		06/29/2023	4.000	231,771		713				460,000	06/05/2022
100114308		DENVER	CO		06/29/2023	3.000	132,748		812				835,000	06/02/2022
100114309		HOUSTON	TX		06/29/2023	2.875	54,153		503				225,000	06/02/2022
100114311		SACRAMENTO	CA		06/29/2023	4.875	165,855		621				360,000	06/07/2022
100114314		MABLETON	GA		06/29/2023	4.250	95,824		425				276,000	06/01/2022
100114316		CHESAPEAKE	VA		06/29/2023	6.750	113,375		117				275,000	06/04/2022
100114318		SAINT LOUIS	MO		06/29/2023	7.500	35,130		27				145,000	06/09/2022
100114319		GLENDALE HEIGHTS	IL		06/29/2023	6.500	155,334		220				300,000	06/01/2022
100114320		RICHLAND	NJ		06/29/2023	3.125	79,703		727				175,000	06/04/2022
100114323		EAST WALPOLE	MA		06/29/2023	3.625	88,480		863				680,000	06/04/2022
100114324		BELLFLOWER	CA		06/29/2023	4.788	232,600		865				730,000	06/02/2022
100114327		GREENVILLE	KY		06/29/2023	6.125	32,081		33				180,000	09/24/2024
100114329		ATLANTA	GA		06/29/2023	4.625	141,630		736				360,000	06/10/2022
100114332		NEWBURG	MO		06/29/2023	5.875	99,475		109				185,000	06/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114335		LIMA	OH		06/29/2023	8.000	22,011		(5)				100,000	06/08/2022
100114336		MOUND	MN		06/29/2023	6.250	111,336		175				180,000	06/02/2022
100114342		BOWIE	MD		06/29/2023	2.750	184,415		1,627				590,000	06/06/2022
100114343		PEEBLES	OH		06/29/2023	6.625	34,556		93				123,000	06/29/2022
100114346		DUNDALK	MD		06/29/2023	7.000	59,837		158				195,000	06/03/2022
100114347		NAMPA	ID		06/29/2023	6.625	47,784		152				280,000	06/04/2022
100114349		BALDWIN PARK	CA		06/29/2023	7.250	32,737		14				775,000	06/06/2022
100114350		FLORISSANT	MO		06/29/2023	2.875	87,600		734				310,000	06/02/2022
100114351		WESTWEGO	LA		06/29/2023	6.375	44,757		175				140,000	06/05/2022
100114352		RUSHVILLE	MO		06/29/2023	4.000	51,833		405				113,000	06/10/2022
100114355		CHICAGO	IL		06/29/2023	7.375	113,251		124				245,000	06/02/2022
100114360		EUNICE	LA		06/29/2023	6.875	53,084		107				105,000	06/11/2022
100114361		CANTON	OH		06/29/2023	7.250	24,182		176				48,900	06/03/2022
100114362		SOUTH GIBSON	PA		06/29/2023	3.500	73,477		852				95,000	06/29/2022
100114366		HOUSTON	TX		06/29/2023	6.500	52,415		30				390,000	06/03/2022
100114367		LONGVILLE	LA		06/29/2023	7.375	131,862		(27)				262,000	06/03/2022
100114368		MACOMB	MI		06/29/2023	5.875	128,604		263				335,000	06/10/2022
100114369		DETROIT	MI		06/29/2023	6.875	33,406		83				65,500	06/11/2022
100114370		FLORENCE	NJ		06/29/2023	7.500	82,821		49				150,000	06/03/2022
100114372		GATLINBURG	TN		06/29/2023	6.500	67,632		211				500,000	06/03/2022
100114373		COUNTRY CLUB HILLS	IL		06/29/2023	2.000	42,756		521				130,000	06/09/2022
100114374		POUGHKEEPSIE	NY		06/29/2023	2.875	81,726		766				220,000	06/03/2022
100114375		SACO	ME		06/29/2023	4.125	107,841		790				335,000	06/02/2022
100114378		BALTIMORE	MD		06/29/2023	6.875	32,465		109				115,000	02/06/2023
100114380		MONCKS CORNER	SC		06/29/2023	7.250	61,005		34				230,000	06/04/2022
100114383		HYATTSVILLE	MD		06/29/2023	2.875	33,459		371				280,000	06/03/2022
100114384		BRENTWOOD	NY		06/29/2023	2.875	155,979		1,325				382,000	06/02/2022
100114385		LAFAYETTE	LA		06/29/2023	3.625	97,014		671				240,000	06/09/2022
100114388		TRENTON	NJ		06/29/2023	6.375	57,770		259				200,000	06/02/2022
100114392		FORT WORTH	TX		06/29/2023	7.000	47,449		25				170,000	06/04/2022
100114398		WADENA	MN		06/29/2023	6.500	53,350		130				90,000	06/06/2022
100114400		WATERFORD	CT		06/29/2023	5.875	126,007		307				335,000	05/16/2022
100114401		TYLER	TX		06/29/2023	6.875	68,330		55				210,000	06/04/2022
100114405		SEYMOUR	CT		06/29/2023	4.250	64,123		106				269,900	05/14/2022
100114408		LUTZ	FL		06/29/2023	3.375	83,272		619				365,000	10/10/2024
100114414		DES MOINES	IA		06/29/2023	5.000	40,070		335				145,000	05/15/2022
100114415		BATON ROUGE	LA		06/29/2023	5.000	177,442		634				392,000	05/15/2022
100114420		CLOSTER	NJ		06/29/2023	4.000	329,678		1,310				770,000	01/01/2025
100114421		HILLSBORO	ND		06/29/2023	4.000	63,880		593				215,000	05/16/2022
100114423		SECAUCUS	NJ		06/29/2023	4.500	252,799		1,434				525,000	05/15/2022
100114424		COHOES	NY		06/29/2023	4.375	102,354		614				289,900	05/19/2022
100114427		SARATOGA	CA		06/29/2023	4.125	412,789		2,304				2,400,000	05/16/2022
100114428		MARTINSBURG	WV		06/29/2023	4.375	150,146		818				310,323	05/12/2022
100114429		KANNAPOLIS	NC		06/29/2023	4.250	82,533		407				308,000	05/16/2022
100114431		NORTH RIVERSIDE	IL		06/29/2023	3.000	116,079		1,172				275,000	05/14/2022
100114437		COVINGTON	GA		06/29/2023	5.000	71,056		659				270,000	05/14/2022
100114438		NAZARETH	PA		06/29/2023	6.125	135,536		290				344,000	05/15/2022
100114439		TRINITY	FL		06/29/2023	3.625	72,811		527				295,000	05/24/2022
100114441		BLAINE	TN		06/29/2023	7.219	83,584		66				214,000	05/15/2022
100114442		NORTH LAUDERDALE	FL		06/29/2023	6.750	25,385		34				360,000	04/07/2023
100114443		LAWRENCEVILLE	GA		06/29/2023	4.000	120,815		828				340,000	05/14/2022
100114444		LAFAYETTE	LA		06/29/2023	8.201	43,907		123				67,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114446		PITTSBURGH	PA		06/29/2023	6.000	29,901		65				235,000	09/30/2024
100114447		HANOVER PARK	IL		06/29/2023	8.620	252,831		(114)				290,000	05/14/2022
100114448		BLY	OR		06/29/2023	9.040	70,617		(158)				160,419	05/18/2022
100114449		BEACH PARK	IL		06/29/2023	8.200	130,729		741				235,000	05/15/2022
100114450		DENVILLE	NJ		06/29/2023	6.375	91,109		138				350,000	05/16/2022
100114454		MT LAUREL	NJ		06/29/2023	6.090	172,065		679				284,000	05/16/2022
100114455		HARTFORD CITY	IN		06/29/2023	10.900	43,970		(353)				84,000	05/18/2022
100114457		CAPE MAY COURT HOUSE	NJ		06/29/2023	6.500	107,638		1,345				170,000	05/15/2022
100114458		DECATUR	GA		06/29/2023	7.350	123,836		50				250,000	05/16/2022
100114460		CARROLLTON	GA		06/29/2023	5.000	107,076		1,015				245,900	05/15/2022
100114464		WICHITA	KS		06/29/2023	8.200	67,045		(59)				150,000	05/16/2022
100114465		LONGVIEW	TX		06/29/2023	4.250	94,404		589				264,000	05/23/2022
100114469		SHELBY TWP	MI		06/29/2023	5.000	185,414		1,022				280,000	05/15/2022
100114471		LAKELAND	FL		06/29/2023	6.750	58,593		156				237,000	05/15/2022
100114474		GIBSONTON	FL		06/29/2023	10.550	135,721		(614)				220,000	05/16/2022
100114475		SAN FRANCISCO	CA		06/29/2023	3.625	216,608		2,384				416,000	05/14/2022
100114476		BALTIMORE	MD		06/29/2023	3.625	80,132		721				171,000	05/14/2022
100114477		GLENSIDE	PA		06/29/2023	5.250	147,497		531				365,000	05/17/2022
100114478		BETHEL	CT		06/29/2023	4.125	195,175		1,096				393,000	05/16/2022
100114479		BELLEFONTE	PA		06/29/2023	9.420	39,427		(132)				225,000	05/16/2022
100114482		COLUMBUS	OH		06/29/2023	5.000	60,015		437				109,000	05/14/2022
100114485		GORHAM	ME		06/29/2023	6.000	334,397		1,329				520,000	05/18/2022
100114486		APPLE VALLEY	CA		06/29/2023	6.228	122,924		169				355,000	05/16/2022
100114487		WHITESVILLE	KY		06/29/2023	7.000	53,657		219				415,000	05/19/2022
100114488		SEATTLE	WA		06/29/2023	6.750	24,009		141				670,000	04/08/2023
100114489		HAMILTON	MO		06/29/2023	8.550	68,684		(207)				130,000	05/19/2022
100114490		KING CITY	CA		06/29/2023	8.350	73,810		(52)				455,000	05/16/2022
100114491		MAYWOOD	CA		06/29/2023	6.500	295,711		305				815,000	05/16/2022
100114492		FAIRFAX	VA		06/29/2023	6.750	125,576		343				195,000	05/16/2022
100114494		BIRMINGHAM	AL		06/29/2023	4.000	15,564		121				96,000	04/10/2023
100114500		VACAVILLE	CA		06/29/2023	4.000	290,284		2,173				980,000	05/16/2022
100114501		NAMPA	ID		06/29/2023	7.083	95,247		132				290,000	05/16/2022
100114502		REMSEN	NY		06/29/2023	7.625	132,719		92				150,000	05/16/2022
100114504		LEHIGHTON	PA		06/29/2023	6.625	87,783		310				283,000	05/17/2022
100114508		CLAREMORE	OK		06/29/2023	4.125	39,031		463				87,900	05/14/2022
100114509		DECATUR	GA		06/29/2023	4.000	92,851		549				302,000	05/16/2022
100114511	CF	RIVERSIDE	CA		06/29/2023	6.875	947,304		309				1,235,000	05/23/2023
100114516	CF	ACTON AREA	CA		06/29/2023	9.125	326,547		(314)				400,000	05/19/2023
100114517	CF	ROWLETT	TX		06/29/2023	8.999	235,102		(271)				310,000	05/24/2023
100114518	CF	MISSION VIEJO	CA		06/29/2023	7.125	590,255		(119)				1,120,000	05/11/2023
100114519	CF	MIAMI	FL		06/29/2023	7.499	458,413		133				612,000	05/22/2023
100114523	CF	MORENO VALLEY	CA		06/29/2023	8.999	347,631		(387)				500,000	05/25/2023
100114524		PHILADELPHIA	PA		06/29/2023	8.875	301,161		(270)				390,000	06/01/2023
100114526	CF	BAYVILLE	NJ		06/29/2023	7.375	274,566		44				435,000	05/30/2023
100114529	CF	BAKERSFIELD	CA		06/29/2023	9.250	213,057		(127)				251,000	05/31/2023
100114530	CF	PHILADELPHIA	PA		06/29/2023	8.750	214,036		(152)				252,000	05/18/2023
100114533		HILLSBORO	IL		06/29/2023	8.999	124,142		(100)				160,000	05/25/2023
100114534	CF	STURGEON BAY	WI		06/29/2023	7.999	1,451,370		(487)				2,200,000	05/25/2023
100114535	CF	MORENO VALLEY	CA		06/29/2023	8.999	316,052		(361)				455,000	05/25/2023
100114536	CF	CHICAGO	IL		06/29/2023	8.875	134,937		(72)				185,000	05/23/2023
100114537	CF	JUNCTION CITY	OR		06/29/2023	9.250	423,320		(292)				525,000	05/22/2023
100114540	CF	NIANTIC	CT		06/29/2023	9.250	261,757		(136)				325,000	05/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114542	CF	NORCO	CA		06/29/2023	7.999	909,988		(440)				1,135,000	05/17/2023
100114543	CF	CHARLESTON	SC		06/29/2023	8.999	184,366		(270)				220,000	05/12/2023
100114544	CF	CERES	CA		06/29/2023	8.625	644,892		(654)				1,045,000	05/15/2023
100114545	CF	NASHUA	NH		06/29/2023	8.375	778,917		(296)				866,000	06/02/2023
100114548	CF	LAS VEGAS	NV		06/29/2023	10.250	275,871		(422)				340,000	05/27/2023
100114554		WEST PALM BEACH	FL		06/29/2023	8.499	256,936		(90)				330,000	05/24/2023
100114555		LITHONIA	GA		06/29/2023	8.499	171,754		(223)				205,000	05/19/2023
100114556	CF	SANDWICH	MA		06/29/2023	8.999	568,386		(151)				885,000	05/26/2023
100114557		WALLINGFORD	CT		06/29/2023	9.375	273,188		(271)				350,000	06/02/2023
100114558	CF	OXNARD	CA		06/29/2023	7.375	566,600		(160)				955,000	05/18/2023
100114559	CF	ATWATER	CA		06/29/2023	8.999	178,946		(289)				360,000	05/26/2023
100114560	CF	WATERBURY	CT		06/29/2023	9.625	249,328		(102)				325,000	05/11/2023
100114562	CF	SURPRISE	AZ		06/29/2023	8.750	758,699		2,501				1,235,000	05/18/2023
100114563	CF	HIGHLAND	CA		06/29/2023	9.375	1,120,192		(237)				1,250,000	05/19/2023
100114565	CF	TILGHMAN	MD		06/29/2023	8.375	177,640		(188)				230,000	05/22/2023
100114566	CF	TULSA	OK		06/29/2023	7.999	140,065		(89)				186,000	05/27/2023
100114567	CF	BEACH PARK	IL		06/29/2023	8.750	247,803		(25)				318,000	05/31/2023
100114568		PHILADELPHIA	PA		06/29/2023	9.375	140,900		(119)				195,000	05/15/2023
100114569	CF	MANTECA	CA		06/29/2023	10.250	465,630		(279)				535,000	05/19/2023
100114570	CF	CLINTON	UT		06/29/2023	7.125	482,490		(47)				619,000	05/19/2023
100114571	CF	CHICAGO	IL		06/29/2023	8.625	429,275		(75)				552,000	05/26/2023
100114575	CF	RED BLUFF	CA		06/29/2023	7.625	381,863		(152)				590,000	05/19/2023
100114576	CF	YUMA	AZ		06/29/2023	7.750	140,025		(90)				255,000	05/24/2023
100114577	CF	AURORA	IL		06/29/2023	8.999	195,548		(133)				350,000	05/30/2023
100114579	CF	BAKERSFIELD	CA		06/29/2023	8.250	246,324		(155)				305,000	05/25/2023
100114582	CF	VICTORVILLE	CA		06/29/2023	8.999	254,247		(147)				295,000	05/18/2023
100114584	CF	ELMWOOD PARK	IL		06/29/2023	7.625	183,212		(15)				390,000	05/12/2023
100114587	CF	LAS VEGAS	NV		06/29/2023	6.625	386,976		175				580,000	05/15/2023
100114588		KISSIMMEE	FL		06/29/2023	7.250	256,110		40				347,000	05/25/2023
100114589	CF	TOMBALL	TX		06/29/2023	7.125	203,145		34				329,000	05/24/2023
100114590		MENIFEE	CA		06/29/2023	7.250	312,798		24				590,000	05/05/2023
100114591		OCALA	FL		06/29/2023	8.625	199,219		(113)				250,000	05/30/2023
100114592	CF	BAKERSFIELD	CA		06/29/2023	7.999	175,708		(207)				240,000	05/25/2023
100114593	CF	CALABASAS	CA		06/29/2023	8.125	2,798,796		(1,381)				3,500,000	05/25/2023
100114595		LUTZ	FL		06/29/2023	6.999	220,733		(34)				640,000	05/26/2023
100114598		SAN FRANCISCO	CA		06/29/2023	7.625	298,409		(23)				400,000	05/18/2023
100114599		BAKERSFIELD	CA		06/29/2023	7.125	144,634		34				205,000	05/23/2023
100114600	CF	HOUSTON	TX		06/29/2023	7.999	230,131		(319)				275,000	05/26/2023
100114601	CF	CHINO	CA		06/29/2023	7.250	484,837		61				1,010,000	05/15/2023
100114602	CF	MORROW	OH		06/29/2023	6.750	214,280		209				350,000	05/17/2023
100114605	CF	NASHVILLE	TN		06/29/2023	8.375	1,151,174		(1,083)				1,400,000	05/18/2023
100114606	CF	EL CAJON	CA		06/29/2023	7.999	977,074		(419)				1,200,000	05/13/2023
100114607	CF	OCEAN ISLE BEACH	NC		06/29/2023	7.999	1,473,198		(1,222)				1,818,000	05/26/2023
100114608	CF	LEOMINSTER	MA		06/29/2023	9.999	327,896		(149)				385,000	05/24/2023
100114610		WESTWEGO	LA		06/29/2023	8.999	136,177		(215)				213,000	05/31/2023
100114611	CF	BELDING	MI		06/29/2023	7.875	168,785		(63)				258,000	05/19/2023
100114612		ELLIJAY	GA		06/29/2023	7.125	289,447		57				400,000	05/23/2023
100114613	CF	DECATUR	GA		06/29/2023	7.999	143,619		(136)				320,000	06/02/2023
100114614	CF	SARASOTA	FL		06/29/2023	8.999	313,998		(341)				389,000	05/24/2023
100114615		ORANGE PARK	FL		06/29/2023	7.999	197,040		(114)				230,000	06/01/2023
100114616	CF	GREAT FALLS	MT		06/29/2023	7.375	181,589		(131)				332,000	05/17/2023
100114617		CALIFORNIA CITY	CA		06/29/2023	7.499	240,158		146				319,000	05/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114618	CF	WATERTOWN	MA		06/29/2023	6.999	720,337		368				1,400,000	05/30/2023
100114620	CF	SAINT PAUL	MN		06/29/2023	8.750	242,640		(214)				295,000	05/25/2023
100114621	CF	DURHAM	NC		06/29/2023	7.999	163,644		(148)				393,000	05/22/2023
100114622	CF	GWYNN OAK	MD		06/29/2023	7.499	240,142		(110)				335,000	05/30/2023
100114623	CF	FONTANA	CA		06/29/2023	7.125	350,454		(56)				600,000	05/19/2023
100114624	CF	CHICAGO	IL		06/29/2023	8.125	251,622		(76)				318,000	05/31/2023
100114626		WELLINGTON	CO		06/29/2023	7.375	215,437		(15)				475,000	05/22/2023
100114627	CF	OWINGS MILLS	MD		06/29/2023	7.875	257,571		(93)				345,000	05/24/2023
100114629	CF	LANCASTER	CA		06/29/2023	8.999	469,583		(107)				590,000	05/26/2023
100114630	CF	PARAMOUNT	CA		06/29/2023	7.375	555,316		(105)				725,000	05/19/2023
100114632		ORLANDO	FL		06/29/2023	7.250	212,811		20				290,000	05/26/2023
100114633	CF	LOS ANGELES	CA		06/29/2023	9.375	660,122		(290)				780,000	05/17/2023
100114635		RIALTO	CA		06/29/2023	7.499	286,860		54				395,000	05/12/2023
100114639	CF	LOS ANGELES	CA		06/29/2023	6.875	226,557		(7)				655,000	05/23/2023
100114642	CF	KILLEEN	TX		06/29/2023	7.250	270,899		(58)				350,000	05/24/2023
100114643	CF	NAPLES	FL		06/29/2023	6.999	351,458		174				500,000	05/24/2023
100114644		EDMOND	OK		06/29/2023	8.375	157,550		(173)				218,000	05/26/2023
100114645		LANCASTER	CA		06/29/2023	7.999	162,918		(134)				355,000	05/19/2023
100114648	CF	PALM SPRINGS	CA		06/29/2023	6.875	920,747		(71)				1,450,000	05/23/2023
100114649	CF	CHARLOTTE	NC		06/29/2023	8.875	243,559		(309)				291,000	05/22/2023
100114650	CF	DALLAS	TX		06/29/2023	7.375	414,841		(107)				540,000	05/31/2023
100114652	CF	DAVENPORT	FL		06/29/2023	8.499	178,091		(173)				220,000	05/18/2023
100114653	CF	PORT SAINT LUCIE	FL		06/29/2023	7.499	118,788		(113)				480,000	05/25/2023
100114654		TEHACHAPI	CA		06/29/2023	7.999	190,324		14				285,000	05/12/2023
100114655		KENNER	LA		06/29/2023	8.875	183,435		(247)				268,000	05/31/2023
100114656		CLAYTON	NC		06/29/2023	7.125	225,223		109				339,000	06/05/2023
100114657	CF	RANCHO CUCAMONGA	CA		06/29/2023	6.750	325,589		45				1,366,000	05/25/2023
100114659	CF	OAKLAND	CA		06/29/2023	7.999	1,044,800		(352)				1,400,000	05/26/2023
100114660	CF	HENDERSON	NV		06/29/2023	7.499	308,499		(19)				420,000	05/17/2023
100114661	CF	HENDERSON	NV		06/29/2023	6.499	405,227		133				735,000	05/23/2023
100114663	CF	MALIBU	CA		06/29/2023	7.375	1,412,870		(131)				2,875,000	05/30/2023
100114665	CF	MAYWOOD	CA		06/29/2023	6.999	649,618		89				860,000	05/18/2023
100114666	CF	LAKE PARK	FL		06/29/2023	8.999	284,914		(204)				310,000	05/31/2023
100114668		FORESTHILL	CA		06/29/2023	6.999	417,785		131				970,000	05/30/2023
100114669	CF	BALTIMORE	MD		06/29/2023	8.250	213,350		(132)				275,000	06/05/2023
100114672	CF	SANTA CLARITA	CA		06/29/2023	7.999	996,757		(398)				1,250,000	05/26/2023
100114675	CF	TEMPLE CITY	CA		06/29/2023	6.875	1,225,928		(75)				1,800,000	05/18/2023
100114676		VIRGINIA BEACH	VA		06/29/2023	7.750	461,812		(189)				680,000	05/23/2023
100114677	CF	PERRIS	CA		06/29/2023	6.875	380,963		4,244				550,000	05/26/2023
100114678	CF	NEWNAN	GA		06/29/2023	6.750	518,484		217				730,000	05/26/2023
100114683	CF	HUMBLE	TX		06/29/2023	7.750	687,637		(236)				898,900	05/19/2023
100114684	CF	EAST HARTFORD	CT		06/29/2023	7.625	158,945		(29)				220,000	05/31/2023
100114686	CF	LITCHFIELD PARK	AZ		06/29/2023	9.250	424,093		(150)				510,000	05/23/2023
100114687	CF	SANTA CLARITA	CA		06/29/2023	7.250	1,329,268		(148)				1,700,000	05/12/2023
100114688	CF	HENRICO	VA		06/29/2023	8.375	197,116		(119)				261,000	05/31/2023
100114689		CORPUS CHRISTI	TX		06/29/2023	8.999	496,310		(201)				540,000	05/26/2023
100114690		NORTH MIAMI BEACH	FL		06/29/2023	8.125	316,646						470,000	05/31/2023
100114691	CF	HOUSTON	TX		06/29/2023	6.750	62,036		63				427,000	05/26/2023
100114692	CF	TRABUCO CANYON	CA		06/29/2023	6.875	1,289,310		342				1,700,000	05/12/2023
100114693	CF	HILLSBORO	OR		06/29/2023	6.999	341,925		(22)				510,000	05/25/2023
100114694	CF	WILLIS	TX		06/29/2023	7.875	275,343		(238)				337,500	05/30/2023
100114695	CF	SAN JACINTO	CA		06/29/2023	8.125	281,797		(79)				473,000	05/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114696	CF	OAKLAND	CA		06/29/2023	7.125	502,123		203				750,000	05/26/2023
100114697	CF	GREELEY	CO		06/29/2023	8.999	442,828		(293)				549,000	05/19/2023
100114698	CF	BENNETT	CO		06/29/2023	7.750	383,773		(168)				480,000	06/01/2023
100114700	CF	MENIFEE	CA		06/29/2023	8.750	383,606		(364)				415,000	05/28/2023
100114701	CF	RIVERSIDE	CA		06/29/2023	8.875	788,923		(406)				940,000	05/25/2023
100114702	CF	FULLERTON	CA		06/29/2023	8.625	825,517		(650)				1,010,000	05/26/2023
100114703		LAS VEGAS	NV		06/29/2023	6.999	148,723		141				232,000	05/16/2023
100114704	CF	KEMPNER	TX		06/29/2023	8.999	318,657		(295)				345,000	05/22/2023
100114705	CF	LOS ANGELES	CA		06/29/2023	7.625	1,946,701		(284)				2,400,000	05/31/2023
100114706	CF	UPLAND	CA		06/29/2023	7.999	760,284		(324)				995,000	05/31/2023
100114707	CF	WEST PALM BEACH	FL		06/29/2023	7.375	371,017		48				525,000	05/19/2023
100114709	CF	SPOTSYLVANIA	VA		06/29/2023	9.499	474,779		(174)				590,000	06/02/2023
100114710	CF	LONG BEACH	CA		06/29/2023	7.375	486,546		(54)				642,000	05/24/2023
100114711	CF	WALDORF	MD		06/29/2023	7.499	157,530		(27)				315,000	05/26/2023
100114714	CF	OAKLAND PARK	FL		06/29/2023	7.375	594,187		25				840,000	05/26/2023
100114715	CF	BOWIE	MD		06/29/2023	7.999	389,616		(115)				502,000	06/01/2023
100114716	CF	BRASELTON	GA		06/29/2023	8.875	494,324		(288)				544,000	05/30/2023
100114718	CF	SYLMAR	CA		06/29/2023	7.875	229,350		(627)				784,000	05/25/2023
100114720	CF	RIVERSIDE	CA		06/29/2023	9.250	1,356,809		(528)				1,500,000	05/29/2023
100114721		FORT LAUDERDALE	FL		06/29/2023	8.375	307,868		(116)				460,000	05/31/2023
100114722		HAYFORK	CA		06/29/2023	8.625	235,080		(136)				358,000	05/17/2023
100114723		DALLAS	TX		06/29/2023	9.750	882,873		(94)				1,000,000	05/26/2023
100114724		BAKERSFIELD	CA		06/29/2023	7.999	141,231		(93)				210,000	05/31/2023
100114726		LAKE MARY	FL		06/29/2023	7.625	165,017		(6)				245,000	06/02/2023
100114727	CF	KISSIMMEE	FL		06/29/2023	6.875	202,161		12				260,000	06/02/2023
100114728	CF	LA PUENTE	CA		06/29/2023	6.999	340,450		111				550,000	05/26/2023
100114729	CF	MINNEAPOLIS	MN		07/07/2023	8.749	190,304		2,580				385,000	05/30/2023
100114730	CF	BOCA RATON	FL		07/07/2023	7.999	750,799		(305)				940,000	05/25/2023
100114731	CF	LAUDERHILL	FL		07/07/2023	7.499	398,254		(188)				520,000	05/23/2023
100114733	CF	PORT SAINT LUCIE	FL		07/07/2023	8.374	381,224		(99)				432,000	05/30/2023
100114735	CF	DEER PARK	NY		07/07/2023	7.124	442,089		(150)				570,000	05/23/2023
100114736	CF	OAKHURST	NJ		07/07/2023	7.624	761,259		182				990,000	05/24/2023
100114738	CF	CAPE CORAL	FL		07/07/2023	8.250	425,515		(99)				535,000	05/31/2023
100114739		WAVERLY	GA		07/07/2023	8.375	160,230		(67)				238,000	05/17/2023
100114742	CF	BRENTWOOD	NY		07/07/2023	6.990	455,242		(55)				585,000	05/16/2023
100114745	CF	CATHEDRAL CITY	CA		07/07/2023	9.249	476,718		(153)				550,000	05/18/2023
100114746	CF	RAYMOND	CA		07/07/2023	7.999	474,824		(184)				596,000	05/24/2023
100114748		PATERSON	NJ		07/07/2023	8.750	268,740		(59)				375,000	06/05/2023
100114749		PHOENIX	AZ		07/07/2023	9.124	353,123		(201)				535,000	05/17/2023
100114750	CF	MIAMI	FL		07/07/2023	6.999	2,254,600		63,536				3,000,000	05/31/2023
100114751	CF	HILTON HEAD ISLAND	SC		07/07/2023	8.874	574,344		(78)				830,000	05/26/2023
100114752	CF	CARPINTERIA	CA		07/07/2023	7.874	477,017		9,977				950,000	05/25/2023
100114755		DALLAS	TX		07/07/2023	7.500	698,726		(15)				1,070,000	06/02/2023
100114756	CF	MOUNT HOLLY	NJ		07/07/2023	6.999	155,251		(58)				365,000	06/01/2023
100114758	CF	MURRIETA	CA		07/07/2023	7.749	536,493		(161)				675,000	05/19/2023
100114759	CF	SEABROOK	NH		07/07/2023	8.749	438,719		(214)				585,000	06/06/2023
100114760	CF	MERCED	CA		07/07/2023	8.499	377,556		(226)				510,000	06/03/2023
100114761		NAPLES	FL		07/07/2023	7.999	292,704		(74)				520,000	06/01/2023
100114762	CF	NEW YORK	NY		07/07/2023	8.249	326,166		(71)				510,000	05/30/2023
100114764	CF	NOVATO	CA		07/07/2023	7.124	1,397,403		(177)				2,275,000	05/26/2023
100114767	CF	HUNTINGTON BEACH	CA		07/07/2023	7.625	161,931		(462)				1,150,000	05/23/2023
100114768	CF	LAS VEGAS	NV		07/07/2023	9.000	382,727		(226)				535,000	04/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114769	CF	PITTSBURG	CA		07/07/2023	8.499	500,139		(270)				620,000	05/19/2023
100114770	CF	LOS ANGELES	CA		07/07/2023	7.250	432,861		(77)				565,000	05/31/2023
100114771	CF	TALLAHASSEE	FL		07/07/2023	8.500	119,715		(54)				159,000	05/26/2023
100114772	CF	COLORADO SPRINGS	CO		07/07/2023	7.875	381,301		(37)				485,000	05/26/2023
100114773	CF	HEMET	CA		07/07/2023	7.374	288,370		(56)				420,000	05/19/2023
100114774	CF	BOCA RATON	FL		07/07/2023	8.499	758,615		(495)				935,000	05/18/2023
100114776	CF	MANVEL	TX		07/07/2023	7.000	391,120		(106)				500,000	06/06/2023
100114779	CF	LEANDER	TX		07/07/2023	6.875	1,322,665		(315)				1,680,000	06/13/2023
100114781	CF	SEATTLE	WA		07/07/2023	7.750	1,455,147		(120)				1,975,000	06/02/2023
100114789	CF	HOLLYWOOD	FL		07/07/2023	7.625	2,439,761		(350)				3,100,000	05/30/2023
100114791	CF	MESA	AZ		07/07/2023	7.625	328,660		(141)				465,000	06/08/2023
100114793	CF	SEVIERVILLE	TN		07/10/2023	7.625	412,373		(26)				514,000	06/01/2023
100114795	CF	HOLMES BEACH	FL		07/10/2023	7.125	422,053		(177)				1,528,000	05/05/2023
100114796	CF	BERLIN	MD		07/10/2023	6.625	284,971		(37)				1,100,000	04/26/2023
100114797	CF	LAS VEGAS	NV		07/10/2023	7.625	327,014		38				415,000	04/21/2023
100114798	CF	NAPLES	FL		07/10/2023	6.750	707,838		(29)				1,090,000	05/31/2023
100114799	CF	HEBER	UT		07/10/2023	6.000	274,865		93				808,000	04/25/2023
100114800	CF	LAKE FOREST	CA		07/10/2023	5.990	181,590		155				1,450,000	05/30/2023
100114801	CF	OAKLAND PARK	FL		07/10/2023	7.625	346,432		(20)				416,000	05/05/2023
100114802	CF	PORT CHARLOTTE	FL		07/10/2023	6.624	314,718		121				427,000	05/31/2023
100114803	CF	SEASIDE PARK	NJ		07/10/2023	7.125	421,199		118				525,000	05/19/2023
100114805	CF	MINNEAPOLIS	MN		07/10/2023	7.375	240,209		(51)				325,000	05/05/2023
100114807	CF	PORT BOLIVAR	TX		07/10/2023	7.625	460,867		(206)				770,000	05/05/2023
100114808	CF	PALM BAY	FL		07/10/2023	5.750	256,802		289				356,000	04/28/2023
100114809	CF	MARIPOSA	CA		07/10/2023	7.625	310,403		(42)				395,000	04/28/2023
100114811	CF	LEWES	DE		07/10/2023	6.990	253,837		(26)				360,000	05/04/2023
100114812	CF	MAGGIE VALLEY	NC		07/10/2023	6.125	288,853		51				505,000	05/11/2023
100114813	CF	THE VILLAGES	FL		07/10/2023	7.250	254,063		14				339,000	05/01/2023
100114814	CF	KISSIMMEE	FL		07/10/2023	6.990	418,482		112	(1)			630,000	05/22/2023
100114815	CF	NIANTIC	CT		07/10/2023	7.375	270,342		(85)				420,000	05/08/2023
100114816	CF	WILLOW SPRING	NC		07/10/2023	6.500	249,844		(2)				460,000	05/04/2023
100114817	CF	PEORIA	AZ		07/10/2023	6.499	435,365		49				615,000	05/11/2023
100114819	CF	FORT LAUDERDALE	FL		07/10/2023	5.875	286,497		99				640,000	05/31/2023
100114820	CF	SURPRISE	AZ		07/10/2023	5.875	317,230		199				452,000	05/11/2023
100114822	CF	MILLVILLE	DE		07/10/2023	6.250	287,655		302				390,000	05/02/2023
100114824	CF	BOCA RATON	FL		07/10/2023	6.750	511,677		(20)				1,100,000	05/12/2023
100114825	CF	PALMETTO	FL		07/10/2023	7.000	354,438		84				514,000	05/17/2023
100114826	CF	HUTCHINSON ISLAND	FL		07/10/2023	6.500	315,923		18				450,000	05/12/2023
100114827	CF	VENICE	FL		07/10/2023	7.625	257,147		(273)				520,000	05/17/2023
100114829	CF	THORNTON	CO		07/10/2023	6.875	389,943		(51)				840,000	05/15/2023
100114830	CF	OCEAN PINES	MD		07/10/2023	7.500	266,056		(52)				370,000	05/19/2023
100114831	CF	ELLENWOOD	GA		07/10/2023	6.625	324,208		146				425,000	05/01/2023
100114832		NORTH FORT MYERS	FL		07/10/2023	7.000	445,824		39				575,000	05/19/2023
100114833	CF	CRESTVIEW	FL		07/10/2023	7.125	275,918		20				360,000	05/16/2023
100114835	CF	WEST GLACIER	MT		07/10/2023	5.875	422,353		296				656,000	05/17/2023
100114836	CF	MYRTLE BEACH	SC		07/10/2023	5.250	83,390		612				432,000	05/05/2023
100114837	CF	LAS VEGAS	NV		07/10/2023	5.375	332,167		305				904,000	05/01/2023
100114838	CF	BRYSON CITY	NC		07/10/2023	6.000	360,026		(33)				624,000	05/19/2023
100114840	CF	SAINT MARYS	GA		07/10/2023	5.500	231,672		205				368,000	05/08/2023
100114842	CF	MILLVILLE	DE		07/10/2023	5.250	243,800		254				439,000	05/17/2023
100114843	CF	FREDERICK	MD		07/10/2023	6.375	314,369		58				435,000	05/09/2023
100114844	CF	FULSHEAR	TX		07/10/2023	5.750	80,314		295	(5)			340,000	05/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114846	CF	SAN ANTONIO	TX		07/10/2023	5.750	216,763		248				276,000	05/12/2023
100114847	CF	FRANKLIN	TX		07/10/2023	7.125	302,350		(115)				520,000	05/12/2023
100114854	CF	FALLON	NV		07/10/2023	5.750	271,150		278				365,000	05/15/2023
100114856	CF	WENONAH	NJ		07/10/2023	7.125	442,221		51				655,000	05/19/2023
100114858	CF	BROKEN BOW	OK		07/10/2023	6.499	403,740		9				735,000	05/19/2023
100114859	CF	FUQUAY VARINA	NC		07/10/2023	5.625	263,134		213				390,000	05/24/2023
100114861	CF	FULSHEAR	TX		07/10/2023	7.500	390,513		7				490,000	05/25/2023
100114865	CF	VERO BEACH	FL		07/10/2023	7.625	249,860		(127)				439,000	05/17/2023
100114866	CF	AUSTIN	TX		07/10/2023	6.990	338,933		105				415,000	05/19/2023
100114867	CF	MONETA	VA		07/10/2023	7.250	431,828		(118)				690,000	05/19/2023
100114870	CF	SURPRISE	AZ		07/10/2023	6.750	259,577		27				358,000	05/17/2023
100114871	CF	ATLANTIC BEACH	NC		07/10/2023	7.625	234,259		(103)				333,000	05/26/2023
100114872	CF	KISSIMMEE	FL		07/10/2023	6.875	312,032		77				405,000	05/23/2023
100114874	CF	VENICE	FL		07/10/2023	5.875	433,464		272				620,000	05/17/2023
100114875	CF	FORT WORTH	TX		07/10/2023	7.500	384,375		(77)				520,000	05/26/2023
100114877	CF	CLERMONT	FL		07/10/2023	7.500	327,397		(64)				443,000	05/12/2023
100114878	CF	SUSSEX	NJ		07/10/2023	7.375	219,444		(70)				315,000	05/25/2023
100114883	CF	THOUSAND OAKS	CA		07/13/2023	8.375	3,521,813		(2,097)				4,975,000	06/08/2023
100114884	CF	LAGUNA BEACH	CA		07/13/2023	7.250	3,572,435		(833)				8,450,000	06/02/2023
100114885		SAN DIEGO	CA		07/13/2023	7.250	888,491		(122)				1,600,000	06/09/2023
100114886	CF	HOUSTON	TX		07/13/2023	7.875	245,942		(93)				312,000	06/14/2023
100114887	CF	ODESSA	TX		07/13/2023	7.125	269,262		(26)				390,000	06/12/2023
100114889	CF	PALM DESERT	CA		07/13/2023	8.750	3,609,192		(396)				6,049,000	05/25/2023
100114890		NAPLES	FL		07/13/2023	7.250	426,524		12				580,000	06/07/2023
100114891	CF	BURBANK	CA		07/13/2023	7.625	777,069		(109)				1,000,000	05/27/2023
100114893	CF	DULUTH	GA		07/13/2023	6.875	388,674		(62)				495,000	06/02/2023
100114894	CF	NAMPA	ID		07/13/2023	7.375	291,062		(12)				374,000	06/08/2023
100114896	CF	ATLANTA	GA		07/13/2023	7.750	170,385		(33)				233,000	06/06/2023
100114897		HOUSTON	TX		07/13/2023	8.875	158,458		(68)				210,000	06/02/2023
100114899		SAN DIEGO	CA		07/13/2023	7.625	624,713		(97)				950,000	06/12/2023
100114901	CF	RICHMOND	VA		07/13/2023	7.625	868,954		(150)				1,183,000	06/15/2023
100114904	CF	MALIBU	CA		07/13/2023	7.500	1,525,961		(126)				3,500,000	06/15/2023
100114905	CF	PASADENA	CA		07/13/2023	6.875	1,079,749		(86)				1,380,000	06/14/2023
100114907	CF	CUMMING	GA		07/13/2023	6.625	394,911		(19)				600,000	06/16/2023
100114909	CF	PEACHTREE CITY	GA		07/13/2023	9.500	632,804		(43)				821,503	06/16/2023
100114912		BELLEVIEW	FL		07/13/2023	8.875	198,505		(39)				395,000	05/26/2023
100114913	CF	CALABASAS	CA		07/13/2023	7.625	883,062		(479)				1,100,000	05/18/2023
100114915	CF	ENCINO	CA		07/13/2023	7.625	2,006,909		(1,088)				2,500,000	05/22/2023
100114916	CF	LOS ANGELES	CA		07/13/2023	7.500	614,363		(366)				885,000	05/16/2023
100114917	CF	TARZANA	CA		07/13/2023	8.125	828,564		(330)				975,000	05/25/2023
100114918	CF	VISALIA	CA		07/13/2023	7.250	987,547		(352)				1,265,000	05/11/2023
100114919	CF	ROSWELL	GA		07/13/2023	7.250	346,864		(212)				557,000	05/08/2023
100114921	CF	AURORA	CO		07/13/2023	7.625	397,880		(158)				499,990	03/06/2023
100114924	CF	COSTA MESA	CA		07/13/2023	7.250	969,541		(428)				1,239,000	05/19/2023
100114925	CF	SAN ANTONIO	TX		07/13/2023	8.500	230,543		(123)				309,000	05/09/2023
100114926	CF	WINTER GARDEN	FL		07/13/2023	7.250	256,957		1,922				603,740	05/16/2023
100114928		HOLLYWOOD	FL		07/13/2023	8.125	339,153		(16)				450,000	05/22/2023
100114929	CF	GARLAND	TX		07/13/2023	7.500	555,044		(249)				695,000	05/24/2023
100114930	CF	ANAHEIM	CA		07/13/2023	7.875	595,946		(258)				795,700	06/01/2023
100114932		PFLUGERVILLE	TX		07/13/2023	8.625	257,813		(25)				375,000	05/18/2023
100114933	CF	HOUSTON	TX		07/13/2023	7.500	324,331		(56)				411,500	06/06/2023
100114934	CF	LAKE HAVASU CITY	AZ		07/13/2023	7.875	381,867		(152)				560,000	05/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114935	CF	ELK GROVE	CA		07/13/2023	9.125	596,986		(298)				738,000	05/10/2023
100114936	CF	HOUSTON	TX		07/13/2023	7.875	262,140		(114)				375,000	05/18/2023
100114937	CF	SHERWOOD FOREST	CA		07/13/2023	7.999	1,040,843		(495)				1,600,000	04/21/2023
100114938	CF	WAUSAU	WI		07/13/2023	7.000	350,813		(60)				510,000	05/17/2023
100114940	CF	JACKSONVILLE	FL		07/13/2023	10.000	235,452		(110)				290,000	05/25/2023
100114943	CF	LAKE FOREST	CA		07/13/2023	8.375	2,411,797		(1,325)				2,994,000	06/06/2023
100114945	CF	CONCORD	CA		07/13/2023	7.625	469,244		(289)				1,100,000	06/13/2023
100114947	CF	FONTANA	CA		07/13/2023	7.375	598,860		(214)				770,000	05/19/2023
100114950	CF	RED LION	PA		07/13/2023	6.750	456,215		(91)				624,000	05/01/2023
100114951	CF	PORTERVILLE	CA		07/13/2023	7.375	342,952		(114)				503,000	06/13/2023
100114952		HOUSTON	TX		07/13/2023	8.250	126,839		33				195,000	03/29/2023
100114953		DENVER	CO		07/14/2023	8.375	539,954		(346)				675,000	06/13/2023
100114954	CF	TACOMA	WA		07/14/2023	7.625	1,222,496		(572)				1,630,000	06/16/2023
100114955	CF	VAIL	CO		07/14/2023	7.625	676,958		(139)				830,000	06/09/2023
100114956	CF	NASHVILLE	TN		07/14/2023	7.875	167,009		(4)				215,000	06/14/2023
100114957	CF	SALT LAKE CITY	UT		07/14/2023	7.000	1,242,957		(227)				1,775,000	05/25/2023
100114958	CF	VAN NUYS	CA		07/14/2023	7.250	591,995		(228)				930,000	05/18/2023
100114959	CF	PALM SPRINGS	CA		07/14/2023	7.750	959,925		(187)				1,225,000	05/25/2023
100114961	CF	ELK GROVE	CA		07/14/2023	7.875	425,461		(167)				575,000	05/15/2023
100114965	CF	BALDWIN PARK	CA		07/14/2023	8.500	523,205		(52)				690,000	05/05/2023
100114966		DALLAS	TX		07/14/2023	8.875	154,886		(91)				191,000	06/09/2023
100114967		LOS ANGELES	CA		07/14/2023	8.375	561,873		(57)				855,000	05/31/2023
100114968		HOUSTON	TX		07/14/2023	7.375	337,846		18				485,000	05/26/2023
100114969		SAN ANTONIO	TX		07/14/2023	8.750	164,275		(29)				230,000	06/06/2023
100114970	CF	WOODSTOCK	GA		07/14/2023	7.625	305,454		(318)				445,000	04/25/2023
100114973	CF	MARANA	AZ		07/14/2023	6.990	197,255		(110)				310,000	05/19/2023
100114974	CF	DRIPPING SPRINGS	TX		07/14/2023	6.375	288,998		145				430,000	05/11/2023
100114976	CF	DRIPPING SPRINGS	TX		07/14/2023	6.500	208,007		69				423,000	04/28/2023
100114977	CF	ANNA	TX		07/14/2023	7.125	275,648		120				368,000	05/11/2023
100114978	CF	HOUSTON	TX		07/14/2023	6.250	229,934		111				355,000	04/27/2023
100114979	CF	CHARLOTTE	NC		07/14/2023	6.125	289,234		348				390,000	04/21/2023
100114981	CF	CHARLOTTE	NC		07/14/2023	6.125	220,294		158				323,500	05/15/2023
100114982	CF	HOUSTON	TX		07/14/2023	6.250	233,712		104				365,000	04/27/2023
100114983	CF	FORT MYERS	FL		07/14/2023	7.500	306,626		(137)				436,000	04/17/2023
100114984	CF	PRINCETON	TX		07/14/2023	7.500	226,232		(100)				306,900	05/18/2023
100114985	CF	LAWRENCEVILLE	GA		07/14/2023	7.500	281,064		(261)				409,000	04/10/2023
100114986	CF	RALEIGH	NC		07/14/2023	7.375	283,207		(175)				395,000	04/14/2023
100114987	CF	PUEBLO	CO		07/14/2023	6.990	225,924		157				300,000	04/10/2023
100114989	CF	CHARLOTTE	NC		07/14/2023	7.625	237,352		(136)				340,000	05/23/2023
100114990	CF	DENTON	TX		07/14/2023	6.500	295,688		108				423,000	04/28/2023
100114992	CF	CHICAGO	IL		07/14/2023	7.500	203,302		(140)				290,000	04/17/2023
100114993	CF	RICHMOND	TX		07/14/2023	7.125	232,679		50				300,000	03/30/2023
100114995	CF	RALEIGH	NC		07/14/2023	6.125	233,135		138				325,000	05/12/2023
100114996	CF	SAN ANTONIO	TX		07/14/2023	7.250	198,899		(124)				275,000	04/21/2023
100114997	CF	MELISSA	TX		07/14/2023	6.990	297,170		(62)				429,000	04/24/2023
100114998	CF	AUBURN	CA		07/14/2023	6.990	276,787		(13)				380,000	04/13/2023
100114999	CF	KANSAS CITY	MO		07/14/2023	6.990	192,592		(1)				269,000	05/17/2023
100115000	CF	FRESNO	CA		07/14/2023	7.500	304,981		92				420,000	04/12/2023
100115001	CF	ORO VALLEY	AZ		07/14/2023	7.500	198,844		(192)				332,000	04/21/2023
100115002	CF	LINCOLN	CA		07/14/2023	6.625	385,105		117				532,000	05/10/2023
100115003	CF	STOCKTON	CA		07/14/2023	7.125	265,693		(131)				425,000	05/11/2023
100115004	CF	LADY LAKE	FL		07/14/2023	7.500	293,172		(23)				375,000	04/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115005	CF	KNOXVILLE	TN		07/14/2023	6.990	471,051		102				650,000	04/15/2023
100115006	CF	KNOXVILLE	TN		07/14/2023	6.990	460,178		99				635,000	04/15/2023
100115007	CF	KNOXVILLE	TN		07/14/2023	6.990	427,652		90				590,000	04/15/2023
100115008	CF	TRACY	CA		07/14/2023	7.125	387,232		(198)				525,000	03/28/2023
100115009	CF	BARSTOW	CA		07/14/2023	7.125	208,467		(15)				285,000	04/19/2023
100115012	CF	LAS VEGAS	NV		07/14/2023	6.125	210,438		102				355,000	04/13/2023
100115013	CF	SAN DIEGO	CA		07/14/2023	6.500	488,140		389				695,000	04/19/2023
100115015	CF	MAPLE GROVE	MN		07/14/2023	7.990	415,134		(78)				530,000	06/14/2023
100115016	CF	NAVARRE	FL		07/14/2023	6.990	284,456						390,000	04/15/2023
100115017	CF	KISSIMMEE	FL		07/14/2023	7.500	407,918		222				530,000	05/01/2023
100115019	CF	CELINA	TX		07/14/2023	7.125	353,381		(82)				494,000	04/28/2023
100115021	CF	WINTER GARDEN	FL		07/14/2023	6.990	308,655		(87)				460,000	04/27/2023
100115022	CF	MALVERN	PA		07/14/2023	6.990	404,867		(133)				631,000	04/27/2023
100115023	CF	BAYONNE	NJ		07/14/2023	6.625	491,516		206				750,000	05/09/2023
100115024	CF	KNOXVILLE	TN		07/14/2023	7.500	248,504		(3)				318,000	05/12/2023
100115026	CF	FONTANA	CA		07/14/2023	6.990	481,891		16				665,000	05/04/2023
100115028	CF	LAKE HAVASU CITY	AZ		07/14/2023	6.990	205,686		(113)				480,000	04/28/2023
100115031	CF	PORT ARANSAS	TX		07/14/2023	6.625	262,010		34				367,000	05/19/2023
100115032	CF	PALM SPRINGS	CA		07/14/2023	7.125	306,342		(97)				416,500	05/12/2023
100115033	CF	BAKERSFIELD	CA		07/14/2023	7.990	223,920		(148)				300,000	05/18/2023
100115034	CF	FLORIDA CITY	FL		07/14/2023	7.500	215,523		(29)				278,000	06/09/2023
100115035	CF	TAMPA	FL		07/14/2023	7.125	328,491		(24)				470,000	05/03/2023
100115036	CF	FLORIDA CITY	FL		07/14/2023	7.500	219,439		(30)				280,000	06/09/2023
100115037	CF	NAMPA	ID		07/14/2023	7.500	281,843		(153)				382,000	05/16/2023
100115038	CF	NORTH BRANCH	MN		07/14/2023	7.500	199,945		28				295,000	05/05/2023
100115039	CF	BEND	OR		07/14/2023	7.125	420,622		(136)				570,000	05/19/2023
100115041	CF	QUARTZ HILL	CA		07/14/2023	6.990	294,877		(144)				450,000	05/11/2023
100115042	CF	SANGER	CA		07/14/2023	7.500	236,798		(117)				320,000	05/19/2023
100115043	CF	GALVESTON	TX		07/14/2023	7.250	192,984		(111)				309,000	05/22/2023
100115044	CF	LANCASTER	CA		07/14/2023	7.500	332,585		(170)				460,000	05/13/2023
100115046	CF	FORT LAUDERDALE	FL		07/14/2023	6.990	41,249		(176)				730,000	05/19/2023
100115047	CF	LAVEEN	AZ		07/14/2023	7.990	326,165		(47)				416,000	05/26/2023
100115048	CF	RIO RANCHO	NM		07/14/2023	7.990	204,540		(119)				285,000	05/25/2023
100115049	CF	WENTZVILLE	MO		07/14/2023	7.125	197,961		(25)				270,000	05/23/2023
100115050	CF	MORGANTOWN	WV		07/14/2023	6.125	230,409		184				350,000	05/04/2023
100115051	CF	KINGSLAND	GA		07/14/2023	7.500	296,574		(49)				405,000	05/27/2023
100115052	CF	CHARLESTON	SC		07/14/2023	6.990	221,650		(129)				355,000	06/01/2023
100115054	CF	WENTZVILLE	MO		07/14/2023	6.125	232,591		179				330,000	05/30/2023
100115056	CF	DAVENPORT	FL		07/14/2023	6.990	267,931		173				349,000	05/30/2023
100115057	CF	SPRING HILL	FL		07/14/2023	6.500	226,061		173				315,000	05/18/2023
100115058	CF	ANCHORAGE	AK		07/14/2023	6.990	226,488		(216)				455,000	05/19/2023
100115059	CF	MEBANE	NC		07/14/2023	6.125	295,243		455				415,000	05/31/2023
100115060	CF	AUBURN	CA		07/14/2023	6.500	194,744		(10)				428,000	05/17/2023
100115061	CF	DULUTH	MN		07/14/2023	6.750	206,536		193				292,000	06/02/2023
100115062	CF	YOUNGSVILLE	NC		07/14/2023	7.500	259,659		94				336,000	06/08/2023
100115063	CF	WAKEFIELD	RI		07/14/2023	5.750	345,111		453				835,000	05/23/2023
100115064	CF	BUCKLEY	WA		07/14/2023	6.625	345,027		87				540,000	05/31/2023
100115065	CF	PRINCETON	TX		07/14/2023	6.625	259,057		64				365,500	06/02/2023
100115067	CF	PRINCETON	TX		07/14/2023	6.625	227,061		56				321,000	06/02/2023
100115068	CF	CHARLOTTE	NC		07/14/2023	6.125	225,386		157				320,000	05/24/2023
100115069	CF	CHARLOTTE	NC		07/14/2023	7.500	249,869		(142)				379,000	06/13/2023
100115070	CF	DAVENPORT	FL		07/14/2023	6.125	228,292		208				324,000	06/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115071	CF	CHARLOTTE	NC		07/14/2023	7.625	250,065		46				335,000	05/26/2023
100115072	CF	MANTECA	CA		07/14/2023	6.625	550,415		98				761,000	05/24/2023
100115073	CF	MELROSE PARK	IL		07/14/2023	7.125	238,681		(64)				325,000	05/26/2023
100115075	CF	PRINCETON	TX		07/14/2023	6.990	215,000		(210)				365,000	06/08/2023
100115076	CF	HUTTO	TX		07/14/2023	5.375	222,067		524				360,000	05/16/2023
100115077	CF	FORT WORTH	TX		07/14/2023	5.990	214,735		172				378,000	05/05/2023
100115078	CF	FORT WORTH	TX		07/14/2023	5.990	218,513		210				380,000	05/23/2023
100115079	CF	PARRISH	FL		07/14/2023	7.500	277,327		7				361,000	06/08/2023
100115080	CF	ARLINGTON	TX		07/14/2023	7.125	200,390		(168)				284,000	05/24/2023
100115081	CF	SAINT CLOUD	FL		07/14/2023	6.125	259,722		134				460,000	05/15/2023
100115082	CF	SALEM	OR		07/14/2023	6.125	235,393		143				331,000	05/26/2023
100115084	CF	PRINCETON	TX		07/14/2023	6.990	215,828		(61)				295,000	05/31/2023
100115085	CF	ROXBORO	NC		07/14/2023	7.375	279,814		38				365,000	05/25/2023
100115086	CF	DUBLIN	CA		07/14/2023	6.250	529,322		1,198				1,165,000	05/18/2023
100115087	CF	BAY HARBOR ISLANDS	FL		07/14/2023	6.625	613,611		(50)				937,000	05/26/2023
100115088	CF	MANTECA	CA		07/14/2023	6.875	537,491		8				736,000	06/06/2023
100115089	CF	DAWSONVILLE	GA		07/14/2023	6.990	276,246		131				359,000	05/26/2023
100115090	CF	CANTON	MA		07/14/2023	7.500	319,854		170				420,000	05/31/2023
100115091	CF	FARMINGTON	MN		07/14/2023	7.125	154,033		(76)				346,000	05/25/2023
100115092	CF	SMYRNA	GA		07/14/2023	6.625	205,446		72				420,000	05/25/2023
100115094	CF	RICHMOND	TX		07/14/2023	6.500	261,139		387				353,000	05/31/2023
100115095	CF	GEORGETOWN	TX		07/14/2023	6.990	216,337		(43)				348,000	05/30/2023
100115096	CF	PHILADELPHIA	PA		07/14/2023	6.990	202,634		(74)				295,000	06/05/2023
100115097	CF	VALENCIA	CA		07/14/2023	5.750	238,802		345				651,140	06/02/2023
100115102	CF	DAYTONA BEACH SHORES	FL		07/14/2023	6.125	409,308		328				570,000	06/07/2023
100115103	CF	ISLAND PARK	ID		07/14/2023	7.125	337,453		(145)				505,000	06/01/2023
100115104	CF	KAILUA KONA	HI		07/14/2023	6.625	397,188		(52)				1,425,000	05/31/2023
100115105	CF	ELK GROVE	CA		07/14/2023	6.625	343,720						505,000	05/20/2023
100115106	CF	WILMINGTON	NC		07/14/2023	6.625	260,881		76				375,000	05/26/2023
100115107	CF	ROYSE CITY	TX		07/14/2023	7.500	201,413		(154)				275,000	05/31/2023
100115108	CF	JENSEN BEACH	FL		07/14/2023	6.875	333,228		299				435,000	06/20/2023
100115109	CF	MINNEAPOLIS	MN		07/14/2023	6.500	339,122		114				580,000	06/06/2023
100115110	CF	GERMANTOWN	MD		07/14/2023	6.500	199,139		19				312,000	05/25/2023
100115111	CF	CATHEDRAL CITY	CA		07/14/2023	6.125	335,725		175				515,000	06/02/2023
100115112	CF	PHOENIX	AZ		07/17/2023	8.250	4,114,443		(1,112)				7,000,000	06/16/2023
100115114	CF	SACRAMENTO	CA		07/17/2023	7.750	854,491		(483)				1,075,000	06/05/2023
100115119		KEY WEST	FL		07/17/2023	8.125	1,024,101		(46)				1,300,000	06/15/2023
100115120	CF	PHILADELPHIA	PA		07/17/2023	8.875	156,157		(23)				190,000	06/06/2023
100115122		MIAMI	FL		07/17/2023	8.125	2,690,299		(502)				4,060,000	06/06/2023
100115123	CF	NEWARK	NJ		07/17/2023	7.810	554,451		(171)				740,000	06/21/2023
100115124	CF	CINCINNATI	OH		07/17/2023	7.754	126,322		(49)				180,000	06/16/2023
100115125	CF	WATERBURY	CT		07/17/2023	8.560	335,338		1,177	173			415,000	06/20/2023
100115126	CF	CINCINNATI	OH		07/17/2023	7.904	135,531		(52)				193,000	06/16/2023
100115127	CF	CINCINNATI	OH		07/17/2023	7.904	132,722		(51)				189,000	06/16/2023
100115128	CF	CINCINNATI	OH		07/17/2023	7.904	224,714		(86)				320,000	06/16/2023
100115129		HAVERSTRAW	NY		07/17/2023	8.251	384,142		409				485,000	06/21/2023
100115130	CF	LOCKLAND	OH		07/17/2023	7.904	175,558		(64)				250,000	06/16/2023
100115131	CF	TRENTON	NJ		07/17/2023	7.506	148,147		1,496				205,000	06/22/2023
100115132		BORDENTOWN	NJ		07/17/2023	7.695	208,405		1,860				285,000	06/21/2023
100115133	CF	CHICAGO	IL		07/17/2023	8.268	181,362		(100)				255,000	06/15/2023
100115135	CF	SAINT JOSEPH	MO		07/17/2023	8.188	74,899		(21)				100,000	06/09/2023
100115136		PORT JERVIS	NY		07/17/2023	7.900	238,499		673	131			290,000	06/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115137		CHICAGO	IL		07/17/2023	7.960	136,458		(68)				225,000	06/21/2023
100115138	CF	SAINT JOSEPH	MO		07/17/2023	7.888	75,407		(22)				108,000	06/09/2023
100115139		SHERMAN OAKS	CA		07/17/2023	7.800	1,984,146		16,409				2,724,000	06/15/2023
100115140		HAMMOND	IN		07/17/2023	8.654	92,516		(54)				165,000	06/16/2023
100115143	CF	ANDOVER	NJ		07/17/2023	7.723	269,029		(144)				380,000	06/13/2023
100115144	CF	LOCH SHELDRAKE	NY		07/17/2023	8.131	189,071		(84)				250,000	06/20/2023
100115145	CF	WATERBURY	CT		07/17/2023	7.904	291,772		(85)				390,000	06/15/2023
100115147	CF	SCRANTON	PA		07/17/2023	8.238	106,944		(53)				161,000	06/16/2023
100115149	CF	ROOSEVELT	NY		07/17/2023	7.877	463,720		(178)				670,000	06/13/2023
100115151	CF	SHIRLEY	NY		07/17/2023	7.783	366,522		(158)				520,000	06/06/2023
100115152	CF	ST. LOUIS	MO		07/17/2023	8.131	86,728		(34)				115,000	06/21/2023
100115153	CF	MASTIC BEACH	NY		07/17/2023	7.919	352,130		(143)				500,000	06/06/2023
100115154		MIAMI BEACH	FL		07/17/2023	8.000	185,313		(65)				250,000	06/21/2023
100115155		JOHNSON CITY	TN		07/17/2023	8.210	158,668		(70)				242,000	06/21/2023
100115158		NEWARK	NJ		07/17/2023	7.678	557,595		6,857				675,000	06/08/2023
100115159	CF	SICKLERVILLE	NJ		07/17/2023	7.908	141,839		(77)				200,000	06/05/2023
100115160	CF	PHILADELPHIA	PA		07/17/2023	7.970	127,728		(57)				169,000	06/21/2023
100115162	CF	MONTICELLO	NY		07/17/2023	7.864	198,593		(104)				338,000	06/21/2023
100115165	CF	MONROE	NY		07/17/2023	7.961	228,925		(97)				325,000	06/08/2023
100115172	CF	NEWARK	NJ		07/17/2023	7.850	540,251		(186)				720,000	06/01/2023
100115174	CF	TRENTON	NJ		07/17/2023	7.491	124,388		1,631				185,000	06/07/2023
100115175	CF	ELMWOOD PARK	IL		07/17/2023	8.081	416,268		(182)				550,000	06/15/2023
100115176	CF	TRENTON	NJ		07/17/2023	7.765	131,851		1,506				180,000	06/07/2023
100115177	CF	CLEVELAND	OH		07/17/2023	8.404	82,458		(23)				110,000	06/16/2023
100115179	CF	BALTIMORE	MD		07/17/2023	8.370	103,143		(45)				137,000	06/16/2023
100115181	CF	RICHMOND	VA		07/17/2023	8.113	140,304		(81)				230,000	06/09/2023
100115182	CF	GLENWOOD	IL		07/17/2023	7.550	152,020		(69)				285,000	06/09/2023
100115183	CF	KANSAS CITY	MO		07/17/2023	7.981	123,481		(36)				165,000	06/07/2023
100115184	CF	BERKLEY	MI		07/17/2023	8.200	459,101		(195)				650,000	06/21/2023
100115185	CF	LINDEN	NJ		07/17/2023	8.308	554,600		(243)				847,000	06/21/2023
100115186	CF	TRENTON	NJ		07/17/2023	7.577	125,266		1,216				180,000	06/08/2023
100115187	CF	NORMAN	OK		07/17/2023	8.460	178,665		713				284,000	06/22/2023
100115188	CF	CHARLEROI	PA		07/17/2023	8.973	76,510		(41)				100,000	06/14/2023
100115189	CF	WATERBURY	CT		07/17/2023	8.211	181,152		(98)				238,000	06/12/2023
100115190		KALAMAZOO	MI		07/17/2023	7.838	134,882		(44)				180,000	06/09/2023
100115192	CF	BROOKHAVEN	NY		07/17/2023	7.990	355,457		(198)				510,000	06/08/2023
100115193		PHILADELPHIA	PA		07/17/2023	8.164	156,663		(59)				240,000	06/09/2023
100115194	CF	FORT VALLEY	GA		07/17/2023	8.184	114,922		(36)				153,000	06/09/2023
100115195	CF	THE BRONX	NY		07/17/2023	8.045	356,305		(207)				700,000	06/16/2023
100115197	CF	POSEN	IL		07/17/2023	7.950	180,819		(73)				240,000	06/02/2023
100115198	CF	ELIZABETH	NJ		07/17/2023	7.508	347,451		(130)				535,000	06/07/2023
100115200		HUNTINGTON STATION	NY		07/17/2023	8.600	386,926		(215)				485,000	06/02/2023
100115202	CF	HUNTINGTON	NY		07/17/2023	8.450	481,482		(266)				630,000	06/13/2023
100115203	CF	HENRICO	VA		07/17/2023	7.383	147,873		(74)				267,000	06/09/2023
100115204	CF	JACKSONVILLE	AR		07/17/2023	7.960	119,492		(35)				160,000	06/14/2023
100115205	CF	KANSAS CITY	MO		07/17/2023	7.769	133,504		(43)				191,000	06/08/2023
100115206	CF	KANSAS CITY	MO		07/17/2023	7.869	178,029		(52)				255,000	06/08/2023
100115207	CF	BALTIMORE	MD		07/17/2023	7.138	116,754		(44)				180,000	06/19/2023
100115210	CF	TAMPA	FL		07/17/2023	7.731	202,597		(60)				271,000	06/09/2023
100115211	CF	BOISE	ID		07/17/2023	7.327	349,956		(122)				595,000	06/02/2023
100115214	CF	INDIANAPOLIS	IN		07/17/2023	8.004	75,266		543				100,000	06/14/2023
100115216		BRONX	NY		07/17/2023	8.445	625,725		(315)				1,120,000	06/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115217		HAMILTON	NJ		07/17/2023	8.619	83,619		(40)				125,000	06/06/2023
100115218	CF	CARPENTERSVILLE	IL		07/17/2023	7.920	143,023		(55)				210,000	06/07/2023
100115219		MIAMI	FL		07/17/2023	7.850	595,347		143				1,050,000	06/15/2023
100115220	CF	HAMILTON	NJ		07/17/2023	8.548	94,689		(41)				145,000	06/13/2023
100115221	CF	HALETHORPE	MD		07/17/2023	7.877	189,170		(40)				265,000	06/08/2023
100115223		SPRING HILL	FL		07/17/2023	8.328	220,675		(111)				335,000	06/16/2023
100115224	CF	KANSAS CITY	MO		07/17/2023	7.020	167,554		(59)				240,000	06/12/2023
100115225	CF	SYRACUSE	NY		07/17/2023	7.750	113,634		(69)				175,000	06/05/2023
100115227	CF	SOUTHFIELD	MI		07/17/2023	7.848	85,275		676				150,000	06/16/2023
100115228		SLIDELL	LA		07/17/2023	8.281	136,038		(59)				196,000	06/09/2023
100115230		PHILADELPHIA	PA		07/17/2023	8.088	120,343		(42)				200,000	06/16/2023
100115231		BLOOMINGBURG	NY		07/17/2023	7.783	330,435		(150)				565,000	06/07/2023
100115234	CF	HAVERSTRAW	NY		07/17/2023	7.710	399,924		(106)				535,000	06/21/2023
100115235	CF	WEST PALM BEACH	FL		07/17/2023	8.152	228,741		(134)				333,000	06/14/2023
100115236	CF	HAVERSTRAW	NY		07/17/2023	7.699	441,518		(132)				590,000	06/02/2023
100115237	CF	TRENTON	NJ		07/17/2023	7.931	153,273		1,064				200,000	06/20/2023
100115238	CF	MARGATE	FL		07/17/2023	7.427	227,105		(107)				442,000	06/14/2023
100115239		COLUMBUS	GA		07/17/2023	8.358	121,986		(67)				150,000	06/01/2023
100115240	CF	GARLAND	TX		07/17/2023	7.748	172,011		(98)				250,000	06/07/2023
100115241	CF	DANBURY	CT		07/17/2023	7.770	255,380		(122)				390,000	06/14/2023
100115242		FLEMINGTON	NJ		07/17/2023	7.731	334,987		(118)				750,000	06/08/2023
100115243	CF	MILWAUKEE	WI		07/17/2023	7.470	183,063		(85)				305,000	06/15/2023
100115244		JERSEY CITY	NJ		07/17/2023	7.681	1,576,664		14,276				2,400,000	06/14/2023
100115246		GREENSBORO	NC		07/17/2023	8.311	114,533		(65)				173,000	06/06/2023
100115249		OKLAHOMA CITY	OK		07/17/2023	8.332	104,990		(50)	1			151,000	06/07/2023
100115251		PATERSON	NJ		07/17/2023	7.810	432,118		(136)				577,000	06/22/2023
100115252	CF	TRENTON	NJ		07/17/2023	7.994	153,476		1,088				200,000	06/06/2023
100115253	CF	DAPHNE	AL		07/17/2023	7.604	182,863		(115)				332,000	06/14/2023
100115254	CF	DAPHNE	AL		07/17/2023	7.619	183,076		(121)				332,000	06/14/2023
100115255	CF	ATLANTIC CITY	NJ		07/17/2023	8.327	392,627		(232)				550,000	06/05/2023
100115256	CF	SCRANTON	PA		07/17/2023	7.619	160,039		(66)				290,000	06/12/2023
100115257	CF	PEMBERTON TOWNSHIP	NJ		07/17/2023	7.883	163,004		(59)				250,000	06/06/2023
100115258	CF	KANSAS CITY	MO		07/17/2023	7.464	116,180		(42)				155,000	06/12/2023
100115259	CF	GLOUCESTER TOWNSHIP	NJ		07/17/2023	8.603	305,506		(153)				430,000	06/21/2023
100115260	CF	DOLTON	IL		07/17/2023	7.657	99,930		(34)				165,000	06/02/2023
100115261	CF	DOLTON	IL		07/17/2023	7.811	98,528		(26)				165,000	06/02/2023
100115262	CF	KINGSTON	NY		07/17/2023	8.119	112,113		(69)				242,000	06/09/2023
100115263	CF	LUTZ	FL		07/17/2023	7.814	121,937		(61)				220,000	06/16/2023
100115264	CF	KINGSTON	NY		07/17/2023	7.969	342,349		58				470,000	06/09/2023
100115265	CF	PARK FOREST	IL		07/17/2023	7.831	120,145		(59)				170,000	06/14/2023
100115266	CF	CHICAGO	IL		07/17/2023	7.845	157,903		(60)				225,000	06/14/2023
100115268		ALLENTOWN	PA		07/17/2023	7.850	191,530		1,277				255,000	06/16/2023
100115269	CF	SOUTHAMPTON	NY		07/17/2023	7.093	470,084		5,729				900,000	06/02/2023
100115270	CF	MADRID	IA		07/17/2023	7.899	315,900		(161)				530,000	06/12/2023
100115271	CF	BALTIMORE	MD		07/17/2023	7.764	149,595		1,280				195,000	06/13/2023
100115273	CF	NEW ORLEANS	LA		07/17/2023	8.109	278,947		(105)				370,000	06/16/2023
100115274		GALLOWAY	NJ		07/17/2023	8.536	102,711		(59)				155,000	06/06/2023
100115275	CF	HICKORY	NC		07/17/2023	7.582	169,275		(68)				225,000	06/05/2023
100115276	CF	HENRYETTA	OK		07/17/2023	8.208	100,751		(49)				137,000	06/07/2023
100115277	CF	PHILADELPHIA	PA		07/17/2023	8.019	561,264		(155)				760,000	06/09/2023
100115278	CF	BROOKLYN	NY		07/17/2023	7.625	554,536		(191)				1,090,000	06/06/2023
100115279	CF	HENRYETTA	OK		07/17/2023	8.286	75,956		(44)				125,000	06/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115280	CF	HENRYETTA	OK		07/17/2023	8.286	76,834		(40)				112,000	06/07/2023
100115283	CF	MARKHAM	IL		07/17/2023	8.401	76,818		449				110,000	06/06/2023
100115286	CF	BRIDGETON	NJ		07/17/2023	8.267	126,262		926				165,000	06/05/2023
100115287	CF	NORTHFIELD	OH		07/17/2023	7.698	173,300		(67)				266,000	06/14/2023
100115289	CF	GARY	IN		07/17/2023	7.691	119,147		(35)				165,000	06/09/2023
100115290		ELIZABETH	NJ		07/17/2023	8.895	493,319		826				672,000	06/06/2023
100115291		NORTH CHARLESTON	SC		07/17/2023	7.827	142,003		(64)				235,000	06/09/2023
100115293	CF	PERTH AMBOY	NJ		07/17/2023	7.682	160,852		(82)				550,000	06/02/2023
100115294		STRATFORD	CT		07/17/2023	7.600	266,541		(72)				450,000	05/31/2023
100115296	CF	THORNTON	CO		07/17/2023	6.750	295,761		63				468,000	03/17/2023
100115297	CF	VALENCIA	CA		07/17/2023	7.875	587,729		(158)				698,990	03/16/2023
100115298	CF	SEVIERVILLE	TN		07/17/2023	7.250	381,646		(2)				490,000	04/11/2023
100115302	CF	BELLFLOWER	CA		07/17/2023	7.999	654,879		(171)				880,000	06/07/2023
100115305		FONTANA	CA		07/17/2023	6.750	273,025		113				435,000	06/05/2023
100115306	CF	MONTCLAIR	CA		07/17/2023	7.999	633,234		(541)				860,000	06/08/2023
100115307		ONTARIO	CA		07/17/2023	6.750	351,448		146				560,000	06/05/2023
100115308	CF	INDIO	CA		07/17/2023	8.375	287,243		(93)				360,000	06/12/2023
100115310	CF	MILTON	WA		07/17/2023	8.499	510,234		(187)				660,000	06/14/2023
100115312	CF	OAKLAND	CA		07/17/2023	7.625	543,399		(21)				705,000	04/06/2023
100115313	CF	PALM COAST	FL		07/17/2023	7.250	286,889		(53)				365,000	04/14/2023
100115314	CF	CAMANO ISLAND	WA		07/17/2023	6.999	1,502,213		96				2,775,000	04/27/2023
100115318	CF	CELINA	TX		07/17/2023	8.375	1,145,886		(671)				1,300,000	06/16/2023
100115319	CF	SUNRISE	FL		07/17/2023	7.750	291,719		67				355,000	05/04/2023
100115322	CF	PHOENIX	AZ		07/17/2023	8.499	113,985		(40)				330,000	06/07/2023
100115323	CF	LONG BEACH	CA		07/17/2023	9.250	351,347		(119)				430,000	06/01/2023
100115325	CF	PASADENA	TX		07/17/2023	8.999	335,946		(200)				370,000	04/28/2023
100115326	CF	CHATSWORTH	CA		07/17/2023	6.499	1,866,107		1,297				2,600,000	05/04/2023
100115328	CF	HOLLY HILL	FL		07/17/2023	8.375	234,025		(84)				290,000	05/02/2023
100115330		BAKERSFIELD	CA		07/17/2023	7.999	185,691		(113)				230,000	06/05/2023
100115332	CF	MIAMI	FL		07/17/2023	6.999	484,323		136				671,000	04/27/2023
100115333	CF	MINNEOLA	FL		07/17/2023	7.999	371,922		(179)				482,000	06/20/2023
100115334	CF	BOYNTON BEACH	FL		07/17/2023	6.999	281,892		(24)				432,000	06/21/2023
100115337	CF	SAINT AUGUSTINE	FL		07/17/2023	7.750	1,462,621		(926)				3,100,000	06/07/2023
100115339	CF	VANCOUVER	WA		07/17/2023	8.999	389,760		(312)				478,000	06/15/2023
100115341	CF	ANDOVER	MA		07/17/2023	8.250	887,810		(273)				1,068,000	06/12/2023
100115343	CF	WHITTIER	CA		07/17/2023	6.999	512,085		233				720,000	06/05/2023
100115344	CF	NEWARK	NJ		07/17/2023	7.250	303,392		88				470,000	06/16/2023
100115346		LOS ANGELES	CA		07/17/2023	8.125	391,377		(283)				700,000	06/01/2023
100115347	CF	HUNTINGTON PARK	CA		07/17/2023	7.499	171,596		(211)				502,000	06/14/2023
100115348	CF	ELIZABETH	NJ		07/17/2023	9.250	511,162		(138)				690,000	06/16/2023
100115349	CF	CYPRESS	TX		07/17/2023	7.625	303,561		(111)				410,000	06/06/2023
100115350	CF	PUEBLO	CO		07/17/2023	6.999	160,737		88				242,000	06/06/2023
100115351		PATERSON	NJ		07/17/2023	8.499	150,425		(287)				550,000	06/21/2023
100115353	CF	HENDERSON	NV		07/17/2023	6.999	181,565		11				375,000	06/15/2023
100115354	CF	OCEAN RIDGE	FL		07/17/2023	7.999	1,188,167		(359)				1,625,000	06/09/2023
100115355	CF	LITTLEROCK	CA		07/17/2023	9.499	507,481		(219)				560,000	06/15/2023
100115356	CF	UPLAND	CA		07/17/2023	7.250	463,240		(75)				810,000	06/07/2023
100115357	CF	MAKAWAO	HI		07/17/2023	8.999	1,270,136		(579)				1,650,000	06/09/2023
100115359	CF	LAREDO	TX		07/17/2023	7.750	192,314		(171)				324,000	06/08/2023
100115360	CF	WHITTIER	CA		07/17/2023	7.750	426,856		(232)				575,000	06/02/2023
100115362		ATLANTA	GA		07/17/2023	6.875	397,174		4,649				574,000	06/06/2023
100115363	CF	DESTREHAN	LA		07/17/2023	7.875	230,326		(183)				283,000	06/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115364	CF	EAST ORANGE	NJ		07/17/2023	8.999	382,075		(83)				480,000	06/08/2023
100115365	CF	CRESSKILL	NJ		07/17/2023	8.250	593,151		(253)				740,000	06/09/2023
100115367	CF	TAMPA	FL		07/17/2023	8.999	680,181		(69)				771,000	06/08/2023
100115373	CF	FREEDOM	NH		07/17/2023	7.625	252,327		12				367,000	06/21/2023
100115375	CF	CHICAGO	IL		07/17/2023	8.250	298,757		(203)				375,000	06/07/2023
100115376	CF	CHICAGO	IL		07/17/2023	8.875	292,389		(185)				370,000	06/21/2023
100115377	CF	MONTCLAIR	CA		07/17/2023	7.999	400,562		(174)				620,000	06/07/2023
100115379	CF	CLUTE	TX		07/17/2023	7.375	157,568		(31)				285,000	06/08/2023
100115380	CF	FREDERICKSBURG	VA		07/17/2023	7.999	412,649		(187)				515,000	06/12/2023
100115381	CF	OXNARD	CA		07/17/2023	8.999	469,292		(12)				623,000	06/02/2023
100115382	CF	RICHMOND	TX		07/17/2023	7.750	384,623		(256)				485,000	06/13/2023
100115384	CF	SOUTH GATE	CA		07/17/2023	6.750	503,259		136				840,000	06/09/2023
100115385	CF	NORTH LAUDERDALE	FL		07/17/2023	7.875	300,010		(72)				405,000	06/14/2023
100115386	CF	MESA	AZ		07/17/2023	9.625	300,904		(295)				340,000	06/02/2023
100115388	CF	TAYLOR	TX		07/17/2023	7.750	169,961		(76)				243,000	06/20/2023
100115390	CF	ATLANTA	GA		07/17/2023	6.999	304,552		120				780,000	06/12/2023
100115391	CF	PALM COAST	FL		07/17/2023	8.625	262,153		(494)				351,000	06/06/2023
100115392	CF	ATLANTA	GA		07/17/2023	6.999	304,515		121				780,000	06/12/2023
100115393		JACKSONVILLE	FL		07/17/2023	7.499	194,729		(9)				285,000	06/13/2023
100115394	CF	ATLANTA	GA		07/17/2023	6.999	304,551		120				780,000	06/12/2023
100115395	CF	ATLANTA	GA		07/17/2023	6.999	304,515		121				780,000	06/12/2023
100115396	CF	ATLANTA	GA		07/17/2023	6.999	304,600		119				780,000	06/12/2023
100115397	CF	LAKE GENEVA	WI		07/17/2023	6.999	297,674		126				421,000	06/16/2023
100115398	CF	ATLANTA	GA		07/17/2023	6.999	1,015,797		307				2,151,000	06/12/2023
100115399	CF	SACRAMENTO	CA		07/17/2023	6.999	350,147		167				595,000	06/14/2023
100115400	CF	NORWALK	CT		07/17/2023	7.999	390,844		(189)				505,000	06/15/2023
100115401	CF	BOWIE	MD		07/17/2023	8.375	436,554		(175)				590,000	06/09/2023
100115402	CF	ARCADIA	CA		07/17/2023	6.875	1,060,462		24				2,065,000	06/05/2023
100115403	CF	DAWSONVILLE	GA		07/17/2023	8.625	239,991		(242)				290,000	06/06/2023
100115404	CF	VIRGINIA BEACH	VA		07/17/2023	6.999	221,949		(36)				330,000	06/06/2023
100115406	CF	DALY CITY	CA		07/17/2023	7.375	160,353		(126)				500,000	06/03/2023
100115407	CF	KISSIMMEE	FL		07/17/2023	7.499	481,978		79				782,000	06/16/2023
100115408	CF	RALEIGH	NC		07/17/2023	7.499	315,331		1				461,000	06/14/2023
100115410	CF	ORLANDO	FL		07/17/2023	6.875	179,373		16				500,000	06/07/2023
100115411	CF	DOWNEY	CA		07/17/2023	6.999	1,458,655		90				1,880,000	06/08/2023
100115412	CF	PALM COAST	FL		07/17/2023	7.750	174,804		(72)				272,000	06/13/2023
100115413	CF	BRAWLEY	CA		07/17/2023	7.750	250,638		(119)				313,000	06/02/2023
100115414	CF	KNOXVILLE	TN		07/17/2023	9.125	194,743		(181)				212,000	06/06/2023
100115415	CF	FORT WORTH	TX		07/17/2023	8.875	232,459		(178)				283,999	06/15/2023
100115416	CF	FAYETTEVILLE	GA		07/17/2023	9.499	583,691		(254)				690,000	06/08/2023
100115417	CF	PANORAMA CITY	CA		07/17/2023	7.999	365,533		(255)				485,000	06/05/2023
100115418	CF	LOS ANGELES	CA		07/17/2023	7.625	464,914		(378)				610,000	05/31/2023
100115419	CF	MISSION VIEJO	CA		07/17/2023	7.250	945,059		(117)				1,380,000	06/12/2023
100115420		ATLANTA	GA		07/17/2023	7.499	253,015		2				380,000	06/09/2023
100115421	CF	ORMOND BEACH	FL		07/17/2023	7.625	290,169		(32)				420,000	06/15/2023
100115422	CF	FONTANA	CA		07/17/2023	7.499	389,213		(208)				560,000	06/05/2023
100115424	CF	MIAMI	FL		07/17/2023	6.999	407,505		191				610,000	06/16/2023
100115425	CF	NEW BRAUNFELS	TX		07/17/2023	7.625	178,984		(19)				331,000	06/16/2023
100115427	CF	DEL HAVEN	NJ		07/17/2023	6.999	471,114		399				740,000	06/20/2023
100115430	CF	FORT LAUDERDALE	FL		07/17/2023	7.125	214,432		93				345,000	06/14/2023
100115431	CF	PHOENIX	AZ		07/17/2023	7.499	415,837		92				600,000	05/31/2023
100115432	CF	MENIFEE	CA		07/17/2023	8.625	673,105		(480)				870,000	06/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115433	CF	TAMPA	FL		07/17/2023	7.750	247,580		62				342,000	06/09/2023
100115434	CF	VISALIA	CA		07/17/2023	6.999	163,106		77				267,000	06/20/2023
100115438	CF	FORT LAUDERDALE	FL		07/17/2023	7.125	263,190		119				425,000	06/14/2023
100115439	CF	LOS ANGELES	CA		07/17/2023	8.250	565,236		(531)				860,000	06/20/2023
100115442		LONG BEACH	CA		07/17/2023	7.999	478,958		(20)				885,000	06/09/2023
100115444		SANTA ANA	CA		07/17/2023	7.750	503,392		32				880,000	06/09/2023
100115445	CF	PHOENIX	AZ		07/17/2023	6.750	407,103		44				930,000	06/10/2023
100115446	CF	ESSEX	MD		07/17/2023	8.875	264,951		(257)				325,000	06/16/2023
100115447	CF	SAINT GEORGE	UT		07/17/2023	6.750	155,559		112				390,000	06/16/2023
100115448	CF	LOS ANGELES	CA		07/17/2023	7.125	664,937		(131)				845,000	06/06/2023
100115449	CF	LONG BEACH	CA		07/17/2023	8.999	768,732		(662)				953,000	06/02/2023
100115450	CF	NEW CANEY	TX		07/17/2023	8.625	181,720		(198)				252,000	06/12/2023
100115451	CF	RANCHO CUCAMONGA	CA		07/17/2023	7.125	627,583		(249)				1,084,000	06/06/2023
100115452	CF	CROWLEY	TX		07/17/2023	8.499	139,284		(685)				309,000	06/09/2023
100115453	CF	AURORA	CO		07/17/2023	6.750	213,968		165				365,000	06/13/2023
100115455	CF	WEST PALM BEACH	FL		07/17/2023	7.125	265,760		133				430,000	06/14/2023
100115458	CF	SANTA ROSA	CA		07/17/2023	6.999	281,220		75				615,000	06/15/2023
100115459	CF	RANCHO CUCAMONGA	CA		07/17/2023	6.875	1,420,035		397				1,875,000	06/16/2023
100115460	CF	MCDONOUGH	GA		07/17/2023	7.750	429,920		(80)				563,000	06/14/2023
100115461	CF	PHILLIPSBURG	NJ		07/17/2023	8.375	129,396		(142)				225,000	06/09/2023
100115462	CF	LITCHFIELD PARK	AZ		07/17/2023	6.875	334,217		45				670,000	06/14/2023
100115463	CF	SAINT CLOUD	FL		07/17/2023	6.499	235,877		104				610,000	06/09/2023
100115464		ROCK HILL	SC		07/17/2023	9.375	152,509		(158)				229,886	06/15/2023
100115465	CF	FOSTER CITY	CA		07/17/2023	7.999	906,730		(435)				1,130,000	06/12/2023
100115466	CF	LAS VEGAS	NV		07/17/2023	7.999	231,802		(186)				420,000	05/23/2023
100115468	CF	DISTRICT HEIGHTS	MD		07/17/2023	7.750	263,404		(182)				369,000	06/15/2023
100115469	CF	LOS ANGELES	CA		07/17/2023	7.999	496,916		(219)				625,000	06/14/2023
100115470	CF	ELKRIDGE	MD		07/17/2023	6.999	215,221		(15)				410,000	06/16/2023
100115471	CF	LOS ANGELES	CA		07/17/2023	8.625	638,110		(417)				785,000	06/10/2023
100115472	CF	BERMUDA DUNES	CA		07/17/2023	6.999	1,451,640		242				2,500,000	06/08/2023
100115473	CF	MIDDLEBURG	FL		07/17/2023	7.250	299,980		(76)				395,000	06/21/2023
100115474	CF	LOS ANGELES	CA		07/17/2023	8.250	989,972		(613)				1,100,000	06/13/2023
100115475	CF	COEUR D'ALENE	ID		07/17/2023	8.999	411,909		(226)				452,000	06/20/2023
100115476	CF	CHARLOTTE	NC		07/17/2023	7.250	304,659		(69)				386,000	06/08/2023
100115479		PARK ROW	TX		07/17/2023	6.999	182,792		102				370,000	06/20/2023
100115480	CF	SNELLVILLE	GA		07/17/2023	8.999	324,524		(198)				355,000	06/20/2023
100115482		BEND	OR		07/17/2023	7.125	469,536		4,967				711,000	06/16/2023
100115484	CF	RANCHO PALOS VERDES	CA		07/17/2023	6.999	418,819		(57)				1,760,000	06/03/2023
100115485		LAKE PLACID	FL		07/17/2023	7.999	221,152		(21)				275,000	06/08/2023
100115486	CF	CONCORD	CA		07/17/2023	8.250	532,821		(223)				670,000	06/16/2023
100115487	CF	OXNARD	CA		07/17/2023	8.750	431,537		(16)				535,000	06/14/2023
100115488		ANAHEIM	CA		07/17/2023	7.499	299,981		(38)				755,000	06/06/2023
100115489	CF	WEST CHICAGO	IL		07/17/2023	8.999	171,032		(61)				220,000	06/20/2023
100115490	CF	BAXTER	TN		07/17/2023	8.999	215,508		(166)				276,000	06/12/2023
100115491	CF	LAKE SAINT LOUIS	MO		07/17/2023	6.999	210,673		(3)				270,000	06/21/2023
100115492		POOLER	GA		07/17/2023	7.499	231,212		28				298,000	06/20/2023
100115494		TEMPE	AZ		07/17/2023	7.250	209,632		127				335,000	06/12/2023
100115495	CF	GAINESVILLE	GA		07/17/2023	7.499	205,266		(95)				285,000	06/15/2023
100115497	CF	PALISADE	CO		07/17/2023	8.875	504,055		(273)				591,000	06/12/2023
100115498	CF	DAVIDSONVILLE	MD		07/17/2023	6.999	979,509		242				1,340,000	06/09/2023
100115499	CF	APPLE VALLEY	CA		07/17/2023	8.375	247,133		(300)				375,000	06/09/2023
100115500		NORTH LAS VEGAS	NV		07/17/2023	7.999	171,829		(271)				370,000	06/05/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115503		FONTANA	CA		07/17/2023	8.875	552,227		(139)				830,000	06/13/2023
100115504	CF	AUSTIN	TX		07/17/2023	8.999	379,285		(500)				500,000	06/21/2023
100115508		COLUMBIA	SC		07/17/2023	8.999	130,749		(147)				158,000	06/09/2023
100115509	CF	LOS ANGELES	CA		07/17/2023	7.999	495,921		(240)				850,000	06/07/2023
100115510	CF	DALLAS	TX		07/17/2023	6.999	191,116		(15)				245,000	06/16/2023
100115511	CF	LAS VEGAS	NV		07/17/2023	10.499	447,979		(238)				523,000	06/05/2023
100115512	CF	STOCKTON	CA		07/17/2023	6.999	226,506		104				365,000	06/09/2023
100115516	CF	STOCKTON	CA		07/17/2023	6.999	232,466		113				375,000	06/09/2023
100115518	CF	STOCKTON	CA		07/17/2023	6.999	286,700		126				550,000	06/12/2023
100115519	CF	GRANITE BAY	CA		07/17/2023	9.125	1,898,739		(722)				2,100,000	06/15/2023
100115520	CF	FRIDLEY	MN		07/17/2023	8.250	388,574		(271)				576,000	06/21/2023
100115521	CF	LONG BEACH	CA		07/17/2023	7.499	633,144		(162)				800,000	06/17/2023
100115522		HOUSTON	TX		07/17/2023	7.999	193,567		(36)				265,000	06/15/2023
100115523	CF	LOS ANGELES	CA		07/17/2023	9.499	1,917,328		145				2,550,000	06/05/2023
100115524		CAVE SPRINGS	AR		07/17/2023	7.875	126,062		(94)				373,000	06/16/2023
100115525	CF	LOS ANGELES	CA		07/17/2023	6.999	767,188		16				1,050,000	06/16/2023
100115529	CF	BOCA RATON	FL		07/19/2023	7.999	690,530		(423)				915,000	06/12/2023
100115533		OCEAN CITY	MD		07/19/2023	9.124	199,503		(37)				260,000	06/26/2023
100115534	CF	MIAMI	FL		07/19/2023	7.624	364,218		(41)				540,000	06/05/2023
100115540		ORLANDO	FL		07/19/2023	7.874	124,217		2,064				260,000	06/08/2023
100115541	CF	ROCKWALL	TX		07/19/2023	7.874	130,061		(58)				501,000	06/08/2023
100115542	CF	CORAL SPRINGS	FL		07/19/2023	8.125	437,877		(160)				585,000	06/13/2023
100115543	CF	PROVIDENCE	RI		07/19/2023	8.000	267,284		(81)				442,000	06/15/2023
100115544	CF	GEORGETOWN	TX		07/19/2023	8.374	501,447		(216)				752,000	06/27/2023
100115545	CF	NEW YORK	NY		07/19/2023	7.874	490,571		(278)				650,000	06/13/2023
100115546	CF	LEHIGH ACRES	FL		07/19/2023	7.624	299,123		(121)				375,000	06/06/2023
100115547	CF	SACRAMENTO	CA		07/19/2023	7.875	266,837		(80)				335,000	06/12/2023
100115549		INDIANAPOLIS	IN		07/19/2023	9.375	282,870		(128)				410,000	06/05/2023
100115550	CF	PLANTATION	FL		07/19/2023	6.999	456,922		(36)				585,000	06/26/2023
100115551	CF	FLORENCE	OR		07/19/2023	6.999	297,516		(117)				485,000	06/08/2023
100115553	CF	ATTLEBORO	MA		07/19/2023	7.874	386,999		(94)				525,000	06/20/2023
100115554	CF	LEOMINSTER	MA		07/19/2023	7.624	203,418		(14)				300,000	06/12/2023
100115555	CF	PHILADELPHIA	PA		07/19/2023	7.249	349,638		(182)				505,000	06/07/2023
100115556	CF	RIVERSIDE	CA		07/19/2023	6.999	771,146		(279)				1,200,000	06/14/2023
100115558		NORTH LAS VEGAS	NV		07/19/2023	8.000	229,968		(79)				333,000	06/07/2023
100115559		LAS VEGAS	NV		07/19/2023	8.000	236,937		(82)				340,000	06/07/2023
100115560	CF	RIVERSIDE	NJ		07/19/2023	8.374	387,745		(154)				490,000	06/08/2023
100115561	CF	MYRTLE BEACH	SC		07/19/2023	9.749	135,579		(83)				180,000	06/08/2023
100115562	CF	GLENDALE	AZ		07/19/2023	7.249	893,898		(432)				1,199,900	06/07/2023
100115563	CF	CONCORD	NC		07/19/2023	8.499	226,410		(52)				285,000	06/28/2023
100115565		ATLANTA	GA		07/19/2023	8.375	205,422		(82)				344,000	06/12/2023
100115566	CF	GAITHERSBURG	MD		07/19/2023	8.499	258,437		(225)				380,000	06/26/2023
100115569	CF	KISSIMMEE	FL		07/19/2023	7.999	460,102		(195)				575,000	06/14/2023
100115570	CF	MODESTO	CA		07/19/2023	7.999	233,266		(457)				644,500	06/14/2023
100115571	CF	DEER PARK	NY		07/19/2023	7.874	451,611		(106)				570,000	06/15/2023
100115572	CF	STERLING	MA		07/19/2023	9.374	279,746		(129)				354,000	06/27/2023
100115573	CF	GULF SHORES	AL		07/19/2023	7.499	543,689		(257)				744,000	06/26/2023
100115574	CF	BALTIMORE	MD		07/19/2023	7.124	177,943		(37)				245,000	06/12/2023
100115575	CF	BALTIMORE	MD		07/19/2023	8.374	248,726		(102)				340,000	06/16/2023
100115576		SAN TAN VALLEY	AZ		07/19/2023	7.374	392,203		10				670,000	06/15/2023
100115577	CF	WESLEY CHAPEL	FL		07/19/2023	7.624	515,056		(194)				655,000	06/15/2023
100115578	CF	LOXAHATCHEE	FL		07/19/2023	8.374	329,386		(105)				367,000	06/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115580	CF	HOPKINTON	MA		07/19/2023	8.124	416,102		(233)				550,000	06/14/2023
100115583	CF	VENICE	FL		07/19/2023	7.499	236,195		(147)				365,000	06/09/2023
100115584	CF	BAY POINT	CA		07/19/2023	9.249	467,944		(277)				575,000	06/19/2023
100115585	CF	NEW CASTLE	DE		07/19/2023	8.874	154,796		(6)				230,000	06/23/2023
100115588	CF	COLUMBUS	OH		07/19/2023	8.749	68,495		1,073				117,000	06/29/2023
100115589		BROOKELAND	TX		07/19/2023	7.374	346,366		(44)				470,000	06/16/2023
100115591	CF	JACKSONVILLE	FL		07/19/2023	7.999	180,927		(34)				260,000	06/13/2023
100115594	CF	DORAL	FL		07/19/2023	7.249	840,924		(81)				1,277,000	06/28/2023
100115596	CF	MIAMI	FL		07/19/2023	7.999	375,982		(101)				450,000	06/08/2023
100115597		POMPANO BEACH	FL		07/19/2023	8.624	287,927		(52)				415,000	06/26/2023
100115598	CF	INDIAN LAND	SC		07/19/2023	7.874	181,595		(44)				245,000	06/30/2023
100115600	CF	WELLINGTON	FL		07/19/2023	8.124	2,661,116		(1,426)				3,550,000	06/19/2023
100115601	CF	FRESNO	TX		07/19/2023	8.499	235,819		(43)				300,000	06/26/2023
100115602		CRESTLINE	CA		07/19/2023	7.999	204,150		(61)				367,000	06/13/2023
100115603	CF	MIAMI BEACH	FL		07/19/2023	7.249	819,603		(310)				2,100,000	06/27/2023
100115604	CF	CRESTLINE	CA		07/19/2023	7.999	201,582		(59)				338,000	06/13/2023
100115606	CF	BRONX	NY		07/19/2023	7.624	422,020		(94)				620,000	06/23/2023
100115608	CF	SUBLIMITY	OR		07/19/2023	7.374	411,981		(197)				590,000	06/26/2023
100115611		CASTALIAN SPRINGS	TN		07/19/2023	8.749	280,048		(108)				375,000	06/28/2023
100115612	CF	FRESNO	CA		07/19/2023	8.499	316,156		(140)				421,000	06/23/2023
100115613		HOLLYWOOD	FL		07/19/2023	8.499	246,634		(78)				377,000	06/29/2023
100115614	CF	BULLHEAD CITY	AZ		07/19/2023	8.124	186,733		14				270,000	06/16/2023
100115615	CF	GAITHERSBURG	MD		07/19/2023	7.624	355,597		(74)				485,000	06/30/2023
100115616	CF	DALY CITY	CA		07/19/2023	8.250	648,188		(275)				1,130,000	06/23/2023
100115617	CF	NORFOLK	VA		07/19/2023	9.499	182,561		(99)				275,000	06/16/2023
100115619	CF	MAYVIEW	MO		07/19/2023	8.499	485,144		(269)				615,000	06/20/2023
100115620	CF	GRANBY	CO		07/19/2023	8.999	219,557		(144)				295,000	06/28/2023
100115621	CF	SCOTTSDALE	AZ		07/19/2023	7.249	559,942		(171)				900,000	06/30/2023
100115623	CF	WESTERVILLE	OH		07/19/2023	8.250	328,675		(235)				405,000	04/21/2023
100115627	CF	INDIO	CA		07/19/2023	9.375	111,819		(73)				530,000	01/06/2023
100115628	CF	WESTLAKE VILLAGE	CA		07/19/2023	8.750	1,609,385		(441)				2,000,000	05/22/2023
100115629	CF	MIAMI	FL		07/19/2023	8.250	161,051		(41)				258,000	06/28/2023
100115630	CF	TULARE	CA		07/19/2023	8.750	112,373		(112)				220,000	03/21/2023
100115631	CF	LUBBOCK	TX		07/19/2023	9.375	86,897		(70)				147,500	05/01/2023
100115632	CF	VENTNOR CITY	NJ		07/19/2023	7.250	200,215		(68)				415,000	05/12/2023
100115633	CF	HEMET	CA		07/19/2023	8.249	310,011		(109)				415,000	05/25/2023
100115635	CF	CATHEDRAL CITY	CA		07/19/2023	8.500	427,794		(333)				550,000	06/12/2023
100115637	CF	PHOENIX	OR		07/19/2023	6.874	321,182		(91)				410,000	06/01/2023
100115638	CF	KATY	TX		07/19/2023	8.875	260,910		(234)				357,000	06/09/2023
100115642	CF	FONTANA	CA		07/19/2023	8.250	449,425		(157)				572,000	06/15/2023
100115643		KISSIMMEE	FL		07/19/2023	8.249	258,159		(144)				324,000	06/02/2023
100115644	CF	BEVERLY HILLS	CA		07/19/2023	7.874	1,063,577		(47)				1,360,000	05/26/2023
100115650	CF	LAS VEGAS	NV		07/19/2023	7.375	1,071,676		(213)				1,400,000	05/20/2023
100115651	CF	BALTIMORE	MD		07/19/2023	8.874	310,987		(236)				390,000	05/24/2023
100115652	CF	MOORPARK	CA		07/19/2023	8.374	567,368		(375)				699,000	06/01/2023
100115653	CF	DAVENPORT	FL		07/19/2023	8.374	196,802		(139)				420,000	06/01/2023
100115654	CF	TEWKSBURY	MA		07/19/2023	8.374	522,287		(259)				650,000	06/01/2023
100115655	CF	AUSTIN	AR		07/19/2023	6.499	508,076		63				698,000	06/07/2023
100115656	CF	DEERFIELD BEACH	FL		07/19/2023	8.874	322,488		(174)				440,000	06/02/2023
100115657	CF	SACRAMENTO	CA		07/19/2023	8.249	329,477		(199)				430,000	06/01/2023
100115658	CF	NAVARRE	FL		07/19/2023	8.499	378,562		(265)				465,000	06/09/2023
100115660	CF	MARYSVILLE	WA		07/20/2023	7.500	468,164		(219)				750,000	06/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115661	CF	AVENTURA	FL		07/20/2023	7.625	413,296		(221)				575,000	06/01/2023
100115662	CF	CUMMING	GA		07/20/2023	6.999	334,024		(130)				541,000	05/31/2023
100115663	CF	HIGHLANDS	NC		07/20/2023	6.999	570,631		(99)				830,000	06/02/2023
100115665	CF	LINDEN	NJ		07/20/2023	6.875	389,003		(42)				530,000	06/05/2023
100115666	CF	WASILLA	AK		07/20/2023	6.990	889,614		(128)				1,270,000	06/07/2023
100115668	CF	ATLANTA	GA		07/20/2023	6.999	349,825		(119)				568,000	06/08/2023
100115669	CF	BASYE	VA		07/20/2023	7.625	291,137		(94)				393,000	05/26/2023
100115671	CF	ATHENS	GA		07/20/2023	6.999	291,648		(103)				425,000	06/08/2023
100115673	CF	PHOENIX	AZ		07/20/2023	7.625	377,335		(78)				513,000	05/26/2023
100115674	CF	JACKSONVILLE	FL		07/20/2023	6.375	235,130		1				349,000	06/02/2023
100115675	CF	OCALA	FL		07/20/2023	6.625	226,861		113				316,000	06/06/2023
100115676	CF	WESLEY CHAPEL	FL		07/20/2023	6.999	450,396		(144)				758,000	06/14/2023
100115677	CF	FOUNTAIN	CO		07/20/2023	7.625	263,330		(64)				340,000	06/09/2023
100115678	CF	ALPHARETTA	GA		07/20/2023	6.625	411,957		109				564,000	06/05/2023
100115679	CF	ROCKWALL	TX		07/20/2023	6.625	213,908		66				320,000	05/31/2023
100115680	CF	MINNEAPOLIS	MN		07/20/2023	6.999	231,220		(57)				318,000	06/01/2023
100115681	CF	STATELINE	NV		07/20/2023	7.625	693,120		(279)				951,000	06/01/2023
100115682	CF	FRANKLIN	TN		07/20/2023	6.500	310,735		(16)				430,000	06/09/2023
100115683	CF	LAS VEGAS	NV		07/20/2023	6.125	251,743		68				350,000	05/26/2023
100115684	CF	BAKERSFIELD	CA		07/20/2023	7.625	385,365		(55)				495,000	05/26/2023
100115686	CF	BROOMFIELD	CO		07/20/2023	6.999	275,235		(47)				378,000	06/12/2023
100115687	CF	DULUTH	MN		07/20/2023	6.250	220,715		110				291,000	06/12/2023
100115688	CF	AUBREY	TX		07/20/2023	6.125	53,185		145				370,000	06/13/2023
100115689	CF	RALEIGH	NC		07/20/2023	7.125	177,708		(147)				350,000	06/14/2023
100115690		ARROYO GRANDE	CA		07/20/2023	6.624	222,107		155				850,000	05/30/2023
100115691	CF	APPLE VALLEY	CA		07/20/2023	7.500	249,327		(82)				335,000	06/12/2023
100115692	CF	WALDORF	MD		07/20/2023	6.375	220,274		27				345,000	05/25/2023
100115693	CF	KENT	WA		07/20/2023	5.999	869,334		434				1,220,000	06/15/2023
100115694	CF	NAPLES	FL		07/20/2023	7.125	85,680		(195)				705,000	05/26/2023
100115695	CF	OMAHA	NE		07/20/2023	6.625	273,625		(4)				450,000	05/23/2023
100115696	CF	LOS ANGELES	CA		07/20/2023	6.624	816,704		(12)				1,170,000	06/02/2023
100115697	CF	BROADLANDS	VA		07/20/2023	6.500	445,353		67				615,000	05/15/2023
100115698	CF	OAKLAND	CA		07/20/2023	7.375	549,058		(77)				860,000	05/22/2023
100115701	CF	VERONA	NJ		07/20/2023	7.125	522,424		(10)				765,000	05/30/2023
100115702	CF	EL CAJON	CA		07/20/2023	7.125	435,629		(120)				605,000	05/23/2023
100115703	CF	GLASSBORO	NJ		07/20/2023	6.625	207,186		51				310,000	06/05/2023
100115704	CF	SPARKS	NV		07/20/2023	7.250	436,358		(139)				630,000	05/19/2023
100115705	CF	HOWELL	NJ		07/20/2023	7.125	372,268		(136)				515,000	05/12/2023
100115706	CF	HARTFORD	CT		07/20/2023	7.250	267,718		(109)				385,000	05/23/2023
100115707	CF	BUFORD	GA		07/20/2023	6.990	222,231		(44)				326,000	05/23/2023
100115708	CF	TUCKER	GA		07/20/2023	6.624	246,490		(32)				338,000	05/23/2023
100115709	CF	RANCHO CORDOVA	CA		07/20/2023	6.750	437,031		(67)				595,000	05/12/2023
100115710	CF	LAKE HAVASU CITY	AZ		07/20/2023	7.625	505,032		(259)				673,000	05/26/2023
100115711	CF	KATY	TX		07/20/2023	6.625	321,458		(22)				460,000	05/22/2023
100115712	CF	RICHARDSON	TX		07/20/2023	6.499	291,761		50				436,000	05/02/2023
100115713	CF	YARDLEY	PA		07/20/2023	6.500	212,371		(49)				335,000	05/16/2023
100115714	CF	CHICKASHA	OK		07/20/2023	6.625	247,609		(61)				371,000	05/17/2023
100115716	CF	HALLANDALE BEACH	FL		07/20/2023	7.625	238,669		(139)				340,000	04/13/2023
100115717	CF	PHILADELPHIA	PA		07/20/2023	7.000	280,474		(58)				380,000	06/06/2023
100115718	CF	SPOKANE	WA		07/20/2023	7.000	326,764		(122)				490,000	05/16/2023
100115719	CF	SCOTTSDALE	AZ		07/20/2023	7.125	233,299		(101)				405,000	05/15/2023
100115720	CF	NORTH MYRTLE BEACH	SC		07/20/2023	7.375	240,392		(163)				345,000	05/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115721	CF	COLUMBUS	OH		07/20/2023	6.500	259,843		(32)				380,000	05/19/2023
100115723	CF	DELRAY BEACH	FL		07/20/2023	6.990	415,874		(203)				615,000	05/25/2023
100115726	CF	WASHINGTON	DC		07/20/2023	6.990	89,023		(246)				485,000	05/18/2023
100115728	CF	RENTON	WA		07/20/2023	6.499	230,383		(19)				315,000	05/13/2023
100115730	CF	SEMINOLE	FL		07/20/2023	6.990	347,361		82				460,000	06/05/2023
100115731	CF	SOUTH GATE	CA		07/20/2023	6.624	644,510		(5)				950,000	05/25/2023
100115732	CF	ARLINGTON	TX		07/20/2023	6.500	221,033		7				312,000	04/28/2023
100115733	CF	WEST HAVEN	CT		07/20/2023	6.625	286,590		89				460,000	04/04/2023
100115734	CF	KAILUA KONA	HI		07/20/2023	6.624	983,837		(171)				1,400,000	05/17/2023
100115736	CF	LUTZ	FL		07/20/2023	6.375	246,886		15				370,000	05/31/2023
100115737	CF	BALTIMORE	MD		07/20/2023	6.624	211,966		(42)				302,000	05/25/2023
100115738	CF	TULARE	CA		07/20/2023	7.625	239,864		(177)				375,000	05/09/2023
100115739	CF	SCHWENKSVILLE	PA		07/20/2023	6.625	272,240		(13)				375,000	05/31/2023
100115740	CF	SCHWENKSVILLE	PA		07/20/2023	6.625	292,286		(14)				400,000	05/31/2023
100115741	CF	LAWRENCEVILLE	GA		07/20/2023	7.375	231,516		(34)				410,000	05/24/2023
100115742	CF	RICHMOND HILL	GA		07/20/2023	5.990	293,365		75				427,000	05/30/2023
100115745	CF	OLDSMAR	FL		07/20/2023	5.875	270,690		102				405,000	06/05/2023
100115746	CF	SAVAGE	MN		07/20/2023	7.625	441,608		(120)				595,000	05/24/2023
100115747	CF	BAKERSFIELD	CA		07/20/2023	7.375	266,078		(82)				370,000	05/26/2023
100115751	CF	HOWELL	NJ		07/20/2023	6.624	377,010		(48)				535,000	05/31/2023
100115752	CF	KISSIMMEE	FL		07/20/2023	7.500	430,847		(26)				590,000	05/19/2023
100115753	CF	FORT WORTH	TX		07/20/2023	7.500	328,235		(140)				442,000	05/19/2023
100115754	CF	CAROLINA BEACH	NC		07/20/2023	6.624	272,872		(22)				378,000	06/01/2023
100115755	CF	WARWICK	RI		07/20/2023	6.625	267,047		(14)				365,000	06/01/2023
100115756	CF	IONE	CA		07/20/2023	7.125	309,229		(193)				500,000	05/30/2023
100115759	CF	TAMPA	FL		07/20/2023	7.500	257,556		(103)				348,000	05/17/2023
100115760	CF	BASTROP	TX		07/20/2023	7.625	284,785		(181)				425,000	05/03/2023
100115761	CF	LAKE LURE	NC		07/20/2023	7.625	233,691		(156)				320,000	05/02/2023
100115763	CF	GRAND PRAIRIE	TX		07/20/2023	7.625	302,246		(108)				458,000	05/19/2023
100115764	CF	ROSHARON	TX		07/20/2023	4.990	207,970		301				316,000	04/27/2023
100115766	CF	PALMER	AK		07/20/2023	7.125	224,434		(22)				290,000	05/04/2023
100115767	CF	MAPLE SHADE	NJ		07/20/2023	7.625	232,468		(74)				310,000	05/17/2023
100115768	CF	CAPE CORAL	FL		07/20/2023	6.990	232,670		(58)				335,000	05/19/2023
100115769	CF	BRADENTON	FL		07/20/2023	7.125	283,663		(136)				512,000	04/28/2023
100115770	CF	LAS VEGAS	NV		07/20/2023	6.624	293,925		32				415,000	05/24/2023
100115771	CF	FORT LAUDERDALE	FL		07/20/2023	6.625	328,399		(48)				500,000	05/15/2023
100115772	CF	PRESCOTT VALLEY	AZ		07/20/2023	7.625	295,388		(144)				395,000	05/31/2023
100115773	CF	HOMESTEAD	FL		07/20/2023	6.875	316,556		(71)				431,000	06/02/2023
100115774	CF	COLUMBIA	SC		07/20/2023	7.125	237,832		(82)				325,000	06/02/2023
100115776	CF	SMITHVILLE	TN		07/20/2023	6.875	311,767		(87)				452,000	05/12/2023
100115777	CF	MALVERN	PA		07/20/2023	6.625	241,369		(58)				328,000	06/06/2023
100115778	CF	DALLAS	TX		07/20/2023	6.624	430,744		(58)				645,000	06/02/2023
100115779	CF	CAPTAIN COOK	HI		07/20/2023	7.625	271,279		(3)				370,000	05/04/2023
100115780	CF	MORENO VALLEY	CA		07/20/2023	7.250	331,691		(114)				450,000	05/23/2023
100115781	CF	FAYETTEVILLE	AR		07/20/2023	6.625	343,715		93				447,000	05/18/2023
100115782	CF	WAUWATOSA	WI		07/20/2023	7.625	256,552		(87)				350,000	04/28/2023
100115785	CF	SHELTON	CT		07/20/2023	6.624	371,552		(50)				545,000	05/31/2023
100115786	CF	ANNA	TX		07/20/2023	6.624	94,209		(69)				385,000	06/02/2023
100115787	CF	STATEN ISLAND	NY		07/20/2023	6.500	565,026		81				780,000	05/03/2023
100115788	CF	PAYSON	AZ		07/20/2023	6.500	260,815		1				358,000	05/04/2023
100115789	CF	ORLANDO	FL		07/20/2023	7.625	425,749		(79)				545,000	05/15/2023
100115791	CF	KODAK	TN		07/20/2023	7.625	253,497		(103)				555,000	05/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115792	CF	ROGERS	AR		07/20/2023	7.500	280,994		(122)				384,000	05/16/2023
100115793	CF	WESTON	TX		07/20/2023	7.625	363,656		(204)				483,000	06/06/2023
100115795	CF	PALM COAST	FL		07/20/2023	6.625	291,513		(14)				475,000	05/12/2023
100115796	CF	BRONX	NY		07/20/2023	7.000	589,447		(129)				800,000	05/12/2023
100115797	CF	NEW SMYRNA BEACH	FL		07/20/2023	7.000	610,368		(228)				880,500	05/16/2023
100115798	CF	DURHAM	NC		07/20/2023	6.500	293,283		(17)				402,000	05/18/2023
100115799	CF	MURRELLS INLET	SC		07/20/2023	7.500	296,505		(78)				455,000	05/10/2023
100115800	CF	LAKE ARROWHEAD	CA		07/20/2023	7.500	386,656		(76)				490,000	06/05/2023
100115801	CF	WINCHESTER	CA		07/20/2023	6.625	592,090		(44)				810,000	05/09/2023
100115802	CF	RENO	NV		07/20/2023	6.499	311,668		36				440,000	05/11/2023
100115803	CF	LOS ANGELES	CA		07/20/2023	7.375	421,248		(35)				580,000	05/02/2023
100115804	CF	RALEIGH	NC		07/20/2023	5.625	225,197		154				323,000	05/15/2023
100115805	CF	SOCIAL CIRCLE	GA		07/20/2023	7.500	269,097		(96)				378,500	05/18/2023
100115807	CF	SURPRISE	AZ		07/20/2023	5.875	308,846		176				440,000	05/04/2023
100115808	CF	CENTRAL FALLS	RI		07/20/2023	7.500	327,761		(222)				520,000	05/16/2023
100115809	CF	DORAL	FL		07/20/2023	7.500	382,653		(120)				585,000	05/12/2023
100115810	CF	WESLEY CHAPEL	FL		07/20/2023	5.625	213,778		172				305,000	05/10/2023
100115811	CF	EVERETT	WA		07/20/2023	6.990	659,574		(46)				900,000	05/15/2023
100115813	CF	BELLEVILLE	NJ		07/20/2023	6.624	435,102		(7)				620,000	05/17/2023
100115814	CF	BIG BEAR LAKE	CA		07/20/2023	7.625	357,280		(203)				475,000	05/18/2023
100115815	CF	EL MONTE	CA		07/20/2023	7.250	827,770		(220)				1,150,000	05/08/2023
100115816	CF	MARATHON	FL		07/20/2023	7.500	411,852		(227)				587,500	05/17/2023
100115817	CF	SANTA ROSA BEACH	FL		07/20/2023	7.250	289,469		(133)				450,000	05/15/2023
100115819	CF	COCONUT CREEK	FL		07/20/2023	7.500	466,779		(229)				645,000	05/17/2023
100115820	CF	HOUSTON	TX		07/20/2023	7.625	262,591		(133)				350,000	05/19/2023
100115821	CF	ROSEMOUNT	MN		07/20/2023	6.000	242,859		103				465,000	05/17/2023
100115822	CF	COLUMBUS	OH		07/20/2023	6.875	441,408		(43)				645,000	05/19/2023
100115823	CF	BENTONVILLE	AR		07/20/2023	7.375	265,927		(110)				366,000	05/01/2023
100115824	CF	TUCSON	AZ		07/20/2023	7.625	295,734		(57)				375,000	05/16/2023
100115826	CF	FREDERICKSBURG	TX		07/20/2023	6.375	1,005,925		142				1,402,000	05/09/2023
100115828	CF	GLENDALE	AZ		07/20/2023	7.125	232,905		(98)				335,000	05/22/2023
100115829	CF	SEATTLE	WA		07/20/2023	7.125	472,560		(99)				645,000	05/18/2023
100115830	CF	NORTH PORT	FL		07/20/2023	6.000	247,032		91				360,000	05/18/2023
100115832	CF	SPOKANE VALLEY	WA		07/20/2023	6.125	314,553		166				445,000	05/16/2023
100115833	CF	SAINT AUGUSTINE	FL		07/20/2023	6.000	233,863		76				326,100	05/16/2023
100115834	CF	NORTH MYRTLE BEACH	SC		07/20/2023	7.625	480,263		(147)				660,000	05/18/2023
100115835	CF	DAVENPORT	FL		07/20/2023	6.875	260,990		(24)				360,000	05/16/2023
100115836	CF	RICHMOND HILL	GA		07/20/2023	4.990	235,890		400				360,000	05/12/2023
100115837	CF	FORT WORTH	TX		07/20/2023	5.750	241,999		140				350,000	05/05/2023
100115838	CF	GLASSBORO	NJ		07/20/2023	7.500	266,100		(45)				340,000	05/19/2023
100115839	CF	RIO RANCHO	NM		07/20/2023	5.250	246,004		421				350,000	05/12/2023
100115841	CF	FORT WORTH	TX		07/20/2023	6.000	269,363		234				370,000	05/08/2023
100115842	CF	DENTON	TX		07/20/2023	5.750	250,037		146				358,000	05/19/2023
100115843	CF	AZLE	TX		07/20/2023	5.750	214,462		137				320,000	05/19/2023
100115844	CF	FORT WORTH	TX		07/20/2023	5.990	237,560		100				350,000	05/19/2023
100115845	CF	BENTONVILLE	AR		07/20/2023	6.625	252,587		(23)				345,000	05/08/2023
100115846	CF	NEW MARKET	AL		07/20/2023	5.750	226,439		234				309,900	05/22/2023
100115848	CF	ATLANTA	GA		07/20/2023	6.624	297,602		(25)				450,000	05/22/2023
100115850	CF	ATLANTA	GA		07/20/2023	6.500	315,627		(50)				480,000	05/19/2023
100115851	CF	LAS VEGAS	NV		07/20/2023	6.875	375,229		(97)				552,000	05/22/2023
100115852	CF	BIG BEAR LAKE	CA		07/20/2023	7.125	280,038		(58)				380,000	05/17/2023
100115853	CF	TIGARD	OR		07/20/2023	7.625	461,213		(93)				585,000	05/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115854	CF	GRAFTON	OH		07/20/2023	7.625	276,783		(69)				365,000	05/22/2023
100115855	CF	SARASOTA	FL		07/20/2023	6.125	385,520		101				537,000	05/22/2023
100115856	CF	RIO RANCHO	NM		07/20/2023	7.500	279,671		(120)				375,000	05/15/2023
100115858	CF	CHARLOTTE	NC		07/20/2023	7.625	229,766		(41)				351,000	05/23/2023
100115861	CF	PUEBLO WEST	CO		07/20/2023	7.000	284,096		(23)				400,000	05/23/2023
100115863	CF	NEWARK	NJ		07/20/2023	7.625	510,309		(232)				700,000	05/19/2023
100115867	CF	SULTAN	WA		07/20/2023	7.375	216,045		(51)				555,000	05/17/2023
100115868	CF	PORT RICHEY	FL		07/20/2023	6.875	242,660		(40)				332,000	05/10/2023
100115869	CF	MYRTLE BEACH	SC		07/20/2023	7.125	207,579		(130)				326,000	05/12/2023
100115870	CF	READING	PA		07/20/2023	7.625	241,068		(62)				305,000	05/25/2023
100115871	CF	BELTON	MO		07/20/2023	5.875	266,634		141				380,000	05/18/2023
100115872	CF	GORE	OK		07/20/2023	7.250	283,468		(131)				438,000	05/26/2023
100115873	CF	FORT MYERS	FL		07/20/2023	6.125	385,984		101				625,000	05/16/2023
100115874	CF	DURHAM	NC		07/20/2023	6.625	270,449		21				388,000	05/19/2023
100115875	CF	COLORADO SPRINGS	CO		07/20/2023	6.625	297,633		85	(1)			448,000	05/25/2023
100115877	CF	SEMINOLE	FL		07/20/2023	7.625	291,391		(179)				420,000	05/15/2023
100115878	CF	LEHI	UT		07/20/2023	6.000	293,406		215				409,000	05/17/2023
100115880	CF	EATONTON	GA		07/20/2023	6.990	522,116		(77)				730,000	05/26/2023
100115881	CF	OAK ISLAND	NC		07/20/2023	7.375	333,187		(145)				515,000	05/22/2023
100115882	CF	DECATUR	GA		07/20/2023	6.499	267,338		(15)				405,000	05/26/2023
100115884	CF	ORLANDO	FL		07/20/2023	7.125	560,865		(179)				760,000	05/25/2023
100115886	CF	NEW ORLEANS	LA		07/20/2023	7.625	341,542		(113)				460,000	05/26/2023
100115887	CF	NORTH PORT	FL		07/20/2023	6.624	244,296		(65)				355,000	05/25/2023
100115888	CF	SAINT CLOUD	FL		07/20/2023	7.125	284,755		(11)				365,000	05/22/2023
100115889	CF	CORPUS CHRISTI	TX		07/20/2023	6.990	285,558		(93)				411,000	05/23/2023
100115890	CF	NORTH MIAMI BEACH	FL		07/20/2023	7.125	382,047		(153)				576,000	05/25/2023
100115891	CF	GREENSBORO	NC		07/20/2023	7.125	327,260		(101)				450,000	05/24/2023
100115892	CF	FAIR OAKS	CA		07/20/2023	7.125	481,369		(163)				660,000	05/23/2023
100115893	CF	KATY	TX		07/20/2023	6.990	338,194		(27)				469,000	05/22/2023
100115894	CF	CYPRESS	TX		07/20/2023	6.875	245,352		(52)				390,000	05/22/2023
100115895	CF	QUEEN CREEK	AZ		07/20/2023	5.000	312,879		503				470,000	05/12/2023
100115897	CF	BROOKLYN	NY		07/20/2023	6.990	605,367		(99)				930,000	05/22/2023
100115898	CF	KYLE	TX		07/20/2023	6.125	242,667		59				346,000	05/26/2023
100115900	CF	GLASSBORO	NJ		07/20/2023	6.375	235,537		28				327,000	05/16/2023
100115901	CF	SPRING HILL	TN		07/20/2023	6.750	304,780		(20)				432,000	05/17/2023
100115902	CF	WESLEY CHAPEL	FL		07/20/2023	7.625	346,059		(12)				459,000	05/22/2023
100115903	CF	HUTTO	TX		07/20/2023	7.500	245,950		(174)				363,000	05/26/2023
100115905	CF	MESQUITE	TX		07/20/2023	6.000	230,589		159				326,000	05/25/2023
100115906	CF	FORTH WORTH	TX		07/20/2023	5.750	168,518		366				328,000	05/26/2023
100115907	CF	CONROE	TX		07/20/2023	6.250	246,801		36				416,000	05/25/2023
100115908	CF	CARMICHAEL	CA		07/20/2023	7.625	476,158		(235)				660,000	05/16/2023
100115909	CF	ROSHARON	TX		07/20/2023	5.500	205,572		296				304,000	05/25/2023
100115910	CF	HUTTO	TX		07/20/2023	6.625	257,229		(24)				355,000	05/26/2023
100115911	CF	EL MONTE	CA		07/20/2023	7.500	904,866		(425)				1,340,000	05/23/2023
100115912	CF	EUGENE	OR		07/20/2023	7.500	418,057		(88)				575,000	05/15/2023
100115913	CF	SACRAMENTO	CA		07/20/2023	7.125	445,248		(149)				610,000	05/19/2023
100115914	CF	MIAMI	FL		07/20/2023	7.500	282,377		(89)				388,000	05/30/2023
100115915	CF	IRVINE	CA		07/20/2023	7.125	415,728		(143)				560,000	05/22/2023
100115917	CF	SPRING HILL	FL		07/20/2023	6.625	237,934		(23)				345,000	05/16/2023
100115918	CF	GAINESVILLE	FL		07/20/2023	6.875	247,753		73				325,000	05/26/2023
100115919	CF	WINTHROP	MA		07/20/2023	7.500	556,989		(168)				760,000	05/31/2023
100115922	CF	TEMPE	AZ		07/20/2023	6.499	209,547		(2)				315,000	05/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115923	CF	SEMINOLE	FL		07/20/2023	7.500	424,606		(136)				578,000	05/23/2023
100115924	CF	NAPLES	FL		07/20/2023	7.500	314,736		(131)				465,000	04/28/2023
100115925	CF	GOODYEAR	AZ		07/20/2023	7.125	370,805		(135)				585,000	05/18/2023
100115926	CF	FLORIDA CITY	FL		07/20/2023	6.990	353,324		28				455,000	05/24/2023
100115927	CF	AURORA	CO		07/20/2023	7.625	239,547		(134)				320,000	05/26/2023
100115928	CF	ELK GROVE VILLAGE	IL		07/20/2023	7.125	310,946		(88)				420,000	05/23/2023
100115929	CF	PHOENIX	AZ		07/20/2023	6.499	250,580		(14)				410,000	05/25/2023
100115930	CF	LEWISVILLE	TX		07/20/2023	7.125	315,881		(90)				454,000	05/23/2023
100115931	CF	ROCKVILLE	MD		07/20/2023	6.875	411,792		(50)				575,000	05/25/2023
100115932	CF	EXPORT	PA		07/20/2023	7.625	359,689		(13)				490,000	05/23/2023
100115933	CF	REEDVILLE	VA		07/20/2023	7.125	347,558		(102)				470,000	05/25/2023
100115934	CF	OVIEDO	FL		07/20/2023	6.500	310,339		(18)				429,000	05/23/2023
100115935	CF	CAPE CORAL	FL		07/20/2023	6.625	259,698		(24)				370,000	05/31/2023
100115936	CF	HENDERSON	NV		07/20/2023	6.625	533,613		117				695,000	05/31/2023
100115937	CF	NASHVILLE	TN		07/20/2023	7.250	520,958		(159)				735,000	05/31/2023
100115940	CF	SEVIERVILLE	TN		07/20/2023	7.500	510,682		(211)				690,000	05/25/2023
100115941	CF	JACKSONVILLE	FL		07/20/2023	7.625	299,822		(55)				418,000	05/24/2023
100115943	CF	PORT CHARLOTTE	FL		07/20/2023	6.625	254,764		(23)				376,000	05/23/2023
100115944	CF	HIALEAH	FL		07/20/2023	7.125	381,243		(108)				515,000	05/24/2023
100115945	CF	BOTHELL	WA		07/20/2023	7.000	662,313		(108)				900,000	05/30/2023
100115946	CF	MADISON	TN		07/20/2023	6.875	299,867		(55)				415,000	05/31/2023
100115947	CF	BUFORD	GA		07/20/2023	5.250	180,337		285				368,000	05/26/2023
100115948	CF	METAIRIE	LA		07/20/2023	6.125	323,413		94				454,000	05/12/2023
100115949	CF	WALLINGTON	NJ		07/20/2023	7.125	437,551		(61)				610,000	05/25/2023
100115950	CF	HILTON HEAD ISLAND	SC		07/20/2023	6.990	250,160		(58)				340,000	05/04/2023
100115951	CF	KINGSLAND	TX		07/20/2023	6.624	351,110		(8)				485,000	05/25/2023
100115952	CF	BUDD LAKE	NJ		07/20/2023	7.625	230,452		(141)				445,000	05/23/2023
100115953	CF	WAREHAM	MA		07/20/2023	7.625	312,865		(118)				420,000	05/23/2023
100115954	CF	YREKA	CA		07/20/2023	7.625	245,218		(89)				309,000	05/24/2023
100115955	CF	LAS VEGAS	NV		07/20/2023	7.625	293,296		(133)				402,000	05/24/2023
100115956	CF	SURPRISE	AZ		07/20/2023	5.500	314,442		291				452,000	05/12/2023
100115957	CF	ROSWELL	GA		07/20/2023	7.625	477,762		(235)				645,000	05/25/2023
100115958	CF	BAYONNE	NJ		07/20/2023	7.500	504,015		(131)				685,000	05/19/2023
100115960	CF	WESTFIELD	IN		07/20/2023	6.625	236,638		7				329,000	05/25/2023
100115962	CF	LITTLEROCK	CA		07/20/2023	7.625	408,757		(124)				550,000	05/25/2023
100115963	CF	GARLAND	TX		07/20/2023	7.625	229,101		(54)				350,000	05/22/2023
100115965	CF	LILBURN	GA		07/20/2023	6.990	263,145		(82)				400,000	05/31/2023
100115966	CF	BILLINGS	MT		07/20/2023	6.500	266,221		7				382,000	05/31/2023
100115967	CF	BEAUMONT	CA		07/20/2023	6.625	284,643		(63)				472,000	05/27/2023
100115969	CF	WESLEY CHAPEL	FL		07/20/2023	7.625	460,594		(180)				617,500	06/01/2023
100115970	CF	RALEIGH	NC		07/20/2023	6.875	375,222		(64)				510,000	06/02/2023
100115971	CF	MARIETTA	GA		07/20/2023	6.500	237,843		(23)				343,000	05/31/2023
100115972	CF	SHOREWOOD	MN		07/20/2023	6.624	264,538		(59)				386,000	05/31/2023
100115974	CF	LAMOINE	ME		07/20/2023	7.500	356,521		(191)				498,000	05/31/2023
100115975	CF	HUTTO	TX		07/20/2023	6.625	208,424		(42)	(1)			320,000	06/02/2023
100115976	CF	BEAUFORT	SC		07/20/2023	7.500	245,438		(148)				326,000	05/31/2023
100115977	CF	CLEMSON	SC		07/20/2023	7.625	371,564		(192)				498,000	05/23/2023
100115979	CF	AUSTIN	TX		07/20/2023	7.375	591,954		(223)				810,000	05/31/2023
100115980	CF	ORLANDO	FL		07/20/2023	7.375	272,885		(144)				380,000	05/30/2023
100115981	CF	REDLANDS	CA		07/20/2023	7.625	295,330		(28)				470,000	05/09/2023
100115985	CF	CHATTANOOGA	TN		07/20/2023	7.625	252,938		(60)				321,000	06/01/2023
100115986	CF	BENBROOK	TX		07/20/2023	7.625	230,708		(153)				305,000	06/05/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115987	CF	AUSTIN	TX		07/20/2023	7.125	472,215		99				660,000	05/30/2023
100115988	CF	AUSTIN	TX		07/20/2023	7.625	417,417		(326)				625,000	05/30/2023
100115989	CF	RICHMOND	VA		07/20/2023	7.625	236,362		(40)				286,500	05/30/2023
100115990	CF	OLNEY	MD		07/20/2023	6.990	399,644		(125)				540,000	05/18/2023
100115991	CF	KISSIMMEE	FL		07/20/2023	6.624	527,867		(69)				726,000	05/31/2023
100115992	CF	KISSIMMEE	FL		07/20/2023	5.750	226,454		106				320,000	05/30/2023
100115993	CF	WESTAMPTON	NJ		07/20/2023	7.625	256,444		(143)				348,000	06/01/2023
100115995	CF	KENNEWICK	WA		07/20/2023	7.375	234,763		(117)				318,000	05/08/2023
100115996	CF	CAPE CORAL	FL		07/20/2023	7.000	349,183		27				461,000	06/02/2023
100115997	CF	ROCKWALL	TX		07/20/2023	7.625	241,720		(83)				313,000	06/01/2023
100115998	CF	ROSHARON	TX		07/20/2023	5.250	225,489		245				330,000	05/30/2023
100115999	CF	TEMPE	AZ		07/20/2023	7.625	272,292		(145)				365,000	05/19/2023
100116000	CF	SARATOGA SPRINGS	UT		07/20/2023	5.625	220,154		156				328,000	06/02/2023
100116001	CF	KISSIMMEE	FL		07/20/2023	7.125	522,608		9				670,000	06/05/2023
100116002	CF	LEONIA	NJ		07/20/2023	7.125	604,208		(107)				820,000	05/31/2023
100116003	CF	CAPE CORAL	FL		07/20/2023	7.375	231,762		(125)				310,000	05/24/2023
100116004	CF	COARSEGOLD	CA		07/20/2023	6.750	292,600		(59)				445,000	05/25/2023
100116005	CF	RENO	NV		07/20/2023	7.500	293,187		(139)				458,000	05/18/2023
100116008	CF	VISTA	CA		07/20/2023	7.500	293,447		(168)				800,000	05/30/2023
100116009	CF	SACRAMENTO	CA		07/20/2023	7.625	268,908		(68)				340,000	05/24/2023
100116010	CF	FORT WORTH	TX		07/20/2023	6.625	229,414		7				318,000	05/25/2023
100116013	CF	SUGAR LAND	TX		07/20/2023	6.375	269,153		155				370,000	05/30/2023
100116014	CF	BEND	OR		07/20/2023	7.125	486,144		(41)				730,000	06/01/2023
100116015	CF	BLOOMINGTON	MN		07/20/2023	7.500	377,692		(59)				480,000	06/05/2023
100116016	CF	AUSTIN	TX		07/20/2023	7.500	430,877		(215)				578,000	06/05/2023
100116017	CF	SUWANEE	GA		07/20/2023	6.625	347,411		(12)				478,000	06/05/2023
100116018	CF	TAMPA	FL		07/20/2023	6.990	262,579		(86)				360,000	05/24/2023
100116019	CF	HILLSBORO	OR		07/20/2023	6.625	254,819		(48)				480,000	05/31/2023
100116020	CF	SAINT LOUIS	MO		07/20/2023	7.625	230,833		(156)				324,000	06/02/2023
100116021	CF	BRASELTON	GA		07/20/2023	6.490	267,487		(30)				400,000	06/02/2023
100116022	CF	NASHVILLE	GA		07/20/2023	6.990	119,271		160				346,000	05/31/2023
100116024		CELEBRATION	FL		07/20/2023	12.125	226,680		3,485				300,000	03/01/2024
100116026		NAPLES	FL		07/20/2023	12.515	193,458		3,027				283,000	03/01/2024
100116031		CHARLOTTE	NC		07/20/2023	11.000	286,054		1,109				375,000	03/01/2024
100116040		MERCED	CA		07/20/2023	10.584	358,237		57				491,000	03/01/2024
100116041		PORTERVILLE	CA		07/20/2023	11.000	112,589		(70)				190,000	03/01/2024
100116048		SANDY SPRINGS	GA		07/20/2023	9.625	554,909		(210)				710,000	03/01/2024
100116049	CF	INCLINE VILLAGE	NV		07/20/2023	9.000	710,008		(285)				950,000	03/01/2024
100116050	CF	HALLANDALE BEACH	FL		07/20/2023	7.490	321,330		(41)				530,000	03/01/2024
100116051	CF	RENO	NV		07/20/2023	7.125	966,101		(2)				2,275,000	03/01/2024
100116052		JACKSONVILLE	FL		07/20/2023	7.209	705,092		768				1,065,000	03/01/2024
100116057	CF	LAS VEGAS	NV		07/20/2023	8.125	301,552		(131)				380,000	03/01/2024
100116058	CF	GULF SHORES	AL		07/20/2023	9.250	353,502		(17)				430,000	03/01/2024
100116061	CF	THE VILLAGES	FL		07/20/2023	7.375	266,727		(4)				355,000	03/01/2024
100116063	CF	OJAI	CA		07/20/2023	7.000	409,787		10				1,040,000	03/01/2024
100116064	CF	NORWALK	CT		07/20/2023	7.865	347,002		(121)				420,000	03/01/2024
100116065	CF	BEAVERTON	OR		07/20/2023	8.417	1,119,883		(72)				1,350,000	03/01/2024
100116067	CF	MARYSVILLE	WA		07/20/2023	7.115	281,941		3				520,000	03/01/2024
100116068	CF	LAUDERHILL	FL		07/20/2023	8.125	97,231		(49)				123,000	03/01/2024
100116069	CF	SPARKS	NV		07/20/2023	6.875	343,051		97				450,000	03/01/2024
100116071	CF	UPLAND	CA		07/20/2023	7.250	1,385,393		45				2,100,000	03/01/2024
100116072	CF	PASADENA	CA		07/20/2023	3.500	709,175		34,812				2,100,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116073		MIAMI GARDENS	FL		07/20/2023	8.625	298,901		(8)				383,000	03/01/2024
100116076	CF	(SHADOW HILLS AREA)LOS ANGELES	CA		07/20/2023	3.865	710,615		32,994				1,265,000	03/01/2024
100116078	CF	VAN NUYS AREA LOS ANGELES	CA		07/20/2023	5.375	601,828		19,271				875,000	03/01/2024
100116079		EDGARTOWN	MA		07/20/2023	4.750	209,889		999				1,575,000	03/01/2024
100116080		ROYSE CITY	TX		07/20/2023	4.500	199,998		7,211				330,000	03/01/2024
100116081	CF	SAN JOSE	CA		07/20/2023	4.125	806,450		35,281				1,200,000	03/01/2024
100116082	CF	ORLANDO	FL		07/20/2023	4.000	414,853		2,301				908,000	03/01/2024
100116083	CF	THORNTON	CO		07/20/2023	5.500	204,010		579				505,000	03/01/2024
100116085	CF	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	4.750	201,158		861				950,000	03/01/2024
100116087	CF	COMPTON	CA		07/20/2023	4.375	256,947		1,545				600,000	03/01/2024
100116088	CF	NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023	5.625	426,705		1,178				820,000	03/01/2024
100116089		SAN PABLO	CA		07/20/2023	4.125	416,122		3,430				930,000	03/01/2024
100116091	CF	SAN DIEGO	CA		07/20/2023	4.875	1,505,756		55,870				2,550,000	03/01/2024
100116092	CF	HARBOR CITY AREA LOS ANGELES	CA		07/20/2023	4.625	197,049		942				775,000	03/01/2024
100116093	CF	(LA JOLLA AREA) SAN DIEGO	CA		07/20/2023	5.000	1,775,766		58,250				3,400,000	03/01/2024
100116094	CF	DALY CITY	CA		07/20/2023	4.000	648,569		4,593				1,205,000	03/01/2024
100116096		KATY	TX		07/20/2023	4.750	191,390		6,366				340,000	03/01/2024
100116098	CF	ANAHEIM	CA		07/20/2023	4.750	514,578		2,386				1,100,000	03/01/2024
100116099	CF	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023	4.750	485,517		1,501				1,650,000	03/01/2024
100116100		FORNEY	TX		07/20/2023	4.875	152,662		811				360,000	03/01/2024
100116101	CF	LA CANADA FLINTRIDGE	CA		07/20/2023	5.000	2,245,536		70,802				3,600,000	03/01/2024
100116102		FORNEY	TX		07/20/2023	4.875	145,618		770				343,000	03/01/2024
100116103		FORNEY	TX		07/20/2023	4.875	143,226		769				338,500	03/01/2024
100116104	CF	LANCASTER	CA		07/20/2023	5.000	457,335		1,902				755,000	03/01/2024
100116105		GLENDALE	CA		07/20/2023	5.000	401,118		1,928				680,000	03/01/2024
100116106	CF	CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023	5.250	228,841		737				480,000	03/01/2024
100116107		ELK GROVE	CA		07/20/2023	5.000	542,911		17,089				870,000	03/01/2024
100116108	CF	KATY	TX		07/20/2023	4.375	227,665		9,268				380,000	03/01/2024
100116109	CF	PHILADELPHIA	PA		07/20/2023	5.375	167,479		504				275,000	03/01/2024
100116110	CF	GRANADA HILLS	CA		07/20/2023	4.750	713,151		3,300				1,825,000	03/01/2024
100116111		(NORTH HOLLYWOOD AREA) LOS ANG	CA		07/20/2023	5.000	495,591		17,567				850,000	03/01/2024
100116113		TEMECULA	CA		07/20/2023	5.500	581,407		2,381				1,460,000	03/01/2024
100116114		(NORTH HOLLYWOOD AREA) LOS AN	CA		07/20/2023	5.375	805,371		3,256				1,330,000	03/01/2024
100116115		ORLANDO	FL		07/20/2023	4.875	316,947		11,513				545,000	03/01/2024
100116116	CF	CYPRESS	CA		07/20/2023	4.500	262,002		1,605				900,000	03/01/2024
100116117	CF	SAN FRANCISCO	CA		07/20/2023	4.875	841,992		30,471				2,050,000	03/01/2024
100116118	CF	HUNTINGTON BEACH	CA		07/20/2023	5.250	943,032		3,727				1,600,000	03/01/2024
100116119	CF	HERRIMAN	UT		07/20/2023	5.250	260,841		800				519,000	03/01/2024
100116120	CF	LAREDO	TX		07/20/2023	5.000	221,326		7,696				372,500	03/01/2024
100116121		ALHAMBRA	CA		07/20/2023	5.125	201,054		855				755,000	03/01/2024
100116122	CF	HAMPTON	VA		07/20/2023	4.750	190,020		781				386,000	03/01/2024
100116123	CF	LOS ANGELES	CA		07/20/2023	4.500	702,921		3,755				1,700,000	03/01/2024
100116124	CF	MIAMI	FL		07/20/2023	5.000	393,521		13,804				556,000	03/01/2024
100116125	CF	ELGIN	IL		07/20/2023	5.500	341,667		1,033				625,000	03/01/2024
100116126	CF	ENCINO	CA		07/20/2023	5.500	1,431,934		39,375				9,165,000	03/01/2024
100116127		SAN FRANCISCO	CA		07/20/2023	5.000	398,500		1,772				1,700,000	03/01/2024
100116129	CF	MADERA	CA		07/20/2023	5.500	96,484		310				296,000	03/01/2024
100116131	CF	SAN FRANCISCO	CA		07/20/2023	5.000	382,726		12,244				880,000	03/01/2024
100116132		HOUSTON	TX		07/20/2023	5.375	172,696		544				322,000	03/01/2024
100116133	CF	GARDEN GROVE	CA		07/20/2023	5.500	623,662		16,829				940,000	03/01/2024
100116134	CF	TRACY	CA		07/20/2023	5.125	489,134		1,884				996,000	03/01/2024
100116135	CF	DOWNEY	CA		07/20/2023	5.375	1,243,824		4,318				2,400,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116136	CF	FRAZIER PARK AREA	CA		07/20/2023	5.375	299,692		1,013				500,000	03/01/2024
100116137	CF	PICO RIVERA	CA		07/20/2023	5.000	253,734		1,649				800,000	03/01/2024
100116138	CF	SOUTH SAN FRANCISCO	CA		07/20/2023	4.750	652,087		21,824				1,471,000	03/01/2024
100116139	CF	FISHERS	IN		07/20/2023	5.500	236,519		507				390,000	03/01/2024
100116140		ORLANDO	FL		07/20/2023	5.000	188,931		5,945				280,000	03/01/2024
100116141	CF	MONTEREY PARK	CA		07/20/2023	5.000	177,908		4,552				1,270,000	03/01/2024
100116142	CF	CLARKSBURG	MD		07/20/2023	5.250	341,819		1,185				550,000	03/01/2024
100116144	CF	DALY CITY	CA		07/20/2023	5.375	824,058		2,535				1,540,000	03/01/2024
100116145	CF	ALACHUA	FL		07/20/2023	5.500	151,517		4,038				242,000	03/01/2024
100116146	CF	SAN JOSE	CA		07/20/2023	5.250	736,492		2,792				1,800,000	03/01/2024
100116148	CF	SAN FRANCISCO	CA		07/20/2023	5.125	411,170		1,521				1,700,000	03/01/2024
100116149	CF	HOUSTON	TX		07/20/2023	5.250	213,378		754				397,000	03/01/2024
100116150	CF	BURBANK	CA		07/20/2023	5.375	876,039		2,914				1,850,000	03/01/2024
100116152	CF	WILDOMAR	CA		07/20/2023	5.625	357,230		1,016				700,000	03/01/2024
100116153	CF	FLORENCE	SC		07/20/2023	5.375	126,971		3,411				232,000	03/01/2024
100116154	CF	SAN LORENZO	CA		07/20/2023	5.375	487,888		1,627				900,000	03/01/2024
100116155		WINTER GARDEN	FL		07/20/2023	5.625	341,680		9,089				565,000	03/01/2024
100116156	CF	WESTMINSTER	CA		07/20/2023	4.750	939,949		4,655				1,600,000	03/01/2024
100116158		TOTOWA	NJ		07/20/2023	5.125	285,276		8,646				650,000	03/01/2024
100116159	CF	EMERSON	NJ		07/20/2023	5.625	339,195		767				690,000	03/01/2024
100116161	CF	RIDGEFIELD	NJ		07/20/2023	5.250	443,146		1,495				760,000	03/01/2024
100116162		LAWRENCEVILLE	GA		07/20/2023	4.125	170,177		7,553				260,000	03/01/2024
100116163		RIVERSIDE	CA		07/20/2023	3.500	198,119		2,180				645,000	03/01/2024
100116168	CF	ST. GEORGE	UT		07/20/2023	3.875	194,951		1,359				590,000	03/01/2024
100116170	CF	MORENO VALLEY	CA		07/20/2023	4.500	174,552		881				485,000	03/01/2024
100116171	CF	JURUPA VALLEY	CA		07/20/2023	4.875	347,297		1,492				565,000	03/01/2024
100116173	CF	SAN JUAN CAPISTRANO	CA		07/20/2023	4.875	413,982		1,907				685,000	03/01/2024
100116174	CF	HAYWARD	CA		07/20/2023	3.750	305,909		2,100				645,000	03/01/2024
100116175	CF	SALT LAKE CITY	UT		07/20/2023	5.500	349,416		1,126				565,000	03/01/2024
100116176		FORT PIERCE	FL		07/20/2023	5.625	155,231		452				250,000	03/01/2024
100116179	CF	ELK GROVE	CA		07/20/2023	3.990	271,939		1,846				680,000	03/01/2024
100116181	CF	MORENO VALLEY	CA		07/20/2023	3.990	129,221		738				380,000	03/01/2024
100116182		MIAMI BEACH	FL		07/20/2023	4.750	408,377		2,384				775,000	03/01/2024
100116183	CF	CHICAGO	IL		07/20/2023	3.875	144,846		957				370,000	03/01/2024
100116186	CF	ELLENWOOD	GA		07/20/2023	3.990	155,967		765				350,000	03/01/2024
100116187		FLORIDA CITY	FL		07/20/2023	5.000	164,556		730				327,900	03/01/2024
100116188	CF	LOS BANOS	CA		07/20/2023	3.990	165,480		1,022				428,000	03/01/2024
100116189	CF	SACRAMENTO	CA		07/20/2023	3.990	97,614		561				335,000	03/01/2024
100116190	CF	INDIO	CA		07/20/2023	4.990	91,169		2,248				599,000	03/01/2024
100116192	CF	ANTIOCH	CA		07/20/2023	3.875	178,946		1,219				705,000	03/01/2024
100116193	CF	HEBER	UT		07/20/2023	3.990	184		19				400,000	03/01/2024
100116194		HAMPTON BAYS	NY		07/20/2023	4.375	581,615		24,951				869,000	03/01/2024
100116195		SEABROOK	TX		07/20/2023	4.500	102,644		642				184,000	03/01/2024
100116198		JACKSONVILLE BEACH	FL		07/20/2023	4.750	231,764		1,355				415,000	03/01/2024
100116199		RIDGEWOOD	NY		07/20/2023	5.250	786,536		3,952				1,350,000	03/01/2024
100116200		BROOKLYN	NY		07/20/2023	4.250	558,231		4,392				1,630,000	03/01/2024
100116202		DELTONA	FL		07/20/2023	4.750	100,407		510				172,000	03/01/2024
100116203		MESA	AZ		07/20/2023	5.125	138,595		4,819				190,000	03/01/2024
100116206		BROOKLYN	NY		07/20/2023	4.250	344,378		2,815				695,000	03/01/2024
100116207		KISSIMMEE	FL		07/20/2023	4.500	177,889		1,078				343,000	03/01/2024
100116208		LOS ANGELES	CA		07/20/2023	4.375	1,358,754		58,392				2,000,000	03/01/2024
100116211	CF	PLYMOUTH	MI		07/20/2023	5.625	535,987		2,072				2,065,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116214		ORANGE PARK	FL		07/20/2023	4.750	136,076		824				260,000	03/01/2024
100116216		HOUSTON	TX		07/20/2023	5.500	190,622		(3,415)				260,000	03/01/2024
100116219		WEST HARTFORD	CT		07/20/2023	4.500	168,870		1,108				414,000	03/01/2024
100116222		WEST CHICAGO	IL		07/20/2023	4.875	166,843		968				575,000	03/01/2024
100116224		LOS ANGELES	CA		07/20/2023	4.375	561,941		24,108				840,000	03/01/2024
100116226		PEORIA	AZ		07/20/2023	4.250	301,053		12,942				420,000	03/01/2024
100116228		ST ALBANS	NY		07/20/2023	4.500	407,821		2,890				710,000	03/01/2024
100116229		VERO BEACH	FL		07/20/2023	6.375	256,279		423				380,000	03/01/2024
100116230	CF	BAKERSFIELD	CA		07/20/2023	4.250	144,599		717				255,000	03/01/2024
100116231		SUFFOLK	VA		07/20/2023	6.625	122,135		195				225,000	03/01/2024
100116233		NEWARK	NJ		07/20/2023	7.250	301,160		244				589,000	03/01/2024
100116234	CF	RIVERSIDE	CA		07/20/2023	4.375	252,225		1,535				450,000	03/01/2024
100116235		PORTSMOUTH	VA		07/20/2023	4.500	76,863		418				135,000	03/01/2024
100116236		ROYAL PALM BEACH	FL		07/20/2023	4.490	211,198		1,339				380,000	03/01/2024
100116237		HERRIMAN	UT		07/20/2023	6.750	534,839		11,076				725,000	03/01/2024
100116238		PANAMA CITY BEACH	FL		07/20/2023	5.375	659,747		22,408				875,000	03/01/2024
100116239		SPOTSWOOD	NJ		07/20/2023	4.750	73,451		404				128,000	03/01/2024
100116240		MARKHAM	IL		07/20/2023	4.625	87,213		3,334				130,000	03/01/2024
100116242		PANAMA CITY BEACH	FL		07/20/2023	6.500	360,995		1,088				515,000	03/01/2024
100116244		SHORELINE	WA		07/20/2023	4.375	456,602		19,669				675,000	03/01/2024
100116245		EL CAJON	CA		07/20/2023	4.750	429,325		2,613				765,000	03/01/2024
100116247		STUART	FL		07/20/2023	4.990	2,264,473		86,464				4,000,000	03/01/2024
100116249		DECATUR	GA		07/20/2023	5.500	84,173		256				210,000	03/01/2024
100116250		AUGUSTA	GA		07/20/2023	4.500	100,514		439				167,000	03/01/2024
100116253		DAVENPORT	FL		07/20/2023	4.750	245,502		1,334				670,000	03/01/2024
100116254		HICKORY	NC		07/20/2023	5.125	173,365		6,026				238,000	03/01/2024
100116256		CLIFTON HEIGHTS	PA		07/20/2023	5.490	129,483		520				200,000	03/01/2024
100116257		MIAMI	FL		07/20/2023	5.250	368,425		1,679				620,000	03/01/2024
100116258		EAST ORANGE	NJ		07/20/2023	5.500	267,046		998				435,000	03/01/2024
100116260	CF	HONEOYE FALLS	NY		07/20/2023	4.500	214,776		1,579				408,000	03/01/2024
100116261	CF	SILVER SPRING	MD		07/20/2023	4.990	249,259		1,064				425,000	03/01/2024
100116264		MT. PLEASANT	MI		07/20/2023	6.250	93,379		230				170,000	03/01/2024
100116265		STATEN ISLAND	NY		07/20/2023	10.230	473,213		427				575,000	03/01/2024
100116266	CF	MIAMI	FL		07/20/2023	5.625	109,197		280				280,000	03/01/2024
100116267		MONROE	LA		07/20/2023	6.125	94,137		211				138,000	03/01/2024
100116268	CF	ORLANDO	FL		07/20/2023	5.625	68,931		153				127,000	03/01/2024
100116269		EUCLID	OH		07/20/2023	7.250	67,743		50				93,000	03/01/2024
100116270		PITTSBURGH	PA		07/20/2023	7.250	120,230		107				166,000	03/01/2024
100116271		BRONX	NY		07/20/2023	7.350	84,014		87				690,000	03/01/2024
100116272		NEWARK	NJ		07/20/2023	6.875	160,090		158				230,000	03/01/2024
100116273	CF	DENISON	TX		07/20/2023	5.625	169,674		462				321,800	03/01/2024
100116274		HOPWOOD	PA		07/20/2023	7.000	97,531		138				147,000	03/01/2024
100116276		RENSSELAER	NY		07/20/2023	6.625	146,133		184				200,000	03/01/2024
100116278		STONE MOUNTAIN	GA		07/20/2023	7.750	83,743		38				117,000	03/01/2024
100116280		KISSIMMEE	FL		07/20/2023	11.625	257,317		(12)				385,000	03/01/2024
100116281		WALDORF	MD		07/20/2023	7.750	160,809		27				215,000	03/01/2024
100116283		CHAMPIONS GATE	FL		07/20/2023	11.375	248,619		2,532				363,500	03/01/2024
100116286	CF	LARGO	FL		07/20/2023	4.875	194,870		659				299,000	03/01/2024
100116287		MIRAMAR	FL		07/20/2023	6.775	154,881		209				250,000	03/01/2024
100116288	CF	FOLSOM	CA		07/20/2023	4.375	776,087		4,042				1,270,000	03/01/2024
100116289		KISSIMMEE	FL		07/20/2023	3.875	477,649		22,182				806,000	03/01/2024
100116290	CF	ONTARIO	CA		07/20/2023	4.125	531,558		3,301				930,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116291		SIMI VALLEY	CA		07/20/2023	3.125	260,310		2,295				600,000	03/01/2024
100116292		HOUSTON	TX		07/20/2023	5.125	240,428		1,132				384,000	03/01/2024
100116293	CF	EL CAJON	CA		07/20/2023	5.000	478,148		1,634				800,000	03/01/2024
100116294	CF	ADELANTO	CA		07/20/2023	3.625	158,660		1,127				390,000	03/01/2024
100116295		TUCSON	AZ		07/20/2023	3.375	173,756		1,582				348,000	03/01/2024
100116296	CF	ANTIOCH	CA		07/20/2023	4.250	415,534		3,009				820,000	03/01/2024
100116297		RIVERTON	UT		07/20/2023	4.625	410,782		16,235				600,000	03/01/2024
100116298	CF	SALT LAKE CITY	UT		07/20/2023	3.625	186,548		1,332				565,000	03/01/2024
100116299		SUGAR LAND	TX		07/20/2023	3.625	133,421		1,079				259,000	03/01/2024
100116300	CF	ROSEMEAD	CA		07/20/2023	3.750	631,815		5,000				1,800,000	03/01/2024
100116301		MISSOURI CITY	TX		07/20/2023	3.875	185,418		1,461				355,000	03/01/2024
100116302	CF	WOODBRIDGE	NJ		07/20/2023	4.250	142,202		677				233,000	03/01/2024
100116303	CF	CORONA	CA		07/20/2023	4.750	548,193		2,775				885,000	03/01/2024
100116304	CF	BROOKLYN	NY		07/20/2023	3.750	228,029		1,332				1,485,000	03/01/2024
100116305	CF	BENJAMIN	UT		07/20/2023	4.500	528,415		3,175				880,000	03/01/2024
100116307	CF	SYOSSET	NY		07/20/2023	3.625	227,573		1,346				825,000	03/01/2024
100116308	CF	FLUSHING	NY		07/20/2023	4.500	272,373		1,473				600,000	03/01/2024
100116309	CF	HOWARD BEACH	NY		07/20/2023	3.750	298,329		2,038				830,000	03/01/2024
100116310	CF	WOODHAVEN	NY		07/20/2023	3.750	159,443		1,681				680,000	03/01/2024
100116311	CF	BAYSIDE	NY		07/20/2023	3.375	294,032		3,886				1,530,000	03/01/2024
100116312	CF	STATEN ISLAND	NY		07/20/2023	4.000	253,037		1,380				730,000	03/01/2024
100116313	CF	BROOKLYN	NY		07/20/2023	3.875	310,509		3,318				910,000	03/01/2024
100116314	CF	BROOKLYN	NY		07/20/2023	4.375	637,205		3,878				1,700,000	03/01/2024
100116315	CF	BROOKLYN	NY		07/20/2023	3.500	631,425		5,060				1,500,000	03/01/2024
100116316	CF	LITTLE NECK	NY		07/20/2023	4.250	374,309		2,302				840,000	03/01/2024
100116317	CF	BELLMORE	NY		07/20/2023	3.750	257,931		1,500				656,000	03/01/2024
100116318	CF	NEW HYDE PARK	NY		07/20/2023	3.875	217,031		2,301				1,050,000	03/01/2024
100116319	CF	FLUSHING	NY		07/20/2023	3.750	286,440		2,202				1,440,000	03/01/2024
100116320	CF	BROOKLYN	NY		07/20/2023	4.000	567,704		4,105				1,440,000	03/01/2024
100116322	CF	MOUNT LAUREL	NJ		07/20/2023	4.750	121,649		542				235,000	03/01/2024
100116323	CF	STATEN ISLAND	NY		07/20/2023	3.875	328,286		2,024				650,000	03/01/2024
100116324	CF	STATEN ISLAND	NY		07/20/2023	4.125	342,722		2,130				655,000	03/01/2024
100116325	CF	FRANKLIN SQUARE	NY		07/20/2023	3.875	284,683		1,838				650,000	03/01/2024
100116326	CF	STATEN ISLAND	NY		07/20/2023	5.000	472,179		2,028				785,000	03/01/2024
100116327	CF	ARCADIA	CA		07/20/2023	3.875	270,828		4,193				982,990	03/01/2024
100116328	CF	THOUSAND OAKS	CA		07/20/2023	3.625	524,999		3,495				1,188,000	03/01/2024
100116329		LONGVIEW	WA		07/20/2023	4.225	174,660		1,346				355,000	03/01/2024
100116331		SCOTTSDALE	AZ		07/20/2023	4.525	683,970		4,588				1,250,000	03/01/2024
100116332		ENGLEWOOD	CO		07/20/2023	4.300	290,534		2,001				704,000	03/01/2024
100116333		PACIFIC BEACH	WA		07/20/2023	4.175	234,105		1,799				475,000	03/01/2024
100116336		OAKHURST	CA		07/20/2023	4.875	529,608		3,260				950,000	03/01/2024
100116338		LOS ANGELES	CA		07/20/2023	4.625	524,956		3,510				900,000	03/01/2024
100116341		SOUTH PADRE ISLAND	TX		07/20/2023	5.075	306,310		1,540				525,000	03/01/2024
100116342		SOUTH PADRE ISLAND	TX		07/20/2023	5.075	303,987		1,584				525,000	03/01/2024
100116346		LEANDER	TX		07/20/2023	4.425	173,237		1,124				405,000	03/01/2024
100116348		KAHUKU	HI		07/20/2023	5.325	544,420		1,700				850,000	03/01/2024
100116349		CHARLOTTE	NC		07/20/2023	3.875	279,594		12,983				510,000	03/01/2024
100116350	CF	DULUTH	GA		07/20/2023	5.125	309,713		989				497,000	03/01/2024
100116351	CF	TUSTIN	CA		07/20/2023	4.500	323,560		1,739				950,000	03/01/2024
100116352		WINTER GARDEN	FL		07/20/2023	3.875	287,480		13,350				444,000	03/01/2024
100116353	CF	GALT	CA		07/20/2023	5.500	332,711		943				490,000	03/01/2024
100116355		PALISADES PARK	NJ		07/20/2023	4.500	538,424		5,577				1,450,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116356	CF	SAN FRANCISCO	CA		07/20/2023	4.875	776,610		3,967				1,250,000	03/01/2024
100116357	CF	BIG BEAR LAKE	CA		07/20/2023	4.500	263,910		1,533				436,000	03/01/2024
100116358	CF	LA PUENTE	CA		07/20/2023	3.500	236,735		1,566				630,000	03/01/2024
100116359	CF	WESLEY CHAPEL	FL		07/20/2023	3.500	118,143		1,140				425,000	03/01/2024
100116360	CF	(BURBANK AREA) LOS ANGELES	CA		07/20/2023	5.250	1,044,560		35,529				1,350,000	03/01/2024
100116361		SAN FRANCISCO	CA		07/20/2023	3.375	841,582		9,674				2,300,000	03/01/2024
100116362		REDWOOD CITY	CA		07/20/2023	3.500	370,892		4,116				1,150,000	03/01/2024
100116363		SMITHFIELD	NC		07/20/2023	5.750	137,814		4,091				186,000	03/01/2024
100116364	CF	SAN FRANCISCO	CA		07/20/2023	3.625	252,838		1,825				1,050,000	03/01/2024
100116365		PLYMOUTH	PA		07/20/2023	5.750	139,853		4,159				204,000	03/01/2024
100116367		HOUSTON	TX		07/20/2023	6.125	86,227		2,288				115,000	03/01/2024
100116368	CF	TEMECULA	CA		07/20/2023	5.750	592,287		1,599				818,000	03/01/2024
100116369		EAST CLEVELAND	OH		07/20/2023	7.500	72,392		18				100,000	03/01/2024
100116376		LUTZ	FL		07/20/2023	5.500	288,844		9,221				420,000	03/01/2024
100116377		JACKSONVILLE	FL		07/20/2023	5.875	109,209		333				185,000	03/01/2024
100116380		MOORE	OK		07/20/2023	6.000	114,712		266				166,000	03/01/2024
100116381		WESTERLY	RI		07/20/2023	7.625	341,548		362				540,000	03/01/2024
100116382		DOLTON	IL		07/20/2023	7.500	99,454		117				145,000	03/01/2024
100116383	CF	MIAMI	FL		07/20/2023	6.875	365,473		470				450,000	03/01/2024
100116384		HEWLETT NECK	NY		07/20/2023	6.750	1,555,044		31,847				2,400,000	03/01/2024
100116385		SOMERDALE	NJ		07/20/2023	5.625	126,040		334				210,000	03/01/2024
100116386		BAYVILLE	NY		07/20/2023	5.875	703,932		20,969				1,000,000	03/01/2024
100116389		LAKELAND	FL		07/20/2023	6.875	149,999		2,964				208,000	03/01/2024
100116391	CF	PETOSKEY	MI		07/20/2023	7.000	124,924		92				202,000	03/01/2024
100116392	CF	OXNARD	CA		07/20/2023	6.375	377,443		569				650,000	03/01/2024
100116394	CF	FORT WASHINGTON	MD		07/20/2023	6.000	266,743		465				400,000	03/01/2024
100116396		JACKSONVILLE	FL		07/20/2023	6.625	89,304		143				133,000	03/01/2024
100116397		ALTAMONTE SPRINGS	FL		07/20/2023	4.875	113,691		551				290,000	03/01/2024
100116398	CF	WEST JORDAN	UT		07/20/2023	5.500	254,977		618				497,000	03/01/2024
100116399	CF	DORAL	FL		07/20/2023	5.500	235,774		895				430,290	03/01/2024
100116400		TITUSVILLE	FL		07/20/2023	5.375	113,303		401				211,000	03/01/2024
100116401		SPRING	TX		07/20/2023	5.250	337,533		1,580				535,000	03/01/2024
100116402		LEESBURG	FL		07/20/2023	5.750	203,918		630				346,000	03/01/2024
100116404		BRYAN	TX		07/20/2023	4.750	174,143		958				360,000	03/01/2024
100116405		PHILADELPHIA	PA		07/20/2023	5.990	150,222		459				255,000	03/01/2024
100116406		CALERA	AL		07/20/2023	4.750	114,667		617				230,000	03/01/2024
100116408		POMONA	CA		07/20/2023	5.750	435,123		18,578				610,000	03/01/2024
100116409		KISSIMMEE	FL		07/20/2023	5.875	129,482		265				300,000	03/01/2024
100116410		FLUSHING	NY		07/20/2023	3.750	654,243		6,302				1,340,000	03/01/2024
100116411	CF	MARIETTA	GA		07/20/2023	4.875	208,728		1,100				360,000	03/01/2024
100116413		PETALUMA	CA		07/20/2023	4.625	575,216		2,571				1,600,000	03/01/2024
100116414		LAS VEGAS	NV		07/20/2023	4.875	338,446		1,993				600,000	03/01/2024
100116415	CF	JAMAICA	NY		07/20/2023	5.875	506,082		2,359				860,000	03/01/2024
100116416		ANAHEIM	CA		07/20/2023	5.000	304,963		1,688				755,000	03/01/2024
100116418		FONTANA	CA		07/20/2023	4.750	336,971		1,297				655,000	03/01/2024
100116421		AVENTURA	FL		07/20/2023	5.750	321,511		1,333				500,000	03/01/2024
100116422	CF	ANGELS CAMP	CA		07/20/2023	5.000	289,694		1,021				1,050,000	03/01/2024
100116424	CF	LITCHFIELD PARK	AZ		07/20/2023	5.375	523,737		1,475				770,000	03/01/2024
100116426		RANGER	GA		07/20/2023	7.375	211,016		6,108				254,000	03/01/2024
100116427		JACKSONVILLE	FL		07/20/2023	7.825	370,677		74				475,000	03/01/2024
100116429		SANTA ROSA	CA		07/20/2023	7.000	1,119,001		840				1,600,000	03/01/2024
100116430	CF	MURRIETA	CA		07/20/2023	4.750	288,429		484				750,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116431		ANDERSON	CA		07/20/2023	6.875	170,045		174				256,000	03/01/2024
100116435		ROME	GA		07/20/2023	8.500	104,342		(32)				161,000	03/01/2024
100116436		HIALEAH	FL		07/20/2023	7.250	147,215		109				210,000	03/01/2024
100116437		QUEENS VILLAGE	NY		07/20/2023	6.125	340,641		1,048				875,000	03/01/2024
100116440		CANYON LAKE	CA		07/20/2023	6.584	438,802		272				695,000	03/01/2024
100116442		SAN DIEGO	CA		07/20/2023	7.500	237,226		70				355,000	03/01/2024
100116443		SAN DIEGO	CA		07/20/2023	7.500	220,611		63				330,000	03/01/2024
100116444		RICHMOND HILL	NY		07/20/2023	7.615	468,072		324				675,000	03/01/2024
100116445	CF	PLANO	TX		07/20/2023	6.334	251,459		403				715,000	03/01/2024
100116448		PALMDALE	CA		07/20/2023	6.250	187,355		312				280,000	03/01/2024
100116449	CF	LIGHTHOUSE POINT	FL		07/20/2023	6.875	2,632,018		2,090				4,320,000	03/01/2024
100116451		TOMBALL	TX		07/20/2023	7.074	925,021		1,467				1,470,000	03/01/2024
100116458		LAKE PARK	FL		07/20/2023	8.875	158,304		(39)				200,000	03/01/2024
100116466		VERDI	NV		07/20/2023	8.875	299,210		(135)				660,000	03/01/2024
100116468		KISSIMMEE	FL		07/20/2023	3.875	199,848		1,286				420,000	03/01/2024
100116470		MIAMI	FL		07/20/2023	3.875	204,105		1,460				515,000	03/01/2024
100116471		KISSIMMEE	FL		07/20/2023	3.875	264,712		2,219				514,000	03/01/2024
100116472		DORAL	FL		07/20/2023	4.000	227,712		1,539				445,000	03/01/2024
100116474		MIAMI	FL		07/20/2023	3.875	246,592		2,092				550,000	03/01/2024
100116475		MIAMI	FL		07/20/2023	4.625	271,131		1,380				540,000	03/01/2024
100116476		DESTIN	FL		07/20/2023	5.000	199,547		1,099				326,000	03/01/2024
100116477		STATEN ISLAND	NY		07/20/2023	5.625	341,542		1,771				845,000	03/01/2024
100116478		KISSIMMEE	FL		07/20/2023	4.875	227,639		11,821				305,000	03/01/2024
100116481		PRINCETON	NJ		07/20/2023	6.875	854,553		31,018				1,375,000	03/01/2024
100116482		SAN FRANCISCO	CA		07/20/2023	6.125	956,748		20,898				2,029,000	03/01/2024
100116483		DORAL	FL		07/20/2023	4.000	227,981		1,512				445,000	03/01/2024
100116486	CF	PALMDALE	CA		07/20/2023	6.875	369,920		295				500,000	03/01/2024
100116488	CF	REDONDO BEACH	CA		07/20/2023	4.499	736,045		3,690				1,455,000	03/01/2024
100116489	CF	WALLINGFORD	PA		07/20/2023	6.000	233,473		426				329,000	03/01/2024
100116491		CELINA	TX		07/20/2023	6.250	476,875		1,706				833,000	03/01/2024
100116492	CF	LEAGUE CITY	TX		07/20/2023	5.125	295,483		1,183				485,000	03/01/2024
100116501		BLOOMINGTON	IN		07/20/2023	5.675	408,194		1,436				682,000	03/01/2024
100116503	CF	LAGUNA NIGUEL	CA		07/20/2023	5.625	943,630		1,533				1,400,000	03/01/2024
100116504		CALABASAS	CA		07/20/2023	6.875	188,580		82				1,350,000	03/01/2024
100116506		RANCHO CUCAMONGA	CA		07/20/2023	6.875	674,456		9,171				955,000	03/01/2024
100116508	CF	CONCORD	CA		07/20/2023	6.000	280,742		338				635,000	03/01/2024
100116509	CF	TULSA	OK		07/20/2023	6.000	147,086		327				230,000	03/01/2024
100116512	CF	CONCORD	CA		07/20/2023	4.375	538,410		2,759				1,075,000	03/01/2024
100116513	CF	GLENDALE	CA		07/20/2023	4.375	2,284,993		5,573				4,400,000	03/01/2024
100116517	CF	TULSA	OK		07/20/2023	5.990	112,541		295				175,000	03/01/2024
100116518		EL CAJON	CA		07/20/2023	5.750	428,523		1,314				730,000	03/01/2024
100116520		SARATOGA SPRINGS	UT		07/20/2023	6.250	413,764		1,214				727,000	03/01/2024
100116521	CF	MIAMI	FL		07/20/2023	5.959	247,280		656				440,000	03/01/2024
100116522		JAMAICA	NY		07/20/2023	6.750	404,060		1,137				635,000	03/01/2024
100116523		WALNUT	CA		07/20/2023	5.750	1,460,580		5,505				2,750,000	03/01/2024
100116525	CF	MENTONE	CA		07/20/2023	5.990	103,727		214				250,000	03/01/2024
100116526	CF	OAKLAND	CA		07/20/2023	5.990	699,629		2,026				1,100,000	03/01/2024
100116528		PANAMA CITY BEACH	FL		07/20/2023	6.625	291,163		905				434,500	03/01/2024
100116529		LAS VEGAS	NV		07/20/2023	6.750	408,734		776				680,000	03/01/2024
100116530	CF	COCOA BEACH	FL		07/20/2023	5.250	334,295		945				600,000	03/01/2024
100116534		CHICAGO	IL		07/20/2023	4.625	146,041		961				285,000	03/01/2024
100116535	CF	PHILADELPHIA	PA		07/20/2023	5.375	175,028		708				288,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116539		PHOENIX	AZ		07/20/2023	5.250	1,587,679		8,420				3,198,000	03/01/2024
100116541		KANSAS CITY	MO		07/20/2023	4.750	962,513		6,478				2,209,000	03/01/2024
100116542		WACO	TX		07/20/2023	4.250	175,292		4,715				648,000	03/01/2024
100116543		KEYPORT	NJ		07/20/2023	4.750	210,004		1,199				370,000	03/01/2024
100116544		PINOLE	CA		07/20/2023	4.000	204,047		1,515				440,000	03/01/2024
100116546		PITTSBURGH	PA		07/20/2023	4.750	206,730		1,311				401,000	03/01/2024
100116547		PINOLE	CA		07/20/2023	4.000	206,897		1,523				445,000	03/01/2024
100116548	CF	CAMILLUS	NY		07/20/2023	6.250	122,921		305				190,000	03/01/2024
100116549		BALTIMORE	MD		07/20/2023	4.625	881,791		6,711				1,574,000	03/01/2024
100116551	CF	MIDLOTHIAN	VA		07/20/2023	5.125	162,231		706				271,000	03/01/2024
100116553		SAN ANTONIO	TX		07/20/2023	6.375	499,093		1,287				775,000	03/01/2024
100116554		CAMDEN	SC		07/20/2023	4.875	85,637		438				157,600	03/01/2024
100116556		ROSENBERG	TX		07/20/2023	8.500	185,931		(135)				430,000	03/01/2024
100116557		PHILADELPHIA	PA		07/20/2023	4.000	355,184		2,969				690,000	03/01/2024
100116558		LEBANON	OR		07/20/2023	11.000	193,037		(87)				278,000	03/01/2024
100116560		KISSIMMEE	FL		07/20/2023	10.500	304,819		(2)				398,000	03/01/2024
100116563		KISSIMMEE	FL		07/20/2023	9.990	148,578		6				190,000	03/01/2024
100116564		WESLEY CHAPEL	FL		07/20/2023	7.750	198,754		231				289,000	03/01/2024
100116567		MURRIETA	CA		07/20/2023	9.250	450,994		(81)				610,000	03/01/2024
100116570		BOKEELIA	FL		07/20/2023	8.001	202,766		91				305,000	03/01/2024
100116576		NORTH LAS VEGAS	NV		07/20/2023	10.375	350,248		(16)				445,000	03/01/2024
100116579		APOLLO BEACH	FL		07/20/2023	8.750	148,740		(56)				275,000	03/01/2024
100116581		PORTLAND	OR		07/20/2023	10.250	452,316		6				670,000	01/23/2025
100116587		BLANCHARD	OK		07/20/2023	9.875	285,249		(299)				700,000	03/01/2024
100116588	CF	CRESTLINE	CA		07/20/2023	6.125	306,613		349				790,000	03/01/2024
100116590	CF	MIAMI BEACH	FL		07/20/2023	8.875	425,826		(172)				559,000	03/01/2024
100116591	CF	LOS ANGELES	CA		07/20/2023	6.375	625,523		540				2,270,000	03/01/2024
100116592		FORT PIERCE	FL		07/20/2023	9.125	125,586		(174)				288,000	03/01/2024
100116593	CF	SALINAS	CA		07/20/2023	7.125	868,822		(1)				1,300,000	03/01/2024
100116595	CF	SAN JOSE	CA		07/20/2023	8.292	1,147,094		(211)				1,461,752	03/01/2024
100116596		EL CAJON	CA		07/20/2023	9.375	663,179		(350)				1,320,000	03/01/2024
100116599	CF	LOS ANGELES (NORTHRIDGE AREA)	CA		07/20/2023	9.500	989,405		8				1,125,000	03/01/2024
100116600	CF	DINUBA	CA		07/20/2023	7.625	176,496		(106)				377,000	03/01/2024
100116602	CF	WOODBRIDGE	VA		07/20/2023	4.250	188,412		1,094				390,000	03/01/2024
100116603	CF	ORANGE PARK	FL		07/20/2023	4.750	123,285		364				196,000	03/01/2024
100116608		HOUSTON	TX		07/20/2023	4.500	273,648		5,208				471,000	03/01/2024
100116611	CF	RANCHO PALOS VERDES	CA		07/20/2023	5.125	784,747		2,730				1,400,000	03/01/2024
100116612		APOPKA	FL		07/20/2023	6.375	281,068		961				425,000	03/01/2024
100116613	CF	CHINO	CA		07/20/2023	4.625	514,088		2,377				867,500	03/01/2024
100116614		PROSPER	TX		07/20/2023	3.875	286,482		12,800				515,000	03/01/2024
100116615		BRASELTON	GA		07/20/2023	3.875	276,822		12,809				424,000	03/01/2024
100116618		MADERA	CA		07/20/2023	4.625	287,140		1,624				540,000	03/01/2024
100116619		ORLANDO	FL		07/20/2023	4.365	210,842		8,821				390,000	03/01/2024
100116620	CF	FONTANA	CA		07/20/2023	4.250	277,380		1,938				495,000	03/01/2024
100116621		CHINO	CA		07/20/2023	3.490	510,829		24,148				750,000	03/01/2024
100116622	CF	LOS ANGELES	CA		07/20/2023	3.875	579,172		25,758				840,000	03/01/2024
100116623	CF	WEST HILLS	CA		07/20/2023	4.250	264,223		1,331				1,275,000	03/01/2024
100116624	CF	SAN DIMAS	CA		07/20/2023	4.115	544,003		22,997				750,000	03/01/2024
100116625		SUGAR LAND	TX		07/20/2023	4.000	184,810		8,339				264,000	03/01/2024
100116626		PEMBROKE PINES	FL		07/20/2023	3.875	261,490		2,060				510,000	03/01/2024
100116627	CF	SAN FRANCISCO	CA		07/20/2023	3.500	467,697		3,599				1,350,000	03/01/2024
100116629	CF	NORTH HIGHLANDS	CA		07/20/2023	4.750	183,283		1,342				400,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116631	CF	TUJUNGA AREA LOS ANGELES	CA		07/20/2023	3.750	643,599		4,769				1,200,000	03/01/2024
100116633		FONTANA	CA		07/20/2023	4.000	341,811		2,826				665,000	03/01/2024
100116635	CF	SAN FRANCISCO	CA		07/20/2023	3.990	668,609		4,430				1,600,000	03/01/2024
100116636	CF	ARCADIA	CA		07/20/2023	3.875	679,780		31,351				3,195,000	03/01/2024
100116637	CF	CLARKSVILLE	TN		07/20/2023	3.990	214,434		1,185				383,000	03/01/2024
100116639		ELK GROVE	CA		07/20/2023	3.875	136,819		1,160				510,000	03/01/2024
100116640	CF	DALY CITY	CA		07/20/2023	3.750	474,651		3,286				1,440,000	03/01/2024
100116641	CF	LEAGUE CITY	TX		07/20/2023	5.750	217,761		543				298,000	03/01/2024
100116642	CF	CORONA	CA		07/20/2023	3.990	361,642		16,292				600,000	03/01/2024
100116643	CF	CHICAGO	IL		07/20/2023	4.000	217,847		1,476				460,000	03/01/2024
100116644	CF	AREA OF TORRANCE	CA		07/20/2023	3.500	222,017		1,651				755,000	03/01/2024
100116646	CF	LOS ANGELES	CA		07/20/2023	3.990	509,832		3,476				1,335,000	03/01/2024
100116647	CF	LOS ANGELES	CA		07/20/2023	4.500	741,585		4,139				1,300,000	03/01/2024
100116648	CF	PLEASANTON	CA		07/20/2023	3.750	2,303,331		108,978				3,700,000	03/01/2024
100116649		ORLANDO	FL		07/20/2023	4.000	261,138		1,966				486,000	03/01/2024
100116650	CF	DIAMOND BAR	CA		07/20/2023	3.750	488,000		3,410				960,000	03/01/2024
100116651		FONTANA	CA		07/20/2023	4.240	286,127		12,270				580,000	03/01/2024
100116652		CEDAR CITY	UT		07/20/2023	4.375	206,070		1,341				350,000	03/01/2024
100116654	CF	FOREST HILLS	NY		07/20/2023	3.750	391,100		3,797				1,580,000	03/01/2024
100116655		MIAMI BEACH	FL		07/20/2023	5.250	211,886		797				330,000	03/01/2024
100116656		PLAINSBORO	NJ		07/20/2023	6.375	114,758		240				181,000	03/01/2024
100116658		KISSIMMEE	FL		07/20/2023	4.250	221,699		11,691				345,000	03/01/2024
100116659		NEWBURGH	NY		07/20/2023	4.250	223,031		1,586				790,000	03/01/2024
100116661	CF	INGLEWOOD	CA		07/20/2023	3.875	448,999		3,830				1,075,000	03/01/2024
100116662		MIAMI	FL		07/20/2023	3.875	185,503		1,332				375,000	03/01/2024
100116665		SPICEWOOD	TX		07/20/2023	5.750	636,825		1,721				1,110,000	03/01/2024
100116667		DORAL	FL		07/20/2023	5.875	231,848		787				400,000	03/01/2024
100116669	CF	VICTORVILLE	CA		07/20/2023	4.615	137,949		876				460,000	03/01/2024
100116671	CF	WEST VALLEY	UT		07/20/2023	4.500	208,882		970				369,000	03/01/2024
100116672	CF	PARADISE	CA		07/20/2023	3.500	190,177		1,450				490,000	03/01/2024
100116673	CF	HOUSTON	TX		07/20/2023	5.125	109,109		515				185,000	03/01/2024
100116674		CALERA	AL		07/20/2023	3.750	90,427		608				180,000	03/01/2024
100116675	CF	HONOLULU	HI		07/20/2023	3.750	626,841		5,242				1,475,000	03/01/2024
100116676	CF	TUCSON	AZ		07/20/2023	3.750	120,276		943				300,000	03/01/2024
100116677	CF	TITUSVILLE	FL		07/20/2023	3.750	143,546		1,157				275,000	03/01/2024
100116678		LAS VEGAS	NV		07/20/2023	4.250	105,842		681				200,000	03/01/2024
100116679		AUGUSTA	GA		07/20/2023	4.000	91,864		4,116				164,000	03/01/2024
100116680	CF	GLENDALE	CA		07/20/2023	3.750	887,538		43,545				1,550,000	03/01/2024
100116681		SARASOTA	FL		07/20/2023	4.875	226,889		1,031				440,000	03/01/2024
100116682		LAS VEGAS	NV		07/20/2023	4.125	143,353		5,716				475,000	03/01/2024
100116683		MESA	AZ		07/20/2023	4.125	258,030		1,961				460,000	03/01/2024
100116685		HYDE PARK	MA		07/20/2023	4.275	451,274		3,348				1,155,000	03/01/2024
100116686		ORLANDO	FL		07/20/2023	4.125	78,225		522				255,000	03/01/2024
100116687	CF	SUGAR LAND	TX		07/20/2023	4.375	257,270		1,358				443,000	03/01/2024
100116688		RICHMOND	TX		07/20/2023	4.625	182,343		7,079				345,000	03/01/2024
100116690		FORT WASHINGTON	MD		07/20/2023	4.125	297,409		12,891				460,000	03/01/2024
100116691		BROOKSHIRE	TX		07/20/2023	4.000	258,675		11,502				401,000	03/01/2024
100116692		WALTHAM	MA		07/20/2023	4.125	325,534		2,402				760,000	03/01/2024
100116694	CF	SAN DIEGO	CA		07/20/2023	4.500	924,760		5,381				2,035,000	03/01/2024
100116695		ROCKVILLE	MD		07/20/2023	4.125	223,859		2,397				530,000	03/01/2024
100116696	CF	LOS ANGELES	CA		07/20/2023	4.375	513,030		3,143				1,500,000	03/01/2024
100116697	CF	LAS VEGAS	NV		07/20/2023	4.250	336,444		2,080				600,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116698		LAS VEGAS	NV		07/20/2023	4.125	204,285		1,513				400,000	03/01/2024
100116699		KATY	TX		07/20/2023	4.000	192,611		1,431				360,000	03/01/2024
100116701		CLERMONT	FL		07/20/2023	4.500	175,736		1,043				333,000	03/01/2024
100116702	CF	GARDEN GROVE	CA		07/20/2023	4.250	505,349		3,101				900,000	03/01/2024
100116703	CF	ATLANTA	GA		07/20/2023	6.625	196,757		259				275,000	03/01/2024
100116704		EASTVALE	CA		07/20/2023	4.500	262,922		10,493				530,000	03/01/2024
100116705		TOMBALL	TX		07/20/2023	4.250	149,262		1,046				276,000	03/01/2024
100116707		ANNA	TX		07/20/2023	4.375	194,252		1,312				355,000	03/01/2024
100116708		CELINA	TX		07/20/2023	4.250	201,363		1,789				505,000	03/01/2024
100116709		UNION CITY	CA		07/20/2023	4.375	656,020		26,864				1,370,000	03/01/2024
100116710		DAUPHIN ISLAND	AL		07/20/2023	4.375	446,978		3,278				855,000	03/01/2024
100116711		FERNANDINA BEACH	FL		07/20/2023	4.250	320,163		2,672				735,000	03/01/2024
100116712		EDMOND	OK		07/20/2023	4.375	179,657		1,226				329,500	03/01/2024
100116713		WINTER GARDEN	FL		07/20/2023	4.000	177,345		1,409				345,000	03/01/2024
100116715	CF	PLACENTIA	CA		07/20/2023	5.250	324,730		1,160				525,000	03/01/2024
100116716	CF	GRANADA HILLS	CA		07/20/2023	4.500	633,530		3,890				1,130,000	03/01/2024
100116717	CF	POMONA	CA		07/20/2023	4.500	335,628		1,759				645,000	03/01/2024
100116718	CF	SAN FRANCISCO	CA		07/20/2023	5.125	508,185		1,973				860,000	03/01/2024
100116719	CF	SAN DIEGO	CA		07/20/2023	4.750	102,582		1,151				550,000	03/01/2024
100116720		SEATTLE	WA		07/20/2023	5.000	798,329		37,826				1,100,000	03/01/2024
100116721	CF	(NEWHALL AREA) SANTA CLARITA	CA		07/20/2023	5.000	314,251		1,971				780,000	03/01/2024
100116722		LOS ANGELES	CA		07/20/2023	4.500	285,526		2,067				550,000	03/01/2024
100116723		HOMESTEAD	FL		07/20/2023	5.875	223,990		528				375,000	03/01/2024
100116724	CF	ORLANDO	FL		07/20/2023	3.750	161,670		8,447				461,000	03/01/2024
100116726	CF	SYLMAR	CA		07/20/2023	4.250	443,458		2,678				847,000	03/01/2024
100116728		BELL	CA		07/20/2023	6.125	191,767		427				560,000	03/01/2024
100116729		BRANDON	FL		07/20/2023	4.625	222,356		1,258				365,000	03/01/2024
100116733		WINTER PARK	FL		07/20/2023	3.750	204,444		1,401				442,000	03/01/2024
100116735		ORLANDO	FL		07/20/2023	5.375	118,902		547				188,000	03/01/2024
100116736		DAVENPORT	FL		07/20/2023	5.875	267,839		10,889				355,000	03/01/2024
100116737	CF	JACKSONVILLE	FL		07/20/2023	4.875	186,697		559				260,000	03/01/2024
100116738	CF	IRVINE	CA		07/20/2023	4.125	1,213,748		52,442				1,680,000	03/01/2024
100116740	CF	BURBANK	CA		07/20/2023	3.875	539,669		24,528				1,470,000	03/01/2024
100116741	CF	FAIRLESS HILLS	PA		07/20/2023	4.500	172,501		1,076				325,000	03/01/2024
100116742		MIRAMAR	FL		07/20/2023	5.250	321,437		1,834				710,000	03/01/2024
100116743	CF	ORLANDO	FL		07/20/2023	5.125	443,556		1,449				625,000	03/01/2024
100116744		CLARKSVILLE	TN		07/20/2023	4.000	161,445		1,143				298,000	03/01/2024
100116746		BAKERSFIELD	CA		07/20/2023	4.250	197,232		1,442				400,000	03/01/2024
100116747	CF	WOODBRIDGE	VA		07/20/2023	5.875	251,730		543				360,000	03/01/2024
100116748		MODESTO	CA		07/20/2023	4.375	421,513		17,273				622,000	03/01/2024
100116749		FORT MYERS	FL		07/20/2023	4.000	201,220		1,548				395,000	03/01/2024
100116750		CEDAR PARK	TX		07/20/2023	4.375	189,766		1,374				556,000	03/01/2024
100116751		HOOVER	AL		07/20/2023	4.250	118,321		4,805				270,000	03/01/2024
100116752		ORLANDO	FL		07/20/2023	4.375	245,704		1,554				441,000	03/01/2024
100116753		ROUND ROCK	TX		07/20/2023	4.375	214,758		1,481				478,000	03/01/2024
100116754	CF	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023	4.375	453,274		2,487				1,100,000	03/01/2024
100116755	CF	LAKE ARROWHEAD AREA	CA		07/20/2023	6.875	331,182		278				430,000	03/01/2024
100116756		ELK GROVE	CA		07/20/2023	4.250	442,568		18,686				790,000	03/01/2024
100116757		CONROE	TX		07/20/2023	4.250	167,858		1,083				349,000	03/01/2024
100116759		TUSTIN	CA		07/20/2023	4.250	461,665		3,557				960,000	03/01/2024
100116761	CF	FLUSHING	NY		07/20/2023	4.625	221,888		1,952				605,000	03/01/2024
100116762	CF	ELMHURST	NY		07/20/2023	3.875	358,738		2,608				1,000,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116763	CF	FLUSHING	NY		07/20/2023	4.375	601,963		3,560				1,680,000	03/01/2024
100116764	CF	FRESH MEADOWS	NY		07/20/2023	3.500	484,657		3,791				1,300,000	03/01/2024
100116765	CF	BROOKLYN	NY		07/20/2023	4.125	595,343		3,864				1,200,000	03/01/2024
100116766	CF	BROOKLYN	NY		07/20/2023	4.000	487,206		2,981				1,000,000	03/01/2024
100116767	CF	EAST BRUNSWICK	NJ		07/20/2023	4.375	165,244		668				291,000	03/01/2024
100116768	CF	PARSIPPANY	NJ		07/20/2023	4.375	338,599		1,707				580,000	03/01/2024
100116769	CF	PATERSON	NJ		07/20/2023	4.375	206,220		792				425,000	03/01/2024
100116770		SAYREVILLE	NJ		07/20/2023	4.500	167,445		970				370,000	03/01/2024
100116771	CF	BROOKLYN	NY		07/20/2023	4.500	622,795		5,107				1,300,000	03/01/2024
100116772		CORAL SPRINGS	FL		07/20/2023	4.250	134,614		5,679				220,000	03/01/2024
100116773	CF	STATEN ISLAND	NY		07/20/2023	4.000	236,664		3,075				1,125,000	03/01/2024
100116774		BRASELTON	GA		07/20/2023	4.250	267,963		11,303				412,000	03/01/2024
100116775	CF	WEST COVINA	CA		07/20/2023	4.375	399,298		2,285				700,000	03/01/2024
100116776	CF	SAN JOSE	CA		07/20/2023	4.375	762,185		4,239				2,800,000	03/01/2024
100116777	CF	FREDERICK	MD		07/20/2023	4.875	280,671		1,610				675,000	03/01/2024
100116780	CF	RICHMOND	CA		07/20/2023	4.250	249,404		1,461				815,000	03/01/2024
100116781	CF	SAN JOSE	CA		07/20/2023	4.250	382,885		2,327				905,000	03/01/2024
100116782	CF	PHILADELPHIA	PA		07/20/2023	4.375	166,505		873				275,000	03/01/2024
100116783	CF	MURFREESBORO	TN		07/20/2023	4.250	331,071		1,672				565,000	03/01/2024
100116785	CF	HESPERIA	CA		07/20/2023	4.500	200,076		1,041				460,000	03/01/2024
100116786		KISSIMMEE	FL		07/20/2023	4.375	202,056		1,279				342,000	03/01/2024
100116787	CF	GLENDALE	CA		07/20/2023	4.250	795,655		4,934				1,500,000	03/01/2024
100116793		BRANDON	FL		07/20/2023	4.375	149,433		6,106				225,000	03/01/2024
100116794	CF	POMONA	CA		07/20/2023	4.250	519,588		3,057				860,000	03/01/2024
100116795		DAVENPORT	FL		07/20/2023	4.375	248,733		10,423				405,000	03/01/2024
100116796		CARROLLTON	TX		07/20/2023	4.375	162,567		1,137				355,000	03/01/2024
100116797		PLANO	TX		07/20/2023	4.375	180,363		1,340				339,000	03/01/2024
100116798		VIRGINIA BEACH	VA		07/20/2023	4.375	335,951		14,070				505,000	03/01/2024
100116799	CF	LIVERMORE	CA		07/20/2023	4.625	727,946		28,794				935,000	03/01/2024
100116800		PALM COAST	FL		07/20/2023	4.375	183,651		1,206				333,000	03/01/2024
100116801	CF	ALAMEDA	CA		07/20/2023	4.250	408,362		2,368				1,000,000	03/01/2024
100116802		MOORESVILLE	NC		07/20/2023	4.375	207,614		1,453				415,000	03/01/2024
100116803		KIRKLAND	WA		07/20/2023	4.250	712,355		30,649				1,100,000	03/01/2024
100116804		DAVENPORT	FL		07/20/2023	4.500	214,245		1,351				385,000	03/01/2024
100116805	CF	PALMDALE	CA		07/20/2023	6.125	310,322		616				445,000	03/01/2024
100116806		CASTRO VALLEY	CA		07/20/2023	4.875	660,381		4,865				1,450,000	03/01/2024
100116808	CF	BURBANK	CA		07/20/2023	4.625	512,028		2,570				875,000	03/01/2024
100116809	CF	LAWNDALE	CA		07/20/2023	4.750	486,045		2,452				891,000	03/01/2024
100116810	CF	MONTEREY PARK	CA		07/20/2023	4.500	481,846		19,481				753,000	03/01/2024
100116811		SPANAWAY	WA		07/20/2023	4.250	231,352		1,795				440,000	03/01/2024
100116813		BUFORD	GA		07/20/2023	4.500	278,473		1,744				510,000	03/01/2024
100116814	CF	(VAN NUYS AREA)LOS ANGELES	CA		07/20/2023	5.000	654,267		3,147				980,000	03/01/2024
100116816	CF	LA HABRA HEIGHTS	CA		07/20/2023	4.750	1,255,401		48,361				2,025,000	03/01/2024
100116817	CF	VAN NUYS AREA LOS ANGELES	CA		07/20/2023	4.250	293,948		1,724				485,000	03/01/2024
100116818		IRVINE	CA		07/20/2023	4.875	372,433		2,269				1,100,000	03/01/2024
100116819		TEMECULA	CA		07/20/2023	4.500	376,063		15,003				710,000	03/01/2024
100116820		WILDWOOD	FL		07/20/2023	5.125	90,446		512				292,000	03/01/2024
100116821		FORT WAYNE	IN		07/20/2023	4.750	33,704		848				360,000	03/01/2024
100116822		LAS VEGAS	NV		07/20/2023	4.375	198,836		8,329				300,000	03/01/2024
100116824	CF	GARDEN GROVE	CA		07/20/2023	4.250	558,404		3,567				1,004,000	03/01/2024
100116825		JACKSONVILLE	IL		07/20/2023	4.500	68,383		879				210,000	03/01/2024
100116826		EASTVALE	CA		07/20/2023	4.750	473,225		3,311				1,200,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116827		WINTER GARDEN	FL		07/20/2023	4.500	199,925		1,200				380,000	03/01/2024
100116828	CF	WEST COVINA	CA		07/20/2023	5.125	504,085		1,917				880,000	03/01/2024
100116829	CF	MISSION VIEJO	CA		07/20/2023	4.500	201,083		857				510,000	03/01/2024
100116830		SANTA ANA	CA		07/20/2023	4.375	317,506		2,387				1,120,000	03/01/2024
100116832		DULUTH	GA		07/20/2023	5.125	338,393		11,424				715,000	03/01/2024
100116833		LAS VEGAS	NV		07/20/2023	4.500	249,420		1,693				460,000	03/01/2024
100116834		HOMESTEAD	FL		07/20/2023	5.375	183,644		655				445,000	03/01/2024
100116835		LAWRENCEVILLE	GA		07/20/2023	4.000	167,573		1,246				336,000	03/01/2024
100116836		DALLAS	TX		07/20/2023	4.625	682,773		4,586				1,580,000	03/01/2024
100116837		BUFORD	GA		07/20/2023	3.750	238,226		11,130				370,000	03/01/2024
100116838		KATY	TX		07/20/2023	4.000	164,754		1,270				312,000	03/01/2024
100116839	CF	CHESTERFIELD	VA		07/20/2023	5.875	149,821		400				250,000	03/01/2024
100116840	CF	LANSING	KS		07/20/2023	6.250	89,528		170				135,000	03/01/2024
100116841	CF	PORTLAND	OR		07/20/2023	5.500	190,665		608				350,000	03/01/2024
100116842	CF	ONTARIO	CA		07/20/2023	4.125	513,898		3,046				906,400	03/01/2024
100116843	CF	SPRINGVILLE	UT		07/20/2023	4.125	216,095		1,249				530,000	03/01/2024
100116844	CF	SANTAQUIN	UT		07/20/2023	4.250	323,642		1,974				587,000	03/01/2024
100116845		AURORA	CO		07/20/2023	6.875	217,518		3,041				515,000	03/01/2024
100116846	CF	ST GEORGE	UT		07/20/2023	4.625	171,375		1,315				430,000	03/01/2024
100116847	CF	RANCHO SANTA MARGARITA	CA		07/20/2023	4.625	591,856		2,953				1,090,000	03/01/2024
100116848	CF	LOS ANGELES	CA		07/20/2023	6.625	459,391		452				920,000	03/01/2024
100116849	CF	LAKELAND	FL		07/20/2023	7.250	122,815		10				170,000	03/01/2024
100116850	CF	SELMA	CA		07/20/2023	6.500	202,799		344				295,000	03/01/2024
100116851		LAS VEGAS	NV		07/20/2023	6.375	329,408		667				500,000	03/01/2024
100116853	CF	AUBREY	TX		07/20/2023	6.250	290,436		466				382,000	03/01/2024
100116854		LOS ANGELES AREA	CA		07/20/2023	6.125	139,713		308				650,000	03/01/2024
100116856	CF	OAKLAND	CA		07/20/2023	7.625	1,231,457		11,916				1,580,000	03/01/2024
100116857		SUGAR LAND	TX		07/20/2023	6.250	179,809		271				387,800	03/01/2024
100116859	CF	GREENWOOD VILLAGE	CO		07/20/2023	6.000	302,710		742				700,000	03/01/2024
100116865		LEAGUE CITY	TX		07/20/2023	8.125	164,743		42				225,000	03/01/2024
100116866	CF	MIAMI	FL		07/20/2023	7.500	164,629		(34)				260,000	03/01/2024
100116867		KEY LARGO	FL		07/20/2023	4.750	310,344		652				575,000	03/01/2024
100116868	CF	HACIENDA HEIGHTS	CA		07/20/2023	5.875	306,140		1,104				1,275,000	03/01/2024
100116869	CF	TORRANCE	CA		07/20/2023	5.500	134,695		203				1,205,000	03/01/2024
100116870		HOUSTON	TX		07/20/2023	7.417	294,787		535				415,000	03/01/2024
100116872		BECHTELSVILLE	PA		07/20/2023	6.875	182,602		192				290,000	03/01/2024
100116873		OCALA	FL		07/20/2023	6.625	92,087		100				250,000	03/01/2024
100116874	CF	ATLANTA	GA		07/20/2023	8.124	1,422,339		1,197				1,800,000	03/01/2024
100116875		CONWAY	AR		07/20/2023	6.990	145,977		244				204,200	03/01/2024
100116877	CF	UPPER CHICHESTER	PA		07/20/2023	8.250	259,551		246				330,000	03/01/2024
100116879		KISSIMMEE	FL		07/20/2023	6.125	60,445		1,351				890,000	03/01/2024
100116880		PITTSBURGH	PA		07/20/2023	7.124	180,001		196				280,000	03/01/2024
100116882	CF	ARLETA	CA		07/20/2023	6.375	404,252		522				710,000	03/01/2024
100116883	CF	SAN DIEGO	CA		07/20/2023	7.500	1,223,679		10,974				1,500,000	03/01/2024
100116884	CF	(GRANADA HILLS AREA) LOS ANGE	CA		07/20/2023	7.375	722,601		579				925,000	03/01/2024
100116885	CF	BAKERSFIELD	CA		07/20/2023	6.500	229,920		335				340,000	03/01/2024
100116886	CF	HYATTSVILLE	MD		07/20/2023	7.125	148,831		33				190,000	03/01/2024
100116887	CF	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023	6.375	3,029,980		58,216				4,295,000	03/01/2024
100116889		BRENTWOOD	CA		07/20/2023	6.500	582,782		10,422				975,000	03/01/2024
100116891		FLOWER MOUND	TX		07/20/2023	7.750	202,262		200				605,000	03/01/2024
100116892		LOS ANGELES	CA		07/20/2023	7.000	171,614		346				610,000	03/01/2024
100116894	CF	LA CRESCENTA	CA		07/20/2023	6.250	262,652		349				600,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116895		GLENDALE	AZ		07/20/2023	6.125	262,241		5,522				508,000	03/01/2024
100116896		COLFAX	CA		07/20/2023	6.625	316,316		451				515,000	03/01/2024
100116897		ORLANDO	FL		07/20/2023	7.500	168,275		(45)				300,000	03/01/2024
100116898	CF	LEWISVILLE	TX		07/20/2023	6.875	595,107		8,572				721,000	03/01/2024
100116901	CF	ROBERTSDALE	AL		07/20/2023	7.249	163,461		19				248,900	03/01/2024
100116902	CF	SIMI VALLEY	CA		07/20/2023	7.249	1,475,157		242				1,965,000	03/01/2024
100116903	CF	TIVERTON	RI		07/20/2023	7.999	287,747		60				375,000	03/01/2024
100116904		JERSEY CITY	NJ		07/20/2023	5.490	323,228		10,662				485,000	03/01/2024
100116905	CF	HAZLETON	PA		07/20/2023	8.124	121,538		(8)				198,000	03/01/2024
100116906		SAN ANTONIO	TX		07/20/2023	5.875	252,626		7,186				320,000	03/01/2024
100116908		BROOKLYN	NY		07/20/2023	4.875	1,191,886		48,336				1,900,000	03/01/2024
100116909		GROTON	CT		07/20/2023	5.125	224,347		8,140				320,000	03/01/2024
100116913		BROOKLYN	NY		07/20/2023	4.500	1,131,389		9,070				2,100,000	03/01/2024
100116914		MIAMI	FL		07/20/2023	5.250	542,943		2,633				925,000	03/01/2024
100116915		BLUE RIDGE	GA		07/20/2023	4.500	226,976		1,329				431,000	03/01/2024
100116918		SEVIERVILLE	TN		07/20/2023	4.375	475,784		20,335				650,000	03/01/2024
100116919		SAN ANTONIO	TX		07/20/2023	5.000	138,154		648				250,000	03/01/2024
100116921	CF	SAN ANTONIO	TX		07/20/2023	4.500	137,224		589				220,000	03/01/2024
100116922	CF	LITTLE ELM	TX		07/20/2023	4.375	118,689		553				397,000	03/01/2024
100116923		SOMERSET	PA		07/20/2023	4.500	112,215		694				215,000	03/01/2024
100116924		PHOENIX	AZ		07/20/2023	4.500	225,101		9,551				337,000	03/01/2024
100116925	CF	LOS ANGELES	CA		07/20/2023	4.875	855,058		4,775				1,362,000	03/01/2024
100116926		PHOENIX	AZ		07/20/2023	4.500	225,998		9,569				337,000	03/01/2024
100116927		EL MIRAGE	AZ		07/20/2023	4.500	257,265		10,914				385,000	03/01/2024
100116929		UNION CITY	NJ		07/20/2023	4.375	586,791		25,474				825,000	03/01/2024
100116930	CF	LOS ANGELES	CA		07/20/2023	3.875	2,122,811		14,022				4,450,000	03/01/2024
100116931		VERONA	PA		07/20/2023	5.250	79,859		358				134,000	03/01/2024
100116932	CF	YUCCA VALLEY	CA		07/20/2023	5.750	224,341		503				375,000	03/01/2024
100116933		SAN DIEGO	CA		07/20/2023	3.625	547,482		4,358				1,300,000	03/01/2024
100116934		LEWISVILLE	TX		07/20/2023	4.500	152,457		935				266,000	03/01/2024
100116936		CLEARWATER	FL		07/20/2023	4.500	178,925		1,176				325,000	03/01/2024
100116937		BALTIMORE	MD		07/20/2023	5.500	90,681		299				145,000	03/01/2024
100116938		PORTERDALE	GA		07/20/2023	5.875	217,843		6,211				280,000	03/01/2024
100116941		HAMPTON	VA		07/20/2023	4.375	123,929		1,180				292,000	03/01/2024
100116943	CF	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023	4.000	924,578		6,069				1,670,000	03/01/2024
100116945		WILMINGTON	DE		07/20/2023	4.500	185,174		864				325,000	03/01/2024
100116946		LOS ANGELES	CA		07/20/2023	4.625	480,602		18,833				2,000,000	03/01/2024
100116947		LAS VEGAS	NV		07/20/2023	4.000	78,671		791				180,000	03/01/2024
100116948	CF	SEATTLE	WA		07/20/2023	4.500	628,037		5,224				1,230,000	03/01/2024
100116950		ROSENBERG	TX		07/20/2023	4.250	162,365		1,098				325,000	03/01/2024
100116951	CF	PERRIS	CA		07/20/2023	4.000	131,778		746				465,000	03/01/2024
100116952	CF	DIAMOND BAR	CA		07/20/2023	4.625	306,253		1,531				490,000	03/01/2024
100116953		BAKERSFIELD	CA		07/20/2023	4.375	137,947		1,170				415,000	03/01/2024
100116954		MIAMI	FL		07/20/2023	3.750	161,002		1,196				375,000	03/01/2024
100116956	CF	DORAL	FL		07/20/2023	4.750	174,220		929				348,000	03/01/2024
100116957	CF	WEEHAWKEN	NJ		07/20/2023	4.250	536,175		3,894				1,045,000	03/01/2024
100116959		MADISON	AL		07/20/2023	3.750	125,458		935				270,000	03/01/2024
100116960		ATLANTA	GA		07/20/2023	4.750	346,671		1,952				575,000	03/01/2024
100116961	CF	DAVENPORT	FL		07/20/2023	3.875	278,967		2,114				570,000	03/01/2024
100116962		CEDAR CITY	UT		07/20/2023	5.375	173,827		401				310,000	03/01/2024
100116963	CF	HOUSTON	TX		07/20/2023	5.000	124,478		580				210,000	03/01/2024
100116964		JUNO BEACH	FL		07/20/2023	5.375	240,872		822				950,000	11/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116965		SNELLVILLE	GA		07/20/2023	3.750	107,715		816				233,000	03/01/2024
100116968		MIAMI	FL		07/20/2023	4.500	428,203		2,478				965,000	03/01/2024
100116971		KISSIMMEE	FL		07/20/2023	4.875	218,383		1,241				360,000	03/01/2024
100116972		DAWSONVILLE	GA		07/20/2023	5.250	117,901		551				230,000	03/01/2024
100116973		PORTERVILLE	CA		07/20/2023	6.875	86,109		212				200,000	03/01/2024
100116974	CF	FAIR LAWN	NJ		07/20/2023	5.250	369,048		1,165				600,000	03/01/2024
100116975	CF	HUFFMAN	TX		07/20/2023	5.750	325,897		761				519,000	03/01/2024
100116976	CF	BAYSIDE	NY		07/20/2023	3.750	424,087		2,827				1,355,000	03/01/2024
100116977	CF	PINEVILLE	NC		07/20/2023	4.875	127,958		604				273,000	03/01/2024
100116978	CF	STATEN ISLAND	NY		07/20/2023	4.125	283,635		1,640				533,000	03/01/2024
100116979	CF	PINEVILLE	NC		07/20/2023	4.875	132,143		637				283,000	03/01/2024
100116980		CINCINNATI	OH		07/20/2023	5.625	160,313		582				260,000	03/01/2024
100116981	CF	PINEVILLE	NC		07/20/2023	4.875	139,997		679				300,000	03/01/2024
100116982	CF	PINEVILLE	NC		07/20/2023	4.875	131,296		653				283,000	03/01/2024
100116983	CF	PINEVILLE	NC		07/20/2023	4.875	140,301		672				300,000	03/01/2024
100116984		CHICAGO	IL		07/20/2023	5.125	81,800		335				135,000	03/01/2024
100116987		NEW LONDON	CT		07/20/2023	4.500	166,398		1,063				390,000	03/01/2024
100116988		SAINT LOUIS	MO		07/20/2023	4.500	61,532		337				107,000	03/01/2024
100116989	CF	BUSHKILL	PA		07/20/2023	5.875	140,022		404				220,000	03/01/2024
100116992		ESSINGTON	PA		07/20/2023	5.125	248,624		1,210				425,000	03/01/2024
100116995	CF	JACKSONVILLE	FL		07/20/2023	6.000	238,583		685				375,000	03/01/2024
100116996		KIHEI	HI		07/20/2023	4.525	290,738		1,958				625,000	03/01/2024
100116997		NEWARK	NJ		07/20/2023	5.375	201,403		904				390,000	03/01/2024
100116998	CF	JACKSONVILLE	FL		07/20/2023	5.375	136,736		476				275,000	03/01/2024
100116999		AUSTIN	TX		07/20/2023	5.125	398,908		2,030				830,000	03/01/2024
100117001		DEER PARK	TX		07/20/2023	5.750	163,845		449				246,000	03/01/2024
100117002		PALATKA	FL		07/20/2023	5.875	426,185		1,381				680,000	03/01/2024
100117003		MEMPHIS	TN		07/20/2023	5.375	98,459		352				159,000	03/01/2024
100117004		HOUSTON	TX		07/20/2023	5.375	297,469		1,198				548,000	03/01/2024
100117005		PHOENIX	AZ		07/20/2023	5.625	101,927		380				155,000	03/01/2024
100117008		PHILADELPHIA	PA		07/20/2023	5.375	143,136		624				227,000	03/01/2024
100117009		ALBUQUERQUE	NM		07/20/2023	5.625	146,633		494				235,000	03/01/2024
100117010		PHILADELPHIA	PA		07/20/2023	5.500	111,329		399				180,000	03/01/2024
100117011	CF	MELBOURNE	FL		07/20/2023	5.375	166,400		593				330,000	03/01/2024
100117013	CF	JAMAICA	NY		07/20/2023	5.625	718,163		3,116				1,200,000	03/01/2024
100117014		UPPER DARBY	PA		07/20/2023	5.125	113,056		572				194,000	03/01/2024
100117016	CF	JACKSON	TN		07/20/2023	5.375	108,917		376				202,000	03/01/2024
100117017	CF	JACKSON	TN		07/20/2023	5.375	119,784		410				206,000	03/01/2024
100117018	CF	MIAMI	FL		07/20/2023	5.250	169,491		701				280,000	03/01/2024
100117019	CF	JACKSON	TN		07/20/2023	5.375	97,154		345				168,000	03/01/2024
100117020	CF	JACKSON	TN		07/20/2023	5.375	133,659		474				231,000	03/01/2024
100117022		CALDWELL	ID		07/20/2023	5.375	207,379		912				400,000	03/01/2024
100117024	CF	JACKSON	TN		07/20/2023	5.625	63,955		176				107,000	03/01/2024
100117025		JACKSON	TN		07/20/2023	5.375	90,459		302				155,000	03/01/2024
100117026	CF	JACKSON	TN		07/20/2023	5.375	74,540		252				128,000	03/01/2024
100117027		CONYERS	GA		07/20/2023	5.750	180,627		537				267,000	03/01/2024
100117029	CF	GRAND RAPIDS	MI		07/20/2023	6.250	152,574		336				233,000	03/01/2024
100117031		LA PORTE	IN		07/20/2023	5.875	99,525		251				165,000	03/01/2024
100117033	CF	GREENVILLE	SC		07/20/2023	5.125	108,684		458				180,000	03/01/2024
100117034		VISALIA	CA		07/20/2023	6.625	180,150		412				296,000	03/01/2024
100117035	CF	VANCOUVER	WA		07/20/2023	5.375	188,637		704				505,000	03/01/2024
100117038		ACWORTH	GA		07/20/2023	6.375	183,702		396				310,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117039		MEMPHIS	TN		07/20/2023	6.375	101,424		209				176,000	03/01/2024
100117040	CF	PETERSBURG	VA		07/20/2023	6.625	61,396		86				92,000	03/01/2024
100117041	CF	LEXINGTON	NC		07/20/2023	6.125	78,830		231				131,000	03/01/2024
100117042	CF	SPRINGFIELD	GA		07/20/2023	5.125	98,678		364				168,000	03/01/2024
100117043		FRESNO	CA		07/20/2023	5.500	258,364		1,033				425,000	03/01/2024
100117046	CF	GREENSBORO	NC		07/20/2023	5.500	82,855		237				156,000	03/01/2024
100117047	CF	GREELEY	CO		07/20/2023	6.125	114,803		222				200,000	03/01/2024
100117048		ALEXANDRIA	VA		07/20/2023	6.250	192,924		445				395,000	03/01/2024
100117049	CF	CONCORD	CA		07/20/2023	4.125	323,038		14,052				588,000	03/01/2024
100117053		CITY OF LAKE FOREST	CA		07/20/2023	3.750	405,581		19,279				925,000	03/01/2024
100117054		ARNOLD	MO		07/20/2023	5.750	166,630		398				260,000	03/01/2024
100117056		SARASOTA	FL		07/20/2023	5.500	198,685		6,225				470,000	03/01/2024
100117057		PEARLAND	TX		07/20/2023	3.750	285,599		2,486				560,000	03/01/2024
100117059		BRICK	NJ		07/20/2023	5.500	103,012		320				175,000	03/01/2024
100117061		JERSEY CITY	NJ		07/20/2023	4.875	388,237		14,366				630,000	03/01/2024
100117062		ALBERTSON	NY		07/20/2023	5.125	201,916		833				600,000	03/01/2024
100117063		ASBURY PARK	NJ		07/20/2023	5.125	364,056		13,077				510,000	03/01/2024
100117064		BROOKLYN	NY		07/20/2023	5.125	972,162		37,039				1,665,000	03/01/2024
100117065		MASTIC	NY		07/20/2023	4.875	231,402		8,562				402,000	03/01/2024
100117067		MIAMI	FL		07/20/2023	6.250	360,839		909				560,000	03/01/2024
100117068		CHESTNUT HILL	MA		07/20/2023	5.000	851,859		30,567				1,590,000	03/01/2024
100117069		SEVIERVILLE	TN		07/20/2023	5.750	369,799		10,792				501,000	03/01/2024
100117070		STATEN ISLAND	NY		07/20/2023	8.750	219,060		493				610,000	03/01/2024
100117071		SAYVILLE	NY		07/20/2023	5.500	241,528		946				510,000	03/01/2024
100117072		WAIALUA	HI		07/20/2023	4.875	408,589		15,090				1,065,000	03/01/2024
100117073		HONOLULU	HI		07/20/2023	5.125	563,807		19,947				890,000	03/01/2024
100117075		HILTON HEAD ISLAND	SC		07/20/2023	5.250	290,468		10,099				410,000	03/01/2024
100117076		ANAHEIM	CA		07/20/2023	7.750	430,297		5,151				722,000	03/01/2024
100117077		PHILLIPSBURG	NJ		07/20/2023	6.000	84,016		220				140,000	03/01/2024
100117078		LANCASTER	TX		07/20/2023	6.250	121,396		246				257,000	03/01/2024
100117081		DELTONA	FL		07/20/2023	5.250	138,144		547				257,000	03/01/2024
100117082		KIHEI	HI		07/20/2023	5.750	335,050		10,101				525,000	03/01/2024
100117083		BUFFALO	NY		07/20/2023	5.750	207,964		6,069				300,000	03/01/2024
100117084		WANTAGH	NY		07/20/2023	5.500	378,784		11,870				820,000	03/01/2024
100117085		FREMONT	CA		07/20/2023	5.875	1,482,538		42,678				3,095,000	03/01/2024
100117086		ROBBINSVILLE	NJ		07/20/2023	5.500	199,955		605				316,000	03/01/2024
100117087		BROCKTON	MA		07/20/2023	6.125	204,454		5,322				415,000	03/01/2024
100117088		CANDLER	NC		07/20/2023	6.250	487,873		12,257				665,000	03/01/2024
100117089		CHARLOTTE	NC		07/20/2023	5.250	230,677		936				569,000	03/01/2024
100117090	CF	PANORAMA CITY	CA		07/20/2023	6.250	626,284		966				930,000	03/01/2024
100117091		ASHEVILLE	NC		07/20/2023	6.250	262,445		6,601				360,000	03/01/2024
100117092		ASHEVILLE	NC		07/20/2023	6.250	167,515		4,229				235,000	03/01/2024
100117093		MIAMI	FL		07/20/2023	6.000	851,310		23,502				1,225,000	03/01/2024
100117094		ELMONT	NY		07/20/2023	5.250	366,827		1,648				710,000	03/01/2024
100117099		CAPTAIN COOK	HI		07/20/2023	5.375	578,745		19,216				795,000	03/01/2024
100117101		GARDEN GROVE	CA		07/20/2023	4.250	279,975		2,015				769,000	03/01/2024
100117102		ALBANY	NY		07/20/2023	6.250	247,439		578				450,000	03/01/2024
100117103		BROOKLYN	NY		07/20/2023	4.250	301,362		13,572				465,000	03/01/2024
100117104		PATERSON	NJ		07/20/2023	3.875	323,882		14,276				510,000	03/01/2024
100117106		REGO PARK	NY		07/20/2023	5.125	199,201		7,150				345,000	03/01/2024
100117107	CF	SAN BRUNO	CA		07/20/2023	5.750	686,204		1,138				1,325,000	03/01/2024
100117108		LOS ANGELES	CA		07/20/2023	5.250	95,601		533				440,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117109		ATLANTA	GA		07/20/2023	5.490	186,070		605				297,000	03/01/2024
100117110	CF	EAST ELMHURST	NY		07/20/2023	4.250	317,529		1,762				720,000	03/01/2024
100117111	CF	BROOKLYN	NY		07/20/2023	4.250	402,090		2,391				985,000	03/01/2024
100117112	CF	FLUSHING	NY		07/20/2023	4.375	369,587		1,912				795,000	03/01/2024
100117114	CF	BROOKLYN	NY		07/20/2023	4.250	606,034		3,557				1,500,000	03/01/2024
100117116	CF	BROOKLYN	NY		07/20/2023	4.750	231,275		880				450,000	03/01/2024
100117117	CF	STATEN ISLAND	NY		07/20/2023	4.625	386,649		1,802				750,000	03/01/2024
100117121	CF	STATEN ISLAND	NY		07/20/2023	4.000	239,537		1,526				575,000	03/01/2024
100117123	CF	MALBA	NY		07/20/2023	3.875	1,505,872		9,185				3,150,000	03/01/2024
100117124	CF	VALLEY STREAM	NY		07/20/2023	4.750	330,042		1,586				580,000	03/01/2024
100117125	CF	FLUSHING	NY		07/20/2023	4.750	521,527		4,527				2,000,000	03/01/2024
100117126	CF	CORONA	NY		07/20/2023	5.500	376,381		1,357				806,000	03/01/2024
100117127	CF	STATEN ISLAND	NY		07/20/2023	4.750	326,687		2,708				902,000	03/01/2024
100117128	CF	GREAT NECK	NY		07/20/2023	5.125	480,350		1,907				985,000	03/01/2024
100117129	CF	BROOKLYN	NY		07/20/2023	4.875	508,591		2,374				960,000	03/01/2024
100117130	CF	STATEN ISLAND	NY		07/20/2023	5.250	342,230		1,189				550,000	03/01/2024
100117131	CF	STATEN ISLAND	NY		07/20/2023	4.875	379,258		1,704				680,000	03/01/2024
100117132	CF	BROOKLYN	NY		07/20/2023	4.125	615,059		4,361				1,800,000	03/01/2024
100117133	CF	FOREST HILLS	NY		07/20/2023	4.250	480,575		3,278				1,100,000	03/01/2024
100117134	CF	FLUSHING	NY		07/20/2023	4.250	704,383		5,222				1,830,000	03/01/2024
100117135	CF	STATEN ISLAND	NY		07/20/2023	4.625	349,883		1,861				705,000	03/01/2024
100117136	CF	STATEN ISLAND	NY		07/20/2023	4.625	364,073		1,694				710,000	03/01/2024
100117137	CF	ROSLYN	NY		07/20/2023	4.500	535,598		2,797				1,200,000	03/01/2024
100117138	CF	STATEN ISLAND	NY		07/20/2023	4.750	240,826		1,623				669,000	03/01/2024
100117139	CF	BROOKLYN	NY		07/20/2023	4.375	278,761		4,380				1,650,000	03/01/2024
100117140	CF	ASTORIA	NY		07/20/2023	5.125	155,294		895				1,665,000	03/01/2024
100117141	CF	BAYSIDE	NY		07/20/2023	3.875	290,848		2,516				1,270,000	03/01/2024
100117142	CF	MAYWOOD	NJ		07/20/2023	4.875	318,473		1,340				610,000	03/01/2024
100117143	CF	SYOSSET	NY		07/20/2023	4.625	552,958		2,394				1,075,000	03/01/2024
100117144	CF	WOODSIDE	NY		07/20/2023	4.750	430,478		(4,148)				1,685,000	03/01/2024
100117145	CF	BAYSIDE	NY		07/20/2023	4.750	359,298		1,601				685,000	03/01/2024
100117146	CF	OCEANSIDE	NY		07/20/2023	5.000	189,768		1,537				695,000	03/01/2024
100117147	CF	WHITESTONE	NY		07/20/2023	3.875	498,804		3,365				995,000	03/01/2024
100117148	CF	ARCADIA	CA		07/20/2023	6.375	412,176		711				944,000	03/01/2024
100117149		MATHER	CA		07/20/2023	7.000	309,906		9,547				429,000	03/01/2024
100117150	CF	REGO PARK	NY		07/20/2023	5.250	259,552		884				455,000	03/01/2024
100117151	CF	SAVANNAH	GA		07/20/2023	4.750	156,401		791				277,000	03/01/2024
100117153		CENTEREACH	NY		07/20/2023	6.375	246,638		8,931				520,000	03/01/2024
100117154		FAIRFIELD	CA		07/20/2023	10.125	156,716		(51)				242,000	03/01/2024
100117155		CLERMONT	FL		07/20/2023	7.375	267,339		7,343				344,000	03/01/2024
100117156		PEMBROKE PINES	FL		07/20/2023	8.126	171,123		3,430				238,000	10/21/2024
100117157		FONTANA	CA		07/20/2023	6.625	341,220		11,880				450,000	03/01/2024
100117158	CF	ATLANTA	GA		07/20/2023	6.125	332,234		7,336				500,000	03/01/2024
100117162		HOUSTON	TX		07/20/2023	6.250	167,957		515				360,000	03/01/2024
100117164	CF	SACRAMENTO	CA		07/20/2023	6.750	260,840		300				365,000	03/01/2024
100117165	CF	GILROY	CA		07/20/2023	6.875	1,351,684		1,900				1,760,000	03/01/2024
100117166	CF	MONROVIA	CA		07/20/2023	6.000	494,333		944				1,150,000	03/01/2024
100117167	CF	MERCED	CA		07/20/2023	6.500	248,044		332				365,000	03/01/2024
100117171		SUPERIOR	CO		07/20/2023	5.250	297,759		1,255				740,000	03/01/2024
100117173	CF	PALM BEACH GARDENS	FL		07/20/2023	6.500	97,175		328				435,000	03/01/2024
100117176	CF	WOODS CROSS	UT		07/20/2023	6.625	317,398		447				439,000	03/01/2024
100117177	CF	LA MESA	CA		07/20/2023	4.875	722,949		3,721				1,270,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117179	CF	ARCADIA	OK		07/20/2023	3.750	727,303		4,982				1,250,000	03/01/2024
100117181	CF	CLIFTON	NJ		07/20/2023	4.749	1,148,825		2,206				2,400,000	03/01/2024
100117183	CF	SIMI VALLEY	CA		07/20/2023	7.500	717,741		(9)				895,000	03/01/2024
100117184	CF	NEWPORT BEACH	CA		07/20/2023	3.500	881,806		3,094				2,000,000	03/01/2024
100117185		GLENDALE	AZ		07/20/2023	8.000	1,150,404		68				2,250,000	03/01/2024
100117187	CF	HOBOKEN	NJ		07/20/2023	3.500	1,153,436		4,320				2,500,000	03/01/2024
100117188	CF	CLEARWATER	FL		07/20/2023	6.750	117,952		22				190,000	03/01/2024
100117189	CF	COLTON	CA		07/20/2023	6.125	232,086		392				467,000	03/01/2024
100117190	CF	DAVENPORT	FL		07/20/2023	4.625	130,875		675				262,000	08/19/2024
100117193		LABELLE	FL		07/20/2023	7.300	135,684		38				190,000	03/01/2024
100117198		BELTON	TX		07/20/2023	7.225	226,604		6,624				290,000	03/01/2024
100117199		SPRING	TX		07/20/2023	7.100	513,611		16,088				830,000	03/01/2024
100117200		CORAL SPRINGS	FL		07/20/2023	7.375	138,387		47				190,000	03/01/2024
100117201		PANAMA CITY BEACH	FL		07/20/2023	8.175	240,778		(132)				302,000	03/01/2024
100117203		COTTONWOOD	AZ		07/20/2023	7.575	311,937		(50)				400,000	03/01/2024
100117206		SAVANNAH	GA		07/20/2023	7.075	261,568		140				370,000	03/01/2024
100117208		NAPLES	FL		07/20/2023	8.125	8,886		(77)				450,000	03/01/2024
100117212		PALM CITY	FL		07/20/2023	7.500	128,373		48				300,000	03/01/2024
100117215		CALHOUN	GA		07/20/2023	6.250	128,290		4,668				252,439	03/01/2024
100117218		WINDERMERE	FL		07/20/2023	6.990	272,426		249				506,000	03/01/2024
100117219		PANAMA CITY BEACH	FL		07/20/2023	7.375	427,469		90				594,900	03/01/2024
100117220	CF	KATY	TX		07/20/2023	5.375	207,319		5,947				320,500	03/01/2024
100117221		ORADELL	NJ		07/20/2023	5.500	357,219		1,238				730,000	03/01/2024
100117224	CF	LA PUENTE AREA	CA		07/20/2023	5.500	350,816		1,031				750,000	03/01/2024
100117226	CF	ELK GROVE	CA		07/20/2023	5.625	301,427		810				831,000	03/01/2024
100117227	CF	LOS ANGELES	CA		07/20/2023	5.500	815,022		2,560				1,300,000	03/01/2024
100117228	CF	CONROE	TX		07/20/2023	5.500	340,046		972				680,000	03/01/2024
100117229		ALLEN	TX		07/20/2023	3.875	165,343		7,134				380,000	03/01/2024
100117230	CF	AGUA DULCE AREA	CA		07/20/2023	5.625	510,888		1,335				1,200,000	03/01/2024
100117231		FORT WORTH	TX		07/20/2023	3.875	174,526		1,414				335,000	03/01/2024
100117233	CF	PASADENA	CA		07/20/2023	4.000	115,449		545				982,000	03/01/2024
100117235		SUGAR LAND	TX		07/20/2023	3.875	189,304		1,490				370,000	03/01/2024
100117236		RICHMOND	TX		07/20/2023	3.625	282,912		2,361				690,000	03/01/2024
100117237		HOUSTON	TX		07/20/2023	4.500	94,051		733				365,000	03/01/2024
100117238		HOUSTON	TX		07/20/2023	4.875	147,213		4,904				275,000	03/01/2024
100117239		SUGAR LAND	TX		07/20/2023	5.125	141,642		601				254,000	03/01/2024
100117240		LEANDER	TX		07/20/2023	4.625	245,975		1,572				620,000	03/01/2024
100117243	CF	JURUPA VALLEY	CA		07/20/2023	5.125	313,406		1,158				757,000	03/01/2024
100117250		SUNRISE	FL		07/20/2023	8.875	276,190		(70)				430,000	03/01/2024
100117257		ORLANDO	FL		07/20/2023	8.375	148,984		(53)				215,000	03/01/2024
100117258		ORLANDO	FL		07/20/2023	8.126	176,319		(22)				340,000	03/01/2024
100117259		MANASSAS	VA		07/20/2023	6.990	151,922		79				230,000	03/01/2024
100117260	CF	MANASSAS	VA		07/20/2023	6.990	169,674		93				268,000	03/01/2024
100117262		MONROE	NC		07/20/2023	7.500	256,277		(75)				390,000	03/01/2024
100117264		CASSELBERRY	FL		07/20/2023	7.001	272,944		8,145				413,000	03/01/2024
100117265		SAINT CLOUD	FL		07/20/2023	8.074	293,010		6				412,000	03/01/2024
100117269		APOPKA	FL		07/20/2023	8.376	166,341		(31)				242,000	03/01/2024
100117270		PHILADELPHIA	PA		07/20/2023	7.375	102,081		4				358,000	03/01/2024
100117271		ROSENBERG	TX		07/20/2023	8.209	227,274		25				343,000	03/01/2024
100117274	CF	ROSEDALE	NY		07/20/2023	7.334	625,524		742				910,000	03/01/2024
100117276		ROSENBERG	TX		07/20/2023	8.084	215,440		47				320,000	03/01/2024
100117277	CF	WARRINGTON	PA		07/20/2023	6.990	179,040		152				300,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117279		TUSCALOOSA	AL		07/20/2023	8.500	99,822		(51)				177,000	03/01/2024
100117283		ANTIOCH	TN		07/20/2023	7.875	142,382		(59)				306,000	03/01/2024
100117284	CF	HOUSTON	TX		07/20/2023	7.000	236,451		111				675,000	03/01/2024
100117288		CHEEKTOWAGA	NY		07/20/2023	9.250	238,832		79				315,000	03/01/2024
100117289		MELBOURNE BEACH	FL		07/20/2023	9.000	2,316,565		74				3,100,000	03/01/2024
100117294		TIVERTON	RI		07/20/2023	10.500	340,707		18				436,000	03/01/2024
100117295		MANSFIELD	NJ		07/20/2023	11.750	258,612		77				335,000	03/01/2024
100117298		GROTON	CT		07/20/2023	10.500	207,449		(19)				264,000	03/01/2024
100117304	CF	CHICAGO	IL		07/20/2023	6.375	797,011		15,756				1,015,000	03/01/2024
100117306		HOUSTON	TX		07/20/2023	7.000	81,832		121				140,000	03/01/2024
100117307	CF	EASTVALE	CA		07/20/2023	3.625	424,022		2,914				829,000	03/01/2024
100117308		PATERSON	NJ		07/20/2023	4.500	287,533		2,028				540,000	03/01/2024
100117311		CHINO	CA		07/20/2023	4.125	278,663		2,040				558,000	03/01/2024
100117313	CF	CLERMONT	FL		07/20/2023	3.875	163,389		1,186				360,000	03/01/2024
100117314	CF	LOS ANGELES	CA		07/20/2023	3.500	288,432		2,779				585,000	03/01/2024
100117315		KISSIMMEE	FL		07/20/2023	4.125	363,994		19,119				521,000	03/01/2024
100117317		MANASSAS	VA		07/20/2023	3.875	141,438		1,139				270,900	03/01/2024
100117318	CF	FARMINGDALE	NY		07/20/2023	4.500	329,008		2,256				610,000	03/01/2024
100117320		POMPANO BEACH	FL		07/20/2023	5.125	255,169		1,095				456,000	03/01/2024
100117322		BAKERSFIELD	CA		07/20/2023	4.125	69,801		568				269,000	03/01/2024
100117323		LAWRENCE	KS		07/20/2023	7.750	91,997		112				145,000	03/01/2024
100117324		PAWLEYS ISLAND	SC		07/20/2023	5.500	122,501		562				215,000	03/01/2024
100117326	CF	NEWTON	NJ		07/20/2023	5.250	148,877		391				237,000	03/01/2024
100117327		POMONA	CA		07/20/2023	8.500	224,106		105				490,000	03/01/2024
100117328	CF	LAS VEGAS	NV		07/20/2023	3.875	169,214		938				340,000	03/01/2024
100117330		MIAMI	FL		07/20/2023	18.000	324,577		(1,643)				640,000	03/01/2024
100117331		PALM SPRINGS	CA		07/20/2023	4.000	151,863		1,177				360,000	03/01/2024
100117332	CF	PALMDALE	CA		07/20/2023	3.625	99,679		557				605,000	03/01/2024
100117333	CF	RIALTO	CA		07/20/2023	3.740	242,087		1,540				625,000	03/01/2024
100117334		HOUSTON	TX		07/20/2023	6.250	180,844		472				250,000	03/01/2024
100117337	CF	ORLANDO	FL		07/20/2023	4.750	94,835		502				164,000	03/01/2024
100117340		HAMPTON	GA		07/20/2023	3.750	118,766		888				256,000	03/01/2024
100117341	CF	GROVETOWN	GA		07/20/2023	4.000	75,759		528				139,000	03/01/2024
100117344		LOS ANGELES	CA		07/20/2023	3.625	572,217		5,550				1,358,000	03/01/2024
100117345		DALLAS	TX		07/20/2023	4.875	159,890		881				470,000	03/01/2024
100117346		HAIKU	HI		07/20/2023	4.625	175,737		1,225				875,000	03/01/2024
100117348		SCOTTSDALE	AZ		07/20/2023	5.250	699,593		3,856				2,100,000	03/01/2024
100117349	CF	GLENDALE	AZ		07/20/2023	3.625	228,082		900				545,000	03/01/2024
100117350		SAN DIEGO	CA		07/20/2023	4.000	104,253		857				290,000	03/01/2024
100117351	CF	VALLEY SPRINGS	CA		07/20/2023	3.000	166,292		774				490,000	03/01/2024
100117352	CF	FRESNO	CA		07/20/2023	4.875	13,431		369				293,000	03/01/2024
100117353		HONOLULU	HI		07/20/2023	4.625	270,110		1,892				610,000	03/01/2024
100117354	CF	OAKLAND	CA		07/20/2023	3.750	295,278		1,948				550,000	03/01/2024
100117355		OCOEE	FL		07/20/2023	3.750	210,659		11,043				333,000	03/01/2024
100117356		OCOEE	FL		07/20/2023	4.275	248,018		12,956				380,000	03/01/2024
100117357	CF	LOS ANGELES AREA	CA		07/20/2023	4.875	367,015		1,662				660,000	03/01/2024
100117359		CORDOVA	TN		07/20/2023	4.000	178,542		1,231				360,000	03/01/2024
100117360	CF	MCKINNEY	TX		07/20/2023	3.875	196,955		847				400,000	03/01/2024
100117361		SAN LEANDRO	CA		07/20/2023	4.875	449,552		2,594				870,000	03/01/2024
100117362		KATY	TX		07/20/2023	4.375	95,234		1,401				271,500	03/01/2024
100117363		STRATFORD	CT		07/20/2023	5.875	292,986		1,304				462,500	03/01/2024
100117365		CYPRESS	TX		07/20/2023	4.625	212,156		8,208				466,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117366		SAN JOSE	CA		07/20/2023	4.250	501,599		3,613				1,500,000	03/01/2024
100117368	CF	PIEDMONT	CA		07/20/2023	3.625	1,360,575		11,820				3,400,000	03/01/2024
100117369	CF	ARCADIA	CA		07/20/2023	4.375	725,360		4,189				2,590,000	03/01/2024
100117370	CF	LOS ANGELES	CA		07/20/2023	4.500	99,453		340				530,000	03/01/2024
100117371	CF	MELISSA	TX		07/20/2023	3.875	210,688		1,017				370,000	03/01/2024
100117372	CF	VICTORVILLE	CA		07/20/2023	6.125	349,981		720				470,000	03/01/2024
100117373		FORT WORTH	TX		07/20/2023	4.375	209,857		1,418				360,000	03/01/2024
100117374	CF	WILSON	NC		07/20/2023	4.125	327,487		14,421				469,000	03/01/2024
100117376		CORINTH	TX		07/20/2023	4.375	192,805		1,432				364,000	03/01/2024
100117377		PLANO	TX		07/20/2023	4.375	201,253		1,456				377,000	03/01/2024
100117379	CF	LA PUENTE AREA	CA		07/20/2023	4.125	546,381		24,182				799,000	03/01/2024
100117380	CF	PHILADELPHIA	PA		07/20/2023	4.875	68,648		481				208,000	03/01/2024
100117382	CF	SAN JOSE	CA		07/20/2023	4.125	458,375		3,142				867,000	03/01/2024
100117383	CF	SACRAMENTO	CA		07/20/2023	4.125	250,233		1,730				720,000	03/01/2024
100117384	CF	HERALD	CA		07/20/2023	4.125	293,353		1,888				620,000	03/01/2024
100117385	CF	CERRITOS	CA		07/20/2023	4.365	500,442		2,807				940,000	03/01/2024
100117386	CF	CARSON	CA		07/20/2023	4.375	477,881		2,909				850,000	03/01/2024
100117387		HENDERSON	NV		07/20/2023	4.250	294,310		2,380				610,000	03/01/2024
100117388	CF	LA MIRADA	CA		07/20/2023	4.125	490,914		2,883				930,000	03/01/2024
100117389	CF	REDONDO BEACH	CA		07/20/2023	4.500	225,130		2,378				918,000	03/01/2024
100117390	CF	LONG BEACH	CA		07/20/2023	4.250	366,423		2,258				740,000	03/01/2024
100117391		KATY	TX		07/20/2023	4.000	237,727		813				454,000	03/01/2024
100117392		PHOENIX	AZ		07/20/2023	4.250	212,451		1,365				383,000	03/01/2024
100117393		LOS ANGELES	CA		07/20/2023	4.625	690,329		5,462				1,950,000	03/01/2024
100117394		LAKE ARROWHEAD	CA		07/20/2023	4.500	414,891		2,877				775,000	03/01/2024
100117395		LAS VEGAS	NV		07/20/2023	4.125	353,898		15,329				541,000	03/01/2024
100117396	CF	(RESEDA AREA) LOS ANGELES	CA		07/20/2023	6.500	701,777		12,981				900,000	03/01/2024
100117398	CF	FRESNO	CA		07/20/2023	4.375	185,262		873				430,000	03/01/2024
100117399	CF	DALY CITY	CA		07/20/2023	4.875	727,277		3,409				1,150,000	03/01/2024
100117400	CF	GARDEN GROVE	CA		07/20/2023	4.250	273,899		10,373				890,000	03/01/2024
100117401	CF	LYNWOOD	CA		07/20/2023	5.750	451,916		10,642				620,000	03/01/2024
100117402	CF	CHINO	CA		07/20/2023	6.250	681,296		13,793				828,000	03/01/2024
100117403		SAN MARCOS	TX		07/20/2023	4.000	160,001		6,996				295,000	03/01/2024
100117404	CF	BEVERLY HILLS	CA		07/20/2023	4.375	735,009		4,383				2,295,000	03/01/2024
100117405		OAKLAND	CA		07/20/2023	4.750	226,635		1,318				900,000	03/01/2024
100117406	CF	FRESNO	CA		07/20/2023	5.875	203,164		497				294,000	03/01/2024
100117407	CF	CARSON	CA		07/20/2023	5.750	435,458		1,123				599,000	03/01/2024
100117408		HOUSTON	TX		07/20/2023	3.875	109,604		862				315,000	03/01/2024
100117410		RICHMOND	TX		07/20/2023	4.250	165,417		1,164				330,000	03/01/2024
100117411		SAN RAMON	CA		07/20/2023	3.375	754,138		7,616				2,995,000	03/01/2024
100117412	CF	ANAHEIM	CA		07/20/2023	4.375	401,290		2,166				700,000	03/01/2024
100117413	CF	IRVINE	CA		07/20/2023	3.375	529,459		3,902				1,335,000	03/01/2024
100117414	CF	UPLAND	CA		07/20/2023	5.250	493,466		1,687				793,000	03/01/2024
100117416		BALDWIN PARK	CA		07/20/2023	3.750	237,975		2,088				502,000	03/01/2024
100117418	CF	FONTANA	CA		07/20/2023	4.500	375,101		1,841				598,500	03/01/2024
100117419		FLUSHING	NY		07/20/2023	5.990	1,260,636		34,805				1,820,000	03/01/2024
100117420	CF	ONTARIO	CA		07/20/2023	6.250	508,539		721				706,000	03/01/2024
100117421	CF	BAYONNE	NJ		07/20/2023	6.375	503,210		1,141				720,000	03/01/2024
100117422		WOODSIDE	NY		07/20/2023	5.625	704,289		21,524				1,000,000	03/01/2024
100117424		WATERBURY	CT		07/20/2023	5.750	84,117		250				140,000	03/01/2024
100117426	CF	ORLANDO	FL		07/20/2023	4.750	432,823		15,507				615,000	03/01/2024
100117430		CATHEDRAL CITY	CA		07/20/2023	6.625	140,061		85				585,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117431		ELK GROVE	CA		07/20/2023	6.500	323,233		514				640,000	03/01/2024
100117435		MIAMI	FL		07/20/2023	6.625	283,305		441				430,000	03/01/2024
100117439		ELLENWOOD	GA		07/20/2023	7.250	96,275		90				160,000	03/01/2024
100117440		LANCASTER	CA		07/20/2023	6.125	280,113		553				430,000	03/01/2024
100117443		NEWARK	NJ		07/20/2023	9.990	454,171		777				645,000	03/01/2024
100117444		MYRTLE BEACH	SC		07/20/2023	8.125	233,263		114				350,000	03/01/2024
100117445		DANBURY	CT		07/20/2023	10.125	241,692		185				425,000	03/01/2024
100117446		BUCHANAN	NY		07/20/2023	8.250	275,501		235				400,000	03/01/2024
100117451		OAKLAND	CA		07/20/2023	7.250	321,002		366				632,500	03/01/2024
100117458	CF	LOMPOC	CA		07/20/2023	6.625	92,033		35				318,000	03/01/2024
100117459	CF	UNION CITY	CA		07/20/2023	7.125	741,627		100				950,000	03/01/2024
100117460	CF	MONTEREY	CA		07/20/2023	6.667	1,745,926		929				2,500,000	03/01/2024
100117462	CF	SPARKS	NV		07/20/2023	6.875	400,152		204				515,000	03/01/2024
100117463	CF	BELLEAIR	FL		07/20/2023	6.709	443,779		108				600,000	03/01/2024
100117464		MILTON	FL		07/20/2023	7.800	152,460		27				210,000	03/01/2024
100117469		PENSACOLA	FL		07/20/2023	8.000	110,707		19				150,000	03/01/2024
100117470	CF	LOCUST GROVE	GA		07/20/2023	8.125	432,592		1,089				563,405	03/01/2024
100117474		SAVANNAH	GA		07/20/2023	7.625	274,843		(57)				375,000	03/01/2024
100117475		CENTRAL ISLIP	NY		07/20/2023	8.850	334,699		8,745				445,000	03/01/2024
100117478		OCEAN CITY	MD		07/20/2023	7.125	219,749		73				330,000	03/01/2024
100117479		KINGSTON	NY		07/20/2023	7.625	342,071		139				450,000	03/01/2024
100117480		CENTEREACH	NY		07/20/2023	7.375	490,112		676				700,000	03/01/2024
100117481		GULF SHORES	AL		07/20/2023	7.875	364,776		44				473,000	03/01/2024
100117482		FORT WALTON BEACH	FL		07/20/2023	8.175	201,875		(166)				250,000	03/01/2024
100117483		GOULDSBORO	PA		07/20/2023	7.575	206,033		(19)				265,000	03/01/2024
100117484		SEVIERVILLE	TN		07/20/2023	7.475	820,163		(74)				1,050,000	03/01/2024
100117487		DESTIN	FL		07/20/2023	7.975	558,447		(338)				700,000	03/01/2024
100117489		POCONO LAKE	PA		07/20/2023	7.900	203,483		52				265,000	03/01/2024
100117490	CF	LOVELAND	CO		07/20/2023	7.250	506,479		5,725				615,000	03/01/2024
100117491		CORAL GABLES	FL		07/20/2023	7.125	2,259,731		3,351				4,600,000	03/01/2024
100117492	CF	NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023	7.250	1,081,657		982				1,375,000	03/01/2024
100117494	CF	HELENA	MT		07/20/2023	7.749	303,922		114				400,000	03/01/2024
100117495		CARSON	CA		07/20/2023	6.375	178,178		380				582,000	03/01/2024
100117497	CF	SANFORD	FL		07/20/2023	7.999	273,232		209				325,000	03/01/2024
100117499	CF	WESTBURY	NY		07/20/2023	7.374	398,308		443				620,000	03/01/2024
100117503		KISSIMMEE	FL		07/20/2023	8.251	159,283		3,455				239,000	06/24/2024
100117504		POMPANO BEACH	FL		07/20/2023	6.500	159,288		138				345,000	03/01/2024
100117505		OAK LAWN	IL		07/20/2023	6.625	251,497		341				370,000	03/01/2024
100117509	CF	PALMDALE	CA		07/20/2023	6.126	150,847		298				270,000	03/01/2024
100117510		PINECREST	FL		07/20/2023	6.375	572,130		1,163				1,219,000	03/01/2024
100117513		WINTER HAVEN	FL		07/20/2023	8.125	214,831		168				355,000	03/01/2024
100117518		MIAMI	FL		07/20/2023	6.167	176,177		379				310,000	03/01/2024
100117520		HAINES CITY	FL		07/20/2023	7.125	258,783		169				369,000	03/01/2024
100117526	CF	STANWOOD	WA		07/20/2023	7.740	400,944		26				670,000	03/01/2024
100117527	CF	HENDERSON	NV		07/20/2023	6.875	1,790,039		677				3,000,000	03/01/2024
100117528	CF	EL CAJON	CA		07/20/2023	6.500	534,691		400				730,000	03/01/2024
100117529	CF	LOS ANGELES (WOODLAND HILLS AR	CA		07/20/2023	9.250	1,163,581		794				1,375,000	03/01/2024
100117530	CF	FRESNO	CA		07/20/2023	7.125	109,639		107				280,000	03/01/2024
100117531	CF	STOCKTON	CA		07/20/2023	6.500	102,023		196				441,000	03/01/2024
100117532	CF	SAN JOSE	CA		07/20/2023	6.250	950,186		18,414				1,400,000	03/01/2024
100117533		REDONDO BEACH	CA		07/20/2023	6.500	1,065,579		1,941				2,793,000	03/01/2024
100117534	CF	PERRIS	CA		07/20/2023	6.875	352,912		208				470,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117535	CF	CHICAGO	IL		07/20/2023	6.875	181,846		148				340,000	03/01/2024
100117537		CLARKSVILLE	TN		07/20/2023	6.500	141,488		224				223,000	03/01/2024
100117538	CF	FREMONT	CA		07/20/2023	6.250	1,550,292		1,826				2,425,000	03/01/2024
100117540		PALMDALE	CA		07/20/2023	7.500	211,916		120				534,000	03/01/2024
100117541	CF	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	7.375	715,241		632				907,000	03/01/2024
100117543	CF	JACKSONVILLE	OR		07/20/2023	6.250	1,087,234		1,990				1,750,000	03/01/2024
100117545	CF	GARDEN GROVE	CA		07/20/2023	6.125	521,086		951				920,000	03/01/2024
100117547		SAN JOSE	CA		07/20/2023	6.250	473,461		1,214				1,000,000	03/01/2024
100117548		HUNTINGTON BEACH	CA		07/20/2023	6.375	605,040		1,770				1,485,000	03/01/2024
100117549		ROUND ROCK	TX		07/20/2023	6.875	300,010		4,077				455,000	03/01/2024
100117550	CF	MORENO VALLEY	CA		07/20/2023	6.625	351,091		343				532,000	03/01/2024
100117552		HUNTINGTON BEACH	CA		07/20/2023	6.125	545,870		1,172				1,200,000	03/01/2024
100117553		SAN JOSE	CA		07/20/2023	6.750	823,369		964				1,520,000	03/01/2024
100117554	CF	JURUPA VALLEY	CA		07/20/2023	6.750	439,407		249				634,000	03/01/2024
100117558	CF	INDIANAPOLIS	IN		07/20/2023	8.625	192,731		(116)				240,000	03/01/2024
100117565	CF	CYPRESS	TX		07/20/2023	7.500	455,405		(50)				720,000	03/01/2024
100117567	CF	KISSIMMEE	FL		07/20/2023	8.125	381,237		(6)				500,000	03/01/2024
100117568	CF	SALINAS	CA		07/20/2023	6.000	525,950		1,026				850,000	03/01/2024
100117569		DAVENPORT	FL		07/20/2023	7.375	90,604		799				274,000	03/01/2024
100117572	CF	SUNNYVALE	CA		07/20/2023	5.750	1,083,975		27,462				1,685,000	03/01/2024
100117573	CF	WESTLAKE VILLAGE	CA		07/20/2023	5.750	690,562		1,728				1,465,000	03/01/2024
100117575	CF	DALY CITY	CA		07/20/2023	8.000	863,959		3,926				1,070,000	03/01/2024
100117579	CF	LOS ANGELES	CA		07/20/2023	6.375	395,724		507				1,100,000	03/01/2024
100117580		(ARLETA AREA)LOS ANGELES	CA		07/20/2023	6.875	400,054		5,623				825,000	03/01/2024
100117581	CF	KISSIMMEE	FL		07/20/2023	7.000	411,749		5,334				565,000	03/01/2024
100117582	CF	DES PLAINES	IL		07/20/2023	6.875	222,287		115				410,000	03/01/2024
100117583	CF	SAN DIEGO	CA		07/20/2023	7.125	459,991		5,034				665,000	03/01/2024
100117584		HERRIMAN	UT		07/20/2023	7.750	285,669		(100)				415,000	03/01/2024
100117585	CF	ANTIOCH	CA		07/20/2023	7.125	544,633		6,444				744,000	03/01/2024
100117586	CF	LA PORTE	TX		07/20/2023	6.875	173,583		2,435				315,000	03/01/2024
100117587	CF	ATHERTON	CA		07/20/2023	7.000	2,879,503		307				6,000,000	03/01/2024
100117588	CF	KATY	TX		07/20/2023	7.000	119,293		601				540,000	03/01/2024
100117589	CF	ORLANDO	FL		07/20/2023	6.875	355,881		4,680				660,000	03/01/2024
100117590		KATY	TX		07/20/2023	6.875	196,796		2,801				406,000	03/01/2024
100117591	CF	GAITHERSBURG	MD		07/20/2023	6.875	335,802		4,706				650,000	03/01/2024
100117593		HAINES CITY	FL		07/20/2023	7.500	189,443		(102)				385,000	03/01/2024
100117594		KIRKLAND	WA		07/20/2023	7.625	1,624,277		11,864				2,790,000	03/01/2024
100117603		LOUISVILLE	KY		07/20/2023	7.950	184,488		(97)				265,000	03/01/2024
100117604		ST. AUGUSTINE	FL		07/20/2023	8.475	216,816		(156)				320,000	03/01/2024
100117608		GARDEN GROVE	CA		07/20/2023	7.375	382,649		80				1,550,000	03/01/2024
100117609		MYRTLE BEACH	SC		07/20/2023	8.250	307,127		83				465,000	03/01/2024
100117611		PORTER	TX		07/20/2023	8.375	290,254		(76)				450,000	03/01/2024
100117614		BOCA RATON	FL		07/20/2023	8.500	234,175		(99)				395,000	03/02/2024
100117615		SPRING	TX		07/20/2023	8.500	361,999		(70)				490,000	03/01/2024
100117617		CHARLOTTE	NC		07/20/2023	8.334	270,413		(101)				390,000	03/01/2024
100117619		CONROE	TX		07/20/2023	7.709	106,296		18				170,000	03/01/2024
100117620		GAINESVILLE	GA		07/20/2023	6.990	148,176		141				390,000	03/01/2024
100117623	CF	MYRTLE BEACH	SC		07/20/2023	8.250	188,294		(127)				250,000	03/01/2024
100117624		ORLANDO	FL		07/20/2023	7.990	147,473		(28)				215,000	03/01/2024
100117628		WOODBRIDGE	VA		07/20/2023	8.250	126,678		(75)				195,000	03/01/2024
100117631		RICHMOND	CA		07/20/2023	10.875	621,383		(147)				1,090,000	03/01/2024
100117632		TUCSON	AZ		07/20/2023	10.625	298,117		(187)				365,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117634		FRESH MEADOWS	NY		07/20/2023	10.375	413,417		(18)				560,000	03/01/2024
100117636		WATERBURY	CT		07/20/2023	8.875	131,001		(5)				168,000	03/01/2024
100117639		MASTIC	NY		07/20/2023	10.875	262,628		183				350,000	03/01/2024
100117643		ORLANDO	FL		07/20/2023	9.625	104,606		(33)				150,000	03/01/2024
100117649		OXNARD	CA		07/20/2023	9.125	523,127		(319)				650,000	03/01/2024
100117650		OCALA	FL		07/20/2023	9.875	100,635		(12)				136,000	03/01/2024
100117651		PARKLAND	FL		07/20/2023	11.000	714,300		(153)				895,000	03/01/2024
100117652		NEW BRAUNFELS	TX		07/20/2023	9.750	220,030		(154)				280,000	03/01/2024
100117655		MYRTLE BEACH	SC		07/20/2023	9.750	147,325		(70)				197,000	03/01/2024
100117657		NASHVILLE	TN		07/20/2023	8.334	272,501		(2)				380,000	03/01/2024
100117658		LAS VEGAS	NV		07/20/2023	9.500	196,876		(103)				270,000	03/01/2024
100117659	CF	DAYTONA BEACH SHORES	FL		07/20/2023	7.625	136,650		(53)				252,000	03/01/2024
100117662	CF	LAFAYETTE	CA		07/20/2023	6.750	1,427,527		378				2,865,000	03/01/2024
100117663	CF	ORLANDO	FL		07/20/2023	7.750	274,093		(108)				347,000	03/01/2024
100117664	CF	BEAUMONT	CA		07/20/2023	10.375	403,542		(100)				450,000	03/01/2024
100117666		HESPERIA	CA		07/20/2023	9.990	218,347		(229)				415,000	03/01/2024
100117668		BUENA PARK	CA		07/20/2023	9.375	1,751,622		(17)				2,410,000	03/01/2024
100117669		LITTLETON	CO		07/20/2023	7.100	355,969		24				633,000	03/01/2024
100117673		HILTON HEAD ISLAND	SC		07/20/2023	8.100	248,739		(123)				360,000	03/01/2024
100117679		PHILADELPHIA	PA		07/20/2023	8.600	135,543		(86)				224,900	03/01/2024
100117681		DURANGO	CO		07/20/2023	7.275	364,875		10,642				510,000	03/01/2024
100117685		NAPERVILLE	IL		07/20/2023	5.750	224,121		5,383				380,000	03/01/2024
100117686		DAVENPORT	FL		07/20/2023	6.125	336,051		7,105				503,000	03/01/2024
100117687	CF	WOODLAND PARK	NJ		07/20/2023	6.875	324,798		245				440,000	03/01/2024
100117688		CLERMONT	FL		07/20/2023	5.750	309,652		7,674				438,000	03/01/2024
100117689		CYPRESS	TX		07/20/2023	6.250	355,830		6,741				478,000	03/01/2024
100117690		ALLEN	TX		07/20/2023	5.750	210,916		5,375				424,000	03/01/2024
100117692		COLUMBIA	SC		07/20/2023	5.750	108,538		2,620				215,000	03/01/2024
100117693	CF	SANTA CLARITA	CA		07/20/2023	6.500	274,801		213				660,000	03/01/2024
100117694	CF	WEST HARTFORD	CT		07/20/2023	5.750	223,414		550				345,000	03/01/2024
100117695		CLERMONT	FL		07/20/2023	6.250	317,978		6,002				465,000	03/01/2024
100117698		MARATHON	FL		07/20/2023	6.750	2,403,217		36,634				4,400,000	03/01/2024
100117699		LONG BEACH	CA		07/20/2023	5.750	320,602		1,209				570,000	03/01/2024
100117700		CALIMESA	CA		07/20/2023	5.750	380,338		1,124				610,000	03/01/2024
100117701		CIBOLO	TX		07/20/2023	6.250	227,345		504				446,000	03/01/2024
100117703	CF	ELK GROVE	CA		07/20/2023	5.750	307,637		640				740,000	03/01/2024
100117704	CF	STOCKTON	CA		07/20/2023	6.750	308,328		285				420,000	03/01/2024
100117705	CF	PASADENA	CA		07/20/2023	5.875	372,936		793				1,450,000	03/01/2024
100117707	CF	ROSEMEAD	CA		07/20/2023	5.875	234,947		622				950,000	03/01/2024
100117708	CF	PALMDALE	CA		07/20/2023	5.875	267,686		466				573,000	03/01/2024
100117710	CF	KATY	TX		07/20/2023	5.875	78,484		1,110				565,000	03/01/2024
100117711	CF	PALMDALE AREA	CA		07/20/2023	7.375	444,291		153				550,000	03/01/2024
100117712	CF	LOS ANGELES	CA		07/20/2023	6.250	196,490		233				1,000,000	03/01/2024
100117713		AREA OF ARLETA LOS ANGELES	CA		07/20/2023	6.875	691,637		450				880,000	03/01/2024
100117714		TEMECULA	CA		07/20/2023	6.875	568,276		566				931,000	03/01/2024
100117715	CF	ELK GROVE	CA		07/20/2023	5.875	123,529		275				700,000	03/01/2024
100117716	CF	ORANGE	CA		07/20/2023	7.000	390,099		163				930,000	03/01/2024
100117717	CF	(GRANADA HILLS AREA) LOS ANGEL	CA		07/20/2023	5.875	589,641		1,318				1,280,000	03/01/2024
100117719	CF	ESCONDIDO	CA		07/20/2023	8.625	668,249		(138)				800,000	03/01/2024
100117720		PLANO	TX		07/20/2023	7.000	286,114		180				685,000	03/01/2024
100117721	CF	BROWNSVILLE	TX		07/20/2023	7.125	142,970		11				260,100	03/01/2024
100117723	CF	CASTRO VALLEY	CA		07/20/2023	7.375	688,842		(3)				950,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117724		ROUND ROCK	TX		07/20/2023	7.125	367,359		309				826,000	03/01/2024
100117725	CF	WEST COVINA	CA		07/20/2023	7.125	359,676		51				825,000	03/01/2024
100117726	CF	CORAL SPRINGS	FL		07/20/2023	7.250	509,129		5,235				760,000	03/01/2024
100117727	CF	SAN LEANDRO	CA		07/20/2023	7.000	567,380		7,303				835,000	03/01/2024
100117728		WEST VALLEY CITY	UT		07/20/2023	7.125	185,833		130				361,000	03/01/2024
100117729		LOS ANGELES	CA		07/20/2023	7.125	2,381,721		706				4,175,000	03/01/2024
100117730		LUBBOCK	TX		07/20/2023	5.875	140,464		333				235,000	03/01/2024
100117731		FRISCO	TX		07/20/2023	5.875	326,508		7,744				520,000	03/01/2024
100117732		SUGAR LAND	TX		07/20/2023	5.875	357,255		1,061				650,000	03/01/2024
100117733		PHILADELPHIA	PA		07/20/2023	7.525	278,431		7,301				365,000	03/01/2024
100117735		MELISSA	TX		07/20/2023	6.750	229,330		382				575,000	03/01/2024
100117736		PACIFICA	CA		07/20/2023	6.880	732,320		458				1,300,000	03/01/2024
100117737		MAGNOLIA	TX		07/20/2023	8.750	223,572		(409)				449,000	03/01/2024
100117739		PHILADELPHIA	PA		07/20/2023	7.550	172,066		(1)				252,000	03/01/2024
100117741	CF	SUWANEE	GA		07/20/2023	6.865	579,177		8,192				917,000	03/01/2024
100117742		YORKVILLE	IL		07/20/2023	7.125	177,474		2,164				345,000	03/01/2024
100117743		TAMPA	FL		07/20/2023	7.875	541,368		3,444				815,000	03/01/2024
100117745		ORANGE	CA		07/20/2023	7.125	377,151		212				766,000	03/01/2024
100117746		ELK GROVE	CA		07/20/2023	7.250	330,033		192				622,000	03/01/2024
100117748		MIAMI	FL		07/20/2023	7.125	110,903		133				220,000	03/01/2024
100117750		MIAMI	FL		07/20/2023	7.375	1,013,281		893				1,930,000	03/01/2024
100117752		SAINT CLOUD	FL		07/20/2023	7.500	378,806		3,389				712,000	03/01/2024
100117757		BATON ROUGE	LA		07/20/2023	7.125	611,986		7,571				875,000	03/01/2024
100117760		LAKELAND	FL		07/20/2023	7.250	316,292		3,526				434,990	03/01/2024
100117762	CF	NORTHRIDGE	CA		07/20/2023	7.750	2,326,254		(398)				3,400,000	03/01/2024
100117763		FRIDLEY	MN		07/20/2023	7.875	286,605		1,782				374,000	03/01/2024
100117766		ARLINGTON	TX		07/20/2023	8.125	226,849		23				320,000	03/01/2024
100117767		SEATTLE	WA		07/20/2023	8.250	631,580		1,978				870,000	03/01/2024
100117769		FULSHEAR	TX		07/20/2023	8.000	347,777		1,486				508,000	03/01/2024
100117770		RENTON	WA		07/20/2023	8.750	434,934		580				615,000	03/01/2024
100117771		FAIRFAX	VA		07/20/2023	9.000	728,517		67				1,000,000	03/01/2024
100117773		ROSEMEAD	CA		07/20/2023	8.500	639,779		1,118				910,000	03/01/2024
100117775	CF	(WEST HILLLS AREA) LOS ANGELES	CA		07/20/2023	8.625	887,479		(199)				1,200,000	03/01/2024
100117776	CF	FORT WALTON BEACH	FL		07/20/2023	7.500	182,273		(56)				370,000	03/01/2024
100117777		NEW CANEY	TX		07/20/2023	7.000	157,659		1,970				271,000	03/01/2024
100117778		BELLEVUE	WA		07/20/2023	8.375	587,699		1,313				820,000	03/01/2024
100117779	CF	BAKERSFIELD	CA		07/20/2023	8.125	299,508		1,161				435,000	03/01/2024
100117781		FISHERS	IN		07/20/2023	7.250	360,037		332				730,000	03/01/2024
100117783		TORRANCE	CA		07/20/2023	7.250	166,360		1,838				365,000	03/01/2024
100117786	CF	CONCORD	NC		07/20/2023	7.875	522,110		(116)				760,000	03/01/2024
100117787		GARDENA	CA		07/20/2023	7.250	146,396		1,621				350,000	03/01/2024
100117791		SONOMA	CA		07/20/2023	7.240	1,044,582		11,443				1,550,000	03/01/2024
100117792		EDMOND	OK		07/20/2023	7.250	171,481		1,877				272,000	03/01/2024
100117793		SANTA CLARITA AREA	CA		07/20/2023	8.375	537,695		1,033				740,000	03/01/2024
100117794		UPPER DARBY	PA		07/20/2023	8.375	143,243		278				350,000	03/01/2024
100117795		NORTH HILLS AREA CITY OF LOS	CA		07/20/2023	7.625	544,422		4,382				750,000	03/01/2024
100117797		GREENVILLE	TX		07/20/2023	8.500	198,111		266				310,000	03/01/2024
100117799		GREENVILLE	TX		07/20/2023	8.500	218,846		403				321,000	03/01/2024
100117804		FRESNO	CA		07/20/2023	7.375	391,311		257				555,000	03/01/2024
100117805	CF	ROWLAND HEIGHTS	CA		07/20/2023	6.875	446,703		6,270				890,000	03/01/2024
100117806		KATY	TX		07/20/2023	8.000	225,875		1,109				318,000	03/01/2024
100117808		LOGANVILLE	GA		07/20/2023	8.000	200,017		(4)				257,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117810		RANDOLPH	MA		07/20/2023	7.375	331,883		3,361				500,000	03/01/2024
100117812		WASHINGTON	NC		07/20/2023	7.375	173,464		64				245,000	03/01/2024
100117814		DESTIN	FL		07/20/2023	7.625	247,712		160				330,000	03/01/2024
100117816	CF	SAN LEANDRO	CA		07/20/2023	7.125	747,865		9,077				1,172,000	03/01/2024
100117820		JAMAICA	NY		07/20/2023	9.125	472,775		(75)				600,000	03/01/2024
100117822		MORAN	WY		07/20/2023	8.500	1,026,896		(270)				2,350,000	03/01/2024
100117823		CENTRAL ISLIP	NY		07/20/2023	9.625	284,561		97				425,000	03/01/2024
100117826		SAN DIEGO	CA		07/20/2023	9.250	344,020		(317)				510,000	03/01/2024
100117831		PEMBROKE PARK	FL		07/20/2023	11.990	91,885		(49)				128,000	03/01/2024
100117833		HOUSTON	TX		07/20/2023	9.917	133,078		(81)				175,000	03/01/2024
100117836		MIAMI	FL		07/20/2023	10.125	1,547,809		(52)				2,100,000	03/01/2024
100117837		PORT SAINT LUCIE	FL		07/20/2023	9.250	295,779		(45)				405,000	03/01/2024
100117842		KATY	TX		07/20/2023	8.875	404,148		(173)				540,000	03/01/2024
100117844	CF	ROHNERT PARK	CA		07/20/2023	7.490	549,296		(143)				824,000	03/01/2024
100117847		KATY	TX		07/20/2023	9.750	277,494		(55)				350,000	03/01/2024
100117848		CEDAR RAPIDS	IA		07/20/2023	11.100	117,721		(31)				178,000	03/01/2024
100117849	CF	FULSHEAR	TX		07/20/2023	9.625	392,624		(236)				462,000	03/01/2024
100117850	CF	ORLANDO	FL		07/20/2023	8.000	217,927		(93)				291,000	03/01/2024
100117851	CF	FOLSOM	CA		07/20/2023	9.625	1,332,689		568				1,560,000	03/01/2024
100117852	CF	DAVENPORT	FL		07/20/2023	7.625	436,803		(89)				525,000	03/01/2024
100117855	CF	TACOMA	WA		07/20/2023	8.500	298,748		(143)				415,000	03/01/2024
100117867		CORAL SPRINGS	FL		07/20/2023	8.500	109,094		(69)				165,000	03/01/2024
100117869		WEST PALM BEACH	FL		07/20/2023	9.125	223,825		(76)				300,000	03/01/2024
100117870		PANAMA CITY BEACH	FL		07/20/2023	8.500	342,445		(309)				545,000	03/01/2024
100117873		MISSOURI CITY	TX		07/20/2023	7.959	247,807		(68)				335,000	03/01/2024
100117874	CF	ORLANDO	FL		07/20/2023	7.375	196,189		(34)				335,000	03/01/2024
100117875	CF	MIAMI	FL		07/20/2023	7.417	399,263		8				550,000	03/01/2024
100117876	CF	PHILADELPHIA	PA		07/20/2023	7.625	130,047		(45)				180,000	03/01/2024
100117887	CF	LOS ANGELES	CA		07/20/2023	9.000	996,450		(382)				1,675,000	03/01/2024
100117889	CF	WOODLAND PARK	NJ		07/20/2023	8.875	280,226		(136)				392,000	03/01/2024
100117891	CF	BAKERSFIELD	CA		07/20/2023	7.875	279,099		(77)				365,000	03/01/2024
100117892	CF	MIAMI BEACH	FL		07/20/2023	8.875	196,935		(210)				225,000	03/01/2024
100117893		ATLANTA	GA		07/20/2023	8.125	1,355,207		(493)				2,582,000	03/01/2024
100117897		OCALA	FL		07/20/2023	7.500	440,240		59				610,000	03/01/2024
100117898		BOCA RATON	FL		07/20/2023	8.615	125,346		(98)				165,000	03/01/2024
100117899	CF	MANASSAS	VA		07/20/2023	6.709	214,355		163				328,000	03/01/2024
100117902		HYATTSVILLE	MD		07/20/2023	8.584	511,594		18				642,000	03/01/2024
100117910		SAN JOSE	CA		07/20/2023	9.625	406,541		(250)				535,000	03/01/2024
100117911		GLENDALE	AZ		07/20/2023	10.250	292,871		(97)				390,000	03/01/2024
100117913		UNION CITY	CA		07/20/2023	9.625	363,014		(263)				475,000	03/01/2024
100117914		WEST PALM BEACH	FL		07/20/2023	10.250	281,474		(86)				360,000	03/01/2024
100117920		RALEIGH	NC		07/20/2023	10.000	547,388		(247)				725,000	03/01/2024
100117922	CF	WINNETKA (CITY OF LOS ANGELES)	CA		07/20/2023	8.125	505,473		(200)				845,000	03/01/2024
100117924		EDINBURG	TX		07/20/2023	10.750	158,889		(114)				220,000	03/01/2024
100117925	CF	ANAHEIM	CA		07/20/2023	7.875	611,295		(232)				773,000	03/01/2024
100117928	CF	MORENO VALLEY	CA		07/20/2023	6.875	375,784		17				579,000	03/01/2024
100117930	CF	LAKE STEVENS	WA		07/20/2023	7.750	1,598,148		(675)				2,000,000	03/01/2024
100117931	CF	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	8.750	613,112		(240)				750,000	03/01/2024
100117933		COLLEGE STATION	TX		07/20/2023	7.250	180,041		1,721				355,000	03/01/2024
100117934		LOS ANGELES	CA		07/20/2023	7.500	190,446		72				855,000	03/01/2024
100117935		LAS VEGAS	NV		07/20/2023	9.625	368,332		149				450,000	03/01/2024
100117937	CF	ESCONDIDO	CA		07/20/2023	7.250	456,081		71				750,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117938	CF	ROSEMEAD	CA		07/20/2023	7.990	497,951		2,428				630,000	03/01/2024
100117941		ELLICOTT CITY	MD		07/20/2023	7.625	461,530		3,731				715,000	03/01/2024
100117942	CF	MILLBRAE	CA		07/20/2023	6.990	1,737,804		21,319				2,475,000	03/01/2024
100117945		KATY	TX		07/20/2023	7.875	186,078		93				255,000	03/01/2024
100117946		SUN CITY CENTER	FL		07/20/2023	4.750	169,900		6,406				275,000	03/01/2024
100117947		KATY	TX		07/20/2023	4.875	168,534		982				340,000	03/01/2024
100117948		WESLEY CHAPEL	FL		07/20/2023	4.750	198,610		1,077				340,000	03/01/2024
100117949	CF	LYNWOOD	CA		07/20/2023	4.875	309,870		1,467				655,000	03/01/2024
100117950		HOUSTON	TX		07/20/2023	4.750	131,257		723				245,000	03/01/2024
100117951		ALHAMBRA	CA		07/20/2023	5.625	563,811		17,328				970,000	03/01/2024
100117953		FORT WALTON BEACH	FL		07/20/2023	4.875	223,821		1,182				390,000	03/01/2024
100117954		WINTER HAVEN	FL		07/20/2023	4.875	188,688		1,030				308,000	03/01/2024
100117955	CF	SAN DIEGO	CA		07/20/2023	7.500	834,348		7,171				997,000	03/01/2024
100117959	CF	HOUSTON	TX		07/20/2023	7.875	358,675		(103)				457,000	03/01/2024
100117961		SAN LORENZO	CA		07/20/2023	4.750	484,771		3,245				980,000	03/01/2024
100117963		PALMDALE	CA		07/20/2023	6.959	153,176		75				216,000	03/01/2024
100117964		HOUSTON	TX		07/20/2023	9.750	229,190		(41)				320,000	03/01/2024
100117965	CF	WARMINSTER	PA		07/20/2023	6.917	191,941		94				395,000	03/01/2024
100117966	CF	NEW LONDON	CT		07/20/2023	7.500	213,493		(71)				310,000	03/01/2024
100117969		OLIVEHURST	CA		07/20/2023	8.000	128,461		(5)				203,000	03/01/2024
100117970		LAS VEGAS	NV		07/20/2023	8.000	137,516		(58)				190,000	03/01/2024
100117975		SOUTH GATE	CA		07/20/2023	7.750	393,823		(79)				670,000	03/01/2024
100117976		MARIETTA	GA		07/20/2023	9.250	132,052		(101)				176,000	03/01/2024
100117980		STRATFORD	CT		07/20/2023	10.000	319,348		(313)				385,000	03/01/2024
100117987		LEAGUE CITY	TX		07/20/2023	10.500	172,572		(207)				230,000	03/01/2024
100117989		BOCA RATON	FL		07/20/2023	9.250	188,614		(91)				235,000	03/01/2024
100117992	CF	LAKE WYLIE	SC		07/20/2023	8.250	163,537		(135)				208,000	03/01/2024
100117993	CF	KISSIMMEE	FL		07/20/2023	8.125	275,188		(272)				355,000	03/01/2024
100117994		ZEPHYRHILLS	FL		07/20/2023	10.500	319,767		(61)				405,000	03/01/2024
100117995	CF	WELLINGTON	FL		07/20/2023	7.375	1,858,430		(350)				2,400,000	03/01/2024
100117998		MERIDEN	CT		07/20/2023	7.250	219,763		9				325,000	03/01/2024
100117999		EAGLE MOUNTAIN	UT		07/20/2023	7.865	408,648		(101)				553,000	03/01/2024
100118000		MONROEVILLE	PA		07/20/2023	8.750	146,890		(150)				415,000	03/01/2024
100118002	CF	NORTH FORT MYERS	FL		07/20/2023	7.125	757,449		384				1,070,000	03/01/2024
100118004	CF	RANCHO CORDOVA	CA		07/20/2023	6.250	427,004		477				675,000	03/01/2024
100118005	CF	SAN JOSE	CA		07/20/2023	6.250	1,025,439		1,405				1,620,000	03/01/2024
100118006	CF	STUARTS DRAFT	VA		07/20/2023	6.250	274,614		251				428,000	03/01/2024
100118007	CF	LOS ANGELES	CA		07/20/2023	6.250	420,349		521				1,100,000	03/01/2024
100118008	CF	ONTARIO	CA		07/20/2023	6.250	662,004		806				920,000	03/01/2024
100118010	CF	ONTARIO	CA		07/20/2023	6.250	558,769		627				795,000	03/01/2024
100118011	CF	ONTARIO	CA		07/20/2023	6.250	512,609		651				705,000	03/01/2024
100118012	CF	TUJUNGA	CA		07/20/2023	6.250	1,047,050		20,707				1,425,000	03/01/2024
100118013	CF	LOS ANGELES	CA		07/20/2023	6.125	919,139		1,669				1,525,000	03/01/2024
100118014	CF	SAN JOSE	CA		07/20/2023	6.125	833,013		1,302				1,168,000	03/01/2024
100118016	CF	CHINO	CA		07/20/2023	6.125	535,298		830				745,000	03/01/2024
100118017	CF	WESTMINSTER	CA		07/20/2023	6.250	607,689		646				890,000	03/01/2024
100118019	CF	HACIENDA HEIGHTS	CA		07/20/2023	6.250	679,083		806				994,000	03/01/2024
100118020	CF	SAN JUAN CAPISTRANO	CA		07/20/2023	6.250	1,651,878		1,800				2,600,000	03/01/2024
100118022	CF	GARDENA	CA		07/20/2023	6.250	560,741		858				900,000	03/01/2024
100118023	CF	FOUNTAIN VALLEY	CA		07/20/2023	6.125	501,731		584				1,030,000	03/01/2024
100118024	CF	RANCHO CUCAMONGA	CA		07/20/2023	6.125	551,047		11,269				720,000	03/01/2024
100118025	CF	ONTARIO	CA		07/20/2023	6.250	682,488		13,183				940,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118026	CF	BUENA PARK	CA		07/20/2023	6.250	589,415		662				920,000	03/01/2024
100118027	CF	FONTANA	CA		07/20/2023	6.250	375,154		414				585,000	03/01/2024
100118028	CF	CORONA	CA		07/20/2023	6.125	353,956		474				560,000	03/01/2024
100118029	CF	GARDEN GROVE	CA		07/20/2023	6.125	544,060		1,073				1,280,000	03/01/2024
100118030	CF	MCDONOUGH	GA		07/20/2023	6.250	251,691		251				365,500	03/01/2024
100118031	CF	HERNDON	VA		07/20/2023	6.125	239,598		277				350,000	03/01/2024
100118032	CF	WESTMINSTER	CA		07/20/2023	6.125	665,622		898				1,050,000	03/01/2024
100118034	CF	SAN FRANCISCO	CA		07/20/2023	6.125	1,037,892		21,199				1,600,000	03/01/2024
100118035	CF	FRESNO	CA		07/20/2023	6.125	139,664		390				320,000	03/01/2024
100118038	CF	FALLS CHURCH	VA		07/20/2023	3.875	292,677		2,536				870,000	03/01/2024
100118041		ENGLEWOOD	OH		07/20/2023	5.000	233,873		1,214				404,000	03/01/2024
100118042		HAMILTON	NJ		07/20/2023	5.125	132,561		616				240,000	03/01/2024
100118044	CF	NEWARK	NJ		07/20/2023	3.750	297,149		2,729				595,000	03/01/2024
100118045	CF	PARMA	OH		07/20/2023	5.250	79,380		348				133,000	03/01/2024
100118048		QUAKERTOWN	PA		07/20/2023	4.500	123,905		782				210,000	03/01/2024
100118049	CF	BALTIMORE	MD		07/20/2023	4.875	57,765		304				100,000	03/01/2024
100118051		MAPLE HEIGHTS	OH		07/20/2023	4.125	58,508		370				102,000	03/01/2024
100118052		BELOIT	WI		07/20/2023	4.625	43,998		228				73,000	03/01/2024
100118054		HAMPTON BAYS	NY		07/20/2023	5.625	607,988		3,496				1,250,000	03/01/2024
100118055		DUNDALK	MD		07/20/2023	8.500	140,874		(101)				175,000	03/01/2024
100118056		INDEPENDENCE	MO		07/20/2023	5.000	44,459		200				122,000	03/01/2024
100118057	CF	MARION	IN		07/20/2023	5.125	60,706		265				102,000	03/01/2024
100118058	CF	HAUPPAUGE	NY		07/20/2023	4.375	436,224		3,321				1,210,000	03/01/2024
100118059		SAINT BERNARD	OH		07/20/2023	6.000	140,054		515				228,000	03/01/2024
100118063		CHATTANOOGA	TN		07/20/2023	4.875	121,464		625				209,000	03/01/2024
100118064		MIAMI BEACH	FL		07/20/2023	7.490	535,725		(59)				1,375,000	03/01/2024
100118065		KINGS PARK	NY		07/20/2023	8.125	262,575		(82)				375,000	03/01/2024
100118066		ORLANDO	FL		07/20/2023	6.917	276,344		173				515,000	03/01/2024
100118067	CF	OZONE PARK	NY		07/20/2023	7.115	454,583		206				975,000	03/01/2024
100118069		ALTAMONTE SPRINGS	FL		07/20/2023	7.875	97,079		(46)				218,000	03/01/2024
100118073		OGDEN	UT		07/20/2023	7.625	182,278		(89)				400,000	03/01/2024
100118075	CF	PFLUGERVILLE	TX		07/20/2023	7.740	98,863		(47)				300,000	03/01/2024
100118077		CHARLOTTE	NC		07/20/2023	8.000	99,805		(57)				270,000	03/01/2024
100118079	CF	WESTON	CT		07/20/2023	6.875	320,292		172				485,000	03/01/2024
100118080		CAPE CORAL	FL		07/20/2023	8.209	145,930		2,839				359,000	07/23/2024
100118081		ORLANDO	FL		07/20/2023	9.250	215,115		(77)				320,000	03/01/2024
100118082		KISSIMMEE	FL		07/20/2023	10.250	388,185		(138)				485,000	03/01/2024
100118084		MONTAGUE	CA		07/20/2023	9.250	154,595		(111)				235,000	03/01/2024
100118086		MIAMI	FL		07/20/2023	9.625	316,588		(267)				443,000	03/01/2024
100118087		NORTH RIVERSIDE	IL		07/20/2023	10.375	169,299		(33)				232,000	03/01/2024
100118089		HAINES CITY	FL		07/20/2023	10.000	302,328		(77)				405,000	03/01/2024
100118092		CHAMPIONS GATE	FL		07/20/2023	7.209	249,144		100				501,000	03/01/2024
100118093	CF	KNOXVILLE	TN		07/20/2023	8.334	176,718		(185)				260,000	03/01/2024
100118094	CF	CHARLOTTE	NC		07/20/2023	7.500	142,249		(62)				210,000	03/01/2024
100118097		MILTON	GA		07/20/2023	10.250	2,714,047		(1,040)				3,600,000	03/01/2024
100118098		BROOKLYN	NY		07/20/2023	8.875	148,828		(105)				200,000	03/01/2024
100118099		LAS VEGAS	NV		07/20/2023	8.000	131,009		7				685,000	03/01/2024
100118100		SANTA BARBARA	CA		07/20/2023	8.750	1,288,462		(383)				2,950,000	03/01/2024
100118101	CF	BOCA RATON	FL		07/20/2023	7.000	29,119		(15)				178,000	03/01/2024
100118104		WALL TOWNSHIP	NJ		07/20/2023	11.250	291,250		(287)				425,000	03/01/2024
100118105		BAKERSFIELD	CA		07/20/2023	10.750	386,827		(315)				575,000	03/01/2024
100118108	CF	ODENTON	MD		07/20/2023	6.250	388,024		723				770,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118109	CF	RANCHO CUCAMONGA	CA		07/20/2023	6.250	527,489		787				736,000	03/01/2024
100118111	CF	RANCHO CUCAMONGA	CA		07/20/2023	6.125	746,318		969				1,028,000	03/01/2024
100118112		LITTLEROCK	CA		07/20/2023	6.250	312,447		164				520,000	03/19/2025
100118113	CF	SACRAMENTO	CA		07/20/2023	6.125	347,259		481				520,000	03/01/2024
100118114	CF	NEWPORT BEACH	CA		07/20/2023	6.125	2,038,840		42,872				4,150,000	03/01/2024
100118115	CF	GLENDORA	CA		07/20/2023	6.125	548,895		794				765,000	03/01/2024
100118116		SANTA ANA	CA		07/20/2023	6.750	372,675		303				780,000	03/01/2024
100118117		STANTON	CA		07/20/2023	7.880	496,490		(136)				674,000	03/01/2024
100118118	CF	SACRAMENTO	CA		07/20/2023	6.250	399,167		436				585,000	03/01/2024
100118120		PUNTA GORDA	FL		07/20/2023	10.750	361,096		(250)				470,000	03/01/2024
100118121	CF	JOELTON	TN		07/20/2023	7.292	191,075		(48)				395,000	03/01/2024
100118122		DALLAS	TX		07/20/2023	8.750	109,404		(124)				163,000	03/01/2024
100118125		MIAMI	FL		07/20/2023	8.125	114,268		(297)				280,000	03/01/2024
100118127		PORT SAINT LUCIE	FL		07/20/2023	8.500	310,521		(219)				415,000	03/01/2024
100118129		CONGERS	NY		07/20/2023	8.875	408,559		34				525,000	03/01/2024
100118130		PASADENA	TX		07/20/2023	11.865	165,517		(205)				210,000	03/01/2024
100118136		WEST PALM BEACH	FL		07/20/2023	10.250	227,512		(134)				320,000	03/01/2024
100118137		HONOLULU	HI		07/20/2023	10.709	266,629		(264)				365,000	03/01/2024
100118139		HEMET	CA		07/20/2023	9.375	428,195		(163)				537,000	03/01/2024
100118142	CF	PITTSBURG	CA		07/20/2023	7.000	357,199		15				585,000	03/01/2024
100118144	CF	SARASOTA	FL		07/20/2023	8.115	177,032		(158)				225,000	03/01/2024
100118145		CORPUS CHRISTI	TX		07/20/2023	12.250	312,394		(162)				380,000	03/01/2024
100118147		NEW YORK	NY		07/20/2023	8.125	2,382,271		(1,247)				4,350,000	03/01/2024
100118150		SAUGUS	CA		07/20/2023	8.500	546,505		(433)				980,000	03/01/2024
100118153	CF	CORDOVA	TN		07/20/2023	7.667	169,309		(39)				230,000	03/01/2024
100118154		MISSOURI CITY	TX		07/20/2023	8.750	130,953		(165)				246,000	03/01/2024
100118155		ORLANDO	FL		07/20/2023	9.500	208,434		(191)				370,000	03/01/2024
100118156		PANAMA CITY BEACH	FL		07/20/2023	9.375	229,788		(196)				300,000	03/01/2024
100118161		LONG BEACH	CA		07/20/2023	8.000	191,253		18				649,000	03/01/2024
100118162	CF	STOCKTON	CA		07/20/2023	7.865	479,106		(273)				644,000	03/01/2024
100118163	CF	DORAL	FL		07/20/2023	7.625	300,698		(213)				380,000	03/01/2024
100118165		CHARLOTTE	NC		07/20/2023	11.250	327,517		(232)				453,000	03/01/2024
100118174		DESTIN	FL		07/20/2023	11.000	510,154		(557)				650,000	03/01/2024
100118176		SAINT CLOUD	FL		07/20/2023	11.209	413,932		9				520,000	03/01/2024
100118183		KISSIMMEE	FL		07/20/2023	10.500	201,128		(158)				269,000	03/01/2024
100118184	CF	MYRTLE BEACH	SC		07/20/2023	8.500	157,966		(182)				197,000	03/01/2024
100118185	CF	WOODSTOCK	GA		07/20/2023	8.115	503,856		(369)				725,000	03/01/2024
100118186	CF	DELTONA	FL		07/20/2023	9.875	339,916		(318)				420,000	03/01/2024
100118187		LAKE FOREST	CA		07/20/2023	8.125	962,260		11,746				1,250,000	03/01/2024
100118189		HOUSTON	TX		07/20/2023	10.250	236,352		(202)				286,000	03/01/2024
100118192	CF	SHAWNEE	KS		07/20/2023	7.380	279,058		(108)				585,000	03/01/2024
100118194		ROWLAND HEIGHTS	CA		07/20/2023	7.250	520,114		10,229				725,000	03/01/2024
100118196	CF	VINEYARD	UT		07/21/2023	9.000	978,147		(94)				1,250,000	06/09/2023
100118198		NEWPORT BEACH	CA		07/21/2023	7.875	1,941,711		(769)				2,750,000	06/08/2023
100118199	CF	INDIANAPOLIS	IN		07/21/2023	9.125	225,516		(129)				282,000	06/16/2023
100118200	CF	WESLEY CHAPEL	FL		07/21/2023	7.875	907,979		(456)				1,217,000	07/05/2023
100118202	CF	MONTGOMERY	IL		07/21/2023	8.375	318,513		(99)				410,000	06/16/2023
100118203	CF	ORLANDO	FL		07/21/2023	8.250	318,141		(296)				501,000	06/15/2023
100118204		ATLANTA	GA		07/21/2023	7.875	303,399		(209)				400,000	05/17/2023
100118627	CF	GARLAND	TX		07/25/2023	7.875	344,185		(257)				440,000	04/06/2023
100118628	CF	ELK GROVE	CA		07/25/2023	6.750	326,823		(142)				647,000	04/05/2023
100118630	CF	FRESH MEADOWS	NY		07/25/2023	8.125	1,111,012		(289)				1,400,000	05/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118631	CF	FRAMINGHAM	MA		07/25/2023	9.250	674,886		(273)				840,000	03/24/2023
100118633	CF	HALLANDALE BEACH	FL		07/25/2023	7.750	1,068,293		(680)				1,375,000	05/26/2023
100118637	CF	ORTONVILLE	MI		07/25/2023	9.000	144,760		(102)	7			255,000	06/08/2023
100118638		CLARENCE	NY		07/25/2023	7.750	227,030		(25)				340,000	05/05/2023
100118639	CF	BRONX	NY		07/25/2023	7.375	608,545		9				800,000	05/11/2023
100118642	CF	CHICO	CA		07/25/2023	8.625	1,085,258		(569)				1,344,000	06/09/2023
100118643		BROOKLYN	NY		07/25/2023	8.500	330,641		(131)				1,700,000	06/07/2023
100118644	CF	SCOTTSDALE	AZ		07/25/2023	8.000	456,641		(338)				1,260,000	05/25/2023
100118645	CF	DORAL	FL		07/25/2023	7.500	1,066,130		6,426				1,820,000	05/18/2023
100118648	CF	PLANTATION	FL		07/25/2023	8.000	317,377		(224)				392,000	04/27/2023
100118649	CF	CARROLLTON	TX		07/25/2023	7.625	1,206,708		(493)				1,520,000	04/28/2023
100118650	CF	LAWNDALE	CA		07/25/2023	8.500	610,105		(288)				770,000	05/10/2023
100118655	CF	CAPE CORAL	FL		07/25/2023	8.750	279,766		(74)				495,000	06/07/2023
100118656		JERSEY CITY	NJ		07/25/2023	8.375	1,268,491		(105)				1,830,000	05/23/2023
100118657		OCALA	FL		07/25/2023	7.625	177,280		(26)				275,000	06/12/2023
100118658	CF	CHARLOTTE	NC		07/25/2023	8.750	198,627		(121)				280,000	05/11/2023
100118661	CF	EAST AURORA	NY		07/25/2023	7.875	500,353		(235)				631,000	05/16/2023
100118662	CF	ROSLYN	NY		07/25/2023	7.750	792,245		(233)				1,060,000	05/19/2023
100118663	CF	MOUNT VERNON	NY		07/25/2023	7.625	341,953		(177)				475,000	06/16/2023
100118664	CF	NORRIDGE	IL		07/25/2023	8.250	313,056		(99)				390,000	05/01/2023
100118665		LAKE CITY	FL		07/25/2023	8.375	138,690		(29)				203,000	05/08/2023
100118667	CF	TRABUCO CANYON	CA		07/25/2023	7.375	1,336,208		(611)				1,725,000	05/22/2023
100118669	CF	ROSLYN	NY		07/25/2023	7.375	613,886		(158)				1,200,000	05/26/2023
100118670	CF	GRAHAM	TX		07/25/2023	7.750	836,626		(740)				1,178,000	05/04/2023
100118671	CF	GLEN COVE	NY		07/25/2023	7.875	324,152		(100)				415,000	06/09/2023
100118672		HIALEAH	FL		07/25/2023	7.875	341,934		(241)				440,000	05/09/2023
100118675	CF	JACKSONVILLE	FL		07/25/2023	8.750	243,553		(157)				320,000	05/12/2023
100118677	CF	AUBURN	CA		07/25/2023	7.625	390,003		(184)				1,280,000	05/26/2023
100118679	CF	SARASOTA	FL		07/25/2023	8.875	1,441,238		(757)				1,901,000	05/18/2023
100118681	CF	JAMAICA	NY		07/25/2023	8.625	1,087,477		(274)				1,410,000	05/25/2023
100118682	CF	ZEPHYR COVE	NV		07/25/2023	7.750	390,391		(143)				565,000	05/12/2023
100118683		WEST SACRAMENTO	CA		07/25/2023	8.000	328,092		1				470,000	05/26/2023
100118684	CF	SUNNY ISLES BEACH	FL		07/25/2023	7.750	1,661,578		(1,446)				2,750,000	05/24/2023
100118685	CF	ROYAL PALM BEACH	FL		07/25/2023	8.625	190,297		(127)				235,000	05/19/2023
100118686	CF	RIVERSIDE	CT		07/25/2023	6.750	990,666		(200)				2,695,000	06/13/2023
100118687	CF	SCOTTSDALE	AZ		07/25/2023	8.750	430,011		(185)				548,000	06/02/2023
100118688	CF	SOUTHWEST RANCHES	FL		07/25/2023	6.500	753,788		(164)				1,130,000	05/31/2023
100118691	CF	LONG BEACH	CA		07/25/2023	7.500	171,769		(429)	1			869,000	06/05/2023
100118692	CF	SAINT PAUL	MN		07/25/2023	7.250	172,024		(72)				312,000	05/23/2023
100118694	CF	HIGHLAND	CA		07/25/2023	8.250	642,639		1,777				800,000	05/26/2023
100118695	CF	EAST FALMOUTH	MA		07/25/2023	8.500	524,765		(291)				650,000	05/24/2023
100118698	CF	WALNUT CREEK	CA		07/25/2023	7.500	326,722		(224)				535,000	03/14/2023
100118699	CF	PASADENA	CA		07/25/2023	7.875	2,017,272		(456)				3,000,000	05/24/2023
100118702	CF	HOUSTON	TX		07/25/2023	7.750	120,265		31				178,000	05/24/2023
100118705	CF	LOGANDALE	NV		07/25/2023	7.500	327,742		(208)				494,000	06/09/2023
100118706	CF	DUNCAN	SC		07/25/2023	9.125	176,324		(116)				240,000	05/26/2023
100118708	CF	WELLINGTON	FL		07/25/2023	6.750	836,822		(225)				1,250,000	05/26/2023
100118710	CF	SPARTANBURG	SC		07/25/2023	8.750	300,076		(190)				410,000	05/26/2023
100118711	CF	FARMINGDALE	NY		07/25/2023	6.875	331,648		(135)				600,000	06/02/2023
100118712		HIALEAH	FL		07/25/2023	7.875	429,818		(29)				610,000	05/26/2023
100118713	CF	HONOLULU	HI		07/25/2023	6.750	720,628		10,041				1,119,000	06/13/2023
100118715		SHIRLEY	NY		07/25/2023	8.375	429,704		(202)				535,000	05/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118716	CF	WEST COVINA	CA		07/25/2023	7.375	399,557		(192)				847,000	06/14/2023
100118717	CF	LAKEWOOD	CA		07/25/2023	7.750	646,847		(190)				870,000	05/25/2023
100118718	CF	DECATUR	GA		07/25/2023	7.250	275,508		(135)				395,000	04/28/2023
100118719	CF	AVONDALE ESTATES	GA		07/25/2023	8.875	676,041		(153)				880,000	05/30/2023
100118720	CF	NAPLES	FL		07/25/2023	7.875	655,290		(907)				990,000	04/28/2023
100118721	CF	BAKERSFIELD	CA		07/25/2023	9.125	342,628		(201)				440,000	05/24/2023
100118724	CF	HENDERSON	NV		07/25/2023	7.500	150,143		(34)				203,000	06/01/2023
100118725	CF	LOS ANGELES	CA		07/25/2023	7.000	792,156		(269)				1,000,000	06/05/2023
100118729	CF	HERMOSA BEACH	CA		07/25/2023	7.999	3,059,063		14,635				3,900,000	05/26/2023
100118732	CF	DUBLIN	OH		07/25/2023	8.750	687,022		(256)				875,000	06/19/2023
100118733		LOS ANGELES	CA		07/25/2023	7.625	1,873,489		29,087				2,800,000	03/03/2023
100118735		CONCORD	NC		07/25/2023	8.125	184,021		(50)				248,000	05/23/2023
100118736	CF	VERO BEACH	FL		07/25/2023	8.375	156,652		(90)				194,000	05/16/2023
100118737	CF	BOYNTON BEACH	FL		07/25/2023	6.750	283,430		(65)				425,000	05/25/2023
100118742	CF	MOUNT PLEASANT	SC		07/25/2023	7.625	565,588		4,245				700,000	05/11/2023
100118744	CF	SAN JOSE	CA		07/25/2023	7.375	1,306,989		(842)				2,600,000	05/16/2023
100118745	CF	DAVENPORT	FL		07/25/2023	7.375	146,642		(72)				263,000	05/19/2023
100118746	CF	BOYNTON BEACH	FL		07/25/2023	7.875	177,271		(107)				353,000	05/22/2023
100118747	CF	TRUCKEE	CA		07/25/2023	7.625	475,387		(212)				735,000	05/19/2023
100118748	CF	PARADISE VALLEY	AZ		07/25/2023	7.125	1,833,760		(710)				3,225,000	06/05/2023
100118750	CF	PLANTATION	FL		07/25/2023	7.625	225,691		(126)				375,000	05/24/2023
100118751	CF	BLUE SPRINGS	MO		07/25/2023	7.500	221,662		(82)				280,000	05/16/2023
100118752		KINGSTON	NH		07/25/2023	7.875	401,900		(125)				870,000	05/18/2023
100118753	CF	PANAMA CITY BEACH	FL		07/25/2023	8.875	351,630		1,824				495,000	05/30/2023
100118757	CF	CAPE CANAVERAL	FL		07/25/2023	8.250	243,447		(14)				310,000	05/19/2023
100118760	CF	NEWPORT BEACH	CA		07/25/2023	7.750	2,432,675		16,315				3,100,000	05/25/2023
100118761	CF	MULBERRY	FL		07/25/2023	7.125	252,466		(105)				340,000	06/09/2023
100118763	CF	NEWPORT BEACH	CA		07/25/2023	7.375	681,110		(449)				1,680,000	05/27/2023
100118764	CF	LA MESA	CA		07/25/2023	7.625	362,187		(224)				629,000	05/27/2023
100118765	CF	ROSEVILLE	CA		07/25/2023	8.250	431,535		(111)				538,000	05/22/2023
100118766	CF	FAIRFAX	VT		07/25/2023	7.000	347,999		(172)				500,000	06/02/2023
100118767	CF	LARGO	FL		07/25/2023	8.000	158,947		(99)				225,000	05/30/2023
100118771	CF	OAK LAWN	IL		07/25/2023	7.375	209,120		(107)				300,000	05/26/2023
100118772	CF	FULLERTON	CA		07/25/2023	7.500	700,167		(419)				1,025,000	06/06/2023
100118773	CF	PACIFIC PALISADES	CA		07/25/2023	7.500	836,261		(267)				1,250,000	05/30/2023
100118775	CF	POINCIANA	FL		07/25/2023	8.875	266,339		(64)				335,000	06/01/2023
100118776	CF	LONG BEACH	CA		07/25/2023	7.875	293,499		(258)				420,000	05/19/2023
100118777	CF	MIAMI	FL		07/25/2023	7.875	174,279		(88)				495,000	05/23/2023
100118778	CF	GILROY	CA		07/25/2023	7.375	844,680		(330)				1,150,000	06/01/2023
100118780	CF	MIAMI	FL		07/25/2023	7.500	444,260		(210)				635,000	06/02/2023
100118783	CF	LAFAYETTE	IN		07/25/2023	7.625	124,711		(52)				213,000	06/07/2023
100118784	CF	LIVERMORE	CA		07/25/2023	7.250	1,943,215		(159)				2,550,000	06/01/2023
100118785	CF	BEND	OR		07/25/2023	7.500	1,005,264		(602)				2,250,000	06/14/2023
100118786	CF	COSTA MESA	CA		07/25/2023	7.000	979,881		(435)				1,590,000	06/05/2023
100118787	CF	PANAMA CITY BEACH	FL		07/25/2023	8.000	145,660		(66)				195,000	06/09/2023
100118789	CF	RENO	NV		07/25/2023	6.500	617,202		34				800,000	06/13/2023
100118790	CF	SANTA ROSA	CA		07/25/2023	7.250	608,112		(310)				1,025,000	06/16/2023
100118791	CF	SAN RAFAEL	CA		07/25/2023	7.375	1,032,826		(365)				1,300,000	06/16/2023
100118793	CF	LOS ANGELES	CA		07/25/2023	6.875	1,684,985		(197)				2,225,000	06/15/2023
100118794	CF	STUDIO CITY	CA		07/25/2023	8.625	997,117		(433)				1,425,000	06/20/2023
100118796	CF	LOS ANGELES	CA		07/25/2023	9.750	1,013,111		(7,838)				1,360,000	06/22/2023
100118798	CF	SAN DIEGO	CA		08/30/2023	7.875	657,827		(229)				825,000	07/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118800	CF	BRYN MAWR	PA		08/30/2023	7.875	1,252,984		(77)				1,700,000	07/14/2023
100118802		DAVENPORT	FL		08/30/2023	7.750	316,664		(187)				489,000	07/24/2023
100118803	CF	BUDA	TX		08/30/2023	9.000	766,048		(547)				1,000,000	07/18/2023
100118804	CF	ROUND ROCK	TX		08/30/2023	7.750	333,639		(310)				435,000	07/05/2023
100118805		HEBER CITY	UT		08/30/2023	7.375	546,174		(13)				830,000	08/01/2023
100118807	CF	LA MESA	CA		08/30/2023	8.000	2,051,501		(517)				3,400,000	07/25/2023
100118808	CF	RICHMOND	TX		08/30/2023	7.250	427,265		(166)				570,000	07/06/2023
100118810	CF	HOLMES BEACH	FL		08/30/2023	9.625	500,887		(186)				656,000	06/30/2023
100118811	CF	DORAL	FL		08/30/2023	7.750	283,737		(237)				410,000	07/03/2023
100118812	CF	HOMESTEAD	FL		08/30/2023	8.750	439,023		(230)				482,500	07/14/2023
100118813	CF	HIALEAH	FL		08/30/2023	9.500	453,518		125				520,000	07/27/2023
100118815	CF	JURUPA VALLEY	CA		08/30/2023	8.500	395,214		(410)				545,000	07/17/2023
100118816	CF	OAKLAND PARK	FL		08/30/2023	7.500	658,588		(53)				895,000	06/30/2023
100118819	CF	FALLBROOK	CA		08/30/2023	8.500	747,573		(503)				980,000	07/25/2023
100118820	CF	AUBURN	GA		08/30/2023	8.625	391,162		(365)				476,000	07/14/2023
100118821	CF	BOCA RATON	FL		08/30/2023	7.875	869,042		(95)				1,100,000	07/24/2023
100118827	CF	JURUPA VALLEY	CA		08/30/2023	8.250	354,498		(870)				870,000	07/14/2023
100118829	CF	FRESNO	CA		08/30/2023	8.750	306,743		(111)				340,000	07/20/2023
100118831	CF	PLEASANT VIEW	UT		08/30/2023	7.750	1,797,556		(72)				2,300,000	07/06/2023
100118832	CF	FORT LAUDERDALE	FL		08/30/2023	8.875	349,804		(318)				436,000	07/11/2023
100118834	CF	PALM DESERT	CA		08/30/2023	8.125	497,931		(29)				655,000	07/12/2023
100118836	CF	SNELLVILLE	GA		08/30/2023	8.000	701,919		(371)				930,000	07/11/2023
100118837	CF	OCEANSIDE	CA		08/30/2023	8.375	658,021		(210)				795,000	07/12/2023
100118839	CF	LOS ANGELES	CA		08/30/2023	7.375	784,073		(178)				1,475,000	07/21/2023
100118842	CF	JAMUL	CA		08/30/2023	7.375	1,771,621		(250)				2,275,000	06/30/2023
100118843	CF	MANTECA	CA		08/30/2023	7.750	435,267		(172)				550,000	07/07/2023
100118847	CF	BAINBRIDGE ISLAND	WA		08/30/2023	7.125	671,813		(115)				975,000	07/19/2023
100118849	CF	ORLANDO	FL		08/30/2023	8.375	509,280		(316)				680,000	07/21/2023
100118850	CF	CLOVIS	CA		08/30/2023	8.875	413,139		(555)				560,000	07/26/2023
100118851	CF	LOS ANGELES	CA		08/30/2023	9.125	3,152,618		(321)				4,550,000	07/25/2023
100118853	CF	SANTA ROSA BEACH	FL		08/30/2023	7.500	1,102,819		(151)				1,408,000	07/19/2023
100118854	CF	TORRANCE	CA		08/30/2023	7.750	953,666		(45)				1,195,000	07/19/2023
100118855	CF	TAMPA	FL		08/30/2023	8.500	517,733		(290)				655,000	07/21/2023
100118856	CF	WEST PALM BEACH	FL		08/30/2023	9.000	347,445		(165)				431,000	07/14/2023
100118864	CF	BELLINGHAM	WA		08/30/2023	7.375	802,055		(174)				1,260,000	07/18/2023
100118865	CF	NORTH LAS VEGAS	NV		08/30/2023	6.500	304,504		168				406,000	07/17/2023
100118869	CF	LAKE GENEVA	WI		08/30/2023	9.625	380,734		(105)				475,000	07/26/2023
100118870	CF	SANTA YNEZ	CA		08/30/2023	7.500	1,526,139		(152)				2,785,000	07/19/2023
100118873	CF	SAN LUIS OBISPO	CA		08/30/2023	6.875	392,138		(46)				799,000	07/28/2023
100118878	CF	WILDWOOD	NJ		08/30/2023	9.375	495,250		141				725,000	07/28/2023
100118880	CF	MOORE	OK		08/30/2023	8.875	134,011		(183)				178,000	07/28/2023
100118882	CF	VACAVILLE	CA		08/30/2023	7.750	867,838		(226)				1,250,000	08/04/2023
100118888	CF	DELRAY BEACH	FL		08/30/2023	10.125	208,324		(210)				220,000	07/31/2023
100118892	CF	TUCKER	GA		08/30/2023	8.875	491,743		(680)				670,000	07/31/2023
100118895		MURRIETA	CA		08/30/2023	7.750	483,547		(88)				800,000	08/11/2023
100118898	CF	VANDALIA	OH		08/30/2023	7.875	245,555		(368)				470,000	07/26/2023
100118901	CF	NAPA	CA		08/30/2023	8.000	118,890		(128)				350,000	08/02/2023
100118902		SCOTTSDALE	AZ		08/30/2023	8.625	222,112		(229)				1,100,000	07/25/2023
100118905	CF	TAYLORS	SC		08/30/2023	8.500	175,837		(263)				270,000	07/28/2023
100118911	CF	MISSOURI CITY	TX		07/27/2023	8.999	213,185		(254)				226,000	06/23/2023
100118912	CF	VALLEJO	CA		07/27/2023	8.999	647,625		(536)				700,000	06/21/2023
100118913	CF	TEHACHAPI	CA		07/27/2023	7.125	197,159		(88)				440,000	06/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118914		MISSOURI CITY	TX		07/27/2023	9.125	960,101		(656)				1,655,000	06/29/2023
100118917	CF	MADERA	CA		07/27/2023	6.999	254,597		8				335,000	06/27/2023
100118918	CF	PALMDALE	CA		07/27/2023	7.875	340,654		(192)				525,000	06/21/2023
100118919	CF	MESA	AZ		07/27/2023	7.625	422,635		(97)				595,000	06/26/2023
100118925	CF	FORT WASHINGTON	MD		07/27/2023	8.750	350,998		(366)				450,000	06/23/2023
100118927	CF	WOODBRIDGE	VA		07/27/2023	9.375	425,229		(273)				490,000	06/23/2023
100118928	CF	PAHRUMP	NV		07/27/2023	7.999	360,537		18				454,000	06/23/2023
100118929	CF	BELLINGHAM	WA		07/27/2023	7.999	1,470,706		(220)				2,250,000	06/24/2023
100118931	CF	LOS ANGELES	CA		07/27/2023	6.875	1,133,901		140				1,800,000	06/22/2023
100118932	CF	FREDERICK	MD		07/27/2023	9.125	467,850		(335)				560,000	06/22/2023
100118934	CF	FONTANA	CA		07/27/2023	7.375	235,422		(147)				595,000	06/16/2023
100118935	CF	HOUSTON	TX		07/27/2023	8.625	206,911		(249)				230,000	06/07/2023
100118936	CF	FORT PIERCE	FL		07/27/2023	8.750	440,680		(622)				556,000	06/22/2023
100118937	CF	NEW CARROLLTON	MD		07/27/2023	9.625	126,278		(171)				150,000	06/26/2023
100118939	CF	FORT MYERS	FL		07/27/2023	7.499	594,143		(164)				840,000	06/21/2023
100118941	CF	SANTA CLARITA	CA		07/27/2023	9.499	635,211		(352)				735,000	06/19/2023
100118944	CF	AUBREY	TX		07/27/2023	7.375	382,027		(128)				485,000	06/28/2023
100118945	CF	ADDISON	IL		07/27/2023	6.999	530,869		244				700,000	06/26/2023
100118946	CF	ORLANDO	FL		07/27/2023	8.250	490,578		(184)				675,000	06/26/2023
100118948	CF	CEDAR HILL	TX		07/27/2023	7.250	447,043		(126)				585,000	06/28/2023
100118950	CF	ALVIN	TX		07/27/2023	7.250	761,045		(355)				1,100,000	06/23/2023
100118951	CF	OAK HILLS	CA		07/27/2023	7.875	571,502		(156)				720,000	06/19/2023
100118953	CF	HEATH	TX		07/27/2023	7.499	1,104,272		(204)				1,425,000	06/22/2023
100118957	CF	PORT SAINT LUCIE	FL		07/27/2023	8.499	699,114		(587)				945,000	06/28/2023
100118958	CF	LOMPOC	CA		07/27/2023	8.625	449,792		(304)				564,000	06/21/2023
100118960	CF	HOLDEN	MA		07/27/2023	8.625	511,858		(108)				650,000	06/30/2023
100118961	CF	ONTARIO	CA		07/27/2023	6.999	75,025		(2)				700,000	06/17/2023
100118962	CF	PANAMA CITY BEACH	FL		07/27/2023	7.625	261,343		(280)				423,500	06/27/2023
100118963	CF	BEND	OR		07/27/2023	7.875	543,794		5				860,000	06/22/2023
100118964	CF	BURIEN	WA		07/27/2023	8.125	758,045		(396)				900,000	06/29/2023
100118966	CF	EL CAJON	CA		07/27/2023	6.999	1,463,636		110				1,900,000	06/20/2023
100118967	CF	ANNAPOLIS	MD		07/27/2023	9.250	275,929		(270)				320,000	06/28/2023
100118968		DEARBORN	MI		07/27/2023	9.125	216,438		(254)				295,000	06/24/2023
100118969	CF	VENICE	FL		07/27/2023	8.625	452,782		(130)				541,000	06/27/2023
100118971	CF	JURUPA VALLEY	CA		07/27/2023	7.250	562,013		(110)				815,000	06/22/2023
100118972	CF	COLORADO SPRINGS	CO		07/27/2023	7.999	176,415		(194)				260,000	06/23/2023
100118973	CF	LOS ANGELES	CA		07/27/2023	7.499	1,070,768		(324)				1,354,000	06/23/2023
100118974	CF	NORFOLK	VA		07/27/2023	8.499	231,078		(205)				302,000	06/28/2023
100118975	CF	BUENA PARK	CA		07/27/2023	7.875	642,378		(246)				810,000	06/20/2023
100118976	CF	HAGERSTOWN	MD		07/27/2023	8.875	132,469		(128)				160,000	06/29/2023
100118977	CF	BLUFFDALE	UT		07/27/2023	9.499	1,298,623		168				1,475,000	06/20/2023
100118978	CF	MARATHON	FL		07/27/2023	7.875	583,573		(152)				738,000	07/03/2023
100118979	CF	TEMPE	AZ		07/27/2023	7.625	872,635		(253)				1,100,000	06/27/2023
100118980	CF	LAS VEGAS	NV		07/27/2023	7.750	424,862		(128)				540,000	06/27/2023
100118982	CF	WEST JORDAN	UT		07/27/2023	8.625	449,736		(285)				615,500	06/29/2023
100118983	CF	SAN BERNARDINO	CA		07/27/2023	7.750	529,975		(197)				665,000	06/24/2023
100118984	CF	KINGSBURG	CA		07/27/2023	7.750	371,838		(228)				525,000	06/23/2023
100118986	CF	COPPELL	TX		07/27/2023	7.250	548,022		(135)				765,000	06/29/2023
100118987	CF	SCOTTSDALE	AZ		07/27/2023	6.999	658,925		38				3,900,000	06/22/2023
100118988	CF	PALMDALE	CA		07/27/2023	8.999	473,117		(247)				520,000	06/29/2023
100118991	CF	HOUSTON	TX		07/27/2023	8.625	381,735		(293)				415,000	06/30/2023
100118995	CF	DEERFIELD BEACH	FL		07/27/2023	7.990	211,414		(234)				300,000	06/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118997	CF	ROCKVILLE	MD		07/27/2023	8.375	401,616		(225)				474,000	06/26/2023
100119000	CF	BRADENTON	FL		07/27/2023	7.625	609,499		125				801,000	06/30/2023
100119001		LONG BEACH	CA		07/27/2023	7.875	378,628		(37)				500,000	06/13/2023
100119002	CF	MORENO VALLEY	CA		07/27/2023	7.625	418,959		92				635,000	06/28/2023
100119003		HARDEEVILLE	SC		07/27/2023	11.125	321,738		(161)				420,000	06/28/2023
100119005		BOSTON	MA		07/27/2023	8.999	641,234		(30)				850,000	06/28/2023
100119006		JAMAICA PLAIN	MA		07/27/2023	8.750	383,436		(170)				655,000	06/28/2023
100119007		TWENTYNINE PALMS	CA		07/27/2023	6.875	900,702		414				1,300,000	06/22/2023
100119009	CF	LOWELL	MA		07/27/2023	7.125	260,117		163				465,000	06/23/2023
100119010		PORTLAND	OR		07/27/2023	7.999	857,333		(10)				1,175,000	06/27/2023
100119011	CF	NORTH ADAMS	MA		07/27/2023	7.499	146,988		(11)				210,000	06/26/2023
100119014		COVINGTON	WA		07/27/2023	8.625	568,173		(55)				755,000	06/27/2023
100119015	CF	BALTIMORE	MD		07/27/2023	8.250	288,505		(182)				380,000	06/23/2023
100119017		ROSEDALE	MD		07/27/2023	8.125	179,395		(140)				254,000	06/16/2023
100119018		TEMECULA	CA		07/27/2023	7.999	548,237		(153)				920,000	06/14/2023
100119019		SELMA	TX		07/27/2023	6.999	166,204		64				285,000	06/23/2023
100119020	CF	MILWAUKEE	WI		07/27/2023	8.875	208,842		(280)				275,000	06/23/2023
100119021		GRETNA	LA		07/27/2023	7.999	207,534		(77)				260,000	06/29/2023
100119024		PUEBLO	CO		07/27/2023	6.999	132,155		32				217,000	06/23/2023
100119026	CF	LAKE ISABELLA	CA		07/27/2023	7.999	130,917		(95)				276,000	06/21/2023
100119027	CF	AURORA	CO		07/27/2023	8.750	161,990		(225)				236,000	06/22/2023
100119028		OCALA	FL		07/27/2023	8.375	181,002		(226)				220,000	06/28/2023
100119029		SPOKANE	WA		07/27/2023	6.999	547,516		558				785,000	06/29/2023
100119031		GOOSE CREEK	SC		07/27/2023	7.750	169,569		(42)				234,000	06/22/2023
100119033		SAINT LOUIS	MO		07/27/2023	8.499	175,446		(172)				231,000	06/23/2023
100119035		FORT WORTH	TX		07/27/2023	8.250	155,541		(175)				299,000	06/22/2023
100119036		FORT WORTH	TX		07/27/2023	8.875	161,853		(113)				300,000	06/27/2023
100119038		OWINGS MILLS	MD		07/27/2023	8.499	770,626		271				1,100,000	06/21/2023
100119039		HASLET	TX		07/27/2023	9.125	143,586		(250)				310,000	06/27/2023
100119042		PINE MOUNTAIN CLUB	CA		07/27/2023	7.999	236,484		68				370,000	06/19/2023
100119044	CF	SAFETY HARBOR	FL		07/27/2023	7.375	187,903		(18)				328,000	06/29/2023
100119047	CF	MCDONOUGH	GA		07/27/2023	8.125	285,990		(228)				374,000	06/26/2023
100119049		HENDERSON	NV		07/27/2023	7.999	184,626		(91)				410,000	06/22/2023
100119050	CF	PHOENIX	AZ		07/27/2023	8.375	246,419		(222)				435,000	06/28/2023
100119051		BOCA RATON	FL		07/27/2023	8.750	573,654		(74)				750,000	06/29/2023
100119052	CF	CHICAGO	IL		07/27/2023	8.499	168,619		(105)				230,000	06/30/2023
100119053		PUEBLO	CO		07/27/2023	6.999	184,328		31				250,000	06/30/2023
100119054	CF	DESOTO	TX		07/27/2023	7.499	260,386		20				410,000	06/29/2023
100119055	CF	NORFOLK	VA		07/27/2023	8.250	184,681		(85)				230,000	06/23/2023
100119056	CF	NORTH GROSVENORDALE	CT		07/27/2023	9.499	243,329		(188)				315,000	06/23/2023
100119057	CF	BAKERSFIELD	CA		07/27/2023	8.499	147,886		(111)				224,000	06/14/2023
100119058	CF	SOUTH GATE	CA		07/27/2023	9.125	477,642		(148)				690,000	06/22/2023
100119059	CF	SCHILLER PARK	IL		07/27/2023	7.999	243,027		(19)				335,000	06/27/2023
100119060	CF	LOUISVILLE	KY		07/27/2023	9.999	225,116		(119)				265,000	06/23/2023
100119061	CF	CHICAGO	IL		07/27/2023	7.999	101,097		(62)				232,000	06/30/2023
100119063		BAKERSFIELD	CA		07/27/2023	8.750	297,690		(156)				370,000	06/22/2023
100119065	CF	RIVERSIDE	CA		07/27/2023	7.999	250,510		20				518,000	06/22/2023
100119066	CF	JOLIET	IL		07/27/2023	9.250	147,013		(108)				180,000	06/23/2023
100119067	CF	LAS VEGAS	NV		07/27/2023	8.625	238,262		(183)				275,000	06/19/2023
100119068	CF	SANTA ROSA	CA		07/27/2023	7.250	735,888		71				1,000,000	06/29/2023
100119069	CF	MODESTO	CA		07/27/2023	9.250	282,757		(121)				330,000	06/26/2023
100119071	CF	EAST HARTFORD	CT		07/27/2023	9.125	153,936		(105)				202,000	06/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119073	CF	BALTIMORE	MD		07/27/2023	8.999	162,366		(94)				214,000	06/30/2023
100119075	CF	GAITHERSBURG	MD		07/27/2023	9.125	316,411		(208)				365,000	06/30/2023
100119076	CF	BURBANK	IL		07/27/2023	8.999	276,829		(128)				325,000	06/30/2023
100119077	CF	THOUSAND OAKS	CA		07/27/2023	8.625	292,731		(115)				365,000	06/21/2023
100119078	CF	SEMINOLE	FL		07/27/2023	8.499	284,549		(192)				362,100	06/26/2023
100119080		SMYRNA	DE		07/27/2023	8.875	155,484		(174)				385,000	06/23/2023
100119081	CF	SANTA ANA	CA		07/27/2023	6.999	459,642		161				674,000	06/28/2023
100119084		ROGERS	AR		07/27/2023	7.999	166,638		(103)				347,000	06/20/2023
100119085	CF	CONYERS	GA		07/27/2023	9.250	221,880		(223)				260,000	06/27/2023
100119086	CF	FORT WALTON BEACH	FL		07/31/2023	7.875	541,040		(246)				725,000	07/05/2023
100119087	CF	LOVELAND	CO		07/31/2023	6.875	600,396		(151)				768,000	06/14/2023
100119090	CF	BOISE	ID		07/31/2023	8.875	762,585		(218)				1,100,000	07/07/2023
100119093	CF	NEWARK	NJ		07/31/2023	7.750	288,723		(56)				510,000	05/31/2023
100119095		UNION CITY	NJ		07/28/2023	4.250	395,758		3,087				1,030,000	03/01/2024
100119097		CINCINNATI	OH		07/28/2023	5.625	206,854		917				370,000	03/01/2024
100119099		SUGAR LAND	TX		07/28/2023	6.500	58,502		603				526,000	03/01/2024
100119101		FORT LAUDERDALE	FL		07/28/2023	4.750	389,103		2,638				710,000	03/01/2024
100119102		SAN LEANDRO	CA		07/28/2023	4.500	300,304		1,705				760,000	03/01/2024
100119104		MIAMI	FL		07/28/2023	5.875	323,774		877				540,000	03/01/2024
100119106		PALM SPRINGS	CA		07/28/2023	5.750	320,266		795				885,000	03/01/2024
100119110		(SUNLAND AREA) LOS ANGELES	CA		07/28/2023	5.750	287,660		676				585,000	03/01/2024
100119111		KATY	TX		07/28/2023	5.625	200,833		4,194				344,000	03/01/2024
100119112		KATY	TX		07/28/2023	5.750	288,966		916				480,000	03/01/2024
100119116		ROUND ROCK	TX		07/28/2023	5.625	164,668		616				363,000	03/01/2024
100119118		ROUND LAKE	IL		07/28/2023	7.750	154,698		(14)				200,000	03/01/2024
100119120		BIG BEAR CITY	CA		07/28/2023	7.625	307,187		65				401,000	03/01/2024
100119121		SAN ANTONIO	TX		07/28/2023	5.625	203,331		688				340,000	03/01/2024
100119126		FONTANA	CA		07/28/2023	4.750	432,620		14,266				777,500	03/01/2024
100119127		OWENSBORO	KY		07/28/2023	4.875	162,833		1,025				279,000	03/01/2024
100119129		BALDWIN PARK	CA		07/28/2023	6.250	606,178		12,365				900,000	03/01/2024
100119130		CLOVIS	CA		07/28/2023	6.125	256,112		514				390,000	03/01/2024
100119132		JURUPA VALLEY	CA		07/28/2023	6.250	285,716		3,621				570,000	03/01/2024
100119136	CF	LITTLE RIVER	SC		07/31/2023	7.625	265,804		71				325,000	06/05/2023
100119141	CF	NEPTUNE BEACH	FL		07/31/2023	6.625	302,522		204				425,000	06/12/2023
100119146	CF	SAN TAN VALLEY	AZ		07/31/2023	5.750	310,622		455				430,000	05/19/2023
100119152	CF	PINEDALE	AZ		07/31/2023	7.125	272,782		105				335,000	05/30/2023
100119154	CF	SEDONA	AZ		07/31/2023	7.625	346,280		47				422,500	05/31/2023
100119156	CF	MOUNT PLEASANT	SC		07/31/2023	7.625	356,762		33				435,000	05/31/2023
100119157	CF	TOMS RIVER	NJ		07/31/2023	7.625	291,856		28				390,000	06/09/2023
100119159	CF	FONTANA	CA		07/31/2023	6.000	442,099		487				570,500	05/17/2023
100119163	CF	LENEXA	KS		07/31/2023	7.500	351,283		12				450,000	06/05/2023
100119165	CF	ORLANDO	FL		07/31/2023	7.125	238,436		59				300,000	05/25/2023
100119168	CF	KATY	TX		07/31/2023	5.990	261,616		268				353,000	05/26/2023
100119169	CF	MYRTLE BEACH	SC		07/31/2023	7.625	368,418		12				462,000	06/08/2023
100119173	CF	MERIDIAN	ID		07/31/2023	7.500	319,430		24				410,000	06/05/2023
100119174	CF	GREELEY	CO		07/31/2023	7.375	310,108		21				390,000	05/30/2023
100119175	CF	ROSHARON	TX		07/31/2023	5.750	213,798		267				275,000	05/19/2023
100119176	CF	PALM COAST	FL		07/31/2023	7.625	269,914						335,000	06/07/2023
100119177	CF	PORT SAINT JOE	FL		07/31/2023	7.500	335,800		23				525,000	05/25/2023
100119179	CF	SUMMERVILLE	SC		07/31/2023	5.750	333,084		425				459,000	05/23/2023
100119180	CF	COLUMBUS	OH		07/31/2023	7.250	222,941		37				271,000	05/31/2023
100119181	CF	WAUWATOSA	WI		07/31/2023	7.625	241,705		(14)				290,000	06/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119182	CF	SAINT PETERSBURG	FL		07/31/2023	7.250	497,097		105				660,000	06/14/2023
100119183	CF	JOSHUA	TX		07/31/2023	7.125	345,101		70				447,000	06/15/2023
100119184	CF	PORT ISABEL	TX		07/31/2023	7.500	225,004		7				315,000	06/20/2023
100119185	CF	BROKEN BOW	OK		07/31/2023	7.500	582,761		(11)				825,000	05/23/2023
100119186	CF	MILLVILLE	DE		07/31/2023	5.750	392,156		464				532,000	05/25/2023
100119187	CF	SAINT CLOUD	FL		07/31/2023	5.500	279,318		394				392,000	06/14/2023
100119188	CF	NORTH LAS VEGAS	NV		07/31/2023	7.625	303,796		(22)				387,000	05/31/2023
100119190	CF	LAS VEGAS	NV		07/31/2023	5.750	262,007		310				356,000	05/12/2023
100119191	CF	ALPHARETTA	GA		07/31/2023	7.625	393,604		(52)				505,000	06/29/2023
100119192	CF	FORT WORTH	TX		07/31/2023	5.750	250,754		288				343,000	05/08/2023
100119193	CF	COLLIERVILLE	TN		07/31/2023	7.375	458,248		2				590,000	06/12/2023
100119194	CF	BROOKLYN PARK	MN		07/31/2023	7.250	260,576		23				338,030	06/28/2023
100119196	CF	LEESBURG	FL		07/31/2023	6.624	235,655		78				316,000	06/12/2023
100119197	CF	MOHAVE VALLEY	AZ		07/31/2023	7.500	224,517		(18)				290,000	06/08/2023
100119198	CF	WINCHESTER	VA		07/31/2023	7.625	244,314		(38)				326,000	06/15/2023
100119201	CF	HATTERAS	NC		07/31/2023	7.125	263,119		7				408,000	06/13/2023
100119203	CF	NEWARK	NJ		07/31/2023	7.625	467,315		(95)				637,000	06/09/2023
100119205	CF	LEOMINSTER	MA		07/31/2023	6.625	339,824		98				505,000	06/13/2023
100119207	CF	CEDAR CITY	UT		07/31/2023	5.625	214,829		254				340,000	06/02/2023
100119208	CF	PANAMA CITY BEACH	FL		07/31/2023	7.625	324,567		(79)				438,000	06/27/2023
100119209	CF	MINNEAPOLIS	MN		07/31/2023	5.875	288,150		241				410,000	06/01/2023
100119210	CF	MYRTLE BEACH	SC		07/31/2023	7.625	340,950		(79)				460,000	06/07/2023
100119212	CF	LYNN	MA		07/31/2023	6.625	700,316		164				995,000	05/16/2023
100119213	CF	PHILADELPHIA	PA		07/31/2023	7.125	545,956		(1)				750,000	06/15/2023
100119214	CF	WASILLA	AK		07/31/2023	7.625	322,842		(83)				440,000	05/24/2023
100119215	CF	MIAMI	FL		07/31/2023	7.625	519,601		(133)				700,000	06/28/2023
100119216	CF	OWENS CROSS ROADS	AL		07/31/2023	4.625	239,233		561				368,000	06/16/2023
100119217	CF	DUGSPUR	VA		07/31/2023	6.875	276,325		26				380,000	05/05/2023
100119218	CF	PRESQUE ISLE	WI		07/31/2023	7.500	389,461		(84)				590,000	05/26/2023
100119219	CF	LAS VEGAS	NV		07/31/2023	5.500	235,319		274				340,000	05/17/2023
100119220	CF	PERTH AMBOY	NJ		07/31/2023	7.625	284,791		(90)				400,000	05/26/2023
100119221	CF	BRASELTON	GA		07/31/2023	5.375	271,222		354				400,000	05/18/2023
100119222	CF	FRESNO	CA		07/31/2023	5.750	312,618		312				465,000	05/19/2023
100119223	CF	MONROE	NY		07/31/2023	6.500	220,520		64				320,000	05/19/2023
100119224	CF	NORTH CHESTERFIELD	VA		07/31/2023	6.500	267,034		68				375,000	06/14/2023
100119225	CF	EAST BOSTON	MA		07/31/2023	6.625	869,712		146				1,200,000	06/01/2023
100119226	CF	SAN PABLO	CA		07/31/2023	6.625	668,607		150				1,060,000	05/10/2023
100119227	CF	NASHVILLE	TN		07/31/2023	6.625	279,103		32				391,000	06/01/2023
100119228	CF	MINERAL	VA		07/31/2023	7.125	303,089		(27)				420,000	05/25/2023
100119229	CF	IRVINGTON	NJ		07/31/2023	6.875	348,912		44				510,000	06/29/2023
100119230	CF	LITCHFIELD PARK	AZ		07/31/2023	6.990	228,599		(8)				342,000	06/05/2023
100119231	CF	HONOLULU	HI		07/31/2023	7.125	304,695		(29)				415,000	05/25/2023
100119232	CF	LAKE ARROWHEAD	CA		07/31/2023	7.500	717,380		(179)				1,060,000	05/23/2023
100119234	CF	MINNEAPOLIS	MN		07/31/2023	7.500	279,601		(62)				380,000	06/29/2023
100119235	CF	PRESCOTT	AZ		07/31/2023	7.125	435,973		(14)				595,000	06/15/2023
100119236	CF	RIVERSIDE	CA		07/31/2023	7.500	291,932		(67)				394,000	06/08/2023
100119237	CF	GEORGETOWN	TX		07/31/2023	6.624	225,410		37				311,000	06/13/2023
100119238	CF	PLAINFIELD	IL		07/31/2023	7.500	261,060		(70)				362,000	05/26/2023
100119239	CF	LEES SUMMIT	MO		07/31/2023	7.625	486,674		(155)				700,000	05/28/2023
100119240	CF	CLARKSVILLE	TN		07/31/2023	7.375	445,987		(69)				605,000	05/24/2023
100119241	CF	CLEARWATER BEACH	FL		07/31/2023	7.125	241,569		(72)	(1)			639,000	05/11/2023
100119244	CF	CALDWELL	ID		07/31/2023	6.990	228,157		(13)				350,000	06/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119245	CF	AUSTIN	TX		07/31/2023	6.990	307,793		7				440,000	06/13/2023
100119246	CF	GALVESTON	TX		07/31/2023	7.500	500,576		(136)				675,000	05/25/2023
100119247	CF	VENICE	FL		07/31/2023	5.625	347,239		326				500,000	05/26/2023
100119248	CF	PARRISH	FL		07/31/2023	6.000	272,236		206				406,000	05/26/2023
100119249	CF	SURPRISE	AZ		07/31/2023	7.625	359,924		(116)				485,000	06/09/2023
100119250	CF	LAKEHEAD	CA		07/31/2023	7.500	530,350		(161)				740,000	06/16/2023
100119251	CF	JEROME	ID		07/31/2023	7.625	388,126		(145)				522,000	06/22/2023
100119252	CF	MANHATTAN	KS		07/31/2023	6.990	232,695		11				320,000	06/15/2023
100119253	CF	AUSTIN	TX		07/31/2023	6.125	638,622		313				1,050,000	05/24/2023
100119254	CF	DENVER	CO		07/31/2023	6.624	336,490		53				466,000	05/23/2023
100119255	CF	WEST WILDWOOD	NJ		07/31/2023	6.500	627,759		151				880,000	06/15/2023
100119256	CF	YARMOUTH	MA		07/31/2023	6.999	255,451		(31)		(2)		470,000	06/29/2023
100119257	CF	KISSIMMEE	FL		07/31/2023	6.999	329,460		(15)				450,000	06/29/2023
100119258	CF	COLUMBUS	OH		07/31/2023	6.875	299,363		8				411,000	06/16/2023
100119259	CF	NASHVILLE	TN		07/31/2023	6.625	439,272		57				650,000	05/08/2023
100119260	CF	ANCHORAGE	AK		07/31/2023	7.625	476,207		(178)				660,000	05/30/2023
100119261	CF	CORONA	CA		07/31/2023	7.375	429,421		(99)				585,000	06/08/2023
100119262	CF	MIAMI BEACH	FL		07/31/2023	6.624	444,944		59				675,000	05/08/2023
100119263	CF	NORCROSS	GA		07/31/2023	6.625	341,520		95				715,000	06/02/2023
100119264	CF	PEORIA	AZ		07/31/2023	6.625	395,919		45				550,000	06/01/2023
100119265	CF	CHANDLER	AZ		07/31/2023	6.625	394,398		65				565,000	06/02/2023
100119266	CF	LITTLETON	CO		07/31/2023	6.500	396,916		101				560,000	06/12/2023
100119267	CF	AURORA	CO		07/31/2023	6.500	472,984		119				659,500	05/26/2023
100119268	CF	LEHI	UT		07/31/2023	6.500	243,572		69				384,000	05/01/2023
100119269	CF	ROCKLIN	CA		07/31/2023	7.125	425,599		(47)				595,000	06/26/2023
100119273	CF	BAKERSFIELD	CA		07/31/2023	6.990	301,398		(6)				442,000	05/16/2023
100119276	CF	HOSCHTON	GA		07/31/2023	5.375	240,555		287				375,000	05/18/2023
100119281	CF	WESTON	TX		07/31/2023	7.625	341,283		(152)				480,000	06/23/2023
100119283	CF	SUNNY ISLES BEACH	FL		07/31/2023	6.990	269,693		(37)				440,000	05/15/2023
100119285	CF	ARLINGTON	VA		07/31/2023	6.125	457,573		175				690,000	05/22/2023
100119286	CF	ELK GROVE	CA		07/31/2023	6.624	703,012		67				1,070,000	05/23/2023
100119287	CF	BUTLER	TN		07/31/2023	5.990	522,447		279				800,000	05/05/2023
100119290	CF	AUSTIN	TX		07/31/2023	6.125	228,987		95				390,000	06/12/2023
100119292	CF	BRADENTON	FL		07/31/2023	7.500	414,403		(130)				597,000	05/31/2023
100119293	CF	SAN JUAN ISLAND	WA		07/31/2023	6.624	704,767		44				2,000,000	06/23/2023
100119294	CF	MISSION VIEJO	CA		07/31/2023	6.625	582,226		27				900,000	05/22/2023
100119295	CF	BROKEN BOW	OK		07/31/2023	6.624	603,523		44				890,000	05/19/2023
100119298	CF	RIVERBANK	CA		07/31/2023	6.999	253,104		(38)				380,000	06/28/2023
100119299	CF	LAKEWOOD	NJ		07/31/2023	6.625	359,672		11				800,000	06/01/2023
100119302	CF	ARNOLD	CA		07/31/2023	6.999	403,505		(28)				555,000	06/20/2023
100119303	CF	SMYRNA	GA		07/31/2023	7.625	352,312		(6)				481,000	06/20/2023
100119304	CF	WAXHAW	NC		07/31/2023	6.625	545,817		40				770,000	06/23/2023
100119305	CF	BELLINGHAM	WA		07/31/2023	7.125	671,790		(54)				980,000	06/23/2023
100119307	CF	LAYTON	UT		07/31/2023	7.625	246,428		(94)				390,000	06/16/2023
100119309	CF	LANCASTER	CA		07/31/2023	7.625	371,789		(112)				500,000	06/16/2023
100119310	CF	CHICAGO	IL		07/31/2023	7.625	407,804		(94)				550,000	06/16/2023
100119313	CF	ISLAND LAKE	IL		07/31/2023	6.625	231,390		1				372,000	06/21/2023
100119314	CF	FORT WORTH	TX		07/31/2023	7.125	222,625		(48)				325,000	06/26/2023
100119315	CF	PARRISH	FL		07/31/2023	6.625	267,122		33				385,000	06/16/2023
100119316	CF	BROOKLYN PARK	MN		07/31/2023	6.999	183,280		175				318,000	06/23/2023
100119318	CF	CHARLOTTE	NC		07/31/2023	7.625	246,858		(104)				330,000	06/27/2023
100119320	CF	PORT ORANGE	FL		07/31/2023	6.999	267,840		114				370,000	06/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119321	CF	SAINT SIMONS ISLAND	GA		07/31/2023	6.999	505,150		(14)				690,000	06/23/2023
100119322	CF	KISSIMMEE	FL		07/31/2023	6.999	176,200		(254)				763,000	06/27/2023
100119323	CF	WASHINGTON	UT		07/31/2023	7.500	441,957		29				567,000	06/23/2023
100119325	CF	AZUSA	CA		07/31/2023	6.990	749,593		(117)				1,130,000	06/23/2023
100119327	CF	CRESTONE	CO		07/31/2023	7.625	229,214		29				315,000	06/26/2023
100119328	CF	DULUTH	GA		07/31/2023	6.624	284,266		10				390,000	06/15/2023
100119329	CF	LAKEWOOD	NJ		07/31/2023	6.990	580,224		83				800,000	04/28/2023
100119330	CF	EAST BRIDGEWATER	MA		07/31/2023	6.375	289,104		68				430,000	06/05/2023
100119332	CF	DEBARY	FL		07/31/2023	7.625	287,977		(21)				402,000	05/31/2023
100119334	CF	SOMERS POINT	NJ		07/31/2023	7.000	278,315		40	2			380,000	06/15/2023
100119337	CF	CHESTNUT HILL COVE	MD		07/31/2023	7.000	249,461		5				355,000	05/26/2023
100119338	CF	MORRISVILLE	NC		07/31/2023	6.499	286,366		15				400,000	05/31/2023
100119339	CF	PLANTATION	FL		07/31/2023	7.500	549,815		70				710,000	06/05/2023
100119340	CF	RICHMOND	TX		07/31/2023	6.125	312,525		93				435,000	05/30/2023
100119341	CF	ROCKVILLE	MD		07/31/2023	6.500	611,664		11				900,000	05/30/2023
100119342	CF	LAKE DALLAS	TX		07/31/2023	7.625	312,947		(64)				423,000	05/18/2023
100119345	CF	PACIFIC BEACH	WA		07/31/2023	5.500	677,621		617				1,075,000	06/09/2023
100119346	CF	EDISTO ISLAND	SC		07/31/2023	7.125	477,741		(85)				660,000	06/14/2023
100119347	CF	CAVE CREEK	AZ		07/31/2023	7.375	453,243		(154)				700,000	05/08/2023
100119348	CF	DENVER	CO		07/31/2023	6.500	245,470		54				420,000	05/31/2023
100119350	CF	OCEAN CITY	MD		07/31/2023	6.625	685,064		9				1,167,500	05/31/2023
100119353	CF	JACKSON	NJ		07/31/2023	7.125	452,221		33				620,000	06/13/2023
100119354	CF	MELISSA	TX		07/31/2023	6.499	220,058		40				421,000	06/16/2023
100119355	CF	MCKINNEY	TX		07/31/2023	6.875	315,992		38				446,000	06/15/2023
100119356	CF	WAKEFIELD	MA		07/31/2023	7.500	558,183		(127)				756,000	05/15/2023
100119357	CF	MELISSA	TX		07/31/2023	7.125	301,977		(44)				410,000	06/14/2023
100119358	CF	BOCA RATON	FL		07/31/2023	6.499	273,780		108				385,000	05/01/2023
100119359	CF	MELISSA	TX		07/31/2023	6.875	334,719		14				530,000	06/15/2023
100119360	CF	CUMMING	GA		07/31/2023	7.125	327,353		(38)				445,000	06/09/2023
100119361	CF	SPOKANE VALLEY	WA		07/31/2023	6.125	385,623		198				551,000	06/07/2023
100119362	CF	SANTA ANA	CA		07/31/2023	7.000	827,738		(122)				1,350,000	05/23/2023
100119363	CF	PFLUGERVILLE	TX		07/31/2023	6.625	234,257		(13)				345,000	06/12/2023
100119364	CF	HASTINGS	MN		07/31/2023	7.375	233,620		46				310,000	05/26/2023
100119365	CF	HOWELL	NJ		07/31/2023	6.990	450,203		(59)				615,000	06/15/2023
100119366	CF	WAXHAW	NC		07/31/2023	6.125	336,102		69				507,000	05/26/2023
100119367	CF	BRASELTON	GA		07/31/2023	5.750	258,765		165				400,000	05/19/2023
100119368	CF	INDIO	CA		07/31/2023	7.125	481,453		80				625,000	05/24/2023
100119370	CF	HARVEST	AL		07/31/2023	6.625	222,032		4				305,000	05/24/2023
100119371	CF	LEWISVILLE	TX		07/31/2023	6.500	318,189		52				450,000	05/26/2023
100119372	CF	LAS VEGAS	NV		07/31/2023	5.750	191,403		270				336,000	05/09/2023
100119373	CF	MONROE	NC		07/31/2023	6.625	220,646		13				307,000	05/30/2023
100119374	CF	ROCKPORT	TX		07/31/2023	7.625	356,343		(118)				495,000	05/26/2023
100119375	CF	ACWORTH	GA		07/31/2023	7.625	223,477		(31)				303,000	05/31/2023
100119377	CF	DEL VALLE	TX		07/31/2023	7.625	248,678		(123)				340,000	06/15/2023
100119378	CF	ROYSE CITY	TX		07/31/2023	6.875	223,016		1				325,000	05/22/2023
100119379	CF	PENINSULA	OH		07/31/2023	7.250	233,577		(70)				315,000	05/24/2023
100119380	CF	SAN JACINTO	CA		07/31/2023	6.875	310,036		9				425,000	06/12/2023
100119382	CF	CAPE CORAL	FL		07/31/2023	7.625	262,493		(18)				361,000	05/30/2023
100119383	CF	MELISSA	TX		07/31/2023	6.875	261,985		1				365,000	05/26/2023
100119384	CF	MESQUITE	TX		07/31/2023	7.625	234,449		(20)				305,000	06/02/2023
100119385	CF	INDIO	CA		07/31/2023	7.125	367,564		(46)				500,000	05/27/2023
100119386	CF	MOAB	UT		07/31/2023	7.125	422,643		24				621,000	05/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119387	CF	KIMBERLY	AL		07/31/2023	7.625	223,945		(32)				285,000	05/30/2023
100119388	CF	DAPHNE	AL		07/31/2023	5.500	214,938		297				295,000	05/31/2023
100119389	CF	PALM BAY	FL		07/31/2023	6.500	245,979		40				346,000	06/02/2023
100119390	CF	MESQUITE	TX		07/31/2023	6.625	214,807		48				320,000	06/02/2023
100119391	CF	FORT WORTH	TX		07/31/2023	5.750	241,368		193				350,000	06/02/2023
100119392	CF	ELIZABETH	NJ		07/31/2023	7.625	620,308		(102)				840,000	05/31/2023
100119393	CF	DAVENPORT	FL		07/31/2023	6.500	239,217		61				379,000	06/02/2023
100119394	CF	GRAHAM	WA		07/31/2023	5.875	379,355		224				539,000	05/24/2023
100119396	CF	NASHVILLE	TN		07/31/2023	7.250	528,201		(62)				730,000	06/07/2023
100119397	CF	DOWNINGTOWN	PA		07/31/2023	6.990	271,534		(21)				370,000	06/09/2023
100119398	CF	ASBURY PARK	NJ		07/31/2023	7.625	531,163		(145)				745,000	06/07/2023
100119399	CF	BRASELTON	GA		07/31/2023	5.375	282,248		412				400,000	05/31/2023
100119400	CF	MORENO VALLEY	CA		07/31/2023	5.500	274,243		228				404,000	05/12/2023
100119403	CF	PROSPECT PARK	NJ		07/31/2023	7.625	434,527		(117)				585,000	06/07/2023
100119404	CF	AUSTIN	TX		07/31/2023	6.990	622,646		(34)				905,000	06/07/2023
100119405	CF	DAVENPORT	FL		07/31/2023	6.875	206,093		11				351,000	05/26/2023
100119407	CF	NEW ORLEANS	LA		07/31/2023	7.125	245,686		(17)				338,000	05/31/2023
100119408	CF	LAKE STEVENS	WA		07/31/2023	6.375	587,417		279				890,000	06/05/2023
100119411	CF	GULF SHORES	AL		07/31/2023	7.500	14,587		(117)				630,000	05/25/2023
100119412	CF	WATERFORD	NY		07/31/2023	6.875	225,424		8				312,000	05/30/2023
100119414	CF	APOLLO BEACH	FL		07/31/2023	7.125	279,931		(48)				386,000	05/22/2023
100119415	CF	NOLENSVILLE	TN		07/31/2023	6.500	338,070		68				470,000	06/07/2023
100119416	CF	SPRINGFIELD	MA		07/31/2023	7.500	259,769		(70)				350,000	06/08/2023
100119417	CF	SCOTTSDALE	AZ		07/31/2023	6.125	339,205		108				565,000	06/05/2023
100119418	CF	FORT COLLINS	CO		07/31/2023	7.125	405,233		(71)				569,000	06/02/2023
100119419	CF	AROMAS	CA		07/31/2023	7.500	550,364		101				710,000	06/06/2023
100119420	CF	SAINT GEORGE	UT		07/31/2023	6.500	258,977		45				385,000	06/07/2023
100119422	CF	BROKEN BOW	OK		07/31/2023	7.625	539,661		18				755,000	06/05/2023
100119423	CF	LEXINGTON	KY		07/31/2023	7.000	222,176		(40)				405,000	05/19/2023
100119424	CF	VENICE	FL		07/31/2023	7.625	355,626		(140)				490,000	05/30/2023
100119425	CF	SCOTTSDALE	AZ		07/31/2023	6.625	705,131		40				995,000	06/03/2023
100119426	CF	QUINTON	VA		07/31/2023	6.875	235,869		61				309,000	06/08/2023
100119427	CF	NEPTUNE	NJ		07/31/2023	7.625	354,117		(128)				530,000	06/09/2023
100119428	CF	INDIANAPOLIS	IN		07/31/2023	7.625	256,154		(35)				355,000	06/09/2023
100119429	CF	IRVINE	CA		07/31/2023	7.125	586,517		(134)				850,000	06/06/2023
100119430	CF	BURTONSVILLE	MD		07/31/2023	6.990	350,214		18				480,000	06/01/2023
100119431	CF	CHARLOTTESVILLE	VA		07/31/2023	6.980	204,128		(15)				530,000	06/08/2023
100119432	CF	MT JULIET	TN		07/31/2023	5.990	338,081		126				525,000	06/01/2023
100119433	CF	SEMINOLE	FL		07/31/2023	7.125	437,747		(52)				595,000	06/06/2023
100119435	CF	COLLEYVILLE	TX		07/31/2023	6.990	248,524		(6)				340,000	05/30/2023
100119436	CF	LITTLE ELM	TX		07/31/2023	6.625	213,420		19				330,000	06/06/2023
100119437	CF	WHEELER	OR		07/31/2023	7.625	362,630		(86)				490,000	06/01/2023
100119438	CF	KISSIMMEE	FL		07/31/2023	5.990	382,715		228				550,000	06/02/2023
100119439	CF	ROUND ROCK	TX		07/31/2023	7.125	243,182		(47)				350,000	06/02/2023
100119440	CF	HACKETTSTOWN	NJ		07/31/2023	7.625	265,747		(9)				380,000	06/13/2023
100119441	CF	CLINTON	CT		07/31/2023	7.125	298,437		(63)				410,000	06/07/2023
100119442	CF	HAMPTON	GA		07/31/2023	7.500	238,528		(56)				333,000	06/02/2023
100119444	CF	HENDERSON	NV		07/31/2023	5.125	211,309		307				350,000	05/30/2023
100119446	CF	CYPRESS	TX		07/31/2023	7.625	276,098		(106)				375,000	06/07/2023
100119447	CF	TUCSON	AZ		07/31/2023	7.625	313,926		(22)				400,500	06/07/2023
100119449	CF	AURORA	IL		07/31/2023	6.625	222,005		10				305,000	06/08/2023
100119450	CF	ENGLEWOOD	CO		07/31/2023	6.375	234,523		57				325,000	06/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119452	CF	WESLEY CHAPEL	FL		07/31/2023	7.625	342,849		(6)				445,000	06/14/2023
100119453	CF	LA VERGNE	TN		07/31/2023	6.625	317,222		(6)				485,000	06/12/2023
100119455	CF	EL PORTAL	FL		07/31/2023	7.500	674,283		(125)				912,000	06/09/2023
100119457	CF	MIAMI	FL		07/31/2023	7.375	631,635		(77)				860,000	06/13/2023
100119458	CF	PAWTUCKET	RI		07/31/2023	7.500	314,589		13				438,000	06/12/2023
100119459	CF	VIRGINIA BEACH	VA		07/31/2023	7.625	287,794		(90)				440,000	06/08/2023
100119460	CF	DURHAM	NC		07/31/2023	6.125	238,932		90				425,000	05/25/2023
100119461	CF	RALEIGH	NC		07/31/2023	5.750	223,011		155				333,000	05/23/2023
100119462	CF	KINGSLAND	GA		07/31/2023	7.500	243,898		(15)				311,000	06/12/2023
100119463	CF	MADISON	AL		07/31/2023	5.375	306,972		361				450,000	06/07/2023
100119464	CF	BRASELTON	GA		07/31/2023	5.990	281,961		282				410,000	06/08/2023
100119465	CF	ROSENBERG	TX		07/31/2023	5.750	227,041		188				330,000	05/25/2023
100119466	CF	BELMAR	NJ		07/31/2023	6.875	537,893		(27)				735,000	06/16/2023
100119467	CF	AZUSA	CA		07/31/2023	7.125	254,705		(131)				480,000	06/09/2023
100119468	CF	HARRISBURG	PA		07/31/2023	5.625	218,847		173				320,000	06/09/2023
100119469	CF	KISSIMMEE	FL		07/31/2023	6.990	532,891		(61)				755,000	06/09/2023
100119470	CF	MADISON	AL		07/31/2023	4.990	220,271		364				339,000	05/31/2023
100119471	CF	LOGANVILLE	GA		07/31/2023	5.875	261,146		180				371,000	05/26/2023
100119472	CF	OAKLAND	TN		07/31/2023	6.500	218,077		26				309,000	06/08/2023
100119473	CF	ARLINGTON	TX		07/31/2023	7.500	230,819		(82)				310,000	06/16/2023
100119476	CF	WILMINGTON	NC		07/31/2023	7.250	278,757		(44)				409,000	06/05/2023
100119477	CF	VILLA RICA	GA		07/31/2023	7.625	324,396		(123)				450,000	06/16/2023
100119479	CF	MANSFIELD	TX		07/31/2023	7.000	276,776		191				500,000	06/16/2023
100119480	CF	MIDLAND	TX		07/31/2023	5.875	242,797		121				365,000	06/09/2023
100119481	CF	CHARLOTTE	NC		07/31/2023	5.625	262,524		231				375,000	05/26/2023
100119482	CF	LITHIA	FL		07/31/2023	7.625	227,157		(8)				290,000	06/06/2023
100119483	CF	GREENVILLE	TX		07/31/2023	7.625	182,815		(118)				315,000	06/13/2023
100119485	CF	WALTON	KY		07/31/2023	7.250	227,395		(30)				309,000	06/16/2023
100119486	CF	SUN CITY	AZ		07/31/2023	6.625	267,292		58				414,000	06/09/2023
100119487	CF	MEBANE	NC		07/28/2023	6.500	302,757		85				432,000	06/15/2023
100119488	CF	GEORGETOWN	ME		07/28/2023	7.990	326,469		(379)				545,000	06/14/2023
100119489	CF	TRACY	CA		07/28/2023	6.500	456,182		81				680,000	06/23/2023
100119491	CF	PLYMOUTH	MN		07/28/2023	6.625	256,047		136				355,000	06/09/2023
100119492	CF	ATLANTA	GA		07/28/2023	6.625	203,102		59				329,000	06/02/2023
100119493	CF	ASTORIA	NY		07/28/2023	5.990	302,224		120				1,146,000	06/19/2023
100119495	CF	VALLEJO	CA		07/28/2023	3.375	162,212		1,391				272,000	06/08/2023
100119496	CF	LAWRENCEVILLE	GA		07/28/2023	7.500	216,555		(217)				350,000	06/27/2023
100119498	CF	CHARLOTTE	NC		07/28/2023	7.500	213,067		(124)				345,000	06/23/2023
100119499	CF	LAWRENCEVILLE	GA		07/28/2023	6.990	235,249		24				365,000	06/21/2023
100119500	CF	PRINCETON	TX		07/28/2023	7.500	231,000		(159)				313,000	06/22/2023
100119501	CF	STOCKTON	CA		07/28/2023	6.625	58,168		(32)				461,000	06/29/2023
100119503	CF	LAVEEN	AZ		07/28/2023	7.500	254,388		(229)				426,000	06/28/2023
100119505	CF	CHARLOTTE	NC		07/28/2023	7.500	229,103		(148)				334,000	06/27/2023
100119506	CF	VANCOUVER	WA		07/28/2023	7.500	296,472		(141)				425,000	06/12/2023
100119508	CF	PRINCETON	TX		07/28/2023	7.125	239,694		(31)				329,000	06/23/2023
100119509	CF	ANNA	TX		07/28/2023	7.500	295,713		(220)				405,000	06/21/2023
100119510	CF	CHARLOTTE	NC		07/28/2023	7.500	231,922		(107)				314,000	06/12/2023
100119512	CF	ANNA	TX		07/28/2023	7.500	212,462		(263)				387,000	06/23/2023
100119513	CF	PRINCETON	TX		07/28/2023	7.500	230,370		(118)				313,000	06/29/2023
100119514	CF	ANNA	TX		07/28/2023	7.500	260,859		(180)				400,000	06/21/2023
100119516	CF	NORTH BERGEN	NJ		07/28/2023	6.625	348,708		83				600,000	06/28/2023
100119518	CF	HOUSTON	TX		07/28/2023	7.500	270,531		39				350,000	06/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119519	CF	WEST COVINA	CA		07/28/2023	7.500	206,591		(333)				690,000	06/07/2023
100119520	CF	FORT WALTON BEACH	FL		07/28/2023	7.500	238,426		(177)				400,000	06/20/2023
100119521	CF	HOUSTON	TX		07/28/2023	7.625	233,734		(114)				349,586	06/07/2023
100119522	CF	DAWSONVILLE	GA		07/28/2023	6.125	211,624		136				345,000	06/14/2023
100119524	CF	GEORGETOWN	TX		07/28/2023	6.750	263,386		411				350,000	06/28/2023
100119526	CF	GEORGETOWN	TX		07/28/2023	6.125	257,597		135				362,000	06/15/2023
100119527	CF	HOLBROOK	NY		07/28/2023	6.625	469,179		197				650,000	06/23/2023
100119529	CF	BROOMFIELD	CO		07/28/2023	7.125	415,171		(78)				565,000	06/29/2023
100119531	CF	MINNEOLA	FL		07/28/2023	7.125	303,763		62				425,000	06/26/2023
100119533	CF	SNELLVILLE	GA		07/28/2023	7.500	276,000		29				360,000	06/27/2023
100119534	CF	CHARLOTTE	NC		07/28/2023	7.500	410,662		(83)				555,000	06/09/2023
100119535	CF	MANOR	TX		07/28/2023	6.625	355,344		635				470,000	06/16/2023
100119536	CF	MIDLOTHIAN	VA		07/28/2023	7.500	305,299		(84)				420,000	06/20/2023
100119537	CF	HUMBLE	TX		07/28/2023	7.500	229,708		61				333,000	06/12/2023
100119538	CF	LAS VEGAS	NV		07/28/2023	7.125	251,869		(26)				343,000	06/15/2023
100119539	CF	TOBYHANNA	PA		07/28/2023	7.500	280,453		51				360,000	06/16/2023
100119540	CF	BOYNTON BEACH	FL		07/28/2023	7.125	208,897		(141)				325,000	06/14/2023
100119541	CF	WESTLAKE	FL		07/28/2023	6.125	322,798		91				602,000	06/22/2023
100119542	CF	CHICAGO	IL		07/28/2023	7.500	207,609		(100)				300,000	06/26/2023
100119543	CF	WEST SACRAMENTO	CA		07/28/2023	7.500	325,160		(146)				450,000	06/23/2023
100119545	CF	MEBANE	NC		07/28/2023	5.500	223,939		391				405,000	06/13/2023
100119546	CF	APEX	NC		07/28/2023	6.500	467,539		663				660,000	06/09/2023
100119547	CF	DAWSONVILLE	GA		07/28/2023	6.875	271,229		297				360,000	06/23/2023
100119548	CF	WESTLAKE	FL		07/28/2023	6.125	453,545		202				750,000	06/22/2023
100119550	CF	JENSEN BEACH	FL		07/28/2023	7.500	335,911		235				445,000	06/16/2023
100119551	CF	ZIMMERMAN	MN		07/28/2023	7.375	210,669		(43)				290,000	06/21/2023
100119553	CF	PHOENIX	OR		07/28/2023	7.375	257,423		(45)				375,000	06/20/2023
100119556	CF	HOBOKEN	NJ		07/28/2023	5.750	199,453		250				600,000	06/30/2023
100119593	CF	RIVERSIDE	CA		07/31/2023	7.750	450,259		(224)				580,000	06/05/2023
100119594	CF	CORONA	CA		07/31/2023	6.750	846,041		(387)				2,000,000	05/24/2023
100119595	CF	VISALIA	CA		07/31/2023	7.750	128,398		(303)				345,000	06/02/2023
100119596	CF	SAN DIEGO	CA		07/31/2023	8.500	364,302		(130)				455,000	06/14/2023
100119597	CF	GARDENA	CA		07/31/2023	6.999	187,697		(39)				800,000	04/27/2023
100119600		UNION	OH		07/31/2023	10.625	238,772		(13)				370,000	06/01/2023
100119601	CF	GAINESVILLE	FL		07/31/2023	8.125	361,684		(180)				450,000	06/12/2023
100119603	CF	MIAMI	FL		07/31/2023	8.500	606,104		(306)				713,000	05/22/2023
100119604	CF	GARDEN GROVE	CA		07/31/2023	8.500	1,193,956		(295)				1,500,000	05/15/2023
100119606	CF	WYLIE	TX		07/31/2023	7.750	533,634		(181)				670,000	06/06/2023
100119607	CF	SANTA ANA	CA		07/31/2023	7.125	418,768		(124)				975,000	05/25/2023
100119608	CF	CANTON	GA		07/31/2023	7.500	409,271		(132)				515,000	06/21/2023
100119609	CF	LAWRENCEVILLE	GA		07/31/2023	8.125	94,993		(396)				415,000	06/26/2023
100119610	CF	LOS ANGELES	CA		07/31/2023	8.500	437,923		(227)				620,000	05/17/2023
100119611	CF	SPRING	TX		07/31/2023	8.250	415,454		(58)				495,000	06/26/2023
100119612	CF	SAN JOSE	CA		07/31/2023	7.750	1,548,106		(316)				1,980,000	06/28/2023
100119614	CF	LONG BEACH	CA		07/31/2023	7.750	667,263		(130)				845,000	06/26/2023
100119615	CF	SURPRISE	AZ		07/31/2023	7.750	284,928		(76)				359,000	06/27/2023
100119616	CF	JOHNS CREEK	GA		07/31/2023	7.875	1,670,968		(488)				2,250,000	07/03/2023
100119617	CF	GILROY	CA		07/31/2023	8.000	1,030,941		24				1,575,000	06/16/2023
100119619	CF	PERRIS	CA		07/31/2023	8.250	308,061		(149)				495,000	06/14/2023
100119621	CF	OCEANSIDE	CA		07/31/2023	9.250	346,249		3,804				450,000	05/30/2023
100119622	CF	CORONA	CA		07/31/2023	8.750	700,732		(422)				1,000,000	04/26/2023
100119631	CF	DAVIDSON	NC		08/04/2023	7.500	449,748		(68)				686,000	07/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119633		CHANDLER	AZ		08/04/2023	7.750	363,131		(144)				670,000	06/30/2023
100119635	CF	VENTURA	CA		08/04/2023	7.625	622,752		(231)				960,000	07/10/2023
100119636	CF	PAYSON	AZ		08/04/2023	7.875	748,292		(446)				1,350,000	06/30/2023
100119637		YUMA	AZ		08/04/2023	8.000	179,716		(223)				292,000	07/06/2023
100119639	CF	NEWARK	NJ		08/04/2023	8.875	434,845		(168)				553,000	06/30/2023
100119641	CF	CONCORD	NC		08/04/2023	9.625	260,880		(81)				340,000	06/30/2023
100119642	CF	HERRIMAN	UT		08/04/2023	7.875	391,429						667,000	07/18/2023
100119644	CF	HESPERIA	CA		08/04/2023	8.375	383,344		(140)				479,000	07/18/2023
100119645	CF	EAST PALO ALTO	CA		08/04/2023	8.625	821,671		(238)				1,038,000	07/21/2023
100119647	CF	MODESTO	CA		08/04/2023	8.750	345,738		(68)				460,000	07/06/2023
100119648	CF	LINDENWOLD	NJ		08/04/2023	9.125	142,233		(87)				245,000	07/18/2023
100119658	CF	SCOTTSDALE	AZ		08/08/2023	6.875	998,716		(15)				1,330,000	05/19/2023
100119659	CF	CALDWELL	ID		08/08/2023	7.375	318,698		(30)				395,000	06/09/2023
100119660	CF	LAS VEGAS	NV		08/08/2023	7.875	236,976		(71)				367,000	06/16/2023
100119661		DADE CITY	FL		08/08/2023	7.875	301,707		(109)				386,000	07/05/2023
100119662	CF	FRESNO	TX		08/08/2023	7.625	265,819		(79)				335,000	06/27/2023
100119663	CF	RANCHO MISSION VIEJO	CA		08/08/2023	9.375	523,813		635				611,718	06/20/2023
100119664		WEEKI WACHEE	FL		08/08/2023	7.250	368,776		(79)				594,000	06/22/2023
100119666	CF	REDLANDS	CA		08/08/2023	8.250	447,079		(117)				600,000	06/26/2023
100119668		BALTIMORE	MD		08/08/2023	7.250	348,644		58				506,000	06/28/2023
100119669	CF	NEWNAN	GA		08/08/2023	8.625	116,752		(50)				155,000	06/28/2023
100119670	CF	LANDIS	NC		08/08/2023	7.750	101,910		14				165,000	06/23/2023
100119671	CF	PORT ORANGE	FL		08/08/2023	8.000	276,070		(106)				358,000	06/28/2023
100119679		BRIDGEPORT	CT		08/08/2023	8.418	584,804		(266)				850,000	07/13/2023
100119681		WATERBURY	CT		08/08/2023	8.270	307,025		(183)				550,000	07/07/2023
100119683	CF	NEWARK	NJ		08/08/2023	8.168	539,682		(146)				720,000	07/12/2023
100119684	CF	NEWARK	NJ		08/08/2023	8.100	521,200		(93)				700,000	07/12/2023
100119685		PORT JERVIS	NY		08/08/2023	7.961	192,668		455	118			243,000	07/07/2023
100119686	CF	HAMILTON TOWNSHIP	NJ		08/08/2023	7.511	203,111		(74)				290,000	07/11/2023
100119688	CF	TRENTON	NJ		08/08/2023	8.511	99,399		393				130,000	07/12/2023
100119689	CF	BALTIMORE	MD		08/08/2023	7.285	160,058		(67)				228,000	07/07/2023
100119691	CF	CITY OF ORANGE	NJ		08/08/2023	7.697	401,901		3,756				525,000	06/28/2023
100119693	CF	SOUTH FALLSBURG	NY		08/08/2023	7.585	109,794		1,069				164,000	07/06/2023
100119696	CF	DOLTON	IL		08/08/2023	7.766	132,848		(48)				190,000	06/27/2023
100119697	CF	MIAMI BEACH	FL		08/08/2023	7.611	230,660		(61)				385,000	07/07/2023
100119698	CF	CHICAGO	IL		08/08/2023	8.066	211,888		(94)				300,000	07/05/2023
100119700	CF	NEWARK	NJ		08/08/2023	7.797	504,781		(149)				675,000	06/26/2023
100119704	CF	BALTIMORE	MD		08/08/2023	7.401	139,258		(45)				215,000	06/29/2023
100119706	CF	BALTIMORE	MD		08/08/2023	7.401	130,314		(44)				201,000	06/29/2023
100119709	CF	CHICAGO	IL		08/08/2023	8.216	265,925		(129)				375,000	06/29/2023
100119710	CF	MOORESTOWN	NJ		08/08/2023	7.911	205,376		(61)				278,000	07/07/2023
100119711	CF	MONROE	GA		08/08/2023	7.640	172,884		(27)				250,000	06/29/2023
100119712	CF	MATTESON	IL		08/08/2023	7.765	112,845		(54)				160,000	07/05/2023
100119714	CF	TOMS RIVER	NJ		08/08/2023	7.761	314,308		(93)				450,000	07/14/2023
100119716	CF	CHICAGO	IL		08/08/2023	7.708	238,779		(92)				340,000	07/07/2023
100119720	CF	DETROIT	MI		08/08/2023	8.401	112,155		(49)				148,000	07/05/2023
100119721	CF	NORTH RIDGEVILLE	OH		08/08/2023	7.776	146,914		(55)				210,000	06/29/2023
100119722		BRIDGETON	NJ		08/08/2023	8.460	77,237		337				100,000	06/28/2023
100119723	CF	DETROIT	MI		08/08/2023	7.900	119,076		(45)				170,000	06/23/2023
100119725		GLOUCESTER CITY	NJ		08/08/2023	8.093	112,664		(48)				140,000	06/27/2023
100119726	CF	BELLMAWR	NJ		08/08/2023	8.130	122,783		(41)				175,000	07/07/2023
100119727	CF	ORLANDO	FL		08/08/2023	7.550	252,398		(76)				362,000	06/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119729		RACINE	WI		08/08/2023	8.161	194,585		(72)				245,000	07/06/2023
100119730	CF	PATERSON	NJ		08/08/2023	8.518	289,350		1,490				400,000	06/27/2023
100119731	CF	STATEN ISLAND	NY		08/08/2023	7.467	676,859		(235)				1,130,000	06/27/2023
100119733		HIGHLAND PARK	MI		08/08/2023	8.654	94,325		(49)				155,000	06/26/2023
100119734	CF	CHICAGO	IL		08/08/2023	8.268	220,906		(128)				310,000	06/22/2023
100119737	CF	TRENTON	NJ		08/08/2023	7.761	132,675		1,151				185,000	07/06/2023
100119738	CF	CHICAGO	IL		08/08/2023	7.697	203,879		(93)				290,000	06/26/2023
100119739	CF	KANSAS CITY	MO		08/08/2023	8.110	95,710		(24)				128,000	07/12/2023
100119740		BRONX	NY		08/08/2023	8.700	674,204		(370)				840,000	07/13/2023
100119741		PATERSON	NJ		08/08/2023	7.983	306,622		(145)				605,000	07/14/2023
100119742	CF	EUCLID	OH		08/08/2023	8.061	135,616		(39)				181,000	07/07/2023
100119744	CF	YONKERS	NY		08/08/2023	7.950	673,134		(171)				900,000	07/11/2023
100119745	CF	HYATTSVILLE	MD		08/08/2023	7.565	155,022		(46)				250,000	06/30/2023
100119746	CF	BALTIMORE	MD		08/08/2023	7.810	94,527		(31)				135,000	07/11/2023
100119747		KANSAS CITY	MO		08/08/2023	8.243	105,205		615				134,000	07/05/2023
100119748	CF	HARTFORD	CT		08/08/2023	7.693	316,190		(89)				423,000	06/30/2023
100119749	CF	YONKERS	NY		08/08/2023	7.990	482,987		(80)				650,000	07/11/2023
100119750	CF	EAST ORANGE	NJ		08/08/2023	8.485	463,342		(219)				655,000	06/28/2023
100119752	CF	MOUNT VERNON	NY		08/08/2023	7.990	574,882		(107)				775,000	06/29/2023
100119753	CF	MARQUETTE	MI		08/08/2023	8.260	138,353		(61)				183,000	06/30/2023
100119754	CF	VALDOSTA	GA		08/08/2023	8.411	103,609		(62)				145,000	07/06/2023
100119756	CF	KANSAS CITY	MO		08/08/2023	7.350	122,588		(61)				174,000	06/27/2023
100119757	CF	BETHANY	OK		08/08/2023	8.250	180,758		(64)				250,000	07/14/2023
100119758	CF	FLORISSANT	MO		08/08/2023	8.300	97,992		(35)				130,000	07/10/2023
100119760	CF	WILLIAMSBURG	VA		08/08/2023	7.551	187,098		(87)				323,000	07/11/2023
100119761		CLEVELAND	OH		08/08/2023	8.064	159,104		(37)				200,000	06/23/2023
100119762	CF	MIAMI	FL		08/08/2023	8.535	452,329		(162)				600,000	06/30/2023
100119764	CF	MILLVILLE	NJ		08/08/2023	7.350	100,916		(34)				145,000	06/28/2023
100119765	CF	LANSING	IL		08/08/2023	7.991	144,968		(48)				200,000	06/26/2023
100119766	CF	MILLVILLE	NJ		08/08/2023	7.600	103,499		(40)				148,000	06/28/2023
100119768	CF	MARKHAM	IL		08/08/2023	7.990	129,830		(56)				175,000	06/30/2023
100119769	CF	BLUE ISLAND	IL		08/08/2023	8.266	195,885		(73)				260,000	06/27/2023
100119770		ANCHORAGE	AK		08/08/2023	8.550	365,336		(226)				525,000	07/10/2023
100119772	CF	BRONX	NY		08/08/2023	7.990	345,668		(204)				625,000	06/26/2023
100119775	CF	ORLANDO	FL		08/08/2023	8.616	236,104		(127)				341,000	07/07/2023
100119778	CF	STONE MOUNTAIN	GA		08/08/2023	8.208	132,100		(77)				180,000	06/29/2023
100119780	CF	LAKE PARK	GA		08/08/2023	8.411	157,126		(92)				220,000	07/06/2023
100119783		RACINE	WI		08/08/2023	8.300	113,499		(58)				140,000	06/23/2023
100119784	CF	VINELAND	NJ		08/08/2023	8.337	183,618		1,127	4			240,000	06/28/2023
100119785	CF	VALDOSTA	GA		08/08/2023	8.611	130,455		(72)				170,000	07/06/2023
100119786	CF	MEMPHIS	TN		08/08/2023	8.700	88,774		(33)				120,000	06/30/2023
100119788	CF	STONE MOUNTAIN	GA		08/08/2023	7.958	127,757		(76)				180,000	06/29/2023
100119789	CF	GARY	IN		08/08/2023	7.772	105,413		(45)				150,000	06/30/2023
100119790		ODESSA	TX		08/08/2023	7.785	122,809		93	9			197,000	07/10/2023
100119795		BAYONNE	NJ		08/08/2023	8.490	669,434		(336)				825,000	06/26/2023
100119796	CF	NORTH LAUDERDALE	FL		08/08/2023	7.943	121,813		898				195,000	06/30/2023
100119797	CF	KANSAS CITY	MO		08/08/2023	7.361	117,874		(57)				180,000	07/10/2023
100119798		SNOHOMISH	WA		08/08/2023	8.454	707,250		3,242				1,070,000	06/29/2023
100119799	CF	TRENTON	NJ		08/08/2023	7.863	153,822		1,653				215,000	06/29/2023
100119800	CF	WOODRIDGE	NY		08/08/2023	7.699	130,180		1,603	3			168,000	07/07/2023
100119801		BALTIMORE	MD		08/08/2023	7.820	147,134		1,208				180,000	06/27/2023
100119802	CF	POUGHKEEPSIE	NY		08/08/2023	8.043	239,102		(90)				340,000	07/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119803	CF	NEW ORLEANS	LA		08/08/2023	7.643	168,061		1				239,000	06/28/2023
100119804	CF	LOCUST GROVE	GA		08/08/2023	7.593	204,565		(99)				338,000	07/13/2023
100119806		SUFFOLK	VA		08/08/2023	8.260	177,177		(88)				250,000	06/23/2023
100119807	CF	NYACK	NY		08/08/2023	7.338	425,083		6,434				800,000	06/26/2023
100119808	CF	EAST CHICAGO	IN		08/08/2023	7.965	216,701		(62)				310,000	07/10/2023
100119809		PORTSMOUTH	VA		08/08/2023	7.990	222,915		(96)				370,000	06/23/2023
100119810	CF	BRENTWOOD	NY		08/08/2023	8.315	502,512		(232)				665,000	06/27/2023
100119811	CF	BALTIMORE	MD		08/08/2023	7.816	146,264		(43)				210,000	06/30/2023
100119812	CF	THE BRONX	NY		08/08/2023	8.161	741,922		(368)				1,125,000	07/12/2023
100119814	CF	CHICAGO	IL		08/08/2023	7.748	341,977		46				490,000	07/05/2023
100119815	CF	BALTIMORE	MD		08/08/2023	7.470	123,327		(38)				165,000	06/26/2023
100119816		MIDLAND	TX		08/08/2023	7.765	142,688		(43)				220,000	07/10/2023
100119817	CF	HAZEL CREST	IL		08/08/2023	7.420	138,742		(75)				230,000	06/23/2023
100119818		ODESSA	TX		08/08/2023	7.708	110,732		(33)				185,000	07/05/2023
100119820	CF	ST. CLOUD	FL		08/08/2023	8.235	264,846		(108)	1			375,000	07/14/2023
100119821	CF	WINTER HAVEN	FL		08/08/2023	8.214	134,577		(72)				190,000	06/27/2023
100119822	CF	BAY SHORE	NY		08/08/2023	8.315	415,909		(182)				575,000	06/27/2023
100119825	CF	ORLANDO	FL		08/08/2023	7.820	304,433		(86)				437,000	06/30/2023
100119826	CF	DECATUR	GA		08/08/2023	7.877	310,931		(147)				440,000	06/27/2023
100119827		HIGH POINT	NC		08/08/2023	8.259	443,358		2,554				680,000	06/28/2023
100119828	CF	MANVILLE	NJ		08/08/2023	7.650	285,603		(42)				400,000	06/28/2023
100119829	CF	INDEPENDENCE	MO		08/08/2023	7.966	119,382		(28)				160,000	07/07/2023
100119830	CF	GARY	IN		08/08/2023	8.100	108,319		(26)				145,000	07/13/2023
100119831		CEDARVILLE	NJ		08/08/2023	8.820	264,524		(149)				370,000	07/07/2023
100119832	CF	ISHPEMING	MI		08/08/2023	9.200	80,227		(35)				106,000	06/30/2023
100119833	CF	KANSAS CITY	MO		08/08/2023	7.156	149,750		(51)				215,000	07/06/2023
100119834	CF	WYANDANCH	NY		08/08/2023	7.875	319,241		(108)				455,000	07/12/2023
100119835		GARY	IN		08/08/2023	8.410	98,982		(32)				152,000	06/27/2023
100119836	CF	SPRING VALLEY	NY		08/08/2023	7.735	407,797		3,539				945,000	06/30/2023
100119837	CF	COLLEGE PARK	MD		08/08/2023	7.510	354,421		(101)				510,000	06/23/2023
100119840		LINCOLNSHIRE	IL		08/08/2023	7.960	370,973		(108)				572,000	06/23/2023
100119841	CF	JONESBORO	GA		08/08/2023	7.814	155,580		(84)				236,000	06/30/2023
100119844		ENGLEWOOD	NJ		08/08/2023	8.250	536,019		(110)				770,000	06/28/2023
100119846		SYRACUSE	NY		08/08/2023	8.398	77,429		(37)				145,000	06/29/2023
100119847	CF	ROCHESTER	NY		08/08/2023	8.750	166,532		(84)				218,000	07/06/2023
100119850	CF	HUGHSON	CA		08/10/2023	8.500	867,382		(1,423)				1,625,000	06/05/2023
100119851	CF	GARDENA	CA		08/10/2023	7.999	569,076		(239)				770,000	04/11/2023
100119852	CF	LAS VEGAS	NV		08/10/2023	7.250	316,189		(2)				416,000	06/08/2023
100119853	CF	DELRAY BEACH	FL		08/10/2023	7.625	162,657		(59)				328,000	05/16/2023
100119855	CF	VALENCIA	CA		08/10/2023	7.500	1,464,432		(190)				1,875,000	05/23/2023
100119857	CF	MYRTLE BEACH	SC		08/10/2023	8.875	183,063		(116)				240,000	06/09/2023
100119862	CF	SAN ANTONIO	TX		08/10/2023	8.625	113,252		(149)				154,000	06/03/2023
100119863	CF	HAMPTON	VA		08/10/2023	7.990	143,913		(98)				220,000	06/09/2023
100119864	CF	HAMPTON	VA		08/10/2023	7.990	142,305		(100)				225,000	06/09/2023
100119865	CF	PALM DESERT	CA		08/10/2023	8.250	353,337		(28)				450,000	05/22/2023
100119866	CF	BLYTHE	CA		08/10/2023	7.750	93,768		(29)				118,000	06/16/2023
100119868	CF	NEW ORLEANS	LA		08/10/2023	7.125	1,935,543		343				3,150,000	06/09/2023
100119869		EL PASO	TX		08/10/2023	9.250	160,073		(88)				200,000	05/09/2023
100119871	CF	SAINT CLOUD	FL		08/10/2023	8.375	526,694		(246)				740,000	06/01/2023
100119872		MIAMI BEACH	FL		08/10/2023	8.250	460,714		(187)				875,000	05/22/2023
100119873	CF	SUMMERTOWN	TN		08/10/2023	8.990	247,264		(218)				307,000	05/31/2023
100119874	CF	SEATTLE	WA		08/10/2023	8.250	283,286		(617)				950,000	06/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119875	CF	DAVIE	FL		08/10/2023	7.990	357,430		(114)				460,000	06/14/2023
100119876	CF	ENTERPRISE	AL		08/10/2023	8.250	109,715		(65)				145,000	06/20/2023
100119877	CF	VALLEY CENTER	KS		08/10/2023	8.375	496,814		58				691,000	05/25/2023
100119879	CF	AVENTURA	FL		08/10/2023	7.750	222,300		(103)				290,000	05/31/2023
100119880	CF	TAMPA	FL		08/10/2023	7.990	190,331		(157)				269,000	05/19/2023
100119881	CF	LAKE ZURICH	IL		08/10/2023	8.375	164,646		(245)				195,000	05/26/2023
100119883	CF	SAN JOSE	CA		08/10/2023	8.125	370,434		(127)				1,675,000	06/08/2023
100119884		MIAMI	FL		08/10/2023	7.875	357,332		49				525,000	06/16/2023
100119885	CF	EAST ELMHURST	NY		08/10/2023	9.625	502,002		(576)				985,000	12/23/2022
100119886	CF	JOLIET	IL		08/10/2023	8.750	450,601		105				620,000	06/08/2023
100119887	CF	WAYNESVILLE	OH		08/10/2023	8.500	206,223		(198)				770,000	06/08/2023
100119889	CF	PARKER	CO		08/10/2023	7.500	1,690,616		(133)				2,300,000	05/31/2023
100119894	CF	FALLS CHURCH	VA		08/10/2023	9.250	249,479		(148)				310,730	05/05/2023
100119895	CF	EAGLE	CO		08/10/2023	7.250	936,135		(188)				1,900,000	06/09/2023
100119899	CF	LITTLE RIVER	SC		08/10/2023	7.625	192,490		(42)				245,000	06/09/2023
100119901	CF	KISSIMMEE	FL		08/10/2023	7.750	279,309		(107)				355,000	05/30/2023
100119903		CONROE	TX		08/10/2023	8.990	231,999		(426)				286,000	05/31/2023
100119904	CF	SAN TAN VALLEY	AZ		08/10/2023	8.000	246,099		(274)				340,000	06/15/2023
100119906	CF	RIVERSIDE	CA		08/10/2023	9.125	882,941		(101)				1,125,000	06/08/2023
100119907	CF	ST PETE BEACH	FL		08/10/2023	7.875	192,526		(85)				298,000	06/06/2023
100119909	CF	ARVADA	CO		08/10/2023	7.625	376,010		(245)				497,000	06/13/2023
100119911	CF	TEMPE	AZ		08/10/2023	7.750	226,833		(239)				315,000	06/13/2023
100119912	CF	DEERFIELD BEACH	FL		08/10/2023	7.375	781,527		107				1,150,000	05/19/2023
100119913	CF	PEMBROKE	MA		08/10/2023	8.749	495,484		(231)				660,000	06/26/2023
100119914		TRACY	CA		08/10/2023	7.999	627,846		(208)				840,000	07/07/2023
100119917	CF	DALLAS	TX		08/10/2023	7.874	2,177,421		(821)				2,950,000	07/11/2023
100119926	CF	MIDDLE RIVER	MD		08/10/2023	8.374	219,870		(44)				296,000	06/23/2023
100119927	CF	FRANKLIN SQUARE	NY		08/10/2023	7.999	113,301		(14)				840,000	06/30/2023
100119929		BROOKLYN	NY		08/10/2023	7.624	652,674		(136)				1,070,000	06/29/2023
100119932	CF	TACOMA	WA		08/10/2023	8.750	320,498		(211)				415,000	06/21/2023
100119933	CF	LAS VEGAS	NV		08/10/2023	9.375	393,676		(228)				484,000	06/23/2023
100119934	CF	RIVERSIDE	CA		08/10/2023	8.874	802,399		(211)				895,000	06/10/2023
100119935	CF	GERMANTOWN	MD		08/10/2023	8.124	271,025		(97)				340,000	06/30/2024
100119936	CF	CREAM RIDGE	NJ		08/10/2023	7.624	278,435		(72)				375,000	06/22/2023
100119937		CLOVIS	CA		08/10/2023	7.874	321,507		(88)				506,000	05/23/2023
100119938		MACUNGIE	PA		08/10/2023	7.874	230,323		(200)				550,000	06/29/2023
100119939	CF	LAKE BUTLER	FL		08/10/2023	8.624	136,386		(80)				202,000	06/12/2023
100119941	CF	ATLANTA	GA		08/10/2023	7.999	485,056		(205)				658,000	06/12/2023
100119942	CF	AKRON	OH		08/10/2023	8.749	76,027		(17)				123,000	06/23/2023
100119944		MIAMI	FL		08/10/2023	8.624	166,631		(87)				305,000	06/14/2023
100119947	CF	CHULA VISTA	CA		08/11/2023	7.625	617,610		(148)				865,000	07/06/2023
100119949	CF	HAM LAKE	MN		08/11/2023	6.999	381,626		(32)				534,000	06/30/2023
100119950	CF	ST SIMONS ISLAND	GA		08/11/2023	6.999	260,810		(26)				373,000	07/10/2023
100119951	CF	CONCORD	CA		08/11/2023	7.000	587,051		(44)				800,000	06/26/2023
100119953	CF	SANTA ROSA	CA		08/11/2023	6.500	242,925		41				335,000	07/06/2023
100119954	CF	KIRKLAND	WA		08/11/2023	6.500	233,063		87				365,000	07/06/2023
100119955	CF	CONYERS	GA		08/11/2023	6.625	392,019		84				542,000	06/30/2023
100119956	CF	HENDERSON	NV		08/11/2023	5.999	244,665		152				350,000	06/29/2023
100119957	CF	SANTA ANA	CA		08/11/2023	6.999	562,252		63				915,000	07/01/2023
100119958	CF	N HOLLYWOOD	CA		08/11/2023	6.375	469,373		119				750,000	07/05/2023
100119959	CF	YUMA	AZ		08/11/2023	6.999	250,403		(33)				370,000	06/27/2023
100119962	CF	NORTH WILDWOOD	NJ		08/11/2023	7.625	434,381		(194)				590,000	07/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119963	CF	NASHVILLE	TN		08/11/2023	6.999	254,957		60				340,000	07/03/2023
100119964	CF	COMPTON	CA		08/11/2023	7.625	501,596		(185)				674,000	07/05/2023
100119965	CF	ALLEN	TX		08/11/2023	7.125	333,519		(71)				470,000	07/05/2023
100119966	CF	LARGO	FL		08/11/2023	7.320	429,187		(87)				585,000	07/07/2023
100119968	CF	MANASSAS	VA		08/11/2023	7.124	324,470		(56)				440,000	06/30/2023
100119969	CF	BOISE	ID		08/11/2023	6.999	488,657		9				668,000	07/05/2023
100119970	CF	CHARLOTTE	NC		08/11/2023	7.500	297,479		(2)				380,000	07/10/2023
100119971	CF	SMYRNA	GA		08/11/2023	7.500	50,780		(212)				380,000	07/11/2023
100119972	CF	ST SIMONS ISLAND	GA		08/11/2023	7.625	428,530		18				550,000	06/30/2023
100119973	CF	DALLAS	TX		08/11/2023	6.625	302,090		49				425,000	07/03/2023
100119974	CF	MAGNA	UT		08/11/2023	7.625	267,622		(81)				365,000	06/30/2023
100119975	CF	LA QUINTA	CA		08/11/2023	6.999	714,003		(119)				1,050,000	07/03/2023
100119976	CF	GULF BREEZE	FL		08/11/2023	6.875	233,894		(11)				350,000	07/10/2023
100119977	CF	DENVER	NC		08/11/2023	6.624	530,866		61				730,000	07/05/2023
100119978	CF	DUCK	NC		08/11/2023	6.999	710,867		(46)				1,075,000	07/03/2023
100119979	CF	DESERT HOT SPRINGS	CA		08/11/2023	7.625	534,322		(61)				680,000	05/23/2023
100119980	CF	CROFTON	MD		08/11/2023	6.625	327,452		25				450,000	06/09/2023
100119981	CF	NORTH WALES	PA		08/11/2023	6.375	217,371		50				310,000	06/08/2023
100119982	CF	CHARLOTTE	NC		08/11/2023	6.500	363,115		39				515,000	06/13/2023
100119983	CF	BLUE RIDGE	GA		08/11/2023	6.624	492,923		58				714,000	06/09/2023
100119984	CF	WAKE FOREST	NC		08/11/2023	6.375	269,059		96				385,000	05/30/2023
100119985	CF	CINCINNATI	OH		08/11/2023	7.000	288,135		(16)				395,000	06/07/2023
100119986	CF	LAKE WALES	FL		08/11/2023	6.624	291,315		106				380,000	06/05/2023
100119987	CF	SPOKANE	WA		08/11/2023	6.125	311,636		123				435,000	06/15/2023
100119988	CF	JUPITER	FL		08/11/2023	7.500	353,316		(136)				525,000	06/23/2023
100119989	CF	PROVIDENCE	RI		08/11/2023	7.125	345,751		(95)				545,000	06/27/2023
100119990	CF	LANCASTER	MA		08/11/2023	7.125	264,067		(61)				462,000	06/14/2023
100119991	CF	WOODBRIDGE	VA		08/11/2023	7.125	398,074		(106)				538,087	05/31/2023
100119992	CF	ORLANDO	FL		08/11/2023	7.000	356,315		13				513,200	06/16/2023
100119993	CF	YAKIMA	WA		08/11/2023	6.624	254,706		19				375,000	06/23/2023
100119994	CF	PITTSBURGH	PA		08/11/2023	6.625	260,707		131				365,000	06/23/2023
100119995	CF	ROCKLIN	CA		08/11/2023	7.500	491,416		(177)				670,000	05/09/2023
100119996	CF	HENDERSON	NV		08/11/2023	7.625	515,373		(63)				655,000	06/26/2023
100119997	CF	SUMMERVILLE	SC		08/11/2023	7.500	233,175		(131)				310,000	06/20/2023
100119998	CF	LAKE GENEVA	WI		08/11/2023	7.625	406,740		(65)				516,000	06/23/2023
100119999	CF	LAS VEGAS	NV		08/11/2023	7.125	270,477		43				355,000	06/24/2023
100120000	CF	ITHACA	NY		08/11/2023	6.500	197,053		115				425,000	06/26/2023
100120002	CF	MANHATTAN	KS		08/11/2023	7.500	334,402		(47)				430,000	06/26/2023
100120003	CF	SHORELINE	WA		08/11/2023	6.875	578,327		15				815,000	06/22/2023
100120005	CF	HERMITAGE	TN		08/11/2023	7.625	299,775		(138)				405,000	06/23/2023
100120006	CF	FONTANA	CA		08/11/2023	5.500	372,796		388				609,500	05/03/2023
100120008	CF	NASHVILLE	TN		08/11/2023	7.375	476,208		10				650,000	06/27/2023
100120009	CF	NORTH LAS VEGAS	NV		08/11/2023	6.500	380,263		208				520,000	05/13/2023
100120010	CF	PENSACOLA	FL		08/11/2023	7.375	260,858		(105)				380,000	06/12/2023
100120011	CF	NEW BRAUNFELS	TX		08/11/2023	7.125	338,757		(48)				473,000	06/29/2023
100120012	CF	SOUTHAMPTON	PA		08/11/2023	7.125	348,765		23				450,000	06/29/2023
100120013	CF	HOWELL	NJ		08/11/2023	6.990	446,048		(90)				615,000	06/20/2023
100120014	CF	BLOOMINGDALE	GA		08/11/2023	5.500	220,844		233				320,000	05/30/2023
100120015	CF	LEWISVILLE	TX		08/11/2023	6.875	383,403		(22)				525,000	06/30/2023
100120016	CF	MCKINNEY	TX		08/11/2023	6.990	279,042		(82)				440,000	06/22/2023
100120017	CF	AUSTIN	AR		08/11/2023	7.625	366,250		(100)				495,000	06/20/2023
100120018	CF	ESTES PARK	CO		08/11/2023	7.375	482,545		(139)				650,000	06/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120020		NAPLES	FL		08/11/2023	7.625	320,410		154				405,000	06/05/2023
100120022	CF	LAKEWOOD	NJ		08/11/2023	6.990	411,301		(39)				560,000	06/26/2023
100120024	CF	STOCKTON	CA		08/11/2023	7.500	320,079		(117)				460,000	06/14/2023
100120025	CF	TEANECK	NJ		08/11/2023	7.500	515,777		(73)				700,000	06/23/2023
100120027	CF	EUREKA	CA		08/11/2023	6.990	281,209		24				390,000	06/05/2023
100120029	CF	LEHIGH ACRES	FL		08/11/2023	6.624	232,420		22				320,000	06/02/2023
100120030	CF	CAPE CORAL	FL		08/11/2023	7.625	231,973		(114)				322,000	06/02/2023
100120032	CF	FRESNO	CA		08/11/2023	7.625	329,250		(91)				418,000	06/27/2023
100120033	CF	LEHIGH ACRES	FL		08/11/2023	6.624	228,788		21				320,000	06/02/2023
100120034	CF	RICHMOND	VA		08/11/2023	7.625	272,643		(149)				395,000	06/23/2023
100120035	CF	LEHIGH ACRES	FL		08/11/2023	6.624	232,420		22				320,000	06/02/2023
100120036	CF	CLINTON	CT		08/11/2023	7.625	641,274		(133)				890,000	06/02/2023
100120037	CF	BRASELTON	GA		08/11/2023	5.125	248,526		362				400,000	06/02/2023
100120038	CF	MIDLAND	TX		08/11/2023	7.500	314,372		(67)				425,000	06/13/2023
100120039	CF	EAST RUTHERFORD	NJ		08/11/2023	7.625	341,817		53				460,000	06/08/2023
100120040	CF	AUSTIN	TX		08/11/2023	5.250	292,755		438				440,000	05/24/2023
100120042	CF	MADISON	AL		08/11/2023	4.990	218,584		405				328,500	05/31/2023
100120043	CF	CLEARWATER	FL		08/11/2023	7.125	297,276		71				386,000	06/09/2023
100120045	CF	SURFSIDE BEACH	SC		08/11/2023	7.625	257,930		(106)				347,500	06/14/2023
100120046	CF	SIDNEY	OH		08/11/2023	7.125	382,592		(46)				540,000	06/19/2023
100120047	CF	FREDERICKSBURG	TX		08/11/2023	7.125	630,745		(181)				995,000	06/07/2023
100120048	CF	HARTFORD	CT		08/11/2023	7.625	248,676		(96)				340,000	06/26/2023
100120049	CF	RICHMOND	TX		08/11/2023	6.000	641,787		488				988,000	06/08/2023
100120050	CF	PRIOR LAKE	MN		08/11/2023	7.625	234,925		(84)				316,000	06/01/2023
100120051	CF	CASTLE ROCK	CO		08/11/2023	6.500	256,137		66				355,000	06/16/2023
100120052	CF	PHOENIX	AZ		08/11/2023	7.625	259,471		(62)				350,000	06/26/2023
100120053	CF	BOISE	ID		08/11/2023	7.250	226,274		(39)				312,000	06/14/2023
100120056	CF	JACKSON	NJ		08/11/2023	7.625	412,717		(42)				560,000	06/21/2023
100120057	CF	CHANDLER	AZ		08/11/2023	6.875	384,821		(25)				526,000	06/14/2023
100120058	CF	GILBERT	AZ		08/11/2023	7.125	348,651		50				480,000	06/15/2023
100120059	CF	PHOENIX	AZ		08/11/2023	7.125	235,708		15				323,000	06/15/2023
100120060	CF	DURHAM	NC		08/11/2023	6.125	281,139		111				440,000	06/20/2023
100120061	CF	TORRANCE	CA		08/11/2023	6.875	792,258		(71)				1,340,000	06/12/2023
100120062	CF	PARRISH	FL		08/11/2023	7.750	327,709		46				445,000	06/09/2023
100120063	CF	DENVER	CO		08/11/2023	7.625	403,084		(115)				740,000	06/19/2023
100120064	CF	PHOENIX	AZ		08/11/2023	7.125	227,681		14				312,000	06/15/2023
100120065	CF	TEMPE	AZ		08/11/2023	7.625	318,096		(138)				470,000	06/16/2023
100120066	CF	MIDDLETON	WI		08/11/2023	6.625	255,742		78				362,000	06/09/2023
100120067	CF	SEVIERVILLE	TN		08/11/2023	7.375	578,978		(166)				780,000	06/06/2023
100120068	CF	DAYTONA BEACH SHORES	FL		08/11/2023	7.500	445,087		13				580,500	06/21/2023
100120070	CF	SARASOTA	FL		08/11/2023	7.500	316,958		(6)				405,000	06/20/2023
100120071	CF	DURHAM	NC		08/11/2023	7.625	77,498		(210)	(36)			541,000	06/15/2023
100120072	CF	ASTON	PA		08/11/2023	6.990	242,795		(33)				340,000	06/14/2023
100120073	CF	HERRIMAN	UT		08/11/2023	5.875	285,748		293				578,000	06/20/2023
100120074	CF	FRISCO	TX		08/11/2023	7.250	348,676		(68)				472,000	06/14/2023
100120075	CF	PATERSON	NJ		08/11/2023	7.375	384,260		(3)				605,000	06/21/2023
100120076	CF	KISSIMMEE	FL		08/11/2023	7.625	396,892		(177)				535,000	06/16/2023
100120077	CF	GULF SHORES	AL		08/11/2023	5.000	212,170		338				350,000	06/15/2023
100120078	CF	NEW BRAUNFELS	TX		08/11/2023	6.625	220,052		27				315,000	06/21/2023
100120080	CF	WOODBRIDGE	NJ		08/11/2023	7.625	262,531		(38)				440,000	06/22/2023
100120081	CF	HERRIMAN	UT		08/11/2023	6.500	408,458		263				543,000	06/21/2023
100120082	CF	MESQUITE	TX		08/11/2023	6.990	231,904		(41)				321,500	06/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120083	CF	POCONO LAKE	PA		08/11/2023	7.500	243,871		(96)				340,000	06/26/2023
100120084	CF	ROSEVILLE	MN		08/11/2023	7.625	227,782		(61)				287,500	06/20/2023
100120086	CF	AUSTIN	TX		08/11/2023	7.625	360,251		(154)				550,000	06/22/2023
100120087	CF	KISSIMMEE	FL		08/11/2023	7.625	501,094		(146)				675,000	06/23/2023
100120089	CF	WELLINGTON	FL		08/11/2023	6.500	234,802		48				325,000	06/20/2023
100120090	CF	MIAMI	FL		08/11/2023	7.500	578,774		(136)				800,000	06/15/2023
100120091		VANCOUVER	WA		08/11/2023	7.625	263,746		(8)				395,000	06/17/2023
100120094	CF	PICKERINGTON	OH		08/11/2023	7.500	429,413		(92)				580,000	06/16/2023
100120095	CF	ANCHORAGE	AK		08/11/2023	7.500	241,528		(72)				325,000	06/15/2023
100120096	CF	LACKAWAXEN	PA		08/11/2023	7.250	342,848		(85)				465,000	06/26/2023
100120097	CF	WORCESTER	MA		08/11/2023	7.375	243,560		(44)				330,000	06/15/2023
100120101	CF	WELLFORD	SC		08/11/2023	7.125	219,656		11				282,000	06/15/2023
100120103	CF	PARAMUS	NJ		08/11/2023	6.624	561,536		14				825,000	06/23/2023
100120104	CF	LITTLE ELM	TX		08/11/2023	7.000	279,667		(40)				382,000	06/14/2023
100120105	CF	JERSEY CITY	NJ		08/11/2023	7.625	484,800		(174)				650,000	06/16/2023
100120106	CF	HOUSTON	TX		08/11/2023	7.125	264,929		(33)				370,000	06/26/2023
100120107	CF	BLACK DIAMOND	WA		08/11/2023	7.375	298,713		(125)				440,000	06/21/2023
100120108	CF	TAKOMA PARK	MD		08/11/2023	7.125	239,470		(76)				385,000	06/05/2023
100120109	CF	SAINT AUGUSTINE	FL		08/11/2023	7.125	174,931		(115)				322,000	06/08/2023
100120110	CF	FORT WORTH	TX		08/11/2023	5.250	230,612		322				350,000	06/19/2023
100120111	CF	AZLE	TX		08/11/2023	5.250	219,677		305				333,000	06/14/2023
100120113	CF	SHERMAN	TX		08/11/2023	6.000	217,319		137				307,000	06/22/2023
100120114	CF	DAPHNE	AL		08/11/2023	5.750	210,703		193				305,000	06/23/2023
100120115	CF	ROSHARON	TX		08/11/2023	5.500	223,561		351				310,000	06/09/2023
100120116	CF	SALT LAKE CITY	UT		08/11/2023	7.250	658,050		(152)				980,000	06/22/2023
100120117	CF	CHARLOTTE	NC		08/11/2023	7.625	308,563		(22)				401,000	06/13/2023
100120119	CF	PORT ARANSAS	TX		08/11/2023	7.250	323,381		26				429,000	06/20/2023
100120120	CF	FORT WORTH	TX		08/11/2023	5.250	230,208		365				345,000	06/13/2023
100120122	CF	MONROE	NC		08/11/2023	7.500	234,168		(124)				334,000	06/27/2023
100120123	CF	PATERSON	NJ		08/11/2023	7.375	291,074		(37)				395,000	06/23/2023
100120124	CF	TOMS RIVER	NJ		08/11/2023	7.625	423,772		(44)				575,000	06/28/2023
100120125	CF	CALDWELL	ID		08/11/2023	7.625	291,125		(19)				377,000	06/21/2023
100120126	CF	CHANDLER	AZ		08/11/2023	7.375	390,889		(3)				500,000	06/20/2023
100120127	CF	REDDING	CA		08/11/2023	7.250	330,350		(73)				465,000	06/20/2023
100120128	CF	DENTON	TX		08/11/2023	7.625	529,551		(189)				710,000	06/23/2023
100120129	CF	DAWSONVILLE	GA		08/11/2023	7.125	231,244		(66)				315,000	06/27/2023
100120131	CF	LAKE LURE	NC		08/11/2023	7.125	476,313		(72)				650,000	06/26/2023
100120132	CF	SCOTTSDALE	AZ		08/11/2023	7.625	410,737		(168)				555,000	06/27/2023
100120133	CF	CHESAPEAKE	VA		08/11/2023	7.125	244,447		(71)				336,000	06/26/2023
100120134	CF	SMITHFIELD	NC		08/11/2023	7.375	226,483		(97)				308,000	06/23/2023
100120138	CF	PARRISH	FL		08/11/2023	6.750	416,575		184				560,000	06/23/2023
100120139	CF	BOTHELL	WA		08/11/2023	6.125	444,506		190				770,000	06/08/2023
100120140	CF	MANCHESTER	NJ		08/11/2023	7.250	643,311		(58)				875,000	06/28/2023
100120143	CF	SAINT AUGUSTINE	FL		08/11/2023	8.250	464,986		(247)				515,000	06/15/2023
100120144	CF	DEARBORN	MI		08/11/2023	8.750	366,659		(309)				429,000	07/05/2023
100120145	CF	JAMUL	CA		08/11/2023	7.500	945,529		(181)				1,200,000	06/28/2023
100120148		DESTIN	FL		08/11/2023	9.000	311,841		(411)				395,000	06/29/2023
100120149	CF	GRAND PRAIRIE	TX		08/11/2023	8.500	122,546		(543)				245,000	07/07/2023
100120151		GULF SHORES	AL		08/11/2023	8.750	604,084		(35)				749,900	06/30/2023
100120153	CF	WOODBURN	OR		08/11/2023	8.250	227,524		(347)				359,000	07/03/2023
100120155	CF	REDONDO BEACH	CA		08/14/2023	7.875	1,935,768		(118)				2,425,000	06/30/2023
100120156	CF	LAGUNA HILLS	CA		08/14/2023	7.625	1,854,109		(175)				2,450,000	06/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120157	CF	CORONA	CA		08/14/2023	8.000	713,656		(173)				965,000	07/19/2023
100120158		SOUTH SAN FRANCISCO	CA		08/14/2023	8.250	460,182		(49)				1,165,000	07/19/2023
100120160	CF	ROCKVILLE	MD		08/14/2023	8.250	606,829		(202)				805,000	07/19/2023
100120162	CF	SHERMAN OAKS	CA		08/14/2023	10.250	523,943		(166)				650,000	07/12/2023
100120163	CF	VENICE	CA		08/14/2023	7.125	2,425,209		(133)				5,000,000	07/18/2023
100120166		FORT MYERS	FL		08/14/2023	9.500	249,687		(230)				340,000	07/24/2023
100120170		DAYTON	KY		08/14/2023	9.375	100,146		(29)				220,000	07/21/2023
100120171		ROANOKE	VA		08/14/2023	9.750	157,539		(89)				230,000	07/24/2023
100120190	CF	LAS VEGAS	NV		08/18/2023	8.375	869,486		(578)				1,073,000	06/15/2023
100120192	CF	SANTA CLARITA	CA		08/18/2023	7.000	562,785		(435)				1,360,000	06/27/2023
100120193	CF	HOMESTEAD	FL		08/18/2023	7.625	323,343		(173)				425,000	05/25/2023
100120194	CF	DAVIE	FL		08/18/2023	7.625	482,107		(908)				1,600,000	04/18/2023
100120195		DORAL	FL		08/18/2023	8.375	130,287		(54)				240,000	06/13/2023
100120196	CF	SYLMAR	CA		08/18/2023	8.750	404,537		(117)				510,000	05/30/2023
100120198	CF	GUSTINE	CA		08/18/2023	7.875	226,221		(123)				284,000	05/04/2023
100120202	CF	BROOKLYN	NY		08/18/2023	7.750	981,264		(115)				1,325,000	06/26/2023
100120203	CF	SOUTHINGTON	CT		08/18/2023	7.875	192,131		(76)				275,000	06/21/2023
100120205	CF	BROCKTON	MA		08/18/2023	7.250	257,369		(99)				370,000	06/15/2023
100120206	CF	LEWISVILLE	NC		08/18/2023	8.750	1,133,264		(631)				1,400,000	06/20/2023
100120207	CF	WHITESTONE	NY		08/18/2023	8.750	1,965,487		(759)				2,500,000	06/22/2023
100120209	CF	MAPLEWOOD	NJ		08/18/2023	7.875	505,633		(207)				680,000	06/30/2023
100120211	CF	LARGO	FL		08/18/2023	8.125	294,265		(187)				375,000	06/05/2023
100120212	CF	LAS VEGAS	NV		08/18/2023	10.125	616,929		(213)				680,000	06/09/2023
100120213	CF	SANDSTON	VA		08/18/2023	9.000	245,544		(28)				350,000	06/08/2023
100120215		LOS ANGELES	CA		08/18/2023	7.875	107,478		(36)				635,000	06/15/2023
100120216	CF	LEESBURG	FL		08/18/2023	6.875	303,516		(76)				387,000	06/15/2023
100120217	CF	BROOKLYN	NY		08/18/2023	8.500	2,414,185		1,515				3,000,000	06/26/2023
100120218	CF	PORT SAINT LUCIE	FL		08/18/2023	8.875	229,668		(17)				432,000	05/30/2023
100120219	CF	PEACHTREE CITY	GA		08/18/2023	7.375	338,384		(248)				500,000	06/05/2023
100120220	CF	NORTH HALEDON	NJ		08/18/2023	7.875	327,409		(192)				500,000	06/08/2023
100120223	CF	ROCKPORT	TX		08/18/2023	8.875	413,969		(280)				677,000	06/30/2023
100120224		DES PLAINES	IL		08/18/2023	8.750	289,921		(235)				420,000	06/15/2023
100120227	CF	CAMBRIDGE	MA		08/18/2023	7.875	1,595,918		(692)				2,000,000	06/30/2023
100120228	CF	HARTWELL	GA		08/18/2023	7.750	622,427		(279)				830,000	06/23/2023
100120230	CF	DEBARY	FL		08/18/2023	7.875	353,267		(276)				618,000	06/27/2023
100120231	CF	NORTH HUNTINGDON	PA		08/18/2023	7.750	265,303		(123)				379,000	06/21/2023
100120232		NEW ORLEANS	LA		08/18/2023	8.875	229,524		(42)				355,000	06/26/2023
100120233		FORT LAUDERDALE	FL		08/18/2023	8.250	257,584		(152)				340,000	06/28/2023
100120235	CF	SAN JOSE	CA		08/18/2023	6.500	699,016		115				965,000	06/05/2023
100120236	CF	SUFFERN	NY		08/18/2023	6.750	889,334		(239)				1,300,000	06/21/2023
100120238	CF	DALLAS	TX		08/18/2023	7.750	151,670		(10)				213,500	05/31/2023
100120239		DECATUR	AL		08/18/2023	8.500	149,672		(45)				220,000	07/10/2023
100120241	CF	ALBUQUERQUE	NM		08/18/2023	8.375	129,890		(51)				225,000	05/31/2023
100120242		HOUSTON	TX		08/18/2023	8.250	171,352		(60)				215,000	06/15/2023
100120246		MOUNT PLEASANT	UT		08/18/2023	7.625	160,178		(31)				295,000	06/15/2023
100120247		MIAMI	FL		08/18/2023	8.625	249,923		(74)				340,000	06/28/2023
100120248	CF	FORT COLLINS	CO		08/18/2023	7.875	1,034,878		(635)				1,300,000	06/21/2023
100120252	CF	BRADENTON BEACH	FL		08/18/2023	7.875	916,500		(169)				1,319,000	06/14/2023
100120253	CF	SCHENECTADY	NY		08/18/2023	8.375	120,071		(32)				161,000	07/06/2023
100120254		BALTIMORE	MD		08/18/2023	8.750	152,106		(64)				216,000	06/20/2023
100120255		NEW ORLEANS	LA		08/18/2023	8.625	180,400		(70)				235,000	06/30/2023
100120257	CF	SCOTTSDALE	AZ		08/18/2023	7.875	519,432		(250)				692,000	06/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120258	CF	WINCHESTER	VA		08/18/2023	7.625	528,012		(247)				680,000	06/16/2023
100120259	CF	PEMBROKE PINES	FL		08/18/2023	8.500	176,807		(58)				253,000	06/08/2023
100120260		CLARKSVILLE	TN		08/18/2023	8.125	274,335		(79)				360,000	06/12/2023
100120262		SARASOTA	FL		08/18/2023	7.875	230,063		(21)				374,000	06/23/2023
100120263	CF	BOTHELL	WA		08/18/2023	7.750	1,260,615		(718)				1,600,000	04/18/2023
100120265	CF	MORRISON	CO		08/18/2023	8.375	669,133		(451)				835,000	07/06/2023
100120266		CHATTANOOGA	TN		08/18/2023	7.750	300,461		(95)				425,000	06/14/2023
100120267	CF	CHATHAM TWSP	NJ		08/18/2023	6.875	523,268		(152)				2,700,000	06/15/2023
100120268	CF	APPLE VALLEY	CA		08/18/2023	7.500	667,694		(284)				840,000	06/16/2023
100120269	CF	COACHELLA	CA		08/18/2023	7.875	467,648		(196)				595,000	06/30/2023
100120271	CF	BROOKLYN	NY		08/18/2023	7.875	717,134		(409)				949,000	07/13/2023
100120274		CHICAGO	IL		08/18/2023	7.625	706,159		11				1,035,000	07/10/2023
100120275	CF	SOUTH SAN FRANCISCO	CA		08/18/2023	8.625	1,137,732		(636)				1,406,500	06/26/2023
100120277	CF	COOPER CITY	FL		08/18/2023	8.250	126,355		(76)				380,000	06/23/2023
100120278	CF	DANVILLE	CA		08/18/2023	8.250	2,089,598		(965)				2,600,000	07/06/2023
100120279		LEHIGH ACRES	FL		08/18/2023	8.375	315,435		(127)				450,000	06/20/2023
100120280	CF	MIAMI	FL		08/18/2023	7.000	465,007		(67)				592,200	06/21/2023
100120281	CF	RIVERSIDE	CA		08/18/2023	8.875	518,574		(187)				690,000	06/23/2023
100120285		MURRELLS INLET	SC		08/18/2023	8.250	207,556		(3)				296,000	07/07/2023
100120286	CF	MIAMI	FL		08/18/2023	7.500	334,740		(25)				427,000	06/28/2023
100120287		AUBREY	TX		08/18/2023	7.875	320,845		1,810				440,000	07/17/2023
100120288	CF	CONWAY	SC		08/18/2023	7.000	163,774		(4)				305,000	07/17/2023
100120289	CF	STATESBORO	GA		08/18/2023	8.125	317,554		(174)				420,000	07/14/2023
100120290		LAKE WORTH	TX		08/18/2023	8.125	201,535		(16)				420,000	06/30/2023
100120291	CF	MANSFIELD	TX		08/18/2023	7.875	348,390		(177)				455,000	07/11/2023
100120293	CF	DENVER	CO		08/18/2023	8.625	321,352		(110)				435,000	06/28/2023
100120294		LAUDERDALE	FL		08/18/2023	7.625	337,630		24				495,000	06/27/2023
100120296	CF	CLARKSTON	MI		08/18/2023	7.250	238,397		(247)				1,100,000	07/05/2023
100120297	CF	STONINGTON	CT		08/18/2023	8.000	599,938		(14)				765,000	06/06/2023
100120300		LAUREL	MD		08/18/2023	7.875	274,053		28				375,000	07/11/2023
100120303		ASHLAND	MA		08/18/2023	8.250	579,920		(107)				900,000	07/03/2023
100120305	CF	PALM DESERT	CA		08/18/2023	7.375	403,703		(101)				520,000	07/12/2023
100120306	CF	AUSTIN	TX		08/18/2023	8.625	304,750		(197)				425,000	06/30/2023
100120307	CF	MOBILE	AL		08/18/2023	8.375	245,628		(75)				290,000	06/30/2023
100120308	CF	MONROEVILLE	PA		08/18/2023	9.125	359,485		(230)				415,000	06/15/2023
100120309	CF	REHOBOTH BEACH	DE		08/18/2023	7.500	596,357		(25)				1,400,000	07/13/2023
100120310		BONHAM	TX		08/18/2023	9.999	116,487		(239)				177,000	06/14/2023
100120311	CF	RIVERDALE	GA		08/18/2023	7.375	310,260		(48)				420,000	07/12/2023
100120312	CF	DELRAY BEACH	FL		08/18/2023	7.250	1,223,267		(249)				1,650,000	07/17/2023
100120313	CF	CORAL GABLES	FL		08/18/2023	7.625	469,254		(215)				700,000	06/28/2023
100120314		NAPLES	FL		08/18/2023	7.875	510,000						725,000	06/29/2023
100120315	CF	MORROW	GA		08/18/2023	8.625	219,032		(8)				269,000	06/08/2023
100120317	CF	BRUNSWICK	GA		08/18/2023	8.125	325,033		(142)				450,000	06/16/2023
100120318	CF	RICHARDSON	TX		08/18/2023	7.875	318,656		(215)				425,000	06/06/2023
100120319	CF	MORGANTON	GA		08/18/2023	7.750	690,492		(168)				895,000	07/14/2023
100120321	CF	FAIRFIELD	CA		08/18/2023	7.375	598,654		(272)				750,000	06/23/2023
100120324	CF	DELAND	FL		08/18/2023	7.500	174,084		(65)				340,000	07/10/2023
100120325	CF	LOOMIS	CA		08/18/2023	6.875	2,534,564		(197)				4,747,000	06/22/2023
100120327	CF	LONGMONT	CO		08/18/2023	8.125	328,008		(92)				440,000	06/21/2023
100120329	CF	CORONA	CA		08/18/2023	7.000	575,987		(222)				890,000	06/23/2023
100120331	CF	WARNER ROBINS	GA		08/18/2023	8.250	253,876		(47)				348,000	06/20/2023
100120332	CF	CASSELBERRY	FL		08/18/2023	6.875	277,690		(61)				580,000	07/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120333		SAN DIEGO	CA		08/18/2023	7.999	517,117		(209)				1,035,000	06/23/2023
100120334	CF	TORRANCE	CA		08/18/2023	7.625	1,474,046		(363)				1,862,000	06/23/2023
100120336	CF	BRACEY	VA		08/18/2023	8.625	695,744		(409)				911,000	07/07/2023
100120338	CF	NORTH CHARLESTON	SC		08/18/2023	9.250	173,871		(91)				300,000	07/14/2023
100120339	CF	BRANDON	FL		08/18/2023	8.500	202,778		(69)				290,000	06/30/2023
100120342	CF	ELOY	AZ		08/18/2023	7.500	175,286		(17)				258,000	06/24/2023
100120343	CF	NORTH CHARLESTON	SC		08/18/2023	8.750	141,613		(76)				260,000	07/14/2023
100120345	CF	ROCKLEDGE	FL		08/18/2023	7.750	277,832		(101)				372,000	06/30/2023
100120346	CF	LAS VEGAS	NV		08/18/2023	7.625	1,086,643		(374)				1,400,000	07/05/2023
100120347	CF	HOLLYWOOD	FL		08/18/2023	7.250	444,660		(106)				780,000	07/14/2023
100120348	CF	BLOOMFIELD HILLS	MI		08/18/2023	7.875	922,000		4,631				3,101,000	07/10/2023
100120350		JUPITER	FL		08/18/2023	8.375	201,660		(661)				700,000	07/14/2023
100120351	CF	MARIETTA	GA		08/18/2023	7.875	734,466		(317)				1,469,000	07/06/2023
100120352	CF	CARLSBAD	CA		08/18/2023	8.375	1,943,151		(127)				2,450,000	07/07/2023
100120353	CF	PORT SAINT LUCIE	FL		08/18/2023	7.875	334,304		(104)				421,000	07/14/2023
100120354		BOCA RATON	FL		08/18/2023	8.875	323,413		(70)				850,000	07/13/2023
100120355	CF	AUBURN	GA		08/18/2023	7.875	315,287		(129)				410,000	07/18/2023
100120356	CF	POMPANO BEACH	FL		08/18/2023	7.750	592,234		(233)				815,000	07/18/2023
100120357		LAWRENCEVILLE	GA		08/18/2023	7.999	223,340		16				306,000	07/12/2023
100120358	CF	PEARLAND	TX		08/18/2023	8.499	308,763		(179)				340,000	05/08/2023
100120359	CF	CLEARLAKE	CA		08/18/2023	7.875	200,852		(101)				320,000	07/05/2023
100120360	CF	OAKLAND	CA		08/18/2023	7.999	665,422		(440)				822,000	06/29/2023
100120361	CF	LAUREL	MD		08/18/2023	6.999	321,483		(16)				560,000	07/05/2023
100120362	CF	ROCKFORD	MI		08/18/2023	7.375	202,997		(76)				265,000	07/12/2023
100120363	CF	FLORISSANT	MO		08/18/2023	9.499	148,616		(162)				189,000	07/13/2023
100120364	CF	CLIFTON	VA		08/18/2023	6.999	1,652,827		(223)				2,700,000	06/27/2023
100120365	CF	MIAMI SHORES	FL		08/18/2023	7.750	997,839		(16)				1,470,000	07/10/2023
100120368	CF	PARKVILLE	MD		08/18/2023	8.999	164,437		(258)				205,000	07/31/2023
100120369		LOS ANGELES	CA		08/18/2023	10.875	633,791		(622)				800,000	07/24/2023
100120370		CHARLOTTE	NC		08/18/2023	8.375	220,393		(249)				399,000	07/13/2023
100120371		ATLANTA	GA		08/18/2023	9.750	308,322		(399)				415,000	06/29/2023
100120372	CF	LAS VEGAS	NV		08/18/2023	7.499	224,476		11				345,000	07/14/2023
100120373		NEW HAVEN	CT		08/18/2023	9.875	166,301		(191)				225,000	07/18/2023
100120374	CF	HORIZON CITY	TX		08/18/2023	7.625	162,915		(136)				200,000	06/30/2023
100120375		MIAMI	FL		08/18/2023	7.375	404,805		169				625,000	07/28/2023
100120376	CF	CORVALLIS	OR		08/18/2023	6.875	316,259		(26)				480,000	07/19/2023
100120378	CF	HOUSTON	TX		08/18/2023	7.999	329,644		(185)				436,000	07/24/2023
100120379		POOLESVILLE	MD		08/18/2023	7.750	198,446		(36)				320,000	07/07/2023
100120380	CF	CLEARFIELD	UT		08/18/2023	9.375	439,341		(219)				525,000	07/11/2023
100120382		PASADENA	CA		08/18/2023	8.875	533,639		(421)				1,050,000	07/25/2023
100120383	CF	HONOLULU	HI		08/18/2023	7.750	999,892		273				1,500,000	07/14/2023
100120384	CF	SPRING	TX		08/18/2023	7.750	164,538		(56)				230,000	07/05/2023
100120385	CF	TAMPA	FL		08/18/2023	7.999	322,823		(179)				409,000	07/07/2023
100120386	CF	DECATUR	GA		08/18/2023	7.999	165,484		(182)				330,000	07/10/2023
100120388		LOS ANGELES	CA		08/18/2023	8.375	779,297		(461)				1,100,000	07/03/2023
100120389	CF	ANTIOCH	TN		08/18/2023	8.375	272,586		(19)				348,000	07/05/2023
100120391	CF	LONG BEACH	CA		08/18/2023	7.375	846,911		78				1,300,000	07/19/2023
100120392	CF	FONTANA	CA		08/18/2023	8.750	424,446		(335)				460,000	07/11/2023
100120394	CF	CLOVIS	CA		08/18/2023	6.999	239,177		96				384,000	07/07/2023
100120395	CF	HESPERIA	CA		08/18/2023	9.999	411,058		(41)				460,000	07/06/2023
100120397	CF	HIGHLAND	CA		08/18/2023	8.250	316,962		(59)				400,000	07/05/2023
100120398		BOSTON	MA		08/18/2023	8.125	429,744		(150)				620,000	07/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120399		COLDSPRING	TX		08/18/2023	9.499	863,109		(834)				1,275,000	07/11/2023
100120400	CF	HOUSTON	TX		08/18/2023	7.750	228,793		(170)				287,000	07/06/2023
100120401	CF	NORTH EASTON	MA		08/18/2023	7.875	463,753		125				600,000	07/14/2023
100120402		TAFT	CA		08/18/2023	8.375	201,470		(26)				265,000	07/11/2023
100120403	CF	MILWAUKEE	WI		08/18/2023	8.250	168,659		(135)				293,000	07/24/2023
100120404		EDMOND	OK		08/18/2023	7.250	154,918		(33)				205,000	07/07/2023
100120405	CF	CONROE	TX		08/18/2023	7.125	233,973		(34)				340,000	07/07/2023
100120407		TAFT	CA		08/18/2023	8.375	198,402		(64)				265,000	07/13/2023
100120409	CF	LAKE FOREST	CA		08/18/2023	6.999	160,622		10				975,000	07/06/2023
100120410		SAINT LOUIS	MO		08/18/2023	9.625	219,080		(252)				320,000	07/24/2023
100120411	CF	STOCKTON	CA		08/18/2023	7.999	431,519		(274)				595,000	10/30/2023
100120414	CF	DAVENPORT	FL		08/18/2023	8.999	1,667,895		(584)				2,000,000	07/31/2023
100120418	CF	TUCSON	AZ		08/18/2023	10.125	156,878		(260)				180,000	07/24/2023
100120420	CF	KELSEYVILLE	CA		08/18/2023	7.875	344,587		(155)				430,000	07/01/2023
100120421	CF	ROCK HILL	SC		08/18/2023	9.250	154,031		(45)				181,000	07/27/2023
100120422	CF	WILKESBORO	NC		08/18/2023	8.750	126,875		(104)				222,000	07/27/2023
100120423		WOLCOTT	CT		08/18/2023	7.999	374,392		(156)				750,000	07/28/2023
100120424	CF	PROSPER	TX		08/18/2023	6.999	1,070,296		(116)				1,575,000	07/27/2023
100120425		FORNEY	TX		08/18/2023	9.875	291,818		(379)				375,000	07/31/2023
100120426		DALLAS	TX		08/18/2023	7.375	152,920		(9)				195,000	07/10/2023
100120427	CF	GREENFIELD	CA		08/18/2023	7.375	377,006		17				555,000	06/30/2023
100120428		LOS ANGELES	CA		08/18/2023	7.750	635,654		(298)				835,000	06/29/2023
100120429	CF	DALLAS	TX		08/18/2023	7.875	489,648		(341)				690,000	07/05/2023
100120431		PHOENIX	AZ		08/18/2023	8.999	158,600		(226)				325,000	07/03/2023
100120434	CF	MONTGOMERY	TX		08/18/2023	7.999	262,126		(224)				320,000	07/10/2023
100120435	CF	WILDOMAR	CA		08/18/2023	7.375	410,339		(287)				625,000	07/21/2023
100120436		RENO	NV		08/18/2023	7.875	262,744		(113)				425,000	07/07/2023
100120437	CF	SUGAR LAND	TX		08/18/2023	8.875	307,886		(408)				365,000	07/19/2023
100120439	CF	ASHLAND	KY		08/18/2023	7.999	101,390		(51)				138,000	07/06/2023
100120440	CF	PORTSMOUTH	VA		08/18/2023	9.625	157,699		(140)				202,000	07/05/2023
100120442	CF	HOUSTON	TX		08/18/2023	8.125	155,201		(133)				285,000	07/13/2023
100120444		PEMBROKE PINES	FL		08/18/2023	7.375	430,745		107				635,000	07/17/2023
100120446	CF	LOS ANGELES	CA		08/18/2023	7.499	586,271		(235)				840,000	07/18/2023
100120447	CF	FAIRFIELD	CA		08/18/2023	7.250	487,695		(86)				715,000	07/06/2023
100120448	CF	SUITLAND	MD		08/18/2023	9.750	203,791		(486)				360,000	07/11/2023
100120450	CF	LAS VEGAS	NV		08/18/2023	7.875	225,498		(171)				355,000	06/26/2023
100120451	CF	CHICAGO	IL		08/18/2023	8.875	419,488		(119)				525,000	07/26/2023
100120452	CF	PORT SAINT LUCIE	FL		08/18/2023	8.875	341,860		(14)				388,000	07/20/2023
100120453		WASHINGTON	DC		08/18/2023	8.750	471,102		(256)				665,000	07/28/2023
100120454		GAINESVILLE	FL		08/18/2023	8.999	122,014		(198)				175,000	07/18/2023
100120455	CF	EL DORADO HILLS	CA		08/18/2023	7.875	583,294		(67)				780,000	07/28/2023
100120456	CF	FORT WASHINGTON	MD		08/18/2023	8.375	276,161		(189)				339,500	07/17/2023
100120458		CHAPEL HILL	NC		08/18/2023	9.125	266,210		(126)				377,600	07/20/2023
100120459		DEARBORN	MI		08/18/2023	8.625	520,370		(506)				1,100,000	07/15/2023
100120460		JACKSONVILLE	FL		08/18/2023	7.875	211,191		(48)				306,000	07/13/2023
100120461	CF	EAST LOS ANGELES	CA		08/18/2023	8.625	601,709		(273)				750,000	07/12/2023
100120462	CF	JURUPA VALLEY	CA		08/18/2023	7.750	384,730		(181)				485,000	07/11/2023
100120463	CF	CLINTON TOWNSHIP	MI		08/18/2023	10.125	198,452		(90)				230,000	07/14/2023
100120465	CF	SALINAS	CA		08/18/2023	9.625	626,109		(87)				700,000	07/01/2023
100120466		TEXAS CITY	TX		08/18/2023	8.999	113,159		(190)				150,000	07/13/2023
100120467	CF	LOS ANGELES	CA		08/18/2023	6.999	257,016		30				595,000	07/05/2023
100120468		HIALEAH	FL		08/18/2023	10.499	457,576		104				665,000	07/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120470	CF	BAKERSFIELD	CA		08/18/2023	7.750	129,081		(88)				200,000	07/10/2023
100120472	CF	CHARLESTON	SC		08/18/2023	9.125	280,812		(116)				335,000	07/12/2023
100120473		RACINE	WI		08/18/2023	8.999	228,419		(134)				281,000	07/13/2023
100120474	CF	FORT LAUDERDALE	FL		08/18/2023	6.750	698,813		55				2,466,000	07/13/2023
100120475	CF	LOS ANGELES	CA		08/18/2023	7.999	185,490		(154)				550,000	06/29/2023
100120479	CF	EL SEGUNDO	CA		08/18/2023	7.375	565,002		(165)				950,000	07/21/2023
100120480	CF	TEMPLE HILLS	MD		08/18/2023	8.750	289,677		(330)				380,000	07/06/2023
100120482	CF	MANGONIA PARK	FL		08/18/2023	8.999	401,202		140				463,000	07/31/2023
100120483	CF	POTOMAC	MD		08/18/2023	7.999	906,716		(320)				1,205,000	07/06/2023
100120486	CF	HAWTHORNE	FL		08/18/2023	7.625	432,714		46				740,000	07/20/2023
100120487	CF	SPRING	TX		08/18/2023	7.375	193,704		(14)				335,000	07/26/2023
100120490		NIPOMO	CA		08/18/2023	7.750	195,874		(1)				860,000	07/11/2023
100120492	CF	LITTLEROCK	CA		08/18/2023	9.250	504,096		(139)				560,000	07/17/2023
100120493		CORINNA	ME		08/18/2023	7.875	193,833		32				285,000	07/18/2023
100120494	CF	RESEDA	CA		08/18/2023	11.250	580,048		106				700,000	07/24/2023
100120496	CF	VALLEY CENTER	CA		08/18/2023	8.875	859,991		(375)				963,780	07/19/2023
100120499	CF	VISALIA	CA		08/18/2023	7.999	242,415		(146)				811,000	07/24/2023
100120501		SAN JACINTO	CA		08/18/2023	8.375	363,275		35				465,000	07/21/2023
100120502	CF	STEPHENS CITY	VA		08/18/2023	8.999	266,975		(219)				350,000	07/20/2023
100120503	CF	NORFOLK	VA		08/18/2023	9.999	291,790		(765)				425,000	07/19/2023
100120504	CF	BOSTON	MA		08/18/2023	6.999	199,110		110				780,000	07/31/2023
100120505		RENO	NV		08/18/2023	8.999	439,610		(158)				516,000	07/13/2023
100120506	CF	FOREST HILL	MD		08/18/2023	8.750	301,212		(277)				365,000	07/24/2023
100120507	CF	EL CAJON	CA		08/18/2023	9.250	851,142		(511)				980,000	07/01/2023
100120508	CF	RIVERWOODS	IL		08/18/2023	8.999	1,717,970		(447)				2,025,000	07/18/2023
100120509	CF	CLINTON	CT		08/18/2023	8.375	120,818		(144)				235,000	07/26/2023
100120511	CF	FORT WORTH	TX		08/18/2023	6.999	271,776		44				377,000	07/10/2023
100120513	CF	LOS ANGELES	CA		08/18/2023	7.625	300,068		(136)				600,000	07/26/2023
100120516	CF	MAXWELL	TX		08/18/2023	6.999	172,450		(66)				240,000	07/18/2023
100120519	CF	MURRIETA	CA		08/18/2023	8.875	1,337,768		(600)				1,480,000	07/11/2023
100120520	CF	TEMECULA	CA		08/18/2023	7.250	1,090,088		(353)				2,200,000	06/28/2023
100120521	CF	MILWAUKEE	WI		08/18/2023	7.750	222,894		(73)				280,000	07/03/2023
100120522		KYLE	TX		08/18/2023	8.499	219,075		(214)				305,000	07/10/2023
100120524	CF	GREENVILLE	NC		08/18/2023	7.875	172,349		(68)				240,000	07/21/2023
100120525	CF	RIDGEFIELD	WA		08/18/2023	8.125	298,386		165				1,165,000	07/19/2023
100120530	CF	CLIFFSIDE PARK	NJ		08/18/2023	7.625	414,884		(79)				575,000	07/24/2023
100120531	CF	AURORA	CO		08/18/2023	6.875	375,647		46				488,000	07/19/2023
100120533	CF	GRANBURY	TX		08/18/2023	9.625	292,865		(320)				315,000	07/19/2023
100120535	CF	RIVERSIDE	CA		08/18/2023	8.750	524,582		(498)				725,000	07/27/2023
100120536	CF	MARIETTA	GA		08/18/2023	9.875	396,105		(241)				432,000	07/18/2023
100120537		FORT WORTH	TX		08/18/2023	7.125	250,378		27				337,000	07/14/2023
100120539	CF	PARKVILLE	MD		08/18/2023	9.125	197,071		(247)				220,000	07/26/2023
100120541	CF	GROTON	CT		08/18/2023	8.875	270,948		(318)				390,000	07/24/2023
100120543		LIBERTY HILL	TX		08/18/2023	7.999	165,689		(215)				290,000	07/27/2023
100120545	CF	MORENO VALLEY	CA		08/18/2023	8.375	416,292		(354)				610,000	07/21/2023
100120548	CF	JEFFERSONVILLE	IN		08/18/2023	9.125	122,471		(148)				255,000	07/24/2023
100120550	CF	DOWNEY	CA		08/18/2023	7.375	660,243		(68)				960,000	07/15/2023
100120552	CF	SANTA ROSA BEACH	FL		08/18/2023	10.750	425,389		(179)				490,000	10/31/2023
100120553	CF	LAS VEGAS	NV		08/18/2023	8.375	562,344		(326)				702,000	07/26/2023
100120554	CF	WEST HOLLYWOOD	CA		08/18/2023	6.999	834,659		(109)				1,650,000	07/19/2023
100120555		WEST POINT	CA		08/18/2023	9.375	199,020		(174)				310,000	07/21/2023
100120557	CF	CANYON COUNTRY	CA		08/18/2023	6.999	190,992		22				545,000	07/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120558	CF	VISALIA	CA		08/18/2023	9.875	280,226		(279)				315,000	07/25/2023
100120559	CF	CHRISTMAS	FL		08/18/2023	8.375	510,969		82				750,000	07/27/2023
100120562	CF	PHOENIX	AZ		08/18/2023	10.250	292,098		(370)				420,000	07/20/2023
100120563		ATLANTA	GA		08/18/2023	7.375	283,969		(224)				360,000	07/28/2023
100120564	CF	MINNEAPOLIS	MN		08/18/2023	7.999	179,829		(120)				235,000	07/25/2023
100120571		PORT WENTWORTH	GA		08/18/2023	7.375	209,632		(73)				260,000	07/28/2023
100120572		FRESNO	CA		08/18/2023	8.499	224,880		(97)				280,000	07/24/2023
100120574	CF	SOUTH FULTON	GA		08/18/2023	8.999	340,109		(263)				465,000	07/20/2023
100120575	CF	CORONA	CA		08/18/2023	8.625	1,278,433		(432)				1,420,000	07/21/2023
100120576	CF	PERRYSBURG	OH		08/18/2023	7.999	249,350		(127)				310,000	07/26/2023
100120578	CF	ROUND LAKE BEACH	IL		08/18/2023	9.999	279,022		14				334,000	07/24/2023
100120580		PIKESVILLE	MD		08/18/2023	8.875	186,864		(189)				254,000	07/21/2023
100120581	CF	CONCORD	CA		08/18/2023	8.875	535,613		(8)				720,000	08/01/2023
100120584	CF	HEMET	CA		08/18/2023	7.250	222,432		(16)				445,000	07/19/2023
100120587	CF	BAKERSFIELD	CA		08/18/2023	7.125	160,265		(90)				325,000	07/17/2023
100120588	CF	FALLS CHURCH	VA		08/18/2023	7.875	507,075		(94)				790,000	07/26/2023
100120589	CF	SANTA CLARITA	CA		08/18/2023	7.875	869,910		(157)				1,100,000	07/28/2023
100120590	CF	LAS VEGAS	NV		08/18/2023	6.999	287,080		(67)				1,050,000	07/25/2023
100120591	CF	PHOENIX	AZ		08/18/2023	9.875	315,992		41				380,000	07/29/2023
100120595	CF	LAKE ELSINORE	CA		08/18/2023	9.375	331,672		(224)				483,000	10/31/2023
100120596	CF	HOUSTON	TX		08/18/2023	7.375	265,400		(109)				355,000	07/20/2023
100120598		BAKERSFIELD	CA		08/18/2023	8.499	175,454		(189)				260,000	07/18/2023
100120601	CF	COLUMBIA	TN		08/18/2023	9.125	308,957		(330)				395,000	07/27/2023
100120602	CF	ACTON	CA		08/18/2023	9.499	512,302		(66)				654,000	07/21/2023
100120603	CF	FRISCO	TX		08/18/2023	7.750	1,426,618		(493)				1,910,000	07/25/2023
100120604	CF	MANTECA	CA		08/18/2023	7.999	935,071		(119)				1,200,000	07/28/2023
100120607		HUMBLE	TX		08/18/2023	9.125	156,431		(113)				192,000	07/21/2023
100120608	CF	ORLANDO	FL		08/18/2023	6.999	241,372		42				359,000	07/28/2023
100120609	CF	SOUTHFIELD	MI		08/18/2023	8.250	186,733		(118)				230,000	08/01/2023
100120610	CF	VICTORVILLE	CA		08/18/2023	8.750	173,707		(194)				360,000	07/21/2023
100120611	CF	SEVERNA PARK	MD		08/18/2023	9.625	642,048		108				880,000	07/24/2023
100120612	CF	FORT LAUDERDALE	FL		08/18/2023	8.375	336,462		(310)				470,000	07/27/2023
100120613	CF	PHOENIX	AZ		08/18/2023	7.999	304,856		(202)				435,000	07/27/2023
100120615	CF	TROUTDALE	OR		08/18/2023	6.999	456,411		(77)				590,000	07/26/2023
100120616	CF	FORT WORTH	TX		08/18/2023	6.875	354,194		20				455,000	07/31/2023
100120621	CF	BALTIMORE	MD		08/18/2023	7.375	286,880		(24)				425,000	07/25/2023
100120623	CF	EL SEGUNDO	CA		08/18/2023	7.625	541,461		(181)				695,000	07/27/2023
100120624	CF	SOUTH GATE	CA		08/18/2023	7.250	292,856		(46)				595,000	07/27/2023
100120625	CF	LOS ANGELES	CA		08/18/2023	7.750	370,659		(153)				580,000	07/26/2023
100120626	CF	BLOOMFIELD	NJ		08/18/2023	7.999	464,012		(86)				670,000	07/26/2023
100120627	CF	TEMECULA	CA		08/18/2023	7.999	440,840		(193)				555,000	07/29/2023
100120628	CF	WOODBRIDGE	VA		08/18/2023	10.125	470,747		(14)				565,000	07/31/2023
100120629	CF	HOMESTEAD	FL		08/18/2023	8.875	750,425		(135)				960,000	07/31/2023
100120631	CF	JACKSONVILLE	FL		08/18/2023	7.999	236,990		(133)				296,000	07/28/2023
100120632	CF	SAN ANTONIO	TX		08/18/2023	6.999	146,051		8				210,000	07/31/2023
100120635		WESLEY CHAPEL	FL		08/18/2023	9.999	237,269		(262)				308,000	07/31/2023
100120636	CF	VILLA PARK	CA		08/21/2023	8.500	2,231,447		(1,183)				2,800,000	06/23/2023
100120638	CF	MURFREESBORO	TN		08/21/2023	8.250	259,078		(89)				346,000	07/13/2023
100120639	CF	MORENO VALLEY	CA		08/21/2023	8.750	483,421		(97)				630,000	07/07/2023
100120640	CF	SAN BERNARDINO	CA		08/21/2023	7.875	240,589		(45)				365,000	06/23/2023
100120642		TUCSON	AZ		08/21/2023	7.375	213,473		(22)				290,000	06/13/2023
100120644	CF	ANAHEIM	CA		08/21/2023	8.875	1,275,561		(186)				1,540,000	06/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120645		TEMECULA	CA		08/21/2023	9.250	1,578,972		(1,276)				1,950,000	06/28/2023
100120646	CF	WILDWOOD CREST	NJ		08/21/2023	8.875	188,259		(85)				249,000	07/26/2023
100120647	CF	HALLANDALE BEACH	FL		08/21/2023	6.625	103,183		45				235,000	07/18/2023
100120648	CF	GLEN ALLEN	VA		08/24/2023	7.374	466,309		11,451				552,000	07/07/2023
100120649	CF	WESTMINSTER	MD		08/24/2023	9.499	215,859		(108)				292,000	07/21/2023
100120650	CF	PARRISH	FL		08/24/2023	7.499	261,333		(107)				475,000	07/21/2023
100120651	CF	PEABODY	MA		08/24/2023	8.874	696,103		(190)				875,000	07/25/2023
100120653	CF	MIAMI	FL		08/24/2023	8.499	463,663		(78)				585,000	07/07/2023
100120656	CF	GOLD BEACH	OR		08/24/2023	7.249	172,697		(38)				450,000	07/12/2023
100120657		HOT SPRINGS	AR		08/24/2023	9.249	213,851		(91)				268,000	07/11/2023
100120658	CF	EXETER	CA		08/24/2023	7.999	705,293		(126)				941,000	07/07/2023
100120659	CF	KISSIMMEE	FL		08/24/2023	8.999	205,640		(51)				360,000	07/28/2023
100120661	CF	NAPLES	FL		08/24/2023	8.124	1,143,151		(482)				2,100,000	07/14/2023
100120664	CF	NAVARRE	FL		08/24/2023	7.999	414,781		(142)				545,000	07/17/2023
100120665	CF	DUNCANVILLE	TX		08/24/2023	7.874	368,071		(154)				460,000	07/06/2023
100120666	CF	EDGEWATER	FL		08/24/2023	8.249	299,349		(79)				430,000	07/20/2023
100120667	CF	ORLANDO	FL		08/24/2023	9.499	334,896		(117)				380,000	07/24/2023
100120668	CF	BERMUDA DUNES	CA		08/24/2023	9.499	936,066		(268)				1,100,000	07/11/2023
100120669	CF	SAN JUAN CAPISTRANO	CA		08/24/2023	7.999	531,305		(199)				690,000	07/11/2023
100120674	CF	ANNA MARIA	FL		08/24/2023	8.874	3,047,025		(869)				5,700,000	07/26/2023
100120675	CF	GARDNER	MA		08/24/2023	8.875	375,020		(101)				496,000	07/27/2023
100120676	CF	DEERFIELD BEACH	FL		08/24/2023	9.124	173,370		21				240,000	07/14/2023
100120677	CF	KISSIMMEE	FL		08/24/2023	8.999	127,280		(32)				160,000	07/21/2023
100120678	CF	TAMPA	FL		08/24/2023	8.249	371,293		(132)				465,000	07/21/2023
100120680	CF	DAVIE	FL		08/24/2023	9.249	1,370,009		(496)				1,700,000	07/27/2023
100120682		WAXAHACHIE	TX		08/24/2023	8.499	374,063		310	40			435,000	07/25/2023
100120685	CF	CLIFTON	NJ		08/25/2023	7.990	314,624		(243)				423,000	06/30/2023
100120686	CF	ANNA	TX		08/25/2023	7.990	310,379		(94)				397,000	07/21/2023
100120689	CF	NASHVILLE	TN		08/25/2023	6.990	351,878		(52)				1,000,000	06/26/2023
100120690	CF	GOODLETTSVILLE	TN		08/25/2023	6.875	234,375		141				330,000	07/01/2023
100120691	CF	TEMECULA	CA		08/25/2023	6.625	274,000		5				565,000	07/20/2023
100120692	CF	SACRAMENTO	CA		08/25/2023	7.250	246,788		(54)				425,000	07/25/2023
100120693	CF	MEBANE	NC		08/25/2023	5.500	269,340		519				420,000	07/14/2023
100120695	CF	BRADENTON	FL		08/25/2023	5.990	346,100		193				646,000	07/11/2023
100120696	CF	LAGRANGE	GA		08/25/2023	6.875	317,950		390				435,000	07/12/2023
100120697	CF	LAS VEGAS	NV		08/25/2023	7.125	228,502		70				332,000	07/03/2023
100120698	CF	BEAUMONT	CA		08/25/2023	6.625	335,117		268				500,000	06/27/2023
100120699	CF	CHARLOTTE	NC		08/25/2023	7.500	239,120		(65)				335,000	07/20/2023
100120700	CF	MANTECA	CA		08/25/2023	7.500	172,426		(318)				680,000	07/05/2023
100120701	CF	PRINCETON	TX		08/25/2023	7.500	275,566		(133)				372,900	07/13/2023
100120702	CF	PRINCETON	TX		08/25/2023	7.375	269,169		(94)				369,000	07/31/2023
100120703	CF	KERHONKSON	NY		08/25/2023	7.250	237,103		24				325,000	07/13/2023
100120704	CF	ANNA	TX		08/25/2023	7.500	252,481		(76)				392,000	07/10/2023
100120706	CF	PRINCETON	TX		08/25/2023	7.375	228,101		(71)				312,000	07/19/2023
100120707	CF	BROOMFIELD	CO		08/25/2023	6.375	474,611		227				665,000	07/25/2023
100120709	CF	PONDER	TX		08/25/2023	7.990	112,546		(381)				339,000	06/30/2023
100120710	CF	PRINCETON	TX		08/25/2023	7.500	220,642		(117)				298,000	07/10/2023
100120712	CF	MOORESVILLE	NC		08/25/2023	6.625	286,668		240				410,000	07/06/2023
100120713	CF	CAPE CORAL	FL		08/25/2023	6.875	256,638		138				373,000	06/29/2023
100120714	CF	HAUPPAUGE	NY		08/25/2023	6.500	304,512						675,000	08/10/2023
100120715	CF	HENRICO	VA		08/25/2023	7.375	164,060		(96)				355,000	06/30/2023
100120716	CF	CHARLOTTE	NC		08/25/2023	7.500	252,699		(124)				366,000	07/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120717	CF	PRINCETON	TX		08/25/2023	7.990	231,181		(185)				310,000	07/12/2023
100120718	CF	SAN ANTONIO	TX		08/25/2023	7.125	198,920		(98)				300,000	07/26/2023
100120721	CF	GOLD BEACH	OR		08/25/2023	7.500	412,353		61				565,000	07/07/2023
100120722	CF	MONROE	NC		08/25/2023	7.125	293,836		(66)				470,000	06/29/2023
100120723	CF	EAST HANOVER	NJ		08/25/2023	6.500	558,610		370				811,000	07/07/2023
100120724	CF	KATY	TX		08/25/2023	7.500	229,877		51				295,000	06/29/2023
100120725	CF	CLIFTON	NJ		08/25/2023	7.125	363,487		190				525,000	07/18/2023
100120726	CF	BAYONNE	NJ		08/25/2023	7.125	466,410		(37)				740,000	06/30/2023
100120727	CF	RALEIGH	NC		08/25/2023	6.990	226,268		4				382,000	07/10/2023
100120729	CF	PRINCETON	TX		08/25/2023	7.500	48,474		(149)				375,000	07/05/2023
100120731	CF	OZONE PARK	NY		08/25/2023	7.375	478,459		(288)				663,000	07/05/2023
100120732	CF	LEBANON	TN		08/25/2023	6.990	335,351		53				465,000	07/13/2023
100120733	CF	LAS VEGAS	NV		08/25/2023	7.500	243,913		(177)				445,000	07/14/2023
100120734	CF	RALEIGH	NC		08/25/2023	7.125	275,251		5				383,000	07/12/2023
100120735	CF	LIBERTY HILL	TX		08/25/2023	6.625	208,281		10				331,000	07/25/2023
100120736	CF	HERMITAGE	TN		08/25/2023	7.125	242,299		(79)				449,000	06/29/2023
100120737	CF	WINSTON SALEM	NC		08/25/2023	6.990	212,100		14				300,000	07/19/2023
100120738	CF	SANTA MARIA	CA		08/25/2023	7.375	392,591		219				545,000	07/06/2023
100120740	CF	RANCHO MIRAGE	CA		08/25/2023	7.500	265,758		(79)				398,000	07/08/2023
100120742	CF	AURORA	CO		08/25/2023	7.500	203,507		112				265,000	07/14/2023
100120743	CF	TENAFLY	NJ		08/25/2023	7.125	538,988		170				745,000	07/20/2023
100120746	CF	SACRAMENTO	CA		08/25/2023	7.990	313,593		1				400,000	07/14/2023
100120747	CF	PRINCETON	TX		08/25/2023	7.500	271,668		(105)				368,000	07/10/2023
100120748	CF	SAN TAN VALLEY	AZ		08/25/2023	6.500	233,105		58				505,000	06/29/2023
100120749	CF	DAVENPORT	FL		08/25/2023	7.500	270,638		119				355,000	07/13/2023
100120751	CF	ANNA	TX		08/25/2023	7.375	303,554		(163)				411,000	07/21/2023
100120752	CF	CUMMING	GA		08/25/2023	7.500	299,814		57				390,000	07/10/2023
100120753	CF	HUTTO	TX		08/25/2023	6.625	147,466		122				383,000	07/24/2023
100120754	CF	BONITA SPRINGS	FL		08/25/2023	7.375	420,108		(39)				575,000	07/07/2023
100120755	CF	WESLEY CHAPEL	FL		08/25/2023	7.500	255,726		127				334,000	07/17/2023
100120756	CF	KIRKLAND	WA		08/25/2023	7.500	219,385		(223)				483,000	07/21/2023
100120757	CF	PHILADELPHIA	PA		08/25/2023	7.375	214,424		(53)				295,000	07/21/2023
100120758	CF	HUTTO	TX		08/25/2023	5.990	308,661		866				420,000	06/30/2023
100120759	CF	ANNA	TX		08/25/2023	7.375	243,204		(181)				411,000	07/17/2023
100120760	CF	ORANGE BEACH	AL		08/25/2023	8.500	545,767		63				700,000	05/04/2023
100120761	CF	HELEN	GA		08/25/2023	7.990	290,782		(168)				413,000	04/13/2023
100120765		NORTH CHESTERFIELD	VA		08/25/2023	7.875	179,047		(84)				275,000	06/05/2023
100120766		LOS ANGELES	CA		08/25/2023	8.250	1,843,819		(228)				2,800,000	07/11/2023
100120767		BATON ROUGE	LA		08/25/2023	7.500	205,740		6				273,000	05/22/2023
100120768	CF	SAN TAN VALLEY	AZ		08/25/2023	7.250	390,978		103				729,000	05/24/2023
100120769	CF	PHOENIX	AZ		08/25/2023	7.625	370,511		(172)				495,000	05/31/2023
100120772	CF	SAN ANTONIO	FL		08/25/2023	8.250	469,783		(259)				623,000	06/30/2023
100120773	CF	IMPERIAL BEACH	CA		08/25/2023	7.375	491,451		(25)				717,000	06/14/2023
100120774		OAKHURST	CA		08/25/2023	7.500	419,683		(35)				602,000	06/16/2023
100120779		BUENA VISTA	CO		08/25/2023	7.990	355,137		(51)				452,500	06/20/2023
100120780	CF	WINTER GARDEN	FL		08/25/2023	8.125	432,924		(48)				558,000	06/08/2023
100120783		NAPA	CA		08/25/2023	8.875	594,714		(378)				730,000	06/21/2023
100120784	CF	MIRAMAR	FL		08/25/2023	8.750	572,883		(59)				740,000	06/02/2023
100120785		MOUNT JULIET	TN		08/25/2023	8.125	543,426		(390)				720,000	06/16/2023
100120786	CF	DELRAY BEACH	FL		08/25/2023	8.750	104,701		(131)				140,000	06/09/2023
100120787	CF	WINFIELD	KS		08/25/2023	8.500	235,224		(148)				307,000	06/15/2023
100120788	CF	LAKEWOOD	CA		08/25/2023	7.500	580,085		(162)				800,000	06/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120790	CF	NEZPERCE	ID		08/25/2023	8.250	102,028		(79)				220,000	07/14/2023
100120792	CF	RENO	NV		08/25/2023	8.875	1,046,909		(348)				1,400,000	06/14/2023
100120794	CF	NEWFIELD	NJ		08/25/2023	8.125	132,769		(164)				195,000	06/21/2023
100120795		DENVER	CO		08/25/2023	7.625	378,701		(240)				501,000	06/26/2023
100120796	CF	WATERBURY	CT		08/25/2023	9.125	201,147		(190)				270,000	07/18/2023
100120797		HOUSTON	TX		08/25/2023	8.250	294,117		(79)				370,000	06/15/2023
100120798		UNIVERSAL CITY	TX		08/25/2023	7.625	190,194		(104)				277,000	07/05/2023
100120801	CF	MARLTON	NJ		08/25/2023	7.875	858,419		4				1,100,000	06/16/2023
100120805	CF	NAPLES	FL		08/25/2023	8.375	637,172		(159)				850,000	06/20/2023
100120806	CF	WEST YARMOUTH	MA		08/25/2023	8.250	303,806		(103)				510,000	04/21/2023
100120808	CF	COVINGTON	LA		08/25/2023	8.990	538,585		(221)				698,000	06/12/2023
100120809	CF	GRETNA	VA		08/25/2023	8.250	158,323		(129)				265,000	06/28/2023
100120810	CF	PANAMA CITY BEACH	FL		08/25/2023	9.375	300,420		(172)				375,000	05/01/2023
100120814	CF	GRANADA HILLS	CA		08/25/2023	8.625	826,823		(399)				965,000	07/01/2023
100120815	CF	WATERBURY	CT		08/25/2023	7.875	130,525		(68)				195,000	06/28/2023
100120818	CF	VAN NUYS	CA		08/25/2023	7.750	672,244		16,455				850,000	06/12/2023
100120821	CF	ELOY	AZ		08/25/2023	7.750	234,967		(249)				357,000	06/29/2023
100120823	CF	TOBYHANNA	PA		08/25/2023	8.125	461,042		(48)				589,000	06/08/2023
100120825	CF	MABELVALE	AR		08/25/2023	8.875	173,524		(248)				242,000	07/03/2023
100120829	CF	KEY WEST	FL		08/25/2023	7.875	412,270		38				1,000,000	06/28/2023
100120830	CF	SEVIERVILLE	TN		08/25/2023	9.250	380,969		(11)				495,000	04/28/2023
100120831	CF	MIAMI	FL		08/25/2023	8.375	1,215,290		(736)				1,600,000	07/14/2023
100120832	CF	WILSON	WY		08/25/2023	7.375	1,018,394		172				1,500,000	07/19/2023
100120833	CF	DAVIE	FL		08/25/2023	9.875	425,307		(170)				470,000	06/28/2023
100120839	CF	YUMA	AZ		08/25/2023	10.375	494,319		(260)				538,000	06/20/2023
100120840		IRVINGTON	NJ		08/25/2023	8.750	549,898		(70)				695,000	06/30/2023
100120844	CF	DESERT HOT SPRINGS	CA		08/25/2023	8.625	405,156		(240)				535,000	06/22/2023
100120845	CF	LAKE FOREST	IL		08/25/2023	7.750	1,452,921		203				2,000,000	06/30/2023
100120846	CF	SOUTH BELOIT	IL		08/25/2023	8.990	125,423		(26)				168,000	07/10/2023
100120848	CF	NEW HAVEN	IN		08/25/2023	8.500	207,572		(175)				270,000	06/08/2023
100120849		SEATTLE	WA		08/25/2023	7.375	375,616		(36)				510,000	07/11/2023
100120850	CF	SAINT PETERSBURG	FL		08/25/2023	7.625	152,021		(7)				250,000	07/17/2023
100120851		FORT MYERS	FL		08/25/2023	7.625	217,210		(107)				289,000	07/10/2023
100120853	CF	LITCHFIELD PARK	AZ		08/25/2023	7.375	287,641		40				465,000	06/27/2023
100120854		HOUSTON	TX		08/25/2023	8.625	311,260		(93)				430,000	07/12/2023
100120855	CF	MIAMI	FL		08/25/2023	9.125	502,294		(268)				661,000	07/01/2023
100120856		MEMPHIS	TN		08/25/2023	8.375	143,923		(130)				178,000	07/05/2023
100120861	CF	STANTON	CA		08/28/2023	7.250	616,361		(199)				995,000	05/30/2023
100120863	CF	EDGECLIFF VILLAGE	TX		08/28/2023	7.375	259,812		(36)				330,000	06/19/2023
100120864	CF	FORT WORTH	TX		08/28/2023	8.375	394,200		(145)				500,000	06/19/2023
100120869	CF	PARKER	CO		08/28/2023	8.000	466,201		(174)				590,000	07/18/2023
100120870	CF	SHERMAN OAKS	CA		08/28/2023	7.999	1,467,489		(310)				1,850,000	06/14/2023
100120871	CF	KELLER	TX		08/28/2023	7.500	372,209		(115)				540,000	07/11/2023
100120873	CF	DENVER	CO		08/28/2023	8.125	410,583		(157)				530,000	07/27/2023
100120874	CF	MANOR	TX		08/28/2023	7.875	322,756		(123)				427,000	07/18/2023
100120877	CF	OAK CREEK	WI		08/28/2023	9.500	361,051		(80)				460,000	07/19/2023
100120879	CF	ALVIN	TX		08/28/2023	8.125	280,079		(80)				354,171	07/11/2023
100120880	CF	TULARE	CA		08/28/2023	8.625	275,562		(124)				378,990	07/05/2023
100120882	CF	CORONA	CA		08/28/2023	8.875	461,854		(219)				743,000	07/18/2023
100120883	CF	GALVESTON	TX		08/28/2023	10.500	352,019		(69)				460,000	07/18/2023
100120884	CF	PINETOP	AZ		08/30/2023	7.624	463,339		74				535,000	07/19/2023
100120885	CF	HAYDEN	ID		08/30/2023	7.624	413,018		112				475,000	07/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120886	CF	SEVIERVILLE	TN		08/30/2023	7.625	398,613		70				472,000	07/17/2023
100120887	CF	PONTE VEDRA	FL		08/30/2023	6.875	162,525		336				884,000	07/18/2023
100120891	CF	MCDONOUGH	GA		08/30/2023	7.500	278,396		80				360,000	07/28/2023
100120894	CF	DEBARY	FL		08/30/2023	6.500	234,566		73				386,000	07/21/2023
100120895	CF	OCEAN CITY	MD		08/30/2023	7.625	224,956		78				275,000	07/10/2023
100120896	CF	LOS ANGELES	CA		08/30/2023	6.899	963,149		185				1,338,000	07/07/2023
100120898	CF	SAUSALITO	CA		08/30/2023	5.999	620,030		387				2,250,000	07/21/2023
100120900	CF	SHORELINE	WA		08/30/2023	6.250	497,953		251				760,000	07/10/2023
100120901	CF	SOUTH JORDAN	UT		08/30/2023	7.125	584,548		39				815,000	07/28/2023
100120902	CF	FALLS CHURCH	VA		08/30/2023	6.999	396,972		(37)				700,000	07/31/2023
100120904	CF	PORT ANGELES	WA		08/30/2023	6.875	394,796		83				547,000	07/27/2023
100120905	CF	DUCK CREEK VILLAGE	UT		08/30/2023	6.500	469,647		301				620,000	07/21/2023
100120906	CF	OXFORD	FL		08/30/2023	7.624	304,640		66				378,600	07/17/2023
100120907	CF	ALHAMBRA	CA		08/30/2023	7.500	495,154		204				575,000	05/22/2023
100120908	CF	DANBURY	WI		08/30/2023	7.625	280,720		27				335,000	06/29/2023
100120909	CF	CITRA	FL		08/30/2023	7.125	229,314		77				315,000	07/27/2023
100120910	CF	LEAVENWORTH	WA		08/30/2023	7.500	409,377		60	(3)			585,000	07/07/2023
100120911	CF	MOSELEY	VA		08/30/2023	7.125	358,197		137				499,000	06/21/2023
100120912	CF	SCOTTSDALE	AZ		08/30/2023	7.375	683,627		(3)				1,010,000	06/30/2023
100120915	CF	GULF SHORES	AL		08/30/2023	7.625	238,767		90				293,000	05/30/2023
100120918	CF	VILLAS	NJ		08/30/2023	7.625	312,360		58				428,000	07/11/2023
100120920	CF	UPPER ARLINGTON	OH		08/30/2023	7.625	224,578		(63)				305,000	07/10/2023
100120921	CF	KISSIMMEE	FL		08/30/2023	7.500	291,750		62				337,000	06/29/2023
100120922	CF	CAPE CORAL	FL		08/30/2023	7.625	292,979		13				389,000	07/17/2023
100120925	CF	MOUNT PLEASANT	SC		08/30/2023	7.625	282,126		81				325,000	06/26/2023
100120926	CF	TROUTMAN	NC		08/30/2023	7.125	606,421						1,160,000	06/20/2023
100120929	CF	BIG BEAR CITY	CA		08/30/2023	7.500	483,562		190				562,000	06/14/2023
100120931	CF	NORTH CAPE MAY	NJ		08/30/2023	7.625	506,580		95				594,000	06/16/2023
100120932	CF	PENSACOLA	FL		08/30/2023	6.875	231,119		154				328,000	06/23/2023
100120934	CF	GOLDSBORO	NC		08/30/2023	5.875	259,097		220				370,000	06/26/2023
100120935	CF	KERMAN	CA		08/30/2023	7.625	482,118		9				620,000	07/07/2023
100120938	CF	GEORGETOWN	TX		08/30/2023	6.990	422,614		250				506,000	06/23/2023
100120939	CF	POINCIANA	FL		08/30/2023	7.000	302,600		166				365,000	06/21/2023
100120940	CF	HARDEEVILLE	SC		08/30/2023	5.990	401,398		486				490,000	06/23/2023
100120941	CF	PORT SAINT JOE	FL		08/30/2023	7.500	379,495		(46)				515,000	06/28/2023
100120942	CF	GOLD CANYON	AZ		08/30/2023	6.875	498,077		86				753,000	06/23/2023
100120943	CF	MYRTLE BEACH	SC		08/30/2023	5.750	263,040		290				385,000	06/27/2023
100120947	CF	SOUTH KINGSTOWN	RI		08/30/2023	7.500	245,980		(56)				369,000	06/26/2023
100120948		OAK ISLAND	NC		08/30/2023	7.625	373,915		122				489,000	06/26/2023
100120949	CF	ORANGE BEACH	AL		08/30/2023	7.500	553,694		(5)				840,000	06/21/2023
100120950	CF	PACKWOOD	WA		08/30/2023	7.625	415,094		62				479,000	06/27/2023
100120951	CF	GOULDSBORO	PA		08/30/2023	7.125	279,740		123				327,000	06/26/2023
100120952	CF	ELBERT	CO		08/30/2023	7.125	477,999		211				625,000	06/26/2023
100120953	CF	PARRISH	FL		08/30/2023	5.875	84,616		697				370,000	06/16/2023
100120954	CF	SILVER SPRING	MD		08/30/2023	7.625	365,431		86				445,000	06/26/2023
100120955	CF	METHUEN	MA		08/30/2023	7.500	291,984		(26)				425,000	06/23/2023
100120957	CF	WINTER GARDEN	FL		08/30/2023	7.250	312,924		6				432,000	06/29/2023
100120958	CF	MILLSBORO	DE		08/30/2023	5.990	304,006		391				375,000	06/27/2023
100120962	CF	CHARLOTTE	NC		08/30/2023	5.990	268,447		337				330,000	06/26/2023
100120963	CF	MADISON	AL		08/30/2023	5.125	295,870		636				420,000	05/26/2023
100120964	CF	SANTA ROSA BEACH	FL		08/30/2023	7.625	428,061		117				555,000	06/30/2023
100120965	CF	BARRINGTON	NH		08/30/2023	7.375	290,639		124				357,000	06/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120966	CF	LAS VEGAS	NV		08/30/2023	5.500	670,526		791				1,050,000	06/23/2023
100120967	CF	NORTHPORT	AL		08/30/2023	7.500	607,981		163				745,000	06/20/2023
100120969	CF	LAKEWAY	TX		08/30/2023	7.375	422,939		(37)				575,000	06/29/2023
100120970	CF	SICKLERVILLE	NJ		08/30/2023	7.500	238,789		64				310,000	07/03/2023
100120972	CF	CELINA	TX		08/30/2023	7.125	566,105		23				775,000	06/28/2023
100120973	CF	WAYNESVILLE	NC		08/30/2023	6.875	392,835		115				547,000	06/30/2023
100120975	CF	LELAND	NC		08/30/2023	5.750	332,455		393				480,000	06/29/2023
100120977	CF	RHODODENDRON	OR		08/30/2023	7.625	504,024		134				580,000	06/23/2023
100120978	CF	DERRY	NH		08/30/2023	6.625	533,787		131				795,000	06/28/2023
100120979	CF	IJAMSVILLE	MD		08/30/2023	7.625	588,081		(112)				795,000	07/12/2023
100120980	CF	BUSHNELL	FL		08/30/2023	7.625	561,312		(94)				760,000	06/22/2023
100120982	CF	NASHVILLE	TN		08/30/2023	7.625	280,586		43				410,000	06/30/2023
100120985	CF	LAKE HAVASU CITY	AZ		08/30/2023	7.500	487,385		119				570,000	07/05/2023
100120986	CF	FRISCO	TX		08/30/2023	5.875	494,878		670	(5)			1,280,000	06/30/2023
100120988	CF	HOUSTON	TX		08/30/2023	7.625	344,585		(53)				466,000	07/10/2023
100120993	CF	MELBOURNE	FL		08/30/2023	6.990	333,244		73				462,000	07/06/2023
100120994	CF	SUN VALLEY	ID		08/30/2023	5.500	377,664		468				670,000	06/14/2023
100120995	CF	CLEARWATER BEACH	FL		08/30/2023	7.625	387,974		(66)				530,000	06/30/2023
100120996	CF	MERCED	CA		08/30/2023	7.500	377,725		(43)				520,000	07/03/2023
100120999	CF	GEORGETOWN	TX		08/30/2023	7.625	333,687		96				460,000	06/28/2023
100121000	CF	OCEAN CITY	MD		08/30/2023	7.625	304,082		11				415,000	07/06/2023
100121001	CF	HOT SPRINGS	AR		08/30/2023	7.625	327,693		(64)				454,000	07/07/2023
100121002	CF	BIG BEAR CITY	CA		08/30/2023	7.250	580,266		115				800,000	07/07/2023
100121003	CF	BRADLEY BEACH	NJ		08/30/2023	6.990	509,258		71				715,000	07/14/2023
100121004	CF	LAKEVILLE	PA		08/30/2023	7.125	191,944		(18)	(2)			320,000	07/11/2023
100121005	CF	VENICE	FL		08/30/2023	6.250	472,160		317				670,000	06/30/2023
100121006	CF	DAVENPORT	FL		08/30/2023	7.625	315,964		101	(1)			458,000	07/10/2023
100121007	CF	NEW BRAUNFELS	TX		08/30/2023	7.250	406,136		164				510,000	07/07/2023
100121008	CF	LATHROP	CA		08/30/2023	5.875	310,966		247				687,000	06/27/2023
100121009	CF	MIRAMAR	FL		08/30/2023	6.990	267,509		43				370,000	06/29/2023
100121011	CF	BROKEN BOW	OK		08/30/2023	7.625	608,340		(35)				894,500	06/30/2023
100121012	CF	DALLAS	TX		08/30/2023	6.625	317,121		170				450,000	05/23/2023
100121013	CF	WINSTON SALEM	NC		08/30/2023	7.625	221,926		(66)				305,000	06/21/2023
100121014	CF	PHOENIX	AZ		08/30/2023	7.625	295,898		48				345,000	06/17/2023
100121016	CF	KISSIMMEE	FL		08/30/2023	7.500	262,434		80				312,000	06/30/2023
100121017	CF	OAK HARBOR	WA		08/30/2023	6.990	457,110		65				645,000	06/09/2023
100121019	CF	TRACY CITY	TN		08/30/2023	7.375	289,306		(27)				420,000	07/13/2023
100121020	CF	SOUTHPORT	NC		08/30/2023	7.375	270,435		(34)				381,000	07/10/2023
100121021	CF	BROKEN BOW	OK		08/30/2023	7.500	701,581		185				894,000	07/07/2023
100121022	CF	BIG BEAR CITY	CA		08/30/2023	7.500	438,455		132				515,000	07/10/2023
100121023	CF	ROCKPORT	TX		08/30/2023	7.625	297,714		(39)				403,000	07/14/2023
100121024	CF	EDGEWATER	FL		08/30/2023	7.375	293,491		46				378,000	07/14/2023
100121025	CF	NASHVILLE	TN		08/30/2023	7.500	232,457		56				285,000	06/30/2023
100121026	CF	NAPLES	FL		08/30/2023	6.375	472,645		339				626,000	07/19/2023
100121027	CF	BEECH MOUNTAIN	NC		08/30/2023	7.500	511,252		(112)				748,000	07/19/2023
100121029	CF	BANDERA	TX		08/30/2023	7.625	158,367		(17)				500,000	07/11/2023
100121030	CF	MUSTANG	OK		08/30/2023	6.750	215,709		104				290,000	07/14/2023
100121031	CF	HENDERSON	NV		08/30/2023	4.990	219,987		429				765,000	07/11/2023
100121032	CF	KISSIMMEE	FL		08/30/2023	6.499	156,232		268				730,000	07/18/2023
100121033	CF	RALEIGH	NC		08/30/2023	8.000	249,159		62				325,000	07/14/2023
100121035	CF	HILLSBORO	OR		08/30/2023	6.875	383,120		158				500,000	07/11/2023
100121036	CF	CHARLOTTE	NC		08/30/2023	7.125	305,797		27				420,000	07/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100121037	CF	SAN ANTONIO	TX		08/30/2023	7.500	277,475		83				366,000	07/13/2023
100121038	CF	HOLLAND	MI		08/30/2023	6.625	210,530		71				326,000	07/17/2023
100121039	CF	SARASOTA	FL		08/30/2023	5.375	347,289		519				675,000	07/13/2023
100121040	CF	MADERA	CA		08/30/2023	8.750	159,406		(38)				220,000	08/08/2023
100121041	CF	VALLEJO	CA		08/30/2023	7.875	258,381		(10)				535,000	08/08/2023
100121043	CF	CHANNELVIEW	TX		08/30/2023	9.125	111,271		(26)				150,000	07/28/2023
100121046	CF	OXNARD	CA		08/30/2023	9.875	242,186		(114)				325,000	08/10/2023
100121048	CF	COTO DE CAZA	CA		08/30/2023	7.875	1,680,013		(365)				2,125,000	06/30/2023
100126275	CF	TEMECULA	CA		08/30/2023	7.625	1,217,490		(90)				1,550,000	08/10/2023
100126277	CF	LITTLETON	CO		08/30/2023	6.750	1,672,029		(330)				2,792,000	07/14/2023
100126278	CF	FORT LAUDERDALE	FL		08/30/2023	7.500	478,577		(116)				680,000	07/11/2023
100126280		IRVINGTON	NJ		08/30/2023	7.920	513,404		3,885				640,000	08/01/2023
100126281		IRVINGTON	NJ		08/30/2023	7.920	517,511		3,916				655,000	08/01/2023
100126283		NEWARK	NJ		08/30/2023	7.920	599,655		4,519				745,000	08/01/2023
100126284	CF	LITTLE FERRY	NJ		08/30/2023	7.802	447,849		(128)	1			692,000	08/03/2023
100126286		WILSON	NC		08/30/2023	8.800	130,977		(76)				160,000	08/04/2023
100126287		NEWARK	NJ		08/30/2023	7.939	712,905		1,422				810,000	07/28/2023
100126289		BALTIMORE	MD		08/30/2023	7.399	188,726		2,031				346,000	07/31/2023
100126290		WATERBURY	CT		08/30/2023	8.124	343,305		(91)				434,000	08/03/2023
100126291		BALTIMORE	MD		08/30/2023	7.674	163,436		1,490				230,000	07/31/2023
100126292	CF	CHICAGO	IL		08/30/2023	7.874	110,476		(49)				168,790	07/26/2023
100126294	CF	WAUKEGAN	IL		08/30/2023	8.070	147,350		(62)				195,000	07/28/2023
100126295	CF	MEDFORD	NY		08/30/2023	7.850	359,287		(144)				510,000	08/03/2023
100126297	CF	BRONX	NY		08/30/2023	8.990	575,623		(309)				775,000	08/03/2023
100126298	CF	HICKSVILLE	NY		08/30/2023	7.800	494,726		(225)				725,000	07/31/2023
100126299	CF	IRVINGTON	NJ		08/30/2023	8.038	486,948		(133)				650,000	07/28/2023
100126300	CF	BATH	PA		08/30/2023	7.772	194,825		(88)				409,000	07/27/2023
100126301	CF	MASTIC BEACH	NY		08/30/2023	7.910	338,151		(129)				480,000	08/03/2023
100126303	CF	OCALA	FL		08/30/2023	7.600	136,805		(65)				238,000	07/26/2023
100126304	CF	CLEVELAND	OH		08/30/2023	8.100	104,141		(30)				141,000	07/25/2023
100126305	CF	TRENTON	NJ		08/30/2023	7.910	170,631		(79)				225,000	07/28/2023
100126306		NEW BRITAIN	CT		08/30/2023	8.050	347,229		(81)				435,000	07/17/2023
100126307	CF	CORAM	NY		08/30/2023	8.222	319,590		(152)				485,000	07/21/2023
100126308		NESCONSET	NY		08/30/2023	8.326	667,248		(301)				1,100,000	07/24/2023
100126310	CF	TRENTON	NJ		08/30/2023	7.923	161,070		(46)				215,000	07/28/2023
100126311		BETHLEHEM	PA		08/30/2023	7.860	169,842		(71)				210,000	07/28/2023
100126313	CF	WATERBURY	CT		08/30/2023	8.352	153,709		739				200,000	08/03/2023
100126314	CF	TORRINGTON	CT		08/30/2023	7.960	239,694		(82)				319,000	07/18/2023
100126315		NEWARK	NJ		08/30/2023	7.997	572,768		4,136				708,000	07/17/2023
100126317		EAST ORANGE	NJ		08/30/2023	8.250	265,441		(94)				440,000	07/20/2023
100126322	CF	TORRINGTON	CT		08/30/2023	8.107	234,108		(72)				312,000	07/18/2023
100126323	CF	TORRINGTON	CT		08/30/2023	8.107	224,891		(66)				300,000	07/18/2023
100126326	CF	TRENTON	NJ		08/30/2023	7.947	103,811		777				135,000	07/20/2023
100126327		BAYONNE	NJ		08/30/2023	7.850	589,392		4,827				725,000	07/18/2023
100126330	CF	DETROIT	MI		08/30/2023	8.210	298,183		(113)				423,500	07/19/2023
100126331		WESTFIELD	MA		08/30/2023	8.100	281,684		(118)				350,000	07/31/2023
100126332		PALM SPRINGS	CA		08/30/2023	8.120	1,432,051		304				2,001,000	07/19/2023
100126334		BALTIMORE	MD		08/30/2023	7.910	247,670		(57)				311,000	08/04/2023
100126335	CF	TOMS RIVER	NJ		08/30/2023	8.060	164,640		(84)				250,000	07/21/2023
100126337		BALTIMORE	MD		08/30/2023	7.638	242,935		(18)				309,000	07/24/2023
100126338	CF	DAVENPORT	FL		08/30/2023	7.360	245,160		(82)				447,000	07/28/2023
100126342	CF	CARPENTERSVILLE	IL		08/30/2023	7.902	166,223		1,306				233,000	07/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126343		EXETER	PA		08/30/2023	8.397	184,041		(52)				235,000	07/14/2023
100126344	CF	HOLLYWOOD	FL		08/30/2023	7.600	210,704		(78)				382,500	07/24/2023
100126345		BRIDGETON	NJ		08/30/2023	9.066	225,891		(136)				275,000	08/02/2023
100126346	CF	FORT LAUDERDALE	FL		08/30/2023	7.600	165,803		(43)				275,500	07/24/2023
100126347		BRIDGETON	NJ		08/30/2023	9.008	201,501		(130)				245,000	07/19/2023
100126348		PLYMOUTH	PA		08/30/2023	8.610	80,540		(22)				115,000	07/25/2023
100126349		PLYMOUTH	PA		08/30/2023	8.610	79,139		(21)				113,000	07/25/2023
100126351		MONTICELLO	NY		08/30/2023	7.861	262,738		487	118			358,000	07/21/2023
100126352	CF	WATERBURY	CT		08/30/2023	8.150	232,810		(97)				330,000	07/31/2023
100126353	CF	HAMMOND	IN		08/30/2023	7.974	95,049		(30)				150,000	07/31/2023
100126355	CF	HAMMOND	IN		08/30/2023	7.524	77,749		(23)				152,000	07/31/2023
100126356	CF	KANSAS CITY	MO		08/30/2023	7.424	151,736		(44)				215,000	07/27/2023
100126357	CF	NEWARK	NJ		08/30/2023	8.150	560,513		3,563				752,000	07/20/2023
100126358	CF	SYRACUSE	NY		08/30/2023	8.311	131,058		675				170,000	07/19/2023
100126359	CF	HAMMOND	IN		08/30/2023	7.924	79,834		(23)				130,000	07/31/2023
100126360		LOUISVILLE	KY		08/30/2023	8.360	104,327		340				140,000	07/20/2023
100126361		COLUMBIA	NJ		08/30/2023	8.847	677,138		(379)				975,000	07/24/2023
100126362	CF	HAMMOND	IN		08/30/2023	8.024	80,208		(28)				133,000	07/31/2023
100126363	CF	KANNAPOLIS	NC		08/30/2023	8.024	91,461		(48)				164,000	07/17/2023
100126365	CF	ELYRIA	OH		08/30/2023	7.938	116,350		(34)				155,500	07/24/2023
100126366		MCLOUD	OK		08/30/2023	7.810	214,920		(75)				287,000	07/31/2023
100126369	CF	BALTIMORE	MD		08/30/2023	8.566	117,091		(66)				164,000	07/27/2023
100126371		DETROIT	MI		08/30/2023	8.947	167,329		177	23			215,000	07/26/2023
100126372	CF	DOLTON	IL		08/30/2023	8.068	185,166		(73)				245,000	07/14/2023
100126373	CF	SPRING VALLEY	NY		08/30/2023	8.022	242,237		(86)				345,000	07/18/2023
100126374	CF	BAY SHORE	NY		08/30/2023	8.050	254,234		(113)				420,000	07/17/2023
100126376		BROOKLYN	NY		08/30/2023	7.743	622,678		5,421				1,100,000	07/28/2023
100126378		KANSAS CITY	MO		08/30/2023	7.980	114,063		(57)				141,000	07/17/2023
100126379		TAYLORS	SC		08/30/2023	7.872	180,678		(41)				280,000	07/14/2023
100126380	CF	HAMILTON	NJ		08/30/2023	7.735	182,301		(98)				240,000	07/14/2023
100126382	CF	ABSECON	NJ		08/30/2023	7.861	273,340		(134)				420,000	07/31/2023
100126383	CF	PHILADELPHIA	PA		08/30/2023	8.368	198,039		406	60			290,000	07/17/2023
100126384		CAPE MAY COURT HOUSE	NJ		08/30/2023	9.100	227,347		2,867	197			246,000	07/26/2023
100126385		EXETER	PA		08/30/2023	8.047	171,411		1,187				212,000	07/14/2023
100126386	CF	SYLMAR	CA		08/30/2023	8.285	554,590		2,912				715,000	07/14/2023
100126387	CF	BALTIMORE	MD		08/30/2023	7.650	146,817		(33)				230,000	08/01/2023
100126388	CF	SALISBURY	NC		08/30/2023	8.284	173,176		(76)				245,000	07/21/2023
100126390	CF	BALTIMORE	MD		08/30/2023	8.260	339,414		(132)				450,000	07/20/2023
100126391	CF	MARIETTA	GA		08/30/2023	7.484	244,835		(36)				400,000	07/18/2023
100126392	CF	BRONX	NY		08/30/2023	7.788	494,379		(144)				850,000	07/21/2023
100126393	CF	BATON ROUGE	LA		08/30/2023	7.611	211,546		(70)				302,500	07/18/2023
100126394	CF	BALTIMORE	MD		08/30/2023	7.850	146,053		(42)				195,000	08/03/2023
100126395	CF	BALTIMORE	MD		08/30/2023	7.800	148,912		(30)				200,000	08/02/2023
100126397	CF	HENRICO	VA		08/30/2023	8.400	177,374		(86)				250,000	07/26/2023
100126400	CF	BALTIMORE	MD		08/30/2023	8.000	167,976		(37)				225,000	08/02/2023
100126401	CF	BALTIMORE	MD		08/30/2023	7.750	137,981		(31)				185,000	08/02/2023
100126402	CF	BALTIMORE	MD		08/30/2023	7.750	102,926		(23)				138,000	08/02/2023
100126403	CF	BAKER	LA		08/30/2023	8.288	87,730		507				123,000	07/28/2023
100126404	CF	BALTIMORE	MD		08/30/2023	7.850	129,081		(29)				173,000	08/03/2023
100126405	CF	RIDGEWOOD	NY		08/30/2023	7.900	979,542		7,591				1,360,000	07/24/2023
100126406	CF	BALTIMORE	MD		08/30/2023	8.000	131,178		(26)				176,000	08/03/2023
100126408	CF	ATLANTA	GA		08/30/2023	7.566	158,573		(66)				292,000	07/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126410	CF	ANDOVER	NJ		08/30/2023	8.700	561,032		1,587				740,000	07/14/2023
100126411	CF	COLUMBUS	OH		08/30/2023	7.889	223,864		(66)				325,000	07/28/2023
100126412	CF	NEW ORLEANS	LA		08/30/2023	8.100	129,678		(64)				185,000	07/19/2023
100126413	CF	COLUMBUS	OH		08/30/2023	7.600	220,551		(37)				310,000	07/31/2023
100126414	CF	FORT LAUDERDALE	FL		08/30/2023	7.400	205,099		(76)				325,000	07/27/2023
100126416	CF	FORT LAUDERDALE	FL		08/30/2023	7.410	194,918		(69)				325,000	07/24/2023
100126417	CF	LAUDERHILL	FL		08/30/2023	7.442	226,104		(59)				350,000	07/24/2023
100126419		MEMPHIS	TN		08/30/2023	8.418	115,575		(50)				176,000	07/20/2023
100126420	CF	HAMILTON	NJ		08/30/2023	7.872	273,722		2,181				355,000	07/14/2023
100126421	CF	BALTIMORE	MD		08/30/2023	7.906	144,216		(62)				191,000	07/17/2023
100126422	CF	JAMAICA	NY		08/30/2023	8.700	613,490		(346)				890,000	07/17/2023
100126423		ENDICOTT	NY		08/30/2023	9.685	334,249		(209)				480,000	07/28/2023
100126424	CF	FISHERVILLE	KY		08/30/2023	7.768	237,522		(82)				525,000	07/18/2023
100126425	CF	ALBANY	NY		08/30/2023	8.240	218,976		(86)				300,000	07/28/2023
100126428		FORT WORTH	TX		08/30/2023	8.538	89,472		(32)				135,000	07/25/2023
100126430	CF	MISSOURI CITY	TX		08/30/2023	8.131	190,825		(85)				270,000	07/17/2023
100126431	CF	PATERSON	NJ		08/30/2023	7.990	372,898		(79)				500,000	07/24/2023
100126432	CF	BIG SPRING	TX		08/30/2023	8.600	95,076		(33)				126,000	08/01/2023
100126433		TAMPA	FL		08/30/2023	8.450	162,713		(77)				292,000	07/27/2023
100126434		CRANSTON	RI		08/30/2023	8.750	469,621		(240)				710,000	07/25/2023
100126435	CF	PATERSON	NJ		08/30/2023	8.340	444,340		(96)				595,000	07/24/2023
100126436	CF	CHICAGO HEIGHTS	IL		08/30/2023	8.500	249,186		(93)				330,000	07/13/2023
100126438		INDIANAPOLIS	IN		08/30/2023	8.322	108,610		(40)				180,000	07/19/2023
100126439		ROCKY MOUNT	VA		08/30/2023	7.500	47,490		105				60,000	05/15/2022
100126440		PHILADELPHIA	PA		08/30/2023	6.500	86,223		694				201,000	05/15/2022
100126441		HUMBOLDT	TN		08/30/2023	8.000	11,840		(49)				85,000	04/07/2023
100126442		FRACKVILLE	PA		08/30/2023	8.000	12,748		74				65,000	04/17/2023
100126443		LAKELAND	FL		08/30/2023	8.700	3,314		(286)				205,000	07/21/2022
100126444		MONTROSE	GA		08/30/2023	10.355	100,932		(1,395)				230,000	05/16/2022
100126445		SHELBY	NC		08/30/2023	7.000	35,684		38				190,000	04/07/2023
100126446		OSWEGO	NY		08/30/2023	6.550	1,423		398				88,000	09/11/2022
100126452		BOWLING GREEN	KY		08/30/2023	10.000	25,278		(813)				66,000	04/10/2023
100126454		SAINT LOUIS	MO		08/30/2023	7.500	86,292		55				115,000	05/16/2022
100126456		HOMER	NY		08/30/2023	5.000	34,248		285				175,000	04/07/2023
100126457		ALTOONA	PA		08/30/2023	1.954	4,865		296				105,000	04/11/2023
100126459		ALBANY	GA		08/30/2023	11.880	32,124		(458)				95,000	04/11/2023
100126460		COCHRAN	GA		08/30/2023	8.250	21,581		(88)				120,000	04/08/2023
100126461		PHILADELPHIA	PA		08/30/2023	7.950	26,786		32				125,000	04/09/2023
100126462		OWENSBORO	KY		08/30/2023	7.500	65,057		122				75,000	05/19/2022
100126466		SOUTH CHARLESTON	OH		08/30/2023	10.740	46,792		(483)				185,500	05/26/2022
100126470		MORGANTOWN	KY		08/30/2023	6.750	61,575		92				110,000	05/19/2022
100126471		ROME	GA		08/30/2023	7.375	86,167		71				510,000	05/13/2022
100126475		TOMS RIVER	NJ		08/30/2023	4.000	160,979		1,135				410,000	05/15/2022
100126476		THONOTOSASSA	FL		08/30/2023	6.000	44,033		273				130,000	05/16/2022
100126478		TIFTON	GA		08/30/2023	6.000	150,659		681				226,000	05/18/2022
100126479		PALMDALE	CA		08/30/2023	10.875	203,059		(538)				467,000	05/16/2022
100126480		SAINT LOUIS	MO		08/30/2023	7.375	86,855		46				168,000	05/14/2022
100126481		DECATUR	GA		08/30/2023	8.150	46,679		4				275,000	05/16/2022
100126482		SYLVANIA	OH		08/30/2023	6.000	113,589		231				295,000	05/17/2022
100126483		SPRINGFIELD	MO		08/30/2023	6.875	37,249		67				138,500	04/08/2023
100126484		LYNWOOD	CA		08/30/2023	6.250	48,944		244				570,000	05/16/2022
100126485		KATY	TX		08/30/2023	10.250	69,745		(266)				169,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126486		CLAYTON	IN		08/30/2023	7.524	52,066		(245)				224,000	05/16/2022
100126487		SAN ANTONIO	TX		08/30/2023	8.499	28,034		(52)				120,000	04/08/2023
100126488		STRINGTOWN	OK		08/30/2023	8.990	20,618		(76)				110,000	04/20/2023
100126489		LOCKPORT	IL		08/30/2023	7.975	67,936		(162)				217,000	05/14/2022
100126491		HAMPTONVILLE	NC		08/30/2023	9.145	34,853		(318)				185,000	04/11/2023
100126493		HUMBLE	TX		08/30/2023	8.880	47,226		(294)				225,000	05/16/2022
100126494		WOODBURN	OR		08/30/2023	8.380	73,098		(422)				420,500	05/16/2022
100126496		SANFORD	FL		08/30/2023	4.000	5,004		145				229,000	04/01/2022
100126497		LITHIA	FL		08/30/2023	7.750	16,460		15				177,000	04/10/2023
100126498		MIAMI	FL		08/30/2023	8.505	76,191		(460)				215,000	05/15/2022
100126500		MEMPHIS	TN		08/30/2023	4.249	1,531		24				46,000	04/07/2023
100126502		SAN ANTONIO	TX		08/30/2023	7.125	34,720		188				215,000	05/16/2022
100126504		CLEVELAND	OH		08/30/2023	3.875	2,784		43				65,000	04/07/2023
100126506		CRAWFORDSVILLE	IN		08/30/2023	8.304	40,946		(224)				105,000	04/10/2023
100126507		MABELVALE	AR		08/30/2023	5.500	136,460		2,798				214,000	05/14/2022
100126510		WESTMINSTER	MD		08/30/2023	8.380	68,897		(458)				210,000	05/15/2022
100126512		MONTGOMERY	AL		08/30/2023	8.700	30,816		(79)				48,000	04/11/2023
100126514		EL PASO	TX		08/30/2023	8.490	31,959		(71)				139,000	04/10/2023
100126515		GREER	SC		08/30/2023	10.473	85,135		(1,473)				191,000	05/15/2022
100126516		RENOVO	PA		08/30/2023	8.000	23,988		(156)				80,000	04/14/2023
100126517		KEARNEYSVILLE	WV		08/30/2023	8.750	64,587		(141)				239,715	05/12/2022
100126521		TALLAHASSAEE	FL		08/30/2023	11.540	4,926		(227)				85,000	04/09/2023
100126522		VALLEY	AL		08/30/2023	7.840	40,293		(208)				75,000	05/14/2022
100126524		FT LAUDERDALE	FL		08/30/2023	7.530	123,338		(20)				210,000	05/13/2022
100126527		LEAVENWORTH	KS		08/30/2023	8.880	62,526		(524)				150,000	05/13/2022
100126530		BALTIMORE	MD		08/30/2023	8.590	30,296		(144)				90,000	04/07/2023
100126534		KNOWLESVILLE	NY		08/30/2023	11.102	20,095		(285)				92,000	04/08/2023
100126535		TOLEDO	OH		08/30/2023	10.879	38,640		(1,117)				54,000	05/15/2022
100126536		OKMULGEE	OK		08/30/2023	6.540	63,908		342				95,000	05/16/2022
100126537		CARBONDALE	PA		08/30/2023	10.078	54,113		228				95,000	05/16/2022
100126539		CONWAY	SC		08/30/2023	9.892	39,127		(1,070)				166,000	05/14/2022
100126540		BEAUMONT	TX		08/30/2023	10.850	10,927		(73)				100,300	04/07/2023
100126542		FLORENCE	SC		08/30/2023	5.625	189,096		727				296,000	05/16/2022
100126543		PHILADELPHIA	PA		08/30/2023	8.000	18,867		1				97,000	04/08/2023
100126547		PEORIA	IL		08/30/2023	8.000	2,572		(170)				44,000	04/07/2023
100126549		JACKSONVILLE	FL		08/30/2023	7.000	26,398		155				410,000	04/10/2023
100126550		WINDSOR	CT		08/30/2023	4.250	155,541		910				299,000	05/14/2022
100126551		MILWAUKEE	WI		08/30/2023	4.500	50,188		311				114,000	05/14/2022
100126552		BLUE ISLAND	IL		08/30/2023	4.500	80,903		1,941				162,000	05/16/2022
100126553		DINGMANS FERRY	PA		08/30/2023	4.125	170,142		1,272				272,000	05/17/2022
100126555		MACON	GA		08/30/2023	7.000	75,074		66				105,900	05/21/2022
100126556		KANSAS CITY	MO		08/30/2023	7.000	29,106		14				163,000	04/07/2023
100126557		LA PLACE	LA		08/30/2023	7.250	271,534		205				340,000	05/15/2022
100126558		MONTCLAIR	NJ		08/30/2023	7.500	407,011		526				750,000	11/08/2024
100126560		AMERICAN CANYON	CA		08/30/2023	7.390	593,541		(59)				879,000	05/15/2022
100126561		BROCKTON	MA		08/30/2023	11.500	241,303		(776)				530,000	05/15/2022
100126562		LANCASTER	CA		08/30/2023	6.000	127,483		608				332,000	05/15/2022
100126563		JACKSONVILLE	FL		08/30/2023	9.100	105,700		(270)				250,000	05/16/2022
100126564		BRIDGEPORT	NJ		08/30/2023	10.050	119,349		(767)				255,000	05/16/2022
100126565		ARLINGTON	TX		08/30/2023	8.500	82,187		(157)				275,000	05/16/2022
100126566		CHICAGO	IL		08/30/2023	8.400	72,427		(176)				85,000	05/16/2022
100126567		WAUKESHA	WI		08/30/2023	6.000	153,639		525				269,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126568		COLUMBIA	SC		08/30/2023	11.875	236,593		(630)				315,000	05/16/2022
100126569		DORCHESTER	NJ		08/30/2023	10.450	152,136		(571)				166,000	05/15/2022
100126570		KANKAKEE	IL		08/30/2023	8.100	124,879		(258)				141,000	05/16/2022
100126571		GRAND RAPIDS	MI		08/30/2023	7.200	157,298		82				330,000	05/29/2024
100126572		EAST POINT	GA		08/30/2023	6.325	56,271		221				335,000	05/16/2022
100126573		DALLAS	TX		08/30/2023	9.300	68,439		(322)				288,000	05/16/2022
100126574		BASTROP	LA		08/30/2023	7.200	51,825		(93)				165,000	05/16/2022
100126575		HAZEL CREST	IL		08/30/2023	10.600	72,583		(337)				86,000	05/16/2022
100126576		LAKELAND	FL		08/30/2023	9.585	76,500		(216)				213,000	05/17/2022
100126577		HOUSTON	TX		08/30/2023	8.800	166,708		(884)				224,000	05/14/2022
100126578		LAKE WORTH	FL		08/30/2023	9.380	150,442		(671)				370,000	05/14/2022
100126579		MORRILL	ME		08/30/2023	10.250	129,126		(906)				226,000	05/24/2022
100126581		BALTIMORE	MD		08/30/2023	9.800	49,697		(220)				103,000	05/16/2022
100126583		COMPTON	CA		08/30/2023	8.840	36,898		(109)				480,000	04/09/2023
100126584		CLINTON	ME		08/30/2023	9.400	37,222		(154)				68,000	04/08/2023
100126586		WINDHAM	ME		08/30/2023	3.500	107,803		753				290,000	05/19/2022
100126587		CONLEY	GA		08/30/2023	4.750	81,714		586				137,000	05/16/2022
100126588		RIVERDALE	GA		08/30/2023	5.500	90,696		416				135,000	05/14/2022
100126589		COLLEGE PARK	GA		08/30/2023	6.750	85,756		245				165,000	05/14/2022
100126593		BELLEVILLE	IL		08/30/2023	6.000	43,242		1,112				60,000	05/16/2022
100126594		SPEEDWELL	TN		08/30/2023	2.000	13,528		477				186,000	04/11/2023
100126595		RALEIGH	NC		08/30/2023	11.030	48,903		(503)				320,000	05/16/2022
100126597		MONTGOMERY	AL		08/30/2023	7.500	75,901		43				128,000	05/16/2022
100126599		HOUSTON	TX		08/30/2023	7.000	4,144		184				230,000	04/07/2023
100126600		RIVERSIDE	CA		08/30/2023	10.625	27,863		24				470,000	04/08/2023
100126601		BILLINGS	MO		08/30/2023	5.690	69,964		370				317,000	05/16/2022
100126604		MERRILLVILLE	IN		08/30/2023	9.883	44,040		(390)				218,000	05/15/2022
100126605		TOLEDO	OH		08/30/2023	7.500	51,810		139				72,000	05/14/2022
100126606		ORMOND BEACH	FL		08/30/2023	7.908	14,158		(32)				252,000	04/10/2023
100126607		SEBRING	FL		08/30/2023	7.588	12,639		18				177,000	04/07/2023
100126608		AUGUSTA	GA		08/30/2023	11.994	15,812		(199)				80,000	04/09/2023
100126611		CHICAGO	IL		08/30/2023	9.560	42,261		(318)				49,000	05/16/2022
100126612		CHICAGO	IL		08/30/2023	9.750	6,575		(918)				179,000	05/16/2022
100126615		DETROIT	MI		08/30/2023	8.390	38,041		(45)				36,000	09/21/2022
100126616		DETROIT	MI		08/30/2023	7.500	69,604		336				75,000	05/24/2022
100126617		GRAND RAPIDS	MI		08/30/2023	6.480	44,097		133				200,000	05/15/2022
100126618		MOUNT MORRIS	MI		08/30/2023	7.500	10,779		30				55,000	04/10/2023
100126619		THOMPSONVIL	MI		08/30/2023	5.855	4,365		16				170,000	06/24/2022
100126620		SAINT LOUIS	MO		08/30/2023	10.460	29,007		(507)				40,000	04/07/2023
100126623		ROCHESTER	NY		08/30/2023	13.241	23,361		(524)				97,000	04/07/2023
100126624		BRUNSWICK	OH		08/30/2023	8.050	33,914		(769)				185,000	05/16/2022
100126625		HUBER HEIGHTS	OH		08/30/2023	8.330	33,731		(1,348)				132,000	05/15/2022
100126626		YOUNGSTOWN	OH		08/30/2023	10.834	3,257		(7)				58,000	04/09/2023
100126633		MADISON	TN		08/30/2023	11.375	71,937		(289)				283,000	05/16/2022
100126634		CREWE	VA		08/30/2023	9.490	19,135		(1,201)				145,000	04/10/2023
100126636		RICHMOND	VA		08/30/2023	13.500	569		(38)				215,000	04/07/2023
100126639		FRANKLIN	AL		08/30/2023	9.750	16,647		66				75,000	04/12/2023
100126641		DAYTON	OH		08/30/2023	12.550	17,029		(142)				104,000	04/08/2023
100126642		ST LOUIS	MO		08/30/2023	7.000	21,654		120				95,000	04/07/2023
100126643		HARTFORD	CT		08/30/2023	11.300	20,755		277				230,000	04/07/2023
100126644		BYRON	GA		08/30/2023	7.000	70,288		59				128,000	05/19/2022
100126645		CHICAGO	IL		08/30/2023	7.000	5,739		6				260,000	04/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126646		HILLSBORO	KY		08/30/2023	7.000	36,071		88				90,000	04/11/2023
100126647		HAMMOND	LA		08/30/2023	7.920	43,586		108				160,000	05/21/2022
100126649		PUEBLO	CO		08/30/2023	7.250	24,646		63				150,000	04/07/2023
100126651		POWDER SPRINGS	GA		08/30/2023	4.625	84,495		354				285,000	05/16/2022
100126653		GREENVILLE	SC		08/30/2023	10.120	24,024		(129)				204,000	04/08/2023
100126654		CHICAGO	IL		08/30/2023	7.000	48,833		110				197,000	05/16/2022
100126655		MEMPHIS	TN		08/30/2023	7.000	4,208		60				78,000	04/07/2023
100126656		ROCKY MOUNT	NC		08/30/2023	11.400	17,724		(228)				40,900	04/08/2023
100126658		BRADENTON	FL		08/30/2023	5.000	48,424		529				320,000	05/16/2022
100126659		DOVER	NH		08/30/2023	4.000	174,744		(1,646)				420,000	05/15/2022
100126660		MOUNTAIN VIEW	CA		08/30/2023	4.250	140,784		2,226				2,500,000	05/15/2022
100126662		RANCHO CUCAMONGA	CA		08/30/2023	3.750	341,215		10,598				675,000	05/15/2022
100126664		ELLENWOOD	GA		08/30/2023	7.000	75,440		225				299,000	05/16/2022
100126665		PHILADELPHIA	PA		08/30/2023	4.500	93,177		522				174,000	05/14/2022
100126666		CHICAGO	IL		08/30/2023	12.720	36,172		(175)				250,000	05/15/2022
100126667		MADISON	OH		08/30/2023	4.280	41,838		417				266,000	05/16/2022
100126668		MIAMI BEACH	FL		08/30/2023	7.375	59,536		85				200,000	05/16/2022
100126669		BELLINGTON	WV		08/30/2023	9.090	33,237		160				50,000	08/11/2022
100126670		PISCATWAY	NJ		08/30/2023	3.375	118,163		1,142				340,000	08/01/2022
100126672		IRVINGTON	NJ		08/30/2023	8.005	39,800		(7)				315,000	05/14/2022
100126673		PHOENIX	AZ		08/30/2023	6.500	105,802		161				320,000	05/16/2022
100126675		ST CHARLES	IL		08/30/2023	5.750	51,354		694				280,000	05/14/2022
100126676		MORTON GROVE	IL		08/30/2023	5.375	184,914		616				355,000	05/16/2022
100126677		ALFORD	FL		08/30/2023	7.750	15,756		16				119,000	04/10/2023
100126678		STOCKTON	CA		08/30/2023	6.500	291,263		376				570,000	05/16/2022
100126679		GALLOWAY	NJ		08/30/2023	6.000	94,007		281				165,000	05/16/2022
100126680		TWO RIVERS	WI		08/30/2023	8.750	64,794		(158)				117,000	08/30/2023
100126683		ROYAL PALM BEACH	FL		08/30/2023	6.000	55,100		174				485,000	05/15/2022
100126684		BOYTON BEACH	FL		08/30/2023	7.625	63,571		246				240,000	05/14/2022
100126685		DELRAY BEACH	FL		08/30/2023	7.375	62,344		108				360,000	05/16/2022
100126687		GADSDEN	SC		08/30/2023	8.840	25,390		(243)				153,000	04/07/2023
100126688		PATTERSON	NY		08/30/2023	8.150	198,443		(133)				283,000	05/16/2022
100126689		FORSYTH	GA		08/30/2023	6.000	61,693		363				95,000	04/10/2023
100126691		HARTSDALE	NY		08/30/2023	5.000	209,908		1,204				670,000	05/16/2022
100126692		FORTWORTH	TX		08/30/2023	7.500	4,174		10				156,000	04/11/2023
100126695		MOLINO	FL		08/30/2023	7.500	67,536		14				206,000	05/18/2022
100126696		HUTCHINSON	KS		08/30/2023	6.750	79,690		95				148,000	05/16/2022
100126697		WOODSTOCK	GA		08/30/2023	9.990	16,169		150				385,000	04/10/2023
100126699		CHICAGO HEIGHTS	IL		08/30/2023	4.875	137,260		902				268,000	05/16/2022
100126700		YUKON	OK		08/30/2023	6.990	60,726		130				190,000	05/14/2022
100126701		BIRMINGHAM	AL		08/30/2023	6.250	17,678		549				85,000	04/07/2023
100126702		SCHERERVILLE	IN		08/30/2023	5.125	224,570		1,048				405,000	05/16/2022
100126703		OPA LOCKA	FL		08/30/2023	4.750	81,959		2,054				412,000	05/15/2022
100126708		RIVERDALE	GA		08/30/2023	7.500	94,038		39				115,000	05/14/2022
100126710		NORTH FORT MYERS	FL		08/30/2023	6.375	46,364		154				130,000	05/16/2022
100126712		OAK CREEK	WI		08/30/2023	6.000	250,569		1,830				435,000	05/14/2022
100126717		LAWNSIDE	NJ		08/30/2023	9.820	85,463		(424)				205,000	05/16/2022
100126718		BALTIMORE	MD		08/30/2023	7.525	132,060		23				140,000	05/15/2022
100126719		CHESTER	PA		08/30/2023	8.190	215,867		32				250,000	05/15/2022
100126720		ROSEVILLE	MI		08/30/2023	8.000	27,364		(3)				148,000	04/07/2023
100126721		VALE	NC		08/30/2023	4.500	61,976		355				486,305	05/19/2022
100126722		BOWIE	MD		08/30/2023	5.000	214,523		949				425,000	05/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126724		STEWARTSTOWN	PA		08/30/2023	6.375	162,980		417				395,000	05/16/2022
100126725		OLD TOWN	FL		08/30/2023	6.000	35,798		133				74,900	04/09/2023
100126726		FRANKLIN	OH		08/30/2023	5.700	58,998		380				198,000	05/15/2022
100126727		TEMPLE	GA		08/30/2023	6.125	101,157		216				349,900	05/16/2022
100126728		PALM BAY	FL		08/30/2023	5.000	86,751		390				340,000	05/16/2022
100126732		WESTMORELAND	TN		08/30/2023	7.500	75,370		23				269,900	05/19/2022
100126734		BELLFLOWER	CA		08/30/2023	6.990	71,227		140				560,000	09/30/2024
100126735		MC CORMICK	SC		08/30/2023	6.000	10,625		90				126,500	04/10/2023
100126736		PHILADELPHIA	PA		08/30/2023	6.280	71,070		277				175,000	05/15/2022
100126737		DALLAS	GA		08/30/2023	6.000	55,305		171				289,000	05/16/2022
100126738		SPOKANE	WA		08/30/2023	4.000	204,711		2,205				710,000	05/16/2022
100126739		MELFA	VA		08/30/2023	5.750	129,752		344				365,000	05/16/2022
100126741		LAWRENCEVILLE	GA		08/30/2023	5.880	67,269		357				330,000	05/16/2022
100126742		VICTORIA	TX		08/30/2023	4.125	48,956		291				338,000	05/16/2022
100126744		GUILFORD	CT		08/30/2023	3.375	45,709		830				385,000	05/14/2022
100126745		PORT HURON	MI		08/30/2023	7.930	28,860		126				110,000	04/07/2023
100126746		FREDERICKSBRG	VA		08/30/2023	6.330	30,097		140				225,000	04/07/2023
100126747		FILLMORE	NY		08/30/2023	7.230	46,788		474				69,000	05/14/2022
100126752		FULLERTON	CA		08/30/2023	2.625	286,226		3,382				590,000	08/30/2023
100126753		HUNTINGTON	IN		08/30/2023	6.750	48,705		203				97,000	08/30/2023
100126754		UPPER DARBY	PA		08/30/2023	8.990	54,456		(75)				92,000	08/30/2023
100126755		MUNHALL	PA		08/30/2023	9.990	49,635		(232)				75,000	08/30/2023
100126757		HESPERIA	CA		08/30/2023	4.750	174,896		1,291				310,000	08/30/2023
100126758		BELLEVILLE	MI		08/30/2023	4.780	52,468		601				140,000	08/30/2023
100126759		BELLE CENTER	OH		08/30/2023	8.210	83,341		(131)				150,000	08/30/2023
100126760		TOLEDO	OH		08/30/2023	4.500	72,343		377				145,000	08/30/2023
100126761		INDIANAPOLIS	IN		08/30/2023	7.560	34,810		46				75,000	08/30/2023
100126762		MERRILLVILLE	IN		08/30/2023	4.750	121,018		606				182,500	08/30/2023
100126763		MILWAUKEE	WI		08/30/2023	5.250	65,161		685				152,000	08/30/2023
100126766		EDWARDSVILLE	IL		08/30/2023	11.250	19,312		(249)				51,000	08/30/2023
100126767		SELMA	AL		08/30/2023	15.190	26,905		(245)				70,000	08/30/2023
100126768		STREETSBORO	OH		08/30/2023	5.250	128,470		1,340				255,000	08/30/2023
100126769		LAWRENCEVILLE	GA		08/30/2023	5.250	69,743		589				164,000	08/30/2023
100126771		MARRERO	LA		08/30/2023	7.834	51,843		235				120,000	08/30/2023
100126774		DESOTO	TX		08/30/2023	9.750	52,205		12				78,000	08/30/2023
100126775		EL PASO	TX		08/30/2023	7.250	26,954		37				63,500	08/30/2023
100126776		PALMDALE	CA		08/30/2023	5.990	146,893		931				310,000	08/30/2023
100126778		SOUTH WINDSOR	CT		08/30/2023	6.940	250,374		601				305,000	08/30/2023
100126779		ATHOL	MA		08/30/2023	4.500	60,292		396				106,000	08/30/2023
100126781		EL PASO	TX		08/30/2023	4.875	48,454		661				121,400	08/30/2023
100126782		NEW ORLEANS	LA		08/30/2023	4.000	84,486		853				129,000	08/30/2023
100126783		CARLSBAD	CA		08/30/2023	4.000	906,921		6,229				1,200,000	08/30/2023
100126784		MIAMI	FL		08/30/2023	6.375	144,908		1,092				150,000	08/30/2023
100126785		PORT ANGELES	WA		08/30/2023	4.775	110,384		798				210,000	08/30/2023
100126786		TUCSON	AZ		08/30/2023	5.350	478,669		1,707				600,000	08/30/2023
100126787		LIGONIER	IN		08/30/2023	7.250	41,509		45				33,000	08/30/2023
100126789		MIDDLETOWN	RI		08/30/2023	8.290	14,857		92				320,000	04/08/2023
100126795		INMAN	SC		08/30/2023	9.504	35,874		234				138,000	05/16/2022
100126796		HADDON TOWN	NJ		08/30/2023	4.250	149,184		988				265,000	05/15/2022
100126797		BLOOMING PRAIRIE	MN		08/30/2023	4.000	62,021		491				159,000	05/16/2022
100126798		SARATOGA SPGS	NY		08/30/2023	3.000	66,534		617				315,000	05/16/2022
100126799		MENTOR ON THE LAKE	OH		08/30/2023	3.500	62,468		472				180,000	05/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126801		TRACY	CA		08/30/2023	2.000	245,056		2,529				700,000	05/16/2022
100126802		PROVINCETOWN	MA		08/30/2023	2.000	128,277		3,426				485,000	05/23/2022
100126804		LAUREL	MD		08/30/2023	2.000	297,979		5,021				740,000	05/16/2022
100126805		BLUE ISLAND	IL		08/30/2023	5.250	57,567		407				141,000	05/14/2022
100126806		CHICAGO	IL		08/30/2023	3.370	69,467		705				380,000	05/16/2022
100126807		TAMPA	FL		08/30/2023	3.500	80,593		683				218,000	05/16/2022
100126808		KENNEBUNK	ME		08/30/2023	2.000	149,907		1,367				447,000	05/19/2022
100126809		BARTLESVILLE	OK		08/30/2023	8.000	18,911		(16)				187,000	04/10/2023
100126810		POMONA	CA		08/30/2023	4.000	155,496		879				570,000	05/15/2022
100126811		BANGOR	ME		08/30/2023	2.000	67,820		771				162,500	05/14/2022
100126813		PARKVILLE	MD		08/30/2023	6.625	17,517		240				185,000	04/07/2023
100126814		NEWARK	NJ		08/30/2023	4.438	84,931		918				360,000	05/14/2022
100126815		SAN DIEGO	CA		08/30/2023	2.000	253,949		2,634				1,025,000	05/16/2022
100126816		BREWERTON	NY		08/30/2023	1.250	46,125		674				179,900	05/15/2022
100126817		LEWISVILLE	NC		08/30/2023	8.000	116,442		(10)				348,000	05/14/2022
100126818		DAPHNE	AL		08/30/2023	5.125	94,095		424				295,000	05/24/2022
100126822		LAS VEGAS	NV		08/30/2023	4.830	154,903		737				405,000	05/16/2022
100126825		WESTLAND	MI		08/30/2023	1.000	9,449		147				145,000	04/08/2023
100126826		HARRISVILLE	NY		08/30/2023	5.000	16,449		115				100,000	04/11/2023
100126828		BIRMINGHAM	AL		08/30/2023	5.000	26,119		359				74,500	04/07/2023
100126830		CHICAGO	IL		08/30/2023	6.600	70,591		345				310,000	05/14/2022
100126831		COLUMBUS	OH		08/30/2023	2.000	28,156		313				242,000	05/16/2022
100126838		PITTSTON	PA		08/30/2023	7.000	86,012		113				109,900	05/16/2022
100126839		NEW FAIRFIELD	CT		08/30/2023	4.375	203,945		1,241				465,000	05/16/2022
100126840		BALTIMORE	MD		08/30/2023	4.000	47,171		202				90,000	05/16/2022
100126843		WILMINGTON	DE		08/30/2023	4.000	65,502		832				195,000	05/18/2022
100126844		PACIFIC	MO		08/30/2023	7.500	41,762		13				155,000	04/07/2023
100126845		FREEDOM	IN		08/30/2023	5.000	47,149		367				155,000	05/17/2022
100126848		LAWRENCEVILLE	GA		08/30/2023	6.625	64,973		207				300,000	05/16/2022
100126850		CORDOVA	SC		08/30/2023	5.000	23,671		290				125,000	04/10/2023
100126851		TOLEDO	OH		08/30/2023	7.500	1,450		3				11,000	04/07/2023
100126852		PHOENIX	AZ		08/30/2023	5.000	18,402		437				305,000	04/07/2023
100126853		KIMBALL	MI		08/30/2023	5.000	84,690		507				129,000	05/16/2022
100126855		LOVINGSTON	VA		08/30/2023	7.190	8,113		31				200,000	04/10/2023
100126856		PLEASANTVILLE	NJ		08/30/2023	6.000	52,845		269				160,000	05/14/2022
100126858		PHOENIX	AZ		08/30/2023	4.500	15,363		110				320,000	04/08/2023
100126862		MERRICK	NY		08/30/2023	2.500	98,421		724				665,000	02/24/2022
100126863		APOPKA	FL		08/30/2023	7.280	31,808		39				210,000	04/08/2023
100126864		BEAVERTON	OR		08/30/2023	4.500	293,080		8,453				482,000	05/16/2022
100126867		CHICAGO	IL		08/30/2023	6.700	94,719		203				190,000	05/17/2022
100126868		SICKLERVILLE	NJ		08/30/2023	5.000	98,935		512				220,000	05/16/2022
100126870		NEWMAN	CA		08/30/2023	4.999	67,769		353				378,000	05/13/2022
100126871		HILLSBORO	OH		08/30/2023	12.500	35,906		44				145,000	01/20/2022
100126874		TAMPA	FL		08/30/2023	4.000	159,486		915				445,000	05/16/2022
100126876		HIALEAH	FL		08/30/2023	4.625	79,343		359				186,000	05/14/2022
100126877		MIAMI	FL		08/30/2023	4.625	110,519		427				300,000	05/15/2022
100126878		HIALEAH	FL		08/30/2023	4.000	227,547		1,359				505,000	05/14/2022
100126879		MIAMI	FL		08/30/2023	4.375	107,830		581				210,000	05/14/2022
100126880		MIAMI	FL		08/30/2023	4.250	178,902		978				400,000	05/15/2022
100126881		MIAMI	FL		08/30/2023	3.500	157,392		1,250				330,000	05/15/2022
100126882		MIAMI	FL		08/30/2023	3.625	116,853		925				356,000	05/14/2022
100126883		MIAMI	FL		08/30/2023	3.875	184,030		1,253				504,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126886		HUBBARD	OH		08/30/2023	7.880	58,257		4				87,000	05/15/2022
100126887		LENOIR	NC		08/30/2023	7.840	57,197		(21)				56,000	05/21/2022
100126888		PALM BAY	FL		08/30/2023	7.375	186,480		(149)				421,000	05/16/2022
100126890		JAMAICA	NY		08/30/2023	5.500	440,011		3,936				775,000	05/16/2022
100126892		KNOXVILLE	TN		08/30/2023	11.500	11,943		(153)				225,000	04/07/2023
100126894		LAFAYETTE	LA		08/30/2023	8.375	1,746		22				141,000	04/10/2023
100126895		EAST SAINT LOUIS	IL		08/30/2023	8.000	57,726		438				45,000	05/16/2022
100126897		BELLMAWR	NJ		08/30/2023	5.500	176,119		2,087				330,000	07/29/2024
100126898		HOUSTON	TX		08/30/2023	10.625	183,573		(45)				435,000	05/16/2022
100126899		FAYETTEVILLE	NC		08/30/2023	6.250	10,571		73				123,000	04/07/2023
100126906		MAYODAN	NC		08/30/2023	10.750	28,193		(839)				86,303	04/09/2023
100126907		POUGHKEEPSIE	NY		08/30/2023	5.990	83,554		765				250,000	09/02/2022
100126908		MABLETON	GA		08/30/2023	3.375	41,870		376				209,000	05/16/2022
100126910		MORRISTON	FL		08/30/2023	4.900	38,177		242				105,000	05/16/2022
100126911		ST CLAIR SHORES	MI		08/30/2023	9.327	97,908		(554)				154,000	05/14/2022
100126912		JACKSON	OH		08/30/2023	5.250	24,907		439				81,000	03/23/2022
100126914		ALBERTSON	NY		08/30/2023	4.990	375,632		2,564				727,000	05/15/2022
100126915		CHESTER	MD		08/30/2023	8.000	307,126		(95)				412,000	05/14/2022
100126916		BAKER	LA		08/30/2023	8.000	48,238		2				90,000	05/15/2022
100126917		CORAM	NY		08/30/2023	6.230	247,808		3,356				459,000	05/13/2022
100126919		CHARLOTTE	NC		08/30/2023	3.500	111,086		880				460,000	05/16/2022
100126920		SAN DIEGO	CA		08/30/2023	2.000	336,496		2,875				1,165,000	05/16/2022
100126923		CHICAGO	IL		08/30/2023	1.000	87,230		2,364				210,000	05/15/2022
100126924		VALLEJO	CA		08/30/2023	5.120	256,209		1,316				830,000	05/18/2022
100126925		SANTA CRUZ	CA		08/30/2023	3.285	275,666		1,035				1,199,000	05/16/2022
100126926		PADUCAH	KY		08/30/2023	7.915	75,609		109				115,000	03/07/2022
100126929		MONMOUTH BEACH	NJ		08/30/2023	4.000	565,241		4,964				1,150,000	05/15/2022
100126930		HARPER WOODS	MI		08/30/2023	4.125	41,790		334				158,000	05/14/2022
100126932		ERIE	PA		08/30/2023	5.170	65,966		75				99,000	05/15/2022
100126933		ONTARIO	CA		08/30/2023	4.750	163,319		791				522,000	05/16/2022
100126934		PALM HARBOR	FL		08/30/2023	3.500	87,560		1,220				475,000	05/16/2022
100126936		MIAMI	FL		08/30/2023	4.000	17,885		657				580,000	04/08/2023
100126938		CHAMPLAIN	NY		08/30/2023	8.942	29,794		(555)				165,000	05/17/2022
100126939		LIVERPOOL	NY		08/30/2023	7.730	61,389		206				126,000	05/15/2022
100126940		PHILADELPHIA	PA		08/30/2023	7.000	15,804		123				90,000	04/09/2023
100126942		EAST SAINT LOUIS	IL		08/30/2023	5.830	78,180		(300)				41,000	05/16/2022
100126943		BELLMAWR	NJ		08/30/2023	9.345	77,845		(704)				200,000	05/16/2022
100126946		MONROE	MI		08/30/2023	4.750	107,327		872				191,000	05/15/2022
100126947		SCHENECTADY	NY		08/30/2023	9.130	164,584		(490)				237,500	05/16/2022
100126950		BUFORD	GA		08/30/2023	7.230	33,902		143				432,000	05/16/2022
100126956		PALMYRA	VA		08/30/2023	5.000	49,967		430				223,000	05/16/2022
100126959		WAYNESVILLE	GA		08/30/2023	10.550	55,523		(630)				129,900	05/18/2022
100126961		HUNTSVILLE	AL		08/30/2023	8.990	75,222		(250)				150,000	05/16/2022
100126962		BOYNTON BEACH	FL		08/30/2023	8.590	162,416		(183)				250,000	05/16/2022
100126963		LAKE WALES	FL		08/30/2023	8.340	105,489		(205)				134,000	05/16/2022
100126964		SANDY	UT		08/30/2023	8.630	71,821		(528)				540,000	05/16/2022
100126965		SAINT LOUIS	MO		08/30/2023	7.625	46,481		41				70,000	04/07/2023
100126967		GRANVILLE	NY		08/30/2023	8.000	13,167		17				60,000	04/10/2023
100126968		SOUTH WEBSTER	OH		08/30/2023	8.000	9,719		(50)				30,000	04/10/2023
100126969		TOLEDO	OH		08/30/2023	5.875	7,211		283				25,000	04/07/2023
100126972		PARKLAND	FL		08/30/2023	7.125	217,290		1,467				371,000	05/16/2022
100126976		MILWAUKEE	WI		08/30/2023	8.500	2,976		(17)				174,900	04/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126977		KATY	TX		08/30/2023	5.250	38,507		321				118,000	08/30/2023
100126979		DORCHESTER	MA		08/30/2023	5.250	152,164		542				440,000	08/30/2023
100126980		CHARLESTON	WV		08/30/2023	7.875	52,974		389				83,000	08/30/2023
100126983		CLIFTON	NJ		08/30/2023	5.000	300,831		1,449				430,000	08/30/2023
100126984		SPRINGBORO	OH		08/30/2023	8.990	109,471		(434)				138,000	08/30/2023
100126985		HAZEL CREST	IL		08/30/2023	4.500	30,837		275				82,000	08/30/2023
100126986		HARTSVILLE	SC		08/30/2023	8.500	47,455		(42)				79,000	08/30/2023
100126987		LAWRENCEVILLE	GA		08/30/2023	4.875	86,088		167				395,000	04/10/2025
100126989		BALTIMORE	MD		08/30/2023	4.500	70,804		394				132,000	08/30/2023
100126990		NEW ORLEANS	LA		08/30/2023	4.500	85,882		479				155,000	08/30/2023
100126992		MABLETON	GA		08/30/2023	6.125	52,297		284				148,000	08/30/2023
100126993		DALLAS	TX		08/30/2023	2.000	63,853		1,303				161,000	08/30/2023
100126994		COLUMBIA	SC		08/30/2023	4.500	29,498		210				68,000	08/30/2023
100126995		PLYMOUTH	NC		08/30/2023	8.750	13,832		4				31,000	04/10/2023
100126996		SAINT CLOUD	FL		08/30/2023	4.625	193,822		1,351				495,000	08/30/2023
100126997		KEY WEST	FL		08/30/2023	5.250	502,129		1,110				925,000	08/30/2023
100126998		WAWARSING	NY		08/30/2023	4.000	129,528		2,294				250,000	08/30/2023
100127001		VERNON	CT		08/30/2023	4.500	52,457		400				145,000	08/30/2023
100127002		HAZLETON	PA		08/30/2023	5.718	69,514		243				75,000	08/30/2023
100127003		LISBON	ME		08/30/2023	3.500	70,042		501				125,000	08/30/2023
100127006		SAN JOSE	CA		08/30/2023	3.760	276,129		2,018				550,000	08/30/2023
100127007		MILLVILLE	NJ		08/30/2023	8.870	100,420		(489)				125,000	08/30/2023
100127008		CLINTON	TN		08/30/2023	6.000	74,399		260				125,000	08/30/2023
100127010		HOUSTON	TX		08/30/2023	3.750	56,063		479				215,000	05/14/2022
100127011		ATHENS	AL		08/30/2023	3.750	69,593		816				135,000	08/30/2023
100127014		STUART	FL		08/30/2023	4.500	63,581		508				130,000	08/30/2023
100127015		MOUNT VERNON	NY		08/30/2023	2.000	235,985		3,793				626,000	08/30/2023
100127017		SPRINGFIELD	MA		08/30/2023	4.500	45,055		416				165,000	04/08/2023
100127018		SAN ANTONIO	TX		08/30/2023	3.375	43,636		468				135,000	04/07/2023
100127019		ALBUQUERQUE	NM		08/30/2023	4.875	62,206		104				240,000	04/07/2023
100127020		GALT	CA		08/30/2023	4.875	147,592		806				431,550	04/08/2023
100127022		MATTESON	IL		08/30/2023	8.930	3,448		17				280,000	04/08/2023
100127024		WOODBINE	NJ		08/30/2023	6.250	37,484		271				382,500	05/16/2022
100127025		NORTH VERNON	IN		08/30/2023	8.000	47,953		373				122,000	05/18/2022
100127026		DALLAS	TX		08/30/2023	5.000	29,156		129				160,000	04/07/2023
100127027		LOS LUNAS	NM		08/30/2023	7.250	36,653		8				127,000	05/13/2022
100127029		HIALEAH	FL		08/30/2023	5.000	226,405		991				390,000	08/30/2023
100127030		CHICAGO	IL		08/30/2023	5.000	85,013		2,624				225,000	05/16/2022
100127031		BUTLER	PA		08/30/2023	10.950	78,524		(350)				120,000	05/14/2022
100127033		DAYTONA BEACH	FL		08/30/2023	6.250	17,583		78				170,000	04/10/2023
100127036		PITTSBURGH	PA		08/30/2023	5.000	62,394		1,154				190,000	05/17/2022
100127037		GLEN BURNIE	MD		08/30/2023	6.500	184,500		(183)				380,000	05/15/2022
100127038		ELKRIDGE	MD		08/30/2023	5.250	169,357		1,081				385,000	05/15/2022
100127039		JACKSONVILLE	FL		08/30/2023	7.000	1,638		27				175,000	04/08/2023
100127040		MILFORD	CT		08/30/2023	4.375	171,830		1,164				400,000	05/16/2022
100127041		KNOXVILLE	TN		08/30/2023	4.750	122,507		782				253,000	05/17/2022
100127042		LINCOLNVILLE	KS		08/30/2023	7.100	25,792		63				64,000	04/08/2023
100127044		MILWAUKEE	WI		08/30/2023	8.550	68,034		(160)				150,000	05/16/2022
100127045		NEWPORT	KY		08/30/2023	5.000	4,609		74				127,500	04/07/2023
100127046		PORT HURON	MI		08/30/2023	5.000	17,269		83				109,000	04/07/2023
100127047		WILLIS	TX		08/30/2023	9.250	79,976		(272)				224,300	05/16/2022
100127051		CENTERLINE	MI		08/30/2023	8.625	30,107		(63)				150,000	04/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127052		MESA	AZ		08/30/2023	7.000	13,150		66				340,000	04/07/2023
100127056		LEBANON JCT	KY		08/30/2023	7.875	14,468						110,000	04/10/2023
100127057		DETROIT	MI		08/30/2023	7.000	23,562		110				60,000	04/08/2023
100127059		DUNN LORING	VA		08/30/2023	6.375	145,475		557				770,000	05/15/2022
100127061		NAPA	CA		08/30/2023	6.875	479,564		397				1,210,000	05/15/2022
100127062		BROOKLYN	NY		08/30/2023	5.125	491,999		4,891				910,000	05/13/2022
100127063		NEW CITY	NY		08/30/2023	7.750	235,939		127				690,000	05/15/2022
100127064		CINCINNATI	OH		08/30/2023	11.480	38,657		(731)				132,000	04/07/2023
100127068		PHILADELPHIA	PA		08/30/2023	5.000	7,377		246				80,000	04/08/2023
100127070		PHILADELPHIA	PA		08/30/2023	9.490	21,667		(5)				115,000	04/08/2023
100127073		NASHVILLE	TN		08/30/2023	7.800	135,087		(24)				352,800	05/16/2022
100127074		UPPER MARLBOR	MD		08/30/2023	4.000	163,650		1,883				362,000	05/15/2022
100127075		CLEVELAND	OH		08/30/2023	5.000	8,043		111				71,000	04/07/2023
100127076		FORT LAUDERDALE	FL		08/30/2023	5.000	592,639		8,852				1,000,000	05/14/2022
100127077		RED SPRINGS	NC		08/30/2023	14.360	9,012		(188)				46,000	04/07/2023
100127079		GARY	IN		08/30/2023	9.960	8,348		(100)				27,283	04/07/2023
100127081		IMLER	PA		08/30/2023	7.990	29,867		61				135,000	10/29/2022
100127083		DOUGLAS	GA		08/30/2023	9.250	76,563		(163)				110,000	05/18/2022
100127085		GREENCASTLE	IN		08/30/2023	8.800	55,334		(193)				268,000	05/16/2022
100127086		ATLANTA	GA		08/30/2023	3.625	7,611		185				150,000	04/07/2023
100127087		MEMPHIS	TN		08/30/2023	5.000	1,211		22				70,000	04/07/2023
100127089		CLEVELAND	OH		08/30/2023	8.900	10,342		43				54,000	04/07/2023
100127090		GRAYSON	GA		08/30/2023	7.000	317,385		(219)				635,000	05/16/2022
100127091		CAPE CORAL	FL		08/30/2023	6.875	25,270		101				198,000	04/07/2023
100127093		TULARE	CA		08/30/2023	5.000	101,984		813				385,000	05/16/2022
100127094		HOFFMAN ESTATES	IL		08/30/2023	4.000	200,332		4,279				660,000	08/03/2023
100127095		WINDSOR	VA		08/30/2023	10.500	255,188		400				335,000	05/16/2022
100127096		PRAIRIEVILLE	LA		08/30/2023	10.683	78,683		(545)				126,000	05/15/2022
100127099		EARLIMART	CA		08/30/2023	7.250	22,958		469				250,000	04/14/2023
100127101		RICHMOND	VA		08/30/2023	7.000	14,864		71				198,000	04/07/2023
100127104		MILFORD	PA		08/30/2023	7.725	92,127		2				174,000	05/16/2022
100127105		GRAND RAPIDS	MI		08/30/2023	4.750	27,693		227				150,000	04/07/2023
100127106		ARLINGTON	TX		08/30/2023	9.460	63,571		(346)				383,000	05/16/2022
100127108		DES MOINES	IA		08/30/2023	8.000	16,355		60				160,000	04/06/2023
100127109		MIRAMAR	FL		08/30/2023	6.750	127,028		218				230,000	05/14/2022
100127110		LAUDERHILL	FL		08/30/2023	5.000	13,839		237				150,000	04/07/2023
100127112		TAMPA	FL		08/30/2023	9.690	115,759		(842)				250,000	05/16/2022
100127118		LA PINE	OR		08/30/2023	6.000	60,114		223				335,000	05/19/2022
100127119		JACKSONVILLE	FL		08/30/2023	6.125	9,393		77				160,000	04/07/2023
100127121		RICHMOND	VA		08/30/2023	6.000	90,893		225				180,000	05/16/2022
100127123		N CHARLESTON	SC		08/30/2023	5.000	54,189		434				190,000	05/14/2022
100127124		JOLIET	MT		08/30/2023	7.400	62,837		23				160,000	05/22/2022
100127129		INGLEWOOD	CA		08/30/2023	7.000	164,180		142				1,070,000	05/15/2022
100127131		BIRMINGHAM	AL		08/30/2023	8.000	11,182		(10)				186,200	04/10/2023
100127132		SAN ANTONIO	TX		08/30/2023	6.875	36,712		44				247,000	04/08/2023
100127136		KAYSVILLE	UT		08/30/2023	7.500	3,925		54				795,000	04/07/2023
100127137		OKLAHOMA CITY	OK		08/30/2023	12.090	6,832		(112)				112,000	04/07/2023
100127140		MEMPHIS	TN		08/30/2023	5.000	9,336		129				65,000	04/10/2023
100127141		BOLIVAR	TN		08/30/2023	5.445	32,413		55				140,000	04/11/2023
100127144		BAKERSFIELD	CA		08/30/2023	9.000	10,056		(36)				229,500	04/07/2023
100127146		HARRISBURG	PA		08/30/2023	7.080	31,519		193				90,000	05/17/2022
100127147		ST. LOUIS	MO		08/30/2023	7.000	56,235		143				79,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127148		SCHAUMBURG	IL		08/30/2023	6.500	185,178		3,070				300,000	05/14/2022
100127152		SARATOGA SPGS	NY		08/30/2023	9.000	25,049		(787)				122,000	04/07/2023
100127153		FAYETTEVILLE	NC		08/30/2023	10.000	67,925		(320)				145,000	05/19/2022
100127154		SOMERSET	NJ		08/30/2023	5.500	205,516		891				285,000	05/15/2022
100127155		YUKON	OK		08/30/2023	13.100	90,791		(857)				160,000	05/16/2022
100127156		PHILADELPHIA	PA		08/30/2023	10.250	1,625		(25)				92,000	04/08/2023
100127157		WEST PALM BEACH	FL		08/30/2023	7.000	21,861		59				373,000	04/07/2023
100127159		MIAMI	FL		08/30/2023	6.000	59,617		290				295,000	05/15/2022
100127160		ROCKY FORD	GA		08/30/2023	10.590	8,058		(99)				120,000	04/12/2023
100127162		JOHNSON CITY	NY		08/30/2023	7.750	19,885		402				134,000	04/11/2023
100127163		HOPEWELL	VA		08/30/2023	9.050	66,063		(264)				149,000	05/18/2022
100127164		CLEVELAND	OH		08/30/2023	10.463	15,346		(1,057)				135,000	05/17/2022
100127167		LOUISVILLE	KY		08/30/2023	10.980	51,479		(367)				71,000	05/16/2022
100127168		GARY	IN		08/30/2023	11.320	13,908		(122)				65,000	04/07/2023
100127170		MINNEAPOLIS	MN		08/30/2023	5.500	27,300		247				198,000	04/08/2023
100127173		DELHI	CA		08/30/2023	6.870	39,816		120				375,000	05/15/2022
100127174		FAIRBURN	GA		08/30/2023	6.875	114,663		725				490,000	04/07/2023
100127175		MIAMI	FL		08/30/2023	2.500	43,208		934				610,000	05/15/2022
100127176		BROOKLYN	NY		08/30/2023	5.625	229,352		2,101				1,860,000	05/16/2022
100127179		PORT MURRAY	NJ		08/30/2023	5.000	150,118		687				485,000	04/07/2023
100127180		HIALEAH GARDENS	FL		08/30/2023	4.250	83,291		703				427,000	05/13/2022
100127183		DORCHESTER	MA		08/30/2023	6.875	6,323		71				460,000	04/07/2023
100127184		PITTSBURGH	PA		08/30/2023	6.000	39,597		464				100,000	04/07/2023
100127186		BRONX	NY		08/30/2023	4.000	345,585		2,692				765,000	04/08/2023
100127187		KEY WEST	FL		08/30/2023	5.125	724,968		8,141				2,640,000	04/09/2023
100127188		SCOTTSDALE	AZ		08/30/2023	5.500	146,334		1,482				765,000	04/08/2023
100127189		WOODLAND HILLS	UT		08/30/2023	5.125	114,274		1,446				925,000	04/07/2023
100127191		VALRICO	FL		08/30/2023	5.125	181,136		1,547				750,000	04/08/2023
100127193		STPETE	FL		08/30/2023	7.640	247,006		18				450,000	07/31/2025
100127197		HOPE MILLS	NC		08/30/2023	8.940	28,860		(95)				145,000	04/07/2023
100127198		BALTIMORE	MD		08/30/2023	9.418	17,075		(364)				85,000	04/07/2023
100127200		BALTIMORE	MD		08/30/2023	9.210	52,288		(173)				45,000	05/14/2022
100127201		SAINT PETERS	MO		08/30/2023	8.250	106,384		(129)				240,000	05/13/2022
100127202		DECATUR	GA		08/30/2023	8.250	43,361		(64)				235,000	04/07/2023
100127203		ELLIJAY	GA		08/30/2023	5.004	48,180		365				205,500	05/19/2022
100127204		LAKE PARK	GA		08/30/2023	8.010	232,373		(52)				212,000	05/15/2022
100127206		ST LOUIS	MO		08/30/2023	9.890	37,749		(234)				130,000	04/07/2023
100127209		HICKORY	NC		08/30/2023	8.440	71,062		(125)				110,000	05/15/2022
100127210		MOUNT CARMEL	PA		08/30/2023	1.000	3,983		159				65,000	04/11/2023
100127211		SAINT LOUIS	MO		08/30/2023	8.700	51,625		(110)				116,000	05/16/2022
100127212		BETHEL	VT		08/30/2023	10.250	101,667		(164)				175,000	05/23/2022
100127213		LOGANVILLE	GA		08/30/2023	7.630	29,840		(347)				265,000	05/16/2022
100127215		TRAFFORD	AL		08/30/2023	5.000	18,463		253				100,000	04/10/2023
100127216		HENDERSON	NC		08/30/2023	4.250	53,813		607				105,000	05/16/2022
100127218		WAUKEGAN	IL		08/30/2023	3.000	111,552		1,254				200,000	05/16/2022
100127220		SHEBOYGAN	WI		08/30/2023	8.250	24,232		7				310,000	04/07/2023
100127221		KALISPELL	MT		08/30/2023	4.125	36,861		277				130,000	01/22/2024
100127222		WATKINSVILLE	GA		08/30/2023	3.500	234,170		1,972				925,000	05/16/2022
100127223		PHILADELPHIA	PA		08/30/2023	3.500	25,323		279				80,000	05/15/2022
100127224		CINCINNATI	OH		08/30/2023	14.250	3,374		345				210,000	04/06/2023
100127226		PORT ST LUCIE	FL		08/30/2023	4.250	121,781		847				483,000	05/16/2022
100127227		BROWN DEER	WI		08/30/2023	4.500	84,642		876				260,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127229		MILWAUKEE	WI		08/30/2023	3.875	37,403		267				87,000	05/14/2022
100127230		TEMPE	AZ		08/30/2023	5.875	77,767		421				499,000	05/16/2022
100127231		FAYETTEVILLE	NC		08/30/2023	6.750	155,068		912				830,000	04/07/2023
100127232		CLIFTON	NJ		08/30/2023	6.750	270,269		3,659				460,000	04/10/2023
100127234		ALEXANDRIA	VA		08/30/2023	3.125	87,609		1,375				460,000	04/09/2023
100127235		SANTA FE	NM		08/30/2023	7.125	155,918		157				735,000	04/11/2023
100127237		MARIETTA	GA		08/30/2023	6.185	37,081		316				335,000	04/10/2023
100127243		BOAZ	AL		08/30/2023	10.590	24,951		(252)				66,383	08/30/2023
100127244		AXTON	VA		08/30/2023	7.500	52,119		28				75,000	05/16/2022
100127245		LAKE CHARLES	LA		08/30/2023	9.990	38,211		(225)				61,000	04/07/2023
100127247		MUSKOGEE	OK		08/30/2023	9.980	19,405		(523)				55,000	04/07/2023
100127249		PLEASANT GROV	AL		08/30/2023	11.600	110,980		(1,143)				152,000	05/18/2022
100127250		NEWTOWN	CT		08/30/2023	7.130	303,420		3,077				570,000	05/15/2022
100127251		NORWICH	CT		08/30/2023	6.990	136,807		378				245,000	08/03/2022
100127252		CLEARWATER	FL		08/30/2023	7.340	72,364		51				185,000	05/14/2022
100127254		NAVARRE	FL		08/30/2023	7.240	35,892		90				250,000	04/09/2023
100127255		OPA LOCKA	FL		08/30/2023	6.855	79,102		112				225,000	05/16/2022
100127256		BELMONT	NC		08/30/2023	7.950	57,627		(37)				189,000	05/14/2022
100127258		HIALEAH	FL		08/30/2023	8.150	29,634		82				162,000	04/07/2023
100127260		SAGINAW	MI		08/30/2023	8.000	7,503		27				40,000	04/07/2023
100127261		FINLEYVILLE	PA		08/30/2023	8.230	41,752		(180)				185,000	05/16/2022
100127262		WEST BATH	ME		08/30/2023	10.940	174,468		(2,677)				320,000	05/16/2022
100127263		OWATONNA	MN		08/30/2023	7.750	23,810		13				155,000	04/07/2023
100127265		BLAIR	OK		08/30/2023	8.150	53,882		(36)				120,000	05/29/2022
100127267		ROCHESTER	PA		08/30/2023	6.990	33,353		130				123,670	04/07/2023
100127268		WALKER	WV		08/30/2023	4.000	51,761		532				158,482	05/12/2022
100127269		CHICAGO	IL		08/30/2023	6.850	29,027		139				83,000	04/07/2023
100127270		GADSDEN	AL		08/30/2023	6.340	11,636		89				115,000	04/10/2023
100127271		BIRMINGHAM	AL		08/30/2023	8.060	48,699		(297)				70,000	05/25/2022
100127272		HAZEL CREST	IL		08/30/2023	9.150	85,076		(146)				90,000	05/16/2022
100127273		BALDWIN	NY		08/30/2023	5.000	245,665		1,872				450,000	05/15/2022
100127274		STONE MOUNTAIN	GA		08/30/2023	5.375	30,057		284				300,000	07/08/2022
100127275		SAN ANTONIO	TX		08/30/2023	6.875	31,401		26				174,000	06/01/2022
100127276		SELMA	AL		08/30/2023	6.875	55,308		53				110,000	06/12/2022
100127277		DAVENPORT	IA		08/30/2023	6.500	47,084		64				125,000	06/03/2022
100127278		LAKEWOOD	WA		08/30/2023	6.375	57,602		85				345,000	06/02/2022
100127280		CLOVERDALE	IN		08/30/2023	6.500	41,781		103				90,000	06/04/2022
100127281		SOMERSET	NJ		08/30/2023	5.750	40,911		103				570,900	06/02/2022
100127282		FORT LAUDERDALE	FL		08/30/2023	6.750	15,674		24				135,000	06/09/2022
100127283		ATCO	NJ		08/30/2023	4.625	71,538		289				129,000	06/04/2022
100127284		EAST ORANGE	NJ		08/30/2023	4.000	180,888		1,065				449,000	06/03/2022
100127285		SAINT PETERSBURG	FL		08/30/2023	4.625	156,341		664				390,000	06/10/2022
100127286		RICHMOND	VA		08/30/2023	2.875	74,994		640				345,000	06/02/2022
100127287		NEWPORT NEWS	VA		08/30/2023	2.875	56,388		543				120,000	06/03/2022
100127288		CUMMING	GA		08/30/2023	4.000	294,238		1,575				700,000	06/06/2022
100127289		BIRMINGHAM	AL		08/30/2023	2.375	132,546		1,103				330,000	06/03/2022
100127290		LONG BRANCH	NJ		08/30/2023	6.500	90,810		(183)				400,000	06/03/2022
100127292		SANTA MARIA	CA		08/30/2023	4.000	227,898		1,480				625,000	06/09/2022
100127293		VIRGINIA BEACH	VA		08/30/2023	3.375	104,155		728				353,000	06/02/2022
100127295		LAWRENCEBURG	KY		08/30/2023	2.875	99,367		861				250,000	06/10/2022
100127296		STOCKTON	CA		08/30/2023	2.875	48,030		443				280,000	06/04/2022
100127297		BROAD BROOK	CT		08/30/2023	2.875	104,423		1,111				299,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127298		FALLS CHURCH	VA		08/30/2023	2.875	231,383		1,862				870,000	06/04/2022
100127299		EAST HARTFORD	CT		08/30/2023	2.875	71,023		634				230,000	06/04/2022
100127300		MONTGOMERY	AL		08/30/2023	3.750	101,778		895				295,000	06/02/2022
100127301		TYLER	TX		08/30/2023	3.875	162,923		1,160				300,000	06/04/2022
100127303		STERLING	VA		08/30/2023	6.250	54,317		113				330,000	06/09/2022
100127304		CREAM RIDGE	NJ		08/30/2023	3.625	123,978		817				585,000	06/05/2022
100127305		GOODELLS	MI		08/30/2023	6.625	103,733		262				280,000	06/04/2022
100127306		WHITING	NJ		08/30/2023	7.125	66,500		138				55,000	06/09/2022
100127307		ALTAMONTE SPRINGS	FL		08/30/2023	4.375	90,802		403				180,000	06/09/2022
100127308		RIVERBANK	CA		08/30/2023	2.875	99,174		750				425,000	06/02/2022
100127310		HOUSTON	TX		08/30/2023	2.875	195,641		1,774				430,000	06/02/2022
100127312		WILMINGTON	DE		08/30/2023	7.125	8,167		25				289,000	06/05/2022
100127313		CONNERSVILLE	IN		08/30/2023	7.375	27,874		103				120,000	06/06/2022
100127314		TOMS RIVER	NJ		08/30/2023	6.375	20,898		113				284,000	06/03/2022
100127315		DECATUR	GA		08/30/2023	5.375	42,164		322				210,000	06/02/2022
100127316		VIRGINIA BEACH	VA		08/30/2023	5.875	126,378		164				290,000	07/08/2024
100127318		FLORAL PARK	NY		08/30/2023	3.875	314,907		2,060				650,000	06/10/2022
100127319		HENRYVILLE	PA		08/30/2023	6.250	110,347		146				370,000	06/09/2022
100127320		DES MOINES	IA		08/30/2023	4.750	85,539		139				275,000	06/04/2022
100127321		LAWRENCEVILLE	GA		08/30/2023	4.125	108,613		590				365,000	06/03/2022
100127322		PHILLIPSBURG	NJ		08/30/2023	2.875	118,091		1,227				280,000	06/08/2022
100127324		ROCKY RIVER	OH		08/30/2023	2.875	152,644		1,416				475,000	06/04/2022
100127326		READING	PA		08/30/2023	6.750	23,051		(14)				100,000	06/07/2022
100127329		HILLSBOROUGH	NH		08/30/2023	4.625	33,840		154				239,500	06/11/2022
100127330		EVANSVILLE	IN		08/30/2023	2.875	12,348		267				164,900	06/02/2022
100127331		GADSDEN	AL		08/30/2023	3.875	78,697		479				215,000	06/02/2022
100127333		VIRGINIA BEACH	VA		08/30/2023	8.000	53,976		(29)				230,000	06/08/2022
100127336		WINDSOR	CA		08/30/2023	2.875	95,722		723				1,250,000	06/02/2022
100127337		NORFOLK	VA		08/30/2023	6.729	35,315		166				220,000	06/03/2022
100127338		ARCHIE	MO		08/30/2023	6.216	73,638		223				200,000	06/10/2022
100127339		OVIEDO	FL		08/30/2023	6.500	88,403		68				350,000	06/02/2022
100127342		BOONTON	NJ		08/30/2023	3.125	222,276		1,995				610,000	06/01/2022
100127343		ORLANDO	FL		08/30/2023	6.750	98,146		177				297,000	06/03/2022
100127344		EAST HAVEN	CT		08/30/2023	6.750	109,134		128				295,000	06/03/2022
100127345		KENT	WA		08/30/2023	3.625	324,624		2,486				640,000	06/01/2022
100127347		LAFAYETTE	LA		08/30/2023	6.361	34,285		173				173,000	06/02/2022
100127350		GIG HARBOR	WA		08/30/2023	7.000	63,198		91				1,300,000	06/02/2022
100127351		KINGWOOD	TX		08/30/2023	8.500	27,013		1,194				283,000	06/03/2022
100127352		PONCHATOULA	LA		08/30/2023	8.500	4,954		(406)				115,000	06/03/2022
100127353		EL PASO	TX		08/30/2023	5.750	75,850		166				178,000	06/03/2022
100127354		PLEASANTVILLE	NJ		08/30/2023	4.000	77,510		612				180,000	06/03/2022
100127355		BARLING	AR		08/30/2023	7.500	41,583		7				125,000	06/02/2022
100127359		SOMERSET	NJ		08/30/2023	2.875	43,012		379				350,000	06/09/2022
100127361		MIAMI	FL		08/30/2023	5.250	113,730		560				323,000	06/11/2022
100127362		DURANGO	CO		08/30/2023	5.125	275,687		838				485,000	06/06/2022
100127363		WILLIAMSBURG	VA		08/30/2023	2.875	148,917		1,296				480,000	06/08/2022
100127364		NEW PORT RICHEY	FL		08/30/2023	6.125	13,944		130				184,000	06/01/2022
100127365		NUTLEY	NJ		08/30/2023	4.000	223,650		1,319				430,000	06/04/2022
100127368		FARMINGDALE	NY		08/30/2023	2.875	194,048		1,933				665,000	06/04/2022
100127370		MANASSAS	VA		08/30/2023	2.875	189,536		1,813				520,000	06/02/2022
100127371		SACRAMENTO	CA		08/30/2023	2.875	156,862		1,247				445,000	06/03/2022
100127372		WILMINGTON	VT		08/30/2023	2.875	168,732		1,638				520,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127375		PHILADELPHIA	PA		08/30/2023	2.875	227,900		2,015				454,000	06/01/2022
100127376		MIAMI	FL		08/30/2023	2.875	108,799		1,079				230,000	06/13/2022
100127377		OPA LOCKA	FL		08/30/2023	2.875	130,990		1,131				385,000	06/02/2022
100127379		BALDWIN	NY		08/30/2023	2.875	266,659		1,158				635,000	06/03/2022
100127380		AURORA	CO		08/30/2023	2.875	189,851		1,775				514,000	06/02/2022
100127381		CASPER	WY		08/30/2023	3.990	62,250		390				435,000	06/06/2022
100127384		PARKER	CO		08/30/2023	2.875	165,210		1,380				630,000	06/02/2022
100127385		CHESAPEAKE	VA		08/30/2023	2.875	168,108		1,373				505,000	06/04/2022
100127386		MARIETTA	GA		08/30/2023	2.875	158,467		1,490				450,000	06/04/2022
100127387		MYRTLE BEACH	SC		08/30/2023	7.000	89,808		60				250,000	08/15/2024
100127388		CHICAGO	IL		08/30/2023	4.000	307,937		2,553				360,000	06/03/2022
100127390		COSTA MESA	CA		08/30/2023	7.000	388,385		199				1,225,000	06/02/2022
100127393		RICHMOND	VA		08/30/2023	6.875	62,349		130				222,000	06/02/2022
100127394		MIAMI	FL		08/30/2023	7.658	131,948		37				485,000	06/03/2022
100127395		NEWPORT NEWS	VA		08/30/2023	3.500	136,489		967				245,000	06/03/2022
100127397		HOUMA	LA		08/30/2023	6.700	60,891		277				175,000	06/02/2022
100127398		SILVER SPRING	MD		08/30/2023	3.125	272,115		2,522				550,000	06/03/2022
100127399		HOLBROOK	NY		08/30/2023	2.875	310,744		3,241				745,000	06/02/2022
100127400		DALLAS	TX		08/30/2023	2.875	224,435		2,168				675,000	06/02/2022
100127401		ALEXANDRIA	VA		08/30/2023	2.875	193,450		1,817				530,000	06/03/2022
100127402		WOODBRIDGE	VA		08/30/2023	2.875	229,514		1,988				755,000	06/02/2022
100127468	CF	GILBERT	AZ		09/08/2023	7.250	351,196		(73)				488,000	08/01/2023
100127469	CF	GOODYEAR	AZ		09/08/2023	7.625	310,473		(29)				395,500	08/03/2023
100127470	CF	HOLLY SPRINGS	NC		09/08/2023	7.625	297,272		(94)				399,000	07/27/2023
100127472	CF	OAKLAND	CA		09/08/2023	7.625	353,700		(113)				525,000	07/31/2023
100127473	CF	SHIP BOTTOM	NJ		09/08/2023	7.375	661,165		(199)				920,000	07/27/2023
100127474	CF	PORTLAND	OR		09/08/2023	7.000	669,760		(18)				920,000	08/02/2023
100127475	CF	DALLAS	TX		09/08/2023	7.250	512,933		47				735,000	07/31/2023
100127476	CF	MURPHY	NC		09/08/2023	6.999	184,227		(61)				415,000	08/03/2023
100127478	CF	CLIFFSIDE PARK	NJ		09/08/2023	7.375	526,170		(110)				710,000	08/02/2023
100127479	CF	WEST GROVE	PA		09/08/2023	6.999	265,567		(29)				361,000	07/28/2023
100127480	CF	ELIZABETH	NJ		09/08/2023	7.125	422,247		(13)				620,000	07/27/2023
100127481	CF	AUSTIN	TX		09/08/2023	7.625	321,402		34				416,000	07/26/2023
100127483	CF	PROVIDENCE	RI		09/08/2023	6.999	391,140		12				535,000	07/28/2023
100127484	CF	PIGEON FORGE	TN		09/08/2023	7.500	711,381		(7)				915,000	08/02/2023
100127487	CF	STOCKTON	CA		09/08/2023	7.500	375,247		(131)				539,000	08/01/2023
100127488	CF	ESCONDIDO	CA		09/08/2023	6.624	388,796		22				650,000	07/27/2023
100127490	CF	OGDEN	UT		09/08/2023	7.625	331,566		(59)				425,000	07/13/2023
100127491	CF	CRYSTAL BEACH	TX		09/08/2023	7.624	345,008		(10)				440,000	07/27/2023
100127492	CF	WALDORF	MD		09/08/2023	7.625	282,082		(67)				392,000	07/31/2023
100127493	CF	ATLANTA	GA		09/08/2023	7.625	233,602		(15)				300,500	07/31/2023
100127494	CF	ATLANTA	GA		09/08/2023	6.950	216,364		(17)				311,000	07/31/2023
100127495	CF	DURHAM	NC		09/08/2023	5.999	230,348		187				352,000	07/29/2023
100127496	CF	SAN DIEGO	CA		09/08/2023	5.375	461,655		555				807,400	07/14/2023
100127497	CF	NORTH MYRTLE BEACH	SC		09/08/2023	7.624	272,802		(60)				385,000	07/28/2023
100127498	CF	NASHVILLE	TN		09/08/2023	7.375	481,289		32				680,000	07/10/2023
100127499	CF	ROSWELL	GA		09/08/2023	6.375	291,297		107				440,000	07/25/2023
100127500	CF	RIVERSIDE	CA		09/08/2023	5.875	435,246		481				625,000	07/31/2023
100127501	CF	CAROLINA BEACH	NC		09/08/2023	7.000	471,695		(71)				650,000	07/17/2023
100127502	CF	CAROLINA BEACH	NC		09/08/2023	7.375	362,470		(99)				500,000	07/20/2023
100127503	CF	VIENNA	VA		09/08/2023	6.125	619,451		277				928,500	06/14/2023
100127505	CF	LANHAM	MD		09/08/2023	7.500	343,007		(120)				460,000	07/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127506	CF	CANYON LAKE	TX		09/08/2023	6.499	496,633		156				690,000	07/21/2023
100127507	CF	ST SIMONS ISLAND	GA		09/08/2023	7.625	265,506		(100)				361,000	07/14/2023
100127508	CF	LADSON	SC		09/08/2023	7.625	297,474		(87)				415,000	07/21/2023
100127509	CF	CHARLESTON	SC		09/08/2023	6.990	403,736		(94)				585,000	07/17/2023
100127510	CF	FOX LAKE	IL		09/08/2023	7.500	235,504		(96)				318,000	07/26/2023
100127511	CF	WILMINGTON	NC		09/08/2023	7.625	379,432		(60)				488,000	07/11/2023
100127513	CF	GRAND JUNCTION	CO		09/08/2023	7.625	274,841		(17)				360,000	07/19/2023
100127514	CF	DEERFIELD BEACH	FL		09/08/2023	7.625	467,286		(113)				632,000	07/31/2023
100127515	CF	AUSTIN	TX		09/08/2023	7.375	406,340		(74)				555,000	07/20/2023
100127516	CF	RICHMOND	VA		09/08/2023	7.375	369,407		(91)				515,000	07/18/2023
100127517	CF	PORT SAINT JOE	FL		09/08/2023	7.500	285,660		(117)				385,000	07/27/2023
100127518	CF	SAHUARITA	AZ		09/08/2023	7.625	373,320		(144)				510,000	07/24/2023
100127519	CF	LONG BEACH	CA		09/08/2023	7.625	1,041,618		(296)				1,450,000	07/14/2023
100127521	CF	AUBREY	TX		09/08/2023	7.625	288,100		(38)				390,000	07/19/2023
100127522	CF	CRESCENT CITY	CA		09/08/2023	7.625	365,115		(129)				525,000	06/12/2023
100127523	CF	CRESCENT CITY	CA		09/08/2023	7.625	378,506		(135)				550,000	06/12/2023
100127524	CF	BLOOMINGDALE	GA		09/08/2023	5.500	222,418		252				327,000	06/27/2023
100127525	CF	INDIAN LAND	SC		09/08/2023	7.250	463,031		(110)				625,000	07/21/2023
100127526	CF	WILMINGTON	DE		09/08/2023	7.500	241,032		(52)				330,000	06/30/2023
100127527	CF	GILBERT	AZ		09/08/2023	6.990	226,471		(6)				309,000	07/14/2023
100127528	CF	COLORADO SPRINGS	CO		09/08/2023	4.990	313,379		812				480,000	06/01/2023
100127529	CF	SAN MARCOS	TX		09/08/2023	5.500	219,736		228				365,000	06/29/2023
100127530	CF	PHILADELPHIA	PA		09/08/2023	6.500	535,779		165				745,000	06/27/2023
100127531	CF	DAVENPORT	FL		09/08/2023	6.000	215,279		130				305,000	06/30/2023
100127532	CF	MURFREESBORO	TN		09/08/2023	5.500	288,515		353				420,000	06/29/2023
100127533	CF	FORT WORTH	TX		09/08/2023	5.750	237,494		230				346,000	06/29/2023
100127534	CF	NEW BRAUNFELS	TX		09/08/2023	5.500	210,104		244				345,000	06/28/2023
100127535	CF	MONROE	NY		09/08/2023	6.750	354,052		88				490,000	06/29/2023
100127536	CF	LEHI	UT		09/08/2023	6.500	392,480		110				548,000	07/05/2023
100127537	CF	ROSHARON	TX		09/08/2023	5.500	207,543		335				290,000	06/28/2023
100127538	CF	WINDSOR MILL	MD		09/08/2023	7.500	261,441		(101)				350,000	07/28/2023
100127540	CF	NEWARK	NJ		09/08/2023	7.375	461,669		(3)				630,000	06/30/2023
100127542	CF	SILOAM SPRINGS	AR		09/08/2023	6.375	356,999		176				510,000	06/23/2023
100127543	CF	BRENTWOOD	CA		09/08/2023	7.125	367,842		(153)	1			1,200,000	07/05/2023
100127544	CF	VOLCANO	HI		09/08/2023	6.250	288,641		113				500,000	07/19/2023
100127545	CF	ANTIOCH	TN		09/08/2023	6.500	248,694		39				395,900	07/07/2023
100127546	CF	FRESNO	CA		09/08/2023	5.625	271,367		269				430,000	06/26/2023
100127547	CF	COOPERSBURG	PA		09/08/2023	5.375	287,964		417				420,000	07/05/2023
100127549	CF	BAKERSFIELD	CA		09/08/2023	7.499	310,900		(131)				420,000	07/29/2023
100127550	CF	ALEXANDRIA	VA		09/08/2023	7.625	399,597		(139)				537,000	07/12/2023
100127551	CF	FRESNO	CA		09/08/2023	6.125	331,993		173				470,000	06/29/2023
100127552	CF	ORLANDO	FL		09/08/2023	7.375	297,187		(90)				400,000	07/14/2023
100127553	CF	BRASELTON	GA		09/08/2023	5.875	250,564		162				385,000	07/05/2023
100127554	CF	MONTGOMERY	TX		09/08/2023	6.125	257,349		114				395,000	07/13/2023
100127555	CF	GRETNA	LA		09/08/2023	7.625	249,135		(95)				357,000	07/13/2023
100127556	CF	TULARE	CA		09/08/2023	7.375	185,490		(127)	(1)			378,000	07/25/2023
100127557	CF	WINTER GARDEN	FL		09/08/2023	6.125	398,380		208				560,000	06/30/2023
100127558	CF	GLENDALE	AZ		09/08/2023	7.125	305,895		(42)				415,000	07/27/2023
100127559	CF	LAS VEGAS	NV		09/08/2023	7.125	445,363		32				610,000	07/07/2023
100127560	CF	HERRIMAN	UT		09/08/2023	7.625	496,195		(172)				665,000	07/03/2023
100127561	CF	ANTIOCH	CA		09/08/2023	7.499	368,540		(52)				502,000	07/24/2023
100127562	CF	ZEBULON	NC		09/08/2023	6.500	210,145		56				327,000	07/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127563	CF	BRYANT	AR		09/08/2023	7.500	281,573		(60)				380,000	07/06/2023
100127565	CF	LEANDER	TX		09/08/2023	7.625	584,705		54				780,000	07/12/2023
100127566	CF	JACKSONVILLE	FL		09/08/2023	7.500	235,871		(23)				395,000	07/14/2023
100127567	CF	LEHI	UT		09/08/2023	6.499	328,613		48				506,000	07/15/2023
100127568	CF	KYLE	TX		09/08/2023	4.990	338,562		586				575,000	06/29/2023
100127569	CF	RICHMOND	VA		09/08/2023	7.125	285,693		5				405,000	07/17/2023
100127570	CF	SUPERIOR	CO		09/08/2023	6.875	478,431		(18)				653,000	07/19/2023
100127571	CF	SACRAMENTO	CA		09/08/2023	7.625	376,396		(121)				505,000	07/18/2023
100127572	CF	MINNEAPOLIS	MN		09/08/2023	6.624	506,677		112				700,000	07/18/2023
100127573	CF	PINELLAS PARK	FL		09/08/2023	6.250	239,020		256				340,000	07/13/2023
100127574	CF	COOPERSBURG	PA		09/08/2023	5.375	285,747		401				419,000	07/14/2023
100127577	CF	MIAMI	FL		09/08/2023	7.625	373,953		(149)				550,000	07/20/2023
100127578	CF	LAS VEGAS	NV		09/08/2023	7.500	215,663		(173)				380,000	07/17/2023
100127579	CF	SPRINGFIELD	OR		09/08/2023	7.300	308,074		(13)				450,000	07/18/2023
100127583	CF	JACKSONVILLE	FL		09/08/2023	7.500	112,060		(209)				425,000	07/18/2023
100127584	CF	MESQUITE	TX		09/08/2023	7.625	229,626		37				295,000	07/21/2023
100127585	CF	NEW CASTLE	CO		09/08/2023	6.875	588,861		(56)				860,000	07/25/2023
100127586	CF	CEDAR CITY	UT		09/08/2023	6.875	233,591		(5)				319,000	07/13/2023
100127587	CF	RALEIGH	NC		09/08/2023	7.375	90,974		(153)				327,000	07/20/2023
100127588	CF	LAWRENCEVILLE	GA		09/08/2023	7.625	242,599		(86)				370,000	07/22/2023
100127589	CF	IRVING	TX		09/08/2023	6.125	426,063		268				710,000	07/11/2023
100127590	CF	ROCKLEDGE	FL		09/08/2023	7.500	289,563		(58)				392,000	07/13/2023
100127591	CF	ROSELLE	NJ		09/08/2023	6.875	298,910		13				415,000	07/10/2023
100127592	CF	BRASELTON	GA		09/08/2023	5.250	249,347		368				376,000	07/17/2023
100127593	CF	SPARKS	NV		09/08/2023	5.125	357,059		588				525,000	07/11/2023
100127594	CF	ANTELOPE	CA		09/08/2023	5.990	384,064		223				638,000	07/10/2023
100127595	CF	HEBER CITY	UT		09/08/2023	5.500	393,977		681				556,000	07/15/2023
100127596	CF	SAN ANTONIO	TX		09/08/2023	6.990	306,740		16				420,000	07/12/2023
100127597	CF	OLIVEHURST	CA		09/08/2023	7.500	315,871		(88)				425,000	07/05/2023
100127599	CF	GARNER	NC		09/08/2023	7.375	242,028		(11)				310,000	07/21/2023
100127600	CF	VALDEZ	NM		09/08/2023	7.625	360,281		14				470,000	07/19/2023
100127601	CF	HEBER CITY	UT		09/08/2023	7.250	356,634		(46)				570,000	07/20/2023
100127602	CF	TUCSON	AZ		09/08/2023	7.500	240,016		(12)				308,000	07/18/2023
100127604	CF	KEAAU	HI		09/08/2023	7.625	337,596		(19)				445,000	07/17/2023
100127605	CF	PFLUGERVILLE	TX		09/08/2023	7.625	417,922		(167)				585,000	07/20/2023
100127606	CF	DETROIT	MI		09/08/2023	7.625	278,068		(2)				355,000	07/21/2023
100127607	CF	SAN ANGELO	TX		09/08/2023	7.375	277,483		85				367,000	07/07/2023
100127608	CF	POUGHKEEPSIE	NY		09/08/2023	6.750	288,884		103				430,000	07/19/2023
100127610	CF	LOS ANGELES	CA		09/08/2023	7.000	824,853		(28)				1,125,000	07/20/2023
100127611	CF	GWYNN	VA		09/08/2023	7.125	482,433		(42)				657,000	07/21/2023
100127612	CF	DENVER	CO		09/08/2023	7.625	401,850		(98)				542,000	07/19/2023
100127613	CF	RALEIGH	NC		09/08/2023	7.500	299,068		(107)				408,000	07/21/2023
100127614	CF	GREELEY	CO		09/08/2023	7.625	289,577		(70)				395,000	07/14/2023
100127615	CF	JAMAICA BEACH	TX		09/08/2023	7.625	262,501		(142)				405,000	07/19/2023
100127616	CF	RALEIGH	NC		09/08/2023	7.500	267,977		(4)				355,000	07/21/2023
100127617	CF	OCEAN CITY	MD		09/08/2023	7.250	287,280		(75)				418,000	07/20/2023
100127618	CF	ATHOL	ID		09/08/2023	7.500	351,771		(70)				478,000	07/24/2023
100127620	CF	UNITY	NH		09/08/2023	7.375	291,784		(87)				410,000	07/21/2023
100127621	CF	LAUREL	MD		09/08/2023	6.375	220,168		79				307,000	07/14/2023
100127622	CF	GEORGETOWN	TX		09/08/2023	7.625	307,457		(50)				440,000	07/24/2023
100127623	CF	MARYSVILLE	WA		09/08/2023	6.625	502,846		79				705,000	07/14/2023
100127624	CF	DELRAY BEACH	FL		09/08/2023	7.625	279,281		(112)				400,000	07/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127625	CF	MADISON	AL		09/08/2023	5.375	218,963		281				345,000	07/17/2023
100127626	CF	PHOENIX	AZ		09/08/2023	6.990	322,090		(36)				438,700	07/17/2023
100127627	CF	MODESTO	CA		09/08/2023	6.875	306,755		38				444,500	07/17/2023
100127629	CF	CLIFTON	NJ		09/08/2023	7.375	582,298		(12)				865,000	07/25/2023
100127630	CF	CONVERSE	TX		09/08/2023	7.625	283,465		(99)				383,000	07/27/2023
100127631	CF	WEST DES MOINES	IA		09/08/2023	6.750	226,527		22				324,000	07/24/2023
100127633	CF	SAN TAN VALLEY	AZ		09/08/2023	7.625	263,791		(102)				356,000	07/19/2023
100127634	CF	LANDISVILLE	NJ		09/08/2023	7.625	290,126		(94)				390,000	06/30/2023
100127636	CF	NORTH LAS VEGAS	NV		09/08/2023	7.250	312,594		86				405,000	07/24/2023
100127637	CF	MEMPHIS	TN		09/08/2023	7.625	312,085		(86)				430,000	07/20/2023
100127638	CF	EUGENE	OR		09/08/2023	7.500	280,166		(182)				615,000	07/27/2023
100127639	CF	EAST RUTHERFORD	NJ		09/08/2023	6.990	387,980		9				610,000	07/24/2023
100127641	CF	PHOENIX	AZ		09/08/2023	7.499	257,725		(114)				520,000	07/27/2023
100127642	CF	EDGEWATER	MD		09/08/2023	6.624	260,938		49				361,000	07/24/2023
100127643	CF	SPRING	TX		09/08/2023	7.250	220,870		25				286,000	07/26/2023
100127644	CF	SAINT GEORGE	UT		09/08/2023	6.490	222,654		52				331,000	07/26/2023
100127645	CF	SAINT PAUL	MN		09/08/2023	9.124	226,006		(144)				280,000	08/01/2023
100127646	CF	VERO BEACH	FL		09/08/2023	10.249	637,857		(244)				846,000	08/11/2023
100127647	CF	ENGLEWOOD	FL		09/08/2023	7.999	387,219		(130)				500,000	08/03/2023
100127650	CF	UPPER DARBY	PA		09/08/2023	10.490	122,623		(62)				157,000	07/14/2023
100127651	CF	ANNA MARIA	FL		09/08/2023	8.874	3,045,046		(1,776)				5,900,000	07/26/2023
100127652	CF	SAINT AUGUSTINE	FL		09/08/2023	8.624	360,038		(51)				462,000	08/09/2023
100127654	CF	OCALA	FL		09/08/2023	8.749	135,290		(19)				211,000	08/04/2023
100127655	CF	LA CANADA FLINTRIDGE	CA		09/08/2023	7.499	594,700		(152)				3,525,000	08/03/2023
100127656	CF	WEST PALM BEACH	FL		09/08/2023	7.999	374,100		(65)				473,500	08/08/2023
100127658	CF	WEST PALM BEACH	FL		09/08/2023	8.999	373,649		(92)				500,000	07/24/2023
100127661	CF	WOBURN	MA		09/08/2023	8.999	436,943		(150)				550,000	07/28/2023
100127662	CF	LOCH ARBOUR	NJ		09/08/2023	7.874	2,793,808		(773)				3,765,000	08/01/2023
100127664	CF	NICEVILLE	FL		09/08/2023	7.874	172,811		(137)				277,000	08/17/2023
100127665		STATEN ISLAND	NY		09/08/2023	7.999	409,904		35				536,000	07/26/2023
100127666	CF	ORANGE BEACH	AL		09/08/2023	7.999	559,043		(218)				800,000	07/26/2023
100127668	CF	MYRTLE BEACH	SC		09/08/2023	8.999	157,229		(85)				293,000	08/02/2023
100127670	CF	BOYNTON BEACH	FL		09/08/2023	8.374	440,732		(198)				560,000	07/20/2023
100127671	CF	WORTH	IL		09/08/2023	7.999	346,646		212				492,000	07/26/2023
100127673	CF	NORTH CHARLESTON	SC		09/08/2023	7.874	148,385		(106)				195,000	07/17/2023
100127674	CF	BAKERSFIELD	CA		09/08/2023	8.374	567,134		(220)				758,000	07/31/2023
100127675	CF	O FALLON	IL		09/08/2023	8.249	155,771		(34)				219,000	07/25/2023
100127677	CF	MASTIC	NY		09/08/2023	9.624	303,531		(93)				405,000	08/09/2023
100127679	CF	ACWORTH	GA		09/08/2023	8.624	441,755		(210)				550,000	07/27/2023
100127680	CF	FREEHOLD	NJ		09/08/2023	7.625	432,718		(87)				550,000	08/07/2023
100127681	CF	PLANO	TX		09/08/2023	8.249	716,965		(92)				892,000	07/28/2023
100127682	CF	PARRISH	FL		09/08/2023	8.124	249,591		(85)				523,000	08/10/2023
100127683	CF	LOGANVILLE	GA		09/08/2023	8.999	251,943		(173)				385,000	08/03/2023
100127686	CF	MODESTO	CA		09/08/2023	9.624	468,183		(392)				610,000	07/27/2023
100127687	CF	MIAMI	FL		09/08/2023	8.249	406,688		(60)				505,000	07/28/2023
100127690	CF	EVERETT	WA		09/08/2023	8.999	504,942		(214)				670,000	08/08/2023
100127691	CF	TRACY	CA		09/08/2023	7.874	495,364		(112)				625,000	07/31/2023
100127692		LAS VEGAS	NV		09/08/2023	8.249	284,058		(41)				365,000	08/02/2023
100127694	CF	LAS VEGAS	NV		09/08/2023	8.499	99,291		(31)				160,000	08/08/2023
100127698	CF	BRIDGEPORT	CT		09/08/2023	8.124	216,940		172				455,000	07/14/2023
100127699	CF	VERO BEACH	FL		09/08/2023	8.124	1,573,414		(527)				1,970,000	08/11/2023
100127700	CF	PRESCOTT	AZ		09/08/2023	8.124	412,911		(259)				670,000	06/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127701	CF	HILLIARD	OH		09/08/2023	8.624	4,604		(84)				682,000	06/29/2023
100127706	CF	SAN BERNARDINO	CA		09/08/2023	8.500	342,513		(50)				440,000	07/20/2023
100127707	CF	DAVENPORT	FL		09/08/2023	8.124	263,943		(187)				370,000	08/09/2023
100127708	CF	EFFORT	PA		09/08/2023	7.999	416,699		(132)				545,000	07/21/2023
100127710	CF	TOMS RIVER	NJ		09/08/2023	8.124	293,343		(186)				380,000	07/28/2023
100127711	CF	FULSHEAR	TX		09/08/2023	7.124	227,842		57				297,000	07/17/2023
100127712	CF	ROGERS	AR		09/08/2023	8.749	145,298		(278)				293,000	07/03/2023
100127713	CF	DEER PARK	TX		09/08/2023	9.490	302,619		(91)				392,000	07/31/2023
100127714	CF	ROSELLE	NJ		09/08/2023	8.874	346,691		(112)				445,000	07/31/2023
100127715	CF	SHELTON	CT		09/08/2023	7.999	367,049		(90)				470,000	07/21/2023
100127716	CF	SUNRISE	FL		09/08/2023	8.749	506,602		(71)				576,000	07/13/2023
100127717	CF	LAWRENCEVILLE	GA		09/08/2023	8.999	226,814		(46)				304,000	07/10/2023
100127721	CF	EASTON	PA		09/08/2023	9.999	341,528		(184)				445,000	07/10/2023
100127926	CF	OAK RIDGE	TN		09/08/2023	7.500	279,207		104				327,500	08/22/2022
100127927	CF	BARTLETT	TN		09/08/2023	7.500	242,852		81				322,000	09/12/2022
100127928		LOUISVILLE	KY		09/08/2023	7.500	97,477		57				145,000	06/30/2022
100127930	CF	CLARKSVILLE	TN		09/08/2023	7.000	145,528		103				190,000	09/27/2021
100127931	CF	MANASSAS	VA		09/08/2023	7.500	252,946		76				310,000	09/30/2022
100127932	CF	ANTIOCH	TN		09/08/2023	7.500	335,748		136				400,000	07/08/2022
100127933		LEXINGTON	KY		09/08/2023	7.000	132,214		90				169,000	09/01/2022
100127935	CF	SEVERN	MD		09/08/2023	7.000	337,208		244				425,000	06/21/2022
100127936	CF	CLARKSVILLE	TN		09/08/2023	6.750	197,938		177				269,000	04/15/2022
100127938		SPRINGFIELD	TN		09/08/2023	6.750	310,714		276				425,000	05/31/2022
100127939	CF	COLUMBIA	TN		09/08/2023	5.875	313,995		711				620,000	05/09/2022
100127941	CF	HENDERSONVILLE	TN		09/08/2023	6.125	117,850		203				299,000	11/23/2021
100127942	CF	MORRISTOWN	TN		09/08/2023	8.250	128,394		76				190,000	12/16/2022
100127943	CF	GOODLETTSVILLE	TN		09/08/2023	7.250	169,522		166				325,000	09/21/2022
100127944	CF	JEFFERSONTOWN	KY		09/08/2023	8.750	273,980		(46)				368,000	03/01/2023
100127945	CF	MURFREESBORO	TN		09/08/2023	6.000	194,291		301				385,000	08/26/2022
100127946	CF	NASHVILLE	TN		09/08/2023	7.000	252,666		226				340,000	10/15/2021
100127947	CF	ANTIOCH	TN		09/08/2023	5.875	152,064		271				342,000	04/27/2022
100127948	CF	SMYRNA	TN		09/08/2023	7.500	264,679		89				326,000	08/10/2022
100127949	CF	HERMITAGE	TN		09/08/2023	6.750	156,206		317				292,000	10/27/2021
100127950	CF	FORT WAYNE	IN		09/08/2023	7.000	151,073		107				194,000	07/29/2022
100127952	CF	ANTIOCH	TN		09/08/2023	6.375	63,539		75				311,000	04/15/2022
100127953		MOUNT JULIET	TN		09/08/2023	6.750	317,466		292				435,000	04/21/2022
100127954	CF	WILLIAMSBURG	VA		09/08/2023	7.000	284,067		156				356,500	07/28/2022
100127955	CF	BALTIMORE	MD		09/08/2023	6.500	162,637		244				242,000	08/03/2022
100127956	CF	LAMPASAS	TX		09/08/2023	8.500	178,500		(47)				230,000	09/13/2022
100127957	CF	CLARKSVILLE	TN		09/08/2023	6.750	177,839		156				240,000	08/04/2022
100127958	CF	MESA	AZ		09/08/2023	8.000	328,822		25				409,000	09/30/2022
100127959	CF	LA VERGNE	TN		09/08/2023	6.000	132,350		438				350,000	02/28/2022
100127960	CF	COCONUT CREEK	FL		09/08/2023	7.000	412,766		653				705,000	05/31/2022
100127961		PORTLAND	TN		09/08/2023	7.500	159,851		44				205,000	07/15/2022
100127962	CF	SPRINGFIELD	TN		09/08/2023	7.500	241,199		81				295,000	08/05/2022
100127963	CF	SMYRNA	TN		09/08/2023	6.500	266,560		332				368,000	05/09/2022
100127964	CF	HERMITAGE	TN		09/08/2023	7.000	216,147		253				340,000	03/07/2022
100127965	CF	UNIONVILLE	TN		09/08/2023	5.875	96,867		649				428,000	03/18/2022
100127967	CF	SPRINGFIELD	TN		09/08/2023	6.500	219,059		245				300,000	04/19/2022
100127968	CF	INDIANAPOLIS	IN		09/08/2023	8.500	156,969		(58)				185,000	10/28/2022
100127971	CF	JEFFERSONVILLE	IN		09/08/2023	6.125	116,544		193				235,000	04/01/2022
100127972	CF	MURFREESBORO	TN		09/08/2023	7.500	414,692		193				515,000	09/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127973	CF	MEMPHIS	TN		09/08/2023	6.500	194,263		241				271,000	07/20/2022
100127974		ANTIOCH	TN		09/08/2023	6.375	304,221		380				510,000	06/27/2022
100127975	CF	GOODLETTSVILLE	TN		09/08/2023	7.000	294,993		214				375,000	09/16/2021
100127977	CF	ANTIOCH	TN		09/08/2023	7.000	350,761		270				425,000	07/29/2022
100127978	CF	BURNSVILLE	MN		09/08/2023	7.500	222,437		109				309,000	11/10/2022
100127979	CF	GREENBRIER	TN		09/08/2023	7.500	163,306		43				193,500	06/28/2022
100127981	CF	EVANSVILLE	IN		09/08/2023	7.000	103,296		71				131,500	06/29/2022
100127982	CF	DURHAM	NC		09/08/2023	8.500	300,672		(52)				365,000	10/26/2022
100127983	CF	CLARKSVILLE	TN		09/08/2023	7.500	316,587		116				370,000	07/18/2022
100127984		ANTIOCH	TN		09/08/2023	7.000	299,485		241				382,000	05/25/2022
100127985	CF	SHELBYVILLE	TN		09/08/2023	6.500	158,250		174				216,000	05/10/2022
100127986	CF	LAS VEGAS	NV		09/08/2023	6.750	260,032		379				360,000	06/13/2022
100127987	CF	HIXSON	TN		09/08/2023	7.250	221,016		114				364,000	10/13/2022
100127988	CF	LEXINGTON	KY		09/08/2023	8.500	191,207		(18)				238,000	11/01/2022
100127990	CF	NASHVILLE	TN		09/08/2023	7.500	299,011		140				375,000	05/12/2022
100127991	CF	PORTLAND	TN		09/08/2023	7.000	203,007		138				290,000	06/15/2022
100127992		ANTIOCH	TN		09/08/2023	7.000	317,287		244				400,000	08/09/2022
100127993		SILVER SPRING	MD		09/08/2023	6.750	473,198		463				675,000	02/28/2022
100127994		COLUMBIA	TN		09/08/2023	7.000	146,853		101				185,000	09/12/2022
100127995	CF	ARLINGTON	MA		09/08/2023	5.875	461,303		977				950,000	08/19/2022
100127996	CF	CORDOVA	TN		09/08/2023	7.500	183,465		81				232,000	08/10/2022
100127997	CF	COLORADO SPRINGS	CO		09/08/2023	8.000	343,392		59				425,000	09/16/2022
100127998	CF	MURFREESBORO	TN		09/08/2023	7.000	456,649		328				583,000	08/09/2022
100127999		LEBANON	TN		09/08/2023	6.750	473,177		429				638,000	03/09/2022
100128000	CF	KENT	WA		09/08/2023	6.500	359,330		470				510,000	08/31/2022
100128001	CF	MANOR	TX		09/08/2023	8.000	236,501		(7)				300,000	09/30/2022
100128002	CF	SPRINGFIELD	TN		09/08/2023	6.500	172,685		261				265,000	10/28/2021
100128003	CF	MURFREESBORO	TN		09/08/2023	6.125	263,777		542				575,000	08/29/2022
100128004	CF	FREDERICKSBURG	VA		09/08/2023	6.125	168,228		397				310,000	05/02/2022
100128005	CF	MEMPHIS	TN		09/08/2023	7.500	116,516		(111)				162,500	09/23/2022
100128006	CF	MARLBOROUGH	MA		09/08/2023	6.750	582,109		622				790,000	09/09/2022
100128007	CF	SHELBYVILLE	TN		09/08/2023	6.500	214,519		267				300,000	08/31/2022
100128009	CF	APPLE VALLEY	CA		09/08/2023	6.500	279,720		362				385,000	05/16/2022
100128010	CF	SEQUATCHIE	TN		09/08/2023	6.000	194,770		490				376,000	07/06/2022
100128011	CF	KNOXVILLE	TN		09/08/2023	7.000	132,179		103				192,500	04/20/2022
100128012	CF	OAK RIDGE	TN		09/08/2023	6.500	115,441		131				160,000	06/09/2022
100128013		ROANOKE	VA		09/08/2023	6.750	134,986		116				183,000	07/22/2022
100128015	CF	CLARKSVILLE	TN		09/08/2023	7.500	261,466		102				314,000	07/11/2022
100128016	CF	CLARKSVILLE	TN		09/08/2023	7.000	244,162		174				314,000	10/29/2021
100128017	CF	MOUNT AIRY	MD		09/08/2023	7.500	323,210		130				395,000	08/31/2022
100128018	CF	THOMPSONS STATION	TN		09/08/2023	8.000	238,301		56				403,000	03/03/2023
100128019		LOUISVILLE	KY		09/08/2023	7.000	146,396		103				187,000	08/09/2022
100128020	CF	LA VERGNE	TN		09/08/2023	7.500	435,136		185				510,000	06/24/2022
100128022	CF	ACCOKEEK	MD		09/08/2023	6.500	228,318		374				375,000	09/03/2022
100128023	CF	GOODLETTSVILLE	TN		09/08/2023	7.500	398,451		193				480,000	06/27/2022
100128024		CINCINNATI	OH		09/08/2023	8.500	167,503		(37)				200,000	09/16/2022
100128025	CF	LEMOORE	CA		09/08/2023	7.000	192,062		131				330,000	09/24/2022
100128026	CF	PORTLAND	TN		09/08/2023	6.750	194,976		173				265,000	11/17/2021
100128027		NASHVILLE	TN		09/08/2023	6.750	179,766		152				260,000	10/19/2021
100128028	CF	CINCINNATI	OH		09/08/2023	6.125	75,067		128				160,000	02/09/2022
100128029	CF	ANTIOCH	TN		09/08/2023	6.125	175,050		256				347,500	02/25/2022
100128030	CF	INDIANAPOLIS	IN		09/08/2023	7.000	185,154		167				250,000	08/30/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128032		ANTIOCH	TN		09/08/2023	6.375	114,915		296				300,000	03/10/2022
100128033	CF	KNOXVILLE	TN		09/08/2023	7.000	241,987		181				310,000	03/17/2022
100128034	CF	MONTGOMERY	AL		09/08/2023	6.750	110,265		99				155,000	08/05/2022
100128035	CF	STEUBEN	ME		09/08/2023	8.500	167,560		(16)				195,000	10/31/2022
100128036		ZEBULON	NC		09/08/2023	6.750	190,735		168				258,000	07/11/2022
100128037	CF	WOODBRIDGE	VA		09/08/2023	7.500	379,376		149				446,000	08/15/2022
100128038		FAIRDALE	KY		09/08/2023	7.000	119,392		83				150,000	08/30/2022
100128039	CF	NASHVILLE	TN		09/08/2023	7.000	245,806		197				320,000	11/03/2021
100128041	CF	SMYRNA	TN		09/08/2023	7.500	294,244		104				345,000	05/24/2022
100128042		MC MINNVILLE	TN		09/08/2023	6.750	199,542		196				295,000	01/19/2022
100128043	CF	SPRINGFIELD	TN		09/08/2023	6.750	113,133		269				240,000	11/02/2021
100128044	CF	BALTIMORE	MD		09/08/2023	7.000	268,255		233				340,000	07/01/2022
100128045	CF	MEMPHIS	TN		09/08/2023	6.500	72,454		156				130,000	08/05/2022
100128046	CF	LA VERGNE	TN		09/08/2023	8.000	319,135		45				390,000	08/31/2022
100128047	CF	HYATTSVILLE	MD		09/08/2023	6.500	187,641		263				290,000	02/04/2022
100128048	CF	NASHVILLE	TN		09/08/2023	7.000	254,721		245				349,000	10/04/2021
100128049	CF	LA VERGNE	TN		09/08/2023	7.500	281,139		97				335,000	08/03/2022
100128050	CF	INDIANAPOLIS	IN		09/08/2023	8.500	154,033		(35)				175,000	09/21/2022
100128051	CF	COLUMBIA	TN		09/08/2023	7.000	199,352		137				255,000	10/14/2021
100128052	CF	SPRINGFIELD	TN		09/08/2023	7.000	217,271		155				275,000	01/31/2022
100128053	CF	CLARKSVILLE	TN		09/08/2023	7.000	245,737		172				310,000	04/04/2022
100128054	CF	LA VERGNE	TN		09/08/2023	5.875	62,068		239				300,000	07/29/2022
100128056	CF	MEMPHIS	TN		09/08/2023	8.500	130,149		(41)				151,500	09/09/2022
100128057	CF	SOUTHBRIDGE	MA		09/08/2023	6.375	255,092		432				410,000	09/23/2022
100128059		EVANSVILLE	IN		09/08/2023	7.750	80,931		3				110,000	07/18/2022
100128060	CF	SMYRNA	TN		09/08/2023	6.250	205,180		346				324,000	09/10/2021
100128061	CF	SPRINGFIELD	TN		09/08/2023	7.500	321,107		117				375,000	07/05/2022
100128062	CF	FRESNO	CA		09/08/2023	6.500	170,900		218				235,000	05/27/2022
100128063	CF	LA VERGNE	TN		09/08/2023	7.500	299,399		104				350,000	05/31/2022
100128064	CF	MURFREESBORO	TN		09/08/2023	6.250	326,623		527				520,000	08/15/2022
100128065	CF	ANTIOCH	TN		09/08/2023	7.500	312,503		130				375,000	08/01/2022
100128066	CF	CLAYTON	NC		09/08/2023	7.750	246,010		44				321,000	09/07/2022
100128067	CF	ANTIOCH	TN		09/08/2023	6.500	185,296		221				260,000	10/06/2021
100128069	CF	SHELBYVILLE	TN		09/08/2023	7.000	140,960		70				180,000	09/12/2022
100128070	CF	BELL BUCKLE	TN		09/08/2023	7.500	155,658		24				180,000	08/09/2022
100128071		SPRING HILL	TN		09/08/2023	7.000	208,074		241				315,000	07/25/2022
100128072	CF	LA VERGNE	TN		09/08/2023	5.875	138,386		231				415,000	05/02/2022
100128073	CF	LOUISVILLE	KY		09/08/2023	7.500	133,211		38				163,000	07/18/2022
100128074	CF	MC MINNVILLE	TN		09/08/2023	5.875	64,331		119				183,000	06/03/2022
100128077	CF	FRANKLIN	KY		09/08/2023	7.000	197,927		145				250,000	04/26/2022
100128078		BOWIE	MD		09/08/2023	6.750	282,515		250				380,000	10/20/2022
100128079		MURFREESBORO	TN		09/08/2023	6.750	389,105		389				551,000	01/12/2022
100128080	CF	BEALETON	VA		09/08/2023	7.000	340,392		257				430,000	05/31/2022
100128081	CF	UXBRIDGE	MA		09/08/2023	8.500	378,654		23				463,000	09/19/2022
100128083	CF	SHELBYVILLE	KY		09/08/2023	7.500	176,877		82				250,000	02/01/2023
100128084	CF	CAMPOBELLO	SC		09/08/2023	6.375	254,313		307				423,000	09/01/2022
100128085	CF	SANTA ANA	CA		09/08/2023	6.375	256,256		359				435,000	07/01/2022
100128086	CF	MOUNT JULIET	TN		09/08/2023	5.875	192,246		602				542,500	06/17/2022
100128087	CF	SEVIERVILLE	TN		09/08/2023	8.750	174,194		(37)				226,000	03/21/2023
100128088	CF	COLUMBIA	TN		09/08/2023	7.000	234,400		160				306,000	10/27/2022
100128090	CF	GOODLETTSVILLE	TN		09/08/2023	6.750	350,823		312				477,000	03/24/2022
100128091	CF	NASHVILLE	TN		09/08/2023	7.000	140,563		99				178,000	12/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128092	CF	PORTLAND	TN		09/08/2023	6.500	216,304		280				310,000	08/25/2022
100128093		WHITE HOUSE	TN		09/08/2023	6.750	286,602		269				395,000	09/29/2021
100128094	CF	SMYRNA	TN		09/08/2023	6.500	230,153		339				340,000	07/27/2022
100128095	CF	MEMPHIS	TN		09/08/2023	6.500	104,455		163				160,000	08/26/2022
100128096		LOUISVILLE	KY		09/08/2023	7.000	191,244		131				248,500	09/02/2022
100128097	CF	ANTIOCH	TN		09/08/2023	6.500	287,585		407				422,500	12/17/2021
100128098		BOWLING GREEN	KY		09/08/2023	7.000	237,979		175				300,000	08/17/2022
100128099	CF	CINCINNATI	OH		09/08/2023	6.375	75,412		128				127,000	03/09/2022
100128100	CF	HOUSTON	TX		09/08/2023	6.000	147,027		228				265,000	10/25/2021
100128101	CF	LOUISVILLE	KY		09/08/2023	7.000	148,811		103				191,000	08/01/2022
100128102	CF	WEST CHESTER	OH		09/08/2023	8.375	112,900		(20)				281,000	03/31/2023
100128103	CF	MURFREESBORO	TN		09/08/2023	7.000	321,435		230				405,000	06/06/2022
100128104	CF	ANTIOCH	TN		09/08/2023	7.000	272,014		194				350,000	09/13/2022
100128105	CF	PETERSBURG	TN		09/08/2023	6.750	243,289		216				350,000	01/07/2022
100128106	CF	MARIETTA	PA		09/08/2023	8.500	177,147		(26)				225,000	12/12/2022
100128107	CF	ANTIOCH	TN		09/08/2023	6.125	75,229		373				268,000	09/07/2021
100128108	CF	CINCINNATI	OH		09/08/2023	8.500	186,197		(59)				225,000	09/13/2022
100128109	CF	NASHVILLE	TN		09/08/2023	7.000	282,585		230				375,000	06/21/2022
100128110	CF	SPRINGFIELD	TN		09/08/2023	7.500	243,807		84				285,000	06/21/2022
100128111	CF	MADISON	TN		09/08/2023	6.125	59,142		96				185,000	05/03/2022
100128112	CF	WOODBURY	TN		09/08/2023	6.750	154,125		188				240,000	02/04/2022
100128113	CF	SPRING HILL	TN		09/08/2023	6.750	263,256		247				375,000	05/27/2022
100128114	CF	SPRINGFIELD	VA		09/08/2023	6.125	428,761		837				725,000	07/29/2022
100128115	CF	CLARKSVILLE	TN		09/08/2023	7.500	312,831		114				380,000	08/15/2022
100128116	CF	CLARKSVILLE	TN		09/08/2023	6.750	200,562		181				273,000	06/13/2022
100128117	CF	SMYRNA	TN		09/08/2023	7.250	282,852		155				425,000	10/14/2022
100128118	CF	NASHVILLE	TN		09/08/2023	6.125	155,213		224				315,000	09/16/2021
100128119		FLORENCE	KY		09/08/2023	7.000	217,913		192				295,000	06/13/2022
100128120	CF	HOUSTON	TX		09/08/2023	6.750	129,107		117				177,000	09/20/2021
100128121	CF	PLEASANT VIEW	TN		09/08/2023	7.500	341,428		122				400,000	09/01/2022
100128122	CF	ALABASTER	AL		09/08/2023	7.500	243,685		96				320,000	09/12/2022
100128123		HERMITAGE	TN		09/08/2023	7.500	287,845		104				395,000	08/02/2022
100128124	CF	DRACUT	MA		09/08/2023	7.000	372,285		325				498,000	09/06/2022
100128126	CF	WALDORF	MD		09/08/2023	7.000	259,370		196				340,000	07/22/2022
100128127		LEWISBURG	TN		09/08/2023	7.750	274,574		80				355,000	08/23/2022
100128128	CF	LOUISVILLE	KY		09/08/2023	7.500	91,099		28				106,200	06/01/2022
100128129	CF	ELKO NEW MARKET	MN		09/08/2023	7.000	515,661		308				650,000	06/30/2022
100128132	CF	MULBERRY	FL		09/11/2023	8.125	420,800		(171)				525,000	08/10/2023
100128133	CF	BASS LAKE	CA		09/11/2023	8.250	661,161		(189)				830,000	08/07/2023
100128135	CF	APACHE JUNCTION	AZ		09/11/2023	8.875	587,298		(94)				740,000	07/25/2023
100128136		CONYERS	GA		09/11/2023	10.375	122		(3)				501,000	07/27/2023
100128137	CF	MANVEL	TX		09/11/2023	9.875	434,457		(73)				527,000	07/25/2023
100128138	CF	RICHMOND	VA		09/11/2023	8.875	187,388		(114)				281,000	07/19/2023
100128139	CF	MARSHALL	VA		09/11/2023	7.250	623,772		(134)				840,000	07/13/2023
100128144		BALTIMORE	MD		09/11/2023	11.250	120,864		(34)				184,000	07/18/2023
100128145	CF	LAVALLETTE	NJ		09/18/2023	7.490	469,089		124				615,000	08/03/2023
100128146	CF	OCEAN CITY	NJ		09/18/2023	7.500	520,739		77				725,000	07/28/2023
100128147	CF	COOLIDGE	AZ		09/18/2023	7.000	229,529		104				316,500	07/27/2023
100128148	CF	KILL DEVIL HILLS	NC		09/18/2023	7.625	286,168		(13)				420,000	07/10/2023
100128149	CF	PUYALLUP	WA		09/18/2023	7.375	379,001		23				530,000	08/01/2023
100128150	CF	WINTER HAVEN	FL		09/18/2023	6.000	244,548		365				338,000	07/19/2023
100128152	CF	FORT WORTH	TX		09/18/2023	7.625	335,372		123				465,000	07/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128154	CF	LEWES	DE		09/18/2023	6.500	316,804		267				450,000	07/31/2023
100128155	CF	LAWRENCEVILLE	GA		09/18/2023	5.875	396,117		657				555,000	07/21/2023
100128156	CF	WEST WILDWOOD	NJ		09/18/2023	7.625	284,302		1				415,000	07/20/2023
100128157	CF	OCALA	FL		09/18/2023	6.999	235,038		151				313,000	08/18/2023
100128158	CF	NAPLES	FL		09/18/2023	7.500	542,235		(50)				750,000	07/31/2023
100128160	CF	GULF SHORES	AL		09/18/2023	5.750	266,621		811				518,000	07/27/2023
100128161	CF	ATLANTA	GA		09/18/2023	6.875	243,521		199				345,000	08/16/2023
100128162		CAPE MAY	NJ		09/18/2023	7.625	268,502		(28)				407,000	07/25/2023
100128163	CF	HAINES CITY	FL		09/18/2023	7.250	254,748		28				362,000	07/24/2023
100128164	CF	PALMETTO	FL		09/18/2023	7.625	362,480		(83)				508,000	07/27/2023
100128166	CF	AUSTIN	TX		09/18/2023	7.490	263,929		(36)				415,000	07/28/2023
100128167	CF	MYRTLE BEACH	SC		09/18/2023	6.125	210,368		235				331,000	07/28/2023
100128168	CF	NOVI	MI		09/18/2023	7.125	239,069		15				327,000	08/18/2023
100128169		RED LODGE	MT		09/18/2023	6.875	519,600		271				964,000	08/02/2023
100128170	CF	LITTLE EGG HARBOR TWP	NJ		09/18/2023	7.375	300,011		(16)				420,000	07/28/2023
100128171	CF	MISSOURI CITY	TX		09/18/2023	7.000	285,484		85				465,000	08/04/2023
100128172	CF	WILMINGTON	VT		09/18/2023	7.375	425,286		(75)				670,000	08/04/2023
100128173	CF	RICHARDSON	TX		09/18/2023	7.250	274,390		(23)				439,000	08/07/2023
100128174	CF	JOSHUA TREE	CA		09/18/2023	6.875	368,955		94				510,000	07/10/2023
100128175	CF	SEVIERVILLE	TN		09/18/2023	7.625	341,246		86				415,000	08/17/2023
100128176	CF	CHARLOTTE	NC		09/18/2023	7.624	257,861		56				313,000	08/17/2023
100128177	CF	PALM SPRINGS	CA		09/18/2023	7.375	297,756		110				380,000	07/31/2023
100128178	CF	MERIDIAN	ID		09/18/2023	6.375	260,351		167				400,000	08/03/2023
100128179	CF	MCKINNEY	TX		09/18/2023	6.000	210,690		242				326,000	07/20/2023
100128180	CF	KISSIMMEE	FL		09/18/2023	7.500	556,795		190				690,000	08/07/2023
100128181		FLAGSTAFF	AZ		09/18/2023	7.625	511,973		161				600,000	07/21/2023
100128183		N TOPSAIL BEACH	NC		09/18/2023	7.625	564,426		150				694,000	08/09/2023
100128184	CF	FORESTVILLE	CA		09/18/2023	7.500	270,625		79				330,000	07/21/2023
100128185		SHELTON	WA		09/18/2023	7.375	345,841		162				445,000	07/18/2023
100128187	CF	MILFORD	DE		09/18/2023	7.125	487,548		305				620,000	07/18/2023
100128188		BRISTOL	TN		09/18/2023	6.990	544,698		446				680,000	07/14/2023
100128189	CF	NAPLES	FL		09/18/2023	7.625	336,110		97				410,000	06/20/2023
100128190		RENO	NV		09/18/2023	7.625	335,456		82				425,000	07/25/2023
100128192		ELIZABETH CITY	NC		09/18/2023	7.500	256,996		150				300,000	08/02/2023
100128194		PENSACOLA	FL		09/18/2023	5.625	240,060		505				300,000	07/28/2023
100128195		HENDERSON	NV		09/18/2023	6.125	324,502		549				400,000	07/26/2023
100128196		LURAY	VA		09/18/2023	7.375	246,081		98				285,000	07/26/2023
100128197		PLATTSBURG	MO		09/18/2023	7.625	231,494		40				265,000	07/28/2023
100128198		BAYVILLE	NJ		09/18/2023	7.625	422,586		168				495,000	08/14/2023
100128200		MENAHGA	MN		09/18/2023	7.625	328,079		119				379,000	07/21/2023
100128201		SLATYFORK	WV		09/18/2023	7.499	226,226		60				275,000	07/19/2023
100128203	CF	BUNNELL	FL		09/18/2023	5.750	220,360		318				377,000	07/28/2023
100128204		JACKSONVILLE	FL		09/18/2023	5.990	292,593		488				360,000	07/27/2023
100128205	CF	WACO	TX		09/18/2023	6.950	40,877		56				425,000	08/11/2023
100128206	CF	SUWANEE	GA		09/18/2023	6.990	261,935		23				387,000	07/26/2023
100128208	CF	FLAGSTAFF	AZ		09/18/2023	7.500	392,143		(25)				655,000	07/18/2023
100128209	CF	HENDERSON	NV		09/18/2023	7.125	144,582		41				570,000	06/26/2023
100128210	CF	COLLEGE STATION	TX		09/18/2023	6.750	357,129		112				563,000	07/28/2023
100128211		WESLEY CHAPEL	FL		09/18/2023	7.500	336,576		177				392,000	07/19/2023
100128212	CF	ARGYLE	TX		09/18/2023	7.625	263,781		(85)				380,000	07/27/2023
100128214	CF	BRIGANTINE	NJ		09/18/2023	7.625	357,720		(30)				545,000	07/14/2023
100128216	CF	WESLEY CHAPEL	FL		09/18/2023	6.625	417,712		179				690,000	07/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128217	CF	VERO BEACH	FL		09/18/2023	5.250	236,379		500				360,000	07/17/2023
100128219	CF	RED BANK	NJ		09/14/2023	7.750	278,903		(12)				475,000	08/23/2023
100128220	CF	GARLAND	TX		09/14/2023	7.625	198,291		(85)				305,000	08/01/2023
100128221		AMERICAN CANYON	CA		09/14/2023	7.125	243,789		76				720,000	06/28/2023
100128222	CF	LOS ANGELES	CA		09/14/2023	9.125	830,727		(436)				1,050,000	08/07/2023
100128226	CF	MORENO VALLEY	CA		09/14/2023	7.375	367,665		(77)				572,000	08/01/2023
100128230	CF	OXFORD	MA		09/14/2023	9.750	288,742		(88)				338,000	08/18/2023
100128232	CF	MEMPHIS	TN		09/14/2023	7.999	164,189		(32)				255,000	08/07/2023
100128233	CF	PARKLAND	FL		09/14/2023	7.875	855,308		(295)				1,225,000	08/10/2023
100128234	CF	LAS VEGAS	NV		09/14/2023	7.875	238,936		(165)				435,000	06/26/2023
100128237		BISHOP	CA		09/14/2023	8.125	394,791		(235)				600,000	08/09/2023
100128238	CF	MICANOPY	FL		09/14/2023	7.875	234,660		(316)				345,000	08/16/2023
100128239		MIAMI	FL		09/14/2023	8.999	697,294		208				855,000	03/30/2025
100128246	CF	HARRISONBURG	VA		09/14/2023	8.750	215,454		(55)				278,000	08/11/2023
100128247	CF	KANSAS CITY	MO		09/14/2023	8.499	146,793		(145)				199,000	08/15/2023
100128253	CF	LAKE ELSINORE	CA		09/14/2023	8.999	410,669		(273)				480,000	08/09/2023
100128254	CF	MIDLAND	TX		09/14/2023	7.499	479,921		(211)				780,000	08/15/2023
100128255	CF	COLUMBUS	OH		09/14/2023	8.375	200,899		(217)				258,000	08/15/2023
100128256	CF	SAN JACINTO	CA		09/14/2023	7.999	150,587		(119)				266,000	08/01/2023
100128257	CF	NAPA	CA		09/14/2023	8.999	1,441,567		(465)				1,800,000	07/28/2023
100128259		MIAMI	FL		09/14/2023	8.499	108,640		(212)				260,000	08/02/2023
100128260		SPOKANE	WA		09/14/2023	7.750	175,378		(80)				295,000	08/03/2023
100128261	CF	SAN ANTONIO	TX		09/14/2023	6.750	259,782		(53)				331,000	08/18/2023
100128263		RIALTO	CA		09/14/2023	9.499	436,013		(258)				696,000	08/03/2023
100128264		KALISPELL	MT		09/14/2023	7.499	394,254		(24)				493,000	08/09/2023
100128265		SPOKANE	WA		09/14/2023	7.250	551,903		395				785,000	08/17/2023
100128266	CF	BROOKFIELD	CT		09/14/2023	7.625	453,946		12				585,000	08/04/2023
100128267	CF	ROYSE CITY	TX		09/14/2023	8.499	355,023		(180)				450,000	08/23/2023
100128269		COLORADO SPRINGS	CO		09/14/2023	8.250	195,422		(134)				380,000	08/09/2023
100128271	CF	NORFOLK	VA		09/14/2023	9.125	181,713		(182)				222,000	08/03/2023
100128272	CF	MERIDEN	CT		09/14/2023	8.999	140,939		(161)				207,000	08/09/2023
100128276	CF	BORON	CA		09/14/2023	8.625	167,499		(118)				221,000	08/11/2023
100128277		LOS ANGELES	CA		09/14/2023	8.250	522,189		(237)				685,000	07/26/2023
100128278	CF	SOUTH SALT LAKE CITY	UT		09/14/2023	7.625	257,523		(9)				395,000	08/03/2023
100128279		COLORADO SPRINGS	CO		09/14/2023	7.875	279,458		(66)				420,000	08/03/2023
100128280	CF	HIGHLAND	CA		09/14/2023	8.625	630,905		(76)				750,000	08/14/2023
100128281	CF	PHOENIX	AZ		09/14/2023	7.875	557,044		(161)				705,000	08/02/2023
100128282	CF	PORTER RANCH	CA		09/14/2023	8.375	984,886		146				1,625,000	08/01/2023
100128283	CF	LA PUENTE	CA		09/14/2023	9.625	759,309		65				860,000	08/10/2023
100128286	CF	MIAMI	FL		09/14/2023	8.999	426,403		(132)				473,000	08/03/2023
100128290	CF	BALTIMORE	MD		09/14/2023	10.625	202,792		(56)				237,000	08/07/2023
100128291	CF	REISTERSTOWN	MD		09/14/2023	9.625	315,734		(206)				425,000	08/17/2023
100128292	CF	ODESSA	FL		09/14/2023	8.875	448,237		(139)				560,000	08/09/2023
100128293	CF	DENTON	TX		09/14/2023	7.625	218,033		(117)				292,000	08/08/2023
100128295		PASADENA	TX		09/14/2023	8.875	135,509		(186)				170,000	08/07/2023
100128296	CF	BIG BEAR CITY	CA		09/14/2023	7.499	567,958		(209)				1,130,000	08/15/2023
100128297	CF	BROKEN BOW	OK		09/14/2023	8.750	148,791		(138)				201,500	08/14/2023
100128298		PHILADELPHIA	PA		09/14/2023	8.375	208,154		(235)				310,000	08/10/2023
100128299	CF	LAKE OZARK	MO		09/14/2023	7.999	207,787		(137)				267,000	08/02/2023
100128300	CF	TWENTYNINE PALMS	CA		09/14/2023	7.625	187,362		(46)				270,000	08/09/2023
100128301	CF	MIRAMAR BEACH	FL		09/14/2023	8.125	270,540		(259)				350,000	08/04/2023
100128302	CF	WOODBRIDGE	VA		09/14/2023	7.750	324,677		(168)				465,000	08/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128303		WOODBRIDGE	VA		09/14/2023	7.750	364,125		(74)				510,000	08/09/2023
100128305	CF	WOODBRIDGE	VA		09/14/2023	7.750	200,708		(134)				305,000	08/09/2023
100128307	CF	LEXINGTON	KY		09/14/2023	10.499	257,565		(151)				295,000	08/15/2023
100128309	CF	CHINO	CA		09/14/2023	7.250	779,562		(101)				1,210,000	08/03/2023
100128310	CF	VISALIA	CA		09/14/2023	8.499	487,755		(230)				725,000	08/08/2023
100128311	CF	WOODWARD	OK		09/14/2023	6.999	151,695		2				255,000	08/17/2023
100128312	CF	RICHMOND	VA		09/14/2023	7.999	179,495		(161)				250,000	08/14/2023
100128313		PUEBLO	CO		09/14/2023	7.250	188,909		(12)				258,000	08/17/2023
100128316	CF	ENCINITAS	CA		09/14/2023	8.499	1,546,615		(43)				1,975,000	08/04/2023
100128317		JONESBORO	GA		09/14/2023	7.999	169,082		(84)				240,000	08/24/2023
100128318	CF	STAFFORD	VA		09/14/2023	7.999	597,851		(185)				750,000	08/01/2023
100128319	CF	GAITHERSBURG	MD		09/14/2023	9.375	342,881		(57)				435,000	08/02/2023
100128320	CF	RIVERDALE	MD		09/14/2023	10.125	334,353		(159)				390,000	08/23/2023
100128321	CF	BALTIMORE	MD		09/14/2023	10.375	170,868		(44)				200,000	08/11/2023
100128323	CF	HOUSTON	TX		09/14/2023	8.875	242,494		(309)				335,000	08/10/2023
100128324	CF	HILTON HEAD ISLAND	SC		09/14/2023	9.125	178,865		(255)				210,000	08/09/2023
100128326	CF	CHANDLER	AZ		09/14/2023	8.750	372,955		(230)				489,000	08/07/2023
100128327		REISTERSTOWN	MD		09/14/2023	8.750	226,823		(191)				304,000	08/04/2023
100128330		LAS VEGAS	NV		09/14/2023	8.499	143,004		(112)				212,000	08/07/2023
100128331	CF	CAPITOL HEIGHTS	MD		09/14/2023	7.875	195,417		(148)				308,000	08/09/2023
100128333		RALEIGH	NC		09/14/2023	8.625	378,553		(92)				449,900	11/21/2024
100128334	CF	LAS VEGAS	NV		09/14/2023	7.125	233,069		(149)				385,000	08/03/2023
100128336		ORLANDO	FL		09/14/2023	8.999	339,335		(308)				410,000	08/09/2023
100128337	CF	SAN JACINTO	CA		09/14/2023	7.999	54,739		(325)				511,000	08/14/2023
100128338	CF	HAGERSTOWN	MD		09/14/2023	8.999	255,794		(176)				330,000	08/11/2023
100128339	CF	KANSAS CITY	KS		09/14/2023	8.750	147,345		(32)				190,000	08/08/2023
100128340	CF	FORT WASHINGTON	MD		09/14/2023	9.999	291,340		37				395,000	08/21/2023
100128341		SPRING HILL	FL		09/14/2023	8.999	179,158		(176)				247,000	08/11/2023
100128342	CF	SAVANNAH	GA		09/14/2023	7.999	259,521		(176)				335,000	08/09/2023
100128343	CF	VIRGINIA BEACH	VA		09/14/2023	7.499	288,446		(95)				540,000	08/10/2023
100128347		LOS ANGELES	CA		09/14/2023	8.375	862,025		(205)				1,700,000	08/17/2023
100128348	CF	ATLANTA	GA		09/14/2023	6.999	237,517		41				350,000	08/14/2023
100128349	CF	DECATUR	GA		09/14/2023	6.999	216,992		40				320,000	08/14/2023
100128352	CF	ATLANTA	GA		09/14/2023	6.999	258,196		36				380,000	08/14/2023
100128353	CF	ATLANTA	GA		09/14/2023	6.999	235,888		31				347,000	08/14/2023
100128354	CF	ATLANTA	GA		09/14/2023	6.999	283,625		51				428,000	08/14/2023
100128355	CF	ATLANTA	GA		09/14/2023	6.999	206,319		35				304,000	08/14/2023
100128357	CF	COOPER CITY	FL		09/14/2023	7.499	1,000,477		362				1,300,000	08/11/2023
100128358		HARLINGEN	TX		09/14/2023	8.750	192,550		(264)				320,000	08/15/2023
100128361		STONE MOUNTAIN	GA		09/14/2023	7.375	225,101		(123)				345,000	08/24/2023
100128362	CF	PHOENIX	AZ		09/14/2023	7.999	401,729		(181)				672,000	08/14/2023
100128366	CF	BELLA COLLINA	FL		09/15/2023	7.625	1,578,878		404				2,180,000	06/08/2023
100128368	CF	LIBERTY HILL	TX		09/15/2023	7.990	759,326		(288)				970,000	06/06/2023
100128370	CF	NORTHFIELD	OH		09/15/2023	7.990	143,257		(161)				220,000	05/15/2023
100128371	CF	COLUMBUS	OH		09/15/2023	7.750	143,644		(63)				182,800	04/28/2023
100128372	CF	CAPE CORAL	FL		09/15/2023	8.625	688,996		(403)				859,000	07/03/2023
100128373		PLANO	TX		09/15/2023	8.375	404,355		(178)				542,000	06/14/2023
100128375	CF	SILVER SPRING	MD		09/15/2023	7.875	467,039		(246)				950,000	06/16/2023
100128377		BONSALL	CA		09/15/2023	8.000	1,114,977		(54)				1,680,000	05/03/2023
100128378	CF	LEHIGH ACRES	FL		09/15/2023	7.375	297,499		(128)				555,000	06/30/2023
100128379	CF	LA QUINTA	CA		09/15/2023	7.875	1,184,287		65				1,600,000	06/01/2023
100128382		MADERA	CA		09/15/2023	7.750	188,010		(32)				265,000	06/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128384		MCKINNEY	TX		09/15/2023	7.500	255,747		123				480,000	06/30/2023
100128387		TALLAHASSEE	FL		09/15/2023	8.750	257,182		(277)				348,000	04/20/2023
100128388		SAN ANTONIO	TX		09/15/2023	7.625	195,852		(2)				375,000	07/17/2023
100128389	CF	STUART	FL		09/15/2023	7.500	103,944		(5)				201,000	07/07/2023
100128391		KISSIMMEE	FL		09/15/2023	7.750	715,152		69				990,000	05/31/2023
100128392		HOBART	IN		09/15/2023	10.250	216,313		(146)				285,000	07/05/2023
100128395		EAST STROUDSBURG	PA		09/15/2023	8.125	378,324		(113)				487,000	07/01/2023
100128396	CF	SAN JUAN CAPISTRANO	CA		09/15/2023	7.750	1,581,224		(325)				2,000,000	06/21/2023
100128397		SURFSIDE BEACH	TX		09/15/2023	7.750	210,441		(157)				280,000	06/23/2023
100128398		ATLANTA	GA		09/15/2023	8.875	1,006,226		(832)				1,500,000	05/09/2023
100128399	CF	BALTIMORE	MD		09/15/2023	9.750	198,687		(27)				250,000	06/20/2023
100128400		FORTSON	GA		09/15/2023	10.375	208,057		(316)				257,000	06/26/2023
100128401	CF	RIO RICO	AZ		09/15/2023	9.250	184,176		(223)				234,000	07/26/2023
100128402	CF	GALVESTON	TX		09/15/2023	8.125	262,739		(187)				353,000	06/21/2023
100128406	CF	LA QUINTA	CA		09/15/2023	7.625	503,673		(1)				643,913	06/26/2023
100128407	CF	SURPRISE	AZ		09/15/2023	7.750	207,825		(65)				457,000	07/13/2023
100128409	CF	GUYTON	GA		09/15/2023	7.750	250,016		(50)				355,000	07/14/2023
100128410	CF	SEBASTIAN	FL		09/15/2023	8.990	262,857		(319)				388,000	08/02/2023
100128411	CF	STOCKBRIDGE	GA		09/15/2023	8.250	193,671		(168)				323,000	07/11/2023
100128414	CF	PEARLAND	TX		09/15/2023	7.750	578,641		(210)				740,000	08/08/2023
100128415	CF	GARLAND	TX		09/15/2023	8.250	480,098		(209)				696,000	06/30/2023
100128416	CF	COCKEVILLE	TN		09/15/2023	9.125	112,596		(75)				185,000	07/12/2023
100128417		UKIAH	CA		09/15/2023	8.625	721,545		(44)				915,000	07/18/2023
100128418		CAPITOL HGTS	MD		09/15/2023	11.375	322,485		(203)				415,000	07/07/2023
100128420		OWINGS MILLS	MD		09/15/2023	8.250	249,480		(122)				310,000	07/21/2023
100128421	CF	TAYLOR	TX		09/15/2023	8.990	234,317		(254)				300,000	07/26/2023
100128422	CF	MARIETTA	GA		09/15/2023	7.500	643,882		(416)				915,000	08/01/2023
100128424	CF	NEW RIVER	AZ		09/15/2023	8.875	374,640		(201)				463,000	07/07/2023
100128425		SANFORD	FL		09/15/2023	8.500	231,635		(88)				290,000	07/14/2023
100128427		JOHNSON CITY	TN		09/15/2023	8.375	216,438		(248)				260,000	07/14/2023
100128428	CF	MANHATTAN	MT		09/15/2023	6.875	226,852		(103)				325,000	07/14/2023
100128429	CF	NORTH MIAMI BEACH	FL		09/15/2023	7.375	98,774		(21)				232,000	07/21/2023
100128430		MC GAHEYSVILLE	VA		09/15/2023	8.625	511,842		(66)				650,000	08/02/2023
100128432		SAN ANTONIO	TX		09/15/2023	11.750	202,394		(249)				251,000	07/14/2023
100128433		MIAMI	FL		09/15/2023	8.500	765,797		(441)				951,000	08/02/2023
100128434	CF	NAPLES	FL		09/15/2023	7.750	1,989,674		(644)				2,900,000	07/18/2023
100128435	CF	NEWARK	NJ		09/15/2023	7.500	239,912		3,848				330,000	05/31/2023
100128436	CF	BARNEGAT	NJ		09/15/2023	9.375	326,943		(517)				464,000	07/18/2023
100128437	CF	HARTFORD	CT		09/15/2023	8.875	378,549		(213)				510,000	02/10/2023
100128439	CF	DERBY	CT		09/15/2023	7.990	158,338		(112)				240,000	07/24/2023
100128440	CF	BRONX	NY		09/15/2023	8.875	743,840		(205)				1,000,000	05/25/2023
100128441	CF	DAVENPORT	FL		09/15/2023	9.875	191,369		(99)				235,000	07/20/2023
100128443	CF	HOLLYWOOD	FL		09/15/2023	8.875	310,230		(205)				415,000	02/15/2023
100128444	CF	DIAMOND BAR	CA		09/15/2023	9.375	1,002,578		(429)				1,105,000	06/26/2023
100128445	CF	HUNTINGTON STATION	NY		09/15/2023	8.750	289,947		(200)				405,000	05/05/2023
100128447		ISLE OF PALMS	SC		09/15/2023	7.500	1,600,596		279				2,200,000	07/21/2023
100128449	CF	WALLINGFORD	CT		09/15/2023	10.625	223,270		(128)				280,000	06/28/2023
100128450	CF	N CHARLESTON	SC		09/15/2023	8.990	220,849		(129)				275,000	07/06/2023
100128451	CF	WALLOON LAKE	MI		09/15/2023	8.125	1,547,537		(1,261)				3,031,000	07/20/2023
100128452	CF	SPOKANE	WA		09/15/2023	9.125	341,344		(194)				420,000	07/14/2023
100128453	CF	GRAND HAVEN	MI		09/15/2023	8.125	239,954		(17)				328,000	07/12/2023
100128456	CF	NATIONAL CITY	CA		09/15/2023	8.125	565,872		(178)				669,900	07/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128457	CF	ROSELAND	VA		09/15/2023	7.990	188,276		(49)				250,000	07/13/2023
100128458	CF	MEMPHIS	TN		09/15/2023	8.375	116,097		(114)				150,000	07/05/2023
100128459		GAINESVILLE	FL		09/15/2023	8.625	153,392		(81)				192,000	07/07/2023
100128460	CF	JURUPA VALLEY	CA		09/15/2023	7.250	568,437		(5)				778,500	07/21/2023
100128463	CF	OWENSBORO	KY		09/15/2023	7.990	279,599		(135)				375,000	08/07/2023
100128465		KILLEEN	TX		09/15/2023	8.750	206,660		(297)				260,000	07/24/2023
100128467		CORAL SPRINGS	FL		09/15/2023	11.125	207,960		(231)				263,000	07/10/2023
100128468	CF	ENNIS	MT		09/15/2023	8.875	934,861		(238)				1,250,000	07/13/2023
100128469	CF	BURNET	TX		09/15/2023	7.875	379,944		(165)				499,000	07/25/2023
100128470	CF	PALM BAY	FL		09/15/2023	10.375	313,077		(98)				345,000	08/09/2023
100128471		EAST STROUDSBURG	PA		09/15/2023	8.500	337,873		(98)				430,000	07/12/2023
100128472		EAST STROUDSBURG	PA		09/15/2023	8.500	354,283		(229)				450,000	07/17/2023
100128473		NORTH MIAMI BEACH	FL		09/15/2023	7.375	148,190		(145)				525,000	07/26/2023
100128477		PROSPER	TX		09/15/2023	7.875	326,926		(59)				475,000	07/31/2023
100128478	CF	GARDENA	CA		09/15/2023	8.750	688,535		(107)				900,000	07/10/2023
100128479	CF	WESTLAKE	FL		09/15/2023	8.125	991,068		(225)				1,260,000	07/31/2023
100128480		FLAGSTAFF	AZ		09/15/2023	7.375	880,865		(446)				1,500,000	07/31/2023
100128482	CF	EAST HARTFORD	CT		09/15/2023	8.875	388,600		(58)				491,000	07/31/2023
100128483	CF	DANIA BEACH	FL		09/15/2023	7.875	157,889		(43)				265,000	07/20/2023
100128484	CF	FRESNO	CA		09/15/2023	7.750	283,847		(204)				415,000	07/17/2023
100128486	CF	MURRELLS INLET	SC		09/15/2023	7.990	321,052		(17)				440,000	07/19/2023
100128488	CF	GASTONIA	NC		09/15/2023	8.875	141,842		(229)				210,000	08/01/2023
100128490		PALM SPRINGS	CA		09/15/2023	7.750	796,606		(327)				1,275,000	08/11/2023
100128492	CF	EDINBURG	TX		09/15/2023	8.750	655,059		(302)				926,000	07/14/2023
100128493		DENVER	CO		09/15/2023	8.250	366,144		(103)				525,000	08/02/2023
100128496	CF	HIALEAH	FL		09/15/2023	8.375	375,790		(142)				509,000	08/01/2023
100128497	CF	LAS VEGAS	NV		09/15/2023	7.625	99,582		(36)				259,000	07/14/2023
100128499	CF	CASTROVILLE	TX		09/15/2023	8.375	526,828		(226)				745,000	06/23/2023
100128500	CF	HAMPTON	VA		09/15/2023	8.500	178,417		(164)				247,500	07/31/2023
100128501	CF	TITUSVILLE	FL		09/15/2023	8.990	168,742		(235)				228,000	07/21/2023
100128504	CF	MIRAMAR	FL		09/15/2023	9.990	618,743		114				755,000	07/25/2023
100128505		SEATTLE	WA		09/15/2023	9.500	493,790		(368)				600,000	07/18/2023
100128506	CF	EASTLAKE	OH		09/15/2023	8.250	177,760		(150)				248,000	07/24/2023
100128507	CF	NORTH LAS VEGAS	NV		09/15/2023	7.375	203,234		(60)				380,000	07/21/2023
100128508	CF	SEMINOLE	FL		09/15/2023	8.500	588,449		(88)				743,000	07/27/2023
100128511	CF	LAS VEGAS	NV		09/15/2023	7.375	174,288		(69)				350,000	07/26/2023
100128513		JOSHUA TREE	CA		09/15/2023	8.625	349,329		(308)				486,000	07/14/2023
100128514	CF	HENDERSONVILLE	TN		09/15/2023	10.875	302,993		(280)				363,000	07/26/2023
100128515	CF	MELBOURNE	FL		09/15/2023	7.990	200,546		(98)				285,000	08/08/2023
100128516	CF	MIAMI	FL		09/15/2023	8.375	281,163		(124)				350,000	07/17/2023
100128518	CF	VAN NUYS	CA		09/15/2023	8.875	783,081		111				945,000	07/29/2023
100128521	CF	WILDOMAR	CA		09/15/2023	10.375	430,197		(17)				532,000	07/28/2023
100128522	CF	ORTONVILLE	MN		09/15/2023	9.625	166,391		(82)				210,000	07/21/2023
100128523		GRANTS PASS	OR		09/15/2023	8.500	288,854		(44)				399,500	07/28/2023
100128524	CF	PEACHTREE COR	GA		09/15/2023	9.625	160,208		(189)				200,000	06/30/2023
100128525	CF	FORT WORTH	TX		09/15/2023	9.375	202,322		(292)				285,000	07/31/2023
100128526	CF	MELBOURNE	FL		09/15/2023	9.250	299,840		(129)				334,000	08/04/2023
100128527	CF	HIALEAH	FL		09/15/2023	7.250	147,320		(13)				642,000	08/08/2023
100128528	CF	PANAMA CITY	FL		09/15/2023	8.250	105,830		(194)				340,000	07/31/2023
100128529	CF	BELTSVILLE	MD		09/15/2023	8.999	309,653		(67)				420,014	08/09/2023
100128530	CF	TALLAHASSEE	FL		09/15/2023	8.750	142,545		(131)				185,000	08/07/2023
100128531	CF	MIAMI	FL		09/15/2023	8.750	206,499		(198)				610,000	06/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128532	CF	CHARLOTTE	NC		09/15/2023	11.375	296,357		(253)				354,000	07/28/2023
100128534		MONTEBELLO	CA		09/18/2023	9.875	439,493		(128)				685,000	08/22/2023
100128535	CF	LOS ANGELES	CA		09/18/2023	9.375	3,810,270		(1,092)				5,200,000	07/18/2023
100128536	CF	EASTVALE	CA		09/18/2023	9.000	992,490		(129)				1,150,000	07/07/2023
100128713	CF	PHILADELPHIA	PA		09/21/2023	8.499	241,043		(198)				365,000	08/28/2023
100128714	CF	LAS VEGAS	NV		09/21/2023	7.999	153,834		(138)				418,000	08/18/2023
100128715	CF	ANDERSONVILLE	TN		09/21/2023	7.999	332,824		(205)				535,000	08/18/2023
100128716	CF	FRESNO	CA		09/21/2023	9.374	20,558		(95)				292,000	08/15/2023
100128717	CF	ROYAL PALM BEACH	FL		09/21/2023	8.499	335,737		(327)				650,000	08/28/2023
100128718		NEW HAVEN	IN		09/21/2023	8.999	157,903		(92)				200,000	08/18/2023
100128720		MIAMI	FL		09/21/2023	8.499	394,600		(111)				510,000	08/28/2023
100128721	CF	LAKE WORTH	FL		09/21/2023	8.249	102,770		(92)				195,000	08/23/2023
100128723	CF	ORLANDO	FL		09/21/2023	8.249	256,488		(59)				376,000	08/28/2023
100128724	CF	HOLLISTON	MA		09/21/2023	8.499	525,866		(122)				755,000	08/29/2023
100128725	CF	FLETCHER	NC		09/21/2023	8.249	326,254		(100)				444,000	08/14/2023
100128726	CF	MIDDLETOWN	DE		09/21/2023	7.499	28,819		(39)				658,000	09/05/2023
100128727	CF	MEDFORD	NY		09/21/2023	7.874	358,710		(116)				450,000	08/25/2023
100128729	CF	PITTSBURGH	PA		09/21/2023	7.874	164,535		(55)				280,000	08/22/2023
100128730	CF	JACKSONVILLE	FL		09/21/2023	7.499	314,619		13				420,000	08/11/2023
100128731	CF	AURORA	CO		09/21/2023	7.999	423,112		(144)				530,000	08/22/2023
100128732	CF	PITTSBURG	CA		09/21/2023	8.374	379,873		(107)				635,000	08/31/2023
100128733		DAYTONA BEACH	FL		09/21/2023	8.499	265,862		(289)				320,000	08/29/2023
100128735	CF	LARGO	FL		09/21/2023	8.999	159,036		(170)				235,000	08/18/2023
100128738		GREECE	NY		09/21/2023	8.499	245,386		21				330,000	08/31/2023
100128740	CF	BALTIMORE	MD		09/21/2023	7.999	132,025		(104)				185,000	08/30/2023
100128741	CF	GEORGE WEST	TX		09/21/2023	8.249	287,899		(172)				370,000	08/22/2023
100128743	CF	HEMPSTEAD	NY		09/21/2023	7.499	414,743		(47)				560,000	08/31/2023
100128747	CF	HOUSTON	TX		09/21/2023	7.250	693,226		492				1,650,000	08/31/2023
100128748		HOLLYWOOD	FL		09/21/2023	8.874	520,749		59				710,000	08/31/2023
100128750		MIDDLETOWN	CT		09/21/2023	8.999	333,277		(338)				400,000	09/05/2023
100128751	CF	UPLAND	CA		09/21/2023	8.624	531,327		(146)				710,000	08/22/2023
100128753	CF	CELINA	TX		09/21/2023	7.874	1,020,588		(286)				1,473,000	08/24/2023
100128755		TAMARAC	FL		09/21/2023	7.950	346,249		54				440,000	08/18/2023
100128761		BALTIMORE	MD		09/21/2023	8.999	196,197		(134)				267,000	08/21/2023
100128762	CF	YORKTOWN	VA		09/21/2023	8.374	740,907		(270)				885,000	08/24/2023
100128763		BALTIMORE	MD		09/21/2023	8.999	179,129		(123)				240,000	08/22/2023
100128764	CF	DEER PARK	TX		09/21/2023	7.999	151,231		(278)				240,000	08/23/2023
100128765	CF	PORTERVILLE	CA		09/21/2023	8.999	267,282		(251)				326,000	08/24/2023
100128766	CF	GRAND RAPIDS	MI		09/21/2023	9.374	266,984		(257)				342,000	08/22/2023
100128768	CF	SPRINGFIELD	VA		09/21/2023	9.249	540,596		(279)				710,000	08/30/2023
100128770	CF	FORT MOHAVE	AZ		09/21/2023	8.499	204,010		(170)				265,000	08/28/2023
100128771	CF	CEDAR HILL	TX		09/21/2023	7.499	707,796		(59)				1,150,000	08/22/2023
100128773	CF	BOCA RATON	FL		09/21/2023	8.874	769,148		111				990,000	08/29/2023
100128776	CF	SIMPSONVILLE	SC		09/21/2023	7.249	291,766		36				380,000	08/31/2023
100128777	CF	NORWALK	CT		09/21/2023	8.249	345,296		(137)				475,000	09/01/2023
100128778		BELLAIRE	MI		09/21/2023	9.124	99,227		(204)				212,000	08/24/2023
100128780	CF	WASHINGTON	DC		09/21/2023	8.499	591,470		(188)				805,000	08/29/2023
100128781	CF	VISALIA	CA		09/21/2023	7.749	445,743		(128)				560,000	09/01/2023
100128782	CF	VIRGINIA BEACH	VA		09/21/2023	7.499	150,906		53				225,000	08/21/2023
100128783	CF	MARIETTA	GA		09/21/2023	9.499	200,191		(283)				250,000	08/25/2023
100128786	CF	SEABROOK ISLAND	SC		09/21/2023	8.750	917,945		(141)				1,160,000	08/24/2023
100128789	CF	CONROE	TX		09/21/2023	7.624	244,435		(19)				355,000	08/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128790	CF	WHITE PLAINS	NY		09/21/2023	8.874	341,821		(211)				450,000	08/31/2023
100128791	CF	OVIEDO	FL		09/21/2023	8.874	302,214		(391)				520,300	09/06/2023
100128794	CF	CYPRESS	TX		09/21/2023	7.499	314,314		35				441,000	09/06/2023
100128795	CF	ORLANDO	FL		09/21/2023	8.374	163,803		(53)				210,000	08/04/2023
100128796	CF	NORTH HILLS	CA		09/21/2023	8.499	694,667		(449)				875,000	08/11/2023
100128797	CF	MESQUITE	TX		09/21/2023	7.999	141,200		(28)				190,000	08/29/2023
100128798	CF	SILVER SPRING	MD		09/21/2023	8.249	731,682		(175)				927,000	08/03/2023
100128802	CF	LONG BEACH	CA		09/21/2023	7.874	698,199		(240)				875,000	08/07/2023
100128803	CF	SAN ANTONIO	TX		09/21/2023	7.999	341,557		(4)				435,000	08/03/2023
100128804	CF	SACRAMENTO	CA		09/21/2023	9.749	285,144		(125)				352,000	08/01/2023
100128805		FALL RIVER	MA		09/21/2023	8.499	125,324		(122)				168,000	08/18/2023
100128807	CF	BROOKLYN	NY		09/21/2023	8.750	4,343,027		58,472				6,500,000	08/04/2023
100128808	CF	RANCHO SANTA FE	CA		09/21/2023	7.749	626,292		50				1,150,000	08/14/2023
100128810	CF	STONE MOUNTAIN	GA		09/21/2023	11.249	360,384		(287)				430,000	08/15/2023
100128811		HALTOM CITY	TX		09/21/2023	8.124	206,864		(185)				310,000	08/16/2023
100128814	CF	CUMMING	GA		09/21/2023	8.625	162,661		(83)				578,000	08/01/2023
100128816	CF	SAUSALITO	CA		09/21/2023	7.375	1,482,210		(402)				1,959,000	07/21/2023
100128817	CF	BERKELEY	NJ		09/21/2023	7.625	278,635		(96)				350,000	07/21/2023
100128818	CF	PAGOSA SPRINGS	CO		09/21/2023	7.375	344,214		(92)				620,000	07/31/2023
100128820	CF	HUDSON	FL		09/21/2023	8.750	314,017		(361)				468,000	07/19/2023
100128822	CF	SEMINOLE	FL		09/21/2023	8.625	561,422		(65)				1,115,000	07/31/2023
100128823	CF	SAN DIEGO	CA		09/21/2023	7.500	989,928		(247)				1,270,000	07/19/2023
100128824	CF	LAKE WORTH BEACH	FL		09/21/2023	6.875	227,597		(3)				485,000	07/21/2023
100128825	CF	PALM SPRINGS	CA		09/21/2023	8.000	132,069		(20)				410,000	07/18/2023
100128827	CF	BAY HARBOR ISLANDS	FL		09/21/2023	7.125	308,015		(8)				450,000	07/24/2023
100128828	CF	WEST PALM BEACH	FL		09/21/2023	7.000	367,199		(29)				500,000	07/21/2023
100128830	CF	FOLEY	AL		09/21/2023	9.750	136,879		(91)				170,000	08/08/2023
100128831	CF	VISTA	CA		09/21/2023	7.750	519,678		(218)				950,000	07/28/2023
100128832	CF	COOPER CITY	FL		09/21/2023	8.500	467,291		(137)				660,000	07/25/2023
100128834	CF	LITHIA	FL		09/21/2023	9.375	379,160		(226)				496,000	07/26/2023
100128835	CF	SPRINGFIELD	TN		09/21/2023	8.375	201,032		18				280,000	07/24/2023
100128836	CF	ROCHESTER	MN		09/21/2023	9.875	165,589		(8)				214,000	08/04/2023
100128837	CF	MISSION VIEJO	CA		09/21/2023	7.625	580,072		(210)				825,000	08/02/2023
100128840	CF	TACOMA	WA		09/21/2023	8.250	1,254,782		3,168				1,800,000	05/25/2023
100128842	CF	CHARLOTTESVILLE	VA		09/21/2023	8.625	355,483		(190)				445,000	06/30/2023
100128844	CF	HARMONY	PA		09/21/2023	7.375	132,661		(26)				196,000	07/06/2023
100128845	CF	NORTH LAUDERDALE	FL		09/21/2023	8.750	451,842		(46)				610,000	07/21/2023
100128847	CF	MILILANI	HI		09/21/2023	7.500	1,268,924		(517)				1,608,000	07/28/2023
100128848	CF	OTHELLO	WA		09/21/2023	7.875	157,361		10				232,000	08/01/2023
100128849	CF	GLENVIEW	IL		09/21/2023	7.375	393,093		(127)				495,000	07/18/2023
100128851	CF	PALM BEACH GARDENS	FL		09/21/2023	7.750	678,041		(265)				860,000	06/13/2023
100128852	CF	BROOKLYN	NY		09/21/2023	7.875	2,904,828		(796)				3,950,000	07/31/2023
100128854		SOUTH BEND	IN		09/21/2023	8.000	165,892		(44)				400,000	07/18/2023
100128855	CF	PACIFIC PALISADES	CA		09/21/2023	7.875	2,241,499		(339)				3,750,000	07/13/2023
100128856		SAVANNAH	GA		09/21/2023	8.875	719,474		4				903,000	06/30/2023
100128857	CF	SACHSE	TX		09/21/2023	8.625	636,555		(279)				770,000	06/23/2023
100128860	CF	SAN JOSE	CA		09/21/2023	7.875	898,008		(332)				1,500,000	07/03/2023
100128862	CF	FRANKLIN	TN		09/21/2023	7.750	188,594		(52)				385,000	07/11/2023
100128863	CF	EAST HAMPTON	NY		09/21/2023	8.250	1,077,385		(55)				1,500,000	06/28/2023
100128864	CF	RIDGEFIELD	WA		09/21/2023	8.500	513,999		(315)				725,000	06/23/2023
100128865	CF	HIALEAH	FL		09/21/2023	8.625	462,871		(131)				620,000	07/05/2023
100128867	CF	CHESHIRE	CT		09/21/2023	7.500	213,883		(23)				295,000	07/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128868	CF	LONG BEACH	CA		09/21/2023	8.000	670,797		(6)				860,000	07/07/2023
100128870		MEMPHIS	TN		09/21/2023	8.625	158,510		(19)				226,000	07/11/2023
100128871	CF	BURLESON	TX		09/21/2023	8.875	164,313		(71)				265,000	07/14/2023
100128872	CF	MUTTONTOWN	NY		09/21/2023	8.125	2,279,414		(502)				2,875,000	07/26/2023
100128873	CF	HENDERSON	NV		09/21/2023	8.875	1,892,925		(1,045)				2,335,000	07/01/2023
100128874	CF	BROOKLYN	NY		09/21/2023	8.125	692,260		(506)				950,000	07/19/2023
100128876	CF	GRANBURY	TX		09/21/2023	9.250	307,790		(152)				390,000	07/07/2023
100128878	CF	TARZANA	CA		09/21/2023	7.750	955,141		(311)				1,220,000	07/25/2023
100128879	CF	BRICK TOWNSHIP	NJ		09/21/2023	8.625	487,083		(298)				600,000	07/10/2023
100128880	CF	WESTCHESTER	IL		09/21/2023	8.750	279,085		(310)				377,000	08/01/2023
100128882	CF	CARMICHAEL	CA		09/21/2023	7.625	1,561,735		(399)				2,009,000	07/17/2023
100128883	CF	MISSION VIEJO	CA		09/21/2023	7.500	1,031,816		(139)				1,310,000	06/29/2023
100128884	CF	IDAHO FALLS	ID		09/21/2023	7.875	323,139		(97)				524,000	07/14/2023
100128886	CF	CARY	NC		09/21/2023	7.500	230,807		(28)				330,000	06/30/2023
100128887	CF	WILLIAMSTON	SC		09/21/2023	8.875	513,980		(194)				645,000	07/31/2023
100128888	CF	CENTERPORT	NY		09/21/2023	7.990	1,115,896		(1,095)				2,200,000	07/20/2023
100128890	CF	HANAHAN	SC		09/21/2023	7.875	226,976		(218)				475,000	07/19/2023
100128891	CF	BROOKLYN	NY		09/21/2023	7.750	2,044,164		(149)				2,600,000	07/18/2023
100128892	CF	BROOKLYN	NY		09/21/2023	7.625	837,092		(370)				1,050,000	07/18/2023
100128894	CF	PETALUMA	CA		09/21/2023	8.375	647,359		(211)				765,000	07/12/2023
100128895	CF	BOCA RATON	FL		09/21/2023	8.750	788,016		(352)				1,015,000	07/12/2023
100128896	CF	LUCAS	TX		09/21/2023	8.750	1,504,007		(2,011)				2,250,000	07/20/2023
100128900	CF	SAN MATEO	CA		09/21/2023	8.250	1,478,685		(695)				2,100,000	08/03/2023
100128902	CF	LAUREL	MD		09/21/2023	8.375	462,359		(211)				589,000	07/14/2023
100128904	CF	SANDWICH	MA		09/21/2023	8.750	1,488,398		(490)				1,750,000	07/27/2023
100128905	CF	OXFORD	GA		09/21/2023	8.625	283,634		(12)				360,000	07/17/2023
100128906	CF	SANTA ANA	CA		09/21/2023	8.250	1,264,464		(263)				1,700,000	07/20/2023
100128908	CF	MELVILLE	NY		09/21/2023	7.875	583,022		(193)				760,000	07/20/2023
100128910		SOUTHAMPTON	NY		09/21/2023	8.000	2,174,182		(642)				2,750,000	07/28/2023
100128912	CF	SAN DIEGO	CA		09/21/2023	7.750	1,214,106		(276)				2,000,000	08/02/2023
100128913	CF	RIVERSIDE	CA		09/21/2023	9.375	1,114,370		(194)				1,500,000	07/27/2023
100128915	CF	TALLAHASSEE	FL		09/21/2023	8.625	485,518		(258)				600,000	08/04/2023
100128917	CF	CORAL SPRINGS	FL		09/21/2023	9.250	679,518		(99)				770,000	08/07/2023
100128920	CF	RICHMOND	TX		09/22/2023	8.750	248,519		(138)				323,000	07/13/2023
100128922	CF	(RANCHO CASCADES AREA) LOS ANG	CA		09/22/2023	7.625	470,460		(138)				1,537,000	06/27/2023
100128923	CF	SAN PABLO	CA		09/22/2023	8.500	402,161		(174)				620,000	06/05/2023
100128927	CF	HEMET	CA		09/22/2023	8.375	532,988		(133)				630,000	07/28/2023
100128928	CF	MAMMOTH LAKES	CA		09/22/2023	7.750	601,843		(204)				804,600	07/19/2023
100128935	CF	LAWRENCEVILLE	GA		09/22/2023	7.875	267,503		(95)				335,000	08/11/2023
100128936	CF	VISALIA	CA		09/22/2023	8.875	278,020		(132)				354,000	07/17/2023
100128937	CF	JOSHUA TREE	CA		09/22/2023	7.750	766,183		(149)				1,400,000	07/14/2023
100129223	CF	OCALA	FL		11/03/2023	7.875	251,138		(77)				319,000	09/18/2023
100129224	CF	SEDONA	AZ		11/03/2023	7.625	669,083		(65)				856,000	09/07/2023
100129226	CF	OXNARD	CA		11/03/2023	7.625	502,975		(20)				640,000	09/12/2023
100129229	CF	WINTER PARK	FL		11/03/2023	7.875	354,032		(145)				515,000	09/22/2023
100129231	CF	BOTHELL	WA		11/03/2023	7.750	532,306		(110)				752,000	10/02/2023
100129234	CF	CATHEDRAL CITY	CA		11/03/2023	7.750	353,898		(66)				500,000	09/22/2023
100129235	CF	JACKSONVILLE	FL		11/03/2023	7.875	537,028		(51)				778,000	09/12/2023
100129236	CF	FRESNO	CA		11/03/2023	7.875	523,023		(98)				665,000	09/14/2023
100129238		SEDONA	AZ		11/03/2023	9.875	853,031		(66)				965,000	09/29/2023
100129239	CF	BROOKHAVEN	GA		11/03/2023	7.875	1,343,336		(372)				2,300,000	09/29/2023
100129240	CF	VALLEY CENTER	CA		11/03/2023	7.375	746,732		129				1,075,000	09/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129246	CF	MOUNTAIN VIEW	HI		11/03/2023	8.000	272,487		(141)				350,000	09/19/2023
100129249	CF	HOUSTON	TX		11/03/2023	7.875	300,706		(107)				430,000	09/25/2023
100129250	CF	WESTBROOK	CT		11/03/2023	7.500	497,590		(68)				1,150,000	10/23/2023
100129251		INDIO	CA		11/03/2023	7.875	2,631,417		319				4,100,000	09/26/2023
100129252	CF	CHEYENNE	WY		11/03/2023	8.000	458,960		(195)				578,000	10/05/2023
100129254	CF	VALLEJO	CA		11/03/2023	8.000	550,923		(126)				740,000	09/27/2023
100129255		SEATTLE	WA		11/03/2023	7.750	411,106		(11)				650,000	09/22/2023
100129258	CF	WINTER GARDEN	FL		11/03/2023	8.250	971,814		(385)				1,210,000	10/20/2023
100129265		GREEN VALLEY	AZ		11/03/2023	9.375	110,458		(238)				177,000	09/13/2023
100129266	CF	BALTIMORE	MD		11/03/2023	9.250	148,335		(216)				185,000	09/11/2023
100129268	CF	CHICAGO	IL		09/25/2023	8.625	2,853,519		(965)				3,800,000	08/29/2023
100129270		SCOTTSDALE	AZ		09/25/2023	8.375	2,079,074		(1,916)				3,550,000	08/14/2023
100129272	CF	PORTLAND	OR		09/25/2023	7.750	497,511		(73)				640,000	08/18/2023
100129275	CF	BUCKLEY	WA		09/25/2023	7.375	389,395		41				532,000	08/18/2023
100129276	CF	CAMDEN	ME		09/25/2023	7.990	282,356		(190)				379,000	08/04/2023
100129277	CF	TWAIN HARTE	CA		09/25/2023	7.125	417,471		209				579,000	08/07/2023
100129278	CF	MARANA	AZ		09/25/2023	7.375	74,936		43				365,000	08/09/2023
100129279	CF	WOODSTOCK	GA		09/25/2023	6.990	325,232		146				480,000	08/15/2023
100129280	CF	ANNA	TX		09/25/2023	7.375	302,770		22				414,000	08/09/2023
100129282	CF	NIANTIC	CT		09/25/2023	6.500	336,916		648				450,000	08/10/2023
100129283	CF	PRINCETON	TX		09/25/2023	7.125	244,963		148				337,000	08/31/2023
100129284	CF	LAS VEGAS	NV		09/25/2023	6.500	528,633		483				1,284,000	08/14/2023
100129285	CF	PHOENIX	AZ		09/25/2023	7.500	258,148		126				340,000	08/01/2023
100129286	CF	PRINCETON	TX		09/25/2023	7.375	228,395		5				319,000	07/26/2023
100129287	CF	LAS VEGAS	NV		09/25/2023	7.375	281,737		(23)				480,000	07/28/2023
100129288	CF	CHAUMONT	NY		09/25/2023	7.250	200,290		133				275,000	08/21/2023
100129289	CF	ROSEVILLE	CA		09/25/2023	6.625	397,099		223				557,000	07/26/2023
100129290	CF	OCALA	FL		09/25/2023	7.990	242,998		(14)				318,000	07/28/2023
100129291	CF	JUPITER	FL		09/25/2023	7.625	460,389		(103)				1,035,000	08/01/2023
100129292	CF	LOS ANGELES	CA		09/25/2023	6.500	201,553		316				521,000	07/31/2023
100129295	CF	ASBURY PARK	NJ		09/25/2023	6.990	787,904		168				1,650,000	07/31/2023
100129296	CF	JACKSONVILLE	OR		09/25/2023	7.375	292,255		49				430,000	08/02/2023
100129297	CF	SACRAMENTO	CA		09/25/2023	7.250	542,304		187				800,000	08/01/2023
100129300	CF	LAWRENCEVILLE	GA		09/25/2023	7.500	271,064		(108)				436,000	08/01/2023
100129301	CF	HERCULES	CA		09/25/2023	6.625	187,368		63				815,000	08/05/2023
100129304	CF	MEBANE	NC		09/25/2023	5.990	269,722		646				440,000	07/28/2023
100129306	CF	ZEPHYRHILLS	FL		09/25/2023	6.125	188,009		382				350,000	07/28/2023
100129307	CF	CHARLOTTE	NC		09/25/2023	7.500	245,716		3				335,000	07/27/2023
100129308	CF	NORTH PORT	FL		09/25/2023	6.625	208,730		89				400,000	08/04/2023
100129310	CF	CHARLOTTE	NC		09/25/2023	7.500	256,999		92				358,000	08/07/2023
100129311	CF	DAWSONVILLE	GA		09/25/2023	6.625	188,964		319				367,000	07/24/2023
100129312	CF	BROOKFIELD	VT		09/25/2023	7.500	99,968		150				430,000	08/04/2023
100129313	CF	DAVENPORT	FL		09/25/2023	6.500	344,021		419				532,000	08/09/2023
100129314	CF	CHARLOTTE	NC		09/25/2023	7.500	200,513		45				275,000	07/26/2023
100129315	CF	CENTRALIA	WA		09/25/2023	6.990	196,959		34				500,000	08/08/2023
100129317	CF	WILLITS	CA		09/25/2023	6.625	249,874		139				475,000	08/08/2023
100129318	CF	VANCOUVER	WA		09/25/2023	7.125	326,334		164				510,000	08/22/2023
100129319	CF	DAWSONVILLE	GA		09/25/2023	5.990	265,400		500				388,000	08/30/2023
100129320	CF	PRINCETON	TX		09/25/2023	7.990	261,376		(191)				352,000	07/28/2023
100129321	CF	MANOR	TX		09/25/2023	7.125	230,179		(62)				398,000	07/27/2023
100129322	CF	CHARLOTTE	NC		09/25/2023	7.500	328,325		68				450,000	08/02/2023
100129323	CF	ROSWELL	NM		09/25/2023	7.625	253,608		(43)				381,000	07/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129325	CF	REHOBOTH BEACH	DE		09/25/2023	7.125	552,616		99				830,000	08/09/2023
100129326	CF	MINNEOLA	FL		09/25/2023	6.990	298,274		307				600,000	07/28/2023
100129328	CF	SACRAMENTO	CA		09/25/2023	7.125	327,682		78				462,000	08/01/2023
100129329	CF	QUEEN CREEK	AZ		09/25/2023	6.500	492,082		902				667,000	08/24/2023
100129330	CF	OXNARD	CA		09/25/2023	6.990	386,805		72				1,300,000	07/26/2023
100129331	CF	LITTLE ELM	TX		09/25/2023	7.125	309,091		239				442,000	08/04/2023
100129332	CF	INDIO	CA		09/25/2023	7.625	238,926		203				310,000	08/10/2023
100129333	CF	MANOR	TX		09/25/2023	7.625	320,842		(96)				436,000	07/27/2023
100129335	CF	OCALA	FL		09/25/2023	7.500	224,121		175				295,000	08/11/2023
100129337	CF	LA MESA	CA		09/25/2023	7.375	649,395		343				1,075,000	07/25/2023
100129338	CF	POMPANO BEACH	FL		09/25/2023	7.125	204,434		54				300,000	08/15/2023
100129340	CF	WINTERS	CA		09/25/2023	6.875	319,943		120				594,000	08/07/2023
100129342	CF	GARNER	NC		09/25/2023	6.625	248,715		334				355,000	07/28/2023
100129343	CF	SEVIERVILLE	TN		09/25/2023	6.625	510,383		436				1,100,000	07/28/2023
100129344	CF	WADDELL	AZ		09/25/2023	7.500	347,509		21				475,000	08/07/2023
100129346	CF	PRINCETON	TX		09/25/2023	7.375	230,263		12				366,000	07/28/2023
100129347	CF	HUNTINGTON BEACH	CA		09/25/2023	7.500	55,612		(21)				680,000	07/31/2023
100129349	CF	ZEBULON	NC		09/25/2023	6.990	194,405		99				328,000	08/04/2023
100129350	CF	LAWRENCEVILLE	GA		09/25/2023	7.990	73,477		(182)				348,000	08/10/2023
100129352	CF	PRINCETON	TX		09/25/2023	6.125	668,100		677				1,200,000	07/31/2023
100129353	CF	GARNER	NC		09/25/2023	5.990	264,837		534				397,000	07/28/2023
100129355	CF	POST FALLS	ID		09/25/2023	5.500	234,813		529				448,000	08/01/2023
100129356	CF	PALM SPRINGS	CA		09/25/2023	7.125	370,945		48				1,263,700	08/11/2023
100129357	CF	PRINCETON	TX		09/25/2023	7.375	250,627		6				350,000	07/31/2023
100129358	CF	PRINCETON	TX		09/25/2023	7.500	285,354		(2)				389,000	07/31/2023
100129359	CF	NORTH PORT	FL		09/25/2023	7.990	288,190		13				450,000	07/26/2023
100129360	CF	CHARLOTTE	NC		09/25/2023	7.375	274,500		273				362,000	07/31/2023
100129361	CF	ZEBULON	NC		09/25/2023	6.990	250,129		160				346,000	08/04/2023
100129363	CF	KAPOLEI	HI		09/25/2023	7.625	236,242		(144)				965,000	08/14/2023
100129364	CF	DAWSONVILLE	GA		09/25/2023	7.625	384,426		288				500,000	08/16/2023
100129365	CF	MIAMI	FL		09/25/2023	7.125	322,658		397				427,000	09/01/2023
100129366	CF	RALEIGH	NC		09/25/2023	6.990	241,366		163				334,900	07/31/2023
100129368	CF	LAKE ELSINORE	CA		09/25/2023	7.990	521,456		95				675,000	08/25/2023
100129369	CF	STANWOOD	WA		09/25/2023	6.875	203,081		120				590,000	08/09/2023
100129370	CF	GILBERT	AZ		09/25/2023	6.625	599,195		744				870,000	07/28/2023
100129371	CF	LAWRENCEVILLE	GA		09/25/2023	7.125	318,041		289				445,000	09/07/2023
100129372	CF	GARNER	NC		09/25/2023	6.375	146,063		211				451,000	08/09/2023
100129373	CF	IDAHO FALLS	ID		09/25/2023	6.990	304,719		69				630,000	07/25/2023
100129374	CF	LEMON GROVE	CA		09/25/2023	7.250	329,213		9				735,000	07/24/2023
100129375	CF	FRUITA	CO		09/26/2023	7.625	440,910		(3)				600,000	07/10/2023
100129376	CF	STAFFORD TOWNSHIP	NJ		09/26/2023	7.625	349,033		(2)				480,000	07/12/2023
100129377	CF	EL PASO	TX		09/26/2023	7.500	249,998		137				410,000	05/25/2023
100129378	CF	COROLLA	NC		09/26/2023	7.500	705,700		97				1,005,000	07/05/2023
100129379	CF	AUBREY	TX		09/26/2023	7.125	281,853		43				415,000	08/04/2023
100129382	CF	MCKINNEY	TX		09/26/2023	6.990	278,859		70				385,000	07/20/2023
100129385	CF	LAS VEGAS	NV		09/26/2023	7.500	292,912		12				416,000	07/12/2023
100129386	CF	PLANO	TX		09/26/2023	7.625	362,034		109				500,000	07/05/2023
100129387	CF	MYRTLE BEACH	SC		09/26/2023	7.500	272,912		(62)				486,000	06/26/2023
100129388	CF	MANZANITA	OR		09/26/2023	6.875	407,615		168				590,000	07/31/2023
100129389	CF	KNOXVILLE	TN		09/26/2023	7.375	275,700		59				385,000	07/13/2023
100129390	CF	BELLINGHAM	WA		09/26/2023	6.375	416,009		339				600,000	07/21/2023
100129394	CF	SHASTA LAKE	CA		09/26/2023	7.625	378,981		32				518,000	07/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129395	CF	AUSTIN	TX		09/26/2023	7.625	570,126		60				780,000	07/21/2023
100129396	CF	MC ALLEN	TX		09/26/2023	6.990	331,487		225				559,000	07/14/2023
100129397	CF	WILMINGTON	DE		09/26/2023	7.625	310,102		(33)				426,000	07/17/2023
100129398	CF	CELINA	TX		09/26/2023	7.500	346,799		1				509,000	07/18/2023
100129399	CF	GARDEN GROVE	CA		09/26/2023	7.500	424,638		26				587,000	07/18/2023
100129400	CF	FORT WORTH	TX		09/26/2023	7.625	371,852		(19)				505,000	07/19/2023
100129401	CF	MISSION	TX		09/26/2023	7.625	354,158		44				516,000	07/18/2023
100129402	CF	INDIANAPOLIS	IN		09/26/2023	7.625	419,521		8				575,000	07/20/2023
100129403	CF	SALT LAKE CITY	UT		09/26/2023	7.375	310,250		(45)				640,000	07/21/2023
100129405	CF	INDIANAPOLIS	IN		09/26/2023	7.599	290,762		35				400,000	07/21/2023
100129407	CF	CEDAR PARK	TX		09/26/2023	6.624	337,137		93				725,000	07/26/2023
100129409	CF	MORRO BAY	CA		09/26/2023	7.375	565,903		(94)				1,287,500	07/17/2023
100129411	CF	SAN DIEGO	CA		09/26/2023	6.624	358,087		104				1,400,000	07/10/2023
100129413	CF	TRACY	CA		09/29/2023	7.499	398,349		(166)				575,000	08/21/2023
100129415	CF	MESA	AZ		09/29/2023	6.950	518,841		(28)				780,000	08/28/2023
100129417	CF	KATY	TX		09/29/2023	7.500	248,753		(85)				350,000	08/15/2023
100129418	CF	SAVANNAH	GA		09/29/2023	7.625	370,823		(89)				540,000	08/24/2023
100129419	CF	WESTFIELD	IN		09/29/2023	6.999	522,508		(45)				720,000	08/18/2023
100129420	CF	PHOENIX	AZ		09/29/2023	7.250	257,661		(32)				370,000	08/17/2023
100129421	CF	GATLINBURG	TN		09/29/2023	6.624	543,969		83				750,000	08/25/2023
100129422	CF	SAN DIEGO	CA		09/29/2023	7.375	405,033		(31)				766,000	08/19/2023
100129423	CF	PORTLAND	OR		09/29/2023	6.999	1,036,067		81				1,420,000	08/15/2023
100129424	CF	LOS ANGELES	CA		09/29/2023	6.950	786,456		25				1,075,000	08/17/2023
100129425	CF	AMERICAN FORK	UT		09/29/2023	6.000	381,317		258				540,000	08/18/2023
100129426	CF	CHULA VISTA	CA		09/29/2023	7.125	839,429		(144)				1,650,000	08/21/2023
100129427	CF	OCALA	FL		09/29/2023	6.999	208,125		51				298,000	08/16/2023
100129430	CF	CYPRESS	CA		09/29/2023	7.250	484,443		(68)				680,000	08/22/2023
100129432	CF	FILLMORE	UT		09/29/2023	6.875	334,512		20				462,000	08/22/2023
100129433	CF	WICHITA	KS		09/29/2023	7.624	258,807		(79)				349,000	08/23/2023
100129435	CF	CINCINATTI	OH		09/29/2023	7.375	291,645		(47)				405,000	08/24/2023
100129436	CF	RICHLAND	WA		09/29/2023	6.999	279,481		(28)				402,000	08/17/2023
100129437	CF	RICHMOND	TX		09/29/2023	7.500	239,636		(104)				331,000	08/22/2023
100129438	CF	NAPLES	FL		09/29/2023	7.624	236,818		(73)				353,000	08/18/2023
100129439	CF	VIRGINIA BEACH	VA		09/29/2023	7.375	224,988		38				292,000	08/28/2023
100129440	CF	FREDERICK	MD		09/29/2023	7.125	269,752		(60)				367,000	07/13/2023
100129441	CF	YOUNGSTOWN	FL		09/29/2023	6.999	224,396		(20)				305,000	08/22/2023
100129443	CF	ROTONDA WEST	FL		09/29/2023	7.500	261,754		(111)				355,000	07/14/2023
100129444	CF	BRUNSWICK	GA		09/29/2023	6.999	223,363		(13)				304,000	08/23/2023
100129445	CF	PLACENTIA	CA		09/29/2023	7.500	416,629		(124)				560,000	07/18/2023
100129446	CF	CAROLINA BEACH	NC		09/29/2023	6.875	473,463		(56)				777,000	08/03/2023
100129448	CF	KANNAPOLIS	NC		09/29/2023	7.500	299,887		(139)				500,000	07/24/2023
100129449	CF	GREENVILLE	SC		09/29/2023	5.990	286,711		283				410,000	07/31/2023
100129450	CF	LAKEWOOD	NJ		09/29/2023	7.625	822,455		(215)				1,300,000	07/18/2023
100129451	CF	BELTON	MO		09/29/2023	6.875	233,095		(22)				340,000	07/20/2023
100129453	CF	MURFREESBORO	TN		09/29/2023	7.125	263,158		(76)				390,000	07/27/2023
100129454	CF	KILL DEVIL HILLS	NC		09/29/2023	7.500	371,685		(178)				1,060,000	07/31/2023
100129456	CF	PITTSBURGH	PA		09/29/2023	7.250	273,937		(43)				380,000	08/11/2023
100129457	CF	SCHAUMBURG	IL		09/29/2023	7.125	356,701		(74)				485,000	08/14/2023
100129459	CF	LAS VEGAS	NV		09/29/2023	7.625	437,509		(150)				595,000	08/14/2023
100129462	CF	HALLANDALE BEACH	FL		09/29/2023	7.625	516,647		(151)				695,000	07/19/2023
100129463	CF	FALLS CHURCH	VA		09/29/2023	7.000	396,527		(73)				575,000	08/03/2023
100129464	CF	HALLANDALE BEACH	FL		09/29/2023	7.625	516,647		(151)				695,000	07/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129465	CF	CUMMING	GA		09/29/2023	7.500	340,783		(113)				465,000	08/04/2023
100129466	CF	FERNANDINA BEACH	FL		09/29/2023	7.625	340,901		(141)				459,000	08/07/2023
100129469	CF	CANTON	GA		09/29/2023	7.375	260,879		(75)				351,000	08/11/2023
100129471	CF	GUNTER	TX		09/29/2023	7.625	335,751		(141)				480,000	08/07/2023
100129472	CF	WASHINGTON	DC		09/29/2023	7.500	443,119		(85)				598,000	08/04/2023
100129473	CF	KILLEEN	TX		09/29/2023	7.000	318,796		(1)				435,000	08/10/2023
100129474	CF	AVONDALE	AZ		09/29/2023	7.500	283,046		(86)				380,000	08/14/2023
100129475	CF	CAPTAIN COOK	HI		09/29/2023	7.000	823,634		(87)				1,120,000	08/15/2023
100129476	CF	GRANITE SHLS	TX		09/29/2023	7.499	229,355		(13)				300,000	08/16/2023
100129477	CF	LOXAHATCHEE	FL		09/29/2023	7.500	381,599		(129)				520,000	07/13/2023
100129478	CF	PORTERVILLE	CA		09/29/2023	7.625	296,663		(58)				440,000	07/28/2023
100129481	CF	ELK GROVE	CA		09/29/2023	7.375	379,748		(132)				555,000	07/11/2023
100129482	CF	PALM SPRINGS	CA		09/29/2023	6.624	339,961		33				800,000	08/04/2023
100129483	CF	SPRING VALLEY	NY		09/29/2023	6.250	650,720		308				975,000	07/03/2023
100129485	CF	HENDERSON	NV		09/29/2023	7.000	317,731		(70)				460,000	08/08/2023
100129486	CF	RALEIGH	NC		09/29/2023	6.950	255,156		(33)				400,000	07/31/2023
100129487	CF	FERNDALE	WA		09/29/2023	7.375	296,223		(111)				425,000	08/02/2023
100129488	CF	PAHOA	HI		09/29/2023	7.125	275,297		(48)				393,000	07/17/2023
100129489	CF	PERRY HALL	MD		09/29/2023	7.499	281,503		(106)				446,000	08/17/2023
100129492	CF	MURRELLS INLET	SC		09/29/2023	7.625	249,530		(78)				348,000	07/21/2023
100129494	CF	MOUNT PLEASANT	SC		09/29/2023	7.125	178,006		(60)				358,000	07/20/2023
100129496	CF	HALETHORPE	MD		09/29/2023	6.990	221,781		(27)				301,000	08/15/2023
100129498	CF	ROSEVILLE	CA		09/29/2023	7.375	423,470		(111)				590,000	08/10/2023
100129499	CF	SAN ANTONIO	TX		09/29/2023	7.625	240,383		32				310,000	07/10/2023
100129500	CF	CASTLE ROCK	CO		09/29/2023	6.750	439,993		55				620,000	07/21/2023
100129501	CF	MINNEAPOLIS	MN		09/29/2023	7.500	316,654		(98)				425,000	08/15/2023
100129502	CF	SPRINGVILLE	CA		09/29/2023	7.625	347,546		(125)				465,000	08/05/2023
100129503	CF	ALHAMBRA	CA		09/29/2023	7.500	818,495		(230)				1,100,000	08/08/2023
100129504	CF	ELIZABETH	NJ		09/29/2023	7.500	411,963		(23)				560,000	07/19/2023
100129505	CF	DAVIS	CA		09/29/2023	7.375	163,104		(265)				610,000	07/18/2023
100129506	CF	PUYALLUP	WA		09/29/2023	7.125	449,400		(73)				610,000	07/01/2023
100129507	CF	MARYSVILLE	WA		09/29/2023	6.750	478,838		86				660,000	07/18/2023
100129508	CF	APACHE JUNCTION	AZ		09/29/2023	6.500	307,003		94				435,000	06/29/2023
100129509	CF	ALISO VIEJO	CA		09/29/2023	7.490	580,608		(180)				815,000	07/14/2023
100129510	CF	MANTECA	CA		09/29/2023	6.500	350,208		57				560,000	07/07/2023
100129511	CF	DESTIN	FL		09/29/2023	6.000	196,688		166				405,000	07/20/2023
100129512	CF	PAGOSA SPRINGS	CO		09/29/2023	7.500	254,388		(86)				342,000	08/14/2023
100129513	CF	RICHMOND	TX		09/29/2023	6.875	207,755		(10)				330,000	08/21/2023
100129514	CF	CRYSTAL	MN		09/29/2023	7.125	351,992		(11)				480,000	07/25/2023
100129515	CF	POOLER	GA		09/29/2023	5.750	291,007		406				397,000	07/20/2023
100129516	CF	MIAMI LAKES	FL		09/29/2023	7.250	404,867		(47)				600,000	07/28/2023
100129517	CF	WASHINGTON	UT		09/29/2023	7.125	306,624		32				401,000	08/08/2023
100129519	CF	ATLANTA	GA		09/29/2023	7.375	335,149		(79)				470,000	07/28/2023
100129522	CF	LOS ANGELES	CA		09/29/2023	6.750	956,693		357				1,330,000	07/26/2023
100129524	CF	SAN FERNANDO	CA		09/29/2023	7.625	556,553		(231)				755,000	07/20/2023
100129525	CF	IDAHO FALLS	ID		09/29/2023	7.625	538,276		(181)				736,500	08/18/2023
100129529	CF	DANA POINT	CA		09/29/2023	7.500	801,428		(168)				1,160,000	07/24/2023
100129530	CF	HYATTSVILLE	MD		09/29/2023	7.625	385,095		(152)				521,000	08/01/2023
100129532	CF	HONOLULU	HI		09/29/2023	7.625	579,886		(165)				780,000	07/31/2023
100129535	CF	PORT CHARLOTTE	FL		09/29/2023	7.625	429,908		(167)				590,000	08/01/2023
100129537	CF	VICTORVILLE	CA		09/29/2023	7.500	174,755		(18)				350,000	07/28/2023
100129540	CF	SAINT AUGUSTINE	FL		09/29/2023	7.625	236,169		(106)				318,400	07/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129542	CF	SAINT AUGUSTINE	FL		09/29/2023	7.625	235,641		(94)				315,000	07/28/2023
100129544	CF	DAVENPORT	FL		09/29/2023	7.500	284,509		(9)				365,000	07/25/2023
100129546	CF	HEBER CITY	UT		09/29/2023	5.375	357,325		597				550,000	07/27/2023
100129547	CF	MERCED	CA		09/29/2023	5.750	295,106		288				422,000	07/13/2023
100129548	CF	MERCED	CA		09/29/2023	5.750	298,380		301				432,000	07/14/2023
100129551	CF	MYRTLE BEACH	SC		09/29/2023	5.750	238,584		370				350,000	07/25/2023
100129552	CF	KYLE	TX		09/29/2023	6.000	222,845		136				375,000	07/28/2023
100129553	CF	SHAFTER	CA		09/29/2023	5.500	216,224		278				394,000	07/24/2023
100129554	CF	MERCED	CA		09/29/2023	5.990	327,001		241				463,000	07/25/2023
100129555	CF	HENDERSON	NV		09/29/2023	5.990	263,404		328				358,000	07/24/2023
100129556	CF	MERCED	CA		09/29/2023	5.990	300,845		223				428,000	07/21/2023
100129557	CF	SAINT AUGUSTINE	FL		09/29/2023	5.750	224,381		215				321,000	07/28/2023
100129558	CF	SUMMERVILLE	SC		09/29/2023	5.990	322,745		332				435,000	07/31/2023
100129559	CF	TEMPLE	TX		09/29/2023	5.990	88,532		239	(4)			296,000	07/31/2023
100129560	CF	NEW MARKET	AL		09/29/2023	5.990	224,698		241				310,400	07/31/2023
100129561	CF	FREDERICK	MD		09/29/2023	5.990	395,169		294				562,000	07/31/2023
100129562	CF	WINDSOR	CO		09/29/2023	5.500	334,057		373				525,000	07/28/2023
100129563	CF	BENTONVILLE	AR		09/29/2023	6.875	281,306		33				540,000	08/02/2023
100129564	CF	PATERSON	NJ		09/29/2023	7.375	470,083		(47)				657,000	07/28/2023
100129565	CF	MEDIA	PA		09/29/2023	7.625	306,797		(43)				420,000	07/19/2023
100129566	CF	FISH CAMP	CA		09/29/2023	7.375	369,578		(120)				535,000	07/26/2023
100129567	CF	COVENTRY TOWNSHIP	OH		09/29/2023	6.990	274,654		(27)				410,000	07/20/2023
100129568	CF	JACKSON	NJ		09/29/2023	7.625	459,281		(142)				620,000	08/07/2023
100129569	CF	AVON	OH		09/29/2023	7.625	280,848		(82)				377,000	08/01/2023
100129570	CF	MCCALL	ID		09/29/2023	7.125	399,789		(90)				650,000	07/28/2023
100129571	CF	PHILADELPHIA	PA		09/29/2023	7.375	411,978		(46)				560,000	08/01/2023
100129572	CF	MEDFORD	OR		09/29/2023	7.125	354,550		(58)				517,500	08/01/2023
100129574	CF	DANA POINT	CA		09/29/2023	7.500	815,246		(170)				1,195,000	07/24/2023
100129576	CF	HENDERSON	NV		09/29/2023	7.500	470,677		(15)				600,000	08/01/2023
100129577	CF	MANTECA	CA		09/29/2023	6.875	288,109		(23)				430,000	08/01/2023
100129578	CF	SARGENT	TX		09/29/2023	7.375	236,862		7				330,000	08/02/2023
100129579	CF	DENTON	TX		09/29/2023	7.375	293,547		(61)				410,000	08/21/2023
100129580	CF	DALLAS	TX		09/29/2023	7.500	351,334		(134)				471,500	08/17/2023
100129581	CF	FLOWER MOUND	TX		09/29/2023	6.250	322,054		248	(1)			563,000	07/28/2023
100129582	CF	OCONOMOWOC	WI		09/29/2023	7.250	273,731		(24)				375,000	08/02/2023
100129583	CF	SHIP BOTTOM	NJ		09/29/2023	7.625	724,221		(343)				1,250,000	08/07/2023
100129584	CF	CUTLER BAY	FL		09/29/2023	7.500	336,067		(139)				530,000	08/07/2023
100129585	CF	SURF CITY	NC		09/29/2023	7.999	617,908		(37)				803,000	08/01/2023
100129586	CF	NORFOLK	VA		09/29/2023	7.625	279,132		(88)				375,000	08/01/2023
100129587	CF	SUNSET BEACH	NC		09/29/2023	7.625	474,205		(42)				637,000	07/28/2023
100129588	CF	LAS VEGAS	NV		09/29/2023	7.250	248,895		(42)				337,000	07/31/2023
100129590	CF	DUENWEG	MO		09/29/2023	7.500	283,918		(32)				386,000	07/31/2023
100129591	CF	SAN DIEGO	CA		09/29/2023	7.625	474,401		(173)				680,000	08/09/2023
100129592	CF	ELLIJAY	GA		09/29/2023	7.500	419,252		63				539,000	07/17/2023
100129593	CF	AMARILLO	TX		09/29/2023	7.125	228,633		(30)				310,000	08/01/2023
100129594	CF	SALUDA	NC		09/29/2023	6.625	360,016		43				553,000	08/03/2023
100129596	CF	LEES SUMMIT	MO		09/29/2023	5.250	364,917		575				535,000	07/10/2023
100129597	CF	CHICAGO	IL		09/29/2023	7.125	516,649		(17)				710,000	06/28/2023
100129598	CF	SALT LAKE CITY	UT		09/29/2023	6.625	433,762		28				640,000	07/24/2023
100129599	CF	CHICAGO	IL		09/29/2023	7.500	318,617		(67)				440,000	07/27/2023
100129600	CF	LEES SUMMIT	MO		09/29/2023	5.750	372,765		397				535,000	07/10/2023
100129601	CF	LEES SUMMIT	MO		09/29/2023	5.750	383,217		408				550,000	07/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129602	CF	LEES SUMMIT	MO		09/29/2023	5.750	370,526		430				535,000	07/10/2023
100129603	CF	NEWBERRY	FL		09/29/2023	6.875	222,428		112				305,000	07/31/2023
100129604	CF	DAVENPORT	FL		09/29/2023	6.125	268,908		264				372,000	07/21/2023
100129605	CF	LOGANVILLE	GA		09/29/2023	5.875	259,854		211				374,000	07/28/2023
100129606	CF	FOLSOM	CA		09/29/2023	6.500	488,157		123				685,000	07/26/2023
100129607	CF	FOLEY	AL		09/29/2023	6.250	227,454		114				335,000	07/28/2023
100129608	CF	NEWBERRY	FL		09/29/2023	6.875	233,493		117				310,000	07/31/2023
100129609	CF	WALLA WALLA	WA		09/29/2023	7.625	433,460		(134)				582,000	08/01/2023
100129610	CF	NEWBERRY	FL		09/29/2023	6.875	218,231		110				305,000	07/31/2023
100129611	CF	LEES SUMMIT	MO		09/29/2023	4.990	358,885		717				535,000	07/10/2023
100129612	CF	LEANDER	TX		09/29/2023	5.750	311,850		303				465,000	07/27/2023
100129613	CF	FRANKLIN	TN		09/29/2023	4.990	300,472		856				580,000	07/28/2023
100129615	CF	MIAMI	FL		09/29/2023	7.625	504,113		(79)				681,000	08/07/2023
100129616	CF	JERSEY CITY	NJ		09/29/2023	8.000	323,027		(160)				435,000	08/08/2023
100129621	CF	LAS VEGAS	NV		09/29/2023	7.625	299,321		(139)				429,000	08/02/2023
100129622	CF	LELAND	NC		09/29/2023	7.625	262,827		(92)				357,000	08/08/2023
100129623	CF	FORT WORTH	TX		09/29/2023	7.500	256,930		(93)				345,000	08/01/2023
100129624	CF	NASHVILLE	TN		09/29/2023	7.125	351,066		(29)				495,000	07/28/2023
100129625	CF	DEER PARK	WA		09/29/2023	7.375	497,568		(133)				675,000	08/04/2023
100129627	CF	INDIANAPOLIS	IN		09/29/2023	6.875	268,080		17				370,000	08/02/2023
100129628	CF	FARMERSVILLE	TX		09/29/2023	7.625	293,197		(116)				392,000	08/07/2023
100129629	CF	MCKINNEY	TX		09/29/2023	6.625	386,990		91				535,000	07/31/2023
100129631	CF	RICHMOND	TX		09/29/2023	7.375	257,554		(62)				350,000	08/02/2023
100129632	CF	LAVON	TX		09/29/2023	7.500	272,640		(100)				370,000	08/01/2023
100129633	CF	BALDWIN PARK	CA		09/29/2023	6.875	682,307		94				1,010,000	08/02/2023
100129634	CF	SAN LEANDRO	CA		09/29/2023	7.250	578,599		9				795,000	08/01/2023
100129635	CF	PANAMA CITY BEACH	FL		09/29/2023	7.500	185,973		(85)	(1)			341,500	08/07/2023
100129636	CF	NEW ORLEANS	LA		09/29/2023	7.125	294,311		(16)				400,000	08/07/2023
100129638	CF	LYNCHBURG	VA		09/29/2023	7.625	236,384		(106)				315,000	08/04/2023
100129639	CF	LANCASTER	CA		09/29/2023	7.625	345,327		(117)				463,000	07/24/2023
100129640	CF	ONTARIO	CA		09/29/2023	6.875	488,608		3				668,000	07/31/2023
100129641	CF	SALT LAKE CITY	UT		09/29/2023	7.250	502,120		9				685,000	08/08/2023
100129642	CF	OVIEDO	FL		09/29/2023	7.490	265,368		(102)				360,000	08/07/2023
100129644	CF	SAN ANTONIO	TX		09/29/2023	7.000	223,222		6				305,275	08/08/2023
100129645	CF	HIGHLANDS RANCH	CO		09/29/2023	7.125	490,702		(122)				712,000	08/09/2023
100129646	CF	MCKINNEY	TX		09/29/2023	7.625	253,360		(92)				339,000	08/04/2023
100129647	CF	CENTERTON	AR		09/29/2023	7.500	247,597		(6)				338,000	08/01/2023
100129648	CF	HOLLY SPRINGS	GA		09/29/2023	7.125	320,943		(52)				435,000	07/27/2023
100129649	CF	WEST SPRINGFIELD	MA		09/29/2023	7.625	255,015		(41)				351,000	07/28/2023
100129650	CF	CHARLOTTE	NC		09/29/2023	7.625	295,113		34				379,000	08/01/2023
100129651	CF	SUNNY ISLES BEACH	FL		09/29/2023	7.500	246,216		(63)				355,000	08/08/2023
100129652	CF	CINCINNATI	OH		09/29/2023	6.750	217,295		112				320,000	07/25/2023
100129653	CF	SALT LAKE CTY	UT		09/29/2023	8.000	234,824		(68)				316,000	08/08/2023
100129655	CF	COLTEWAH	TN		09/29/2023	6.500	313,440		141				540,000	08/04/2023
100129656	CF	ROSEVILLE	CA		09/29/2023	5.500	398,907		558				580,000	07/28/2023
100129657	CF	NAPLES	FL		09/29/2023	7.250	343,762		(78)				560,000	08/08/2023
100129658	CF	CALDWELL	NJ		09/29/2023	6.875	509,546		70				784,000	08/11/2023
100129659	CF	SKIATOOK	OK		09/29/2023	7.125	294,731		(33)				410,000	08/04/2023
100129660	CF	COROLLA	NC		09/29/2023	7.125	542,162		(188)				937,000	08/10/2023
100129664	CF	GARNER	NC		09/29/2023	7.375	253,738		(61)				344,000	07/27/2023
100129665	CF	LEANDER	TX		09/29/2023	7.000	261,003		(25)				375,000	07/28/2023
100129666	CF	KISSIMMEE	FL		09/29/2023	7.000	331,406		77				447,000	08/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129667	CF	CHANDLER	AZ		09/29/2023	7.625	483,702		(188)				650,000	08/08/2023
100129668	CF	LANDERS	CA		09/29/2023	7.625	279,963		(94)				385,000	08/07/2023
100129669	CF	MERIDIAN	ID		09/29/2023	7.625	254,120		(92)				355,000	08/03/2023
100129671	CF	MONROE	NY		09/29/2023	6.750	494,615		71				680,000	08/08/2023
100129673	CF	GROVELAND	FL		09/29/2023	7.625	309,626		(14)				438,000	07/31/2023
100129674	CF	KISSIMMEE	FL		09/29/2023	7.500	275,989		(94)				375,000	08/03/2023
100129675	CF	LYNN	MA		09/29/2023	7.500	564,468		(149)				762,000	08/07/2023
100129676	CF	BROADVIEW HEIGHTS	OH		09/29/2023	7.500	392,284		(14)				501,000	08/15/2023
100129678	CF	CONVERSE	TX		09/29/2023	4.875	346,585		756				525,000	08/08/2023
100129680	CF	CONVERSE	TX		09/29/2023	4.875	346,585		756				525,000	08/03/2023
100129681	CF	FORT WALTON BEACH	FL		09/29/2023	7.625	353,021		(86)				485,000	08/04/2023
100129683	CF	FORNEY	TX		09/29/2023	7.250	229,077		(53)				315,000	08/08/2023
100129684	CF	POCATELLO	ID		09/29/2023	7.625	233,845		(23)				310,000	08/14/2023
100129685	CF	WARREN	OH		09/29/2023	7.625	246,761		(92)				341,000	08/04/2023
100129686	CF	ROGERS	AR		09/29/2023	7.499	296,257		(86)				398,000	08/07/2023
100129688	CF	ATOKA	TN		09/29/2023	6.000	237,363		159				340,000	08/10/2023
100129689	CF	DENVER	CO		09/29/2023	7.990	496,032		(113)				625,000	08/15/2023
100129690	CF	CASA GRANDE	AZ		09/29/2023	7.625	302,332		(101)				406,000	08/10/2023
100129691	CF	AUBREY	TX		09/29/2023	6.250	267,959		109				420,000	08/04/2023
100129694	CF	MIAMI	FL		09/29/2023	7.500	597,870		(164)				810,000	08/04/2023
100129696	CF	ELMWOOD PARK	IL		09/29/2023	7.500	239,751		(85)				325,000	08/15/2023
100129697	CF	GRANBURY	TX		09/29/2023	7.625	258,236		(107)				345,000	08/11/2023
100129698	CF	MT ANGEL	OR		09/29/2023	7.875	375,428		(147)				502,000	08/08/2023
100129699	CF	KANSAS CITY	KS		09/29/2023	7.625	272,090		(88)				395,000	08/11/2023
100129700	CF	LAS VEGAS	NV		09/29/2023	6.875	292,198		(23)				444,000	08/07/2023
100129703	CF	PARKER	CO		09/29/2023	7.500	456,710		114				605,000	08/07/2023
100129705	CF	HAVERSTRAW	NY		09/29/2023	7.000	267,195		(10)				425,000	08/11/2023
100129706	CF	MADISON	AL		09/29/2023	5.500	217,876		221				329,500	08/04/2023
100129707	CF	SHERMAN	TX		09/29/2023	7.625	260,201		(106)				348,000	08/11/2023
100129708	CF	LEHI	UT		09/29/2023	7.625	354,159		(136)				480,500	08/16/2023
100129710	CF	QUINCY	CA		09/29/2023	7.625	450,676		(211)				650,000	08/16/2023
100129711	CF	LAS VEGAS	NV		09/29/2023	6.875	388,101		(32)				621,000	08/07/2023
100129712	CF	BELLA VISTA	AR		09/29/2023	7.625	178,614		(163)				327,000	08/15/2023
100129713	CF	GRAND RAPIDS	MI		09/29/2023	7.990	263,338		(64)				360,000	08/15/2023
100129714	CF	CAPE CORAL	FL		09/29/2023	7.375	234,440		(23)				319,000	08/11/2023
100129715	CF	BEAUFORT	SC		09/29/2023	7.625	264,860		(16)				340,000	08/14/2023
100129716	CF	NEWARK	NJ		09/29/2023	7.500	345,469		(74)				499,000	08/14/2023
100129719	CF	LEANDER	TX		09/29/2023	7.375	300,235		(65)				410,000	08/16/2023
100129721	CF	PARKVILLE	MD		09/29/2023	6.625	325,376		104				451,000	08/14/2023
100129722	CF	GATLINBURG	TN		09/29/2023	7.125	590,352		(97)				890,000	08/15/2023
100129724	CF	LAS VEGAS	NV		09/29/2023	6.625	372,435		83				525,000	08/07/2023
100129725	CF	MOORESVILLE	NC		09/29/2023	5.875	295,030		210				485,000	08/10/2023
100129726	CF	GARNER	NC		09/29/2023	7.625	272,627		(112)				365,000	08/14/2023
100129727	CF	QUINTON	VA		09/29/2023	7.490	226,517		13				290,000	08/17/2023
100129728	CF	NASHVILLE	TN		09/29/2023	7.625	518,074		(17)				750,000	08/18/2023
100129729	CF	GEORGETOWN	TX		09/29/2023	7.625	288,195		(111)				425,000	08/09/2023
100129730	CF	ORLANDO	FL		09/29/2023	7.625	419,385		(130)				572,000	08/14/2023
100129731	CF	WELDON SPRING	MO		09/29/2023	8.125	386,462		(149)				540,000	08/18/2023
100129732	CF	ORANGE CITY	FL		09/29/2023	7.500	248,659		30				322,000	08/11/2023
100129744	CF	LOS ANGELES	CA		09/27/2023	7.999	400,360		(231)				618,000	08/17/2023
100129745	CF	LOS ANGELES	CA		09/27/2023	7.990	381,119		(230)				580,000	08/18/2023
100129746	CF	MIAMI	FL		09/27/2023	6.875	315,986		(25)				560,000	08/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129750	CF	BALTIMORE	MD		09/27/2023	7.999	128,724		(97)				159,000	08/28/2023
100129751		HOUSTON	TX		09/27/2023	8.999	153,935		(244)				221,000	08/30/2023
100129753	CF	WIMAUMA	FL		09/27/2023	8.999	210,913		(85)				300,000	09/01/2023
100129754	CF	NASHUA	NH		09/27/2023	8.875	548,543		(240)				725,000	09/01/2023
100129755		DAVENPORT	FL		09/27/2023	8.250	275,585		(87)				357,000	08/31/2023
100129756	CF	BALTIMORE	MD		09/27/2023	9.375	120,619		(122)				154,000	09/08/2023
100129757		SPOKANE VALLEY	WA		09/27/2023	7.750	175,834		(90)				295,000	08/03/2023
100129758	CF	ATLANTA	GA		09/27/2023	7.625	323,473		(55)				440,000	08/22/2023
100129760	CF	UPLAND	CA		09/27/2023	7.999	1,082,386		(380)				1,355,000	08/29/2023
100129762	CF	FORT PIERCE	FL		09/27/2023	7.999	154,833		(33)				240,000	09/11/2023
100129764		MORRISTON	FL		09/27/2023	8.750	396,023		(9)				640,000	08/24/2023
100129765	CF	FORT PIERCE	FL		09/27/2023	8.250	132,772		(2)				225,000	09/11/2023
100129766		LOS ANGELES	CA		09/27/2023	9.499	972,955		(105)				1,400,000	08/28/2023
100129770	CF	SAN FRANCISCO	CA		09/27/2023	8.999	1,549,533		(1,250)				2,414,900	01/06/2025
100129773	CF	SLATINGTON	PA		09/27/2023	7.499	262,287		(90)				330,000	08/25/2023
100129774	CF	DALLAS	TX		09/27/2023	7.750	337,591		(98)				488,000	09/06/2023
100129775	CF	CORONA	CA		09/27/2023	7.875	580,699		(44)				1,070,000	08/26/2023
100129776		GALVESTON	TX		09/27/2023	7.999	301,488		(67)				417,000	08/30/2023
100129777	CF	CHARLOTTE	NC		09/27/2023	7.625	240,850		(38)				350,000	09/05/2023
100129780	CF	HOLYOKE	MA		09/27/2023	8.499	232,488		(220)				336,000	09/08/2023
100129781	CF	WATAUGA	TX		09/27/2023	9.375	273,261		(157)				359,000	09/05/2023
100129782		FRESNO	CA		09/27/2023	8.875	199,589		(214)				255,000	08/31/2023
100129783		ELIZABETH	NJ		09/27/2023	8.999	509,394		49				650,000	09/11/2023
100129784	CF	KATY	TX		09/27/2023	7.750	175,693		(85)				290,000	09/05/2023
100129785	CF	DULUTH	GA		09/27/2023	7.375	262,113		(64)				350,000	08/31/2023
100129786	CF	LAS VEGAS	NV		09/27/2023	7.499	342,809		(148)				500,000	08/25/2023
100129787	CF	PALM BAY	FL		09/27/2023	7.999	606,650		(216)				760,000	09/07/2023
100129790		SACRAMENTO	CA		09/27/2023	8.375	202,555		(215)				365,000	08/31/2023
100129792		BAKERSFIELD	CA		09/27/2023	7.999	273,803		(148)				350,050	08/31/2023
100129793	CF	SAN BERNARDINO	CA		09/27/2023	8.125	209,346		(165)				350,000	08/24/2023
100129794	CF	BAKERSFIELD	CA		09/27/2023	8.999	174,760		(17)				241,000	09/06/2023
100129795	CF	ORLANDO	FL		09/27/2023	8.375	522,068		(209)				670,000	09/08/2023
100129797	CF	THORNTON	CO		09/27/2023	7.999	104,349		(78)				212,000	08/31/2023
100129799		LAS VEGAS	NV		09/27/2023	8.375	125,345		(371)				285,000	09/06/2023
100129800		FUQUAY VARINA	NC		09/27/2023	8.125	210,103		(37)				275,000	09/11/2023
100129801	CF	HIGHLAND	CA		09/27/2023	7.999	367,678		(23)				475,000	09/01/2023
100129802		SARASOTA	FL		09/27/2023	8.999	417,646		(315)				554,000	08/28/2023
100129803	CF	ANTIOCH	CA		09/27/2023	7.999	586,936		62				824,000	08/24/2023
100129804	CF	MOHAVE VALLEY	AZ		09/27/2023	7.750	151,545		(96)				261,000	08/22/2023
100129806		HOLLYWOOD	FL		09/27/2023	8.625	340,272		(112)				435,000	08/25/2023
100129807	CF	CARSON CITY	NV		09/27/2023	8.250	102,973		(97)				460,000	08/28/2023
100129808	CF	NORWALK	CT		09/27/2023	8.625	403,847		13				520,000	09/12/2023
100129809	CF	BAKERSFIELD	CA		09/27/2023	8.375	130,514		(156)				255,000	08/21/2023
100129810	CF	KANSAS CITY	MO		09/27/2023	8.499	219,175		(178)				285,000	08/28/2023
100129812	CF	WOODBURN	OR		09/27/2023	9.625	401,943		(131)				499,300	09/07/2023
100129814		THREE OAKS	MI		09/27/2023	8.999	207,993		(209)				295,000	08/28/2023
100129815	CF	HOUSTON	TX		09/27/2023	7.625	173,949		(76)				244,000	09/08/2023
100129816		PENDLETON	IN		09/27/2023	7.999	241,294		(136)				302,000	08/30/2023
100129817		LONG BEACH	CA		09/27/2023	8.750	252,246		(311)				454,000	09/01/2023
100129819	CF	DACULA	GA		09/27/2023	7.999	245,313		(156)				400,000	08/30/2023
100129820	CF	SALT LAKE CITY	UT		09/27/2023	8.375	477,344		(172)				600,000	08/25/2023
100129821	CF	DACULA	GA		09/27/2023	7.999	244,043		(193)				369,000	08/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129822	CF	VICTORVILLE	CA		09/27/2023	7.999	264,803		(166)				335,000	09/06/2023
100129824	CF	CRESTLINE	CA		09/27/2023	8.125	328,676		(83)				445,000	08/25/2023
100129825	CF	PALMDALE	CA		09/27/2023	7.499	431,904		58				555,000	08/30/2023
100129826	CF	LA QUINTA	CA		09/27/2023	8.999	993,546		(151)				1,250,000	09/08/2023
100129828	CF	CORONA	CA		09/27/2023	9.125	554,884		(64)				715,000	09/08/2023
100129830		GATLINBURG	TN		09/27/2023	8.375	490,426		(213)				611,000	09/10/2023
100129832		ORLANDO	FL		09/27/2023	8.625	273,432		(109)				340,000	09/11/2023
100129834	CF	SALINAS	CA		09/27/2023	7.875	1,404,192		46				1,775,000	09/01/2023
100129835	CF	CLEARWATER	FL		09/27/2023	8.999	969,737		(134)				1,180,000	08/25/2023
100129838		BUCKEYE	AZ		09/27/2023	7.250	312,342		34				553,000	08/31/2023
100129839		RIALTO	CA		09/27/2023	9.499	409,048		(295)				554,000	09/01/2023
100129840	CF	LAWRENCEVILLE	GA		09/27/2023	7.499	234,724		(75)				350,000	09/07/2023
100129842	CF	COLTON	CA		09/27/2023	7.875	302,091		(151)				500,000	09/05/2023
100129843	CF	SAN DIEGO	CA		09/27/2023	8.499	717,813		(472)				940,000	09/07/2023
100129845	CF	SAN DIEGO	CA		09/27/2023	8.625	828,530		6,195				1,100,000	09/07/2023
100129847		LEAVENWORTH	KS		09/27/2023	8.250	218,816		(65)				265,000	09/05/2023
100129848	CF	SAN DIEGO	CA		09/27/2023	7.250	1,332,245		(16)				1,700,000	09/07/2023
100129849	CF	SCOTTSDALE	AZ		09/27/2023	7.999	2,383,847		(545)				3,000,000	09/08/2023
100129850	CF	SILVER SPRING	MD		09/27/2023	9.375	399,502		(19)				505,000	09/11/2023
100129853	CF	PALMDALE	CA		09/27/2023	7.875	416,374		(40)				520,000	09/06/2023
100129854	CF	BUENA PARK	CA		09/27/2023	9.625	800,337		(197)				940,000	09/07/2023
100129857	CF	BUFORD	GA		09/27/2023	8.375	226,135		(247)				290,000	09/11/2023
100129858	CF	HARRISBURG	PA		09/27/2023	7.999	200,220		(105)				280,000	09/07/2023
100129859		MIAMI	FL		09/27/2023	8.375	633,550		(32)				950,000	09/08/2023
100129860	CF	OUTLER BAY	FL		09/27/2023	7.999	491,025		(143)				661,000	09/05/2023
100129861	CF	HOUSTON	TX		09/27/2023	8.098	119,298		766				218,000	08/24/2023
100129862	CF	RICHMOND	TX		09/27/2023	7.983	139,095		1,351				243,000	08/11/2023
100129864	CF	WEST PALM BEACH	FL		09/27/2023	8.455	850,003		(431)				1,115,000	08/30/2023
100129866	CF	NEWARK	NJ		09/27/2023	8.356	525,574		(148)				700,000	08/25/2023
100129868	CF	CLEVELAND	OH		09/27/2023	9.215	84,257		104				115,000	08/30/2023
100129871	CF	CLEVELAND HEIGHTS	OH		09/27/2023	8.128	169,204		(64)				240,000	08/29/2023
100129873	CF	MILWAUKEE	WI		09/27/2023	9.105	76,327		(36)				110,000	08/30/2023
100129874		SAVANNAH	GA		09/27/2023	23.000	379,055		5,462				520,000	08/28/2023
100129875	CF	NEW WINDSOR	NY		09/27/2023	8.695	370,589		(77)				495,000	08/21/2023
100129877	CF	PARK FOREST	IL		09/27/2023	8.138	123,557		(51)				175,000	08/25/2023
100129878	CF	PARK FOREST	IL		09/27/2023	8.095	116,478		(49)				165,000	08/25/2023
100129879		ATLANTIC CITY	NJ		09/27/2023	9.502	89,491		(46)				128,000	08/18/2023
100129880		NORTH EAST	MD		09/27/2023	8.355	128,737		(52)				210,000	09/01/2023
100129881		MIAMI	FL		09/27/2023	8.677	256,905		(134)				485,000	08/23/2023
100129882	CF	TORRINGTON	CT		09/27/2023	8.495	241,497		791	71			315,000	08/29/2023
100129883	CF	CEDARVILLE	NJ		09/27/2023	8.676	154,095		(92)				215,000	08/17/2023
100129884	CF	EAST QUOGUE	NY		09/27/2023	8.852	496,934		(247)				650,000	08/31/2023
100129887	CF	WARMINSTER	PA		09/27/2023	8.756	91,499		(45)				150,000	08/31/2023
100129888	CF	FONTANA	CA		09/27/2023	7.558	279,893		(83)				510,000	08/21/2023
100129892	CF	WILMINGTON	DE		09/27/2023	8.206	127,088		(52)				182,000	08/25/2023
100129894		HARTFORD	CT		09/27/2023	8.143	334,431		(95)				418,000	08/14/2023
100129896		MONROE	NC		09/27/2023	9.245	350,538		(200)				525,000	08/18/2023
100129897	CF	KANSAS CITY	MO		09/27/2023	7.557	132,672		(39)				190,000	08/22/2023
100129899		WASHINGTON	NJ		09/27/2023	8.395	158,549		1,203				215,000	08/10/2023
100129901		PORTAGE	IN		09/27/2023	8.350	169,806		(73)				210,000	08/30/2023
100129904		KANSAS CITY	MO		09/27/2023	7.855	171,430		(50)				220,000	08/18/2023
100129905	CF	RIVERHEAD	NY		09/27/2023	8.037	304,152		(138)				430,000	08/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129906		KANSAS CITY	MO		09/27/2023	7.855	139,839		(53)				174,000	08/16/2023
100129907		PLEASANTVILLE	NJ		09/27/2023	8.653	247,625		759				325,000	08/10/2023
100129908	CF	HAMILTON TOWNSHIP	NJ		09/27/2023	8.252	221,500		1,196				310,000	08/23/2023
100129911	CF	THE BRONX	NY		09/27/2023	8.563	224,118		(210)				665,000	08/24/2023
100129912		HAZEL CREST	IL		09/27/2023	7.995	144,157		(54)				220,000	08/30/2023
100129913	CF	PATERSON	NJ		09/27/2023	8.207	386,417		(53)				520,000	08/09/2023
100129914	CF	CHICAGO	IL		09/27/2023	8.193	173,778		(68)				230,000	08/11/2023
100129915		STATEN ISLAND	NY		09/27/2023	8.262	521,264		(162)				650,000	08/14/2023
100129916	CF	CLEVELAND	OH		09/27/2023	8.812	76,695		145				100,000	08/08/2023
100129917	CF	LAKEMORE	OH		09/27/2023	8.613	86,402		(25)				115,000	08/18/2023
100129918	CF	ROUND LAKE BEACH	IL		09/27/2023	7.726	131,054		(34)				200,000	08/18/2023
100129919	CF	BAYPORT	NY		09/27/2023	7.990	460,971		(180)				764,000	08/28/2023
100129920	CF	ROUND LAKE BEACH	IL		09/27/2023	7.793	75,477		(31)				165,000	08/18/2023
100129921	CF	SCRANTON	PA		09/27/2023	7.926	207,015		(31)				282,000	08/17/2023
100129922		MILTON	FL		09/27/2023	8.163	172,004		(64)				285,000	08/31/2023
100129923	CF	BALTIMORE	MD		09/27/2023	9.307	77,728		(39)				102,000	08/21/2023
100129924	CF	UNIONDALE	NY		09/27/2023	7.990	455,969		(179)				625,000	08/24/2023
100129925	CF	WESTLAND	MI		09/27/2023	8.787	91,416		193				130,000	08/15/2023
100129926		INDEPENDENCE	MO		09/27/2023	7.863	171,626		(44)				215,000	08/18/2023
100129927		BRONX	NY		09/27/2023	8.187	709,001		(201)				885,000	08/15/2023
100129928	CF	CHERRY HILL	NJ		09/27/2023	7.950	199,542		(60)				285,000	08/25/2023
100129929	CF	KANSAS CITY	MO		09/27/2023	7.558	137,701		(41)				184,000	08/16/2023
100129931	CF	LOCKPORT	IL		09/27/2023	7.850	189,529		(77)				290,000	08/17/2023
100129932		ONEONTA	NY		09/27/2023	8.213	141,073		(29)				315,000	08/25/2023
100129933	CF	TRENTON	NJ		09/27/2023	8.026	172,504		1,189				240,000	08/14/2023
100129935	CF	FLORENCE	KY		09/27/2023	8.478	173,745		(87)				228,000	08/15/2023
100129936	CF	KANSAS CITY	MO		09/27/2023	7.990	221,944		(80)				320,000	08/23/2023
100129937		CLAYTON	NJ		09/27/2023	8.290	138,014		(69)				170,000	08/22/2023
100129938	CF	KANSAS CITY	MO		09/27/2023	8.080	228,575		(82)				330,000	08/23/2023
100129939	CF	CHICAGO	IL		09/27/2023	8.833	78,967		(27)				105,000	08/24/2023
100129940		TRENTON	NJ		09/27/2023	8.203	145,565		861				200,000	08/16/2023
100129941	CF	WATERBURY	CT		09/27/2023	7.990	284,735		(80)				380,000	08/07/2023
100129942	CF	PHILADELPHIA	PA		09/27/2023	7.813	215,715		(78)				430,000	08/22/2023
100129943		MONTICELLO	IN		09/27/2023	8.312	214,191		(78)				280,000	08/04/2023
100129944		LANCASTER	PA		09/27/2023	8.337	165,432		(47)				290,000	08/15/2023
100129945	CF	KNOXVILLE	TN		09/27/2023	7.843	162,948		(57)				250,000	08/18/2023
100129946	CF	CHICAGO	IL		09/27/2023	7.952	207,699		(60)				280,000	07/31/2023
100129947	CF	ROCKFORD	TN		09/27/2023	7.563	166,759		(55)				278,000	08/18/2023
100129949	CF	CALUMET CITY	IL		09/27/2023	8.448	143,687		(55)				190,000	08/31/2023
100129950	CF	HOUMA	LA		09/27/2023	8.663	96,003		(36)				140,000	08/25/2023
100129951		PHILADELPHIA	PA		09/27/2023	8.741	141,882		397				183,000	08/30/2023
100129952	CF	GOSHEN	NY		09/27/2023	8.206	297,665		(85)				425,000	08/24/2023
100129953		MAYS LANDING	NJ		09/27/2023	8.063	170,120		(83)				210,000	08/22/2023
100129954	CF	MIAMI	FL		09/27/2023	8.274	679,378		3,668				890,000	08/08/2023
100129955	CF	COVINGTON	KY		09/27/2023	8.307	126,802		(47)				180,000	08/10/2023
100129957	CF	WILMINGTON	DE		09/27/2023	8.752	182,842		(98)				256,000	08/08/2023
100129958	CF	CENTRAL ISLIP	NY		09/27/2023	8.850	375,400		(206)				490,000	08/07/2023
100129959	CF	STAFFORD	VA		09/27/2023	7.837	123,301		(40)				207,000	08/10/2023
100129961	CF	DETROIT	MI		09/27/2023	8.384	147,729		(53)				196,000	07/20/2023
100129963	CF	FARMINGDALE	NY		09/27/2023	8.950	581,900		(308)				760,000	08/11/2023
100129965	CF	HICKSVILLE	NY		09/27/2023	8.050	558,891		(311)				785,000	08/07/2023
100129966	CF	CHICAGO	IL		09/27/2023	8.137	134,662		1,137				190,000	08/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129968	CF	GARFIELD	NJ		09/27/2023	8.362	254,269		1,184				338,000	08/11/2023
100129969		YONKERS	NY		09/27/2023	7.850	475,262		3,804				580,000	08/22/2023
100129974	CF	CEDARTOWN	GA		09/27/2023	7.720	105,411		(31)				192,000	08/10/2023
100129975		GARFIELD HEIGHTS	OH		09/27/2023	8.557	88,685		(36)				135,000	08/09/2023
100129976	CF	SPARROW BUSH	NY		09/27/2023	7.638	253,405		(117)				335,000	08/25/2023
100129977	CF	NANUET	NY		09/27/2023	7.788	417,238		(197)				590,000	08/25/2023
100129978		FAIRBORN	OH		09/27/2023	8.750	132,184		(66)				185,000	08/04/2023
100129979	CF	DAYTON	OH		09/27/2023	8.713	121,762		(56)				160,000	08/31/2023
100129980	CF	MASTIC	NY		09/27/2023	7.885	347,121		(147)				530,000	08/14/2023
100129981	CF	NEW HAVEN	CT		09/27/2023	8.500	229,018		(80)				320,000	08/09/2023
100129983	CF	EAST ORANGE	NJ		09/27/2023	8.162	278,031		1,662				386,000	08/11/2023
100129984	CF	CLEVELAND	OH		09/27/2023	8.877	75,241		(22)				108,000	08/16/2023
100129987		MAYS LANDING	NJ		09/27/2023	8.726	90,534		(34)				138,000	08/24/2023
100129988		HOUSTON	TX		09/27/2023	8.774	103,606		(35)				147,000	08/03/2023
100129989		OKLAHOMA CITY	OK		09/27/2023	7.774	127,820		(33)	1			197,000	08/10/2023
100129990	CF	FARMINGVILLE	NY		09/27/2023	7.550	350,766		(101)				540,500	08/31/2023
100129991	CF	POUGHKEEPSIE	NY		09/27/2023	8.300	257,832		(104)				340,000	08/29/2023
100129992		OKLAHOMA CITY	OK		09/27/2023	7.774	110,301		(31)				170,000	08/10/2023
100129994		OKLAHOMA CITY	OK		09/27/2023	7.774	112,248		(32)				173,000	08/10/2023
100129995	CF	SPRING VALLEY	NY		09/27/2023	7.990	457,199		(201)				755,000	08/25/2023
100129996		WELLSTON	OK		09/27/2023	7.770	102,564		(30)				158,000	08/10/2023
100129997		OKLAHOMA CITY	OK		09/27/2023	7.774	102,515		(29)				158,000	08/10/2023
100129998	CF	EASTPOINTE	MI		09/27/2023	8.495	113,274		(46)				160,000	08/17/2023
100129999	CF	PHILADELPHIA	PA		09/27/2023	8.843	202,269		(110)				270,000	08/16/2023
100130000		OKLAHOMA CITY	OK		09/27/2023	8.193	94,434		(32)				165,000	08/10/2023
100130002	CF	PORT ORANGE	FL		09/27/2023	8.159	96,195		(42)				178,000	08/15/2023
100130003	CF	WINTER HAVEN	FL		09/27/2023	8.074	155,235		(63)				220,000	08/15/2023
100130004		CAMDEN	NJ		09/27/2023	8.660	84,888		249				138,000	07/26/2023
100130005	CF	ASHLAND	KY		09/27/2023	8.370	169,209		(96)				237,000	08/14/2023
100130007	CF	GOSHEN	NY		09/27/2023	7.863	282,593		(108)				432,000	08/25/2023
100130008	CF	ASHLAND	KY		09/27/2023	8.802	96,027		(40)				135,500	08/14/2023
100130009	CF	BLOOMINGBURG	NY		09/27/2023	8.113	218,964		(93)				310,000	08/25/2023
100130010	CF	MONTGOMERY	NY		09/27/2023	7.913	248,976		(106)				380,000	08/25/2023
100130011	CF	CREST HILL	IL		09/27/2023	8.597	94,491		(34)				125,000	08/08/2023
100130013	CF	MILLVILLE	NJ		09/27/2023	7.600	104,954		(33)				150,000	08/07/2023
100130014		MIDDLE TOWNSHIP	NJ		09/27/2023	9.145	249,720		3,479	626			271,000	08/22/2023
100130016	CF	LUFKIN	TX		09/27/2023	7.945	111,677		(47)				205,000	09/01/2023
100130017	CF	LUFKIN	TX		09/27/2023	7.945	111,076		(44)				205,000	09/01/2023
100130018	CF	LUFKIN	TX		09/27/2023	7.713	110,717		(45)				200,000	09/01/2023
100130019	CF	LUFKIN	TX		09/27/2023	7.945	110,550		(47)				200,000	09/01/2023
100130020	CF	COLUMBUS	OH		09/27/2023	7.520	185,524		(77)				286,000	08/11/2023
100130021	CF	SHARON HILL	PA		09/27/2023	7.993	157,049		(66)				280,000	08/31/2023
100130022	CF	CENTRAL ISLIP	NY		09/27/2023	7.610	348,794		(143)				580,000	08/15/2023
100130023	CF	ALLENTOWN	PA		09/27/2023	7.763	101,256		(29)				156,000	08/24/2023
100130024	CF	CITY OF ORANGE	NJ		09/27/2023	7.495	246,901		(73)				450,000	08/18/2023
100130025	CF	LUFKIN	TX		09/27/2023	7.945	117,714		(47)				205,000	09/01/2023
100130026	CF	LUFKIN	TX		09/27/2023	7.990	132,312		(54)				205,000	09/01/2023
100130027		CAPE MAY COURT HOUSE	NJ		09/27/2023	9.405	372,921		4,602	240			377,000	08/31/2023
100130028		NEW ORLEANS	LA		09/27/2023	7.860	157,033		(64)				312,000	08/09/2023
100130029	CF	MILWAUKEE	WI		09/27/2023	7.722	122,900		(57)				222,000	08/22/2023
100130030	CF	PHILADELPHIA	PA		09/27/2023	8.820	189,927		(81)				250,000	08/28/2023
100130032	CF	BROOKLYN	MD		09/27/2023	8.000	130,861		(21)				176,000	08/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130033	CF	EAGLE RIVER	AK		09/27/2023	7.550	203,498		(75)				290,000	08/21/2023
100130034	CF	ARLINGTON	TX		09/27/2023	7.305	194,133		(47)				391,000	08/23/2023
100130035	CF	BUFFALO	NY		09/27/2023	8.424	158,196		(52)				210,000	08/09/2023
100130036	CF	LENOIR	NC		09/27/2023	8.184	91,827		(31)				122,000	08/15/2023
100130037		STATEN ISLAND	NY		09/27/2023	7.850	722,759		(139)				910,000	08/31/2023
100130038	CF	SOUTH BEND	IN		09/27/2023	8.570	126,837		(79)				165,000	08/25/2023
100130039	CF	CHICAGO	IL		09/27/2023	8.200	166,244		(74)				235,000	08/15/2023
100130040		PHILADELPHIA	PA		09/27/2023	7.963	128,716		(52)				160,000	08/25/2023
100130041	CF	KANSAS CITY	MO		09/27/2023	7.503	139,337		(57)				185,000	08/07/2023
100130042	CF	LAKE CITY	FL		09/27/2023	8.920	125,529		(46)				191,000	08/21/2023
100130044		BALTIMORE	MD		09/27/2023	8.077	137,868		911				190,000	08/14/2023
100130045	CF	BALTIMORE	MD		09/27/2023	8.858	135,310		(47)				179,000	08/25/2023
100130046	CF	LANHAM	MD		09/27/2023	7.565	583,226		(132)				1,000,000	08/09/2023
100130047	CF	RIO RANCHO	NM		09/27/2023	8.347	194,190		(89)				295,000	08/22/2023
100130049	CF	CLARKSVILLE	TN		09/27/2023	7.205	152,172		(18)				267,000	09/05/2023
100130050	CF	SCRANTON	PA		09/27/2023	8.039	77,602		(22)				107,000	08/09/2023
100130051	CF	MEMPHIS	TN		09/27/2023	8.977	115,603		185				150,000	09/05/2023
100130052		CHESTER	NY		09/27/2023	8.408	198,205		848	194			260,000	08/31/2023
100130053		WYANDANCH	NY		09/27/2023	8.121	299,472		2,384				415,000	09/06/2023
100130054	CF	LORAIN	OH		09/27/2023	9.302	87,591		128				114,000	09/07/2023
100130060	CF	DUNMORE	PA		09/27/2023	9.038	158,115		(40)				210,000	09/05/2023
100130061		MILTON	FL		09/27/2023	8.063	113,522		(42)				188,000	09/05/2023
100130138	CF	SAN MATEO	CA		11/15/2023	8.750	379,765		(234)				1,710,000	09/26/2023
100130139	CF	MCKINNEY	TX		11/15/2023	7.750	390,202		(137)				1,115,000	09/27/2023
100130140		SAN ANTONIO	TX		11/15/2023	8.375	148,549		(94)				215,000	09/21/2023
100130142	CF	FREEHOLD	NJ		11/15/2023	8.875	226,197		(433)				320,000	09/12/2023
100130143	CF	PARKLAND	FL		11/15/2023	6.750	1,041,839		1,020				1,400,000	09/28/2023
100130144		AURORA	IL		11/15/2023	9.250	118,922		(110)				145,000	09/25/2023
100130145	CF	CHICAGO	IL		11/15/2023	9.000	256,921		(249)				330,000	09/15/2023
100130146		VILLA PARK	IL		11/15/2023	8.750	169,635		(7)				230,000	09/28/2023
100130149		BAYTOWN	TX		11/15/2023	8.125	176,328		(98)				245,000	09/27/2023
100130152	CF	OXFORD	NJ		11/15/2023	10.000	155,300		(214)				212,000	10/02/2023
100130155		ANDERSON	IN		11/15/2023	9.500	136,892		(156)				165,000	09/07/2023
100130157		LAKE OSWEGO	OR		11/15/2023	7.375	906,395		17				2,100,000	08/31/2023
100130158		ANDERSON	IN		11/15/2023	9.500	136,819		(154)				165,000	09/07/2023
100130159	CF	LAKE MARY	FL		11/15/2023	8.625	132,691		(148)				170,000	09/13/2023
100130161		ANDERSON	IN		11/15/2023	9.500	136,710		(152)				165,000	09/07/2023
100130163	CF	ATLANTA	GA		11/15/2023	8.375	461,708		(106)				582,000	09/06/2023
100130164	CF	ALLENTOWN	PA		11/15/2023	9.250	233,227		(165)				327,000	09/18/2023
100130165		ANDERSON	IN		11/15/2023	9.500	136,230		(142)				165,000	09/07/2023
100130166		FORT LAUDERDALE	FL		11/15/2023	9.375	544,669		(13)				725,000	09/15/2023
100130168		SCHILLER PARK	IL		11/15/2023	9.000	213,067		2				290,000	09/28/2023
100130171	CF	MANSFIELD	TX		11/15/2023	7.500	294,724		(10)				595,000	10/05/2023
100130173		GARDNER	MA		11/15/2023	9.375	328,229		(223)				512,000	09/21/2023
100130177	CF	MOUNT LAUREL	NJ		11/15/2023	9.125	619,594		127				830,000	10/05/2023
100130178	CF	ARCADIA	CA		11/15/2023	7.875	2,392,847		(758)				3,000,000	09/27/2023
100130179	CF	NORTH MIAMI	FL		11/15/2023	8.875	471,646		(53)				560,000	09/28/2023
100130180	CF	BOCA RATON	FL		11/15/2023	8.375	385,514		(235)				495,000	09/26/2023
100130182	CF	OMAHA	NE		11/15/2023	8.875	269,974		(215)				352,000	09/28/2023
100130183	CF	KLAMATH FALLS	OR		11/15/2023	8.375	154,479		(129)				215,000	09/26/2023
100130185	CF	SAN DIEGO	CA		11/15/2023	7.250	250,877		68				1,204,000	09/18/2023
100130187	CF	HOUSTON	TX		11/15/2023	9.000	293,698		(550)				415,000	09/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130188		COLUMBUS	OH		11/15/2023	9.375	174,787		(204)				250,000	10/26/2023
100130190	CF	WILSON	WI		11/15/2023	8.500	249,658		(168)				600,000	09/28/2023
100130192	CF	GREENVILLE	TX		11/15/2023	9.625	334,011		(484)				415,000	09/14/2023
100130193	CF	SIMI VALLEY	CA		11/15/2023	8.000	319,483		(209)				790,000	09/25/2023
100130194	CF	SAINT CLAIR SHORES	MI		11/15/2023	10.125	228,668		(124)				300,000	10/03/2023
100130196	CF	PALM SPRINGS	CA		11/15/2023	9.875	675,670		(535)				815,000	09/25/2023
100130197		STUART	FL		11/15/2023	8.625	408,506		(273)				500,000	10/02/2023
100130198	CF	SAINT AUGUSTINE	FL		11/15/2023	9.125	450,912		(408)				580,000	09/25/2023
100130199	CF	GRANT VALKARIA	FL		11/15/2023	9.875	610,142		(187)				775,000	09/29/2023
100130201	CF	HOUSTON	TX		11/15/2023	8.125	140,667		(113)				310,000	09/28/2023
100130202		BRIDGEPORT	CT		11/15/2023	9.250	117,395		(53)				170,000	09/22/2023
100130203	CF	TAMPA	FL		11/15/2023	8.250	238,929		(119)				319,000	09/28/2023
100130206	CF	ELK GROVE VILLAGE	IL		11/15/2023	8.125	326,510		(144)				445,000	09/25/2023
100130209		MIDDLETOWN	OH		11/15/2023	9.875	128,905		(160)				173,000	10/10/2023
100130211		SEATTLE	WA		11/15/2023	8.250	285,809		(21)				385,000	09/28/2023
100130215	CF	BALTIMORE	MD		11/15/2023	8.625	119,889		(119)				180,000	10/05/2023
100130217	CF	CLOVIS	CA		11/15/2023	8.875	711,583		(412)				880,000	09/25/2023
100130222	CF	KATY	TX		11/15/2023	8.500	406,830		(260)				504,000	09/22/2023
100130223	CF	GEORGETOWN	TX		11/15/2023	8.875	871,653		(93)				1,025,000	10/11/2023
100130225		PANAMA CITY	FL		11/15/2023	9.750	134,445		(213)				180,000	10/02/2023
100130228	CF	PINOLE	CA		11/15/2023	8.875	1,112,878		(682)				1,365,000	10/02/2023
100130229	CF	NORWALK	CA		11/15/2023	9.375	527,834		(66)				600,000	09/26/2023
100130231	CF	SAN DIEGO	CA		11/15/2023	8.250	584,925		(85)				700,000	09/29/2023
100130232	CF	COLORADO SPRINGS	CO		11/15/2023	8.250	564,718		(271)				775,000	09/21/2023
100130233		LAS VEGAS	NV		11/15/2023	8.125	312,548		9				460,000	09/27/2023
100130234		LAS VEGAS	NV		11/15/2023	8.625	467,558		10				625,000	10/06/2023
100130236	CF	LYNWOOD	CA		09/28/2023	8.875	490,270		(130)				655,000	08/09/2023
100130237	CF	PLAINFIELD	IL		09/28/2023	8.875	597,786		(109)				670,000	08/21/2023
100130238	CF	SAINT GEORGE	UT		09/28/2023	7.750	992,341		(170)				1,460,000	08/04/2023
100130240	CF	LEXINGTON	SC		09/28/2023	9.875	332,546		(199)				364,000	08/17/2023
100130241	CF	ROME	GA		09/28/2023	8.625	56,162		(505)				257,000	08/11/2023
100130245	CF	INDIAN RIVER	MI		09/28/2023	8.500	436,376		(469)				572,000	08/18/2023
100130246	CF	COLUMBIA	SC		09/28/2023	8.250	193,562		(245)				305,800	08/14/2023
100130247	CF	DAVENPORT	FL		09/28/2023	7.250	308,698		(92)				416,000	08/09/2023
100130248	CF	HUMBLE	TX		09/28/2023	7.750	370,685		(228)				463,000	07/27/2023
100130249	CF	BAKERSFIELD	CA		09/28/2023	7.625	521,937		(97)				660,000	08/11/2023
100130250		HICKORY	NC		09/28/2023	8.875	361,487		(174)				470,000	08/14/2023
100130252	CF	KATY	TX		09/28/2023	8.625	384,320		(595)				500,000	08/21/2023
100130253	CF	VACAVILLE	CA		09/28/2023	7.750	519,142		(215)				650,000	07/28/2023
100130255	CF	LOS BANOS	CA		09/28/2023	7.875	236,604		(33)				470,000	08/16/2023
100130256	CF	BIG SKY	MT		09/28/2023	7.875	1,092,663		(284)				2,200,000	08/10/2023
100130258	CF	LOMPOC	CA		09/28/2023	9.250	437,714		(192)				550,000	08/31/2023
100130260	CF	AUBURN	WA		09/28/2023	9.125	319,056		(98)				408,000	08/25/2023
100130261	CF	SHREVEPORT	LA		09/28/2023	10.500	245,733		(149)				310,000	08/24/2023
100130262	CF	AZUSA	CA		09/28/2023	9.375	469,676		(134)				755,000	08/29/2023
100130264	CF	MARCO ISLAND	FL		09/28/2023	9.000	4,072,658		(807)				6,650,000	08/31/2023
100130265	CF	ATLANTA	GA		09/28/2023	8.500	525,250		(680)				745,000	08/15/2023
100130267	CF	PEMBERTON	NJ		09/28/2023	11.000	144,081		(29)				219,000	08/25/2023
100130268	CF	SAN ANTONIO	TX		09/28/2023	9.250	104,552		(44)				263,000	08/30/2023
100130269	CF	BAKERSFIELD	CA		09/28/2023	9.250	392,341		(193)				900,000	09/13/2023
100130270	CF	LITCHFIELD PARK	AZ		09/28/2023	10.125	234,937		(124)				387,500	08/31/2023
100130271	CF	CHICAGO	IL		09/28/2023	9.125	222,681						305,000	09/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130272	CF	GOODYEAR	AZ		09/28/2023	10.125	282,839		(110)				380,000	08/31/2023
100130273	CF	BUCKEYE	AZ		09/28/2023	10.125	280,104		(116)				380,000	08/31/2023
100130274	CF	GOODYEAR	AZ		09/28/2023	10.250	301,176		(102)				381,000	09/01/2023
100130275	CF	SEGUIN	TX		09/28/2023	9.500	156,379		(65)				194,000	07/31/2023
100130276	CF	WILLINGBORO	NJ		09/28/2023	9.875	238,665		(88)				312,000	08/07/2023
100130277	CF	DURHAM	NC		09/28/2023	8.125	279,049		(138)				426,000	07/28/2023
100130278	CF	GRAYSLAKE	IL		09/28/2023	9.990	307,156		(122)				405,000	07/31/2023
100130280	CF	SMYRNA	TN		09/28/2023	10.125	267,878		(128)				330,000	08/10/2023
100130281	CF	SAN JACINTO	CA		09/28/2023	8.875	341,126		(84)				380,000	08/07/2023
100130283	CF	DEKALB	IL		09/28/2023	8.250	150,154		(48)				218,000	08/25/2023
100130284	CF	KISSIMMEE	FL		09/28/2023	9.875	316,142		(126)				394,000	07/26/2023
100130285		SAN DIEGO	CA		09/28/2023	7.990	844,592		16,504				1,100,000	08/03/2023
100130286	CF	HOMESTEAD	FL		09/28/2023	7.875	184,282		(147)				350,000	07/26/2023
100130287	CF	SAINT CLAIR SHORES	MI		09/28/2023	8.375	177,015		(176)				265,000	08/10/2023
100130288		MIAMI	FL		09/28/2023	7.990	280,847		(158)				940,000	08/01/2023
100130289		ATLANTIC BEACH	SC		09/28/2023	7.625	305,465		(253)				400,000	08/09/2023
100130290	CF	PORT SAINT LUCIE	FL		09/28/2023	8.125	221,943		(183)				335,000	08/30/2023
100130291		ALBANY	NY		09/28/2023	9.125	141,089		(180)				192,000	02/22/2023
100130292	CF	RIVERVIEW	FL		09/28/2023	8.125	320,333		(205)				397,000	08/10/2023
100130293	CF	NUTLEY	NJ		09/28/2023	8.375	457,773		(221)				675,000	08/31/2023
100130294	CF	DRIPPING SPRINGS	TX		09/28/2023	8.375	995,150		(58)				1,300,000	08/04/2023
100130296	CF	LAS VEGAS	NV		09/28/2023	8.990	319,167		(222)				390,000	08/21/2023
100130298	CF	COLUMBUS	OH		09/28/2023	8.875	115,312		(139)				150,000	08/18/2023
100130299	CF	NORTH LAS VEGAS	NV		09/28/2023	7.375	178,501		(54)				355,000	07/25/2023
100130301	CF	UPLAND	CA		09/28/2023	7.875	899,615		(187)				1,135,000	08/09/2023
100130303	CF	LAS VEGAS	NV		09/28/2023	7.750	175,404		(54)				240,000	08/22/2023
100130304		TRENTON	NJ		09/28/2023	9.625	119,780		(24)				195,000	08/21/2023
100130305	CF	SALISBURY	NC		09/28/2023	9.500	196,078		(230)				248,000	08/15/2023
100130306	CF	LAKESIDE	CA		09/28/2023	7.875	422,019		(168)				840,000	08/08/2023
100130308	CF	SUMMERFIELD	FL		09/28/2023	8.500	200,231		(219)				275,000	08/17/2023
100130309	CF	DENVER	CO		09/28/2023	9.125	357,043		(292)				434,000	08/11/2023
100130310	CF	BUFFALO	WY		09/28/2023	7.500	338,437		92				437,000	08/24/2023
100130312	CF	WEST HILLS	CA		09/28/2023	8.500	836,265		(279)				1,045,000	08/17/2023
100130314	CF	ZEPHYRHILLS	FL		09/28/2023	8.125	363,979		(139)				455,000	08/23/2023
100130315	CF	FORT LAUDERDALE	FL		09/28/2023	8.750	123,134		(154)				168,000	08/15/2023
100130319	CF	TEMECULA	CA		09/28/2023	7.750	766,504		38				981,500	08/29/2023
100130320	CF	AKRON	OH		09/28/2023	8.500	233,845		(233)				380,000	08/30/2023
100130322	CF	PORT ORANGE	FL		09/28/2023	7.750	396,421		(156)				609,000	07/21/2023
100130323	CF	PLACERVILLE	CA		09/28/2023	8.875	362,439		(23)				485,000	07/25/2023
100130324	CF	WATERBURY	CT		09/28/2023	8.500	170,232		(237)				215,000	08/09/2023
100130325		TACOMA	WA		09/28/2023	8.375	298,070		(364)				388,000	05/25/2023
100130326	CF	LEHIGH ACRES	FL		09/28/2023	8.875	277,317		(192)				340,000	08/25/2023
100130327	CF	DERBY	CT		09/28/2023	7.990	182,831		(117)				278,000	07/24/2023
100130330		PHOENIX	AZ		09/28/2023	7.990	351,337		(79)				750,000	07/17/2023
100130332	CF	BALTIMORE	MD		09/28/2023	8.750	101,064		(101)				131,900	07/28/2023
100130333		GREAT BARRINGTON	MA		09/28/2023	7.500	433,702		145				599,000	03/24/2023
100130334	CF	ASHEBORO	NC		09/28/2023	9.250	208,475		(165)				273,000	07/27/2023
100130335		BAYTOWN	TX		09/28/2023	9.990	245,231		(60)				295,000	07/17/2023
100130336	CF	SEMINOLE	FL		09/28/2023	8.500	502,892		(267)				630,000	07/25/2023
100130337	CF	DALLAS	TX		09/28/2023	8.625	511,969		(106)				650,000	07/18/2023
100130340	CF	YAKIMA	WA		09/28/2023	8.500	168,070		(221)				280,000	07/24/2023
100130341		OCALA	FL		09/28/2023	7.990	219,968		(60)				278,000	08/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130343	CF	HILLSBORO	OR		09/28/2023	7.750	99,485		(35)				490,000	08/10/2023
100130345	CF	STUART	FL		09/28/2023	8.990	572,298		(313)				792,000	07/31/2023
100130346	CF	DAVENPORT	FL		09/28/2023	9.250	377,363		(140)				495,000	07/31/2023
100130348	CF	TOBYHANNA	PA		09/28/2023	8.500	255,305		(228)				310,000	08/02/2023
100130350	CF	AUSTIN	TX		09/28/2023	7.500	503,103		(289)				1,145,000	08/01/2023
100130351	CF	PORT SAINT LUCIE	FL		09/28/2023	8.375	367,063		(187)				465,000	08/07/2023
100130353	CF	JEWETT	TX		09/28/2023	10.375	91,622		(188)				138,000	08/14/2023
100130354	CF	PORT SAINT LUCIE	FL		09/28/2023	7.625	357,945		(123)				468,000	07/28/2023
100130356	CF	ARLINGTON	TX		09/28/2023	9.750	853,309		(424)				1,050,000	07/26/2023
100130358	CF	NOVATO	CA		09/28/2023	7.500	1,285,693		(269)				2,530,000	08/04/2023
100130360	CF	PHOENIX	AZ		09/28/2023	10.375	602,156		(211)				755,000	07/18/2023
100130361	CF	PHOENIX	AZ		09/28/2023	9.000	548,162		(603)				700,000	07/20/2023
100130362	CF	MYRTLE BEACH	SC		09/28/2023	7.750	311,383		(93)				415,000	07/27/2023
100130366	CF	KATY	TX		09/28/2023	8.750	657,773		(208)				881,000	07/25/2023
100130368	CF	POTTSBORO	TX		09/28/2023	8.125	324,163		(209)				413,000	07/28/2023
100130369	CF	ARLINGTON	VA		09/28/2023	9.875	191,308		(207)				245,000	07/28/2023
100130370	CF	CHICAGO	IL		09/28/2023	7.990	168,829		(119)				220,000	07/26/2023
100130373	CF	CHAMBLEE	GA		09/28/2023	8.875	454,038		(269)				575,000	08/14/2023
100130374	CF	MORONGO VALLEY	CA		09/28/2023	9.625	246,192		(178)				300,000	08/02/2023
100130375		OCALA	FL		09/28/2023	7.750	252,446		(122)				329,200	08/15/2023
100130376		DENVER	CO		09/28/2023	9.750	282,292		(240)				340,000	08/15/2023
100130377		ARIZONA CITY	AZ		09/28/2023	9.250	185,053		(114)				228,000	08/14/2023
100130379	CF	MONROE	GA		09/28/2023	9.125	186,967		(41)				250,000	08/14/2023
100130380	CF	PINOLE	CA		09/28/2023	8.375	440,683		(151)				552,000	07/31/2023
100130382	CF	BRIDGEPORT	CT		09/28/2023	8.625	285,357		(256)				400,000	08/26/2023
100130383	CF	LUBBOCK	TX		09/28/2023	9.500	225,568		(225)				294,000	08/18/2023
100130384	CF	ARCADIA	FL		09/28/2023	9.500	95,939		(217)				135,000	08/29/2023
100130385		BATON ROUGE	LA		09/28/2023	9.375	111,142		(81)				147,000	07/28/2023
100130386	CF	KIRKLAND	WA		09/28/2023	8.990	1,328,140		(311)				1,826,000	08/11/2023
100130387	CF	JACKSONVILLE	FL		09/28/2023	9.500	213,362		(194)				260,000	07/14/2023
100130389	CF	THE VILLAGES	FL		09/28/2023	8.500	232,214		(159)				285,000	08/15/2023
100130390	CF	PALMETTO	FL		09/28/2023	8.375	321,197		(206)				425,000	08/18/2023
100130391		LOS ANGELES	CA		09/28/2023	8.750	3,204,104		(328)				4,300,000	08/22/2023
100130392	CF	GRANBY	CT		09/28/2023	9.250	293,350		(246)				410,000	08/14/2023
100130395	CF	ORLANDO	FL		09/28/2023	7.875	180,814		(114)				330,000	08/22/2023
100130396		BRUNSWICK	GA		09/28/2023	8.250	174,894		(123)				220,000	07/26/2023
100130397	CF	ATLANTA	GA		09/28/2023	9.625	289,252		(273)				370,000	08/22/2023
100130398		CORPUS CHRISTI	TX		09/28/2023	9.500	124,000		(196)				177,000	08/21/2023
100130400	CF	BROWNSVILLE	TX		09/28/2023	9.625	127,330		(190)				160,000	08/28/2023
100130401	CF	GALLATIN	TN		09/28/2023	8.625	1,944,526		(660)				2,475,000	09/08/2023
100130405	CF	TAMARAC	FL		09/28/2023	7.749	270,479		(83)				340,000	09/14/2023
100130406	CF	PORT SAINT LUCIE	FL		09/28/2023	9.624	357,414		(20)				426,000	09/15/2023
100130407	CF	AUSTIN	TX		09/28/2023	9.124	363,680		(463)				430,000	09/07/2023
100130409		CORTLANDT MANOR	NY		09/28/2023	7.999	311,888		(117)				400,000	09/12/2023
100130410	CF	NORRISTOWN	PA		09/28/2023	8.749	102,046		(141)				143,000	09/06/2023
100130411		TACOMA	WA		09/28/2023	8.624	272,023		(267)				440,000	09/13/2023
100130413	CF	HOLLYWOOD	FL		09/28/2023	8.999	353,123		(389)				450,000	09/13/2023
100130414	CF	SUFFERN	NY		09/28/2023	8.874	409,329		(57)				550,000	09/13/2023
100130417	CF	SUFFERN	NY		09/28/2023	9.374	408,078		(85)				545,000	09/13/2023
100130418	CF	WOODBRIDGE	VA		09/28/2023	8.374	567,238		(247)				705,000	09/08/2023
100130419	CF	ROBBINSVILLE	NJ		09/28/2023	8.499	105,324		(146)				420,000	09/08/2023
100130421	CF	RANDALLSTOWN	MD		09/28/2023	8.999	286,674		(247)				370,000	09/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130422	CF	RANDALLSTOWN	MD		09/28/2023	8.999	271,570		(242)				350,000	09/06/2023
100130424	CF	WEST PALM BEACH	FL		09/28/2023	10.374	288,578		13				372,000	09/14/2023
100130425		TULSA	OK		09/28/2023	7.920	223,935		(74)				285,000	09/12/2023
100130427		LEXINGTON PARK	MD		09/28/2023	9.999	123,687		(193)				190,000	09/14/2023
100130428	CF	NAPLES	FL		09/28/2023	7.625	418,804		202				630,000	09/13/2023
100130429	CF	HEMPSTEAD	NY		09/28/2023	7.374	323,491		(5)				625,000	09/11/2023
100130430	CF	LOS ANGELES	CA		09/28/2023	8.749	346,425		(132)				760,000	08/14/2023
100130431		GAINESVILLE	FL		09/28/2023	8.240	199,861		(175)				250,000	09/15/2023
100130432	CF	CHERRY HILL	NJ		09/28/2023	10.999	332,943		(168)				450,000	09/11/2023
100130433	CF	JACKSONVILLE	NC		09/28/2023	7.999	135,471		(162)				255,000	09/13/2023
100130434		FORT LAUDERDALE	FL		09/28/2023	7.999	203,028		(131)				288,000	09/14/2023
100130435		DAVENPORT	FL		09/28/2023	7.499	234,441		1				465,000	09/08/2023
100130437	CF	FALL RIVER	MA		09/28/2023	8.374	115,166		(91)				156,000	08/18/2023
100130438	CF	KALAMA	WA		09/28/2023	7.749	378,616		(124)				519,995	08/29/2023
100130439	CF	NORWICH	CT		09/28/2023	9.249	251,836		(251)				322,000	09/06/2023
100130440	CF	STUART	FL		09/28/2023	8.999	336,472		(314)				435,000	08/25/2023
100130441	CF	AKRON	OH		09/28/2023	8.624	100,096		(201)				145,000	08/28/2023
100130442	CF	YORKTOWN HEIGHTS	NY		09/28/2023	8.750	429,038		(117)				699,000	06/28/2023
100130443	CF	LAS VEGAS	NV		09/28/2023	7.124	306,326		142				595,000	09/11/2023
100130444		ARTESIA	CA		09/28/2023	8.750	276,378		(252)				446,000	08/21/2023
100130446	CF	NEW MILFORD	CT		09/28/2023	8.249	387,132		(246)				550,700	08/15/2023
100130447		NAPLES	FL		09/28/2023	8.249	389,836		(257)				1,050,000	09/07/2023
100130449	CF	HOUSTON	TX		09/28/2023	8.999	320,094		(257)				468,000	08/21/2023
100130451	CF	MIDLAND	TX		09/28/2023	9.249	386,219		(166)				425,000	08/28/2023
100130452		SAINT CLOUD	FL		09/28/2023	7.999	406,288		36				525,000	08/18/2023
100130454	CF	PORT CHESTER	NY		09/28/2023	8.750	331,981		(132)				560,000	06/20/2023
100130455	CF	STOCKTON	CA		09/28/2023	9.249	334,872		22				427,000	08/28/2023
100130457	CF	DUNDALK	MD		09/28/2023	8.749	120,158		(385)				235,000	08/21/2023
100130459	CF	VENTURA	CA		09/28/2023	7.999	701,501		(425)				925,000	08/31/2023
100131570	CF	CASA GRANDE	AZ		10/05/2023	8.250	374,029		(55)				446,000	07/27/2023
100131571	CF	TUJUNGA	CA		10/05/2023	7.500	357,860		(89)				810,000	07/28/2023
100131572	CF	PANAMA CITY BEACH	FL		10/05/2023	8.750	320,745		(54)				380,000	07/31/2023
100131573	CF	MACON	GA		10/05/2023	8.875	164,552		(28)				210,000	07/28/2023
100131574		INDIO	CA		10/05/2023	8.500	2,693,354		14				3,850,000	07/28/2023
100131575		SALEM	OR		10/05/2023	8.750	157,565		(3)				250,000	08/15/2023
100131579	CF	WILDWOOD CREST	NJ		10/05/2023	8.875	210,789		(78)				284,000	08/29/2023
100131580		SALEM	OR		10/05/2023	8.750	236,347		(6)				305,000	08/15/2023
100131581	CF	INDIAN TRAIL	NC		10/06/2023	7.625	362,251		119				445,600	08/28/2023
100131582	CF	BLUE RIDGE	GA		10/06/2023	7.625	415,860		94				511,000	09/01/2023
100131583	CF	LINCOLN CITY	OR		10/06/2023	7.625	717,271		(188)				970,000	08/10/2023
100131584	CF	YOUNGSVILLE	NC		10/06/2023	7.625	267,283		(3)				343,000	08/28/2023
100131585	CF	OCEANSIDE	CA		10/06/2023	7.375	713,990		(71)				970,000	08/23/2023
100131588	CF	BROKEN BOW	OK		10/06/2023	7.625	334,067		100				450,000	08/31/2023
100131589	CF	OGDEN	UT		10/06/2023	7.625	580,218		(73)				785,000	08/23/2023
100131590	CF	KALISPELL	MT		10/06/2023	7.250	246,409		126				328,000	09/01/2023
100131591	CF	KISSIMMEE	FL		10/06/2023	7.625	300,857		79				366,000	08/11/2023
100131593	CF	DACONO	CO		10/06/2023	6.999	333,376		55				500,000	08/29/2023
100131594	CF	OCALA	FL		10/06/2023	7.625	226,597		45				276,000	08/11/2023
100131595	CF	SANTEE	CA		10/06/2023	7.625	292,293		25				461,000	08/21/2023
100131597	CF	RALEIGH	NC		10/06/2023	7.500	185,201		148				335,000	07/28/2023
100131598	CF	SUNSET BEACH	NC		10/06/2023	7.625	334,613		(87)				455,500	08/17/2023
100131599	CF	FREDERICK	MD		10/06/2023	7.375	322,878		(41)				440,000	07/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131600	CF	MCKINNEY	TX		10/06/2023	7.125	307,545		73				429,000	08/16/2023
100131601	CF	PAWLING	NY		10/06/2023	7.625	310,759		(46)				455,000	08/22/2023
100131602	CF	FANWOOD	NJ		10/06/2023	7.625	534,103		47				685,000	07/21/2023
100131603	CF	SAINT GEORGE	UT		10/06/2023	7.450	381,309		234				485,000	08/11/2023
100131604	CF	APACHE JUNCTION	AZ		10/06/2023	7.500	319,874		40				425,000	06/29/2023
100131606	CF	ROCKLEDGE	FL		10/06/2023	7.625	258,372		(11)				344,000	08/21/2023
100131608		MURRELLS INLET	SC		10/06/2023	7.625	228,894		14				320,000	08/09/2023
100131610	CF	COCOA BEACH	FL		10/06/2023	7.125	167,772		149				408,000	07/14/2023
100131612	CF	SPRINGFIELD	MA		10/06/2023	7.625	230,635		13				322,000	07/18/2023
100131613		SCRANTON	PA		10/06/2023	7.625	240,019		13				328,000	08/08/2023
100131615	CF	WESTFIELD	IN		10/06/2023	7.625	272,813		133				340,000	07/21/2023
100131616	CF	KISSIMMEE	FL		10/06/2023	7.125	538,726		287				665,000	07/21/2023
100131617	CF	RIO RANCHO	NM		10/06/2023	7.125	307,845		58				450,000	07/11/2023
100131621	CF	ATLANTA	GA		10/06/2023	7.500	374,212		31				489,000	07/31/2023
100131622	CF	DALLAS	TX		10/06/2023	6.990	238,494		9				326,000	08/03/2023
100131623	CF	OCALA	FL		10/06/2023	7.490	225,672		98				296,000	07/27/2023
100131624	CF	HERRIMAN	UT		10/06/2023	7.500	395,070		176				489,000	08/04/2023
100131626	CF	WINCHESTER	VA		10/06/2023	7.500	311,524		114				384,000	07/31/2023
100131627	CF	RANCHO MIRAGE	CA		10/06/2023	7.625	485,614		(229)				973,000	07/28/2023
100131628	CF	COLUMBIA	TN		10/06/2023	6.750	202,210		209				340,000	07/28/2023
100131629	CF	PALM DESERT	CA		10/06/2023	7.625	327,256		253				426,000	08/02/2023
100131630	CF	ROTONDA WEST	FL		10/06/2023	7.625	369,104		177				525,000	08/01/2023
100131631	CF	ALTUS	OK		10/06/2023	7.375	314,805		141				390,000	07/21/2023
100131632	CF	STRASBURG	CO		10/06/2023	7.490	384,169		21				555,000	07/27/2023
100131633	CF	BATTLE GROUND	WA		10/06/2023	7.500	253,684		(56)				475,000	08/08/2023
100131634	CF	LANDERS	CA		10/06/2023	7.500	232,790		88				285,000	07/14/2023
100131635	CF	SHIRLEY	NY		10/06/2023	7.500	243,424		29				350,000	08/01/2023
100131636	CF	SACRAMENTO	CA		10/06/2023	7.625	973,499		(286)				1,400,000	08/21/2023
100131638		ZIONSVILLE	IN		10/06/2023	7.625	339,568		126				415,000	08/09/2023
100131640	CF	WASHINGTON	DC		10/06/2023	7.990	253,021		69				322,000	08/08/2023
100131642	CF	SANGER	CA		10/06/2023	7.500	627,622		(86)				850,000	07/25/2023
100131643	CF	KYLE	TX		10/06/2023	6.875	223,492		14				375,000	08/11/2023
100131644	CF	PLUMAS LAKE	CA		10/06/2023	6.250	337,118		478				460,000	07/26/2023
100131645	CF	PRAIRIE VIEW	TX		10/06/2023	7.625	218,695		41				275,000	08/15/2023
100131646	CF	LIBERTY HILL	TX		10/06/2023	7.625	357,015		72				475,000	08/11/2023
100131647	CF	EDGEWATER	FL		10/06/2023	7.490	311,915		220				392,000	07/31/2023
100131649	CF	DAGSBORO	DE		10/06/2023	7.625	274,402		(36)				400,000	07/19/2023
100131650	CF	MIAMI	FL		10/06/2023	6.875	648,749		121				957,000	08/14/2023
100131652	CF	INDIO	CA		10/06/2023	7.625	400,760		(85)				555,000	08/10/2023
100131655	CF	MOHAVE VALLEY	AZ		10/06/2023	7.000	250,545		149				310,000	08/15/2023
100131656	CF	THE VILLAGES	FL		10/06/2023	7.625	250,216		140				313,000	07/25/2023
100131658		RENO	NV		10/06/2023	7.625	695,511		320				815,000	08/21/2023
100131659	CF	BEND	OR		10/06/2023	6.875	443,345		76				610,000	08/10/2023
100131660	CF	TABERNASH	CO		10/06/2023	7.625	557,314		(196)				800,000	08/22/2023
100131661	CF	SHERMAN	TX		10/06/2023	7.625	232,660		(75)				319,000	08/07/2023
100131662	CF	MIAMI	FL		10/06/2023	7.000	296,491		155				415,000	08/21/2023
100131663	CF	CHESTNUT RIDGE	NY		10/06/2023	6.875	506,420		139				730,000	08/16/2023
100131664	CF	VIRGINIA BEACH	VA		10/06/2023	7.625	341,361		87				415,000	08/21/2023
100131665	CF	EAGLE MOUNTAIN	UT		10/06/2023	6.750	355,162		63				539,000	08/23/2023
100131666		POMONA	CA		10/06/2023	7.500	362,692		184				575,000	08/17/2023
100131667	CF	CONVERSE	TX		10/06/2023	4.875	340,054		824				525,000	08/18/2023
100131668	CF	PORT ARANSAS	TX		10/06/2023	6.750	367,630		95				690,000	08/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131669	CF	WADDELL	AZ		10/06/2023	5.375	293,899		538				435,000	08/18/2023
100131670	CF	PALM COAST	FL		10/06/2023	6.499	328,915		137				500,000	08/23/2023
100131673	CF	TUCSON	AZ		10/06/2023	7.490	227,245		8				310,000	08/16/2023
100131674	CF	INDIANAPOLIS	IN		10/06/2023	8.500	176,527		(25)				202,000	09/19/2022
100131675	CF	BEECHGROVE	TN		10/06/2023	7.500	257,157		168				389,500	10/14/2022
100131676	CF	NASHVILLE	TN		10/06/2023	7.000	228,614		345				371,000	08/10/2022
100131678	CF	WARMINSTER	PA		10/06/2023	7.500	287,313		123				385,000	08/15/2022
100131679	CF	SMYRNA	TN		10/06/2023	6.500	192,879		273				323,000	06/22/2022
100131680	CF	ARVADA	CO		10/06/2023	6.125	287,223		473				525,000	09/07/2022
100131682	CF	HOPKINS	SC		10/06/2023	7.000	240,372		184				303,000	08/05/2022
100131683	CF	GWYNN OAK	MD		10/06/2023	7.000	175,643		143				225,000	08/24/2022
100131684	CF	CLARKSVILLE	TN		10/06/2023	7.000	189,560		209				250,000	11/30/2021
100131686	CF	LOUISVILLE	KY		10/06/2023	6.250	107,115		156				164,000	02/15/2022
100131687	CF	TUSCALOOSA	AL		10/06/2023	6.500	15,991		167				155,000	04/29/2022
100131689	CF	MESA	AZ		10/06/2023	8.000	252,559		(29)				310,000	09/21/2022
100131690	CF	ANTIOCH	TN		10/06/2023	7.500	312,687		190				370,000	07/28/2022
100131692	CF	METHUEN	MA		10/06/2023	8.500	450,554		29				519,000	10/11/2022
100131694	CF	MARIETTA	GA		10/06/2023	8.125	97,257		8				385,000	02/17/2023
100131695	CF	PALMYRA	VA		10/06/2023	8.000	246,947		24				310,000	10/21/2022
100131696	CF	RIVERSIDE	CA		10/06/2023	8.000	549,819		245				680,000	09/15/2022
100131697	CF	HUNTINGTON PARK	CA		10/06/2023	6.250	276,196		449				410,000	09/06/2022
100131698	CF	NASHVILLE	TN		10/06/2023	7.500	238,891		85				280,000	06/03/2022
100131699	CF	GREENSBORO	MD		10/06/2023	6.750	177,149		175				245,000	08/22/2022
100131700	CF	SEATTLE	WA		10/06/2023	7.500	420,335		240				575,000	10/12/2022
100131701	CF	BALTIMORE	MD		10/06/2023	6.500	136,997		179				188,000	08/09/2022
100131702	CF	GOODLETTSVILLE	TN		10/06/2023	6.500	284,272		351				420,000	07/25/2022
100131703	CF	OWENSBORO	KY		10/06/2023	8.500	85,956		(8)				117,000	12/20/2022
100131704		MURFREESBORO	TN		10/06/2023	6.375	168,780		69				280,000	02/18/2022
100131705	CF	JACKSON	TN		10/06/2023	6.500	152,735		309				251,000	05/17/2022
100131706	CF	PINSON	AL		10/06/2023	6.125	102,083		226				217,000	08/25/2022
100131708	CF	ANNANDALE	VA		10/06/2023	6.750	399,861		394				555,000	08/31/2022
100131710	CF	DES MOINES	WA		10/06/2023	6.250	157,557		253				260,000	10/05/2022
100131711	CF	MODESTO	CA		10/06/2023	7.000	325,733		326				400,000	08/27/2022
100131712	CF	INDIANAPOLIS	IN		10/06/2023	7.500	156,334		125				198,000	08/11/2022
100131713	CF	EVANSVILLE	IN		10/06/2023	7.500	192,089		79				225,000	06/29/2022
100131715		AMELIA COURT HOUSE	VA		10/06/2023	7.500	124,786		33				215,000	09/30/2022
100131716	CF	CONCORD	NC		10/06/2023	7.500	209,661		110				320,000	09/30/2022
100131717	CF	WARSAW	IN		10/06/2023	7.500	140,494		57				165,000	08/15/2022
100131718	CF	MONTGOMERY VILLAGE	MD		10/06/2023	6.750	236,444		233				320,000	08/19/2022
100131719	CF	MURFREESBORO	TN		10/06/2023	7.250	236,343		236				407,000	09/08/2022
100131720	CF	HANOVER PARK	IL		10/06/2023	6.250	146,575		230				228,000	09/01/2022
100131721	CF	ODENTON	MD		10/06/2023	7.500	286,297		121				392,000	09/16/2022
100131723	CF	HOLLISTON	MA		10/06/2023	5.875	280,330		665				615,000	09/09/2022
100131724	CF	WASHINGTON	DC		10/06/2023	6.750	285,109		261				385,000	08/05/2022
100131725	CF	DEMOSSVILLE	KY		10/06/2023	7.000	144,691		130				190,000	07/11/2022
100131727	CF	CHATTANOOGA	TN		10/06/2023	8.500	78,398		(1)				125,000	03/13/2023
100131729	CF	ESSEX	MD		10/06/2023	6.250	135,346		203				200,000	08/10/2022
100131730	CF	ALLENTOWN	PA		10/06/2023	7.500	158,525		52				190,000	06/21/2022
100131732	CF	HARRISONBURG	VA		10/06/2023	6.750	169,504		178				234,000	08/29/2022
100131734	CF	DURHAM	NC		10/06/2023	6.750	233,135		264				350,000	09/02/2022
100131735	CF	FORT MYERS	FL		10/06/2023	6.750	319,123		326				435,000	08/19/2022
100131736	CF	KNOXVILLE	TN		10/06/2023	6.750	281,265		325				410,000	01/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131737	CF	ANTIOCH	TN		10/06/2023	7.125	210,588		134				340,000	09/21/2022
100131738	CF	LEXINGTON	SC		10/06/2023	6.750	190,318		217				260,000	05/06/2022
100131740	CF	NASHVILLE	TN		10/06/2023	7.500	382,342		158				450,000	08/01/2022
100131741	CF	WINDSOR MILL	MD		10/06/2023	7.500	220,384		86				258,000	08/05/2022
100131744	CF	MANCHESTER	TN		10/06/2023	7.000	240,141		196				320,000	03/24/2022
100131745	CF	CLARKSVILLE	TN		10/06/2023	7.000	246,900		178				316,000	10/19/2022
100131746	CF	INDIANAPOLIS	IN		10/06/2023	7.500	149,994		54				175,000	08/15/2022
100131748	CF	ORANGE BEACH	AL		10/06/2023	6.250	219,340		325				325,000	05/05/2022
100131749	CF	NASHVILLE	TN		10/06/2023	7.500	320,246		128				375,000	07/13/2022
100131750	CF	SMYRNA	TN		10/06/2023	6.500	268,907		336				370,500	07/06/2022
100131753	CF	MAINEVILLE	OH		10/06/2023	7.000	303,404		241				384,000	06/03/2022
100131754	CF	MEMPHIS	TN		10/06/2023	7.000	157,053		118				198,000	07/28/2022
100131755	CF	MORENO VALLEY	CA		10/06/2023	6.500	338,087		523				525,000	08/22/2022
100131756	CF	WOODSTOCK	VA		10/06/2023	7.000	143,202		101				180,000	08/10/2022
100131757	CF	BAKERSFIELD	CA		10/06/2023	6.500	234,877		343				326,500	07/18/2022
100131758	CF	BOWLING GREEN	KY		10/06/2023	8.500	158,784		16				215,000	01/18/2023
100131759	CF	NASHVILLE	TN		10/06/2023	7.000	302,900		263				440,000	07/12/2022
100131760	CF	LEXINGTON	KY		10/06/2023	7.250	40,505		104				140,000	09/20/2022
100131761	CF	STEVENSVILLE	MD		10/06/2023	7.500	378,605		249				596,000	09/07/2022
100131763	CF	ROCKVILLE	MD		10/06/2023	7.500	433,147		271				577,000	09/27/2022
100131765	CF	MANCHESTER	TN		10/06/2023	7.000	316,413		242				400,000	05/20/2022
100131766	CF	CHICAGO	IL		10/06/2023	8.000	269,924		51				335,000	09/23/2022
100131767	CF	LANHAM	MD		10/06/2023	6.500	328,362		494				456,000	05/20/2022
100131768	CF	SUMMERTOWN	TN		10/06/2023	7.000	197,219		150				250,000	02/22/2022
100131770	CF	LAUREL	MD		10/06/2023	6.500	241,596		356				375,000	08/18/2022
100131771	CF	OLYMPIA	WA		10/06/2023	5.875	94,970		559				506,500	03/31/2022
100131772	CF	BALTIMORE	MD		10/06/2023	8.500	159,733		(37)				180,000	09/14/2022
100131773		GASTON	SC		10/06/2023	7.000	166,409		123				210,000	06/28/2022
100131774	CF	VALLEJO	CA		10/06/2023	7.500	271,826		114				360,000	11/10/2022
100131775	CF	ANTIOCH	TN		10/06/2023	7.500	301,905		211				360,000	08/24/2022
100131777	CF	SILVER SPRING	MD		10/06/2023	6.500	347,989		528				515,000	08/26/2022
100131778	CF	ANTIOCH	TN		10/06/2023	7.500	301,955		131				365,000	05/31/2022
100131779	CF	WESTWEGO	LA		10/06/2023	7.000	157,326		126				201,000	07/14/2022
100131782	CF	HUNTINGTON PARK	CA		10/06/2023	8.625	536,422		(22)				680,000	09/05/2023
100131783	CF	SHERWOOD	OR		10/06/2023	7.125	450,402		(6)				1,420,000	09/21/2023
100131784	CF	SPLENDORA	TX		10/06/2023	7.250	211,513		(5)				276,000	09/22/2023
100131785	CF	LAKE ELSINORE	CA		10/06/2023	7.999	204,834		(177)				630,000	09/08/2023
100131786	CF	WASHINGTON	DC		10/06/2023	8.499	2,072,631		(667)				3,200,000	09/14/2023
100131790	CF	LOS ANGELES	CA		10/06/2023	6.999	650,503		116				1,900,000	09/13/2023
100131791	CF	PALMETTO	FL		10/06/2023	8.999	294,867		(205)				360,000	09/20/2023
100131792	CF	SANTA MARIA	CA		10/06/2023	7.625	1,087,344		(460)				1,450,000	08/28/2023
100131799	CF	HAPPY VALLEY	OR		10/06/2023	7.750	415,008		(67)				530,950	09/15/2023
100131800	CF	IRVING	TX		10/06/2023	7.999	261,794		(179)				325,000	09/18/2023
100131802	CF	LOS ANGELES	CA		10/06/2023	8.875	620,889		(45)				785,000	09/13/2023
100131803	CF	EL SOBRANTE	CA		10/06/2023	7.999	692,437		203				895,000	09/18/2023
100131805	CF	CAMARILLO	CA		10/06/2023	9.125	847,729		(5)				1,075,000	09/09/2023
100131806	CF	SAN JOSE	CA		10/06/2023	9.750	740,871		(178)				870,000	09/13/2023
100131811	CF	NORTH HILLS	CA		10/06/2023	8.250	701,906		(203)				931,000	09/08/2023
100131812	CF	KNOXVILLE	TN		10/06/2023	9.750	233,789		(200)				252,000	09/22/2023
100131814	CF	MOUNT VERNON	WA		10/06/2023	9.875	347,250		(52)				445,000	09/12/2023
100131816	CF	APPLE VALLEY	CA		10/06/2023	8.375	271,563		(187)				365,000	09/16/2023
100131817	CF	VIRGINIA BEACH	VA		10/06/2023	7.499	234,382		(65)				312,000	09/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131820	CF	DERWOOD	MD		10/06/2023	8.999	528,754		55				675,000	09/15/2023
100131821	CF	KNIGHTDALE	NC		10/06/2023	8.875	429,896		(211)				505,000	09/22/2023
100131822	CF	LOS ANGELES	CA		10/06/2023	7.250	1,055,527		350				1,400,000	09/16/2023
100131823	CF	PALMDALE	CA		10/06/2023	9.875	321,827		(73)				380,000	09/09/2023
100131825	CF	LOS ANGELES	CA		10/06/2023	7.250	657,976		(26)				1,075,000	09/19/2023
100131826	CF	FRISCO	TX		10/06/2023	9.999	1,211,880		(541)				1,325,000	09/22/2023
100131827	CF	LAS VEGAS	NV		10/06/2023	7.625	895,972		(327)				1,300,000	09/20/2023
100131828	CF	PASO ROBLES	CA		10/06/2023	8.499	419,912		36				640,000	09/19/2023
100131829	CF	FILLMORE	CA		10/06/2023	8.750	534,929		(1)				725,000	09/15/2023
100131830	CF	CYPRESS	TX		10/06/2023	8.999	412,100		(306)				449,000	09/20/2023
100131833	CF	SHAFTER	CA		10/06/2023	8.875	388,694		6				520,000	09/13/2023
100131834	CF	MULLICA HILL	NJ		10/06/2023	9.125	478,370		(74)				601,000	09/15/2023
100131835	CF	DESTIN	FL		10/06/2023	7.750	291,156		(32)				375,000	09/20/2023
100131836	CF	SOUTH YARMOUTH	MA		10/06/2023	8.999	337,468		24				430,000	09/15/2023
100131837	CF	SEABROOK	TX		10/06/2023	8.999	161,153		(417)				202,000	09/20/2023
100131838	CF	BAKERSFIELD	CA		10/06/2023	8.375	213,273		(57)				310,000	09/18/2023
100131840	CF	MAPLE GROVE	MN		10/06/2023	8.750	222,457		(36)				375,000	09/19/2023
100131842	CF	SUISUN CITY	CA		10/06/2023	9.875	379,128		1				480,000	09/07/2023
100131843	CF	HYANNIS	MA		10/06/2023	8.999	334,993		(188)				470,000	09/13/2023
100131844	CF	FAIRFIELD	CA		10/06/2023	8.125	390,361		49				530,000	09/15/2023
100131845	CF	PERRIS	CA		10/06/2023	8.750	437,481		113				567,000	09/19/2023
100131846	CF	PALMDALE	CA		10/06/2023	9.625	347,754		(13)				430,000	09/14/2023
100131847	CF	LINCOLN	NE		10/06/2023	9.875	262,498		(63)				365,000	09/12/2023
100131848	CF	CHICAGO	IL		10/06/2023	8.999	180,929		(36)				255,000	09/22/2023
100131849	CF	BALTIMORE	MD		10/06/2023	8.625	275,123		7				366,000	09/14/2023
100131850	CF	SILVER SPRING	MD		10/06/2023	8.499	174,044		(82)				355,000	09/22/2023
100131852	CF	CHICAGO	IL		10/06/2023	8.999	179,734		(43)				260,000	09/21/2023
100131854	CF	DANBURY	CT		10/06/2023	8.875	331,937		(113)				480,000	09/22/2023
100131855	CF	CLAREMONT	CA		10/06/2023	7.375	436,561		196				800,000	09/11/2023
100131856		HOUSTON	TX		10/06/2023	8.625	121,208		(186)				144,000	09/15/2023
100131857	CF	MENIFEE	CA		10/06/2023	7.499	211,418		(41)				307,000	09/18/2023
100131859		PURCELL	OK		10/06/2023	8.875	135,294		(178)				160,000	09/20/2023
100131860		ORLANDO	FL		10/06/2023	8.625	289,697		(116)				359,000	09/13/2023
100131861	CF	BROOKFIELD	CT		10/06/2023	8.999	339,812		(24)				460,000	09/19/2023
100131863		HAMPTON	VA		10/06/2023	8.125	178,228		(96)				228,000	09/21/2023
100131864	CF	MYRTLE BEACH	SC		10/06/2023	7.999	99,155		(72)				130,000	09/13/2023
100131865		HAMPTON	VA		10/06/2023	8.125	178,375		(98)				228,000	09/21/2023
100131866		NEW LONDON	CT		10/06/2023	9.625	133,094		(118)				175,000	09/20/2023
100131867		TWAIN HARTE	CA		10/06/2023	9.625	394,726		(48)				500,000	09/07/2023
100131869		CORPUS CHRISTI	TX		10/06/2023	18.000	203,682		296				269,000	09/15/2023
100131870	CF	PUNTA GORDA	FL		10/06/2023	8.499	275,947		(128)				374,000	09/15/2023
100131871		KISSIMMEE	FL		10/06/2023	8.375	190,206		(185)				231,000	09/13/2023
100131873		WOMELSDORF	PA		10/06/2023	7.999	147,581		(30)				266,000	09/19/2023
100131874		UPPER MARLBORO	MD		10/06/2023	8.875	112,694		(226)				165,000	09/22/2023
100131876		BALTIMORE	MD		10/06/2023	9.499	152,568		(139)				155,000	10/14/2025
100131877		DALLAS	TX		10/06/2023	8.125	169,214		(103)				217,000	09/20/2023
100131878		MIAMI GARDENS	FL		10/06/2023	7.875	376,831		19				560,000	09/22/2023
100131879	CF	LA CROSSE	WI		10/06/2023	7.750	165,110		(67)				220,000	09/15/2023
100131883		CHARLESTON	SC		10/06/2023	8.250	207,844		(229)				525,000	09/19/2023
100131884		NEWARK	NJ		10/06/2023	8.999	310,884		(121)				475,000	09/20/2023
100131885	CF	CHOWCHILLA	CA		10/06/2023	7.375	191,950		81				410,000	09/15/2023
100131886	CF	DELTONA	FL		10/06/2023	7.499	184,385		(56)				375,000	09/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131887	CF	CHOWCHILLA	CA		10/06/2023	7.375	208,276		87				422,000	09/15/2023
100131888		INDEPENDENCE	MO		10/06/2023	8.999	109,012		(124)				138,000	09/14/2023
100131889	CF	CHOWCHILLA	CA		10/06/2023	7.375	208,221		89				422,000	09/15/2023
100131890	CF	COLUMBUS	OH		10/06/2023	7.375	149,689		64				244,000	09/15/2023
100131891	CF	LUBBOCK	TX		10/06/2023	8.125	116,526		(113)				165,000	09/14/2023
100131892		MIAMI	FL		10/06/2023	7.250	698,522		124				1,107,000	09/12/2023
100131893	CF	YUMA	AZ		10/06/2023	8.375	115,791		(125)				245,000	09/13/2023
100131898		KISSIMMEE	FL		10/06/2023	7.999	213,534		(204)				390,000	09/13/2023
100131899	CF	SHAFTER	CA		10/06/2023	8.999	246,771		(156)				460,000	09/14/2023
100131900		WILLIMANTIC	CT		10/06/2023	9.250	210,736		(154)				293,000	09/20/2023
100131902	CF	CAROLINA BEACH	NC		10/13/2023	7.625	268,952		(50)	(3)			690,000	08/10/2023
100131903	CF	DEL VALLE	TX		10/13/2023	7.625	267,876		(30)				355,000	08/11/2023
100131906	CF	BEND	OR		10/13/2023	7.125	678,607		(169)				1,350,000	08/24/2023
100131907	CF	PASSAIC	NJ		10/13/2023	7.000	257,105		(14)				353,000	08/17/2023
100131908	CF	SAN LUIS OBISPO	CA		10/13/2023	6.000	368,913		269				591,500	08/01/2023
100131909	CF	CHENEY	WA		10/13/2023	7.000	227,091		2				340,000	08/07/2023
100131910	CF	AUSTIN	TX		10/13/2023	7.625	558,877		(37)				850,000	08/25/2023
100131911	CF	DALLAS	TX		10/13/2023	7.750	298,995		(234)				515,000	08/29/2023
100131914	CF	CONCORD	NC		10/13/2023	6.875	504,079		33				695,000	08/22/2023
100131915	CF	SEVEN DEVILS	NC		10/13/2023	7.625	528,919		(170)				715,000	08/18/2023
100131917	CF	WEEHAWKEN	NJ		10/13/2023	7.750	867,351		(76)				1,180,000	08/23/2023
100131918	CF	GLEN ELLYN	IL		10/13/2023	8.000	326,902		(157)				475,000	08/21/2023
100131919	CF	NORTH MYRTLE BEACH	SC		10/13/2023	7.125	356,912		(29)				487,000	08/17/2023
100131922	CF	ROCKWALL	TX		10/13/2023	7.625	279,737		(90)				379,000	08/16/2023
100131923	CF	BOISE	ID		10/13/2023	7.500	242,622		(6)				348,000	08/16/2023
100131924	CF	BARTLETT	IL		10/13/2023	6.750	235,449		55				325,000	08/14/2023
100131926		BROKEN BOW	OK		10/13/2023	7.499	467,288		(71)				634,000	08/18/2023
100131927	CF	MANAHAWKIN	NJ		10/13/2023	7.990	333,923		(103)				475,000	08/24/2023
100131928	CF	SPRING HILL	TN		10/13/2023	8.125	356,159		(57)				454,000	08/21/2023
100131929	CF	HUMBLE	TX		10/13/2023	7.375	248,167		24				330,000	08/14/2023
100131930	CF	SARASOTA	FL		10/13/2023	7.625	316,300		14				432,000	08/11/2023
100131931	CF	ASHEVILLE	NC		10/13/2023	7.625	307,182		(26)				422,600	08/23/2023
100131932	CF	ARVADA	CO		10/13/2023	7.625	234,325		(88)				352,000	08/14/2023
100131933	CF	KATY	TX		10/13/2023	6.625	238,953		56				356,000	08/17/2023
100131934	CF	WAKE FOREST	NC		10/13/2023	6.625	314,458		110				445,000	08/11/2023
100131935	CF	WADDELL	AZ		10/13/2023	5.990	319,512		291				455,000	08/04/2023
100131936	CF	SUWANEE	GA		10/13/2023	6.625	300,077		208				398,000	08/08/2023
100131937	CF	BATAVIA	IL		10/13/2023	4.750	241,880		649				381,000	08/18/2023
100131938	CF	KYLE	TX		10/13/2023	5.500	240,355		345				354,000	08/21/2023
100131940	CF	LANCASTER	CA		10/13/2023	7.625	376,470		(6)				480,000	08/21/2023
100131941	CF	KANSAS CITY	MO		10/13/2023	7.125	218,294		(41)				307,000	08/17/2023
100131942	CF	NORTH PLAINS	OR		10/13/2023	5.875	284,888		278				407,000	08/16/2023
100131943	CF	SALT LAKE CITY	UT		10/13/2023	7.625	650,609		(140)				925,000	08/21/2023
100131944	CF	GARDEN CITY	UT		10/13/2023	6.750	702,621		86				1,155,000	08/21/2023
100131945	CF	FORT WORTH	TX		10/13/2023	7.625	231,861		(14)				295,000	08/22/2023
100131946	CF	FONTANA	CA		10/13/2023	7.500	503,541		(89)				700,000	08/22/2023
100131947	CF	MANHATTAN	IL		10/13/2023	7.375	223,724		(56)				352,000	08/23/2023
100131948	CF	CASA GRANDE	AZ		10/13/2023	6.625	241,140		70				348,000	08/15/2023
100131949	CF	AVONDALE	AZ		10/13/2023	7.500	392,829		51				509,000	08/24/2023
100131950	CF	PANAMA CITY BEACH	FL		10/13/2023	6.875	289,618		132				385,000	08/23/2023
100131951	CF	CAPE CORAL	FL		10/13/2023	7.375	288,289		(44)				435,000	08/25/2023
100131953	CF	PALM BEACH GARDENS	FL		10/13/2023	7.125	655,745		(72)				899,990	08/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131954	CF	TUCSON	AZ		10/13/2023	6.875	409,501		123				655,000	08/24/2023
100131955	CF	RIGGINS	ID		10/13/2023	7.500	257,917		(58)				347,500	08/18/2023
100131956	CF	ORO VALLEY	AZ		10/13/2023	7.625	289,862		(78)				400,000	08/17/2023
100131957	CF	MORRISVILLE	NC		10/13/2023	7.250	231,649		(32)				320,000	08/23/2023
100131958	CF	ALLEN	TX		10/13/2023	7.375	254,067		(58)				344,000	08/17/2023
100131959	CF	RICHMOND HILL	GA		10/13/2023	7.490	234,397		(71)				329,000	08/07/2023
100131960	CF	NEW SMYRNA BEACH	FL		10/13/2023	6.990	405,707		22				555,000	08/25/2023
100131961	CF	DECATUR	GA		10/13/2023	7.500	298,188		(22)				405,000	07/28/2023
100131962	CF	HENDERSONVILLE	NC		10/13/2023	7.625	276,022		(89)				385,000	08/21/2023
100131964	CF	RIVERSIDE	CA		10/13/2023	7.500	557,524		(156)				750,000	08/11/2023
100131965	CF	CASA GRANDE	AZ		10/13/2023	7.500	245,255		(62)				335,000	08/24/2023
100131966	CF	SAN ANTONIO	TX		10/13/2023	7.625	443,462		(186)				800,000	08/28/2023
100131967	CF	DORAL	FL		10/13/2023	7.875	641,472		(46)				815,000	08/24/2023
100131968	CF	BLAIRSVILLE	GA		10/13/2023	8.125	318,573		(50)				420,000	08/29/2023
100131970	CF	MURFREESBORO	TN		10/13/2023	7.625	241,802		(64)				330,000	08/21/2023
100131972	CF	COLUMBIA	MD		10/13/2023	7.125	303,389		(35)				449,750	08/14/2023
100131973	CF	BOWIE	MD		10/13/2023	7.125	376,666		21				515,000	08/25/2023
100131974	CF	MISSOULA	MT		10/13/2023	7.500	396,462		(110)				540,000	08/25/2023
100131977	CF	PORT ARANSAS	TX		10/13/2023	8.125	388,529		(10)				538,000	08/25/2023
100131978	CF	SAN DIEGO	CA		10/13/2023	8.125	557,702		(264)				740,000	08/25/2023
100131979	CF	PALISADE	CO		10/13/2023	7.750	288,706		(113)				430,000	08/28/2023
100131980	CF	GERMANTOWN	TN		10/13/2023	7.500	267,441		56				345,000	08/21/2023
100131981	CF	TURLOCK	CA		10/13/2023	8.125	289,611		(131)				455,000	08/23/2023
100131982	CF	CAPE CORAL	FL		10/13/2023	7.625	288,181		(122)				580,000	08/23/2023
100131983	CF	CLARKSVILLE	TN		10/13/2023	7.000	226,943		80				295,000	08/15/2023
100131984	CF	DURHAM	NC		10/13/2023	7.125	326,016		(27)				455,000	08/08/2023
100131986	CF	CONWAY	AR		10/13/2023	7.625	230,481		(95)				315,000	08/24/2023
100131987	CF	ONTARIO	CA		10/13/2023	5.875	465,122		461				708,600	08/14/2023
100131989	CF	OREM	UT		10/13/2023	7.500	328,824		(76)				475,000	08/24/2023
100131990	CF	SPOKANE	WA		10/13/2023	8.125	246,389		(60)				310,000	08/23/2023
100131991	CF	BOUNTIFUL	UT		10/13/2023	7.125	343,735		(19)				480,000	08/25/2023
100131992	CF	BAKERSFIELD	CA		10/13/2023	7.875	379,640		(29)				505,000	08/29/2023
100131994	CF	BENTONVILLE	AR		10/13/2023	7.625	302,137		(103)				405,000	08/24/2023
100131995	CF	BOERNE	TX		10/13/2023	7.375	245,381		(69)				355,000	08/25/2023
100131998	CF	POOLER	GA		10/13/2023	5.750	281,985		329				406,000	08/18/2023
100131999	CF	MATAGORDA	TX		10/13/2023	7.250	293,247		1				425,000	08/24/2023
100132000	CF	PORT ORCHARD	WA		10/13/2023	6.750	391,663		82				550,000	08/15/2023
100132001	CF	DURHAM	NC		10/13/2023	6.875	239,755		62				332,000	08/21/2023
100132002	CF	KATY	TX		10/13/2023	7.625	279,693		(82)				377,000	08/30/2023
100132004	CF	WEST JORDAN	UT		10/13/2023	8.000	339,072		(113)				526,000	08/28/2023
100132005	CF	CUMMING	GA		10/13/2023	7.375	287,508		46				370,000	08/28/2023
100132006	CF	VANCOUVER	WA		10/13/2023	7.625	357,750		(123)				495,000	08/24/2023
100132007	CF	LOCKHART	TX		10/13/2023	7.625	230,642		(61)				325,000	08/24/2023
100132008	CF	PHOENIX	AZ		10/13/2023	6.125	349,126		370				475,000	08/01/2023
100132009	CF	BIGELOW	AR		10/13/2023	7.490	236,234		(10)				315,000	08/28/2023
100132010	CF	CONVERSE	TX		10/13/2023	4.875	340,602		812				525,000	08/28/2023
100132012	CF	LUTZ	FL		10/13/2023	7.625	269,987		(48)				370,000	08/21/2023
100132013	CF	HIXSON	TN		10/13/2023	7.375	407,807		44				525,000	08/29/2023
100132014	CF	PORTLAND	OR		10/13/2023	7.499	583,877		75				800,000	08/31/2023
100132015	CF	BEND	OR		10/13/2023	7.625	627,899		(20)				800,000	08/24/2023
100132016	CF	SAINT AUGUSTINE	FL		10/13/2023	7.875	286,541		(5)				368,000	08/21/2023
100132017	CF	MURFREESBORO	TN		10/13/2023	7.250	295,925		103				385,000	08/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132018	CF	CHARLOTTE	NC		10/13/2023	7.500	234,174		(12)				304,200	08/25/2023
100132019	CF	PANAMA CITY	FL		10/13/2023	7.875	289,181		30				375,000	08/29/2023
100132020	CF	BEAUMONT	CA		10/13/2023	7.125	389,723		113				529,500	08/18/2023
100132021	CF	KISSIMMEE	FL		10/13/2023	7.625	328,577		12				420,000	08/25/2023
100132022	CF	YUMA	AZ		10/13/2023	7.125	230,210		(32)				313,000	08/26/2023
100132023	CF	FORT WORTH	TX		10/13/2023	7.625	250,364		(74)				360,000	08/31/2023
100132024	CF	NEWARK	NJ		10/13/2023	7.625	260,163		(69)				370,000	08/31/2023
100132025	CF	PROSPECT PARK	NJ		10/13/2023	6.999	464,602		106				640,000	09/08/2023
100132027	CF	NAMPA	ID		10/13/2023	7.625	269,742		(8)				356,000	08/26/2023
100132028	CF	PATERSON	NJ		10/13/2023	6.999	395,652		90				545,000	09/08/2023
100132030	CF	PHILADELPHIA	PA		10/13/2023	7.499	273,782		10				373,000	09/07/2023
100132031	CF	DURHAM	NC		10/13/2023	7.625	310,923		29				400,000	08/31/2023
100132033	CF	FOREST LAKE	MN		10/13/2023	7.625	503,044		(141)				677,000	09/01/2023
100132034	CF	DAWSONVILLE	GA		10/13/2023	7.375	284,040		(41)				388,000	08/31/2023
100132035	CF	BELLEVUE	WA		10/13/2023	6.999	336,998		(30)				540,000	09/01/2023
100132036	CF	GLENDALE	AZ		10/13/2023	7.125	297,698		(22)				410,000	08/25/2023
100132038	CF	LAS VEGAS	NV		10/13/2023	6.624	265,908		55				440,000	08/24/2023
100132039	CF	SUWANEE	GA		10/13/2023	7.250	301,017		(5)				413,000	08/31/2023
100132040	CF	SHORELINE	WA		10/13/2023	7.625	590,240		(156)				865,000	08/29/2023
100132045	CF	SPANAWAY	WA		10/13/2023	7.625	383,478		9				494,000	08/30/2023
100132046	CF	JOSHUA TREE	CA		10/13/2023	7.625	289,116		(64)				430,000	08/31/2023
100132050	CF	BOSTON	MA		10/13/2023	7.624	289,440		119				397,000	08/31/2023
100132052	CF	MERCED	CA		10/13/2023	7.125	294,697		(25)				433,000	08/31/2023
100132053	CF	POMPANO BEACH	FL		10/13/2023	5.250	184,411		896				600,000	04/04/2023
100132054	CF	FORT LAUDERDALE	FL		10/13/2023	7.500	258,113		(24)				352,000	08/29/2023
100132055	CF	MURRIETA	CA		10/13/2023	5.624	513,677		632				915,000	08/25/2023
100132056	CF	TAMPA	FL		10/13/2023	6.500	286,781		108				400,000	08/28/2023
100132057	CF	LEANDER	TX		10/13/2023	6.000	290,082		264				416,000	02/27/2023
100132058	CF	GLASSBORO	NJ		10/13/2023	6.750	256,306		73				362,000	03/10/2023
100132059	CF	ELLIJAY	GA		10/13/2023	6.875	314,179		24				450,000	08/18/2023
100132060	CF	MELISSA	TX		10/13/2023	6.990	342,842		(6)				468,000	08/18/2023
100132061	CF	DAWSONVILLE	GA		10/13/2023	7.250	234,506		14				344,000	08/15/2023
100132062	CF	LOGANVILLE	GA		10/13/2023	6.625	225,270		64				319,000	04/07/2023
100132064	CF	COLUMBIA	MO		10/13/2023	7.625	360,739		(116)				485,000	07/17/2023
100132066	CF	PAIGE	TX		10/13/2023	7.625	438,533		17				600,000	07/24/2023
100132068	CF	SAN DIEGO	CA		10/13/2023	7.625	815,203		(148)				1,100,000	08/22/2023
100132069	CF	GAINESVILLE	GA		10/13/2023	7.375	193,753		(22)				370,000	08/31/2023
100132070	CF	ELIZABETH	NJ		10/13/2023	6.500	345,035		126				560,000	07/27/2023
100132071	CF	LOGANVILLE	GA		10/13/2023	6.490	251,368		70				375,000	07/31/2023
100132072	CF	STATEN ISLAND	NY		10/13/2023	6.250	652,693		675				935,000	07/20/2023
100132073	CF	SAINT PAUL	MN		10/13/2023	7.375	398,708		(52)				540,000	08/02/2023
100132074	CF	COVENTRY TOWNSHIP	OH		10/13/2023	6.990	240,510		(8)				360,000	07/20/2023
100132075	CF	MONSEY	NY		10/13/2023	6.750	244,403		205				325,000	08/01/2023
100132076	CF	ELIZABETH	NJ		10/13/2023	7.125	507,914		26				695,000	07/28/2023
100132077	CF	AVENTURA	FL		10/13/2023	7.500	325,460		(58)				450,000	08/04/2023
100132078	CF	MUSCOY	CA		10/13/2023	7.625	360,926		(104)				510,000	07/31/2023
100132080	CF	LOS ANGELES	CA		10/13/2023	7.500	555,186		(148)				800,000	08/09/2023
100132081	CF	POOLER	GA		10/13/2023	5.750	290,559		537				408,000	07/31/2023
100132083	CF	TEMPLE	TX		10/13/2023	6.990	224,431		(5)				314,000	08/30/2023
100132085	CF	ANGEL FIRE	NM		10/13/2023	7.625	492,244		45				645,000	07/31/2023
100132087	CF	HEBER CITY	UT		10/13/2023	7.375	981,287		7				1,420,000	08/10/2023
100132088	CF	MESQUITE	TX		10/13/2023	7.625	266,018		(57)				378,000	08/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132090	CF	BORDENTOWN	NJ		10/13/2023	7.625	257,463		(59)				400,000	08/04/2023
100132091	CF	JERSEY CITY	NJ		10/13/2023	7.500	392,035		(60)				560,000	08/07/2023
100132092	CF	MARIETTA	GA		10/13/2023	7.375	231,298		21				300,000	08/07/2023
100132093	CF	CONVERSE	TX		10/13/2023	4.875	338,991		811				525,000	08/11/2023
100132094	CF	SALT LAKE CITY	UT		10/13/2023	7.250	391,129		(7)				550,000	08/10/2023
100132095	CF	TIVERTON	RI		10/13/2023	7.490	294,360		(24)				485,000	08/14/2023
100132096	CF	JACKSONVILLE	FL		10/13/2023	6.499	255,963		201				340,000	08/18/2023
100132098	CF	GILCHRIST	TX		10/13/2023	7.375	465,303		(22)				650,000	08/07/2023
100132099	CF	HAMILTON	NJ		10/13/2023	7.625	426,258		(80)				575,000	08/14/2023
100132100	CF	CHELAN	WA		10/13/2023	7.490	365,867		(62)				498,000	08/04/2023
100132102	CF	FORT MYERS	FL		10/13/2023	7.625	244,716		(48)				330,000	08/10/2023
100132103	CF	CAPE CORAL	FL		10/13/2023	7.490	289,349		118				482,000	07/31/2023
100132104	CF	PETERBOROUGH	NH		10/13/2023	6.500	342,639		208				520,000	08/16/2023
100132107	CF	LAKELAND	FL		10/13/2023	7.500	233,000		(36)				315,000	08/18/2023
100132108	CF	LAKELAND	FL		10/13/2023	7.500	233,006		(36)				315,000	08/18/2023
100132110	CF	PEACHTREE CITY	GA		10/13/2023	7.500	278,875		65				360,000	08/15/2023
100132111	CF	WOONSOCKET	RI		10/13/2023	7.500	340,169		(35)				465,000	08/18/2023
100132112	CF	LANCASTER	PA		10/13/2023	7.625	227,001		(62)				307,000	08/14/2023
100132113	CF	JACKSON	NJ		10/13/2023	7.625	348,281		(115)				500,000	08/22/2023
100132114	CF	NORTH CHESTERFIELD	VA		10/13/2023	7.375	276,966		(15)				386,000	08/16/2023
100132115	CF	COLTEWAH	TN		10/13/2023	7.500	241,611		(52)				349,000	08/15/2023
100132117	CF	SOUTH YARMOUTH	MA		10/13/2023	7.250	354,097		(27)				485,000	08/18/2023
100132118	CF	DAVENPORT	FL		10/13/2023	7.375	262,168		(40)				355,000	08/18/2023
100132119	CF	SAINT AUGUSTINE	FL		10/13/2023	7.625	234,327		(93)				320,000	08/14/2023
100132120	CF	SAINT AUGUSTINE	FL		10/13/2023	7.625	227,816		(80)				315,000	08/11/2023
100132121	CF	WOODBRIDGE	VA		10/13/2023	7.875	321,053		(137)				480,000	08/10/2023
100132122	CF	HUGER	SC		10/13/2023	5.250	272,134		453				457,000	08/10/2023
100132123	CF	DAYTONA BEACH	FL		10/13/2023	7.625	228,806		(92)				309,000	08/15/2023
100132124	CF	SAINT AUGUSTINE	FL		10/13/2023	7.625	149,575		(188)				321,000	08/11/2023
100132125	CF	PUYALLUP	WA		10/13/2023	6.875	287,440		44	(1)			550,000	08/10/2023
100132127	CF	ROSEVILLE	CA		10/13/2023	7.625	405,520		(108)				545,000	08/04/2023
100132128	CF	KENNEWICK	WA		10/13/2023	5.750	269,240		287				424,000	08/01/2023
100132129	CF	SHERMAN	TX		10/13/2023	7.625	238,926		2				310,000	08/15/2023
100132131	CF	HENDERSONVILLE	NC		10/13/2023	5.750	254,264		406				351,000	08/03/2023
100132132	CF	SARATOGA SPRINGS	UT		10/13/2023	6.750	280,686		58				389,000	08/10/2023
100132133	CF	BATON ROUGE	LA		10/13/2023	7.625	222,187		2				285,500	08/08/2023
100132134	CF	ROGERS	AR		10/13/2023	7.125	247,476		(25)				343,000	08/15/2023
100132136	CF	DENTON	TX		10/13/2023	5.750	268,219		297				390,000	08/14/2023
100132137	CF	ANKENY	IA		10/13/2023	5.750	228,203		305				353,000	08/09/2023
100132138	CF	FORT WORTH	TX		10/13/2023	5.750	242,819		258				375,000	08/17/2023
100132140	CF	WINDSOR	CO		10/13/2023	6.875	330,003		204				468,000	08/04/2023
100132141	CF	CONVERSE	TX		10/13/2023	4.875	339,500		824				525,000	08/15/2023
100132142	CF	CRESSON	TX		10/13/2023	7.990	406,917		(45)				550,000	08/21/2023
100132143	CF	WILMINGTON	NC		10/13/2023	7.625	242,934		(102)				327,000	08/16/2023
100132145	CF	PORTLAND	OR		10/13/2023	7.125	437,838		(6)				665,000	08/17/2023
100132237	CF	CHARLOTTE	NC		10/13/2023	7.500	266,677		(93)				400,000	08/16/2023
100132240	CF	ANNA	TX		10/13/2023	7.375	305,000		(143)				414,000	08/25/2023
100132241	CF	ANNA	TX		10/13/2023	7.375	279,892		(128)				380,000	08/29/2023
100132242	CF	ANNA	TX		10/13/2023	7.375	299,048		(133)				405,000	08/31/2023
100132243	CF	DAYTONA BEACH	FL		10/13/2023	7.990	282,415		49				365,000	09/01/2023
100132244	CF	ANNA	TX		10/13/2023	7.375	263,792		(135)				378,900	08/25/2023
100132246	CF	ANNA	TX		10/13/2023	7.375	292,238		(67)				397,000	08/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132247	CF	MARICOPA	AZ		10/13/2023	4.990	327,123		961				505,000	08/05/2023
100132248	CF	DAYTONA BEACH	FL		10/13/2023	7.500	264,626		(32)				360,000	08/25/2023
100132249	CF	CASA GRANDE	AZ		10/13/2023	5.625	219,543		425				365,000	07/27/2023
100132250	CF	WENDELL	NC		10/13/2023	4.750	280,897		1,157				440,000	08/11/2023
100132251	CF	WINTER GARDEN	FL		10/13/2023	6.625	357,371		184				560,000	08/25/2023
100132252	CF	LEWES	DE		10/13/2023	7.500	546,507		(263)				962,000	08/28/2023
100132254	CF	LATHROP	CA		10/13/2023	7.990	560,432		41				740,000	08/25/2023
100132255	CF	SALISBURY	MA		10/13/2023	7.500	570,556		(69)				776,000	08/31/2023
100132257	CF	DEEPHAVEN	MN		10/13/2023	7.500	315,119		(127)				428,000	08/14/2023
100132258	CF	LEBANON	TN		10/13/2023	6.990	277,246		45				380,000	08/25/2023
100132259	CF	CHARLOTTE	NC		10/13/2023	7.500	260,920		104				337,000	08/28/2023
100132261	CF	MEBANE	NC		10/13/2023	5.990	298,661		523				430,000	07/27/2023
100132263	CF	GARNER	NC		10/13/2023	6.125	291,423		366				420,000	08/25/2023
100132264	CF	DAVENPORT	FL		10/13/2023	7.625	229,396		75				297,000	08/31/2023
100132265	CF	DAYTONA BEACH	FL		10/13/2023	6.625	268,558		359				360,000	08/25/2023
100132267	CF	SEASIDE PARK	NJ		10/13/2023	6.750	356,048		13				890,000	08/21/2023
100132268	CF	BETHESDA	MD		10/13/2023	7.500	444,468		(638)				1,212,000	08/24/2023
100132269	CF	MONTGOMERY CENTER	VT		10/13/2023	7.625	289,338		(119)				390,000	08/23/2023
100132271	CF	LOGANVILLE	GA		10/13/2023	7.125	402,225		395				528,000	08/23/2023
100132272	CF	HERMOSA BEACH	CA		10/13/2023	6.875	588,629		(39)				2,000,000	08/30/2023
100132275	CF	FREDERICK	MD		10/13/2023	6.990	311,475		31				440,000	08/21/2023
100132276	CF	KIRKLAND	WA		10/13/2023	6.125	308,408		297				465,000	08/28/2023
100132277	CF	LEANDER	TX		10/13/2023	6.990	398,624		(77)				640,000	08/23/2023
100132278	CF	LAKE LURE	NC		10/13/2023	7.125	317,061		216				440,000	08/14/2023
100132279	CF	CYPRESS	TX		10/13/2023	6.625	263,913		154				371,000	08/30/2023
100132280	CF	MIAMI	FL		10/13/2023	6.625	266,945		356				435,000	08/22/2023
100132281	CF	CHERRY HILL	NJ		10/13/2023	7.500	296,063		(163)				400,000	08/18/2023
100132282	CF	MAHWAH	NJ		10/13/2023	5.990	265,286		352				400,000	08/18/2023
100132283	CF	TOMBALL	TX		10/13/2023	6.990	249,810		92				338,000	08/16/2023
100132284	CF	SHANDAKEN	NY		10/13/2023	6.990	551,445		345				763,000	09/12/2023
100132285	CF	BREMERTON	WA		10/13/2023	6.990	311,005		25				480,000	08/26/2023
100132286	CF	LEBANON	TN		10/13/2023	7.500	373,899		(58)				520,000	08/29/2023
100132287	CF	TUJUNGA	CA		10/13/2023	6.500	270,986		68				710,000	08/12/2023
100132288	CF	BRIDGTON	ME		10/13/2023	7.375	388,599		(36)				535,000	08/23/2023
100132289	CF	LANDING	NJ		10/13/2023	6.625	205,024		46				680,000	08/31/2023
100132290	CF	KATY	TX		10/13/2023	7.625	238,203		3				312,000	08/25/2023
100132291	CF	WALL	NJ		10/13/2023	7.125	361,773		5				500,000	08/21/2023
100132293	CF	LOGANVILLE	GA		10/13/2023	6.625	267,273		219				476,000	08/28/2023
100132294	CF	GRAYSLAKE	IL		10/13/2023	7.375	250,244		119				325,000	08/23/2023
100132296	CF	STEPHENSON	VA		10/13/2023	7.990	312,636		(121)				435,500	08/28/2023
100132297	CF	OVERLAND PARK	KS		10/13/2023	7.125	278,110		22				398,000	08/22/2023
100132298	CF	MOORESVILLE	NC		10/13/2023	7.625	287,994		(77)				412,000	08/29/2023
100132299	CF	MILPITAS	CA		10/13/2023	7.125	489,480		(266)				1,150,000	08/24/2023
100132300	CF	HUNTER	NY		10/13/2023	7.625	127,265		69				331,000	09/07/2023
100132301	CF	ST AUGUSTINE	FL		10/13/2023	6.500	234,985		185				346,600	08/24/2023
100132302	CF	ORLANDO	FL		10/13/2023	7.990	385,745		(173)				527,000	08/29/2023
100132303	CF	MELISSA	TX		10/13/2023	6.625	278,568		170				420,000	08/28/2023
100132304	CF	LAKE ARIEL	PA		10/13/2023	7.990	250,476		(31)				320,000	08/24/2023
100132305	CF	PRINCETON	TX		10/13/2023	7.500	223,645		(154)				301,900	08/31/2023
100132306	CF	EUGENE	OR		10/13/2023	5.875	189,832		245				416,000	08/28/2023
100132307	CF	WOODSTOCK	GA		10/13/2023	5.500	228,540		563				488,000	08/28/2023
100132308	CF	MANKATO	MN		10/13/2023	7.500	223,322		(49)				331,000	08/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132310	CF	INDIO	CA		10/13/2023	6.875	443,952		157				625,000	08/30/2023
100132313	CF	PORT ORCHARD	WA		10/13/2023	5.875	270,667		405				630,000	08/29/2023
100132314	CF	WINTER GARDEN	FL		10/13/2023	7.125	220,771		(173)				520,000	09/06/2023
100132315	CF	STOUGHTON	WI		10/13/2023	7.625	230,327		(143)				312,000	08/28/2023
100132316	CF	JOHNSTOWN	CO		10/13/2023	7.125	260,589		159				339,000	08/30/2023
100132317	CF	MIAMI	FL		10/13/2023	7.625	248,547		(306)				850,000	08/31/2023
100132319	CF	AUSTELL	GA		11/03/2023	4.125	171,842		1,091				260,000	02/04/2022
100132321	CF	HIRAM	GA		11/03/2023	6.250	271,622		455				358,000	11/10/2021
100132324		CAPE FAIR	MO		11/03/2023	5.125	213,510		1,160				350,000	03/03/2022
100132325	CF	MONROE	NC		11/03/2023	6.000	447,971		1,697				614,000	04/29/2022
100132326		CAMDENTON	MO		11/03/2023	5.775	838,237		4,185				1,350,000	03/04/2022
100132327		LUTZ	FL		11/03/2023	5.000	82,431		546				209,000	11/17/2021
100132328	CF	RANCHO CORDOVA	CA		11/03/2023	6.990	411,134		1,024				551,000	05/05/2022
100132329	CF	MANTECA	CA		11/03/2023	7.625	442,851		1,292				620,000	04/21/2022
100132331		COVINGTON	GA		11/03/2023	5.865	137,551		470				222,000	01/12/2022
100132332	CF	HOMESTEAD	FL		11/03/2023	7.625	323,176		344				395,000	05/02/2022
100132334	CF	NIPOMO	CA		11/03/2023	6.375	656,292		2,172				975,000	04/25/2022
100132335	CF	MCDONOUGH	GA		11/03/2023	7.500	313,633		479				410,000	04/27/2022
100132336	CF	GARDENA	CA		11/03/2023	6.500	640,828		2,201				918,000	05/06/2022
100132337	CF	CORONA	CA		11/03/2023	7.375	764,108		1,113				995,000	05/02/2022
100132338	CF	CITRUS HEIGHTS	CA		11/03/2023	7.000	410,749		1,765				580,000	04/19/2022
100132339	CF	CUTLER BAY	FL		11/03/2023	7.500	396,281		540				485,000	05/26/2022
100132340	CF	BEAVERTON	OR		11/03/2023	7.000	501,080		1,109				680,000	05/13/2022
100132343		FONTANA	CA		11/03/2023	6.875	646,144		1,442				822,000	06/06/2022
100132344	CF	PALM HARBOR	FL		11/03/2023	6.500	724,735		2,119				950,000	06/15/2022
100132346	CF	KINGSVILLE	MD		11/03/2023	6.250	605,389		2,023				858,000	06/23/2022
100132347	CF	LAS VEGAS	NV		11/03/2023	8.250	517,336		1,458				725,000	06/15/2022
100132348	CF	CLOVIS	CA		11/03/2023	6.875	476,091		1,051				620,000	06/24/2022
100132349	CF	PORT SAINT LUCIE	FL		11/03/2023	5.875	301,055		1,067				445,000	06/24/2022
100132350	CF	CHINO	CA		11/03/2023	7.625	514,273		803				651,000	05/19/2022
100132351	CF	ANAHEIM	CA		11/03/2023	7.250	347,122		396				695,000	07/05/2022
100132352	CF	SCOTTSDALE	AZ		11/03/2023	6.625	276,714		576				372,000	06/28/2022
100132353	CF	DURHAM	NC		11/03/2023	6.875	400,246		732				563,000	07/14/2022
100132354		ANTHEM	AZ		11/03/2023	7.375	1,152,578		1,032				1,850,000	03/13/2025
100132355	CF	CANTON	GA		11/03/2023	7.375	377,627		347				607,000	07/08/2022
100132356	CF	CLE ELUM	WA		11/03/2023	7.500	572,679		689				734,000	07/14/2022
100132357	CF	LOS ANGELES	CA		11/03/2023	8.875	545,667		317				649,000	06/10/2022
100132358	CF	DEERFIELD	FL		11/03/2023	7.625	410,930		525				530,000	06/29/2022
100132359	CF	SPANISH FORK	UT		11/03/2023	7.250	488,366		719				600,000	07/01/2022
100132361	CF	GEORGETOWN	TX		11/03/2023	7.000	304,961		509				432,000	08/04/2022
100132362	CF	ALLEN	TX		11/03/2023	7.625	345,013		263				413,000	07/15/2022
100132363	CF	RANDALLSTOWN	MD		11/03/2023	6.875	516,578		1,259				700,000	06/15/2022
100132365	CF	SARASOTA	FL		11/03/2023	7.125	680,219		1,218				1,380,000	07/15/2022
100132366		PHILADELPHIA	PA		11/03/2023	9.625	135,731		(67)				183,500	08/04/2022
100132371	CF	SPARKS	NV		11/03/2023	9.875	658,958		(160)				740,000	04/21/2023
100132374	CF	SPRING HILL	FL		11/03/2023	5.990	219,520		851				300,000	01/28/2022
100132377	CF	ANAHEIM	CA		11/03/2023	8.375	890,379		(10)				1,070,000	04/20/2023
100132378	CF	SPRING HILL	FL		11/03/2023	7.750	209,165		46				385,000	05/03/2023
100132379	CF	SALINAS	CA		11/03/2023	8.000	908,367		641				1,282,000	05/12/2023
100132381	CF	AUSTIN	TX		11/03/2023	8.750	988,943		137				1,200,000	04/24/2023
100132382	CF	FORT MOHAVE	AZ		11/03/2023	9.500	215,571		62				249,000	04/27/2023
100132386		CHICAGO	IL		11/03/2023	8.000	471,021		4,659				695,000	05/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132387		JACKSONVILLE	FL		11/03/2023	8.000	145,689		25				245,500	06/14/2023
100132391	CF	CHESAPEAKE BEACH	MD		11/03/2023	8.000	435,507		198				572,000	05/17/2023
100132392		MEMPHIS	TN		11/03/2023	7.500	104,627		78				148,000	05/31/2023
100132393		MEMPHIS	TN		11/03/2023	7.500	97,349		75				140,000	06/01/2023
100132395		MEMPHIS	TN		11/03/2023	7.500	95,154		79				135,000	06/06/2023
100132396		MEMPHIS	TN		11/03/2023	7.500	109,627		93				147,000	06/09/2023
100132399		MEMPHIS	TN		11/03/2023	7.500	98,870		76				142,000	06/09/2023
100132400		MEMPHIS	TN		11/03/2023	7.500	132,352		104				196,000	06/09/2023
100132402	CF	PINELLAS PARK	FL		11/03/2023	7.625	168,438		78				285,000	05/24/2023
100132403	CF	SAN JOSE	CA		11/03/2023	7.625	769,810		150				1,500,000	05/16/2023
100132405	CF	AGOURA HILLS	CA		11/03/2023	7.750	628,980		23				910,000	05/18/2023
100132406	CF	LA PUENTE	CA		11/03/2023	7.625	129,205		45				640,000	05/12/2023
100132409	CF	SAN DIEGO	CA		11/03/2023	7.875	460,975		72				730,000	06/09/2023
100132410		SATELLITE BEACH	FL		11/03/2023	7.875	703,038		117				995,000	05/23/2023
100132411		HOUSTON	TX		11/03/2023	7.875	281,182		108				390,000	07/10/2023
100132413	CF	HOOVER	AL		11/03/2023	7.375	118,590		483				697,900	05/26/2023
100132414	CF	LITHIA	FL		11/03/2023	9.250	756,940		301				885,000	05/11/2023
100132415		PORT SAINT JOE	FL		11/03/2023	8.375	1,295,577		801				2,100,000	05/04/2023
100132419		CAPE CORAL	FL		11/03/2023	7.700	292,989		200				535,000	05/31/2023
100132420		PIGEON FORGE	TN		11/03/2023	7.875	749,248		196				1,050,000	06/01/2023
100132421	CF	HOUSTON	TX		11/03/2023	7.625	288,842		184				435,000	05/17/2023
100132422	CF	FOUNTAIN HILLS	AZ		11/03/2023	7.750	343,799		92				517,000	05/19/2023
100132425		NORTH EAST	MD		11/03/2023	8.125	169,302		43				250,000	06/02/2023
100132428	CF	WEST PALM BEACH	FL		11/03/2023	7.875	275,455		46				370,000	06/30/2023
100132429	CF	WINDERMERE	FL		11/03/2023	7.625	930,881		451				1,415,000	05/18/2023
100132432	CF	WINTER HAVEN	FL		11/03/2023	8.990	272,035		(211)				363,000	05/25/2023
100132436	CF	WAILUKU	HI		11/03/2023	7.625	708,323		381				995,000	06/23/2023
100132439		ATLANTA	GA		11/03/2023	7.500	599,055		628				935,000	05/23/2023
100132441	CF	FRIENDSHIP	WI		11/03/2023	8.750	178,693		(36)				240,000	06/30/2023
100132442	CF	ODESSA	FL		11/03/2023	8.500	643,083		593				850,000	06/05/2023
100132443		LAKE PLACID	NY		11/03/2023	7.500	231,187		363				365,000	05/16/2023
100132444		MONTAGUE	NJ		11/03/2023	8.500	86,256		(19)				120,000	06/02/2023
100132447	CF	VISTA	CA		11/03/2023	8.875	703,009		(80)				804,000	05/26/2023
100132448	CF	MICCO	FL		11/03/2023	7.750	185,769		86				259,000	06/29/2023
100132449	CF	LYNWOOD	CA		11/03/2023	8.625	495,426		(956)				585,000	05/24/2023
100132450	CF	CAPE CORAL	FL		11/03/2023	8.375	418,905		94				489,000	05/31/2023
100132451	CF	AUSTIN	TX		11/03/2023	7.875	558,176		72				765,000	06/05/2023
100132453	CF	SAN JOSE	CA		11/03/2023	7.375	532,107		491				950,000	06/09/2023
100132455		PARADISE VALLEY	AZ		11/03/2023	7.750	2,507,784		919				5,247,000	06/14/2023
100132458		RANCHO CORDOVA	CA		11/03/2023	7.750	381,772		140				530,000	06/09/2023
100132461		KISSIMMEE	FL		11/03/2023	7.375	184,046		183				331,000	06/15/2023
100132462	CF	MIAMI	FL		11/03/2023	7.375	471,121		361				625,000	06/30/2023
100132464		WILMINGTON	NC		11/03/2023	7.875	254,544		45				366,000	05/23/2023
100132465	CF	GAITHERSBURG	MD		11/03/2023	8.125	553,180		135				790,000	05/31/2023
100132466	CF	LIVERMORE	CA		11/03/2023	7.875	1,383,006		537				1,870,000	06/01/2023
100132470	CF	HANFORD	CA		11/03/2023	7.750	238,091		226				340,000	06/17/2023
100132471	CF	WOLCOTT	CT		11/03/2023	7.500	143,575		64				215,000	06/09/2023
100132472		FORT MYERS	FL		11/03/2023	8.500	179,885		334				287,000	06/01/2023
100132474	CF	SAMMAMISH	WA		11/03/2023	7.375	1,915,480		895				3,800,000	06/30/2023
100132475	CF	PALM HARBOR	FL		11/03/2023	7.500	241,436		100				400,000	06/13/2023
100132476	CF	FRESNO	CA		11/03/2023	7.500	204,423		89				330,000	06/23/2023
100132478	CF	DAPHNE	AL		11/03/2023	8.250	219,864		(16)				302,000	06/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132480	CF	VERO BEACH	FL		11/03/2023	7.875	376,339		5,785				510,000	06/21/2023
100132481	CF	VERO BEACH	FL		11/03/2023	7.875	358,186		5,500				505,000	06/21/2023
100132482	CF	GREENVILLE	SC		11/03/2023	7.750	268,408		68				394,000	07/20/2023
100132484		LOGANVILLE	GA		11/03/2023	8.250	301,669		(109)				445,000	08/04/2025
100132485	CF	MANTECA	CA		11/03/2023	7.875	376,435		108				520,000	06/02/2023
100132487	CF	NEW HOPE	PA		11/03/2023	7.625	631,595		459				1,281,000	06/26/2023
100132489	CF	LOS ANGELES	CA		11/03/2023	10.000	536,447		80				610,000	06/05/2023
100132492		LONGMONT	CO		11/03/2023	7.500	479,321		214				775,000	06/06/2023
100132493	CF	REYNOLDSBURG	OH		11/03/2023	8.500	452,831		578				554,190	06/05/2023
100132495	CF	ISLE OF PALMS	SC		11/03/2023	7.000	362,519		347				1,350,000	07/07/2023
100132496	CF	KATY	TX		11/03/2023	7.375	333,784		170				690,000	06/09/2023
100132497	CF	GLENDALE	AZ		11/03/2023	7.625	941,355		353				1,225,000	06/06/2023
100132499		HOUSTON	TX		11/03/2023	7.250	848,014		845				1,360,000	06/16/2023
100132501	CF	BOWIE	MD		11/03/2023	8.875	786,582		504				1,108,000	06/07/2023
100132502		LAS VEGAS	NV		11/03/2023	10.000	565,425		33				677,000	06/08/2023
100132503	CF	MENIFEE	CA		11/03/2023	7.500	406,371		138				650,000	06/29/2023
100132504	CF	KYLE	TX		11/03/2023	8.500	373,242		12				455,000	06/27/2023
100132505	CF	BAKERSFIELD	CA		11/03/2023	8.375	351,443		32				465,000	06/23/2023
100132507	CF	HERMOSA BEACH	CA		11/03/2023	7.250	1,540,799		779				2,310,000	06/20/2023
100132508	CF	PASCO	WA		11/03/2023	8.500	221,791		(74)				333,000	06/16/2023
100132509	CF	NEW MARKET	AL		11/03/2023	9.625	256,905		(152)				315,000	07/11/2023
100132510		MELBOURNE	FL		11/03/2023	8.625	162,253		(110)				255,000	06/09/2023
100132512	CF	FRESNO	CA		11/03/2023	7.875	318,519		99				415,000	06/28/2023
100132514	CF	BOTHELL	WA		11/03/2023	7.625	630,301		311				880,000	06/11/2023
100132515	CF	OUDJOE KEY	FL		11/03/2023	9.750	815,944		760				980,000	06/09/2023
100132516		LOCUST GROVE	GA		11/03/2023	7.625	185,388		108				325,000	06/08/2023
100132519		HOLYOKE	MA		11/03/2023	8.000	173,173		74				258,000	06/21/2023
100132520		ROSEVILLE	CA		11/03/2023	7.750	432,669		148				600,000	06/12/2023
100132522	CF	RANCHO CUCAMONGA	CA		11/03/2023	7.375	281,196		127				980,000	06/14/2023
100132523	CF	NEW BRAUNFELS	TX		11/03/2023	7.125	282,724		212				502,000	06/30/2023
100132525		SAN ANTONIO	TX		11/03/2023	8.500	217,872		(39)				285,000	07/14/2023
100132527	CF	SAINT LOUIS	MO		11/03/2023	9.000	175,483		(7)				244,000	06/09/2023
100132530	CF	SAINT LOUIS	MO		11/03/2023	9.000	175,902		(15)				244,000	06/09/2023
100132531		BROOKLYN	NY		11/03/2023	7.875	1,198,574		281				1,650,000	07/07/2023
100132532	CF	PENNSAUKEN	NJ		11/03/2023	9.750	241,705		43				276,000	06/16/2023
100132534	CF	SANTA MONICA	CA		11/03/2023	7.875	897,335		82				1,180,000	06/29/2023
100132540		DALLAS	TX		11/03/2023	7.875	1,030,991		225				1,450,000	06/09/2023
100132543		PHOENIX	AZ		11/03/2023	7.750	622,574		278				925,000	06/28/2023
100132544	CF	CONCORD	CA		11/03/2023	7.500	349,260		226				670,000	06/16/2023
100132545	CF	NORTH LAUDERDALE	FL		11/03/2023	7.500	334,087		289				480,000	06/29/2023
100132546		LAKE CITY	FL		11/03/2023	7.875	196,510		38				272,000	07/14/2023
100132549	CF	ANGIER	NC		11/03/2023	7.750	274,062		50				360,000	06/21/2023
100132551	CF	LEHI	UT		11/03/2023	7.625	854,346		231				2,000,000	06/26/2023
100132552	CF	MARTINEZ	CA		11/03/2023	7.250	1,417,378		998				1,985,000	06/23/2023
100132553	CF	NEDERLAND	TX		11/03/2023	9.750	242,545		(134)				270,000	06/23/2023
100132554	CF	SHAWNEE	OK		11/03/2023	8.375	295,828		31				409,000	06/16/2023
100132555	CF	HUNTINGTON BEACH	CA		11/03/2023	8.250	812,422		64				1,050,000	06/16/2023
100132556	CF	LOXAHATCHEE	FL		11/03/2023	8.875	426,029		213				530,000	07/12/2023
100132558		CASA GRANDE	AZ		11/03/2023	9.625	372,423		(84)				375,000	12/13/2024
100132559	CF	MONTVALE	NJ		11/03/2023	7.625	706,803		314				960,000	07/28/2023
100132563	CF	CLEARWATER	FL		11/03/2023	7.500	218,244		175				325,000	06/22/2023
100132564		INDIO	CA		11/03/2023	7.875	1,309,501		5,909				1,670,000	07/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132566	CF	HOMESTEAD	FL		11/03/2023	8.500	400,242		431				480,000	07/05/2023
100132567	CF	CLERMONT	FL		11/03/2023	8.750	357,666		151				451,000	06/27/2023
100132568	CF	VALPARAISO	IN		11/03/2023	7.500	47,772		122				366,000	06/23/2023
100132569	CF	DANVILLE	CA		11/03/2023	7.500	669,152		4,543				1,050,000	06/23/2023
100132571	CF	STOCKTON	CA		11/03/2023	8.250	300,104		112				390,000	06/23/2023
100132574	CF	YORBA LINDA	CA		11/03/2023	8.125	1,917,503		(50)				2,550,000	06/21/2023
100132575	CF	DAVENPORT	FL		11/03/2023	8.125	287,328		114				431,000	06/14/2023
100132576	CF	VALENCIA	CA		11/03/2023	7.625	754,399		406				1,100,000	07/03/2023
100132578		BUENA PARK	CA		11/03/2023	7.500	799,526		5,792				1,080,000	07/12/2023
100132579	CF	BOCA RATON	FL		11/03/2023	8.250	394,742		96				557,500	06/26/2023
100132581		LOVELAND	CO		11/03/2023	8.375	313,717		(63)				552,000	06/26/2023
100132582		PHOENIX	AZ		11/03/2023	7.875	628,236		213				925,000	07/06/2023
100132583		FORT COLLINS	CO		11/03/2023	8.500	410,162		(73)				575,000	06/26/2023
100132584	CF	CHAPPAQUA	NY		11/03/2023	7.375	907,821		868				1,620,000	07/06/2023
100132586	CF	HENDERSON	NV		11/03/2023	8.750	385,864		74				442,000	06/23/2023
100132590	CF	COLUMBUS	OH		11/03/2023	8.375	203,109		(28)				274,000	07/21/2023
100132591		MURRELLS INLET	SC		11/03/2023	9.875	629,583		(103)				790,000	07/28/2023
100132594	CF	HIALEAH	FL		11/03/2023	8.625	613,193		280				800,000	06/30/2023
100132595	CF	CAMDEN	AR		11/03/2023	8.875	225,671		(54)				337,500	07/13/2023
100132598		ENGLEWOOD	FL		11/03/2023	8.625	637,295		(177)				920,000	06/27/2023
100132600		PLAINS TOWNSHIP	PA		11/03/2023	7.875	198,594		72				295,000	06/09/2023
100132602		ARLINGTON	TX		11/03/2023	8.750	1,143,934		63				1,550,000	06/09/2023
100132604	CF	WILMINGTON	DE		11/03/2023	8.250	269,035		(43)				340,000	07/31/2023
100132605	CF	SANTA ANA	CA		11/03/2023	7.875	2,031,874		38				2,800,000	06/28/2023
100132606	CF	WINTER GARDEN	FL		11/03/2023	7.500	420,203		184				551,000	07/14/2023
100132607	CF	SANTA ROSA BEACH	FL		11/03/2023	7.750	668,873		258				1,350,000	07/10/2023
100132611		MELBOURNE	FL		11/03/2023	8.125	118,439		(12)				185,000	06/23/2023
100132612	CF	PALMDALE	CA		11/03/2023	8.000	403,092		(45)				635,000	07/01/2023
100132613	CF	SWARTZ CREEK	MI		11/03/2023	9.990	169,268		(26)				200,000	07/13/2023
100132614		THOUSAND OAKS	CA		11/03/2023	7.375	1,184,214		592				1,550,000	07/19/2023
100132616	CF	TAMPA	FL		11/03/2023	8.625	231,368		(141)				358,000	07/21/2023
100132617		QUEENS	NY		11/03/2023	7.750	779,267		580				1,270,000	07/25/2023
100132618	CF	VISTA	CA		11/03/2023	8.125	1,441,576		14,306				1,915,000	07/13/2023
100132620	CF	GILBERT	AZ		11/03/2023	7.875	530,661		95				720,000	07/28/2023
100132621		TEMPE	AZ		11/03/2023	7.750	244,529		36				440,000	07/03/2023
100132625	CF	CLEARWATER	FL		11/03/2023	8.250	284,813		(68)				413,000	07/26/2023
100132627		HEDGESVILLE	WV		11/03/2023	7.625	183,386		117				263,000	07/12/2023
100132628	CF	GLENDALE	CA		11/03/2023	8.000	1,592,468		301				2,050,000	07/21/2023
100132629	CF	RIO RICO	AZ		11/03/2023	7.875	200,975		(26)				262,000	07/19/2023
100132630	CF	PUYALLUP	WA		11/03/2023	7.375	300,840		151				500,000	07/26/2023
100132632	CF	CHICAGO	IL		11/03/2023	7.990	527,173		245				734,000	07/21/2023
100132634	CF	LAWTEY	FL		11/03/2023	9.000	215,088		(21)				290,000	07/21/2023
100132637	CF	RUSKIN	FL		11/03/2023	8.250	149,332		(43)				450,000	07/20/2023
100132638	CF	DORAL	FL		11/03/2023	8.625	1,115,771		513				1,575,000	08/01/2023
100132639	CF	OSSINING	NY		11/03/2023	7.990	399,115		62				920,000	08/09/2023
100132640	CF	PITTSBURG	CA		11/03/2023	7.750	631,975		540				845,000	07/21/2023
100132641	CF	LYNNWOOD	WA		11/03/2023	8.500	272,568		(97)				545,000	07/24/2023
100132643		PORTLAND	OR		11/03/2023	8.625	431,924		(40)				570,000	08/11/2023
100132646	CF	YAKIMA	WA		11/03/2023	7.875	268,761		63				375,000	07/27/2023
100132652	CF	THERMAL	CA		11/03/2023	9.250	201,959		(153)				290,000	07/25/2023
100132656	CF	AUBURN	WA		11/03/2023	8.250	376,563		(99)				505,000	07/30/2023
100132657		KANEOHE	HI		11/03/2023	8.625	829,166		4,887				1,193,000	08/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132661	CF	PHOENIX	AZ		11/03/2023	8.500	161,796		(36)				217,000	08/18/2023
100132662	CF	CEDAR PARK	TX		11/03/2023	8.125	497,562		(137)				750,000	08/11/2023
100132666	CF	STOCKTON	CA		11/03/2023	7.875	934,398		140				1,200,000	08/11/2023
100132667	CF	KAAAWA	HI		11/03/2023	8.625	941,356		5,615				1,367,000	08/11/2023
100132669	CF	VERO BEACH	FL		11/03/2023	8.625	750,297		(633)				1,055,000	08/07/2023
100132670	CF	GILROY	CA		11/03/2023	8.375	685,230		(127)				890,000	07/26/2023
100132671	CF	WESLEY CHAPEL	FL		11/03/2023	9.875	251,089		33				290,000	08/14/2023
100132674	CF	AVONDALE	AZ		11/03/2023	8.250	307,654		(131)				440,000	08/07/2023
100132676	CF	SALT LAKE CITY	UT		11/03/2023	7.750	765,623		127				1,050,000	08/02/2023
100132678	CF	SNELLVILLE	GA		11/03/2023	8.000	329,078		(25)				947,000	08/11/2023
100132679	CF	SOUTHWEST RANCHES	FL		11/03/2023	7.990	915,683		585				1,169,000	07/24/2023
100132680	CF	EWING	NJ		11/03/2023	8.125	186,900		(16)				315,000	07/21/2023
100132681	CF	ACWORTH	GA		11/03/2023	7.875	183,177		(8)				625,000	08/01/2023
100132683	CF	WEST PALM BEACH	FL		11/03/2023	9.375	813,985		251				1,050,000	08/16/2023
100132687	CF	MARYSVILLE	WA		11/03/2023	8.500	268,576		(101)				780,000	08/07/2023
100132689		CHATSWORTH	CA		11/03/2023	8.500	671,810		(261)				915,000	08/02/2023
100132691	CF	BAYONNE	NJ		11/03/2023	9.250	469,256		(153)				585,000	08/01/2023
100132692	CF	LAWRENCEVILLE	GA		11/03/2023	8.125	303,254		561				415,000	08/07/2023
100132696	CF	DESOTO	TX		11/03/2023	9.750	513,919		802				685,000	08/10/2023
100132697	CF	CLEARWATER	FL		11/03/2023	7.875	149,740		15				223,000	08/18/2023
100132698	CF	BRADENTON	FL		11/03/2023	8.750	411,536		91				540,000	07/24/2023
100132699	CF	COLUMBUS	OH		11/03/2023	8.125	261,366		(51)				405,000	08/29/2023
100132701		LAS VEGAS	NV		11/03/2023	8.000	291,211		948				434,000	08/04/2023
100132702	CF	LOS ANGELES	CA		11/03/2023	7.750	230,385		58				565,000	08/01/2023
100132704	CF	NORFOLK	VA		11/03/2023	9.125	349,870		64				400,000	08/28/2023
100132705	CF	RIVERSIDE	CA		11/03/2023	8.625	729,220		43				930,000	08/17/2023
100132706	CF	MAGNOLIA	TX		11/03/2023	8.750	1,086,484		(460)				1,545,000	08/26/2023
100132708		PALM COAST	FL		11/03/2023	8.625	211,595		(84)				281,000	08/16/2023
100132709	CF	WHITTIER	CA		11/03/2023	9.500	594,090		(20)				710,000	07/27/2023
100132711	CF	DENVER	CO		11/03/2023	7.750	289,961		88				510,000	07/28/2023
100132712		ORLANDO	FL		11/03/2023	8.125	169,176		(6)				246,000	07/28/2023
100132715	CF	HONOLULU	HI		11/03/2023	8.000	410,978		(18)				599,000	08/24/2023
100132716		HAWORTH	NJ		11/03/2023	8.250	198,443		(41)				1,000,000	08/24/2023
100132717	CF	ODENTON	MD		11/03/2023	8.750	299,890		(90)				425,000	08/23/2023
100132719	CF	SALEM	NJ		11/03/2023	10.375	146,735		(101)				180,000	08/17/2023
100132720	CF	BEND	OR		11/03/2023	8.875	400,845		11				570,000	08/12/2023
100132722	CF	RENO	NV		11/03/2023	7.375	197,465		66				296,000	08/30/2023
100132724		DARBY	PA		11/03/2023	10.000	145,342		(124)				200,000	07/19/2023
100132726	CF	SPOKANE VALLEY	WA		11/03/2023	8.000	298,003		5				380,000	08/22/2023
100132728		WATAUGA	TX		11/03/2023	8.375	203,867		3,901				259,000	07/31/2023
100132729		NASHVILLE	TN		11/03/2023	8.500	538,010		(101)				775,000	07/27/2023
100132732		AUSTIN	TX		11/03/2023	8.750	1,869,329		(931)				2,850,000	07/28/2023
100132733		FREDERICKSBURG	VA		11/03/2023	8.875	271,128		(178)				380,000	08/02/2023
100132734		DELAND	FL		11/03/2023	7.875	145,789		23				225,000	07/27/2023
100132738		DAYTONA BEACH	FL		11/03/2023	8.750	102,948		(52)				170,000	07/25/2023
100132739		ROCKFORD	IL		11/03/2023	8.625	168,122		(45)				225,000	07/28/2023
100132740	CF	VALLEJO	CA		11/03/2023	8.125	333,190		813				475,000	08/24/2023
100132741		PHILADELPHIA	PA		11/03/2023	9.250	141,243		(20)				185,000	08/04/2023
100132742		GREER	SC		11/03/2023	8.990	158,875		(144)				205,000	08/03/2023
100132749	CF	GUERNEVILLE	CA		11/03/2023	9.000	1,332,365		(425)				1,900,000	08/21/2023
100132751		GREENFIELD	WI		11/03/2023	8.500	230,496		3,605				320,000	07/17/2023
100132753	CF	SAN BERNARDINO	CA		11/03/2023	8.500	400,304		(340)				520,000	08/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132754	CF	LITTLE ROCK	AR		11/03/2023	8.375	121,318		(133)				226,000	09/06/2023
100132755		LOS ANGELES	CA		11/03/2023	8.250	305,279		(61)				1,250,000	08/29/2023
100132757	CF	BELL	CA		11/03/2023	9.500	598,130		(187)				850,000	09/07/2023
100132759		LAS VEGAS	NV		11/03/2023	8.250	250,510		(72)				360,000	09/08/2023
100132761	CF	KATY	TX		11/03/2023	8.250	184,467		(53)				290,000	09/13/2023
100132763		FREEPORT	NY		11/03/2023	7.875	482,905		553				944,000	09/05/2023
100132768		ATLANTA	GA		11/03/2023	8.250	159,872		(23)				225,000	07/28/2023
100132769		ATLANTA	GA		11/03/2023	8.250	260,885		(18)				370,000	07/28/2023
100132770		ATLANTA	GA		11/03/2023	8.125	151,388		(14)				285,000	07/28/2023
100132771	CF	CHARLOTTE	NC		11/03/2023	9.250	787,086		35				1,033,000	09/19/2023
100132772		ATLANTA	GA		11/03/2023	8.125	160,270		(13)				265,000	07/28/2023
100132775	CF	VISTA	CA		11/03/2023	7.750	495,956		90				750,000	05/30/2023
100132776	CF	MORENO VALLEY	CA		11/03/2023	8.750	326,664		117				550,000	06/13/2023
100132777	CF	INGLEWOOD	CA		11/03/2023	7.990	558,511		142				770,000	06/10/2023
100132778	CF	ORLANDO	FL		11/03/2023	8.563	180,228		(71)				225,000	06/30/2023
100132779		FAYETTEVILLE	NC		11/03/2023	8.000	142,959		6				216,000	06/29/2023
100132781		CORAL SPRINGS	FL		11/03/2023	7.875	147,317		11				230,500	07/06/2023
100132782		MIAMI	FL		11/03/2023	9.000	253,776		(57)				390,000	06/22/2023
100132783		BAKERSFIELD	CA		11/03/2023	7.844	166,531		15				380,000	06/27/2023
100132784		DALLAS	TX		11/03/2023	7.625	426,771		245				641,000	08/24/2023
100132785		PLANTATION	FL		11/03/2023	8.375	292,466		54				398,000	07/21/2023
100132786	CF	MODESTO	CA		11/03/2023	8.000	143,299		1				195,000	07/24/2023
100132791	CF	IRVINE	CA		11/03/2023	7.750	1,051,196		207				1,445,000	07/08/2023
100132792		SAN DIEGO	CA		11/03/2023	7.875	572,877		190				860,000	07/21/2023
100132794	CF	PHOENIX	AZ		11/03/2023	7.625	283,232		78				457,000	08/10/2023
100132797		PORT ST. LUCIE	FL		11/03/2023	7.875	267,490		155				385,000	07/31/2023
100132798	CF	DALY CITY	CA		11/03/2023	7.750	291,460		52				690,000	08/01/2023
100132799		MONETA	VA		11/03/2023	8.250	481,238		(23)				650,000	08/10/2023
100132800		CAYCE	SC		11/03/2023	8.625	110,125		(119)				165,000	08/23/2023
100132802		COLUMBIA	SC		11/03/2023	7.875	104,729		31				195,000	08/23/2023
100132804	CF	SPRING VALLEY	CA		11/03/2023	7.500	653,417		257				850,000	08/14/2023
100132807	CF	ATLANTA	GA		11/03/2023	9.000	1,383,635		663				1,705,000	08/28/2023
100132808	CF	SAN DIEGO	CA		11/03/2023	7.990	1,088,613		(170)				1,500,000	08/18/2023
100132809		BRADENTON	FL		11/03/2023	7.906	247,037		85				449,000	08/23/2023
100132810	CF	MIAMI	FL		11/03/2023	7.500	317,280		126				630,000	09/15/2023
100132811	CF	LEWISVILLE	TX		11/03/2023	7.500	347,687		132				454,000	08/28/2023
100132815	CF	SYLMAR AREA LOS ANGELES	CA		11/03/2023	7.990	335,016		(51)				516,000	08/29/2023
100132816		LAKE ISABELLA	CA		11/03/2023	8.500	96,079		37				145,000	09/06/2023
100132819		GATLINBURG	TN		11/03/2023	8.250	316,020		(86)				462,000	08/31/2023
100132828	CF	LANCASTER	CA		11/03/2023	8.375	502,404		(17)				649,000	07/17/2023
100132829	CF	NORTHRIDGE	CA		11/03/2023	8.875	2,727,369		(237)				3,400,000	07/10/2023
100132831		KISSIMMEE	FL		11/03/2023	9.000	378,643		8				660,000	06/16/2023
100133050		DORAL	FL		11/29/2023	8.125	225,617		(69)				452,000	10/13/2023
100133052	CF	LOGANVILLE	GA		11/29/2023	8.250	379,800		(179)				520,600	10/23/2023
100133053		DAVENPORT	FL		11/29/2023	7.625	227,111		1,219				387,000	10/13/2023
100133056	CF	HONOLULU	HI		11/29/2023	8.125	683,268		95				1,150,000	10/11/2023
100133058	CF	HOUSTON	TX		11/29/2023	7.875	210,940		811				304,000	10/24/2023
100133059	CF	AMHERST	NY		11/29/2023	8.125	261,813		10				385,000	10/12/2023
100133061	CF	CARMEL	ME		11/29/2023	7.750	236,621		1,071				413,000	10/13/2023
100133065	CF	ATHENS	GA		11/29/2023	8.375	180,644		215				264,000	10/11/2023
100133068		HOUSTON	TX		11/29/2023	7.875	130,596		(27)				205,000	10/16/2023
100133069	CF	COTO DE CAZA	CA		11/29/2023	7.875	1,456,927		130				2,195,000	10/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133071	CF	GARFIELD	NJ		11/29/2023	8.125	496,682		1,337				629,000	10/13/2023
100133072	CF	LA GRANGE	KY		11/29/2023	8.125	245,677		572				360,000	10/12/2023
100133073	CF	NEWARK	DE		11/29/2023	8.625	225,109		91				335,000	10/12/2023
100133074	CF	STONE MOUNTAIN	GA		11/29/2023	8.500	171,587		107				230,000	10/11/2023
100133079	CF	WASHINGTON	CT		11/29/2023	8.500	423,444		(65)				580,000	10/13/2023
100133080		PORTOLA	CA		11/29/2023	8.250	222,512		(103)				353,000	10/12/2023
100133082	CF	HOUSTON	TX		11/29/2023	8.000	167,536		527				242,000	10/13/2023
100133083	CF	ROYAL PALM BEACH	FL		11/29/2023	8.625	349,151		(124)				475,000	10/12/2023
100133086	CF	MORENO VALLEY	CA		11/29/2023	7.875	337,063		(14)				685,000	10/12/2023
100133090	CF	DORA	AL		11/29/2023	8.000	105,062		21				147,000	10/10/2023
100133091	CF	HONOLULU	HI		11/29/2023	8.125	168,962		269				1,249,000	10/13/2023
100133095		PEMBROKE PINES	FL		11/29/2023	8.750	287,734		109				590,000	10/23/2023
100133096	CF	CARTERSVILLE	GA		11/29/2023	8.750	215,485		(52)				285,000	10/16/2023
100133097	CF	SPRING VALLEY	NY		11/29/2023	7.875	197,259		(17)				650,000	10/12/2023
100133100	CF	CARTERSVILLE	GA		11/29/2023	8.250	188,491		328				278,000	10/11/2023
100133101	CF	LONGVIEW	TX		11/29/2023	7.875	147,704		(13)				280,000	10/11/2023
100133103		MANSFIELD	TX		11/29/2023	8.375	197,863		21				315,000	10/13/2023
100133106	CF	SPRINGFIELD	VA		11/29/2023	7.875	207,613		(58)				515,000	10/16/2023
100133109	CF	BAKERSFIELD	CA		11/29/2023	8.250	215,001		(63)				280,000	10/11/2023
100133111	CF	HOUSTON	TX		11/29/2023	7.875	141,542		367				285,000	10/13/2023
100133113	CF	CAIRO	NY		11/29/2023	7.875	298,947		142				500,000	10/13/2023
100133114	CF	HOUSTON	TX		11/29/2023	7.625	236,741		1,299				350,000	10/10/2023
100133118	CF	VIRGINIA BEACH	VA		11/29/2023	7.625	275,812		59				356,000	10/20/2023
100133119	CF	HOLBROOK	MA		11/29/2023	8.250	315,064		(35)				490,000	10/20/2023
100133121		ANNANDALE	VA		11/29/2023	8.375	451,826		549				715,000	10/11/2023
100133122		CLACKAMAS	OR		11/29/2023	8.000	179,315		587				411,500	10/16/2023
100133125	CF	CHICAGO	IL		11/29/2023	7.625	120,149		46				225,000	10/24/2023
100133126	CF	HOUSTON	TX		11/29/2023	9.125	213,395		(302)				278,000	10/16/2023
100133129		LAWRENCEVILLE	GA		11/29/2023	8.875	177,793		(129)				365,000	10/24/2023
100133134	CF	FORT MYERS	FL		11/29/2023	7.375	220,996		1,094				515,000	10/17/2023
100133135		WOODLAND	CA		11/29/2023	8.750	119,746		(189)				475,000	10/23/2023
100133137	CF	COSTA MESA	CA		11/29/2023	7.500	550,201		183				850,000	10/17/2023
100133140	CF	GRAYSON	GA		11/29/2023	7.750	225,654		73				341,000	10/13/2023
100133141		SAPULPA	OK		11/29/2023	8.500	108,500		(47)				154,000	10/16/2023
100133142		DAVENPORT	FL		11/29/2023	8.125	249,178		632				555,000	10/17/2023
100133145	CF	SAN CLEMENTE	CA		11/29/2023	8.500	822,353		(439)				1,775,000	10/24/2023
100133148	CF	LAWRENCEVILLE	GA		11/29/2023	7.500	268,627		55				478,500	10/23/2023
100133149		HOUSTON	TX		11/29/2023	9.125	141,183		(417)				430,500	10/11/2023
100133152	CF	ASTON	PA		11/29/2023	8.250	227,364		412				380,000	10/11/2023
100133154		AURORA	IL		11/29/2023	9.375	178,718		(110)				269,000	10/13/2023
100133155		LAKE ALFRED	FL		11/29/2023	8.000	282,507		87				365,000	10/16/2023
100133156		VIRGINIA BEACH	VA		11/29/2023	8.375	250,958		(59)				324,000	10/24/2023
100133157		BRENTWOOD	CA		11/29/2023	7.875	358,897		1,580				800,000	10/19/2023
100133160	CF	LAS VEGAS	NV		11/29/2023	7.875	177,241		707				362,000	10/20/2023
100133162	CF	ARLINGTON	TX		11/29/2023	8.000	134,512		(41)				370,000	10/12/2023
100133168		ORLANDO	FL		11/29/2023	7.875	200,578		85				298,000	10/18/2023
100133172	CF	LOS ANGELES AREA OF VAN NUYS	CA		11/29/2023	7.750	324,713		(21)				900,000	10/25/2023
100133173	CF	WESTMINSTER	CA		11/29/2023	7.750	575,079		(18)				1,260,000	10/11/2023
100133176	CF	(WOODLAND HILLS AREA) LOS ANGE	CA		11/29/2023	7.750	732,181		133				1,075,000	10/20/2023
100133182		WINSTON SALEM	NC		11/29/2023	7.750	134,406		104				195,000	10/17/2023
100133192		SUGAR HILL	GA		11/29/2023	7.625	194,541		36				375,000	10/16/2023
100133193	CF	LOS ANGELES	CA		11/29/2023	8.625	420,027		(123)				525,000	10/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133196		KISSIMMEE	FL		11/29/2023	8.500	117,070		(143)				370,000	10/18/2023
100133201	CF	HOUSTON	TX		11/29/2023	8.000	223,936		(46)				385,000	10/13/2023
100133203	CF	DALY CITY	CA		11/29/2023	7.750	720,317		15				1,130,000	10/19/2023
100133207		ARLINGTON	TX		11/29/2023	8.500	265,935		(118)				419,500	10/13/2023
100133210	CF	PARRISH	FL		11/29/2023	8.625	352,608		(176)				476,000	10/24/2023
100133213	CF	INDIO	CA		11/29/2023	8.250	487,428		(122)				660,000	10/23/2023
100133214	CF	ABINGTON	MA		11/29/2023	8.750	690,598		(117)				870,000	10/11/2023
100133224		MOORE	OK		11/29/2023	7.375	235,945		187				348,000	10/18/2023
100133231		KNOXVILLE	TN		11/29/2023	8.875	177,686		(61)				236,000	10/18/2023
100133232		LAS VEGAS	NV		11/29/2023	8.250	134,646		254				275,000	10/18/2023
100133234	CF	FULSHEAR	TX		11/29/2023	8.625	303,749		14				508,000	10/20/2023
100133236	CF	AURORA	IL		11/29/2023	8.625	153,467		(112)				272,000	10/19/2023
100133240	CF	WAGGAMAN	LA		11/29/2023	7.875	200,883		29				310,000	10/19/2023
100133246	CF	HENDERSON	NV		11/29/2023	7.625	312,101		40				524,000	10/18/2023
100133266	CF	KATY	TX		11/29/2023	8.250	317,681		(68)				502,000	10/17/2023
100133271	CF	SCOTTSDALE	AZ		11/29/2023	8.375	454,627		(234)				1,500,000	10/20/2023
100133281		LOS ANGELES	CA		11/29/2023	8.375	401,624		(173)				1,100,000	10/23/2023
100133306	CF	KISSIMMEE	FL		11/29/2023	8.875	176,400		(127)				250,000	10/24/2023
100133321	CF	KATY	TX		11/29/2023	7.875	225,522		737				371,000	10/17/2023
100133332		LAS VEGAS	NV		11/29/2023	7.875	251,801		999				420,000	10/11/2023
100133336		KISSIMMEE	FL		11/29/2023	7.750	245,186		98				375,000	10/19/2023
100133338		AURORA	IL		11/29/2023	9.500	164,482		(85)				215,000	10/16/2023
100133342	CF	LIVE OAK	TX		11/29/2023	8.000	218,865		(32)				300,000	10/12/2023
100133346	CF	FAIRFIELD	CA		11/21/2023	8.375	453,523		(96)				570,000	08/03/2023
100133347	CF	WESTON	FL		11/21/2023	7.375	261,534		59				680,000	08/21/2023
100133348	CF	FARMINGVILLE	NY		11/21/2023	7.625	424,358		137				550,000	08/22/2023
100133349	CF	MILFORD	NJ		11/21/2023	7.990	491,156		116				680,000	09/13/2023
100133353	CF	OWINGS MILLS	MD		11/21/2023	8.000	863,732		6				1,125,000	09/07/2023
100133354		KISSIMMEE	FL		11/21/2023	7.875	133,953		(33)				432,000	08/31/2023
100133356	CF	SAINT JOHNS	FL		11/21/2023	7.375	307,800		57				730,000	09/22/2023
100133357	CF	LOUISVILLE	KY		11/21/2023	9.625	197,736		(244)				267,000	08/24/2023
100133360	CF	GREEN COVE SPRINGS	FL		11/21/2023	8.500	501,293		89				735,000	09/07/2023
100133361	CF	ROYAL PALM BEACH	FL		11/21/2023	8.125	312,831		(214)				682,000	09/19/2023
100133362		TIMONIUM	MD		11/21/2023	7.750	10,779		(2)				698,000	09/18/2023
100133366	CF	SARATOGA	CA		11/21/2023	8.625	508,850		(388)				710,000	09/15/2023
100133370		PHOENIX	AZ		11/21/2023	8.000	376,494		(36)				514,000	09/06/2023
100133371	CF	PALOS VERDES PENINSULA	CA		11/21/2023	7.875	829,531		(215)				1,800,000	09/11/2023
100133373		FLANDERS	NY		11/21/2023	8.500	408,237		91				600,000	09/15/2023
100133374		HOWARD	OH		11/21/2023	8.250	233,917		1				312,000	08/15/2023
100133375	CF	NORTH LAS VEGAS	NV		11/21/2023	9.990	223,008		(126)				265,000	09/08/2023
100133376	CF	BOWIE	MD		11/21/2023	8.375	698,845		81				927,000	09/14/2023
100133377	CF	HONOLULU	HI		11/21/2023	8.375	426,328		(164)				550,000	09/19/2023
100133379	CF	SPRING CITY	PA		11/21/2023	8.375	374,693		(87)				503,000	09/18/2023
100133383		GREENSBORO	NC		11/21/2023	7.500	204,740		116				335,000	09/14/2023
100133384	CF	WARNER ROBINS	GA		11/21/2023	9.375	271,773		(1,521)				337,000	09/22/2023
100133386	CF	MOSELEY	VA		11/21/2023	8.000	538,522		(95)				725,000	09/20/2023
100133387		NASHVILLE	TN		11/21/2023	8.875	794,200		(363)				1,050,000	08/15/2023
100133388	CF	LOS ANGELES	CA		11/21/2023	8.000	414,476		(116)				595,000	09/18/2023
100133389	CF	JUPITER	FL		11/21/2023	8.000	195,969		(531)				1,342,000	09/18/2023
100133390		PHOENIX	MD		11/21/2023	8.500	681,013		(21)				905,000	08/24/2023
100133391		COLUMBUS	OH		11/21/2023	9.250	734,852		9,134				950,000	09/11/2023
100133393		COLUMBUS	OH		11/21/2023	9.250	735,006		9,135				950,000	09/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133394		PEMBERTON	NJ		11/21/2023	8.500	103,618		(22)				135,000	08/15/2023
100133395		COLUMBUS	OH		11/21/2023	9.250	734,548		9,133				950,000	09/11/2023
100133396		MOORESVILLE	NC		11/21/2023	8.500	217,748		(40)				305,000	08/08/2023
100133397		WATERLOO	SC		11/21/2023	7.500	379,691		265				625,000	09/07/2023
100133398	CF	LOOMIS	CA		11/21/2023	8.125	1,266,775		(268)				1,595,000	09/18/2023
100133399		YUCAIPA	CA		11/21/2023	8.500	657,377		(224)				938,000	09/05/2023
100133400		BALTIMORE	MD		11/21/2023	9.375	104,643		(84)				145,000	09/01/2023
100133401		GASTONIA	NC		11/21/2023	9.625	343,707		3,316				453,000	09/07/2023
100133402		CONCORD	NC		11/21/2023	8.875	329,208		(162)				450,000	08/24/2023
100133403	CF	OCEANSIDE	CA		11/21/2023	7.750	879,495		164				1,150,000	08/25/2023
100133404		ANDERSON	IN		11/21/2023	8.375	104,856		(31)				148,000	09/08/2023
100133405	CF	SACRAMENTO	CA		11/21/2023	7.875	250,792		(86)				602,000	09/18/2023
100133408	CF	ONTARIO	CA		11/21/2023	7.990	326,259		8				455,000	09/28/2023
100133409		PERRIS	CA		11/21/2023	7.906	126,232		(8)				450,000	09/22/2023
100133410		IMPERIAL BEACH	CA		11/21/2023	7.750	1,190,622		379				1,925,000	10/02/2023
100133413		HOUSTON	TX		11/21/2023	7.906	573,382		(24)				1,199,000	02/05/2025
100133414	CF	(CANOGA PARK AREA) LOS ANGELES	CA		11/21/2023	8.375	1,029,976		(439)				1,445,000	10/01/2023
100133415		CHULA VISTA AREA OF BONITA	CA		11/21/2023	7.750	667,759		73				922,000	10/02/2023
100133419	CF	YPSILANTI	MI		10/19/2023	8.250	87,661		(140)				265,000	09/11/2023
100133420	CF	SAN PEDRO	CA		10/19/2023	9.375	350,625		(128)				450,000	09/11/2023
100133421	CF	MIAMI BEACH	FL		10/19/2023	8.750	321,852		(155)				425,000	08/25/2023
100133422	CF	MONROE	NC		10/19/2023	7.125	297,718		(12)				380,000	09/06/2023
100133423		MIDLAND	TX		10/19/2023	8.375	306,394		(312)				370,000	08/18/2023
100133424	CF	MC KEES ROCKS	PA		10/19/2023	8.625	221,995		(142)				300,000	08/18/2023
100133426	CF	NEWARK	DE		10/19/2023	8.375	215,825		(139)				305,000	03/02/2023
100133428		SNEADS FERRY	NC		10/19/2023	8.250	204,721		(89)				280,000	08/25/2023
100133429		VIAN	OK		10/19/2023	8.990	151,499		(161)				195,000	09/12/2023
100133430	CF	WILLIAMSTOWN	KY		10/19/2023	8.990	457,907		(182)				650,000	08/28/2023
100133431	CF	BALTIMORE	MD		10/19/2023	9.750	133,610		(127)				200,000	08/25/2023
100133432	CF	COLUMBUS	OH		10/19/2023	8.625	153,429		(163)				198,000	09/11/2023
100133433	CF	RIVERSIDE	CA		10/19/2023	7.750	230,046		9				561,000	09/05/2023
100133434	CF	STUART	FL		10/19/2023	9.625	329,280		(185)				405,000	09/06/2023
100133435	CF	PORT ARANSAS	TX		10/19/2023	8.500	374,343		(234)				491,000	09/05/2023
100133436	CF	LA MARQUE	TX		10/19/2023	8.625	159,945		(178)				219,000	09/07/2023
100133437	CF	LA MARQUE	TX		10/19/2023	8.750	153,343		(166)				210,000	09/07/2023
100133438	CF	ORLANDO	FL		10/19/2023	9.375	793,994		(243)				1,005,000	07/31/2023
100133439	CF	POMPANO BEACH	FL		10/19/2023	8.625	531,426		(163)				675,000	09/18/2023
100133440	CF	SUNNYVALE	TX		10/19/2023	8.500	573,646		(273)				726,000	09/15/2023
100133441	CF	LUTZ	FL		10/19/2023	9.990	735,212		(444)				990,000	07/25/2023
100133444	CF	FORT WORTH	TX		10/19/2023	7.625	349,057		(145)				445,000	06/30/2023
100133445	CF	HAUULA	HI		10/19/2023	7.625	1,083,948		330				1,500,000	06/21/2023
100133446	CF	FLEMING ISLAND	FL		10/19/2023	8.875	606,283		(148)				785,000	07/28/2023
100133447	CF	ONTARIO	CA		10/19/2023	7.375	568,619		(40)				805,000	07/19/2023
100133449	CF	EADS	TN		10/19/2023	10.250	933,745		(19)				1,090,000	07/31/2023
100133451	CF	JORDAN	MN		10/19/2023	7.750	358,248		(121)				480,000	08/14/2023
100133452	CF	LOS ANGELES	CA		10/19/2023	7.375	1,301,757		292				1,900,000	07/20/2023
100133453		OCALA	FL		10/19/2023	7.990	221,291		(88)				306,500	08/21/2023
100133456	CF	LEANDER	TX		10/19/2023	9.875	314,763		(198)				410,000	08/28/2023
100133457	CF	CULPEPER	VA		10/19/2023	7.875	470,690		(158)				940,000	08/21/2023
100133460	CF	HOUSTON	TX		10/19/2023	8.750	228,613		(277)				370,000	08/21/2023
100133461	CF	HOMESTEAD	FL		10/19/2023	9.375	606,347		90				775,000	08/14/2023
100133462		CLOVIS	CA		10/19/2023	8.500	344,629		(199)				620,000	08/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133463	CF	DECATUR	GA		10/19/2023	8.125	287,606		(154)				381,000	08/30/2023
100133464	CF	LAKE WORTH	FL		10/19/2023	9.375	254,788		(52)				331,000	06/20/2023
100133465	CF	CERES	CA		10/19/2023	7.875	452,353		(26)				585,000	08/18/2023
100133468	CF	KYLE	TX		10/19/2023	9.125	314,437		(225)				450,000	08/15/2023
100133469		OAK PARK	MI		10/19/2023	9.250	115,693		(97)				162,000	08/31/2023
100133470	CF	SAN DIEGO	CA		10/19/2023	8.500	362,722		(184)				450,000	06/22/2023
100133471	CF	PEARLAND	TX		10/19/2023	7.500	346,411		(121)				445,000	06/29/2023
100133473	CF	SCHAUMBURG	IL		10/19/2023	7.990	226,952		(66)				285,000	08/16/2023
100133474	CF	LOS ANGELES	CA		10/19/2023	7.500	1,510,531		(112)				2,250,000	08/21/2023
100133475	CF	JERSEY CITY	NJ		10/19/2023	9.875	347,639		(214)				430,000	08/17/2023
100133476	CF	HACKENSACK	NJ		10/19/2023	8.750	326,141		(623)				430,000	08/03/2023
100133477	CF	LAKEWOOD	WA		10/19/2023	8.875	773,577		(240)				966,000	08/01/2023
100133479	CF	FRIENDSWOOD	TX		10/19/2023	9.250	213,222		2				292,000	08/15/2023
100133480	CF	KIRBYVILLE	TX		10/19/2023	7.875	192,963		(278)				382,000	08/07/2023
100133481		BRIDGEPORT	CT		10/19/2023	7.990	321,365		(100)				440,000	08/14/2023
100133482	CF	KATY	TX		10/19/2023	10.125	497,796		(255)				610,000	08/17/2023
100133483		NORTH PORT	FL		10/19/2023	8.375	332,697		(122)				443,000	08/03/2023
100133484	CF	ANTIOCH	TN		10/19/2023	10.250	268,195		(183)				325,000	08/09/2023
100133485	CF	BLAIRSVILLE	GA		10/19/2023	8.125	435,458		(184)				579,000	08/19/2023
100133486	CF	CHICAGO	IL		10/19/2023	8.375	248,754		(90)				355,000	08/14/2023
100133487	CF	JACKSONVILLE	FL		10/19/2023	9.500	247,949		(160)				325,000	08/21/2023
100133488	CF	TRACY	CA		10/19/2023	7.375	622,902		(31)				850,000	08/04/2023
100133494	CF	MABLETON	GA		10/19/2023	8.500	155,944		(169)				235,000	08/18/2023
100133496	CF	MIAMI	FL		10/19/2023	7.749	123,611		(20)				565,000	09/11/2023
100133497	CF	WEST DEPTFORD	NJ		10/19/2023	11.499	125,942		(157)				235,000	09/15/2023
100133500		RICHMOND	VA		10/19/2023	9.374	151,512		(65)				223,000	09/15/2023
100133502		NEWARK	NJ		10/19/2023	9.874	409,766		182				535,000	09/19/2023
100133506		GAINESVILLE	GA		10/19/2023	7.249	251,790		76				350,000	08/18/2023
100133508	CF	POND EDDY	NY		10/19/2023	8.499	206,775		(198)				600,000	09/26/2023
100133509		MIAMI GARDENS	FL		10/19/2023	7.499	171,168		7				480,000	09/21/2023
100133510	CF	SOUTHPORT	NC		10/19/2023	7.749	308,638		59				374,000	09/14/2023
100133511	CF	POUGHKEEPSIE	NY		10/19/2023	8.249	292,250		(32)				405,000	09/22/2023
100133512	CF	PUYALLUP	WA		10/19/2023	9.249	307,561		(68)				403,000	09/20/2023
100133513	CF	DENVER	CO		10/19/2023	7.874	1,675,483		(204)				2,500,000	09/14/2023
100133514		PORT CHARLOTTE	FL		10/19/2023	8.250	593,276		(278)				740,000	09/08/2023
100133515	CF	BRONX	NY		10/19/2023	7.999	406,478		(170)				675,000	09/20/2023
100133516	CF	ELK GROVE	CA		10/19/2023	7.999	620,318		(74)				740,982	09/15/2023
100133517	CF	PHOENIX	AZ		10/19/2023	9.249	386,763		(170)				450,000	09/21/2023
100133518	CF	MILFORD	MA		10/19/2023	9.124	205,138		(177)				585,000	09/22/2023
100133521	CF	GREENVILLE	SC		10/19/2023	9.874	240,175		(121)				275,000	09/18/2023
100133523	CF	HAVANA	FL		10/19/2023	7.999	252,986		(111)				316,000	09/20/2023
100133524	CF	LOS ANGELES	CA		10/19/2023	8.999	522,155		(349)				700,000	09/21/2023
100133525	CF	HOUSTON	TX		10/19/2023	7.624	187,723		21				375,000	09/15/2023
100133527	CF	PLAINFIELD CITY	NJ		10/19/2023	9.874	320,673		(96)				425,000	09/18/2023
100133528	CF	CAMARILLO	CA		10/19/2023	7.374	371,315		(11)				1,550,000	09/19/2023
100133530	CF	DREXEL HILL	PA		10/19/2023	8.124	177,597		(44)				265,000	09/14/2023
100133532	CF	CHINO	CA		10/19/2023	7.125	511,702		105				890,000	06/21/2023
100133534		MIAMI	FL		10/19/2023	8.874	314,155		(279)				380,000	09/22/2023
100133535	CF	FRISCO	TX		10/19/2023	7.999	1,319,798		(437)				1,680,000	08/17/2023
100133536	CF	LIVINGSTON MANOR	NY		10/19/2023	7.750	149,875		(59)				210,000	08/25/2023
100133537	CF	BLUE RIDGE	GA		10/19/2023	8.624	268,719		(94)				336,000	09/08/2023
100133541	CF	SNOHOMISH	WA		10/19/2023	9.124	357,215		(191)				440,000	08/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133542	CF	PEEKSKILL	NY		10/19/2023	8.500	227,773		(67)				450,000	04/05/2023
100133544	CF	SCOTTSDALE	AZ		10/19/2023	7.624	2,214,580		(736)				3,175,000	09/01/2023
100133548	CF	STAFFORD	VA		10/19/2023	9.249	480,997		(127)				566,000	09/06/2023
100133552	CF	SOUTH OZONE PARK	NY		10/19/2023	9.249	679,624		(746)				950,000	09/11/2023
100133553	CF	SIERRA VISTA	AZ		10/19/2023	10.249	62,051		(558)				216,000	08/30/2023
100133555		DESERT HOT SPRINGS	CA		10/19/2023	7.749	394,806		26				530,000	09/11/2023
100133556		DANBURY	CT		10/19/2023	8.499	267,163		(160)				430,000	09/07/2023
100133559	CF	PLEASANT HILL	CA		10/23/2023	7.499	588,802		(20)				800,000	09/15/2023
100133560	CF	MANOR	TX		10/23/2023	6.950	262,688		66				370,000	09/15/2023
100133561	CF	SANTA ROSA	CA		10/23/2023	7.499	245,208		(30)				345,000	09/15/2023
100133562	CF	OTTAWA	OH		10/23/2023	7.499	259,774		(7)				356,200	09/12/2023
100133563	CF	LAS VEGAS	NV		10/23/2023	7.625	543,790		7				740,000	09/01/2023
100133564	CF	SAVANNAH	GA		10/23/2023	7.625	287,631		53				370,000	09/15/2023
100133565	CF	TAMPA	FL		10/23/2023	7.125	328,609		35				545,000	09/18/2023
100133566	CF	TOMS RIVER	NJ		10/23/2023	7.625	283,141		65				380,000	09/14/2023
100133568	CF	LAWRENCEVILLE	GA		10/23/2023	6.624	319,411		132				482,000	09/11/2023
100133569	CF	FORT LAUDERDALE	FL		10/23/2023	6.950	289,637		115				420,000	09/14/2023
100133571	CF	SKOKIE	IL		10/23/2023	7.625	310,399		33				435,000	09/18/2023
100133574	CF	GRAND MARAIS	MN		10/23/2023	7.624	342,913		49				454,000	09/14/2023
100133575	CF	ARLINGTON	VA		10/23/2023	7.500	394,987		(5)				599,000	09/12/2023
100133576	CF	KENNEWICK	WA		10/23/2023	7.624	291,855		47				375,000	09/15/2023
100133577	CF	OSPREY	FL		10/23/2023	6.999	395,245		215				643,000	09/11/2023
100133578	CF	LOS ANGELES	CA		10/23/2023	7.625	704,308		21				1,150,000	08/26/2023
100133579	CF	MIDVALE	UT		10/23/2023	6.999	225,183		98				345,000	09/13/2023
100133580	CF	FORT MITCHELL	AL		10/23/2023	6.875	218,788		131				310,000	09/08/2023
100133581	CF	DENTON	TX		10/23/2023	6.624	270,040		112				410,000	09/07/2023
100133584	CF	WESTAMPTON	NJ		10/23/2023	7.625	257,555		(32)				350,000	07/31/2023
100133585	CF	BAYONNE	NJ		10/23/2023	6.624	446,343		255				640,000	09/13/2023
100133586	CF	EAST RIDGE	TN		10/23/2023	7.375	243,950		40				410,000	09/05/2023
100133587	CF	EDMONDS	WA		10/23/2023	7.250	1,003,995		247				1,400,000	09/07/2023
100133588	CF	TRAVERSE CITY	MI		10/23/2023	8.000	310,669		(91)				455,000	09/05/2023
100133589	CF	ROCKMART	GA		10/23/2023	7.499	448,471		74				785,000	09/06/2023
100133590	CF	HOUSTON	TX		10/23/2023	7.500	618,617		(37)				920,000	08/04/2023
100133591	CF	CHARLOTTE	NC		10/23/2023	7.500	161,101		(18)				373,000	08/17/2023
100133592	CF	POINT VENTURE	TX		10/23/2023	7.625	249,375		70				350,000	08/10/2023
100133594	CF	NEWARK	NJ		10/23/2023	7.500	373,932		63				550,000	08/14/2023
100133595	CF	SUMMERVILLE	SC		10/23/2023	5.750	255,022		447				355,000	08/09/2023
100133596	CF	WEST PALM BEACH	FL		10/23/2023	7.625	314,507		59				418,000	08/22/2023
100133597	CF	LADSON	SC		10/23/2023	5.750	256,468		451				355,000	08/09/2023
100133599	CF	FORT LAUDERDALE	FL		10/23/2023	7.625	571,115		(41)				835,000	08/16/2023
100133602	CF	AURORA	CO		10/23/2023	8.125	367,448		(61)				500,000	08/18/2023
100133605	CF	DARLINGTON	MD		10/23/2023	7.500	254,339		(2)				355,350	08/17/2023
100133607	CF	POINT VENTURE	TX		10/23/2023	7.625	249,375		70				350,000	08/10/2023
100133608	CF	NAGS HEAD	NC		10/23/2023	7.500	427,957		189				558,000	08/23/2023
100133609	CF	MILWAUKEE	WI		10/23/2023	7.375	448,670		58				615,000	08/16/2023
100133610	CF	SUMMERVILLE	SC		10/23/2023	5.625	240,750		399				380,000	08/18/2023
100133612	CF	AUBREY	TX		10/23/2023	7.125	252,358		60				363,000	08/18/2023
100133614	CF	DALLAS	TX		10/23/2023	7.499	479,888		23				680,000	08/25/2023
100133616	CF	NEW PORT RICHEY	FL		10/23/2023	7.625	258,225		60				340,000	08/22/2023
100133618	CF	BARNEGAT	NJ		10/23/2023	7.125	305,088		62				420,000	08/30/2023
100133620	CF	JACKSON TOWNSHIP	NJ		10/23/2023	7.625	329,594		11				465,000	08/23/2023
100133621	CF	VAN NUYS	CA		10/23/2023	7.250	1,050,761		277				1,450,000	08/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133622	CF	MIAMI	FL		10/23/2023	5.375	225,620		421				410,000	08/23/2023
100133623	CF	BLOOMINGDALE	GA		10/23/2023	5.750	225,396		315				333,000	08/23/2023
100133624	CF	BLOOMINGDALE	GA		10/23/2023	5.500	220,639		383				326,000	08/23/2023
100133625	CF	LOCKHART	TX		10/23/2023	5.990	218,937		333				314,000	08/18/2023
100133626	CF	MURFREESBORO	TN		10/23/2023	5.990	304,316		513				436,000	08/21/2023
100133627	CF	FORT WORTH	TX		10/23/2023	5.500	210,268		435				330,000	08/17/2023
100133629	CF	MADERA	CA		10/23/2023	5.750	276,771		392				411,000	08/09/2023
100133630	CF	DALLAS	GA		10/23/2023	5.750	244,816		471				391,000	08/18/2023
100133631	CF	VANCOUVER	WA		10/23/2023	5.990	312,275		359				540,000	08/17/2023
100133632	CF	ARGYLE	TX		10/23/2023	5.750	136,577		430	(17)			466,000	08/17/2023
100133633	CF	BRENHAM	TX		10/23/2023	5.990	207,033		302				285,000	08/17/2023
100133634	CF	FAIRHOPE	AL		10/23/2023	5.500	229,977		390				340,000	08/18/2023
100133635	CF	MADERA	CA		10/23/2023	5.750	279,948		420				412,000	08/10/2023
100133636	CF	EAST FALMOUTH	MA		10/23/2023	7.875	302,246		36				400,000	08/31/2023
100133638	CF	MEDFORD	OR		10/23/2023	7.625	435,112		(86)				697,000	08/28/2023
100133639	CF	ROSEVILLE	CA		10/23/2023	5.875	333,004		548				469,000	08/22/2023
100133640	CF	ELK GROVE	CA		10/23/2023	6.250	386,517		335				588,500	08/15/2023
100133641	CF	FORT LEE	NJ		10/23/2023	7.250	297,077		97				414,000	08/28/2023
100133642	CF	KEAAU	HI		10/23/2023	7.625	295,093		56				380,000	08/23/2023
100133643	CF	MCCALL	ID		10/23/2023	7.125	492,157		96				755,000	08/25/2023
100133644	CF	COLTEWAH	TN		10/23/2023	7.250	345,719		116				652,000	08/31/2023
100133645	CF	IRVINGTON	NJ		10/23/2023	8.000	458,860		(82)				655,000	08/28/2023
100133646	CF	HIALEAH	FL		10/23/2023	7.375	398,754		135				552,000	08/11/2023
100133648	CF	PALM DESERT	CA		10/23/2023	6.500	544,929		507				730,000	08/08/2023
100133649	CF	BARTLETT	NH		10/23/2023	7.625	301,749		(11)				416,000	08/31/2023
100133651	CF	MEMPHIS	TN		10/23/2023	7.500	270,752		(32)				435,000	08/31/2023
100133652	CF	AUSTIN	TX		10/23/2023	6.875	230,980		152				435,000	08/29/2023
100133653	CF	BLUE SPRINGS	MO		10/23/2023	7.125	236,262		44				325,000	08/31/2023
100133654	CF	GEORGETOWN	TX		10/23/2023	7.125	223,167		30				310,000	08/31/2023
100133656	CF	SMYRNA	TN		10/23/2023	6.875	277,880		156				475,000	08/30/2023
100133657	CF	CHARLOTTE	NC		10/23/2023	7.625	277,238		(34)				377,000	08/11/2023
100133658	CF	ORLANDO	FL		10/23/2023	7.500	269,827		(22)				370,000	08/30/2023
100133659	CF	ORLANDO	FL		10/23/2023	7.375	270,152		(16)				398,000	08/31/2023
100133660	CF	MONROE	NC		10/23/2023	7.625	259,841		48				335,000	08/23/2023
100133662	CF	CHARLOTTE	NC		10/23/2023	7.625	279,180		(12)				380,000	08/15/2023
100133663	CF	KILL DEVIL HILLS	NC		10/23/2023	7.490	425,512		(57)				620,000	09/01/2023
100133665	CF	MONROE	NC		10/23/2023	7.500	267,474		63				346,000	08/15/2023
100133666	CF	DURHAM	NC		10/23/2023	6.750	281,954		148				404,000	08/30/2023
100133667	CF	CHARLOTTE	NC		10/23/2023	7.625	247,492		9				358,000	08/30/2023
100133669	CF	MONROE	NC		10/23/2023	7.625	245,157		87				319,000	08/31/2023
100133670	CF	GAINESVILLE	GA		10/23/2023	7.250	264,018		47				388,000	08/31/2023
100133671	CF	PARLIN	NJ		10/23/2023	7.499	243,282		(20)				330,000	09/01/2023
100133672	CF	JUSTIN	TX		10/23/2023	8.125	344,488		5				440,000	08/31/2023
100133673	CF	LAS VEGAS	NV		10/23/2023	7.499	314,426		(23)				445,000	08/31/2023
100133674	CF	MONROE	NC		10/23/2023	7.250	220,595		74				306,000	08/23/2023
100133675	CF	COLORADO SPRINGS	CO		10/23/2023	7.875	280,825		(61)				385,000	08/30/2023
100133677	CF	SPRING	TX		10/23/2023	6.375	268,381		306				365,000	09/01/2023
100133678	CF	MIAMI	FL		10/23/2023	8.125	318,553		(220)	(13)			550,000	08/28/2023
100133679	CF	HUTTO	TX		10/23/2023	8.000	269,221		66				355,000	08/21/2023
100133680	CF	PFLUGERVILLE	TX		10/23/2023	5.500	223,128		388				333,000	08/22/2023
100133681	CF	BELMONT	NC		10/23/2023	7.499	233,065		(30)				368,000	08/31/2023
100133683	CF	TUALATIN	OR		10/23/2023	7.500	467,957		(35)				635,000	08/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133685	CF	BOONE	NC		10/23/2023	7.625	226,278		19				295,000	08/31/2023
100133687	CF	VERO BEACH	FL		10/23/2023	7.500	250,655		(21)				340,000	08/31/2023
100133688	CF	WHITE PLAINS	GA		10/23/2023	7.625	560,882		(63)				760,000	08/11/2023
100133689	CF	CARTERSVILLE	GA		10/23/2023	7.250	225,846		78				301,000	08/17/2023
100133690	CF	VIRGINIA BEACH	VA		10/23/2023	7.499	245,191		(10)				358,000	09/01/2023
100133691	CF	BATON ROUGE	LA		10/23/2023	7.625	229,787		(36)				324,000	09/01/2023
100133692	CF	GULFPORT	FL		10/23/2023	7.625	240,702		(36)				326,000	09/01/2023
100133693	CF	LAS VEGAS	NV		10/23/2023	7.500	350,506		82				452,500	09/01/2023
100133694	CF	TIGARD	OR		10/23/2023	7.250	400,069		63				550,000	08/22/2023
100133695	CF	AUSTIN	TX		10/23/2023	7.625	410,035		(29)				570,000	08/30/2023
100133696	CF	DACULA	GA		10/23/2023	7.375	233,043		(3)				367,000	08/24/2023
100133697	CF	BUDA	TX		10/23/2023	7.500	274,414		(21)				390,000	08/30/2023
100133698	CF	COATESVILLE	PA		10/23/2023	7.125	264,312		40				365,000	08/31/2023
100133699	CF	WINTER GARDEN	FL		10/23/2023	7.250	481,496		34				710,000	08/25/2023
100133700	CF	WILMINGTON	NC		10/23/2023	6.000	164,005		335	(15)			358,000	08/10/2023
100133701	CF	ROCKLEDGE	FL		10/23/2023	5.250	272,959		599				417,000	08/28/2023
100133703	CF	PUYALLUP	WA		10/23/2023	6.875	376,488		115				523,000	08/24/2023
100133704	CF	HENDERSON	NV		10/23/2023	5.990	278,538		300				429,000	08/16/2023
100133705	CF	FORT WORTH	TX		10/23/2023	5.750	236,220		354				350,000	08/28/2023
100133706	CF	POOLER	GA		10/23/2023	5.750	276,388		405				403,000	08/25/2023
100133707	CF	MURFREESBORO	TN		10/23/2023	5.750	299,255		421				440,000	08/29/2023
100133708	CF	NORTH PORT	FL		10/23/2023	5.990	244,098		381				351,000	08/24/2023
100133709	CF	MADERA	CA		10/23/2023	5.750	279,681		393				419,300	08/17/2023
100133710	CF	PORT ORCHARD	WA		10/23/2023	6.750	382,711		171				550,000	08/22/2023
100133712	CF	PORT SAINT JOE	FL		10/23/2023	7.625	334,970		135				467,500	08/24/2023
100133713	CF	ROSEVILLE	CA		10/23/2023	6.125	314,801		316				475,000	08/23/2023
100133714	CF	FREDERICK	MD		10/23/2023	5.990	302,329		430				442,000	08/28/2023
100133715	CF	ROSHARON	TX		10/23/2023	5.750	205,401		355				305,000	08/28/2023
100133716	CF	DURHAM	NC		10/23/2023	5.990	230,928		288				341,900	08/28/2023
100133718	CF	LEHI	UT		10/23/2023	7.125	346,632		173				470,000	08/31/2023
100133719	CF	GARDEN VALLEY	ID		10/23/2023	7.625	295,407		49				380,000	08/23/2023
100133720	CF	SANDIA PARK	NM		10/23/2023	7.625	218,486		(59)				350,000	08/30/2023
100133721	CF	ROSHARON	TX		10/23/2023	5.990	204,297		306				355,000	08/28/2023
100133722	CF	LOGANVILLE	GA		10/23/2023	6.990	298,863		60				455,000	08/31/2023
100133723	CF	SHELBYVILLE	KY		10/23/2023	6.990	285,656		83				395,000	08/25/2023
100133724	CF	MADISON	AL		10/23/2023	5.500	212,986		372				346,000	08/25/2023
100133725	CF	LOGANVILLE	GA		10/23/2023	6.375	308,844		234				445,000	08/28/2023
100133726	CF	PEACHTREE CITY	GA		10/23/2023	7.500	223,760		5				306,500	08/31/2023
100133727	CF	TUCSON	AZ		10/23/2023	5.250	267,291		557				401,000	08/24/2023
100133728	CF	ELK GROVE	CA		10/23/2023	5.990	343,847		375				530,000	08/24/2023
100133729	CF	PIPERSVILLE	PA		10/23/2023	5.375	353,611		713				535,000	08/29/2023
100133730	CF	DAVENPORT	FL		10/23/2023	5.990	313,022		399				452,800	08/25/2023
100133732	CF	HUTTO	TX		10/23/2023	5.750	248,590		404				371,000	08/28/2023
100133733	CF	LAS VEGAS	NV		10/23/2023	5.875	279,820		361				440,000	08/28/2023
100133734	CF	PHOENIX	AZ		10/23/2023	6.000	354,825		384				510,000	08/22/2023
100133736	CF	GILBERT	AZ		10/23/2023	7.125	389,321		79				540,000	09/05/2023
100133737	CF	PANAMA CITY BEACH	FL		10/23/2023	7.125	486,775		62				670,000	08/22/2023
100133738	CF	LAS VEGAS	NV		10/23/2023	5.875	281,293		360				410,000	08/28/2023
100133741	CF	HANOVER	MD		10/23/2023	8.125	257,277		(62)				348,000	09/01/2023
100133746	CF	LEANDER	TX		10/23/2023	7.125	309,061		14				465,000	08/28/2023
100133747	CF	RALEIGH	NC		10/23/2023	7.625	234,001		(55)				315,000	08/25/2023
100133748	CF	HICKORY	NC		10/23/2023	7.490	318,581		119				415,000	09/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133749	CF	NEW BRITAIN	PA		10/23/2023	7.625	384,838		42				600,000	08/24/2023
100133750	CF	BEND	OR		10/23/2023	6.990	472,477		84				670,000	08/30/2023
100133753	CF	JACKSONVILLE	FL		10/23/2023	7.625	303,883		36				390,000	08/29/2023
100133755	CF	STONE MOUNTAIN	GA		10/23/2023	7.375	225,783		(20)				308,000	08/24/2023
100133757	CF	PITTSBORO	NC		10/23/2023	8.125	370,220		(112)				496,000	09/06/2023
100133758	CF	RENO	NV		10/23/2023	7.875	480,298		(123)				800,000	08/28/2023
100133759	CF	WILDWOOD	NJ		10/23/2023	7.625	418,644		(12)				570,000	08/28/2023
100133760	CF	NEW ORLEANS	LA		10/23/2023	7.499	263,183		(32)				410,000	09/08/2023
100133762	CF	NAVARRE	FL		10/23/2023	7.625	286,893		(48)				395,000	09/06/2023
100133764	CF	IRVING	TX		10/20/2023	7.250	146,997		(3)				320,000	09/25/2023
100133765		FLOWER MOUND	TX		10/20/2023	10.375	755,995		(191)				940,000	09/20/2023
100133767	CF	MENIFEE	CA		10/20/2023	8.625	614,668		(9)				733,000	09/22/2023
100133768		BRECKENRIDGE	CO		10/20/2023	7.499	765,630		48				1,030,000	07/25/2023
100133770	CF	ESCONDIDO	CA		10/20/2023	7.999	511,372		(41)				1,200,000	09/28/2023
100133771	CF	GUERNEVILLE	CA		10/20/2023	10.750	442,498		(12)				520,000	09/27/2023
100133772	CF	BLUE ISLAND	IL		10/20/2023	8.375	278,145		(55)				400,000	09/27/2023
100133773		SANTA FE	NM		10/20/2023	7.750	261,151		(12)				455,000	07/07/2023
100133776		KNOXVILLE	TN		10/20/2023	8.625	216,466		(127)				312,500	09/28/2023
100133777	CF	DUNDALK	MD		10/20/2023	9.999	206,770		(87)				240,000	09/06/2023
100133778		LOMPOC	CA		10/20/2023	8.125	488,077		(13)				660,000	09/27/2023
100133780	CF	NEWBERG	OR		10/20/2023	8.125	338,243		(61)				460,000	09/26/2023
100133782	CF	OAKLAND	CA		10/20/2023	7.625	947,450		(27)				1,300,000	09/25/2023
100133783	CF	WORCESTER	MA		10/20/2023	7.625	460,866		(18)				627,000	10/02/2023
100133784	CF	MAPLETON	UT		10/20/2023	8.499	1,245,186		162				1,500,000	09/22/2023
100133786	CF	SPRING	TX		10/20/2023	8.875	305,098		(175)				400,000	09/29/2023
100133787		TITUSVILLE	FL		10/20/2023	8.125	128,351		(134)				157,000	09/18/2023
100133789	CF	YUKON	OK		10/20/2023	7.625	206,384		(48)				278,000	09/22/2023
100133790		NEW BRUNSWICK	NJ		10/20/2023	7.999	350,284		61				481,000	09/26/2023
100133791		TAMPA	FL		10/20/2023	8.999	383,160		(396)				525,000	09/27/2023
100133792	CF	SANTEE	CA		10/20/2023	8.750	405,666		(223)				1,155,000	09/23/2023
100133793		LAVEEN	AZ		10/20/2023	8.125	291,321		(46)				428,000	09/28/2023
100133794		TAMPA	FL		10/20/2023	8.999	231,408		(85)				350,000	09/27/2023
100133796	CF	BEAUMONT	CA		10/20/2023	7.375	299,801		(50)				435,000	09/21/2023
100133797	CF	MOLALLA	OR		10/20/2023	8.250	323,009		(248)				395,000	09/22/2023
100133798	CF	KISSIMMEE	FL		10/20/2023	8.625	384,092		79				450,000	09/29/2023
100133800	CF	EDMOND	OK		10/20/2023	7.999	575,731		24				734,000	09/25/2023
100133801	CF	SPRING	TX		10/20/2023	8.875	327,497		(179)				430,000	09/29/2023
100133802		TAMPA	FL		10/20/2023	8.375	274,979		(80)				360,000	09/28/2023
100133803	CF	SPRING	TX		10/20/2023	8.875	314,743		(134)				420,000	09/29/2023
100133804		WATERBURY	CT		10/20/2023	8.625	212,238		(144)				320,000	09/27/2023
100133805		PLANO	TX		10/20/2023	9.875	742,953		(143)				936,284	09/22/2023
100133806		DAVENPORT	FL		10/20/2023	9.875	282,625		(42)				395,000	09/22/2023
100133807	CF	HUNTINGTON BEACH	CA		10/20/2023	8.625	2,522,765		(1,187)				3,175,000	09/12/2023
100133808		OKLAHOMA CITY	OK		10/20/2023	8.625	146,916		(182)				180,000	09/27/2023
100133810	CF	BALTIMORE	MD		10/20/2023	8.750	321,645		(146)				425,000	09/28/2023
100133812		TULSA	OK		10/20/2023	8.750	144,980		(137)				248,000	09/21/2023
100133813		OCALA	FL		10/20/2023	7.875	193,521		(107)				245,000	09/28/2023
100133814	CF	AVONDALE	AZ		10/20/2023	8.750	302,575		(18)				389,000	09/22/2023
100133816	CF	BAKERSFIELD	CA		10/20/2023	9.625	278,656		(41)				350,000	09/22/2023
100133817	CF	OAKLAND	CA		10/20/2023	8.999	727,535		(863)				1,050,000	09/18/2023
100133818	CF	EUREKA	MT		10/20/2023	9.875	267,107		(105)				330,000	09/22/2023
100133819	CF	WATERBURY	CT		10/20/2023	8.375	202,281		(170)				306,000	09/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133821		LAKELAND	FL		10/20/2023	7.875	217,340		(66)				275,000	09/29/2023
100133822	CF	POINCIANA	FL		10/20/2023	9.625	224,972		(25)				283,000	09/26/2023
100133825	CF	TOLLESON	AZ		10/20/2023	8.750	305,115		(36)				390,000	09/28/2023
100133826	CF	RACINE	WI		10/20/2023	8.375	194,500		(157)				253,000	09/26/2023
100133827	CF	MIDDLE RIVER	MD		10/20/2023	7.999	635,928		(276)				975,000	09/27/2023
100133828		SOUTH GATE	CA		10/20/2023	8.375	585,614		(378)				724,000	09/26/2023
100133829	CF	GROVELAND	MA		10/20/2023	7.999	585,307		(120)				820,000	09/29/2023
100133830		PHOENIX	AZ		10/20/2023	8.999	295,138		(132)				365,000	09/12/2023
100133831		CALEXICO	CA		10/20/2023	8.875	352,526		(186)				535,000	09/20/2023
100133832	CF	LAS VEGAS	NV		10/20/2023	11.125	698,454		(146)				771,502	09/08/2023
100133835	CF	DALLAS	TX		10/20/2023	7.750	212,766		2				310,000	09/26/2023
100133838	CF	BAKERSFIELD	CA		10/20/2023	7.250	268,071		16				383,000	09/27/2023
100133839		ZAVALLA	TX		10/20/2023	10.875	211,600		(754)				348,000	09/28/2023
100133841		PUNTA GORDA	FL		10/20/2023	8.875	231,025		(67)				286,000	09/28/2023
100133842	CF	OWINGS MILLS	MD		10/20/2023	8.999	236,041		(81)				307,000	09/25/2023
100133843	CF	ELKRIDGE	MD		10/20/2023	8.250	321,062		(106)				490,000	09/27/2023
100133844	CF	MOUNTAIN HOUSE	CA		10/20/2023	7.625	1,166,010		(91)				1,500,000	09/16/2023
100133845	CF	GRAND PRAIRIE	TX		10/20/2023	7.875	180,182		(32)				270,000	09/27/2023
100133846	CF	HAYWARD	CA		10/20/2023	10.250	752,614		(221)				830,000	09/21/2023
100133848	CF	MYRTLE BEACH	SC		10/20/2023	9.250	609,162		92				785,000	09/27/2023
100133849	CF	COLUMBIA	PA		10/20/2023	8.499	126,191		(65)				191,000	09/27/2023
100133850		CENTER CONWAY	NH		10/20/2023	8.499	303,144		(94)				390,000	09/25/2023
100133852		WAXHAW	NC		10/20/2023	10.375	1,286,125		(290)				2,045,000	09/22/2023
100133854	CF	CHINO HILLS	CA		10/20/2023	8.625	2,255,769		(973)				2,820,000	09/26/2023
100133855	CF	RIALTO	CA		10/20/2023	8.625	425,682		(12)				570,000	09/27/2023
100133857	CF	NORFOLK	MA		10/20/2023	8.250	1,008,296		(114)				1,300,000	09/29/2023
100133858	CF	MACOMB	MI		10/20/2023	7.375	359,741		(28)				526,000	10/02/2023
100133859	CF	CANYON COUNTRY	CA		10/20/2023	8.375	498,497		(57)				630,000	09/25/2023
100133860	CF	LAS VEGAS	NV		10/20/2023	7.875	261,450		138				530,000	09/25/2023
100133861		MADERA	CA		10/20/2023	10.375	551,671		6				698,000	09/22/2023
100133863	CF	PALMDALE	CA		10/20/2023	8.750	224,869		(81)				280,000	09/27/2023
100133864	CF	SPRING VALLEY	CA		10/20/2023	7.250	486,728		5				830,000	09/29/2023
100133865		UPLAND	CA		10/20/2023	7.999	349,523		12				598,000	09/25/2023
100133869		SEATTLE	WA		10/20/2023	8.875	541,652		(80)				760,000	09/26/2023
100133870		SEATTLE	WA		10/20/2023	8.875	639,578		(17)				850,000	09/26/2023
100133873	CF	POMPANO BEACH	FL		10/24/2023	8.125	481,884		(206)				603,000	09/15/2023
100133874	CF	TAMPA	FL		10/24/2023	8.000	199,262		(61)				338,000	08/22/2023
100133880		LEAGUE CITY	TX		10/24/2023	9.125	104,172		(220)				252,000	09/15/2023
100133881	CF	HALTOM CITY	TX		10/24/2023	9.750	419,035		(49)				470,000	09/27/2023
100133882	CF	NORTH MIAMI BEACH	FL		10/24/2023	8.750	393,107		(209)				486,000	09/08/2023
100133883	CF	HIALEAH	FL		10/24/2023	9.250	1,205,027		(385)				1,500,000	09/11/2023
100133885	CF	COCKEYSVILLE	MD		11/29/2023	8.375	860,417		(15)				1,350,000	09/28/2023
100133886	CF	EWA BEACH	HI		11/29/2023	8.375	689,493		538				925,000	09/19/2023
100133887	CF	NILES	IL		11/29/2023	8.125	134,452		(30)				530,000	10/04/2023
100133888	CF	LAS VEGAS	NV		11/29/2023	7.875	261,973		(9)				458,000	09/28/2023
100133889		SAINT CHARLES	MO		11/29/2023	9.125	127,662		(94)				169,000	08/25/2023
100133890	CF	SURPRISE	AZ		11/29/2023	7.375	194,839		107				590,000	09/26/2023
100133891	CF	CHULA VISTA	CA		11/29/2023	7.500	704,371		425				1,090,000	09/22/2023
100133894		SANTA BARBARA	CA		11/29/2023	7.875	1,866,208		564				2,750,000	09/19/2023
100133895	CF	CIBOLO	TX		11/29/2023	10.000	574,726		(27)				645,000	09/27/2023
100133896		SANTA ROSA	CA		11/29/2023	8.500	492,038		(29)				675,000	09/27/2023
100133900		PHILADELPHIA	PA		11/29/2023	8.125	249,695		147				431,000	10/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133901	CF	DETROIT	MI		11/29/2023	10.500	233,745		156				275,000	09/27/2023
100133902	CF	OXNARD	CA		11/29/2023	9.625	618,667		88				703,000	09/15/2023
100133904	CF	CALABASAS	CA		11/29/2023	8.500	1,990,532		(422)				3,080,000	10/06/2023
100133909		ROCKY HILL	CT		11/29/2023	7.990	208,997		89				311,000	09/21/2023
100133910		ANTIOCH	CA		11/29/2023	8.990	556,481		(95)				700,000	10/05/2023
100133911		TAMPA	FL		11/29/2023	7.969	225,781		88				293,000	10/12/2023
100133912	CF	LOS ANGELES (SHERMAN OAKS AREA	CA		11/29/2023	8.750	1,279,686		(241)				1,660,000	10/06/2023
100133913		WHITTIER	CA		11/29/2023	7.990	418,045		43				800,000	10/02/2023
100133914		ARTESIA	CA		11/29/2023	8.375	596,888		77				885,000	10/12/2023
100133915		BAYTOWN	TX		11/29/2023	9.125	121,265		(81)				158,000	10/11/2023
100133918	CF	ALBRIGHTSVILLE	PA		10/25/2023	8.375	394,255		(169)				523,000	10/03/2023
100133919	CF	SAN FRANCISCO	CA		10/25/2023	7.625	317,658		(90)				587,000	08/14/2023
100133920	CF	KYBURZ	CA		10/25/2023	8.125	332,147		(47)				420,000	08/11/2023
100133921	CF	NASHVILLE	TN		10/25/2023	8.125	406,447		105				560,000	07/26/2023
100133922		SUN VALLEY	NV		10/25/2023	8.500	302,849		(16)				430,000	09/27/2023
100133923		SUN VALLEY	NV		10/25/2023	8.500	307,449		(20)				440,000	09/28/2023
100133924		SUN VALLEY	NV		10/25/2023	8.500	307,449		(20)				440,000	09/27/2023
100133925		SUN VALLEY	NV		10/25/2023	8.500	307,449		(20)				440,000	09/27/2023
100133926		SUN VALLEY	NV		10/25/2023	8.500	307,449		(20)				440,000	09/27/2023
100133927		SUN VALLEY	NV		10/25/2023	8.500	302,849		(16)				430,000	09/27/2023
100133928		SUN VALLEY	NV		10/25/2023	8.500	307,449		(20)				440,000	09/28/2023
100133929		SUN VALLEY	NV		10/25/2023	8.500	307,449		(20)				440,000	09/27/2023
100133930		SUN VALLEY	NV		10/25/2023	8.500	307,449		(20)				440,000	09/27/2023
100133931	CF	LANSDALE	PA		10/25/2023	8.875	538,038		(109)				680,000	09/29/2023
100133932		SUN VALLEY	NV		10/25/2023	8.500	307,075		(16)				440,000	09/27/2023
100133933		RIVERSIDE	NJ		10/25/2023	8.110	152,195		1,015				210,000	09/29/2023
100133935	CF	COLLINGDALE	PA		10/25/2023	8.384	133,216		(55)				190,000	09/22/2023
100133936	CF	GOLDSBORO	NC		10/25/2023	7.935	147,637		(43)				250,000	09/29/2023
100133937		CINCINNATI	OH		10/25/2023	8.990	211,177		(91)				260,000	09/29/2023
100133938	CF	TRENTON	NJ		10/25/2023	7.907	136,886		(45)				195,000	09/21/2023
100133939	CF	ANDERSON	SC		10/25/2023	9.333	90,909		(41)				119,000	09/29/2023
100133943		HARTFORD	CT		10/25/2023	8.384	344,679		(97)				430,000	09/21/2023
100133944	CF	BALTIMORE	MD		10/25/2023	8.710	265,177		800				350,000	09/28/2023
100133945	CF	PLEASANTVILLE	NJ		10/25/2023	9.459	147,188		(80)				205,000	09/29/2023
100133947		ALLENTOWN	PA		10/25/2023	8.885	230,607		418				300,000	10/02/2023
100133948		CHICAGO	IL		10/25/2023	8.683	121,720		(51)				200,000	09/19/2023
100133949		FAYETTEVILLE	NC		10/25/2023	9.583	84,472		(49)				138,000	09/22/2023
100133950	CF	NANUET	NY		10/25/2023	8.472	328,077		(164)				460,000	09/28/2023
100133951		DETROIT	MI		10/25/2023	8.884	180,948		(46)				280,000	09/26/2023
100133952		NANUET	NY		10/25/2023	8.335	404,636		(174)				500,000	09/14/2023
100133953	CF	HARRIMAN	NY		10/25/2023	7.900	215,080		385	59			340,000	09/28/2023
100133954	CF	MILWAUKEE	WI		10/25/2023	9.234	93,303		(33)				125,000	09/28/2023
100133955	CF	BALTIMORE	MD		10/25/2023	8.485	113,534		(43)				150,000	09/28/2023
100133956	CF	PHILADELPHIA	PA		10/25/2023	8.082	211,538		(92)				322,000	09/08/2023
100133957	CF	CHICAGO	IL		10/25/2023	8.909	144,334		(56)				190,000	10/02/2023
100133959	CF	WATERBURY	CT		10/25/2023	8.667	317,049		(99)				420,000	09/29/2023
100133960	CF	WATERBURY	CT		10/25/2023	8.685	323,862		(106)				429,000	09/14/2023
100133962	CF	MINERSVILLE	PA		10/25/2023	9.283	101,015		(37)				134,000	09/26/2023
100133963	CF	INDIANAPOLIS	IN		10/25/2023	8.717	140,398		(38)				191,000	09/20/2023
100133964	CF	TRENTON	NJ		10/25/2023	7.991	171,833		1,282				240,000	09/07/2023
100133965	CF	TRENTON	NJ		10/25/2023	8.530	243,830		1,003				320,000	09/15/2023
100133966	CF	BALTIMORE	MD		10/25/2023	8.555	83,874		(18)				112,000	09/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133967	CF	CLEVELAND	OH		10/25/2023	9.017	95,779		(33)				127,000	09/15/2023
100133968	CF	LIBERTY	NY		10/25/2023	8.230	130,514		780				185,000	09/20/2023
100133969	CF	MIDDLETOWN	NY		10/25/2023	7.883	113,720		(32)				175,000	09/15/2023
100133970		KANSAS CITY	MO		10/25/2023	7.983	158,521		1,193				194,000	09/18/2023
100133971		PAULSBORO	NJ		10/25/2023	9.685	116,977		777	56			173,000	09/29/2023
100133972	CF	NORMAN	OK		10/25/2023	8.353	119,884		(43)				170,000	09/26/2023
100133974	CF	MCHENRY	IL		10/25/2023	7.984	162,842		(42)				263,000	09/25/2023
100133975		NAUGATUCK	CT		10/25/2023	8.550	278,315		(113)				535,000	09/14/2023
100133977	CF	LOUISVILLE	KY		10/25/2023	7.975	223,171		(62)				435,000	09/15/2023
100133979	CF	CHICAGO	IL		10/25/2023	7.684	189,255		(62)				270,000	09/28/2023
100133981	CF	CHICAGO	IL		10/25/2023	8.547	196,909		(65)				280,000	09/12/2023
100133982	CF	CHICAGO	IL		10/25/2023	8.235	215,265		(60)				380,000	09/28/2023
100133983		KINGSTON BOROUGH	PA		10/25/2023	8.230	203,310		1,217				300,000	09/26/2023
100133985		NEWARK	NJ		10/25/2023	8.837	541,318		1,367				699,000	09/07/2023
100133987	CF	BUFFALO	NY		10/25/2023	8.635	103,297		(38)				137,000	09/20/2023
100133989	CF	TAMPA	FL		10/25/2023	8.250	413,105		(62)				560,000	09/08/2023
100133990	CF	BUFFALO	NY		10/25/2023	8.885	134,432		(48)				180,000	09/20/2023
100133992		BINGHAMTON	NY		10/25/2023	8.839	138,928		(53)				230,000	09/26/2023
100133993	CF	SOUTH HOLLAND	IL		10/25/2023	7.900	214,620		(79)				305,000	09/07/2023
100133994	CF	AMBRIDGE	PA		10/25/2023	8.125	104,640		(23)				150,000	09/08/2023
100133996		POLAND	OH		10/25/2023	8.400	110,885		27				155,000	09/28/2023
100133998	CF	YONKERS	NY		10/25/2023	8.273	729,848		(168)				975,000	09/08/2023
100133999		SOUTHBURY	CT		10/25/2023	8.200	147,261		905				190,000	09/15/2023
100134000		POMPANO BEACH	FL		10/25/2023	8.185	151,360		(42)				362,000	09/15/2023
100134002		BETHLEHEM	PA		10/25/2023	8.541	135,553		(62)				172,000	09/13/2023
100134005	CF	KANSAS CITY	MO		10/25/2023	7.997	129,119		(52)				185,000	09/12/2023
100134006	CF	CHICAGO	IL		10/25/2023	8.463	103,173		(55)				135,000	09/27/2023
100134007	CF	CLARKSVILLE	TN		10/25/2023	8.591	195,423		(53)				282,000	09/08/2023
100134008	CF	AMARILLO	TX		10/25/2023	8.635	109,966		(44)				145,000	09/27/2023
100134010		FORT WALTON BEACH	FL		10/25/2023	9.184	861,098		1,665				1,270,000	09/21/2023
100134011	CF	BALTIMORE	MD		10/25/2023	8.073	132,327		(53)				175,000	09/07/2023
100134013	CF	HEMPSTEAD	NY		10/25/2023	8.263	516,054		(54)				695,000	09/18/2023
100134015		CLEVELAND	OH		10/25/2023	8.106	149,306		1,013				183,500	09/08/2023
100134016		FALLSBURG	NY		10/25/2023	8.583	219,534		851				285,000	09/20/2023
100134017		PHILADELPHIA	PA		10/25/2023	8.840	306,728		(103)				380,000	09/26/2023
100134019	CF	CAROL STREAM	IL		10/25/2023	7.680	111,110		(34)				220,000	09/13/2023
100134020		TRENTON	NJ		10/25/2023	8.340	88,822		(13)				143,000	09/07/2023
100134021		EUCLID	OH		10/25/2023	8.650	92,799		(36)				153,000	09/06/2023
100134023	CF	KANSAS CITY	MO		10/25/2023	7.533	136,024		(36)				210,000	09/18/2023
100134024		LIBERTY	NY		10/25/2023	8.641	325,526		1,055				460,000	09/08/2023
100134026	CF	TRENTON	NJ		10/25/2023	8.406	149,379		725				195,000	09/12/2023
100134027	CF	MISHAWAKA	IN		10/25/2023	7.900	108,627		(32)				167,000	09/08/2023
100134028	CF	DETROIT	MI		10/25/2023	8.627	109,859		(42)				225,000	09/27/2023
100134029		TERRE HAUTE	IN		10/25/2023	8.645	75,983		254				100,000	09/08/2023
100134030		JAMAICA	NY		10/25/2023	7.928	402,404		(139)				950,000	09/19/2023
100134031	CF	MILWAUKEE	WI		10/25/2023	8.228	130,189		(43)				180,000	09/22/2023
100134033	CF	LIBERTY	NY		10/25/2023	8.727	236,801		(142)				330,000	09/14/2023
100134034	CF	ENTERPRISE	AL		10/25/2023	8.828	114,966		(51)				151,000	09/20/2023
100134035	CF	ATLANTIC CITY	NJ		10/25/2023	8.738	185,957		(60)				264,000	09/25/2023
100134036	CF	DANVILLE	VA		10/25/2023	8.250	23,432		(64)				195,000	10/02/2023
100134037	CF	EAST CHICAGO	IN		10/25/2023	8.635	203,796		(67)				270,000	09/29/2023
100134038		SPRING VALLEY	NY		10/25/2023	7.850	617,095		5,236				780,000	09/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134039	CF	JACKSON	TN		10/25/2023	8.677	131,708		(64)				185,000	09/07/2023
100134041	CF	HIGHLAND MILLS	NY		10/25/2023	8.190	290,454		(140)				530,000	09/28/2023
100134042	CF	SOUTH MILWAUKEE	WI		10/25/2023	8.702	149,838		(55)				198,000	09/15/2023
100134043		YONKERS	NY		10/25/2023	7.913	599,758		4,321	53			700,000	09/18/2023
100134044	CF	TRENTON	NJ		10/25/2023	8.516	142,510		600				190,000	09/14/2023
100134049	CF	NEW WINDSOR	NY		10/25/2023	7.863	178,727		(65)				322,000	09/08/2023
100134051	CF	ABSECON	NJ		10/25/2023	8.055	264,219		(116)				415,000	09/11/2023
100134052		MILWAUKEE	WI		10/25/2023	8.652	163,602		536				200,000	09/06/2023
100134053	CF	LUFKIN	TX		10/25/2023	7.850	100,672		(39)				210,000	09/11/2023
100134054	CF	LAKE VILLA	IL		10/25/2023	8.517	195,574		(70)				266,000	09/12/2023
100134055		ODESSA	TX		10/25/2023	7.963	118,334		47	11			190,000	09/13/2023
100134056	CF	ELIZABETH	NJ		10/25/2023	7.850	445,256		(170)				681,000	09/20/2023
100134057	CF	LUFKIN	TX		10/25/2023	7.850	101,092		(39)				205,000	09/11/2023
100134058	CF	HUDSON	NY		10/25/2023	8.352	227,552		(40)				305,000	09/11/2023
100134059	CF	RINGWOOD	NJ		10/25/2023	8.334	225,139		(60)				300,000	09/26/2023
100134060	CF	BROOKLYN	NY		10/25/2023	7.656	413,000		(90)				1,000,000	09/07/2023
100134061	CF	DERBY	CT		10/25/2023	9.340	261,346		(110)				343,000	09/29/2023
100134062	CF	SANTA CLARITA	CA		10/27/2023	7.750	267,578		(116)				875,000	08/25/2023
100134065	CF	FOUNTAIN VALLEY	CA		10/27/2023	7.625	773,519		(443)				1,300,000	07/20/2023
100134067	CF	LAWRENCEVILLE	GA		10/27/2023	7.875	388,140		(143)				530,000	08/17/2023
100134068	CF	MIAMI	FL		10/27/2023	7.125	618,677		(47)				900,000	07/24/2023
100134070	CF	ANAHEIM	CA		10/27/2023	8.750	557,963		(193)				695,000	08/28/2023
100134071	CF	DALLAS	TX		10/27/2023	7.625	293,559		(103)				457,930	08/16/2023
100134072	CF	COHUTTA	GA		10/27/2023	8.750	232,807		(53)				291,800	07/10/2023
100134075	CF	PINECREST	FL		10/27/2023	7.875	2,473,088		(351)				3,700,000	09/13/2023
100134076	CF	HANFORD	CA		10/27/2023	8.875	359,103		(100)				450,000	07/31/2023
100134077	CF	PHOENIX	AZ		10/27/2023	10.000	263,691		(154)				357,000	09/08/2023
100134080		HOUSTON	TX		12/08/2023	7.875	136,923		69				221,000	10/06/2023
100134090		PALM SPRINGS	CA		12/08/2023	8.500	843,341		(30)				1,200,000	09/27/2023
100134095	CF	LAS VEGAS	NV		12/08/2023	7.875	260,859		51				447,000	10/06/2023
100134096	CF	SHASTA LAKE	CA		12/08/2023	8.750	227,692		(115)				300,000	10/10/2023
100134098	CF	SHASTA LAKE	CA		12/08/2023	8.875	258,262		(199)				335,000	10/10/2023
100134100		CHEEKTOWAGA	NY		12/08/2023	8.000	230,733		135				335,000	10/06/2023
100134106	CF	HOMESTEAD	FL		12/08/2023	8.625	356,718		(16)				465,000	10/03/2023
100134113		NORTH CHESTERFIELD	VA		12/08/2023	8.000	216,593		88				307,000	10/18/2023
100134115	CF	COLLEYVILLE	TX		12/08/2023	8.250	2,256,109		579				3,200,000	10/16/2023
100134141		CITRUS HEIGHTS	CA		12/08/2023	8.375	131,596		(34)				240,000	10/19/2023
100134168	CF	BOCA RATON	FL		12/08/2023	9.625	198,414		(168)				273,000	10/26/2023
100134170	CF	WEST COVINA	CA		12/08/2023	8.375	648,210		(169)				950,000	10/17/2023
100134172	CF	RENO	NV		12/08/2023	9.875	1,241,569		(698)				1,735,000	10/10/2023
100134183		BELLFLOWER	CA		12/08/2023	8.875	1,007,967		(27)				1,350,000	10/12/2023
100134189		GOODYEAR	AZ		12/08/2023	8.000	215,509		58				370,000	10/13/2023
100134254	CF	NEW CARROLLTN	MD		10/27/2023	9.625	313,140		(91)				408,000	08/15/2023
100134255	CF	BEVERLY HILLS	FL		10/27/2023	7.990	237,524		(65)				305,000	08/02/2023
100134256	CF	FORKED RIVER	NJ		10/27/2023	9.625	260,165		(65)				325,000	08/16/2023
100134258	CF	NORCROSS	GA		10/27/2023	9.125	393,443		(246)				492,000	06/27/2023
100134259	CF	LAS VEGAS	NV		10/27/2023	6.875	588,547		383				800,000	07/21/2023
100134260	CF	LEHIGH ACRES	FL		10/27/2023	8.750	336,881		(233)				455,000	08/04/2023
100134261	CF	PENNSAUKEN	NJ		10/27/2023	8.500	194,958		43				289,000	08/28/2023
100134262	CF	LOS ANGELES	CA		10/27/2023	7.375	950,516		(22)				1,215,000	06/30/2023
100134263	CF	SILVER SPRING	MD		10/27/2023	9.875	164,860		(117)				200,000	08/17/2023
100134266	CF	ATLANTA	GA		10/27/2023	8.625	583,449		(38)				756,000	08/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134268	CF	PETERSBURG	VA		10/27/2023	8.750	176,737		(129)				230,000	08/24/2023
100134269	CF	PATERSON	NJ		10/27/2023	10.375	325,620		(146)				405,000	09/06/2023
100134270	CF	HAINES CITY	FL		10/27/2023	9.990	311,631		(134)				386,000	08/31/2023
100134271	CF	MYRTLE BEACH	SC		10/27/2023	9.990	387,424		158				451,000	09/01/2023
100134272	CF	PALMDALE	CA		10/27/2023	8.250	293,376		(161)				415,000	08/30/2023
100134273	CF	ROSELLE	NJ		10/27/2023	10.375	420,085		(224)				556,000	09/07/2023
100134275	CF	FULSHEAR	TX		10/27/2023	10.125	459,588		(154)				610,000	09/08/2023
100134276	CF	MYRTLE BEACH	SC		10/27/2023	8.250	110,210		(131)				220,000	09/18/2023
100134280	CF	MAPLE VALLEY	WA		10/27/2023	9.750	1,033,632		(114)				1,389,000	09/11/2023
100134282	CF	BLAIRSTOWN	NJ		10/27/2023	7.375	495,039		176				730,000	09/20/2023
100134283		MEMPHIS	TN		10/27/2023	8.750	135,516		(154)				165,000	09/18/2023
100134284	CF	AURORA	CO		10/27/2023	8.990	2,057,522		(868)				2,550,000	09/22/2023
100134285	CF	BEAVERCREEK	OH		10/27/2023	9.875	370,332		(27)				440,000	09/21/2023
100134286		MIAMI	FL		10/27/2023	7.750	325,313		(85)				545,600	09/21/2023
100134287		HARPER WOODS	MI		10/27/2023	8.875	104,690		(120)				125,000	09/20/2023
100134289	CF	MIAMI	FL		10/27/2023	8.500	276,834		(259)				340,000	09/13/2023
100134290	CF	CORNELIUS	OR		10/27/2023	7.125	741,960		314				1,100,000	09/08/2023
100134291	CF	LAKE FOREST	CA		10/27/2023	8.375	376,806		(215)				465,000	09/20/2023
100134293	CF	PEMBROKE PINES	FL		10/27/2023	7.990	624,284		(234)				780,000	09/18/2023
100134294	CF	LEHIGH ACRES	FL		10/27/2023	7.990	288,267		(171)				380,000	09/19/2023
100134295	CF	SPRING	TX		10/27/2023	7.990	115,095		(46)				272,000	08/15/2023
100134302	CF	WARREN	NJ		10/27/2023	7.625	1,053,048		(51)				1,532,000	08/24/2023
100134303	CF	KENNER	LA		10/27/2023	10.125	188,232		(83)				259,000	08/26/2023
100134306	CF	MONTVERDE	FL		10/27/2023	8.750	324,310		(114)				440,000	09/07/2023
100134307	CF	TUCSON	AZ		10/27/2023	8.500	258,457		(247)				600,000	09/14/2023
100134308	CF	LOCKPORT	IL		10/27/2023	9.125	270,609		(184)				465,000	07/24/2023
100134309	CF	LYNN	MA		10/27/2023	7.625	484,675		(35)				705,000	08/21/2023
100134311	CF	CADDO MILLS	TX		10/27/2023	8.625	239,734		(227)				293,000	08/31/2023
100134312	CF	LAKE WORTH	FL		10/27/2023	7.625	661,687		110				852,000	08/08/2023
100134313	CF	ST. CLOUD	FL		10/27/2023	8.125	129,630		(207)				358,000	08/29/2023
100134316	CF	OCALA	FL		10/27/2023	7.750	137,060		(41)				260,000	08/17/2023
100134317	CF	OCALA	FL		10/27/2023	7.750	118,641		(59)				250,000	08/22/2023
100134319	CF	HOUSTON	TX		10/27/2023	8.875	270,283		(256)				330,000	08/29/2023
100134322	CF	SAN ANGELO	TX		10/27/2023	9.250	296,199		(352)				417,000	09/05/2023
100134323	CF	COLUMBUS	GA		10/27/2023	8.990	135,776		(165)				201,000	09/13/2023
100134324		MIDDLETOWN	OH		10/27/2023	8.990	117,571		(93)				143,000	08/28/2023
100134327		SPOKANE VALLEY	WA		10/27/2023	7.990	311,369		(22)				395,000	09/15/2023
100134328		CHARLESTON	SC		10/27/2023	8.875	112,607		(233)				295,000	09/06/2023
100134330	CF	GULF SHORES	AL		10/27/2023	8.375	196,942		(151)				395,000	09/01/2023
100134332	CF	CLEVELAND	OH		10/27/2023	10.250	109,386		(99)				165,000	08/26/2023
100134335	CF	WOODBURY	NY		10/27/2023	8.990	522,537		(179)				694,000	09/11/2023
100134337	CF	LA PORTE	IN		10/27/2023	8.375	209,367		(195)				295,000	09/06/2023
100134339	CF	DALLAS	TX		10/27/2023	8.625	667,637		(539)				1,625,000	09/12/2023
100134340		PANAMA CITY	FL		10/27/2023	8.490	128,937		(117)				170,000	09/21/2023
100134341	CF	CITRUS HEIGHTS	CA		10/27/2023	8.250	647,274		(263)				1,130,000	09/05/2023
100134342	CF	PHOENIX	AZ		10/27/2023	8.125	243,463		(195)				340,000	09/19/2023
100134343	CF	MARTELLE	IA		10/27/2023	8.750	167,714		(148)				275,000	09/01/2023
100134345	CF	JEFFERSON	GA		10/27/2023	8.750	351,222		32				470,000	09/13/2023
100134351	CF	PEACHTREE COR	GA		10/27/2023	8.750	442,134		(152)				633,000	09/07/2023
100134353	CF	CONOVER	NC		10/27/2023	8.500	326,757		(187)				440,000	09/11/2023
100134354	CF	MODESTO	CA		10/27/2023	8.250	283,775		(316)				380,000	09/14/2023
100134355	CF	PANAMA CITY BEACH	FL		10/27/2023	7.750	256,113		(3)				475,000	09/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134356	CF	PHILADELPHIA	PA		10/27/2023	9.375	69,068		(231)				260,000	08/21/2023
100134357	CF	PLACENTIA	CA		10/27/2023	8.875	1,140,994		(324)				1,428,000	07/31/2023
100134359	CF	LA MARQUE	TX		10/27/2023	8.500	159,510		(173)				219,000	09/07/2023
100134362		PHILADELPHIA	PA		10/27/2023	9.625	129,408		(150)				175,000	09/07/2023
100134363	CF	CORAL SPRINGS	FL		10/27/2023	8.875	636,190		(125)				800,000	07/13/2023
100134365	CF	BROKEN ARROW	OK		10/27/2023	9.500	434,794		(256)				605,000	08/23/2023
100134372	CF	BEAUMONT	TX		10/27/2023	9.250	107,123		(507)				502,000	07/24/2023
100134373	CF	HOLLISTER	CA		10/27/2023	9.500	836,886		12				1,075,000	08/18/2023
100134375	CF	COLUMBUS	OH		10/27/2023	10.375	434,632		(50)				486,000	08/25/2023
100134377	CF	PALM BEACH GARDENS	FL		10/27/2023	9.500	548,336		(314)				695,000	09/12/2023
100134378	CF	GREENACRES	FL		10/27/2023	8.750	355,081		(10)				465,000	08/29/2023
100134379	CF	COLLEGE STATION	TX		10/27/2023	6.990	303,170		292				669,000	08/31/2023
100134380	CF	LOS ANGELES	CA		10/27/2023	6.990	1,238,123		681				1,900,000	08/21/2023
100134381	CF	SAN DIEGO	CA		10/27/2023	7.875	2,082,902		(587)				4,100,000	08/14/2023
100134385	CF	THOUSAND OAKS	CA		10/27/2023	8.500	1,451,628		(362)				1,841,000	08/31/2023
100134386	CF	BOISE	ID		10/27/2023	9.375	624,707		(229)				775,000	09/01/2023
100134387	CF	TEMPLE	NH		10/27/2023	8.500	384,640		(204)				780,000	08/29/2023
100134388	CF	CLIFTON	NJ		10/27/2023	7.250	147,005		(12)				200,000	06/30/2023
100134389	CF	PHOENIX	AZ		10/27/2023	9.875	578,953		(165)				789,000	07/31/2023
100134390		WELLINGTON	FL		10/27/2023	7.500	435,157		80				565,000	09/15/2023
100134391	CF	CHICAGO	IL		10/27/2023	9.990	350,599		(49)				440,000	08/14/2023
100134392		PATERSON	NJ		10/27/2023	8.990	355,399		115				470,000	07/26/2023
100134393	CF	VALLEY SPGS	CA		10/27/2023	9.250	410,468		(84)				515,000	07/26/2023
100134431	CF	ROWLETT	TX		10/30/2023	7.499	244,595		(9)				502,000	10/06/2023
100134433	CF	PORT SAINT LUCIE	FL		10/30/2023	8.624	263,824		(104)				360,000	09/28/2023
100134436		PHILADELPHIA	PA		10/30/2023	10.624	115,971		(158)				165,000	10/11/2023
100134437		MERIDEN	CT		10/30/2023	9.999	254,703		(211)				350,000	09/29/2023
100134438	CF	YONKERS	NY		10/30/2023	7.499	449,857		47				735,000	10/02/2023
100134440		LAKE PEEKSKILL	NY		10/30/2023	9.249	246,651		(115)				305,000	10/04/2023
100134441	CF	OZONE PARK	NY		10/30/2023	8.374	732,948		(285)				1,075,000	09/25/2023
100134442	CF	NEW YORK	NY		10/30/2023	7.374	441,207		(9)				880,000	09/29/2023
100134443	CF	PATERSON	NJ		10/30/2023	8.499	314,556		(26)				435,000	10/05/2023
100134447	CF	BAYONNE	NJ		10/30/2023	8.374	604,422		(282)				780,000	09/22/2023
100134449	CF	PLYMOUTH	PA		10/30/2023	9.124	181,881		(133)				240,000	09/26/2023
100134450	CF	WILLIS	TX		10/30/2023	8.624	325,445		(361)				685,000	09/25/2023
100134451		CORTLANDT MANOR	NY		10/30/2023	7.499	457,183		125				590,000	10/10/2023
100134452	CF	UPPER DARBY	PA		10/30/2023	9.749	149,403		(123)				195,000	09/20/2023
100134453	CF	LEANDER	TX		10/30/2023	7.750	1,713,340		(823)				2,400,000	10/04/2023
100134455	CF	PROVINCETOWN	MA		10/30/2023	7.874	356,732		(31)				592,000	09/29/2023
100134456		NORTH ARLINGTON	NJ		10/30/2023	8.874	546,277		(259)				900,000	10/06/2023
100134457	CF	BROOKLYN	NY		10/30/2023	7.874	1,459,175		(339)				2,100,000	09/23/2023
100134459	CF	BOERNE	TX		10/30/2023	7.249	1,165,860		188				2,007,000	09/16/2023
100134460	CF	PEACHTREE CORNERS	GA		10/30/2023	8.874	447,020		(177)				634,000	10/13/2023
100134461	CF	HALLANDALE BEACH	FL		10/30/2023	8.874	21,786		(302)				255,000	10/05/2023
100134464	CF	SUNNYVALE	CA		10/30/2023	7.999	1,538,213		(635)				2,192,000	09/26/2023
100134465	CF	OZONE PARK	NY		10/30/2023	7.999	595,825		(165)				775,000	09/26/2023
100134466	CF	ATLANTA	GA		10/30/2023	8.874	306,279		(184)				334,000	10/05/2023
100134468	CF	CINNAMINSON	NJ		10/30/2023	8.999	375,033		(43)				540,000	09/29/2023
100134469	CF	FORESTPORT	NY		10/30/2023	9.249	130,945		(127)	1			270,000	10/11/2023
100134470	CF	REEDLEY	CA		10/30/2023	8.749	176,257		(71)				445,000	10/06/2023
100134472	CF	FORESTBURGH	NY		10/30/2023	9.124	557,918		(100)				700,000	10/10/2023
100134473	CF	LOGANVILLE	GA		10/30/2023	9.624	297,138		(152)				365,000	09/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134474		FRESNO	CA		10/30/2023	7.499	164,765						318,700	10/09/2023
100134476	CF	COLLIERVILLE	TN		10/30/2023	8.749	623,163		(258)				774,900	09/28/2023
100134477		PARKVILLE	MD		10/30/2023	8.124	236,923		(107)				300,000	09/27/2023
100134479	CF	CAPE CORAL	FL		10/30/2023	8.249	237,117		(132)				335,000	09/27/2023
100134481	CF	KENNER	LA		10/30/2023	7.499	262,596		5				477,000	10/02/2023
100134484		WEST MILFORD	NJ		10/30/2023	8.624	220,919		(181)				280,000	10/11/2023
100134486	CF	NAPLES	FL		10/30/2023	8.624	1,161,844		5,001				1,785,000	10/13/2023
100134488	CF	HUMBLE	TX		10/30/2023	7.499	145,271		(9)				280,000	09/29/2023
100134489	CF	RIVERSIDE	NJ		10/30/2023	8.999	239,081		(80)				345,000	10/06/2023
100134491	CF	LEBANON	PA		10/30/2023	9.249	116,424		(134)				158,000	10/10/2023
100134492	CF	HARRISBURG	PA		10/30/2023	8.624	109,335		(130)				165,000	09/26/2023
100134493	CF	HIALEAH	FL		10/30/2023	7.499	293,172		(90)				500,000	09/29/2023
100134495	CF	DAVENPORT	FL		10/30/2023	8.499	470,307		19				600,000	09/28/2023
100134496	CF	FRONT ROYAL	VA		10/30/2023	8.999	383,616		(17)				490,000	09/29/2023
100134498	CF	KENNESAW	GA		10/30/2023	8.249	246,637		(124)				500,000	10/10/2023
100134499	CF	SHELTON	CT		10/30/2023	7.999	194,650		(60)				260,000	10/02/2023
100134500	CF	LIGHTHOUSE POINT	FL		10/30/2023	8.749	715,064		(126)				900,000	09/29/2023
100134501	CF	NAPLES	FL		10/30/2023	7.999	365,015		19				515,000	10/04/2023
100134504	CF	HOLLYWOOD	FL		10/30/2023	7.749	477,926		(79)				652,000	09/29/2023
100134508	CF	WESTLAKE	FL		10/30/2023	8.874	1,025,271		76				1,310,000	10/06/2023
100134509	CF	MORTON	PA		10/30/2023	9.125	403,887		(212)				530,000	10/13/2023
100134511	CF	HEMPSTEAD	NY		10/30/2023	8.750	310,662		(6)				475,000	03/31/2023
100134514	CF	BRANSON	MO		10/30/2023	8.750	136,255		(116)				186,000	05/31/2023
100134518	CF	BRANSON	MO		10/30/2023	8.750	136,331		(117)				186,000	05/31/2023
100134520	CF	EVERETT	WA		10/30/2023	9.124	499,120		(4)				740,000	09/06/2023
100134522	CF	BOCA RATON	FL		10/30/2023	7.750	869,280		178				1,125,000	05/25/2023
100134523	CF	ROSEDALE	NY		10/30/2023	9.000	665,561		(71)				950,000	05/25/2023
100134527	CF	FORT WORTH	TX		10/30/2023	8.124	196,584		(123)				540,000	09/15/2023
100134532	CF	BINGHAMTON	NY		10/30/2023	9.249	138,134		(161)				175,000	09/15/2023
100134533	CF	SEVIERVILLE	TN		10/30/2023	8.874	1,475,380		(646)				1,950,000	09/14/2023
100134534	CF	PALM COAST	FL		10/30/2023	7.749	243,759		(64)				308,000	09/06/2023
100134535	CF	NORTH PORT	FL		10/30/2023	7.999	501,858		(61)				640,000	09/13/2023
100134538	CF	RIO LINDA	CA		10/30/2023	8.875	639,237		(355)				900,000	09/27/2023
100134540	CF	EAST ISLIP	NY		10/30/2023	8.500	407,532		(37)				550,000	09/25/2023
100134542		COLUMBUS	OH		10/30/2023	9.875	189,516		(204)				225,000	09/14/2023
100134547		ANNA MARIA	FL		10/30/2023	7.999	1,803,418		41,202				2,500,000	08/21/2023
100134548	CF	POMPTON PLAINS	NJ		10/30/2023	8.749	460,001		(145)				605,000	09/05/2023
100134549	CF	SAN BERNARDINO	CA		10/30/2023	9.499	333,347		(151)				470,000	09/12/2023
100134552		FREEPORT	NY		10/30/2023	8.999	389,925		(68)				510,000	09/20/2023
100134553	CF	KEARNY	NJ		10/30/2023	10.249	437,082		(3)				560,000	09/22/2023
100134554	CF	HUTCHINSON ISLAND	FL		10/30/2023	8.499	767,673		(386)				950,000	09/26/2023
100134555	CF	LOS ANGELES	CA		10/30/2023	7.750	362,965		116				610,000	09/13/2023
100134556		VINELAND	NJ		10/30/2023	8.999	165,964		(182)				280,000	08/31/2023
100134558	CF	BENNETTSVILLE	SC		10/30/2023	9.499	193,150		(139)				237,000	09/19/2023
100134559	CF	MIAMI	FL		10/30/2023	8.999	571,531		(364)				830,000	09/29/2023
100134560	CF	LANHAM	MD		10/30/2023	8.750	376,999		17				480,000	09/15/2023
100134562	CF	WOODBRIDGE	VA		10/30/2023	7.249	194,069		26				285,000	09/22/2023
100134563	CF	LEESBURG	VA		10/30/2023	9.999	315,144		(974)				734,000	09/28/2023
100134564	CF	LAND O' LAKES	FL		10/30/2023	8.749	312,974		(113)				347,000	09/18/2023
100134565	CF	INGLEWOOD	CA		10/30/2023	7.374	414,888		29				790,000	09/25/2023
100134566	CF	TORRANCE	CA		10/30/2023	7.249	2,183,136		408				3,000,000	09/22/2023
100134568	CF	BONAIRE	GA		10/30/2023	8.750	282,643		(119)				341,000	09/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134569	CF	SAINT LOUIS	MO		10/30/2023	8.875	244,818		(342)				381,000	09/28/2023
100134570	CF	BRADENTON	FL		10/30/2023	8.375	265,277		(127)				335,000	09/29/2023
100134571	CF	DAVISON	MI		10/30/2023	7.625	156,956		(43)				291,000	09/29/2023
100134572	CF	MERIDIAN	ID		10/30/2023	8.625	337,153		(112)				483,000	09/28/2023
100134573	CF	LAS VEGAS	NV		10/30/2023	8.999	287,728		(140)				370,000	09/29/2023
100134576	CF	PANAMA CITY BEACH	FL		10/30/2023	7.875	252,254		(60)				360,000	09/25/2023
100134577	CF	GALVESTON	TX		10/30/2023	9.375	119,990		(71)				190,000	10/12/2023
100134578	CF	ANCHORAGE	AK		10/30/2023	7.875	375,687		(49)				475,000	10/13/2023
100134582	CF	WASHINGTON	DC		10/30/2023	8.750	1,382,352		(545)				1,900,000	09/27/2023
100134585	CF	AUSTIN	TX		10/30/2023	8.125	355,740		(141)				515,000	10/03/2023
100134589	CF	PITTSBORO	NC		10/30/2023	8.875	384,624		(191)				525,000	09/29/2023
100134590	CF	COOPER CITY	FL		10/30/2023	8.125	1,064,225		(397)				1,430,000	09/28/2023
100134616	CF	BRADENTON	FL		10/30/2023	8.625	227,500		256				333,000	09/20/2023
100134617		JENSEN BEACH	FL		10/30/2023	8.250	254,219		602				372,000	09/15/2023
100134618	CF	CORPUS CHRISTI	TX		10/30/2023	8.500	226,927		322				315,000	09/05/2023
100134619	CF	COMMERCE CITY	CO		10/30/2023	8.500	470,246		(116)				595,000	09/18/2023
100134620		NORTH HALEDON	NJ		10/30/2023	7.875	176,072		526				505,000	09/15/2023
100134621	CF	PEMBROKE PINES	FL		10/30/2023	8.375	144,199		(82)				190,000	09/15/2023
100134622		WESLEY CHAPEL	FL		10/30/2023	8.250	343,345		841				775,000	09/19/2023
100134624		CASSELBERRY	FL		10/30/2023	8.375	325,584		655				510,000	09/20/2023
100134628		PORT CHARLOTTE	FL		10/30/2023	8.000	168,215		(27)				284,000	09/20/2023
100134629	CF	VAN NUYS	CA		10/30/2023	7.875	674,252		3,078				1,100,000	09/18/2023
100134632	CF	FRIENDSWOOD	TX		10/30/2023	8.750	330,551		(224)				415,000	09/05/2023
100134634		ERIE	PA		10/30/2023	9.375	83,033		(45)				102,000	09/11/2023
100134636	CF	MANSFIELD	TX		10/30/2023	7.875	272,904		1,286				575,000	09/05/2023
100134637		HOUSTON	TX		10/30/2023	8.625	306,233		315				436,000	09/01/2023
100134638	CF	BEDFORD	TX		10/30/2023	7.750	242,814		15				382,000	09/12/2023
100134640	CF	PHILADELPHIA	PA		10/30/2023	7.875	541,848		2,573				795,000	09/21/2023
100134642		AUBURNDALE	FL		10/30/2023	8.875	161,704		27				272,000	09/20/2023
100134643	CF	DEARBORN	MI		10/30/2023	8.000	276,230		(11)				351,000	09/05/2023
100134644	CF	WINTER HAVEN	FL		10/30/2023	7.750	133,971		642				260,000	09/19/2023
100134645	CF	GARDENA AREA CITY OF LOS ANGE	CA		10/30/2023	8.000	371,392		(67)				740,000	09/15/2023
100134648	CF	MESQUITE	TX		10/30/2023	7.750	229,362		3				360,000	09/06/2023
100134650	CF	CORAL SPRINGS	FL		10/30/2023	8.750	348,556		369				445,000	09/18/2023
100134651		PARK FOREST	IL		10/30/2023	9.500	112,711		(30)				155,000	09/19/2023
100134654	CF	DULUTH	GA		10/30/2023	8.250	1,003,260		(409)				1,600,000	09/15/2023
100134656	CF	MONROE	NJ		10/30/2023	8.000	259,214		(80)				620,000	09/20/2023
100134658	CF	BRICK	NJ		10/30/2023	8.250	243,870		(96)				500,000	09/20/2023
100134659	CF	PUYALLUP	WA		10/30/2023	7.875	489,285		(148)				655,000	09/15/2023
100134661		MARKHAM	IL		10/30/2023	9.625	29,308		(75)				97,000	09/14/2023
100134662	CF	ATLANTA	GA		10/30/2023	8.000	226,879		(1)				309,000	09/20/2023
100134663	CF	LAKEVILLE	PA		10/30/2023	8.125	266,033		736				575,000	09/19/2023
100134665	CF	GLENDALE	CA		10/30/2023	7.875	1,518,778		6,636				2,200,000	09/13/2023
100134666	CF	PASADENA	TX		10/30/2023	8.375	210,042		(145)				275,000	09/15/2023
100134667		LEHIGH ACRES	FL		10/30/2023	9.250	413,504		63				535,000	09/05/2023
100134668	CF	UPPER DARBY	PA		10/30/2023	8.000	126,655		(20)				213,000	09/21/2023
100134670	CF	TEMPLE	TX		10/30/2023	8.750	276,608		(169)				340,000	09/21/2023
100134671	CF	SAN JOSE	CA		10/30/2023	7.500	181,648		45				850,000	09/22/2023
100134673	CF	WILMINGTON	DE		10/30/2023	8.625	348,741		428				486,000	09/20/2023
100134674	CF	FOUNTAIN VALLEY	CA		10/30/2023	8.250	1,097,093		3,158				1,480,000	09/19/2023
100134675	CF	PALM COAST	FL		10/30/2023	7.750	649,802		(45)				950,000	09/22/2023
100134676		PHILADELPHIA	PA		10/30/2023	9.250	114,965		(112)				170,000	09/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134677	CF	PLANTATION	FL		10/30/2023	8.500	186,476		(134)				265,000	09/22/2023
100134678	CF	ONTARIO	OR		10/30/2023	8.250	171,950		(98)				430,000	09/21/2023
100134679		BALTIMORE	MD		10/30/2023	9.000	156,312		(145)				218,000	09/22/2023
100134682		KISSIMMEE	FL		10/30/2023	7.625	199,896		1,274				261,000	09/21/2023
100134683	CF	SAN FRANCISCO	CA		10/30/2023	7.500	1,102,144		7,843				1,400,000	09/21/2023
100134684	CF	VICTORVILLE	CA		10/30/2023	8.375	287,572		(300)				525,000	09/20/2023
100134685		OCALA	FL		10/30/2023	8.625	268,493		333				362,000	09/19/2023
100134686	CF	COMPTON	CA		10/30/2023	7.750	251,036		(39)				630,000	09/19/2023
100134687	CF	NEW HARTFORD	NY		10/30/2023	8.625	143,014		(89)				207,000	09/22/2023
100134688	CF	MORENO VALLEY	CA		10/30/2023	7.750	590,621		(10)				752,000	09/22/2023
100134690		DEARBORN HEIGHTS	MI		10/30/2023	8.625	133,972		(67)				175,000	09/18/2023
100134691	CF	CARTERSVILLE	GA		10/30/2023	8.125	213,468		638				289,000	09/19/2023
100134692	CF	CARTERSVILLE	GA		10/30/2023	8.125	208,135		624				281,900	09/22/2023
100134693	CF	REX	GA		10/30/2023	7.500	238,344		1,567				345,000	09/22/2023
100134694	CF	MANOR	TX		10/30/2023	7.125	290,721		2,607				435,000	09/20/2023
100134695	CF	YUBA CITY	CA		10/30/2023	7.625	375,109		49				550,000	09/18/2023
100134698	CF	NORTHRIDGE AREA	CA		10/30/2023	8.875	906,015		(369)				1,240,000	09/22/2023
100134699	CF	APPLE VALLEY	CA		10/30/2023	7.750	247,827		(13)				510,000	09/22/2023
100134703	CF	BURBANK	IL		10/30/2023	7.625	41,629		33				438,000	09/19/2023
100134704	CF	SOUTH BEND	IN		10/30/2023	8.625	103,615		(78)				144,000	09/21/2023
100134705	CF	COLUMBIA	SC		10/30/2023	9.000	252,064		(184)				340,000	09/22/2023
100134707	CF	DEARBORN	MI		10/30/2023	8.750	138,467		(110)				184,000	09/21/2023
100134710	CF	TAMPA	FL		10/30/2023	8.000	212,134		764				312,000	09/21/2023
100134712	CF	HOUSTON	TX		10/30/2023	7.500	112,799		594				325,000	09/20/2023
100134714		DORAL	FL		10/30/2023	8.000	246,716		(25)				430,000	09/18/2023
100134716		ALTAMONTE SPRINGS	FL		10/30/2023	8.250	121,855		(110)				243,000	09/18/2023
100134717	CF	MESA	AZ		10/30/2023	7.625	292,869		18				441,000	09/22/2023
100134718	CF	LAS VEGAS	NV		10/30/2023	7.500	266,920		1,749				450,000	09/18/2023
100134719	CF	VAN NUYS AREA LOS ANGELES	CA		10/30/2023	8.750	663,281		(200)				830,000	09/21/2023
100134720	CF	SAN JOSE	CA		10/30/2023	7.250	479,635		209				1,600,000	09/21/2023
100134725	CF	LEXINGTON	SC		10/30/2023	7.875	90,866		(22)				263,000	09/21/2023
100134726	CF	CITY OF BURBANK	CA		10/30/2023	8.625	923,898		(752)				1,300,000	09/19/2023
100134727	CF	JAMISON	PA		10/30/2023	7.750	173,495		15				471,500	09/21/2023
100134729	CF	(NORTH HILLS AREA) LOS ANGELES	CA		10/30/2023	8.000	555,273		(110)				700,000	09/21/2023
100134730	CF	CARLISLE	PA		10/30/2023	8.250	151,434		(83)				214,500	09/18/2023
100134731	CF	LOS ANGELES	CA		10/30/2023	7.750	741,363		(4)				1,160,000	09/21/2023
100134732		DAVENPORT	FL		10/30/2023	8.375	206,419		345				559,000	09/20/2023
100134734	CF	ROCKLEDGE	FL		10/30/2023	8.250	279,374		(125)				350,000	09/18/2023
100134735	CF	LAS VEGAS	NV		10/30/2023	8.125	555,769		(114)				700,000	09/19/2023
100134737	CF	MELISSA	TX		10/30/2023	7.875	155,974		611				353,000	09/21/2023
100134738	CF	JACKSON	NJ		10/30/2023	8.000	346,912		1,452				510,000	09/20/2023
100134739	CF	MILLVILLE	NJ		10/30/2023	9.625	153,838		(51)				204,000	09/18/2023
100134740	CF	FRISCO	TX		10/30/2023	8.500	299,544		(312)				385,000	09/22/2023
100134741		STUART	FL		10/30/2023	8.500	172,216		(95)				225,000	09/20/2023
100134742	CF	ALTAMONTE SPRINGS	FL		10/30/2023	8.000	200,410		7				290,000	09/19/2023
100134743		ORLANDO	FL		10/30/2023	8.875	369,272		(166)				620,000	09/22/2023
100134744	CF	RIVERSIDE	CA		10/30/2023	8.250	458,464		1,112				760,000	09/22/2023
100134745	CF	CHULA VISTA	CA		10/30/2023	8.750	783,682		(361)				1,000,000	09/29/2023
100134746	CF	WINCHESTER	CA		10/30/2023	7.625	316,930		(17)				538,000	09/29/2023
100134748	CF	GARLAND	TX		10/30/2023	8.500	263,102		(197)				350,000	09/22/2023
100134749	CF	FRESNO	CA		10/30/2023	8.500	173,841		(93)				275,000	09/28/2023
100134750	CF	GAINESVILLE	FL		10/30/2023	7.875	219,341		(10)				361,000	09/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134751		PHILADELPHIA	PA		10/30/2023	8.875	124,232		(118)				150,000	09/27/2023
100134752	CF	PARRISH	FL		10/30/2023	8.375	337,540		(122)				520,000	09/28/2023
100134753	CF	ORLANDO	FL		10/30/2023	7.875	574,576		13				748,000	09/29/2023
100134754	CF	WESLEY CHAPEL	FL		10/30/2023	7.625	346,114		2,183				438,000	09/28/2023
100134756	CF	ODESSA	FL		10/30/2023	8.500	375,799		(208)				495,000	09/27/2023
100134758		SCOTTSDALE	AZ		10/30/2023	8.750	764,879		(167)				1,024,000	09/22/2023
100134759		PORT ORANGE	FL		10/30/2023	8.000	150,443		(65)				386,000	09/26/2023
100134761		HOLLY HILL	FL		10/30/2023	8.000	150,466		121				415,000	09/26/2023
100134763	CF	WINCHESTER	CA		10/30/2023	8.375	425,205		(171)				622,000	09/28/2023
100134765	CF	LAKE HIAWATHA	NJ		10/30/2023	8.750	293,230		(122)				430,000	09/28/2023
100134766	CF	FLORESVILLE	TX		10/30/2023	8.000	166,139		(59)				555,000	09/26/2023
100134767	CF	HOUSTON	TX		10/30/2023	8.375	120,438		185				188,000	09/27/2023
100134768	CF	BRADENTON	FL		10/30/2023	7.625	206,478		(12)				511,000	09/28/2023
100134769	CF	PORTER	TX		10/30/2023	7.625	235,050		1,316				420,000	09/27/2023
100134770	CF	SEMINOLE	FL		10/30/2023	7.625	188,205		(11)				390,000	09/27/2023
100134772	CF	KISSIMMEE	FL		10/30/2023	8.375	187,953		304				377,000	09/25/2023
100134776	CF	ARLINGTON	TX		10/30/2023	7.500	71,527		82				345,000	09/26/2023
100134777	CF	LUTZ	FL		10/30/2023	7.750	487,712		2,482				708,000	09/25/2023
100134778	CF	SACRAMENTO	CA		10/30/2023	9.125	332,799		(63)				470,000	09/26/2023
100134785	CF	VICTORVILLE	CA		10/30/2023	8.000	301,283		(138)				400,000	09/29/2023
100134786	CF	HUNTINGTON BEACH	CA		10/30/2023	7.625	682,847		(19)				1,100,000	09/25/2023
100134787	CF	HOMELAND	CA		10/30/2023	9.125	576,930		(241)				730,000	09/28/2023
100134790	CF	CHAMPIONSGATE	FL		10/30/2023	7.500	403,568		2,844				741,000	09/28/2023
100134791	CF	GLENDORA	CA		10/30/2023	7.875	718,810		(153)				985,000	09/28/2023
100134794	CF	LAND O' LAKES	FL		10/30/2023	7.875	266,402		(34)				360,000	09/29/2023
100134795	CF	WINTER GARDEN	FL		10/30/2023	8.500	338,414		(408)				511,000	09/27/2023
100134796	CF	SAN JOAQUIN	CA		10/30/2023	7.750	57,833		(83)				269,000	09/28/2023
100134797	CF	SAN JOAQUIN	CA		10/30/2023	7.750	231,890		(18)				506,000	09/28/2023
100134798		KISSIMMEE	FL		10/30/2023	7.750	251,194		1,469				372,000	09/25/2023
100134799	CF	HOUSTON	TX		10/30/2023	7.750	206,594		(13)				303,000	09/27/2023
100134802	CF	ORLANDO	FL		10/30/2023	8.375	290,183		(139)				378,000	09/29/2023
100134805	CF	HOUSTON	TX		10/30/2023	7.625	230,061		28				300,000	09/26/2023
100134809	CF	PLACENTIA	CA		10/30/2023	7.875	256,840		(128)				850,000	09/29/2023
100134810	CF	ORLANDO	FL		10/30/2023	7.500	254,636		55				375,000	09/29/2023
100134812	CF	CEDAR HILL	TX		10/30/2023	7.625	306,964		11				459,000	09/29/2023
100134813	CF	HIDEAWAY	TX		10/30/2023	8.625	252,549		(165)				313,500	09/28/2023
100134814	CF	COMPTON	CA		10/30/2023	8.125	448,711		(175)				560,000	09/26/2023
100134815	CF	DELTONA	FL		10/30/2023	8.125	264,888		904				391,000	09/28/2023
100134816	CF	AREA OF SUN VALLEY LOS ANGELE	CA		10/30/2023	6.875	705,823		757				948,000	09/27/2023
100134819	CF	COLLEGE STATION	TX		10/30/2023	7.625	204,788		1,012				375,000	09/25/2023
100134821	CF	TUJUNGA AREA	CA		10/30/2023	8.000	232,420		406				705,000	09/28/2023
100134824	CF	PENNSAUKEN	NJ		10/30/2023	9.000	84,967		(48)				208,000	09/26/2023
100134825		LAKE WALES	FL		10/30/2023	8.125	151,065		(76)				318,000	09/29/2023
100134826	CF	SAN DIEGO	CA		10/30/2023	8.250	420,967		(211)				1,115,000	09/26/2023
100134827	CF	WESTMINSTER	CA		10/30/2023	7.625	653,903		(123)				1,175,000	09/26/2023
100134828	CF	SUGAR LAND	TX		10/30/2023	7.750	313,413		1,543				583,000	09/22/2023
100134830	CF	HOUSTON	TX		10/30/2023	7.875	149,552		(51)				285,000	09/27/2023
100134831	CF	LOS ANGELES	CA		10/30/2023	9.125	361,639		(314)				500,000	09/28/2023
100134832		DAYTONA BEACH	FL		10/30/2023	9.000	484,078		(64)				650,000	10/02/2023
100134833	CF	NAPLES	FL		10/30/2023	7.375	446,794		3,078				651,000	10/10/2023
100134834	CF	UTICA	NY		10/30/2023	8.750	111,945		103				160,000	09/22/2023
100134835	CF	GARDEN GROVE	CA		10/30/2023	7.500	175,211		25				500,000	09/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134836	CF	ROSSVILLE	GA		10/30/2023	8.125	154,552		(38)				207,000	10/04/2023
100134838		AVENTURA	FL		10/30/2023	8.250	129,370		332				192,000	09/26/2023
100134839	CF	RALEIGH	NC		10/30/2023	7.500	243,850		28				425,000	10/06/2023
100134840	CF	HOUSTON	TX		10/30/2023	8.375	110,384		(134)				260,000	10/03/2023
100134841	CF	RANCHO PALOS VERDES	CA		10/30/2023	7.875	1,735,068		(260)				2,850,000	10/04/2023
100134846	CF	DAVENPORT	FL		10/30/2023	8.375	426,894		790				554,000	09/27/2023
100134847		MIAMI	FL		10/30/2023	7.625	145,671		30				300,000	10/05/2023
100134851	CF	COLONIE	NY		10/30/2023	7.625	147,759		924				300,000	09/28/2023
100134852	CF	PICO RIVERA	CA		10/30/2023	8.250	151,210		(78)				535,000	09/26/2023
100134853	CF	WINTER GARDEN	FL		10/30/2023	7.625	491,020		129				642,000	10/10/2023
100134854		EDEN	NC		10/30/2023	9.625	295,093		(235)				411,500	10/03/2023
100134856		MIAMI	FL		10/30/2023	8.000	358,016		1,211				630,000	10/03/2023
100134857	CF	SAN ANTONIO	TX		10/30/2023	8.375	81,504		(64)				146,000	10/03/2023
100134859		BALTIMORE	MD		10/30/2023	8.875	77,301		(46)				105,000	09/22/2023
100134860	CF	BRONX	NY		10/30/2023	7.875	400,910		1,487				715,000	10/06/2023
100134862	CF	BLUFFTON	SC		10/30/2023	9.000	594,200		(96)				747,000	10/02/2023
100134863	CF	GRAND SALINE	TX		10/30/2023	8.500	106,385		(104)				209,000	10/10/2023
100134866	CF	IRONDEQUOIT	NY		10/30/2023	9.000	149,426		(11)				255,000	09/25/2023
100134867	CF	APEX	NC		10/30/2023	7.625	177,744		456				490,000	09/27/2023
100134868	CF	COSTA MESA	CA		10/30/2023	8.875	886,208		(124)				1,190,000	10/10/2023
100134869	CF	LINCOLN	RI		10/30/2023	8.625	336,534		104				692,000	10/04/2023
100134870	CF	SLINGERLANDS	NY		10/30/2023	7.875	177,482		691				280,000	09/28/2023
100134871		BEAUMONT	TX		10/30/2023	9.625	59,482		(77)				80,000	09/29/2023
100134872	CF	PENDERGRASS	GA		10/30/2023	7.875	99,302		191				330,000	09/26/2023
100134873	CF	IRVINE	CA		10/30/2023	8.875	873,299		601				1,275,000	10/05/2023
100134874	CF	QUEENSBURY	NY		10/30/2023	7.875	226,933		977				360,000	10/06/2023
100134876	CF	FOXBORO	MA		10/30/2023	7.750	517,539		2,621				990,000	09/25/2023
100134877	CF	PHILADELPHIA	PA		10/30/2023	8.375	67,581		(85)				170,000	10/02/2023
100134878		VIDALIA	GA		10/30/2023	8.750	118,432		(88)				178,000	09/28/2023
100134880		WEST PALM BEACH	FL		10/30/2023	8.000	383,957		171				550,000	10/02/2023
100134882		EL MONTE	CA		10/30/2023	8.000	189,136		(52)				582,000	09/25/2023
100134883	CF	TAYLOR	MI		10/30/2023	7.750	96,724		(25)				290,000	09/29/2023
100134884	CF	CLIFFSIDE PARK	NJ		10/30/2023	8.250	1,285,395		2,831				2,200,000	10/03/2023
100134885	CF	LAS VEGAS	NV		10/30/2023	7.625	269,725		1,691				448,000	10/05/2023
100134886	CF	INDIANAPOLIS	IN		10/30/2023	7.875	54,718		(22)				245,000	10/05/2023
100134888		HARRISBURG	PA		10/30/2023	9.500	75,957		(8)				96,000	09/26/2023
100134889	CF	COLUMBUS	OH		10/30/2023	8.000	231,718		832				380,000	09/22/2023
100134890	CF	CHESAPEAKE	VA		10/30/2023	7.625	177,906		(11)				436,000	09/27/2023
100134892	CF	MONTICELLO	NY		10/30/2023	8.875	209,674		121				280,000	09/27/2023
100134893	CF	WILMINGTON	DE		10/30/2023	8.875	223,973		143				340,000	09/22/2023
100134894	CF	MEDINA	TN		10/30/2023	8.500	221,448		10				430,000	10/10/2023
100134895	CF	KANSAS CITY	MO		10/30/2023	9.250	310,081		(265)				405,000	09/26/2023
100134897		EAST NORTHPORT	NY		10/30/2023	8.625	642,021		(225)				805,000	10/05/2023
100134898	CF	BUFORD	GA		10/30/2023	8.625	329,682		125				418,000	10/02/2023
100134900	CF	BROOKSVILLE	FL		10/30/2023	8.375	272,084		(86)				366,000	10/04/2023
100134901		PHILADELPHIA	PA		10/30/2023	9.375	131,925		(55)				174,000	10/03/2023
100134905	CF	LOS ANGELES	CA		10/30/2023	8.000	595,974		2,353				1,350,000	10/06/2023
100134908	CF	DORAL	FL		10/30/2023	7.625	207,634		1,306				410,000	09/28/2023
100134909		DURHAM	NC		10/30/2023	8.000	269,090		1,049				620,000	09/29/2023
100134910	CF	(PACOIMA AREA) LOS ANGELES	CA		10/30/2023	8.250	432,239		1,021				720,000	10/03/2023
100134911	CF	SHELBY	NC		10/30/2023	8.500	102,350		(260)				303,000	09/26/2023
100134914	CF	ENFIELD	CT		10/30/2023	8.125	273,634		(115)				380,000	10/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134915	CF	GAINESVILLE	FL		10/30/2023	7.625	396,986		63				519,000	09/26/2023
100134917	CF	GREENSBORO	NC		10/30/2023	8.375	215,878		(121)				284,500	09/25/2023
100134918	CF	DETROIT	MI		10/30/2023	8.750	100,859		(44)				143,000	10/02/2023
100134920	CF	BIXBY	OK		10/30/2023	7.625	251,023		1,613				351,000	09/25/2023
100134921	CF	DREXEL HILL	PA		10/30/2023	8.625	231,070		(145)				386,000	10/05/2023
100134922	CF	SOUTH BEND	IN		10/30/2023	8.375	105,090		(37)				150,000	09/25/2023
100134923	CF	LAKELAND	FL		10/30/2023	8.625	230,349		(112)				298,000	10/05/2023
100134924	CF	SEMINOLE	FL		10/30/2023	7.875	327,631		612				920,000	10/04/2023
100134925		MEMPHIS	TN		10/30/2023	9.625	90,659		(99)				125,000	10/04/2023
100134929	CF	LAWRENCEVILLE	GA		10/30/2023	8.375	241,925		(88)				345,000	09/26/2023
100134931		EAST QUOGUE	NY		10/30/2023	7.750	1,757,536		586				2,800,000	10/06/2023
100134933		ORLAND PARK	IL		10/30/2023	8.500	186,555		(140)				440,000	09/27/2023
100134935	CF	HONOLULU	HI		10/30/2023	8.000	399,328		1,043				1,170,000	10/10/2023
100134936	CF	GLENDALE	CA		10/30/2023	8.125	496,087		(139)				648,000	10/02/2023
100134938	CF	FORT OGLETHORPE	GA		10/30/2023	7.625	79,462		72				431,500	09/29/2023
100134939		GLASSBORO	NJ		10/30/2023	8.750	253,854		41				321,000	10/04/2023
100134942	CF	HENDERSON	NV		10/30/2023	7.750	214,000		1				400,000	10/05/2023
100134944	CF	AREA OF CORONA	CA		10/30/2023	7.875	451,140		(94)				1,050,000	10/03/2023
100134945		POTOMAC	MD		10/30/2023	8.125	395,827		(58)				1,590,000	09/26/2023
100134946	CF	COLUMBIA	SC		10/30/2023	8.375	196,632		(98)				265,000	10/02/2023
100134947	CF	WINTER HAVEN	FL		10/30/2023	7.750	174,045		759				315,000	10/05/2023
100134949		GREENSBORO	NC		10/30/2023	7.625	71,269		47				100,000	10/10/2023
100134950	CF	TAMPA	FL		10/30/2023	8.125	445,863		(69)				630,000	10/10/2023
100134953		LAWRENCEVILLE	GA		10/30/2023	8.375	298,632		(48)				450,000	10/06/2023
100134956	CF	FULLERTON	CA		10/30/2023	7.750	339,709		55				850,000	10/05/2023
100134957	CF	MURRAY	UT		10/30/2023	7.875	244,482		1,147				605,000	10/02/2023
100134958	CF	FORT LEE	NJ		10/30/2023	8.625	232,485		254				290,000	09/29/2023
100134959	CF	FRESNO	CA		10/30/2023	8.375	188,507		(50)				270,000	10/05/2023
100134962	CF	BALTIMORE	MD		10/30/2023	8.625	169,245		(73)				224,000	10/06/2023
100134963	CF	SAN DIEGO	CA		10/30/2023	7.500	112,572		88				760,000	10/04/2023
100134964	CF	KANNAPOLIS	NC		10/30/2023	9.625	181,657		(226)				240,000	09/25/2023
100134967	CF	CHICAGO	IL		10/30/2023	8.000	109,275		333				205,000	10/05/2023
100134969	CF	SACRAMENTO	CA		10/30/2023	8.625	273,271		(152)				415,000	10/04/2023
100134970	CF	LILBURN	GA		10/30/2023	7.750	307,098		13				475,000	09/27/2023
100134971	CF	SAVANNAH	GA		10/30/2023	7.875	423,842		1,052				930,000	10/10/2023
100134973	CF	FORT WALTON BEACH	FL		10/30/2023	8.125	175,819		(16)				274,000	10/10/2023
100134975	CF	WEATHERFORD	TX		10/30/2023	7.500	272,619		42				500,000	10/05/2023
100134977	CF	HUMBLE	TX		10/30/2023	8.875	174,246		(81)				235,000	10/06/2023
100134978		LEESBURG	FL		10/30/2023	8.625	195,055		73				285,000	10/06/2023
100134979	CF	ATLANTA	GA		10/30/2023	8.750	334,280		228				425,000	09/29/2023
100134981	CF	NUEVO	CA		10/30/2023	7.500	338,952		64				700,000	10/04/2023
100134982		NEW LONDON	CT		10/30/2023	9.000	255,319		(8)				349,000	10/04/2023
100134984	CF	LOS ANGELES	CA		10/30/2023	8.000	671,540		2,353				905,000	10/02/2023
100134986	CF	MOBILE	AL		10/30/2023	8.625	186,599		226				250,000	09/29/2023
100134989	CF	FORT WORTH	TX		10/30/2023	8.000	192,999		(11)				285,000	10/04/2023
100134990	CF	WEST WARWICK	RI		10/30/2023	8.125	294,363		820				455,000	10/05/2023
100134991	CF	TAMPA	FL		10/30/2023	8.625	667,287		(372)				940,000	10/02/2023
100134992	CF	STOCKTON	CA		10/30/2023	8.625	440,297		207				620,000	10/06/2023
100134993	CF	KATY	TX		10/30/2023	7.875	350,977		1,383				468,000	10/06/2023
100134994		MIDDLE ISLAND	NY		10/30/2023	8.875	400,250		112				570,000	10/03/2023
100134995	CF	SAN JOSE	CA		10/30/2023	7.375	591,392		4,674				1,358,000	10/02/2023
100135000		CORPUS CHRISTI	TX		10/30/2023	8.750	142,072		(106)				192,000	10/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135001	CF	BUFFALO	NY		10/30/2023	9.250	123,211		(114)				160,000	10/10/2023
100135002	CF	MIAMI	FL		10/30/2023	7.625	247,192		1,392				476,000	10/05/2023
100135006		TEXAS CITY	TX		10/30/2023	8.500	129,573		(63)				170,000	10/10/2023
100135008	CF	RIVERDALE	GA		10/30/2023	7.875	283,173		(21)				383,000	10/10/2023
100135010		ORLANDO	FL		10/30/2023	8.125	181,563		53				250,000	10/10/2023
100135011	CF	CHICAGO	IL		10/30/2023	7.375	34,626		61				235,000	09/29/2023
100135015		BETHLEHEM	PA		10/30/2023	9.250	131,284		(129)				180,000	10/10/2023
100135016	CF	DAVENPORT	FL		10/30/2023	7.500	392,114		166				515,000	10/06/2023
100135018	CF	SAN FRANCISCO	CA		10/30/2023	8.250	1,379,540		2,690				1,860,000	10/10/2023
100135020	CF	WESTMINSTER	CA		10/30/2023	7.625	78,695		(2)				1,325,000	10/05/2023
100135021	CF	PINECREST	FL		10/30/2023	7.875	817,896		(256)				2,350,000	10/05/2023
100135025		HAHIRA	GA		10/30/2023	8.250	175,764		(53)				224,000	10/05/2023
100135026		GREENSBORO	NC		10/30/2023	8.375	199,416		(63)				260,000	09/28/2023
100135027	CF	LOS ANGELES	CA		10/30/2023	7.750	802,638		4,496				1,050,000	10/04/2023
100135028	CF	LAS VEGAS	NV		10/30/2023	7.750	429,826		(7)				625,000	10/05/2023
100135029	CF	SAN PABLO	CA		10/30/2023	8.125	540,176		(85)				682,000	09/29/2023
100135030	CF	SUGAR HILL	GA		10/30/2023	7.750	203,374		1,009				315,000	10/04/2023
100135031	CF	DACULA	GA		10/30/2023	7.500	309,212		53				492,000	10/06/2023
100135035	CF	DILLON	SC		10/30/2023	7.875	199,700		705				340,000	09/25/2023
100135036	CF	HOUSTON	TX		10/30/2023	7.875	87,158		406				125,000	09/29/2023
100135037	CF	MARIETTA	GA		10/30/2023	7.875	691,133		(119)				1,260,000	10/06/2023
100135038		MERRITT ISLAND	FL		10/30/2023	8.875	793,134		(88)				1,000,000	10/10/2023
100135039	CF	COLUMBUS	OH		10/30/2023	8.000	135,545		22				215,000	10/10/2023
100135040	CF	BATON ROUGE	LA		10/30/2023	8.125	194,547		(57)				299,900	10/10/2023
100135043		LITHONIA	GA		10/30/2023	8.750	202,674		(120)				285,000	09/26/2023
100135047		SEVIERVILLE	TN		11/01/2023	7.375	661,602		436				853,000	09/15/2023
100135049		ORLANDO	FL		11/01/2023	8.000	287,773		85				355,000	09/12/2023
100135050	CF	MONSEY	NY		11/01/2023	6.950	859,426		447				1,300,000	09/12/2023
100135054	CF	SAN DIEGO	CA		11/01/2023	7.125	515,505		195				760,000	09/16/2023
100135055	CF	WILMINGTON	DE		11/01/2023	7.499	234,560		95				309,000	09/22/2023
100135057	CF	LEONARDTOWN	MD		11/01/2023	6.875	388,187		195				585,000	07/28/2023
100135058	CF	HONOLULU	HI		11/01/2023	7.375	618,546		77				910,000	08/03/2023
100135060	CF	MECHANICSVILLE	VA		11/01/2023	7.500	253,915		60				355,000	08/30/2023
100135061	CF	SAINT PAUL	MN		11/01/2023	7.125	291,920		77				429,000	08/29/2023
100135062		LAS CRUCES	NM		11/01/2023	7.624	283,699		144				352,000	09/21/2023
100135063		CRYSTAL BEACH	TX		11/01/2023	7.625	582,670		234				750,000	08/29/2023
100135064	CF	PALM BEACH GARDENS	FL		11/01/2023	7.000	439,453		338				590,000	08/25/2023
100135065	CF	SHERMAN	TX		11/01/2023	7.625	219,195		81				290,000	07/31/2023
100135066	CF	AIEA	HI		11/01/2023	7.500	581,745		130				857,000	09/08/2023
100135068	CF	ROSEVILLE	CA		11/01/2023	6.625	330,987		222				500,000	08/03/2023
100135069		EDMOND	OK		11/01/2023	7.499	271,224		228				348,000	09/07/2023
100135070	CF	PATERSON	NJ		11/01/2023	7.625	479,843		113				665,000	08/04/2023
100135072	CF	LYNNWOOD	WA		11/01/2023	7.500	898,927		304				1,245,000	07/26/2023
100135073	CF	CAPE CORAL	FL		11/01/2023	6.875	50,639		406				686,000	08/11/2023
100135074	CF	SPRING HILL	FL		11/01/2023	7.250	392,959		262				520,000	08/31/2023
100135075	CF	MADERA	CA		11/01/2023	5.750	278,638		481				411,000	08/10/2023
100135076		TULARE	CA		11/01/2023	5.990	281,874		563				380,000	08/01/2023
100135077	CF	DENTON	TX		11/01/2023	5.500	254,631		562				385,000	08/15/2023
100135078	CF	VON ORMY	TX		11/01/2023	5.750	213,281		354				343,000	08/04/2023
100135079	CF	MADERA	CA		11/01/2023	5.750	277,688		533				415,000	08/03/2023
100135081	CF	CEDAR CITY	UT		11/01/2023	7.625	272,925		28				400,000	08/28/2023
100135083	CF	SPRING HILL	TN		11/01/2023	5.500	245,140		562				375,000	08/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135084	CF	CHINCOTEAGUE ISLAND	VA		11/01/2023	7.625	233,941		104				310,000	08/15/2023
100135085	CF	DAVENPORT	FL		11/01/2023	7.500	220,788		4				301,000	08/25/2023
100135088	CF	NORTH PLAINS	OR		11/01/2023	6.990	382,949		188				538,750	08/22/2023
100135089	CF	BRADENTON	FL		11/01/2023	6.500	350,275		310				499,000	08/25/2023
100135090		HOMOSASSA	FL		11/01/2023	8.125	220,186		18				266,000	08/31/2023
100135092	CF	MYRTLE BEACH	SC		11/01/2023	5.875	220,523		761				490,000	08/22/2023
100135094	CF	AVONDALE	AZ		11/01/2023	7.625	296,446		52				410,000	08/22/2023
100135096	CF	NAVARRE	FL		11/01/2023	7.500	236,105		38				325,000	08/29/2023
100135097		HENDERSON	NV		11/01/2023	5.990	242,375		592				340,000	08/11/2023
100135100	CF	MISSOULA	MT		11/01/2023	6.000	500,183		88				780,000	08/28/2023
100135101		CHARLOTTE	NC		11/01/2023	7.500	244,667		169				350,000	08/11/2023
100135103		DOUGLASVILLE	GA		11/01/2023	7.500	220,550		117				273,000	07/31/2023
100135105	CF	MARIETTA	GA		11/01/2023	7.625	244,629		125				322,000	08/30/2023
100135106		ARLINGTON	TX		11/01/2023	7.625	70,162		301				380,000	08/25/2023
100135107		DAUPHIN ISLAND	AL		11/01/2023	7.625	365,664		182				460,000	08/30/2023
100135108	CF	SALEM	OR		11/01/2023	7.875	370,775		119				483,000	09/06/2023
100135109	CF	NORTH FORT MYERS	FL		11/01/2023	7.125	303,380		202				427,000	08/24/2023
100135110	CF	DURHAM	NC		11/01/2023	6.750	139,617		312				341,000	08/24/2023
100135112	CF	DENTON	TX		11/01/2023	5.375	247,821		620				380,000	08/25/2023
100135113	CF	NEWPORT NEWS	VA		11/01/2023	5.990	209,526		390				340,000	08/28/2023
100135114	CF	PALM BAY	FL		11/01/2023	5.500	268,895		608				406,000	08/24/2023
100135115	CF	FORT WORTH	TX		11/01/2023	5.750	232,771		517				335,000	08/29/2023
100135117	CF	POCONO LAKE	PA		11/01/2023	7.125	332,065		106				460,000	07/21/2023
100135118		YORKVILLE	IL		11/01/2023	5.990	225,829		461				312,000	08/25/2023
100135119	CF	LAWRENCEVILLE	GA		11/01/2023	6.625	235,072		196				341,000	08/28/2023
100135120	CF	REDDICK	FL		11/01/2023	7.625	232,592		68				301,000	08/21/2023
100135122	CF	FREEPORT	TX		11/01/2023	7.625	685,197		20				1,050,000	09/05/2023
100135123		NEW SMYRNA BEACH	FL		11/01/2023	8.000	235,284		54				300,000	08/30/2023
100135124	CF	N CAPE MAY	NJ		11/01/2023	8.125	306,522		12				420,000	09/06/2023
100135125	CF	SAINT HELENA ISLAND	SC		11/01/2023	7.625	457,125		51				625,000	09/13/2023
100135126		SUWANEE	GA		11/01/2023	6.375	313,595		499				411,000	08/29/2023
100135129	CF	MAUREPAS	LA		11/01/2023	7.500	263,423		61				367,000	09/08/2023
100135131	CF	DIAMOND BAR	CA		11/03/2023	7.875	2,294,251		(534)				3,000,000	08/07/2023
100135132	CF	DULUTH	GA		11/03/2023	7.625	677,987		(185)				1,750,000	10/05/2023
100135134	CF	PLACITAS	NM		11/03/2023	8.000	265,000		(88)				425,000	10/04/2023
100135135	CF	FORT MILL	SC		11/03/2023	7.250	325,146		79				480,000	09/29/2023
100135136	CF	VISALIA	CA		11/03/2023	9.875	210,600		(85)				260,000	09/22/2023
100135137	CF	IDAHO FALLS	ID		11/03/2023	9.500	383,893		(154)				480,000	09/26/2023
100135138	CF	RIVIERA BEACH	FL		11/03/2023	9.000	158,654		(205)				495,000	10/11/2023
100135139	CF	WESTMONT	IL		11/03/2023	9.000	167,903		(20)				215,000	10/10/2023
100135141	CF	STOCKTON	CA		11/03/2023	9.625	357,049		(162)				640,000	09/22/2023
100135142	CF	PASADENA	TX		11/03/2023	8.875	91,774		(59)				211,000	10/12/2023
100135143	CF	MARATHON	FL		11/03/2023	8.500	262,314		(182)				433,000	10/03/2023
100135144	CF	NORTH LAS VEGAS	NV		11/03/2023	8.875	300,545		(72)				400,000	10/06/2023
100135145	CF	PORT SAINT LUCIE	FL		11/03/2023	8.875	286,853		(55)				364,000	10/03/2023
100135146	CF	NORTH LAS VEGAS	NV		11/03/2023	8.375	324,204		(239)				450,000	10/04/2023
100135147	CF	MODESTO	CA		11/03/2023	10.250	245,837		(105)				400,000	10/23/2023
100135148	CF	MARINA DEL REY	CA		12/15/2023	8.250	1,854,186		(85)				2,870,000	10/05/2023
100135149	CF	KATY	TX		12/15/2023	8.125	854,333		(181)				1,150,000	10/10/2023
100135150	CF	WHITEFISH	MT		12/15/2023	7.750	924,522		359				1,212,000	10/05/2023
100135152	CF	BURIEN	WA		12/15/2023	8.000	363,735		(10)				490,000	09/28/2023
100135156		TAMPA	FL		12/15/2023	8.250	324,582		132				482,000	09/05/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135161		BOILING SPRINGS	SC		12/15/2023	8.375	284,350		(24)				395,000	09/28/2023
100135162		JONESBORO	GA		12/15/2023	8.000	214,932		98				320,000	09/26/2023
100135163	CF	RANCHO CUCAMONGA	CA		12/15/2023	7.875	249,138		8				1,590,000	10/11/2023
100135165		HAMDEN	CT		12/15/2023	8.500	246,986		16				360,000	09/01/2023
100135167		BETHLEHEM	PA		12/15/2023	8.500	205,480		(17)				320,000	09/29/2023
100135168		GWYNN OAK	MD		12/15/2023	9.500	276,720		(112)				365,000	10/11/2023
100135169		RANDALLSTOWN	MD		12/15/2023	9.500	265,288		(107)				359,000	10/10/2023
100135170	CF	CYPRESS	TX		12/15/2023	8.063	2,268,976		186				3,340,000	10/16/2023
100135171		MIAMI	FL		12/15/2023	7.875	185,650		38				420,000	10/17/2023
100135173	CF	GAITHERSBURG	MD		11/07/2023	8.875	374,480		(67)				510,000	07/27/2023
100135174		FENTON	MO		11/07/2023	8.625	184,781		40				250,000	08/02/2023
100135177	CF	WINTER GARDEN	FL		11/07/2023	7.250	1,099,640		53				1,420,000	09/08/2023
100135178	CF	BROOKLYN	NY		11/07/2023	8.250	1,949,755		(490)				2,815,000	08/25/2023
100135180		YUCCA VALLEY	CA		11/07/2023	8.750	308,613		(96)				335,000	01/02/2025
100135181	CF	SEVERN	MD		11/07/2023	9.125	264,791		(48)				412,000	07/21/2023
100135182	CF	ENCINO	CA		11/07/2023	7.125	1,969,540		(415)				2,500,000	06/22/2023
100135183	CF	SAN ANTONIO	TX		11/07/2023	8.375	159,358		(64)				290,000	08/03/2023
100135185		EAST ROCKAWAY	NY		11/07/2023	8.500	621,903		11,829				840,000	08/01/2023
100135186	CF	LAS VEGAS	NV		11/07/2023	8.000	603,845		19				835,000	05/10/2023
100135187	CF	NEW YORK	NY		11/07/2023	8.375	882,921		(359)				1,175,000	08/24/2023
100135188	CF	STONE MOUNTAIN	GA		11/07/2023	8.875	263,907		(18)				334,000	08/16/2023
100135190	CF	WAILUKU	HI		11/07/2023	8.000	433,452		(99)				550,000	09/06/2023
100135191	CF	MIAMI	FL		11/07/2023	8.750	463,400		(235)				573,000	08/24/2023
100135192	CF	BURBANK	CA		11/07/2023	8.250	1,705,335		(319)				2,150,000	08/12/2023
100135193	CF	WEST PALM BEACH	FL		11/07/2023	8.500	303,420		(242)				523,000	09/01/2023
100135194	CF	NORTHRIDGE	CA		11/07/2023	7.500	1,825,185		(232)				2,313,931	08/14/2023
100135195	CF	UPPER MARLBORO	MD		11/07/2023	8.875	318,179		(59)				405,000	08/24/2023
100135199	CF	LEMON GROVE	CA		11/07/2023	9.250	536,306		(189)				675,000	08/29/2023
100135200	CF	NORTH PORT	FL		11/07/2023	7.500	306,924		(104)				415,000	08/04/2023
100135201	CF	SUFFERN	NY		11/07/2023	8.000	607,515		(73)				840,000	09/08/2023
100135202	CF	OWATONNA	MN		11/07/2023	8.750	243,054		44				312,000	08/30/2023
100135203	CF	ATTLEBORO	MA		11/07/2023	7.875	254,314		(44)				550,000	08/16/2023
100135204	CF	BROOKLYN	NY		11/07/2023	8.125	712,876		(35)				966,000	08/29/2023
100135207	CF	LAWRENCEVILLE	GA		11/07/2023	8.125	501,107		(1)				741,000	08/23/2023
100135208	CF	HAMPSTEAD	NC		11/08/2023	8.000	488,791		(132)				658,000	09/13/2023
100135210	CF	LEWES	DE		11/08/2023	7.625	648,128		(14)				902,000	09/11/2023
100135213	CF	MIRAMAR BEACH	FL		11/08/2023	7.625	470,748		(20)				675,000	09/12/2023
100135214	CF	SILVERTHORNE	CO		11/08/2023	7.125	398,355		212				580,000	09/28/2023
100135215	CF	KILL DEVIL HILLS	NC		11/08/2023	7.625	318,242		7				435,000	09/01/2023
100135216	CF	SUNSET BEACH	NC		11/08/2023	7.625	195,512		(4)				380,000	09/01/2023
100135217	CF	PARIS	ID		11/08/2023	7.625	243,012		(11)				330,000	09/28/2023
100135220	CF	ORANGE BEACH	AL		11/08/2023	7.624	362,821		271				512,000	09/14/2023
100135221	CF	MYRTLE BEACH	SC		11/08/2023	5.500	243,397		561				391,000	08/18/2023
100135222	CF	ASHLAND	VA		11/08/2023	8.125	561,024		(39)				745,000	09/15/2023
100135223	CF	TIERRA VERDE	FL		11/08/2023	6.624	515,327		502	(5)			975,000	09/20/2023
100135225	CF	NORTH MYRTLE BEACH	SC		11/08/2023	7.499	248,575		3				350,000	09/14/2023
100135226	CF	CLARKSVILLE	TN		11/08/2023	7.625	256,985		(5)				383,000	08/31/2023
100135227	CF	MANILA	UT		11/08/2023	7.625	235,891		9				344,363	09/07/2023
100135228	CF	ROTONDA WEST	FL		11/08/2023	7.499	373,688		17				560,000	08/29/2023
100135229	CF	MIAMI BEACH	FL		11/08/2023	6.990	212,740		112				350,000	08/15/2023
100135230	CF	HENDERSON	NV		11/08/2023	5.750	231,504		606				339,000	08/01/2023
100135231	CF	STOVER	MO		11/08/2023	7.125	353,516		102				531,500	08/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135232	CF	PALM COAST	FL		11/08/2023	5.990	237,357		456				345,000	08/25/2023
100135233	CF	CANTON	GA		11/08/2023	6.875	27,537		476				509,000	08/28/2023
100135234	CF	DACULA	GA		11/08/2023	5.990	265,246		459				469,000	08/25/2023
100135235	CF	RAYMOND	NH		11/08/2023	7.625	134,051		(53)				360,000	09/01/2023
100135237	CF	KNOXVILLE	TN		11/08/2023	7.000	241,782		266				327,500	08/29/2023
100135238	CF	MYRTLE BEACH	SC		11/08/2023	5.990	235,564		426				349,000	08/25/2023
100135239	CF	CONWAY	SC		11/08/2023	6.250	208,144		334				300,000	08/25/2023
100135240	CF	WASHINGTON	UT		11/08/2023	7.500	301,409		17				448,000	09/08/2023
100135242	CF	SURPRISE	AZ		11/08/2023	6.875	232,390		128				330,000	09/05/2023
100135244	CF	PINEHURST	NC		11/08/2023	7.250	367,943		113				520,000	09/05/2023
100135245	CF	WINTER HAVEN	FL		11/08/2023	7.625	222,476		50				290,000	09/08/2023
100135247	CF	UNION	WA		11/08/2023	7.625	387,992		(41)				599,000	08/29/2023
100135248	CF	CROSSVILLE	TN		11/08/2023	8.125	718,838		(130)				1,174,000	09/05/2023
100135249	CF	PALMETTO	FL		11/08/2023	7.625	393,247		(40)				670,000	09/05/2023
100135250	CF	NAPLES	FL		11/08/2023	7.125	314,924		119				490,000	09/08/2023
100135251	CF	FORT MYERS	FL		11/08/2023	7.500	451,998		311				631,000	08/30/2023
100135252	CF	LITTLE RIVER	SC		11/08/2023	7.375	270,814		68				403,000	08/29/2023
100135253	CF	FORT MOHAVE	AZ		11/08/2023	7.000	246,673		157				350,000	08/25/2023
100135254	CF	JAMESTOWN	RI		11/08/2023	7.490	617,360		153				850,000	09/07/2023
100135257	CF	DAYTONA BEACH	FL		11/08/2023	7.250	341,631		203				453,000	09/07/2023
100135260	CF	ROCKLEDGE	FL		11/08/2023	7.875	312,173		30				405,000	09/12/2023
100135262	CF	NEW SMYRNA BEACH	FL		11/08/2023	7.490	426,867		41				589,000	09/12/2023
100135263	CF	PALM DESERT	CA		11/08/2023	7.375	443,107		105				610,000	09/08/2023
100135265	CF	PAWLEYS ISLAND	SC		11/08/2023	7.500	419,990		55				575,000	09/08/2023
100135266	CF	COMANCHE	TX		11/08/2023	7.625	411,730		(14)				675,600	09/11/2023
100135267	CF	CLERMONT	FL		11/08/2023	7.250	411,218		232				588,000	09/07/2023
100135268	CF	LA GRANDE	OR		11/08/2023	7.625	211,918		54				290,000	08/23/2023
100135269	CF	GROESBECK	TX		11/08/2023	7.499	421,077		46				700,000	09/18/2023
100135270	CF	INYOKERN	CA		11/08/2023	7.250	324,068		100				450,000	09/08/2023
100135272	CF	WELLS	ME		11/08/2023	7.000	681,153		358				1,020,000	08/23/2023
100135273	CF	MORRISVILLE	NC		11/08/2023	7.000	272,958		310				660,000	09/08/2023
100135274	CF	OCEAN CITY	NJ		11/08/2023	7.875	568,290		43				780,000	09/14/2023
100135275	CF	RICHMOND	TX		11/08/2023	6.750	311,986		484				464,000	09/12/2023
100135276	CF	VERNON	AZ		11/08/2023	8.125	270,350		(24)				350,000	09/13/2023
100135278	CF	MANAHAWKIN	NJ		11/08/2023	7.875	580,145		(72)				785,000	09/08/2023
100135279	CF	GLENDALE	AZ		11/08/2023	5.625	169,045		1,127		(1)		466,000	09/06/2023
100135282	CF	BOZEMAN	MT		11/08/2023	7.250	658,478		211				1,000,000	09/21/2023
100135283	CF	DAVENPORT	FL		11/08/2023	7.125	287,434		193				380,000	09/12/2023
100135284	CF	NEW SMYRNA BEACH	FL		11/08/2023	7.500	248,546		56				345,000	09/25/2023
100135285	CF	MECHANICSVILLE	VA		11/08/2023	6.125	440,074		790				652,000	09/22/2023
100135286	CF	LAVON	TX		11/13/2023	7.490	273,688		11				378,000	10/02/2023
100135288	CF	GATLINBURG	TN		11/13/2023	8.125	489,810		33				644,000	10/06/2023
100135289	CF	CHERRY LOG	GA		11/13/2023	7.625	348,361		84				450,000	10/06/2023
100135290	CF	VIRGINIA BEACH	VA		11/13/2023	6.999	264,225		98				367,500	10/05/2023
100135291	CF	HOUSTON	TX		11/13/2023	6.875	239,115		138				340,000	10/05/2023
100135293	CF	LAKESIDE	CA		11/13/2023	7.875	848,546		(42)				1,240,000	09/29/2023
100135294	CF	MADISON LAKE	MN		11/13/2023	7.625	225,339		(21)				305,000	10/05/2023
100135297	CF	IVINS	UT		11/13/2023	7.125	448,933		197				664,000	10/10/2023
100135298	CF	NEW PORT RICHEY	FL		11/13/2023	7.375	44,848		3		(11)		565,000	10/04/2023
100135299	CF	PHILADELPHIA	PA		11/13/2023	7.375	235,155		34				345,000	10/04/2023
100135300	CF	CINCINNATI	OH		11/13/2023	7.125	287,956		126				400,000	10/03/2023
100135301	CF	ALBUQUERQUE	NM		11/13/2023	7.625	278,628		17				390,000	10/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135302	CF	MIAMI	FL		11/13/2023	8.125	13,825		(183)	(21)			360,000	10/04/2023
100135303	CF	PERKIOMENVILLE	PA		11/13/2023	7.499	412,992		(24)				600,000	10/10/2023
100135307	CF	BEAVERTON	OR		11/13/2023	7.625	271,670		(18)				408,000	10/10/2023
100135309	CF	BAKERSFIELD	CA		11/13/2023	7.124	579,980		223				847,000	10/05/2023
100135310	CF	REEDLEY	CA		11/13/2023	7.999	230,987		(54)				330,000	10/11/2023
100135311	CF	LEE	FL		11/13/2023	7.624	310,657		(33)				487,000	10/02/2023
100135312	CF	KILLEEN	TX		11/13/2023	7.624	209,423		(15)				345,000	10/06/2023
100135313	CF	CLARKSVILLE	TN		11/13/2023	7.500	246,509		69				330,000	10/02/2023
100135314	CF	AUGUSTA	GA		11/13/2023	7.375	319,408		80				440,000	10/02/2023
100135315	CF	ALBANY	CA		11/13/2023	7.124	452,340		181				670,000	10/02/2023
100135316	CF	BRANDON	FL		11/13/2023	7.500	242,458		51				333,000	10/07/2023
100135317	CF	LEWES	DE		11/13/2023	7.624	502,014		22				687,000	10/11/2023
100135319	CF	CEDAR PARK	TX		11/13/2023	6.625	288,081		235				418,000	03/17/2023
100135321	CF	CHATSWORTH	GA		11/13/2023	7.625	717,738		(120)				1,100,000	09/11/2023
100135323	CF	GLENSIDE	PA		11/13/2023	7.625	257,667		(6)				380,000	09/25/2023
100135324	CF	EAST PROVIDENCE	RI		11/13/2023	7.875	341,240		(56)				460,000	09/22/2023
100135326	CF	GULF SHORES	AL		11/13/2023	7.500	253,716		94				333,000	09/18/2023
100135327	CF	TULARE	CA		11/13/2023	6.625	224,716		276				305,000	07/26/2023
100135328	CF	RALEIGH	NC		11/13/2023	8.000	237,467		16				297,000	08/11/2023
100135329	CF	SAN MARCOS	TX		11/13/2023	7.250	253,722		69				350,000	09/13/2023
100135332	CF	NASHVILLE	TN		11/13/2023	7.875	260,673		(63)				350,000	09/15/2023
100135333	CF	HALETHORPE	MD		11/13/2023	7.625	239,537		(11)				330,000	09/15/2023
100135337	CF	ROCK HILL	SC		11/13/2023	7.625	257,247		(2)				353,000	08/17/2023
100135338	CF	NASHVILLE	TN		11/13/2023	7.490	457,476		(5)				650,000	08/18/2023
100135340	CF	WEST PALM BEACH	FL		11/13/2023	7.250	222,367		52				310,000	08/11/2023
100135341	CF	NASHVILLE	TN		11/13/2023	6.875	390,830		148				585,000	08/16/2023
100135342	CF	ADDISON	PA		11/13/2023	7.000	259,056		83				365,000	09/29/2023
100135344	CF	CHATTANOOGA	TN		11/13/2023	7.625	288,296		51				380,000	09/28/2023
100135345	CF	EVANS	GA		11/13/2023	7.000	208,434		62				343,000	09/22/2023
100135346	CF	ROYSE CITY	TX		11/13/2023	7.625	232,780		(26)				315,000	09/18/2023
100135347	CF	POTTSTOWN	PA		11/13/2023	7.500	271,733		(1)				425,000	09/22/2023
100135349	CF	WINDERMERE	FL		11/13/2023	7.625	322,921		(25)				445,000	09/21/2023
100135350	CF	DUNELLEN	NJ		11/13/2023	7.625	353,453		11				485,000	09/22/2023
100135351	CF	MYRTLE BEACH	SC		11/13/2023	7.875	389,428		(68)				526,500	08/25/2023
100135352	CF	COUPEVILLE	WA		11/13/2023	7.990	317,904		23				430,000	09/28/2023
100135356	CF	SOUTH LAKE TAHOE	CA		11/13/2023	7.375	427,883		101				590,000	08/28/2023
100135357	CF	WOODBURY	MN		11/13/2023	7.375	251,615		65				370,000	08/25/2023
100135359	CF	CHARLOTTE	NC		11/13/2023	7.625	274,823		98				355,000	08/15/2023
100135360	CF	ORLANDO	FL		11/13/2023	7.500	270,014		45				380,000	08/15/2023
100135361	CF	GAINESVILLE	GA		11/13/2023	7.375	259,096		44				355,900	08/31/2023
100135362	CF	HOLLY LAKE RANCH	TX		11/13/2023	7.990	275,188		(13)				355,000	08/29/2023
100135364	CF	HARWICH	MA		11/13/2023	7.500	489,113		220				600,000	09/01/2023
100135368	CF	ROCKINGHAM	VA		11/13/2023	7.375	239,353		40				332,000	09/05/2023
100135370	CF	OCEANSIDE	CA		11/13/2023	8.000	695,327		(4)				885,000	09/08/2023
100135372	CF	OAK POINT	TX		11/13/2023	7.625	369,680		(42)				525,000	09/22/2023
100135373	CF	HENDERSON	NV		11/13/2023	5.990	233,512		366				350,000	08/17/2023
100135374	CF	LAS VEGAS	NV		11/13/2023	7.500	234,521		140				290,000	08/17/2023
100135378	CF	HOUSTON	TX		11/13/2023	7.625	212,399		51				315,000	09/01/2023
100135379	CF	SCARBOROUGH	ME		11/13/2023	7.500	235,350		(7)				325,000	08/31/2023
100135380	CF	CUMMING	GA		11/13/2023	7.625	324,346		4				460,000	09/20/2023
100135384	CF	WOODBRIDGE	VA		11/13/2023	7.499	374,558		6				510,000	10/02/2023
100135385	CF	CEDAR FALLS	IA		11/13/2023	6.990	230,118		96				326,000	09/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135386	CF	AUBREY	TX		11/13/2023	7.625	250,305		(6)				340,000	09/08/2023
100135387	CF	MADISON	WI		11/13/2023	7.500	241,102		(26)				365,000	08/31/2023
100135388	CF	ROCKAWAY BEACH	OR		11/13/2023	7.375	713,226		(41)				1,200,000	09/26/2023
100135389	CF	FAIR PLAY	SC		11/13/2023	7.990	224,304		(70)				322,000	09/28/2023
100135390	CF	MARLTON	NJ		11/13/2023	7.500	225,868		(38)				345,000	09/21/2023
100135391	CF	WARNER ROBINS	GA		11/13/2023	7.875	150,123		(149)	(2)			306,000	09/25/2023
100135392	CF	DORAL	FL		11/13/2023	7.625	353,347		(63)				550,000	09/08/2023
100135393	CF	SEBRING	FL		11/13/2023	7.500	356,974		76				460,000	09/21/2023
100135395	CF	CARMEL	IN		11/13/2023	8.125	420,417		24				530,000	09/11/2023
100135397	CF	ROYSE CITY	TX		11/13/2023	7.625	284,816		(36)				392,000	09/22/2023
100135398	CF	WINTER GARDEN	FL		11/13/2023	6.125	388,927		649				555,000	08/31/2023
100135399	CF	ATLANTA	GA		11/13/2023	8.000	250,646		20				325,000	09/05/2023
100135400	CF	OCEAN ISLE BEACH	NC		11/13/2023	5.875	218,366		373				360,000	09/08/2023
100135403	CF	ESTERO	FL		11/13/2023	7.500	262,679		78				365,000	09/13/2023
100135404	CF	TOWNSEND	TN		11/13/2023	8.000	273,946		29				350,000	09/12/2023
100135407	CF	FREEPORT	FL		11/13/2023	7.000	251,580		105				395,000	09/01/2023
100135412	CF	HAYWARD	CA		11/13/2023	7.990	654,221		(52)				885,000	09/05/2023
100135413	CF	PALM BEACH GARDENS	FL		11/13/2023	7.500	187,665		(82)				450,000	09/13/2023
100135414	CF	LAS VEGAS	NV		11/13/2023	7.875	360,826		(65)				524,000	09/27/2023
100135416	CF	WAYNESVILLE	NC		11/13/2023	8.125	257,099		(102)				350,000	09/18/2023
100135417	CF	FRESNO	CA		11/13/2023	7.250	232,611		71				325,000	09/26/2023
100135418	CF	WASHINGTON	DC		11/13/2023	7.625	836,394		90				1,225,000	09/18/2023
100135422	CF	SHERIDAN	WY		11/13/2023	7.500	499,667		18				700,000	09/08/2023
100135424	CF	OSSIPEE	NH		11/13/2023	8.125	333,741		4				425,000	09/15/2023
100135427	CF	WILSONVILLE	OR		11/13/2023	7.875	371,191		(65)				510,000	09/19/2023
100135428	CF	ROCKPORT	IN		11/13/2023	4.990	237,194		726				368,500	09/15/2023
100135430	CF	NASHVILLE	TN		11/13/2023	7.750	606,860		185				790,000	09/15/2023
100135431	CF	CAMBRIDGE	MA		11/13/2023	7.500	297,957		23				445,000	09/11/2023
100135434	CF	DAYTON	TN		11/13/2023	7.625	381,779		(31)				655,000	09/22/2023
100135436	CF	SEVIERVILLE	TN		11/13/2023	7.750	467,030		3				638,000	09/14/2023
100135437	CF	MIAMI	FL		11/13/2023	7.625	319,400		198				400,000	09/11/2023
100135438	CF	PELL CITY	AL		11/13/2023	7.990	231,778		(4)				295,000	09/18/2023
100135439	CF	MECHANICSVILLE	VA		11/13/2023	8.125	248,651		(52)				334,000	09/20/2023
100135440	CF	STOCKTON	CA		11/13/2023	7.500	218,865		21				440,000	09/12/2023
100135441	CF	JACKSON TOWNSHIP	NJ		11/13/2023	7.375	347,389		42				485,000	08/29/2023
100135442	CF	SARATOGA SPRINGS	UT		11/13/2023	7.125	325,860		140				455,000	09/15/2023
100135445	CF	NEWNAN	GA		11/13/2023	7.500	544,313		116				750,000	08/28/2023
100135446	CF	SAINT AUGUSTINE	FL		11/13/2023	7.625	326,142						450,000	08/29/2023
100135447	CF	RIDGEFIELD	WA		11/13/2023	8.000	355,738		(78)				488,000	09/06/2023
100135448	CF	LUTZ	FL		11/13/2023	7.875	493,735		(118)				670,000	09/12/2023
100135451	CF	CONOVER	NC		11/13/2023	5.750	203,331		372				320,000	08/30/2023
100135453	CF	MYRTLE BEACH	SC		11/13/2023	5.750	116,054		827				350,000	09/01/2023
100135454	CF	MADERA	CA		11/13/2023	5.750	276,491		496				411,000	08/14/2023
100135455	CF	BATON ROUGE	LA		11/13/2023	5.990	219,925		428				289,000	08/30/2023
100135456	CF	SURF CITY	NC		11/13/2023	5.990	216,229		431				296,000	08/28/2023
100135457	CF	SUMMERVILLE	SC		11/13/2023	5.990	227,046		424				319,000	09/06/2023
100135458	CF	PENSACOLA	FL		11/13/2023	6.625	223,317		163				319,900	09/11/2023
100135459	CF	MADERA	CA		11/13/2023	5.500	255,163		570				389,770	08/21/2023
100135460	CF	NORTH FORT MYERS	FL		11/13/2023	5.750	263,752		633				379,000	09/18/2023
100135463	CF	BOLIVIA	NC		11/13/2023	5.990	212,267		419				302,000	08/29/2023
100135464	CF	LELAND	NC		11/13/2023	5.990	243,281		442				338,000	08/28/2023
100135466	CF	FAIRHOPE	AL		11/13/2023	5.990	278,352		645				402,000	08/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135467	CF	MADERA	CA		11/13/2023	5.500	256,796		561				386,000	08/30/2023
100135468	CF	KAUFMAN	TX		11/13/2023	7.125	211,149		108				295,500	08/29/2023
100135470	CF	CHAPEL HILL	TN		11/13/2023	5.990	253,251		513				359,000	09/01/2023
100135471	CF	LAKEVILLE	MN		11/13/2023	5.875	294,503		612				418,680	09/11/2023
100135472	CF	FORT WORTH	TX		11/13/2023	5.875	249,813		499				350,000	08/15/2023
100135474	CF	NORTH LAS VEGAS	NV		11/13/2023	5.990	307,858		559				427,000	09/01/2023
100135475	CF	MYRTLE BEACH	SC		11/13/2023	5.990	215,532		388				301,000	08/28/2023
100135476	CF	HENDERSON	NV		11/13/2023	5.990	330,437		598				459,000	09/13/2023
100135478	CF	MERCED	CA		11/13/2023	5.990	265,299		470	(4)			460,000	09/06/2023
100135479	CF	NORTH LAS VEGAS	NV		11/13/2023	5.500	262,299		541				420,000	08/12/2023
100135480	CF	ROSEVILLE	CA		11/13/2023	7.250	366,314		191				481,000	09/08/2023
100135482	CF	INVER GROVE HEIGHTS	MN		11/13/2023	7.250	384,249		140				545,000	08/31/2023
100135483	CF	MILLVILLE	DE		11/13/2023	5.990	53,105		533				375,000	09/14/2023
100135484	CF	HENDERSON	NV		11/13/2023	5.750	204,957		370				336,000	09/01/2023
100135485	CF	WINTER GARDEN	FL		11/13/2023	5.990	593,200		1,269				850,000	09/13/2023
100135486	CF	RHOME	TX		11/13/2023	5.750	243,527		436				360,000	08/30/2023
100135488	CF	CASA GRANDE	AZ		11/13/2023	6.875	263,891		154				380,000	08/21/2023
100135489	CF	SAINT JOHN	IN		11/13/2023	5.750	281,005		502				414,990	09/13/2023
100135491	CF	MILLVILLE	DE		11/13/2023	5.990	278,676		412				475,000	09/05/2023
100135492	CF	LAS VEGAS	NV		11/13/2023	5.750	241,909		469				370,000	09/01/2023
100135493	CF	ROSHARON	TX		11/13/2023	5.750	212,752		446				313,000	08/28/2023
100135494	CF	WHITE HOUSE	TN		11/13/2023	5.990	251,783		459				353,000	08/31/2023
100135495	CF	LEWES	DE		11/13/2023	5.990	306,948		426				575,000	09/15/2023
100135496	CF	DURHAM	NC		11/13/2023	5.990	235,829		366				347,000	09/12/2023
100135497	CF	DENTON	TX		11/13/2023	5.875	246,664		407				378,000	09/06/2023
100135498	CF	SAINT AUGUSTINE	FL		11/13/2023	5.990	229,781		438				324,000	09/11/2023
100135499	CF	NEW CANEY	TX		11/13/2023	5.750	173,882		473				320,000	09/15/2023
100135501	CF	FORT WORTH	TX		11/13/2023	5.750	250,219		446				384,000	09/15/2023
100135502	CF	SCHAUMBURG	IL		11/13/2023	5.990	359,812		539				525,000	09/19/2023
100135504	CF	MERCED	CA		11/13/2023	5.750	279,037		497				420,000	09/14/2023
100135505	CF	MERCED	CA		11/13/2023	5.990	283,673		455				434,000	09/06/2023
100135507	CF	RIVERVIEW	FL		11/13/2023	8.125	287,093		(5)				365,000	09/18/2023
100135508	CF	MANCHESTER	CT		11/13/2023	7.500	224,293		7				312,000	09/22/2023
100135510	CF	CHARLOTTE	NC		11/13/2023	7.500	268,708		102				335,000	09/19/2023
100135511	CF	HOLLY SPRINGS	NC		11/13/2023	7.875	224,490		(16)				319,000	09/20/2023
100135512	CF	CONWAY	SC		11/13/2023	7.625	228,704		39				342,000	09/22/2023
100135513	CF	WAKE FOREST	NC		11/13/2023	7.625	261,115		(1)				357,000	09/22/2023
100135514	CF	MURFREESBORO	TN		11/13/2023	7.499	4,029		(324)	(313)			380,000	09/21/2023
100135516	CF	TREASURE ISLAND	FL		11/13/2023	7.990	694,499		(147)				1,180,000	09/25/2023
100135517	CF	PORTLAND	OR		11/13/2023	7.875	499,261		(121)				675,000	09/22/2023
100135518	CF	LARGO	FL		11/13/2023	7.375	247,479		49				340,000	09/22/2023
100135520	CF	MINNEOLA	FL		11/13/2023	7.250	324,084		85				456,000	09/21/2023
100135521	CF	KNOXVILLE	TN		11/13/2023	8.125	226,407		(17)				300,000	09/18/2023
100135522	CF	DANVILLE	IN		11/13/2023	8.125	231,814		(69)				310,000	09/22/2023
100135523	CF	TROPHY CLUB	TX		11/13/2023	7.375	401,495		54				617,000	09/14/2023
100135524	CF	WAKE FOREST	NC		11/13/2023	6.990	290,328		206				398,000	09/26/2023
100135526	CF	DURHAM	NC		11/13/2023	7.250	227,034		13				380,000	09/07/2023
100135528	CF	HAMDEN	CT		11/13/2023	7.625	225,290		(21)				310,000	09/22/2023
100135529	CF	WASHINGTON	UT		11/13/2023	7.990	312,622		(1)				423,000	09/20/2023
100135531	CF	JEROME	ID		11/13/2023	8.125	143,397		(22)				434,000	09/15/2023
100135532	CF	HOMESTEAD	FL		11/13/2023	7.625	242,377		(23)				330,000	09/18/2023
100135533	CF	CANYON LAKE	TX		11/13/2023	7.475	270,763		111				352,250	09/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135534	CF	NORCROSS	GA		11/13/2023	8.125	397,383		(113)				720,000	09/26/2023
100135537	CF	ASTORIA	OR		11/13/2023	7.625	440,599		(34)				600,000	09/21/2023
100135538	CF	DELTON	MI		11/13/2023	7.500	231,717		(35)				345,000	09/25/2023
100135539	CF	GULF SHORES	AL		11/13/2023	6.250	244,818		302				359,000	08/25/2023
100135540	CF	PHOENIX	AZ		11/13/2023	5.625	217,198		401				375,000	09/08/2023
100135541	CF	RALEIGH	NC		11/13/2023	7.375	232,040		12				340,000	09/19/2023
100135542	CF	GULF SHORES	AL		11/13/2023	5.500	245,216		615				356,000	09/15/2023
100135543	CF	NAMPA	ID		11/13/2023	5.250	247,937		591				403,000	09/15/2023
100135544	CF	HENDERSON	NV		11/13/2023	4.990	448,136		1,512				740,000	09/01/2023
100135547	CF	GILBERT	AZ		11/13/2023	5.375	279,799		659				423,000	09/19/2023
100135548	CF	CEDAR LAKE	IN		11/13/2023	5.125	197,658		663				300,000	09/19/2023
100135552	CF	WOODSTOCK	GA		11/13/2023	7.875	236,174		(47)				318,000	09/29/2023
100135554	CF	SAN BERNARDINO	CA		11/13/2023	7.250	298,320		126				415,000	09/18/2023
100135555	CF	CEDAR PARK	TX		11/13/2023	7.499	260,389		(22)				395,000	09/27/2023
100135556	CF	CHARLOTTE	NC		11/13/2023	7.875	282,900		(93)	(19)			605,000	09/27/2023
100135559	CF	ALPHARETTA	GA		11/13/2023	7.375	315,564		54				435,000	09/15/2023
100135560	CF	CORPUS CHRISTI	TX		11/13/2023	7.990	261,633		(9)				343,000	09/27/2023
100135561	CF	PEORIA	AZ		11/13/2023	7.000	202,201		172				457,000	09/12/2023
100135563	CF	TOTOWA	NJ		11/13/2023	7.499	440,878		1				650,000	09/27/2023
100135564	CF	PINE	AZ		11/13/2023	7.125	329,210		233				440,000	09/27/2023
100135565	CF	SAINT CLOUD	FL		11/13/2023	8.375	289,197		(26)				400,000	09/27/2023
100135566	CF	CAMDENTON	MO		11/13/2023	8.000	227,359		(58)				305,000	09/15/2023
100135567	CF	TOWSON	MD		11/13/2023	7.875	356,750		(86)				485,000	09/15/2023
100135569	CF	HYATTSVILLE	MD		11/13/2023	7.625	359,712		(4)				515,000	09/15/2023
100135570	CF	BUDA	TX		11/13/2023	8.125	193,015		(133)				355,000	08/30/2023
100135574	CF	FORT WORTH	TX		11/13/2023	7.750	129,537		(78)				328,000	09/05/2023
100135575	CF	SOMERSET	CO		11/13/2023	7.875	231,139		(30)				325,000	09/07/2023
100135576	CF	SARATOGA SPRINGS	UT		11/13/2023	6.875	305,464		129				510,000	09/22/2023
100135577	CF	JASPER	GA		11/13/2023	7.625	378,848		(4)				520,000	09/29/2023
100135578	CF	JACKSONVILLE	FL		11/13/2023	7.990	229,849		(79)				334,000	10/02/2023
100135579	CF	ZION	IL		11/09/2023	9.750	180,957		(17)				228,000	08/30/2023
100135580	CF	LANCASTER	CA		11/09/2023	9.500	318,824		(57)				400,000	08/25/2023
100135583	CF	LANCASTER	TX		11/09/2023	9.990	201,159		(135)				245,000	09/15/2023
100135585	CF	SAN DIEGO	CA		11/09/2023	8.750	541,343		(52)				730,000	08/30/2023
100135586	CF	CROYDON	PA		11/09/2023	9.875	227,810		(43)				290,000	09/06/2023
100135587	CF	EATONTOWN	NJ		11/09/2023	10.625	521,327		10				660,000	08/24/2023
100135588	CF	VON ORMY	TX		11/09/2023	7.500	844,129		53				1,080,000	09/15/2023
100135591	CF	ALEXANDRIA	VA		11/09/2023	10.500	517,107		(89)				698,500	09/15/2023
100135592	CF	LANCASTER	CA		11/09/2023	8.625	336,112		(108)				450,000	08/30/2023
100135595	CF	LANCASTER	CA		11/09/2023	7.990	313,868		(92)				455,000	09/14/2023
100135597	CF	PATTERSON	CA		11/09/2023	8.125	722,115		80				925,000	08/30/2023
100135600		DAYT BCH SH	FL		11/09/2023	8.625	249,137		(178)				324,800	09/22/2023
100135601	CF	HUNTSVILLE	UT		11/09/2023	7.625	820,369		(207)				1,600,000	09/25/2023
100135604	CF	INVERNESS	FL		11/09/2023	9.125	207,034		(93)				260,000	09/21/2023
100135605	CF	NASHVILLE	TN		11/09/2023	7.990	847,718		16,175				1,150,000	09/26/2023
100135606		SALINE	MI		11/09/2023	7.990	207,800		(75)				265,000	08/18/2023
100135607	CF	NASHVILLE	TN		11/09/2023	7.990	847,885		16,177				1,150,000	09/26/2023
100135608	CF	NASHVILLE	TN		11/09/2023	7.990	952,088		18,176				1,293,000	09/26/2023
100135610		PORTLAND	OR		11/09/2023	8.625	693,437		(91)				1,000,000	09/30/2023
100135611	CF	NASHVILLE	TN		11/09/2023	7.990	848,349		16,182				1,150,000	09/26/2023
100135612	CF	NASHVILLE	TN		11/09/2023	7.990	950,772		18,162				1,293,000	09/26/2023
100135613	CF	SNEADS FERRY	NC		11/09/2023	9.500	149,279		(54)				186,000	10/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135615	CF	FT LAUDERDALE	FL		11/09/2023	9.125	490,762		(175)				610,000	09/21/2023
100135616	CF	KELSEYVILLE	CA		11/09/2023	9.750	385,428		75				480,000	09/25/2023
100135617	CF	NASHVILLE	TN		11/09/2023	8.750	921,700		(298)				1,175,000	09/28/2023
100135618	CF	MIAMI	FL		11/09/2023	7.625	242,217		14				425,000	10/03/2023
100135619	CF	VICTOR	ID		11/09/2023	7.875	356,374		(173)				770,000	09/28/2023
100135620	CF	KISSIMMEE	FL		11/09/2023	7.875	395,865		(85)				533,000	09/19/2023
100135621	CF	THORNTON	CO		11/09/2023	10.250	410,139		(71)				555,000	09/29/2023
100135622		OCEAN CITY	NJ		11/09/2023	7.990	2,909,576		(493)				4,200,000	09/27/2023
100135623	CF	BAYVILLE	NJ		11/09/2023	8.990	273,112		(130)				560,000	09/28/2023
100135624	CF	LOS ANGELES	CA		11/09/2023	7.990	758,305		(178)				960,000	10/06/2023
100135625	CF	WEST PLAINS	MO		11/09/2023	8.990	127,203		2				195,000	07/14/2023
100135626	CF	JACKSONVILLE	NC		11/09/2023	10.125	287,613		(161)				334,000	09/19/2023
100135633	CF	CHARLOTTE	NC		11/09/2023	8.990	1,134,464		13,138				1,475,000	07/28/2023
100135634	CF	WINNSBORO	TX		11/09/2023	8.750	110,927		(148)				140,000	09/27/2023
100135635	CF	MEMPHIS	TN		11/09/2023	8.250	230,955		(147)				325,000	09/22/2023
100135637	CF	MIAMI	FL		11/09/2023	8.875	197,448		(215)				252,000	09/15/2023
100135639		LOS ANGELES	CA		11/09/2023	7.750	772,581		(114)				1,650,000	09/08/2023
100135641	CF	HOLLISTER	CA		11/09/2023	8.750	582,634		(249)				770,000	09/28/2023
100135643	CF	PITTSBURGH	PA		11/09/2023	9.750	106,173		(130)				188,000	09/20/2023
100135644	CF	DAVIDSONVILLE	MD		11/09/2023	9.750	409,184		17				520,000	09/15/2023
100135646	CF	BOZEMAN	MT		11/09/2023	7.250	1,038,831		306				1,675,000	09/15/2023
100135648	CF	ST AUGUSTINE	FL		11/09/2023	8.125	960,444		(159)				1,300,000	08/15/2023
100135649	CF	NOLENSVILLE	TN		11/09/2023	8.500	1,206,322		(287)				1,520,000	08/31/2023
100135650	CF	SEVIERVILLE	TN		11/09/2023	8.375	972,631		(270)				1,675,000	09/26/2023
100135651	CF	PALM HARBOR	FL		11/09/2023	7.375	159,829		25				221,000	09/18/2023
100135654	CF	MILLVILLE	UT		11/09/2023	7.250	453,600		76				917,000	09/21/2023
100135656	CF	FORNEY	TX		11/09/2023	7.500	719,737		11				1,050,000	09/15/2023
100135657	CF	HOLLISTER	CA		11/09/2023	7.500	612,083		284				810,000	09/13/2023
100135659	CF	LAS VEGAS	NV		11/09/2023	10.125	1,318,324		554				1,715,000	09/05/2023
100135660		DAVENPORT	FL		11/09/2023	8.375	737,524		261				962,000	09/05/2023
100135661	CF	OAKHURST	NJ		11/09/2023	7.750	620,460		(226)				920,000	09/14/2023
100135664	CF	LAWRENCEVILLE	GA		11/09/2023	8.875	205,531		(161)				425,000	09/15/2023
100135665	CF	FERNANDINA BEACH	FL		11/09/2023	9.875	607,405		(321)				770,000	09/08/2023
100135666	CF	FORT MYERS	FL		11/09/2023	8.875	393,659		3				625,000	09/20/2023
100135667	CF	OAKLAND	RI		11/09/2023	9.500	372,578		(237)				520,000	09/25/2023
100135668		BROKEN BOW	OK		11/09/2023	8.625	514,622		1,640				675,000	08/31/2023
100135669	CF	FULSHEAR	TX		11/09/2023	9.500	481,002		(135)				600,000	09/18/2023
100135670	CF	BAYVILLE	NJ		11/09/2023	8.375	518,366		109				675,000	09/12/2023
100135671	CF	AUBREY	TX		11/09/2023	9.750	269,892		1,581				395,000	09/21/2023
100135672	CF	ALTAMONTE SPG	FL		11/09/2023	8.750	354,241		(205)				470,000	09/15/2023
100135674	CF	MIAMI	FL		11/09/2023	9.500	64,763		(275)				235,000	09/14/2023
100135675	CF	CONROE	TX		11/09/2023	7.750	161,213		(60)				305,000	09/19/2023
100135677	CF	KENT	WA		11/09/2023	8.500	128,052		71				570,000	09/21/2023
100135679	CF	LAS VEGAS	NV		11/09/2023	8.625	655,557		(178)				960,000	09/18/2023
100135680		WINTER HAVEN	FL		11/09/2023	8.375	184,763		(109)				243,000	09/29/2023
100135681	CF	MAGNOLIA	TX		11/09/2023	10.375	255,176		(268)				345,000	09/20/2023
100135686	CF	CHULA VISTA	CA		11/09/2023	8.990	845,038		(318)				1,050,000	09/06/2023
100135687	CF	ALEXANDRIA	VA		11/09/2023	10.375	421,185		(335)				510,000	09/15/2023
100135688	CF	TAMPA	FL		11/09/2023	10.375	269,845		(130)				331,000	09/21/2023
100135689	CF	PLAINFIELD	NJ		11/09/2023	9.500	256,132		(100)				440,000	08/31/2023
100135691	CF	KIRKLAND	WA		11/09/2023	7.750	2,931,246		(108)				6,175,000	09/20/2023
100135692	CF	OGDEN	UT		11/09/2023	7.375	1,151,772		366				1,650,000	09/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135693	CF	LAKESIDE	AZ		11/09/2023	7.990	592,247		(230)				750,000	09/27/2023
100135694	CF	EAST PROVIDENCE	RI		11/09/2023	9.750	7,498		(18)				375,000	08/11/2023
100135697	CF	BRANSON	MO		11/09/2023	8.500	171,930		(105)				230,000	09/21/2023
100135698		ELIZABETH	CO		11/09/2023	7.875	324,624		(26)				590,000	09/28/2023
100135699		DECATUR	GA		11/09/2023	8.500	269,989		(233)				328,000	09/07/2023
100135700		PHILADELPHIA	PA		11/09/2023	9.375	178,889		(241)				240,000	09/28/2023
100135701		PHILADELPHIA	PA		11/09/2023	9.625	129,721		(156)				175,000	09/07/2023
100135702	CF	LIBERTY HILL	TX		11/10/2023	6.625	263,184		539				379,000	09/28/2023
100135705	CF	PRINCETON	TX		11/10/2023	7.990	297,258		88				386,000	10/05/2023
100135706	CF	PARRISH	FL		11/10/2023	6.990	292,282		329				407,000	09/29/2023
100135707	CF	KAHUKU	HI		11/10/2023	6.375	281,213		420				765,000	09/13/2023
100135708	CF	MEBANE	NC		11/10/2023	6.625	289,428		457				420,000	10/09/2023
100135711	CF	PINEVILLE	NC		11/10/2023	7.375	295,822		(3)				441,000	08/30/2023
100135712	CF	LOMPOC	CA		11/10/2023	6.990	363,317		(75)				675,000	10/20/2023
100135713	CF	RICHBURG	SC		11/10/2023	7.990	244,043		60				320,000	10/03/2023
100135714	CF	HERMITAGE	TN		11/10/2023	7.125	294,455		165				474,000	09/06/2023
100135715	CF	WOODSTOCK	GA		11/10/2023	6.625	324,962		546				461,000	09/11/2023
100135717	CF	PALM DESERT	CA		11/10/2023	7.125	290,058		158				864,000	09/01/2023
100135719	CF	WENDELL	NC		11/10/2023	5.990	284,351		817				415,000	09/25/2023
100135724	CF	BEND	OR		11/10/2023	7.625	364,954		(21)				527,300	10/01/2023
100135725	CF	WEST COVINA	CA		11/10/2023	7.125	438,706		207				648,000	09/08/2023
100135727	CF	FORT WORTH	TX		11/10/2023	6.500	217,212		551				340,000	09/25/2023
100135730	CF	VOLCANO	HI		11/10/2023	7.625	198,982		(96)				470,000	09/20/2023
100135731	CF	CONROE	TX		11/10/2023	7.750	265,880		171				348,000	09/27/2023
100135732	CF	SAVANNAH	GA		11/10/2023	7.625	325,007		91				435,000	09/21/2023
100135733	CF	CHULA VISTA	CA		11/10/2023	6.625	499,185		410				710,000	09/18/2023
100135734	CF	MIDLOTHIAN	VA		11/10/2023	7.625	243,840		(65)				375,000	10/03/2023
100135735	CF	HENDERSON HARBOR	NY		11/10/2023	7.625	239,428		(127)				345,000	10/06/2023
100135736	CF	JENSEN BEACH	FL		11/10/2023	7.500	357,020		384				465,000	09/26/2023
100135737	CF	LINCOLN	CA		11/10/2023	6.500	71,462		172				588,500	09/26/2023
100135738	CF	TEANECK	NJ		11/10/2023	7.125	243,086		34				500,000	09/27/2023
100135739	CF	DELTONA	FL		11/10/2023	7.990	299,429		135				395,000	09/22/2023
100135740	CF	ANGIER	NC		11/10/2023	7.500	192,434		(29)				347,000	10/13/2023
100135742	CF	ANNA	TX		11/10/2023	7.500	296,828		13				405,000	09/29/2023
100135744	CF	WESLEY CHAPEL	FL		11/10/2023	7.500	229,543		9				321,000	09/27/2023
100135745	CF	RALEIGH	NC		11/10/2023	6.875	249,926		298				352,000	10/06/2023
100135746	CF	ANNA	TX		11/10/2023	7.125	275,010		210				384,000	09/22/2023
100135748	CF	RALEIGH	NC		11/10/2023	6.875	246,335		285				345,000	10/06/2023
100135749	CF	DRIPPING SPRINGS	TX		11/10/2023	6.625	221,641		404				460,000	10/11/2023
100135751	CF	PORT ORCHARD	WA		11/10/2023	5.875	252,334		800				650,000	10/02/2023
100135753	CF	WADDELL	AZ		11/10/2023	5.875	209,887		538				417,000	09/22/2023
100135754	CF	ANNA	TX		11/10/2023	7.500	251,814		144				348,000	10/24/2023
100135756	CF	CHARLOTTE	NC		11/10/2023	6.625	200,038		194				350,000	08/31/2023
100135757	CF	LEWES	DE		11/10/2023	7.625	622,300		(58)				955,000	09/20/2023
100135758	CF	LOUISVILLE	KY		11/10/2023	7.625	345,634		(14)				480,000	09/30/2023
100135759	CF	CHARLOTTE	NC		11/10/2023	6.990	245,317		198				365,000	09/19/2023
100135760	CF	CHARLOTTE	NC		11/10/2023	6.500	239,461		365				363,000	09/19/2023
100135761	CF	VICTORVILLE	CA		11/10/2023	7.990	298,254		(120)				450,000	10/06/2023
100135764	CF	CHESAPEAKE	VA		11/10/2023	7.990	207,284		(40)				295,000	10/07/2023
100135765	CF	BULLHEAD CITY	AZ		11/10/2023	7.500	322,845		248				428,000	09/26/2023
100135767	CF	CERRITOS	CA		11/10/2023	6.990	1,020,916		1,271				1,805,000	10/10/2023
100135768	CF	PHOENIX	AZ		11/10/2023	7.990	218,424		(15)				327,000	09/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135769	CF	WEST WARWICK	RI		11/10/2023	7.125	298,994		317				445,000	10/07/2023
100135770	CF	FARMINGTON	MN		11/10/2023	7.625	301,328		8				410,000	09/29/2023
100135773	CF	LAS VEGAS	NV		11/10/2023	6.990	255,252		167				565,000	09/16/2023
100135774	CF	SPOKANE	WA		11/10/2023	7.500	220,868		(159)				580,000	09/11/2023
100135775	CF	ISLE OF PALMS	SC		11/10/2023	6.990	433,865		369				1,800,000	09/14/2023
100135776	CF	MONTICELLO	FL		11/10/2023	7.125	115,064		592				380,000	09/22/2023
100135777	CF	LAKE ARROWHEAD	CA		11/10/2023	7.250	516,477		111				900,000	09/06/2023
100135778	CF	ANTIOCH	CA		11/10/2023	6.625	199,362		222				470,000	09/13/2023
100135779	CF	CHESTER	VA		11/10/2023	6.990	237,382		315				410,000	09/27/2023
100135780	CF	FRESNO	CA		11/10/2023	6.500	219,917		368				406,000	09/02/2023
100135781	CF	COLUMBIA FALLS	MT		11/10/2023	7.125	257,355		119				390,000	09/14/2023
100135782	CF	ANTIOCH	CA		11/10/2023	6.500	241,241		431				390,000	09/13/2023
100135783	CF	CHICO	CA		11/10/2023	2.750	165,142		2,116				390,000	08/30/2023
100135785	CF	JERSEY CITY	NJ		11/10/2023	6.625	473,252		660				825,000	10/03/2023
100135786	CF	FORT WORTH	TX		11/10/2023	6.500	252,344		742				363,000	09/22/2023
100135788	CF	EXETER	CA		11/10/2023	6.625	190,827		121				335,000	09/26/2023
100135789	CF	CRANBERRY TOWNSHIP	PA		11/10/2023	7.990	403,613		38				532,000	09/25/2023
100135790	CF	VOLCANO	HI		11/10/2023	7.990	423,132		(107)				570,000	09/26/2023
100135791	CF	DENTON	TX		11/10/2023	6.750	313,450		569				480,000	09/22/2023
100135792	CF	GREENVILLE	SC		11/10/2023	7.625	240,166		102				322,000	09/29/2023
100135793	CF	MELISSA	TX		11/10/2023	7.990	302,371		58				407,000	09/27/2023
100135796	CF	PONDER	TX		11/10/2023	6.990	171,374		104				365,000	09/20/2023
100135798	CF	LAKE WORTH	FL		11/10/2023	7.625	334,201		(85)				485,000	09/29/2023
100135799	CF	MELISSA	TX		11/10/2023	7.125	247,423		131				420,000	09/20/2023
100135800	CF	RANCHO CORDOVA	CA		11/10/2023	5.500	330,045		1,515				624,000	09/07/2023
100135802	CF	CHARLOTTE	NC		11/10/2023	6.990	187,167		145				316,000	09/21/2023
100135803	CF	MESA	AZ		11/10/2023	7.500	236,776		(74)				586,000	09/12/2023
100135804	CF	MELISSA	TX		11/10/2023	7.625	304,007		(112)				420,000	09/28/2023
100135806	CF	FORT WORTH	TX		11/10/2023	6.500	207,549		495				335,000	09/28/2023
100135807	CF	NOKOMIS	FL		11/10/2023	7.990	279,004		152				375,000	09/27/2023
100135809	CF	PRINCETON	TX		11/10/2023	7.500	137,654		(202)				400,000	10/11/2023
100135810	CF	FRANKLIN PARK	NJ		11/10/2023	7.990	237,044		(71)				320,000	10/06/2023
100135813	CF	DAYTONA BEACH	FL		11/10/2023	6.990	209,792		132				373,000	10/06/2023
100135816	CF	CANTON	GA		11/10/2023	7.125	297,671		204				435,000	10/05/2023
100135817	CF	COACHELLA	CA		11/10/2023	7.625	527,563		3				718,000	09/25/2023
100135819	CF	MELISSA	TX		11/10/2023	7.500	176,278		6				374,000	09/29/2023
100135820	CF	ELGIN	IL		11/10/2023	7.990	237,693		(64)				327,500	09/27/2023
100135821	CF	CHARLOTTE	NC		11/10/2023	7.625	268,627		(38)				364,000	09/28/2023
100135822	CF	PORT CLINTON	OH		11/10/2023	7.625	210,215		128				296,000	09/27/2023
100135823	CF	DENTON	TX		11/10/2023	6.625	284,397		190				440,000	09/29/2023
100135824	CF	NAPLES	FL		11/10/2023	7.500	345,626		(171)				650,000	10/20/2023
100135825	CF	ROSHARON	TX		11/10/2023	6.625	234,434		258				320,000	09/28/2023
100135827	CF	LAKE ARROWHEAD	CA		11/10/2023	7.990	507,623		166				650,000	10/05/2023
100135829	CF	MEBANE	NC		11/10/2023	6.500	267,671		555				390,000	09/28/2023
100135831	CF	MILLSBORO	DE		11/10/2023	7.125	583,732		162				1,100,000	10/16/2023
100135832	CF	LITTLE EGG HARBOR TWP	NJ		11/10/2023	7.990	304,866		(177)				435,000	10/10/2023
100135833	CF	FLEMING ISLAND	FL		11/10/2023	7.990	319,995		(182)				430,000	10/02/2023
100135834	CF	MELISSA	TX		11/10/2023	7.125	319,897		266				442,000	09/28/2023
100135836	CF	VERO BEACH	FL		11/10/2023	7.875	201,189		(103)				270,000	10/06/2023
100135837	CF	OLYMPIA	WA		11/10/2023	7.125	365,691		270				515,000	10/04/2023
100135838	CF	NEWNAN	GA		11/10/2023	7.125	271,062		329				375,000	09/29/2023
100135839	CF	CAYUCOS	CA		11/10/2023	7.125	467,570		56				1,950,000	10/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135840	CF	MINNEAPOLIS	MN		11/10/2023	7.990	430,727		57				550,000	09/29/2023
100135843	CF	CHATTANOOGA	TN		11/10/2023	7.990	226,911		(76)				305,000	10/04/2023
100135845	CF	OCEANSIDE	CA		11/10/2023	6.990	379,600		339				746,000	09/28/2023
100135846	CF	LAWRENCEVILLE	GA		11/10/2023	7.250	295,797		328				427,000	10/20/2023
100135847	CF	MATTHEWS	NC		11/10/2023	7.500	244,747		227				320,000	10/06/2023
100135849	CF	LINCOLN	CA		11/10/2023	7.125	200,267		22				450,000	10/09/2023
100135850	CF	RANCHO CUCAMONGA	CA		11/13/2023	7.750	1,436,264		(416)				1,805,000	09/18/2023
100135853	CF	MIAMI BEACH	FL		11/13/2023	8.875	1,027,539		1,642				2,500,000	09/28/2023
100135854	CF	LOS ANGELES	CA		11/13/2023	8.875	1,442,122		(215)				2,360,000	09/28/2023
100135858	CF	CANTON	GA		11/13/2023	8.250	374,718		(121)				470,000	09/29/2023
100135860	CF	CLERMONT	GA		11/13/2023	8.500	295,582		(98)				460,000	10/04/2023
100135862	CF	NEW BEDFORD	MA		11/13/2023	8.990	372,337		(144)				528,000	09/14/2023
100135863	CF	MADERA	CA		11/13/2023	10.000	349,437		(151)				430,000	08/09/2023
100135864	CF	FITCHBURG	MA		11/13/2023	9.999	314,888		(56)				430,000	10/18/2023
100135868	CF	MIAMI	FL		11/13/2023	8.749	199,938		(247)				298,000	10/18/2023
100135870	CF	TRENTON	NJ		11/13/2023	10.624	135,592		(106)				200,000	10/19/2023
100135873	CF	ENFIELD	CT		11/13/2023	9.249	308,538		(27)				390,000	10/20/2023
100135874	CF	WEST DEPTFORD	NJ		11/13/2023	9.999	129,173		(76)				205,000	10/20/2023
100135875	CF	MAGNOLIA	TX		11/13/2023	7.499	156,337		(1)				252,000	10/25/2023
100135877	CF	EAST ELMHURST	NY		11/13/2023	7.874	735,664		58				960,000	10/13/2023
100135878		BROOKLYN	NY		11/13/2023	8.374	2,053,319		(490)				4,450,000	10/20/2023
100135879	CF	ORLANDO	FL		11/13/2023	8.999	291,252		(115)				361,000	10/19/2023
100135880	CF	MARIETTA	GA		11/13/2023	9.874	217,368		(131)				274,000	10/13/2023
100135882	CF	JUPITER	FL		11/13/2023	8.500	1,226,128		75				1,665,000	10/18/2023
100135884		MADERA	CA		11/13/2023	9.749	226,108		(293)				390,000	10/13/2023
100135885		AVENTURA	FL		11/13/2023	8.374	353,142		(169)				700,000	10/20/2023
100135887	CF	EDGEWATER	FL		11/13/2023	8.749	221,947		(139)				290,000	10/20/2023
100135888	CF	PARKER	TX		11/13/2023	8.499	1,575,368		(859)				1,945,000	10/13/2023
100135889	CF	ADELANTO	CA		11/13/2023	8.999	182,224		(15)				270,000	10/24/2023
100135890	CF	STOCKTON	CA		11/13/2023	9.249	285,485		(38)				360,000	10/17/2023
100135891	CF	TANEYTOWN	MD		11/13/2023	9.124	240,617		(304)				325,000	10/20/2023
100135892	CF	BALTIMORE	MD		11/13/2023	7.874	166,396		(28)				240,000	10/20/2023
100135893	CF	BALTIMORE	MD		11/13/2023	9.749	170,848		(273)				210,000	10/20/2023
100135894	CF	DALLAS	TX		11/13/2023	7.999	216,903		(14)				353,000	10/20/2023
100135895		GATLINBURG	TN		11/13/2023	7.999	1,480,954		176				2,000,000	10/18/2023
100135897		GATLINBURG	TN		11/13/2023	7.999	1,478,383		199				2,000,000	10/18/2023
100135900		DENVER	CO		11/13/2023	8.499	189,437		(138)				435,000	10/16/2023
100135901	CF	ARLINGTON	WA		11/13/2023	8.250	170,136		(190)				500,000	08/11/2023
100135902	CF	LAS VEGAS	NV		11/13/2023	8.499	193,759		(136)				345,000	10/16/2023
100135903		CHESTER	PA		11/13/2023	9.499	83,675		(94)				125,000	10/20/2023
100135904	CF	LEHIGH ACRES	FL		11/13/2023	8.249	153,494		(71)				254,000	10/24/2023
100135905	CF	KNOXVILLE	TN		11/13/2023	9.999	242,191		(303)				325,000	08/31/2023
100135906	CF	LABELLE	FL		11/13/2023	7.999	149,934		(3)				254,000	10/18/2023
100135908	CF	DEKALB	IL		11/13/2023	9.749	105,312		(104)				137,500	10/04/2023
100135909	CF	OAKLAND PARK	FL		11/13/2023	7.999	301,799		(177)				650,000	10/05/2023
100135911	CF	ROTONDA WEST	FL		11/13/2023	8.249	291,854		(86)				390,000	09/30/2023
100135912		DAYTONA BEACH	FL		11/13/2023	9.999	198,661		(185)				256,000	10/02/2023
100135914	CF	BRIDGEWATER	NJ		11/13/2023	9.124	296,657		(75)				933,000	08/31/2023
100135916	CF	IRVINGTON	NJ		11/13/2023	10.250	280,079		(127)				370,000	09/15/2023
100135917	CF	MIAMI	FL		11/13/2023	7.874	332,118		(82)				545,000	10/06/2023
100135919	CF	LOS ANGELES	CA		11/13/2023	8.999	479,513		(24)				695,000	10/07/2023
100135920	CF	ATLANTIC HIGHLANDS	NJ		11/13/2023	7.999	1,930,396		(312)				2,600,000	10/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135921	CF	STONE MOUNTAIN	GA		11/13/2023	8.749	172,851		(530)				350,000	09/29/2023
100135922		WOODHAVEN	NY		11/13/2023	7.499	542,848		121				1,050,000	09/21/2023
100135923	CF	MIAMI	FL		11/13/2023	8.874	1,548,353		(1,312)				3,800,000	10/09/2023
100135924	CF	OLNEY	MD		11/13/2023	8.374	627,268		(104)				800,000	10/13/2023
100135925	CF	JURUPA VALLEY	CA		11/13/2023	10.124	847,848		(528)				1,100,000	09/25/2023
100135926		KISSIMMEE	FL		11/13/2023	8.624	102,319		(73)				325,000	10/10/2023
100135927	CF	DOWAGIAC	MI		11/13/2023	10.499	169,674		(327)				217,000	10/10/2023
100135929	CF	HILLSBORO	OR		11/13/2023	7.624	429,753		(138)				785,000	09/29/2023
100135931	CF	LIBERTY HILL	TX		11/15/2023	7.875	939,452		(342)				1,750,000	10/10/2023
100135932	CF	LANCASTER	CA		11/15/2023	8.750	291,876		(267)				425,000	10/17/2023
100135934		JACKSONVILLE	FL		11/15/2023	8.625	139,487		(159)				225,000	10/01/2023
100135935	CF	FULSHEAR	TX		11/15/2023	9.625	548,236		(323)				605,000	10/16/2023
100135936	CF	ORLANDO	FL		11/15/2023	9.750	424,015		42				480,000	10/06/2023
100135939	CF	PEPPER PIKE	OH		11/15/2023	9.125	307,920		(121)				430,000	10/02/2023
100135942	CF	MOUNTLAKE TERRACE	WA		11/15/2023	9.375	283,514		(935)				590,000	10/17/2023
100135943		PHOENIX	AZ		11/15/2023	8.875	369,032		(462)				707,000	11/01/2023
100135944	CF	BAKERSFIELD	CA		11/15/2023	8.375	362,938		22				451,000	10/12/2023
100135945	CF	LIBERTY HILL	TX		11/15/2023	8.625	344,626		(58)				460,000	10/24/2023
100135946	CF	PORT SAINT JOE	FL		11/15/2023	9.875	550,155		170				710,000	10/10/2023
100135948	CF	DENVER	CO		11/15/2023	8.750	310,092		(277)				425,500	10/18/2023
100135950	CF	BAY POINT	CA		11/15/2023	8.875	234,120		(138)				900,000	10/26/2023
100135951		ODESSA	TX		11/15/2023	9.250	137,390		(252)				187,000	10/01/2023
100135952	CF	RIVERSIDE	CA		11/15/2023	11.000	446,796		(145)				560,000	10/23/2023
100135954	CF	KATY	TX		11/15/2023	9.250	172,411		(349)				209,000	10/17/2023
100135955	CF	KEY COLONY BEACH	FL		11/15/2023	8.625	4,162,585		(332)				7,032,000	10/31/2023
100135957	CF	CHICAGO	IL		11/16/2023	8.750	103,320		(33)				210,000	10/03/2023
100135958	CF	MENIFEE	CA		11/16/2023	8.625	524,668		(52)				663,000	09/28/2023
100135959	CF	ANAHEIM	CA		11/16/2023	10.250	737,339		(474)				820,000	10/02/2023
100135960	CF	GRAND JUNCTION	CO		11/16/2023	8.499	287,757		(235)				350,000	10/02/2023
100135961	CF	CHICAGO	IL		11/16/2023	7.250	188,155		20				365,000	10/03/2023
100135962		TOBYHANNA	PA		11/16/2023	8.750	161,750		(144)				196,000	08/24/2023
100135963	CF	HOMESTEAD	FL		11/16/2023	7.750	177,975		(107)				470,000	10/18/2023
100135965	CF	PORT SAINT LUCIE	FL		11/16/2023	9.499	306,387		(24)				392,000	10/17/2023
100135968	CF	SANTA FE SPRINGS	CA		11/16/2023	8.875	457,102		(75)				575,000	09/29/2023
100135969		TACOMA	WA		11/16/2023	9.375	423,288		(82)				550,000	10/05/2023
100135970		ORIENT	OH		11/16/2023	8.125	295,660		(167)				450,000	09/29/2023
100135971	CF	DECATUR	TX		11/16/2023	8.125	417,880		(452)				612,000	10/05/2023
100135972	CF	SAN JACINTO	CA		11/16/2023	7.999	636,921		(258)				848,000	09/30/2023
100135973	CF	HENRICO	VA		11/16/2023	8.875	222,075		(139)				311,000	10/03/2023
100135974		KANSAS CITY	MO		11/16/2023	8.875	183,768		(254)				270,000	10/03/2023
100135976		GARLAND	TX		11/16/2023	8.750	196,368		(240)				249,000	10/03/2023
100135982	CF	MONROE	NC		11/16/2023	8.499	642,792		(68)				1,085,000	10/06/2023
100135983	CF	RENO	NV		11/16/2023	7.375	1,294,910		195				1,725,000	10/06/2023
100135985	CF	NEPTUNE	NJ		11/16/2023	7.499	278,317		16				415,000	10/16/2023
100135986	CF	ATLANTA	GA		11/16/2023	9.999	190,185		(183)				217,000	10/20/2023
100135987	CF	OAK LAWN	IL		11/16/2023	8.999	247,383		(66)				310,000	10/03/2023
100135988		DANIA BEACH	FL		11/16/2023	8.999	283,299		(82)				375,000	08/21/2025
100135990	CF	SIMPSONVILLE	SC		11/16/2023	8.625	144,082		(119)				445,000	10/02/2023
100135991		LOS ANGELES	CA		11/16/2023	8.250	744,384		(126)				975,000	10/10/2023
100135995	CF	PHOENIX	AZ		11/16/2023	7.625	232,951		(93)				333,250	10/03/2023
100135997		NEW ORLEANS	LA		11/16/2023	8.999	220,671		(256)				287,000	10/04/2023
100135998	CF	RICHARDSVILLE	VA		11/16/2023	9.750	296,010		5				385,000	10/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135999	CF	PALMDALE	CA		11/16/2023	8.250	145,208		(175)				230,000	10/04/2023
100136000		HOUSTON	TX		11/16/2023	9.750	25,486		(484)				190,000	10/10/2023
100136001		SEBRING	FL		11/16/2023	9.125	235,259		(151)				290,000	10/10/2023
100136003		JERSEY CITY	NJ		11/16/2023	8.250	234,461		(263)				595,000	10/18/2023
100136004	CF	BRAWLEY	CA		11/16/2023	7.999	248,395		(124)				400,000	10/05/2023
100136005	CF	HARTVILLE	MO		11/16/2023	7.999	227,409		(67)				362,000	10/06/2023
100136006		BIG BEAR CITY	CA		11/16/2023	7.625	271,231		(19)				360,000	10/02/2023
100136008	CF	LAS CRUCES	NM		11/16/2023	8.499	163,929		(4)				568,000	10/10/2023
100136009	CF	COLUMBUS	OH		11/16/2023	7.625	114,201		19				191,000	10/10/2023
100136010	CF	POMFRET CENTER	CT		11/16/2023	8.999	460,878		(353)				640,000	10/18/2023
100136011		GRETNA	LA		11/16/2023	8.499	236,855		(154)				310,000	10/11/2023
100136012		POWELL	TN		11/16/2023	8.125	361,025		(111)				482,000	10/06/2023
100136013	CF	LOS ANGELES	CA		11/16/2023	9.999	473,929		6				565,000	10/06/2023
100136016	CF	HOUSTON	TX		11/16/2023	9.750	217,954		(135)				250,400	10/16/2023
100136017	CF	WACO	TX		11/16/2023	8.999	167,790		(188)				200,000	10/04/2023
100136019		ROWLETT	TX		11/16/2023	7.875	271,066		57				365,000	10/10/2023
100136020	CF	GILBERT	AZ		11/16/2023	7.999	1,313,851		16				1,675,000	09/29/2023
100136021	CF	CLOVIS	CA		11/16/2023	7.375	542,859		127				700,000	10/06/2023
100136022		FORT WORTH	TX		11/16/2023	7.875	226,397		1				305,000	10/10/2023
100136024		MAUGANSVILLE	MD		11/16/2023	7.999	240,952		(11)				350,000	10/13/2023
100136026	CF	MAUMEE	OH		11/16/2023	6.999	212,793		5				300,000	10/16/2023
100136032	CF	BURLINGTON	NC		11/16/2023	7.999	189,638		(10)				260,000	10/05/2023
100136034	CF	SPRING VALLEY	CA		11/16/2023	8.750	510,587		(27)				680,000	10/03/2023
100136035		HOUSTON	TX		11/16/2023	9.625	127,105		(252)				198,000	10/05/2023
100136038	CF	RALEIGH	NC		11/16/2023	9.999	361,785		(269)				475,000	10/16/2023
100136039	CF	HAVERHILL	MA		11/16/2023	8.499	514,069		172				668,000	10/16/2023
100136041	CF	GARNER	NC		11/16/2023	10.375	307,894		(297)				405,000	10/30/2023
100136042	CF	NORTH CHESTERFIELD	VA		11/16/2023	9.250	193,150		(72)				240,000	10/06/2023
100136043	CF	MIAMI	FL		11/16/2023	7.875	377,438		(158)				502,000	10/06/2023
100136044	CF	TRACY	CA		11/16/2023	9.875	632,216		(38)				770,000	10/13/2023
100136045		MELBOURNE	FL		11/16/2023	9.375	169,128		(80)				245,000	10/20/2023
100136046		TAMPA	FL		11/16/2023	9.375	130,281		(147)				165,000	10/17/2023
100136047	CF	ODESSA	TX		11/16/2023	8.999	529,016		(286)				620,000	10/10/2023
100136049		HIRAM	GA		11/16/2023	9.499	198,639		(258)				321,000	10/03/2023
100136052		ATLANTA	GA		11/16/2023	8.499	203,941		(79)				282,000	10/06/2023
100136053	CF	GAINESVILLE	GA		11/16/2023	7.499	201,172		54				298,000	10/02/2023
100136054	CF	WALNUT CREEK	CA		11/16/2023	7.999	1,438,846		(624)				1,920,000	10/05/2023
100136055		BALTIMORE	MD		11/16/2023	9.499	88,991		(95)				122,000	10/11/2023
100136056	CF	CINCINNATI	OH		11/16/2023	7.999	269,047		94				372,000	09/29/2023
100136058	CF	AZLE	TX		11/16/2023	7.125	223,080		52				330,000	10/13/2023
100136059	CF	SMITHFIELD	NC		11/16/2023	8.999	117,045		(102)				178,000	10/03/2023
100136060		MILWAUKEE	WI		11/16/2023	9.875	105,816		(113)				155,000	10/17/2023
100136062	CF	MEDFORD	OR		11/16/2023	8.250	310,378		(308)				565,000	10/03/2023
100136063	CF	CRYSTAL LAKE	IL		11/16/2023	8.499	224,942		(7)				286,000	10/13/2023
100136064	CF	HOUSTON	TX		11/16/2023	9.625	325,333		(263)				380,000	10/10/2023
100136065	CF	NORWALK	CA		11/16/2023	7.999	586,972		(259)				741,000	10/02/2023
100136066	CF	SAN TAN VALLEY	AZ		11/16/2023	9.750	539,682		(132)				600,000	10/10/2023
100136069		BEECH MOUNTAIN	NC		11/16/2023	8.999	326,942		(286)				395,000	10/16/2023
100136070	CF	(PACOIMA AREA) LOS ANGELES	CA		11/16/2023	7.499	244,048		23				525,000	10/18/2023
100136071		ORLANDO	FL		11/16/2023	8.625	173,905		(171)				280,000	10/18/2023
100136072	CF	BAKERSFIELD	CA		11/16/2023	7.750	369,920		51				480,000	10/10/2023
100136074		ROYSE CITY	TX		11/16/2023	8.375	144,116		(66)				220,000	10/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136080		SAN DIEGO	CA		12/18/2023	7.875	497,448		(81)				960,000	10/30/2023
100136081	CF	JACKSON	CA		12/18/2023	7.250	418,292		167				640,000	09/12/2023
100136082	CF	DELAND	FL		12/18/2023	9.625	192,204		(225)				672,000	11/02/2023
100136086	CF	HOLLAND	MI		12/18/2023	8.625	425,597		(220)				580,000	11/28/2023
100136088	CF	SANTA CRUZ	CA		12/18/2023	8.375	1,132,778		(780)				1,700,000	11/14/2023
100136090		MUNSTER	IN		12/18/2023	9.625	308,569		(205)				429,000	10/26/2023
100136091		WILTON MANORS	FL		12/18/2023	8.625	398,181		(124)				770,000	09/28/2023
100136093		MOORESVILLE	NC		12/18/2023	9.000	101,741		(252)				234,000	10/19/2023
100136094		PHILADELPHIA	PA		12/18/2023	9.500	219,633		(410)				555,000	11/16/2023
100136106	CF	HENDERSON	NV		12/18/2023	8.375	404,839		(212)				515,000	11/09/2023
100136107		NEDERLAND	TX		12/18/2023	9.250	118,064		(176)				139,000	10/30/2023
100136108	CF	WACO	TX		12/18/2023	8.750	270,486		(235)				349,000	11/20/2023
100136109	CF	CHICAGO	IL		12/18/2023	8.375	435,952		4				620,000	11/03/2023
100136110	CF	WOODRIDGE	IL		12/18/2023	10.500	146,960		(148)				185,000	11/13/2023
100136111	CF	CINCINNATI	OH		12/18/2023	8.375	180,583		(115)				300,000	11/03/2023
100136114	CF	CHICAGO	IL		12/18/2023	7.875	136,460		(5)				190,000	11/15/2023
100136117	CF	LOS ANGELES	CA		12/18/2023	9.125	2,259,636		(2,162)				3,100,000	11/06/2023
100136120	CF	KATY	TX		12/18/2023	9.375	100,887		(570)				243,000	11/01/2023
100136121	CF	MIAMI	FL		12/18/2023	8.625	930,797		(359)				1,350,000	11/15/2023
100136122	CF	HIALEAH	FL		12/18/2023	7.875	506,812		(197)				850,000	11/15/2023
100136125	CF	PLAINFIELD	IL		12/18/2023	8.250	196,969		(3)				748,000	11/01/2023
100136127	CF	PHOENIX	AZ		12/18/2023	8.375	102,926		(89)				390,000	10/31/2023
100136129	CF	POMPANO BEACH	FL		12/18/2023	9.250	325,785		(1,356)				750,000	11/03/2023
100136130	CF	LEANDER	TX		12/18/2023	8.250	382,477		(324)				876,000	11/16/2023
100136133	CF	GOODRICH	TX		12/18/2023	9.750	128,481		(173)				200,000	11/10/2023
100136136	CF	SPRING	TX		12/18/2023	8.625	1,500,360		(978)				6,500,000	11/20/2023
100136139	CF	KISSIMMEE	FL		12/18/2023	8.875	400,681		(122)				500,000	11/15/2023
100136140	CF	TEHACHAPI	CA		12/18/2023	7.875	373,573		(200)				750,000	11/20/2023
100136141	CF	THE COLONY	TX		12/18/2023	10.750	700,876		(216)				820,000	10/31/2023
100136142	CF	GLOUCESTER CITY	NJ		12/18/2023	10.000	127,318		(143)				160,000	11/07/2023
100136143	CF	SARASOTA	FL		12/18/2023	8.875	497,314		(207)				670,000	11/30/2023
100136146	CF	GRAND PRAIRIE	TX		12/18/2023	9.625	268,325		(380)				395,000	11/28/2023
100136147		SOUTHFIELD	MI		12/18/2023	10.125	179,587		(225)				251,200	11/06/2023
100136149	CF	CHULA VISTA	CA		12/18/2023	8.625	141,188		(607)				547,000	11/15/2023
100136150	CF	HIGHLAND HEIGHTS	KY		12/18/2023	9.875	252,013		(140)				278,000	11/08/2023
100136154	CF	EDGEWOOD	WA		12/18/2023	7.875	334,998		(142)				532,000	11/03/2023
100136161	CF	HIALEAH	FL		12/18/2023	7.875	362,238		(93)				485,000	11/30/2023
100136162	CF	PORT RICHEY	FL		12/18/2023	10.000	193,126		(42)				225,000	11/13/2023
100136163	CF	HOUSTON	TX		12/18/2023	8.375	1,958,600		(851)				2,500,000	11/15/2023
100136165	CF	CHELAN	WA		12/18/2023	7.750	276,527		(78)				375,000	11/08/2023
100136166	CF	BAKERSFIELD	CA		12/18/2023	9.000	131,058		(116)				401,000	11/29/2023
100136167	CF	ROSEVILLE	CA		12/18/2023	8.500	759,200		(451)				1,020,000	11/20/2023
100136168	CF	SAN RAMON	CA		12/18/2023	8.375	1,677,485		(537)				2,275,000	11/15/2023
100136169		CHICAGO	IL		12/18/2023	10.375	125,398		(45)				165,000	11/20/2023
100136170	CF	SIMPSONVILLE	SC		12/18/2023	8.875	263,044		(99)				315,000	11/17/2023
100136171	CF	MIAMI	FL		12/18/2023	8.500	893,265		(126)				1,200,000	11/15/2023
100136172	CF	LILBURN	GA		12/18/2023	8.625	510,304		(417)				680,000	11/10/2023
100136173		LOS ANGELES	CA		12/18/2023	8.750	1,028,063		(330)				1,650,000	11/20/2023
100136174	CF	BAKERSFIELD	CA		12/18/2023	9.875	263,600		(31)				295,000	11/08/2023
100136175		ODESSA	TX		12/18/2023	9.750	145,768		(257)				200,000	11/09/2023
100136176	CF	CAPE CORAL	FL		12/18/2023	8.375	229,123		(568)				440,000	11/14/2023
100136177	CF	DUVALL	WA		12/18/2023	9.125	1,192,928		(222)				1,420,000	11/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136178	CF	WOODINVILLE	WA		12/18/2023	8.125	761,082		(459)				1,649,000	11/20/2023
100136182	CF	DOWNINGTOWN	PA		12/18/2023	9.625	440,258		(269)				642,000	11/27/2023
100136184		TREVOR	WI		12/18/2023	9.500	158,197		(105)				228,500	11/20/2023
100136189	CF	CLARKDALE	AZ		11/20/2023	9.000	407,643		(98)				482,000	10/19/2023
100136190	CF	FRESNO	CA		11/20/2023	7.750	269,919		(83)				430,000	10/10/2023
100136191	CF	COMPTON	CA		11/20/2023	7.875	711,494		203				1,130,000	09/27/2023
100136193		GALVESTON	TX		11/20/2023	9.750	317,145		(98)				420,000	10/09/2023
100136195	CF	APOLLO BEACH	FL		11/20/2023	7.625	264,080		103				355,000	10/13/2023
100136196	CF	MOUNT JACKSON	VA		11/20/2023	7.499	166,637		101				276,000	10/12/2023
100136197	CF	NORTH CHESTERFIELD	VA		11/20/2023	7.625	250,184		1				385,000	10/16/2023
100136198	CF	CORNVILLE	AZ		11/20/2023	7.624	686,444		271				895,000	10/11/2023
100136199	CF	TOMS RIVER	NJ		11/20/2023	7.625	264,942		30				385,000	10/16/2023
100136200	CF	SACRAMENTO	CA		11/20/2023	7.625	408,729		154				640,000	10/05/2023
100136201	CF	SACRAMENTO	CA		11/20/2023	7.375	254,270		64				350,000	10/11/2023
100136202	CF	TAMPA	FL		11/20/2023	7.625	294,955		64				418,000	10/02/2023
100136204	CF	SAVANNAH	GA		11/20/2023	7.375	288,889		107				400,000	10/16/2023
100136206	CF	NAPLES	FL		11/20/2023	7.625	292,699		171				390,000	10/13/2023
100136207	CF	BAKERSFIELD	CA		11/20/2023	6.999	427,612		551				847,000	10/09/2023
100136208	CF	EDGEWATER	NJ		11/20/2023	7.624	559,377		80				914,000	10/18/2023
100136209	CF	PASSAIC	NJ		11/20/2023	7.625	281,992		139				370,000	10/06/2023
100136210	CF	LYNNWOOD	WA		11/20/2023	7.625	511,192		70				755,000	10/06/2023
100136211	CF	LYNNWOOD	WA		11/20/2023	7.625	511,632		71				755,000	10/06/2023
100136212	CF	KAMAS	UT		11/20/2023	8.374	514,014		(167)				715,000	10/16/2023
100136213	CF	LYNNWOOD	WA		11/20/2023	7.625	502,549		33				685,000	10/20/2023
100136214	CF	SEASIDE HEIGHTS	NJ		11/20/2023	7.625	324,475		38				478,000	10/12/2023
100136215	CF	BEND	OR		11/20/2023	8.125	712,364		40				915,000	10/11/2023
100136216	CF	CITRUS HEIGHTS	CA		11/20/2023	7.499	210,821		55				440,000	10/05/2023
100136217	CF	MORTON GROVE	IL		11/20/2023	7.999	286,368		(53)				385,000	10/16/2023
100136218	CF	RALEIGH	NC		11/20/2023	7.999	209,032		68				290,000	10/13/2023
100136220	CF	DES PLAINES	IL		11/20/2023	8.124	430,187		(9)				625,000	10/13/2023
100136221	CF	FORT COLLINS	CO		11/20/2023	7.499	875,401		153				1,235,000	10/18/2023
100136222	CF	NAPERVILLE	IL		11/20/2023	7.625	253,501		9				370,000	10/13/2023
100136223	CF	HEDGESVILLE	WV		11/20/2023	8.125	212,081		33				290,000	10/19/2023
100136225	CF	EDEN PRAIRIE	MN		11/20/2023	7.499	213,950		63				295,000	10/04/2023
100136231	CF	ST. GEORGE	UT		11/20/2023	8.000	315,051		(65)				506,000	10/17/2023
100136232	CF	SOUTH GATE	CA		11/20/2023	8.125	647,208		(124)				870,000	10/16/2023
100136233	CF	STRATHAM	NH		11/20/2023	8.124	389,707		(51)				615,000	10/18/2023
100136235	CF	STERLING	VA		11/20/2023	8.125	278,071		47				360,000	10/12/2023
100136236	CF	LITTLE ELM	TX		11/20/2023	7.375	302,336		74				420,000	10/18/2023
100136237	CF	MIAMI BEACH	FL		11/20/2023	7.500	242,181		141				317,500	10/16/2023
100136238	CF	PADUCAH	KY		11/20/2023	6.624	194,294		308				277,000	10/02/2023
100136240	CF	TALLAHASSEE	FL		11/20/2023	6.999	195,353		220				263,000	10/16/2023
100136241	CF	NORTHLAKE	TX		11/20/2023	8.125	335,404		(34)				465,000	10/12/2023
100136242	CF	PROSPERITY	SC		11/20/2023	7.624	35,268		74				450,000	10/13/2023
100136244	CF	SANTA ANA	CA		11/20/2023	7.625	1,207,886		357				1,665,000	10/13/2023
100136245	CF	RALEIGH	NC		11/20/2023	7.624	318,745		28				435,000	10/20/2023
100136246	CF	RALEIGH	NC		11/20/2023	7.375	189,852		117				363,000	08/03/2023
100136247	CF	CALABASH	NC		11/20/2023	7.625	201,490		49				302,000	09/12/2023
100136248	CF	HOLLY RIDGE	NC		11/20/2023	7.990	486,435		(86)				720,000	09/25/2023
100136249	CF	NORTH PORT	FL		11/20/2023	7.625	283,672		69				425,000	10/06/2023
100136250	CF	LIBERTY HILL	TX		11/20/2023	7.625	162,158		63				360,000	10/04/2023
100136251	CF	OLD BRIDGE	NJ		11/20/2023	7.500	469,393		50				645,000	10/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136252	CF	MIRAMAR BEACH	FL		11/20/2023	7.625	330,459		15				455,000	10/02/2023
100136253	CF	RICHMOND	TX		11/20/2023	7.625	211,148		172				300,000	09/29/2023
100136255	CF	RICHLANDS	NC		11/20/2023	7.625	195,677		88				256,000	09/22/2023
100136257	CF	PUNTA GORDA	FL		11/20/2023	7.625	277,832		74				400,000	08/14/2023
100136258	CF	POCONO LAKE	PA		11/20/2023	7.250	182,648		215	(2)			539,000	09/27/2023
100136260	CF	LOS ANGELES	CA		11/20/2023	7.000	439,229		331				620,000	10/03/2023
100136261	CF	CAPE CHARLES	VA		11/20/2023	7.500	656,157		109				1,050,000	09/22/2023
100136262	CF	PLANT CITY	FL		11/20/2023	7.375	255,840		139				335,000	09/20/2023
100136263	CF	TONEY	AL		11/20/2023	8.125	217,153		40				282,000	09/12/2023
100136264	CF	KISSIMMEE	FL		11/20/2023	7.625	238,583		32				333,000	09/28/2023
100136268	CF	AVONDALE	AZ		11/20/2023	8.125	288,018		(83)				395,000	10/01/2023
100136270	CF	AUSTELL	GA		11/20/2023	7.625	267,423		20				370,000	09/22/2023
100136271	CF	ROUND ROCK	TX		11/20/2023	7.625	398,257		277				525,000	10/11/2023
100136275	CF	GRANITE SHOALS	TX		11/20/2023	7.499	630,976		129				875,000	09/28/2023
100136276	CF	PLANTATION	FL		11/20/2023	7.625	210,857		49				290,000	09/29/2023
100136277	CF	LOCKHART	TX		11/20/2023	5.500	180,715		525				280,000	08/28/2023
100136278	CF	LOCKHART	TX		11/20/2023	5.500	180,715		525				305,000	08/28/2023
100136279	CF	BRUNSWICK	ME		11/20/2023	8.125	485,700						660,000	09/01/2023
100136280	CF	GILBERT	AZ		11/20/2023	7.625	197,363		24				270,000	09/28/2023
100136282	CF	CANTONMENT	FL		11/20/2023	8.125	245,834		(56)				330,000	09/21/2023
100136283	CF	HENDERSON	NV		11/20/2023	5.990	227,186		453				346,000	08/26/2023
100136285	CF	WILMINGTON	NC		11/20/2023	7.625	498,970		106				722,000	10/05/2023
100136286	CF	WAIKOLOA	HI		11/20/2023	8.125	491,224		(18)				665,000	10/03/2023
100136288	CF	CROZET	VA		11/20/2023	7.990	337,099		(84)				460,000	09/26/2023
100136289	CF	HUNTSVILLE	AL		11/20/2023	7.500	279,250		147				410,000	08/31/2023
100136292	CF	APEX	NC		11/20/2023	7.625	310,495		40				454,000	09/28/2023
100136293	CF	CARTERSVILLE	GA		11/20/2023	7.875	211,398		82				280,000	09/12/2023
100136294	CF	CORNVILLE	AZ		11/20/2023	7.625	576,013		110				790,000	10/10/2023
100136295	CF	TOWSON	MD		11/20/2023	8.125	228,543		(10)				290,000	10/03/2023
100136297	CF	ANGIER	NC		11/20/2023	7.500	168,094		36	(8)			333,000	09/27/2023
100136298	CF	TULARE	CA		11/20/2023	7.500	245,327		53				340,000	10/02/2023
100136300	CF	HARKER HEIGHTS	TX		11/20/2023	5.990	37,075		549	(77)			378,000	08/29/2023
100136301	CF	SEASIDE HEIGHTS	NJ		11/20/2023	8.125	301,569		101				395,000	10/06/2023
100136302	CF	POINCIANA	FL		11/20/2023	7.625	241,731		21				333,200	10/03/2023
100136304	CF	SCOTTSDALE	AZ		11/20/2023	7.125	562,590		289				790,000	09/25/2023
100136305	CF	KATY	TX		11/20/2023	6.990	214,900		136				305,000	09/15/2023
100136306	CF	KATY	TX		11/20/2023	7.625	229,009		93				315,000	09/27/2023
100136307	CF	ALANSON	MI		11/20/2023	8.125	222,089		(22)				300,000	09/26/2023
100136308	CF	MCKINNEY	TX		11/20/2023	7.875	313,701		(13)				431,000	10/02/2023
100136309	CF	SACRAMENTO	CA		11/20/2023	7.625	299,995		26				515,000	09/26/2023
100136310	CF	BALTIC	CT		11/20/2023	8.000	209,834		25				294,000	09/15/2023
100136312	CF	INLET BEACH	FL		11/20/2023	7.125	335,113		806				1,000,000	09/15/2023
100136313	CF	RICHMOND	VA		11/20/2023	7.625	306,009		19				418,000	09/28/2023
100136314	CF	EDGEWATER	FL		11/20/2023	7.500	433,246		103				635,000	09/08/2023
100136315	CF	OLD ORCHD BCH	ME		11/20/2023	7.990	294,521		18				405,000	10/06/2023
100136318	CF	TAMPA	FL		11/20/2023	7.875	441,762		(10)				600,000	09/05/2023
100136319	CF	APPLETON	WI		11/20/2023	8.125	224,313		162				288,000	09/15/2023
100136320	CF	BULLHEAD CITY	AZ		11/20/2023	7.875	366,308		30				540,000	10/07/2023
100136321	CF	THE WOODLANDS	TX		11/20/2023	7.499	276,029		68				400,000	10/06/2023
100136323	CF	GOODYEAR	AZ		11/20/2023	6.990	437,229		298				625,000	09/18/2023
100136324	CF	HOUSTON	TX		11/20/2023	7.875	208,748		67				275,000	10/03/2023
100136325	CF	SUGARLOAF	CA		11/20/2023	8.125	294,878		1				375,000	10/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136326	CF	NAPLES	FL		11/20/2023	7.500	292,377		81				418,000	09/15/2023
100136327	CF	TWAIN HARTE	CA		11/20/2023	7.875	416,376		73				550,000	09/13/2023
100136328	CF	HENDERSON	NV		11/20/2023	8.000	264,942		202				335,000	09/17/2023
100136329	CF	SARASOTA	FL		11/20/2023	7.875	278,752		81				410,000	09/15/2023
100136330	CF	VENICE	FL		11/20/2023	7.625	293,644		86				420,000	09/13/2023
100136331	CF	WESTAMPTON	NJ		11/20/2023	7.875	272,282		(3)				388,000	09/15/2023
100136332	CF	JAMESTOWN	RI		11/20/2023	7.625	503,565		154				700,000	09/08/2023
100136333	CF	CIBOLO	TX		11/20/2023	5.750	249,329		551				378,000	09/15/2023
100136334	CF	ROSEVILLE	CA		11/20/2023	6.875	386,005		517				530,000	09/07/2023
100136335	CF	BRADENTON	FL		11/20/2023	7.625	328,165		26				480,000	09/14/2023
100136336	CF	CIBOLO	TX		11/20/2023	5.990	243,975		624				389,000	08/31/2023
100136337	CF	BRADENTON	FL		11/20/2023	8.000	292,896		58				380,000	09/12/2023
100136338	CF	BLOOMINGDALE	GA		11/20/2023	5.990	249,279		496				380,000	09/14/2023
100136340	CF	SOMERVILLE	TN		11/20/2023	5.750	206,923		454				315,000	09/15/2023
100136341	CF	SARATOGA SPRINGS	UT		11/20/2023	6.375	292,428		417				427,000	08/29/2023
100136342	CF	LAS VEGAS	NV		11/20/2023	7.625	337,871		31				504,000	09/12/2023
100136343	CF	CEDAR CITY	UT		11/20/2023	7.625	261,253		101				340,000	08/29/2023
100136345	CF	ATLANTA	GA		11/20/2023	5.990	390,408		1,033				582,500	09/18/2023
100136346	CF	SAINT AUGUSTINE	FL		11/20/2023	5.990	209,930		551				323,000	09/14/2023
100136347	CF	CEDAR HILL	TX		11/20/2023	5.990	283,162		794				387,000	09/14/2023
100136348	CF	HENDERSON	NV		11/20/2023	5.990	364,999		1,157				513,000	09/01/2023
100136350	CF	DENTON	TX		11/20/2023	5.990	253,195		616				386,000	08/31/2023
100136351	CF	CHARLOTTE	NC		11/20/2023	7.875	210,802		32				290,000	09/21/2023
100136352	CF	JASPER	GA		11/20/2023	6.875	202,842		180				289,950	08/31/2023
100136354	CF	BLUE SPRINGS	MO		11/20/2023	7.250	285,389		89				403,000	09/30/2023
100136355	CF	MIAMI	FL		11/20/2023	7.990	435,820		(95)				585,000	10/05/2023
100136357	CF	PORT CHARLOTTE	FL		11/20/2023	7.499	165,818		77				325,000	09/22/2023
100136358	CF	CENTERTON	AR		11/20/2023	7.375	202,339		99				284,000	09/19/2023
100136359	CF	ODESSA	FL		11/20/2023	7.500	195,943		91				275,000	08/29/2023
100136360	CF	TAYLOR	TX		11/20/2023	6.990	272,612		278				377,000	09/13/2023
100136361	CF	CALABASH	NC		11/20/2023	5.750	111,497		708				345,000	09/22/2023
100136362	CF	COLUMBIA	TN		11/20/2023	6.250	228,416		523				310,000	09/15/2023
100136365	CF	FRESNO	CA		11/20/2023	8.125	275,244						360,000	10/04/2023
100136366	CF	LEHIGH ACRES	FL		11/20/2023	7.500	357,838		107				530,000	09/21/2023
100136367	CF	SAN ANTONIO	TX		11/20/2023	5.500	222,240		600				341,000	09/19/2023
100136368	CF	FOLEY	AL		11/20/2023	6.250	218,348		343				327,000	08/18/2023
100136369	CF	TOWSON	MD		11/20/2023	7.990	208,082		35				310,000	09/25/2023
100136370	CF	MANCHESTER	TN		11/20/2023	8.125	240,148		(70)				357,000	09/14/2023
100136371	CF	BROKEN BOW	OK		11/20/2023	7.625	449,574		130				674,000	09/29/2023
100136372	CF	AIKEN	SC		11/20/2023	7.625	223,657		96				300,000	09/22/2023
100136374	CF	UNION PIER	MI		11/20/2023	8.500	317,197		(112)				425,000	09/29/2023
100136375	CF	GILBERT	AZ		11/20/2023	7.990	219,149		31				300,000	09/26/2023
100136377	CF	WOODSTOCK	GA		11/20/2023	7.125	303,432		142				466,000	09/25/2023
100136378	CF	BRADENTON	FL		11/20/2023	7.500	431,196		119				644,000	09/18/2023
100136380	CF	CHARLES TOWN	WV		11/20/2023	8.125	199,949		(11)				272,000	09/28/2023
100136381	CF	CHARLOTTE	NC		11/20/2023	7.250	266,066		113				375,000	09/22/2023
100136382	CF	FRISCO	TX		11/20/2023	7.250	384,027		201				537,000	09/28/2023
100136383	CF	MAGGIE VALLEY	NC		11/20/2023	7.750	145,152		61				316,000	09/27/2023
100136384	CF	ALEDO	TX		11/20/2023	8.125	358,564		(25)				520,000	09/29/2023
100136385	CF	TYLER	TX		11/20/2023	7.625	269,499		39				388,000	10/02/2023
100136387	CF	INDEPENDENCE	MO		11/20/2023	6.125	521,027		918				769,900	08/29/2023
100136390	CF	DISCOVERY BAY	CA		11/20/2023	6.600	541,274		576				790,000	09/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136391	CF	INDEPENDENCE	MO		11/20/2023	6.125	521,027		918				769,900	08/29/2023
100136392	CF	LEHI	UT		11/20/2023	6.875	241,856		179				342,000	09/29/2023
100136393	CF	ORLANDO	FL		11/20/2023	7.000	193,640		313	(29)			530,000	09/28/2023
100136394	CF	LEES SUMMIT	MO		11/20/2023	6.500	379,529		505				550,000	09/20/2023
100136395	CF	ROYSE CITY	TX		11/20/2023	7.625	230,652		86				335,000	08/29/2023
100136399	CF	VANCOUVER	WA		11/20/2023	7.625	308,517		26				422,000	10/04/2023
100136400	CF	ROCK HILL	SC		11/20/2023	8.000	223,867		66				319,000	09/25/2023
100136401	CF	SURF CITY	NC		11/20/2023	7.625	699,792		220				981,000	09/15/2023
100136402	CF	BERTHOUD	CO		11/20/2023	7.875	283,688		(18)				397,000	09/15/2023
100136404	CF	HERNANDO	FL		11/20/2023	7.875	267,290		88				360,000	09/28/2023
100136405	CF	MERRIAM	KS		11/20/2023	7.875	196,278		78				257,000	09/25/2023
100136408	CF	ELLIJAY	GA		11/20/2023	7.875	379,476		(2)				525,000	10/04/2023
100136409	CF	MARLBOROUGH	MA		11/20/2023	8.000	494,452		(22)				675,000	09/18/2023
100136410	CF	RALEIGH	NC		11/20/2023	8.125	302,662		74				390,000	09/29/2023
100136411	CF	INDIAN SHORES	FL		11/20/2023	7.500	427,160		134				615,000	09/27/2023
100136412	CF	JAMESTOWN	TN		11/20/2023	8.375	231,969		(3)				315,000	09/29/2023
100136413	CF	LARGO	FL		11/20/2023	7.875	219,177		33				315,000	09/29/2023
100136415	CF	ALBUQUERQUE	NM		11/20/2023	8.125	197,662		49				255,000	09/29/2023
100136416	CF	NORTHAMPTON	PA		11/20/2023	6.250	225,311		422				320,000	09/27/2023
100136417	CF	TRUMANSBURG	NY		11/20/2023	7.625	337,170		155				462,000	10/02/2023
100136418	CF	CYPRESS	TX		11/20/2023	6.125	289,123		570				441,000	09/22/2023
100136421	CF	HENDERSON	NV		11/20/2023	7.375	289,505		175				381,000	08/05/2023
100136423	CF	VENICE	FL		11/20/2023	7.375	225,551		160	(18)			530,000	09/22/2023
100136425	CF	JACKSONVILLE	FL		11/20/2023	7.000	255,632		294				345,000	09/19/2023
100136426	CF	CONOVER	NC		11/20/2023	5.750	200,209		439				316,000	09/25/2023
100136427	CF	PALM COAST	FL		11/20/2023	5.990	326,710		807				477,000	09/25/2023
100136428	CF	NORTH FORT MYERS	FL		11/20/2023	8.000	235,720		43				307,000	09/25/2023
100136429	CF	RIDGELAND	SC		11/20/2023	5.750	240,829		650				350,000	09/26/2023
100136431	CF	COACHELLA	CA		11/20/2023	5.990	357,591		672				535,000	09/20/2023
100136432	CF	MONROE	NC		11/20/2023	5.750	272,250		607				414,000	09/29/2023
100136433	CF	GULF SHORES	AL		11/20/2023	5.990	230,603		450				344,000	09/28/2023
100136434	CF	PALM COAST	FL		11/20/2023	5.990	296,688		775				457,000	09/26/2023
100136435	CF	BULVERDE	TX		11/20/2023	5.500	228,088		601				350,000	09/22/2023
100136437	CF	DAWSONVILLE	GA		11/20/2023	5.875	267,792		604				412,000	09/20/2023
100136438	CF	MARICOPA	AZ		11/20/2023	7.500	273,004		203				370,000	09/29/2023
100136439	CF	SAINT CLOUD	FL		11/20/2023	7.625	269,640		148				392,000	09/26/2023
100136440	CF	MYRTLE BEACH	SC		11/20/2023	5.990	284,033		526				455,000	09/27/2023
100136441	CF	SAINT JOHN	IN		11/20/2023	5.875	265,248		565				400,000	09/19/2023
100136443	CF	COACHELLA	CA		11/20/2023	5.990	342,642		676				513,000	09/21/2023
100136444	CF	NORTH FORT MYERS	FL		11/20/2023	5.750	278,596		723				402,000	09/26/2023
100136445	CF	MERCED	CA		11/20/2023	5.990	178,769		608				452,000	09/01/2023
100136446	CF	ROSHARON	TX		11/20/2023	5.750	141,318		700				340,000	09/21/2023
100136447	CF	NAPLES	FL		11/20/2023	6.625	260,640		258				430,000	08/30/2023
100136448	CF	BAKERSFIELD	CA		11/20/2023	5.990	291,371		600				436,000	09/26/2023
100136449	CF	RALEIGH	NC		11/20/2023	7.375	306,528		116				455,000	08/31/2023
100136450	CF	COLUMBIA	TN		11/20/2023	6.125	207,020		353				305,000	09/25/2023
100136451	CF	MYRTLE BEACH	SC		11/20/2023	5.990	251,438		496				384,000	09/28/2023
100136452	CF	VISALIA	CA		11/20/2023	5.750	274,285		839				389,000	09/26/2023
100136454	CF	GREENVILLE	NC		11/20/2023	5.990	182,871		810				327,000	09/22/2023
100136456	CF	PORT CHARLOTTE	FL		11/20/2023	5.990	219,551		548				319,000	09/29/2023
100136459	CF	ROSEVILLE	CA		11/20/2023	7.375	432,743		296				615,000	09/11/2023
100136461	CF	LOGANVILLE	GA		11/20/2023	7.125	282,503		247				377,000	09/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136463	CF	LOGANVILLE	GA		11/20/2023	6.500	245,751		316				379,000	09/25/2023
100136464	CF	FORT WORTH	TX		11/20/2023	5.990	245,092		479				372,000	09/21/2023
100136465	CF	LEHI	UT		11/20/2023	6.750	290,266		258				412,990	09/21/2023
100136466	CF	PUYALLUP	WA		11/20/2023	7.375	452,716		166				628,000	09/27/2023
100136467	CF	ST AUGUSTINE	FL		11/20/2023	4.990	232,860		822				371,000	09/26/2023
100136468	CF	MILTON	FL		11/20/2023	5.625	207,148		511				317,500	09/25/2023
100136469	CF	MANTECA	CA		11/20/2023	5.990	378,387		690				600,000	09/12/2023
100136470	CF	LOGANVILLE	GA		11/20/2023	6.250	254,334		433				385,000	09/22/2023
100136471	CF	STEPHENS CITY	VA		11/20/2023	5.990	298,924		562				446,000	09/25/2023
100136472	CF	MERCED	CA		11/20/2023	5.990	319,956		618				487,000	09/14/2023
100136473	CF	LAKEVILLE	MN		11/20/2023	5.750	188,724		627				400,000	09/26/2023
100136474	CF	MOBILE	AL		11/20/2023	5.500	213,327		639				311,000	09/28/2023
100136475	CF	GARNER	NC		11/20/2023	6.875	219,122		290				375,000	09/08/2023
100136476	CF	MILLVILLE	DE		11/20/2023	5.990	335,497		798				480,000	09/29/2023
100136478	CF	MONUMENT	CO		11/20/2023	5.990	376,192		735				574,000	09/27/2023
100136479	CF	FORT WORTH	TX		11/20/2023	6.500	269,455		321				399,000	09/25/2023
100136480	CF	FORT WORTH	TX		11/20/2023	6.250	272,777		408				414,500	09/28/2023
100136482	CF	GREENEVILLE	TN		11/20/2023	5.990	224,185		531				338,000	09/29/2023
100136483	CF	FORT WORTH	TX		11/20/2023	6.250	253,718		380				375,000	09/29/2023
100136484	CF	KATY	TX		11/20/2023	6.500	218,375		331				301,000	09/29/2023
100136485	CF	FORT WORTH	TX		11/20/2023	6.500	248,279		404				354,000	09/26/2023
100136487	CF	MERCED	CA		11/20/2023	6.375	307,556		430				455,000	09/29/2023
100136488	CF	EVERETT	WA		11/20/2023	5.990	397,663		747				594,995	09/23/2023
100136489	CF	FOUNTAIN INN	SC		11/20/2023	6.500	212,028		247				310,000	09/22/2023
100136490	CF	CHARLOTTE	NC		11/20/2023	7.625	265,795		124				363,000	09/25/2023
100136491	CF	MONROE TOWNSHIP	NJ		11/20/2023	6.750	254,641		460	(2)			454,990	08/30/2023
100136492	CF	CHARLOTTE	NC		11/20/2023	7.500	192,960		44	(3)			377,000	09/25/2023
100136493	CF	BUCKEYE	AZ		11/20/2023	6.250	311,445		463				456,000	09/18/2023
100136494	CF	LOVELAND	CO		11/20/2023	5.750	285,333		722				440,000	09/22/2023
100136495	CF	MYRTLE BEACH	SC		11/20/2023	5.750	253,447		652				371,000	09/25/2023
100136496	CF	CLOVIS	CA		11/20/2023	6.750	294,903		473				387,000	09/20/2023
100136497	CF	MCKINNEY	TX		11/20/2023	6.375	231,262		386				320,000	09/12/2023
100136499	CF	MYRTLE BEACH	SC		11/20/2023	6.375	111,668		831	(12)			390,000	09/12/2023
100136501	CF	WAKE FOREST	NC		11/20/2023	6.750	217,862		188				331,500	09/22/2023
100136502	CF	FRESNO	CA		11/20/2023	7.250	400,700		180				563,000	09/12/2023
100136503	CF	WADDELL	AZ		11/20/2023	5.875	308,149		665				464,000	09/14/2023
100136504	CF	CLOVIS	CA		11/20/2023	7.875	285,125		67				370,000	09/22/2023
100136505	CF	TUCSON	AZ		11/20/2023	5.500	268,180		758				420,000	09/15/2023
100136506	CF	HIGHLAND	UT		11/20/2023	5.375	328,074		898				540,000	09/24/2023
100136508	CF	PRINCETON	TX		11/20/2023	6.625	261,497		352				360,000	09/26/2023
100136509	CF	ATHENS	AL		11/20/2023	6.125	208,871		345				308,000	09/28/2023
100136510	CF	ELGIN	IL		11/20/2023	7.875	208,893		21				285,300	10/03/2023
100136512	CF	LEWES	DE		11/20/2023	7.125	450,343		236				635,000	09/26/2023
100136513	CF	WALLINGFORD	CT		11/20/2023	8.125	208,212		(22)				285,000	10/05/2023
100136514	CF	FRESNO	CA		11/20/2023	7.250	368,833		252				510,000	09/27/2023
100136515	CF	KAILUA KONA	HI		11/20/2023	7.625	442,875		49				625,000	10/03/2023
100136516	CF	FRESNO	CA		11/20/2023	6.500	341,159		407				500,000	09/20/2023
100136518	CF	SURFSIDE BEACH	SC		11/20/2023	7.500	230,585		31				340,000	10/05/2023
100136519	CF	SURFSIDE BEACH	SC		11/20/2023	7.500	227,180		33				340,000	10/05/2023
100136520	CF	SURFSIDE BEACH	SC		11/20/2023	7.500	227,179		33				342,000	10/05/2023
100136521	CF	VENTNOR CITY	NJ		11/20/2023	8.000	259,508		(36)				350,000	09/20/2023
100136522	CF	DAYTONA BEACH SHORES	FL		11/20/2023	7.500	217,851		133				286,000	10/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136523	CF	PRESCOTT	AZ		11/20/2023	6.625	289,131		357				425,000	10/03/2023
100136524	CF	OAKWOOD	GA		11/20/2023	6.750	265,091		219				415,000	10/05/2023
100136525	CF	NAPLES	FL		11/20/2023	7.625	375,284		52				520,000	09/27/2023
100136526	CF	KISSIMMEE	FL		11/20/2023	6.750	157,669		401				389,000	09/25/2023
100136528	CF	OAKHURST	NJ		11/20/2023	7.990	521,160		(42)				714,000	09/28/2023
100136529	CF	SAFETY HARBOR	FL		11/20/2023	7.750	240,883		42				330,000	10/06/2023
100136532	CF	RENTON	WA		11/20/2023	7.875	506,496		28				690,000	09/29/2023
100136533	CF	SPRINGFIELD	VA		11/20/2023	6.875	438,199		429				640,000	09/14/2023
100136536	CF	MCKINNEY	TX		11/20/2023	7.875	249,842		(52)				389,000	10/06/2023
100136537	CF	GREENSBORO	NC		11/20/2023	7.625	249,785		69				374,000	10/05/2023
100136538	CF	SPARKS	NV		11/20/2023	5.375	330,965		910				545,000	09/20/2023
100136541	CF	LOGANVILLE	GA		11/20/2023	6.625	240,525		229				370,000	10/03/2023
100136543	CF	HIGHLAND	UT		11/20/2023	6.000	313,042		564				496,000	09/26/2023
100136544	CF	CLOVIS	CA		11/20/2023	6.500	256,029		319				375,000	09/12/2023
100136545	CF	MYRTLE BEACH	SC		11/20/2023	7.625	302,223		72				417,000	10/03/2023
100136547	CF	GULF SHORES	AL		11/20/2023	6.250	245,239		429				370,000	09/29/2023
100136548	CF	BALCH SPRINGS	TX		11/20/2023	7.625	259,163		32				360,000	09/28/2023
100136551	CF	LIBERTY HILL	TX		11/20/2023	4.990	346,413		1,385				530,000	09/13/2023
100136553	CF	REDLANDS	CA		11/20/2023	6.250	474,809		798				700,000	09/27/2023
100136555	CF	LAS VEGAS	NV		11/20/2023	8.125	431,977		(109)				588,000	09/22/2023
100136557	CF	LEHI	UT		11/20/2023	8.125	359,326		(35)				485,000	10/05/2023
100136560	CF	HEBER CITY	UT		11/20/2023	7.375	663,795		308				965,000	10/05/2023
100136563	CF	ELLIJAY	GA		11/20/2023	7.375	372,837		200				528,000	10/06/2023
100136568	CF	GAINESVILLE	GA		11/22/2023	8.999	959,136		210				1,145,000	10/31/2023
100136571	CF	LOS ANGELES	CA		11/22/2023	8.875	517,918		(399)				680,000	10/30/2023
100136572	CF	SAN DIEGO	CA		11/22/2023	8.999	1,967,497		(567)				2,380,000	11/02/2023
100136573	CF	BAILEY	CO		11/22/2023	11.499	635,088		(7,577)				770,000	11/03/2023
100136576	CF	GLENDALE	AZ		11/22/2023	8.750	409,013		(199)				505,000	11/01/2023
100136577	CF	WOODLAND PARK	NJ		11/22/2023	8.375	475,419		(60)				600,000	10/23/2023
100136578	CF	LITHIA SPRINGS	GA		11/22/2023	9.250	371,933		(49)				442,000	11/03/2023
100136579	CF	LAS VEGAS	NV		11/22/2023	8.999	590,598		(466)				717,000	11/02/2023
100136580	CF	WAYNE	NJ		11/22/2023	7.625	637,130		132				820,000	11/03/2023
100136581	CF	WOODLAND HILLS	CA		11/22/2023	8.999	2,135,043		(926)				2,640,000	11/04/2023
100136582	CF	EL CAJON	CA		11/22/2023	8.999	1,173,123		(533)				1,450,000	10/30/2023
100136583	CF	CORPUS CHRISTI	TX		11/22/2023	7.999	194,322		(41)				274,000	11/08/2023
100136584	CF	BAKERSFIELD	CA		11/22/2023	8.999	300,385		(237)				385,000	10/19/2023
100136585	CF	MANTECA	CA		11/22/2023	8.999	392,746		(29)				535,000	11/06/2023
100136586	CF	NEWPORT NEWS	VA		11/22/2023	8.750	252,724		(153)				345,000	11/07/2023
100136588	CF	GLENDALE	AZ		11/22/2023	8.999	469,065		49				600,000	11/07/2023
100136592	CF	MESQUITE	TX		11/22/2023	9.375	187,901		(108)				232,000	11/02/2023
100136593	CF	DENVER	CO		11/22/2023	7.250	309,045		209				502,000	11/03/2023
100136597	CF	SAN JACINTO	CA		11/22/2023	8.750	305,710		(111)				470,000	10/31/2023
100136602	CF	LANCASTER	CA		11/22/2023	7.625	393,551		(14)				700,000	11/01/2023
100136603	CF	SCHWENKSVILLE	PA		11/22/2023	7.999	367,025		(208)				669,000	10/24/2023
100136605	CF	LOS ANGELES	CA		11/22/2023	8.499	465,377		(182)				765,000	10/26/2023
100136606	CF	LOS ANGELES	CA		11/22/2023	8.125	551,940		(124)				930,000	10/23/2023
100136609	CF	COLUMBUS	OH		11/22/2023	7.625	145,022		23				200,000	10/24/2023
100136610		PRESCOTT	AZ		11/22/2023	8.750	639,795		(149)				855,000	10/19/2023
100136612		HARTFORD	CT		11/22/2023	8.875	235,916		(22)				316,000	10/25/2023
100136613	CF	DEVINE	TX		11/22/2023	7.999	148,471		(28)				200,000	10/25/2023
100136614		JOSHUA TREE	CA		11/22/2023	8.875	783,546		26				1,100,000	11/02/2023
100136617		MONAHANS	TX		11/22/2023	8.999	170,620		(142)				220,000	11/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136619	CF	LOS ANGELES	CA		11/22/2023	8.125	654,528		(15)				900,000	10/24/2023
100136620	CF	COLUMBUS	OH		11/22/2023	7.999	154,982		(2)				215,000	11/02/2023
100136622		SAN ANTONIO	TX		11/22/2023	8.250	132,889		(27)				219,000	11/03/2023
100136624	CF	HILLBORO	OR		11/22/2023	7.499	241,348		120				390,000	11/01/2023
100136625	CF	GASTONIA	NC		11/22/2023	9.125	49,360		(303)				189,500	11/03/2023
100136626		FORT WORTH	TX		11/22/2023	8.375	239,012		(5)				325,000	11/02/2023
100136627	CF	LEXINGTON	NC		11/22/2023	9.375	131,861		(130)				195,000	11/07/2023
100136629	CF	BAKERSFIELD	CA		11/22/2023	8.499	162,698		(43)				270,000	10/27/2023
100136631	CF	LAS VEGAS	NV		11/22/2023	6.999	224,378		303				390,000	10/30/2023
100136632	CF	NEWPORT NEWS	VA		11/22/2023	7.625	148,931		27				257,000	10/23/2023
100136633	CF	WEST JORDAN	UT		11/22/2023	8.125	244,354		(90)				450,000	11/06/2023
100136635		CLEARWATER	FL		11/22/2023	7.999	223,018		(155)				365,000	10/24/2023
100136636	CF	BAKERSFIELD	CA		11/22/2023	8.875	110,753		(86)				262,000	10/27/2023
100136637		PONTIAC	MI		11/22/2023	9.875	103,751		(70)				155,000	10/30/2023
100136638	CF	SAINT AUGUSTINE	FL		11/22/2023	7.250	139,039		68				255,000	11/06/2023
100136639	CF	ONTARIO	CA		11/22/2023	7.250	155,815		126				510,000	11/02/2023
100136640	CF	LEXINGTON	KY		11/22/2023	10.875	224,042		(79)				281,000	11/01/2023
100136641		ATASCOSA	TX		11/22/2023	7.999	207,141		11				347,500	10/31/2023
100136644	CF	HESPERIA	CA		11/22/2023	8.750	327,355		67				420,000	11/01/2023
100136645	CF	STOCKTON	CA		11/22/2023	8.999	219,594		(18)				285,000	11/01/2023
100136646	CF	WEST MELBOURNE	FL		11/22/2023	9.750	377,160		(33)				475,000	09/22/2023
100136647	CF	MARGATE	FL		11/22/2023	8.499	332,366		(138)				420,000	11/01/2023
100136650	CF	CLEARWATER	FL		01/25/2024	10.125	536,796		(78)				635,000	11/01/2023
100136652	CF	CHARLOTTE	NC		01/25/2024	8.625	99,880		(77)				605,000	11/07/2023
100136654		COACHELLA	CA		01/25/2024	9.125	427,142		(270)				565,000	11/01/2023
100136661	CF	PHILADELPHIA	PA		01/25/2024	9.125	238,740		(109)				295,000	10/31/2023
100136668	CF	PARADISE VALLEY	AZ		01/25/2024	8.500	1,922,089		(921)				3,600,000	11/20/2023
100136669		LAS VEGAS	NV		01/25/2024	8.625	206,146		(145)				336,000	10/27/2023
100136674		LOS ANGELES	CA		01/25/2024	8.500	513,276		(132)				870,000	12/15/2023
100136675	CF	DURHAM	CT		01/25/2024	10.375	322,285		12				390,000	11/17/2023
100136677	CF	WELLINGTON	FL		01/25/2024	8.875	399,580		(139)				507,000	11/20/2023
100136678	CF	HOMESTEAD	FL		01/25/2024	8.500	329,901		(111)				490,000	11/17/2023
100136680	CF	NORTH CHESTERFIELD	VA		01/25/2024	9.750	258,338		(174)				335,000	11/18/2023
100136682		ONTARIO	CA		01/25/2024	9.000	280,109		(132)				612,000	11/29/2023
100136696	CF	MORENO VALLEY	CA		01/25/2024	8.250	397,032		(78)				570,000	11/16/2023
100136698	CF	NEW BERLIN	WI		01/25/2024	8.750	886,249		152				1,200,000	11/17/2023
100136703		SNOWMASS VILLAGE	CO		01/25/2024	9.000	803,092		(252)				3,871,000	11/17/2023
100136704		MORENO VALLEY	CA		01/25/2024	9.000	280,214		(244)				580,000	11/29/2023
100136707	CF	HOUSTON	TX		01/25/2024	8.375	416,606		(186)				592,800	11/17/2023
100136714	CF	AUBURN	WA		01/25/2024	8.875	426,022		(291)				555,000	11/15/2023
100136716	CF	SCOTTSDALE	AZ		01/25/2024	8.875	943,892		(167)				1,200,000	08/07/2023
100136717	CF	PORT ANGELES	WA		01/25/2024	8.625	781,019		(45)				1,054,000	11/14/2023
100136723		MIAMI	FL		01/25/2024	8.500	244,467		(59)				350,000	11/28/2023
100136725	CF	BROOKLYN	NY		11/27/2023	8.350	1,490,399		11,486				2,700,000	10/25/2023
100136726	CF	INDEPENDENCE	MO		11/27/2023	8.700	102,237		366				155,000	10/30/2023
100136728	CF	TRENTON	NJ		11/27/2023	9.256	249,660		378				330,000	10/30/2023
100136730	CF	TRENTON	NJ		11/27/2023	9.097	152,522		285				200,000	10/30/2023
100136731	CF	PATERSON	NJ		11/27/2023	8.527	406,276		21				565,000	11/01/2023
100136732	CF	HAMMOND	IN		11/27/2023	8.750	113,339		(46)				150,000	10/26/2023
100136733	CF	DORAVILLE	GA		11/27/2023	8.430	159,555		(46)				272,000	11/02/2023
100136734	CF	NEWARK	NJ		11/27/2023	8.653	447,607		(65)				600,000	10/24/2023
100136735	CF	CHICAGO	IL		11/27/2023	9.230	197,955		(80)				260,000	10/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136736	CF	SANTA FE	NM		11/27/2023	8.610	264,252		(87)				410,000	10/27/2023
100136741	CF	MONROE	NY		11/27/2023	8.360	113,375		(32)				195,000	10/26/2023
100136742	CF	HAMILTON	NJ		11/27/2023	8.560	234,560		(106)				330,000	10/23/2023
100136744		TRENTON	NJ		11/27/2023	9.230	195,709		(57)				300,000	10/31/2023
100136747	CF	TRENTON	NJ		11/27/2023	8.584	190,952		(72)				270,000	10/11/2023
100136751	CF	GREELEY	CO		11/27/2023	8.140	301,856		(85)				430,000	10/20/2023
100136755		BALTIMORE	MD		11/27/2023	8.400	157,274		1,159				193,000	10/23/2023
100136756	CF	KANSAS CITY	MO		11/27/2023	8.257	119,320		(19)				160,000	10/20/2023
100136757	CF	BALTIMORE	MD		11/27/2023	8.660	156,460		810				205,000	10/30/2023
100136758	CF	WATERBURY	CT		11/27/2023	8.200	237,177		(21)				390,000	10/19/2023
100136759	CF	NEWARK	NJ		11/27/2023	9.150	564,479		(138)				760,000	10/17/2023
100136760	CF	SHARON HILL	PA		11/27/2023	8.454	146,269		(45)				210,000	10/19/2023
100136761	CF	CHICAGO	IL		11/27/2023	9.272	190,094		(72)				250,000	10/04/2023
100136762	CF	EDGEWATER	NJ		11/27/2023	8.375	401,720		(114)				890,000	10/12/2023
100136763	CF	KANSAS CITY	MO		11/27/2023	8.860	224,433		(39)				300,000	10/27/2023
100136764	CF	WHITESTONE	NY		11/27/2023	8.496	480,251		(198)				1,575,000	10/20/2023
100136765	CF	KANSAS CITY	KS		11/27/2023	8.185	131,116		(46)				204,000	10/16/2023
100136766	CF	KANSAS CITY	MO		11/27/2023	9.010	206,967		(41)				276,000	10/27/2023
100136767	CF	ATLANTA	GA		11/27/2023	8.580	210,659		(57)				280,000	10/23/2023
100136768		MOUNT LAUREL TOWNSHIP	NJ		11/27/2023	8.190	161,954		1,083				240,000	10/10/2023
100136769	CF	INDIANAPOLIS	IN		11/27/2023	9.470	299,716		245				390,000	10/23/2023
100136770	CF	IRVINGTON	NJ		11/27/2023	8.300	486,840		3,037				695,000	10/20/2023
100136771	CF	LINDENWOLD	NJ		11/27/2023	8.784	120,655		369				170,000	10/12/2023
100136773	CF	BRIDGEPORT	CT		11/27/2023	8.200	357,675		(104)				510,000	10/16/2023
100136775	CF	CLEVELAND	OH		11/27/2023	9.385	99,424		108				130,000	10/06/2023
100136776	CF	MEMPHIS	TN		11/27/2023	9.260	101,597		(34)				134,000	10/26/2023
100136777		DOVER	DE		11/27/2023	8.443	202,049		(34)				338,000	11/01/2023
100136778		ALBUQUERQUE	NM		11/27/2023	8.634	315,759		1,096				590,000	10/25/2023
100136779		KANSAS CITY	MO		11/27/2023	8.359	160,293		(52)				205,000	10/03/2023
100136780	CF	CLEVELAND	OH		11/27/2023	9.340	94,099		113				137,000	10/03/2023
100136781	CF	KANSAS CITY	MO		11/27/2023	7.822	170,926		(54)				275,000	10/03/2023
100136782	CF	CONYERS	GA		11/27/2023	8.547	85,636		(21)				182,000	10/12/2023
100136783	CF	KANSAS CITY	MO		11/27/2023	7.859	132,347		(42)				240,000	10/03/2023
100136784		UPPER MARLBORO	MD		11/27/2023	8.590	108,024		(36)				180,000	10/03/2023
100136785		RACINE	WI		11/27/2023	8.685	100,347		(27)				130,000	10/05/2023
100136786	CF	KINGSTON	NY		11/27/2023	8.359	218,277		1,234				355,000	10/23/2023
100136787		SHIRLEY	NY		11/27/2023	8.940	416,570		(181)				520,000	10/23/2023
100136788		BROOKLYN	NY		11/27/2023	8.600	1,438,544		474				2,700,000	10/19/2023
100136789		BALTIMORE	MD		11/27/2023	8.730	73,628		(11)				100,000	10/27/2023
100136791	CF	KANSAS CITY	MO		11/27/2023	8.875	225,478		(54)				300,000	10/12/2023
100136792	CF	YONKERS	NY		11/27/2023	8.280	313,640		(84)				580,000	10/26/2023
100136793		COHOES	NY		11/27/2023	9.272	100,797		(44)				165,000	10/10/2023
100136794	CF	STATEN ISLAND	NY		11/27/2023	8.350	594,121		(205)				875,000	10/26/2023
100136795	CF	MEMPHIS	TN		11/27/2023	9.110	108,385		(49)				142,000	10/05/2023
100136796	CF	MEMPHIS	TN		11/27/2023	9.785	92,060		(43)				120,000	10/05/2023
100136798	CF	DALLAS	GA		11/27/2023	8.575	170,191		(64)				280,000	10/24/2023
100136799	CF	KANSAS CITY	MO		11/27/2023	8.372	85,193		(31)				130,000	10/04/2023
100136800	CF	ROLLING MEADOWS	IL		11/27/2023	8.394	107,810		(11)				160,000	10/26/2023
100136801	CF	DECATUR	TX		11/27/2023	8.635	296,661		(100)				420,000	10/17/2023
100136802		PHILADELPHIA	PA		11/27/2023	8.780	133,002		(43)				165,000	10/27/2023
100136803	CF	WATERBURY	CT		11/27/2023	9.100	302,803		(74)				402,000	10/19/2023
100136804	CF	HONESDALE	PA		11/27/2023	9.650	205,628		(78)				270,000	10/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136806	CF	WATERBURY	CT		11/27/2023	9.100	328,661		(98)				435,000	10/19/2023
100136807	CF	DOLTON	IL		11/27/2023	8.685	144,323		(60)				190,000	09/27/2023
100136808	CF	GIBBSTOWN	NJ		11/27/2023	9.235	222,143		(112)				290,000	10/13/2023
100136810	CF	DAYTON	OH		11/27/2023	9.422	99,397		(37)				140,000	10/05/2023
100136812		PAULSBORO	NJ		11/27/2023	9.930	238,194		1,936	116			350,000	10/06/2023
100136813		KANSAS CITY	KS		11/27/2023	8.759	335,551		888				425,000	09/29/2023
100136816		BUENA	NJ		11/27/2023	8.885	159,104		(79)				195,000	10/13/2023
100136817	CF	KANSAS CITY	MO		11/27/2023	7.655	112,425		(40)				160,000	10/12/2023
100136818	CF	SOLDOTNA	AK		11/27/2023	8.235	221,007		(55)				340,000	10/09/2023
100136819	CF	SOLDOTNA	AK		11/27/2023	8.235	220,711		(51)				340,000	10/09/2023
100136820		BALTIMORE	MD		11/27/2023	8.950	143,781		382				185,000	10/23/2023
100136821	CF	WILMINGTON	DE		11/27/2023	8.700	76,176		(34)				119,000	10/10/2023
100136822	CF	LUBBOCK	TX		11/27/2023	8.050	101,911		(39)				168,500	10/10/2023
100136823	CF	LUBBOCK	TX		11/27/2023	8.050	104,028		(40)				172,000	10/10/2023
100136824		CHICAGO	IL		11/27/2023	8.791	451,598		(119)				750,000	10/10/2023
100136825	CF	LUBBOCK	TX		11/27/2023	8.050	104,330		(40)				172,500	10/10/2023
100136826		LOUISVILLE	KY		11/27/2023	8.915	172,158		436	28			325,000	10/20/2023
100136827		BINGHAMTON	NY		11/27/2023	8.739	121,884		(42)				205,000	10/06/2023
100136829	CF	PHILADELPHIA	PA		11/27/2023	9.880	175,916		(75)				230,000	10/31/2023
100136831	CF	MERIDEN	CT		11/27/2023	8.900	228,475		(98)				300,000	10/04/2023
100136832		BINGHAMTON	NY		11/27/2023	8.739	102,802		(35)				170,000	10/06/2023
100136834	CF	EAST FISHKILL	NY		11/27/2023	7.990	317,971		(23)				460,000	10/06/2023
100136835		SPRING	TX		11/27/2023	9.009	237,617		(100)				390,000	10/13/2023
100136836	CF	THE BRONX	NY		11/27/2023	8.440	565,179		(210)				800,000	10/24/2023
100136837	CF	BURLINGTON	NJ		11/27/2023	8.010	154,561		1,494				330,000	11/01/2023
100136838	CF	TRENTON	NJ		11/27/2023	8.472	135,052		(61)				205,000	10/06/2023
100136839	CF	A-24 LINDEN	NJ		11/27/2023	8.214	197,135		(59)				270,000	10/30/2023
100136841		CAPE MAY COURT HOUSE	NJ		11/27/2023	9.625	261,988		3,638	557			284,000	11/03/2023
100136842	CF	BINGHAMTON	NY		11/27/2023	9.675	78,385		(29)				111,000	10/11/2023
100136843	CF	AURORA	IL		11/27/2023	8.609	184,099		(41)				260,000	10/10/2023
100136844		CAPE MAY COURT HOUSE	NJ		11/27/2023	8.884	338,407		2,955	308			348,000	10/25/2023
100136845		MACON	GA		11/27/2023	8.954	76,534		(38)				140,000	10/23/2023
100136847	CF	YOUNGSVILLE	NC		11/27/2023	5.990	208,039		531				343,000	10/17/2023
100136849	CF	YOUNGSVILLE	NC		11/27/2023	7.500	223,824		62				334,000	10/20/2023
100136851	CF	ANGIER	NC		11/27/2023	7.125	250,863		259				350,000	10/30/2023
100136852	CF	ANNA	TX		11/27/2023	7.875	278,170		(91)				382,000	10/13/2023
100136854	CF	ARDMORE	PA		11/27/2023	7.625	269,566		(35)				406,500	10/16/2023
100136855	CF	VAIL	CO		11/27/2023	6.625	419,326		407				740,000	10/24/2023
100136856	CF	WAKE FOREST	NC		11/27/2023	7.125	299,754		233				465,000	10/18/2023
100136857	CF	ORLANDO	FL		11/27/2023	7.625	259,217		55				368,000	10/17/2023
100136858	CF	ANNA	TX		11/27/2023	7.125	238,993		356				380,000	10/31/2023
100136862	CF	PONDER	TX		11/27/2023	7.500	232,329		146				318,000	11/03/2023
100136863	CF	STONY BROOK	NY		11/27/2023	7.625	549,758		45				750,000	10/19/2023
100136864	CF	PRINCETON	TX		11/27/2023	7.625	153,229		(101)				304,900	10/30/2023
100136866	CF	LONGS	SC		11/27/2023	7.625	150,804		485				439,000	10/31/2023
100136867	CF	AUBURNDALE	FL		11/27/2023	7.990	261,598		(97)				388,000	10/20/2023
100136868	CF	KENAI	AK		11/27/2023	6.750	233,199		406				410,000	10/10/2023
100136871	CF	LONGS	SC		11/27/2023	6.625	239,899		527				375,000	10/12/2023
100136873	CF	ANNA	TX		11/27/2023	7.500	310,883		238				430,000	10/13/2023
100136875	CF	LAS VEGAS	NV		11/27/2023	6.990	372,352		394				560,000	10/11/2023
100136876	CF	MESQUITE	TX		11/27/2023	7.375	195,116		72				305,000	10/24/2023
100136880	CF	HUTTO	TX		11/27/2023	7.500	290,691		83				430,000	10/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136881	CF	AMHERST	MA		11/27/2023	7.990	203,906		(77)				275,000	10/16/2023
100136882	CF	DENTON	TX		11/27/2023	6.375	306,388		1,100				456,000	10/13/2023
100136883	CF	ANNA	TX		11/27/2023	7.500	276,626		178				390,000	10/18/2023
100136884	CF	AIEA	HI		11/27/2023	6.625	176,026		210				1,380,000	10/05/2023
100136885	CF	LINCOLN	CA		11/27/2023	7.625	368,142		(16)				547,000	10/13/2023
100136886	CF	PALM COAST	FL		11/27/2023	7.990	232,042		153				300,000	10/12/2023
100136887	CF	LEESBURG	FL		11/27/2023	7.625	238,748		243				315,000	10/24/2023
100136891	CF	HENDERSON	NV		11/27/2023	7.990	209,957		(108)				420,000	10/30/2023
100136892	CF	GRAHAM	NC		11/27/2023	5.625	258,980		968				392,000	10/25/2023
100136893	CF	MELISSA	TX		11/27/2023	7.125	253,514		301				357,000	10/16/2023
100136895	CF	AUBURNDALE	FL		11/27/2023	6.250	225,989		834				335,000	10/13/2023
100136896	CF	PORT READING	NJ		11/27/2023	6.990	382,167		691				560,000	10/19/2023
100136897	CF	PUNTA GORDA	FL		11/27/2023	7.625	284,881		96				401,000	10/17/2023
100136899	CF	MYRTLE BEACH	SC		11/27/2023	7.375	260,820		396				365,000	10/31/2023
100136903	CF	GRAHAM	NC		11/27/2023	7.125	250,321		203				392,000	10/26/2023
100136905	CF	HUTTO	TX		11/27/2023	7.625	285,678		72				398,000	10/27/2023
100136907	CF	PALENVILLE	NY		11/27/2023	7.125	330,490		293				575,000	10/20/2023
100136908	CF	SHIPPENSBURG	PA		11/27/2023	7.500	322,279		132				473,000	10/24/2023
100136909	CF	SNOHOMISH	WA		11/27/2023	6.990	540,180		525				825,000	10/19/2023
100136910	CF	BARNETT	MO		11/27/2023	7.125	360,837		180				545,000	10/18/2023
100136912	CF	ANNA	TX		11/27/2023	7.625	262,147		88				360,000	10/30/2023
100136915	CF	HOLLADAY	UT		11/28/2023	8.500	3,265,688		(1,264)				5,775,000	10/23/2023
100136918	CF	HAVERHILL	MA		11/28/2023	7.750	34,171		(137)				550,000	10/27/2023
100136919	CF	WEST PALM BEACH	FL		11/28/2023	8.500	681,351		(227)				860,000	10/19/2023
100136920	CF	GODLEY	TX		11/28/2023	8.750	725,932		(235)				990,000	10/18/2023
100136921	CF	MESA	AZ		11/28/2023	8.125	553,457		(75)				720,000	10/30/2023
100136922	CF	WEST PARK	FL		11/28/2023	7.875	390,284		(105)				490,000	10/31/2023
100136923	CF	EDGEWATER	FL		11/28/2023	9.875	239,235		(99)				300,000	10/25/2023
100136925	CF	SAN TAN VALLEY	AZ		11/28/2023	7.875	332,819		3				427,000	10/30/2023
100136927		PHILADELPHIA	PA		11/28/2023	10.000	135,944		23				318,000	10/13/2023
100136928	CF	HUTTO	TX		11/28/2023	7.375	226,793		53				319,990	10/23/2023
100136930	CF	GULF SHORES	AL		11/28/2023	7.624	327,106		132				450,000	10/23/2023
100136933	CF	HILLSBORO	OR		11/28/2023	7.624	449,787		137				582,000	10/23/2023
100136934	CF	BRIDGEVILLE	PA		11/28/2023	6.950	199,224		130				296,000	10/26/2023
100136935	CF	PEACHTREE CORNERS	GA		11/28/2023	8.125	687,933		(118)				940,000	10/24/2023
100136936	CF	STANARDSVILLE	VA		11/28/2023	7.624	228,454		63				296,000	10/23/2023
100136938	CF	SAN MARCOS	CA		11/28/2023	7.124	481,144		193				718,000	10/19/2023
100136939	CF	MIAMI	FL		11/28/2023	7.625	400,187		219				533,000	02/28/2023
100136940	CF	AUBURN	GA		11/28/2023	7.999	138,423		35				390,000	10/19/2023
100136942	CF	BENTONVILLE	AR		11/28/2023	7.500	126,826		15	(11)			352,000	10/13/2023
100136943	CF	BELMONT	NC		11/28/2023	7.624	150,096		46				225,000	02/02/2023
100136944	CF	COLLINSVILLE	OK		11/28/2023	7.625	199,114		(14)				272,500	10/13/2023
100136945	CF	LAKE HARMONY	PA		11/28/2023	8.125	270,161		(21)				370,000	10/23/2023
100136946	CF	KATY	TX		11/28/2023	7.625	218,241		60				282,000	09/29/2023
100136948	CF	MASTIC BEACH	NY		11/28/2023	6.999	259,607		216				370,000	03/27/2023
100136949	CF	PALM BAY	FL		11/28/2023	7.625	213,925		(14)				309,000	09/18/2023
100136950	CF	WOODSTOCK	GA		11/28/2023	7.625	352,925		(1)				484,000	09/28/2023
100136951	CF	COLLEGE STATION	TX		11/28/2023	7.625	140,097		6				315,000	10/02/2023
100136952	CF	SPRING	TX		11/28/2023	7.125	248,970		113				355,000	10/10/2023
100136953	CF	SINKING SPRING	PA		11/28/2023	7.625	198,497		(14)				275,000	10/16/2023
100136954	CF	POOLER	GA		11/28/2023	7.499	295,457		89				410,000	10/10/2023
100136956	CF	MORRISVILLE	NC		11/28/2023	8.125	389,400		(53)				540,000	10/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136957	CF	AUBREY	TX		11/28/2023	7.125	312,684		146				435,000	10/06/2023
100136958	CF	ASHEVILLE	NC		11/28/2023	7.625	423,064		3				575,000	10/02/2023
100136959	CF	MERIDIAN	ID		11/28/2023	7.499	278,553		14				385,000	09/28/2023
100136960	CF	REPUBLIC	MO		11/28/2023	6.990	220,505		150				310,000	10/13/2023
100136961	CF	ALVA	FL		11/28/2023	5.990	272,021		555				415,000	08/29/2023
100136962	CF	MARANA	AZ		11/28/2023	7.625	232,270		18				325,500	09/14/2023
100136963	CF	ELLIJAY	GA		11/28/2023	7.499	390,943		85				580,000	10/16/2023
100136964	CF	SEATTLE	WA		11/28/2023	7.625	790,166		(18)				1,250,000	10/11/2023
100136966	CF	DURHAM	NC		11/28/2023	8.125	206,572		(50)				277,000	10/11/2023
100136967	CF	HAGERSTOWN	MD		11/28/2023	7.625	188,733		13				260,000	09/06/2023
100136971	CF	SAN DIEGO	CA		11/28/2023	7.990	372,489		(63)				975,000	10/07/2023
100136975	CF	TRACY CITY	TN		11/28/2023	7.875	420,888		(20)				600,000	10/12/2023
100136977	CF	SAINT LOUIS	MO		11/28/2023	8.125	421,985		(63)				570,000	10/11/2023
100136978	CF	ASHBURN	VA		11/28/2023	7.750	393,557		5				556,000	10/13/2023
100136979	CF	ROYAL PALM BEACH	FL		11/28/2023	7.990	492,569		84				640,000	10/11/2023
100136980	CF	LEHI	UT		11/28/2023	7.625	704,322		(56)				1,100,000	10/11/2023
100136983	CF	LAS VEGAS	NV		11/28/2023	7.625	319,074		22				438,000	10/17/2023
100136985	CF	DENTON	TX		11/28/2023	5.750	218,954		581				360,000	09/15/2023
100136986	CF	CARY	NC		11/28/2023	7.075	462,842		209				700,000	09/21/2023
100136987	CF	LEAVENWORTH	WA		11/28/2023	8.000	681,062		(67)				940,000	10/11/2023
100136989	CF	SAINT LOUIS	MO		11/28/2023	8.125	306,350		(68)				416,000	10/11/2023
100136990	CF	MCALLEN	TX		11/28/2023	8.125	398,681		(84)				545,000	10/12/2023
100136991	CF	MCALLEN	TX		11/28/2023	7.990	397,739		(70)				540,000	10/10/2023
100136992	CF	ROCKVILLE	MD		11/28/2023	7.875	144,534		(124)				725,000	10/12/2023
100136994	CF	KNOXVILLE	TN		11/28/2023	7.000	206,503		134				291,000	09/22/2023
100136996	CF	STUART	FL		11/28/2023	7.875	368,282		(64)				535,000	09/29/2023
100136997	CF	CAPE CORAL	FL		11/28/2023	7.625	240,558		(9)				350,000	09/25/2023
100136999	CF	LAGRANGE	GA		11/28/2023	8.000	343,601		(48)				470,000	10/16/2023
100137001	CF	PERTH AMBOY	NJ		11/28/2023	7.875	341,632		37				510,000	10/06/2023
100137002	CF	EDEN PRAIRIE	MN		11/28/2023	7.625	205,737		7				280,000	10/03/2023
100137003	CF	ROCKPORT	IN		11/28/2023	4.990	198,664		990				368,500	09/27/2023
100137004	CF	LEANDER	TX		11/28/2023	6.875	255,205		189				380,000	09/27/2023
100137006	CF	WINSTON SALEM	NC		11/28/2023	7.625	221,979		18				305,000	09/27/2023
100137007	CF	PARRISH	FL		11/28/2023	6.125	305,002		530				450,000	09/15/2023
100137009	CF	PORT SAINT JOE	FL		11/28/2023	6.500	305,237		364				450,000	09/28/2023
100137010	CF	NEW MARKET	AL		11/28/2023	5.990	212,178		398				314,900	09/22/2023
100137011	CF	DAPHNE	AL		11/28/2023	5.990	197,483		411				315,000	09/27/2023
100137012	CF	PARRISH	FL		11/28/2023	6.125	316,108		549				467,000	09/15/2023
100137013	CF	CHARLOTTE	NC		11/28/2023	7.250	322,585		77				527,000	09/20/2023
100137014	CF	GREENWOOD	IN		11/28/2023	8.000	288,277		(40)				405,000	09/25/2023
100137015	CF	STEPHENS CITY	VA		11/28/2023	7.500	273,811		12				408,000	09/26/2023
100137017	CF	STEPHENS CITY	VA		11/28/2023	7.625	293,312		11				400,000	09/28/2023
100137021	CF	MERCED	CA		11/28/2023	5.990	310,513		585				461,000	09/19/2023
100137022	CF	DENTON	TX		11/28/2023	5.990	245,697		464				386,000	09/25/2023
100137023	CF	LEANDER	TX		11/28/2023	6.875	193,100		190	(1)			421,000	09/15/2023
100137024	CF	SAN ANTONIO	TX		11/28/2023	5.750	241,036		586				385,000	09/29/2023
100137025	CF	ERIE	CO		11/28/2023	5.125	471,749		1,533				740,000	08/11/2023
100137026	CF	MANTECA	CA		11/28/2023	5.990	438,648		1,049				588,000	09/22/2023
100137027	CF	FORT WORTH	TX		11/28/2023	5.990	243,384		459				370,000	09/26/2023
100137028	CF	FORT WORTH	TX		11/28/2023	5.750	236,363		534				367,000	09/28/2023
100137029	CF	DENTON	TX		11/28/2023	6.250	226,160		331				342,000	09/29/2023
100137030	CF	LOGANVILLE	GA		11/28/2023	7.375	285,194		160				386,000	09/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137031	CF	ST GEORGE	UT		11/28/2023	6.625	354,379		366				540,000	09/19/2023
100137032	CF	LOGANVILLE	GA		11/28/2023	6.250	244,654		393				377,000	08/28/2023
100137033	CF	ORLANDO	FL		11/28/2023	8.625	316,950		(42)				390,000	10/17/2023
100137034	CF	OGUNQUIT	ME		11/28/2023	7.990	295,482		(58)				414,500	10/06/2023
100137036	CF	LONGMONT	CO		11/28/2023	6.625	383,077		418				550,000	09/22/2023
100137039	CF	UNION	KY		11/28/2023	8.125	470,810		(113)				631,000	10/12/2023
100137041	CF	FUQUAY VARINA	NC		11/28/2023	7.625	241,825		17				330,000	09/12/2023
100137043	CF	PORT SAINT LUCIE	FL		11/28/2023	7.750	358,986		80				475,000	10/06/2023
100137044	CF	RIO RANCHO	NM		11/28/2023	7.875	277,650		(54)				400,000	10/06/2023
100137045	CF	LAS VEGAS	NV		11/28/2023	7.500	251,938		11				405,000	10/06/2023
100137046	CF	BEAUFORT	SC		11/28/2023	7.625	230,965		18				340,000	10/06/2023
100137048	CF	SAN JUAN	TX		11/28/2023	7.625	383,466		141				530,000	10/04/2023
100137049	CF	DURHAM	NC		11/28/2023	7.875	351,341		(11)				480,000	10/04/2023
100137050	CF	PRESCOTT VALLEY	AZ		11/28/2023	7.625	296,933		29				444,000	10/04/2023
100137052	CF	MYRTLE BEACH	SC		11/28/2023	5.500	224,726		610				382,000	10/05/2023
100137053	CF	WINCHESTER	VA		11/28/2023	5.875	338,749		647				565,000	10/05/2023
100137056	CF	GLASSBORO	NJ		11/28/2023	6.875	22,685		226				379,000	10/03/2023
100137057	CF	CYPRESS	TX		11/28/2023	7.500	469,661		100				655,000	10/11/2023
100137058	CF	SOUTH ELGIN	IL		11/28/2023	5.875	203,743		680				340,000	10/06/2023
100137060	CF	ANCHORAGE	AK		11/28/2023	8.125	435,536		19				555,000	10/10/2023
100137064	CF	AUSTIN	TX		11/28/2023	8.125	440,900		(10)				560,000	10/04/2023
100137066	CF	HAGERSTOWN	MD		11/28/2023	7.625	200,017		11				273,000	08/25/2023
100137067	CF	KENNESAW	GA		11/28/2023	6.875	296,389		287				447,000	10/10/2023
100137069	CF	AURORA	CO		11/28/2023	6.499	238,728		293				345,000	10/12/2023
100137071	CF	SEGUIN	TX		11/28/2023	8.125	577,968		(131)				805,000	10/11/2023
100137072	CF	CARSON CITY	NV		11/28/2023	7.875	346,551		(37)				480,000	09/29/2023
100137073	CF	BURBANK	CA		11/28/2023	7.499	689,024		103				945,000	09/25/2023
100137075	CF	ATLANTA	GA		11/28/2023	7.500	196,877		26				280,000	10/10/2023
100137078	CF	VASS	NC		11/28/2023	7.625	211,776		2				287,900	10/12/2023
100137079	CF	TAMPA	FL		11/28/2023	7.625	256,504		22				350,000	10/13/2023
100137081	CF	IVINS	UT		11/28/2023	8.125	607,234		1				801,000	10/13/2023
100137083	CF	CHARLOTTE	NC		11/28/2023	6.500	269,032		365				393,000	10/12/2023
100137084	CF	LOCKHART	TX		11/28/2023	5.875	204,463		480				295,000	10/06/2023
100137085	CF	FRESNO	CA		11/28/2023	6.875	325,654		208				571,000	10/06/2023
100137088	CF	WAKE FOREST	NC		11/28/2023	7.500	251,329		54				345,500	09/12/2023
100137089	CF	WOLFFORTH	TX		11/28/2023	6.625	271,357		316				395,000	10/06/2023
100137091	CF	LOGANVILLE	GA		11/28/2023	6.250	232,774		437				382,000	09/12/2023
100137092	CF	HOUSTON	TX		11/28/2023	8.125	270,911		(35)				369,000	10/16/2023
100137093	CF	PANAMA CITY BEACH	FL		11/28/2023	7.500	247,261		73				383,000	10/16/2023
100137094	CF	ORLANDO	FL		11/28/2023	8.125	415,437		26				540,000	10/10/2023
100137096	CF	LIBERTY	TN		11/28/2023	7.875	268,653		(25)				370,000	09/29/2023
100137097	CF	PORT ARANSAS	TX		11/28/2023	7.875	463,895		(86)				720,000	10/09/2023
100137098	CF	BROKEN BOW	OK		11/28/2023	7.500	523,085		216				841,000	10/05/2023
100137100	CF	SUPPLY	NC		11/28/2023	7.500	514,896		1				760,000	10/17/2023
100137101	CF	HENDERSONVILLE	NC		11/28/2023	7.625	278,550		21				416,000	10/16/2023
100137103	CF	ALBUQUERQUE	NM		11/28/2023	7.625	162,632		3				315,000	10/16/2023
100137104	CF	LILBURN	GA		11/28/2023	7.375	301,635		74				415,000	10/03/2023
100137105	CF	PFLUGERVILLE	TX		11/28/2023	7.625	249,319		19				346,000	10/17/2023
100137106	CF	CHICAGO	IL		11/28/2023	9.375	376,277		(42)				507,000	07/24/2023
100137107	CF	MANASSAS	VA		11/28/2023	8.750	87,008		(98)				225,000	07/21/2023
100137108	CF	GARLAND	TX		11/28/2023	8.875	242,148		(219)				625,000	08/25/2023
100137110	CF	NASHUA	NH		11/28/2023	7.990	508,706		(76)				653,000	10/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137112	CF	DICKINSON	TX		11/28/2023	10.375	149,645		(584)				407,000	08/15/2023
100137113	CF	ANNAPOLIS	MD		11/28/2023	8.750	398,611		(223)				610,000	10/20/2023
100137114	CF	GRAND HAVEN	MI		11/28/2023	9.990	862,276		(25)				1,100,000	08/08/2023
100137115	CF	BROOKLET	GA		11/28/2023	8.750	434,595		(108)				544,000	10/13/2023
100137116	CF	ANNAPOLIS	MD		11/28/2023	8.750	306,492		(233)				525,000	10/20/2023
100137117	CF	NASHVILLE	TN		11/28/2023	8.875	489,172		(150)				610,000	10/13/2023
100137118	CF	KULA	HI		11/28/2023	8.375	622,064		(7)				1,485,000	10/16/2023
100137121	CF	SUWANEE	GA		11/28/2023	10.500	346,592		(158)				428,000	09/29/2023
100137122	CF	GILBERT	AZ		11/28/2023	7.625	1,450,420		274				2,100,000	10/13/2023
100137125	CF	EL CAJON	CA		11/28/2023	8.250	327,197		(207)				460,000	10/09/2023
100137126	CF	CHESTERFIELD	VA		11/28/2023	9.875	393,730		(146)				460,000	08/29/2023
100137127	CF	OCALA	FL		11/28/2023	8.990	103,851		(100)				310,000	09/14/2023
100137128	CF	BALTIMORE	MD		11/28/2023	9.000	198,219		15				273,000	06/30/2023
100137131	CF	PORT SAINT LUCIE	FL		11/28/2023	8.375	240,738		(119)				340,000	09/28/2023
100137133	CF	WACO	TX		11/28/2023	8.250	640,815		(48)				1,300,000	10/17/2023
100137134	CF	BUENA VISTA	GA		11/28/2023	8.125	320,732		(138)				605,000	06/29/2023
100137137	CF	KENNESAW	GA		11/28/2023	10.250	185,695		(301)				278,000	09/23/2023
100137138	CF	LAKELAND	FL		11/28/2023	8.375	281,201		(365)				335,000	08/18/2023
100137141	CF	ANN ARBOR	MI		11/28/2023	8.250	240,480		(90)				360,000	09/29/2023
100137143	CF	HINESVILLE	GA		11/28/2023	7.500	111,345		(37)				153,000	10/11/2023
100137146	CF	NASHVILLE	TN		11/28/2023	7.875	963,421		(26)				1,320,000	09/26/2023
100137148	CF	SCOTTSDALE	AZ		11/28/2023	9.250	1,350,298		346				1,680,000	10/02/2023
100137150		CLERMONT	FL		11/28/2023	8.625	202,323		(128)				330,000	10/06/2023
100137152	CF	CORAL SPRINGS	FL		11/28/2023	8.375	362,933		(313)				607,000	09/29/2023
100137154	CF	PALM BAY	FL		11/28/2023	8.625	114,223		(118)				290,000	10/11/2023
100137157	CF	ELLIJAY	GA		11/28/2023	9.875	608,922		(406)				742,000	09/22/2023
100137158	CF	KNOXVILLE	TN		11/28/2023	8.990	446,674		(111)				559,000	10/13/2023
100137159	CF	ATLANTA	GA		11/28/2023	9.000	204,718		(295)				320,000	10/02/2023
100137163	CF	LAGUNA NIGUEL	CA		11/28/2023	7.875	1,783,853		(216)				4,000,000	09/25/2023
100137164	CF	PORT CHARLOTTE	FL		11/28/2023	9.990	219,309		(260)				268,000	10/19/2023
100137167	CF	LOS ANGELES	CA		11/28/2023	9.500	1,442,126		(956)				1,830,000	10/05/2023
100137168	CF	SAN MARTIN	CA		11/28/2023	8.375	1,776,055		(137)				3,200,000	10/09/2023
100137170	CF	SAN DIEGO	CA		11/28/2023	8.250	726,514		10				1,620,000	09/19/2023
100137171	CF	KREMMLING	CO		11/28/2023	7.875	293,138		(43)				405,000	10/04/2023
100137172	CF	MIDDLESEX	VT		11/28/2023	7.500	274,766		7				535,000	10/16/2023
100137173	CF	MABLETON	GA		11/28/2023	9.750	140,711		(219)				280,000	10/11/2023
100137177	CF	EL CAJON	CA		11/28/2023	8.500	2,023,214		(660)				2,525,000	10/19/2023
100137178	CF	DAMASCUS	OR		11/28/2023	8.375	646,940		(188)				870,000	08/18/2023
100137180	CF	PHILADELPHIA	PA		11/28/2023	8.500	169,264		(136)				260,000	09/08/2023
100137181	CF	MEBANE	NC		11/28/2023	9.990	252,017		(96)				316,000	09/07/2023
100137182	CF	GRANTS PASS	OR		11/28/2023	8.875	549,326		(250)				729,000	09/12/2023
100137183	CF	MIAMI	FL		11/28/2023	8.375	531,979		(95)				705,000	10/26/2023
100137184	CF	PANAMA CITY BEACH	FL		11/28/2023	8.750	775,232		(199)				980,500	10/31/2023
100137185	CF	SOUTH MIAMI	FL		11/28/2023	8.750	3,047,260		(874)				4,435,000	10/26/2023
100137186	CF	BOSTON	MA		11/28/2023	8.625	415,271		(248)				595,000	10/13/2023
100137187	CF	CEDAR SPRINGS	MI		11/28/2023	8.875	264,324		(122)				349,000	09/01/2023
100137188	CF	WINCHESTER	CA		11/28/2023	6.990	137,525		221				617,000	09/22/2023
100137190		CANTON	GA		11/28/2023	9.625	392,253		(487)				580,000	10/21/2023
100137196	CF	GRANBY	CO		11/28/2023	8.125	436,735		(88)				565,000	10/13/2023
100137197	CF	LOS ANGELES	CA		11/28/2023	9.875	448,729		(70)				600,000	09/21/2023
100137199	CF	HOMESTEAD	FL		11/28/2023	9.500	408,590		(276)				530,000	10/03/2023
100137201	CF	POST FALLS	ID		11/28/2023	7.250	304,560		35				423,000	09/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137204	CF	SAN ANTONIO	TX		11/28/2023	8.500	372,254		(270)				455,000	10/10/2023
100137205	CF	PORTER	TX		11/28/2023	8.500	473,764		(174)				590,000	10/02/2023
100137208	CF	HOUSTON	TX		11/28/2023	10.250	282,342		(100)				350,000	08/25/2023
100137209	CF	WEST CHESTER	PA		11/28/2023	12.125	205,057		(202)				260,000	10/04/2023
100137211	CF	KISSIMMEE	FL		11/28/2023	8.750	302,372		57				365,000	10/12/2023
100137212	CF	TAHOE CITY	CA		11/28/2023	8.990	498,895		(252)				900,000	10/19/2023
100137214	CF	PARADISE	TX		11/28/2023	8.990	538,343		(327)				798,000	10/23/2023
100137216	CF	MISSOURI CITY	TX		11/28/2023	10.375	515,294		(323)				625,000	10/26/2023
100137219	CF	FRANKLINTON	NC		11/28/2023	9.990	211,438		(262)				248,000	10/23/2023
100137220	CF	BONITA SPRINGS	FL		11/29/2023	9.375	362,447		(197)				445,000	11/09/2023
100137221	CF	HALLANDALE BEACH	FL		11/29/2023	8.750	196,965		(51)				265,000	10/17/2023
100137222	CF	NASHVILLE	TN		11/29/2023	8.999	513,306		(217)				678,000	10/31/2023
100137223	CF	PHILADELPHIA	PA		11/29/2023	8.375	428,995		(89)				580,000	10/24/2023
100137224	CF	PANAMA CITY BEACH	FL		11/29/2023	8.875	562,365		(200)				714,000	10/18/2023
100137225	CF	PENSACOLA	FL		11/29/2023	8.750	479,423		(125)				600,000	10/19/2023
100137226	CF	CENTERTON	AR		11/29/2023	8.375	519,100		(117)				654,000	11/01/2023
100137230	CF	NAPLES	FL		11/29/2023	7.750	358,208		(34)				1,180,000	10/16/2023
100137231		WEST GROVE	PA		11/29/2023	8.750	342,683		(67)				515,000	10/10/2023
100137232	CF	CASA GRANDE	AZ		11/29/2023	9.999	300,836		(76)				405,000	10/20/2023
100137233	CF	SOLON	OH		11/29/2023	8.375	337,944		(68)				426,000	10/16/2023
100137237	CF	RIO RANCHO	NM		11/29/2023	8.999	110,341		(39)				144,000	11/02/2023
100137238	CF	HOWELL	NJ		11/29/2023	9.875	399,779		(204)				515,000	10/31/2023
100137239	CF	STRATFORD	CT		11/29/2023	8.500	335,471		(89)				420,000	11/01/2023
100137240	CF	PARK CITY	UT		11/29/2023	8.125	600,155		(87)				790,000	11/03/2023
100137241	CF	CYPRESS	TX		11/29/2023	8.999	396,707		(108)				500,000	11/09/2023
100137243	CF	MIAMI	FL		11/29/2023	9.625	695,488		(104)				880,000	10/12/2023
100137245	CF	INDIAN ROCKS BEACH	FL		11/29/2023	9.250	763,266		(140)				900,000	10/27/2023
100137246	CF	SAN DIEGO	CA		11/29/2023	8.750	479,857		(136)				647,350	08/28/2023
100137295	CF	LEOLA	PA		12/01/2023	8.874	443,023		(128)				564,000	10/30/2023
100137296		MELBOURNE BEACH	FL		12/01/2023	9.499	876,044		(440)				1,325,000	11/06/2023
100137297		BROWNWOOD	TX		12/01/2023	8.374	256,917		(164)				425,000	10/26/2023
100137302	CF	JACKSONVILLE	FL		12/01/2023	7.499	172,869		(33)				249,500	10/31/2023
100137305		BARSTOW	CA		12/01/2023	7.624	156,559		(36)				290,000	09/19/2023
100137309		SARASOTA	FL		12/01/2023	7.874	327,761		21				441,000	10/31/2023
100137310		DELRAY BEACH	FL		12/01/2023	9.999	148,457		(4)				250,000	10/25/2023
100137311	CF	NEWARK	NJ		12/01/2023	9.249	291,053		(18)				400,000	11/03/2023
100137312	CF	NORTH WILDWOOD	NJ		12/01/2023	7.999	151,632		7				440,000	10/26/2023
100137314	CF	OCALA	FL		12/01/2023	9.124	227,103		(39)				290,000	10/25/2023
100137315	CF	SANTA CLARA	CA		12/01/2023	7.624	1,024,621		34				2,550,000	11/04/2023
100137317	CF	YONKERS	NY		12/01/2023	8.200	168,307		(146)				220,000	11/01/2023
100137318	CF	WHARTON	NJ		12/01/2023	8.749	290,266		(121)				440,000	11/01/2023
100137319	CF	BAYONNE	NJ		12/01/2023	8.124	226,119		(1)				600,000	10/27/2023
100137321	CF	CONWAY	AR		12/01/2023	8.874	324,098		(160)				407,000	10/26/2023
100137322	CF	WORCESTER	MA		12/01/2023	10.249	358,109		(32)				450,000	10/30/2023
100137323	CF	BETHLEHEM	GA		12/01/2023	8.124	305,448		(52)				385,000	10/27/2023
100137324	CF	SALEM	OR		12/01/2023	8.749	270,701		82				411,000	10/31/2023
100137325		SEVIERVILLE	TN		12/01/2023	7.999	717,921		177				936,000	10/25/2023
100137327	CF	MIAMI	FL		12/01/2023	8.874	274,348		(204)				445,000	11/03/2023
100137328		ROSEDALE	NY		12/01/2023	7.999	530,200		147				1,200,000	10/30/2023
100137329	CF	BALTIMORE	MD		12/01/2023	9.874	168,827		(159)				215,000	11/02/2023
100137333	CF	BOULDER	WY		12/01/2023	8.374	375,332		(122)				500,000	10/25/2023
100137335	CF	MILFORD	CT		12/01/2023	7.999	315,990		92				440,000	11/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137336	CF	ORLANDO	FL		12/01/2023	7.749	209,734		30				395,000	11/06/2023
100137337	CF	WINDERMERE	FL		12/01/2023	8.749	418,966		2				570,000	11/07/2023
100137338	CF	MIAMI BEACH	FL		12/01/2023	9.249	217,195		(111)				310,000	10/30/2023
100137339	CF	KATY	TX		12/01/2023	9.374	310,372		(169)				340,000	10/26/2023
100137340	CF	LAS VEGAS	NV		12/01/2023	8.249	109,534		(44)				192,000	11/03/2023
100137341		GRAPEVINE	TX		12/01/2023	7.999	255,367		24				430,000	10/31/2023
100137342	CF	PALMDALE	CA		12/01/2023	8.624	247,488		(39)				500,000	10/05/2023
100137344	CF	GLENDALE	CA		12/01/2023	8.249	1,011,503		(161)				1,275,000	10/02/2023
100137345	CF	FRESNO	CA		12/01/2023	8.999	288,915		(115)				385,000	10/12/2023
100137347		CANTON	OH		12/01/2023	9.499	102,438		(42)				135,000	10/31/2023
100137348	CF	BUCKEYE	AZ		12/01/2023	9.624	323,491		(126)				405,000	10/12/2023
100137350	CF	CHARLOTTE	NC		12/01/2023	9.250	382,853		(84)				480,000	07/18/2023
100137351	CF	CHARLOTTE	NC		12/01/2023	9.125	436,398		(357)				565,000	07/31/2023
100137353		WESTBURY	NY		12/01/2023	8.499	176,676		(82)				646,000	11/03/2023
100137355	CF	GLENDALE	AZ		12/01/2023	8.874	120,578		(43)				380,000	10/13/2023
100137356	CF	YPSILANTI	MI		12/01/2023	9.499	102,452		(126)				139,000	10/27/2023
100137357	CF	HILTON HEAD ISLAND	SC		12/01/2023	9.499	278,686		(81)				370,000	10/20/2023
100137358	CF	NORTH TONAWANDA	NY		12/01/2023	10.249	134,843		(134)				164,000	10/24/2023
100137359	CF	BALTIMORE	MD		12/01/2023	9.624	109,914		(114)				145,000	10/18/2023
100137360	CF	LOS ANGELES	CA		12/01/2023	9.749	414,062		(52)				520,000	10/19/2023
100137361	CF	SUGARLOAF	CA		12/01/2023	8.624	87,894		(38)				330,000	10/16/2023
100137362	CF	MIAMI	FL		12/01/2023	7.874	444,397		12				630,000	10/02/2023
100137363	CF	HOWELL	NJ		12/01/2023	8.624	387,308		(149)				563,000	10/16/2023
100137364	CF	BABYLON	NY		12/01/2023	7.624	539,508						750,000	10/27/2023
100137366		BROOKLYN	NY		12/01/2023	7.874	249,578		(81)				1,050,000	10/23/2023
100137367		MONTGOMERY	AL		12/01/2023	9.874	80,072		(71)				105,000	10/16/2023
100137368	CF	WESTAMPTON	NJ		12/01/2023	9.999	212,979		(188)				275,000	10/13/2023
100137370	CF	NORTH ARLINGTON	NJ		12/01/2023	8.499	474,436		(158)				740,000	10/30/2023
100137373	CF	LAWRENCE	NY		12/05/2023	8.250	853,173		(335)				1,800,000	10/05/2023
100137374	CF	SOUTH LAKE	TX		12/05/2023	7.875	853,951		(186)				1,096,000	10/04/2023
100137375	CF	PALM DESERT	CA		12/05/2023	7.750	933,537		467				1,220,000	09/07/2023
100137381	CF	HALLANDALE BEACH	FL		12/05/2023	8.500	122,739		(14)				155,000	10/26/2023
100137382	CF	RANCHO PALOS VERDES	CA		12/05/2023	8.000	2,050,632		(133)				2,650,000	10/06/2023
100137383	CF	STEAMBOAT SPRINGS	CO		12/05/2023	7.750	1,242,109		(202)				1,800,000	10/05/2023
100137384	CF	SMYRNA	GA		12/05/2023	8.250	390,187		60				510,000	10/06/2023
100137385	CF	SAINT GEORGE ISLAND	FL		12/05/2023	8.250	667,123		11				1,020,000	08/30/2023
100137395	CF	GRANADA HILLS	CA		01/11/2024	8.250	1,536,987		(872)				2,050,000	12/05/2023
100137400	CF	OROVILLE	CA		01/11/2024	10.000	425,762		(63)				505,000	11/22/2023
100137401	CF	LAWRENCEVILLE	GA		01/11/2024	9.250	199,684		(405)				296,000	11/17/2023
100137402	CF	ANDERSON	IN		01/11/2024	9.625	136,936		(237)				185,000	11/21/2023
100137403	CF	EVERETT	WA		01/11/2024	8.875	750,570		(369)				925,000	12/04/2023
100137404	CF	BOCA RATON	FL		01/11/2024	7.875	1,487,330		(229)				1,930,000	12/11/2023
100137405	CF	RICHMOND	TX		01/11/2024	10.125	362,054		(280)				410,000	11/28/2023
100137411	CF	CHARLOTTE	NC		01/11/2024	10.125	289,913		(277)				345,000	11/20/2023
100137412	CF	HAMPTON	VA		01/11/2024	8.375	102,175		(105)				243,000	11/28/2023
100137416		JONESBORO	AR		01/11/2024	10.375	151,516		(249)				185,000	11/28/2023
100137417		JONESBORO	AR		01/11/2024	10.375	151,235		(244)				185,000	11/28/2023
100137418	CF	CORAL GABLES	FL		01/11/2024	8.625	1,358,576		(754)				1,800,000	11/27/2023
100137419	CF	DUBLIN	CA		01/11/2024	8.000	1,311,880		(587)				1,740,000	11/14/2023
100137423		LOS ANGELES	CA		01/11/2024	8.750	1,198,708		(425)				1,775,000	11/20/2023
100137424	CF	UNION	NJ		01/11/2024	10.875	481,988		113				570,000	11/28/2023
100137425	CF	SEQUIM	WA		01/11/2024	10.000	798,259		(79)				960,000	11/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137426		JACKSONVILLE	FL		01/11/2024	9.250	324,460		(531)				880,000	11/21/2023
100137427		LAS VEGAS	NV		01/11/2024	8.500	312,853		(128)				400,000	11/20/2023
100137429		EAGLE	ID		01/11/2024	8.500	422,170		(82)				664,000	12/01/2023
100137430		EAGLE	ID		01/11/2024	8.500	423,532		(86)				664,000	12/01/2023
100137432	CF	HOOVER	AL		01/11/2024	9.875	81,429		(433)				559,900	11/17/2023
100137434		PHOENIX	AZ		01/11/2024	9.000	291,897		(177)				460,000	11/16/2023
100137435		GRAPELAND	TX		01/11/2024	8.875	216,132		(167)				331,000	12/05/2023
100137437		FRESNO	CA		01/11/2024	10.000	203,111		(286)				290,000	11/30/2023
100137439	CF	HOLLYWOOD	FL		01/11/2024	9.375	420,976		(379)				511,000	11/30/2023
100137440	CF	CHARLOTTE	NC		01/11/2024	9.250	759,612		(231)				870,000	11/29/2023
100137442	CF	MYRTLE BEACH	SC		01/11/2024	8.875	205,632		(285)				286,000	11/20/2023
100137443	CF	REDONDO BEACH	CA		01/11/2024	9.250	1,443,216		(1,088)				1,750,000	11/20/2023
100137445	CF	OLYMPIA	WA		01/11/2024	8.750	520,878		(307)				640,000	11/22/2023
100137446		NASHVILLE	TN		01/11/2024	10.000	260,220		(138)				345,000	11/17/2023
100137450		PHOENIX	AZ		01/11/2024	8.625	356,157		(434)				648,000	11/27/2023
100137451		JACKSON	MI		01/11/2024	9.375	107,006		(149)				125,000	12/01/2023
100137457		KISSIMMEE	FL		01/11/2024	8.375	262,502		(64)				350,000	12/04/2023
100137459	CF	MIAMI	FL		01/11/2024	8.750	1,528,408		(901)				2,818,000	12/06/2023
100137461		FORNEY	TX		01/11/2024	8.875	257,442		(209)				450,000	11/27/2023
100137462	CF	NORRIDGE	IL		01/11/2024	8.500	125,604		(255)				360,000	11/29/2023
100137463	CF	FORT MYERS	FL		01/11/2024	7.875	267,956		(151)				421,600	11/22/2023
100137465	CF	SAN ANTONIO	TX		01/11/2024	9.375	473,615		(305)				520,000	11/30/2023
100137468	CF	NORTH WALES	PA		01/11/2024	8.875	367,008		(334)				490,000	11/29/2023
100137471	CF	PLANTATION	FL		01/11/2024	8.500	1,086,494		(142)				1,425,000	12/01/2023
100137472	CF	LAKE ARROWHEAD	CA		01/11/2024	8.250	569,599		(377)				700,000	11/22/2023
100137475	CF	MODESTO	CA		01/11/2024	8.875	317,390		(404)				440,000	12/04/2023
100137478	CF	LOS ANGELES	CA		01/11/2024	7.750	919,183		(61)				1,860,000	11/30/2023
100137479	CF	SAN DIEGO	CA		01/11/2024	8.000	941,448		(45)				1,230,000	11/22/2023
100137480	CF	UNION CITY	CA		01/11/2024	7.875	289,478		(295)				705,000	11/30/2023
100137483	CF	CORAL SPRINGS	FL		01/11/2024	8.125	469,944		(119)				610,000	11/30/2023
100137486	CF	SACRAMENTO	CA		01/11/2024	7.875	334,645		(3)				410,000	11/29/2023
100137487	CF	LAKELAND	FL		01/11/2024	8.375	185,949		(183)				742,000	11/28/2023
100137490	CF	LA HABRA	CA		01/11/2024	8.750	396,528		(369)				510,000	11/28/2023
100137492	CF	SIMI VALLEY	CA		01/11/2024	8.000	1,181,614		(547)				1,675,000	12/05/2023
100137493	CF	VERO BEACH	FL		01/11/2024	9.625	222,035		(340)				275,000	11/28/2023
100137494	CF	SAINT CLOUD	MN		01/11/2024	9.250	132,350		(191)				165,000	11/20/2023
100137495	CF	SAINT CLOUD	MN		01/11/2024	9.750	154,518		(233)				191,000	11/17/2023
100137496	CF	SAINT CLOUD	MN		01/11/2024	9.750	116,512		(189)				143,000	11/17/2023
100137500		FORT LAUDERDALE	FL		01/11/2024	9.875	622,959		44				840,000	11/27/2023
100137501	CF	AGOURA HILLS	CA		01/11/2024	8.375	347,652		(386)				904,000	12/08/2023
100137503	CF	IRVING	TX		01/11/2024	8.875	397,125		(328)				485,000	11/27/2023
100137507	CF	BOERNE	TX		01/11/2024	8.500	444,322		(446)				610,000	12/12/2023
100137508		NEW ORLEANS	LA		01/11/2024	8.875	190,422		(147)				314,000	11/29/2023
100137509	CF	MYRTLE BEACH	SC		01/11/2024	8.750	107,838		(112)				263,000	11/27/2023
100137510		YUBA CITY	CA		01/11/2024	8.625	270,739		(225)				457,000	12/04/2023
100137511	CF	LAKE ARROWHEAD	CA		01/11/2024	9.125	290,354		(180)				355,000	12/01/2023
100137514	CF	FORT PIERCE	FL		01/11/2024	8.500	799,898		(211)				1,120,000	12/07/2023
100137515	CF	JULIAN	CA		01/11/2024	9.750	296,155		(330)				400,000	12/12/2023
100137517	CF	GILBERT	AZ		01/11/2024	10.375	617,624		(224)				722,000	12/06/2023
100137518		AUSTIN	TX		01/11/2024	9.375	178,795		(220)				227,000	12/01/2023
100137519	CF	LEMON GROVE	CA		01/11/2024	8.375	604,050		(439)				745,000	12/04/2023
100137520	CF	SUGAR GROVE	NC		12/08/2023	7.624	395,701		(217)				690,000	10/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137524	CF	INDIAN SHORES	FL		12/08/2023	7.990	392,440		(189)				575,000	11/03/2023
100137525	CF	DAWSONVILLE	GA		12/08/2023	7.999	339,251		(122)				490,000	10/31/2023
100137526	CF	HOLMES BEACH	FL		12/08/2023	7.990	711,392		(79)				900,000	10/26/2023
100137528	CF	MANOR	TX		12/08/2023	6.999	290,007		48				398,000	10/30/2023
100137529	CF	SAVANNAH	GA		12/08/2023	7.499	467,537		(87)				630,000	10/27/2023
100137531	CF	YUCAIPA	CA		12/08/2023	7.624	644,735		(123)				875,000	11/02/2023
100137532	CF	DURHAM	NC		12/08/2023	7.625	226,504		(58)				304,000	10/13/2023
100137533	CF	VENTNOR CITY	NJ		12/08/2023	7.999	290,369		(101)				413,000	10/31/2023
100137535	CF	CRYSTAL BEACH	TX		12/08/2023	8.625	493,730		(107)				620,000	10/31/2023
100137538	CF	KALISPELL	MT		12/08/2023	7.499	411,781		(98)				640,000	10/25/2023
100137539	CF	DENVER	CO		12/08/2023	7.999	361,123		(6)				460,000	10/27/2023
100137541	CF	CHARLOTTE	NC		12/08/2023	8.625	187,920		(269)				335,000	10/26/2023
100137543	CF	DENVER	CO		12/08/2023	7.999	265,902		(108)				371,000	11/02/2023
100137544	CF	STATEN ISLAND	NY		12/08/2023	8.625	332,701		74				460,000	11/01/2023
100137545	CF	LAS VEGAS	NV		12/08/2023	7.375	395,521		31				540,000	10/20/2023
100137546	CF	WEST PALM BEACH	FL		12/08/2023	7.624	235,704		(105)				365,000	10/20/2023
100137547	CF	PFLUGERVILLE	TX		12/08/2023	7.624	231,517		5				305,000	11/03/2023
100137548	CF	BIG BEAR	CA		12/08/2023	7.875	534,723		(156)				715,000	11/06/2023
100137549	CF	WEST PALM BEACH	FL		12/08/2023	7.874	345,263		(56)				465,000	10/25/2023
100137550	CF	FAYETTEVILLE	AR		12/08/2023	7.499	350,864		(46)				477,000	10/05/2023
100137551	CF	SMITHFIELD	NC		12/08/2023	7.125	258,255		53				355,000	10/20/2023
100137552	CF	CHANDLER	AZ		12/08/2023	7.124	190,608		121				300,000	11/03/2023
100137553	CF	QUINCY	MA		12/08/2023	7.625	631,159		(117)				854,000	10/10/2023
100137555	CF	ORLANDO	FL		12/08/2023	7.375	271,047		87				377,000	10/23/2023
100137556	CF	MANHATTAN	KS		12/08/2023	7.499	333,281		(54)				463,000	09/29/2023
100137557	CF	CONCORD	CA		12/08/2023	7.500	247,140		(41)				390,000	10/25/2023
100137558	CF	PROSPER	TX		12/08/2023	7.499	330,778		(59)				461,000	09/19/2023
100137559	CF	NORTH RICHLAND HILLS	TX		12/08/2023	7.625	262,447		(39)				362,000	10/06/2023
100137560	CF	ROCK STREAM	NY		12/08/2023	7.624	216,657		65				291,000	10/26/2023
100137561	CF	RICHMOND	VA		12/08/2023	8.125	364,539		(186)				497,500	09/29/2023
100137562	CF	MCKINNEY	TX		12/08/2023	7.625	323,748		8				450,000	09/29/2023
100137564	CF	HOUSTON	TX		12/08/2023	7.000	213,180		82				325,000	10/11/2023
100137566	CF	COMMERCE CITY	CO		12/08/2023	8.000	292,358		(49)				377,000	10/06/2023
100137568	CF	OMAHA	NE		12/08/2023	7.625	207,247		(25)				285,000	10/10/2023
100137569	CF	HUTTO	TX		12/08/2023	7.625	129,529		(334)	(5)			590,000	09/29/2023
100137571	CF	DECATUR	GA		12/08/2023	7.500	245,715		(62)				332,000	10/16/2023
100137572	CF	SILVER SPRING	MD		12/08/2023	7.625	255,056		(57)				345,000	10/12/2023
100137574	CF	CHANTILLY	VA		12/08/2023	7.125	359,868		40				545,000	10/06/2023
100137575	CF	BAKERSFIELD	CA		12/08/2023	7.125	348,787		38				495,000	10/06/2023
100137577	CF	TITUSVILLE	FL		12/08/2023	7.499	299,049		(73)				405,000	09/28/2023
100137578	CF	EDMOND	OK		12/08/2023	7.125	323,914		64				470,000	10/11/2023
100137579	CF	PORTLAND	OR		12/08/2023	6.875	522,777		200				735,000	10/23/2023
100137580	CF	ISLAND PARK	ID		12/08/2023	7.625	586,737		(191)				850,000	10/19/2023
100137582	CF	DURHAM	NC		12/08/2023	7.625	300,537		(86)				415,000	10/03/2023
100137583	CF	NORMAN	OK		12/08/2023	7.499	205,176		41				285,000	10/20/2023
100137585	CF	LOGAN	OH		12/08/2023	7.625	226,841		(49)				325,000	10/23/2023
100137587	CF	TULSA	OK		12/08/2023	6.990	264,058		158				370,000	09/12/2023
100137588	CF	SAN ANTONIO	TX		12/08/2023	8.125	200,248		(23)				270,000	10/25/2023
100137589	CF	GREELEY	CO		12/08/2023	8.125	236,716		(63)				317,000	10/13/2023
100137590	CF	WALLER	TX		12/08/2023	7.625	398,151		13				508,000	10/20/2023
100137591	CF	TACOMA	WA		12/08/2023	6.875	697,518		234				975,000	10/20/2023
100137594	CF	PALM DESERT	CA		12/08/2023	7.499	314,527		(70)				445,000	10/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137595	CF	WASHINGTON	DC		12/08/2023	7.990	406,432		(112)				650,000	10/20/2023
100137596	CF	CHICAGO	IL		12/08/2023	7.875	253,901		(75)				350,000	10/13/2023
100137597	CF	BONAIRE	GA		12/08/2023	7.625	203,876		(16)				279,000	10/30/2023
100137599	CF	MYRTLE BEACH	SC		12/08/2023	7.625	235,743		(51)				320,000	10/25/2023
100137600	CF	EL PASO	TX		12/08/2023	8.000	204,113		61				267,000	09/21/2023
100137601	CF	LEHIGH ACRES	FL		12/08/2023	7.990	232,880		(105)				316,000	10/19/2023
100137602	CF	SCOTTSDALE	AZ		12/08/2023	8.124	719,492		(111)				950,000	10/11/2023
100137603	CF	PELHAM	NH		12/08/2023	8.625	425,784		(228)				601,000	10/18/2023
100137606	CF	HEATHSVILLE	VA		12/08/2023	7.125	388,323		3				600,000	09/08/2023
100137607	CF	CAPE CORAL	FL		12/08/2023	5.990	244,093		293				365,000	09/29/2023
100137608	CF	ROCKPORT	IN		12/08/2023	4.990	201,266		822				368,500	09/27/2023
100137609	CF	TEMPLE	TX		12/08/2023	7.990	228,115		(60)				310,000	10/25/2023
100137610	CF	FREDERICK	MD		12/08/2023	5.990	309,120		652				539,000	09/26/2023
100137611	CF	BEDMINSTER	NJ		12/08/2023	7.625	253,479		(26)				345,000	09/08/2023
100137612	CF	SALEM	OR		12/08/2023	5.990	272,611		346				432,995	09/28/2023
100137614	CF	CHARLOTTE	NC		12/08/2023	7.250	324,808		(12)				532,000	09/21/2023
100137615	CF	DESTIN	FL		12/08/2023	7.375	256,428		(40)				380,000	09/26/2023
100137616	CF	FORT WORTH	TX		12/08/2023	5.990	237,813		370				327,000	09/25/2023
100137617	CF	FREDERICK	MD		12/08/2023	5.990	333,037		468				485,000	09/15/2023
100137618	CF	MADISON	AL		12/08/2023	5.990	231,788		315				352,000	09/28/2023
100137619	CF	FORT WORTH	TX		12/08/2023	5.990	234,356		302				352,000	09/21/2023
100137621	CF	LEHIGH ACRES	FL		12/08/2023	5.990	238,747		387				330,000	09/28/2023
100137623	CF	PARKER	CO		12/08/2023	5.990	419,657		501				655,000	09/28/2023
100137624	CF	MARYSVILLE	WA		12/08/2023	7.375	504,327		(24)				685,000	09/13/2023
100137625	CF	GULF SHORES	AL		12/08/2023	5.990	241,049		289				350,000	09/28/2023
100137626	CF	FORT WORTH	TX		12/08/2023	5.750	251,914		388				380,000	09/29/2023
100137627	CF	LAND O LAKES	FL		12/08/2023	6.250	255,306		252				365,000	09/26/2023
100137628	CF	DURHAM	NC		12/08/2023	6.375	247,940		279				339,000	09/27/2023
100137629	CF	FORT WORTH	TX		12/08/2023	5.750	223,006		351				345,000	09/26/2023
100137630	CF	CASA GRANDE	AZ		12/08/2023	7.000	143,286		122				360,000	09/25/2023
100137631	CF	FORT WORTH	TX		12/08/2023	6.500	231,013		138				333,000	09/29/2023
100137633	CF	ROSHARON	TX		12/08/2023	6.500	211,819		172				332,000	09/28/2023
100137634	CF	LAKE IN THE HILLS	IL		12/08/2023	8.625	226,627		(130)				303,000	10/19/2023
100137635	CF	FORT WORTH	TX		12/08/2023	5.990	191,267		289				328,000	09/29/2023
100137637	CF	DENTON	TX		12/08/2023	6.375	273,775		313	(1)			440,000	09/27/2023
100137639	CF	ARGYLE	TX		12/08/2023	6.500	343,884		336				460,000	09/26/2023
100137640	CF	CLOVIS	CA		12/08/2023	7.000	200,557		42				395,000	10/01/2023
100137642	CF	BELGRADE	MT		12/08/2023	8.500	436,274		(176)				625,000	10/13/2023
100137643	CF	PRESCOTT	AZ		12/08/2023	7.875	617,289		(196)				950,000	10/25/2023
100137644	CF	FORT WORTH	TX		12/08/2023	8.124	244,892		(53)				310,000	10/05/2023
100137646	CF	RALEIGH	NC		12/08/2023	7.875	245,537		(75)				330,000	10/02/2023
100137648	CF	PHOENIX	AZ		12/08/2023	7.875	376,885		(46)				515,000	10/03/2023
100137649	CF	KISSIMMEE	FL		12/08/2023	6.875	188,131		91				387,000	09/25/2023
100137650	CF	CROZET	VA		12/08/2023	7.990	57,552		(319)				400,000	10/17/2023
100137651	CF	JAMAICA	NY		12/08/2023	7.875	640,633		(51)				900,000	10/12/2023
100137652	CF	EWA BEACH	HI		12/08/2023	7.625	509,127		(155)				685,000	10/12/2023
100137654	CF	LAWRENCEVILLE	NJ		12/08/2023	7.625	217,755		(73)				310,000	09/28/2023
100137655	CF	WESTON	FL		12/08/2023	7.125	271,237		(18)				385,000	10/06/2023
100137656	CF	FRESNO	CA		12/08/2023	8.000	270,502		(115)				370,000	10/24/2023
100137659	CF	PHOENIX	AZ		12/08/2023	8.124	204,445		(209)	(8)			365,000	10/25/2023
100137660	CF	RALEIGH	NC		12/08/2023	7.500	284,533		(32)				385,000	10/06/2023
100137661	CF	MIDVALE	UT		12/08/2023	7.500	300,718		(67)				445,000	10/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137662	CF	COTTONWOOD	AZ		12/08/2023	7.375	315,707		(6)				479,000	10/09/2023
100137663	CF	SAINT LOUIS	MO		12/08/2023	8.250	262,583		(102)				390,000	10/10/2023
100137665	CF	DAYTON	NJ		12/08/2023	7.875	268,385		(74)				360,000	10/06/2023
100137666	CF	KENNESAW	GA		12/08/2023	7.875	355,221		(110)				475,000	10/20/2023
100137667	CF	PENNSAUKEN	NJ		12/08/2023	7.990	279,029		(54)				400,000	10/12/2023
100137669	CF	BOISE	ID		12/08/2023	8.250	376,084		(2)				505,000	10/16/2023
100137671	CF	DALLAS	GA		12/08/2023	6.250	265,678		245				390,000	10/10/2023
100137672	CF	GARDNER	MA		12/08/2023	8.000	302,227		(6)				420,000	10/06/2023
100137674	CF	LOGANVILLE	GA		12/08/2023	6.375	266,310		228				378,000	10/09/2023
100137675	CF	CHARLOTTE	NC		12/08/2023	8.125	515,886		(93)				675,000	10/18/2023
100137676	CF	ST PETERSBURG	FL		12/08/2023	7.625	322,233		69				445,000	10/05/2023
100137677	CF	HUTTO	TX		12/08/2023	7.625	276,675		(76)				380,000	10/10/2023
100137681	CF	HIALEAH	FL		12/08/2023	8.125	397,820		(84)				576,000	10/16/2023
100137683	CF	WASILLA	AK		12/08/2023	7.125	327,681		62				455,000	10/13/2023
100137684	CF	JERSEY CITY	NJ		12/08/2023	7.499	587,529		97				805,000	10/12/2023
100137686	CF	RALEIGH	NC		12/08/2023	6.875	260,471		84				365,000	09/26/2023
100137688	CF	MYRTLE BEACH	SC		12/08/2023	5.375	250,513		514				403,000	10/12/2023
100137689	CF	TUCSON	AZ		12/08/2023	8.125	313,624		(109)				420,000	10/12/2023
100137690	CF	HOSCHTON	GA		12/08/2023	7.875	326,488		(74)				574,000	10/12/2023
100137691	CF	RALEIGH	NC		12/08/2023	6.750	137,771		212				360,000	09/29/2023
100137692	CF	COVINGTON	WA		12/08/2023	7.750	446,635		(112)				620,000	10/02/2023
100137693	CF	TULSA	OK		12/08/2023	6.500	247,099		151				385,000	10/16/2023
100137695	CF	GLENDALE	AZ		12/08/2023	8.125	330,509		(111)				448,000	10/04/2023
100137696	CF	SAGAMORE BCH	MA		12/08/2023	7.500	381,198		(4)				530,000	10/06/2023
100137698	CF	CARSON CITY	NV		12/08/2023	8.625	246,545		(63)				330,000	10/18/2023
100137699	CF	HUNTINGTON BEACH	CA		12/08/2023	7.500	713,413		(173)				1,030,000	10/17/2023
100137701	CF	FRISCO	TX		12/08/2023	8.125	341,102		(134)				475,000	09/29/2023
100137702	CF	CORAL GABLES	FL		12/08/2023	7.625	32,484		(233)				785,000	10/13/2023
100137703	CF	WINTER HAVEN	FL		12/08/2023	5.750	205,361		457				295,000	10/13/2023
100137704	CF	HILLSBORO	OR		12/08/2023	7.375	351,642		(35)				517,000	10/11/2023
100137705	CF	LAFAYETTE	CO		12/08/2023	7.375	457,054		(9)				640,000	10/20/2023
100137707	CF	LARGO	FL		12/08/2023	7.625	310,890		10				405,000	10/17/2023
100137708	CF	RED BANK	NJ		12/08/2023	8.625	230,257		(96)				305,000	10/19/2023
100137710	CF	YAKIMA	WA		12/08/2023	7.875	271,737		13				350,000	10/07/2023
100137711	CF	INGLEWOOD	CA		12/08/2023	7.625	588,945		(89)				850,000	10/18/2023
100137713	CF	MIAMI	FL		12/08/2023	7.000	543,130		161				750,000	10/02/2023
100137715	CF	HARKER HEIGHTS	TX		12/08/2023	7.250	251,045		9				375,000	10/17/2023
100137716	CF	TOMBALL	TX		12/08/2023	7.125	258,652		34				365,000	10/20/2023
100137717	CF	STOCKTON	CA		12/08/2023	7.625	238,383		(27)				331,000	09/14/2023
100137719	CF	MYRTLE BEACH	SC		12/08/2023	7.250	335,149		40				494,000	10/20/2023
100137720	CF	APEX	NC		12/08/2023	7.375	316,935		(15)				435,000	10/13/2023
100137721	CF	BAYTOWN	TX		12/08/2023	7.000	234,984		31				330,500	10/20/2023
100137722	CF	RALEIGH	NC		12/08/2023	6.875	30,117		90				417,000	10/16/2023
100137723	CF	BAYTOWN	TX		12/08/2023	7.000	234,984		31				333,000	10/20/2023
100137726	CF	YUBA CITY	CA		12/08/2023	6.875	388,013		292				560,000	10/03/2023
100137727	CF	SALT LAKE CITY	UT		12/08/2023	8.125	82,894		(262)				335,000	10/17/2023
100137728	CF	DURHAM	NC		12/08/2023	7.500	305,995		(58)				420,000	10/17/2023
100137729	CF	DENVER	CO		12/08/2023	7.990	126,660		(271)				408,000	10/19/2023
100137730	CF	MONROE	GA		12/08/2023	8.375	432,436		(159)				600,000	10/20/2023
100137731	CF	DURHAM	NC		12/08/2023	7.625	313,746		(37)				450,000	10/18/2023
100137732	CF	GLENDALE	AZ		12/08/2023	6.500	309,768		249				438,000	10/02/2023
100137733	CF	HAMPTON	GA		12/08/2023	6.125	269,784		353				430,000	10/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137734	CF	FLORIDA CITY	FL		12/08/2023	6.750	287,438		116				404,000	10/12/2023
100137735	CF	FORT WORTH	TX		12/08/2023	5.750	78,162		310				325,000	10/16/2023
100137736	CF	ANTIOCH	TN		12/08/2023	6.375	274,127		204				420,000	10/16/2023
100137737	CF	KEKAHA	HI		12/08/2023	8.125	831,451		(113)				1,200,000	10/17/2023
100137738	CF	SAN MARCOS	TX		12/08/2023	5.750	203,407		341				308,000	10/03/2023
100137740	CF	ROSEVILLE	CA		12/08/2023	5.500	420,687		808				660,000	10/09/2023
100137741	CF	SAINT JOHN	IN		12/08/2023	6.250	221,357		276				305,000	09/28/2023
100137742	CF	LAS VEGAS	NV		12/08/2023	5.875	241,040		341				422,000	10/14/2023
100137743	CF	JACKSONVILLE	FL		12/08/2023	5.990	191,241		379				267,000	10/17/2023
100137745	CF	STEPHENS CITY	VA		12/08/2023	6.125	303,786		318				457,000	09/28/2023
100137746	CF	FULSHEAR	TX		12/08/2023	6.250	228,153		219				341,000	10/12/2023
100137747	CF	NORTH LAS VEGAS	NV		12/08/2023	6.500	303,115		193				426,000	10/02/2023
100137748	CF	JACKSONVILLE	FL		12/08/2023	5.990	99,638		508				273,000	10/19/2023
100137749	CF	LAS VEGAS	NV		12/08/2023	5.750	264,188		522				370,000	09/29/2023
100137750	CF	SMYRNA	TN		12/08/2023	7.875	265,244		(13)				340,000	10/10/2023
100137751	CF	LAS VEGAS	NV		12/08/2023	6.500	272,755		293				370,000	10/13/2023
100137752	CF	ROSHARON	TX		12/08/2023	6.500	215,748		144				343,000	09/29/2023
100137753	CF	FORT WORTH	TX		12/08/2023	6.500	276,993		270				373,000	10/16/2023
100137754	CF	KATY	TX		12/08/2023	6.250	232,051		226				370,000	09/28/2023
100137756	CF	HENDERSON	NV		12/08/2023	6.500	303,668		182				459,000	10/16/2023
100137757	CF	MELISSA	TX		12/08/2023	7.625	298,578		(96)				465,000	09/29/2023
100137758	CF	HENDERSON	NV		12/08/2023	6.250	236,339		218				336,000	10/12/2023
100137759	CF	LENOIR CITY	TN		12/08/2023	7.250	233,692		29				320,000	10/23/2023
100137760	CF	DURHAM	NC		12/08/2023	8.125	287,283		(180)				430,000	10/20/2023
100137762	CF	DURHAM	NC		12/08/2023	7.624	257,307		(106)				417,000	10/19/2023
100137763	CF	WASHINGTON	UT		12/08/2023	8.625	388,305		(103)				486,000	10/27/2023
100137764	CF	PAWTUCKET	RI		12/08/2023	8.125	307,274		(100)				430,000	10/17/2023
100137765	CF	EPWORTH	GA		12/08/2023	8.125	646,657		(113)				935,000	10/23/2023
100137766	CF	WILDWOOD	NJ		12/08/2023	7.625	327,090		(68)				440,000	10/18/2023
100137767	CF	MILLCREEK	UT		12/08/2023	7.500	385,054		65				515,000	10/18/2023
100137769	CF	KNIGHTDALE	NC		12/08/2023	8.000	550,863		(202)				782,000	10/13/2023
100137773	CF	KISSIMMEE	FL		12/08/2023	7.625	290,225		(5)				394,000	10/23/2023
100137777	CF	BEREA	KY		12/08/2023	7.375	246,556		(7)				338,000	10/24/2023
100137778	CF	RIVIERA BEACH	FL		12/08/2023	7.875	281,988		(60)				390,000	10/20/2023
100137779	CF	TEMPLE CITY	CA		12/08/2023	7.499	1,089,780		(177)				1,575,000	10/19/2023
100137781	CF	MANCHESTER	CT		12/08/2023	8.125	294,664		(103)				393,000	10/19/2023
100137782	CF	CHARLOTTE	NC		12/08/2023	7.990	233,128		4				302,000	10/17/2023
100137783	CF	FORNEY	TX		12/08/2023	7.375	230,721		(41)				315,000	10/20/2023
100137784	CF	NORTH LAS VEGAS	NV		12/08/2023	6.125	237,650		397				478,000	10/16/2023
100137785	CF	FORT WORTH	TX		12/08/2023	8.125	480,383		(227)				655,000	10/25/2023
100137786	CF	RENO	NV		12/08/2023	6.500	283,296		165				440,000	10/11/2023
100137787	CF	VICTORVILLE	CA		12/08/2023	8.125	229,764		(49)				315,000	10/19/2023
100137788	CF	EAGLE RIVER	AK		12/08/2023	8.125	539,075		(139)				750,000	10/20/2023
100137791	CF	KAILUA KONA	HI		12/08/2023	7.499	487,567		(43)				660,000	10/06/2023
100137792	CF	LANCASTER	CA		12/08/2023	8.000	358,190		(51)				490,000	10/21/2023
100137793	CF	PEARLAND	TX		12/08/2023	7.875	240,170		(110)				350,000	10/26/2023
100137794	CF	MOUNTAIN GREEN	UT		12/08/2023	7.875	431,383		(119)				600,000	10/23/2023
100137795	CF	SEVIERVILLE	TN		12/08/2023	8.375	396,215		(53)				500,000	10/25/2023
100137796	CF	FLEMINGTON	NJ		12/08/2023	7.990	233,500		(109)				341,000	10/25/2023
100137797	CF	WESTERVILLE	OH		12/08/2023	7.250	270,046		(12)				435,000	10/26/2023
100137798	CF	SENECA FALLS	NY		12/08/2023	7.625	215,196		3				301,000	10/20/2023
100137799	CF	MANLIUS	NY		12/08/2023	7.875	69,793		(2)				366,000	10/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137800	CF	OAKWOOD	GA		12/08/2023	6.250	280,463		269				413,000	09/27/2023
100137802	CF	HAMPTON	NH		12/08/2023	7.990	238,041		(83)				325,000	10/20/2023
100137803	CF	FERNANDINA BEACH	FL		12/08/2023	7.500	472,868		(90)				637,000	10/27/2023
100137804	CF	PHOENIX	AZ		12/08/2023	5.875	327,845		446				475,000	10/12/2023
100137805	CF	SOUTH PORTLAND	ME		12/08/2023	8.125	584,929		(79)				790,000	10/23/2023
100137806	CF	CARTERSVILLE	GA		12/08/2023	7.625	265,926		54				345,000	10/27/2023
100137807	CF	ALPHARETTA	GA		12/08/2023	7.875	286,682		745				555,000	10/25/2023
100137809	CF	COLUMBIA	SC		12/08/2023	8.250	29,349		(24)				140,000	10/30/2023
100137810		MANASSAS	VA		12/08/2023	7.875	196,674		826				280,000	10/31/2023
100137811	CF	HOWELL	NJ		12/08/2023	7.750	267,765		1,492				370,000	09/29/2023
100137812	CF	EDMOND	OK		12/08/2023	8.000	263,352		802				468,000	11/01/2023
100137813	CF	WELLINGTON	FL		12/08/2023	8.000	462,560		1,411				671,000	10/25/2023
100137814	CF	WINTER GARDEN	FL		12/08/2023	8.000	356,952		1,059				685,000	10/26/2023
100137816		RICHMOND	TX		12/08/2023	8.625	369,801		(11)				700,000	10/27/2023
100137818	CF	PEARLAND	TX		12/08/2023	9.125	359,198		(242)				450,000	10/30/2023
100137819	CF	LOS ANGELES	CA		12/08/2023	8.625	1,201,592		227				2,850,000	10/26/2023
100137820	CF	ATHENS	GA		12/08/2023	7.875	176,077		(28)				275,000	10/25/2023
100137821	CF	ANAHEIM	CA		12/08/2023	7.875	143,456		(56)				932,000	10/25/2023
100137822		MARCUS HOOK	PA		12/08/2023	8.875	281,772		(78)				395,000	11/02/2023
100137823	CF	SARASOTA	FL		12/08/2023	8.250	271,344		(123)				537,500	10/25/2023
100137824	CF	BUENA PARK	CA		12/08/2023	7.750	237,102		(5)				590,000	10/27/2023
100137825		MOORPARK	CA		12/08/2023	8.000	596,327		(117)				2,320,000	10/26/2023
100137826	CF	EDMOND	OK		12/08/2023	8.250	270,236		426				520,000	10/31/2023
100137827	CF	BROWNSVILLE	TX		12/08/2023	8.250	207,099		(110)				275,000	11/07/2023
100137828		DORAL	FL		12/08/2023	8.000	384,821		24				604,000	11/02/2023
100137829	CF	SAN JOSE	CA		12/08/2023	7.500	494,611		117				1,130,000	10/30/2023
100137830	CF	DANIA BEACH	FL		12/08/2023	7.875	568,679		21				900,000	10/27/2023
100137831	CF	SAN JOSE	CA		12/08/2023	8.375	805,134		(198)				1,010,000	11/01/2023
100137832	CF	FARMINGTON HILLS	MI		12/08/2023	8.875	339,504		(82)				450,000	10/26/2023
100137833	CF	PHILADELPHIA	PA		12/08/2023	8.750	178,271		(90)				220,000	11/06/2023
100137834	CF	ASHBURN	VA		12/08/2023	7.875	403,124		(112)				890,000	10/31/2023
100137835		UPPER DARBY	PA		12/08/2023	9.000	111,117		(123)				153,000	11/03/2023
100137836	CF	FONTANA	CA		12/08/2023	8.750	488,745		(150)				615,000	10/27/2023
100137838	CF	FORT MYERS	FL		12/08/2023	7.375	269,175		111				410,000	10/25/2023
100137840	CF	SOUTH SAN FRANCISCO	CA		12/08/2023	7.375	434,537		139				1,125,000	11/01/2023
100137842		GLENDALE	CA		12/08/2023	8.000	331,772		(112)				2,500,000	10/27/2023
100137843		PRAIRIE VIEW	TX		12/08/2023	9.000	256,687		(231)				310,000	10/31/2023
100137844	CF	PHILADELPHIA	PA		12/08/2023	8.875	249,114		(135)				335,000	11/03/2023
100137848	CF	SAGINAW	MI		12/08/2023	7.625	248,106		38				575,000	10/30/2023
100137850	CF	HAMPTON	VA		12/08/2023	8.125	202,089		(90)				315,000	10/31/2023
100137852		TAYLOR	MI		12/08/2023	9.000	106,286		(69)				145,000	11/02/2023
100137853	CF	WEST HILLS	CA		12/08/2023	7.875	877,935		(57)				1,285,000	10/26/2023
100137854	CF	MIAMI	FL		12/08/2023	8.250	184,149		(46)				340,000	11/03/2023
100137855	CF	APEX	NC		12/08/2023	8.250	225,861		446				491,000	10/27/2023
100137857	CF	ELKINS PARK	PA		12/08/2023	8.500	328,364		(179)				540,000	11/06/2023
100137858	CF	TULSA	OK		12/08/2023	8.375	119,910		(106)				230,000	11/02/2023
100137859	CF	LAS VEGAS	NV		12/08/2023	8.875	636,171		34				815,000	10/26/2023
100137860	CF	CITRUS SPRINGS	FL		12/08/2023	8.625	174,094		(129)				259,000	10/27/2023
100137861		DAVENPORT	FL		12/08/2023	8.000	366,520		463				700,000	11/02/2023
100137862		KISSIMMEE	FL		12/08/2023	8.250	267,904		245				382,000	11/01/2023
100137866	CF	OAKRIDGE	NC		12/08/2023	9.500	658,133		(550)				856,000	10/24/2023
100137867	CF	NEWBERRY	FL		12/08/2023	8.750	1,275,013		16,796				1,550,000	11/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137868	CF	NEW EGYPT	NJ		12/08/2023	7.990	485,378		(77)				701,100	10/20/2023
100137869	CF	METUCHEN	NJ		12/08/2023	9.875	403,757		(55)				575,000	09/20/2023
100137872	CF	BRYSON CITY	NC		12/08/2023	8.990	538,310		(37)				680,000	10/30/2023
100137873	CF	WINTER GARDEN	FL		12/08/2023	7.625	313,382		(89)				640,000	10/19/2023
100137875	CF	ORLANDO	FL		12/08/2023	7.500	338,963		29				559,000	10/19/2023
100137876	CF	LINCOLNTON	NC		12/08/2023	8.375	114,141		(149)				157,000	08/03/2023
100137877	CF	MCKINNEY	TX		12/08/2023	9.875	871,988		(485)				1,260,000	09/15/2023
100137878	CF	SAINT PETERSBURG	FL		12/08/2023	8.125	186,367		25				257,000	10/05/2023
100137879	CF	CHINA GROVE	NC		12/08/2023	10.375	213,705		(308)				263,000	10/10/2023
100137880	CF	SAN JOSE	CA		12/08/2023	8.625	656,931		(527)				1,060,000	10/24/2023
100137883	CF	FORT BRAGG	CA		12/08/2023	9.250	785,257		(189)				1,100,000	10/20/2023
100137885	CF	LOXAHATCHEE	FL		12/08/2023	6.990	282,340		221				765,000	10/26/2023
100137886	CF	ZOLFO SPRINGS	FL		12/08/2023	10.375	450,348		(109)				575,000	10/27/2023
100137887	CF	GREAT FALLS	VA		12/08/2023	8.625	1,932,284		(781)				2,405,000	10/19/2023
100137888	CF	NAMPA	ID		12/08/2023	7.990	338,412		(86)				425,000	10/26/2023
100137889	CF	FLOWER MOUND	TX		12/08/2023	8.625	1,872,231		(498)				2,362,000	10/24/2023
100137891	CF	PECULIAR	MO		12/08/2023	9.875	222,031		(142)				274,000	10/30/2023
100137892	CF	SARASOTA	FL		12/08/2023	8.990	1,322,682		(775)				2,050,000	10/27/2023
100137893	CF	BATON ROUGE	LA		12/08/2023	9.375	359,114		(283)				450,000	10/31/2023
100137894	CF	SOUTHWICK	MA		12/08/2023	10.375	184,283		(178)				250,000	10/19/2023
100137896	CF	LAS VEGAS	NV		12/08/2023	10.875	152,668		(90)				265,000	10/26/2023
100137897	CF	ORLANDO	FL		12/08/2023	9.250	308,902		(156)				382,000	10/13/2023
100137898	CF	HILTON HEAD ISLAND	SC		12/08/2023	9.875	373,390		(206)				575,000	10/25/2023
100137899	CF	ROYAL PALM BEACH	FL		12/08/2023	9.625	633,123		(285)				790,000	10/26/2023
100137901	CF	MANSFIELD	TX		12/08/2023	7.875	481,558		78				736,000	09/29/2023
100137905	CF	ELIZABETH	NJ		12/08/2023	8.875	476,732		(197)				667,000	10/04/2023
100137908	CF	SAN JUAN BAUTISTA	CA		12/12/2023	8.750	596,207		38				825,000	10/27/2023
100137914	CF	GASTONIA	NC		12/12/2023	10.000	252,623		(50)				322,000	10/23/2023
100137915		STATESVILLE	NC		12/12/2023	9.250	248,425		3				359,780	11/02/2023
100137916		STATESVILLE	NC		12/12/2023	9.125	258,066		16				375,000	11/02/2023
100137918	CF	FORT WORTH	TX		12/12/2023	8.750	3,152,793		(915)				4,575,000	10/31/2023
100137925	CF	INDIAN SHORES	FL		12/13/2023	8.124	472,936		66				639,000	11/09/2023
100137929		NORCROSS	GA		12/13/2023	8.375	353,682		115				431,000	11/09/2023
100137930	CF	LEHIGH ACRES	FL		12/13/2023	8.124	319,403		(130)				515,000	10/26/2023
100137934	CF	PORTERVILLE	CA		12/13/2023	7.625	243,280		77				315,000	09/06/2023
100137941		RALEIGH	NC		12/13/2023	8.125	216,805		29				270,000	10/18/2023
100137943	CF	COLUMBUS	OH		12/13/2023	7.875	279,000		(89)				376,000	10/18/2023
100137944	CF	BAKERSFIELD	CA		12/13/2023	8.125	359,998		(129)				485,000	09/26/2023
100137946	CF	TUCKER	GA		12/13/2023	5.875	320,581		509				470,000	09/05/2023
100137948	CF	LOS ANGELES	CA		12/13/2023	8.625	811,579		(386)				1,100,000	10/24/2023
100137950	CF	VAN NUYS	CA		12/13/2023	8.000	383,289		(1)				520,000	10/10/2023
100137952	CF	AUSTIN	TX		12/13/2023	8.250	416,006		14				565,000	10/31/2023
100137954	CF	NEW ORLEANS	LA		12/13/2023	7.990	218,194		(52)				304,000	10/30/2023
100137955		LITTLE EGG HARBOR	NJ		12/13/2023	8.500	360,465		18				445,000	10/30/2023
100137956	CF	PHOENIX	AZ		12/13/2023	6.125	241,034		304				349,000	09/25/2023
100137957	CF	SURPRISE	AZ		12/13/2023	6.625	312,241		215				440,000	09/25/2023
100137958	CF	WEST PALM BEACH	FL		12/13/2023	8.500	226,000		97	(9)			400,200	05/30/2023
100137959	CF	LELAND	NC		12/13/2023	8.625	344,966		(9)				450,000	10/19/2023
100137964	CF	COLUMBUS	OH		12/13/2023	6.000	252,289		332				405,000	10/05/2023
100137965	CF	MERCED	CA		12/13/2023	5.990	310,384		405				495,000	09/18/2023
100137968	CF	WINDERMERE	FL		12/13/2023	7.625	711,148		(96)				1,150,000	10/20/2023
100137969	CF	WARREN	VT		12/13/2023	8.000	544,826		114				710,000	10/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137972	CF	MOUNT CARMEL	UT		12/13/2023	8.375	464,254		91				850,000	10/12/2023
100137973	CF	NORTH MYRTLE BEACH	SC		12/13/2023	7.875	296,222		(36)				410,000	10/20/2023
100137976	CF	NAPLES	FL		12/13/2023	7.375	454,396		31				722,500	10/16/2023
100137977	CF	SAN DIEGO	CA		12/13/2023	7.625	952,962		129				1,345,000	10/02/2023
100137979	CF	OAK POINT	TX		12/13/2023	7.375	293,269		157				444,000	10/27/2023
100137981	CF	SUWANEE	GA		12/13/2023	5.750	252,414		501				386,000	10/16/2023
100137983	CF	ZEPHYRHILLS	FL		12/13/2023	5.500	260,371		561				405,000	10/17/2023
100137984	CF	EAGLE LAKE	FL		12/13/2023	5.990	214,141		381				298,000	10/18/2023
100137986	CF	BOLIVIA	NC		12/13/2023	5.875	200,598		308				296,000	10/03/2023
100137987	CF	FUQUAY VARINA	NC		12/13/2023	5.875	279,972		623				398,000	10/11/2023
100137988	CF	RIDGELAND	SC		12/13/2023	5.990	226,809		337				332,000	10/04/2023
100137990	CF	ROSEMOUNT	MN		12/13/2023	5.750	228,573		389				360,500	10/02/2023
100137991	CF	MARYSVILLE	WA		12/13/2023	5.990	471,635		666				690,000	10/12/2023
100137994	CF	GULF SHORES	AL		12/13/2023	5.990	316,671		644				445,000	10/13/2023
100137995	CF	BLUE RIDGE	GA		12/13/2023	8.625	332,069		(24)				425,000	10/26/2023
100137996	CF	SANFORD	FL		12/13/2023	7.125	222,697		196				316,000	10/23/2023
100137998	CF	PORT ORANGE	FL		12/13/2023	8.125	227,970		(2)				290,000	10/24/2023
100137999	CF	DENVER	NC		12/13/2023	7.750	569,182		(56)				825,000	10/31/2023
100138000		BUNKER HILL	WV		12/13/2023	8.125	199,325		21				248,000	10/30/2023
100138001	CF	CLEARWATER	FL		12/13/2023	7.750	388,405		67				570,000	10/20/2023
100138002	CF	SAN ANTONIO	TX		12/13/2023	5.625	169,098		343				257,000	10/18/2023
100138004	CF	KISSIMMEE	FL		12/13/2023	7.875	283,517		(65)				414,000	10/30/2023
100138005	CF	BURBANK	CA		12/13/2023	6.875	879,967		548				1,265,000	10/19/2023
100138008	CF	NOVATO	CA		12/13/2023	8.999	377,582		(191)				982,000	11/17/2023
100138009	CF	LAKE ELSINORE	CA		12/13/2023	8.499	511,026		(31)				681,000	11/09/2023
100138010	CF	YORKVILLE	IL		12/13/2023	9.375	416,302		90				475,000	11/10/2023
100138011	CF	CONROE	TX		12/13/2023	8.875	256,895		(155)				875,000	09/06/2023
100138013		SAN JOSE	CA		12/13/2023	8.125	1,346,096		4				1,797,000	11/16/2023
100138015		SANTA CLARA	CA		12/13/2023	8.125	1,362,301		(30)				1,900,000	11/15/2023
100138018		GREENWOOD	SC		12/13/2023	8.999	122,474		(131)				180,000	11/17/2023
100138019	CF	CARLISLE	MA		12/13/2023	8.125	1,324,547		68				1,800,000	11/10/2023
100138020	CF	GAITHERSBURG	MD		12/13/2023	10.499	185,669		(168)				210,000	11/21/2023
100138022	CF	KANKAKEE	IL		12/13/2023	9.250	136,458		(121)				211,000	11/15/2023
100138023		SAINT JOSEPH	MO		12/13/2023	8.625	123,434		(55)				160,000	10/26/2023
100138025	CF	SAN MARCOS	TX		12/13/2023	10.625	205,451		(191)				260,000	11/14/2023
100138026	CF	MIAMI	FL		12/13/2023	7.499	941,579		127				2,000,000	11/14/2023
100138027		CONVERSE	TX		12/13/2023	7.999	122,341		(10)				212,500	11/09/2023
100138028		SAN ANTONIO	TX		12/13/2023	7.999	148,017		(10)				215,000	11/09/2023
100138029	CF	COLUMBUS	OH		12/13/2023	8.125	151,113		(21)				220,000	11/15/2023
100138031		NASHVILLE	TN		12/13/2023	7.999	276,809		(66)				375,000	11/17/2023
100138034	CF	LOS ANGELES	CA		12/13/2023	9.750	616,917		(75)				790,000	11/08/2023
100138035	CF	NEW ORLEANS	LA		12/13/2023	8.875	167,038		(124)				218,000	11/10/2023
100138036	CF	JURUPA VALLEY	CA		12/13/2023	9.375	440,785		(129)				630,000	11/13/2023
100138038	CF	BURTONSVILLE	MD		12/13/2023	10.250	515,530		25				620,000	11/17/2023
100138039	CF	CHICAGO	IL		12/13/2023	9.875	214,486		1				335,000	11/17/2023
100138044	CF	SAN DIEGO	CA		12/13/2023	9.125	1,243,319		(348)				1,675,000	11/13/2023
100138046		BAKERSFIELD	CA		12/13/2023	8.999	170,357		(83)				210,000	11/01/2023
100138047	CF	SANTA ROSA BEACH	FL		12/13/2023	8.999	377,501		7				495,000	11/13/2023
100138048	CF	HOUSTON	TX		12/13/2023	9.375	240,278		(57)				325,000	11/17/2023
100138049	CF	DANBURY	CT		12/13/2023	8.125	174,546		(78)				310,000	11/20/2023
100138053	CF	SPEEDWAY	IN		12/13/2023	8.750	179,027		(227)				295,000	11/10/2023
100138056	CF	RANCHO CUCAMONGA	CA		12/13/2023	8.250	548,905		(217)				690,000	11/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138058		COLUMBIA	MD		12/13/2023	8.499	210,673		(145)				275,000	11/16/2023
100138060	CF	LOS ANGELES	CA		12/13/2023	8.499	2,378,398		(969)				3,150,000	11/13/2023
100138061	CF	LAKE ELSINORE	CA		12/13/2023	8.750	666,467		(118)				1,040,000	11/13/2023
100138063	CF	SAN BERNARDINO	CA		12/13/2023	10.125	410,083		(49)				484,000	11/17/2023
100138064	CF	HOLLY	MI		12/13/2023	7.999	132,965		(5)				180,000	11/13/2023
100138065	CF	AUSTIN	TX		12/13/2023	7.375	557,183		516				950,000	11/20/2023
100138066	CF	COLUMBUS	OH		12/13/2023	8.125	105,805		(5)				165,000	11/13/2023
100138067	CF	MONTCLAIR	CA		12/13/2023	9.125	559,568		8				715,000	11/13/2023
100138069	CF	LAS VEGAS	NV		12/13/2023	7.625	96,587		51				143,000	11/09/2023
100138070	CF	BAKERSFIELD	CA		12/13/2023	8.999	130,805		(25)				304,000	11/10/2023
100138072	CF	BALTIMORE	MD		12/13/2023	9.625	151,087		(15)				197,000	11/15/2023
100138073	CF	ORANGE PARK	FL		12/13/2023	7.999	188,246		(28)				380,000	11/16/2023
100138075	CF	ESTERO	FL		12/13/2023	8.125	583,904		(17)				870,000	11/22/2023
100138076	CF	LONG BEACH	CA		12/13/2023	9.125	995,020		(49)				1,210,000	11/15/2023
100138077	CF	GRASS VALLEY	CA		12/13/2023	7.750	146,966		5				688,000	11/09/2023
100138078	CF	KNIGHTDALE	NC		12/13/2023	10.750	291,189		(208)				350,000	11/14/2023
100138079	CF	ANTIOCH	TN		12/13/2023	11.499	353,415		(81)				465,000	11/14/2023
100138080	CF	PHILADELPHIA	PA		12/13/2023	10.250	249,218		(66)				278,000	11/15/2023
100138081	CF	MORRISVILLE	PA		12/13/2023	8.250	188,539		(127)				335,000	11/09/2023
100138082		DYER	IN		12/13/2023	8.499	238,697		(32)				320,000	11/10/2023
100138083	CF	ROCKVILLE	MD		12/13/2023	8.125	372,094		(27)				680,000	11/13/2023
100138087	CF	GRESHAM	OR		12/13/2023	7.250	329,006		285				521,000	11/08/2023
100138088	CF	GERMANTOWN	MD		12/13/2023	9.375	303,663		(59)				395,000	11/17/2023
100138089		PUEBLO	CO		12/13/2023	7.250	149,574		79				210,000	11/20/2023
100138092	CF	HYATTSVILLE	MD		12/13/2023	9.125	187,143		(147)				408,000	11/27/2023
100138093	CF	OAKDALE	CA		12/13/2023	8.999	704,911		(50)				1,095,000	11/22/2023
100138094	CF	JURUPA VALLEY	CA		12/13/2023	9.375	463,769		(95)				580,000	11/16/2023
100138095	CF	MIAMI SHORES	FL		12/13/2023	8.625	662,750		(189)				890,000	11/20/2023
100138096	CF	DAMASCUS	MD		12/13/2023	10.750	426,068		(61)				515,000	11/16/2023
100138097	CF	MIAMI	FL		12/13/2023	8.250	540,110		(271)				900,000	11/17/2023
100138099	CF	MURFREESBORO	TN		12/14/2023	8.750	353,545		68				482,000	10/31/2023
100138100	CF	WINTER GARDEN	FL		12/14/2023	8.000	198,844		657				560,000	11/06/2023
100138101	CF	STOCKBRIDGE	GA		12/14/2023	8.250	209,883		410				283,000	10/25/2023
100138102	CF	ORLANDO	FL		12/14/2023	8.875	527,559		(28)				718,000	10/30/2023
100138104		NORTH FORT MYERS	FL		12/14/2023	8.375	288,105		313				418,600	11/01/2023
100138105	CF	KAPOLEI	HI		12/14/2023	8.000	297,765		917				835,000	11/13/2023
100138106		DAVENPORT	FL		12/14/2023	8.500	261,924		297				383,000	10/30/2023
100138107		PEMBROKE PINES	FL		12/14/2023	8.125	424,797		332				803,000	10/23/2023
100138108	CF	ORLANDO	FL		12/14/2023	8.000	206,645		344				545,000	11/03/2023
100138109	CF	LOS ANGELES	CA		12/14/2023	7.625	907,978		5,735				2,100,000	10/30/2023
100138110	CF	ROCKVILLE	MD		12/14/2023	8.375	300,571		(106)				815,000	10/26/2023
100138112	CF	NEW BRAUNFELS	TX		12/14/2023	8.750	306,731		(154)				392,000	10/27/2023
100138113		ZEPHYRHILLS	FL		12/14/2023	7.875	118,892		25				280,000	10/26/2023
100138114	CF	YULEE	FL		12/14/2023	7.875	321,444		1,181				485,000	10/24/2023
100138115	CF	PORTER	TX		12/14/2023	7.875	178,366		730				236,000	10/18/2023
100138116	CF	HENDERSON	NC		12/14/2023	8.375	23,281		(76)				190,000	10/16/2023
100138118		NORTH MIAMI BEACH	FL		12/14/2023	8.250	98,584		(24)				180,000	10/26/2023
100138120	CF	OOLTEWAH	TN		12/14/2023	8.625	384,470		(114)				520,000	11/03/2023
100138121	CF	NEW SCOTLAND	NY		12/14/2023	8.000	254,459		670				460,000	11/13/2023
100138123	CF	MIDDLETOWN	DE		12/14/2023	7.875	370,406		1,550				630,000	10/18/2023
100138124		LEHIGH ACRES	FL		12/14/2023	8.000	288,510		126				377,000	10/24/2023
100138125	CF	DAVENPORT	FL		12/14/2023	8.375	332,639		(76)				420,000	10/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138126	CF	STURTEVANT	WI		12/14/2023	8.750	175,306		26				235,000	10/18/2023
100138127	CF	LANCASTER	PA		12/14/2023	8.375	158,935		(19)				217,000	10/26/2023
100138128	CF	OCEANSIDE	CA		12/14/2023	7.750	465,035		33				820,000	11/09/2023
100138130	CF	CARTERSVILLE	GA		12/14/2023	8.750	210,052		(49)				281,000	10/13/2023
100138131	CF	LAKELAND	FL		12/14/2023	8.250	162,618		8				221,000	10/25/2023
100138132	CF	CARTERSVILLE	GA		12/14/2023	8.750	210,025		(49)				282,000	10/13/2023
100138133	CF	CARTERSVILLE	GA		12/14/2023	8.750	210,010		(48)				279,000	10/13/2023
100138135	CF	UPPER DARBY	PA		12/14/2023	8.750	125,953		(71)				200,000	10/23/2023
100138136	CF	SUWANEE	GA		12/14/2023	7.750	544,891		99				807,000	10/18/2023
100138137	CF	ORLANDO	FL		12/14/2023	9.125	313,003		(168)				405,000	10/18/2023
100138138		WHITTIER	NC		12/14/2023	8.625	271,689		(125)				385,000	11/08/2023
100138140	CF	MIAMI	FL		12/14/2023	7.750	178,051		15				364,000	11/02/2023
100138141	CF	ROCKWALL	TX		12/14/2023	8.000	221,887		(36)				320,000	10/25/2023
100138145	CF	DAVENPORT	FL		12/14/2023	8.500	321,062		(56)				435,000	10/23/2023
100138146	CF	FORT MYERS	FL		12/14/2023	8.000	281,025		(40)				504,000	10/25/2023
100138147	CF	PORT WASHINGTON	NY		12/14/2023	8.125	497,125		1,159				1,160,000	11/03/2023
100138148	CF	STERLING	VA		12/14/2023	8.125	294,263		704				595,000	10/18/2023
100138149	CF	CLEARWATER	FL		12/14/2023	8.250	265,448		30				370,000	10/25/2023
100138150		DANIA BEACH	FL		12/14/2023	8.250	289,685		33				435,000	11/06/2023
100138151	CF	CYPRESS	CA		12/14/2023	8.625	984,031		651				1,300,000	10/25/2023
100138152	CF	JACKSONVILLE	FL		12/14/2023	9.000	247,690		(165)				323,000	10/30/2023
100138153	CF	NEW SMYRNA BEACH	FL		12/14/2023	8.625	456,111		(195)				568,000	10/17/2023
100138154	CF	CHALFONT	PA		12/14/2023	9.125	105,653		(326)				460,000	10/30/2023
100138155	CF	ALEXANDRIA	VA		12/14/2023	8.625	389,494		(123)				520,000	10/18/2023
100138157		JOPPA	MD		12/14/2023	8.375	168,897		(57)				217,000	10/13/2023
100138162	CF	SPRINGFIELD	PA		12/14/2023	7.625	250,459		1,413				400,000	10/25/2023
100138164	CF	MACON	GA		12/14/2023	7.500	18,061		21				359,000	10/16/2023
100138165		MAGGIE VALLEY	NC		12/14/2023	8.375	298,276		(60)				385,000	10/24/2023
100138167	CF	CATONSVILLE	MD		12/14/2023	8.625	299,218		125				380,000	10/26/2023
100138170		PHILADELPHIA	PA		12/14/2023	8.000	231,125		67				310,000	11/03/2023
100138172	CF	ARLINGTON	TX		12/14/2023	9.500	299,019		(233)				367,000	11/01/2023
100138175	CF	LINCOLN	RI		12/14/2023	8.625	239,125		(56)				303,000	11/02/2023
100138176	CF	CARTERSVILLE	GA		12/14/2023	8.875	218,688		(96)				289,000	10/24/2023
100138177	CF	RIVERVIEW	FL		12/14/2023	8.375	182,077		221				245,000	11/07/2023
100138178	CF	KISSIMMEE	FL		12/14/2023	8.875	293,935		(137)				383,000	10/20/2023
100138179	CF	ROGERS	MN		12/14/2023	8.000	120,187		50				275,000	10/30/2023
100138180	CF	OAK RIDGE	TN		12/14/2023	9.250	187,824		(77)				251,000	10/23/2023
100138181	CF	DULUTH	GA		12/14/2023	8.375	654,948		(186)				825,000	10/25/2023
100138184	CF	CENTENNIAL	CO		12/14/2023	8.875	484,621		(132)				680,000	10/23/2023
100138185	CF	KISSIMMEE	FL		12/14/2023	8.750	309,418		(128)				384,000	11/03/2023
100138186	CF	KISSIMMEE	FL		12/14/2023	8.375	244,779		(44)				345,000	10/24/2023
100138187	CF	SANFORD	NC		12/14/2023	8.625	161,899		(54)				395,000	10/30/2023
100138188	CF	CLIFTON	NJ		12/14/2023	9.500	538,261		(22)				690,000	10/30/2023
100138191	CF	PLAINFIELD	IL		12/14/2023	8.875	233,404		(56)				305,000	11/07/2023
100138192	CF	NEWNAN	GA		12/14/2023	8.250	223,368		(62)				305,000	10/25/2023
100138193	CF	ANAHEIM	CA		12/14/2023	7.875	591,329		(138)				1,025,000	10/31/2023
100138194	CF	ST. PETERSBURG	FL		12/14/2023	8.625	185,573		(89)				245,000	11/01/2023
100138195	CF	EDMOND	OK		12/14/2023	9.375	323,904		(271)				425,000	10/31/2023
100138197	CF	WILMINGTON	DE		12/14/2023	9.125	152,875		(126)				198,000	10/24/2023
100138198	CF	AUSTIN	TX		12/14/2023	8.375	400,020		(132)				522,000	10/17/2023
100138199	CF	GARDEN GROVE	CA		12/14/2023	7.750	612,632		20				1,275,000	11/01/2023
100138200	CF	STAFFFORD	TX		12/14/2023	8.250	241,503		(105)				350,000	11/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138201	CF	AUBURN	WA		12/14/2023	9.000	513,238		(353)				730,000	10/25/2023
100138203	CF	LAS VEGAS	NV		12/14/2023	9.750	476,506		(214)				640,000	10/31/2023
100138206	CF	GLENDALE	CA		12/14/2023	9.125	560,000		(412)				740,000	10/31/2023
100138208	CF	KATY	TX		12/14/2023	9.500	283,636		(202)				367,000	10/26/2023
100138209	CF	RINGGOLD	GA		12/14/2023	7.875	199,449		(58)				476,000	11/03/2023
100138210	CF	CALABASAS	CA		12/14/2023	8.250	858,444		(246)				1,400,000	11/02/2023
100138211	CF	VISTA	CA		12/14/2023	9.000	341,916		(209)				612,000	11/01/2023
100138213	CF	RICHMOND	TX		12/14/2023	9.500	258,380		(116)				342,500	10/31/2023
100138214	CF	HOUSTON	TX		12/14/2023	8.750	194,764		(203)				340,000	11/08/2023
100138216	CF	GARDEN GROVE	CA		12/14/2023	8.375	259,518		(183)				900,000	11/06/2023
100138217	CF	SAN ANTONIO	TX		12/14/2023	7.500	196,682		1,216				270,000	11/08/2023
100138220		NEW BRUNSWICK	NJ		12/14/2023	9.750	259,259		(177)				330,000	10/31/2023
100138222	CF	PEMBROKE PINES	FL		12/14/2023	8.375	302,567		(231)				590,990	11/01/2023
100138223	CF	KATY	TX		12/14/2023	9.375	258,397		(119)				330,000	10/30/2023
100138224	CF	LEXINGTON	SC		12/14/2023	8.625	196,385		(92)				260,000	10/27/2023
100138225	CF	DALLAS	TX		12/14/2023	8.250	355,886		385				661,000	11/07/2023
100138226		PRINCETON	TX		12/14/2023	8.125	150,126		371				400,000	10/30/2023
100138227	CF	FORT WORTH	TX		12/14/2023	8.625	141,978		(167)				250,000	11/07/2023
100138228	CF	OCALA	FL		12/14/2023	7.875	207,809		(19)				351,000	11/03/2023
100138233	CF	CEMENT CITY	MI		12/14/2023	8.000	208,235		696				300,000	10/27/2023
100138235	CF	ELLICOTT CITY	MD		12/14/2023	7.500	539,814		3,492				899,900	11/09/2023
100138236	CF	EDISON	NJ		12/14/2023	7.875	521,502		2,009				759,000	11/10/2023
100138237	CF	PHILADELPHIA	PA		12/14/2023	7.875	240,696		996				375,000	10/27/2023
100138239	CF	OAKLAND GARDENS	NY		12/14/2023	8.750	728,947		132				985,000	11/03/2023
100138241	CF	FRISCO	TX		12/14/2023	7.750	390,038		1,907				835,000	10/24/2023
100138242	CF	KISSIMMEE	FL		12/14/2023	8.875	275,675		(137)				370,000	10/10/2023
100138243		DAVENPORT	FL		12/14/2023	7.750	236,250		191				380,000	10/31/2023
100138245	CF	DAYTON	TX		12/14/2023	9.000	279,904		(51)				335,000	10/27/2023
100138247	CF	WEATHERFORD	TX		12/14/2023	11.375	347,830		(119)				440,000	11/21/2023
100138249	CF	GARDEN GROVE	CA		12/15/2023	7.875	583,584		(202)				853,000	09/15/2023
100138250	CF	WESTMINSTER	CA		12/15/2023	7.375	493,453		(52)				895,000	10/05/2023
100138251	CF	GARDEN GROVE	CA		12/15/2023	7.375	253,956		(64)				995,000	10/04/2023
100138252	CF	LITHOPOLIS	OH		12/15/2023	7.750	306,511		(69)				445,000	11/16/2023
100138254	CF	MIAMI BEACH	FL		12/15/2023	8.250	1,124,326		(190)				1,546,000	11/07/2023
100138255	CF	ANTIOCH	CA		12/15/2023	9.000	593,807		(125)				745,000	11/18/2023
100138256	CF	MIAMI	FL		12/15/2023	8.375	610,681		(177)				990,000	11/17/2023
100138260	CF	HOUSTON	TX		12/15/2023	8.875	1,088,027		(198)				1,700,000	11/09/2023
100138262	CF	KING CITY	CA		12/15/2023	8.500	554,626		49				755,000	10/12/2023
100138264	CF	NORWALK	CA		12/15/2023	9.625	626,596		(3,582)				760,000	09/15/2023
100138265		HOLLYWOOD	FL		12/15/2023	9.000	526,171		44				1,236,000	10/10/2023
100138267	CF	TUCSON	AZ		12/15/2023	9.000	281,796		37				324,000	10/18/2023
100138268		DENVER	CO		12/15/2023	9.250	244,372		(202)				449,000	10/20/2023
100138269	CF	CAPE CORAL	FL		12/15/2023	9.000	318,512		(56)				400,000	10/19/2023
100138272		MILLERTON	NY		12/15/2023	8.500	242,245		107				360,000	09/12/2023
100138273		RANCHO MISSION VIEJO	CA		12/15/2023	7.990	308,996						1,000,000	09/01/2023
100138274	CF	BELLEVUE	WA		12/18/2023	10.500	384,863		(192)				470,000	11/29/2023
100138277	CF	SAN ANTONIO	TX		12/18/2023	10.500	158,111		(135)				262,000	11/02/2023
100138279	CF	SPRING	TX		12/18/2023	9.000	156,407		(525)				307,000	10/25/2023
100138280	CF	CINNAMINSON	NJ		12/18/2023	9.750	342,438		(14)				463,000	11/24/2023
100138281	CF	OCOEE	FL		12/18/2023	10.500	268,971		(82)				335,000	11/14/2023
100138284	CF	VANCOUVER	WA		12/18/2023	7.625	399,590		171				550,000	10/25/2023
100138285	CF	MOSELEY	VA		12/18/2023	7.875	276,054		(81)				372,000	11/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138286	CF	ANNA	TX		12/18/2023	6.990	125,006		(36)				382,000	10/26/2023
100138287	CF	CHARLOTTE	NC		12/18/2023	8.375	273,647		151				352,000	11/13/2023
100138288	CF	ANNA	TX		12/18/2023	7.500	81,904		21				381,000	10/30/2023
100138289	CF	ANNA	TX		12/18/2023	7.990	295,273		(150)				405,000	11/06/2023
100138290	CF	MELISSA	TX		12/18/2023	7.375	232,896		36				415,000	10/26/2023
100138291	CF	SAINT CLOUD	FL		12/18/2023	7.125	221,141		(42)				440,000	10/26/2023
100138292	CF	ROUND ROCK	TX		12/18/2023	7.625	259,809		(340)				456,000	10/27/2023
100138293	CF	TEMECULA	CA		12/18/2023	7.990	421,691		(16)				573,000	11/20/2023
100138294	CF	GEORGETOWN	TX		12/18/2023	7.625	266,562		(144)				389,000	10/31/2023
100138295	CF	HERMITAGE	TN		12/18/2023	7.990	298,550		(73)				415,000	10/23/2023
100138297	CF	BLUE RIDGE	GA		12/18/2023	7.500	363,841		(209)				733,000	10/31/2023
100138299	CF	HERMITAGE	TN		12/18/2023	7.625	310,545		105				425,000	10/24/2023
100138300	CF	ARGYLE	TX		12/18/2023	7.750	298,958		(263)				478,000	10/30/2023
100138301	CF	COLORADO SPRINGS	CO		12/18/2023	7.625	496,996		(226)				803,000	10/31/2023
100138302	CF	DAWSONVILLE	GA		12/18/2023	7.990	269,710		60				384,000	11/29/2023
100138303	CF	OCEAN VIEW	DE		12/18/2023	7.990	385,576		(347)				830,000	10/25/2023
100138304	CF	MYRTLE BEACH	SC		12/18/2023	6.500	235,329		552				334,000	11/16/2023
100138305	CF	WILMINGTON	DE		12/18/2023	7.990	247,094		18				319,000	10/31/2023
100138307	CF	PITTSBORO	NC		12/18/2023	7.990	314,743		(6)				410,000	10/27/2023
100138308	CF	FORT PIERCE	FL		12/18/2023	7.625	51,095		(276)				329,000	11/07/2023
100138309	CF	GREAT CACAPON	WV		12/18/2023	7.625	200,770		(67)				285,000	11/01/2023
100138312	CF	RALEIGH	NC		12/18/2023	7.625	235,038		(135)				342,000	11/06/2023
100138313	CF	MIDLOTHIAN	VA		12/18/2023	7.625	236,479		(172)				415,000	11/03/2023
100138314	CF	BRADENTON	FL		12/18/2023	5.875	299,971		847				559,000	10/26/2023
100138317	CF	GRANBURY	TX		12/18/2023	6.990	243,457		168				335,000	11/01/2023
100138319	CF	PETERBOROUGH	NH		12/18/2023	8.625	202,789		(595)				339,000	10/27/2023
100138321		BEND	OR		12/18/2023	7.990	300,045		(124)				570,000	10/30/2023
100138322	CF	SAN DIEGO	CA		12/18/2023	7.375	437,349		364				610,000	10/25/2023
100138323	CF	AUBURNDALE	FL		12/18/2023	6.875	211,700		125				345,000	11/01/2023
100138324	CF	CHARLOTTE	NC		12/18/2023	6.990	258,474		325				365,000	11/10/2023
100138325	CF	TUCSON	AZ		12/18/2023	7.750	216,218		130				300,000	10/11/2023
100138328	CF	BRIDGEWATER	MA		12/18/2023	7.990	333,391		176				432,000	10/27/2023
100138330	CF	SANTA ANA	CA		12/18/2023	7.990	424,664		(693)				1,200,000	11/03/2023
100138331	CF	CHARLOTTE	NC		12/18/2023	8.625	340,012		(161)				428,000	11/02/2023
100138333	CF	COLLEGE POINT	NY		12/18/2023	2.875	510,278		6,039				940,000	10/29/2023
100138335	CF	TEMECULA	CA		12/18/2023	7.625	326,531		(341)				565,000	11/21/2023
100138336	CF	ANNA	TX		12/18/2023	7.500	249,245		(59)				360,000	10/31/2023
100138337	CF	PORT ORCHARD	WA		12/18/2023	6.500	266,519		379				829,000	10/30/2023
100138338	CF	ANNA	TX		12/18/2023	7.500	161,961		(58)				409,900	10/26/2023
100138339	CF	BRASELTON	GA		12/18/2023	6.990	298,636		112				458,900	10/27/2023
100138340	CF	CHICAGO	IL		12/18/2023	7.990	279,702		(177)				375,000	10/26/2023
100138342	CF	FORT PIERCE	FL		12/18/2023	6.875	207,816		180				313,000	10/27/2023
100138343	CF	CAPE CORAL	FL		12/18/2023	7.990	302,055		(47)				445,000	11/01/2023
100138346	CF	BAKERSFIELD	CA		12/18/2023	8.625	245,626		(197)				375,000	10/27/2023
100138347	CF	FORT PIERCE	FL		12/18/2023	7.990	232,147		(119)				313,000	10/31/2023
100138348	CF	PRINCETON	MA		12/18/2023	8.998	2,543,188		(188)				3,950,000	11/07/2023
100138349	CF	HAMPSTEAD	NC		12/18/2023	8.999	361,545		12				500,000	11/08/2023
100138350	CF	WASHINGTON	DC		12/18/2023	9.749	492,718		(499)				670,000	11/13/2023
100138351		BIG BEAR LAKE	CA		12/18/2023	8.499	1,383,180		(272)				1,850,000	11/08/2023
100138352	CF	PAULSBORO	NJ		12/18/2023	11.874	134,041		(95)				160,000	11/13/2023
100138353	CF	BOCA RATON	FL		12/18/2023	8.749	802,857		(101)				1,015,000	11/21/2023
100138354	CF	BIG SANDY	TX		12/18/2023	8.874	348,624		(323)				480,000	11/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138355	CF	INDEPENDENCE	MO		12/18/2023	8.874	115,596		(68)				175,000	11/14/2023
100138357	CF	NEWPORT NEWS	VA		12/18/2023	8.249	163,522		(40)				236,000	11/16/2023
100138358	CF	BALTIMORE	MD		12/18/2023	8.499	137,796		(56)				200,000	11/08/2023
100138360	CF	DRIFTWOOD	TX		12/18/2023	8.374	1,599,085		(712)				2,200,000	11/10/2023
100138362	CF	JAMUL	CA		12/18/2023	8.874	961,128		(238)				1,200,000	11/09/2023
100138363	CF	KATY	TX		12/18/2023	8.749	191,468		81				265,000	11/15/2023
100138364		INDIANAPOLIS	IN		12/18/2023	9.124	142,158		(72)				200,000	11/09/2023
100138365	CF	PATTERSON	NY		12/18/2023	9.249	216,659		(167)				300,000	11/14/2023
100138366	CF	BREWSTER	NY		12/18/2023	9.624	243,356		(138)				340,000	11/14/2023
100138369	CF	NEW HAVEN	CT		12/18/2023	8.124	149,189		(49)				400,000	11/06/2023
100138370	CF	PANAMA CITY	FL		12/18/2023	10.999	134,648		(131)				168,000	11/14/2023
100138371	CF	MANCHESTER	MD		12/18/2023	8.874	397,247		(171)				500,000	11/07/2023
100138372	CF	CHESTER	MD		12/18/2023	8.749	605,234		(239)				757,000	11/10/2023
100138373	CF	PHILADELPHIA	PA		12/18/2023	11.749	241,421		(201)				330,000	11/10/2023
100138374	CF	SOUTHBRIDGE	MA		12/18/2023	10.749	296,408		(154)				385,000	10/31/2023
100138375	CF	EAST STROUDSBURG	PA		12/18/2023	8.874	297,886		(145)				398,000	11/08/2023
100138376	CF	INDIAN TRAIL	NC		12/18/2023	8.499	126,961		(73)				450,000	11/09/2023
100138377	CF	MOBILE	AL		12/18/2023	8.999	103,875		(95)				152,000	11/08/2023
100138378		MIAMI	FL		12/18/2023	8.749	298,357		(186)				450,000	11/14/2023
100138379	CF	SAUGUS	MA		12/18/2023	8.624	399,436		90				560,000	11/09/2023
100138382	CF	WAUKESHA	WI		12/18/2023	8.874	459,123		(121)				580,000	11/17/2023
100138383		ROCKY POINT	NY		12/18/2023	8.499	428,024		82				550,000	11/10/2023
100138384		CAPE CORAL	FL		12/18/2023	8.124	376,726		(56)				490,000	11/10/2023
100138387	CF	METAIRIE	LA		12/18/2023	9.249	151,921		(98)				323,000	11/14/2023
100138388	CF	FORNEY	TX		12/18/2023	8.874	313,645		(182)				385,000	11/17/2023
100138390	CF	CANOGA PARK	CA		12/18/2023	9.749	637,983		(141)				900,000	11/17/2023
100138393	CF	EL CAJON	CA		12/18/2023	9.249	541,297		(212)				710,000	11/09/2023
100138394		PRAIRIE VILLAGE	KS		12/18/2023	8.499	205,201		(27)				410,000	11/08/2023
100138395	CF	KNOXVILLE	TN		12/18/2023	7.999	182,982		(1)				352,000	11/17/2023
100138396	CF	ATLANTA	GA		12/18/2023	7.999	141,180		(35)				281,000	11/10/2023
100138397	CF	BROOKLYN	NY		12/18/2023	7.375	965,773		613				5,750,000	10/25/2023
100138399		COLUMBUS	OH		12/18/2023	8.999	6,996		(173)				450,000	11/09/2023
100138400	CF	HOUSTON	TX		12/18/2023	8.990	183,283		(89)				320,000	09/22/2023
100138401	CF	FORT WORTH	TX		12/18/2023	8.749	268,214		(176)				363,000	11/20/2023
100138403		BOWIE	MD		12/18/2023	9.375	322,180		(247)				455,000	11/01/2023
100138408	CF	RIVERSIDE	CA		12/18/2023	8.000	384,792		(24)				770,000	08/25/2023
100138413	CF	INDIALANTIC	FL		12/18/2023	8.250	479,571		(42)				695,000	09/11/2023
100138415		WESLEY CHAPEL	FL		12/18/2023	8.999	119,364		(76)				230,000	10/31/2023
100138418	CF	HENDERSON	NV		12/18/2023	8.500	466,509		(110)				615,000	09/29/2023
100138420	CF	HIALEAH	FL		12/18/2023	8.375	512,122		(160)				640,000	10/10/2023
100138421	CF	NAVARRE	FL		12/18/2023	8.875	305,285		(193)				400,000	08/17/2023
100138422	CF	CHESAPEAKE	VA		12/18/2023	8.375	264,865		(98)				358,000	08/30/2023
100138425	CF	TAMARAC	FL		12/18/2023	8.500	310,023		(130)				385,000	10/11/2023
100138428	CF	SAN ANTONIO	TX		12/18/2023	9.125	295,707		(226)				360,000	10/10/2023
100138431	CF	NORTH HAVEN	CT		12/18/2023	9.499	180,776		(50)				367,000	11/07/2023
100138433		LOS ANGELES	CA		12/18/2023	8.375	894,978		11				1,250,000	11/03/2023
100138434	CF	GIBSONTON	FL		12/18/2023	8.749	277,319		(115)				410,000	11/03/2023
100138435	CF	STRATFORD	NJ		12/18/2023	8.999	207,801		(197)				309,000	10/16/2023
100138437		HIGHTSTOWN	NJ		12/18/2023	8.499	278,086		(42)				350,000	11/01/2023
100138438	CF	SAN BERNARDINO	CA		12/18/2023	11.874	442,759		(236)				535,000	10/30/2023
100138439	CF	EAST ORANGE	NJ		12/18/2023	10.999	396,488		(1)				510,000	11/10/2023
100138440		MONTGOMERY	AL		12/18/2023	9.874	78,810		(69)				96,000	10/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138443	CF	PANAMA CITY BEACH	FL		12/19/2023	8.999	304,949		(152)				440,000	11/21/2023
100138445	CF	CUMMING	GA		12/19/2023	7.999	830,250		(251)				1,310,000	11/15/2023
100138447	CF	LAS VEGAS	NV		12/19/2023	8.625	368,259		(129)				477,000	11/17/2023
100138449	CF	MILWAUKEE	WI		12/19/2023	9.999	112,846		(44)				158,000	11/17/2023
100138450	CF	TUCSON	AZ		12/19/2023	9.500	367,684		(88)				480,000	11/13/2023
100138638	CF	BAL HARBOUR	FL		02/02/2024	9.375	627,898		(620)				1,830,000	12/19/2023
100138639	CF	FREDERICKSBURG	TX		02/02/2024	8.000	387,722		(211)				482,500	01/05/2024
100138642		MIAMI GARDENS	FL		02/02/2024	10.625	122,882		(209)				185,000	12/12/2023
100138643		AUSTIN	TX		02/02/2024	10.750	364,810		(272)				450,000	12/20/2023
100138644	CF	GRAND RAPIDS	MI		02/02/2024	9.250	189,325		(194)				241,000	12/14/2023
100138648		RICHMOND	VA		02/02/2024	9.875	287,934		(328)				398,000	12/08/2023
100138649	CF	SOUTH EUCLID	OH		02/02/2024	8.625	145,554		(143)				217,000	12/12/2023
100138652		NORTH RIVERSIDE	IL		02/02/2024	8.500	306,654		(128)				520,000	12/12/2023
100138653		GOLDSBORO	NC		02/02/2024	10.875	137,038		(209)				192,000	12/15/2023
100138654		MADISON	TN		02/02/2024	9.125	270,774		(127)				330,000	12/13/2023
100138656		DAVIE	FL		02/02/2024	9.750	884,119		(1,005)				2,150,000	12/12/2023
100138658	CF	SOUTH DAYTONA	FL		02/02/2024	9.500	251,939		(344)				314,000	12/08/2023
100138659	CF	WAYNESVILLE	OH		02/02/2024	8.625	113,695		(124)				149,000	12/21/2023
100138662	CF	MAPLETON	UT		02/02/2024	7.625	1,195,586		216				1,850,000	12/21/2023
100138665	CF	FORT WORTH	TX		02/02/2024	9.750	398,551		(284)				429,000	12/12/2023
100138666	CF	LEANDER	TX		02/02/2024	8.625	365,945		(303)				452,000	12/20/2023
100138667	CF	MANHATTAN BEACH	CA		02/02/2024	9.125	2,190,373		(1,147)				3,075,000	12/11/2023
100138668		COLUMBUS	OH		02/02/2024	9.625	133,653		(76)				155,000	12/18/2023
100138673	CF	TAMPA	FL		02/02/2024	9.625	132,298		(200)				182,000	12/06/2023
100138674	CF	MIAMI	FL		02/02/2024	9.250	659,009		(589)				845,000	12/08/2023
100138678	CF	SACRAMENTO	CA		02/02/2024	8.750	431,201		(325)				625,000	12/19/2023
100138679	CF	BOCA RATON	FL		02/02/2024	8.000	959,208		(283)				1,227,000	12/22/2023
100138680	CF	LUBBOCK	TX		02/02/2024	9.375	139,978		(201)				174,000	12/13/2023
100138682	CF	HOWELL	NJ		02/02/2024	8.875	210,397		(457)				320,000	12/08/2023
100138685	CF	KISSIMMEE	FL		02/02/2024	8.750	317,669		(183)				390,000	12/12/2023
100138689		OAK RIDGE	TN		02/02/2024	9.250	213,568		(217)				266,000	12/08/2023
100138690	CF	TAMPA	FL		02/02/2024	7.750	723,917		(160)				916,000	12/13/2023
100138691	CF	BAKERSFIELD	CA		02/02/2024	7.250	328,057		(45)				730,000	12/08/2023
100138693		HOUSTON	TX		02/02/2024	10.625	297,596		(399)				670,000	12/12/2023
100138695	CF	WOODBURY	CT		02/02/2024	7.625	597,531		(157)				1,000,000	12/18/2023
100138696		SAN ANTONIO	TX		02/02/2024	9.625	346,095		(360)				475,000	12/11/2023
100138698	CF	AUSTIN	TX		02/02/2024	8.625	1,149,190		(748)				1,505,000	12/18/2023
100138699	CF	LONG BEACH	CA		02/02/2024	7.625	988,533		(153)				1,360,500	12/18/2023
100138701	CF	ORMOND BEACH	FL		02/02/2024	8.625	397,117		(74)				450,000	12/14/2023
100138703	CF	MELISSA	TX		02/02/2024	9.125	287,813		(385)				350,000	12/15/2023
100138704	CF	FRESNO	CA		02/02/2024	9.375	423,462		(147)				510,000	12/15/2023
100138706	CF	PAW PAW	IL		02/02/2024	9.250	214,916		(144)				343,000	12/07/2023
100138707		PHILADELPHIA	PA		02/02/2024	8.750	203,193		(180)				269,000	12/15/2023
100138708	CF	LOS ANGELES (VAN NUYS AREA)	CA		02/02/2024	7.875	272,692		(153)				500,000	12/22/2023
100138709	CF	SPRING	TX		02/02/2024	9.125	259,641		(210)				295,000	12/15/2023
100138712	CF	SAN TAN VALLEY	AZ		02/02/2024	10.250	430,211		(132)				501,000	12/14/2023
100138713	CF	MAPLETON	UT		02/02/2024	7.750	256,705		(120)				525,000	12/15/2023
100138714	CF	ROUND ROCK	TX		02/02/2024	8.125	286,083		(115)				375,000	12/12/2023
100138715	CF	ORLANDO	FL		02/02/2024	9.500	192,713		(100)				225,000	12/29/2023
100138716	CF	HOUSTON	TX		02/02/2024	9.250	399,591		(437)				475,000	12/11/2023
100138719	CF	KISSIMMEE	FL		02/02/2024	8.625	251,932		(290)				375,000	12/08/2023
100138723	CF	DUNDEE	FL		02/02/2024	9.000	293,682		(340)				372,000	12/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138725		SAINT CLOUD	MN		02/02/2024	9.375	143,811		(114)				218,000	12/13/2023
100138726	CF	DEL VALLE	TX		02/02/2024	8.875	299,321		(242)				369,000	12/13/2023
100138729		BRIDGEPORT	CT		02/02/2024	9.500	414,268		(220)				550,000	12/07/2023
100138730	CF	MIAMI	FL		02/02/2024	8.500	579,509		(324)				950,000	01/08/2024
100138731		SACRAMENTO	CA		02/02/2024	8.125	284,511		(35)				401,500	01/05/2024
100138733	CF	PARKER	CO		02/02/2024	9.500	1,033,838		(366)				1,415,000	12/08/2023
100138735	CF	NEWPORT BEACH	CA		02/02/2024	9.500	474,756		(275)				625,000	01/02/2024
100138738	CF	CAPE CORAL	FL		02/02/2024	7.750	369,698		(19)				502,000	12/22/2023
100138739	CF	BOCA RATON	FL		02/02/2024	8.250	233,716		(240)				591,000	12/22/2023
100138740	CF	AURORA	CO		02/02/2024	7.250	514,742		75				725,000	12/28/2023
100138741	CF	OJAI	CA		02/02/2024	8.250	1,443,279		(422)				1,805,000	12/22/2023
100138742		SAN MARINO	CA		02/02/2024	8.125	706,609		(286)				2,380,000	01/02/2024
100138743	CF	VACAVILLE	CA		02/02/2024	8.375	484,692		(232)				640,000	12/19/2023
100138744	CF	MILWAUKIE	OR		02/02/2024	7.875	298,172		(67)				428,000	12/18/2023
100138747		CONWAY	AR		02/02/2024	8.250	124,716		(54)				165,000	12/29/2023
100138748		SCOTTSDALE	AZ		02/02/2024	8.750	592,244		(28)				790,000	12/15/2023
100138749	CF	FRESNO	CA		02/02/2024	8.375	224,604		(252)				425,000	12/15/2023
100138750		EL CAJON	CA		12/21/2023	8.750	241,269		(89)				390,000	10/13/2023
100138751		SPANISH FORK	UT		12/21/2023	8.750	624,405		(70)				808,000	10/23/2023
100138752		CHARLOTTE	NC		12/21/2023	8.500	331,372		(50)				557,000	10/20/2023
100138753	CF	CHARLOTTE	NC		12/21/2023	10.750	264,948		(173)				320,000	10/10/2023
100138755	CF	WEST HARTFORD	CT		12/21/2023	10.375	201,661		(58)				255,000	10/20/2023
100138756		PARRISH	FL		12/21/2023	8.500	321,920		(9)				428,000	09/06/2023
100138757	CF	AUSTIN	TX		12/21/2023	8.625	365,545		(203)				452,000	11/01/2023
100138758	CF	MISSOURI CITY	TX		12/21/2023	8.990	607,593		(216)				822,000	11/16/2023
100138761	CF	DAVENPORT	FL		12/21/2023	8.125	322,217		85				418,000	10/23/2023
100138766		FARMERS BRNCH	TX		12/21/2023	11.625	292,931		(290)				366,000	10/30/2023
100138767	CF	CORONADO	CA		12/21/2023	7.990	1,862,778		108				2,675,000	11/13/2023
100138768	CF	PALM BAY	FL		12/21/2023	11.875	278,292		(6)				350,000	11/01/2023
100138769	CF	LOCKHART	TX		12/21/2023	9.500	247,792		(308)				294,000	10/31/2023
100138770	CF	DOWNSVILLE	LA		12/21/2023	9.500	838,365		177				1,120,000	11/03/2023
100138772	CF	SUGAR LAND	TX		12/21/2023	9.990	540,788		(368)				660,000	11/15/2023
100138773	CF	ANTIOCH	TN		12/21/2023	10.375	317,789		(88)				410,000	10/17/2023
100138774	CF	PROSPER	TX		12/21/2023	9.250	837,511		(273)				1,110,000	11/03/2023
100138775	CF	COLUMBUS	OH		12/21/2023	9.750	127,251		(158)				220,000	10/31/2023
100138776	CF	IRVINE	CA		12/21/2023	10.875	753,472		(261)				873,556	11/20/2023
100138779	CF	MASCOTTE	FL		12/21/2023	8.625	166,161		(134)				355,000	11/03/2023
100138780	CF	LEXINGTON	KY		12/21/2023	10.125	399,032		(178)				490,000	11/14/2023
100138781	CF	PROSPER	TX		12/21/2023	9.500	1,525,429		(745)				1,891,000	11/03/2023
100138782		SANFORD	FL		12/21/2023	9.500	231,699		(218)				296,000	11/17/2023
100138787	CF	TERRELL	NC		12/21/2023	7.625	267,186		(131)				355,000	10/17/2023
100138788	CF	LAKE ARIEL	PA		12/21/2023	7.500	241,012		(120)				320,000	10/20/2023
100138790	CF	SANGER	TX		12/21/2023	8.000	251,872		(145)				333,000	10/31/2023
100138792	CF	TACOMA	WA		12/21/2023	7.500	304,049		(147)				480,000	10/11/2023
100138793	CF	COLUMBUS	OH		12/21/2023	7.500	268,823		(128)				375,000	10/13/2023
100138794	CF	ALLENTOWN	PA		12/21/2023	7.875	224,293		(56)				286,000	10/27/2023
100138795	CF	NEWPORT	NC		12/21/2023	8.125	210,873		(134)				280,000	10/13/2023
100138797	CF	GLEN ALLEN	VA		12/21/2023	7.625	247,025		(83)				340,000	09/25/2023
100138798	CF	BALTIMORE	MD		12/21/2023	8.000	242,121		(98)				330,000	10/13/2023
100138799	CF	FORT WORTH	TX		12/21/2023	8.125	226,319		(113)				321,000	10/30/2023
100138800	CF	DREXEL HILL	PA		12/21/2023	7.500	213,258		(116)				285,000	11/02/2023
100138801	CF	GRANITEVILLE	SC		12/21/2023	7.500	203,847		5				265,000	09/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138803	CF	CANYON LAKE	TX		12/21/2023	7.990	487,403		(171)				674,000	10/04/2023
100138805	CF	HOWELL	NJ		12/21/2023	7.990	315,799		(128)				420,000	10/12/2023
100138806	CF	HEPHZIBAH	GA		12/21/2023	7.500	211,307		(119)				282,000	10/31/2023
100138807	CF	MINNEAPOLIS	MN		12/21/2023	7.990	208,561		(70)				265,000	10/11/2023
100138808	CF	JOSHUA TREE	CA		12/21/2023	8.000	204,322		(113)				310,000	10/25/2023
100138809	CF	LAS VEGAS	NV		12/21/2023	8.125	484,039		(262)				640,000	10/24/2023
100138810	CF	LAWRENCEVILLE	GA		12/21/2023	7.990	276,988		(113)				410,000	10/31/2023
100138811	CF	INDIANAPOLIS	IN		12/21/2023	7.875	274,977		(127)				375,000	10/20/2023
100138812	CF	SANTA ANA	CA		12/21/2023	7.500	560,112		(229)				870,000	10/03/2023
100138813	CF	BERKELEY	CA		12/21/2023	7.625	768,233		(347)				1,100,000	09/26/2023
100138814	CF	NAVARRE	FL		12/21/2023	8.125	255,032		(143)				354,000	09/22/2023
100138816	CF	DECATUR	TX		12/21/2023	8.125	203,238		(117)				275,000	09/21/2023
100138820		RIVERVIEW	FL		12/21/2023	7.875	459,404		(5)				552,000	09/29/2023
100138822	CF	TAYLOR	PA		12/21/2023	7.990	212,790		(142)				285,000	09/26/2023
100138825		KINGSLAND	TX		12/21/2023	8.125	687,448		(78)				819,000	11/02/2023
100138827	CF	NEW ORLEANS	LA		12/21/2023	7.625	243,787		(128)				365,000	09/22/2023
100138829	CF	LAFAYETTE	LA		12/21/2023	7.875	234,657		(122)				320,000	10/06/2023
100138830	CF	WESTON	TX		12/21/2023	7.625	292,805		(170)				415,000	10/31/2023
100138831		SUMTERVILLE	FL		12/21/2023	7.875	152		(2)				256,000	09/29/2023
100138832	CF	DENISON	TX		12/21/2023	7.990	207,617		(66)				355,000	10/10/2023
100138834	CF	GRAND RAPIDS	MI		12/21/2023	8.125	261,939		(75)				345,000	11/07/2023
100138837	CF	FORT WORTH	TX		12/21/2023	8.125	321,945		(104)				540,000	09/29/2023
100138841	CF	CORCORAN	CA		12/21/2023	7.990	254,931		(147)				336,000	10/28/2023
100138842	CF	TAMPA	FL		12/21/2023	7.990	227,409		(133)				300,000	10/27/2023
100138843	CF	JEFFERSON	NC		12/21/2023	8.000	280,134		(101)				385,000	10/05/2023
100138844	CF	ABILENE	TX		12/21/2023	7.625	202,931		(124)				272,000	10/06/2023
100138845	CF	RICHMOND	VA		12/21/2023	7.625	238,401		(125)				316,000	10/13/2023
100138847	CF	NORTH PLAINFIELD	NJ		12/21/2023	7.875	317,955		(166)				450,000	09/29/2023
100138848	CF	ROME	GA		12/21/2023	6.990	199,645		(68)				281,000	10/12/2023
100138850	CF	WEST PARK	FL		12/21/2023	8.125	405,185		(142)				540,000	10/13/2023
100138851	CF	MCALLEN	TX		12/21/2023	7.625	214,509		(70)				271,400	10/16/2023
100138852	CF	DULUTH	GA		12/21/2023	7.750	250,307		(104)				341,000	10/16/2023
100138853	CF	LEHIGHTON	PA		12/21/2023	7.500	255,212		(110)				340,000	10/11/2023
100138854	CF	DAVENPORT	FL		12/21/2023	8.125	222,897		(109)				297,000	10/10/2023
100138855	CF	PENSACOLA	FL		12/21/2023	7.625	219,522		(130)				290,000	10/10/2023
100138856	CF	TOLEDO	OH		12/21/2023	8.125	221,010		(96)				327,000	10/11/2023
100138857	CF	HOLIDAY	FL		12/21/2023	7.500	203,182		(98)				300,000	10/17/2023
100138858	CF	SPRINGFIELD	MA		12/21/2023	7.990	209,342		(119)				306,000	10/10/2023
100138859	CF	GEORGETOWN	TX		12/21/2023	7.990	311,192		(176)				450,000	10/20/2023
100138860	CF	MISSOURI CITY	TX		12/21/2023	7.625	205,884		(100)				274,000	10/20/2023
100138861	CF	CLEVELAND HEIGHTS	OH		12/21/2023	7.875	220,921		(106)				296,000	10/17/2023
100138862	CF	ANNA	TX		12/21/2023	7.990	271,330		(82)				340,000	10/23/2023
100138863	CF	DALLAS	TX		12/21/2023	7.624	480,790		(247)				683,000	10/16/2023
100138865	CF	WILMINGTON	DE		12/21/2023	8.125	296,181		(160)				396,000	10/17/2023
100138866	CF	WILMINGTON	DE		12/21/2023	8.125	257,982		(148)				395,000	10/17/2023
100138867	CF	KANSAS CITY	MO		12/21/2023	8.125	313,242		(135)				440,000	10/23/2023
100138868	CF	TAMPA	FL		12/21/2023	8.000	251,828		(135)				350,000	10/19/2023
100138869	CF	PANAMA CITY BEACH	FL		12/21/2023	8.125	265,479		(56)				362,000	10/25/2023
100138870	CF	BELLFLOWER	CA		12/21/2023	7.750	839,586		(311)				1,400,000	10/14/2023
100138871	CF	FORSYTH	GA		12/21/2023	7.990	291,341		(157)				390,000	10/25/2023
100138872	CF	MONROE	GA		12/21/2023	8.500	387,418		(184)				512,000	10/26/2023
100138873	CF	HESPERIA	CA		12/21/2023	7.875	287,678		(156)				445,000	10/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138874	CF	BIRMINGHAM	AL		12/21/2023	8.500	249,511		(262)				380,000	10/21/2023
100138876	CF	NASHVILLE	TN		12/21/2023	8.500	441,499		(129)				589,000	10/25/2023
100138878	CF	JACKSONVILLE	FL		12/21/2023	7.375	223,896		(72)				308,000	10/24/2023
100138879	CF	VICTORIA	TX		12/21/2023	7.999	264,827		(111)				352,000	10/12/2023
100138880	CF	HURON	OH		12/21/2023	7.625	293,977		(201)				595,000	10/18/2023
100138881	CF	TEHACHAPI	CA		12/21/2023	8.375	452,883		(172)				610,000	10/24/2023
100138882	CF	FORNEY	TX		12/21/2023	7.499	386,767		(91)				520,000	10/20/2023
100138883	CF	CASTROVILLE	CA		12/21/2023	8.500	734,451		(384)				1,085,000	10/30/2023
100138885	CF	EUREKA	MO		12/21/2023	8.625	248,723		(142)				386,000	10/27/2023
100138889		CHICAGO	IL		12/21/2023	8.000	189		(5)				390,000	10/27/2023
100138890	CF	INDIANAPOLIS	IN		12/21/2023	8.625	285,239		(164)				375,000	11/01/2023
100138891	CF	LIVINGSTON	MT		12/21/2023	8.625	725,250		(194)				985,000	10/30/2023
100138892	CF	MARATHON	FL		12/21/2023	7.875	697,360		(164)				960,000	11/01/2023
100138895		PIGEON FORGE	TN		12/21/2023	8.374	620,344		(30)				807,000	11/01/2023
100138896	CF	HOUSTON	TX		12/21/2023	8.375	354,857		(153)				499,000	11/02/2023
100138897	CF	CEDAR PARK	TX		12/21/2023	7.625	316,448		(156)				445,000	10/16/2023
100138898	CF	COLUMBUS	OH		12/21/2023	7.990	310,443		(165)				490,000	11/01/2023
100138899	CF	MCGAHEYSVILLE	VA		12/21/2023	8.125	335,628		(172)				480,000	10/27/2023
100138902	CF	ANN ARBOR	MI		12/21/2023	8.125	453,679		(82)				574,000	11/08/2023
100138903	CF	CLERMONT	FL		12/21/2023	8.625	307,115		(70)				390,000	11/06/2023
100138904	CF	KNIGHTDALE	NC		12/21/2023	8.375	271,589		(122)				360,000	11/08/2023
100138905	CF	FORT LAUDERDALE	FL		12/21/2023	8.250	255,086		(139)				355,000	11/03/2023
100138906	CF	ORLANDO	FL		12/21/2023	8.625	423,648		(81)				541,000	11/03/2023
100138909	CF	FRESNO	CA		12/21/2023	8.500	214,090		(87)				303,000	10/31/2023
100138910	CF	KNIGHTDALE	NC		12/21/2023	8.500	240,162		(117)				333,000	11/03/2023
100138911	CF	WETHERSFIELD	CT		12/21/2023	8.625	229,600		(83)				305,000	10/27/2023
100138912	CF	ASHEVILLE	NC		12/21/2023	8.500	677,732		(120)				910,000	11/01/2023
100138913	CF	SAINT AUGUSTINE BEACH	FL		12/21/2023	8.625	700,252		(352)				1,100,000	11/06/2023
100138914	CF	OAK ISLAND	NC		12/21/2023	8.500	397,754		(134)				535,000	11/03/2023
100138916	CF	EDINA	MN		12/21/2023	8.500	250,150		(139)				344,000	11/17/2023
100138917		PROVIDENCE VILLAGE	TX		12/21/2023	8.500	304,258		51				367,000	10/25/2023
100138919	CF	BERRYVILLE	VA		12/21/2023	8.625	346,761		(166)				458,000	11/03/2023
100138921	CF	ST CHARLES	IL		12/21/2023	8.625	243,823		(149)				364,000	11/08/2023
100138922	CF	HOUSTON	TX		12/21/2023	8.125	302,243		(143)				401,000	11/03/2023
100138923		WALDEN	NY		12/21/2023	10.980	289,570		21				300,000	04/17/2023
100138925		WASHINGTON	DC		12/21/2023	7.125	571,519		1,414				3,787,000	04/17/2023
100138927		PHILADELPHIA	PA		12/21/2023	7.750	332,234		311				265,000	08/15/2022
100138929		LUDLOW	MO		12/21/2023	8.500	29,077		(76)				200,000	04/13/2023
100138930		NEW CASTLE	PA		12/21/2023	9.500	39,829		(194)				100,000	04/10/2023
100138933		EDINBURG	TX		12/21/2023	8.370	58,389		(466)				150,000	05/16/2022
100138935		NEWPORTNEWS	VA		12/21/2023	7.875	140,885		(29)				242,000	05/16/2022
100138936		FRANKLIN	VA		12/21/2023	7.000	5,091		45				101,000	04/07/2023
100138937		RICEBORO	GA		12/21/2023	6.990	71,743		196				98,000	05/14/2022
100138940		LEBANON	PA		12/21/2023	8.540	138,149		(8)				200,000	05/14/2022
100138943		MONTICELLO	FL		12/21/2023	5.000	42,898		482				173,900	05/17/2022
100138944		SANDPOINT	ID		12/21/2023	4.750	117,035		535				555,000	05/16/2022
100138945		FORT PIERCE	FL		12/21/2023	5.000	31,472		226				260,000	04/09/2023
100138946		ORANGE PARK	FL		12/21/2023	6.000	33,351		217				190,000	07/19/2022
100138947		OKEECHOBEE	FL		12/21/2023	4.250	13,121		205				140,000	04/09/2023
100138949		MIRAMAR	FL		12/21/2023	3.625	213,066		1,864				420,000	05/14/2022
100138952		KANSAS CITY	KS		12/21/2023	5.125	63,968		466				165,000	06/03/2022
100138953		DADEVILLE	AL		12/21/2023	6.000	83,966		75				128,966	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138954		MIAMI	FL		12/21/2023	4.000	80,334		451				355,000	05/16/2022
100138955		UNION BRIDGE	MD		12/21/2023	4.625	210,491		1,325				385,000	05/16/2022
100138956		ROMEOVILLE	IL		12/21/2023	4.250	83,438		884				190,000	06/02/2022
100138958		BIRMINGHAM	AL		12/21/2023	6.625	49,455		279				227,500	06/03/2022
100138959		HOLLYWOOD	FL		12/21/2023	4.750	88,024		364				410,000	06/04/2022
100138960		MILLEVILLE	NJ		12/21/2023	6.500	105,134		284				175,000	05/16/2022
100138961		HOLLYWOOD	FL		12/21/2023	2.875	283,308		2,718				980,000	06/06/2022
100138963		HOLLYWOOD	FL		12/21/2023	3.125	285,128		1,952				647,000	06/08/2022
100138964		MIAMI	FL		12/21/2023	2.875	108,896		847				390,000	06/02/2022
100138965		BROOKLYN	NY		12/21/2023	7.750	263,082		527				1,150,000	04/10/2023
100138966		FLUSHING	NY		12/21/2023	7.875	365,451		945				2,375,000	04/17/2023
100138967		BROOKLYN	NY		12/21/2023	7.750	155,944		396				1,150,000	04/09/2023
100138969		OPA LOCKA	FL		12/21/2023	3.875	119,071		1,896				325,000	06/04/2022
100138971		MIAMI	FL		12/21/2023	6.125	35,263		80				235,000	06/04/2022
100138973		LOS ANGELES	CA		12/21/2023	6.750	215,563		899				1,920,000	04/08/2023
100138974		NEWPORT NEWS	VA		12/21/2023	7.600	105,399		75				195,000	06/04/2022
100138976		EWING	NJ		12/21/2023	4.125	102,619		802				286,000	05/16/2022
100138979		ALBANY	GA		12/21/2023	11.100	31,874		(315)				51,000	04/10/2023
100138980		SUNRISE	FL		12/21/2023	11.740	7,035		(144)				330,000	04/07/2023
100138981		DETROIT	MI		12/21/2023	11.560	31,866		(519)				86,000	04/08/2023
100138982		TEMECULA	CA		12/21/2023	6.375	283,693		420				1,250,000	04/09/2023
100138984		APOLLO BEACH	FL		12/21/2023	2.875	159,301		1,625				590,000	06/04/2022
100138985		OZONE PARK	NY		12/21/2023	6.500	367,163		3,809				865,000	04/09/2023
100138988		BETHEL	OH		12/21/2023	4.750	78,701		89				235,000	06/16/2022
100138989		JACKSONVILLE	FL		12/21/2023	5.590	70,893		549				230,000	06/03/2022
100138990		JEFFERSONVILLE	IN		12/21/2023	6.375	17,413		78				108,000	06/01/2022
100138991		UKIAH	CA		12/21/2023	6.375	75,551		280				450,000	06/06/2022
100138992		FAIR LAWN	NJ		12/21/2023	3.000	182,110		1,296				436,000	06/03/2022
100138994		CHICAGO	IL		12/21/2023	4.000	71,046		510				140,000	06/02/2022
100138995		ELYRIA	OH		12/21/2023	7.500	40,940		12				112,000	06/04/2022
100138996		TUCKER	GA		12/21/2023	4.125	324,821		2,977				735,000	04/08/2023
100138997		CHULUOTA	FL		12/21/2023	5.000	224,224		457				720,000	01/15/2025
100138998		HOLLYWOOD	FL		12/21/2023	3.000	151,280		1,184				385,000	06/05/2022
100138999		COLUMBUS	GA		12/21/2023	6.500	28,843		195				85,000	06/11/2022
100139001		BALTIMORE	MD		12/21/2023	8.500	91,299		549	580			240,000	04/07/2023
100139002		MIAMI	FL		12/21/2023	4.125	140,659		536				560,000	06/09/2022
100139003		WEST PALM BEACH	FL		12/21/2023	4.000	91,545		791				295,000	05/14/2022
100139004		ACWORTH	GA		12/21/2023	4.000	183,397		1,154				450,000	01/04/2022
100139005		WAYNE	WV		12/21/2023	7.500	69,106		22				123,989	05/12/2022
100139006		GLENWOOD	IL		12/21/2023	5.875	52,296		208				85,000	06/09/2022
100139007		NILES	OH		12/21/2023	6.875	31,573		414				42,000	06/11/2022
100139008		WILLIAMSTOWN	NJ		12/21/2023	4.000	88,380		252				180,000	06/03/2022
100139009		ORLANDO	FL		12/21/2023	4.500	114,352		818				378,000	05/16/2022
100139010		MIAMI	FL		12/21/2023	3.875	167,506		1,143				525,000	06/09/2022
100139011		SORRENTO	FL		12/21/2023	4.000	88,089		535				345,000	06/04/2022
100139012		FLUSHING	NY		12/21/2023	3.750	138,092		1,105				975,000	06/09/2022
100139013		PLAINFIELD	IL		12/21/2023	4.750	95,003		656				285,000	06/02/2022
100139014		BARTOW	FL		12/21/2023	2.875	92,749		877				300,000	06/01/2022
100139016		PEORIA	IL		12/21/2023	7.625	34,830		98				60,000	06/02/2022
100139019		GOLDEN	CO		12/22/2023	7.750	448,026		137				840,000	10/30/2023
100139021	CF	DOYLESTOWN	PA		12/22/2023	8.000	1,315,085		566				1,800,000	10/03/2023
100139023		GOLDEN	CO		12/22/2023	7.750	310,558		83				580,000	10/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139024	CF	KEAAU	HI		12/22/2023	7.875	652,830		547				900,000	10/10/2023
100139025	CF	CANYON COUNTRY	CA		12/22/2023	8.250	625,724		70				800,000	10/25/2023
100139028	CF	SAN ANTONIO	TX		12/22/2023	9.000	229,290		(58)				260,000	10/27/2023
100139029		LAWRENCEVILLE	GA		12/22/2023	9.875	606,429		219				700,000	10/26/2023
100139030	CF	EL SEGUNDO	CA		12/22/2023	8.625	1,586,394		(238)				2,300,000	09/27/2023
100139031	CF	EVERETT	WA		12/22/2023	8.625	247,882		(33)				315,000	10/18/2023
100139032	CF	FISHERS	IN		12/22/2023	8.990	300,880		9				434,000	10/26/2023
100139033		ROUND ROCK	TX		12/22/2023	9.750	336,284		(395)				630,000	10/23/2023
100139035	CF	SALINAS	CA		12/22/2023	8.125	722,142		18				1,165,000	11/02/2023
100139036		BURBANK	CA		12/22/2023	10.250	811,240		(192)				960,000	10/23/2023
100139039	CF	SAN BERNARDINO	CA		12/22/2023	9.375	466,021		(191)				615,000	10/27/2023
100139040	CF	PORT ORCHARD	WA		12/22/2023	9.250	211,155		(182)				410,000	10/25/2023
100139044	CF	ATLANTA	GA		12/22/2023	9.000	452,695		(54)				2,001,600	06/15/2025
100139045		SPRING LAKE	MI		12/22/2023	8.500	325,525		32				475,000	10/26/2023
100139046		DEERFIELD BEACH	FL		12/22/2023	8.625	241,789		(11)				367,000	11/03/2023
100139049	CF	REDWOOD CITY	CA		12/28/2023	8.499	258,630		(1)				1,050,000	11/27/2023
100139054	CF	NEW YORK	NY		12/28/2023	8.999	1,516,617		(295)				2,000,000	12/04/2023
100139055		MIAMI	FL		12/28/2023	8.999	354,550		3				492,000	11/29/2023
100139058	CF	NEW ROCHELLE	NY		12/28/2023	7.874	244,348		28				450,000	11/30/2023
100139060		BALTIMORE	MD		12/28/2023	8.499	166,005		(85)				272,000	11/30/2023
100139061	CF	FAIRFIELD	NJ		12/28/2023	9.249	237,405		(238)				760,000	11/30/2023
100139063		HOUSTON	TX		12/28/2023	8.999	150,381		(240)				240,500	11/30/2023
100139065		KANSAS CITY	MO		12/28/2023	9.624	135,030		(149)				164,000	11/27/2023
100139066	CF	DUDLEY	MA		12/28/2023	10.999	188,290		(144)				260,000	11/29/2023
100139067		MYRTLE BEACH	SC		12/28/2023	8.874	118,509		(78)				203,000	12/08/2023
100139068	CF	FALL RIVER	MA		12/28/2023	9.999	239,015		(128)				430,000	11/27/2023
100139069		SPRINGFIELD	MA		12/28/2023	8.624	160,248		(64)				265,000	12/06/2023
100139070	CF	PEMBROKE PINES	FL		12/28/2023	7.999	244,144		64				374,000	11/29/2023
100139071		WOODMERE	NY		12/28/2023	8.999	792,294		(670)				1,175,000	12/07/2023
100139073	CF	CINCINNATI	OH		12/28/2023	9.374	160,275		(76)				215,000	11/22/2023
100139075	CF	CYPRESS	TX		12/28/2023	8.624	477,936		(199)				615,000	11/22/2023
100139084	CF	LAS VEGAS	NV		12/28/2023	8.374	102,993		(49)				190,000	11/20/2023
100139086		BUHL	ID		12/28/2023	9.499	95,825		(192)				175,000	12/06/2023
100139090		DUNDALK	MD		12/28/2023	8.624	175,018		(116)				215,000	12/01/2023
100139092		HOLLYWOOD	FL		12/28/2023	8.624	89,818		(389)				630,000	12/07/2023
100139094	CF	SAN JUAN	TX		12/28/2023	9.374	134,523		(201)				315,000	12/01/2023
100139095	CF	SHELTON	CT		12/28/2023	8.000	341,646		(72)				760,000	12/06/2023
100139097	CF	NORTHRIDGE	CA		12/28/2023	8.624	1,022,372		(366)				1,270,000	12/01/2023
100139098	CF	SARASOTA	FL		12/28/2023	8.249	399,585		(112)				750,000	12/01/2023
100139102	CF	NEWBURGH	NY		12/28/2023	8.999	283,706		(167)				375,000	11/22/2023
100139104	CF	NEWBURGH	NY		12/28/2023	8.999	238,115		(161)				310,000	11/29/2023
100139108	CF	NEWBURGH	NY		12/28/2023	8.624	337,944		(104)				450,000	11/22/2023
100139109	CF	DALLAS	TX		12/28/2023	8.499	308,383		(147)				435,999	11/30/2023
100139110	CF	NEWBURGH	NY		12/28/2023	8.874	295,757		1				400,000	11/22/2023
100139111	CF	EL PASO	TX		12/28/2023	8.749	659,057		(228)				900,000	11/27/2023
100139112	CF	FORT WORTH	TX		12/28/2023	7.999	191,382		(51)				344,000	11/21/2023
100139113		CAPE CORAL	FL		12/28/2023	8.499	294,370		(1)				375,000	12/08/2023
100139115		FORNEY	TX		12/28/2023	8.465	217,903		(118)				327,000	11/21/2023
100139117	CF	RANDALLSTOWN	MD		12/28/2023	8.374	328,248		(115)				450,000	12/04/2023
100139118		SUMMERFIELD	FL		12/28/2023	9.124	180,473		(141)				250,000	11/22/2023
100139119	CF	BRONX	NY		12/28/2023	8.999	774,212		(431)				950,000	12/07/2023
100139120		MIAMI	FL		12/28/2023	8.374	251,789		(240)				420,000	12/05/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139122		MIAMI	FL		12/28/2023	8.999	348,253		(139)				492,000	11/30/2023
100139123	CF	MARIETTA	GA		12/28/2023	9.249	369,239		(162)				565,000	12/04/2023
100139124	CF	TRAVELERS REST	SC		12/28/2023	8.125	281,810		1,993				390,000	09/06/2023
100139129		TUCSON	AZ		12/28/2023	9.999	151,304		(192)				202,000	12/08/2023
100139131	CF	SPANISH FORK	UT		12/28/2023	9.124	230,269		(150)				485,000	11/29/2023
100139134	CF	SAN BERNARDINO	CA		12/28/2023	9.750	607,813		(179)				768,000	11/28/2023
100139135	CF	UPPER MARLBORO	MD		12/28/2023	8.999	218,179		(21)				285,000	11/27/2023
100139136	CF	HAZLET	NJ		12/28/2023	9.374	336,003		(206)				505,000	12/01/2023
100139138	CF	NEW YORK	NY		12/28/2023	9.750	5,187,203		(775)				8,000,000	11/20/2023
100139140	CF	KISSIMMEE	FL		12/28/2023	7.749	272,895		39				500,000	11/14/2023
100139141	CF	MIAMI LAKES	FL		12/28/2023	9.624	1,896,763		(735)				2,500,000	11/02/2023
100139143		ALLENTOWN	PA		12/28/2023	9.499	124,841		(128)				206,000	11/09/2023
100139144	CF	FRANKLINVILLE	NJ		12/28/2023	8.499	184,545		(97)				267,500	12/01/2023
100139145	CF	PALMDALE	CA		12/28/2023	9.249	941,234		79				1,198,000	11/13/2023
100139146	CF	NEWBURGH	NY		12/28/2023	9.624	386,407		(20)				490,000	11/21/2023
100139147	CF	CHANDLER	AZ		12/28/2023	7.999	410,864		(105)				810,000	11/13/2023
100139148	CF	NASHVILLE	TN		12/28/2023	8.999	325,154		(187)				427,000	11/22/2023
100139154		BROOKLYN	NY		12/28/2023	8.749	342,370		(253)				990,000	11/20/2023
100139155		PHILADELPHIA	PA		12/28/2023	8.874	99,844		(23)				171,000	11/29/2023
100139156	CF	NORTHRIDGE	CA		12/28/2023	8.000	309,879		(132)				1,535,000	10/25/2023
100139159	CF	HESPERIA	CA		12/28/2023	10.000	303,035		(114)				374,000	10/09/2023
100139160	CF	PALO CEDRO	CA		12/28/2023	7.875	1,071,127		(360)				1,750,000	10/09/2023
100139162	CF	LAWRENCEVILLE	GA		12/28/2023	8.375	326,290		(130)				420,950	10/09/2023
100139163	CF	SAN DIEGO	CA		12/28/2023	9.500	1,331,434		(360)				1,770,000	11/01/2023
100139165	CF	CARROLLTON	TX		12/28/2023	7.750	364,212		(57)				525,000	11/07/2023
100139166	CF	TAMPA	FL		12/28/2023	9.250	361,402		(162)				528,000	10/12/2023
100139167		FALL RIVER	MA		12/28/2023	10.000	537,168		(251)				665,000	11/08/2023
100139168	CF	CHARLOTTE	NC		12/28/2023	8.500	178,978		25				261,000	11/07/2023
100139170	CF	MILFORD	CT		12/28/2023	8.375	114,973		(311)				599,900	10/24/2023
100139171	CF	BRADENTON	FL		12/28/2023	8.750	224,477		16				330,000	10/27/2023
100139172	CF	DEL VALLE	TX		12/28/2023	8.750	227,854		(137)				320,000	10/30/2023
100139173	CF	DAVENPORT	FL		12/28/2023	8.125	166,638		231				356,000	11/10/2023
100139174	CF	LOS ANGELES	CA		12/28/2023	8.375	602,565		(229)				935,000	11/09/2023
100139175	CF	WEST VALLEY CITY	UT		12/28/2023	8.500	354,354		(66)				475,000	11/20/2023
100139178		CYPRESS	TX		12/28/2023	8.875	502,333		(183)				725,900	11/27/2023
100139179		NORTH FORT MYERS	FL		12/28/2023	8.625	209,795		36				310,000	11/29/2023
100139180	CF	HOMESTEAD	FL		12/28/2023	8.250	294,941		(47)				467,000	11/22/2023
100139182		NORTH FORT MYERS	FL		12/28/2023	8.625	211,937		(74)				310,000	11/29/2023
100139184	CF	NORTHRIDGE	CA		12/28/2023	8.125	380,960		(49)				565,000	10/23/2023
100139185	CF	MIAMI	FL		12/28/2023	8.125	460,972		39				719,000	10/25/2023
100139186	CF	AUSTIN	TX		12/28/2023	8.750	594,079		(408)				980,000	11/02/2023
100139188		THE WOODLANDS	TX		12/28/2023	7.875	454,561		589				900,000	11/30/2023
100139190	CF	SCHENECTADY	NY		12/28/2023	8.750	176,167		(6)				255,000	10/16/2023
100139191	CF	ARLINGTON	TX		12/28/2023	8.000	109,812		(141)				570,000	11/27/2023
100139192	CF	SACRAMENTO	CA		12/28/2023	8.875	371,669		(181)				494,000	11/27/2023
100139194		KISSIMMEE	FL		12/28/2023	8.500	362,556		358				572,000	11/01/2023
100139195	CF	DOWNEY	CA		12/28/2023	8.500	876,145		(190)				1,100,000	11/09/2023
100139197		PHOENIX	AZ		12/28/2023	8.250	219,331		(95)				500,000	11/07/2023
100139199	CF	HOUSTON	TX		12/28/2023	8.125	173,934		(93)				265,000	10/30/2023
100139200	CF	HOUSTON	TX		12/28/2023	8.125	3,454,393		9,145				5,372,000	10/18/2023
100139202	CF	ALLENTOWN	PA		12/28/2023	8.250	340,569		(91)				547,000	10/31/2023
100139203		BAYSIDE HILLS	NY		12/28/2023	8.000	407,389		14				950,000	11/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139204	CF	GLENDALE	CA		12/28/2023	8.500	672,245		(299)				890,000	11/07/2023
100139205	CF	FORT MYERS	FL		12/28/2023	8.000	281,167		(37)				515,000	11/14/2023
100139206	CF	EDMOND	OK		12/28/2023	8.250	252,949		429				370,000	11/07/2023
100139208	CF	LEMON GROVE	CA		12/28/2023	8.750	585,216		(160)				780,000	11/15/2023
100139209	CF	SUNNY ISLES BEACH	FL		12/28/2023	8.875	364,554		(174)				515,000	10/26/2023
100139210	CF	KNOXVILLE	TN		12/28/2023	8.875	150,874		(55)				230,000	11/01/2023
100139212	CF	NORTHRIDGE AREA LOS ANGELES	CA		12/28/2023	8.250	433,832		812				710,000	11/29/2023
100139213	CF	CHATSWORTH AREA LOS ANGELES	CA		12/28/2023	8.125	508,105		1,362				1,000,000	11/29/2023
100139215	CF	ANDERSON	IN		12/28/2023	8.500	160,361		(63)				240,000	11/01/2023
100139216	CF	DULUTH	GA		12/28/2023	8.375	321,232		304				532,000	10/23/2023
100139217	CF	SUWANEE	GA		12/28/2023	8.375	311,678		293				516,000	10/23/2023
100139218	CF	WEST ROXBURY	MA		12/28/2023	8.750	569,275		(308)				1,290,000	11/20/2023
100139219	CF	FORT LAWN	SC		12/28/2023	8.250	465,173		834				700,000	11/14/2023
100139221	CF	WILLIAMSBURG	VA		12/28/2023	9.250	509,482		(212)				630,000	11/20/2023
100139222		ATLANTA	GA		12/28/2023	8.750	618,819		(23)				895,000	11/28/2023
100139223	CF	LOGANVILLE	GA		12/28/2023	8.875	385,595		(179)				490,400	11/17/2023
100139224	CF	WALNUT COVE	NC		12/28/2023	8.625	183,758		(87)				260,000	10/23/2023
100139226	CF	LAWRENCEVILLE	GA		12/28/2023	8.125	326,614		(45)				493,000	11/01/2023
100139227	CF	WOODBURY	MN		12/28/2023	8.375	163,423		(66)				373,000	11/20/2023
100139230	CF	EASTON	PA		12/28/2023	8.250	164,404		282				289,000	11/09/2023
100139232	CF	EASTON	PA		12/28/2023	8.250	164,362		283				270,000	11/09/2023
100139233	CF	SANTA CLARITA AREA OF CANYON	CA		12/28/2023	8.500	662,315		(289)				875,000	11/08/2023
100139234	CF	ROSELLE	IL		12/28/2023	8.125	153,903		(31)				275,000	10/31/2023
100139235		TAMPA	FL		12/28/2023	7.875	166,447		(29)				311,000	11/07/2023
100139236	CF	EASTON	PA		12/28/2023	8.250	164,477		281				282,000	11/09/2023
100139238	CF	EASTON	PA		12/28/2023	8.250	164,463		282				289,000	11/09/2023
100139239	CF	EASTON	PA		12/28/2023	8.500	209,787		118				325,000	11/09/2023
100139240	CF	EASTON	PA		12/28/2023	8.250	224,720		390				326,000	11/09/2023
100139241	CF	LAKE CHARLES	LA		12/28/2023	8.500	198,426		(38)				252,500	10/30/2023
100139242	CF	WESLEY CHAPEL	FL		12/28/2023	8.125	192,145		(6)				320,000	10/25/2023
100139243	CF	IRVINE	CA		12/28/2023	8.375	544,108		(134)				790,000	10/30/2023
100139244	CF	HAMPTON	VA		12/28/2023	8.625	161,653		(104)				250,000	11/27/2023
100139245	CF	LAWNDALE	CA		12/28/2023	8.875	774,609		(386)				1,030,000	11/13/2023
100139246	CF	SANTA CLARITA	CA		12/28/2023	8.250	545,300		(155)				910,000	11/06/2023
100139248	CF	RICHMOND	TX		12/28/2023	7.750	267,460		(24)				476,600	11/08/2023
100139249		LAVEEN	AZ		12/28/2023	8.625	32,287		(526)				435,000	11/21/2023
100139250	CF	WINDSOR MILL	MD		12/28/2023	8.500	327,967		(18)				425,000	11/10/2023
100139253	CF	LA PUENTE	CA		12/28/2023	8.250	445,798		(213)				680,000	11/07/2023
100139254	CF	PALM BEACH GARDENS	FL		12/28/2023	8.500	288,936		(91)				431,000	11/02/2023
100139256	CF	DAVENPORT	FL		12/28/2023	8.750	384,256		(245)				565,000	11/02/2023
100139258	CF	LEXINGTON	SC		12/28/2023	8.500	351,846		91				575,000	11/14/2023
100139260	CF	FORT MILL	SC		12/28/2023	8.375	351,924		207				550,000	11/20/2023
100139262		LOUISVILLE	KY		12/28/2023	8.625	199,139		(88)				304,000	10/30/2023
100139263	CF	OVIEDO	FL		12/28/2023	8.375	277,920		268				400,000	11/15/2023
100139264		LOUISVILLE	KY		12/28/2023	9.250	157,585		(138)				208,000	11/28/2023
100139265	CF	LAS VEGAS	NV		12/28/2023	8.250	282,769		418				444,000	11/03/2023
100139266	CF	WOODLAND HILLS AREA LOS ANGEL	CA		12/28/2023	7.750	183,416		7				1,000,000	11/15/2023
100139267	CF	ONTARIO	CA		12/28/2023	8.125	369,214		(94)				618,000	10/31/2023
100139268	CF	POCATELLO	ID		12/28/2023	7.875	190,685		42				264,000	11/22/2023
100139270	CF	ARLINGTON	TX		12/28/2023	8.750	283,865		(189)				390,000	11/27/2023
100139271	CF	WINTER GARDEN	FL		12/28/2023	8.125	337,761		905				540,000	11/03/2023
100139272		BOWLING GREEN	FL		12/28/2023	8.250	149,781		(13)				235,000	11/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139275	CF	HUNTSVILLE	AL		12/28/2023	8.500	302,265		(111)				445,000	11/17/2023
100139276	CF	ST. LOUIS	MO		12/28/2023	8.375	113,707		(76)				210,000	11/28/2023
100139277	CF	SMYRNA	TN		12/28/2023	8.500	321,851		(92)				500,000	11/15/2023
100139278		HELOTES	TX		12/28/2023	8.250	125,985		(219)				400,000	11/22/2023
100139279	CF	SAN JOSE	CA		12/28/2023	8.250	270,669		442				630,000	11/16/2023
100139280	CF	OCOEE	FL		12/28/2023	8.250	171,146		(76)				405,000	11/21/2023
100139281	CF	NORTH RICHLAND HILLS	TX		12/28/2023	8.500	257,010		(212)				370,000	11/02/2023
100139283	CF	RED OAK	TX		12/28/2023	8.125	204,773		(86)				336,000	11/22/2023
100139286	CF	EAGLEVILLE	PA		12/28/2023	9.000	390,641		(45)				660,000	11/27/2023
100139287	CF	PHILADELPHIA	PA		12/28/2023	7.750	159,684		(34)				345,000	11/20/2023
100139288	CF	GRAND PRAIRIE	TX		12/28/2023	8.250	185,257		(144)				410,000	11/15/2023
100139290	CF	GLENDALE	CA		12/28/2023	8.250	732,267		(372)				1,225,000	11/15/2023
100139291	CF	DAYTONA BEACH	FL		12/28/2023	8.250	260,830		(62)				375,000	11/22/2023
100139292	CF	BOYNTON BEACH	FL		12/28/2023	8.375	156,388		51				260,000	11/21/2023
100139293	CF	EAST PATCHOGUE	NY		12/28/2023	8.375	205,583		(35)				329,500	11/20/2023
100139294	CF	FORT LAUDERDALE	FL		12/28/2023	8.500	323,774		157				550,000	11/29/2023
100139295	CF	ORLANDO	FL		12/28/2023	8.250	232,674		406				365,000	12/05/2023
100139296		EGG HARBOR TOWNSHIP	NJ		12/28/2023	9.125	220,486		(52)				315,000	11/27/2023
100139298	CF	GARDENA	CA		12/28/2023	8.250	570,741		(251)				810,000	11/21/2023
100139300	CF	SPRINGFIELD	OR		12/28/2023	8.250	331,835		(240)				510,000	11/17/2023
100139301	CF	SAN FRANCISCO	CA		12/28/2023	8.750	279,768		(71)				1,270,000	11/17/2023
100139304	CF	EL PASO	TX		12/28/2023	8.125	129,154		(49)				345,000	11/20/2023
100139305	CF	LAS VEGAS	NV		12/28/2023	7.625	45,500		33				400,000	11/29/2023
100139306	CF	WESTFIELD	IN		12/28/2023	8.625	235,616		(86)				360,000	11/29/2023
100139307	CF	SAVANNAH	GA		12/28/2023	8.250	312,878		(98)				435,000	11/30/2023
100139308	CF	TORRANCE	CA		12/28/2023	8.875	803,983		(279)				1,000,000	11/27/2023
100139310	CF	HESPERIA	CA		12/28/2023	8.625	391,918		(174)				495,000	11/27/2023
100139312	CF	HOLLISTER	CA		12/28/2023	7.875	581,015		39				855,000	11/29/2023
100139313	CF	PEMBERTON	NJ		12/28/2023	8.875	202,082		(90)				310,000	11/27/2023
100139315	CF	FAIRFAX	VA		12/28/2023	8.375	26,976		(302)				785,000	12/06/2023
100139316	CF	BEAVERCREEK	OH		12/28/2023	8.250	202,849		290				470,000	10/31/2023
100139317	CF	SARASOTA	FL		12/28/2023	7.750	1,547,225		7,907				2,900,000	11/14/2023
100139318	CF	FORT WORTH	TX		12/28/2023	8.125	246,962		(42)				374,000	11/22/2023
100139319		DAVENPORT	FL		12/28/2023	8.750	474,093		29				705,000	11/27/2023
100139320	CF	IRMO	SC		12/28/2023	8.125	302,696		819				458,400	11/16/2023
100139321	CF	WESTMINSTER	MD		12/28/2023	8.000	382,839		43				567,000	12/05/2023
100139322	CF	DETROIT	MI		12/28/2023	9.625	158,730		(105)				210,000	11/27/2023
100139324	CF	MINNEOLA	FL		12/28/2023	8.500	200,329		138				685,000	11/27/2023
100139326	CF	NEVADA CITY	CA		12/28/2023	8.875	307,259		(215)				875,000	11/28/2023
100139327	CF	LAS VEGAS	NV		12/28/2023	8.500	287,441		150				385,000	11/17/2023
100139328	CF	LAS VEGAS	NV		12/28/2023	8.500	287,865		159				387,000	11/20/2023
100139329		KISSIMMEE	FL		12/28/2023	7.125	339,728		374				570,000	11/09/2023
100139337	CF	RIVERSIDE	CA		12/28/2023	7.500	693,446		68				890,000	09/21/2023
100139338	CF	VICTORVILLE	CA		12/28/2023	8.875	381,602		(50)				520,000	10/03/2023
100139340		LUMBERTON	NJ		12/28/2023	8.100	165,805		1,028				230,000	12/04/2023
100139343	CF	MONROE	NY		12/28/2023	8.630	326,893		1,310				855,000	11/30/2023
100139344	CF	BURLINGTON	NJ		12/28/2023	8.340	137,001		947				190,000	11/30/2023
100139345	CF	WILLINGBORO	NJ		12/28/2023	8.720	170,412		(70)				240,000	11/22/2023
100139346	CF	TITUSVILLE	FL		12/28/2023	8.520	297,069		1,216				420,000	11/08/2023
100139347	CF	TRENTON	NJ		12/28/2023	8.450	191,545		1,156				250,000	11/22/2023
100139348	CF	COLLINGSWOOD	NJ		12/28/2023	7.820	225,206		(74)				400,000	12/06/2023
100139349		WEST BABYLON	NY		12/28/2023	9.280	881,989		(467)				1,075,000	11/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139351		WATERBURY	CT		12/28/2023	8.530	257,910		(96)				320,000	11/29/2023
100139352	CF	YONKERS	NY		12/28/2023	8.300	695,836		(182)				925,000	11/21/2023
100139353		WOODRIDGE	IL		12/28/2023	8.990	88,262		(34)				145,000	12/04/2023
100139354	CF	HOUSTON	TX		12/28/2023	7.960	138,210		(38)				230,000	11/29/2023
100139355	CF	TRENTON	NJ		12/28/2023	8.440	171,364		(15)				230,000	12/01/2023
100139356	CF	CHARLOTTE	NC		12/28/2023	8.200	186,286		(34)				274,656	11/22/2023
100139357	CF	ROCHESTER	NY		12/28/2023	8.990	82,601		(18)				111,000	11/29/2023
100139358	CF	TRENTON	NJ		12/28/2023	8.340	152,581		(16)				205,000	12/01/2023
100139359	CF	SANTA FE	NM		12/28/2023	7.890	214,043		(11)				360,000	11/21/2023
100139360		CHATTANOOGA	TN		12/28/2023	8.250	230,972		1,691				375,000	12/04/2023
100139361		MASTIC BEACH	NY		12/28/2023	9.250	393,786		(200)				480,000	11/09/2023
100139362		PATCHOGUE	NY		12/28/2023	8.950	514,755		(237)				630,000	12/05/2023
100139363		MASTIC BEACH	NY		12/28/2023	8.950	521,614		(229)				640,000	11/20/2023
100139364		ROCK SPRINGS	WY		12/28/2023	8.485	156,529		(42)				240,000	11/17/2023
100139365	CF	SWEDESBORO	NJ		12/28/2023	8.340	169,110		970	180			220,000	11/21/2023
100139366		YORK	PA		12/28/2023	9.810	76,852		(36)				125,000	11/16/2023
100139367	CF	WOODRIDGE	IL		12/28/2023	8.480	101,706		(25)				145,000	11/10/2023
100139368	CF	YONKERS	NY		12/28/2023	8.300	730,088		(144)				975,000	11/14/2023
100139372		STEGER	IL		12/28/2023	8.650	137,455		(50)				170,000	11/08/2023
100139375	CF	THROOP	PA		12/28/2023	8.920	184,197		(67)				260,000	11/21/2023
100139376	CF	SCRANTON	PA		12/28/2023	9.090	256,559		(70)				340,000	11/22/2023
100139377	CF	DALLAS	TX		12/28/2023	7.970	211,354		(16)				349,000	11/22/2023
100139379	CF	CARBONDALE	PA		12/28/2023	8.540	93,597		432				130,000	11/29/2023
100139380	CF	DICKSON CITY	PA		12/28/2023	8.540	95,105		445				135,000	11/29/2023
100139381	CF	NEW CASTLE	PA		12/28/2023	8.140	117,237		1,009				154,500	11/30/2023
100139385		DAYTON	OH		12/28/2023	8.800	122,363		453				160,000	11/08/2023
100139386	CF	SANTA FE	NM		12/28/2023	8.020	208,835		(35)				360,000	11/29/2023
100139387	CF	PHILADELPHIA	PA		12/28/2023	8.870	180,371		(63)				255,000	11/30/2023
100139388	CF	PHILADELPHIA	PA		12/28/2023	8.570	167,996		(59)				260,000	11/30/2023
100139391	CF	SCRANTON	PA		12/28/2023	9.270	193,745		(69)				255,000	11/06/2023
100139392	CF	ST. LOUIS	MO		12/28/2023	8.710	112,477		(30)				160,000	11/20/2023
100139396	CF	KIRKWOOD	MO		12/28/2023	9.220	140,701		(50)				185,000	11/22/2023
100139397	CF	PITTSBURGH	PA		12/28/2023	8.790	139,640		(41)				185,000	11/28/2023
100139403		LIBERTY	NY		12/28/2023	8.580	161,387		(55)				200,000	11/15/2023
100139404	CF	SOUTH FALLSBURG	NY		12/28/2023	8.520	227,420		(92)				320,000	11/07/2023
100139405	CF	MONROE	NY		12/28/2023	8.700	276,188		(60)				450,000	11/16/2023
100139407	CF	TEXARKANA	TX		12/28/2023	8.120	120,734		781				262,000	11/09/2023
100139408	CF	WOODBOURNE	NY		12/28/2023	8.520	216,352		(78)				305,000	11/15/2023
100139409	CF	VERNON	NJ		12/28/2023	8.710	184,489		614				286,000	11/29/2023
100139411		PHILLIPSBURG	NJ		12/28/2023	9.310	103,523		(45)				127,000	11/06/2023
100139412	CF	KENOSHA	WI		12/28/2023	8.390	136,374		4				186,000	11/27/2023
100139414	CF	PHILLIPSBURG	NJ		12/28/2023	8.810	110,702		(30)				152,000	11/15/2023
100139415	CF	TRENTON	NJ		12/28/2023	8.520	206,220		820				269,000	11/22/2023
100139417	CF	MEMPHIS	TN		12/28/2023	9.150	107,752		(37)				142,000	11/06/2023
100139418	CF	WEST DEPTFORD	NJ		12/28/2023	8.750	112,005		(49)				170,000	11/21/2023
100139419	CF	FORT MYERS	FL		12/28/2023	8.770	204,175		(66)				270,000	11/16/2023
100139422	CF	PAULSBORO	NJ		12/28/2023	9.510	189,358		1,484	141			242,200	11/21/2023
100139424	CF	SOUTHAVEN	MS		12/28/2023	8.250	199,293		(20)				296,000	11/17/2023
100139426		HOUSTON	TX		12/28/2023	8.870	197,441		(33)				335,000	11/13/2023
100139427		BOCA RATON	FL		12/06/2023	9.625	665,565		(514)				760,000	06/28/2023
100139428		MIAMI	FL		12/06/2023	9.375	697,469		(343)				825,000	05/16/2023
100139429		BLISSFIELD	MI		12/06/2023	7.990	160,566		99				190,000	05/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139432	CF	ROCKY MOUNT	NC		12/28/2023	10.125	96,341		(130)				138,000	10/03/2023
100139434		JACKSONVILLE	FL		12/28/2023	8.875	234,170		(187)				303,000	11/30/2023
100139436	CF	SALEM	OR		12/28/2023	8.999	156,451		(160)				215,000	10/25/2023
100139437	CF	PASADENA	TX		12/28/2023	6.999	191,805		183				300,000	10/18/2023
100139438		FRANKLIN	TN		12/28/2023	8.990	273,044		(156)				578,000	11/30/2023
100139439		KAHULUI	HI		12/28/2023	8.750	147,106		(76)				185,000	10/20/2023
100139440		THE VILLAGES	FL		12/28/2023	8.875	195,661		(104)				365,000	11/03/2023
100139442		WATERBURY	CT		12/28/2023	8.999	220,429		(119)				275,000	11/28/2023
100139443		SAN FRANCISCO	CA		12/28/2023	7.999	197,542		(92)				1,600,000	12/06/2023
100139444	CF	ALBANY	GA		12/28/2023	8.750	124,314		(127)				162,000	12/08/2023
100139446		UPPER MARLBORO	MD		12/28/2023	7.999	255,880		71				330,000	11/02/2023
100139447	CF	MIDDLEBORO	MA		12/28/2023	8.499	190,328		(159)				430,000	11/30/2023
100139448		TUCKERTON	NJ		12/28/2023	8.999	318,164		(243)				475,000	12/08/2023
100139449	CF	SAINT LOUIS	MO		12/28/2023	8.875	197,434		(168)				255,000	10/27/2023
100139453		SOUTH GATE	CA		12/28/2023	9.999	1,073,248		40				1,350,000	12/06/2023
100139454		MIAMI	FL		12/28/2023	8.875	604,180		65				775,000	11/28/2023
100139456	CF	WILLIS	TX		12/28/2023	7.875	474,610		72				661,000	10/30/2023
100139457		SIERRA MADRE	CA		12/28/2023	8.250	1,365,279		32				2,161,000	12/05/2023
100139458	CF	SPRING	TX		12/28/2023	8.875	127,329		(99)				209,000	12/06/2023
100139459		ALEXANDRIA	VA		12/28/2023	9.375	462,306		(35)				610,000	12/05/2023
100139460	CF	COLUMBUS	OH		12/28/2023	7.499	154,018		59				214,000	10/31/2023
100139463		SPRING HILL	FL		12/28/2023	8.625	232,862		(27)				330,000	05/27/2025
100139466	CF	PORTLAND	OR		12/28/2023	8.625	162,412		(269)				408,000	11/30/2023
100139467		CORAL SPRINGS	FL		12/28/2023	8.999	554,617		(417)				805,000	12/12/2023
100139468	CF	PHOENIX	AZ		12/28/2023	8.999	142,980		(156)				240,000	12/06/2023
100139469	CF	WAREHAM	MA		12/28/2023	8.499	185,500		(174)				595,000	11/30/2023
100139470		LEHIGH ACRES	FL		12/28/2023	9.375	313,606		(95)				405,000	12/08/2023
100139471	CF	KENNER	LA		12/28/2023	7.999	468,127		(13)				650,000	12/05/2023
100139472		OCALA	FL		12/28/2023	9.999	145,239		(144)				180,000	12/01/2023
100139473		FRESNO	CA		12/28/2023	7.875	365,963		80				471,000	10/12/2023
100139474	CF	WETHERSFIELD	CT		12/28/2023	7.750	231,986		7				320,000	12/06/2023
100139475		BURNET	TX		12/28/2023	7.999	307,245		(146)				705,000	11/30/2023
100139476	CF	LAS VEGAS	NV		12/28/2023	7.999	105,869		(24)				145,000	11/30/2023
100139477	CF	CARLISLE	IA		12/28/2023	8.999	147,024		(167)				225,000	11/30/2023
100139478	CF	SPRING	TX		12/28/2023	7.875	171,767		(38)				266,000	11/30/2023
100139479	CF	ATLANTA	GA		12/28/2023	8.250	185,804		(168)				240,000	12/13/2023
100139480		LOS ANGELES	CA		12/28/2023	8.999	1,076,231		(212)				1,400,000	11/22/2023
100139481	CF	JONESBORO	GA		12/28/2023	7.999	348,264		(55)				468,000	12/07/2023
100139482		JOHNSTON	RI		12/28/2023	8.875	268,343		(176)				410,000	12/04/2023
100139483		FONTANA	CA		12/28/2023	8.499	239,899		(70)				460,000	10/10/2023
100139484		WATSONVILLE	CA		12/28/2023	8.375	620,781		(24)				1,031,000	12/01/2023
100139486	CF	LAS VEGAS	NV		12/28/2023	8.750	175,681		(193)				324,000	11/29/2023
100139487		EXETER	CA		12/28/2023	8.375	182,068		(112)				340,000	11/21/2023
100139488	CF	WASHINGTON	DC		12/28/2023	8.999	157,958		(197)				345,000	11/30/2023
100139489		MACON	GA		12/28/2023	9.750	110,166		(149)				137,000	12/13/2023
100139490		TWIN FALLS	ID		12/28/2023	8.625	198,537		(70)				305,000	11/14/2023
100139492		SOUTH YARMOUTH	MA		12/28/2023	9.125	185,963		(148)				465,000	12/04/2023
100139493		COLLEGE PARK	GA		12/28/2023	8.250	386,082		(47)				496,000	10/30/2023
100139496	CF	ROSELLE	NJ		12/28/2023	8.499	376,121		(107)				513,000	12/01/2023
100139497		KISSIMMEE	FL		12/28/2023	8.250	239,204		(69)				305,000	12/08/2023
100139498		NEW ALBANY	IN		12/28/2023	8.999	115,482		(163)				188,000	12/08/2023
100139500	CF	EVANSVILLE	IN		12/28/2023	8.250	113,817		(58)				160,000	12/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139504		HAZLET TOWNSHIP	NJ		12/28/2023	8.750	230,805		(113)				300,000	11/14/2023
100139505	CF	CHAPEL HILL	TN		12/28/2023	7.999	290,281		(96)				475,000	12/13/2023
100139506		GARLAND	TX		12/28/2023	9.499	166,381		(521)				287,000	12/01/2023
100139507		NEW HAVEN	CT		12/28/2023	8.499	1,309,035		(77)				2,000,000	12/06/2023
100139508		TULSA	OK		12/28/2023	9.499	108,306		(125)				129,000	12/01/2023
100139509		PALMDALE	CA		12/28/2023	8.999	340,793		(227)				475,000	12/05/2023
100139510		PLAINFIELD	NJ		12/28/2023	9.125	378,511		(167)				575,000	12/04/2023
100139511	CF	COLUMBUS	GA		12/28/2023	7.250	114,546		66				160,000	12/08/2023
100139512	CF	MALDEN	MA		12/28/2023	8.375	618,400		35				900,000	11/28/2023
100139513	CF	WOOD DALE	IL		12/28/2023	8.375	201,583		(117)				605,000	12/08/2023
100139514	CF	ORLANDO	FL		12/28/2023	8.375	29,726		(181)				400,000	12/04/2023
100139515		SAN ANTONIO	TX		12/28/2023	8.750	210,636		(168)				285,000	10/30/2023
100139516	CF	ALEXANDRIA	LA		12/28/2023	8.875	45,879		(319)				210,000	12/04/2023
100139517	CF	WARRENTON	VA		12/28/2023	8.999	573,735		(304)				707,000	12/08/2023
100139518		ABILENE	TX		12/28/2023	9.875	155,285		(241)				180,000	12/09/2023
100139519	CF	ASHEBORO	NC		12/28/2023	9.250	206,464		(206)				250,000	11/02/2023
100139523		BEAUMONT	TX		12/28/2023	8.250	200,501		(39)				260,000	11/02/2023
100139526	CF	RIALTO	CA		12/28/2023	7.750	418,840		(53)				606,000	12/06/2023
100139531	CF	MORENO VALLEY	CA		12/28/2023	8.875	604,077		(131)				760,000	10/20/2023
100139533	CF	HOUSTON	TX		12/28/2023	9.875	489,757		(322)				595,000	12/06/2023
100139534	CF	WEST MILFORD	NJ		12/28/2023	9.875	430,368		(239)				525,000	12/08/2023
100139535	CF	LAWRENCEVILLE	GA		12/28/2023	8.999	13,087		(279)				295,000	11/30/2023
100139536	CF	MCALLEN	TX		12/28/2023	9.375	210,050		(298)				280,000	12/01/2023
100139538	CF	LOS ANGELES	CA		12/28/2023	7.999	401,165		7				850,000	11/03/2023
100139540	CF	MIAMI	FL		12/28/2023	9.625	324,544		(175)				398,000	10/17/2023
100139542	CF	TEMPLE HILLS	MD		12/28/2023	9.499	266,187		(341)				460,000	12/08/2023
100139543	CF	WOODLAND	CA		12/28/2023	8.499	279,819		(80)				540,000	12/04/2023
100139545	CF	ST. LOUIS	MO		12/28/2023	7.999	1,260,149		(124)				1,600,000	10/31/2023
100139546	CF	BERMUDA DUNES	CA		12/28/2023	8.999	550,360		(311)				715,000	12/06/2023
100139547	CF	HONOLULU	HI		12/28/2023	8.125	1,728,572		(330)				2,230,000	11/30/2023
100139548	CF	REISTERSTOWN	MD		12/28/2023	8.499	472,662		(139)				590,000	12/01/2023
100139549	CF	PHOENIX	MD		12/28/2023	10.499	1,062,513		101				1,235,000	12/05/2023
100139550	CF	WESTLAND	MI		12/28/2023	9.125	193,633		(143)				236,000	12/08/2023
100139552	CF	BOCA RATON	FL		12/28/2023	8.499	375,326		(129)				505,000	10/30/2023
100139553	CF	HOLBROOK	MA		12/28/2023	8.499	310,646		136				550,000	12/04/2023
100139554	CF	QUEEN CREEK	AZ		12/28/2023	8.999	725,654		(101)				925,000	10/30/2023
100139556	CF	MOORHEAD	MN		12/28/2023	7.999	242,795		(19)				365,000	11/28/2023
100139558	CF	SPRING	TX		12/28/2023	7.999	190,338		(74)				265,000	11/28/2023
100139560	CF	HILTON HEAD ISLAND	SC		12/28/2023	8.999	175,406		(183)				210,000	10/26/2023
100139561	CF	GREENBELT	MD		12/28/2023	10.250	202,531		(142)				230,000	12/08/2023
100139563	CF	SAN ANTONIO	TX		12/28/2023	11.499	380,646		(369)				420,000	12/13/2023
100139564	CF	NORTH CHESTERFIELD	VA		12/28/2023	10.750	281,182		(350)				365,000	12/01/2023
100139565	CF	CHICAGO	IL		12/28/2023	9.750	159,336		(14)				205,000	12/01/2023
100139568	CF	CUTLER BAY	FL		12/28/2023	7.999	441,116		34				635,000	12/06/2023
100139569	CF	HESPERIA	CA		12/28/2023	9.499	634,142		(27)				800,000	12/06/2023
100139572	CF	FRONT ROYAL	VA		12/28/2023	9.499	278,204		(99)				345,000	10/30/2023
100139573	CF	ROCKPORT	TX		12/28/2023	9.250	346,043		(286)				418,000	12/08/2023
100139574	CF	FONTANA	CA		12/28/2023	8.875	380,802		(111)				525,000	12/04/2023
100139575	CF	COMMERCE CITY	CO		12/28/2023	9.999	305,248		(109)				370,000	12/13/2023
100139576	CF	MENIFEE	CA		12/28/2023	10.499	531,664		(219)				580,000	12/01/2023
100139578	CF	SOUTH MIAMI	FL		12/28/2023	7.875	580,167		9				740,000	10/19/2023
100139581	CF	TEMPE	AZ		12/28/2023	8.375	514,764		(327)				632,000	11/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139583	CF	TRACY	CA		12/28/2023	9.125	493,487		(8)				635,000	10/24/2023
100139584	CF	APOPKA	FL		12/28/2023	8.625	375,051		(149)				500,000	11/20/2023
100139585	CF	HANOVER	MA		12/28/2023	9.499	501,533		97				660,000	10/26/2023
100139586	CF	WAUCONDA	IL		12/28/2023	10.375	218,003		(100)				280,000	12/13/2023
100139587	CF	WINTER HAVEN	FL		12/28/2023	8.625	228,546		(147)				315,000	11/30/2023
100139589	CF	OCALA	FL		12/28/2023	7.499	216,908		57				280,000	10/18/2023
100139590	CF	BUENA PARK	CA		12/28/2023	9.375	687,855		(275)				810,000	12/07/2023
100139591	CF	PICO RIVERA	CA		12/28/2023	8.875	559,652		(185)				700,000	10/26/2023
100139592	CF	YUCAIPA	CA		12/28/2023	7.875	447,095		(95)				603,000	11/08/2023
100139593	CF	CLOVIS	CA		12/28/2023	8.250	898,136		(215)				1,250,000	10/30/2023
100139596	CF	RIVERSIDE	CA		12/28/2023	7.499	398,900		(37)				675,000	12/08/2023
100139597	CF	RICHMOND	TX		12/28/2023	8.999	400,855		(228)				445,000	10/30/2023
100139599	CF	TOMBALL	TX		12/28/2023	8.999	195,856		(268)				250,000	12/05/2023
100139602	CF	DAVENPORT	FL		12/28/2023	9.875	415,321		(69)				509,000	12/04/2023
100139604	CF	LAS VEGAS	NV		12/28/2023	9.375	238,983		(72)				300,100	10/30/2023
100139605	CF	PALMDALE	CA		12/28/2023	8.999	348,677		71				485,000	12/05/2023
100139606	CF	GLENDALE	CA		12/28/2023	9.250	847,793		(538)				1,035,000	11/07/2023
100139609	CF	TUSTIN	CA		12/28/2023	8.250	808,670		(199)				1,537,000	12/01/2023
100139610	CF	SAN ANTONIO	TX		12/28/2023	8.999	194,702		(227)				262,500	12/01/2023
100139612	CF	CONYERS	GA		12/28/2023	10.375	326,126		(93)				363,000	12/13/2023
100139613	CF	CLEVELAND	GA		12/28/2023	7.999	282,511		(101)				409,000	12/08/2023
100139616	CF	GREENSBORO	MD		12/28/2023	8.999	162,548		(47)				275,000	12/08/2023
100139620	CF	KISSIMMEE	FL		12/28/2023	9.499	324,706		227				520,000	12/12/2023
100139621	CF	MORENO VALLEY	CA		12/28/2023	9.499	475,032		20				534,000	12/07/2023
100139622	CF	LAGUNA NIGUEL	CA		12/28/2023	8.375	878,621		(292)				1,170,000	10/24/2023
100139624	CF	HAYWARD	CA		12/28/2023	8.875	487,857		(2)				555,000	10/12/2023
100139625	CF	LOS ANGELES	CA		12/28/2023	9.750	616,575		(387)				750,000	11/30/2023
100139627	CF	LAS VEGAS	NV		12/28/2023	10.250	281,844		(116)				335,000	12/04/2023
100139628	CF	BAYTOWN	TX		12/28/2023	10.750	309,348		(376)				325,000	11/30/2023
100139630	CF	HALETHORPE	MD		12/28/2023	9.125	173,000		(10)				220,000	10/27/2023
100139632	CF	LAREDO	TX		12/28/2023	8.250	202,010		(89)				274,000	10/19/2023
100139633	CF	ROUND LAKE BEACH	IL		12/28/2023	9.375	148,425		(23)				240,000	12/01/2023
100139634	CF	LUBBOCK	TX		12/28/2023	7.999	559,223		47				732,000	12/13/2023
100139635	CF	SANTA ANA	CA		12/28/2023	9.125	572,076		(82)				820,000	11/27/2023
100139637	CF	LOS ANGELES	CA		12/28/2023	8.999	285,033		(159)				735,000	11/27/2023
100139638	CF	SAN ANTONIO	TX		12/28/2023	7.999	245,378		(68)				308,500	10/27/2023
100139640	CF	PORT SAINT LUCIE	FL		12/28/2023	7.999	130,365		(48)				380,000	12/04/2023
100139643	CF	WILTON MANORS	FL		12/28/2023	8.125	320,298		(262)				640,000	12/04/2023
100139644	CF	CLINTON	CT		12/28/2023	8.999	359,624		(276)				575,000	12/12/2023
100139645	CF	RIDDLE	OR		12/28/2023	8.999	564,065		(8)				680,000	12/12/2023
100139646	CF	ROSEVILLE	CA		12/28/2023	9.375	378,293		(120)				470,000	11/29/2023
100139647	CF	HEARTLAND	TX		12/28/2023	9.499	252,042		(146)				297,000	10/27/2023
100139649	CF	PRESCOTT	AZ		12/28/2023	9.625	720,262		(262)				950,000	12/08/2023
100139650	CF	STOCKTON	CA		12/28/2023	10.499	382,986		(40)				455,000	11/30/2023
100139651	CF	STOCKTON	CA		12/28/2023	8.875	353,572		(265)				450,000	11/30/2023
100139653	CF	GLENDALE	CA		12/28/2023	7.250	334,726		58				500,000	12/05/2023
100139654	CF	HENDERSON	NV		12/28/2023	9.625	523,801		(467)				635,000	11/29/2023
100139655	CF	MYRTLE CREEK	OR		12/28/2023	8.375	177,830		(173)				245,000	12/12/2023
100139657	CF	WHITTIER	CA		12/28/2023	9.499	634,968		(47)				900,000	11/22/2023
100139658	CF	LAS VEGAS	NV		12/28/2023	7.999	320,473		(109)				427,000	12/05/2023
100139660	CF	AUBURN	CA		12/28/2023	8.999	193,681		(128)				275,000	12/06/2023
100139662	CF	NORTH GRAFTON	MA		12/28/2023	9.999	409,770		73				500,000	12/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139664	CF	MIDDLEBORO	MA		12/28/2023	9.375	413,253		88				530,000	12/01/2023
100139666	CF	LAS VEGAS	NV		12/28/2023	10.625	573,167		(365)				665,000	11/22/2023
100139667	CF	NORWICH	CT		12/28/2023	9.250	191,732		(24)				250,000	12/04/2023
100139668	CF	ROBERT LEE	TX		12/28/2023	9.999	150,106		(153)				183,000	12/04/2023
100139938	CF	SEVIERVILLE	TN		01/09/2024	7.875	188,325		(127)				457,000	11/28/2023
100139943	CF	PILOT POINT	TX		01/09/2024	7.750	683,284		(277)				913,000	12/01/2023
100139946	CF	BAYONNE	NJ		01/09/2024	7.875	428,294		(173)				570,000	11/29/2023
100139947	CF	SUNRISE	FL		01/09/2024	8.374	431,691		(78)				550,000	12/01/2023
100139948	CF	NIPOMO	CA		01/09/2024	6.999	407,481		(459)				1,150,000	12/01/2023
100139949	CF	BROCKTON	MA		01/09/2024	7.999	486,962		(152)				663,700	11/30/2023
100139950	CF	NEW BRAUNFELS	TX		01/09/2024	7.875	257,914		(75)				360,000	11/29/2023
100139951	CF	PALMDALE	CA		01/09/2024	7.499	287,996		(75)				425,000	11/21/2023
100139952	CF	OAK ISLAND	NC		01/09/2024	7.999	432,644		(229)				590,000	11/29/2023
100139953	CF	AUSTIN	TX		01/09/2024	7.750	284,413		(108)				386,000	11/29/2023
100139956	CF	GILBERT	AZ		01/09/2024	7.374	314,035		(107)				450,000	11/28/2023
100139957	CF	HUTTO	TX		01/09/2024	7.625	508,539		(253)				772,000	12/05/2023
100139959	CF	OCEAN CITY	MD		01/09/2024	7.374	258,791		(95)				349,000	12/01/2023
100139960	CF	OCALA	FL		01/09/2024	6.875	243,751		69				316,000	12/04/2023
100139965	CF	MONMOUTH JUNCTION	NJ		01/09/2024	7.624	244,193		(135)				340,000	12/04/2023
100139967	CF	GATLINBURG	TN		01/09/2024	7.624	686,510		(347)				975,000	11/29/2023
100139968	CF	MCKINNEY	TX		01/09/2024	6.999	308,292		(74)				416,000	11/28/2023
100139969	CF	WESTMINSTER	CO		01/09/2024	8.625	480,784		21				575,000	12/04/2023
100139971	CF	FRESNO	CA		01/09/2024	7.624	265,785		(130)				363,000	11/28/2023
100139972	CF	OCEANSIDE	CA		01/09/2024	7.624	358,532		(181)				520,000	12/07/2023
100139974	CF	OVERGAARD	AZ		01/09/2024	7.624	190,181		(30)				254,000	12/01/2023
100139975	CF	HILTON HEAD ISLAND	SC		01/09/2024	7.999	292,048		(301)				520,000	12/05/2023
100139976	CF	ATLANTA	GA		01/09/2024	6.999	669,221		(159)				980,000	12/05/2023
100139978	CF	FORT WORTH	TX		01/09/2024	8.124	445,711		(208)				590,000	11/27/2023
100139979	CF	ROSEVILLE	CA		01/09/2024	7.125	421,225		(46)				570,000	11/16/2023
100139980	CF	AURORA	CO		01/09/2024	6.624	528,133		46				843,000	11/30/2023
100139982	CF	HAMPTON	VA		01/09/2024	7.875	185,948		(6)				252,000	11/17/2023
100139983	CF	MARTINSBURG	WV		01/09/2024	8.124	223,153		(53)				288,000	11/30/2023
100139985	CF	SAN ANTONIO	TX		01/09/2024	8.125	231,877		(151)				310,000	11/03/2023
100139986	CF	SARASOTA	FL		01/09/2024	8.125	107,281		(86)				315,000	10/13/2023
100139987	CF	WAIKOLOA	HI		01/09/2024	7.990	657,862		(381)				1,001,000	11/06/2023
100139989	CF	SMITHVILLE	TX		01/09/2024	7.875	267,178		(117)				425,000	11/27/2023
100139991	CF	GREENSBORO	NC		01/09/2024	8.124	188,447		(83)				319,000	10/31/2023
100139992	CF	NORTH POTOMAC	MD		01/09/2024	7.625	309,460		(157)				446,000	11/15/2023
100139993	CF	OXFORD	AL		01/09/2024	8.625	287,160		(64)				360,000	11/17/2023
100139996	CF	COLLIERVILLE	TN		01/09/2024	7.750	279,282		(122)				371,000	11/09/2023
100139999	CF	BAKERSFIELD	CA		01/09/2024	8.625	280,732		(147)				385,000	11/17/2023
100140001	CF	ACWORTH	GA		01/09/2024	8.125	275,316		(124)				365,000	11/14/2023
100140003	CF	EMERALD ISLE	NC		01/09/2024	7.625	375,042		(183)				500,000	11/17/2023
100140004	CF	OLATHE	KS		01/09/2024	8.625	215,213		(192)				315,000	11/21/2023
100140005	CF	READING	PA		01/09/2024	8.625	270,848		25				325,000	11/16/2023
100140006	CF	MYRTLE BEACH	SC		01/09/2024	6.375	276,253		303				419,000	10/11/2023
100140007	CF	ATLANTA	GA		01/09/2024	8.625	240,337		(145)				330,000	11/16/2023
100140010	CF	KEAAU	HI		01/09/2024	7.990	362,333		(204)				550,000	11/22/2023
100140011	CF	YAPHANK	NY		01/09/2024	8.625	286,902		(116)				380,000	11/13/2023
100140012	CF	WILLIAMSON	NY		01/09/2024	8.500	234,167		(62)				313,000	11/17/2023
100140014	CF	HENRICO	NC		01/09/2024	8.625	507,070		(174)				743,500	11/01/2023
100140015	CF	SEATTLE	WA		01/09/2024	7.750	957,446		(149)				1,400,000	11/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140017	CF	MURFREESBORO	TN		01/09/2024	8.625	293,508		(111)				365,000	11/07/2023
100140020	CF	CAPE MAY	NJ		01/09/2024	8.125	331,860		(110)				423,000	11/21/2023
100140021	CF	WEST WILDWOOD	NJ		01/09/2024	7.750	239,034		(146)				340,000	11/29/2023
100140023	CF	EPWORTH	GA		01/09/2024	8.500	361,470		(181)				488,000	11/17/2023
100140024	CF	JEWETT	NY		01/09/2024	8.500	247,888		(127)				360,000	11/21/2023
100140026	CF	SAVANNAH	GA		01/09/2024	8.500	345,730		(113)				512,500	11/15/2023
100140030	CF	WEST LONG BRANCH	NJ		01/09/2024	7.624	868,038		(180)				1,250,000	11/16/2023
100140032	CF	DEARBORN	MI		01/09/2024	8.625	233,416		(91)				298,000	11/15/2023
100140034	CF	LAKEWOOD	WA		01/09/2024	8.625	139,918		(155)				510,000	10/25/2023
100140036	CF	LOS ANGELES	CA		01/09/2024	8.125	568,152		(216)				810,000	10/12/2023
100140038	CF	HALETHORPE	MD		01/09/2024	8.625	349,602		35				420,000	11/07/2023
100140039	CF	LONGVIEW	WA		01/09/2024	8.125	236,529		(104)				301,000	10/27/2023
100140042	CF	PEMBROKE PINES	FL		01/09/2024	8.625	499,241		(256)				690,000	11/22/2023
100140043	CF	LOS ANGELES	CA		01/09/2024	8.125	847,603		(386)				1,240,000	11/04/2023
100140044	CF	ARLINGTON	TX		01/09/2024	7.625	251,486		(117)				343,000	10/25/2023
100140048	CF	OWENSBORO	KY		01/09/2024	8.124	235,441		(161)				330,000	11/16/2023
100140050	CF	LOCKHART	TX		01/09/2024	5.500	183,620		262				290,500	10/24/2023
100140051	CF	SEAGOVILLE	TX		01/09/2024	7.875	244,297		(33)				350,000	10/12/2023
100140052	CF	HENRICO	VA		01/09/2024	8.125	224,367		(257)				380,000	11/22/2023
100140053	CF	ALBUQUERQUE	NM		01/09/2024	7.875	433,546		(139)				650,000	11/03/2023
100140055	CF	OCEAN CITY	MD		01/09/2024	7.625	92,100		(257)				335,000	10/26/2023
100140060	CF	OCEAN VIEW	DE		01/09/2024	7.625	198,357		(181)				372,000	10/16/2023
100140063	CF	SAINT AUGUSTINE	FL		01/09/2024	5.750	201,475		211				324,000	10/24/2023
100140064	CF	WILLIAMS	AZ		01/09/2024	8.500	710,928		(34)				908,000	11/07/2023
100140066	CF	KENNESAW	GA		01/09/2024	8.500	305,055		(112)				410,000	11/09/2023
100140068	CF	LEWISVILLE	TX		01/09/2024	8.625	251,758		(79)				335,000	11/09/2023
100140069	CF	TUSTIN	CA		01/09/2024	8.500	200,152		(653)				520,000	11/08/2023
100140070	CF	PHARR	TX		01/09/2024	8.125	376,910		(241)				542,000	10/30/2023
100140071	CF	WINDSOR	WI		01/09/2024	7.500	248,076		(88)				355,000	11/10/2023
100140072	CF	MESA	AZ		01/09/2024	6.625	404,712		5				555,000	11/01/2023
100140073	CF	NORRISTOWN	PA		01/09/2024	7.499	239,839		(95)				340,000	10/18/2023
100140074	CF	MERIDIAN	ID		01/09/2024	8.625	326,638		(64)				410,000	11/08/2023
100140075	CF	HUTTO	TX		01/09/2024	6.000	284,999		181				425,000	11/07/2023
100140076	CF	OCALA	FL		01/09/2024	7.000	210,119		(2)				286,000	11/10/2023
100140077	CF	ATLANTA	GA		01/09/2024	7.499	316,665		(84)				500,000	11/06/2023
100140078	CF	ATLANTA	GA		01/09/2024	7.499	123,569		(98)				390,000	11/06/2023
100140080	CF	BROOKHAVEN	GA		01/09/2024	7.499	266,263		(79)				405,000	11/06/2023
100140082	CF	MANCHESTER	CT		01/09/2024	7.625	243,542		(103)				360,000	11/10/2023
100140083	CF	NORTH LAUDERDALE	FL		01/09/2024	8.625	216,826		(167)				305,000	11/15/2023
100140084	CF	FORT MYERS	FL		01/09/2024	7.875	272,197		(145)				365,000	11/15/2023
100140087	CF	YUBA CITY	CA		01/09/2024	7.500	273,851		(98)				370,000	11/08/2023
100140088	CF	ORONOGO	MO		01/09/2024	6.875	296,145		(19)				403,000	11/11/2023
100140090	CF	NAPLES	FL		01/09/2024	8.125	341,545		(201)				455,000	10/30/2023
100140091	CF	CAPE MAY	NJ		01/09/2024	8.375	220,918		(39)				315,000	11/17/2023
100140093	CF	LEVITTOWN	PA		01/09/2024	7.625	271,518		(133)				365,000	11/21/2023
100140094	CF	PLANT CITY	FL		01/09/2024	8.000	228,242		(151)				312,000	11/07/2023
100140095	CF	KINGSPORT	TN		01/09/2024	8.000	232,676		(101)				340,000	10/30/2023
100140096	CF	ROCHESTER	NY		01/09/2024	8.375	240,080		(112)				340,000	11/17/2023
100140097	CF	SAN MARCOS	TX		01/09/2024	5.625	239,027		220				368,000	10/30/2023
100140098	CF	CAPE CORAL	FL		01/09/2024	5.750	240,245		251				365,000	11/15/2023
100140099	CF	SANTAQUIN	UT		01/09/2024	7.250	243,210		(83)				335,000	11/01/2023
100140100	CF	MARBLE FALLS	TX		01/09/2024	7.750	265,636		(82)				380,000	11/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140101	CF	SAN MARCOS	TX		01/09/2024	5.750	233,078		184				368,000	10/27/2023
100140102	CF	OAKLAND	TN		01/09/2024	6.500	267,018		36				375,000	10/23/2023
100140103	CF	FREDERICK	MD		01/09/2024	6.500	371,548		49				510,000	10/27/2023
100140104	CF	WINTER HAVEN	FL		01/09/2024	6.500	216,966		107				307,000	10/30/2023
100140105	CF	CONROE	TX		01/09/2024	6.250	260,986		206				349,000	10/31/2023
100140106	CF	JOLIET	IL		01/09/2024	5.990	246,231		301				333,000	10/31/2023
100140107	CF	FLORESVILLE	TX		01/09/2024	5.750	203,208		253				305,000	10/26/2023
100140108	CF	FREDERICK	MD		01/09/2024	6.500	338,769		11				510,000	11/03/2023
100140109	CF	FORT WORTH	TX		01/09/2024	5.750	268,260		291				415,000	10/30/2023
100140110	CF	BRADENTON	FL		01/09/2024	7.500	289,638		(122)				387,000	11/08/2023
100140111	CF	MERCED	CA		01/09/2024	6.500	388,814		56				535,000	11/09/2023
100140112	CF	JOLIET	IL		01/09/2024	5.990	242,165		296				327,000	10/31/2023
100140113	CF	MERCED	CA		01/09/2024	6.250	295,397		93				469,340	11/02/2023
100140114	CF	COLUMBIA	TN		01/09/2024	6.250	217,737		190				290,000	11/08/2023
100140115	CF	CONROE	TX		01/09/2024	6.500	305,854		246				421,000	11/01/2023
100140116	CF	NEW MARKET	AL		01/09/2024	6.500	209,670		121				284,000	11/03/2023
100140117	CF	WACO	TX		01/09/2024	6.500	215,766		89				296,000	11/07/2023
100140118	CF	ROSHARON	TX		01/09/2024	6.250	241,338		160				324,000	10/30/2023
100140119	CF	FORT WORTH	TX		01/09/2024	6.500	266,681		60				387,000	10/31/2023
100140120	CF	FORT WORTH	TX		01/09/2024	6.500	250,067		151				330,000	10/31/2023
100140121	CF	OKLAHOMA CITY	OK		01/09/2024	5.990	209,949		153				296,000	11/15/2023
100140122	CF	MIDDLE RIVER	MD		01/09/2024	7.625	245,887		(48)				315,000	11/17/2023
100140123	CF	CHARLOTTESVILLE	VA		01/09/2024	6.990	305,803		(105)				462,500	11/17/2023
100140124	CF	MERCED	CA		01/09/2024	6.500	302,135		10				442,000	11/01/2023
100140126	CF	MERCED	CA		01/09/2024	6.500	276,376		9				412,000	11/03/2023
100140127	CF	MERCED	CA		01/09/2024	6.500	299,639		44				414,000	11/07/2023
100140128	CF	BLOOMINGDALE	GA		01/09/2024	6.250	207,826		189				279,000	11/07/2023
100140130	CF	LOGANVILLE	GA		01/09/2024	5.625	299,106		291				442,000	11/13/2023
100140132	CF	DURHAM	NC		01/09/2024	5.750	244,805		205				435,000	11/15/2023
100140133	CF	WENDELL	NC		01/09/2024	6.000	293,552		174				420,000	11/14/2023
100140135	CF	LEHI	UT		01/09/2024	7.750	289,643		(132)				461,000	11/17/2023
100140136	CF	SACRAMENTO	CA		01/09/2024	7.750	492,280		(225)				705,000	11/14/2023
100140137	CF	SALT LAKE CITY	UT		01/09/2024	8.125	436,895		(240)				600,000	11/20/2023
100140138	CF	EDMOND	OK		01/09/2024	8.000	256,993		(67)				322,500	11/21/2023
100140139	CF	AURORA	CO		01/09/2024	8.125	427,054		(118)				535,000	11/15/2023
100140140	CF	GRAND PRAIRIE	TX		01/09/2024	8.250	379,827		(18)				500,000	11/18/2023
100140141	CF	GARLAND	TX		01/09/2024	7.625	257,690		(114)				347,000	11/13/2023
100140142	CF	OAKLAND PARK	FL		01/09/2024	8.250	504,776		(94)				635,000	11/17/2023
100140143	CF	APOLLO BEACH	FL		01/09/2024	8.125	580,844		(330)				768,000	11/09/2023
100140144	CF	CHANDLER	AZ		01/09/2024	7.625	403,612		(122)				551,000	11/20/2023
100140146	CF	HAMPTON	GA		01/09/2024	5.625	255,571		359				430,000	11/13/2023
100140147	CF	SURF CITY	NC		01/09/2024	7.624	631,505		(286)				970,000	11/27/2023
100140150	CF	LAWRENCEVILLE	GA		01/09/2024	7.500	223,651		(106)				365,000	11/09/2023
100140152	CF	RALEIGH	NC		01/09/2024	7.875	91,241		(138)	(17)			299,150	11/16/2023
100140153	CF	PARRISH	FL		01/09/2024	7.125	356,414		(86)				495,000	11/22/2023
100140155	CF	LANDOVER HILLS	MD		01/09/2024	7.990	237,253		(74)				342,000	11/17/2023
100140156	CF	DAVENPORT	FL		01/09/2024	7.125	231,098		(84)				330,000	10/20/2023
100140157	CF	DURHAM	NC		01/09/2024	5.625	305,043		297				443,500	11/17/2023
100140158	CF	MURRIETA	CA		01/09/2024	5.375	378,819		491				586,000	11/07/2023
100140159	CF	DURHAM	NC		01/09/2024	5.625	301,532		294				433,000	11/17/2023
100140162	CF	CYPRESS	TX		01/09/2024	6.000	203,018		144				315,000	11/16/2023
100140163	CF	MURRIETA	CA		01/09/2024	5.375	410,624		606				640,000	11/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140164	CF	CLARKSVILLE	TN		01/09/2024	7.990	236,717		(167)				327,000	11/27/2023
100140166	CF	HUTTO	TX		01/09/2024	6.250	264,999		99				369,000	11/20/2023
100140167	CF	PORTLAND	OR		01/09/2024	7.990	263,184		(99)				347,000	11/20/2023
100140168	CF	LAND O LAKES	FL		01/09/2024	7.490	339,692		(150)				464,000	11/27/2023
100140169	CF	EAGLE LAKE	FL		01/09/2024	6.125	218,652		170				295,000	11/17/2023
100140170	CF	BALL GROUND	GA		01/09/2024	6.250	269,929		95				415,000	11/17/2023
100140171	CF	PISCATAWAY	NJ		01/09/2024	7.625	341,085		(46)				460,000	11/22/2023
100140173	CF	WOODLAND	CA		01/09/2024	6.125	475,043		393				662,000	11/07/2023
100140174	CF	ROWLETT	TX		01/11/2024	8.500	220,340		72				396,000	12/07/2023
100140175	CF	CHARLOTTE	NC		01/11/2024	10.375	139,061		(214)				245,000	12/01/2023
100140176	CF	POWDER SPRINGS	GA		01/11/2024	10.625	218,665		(68)				290,000	12/08/2023
100140177	CF	ORLANDO	FL		01/11/2024	9.750	233,972		(63)				291,000	12/18/2023
100140178		BLUFFDALE	UT		01/11/2024	9.000	1,526,101		261				2,250,000	12/18/2023
100140182	CF	LINCOLNTON	NC		01/11/2024	9.500	279,189		(44)				350,000	12/22/2023
100140183	CF	JOLIET	IL		01/11/2024	9.625	160,790		(19)				202,000	12/18/2023
100140184	CF	HAWAIIAN GARDENS	CA		01/11/2024	10.000	459,838		(178)				600,000	12/26/2023
100140190	CF	SPRINGFIELD	VA		01/11/2024	8.500	934,335		(342)				1,260,000	11/17/2023
100140194	CF	RICHARDSON	TX		01/11/2024	9.250	256,051		(150)				340,000	11/03/2023
100140197	CF	PANAMA CITY BEACH	FL		01/11/2024	10.125	429,891		(210)				535,000	11/02/2023
100140203	CF	PASCOAG	RI		01/11/2024	9.875	365,709		(813)				500,000	11/16/2023
100140204	CF	IRVING	TX		01/11/2024	10.000	193,124		(237)				296,000	11/21/2023
100140205	CF	SPRING	TX		01/11/2024	9.990	322,707		(248)				395,000	10/27/2023
100140206	CF	RIVERVIEW	FL		01/11/2024	9.750	372,356		(210)				458,000	11/15/2023
100140207		DENISON	TX		01/11/2024	9.375	373,492		(249)				474,000	11/08/2023
100140209	CF	CHANDLER	AZ		01/11/2024	8.750	377,356		(192)				470,000	11/14/2023
100140210	CF	WILMINGTON	NC		01/11/2024	8.999	206,010		(113)				270,000	11/28/2023
100140211	CF	SPRINGTOWN	TX		01/11/2024	10.990	288,678		(228)				355,000	11/07/2023
100140212	CF	DURHAM	NC		01/11/2024	10.375	216,837		(170)				285,000	11/29/2023
100140213	CF	RYDAL	PA		01/11/2024	9.750	510,018		(115)				645,000	11/20/2023
100140214	CF	HAINES CITY	FL		01/11/2024	10.125	274,276		(146)				336,000	11/16/2023
100140216	CF	HERNANDO BEACH	FL		01/11/2024	8.625	556,096		(156)				742,500	11/15/2023
100140217	CF	COSTA MESA	CA		01/11/2024	9.750	1,541,190		(661)				2,025,000	11/17/2023
100140219	CF	WILLIS	TX		01/11/2024	8.250	302,713		(47)				381,000	11/03/2023
100140220	CF	AUSTIN	TX		01/11/2024	10.750	337,814		(344)				400,000	11/13/2023
100140221	CF	HOLLYWOOD	FL		01/11/2024	8.500	104,199		(44)				140,000	12/08/2023
100140223	CF	HAINES CITY	FL		01/11/2024	9.375	247,655		(187)				325,000	11/30/2023
100140225	CF	SAN ANTONIO	TX		01/11/2024	9.500	303,725		(221)				393,000	11/22/2023
100140227	CF	DETROIT	MI		01/11/2024	9.490	116,781		(97)				150,000	12/06/2023
100140228	CF	NORWALK	CT		01/11/2024	8.500	431,414		(166)				715,000	12/04/2023
100140229	CF	FISHERS	IN		01/11/2024	9.125	762,763		(457)				1,200,000	11/17/2023
100140231	CF	SADDLE BROOK	NJ		01/11/2024	9.750	438,647		(175)				565,000	11/20/2023
100140232	CF	WACO	TX		01/11/2024	10.375	475,088		101				658,000	11/20/2023
100140235	CF	MURRIETA	CA		01/18/2024	7.999	477,904		(261)				650,000	12/05/2023
100140237	CF	PATERSON	NJ		01/18/2024	7.999	411,546		(201)				600,000	12/08/2023
100140238	CF	VICTORIA	MN		01/18/2024	7.124	247,821		(118)				353,000	12/08/2023
100140241	CF	PROSPER	TX		01/18/2024	7.374	635,308		(106)				865,000	12/15/2023
100140242	CF	HONOLULU	HI		01/18/2024	7.999	365,545		(77)				490,000	12/05/2023
100140243	CF	CAPE CORAL	FL		01/18/2024	7.624	302,541		(105)				406,000	12/06/2023
100140244	CF	CLEMENTON	NJ		01/18/2024	7.499	260,606		(96)				350,000	12/14/2023
100140245	CF	SAN JACINTO	CA		01/18/2024	7.124	340,059		(108)				465,000	12/07/2023
100140247	CF	FORNEY	TX		01/18/2024	6.999	254,596		(83)				380,000	12/12/2023
100140248	CF	WILMINGTON	DE		01/18/2024	7.624	196,176		(71)				265,000	12/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140249	CF	WILMINGTON	DE		01/18/2024	7.624	196,176		(71)				262,000	12/14/2023
100140250	CF	POOLER	GA		01/18/2024	6.500	387,618		(15)				535,000	12/15/2023
100140253	CF	SALEM	OR		01/18/2024	7.624	223,634		(271)				375,000	12/07/2023
100140254	CF	NEW ALBANY	OH		01/18/2024	7.999	332,900		(164)				440,000	12/15/2023
100140256	CF	GILBERT	AZ		01/18/2024	6.875	575,011		(115)				775,000	12/12/2023
100140258	CF	TAMPA	FL		01/18/2024	7.499	290,070		(50)				366,000	12/14/2023
100140259	CF	NEWPORT	OR		01/18/2024	8.625	442,254		(213)				625,000	11/24/2023
100140261	CF	TOMS RIVER	NJ		01/18/2024	7.624	318,442		(107)				425,000	12/18/2023
100140262	CF	CONYERS	GA		01/18/2024	6.999	261,759		(96)				355,000	12/11/2023
100140263	CF	WASHINGTON	DC		01/18/2024	7.875	350,464		(157)				478,000	11/30/2023
100140264	CF	CLOVIS	CA		01/18/2024	5.625	271,881		177				383,000	09/24/2023
100140265	CF	MIAMI GARDENS	FL		01/18/2024	7.875	319,594		(128)				425,000	11/29/2023
100140269	CF	DURHAM	NC		01/18/2024	7.990	301,170		(137)				410,000	10/10/2023
100140270	CF	NAPERVILLE	IL		01/18/2024	8.125	329,669		(60)				417,000	11/28/2023
100140271	CF	EVANSTON	IL		01/18/2024	8.124	548,995		(211)				730,000	11/20/2023
100140272	CF	WICHITA	KS		01/18/2024	7.875	187,030		(64)				250,000	11/07/2023
100140273	CF	KILL DEVIL HILLS	NC		01/18/2024	7.875	271,558		(172)				425,000	11/28/2023
100140275	CF	LINCOLN	NE		01/18/2024	8.124	262,247		(155)				350,000	11/30/2023
100140277	CF	ACWORTH	GA		01/18/2024	8.625	270,501		(178)				380,000	11/16/2023
100140279	CF	SAINT GEORGE	UT		01/18/2024	8.625	727,469		(224)				993,000	11/16/2023
100140280	CF	LAKE HAVASU CITY	AZ		01/18/2024	7.875	388,121		(97)				510,000	11/17/2023
100140282	CF	SURFSIDE BEACH	SC		01/18/2024	7.990	274,664		(78)				371,000	10/13/2023
100140283	CF	TAMPA	FL		01/18/2024	7.875	303,949		1,030				430,000	11/30/2023
100140284	CF	LAKE ALFRED	FL		01/18/2024	8.625	273,789		(49)				349,000	11/27/2023
100140285	CF	SUMMIT	IL		01/18/2024	8.625	316,125		(169)				416,000	12/07/2023
100140288	CF	NEWARK	DE		01/18/2024	7.625	399,511		(201)				572,000	10/23/2023
100140289	CF	LAKE HAVASU CITY	AZ		01/18/2024	8.625	618,167		(279)				901,000	11/22/2023
100140290	CF	CICERO	IL		01/18/2024	8.125	369,556		(154)				490,000	12/06/2023
100140291	CF	CHICAGO	IL		01/18/2024	8.000	459,315		(242)				660,000	11/29/2023
100140293	CF	LOGANVILLE	GA		01/18/2024	6.250	278,689		39				452,000	10/23/2023
100140295	CF	DOVER	DE		01/18/2024	8.625	228,624		(105)				283,000	11/30/2023
100140297	CF	CAMBRIA HEIGHTS	NY		01/18/2024	8.625	434,911		(219)				630,000	11/17/2023
100140298	CF	NESKOWIN	OR		01/18/2024	7.875	552,364		(292)				740,000	11/21/2023
100140299	CF	LOGANVILLE	GA		01/18/2024	6.250	269,224		71				395,000	09/26/2023
100140300	CF	CHARLOTTE	NC		01/18/2024	7.750	275,419		(148)				375,000	11/22/2023
100140301	CF	LAS VEGAS	NV		01/18/2024	8.125	293,036		(181)				385,000	11/30/2023
100140302	CF	FORT WORTH	TX		01/18/2024	8.124	237,735		(149)				320,000	11/28/2023
100140304	CF	LAS VEGAS	NV		01/18/2024	7.625	297,672		(117)				460,500	11/16/2023
100140305	CF	TRACY	CA		01/18/2024	7.624	721,675		(417)				953,000	11/22/2023
100140306	CF	TEMPE	AZ		01/18/2024	7.990	401,706		(236)				535,000	11/27/2023
100140307	CF	HYATTSVILLE	MD		01/18/2024	7.990	388,465		(159)				540,000	12/01/2023
100140308	CF	BLOOMINGTON	MN		01/18/2024	8.125	231,417		(153)				325,000	12/08/2023
100140309	CF	LONG BEACH	CA		01/18/2024	8.125	602,433		(327)				850,000	11/28/2023
100140310	CF	APEX	NC		01/18/2024	7.875	308,763		(207)	(1)			486,000	11/28/2023
100140311	CF	BREMERTON	WA		01/18/2024	8.125	359,298		(193)				495,000	11/27/2023
100140313	CF	NORTH MYRTLE BEACH	SC		01/18/2024	8.125	240,974		(97)				300,000	12/01/2023
100140314	CF	SUWANEE	GA		01/18/2024	5.875	250,876		116				395,000	10/26/2023
100140317	CF	MARYSVILLE	WA		01/18/2024	7.500	467,292		(221)				625,000	12/01/2023
100140319	CF	LEWISTOWN	MT		01/18/2024	8.124	539,929		(181)				675,000	11/30/2023
100140320	CF	MESA	AZ		01/18/2024	8.000	356,325		(177)				505,000	12/01/2023
100140323	CF	SACRAMENTO	CA		01/18/2024	8.125	350,033		(139)				465,000	11/21/2023
100140325	CF	AURORA	CO		01/18/2024	7.500	329,364		(163)				442,000	10/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140326	CF	BERWYN	IL		01/18/2024	8.124	346,334		(138)				460,000	12/01/2023
100140327	CF	CHARLOTTESVILLE	VA		01/18/2024	8.000	260,971		(67)				328,000	11/27/2023
100140332	CF	WOLFFORTH	TX		01/18/2024	7.375	274,689		(95)				380,000	11/18/2023
100140333	CF	MORRISTOWN	TN		01/18/2024	7.500	230,557		(128)				312,000	11/15/2023
100140334	CF	LAS VEGAS	NV		01/18/2024	6.500	276,582		53				357,000	11/01/2023
100140336	CF	SOUTH AMBOY	NJ		01/18/2024	8.124	392,541		(177)				540,000	11/16/2023
100140337	CF	FREDERICK	MD		01/18/2024	6.500	418,097		(11)				573,000	10/27/2023
100140338	CF	ROSHARON	TX		01/18/2024	6.500	81,898		(32)				335,000	10/31/2023
100140339	CF	BOISE	ID		01/18/2024	8.000	240,942		(100)				320,000	11/09/2023
100140340	CF	RIO RANCHO	NM		01/18/2024	5.750	275,062		256				367,000	11/03/2023
100140341	CF	RIO RANCHO	NM		01/18/2024	5.750	271,460		252				372,000	11/03/2023
100140342	CF	HARDEEVILLE	SC		01/18/2024	6.500	242,613		51				313,000	11/16/2023
100140343	CF	FORT WORTH	TX		01/18/2024	6.500	277,812		30				402,500	10/30/2023
100140345	CF	PEMBROKE PINES	FL		01/18/2024	7.990	343,707		(165)				455,000	11/21/2023
100140346	CF	SAINT LOUIS	MO		01/18/2024	7.625	249,586		(163)				330,000	12/05/2023
100140347	CF	GRANADA HILLS	CA		01/18/2024	7.125	920,968		(333)				1,320,000	11/07/2023
100140348	CF	PORT SAINT LUCIE	FL		01/18/2024	8.125	274,633		(66)				350,000	11/20/2023
100140350	CF	GILBERT	AZ		01/18/2024	8.000	331,559		(174)				438,000	11/17/2023
100140351	CF	LITTLE RIVER	SC		01/18/2024	5.990	255,360		308				345,500	10/30/2023
100140353	CF	DUENWEG	MO		01/18/2024	7.125	295,533		(97)				396,000	11/09/2023
100140354	CF	MESA	AZ		01/18/2024	7.750	246,859		(112)				334,000	11/14/2023
100140356	CF	KILMARNOCK	VA		01/18/2024	8.125	260,820		(22)				330,000	11/27/2023
100140357	CF	BAYTOWN	TX		01/18/2024	7.625	248,279		(82)				312,000	11/29/2023
100140358	CF	LAND O LAKES	FL		01/18/2024	6.500	304,300		(10)				435,000	11/27/2023
100140359	CF	SUMMERVILLE	SC		01/18/2024	6.750	295,814		50				388,500	11/17/2023
100140362		BRIDGEPORT	CT		01/18/2024	8.124	241,295		(53)				347,000	11/21/2023
100140363	CF	RALEIGH	NC		01/18/2024	7.625	250,562		(146)				336,000	11/20/2023
100140364	CF	FRESNO	CA		01/18/2024	6.250	295,188		29				449,000	11/14/2023
100140365	CF	LOGANVILLE	GA		01/18/2024	6.250	277,948		192				376,000	09/26/2023
100140366	CF	PEORIA	AZ		01/18/2024	8.000	520,950		(113)				660,000	11/03/2023
100140367	CF	SAN MARCOS	TX		01/18/2024	5.625	259,780		168				365,000	11/15/2023
100140368	CF	ATLANTA	GA		01/18/2024	7.990	238,366		(140)				314,000	11/17/2023
100140369	CF	GRAHAM	WA		01/18/2024	6.500	309,202		52				428,000	11/16/2023
100140370	CF	KNIGHTDALE	NC		01/18/2024	7.875	250,993		(68)				319,200	11/27/2023
100140371	CF	CAPE CORAL	FL		01/18/2024	7.990	226,337		(83)				350,000	11/22/2023
100140372	CF	WESTFIELD	IN		01/18/2024	5.990	287,061		83				425,000	11/20/2023
100140373	CF	MONUMENT	CO		01/18/2024	7.624	239,766		(156)				317,000	11/22/2023
100140374	CF	EVERGREEN PARK	IL		01/18/2024	7.624	225,353		(113)				302,000	11/30/2023
100140375	CF	SAN ANTONIO	TX		01/18/2024	7.500	275,350		(141)				370,000	11/27/2023
100140376	CF	FULSHEAR	TX		01/18/2024	7.624	233,359		(145)				329,000	11/28/2023
100140377	CF	FRESNO	CA		01/18/2024	7.250	353,453		(120)				475,000	11/16/2023
100140378	CF	KAILUA KONA	HI		01/18/2024	8.625	313,297		(183)				411,000	10/31/2023
100140379	CF	EVANSTON	WY		01/18/2024	7.625	230,080		(93)				364,000	10/20/2023
100140383	CF	NEWARK	DE		01/18/2024	6.990	270,161		(48)				370,000	10/12/2023
100140384	CF	PENDERGRASS	GA		01/18/2024	6.375	192,738		70	(1)			305,000	11/22/2023
100140387	CF	OVIEDO	FL		01/18/2024	7.500	316,829		(30)				419,000	11/20/2023
100140388	CF	CHANDLER	AZ		01/18/2024	5.375	267,606		500	(2)			660,000	11/08/2023
100140389	CF	SOUTH ELGIN	IL		01/18/2024	5.875	280,052		202				375,000	11/22/2023
100140390	CF	DURHAM	NC		01/18/2024	5.750	305,889		211				442,000	11/27/2023
100140391	CF	KISSIMMEE	FL		01/18/2024	5.500	319,048		370				430,000	11/22/2023
100140394	CF	CHANDLER	AZ		01/18/2024	7.625	338,763		(262)	(4)			500,000	11/30/2023
100140396	CF	IRVINE	CA		01/18/2024	7.499	658,039		(317)				940,000	11/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140398	CF	NEWARK	NJ		01/18/2024	7.875	733,394		(299)				975,000	11/22/2023
100140400	CF	SURPRISE	AZ		01/18/2024	8.000	338,382		(187)				454,000	11/16/2023
100140401	CF	WESLEY CHAPEL	FL		01/18/2024	8.125	230,284		(179)				339,000	11/21/2023
100140402	CF	SAINT CLOUD	FL		01/18/2024	6.990	236,733		(17)				304,000	11/29/2023
100140403	CF	SOUTH JORDAN	UT		01/18/2024	7.250	526,895		(207)				755,000	11/30/2023
100140404	CF	KYLE	TX		01/18/2024	7.875	200,133		(92)				330,000	11/29/2023
100140405	CF	N LAS VEGAS	NV		01/18/2024	8.000	415,679		(128)				555,000	11/28/2023
100140406	CF	AUBURNDALE	FL		01/18/2024	7.500	265,512		(123)				356,000	11/22/2023
100140409	CF	RALEIGH	NC		01/18/2024	7.500	410,123		(224)				602,000	12/01/2023
100140410	CF	DANIA BEACH	FL		01/18/2024	7.875	565,042		(264)				750,000	11/21/2023
100140412	CF	KATY	TX		01/18/2024	8.125	245,318		(57)				320,100	11/21/2023
100140416	CF	PACE	FL		01/18/2024	8.125	21,348		(361)				320,000	11/22/2023
100140417	CF	LAGO VISTA	TX		01/18/2024	6.990	299,291		(113)				455,000	12/04/2023
100140418	CF	KUNKLETOWN	PA		01/18/2024	7.625	246,204		(145)				350,000	11/30/2023
100140420	CF	OCALA	FL		01/18/2024	7.125	256,911		(106)				345,000	11/28/2023
100140422	CF	RIVER RIDGE	LA		01/18/2024	8.125	330,034		(187)				435,000	11/21/2023
100140423	CF	WINCHESTER	VA		01/18/2024	7.250	244,052		(108)				332,000	11/30/2023
100140424	CF	LUBBOCK	TX		01/18/2024	7.374	182,707		(18)				237,000	11/27/2023
100140426	CF	WAKE FOREST	NC		01/18/2024	7.750	251,124		(122)				342,000	11/21/2023
100140429	CF	RALEIGH	NC		01/18/2024	7.375	262,998		(117)				355,000	11/20/2023
100140430	CF	MENIFEE	CA		01/18/2024	6.250	384,993		230				538,000	11/14/2023
100140431	CF	WILLISTON	FL		01/18/2024	5.625	225,181		136				325,000	11/21/2023
100140432	CF	PEACHTREE CITY	GA		01/18/2024	7.500	170,472		(112)				336,000	11/17/2023
100140435	CF	OCALA	FL		01/18/2024	5.990	199,515		77				310,000	11/28/2023
100140437	CF	FLOWERY BRANCH	GA		01/18/2024	7.500	258,557		(132)				353,000	11/30/2023
100140438	CF	OTSEGO	MN		01/18/2024	6.250	213,151		69				305,000	11/30/2023
100140439	CF	OTSEGO	MN		01/18/2024	6.375	227,103		66				310,000	11/28/2023
100140440	CF	ATLANTA	GA		01/18/2024	7.990	258,392		(151)				342,000	12/01/2023
100140441	CF	BAYTOWN	TX		01/18/2024	5.990	149,859		239				305,000	11/29/2023
100140442	CF	PHOENIX	AZ		01/18/2024	5.250	386,724		438				595,000	11/08/2023
100140444	CF	WOODBURY	MN		01/18/2024	6.250	321,927		186				430,000	11/27/2023
100140445	CF	DURHAM	NC		01/18/2024	5.625	305,810		254				436,000	11/22/2023
100140447	CF	WEST ORANGE	NJ		01/18/2024	8.124	484,308		(243)				640,000	11/22/2023
100140448	CF	WESTFIELD	IN		01/18/2024	5.990	298,629		104				450,000	11/30/2023
100140449	CF	OCEAN ISLE BEACH	NC		01/18/2024	8.124	644,936		(369)				850,000	11/29/2023
100140451	CF	CHICAGO	IL		01/18/2024	7.499	639,016		(268)				854,000	12/04/2023
100140453	CF	CLAYTON	NC		01/18/2024	7.500	239,992		(96)				320,000	12/04/2023
100140454	CF	SARATOGA SPRINGS	UT		01/18/2024	7.000	276,483		(106)				433,000	12/06/2023
100140455	CF	WORCESTER	MA		01/18/2024	8.625	581,717		(231)				815,000	12/04/2023
100140456	CF	SARATOGA SPRINGS	UT		01/18/2024	7.000	291,169		(111)				440,000	12/06/2023
100140457	CF	LEHI	UT		01/18/2024	7.500	238,012		(30)				344,000	12/05/2023
100140458	CF	PENDERGRASS	GA		01/18/2024	6.125	236,204		23				325,000	11/30/2023
100140461	CF	GANSEVOORT	NY		01/18/2024	8.125	183,776		(62)				230,000	11/09/2023
100140462	CF	LOGANVILLE	GA		01/18/2024	5.875	311,367		113				503,000	11/30/2023
100140463	CF	LOGANVILLE	GA		01/18/2024	6.250	303,755		75				435,000	11/27/2023
100140464	CF	PENDERGRASS	GA		01/18/2024	5.990	236,495		181				335,000	11/28/2023
100140466	CF	VERO BEACH	FL		01/17/2024	9.500	1,021,800		(338)				1,255,000	12/01/2023
100140467	CF	BOLIVIA	NC		01/17/2024	8.750	408,124		(4)				566,000	12/01/2023
100140468	CF	ATLANTA	GA		01/17/2024	7.625	393,355		(144)				540,000	10/19/2023
100140470		BOISE	ID		01/17/2024	10.125	1,245,589		(335)				1,375,000	11/27/2023
100140472	CF	POMPANO BEACH	FL		01/17/2024	8.125	160,231		(33)				300,000	12/04/2023
100140476		BALTIMORE	MD		01/17/2024	9.750	174,012		(17)				320,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140477	CF	HOUSTON	TX		01/17/2024	8.875	204,286		(51)				280,000	11/20/2023
100140478	CF	SARATOGA	CA		01/19/2024	8.875	3,528,455		(1,346)				4,700,000	12/02/2023
100140481	CF	GRAND PRAIRIE	TX		01/19/2024	8.625	398,544		(191)				525,000	12/14/2023
100140483	CF	PITTSBORO	NC		01/19/2024	8.500	313,591		(109)				450,000	09/19/2023
100140484	CF	KISSIMMEE	FL		01/19/2024	8.750	1,159,108		(424)				1,440,000	12/14/2023
100140486	CF	LOS ANGELES	CA		01/19/2024	7.875	448,449		(206)				605,000	12/15/2023
100140488	CF	GALVESTON	TX		01/19/2024	8.750	183,372		26				445,000	11/02/2023
100140489	CF	POOLER	GA		01/19/2024	8.375	190,005		(97)				327,000	12/19/2023
100140491	CF	SAN DIEGO	CA		01/19/2024	8.250	1,055,686		(461)				1,425,000	12/20/2023
100140493	CF	LEHIGH ACRES	FL		01/19/2024	8.500	270,251		(39)				363,000	11/20/2023
100140495	CF	GILBERT	AZ		01/19/2024	8.875	765,823		97				930,000	12/11/2023
100140496	CF	LEHIGH ACRES	FL		01/19/2024	8.500	270,251		(39)				363,000	11/20/2023
100140497	CF	DESOTO	TX		01/19/2024	9.000	207,809		(77)				286,000	12/15/2023
100140498		JOSHUA TREE	CA		01/19/2024	8.625	248,452		50				455,000	10/27/2023
100140499	CF	MIAMI	FL		01/19/2024	8.500	644,209		(242)				800,000	12/12/2023
100140500	CF	LOS ANGELES	CA		01/19/2024	8.750	2,268,086		(1,072)				2,800,000	12/18/2023
100140501	CF	LONG BEACH	CA		01/19/2024	7.750	159,044		(64)				415,000	12/07/2023
100140502	CF	BOYNTON BEACH	FL		01/19/2024	7.875	409,712		(138)				623,000	12/14/2023
100140505	CF	RANCHO MISSION VIEJO	CA		01/19/2024	6.990	484,442		(244)				800,000	11/20/2023
100140506	CF	CASTAIC	CA		01/19/2024	7.500	492,342		(757)				985,000	11/30/2023
100140507	CF	TARZANA	CA		01/19/2024	7.625	594,753		(475)				1,180,000	11/28/2023
100140509	CF	TOMBALL	TX		01/19/2024	7.625	164,286		(455)				380,000	11/30/2023
100140511	CF	HORACE	ND		01/19/2024	7.990	210,435		(280)				307,500	12/01/2023
100140512	CF	RALEIGH	NC		01/19/2024	7.125	161,840		(281)				357,000	11/30/2023
100140514	CF	SNELLVILLE	GA		01/19/2024	7.625	275,724		(197)				391,000	11/09/2023
100140515	CF	YOUNGSVILLE	NC		01/19/2024	6.500	288,519		45				402,900	11/30/2023
100140516	CF	CHARLOTTE	NC		01/19/2024	6.875	209,002		(157)				349,900	12/12/2023
100140518	CF	LAWRENCEVILLE	GA		01/19/2024	7.500	84,565		25				427,000	11/27/2023
100140519	CF	YOUNGSVILLE	NC		01/19/2024	8.500	253,801		(294)				343,000	11/17/2023
100140520	CF	TEMECULA	CA		01/19/2024	7.500	421,499		(273)				567,000	11/17/2023
100140521	CF	MARICOPA	AZ		01/19/2024	5.750	197,654		159				356,000	12/11/2023
100140524	CF	ANGIER	NC		01/19/2024	7.125	257,855		(56)				350,000	11/15/2023
100140527	CF	BUDA	TX		01/19/2024	6.875	340,679		89				455,000	11/27/2023
100140528	CF	BOLIVIA	NC		01/19/2024	7.990	240,632		105				321,000	11/22/2023
100140529	CF	GRAHAM	NC		01/19/2024	5.990	281,285		199				396,000	11/21/2023
100140532	CF	BAKERSFIELD	CA		01/19/2024	7.125	303,527		(201)				413,000	11/17/2023
100140533	CF	PELHAM	NH		01/19/2024	8.625	339,361		(430)				520,000	11/16/2023
100140535	CF	TOMS RIVER	NJ		01/19/2024	7.625	255,954		(299)				355,000	11/16/2023
100140538	CF	CORINTH	TX		01/19/2024	7.125	265,152		(277)				415,000	12/13/2023
100140540	CF	FORNEY	TX		01/19/2024	7.625	219,193		(439)				297,000	11/17/2023
100140543	CF	BUTLER	NJ		01/19/2024	7.990	281,153		(485)				401,000	11/15/2023
100140547	CF	CHARLOTTE	NC		01/19/2024	7.500	257,794		2				350,000	12/14/2023
100140548	CF	HAMILTON	NJ		01/19/2024	7.990	283,607		(23)				360,000	11/22/2023
100140550	CF	HUTTO	TX		01/19/2024	7.625	45,097		(488)				325,000	12/12/2023
100140551	CF	CHARLOTTE	NC		01/19/2024	7.125	241,168		91				317,000	12/13/2023
100140552	CF	LAKE LEELANAU	MI		01/19/2024	7.500	333,069		(236)				555,000	11/10/2023
100140554	CF	ALBRIGHTSVILLE	PA		01/19/2024	7.625	250,536		(300)				355,000	11/08/2023
100140557	CF	WHITEFIELD	NH		01/19/2024	7.625	260,800		(354)				370,000	12/01/2023
100140561	CF	CHARLOTTE	NC		01/19/2024	7.990	295,643		(192)				395,000	11/29/2023
100140562	CF	YOUNGSVILLE	NC		01/19/2024	7.990	191,882		(288)				358,000	12/08/2023
100140563	CF	GASTONIA	NC		01/19/2024	7.625	227,124		(227)				313,000	11/29/2023
100140564	CF	ESTERO	FL		01/19/2024	7.990	178,720		(268)				560,000	11/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140565	CF	CHARLOTTE	NC		01/19/2024	8.625	270,112		(229)				359,900	11/27/2023
100140566	CF	MILLSBORO	DE		01/19/2024	7.625	251,535		(256)				500,000	12/06/2023
100140570	CF	HORACE	ND		01/19/2024	7.990	230,023		(248)				315,000	12/01/2023
100140571	CF	SEASIDE HEIGHTS	NJ		01/19/2024	7.625	384,504		(180)				648,000	11/30/2023
100140573	CF	BRASELTON	GA		01/19/2024	7.500	319,823		(190)				449,000	12/08/2023
100140574	CF	OAKTON	VA		01/19/2024	7.625	251,466		(357)				711,000	11/15/2023
100140575	CF	ANNA	TX		01/19/2024	7.625	306,607		(467)				440,000	11/22/2023
100140577	CF	LOS ANGELES	CA		01/19/2024	7.625	935,539		(367)				1,350,000	11/20/2023
100140579	CF	WAILUKU	HI		01/19/2024	6.990	495,838		(253)				1,150,000	12/07/2023
100140581	CF	ANNA	TX		01/19/2024	7.625	321,267		(438)				430,000	11/17/2023
100140582	CF	RANCHO MISSION VIEJO	CA		01/19/2024	6.625	649,401		374				852,000	11/30/2023
100140583	CF	BAKERSFIELD	CA		01/19/2024	7.125	275,248		(184)				370,000	11/17/2023
100140585	CF	EASTVALE	CA		01/19/2024	7.990	396,259		(897)				827,000	11/16/2023
100140586	CF	OXNARD	CA		01/19/2024	8.125	203,837		(142)				665,000	12/07/2023
100140587	CF	CORONA	CA		01/19/2024	6.875	416,733		51				575,000	12/11/2023
100140588	CF	RALEIGH	NC		01/19/2024	7.125	265,222		(157)				356,000	12/07/2023
100140589	CF	HENDERSON	NV		01/19/2024	7.500	203,744		(217)				347,000	12/01/2023
100140590	CF	MANCHESTER	CT		01/19/2024	8.625	206,893		(142)				280,000	11/09/2023
100140591	CF	MESA	AZ		01/19/2024	8.625	199,906		(66)				250,000	12/08/2023
100140593	CF	FONTANA	CA		01/19/2024	7.125	381,362		295				534,000	11/07/2023
100140594	CF	MONROE	NC		01/19/2024	7.990	235,121		(239)				315,000	11/17/2023
100140595	CF	BAKERSFIELD	CA		01/19/2024	7.875	286,481		(365)				436,000	11/17/2023
100140596	CF	YOUNGSVILLE	NC		01/19/2024	7.375	259,362		(154)				356,000	11/30/2023
100140597	CF	ANNA	TX		01/19/2024	8.250	269,620		(103)				360,000	12/08/2023
100140598	CF	MEXICO BEACH	FL		01/19/2024	8.500	76,508		(547)				510,000	11/20/2023
100140600	CF	SAN MATEO	CA		01/19/2024	7.375	306,563		(209)				1,460,000	11/18/2023
100140601	CF	FOLSOM	CA		01/19/2024	6.500	471,143		7				689,000	12/01/2023
100140602	CF	EQUINUNK	PA		01/19/2024	7.990	396,378		(293)				564,000	11/17/2023
100140605	CF	BEAUMONT	CA		01/19/2024	7.125	334,447		(301)				493,000	12/04/2023
100140606	CF	BREMERTON	WA		01/19/2024	8.375	274,090		(38)				370,000	11/14/2023
100140607	CF	FALLING WATERS	WV		01/19/2024	7.990	199,490		(68)				257,000	11/17/2023
100140608	CF	MIAMI	FL		01/19/2024	7.990	459,988		(291)				660,000	11/30/2023
100140609	CF	MOUNT VERNON	WA		01/19/2024	7.990	581,592		(457)				775,000	11/08/2023
100140612	CF	CHAPEL HILL	NC		01/19/2024	7.990	94,229		(599)				750,000	11/30/2023
100140614	CF	DAWSONVILLE	GA		01/19/2024	6.990	218,625		(174)				385,000	12/07/2023
100140615	CF	GRAHAM	NC		01/19/2024	6.500	127,692		30				386,000	11/13/2023
100140620	CF	HORACE	ND		01/19/2024	7.990	210,338		(326)				290,000	12/01/2023
100140621	CF	SANTA MARIA	CA		01/19/2024	8.625	470,395		(415)				640,000	11/16/2023
100140623	CF	MABLETON	GA		01/19/2024	7.500	313,155		(210)				424,000	11/09/2023
100140624	CF	BAKERSFIELD	CA		01/19/2024	7.875	256,291		(338)				405,000	11/17/2023
100140625	CF	ROCKVILLE	MD		01/19/2024	6.990	347,731		(246)				780,000	11/08/2023
100140627	CF	HOUSTON	TX		01/19/2024	6.990	249,039		(159)				356,000	11/14/2023
100140628	CF	CHARLOTTE	NC		01/19/2024	7.875	255,704		(236)				365,000	11/21/2023
100140631	CF	TEMECULA	CA		01/19/2024	7.125	88,327		(347)				661,000	11/28/2023
100140632	CF	OCEAN CITY	MD		01/19/2024	8.125	273,085		(60)				345,000	11/17/2023
100140633		BROOKLYN	NY		01/19/2024	7.500	505,225		(225)				2,450,000	12/07/2023
100140634	CF	HASLET	TX		01/19/2024	8.250	227,019		(529)				360,000	12/07/2023
100140637		BELLINGHAM	WA		02/08/2024	8.125	603,776		(129)				985,000	01/24/2024
100140645	CF	HUDSON OAKS	TX		02/08/2024	7.500	1,178,604		(170)				1,700,000	01/22/2024
100140648	CF	SAN RAFAEL	CA		02/08/2024	8.000	3,187,766		(941)				4,250,000	01/19/2024
100140654	CF	OCEANSIDE	CA		02/08/2024	8.125	187,792		(128)				695,000	01/23/2024
100140655	CF	SPOKANE VALLEY	WA		02/08/2024	8.250	472,040		(461)				570,000	01/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140656	CF	BUCKEYE	AZ		02/08/2024	6.750	313,720		4				413,000	01/31/2024
100140658	CF	SNELLVILLE	GA		02/08/2024	7.750	520,631		(218)				797,000	01/19/2024
100140659	CF	DALLAS	TX		02/08/2024	9.500	1,087,754		(773)				1,325,000	01/29/2024
100140661		LILBURN	GA		02/08/2024	7.625	339,538		(60)				460,000	01/09/2024
100140664	CF	OKLAHOMA CITY	OK		02/08/2024	8.875	192,253		(304)				240,000	01/30/2024
100140666	CF	TAMPA	FL		02/08/2024	7.875	276,856		(147)				365,000	01/18/2024
100140667	CF	LAS CRUCES	NM		02/08/2024	9.375	146,032		(229)				184,000	01/17/2024
100140672	CF	COCOA	FL		02/08/2024	7.500	447,555		(62)				595,000	01/11/2024
100140673	CF	PALERMO	CA		02/08/2024	8.125	341,137		(242)				445,000	01/16/2024
100140674	CF	PHILADELPHIA	PA		02/08/2024	9.125	142,428		(146)				160,000	01/23/2024
100140682	CF	MECHANICSBURG	PA		02/08/2024	8.000	466,296		(191)				588,000	01/16/2024
100140686	CF	DALLAS	TX		02/08/2024	8.250	198,231		(347)				425,000	01/11/2024
100140688	CF	ALLEN	TX		02/08/2024	7.625	195,053		(281)				895,000	01/22/2024
100140690	CF	CRYSTAL LAKE	IL		02/08/2024	8.375	188,703		(203)				282,000	01/25/2024
100140693	CF	EVA	AL		02/08/2024	9.750	199,420		(174)				230,000	01/22/2024
100140697	CF	FOX LAKE	IL		02/08/2024	8.500	176,405		(128)				215,000	01/22/2024
100140698	CF	BURLINGTON	CT		02/08/2024	6.875	588,721		134				927,000	01/29/2024
100140699	CF	EL CAJON	CA		02/08/2024	7.875	663,894		(279)				825,000	01/23/2024
100140700	CF	ARLINGTON	TX		02/08/2024	8.125	176,071		(224)				335,000	01/16/2024
100140715	CF	ALBUQUERQUE	NM		02/08/2024	7.375	311,853		(45)				422,000	01/10/2024
100140717		TUCSON	AZ		02/08/2024	7.500	259,072		(37)				365,000	01/23/2024
100140719	CF	KIHEI	HI		02/08/2024	6.750	1,410,359		93				3,200,000	01/29/2024
100140724	CF	NAPLES	FL		02/08/2024	7.875	415,984		(252)				640,000	01/19/2024
100140727	CF	VILLA PARK	CA		02/08/2024	6.875	1,051,158		8				2,375,000	01/29/2024
100140728		SACRAMENTO	CA		02/08/2024	8.125	285,640		(157)				415,000	01/26/2024
100140729	CF	SAN LORENZO	CA		02/08/2024	8.000	591,239		(57)				815,000	01/25/2024
100140732	CF	DELANO	CA		01/22/2024	8.749	237,795		(22)				405,000	12/07/2023
100140733	CF	PEARLAND	TX		01/22/2024	8.374	250,834		(230)				511,000	12/11/2023
100140734	CF	ROCKWALL	TX		01/22/2024	8.499	385,260		31				562,000	12/05/2023
100140735	CF	HATTERAS	NC		01/22/2024	8.749	470,472		(96)				630,000	12/08/2023
100140736	CF	GREENLAWN	NY		01/22/2024	8.374	390,231		(133)				625,000	12/13/2023
100140737	CF	PORT SAINT LUCIE	FL		01/22/2024	8.874	441,523		(179)				560,000	12/14/2023
100140739	CF	PORT SAINT LUCIE	FL		01/22/2024	9.749	338,667		(254)				465,000	12/19/2023
100140740		PARKER	CO		01/22/2024	8.499	615,784		(8)				1,160,000	11/21/2023
100140741		MIRAMAR	FL		01/22/2024	8.749	306,850		(61)				405,000	12/05/2023
100140742		WINDER	GA		01/22/2024	9.624	191,161		(102)				288,000	12/19/2023
100140743	CF	OZONE PARK	NY		01/22/2024	7.749	889,624		(91)				1,200,000	12/13/2023
100140746	CF	SUGAR LAND	TX		01/22/2024	9.624	348,916		(326)				417,500	11/17/2023
100140749	CF	KNOXVILLE	TN		01/22/2024	8.124	115,202		(40)				196,000	11/27/2023
100140750	CF	SAINT PETERSBURG	FL		01/22/2024	8.874	206,035		(163)				283,000	12/13/2023
100140751		BATON ROUGE	LA		01/22/2024	9.124	294,460		(99)				380,000	12/18/2023
100140752		LINDEN	NJ		01/22/2024	8.499	397,827		(224)				490,000	12/18/2023
100140755		CAMDEN	NJ		01/22/2024	10.749	155,601		(217)				180,000	12/18/2023
100140756		HOUSTON	TX		01/22/2024	8.749	112,886		(94)				190,000	11/30/2023
100140757	CF	BALTIMORE	MD		01/22/2024	9.124	195,391		(153)				280,000	12/15/2023
100140759		HOUSTON	TX		01/22/2024	8.374	113,740		(76)				198,700	11/30/2023
100140760		PERRY HALL	MD		01/22/2024	11.874	438,429		(123)				575,000	12/15/2023
100140761	CF	BENSALEM	PA		01/22/2024	8.999	266,720		(182)				325,000	12/14/2023
100140762		COLUMBIA	SC		01/22/2024	8.374	101,278		(16)				170,000	12/11/2023
100140763	CF	BROOKLYN	NY		01/22/2024	9.249	463,807		(15)				625,000	12/15/2023
100140764		SEVIERVILLE	TN		01/22/2024	8.624	606,417		(208)				755,000	12/18/2023
100140765	CF	DAVENPORT	FL		01/22/2024	8.874	339,792		(205)				418,000	12/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140769	CF	SAN TAN VALLEY	AZ		01/22/2024	8.250	345,066		(120)				432,000	12/13/2023
100140770	CF	EGG HARBOR TOWNSHIP	NJ		01/22/2024	8.749	140,516		(109)				182,000	12/15/2023
100140771	CF	DAVENPORT	FL		01/22/2024	9.874	412,521		(214)				566,000	12/08/2023
100140772		THE VILLAGES	FL		01/22/2024	8.999	446,293		(214)				555,000	12/15/2023
100140773		MIAMI	FL		01/22/2024	10.499	495,012		(352)				664,440	12/15/2023
100140774	CF	SAN BERNARDINO	CA		01/22/2024	10.874	318,405		(103)				395,000	11/27/2023
100140775	CF	EDISON	NJ		01/22/2024	8.999	562,279		(90)				710,000	11/16/2023
100140776	CF	BEVERLY	NJ		01/22/2024	9.874	191,970		(116)				223,500	11/27/2023
100140777	CF	BOWIE	MD		01/22/2024	9.750	402,463		(256)				560,000	11/01/2023
100140778	CF	SOUTH GATE	CA		01/22/2024	8.990	659,478		(150)				880,000	11/29/2023
100140779	CF	POMPANO BEACH	FL		01/22/2024	8.749	246,880		(193)				480,000	11/30/2023
100140780	CF	HAINES CITY	FL		01/22/2024	11.375	374,405		(242)				481,000	11/21/2023
100140782	CF	SANIBEL	FL		01/22/2024	8.999	1,645,578		(499)				2,900,000	12/06/2023
100140783		ALBEMARLE	NC		01/22/2024	9.624	169,153		(201)				205,000	12/04/2023
100140784		DECATUR	GA		01/22/2024	11.874	304,437		(437)				393,000	12/18/2023
100140785	CF	NEWHALL	CA		01/22/2024	8.750	789,244		(382)				1,005,000	12/07/2023
100140786		PROVIDENCE	RI		01/22/2024	9.374	272,848		(288)				950,000	12/04/2023
100140787	CF	EAST PATCHOGUE	NY		01/22/2024	8.499	355,533		(199)				600,000	12/06/2023
100140788	CF	ALBANY	GA		01/22/2024	9.624	110,941		(69)				177,000	12/01/2023
100140789	CF	BOCA RATON	FL		01/22/2024	10.499	2,407,518		(744)				3,400,000	11/29/2023
100140794	CF	WESLEY CHAPEL	FL		03/06/2024	8.750	394,403		(448)				975,000	12/27/2023
100140795	CF	LONG ISLAND CITY	NY		03/06/2024	9.375	1,066,646		1,796				1,300,000	11/28/2023
100140797	CF	CHARLOTTE	NC		03/06/2024	7.625	257,433		(118)				325,000	01/11/2024
100140798		SAN LORENZO	CA		03/06/2024	8.125	391,834		(185)				850,000	12/13/2023
100140800	CF	MERCED	CA		03/06/2024	8.750	487,787		(271)				594,000	11/30/2023
100140806		EAST MEADOW	NY		03/06/2024	11.625	613,484		(542)				775,000	01/09/2024
100140808		FRANKFORT	IL		03/06/2024	7.750	410,027		(122)				518,000	01/12/2024
100140809		AYNOR	SC		03/06/2024	7.875	188,795		(80)				260,000	01/04/2024
100140813		CYPRESS	TX		03/06/2024	8.875	175,551		(166)				315,000	12/05/2023
100140814	CF	OAKLAND	CA		03/06/2024	7.875	888,623		(647)				1,160,000	01/11/2024
100140815		MIAMI	FL		03/06/2024	7.625	619,989		96				800,000	01/12/2024
100140816	CF	TUJUNGA	CA		03/06/2024	8.000	927,906		(428)				1,150,000	01/13/2024
100140822	CF	HOMESTEAD	FL		03/06/2024	10.125	1,080,617		(546)				1,320,000	01/12/2024
100140823	CF	WEST HEMPSTEAD	NY		03/06/2024	7.625	506,790		(307)				990,000	01/08/2024
100140826	CF	CHICAGO	IL		03/06/2024	9.375	299,633		(269)				575,000	01/04/2024
100140827		WEST PALM BEACH	FL		03/06/2024	8.875	343,394		(331)				475,000	01/10/2024
100140829	CF	SAVANNAH	GA		03/06/2024	8.000	439,693		(381)				535,000	12/29/2023
100140830		STONE MOUNTAIN	GA		03/06/2024	7.750	157,562		(79)				307,000	01/12/2024
100140832	CF	BROOKLYN	NY		03/06/2024	8.875	1,081,030		(475)				1,350,000	01/16/2024
100140835	CF	CHAGRIN FALLS	OH		03/06/2024	10.875	832,940		77				995,000	01/04/2024
100140840	CF	MANAKIN SABOT	VA		03/06/2024	10.125	1,003,046		(129)				1,199,000	12/21/2023
100140841	CF	LAS VEGAS	NV		03/06/2024	8.750	367,542		(487)				440,000	12/05/2023
100140843	CF	EAST NORTHPORT	NY		03/06/2024	8.500	1,139,888		(568)				1,450,000	01/11/2024
100140847	CF	ESCONDIDO	CA		03/06/2024	7.625	1,174,248		(350)				1,470,000	01/09/2024
100140849		BAY SHORE	NY		03/06/2024	8.250	285,001		(82)				450,000	01/12/2024
100140850	CF	GLENDALE	AZ		03/06/2024	7.875	384,479		(222)				500,000	01/17/2024
100140851	CF	SNELLVILLE	GA		03/06/2024	8.500	694,276		(479)				886,000	01/12/2024
100140852		MIAMI	FL		03/06/2024	9.875	526,189		(513)				715,000	01/25/2024
100140853	CF	SAVANNAH	GA		03/06/2024	7.750	323,617		(175)				645,000	01/17/2024
100140860	CF	CONROE	TX		03/06/2024	7.875	223,630		(233)				315,000	01/18/2024
100140861		PIEDMONT	SC		03/06/2024	9.125	200,577		(187)				276,000	01/17/2024
100140865	CF	AUGUSTA	GA		03/06/2024	8.000	650,585		(410)				835,000	01/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140866		LITITZ	PA		03/06/2024	8.750	408,052		(206)				670,000	01/22/2024
100140871	CF	TORRANCE	CA		01/25/2024	7.875	1,198,137		4,802				1,680,000	10/10/2023
100140872	CF	FONTANA	CA		01/25/2024	8.500	633,860		(41)				859,924	10/27/2023
100140873	CF	BELL CANYON	CA		01/25/2024	8.125	1,281,881		2,535				1,890,000	10/11/2023
100140874	CF	MIDLOTHIAN	TX		01/25/2024	8.125	331,178		77				680,000	10/23/2023
100140875	CF	BATON ROUGE	LA		01/25/2024	8.750	147,612		(50)				185,000	10/06/2023
100140880	CF	ASHEVILLE	NC		01/25/2024	9.990	238,257		(147)				408,000	10/12/2023
100140881	CF	ALBUQUERQUE	NM		01/25/2024	8.875	240,321		(160)				670,000	11/29/2023
100140882	CF	PHOENIX	AZ		01/25/2024	8.875	470,426		55				565,000	11/17/2023
100140883		TAMPA	FL		01/25/2024	8.500	208,523		210				320,000	10/20/2023
100140884		NEWNAN	GA		01/25/2024	8.500	831,315		6				1,480,000	10/19/2023
100140885		WILDWOOD	MO		01/25/2024	8.625	136,528		23				278,000	09/29/2023
100140886		PALM BAY	FL		01/25/2024	8.000	329,994		372				475,000	10/06/2023
100140887	CF	JACKSONVILLE	FL		01/25/2024	8.250	273,128		14				355,000	10/24/2023
100140888		HUNTINGTON STATION	NY		01/25/2024	8.250	389,709		154				590,000	10/17/2023
100140889		SACRAMENTO	CA		01/25/2024	8.125	344,277		49				550,000	10/25/2023
100140890	CF	LAS VEGAS	NV		02/26/2024	8.625	590,141		(977)				850,000	12/04/2023
100140892	CF	LEHIGH ACRES	FL		02/26/2024	10.250	205,315		(169)				246,000	12/08/2023
100140895	CF	BLOOMINGTON	MN		02/26/2024	8.250	233,975		(107)				295,000	12/20/2023
100140897		BUENA PARK	CA		02/26/2024	10.375	958,816		(580)				1,330,000	12/15/2023
100140898	CF	WILLIS	TX		02/26/2024	8.125	204,739		(106)				280,000	12/14/2023
100140899		RIVERVIEW	FL		02/26/2024	8.250	229,474		(143)				330,000	11/27/2023
100140900	CF	PHOENIX	AZ		02/26/2024	8.500	405,241		(323)				545,000	12/12/2023
100140901		CLARKSVILLE	TN		02/26/2024	8.375	194,987		(71)				250,000	12/27/2023
100140902	CF	GREENSBORO	NC		02/26/2024	8.375	248,995		(168)				340,000	01/03/2024
100140903		EAST POINT	GA		02/26/2024	9.500	166,192		(189)				245,000	12/14/2023
100140904	CF	LOS ANGELES	CA		02/26/2024	7.875	765,389		3,738				1,025,000	01/03/2024
100140907	CF	WYCKOFF	NJ		02/26/2024	9.375	1,186,870		(7,955)				1,500,000	12/27/2023
100140908		ATLANTA	GA		02/26/2024	7.875	157,774		(85)				286,000	01/10/2024
100140909	CF	TORRANCE	CA		02/26/2024	8.875	776,577		(503)				1,200,000	12/14/2023
100140910		LAKE ELSINORE	CA		02/26/2024	7.625	738,971		(123)				1,255,000	01/05/2024
100140911		CHARLOTTE	NC		02/26/2024	8.500	230,451		(191)				380,000	01/12/2024
100140912	CF	SEATTLE	WA		02/26/2024	8.250	614,678		(81)				1,200,000	12/12/2023
100140913		ORLANDO	FL		02/26/2024	8.459	117,222		(136)				275,000	12/29/2023
100140914		NORTH MYRTLE BEACH	SC		02/26/2024	8.000	373,376		(79)				509,000	01/11/2024
100140916		MORRIS PLAINS	NJ		02/26/2024	8.500	624,827		(476)				870,000	12/18/2023
100140918		MIAMI	FL		02/26/2024	9.125	361,433		(173)				480,000	12/18/2023
100140919	CF	TORRANCE	CA		02/26/2024	8.250	1,241,938		(468)				1,765,000	01/04/2024
100140920		MIAMI	FL		02/26/2024	9.000	550,189		(464)				770,000	12/19/2023
100140921	CF	ENGLEWOOD	FL		02/26/2024	8.125	294,456		(196)				420,000	01/02/2024
100140922	CF	LAKE HAVASU CITY	AZ		02/26/2024	8.000	559,670		(322)				850,000	12/21/2023
100140934		MADERA	CA		03/28/2024	8.500	286,947		(212)				350,000	12/21/2023
100140939	CF	HOUSTON	TX		03/28/2024	8.625	303,315		(352)				395,000	02/01/2024
100140943	CF	JURUPA VALLEY	CA		03/28/2024	7.875	703,741		(118)				954,000	01/09/2024
100140946		SNELLVILLE	GA		03/28/2024	9.625	357,183		(291)				434,000	01/12/2024
100140947	CF	PARKLAND	FL		03/28/2024	8.500	1,023,313		(710)				1,980,000	01/26/2024
100140951	CF	DURHAM	NC		03/28/2024	10.625	242,826		(134)				308,500	01/16/2024
100140953		NAVASOTA	TX		03/28/2024	8.625	172,040		(167)				207,000	01/29/2024
100140964		LA QUINTA	CA		03/28/2024	8.750	381,441		(15)				525,000	11/22/2023
100140969	CF	RENO	NV		03/28/2024	8.750	317,194		(388)				430,000	01/17/2024
100140970	CF	FRISCO	TX		03/28/2024	8.125	432,083		(217)				610,000	02/01/2024
100140973	CF	SALINAS	CA		03/28/2024	7.875	375,960		(37)				650,000	01/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140978		LARGO	FL		03/28/2024	8.500	424,511		(70)				590,000	01/30/2024
100140980		PORT SAINT LUCIE	FL		03/28/2024	8.375	441,960		(225)				545,000	02/07/2024
100140981		HOLIDAY	FL		03/28/2024	7.875	189,767		4				257,000	02/12/2024
100140982	CF	LOS ANGELES	CA		03/28/2024	7.875	659,487		(194)				1,100,000	01/22/2024
100140983		LOS ANGELES	CA		03/28/2024	8.125	657,755		(330)				1,000,000	02/06/2024
100140990	CF	LEVITTOWN	NY		01/26/2024	8.250	516,389		35				624,000	10/23/2023
100140991		AURORA	IL		01/26/2024	8.990	122,060		20				184,000	10/17/2023
100140992		HOUSTON	TX		01/26/2024	8.875	164,015		105				230,000	10/31/2023
100140993	CF	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024	8.375	901,859		(277)				1,125,000	01/19/2024
100140994	CF	COSTA MESA	CA		02/20/2024	7.875	266,081		(156)				1,000,000	01/22/2024
100140997	CF	EFFORT	PA		02/20/2024	8.625	344,619		(223)				425,000	01/12/2024
100140999	CF	MENIFEE	CA		02/20/2024	8.500	384,930		(399)				493,000	01/12/2024
100141002	CF	NORTH HOLLYWOOD AREA	CA		02/20/2024	7.875	230,848		(89)				900,000	01/18/2024
100141004	CF	ALTAMONTE SPRINGS	FL		02/20/2024	8.500	172,887		(211)				250,000	01/16/2024
100141005		MIAMI	FL		02/20/2024	8.000	509,507		(264)				905,000	01/16/2024
100141006		HOUSTON	TX		02/20/2024	8.375	119,838		(580)				389,000	01/12/2024
100141007	CF	RICHMOND	TX		02/20/2024	7.750	136,012		(414)				380,000	01/17/2024
100141009		DAVENPORT	FL		02/20/2024	8.625	337,233		(316)				465,000	01/12/2024
100141010	CF	PHILADELPHIA	PA		02/20/2024	8.250	151,990		(143)				210,000	01/12/2024
100141012	CF	AUBURN	GA		02/20/2024	8.000	409,300		(161)				560,000	01/17/2024
100141013	CF	MCKINNEY	TX		02/20/2024	7.625	285,717		(168)				470,000	01/16/2024
100141014	CF	LAS VEGAS	NV		02/20/2024	8.000	2,369,879		(1,984)				3,600,000	01/12/2024
100141017	CF	CATHEDRAL CITY	CA		02/20/2024	7.750	343,455		1,542				540,000	01/12/2024
100141018	CF	NOVATO	CA		02/20/2024	7.750	702,204		3,731				1,430,000	01/17/2024
100141019	CF	MILFORD	CT		02/20/2024	7.875	399,870		(173)				570,000	01/12/2024
100141020	CF	PHILADELPHIA	PA		02/20/2024	8.500	178,400		(161)				240,000	01/22/2024
100141021	CF	CYPRESS	TX		02/20/2024	8.000	624,902		(471)				1,000,000	01/12/2024
100141022	CF	COSTA MESA	CA		02/20/2024	7.750	2,105,200		11,163				3,500,000	01/16/2024
100141023	CF	ROSENBERG	TX		02/20/2024	7.625	269,362		(93)				385,000	01/10/2024
100141025	CF	ORLANDO	FL		02/20/2024	8.875	281,589		(300)				345,000	01/16/2024
100141026	CF	POMPANO BEACH	FL		02/20/2024	7.875	267,119		(139)				345,000	01/12/2024
100141027	CF	ROCKWALL	TX		02/20/2024	8.125	316,894		(209)				454,000	01/12/2024
100141029	CF	DALY CITY	CA		02/20/2024	7.500	201,253		(275)				830,000	01/16/2024
100141031	CF	INDIANAPOLIS	IN		02/20/2024	8.250	304,916		473				423,000	01/18/2024
100141032	CF	VERO BEACH	FL		02/20/2024	9.000	284,952		(305)				348,000	01/12/2024
100141033	CF	GRAND SALINE	TX		02/20/2024	9.000	310,039		(333)				405,000	01/17/2024
100141034	CF	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024	8.625	881,555		(474)				1,085,000	01/12/2024
100141035		ORLANDO	FL		02/20/2024	7.000	106,802		1				409,000	01/22/2024
100141036	CF	MANSFIELD	TX		02/20/2024	9.000	436,466		(436)				526,000	01/22/2024
100141038	CF	SUGAR LAND	TX		02/20/2024	7.375	392,369		(200)				650,000	01/18/2024
100141039	CF	SAN FRANCISCO	CA		02/20/2024	7.625	398,383		2,080				1,760,000	01/22/2024
100141040	CF	PITTSBURGH	PA		02/20/2024	8.875	144,995		(177)				275,000	01/22/2024
100141041	CF	REX	GA		02/20/2024	7.750	103,924		(297)				352,000	01/17/2024
100141042	CF	ODESSA	FL		02/20/2024	7.625	373,587		(107)				535,000	01/12/2024
100141043	CF	KISSIMMEE	FL		02/20/2024	8.000	198,159		(123)				268,000	01/12/2024
100141044	CF	KISSIMMEE	FL		02/20/2024	7.375	125,219		(50)				410,000	01/22/2024
100141045	CF	DOUGLASVILLE	GA		02/20/2024	7.750	194,117		(149)				296,000	01/18/2024
100141046	CF	SHERMAN OAKS	CA		02/20/2024	7.500	893,603		(178)				1,225,000	01/22/2024
100141048	CF	APOLLO BEACH	FL		02/20/2024	8.500	304,282		(351)				427,000	01/12/2024
100141049	CF	HOUSTON	TX		02/20/2024	7.750	151,405		(78)				219,000	01/16/2024
100141050	CF	CALABASAS	CA		02/20/2024	7.750	263,176		(151)				705,000	01/22/2024
100141052	CF	ORLANDO	FL		02/20/2024	7.375	354,821		(124)				668,000	01/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141053	CF	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024	8.750	892,192		(439)				1,100,000	01/18/2024
100141054	CF	HOUSTON	TX		02/20/2024	7.375	148,854		(40)				301,000	01/19/2024
100141057	CF	BRANDON	FL		02/20/2024	7.625	171,748		(159)				355,000	01/18/2024
100141058	CF	TEMECULA	CA		02/20/2024	7.500	341,077		(142)				740,000	01/18/2024
100141059	CF	NAPLES	FL		02/20/2024	8.000	443,187		(221)				642,000	01/18/2024
100141060	CF	WYLIE	TX		02/20/2024	7.875	323,626		(174)				402,000	01/19/2024
100141061	CF	KISSIMMEE	FL		02/20/2024	7.875	707,668		(362)				986,000	01/22/2024
100141062	CF	CONROE	TX		02/20/2024	7.375	211,635		(45)				310,000	01/24/2024
100141064	CF	(CANYON COUNTRY AREA) SANTA CL	CA		02/20/2024	7.875	421,639		(139)				740,000	01/22/2024
100141065	CF	RIDGECREST	CA		02/20/2024	8.250	385,586		(217)				479,000	01/22/2024
100141066	CF	HOUSTON	TX		02/20/2024	7.875	119,912		(88)				187,000	01/19/2024
100141067	CF	ANAHEIM	CA		02/20/2024	7.750	132,964		(51)				935,000	01/16/2024
100141068	CF	MODESTO	CA		02/20/2024	9.500	385,319		(443)				510,000	01/17/2024
100141070	CF	FLOWERY BRANCH	GA		02/20/2024	8.500	392,649		(298)				485,000	01/19/2024
100141072	CF	BATON ROUGE	LA		02/20/2024	7.375	198,987		(70)				760,000	01/12/2024
100141073	CF	HUNTINGTON BEACH	CA		02/20/2024	7.500	866,882		(236)				1,450,000	01/22/2024
100141074	CF	SUWANEE	GA		02/20/2024	8.750	453,577		(406)				583,500	01/18/2024
100141076	CF	LAS VEGAS	NV		02/20/2024	8.500	350,830		(301)				425,000	01/16/2024
100141077		WEST HAVERSTRAW	NY		01/30/2024	7.590	391,032		4,968				470,000	12/22/2023
100141078	CF	PHILADELPHIA	PA		01/30/2024	7.940	254,975		2,538				350,000	01/04/2024
100141079	CF	COUNTRY CLUB HILLS	IL		01/30/2024	7.800	142,158		(72)				187,000	01/03/2024
100141080	CF	NEWARK	NJ		01/30/2024	7.680	568,235		(216)				750,000	01/02/2024
100141081	CF	NEWARK	NJ		01/30/2024	7.660	553,677		(233)				730,000	01/02/2024
100141082	CF	MONTICELLO	NY		01/30/2024	7.280	193,813		(65)				370,000	01/04/2024
100141083	CF	EAST ORANGE	NJ		01/30/2024	7.660	530,318		(214)				700,000	01/02/2024
100141084	CF	NEWARK	NJ		01/30/2024	7.640	568,485		(222)				750,000	01/02/2024
100141086		WATERBURY	CT		01/30/2024	8.030	330,735		(117)				415,000	01/04/2024
100141087		BURLINGTON	NJ		01/30/2024	7.600	212,455		37				295,000	12/27/2023
100141090	CF	AURORA	IL		01/30/2024	7.410	141,916		(46)				212,000	01/05/2024
100141091	CF	ROSELLE	NJ		01/30/2024	7.660	448,766		(208)				590,000	01/05/2024
100141092	CF	MONROE	NY		01/30/2024	7.300	360,322		5,464				590,000	12/27/2023
100141094		DETROIT	MI		01/30/2024	8.340	90,251		(44)				148,000	12/29/2023
100141096		DETROIT	MI		01/30/2024	8.130	195,741		289	39			310,000	12/29/2023
100141097		DETROIT	MI		01/30/2024	8.100	188,057		(74)				310,000	12/29/2023
100141098		LAKE VILLA	IL		01/30/2024	8.480	122,624		(68)				160,000	12/15/2023
100141099	CF	TRENTON	NJ		01/30/2024	7.920	168,284		(31)				225,000	12/28/2023
100141102		SHIRLEY	NY		01/30/2024	8.640	286,189		(118)				470,000	12/15/2023
100141104	CF	MARCUS HOOK	PA		01/30/2024	8.250	119,798		873				155,000	12/29/2023
100141106	CF	PHILADELPHIA	PA		01/30/2024	8.840	164,704		(100)				215,000	12/19/2023
100141107		LEBANON	PA		01/30/2024	8.160	76,764		(28)				117,000	12/21/2023
100141111	CF	MASTIC BEACH	NY		01/30/2024	8.190	393,583		(142)				540,000	12/11/2023
100141113	CF	BROOKLYN	NY		01/30/2024	8.350	615,611		(216)				1,970,000	12/12/2023
100141114	CF	CHICAGO	IL		01/30/2024	8.716	364,661		(132)				480,000	12/12/2023
100141116		TALLAHASSEE	FL		01/30/2024	7.690	253,604		(36)				320,000	01/03/2024
100141117		CHICAGO	IL		01/30/2024	8.500	182,134		(69)				300,000	12/08/2023
100141119	CF	HARLINGEN	TX		01/30/2024	8.033	103,395		(46)				170,000	12/29/2023
100141120	CF	ROCK HILL	NY		01/30/2024	8.153	196,808		422	52			245,000	01/08/2024
100141121	CF	SAN BERNARDINO	CA		01/30/2024	7.800	320,983		3,527				440,000	12/21/2023
100141123	CF	QUEENS	NY		01/30/2024	6.840	255,854		(12)				820,000	01/05/2024
100141124	CF	WOODRIDGE	NY		01/30/2024	8.250	159,022		(58)				210,000	12/20/2023
100141125		BALTIMORE	MD		01/30/2024	7.800	177,389		2,347	68			220,000	01/05/2024
100141126	CF	LOS ANGELES	CA		01/30/2024	7.880	721,472		7,398				1,060,000	12/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141127	CF	LAKE ELSINORE	CA		01/30/2024	7.950	297,708		2,909				410,000	12/26/2023
100141128		REISTERSTOWN	MD		01/30/2024	7.990	127,005		(39)				211,000	12/21/2023
100141129		CAPE MAY COURT HOUSE	NJ		01/30/2024	8.240	251,359		2,821	735			275,000	12/18/2023
100141130		POTTSVILLE	PA		01/30/2024	9.080	82,027		(36)				123,000	12/28/2023
100141131	CF	PITTSTON	PA		01/30/2024	8.420	120,195		(33)				171,000	12/27/2023
100141133	CF	WINSLOW	NJ		01/30/2024	8.950	123,621		(53)				162,000	12/26/2023
100141135	CF	KINGSTON	NY		01/30/2024	8.320	177,639		(44)				275,000	12/13/2023
100141136		PHILADELPHIA	PA		01/30/2024	8.490	615,048		3,792				850,000	12/18/2023
100141139	CF	WEST BERLIN	NJ		01/30/2024	7.990	173,365		(42)				234,000	12/18/2023
100141140		CAMDEN	NJ		01/30/2024	8.490	92,189		(40)				165,000	12/18/2023
100141143	CF	LATROBE	PA		01/30/2024	8.330	132,526		870				170,000	12/29/2023
100141144	CF	WOODRIDGE	NY		01/30/2024	8.370	220,432		(90)				290,000	12/20/2023
100141145		CAMDEN	NJ		01/30/2024	8.160	80,521		(30)				145,000	12/26/2023
100141146	CF	SOUTH FALLSBURG	NY		01/30/2024	7.870	225,460		(62)				300,000	12/20/2023
100141147	CF	SOUTH FALLSBURG	NY		01/30/2024	7.967	195,639		(64)				265,000	01/08/2024
100141148	CF	THE BRONX	NY		01/30/2024	8.950	335,619		(163)				440,000	01/04/2024
100141149	CF	BUFFALO	NY		01/30/2024	7.460	117,066		(45)				258,000	01/03/2024
100141150		CHICAGO	IL		01/30/2024	8.400	194,576		514	71			305,000	12/19/2023
100141151	CF	ALEXANDRIA	VA		01/30/2024	7.150	110,296		(20)				185,000	01/04/2024
100141154	CF	TEXARKANA	TX		01/30/2024	7.250	232,790		2,676				450,000	12/29/2023
100141155	CF	BUFFALO	NY		01/30/2024	8.250	209,801		(123)				375,000	12/20/2023
100141157	CF	COLUMBUS	OH		01/30/2024	8.650	255,390		(3)				351,000	12/08/2023
100141158		KENOSHA	WI		01/30/2024	7.960	124,147		(32)				155,000	12/28/2023
100141160	CF	JACKSONVILLE	FL		01/30/2024	8.840	75,652		(23)				100,000	12/08/2023
100141161	CF	WINDSOR	CT		01/30/2024	7.790	76,593		(5)				155,000	12/18/2023
100141163		DALLAS	TX		01/30/2024	6.900	148,545		(11)				248,000	01/08/2024
100141164		STATEN ISLAND	NY		01/30/2024	7.990	540,218		(124)				685,000	01/03/2024
100141165	CF	LAKEWOOD	NJ		01/30/2024	7.160	225,083		(69)				500,000	12/27/2023
100141166	CF	EAST STROUDSBURG	PA		01/30/2024	8.180	149,894		(46)				213,000	12/21/2023
100141167		STATEN ISLAND	NY		01/30/2024	7.890	384,458		(149)				485,000	01/03/2024
100141168		MACON	GA		01/30/2024	8.450	92,540		(31)				153,000	12/20/2023
100141169	CF	WOODRIDGE	NY		01/30/2024	7.760	297,709		688	108			400,000	01/08/2024
100141170	CF	MONTICELLO	NY		01/30/2024	7.720	224,862		(71)				320,000	12/07/2023
100141171		MEMPHIS	TN		01/30/2024	8.350	120,010		(51)				147,900	12/14/2023
100141172		PATERSON	NJ		01/30/2024	7.540	270,270		(85)				490,000	12/29/2023
100141173	CF	UNION CITY	GA		01/30/2024	8.290	81,995		(17)				120,000	01/03/2024
100141174	CF	FORT WORTH	TX		01/30/2024	7.753	128,268		(23)				200,000	12/15/2023
100141178	CF	UNION	SC		01/30/2024	7.640	110,319		(24)				158,000	12/22/2023
100141179	CF	STATESVILLE	NC		01/30/2024	8.190	210,020		(58)				322,000	12/08/2023
100141181	CF	STATESVILLE	NC		01/30/2024	8.190	210,020		(58)				322,000	12/08/2023
100141182	CF	STATESVILLE	NC		01/30/2024	8.190	217,194		(60)				333,000	12/08/2023
100141183	CF	STATESVILLE	NC		01/30/2024	8.190	217,846		(60)				334,000	12/08/2023
100141184	CF	LIDO BEACH	NY		01/30/2024	8.500	379,754		(153)				770,000	12/11/2023
100141185	CF	MEMPHIS	TN		01/30/2024	8.500	164,925		(85)				215,000	12/19/2023
100141187	CF	CLEVELAND HEIGHTS	OH		01/30/2024	8.970	89,003		(23)				118,000	12/07/2023
100141188	CF	MEMPHIS	TN		01/30/2024	8.320	104,798		(20)				140,000	12/14/2023
100141189		SHIRLEY	NY		01/30/2024	8.570	282,006		(86)				350,000	12/20/2023
100141190	CF	PHILADELPHIA	PA		01/30/2024	7.980	145,287		(24)				200,000	12/15/2023
100141192	CF	YORK	PA		01/30/2024	7.780	149,968		(47)				199,000	12/29/2023
100141193	CF	(CHATSWORTH AREA) LOS ANGELES	CA		01/30/2024	8.125	685,035		1,843				1,350,000	11/29/2023
100141195	CF	OKLAHOMA CITY	OK		01/30/2024	8.250	77,929		22				237,000	10/20/2023
100141196		KISSIMMEE	FL		01/30/2024	8.625	895,372		700				1,181,000	12/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141197	CF	LAVEEN	AZ		01/30/2024	7.875	413,714		60				530,000	12/15/2023
100141198	CF	MIAMISBURG	OH		01/30/2024	8.250	129,085		251				210,000	10/23/2023
100141199	CF	LAS VEGAS	NV		01/30/2024	8.625	613,056		335				900,000	12/11/2023
100141200	CF	TAMPA	FL		01/30/2024	8.500	403,673		(181)				575,000	12/15/2023
100141201	CF	FORT WORTH	TX		01/30/2024	8.750	144,093		(117)				200,000	11/03/2023
100141202	CF	LOUISVILLE	KY		01/30/2024	8.625	138,321		(100)				199,000	12/07/2023
100141203	CF	BATON ROUGE	LA		01/30/2024	8.500	223,759		(153)				365,000	12/04/2023
100141204	CF	ORLANDO	FL		01/30/2024	8.125	113,796		310				165,000	10/17/2023
100141205	CF	ZEPHYRHILLS	FL		01/30/2024	7.875	302,344		1,158				505,000	12/08/2023
100141206	CF	BOYNTON BEACH	FL		01/30/2024	10.500	408,252		4				550,000	12/04/2023
100141207		HUDSON	FL		01/30/2024	8.875	170,481		(93)				240,000	10/30/2023
100141208	CF	ORLANDO	FL		01/30/2024	8.250	600,175		(116)				758,000	12/22/2023
100141210		BOILING SPRINGS	SC		01/30/2024	8.375	345,431		408				495,000	11/29/2023
100141212	CF	NORCROSS	GA		01/30/2024	8.500	139,031		(282)				224,000	11/01/2023
100141213	CF	RICHMOND	TX		01/30/2024	8.375	143,477		(184)				387,000	11/27/2023
100141214	CF	CLACKAMAS	OR		01/30/2024	8.125	324,950		(109)				626,000	11/30/2023
100141215	CF	GARDEN GROVE	CA		01/30/2024	8.500	470,689		(101)				630,000	11/29/2023
100141216	CF	ELIZABETH	NJ		01/30/2024	8.750	509,870		358				707,000	11/28/2023
100141217		MEMPHIS	TN		01/30/2024	9.500	55,252		(62)				75,000	10/20/2023
100141218	CF	SMYRNA	TN		01/30/2024	8.500	213,103		(118)				305,000	12/18/2023
100141219	CF	HOMESTEAD	FL		01/30/2024	8.625	395,452		(214)				600,000	12/01/2023
100141221	CF	MAGNOLIA	TX		01/30/2024	8.500	705,167		479				890,000	12/01/2023
100141222		JEFFERSON CITY	MO		01/30/2024	9.000	107,523		(97)				148,500	10/31/2023
100141223	CF	SAN DIEGO	CA		01/30/2024	9.125	273,891		(279)				980,000	11/28/2023
100141224	CF	ALLENTOWN	PA		01/30/2024	8.750	274,848		(124)				340,000	12/22/2023
100141225	CF	ORLANDO	FL		01/30/2024	9.000	217,694		(36)				330,000	12/11/2023
100141226	CF	ESSEX	MD		01/30/2024	9.625	160,979		(161)				220,000	11/30/2023
100141227		WINTER HAVEN	FL		01/30/2024	8.500	153,496		(112)				291,000	11/28/2023
100141228	CF	WEYMOUTH	MA		01/30/2024	9.375	342,733		(166)				560,000	11/30/2023
100141229	CF	HOUSTON	TX		01/30/2024	8.000	266,145		(108)				385,000	12/27/2023
100141230		VALRICO	FL		01/30/2024	8.875	232,925		(96)				355,000	12/12/2023
100141231	CF	IRVING	TX		01/30/2024	9.625	240,366		(287)				304,000	12/13/2023
100141232		HOUSTON	TX		01/30/2024	9.375	217,713		(114)				300,000	12/26/2023
100141236	CF	HUNTINGTON BEACH	CA		01/30/2024	8.500	821,068		(256)				1,175,000	11/29/2023
100141237		SILVER SPRING	MD		01/30/2024	8.750	363,096		(56)				615,000	12/29/2023
100141238		VIRGINIA BEACH	VA		01/30/2024	8.500	217,144		(123)				330,000	01/02/2024
100141239		HUMBLE	TX		01/30/2024	8.625	237,573		(89)				349,000	12/04/2023
100141241	CF	DAVENPORT	FL		01/30/2024	10.250	639,401		(394)				887,000	12/22/2023
100141242		DAVENPORT	FL		01/30/2024	7.750	319,013		92				475,000	12/05/2023
100141243	CF	CARTERSVILLE	GA		01/30/2024	8.875	193,622		(152)				270,000	11/29/2023
100141246	CF	HENDERSON	NV		01/30/2024	7.875	235,813		871				391,000	12/27/2023
100141247	CF	LAKE WALES	FL		01/30/2024	9.375	243,510		(129)				308,000	11/28/2023
100141248		GLEN COVE	NY		01/30/2024	8.875	479,848		(113)				600,000	12/01/2023
100141249	CF	ARLINGTON HEIGHTS	IL		01/30/2024	8.500	106,476		(265)				340,000	12/12/2023
100141250	CF	LAWRENCEVILLE	GA		01/30/2024	8.375	312,948		(185)				483,000	12/12/2023
100141251		SPRING VALLEY	NY		01/30/2024	9.375	548,447		(190)				730,000	12/14/2023
100141252		WATERBURY	CT		01/30/2024	8.375	228,739		(33)				365,000	12/28/2023
100141253	CF	EDMOND	OK		01/30/2024	8.375	116,865		(39)				411,000	12/15/2023
100141256	CF	TAMPA	FL		01/30/2024	9.500	344,385		(156)				485,000	11/30/2023
100141259	CF	TAMPA	FL		01/30/2024	9.500	315,612		(164)				460,000	11/30/2023
100141261	CF	STERLING	VA		01/30/2024	9.875	446,818		(164)				605,000	12/01/2023
100141262	CF	WEST NEW YORK	NJ		01/30/2024	8.875	308,775		(204)				485,000	12/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141263	CF	PANORAMA CITY AREA LOS ANGELE	CA		01/30/2024	8.500	624,524		(218)				830,000	12/04/2023
100141264	CF	RICHMOND	TX		01/30/2024	7.875	256,570		(309)				1,100,000	12/08/2023
100141266	CF	ODESSA	FL		01/30/2024	8.000	326,300		(7)				425,000	12/01/2023
100141267		CHAMPIONS GATE	FL		01/30/2024	8.500	371,483		(10)				539,000	11/29/2023
100141268	CF	HORSHAM	PA		01/30/2024	8.500	380,167		(59)				510,000	12/13/2023
100141269		CHAMPIONS GATE	FL		01/30/2024	8.500	313,439		(109)				450,000	12/20/2023
100141270		WOODBRIDGE	VA		01/30/2024	8.875	294,244		(168)				457,000	12/18/2023
100141272	CF	HAVERTOWN	PA		01/30/2024	9.250	605,963		(165)				755,000	12/04/2023
100141273		PEMBROKE PINES	FL		01/30/2024	8.125	326,149		717				640,000	12/14/2023
100141274		DAVENPORT	FL		01/30/2024	8.375	191,287		132				380,000	12/06/2023
100141275		SPRINGFIELD	VA		01/30/2024	9.500	204,700		(125)				800,000	11/29/2023
100141277		WOOLWICH TWP	NJ		01/30/2024	9.875	334,354		(219)				410,000	12/04/2023
100141278	CF	PALMDALE	CA		01/30/2024	8.125	251,744		(76)				370,000	12/06/2023
100141279	CF	GARDEN GROVE	CA		01/30/2024	8.375	703,456		(313)				1,275,000	11/29/2023
100141280	CF	PERRY	GA		01/30/2024	8.625	196,575		70				252,000	12/12/2023
100141281	CF	SANTA ANA	CA		01/30/2024	9.000	486,942		(240)				640,000	12/12/2023
100141282	CF	CHERRYVILLE	NC		01/30/2024	8.750	77,503		(68)				101,000	12/12/2023
100141284	CF	SAN ANTONIO	TX		01/30/2024	8.500	375,635		(186)				550,000	12/08/2023
100141285	CF	TEXARKANA	TX		01/30/2024	8.875	180,810		(147)				289,000	11/30/2023
100141286	CF	SEATTLE	WA		01/30/2024	8.000	373,644		(103)				670,000	12/01/2023
100141290	CF	PHILADELPHIA	PA		01/30/2024	8.500	153,776		(118)				235,000	12/11/2023
100141292	CF	KATY	TX		01/30/2024	8.375	261,624		(90)				351,000	12/29/2023
100141295	CF	STATEN ISLAND	NY		01/30/2024	9.125	2,475,045		(378)				3,550,000	12/08/2023
100141296	CF	WESTERVILLE	OH		01/30/2024	8.625	216,150		(75)				355,000	12/01/2023
100141299	CF	BATON ROUGE	LA		01/30/2024	8.875	205,031		(183)				264,000	12/04/2023
100141301	CF	CLIFTON HEIGHT	PA		01/30/2024	8.750	119,474		(162)				220,000	12/08/2023
100141302	CF	KISSIMMEE	FL		01/30/2024	8.375	303,679		(109)				407,000	12/13/2023
100141303	CF	KISSIMMEE	FL		01/30/2024	8.375	281,938		(93)				375,000	12/13/2023
100141304	CF	WACO	TX		01/30/2024	8.375	249,791		(123)				330,000	11/30/2023
100141305		DREXEL HILL	PA		01/30/2024	10.500	179,276		(141)				215,000	12/27/2023
100141306	CF	MISSION	TX		01/30/2024	9.625	246,051		(197)				300,000	12/01/2023
100141309	CF	NEWARK	DE		01/30/2024	8.875	189,063		(8)				280,000	11/30/2023
100141310	CF	KATY	TX		01/30/2024	8.375	259,982		(109)				323,000	11/28/2023
100141311	CF	HOUSTON	TX		01/30/2024	8.000	125,052		(30)				185,000	12/13/2023
100141312		MISSION	TX		01/30/2024	8.250	194,360		(45)				270,000	12/04/2023
100141313	CF	WESLEY CHAPEL	FL		01/30/2024	8.250	241,092		378				372,000	12/11/2023
100141314	CF	ORLANDO	FL		01/30/2024	8.250	213,762		(81)				266,000	12/14/2023
100141316	CF	GRAND PRAIRIE	TX		01/30/2024	8.500	256,614		(173)				359,000	12/12/2023
100141317	CF	GARDEN GROVE	CA		01/30/2024	8.375	1,139,545		(680)				1,780,000	12/11/2023
100141318		CLARKSVILLE	TN		01/30/2024	8.750	207,842		(207)				418,000	11/30/2023
100141321	CF	KISSIMMEE	FL		01/30/2024	8.750	244,910		(28)				329,000	12/04/2023
100141322	CF	PELHAM	AL		01/30/2024	8.625	199,489		(119)				289,000	12/08/2023
100141324	CF	MARANA	AZ		01/30/2024	7.875	326,413		(33)				413,000	12/04/2023
100141325	CF	BRAINTREE	MA		01/30/2024	8.250	462,542		(29)				594,000	12/14/2023
100141326	CF	BARTLETT	IL		01/30/2024	9.375	269,359		(125)				365,000	12/08/2023
100141328	CF	LOS ANGELES	CA		01/30/2024	8.250	1,000,580		(320)				2,105,000	12/08/2023
100141329	CF	GEORGETOWN	TX		01/30/2024	9.000	332,474		(301)				449,000	12/18/2023
100141330	CF	CLEARWATER	FL		01/30/2024	8.875	180,345		13				240,000	12/06/2023
100141332	CF	EAGLE LAKE	FL		01/30/2024	7.750	231,219		1,088				373,000	12/07/2023
100141333	CF	SAN FRANCISCO	CA		01/30/2024	8.000	590,920		1,669				890,000	12/14/2023
100141335	CF	EDMOND	OK		01/30/2024	8.250	147,472		65				300,000	12/14/2023
100141337		CARROLLTON	TX		01/30/2024	9.000	213,039		(53)				395,000	12/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141339	CF	LEWIS CENTER	OH		01/30/2024	8.250	221,915		400				342,000	12/12/2023
100141340	CF	LOS ANGELES	CA		01/30/2024	7.625	343,391		(48)				600,000	12/13/2023
100141341		CLERMONT	FL		01/30/2024	8.375	610,343		382	69			766,000	11/30/2023
100141344	CF	ORANGE	CA		01/30/2024	8.625	537,263		(173)				765,000	01/02/2024
100141345		LOS ANGELES	CA		01/30/2024	8.750	953,677		(560)				1,875,000	12/06/2023
100141347	CF	PHILADELPHIA	PA		01/30/2024	8.750	591,559		(215)				750,000	12/07/2023
100141348		ST. CLOUD	FL		01/30/2024	8.750	208,847		(27)				303,000	12/13/2023
100141349	CF	LAS VEGAS	NV		01/30/2024	9.000	495,239		(247)				615,000	12/15/2023
100141350	CF	CYPRESS	TX		01/30/2024	7.875	189,257		(97)				310,000	12/20/2023
100141351	CF	AUBREY	TX		01/30/2024	8.125	272,311		(69)				399,000	12/08/2023
100141352	CF	LOS ANGELES	CA		01/30/2024	8.375	422,664		(171)				720,000	12/11/2023
100141353	CF	LAS VEGAS	NV		01/30/2024	8.250	296,305		(123)				400,000	12/14/2023
100141354		PORT CHARLOTTE	FL		01/30/2024	8.375	152,886		(133)				305,000	12/11/2023
100141355	CF	RESEDA AREA LOS ANGELES	CA		01/30/2024	8.000	729,535		2,631				1,500,000	12/20/2023
100141356	CF	DUBLIN	CA		01/30/2024	8.625	299,148		(63)				2,200,000	12/12/2023
100141357		NORCROSS	GA		01/30/2024	8.500	162,849		(100)				391,000	12/12/2023
100141358		DETROIT	MI		01/30/2024	9.875	157,720		(6)				200,000	12/01/2023
100141359		MAGNOLIA	TX		01/30/2024	8.625	188,763		46				280,000	12/29/2023
100141360	CF	PUNTA GORDA	FL		01/30/2024	7.750	184,107		(2)				325,000	12/19/2023
100141362	CF	FLEMING ISLAND	FL		01/30/2024	8.000	239,960		(46)				370,000	12/18/2023
100141363	CF	HOUSTON	TX		01/30/2024	8.875	69,367		(307)				190,000	12/08/2023
100141364		WILMINGTON	NC		01/30/2024	7.750	222,075		57				415,000	12/13/2023
100141365	CF	WINDER	GA		01/30/2024	8.875	478,508		(226)				677,000	12/12/2023
100141369	CF	SUN VALLEY AREA LOS ANGELES	CA		01/30/2024	8.375	507,575		(170)				845,000	12/04/2023
100141370	CF	FULLERTON	CA		01/30/2024	8.750	405,648		(118)				510,000	12/18/2023
100141371	CF	FAYETTEVILLE	NC		01/30/2024	8.500	312,141		(145)				390,000	12/12/2023
100141374	CF	ARLINGTON	TX		01/30/2024	8.750	277,642		(215)				365,000	12/14/2023
100141375	CF	KATY	TX		01/30/2024	8.500	187,932		(185)				263,000	12/20/2023
100141376		OKLAHOMA CITY	OK		01/30/2024	7.750	138,453		22				178,000	12/13/2023
100141377	CF	MURPHY	TX		01/30/2024	8.125	451,986		(60)				600,000	12/18/2023
100141378	CF	SURPRISE	AZ		01/30/2024	8.750	348,899		(161)				460,000	12/11/2023
100141379	CF	FLORENCE	SC		01/30/2024	9.125	127,208		(104)				169,500	12/14/2023
100141380	CF	GARLAND	TX		01/30/2024	8.875	297,657		(254)				362,000	12/18/2023
100141382	CF	HOUSTON	TX		01/30/2024	8.750	221,785		(237)				284,500	12/08/2023
100141384		LOS ANGELES	CA		01/30/2024	8.500	1,322,333		(88)				1,700,000	12/21/2023
100141385	CF	EDMOND	OK		01/30/2024	7.875	259,991		1,025				400,000	12/22/2023
100141386	CF	HAVERTOWN	PA		01/30/2024	8.750	250,750		(124)				333,000	12/29/2023
100141387		REVERE	MA		01/30/2024	8.750	602,298		(201)				760,000	12/15/2023
100141388		SAN ANTONIO	TX		01/30/2024	8.375	228,681		37				375,000	12/07/2023
100141390	CF	CYPRESS	CA		01/30/2024	8.000	632,482		(251)				970,000	12/12/2023
100141391		SAVANNAH	GA		01/30/2024	8.125	185,227		(83)				324,000	12/13/2023
100141395	CF	RICHMOND	TX		01/30/2024	8.500	327,872		(95)				560,000	12/28/2023
100141396	CF	PHILADELPHIA	PA		01/30/2024	8.250	121,829		(72)				200,000	12/13/2023
100141397		WINDERMERE	FL		01/30/2024	8.375	341,192		(159)				620,000	12/12/2023
100141398	CF	FRESNO	CA		01/30/2024	9.750	252,309		(271)				342,000	12/14/2023
100141399		BARTLESVILLE	OK		01/30/2024	8.625	160,907		(100)				215,000	12/29/2023
100141400	CF	ACTON AREA	CA		01/30/2024	8.625	1,051,054		(653)				1,375,000	12/14/2023
100141401		ROSELLE PARK	NJ		01/30/2024	8.125	428,649		(45)				690,000	12/12/2023
100141402	CF	TALLAHASSEE	FL		01/30/2024	7.625	148,225		14				253,000	12/29/2023
100141403	CF	MERIDIANVILLE	AL		01/30/2024	8.000	97,420		(61)				275,000	01/02/2024
100141404	CF	LONG BRANCH	NJ		01/30/2024	8.750	637,068		58				800,000	12/29/2023
100141405	CF	GULF SHORES	AL		01/30/2024	7.625	329,042		97				475,000	12/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141407	CF	TALLAHASSEE	FL		01/30/2024	7.625	148,212		14				253,000	12/29/2023
100141408	CF	FONTANA	CA		01/30/2024	8.500	365,591		(143)				568,500	12/15/2023
100141409	CF	TALLAHASSEE	FL		01/30/2024	7.625	148,237		14				253,000	12/29/2023
100141410	CF	RANCHO CUCAMONGA	CA		01/30/2024	9.750	648,896		(275)				820,000	12/20/2023
100141411	CF	HAMPTON BAYS	NY		01/30/2024	9.000	714,965		159				960,000	12/01/2023
100141412	CF	SANGER	TX		01/30/2024	8.625	199,677		(214)				330,000	01/02/2024
100141413	CF	GREER	SC		01/30/2024	8.625	320,534		67				438,000	12/05/2023
100141414		SANFORD	NC		01/30/2024	9.875	102,715		(215)				145,000	12/19/2023
100141415	CF	LYMAN	SC		01/30/2024	8.125	199,473		(34)				290,000	12/14/2023
100141418	CF	LAS VEGAS	NV		01/30/2024	8.125	352,500		(164)				535,000	12/14/2023
100141419	CF	LAS VEGAS	NV		01/30/2024	8.625	329,244		(217)				447,000	12/11/2023
100141420	CF	LAWRENCEVILLE	GA		01/30/2024	8.500	274,186		(197)				419,000	12/15/2023
100141421	CF	ALTAMONTE SPRINGS	FL		01/30/2024	7.625	157,813		76				220,000	01/02/2024
100141422		ROCKFORD	IL		01/30/2024	9.375	97,730		(90)				134,000	12/14/2023
100141423	CF	BUFORD	GA		01/30/2024	8.625	344,365		(226)				450,000	12/22/2023
100141424	CF	LAS VEGAS	NV		01/30/2024	8.125	273,071		(46)				400,000	01/02/2024
100141425	CF	PHOENIX	AZ		01/30/2024	8.999	207,800		(35)				290,000	12/26/2023
100141427	CF	LOS ANGELES	CA		01/30/2024	9.750	811,958		(428)				1,062,000	12/23/2023
100141428	CF	ATLANTA	GA		01/30/2024	7.999	1,021,690		(236)				2,050,000	12/13/2023
100141429		WATSONVILLE	CA		01/30/2024	8.499	537,113		(220)				821,000	12/04/2023
100141430	CF	LOS ANGELES	CA		01/30/2024	8.499	808,435		(126)				1,000,000	12/27/2023
100141432	CF	LAKE WORTH	FL		01/30/2024	8.499	410,974		(165)				658,000	11/30/2023
100141433	CF	BOCA RATON	FL		01/30/2024	8.125	199,081		(51)				285,000	12/18/2023
100141434	CF	AUSTELL	GA		01/30/2024	9.999	268,769		(403)				365,000	01/04/2024
100141435		HYDE PARK	MA		01/30/2024	8.875	460,826		(57)				605,000	12/18/2023
100141436		LAS VEGAS	NV		01/30/2024	8.499	103,451		(94)				400,000	12/08/2023
100141437		BELLEVILLE	NJ		01/30/2024	8.625	242,595		(182)				315,000	12/27/2023
100141438		NEWPORT NEWS	VA		01/30/2024	9.125	156,996		(220)				219,300	01/08/2024
100141439	CF	GARLAND	TX		01/30/2024	9.125	282,206		(212)				363,000	01/03/2024
100141440	CF	DALLAS	TX		01/30/2024	9.875	129,431		(176)				240,000	12/20/2023
100141441	CF	JEFFERSONVILLE	IN		01/30/2024	8.125	129,117		(67)				185,000	12/14/2023
100141442	CF	PLYMOUTH	MA		01/30/2024	7.999	239,707		(74)				555,000	12/15/2023
100141444	CF	BELLEVILLE	NJ		01/30/2024	7.999	382,749		(75)				586,000	12/19/2023
100141447	CF	WINNETKA	CA		01/30/2024	7.999	720,293		(132)				1,100,000	12/13/2023
100141450		PROVIDENCE	RI		01/30/2024	9.250	308,538		(202)				401,000	12/18/2023
100141453		SIOUX CITY	IA		01/30/2024	8.250	183,881		(50)				255,000	01/02/2024
100141454	CF	CYPRESS	TX		01/30/2024	7.999	165,905		(50)				291,000	01/04/2024
100141456	CF	PLYMOUTH	MA		01/30/2024	8.375	300,263		(116)				470,000	12/15/2023
100141458		ORLANDO	FL		01/30/2024	7.999	188,867		(33)				260,000	01/04/2024
100141460		HAYES	VA		01/30/2024	9.375	221,619		(125)				275,000	12/14/2023
100141461	CF	CAMARILLO	CA		01/30/2024	8.250	531,999		(13)				675,000	12/12/2023
100141462		BRUNSWICK	MD		01/30/2024	9.499	199,773		(255)				304,000	12/18/2023
100141465	CF	BUFFALO GROVE	IL		01/30/2024	9.875	134,213		(62)				165,000	12/14/2023
100141467	CF	SAN FERNANDO	CA		01/30/2024	8.125	510,925		(132)				640,000	12/12/2023
100141470	CF	MODESTO	CA		01/30/2024	9.750	1,027,377		508				1,200,000	11/28/2023
100141472	CF	SILVER SPRING	MD		01/30/2024	8.999	103,738		(118)				498,000	12/29/2023
100141473	CF	NORTH BERGEN	NJ		01/30/2024	8.999	767,649		(282)				990,000	12/22/2023
100141476	CF	IDALOU	TX		01/30/2024	8.875	118,817		(148)				150,000	12/12/2023
100141478		HAMPTON	VA		01/30/2024	8.375	113,018		(78)				183,000	12/20/2023
100141480	CF	ECORSE	MI		01/30/2024	9.250	134,726		(90)				180,000	12/19/2023
100141481		TUCSON	AZ		01/30/2024	7.999	492,587		(21)				730,000	01/01/2025
100141482	CF	COMMERCE	CA		01/30/2024	8.750	422,642		(297)				1,030,000	12/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141484	CF	LITTLEROCK	CA		01/30/2024	9.125	444,238		(168)				550,000	12/30/2023
100141485	CF	VICTORVILLE	CA		01/30/2024	8.499	361,797		(225)				445,000	12/21/2023
100141486	CF	COMMERCE	CA		01/30/2024	8.750	424,072		(324)				1,030,000	12/14/2023
100141488	CF	OSAWATOMIE	KS		01/30/2024	7.999	243,904		(149)				372,000	01/03/2024
100141489	CF	SALISBURY	MD		01/30/2024	8.499	154,768		(143)				230,000	12/28/2023
100141490		RICHMOND	CA		01/30/2024	7.499	427,394		(78)				950,000	12/15/2023
100141491		SULPHUR	LA		01/30/2024	8.999	135,204		(163)				167,000	01/02/2024
100141493	CF	SMYRNA	GA		01/30/2024	8.375	362,841		(198)				460,000	12/29/2023
100141494	CF	TOLLESON	AZ		01/30/2024	8.999	302,441		109				420,000	12/22/2023
100141496	CF	SPRING	TX		01/30/2024	8.999	196,552		(213)				274,000	12/11/2023
100141497	CF	MELBOURNE	FL		01/30/2024	9.375	169,416		(108)				225,000	12/13/2023
100141498	CF	MIRAMAR	FL		01/30/2024	8.999	369,435		(338)				475,000	12/29/2023
100141500		CAPE CORAL	FL		01/30/2024	8.499	232,874		(70)				324,000	12/19/2023
100141501		BALTIMORE	MD		01/30/2024	9.625	165,342		(166)				225,000	12/20/2023
100141505	CF	HEMET	CA		01/30/2024	8.625	456,061		(373)				590,000	12/01/2023
100141506		CONVERSE	TX		01/30/2024	9.250	127,755		(171)				275,000	12/14/2023
100141509	CF	COLUMBUS	OH		01/30/2024	9.499	46,858		(54)				174,000	12/18/2023
100141512		BAKERSFIELD	CA		01/30/2024	9.125	273,554		(238)				349,000	12/15/2023
100141513		SAN ANTONIO	TX		01/30/2024	8.875	144,969		(87)				208,000	12/14/2023
100141514	CF	BOWIE	MD		01/30/2024	8.999	628,545		(428)				766,000	12/27/2023
100141516		LOS ANGELES	CA		01/30/2024	9.750	703,558		(478)				975,000	12/20/2023
100141518		RICHMOND	VA		01/30/2024	9.375	201,010		(145)				260,000	12/26/2023
100141520		SAN ANTONIO	TX		01/30/2024	8.625	163,370		(112)				233,000	12/22/2023
100141521	CF	TALLAHASSEE	FL		01/30/2024	11.125	193,856		(198)				215,000	12/22/2023
100141523		ATLANTA	GA		01/30/2024	8.999	287,722		(206)				350,000	12/15/2023
100141524	CF	SEVERANCE	CO		01/30/2024	7.375	271,023		103				445,000	12/26/2023
100141525	CF	YPSILANTI	MI		01/30/2024	9.750	178,053		(164)				325,000	01/02/2024
100141527	CF	SALT LAKE CITY	UT		01/30/2024	7.999	212,218		(110)				403,000	12/20/2023
100141528	CF	CAPE CORAL	FL		01/30/2024	7.499	347,859		74				498,000	12/29/2023
100141529	CF	HOMOSASSA	FL		01/30/2024	8.625	153,657		(108)				200,000	12/18/2023
100141530	CF	CORPUS CHRISTI	TX		01/30/2024	7.999	207,900		(24)				280,000	12/20/2023
100141531	CF	PHOENIX	AZ		01/30/2024	8.999	289,176		(231)				356,000	12/13/2023
100141534		KISSIMMEE	FL		01/30/2024	7.999	304,939		(58)				395,000	12/22/2023
100141535	CF	CYPRESS	TX		01/30/2024	8.250	199,784		(99)				275,000	12/14/2023
100141537	CF	GLENDORA	CA		01/30/2024	8.875	541,040		(219)				670,000	12/28/2023
100141539		LYNN	MA		01/30/2024	9.375	299,124		(85)				360,000	12/15/2023
100141540	CF	SAN BERNARDINO	CA		01/30/2024	9.375	313,317		(130)				390,000	12/12/2023
100141542	CF	PETERSBURG	VA		01/30/2024	7.499	149,286		(1)				202,500	12/19/2023
100141544	CF	BRADENTON	FL		01/30/2024	7.999	991,398		(88)				1,453,000	01/05/2024
100141546	CF	MONTGOMERY	AL		01/30/2024	7.999	125,433		3				170,000	01/02/2024
100141547	CF	FRESNO	CA		01/30/2024	8.499	255,092		(148)				386,000	12/15/2023
100141548	CF	MARRERO	LA		01/30/2024	8.875	137,449		(149)				177,000	12/18/2023
100141549	CF	CORONA	CA		01/30/2024	6.999	431,018		57				629,000	01/02/2024
100141550	CF	AGUA DULCE	CA		01/30/2024	8.375	882,482		(345)				1,105,000	12/19/2023
100141551	CF	HIGHLAND	CA		01/30/2024	7.625	102,405		(42)				202,000	01/04/2024
100141552		VAIL	AZ		01/30/2024	7.499	257,867		(30)				510,000	12/06/2023
100141553	CF	SAINT PETERSBURG	FL		01/30/2024	8.375	186,034		(143)				235,000	12/14/2023
100141554	CF	MIDLOTHIAN	TX		01/30/2024	10.875	453,849		(457)				534,000	12/22/2023
100141555	CF	CASA GRANDE	AZ		01/30/2024	7.499	163,437		(31)				275,000	01/02/2024
100141559		LOS ANGELES	CA		01/30/2024	8.625	481,750		(230)				690,000	07/09/2024
100141560	CF	HARVEY	LA		01/30/2024	8.375	114,579		(72)				150,000	12/20/2023
100141561	CF	REDLANDS	CA		01/30/2024	8.999	328,129		(296)				415,000	12/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141563	CF	BALTIMORE	MD		01/30/2024	8.999	327,687		(214)				401,000	12/14/2023
100141565	CF	CLAYTON	NC		01/30/2024	8.625	200,717		(119)				300,000	12/15/2023
100141569	CF	BONHAM	TX		01/30/2024	8.499	296,307		(177)				394,000	12/14/2023
100141572	CF	BROKEN ARROW	OK		01/30/2024	7.999	490,635		(92)				650,000	01/09/2024
100141573	CF	LITTLE ROCK	AR		01/30/2024	8.250	1,609,953		(539)				2,009,000	12/13/2023
100141575	CF	PORTERVILLE	CA		01/30/2024	8.999	174,953		(39)				285,000	12/18/2023
100141576	CF	BALDWIN PARK	CA		01/30/2024	8.125	422,116		(102)				530,000	12/19/2023
100141578	CF	LOS ANGELES	CA		01/30/2024	8.125	442,055		(404)				880,000	12/13/2023
100141580	CF	SAN MARCOS	TX		01/30/2024	8.875	373,057		(255)				455,000	12/19/2023
100141581	CF	HOUSTON	TX		01/30/2024	7.999	220,068		(196)				293,000	12/28/2023
100141582	CF	ANNA	TX		01/30/2024	8.375	392,977		(165)				488,000	12/22/2023
100141584	CF	GLEN BURNIE	MD		01/30/2024	9.625	375,553		(59)				470,000	01/05/2024
100141585	CF	LADY LAKE	FL		01/30/2024	7.999	205,965		(123)				295,500	12/29/2023
100141589		POMPANO BEACH	FL		01/30/2024	7.999	167,977		(80)				331,000	01/02/2024
100141590	CF	LOS ANGELES	CA		01/30/2024	8.250	851,509		(283)				1,100,000	01/02/2024
100141593	CF	SKOKIE	IL		01/30/2024	8.375	427,470		24				545,000	12/18/2023
100141594		TEXARKANA	TX		01/30/2024	8.625	168,544		(209)				230,000	12/23/2023
100141595		WORCESTER	MA		01/30/2024	8.750	444,630		(187)				580,000	01/05/2024
100141596		DALLAS	TX		01/30/2024	8.250	769,436		(211)				1,105,000	12/29/2023
100141598	CF	SOMERSET	MA		01/30/2024	7.999	427,204		(131)				650,000	12/29/2023
100141599	CF	RAYTOWN	MO		01/30/2024	10.499	189,339		(183)				252,000	01/08/2024
100141602		MOAB	UT		01/30/2024	8.625	97,620		(97)				665,000	01/03/2024
100141604	CF	DULUTH	GA		01/30/2024	9.125	1,955,400		(522)				2,695,000	12/14/2023
100141606	CF	SANTA ANA	CA		01/30/2024	8.750	891,664		79				1,135,000	01/02/2024
100141607	CF	SOUTH YARMOUTH	MA		01/30/2024	7.499	247,666		(98)				590,000	01/04/2024
100141608	CF	SANTA CLARITA	CA		01/30/2024	7.999	1,215,394		(212)				1,540,000	12/19/2023
100141609	CF	AURORA	IL		01/30/2024	9.999	264,990		(18)				310,000	01/08/2024
100141611		ORLANDO	FL		01/30/2024	8.625	401,874		(137)				483,000	12/28/2023
100141612		OKLAHOMA CITY	OK		01/30/2024	9.250	110,970		(136)				136,000	12/20/2023
100141613		CHICAGO	IL		01/30/2024	9.375	233,789		(220)				280,000	12/29/2023
100141614	CF	RIFLE	CO		01/30/2024	8.999	172,136		(78)				285,000	01/04/2024
100141615	CF	ARABI	LA		01/30/2024	8.750	216,851		(221)				320,000	01/03/2024
100141616		WOOSTER	OH		01/30/2024	8.125	351,913		42				450,000	12/15/2023
100141618		OKLAHOMA CITY	OK		01/30/2024	8.625	201,230		(195)				252,000	12/18/2023
100141619	CF	STAFFORD	VA		01/30/2024	9.125	367,376		(211)				450,000	12/28/2023
100141620	CF	EAST ORANGE	NJ		01/30/2024	8.499	381,420		(218)				470,000	01/02/2024
100141621	CF	CHICAGO	IL		01/30/2024	9.499	559,849		(168)				640,000	01/09/2024
100141622	CF	MISSOURI CITY	TX		01/30/2024	8.999	194,894		(250)				240,000	01/03/2024
100141623	CF	FREDERICK	MD		01/30/2024	7.750	208,137		(83)				361,000	12/29/2023
100141624	CF	ATLANTA	GA		01/30/2024	7.875	240,936		(92)				320,000	01/02/2024
100141625	CF	SNELLVILLE	GA		01/30/2024	7.999	329,674		(173)				419,000	12/29/2023
100141626		OAKLAND	CA		01/30/2024	8.375	532,753		(212)				948,000	12/28/2023
100141628	CF	SANTA ROSA	CA		01/30/2024	7.999	561,646		8				713,336	01/03/2024
100141630		HOLIDAY	FL		01/30/2024	8.750	163,073		(176)				210,000	12/29/2023
100141631	CF	FRESNO	CA		01/30/2024	8.250	140,246		13				255,000	01/03/2024
100141633	CF	GRESHAM	OR		01/30/2024	7.250	334,337		55				490,995	01/05/2024
100141635	CF	SANTA CLARA	CA		01/30/2024	9.750	1,276,717		(701)				1,560,000	12/12/2023
100141636	CF	BAKERSFIELD	CA		01/30/2024	9.750	317,966		(195)				393,000	12/27/2023
100141639	CF	WESTMINSTER	MD		01/30/2024	8.875	627,608		(228)				785,000	12/29/2023
100141641	CF	OCALA	FL		01/30/2024	7.999	211,012		(120)				260,574	12/29/2023
100141643	CF	BAKERSFIELD	CA		01/30/2024	7.999	347,632		(70)				411,000	01/05/2024
100141645		GLENVILLE	NC		01/30/2024	8.250	458,675		(82)				633,000	01/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141647	CF	CYPRESS	TX		01/30/2024	6.999	209,138		1				385,000	01/03/2024
100141649	CF	HUNTINGTON BEACH	CA		01/30/2024	7.250	1,005,537		76				1,325,000	12/28/2023
100141650	CF	ANTIOCH	TN		01/30/2024	8.999	287,478		(53)				370,000	01/05/2024
100141653	CF	ATLANTA	GA		01/30/2024	7.999	156,658		(96)				236,000	12/28/2023
100141654	CF	ELKRIDGE	MD		01/30/2024	7.999	445,529		(91)				561,000	12/28/2023
100141656	CF	MEMPHIS	TN		01/30/2024	8.250	103,876		(85)				160,000	12/28/2023
100141658	CF	MESA	AZ		01/30/2024	9.250	245,826		(76)				310,000	12/28/2023
100141659	CF	LUDLOW	MA		01/30/2024	9.625	212,961		(36)				279,000	01/04/2024
100141660		CLEVELAND	OH		01/30/2024	8.250	104,966		(58)				139,000	12/28/2023
100141661	CF	LAS VEGAS	NV		01/30/2024	8.750	477,859		(310)				585,000	12/28/2023
100141662	CF	CASA GRANDE	AZ		01/30/2024	9.250	246,820		(97)				305,000	01/08/2024
100141664	CF	HOUSTON	TX		01/30/2024	10.375	249,957		(286)				263,000	01/05/2024
100141665	CF	BROOKLYN PARK	MD		01/30/2024	10.125	236,089		(214)				255,000	01/02/2024
100141666	CF	BROOKLYN	MD		01/30/2024	8.875	139,763		(173)				190,000	01/08/2024
100141667	CF	LINCOLN	AL		01/30/2024	7.250	117,717		1				200,000	12/27/2023
100141670	CF	CHICAGO	IL		01/30/2024	8.999	486,710		(51)				630,000	01/05/2024
100141672	CF	SAN ANTONIO	TX		01/30/2024	8.875	593,530		(379)				845,000	01/03/2024
100141673	CF	COLORADO SPRINGS	CO		01/30/2024	7.875	173,545		(77)				240,000	12/29/2023
100141674	CF	OXNARD	CA		01/30/2024	8.999	555,722		(370)				690,000	12/22/2023
100141679	CF	SAN MARCOS	TX		01/30/2024	8.375	460,889		(253)				600,000	01/05/2024
100141680	CF	MAGNOLIA	TX		01/30/2024	9.625	445,210		460				557,000	12/28/2023
100141681	CF	COLUMBUS	GA		01/30/2024	7.250	114,961		21				160,000	01/08/2024
100141682	CF	LEOMINSTER	MA		01/30/2024	8.999	380,099		(29)				481,500	01/09/2024
100141685	CF	PORTLAND	OR		01/30/2024	6.999	368,441		(102)				515,000	01/03/2024
100141686		SPRINGFIELD	MA		01/30/2024	9.499	184,416		(211)				311,000	01/05/2024
100141687	CF	DECATUR	GA		01/30/2024	10.125	132,038		(154)				198,000	01/05/2024
100141688		OWINGS MILLS	MD		01/30/2024	8.875	179,440		(94)				225,000	12/28/2023
100141689	CF	CHARLOTTE	NC		01/30/2024	7.999	244,222		(217)				365,000	12/29/2023
100141692	CF	LOS ANGELES	CA		01/30/2024	7.999	810,805		(479)				1,870,000	12/27/2023
100141693	CF	NORTH LAS VEGAS	NV		01/30/2024	8.625	159,768		(250)				335,000	12/29/2023
100141695	CF	HILLSBORO	OR		01/30/2024	9.499	360,945		(221)				474,000	01/05/2024
100141696		LAS VEGAS	NV		01/30/2024	7.625	281,346		75				387,000	12/28/2023
100141698	CF	ALTADENA	CA		01/30/2024	8.250	693,325		(437)				995,000	01/04/2024
100141699		DAYTON	OH		01/30/2024	7.999	145,094		(22)				225,000	01/08/2024
100141700		DALLAS	GA		01/30/2024	8.999	202,828		(150)				310,000	01/03/2024
100141701	CF	OAK POINT	TX		01/30/2024	10.375	500,940		(313)				558,000	01/02/2024
100141702	CF	GEORGETOWN	TX		01/30/2024	9.375	253,441		(218)				388,000	01/08/2024
100141703		LEESBURG	GA		01/30/2024	8.250	196,663		(177)				255,000	01/03/2024
100141705	CF	NAPLES	FL		01/30/2024	8.999	1,136,269		(532)				1,400,000	01/04/2024
100141706	CF	LINDEN	MI		01/30/2024	8.249	174,977		(96)				355,000	12/21/2023
100141707	CF	NEW YORK	NY		01/30/2024	9.124	1,303,668		(1,055)				2,450,000	12/21/2023
100141708	CF	VESTAL	NY		01/30/2024	8.124	201,766		92				300,000	12/21/2023
100141711	CF	CLARKSBURG	WV		01/30/2024	9.624	115,439		(104)				158,100	12/20/2023
100141712	CF	SPENCER	IN		01/30/2024	7.874	160,568		(144)				195,000	01/09/2024
100141713		ROCKVILLE	MD		01/30/2024	8.499	413,998		(30)				777,000	12/22/2023
100141714	CF	CASTAIC	CA		01/30/2024	8.749	1,301,067		(446)				1,650,000	12/27/2023
100141716	CF	LOXAHATCHEE	FL		01/30/2024	8.374	521,528		(165)				746,000	12/29/2023
100141718		HACKENSACK	NJ		01/30/2024	8.874	409,672		(267)				640,000	01/04/2024
100141719		TAMPA	FL		01/30/2024	9.124	224,963		(61)				320,000	12/21/2023
100141720	CF	BALTIMORE	MD		01/30/2024	8.374	113,509		(51)				158,000	12/29/2023
100141721	CF	ESTILL SPRINGS	TN		01/30/2024	10.374	918,024		(409)				1,125,000	12/19/2023
100141723	CF	SAN RAFAEL	CA		01/30/2024	8.999	155,457		(136)				390,000	12/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141724	CF	LAUDERHILL	FL		01/30/2024	9.874	388,705		(95)				468,000	12/28/2023
100141725	CF	RESTON	VA		01/30/2024	8.624	135,850		(148)				280,000	01/04/2024
100141726	CF	HARTLY	DE		01/30/2024	11.124	553,742		(84)				740,000	12/29/2023
100141727		LLOYD HARBOR	NY		01/30/2024	9.249	904,992		(276)				5,500,000	12/22/2023
100141728		NORTH MIDDLETOWN	NJ		01/30/2024	8.374	191,259		(120)				318,000	12/27/2023
100141729		LITTLE FALLS	NJ		01/30/2024	8.624	329,947		(268)				480,000	01/10/2024
100141731	CF	SUGAR LAND	TX		01/30/2024	7.499	150,985		(76)				440,000	12/21/2023
100141732	CF	BALTIMORE	MD		01/30/2024	8.124	115,892		(29)				185,000	12/27/2023
100141734	CF	WOODSTOCK	GA		01/30/2024	8.999	273,361		(233)				340,000	12/21/2023
100141735	CF	COLTON	CA		01/30/2024	7.749	245,066		(4)				375,000	12/28/2023
100141737	CF	BEL AIR	MD		01/30/2024	7.874	765,716		(116)				1,050,000	01/02/2024
100141739		COLORADO SPRINGS	CO		01/30/2024	8.624	348,043		74				550,000	11/20/2023
100141740		BALTIMORE	MD		01/30/2024	7.874	101,793		(68)				185,000	01/08/2024
100141741	CF	LAS VEGAS	NV		01/30/2024	7.999	176,006		(19)				328,000	11/09/2023
100141742	CF	LAS VEGAS	NV		01/30/2024	7.999	192,009		(5)				315,000	11/07/2023
100141743		GLEN COVE	NY		01/30/2024	10.499	699,051		(711)				825,000	12/13/2023
100141745		MASTIC BEACH	NY		01/30/2024	8.749	285,227		(19)				480,000	12/14/2023
100141746		LOS ANGELES	CA		01/30/2024	8.999	787,424		(383)				1,000,000	12/01/2023
100141747		LONG BEACH	CA		01/30/2024	8.999	288,320		(199)				400,000	12/04/2023
100141748	CF	WAXAHACHIE	TX		01/30/2024	8.624	386,149		(407)				985,000	12/06/2023
100141751		EL MIRAGE	AZ		01/30/2024	9.999	360,588		(264)				536,000	12/04/2023
100141752	CF	OCEANSIDE	NY		01/30/2024	8.750	378,318		(339)				640,000	12/06/2023
100141753	CF	MOUNT LAUREL	NJ		01/30/2024	10.249	547,466		(225)				640,000	12/15/2023
100141754		DAYTON	OH		01/30/2024	9.999	139,614		(101)				166,000	12/13/2023
100141756	CF	OXNARD	CA		01/30/2024	10.999	979,256		(623)				1,180,000	12/15/2023
100141757	CF	PALMDALE	CA		01/30/2024	8.499	395,526		(110)				465,000	12/08/2023
100141758	CF	TOLEDO	OH		01/30/2024	7.874	171,175		(54)				268,000	12/20/2023
100141759	CF	TOLEDO	OH		01/30/2024	7.874	172,706		(54)				255,000	12/15/2023
100141760	CF	VENICE	FL		01/30/2024	9.625	215,335		(95)				280,000	12/15/2023
100141762	CF	PEMBROKE PINES	FL		01/30/2024	9.250	293,173		(151)				360,000	12/15/2023
100141763	CF	WESLEY CHAPEL	FL		01/30/2024	8.250	434,738		(120)				580,000	12/13/2023
100141764		OREGON	OH		01/30/2024	8.749	137,226		(136)				170,000	12/12/2023
100141765	CF	NEW BRUNSWICK	NJ		01/30/2024	8.124	452,874		219				630,000	11/22/2023
100141766	CF	ELMONT	NY		01/30/2024	7.874	512,404		(95)				860,000	12/15/2023
100141767		HAVRE DE GRACE	MD		01/30/2024	10.874	301,023		(64)				368,000	12/11/2023
100141768		DELRAN	NJ		01/30/2024	10.999	248,822		(50)				334,000	11/08/2023
100141769	CF	LAMBERTVILLE	NJ		01/30/2024	8.124	300,255		63				465,000	12/15/2023
100141771	CF	DELRAN	NJ		01/30/2024	9.124	237,864		(115)				337,500	11/08/2023
100141772		CINNAMINSON	NJ		01/30/2024	10.749	237,609		(77)				335,000	11/08/2023
100141773		KANSAS CITY	MO		01/30/2024	9.874	151,435		(151)				180,000	12/12/2023
100141776	CF	GALLOWAY	NJ		01/30/2024	8.749	111,746		(107)				307,500	12/26/2023
100141777	CF	MIAMI	FL		01/30/2024	9.999	654,083		(142)				815,000	12/22/2023
100141778		KANSAS CITY	MO		01/30/2024	8.374	192,192		(57)				240,000	12/12/2023
100141779	CF	RINARD	IL		01/30/2024	11.249	200,450		(183)				233,000	12/19/2023
100141781	CF	POINCIANA	FL		01/30/2024	8.875	245,937		(165)				303,000	12/22/2023
100141782	CF	NEW MILFORD	CT		01/30/2024	8.374	329,295		(274)				635,000	12/19/2023
100141783	CF	LAFAYETTE	LA		01/30/2024	9.499	170,947		(144)				207,000	12/15/2023
100141784	CF	COVINA	CA		01/30/2024	9.374	1,166,913		(421)				1,450,000	12/21/2023
100141785		TOMS RIVER	NJ		01/30/2024	10.249	123,525		(164)				210,000	12/27/2023
100141786	CF	PEMBROKE PINES	FL		01/30/2024	9.499	460,238		(28)				580,000	12/22/2023
100141836		PUERTO VALLARTA	MEX		02/01/2024	9.107	1,872,240						3,132,805	01/31/2024
100141839	CF	LOS ANGELES	CA		03/27/2024	7.875	2,266,273		10,275				3,500,000	02/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141840	CF	GLENDALE	CA		03/27/2024	8.750	459,181		(170)				580,000	02/08/2024
100141842	CF	NORCO	CA		03/27/2024	8.125	566,997		(223)				840,000	03/13/2024
100141850	CF	ARLINGTON	TX		03/27/2024	8.250	207,699		(214)				364,000	02/27/2024
100141855	CF	ORLANDO	FL		03/27/2024	8.375	673,536		(357)				920,000	02/12/2024
100141858	CF	UPPER DARBY	PA		03/27/2024	7.500	162,446		(45)				245,000	01/31/2024
100141860	CF	CHINO	CA		03/27/2024	8.125	269,357		(201)				780,000	02/13/2024
100141861	CF	CHICAGO	IL		03/27/2024	8.625	291,118		(242)				395,000	02/26/2024
100141863	CF	BURKE	VA		03/27/2024	8.875	563,297		(222)				820,000	03/01/2024
100141864	CF	CORPUS CHRISTI	TX		03/27/2024	7.500	190,006		(36)				261,000	02/02/2024
100141865	CF	ORLANDO	FL		03/27/2024	9.500	191,395		(227)				257,000	01/31/2024
100141867	CF	DANVILLE	IN		03/27/2024	7.375	236,021		(2)				328,000	01/31/2024
100141869	CF	FORT EDWARD	NY		03/27/2024	8.375	117,717		(134)				150,000	02/07/2024
100141871	CF	VALLEJO	CA		03/27/2024	7.875	246,598		(134)				420,000	02/07/2024
100141872	CF	WEBSTER	TX		03/27/2024	7.000	268,272		(5)				455,000	01/31/2024
100141875	CF	CITRUS SPRINGS	FL		03/27/2024	7.375	192,301		(11)				260,000	02/23/2024
100141879	CF	GLENDALE	CA		03/27/2024	7.625	406,347		(164)				655,000	02/14/2024
100141880	CF	ANAHEIM	CA		03/27/2024	7.375	55,649		(73)				880,000	02/06/2024
100141881	CF	BRENTWOOD	TN		03/27/2024	7.750	166,795		(85)				742,000	03/13/2024
100141882	CF	RICHMOND	TX		03/27/2024	8.125	307,643		(156)				380,000	02/09/2024
100141883	CF	BOCA RATON	FL		03/27/2024	7.875	175,439		(153)				608,500	02/02/2024
100141887	CF	LOS ANGELES (SUNLAND AREA)	CA		03/27/2024	8.250	673,174		(122)				845,000	02/06/2024
100141890	CF	SUGAR LAND	TX		03/27/2024	7.875	122,916		(99)				232,500	01/30/2024
100141895	CF	UPPER DARBY	PA		03/27/2024	8.000	203,241		(121)				255,000	02/02/2024
100141896	CF	BALTIMORE	MD		03/27/2024	7.875	125,125		(64)				175,000	02/12/2024
100141897	CF	EAST BRUNSWICK	NJ		03/27/2024	8.500	730,652		579				1,300,000	01/30/2024
100141899	CF	SAVANNAH	GA		03/27/2024	7.750	184,036		(140)				401,000	02/02/2024
100141902	CF	MANSFIELD	TX		03/27/2024	8.500	392,972		(620)				606,000	01/31/2024
100141908	CF	PASADENA	MD		03/27/2024	7.750	311,695		(53)				440,000	02/08/2024
100141911	CF	UPPER DARBY	PA		03/27/2024	7.750	99,013		(47)				172,000	02/15/2024
100141913	CF	KATY	TX		03/27/2024	7.875	343,970		(181)				426,000	02/09/2024
100141914	CF	MENIFEE	CA		03/27/2024	8.500	428,266		(161)				607,500	02/16/2024
100141918	CF	SAINT CLOUD	FL		03/27/2024	7.750	146,942		(136)				420,000	02/05/2024
100141927	CF	SOUTH SALT LAKE	UT		03/27/2024	8.125	150,715		(55)				755,000	02/09/2024
100141928	CF	LAS VEGAS	NV		03/27/2024	8.625	448,821		(176)				576,000	02/16/2024
100141929	CF	LAS VEGAS	NV		03/27/2024	8.375	380,673		(192)				470,000	02/09/2024
100141931	CF	WOODLAND HILLS AREA LOS ANGEL	CA		03/27/2024	7.375	420,933		(60)				1,530,000	02/09/2024
100141932	CF	SUNNYVALE	CA		03/27/2024	7.375	1,356,253		(258)				2,600,000	02/26/2024
100141934	CF	DAVENPORT	FL		03/27/2024	6.875	292,487		79				408,000	02/06/2024
100141937	CF	SACRAMENTO	CA		02/29/2024	7.625	362,338		(144)				930,000	01/31/2024
100141938	CF	CHELTENHAM	PA		02/29/2024	8.000	630,669		(162)				842,000	02/07/2024
100141941	CF	BROOKLYN	NY		02/29/2024	7.875	300,863		(116)				1,843,000	01/26/2024
100141942	CF	NORTH HILLS	CA		02/29/2024	7.875	884,813		(425)				1,350,000	01/23/2024
100141943	CF	AVENTURA	FL		02/29/2024	8.125	209,569		(159)				274,000	09/15/2023
100141944	CF	KATY	TX		02/29/2024	9.250	248,098		(311)				312,000	01/26/2024
100141945	CF	MIAMI	FL		02/29/2024	8.625	453,372		(320)				620,000	01/29/2024
100141946	CF	MIAMI	FL		02/29/2024	8.500	526,217		(348)				736,000	01/30/2024
100141947	CF	IMPERIAL BEACH	CA		02/29/2024	8.000	1,395,857		(811)				2,294,000	01/24/2024
100141950	CF	GREENVILLE	NC		02/29/2024	8.125	175,344		427				250,000	01/12/2024
100141952	CF	SAN BERNARDINO	CA		02/29/2024	8.375	505,384		(239)				680,000	02/05/2024
100141958	CF	AMSTERDAM	NY		02/29/2024	9.000	133,863		(222)				177,000	01/23/2024
100141959	CF	ATLANTA	GA		02/29/2024	7.875	143,620		(120)				274,000	01/22/2024
100141960		GARDEN GROVE	CA		02/29/2024	8.000	521,239		(82)				870,000	01/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141962	CF	CELINA	TX		02/29/2024	8.000	354,476		(189)				460,000	01/25/2024
100141963	CF	DORAL	FL		02/29/2024	8.375	638,514		(336)				937,000	01/29/2024
100141964	CF	MISSOURI CITY	TX		02/29/2024	7.625	233,202		(53)				335,000	01/26/2024
100141965	CF	ELIZABETHTOWN	KY		02/29/2024	8.625	238,332		154				349,900	01/31/2024
100141967	CF	ELIZABETHTOWN	KY		02/29/2024	8.875	226,724		56				303,500	01/31/2024
100141969	CF	COMPTON	CA		02/29/2024	8.000	356,542		(239)				550,000	01/26/2024
100141971	CF	HOUSTON	TX		02/29/2024	8.625	160,625		(255)				250,000	01/17/2024
100141972	CF	HOUSTON	TX		02/29/2024	8.875	150,003		(229)				225,000	01/17/2024
100141973	CF	ALBANY	NY		02/29/2024	8.500	175,805		(184)				231,000	01/12/2024
100141974	CF	SUGAR LAND	TX		02/29/2024	8.500	172,370		(253)				275,000	01/17/2024
100141977	CF	PHOENIX	AZ		02/29/2024	8.125	313,234		(160)				699,000	01/31/2024
100141979	CF	GRANITE BAY	CA		02/29/2024	7.750	225,027		(72)				831,500	12/22/2023
100141980	CF	DOWNEY	CA		02/29/2024	8.000	253,398		(227)				660,000	01/08/2024
100141981	CF	FOUNTAIN VALLEY	CA		02/29/2024	8.375	1,099,796		(100)				1,480,000	01/30/2024
100141985	CF	JACKSONVILLE	FL		02/29/2024	8.000	212,475		(128)				299,000	01/19/2024
100141986	CF	HAMDEN	CT		02/29/2024	8.375	272,003		(185)				355,000	01/25/2024
100141989	CF	LAKE WORTH	FL		02/29/2024	8.375	366,656		(439)				690,000	01/16/2024
100141990		PETALUMA	CA		02/29/2024	8.375	262,571		355				702,000	01/10/2024
100141991	CF	GARLAND	TX		02/29/2024	8.625	224,126		(264)				305,000	01/30/2024
100141993	CF	EDMOND	OK		02/29/2024	8.250	215,197		258				337,000	01/17/2024
100141995	CF	APOPKA	FL		02/29/2024	8.250	266,771		96				545,000	01/24/2024
100141996	CF	WALDORF	MD		02/29/2024	8.375	215,333		199				366,000	01/12/2024
100141997	CF	LAS VEGAS	NV		02/29/2024	8.375	1,510,380		(862)				2,000,000	01/30/2024
100141998	CF	DAYTON	OH		02/29/2024	8.125	124,936		(85)				215,000	01/12/2024
100141999	CF	FRESNO	CA		02/29/2024	8.500	200,437		(147)				417,000	01/26/2024
100142000	CF	SCHAUMBURG	IL		02/29/2024	7.875	193,506		(74)				276,000	01/29/2024
100142001	CF	WESTMINSTER	CA		02/29/2024	8.375	823,102		(184)				1,135,000	01/31/2024
100142002	CF	PROVIDENCE VILLAGE	TX		02/29/2024	8.125	247,713		(129)				311,000	01/25/2024
100142004	CF	WATERFORD	NY		02/29/2024	7.625	240,539		1,191				380,000	01/29/2024
100142006	CF	SACRAMENTO	CA		02/29/2024	7.875	347,777		(69)				500,000	01/23/2024
100142008	CF	CINCINNATI	OH		02/29/2024	8.875	168,664		(184)				230,000	01/19/2024
100142009	CF	GLENDALE	CA		02/29/2024	8.250	305,834		(217)				530,000	01/09/2024
100142010	CF	TAMPA	FL		02/29/2024	7.500	363,594		3				505,000	01/19/2024
100142015	CF	SAINT PETERSBURG	FL		02/29/2024	8.750	143,646		(132)				180,000	01/29/2024
100142016	CF	BROKEN ARROW	OK		02/29/2024	7.625	246,054		(58)				337,000	01/12/2024
100142019	CF	TOBYHANNA	PA		02/29/2024	8.250	191,219		(127)				250,000	01/12/2024
100142020	CF	JOHNSTON	SC		02/29/2024	9.500	64,601		(115)				85,000	01/24/2024
100142022	CF	NAPLES	FL		02/29/2024	7.875	274,992		(157)				480,000	01/29/2024
100142024	CF	DOVER	FL		02/29/2024	7.375	319,523		2,239				466,000	01/17/2024
100142026	CF	GRAND PRAIRIE	TX		02/29/2024	8.875	277,292		(272)				355,000	01/23/2024
100142028	CF	HUMBLE	TX		02/29/2024	8.125	185,366		(165)				310,000	01/12/2024
100142032	CF	PHILADELPHIA	PA		02/29/2024	7.375	170,418		33				250,000	01/17/2024
100142034	CF	MADERA	CA		02/29/2024	9.500	235,150		(164)				310,000	01/23/2024
100142035	CF	RIVERVIEW	FL		02/29/2024	8.125	274,750		(133)				340,000	01/23/2024
100142036	CF	RIVERHEAD	NY		02/29/2024	8.750	416,502		(443)				560,000	01/25/2024
100142039	CF	DEARBORN HEIGHTS	MI		02/29/2024	8.750	95,957		(109)				122,000	01/18/2024
100142041	CF	BROOMALL	PA		02/29/2024	7.875	321,333		(127)				430,000	01/23/2024
100142042	CF	KATY	TX		02/29/2024	8.500	258,940		(272)				355,000	01/16/2024
100142043	CF	DREXEL HILL	PA		02/29/2024	7.500	187,307		(30)				275,000	01/26/2024
100142044	CF	KATY	TX		02/29/2024	7.750	100,768		(48)				383,000	01/25/2024
100142048	CF	GREENVILLE	NC		02/29/2024	8.125	175,414		426				250,000	01/12/2024
100142050	CF	DINGMANS FERRY	PA		02/29/2024	8.875	180,081		(188)				237,000	01/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142053	CF	NORTH FORT MYERS	FL		02/29/2024	7.875	239,874		(106)				385,000	01/26/2024
100142054	CF	RICHMOND	TX		02/29/2024	8.250	370,233		(276)				482,000	02/02/2024
100142059	CF	SAN FRANCISCO	CA		02/29/2024	7.625	375,684		(8)				705,000	01/24/2024
100142060	CF	PHILADELPHIA	PA		02/29/2024	8.250	184,939		(212)				345,000	01/22/2024
100142062	CF	WESTMINSTER	CA		02/29/2024	8.000	408,851		(140)				900,000	01/16/2024
100142064	CF	FORT PIERCE	FL		02/29/2024	8.125	168,315		(112)				260,000	02/05/2024
100142065	CF	RICHMOND	TX		02/29/2024	7.875	289,392		(118)				360,000	01/26/2024
100142066	CF	ELKINS PARK	PA		02/29/2024	7.750	312,049		(41)				450,000	01/23/2024
100142067	CF	BOCA RATON	FL		02/29/2024	7.875	273,551		(145)				455,000	01/30/2024
100142068	CF	EL PASO	TX		02/29/2024	9.375	105,361		(122)				145,000	01/19/2024
100142071	CF	CYPRESS	TX		02/29/2024	7.625	216,904		(145)				394,000	01/30/2024
100142072	CF	CINCINNATI	OH		02/29/2024	8.500	115,473		(89)				155,000	01/17/2024
100142074	CF	CYPRESS	TX		02/29/2024	7.875	290,017		(102)				416,000	01/24/2024
100142075	CF	TRUSSVILLE	AL		02/29/2024	7.750	193,387		444				400,000	01/26/2024
100142076	CF	KATY	TX		02/29/2024	7.625	278,843		(71)				400,500	01/29/2024
100142077	CF	SAN JOSE	CA		02/29/2024	7.750	100,959		(137)				970,000	01/31/2024
100142078	CF	GILBERT	AZ		02/29/2024	8.000	490,601		(120)				658,000	01/23/2024
100142080	CF	MIAMI LAKES	FL		02/29/2024	7.375	241,867		(73)				492,000	01/26/2024
100142081	CF	DORAL	FL		02/29/2024	8.750	216,187		(281)				315,000	01/29/2024
100142082	CF	BAKERSFIELD	CA		02/29/2024	8.500	254,600		(115)				315,000	01/26/2024
100142088	CF	KILLEEN	TX		02/29/2024	8.750	88,586		(126)				115,000	01/17/2024
100142089	CF	LORAIN	OH		02/29/2024	9.500	91,034		(124)				113,500	02/01/2024
100142090	CF	HAPPY VALLEY	OR		02/29/2024	8.500	574,273		(267)				715,000	01/23/2024
100142092	CF	SACRAMENTO	CA		02/29/2024	8.625	339,688		(221)				475,000	01/24/2024
100142093	CF	LAS VEGAS	NV		02/29/2024	7.500	228,964		(58)				531,000	01/26/2024
100142094	CF	SAN JOSE	CA		02/29/2024	7.625	149,283		(35)				540,000	01/25/2024
100142096	CF	(LA CRESCENTA AREA) GLENDALE	CA		02/29/2024	8.000	698,253		(541)				1,525,000	01/29/2024
100142097	CF	GRAYSON	GA		02/29/2024	7.875	296,644		(105)				457,000	01/29/2024
100142098	CF	SHAKOPEE	MN		02/29/2024	8.000	224,147		(95)				297,000	01/19/2024
100142103	CF	KENNER	LA		02/29/2024	7.875	194,034		735				405,000	01/26/2024
100142104	CF	OKLAHOMA CITY	OK		02/29/2024	8.125	139,555		(121)				340,000	01/30/2024
100142105	CF	LABELLE	FL		02/29/2024	7.875	205,624		(82)				273,000	01/29/2024
100142107	CF	MIAMI	FL		02/29/2024	7.375	194,542		(47)				711,000	01/25/2024
100142108	CF	MILWAUKEE	WI		02/29/2024	8.375	140,211		(141)				180,000	01/29/2024
100142109	CF	MISSION VIEJO	CA		02/29/2024	7.750	363,736		(92)				615,000	01/31/2024
100142113	CF	DAVENPORT	FL		02/29/2024	7.875	266,421		(149)				520,000	01/30/2024
100142114	CF	INDIANAPOLIS	IN		02/29/2024	7.500	220,094		9				302,000	01/23/2024
100142115	CF	CYPRESS	TX		02/29/2024	7.750	376,612		(140)				470,000	02/01/2024
100142116	CF	SUN VALLEY	CA		02/29/2024	7.625	772,442		(38)				1,125,000	01/25/2024
100142117	CF	SIMPSONVILLE	SC		02/29/2024	7.250	227,081		(21)				334,000	01/31/2024
100142118	CF	WEST CHESTER	OH		02/29/2024	8.125	277,671		(135)				380,000	01/25/2024
100142119	CF	DAVENPORT	FL		02/29/2024	8.875	251,162		(270)				335,000	01/30/2024
100142120	CF	LOS ANGELES	CA		02/29/2024	8.500	708,337		(285)				880,000	01/29/2024
100142121	CF	FEDERAL WAY	WA		02/29/2024	8.750	350,823		67				505,000	02/02/2024
100142122	CF	EDMOND	OK		02/29/2024	8.000	259,012		799				523,000	01/31/2024
100142124	CF	RICHMOND	TX		02/29/2024	7.750	236,919		(159)				346,000	02/06/2024
100142125	CF	BURBANK	CA		02/29/2024	8.250	866,995		(286)				1,080,000	01/30/2024
100142126	CF	GRAYSON	GA		02/29/2024	7.875	295,681		(108)				457,000	01/29/2024
100142129	CF	CLAYMONT	DE		02/29/2024	8.125	168,675		(122)				220,000	01/26/2024
100142130	CF	PHILADELPHIA	PA		02/29/2024	8.375	143,708		(109)				175,000	02/08/2024
100142133	CF	CHOCTAW	OK		02/29/2024	8.000	162,169		(93)				242,000	01/31/2024
100142134	CF	CLAYMONT	DE		02/29/2024	8.125	168,546		(119)				220,000	01/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142136	CF	GLENDALE	CA		02/29/2024	7.625	868,539		4,764				1,250,000	01/29/2024
100142137	CF	SUGAR LAND	TX		02/29/2024	8.250	150,448		(137)				232,000	01/25/2024
100142138	CF	DAVENPORT	FL		02/29/2024	8.750	962,417		(506)				1,400,000	01/26/2024
100142140	CF	KISSIMMEE	FL		02/29/2024	8.750	929,817		(450)				1,385,000	02/02/2024
100142141	CF	ELK GROVE	CA		02/29/2024	8.500	400,132		(361)				520,000	02/01/2024
100142143	CF	OLDSMAR	FL		02/29/2024	9.375	336,918		(369)				410,000	01/31/2024
100142145	CF	SUGAR LAND	TX		02/29/2024	8.500	177,983		(172)				245,000	01/29/2024
100142146	CF	WATAUGA	TX		02/29/2024	8.625	156,095		(181)				362,000	01/26/2024
100142147	CF	ALIQUIPPA	PA		02/29/2024	8.875	86,677		(114)				152,000	01/26/2024
100142148	CF	SUMTER	SC		02/29/2024	8.250	264,844		(111)				370,000	01/30/2024
100142150	CF	WINTER PARK	FL		02/29/2024	9.250	576,019		(357)				810,000	01/29/2024
100142151	CF	LA VERNE	CA		02/29/2024	7.875	495,338		(122)				995,000	02/08/2024
100142152	CF	RIVERSIDE	CA		02/29/2024	8.625	529,854		(149)				731,000	01/31/2024
100142155	CF	EULESS	TX		02/29/2024	7.500	237,618		(104)				340,000	01/26/2024
100142156	CF	CLOVIS	CA		02/29/2024	7.875	333,438		(103)				445,000	01/30/2024
100142157	CF	ARLINGTON	TX		02/29/2024	7.750	281,235		(235)				600,000	01/26/2024
100142158	CF	HENDERSON	NV		02/29/2024	7.875	482,988		(141)				707,000	01/25/2024
100142159	CF	KATY	TX		02/29/2024	8.625	240,055		118				351,600	01/16/2024
100142160	CF	WHITTIER	CA		02/29/2024	9.000	607,877		(203)				755,000	01/29/2024
100142162	CF	HUMBLE	TX		02/29/2024	8.000	234,197		388				676,000	02/01/2024
100142163	CF	BUFORD	GA		02/29/2024	7.875	502,152		(134)				675,000	02/06/2024
100142166	CF	WATSONVILLE	CA		02/29/2024	8.250	481,367		(176)				685,000	01/11/2024
100142167	CF	DACULA	GA		02/29/2024	8.000	271,007		(206)				510,000	02/08/2024
100142171	CF	HELENDALE	CA		02/29/2024	8.500	248,398		(259)				380,000	12/20/2023
100142172	CF	CALERA	AL		02/29/2024	7.875	173,146		(67)				233,000	01/29/2024
100142173	CF	WYLIE	TX		02/29/2024	8.750	330,157		(281)				460,000	01/02/2024
100142175	CF	LOGAN	UT		02/29/2024	7.875	147,668		(101)				305,000	01/11/2024
100142178	CF	RICHARDSON	TX		02/29/2024	7.875	104,393		(92)				226,000	12/29/2023
100142187	CF	DECATUR	GA		03/15/2024	7.500	195,577		(78)				265,000	01/31/2024
100142195	CF	LOS ANGELES	CA		03/15/2024	7.500	3,506,453		(1,330)				5,694,000	01/29/2024
100142221	CF	CROFTON	MD		03/15/2024	8.250	356,773		(329)				460,000	01/25/2024
100142224	CF	DELRAY BEACH	FL		03/15/2024	7.750	427,807		(192)				855,000	01/23/2024
100142226	CF	RHINEBECK	NY		03/15/2024	8.250	931,734		(726)				1,650,000	12/27/2023
100142228	CF	MADISON	TN		03/15/2024	10.250	229,624		(249)				255,000	01/19/2024
100142229		SATELLITE BEACH	FL		03/15/2024	9.500	407,411		(263)				449,000	02/20/2024
100142231	CF	SANTA BARBARA	CA		03/15/2024	7.750	2,443,520		(425)				3,025,000	02/01/2024
100142234		BROOKLYN	NY		03/15/2024	8.125	1,232,074		(982)				1,750,000	01/29/2024
100142235		PINECREST	FL		03/15/2024	9.625	824,108		(538)				1,241,000	02/05/2024
100142238	CF	ROSEBURG	OR		03/15/2024	8.125	770,514		(313)				978,000	02/03/2024
100142244	CF	PLANT CITY	FL		03/15/2024	7.875	609,252		(359)				1,085,000	02/05/2024
100142273		PHOENIX	AZ		03/15/2024	8.500	317,109		(409)				795,000	02/13/2024
100142278	CF	CLIFFSIDE PARK	NJ		03/15/2024	8.500	476,952		(1,114)				1,175,000	01/31/2024
100142287	CF	CAPE CORAL	FL		03/15/2024	8.250	308,678		(324)				395,000	02/09/2024
100142303	CF	DAVENPORT	FL		03/15/2024	7.750	188,875		(78)				250,000	02/02/2024
100142312		CLIFTON	NJ		03/15/2024	7.875	551,325		(36)				700,000	07/29/2025
100142334	CF	BRICK	NJ		03/15/2024	8.750	421,065		(183)				580,000	02/02/2024
100142336	CF	SUFFERN	NY		03/15/2024	8.625	547,606		(544)				660,000	01/31/2024
100142343	CF	GLEN OAKS	NY		03/15/2024	8.625	1,040,582		(468)				1,288,000	02/09/2024
100142346	CF	HACIENDA HEIGHTS	CA		03/15/2024	9.000	429,986		(522)				930,000	01/12/2024
100142355	CF	LANGHORNE	PA		03/15/2024	8.625	320,191		(319)				410,000	01/04/2024
100142365	CF	NAPLES	FL		03/15/2024	8.625	215,463		(178)				320,000	01/26/2024
100142370	CF	GLEN OAKS	NY		03/15/2024	7.875	610,948		(407)				820,000	01/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142385	CF	RAHWAY	NJ		03/15/2024	8.250	403,328		(142)				502,500	01/31/2024
100142387		PATERSON	NJ		03/15/2024	8.625	503,317		(411)				655,000	02/06/2024
100142391	CF	TROY	OH		03/15/2024	9.625	598,284		(255)				785,000	02/01/2024
100142394	CF	SALINAS	CA		02/02/2024	9.125	538,164		(156)				800,000	01/02/2024
100142395	CF	SALINAS	CA		02/02/2024	10.250	449,746		(216)				550,000	12/28/2023
100142396		PORT MONMOUTH	NJ		02/02/2024	8.250	686,087		17				875,000	12/27/2023
100142398	CF	SAINT AUGUSTINE	FL		02/02/2024	9.500	293,668		(85)				385,000	12/28/2023
100142399	CF	CHICAGO	IL		02/02/2024	9.500	99,876		(37)				132,500	01/11/2024
100142400	CF	PALMDALE	CA		02/02/2024	9.875	324,640		(169)				425,000	01/16/2024
100142403	CF	HIGHLAND PARK	IL		02/02/2024	10.250	326,148		(125)				430,000	01/09/2024
100142406	CF	FORKED RIVER	NJ		02/02/2024	10.875	296,908		(133)				374,000	01/05/2024
100142407	CF	FRESNO	CA		02/02/2024	10.625	219,379		(109)				270,000	01/18/2024
100142408	CF	OREGON CITY	OR		02/02/2024	9.250	425,414		(129)				535,000	01/19/2024
100142410	CF	OAK HILLS	CA		02/02/2024	10.750	522,989		(144)				730,000	01/18/2024
100142412	CF	ALPHARETTA	GA		02/05/2024	10.000	1,138,042		(393)				1,255,000	12/14/2023
100142415	CF	CLOVIS	NM		02/05/2024	10.875	364,640		(137)				398,000	12/20/2023
100142416	CF	MANVEL	TX		02/05/2024	10.500	345,825		(188)				383,500	11/10/2023
100142418		PHILADELPHIA	PA		02/05/2024	9.875	191,396		(28)				295,000	11/28/2023
100142420	CF	RICHMOND	TX		02/05/2024	9.990	4,185,657		(973)				5,560,000	12/20/2023
100142421	CF	GLENDALE	AZ		02/05/2024	9.250	480,781		(15)				549,000	12/14/2023
100142422	CF	NAPA	CA		03/08/2024	9.375	509,632		(148)				675,000	02/08/2024
100142423	CF	STUART	FL		03/08/2024	8.250	874,967		(95)				1,085,000	02/08/2024
100142427		RANDOLPH	MA		03/08/2024	7.875	553,841		(1)				780,000	01/31/2024
100142428	CF	BRADENTON	FL		03/08/2024	8.125	389,699		(355)				487,000	02/09/2024
100142431	CF	HONOLULU	HI		03/08/2024	7.750	209,422		(260)				251,000	02/05/2024
100142433	CF	NEW ORLEANS	LA		03/08/2024	7.625	287,270		(239)				540,000	02/26/2024
100142434	CF	PHILADELPHIA	PA		03/08/2024	8.500	196,699		(301)				263,000	01/30/2024
100142437	CF	TEXAS CITY	TX		03/08/2024	8.625	120,085		(259)				153,000	01/25/2024
100142438	CF	CAVE CREEK	AZ		03/08/2024	7.125	1,380,412		(375)				3,000,000	02/16/2024
100142442	CF	ATLANTA	GA		03/08/2024	8.500	799,508		(42)				1,050,000	02/12/2024
100142443	CF	ANNAPOLIS	MD		03/08/2024	7.500	1,027,503		(79)				1,350,000	02/02/2024
100142444	CF	SUMMIT	IL		03/08/2024	9.375	203,762		(245)				245,000	02/09/2024
100142446	CF	GREENVILLE	NC		03/08/2024	7.750	564,804		(225)				780,000	01/24/2024
100142447	CF	WELLINGTON	FL		03/08/2024	8.375	667,682		(463)				830,000	02/07/2024
100142449	CF	PHOENIX	AZ		03/08/2024	6.750	923,040		(54)				1,500,000	01/29/2024
100142450	CF	FERNDALE	MI		03/08/2024	8.125	281,894		(314)				360,000	02/05/2024
100142452	CF	BELLEVUE	WA		03/08/2024	9.375	480,002		(298)				545,000	01/31/2024
100142453	CF	MONROE	NC		03/08/2024	7.625	201,542		(141)				535,000	01/25/2024
100142456	CF	WICHITA	KS		03/08/2024	8.500	160,023		(251)				216,000	01/16/2024
100142457	CF	ALTON	TX		03/08/2024	7.250	264,296		(124)				360,000	01/26/2024
100142458	CF	SUGAR LAND	TX		03/08/2024	9.625	578,723		(560)				640,000	02/06/2024
100142460	CF	INLET BEACH	FL		03/08/2024	6.875	507,455		(147)				1,345,000	02/06/2024
100142461	CF	LAS VEGAS	NV		03/08/2024	8.375	1,213,780		(972)				1,500,000	01/30/2024
100142463	CF	HOWELL	NJ		03/08/2024	7.750	368,730		(244)				510,000	01/26/2024
100142465		REDONDO BEACH	CA		03/08/2024	7.875	399,479		(169)				905,000	02/12/2024
100142466	CF	BOCA RATON	FL		03/08/2024	7.625	190,359		(185)				690,000	01/29/2024
100142468		HOLIDAY	FL		03/08/2024	8.875	171,958		(353)				260,000	01/31/2024
100142469	CF	DENVER	CO		03/08/2024	7.500	436,660		(41)				520,000	01/31/2024
100142470	CF	ARVADA	CO		03/08/2024	7.625	1,044,839		(30)				1,475,000	01/31/2024
100142473	CF	LAS VEGAS	NV		03/08/2024	7.125	262,403		(98)				375,000	01/26/2024
100142474	CF	PIEDMONT	SC		03/08/2024	7.125	348,751		(328)				845,000	01/31/2024
100142475	CF	KIHEI	HI		03/08/2024	7.750	351,385		(108)				480,000	02/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142476		KEY LARGO	FL		03/08/2024	7.375	664,994		(189)				1,320,000	01/26/2024
100142478	CF	TAMARAC	FL		03/08/2024	8.750	134,792		(273)				175,000	02/09/2024
100142480	CF	SUNRISE	FL		03/08/2024	6.500	102,577		41				530,000	02/12/2024
100142483	CF	DENVER	CO		03/08/2024	7.500	657,327		(132)				890,000	01/31/2024
100142485	CF	BOCA RATON	FL		03/08/2024	7.375	277,585		(141)				370,000	02/02/2024
100142486	CF	BONITA	CA		03/08/2024	7.125	408,442		(160)				1,300,000	02/02/2024
100142487	CF	KISSIMMEE	FL		03/08/2024	7.500	278,301		(214)				455,000	01/24/2024
100142489		OCALA	FL		03/08/2024	8.625	159,748		(294)				210,000	01/31/2024
100142490	CF	YORBA LINDA	CA		03/08/2024	6.875	1,187,050		190				1,625,000	01/31/2024
100142491		KAPAA	HI		03/08/2024	7.500	410,253		(119)				1,495,000	01/30/2024
100142492	CF	SAN TAN VALLEY	AZ		03/08/2024	7.500	701,683		(274)				900,000	02/01/2024
100142493		JERSEY CITY	NJ		03/08/2024	8.750	328,470		(641)				825,000	01/31/2024
100142494	CF	BERTHOUD	CO		03/08/2024	7.625	1,096,248		(165)				1,300,000	02/05/2024
100142496	CF	MOORESTOWN	NJ		03/08/2024	8.000	308,132		(332)				413,000	01/30/2024
100142497	CF	ANDERSON	SC		03/08/2024	8.125	108,039		(171)				152,000	01/31/2024
100142498	CF	PAIA	HI		03/08/2024	7.625	739,071		(629)				1,325,000	01/30/2024
100142499		RICHMOND	TX		03/08/2024	8.125	174,907		(181)				301,000	01/31/2024
100142500		PHILADELPHIA	PA		03/08/2024	8.625	142,772		(263)				174,900	02/05/2024
100142501	CF	DUBLIN	OH		02/08/2024	7.625	395,682		(219)				590,000	12/19/2023
100142503	CF	EAGLE	ID		02/08/2024	7.499	853,180		(382)				1,350,000	12/27/2023
100142506	CF	MANOR	TX		02/08/2024	6.999	294,554		(88)				397,000	12/20/2023
100142507	CF	LYNDHURST	NJ		02/08/2024	7.625	746,751		(260)				996,000	12/18/2023
100142508	CF	OVIEDO	FL		02/08/2024	7.624	337,230		(136)				450,000	12/19/2023
100142509	CF	WARNER SPRINGS	CA		02/08/2024	7.108	279,553		(79)				380,000	12/18/2023
100142510	CF	SONORA	CA		02/08/2024	7.499	414,787		(129)				560,000	12/15/2023
100142512	CF	GERMANTOWN	MD		02/08/2024	7.124	202,619		(129)	(9)			455,000	12/19/2023
100142513	CF	HINESVILLE	GA		02/08/2024	7.125	196,171		1				250,000	12/29/2023
100142515	CF	FORT LAUDERDALE	FL		02/08/2024	7.000	281,448		(18)				383,000	12/19/2023
100142516	CF	WHITESBORO	TX		02/08/2024	7.499	195,637		5				268,000	12/18/2023
100142517	CF	ANAHEIM	CA		02/08/2024	7.375	501,684		(206)				735,000	12/22/2023
100142519	CF	SAINT PAUL	MN		02/08/2024	7.124	905,637		(261)				1,220,000	12/22/2023
100142522	CF	TULSA	OK		02/08/2024	6.624	291,392		(42)				401,000	12/27/2023
100142523	CF	SAN DIEGO	CA		02/08/2024	6.999	931,659		(111)				1,260,000	12/22/2023
100142525	CF	LEXINGTON	KY		02/08/2024	6.624	204,790		64				297,000	12/15/2023
100142526	CF	SYRACUSE	UT		02/08/2024	6.624	336,498		(54)				470,000	12/21/2023
100142528	CF	PHOENIXVILLE	PA		02/08/2024	7.374	261,476		(78)				360,000	12/22/2023
100142529	CF	ROCKY RIVER	OH		02/08/2024	7.499	283,008		(85)				385,000	12/21/2023
100142530	CF	PORT ARANSAS	TX		02/08/2024	7.624	573,150		(287)				775,000	12/27/2023
100142531	CF	ST. GEORGE	UT		02/08/2024	7.625	248,564		7				323,000	12/20/2023
100142533	CF	LELAND	NC		02/08/2024	7.624	221,097		(59)				296,000	12/18/2023
100142534	CF	PASO ROBLES	CA		02/08/2024	7.625	697,938		(263)				950,000	12/26/2023
100142536	CF	MANOR	TX		02/08/2024	6.499	273,011		(22)				371,000	12/29/2023
100142537	CF	BROOMFIELD	CO		02/08/2024	7.124	379,705		(103)				540,000	12/29/2023
100142539	CF	WESLEY CHAPEL	FL		02/08/2024	7.624	266,447		(76)				335,500	12/28/2023
100142540	CF	WEST JORDAN	UT		02/08/2024	6.999	358,942		(49)				500,000	12/18/2023
100142541	CF	WESLEY CHAPEL	FL		02/08/2024	7.624	264,087		(42)				335,490	12/28/2023
100142542	CF	WEST RICHLAND	WA		02/08/2024	7.124	270,905		(141)				454,500	12/27/2023
100142543	CF	SAN DIEGO	CA		02/08/2024	7.499	497,908		(245)				675,000	12/26/2023
100142545	CF	SAVANNAH	GA		02/08/2024	7.124	372,572		(101)				525,000	12/22/2023
100142546	CF	WILMINGTON	DE		02/08/2024	7.499	277,054		(94)				411,000	12/29/2023
100142547	CF	GEORGETOWN	TX		02/08/2024	6.875	287,087		(64)				405,000	12/21/2023
100142548	CF	SACRAMENTO	CA		02/08/2024	6.499	272,511		(24)				412,000	12/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142549	CF	ANACORTES	WA		02/08/2024	6.624	314,437		(48)				490,000	12/28/2023
100142550	CF	PLANO	TX		02/08/2024	6.624	463,909		74				682,000	12/29/2023
100142551	CF	BURNSVILLE	MN		02/08/2024	6.999	269,469		(104)				366,000	12/28/2023
100142554	CF	ROUND ROCK	TX		02/08/2024	7.499	308,176		(71)				415,000	12/29/2023
100142555	CF	NEW BRAUNFELS	TX		02/08/2024	7.124	369,495		(98)				500,000	12/29/2023
100142558	CF	CAPE CORAL	FL		02/08/2024	7.499	290,884		(83)				395,000	12/29/2023
100142559	CF	NORTH CHARLESTON	SC		02/08/2024	7.499	225,594		(79)				295,000	12/29/2023
100142561	CF	SACRAMENTO	CA		02/08/2024	7.499	456,961		(86)				665,000	12/22/2023
100142562	CF	KIRKLAND	WA		02/08/2024	6.999	643,346		(196)				865,000	12/29/2023
100142564	CF	ANTELOPE	CA		02/08/2024	6.999	332,027		(103)				455,000	12/28/2023
100142566	CF	CHICO	CA		02/08/2024	7.374	552,445		(247)				908,000	12/15/2023
100142568	CF	ATLANTA	GA		02/08/2024	6.999	397,933		(127)				550,000	12/27/2023
100142571	CF	ASHEVILLE	NC		02/08/2024	7.990	341,707		(285)				510,000	11/24/2023
100142572	CF	CHARLOTTE	NC		02/08/2024	7.374	205,306		(59)				275,000	12/28/2023
100142573	CF	FARMINGTON	AR		02/08/2024	7.875	136,020		(200)				324,000	12/07/2023
100142574	CF	BROKEN BOW	OK		02/08/2024	7.499	502,063		(250)				795,000	10/30/2023
100142576	CF	SCITUATE	MA		02/08/2024	7.000	750,058		(225)				1,010,000	12/18/2023
100142578	CF	SUMMERVILLE	SC		02/08/2024	7.624	230,764		(34)				293,000	12/28/2023
100142579	CF	MIRAMAR	FL		02/08/2024	7.875	54,982		(76)	(122)			380,000	12/18/2023
100142580	CF	THONOTOSASSA	FL		02/08/2024	7.875	272,936		(99)				392,000	10/24/2023
100142582	CF	SANTA ROSA BEACH	FL		02/08/2024	8.625	608,107		(153)				815,000	12/08/2023
100142583	CF	ELIZABETH	NJ		02/08/2024	7.624	218,543		(31)				297,000	12/13/2023
100142584	CF	GOOCHLAND	VA		02/08/2024	7.875	261,928		(130)				390,000	12/08/2023
100142585	CF	CYPRESS	TX		02/08/2024	7.500	322,748		(172)				430,000	12/18/2023
100142586	CF	BERGENFIELD	NJ		02/08/2024	7.990	563,981		(225)				750,000	12/07/2023
100142587	CF	CRANE HILL	AL		02/08/2024	8.124	631,527		(223)				788,000	12/11/2023
100142588	CF	SARASOTA	FL		02/08/2024	7.625	302,337		(160)				515,000	12/14/2023
100142589	CF	MCALLEN	TX		02/08/2024	7.990	411,014		(247)				570,000	12/08/2023
100142592	CF	WARRINGTON	PA		02/08/2024	8.125	321,159		(89)				405,000	12/14/2023
100142594	CF	AYNOR	SC		02/08/2024	8.124	269,856		(38)				344,000	11/30/2023
100142596	CF	PHILADELPHIA	PA		02/08/2024	7.990	262,497		(83)				350,000	12/12/2023
100142597	CF	LOGANVILLE	GA		02/08/2024	6.375	217,368		(4)				490,000	11/01/2023
100142598	CF	LAS VEGAS	NV		02/08/2024	8.375	404,608		(179)				545,000	12/01/2023
100142600	CF	NEW BRAUNFELS	TX		02/08/2024	7.990	252,835		(187)				348,500	12/11/2023
100142602	CF	KNOXVILLE	TN		02/08/2024	6.750	362,564		67				544,000	11/02/2023
100142603	CF	SALT LAKE CITY	UT		02/08/2024	8.125	539,224		(130)				685,000	11/30/2023
100142605	CF	BIG BEAR LAKE	CA		02/08/2024	7.125	335,009		(138)				525,000	12/06/2023
100142606	CF	POINT	TX		02/08/2024	7.624	329,636		(91)				469,000	12/08/2023
100142608	CF	STERLING	VA		02/08/2024	7.990	530,357		(136)				670,000	12/12/2023
100142610	CF	ATLANTA	GA		02/08/2024	8.625	248,147		(82)				350,000	11/03/2023
100142611	CF	READING	MA		02/08/2024	7.499	964,346		(277)				1,310,000	12/14/2023
100142613	CF	CARSON CITY	NV		02/08/2024	5.250	298,634		310				520,000	11/07/2023
100142614	CF	JOHNSTOWN	CO		02/08/2024	7.624	384,648		(182)				517,000	12/15/2023
100142615	CF	MUSTANG	OK		02/08/2024	8.125	181,818		(85)				245,000	11/28/2023
100142618	CF	PHOENIX	AZ		02/08/2024	7.875	290,939		(76)				365,000	12/12/2023
100142619	CF	GALVESTON	TX		02/08/2024	7.499	308,416		(133)				440,000	12/07/2023
100142620	CF	DULUTH	GA		02/08/2024	7.624	246,922		(164)				397,000	12/08/2023
100142622	CF	SONOMA	CA		02/08/2024	7.374	438,642		(193)				742,000	11/21/2023
100142623	CF	PORTLAND	OR		02/08/2024	8.000	317,768		(165)				421,000	11/30/2023
100142624	CF	LOS ANGELES	CA		02/08/2024	7.625	465,539		(107)				655,000	11/16/2023
100142627	CF	LONGWOOD	FL		02/08/2024	7.374	305,575		(124)				407,000	12/13/2023
100142628	CF	HAMPTON	GA		02/08/2024	6.250	249,509		81				403,000	11/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142629	CF	LAS VEGAS	NV		02/08/2024	8.000	397,724		(87)				513,000	12/05/2023
100142630	CF	ROSEVILLE	CA		02/08/2024	5.750	306,861		160				460,000	10/23/2023
100142631	CF	CYPRESS	TX		02/08/2024	7.100	247,058		6				335,000	10/19/2023
100142633	CF	ATLANTA	GA		02/08/2024	7.990	238,177		(137)				315,000	11/17/2023
100142634	CF	DALLAS	TX		02/08/2024	7.875	261,394		(133)				350,000	12/14/2023
100142636	CF	CUMMING	GA		02/08/2024	7.125	360,661		(49)				490,000	12/18/2023
100142637	CF	DAVENPORT	FL		02/08/2024	8.124	389,565		(209)				531,000	11/29/2023
100142638	CF	EVANS	GA		02/08/2024	6.625	293,649		(80)				442,000	12/14/2023
100142639	CF	BRADENTON	FL		02/08/2024	7.625	286,983		(175)				405,000	12/12/2023
100142640	CF	PORT SAINT LUCIE	FL		02/08/2024	8.125	358,866		(222)				544,000	11/28/2023
100142641	CF	DOWNEY	CA		02/08/2024	7.125	683,161		(296)				1,190,000	12/13/2023
100142642	CF	FRESNO	CA		02/08/2024	7.000	287,294		(66)				425,000	11/16/2023
100142644	CF	FORT WORTH	TX		02/08/2024	7.375	274,599		(126)				417,000	12/18/2023
100142645	CF	OAKLAND	TN		02/08/2024	7.375	306,656		(161)				424,000	12/11/2023
100142646	CF	HOMEWOOD	AL		02/08/2024	7.375	330,968		(163)				450,000	12/19/2023
100142647	CF	RICHMOND	TX		02/08/2024	7.750	107,511		(259)				345,000	12/01/2023
100142648	CF	GAITHERSBURG	MD		02/08/2024	7.500	269,959		(215)	(3)			427,000	12/04/2023
100142649	CF	CLAYTON	NC		02/08/2024	8.125	230,526		(154)				305,900	12/01/2023
100142651	CF	HERMITAGE	TN		02/08/2024	7.875	269,338		(87)				360,000	11/30/2023
100142652	CF	FONTANA	CA		02/08/2024	6.750	479,292		(87)				752,000	11/21/2023
100142653	CF	AUSTIN	TX		02/08/2024	7.125	389,227		(109)				525,000	12/15/2023
100142654	CF	HOWEY IN THE HILLS	FL		02/08/2024	8.490	413,920		(79)				520,000	11/28/2023
100142655	CF	WAKE FOREST	NC		02/08/2024	7.875	248,020		(101)				355,000	11/28/2023
100142656	CF	NAPLES	FL		02/08/2024	7.250	275,077		(9)				350,000	11/28/2023
100142657	CF	WOODBURY	MN		02/08/2024	7.990	237,440		(175)				332,000	11/30/2023
100142658	CF	TUCSON	AZ		02/08/2024	5.750	221,541		111				312,000	11/17/2023
100142659	CF	RALEIGH	NC		02/08/2024	5.625	305,705		180				465,000	11/29/2023
100142660	CF	MAGNA	UT		02/08/2024	7.625	330,147		(99)				482,000	11/20/2023
100142661	CF	LAFAYETTE	CO		02/08/2024	5.500	467,937		343				789,000	11/27/2023
100142662	CF	LONG BEACH	CA		02/08/2024	7.124	376,474		(121)				520,000	12/15/2023
100142663	CF	WESTERVILLE	OH		02/08/2024	7.500	332,315		(120)				460,000	11/29/2023
100142665	CF	VAN NUYS	CA		02/08/2024	7.125	524,453		(220)				749,000	12/04/2023
100142666	CF	ASHBURN	VA		02/08/2024	7.250	384,928		(114)				595,000	12/05/2023
100142667	CF	LAS VEGAS	NV		02/08/2024	8.125	248,850		(108)				377,500	11/22/2023
100142670	CF	ARTESIA	CA		02/08/2024	7.499	395,298		(100)				590,000	12/20/2023
100142672	CF	PENDERGRASS	GA		02/08/2024	5.990	246,111		89				362,000	11/28/2023
100142673	CF	JACKSON TOWNSHIP	NJ		02/08/2024	7.875	362,655		(165)				485,000	11/15/2023
100142674	CF	APEX	NC		02/08/2024	6.500	274,592		(31)				423,000	11/29/2023
100142676	CF	PENDERGRASS	GA		02/08/2024	5.875	246,002		196				331,000	11/30/2023
100142677	CF	PENDERGRASS	GA		02/08/2024	6.625	226,225		(2)				298,000	11/22/2023
100142678	CF	PENDERGRASS	GA		02/08/2024	5.500	233,715		177				335,000	11/28/2023
100142679	CF	OAKDALE	MN		02/08/2024	6.250	260,523		120				340,000	11/29/2023
100142680	CF	ST AUGUSTINE	FL		02/08/2024	5.250	235,448		306				344,000	11/29/2023
100142681	CF	PENDERGRASS	GA		02/08/2024	5.990	254,264		187				343,000	11/28/2023
100142682	CF	STATESVILLE	NC		02/08/2024	5.625	239,094		162				335,999	11/27/2023
100142683	CF	BASTROP	TX		02/08/2024	6.625	204,143		13				285,000	11/28/2023
100142684	CF	HAMPTON	GA		02/08/2024	5.990	257,026		83				405,000	11/30/2023
100142685	CF	FORT MYERS	FL		02/08/2024	6.625	235,348		(23)				340,000	11/29/2023
100142686	CF	CARTHAGE	NC		02/08/2024	5.500	175,616		163				252,000	11/29/2023
100142688	CF	DENTON	TX		02/08/2024	5.750	259,441		132				388,500	11/27/2023
100142689	CF	MANTECA	CA		02/08/2024	7.375	352,126		(154)				552,000	11/14/2023
100142690	CF	NORTH LAS VEGAS	NV		02/08/2024	6.375	276,414		1				409,000	11/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142692	CF	OCALA	FL		02/08/2024	8.625	205,899		(113)				315,000	10/31/2023
100142693	CF	FAIRHOPE	AL		02/08/2024	5.990	244,735		80				340,000	11/15/2023
100142694	CF	CAPE CORAL	FL		02/08/2024	6.250	262,424		32				364,000	11/15/2023
100142695	CF	MERCED	CA		02/08/2024	6.500	302,555		(9)				414,000	11/02/2023
100142696	CF	ARGYLE	TX		02/08/2024	6.250	273,087		95				440,000	11/20/2023
100142697	CF	SANFORD	NC		02/08/2024	6.500	290,471		1				400,000	11/17/2023
100142698	CF	FORT WORTH	TX		02/08/2024	6.250	268,058		55				373,000	11/21/2023
100142699	CF	ARGYLE	TX		02/08/2024	6.500	299,554		(10)				447,000	11/28/2023
100142700	CF	GREEN COVE SPRINGS	FL		02/08/2024	6.500	94,549		35				350,000	11/17/2023
100142701	CF	SAN ANTONIO	TX		02/08/2024	5.990	273,872		92				390,000	11/15/2023
100142702	CF	FORT WORTH	TX		02/08/2024	6.500	262,236		(8)				360,000	11/30/2023
100142703	CF	LOS BANOS	CA		02/08/2024	5.990	306,855		94				469,000	11/18/2023
100142704	CF	LAS VEGAS	NV		02/08/2024	6.500	274,532		(22)				373,000	11/17/2023
100142705	CF	WINCHESTER	VA		02/08/2024	6.500	258,616		32				360,000	11/30/2023
100142707	CF	LAS VEGAS	NV		02/08/2024	6.500	244,265		(28)				370,000	11/27/2023
100142708	CF	SALEM	OR		02/08/2024	6.500	320,089		(24)				436,250	11/22/2023
100142709	CF	OKLAHOMA CITY	OK		02/08/2024	6.500	230,399		41				305,000	11/28/2023
100142710	CF	OKLAHOMA CITY	OK		02/08/2024	6.500	231,175		41				298,000	11/28/2023
100142711	CF	DALLAS	GA		02/08/2024	5.750	288,301		187				407,000	11/29/2023
100142712	CF	ROSEVILLE	CA		02/08/2024	6.500	348,248		87				455,000	11/14/2023
100142714	CF	DAPHNE	AL		02/08/2024	6.250	260,522		32				358,000	11/27/2023
100142715	CF	SALEM	OR		02/08/2024	6.500	323,768		(25)				440,000	11/28/2023
100142716	CF	SAINT AUGUSTINE	FL		02/08/2024	6.500	251,231		87				334,000	11/29/2023
100142717	CF	SAN MARCOS	TX		02/08/2024	6.500	244,004		50				325,000	11/28/2023
100142718	CF	NORTHGLENN	CO		02/08/2024	6.999	347,831		3				465,000	12/06/2023
100142719	CF	HOUSTON	TX		02/08/2024	6.500	248,313		64				348,000	11/28/2023
100142720	CF	DAPHNE	AL		02/08/2024	5.990	246,424		79				343,000	11/28/2023
100142722	CF	PASADENA	CA		02/08/2024	7.625	964,391		(445)				1,420,000	11/27/2023
100142723	CF	SCAPPOOSE	OR		02/08/2024	5.990	326,698		109				485,000	11/27/2023
100142724	CF	HAINES CITY	FL		02/08/2024	7.375	260,447		(100)				360,000	11/24/2023
100142725	CF	SAINT GEORGE	UT		02/08/2024	7.500	298,030		(149)				435,000	12/04/2023
100142726	CF	PORT SAINT LUCIE	FL		02/08/2024	8.625	298,915		(89)				415,000	11/21/2023
100142727	CF	HOUSTON	TX		02/08/2024	7.625	298,232		(69)				415,000	12/08/2023
100142728	CF	ARCADIA	FL		02/08/2024	8.125	250,868		(144)				339,000	12/01/2023
100142730	CF	SARASOTA	FL		02/08/2024	7.624	354,596		(170)				478,000	12/05/2023
100142731	CF	EAGLE RIVER	AK		02/08/2024	7.500	235,157		(106)				320,000	12/07/2023
100142732	CF	OCEAN VIEW	DE		02/08/2024	7.499	269,598		(91)				360,000	12/01/2023
100142733	CF	OCEAN CITY	MD		02/08/2024	7.125	300,020		(102)				437,000	12/04/2023
100142735	CF	HOOVER	AL		02/08/2024	7.624	154,598		(322)				420,000	12/08/2023
100142736	CF	BRADENTON	FL		02/08/2024	7.500	409,390		(36)				526,000	12/05/2023
100142738	CF	ARNOLD	MD		02/08/2024	7.625	293,408		(135)				392,000	11/28/2023
100142739	CF	PORT ST LUCIE	FL		02/08/2024	8.124	359,187		(119)				459,000	11/29/2023
100142740	CF	HAWTHORNE	CA		02/08/2024	7.625	449,436		(147)				670,000	12/06/2023
100142741	CF	VIRGINIA BEACH	VA		02/08/2024	8.375	599,203		(237)				800,000	11/27/2023
100142742	CF	POMONA	CA		02/08/2024	7.375	557,281		(214)				760,000	12/04/2023
100142743	CF	BUFFALO GROVE	IL		02/08/2024	7.500	260,619		(63)				350,000	12/06/2023
100142744	CF	CYPRESS	TX		02/08/2024	7.375	68,318		(96)				382,000	12/07/2023
100142746	CF	LINDEN	NJ		02/08/2024	8.125	421,483		(238)				575,000	12/06/2023
100142748	CF	RIVERVIEW	FL		02/08/2024	7.625	283,293		(115)				377,000	12/05/2023
100142749	CF	EL CENTRO	CA		02/08/2024	7.625	253,786		(65)				340,000	12/07/2023
100142750	CF	PORT SAINT LUCIE	FL		02/08/2024	7.625	301,299		(40)				395,000	12/01/2023
100142751	CF	WAILUKU	HI		02/08/2024	7.500	879,172		(363)				1,189,000	12/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142752	CF	OAKWOOD	GA		02/08/2024	6.250	278,592		23				428,000	12/12/2023
100142753	CF	WALDORF	MD		02/08/2024	8.125	362,088		(58)				456,000	12/08/2023
100142754	CF	ROCHESTER	NY		02/08/2024	8.625	207,417		(70)				280,000	12/07/2023
100142755	CF	LOGANVILLE	GA		02/08/2024	6.250	309,603		28				460,000	12/11/2023
100142757	CF	BROOKLYN PARK	MN		02/08/2024	6.875	242,033		(39)				349,000	12/08/2023
100142758	CF	WENDELL	NC		02/08/2024	6.250	296,308		136				408,000	11/29/2023
100142759	CF	HOLLISTON	MA		02/08/2024	8.625	615,182		(221)				765,000	12/15/2023
100142760	CF	MERIDIAN	ID		02/08/2024	7.000	317,430		(128)				475,000	12/11/2023
100142763	CF	PENDERGRASS	GA		02/08/2024	6.500	252,715		87				340,000	11/30/2023
100142764	CF	HUNTSVILLE	AL		02/08/2024	6.375	250,315		4				347,000	11/28/2023
100142765	CF	CYPRESS	TX		02/08/2024	7.625	226,976		(93)				328,000	12/14/2023
100142766	CF	LOXAHATCHEE	FL		02/08/2024	5.990	393,393		247				539,000	11/30/2023
100142767	CF	FOLSOM	CA		02/08/2024	7.500	445,430		(194)				625,000	12/11/2023
100142768	CF	CEDAR CITY	UT		02/08/2024	7.250	260,978		(76)				350,000	12/08/2023
100142770	CF	DURHAM	NC		02/08/2024	8.625	257,259		(114)				340,000	12/01/2023
100142771	CF	HOPKINTON	MA		02/08/2024	7.499	127,422		(208)	(40)			420,000	12/14/2023
100142772	CF	TUCSON	AZ		02/08/2024	6.125	226,924		32				365,000	11/27/2023
100142773	CF	LITTLETON	NC		02/08/2024	8.125	673,127		(318)				896,000	12/01/2023
100142774	CF	HAINES CITY	FL		02/08/2024	8.375	320,376		(103)				405,000	11/29/2023
100142775	CF	MILFORD	CT		02/08/2024	8.625	626,046		(374)				875,000	12/12/2023
100142777	CF	CORNELIUS	NC		02/08/2024	7.624	281,391		(128)				380,000	12/14/2023
100142779	CF	KERRVILLE	TX		02/08/2024	8.375	427,651		(219)				590,000	11/30/2023
100142780	CF	CELINA	TX		02/08/2024	8.125	410,338		(232)				563,000	12/08/2023
100142781	CF	POOLER	GA		02/08/2024	7.499	76,478		(151)				390,000	12/14/2023
100142782	CF	LEHI	UT		02/08/2024	7.125	330,557		(63)				455,000	12/15/2023
100142783	CF	DESTIN	FL		02/08/2024	6.990	567,246		(329)	(23)			1,140,000	12/15/2023
100142787	CF	LAKE WORTH BEACH	FL		02/08/2024	8.625	317,683		(94)				445,000	12/11/2023
100142788	CF	NORCROSS	GA		02/08/2024	7.125	223,113		19				286,000	12/14/2023
100142790	CF	MURFREESBORO	TN		02/08/2024	7.000	294,694		(107)				458,000	12/13/2023
100142791	CF	SAINT AUGUSTINE	FL		02/08/2024	7.125	343,084		(34)				435,000	12/14/2023
100142792	CF	CLEARWATER	FL		02/08/2024	7.375	133,473		(260)				398,000	12/14/2023
100142793	CF	STAR	ID		02/08/2024	6.750	263,772		(48)				375,000	12/14/2023
100142794	CF	GLENWOOD SPRINGS	CO		02/08/2024	8.625	476,934		(269)				669,000	12/01/2023
100142795	CF	APEX	NC		02/08/2024	7.125	293,631		(126)				462,000	12/15/2023
100142796	CF	AUSTIN	TX		02/08/2024	7.375	280,637		(36)				395,000	12/18/2023
100142797	CF	MIAMI	FL		02/08/2024	7.250	592,730		(95)				821,000	12/13/2023
100142799	CF	DAVENPORT	FL		02/08/2024	7.125	232,034		(116)				330,000	10/23/2023
100142801	CF	SARASOTA	FL		02/08/2024	8.125	276,442		(19)				450,000	11/17/2023
100142802	CF	DAVENPORT	FL		02/08/2024	8.125	278,181		(188)				470,000	01/05/2024
100142803	CF	RANDOLPH	MA		02/08/2024	8.125	432,814		(99)				580,000	01/03/2024
100142805	CF	PASADENA	TX		02/08/2024	8.750	118,367		(599)				354,000	12/29/2023
100142806	CF	CYPRESS	TX		02/08/2024	8.625	313,525		(111)				385,000	12/29/2023
100142807	CF	NORTH FORT MYERS	FL		02/08/2024	8.125	260,457		(186)				575,000	12/21/2023
100142808	CF	GREENFIELD	MA		02/08/2024	8.500	170,320		(117)				270,000	11/13/2023
100142809	CF	ARGYLE	TX		02/08/2024	9.250	339,906		(338)				455,000	01/05/2024
100142810	CF	HUTTO	TX		02/08/2024	7.500	578,760		(37)				780,000	12/29/2023
100142811	CF	ALBUQUERQUE	NM		02/08/2024	8.250	291,894		(82)				367,000	12/28/2023
100142816	CF	MCDONOUGH	GA		02/08/2024	8.875	234,066		(243)				280,000	12/29/2023
100142817	CF	SANTA CLARITA	CA		02/08/2024	7.750	225,702		(177)				670,000	01/02/2024
100142818	CF	RICHMOND	TX		02/08/2024	7.875	323,037		(121)				410,000	01/05/2024
100142819	CF	KISSIMMEE	FL		02/08/2024	8.000	148,288		(84)				195,000	01/03/2024
100142820	CF	WEST HILLS	CA		02/08/2024	8.000	705,720		(176)				885,000	01/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142821	CF	DOWNEY	CA		02/08/2024	8.125	1,430,757		(330)				1,795,000	12/18/2023
100142824	CF	WOODLAND HILLS	CA		02/08/2024	7.500	425,793		(59)				1,316,000	01/04/2024
100142826	CF	GLENDALE	AZ		02/08/2024	9.375	273,429		(372)				355,000	12/26/2023
100142828		LAS VEGAS	NV		02/09/2024	7.375	376,827		(275)				545,000	11/08/2023
100142831		INDIO	CA		02/09/2024	8.125	263,719		(280)				350,000	11/17/2023
100142833		SAN LORENZO	CA		02/09/2024	8.125	153,975		(132)				820,000	11/20/2023
100142835		HUBBARD LAKE	MI		02/09/2024	8.125	215,474		(98)				325,000	12/11/2023
100142836		FORNEY	TX		02/09/2024	8.625	208,962		(131)				295,000	11/30/2023
100142837		ORLANDO	FL		02/09/2024	8.500	279,434		(19)				365,000	11/28/2023
100142838		LAWRENCEVILLE	GA		02/09/2024	7.990	239,731		8				308,000	11/20/2023
100142841	CF	WALNUT CREEK	CA		02/09/2024	7.875	1,312,926		(402)				1,752,000	12/06/2023
100142842	CF	SUN VALLEY	CA		02/09/2024	7.875	567,631		(187)				722,000	11/27/2023
100142845		PHOENIX	AZ		02/09/2024	8.625	301,754		(40)				495,000	11/16/2023
100142846	CF	SAN BERNARDINO	CA		02/09/2024	7.875	198,114		(79)				395,000	11/30/2023
100142847		MIAMI	FL		02/09/2024	9.500	373,756		(155)				526,712	11/09/2023
100142849	CF	ENCINO	CA		02/09/2024	7.125	2,543,345		(710)				3,420,000	01/04/2024
100142850	CF	CLOVIS	CA		02/09/2024	7.500	432,070		(166)				546,723	12/07/2023
100142851		DOVER	ID		02/09/2024	8.875	2,040,107		(1,220)				5,300,000	10/19/2023
100142852	CF	PHOENIX	AZ		02/09/2024	7.750	286,401		(14)				380,000	12/26/2023
100142853	CF	GLENDALE	AZ		02/09/2024	9.125	151,420		(56)				420,000	12/14/2023
100142854	CF	CHICAGO	IL		02/08/2024	9.875	166,753		(39)				208,000	01/10/2024
100142855	CF	DURHAM	NC		02/08/2024	10.625	215,297		(75)				270,000	01/23/2024
100142856	CF	GREENVILLE	SC		02/08/2024	8.500	320,499		(322)				385,000	01/31/2024
100142859	CF	EDMONDS	WA		02/08/2024	10.125	797,564		(417)				980,000	01/19/2024
100142862	CF	BOYNTON BEACH	FL		02/08/2024	7.750	395,970		(331)				530,000	01/26/2024
100142863	CF	POWDER SPRINGS	GA		02/08/2024	9.000	288,978		(460)				340,000	01/24/2024
100142867	CF	WAKE FOREST	NC		02/09/2024	8.375	354,992		(153)				472,000	12/07/2023
100142868	CF	PLANTATION	FL		02/09/2024	7.875	545,364		(301)				720,000	11/06/2023
100142869	CF	MELBOURNE	FL		02/09/2024	7.750	724,416		(314)				1,100,000	10/31/2023
100142870	CF	MISSOURI CITY	TX		02/09/2024	8.375	374,004		(81)				475,000	11/14/2023
100142871	CF	WAKE FOREST	NC		02/09/2024	8.375	283,316		(124)				395,000	12/07/2023
100142872	CF	AUSTIN	TX		02/09/2024	8.125	409,704		(235)				545,000	10/27/2023
100142873	CF	HOUSTON	TX		02/09/2024	7.125	335,243		(113)				450,000	11/30/2023
100142875		SCOTTSDALE	AZ		02/09/2024	8.500	251,064		5				305,000	12/06/2023
100142876	CF	COLLEGE STATION	TX		02/09/2024	8.625	543,488		(217)				790,000	11/20/2023
100142878	CF	WEATHERFORD	TX		02/09/2024	7.500	286,009		(127)				400,000	12/14/2023
100142879	CF	HERNDON	VA		02/09/2024	7.500	440,904		(122)				598,000	12/12/2023
100142880	CF	WINTER HAVEN	FL		02/09/2024	7.990	275,215		(125)				370,000	11/10/2023
100142881	CF	DULUTH	GA		02/09/2024	8.000	284,374		(318)				445,000	11/16/2023
100142883	CF	POCONO LAKE	PA		02/09/2024	7.625	360,926		(148)				505,000	12/21/2023
100142886	CF	WOODSTOCK	GA		02/09/2024	7.375	261,153		(125)				359,000	12/15/2023
100142887	CF	AUSTIN	TX		02/09/2024	7.375	373,177		(149)				506,000	12/14/2023
100142888	CF	PALM HARBOR	FL		02/09/2024	8.125	602,936		(580)				950,000	11/17/2023
100142889	CF	SACRAMENTO	CA		02/09/2024	7.250	397,155		(79)				535,000	11/15/2023
100142890	CF	WHITE SETTLEMENT	TX		02/09/2024	8.625	294,973		(129)				390,000	11/16/2023
100142892	CF	MIDLOTHIAN	VA		02/09/2024	6.625	257,374		(41)				382,000	12/13/2023
100142896	CF	FLAGLER BEACH	FL		02/09/2024	8.000	381,492		(206)				541,000	11/17/2023
100142897	CF	TOMS RIVER	NJ		02/09/2024	8.625	364,772		(192)				480,000	11/21/2023
100142899		BLUFFTON	SC		02/09/2024	8.250	411,982		(6)				465,000	12/14/2023
100142900	CF	ATLANTA	GA		02/09/2024	8.625	259,053		(43)				325,900	11/22/2023
100142901	CF	OAKWOOD	GA		02/09/2024	8.625	493,413		(154)				662,000	11/22/2023
100142903	CF	LONG BEACH	CA		02/09/2024	8.000	597,720		(285)				820,000	11/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142904	CF	LIBERTY HILL	TX		02/09/2024	7.625	295,396		(171)				408,000	12/11/2023
100142905	CF	OAKLAND	CA		02/09/2024	8.000	498,510		(285)				690,000	11/20/2023
100142906	CF	WICHITA	KS		02/09/2024	8.490	260,393		(82)				351,000	11/21/2023
100142908	CF	GRAPEVINE	TX		02/09/2024	8.500	549,945		(277)				725,500	11/15/2023
100142909	CF	FALLS CHURCH	VA		02/09/2024	8.500	416,752		(211)				550,000	11/27/2023
100142910	CF	PRINCETON	TX		02/09/2024	8.625	99,429		(287)				355,000	11/29/2023
100142912	CF	FRISCO	TX		02/09/2024	8.000	317,395		(199)				417,500	11/22/2023
100142914	CF	MADERA	CA		02/09/2024	8.625	323,527		(175)				438,000	11/21/2023
100142915	CF	ORLANDO	FL		02/09/2024	7.875	314,779		(163)				446,000	11/21/2023
100142916	CF	LANCASTER	PA		02/09/2024	8.500	313,822		(203)				433,000	11/22/2023
100142917		MONTE	CA		02/09/2024	7.875	360,123		(18)				497,000	11/21/2023
100142920	CF	SAN ANTONIO	FL		02/09/2024	8.625	260,895		(20)				330,000	11/13/2023
100142923	CF	OAKDALE	CA		02/09/2024	8.125	272,070		(162)				385,000	10/23/2023
100142924	CF	PORTLAND	ME		02/09/2024	8.125	500,546		(265)				690,000	12/04/2023
100142926	CF	NORMAL	IL		02/09/2024	8.625	318,603		(79)				400,000	11/30/2023
100142928	CF	WOODBURN	OR		02/09/2024	8.625	334,705		(74)				419,900	11/27/2023
100142931	CF	LOS ANGELES	CA		02/09/2024	7.625	675,321		(398)				1,350,000	11/27/2023
100142933	CF	HARTFORD	CT		02/09/2024	7.625	290,232		(156)				385,000	12/01/2023
100142934	CF	ROSSVILLE	GA		02/09/2024	7.990	325,710		(195)				430,000	12/08/2023
100142935	CF	BLUE SPRINGS	MO		02/09/2024	7.990	311,402		(179)				410,000	12/20/2023
100142936	CF	GLENDALE	CA		02/09/2024	7.875	661,955		(335)				875,000	12/08/2023
100142937	CF	MCCALL	ID		02/09/2024	8.500	494,064		(261)				650,000	12/07/2023
100142938	CF	RIFLE	CO		02/09/2024	8.000	281,704		(192)				408,000	12/11/2023
100142941	CF	WELLS	ME		02/09/2024	8.125	331,341		(128)				455,000	12/15/2023
100142942		POCONO LAKE	PA		02/09/2024	8.500	250,084		(40)				323,000	12/08/2023
100142943	CF	ANNA	TX		02/09/2024	7.990	302,271		(157)				410,000	12/05/2023
100142944		STRAWN	TX		02/09/2024	8.125	325,189		22				390,000	12/08/2023
100142945	CF	LOCUST GROVE	VA		02/09/2024	7.990	219,681		(245)				450,000	12/11/2023
100142948	CF	PHOENIXVILLE	PA		02/09/2024	8.125	296,432		(210)				400,000	12/06/2023
100142949	CF	MECHANICSBURG	PA		02/09/2024	7.990	312,410		(108)				415,000	12/15/2023
100142950	CF	MURFREESBORO	TN		02/09/2024	7.750	301,190		(48)				385,000	12/13/2023
100142952	CF	WAYMART	PA		02/09/2024	8.375	354,447		(192)				505,000	12/12/2023
100142955	CF	NORTH PLAINFIELD	NJ		02/09/2024	8.500	406,472		(7)				515,000	12/04/2023
100142956	CF	DOUGLASVILLE	GA		02/09/2024	7.990	301,013		(107)				395,000	12/15/2023
100142959	CF	PITTSBURGH	PA		02/09/2024	8.625	139,450		(203)				440,000	12/15/2023
100142960	CF	LIVINGSTON	MT		02/09/2024	8.125	286,051		(185)				375,000	12/15/2023
100142961	CF	KISSIMMEE	FL		02/09/2024	7.499	378,863		(181)				555,000	12/14/2023
100142963	CF	HOUSTON	TX		02/09/2024	7.625	201,260		(601)				785,000	12/14/2023
100142964	CF	BIG BEAR CITY	CA		02/09/2024	7.990	292,168		(163)				386,000	12/13/2023
100142965	CF	FORT MYERS	FL		02/09/2024	7.625	378,363		(84)				500,000	12/22/2023
100142966	CF	FORT WORTH	TX		02/09/2024	7.625	422,362		(710)				925,000	12/22/2023
100142967	CF	WESTMINSTER	CO		02/09/2024	7.875	391,413		(195)				525,000	12/01/2023
100142968	CF	RALEIGH	NC		02/09/2024	8.124	318,333		(143)				440,000	12/21/2023
100142969	CF	NAPLES	FL		02/09/2024	7.500	789,625		(337)				1,050,000	12/20/2023
100142970	CF	BRIDGEPORT	CT		02/09/2024	8.500	306,672		(82)				418,000	12/13/2023
100142971	CF	FRISCO	TX		02/09/2024	7.624	350,014		(271)				581,000	12/18/2023
100142972	CF	HAVERHILL	MA		02/09/2024	8.125	439,326		(221)				580,000	12/20/2023
100142975	CF	ATLANTA	GA		02/09/2024	7.125	306,224		(98)				475,000	12/15/2023
100142976	CF	TOMS RIVER	NJ		02/09/2024	7.625	295,935		(76)				415,000	12/21/2023
100142977	CF	KENNER	LA		02/09/2024	7.625	296,112		(149)				435,000	12/19/2023
100142979	CF	WATSONVILLE	CA		02/09/2024	9.000	596,167		(62)				835,000	01/30/2024
100142982	CF	HUNTINGTON BEACH	CA		02/09/2024	7.750	312,707		(365)				645,000	01/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142985	CF	SOUTHBURY	CT		02/09/2024	7.500	1,020,271		(279)				1,285,000	01/30/2024
100142991		HOUSTON	TX		02/09/2024	8.875	202,535		(271)				280,000	01/25/2024
100142993	CF	CULPEPER	VA		02/12/2024	9.874	182,224		(91)				247,000	01/12/2024
100142994	CF	OXNARD	CA		02/12/2024	7.874	462,626		(37)				785,000	01/08/2024
100142995	CF	SARASOTA	FL		02/12/2024	8.990	3,569,432		(1,966)				5,250,000	01/18/2024
100142996	CF	PHILADELPHIA	PA		02/12/2024	7.874	266,118		(125)				335,000	01/17/2024
100142997	CF	MIAMI	FL		02/12/2024	8.249	363,079		(236)				445,000	01/10/2024
100142998	CF	OCALA	FL		02/12/2024	8.124	222,547		(50)				291,000	01/10/2024
100143000	CF	HOLTSVILLE	NY		02/12/2024	8.374	441,153		(247)				565,000	01/12/2024
100143002	CF	LITTLE NECK	NY		02/12/2024	8.374	1,138,457		(1,045)				3,000,000	01/16/2024
100143003	CF	AMHERST	NY		02/12/2024	7.999	182,541		(9)				255,000	01/17/2024
100143005	CF	WEST PALM BEACH	FL		02/12/2024	7.374	147,215		(50)				315,000	01/11/2024
100143006	CF	EGG HARBOR TOWNSHIP	NJ		02/12/2024	7.749	101,064		(12)				153,000	01/17/2024
100143008	CF	NEWINGTON	CT		02/12/2024	10.624	145,118		(195)				305,000	01/19/2024
100143009	CF	AURORA	CO		02/12/2024	9.499	333,394		(84)				416,000	01/17/2024
100143010	CF	RIO RANCHO	NM		02/12/2024	8.874	549,918		(326)				870,000	01/12/2024
100143012	CF	NAPLES	FL		02/12/2024	9.499	657,756		(459)				850,000	01/19/2024
100143016	CF	JAMAICA	NY		02/12/2024	9.124	444,685		(317)				600,000	01/16/2024
100143019	CF	WARWICK	NY		02/12/2024	8.374	481,872		(249)				650,000	12/22/2023
100143020	CF	MELVILLE	NY		02/12/2024	7.999	465,826		(153)				640,000	01/12/2024
100143022	CF	HOUSTON	TX		02/12/2024	8.874	134,880		(169)				185,000	01/11/2024
100143025	CF	HAYWARD	CA		02/12/2024	7.499	304,687		69				560,000	12/15/2023
100143026	CF	HARVEST	AL		02/12/2024	7.500	113,479		(10)				321,000	12/21/2023
100143027	CF	FREDERICK	MD		02/12/2024	8.624	243,412		(13)				318,000	12/29/2023
100143029		MIAMI	FL		02/12/2024	9.749	992,219		(83)				1,420,000	12/18/2023
100143031	CF	OLNEY	MD		02/12/2024	9.749	635,185		63				810,000	12/29/2023
100143033	CF	MYRTLE BEACH	SC		02/12/2024	8.249	235,242		(104)				295,000	01/05/2024
100143034	CF	ASTOR	FL		02/12/2024	10.249	204,442		(225)				275,000	12/22/2023
100143036		MANVILLE	NJ		02/12/2024	7.749	244,717		(75)				465,000	01/03/2024
100143037		MANVILLE	NJ		02/12/2024	7.749	244,515		(70)				465,000	01/03/2024
100143043		SAN MARCOS	TX		02/14/2024	8.625	303,461		(7)				460,000	09/26/2023
100143044	CF	AUSTIN	TX		02/14/2024	9.375	432,023		(475)				750,000	12/18/2023
100143046		BRUNSWICK	GA		02/14/2024	8.375	216,623		(149)				275,000	12/20/2023
100143047		COLLEGE STATION	TX		02/14/2024	8.625	317,047		(253)				425,000	12/14/2023
100143048	CF	BRIDGETON	NJ		02/14/2024	10.500	244,559		(167)				295,000	12/15/2023
100143049		WARREN	OH		02/14/2024	8.750	96,116		(20)				125,000	12/27/2023
100143050	CF	MANOR	TX		02/14/2024	10.750	67,928		(988)				396,000	12/15/2023
100143051	CF	PORT CHARLOTTE	FL		02/14/2024	8.500	321,286		(128)				400,000	12/07/2023
100143052	CF	SMITHFIELD	NC		02/14/2024	10.625	219,059		(140)				272,000	12/12/2023
100143053		N CHESTERFIELD	VA		02/14/2024	11.875	220,308		(210)				275,000	12/07/2023
100143054	CF	LITTLE RIVER	SC		02/14/2024	10.875	341,756		(253)				416,000	11/21/2023
100143056	CF	COLUMBIA	SC		02/14/2024	10.375	134,839		(162)				180,000	12/01/2023
100143057		NASHVILLE	TN		02/14/2024	8.750	149,726		(91)				233,000	11/30/2023
100143058	CF	EDINBURG	TX		02/14/2024	9.750	35,129		(483)				388,000	12/07/2023
100143059	CF	GRINNELL	IA		02/14/2024	9.875	170,956		(166)				217,000	12/07/2023
100143060	CF	HIALEAH	FL		02/14/2024	9.250	195,163		(93)				266,000	01/19/2024
100143061		NASHVILLE	TN		02/14/2024	8.625	122,671		(77)				235,000	11/30/2023
100143062		HOLLY HILL	FL		02/14/2024	8.250	282,453		(34)				500,000	12/14/2023
100143063	CF	INMAN	SC		02/14/2024	9.500	394,912		(197)				490,000	12/06/2023
100143064	CF	HAINES CITY	FL		02/14/2024	10.250	296,331		(210)				363,000	12/14/2023
100143065	CF	HOUSTON	TX		02/14/2024	10.500	224,941		(262)				269,000	12/04/2023
100143067	CF	TUSCALOOSA	AL		02/14/2024	9.990	267,981		(129)				295,000	12/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143068		MIDLOTHIAN	VA		02/14/2024	9.125	269,506		(157)				345,000	12/15/2023
100143069	CF	CORNELIUS	NC		02/14/2024	8.875	216,050		(93)				300,000	12/15/2023
100143071	CF	BURGHILL	OH		02/14/2024	10.250	167,121		(152)				238,000	12/22/2023
100143072	CF	GALLOWAY	NJ		02/14/2024	10.500	281,939		(260)				315,000	12/29/2023
100143074		ROYAL OAK	MI		02/14/2024	8.500	240,820		(238)				310,000	12/05/2023
100143075	CF	BALTIMORE	MD		02/14/2024	10.500	184,438		(259)				235,000	01/06/2024
100143076		JACKSONVILLE	FL		02/14/2024	8.375	140,647		(157)				188,000	01/24/2024
100143077		DAVENPORT	FL		02/14/2024	7.625	176,658		(17)				268,000	01/24/2024
100143079	CF	SEVIERVILLE	TN		02/16/2024	7.624	422,509		(113)				550,000	01/03/2024
100143080	CF	MINNEAPOLIS	MN		02/16/2024	7.624	358,398		(96)				479,212	01/04/2024
100143081	CF	ASBURY PARK	NJ		02/16/2024	7.499	733,250		(298)				1,100,000	01/08/2024
100143083	CF	PORTLAND	OR		02/16/2024	6.999	664,335		(18)				905,000	01/09/2024
100143084	CF	HIGHTSTOWN	NJ		02/16/2024	7.375	338,184		(144)				450,000	01/02/2024
100143085	CF	SAINT AUGUSTINE	FL		02/16/2024	7.374	824,310		(287)				1,150,000	01/03/2024
100143086	CF	NORTH HOLLYWOOD	CA		02/16/2024	7.124	652,015		(162)				880,000	01/02/2024
100143088	CF	SAN DIEGO	CA		02/16/2024	6.624	673,028		(104)				1,070,000	01/04/2024
100143089	CF	HUNTSVILLE	AL		02/16/2024	7.124	223,337		12				290,000	01/08/2024
100143090	CF	SOMERSET	NJ		02/16/2024	6.624	351,705		(55)				475,000	01/12/2024
100143091	CF	COSTA MESA	CA		02/16/2024	6.624	978,384		(65)				1,562,000	01/10/2024
100143093	CF	PACIFIC	WA		02/16/2024	6.624	711,977		29				970,000	01/02/2024
100143096	CF	MIAMI	FL		02/16/2024	7.124	496,208		(58)				670,000	01/08/2024
100143097	CF	BAKERSFIELD	CA		02/16/2024	7.625	255,800		(85)				323,000	01/09/2024
100143100	CF	MIAMI	FL		02/16/2024	7.124	383,798		(137)				530,000	01/03/2024
100143102	CF	ATLANTA	GA		02/16/2024	6.875	280,103		12				400,000	01/09/2024
100143103	CF	ENID	OK		02/16/2024	8.625	264,673		(23)				356,000	12/30/2023
100143104	CF	EDEN PRAIRIE	MN		02/16/2024	6.499	182,914		16				254,000	01/12/2024
100143105	CF	ROCKFORD	IL		02/16/2024	8.125	258,896		(202)				378,000	12/15/2023
100143106	CF	MONTEAGLE	TN		02/16/2024	8.125	244,603		(96)				325,000	11/30/2023
100143107	CF	WEST PALM BEACH	FL		02/16/2024	7.624	475,908		(154)				635,000	12/14/2023
100143108	CF	KILL DEVIL HILLS	NC		02/16/2024	7.375	352,277		(139)				525,000	11/27/2023
100143111	CF	PRINCETON	TX		02/16/2024	8.500	330,978		(140)				440,000	11/29/2023
100143112	CF	WADDELL	AZ		02/16/2024	6.500	340,351		80				440,000	10/16/2023
100143115	CF	CHARLOTTE	NC		02/16/2024	6.999	178,241		1				265,000	01/05/2024
100143116	CF	AMHERST	NY		02/16/2024	8.625	253,704		(113)				336,000	12/27/2023
100143117	CF	SAN LUIS OBISPO	CA		02/16/2024	7.375	436,247		(194)				580,000	12/27/2023
100143118	CF	CROCKETT	CA		02/16/2024	8.625	660,251		(258)				875,000	11/06/2023
100143119	CF	NORMAN	OK		02/16/2024	7.500	273,970		(68)				394,000	11/22/2023
100143121	CF	STILWELL	KS		02/16/2024	7.375	253,738		(135)				360,000	12/28/2023
100143122	CF	ACWORTH	GA		02/16/2024	8.124	289,169		(172)				395,000	12/21/2023
100143124	CF	NAPLES	FL		02/16/2024	6.625	266,089		168				350,000	10/23/2023
100143125	CF	GLENDALE	CA		02/16/2024	8.125	419,517		(256)				551,000	12/07/2023
100143126	CF	MANCHESTER	NH		02/16/2024	7.625	397,023		(138)				540,000	12/18/2023
100143127	CF	ARLINGTON	WA		02/16/2024	7.499	633,329		(292)				840,000	12/14/2023
100143128	CF	HENDERSON	NV		02/16/2024	7.875	311,315		(99)				445,000	12/19/2023
100143129	CF	NEWNAN	GA		02/16/2024	7.499	353,037		(143)				485,000	12/22/2023
100143130	CF	BRADENTON	FL		02/16/2024	7.499	365,217		(165)				500,000	12/20/2023
100143132	CF	KAILUA KONA	HI		02/16/2024	7.499	399,058		(180)				535,000	12/18/2023
100143133	CF	AUBURN	WA		02/16/2024	7.625	358,735		(178)				475,000	01/03/2024
100143134	CF	ACWORTH	GA		02/16/2024	7.990	286,028		(174)				380,000	12/26/2023
100143135	CF	HOLLYWOOD	FL		02/16/2024	8.000	301,607		(163)				420,000	12/19/2023
100143138	CF	APEX	NC		02/16/2024	7.499	355,264		(266)				516,000	12/14/2023
100143139	CF	TACOMA	WA		02/16/2024	7.624	548,268		(295)				755,000	12/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143140	CF	MELISSA	TX		02/16/2024	7.624	311,665		(161)				413,000	12/22/2023
100143141	CF	SAINT AUGUSTINE	FL		02/16/2024	5.500	257,901		224				367,000	11/21/2023
100143142	CF	PHOENIX	AZ		02/16/2024	5.875	278,936		213				375,000	11/07/2023
100143144	CF	BLUFF DALE	TX		02/16/2024	7.625	301,474		(175)				399,000	12/22/2023
100143145	CF	DURHAM	NC		02/16/2024	5.500	259,791		236				392,000	11/16/2023
100143146	CF	PEABODY	MA		02/16/2024	8.625	528,341		(210)				700,000	11/29/2023
100143147	CF	STERLING	VA		02/16/2024	7.125	394,630		(116)				530,000	12/20/2023
100143148	CF	STERLING	VA		02/16/2024	7.125	391,277		(115)				530,000	12/20/2023
100143149	CF	ARLINGTON	TX		02/16/2024	7.624	228,901		(19)				312,000	12/29/2023
100143151	CF	CHARLOTTE	NC		02/16/2024	7.625	335,563		(110)				420,000	12/15/2023
100143152	CF	NORTH LAS VEGAS	NV		02/16/2024	7.125	446,124		(56)				565,000	12/21/2023
100143153	CF	LAS CRUCES	NM		02/16/2024	8.000	218,525		(50)				287,000	12/28/2023
100143155	CF	KATY	TX		02/16/2024	8.125	231,533		(34)				300,000	11/17/2023
100143156	CF	KATY	TX		02/16/2024	8.125	233,911		(34)				300,000	11/17/2023
100143157	CF	KISSIMMEE	FL		02/16/2024	7.000	201,771		(273)				554,000	12/28/2023
100143158	CF	SAN RAFAEL	CA		02/16/2024	7.125	721,095		(269)				1,100,000	11/29/2023
100143159	CF	SURPRISE	AZ		02/16/2024	7.000	251,211		(90)				367,000	12/19/2023
100143160	CF	GOLDEN	CO		02/16/2024	7.624	290,621		(142)				400,000	12/26/2023
100143161	CF	DAVENPORT	FL		02/16/2024	5.750	280,122		155				435,000	11/22/2023
100143162	CF	LOS ANGELES	CA		02/16/2024	8.000	829,124		(413)				1,100,000	12/13/2023
100143163	CF	MONTGOMERY	TX		02/16/2024	6.875	180,551		24				246,000	12/21/2023
100143165	CF	NORFOLK	VA		02/16/2024	7.625	247,900		(20)				343,000	12/15/2023
100143166	CF	POMPANO BEACH	FL		02/16/2024	6.624	266,837		(38)	(15)			480,000	12/27/2023
100143168	CF	DAVENPORT	FL		02/16/2024	8.125	546,560		(147)				685,000	11/15/2023
100143169	CF	ISLAND PARK	ID		02/16/2024	7.250	544,344		(201)				802,500	12/18/2023
100143170	CF	KISSIMMEE	FL		02/16/2024	6.990	382,261		(108)				540,000	12/19/2023
100143171	CF	BUFORD	GA		02/16/2024	7.125	436,381		(128)				613,000	12/28/2023
100143172	CF	SAINT AUGUSTINE	FL		02/16/2024	5.250	247,992		304				388,000	11/27/2023
100143174	CF	MILFORD	NH		02/16/2024	7.499	481,745		(215)				640,000	12/18/2023
100143176	CF	YELM	WA		02/16/2024	7.125	349,496		(159)				520,000	12/19/2023
100143180	CF	ALLEN	TX		02/16/2024	7.124	326,428		(89)				440,000	12/29/2023
100143181	CF	TUJUNGA	CA		02/16/2024	7.625	750,677		(280)				1,000,000	12/20/2023
100143182	CF	OREGON CITY	OR		02/16/2024	7.499	413,236		(204)				620,000	12/29/2023
100143183	CF	GLEN ALLEN	VA		02/16/2024	7.124	279,620		(115)				390,000	12/19/2023
100143184	CF	NEW ORLEANS	LA		02/16/2024	7.625	326,773		(148)				454,000	12/27/2023
100143185	CF	SAVANNAH	GA		02/16/2024	7.500	279,079		(118)				375,000	12/20/2023
100143186	CF	AUSTIN	TX		02/16/2024	6.500	438,760		(33)				600,000	01/02/2024
100143187	CF	PUYALLUP	WA		02/16/2024	7.624	369,119		(92)				505,000	12/04/2023
100143188	CF	SAINT AUGUSTINE	FL		02/16/2024	7.625	430,398		(225)				585,000	12/26/2023
100143191	CF	SEDRO WOOLLEY	WA		02/16/2024	7.625	352,567		(112)				450,000	12/18/2023
100143192	CF	CYPRESS	TX		02/16/2024	7.625	331,753		(188)				450,000	12/29/2023
100143193	CF	FITCHBURG	MA		02/16/2024	7.875	254,014		(43)				329,000	12/15/2023
100143194	CF	HENDERSON	NV		02/16/2024	8.000	607,990		(212)				840,000	12/21/2023
100143195	CF	AUSTIN	TX		02/16/2024	6.874	319,056		(65)				475,000	12/29/2023
100143196	CF	YUMA	AZ		02/16/2024	8.490	318,419		(240)				440,000	12/06/2023
100143199	CF	TULSA	OK		02/16/2024	7.125	213,191		(3)				313,000	12/18/2023
100143200	CF	ROYSE CITY	TX		02/16/2024	6.624	238,865		(3)				346,000	12/29/2023
100143202	CF	SAN ANTONIO	TX		02/16/2024	6.990	239,707		(14)				375,000	12/08/2023
100143203	CF	SAN ANTONIO	TX		02/16/2024	7.000	239,737		(14)				400,000	12/14/2023
100143204	CF	DOUGLAS	MI		02/16/2024	7.624	340,314		(181)				450,000	12/18/2023
100143205	CF	MARIETTA	GA		02/16/2024	7.374	284,641		(102)				385,000	12/18/2023
100143206	CF	CANYON	TX		02/16/2024	7.125	350,252		(71)				480,000	12/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143209	CF	HOUSTON	TX		02/16/2024	7.625	248,800		(64)				340,000	12/18/2023
100143210	CF	GERMANTOWN	TN		02/16/2024	6.990	224,397		(39)				325,000	12/14/2023
100143211	CF	FREDERICK	MD		02/16/2024	7.500	196,216		(480)				510,000	12/18/2023
100143212	CF	FUQUAY VARINA	NC		02/16/2024	7.125	237,771		(34)				335,000	01/03/2024
100143213	CF	WESLEY CHAPEL	FL		02/16/2024	7.625	305,811		(136)				407,000	12/08/2023
100143214	CF	LA PLATA	MD		02/16/2024	6.500	300,206		(9)				411,000	12/15/2023
100143215	CF	FORT WORTH	TX		02/16/2024	6.500	264,991		(17)				381,000	12/13/2023
100143216	CF	HENDERSON	NV		02/16/2024	6.500	335,294		80				435,000	12/11/2023
100143218	CF	VANCOUVER	WA		02/16/2024	6.125	360,011		116				509,995	12/01/2023
100143219	CF	LAWRENCEVILLE	GA		02/16/2024	7.000	279,298		5				383,000	12/13/2023
100143221	CF	MONTGOMERY	AL		02/16/2024	6.625	272,994		(30)				375,000	12/13/2023
100143222	CF	HENDERSON	NV		02/16/2024	5.750	235,849		182				339,500	12/08/2023
100143223	CF	HEMET	CA		02/16/2024	6.500	397,926		139				520,000	12/05/2023
100143224	CF	WINTER HAVEN	FL		02/16/2024	6.500	48,416		133				295,000	12/15/2023
100143225	CF	ROSEVILLE	CA		02/16/2024	6.500	330,985		(14)				450,000	12/11/2023
100143226	CF	HENDERSON	NV		02/16/2024	6.250	237,627		79				329,000	12/01/2023
100143227	CF	BRENHAM	TX		02/16/2024	6.500	223,146		89				290,200	12/14/2023
100143228	CF	FORT WORTH	TX		02/16/2024	6.500	258,903		59				340,000	12/18/2023
100143229	CF	SUMMERVILLE	SC		02/16/2024	5.990	281,511		179				414,000	12/14/2023
100143230	CF	BRENHAM	TX		02/16/2024	6.500	219,529		88				286,000	12/14/2023
100143231	CF	LOCUST GROVE	VA		02/16/2024	6.500	289,739		89				415,000	12/14/2023
100143232	CF	RIO RANCHO	NM		02/16/2024	6.250	290,524		146				380,000	12/11/2023
100143233	CF	NAMPA	ID		02/16/2024	8.625	392,436		(110)				490,000	12/19/2023
100143234	CF	FORT WORTH	TX		02/16/2024	6.250	243,241		81				340,000	12/15/2023
100143235	CF	MERCED	CA		02/16/2024	6.500	283,341		(33)				458,000	12/15/2023
100143236	CF	PROVO	UT		02/16/2024	6.500	309,546		(12)				450,000	12/15/2023
100143239	CF	SPARKS	NV		02/16/2024	6.375	300,383		95				432,000	12/14/2023
100143240	CF	TUCSON	AZ		02/16/2024	6.250	282,798		58				395,000	12/04/2023
100143242	CF	SALEM	OR		02/16/2024	6.500	326,553		142				428,995	12/18/2023
100143244	CF	MURRAY	UT		02/16/2024	6.750	626,599		(43)				850,000	12/18/2023
100143247	CF	NAPA	CA		02/16/2024	7.500	569,904		(208)				780,000	12/15/2023
100143249	CF	RIVERTON	UT		02/16/2024	6.990	327,606		(95)				446,000	12/19/2023
100143250	CF	MERIDIAN	CA		02/16/2024	7.500	540,462		(255)				770,000	12/11/2023
100143251	CF	SACRAMENTO	CA		02/16/2024	7.500	368,089		(180)				488,000	12/15/2023
100143252	CF	TARPON SPRINGS	FL		02/16/2024	7.125	218,766		42				288,000	12/22/2023
100143253	CF	LUTZ	FL		02/16/2024	7.624	309,260		(87)				395,000	12/18/2023
100143254	CF	BEAUFORT	SC		02/16/2024	7.490	231,271		13				295,000	12/08/2023
100143255	CF	PUNTA GORDA	FL		02/16/2024	7.500	469,938		(235)				640,000	12/15/2023
100143256	CF	WEST PALM BEACH	FL		02/16/2024	6.990	269,706		(95)				385,000	12/18/2023
100143257	CF	TUCSON	AZ		02/16/2024	7.000	244,363		(18)				334,000	12/21/2023
100143258	CF	MADERA	CA		02/16/2024	6.875	244,388		6				315,000	12/18/2023
100143259	CF	DENVER	CO		02/16/2024	7.625	265,160		(98)				430,000	12/14/2023
100143261	CF	HOWELL	NJ		02/16/2024	7.499	417,872		(109)				560,000	12/27/2023
100143262	CF	SURPRISE	AZ		02/16/2024	7.125	354,928		(135)				525,000	12/12/2023
100143263	CF	MERCED	CA		02/16/2024	6.875	325,735		(89)				505,000	12/19/2023
100143264	CF	COLORADO SPRINGS	CO		02/16/2024	6.875	304,419		(73)				435,000	12/22/2023
100143265	CF	SOUTH KINGSTOWN	RI		02/16/2024	7.499	313,723		(76)				415,000	12/20/2023
100143266	CF	WEST ORANGE	NJ		02/16/2024	7.374	413,218		(148)				560,000	12/26/2023
100143268	CF	DENTON	TX		02/16/2024	7.374	198,643		(5)				265,000	12/19/2023
100143269	CF	FORT WORTH	TX		02/16/2024	6.375	239,112		34				328,000	12/20/2023
100143270	CF	FORT WORTH	TX		02/16/2024	6.375	246,485						343,000	12/20/2023
100143271	CF	PARKER	CO		02/16/2024	6.000	412,830		183				595,000	12/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143272	CF	EVERMAN	TX		02/16/2024	7.499	233,165		(12)				297,000	12/05/2023
100143273	CF	ZEPHYRHILLS	FL		02/16/2024	6.250	268,675		63				392,000	12/18/2023
100143274	CF	FOLSOM	CA		02/16/2024	7.125	383,937		(60)	(3)			620,000	12/26/2023
100143275	CF	RIDGEFIELD PARK	NJ		02/16/2024	7.625	495,900		(142)				690,000	12/08/2023
100143276	CF	PORTLAND	OR		02/16/2024	6.875	324,063		33				430,000	12/21/2023
100143277	CF	LEANDER	TX		02/16/2024	7.625	255,796		(138)				380,000	12/28/2023
100143278	CF	LOGAN	UT		02/16/2024	7.000	251,640		(34)				377,000	12/27/2023
100143279	CF	AUSTIN	TX		02/16/2024	7.375	294,384		(119)				433,000	01/05/2024
100143280	CF	SAINT CLOUD	FL		02/16/2024	6.990	222,231		(53)				306,000	12/29/2023
100143281	CF	BEL AIRE	KS		02/16/2024	7.500	268,398		(113)				357,000	12/22/2023
100143282	CF	ORMOND BEACH	FL		02/16/2024	7.125	262,715		(113)				371,000	12/29/2023
100143283	CF	SNOQUALMIE PASS	WA		02/16/2024	7.625	538,585		(240)				725,000	12/22/2023
100143284	CF	ROGERS	AR		02/16/2024	7.625	389,260		(178)				530,000	12/26/2023
100143285	CF	EL RENO	OK		02/16/2024	6.625	254,603		(27)				345,000	12/27/2023
100143286	CF	TAMPA	FL		02/16/2024	6.990	297,412		(87)				400,000	12/29/2023
100143287	CF	FRESNO	CA		02/16/2024	6.875	236,576		(33)				334,000	12/28/2023
100143288	CF	GRAND JUNCTION	CO		02/16/2024	6.990	258,762		(52)				368,000	12/28/2023
100143289	CF	MONROE	NC		02/16/2024	7.375	265,045		(119)				358,000	12/29/2023
100143290	CF	HARRISBURG	NC		02/16/2024	7.625	287,816		(166)				402,000	12/04/2023
100143291	CF	MARIETTA	GA		02/16/2024	6.875	476,490		10				695,000	12/28/2023
100143292	CF	LAWRENCE	MA		02/16/2024	7.125	492,955		3				674,000	12/22/2023
100143293	CF	TAMPA	FL		02/16/2024	7.125	213,782		45				275,000	12/19/2023
100143294	CF	VAN ALSTYNE	TX		02/16/2024	7.499	284,506		(140)				385,000	12/29/2023
100143295	CF	SEVIERVILLE	TN		02/16/2024	7.125	378,445		(146)				610,000	01/02/2024
100143296	CF	CAMERON	NC		02/16/2024	7.375	276,271		(113)				415,000	12/19/2023
100143297	CF	FLOWERY BRANCH	GA		02/16/2024	7.000	255,362		(81)				343,000	12/29/2023
100143299	CF	LUBBOCK	TX		02/16/2024	7.625	163,741		(51)				350,000	12/29/2023
100143300	CF	MILFORD	MA		02/16/2024	7.625	264,392		(134)				500,000	12/18/2023
100143301	CF	LOGANVILLE	GA		02/16/2024	6.375	296,223		77				420,000	12/29/2023
100143302	CF	DALLAS	TX		02/16/2024	6.375	486,706		30				665,000	12/28/2023
100143303	CF	CAPE CORAL	FL		02/16/2024	6.624	294,256		(28)	1			410,000	12/28/2023
100143305	CF	ARLINGTON	TX		02/16/2024	7.374	348,219		1				454,000	12/28/2023
100143306	CF	QUEEN CREEK	AZ		02/16/2024	6.375	401,540		48				565,000	12/27/2023
100143307	CF	KISSIMMEE	FL		02/16/2024	7.490	228,202		(74)				305,000	12/27/2023
100143310	CF	KNOXVILLE	TN		02/16/2024	7.250	194,486		39				250,000	12/20/2023
100143311	CF	PRINCETON	TX		02/16/2024	7.500	233,206		(82)				367,000	12/15/2023
100143312	CF	WOODLAND	CA		02/16/2024	6.875	355,043		(112)				605,000	12/28/2023
100143313	CF	FORT MILL	SC		02/16/2024	7.000	260,547		13				355,000	12/29/2023
100143317	CF	APEX	NC		02/16/2024	7.125	349,271		(108)				470,000	12/28/2023
100143319	CF	ATHENS	AL		02/16/2024	6.250	236,097		129				348,000	12/15/2023
100143320	CF	SUMMERVILLE	SC		02/16/2024	6.250	300,148		70				440,000	12/21/2023
100143321	CF	HOUSTON	TX		02/16/2024	7.625	226,307		(102)				315,000	12/28/2023
100143322	CF	MOUNT SHASTA	CA		02/16/2024	7.625	394,928		(234)				569,000	12/21/2023
100143323	CF	NORTH LAS VEGAS	NV		02/16/2024	5.750	309,233		219				456,000	12/22/2023
100143324	CF	WILMINGTON	DE		02/16/2024	7.000	234,898		(21)				320,000	12/28/2023
100143326	CF	CHARLOTTE	NC		02/16/2024	7.500	234,857		(87)				319,500	01/02/2024
100143327	CF	LOGANVILLE	GA		02/16/2024	5.375	244,629		302				366,000	12/26/2023
100143330	CF	CLIFFSIDE PARK	NJ		02/16/2024	7.125	1,033,896		(94)				1,400,000	12/29/2023
100143331	CF	PORTLAND	OR		02/16/2024	7.000	286,373		(93)				430,000	12/28/2023
100143332	CF	ATLANTA	GA		02/16/2024	7.875	233,859		(100)				315,000	01/03/2024
100143333	CF	FOLSOM	CA		02/16/2024	6.875	487,852		51				640,000	12/21/2023
100143334	CF	LARGO	FL		02/16/2024	7.500	175,447		(52)				245,000	12/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143335	CF	HARLEYSVILLE	PA		02/16/2024	7.125	191,806		(10)				260,000	12/28/2023
100143336	CF	PALMETTO	FL		02/16/2024	7.000	232,115		(9)				320,000	12/28/2023
100143337	CF	LINCOLNWOOD	IL		02/16/2024	8.999	460,869		(202)				1,550,000	01/25/2024
100143340	CF	RICHTON PARK	IL		02/16/2024	8.999	248,885		(91)				330,000	01/11/2024
100143346	CF	CHICAGO	IL		02/16/2024	9.750	208,526		146				280,000	01/17/2024
100143350	CF	GRIFFIN	GA		02/16/2024	9.250	213,179		(250)				270,000	01/08/2024
100143353	CF	QUINCY	MA		02/16/2024	8.499	490,404		(131)				775,000	01/26/2024
100143354	CF	BAY HARBOR ISLANDS	FL		02/16/2024	7.999	244,340		(147)				370,000	01/29/2024
100143358	CF	NORTH PROVIDENCE	RI		02/16/2024	7.999	293,021		(20)				425,000	01/12/2024
100143360	CF	CHICAGO	IL		02/16/2024	7.999	415,767		(59)				675,000	01/26/2024
100143363	CF	LEHIGH ACRES	FL		02/16/2024	9.499	318,472		(197)				365,000	01/16/2024
100143364	CF	CHICAGO	IL		02/16/2024	9.875	280,003		62				320,000	01/12/2024
100143366	CF	HUNTINGTON BEACH	CA		02/16/2024	8.750	651,044		(330)				855,000	01/05/2024
100143368	CF	PIKESVILLE	MD		02/16/2024	9.499	203,814		(111)				275,000	12/18/2023
100143369	CF	WHITMAN	MA		02/16/2024	9.750	408,131		(96)				480,000	01/19/2024
100143370		VENTURA	CA		02/16/2024	7.499	1,063,307		147				1,450,000	12/18/2023
100143372	CF	JURUPA VALLEY	CA		02/16/2024	8.625	515,500		97				660,000	01/05/2024
100143374		OAK BLUFFS	MA		02/16/2024	9.750	983,271		(149)				1,150,000	01/30/2024
100143376	CF	RIVERSIDE	CA		02/16/2024	8.999	711,465		(356)				875,000	01/12/2024
100143377	CF	LAKELAND	FL		02/16/2024	7.999	252,010		(109)				355,000	01/19/2024
100143379	CF	LUTZ	FL		02/16/2024	7.625	276,700		(60)				365,000	01/11/2024
100143380	CF	SIMI VALLEY	CA		02/16/2024	7.499	9,959		49				770,000	12/18/2023
100143382	CF	LAKE ARROWHEAD	CA		02/16/2024	9.250	415,120		(206)				575,000	01/09/2024
100143383	CF	PALM BAY	FL		02/16/2024	7.999	260,943		(134)				411,000	01/26/2024
100143386		LOS ANGELES	CA		02/16/2024	7.999	749,939		(123)				1,225,000	01/08/2024
100143387	CF	HESPERIA	CA		02/16/2024	8.375	488,276		(283)				640,000	01/06/2024
100143391	CF	NORTHRIDGE	CA		02/16/2024	8.999	554,149		(248)				910,000	01/25/2024
100143393	CF	LANCASTER	CA		02/16/2024	10.999	403,574		(355)				425,000	01/08/2024
100143395	CF	ATLANTA	GA		02/16/2024	6.999	204,325		(132)				392,000	01/19/2024
100143396		APACHE JUNCTION	AZ		02/16/2024	8.750	269,721		(124)				403,000	01/08/2024
100143397	CF	HUNTINGTON BEACH	CA		02/16/2024	7.875	536,337		(144)				2,200,000	01/16/2024
100143399	CF	CLAREMONT	CA		02/16/2024	7.999	854,391		(156)				1,075,000	12/15/2023
100143403	CF	CHICAGO	IL		02/16/2024	9.125	294,303		(159)				385,000	01/24/2024
100143405	CF	LYNN	MA		02/16/2024	9.250	503,968		(100)				640,000	01/11/2024
100143406	CF	CHICAGO	IL		02/16/2024	8.499	242,430		(115)				370,000	01/18/2024
100143408	CF	PALM SPRINGS	CA		02/16/2024	7.125	341,745		13				550,000	01/05/2024
100143409	CF	MEMPHIS	TN		02/16/2024	8.750	157,212		(214)				220,000	01/09/2024
100143410	CF	VICTORVILLE	CA		02/16/2024	6.999	308,586		103				405,000	01/08/2024
100143411	CF	LAS VEGAS	NV		02/16/2024	7.499	182,779		52				300,000	01/09/2024
100143412	CF	NORTH POTOMAC	MD		02/16/2024	7.875	942,752		(190)				1,580,000	01/12/2024
100143416	CF	LAUREL	MD		02/16/2024	8.250	172,182		(1)				293,000	01/12/2024
100143417	CF	SHABBONA	IL		02/16/2024	8.999	162,655		(12)				205,000	01/25/2024
100143419	CF	OCALA	FL		02/16/2024	7.375	82,799		(58)				325,000	01/12/2024
100143420	CF	RIVERSIDE	CA		02/16/2024	8.375	480,891		(16)				610,000	01/10/2024
100143423	CF	BAY POINT	CA		02/16/2024	8.125	323,267		35				530,000	01/04/2024
100143424	CF	BOERNE	TX		02/16/2024	7.875	683,231		(193)				855,000	01/26/2024
100143425	CF	PHOENIX	AZ		02/16/2024	7.999	155,450		(79)				230,000	01/17/2024
100143426	CF	BELLEVUE	WA		02/16/2024	8.750	378,221		(277)				480,000	01/10/2024
100143429	CF	HIALEAH	FL		02/16/2024	8.125	390,200		(221)				560,000	01/10/2024
100143430	CF	LOS ANGELES	CA		02/16/2024	8.875	213,037		(75)				535,000	01/15/2024
100143431	CF	EVERGREEN	CO		02/16/2024	7.875	745,299		(80)				1,190,000	01/08/2024
100143433	CF	SPRING	TX		02/16/2024	7.999	160,628		(109)				210,000	01/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143437	CF	VALLEJO	CA		02/16/2024	7.250	219,437		5				445,000	01/19/2024
100143438	CF	MILWAUKEE	WI		02/16/2024	9.750	196,006		(254)				229,000	01/10/2024
100143439	CF	SPRING	TX		02/16/2024	7.875	176,353		(81)				248,000	01/18/2024
100143440	CF	VENTURA	CA		02/16/2024	9.125	503,481		(171)				639,000	01/08/2024
100143443	CF	APPLE VALLEY	CA		02/16/2024	7.499	188,747		(45)				330,000	01/12/2024
100143445	CF	HILLIARD	FL		02/16/2024	8.750	132,781		(180)				238,000	01/11/2024
100143446	CF	PROSPECT HEIGHTS	IL		02/16/2024	8.875	155,035		(127)				188,000	01/24/2024
100143447	CF	MCHENRY	IL		02/16/2024	8.250	322,383		(133)				400,000	01/12/2024
100143448	CF	CORONA	CA		02/16/2024	7.625	593,944		(34)				860,000	01/09/2024
100143451	CF	MESA	AZ		02/16/2024	9.750	297,625		(76)				372,000	01/24/2024
100143452	CF	SALINAS	CA		02/16/2024	8.375	438,313		(80)				595,000	01/17/2024
100143453	CF	GLEN BURNIE	MD		02/16/2024	8.999	203,298		(31)				260,000	01/30/2024
100143455	CF	HYATTSVILLE	MD		02/16/2024	8.999	337,504		(99)				444,500	01/30/2024
100143456	CF	NEW MILFORD	CT		02/16/2024	7.999	380,564		(129)				475,000	01/19/2024
100143457	CF	AUBURN	WA		02/16/2024	10.250	323,095		(220)				390,000	01/09/2024
100143458	CF	ARLINGTON	TX		02/16/2024	9.125	155,836		(234)				220,000	01/25/2024
100143459	CF	PALMDALE	CA		02/16/2024	10.999	404,754		(61)				485,000	01/11/2024
100143461	CF	VACAVILLE	CA		02/16/2024	8.990	835,843		(108)				1,050,000	01/23/2024
100143462	CF	LONG BEACH	CA		02/16/2024	7.875	616,248		175				795,000	01/03/2024
100143463	CF	MOUNT HOLLY	NC		02/16/2024	7.499	249,403		(57)				368,000	01/18/2024
100143464	CF	LOS ANGELES	CA		02/16/2024	7.999	869,288		(220)				1,089,000	01/08/2024
100143468	CF	PHOENIX	AZ		02/16/2024	7.999	256,866		(77)				345,000	01/23/2024
100143469	CF	LOS ANGELES	CA		02/16/2024	7.999	398,582		(90)				815,000	01/24/2024
100143472	CF	OCEANSIDE	CA		02/16/2024	7.625	471,772		(191)				872,500	01/17/2024
100143473	CF	SANTA PAULA	CA		02/16/2024	10.999	715,117		(416)				770,000	01/17/2024
100143475	CF	NORTH DINWIDDIE	VA		02/16/2024	8.499	210,320		(33)				275,000	01/26/2024
100143476	CF	SAN BERNARDINO	CA		02/16/2024	8.250	468,529		11				680,000	01/12/2024
100143477	CF	HENDERSON	NV		02/16/2024	7.499	373,758		(1)				476,000	01/23/2024
100143478	CF	TAMPA	FL		02/16/2024	10.375	315,318		6				375,000	01/11/2024
100143480	CF	COMPTON	CA		02/16/2024	10.375	468,465		(143)				590,000	01/11/2024
100143483	CF	BRAWLEY	CA		02/16/2024	7.875	100,949		(50)				275,000	01/15/2024
100143485	CF	LAKEWOOD	CO		02/21/2024	7.750	404,687		(82)				654,000	01/16/2024
100143488	CF	GRAND PRAIRIE	TX		02/21/2024	8.625	668,625		(273)				797,000	01/23/2024
100143489	CF	DENVER	CO		02/21/2024	8.625	244,988		(254)				313,000	01/18/2024
100143491	CF	MOUNT DORA	FL		02/21/2024	7.750	237,876		(63)				362,000	01/19/2024
100143492	CF	ANNA	TX		02/21/2024	7.375	293,392		(50)				462,000	01/18/2024
100143493	CF	LEESBURG	FL		02/21/2024	7.750	221,250		(62)				341,000	01/19/2024
100143497	CF	MESQUITE	TX		02/21/2024	7.500	149,104		(33)				297,000	01/11/2024
100143500	CF	CENTENNIAL	CO		02/21/2024	7.875	137,199		(278)				635,000	01/18/2024
100143501	CF	ROSENBERG	TX		02/21/2024	8.250	265,185		(187)				336,000	10/24/2023
100143502	CF	SACRAMENTO	CA		02/21/2024	8.000	376,311		(162)				500,000	01/23/2024
100143503	CF	EL CAJON	CA		02/21/2024	8.500	589,287		(247)				750,000	01/17/2024
100143504	CF	LONG BEACH	CA		02/21/2024	7.500	577,510		(65)				730,000	01/16/2024
100143506	CF	MURPHY	TX		02/21/2024	7.625	237,219		(106)				478,000	01/18/2024
100143507	CF	SAN JOSE	CA		02/22/2024	7.500	546,668		(47)				740,000	10/19/2023
100143508	CF	VAN NUYS	CA		02/22/2024	10.375	1,837,142		(833)				2,400,000	10/24/2023
100143509	CF	LAREDO	TX		02/22/2024	8.375	1,145,670		(450)				1,761,000	06/13/2023
100143510	CF	MELBOURNE	FL		02/22/2024	8.500	149,142		(73)				197,000	11/27/2023
100143511	CF	JURUPA VALLEY	CA		02/22/2024	8.250	725,097		(294)				900,000	12/15/2023
100143512		ROSELLE	NJ		02/21/2024	7.500	357,758		4,809				500,000	01/29/2024
100143513	CF	TRENTON	NJ		02/21/2024	7.657	177,653		2,188				245,000	01/17/2024
100143514		AMITYVILLE	NY		02/21/2024	8.780	391,098		(232)				525,000	01/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143515		CHESTER	NY		02/21/2024	8.560	453,352		3,033				575,000	01/30/2024
100143516	CF	NEWARK	NJ		02/21/2024	7.800	565,299		(177)				750,000	01/22/2024
100143517		NEWARK	NJ		02/21/2024	7.750	474,414		(143)				675,000	01/22/2024
100143518	CF	NEWARK	NJ		02/21/2024	7.670	590,956		(228)				780,000	02/01/2024
100143519		IRVINGTON	NJ		02/21/2024	7.520	310,363		(105)				475,000	01/11/2024
100143520	CF	NEWARK	NJ		02/21/2024	7.670	590,956		(228)				780,000	02/01/2024
100143521	CF	HARRISBURG	PA		02/21/2024	8.250	75,677		(26)				100,000	01/31/2024
100143522		VINELAND	NJ		02/21/2024	8.318	112,712		(46)				160,000	01/24/2024
100143523		ELIZABETH	NJ		02/21/2024	8.260	727,067		3,376	388			1,000,000	01/19/2024
100143524	CF	HUDSON	NY		02/21/2024	7.670	155,957		(69)				280,000	01/31/2024
100143525		EASTPOINTE	MI		02/21/2024	8.990	143,345		(84)				232,000	01/23/2024
100143526	CF	SCRANTON	PA		02/21/2024	8.540	153,336		(54)				202,000	02/01/2024
100143527	CF	MONROE	NY		02/21/2024	7.624	365,410		(7)				530,000	01/25/2024
100143528		FITCHBURG	MA		02/21/2024	8.370	375,404		(188)				525,000	01/19/2024
100143529		NEWARK	NJ		02/21/2024	7.800	581,481		(199)				770,000	01/22/2024
100143530		NEWARK	NJ		02/21/2024	7.650	642,995		(244)				850,000	01/10/2024
100143531		MARKHAM	IL		02/21/2024	8.180	129,830		(55)				160,000	01/31/2024
100143532		DOLTON	IL		02/21/2024	8.050	150,978		(51)				187,000	01/31/2024
100143535	CF	FLOSSMOOR	IL		02/21/2024	8.175	279,465		(89)				370,000	01/26/2024
100143536	CF	YONKERS	NY		02/21/2024	9.300	888,377		(501)				1,150,000	01/30/2024
100143537	CF	GREENSBORO	NC		02/21/2024	8.850	79,664		(31)				112,000	02/02/2024
100143538		JERSEY CITY	NJ		02/21/2024	7.450	892,751		12,546				1,575,000	01/30/2024
100143539		SCRANTON	PA		02/21/2024	8.320	308,830		(75)				405,000	01/22/2024
100143540	CF	PLYMOUTH	PA		02/21/2024	8.970	190,166		(92)				248,000	01/23/2024
100143541		CORPUS CHRISTI	TX		02/21/2024	8.390	176,799		(77)				268,000	01/31/2024
100143542		EAST STROUDSBURG	PA		02/21/2024	7.830	262,730		2,866				442,000	01/25/2024
100143543	CF	WINSLOW TOWNSHIP	NJ		02/21/2024	8.380	152,450		(67)				200,000	01/30/2024
100143544	CF	CALUMET CITY	IL		02/21/2024	7.750	151,427		(59)				200,000	01/18/2024
100143545		PORT HURON	MI		02/21/2024	7.950	101,257		(23)				135,000	01/23/2024
100143546		HOMEWOOD	IL		02/21/2024	7.850	211,158		(67)				280,000	01/18/2024
100143547		ST. LOUIS	MO		02/21/2024	8.140	83,290		(60)				124,000	01/12/2024
100143548		GREELEY	CO		02/21/2024	8.410	331,385		98				430,000	01/26/2024
100143550		PHILADELPHIA	PA		02/21/2024	8.030	192,472		(53)				295,000	01/31/2024
100143551	CF	THE BRONX	NY		02/21/2024	8.300	913,191		(384)				1,200,000	01/10/2024
100143552		NEWARK	NJ		02/21/2024	7.590	592,281		(262)				780,000	01/09/2024
100143553		NEWARK	NJ		02/21/2024	7.590	607,467		(269)				800,000	01/10/2024
100143554		LEESBURG	GA		02/21/2024	7.850	314,290		(52)				413,000	01/31/2024
100143555	CF	EULESS	TX		02/21/2024	6.990	233,051		4,147				350,000	01/12/2024
100143557	CF	TROY	NY		02/21/2024	8.246	156,813		(68)				206,000	01/09/2024
100143558		COPIAGUE	NY		02/21/2024	7.990	304,459		(118)				655,000	01/19/2024
100143559		HAVERSTRAW	NY		02/21/2024	7.440	368,133		(99)				460,000	01/09/2024
100143560	CF	WYANDANCH	NY		02/21/2024	7.990	375,223		(202)				525,000	01/09/2024
100143561	CF	DARBY	PA		02/21/2024	7.600	144,067		(45)				205,000	01/18/2024
100143562		NEW ORLEANS	LA		02/21/2024	7.870	313,636		3,290				630,000	01/29/2024
100143563		MONTICELLO	NY		02/21/2024	7.500	252,103		(98)				370,000	01/09/2024
100143564		ARVERNE	NY		02/21/2024	8.050	778,646		7,113				950,000	01/18/2024
100143565	CF	INDEPENDENCE	MO		02/21/2024	8.180	119,730		(36)				170,000	01/23/2024
100143566	CF	TULSA	OK		02/21/2024	7.660	153,407		(40)				219,000	01/30/2024
100143567	CF	CHICAGO	IL		02/21/2024	8.250	345,057		(132)				455,000	01/16/2024
100143568		SAVANNAH	GA		02/21/2024	7.800	167,164		(51)				208,000	01/30/2024
100143569		CLEVELAND HEIGHTS	OH		02/21/2024	8.150	175,052		(53)				300,000	01/24/2024
100143570		RIDGE	NY		02/21/2024	8.600	298,407		(158)				530,000	01/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143571	CF	CAPE CORAL	FL		02/21/2024	7.937	239,131		2,406				389,000	01/30/2024
100143572		HARTFORD	CT		02/21/2024	8.260	529,060		(246)				800,000	01/25/2024
100143573		CLEVELAND	OH		02/21/2024	8.090	442,707		3,849				700,000	01/18/2024
100143574	CF	MONROE	NY		02/21/2024	7.010	257,410		3,376				890,000	01/23/2024
100143577	CF	FREEPORT	NY		02/21/2024	7.610	504,513		(95)				710,000	01/26/2024
100143578	CF	CHICAGO	IL		02/21/2024	8.090	183,510		(94)				240,000	01/08/2024
100143580	CF	CLEVELAND	OH		02/21/2024	8.020	126,555		(37)				180,000	01/17/2024
100143581	CF	CLEVELAND	OH		02/21/2024	8.020	124,252		(44)				176,000	01/17/2024
100143582	CF	DOLTON	IL		02/21/2024	7.750	143,229		(54)				200,000	01/09/2024
100143583	CF	OLATHE	KS		02/21/2024	7.977	257,586		(97)				340,000	01/08/2024
100143584	CF	KANSAS CITY	MO		02/21/2024	7.977	265,920		(101)				351,000	01/08/2024
100143586		PASSAIC	NJ		02/21/2024	7.690	633,153		7,577				1,100,000	01/18/2024
100143587	CF	CENTRAL ISLIP	NY		02/21/2024	7.960	408,227		3,987				522,000	01/29/2024
100143588		SUFFERN	NY		02/21/2024	7.990	585,454		(214)				725,000	01/16/2024
100143590		JAMAICA	NY		02/21/2024	7.190	264,765		(63)				780,000	01/10/2024
100143591	CF	GRAND BAY	AL		02/21/2024	7.850	109,482		1,148				175,000	01/12/2024
100143592		ANDERSON	IN		02/21/2024	8.350	265,844		2,063				370,000	02/02/2024
100143594		EASTON	PA		02/21/2024	8.050	180,609		(82)				256,000	01/30/2024
100143595	CF	BROWNS MILLS	NJ		02/21/2024	7.740	216,194		(71)				295,000	01/19/2024
100143596	CF	JACKSONVILLE	FL		02/21/2024	8.470	246,544		(146)				320,000	01/16/2024
100143597	CF	CLEVELAND	OH		02/21/2024	7.930	104,931		(33)				149,000	01/08/2024
100143598	CF	PINE HILL	NJ		02/21/2024	8.010	128,334		(77)				180,000	01/18/2024
100143600	CF	MILWAUKEE	WI		02/21/2024	8.596	154,052		(67)				202,000	01/11/2024
100143602		NEW BRITAIN	CT		02/21/2024	7.990	559,265		5,387				780,000	01/30/2024
100143603		BROOKLYN	NY		02/21/2024	7.900	2,057,478		15,725				3,425,000	01/17/2024
100143604		SCRANTON	PA		02/21/2024	8.730	157,290		(71)				206,000	12/21/2023
100143606	CF	ORANGE CITY	FL		02/21/2024	7.100	259,657		(13)				405,000	02/01/2024
100143607	CF	BLOOMINGBURG	NY		02/21/2024	7.850	262,813		(120)				370,000	01/22/2024
100143608		CHESTER	PA		02/21/2024	8.380	114,500		(53)				150,000	01/24/2024
100143609	CF	FARMINGTON	NM		02/21/2024	7.540	152,859		(30)				236,000	01/11/2024
100143610	CF	MONTICELLO	NY		02/21/2024	7.610	138,193		(71)				195,000	01/22/2024
100143611		LAKE HAVASU CITY	AZ		02/21/2024	7.640	234,959		2,096				460,000	01/31/2024
100143612	CF	MEMPHIS	TN		02/21/2024	7.910	109,594		1,115				140,000	01/09/2024
100143613	CF	SCRANTON	PA		02/21/2024	8.000	175,643		(49)				250,000	01/26/2024
100143615	CF	MACON	GA		02/21/2024	7.640	108,907		(48)				168,000	01/31/2024
100143616		LENOIR	NC		02/21/2024	8.370	272,398		1,353				400,000	01/25/2024
100143617		TROY	NY		02/21/2024	7.630	104,863		(27)				140,000	01/16/2024
100143618		CORAM	NY		02/21/2024	7.650	431,508		(193)				630,000	01/17/2024
100143619		CHICAGO HEIGHTS	IL		02/21/2024	8.220	575,985		610	103			840,000	02/02/2024
100143620	CF	NANUET	NY		02/21/2024	8.180	383,708		(214)				500,000	01/08/2024
100143622	CF	PLYMOUTH	PA		02/21/2024	7.790	148,600		1,667				205,000	01/11/2024
100143623	CF	BALTIMORE	MD		02/21/2024	8.440	156,419		(68)				205,000	02/02/2024
100143624		PHILADELPHIA	PA		02/21/2024	7.800	162,786		28				230,000	01/17/2024
100143625	CF	BALTIMORE	MD		02/21/2024	8.440	116,530		(59)				152,000	02/02/2024
100143626	CF	BALTIMORE	MD		02/21/2024	8.440	123,609		(54)				162,000	02/02/2024
100143627		RENSSELAER	NY		02/21/2024	7.710	144,250		(41)				180,000	01/19/2024
100143628	CF	CARBONDALE	PA		02/21/2024	8.570	92,374		425				140,000	01/11/2024
100143631	CF	UPPER MARLBORO	MD		02/21/2024	8.250	138,383		(67)				182,000	01/26/2024
100143634	CF	TRENTON	NJ		02/21/2024	7.750	178,262		1,500				230,000	02/01/2024
100143637	CF	PHILADELPHIA	PA		02/21/2024	7.250	105,566		(43)				175,000	01/17/2024
100143638	CF	GARY	IN		02/21/2024	8.050	144,623		(55)				191,000	01/26/2024
100143639	CF	MEMPHIS	TN		02/21/2024	8.300	123,655		(58)				162,000	01/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143640		WILLIAMSTON	SC		02/21/2024	8.330	85,274		(26)				132,000	01/30/2024
100143642	CF	ROSEDALE	MD		02/22/2024	9.999	237,390		(156)				290,000	01/22/2024
100143643	CF	PANAMA CITY	FL		02/22/2024	7.999	383,581		(177)				486,000	02/05/2024
100143646	CF	HUNTINGTON	NY		02/22/2024	7.749	706,985		(148)				895,000	01/31/2024
100143647	CF	STUART	FL		02/22/2024	7.999	226,091		(189)				435,000	01/24/2024
100143650	CF	VENTNOR CITY	NJ		02/22/2024	7.624	389,524		(221)				735,000	01/25/2024
100143651	CF	CAPE CORAL	FL		02/22/2024	7.624	397,939		(49)				518,000	01/31/2024
100143654		LAS VEGAS	NV		02/22/2024	7.499	103,518		5				170,000	01/18/2024
100143656	CF	PHILADELPHIA	PA		02/22/2024	7.874	265,885		(83)				385,000	01/29/2024
100143657	CF	JUPITER	FL		02/22/2024	8.874	523,671		(329)				651,000	01/22/2024
100143658	CF	CARROLLTON	TX		02/22/2024	7.624	358,016		(68)				515,000	01/31/2024
100143661	CF	CARLSBAD	CA		02/22/2024	8.499	453,926		(325)				715,000	01/31/2024
100143662	CF	MOUNT VERNON	NY		02/22/2024	8.624	421,711		(147)				565,000	01/24/2024
100143663	CF	WAXHAW	NC		02/22/2024	7.374	474,980		(56)				720,000	02/02/2024
100143664	CF	BURLESON	TX		02/22/2024	8.999	250,342		(239)				305,000	02/01/2024
100143666	CF	BEDFORD	TX		02/22/2024	7.499	170,624		(71)				352,000	01/31/2024
100143670	CF	HARVEY CEDARS	NJ		02/22/2024	8.500	1,316,872		(819)				1,630,000	01/10/2024
100143671	CF	AUBURN	WA		02/22/2024	8.249	604,661		(353)				875,000	01/16/2024
100143673	CF	AGOURA HILLS	CA		02/22/2024	7.749	2,906,378		(723)				4,500,000	01/05/2024
100143675	CF	MALIBU	CA		02/22/2024	7.874	3,025,554		(1,434)				5,600,000	01/05/2024
100143676	CF	ALBANY	NY		02/22/2024	7.999	198,637		(131)				260,000	01/26/2024
100143677	CF	FLORESVILLE	TX		02/22/2024	10.249	236,750		(250)				300,000	01/16/2024
100143678	CF	DOVER	DE		02/22/2024	7.750	275,730		(124)				515,000	01/10/2024
100143679	CF	BROOKLYN	NY		02/22/2024	7.875	460,180		(255)				575,000	01/18/2024
100143680	CF	COLUMBUS	OH		02/22/2024	9.750	220,242		(414)				250,000	11/16/2023
100143681	CF	PROVIDENCE	RI		02/22/2024	8.749	310,791		(202)				405,000	01/09/2024
100143682	CF	FORSYTH	MO		02/22/2024	7.874	151,933		(75)				215,000	01/09/2024
100143683	CF	KISSIMMEE	FL		02/22/2024	7.249	299,778		29				401,500	12/29/2023
100143684	CF	PLYMOUTH	MA		02/22/2024	8.990	878,844		(471)				1,075,000	01/10/2024
100143685	CF	BROOKLYN	MD		02/22/2024	9.990	128,928		(185)				160,000	01/16/2024
100143686	CF	WHEATLEY HEIGHTS	NY		02/22/2024	8.499	349,368		(624)				520,000	01/22/2024
100143687	CF	HICKSVILLE	NY		02/22/2024	9.499	394,190		(43)				610,000	01/10/2024
100143688	CF	SUMMERFIELD	FL		02/22/2024	11.249	231,390		(260)				240,000	01/25/2024
100143690	CF	DEER PARK	NY		02/22/2024	8.000	365,793		(273)				575,000	12/27/2023
100143691		LOS ANGELES	CA		02/22/2024	9.499	391,349		(265)				700,000	01/09/2024
100143692	CF	RIVERHEAD	NY		02/22/2024	11.374	536,552		(225)				700,000	12/29/2023
100143693	CF	NEWTON	NJ		02/22/2024	10.499	317,792		(128)				390,000	01/12/2024
100143695	CF	BRADENTON BEACH	FL		02/22/2024	7.874	2,259,180		(835)				3,750,000	01/24/2024
100143698	CF	MANCHESTER	CT		02/22/2024	11.874	208,945		(134)				254,000	12/29/2023
100143699	CF	DUBLIN	OH		02/22/2024	9.999	296,979		(271)				407,000	01/10/2024
100143700		MANVILLE	NJ		02/22/2024	7.749	247,280		(74)				465,000	01/03/2024
100143708	CF	WINTER PARK	FL		02/23/2024	8.500	1,186,521		(235)				1,400,000	01/12/2024
100143709	CF	ORMOND BEACH	FL		02/23/2024	8.875	305,120		119				586,000	12/29/2023
100143710	CF	MIAMI	FL		02/23/2024	9.250	469,169		(113)				585,000	01/11/2024
100143711	CF	GOTHA	FL		02/23/2024	7.500	1,059,311		(8)				1,400,000	12/27/2023
100143713	CF	ORTING	WA		02/26/2024	8.750	276,995		(143)				390,000	12/22/2023
100143715	CF	SUWANEE	GA		02/26/2024	9.000	352,802		(1,302)				585,000	01/05/2024
100143716	CF	HERMOSA BEACH	CA		02/26/2024	8.125	689,117		(291)				2,750,000	12/21/2023
100143717	CF	PORTERVILLE	CA		02/26/2024	8.750	162,053		(206)				205,000	12/27/2023
100143719	CF	KENT	WA		02/26/2024	8.375	246,806		(144)				600,000	12/20/2023
100143720		PLACERVILLE	CA		02/26/2024	10.750	911,046		(585)				1,100,000	12/27/2023
100143721	CF	LA QUINTA	CA		02/26/2024	8.125	1,114,963		(42)				1,625,000	01/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143722	CF	MIAMI	FL		02/26/2024	8.875	297,764		(338)				418,000	01/12/2024
100143724	CF	EDMONDS	WA		02/26/2024	8.875	166,182		(173)				940,000	01/06/2024
100143726		SCOTTSDALE	AZ		02/26/2024	8.125	490,821		(90)				1,120,000	01/08/2024
100143727		CORONA	CA		02/26/2024	8.625	227,824		(211)				750,000	12/11/2023
100143729	CF	LANCASTER	CA		02/26/2024	8.750	350,091		(191)				415,000	01/23/2024
100143730		CANYON LAKE	CA		02/26/2024	8.000	206,822		(98)				330,000	01/09/2024
100143731		CHARLESTON	SC		02/26/2024	8.125	126,501		(81)				690,000	01/17/2024
100143733		PERRIS	CA		02/26/2024	8.125	275,432		(147)				375,000	01/09/2024
100143734		CHATTANOOGA	TN		02/26/2024	8.250	180,514		(135)				237,000	01/17/2024
100143735	CF	INDIANAPOLIS	IN		02/26/2024	8.375	150,650		(69)				199,000	01/24/2024
100143736	CF	THATCHER	AZ		04/05/2024	8.250	533,438		(299)				715,000	02/23/2024
100143738	CF	SAINT AUGUSTINE	FL		04/05/2024	7.875	319,226		(176)				455,000	02/22/2024
100143739	CF	NAPLES	FL		04/05/2024	8.875	483,370		(249)				565,000	02/26/2024
100143740	CF	EVERETT	WA		04/05/2024	7.500	475,447		(204)				860,000	02/29/2024
100143741	CF	BUSHKILL	PA		04/05/2024	7.750	155,613		(55)				225,000	02/23/2024
100143742	CF	HONOLULU	HI		04/05/2024	7.250	365,025		(75)				525,000	02/20/2024
100143743		BURKE	VA		04/05/2024	7.875	410,888		(73)				545,000	02/21/2024
100143744	CF	FORT LAUDERDALE	FL		04/05/2024	6.875	390,787		45				650,000	02/22/2024
100143745	CF	PLANTATION	FL		04/05/2024	7.375	497,991		(83)				640,000	02/28/2024
100143746	CF	RICHMOND	TX		04/05/2024	8.750	343,223		(461)				406,000	03/01/2024
100143747	CF	GREENSBORO	NC		04/05/2024	8.750	131,143		(158)				174,000	02/21/2024
100143748	CF	BRIDGEPORT	CT		04/05/2024	7.875	311,434		(128)				420,000	02/12/2024
100143749	CF	PHOENIX	AZ		04/05/2024	7.875	222,856		(111)				315,000	02/21/2024
100143750	CF	ESTERO	FL		04/05/2024	7.625	463,311		(279)				630,000	02/26/2024
100143754	CF	HOLLISTER	CA		04/05/2024	7.875	768,625		(71)				975,000	02/26/2024
100143755	CF	JACKSONVILLE	FL		04/05/2024	8.500	215,559		(195)				265,000	02/23/2024
100143756		GARLAND	TX		04/05/2024	7.875	281,057		(60)				512,000	03/21/2024
100143757	CF	HOMEDALE	ID		04/05/2024	8.250	249,128		(149)				310,000	02/21/2024
100143758	CF	WESTON	FL		04/05/2024	7.375	1,080,778		(8)				1,400,000	03/14/2024
100143760		LAUDERHILL	FL		04/05/2024	8.125	293,259		18				422,000	02/15/2024
100143762	CF	CUMMING	GA		04/05/2024	8.500	422,278		(214)				462,000	03/06/2024
100143763		MEDFORD	OR		04/05/2024	7.500	232,961		(30)				330,000	02/22/2024
100143765	CF	FORT MYERS	FL		04/05/2024	7.125	134,898		38				222,000	02/28/2024
100143766	CF	FOLSOM	CA		04/05/2024	7.000	444,694		51				690,000	02/23/2024
100143767	CF	PHOENIX	AZ		04/05/2024	7.500	488,835		(204)				843,000	02/26/2024
100143770	CF	BEAUMONT	CA		02/27/2024	8.750	452,702		(340)				575,000	01/23/2024
100143771		PHOENIX	AZ		02/27/2024	8.250	338,519		(151)				480,000	01/29/2024
100143772	CF	OREGON CITY	OR		02/27/2024	7.875	232,630		(202)				573,000	01/31/2024
100143773		SANTA MONICA	CA		02/27/2024	7.750	1,603,191		(31)				4,050,000	01/24/2024
100143774		LAS VEGAS	NV		02/27/2024	7.750	349,853		11				475,000	01/29/2024
100143775	CF	PHOENIX	AZ		02/27/2024	9.000	883,068		(244)				1,100,000	01/29/2024
100143776	CF	KEARNY	NJ		02/27/2024	7.500	530,880		(111)				700,000	02/05/2024
100143777		SANDY SPRINGS	GA		02/27/2024	10.500	202,421		(279)				250,000	01/22/2024
100143778		PHOENIX	AZ		02/27/2024	10.500	262,776		(76)				410,000	01/16/2024
100143780		PHILADELPHIA	PA		02/27/2024	9.875	146,751		(22)				244,900	12/06/2023
100143781		MILTON	DE		02/27/2024	8.250	450,973		(14)				571,000	01/24/2024
100143783		HAMPTON	VA		02/27/2024	8.500	387,707		(381)				540,000	01/29/2024
100143785	CF	BRIGHTON	CO		02/28/2024	9.750	1,304,117		(548)				1,511,000	01/31/2024
100143786	CF	LADERA RANCH	CA		02/28/2024	8.125	2,976,150		(386)				3,850,000	01/29/2024
100143787	CF	HOMESTEAD	FL		02/28/2024	8.875	578,030		(345)				666,000	01/31/2024
100143788	CF	FAYETTEVILLE	NC		02/28/2024	9.500	65,165		(76)				188,000	08/17/2023
100143789	CF	VILLA RICA	GA		02/28/2024	9.990	226,161		(219)				273,000	12/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143790	CF	ALTON	NH		02/28/2024	8.250	402,475		(264)				500,000	01/23/2024
100143791	CF	KISSIMMEE	FL		02/28/2024	10.375	159,156		(96)				205,000	09/21/2023
100143794	CF	KYLE	TX		02/28/2024	7.990	492,138		(299)				636,000	01/31/2024
100143795		COLUMBUS	OH		02/28/2024	10.125	103,924		(144)				130,000	01/19/2024
100143796	CF	WASHINGTON	DC		02/28/2024	7.750	3,299,200		(1,138)				4,715,000	01/22/2024
100143797	CF	LONGWOOD	FL		02/28/2024	7.750	486,299		(386)				1,400,000	01/26/2024
100143798	CF	TOLEDO	OH		02/28/2024	8.375	93,834		(100)				120,000	01/23/2024
100143799	CF	MANCHESTER	CT		02/28/2024	8.750	195,252		(348)				333,000	01/31/2024
100143800	CF	LAS VEGAS	NV		02/28/2024	9.125	702,146		(704)				840,000	01/24/2024
100143801	CF	HIALEAH	FL		02/28/2024	7.375	165,816		(87)				235,000	01/26/2024
100143802		CARMEL	IN		02/28/2024	9.375	287,735		(344)				340,000	01/13/2024
100143803	CF	CHICAGO	IL		02/28/2024	8.250	111,881		(98)				155,000	01/29/2024
100143804		ST. LOUIS	MO		02/28/2024	8.125	104,603		(97)				135,000	01/26/2024
100143805		WASHINGTON	DC		02/28/2024	8.500	257,886		(292)				411,000	01/30/2024
100143806	CF	LAS VEGAS	NV		02/28/2024	8.625	108,712		(162)				150,000	01/26/2024
100143843	CF	ORANGE	CA		02/29/2024	8.250	703,086		(378)				925,000	02/01/2024
100143844	CF	NORTH PORT	FL		02/29/2024	7.875	319,773		(103)				412,000	02/05/2024
100143845	CF	SAN JOSE	CA		02/29/2024	8.125	879,718		(170)				1,130,000	02/01/2024
100143846	CF	LAKEWAY	TX		02/29/2024	8.250	254,996		395				425,000	12/15/2023
100143847	CF	LAKEWAY	TX		02/29/2024	8.250	254,897		397				420,000	12/15/2023
100143848	CF	YORKVILLE	IL		02/29/2024	7.625	260,150		29				367,000	01/30/2024
100143868	CF	SEDONA	AZ		03/06/2024	8.125	1,581,913		(103)				2,061,000	01/25/2024
100143870	CF	VALENCIA	CA		03/06/2024	7.750	1,391,579		(545)				1,750,000	01/25/2024
100143872	CF	BIG BEAR LAKE	CA		03/06/2024	7.750	441,183		(326)				549,000	01/26/2024
100143875		WEST HAVEN	CT		03/06/2024	7.875	313,347		(186)				390,000	01/31/2024
100143876	CF	MARATHON	FL		03/06/2024	8.875	330,748		(231)				650,000	01/29/2024
100143877	CF	AMERICAN CANYON	CA		03/06/2024	7.750	540,841		(94)				725,000	01/30/2024
100143878	CF	RIO VISTA	CA		03/06/2024	7.750	154,067		(133)				311,000	01/31/2024
100143880		ATASCADERO	CA		03/06/2024	7.375	300,682		(121)				700,000	01/31/2024
100143881	CF	LAKE WORTH BEACH	FL		03/06/2024	7.625	635,875		(371)				788,000	01/29/2024
100143882	CF	AVENTURA	FL		03/06/2024	7.250	551,951		(175)				740,000	02/01/2024
100143883	CF	LAKE WALES	FL		03/06/2024	7.500	539,279		(252)				680,000	01/30/2024
100143884	CF	ORLANDO	FL		03/06/2024	8.875	643,751		(422)				800,000	01/30/2024
100143886	CF	LAKELAND	FL		03/06/2024	8.875	291,533		(357)				345,000	01/29/2024
100143887	CF	SANFORD	FL		03/06/2024	8.500	275,789		(188)				385,000	01/10/2024
100143890		DAVIE	FL		03/06/2024	8.375	1,056,300		(770)				1,500,000	01/25/2024
100143891	CF	MONSEY	NY		03/06/2024	7.875	338,605		(278)				1,290,000	01/11/2024
100143892	CF	DALLAS	TX		03/06/2024	7.875	197,301		(130)				265,000	01/11/2024
100143893	CF	ACWORTH	GA		03/06/2024	8.250	289,997		(250)				380,000	01/12/2024
100143894	CF	ANNAPOLIS	MD		03/06/2024	8.500	273,034		(271)				390,000	01/12/2024
100143895	CF	GLEN ALLEN	VA		03/06/2024	7.500	144,468		(60)				185,000	01/11/2024
100143899	CF	REDLANDS	CA		03/06/2024	7.750	719,002		(96)				1,100,000	01/09/2024
100143900	CF	SEWELL	NJ		03/06/2024	8.625	460,276		(73)				578,000	01/24/2024
100143901	CF	RANCHO SANTA MARGARITA	CA		03/06/2024	8.250	1,678,318		(413)				2,100,000	01/29/2024
100143902	CF	MURFREESBORO	TN		03/06/2024	9.500	523,961		(327)				615,000	01/12/2024
100143905	CF	CROFTON	MD		03/06/2024	8.250	371,918		(274)				459,000	01/25/2024
100143906	CF	CROFTON	MD		03/06/2024	8.250	352,729		(322)				455,000	01/25/2024
100143907	CF	CROFTON	MD		03/06/2024	8.250	349,034		(322)				450,000	01/25/2024
100143908	CF	STUDIO CITY	CA		03/06/2024	8.375	737,891		(219)				900,000	01/22/2024
100143909	CF	PHELAN	CA		03/06/2024	8.375	155,777		(154)				500,000	01/29/2024
100143910	CF	LOS ANGELES	CA		03/06/2024	7.750	491,566		(147)				640,000	01/23/2024
100143911	CF	BAKERSFIELD	CA		03/06/2024	9.125	210,112		(234)				320,000	01/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143912	CF	BRONX	NY		03/06/2024	7.875	636,643		(444)				890,000	01/23/2024
100143914	CF	FORT MYERS	FL		03/06/2024	8.125	214,561		(254)				376,000	01/24/2024
100143915		BALDWIN	NY		03/06/2024	10.750	515,805		(421)				660,000	01/24/2024
100143919	CF	PHOENIX	AZ		02/29/2024	8.999	226,473		(89)				320,000	02/06/2024
100143920	CF	CHARLOTTE	NC		02/29/2024	9.375	277,386		(202)				344,000	08/21/2023
100143921	CF	REISTERSTOWN	MD		02/29/2024	7.499	259,443		(38)				351,000	08/22/2023
100143924		NAPLES	FL		02/29/2024	7.625	1,847,014		406				2,700,000	02/07/2024
100143927	CF	PORT ARTHUR	TX		02/29/2024	8.250	120,733		(47)				164,000	02/01/2024
100143929	CF	EL MONTE	CA		02/29/2024	7.625	302,291		53				615,000	01/29/2024
100143931	CF	LAKE FOREST	CA		02/29/2024	8.250	131,339		(473)				680,000	11/20/2023
100143932	CF	LINCOLN	CA		02/29/2024	10.250	583,632		(183)				703,000	12/07/2023
100143937		SANGER	CA		02/29/2024	7.250	330,323		69				658,000	01/29/2024
100143943	CF	MERCED	CA		02/29/2024	7.875	458,537		(104)				710,000	02/06/2024
100143944	CF	BLOWING ROCK	NC		02/29/2024	7.999	569,600		(428)				697,000	02/07/2024
100143945	CF	NAPLES	FL		02/29/2024	10.375	787,939		(344)				1,057,000	02/01/2024
100143946	CF	COLTON	CA		02/29/2024	7.999	204,407		(128)				300,000	01/29/2024
100143947	CF	NEW BEDFORD	MA		02/29/2024	7.875	221,697						300,000	02/02/2024
100143950	CF	BRIDGEPORT	CT		02/29/2024	8.875	161,587		(74)				200,000	01/31/2024
100143954	CF	PHILADELPHIA	PA		02/29/2024	7.750	396,244		52				551,500	02/07/2024
100143955	CF	ELLENWOOD	GA		02/29/2024	8.499	312,084		(305)				400,000	02/08/2024
100143956	CF	LYNN HAVEN	FL		02/29/2024	7.250	158,837		(8)				215,000	01/26/2024
100143963	CF	CLEARLAKE	CA		02/29/2024	8.250	117,005		(174)				165,000	01/31/2024
100143965	CF	HALETHORPE	MD		02/29/2024	9.250	267,810		(184)				365,000	02/02/2024
100143969		ALLEN	TX		02/29/2024	6.999	241,241		(37)				382,000	02/02/2024
100143972	CF	SANTA ROSA	CA		02/29/2024	8.875	382,588		(132)				475,000	01/30/2024
100143975	CF	UPLAND	CA		02/29/2024	7.750	471,512		(147)				589,000	01/31/2024
100143977	CF	MERCED	CA		02/29/2024	7.625	192,365		(150)				294,000	01/31/2024
100143978	CF	FISHERS	IN		02/29/2024	8.125	300,589		(214)				420,000	02/12/2024
100143983	CF	CUTLER BAY	FL		02/29/2024	9.250	499,499		(499)				609,000	01/31/2024
100143985	CF	CLACKAMAS	OR		02/29/2024	7.999	318,970		(75)				400,000	01/29/2024
100143986	CF	LOS ANGELES	CA		02/29/2024	9.499	518,932		(273)				635,000	02/05/2024
100143993	CF	HYANNIS	MA		02/29/2024	9.875	334,803		(264)				480,000	02/09/2024
100143994	CF	PEORIA	AZ		02/29/2024	8.875	788,020		(267)				870,000	01/27/2024
100143997	CF	PORT SAINT LUCIE	FL		02/29/2024	9.125	421,615		(271)				457,000	01/31/2024
100144000	CF	POMONA	CA		02/29/2024	7.750	716,422		(261)				975,000	01/26/2024
100144001	CF	CORONA	CA		02/29/2024	7.625	581,383		(128)				730,000	02/02/2024
100144002	CF	MIDDLE RIVER	MD		02/29/2024	10.375	210,744		(195)				250,000	02/08/2024
100144003	CF	OXFORD	GA		02/29/2024	8.625	606,299		(294)				785,000	02/09/2024
100144004	CF	RIVERSIDE	CA		02/29/2024	8.750	499,802		(326)				610,000	02/05/2024
100144005		TEMECULA	CA		02/29/2024	6.750	636,886		228				905,000	02/07/2024
100144008	CF	BAKERSFIELD	CA		02/29/2024	7.499	310,319		(107)				465,000	02/08/2024
100144009	CF	LA PORTE	TX		02/29/2024	7.999	194,041		(238)				235,000	02/06/2024
100144013	CF	BLACKLICK	OH		03/07/2024	7.625	353,563		(167)				475,000	01/29/2024
100144014	CF	CHANDLER	AZ		03/07/2024	6.624	415,048		(8)				565,000	01/18/2024
100144016	CF	PORT ARANSAS	TX		03/07/2024	7.499	606,035		(210)				818,000	01/25/2024
100144017	CF	EWA BEACH	HI		03/07/2024	7.625	511,678		(185)				730,000	01/25/2024
100144019	CF	SAVANNAH	GA		03/07/2024	7.124	226,991		19				300,000	01/25/2024
100144021	CF	NEW HAVEN	CT		03/07/2024	6.999	606,670		(50)				825,000	02/02/2024
100144022	CF	GAITHERSBURG	MD		03/07/2024	7.124	274,897		3				375,000	01/31/2024
100144023	CF	KENILWORTH	NJ		03/07/2024	6.990	403,562		(34)				585,000	01/29/2024
100144024	CF	MIAMI	FL		03/07/2024	6.624	567,669		49				775,000	01/29/2024
100144025	CF	PROVIDENCE	RI		03/07/2024	6.875	243,430		4				331,000	01/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144027	CF	NORTH BERGEN	NJ		03/07/2024	6.624	256,616		17				430,000	01/26/2024
100144028	CF	SAN BERNARDINO	CA		03/07/2024	6.999	360,047		26				460,000	02/01/2024
100144029	CF	CHARLOTTE	NC		03/07/2024	7.124	337,242		(117)				520,000	02/02/2024
100144030	CF	HOLTVILLE	CA		03/07/2024	7.124	291,789		(92)				395,000	02/02/2024
100144032	CF	THOUSAND OAKS	CA		03/07/2024	7.625	934,907		(261)				1,250,000	01/25/2024
100144033	CF	PITTSBURG	CA		03/07/2024	7.624	431,774		(99)				550,000	01/31/2024
100144034	CF	SAN DIEGO	CA		03/07/2024	6.875	585,148		(145)				1,100,000	02/02/2024
100144035	CF	SANTA ROSA	CA		03/07/2024	6.999	337,350		(30)				465,000	01/31/2024
100144036	CF	MANOR	TX		03/07/2024	6.499	282,447		12				385,000	01/29/2024
100144038	CF	RICHARDSON	TX		03/07/2024	6.999	422,606		13				605,000	01/25/2024
100144039	CF	PILOT POINT	TX		03/07/2024	6.624	197,837		7				273,000	01/30/2024
100144040	CF	OCALA	FL		03/07/2024	7.625	81,446		(3)				250,000	01/30/2024
100144043	CF	KUNA	ID		03/07/2024	7.625	299,938		(100)				380,000	01/17/2024
100144044	CF	PITTSBURGH	PA		03/07/2024	7.625	527,980		(209)				707,000	01/02/2024
100144045		TAMPA	FL		03/07/2024	7.124	265,141		90				350,000	01/31/2024
100144046	CF	MONROE	NC		03/07/2024	6.999	262,489		13				375,000	02/03/2024
100144051	CF	WADDELL	AZ		03/07/2024	6.375	333,741		226				450,000	10/18/2023
100144052	CF	ANDOVER	MN		03/07/2024	7.500	485,026		(177)				655,000	01/10/2024
100144053	CF	NEWBERRY	FL		03/07/2024	5.500	201,418		301				298,000	11/17/2023
100144054	CF	DURHAM	NC		03/07/2024	5.625	262,489		287				383,000	10/30/2023
100144055	CF	NEW BRUNSWICK	NJ		03/07/2024	7.625	384,244		(166)				520,000	01/17/2024
100144056	CF	SURPRISE	AZ		03/07/2024	6.125	503,463		303				675,000	11/20/2023
100144057	CF	WYLIE	TX		03/07/2024	7.625	202,372		(65)				270,000	01/25/2024
100144058	CF	COROLLA	NC		03/07/2024	7.500	719,687		(324)				960,000	01/02/2024
100144060	CF	CLEAR SPRING	MD		03/07/2024	8.124	244,033		(76)				325,000	01/11/2024
100144062		AMHERST	NY		03/07/2024	7.875	262,747						335,000	10/17/2023
100144063	CF	BOSTON	MA		03/07/2024	7.500	914,836		(315)				1,220,000	01/16/2024
100144064	CF	NEWNAN	GA		03/07/2024	7.499	353,234		(141)				485,000	01/05/2024
100144065	CF	TWIN FALLS	ID		03/07/2024	7.500	300,040		(121)				400,000	01/18/2024
100144066	CF	RESEDA	CA		03/07/2024	7.500	557,503		(178)				745,000	01/09/2024
100144067	CF	RICHMOND HILL	GA		03/07/2024	6.990	275,326		(65)				370,000	01/23/2024
100144068	CF	LOGANVILLE	GA		03/07/2024	6.250	358,973		262				525,000	11/27/2023
100144069	CF	PENDERGRASS	GA		03/07/2024	7.125	230,676		47				305,000	11/28/2023
100144070	CF	BLAINE	WA		03/07/2024	7.375	550,799		(162)				810,000	01/12/2024
100144071	CF	MCGAHEYSVILLE	VA		03/07/2024	7.499	351,211		(174)				470,000	01/26/2024
100144072	CF	SUGAR HILL	GA		03/07/2024	6.990	260,405		(132)		(1)		464,000	01/17/2024
100144073	CF	SARATOGA SPRINGS	UT		03/07/2024	7.125	299,459		(91)				403,500	01/16/2024
100144074	CF	HOUSTON	TX		03/07/2024	6.875	255,446		(70)				380,000	01/12/2024
100144075	CF	CRESTVIEW	FL		03/07/2024	8.625	259,451		(157)				356,000	11/08/2023
100144077	CF	NORTH WILDWOOD	NJ		03/07/2024	7.499	558,370		(150)				750,000	01/19/2024
100144079	CF	SURF CITY	NC		03/07/2024	6.500	256,291		37				538,000	01/22/2024
100144080	CF	HOUSTON	TX		03/07/2024	6.625	220,462		12				310,000	01/19/2024
100144081	CF	LAS VEGAS	NV		03/07/2024	7.500	301,510		(4)				390,000	01/19/2024
100144082	CF	CAPE CORAL	FL		03/07/2024	6.624	700,079		(35)				950,000	01/16/2024
100144083	CF	DENTON	TX		03/07/2024	6.875	327,104		(7)				450,000	01/19/2024
100144084	CF	PORTLAND	OR		03/07/2024	7.625	402,146		(160)				545,000	01/19/2024
100144085	CF	WESLACO	TX		03/07/2024	6.624	238,370		(48)				490,000	01/17/2024
100144086	CF	GLENDALE	AZ		03/07/2024	6.500	305,876		83				405,000	01/16/2024
100144087	CF	LAWRENCEVILLE	GA		03/07/2024	7.125	261,945		(104)				378,000	12/15/2023
100144088	CF	VANCOUVER	WA		03/07/2024	7.500	363,096		(113)				490,000	01/12/2024
100144089	CF	SUWANEE	GA		03/07/2024	6.990	338,393		(236)				652,000	01/26/2024
100144090	CF	MONROE	OH		03/07/2024	7.375	455,241		(218)				647,000	01/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144091	CF	ERIE	CO		03/07/2024	5.625	372,359		423				515,000	12/20/2023
100144092	CF	PROVIDENCE	UT		03/07/2024	7.500	252,437		(118)				347,000	12/28/2023
100144093	CF	FREDERICK	MD		03/07/2024	7.500	328,092		(172)				470,000	01/18/2024
100144094	CF	NASHVILLE	TN		03/07/2024	7.625	551,962		(210)				735,000	12/20/2023
100144095	CF	EDEN PRAIRIE	MN		03/07/2024	6.990	274,421		(44)				395,000	01/26/2024
100144096	CF	LEBANON	OR		03/07/2024	6.875	296,755		(16)				405,000	01/19/2024
100144097	CF	LAGUNA NIGUEL	CA		03/07/2024	7.125	361,695		(104)				487,000	01/20/2024
100144098	CF	OUDJOE KEY	FL		03/07/2024	6.625	692,487		(56)				1,109,000	12/28/2023
100144099	CF	PASADENA	CA		03/07/2024	7.125	594,988		(232)				850,000	01/29/2024
100144100	CF	ORLANDO	FL		03/07/2024	7.625	230,735		(45)				310,000	12/29/2023
100144101		FORNEY	TX		03/07/2024	5.990	240,673		171				420,000	12/07/2023
100144102	CF	STREAMWOOD	IL		03/07/2024	7.125	225,483		(17)				305,000	01/17/2024
100144103	CF	NEWBERRY	FL		03/07/2024	5.500	189,189		214				298,000	12/19/2023
100144104	CF	SHERMAN	TX		03/07/2024	6.500	253,568		(3)				345,000	01/26/2024
100144105	CF	FAIR OAKS RANCH	TX		03/07/2024	6.250	353,382		83				565,000	12/28/2023
100144106	CF	FRESNO	CA		03/07/2024	7.500	234,045		4				310,000	12/29/2023
100144107	CF	LOWELL	MA		03/07/2024	7.125	216,160		(126)				380,000	01/05/2024
100144108	CF	MCKINNEY	TX		03/07/2024	7.500	289,539		(50)				365,000	01/22/2024
100144109	CF	FRESNO	CA		03/07/2024	6.875	250,498		16				324,000	01/02/2024
100144110	CF	BLUFFTON	SC		03/07/2024	7.500	370,962		(125)				531,000	12/29/2023
100144111		HOUSTON	TX		03/07/2024	7.625	252,804		24				335,000	12/28/2023
100144112	CF	NORWALK	CT		03/07/2024	6.990	385,206		(102)				535,000	01/03/2024
100144113	CF	LOS ANGELES	CA		03/07/2024	6.875	849,546		(70)				1,150,000	01/09/2024
100144116	CF	CHARLOTTE	NC		03/07/2024	7.625	239,861		(61)				323,000	12/07/2023
100144117		YUKON	OK		03/07/2024	6.624	179,382		85				223,000	01/16/2024
100144118	CF	HOUSTON	TX		03/07/2024	6.500	184,411		77				350,000	12/22/2023
100144119	CF	RIO RANCHO	NM		03/07/2024	6.250	251,481		139				330,000	12/21/2023
100144120	CF	COPPELL	TX		03/07/2024	7.625	510,233		(264)				675,000	01/05/2024
100144121	CF	GARFIELD	AR		03/07/2024	7.625	260,375		(160)				400,000	12/30/2023
100144122	CF	EL RENO	OK		03/07/2024	6.625	253,781		(12)				345,000	01/04/2024
100144124	CF	LEXINGTON	KY		03/07/2024	7.125	198,542						254,000	01/08/2024
100144125	CF	EL RENO	OK		03/07/2024	6.625	252,895		8				345,000	01/04/2024
100144126	CF	MURRIETA	CA		03/07/2024	6.750	500,897		222				666,500	01/04/2024
100144127	CF	RICHMOND	TX		03/07/2024	7.125	281,982		(26)				397,000	12/29/2023
100144129	CF	CARMEL	IN		03/07/2024	7.625	239,518		(70)				330,000	01/08/2024
100144130	CF	TEMPE	AZ		03/07/2024	7.625	167,577		(112)				335,000	01/06/2024
100144131	CF	SAN ANTONIO	TX		03/07/2024	5.125	171,774		356				252,000	12/28/2023
100144132	CF	MARIETTA	GA		03/07/2024	6.500	344,674		18				475,000	01/12/2024
100144133	CF	CLIFFSIDE PARK	NJ		03/07/2024	7.499	748,410		(282)				1,050,000	01/12/2024
100144134		GREENVILLE	NC		03/07/2024	5.990	211,376		274				271,000	12/28/2023
100144135	CF	ROCKVILLE	MD		03/07/2024	7.375	427,990		(70)				550,000	01/12/2024
100144136	CF	LOS ANGELES	CA		03/07/2024	6.625	823,696		(22)				1,200,000	01/12/2024
100144137	CF	ROSEVILLE	CA		03/07/2024	6.250	266,503		200				611,000	01/09/2024
100144139	CF	JACKSON	NJ		03/07/2024	7.499	476,749		(98)				600,000	01/16/2024
100144140	CF	CHICAGO	IL		03/07/2024	7.375	326,040		(35)				440,000	01/12/2024
100144142	CF	MYRTLE BEACH	SC		03/07/2024	7.375	274,910		(125)				380,000	01/09/2024
100144143	CF	DENVER	CO		03/07/2024	6.990	333,554		(55)				475,000	12/29/2023
100144144	CF	MURRAY	UT		03/07/2024	6.990	270,705		(63)				410,000	01/04/2024
100144145	CF	KISSIMMEE	FL		03/07/2024	7.375	289,506		(121)				405,000	01/16/2024
100144146	CF	SAN ANTONIO	TX		03/07/2024	6.625	342,673		2				475,000	12/29/2023
100144147	CF	DUCK	NC		03/07/2024	7.625	570,010		(153)				730,000	01/10/2024
100144148	CF	EAST PROVIDENCE	RI		03/07/2024	7.625	368,023		(134)				500,000	01/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144149	CF	LOS ANGELES	CA		03/07/2024	7.000	411,843		(69)				555,000	01/17/2024
100144150	CF	AUSTIN	TX		03/07/2024	7.500	324,086		(48)				430,000	01/17/2024
100144151		PRINCETON	TX		03/07/2024	6.250	201,278		239				265,000	12/28/2023
100144152	CF	IRVING	TX		03/07/2024	6.625	137,535		23				295,000	01/10/2024
100144154	CF	CLOVIS	CA		03/07/2024	7.500	268,582		4				365,000	01/09/2024
100144155	CF	LEESBURG	VA		03/07/2024	7.250	372,940		(104)				500,000	12/27/2023
100144156	CF	LODI	CA		03/07/2024	7.625	357,772		(74)				480,000	01/12/2024
100144157	CF	PFLUGERVILLE	TX		03/07/2024	6.500	253,642		(1)				352,000	01/16/2024
100144158	CF	NEWTOWN	PA		03/07/2024	6.875	257,037		(25)				350,000	01/11/2024
100144160	CF	HENDERSON	NV		03/07/2024	6.375	323,938		122				466,000	01/05/2024
100144161	CF	CHARLOTTE	NC		03/07/2024	7.500	311,819		(92)				460,000	01/12/2024
100144162	CF	SANFORD	NC		03/07/2024	6.500	328,199		108				428,000	01/11/2024
100144163	CF	LAND O LAKES	FL		03/07/2024	6.625	229,735		116				320,000	01/08/2024
100144164	CF	CHARLOTTE	NC		03/07/2024	7.500	311,798		(92)				448,000	01/12/2024
100144165	CF	WORCESTER	MA		03/07/2024	7.500	469,675		(176)				626,000	01/10/2024
100144167	CF	FORT WORTH	TX		03/07/2024	7.375	208,591		(4)				265,000	01/10/2024
100144168	CF	SACRAMENTO	CA		03/07/2024	7.125	343,697		(79)				465,000	01/16/2024
100144170	CF	PLANO	TX		03/07/2024	6.875	293,821		(65)				430,000	01/12/2024
100144171	CF	MURRIETA	CA		03/07/2024	6.500	260,331		13				385,000	01/08/2024
100144172	CF	WYLIE	TX		03/07/2024	6.750	368,479		(7)				555,000	01/03/2024
100144173	CF	BAILEY	CO		03/07/2024	7.625	406,769		(215)				545,000	01/19/2024
100144174	CF	FORT WORTH	TX		03/07/2024	6.875	183,805		28				323,000	12/28/2023
100144176	CF	LIBERTY HILL	TX		03/07/2024	6.875	289,503		29				405,000	01/16/2024
100144178	CF	CHRISTIANSBURG	VA		03/07/2024	6.625	198,129		(22)				404,000	01/17/2024
100144179	CF	DALLAS	TX		03/07/2024	6.375	410,607		85				565,000	01/16/2024
100144180	CF	PLANO	TX		03/07/2024	7.125	293,872		17				385,000	01/12/2024
100144181	CF	PEORIA	AZ		03/07/2024	6.625	367,087		13				515,000	01/16/2024
100144182	CF	RATHDRUM	ID		03/07/2024	7.125	312,214		(85)				421,500	01/16/2024
100144183	CF	VANCOUVER	WA		03/07/2024	6.625	279,905		(11)				400,000	01/08/2024
100144184	CF	SURPRISE	AZ		03/07/2024	6.625	298,562		(31)				442,000	01/19/2024
100144185	CF	AUSTIN	TX		03/07/2024	6.375	294,249		116				430,000	01/22/2024
100144186	CF	LAKE STEVENS	WA		03/07/2024	6.990	501,393		(97)				675,000	01/17/2024
100144187	CF	KISSIMMEE	FL		03/07/2024	7.500	289,644		(57)				365,000	01/19/2024
100144188	CF	SAVANNAH	GA		03/07/2024	6.990	359,866		(61)				490,000	01/17/2024
100144189	CF	PORT ORCHARD	WA		03/07/2024	6.500	384,577		19				532,000	12/28/2023
100144190		FORT WORTH	TX		03/07/2024	6.250	197,129		123				320,000	01/19/2024
100144191	CF	FAYETTEVILLE	AR		03/07/2024	6.500	276,053		115				379,000	12/29/2023
100144192	CF	PORT ORCHARD	WA		03/07/2024	6.500	358,015		17				492,000	12/28/2023
100144193	CF	MAGNOLIA	DE		03/07/2024	6.250	189,475		145				275,000	12/28/2023
100144194	CF	PRINCETON	TX		03/07/2024	6.500	251,390		12				346,000	12/29/2023
100144195	CF	WESTFIELD	IN		03/07/2024	6.875	227,218		20				310,000	01/19/2024
100144196	CF	CHARLOTTE	NC		03/07/2024	7.625	284,171		(143)				386,000	01/08/2024
100144197	CF	GREENSBORO	NC		03/07/2024	6.500	287,350		168				380,000	12/28/2023
100144198	CF	ROSEVILLE	CA		03/07/2024	6.500	354,820		137				461,000	12/18/2023
100144199	CF	LATHROP	CA		03/07/2024	6.500	572,867		186				742,000	12/11/2023
100144200	CF	HOUSTON	TX		03/07/2024	6.500	242,934		93				320,000	12/29/2023
100144201	CF	SALEM	OR		03/07/2024	6.500	314,402		18				459,000	01/09/2024
100144202	CF	FORT WORTH	TX		03/07/2024	5.750	238,746		145				377,000	01/05/2024
100144203	CF	MOUNT HOLLY	NC		03/07/2024	7.375	293,744		(123)				395,000	01/12/2024
100144204	CF	MUNDELEIN	IL		03/07/2024	6.250	253,780		97				368,000	01/11/2024
100144205	CF	PORT ORCHARD	WA		03/07/2024	6.500	374,024		18				521,000	01/08/2024
100144207	CF	MYRTLE BEACH	SC		03/07/2024	6.500	263,918		(1)				370,000	01/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144208	CF	SALEM	OR		03/07/2024	5.750	285,106		191				453,000	01/09/2024
100144209	CF	POOLER	GA		03/07/2024	6.500	268,511		97				350,000	01/16/2024
100144210	CF	ROSEVILLE	CA		03/07/2024	5.750	325,470		326				476,000	01/08/2024
100144211	CF	BAKERSFIELD	CA		03/07/2024	6.500	252,871		30				384,500	01/03/2024
100144212	CF	SILOAM SPRINGS	AR		03/07/2024	5.990	211,455		104				295,000	01/16/2024
100144213	CF	SPARKS	NV		03/07/2024	5.750	294,518		227				415,000	01/17/2024
100144214	CF	BLOOMINGDALE	GA		03/07/2024	6.500	253,614		(1)				345,000	01/19/2024
100144215	CF	KATY	TX		03/07/2024	6.500	260,676		121				342,000	01/12/2024
100144216	CF	FUQUAY VARINA	NC		03/07/2024	6.250	190,651		115				275,500	01/19/2024
100144217	CF	LA BELLE	FL		03/07/2024	6.250	195,684		92				273,000	01/19/2024
100144218	CF	KYLE	TX		03/07/2024	5.990	306,524		139				460,000	12/29/2023
100144219	CF	FORT WORTH	TX		03/07/2024	5.500	246,514		311				370,000	01/22/2024
100144221	CF	CLAYTON	NC		03/07/2024	7.625	261,862		(145)				356,000	01/24/2024
100144222	CF	CHARLESTON	SC		03/07/2024	6.990	284,274		(71)				390,000	01/23/2024
100144223	CF	ELGIN	TX		03/07/2024	5.990	255,197		242				340,000	12/28/2023
100144224	CF	MONTGOMERY	TX		03/07/2024	6.125	281,307		78				390,000	01/24/2024
100144225	CF	PENSACOLA BEACH	FL		03/07/2024	6.875	436,939		(60)				590,000	01/12/2024
100144226	CF	DAHLONEGA	GA		03/07/2024	6.990	263,190		(57)				365,000	01/24/2024
100144227	CF	ST GEORGE	UT		03/07/2024	6.875	116,860		(161)	(59)			595,000	01/23/2024
100144228	CF	ZEBULON	NC		03/07/2024	7.125	256,513		(75)				365,000	01/23/2024
100144229	CF	BRIDGEPORT	PA		03/07/2024	5.250	291,006		425				423,000	01/17/2024
100144230	CF	TUCSON	AZ		03/07/2024	5.875	255,688		135				385,000	01/02/2024
100144231	CF	HOUSTON	TX		03/07/2024	6.990	249,672		15				340,000	01/17/2024
100144232	CF	APEX	NC		03/07/2024	7.750	372,149		(139)				495,000	01/23/2024
100144233	CF	KELLER	TX		03/07/2024	7.625	433,887		(224)				695,000	01/24/2024
100144234	CF	WILMINGTON	NC		03/07/2024	7.125	328,983		(85)				451,500	01/25/2024
100144236	CF	FOUR OAKS	NC		03/07/2024	6.990	261,091		(75)				350,000	01/26/2024
100144238	CF	HARDEEVILLE	SC		03/07/2024	6.990	305,359		(51)				446,000	01/25/2024
100144239	CF	GRAND RAPIDS	MI		03/07/2024	7.500	294,895		(74)				395,000	01/23/2024
100144240	CF	VAN ALSTYNE	TX		03/07/2024	6.624	249,805		(28)				350,000	01/26/2024
100144241	CF	BIG BEAR LAKE	CA		03/07/2024	6.625	248,907		(26)				394,000	01/25/2024
100144242		PHOENIX	AZ		03/08/2024	9.000	150,578		(132)				210,000	02/12/2024
100144243	CF	WESTERVILLE	OH		03/08/2024	9.000	426,690		(351)				515,000	02/09/2024
100144244		PHOENIX	AZ		03/08/2024	8.875	152,554		(116)				215,000	02/12/2024
100144245	CF	BEND	OR		03/08/2024	9.500	551,319		(353)				680,000	02/15/2024
100144246		PHOENIX	AZ		03/08/2024	8.750	118,945		(113)				153,000	02/02/2024
100144248	CF	RICHMOND	TX		03/08/2024	8.875	166,013		(266)				220,000	02/02/2024
100144250	CF	SEATTLE	WA		03/08/2024	6.750	322,000		32				925,000	01/12/2024
100144251		OMAHA	NE		03/08/2024	8.750	154,319		(108)				190,000	02/06/2024
100144252	CF	SCOTTSDALE	AZ		03/08/2024	6.875	491,245		(12)				1,450,000	01/31/2024
100144253		PHOENIX	AZ		03/08/2024	8.625	204,883		(138)				326,000	02/02/2024
100144254		CORPUS CHRISTI	TX		03/08/2024	8.250	278,095		(162)				413,000	02/14/2024
100144255		EL MIRAGE	AZ		03/08/2024	8.750	192,817		(147)				300,000	02/02/2024
100144256	CF	STOCKTON	CA		03/08/2024	8.125	366,768		(277)				530,000	01/30/2024
100144258	CF	BOCA RATON	FL		03/08/2024	7.250	378,016		(38)				510,000	02/02/2024
100144259	CF	ADDISON	IL		03/08/2024	9.875	195,902		(93)				243,000	02/23/2024
100144261		BOCA RATON	FL		03/08/2024	8.125	110,484		(77)				180,000	01/29/2024
100144262	CF	UNION CITY	GA		03/08/2024	9.250	256,007		(345)				313,000	01/30/2024
100144263	CF	PHILADELPHIA	PA		03/08/2024	8.250	271,802						345,000	02/23/2024
100144265		OAKTON	VA		03/07/2024	8.999	1,036,804		(556)				1,565,000	02/06/2024
100144266	CF	PHOENIX	AZ		03/07/2024	8.625	224,322		(27)				360,000	02/12/2024
100144267	CF	EAST STROUDSBURG	PA		03/07/2024	8.749	265,947		(57)				340,000	02/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144268	CF	STOCKTON	CA		03/07/2024	10.249	281,507		(226)				366,000	02/08/2024
100144269	CF	BOCA RATON	FL		03/07/2024	7.625	1,771,988		540				2,466,000	01/12/2024
100144273	CF	NEWARK	NJ		03/07/2024	8.374	312,841		(22)				494,000	02/09/2024
100144275	CF	TRENTON	NJ		03/07/2024	9.249	131,626		(126)				180,000	02/06/2024
100144276	CF	INVERNESS	FL		03/07/2024	7.624	124,246		(64)				244,300	02/14/2024
100144278	CF	SOMERS	NY		03/07/2024	7.624	250,805		(55)				360,000	02/16/2024
100144279	CF	HOUSTON	TX		03/07/2024	7.874	522,814		(326)				735,000	02/16/2024
100144280	CF	BALDWIN PARK	CA		03/07/2024	7.999	319,226		(237)				535,000	02/13/2024
100144281		LEHIGH ACRES	FL		03/07/2024	7.999	244,872		(17)				315,000	02/16/2024
100144283	CF	DALLAS	GA		03/07/2024	11.249	210,767		(764)				295,000	02/08/2024
100144284		LEHIGH ACRES	FL		03/07/2024	8.875	275,725		(183)				337,000	01/16/2024
100144285	CF	NORTH PORT	FL		03/07/2024	7.625	200,317		(93)				410,000	01/24/2024
100144286	CF	NEWTON	NJ		03/07/2024	8.499	301,901		(88)				430,000	02/15/2024
100144288	CF	DALLAS	TX		03/07/2024	7.999	399,729		(236)				550,000	01/30/2024
100144289		SPRING	TX		03/07/2024	8.125	232,163		(67)				370,000	02/09/2024
100144292	CF	SANDPOINT	ID		03/07/2024	8.875	1,366,028		704				1,750,000	12/07/2023
100144293	CF	SUGARLOAF	CA		03/07/2024	8.625	209,010		(195)				265,000	12/29/2023
100144294	CF	PHOENIX	AZ		03/07/2024	7.999	303,343		(154)				411,000	01/30/2024
100144297		COLUMBUS	OH		03/07/2024	8.749	143,699		(172)				180,000	01/29/2024
100144298	CF	GEARHART	OR		03/07/2024	8.625	1,455,736		3,780				2,016,000	01/11/2024
100144301	CF	KANSAS CITY	MO		03/07/2024	9.124	158,325		(185)				200,000	01/11/2024
100144302	CF	OSAGE BEACH	MO		03/07/2024	8.000	2,702,258		(1,397)				3,400,000	01/26/2024
100144303	CF	BROOKLYN	NY		03/07/2024	7.874	600,355		(246)				825,000	02/02/2024
100144304	CF	JAMESBURG	NJ		03/07/2024	11.249	385,640		(170)				472,000	01/30/2024
100144305		GLEN COVE	NY		03/07/2024	8.500	419,314		(95)				530,000	02/08/2024
100144307	CF	NORFOLK	VA		03/07/2024	11.874	158,187		(257)				188,000	01/26/2024
100144308	CF	PHILADELPHIA	PA		03/07/2024	7.874	482,913		(298)				810,000	01/29/2024
100144309	CF	LOS ANGELES	CA		03/07/2024	7.499	1,762,612		(604)				2,400,000	01/23/2024
100144310	CF	OVIEDO	FL		03/07/2024	9.749	378,651		(379)				483,000	01/30/2024
100144311		DAVENPORT	FL		03/07/2024	8.874	192,468		(185)				370,000	12/19/2023
100144313		VINELAND	NJ		03/07/2024	9.124	159,323		(92)				225,000	01/31/2024
100144316	CF	LA HABRA	CA		03/07/2024	9.990	995,293		(433)				1,085,000	02/07/2024
100144317		WOODLAND HILLS	CA		03/07/2024	8.750	1,165,901		(469)				1,650,000	01/25/2024
100144318	CF	MORGAN HILL	CA		03/07/2024	7.375	917,914		(313)				1,350,000	02/01/2024
100144319	CF	(NORTHRIDGE AREA) LOS ANGELES	CA		03/07/2024	7.625	694,818		(273)				868,000	02/07/2024
100144320	CF	BRADENTON	FL		03/07/2024	7.625	652,496		(252)				950,000	02/02/2024
100144321	CF	LOS ANGELES	CA		03/07/2024	8.875	532,711		(505)				640,000	01/26/2024
100144322	CF	ENCINO	CA		03/07/2024	7.990	2,295,724		(1,793)				3,200,000	01/26/2024
100144323	CF	MADERA	CA		03/07/2024	7.875	201,757		(94)				296,000	01/30/2024
100144324		GARDEN GROVE	CA		03/07/2024	8.625	372,845		(231)				1,150,000	02/16/2024
100144325	CF	BOCA RATON	FL		03/07/2024	8.000	1,753,951		(762)				2,700,000	02/06/2024
100144326	CF	OKLAHOMA CITY	OK		03/07/2024	7.750	384,416		(315)				513,000	01/24/2024
100144327		MANOR	TX		03/07/2024	7.750	369,725		(206)				476,000	02/02/2024
100144328	CF	RICHMOND	TX		03/07/2024	7.875	225,361		(181)				307,000	01/26/2024
100144330	CF	(TOLUCA LAKE AREA) LOS ANGELES	CA		03/07/2024	7.875	3,581,508		(669)				4,800,000	02/24/2024
100144331	CF	(WINNETKA AREA) LOS ANGELES	CA		03/07/2024	7.125	611,618		(149)				775,000	02/09/2024
100144332	CF	BASS LAKE	CA		03/07/2024	8.625	754,544		16				993,000	12/15/2023
100144334	CF	POCATELLO	ID		03/07/2024	8.625	322,970		(165)				436,000	12/15/2023
100144337	CF	LAWRENCEVILLE	GA		03/07/2024	7.125	273,379		(97)				378,000	12/29/2023
100144341	CF	DALE	TX		03/07/2024	7.990	268,425		(163)				425,000	11/20/2023
100144342		WINCHESTER	TN		03/07/2024	8.125	363,184		(30)				415,000	12/28/2023
100144343	CF	RICHMOND	VA		03/07/2024	7.990	309,722		(206)				452,000	12/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144345	CF	SAINT GEORGE	UT		03/07/2024	7.500	491,974		(123)				660,000	12/28/2023
100144346	CF	PORUM	OK		03/07/2024	7.990	346,079		(72)				445,000	01/16/2024
100144350	CF	SURFSIDE	FL		03/07/2024	8.625	295,641		(181)				415,000	11/20/2023
100144351	CF	BIXBY	OK		03/07/2024	8.125	269,437		(37)				359,000	12/28/2023
100144352	CF	AUBREY	TX		03/07/2024	7.125	313,733		(106)				422,000	01/05/2024
100144353	CF	LAS VEGAS	NV		03/07/2024	7.000	80,864		(55)				430,000	01/09/2024
100144354	CF	ZEPHYR COVE	NV		03/07/2024	7.500	641,596		(232)				1,150,000	01/23/2024
100144355	CF	TOMS RIVER	NJ		03/07/2024	7.125	348,459		(88)				490,000	12/28/2023
100144356	CF	SACRAMENTO	CA		03/07/2024	7.500	306,115		(144)				442,000	01/27/2024
100144357	CF	NASHVILLE	TN		03/07/2024	7.500	570,139		(215)				760,000	12/19/2023
100144358	CF	RAEFORD	NC		03/07/2024	7.990	259,968		(175)				365,000	12/12/2023
100144359	CF	MILTON	MA		03/07/2024	7.125	314,808		(177)				1,040,000	12/22/2023
100144360		WACO	TX		03/07/2024	7.625	255						450,000	01/25/2024
100144361	CF	LAS VEGAS	NV		03/07/2024	8.125	350,629		(221)				545,000	12/15/2023
100144362	CF	SPRINGFIELD	MA		03/07/2024	7.499	364,475		(135)				486,000	12/22/2023
100144363	CF	CLEMSON	SC		03/07/2024	7.625	274,174		(32)				370,000	12/14/2023
100144364	CF	PHILADELPHIA	PA		03/07/2024	7.375	292,174		(99)				394,000	01/16/2024
100144366	CF	WEST COVINA	CA		03/07/2024	7.000	470,952		(134)				688,600	12/14/2023
100144367	CF	TOMS RIVER	NJ		03/07/2024	7.625	278,910		(183)				407,500	12/27/2023
100144368	CF	ST PETERSBURG	FL		03/07/2024	7.125	378,922		(70)				547,000	12/22/2023
100144370	CF	HENDERSON	NV		03/07/2024	6.375	286,907		21				438,000	01/03/2024
100144371	CF	MILTON	GA		03/07/2024	7.625	285,611		(67)				515,000	12/22/2023
100144372	CF	LONG BEACH	CA		03/07/2024	8.125	700,262		(220)				1,000,000	12/21/2023
100144373	CF	BONITA SPRINGS	FL		03/07/2024	7.125	299,579		(121)				462,500	12/23/2023
100144374	CF	PROVIDENCE VILLAGE	TX		03/07/2024	7.625	316,594		(59)				405,000	12/21/2023
100144376	CF	PFLUGERVILLE	TX		03/07/2024	7.000	296,100		(57)				412,000	12/20/2023
100144378	CF	WILMINGTON	DE		03/07/2024	7.625	302,910		(90)				405,000	12/27/2023
100144379	CF	PURCELLVILLE	VA		03/07/2024	7.990	568,192		(286)				750,000	01/22/2024
100144381	CF	POMONA	CA		03/07/2024	7.875	789,547		(211)				1,100,000	12/27/2023
100144382	CF	CLERMONT	FL		03/07/2024	7.500	171,464		(273)				410,000	12/28/2023
100144383	CF	OCEAN VIEW	DE		03/07/2024	7.499	364,202		(144)				490,000	12/29/2023
100144386	CF	NEW BRAUNFELS	TX		03/07/2024	7.990	301,179		(270)				472,000	12/15/2023
100144388	CF	ORLANDO	FL		03/07/2024	7.250	306,711		(125)				460,000	12/19/2023
100144389	CF	SAN TAN VALLEY	AZ		03/07/2024	7.990	94,369		(210)				405,000	01/12/2024
100144390	CF	DALWORTHINGTON GARDENS	TX		03/07/2024	7.625	326,429		(152)				472,000	12/27/2023
100144391	CF	ROCKPORT	TX		03/07/2024	8.125	341,946		(201)				499,000	12/21/2023
100144392	CF	LONE OAK	TX		03/07/2024	7.990	474,621		(373)				706,000	12/21/2023
100144393	CF	VISTA	CA		03/07/2024	7.625	689,951		(257)				920,000	12/19/2023
100144394	CF	WINTER GARDEN	FL		03/07/2024	6.500	385,968		255				512,000	12/28/2023
100144395	CF	ANDERSON	CA		03/07/2024	8.125	343,952		(179)				454,000	12/22/2023
100144396	CF	MILLCREEK	UT		03/07/2024	7.625	364,919		(168)				508,000	01/03/2024
100144398	CF	ANCHORAGE	AK		03/07/2024	7.625	439,757		(204)				625,000	12/28/2023
100144399		RIALTO	CA		03/07/2024	7.990	451,114		18				540,000	01/20/2024
100144400	CF	COROLLA	NC		03/07/2024	7.990	368,476		(214)				500,000	12/28/2023
100144403	CF	ROYAL OAK	MI		03/07/2024	8.375	408,421		(102)				560,000	01/01/2024
100144404	CF	VENICE	FL		03/07/2024	7.990	365,775		(228)				600,000	01/10/2024
100144405		ALLENTOWN	PA		03/07/2024	7.500	384,078		7				475,000	01/30/2024
100144407	CF	VENICE	FL		03/07/2024	7.625	355,066		(77)				495,000	01/05/2024
100144408	CF	HUTTO	TX		03/07/2024	8.125	284,292		(162)				378,000	01/10/2024
100144409		NEWTON	NC		03/07/2024	8.125	254		(5)				490,000	01/11/2024
100144410	CF	PITTSBURGH	PA		03/07/2024	7.625	298,389		(140)				398,000	01/05/2024
100144411	CF	ASTON	PA		03/07/2024	6.625	290,332		(9)				395,000	01/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144413	CF	PROVO	UT		03/07/2024	7.125	488,609		(85)				690,000	01/12/2024
100144414	CF	FORT WORTH	TX		03/07/2024	6.500	454,381		111				625,000	01/12/2024
100144415	CF	LEWES	DE		03/07/2024	7.625	386,275		(77)				517,000	01/11/2024
100144417	CF	WILDWOOD	NJ		03/07/2024	7.990	304,279		(173)				405,000	01/09/2024
100144418	CF	FRAMINGHAM	MA		03/07/2024	7.875	579,811		(152)				775,000	01/11/2024
100144420	CF	WOLFFORTH	TX		03/07/2024	7.375	289,206		(100)				402,500	01/05/2024
100144421	CF	SAINT CLOUD	FL		03/07/2024	6.875	283,010		(70)				430,000	01/11/2024
100144422		COSTA MESA	CA		03/07/2024	7.125	306		(4)				1,050,000	01/15/2024
100144423	CF	VENTURA	CA		03/07/2024	7.625	712,269		(302)				950,000	01/13/2024
100144424	CF	JURUPA VALLEY	CA		03/07/2024	8.125	378,947		(89)				475,000	01/13/2024
100144425	CF	LOS ANGELES	CA		03/07/2024	7.625	451,559		(194)				600,000	01/16/2024
100144426	CF	SEASIDE HEIGHTS	NJ		03/07/2024	7.125	371,986		(96)				499,000	01/12/2024
100144428	CF	SAN JOSE	CA		03/07/2024	7.125	824,770		(184)				1,250,000	12/27/2023
100144429	CF	NEW BEDFORD	MA		03/07/2024	7.875	284,338		(193)				555,000	01/08/2024
100144430	CF	KATY	TX		03/07/2024	6.990	342,979		(3)				480,000	01/22/2024
100144431	CF	ATLANTA	GA		03/07/2024	6.990	299,253		56				410,000	01/17/2024
100144432	CF	OAK PARK	CA		03/07/2024	7.625	386,314		(155)				565,000	01/17/2024
100144434	CF	SANFORD	FL		03/07/2024	6.990	299,123		(61)				420,000	01/23/2024
100144436	CF	LEANDER	TX		03/07/2024	6.375	186,675		84				425,000	01/16/2024
100144437	CF	SURPRISE	AZ		03/07/2024	6.625	644,497		(31)				1,040,000	01/19/2024
100144439	CF	GULFPORT	FL		03/07/2024	7.000	511,950		(145)				752,000	01/25/2024
100144440	CF	UNIVERSAL CITY	TX		03/07/2024	6.624	449						660,000	01/23/2024
100144441	CF	RIVERSIDE	CA		04/26/2024	8.500	408,360		(146)				495,000	02/29/2024
100144442	CF	LAS VEGAS	NV		04/26/2024	8.250	993,042		(506)				1,230,000	02/29/2024
100144443	CF	FORT MYERS	FL		04/26/2024	7.750	383,302		(199)				520,000	03/07/2024
100144444	CF	ORLANDO	FL		04/26/2024	7.625	447,195		(351)				581,000	02/27/2024
100144446	CF	MARCO ISLAND	FL		04/26/2024	9.500	559,660		(618)				706,000	03/21/2024
100144450	CF	THORNDALE	TX		04/26/2024	7.125	408,176		(66)				547,000	02/28/2024
100144451	CF	HOUSTON	TX		04/26/2024	8.750	178,430		(296)				232,000	03/06/2024
100144457	CF	PALM SPRINGS	CA		04/26/2024	8.125	1,665,827		(955)				2,340,000	03/18/2024
100144462	CF	MCKINNEY	TX		04/26/2024	9.250	262,800		(344)				395,000	02/29/2024
100144464	CF	SHERMAN	TX		04/26/2024	9.375	175,250		(262)				237,000	02/29/2024
100144466	CF	HOUSTON	TX		04/26/2024	7.875	207,604		(360)				329,000	02/29/2024
100144469	CF	KYLE	TX		04/26/2024	7.750	283,300		(333)				375,000	03/11/2024
100144470	CF	MACHESNEY PARK	IL		04/26/2024	8.375	189,085		(198)				255,000	03/06/2024
100144475	CF	BOERNE	TX		04/26/2024	8.250	505,709		(396)				628,000	02/26/2024
100144477	CF	ORLANDO	FL		04/26/2024	7.500	491,461		(236)				609,000	03/15/2024
100144478	CF	HARTFORD	CT		04/26/2024	8.000	265,163		(201)				345,000	02/28/2024
100144479	CF	HORSESHOE BAY	TX		04/26/2024	7.875	752,218		(772)				1,255,000	02/28/2024
100144481	CF	BRADENTON	FL		04/26/2024	7.500	519,206		(41)				745,000	03/12/2024
100144482	CF	ONTARIO	CA		04/26/2024	8.125	1,024,786		(887)				1,325,000	02/27/2024
100144483	CF	GREER	SC		04/26/2024	7.875	138,945		(117)				180,000	03/08/2024
100144484	CF	JOLIET	IL		04/26/2024	8.000	141,736		(171)				237,000	03/06/2024
100144485	CF	PUNTA GORDA	FL		04/26/2024	8.000	400,487		(121)				502,000	03/01/2024
100144486	CF	HOUSTON	TX		04/26/2024	8.250	194,802		(267)				245,000	03/14/2024
100144487	CF	CREST HILL	IL		04/26/2024	8.250	140,741		(144)				193,000	03/06/2024
100144489	CF	PETALUMA	CA		04/26/2024	8.000	577,010		(500)				800,000	03/12/2024
100144492	CF	DENVER	CO		04/26/2024	9.250	435,219		(509)				590,000	02/29/2024
100144494	CF	PETALUMA	CA		04/26/2024	8.000	645,451		(558)				895,000	03/12/2024
100144496	CF	HIGHLAND VILLAGE	TX		04/26/2024	9.250	523,052		(350)				580,000	02/29/2024
100144499	CF	MCDONOUGH	GA		04/26/2024	8.375	522,686		(715)				731,500	03/12/2024
100144500	CF	LA QUINTA	CA		04/26/2024	7.500	1,313,436		(677)				1,625,000	02/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144503	CF	LEANDER	TX		04/26/2024	7.875	1,219,393		(878)				1,530,000	03/08/2024
100144504	CF	LEESBURG	FL		04/26/2024	9.250	359,545		(270)				415,000	02/26/2024
100144505	CF	CITRUS HEIGHTS	CA		04/26/2024	7.000	355,995		(60)				455,000	03/05/2024
100144506	CF	PHILADELPHIA	PA		04/26/2024	8.125	122,369		(138)				156,000	03/04/2024
100144507	CF	TAMPA	FL		04/26/2024	6.500	295,819		188				525,000	03/04/2024
100144509	CF	KATY	TX		04/26/2024	8.500	164,131		(325)				206,000	03/01/2024
100144511	CF	MORENO VALLEY	CA		04/26/2024	8.250	331,641		(135)				470,000	03/05/2024
100144514	CF	GARDEN GROVE	CA		04/26/2024	6.875	638,212		(42)				1,005,000	03/07/2024
100144517		JURUPA VALLEY	CA		04/26/2024	8.125	406,535		(178)				650,000	03/13/2024
100144518	CF	ASHEVILLE	NC		04/26/2024	7.750	386,619		(325)				478,000	03/11/2024
100144521	CF	SAN DIEGO	CA		04/26/2024	7.250	351,014		(378)				850,000	03/11/2024
100144523		SAN DIEGO	CA		04/26/2024	7.875	981,918		65				1,350,000	03/08/2024
100144526		SAN CLEMENTE	CA		04/26/2024	7.500	1,104,030		438				2,120,000	03/14/2024
100144527	CF	CORAL SPRINGS	FL		04/26/2024	9.250	734,833		(383)				800,000	03/12/2024
100144528	CF	ORLANDO	FL		04/26/2024	8.625	199,935		(280)				268,000	03/08/2024
100144529	CF	KIHEI	HI		04/26/2024	7.500	468,072		(145)				675,000	02/28/2024
100144530	CF	EL CAJON	CA		04/26/2024	7.625	2,455,576		(1,007)				3,100,000	02/29/2024
100144531	CF	LAKEWOOD	OH		04/26/2024	7.750	309,908		(57)				409,000	03/12/2024
100144532	CF	SARASOTA	FL		04/26/2024	8.375	324,211		(317)				390,000	02/29/2024
100144533	CF	MURRIETA	CA		04/26/2024	7.500	450,169		(198)				570,000	03/07/2024
100144534	CF	CORPUS CHRISTI	TX		04/26/2024	8.750	132,113		(266)				160,000	03/14/2024
100144536		SUMMERVILLE	SC		04/26/2024	7.375	302,532		(10)				420,000	03/07/2024
100144538	CF	LAKE FOREST	CA		04/26/2024	6.875	889,920		(108)				1,638,000	03/05/2024
100144540	CF	GARDENA	CA		04/26/2024	9.000	465,685		(188)				740,000	03/19/2024
100144541	CF	SUNLAND	CA		04/26/2024	7.625	510,643		(367)				1,000,000	03/07/2024
100144542	CF	BABCOCK RANCH	FL		04/26/2024	6.500	340,965		52				700,000	03/08/2024
100144543	CF	DENVER	CO		04/26/2024	7.125	149,688		(73)				421,000	03/05/2024
100144544		OLYMPIA	WA		04/26/2024	7.500	316,246		(142)				510,000	03/08/2024
100144545	CF	DORAL	FL		04/26/2024	8.875	1,209,842		(565)				1,400,000	03/13/2024
100144546	CF	LOS ANGELES	CA		04/26/2024	8.250	727,058		(622)				880,000	03/15/2024
100144549	CF	WICHITA	KS		04/26/2024	7.250	217,442		(80)				311,000	03/15/2024
100144550		PHOENIX	AZ		04/26/2024	8.000	293,265		(133)				375,000	03/19/2024
100144552	CF	WESLEY CHAPEL	FL		04/26/2024	7.500	244,112		(124)				356,000	03/11/2024
100144553	CF	PALM BEACH GARDENS	FL		04/26/2024	7.500	126,789		(127)				257,000	03/11/2024
100144557		NORTH LAS VEGAS	NV		04/26/2024	8.250	258,100		(151)				350,000	03/19/2024
100144558	CF	LAKEWAY	TX		04/26/2024	7.500	252,591		(203)				880,000	03/25/2024
100144559	CF	BALTIMORE	MD		04/26/2024	8.875	162,555		(271)				200,000	03/12/2024
100144561	CF	PASO ROBLES	CA		04/26/2024	8.000	473,690		(386)				575,000	04/15/2024
100144562		SUNLAND PARK	NM		04/26/2024	9.000	161,401		(128)				196,000	03/25/2024
100144564	CF	PASO ROBLES	CA		04/26/2024	8.000	487,552		(436)				589,000	04/15/2024
100144566	CF	FEDERAL WAY	WA		04/26/2024	9.000	479,698		(329)				585,000	03/12/2024
100144569	CF	CLINTON TOWNSHIP	MI		04/26/2024	7.875	316,905		(275)				535,000	03/14/2024
100144570	CF	DENVER	CO		04/26/2024	7.875	345,810		(193)				615,000	03/19/2024
100144571	CF	TEMECULA	CA		04/26/2024	8.125	500,382		(229)				661,295	03/29/2024
100144572	CF	FERNANDINA BEACH	FL		04/26/2024	8.375	1,127,212		(272)				1,462,000	03/26/2024
100144575	CF	NASHVILLE	TN		04/26/2024	7.750	668,945		(267)				950,000	03/11/2024
100144579	CF	NORCO	CA		04/26/2024	7.000	384,975		(37)				1,225,000	03/12/2024
100144580	CF	SACRAMENTO	CA		04/26/2024	8.000	375,201		(219)				510,000	03/13/2024
100144581	CF	LA QUINTA	CA		04/26/2024	6.875	723,700		(144)				1,375,000	03/20/2024
100144582	CF	BRANDON	FL		04/26/2024	7.625	876,690		(430)				1,144,000	03/14/2024
100144583	CF	RIVERSIDE	CA		04/26/2024	7.750	382,610		(366)				740,000	03/18/2024
100144586	CF	SAN CLEMENTE	CA		03/13/2024	7.125	854,187		110				1,800,000	02/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144588	CF	LAKEWOOD	CA		03/13/2024	7.625	624,357		52				805,000	02/07/2024
100144589	CF	FARMERSVILLE	TX		03/13/2024	8.625	251,654		(52)				340,500	01/31/2024
100144591	CF	LONGMONT	CO		03/13/2024	7.500	287,329		(27)				461,000	02/07/2024
100144592	CF	FORT WORTH	TX		03/13/2024	8.125	233,995		(54)				330,000	01/30/2024
100144593	CF	HUTTO	TX		03/13/2024	7.125	282,443		(303)				420,000	01/31/2024
100144596	CF	LEES SUMMIT	MO		03/13/2024	6.625	217,874		85				340,000	01/30/2024
100144597	CF	RALEIGH	NC		03/13/2024	7.125	260,752		(92)				354,000	02/06/2024
100144598	CF	GRAHAM	NC		03/13/2024	5.875	233,337		266				375,000	02/05/2024
100144599	CF	HAINES CITY	FL		03/13/2024	6.990	415,768		(32)				645,000	02/08/2024
100144600	CF	FALLING WATERS	WV		03/13/2024	7.500	191,578		(158)				260,000	02/09/2024
100144601	CF	NEW YORK	NY		03/13/2024	7.500	233,177		(680)				2,050,000	02/05/2024
100144602	CF	PALM SPRINGS	CA		03/13/2024	7.625	366,710		(111)				500,000	02/02/2024
100144603	CF	CHARLOTTE	NC		03/13/2024	7.250	307,469		(46)				429,000	02/09/2024
100144605	CF	INDIAN TRAIL	NC		03/13/2024	7.125	199,398		(65)				277,000	02/09/2024
100144606	CF	CONCORD	NC		03/13/2024	6.625	218,203		73				307,000	02/07/2024
100144608	CF	WINTER GARDEN	FL		03/13/2024	7.125	299,748		(105)				520,000	02/02/2024
100144609	CF	WORCESTER	MA		03/13/2024	7.625	191,798		(165)				255,000	01/31/2024
100144610	CF	CAPE CORAL	FL		03/13/2024	5.990	213,581		312				300,000	02/06/2024
100144611	CF	WOODBRIDGE	VA		03/13/2024	6.625	324,723		237				485,000	02/06/2024
100144612	CF	FARMINGTON	CT		03/13/2024	6.625	182,897		(53)				265,000	02/02/2024
100144613	CF	LAS VEGAS	NV		03/13/2024	6.990	213,108		(140)				580,000	01/30/2024
100144614	CF	FORT WORTH	TX		03/13/2024	8.625	278,435		(157)				350,000	01/31/2024
100144615	CF	LAS VEGAS	NV		03/13/2024	7.500	275,459		5				400,000	02/12/2024
100144616	CF	NEW HAVEN	CT		03/13/2024	6.625	280,359		159				385,000	02/03/2024
100144617	CF	OCEAN CITY	MD		03/13/2024	7.625	374,985		(76)				505,000	02/09/2024
100144618	CF	PARRISH	FL		03/13/2024	7.125	258,332		(51)				355,000	02/12/2024
100144619	CF	OCEAN CITY	MD		03/13/2024	7.625	374,985		(76)				505,000	02/09/2024
100144620	CF	RALEIGH	NC		03/13/2024	7.125	230,711		(103)				351,000	02/09/2024
100144621	CF	FORNEY	TX		03/13/2024	7.990	230,039		(330)				325,000	02/02/2024
100144623	CF	LAKEMOOR	IL		03/13/2024	8.125	160,215		(151)				200,000	02/14/2024
100144624	CF	KIHEI	HI		03/13/2024	7.625	553,577		(280)				745,000	01/26/2024
100144625	CF	PALMER	AK		03/13/2024	7.625	498,856		(310)				800,000	02/05/2024
100144626	CF	MONTGOMERY	IL		03/13/2024	7.500	215,054		(255)				290,000	02/02/2024
100144627	CF	CAREY	ID		03/13/2024	8.375	542,646		(190)				773,000	02/02/2024
100144629	CF	KANNAPOLIS	NC		03/13/2024	5.875	214,126		334				310,000	02/08/2024
100144630	CF	WINTER GARDEN	FL		03/13/2024	7.125	299,748		(105)				521,000	02/02/2024
100144631	CF	FARMERSVILLE	TX		03/13/2024	8.625	263,370		(53)				330,000	01/31/2024
100144632	CF	RALEIGH	NC		03/13/2024	7.125	284,474		(99)				386,000	02/13/2024
100144633	CF	MANTECA	CA		03/13/2024	7.125	464,326		(144)				646,500	02/09/2024
100144634		LAKE BLUFF	IL		03/13/2024	7.125	151,157		147				190,000	02/08/2024
100144635	CF	TORRINGTON	CT		03/13/2024	6.625	166,012		35				238,000	02/09/2024
100144636	CF	WENDELL	NC		03/13/2024	5.750	301,009		505				455,000	02/08/2024
100144637	CF	INDIANAPOLIS	IN		03/13/2024	6.990	173,333		(67)				262,000	02/12/2024
100144638	CF	STUART	FL		03/13/2024	6.625	234,955		(54)				420,000	02/09/2024
100144639	CF	CHARLOTTE	NC		03/13/2024	6.125	283,597		470				377,900	02/13/2024
100144640	CF	ELGIN	TX		03/13/2024	7.750	240,335		(249)				330,000	01/31/2024
100144641	CF	CHARLOTTE	NC		03/13/2024	6.625	278,086		67				390,000	02/09/2024
100144642	CF	LAWRENCEVILLE	GA		03/13/2024	5.990	258,134		249				454,000	02/12/2024
100144643	CF	MANTECA	CA		03/13/2024	7.125	426,849		(272)				615,000	02/01/2024
100144644	CF	FORT WORTH	TX		03/13/2024	7.625	231,734		(129)				328,000	01/30/2024
100145777	CF	MILFORD	CT		05/08/2024	7.625	375,039		(171)				465,000	03/08/2024
100145778	CF	BEVERLY HILLS	CA		05/08/2024	7.125	847,468		(234)				3,375,000	03/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100145779	CF	PEORIA	AZ		05/08/2024	7.250	1,008,855		(516)				1,829,000	03/26/2024
100145780	CF	CORONA	CA		05/08/2024	8.125	853,372		(473)				1,125,000	04/09/2024
100145781	CF	TUCSON	AZ		05/08/2024	7.750	914,544		(420)				1,150,000	03/20/2024
100145782	CF	SEABECK	WA		05/08/2024	7.250	442,896		(185)				993,000	03/15/2024
100145783		LIVINGSTON	CA		05/08/2024	7.500	275,344		34				435,000	03/13/2024
100145784	CF	REDMOND	WA		05/08/2024	7.125	831,684		(231)				2,300,000	03/29/2024
100145785	CF	CANFIELD	OH		05/08/2024	8.375	257,766		(258)				330,000	03/19/2024
100145786	CF	LAKE HAVASU CITY	AZ		05/08/2024	6.500	272,697		213				347,000	03/22/2024
100145787	CF	SAN ANTONIO	FL		05/08/2024	7.500	183,846		(165)				328,000	03/27/2024
100145788	CF	PETERSBURG	VA		05/08/2024	7.750	108,305		(82)				160,000	03/15/2024
100145789	CF	HOUSTON	TX		05/08/2024	7.750	131,240		(173)				266,000	03/26/2024
100145791	CF	BEN LOMOND	CA		05/08/2024	7.875	762,747		(30)				965,000	03/12/2024
100145792	CF	BUENA PARK	CA		05/08/2024	7.875	387,142		(247)				850,000	03/25/2024
100145793	CF	FREMONT	CA		05/08/2024	7.375	522,688		24				665,000	03/19/2024
100145794		YOUNGTOWN	AZ		05/08/2024	8.000	232,336		(101)				296,000	03/13/2024
100145795	CF	RIVERSIDE	CA		05/08/2024	7.875	621,919		(260)				775,000	04/01/2024
100145796	CF	MORGAN	UT		05/08/2024	8.250	1,015,574		(162)				1,350,000	03/15/2024
100145800	CF	APPLE VALLEY	CA		05/08/2024	8.500	426,809		(158)				500,000	03/14/2024
100145801		MOBILE	AL		05/08/2024	8.500	123,479		(110)				170,000	04/10/2024
100145802	CF	NOVI	MI		05/08/2024	7.875	357,680		(352)				475,000	03/28/2024
100145804		WICHITA	KS		05/08/2024	8.250	126,669		(81)				157,000	03/12/2024
100145805	CF	RENTON	WA		05/08/2024	7.375	871,977		(274)				1,090,000	03/18/2024
100145806	CF	PITTSBURGH	PA		05/08/2024	9.375	124,128		(326)				165,000	03/18/2024
100145809		OGDEN	UT		05/08/2024	7.750	349,247		(63)				458,000	03/29/2024
100145810		OMAHA	NE		05/08/2024	8.625	190,592		(79)				227,000	03/15/2024
100145811	CF	VERO BEACH	FL		05/08/2024	9.375	334,009		(504)				410,000	03/21/2024
100145812	CF	NICEVILLE	FL		05/08/2024	7.875	321,804		(251)				429,000	04/02/2024
100145814	CF	PALM SPRINGS	FL		05/08/2024	7.500	303,208		(81)				405,000	03/15/2024
100145815		MOUNT PROSPECT	IL		05/08/2024	7.625	274,115		26				430,000	03/14/2024
100145817	CF	HUNTINGTON	TX		05/08/2024	8.375	154,452		(254)				320,000	04/01/2024
100145818		KAILUA KONA	HI		05/08/2024	7.875	494,524		(28)				1,060,000	03/26/2024
100145819		FORT LAUDERDALE	FL		05/08/2024	8.250	258,183		(92)				570,000	03/15/2024
100145821	CF	HUNTINGTON BEACH	CA		03/15/2024	7.875	1,729,097		(629)				2,155,000	01/29/2024
100145822	CF	MIAMI	FL		03/15/2024	8.375	836,168		(202)				930,000	02/16/2024
100145827	CF	SAINT SIMONS ISLAND	GA		03/15/2024	9.750	660,912		(465)				775,000	01/30/2024
100145828	CF	KISSIMMEE	FL		03/15/2024	8.500	197,162		(118)				245,000	01/31/2024
100145829		BIRMINGHAM	AL		03/15/2024	8.625	198,016		(149)				290,000	02/16/2024
100145830		DALLAS	TX		03/15/2024	8.000	483,852		(112)				700,000	02/02/2024
100145833	CF	MIRAMAR	FL		03/15/2024	8.625	945,592		(391)				1,043,000	02/09/2024
100145834	CF	FERNANDINA BEACH	FL		03/15/2024	7.000	214,227		(37)				478,000	02/07/2024
100145835	CF	IRVING	TX		03/15/2024	8.375	1,224,286		(343)				1,750,000	02/05/2024
100145836	CF	PINOLE	CA		03/15/2024	8.750	934,867		(857)				1,200,000	02/13/2024
100145837	CF	PHILADELPHIA	PA		03/15/2024	8.500	373,151		(200)				525,000	01/30/2024
100145838		MISSOURI CITY	TX		03/15/2024	9.125	171,658		(330)				249,000	02/16/2024
100145839	CF	NEWPORT BEACH	CA		03/15/2024	7.625	1,101,236		(367)				1,375,000	02/02/2024
100145840	CF	HIALEAH	FL		03/15/2024	8.375	190,887		(207)				415,000	01/30/2024
100145841	CF	CHARLOTTE	NC		03/15/2024	7.625	518,890		(234)				645,000	02/15/2024
100145842		COLFAX	WI		03/15/2024	7.875	281,040		(142)				405,000	02/09/2024
100145843	CF	SILVER BAY	MN		03/15/2024	7.625	143,102		(59)				185,000	02/12/2024
100145845	CF	NAPLES	FL		03/15/2024	9.625	535,732		(491)				650,000	02/15/2024
100145846	CF	STONE MOUNTAIN	GA		03/15/2024	7.875	163,285		(112)				228,000	02/08/2024
100145850		NAPLES	FL		03/15/2024	8.125	105,249		(134)				220,000	02/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100145851	CF	RANCHO MISSION VIEJO	CA		03/15/2024	7.375	553,928		(163)				745,000	02/09/2024
100145853	CF	LAS VEGAS	NV		03/15/2024	9.000	309,249		(626)				380,000	02/13/2024
100145854	CF	ATLANTIC BEACH	NC		03/15/2024	7.625	235,795		(193)				482,000	02/20/2024
100145855		NEWARK	NJ		03/15/2024	7.500	214,477		(80)				351,000	02/06/2024
100145856		TAMPA	FL		03/15/2024	7.875	172,671		(32)				250,000	02/05/2024
100145857	CF	TOMS RIVER	NJ		03/15/2024	8.000	365,754		(486)				605,000	02/08/2024
100145860	CF	CAPE CORAL	FL		03/15/2024	8.750	327,835		(293)				420,000	01/12/2024
100145861	CF	ERIE	CO		03/15/2024	8.125	596,143		(216)				745,000	12/29/2023
100145862	CF	JACKSON	NJ		03/15/2024	8.375	489,496		(436)				720,000	02/09/2024
100145864		MINEOLA	NY		03/15/2024	9.750	498,241		(390)				689,000	02/09/2024
100145865		MIDDLEPORT	NY		03/15/2024	7.875	112,124		(11)				152,000	02/02/2024
100145866		ALBANY	OR		03/15/2024	9.750	188,170		(189)				330,000	01/26/2024
100145867	CF	ALHAMBRA	CA		03/15/2024	7.500	729,103		(216)				1,200,000	02/09/2024
100145868	CF	BOCA RATON	FL		03/15/2024	7.125	1,652,093		(228)				2,220,000	02/14/2024
100145869	CF	NORTH PORT	FL		03/15/2024	8.990	409,755		(423)				495,000	02/05/2024
100145870		TEXAS CITY	TX		03/15/2024	7.875	109,624		(10)				143,000	02/08/2024
100145871		LAS VEGAS	NV		03/15/2024	9.625	458,372		(341)				625,000	02/01/2024
100145874		PERRIS	CA		03/19/2024	11.125	1,034,770,147		(683,409)	5,257			6,213,013,378	10/17/2023
100146574	CF	PORT SAINT LUCIE	FL		03/20/2024	8.124	400,780		(229)				495,000	02/27/2024
100146575	CF	PLANO	TX		03/20/2024	7.874	349,050		(181)				460,000	02/14/2024
100146577	CF	FORT LAUDERDALE	FL		03/20/2024	8.249	891,216		(443)				1,100,000	02/20/2024
100146578	CF	GASTONIA	NC		03/20/2024	7.874	163,468		(91)				215,000	02/20/2024
100146579	CF	CLOVIS	CA		03/20/2024	7.874	479,848		(214)				595,000	02/29/2024
100146580	CF	HILLSIDE	NJ		03/20/2024	9.624	341,693		(84)				440,000	02/26/2024
100146581	CF	ORLANDO	FL		03/20/2024	8.500	3,743,183		(5,289)				11,125,000	02/21/2024
100146583	CF	NEW BEDFORD	MA		03/20/2024	7.749	312,922		2				454,000	02/29/2024
100146584	CF	MONROE	MA		03/20/2024	11.124	180,693		(126)				226,000	02/27/2024
100146585		RICHMOND	VA		03/20/2024	7.874	123,584		(108)				340,000	02/28/2024
100146586	CF	CAVE CREEK	AZ		03/20/2024	7.999	1,263,357		(857)				3,250,000	02/21/2024
100146587	CF	HENRICO	VA		03/20/2024	7.499	158,656		(71)				263,000	02/22/2024
100146588	CF	FRAMINGHAM	MA		03/20/2024	8.749	537,331		(140)				800,000	02/23/2024
100146589	CF	WATKINS	CO		03/20/2024	9.124	364,521		(243)				484,000	02/22/2024
100146590		HOUSTON	TX		03/20/2024	7.999	273,799		20				374,000	02/23/2024
100146591	CF	CIBOLO	TX		03/20/2024	8.999	398,893		(450)				505,000	02/15/2024
100146592	CF	BOCA RATON	FL		03/20/2024	9.124	81,501		(144)				275,000	02/27/2024
100146593	CF	KYLE	TX		03/20/2024	7.499	99,721		(210)				506,000	02/26/2024
100146594	CF	NORTH CHARLESTON	SC		03/20/2024	9.249	230,898		(164)				330,000	02/29/2024
100146595	CF	MALIBU	CA		03/20/2024	7.874	2,059,417		(1,838)				3,400,000	02/21/2024
100146597	CF	CHICAGO	IL		03/20/2024	8.999	270,517		(40)				385,000	02/05/2024
100146599	CF	SAINT ALBANS	NY		03/20/2024	8.749	510,609		(357)				689,000	02/12/2024
100146601	CF	COMMACK	NY		03/20/2024	7.375	666,370		43				850,000	01/26/2024
100146604	CF	SYOSSET	NY		03/20/2024	9.749	1,569,898		(1,096)				1,900,000	01/29/2024
100146606		EAST ORANGE	NJ		03/20/2024	9.625	205,554		(70)				280,000	02/06/2024
100146607	CF	WINTER GARDEN	FL		03/20/2024	8.000	525,586		(250)				700,000	12/22/2023
100146608	CF	MESA	AZ		03/20/2024	8.749	328,201		(70)				405,000	02/09/2024
100146610	CF	WOODHAVEN	NY		03/20/2024	10.749	589,753		(354)				875,000	01/30/2024
100146611	CF	FAYETTEVILLE	NC		03/20/2024	9.749	107,905		(117)				137,000	02/02/2024
100146612		LOS ANGELES	CA		03/20/2024	7.624	373,058		(78)				650,000	02/09/2024
100146613	CF	DETROIT	MI		03/20/2024	9.999	92,201		(134)				131,000	02/09/2024
100146614	CF	FORT MYERS	FL		03/20/2024	9.374	338,515		(298)				415,000	02/01/2024
100146615	CF	WESTTOWN	NY		03/20/2024	8.499	999,568		(715)				1,850,000	01/31/2024
100146616	CF	LACKAWAXEN	PA		03/20/2024	6.999	97,041		21				291,000	02/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146617		PLANO	TX		03/20/2024	8.999	592,746		(265)				760,000	02/20/2024
100146618	CF	ISLIP TERRACE	NY		03/20/2024	7.874	576,675		(82)				830,000	02/17/2024
100146619	CF	BAY SHORE	NY		03/20/2024	7.250	462,614		42				675,000	02/17/2024
100146620	CF	ANNAPOLIS	MD		03/20/2024	8.375	170,826		(5)				367,000	01/02/2024
100146621	CF	FORT WASHINGTON	MD		03/20/2024	8.625	331,936		(23)				430,000	02/22/2024
100146622	CF	BEAUMONT	CA		03/20/2024	9.625	371,366		(122)				570,000	02/05/2024
100146624	CF	FREEHOLD	NJ		03/20/2024	10.625	393,324		30				475,000	01/09/2024
100146627	CF	HENDERSON	NV		03/20/2024	7.750	451,376		(28)				575,000	02/23/2024
100146629	CF	CLEARLAKE	CA		03/20/2024	7.875	203,191		(132)				285,000	02/08/2024
100146630		LAS VEGAS	NV		03/20/2024	9.125	113,651		(222)				180,000	02/22/2024
100146631	CF	YORK	SC		03/20/2024	7.625	270,663		(63)				344,000	03/01/2024
100146632	CF	CULVER CITY	CA		03/20/2024	6.999	1,608,262		276				2,200,000	02/21/2024
100146633	CF	HOUSTON	TX		03/20/2024	7.625	206,109		(191)				258,000	02/15/2024
100146635		RICHWOOD	TX		03/20/2024	8.999	680,304		(385)				833,000	02/21/2024
100146636	CF	CHENEY	WA		03/20/2024	7.250	487,428		43				1,255,000	02/12/2024
100146637	CF	MANTECA	CA		03/20/2024	8.999	541,920		(217)				715,000	02/19/2024
100146638	CF	EVANSTON	IL		03/20/2024	8.625	412,720		(166)				523,000	02/13/2024
100146640	CF	RICHMOND	VA		03/20/2024	8.999	214,572		(162)				273,000	02/28/2024
100146641	CF	GOODLETTSVILLE	TN		03/20/2024	8.375	212,101		(92)				320,000	02/20/2024
100146643	CF	LOMBARD	IL		03/20/2024	8.875	223,789		(192)				270,000	02/22/2024
100146644	CF	WOONSOCKET	RI		03/20/2024	9.999	379,523		(249)				465,000	02/16/2024
100146645	CF	HEBRON	OH		03/20/2024	9.875	458,662		(252)				497,000	02/13/2024
100146646	CF	COMPTON	CA		03/20/2024	9.250	413,293		(241)				480,000	02/21/2024
100146647	CF	OLD GREENWICH	CT		03/20/2024	7.999	460,514		(1,793)				2,600,000	02/21/2024
100146649	CF	LOS ANGELES	CA		03/20/2024	7.625	336,554		(239)				550,000	02/14/2024
100146650	CF	PALMDALE	CA		03/20/2024	8.375	434,807		(131)				510,000	02/12/2024
100146652	CF	SEVERN	MD		03/20/2024	9.499	260,349		(187)				315,000	02/21/2024
100146653		LUTZ	FL		03/20/2024	8.750	293,068		(156)				480,000	02/23/2024
100146654	CF	SAN ANTONIO	TX		03/20/2024	7.999	247,441		(193)				330,000	02/28/2024
100146655	CF	VIRGINIA BEACH	VA		03/20/2024	8.875	401,218		(241)				515,000	02/23/2024
100146656	CF	GRAND RAPIDS	MI		03/20/2024	9.999	148,793		(80)				189,000	02/02/2024
100146657	CF	JACKSONVILLE	FL		03/20/2024	8.875	244,382		(251)				292,000	02/15/2024
100146659	CF	WESTBROOK	ME		03/20/2024	8.499	439,491		(107)				565,000	02/14/2024
100146662	CF	BAKERSFIELD	CA		03/20/2024	7.125	205,691		53				270,000	02/23/2024
100146664	CF	VILLAS	NJ		03/20/2024	10.625	217,905		(176)				280,000	02/13/2024
100146665	CF	BOWIE	MD		03/20/2024	8.999	627,853		(180)				1,100,000	02/29/2024
100146666	CF	BERRY CREEK	CA		03/20/2024	7.499	151,613		(82)				405,000	02/09/2024
100146667	CF	LOGANVILLE	GA		03/20/2024	7.250	365,056		(120)				550,000	02/15/2024
100146668	CF	LOS ANGELES	CA		03/20/2024	6.999	271,818		(57)				555,000	02/14/2024
100146669	CF	BAYTOWN	TX		03/20/2024	6.999	156,325		(34)				225,000	02/28/2024
100146670	CF	WESLEY CHAPEL	FL		03/20/2024	8.375	358,828		(360)				435,000	03/04/2024
100146672	CF	(PLAYA DEL REY AREA) LOS ANGEL	CA		03/20/2024	7.499	1,942,368		195				2,880,000	02/20/2024
100146674	CF	LAKELAND	FL		03/20/2024	9.375	236,296		(235)				282,000	02/29/2024
100146678	CF	CARSON CITY	NV		03/20/2024	7.875	150,858		(60)				365,000	02/22/2024
100146680	CF	GERMANTOWN	MD		03/20/2024	8.499	247,128		(120)				305,000	02/16/2024
100146682	CF	CHICAGO HEIGHTS	IL		03/20/2024	9.875	133,822		(97)				185,000	03/01/2024
100146683	CF	LAKE FOREST	CA		03/20/2024	8.875	416,839		(100)				620,000	01/29/2024
100146684	CF	PALMDALE	CA		03/20/2024	8.999	514,142		(193)				710,000	02/09/2024
100146685	CF	FORT WORTH	TX		03/20/2024	9.250	142,475		(143)				172,000	02/23/2024
100146687	CF	CONROE	TX		03/20/2024	10.625	147,499		(217)				150,000	02/19/2024
100146688	CF	OXNARD	CA		03/20/2024	9.999	717,769		(281)				785,000	02/06/2024
100146689	CF	CHICAGO	IL		03/20/2024	8.875	506,127		(242)				700,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146691	CF	POINCIANA	FL		03/20/2024	8.125	116,043		(153)				160,000	02/28/2024
100146692	CF	WINCHESTER	CA		03/20/2024	9.999	482,320		(144)				600,000	02/15/2024
100146693	CF	VISALIA	CA		03/20/2024	8.625	290,753		(432)				340,000	02/14/2024
100146694	CF	HYATTSVILLE	MD		03/20/2024	7.375	335,792		(108)				420,000	02/28/2024
100146695	CF	YERINGTON	NV		03/20/2024	7.999	212,146		(270)				255,000	02/21/2024
100146697	CF	YPSILANTI	MI		03/20/2024	7.999	347,409		(243)				490,000	02/27/2024
100146701	CF	HOUSTON	TX		03/20/2024	8.125	440,367		(295)				606,000	02/29/2024
100146702	CF	STOCKTON	CA		03/20/2024	7.625	193,651		(141)				620,000	02/23/2024
100146704	CF	SHALLOTTE	NC		03/20/2024	7.250	338,955		(13)				575,000	02/22/2024
100146705	CF	DESERT HOT SPRINGS	CA		03/20/2024	7.999	340,367		(302)				550,000	02/27/2024
100146706		LAREDO	TX		03/20/2024	7.999	132,272		(122)				180,000	02/12/2024
100146707	CF	VIENNA	MD		03/20/2024	6.750	160,714		103				259,500	02/26/2024
100146708		WASHINGTON	DC		03/20/2024	8.875	440,675		(255)				710,000	02/19/2024
100146711		NORTH LAS VEGAS	NV		03/20/2024	7.750	245,845		(160)				315,000	02/15/2024
100146713	CF	VALPARAISO	IN		03/20/2024	6.999	148,432		35				221,000	02/26/2024
100146714	CF	DALLAS	TX		03/20/2024	6.999	145,520		34				263,000	02/28/2024
100146715		TACOMA	WA		03/20/2024	7.875	380,057		(99)				575,000	02/13/2024
100146717		SAN ANTONIO	TX		03/20/2024	8.250	166,882		(90)				210,000	02/27/2024
100146721	CF	LOS ANGELES	CA		03/20/2024	7.125	445,693		27				625,000	02/15/2024
100146722		IRVING	TX		03/20/2024	7.875	248,998		(151)				350,000	02/21/2024
100146723	CF	APPLE VALLEY	CA		03/20/2024	6.999	297,295		34				435,000	02/12/2024
100146726		MEMPHIS	TN		03/20/2024	8.999	141,226		(201)				168,000	02/20/2024
100146727	CF	BELL	CA		03/20/2024	7.499	187,934		(46)				740,000	02/21/2024
100146728	CF	COLUMBUS	GA		03/20/2024	6.999	102,293		18				140,000	02/14/2024
100146729		LAWRENCE	MA		03/20/2024	9.125	651,591		(328)				800,000	02/21/2024
100146730		GLENDALE	AZ		03/20/2024	6.999	362,294		56				505,000	02/13/2024
100146731	CF	INDEPENDENCE	MO		03/20/2024	6.999	209,119		4				355,000	02/20/2024
100146732	CF	LAS VEGAS	NV		03/20/2024	8.625	157,040		(170)				610,000	02/02/2024
100146734		MIAMI	FL		03/20/2024	7.250	236,092		78				305,000	02/28/2024
100146735		PENSACOLA	FL		03/20/2024	8.750	155,988		(183)				264,000	02/28/2024
100146736	CF	ANAHEIM	CA		03/20/2024	7.999	926,656		(790)				1,550,000	02/29/2024
100146738		LAPEL	IN		03/20/2024	7.499	229,707		(67)				295,000	02/26/2024
100146742	CF	WAREHAM	MA		03/20/2024	7.999	267,359		(165)				350,000	03/01/2024
100146745	CF	MEMPHIS	TN		03/20/2024	7.875	299,967		(160)				395,000	02/15/2024
100146747		SACRAMENTO	CA		03/20/2024	6.750	238,255		47				394,000	02/14/2024
100146748		VISALIA	CA		03/20/2024	8.750	317,510		(334)				360,000	02/09/2024
100146749		ORLANDO	FL		03/20/2024	7.875	339,187		(5)				430,000	02/22/2024
100146750		SPRINGFIELD	MA		03/20/2024	8.250	257,779		(283)				350,000	02/14/2024
100146751		BALTIMORE	MD		03/20/2024	6.999	208,340		51				330,000	02/27/2024
100146753		CORAL SPRINGS	FL		03/20/2024	7.750	366,080		(10)				485,000	02/29/2024
100146754	CF	LAS VEGAS	NV		03/20/2024	6.999	204,647		36				345,000	02/26/2024
100146755		SAN ANTONIO	TX		03/20/2024	7.250	155,182		5				200,000	02/29/2024
100146758	CF	HESPERIA	CA		03/20/2024	7.125	343,063		21				500,000	02/20/2024
100146759		TACOMA	WA		03/20/2024	7.875	380,237		(100)				575,000	02/13/2024
100146761	CF	LAKEWOOD	CO		03/20/2024	6.999	293,137		111				565,000	02/22/2024
100146762	CF	DALLAS	TX		03/20/2024	7.250	99,680		(39)				241,000	02/28/2024
100146765	CF	DESERT HOT SPRINGS	CA		03/20/2024	7.999	204,531		(188)				285,000	02/21/2024
100146768	CF	NORRISTOWN	PA		03/20/2024	7.499	208,687		(41)				280,000	02/20/2024
100146770		TACOMA	WA		03/20/2024	7.875	352,044		(120)				575,000	02/13/2024
100146771		TACOMA	WA		03/20/2024	7.875	352,085		(120)				575,000	02/13/2024
100146772	CF	GLENDALE	AZ		03/20/2024	6.875	204,410		(24)				375,000	02/27/2024
100146774	CF	BAYTOWN	TX		03/20/2024	6.999	151,186		35				225,000	02/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146776	CF	LONG BEACH	CA		03/20/2024	7.999	657,736		(334)				900,000	02/23/2024
100146777		SCOTTSDALE	AZ		03/20/2024	6.999	561,430		93				773,000	02/13/2024
100146778		FALLS CHURCH	VA		03/20/2024	7.125	153,853		7				210,000	02/29/2024
100146779	CF	LYNWOOD	CA		03/20/2024	6.999	428,217		45				690,000	02/15/2024
100146780	CF	LAS VEGAS	NV		03/20/2024	8.999	130,910		(268)				199,000	01/31/2024
100146841	CF	VASSAR	MI		03/21/2024	9.125	208,528		(213)				260,000	02/23/2024
100146842	CF	CHESAPEAKE	VA		03/21/2024	7.990	246,955		(208)				361,000	02/16/2024
100146844	CF	WAYNE	NJ		03/21/2024	8.500	518,708		(324)				685,000	02/26/2024
100146845	CF	LITTLE ELM	TX		03/21/2024	9.125	465,759		(470)				565,000	01/29/2024
100146846	CF	SUGAR LAND	TX		03/21/2024	7.500	572,203		(188)				740,000	02/12/2024
100146847		KINGSTON	MA		03/21/2024	8.750	372,528		(178)				710,000	01/19/2024
100146849	CF	BERGENFIELD	NJ		03/21/2024	9.875	383,599		(231)				440,000	01/31/2024
100146854	CF	ACTON	CA		03/21/2024	9.875	642,293		(401)				844,000	01/17/2024
100146856	CF	MIAMI	FL		03/21/2024	7.990	573,261		(354)				773,000	02/15/2024
100146857	CF	PHOENIX	AZ		03/21/2024	7.500	213,157		(64)				301,000	01/26/2024
100146858	CF	SEMINOLE	FL		03/21/2024	9.750	144,269		(184)				174,000	10/13/2023
100146860	CF	EUSTIS	FL		03/21/2024	8.625	1,373,479		(1,112)				2,000,000	02/09/2024
100146862	CF	DREXEL HILL	PA		03/21/2024	10.000	150,932		(209)				202,000	11/10/2023
100146865	CF	DERBY	CT		03/21/2024	9.500	368,885		(124)				430,000	01/25/2024
100146866	CF	HUMBLE	TX		03/21/2024	7.750	153,434		(100)				216,000	02/23/2024
100146870	CF	PETERSBURG	AK		03/26/2024	7.990	275,718		(76)				350,000	01/16/2024
100146874	CF	GLEN BURNIE	MD		03/26/2024	7.625	280,640		(142)				400,000	01/19/2024
100146875	CF	NAPLES	FL		03/26/2024	6.875	753,194		(22)				1,135,000	01/29/2024
100146876	CF	PITTSBURGH	PA		03/26/2024	7.990	296,545		(65)				373,000	01/29/2024
100146877	CF	FRISCO	TX		03/26/2024	7.500	363,895		(36)				489,000	02/01/2024
100146879	CF	LAKEWOOD	NJ		03/26/2024	7.000	298,404		(80)				810,000	02/07/2024
100146881	CF	COPPELL	TX		03/26/2024	6.990	299,307		(110)				631,000	01/23/2024
100146882	CF	MCKINNEY	TX		03/26/2024	7.000	283,737		(46)				410,000	01/26/2024
100146883	CF	ATTLEBORO	MA		03/26/2024	7.490	324,919		(205)				700,000	12/21/2023
100146884	CF	LITTLE ELM	TX		03/26/2024	6.875	252,819		(3)				349,000	02/07/2024
100146885	CF	OAKWOOD	GA		03/26/2024	7.000	256,441		(21)				347,000	01/29/2024
100146886	CF	PUNTA GORDA	FL		03/26/2024	7.990	559,539		16				715,000	01/26/2024
100146887	CF	PALM SPRINGS	CA		03/26/2024	7.990	594,597		(107)				870,000	01/26/2024
100146888	CF	KRUM	TX		03/26/2024	6.990	665,677		(53)				900,000	02/12/2024
100146889	CF	DURANGO	CO		03/26/2024	7.375	405,951		(220)				875,000	01/16/2024
100146891	CF	FORT WORTH	TX		03/26/2024	6.625	259,645		36				357,000	02/05/2024
100146892	CF	WATSONVILLE	CA		03/26/2024	7.990	1,012,506		(215)				1,357,000	02/09/2024
100146893	CF	DAVIS	CA		03/26/2024	7.500	806,789		(320)				1,150,000	01/09/2024
100146894	CF	BOLINGBROOK	IL		03/26/2024	7.375	255,291		(78)				348,000	02/02/2024
100146895	CF	CHICAGO	IL		03/26/2024	7.625	265,548		(80)				380,000	01/11/2024
100146896	CF	REDDING	CA		03/26/2024	7.125	274,177		(123)				858,000	01/26/2024
100146897	CF	CHICAGO	IL		03/26/2024	7.625	304,637		(72)				415,000	01/10/2024
100146898	CF	MCKINNEY	TX		03/26/2024	7.625	269,724		(169)				380,000	01/19/2024
100146899	CF	MCKINNEY	TX		03/26/2024	7.625	269,724		(169)				380,000	01/19/2024
100146900	CF	CHATTANOOGA	TN		03/26/2024	7.990	359,779		(25)				505,000	02/02/2024
100146901	CF	NORTH LAS VEGAS	NV		03/26/2024	7.000	290,446		(9)				400,000	01/30/2024
100146902	CF	LA CANADA FLINTRIDGE	CA		03/26/2024	7.000	1,196,280		(403)				2,400,000	01/13/2024
100146903	CF	CARROLLTON	TX		03/26/2024	6.375	218,443		155				425,000	01/03/2024
100146904	CF	BAKERSFIELD	CA		03/26/2024	8.000	383,130		(158)				525,000	01/19/2024
100146905	CF	CHATTANOOGA	TN		03/26/2024	7.990	359,849		(27)				460,000	02/02/2024
100146906	CF	CARROLLTON	TX		03/26/2024	7.625	290,898		(77)				396,000	01/18/2024
100146907	CF	MURFREESBORO	TN		03/26/2024	7.625	263,196		(129)				375,000	01/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146909	CF	ORMOND BEACH	FL		03/26/2024	7.500	292,033		(134)				420,000	01/24/2024
100146910	CF	HOT SPRINGS	AR		03/26/2024	7.125	542,621		(149)				900,000	02/02/2024
100146911	CF	VIRGINIA BEACH	VA		03/26/2024	8.125	265,002		(126)				366,000	01/25/2024
100146912	CF	CHINO	CA		03/26/2024	7.125	290,970		5				395,000	02/06/2024
100146913	CF	ELLIJAY	GA		03/26/2024	7.625	271,809		(129)				380,000	01/16/2024
100146914	CF	SPRINGFIELD	OR		03/26/2024	7.500	249,557		(115)				358,000	01/25/2024
100146915	CF	POTOMAC	MD		03/26/2024	8.125	1,097,728		(167)				1,474,000	01/25/2024
100146917	CF	JACKSON	NJ		03/26/2024	6.990	127,199		(263)				845,000	02/15/2024
100146920	CF	BAKERSFIELD	CA		03/26/2024	7.625	255,533		(45)				368,000	01/11/2024
100146921	CF	FRISCO	TX		03/26/2024	6.875	432,592		(13)				596,000	01/26/2024
100146923	CF	KISSIMMEE	FL		03/26/2024	7.990	364,475		(124)				506,000	01/30/2024
100146924	CF	LIBERTY TWSP	OH		03/26/2024	7.500	261,768		(117)				350,000	01/19/2024
100146925	CF	MONROE	NC		03/26/2024	7.625	253,307		(51)				319,000	01/24/2024
100146927	CF	BURLEY	ID		03/26/2024	7.125	373,626		(36)				510,000	01/26/2024
100146929	CF	CHARLOTTE	NC		03/26/2024	7.625	268,149		(132)				359,000	01/25/2024
100146932	CF	WATERBURY	CT		03/26/2024	7.500	301,521		(45)				438,000	01/29/2024
100146933	CF	TEMPLE TERRACE	FL		03/26/2024	7.990	303,142		(27)				383,000	01/24/2024
100146934	CF	LOS ANGELES	CA		03/26/2024	7.375	518,418		(72)				750,000	01/22/2024
100146936	CF	SALADO	TX		03/26/2024	7.625	302,735		(40)				408,000	01/26/2024
100146937	CF	FOREST GROVE	OR		03/26/2024	7.500	426,909		(74)				585,000	01/29/2024
100146938	CF	TWENTYNINE PALMS	CA		03/26/2024	7.000	312,375		(92)				524,000	01/30/2024
100146939	CF	BREMERTON	WA		03/26/2024	7.125	332,724		(27)				450,000	01/27/2024
100146940	CF	LAKE HAVASU CITY	AZ		03/26/2024	7.625	333,046		(124)				475,000	01/30/2024
100146945	CF	ALBUQUERQUE	NM		03/26/2024	7.375	269,059		(99)				400,000	01/26/2024
100146946	CF	BEAVERTON	OR		03/26/2024	6.875	392,573		105				570,000	01/24/2024
100146947	CF	ROSEBURG	OR		03/26/2024	7.625	383,447		(141)				510,000	02/05/2024
100146948	CF	CELINA	TX		03/26/2024	6.625	220,537		87				445,000	01/25/2024
100146949	CF	VENICE	FL		03/26/2024	6.624	288,045		(36)				1,200,000	01/26/2024
100146950	CF	HILLSBORO	OR		03/26/2024	6.625	365,495		43				607,000	01/30/2024
100146951	CF	BENSON	NC		03/26/2024	7.375	262,790		(98)				352,000	02/07/2024
100146952	CF	TIMNATH	CO		03/26/2024	5.250	282,394		497				445,000	01/26/2024
100146953	CF	NAVARRE	FL		03/26/2024	7.625	301,527		(101)				408,000	02/02/2024
100146955		SANGER	TX		03/26/2024	7.500	247,271		(11)				290,000	01/29/2024
100146956	CF	PLEASANT GROVE	UT		03/26/2024	7.000	314,733		(27)				465,000	02/01/2024
100146957		FORT WORTH	TX		03/26/2024	7.625	296,038		11				341,000	02/13/2024
100146959	CF	ANNA	TX		03/26/2024	6.490	272,527		75				377,000	02/09/2024
100146960	CF	PHARR	TX		03/26/2024	7.625	260,923		(113)				350,000	02/04/2024
100146961	CF	MILTON	GA		03/26/2024	6.875	294,639		(9)				440,300	02/02/2024
100146962	CF	ZEPHYRHILLS	FL		03/26/2024	7.625	284,795		(87)				390,000	02/09/2024
100146964	CF	GLENDALE	CA		03/26/2024	7.625	860,399		(261)				1,150,000	01/23/2024
100146965	CF	SPARKS	NV		03/26/2024	7.375	333,385		(135)				557,000	02/09/2024
100146966	CF	LOS ANGELES	CA		03/26/2024	7.125	833,604		(27)				1,150,000	01/16/2024
100146968	CF	KATY	TX		03/26/2024	7.625	327,639		(133)				450,000	02/07/2024
100146970	CF	MCKINNEY	TX		03/26/2024	7.625	283,358		(135)				400,000	02/09/2024
100146971	CF	BAKERSFIELD	CA		03/26/2024	7.000	437,815		(19)				600,000	02/08/2024
100146972	CF	HOMESTEAD	FL		03/26/2024	7.125	359,786		26				513,000	02/13/2024
100146973	CF	RICHARDSON	TX		03/26/2024	6.625	411,697		71				640,000	02/12/2024
100146974	CF	MCKINNEY	TX		03/26/2024	6.625	311,551		54				430,000	01/22/2024
100146975	CF	AUBURN	AL		03/26/2024	7.990	378,118		(170)				500,000	02/13/2024
100146976	CF	ANNA	TX		03/26/2024	6.875	307,060		(11)				428,000	02/07/2024
100146978	CF	DENVER	CO		03/26/2024	7.500	300,313		(106)				455,000	02/08/2024
100146979	CF	LEANDER	TX		03/26/2024	7.625	307,535		(144)				413,000	02/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146980	CF	HENRICO	VA		03/26/2024	6.875	286,925		8				420,000	02/05/2024
100146981	CF	NEWPORT	KY		03/26/2024	7.125	293,316		(47)				425,000	02/15/2024
100146982	CF	PORT SAINT LUCIE	FL		03/26/2024	7.500	329,191		(107)				440,000	02/09/2024
100146983	CF	ANNA	TX		03/26/2024	6.625	378,997		140				540,000	01/22/2024
100146984	CF	NAPLES	FL		03/26/2024	7.125	269,362		(124)				545,000	02/02/2024
100146985	CF	ORMOND BEACH	FL		03/26/2024	6.990	271,672		(16)				375,000	02/16/2024
100146986	CF	CHARLESTON	SC		03/26/2024	6.990	106,878		(13)				490,000	02/15/2024
100146995		OCEAN CITY	MD		03/27/2024	7.875	485,740		47				640,000	08/25/2023
100146996		BYRAM TWP	NJ		03/27/2024	8.000	323,804		(35)				410,000	09/11/2023
100146997		ATHENS	PA		03/27/2024	7.875	182,589		(2)				289,000	12/21/2023
100146998		MINT HILL	NC		03/27/2024	7.375	249,178		53				485,000	09/08/2023
100146999		TUSTIN	CA		03/27/2024	7.875	476,220		(115)				665,000	08/18/2023
100147000		POMPANO BEACH	FL		03/27/2024	8.000	364,482		(35)				502,000	09/08/2023
100147001		TACOMA	WA		03/27/2024	7.250	385,115		(72)				550,000	09/06/2023
100147002		NAPLES	FL		03/27/2024	7.375	301,986		(55)				441,000	08/21/2023
100147003		LACEY	WA		03/27/2024	7.375	359,692		(135)				535,000	09/15/2023
100147004		ANNANDALE	VA		03/27/2024	7.375	626,700		(49)				850,000	09/13/2023
100147005		OCEAN CITY	MD		03/27/2024	7.500	331,129		(76)				460,000	08/31/2023
100147007		LAS VEGAS	NV		03/27/2024	7.250	298,355		(71)				431,000	08/24/2023
100147008		WASHINGTON	DC		03/27/2024	7.250	356,415		(32)				489,000	09/06/2023
100147009		AUSTIN	TX		03/27/2024	7.375	304,426		(102)				510,000	09/22/2023
100147010		KEARNY	NJ		03/27/2024	6.500	531,547		218				740,000	08/22/2023
100147011		FREMONT	CA		03/27/2024	7.875	473,044		(300)				1,430,000	09/29/2023
100147014		CHEWELAH	WA		03/27/2024	7.250	336,131		(21)				516,000	09/26/2023
100147015		FALLS CHURCH	VA		03/27/2024	7.000	540,771		(64)				923,000	09/01/2023
100147016		LEHIGH	OK		03/27/2024	7.875	274,464		(17)				350,000	08/31/2023
100147018		AUSTIN	TX		03/27/2024	7.750	281,198		(132)				410,000	10/10/2023
100147021		HENDERSON	NV		03/27/2024	6.875	433,879		52				595,000	09/19/2023
100147022		ALBUQUERQUE	NM		03/27/2024	7.750	342,080		(142)				480,000	10/23/2023
100147024		BRADENTON	FL		03/27/2024	8.000	234,341		(172)				375,000	10/03/2023
100147025		ROCK HALL	MD		03/27/2024	7.375	223,327		(55)				310,000	11/30/2023
100147026		BOZEMAN	MT		03/27/2024	7.750	225,512		(117)				530,000	10/19/2023
100147027		SUNBURY	NC		03/27/2024	7.875	296,707		(93)				410,000	10/16/2023
100147028		BIG BEAR LAKE	CA		03/27/2024	7.500	359,653		(56)				485,000	10/11/2023
100147030		WESTMINSTER	MD		03/27/2024	7.875	300,184		(23)				405,000	09/27/2023
100147031		SUNSET BEACH	NC		03/27/2024	8.625	332,976		(35)				420,000	12/15/2023
100147032		LYNNWOOD	WA		03/27/2024	7.750	573,747		54				740,000	09/28/2023
100147034		LOUISVILLE	KY		03/27/2024	8.000	312,567		(137)				421,000	10/18/2023
100147036		RAHWAY	NJ		03/27/2024	8.000	355,782		(122)				475,000	09/29/2023
100147037		KISSIMMEE	FL		03/27/2024	8.000	309,181		(5)				393,000	10/20/2023
100147041		TWAIN HARTE	CA		03/27/2024	7.875	315,532		(114)				445,000	12/15/2023
100147043		NAMPA	ID		03/27/2024	7.500	345,199		(108)				466,000	01/16/2024
100147044		DOVER	OH		03/27/2024	8.250	78,028		(80)				160,000	11/27/2023
100147045		REISTERSTOWN	MD		03/27/2024	7.375	384,506		(136)				561,000	12/27/2023
100147046		AUSTIN	TX		03/27/2024	6.875	171,650		(48)				445,000	01/09/2024
100147047		VERO BEACH	FL		03/27/2024	7.000	273,737		(113)				390,000	01/31/2024
100147049		ERIE	PA		03/27/2024	8.250	32,373		(23)				55,400	01/04/2024
100147050		MOAB	UT		03/27/2024	6.875	320,572		(36)				660,000	01/09/2024
100147051		MYRTLE BEACH	SC		03/27/2024	7.000	342,793		(88)				788,000	12/20/2023
100147052		OCEAN CITY	NJ		03/27/2024	7.250	322,887		(139)				1,200,000	01/12/2024
100147054		LONG POND	PA		03/27/2024	6.875	351,317		(62)				617,000	01/16/2024
100147057		ALLENTOWN	PA		03/27/2024	7.375	275,243		(73)				395,000	01/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147058		MOUNT VERNON	WA		03/27/2024	7.375	531,589		(94)				715,000	01/09/2024
100147059		LEITCHFIELD	KY		03/27/2024	6.625	362,277		(79)				561,000	01/23/2024
100147060		CHARLOTTESVILLE	VA		03/27/2024	5.625	189,569		198				813,000	01/30/2024
100147061		WINNETKA	CA		03/27/2024	7.375	533,706		(175)				775,000	12/28/2023
100147064		VERSAILLES	KY		03/27/2024	7.250	43,750		(22)				158,000	02/12/2024
100147066		GALVESTON	TX		03/27/2024	7.375	308,147		(108)				485,000	02/15/2024
100147067		GLACIER	WA		03/27/2024	6.875	295,053		50				620,000	01/29/2024
100147068		HONOLULU	HI		03/27/2024	6.500	391,938		42				925,000	01/25/2024
100147070		ELK GROVE	CA		03/27/2024	6.875	298,078		(52)				504,000	01/09/2024
100147073	CF	AVILA BEACH	CA		03/28/2024	7.125	1,673,308		(633)				2,395,000	02/23/2024
100147075	CF	COARSEGOLD	CA		03/28/2024	8.500	256,014		(109)				350,000	02/21/2024
100147079	CF	INDIO	CA		03/28/2024	7.750	621,814		(229)				780,000	03/06/2024
100147082	CF	TAMPA	FL		03/28/2024	8.999	321,626		(244)				525,000	02/23/2024
100147083		THOUSAND OAKS	CA		03/28/2024	8.375	466,536		(426)				1,250,000	03/08/2024
100147084		IRVINGTON	NJ		03/28/2024	9.374	267,962		(257)				320,000	03/01/2024
100147085	CF	PHOENIX	AZ		03/28/2024	9.999	276,171		(234)				330,000	03/01/2024
100147086	CF	DE SOTO	MO		03/28/2024	7.749	90,806		(22)				140,000	03/01/2024
100147087	CF	LAWRENCEVILLE	GA		03/28/2024	8.874	252,243		(204)				355,000	03/05/2024
100147089	CF	PALM BEACH GARDENS	FL		03/28/2024	7.749	304,922		(185)				1,025,000	03/01/2024
100147090	CF	LAS VEGAS	NV		03/28/2024	7.000	370,644		(42)				510,000	03/01/2024
100147091	CF	TRACY	CA		03/28/2024	7.499	301,590		(29)				541,000	03/07/2024
100147092	CF	WELLINGTON	FL		03/28/2024	7.125	746,912		(7)				1,100,000	02/21/2024
100147094		LYNNWOOD	WA		03/28/2024	8.374	466,615		(53)				723,000	02/01/2024
100147096	CF	INDIO	CA		03/28/2024	7.499	382,368		(105)				480,000	02/10/2024
100147097		VIRGINIA BEACH	VA		03/28/2024	7.624	151,376		(77)				255,000	02/15/2024
100147098		LAS VEGAS	NV		03/28/2024	7.249	252,407		200				450,000	01/26/2024
100147100	CF	BEVERLY HILLS	CA		03/28/2024	10.625	6,245,313		(1,391)				11,000,000	02/13/2024
100147101	CF	HOLLYWOOD	FL		03/28/2024	9.875	415,585		(146)				480,000	02/12/2024
100147102	CF	FORT MOHAVE	AZ		03/28/2024	8.999	242,987		(169)				277,990	02/20/2024
100147103	CF	RIDGEFIELD PARK	NJ		03/28/2024	9.999	518,453		(563)				695,000	02/28/2024
100147104	CF	WALLINGFORD	PA		03/28/2024	8.749	98,223		(324)				158,000	02/28/2024
100147105	CF	DURHAM	NC		03/28/2024	8.874	100,115		(221)				213,800	02/16/2024
100147109	CF	COVENTRY	CT		05/08/2024	7.750	208,996		(129)				274,000	03/26/2024
100147111	CF	TAMPA	FL		05/08/2024	7.875	754,062		(526)				983,000	04/05/2024
100147112	CF	MEMPHIS	TN		05/08/2024	7.875	100,377		(91)				150,000	03/21/2024
100147113	CF	ELKTON	MD		05/08/2024	8.375	137,566		(181)				175,000	03/25/2024
100147115	CF	POOLER	GA		05/08/2024	7.750	525,611		(170)				715,000	03/25/2024
100147116	CF	LEESBURG	FL		05/08/2024	8.750	811,327		(286)				1,370,000	03/22/2024
100147117	CF	PROSPER	TX		05/08/2024	7.250	944,648		(63)				1,240,000	03/22/2024
100147118	CF	RANDOLPH	MA		05/08/2024	7.375	401,894		(43)				580,000	03/22/2024
100147119	CF	MIDLOTHIAN	TX		05/08/2024	8.250	396,839		(377)				478,000	03/25/2024
100147120		GREER	SC		05/08/2024	7.875	262,154		(70)				340,000	03/27/2024
100147124	CF	GAINESVILLE	FL		05/08/2024	8.875	147,560		(174)				175,000	03/25/2024
100147125	CF	DALLAS	TX		05/08/2024	7.875	996,424		(515)				1,280,000	03/22/2024
100147126	CF	COLORADO SPRINGS	CO		05/08/2024	7.125	366,617		39				510,000	03/27/2024
100147127	CF	LOS ANGELES WOODLAND HILLS AR	CA		05/08/2024	7.375	975,237		(291)				1,220,000	03/21/2024
100147128	CF	WEST PALM BEACH	FL		05/08/2024	8.125	150,162		(170)				205,000	03/27/2024
100147129	CF	PARKER	TX		05/08/2024	8.250	1,090,238		(457)				1,390,000	03/22/2024
100147131	CF	KAILUA KONA	HI		05/08/2024	6.625	1,906,412		457				2,450,000	03/26/2024
100147133	CF	SAN DIEGO	CA		05/08/2024	7.250	1,083,331		(247)				1,555,000	03/29/2024
100147135	CF	HAYWARD	CA		05/08/2024	6.875	960,611		62				1,400,000	03/26/2024
100147136	CF	MISSION VIEJO	CA		05/08/2024	7.250	841,301		(198)				1,060,000	03/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147138	CF	BEALETON	VA		05/08/2024	7.000	404,184		(45)				545,000	03/27/2024
100147176	CF	GRAFTON	MA		03/28/2024	9.500	854,107		236				1,175,000	12/22/2023
100147179	CF	PLEASANT VIEW	UT		03/28/2024	8.375	1,324,385		289				2,100,000	12/13/2023
100147181		TAMPA	FL		03/28/2024	9.875	508,154		(166)				775,000	11/29/2023
100147182		WAILUKU	HI		03/28/2024	9.125	330,036		(168)				625,000	11/30/2023
100147184		PHOENIX	AZ		03/28/2024	9.375	327,321		(23)				440,000	11/14/2023
100147185	CF	CHARLOTTE	NC		03/28/2024	7.880	110,656		(47)				233,000	03/01/2024
100147188	CF	CHICAGO	IL		03/28/2024	9.710	249,903		(154)				321,000	03/01/2024
100147189	CF	CLINTON	SC		03/28/2024	8.360	113,516		(47)				152,000	03/07/2024
100147190	CF	BROOKLYN	NY		03/28/2024	7.680	628,853		(128)				1,160,000	03/05/2024
100147191		NESCONSET	NY		03/28/2024	8.900	554,849		(295)				675,000	03/04/2024
100147192		BAY SHORE	NY		03/28/2024	7.950	382,120		(91)				621,000	02/26/2024
100147193		YONKERS	NY		03/28/2024	7.900	702,244		(281)				925,000	02/22/2024
100147194		BRONX	NY		03/28/2024	8.190	994,802		(419)				1,400,000	02/12/2024
100147195	CF	HAMILTON	OH		03/28/2024	7.957	106,475		(40)				162,000	02/23/2024
100147197		RIVERHEAD	NY		03/28/2024	8.800	499,985		(256)				610,000	02/27/2024
100147198	CF	CLEVELAND	OH		03/28/2024	8.540	83,535		(29)				110,000	03/01/2024
100147201		SOUTH EUCLID	OH		03/28/2024	8.050	129,294		(34)				170,000	02/21/2024
100147202	CF	YONKERS	NY		03/28/2024	7.900	605,501		(214)				800,000	02/22/2024
100147203		MONTICELLO	NY		03/28/2024	7.720	251,948		(57)				365,000	02/15/2024
100147204	CF	FORT WORTH	TX		03/28/2024	7.560	130,609		(41)				200,000	02/22/2024
100147205	CF	ALLEN	TX		03/28/2024	7.650	192,937		(78)				318,000	02/08/2024
100147208		MIDDLETOWN	NY		03/28/2024	8.980	285,436		(96)				372,000	03/01/2024
100147209	CF	BRIDGETON	NJ		03/28/2024	7.280	201,902		3,154				290,000	03/01/2024
100147211		HARRISBURG	PA		03/28/2024	7.840	101,120		(40)				125,000	02/07/2024
100147212		NEWARK	NJ		03/28/2024	7.730	603,352		(188)				800,000	02/08/2024
100147213	CF	MIDDLE RIVER	MD		03/28/2024	8.170	177,873		(99)				232,000	02/29/2024
100147214	CF	BLOOMINGBURG	NY		03/28/2024	7.800	138,588		(47)				190,000	03/05/2024
100147215	CF	FALLSBURG	NY		03/28/2024	7.500	108,777		(49)				155,000	03/05/2024
100147216	CF	CINCINNATI	OH		03/28/2024	8.112	129,912		1,095				167,000	02/26/2024
100147217	CF	PATERSON	NJ		03/28/2024	7.730	302,051		2,604				480,000	02/26/2024
100147218	CF	PHILADELPHIA	PA		03/28/2024	8.260	123,535		(54)				162,000	02/29/2024
100147219	CF	KIAMESHA LAKE	NY		03/28/2024	8.240	135,656		(62)				177,500	03/05/2024
100147222		TAMAQUA	PA		03/28/2024	8.550	285,960		(122)				400,000	03/01/2024
100147223	CF	GARY	IN		03/28/2024	7.750	162,444		(37)				232,000	02/15/2024
100147224		WARREN	OH		03/28/2024	7.590	108,618		(13)				152,000	02/27/2024
100147225	CF	PHILADELPHIA	PA		03/28/2024	8.550	192,855		(87)				270,000	02/29/2024
100147226	CF	CLEVELAND	OH		03/28/2024	8.270	92,771		(37)				122,000	02/07/2024
100147227		VOORHEES TOWNSHIP	NJ		03/28/2024	7.927	181,289		(59)				241,000	02/16/2024
100147228		HAMILTON	NJ		03/28/2024	7.420	222,151		(78)				315,000	03/06/2024
100147230		HOUSTON	TX		03/28/2024	7.640	115,804		(19)				194,000	02/20/2024
100147231	CF	PUNTA GORDA	FL		03/28/2024	8.150	185,111		(83)				264,000	02/20/2024
100147232	CF	CHICAGO	IL		03/28/2024	8.200	368,549		2,838				474,000	02/13/2024
100147233	CF	ST. PETERSBURG	FL		03/28/2024	7.610	132,801		(28)				205,000	02/15/2024
100147234		WATERBURY	CT		03/28/2024	8.080	311,222		(112)				390,000	02/21/2024
100147235		WATERBURY	CT		03/28/2024	8.080	323,348		(117)				400,000	02/21/2024
100147236		WATERBURY	CT		03/28/2024	8.080	315,264		(114)				400,000	02/21/2024
100147239	CF	HAMILTON	NJ		03/28/2024	7.680	193,738		(26)				300,000	02/26/2024
100147240	CF	TRENTON	NJ		03/28/2024	7.770	148,306		(61)				195,000	02/28/2024
100147241	CF	LYNCHBURG	VA		03/28/2024	7.340	156,675		(60)				259,000	02/06/2024
100147243	CF	HOMESTEAD	FL		03/28/2024	7.868	188,569		(56)				280,000	02/13/2024
100147244		PHILADELPHIA	PA		03/28/2024	8.280	91,377		(27)				120,000	02/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147245		SPRINGFIELD	MA		03/28/2024	8.520	162,562		(67)				202,000	02/15/2024
100147246	CF	TOLEDO	OH		03/28/2024	7.790	101,639		(29)				135,000	02/02/2024
100147247		CALUMET CITY	IL		03/28/2024	8.440	110,314		(36)				158,000	03/04/2024
100147248		LOMBARD	IL		03/28/2024	7.950	327,326		45				460,000	02/15/2024
100147249	CF	OAK LAWN	IL		03/28/2024	7.990	191,473		(78)				270,000	02/05/2024
100147250		CAPE MAY COURT HOUSE	NJ		03/28/2024	7.650	310,890		2,211	316			350,000	02/16/2024
100147251	CF	QUEENS	NY		03/28/2024	7.639	338,428		(118)				610,000	02/12/2024
100147252		PHOENIX	NY		03/28/2024	8.070	147,685		(40)				245,000	02/23/2024
100147254		MATHIS	TX		03/28/2024	7.990	111,415		(37)				170,000	02/12/2024
100147255	CF	COLLEGE PARK	MD		03/28/2024	7.850	252,110		(126)				450,000	02/14/2024
100147256	CF	SILVER SPRING	MD		03/28/2024	7.860	192,744		(100)				580,000	02/14/2024
100147257	CF	CHICAGO	IL		03/28/2024	8.600	240,827		497	61			325,000	02/15/2024
100147258	CF	LAKE WALES	FL		03/28/2024	8.290	197,775		(80)				260,000	02/08/2024
100147259	CF	GROSSE POINTE PARK	MI		03/28/2024	7.950	222,787		(82)				325,000	02/14/2024
100147260	CF	MONTICELLO	NY		03/28/2024	7.730	230,288		(106)				324,000	02/13/2024
100147261	CF	SCRANTON	PA		03/28/2024	8.150	168,821		(46)				240,000	02/26/2024
100147262		MIDDLETOWN	NY		03/28/2024	8.730	267,233		(87)				330,000	02/09/2024
100147263	CF	CAPE CORAL	FL		03/28/2024	7.760	388,905		4,435				540,000	02/06/2024
100147264	CF	BROOKLYN	NY		03/28/2024	7.590	520,446		4,908				995,000	02/27/2024
100147265		HAMPTON	VA		03/28/2024	8.330	138,500		(63)				240,000	02/23/2024
100147266		CHILDS	PA		03/28/2024	7.990	143,635		258				200,000	02/13/2024
100147267		HARRISBURG	PA		03/28/2024	8.110	109,473		(31)				170,000	02/21/2024
100147268	CF	MARIETTA	NY		03/28/2024	7.637	121,628		(53)				200,000	02/06/2024
100147269		FREEPORT	NY		03/28/2024	7.990	284,393		(142)				695,000	02/26/2024
100147270	CF	HAMILTON	NJ		03/28/2024	7.695	75,608		(9)				127,000	02/16/2024
100147271	CF	EAST ORANGE	NJ		03/28/2024	7.720	492,642		(191)				650,000	02/06/2024
100147272		ALBUQUERQUE	NM		03/28/2024	7.760	259,609		(19)				412,000	02/27/2024
100147273	CF	SOMERSET	NJ		03/28/2024	7.660	455,010		(183)				600,000	02/15/2024
100147274		WATERBURY	CT		03/28/2024	8.250	316,628		(86)				400,000	02/22/2024
100147275	CF	PORT CHARLOTTE	FL		03/28/2024	7.750	295,374		(76)				420,000	03/01/2024
100147276		KENNEWICK	WA		03/28/2024	7.657	289,779		(110)				410,000	02/23/2024
100147277	CF	ELIZABETH	NJ		03/28/2024	8.040	425,981		(121)				630,000	03/01/2024
100147278	CF	PORT REPUBLIC	NJ		03/28/2024	7.390	213,346		3,070				295,000	02/20/2024
100147279	CF	BROOKLYN	NY		03/28/2024	7.440	651,761		(189)				1,480,000	02/20/2024
100147280	CF	BETHLEHEM	PA		03/28/2024	7.950	146,161		(60)				192,000	02/16/2024
100147281	CF	BEVERLY	NJ		03/28/2024	7.734	84,924		(31)				153,000	02/09/2024
100147282		WEST BEND	WI		03/28/2024	8.620	991,162		5,582				1,400,000	02/21/2024
100147283	CF	KANSAS CITY	MO		03/28/2024	7.970	79,516		(25)				105,000	02/07/2024
100147284	CF	CICERO	IL		03/28/2024	7.840	184,038		(72)				280,000	02/12/2024
100147285		YOUNGSTOWN	OH		03/28/2024	7.770	123,311		13				187,000	02/14/2024
100147287	CF	DAVENPORT	IA		03/28/2024	7.230	125,554		(8)				170,000	03/01/2024
100147288		NORTH CHESTERFIELD	VA		03/28/2024	8.426	137,375		(69)				305,000	02/16/2024
100147289		CHICAGO	IL		03/28/2024	9.190	489,719		(266)				680,000	02/08/2024
100147290	CF	BIG SPRING	TX		03/28/2024	8.136	139,052		(70)				182,000	12/28/2023
100147292	CF	MONTICELLO	NY		03/28/2024	7.740	162,208		(86)				230,000	02/13/2024
100147293	CF	SAINT JOHNS	FL		03/28/2024	7.270	163,074		(13)				300,000	02/29/2024
100147294		HARTFORD	CT		03/28/2024	7.820	109,296		(37)				185,000	02/16/2024
100147295	CF	SOUTH FALLSBURG	NY		03/28/2024	7.800	213,691		(86)				302,000	02/13/2024
100147296		BROOKLYN	NY		03/28/2024	8.113	642,381		(318)				1,050,000	02/09/2024
100147344	CF	NAPA	CA		05/08/2024	8.500	865,342		(953)				1,101,000	03/22/2024
100147345	CF	PHOENIX	AZ		05/08/2024	8.500	209,060		(303)				245,000	03/21/2024
100147347	CF	TEMPLETON	CA		05/08/2024	7.250	456,820		(294)				1,025,000	03/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147348	CF	THERMAL	CA		05/08/2024	7.000	559,933		(124)				950,000	04/15/2024
100147349	CF	SAN ANTONIO	FL		05/08/2024	7.625	212,011		(131)				322,000	03/27/2024
100147350	CF	PANAMA CITY BEACH	FL		05/08/2024	7.875	347,924		(227)				455,000	04/02/2024
100147352	CF	DENTON	TX		05/08/2024	8.625	297,298		(257)				325,000	03/29/2024
100147353	CF	MARYSVILLE	WA		05/08/2024	7.250	534,879		(149)				820,000	03/29/2024
100147356	CF	ATLANTIC CITY	NJ		05/08/2024	8.875	209,585		(396)				255,000	03/21/2024
100147358	CF	GALVESTON	TX		05/08/2024	8.750	1,499,277		(296)				1,700,000	03/20/2024
100147359	CF	OAK PARK	IL		05/08/2024	8.750	449,881		(158)				500,000	03/28/2024
100147360	CF	VENICE	CA		05/08/2024	7.375	1,561,588		(833)				1,931,500	04/01/2024
100147361	CF	PHOENIX	AZ		05/08/2024	8.500	200,476		(294)				237,000	03/21/2024
100147363	CF	MIAMI	FL		05/08/2024	8.625	746,605		(349)				818,000	03/29/2024
100147364		CHICAGO	IL		05/08/2024	8.625	231,881		(82)				297,000	03/29/2024
100147365	CF	OAKLAND PARK	FL		05/08/2024	8.625	907,750		(434)				994,000	03/21/2024
100147366		BRIGHTON	CO		05/08/2024	8.125	343,591		(91)				445,000	04/11/2024
100147367		SANTA PAULA	CA		05/08/2024	7.750	592,220		(143)				889,000	03/28/2024
100147370	CF	SANDY	UT		05/08/2024	7.375	360,275		(277)				590,000	03/29/2024
100147371		WOODBRIDGE	CA		05/08/2024	7.875	532,683		(147)				690,000	04/02/2024
100147372	CF	VALLEJO	CA		05/08/2024	9.375	705,193		(323)				770,000	03/28/2024
100147373		DELRAY BEACH	FL		05/08/2024	7.625	520,210		49				1,100,000	04/19/2024
100147374	CF	MACHESNEY PARK	IL		05/08/2024	9.500	222,358		(145)				240,000	03/28/2024
100147376	CF	LODI	CA		05/08/2024	7.625	619,516		(312)				767,000	03/22/2024
100147377	CF	PHOENIX	AZ		05/08/2024	7.500	487,660		(165)				610,000	03/26/2024
100147380	CF	HARRISONBURG	VA		05/08/2024	7.750	329,400		(112)				386,000	04/10/2024
100147381	CF	DALLAS	TX		05/08/2024	8.375	520,789		(209)				650,000	03/27/2024
100147383	CF	PITTSBURGH	PA		05/08/2024	8.250	177,554		(217)				225,000	03/22/2024
100147384	CF	KINGMAN	AZ		05/08/2024	8.125	133,540		(182)				215,000	03/29/2024
100147385	CF	MOORESVILLE	NC		05/08/2024	7.750	128,941		(157)				240,000	04/02/2024
100147386	CF	STOCKTON	CA		05/08/2024	8.375	813,819		(559)				992,000	04/01/2024
100147387		DALLAS	TX		05/08/2024	7.625	196,247		19				314,000	04/03/2024
100147388		ATLANTA	GA		05/08/2024	7.500	329,321		(31)				435,000	04/04/2024
100147389	CF	FIREBAUGH	CA		05/08/2024	9.625	312,620		(528)				380,000	04/09/2024
100147390	CF	KANEOHE	HI		05/08/2024	7.625	922,447		(732)				1,530,000	03/28/2024
100147391		TOLEDO	OH		05/08/2024	8.000	153,648		(33)				195,000	03/28/2024
100147392	CF	LAKEWOOD	CO		05/08/2024	7.500	384,409		(195)				505,000	03/27/2024
100147393	CF	TRANQUILLITY	CA		05/08/2024	9.625	217,526		(413)				280,000	04/09/2024
100147394	CF	HALLANDALE	FL		05/08/2024	7.375	262,511		(135)				339,000	03/27/2024
100147395		DACULA	GA		05/08/2024	7.875	230,116		(110)				420,000	03/27/2024
100147397	CF	MERRITT ISLAND	FL		05/08/2024	7.250	210,961		(103)				360,000	04/04/2024
100147398	CF	LOS ANGELES (WOODLAND HILLS AR	CA		05/08/2024	8.250	931,541		(919)				1,120,000	04/01/2024
100147399	CF	BOZEMAN	MT		05/08/2024	7.625	1,176,845		(457)				1,465,000	03/28/2024
100147400	CF	LAGUNA HILLS	CA		05/08/2024	7.250	1,009,121		(290)				1,300,000	04/01/2024
100147401	CF	ZEBULON	GA		05/08/2024	8.750	154,960		(567)				220,000	03/25/2024
100147402	CF	LONG BEACH	CA		05/08/2024	7.625	1,048,665		(497)				1,299,000	04/01/2024
100147403		BAKERSFIELD	CA		05/08/2024	8.500	223,177		(128)				280,000	03/26/2024
100147406		HONOLULU	HI		05/08/2024	8.375	351,521		(186)				532,000	04/02/2024
100147407	CF	HARWOOD HEIGHTS	IL		05/08/2024	8.000	271,236		(239)				408,000	04/15/2024
100147408	CF	TEMECULA	CA		05/08/2024	6.875	800,312		(137)				1,700,000	03/29/2024
100147409		LAKEWOOD	CA		05/08/2024	7.750	416,394		(40)				888,000	03/28/2024
100147410	CF	SILVER SPRING	MD		05/08/2024	8.750	639,770		(495)				775,000	03/29/2024
100147412	CF	CANOGA PARK	CA		05/08/2024	7.500	734,087		(514)				900,000	04/08/2024
100147413	CF	PHILADELPHIA	PA		05/08/2024	8.125	264,790		(286)				365,000	03/29/2024
100147414		SANTA MARIA	CA		05/08/2024	7.625	452,542		(329)				590,000	04/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147415	CF	KATY	TX		05/08/2024	8.875	235,122		(562)				290,000	04/02/2024
100147419	CF	LOS ANGELES	CA		04/03/2024	7.875	2,166,391		(787)				2,900,000	01/31/2024
100147420	CF	HIGHLAND PARK	IL		04/03/2024	8.875	245,313		(160)				320,000	02/23/2024
100147423	CF	SOUTH OZONE PARK	NY		04/03/2024	8.000	608,912		(334)				750,000	02/09/2024
100147426	CF	TOPSHAM	ME		04/03/2024	10.250	341,122		(271)				436,000	01/26/2024
100147428		NEW ORLEANS	LA		04/03/2024	8.875	534,386		(163)				760,500	02/06/2024
100147430		BROOKLYN	NY		04/03/2024	7.875	441,595		(127)				565,000	02/14/2024
100147431	CF	SONOMA	CA		04/03/2024	7.500	722,763		(208)				905,000	02/15/2024
100147433	CF	PALM BAY	FL		04/03/2024	7.875	217,930		(151)				310,000	02/09/2024
100147434	CF	KISSIMMEE	FL		04/03/2024	8.990	139,600		(314)				270,000	02/05/2024
100147435	CF	HIALEAH	FL		04/03/2024	8.875	710,510		(529)				862,000	02/20/2024
100147436	CF	MIDDLETOWN	NJ		04/03/2024	8.875	884,260		(478)				1,086,000	02/09/2024
100147437	CF	PALMETTO BAY	FL		04/03/2024	8.750	1,168,683		(1,364)				1,480,000	02/07/2024
100147438	CF	ORLANDO	FL		04/03/2024	7.875	150,269		(109)				217,000	02/27/2024
100147439		GLENDALE	CA		04/03/2024	7.990	837,184		(149)				1,000,000	02/13/2024
100147440	CF	RUIDOSO	NM		04/03/2024	8.000	473,269		(140)				592,000	02/29/2024
100147441		STATEN ISLAND	NY		04/03/2024	9.125	186,304		(148)				255,000	02/16/2024
100147442	CF	SAN JUAN CAPISTRANO	CA		04/03/2024	8.250	2,438,531		(1,209)				3,010,000	02/22/2024
100147444		PEASTER	TX		04/03/2024	8.250	520,721		(301)				640,000	02/29/2024
100147445	CF	ALPHA	NJ		04/03/2024	8.500	272,651		(229)				330,000	02/27/2024
100147446		MAYS LANDING	NJ		04/03/2024	8.625	158,857		(127)				220,000	02/16/2024
100147447	CF	DORAL	FL		04/03/2024	7.875	601,427		(301)				850,000	02/21/2024
100147449	CF	AUGUSTA	GA		04/03/2024	8.750	147,773		(114)				188,000	02/13/2024
100147451	CF	TAMPA	FL		04/03/2024	9.375	607,577		(322)				772,000	02/13/2024
100147452		CORAL SPRINGS	FL		04/03/2024	7.625	275,798		58				500,000	02/14/2024
100147453	CF	TAMPA	FL		04/03/2024	7.500	1,906,363		(236)				2,762,000	02/21/2024
100147454		DANIA	FL		04/03/2024	8.875	350,208		(286)				485,000	02/09/2024
100147456	CF	ORLANDO	FL		04/03/2024	8.500	248,564		(151)				326,000	02/20/2024
100147457		BRADENTON	FL		04/03/2024	9.500	466,917		(532)				630,000	02/15/2024
100147458	CF	MIAMI GARDENS	FL		04/03/2024	7.750	254,262		(159)				333,000	02/21/2024
100147459		PENSACOLA	FL		04/03/2024	8.750	176,639		(147)				244,000	02/22/2024
100147461	CF	ENGLEWOOD	FL		04/03/2024	7.375	436,465		(106)				550,000	02/27/2024
100147462	CF	COLTON	CA		04/03/2024	8.500	318,367		(435)				770,000	02/16/2024
100147464	CF	BRONX	NY		04/03/2024	7.625	595,333		(334)				735,000	02/16/2024
100147465		BALCH SPRINGS	TX		04/03/2024	7.500	135,784		(39)				232,000	02/20/2024
100147466	CF	KATY	TX		04/03/2024	8.375	285,962		(159)				375,000	02/26/2024
100147467	CF	PATTERSON	CA		04/03/2024	7.125	472,246		(91)				595,000	02/16/2024
100147469	CF	ORLANDO	FL		04/03/2024	8.500	270,430		(252)				331,000	02/28/2024
100147470	CF	BERTHOUD	CO		04/03/2024	7.000	1,006,889		7				2,431,000	02/23/2024
100147474	CF	HACKENSACK	NJ		04/03/2024	8.875	460,232		(325)				565,000	02/29/2024
100147475	CF	BOCA RATON	FL		04/03/2024	7.750	138,464		(91)				180,000	02/20/2024
100147476		SPRING VALLEY	CA		04/03/2024	7.625	471,759		(182)				770,000	02/06/2024
100147478		BUFFALO	NY		04/03/2024	9.250	149,056		(192)				225,000	02/29/2024
100147479	CF	ANTIOCH	CA		04/03/2024	10.625	689,272		(297)				750,000	01/11/2024
100147480		LAS VEGAS	NV		04/03/2024	7.125	534,663		(118)				676,000	02/23/2024
100147482	CF	CHULA VISTA	CA		04/03/2024	7.375	537,484		(128)				678,000	02/26/2024
100147484	CF	PALATINE	IL		04/03/2024	7.875	206,502		(136)				290,000	01/12/2024
100147485	CF	HENDERSON	NV		04/03/2024	7.750	1,344,738		(739)				2,100,000	02/03/2024
100147487	CF	HENDERSON	NV		04/03/2024	7.500	191,005		(88)				490,000	02/05/2024
100147489	CF	ENCINO	CA		04/03/2024	7.750	1,321,318		(212)				1,625,000	01/12/2024
100147490		PLANTATION	FL		04/03/2024	10.000	139,276		(270)				305,000	02/16/2024
100147491	CF	BALTIMORE	MD		04/03/2024	7.875	348,535		(77)				525,000	02/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147492	CF	HARRISON	ID		04/03/2024	7.625	1,169,040		(496)				1,610,000	02/13/2024
100147493	CF	RESEDA	CA		04/03/2024	7.625	383,911		(363)				715,000	02/22/2024
100147495	CF	MIAMI	FL		04/03/2024	7.375	449,127		(132)				600,000	02/23/2024
100147496		ORLANDO	FL		04/03/2024	8.000	197,794		(22)				285,000	02/21/2024
100147497	CF	LOS ANGELES	CA		04/03/2024	8.750	729,746		(715)				1,030,000	02/16/2024
100147498	CF	LAKE MARY	FL		04/03/2024	7.625	301,115		(121)				404,000	02/23/2024
100147499		DEL RIO	TX		04/03/2024	7.875	117,001		(7)				182,000	02/26/2024
100147500		STILLWATER	MN		04/03/2024	8.875	531,020		(343)				650,000	02/21/2024
100147501	CF	PEMBROKE PINES	FL		04/03/2024	7.625	153,469		(37)				220,000	02/29/2024
100147503	CF	CHARLOTTE	NC		04/03/2024	7.500	246,129		(117)				370,000	02/27/2024
100147504	CF	MCKINNEY	TX		04/03/2024	7.250	355,655		(33)				453,000	02/16/2024
100147505	CF	CHARLOTTE	NC		04/03/2024	7.500	246,236		(119)				370,000	02/27/2024
100147507	CF	MARIETTA	GA		04/03/2024	7.875	323,352		(368)				450,000	02/20/2024
100147508		PLEASANT PRAIRIE	WI		04/03/2024	8.375	394,160		380				524,000	02/21/2024
100147509	CF	CHARLOTTE	NC		04/03/2024	7.375	267,891		(62)				400,000	02/27/2024
100147510	CF	LOS ANGELES	CA		04/03/2024	7.875	717,382		(466)				930,000	02/22/2024
100147513	CF	LA QUINTA	CA		04/03/2024	7.875	833,911		(199)				1,046,000	02/12/2024
100147514	CF	GARFIELD HEIGHTS	OH		04/03/2024	7.750	104,813		(58)				138,000	02/23/2024
100147515	CF	TAMPA	FL		04/03/2024	7.875	604,445		(292)				760,000	02/21/2024
100147516	CF	SANTA BARBARA	CA		04/03/2024	7.750	1,256,746		(226)				1,546,000	02/13/2024
100147517	CF	SUNNY ISLES BEACH	FL		04/03/2024	7.750	218,174		(217)				267,000	02/26/2024
100147518	CF	LOS ANGELES	CA		04/03/2024	7.750	1,670,340		(382)				2,040,000	02/13/2024
100147519	CF	WEST PALM BEACH	FL		04/03/2024	7.625	425,032		(234)				560,000	02/22/2024
100147520	CF	CLEVELAND	OH		04/03/2024	8.375	107,672		(149)				145,000	02/27/2024
100147523		CAPE CORAL	FL		04/03/2024	8.750	291,886		(48)				440,000	03/07/2024
100147524		CAPE CORAL	FL		04/03/2024	8.750	292,114		(50)				440,000	03/07/2024
100147526	CF	ESTERO	FL		04/03/2024	7.500	293,741		(49)				375,000	02/28/2024
100147527	CF	MESA	AZ		04/03/2024	7.500	258,404		(52)				334,000	02/23/2024
100147528	CF	DAVIE	FL		04/03/2024	8.250	220,684		(363)				380,000	02/23/2024
100147529	CF	HOMESTEAD	FL		04/03/2024	7.500	225,705		(112)				280,000	02/23/2024
100147533	CF	LAS VEGAS	NV		04/03/2024	7.375	299,822		(14)				382,000	02/14/2024
100147534	CF	LAKE WORTH BEACH	FL		04/03/2024	7.500	379,267		(190)				551,000	02/29/2024
100147539	CF	NAPLES	FL		04/03/2024	9.000	408,986		(389)				498,000	03/04/2024
100147540	CF	MESA	AZ		04/03/2024	7.250	431,651		(100)				580,000	02/23/2024
100147541	CF	MABLETON	GA		04/03/2024	7.875	106,528		(167)				303,000	02/27/2024
100147542	CF	PALM COAST	FL		04/03/2024	7.750	236,432		(178)				375,000	03/01/2024
100147543	CF	LOS ANGELES	CA		04/03/2024	7.000	996,714		(83)				3,325,000	02/29/2024
100147544	CF	SAINT PETERSBURG	FL		04/03/2024	7.875	196,437		(103)				245,000	02/23/2024
100147545	CF	MABLETON	GA		04/03/2024	7.875	106,413		(165)				300,000	02/27/2024
100147546	CF	PUNTA GORDA	FL		04/03/2024	7.875	290,595		(214)				491,000	02/28/2024
100147547	CF	HUNTINGTON BEACH	CA		04/03/2024	7.750	1,687,327		(650)				2,100,000	02/22/2024
100147548	CF	LITHIA SPRINGS	GA		04/03/2024	8.125	387,684		(246)				476,000	03/01/2024
100147549	CF	ORLANDO	FL		04/03/2024	8.375	315,900		(268)				410,000	02/29/2024
100147550	CF	JACKSONVILLE	FL		04/03/2024	9.000	217,507		(311)				300,000	03/04/2024
100147551		NORTH MIAMI	FL		04/03/2024	7.875	223,706		35				327,000	02/21/2024
100147552		ORANGE PARK	FL		04/03/2024	8.375	224,001		(131)				292,500	02/28/2024
100147553		SANDY SPRINGS	GA		04/03/2024	8.875	1,185,646		4,774				1,490,000	02/28/2024
100147554		DELRAY BEACH	FL		04/03/2024	8.250	333,462		(65)				559,000	02/29/2024
100147555	CF	SACRAMENTO	CA		04/03/2024	7.375	753,041		(300)				1,000,000	03/05/2024
100147557	CF	BOCA RATON	FL		04/03/2024	7.875	455,101		(541)				651,000	02/29/2024
100147558		FORT PIERCE	FL		04/03/2024	7.630	96,562		32				125,000	02/29/2024
100147559		DALLAS	GA		04/03/2024	7.875	189,353		(42)				255,000	02/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147561		THOMASVILLE	GA		04/03/2024	7.630	244,581		(23)				342,000	03/04/2024
100147562	CF	GRANBURY	TX		04/03/2024	7.750	688,131		(389)				860,000	03/04/2024
100147563	CF	SAN RAFAEL	CA		04/03/2024	7.750	2,335,336		(1,005)				2,900,000	02/28/2024
100147564	CF	BOYNTON BEACH	FL		04/03/2024	9.250	503,417		(273)				580,000	02/26/2024
100147565	CF	ROYAL PALM BEACH	FL		04/03/2024	7.750	645,537		(351)				837,000	03/07/2024
100147567		LONG GROVE	IL		04/03/2024	8.625	898,600		(31)				1,128,000	02/27/2024
100147568	CF	SHOREHAM	NY		04/03/2024	7.500	430,802		(259)				715,000	02/29/2024
100147569	CF	ORLANDO	FL		04/03/2024	7.500	758,078		(370)				980,000	02/29/2024
100147571	CF	WESTLAKE	FL		04/03/2024	7.625	373,919		(265)				622,000	02/28/2024
100147572	CF	ADAIRSVILLE	GA		04/03/2024	8.125	462,182		(322)				585,000	02/28/2024
100147573	CF	POUGHKEEPSIE	NY		04/03/2024	8.625	342,401		(463)				433,000	02/28/2024
100147581	CF	EAST BOSTON	MA		04/04/2024	7.250	836,599		(217)				1,200,000	03/06/2024
100147583	CF	NIXA	MO		04/04/2024	7.499	234,949		(60)				354,000	03/01/2024
100147585	CF	NIXA	MO		04/04/2024	7.499	234,982		(61)				357,000	03/01/2024
100147586	CF	GOODYEAR	AZ		04/04/2024	7.499	184,774		(52)				633,500	03/11/2024
100147587	CF	RINGGOLD	LA		04/04/2024	7.625	360,582		(87)				550,000	03/07/2024
100147588		BERWYN HEIGHTS	MD		04/04/2024	9.250	297,375		(449)				525,000	02/29/2024
100147589	CF	LOMPOC	CA		04/04/2024	7.499	401,939		(304)				915,000	03/06/2024
100147590		LOS ANGELES	CA		04/04/2024	9.375	316,854		(349)				755,000	03/05/2024
100147591	CF	SHEPHERD	TX		04/04/2024	7.999	181,226		(196)				450,000	03/07/2024
100147592		MADISON	AL		04/04/2024	7.250	216,084		50				295,000	12/29/2023
100147594	CF	HOWEY IN THE HILLS	FL		04/04/2024	7.875	181,495		(240)				265,000	03/06/2024
100147595	CF	GOLDEN BEACH	FL		04/04/2024	7.999	1,532,379		(1,066)				2,800,000	02/13/2024
100147596	CF	DARTMOUTH	MA		04/04/2024	7.250	206,951		(121)				560,000	03/12/2024
100147597		AURORA	IL		04/04/2024	7.750	244,024		(101)				315,000	03/04/2024
100147598	CF	BLOOMINGTON	CA		04/04/2024	7.499	480,363		(153)				640,000	03/05/2024
100147599		(LAKE ARROWHEAD AREA) SKYFORES	CA		04/04/2024	8.875	325,372		(232)				405,000	07/19/2024
100147600	CF	COUGAR	WA		04/04/2024	6.999	499,240		(5)				725,000	03/07/2024
100147602	CF	PHELAN	CA		04/04/2024	6.875	206,679		(8)				515,000	02/29/2024
100147603		LOS ANGELES	CA		04/04/2024	8.499	1,009,457		(366)				1,200,000	07/19/2024
100147604	CF	OWASSO	OK		04/04/2024	6.750	268,263		79				352,000	02/12/2024
100147605		BARNEGAT	NJ		04/04/2024	8.375	197,120		(179)				56,000	12/02/2024
100147606		LA PUENTE	CA		04/04/2024	10.499	413,883		(450)				540,000	03/01/2024
100147607	CF	LAKE PARK	GA		04/04/2024	8.375	218,859		(155)				254,000	03/19/2024
100147608	CF	NUEVO	CA		04/04/2024	8.999	138,241		(32)				520,000	03/04/2024
100147611	CF	RUNNINGS SPRINGS	CA		04/04/2024	7.250	221,174		(46)				278,000	03/08/2024
100147613	CF	MERCED	CA		04/04/2024	7.999	150,928		(32)				345,000	03/07/2024
100147614	CF	CAYCE	SC		04/04/2024	7.999	306,227		(203)				400,000	03/05/2024
100147615		SEAGOVILLE	TX		04/04/2024	9.250	163,497		(204)				235,000	02/28/2024
100147616	CF	CAYCE	SC		04/04/2024	7.999	329,559		(225)				430,000	03/05/2024
100147618		NORTH PROVIDENCE	RI		04/04/2024	10.999	345,842		(332)				410,000	03/12/2024
100147619	CF	CAYCE	SC		04/04/2024	7.999	308,653		(61)				420,000	03/05/2024
100147620		BANNING	CA		04/04/2024	7.625	230,659		(43)				283,000	03/01/2024
100147621	CF	SHADYSIDE	OH		04/04/2024	7.999	102,983		(57)				145,100	03/08/2024
100147622	CF	PANAMA CITY	FL		04/04/2024	6.999	182,555		39				258,000	03/07/2024
100147623	CF	SAN MARINO	CA		04/04/2024	7.499	3,007,168		(1,069)				3,800,000	03/12/2024
100147624	CF	LOS ANGELES	CA		04/04/2024	7.999	794,057		(483)				1,200,000	03/08/2024
100147625	CF	MARIPOSA	CA		04/04/2024	7.875	260,140		(250)				318,000	03/05/2024
100147626	CF	WHITTIER	CA		04/04/2024	9.125	709,631		(340)				775,000	03/06/2024
100147627		REDWOOD CITY	CA		04/04/2024	7.375	563,350		(144)				1,425,000	03/01/2024
100147628		KIHEI	HI		04/04/2024	6.999	484,300		75				700,000	03/01/2024
100147629		KIHEI	HI		04/04/2024	6.999	442,493		81				600,000	02/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147630		TAMPA	FL		04/04/2024	7.999	294,900		(213)				365,000	03/15/2024
100147631	CF	FORT WORTH	TX		04/04/2024	9.250	288,274		(195)				345,000	03/04/2024
100147632	CF	LA PUENTE	CA		04/04/2024	8.875	611,640		(193)				800,000	03/04/2024
100147633	CF	HESPERIA	CA		04/04/2024	7.750	283,894		(235)				425,000	03/05/2024
100147634	CF	CORNELIUS	OR		04/04/2024	8.999	601,212		(420)				735,000	03/05/2024
100147637	CF	DALLAS	TX		04/04/2024	7.375	251,563		(82)				360,000	03/08/2024
100147639	CF	RICHMOND	CA		04/04/2024	9.499	486,224		(265)				600,000	03/06/2024
100147641		NORMAN	OK		04/04/2024	8.499	129,087		(94)				175,000	03/14/2024
100147642	CF	MIDDLE RIVER	MD		04/04/2024	9.999	171,983		(223)				225,000	03/04/2024
100147643	CF	LAS VEGAS	NV		04/04/2024	6.999	301,479		(32)				420,000	03/08/2024
100147644	CF	OAK LAWN	IL		04/04/2024	8.875	149,346		(133)				169,000	03/08/2024
100147645	CF	BALTIMORE	MD		04/04/2024	7.625	162,563		(79)				235,000	03/08/2024
100147646		TORRANCE	CA		04/04/2024	7.125	307,553		12				480,000	03/12/2024
100147648		PITTSBURGH	PA		04/04/2024	8.125	129,460		(59)				162,000	03/08/2024
100147649	CF	TAMARAC	FL		04/04/2024	8.375	304,381		(300)				390,000	03/04/2024
100147652	CF	LITCHFIELD PARK	AZ		04/04/2024	6.999	205,542		(20)				1,310,000	03/05/2024
100147653		SHEBOYGAN	WI		04/04/2024	9.375	132,012		(145)				220,000	03/07/2024
100147654	CF	MIAMI	FL		04/04/2024	6.999	550,181		(12)				760,000	03/08/2024
100147655	CF	EVERETT	WA		04/04/2024	8.499	554,983		(415)				830,000	03/13/2024
100147656	CF	PARADISE VALLEY	AZ		04/04/2024	7.499	258,523		(50)				3,400,000	03/14/2024
100147657		WILMINGTON	CA		04/04/2024	7.999	590,737		(125)				770,000	02/29/2024
100147658		STOCKBRIDGE	GA		04/04/2024	8.250	206,846		(76)				274,000	03/15/2024
100147660	CF	TAMPA	FL		04/04/2024	7.999	1,207,004		(451)				1,500,000	03/06/2024
100147661	CF	SANTA FE	NM		04/04/2024	7.250	757,582		(176)				1,235,000	03/01/2024
100147662	CF	PEYTON	CO		04/04/2024	9.875	429,893		(219)				496,000	03/08/2024
100147663	CF	CHICAGO	IL		04/04/2024	8.999	391,683		(35)				500,000	03/18/2024
100147664	CF	HENDERSON	NV		04/04/2024	8.999	486,764		(360)				585,000	03/12/2024
100147665	CF	KIMBERLY	ID		04/04/2024	7.499	411,835		(101)				595,000	03/14/2024
100147666	CF	SAN DIEGO	CA		04/04/2024	7.125	631,896		(242)				1,158,000	03/12/2024
100147667		PORTLAND	TN		04/04/2024	7.499	284,535		60				365,000	03/11/2024
100147668	CF	LAS VEGAS	NV		04/04/2024	7.999	1,707,886		(992)				2,400,000	03/18/2024
100147669	CF	PLEASANTON	CA		04/04/2024	7.499	381,094		(19)				515,000	03/07/2024
100147670	CF	KISSIMMEE	FL		04/04/2024	6.999	460,522		(5)				586,000	03/08/2024
100147672	CF	HOUSTON	TX		04/04/2024	8.999	181,618		(183)				220,000	03/14/2024
100147674	CF	JOLIET	IL		04/04/2024	7.499	216,758		(51)				290,000	03/15/2024
100147675	CF	SEGUIN	TX		04/04/2024	7.750	139,257		(95)				195,000	03/18/2024
100147676		MOUNTAIN HOME	ID		04/04/2024	6.750	145,107		46				255,000	03/05/2024
100147678		CARSON	CA		04/04/2024	6.999	423,248		(53)				825,000	03/06/2024
100147679	CF	ROCKVILLE	MD		04/04/2024	8.999	437,625		(114)				560,000	03/12/2024
100147680		NORFOLK	VA		04/04/2024	8.375	207,014		(105)				255,000	03/06/2024
100147681	CF	JACKSONVILLE	FL		04/04/2024	6.875	501,944		263				771,000	02/28/2024
100147683	CF	LA VERNE	CA		04/04/2024	9.250	1,239,008		(751)				1,350,000	03/14/2024
100147684	CF	LAS VEGAS	NV		04/04/2024	6.499	342,244		151				445,000	03/12/2024
100147685	CF	GREELEY	CO		04/04/2024	7.375	304,508		(193)				612,000	03/08/2024
100147686		NASHVILLE	TN		04/04/2024	7.625	1,441,214		46				1,940,000	03/19/2024
100147687	CF	CALUMET CITY	IL		04/04/2024	8.375	108,687		(29)				155,000	03/15/2024
100147688	CF	KANSAS CITY	MO		04/04/2024	8.750	118,454		(204)				168,000	03/11/2024
100147689		LA PORTE	TX		04/04/2024	8.999	149,572		(205)				236,000	03/01/2024
100147690	CF	ALBUQUERQUE	NM		04/05/2024	9.375	257,249		(450)				537,000	03/19/2024
100147692	CF	MOORESTOWN	NJ		04/05/2024	9.625	265,281		(128)				325,000	03/15/2024
100147693	CF	MADERA	CA		04/05/2024	10.125	313,950		(82)				415,000	03/06/2024
100147694		GATLINBURG	TN		04/05/2024	9.875	924,556		(188)				1,300,000	03/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147695	CF	TAMPA	FL		04/05/2024	10.625	229,755		(282)				410,000	03/18/2024
100147696	CF	BRIGHTON	CO		04/05/2024	10.375	546,804		(198)				770,000	03/15/2024
100147697		AURORA	CO		04/05/2024	9.375	150,621		(36)				430,000	03/21/2024
100147700	CF	ALVIN	TX		04/05/2024	9.125	127,998		(23)				189,000	03/05/2024
100147704	CF	GARDEN GROVE	CA		04/05/2024	7.000	813,459		(164)				1,640,000	02/28/2024
100147705	CF	FORT WORTH	TX		04/05/2024	7.875	284,920		(212)				355,000	03/08/2024
100147706	CF	PARKER	TX		04/05/2024	7.750	549,680		(500)				1,320,000	03/04/2024
100147708	CF	WESTLAKE	TX		04/05/2024	8.125	2,045,273		(1,494)				2,850,000	03/04/2024
100147709	CF	FAIRFIELD	CA		04/05/2024	8.125	194,893		(173)				255,000	02/26/2024
100147710		DENVER	CO		04/05/2024	8.375	239,433		(157)				355,000	02/28/2024
100147711	CF	LAWRENCEVILLE	GA		04/05/2024	6.875	224,181		(33)				377,000	02/29/2024
100147712	CF	ROSENBERG	TX		04/05/2024	8.000	239,803		(290)				305,000	03/07/2024
100147713	CF	BRADENTON	FL		04/05/2024	7.625	272,333		(258)				440,000	02/28/2024
100147714	CF	DURHAM	NC		04/05/2024	7.250	325,856		(152)				453,000	02/29/2024
100147715	CF	HOMETOWN	IL		04/05/2024	7.625	170,494		(46)				244,000	03/01/2024
100147717	CF	COLORADO SPRINGS	CO		04/05/2024	7.375	431,586		(144)				550,000	03/01/2024
100147718	CF	MORENO VALLEY	CA		04/05/2024	8.125	516,298		(220)				640,000	02/29/2024
100147719		CONROE	TX		04/05/2024	7.500	269,999		(105)				390,000	02/28/2024
100147720	CF	LOMPOC	CA		04/05/2024	7.250	690,171		(188)				865,000	03/06/2024
100147721	CF	WESTMINSTER	CA		04/05/2024	7.250	1,101,549		(301)				1,400,000	03/05/2024
100147722	CF	POWDER SPRINGS	GA		04/05/2024	7.000	212,862		(56)				433,000	03/12/2024
100147723	CF	SANTA CLARITA	CA		04/05/2024	7.375	372,569		(145)				495,000	03/05/2024
100147724	CF	ARLINGTON	TX		04/05/2024	8.125	289,547		(282)				372,000	03/08/2024
100147725	CF	SALINAS	CA		04/05/2024	8.750	504,875		(365)				701,000	03/08/2024
100147726	CF	FRESNO	CA		04/05/2024	8.250	457,461		(293)				599,000	11/01/2023
100147727	CF	VENICE	CA		04/05/2024	8.250	3,476,541		(927)				5,350,000	01/26/2024
100147729	CF	LEWISVILLE	TX		04/05/2024	10.250	355,995		(54)				400,000	12/27/2023
100147731	CF	WINCHESTER	CA		04/08/2024	7.499	650,022		(319)				860,000	02/16/2024
100147732	CF	CREST HILL	IL		04/08/2024	7.625	426,283		(211)				565,000	02/20/2024
100147733	CF	APEX	NC		04/08/2024	6.999	534,990		(106)				720,000	02/15/2024
100147734	CF	GOULDSBORO	PA		04/08/2024	7.499	253,451		(165)				350,000	02/23/2024
100147735	CF	KAILUA-KONA	HI		04/08/2024	7.124	562,146		(145)				755,000	02/22/2024
100147736	CF	MIAMI	FL		04/08/2024	7.625	471,048		(197)				630,000	02/14/2024
100147737	CF	BROOMFIELD	CO		04/08/2024	6.625	288,410		(1)				454,000	02/16/2024
100147738	CF	BRIGHTON	MI		04/08/2024	6.999	227,954		(103)				473,000	02/15/2024
100147739	CF	TAMPA	FL		04/08/2024	7.625	552,186		(80)				700,000	02/23/2024
100147740	CF	NAPLES	FL		04/08/2024	6.624	707,836		(31)				1,100,000	02/15/2024
100147741	CF	CLIFTON	NJ		04/08/2024	7.499	500,365		(120)				670,000	02/15/2024
100147742	CF	PITTSBURGH	PA		04/08/2024	7.124	255,938		(91)				357,000	02/23/2024
100147744	CF	EDINBURG	TX		04/08/2024	6.499	372,735		56				515,000	02/16/2024
100147745	CF	RIVERVIEW	FL		04/08/2024	7.124	273,992		27				350,000	02/14/2024
100147746	CF	LAS VEGAS	NV		04/08/2024	6.875	522,463		(70)				740,000	02/22/2024
100147747	CF	GLENDALE	AZ		04/08/2024	7.499	566,224		(108)				760,000	02/13/2024
100147748	CF	LAKEWOOD	NJ		04/08/2024	6.124	579,160		199				800,000	02/27/2024
100147749	CF	HUTTO	TX		04/08/2024	7.124	247,275		(137)				368,000	02/21/2024
100147750	CF	ROSEBURG	OR		04/08/2024	7.625	257,733		(87)				330,000	02/21/2024
100147752	CF	CROWLEY	TX		04/08/2024	7.624	240,793		(149)				335,000	02/22/2024
100147753	CF	LAS VEGAS	NV		04/08/2024	7.625	216,933		(9)				285,000	02/14/2024
100147755	CF	AVONDALE	AZ		04/08/2024	6.999	270,703		(19)				391,000	02/23/2024
100147756	CF	DAHLONEGA	GA		04/08/2024	7.499	255,901		(119)				340,000	02/26/2024
100147758	CF	MANCHESTER	NH		04/08/2024	7.500	274,749		(33)				352,000	02/23/2024
100147759	CF	DAYTONA BEACH	FL		04/08/2024	7.625	423,413		(231)				605,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147760	CF	ST. PETERSBURG	FL		04/08/2024	7.124	251,730		(18)				335,000	02/23/2024
100147761	CF	GILBERT	AZ		04/08/2024	6.375	268,931		16				430,000	02/16/2024
100147762	CF	WEAVERVILLE	NC		04/08/2024	7.124	294,371		(101)				397,000	02/26/2024
100147763	CF	HUTTO	TX		04/08/2024	6.624	294,335		(14)				400,000	02/23/2024
100147764	CF	SAVANNAH	GA		04/08/2024	7.500	342,598		(178)				500,000	02/23/2024
100147765	CF	COSTA MESA	CA		04/08/2024	7.125	473,155		(156)				635,000	02/15/2024
100147766	CF	MCKINNEY	TX		04/08/2024	6.624	275,090		(29)				372,000	02/16/2024
100147767	CF	SEVIERVILLE	TN		04/08/2024	6.624	313,659		56				415,000	02/26/2024
100147768	CF	LAS VEGAS	NV		04/08/2024	6.999	285,858		(87)				390,000	02/23/2024
100147769	CF	PHILADELPHIA	PA		04/08/2024	7.625	267,930		(119)				360,000	02/27/2024
100147770	CF	WEST LINN	OR		04/08/2024	6.999	1,090,070		(226)				1,465,500	02/21/2024
100147771	CF	BOTHELL	WA		04/08/2024	7.624	765,559		(358)				1,240,000	02/05/2024
100147772	CF	MURFREESBORO	TN		04/08/2024	7.625	276,846		(164)				366,000	02/23/2024
100147773	CF	LAWRENCEVILLE	GA		04/08/2024	6.624	264,885		(30)				372,000	02/20/2024
100147774	CF	CHAPEL HILL	NC		04/08/2024	7.124	250,556		(77)				435,000	02/26/2024
100147775	CF	SAVANNAH	GA		04/08/2024	6.624	200,119		51				282,000	02/28/2024
100147776	CF	WALDEN	TX		04/08/2024	6.124	248,231		82				347,000	02/26/2024
100147777	CF	AURORA	CO		04/08/2024	7.124	309,658		(79)				415,000	02/27/2024
100147778	CF	VIRGINIA BEACH	VA		04/08/2024	6.999	338,191		(61)				505,000	02/27/2024
100147779	CF	HAMPTON	VA		04/08/2024	6.624	225,250		25				310,000	02/16/2024
100147780	CF	COLONIAL BEACH	VA		04/08/2024	6.999	288,039		34				393,000	02/21/2024
100147783	CF	NORFOLK	VA		04/08/2024	7.375	292,578		(150)				387,000	02/01/2024
100147784	CF	LAS VEGAS	NV		04/08/2024	7.500	465,746		(210)				650,000	02/12/2024
100147786	CF	CHARLOTTE	NC		04/08/2024	6.624	237,201		42				325,000	02/27/2024
100147787	CF	OMAHA	NE		04/08/2024	7.625	265,032		(105)				330,000	02/02/2024
100147788	CF	AVONDALE	AZ		04/08/2024	7.124	258,195		50				354,000	02/16/2024
100147789	CF	NORTH CHESTERFIELD	VA		04/08/2024	6.999	205,965		40				282,000	02/21/2024
100147790	CF	MONROVIA	CA		04/08/2024	7.125	571,617		(247)				849,000	01/30/2024
100147791	CF	ALHAMBRA	CA		04/08/2024	7.125	631,159		(271)				900,000	01/30/2024
100147792	CF	SUWANEE	GA		04/08/2024	7.125	529,067		(185)				716,000	02/12/2024
100147793	CF	PLYMOUTH	MN		04/08/2024	7.500	182,386		(197)				370,000	02/16/2024
100147794	CF	LA MESA	CA		04/08/2024	7.625	527,581		(143)				705,000	02/02/2024
100147795	CF	CAMP HILL	PA		04/08/2024	6.625	264,196		(32)				358,000	02/12/2024
100147797	CF	HOUSTON	TX		04/08/2024	7.125	284,376		(73)				385,000	01/26/2024
100147798	CF	BAKERSFIELD	CA		04/08/2024	8.125	282,141		(177)				381,500	02/03/2024
100147799	CF	KELLOGG	ID		04/08/2024	8.125	228,001		(76)				350,000	01/31/2024
100147800	CF	MELISSA	TX		04/08/2024	6.990	306,140		(6)				391,000	02/20/2024
100147801	CF	PHILADELPHIA	PA		04/08/2024	6.990	410,676		(99)				577,000	02/12/2024
100147802	CF	SCOTTSDALE	AZ		04/08/2024	7.500	570,806		(284)				800,000	02/07/2024
100147803	CF	CORVALLIS	OR		04/08/2024	7.500	185,529		(517)				565,000	02/05/2024
100147804	CF	ALVO	NE		04/08/2024	7.625	232,099		(86)				315,000	02/07/2024
100147805	CF	VAN ALSTYNE	TX		04/08/2024	6.875	254,901		(63)				345,000	02/09/2024
100147806	CF	HEMET	CA		04/08/2024	6.875	326,372		(56)				440,000	01/22/2024
100147807	CF	MURFREESBORO	TN		04/08/2024	7.125	335,947		(50)				427,000	02/05/2024
100147808	CF	SANDPOINT	ID		04/08/2024	7.500	428,224		(156)				570,000	02/06/2024
100147809	CF	AUSTIN	TX		04/08/2024	8.000	661,499		(228)				827,000	01/29/2024
100147810	CF	WOODRUFF	SC		04/08/2024	6.875	212,743		(26)				315,000	02/20/2024
100147811	CF	WILLIAMSBURG	VA		04/08/2024	7.000	298,092		(78)				400,000	02/06/2024
100147812	CF	RARITAN	NJ		04/08/2024	7.125	491,618		(110)				660,000	02/13/2024
100147814	CF	COLLINGSWOOD	NJ		04/08/2024	7.125	258,764		(95)				350,000	02/15/2024
100147815	CF	OCEAN ISLE BEACH	NC		04/08/2024	7.625	644,866		(283)				861,000	02/07/2024
100147816	CF	LA PUENTE	CA		04/08/2024	6.990	481,936		(182)				690,000	01/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147817	CF	PORTLAND	OR		04/08/2024	7.500	476,923		(176)				680,000	02/13/2024
100147818	CF	AUSTIN	TX		04/08/2024	6.990	328,704		(68)				475,000	02/16/2024
100147819	CF	COROLLA	NC		04/08/2024	6.500	447,583		(29)				660,000	02/08/2024
100147820	CF	FERRIS	TX		04/08/2024	6.990	286,656		(86)				403,000	02/16/2024
100147821	CF	ALPHARETTA	GA		04/08/2024	7.500	395,867		(174)				540,000	02/07/2024
100147822	CF	EDGEWOOD	WA		04/08/2024	7.000	542,315		(203)				775,000	02/08/2024
100147823	CF	SAN ANTONIO	TX		04/08/2024	7.625	244,341		(21)				330,000	12/13/2023
100147824	CF	GLASSBORO	NJ		04/08/2024	7.125	223,394		(47)				305,000	02/09/2024
100147825	CF	NORTH LAS VEGAS	NV		04/08/2024	6.875	164,577		(23)				330,000	02/08/2024
100147826	CF	HOUSTON	TX		04/08/2024	6.625	431,058		(38)				630,000	02/12/2024
100147827	CF	RANCHO CORDOVA	CA		04/08/2024	6.990	459,630		(123)				620,000	02/08/2024
100147828	CF	KENT	WA		04/08/2024	7.125	425,608		(115)				570,000	02/08/2024
100147831	CF	BRADENTON	FL		04/08/2024	7.125	479,368		(54)				615,000	12/21/2023
100147832	CF	STERLING	VA		04/08/2024	6.990	356,281		(120)				510,000	02/15/2024
100147833	CF	STOCKTON	CA		04/08/2024	6.990	364,062		(140)				520,000	02/03/2024
100147834	CF	LAS VEGAS	NV		04/08/2024	7.500	235,336		(157)				350,000	01/12/2024
100147837	CF	ARLINGTON	VA		04/08/2024	7.125	385,891		(161)				560,000	02/16/2024
100147838	CF	RINCON	GA		04/08/2024	7.125	260,909		(101)				350,000	02/12/2024
100147840	CF	ROCKVILLE	MD		04/08/2024	6.990	402,153		(92)				560,000	02/14/2024
100147841	CF	MCKINNEY	TX		04/08/2024	7.000	335,311		(116)				483,000	01/19/2024
100147842	CF	SAINT CHARLES	MO		04/08/2024	8.125	285,330		(84)				381,000	02/16/2024
100147844	CF	SARASOTA	FL		04/08/2024	7.625	363,950		(203)				523,000	02/16/2024
100147845	CF	PROVIDENCE VILLAGE	TX		04/08/2024	7.000	251,037		(80)				350,000	01/18/2024
100147846	CF	MELISSA	TX		04/08/2024	6.624	329,207		(50)				494,000	02/08/2024
100147847	CF	ROGERS	AR		04/08/2024	7.000	343,006		(87)				460,000	02/05/2024
100147848	CF	WESTMINSTER	CA		04/08/2024	7.000	667,519		(173)				895,000	02/06/2024
100147849	CF	CASA GRANDE	AZ		04/08/2024	5.375	269,537		307				402,000	01/23/2024
100147850	CF	SAN ANTONIO	TX		04/08/2024	6.990	298,480		(7)				385,000	12/27/2023
100147851	CF	BREMERTON	WA		04/08/2024	7.500	285,470		(14)				387,000	02/12/2024
100147852	CF	THOUSAND OAKS	CA		04/08/2024	7.625	382,855		(67)				515,000	01/25/2024
100147853	CF	DURHAM	NC		04/08/2024	6.990	283,485		(82)				405,000	01/31/2024
100147854	CF	GLASSBORO	NJ		04/08/2024	7.375	309,696		(144)				412,000	01/23/2024
100147855	CF	GLASSBORO	NJ		04/08/2024	7.250	294,012		(94)				400,000	01/23/2024
100147856	CF	FORT WORTH	TX		04/08/2024	5.750	263,571		212				395,000	01/19/2024
100147857	CF	PINGREE GROVE	IL		04/08/2024	5.500	202,304		294				281,000	01/19/2024
100147858	CF	ODESSA	TX		04/08/2024	7.000	160,834		(6)				310,000	01/31/2024
100147859	CF	BLOOMINGDALE	GA		04/08/2024	6.500	282,031		14				387,000	01/19/2024
100147861	CF	WESTAMPTON	NJ		04/08/2024	6.500	288,507		10				394,000	01/23/2024
100147862	CF	HENDERSON	NV		04/08/2024	6.500	240,507		64				350,000	01/18/2024
100147863	CF	DALLAS	GA		04/08/2024	5.500	242,156		232				350,000	01/23/2024
100147864	CF	ARGYLE	TX		04/08/2024	5.625	301,630		265				457,000	01/23/2024
100147865	CF	WOODBURY	MN		04/08/2024	5.625	263,355		234				392,000	01/22/2024
100147866	CF	ROSENBERG	TX		04/08/2024	5.750	215,758		200				321,000	01/23/2024
100147867	CF	WOODBURY	MN		04/08/2024	5.625	263,355		234				397,000	01/22/2024
100147868	CF	WOODBURY	MN		04/08/2024	5.750	269,442		197				385,000	01/22/2024
100147869	CF	MERCED	CA		04/08/2024	5.750	305,603		226				433,000	01/19/2024
100147870	CF	KENT	WA		04/08/2024	7.000	510,172		(148)				685,000	01/16/2024
100147871	CF	LEHIGH ACRES	FL		04/08/2024	6.875	252,742		(59)				341,000	01/24/2024
100147872	CF	STEPHENS CITY	VA		04/08/2024	6.500	289,656		15				400,000	01/25/2024
100147873	CF	STEPHENS CITY	VA		04/08/2024	6.500	289,301		23				398,000	01/25/2024
100147874	CF	RICHMOND HILL	GA		04/08/2024	5.750	298,503		220				435,000	01/25/2024
100147875	CF	FORT WORTH	TX		04/08/2024	6.500	290,801		15				420,000	01/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147876	CF	BLOOMINGDALE	GA		04/08/2024	5.750	220,110		184				317,000	01/25/2024
100147877	CF	CONWAY	SC		04/08/2024	6.500	289,126		5				409,000	01/22/2024
100147879	CF	SPARKS	NV		04/08/2024	5.625	328,726		265				474,000	01/23/2024
100147880	CF	MADERA	CA		04/08/2024	6.750	310,351		(19)				421,000	01/23/2024
100147881	CF	TROUTMAN	NC		04/08/2024	6.500	279,002		(1)				400,000	01/25/2024
100147882	CF	RENO	NV		04/08/2024	6.375	358,486		34				525,000	01/25/2024
100147883	CF	PRINCETON	TX		04/08/2024	5.500	223,212		257				320,000	01/26/2024
100147884	CF	FRESNO	TX		04/08/2024	5.750	219,846		302				308,000	01/26/2024
100147885	CF	PRINCETON	TX		04/08/2024	6.500	248,743		30				363,000	01/26/2024
100147886	CF	TROUTMAN	NC		04/08/2024	6.500	277,572		(1)				414,000	01/25/2024
100147887	CF	PROVO	UT		04/08/2024	5.500	247,442		305				365,000	01/24/2024
100147888	CF	PINGREE GROVE	IL		04/08/2024	5.500	221,812		255				318,000	01/25/2024
100147889	CF	WESLEY CHAPEL	FL		04/08/2024	7.625	295,800		(67)				399,000	01/29/2024
100147890	CF	MERCED	CA		04/08/2024	5.750	350,815		381				481,000	01/25/2024
100147891	CF	PRINCETON	TX		04/08/2024	5.500	222,301		256				320,000	01/26/2024
100147893	CF	RICHMOND	TX		04/08/2024	5.750	199,790		175				294,000	01/29/2024
100147894	CF	STEPHENS CITY	VA		04/08/2024	6.500	311,493		3				425,000	01/29/2024
100147895	CF	POOLER	GA		04/08/2024	5.750	259,436		198				383,000	01/29/2024
100147896	CF	FORT WORTH	TX		04/08/2024	5.500	236,838		293				345,000	01/26/2024
100147897	CF	LA PLATA	MD		04/08/2024	5.500	313,932		302				446,000	01/29/2024
100147898	CF	RICHMOND HILL	GA		04/08/2024	6.500	297,535		3				407,000	01/29/2024
100147899	CF	NEW PALESTINE	IN		04/08/2024	5.250	255,001		423				350,000	01/29/2024
100147900	CF	COLLEGE STATION	TX		04/08/2024	5.250	193,958		281				295,000	01/30/2024
100147901	CF	FORT WORTH	TX		04/08/2024	6.500	251,148		(11)				349,000	01/26/2024
100147902	CF	SAN MARCOS	TX		04/08/2024	5.500	206,768		236				302,000	01/30/2024
100147903	CF	SPOKANE	WA		04/08/2024	5.500	299,561		363				434,000	01/26/2024
100147904	CF	RICHMOND	VA		04/08/2024	7.625	351,245		(198)				536,000	02/09/2024
100147906	CF	FARMINGTON	AR		04/08/2024	6.500	233,894		48				329,000	01/31/2024
100147907	CF	DENVER	CO		04/08/2024	7.125	469,245		(103)				630,000	02/01/2024
100147908	CF	ROSEVILLE	CA		04/08/2024	5.750	317,455		234				455,000	01/31/2024
100147909	CF	FORT WORTH	TX		04/08/2024	5.750	273,016		216				399,000	01/31/2024
100147910	CF	POOLER	GA		04/08/2024	6.625	277,436		109				384,000	01/30/2024
100147911	CF	INGRAM	TX		04/08/2024	6.990	259,607		(81)				351,000	02/13/2024
100147912	CF	HOUSTON	TX		04/08/2024	6.625	249,947		117				328,000	01/29/2024
100147913	CF	BENTONVILLE	AR		04/08/2024	7.000	199,111		25				255,800	01/31/2024
100147914	CF	GLASTONBURY	CT		04/08/2024	7.125	200,786		(40)				270,000	02/05/2024
100147915	CF	FAYETTEVILLE	AR		04/08/2024	6.875	495,886		(61)				685,000	01/31/2024
100147916	CF	DEPOE BAY	OR		04/08/2024	7.125	222,830		(46)				315,000	01/29/2024
100147918	CF	PALM COAST	FL		04/08/2024	7.500	250,073		(20)				325,000	01/25/2024
100147919	CF	GARFIELD	NJ		04/08/2024	6.625	475,073		9				646,000	02/02/2024
100147920	CF	DURHAM	NC		04/08/2024	7.125	99,639		(127)		(10)		317,000	02/06/2024
100147921	CF	ACWORTH	GA		04/08/2024	6.480	274,230		3				380,000	01/31/2024
100147922	CF	RICHARDSON	TX		04/08/2024	7.375	475,145		(218)				630,000	02/07/2024
100147923	CF	GOWEN	MI		04/08/2024	6.125	333,366		79				500,000	01/31/2024
100147924	CF	LAKEMONT	GA		04/08/2024	7.125	264,667		(5)				425,000	01/22/2024
100147925	CF	WESTON	TX		04/08/2024	6.500	301,641		(16)				439,000	01/30/2024
100147926	CF	LAS VEGAS	NV		04/08/2024	7.000	296,652		(41)				436,000	02/01/2024
100147927	CF	WESTON	TX		04/08/2024	6.500	330,170		4				455,000	02/02/2024
100147928	CF	OCALA	FL		04/08/2024	5.375	236,600		269				340,000	01/24/2024
100147929	CF	HAMPTON	GA		04/08/2024	5.990	256,624		180				375,000	01/31/2024
100147930	CF	WOODBURY	MN		04/08/2024	6.250	254,223		353				443,000	01/30/2024
100147931	CF	RALEIGH	NC		04/08/2024	6.375	260,215		97				350,000	01/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147932	CF	CARVER	MN		04/08/2024	6.250	244,749		123				340,000	01/31/2024
100147933	CF	ATHENS	AL		04/08/2024	5.875	203,664		131				310,000	01/31/2024
100147934	CF	NORTH LAS VEGAS	NV		04/08/2024	5.375	300,449		342				435,000	01/30/2024
100147935	CF	SOUTH LAKE TAHOE	CA		04/08/2024	6.990	340,197		(330)				754,000	02/01/2024
100147936	CF	OCALA	FL		04/08/2024	6.000	203,813		99				284,000	02/06/2024
100147937	CF	CENTER VALLEY	PA		04/08/2024	5.875	178,634		152				337,000	02/07/2024
100147938	CF	BIRMINGHAM	MI		04/08/2024	6.990	353,159		(83)				475,000	02/02/2024
100147939	CF	GOOSE CREEK	SC		04/08/2024	7.375	257,945		(71)				355,000	02/05/2024
100147941	CF	BELGRADE	MT		04/08/2024	6.624	363,207		(58)				525,000	02/08/2024
100147942	CF	ANNA	TX		04/08/2024	7.125	257,283		(99)				358,517	02/05/2024
100147943	CF	SOMERVILLE	TN		04/08/2024	6.375	220,886		104				315,000	02/02/2024
100147945	CF	FRESNO	CA		04/08/2024	6.125	263,737		63				415,000	02/01/2024
100147946	CF	FLORENCE	AZ		04/08/2024	6.990	297,937		(85)				399,000	01/31/2024
100147947	CF	ANTIOCH	CA		04/08/2024	7.375	312,508		(33)				415,000	02/07/2024
100147948	CF	VAN ALSTYNE	TX		04/08/2024	6.990	264,697		(84)				367,000	02/12/2024
100147949	CF	ANNA	TX		04/08/2024	7.625	336,162		(110)				436,000	02/07/2024
100147950	CF	GREER	SC		04/08/2024	6.625	249,554		(9)				355,000	01/31/2024
100147951	CF	LAS VEGAS	NV		04/08/2024	7.125	308,641		(128)				440,000	02/01/2024
100147954	CF	ANKENY	IA		04/08/2024	7.125	269,481		(88)				360,000	02/09/2024
100147955	CF	FORT COLLINS	CO		04/08/2024	7.500	315,018		(112)	(2)			465,000	02/12/2024
100147957	CF	SYLVA	NC		04/08/2024	7.125	341,317		(140)				518,000	02/13/2024
100147958	CF	FORNEY	TX		04/08/2024	7.000	256,425		(62)				345,000	02/09/2024
100147959	CF	MERCED	CA		04/08/2024	7.625	265,926		(156)				365,000	02/09/2024
100147960	CF	BUFORD	GA		04/08/2024	7.125	318,689		(134)				520,000	02/08/2024
100147961	CF	GULF SHORES	AL		04/08/2024	7.625	276,479		(158)				370,000	01/30/2024
100147962	CF	NATCHEZ	LA		04/08/2024	7.625	251,367		(87)				320,000	01/26/2024
100147963	CF	BETHLEHEM	GA		04/08/2024	7.250	193,985		25				255,000	02/08/2024
100147964	CF	SOMERVILLE	TN		04/08/2024	7.000	227,525		(32)				318,000	02/08/2024
100147965	CF	CYPRESS	TX		04/08/2024	6.875	243,220		32				335,000	02/08/2024
100147966	CF	PORT CHARLOTTE	FL		04/08/2024	6.490	259,753		(10)				410,000	01/31/2024
100147968	CF	PENDERGRASS	GA		04/08/2024	5.990	177,165		179				295,000	02/06/2024
100147969	CF	ATLANTA	GA		04/08/2024	7.500	311,898		(69)				400,000	02/16/2024
100147970	CF	FORT WORTH	TX		04/08/2024	5.250	190,923		357				271,000	02/08/2024
100147972	CF	BROWNSBURG	IN		04/08/2024	6.990	196,956		(22)				473,000	02/16/2024
100147973	CF	AURORA	CO		04/08/2024	5.625	403,575		531				550,000	02/02/2024
100147974	CF	ARDEN HILLS	MN		04/08/2024	7.625	236,234		(96)				336,000	02/14/2024
100147975	CF	FAIRFAX	VA		04/08/2024	6.490	249,086						355,000	02/09/2024
100147976	CF	RIVERSIDE	CA		04/10/2024	8.250	654,189		(72)				944,000	03/21/2024
100147977	CF	BURBANK	CA		04/10/2024	7.500	955,590		(205)				1,650,000	03/21/2024
100147980	CF	SAN JOSE	CA		04/10/2024	6.990	361,368		(124)				1,275,000	02/15/2024
100147981	CF	SAINT ROBERT	MO		04/10/2024	7.125	162,993		(148)				220,000	02/29/2024
100147983	CF	CHESAPEAKE	VA		04/10/2024	8.125	281,910		(10)				380,500	02/23/2024
100147984	CF	MIDDLETOWN	CT		04/10/2024	7.500	149,133		(31)				205,000	02/24/2024
100147985	CF	TACOMA	WA		04/10/2024	6.125	297,368		58				515,000	02/15/2024
100147987	CF	FORT MYERS	FL		04/10/2024	7.500	283,875		52				363,000	02/22/2024
100147988	CF	OKEECHOBEE	FL		04/10/2024	6.990	213,049		(13)				290,000	03/06/2024
100147989	CF	DELTONA	FL		04/10/2024	6.125	159,118		37				280,000	02/15/2024
100147992	CF	POMONA	NY		04/10/2024	6.500	177,716		(185)				300,000	02/26/2024
100147993	CF	FRESNO	CA		04/10/2024	5.125	309,263		999				450,000	02/12/2024
100147994	CF	EAGAN	MN		04/10/2024	7.125	227,953		(189)				395,000	02/26/2024
100147995	CF	LAKE WYLIE	SC		04/10/2024	5.990	237,103		321				340,000	02/22/2024
100147996	CF	MORRISVILLE	NC		04/10/2024	6.990	250,315		(81)				380,000	02/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147997	CF	DENVER	CO		04/10/2024	7.125	359,342		(229)				660,000	02/16/2024
100147998	CF	SPARTANBURG	SC		04/10/2024	7.125	174,372		(208)				240,000	02/28/2024
100148000	CF	WEST PALM BCH	FL		04/10/2024	7.125	399,807		(331)				600,000	03/05/2024
100148002	CF	ONTARIO	CA		04/10/2024	7.500	369,564		(444)				572,000	02/29/2024
100148003	CF	LYNDONVILLE	VT		04/10/2024	7.500	150,458		(59)				220,000	02/21/2024
100148004	CF	LEWES	DE		04/10/2024	7.625	689,411		(207)				925,000	02/29/2024
100148005	CF	EDGEWOOD	KY		04/10/2024	7.125	201,299		5				277,000	03/04/2024
100148006	CF	CHARLOTTE	NC		04/10/2024	6.875	277,015		2				399,000	02/27/2024
100148007	CF	SACRAMENTO	CA		04/10/2024	7.500	214,740		(129)				650,000	02/23/2024
100148010	CF	SIERRA VISTA	AZ		04/10/2024	6.625	161,583		(17)				250,000	03/01/2024
100148011	CF	CHICAGO	IL		04/10/2024	7.625	162,467		(219)				215,000	03/02/2024
100148012	CF	FULSHEAR	TX		04/10/2024	6.500	273,178		127				390,000	02/21/2024
100148015	CF	WINTER GARDEN	FL		04/10/2024	7.125	299,370		(234)				495,000	02/28/2024
100148017	CF	SANTA MARIA	CA		04/10/2024	6.500	381,837		(14)				655,000	02/14/2024
100148018	CF	ORLANDO	FL		04/10/2024	7.625	287,873		(59)				366,000	02/28/2024
100148019	CF	NOVATO	CA		04/10/2024	7.125	469,183		(220)				790,000	02/14/2024
100148020	CF	PITTSBORO	NC		04/10/2024	6.125	283,468		242				403,000	02/20/2024
100148021	CF	SANTA MARIA	CA		04/10/2024	6.500	367,205		(13)				630,000	02/14/2024
100148023	CF	SANTA MARIA	CA		04/10/2024	6.500	297,862		(23)				515,000	02/14/2024
100148026	CF	BUENA PARK	CA		04/10/2024	6.500	475,628		611				1,469,000	02/14/2024
100148027	CF	DAWSONVILLE	GA		04/10/2024	6.125	289,287		179				401,000	02/15/2024
100148028	CF	CHARLOTTE	NC		04/10/2024	8.125	298,942		(22)				377,900	03/19/2024
100148029	CF	GULF SHORES	AL		04/10/2024	7.625	328,434		(314)				898,000	03/01/2024
100148030	CF	ROUND ROCK	TX		04/10/2024	7.125	254,840		(32)				372,000	02/28/2024
100148032	CF	PINEVILLE	NC		04/10/2024	6.125	298,585		124				448,000	02/28/2024
100148033	CF	MELISSA	TX		04/10/2024	6.990	248,887		(187)				408,500	02/28/2024
100148034	CF	HUTTO	TX		04/10/2024	7.625	297,513		(366)				410,000	02/23/2024
100148036	CF	KANNAPOLIS	NC		04/10/2024	6.125	256,275		218				368,000	02/22/2024
100148037	CF	PORT SAINT LUCIE	FL		04/10/2024	7.500	330,564		(378)				440,000	03/01/2024
100148038	CF	MELISSA	TX		04/10/2024	7.125	230,104		(374)				399,000	02/15/2024
100148039	CF	MABLETON	GA		04/10/2024	6.125	222,844		123				375,000	02/16/2024
100148040	CF	ROUND ROCK	TX		04/10/2024	7.125	282,053		(68)				420,000	03/04/2024
100148041	CF	LANCASTER	PA		04/10/2024	6.625	261,046		(88)				440,000	02/22/2024
100148043	CF	WINCHESTER	CA		04/10/2024	7.125	215,636		(236)				562,000	02/20/2024
100148044	CF	LAWRENCEVILLE	GA		04/10/2024	6.625	259,475		40				355,000	02/26/2024
100148045	CF	RALEIGH	NC		04/10/2024	6.990	261,722		(8)				355,900	02/29/2024
100148048	CF	CASCADE	CO		04/10/2024	7.125	465,345		(291)				685,000	02/14/2024
100148049	CF	CAPE CORAL	FL		04/10/2024	6.625	308,848		(23)				444,000	02/20/2024
100148050	CF	JACKSON	MI		04/10/2024	7.625	233,552		(7)				301,000	02/22/2024
100148051	CF	MELISSA	TX		04/10/2024	7.990	261,499		(476)				402,000	02/29/2024
100148052	CF	ROCHESTER	MN		04/10/2024	8.125	163,443		(162)				210,000	02/16/2024
100148055	CF	CLIFFSIDE PARK	NJ		04/10/2024	6.990	250,085		(413)				550,000	02/23/2024
100148060	CF	GRAHAM	NC		04/10/2024	6.125	241,635		157				347,000	02/19/2024
100148061	CF	WYLIE	TX		04/10/2024	7.500	245,408		(323)				385,000	02/16/2024
100148062	CF	WYLIE	TX		04/10/2024	7.500	304,303		(402)				465,000	02/16/2024
100148063	CF	NEW YORK	NY		04/10/2024	7.125	326,949		(469)				540,000	02/21/2024
100148064	CF	WENDELL	NC		04/10/2024	6.125	208,028		157				411,000	02/19/2024
100148065	CF	ONTARIO	CA		04/10/2024	7.625	375,604		(250)				590,000	02/22/2024
100148066	CF	DAWSONVILLE	GA		04/10/2024	7.625	293,059		(194)				392,000	02/16/2024
100148067	CF	BOGART	GA		04/10/2024	7.625	327,783		(33)				425,500	02/21/2024
100148069	CF	YOUNGSVILLE	NC		04/10/2024	6.990	303,163		(95)				409,000	03/04/2024
100148070	CF	MCKINNEY	TX		04/10/2024	8.125	51,241		(481)				390,000	02/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148072	CF	CORINTH	TX		04/10/2024	6.625	154,634		(116)				384,000	02/20/2024
100148073	CF	CONCORD	NC		04/10/2024	7.125	246,482		(133)				344,000	02/22/2024
100148074	CF	MIAMI	FL		04/10/2024	7.625	730,260		(673)				970,000	03/05/2024
100148075	CF	LAS VEGAS	NV		04/10/2024	7.625	286,211		65				366,000	02/15/2024
100148076	CF	CORONA	CA		04/10/2024	7.625	584,735		(472)				781,000	02/20/2024
100148077	CF	BROOMFIELD	CO		04/10/2024	6.125	410,558		202				605,000	02/27/2024
100148078	CF	CROSBY	TX		04/10/2024	6.500	180,605		203				240,000	02/23/2024
100148079	CF	CORONA	CA		04/10/2024	7.625	599,603		(480)				800,000	02/20/2024
100148080	CF	MIAMI	FL		04/10/2024	7.625	330,230		(190)				470,000	03/07/2024
100148081	CF	KANNAPOLIS	NC		04/10/2024	6.125	232,347		171				323,000	03/06/2024
100148083	CF	PORTERVILLE	CA		04/10/2024	7.625	223,013		(41)				282,000	02/22/2024
100148084	CF	LATHROP	CA		04/10/2024	7.500	494,347		119				631,000	02/23/2024
100148085	CF	MELISSA	TX		04/10/2024	7.125	273,727		(292)				416,000	02/26/2024
100148086	CF	EAGLE RIVER	AK		04/10/2024	6.625	108,055		(136)				330,000	03/04/2024
100148087	CF	LANCASTER	PA		04/10/2024	6.625	188,508		(120)				330,000	02/22/2024
100148088	CF	CHARLOTTE	NC		04/10/2024	7.625	310,952		(56)				402,000	02/28/2024
100148091	CF	LAWRENCEVILLE	GA		04/10/2024	6.990	333,685		(52)				454,000	02/27/2024
100148092	CF	POINT PLEASANT BORO	NJ		04/10/2024	7.500	394,508		(191)				540,000	03/01/2024
100148093	CF	FRIENDSWOOD	TX		04/10/2024	6.990	154,708		(52)				220,000	02/23/2024
100148094	CF	DRIPPING SPRINGS	TX		04/10/2024	7.125	295,346		(224)				425,000	03/04/2024
100148095	CF	CHARLOTTE	NC		04/10/2024	6.625	286,002		12				402,000	02/23/2024
100148097	CF	FULSHEAR	TX		04/10/2024	7.125	265,812		(436)				512,000	02/23/2024
100148099	CF	HUTTO	TX		04/10/2024	6.625	301,063		(2)				420,000	02/29/2024
100148101	CF	FORNEY	TX		04/10/2024	8.625	228,272		(526)				303,000	02/27/2024
100148102	CF	HASLET	TX		04/10/2024	7.625	237,483		(186)				345,000	02/26/2024
100148103	CF	SMYRNA	GA		04/10/2024	6.625	401,304		313				535,000	02/28/2024
100148105	CF	SAN FRANCISCO	CA		04/10/2024	6.990	354,330		(215)				530,000	02/23/2024
100148106	CF	NORTH BRUNSWICK	NJ		04/10/2024	7.125	320,438		(355)				470,000	03/04/2024
100148107	CF	NOVATO	CA		04/10/2024	7.500	82,634		124				549,950	02/14/2024
100148108	CF	PLACERVILLE	CA		04/10/2024	6.990	210,496		(290)				450,000	02/16/2024
100148109	CF	MARYSVILLE	WA		04/10/2024	6.625	356,910		(138)				605,000	02/20/2024
100148110	CF	STANLEY	NC		04/10/2024	6.990	291,076		(105)				400,000	02/28/2024
100148111	CF	TOBYHANNA	PA		04/10/2024	6.625	307,240		(124)				535,000	02/29/2024
100148113	CF	PENDERGRASS	GA		04/10/2024	7.125	280,930		(119)				386,000	03/06/2024
100148114		MELISSA	TX		04/10/2024	8.125	345,101		60				420,000	02/29/2024
100148115	CF	OAKLAND PARK	FL		04/10/2024	6.500	293,713		(181)				760,000	02/26/2024
100148116	CF	EL DORADO HILLS	CA		04/10/2024	6.625	300,971		(86)				570,000	02/13/2024
100148117	CF	CORINTH	TX		04/10/2024	5.990	251,136		88				384,000	02/27/2024
100148119	CF	KATY	TX		04/10/2024	7.625	268,481		(110)				350,000	03/01/2024
100148120	CF	ANNA	TX		04/10/2024	6.625	213,513		(264)				420,000	02/28/2024
100148122	CF	CORONA	CA		04/10/2024	6.625	443,088		(279)				797,000	02/21/2024
100148124	CF	FAIR OAKS	CA		04/10/2024	7.500	378,655		(283)				560,000	02/28/2024
100148126	CF	ANNA	TX		04/10/2024	7.125	247,768		(153)				365,000	02/29/2024
100148128	CF	KANNAPOLIS	NC		04/10/2024	7.125	226,244		(67)				308,000	02/27/2024
100148130	CF	TARZANA	CA		04/10/2024	8.375	4,496,105		(898)				6,010,000	02/28/2024
100148131	CF	FOLSOM	CA		04/10/2024	8.000	676,740		(147)				757,000	02/27/2024
100148132		DISCOVERY BAY	CA		04/10/2024	6.625	1,669,549		(242)				2,480,000	02/28/2024
100148133		STEILACOOM	WA		04/10/2024	9.000	707,765		(391)				926,000	02/28/2024
100148134	CF	GURNEE	IL		04/10/2024	8.125	160,182		(133)				250,000	02/15/2024
100148135	CF	KEY LARGO	FL		04/10/2024	7.250	1,238,705		(430)				1,880,000	03/04/2024
100148138		MONTROSE	CO		04/10/2024	6.500	1,086,654		349				1,455,000	02/28/2024
100148139	CF	MIAMI BEACH	FL		05/15/2024	8.375	348,228		(155)				439,000	04/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148141	CF	WHITTIER	CA		05/15/2024	7.500	1,427,465		(476)				1,780,000	04/04/2024
100148142	CF	CYPRESS	TX		05/15/2024	8.750	1,576,250		(729)				1,770,000	04/05/2024
100148143	CF	VENICE	FL		05/15/2024	7.375	165,010		(99)				370,000	04/18/2024
100148144	CF	VALLEY PARK	MO		05/15/2024	7.125	376,460		(30)				480,000	04/08/2024
100148145	CF	YPSILANTI	MI		05/15/2024	7.500	261,489		(54)				351,000	04/03/2024
100148146	CF	SAINT PAUL	MN		05/15/2024	8.125	178,404		(107)				265,000	04/01/2024
100148147	CF	ORLANDO	FL		05/15/2024	7.500	726,062		(205)				925,000	04/09/2024
100148148	CF	HOUSTON	TX		05/15/2024	8.875	276,282		(205)				317,000	04/05/2024
100148149	CF	LONG BEACH	CA		05/15/2024	8.500	702,108		(659)				900,000	04/08/2024
100148150	CF	KODAK	TN		05/15/2024	8.250	266,619		(203)				350,000	04/03/2024
100148152	CF	SAN MARCOS	TX		05/15/2024	7.375	289,927		(154)				380,000	04/01/2024
100148153		FRESNO	CA		05/15/2024	8.625	226,166		(110)				285,000	04/19/2024
100148154	CF	CHICAGO	IL		05/15/2024	7.750	1,183,771		(16)				1,600,000	04/05/2024
100148155	CF	SANTA CLARITA	CA		05/15/2024	8.250	529,276		(5)				630,000	04/03/2024
100148156	CF	BAKERSFIELD	CA		05/15/2024	7.875	192,469		(117)				270,000	04/10/2024
100148157	CF	TIGARD	OR		05/15/2024	7.625	305,986		(212)				590,000	04/10/2024
100148159	CF	OCEANSIDE	CA		05/15/2024	7.750	576,836		(216)				717,000	04/08/2024
100148160	CF	PITTSBURGH	PA		05/15/2024	7.500	396,132		(35)				598,000	04/10/2024
100148161	CF	HALLANDALE	FL		05/15/2024	7.125	654,546		(12)				875,000	04/11/2024
100148162	CF	AVON LAKE	OH		05/15/2024	7.875	190,007		(98)				250,000	04/11/2024
100148165		CHARLOTTE	NC		05/15/2024	8.500	170,648		(145)				310,000	04/01/2024
100148166	CF	SAN JOSE	CA		05/15/2024	7.375	278,691		(121)				2,500,000	03/21/2024
100148167	CF	BONITA SPRINGS	FL		05/15/2024	7.500	321,737		(210)				400,000	04/09/2024
100148169	CF	LOS ANGELES	CA		05/15/2024	6.750	981,657		24				3,175,000	04/10/2024
100148172	CF	TUCSON	AZ		05/15/2024	8.500	228,635		(254)				293,000	03/27/2024
100148173	CF	OAKLAND	CA		04/12/2024	7.500	514,061		(228)				730,000	03/11/2024
100148175	CF	CORAL SPRINGS	FL		04/12/2024	7.124	463,250		(214)				650,000	02/27/2024
100148176	CF	CHARLOTTE	NC		04/12/2024	6.999	277,900		(108)				380,000	03/01/2024
100148177	CF	MOUNT DESERT	ME		04/12/2024	6.999	322,112		(121)				440,000	03/05/2024
100148178	CF	BIG BEAR LAKE	CA		04/12/2024	6.999	560,117		(176)				750,000	02/28/2024
100148179	CF	TACOMA	WA		04/12/2024	7.124	362,235		(93)				485,000	03/05/2024
100148180	CF	BUDA	TX		04/12/2024	7.124	238,431		(158)				345,000	03/04/2024
100148181	CF	OVERLAND PARK	KS		04/12/2024	6.999	198,974		(38)				268,000	03/01/2024
100148182	CF	ATLANTA	GA		04/12/2024	6.499	745,793		(77)				1,200,000	03/01/2024
100148183	CF	SARASOTA	FL		04/12/2024	7.375	349,489		(151)				494,000	02/28/2024
100148184	CF	FALLSTON	MD		04/12/2024	7.625	240,304		12				407,000	03/01/2024
100148185	CF	HOWELL	NJ		04/12/2024	6.875	386,383		17				525,000	03/05/2024
100148186	CF	BRICK	NJ		04/12/2024	6.875	379,023		16				525,000	03/05/2024
100148187	CF	PITTSBURGH	PA		04/12/2024	6.990	286,301		(72)				385,000	03/01/2024
100148188	CF	MINNEAPOLIS	MN		04/12/2024	7.625	342,663		(101)				430,000	02/29/2024
100148189	CF	MIDLAND PARK	NJ		04/12/2024	6.874	637,083		(108)				857,310	03/07/2024
100148190	CF	THOUSAND OAKS	CA		04/12/2024	7.375	659,122		(205)				825,000	03/07/2024
100148191	CF	KISSIMMEE	FL		04/12/2024	7.500	201,364		(582)				610,000	03/08/2024
100148194	CF	CHARLOTTE	NC		04/12/2024	7.124	323,899		(150)				437,000	02/29/2024
100148195	CF	BEECH MOUNTAIN	NC		04/12/2024	7.625	235,439		(3)				305,000	02/29/2024
100148196	CF	LYNNWOOD	WA		04/12/2024	6.624	545,306		(141)				785,000	02/28/2024
100148197	CF	SHAVER LAKE	CA		04/12/2024	7.624	740,535		(232)				933,000	03/07/2024
100148198	CF	AUBREY	TX		04/12/2024	6.624	278,071		(57)				385,000	03/01/2024
100148199	CF	PORTLAND	OR		04/12/2024	7.375	751,692		(373)				1,000,000	02/29/2024
100148201	CF	SEVIERVILLE	TN		04/12/2024	7.624	535,796		(450)				876,000	03/08/2024
100148202	CF	NORFOLK	VA		04/12/2024	6.999	205,263		(39)				310,000	03/01/2024
100148203	CF	NAPLES	FL		04/12/2024	7.124	254,848		(90)				345,000	02/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148204	CF	KAILUA-KONA	HI		04/12/2024	7.625	788,284		(460)				1,040,000	03/01/2024
100148205	CF	CHARLOTTE	NC		04/12/2024	7.625	275,157		(91)				360,000	02/29/2024
100148206	CF	JACKSONVILLE	OR		04/12/2024	7.500	445,639		(174)				560,000	03/07/2024
100148207	CF	HILLSBORO	OR		04/12/2024	7.124	343,481		(132)				490,000	03/01/2024
100148208	CF	HILLSBOROUGH	NC		04/12/2024	7.625	265,249		(110)				340,000	02/28/2024
100148209	CF	LYNNWOOD	WA		04/12/2024	6.999	549,132		(163)				735,000	02/28/2024
100148210	CF	SHELTON	WA		04/12/2024	7.500	477,219		(247)				630,000	03/06/2024
100148211		NORTH LAS VEGAS	NV		04/12/2024	7.250	304,438		195				399,000	03/06/2024
100148212	CF	PHOENIX	AZ		04/12/2024	6.624	211,290		131				295,000	03/01/2024
100148213	CF	NORCO	CA		04/12/2024	7.625	502,307		(72)				675,000	03/04/2024
100148214	CF	DEWEY BEACH	DE		04/12/2024	6.999	707,649		(217)				965,000	03/08/2024
100148216	CF	RALEIGH	NC		04/12/2024	7.124	240,205		(52)				330,000	03/12/2024
100148217	CF	SAVANNAH	GA		04/12/2024	7.124	631,167		(244)				855,000	03/04/2024
100148218	CF	NASHVILLE	TN		04/12/2024	7.625	620,493		(377)				815,000	03/01/2024
100148219	CF	NASHVILLE	TN		04/12/2024	5.990	282,169		106				390,000	03/07/2024
100148220	CF	PIGEON FORGE	TN		04/12/2024	7.625	332,295		(107)				420,000	03/08/2024
100148221	CF	MARANA	AZ		04/12/2024	7.125	274,505		(71)				370,000	02/29/2024
100148222	CF	FORNEY	TX		04/12/2024	7.625	288,997		(106)				367,000	03/08/2024
100148223	CF	DALLAS	TX		04/12/2024	7.500	238,938		(309)				425,000	03/08/2024
100148224	CF	PHILADELPHIA	PA		04/12/2024	7.500	231,533		(74)				311,400	03/04/2024
100148225	CF	CENTERTON	AR		04/12/2024	7.124	310,288		(135)				430,000	03/08/2024
100148226	CF	HOUSTON	TX		04/12/2024	6.999	203,363		(28)				276,000	03/04/2024
100148228	CF	APEX	NC		04/12/2024	7.990	346,772		(172)				435,000	11/15/2023
100148229	CF	LAS VEGAS	NV		04/12/2024	7.124	357,136		(214)				528,000	03/01/2024
100148230	CF	FOUNTAIN	CO		04/12/2024	6.999	226,131		(19)				340,000	03/06/2024
100148231	CF	ATLANTA	GA		04/12/2024	7.124	196,639		(76)				300,000	03/01/2024
100148232	CF	CHARLOTTE	NC		04/12/2024	7.125	448,471		(195)				598,000	02/23/2024
100148233		CLINTON	MD		04/12/2024	7.500	287,052		(12)				348,000	02/23/2024
100148234	CF	DURHAM	NC		04/12/2024	7.375	283,014		(175)				444,000	11/30/2023
100148235	CF	PHOENIX	AZ		04/12/2024	6.990	235,682		(32)				320,000	03/04/2024
100148236	CF	ANNA	TX		04/12/2024	7.124	325,027		(90)				413,000	03/11/2024
100148240	CF	PENDERGRASS	GA		04/12/2024	6.625	216,297		97				305,000	11/22/2023
100148241		MILTON	NH		04/12/2024	7.124	281,927		109				417,000	03/08/2024
100148243		SPRING HILL	FL		04/12/2024	7.124	269,865		37				325,000	02/28/2024
100148244	CF	NORFOLK	VA		04/12/2024	7.375	272,464		(156)				363,000	01/31/2024
100148245	CF	HANOVER	MD		04/12/2024	7.000	240,581		(300)	(19)			535,000	02/15/2024
100148247	CF	ATLANTA	GA		04/12/2024	6.624	402,589		(82)				552,000	02/22/2024
100148248	CF	WOLFFORTH	TX		04/12/2024	7.000	245,669		(43)				410,000	02/06/2024
100148249	CF	JACKSON	NJ		04/12/2024	7.125	403,012		(214)				605,000	02/22/2024
100148250	CF	KANSAS CITY	MO		04/12/2024	5.990	183,795		140				260,000	02/05/2024
100148251	CF	COLLEGE STATION	TX		04/12/2024	7.125	208,014		(66)				285,900	02/01/2024
100148252	CF	BALTIMORE	MD		04/12/2024	6.875	251,918		(32)				340,000	02/08/2024
100148253	CF	LEANDER	TX		04/12/2024	7.625	365,452		(179)				460,000	02/20/2024
100148254	CF	WAKE FOREST	NC		04/12/2024	7.000	375,917		(164)				510,000	02/20/2024
100148255	CF	ASHBURN	VA		04/12/2024	6.990	413,347		(145)				555,000	02/22/2024
100148257	CF	LAS CRUCES	NM		04/12/2024	7.500	239,697		(72)				325,000	02/16/2024
100148258	CF	LINCOLN CITY	OR		04/12/2024	7.625	501,391		(341)				660,000	02/20/2024
100148259	CF	SAN ANTONIO	TX		04/12/2024	6.625	302,564		(60)				425,000	03/04/2024
100148260	CF	WEST NEW YORK	NJ		04/12/2024	7.500	566,421		(237)				775,000	02/20/2024
100148261	CF	EL SEGUNDO	CA		04/12/2024	8.125	487,618		(204)				610,000	02/14/2024
100148262	CF	MIDLOTHIAN	VA		04/12/2024	7.625	256,455		(205)				389,500	02/09/2024
100148263	CF	AUSTIN	TX		04/12/2024	6.500	277,267		(59)				418,000	02/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148264	CF	LEANDER	TX		04/12/2024	7.125	330,927		(122)				464,000	02/16/2024
100148266	CF	OAK RIDGE	TN		04/12/2024	6.750	263,556		(32)				360,000	02/16/2024
100148267	CF	FORT LAUDERDALE	FL		04/12/2024	8.125	350,111		(167)				495,000	02/23/2024
100148268	CF	PEMBROKE PINES	FL		04/12/2024	6.875	388,792		(190)				610,000	02/20/2024
100148269	CF	HAMPTON	VA		04/12/2024	7.500	197,772		(75)				263,000	02/13/2024
100148271	CF	FORNEY	TX		04/12/2024	6.875	265,202		(88)				355,000	01/22/2024
100148275	CF	FERRIS	TX		04/12/2024	6.624	282,243		(58)				405,000	02/23/2024
100148276	CF	WASHINGTON	DC		04/12/2024	6.624	509,613		(118)				751,000	02/23/2024
100148277	CF	RADFORD	VA		04/12/2024	8.125	260,357		(178)				340,000	02/27/2024
100148278	CF	SANFORD	FL		04/12/2024	7.375	276,981		(131)				385,000	02/23/2024
100148279	CF	JACKSONVILLE BEACH	FL		04/12/2024	6.990	498,471		(184)				665,000	02/21/2024
100148280	CF	BUCHANAN DAM	TX		04/12/2024	7.125	460,292		(208)				625,000	02/23/2024
100148281	CF	HUTTO	TX		04/12/2024	6.625	234,390		(7)				330,000	02/21/2024
100148282	CF	ROUND ROCK	TX		04/12/2024	6.375	298,220		12				456,000	01/22/2024
100148283	CF	PORT ANGELES	WA		04/12/2024	6.875	366,091		(141)				575,000	02/13/2024
100148284	CF	LAS VEGAS	NV		04/12/2024	7.125	326,205		(83)				415,000	02/20/2024
100148285	CF	PFLUGERVILLE	TX		04/12/2024	6.500	319,267		(40)				440,000	02/16/2024
100148286	CF	ANTIOCH	IL		04/12/2024	6.875	223,221		(49)				316,000	02/22/2024
100148287	CF	MIRAMAR BEACH	FL		04/12/2024	6.625	347,355		(106)				500,000	03/01/2024
100148288	CF	APACHE JUNCTION	AZ		04/12/2024	7.125	172,093		(132)				409,000	02/23/2024
100148289	CF	ITASCA	IL		04/12/2024	6.990	239,125		(43)				340,000	02/22/2024
100148290	CF	TIGARD	OR		04/12/2024	6.125	423,797		99				582,000	03/01/2024
100148291	CF	PLAINFIELD	IL		04/12/2024	7.375	208,521		(88)				277,000	02/29/2024
100148292	CF	LAS VEGAS	NV		04/12/2024	7.500	388,115		(283)				525,000	02/27/2024
100148293	CF	TROUTMAN	NC		04/12/2024	5.750	310,717		189				457,000	01/25/2024
100148294	CF	ANAHEIM	CA		04/12/2024	7.000	634,587		(265)				845,000	02/26/2024
100148295	CF	MERCHANTVILLE	NJ		04/12/2024	6.990	217,373		1				309,000	02/06/2024
100148296	CF	PALM COAST	FL		04/12/2024	6.125	309,700		166				490,000	01/31/2024
100148297	CF	RENO	NV		04/12/2024	7.125	410,314		(135)				580,000	02/05/2024
100148298	CF	ALPHARETTA	GA		04/12/2024	6.990	309,478		(136)				441,000	02/23/2024
100148299	CF	CENTERTON	AR		04/12/2024	6.624	229,539		9				344,000	01/31/2024
100148300	CF	MILLTOWN	NJ		04/12/2024	7.125	319,662		(138)				498,000	02/15/2024
100148301	CF	HENDERSON	NV		04/12/2024	7.125	271,460		(132)				376,000	02/28/2024
100148302	CF	HAPEVILLE	GA		04/12/2024	6.875	267,348		(53)				388,500	01/26/2024
100148303	CF	INDIALANTIC	FL		04/12/2024	7.625	503,742		(187)				680,000	02/28/2024
100148304	CF	ERIE	CO		04/12/2024	5.625	378,041		330				536,000	01/24/2024
100148305	CF	KILLEEN	TX		04/12/2024	6.875	204,680		(41)				307,000	02/09/2024
100148306	CF	DENVER	CO		04/12/2024	6.625	235,238		23				321,000	02/06/2024
100148307	CF	LEANDER	TX		04/12/2024	6.625	283,023		(20)				390,000	02/26/2024
100148309	CF	WILSONVILLE	OR		04/12/2024	7.625	380,907		(233)				537,000	02/18/2024
100148311	CF	LAWRENCEVILLE	GA		04/12/2024	8.125	305,051		(125)				380,000	02/27/2024
100148312	CF	PFLUGERVILLE	TX		04/12/2024	7.500	372,581		(180)				463,000	02/23/2024
100148313	CF	BIRMINGHAM	AL		04/12/2024	7.500	268,351		(140)				333,500	02/23/2024
100148314	CF	HARKER HEIGHTS	TX		04/12/2024	6.125	237,111		123				341,000	02/08/2024
100148315	CF	SUMMERVILLE	SC		04/12/2024	7.125	238,360		(52)				342,000	02/27/2024
100148316	CF	DRESHER	PA		04/12/2024	7.125	683,675		(195)				918,500	02/09/2024
100148317	CF	WESTWORTH VILLAGE	TX		04/12/2024	8.125	130,291		(319)				351,000	02/23/2024
100148319	CF	WINNETKA	CA		04/12/2024	7.375	699,028		(351)				940,000	02/16/2024
100148320	CF	CONROE	TX		04/12/2024	6.624	261,114		(79)				379,000	02/06/2024
100148321	CF	IDAHO FALLS	ID		04/12/2024	7.500	224,190		(11)				415,000	02/07/2024
100148322	CF	PHOENIX	AZ		04/12/2024	7.625	342,844		(161)				425,000	03/02/2024
100148323	CF	HENDERSON	NV		04/12/2024	6.990	326,198		(161)				486,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148324	CF	MORRISTOWN	AZ		04/12/2024	7.500	193,251		(31)				260,000	01/03/2024
100148325		CHARLOTTE	NC		04/12/2024	7.625	298,707		(37)				355,000	03/01/2024
100148326	CF	ROCKAWAY	NJ		04/12/2024	6.625	282,102		(75)				410,000	02/09/2024
100148327	CF	DECATUR	GA		04/12/2024	7.625	369,946		(147)				465,000	02/08/2024
100148328	CF	SEVIERVILLE	TN		04/12/2024	6.990	444,411		(138)				620,000	02/09/2024
100148329	CF	KYLE	TX		04/12/2024	5.375	255,154		329				360,000	02/06/2024
100148330	CF	FOLSOM	CA		04/12/2024	7.625	345,046		(204)				470,000	02/09/2024
100148332	CF	CAROLINA BEACH	NC		04/12/2024	7.375	436,648		(276)				620,000	02/28/2024
100148333	CF	OXNARD	CA		04/12/2024	7.000	418,417		(202)				610,000	02/26/2024
100148334	CF	HERRIMAN	UT		04/12/2024	7.250	374,290		(111)				485,000	02/14/2024
100148335		NORTH PORT	FL		04/12/2024	7.625	288,394		(27)				400,000	01/31/2024
100148336	CF	ROYSE CITY	TX		04/12/2024	6.875	213,789		(48)				292,000	03/04/2024
100148337		STILLWATER	OK		04/12/2024	7.375	222,775		(37)				300,000	02/16/2024
100148338	CF	WAUKEE	IA		04/12/2024	6.500	184,064		42				253,000	01/25/2024
100148339	CF	NORTH LAS VEGAS	NV		04/12/2024	6.500	327,031		(33)				445,000	01/16/2024
100148340	CF	DAPHNE	AL		04/12/2024	5.625	201,718		160				314,000	01/31/2024
100148341	CF	STEPHENS CITY	VA		04/12/2024	5.500	303,415		273				436,000	01/31/2024
100148342	CF	ROSEVILLE	CA		04/12/2024	5.750	322,030		196				456,000	01/24/2024
100148344	CF	LEANDER	TX		04/12/2024	7.500	341,026		(194)				475,000	01/31/2024
100148345	CF	HUNTSVILLE	AL		04/12/2024	5.750	202,221		176				291,400	01/31/2024
100148346	CF	MADERA	CA		04/12/2024	5.750	295,127		181				422,000	01/24/2024
100148347	CF	DENTON	TX		04/12/2024	5.990	268,854		89				375,000	02/02/2024
100148348	CF	LOCKHART	TX		04/12/2024	5.500	217,792		248				319,000	02/02/2024
100148349	CF	FRESNO	TX		04/12/2024	5.750	211,980		187				301,000	02/05/2024
100148350	CF	FORT WORTH	TX		04/12/2024	5.500	245,858		295				346,000	02/06/2024
100148351	CF	FORT WORTH	TX		04/12/2024	5.500	214,215		307				350,000	02/06/2024
100148352	CF	BAKERSFIELD	CA		04/12/2024	5.250	275,307		330				399,000	01/29/2024
100148353	CF	SPRING	TX		04/12/2024	5.750	161,962		413				322,000	02/06/2024
100148354	CF	MYRTLE BEACH	SC		04/12/2024	6.500	276,557		(43)				402,000	02/06/2024
100148355	CF	OKLAHOMA CITY	OK		04/12/2024	5.750	186,995		175				278,000	02/06/2024
100148356	CF	CLAREMORE	OK		04/12/2024	5.750	182,192		166				260,000	02/05/2024
100148357	CF	ROSEMOUNT	MN		04/12/2024	5.375	228,361		272				355,000	02/08/2024
100148358	CF	FORT WORTH	TX		04/12/2024	5.750	263,990		160				375,000	02/08/2024
100148359	CF	WESLEY CHAPEL	FL		04/12/2024	7.500	382,038		(168)				490,000	02/09/2024
100148360	CF	FORT WORTH	TX		04/12/2024	5.750	260,736		141				364,000	02/07/2024
100148361	CF	OKLAHOMA CITY	OK		04/12/2024	5.750	179,004		222				258,000	02/06/2024
100148362	CF	SAINT AUGUSTINE	FL		04/12/2024	5.750	242,760		181				328,000	02/08/2024
100148363	CF	MERCED	CA		04/12/2024	6.500	309,746		(48)				450,000	02/01/2024
100148364	CF	GLASSBORO	NJ		04/12/2024	7.625	270,663		(163)				358,000	02/12/2024
100148365	CF	STATESVILLE	NC		04/12/2024	5.500	230,650		250				340,000	02/09/2024
100148366	CF	SAINT AUGUSTINE	FL		04/12/2024	5.500	203,669		233				330,500	02/08/2024
100148367	CF	FORT WORTH	TX		04/12/2024	5.500	210,462		258				304,000	02/09/2024
100148368	CF	SPRING	TX		04/12/2024	6.500	245,065		38				315,000	02/12/2024
100148369	CF	NEW BRAUNFELS	TX		04/12/2024	6.250	216,555		91				330,000	02/07/2024
100148370	CF	BRADENTON	FL		04/12/2024	5.750	400,865		237				564,000	02/09/2024
100148371	CF	FORT WORTH	TX		04/12/2024	5.750	267,273		185				393,000	02/12/2024
100148372	CF	FORT WORTH	TX		04/12/2024	5.750	189,259		205	(1)			363,000	02/12/2024
100148373	CF	LANCASTER	CA		04/12/2024	5.750	358,551		429				525,000	02/08/2024
100148374	CF	SANFORD	NC		04/12/2024	6.500	202,651		18				280,000	02/13/2024
100148375	CF	FAYETTEVILLE	AR		04/12/2024	6.500	262,433		(10)				379,000	02/08/2024
100148376	CF	COLUMBIA	TN		04/12/2024	5.750	214,051		266				289,000	02/14/2024
100148377	CF	WESLEY CHAPEL	FL		04/12/2024	7.490	522,736		(230)				650,000	02/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148378	CF	LOCKHART	TX		04/12/2024	5.500	203,687		232				322,000	02/12/2024
100148379	CF	COLUMBIA	TN		04/12/2024	5.750	192,724		169				275,000	02/15/2024
100148380	CF	WASHINGTON	UT		04/12/2024	5.750	334,731		232				485,000	02/15/2024
100148381	CF	UNION CITY	GA		04/12/2024	6.500	251,686		(22)				342,000	02/20/2024
100148382	CF	OAKLAND	FL		04/12/2024	5.750	415,164		246				580,000	02/15/2024
100148383	CF	BROWNSBURG	IN		04/12/2024	6.990	377,335		(79)				480,000	02/16/2024
100148384		EDMONDS	WA		04/12/2024	5.750	552,237		773				715,000	02/08/2024
100148386	CF	SAN DIEGO	CA		04/12/2024	7.375	339,414		(203)				535,000	03/01/2024
100148387	CF	SAN ANTONIO	FL		04/12/2024	5.500	195,735		207				285,000	02/12/2024
100148388	CF	BUCKEYE	AZ		04/12/2024	7.000	299,159		(118)				428,000	02/14/2024
100148389	CF	PENDERGRASS	GA		04/12/2024	5.500	256,909		286				350,000	02/12/2024
100148391	CF	NOKOMIS	FL		04/12/2024	6.375	258,399		14				360,000	02/15/2024
100148392	CF	PALMETTO	FL		04/12/2024	6.375	231,610		68				320,000	02/14/2024
100148393	CF	RIVERHEAD	NY		04/12/2024	6.875	340,921		(37)				500,000	02/14/2024
100148394	CF	SAN ANTONIO	FL		04/12/2024	5.375	200,402		285				292,000	02/14/2024
100148395	CF	HUMBLE	TX		04/12/2024	6.990	195,646		(50)				285,000	02/28/2024
100148396	CF	PLAINFIELD	NJ		04/12/2024	6.990	400,337		(52)				540,000	02/20/2024
100148397	CF	OPELIKA	AL		04/12/2024	6.125	212,129		91				294,120	02/23/2024
100148398	CF	BRYAN	TX		04/12/2024	7.625	273,708		(123)				340,000	02/15/2024
100148399	CF	PRINCETON	TX		04/12/2024	7.500	211,057		(91)				280,000	02/23/2024
100148400	CF	MOBILE	AL		04/12/2024	6.500	233,187		60				321,000	01/30/2024
100148401	CF	KYLE	TX		04/12/2024	6.875	220,151		(35)				300,000	02/14/2024
100148402	CF	BAKERSFIELD	CA		04/12/2024	6.750	320,284		(48)				434,000	02/08/2024
100148403	CF	FREEPORT	FL		04/12/2024	5.500	210,931		322				300,000	02/15/2024
100148404	CF	COLLEGE STATION	TX		04/12/2024	5.750	223,798		206				339,500	02/14/2024
100148405	CF	MORRISTOWN	TN		04/12/2024	5.500	66,632		328				316,000	02/15/2024
100148406	CF	COLLEGE STATION	TX		04/12/2024	5.250	182,984		266				270,000	02/16/2024
100148407	CF	MERCED	CA		04/12/2024	5.750	306,088		167				458,000	02/01/2024
100148408	CF	HENDERSON	NV		04/12/2024	5.500	265,081		279				354,000	02/08/2024
100148409	CF	LOCKHART	TX		04/12/2024	5.750	220,795		240				327,500	02/12/2024
100148410	CF	OKLAHOMA CITY	OK		04/12/2024	5.750	189,645		230				260,000	02/14/2024
100148411	CF	CHARLOTTE	NC		04/12/2024	5.990	228,256		175				325,000	01/30/2024
100148412	CF	MAGNOLIA	TX		04/12/2024	5.750	175,428		265				303,000	02/15/2024
100148413	CF	OKLAHOMA CITY	OK		04/12/2024	5.750	202,757		166				287,000	02/15/2024
100148414	CF	SPRING	TX		04/12/2024	5.500	171,992		259				238,000	02/16/2024
100148416	CF	FLORESVILLE	TX		04/12/2024	5.250	203,242		289				294,000	02/14/2024
100148417	CF	HENDERSON	NV		04/12/2024	5.750	260,609		187				366,000	02/08/2024
100148418	CF	ROSEVILLE	CA		04/12/2024	7.625	416,578		(208)				560,000	02/16/2024
100148419	CF	MUNDELEIN	IL		04/12/2024	5.500	287,911		241				408,000	02/19/2024
100148420	CF	LACEY	WA		04/12/2024	7.250	430,455		(138)				575,000	02/19/2024
100148421	CF	RICHMOND HILL	GA		04/12/2024	5.750	318,357		193				452,000	02/15/2024
100148422	CF	STATESVILLE	NC		04/12/2024	6.500	121,478		32	(18)			360,000	02/22/2024
100148424	CF	WEST MELBOURNE	FL		04/12/2024	6.625	154,568		(98)				407,000	02/21/2024
100148425	CF	WEST RICHLAND	WA		04/12/2024	5.500	272,008		245				385,000	02/15/2024
100148427	CF	LAS VEGAS	NV		04/12/2024	5.750	310,961		193				440,000	02/13/2024
100148428	CF	SANFORD	NC		04/12/2024	5.750	195,479		161				281,000	02/22/2024
100148429	CF	ASHBURN	VA		04/12/2024	7.625	513,150		(355)				733,000	02/26/2024
100148430	CF	RIO RANCHO	NM		04/12/2024	5.500	222,800		294				345,000	02/19/2024
100148431	CF	SACRAMENTO	CA		04/12/2024	7.625	388,993		(260)				510,000	02/05/2024
100148432	CF	DENVER	CO		04/12/2024	7.500	260,443		(121)				350,000	02/24/2024
100148433	CF	DAYTON	TX		04/12/2024	5.750	135,699		286				284,000	02/22/2024
100148434	CF	FLORESVILLE	TX		04/12/2024	5.500	216,850		358				300,000	02/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148435	CF	GEORGETOWN	TX		04/12/2024	8.625	312,968		(203)				430,000	01/26/2024
100148436	CF	ROSEVILLE	CA		04/12/2024	5.750	314,209		181				486,000	02/16/2024
100148437	CF	NASHVILLE	TN		04/12/2024	7.625	501,945		(211)				625,000	01/26/2024
100148438	CF	YORKVILLE	IL		04/12/2024	8.125	483,515		(214)				605,000	02/09/2024
100148439	CF	NASHVILLE	TN		04/12/2024	7.625	501,945		(211)				625,000	01/26/2024
100148440	CF	MADERA	CA		04/12/2024	7.000	317,076		(64)				450,000	02/09/2024
100148441	CF	OCALA	FL		04/12/2024	6.000	204,772		120				286,000	02/23/2024
100148442	CF	AUBURN	GA		04/12/2024	5.500	342,550		266				540,000	02/06/2024
100148443	CF	SAINT PAUL	MN		04/12/2024	8.125	311,922		(167)				390,000	02/09/2024
100148445	CF	BREMERTON	WA		04/12/2024	6.990	288,937		(75)				388,000	02/02/2024
100148446	CF	RIVERSIDE	NJ		04/12/2024	7.375	269,862		(90)				365,000	02/23/2024
100148447	CF	LEESBURG	VA		04/12/2024	7.000	387,971		(153)				550,000	02/26/2024
100148448	CF	FRONT ROYAL	VA		04/12/2024	7.375	340,135		(172)				476,000	02/23/2024
100148449	CF	LITTLE RIVER	SC		04/12/2024	7.625	328,948		(97)				412,000	02/27/2024
100148450	CF	MCKINNEY	TX		04/12/2024	5.625	218,277		214				313,000	02/21/2024
100148451	CF	LAND O LAKES	FL		04/12/2024	5.990	245,739		86				345,000	02/16/2024
100148452	CF	AVE MARIA	FL		04/12/2024	5.990	243,179		103				338,742	01/31/2024
100148453	CF	PENDERGRASS	GA		04/12/2024	5.375	180,639		229				298,000	02/16/2024
100148454	CF	FORT WORTH	TX		04/12/2024	5.375	184,665		228				275,000	02/20/2024
100148455	CF	PENDERGRASS	GA		04/12/2024	5.375	210,910		297				305,000	02/15/2024
100148456	CF	ERIE	CO		04/12/2024	5.250	380,238		620				530,000	02/15/2024
100148457	CF	GEORGETOWN	TX		04/12/2024	5.250	259,428		328				400,000	02/16/2024
100148458	CF	PARKER	CO		04/12/2024	5.125	404,124		612				590,000	02/22/2024
100148459	CF	HENDERSON	NV		04/12/2024	5.875	309,358		210				425,000	02/14/2024
100148460	CF	PALM DESERT	CA		04/12/2024	5.625	416,733		410				558,000	02/20/2024
100148461	CF	BRIDGEPORT	PA		04/12/2024	5.250	221,259		323				355,000	02/22/2024
100148462	CF	MAPLE GROVE	MN		04/12/2024	5.250	237,978		284				345,000	02/16/2024
100148463	CF	MADISON	AL		04/12/2024	5.500	225,393		256				349,000	02/22/2024
100148464	CF	LAS VEGAS	NV		04/12/2024	5.500	280,228		218				463,000	02/22/2024
100148465	CF	SUNSET BEACH	NC		04/12/2024	7.000	674,622		(266)				910,000	02/23/2024
100148467	CF	PAYSON	AZ		04/12/2024	7.500	307,173		(189)				404,000	02/23/2024
100148468	CF	RIVERVIEW	FL		04/12/2024	6.990	269,921		(108)				389,000	02/29/2024
100148469	CF	PEORIA	AZ		04/12/2024	7.625	324,408		(145)				408,000	02/24/2024
100148470	CF	PLUMAS LAKE	CA		04/12/2024	5.990	453,424		293				595,000	02/14/2024
100148471	CF	WESTLAKE	FL		04/12/2024	7.125	651,025		(169)				826,000	02/29/2024
100148472	CF	CLERMONT	FL		04/12/2024	6.990	274,125		(134)	(31)			541,000	02/27/2024
100148473	CF	UNION	NE		04/12/2024	7.990	292,861		(171)				402,000	01/31/2024
100148475	CF	LONG BEACH	CA		04/12/2024	7.990	684,951		(540)				1,270,000	11/27/2023
100148476	CF	EL CAJON	CA		04/12/2024	7.375	554,245		(281)				990,000	02/27/2024
100148478	CF	ESTERO	FL		04/12/2024	7.500	442,657		(251)				675,000	02/28/2024
100148479	CF	EL CAJON	CA		04/12/2024	7.375	554,245		(281)				1,000,000	02/27/2024
100148480	CF	NAPLES	FL		04/12/2024	7.375	430,541		(257)				980,000	03/01/2024
100148481	CF	WEST CAPE MAY	NJ		04/12/2024	6.625	494,534		(88)				1,475,000	02/15/2024
100148482	CF	VENTURA	CA		04/12/2024	6.625	275,955		(66)				790,000	02/15/2024
100148484	CF	EMERALD ISLE	NC		04/12/2024	7.625	537,766		(251)				775,000	02/16/2024
100148485	CF	PAIA	HI		04/12/2024	7.000	595,831		(145)				1,700,000	02/07/2024
100148486	CF	CHICAGO	IL		04/12/2024	6.499	623,247		40				912,000	01/19/2024
100148487	CF	AUBREY	TX		04/12/2024	6.875	259,369		(34)				350,000	02/28/2024
100148488	CF	BARNETT	MO		04/12/2024	7.625	353,359		(130)				471,000	02/26/2024
100148489	CF	SAN MARCOS	CA		04/12/2024	6.625	486,085		(42)				765,000	02/20/2024
100148490	CF	ESTERO	FL		04/12/2024	7.125	302,249		(161)				980,000	02/27/2024
100148494	CF	PC BEACH	FL		04/12/2024	6.990	504,606		(205)				942,000	02/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148497	CF	SAINT AUGUSTINE	FL		04/12/2024	7.125	368,518		(147)				545,000	02/27/2024
100148498	CF	BASTROP	TX		04/12/2024	7.125	98,336		(84)				450,000	01/30/2024
100148499	CF	STUART	FL		04/12/2024	7.625	306,735		(143)				406,000	02/07/2024
100148500	CF	HOUSTON	TX		04/12/2024	6.990	258,418		(101)				369,000	02/28/2024
100148501	CF	NAPLES	TX		04/12/2024	7.125	428,688		15				546,000	02/27/2024
100148502	CF	LIBERTY HILL	TX		04/12/2024	5.990	302,046		138				420,000	01/19/2024
100148503	CF	MASCOTTE	FL		04/12/2024	7.625	288,714		(159)				386,000	02/16/2024
100148504		FORT MYERS	FL		04/12/2024	7.625	205		(6)				365,000	02/02/2024
100148505	CF	CUMMING	GA		04/12/2024	6.875	274,320		(39)				370,000	02/26/2024
100148506	CF	KILL DEVIL HILLS	NC		04/12/2024	7.625	516,157		(214)				685,000	02/09/2024
100148507	CF	PHOENIX	AZ		04/12/2024	8.125	641,830		(215)				914,000	02/06/2024
100148508	CF	IRVING	TX		04/12/2024	7.125	319,366		(147)				530,000	02/23/2024
100148510	CF	GARDENA	CA		04/12/2024	7.500	390,107		(189)				529,000	01/30/2024
100148512		BERMUDA DUNES	CA		04/12/2024	7.375	477		(5)				800,000	02/05/2024
100148513	CF	BRIDGEPORT	PA		04/12/2024	5.875	282,177		175				399,000	01/29/2024
100148514	CF	LOXAHATCHEE	FL		04/12/2024	6.625	488,075		(8)				672,000	02/05/2024
100148515	CF	SANTA CLARITA	CA		04/12/2024	7.500	280,229		(203)				740,000	02/07/2024
100148516	CF	REHOBOTH BEACH	DE		04/12/2024	6.125	462,440		66				875,000	02/05/2024
100148517	CF	STEPHENVILLE	TX		04/12/2024	7.500	321,600		(115)				470,000	01/31/2024
100148519	CF	PRINCETON	TX		04/12/2024	7.625	331,660		(165)				440,000	02/09/2024
100148520	CF	KATY	TX		04/12/2024	7.375	410,769		(33)				555,000	02/12/2024
100148521	CF	WILMINGTON	DE		04/12/2024	6.625	324,083		(12)				447,000	02/12/2024
100148522	CF	PHILADELPHIA	PA		04/12/2024	6.990	474,247		(144)				680,000	02/09/2024
100148523	CF	SEDONA	AZ		04/12/2024	7.625	570,142		(185)				770,000	02/13/2024
100148524	CF	MIAMI	FL		04/12/2024	8.000	379,451		(197)				500,000	02/13/2024
100148525	CF	CHARLOTTE	NC		04/12/2024	7.125	492,100		(136)				669,000	02/15/2024
100148526	CF	GAINESVILLE	FL		04/12/2024	7.490	309,138		(137)				415,000	02/09/2024
100148527		LIMINGTON	ME		04/12/2024	7.625	323,274		33				440,000	02/09/2024
100148528	CF	SPRINGFIELD	MO		04/12/2024	7.625	282,072		(159)				384,000	02/15/2024
100148529	CF	COLLINSVILLE	CT		04/12/2024	7.625	351,608		(209)				500,000	02/15/2024
100148530	CF	LOS ANGELES	CA		04/12/2024	6.250	366,977		70				630,000	02/01/2024
100148531	CF	CHATTANOOGA	TN		04/12/2024	7.250	288,201		(209)				510,000	02/16/2024
100148532	CF	CHATTANOOGA	TN		04/12/2024	7.250	287,671		(164)				495,000	02/16/2024
100148534	CF	MCKINNEY	TX		04/12/2024	7.000	286,440		(59)				390,000	02/15/2024
100148539	CF	DENVER	CO		04/12/2024	7.000	255,534		(96)				715,000	02/09/2024
100148540	CF	HALLANDALE BEACH	FL		04/12/2024	7.125	383,872		(115)				635,000	02/13/2024
100148541	CF	ROME	GA		04/12/2024	7.500	344,543		(158)				530,000	02/15/2024
100148542	CF	NAGS HEAD	NC		04/12/2024	7.625	413,702		(156)				600,000	02/20/2024
100148544	CF	COTTAGE GROVE	OR		04/12/2024	7.125	293,601		(61)				470,000	02/06/2024
100148547	CF	ROWLETT	TX		04/12/2024	6.875	306,406		(21)				435,000	02/09/2024
100148548	CF	PHOENIX	AZ		04/12/2024	7.625	346,940		(74)				475,000	02/15/2024
100148549	CF	OLYMPIA	WA		04/12/2024	7.625	358,481		(172)				550,000	02/14/2024
100148550	CF	LOS ANGELES	CA		04/12/2024	7.500	435,397		(173)				662,500	02/12/2024
100148551	CF	SPOKANE	WA		04/12/2024	6.990	440,191		(38)				605,000	02/08/2024
100148552	CF	HOWELL	NJ		04/12/2024	7.625	549,905		(71)				750,000	02/15/2024
100148553	CF	MARIETTA	GA		04/12/2024	7.125	277,200		(37)				381,000	01/31/2024
100148554	CF	LAKEWOOD	NJ		04/12/2024	7.625	586,593		(76)				800,000	02/15/2024
100148555	CF	LAKEWOOD	NJ		04/12/2024	7.625	348,851		(57)				475,000	02/15/2024
100148556	CF	LAKEWOOD	NJ		04/12/2024	7.625	557,336		(74)				760,000	02/15/2024
100148557	CF	PITTSBURGH	PA		04/12/2024	7.625	496,314		(242)				657,000	02/02/2024
100148558	CF	PLANO	TX		04/12/2024	7.000	508,874		(70)				696,500	02/07/2024
100148559	CF	BROOKLYN CENTER	MN		04/12/2024	7.500	250,789		(63)				336,000	02/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148560	CF	HOUSTON	TX		04/12/2024	7.125	333,655		(56)				450,000	02/22/2024
100148561	CF	VAN ALSTYNE	TX		04/12/2024	7.125	301,463		(85)				464,000	02/02/2024
100148562	CF	MELISSA	TX		04/12/2024	6.625	278,719		6				396,000	02/14/2024
100148564	CF	ARGYLE	TX		04/12/2024	6.875	293,129		(44)				518,000	02/16/2024
100148565	CF	WALLINGFORD	CT		04/12/2024	6.875	343,668		(25)				475,000	02/06/2024
100148566	CF	CANYON LAKE	TX		04/12/2024	7.000	351,924		(40)				475,000	02/01/2024
100148568	CF	INDIANAPOLIS	IN		04/12/2024	7.375	278,760		(82)				390,000	02/16/2024
100148569	CF	SAN JOSE	CA		04/12/2024	7.125	645,511		(138)				910,000	02/15/2024
100148570	CF	CLEARWATER	FL		04/12/2024	7.990	310,205		(44)				395,000	02/21/2024
100148571	CF	MURFREESBORO	TN		04/12/2024	7.625	383,179		(136)				510,000	02/16/2024
100148572	CF	LEANDER	TX		04/12/2024	7.500	263,705		(137)				349,000	02/21/2024
100148573	CF	TOMS RIVER	NJ		04/12/2024	7.625	310,181		(155)				410,000	02/16/2024
100148574	CF	BUMPASS	VA		04/12/2024	7.625	535,591		(250)				713,000	02/16/2024
100148575	CF	DURHAM	NC		04/12/2024	7.125	331,193		(100)				446,000	02/15/2024
100148576	CF	SAN FRANCISCO	CA		04/12/2024	7.125	1,377,181		(286)				1,850,000	02/15/2024
100148577		OCEAN CITY	MD		04/12/2024	7.500	106		(2)				835,000	02/16/2024
100148578	CF	KISSIMMEE	FL		04/12/2024	6.990	313,178		(68)				505,000	02/16/2024
100148579	CF	MARY ESTHER	FL		04/12/2024	7.500	347,020		(157)				460,000	02/16/2024
100148581	CF	CAPE CANAVERAL	FL		04/12/2024	7.625	373,077		(79)				520,000	02/15/2024
100148582	CF	SPOKANE	WA		04/12/2024	7.125	294,893		(63)				405,000	02/20/2024
100148585	CF	SURPRISE	AZ		04/12/2024	7.625	356,371		(105)				481,000	02/12/2024
100148586	CF	LINDEN	NJ		04/12/2024	7.625	679,729		(84)				915,000	02/21/2024
100148587	CF	FAWNSKIN	CA		04/12/2024	6.990	365,589		(23)				530,000	02/13/2024
100148588	CF	SEMINOLE	FL		04/12/2024	7.625	212,465		(319)				385,000	02/16/2024
100148589	CF	KANSAS CITY	MO		04/12/2024	7.500	350,136		(145)				485,000	02/20/2024
100148590	CF	HOMELAND	CA		04/12/2024	6.375	431,134		191				599,000	01/25/2024
100148591	CF	TIGARD	OR		04/12/2024	6.125	392,923		191				552,000	02/12/2024
100148592	CF	FORT MYERS	FL		04/12/2024	7.500	387,745		(178)				515,000	02/20/2024
100148593	CF	APPLE VALLEY	CA		04/12/2024	7.625	281,997		(111)				375,000	02/08/2024
100148594		FRISCO	TX		04/12/2024	7.625	204		(8)				530,000	02/22/2024
100148595	CF	FRISCO	TX		04/12/2024	7.625	261,440		(217)				520,000	02/21/2024
100148596	CF	DANIA BEACH	FL		04/12/2024	7.375	561,745		(176)				750,000	02/16/2024
100148597	CF	ROCKWALL	TX		04/12/2024	7.375	420,256		(150)				630,000	02/23/2024
100148598	CF	BUDA	TX		04/12/2024	7.625	313,206		1				400,000	02/20/2024
100148600	CF	FORT WORTH	TX		04/12/2024	7.375	459,245		(162)				640,000	02/22/2024
100148601	CF	TAMPA	FL		04/12/2024	7.625	367,461		(174)				515,000	02/19/2024
100148603	CF	FORT WORTH	TX		04/12/2024	7.375	459,245		(162)				640,000	02/22/2024
100148604	CF	POOLER	GA		04/12/2024	7.375	285,584		(37)				388,000	02/12/2024
100148605	CF	BOYNTON BEACH	FL		04/12/2024	7.625	317,549		(154)				450,000	02/12/2024
100148606	CF	ANNA	TX		04/12/2024	6.990	299,775		(28)				435,000	02/14/2024
100148607	CF	BAYOU VISTA	TX		04/12/2024	7.500	366,133		(171)				503,000	02/21/2024
100148608	CF	NOKOMIS	FL		04/12/2024	6.990	341,211		(75)				495,000	02/20/2024
100148609		CLEBURNE	TX		04/12/2024	7.625	205		(6)				360,000	02/20/2024
100148610	CF	MIAMI	FL		04/12/2024	6.875	597,862		(37)				830,000	02/22/2024
100148612	CF	MIDDLETOWN	DE		04/12/2024	7.625	311,154		(102)				420,000	02/15/2024
100148613	CF	CAPE CORAL	FL		04/12/2024	6.125	303,643		102				470,000	02/09/2024
100148614	CF	ACWORTH	GA		04/12/2024	6.375	274,342		47				385,000	02/21/2024
100148615	CF	DOWNINGTOWN	PA		04/12/2024	5.500	368,479		388				535,000	02/16/2024
100148616	CF	CHANDLER	AZ		04/12/2024	5.375	442,048		553				635,000	02/16/2024
100148618	CF	CHULA VISTA	CA		05/15/2024	8.500	1,309,469		(917)				1,700,000	04/15/2024
100148619	CF	MIRAMAR	FL		05/15/2024	7.250	1,496,261		23				1,900,000	04/11/2024
100148620	CF	FRESNO	CA		05/15/2024	8.000	283,459		(206)				395,000	04/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148621	CF	CLOVIS	CA		05/15/2024	8.000	268,778		(188)				350,000	04/08/2024
100148622	CF	LIBERTY HILL	TX		05/15/2024	7.375	683,610		(33)				870,000	04/03/2024
100148624	CF	CATHEDRAL CITY	CA		05/15/2024	6.875	283,050		18				550,000	04/16/2024
100148625		ELIZABETHPORT	NJ		05/15/2024	8.750	362,597		14				525,000	04/04/2024
100148626	CF	MAKAWAO	HI		05/15/2024	8.875	915,639		(286)				1,010,000	04/15/2024
100148628		FAIRBURN	GA		05/15/2024	7.750	294,179		(33)				370,000	04/11/2024
100148629	CF	KAPAA	HI		05/15/2024	7.250	1,272,721		(343)				1,700,000	04/16/2024
100148630	CF	SPANISH FORK	UT		05/15/2024	9.500	301,198		(231)				335,000	04/11/2024
100148631	CF	MESA	AZ		05/15/2024	7.125	538,462		(36)				790,000	04/15/2024
100148632	CF	FORNEY	TX		05/15/2024	7.375	292,106		(71)				374,000	04/09/2024
100148633	CF	WACO	TX		05/15/2024	7.875	381,001		(20)				585,000	04/11/2024
100148634		LA CRESCENTA	CA		05/15/2024	7.250	1,403,265		13				1,900,000	04/03/2024
100148636	CF	TAVERNIER	FL		05/15/2024	7.500	1,327,227		74				1,855,000	04/04/2024
100148638	CF	GALT	CA		05/15/2024	8.500	478,307		(526)				580,000	04/15/2024
100148639	CF	HAPPY VALLEY	OR		05/15/2024	7.250	995,796		(218)				1,275,000	04/01/2024
100148640	CF	MC KENZIE	TN		05/15/2024	7.625	250,101		(71)				350,000	04/22/2024
100148641		XENIA	OH		05/15/2024	8.125	145,074		(55)				180,000	04/02/2024
100148642		OKLAHOMA CITY	OK		05/15/2024	7.375	298,921		65				387,000	04/08/2024
100148644	CF	LOS ANGELES	CA		05/15/2024	6.875	1,301,956		43				2,560,000	04/19/2024
100148645		SURPRISE	AZ		05/15/2024	8.500	318,540		366	62			400,000	04/09/2024
100148646	CF	SANTA ANA	CA		05/15/2024	7.250	619,283		16				840,000	04/12/2024
100148647	CF	SCOTTSDALE	AZ		05/15/2024	7.125	990,183		(129)				1,740,000	04/12/2024
100148648	CF	LOS ANGELES	CA		05/15/2024	7.375	1,855,010		(43)				2,500,000	04/12/2024
100148650	CF	BAKERSFIELD	CA		04/15/2024	9.250	285,284		(144)				350,000	01/05/2024
100148651	CF	SAN BERNARDINO	CA		04/15/2024	9.625	347,529		(161)				435,000	01/18/2024
100148652	CF	CHULA VISTA	CA		04/15/2024	7.250	679,256		(219)				850,000	02/07/2024
100148653	CF	STEVENSON RANCH	CA		04/15/2024	6.750	374,396		(137)				667,000	01/18/2024
100148655	CF	COLUMBIA	SC		04/15/2024	7.250	304,665		(130)				380,000	01/22/2024
100148656		LAKEBAY	WA		04/15/2024	6.750	740,855		(194)				1,280,000	02/19/2024
100148657		TACOMA	WA		04/15/2024	6.875	255,273		(157)				765,000	02/26/2024
100148658		KISSIMMEE	FL		04/15/2024	8.000	316,590		(80)				397,000	01/19/2024
100148659	CF	POMONA	CA		04/15/2024	7.750	617,989		(188)				785,000	01/25/2024
100148660	CF	PALMETTO BAY	FL		04/15/2024	8.375	393,251		(136)				489,000	01/12/2024
100148661		PORTLAND	OR		04/15/2024	6.875	516,807		(120)				650,000	01/30/2024
100148662	CF	KATY	TX		04/15/2024	8.500	225,373		(114)				342,000	12/01/2023
100148663	CF	PHOENIX	AZ		04/15/2024	6.500	305,227		(69)				440,000	01/22/2024
100148664	CF	MYRTLE BEACH	SC		04/15/2024	6.625	329,321		(122)				660,000	01/25/2024
100148667	CF	PORT SAINT LUCIE	FL		04/16/2024	8.374	365,210		(273)				446,000	03/26/2024
100148669	CF	WEST BERLIN	NJ		04/16/2024	7.749	188,561		(60)				255,000	03/22/2024
100148670	CF	AMAGANSETT	NY		04/16/2024	7.374	660,185		(421)				2,150,000	03/26/2024
100148671	CF	PORT SAINT LUCIE	FL		04/16/2024	6.875	571,819		112				738,000	03/21/2024
100148673	CF	WEATHERFORD	TX		04/16/2024	8.499	442,622		(280)				585,000	03/29/2024
100148674	CF	RHINEBECK	NY		04/16/2024	7.374	578,541		(163)				725,000	03/15/2024
100148675	CF	MARIETTA	GA		04/16/2024	8.249	442,509		(120)				640,000	03/13/2024
100148678	CF	POMPANO BEACH	FL		04/16/2024	7.999	254,161		(157)				360,000	03/18/2024
100148679	CF	RICHMOND	TX		04/16/2024	7.499	312,703		(192)				385,000	03/22/2024
100148683	CF	CLINTON	CT		04/16/2024	7.999	244,925		(131)				345,000	03/22/2024
100148684	CF	PHOENIX	AZ		04/16/2024	8.249	343,099		(113)				380,000	02/19/2024
100148685	CF	MELBOURNE	FL		04/16/2024	7.749	1,036,821		(244)				1,330,000	03/26/2024
100148686	CF	SPARTA	NJ		04/16/2024	7.875	513,300		(87)				645,000	03/04/2024
100148689	CF	BAKERSFIELD	CA		04/16/2024	8.999	310,043		(246)				335,000	02/21/2024
100148690		BALTIMORE	MD		04/16/2024	9.624	125,723		(263)				175,000	02/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148691	CF	VERNON TWP	NJ		04/16/2024	8.499	413,535		(246)				510,000	02/27/2024
100148696	CF	SALT LAKE CITY	UT		04/17/2024	8.625	393,328		(174)				545,000	11/09/2023
100148697	CF	HAYWARD	CA		04/17/2024	7.999	613,295		(174)				840,000	11/08/2023
100148699	CF	NAPERVILLE	IL		04/17/2024	8.124	280,513		(102)				383,000	11/13/2023
100148700	CF	SAINT SIMONS ISLAND	GA		04/17/2024	8.625	189,451		(179)				399,000	11/09/2023
100148701	CF	PALMDALE	CA		04/17/2024	7.999	409,568		(159)				550,000	11/08/2023
100148705	CF	HIAWASSEE	GA		04/17/2024	8.624	267,368		(188)				327,000	11/02/2023
100148706		HOLLY HILL	FL		04/17/2024	8.625	298,990		(210)				395,000	11/09/2023
100148707	CF	MIAMI	FL		04/17/2024	7.624	538,694		(197)				770,000	11/13/2023
100148709	CF	FOREST LAKE	MN		04/17/2024	8.124	180,438		(322)	(7)			396,000	11/07/2023
100148712		CHICAGO	IL		04/17/2024	8.124	292,865		(118)				345,000	12/15/2023
100148717	CF	WOODBRIDGE	VA		04/17/2024	8.124	357,674		(285)				512,000	11/13/2023
100148718	CF	WASHINGTON	DC		04/17/2024	7.499	876,786		(499)				1,250,000	10/04/2023
100148721	CF	ROCKPORT	TX		04/17/2024	6.990	210,649		(27)				285,000	11/01/2023
100148722		FORT SMITH	AR		04/17/2024	8.625	252,804		(190)				308,100	12/13/2023
100148724		ATLANTA	GA		04/17/2024	7.624	327,179		(171)				382,000	12/07/2023
100148726	CF	KATY	TX		04/17/2024	7.125	263,778		(67)				355,000	10/31/2023
100148727	CF	GARLAND	TX		04/17/2024	8.125	392,460		(216)				524,000	10/25/2023
100148728	CF	NEW ORLEANS	LA		04/17/2024	7.625	272,983		(139)				390,000	10/27/2023
100148730		CLERMONT	FL		04/17/2024	7.624	322,753		(187)				380,000	12/19/2023
100148731	CF	MYAKKA	FL		04/17/2024	7.499	642,104		(315)				940,000	11/01/2023
100148732	CF	VAN NUYS	CA		04/17/2024	8.000	889,438		(495)				1,200,000	10/13/2023
100148735	CF	REEDLEY	CA		04/17/2024	7.625	399,971		(142)				501,000	10/07/2023
100148736	CF	MCKINNEY	TX		04/17/2024	7.499	300,161		(128)				430,000	10/31/2023
100148737	CF	YUCAIPA	CA		04/17/2024	7.990	714,209		(278)				950,000	11/01/2023
100148738	CF	VISALIA	CA		04/17/2024	7.625	409,831		(114)				550,000	10/19/2023
100148740	CF	EVANSTON	IL		04/17/2024	7.875	293,203		(139)				390,000	10/30/2023
100148741	CF	STOCKTON	CA		04/17/2024	7.990	414,350		(158)				521,000	10/24/2023
100148742	CF	HARPERS FERRY	WV		04/17/2024	8.124	242,473		(134)				330,000	10/16/2023
100148743	CF	FRANKLIN PARK	NJ		04/17/2024	7.990	238,639		(176)				350,000	10/30/2023
100148745	CF	MARQUEZ	TX		04/17/2024	7.990	621,276		(386)				767,000	11/03/2023
100148746	CF	BROKEN BOW	OK		04/17/2024	7.875	330,195		(169)				620,000	10/23/2023
100148747	CF	RIDGEFIELD	NJ		04/17/2024	8.000	548,135		(351)				755,000	10/06/2023
100148748	CF	WAKE FOREST	NC		04/17/2024	7.250	304,430		(75)				454,000	09/27/2023
100148749		FORT WORTH	TX		04/17/2024	7.624	189,808		(128)				228,000	12/11/2023
100148750	CF	COPPERAS COVE	TX		04/17/2024	7.625	251,863		(195)				331,000	10/20/2023
100148751	CF	TOLLESON	AZ		04/17/2024	7.624	281,617		(81)				413,000	10/23/2023
100148752	CF	GULF SHORES	AL		04/17/2024	8.000	394,246		(175)				530,000	11/03/2023
100148753	CF	GULF SHORES	AL		04/17/2024	5.990	241,043		227				345,000	09/28/2023
100148756	CF	GULF SHORES	AL		04/17/2024	4.625	232,350		698				359,000	09/08/2023
100148757	CF	SAINT AUGUSTINE	FL		04/17/2024	5.250	254,188		549				388,000	09/28/2023
100148758		HANFORD	CA		04/17/2024	7.625	286,679		(150)				385,000	10/02/2023
100148759	CF	BALTIMORE	MD		04/17/2024	7.875	304,071		(198)				440,000	10/04/2023
100148760	CF	TAVARES	FL		04/17/2024	7.990	91,660		(442)				357,000	10/27/2023
100148764	CF	LOVELAND	CO		04/17/2024	5.750	298,074		373				430,000	09/28/2023
100148765	CF	NASHVILLE	TN		04/17/2024	8.375	514,906		(221)				650,000	10/05/2023
100148767	CF	OWENS CROSS ROADS	AL		04/17/2024	6.250	223,305		175				355,000	09/29/2023
100148769	CF	IRVINGTON	NJ		04/17/2024	8.125	563,138		(268)				750,000	09/26/2023
100148773	CF	MESA	AZ		04/17/2024	7.500	284,690		(93)				512,000	10/16/2023
100148774	CF	RIVERSIDE	CA		04/17/2024	7.990	455,165		(115)				610,000	10/11/2023
100148775	CF	NAPLES	FL		04/17/2024	8.000	443,624		(218)				739,000	10/03/2023
100148776	CF	MYRTLE BEACH	SC		04/17/2024	7.875	255,766		(174)				323,000	09/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148779	CF	MENIFEE	CA		04/17/2024	8.125	414,927		(182)				590,000	10/20/2023
100148780	CF	ROYSE CITY	TX		04/17/2024	8.124	294,482		(219)				375,000	10/18/2023
100148781	CF	HIGHLAND	UT		04/17/2024	5.990	307,659		314				475,000	09/26/2023
100148782	CF	WESTAMPTON	NJ		04/17/2024	7.500	274,472		(106)				368,000	10/12/2023
100148783	CF	WINTER GARDEN	FL		04/17/2024	7.000	339,658		(18)				565,000	10/03/2023
100148785	CF	LOCKHART	TX		04/17/2024	8.000	219,896		(219)				304,000	10/11/2023
100148786	CF	RANCHO CORDOVA	CA		04/17/2024	5.375	413,588		820				615,000	10/17/2023
100148787		WASHINGTON	DC		04/17/2024	7.500	1,177,383		(649)				1,650,000	10/18/2023
100148788	CF	UNIONTOWN	OH		04/17/2024	5.750	212,306		332				310,000	10/13/2023
100148789	CF	LOCKHART	TX		04/17/2024	8.000	234,572		(189)				287,000	10/09/2023
100148790	CF	GREENSBORO	NC		04/17/2024	5.990	300,088		298				405,000	09/29/2023
100148791	CF	DAVENPORT	FL		04/17/2024	7.500	304,625		(131)				381,000	10/09/2023
100148792	CF	ROSHARON	TX		04/17/2024	5.750	198,566		319				306,000	09/29/2023
100148793	CF	WINCHESTER	CA		04/17/2024	5.990	325,365		334				530,000	10/13/2023
100148794	CF	SAN MARCOS	TX		04/17/2024	5.500	209,765		372				320,000	10/05/2023
100148795	CF	ROSHARON	TX		04/17/2024	6.250	223,476		168				305,000	09/28/2023
100148796	CF	SHERRILLS FORD	NC		04/17/2024	5.990	240,696		253				355,000	10/18/2023
100148797	CF	SAN ANTONIO	TX		04/17/2024	5.990	294,219		323				395,000	10/05/2023
100148800	CF	SAN MARCOS	TX		04/17/2024	5.750	240,580		356				365,000	10/03/2023
100148801	CF	SAN ANTONIO	TX		04/17/2024	6.250	197,284		142				279,000	10/03/2023
100148802	CF	ROSEVILLE	CA		04/17/2024	6.250	319,410		231				450,000	10/05/2023
100148803	CF	ROSEVILLE	CA		04/17/2024	6.500	324,219		127				455,000	10/06/2023
100148805	CF	FREDERICK	MD		04/17/2024	5.990	375,846		418				539,000	09/29/2023
100148806	CF	DELANO	MN		04/17/2024	5.750	237,864		324				373,000	10/13/2023
100148808	CF	LATHROP	CA		04/17/2024	7.625	478,455		(168)				685,000	10/12/2023
100148809	CF	MONUMENT	CO		04/17/2024	6.500	323,480		132				450,000	10/11/2023
100148810	CF	ROSEVILLE	CA		04/17/2024	5.990	334,283		367				449,000	10/09/2023
100148811	CF	SPRING CITY	TN		04/17/2024	8.625	363,443		(179)				465,000	11/02/2023
100148812	CF	ALVA	FL		04/17/2024	5.750	241,217		353				352,000	10/11/2023
100148813		AGRA	OK		04/17/2024	8.625	534,527		(124)				630,000	12/07/2023
100148815	CF	WAXHAW	NC		04/17/2024	8.500	207,770		(165)				270,000	11/02/2023
100148816	CF	JUPITER	FL		04/17/2024	7.625	302,468		(167)				429,000	10/27/2023
100148818	CF	NACOGDOCHES	TX		04/17/2024	7.500	235,202		(162)				310,000	09/29/2023
100148821	CF	FRESNO	CA		04/17/2024	7.750	151,485		(305)				415,000	10/18/2023
100148822	CF	MINNEAPOLIS	MN		04/17/2024	7.875	253,640		(171)				405,000	10/24/2023
100148824	CF	SUWANEE	GA		04/17/2024	7.990	233,795		(156)				318,000	10/05/2023
100148826		WOODLAND HILLS	CA		04/17/2024	8.000	587,853		(191)				825,000	10/24/2023
100148827	CF	OAK LAWN	IL		04/17/2024	8.124	246,038		(353)				539,000	10/26/2023
100148829	CF	DUCK KEY	FL		04/17/2024	7.625	723,850		(244)				1,110,000	10/27/2023
100148830	CF	CAPE CORAL	FL		04/17/2024	8.125	242,506		(236)				300,000	10/19/2023
100148831	CF	BROKEN BOW	OK		04/17/2024	7.875	538,426		(166)				749,000	10/20/2023
100148832	CF	MELISSA	TX		04/17/2024	5.250	366,830		870				575,000	10/20/2023
100148833	CF	PHOENIX	AZ		04/17/2024	7.500	526,266		(165)				710,000	10/17/2023
100148835	CF	OAK ISLAND	NC		04/17/2024	7.990	651,055		(204)				882,000	10/30/2023
100148836	CF	ODENTON	MD		04/17/2024	7.750	261,447		(123)				391,000	10/26/2023
100148838	CF	CAPE CORAL	FL		04/17/2024	8.125	287,333		(224)				375,000	10/23/2023
100148839	CF	FORNEY	TX		04/17/2024	7.500	235,760		(142)				376,000	09/27/2023
100148840	CF	OAKWOOD	GA		04/17/2024	6.250	267,033		240				428,000	10/26/2023
100148841	CF	GLENDORA	CA		04/17/2024	8.000	1,130,244		(616)				1,600,000	10/13/2023
100148848	CF	CAPE ELIZABETH	ME		04/17/2024	7.625	402,663		(111)				540,000	10/25/2023
100148849	CF	SPOKANE	WA		04/17/2024	7.500	465,926		(205)				625,000	10/24/2023
100148850	CF	FORT LAUDERDALE	FL		04/17/2024	6.750	511,046		54				751,264	10/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148851	CF	JACKSON	NJ		04/17/2024	7.875	310,877		(161)				500,000	10/25/2023
100148854	CF	FORNEY	TX		04/17/2024	7.375	236,413		(110)				366,000	09/27/2023
100148855	CF	WILDWOOD CREST	NJ		04/17/2024	7.625	201,997		(60)				290,000	10/24/2023
100148857	CF	WAKE FOREST	NC		04/17/2024	7.375	296,517		(74)				400,000	10/25/2023
100148859	CF	RALEIGH	NC		04/17/2024	7.125	299,556		(65)				404,000	10/25/2023
100148861	CF	PHOENIX	AZ		04/17/2024	6.625	320,047		69				509,000	10/19/2023
100148862	CF	CARMEL	IN		04/17/2024	7.500	261,422		(85)				350,000	10/26/2023
100148863	CF	BUCKEYE	AZ		04/17/2024	5.750	280,503		371				437,000	10/16/2023
100148864	CF	MERIDIANVILLE	AL		04/17/2024	6.250	208,121		148				295,000	10/24/2023
100148865	CF	MERIDIAN	ID		04/17/2024	7.875	297,190		(105)				425,000	10/23/2023
100148866	CF	HOUSTON	TX		04/17/2024	8.625	307,472		(237)				410,000	10/25/2023
100148868	CF	DURHAM	NC		04/17/2024	5.500	287,347		466				428,000	10/24/2023
100148869	CF	SPRING CITY	PA		04/17/2024	6.500	306,207		136				428,000	10/23/2023
100148870	CF	GULF SHORES	AL		04/17/2024	6.125	261,164		230				370,000	10/19/2023
100148872	CF	NASHVILLE	TN		04/17/2024	7.750	249,141		(139)				330,500	10/16/2023
100148873	CF	DURHAM	NC		04/17/2024	5.500	186,654		451				390,000	10/20/2023
100148874	CF	PLEASANT HILL	CA		04/17/2024	7.500	316,684		(90)				520,000	10/24/2023
100148875	CF	EL CAJON	CA		04/17/2024	7.625	49,458		(170)	(4)			340,000	10/24/2023
100148876	CF	MINT HILL	NC		04/17/2024	8.125	252,797		(117)				365,000	10/27/2023
100148877	CF	LEHI	UT		04/17/2024	7.250	350,307		(41)				460,000	10/26/2023
100148879	CF	CONCORD	NC		04/17/2024	8.125	278,708		(141)				356,000	10/23/2023
100148884	CF	LEANDER	TX		04/17/2024	8.124	263,167		(231)				335,000	10/26/2023
100148887	CF	HOUSTON	TX		04/17/2024	8.000	254,223		(219)				370,000	10/20/2023
100148889	CF	FREDERICKSBURG	TX		04/17/2024	8.125	353,867		(231)				515,000	10/26/2023
100148890	CF	HOUSTON	TX		04/17/2024	7.625	273,476		(185)				380,000	10/26/2023
100148892	CF	MOUNTAIN HOUSE	CA		04/17/2024	8.125	544,133		(228)				731,000	10/23/2023
100148893	CF	ALPHARETTA	GA		04/17/2024	7.250	582,561		(147)				840,000	10/30/2023
100148895	CF	HILLSIDE	NJ		04/17/2024	7.625	562,779		(231)				750,000	10/31/2023
100148896	CF	MELISSA	TX		04/17/2024	8.125	327,343		(215)				420,000	10/27/2023
100148897	CF	PORT ARANSAS	TX		04/17/2024	7.625	671,972		(259)				906,000	10/20/2023
100148898	CF	BEECH MOUNTAIN	NC		04/17/2024	8.625	451,474		(169)				600,000	11/01/2023
100148899	CF	FORT WORTH	TX		04/17/2024	8.500	226,178		(254)				295,000	10/30/2023
100148901	CF	LAKELAND	FL		04/17/2024	7.625	366,101		(127)				495,000	10/27/2023
100148902	CF	WILDOMAR	CA		04/17/2024	7.990	635,467		(186)				850,000	10/26/2023
100148903	CF	GALVESTON	TX		04/17/2024	7.499	429,086		(131)				585,000	10/30/2023
100148904	CF	BARCO	NC		04/17/2024	7.125	587,509		(105)				853,000	10/25/2023
100148905	CF	MT JULIET	TN		04/17/2024	8.125	350,957		(165)				477,000	11/01/2023
100148906	CF	ORLANDO	FL		04/17/2024	7.875	407,387		(215)				563,000	10/31/2023
100148907	CF	RALEIGH	NC		04/17/2024	7.250	254,830		(85)				349,000	10/27/2023
100148908	CF	DAWSONVILLE	GA		04/17/2024	8.375	288,980		(296)				400,000	10/31/2023
100148909	CF	FRESNO	CA		04/17/2024	7.990	410,835		(164)				520,000	10/24/2023
100148910	CF	BOISE	ID		04/17/2024	7.875	573,200		(110)				840,000	10/26/2023
100148911	CF	CONVERSE	TX		04/17/2024	4.875	329,364		1,086				519,000	10/31/2023
100148915	CF	DURHAM	NC		04/17/2024	5.625	269,600		409				430,000	10/26/2023
100148916	CF	FRISCO	TX		04/17/2024	7.490	346,649		(164)				475,000	10/27/2023
100148917	CF	DURHAM	NC		04/17/2024	6.250	289,185		216				390,000	10/25/2023
100148918	CF	GLENDALE	AZ		04/17/2024	5.750	307,771		397				445,000	10/20/2023
100148920	CF	FORT WORTH	TX		04/17/2024	5.750	224,626		319				332,000	10/27/2023
100148921	CF	NEWARK	NJ		04/17/2024	7.625	463,601		(155)				620,000	10/19/2023
100148922	CF	MARICOPA	AZ		04/17/2024	6.000	231,343		225				330,000	10/17/2023
100148923	CF	SPOKANE	WA		04/17/2024	6.000	229,258		224				394,000	10/20/2023
100148924	CF	HEBER	UT		04/17/2024	7.624	770,770		(146)				1,040,000	10/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148925	CF	LOGANVILLE	GA		04/17/2024	5.990	263,745		291				379,000	10/27/2023
100148926	CF	STALLINGS	NC		04/17/2024	7.625	290,293		(157)				433,000	10/25/2023
100148928	CF	MELISSA	TX		04/17/2024	7.875	246,683		(219)				385,000	10/26/2023
100148929	CF	EAGLE MOUNTAIN	UT		04/17/2024	7.990	463,185		(160)				665,000	11/02/2023
100148930	CF	EAGLE RIVER	AK		04/17/2024	8.125	254,514		(195)				366,000	10/26/2023
100148931	CF	SAINT PAUL	MN		04/17/2024	7.990	232,106		(169)				305,000	10/27/2023
100148932	CF	PENSACOLA	FL		04/17/2024	7.625	637,749		(262)				880,000	11/02/2023
100148936	CF	CLIFFSIDE PK	NJ		04/17/2024	7.875	481,040		(211)				685,000	10/06/2023
100148937	CF	GRANBURY	TX		04/17/2024	7.750	569,366		(321)				800,000	10/13/2023
100148940	CF	BASTROP	TX		04/17/2024	5.750	185,767		262				290,000	10/26/2023
100148941		FORT PIERCE	FL		04/17/2024	8.124	243,706		(197)				280,000	11/29/2023
100148942	CF	JACKSONVILLE	FL		04/17/2024	7.125	298,317		(65)				437,000	10/27/2023
100148944	CF	ALPHARETTA	GA		04/17/2024	7.750	400,021		(168)				590,000	10/31/2023
100148946		REDLANDS	CA		04/17/2024	8.625	401,321		(226)				465,000	12/01/2023
100148948	CF	DAVENPORT	FL		04/17/2024	6.500	276,643		125				385,000	10/31/2023
100148973		PRINCETON	TX		04/17/2024	6.375	250,734		162				325,000	12/19/2023
100148993	CF	OGDEN	UT		04/19/2024	8.750	313,194		(112)				420,000	02/21/2024
100148994	CF	WINCHESTER	CA		04/19/2024	7.990	397,229		(103)				506,000	02/22/2024
100148995	CF	PALM DESERT	CA		04/19/2024	8.125	298,128		(224)				585,000	03/09/2024
100148997	CF	SANTA ANA	CA		04/19/2024	7.875	356,650		(236)				720,000	02/02/2024
100148998	CF	ATLANTIC BEACH	NY		04/19/2024	7.875	168,357		(116)				2,150,000	02/26/2024
100148999		READING	PA		04/19/2024	8.990	154,087		(129)				187,000	02/28/2024
100149000	CF	VIRGINIA BEACH	VA		04/19/2024	7.375	297,249		(124)				414,000	03/08/2024
100149001		BAYVILLE	NJ		04/19/2024	7.750	297,385		63				530,000	03/19/2024
100149005	CF	SEGUIN	TX		04/19/2024	7.875	167,435		(169)				265,000	02/22/2024
100149006	CF	BADEN	PA		04/19/2024	9.750	1,190,182		(81)				1,407,588	02/29/2024
100149007	CF	CAMARILLO	CA		04/19/2024	7.750	1,223,435		(596)				1,520,000	03/13/2024
100149009	CF	BROOKLYN	NY		04/19/2024	8.125	1,086,154		(342)				1,715,000	03/04/2024
100149010		WAHIAWA	HI		04/19/2024	8.625	808,531		(310)				1,115,000	03/11/2024
100149011	CF	HUNTINGTON STATION	NY		04/19/2024	8.250	514,400		(324)				650,000	03/07/2024
100149012	CF	PHOENIX	AZ		04/19/2024	8.500	312,685		(178)				418,000	03/01/2024
100149013	CF	BEND	OR		04/19/2024	9.250	571,440		(278)				660,000	03/14/2024
100149014	CF	LOS ANGELES	CA		04/19/2024	7.250	2,590,077		(640)				3,250,000	03/14/2024
100149016	CF	BOURG	LA		04/19/2024	7.125	272,323		(62)				391,300	03/06/2024
100149017	CF	PORTLAND	OR		04/19/2024	7.625	359,210		(93)				425,000	03/06/2024
100149018		LOS ANGELES	CA		04/19/2024	7.625	284,600		(188)				655,000	02/20/2024
100149019	CF	HOLLYWOOD	FL		04/19/2024	8.375	500,976		(387)				650,000	03/18/2024
100149020	CF	SANTA MONICA	CA		04/19/2024	7.625	2,385,596		(157)				4,100,000	03/05/2024
100149023	CF	HENDERSON	NV		04/19/2024	9.250	193,780		(198)				217,000	03/11/2024
100149024		STATEN ISLAND	NY		04/19/2024	8.250	505,356		136				870,000	03/06/2024
100149025		NORFOLK	VA		04/19/2024	9.875	231,810		(264)				415,000	02/29/2024
100149026	CF	ROCKAWAY PARK	NY		04/19/2024	8.375	1,664,482		(694)				2,060,000	03/06/2024
100149027	CF	BUDA	TX		04/19/2024	8.125	356,047		(389)				475,000	03/19/2024
100149028	CF	ALHAMBRA	CA		04/19/2024	7.125	468,534		(128)				1,195,000	03/05/2024
100149029	CF	LAGUNA NIGUEL	CA		04/19/2024	7.625	1,361,227		34				2,000,000	03/07/2024
100149030	CF	MAINEVILLE	OH		04/19/2024	7.500	270,418		(104)				337,000	02/20/2024
100149031		NAPLES	FL		04/19/2024	7.875	425,778		60				580,000	03/04/2024
100149032	CF	VENICE	CA		04/19/2024	7.500	1,381,180		(41)				1,750,000	03/05/2024
100149035	CF	BRUSH PRAIRIE	WA		04/19/2024	7.500	706,159		(31)				885,000	03/14/2024
100149037	CF	ESCONDIDO	CA		04/19/2024	8.250	1,272,944		(755)				1,785,000	03/11/2024
100149039	CF	FORT MC COY	FL		04/19/2024	8.000	79,646						186,000	03/08/2024
100149040	CF	SAVANNAH	GA		04/19/2024	7.625	688,959		283				1,050,000	03/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149041	CF	MAITLAND	FL		04/19/2024	7.375	417,674		(266)				700,000	03/08/2024
100149042		TAMARAC	FL		04/19/2024	8.250	391,216		(78)				720,000	03/08/2024
100149043	CF	WEST PALM BEACH	FL		04/19/2024	7.625	332,266		(299)				430,000	03/21/2024
100149044	CF	SAN CLEMENTE	CA		04/19/2024	7.625	1,517,346		(152)				1,915,000	03/14/2024
100149045	CF	LAKELAND	FL		04/19/2024	7.250	125,087		(43)				522,000	03/08/2024
100149046		CLEVELAND	GA		04/19/2024	7.875	212,000		(57)				279,000	02/27/2024
100149047	CF	WELLINGTON	OH		04/19/2024	9.000	223,443		(290)				300,000	03/08/2024
100149048		OWATONNA	MN		04/19/2024	10.000	227,236		(148)				275,000	03/22/2024
100149050	CF	SAN DIEGO	CA		04/19/2024	7.375	884,259		(353)				1,105,000	03/15/2024
100149051		KISSIMMEE	FL		04/19/2024	8.500	531,366		(229)				670,000	03/20/2024
100149052	CF	EUGENE	OR		04/19/2024	7.625	268,174		(204)				350,000	03/08/2024
100149053	CF	LAWRENCEVILLE	GA		04/19/2024	8.750	469,563		(289)				540,000	03/15/2024
100149055		GREENACRES	FL		04/19/2024	8.250	438,248		(73)				550,000	03/20/2024
100149056	CF	VENUS	TX		04/19/2024	8.875	782,347		(747)				1,000,000	03/12/2024
100149059		ORANGE PARK	FL		04/19/2024	7.750	219,443		(19)				280,000	03/15/2024
100149060	CF	CHATTANOOGA	TN		04/19/2024	7.500	339,660		(286)				450,000	03/12/2024
100149061	CF	CHARLOTTE	NC		04/19/2024	7.750	1,120,005		(414)				1,420,000	03/01/2024
100149062	CF	STERLING	VA		04/19/2024	8.000	293,586		(176)				385,000	02/22/2024
100149063	CF	ASHLEY	OH		04/19/2024	8.750	265,921		(258)				340,000	03/18/2024
100149064	CF	LAND O LAKES	FL		04/19/2024	9.375	479,333		(132)				577,000	03/18/2024
100149065	CF	COCONUT CREEK	FL		04/19/2024	7.500	230,722		(66)				289,000	03/04/2024
100149066	CF	NORTH PORT	FL		04/19/2024	8.375	606,291		(320)				1,030,000	02/13/2024
100149067		STATEN ISLAND	NY		04/19/2024	8.500	624,096		(383)				770,000	03/19/2024
100149069		SAINT CLOUD	FL		04/19/2024	9.875	271,479		(267)				323,000	02/23/2024
100149070		LAS VEGAS	NV		04/19/2024	7.875	261,519		(135)				385,000	02/28/2024
100149071	CF	THOMPSONS STATION	TN		04/19/2024	7.875	973,852		(243)				1,175,000	03/06/2024
100149072	CF	VESTAL	NY		04/19/2024	7.500	244,009		(115)				325,000	02/16/2024
100149073		PHOENIX	AZ		04/19/2024	7.875	207,281		(121)				280,000	03/18/2024
100149074	CF	MERIDEN	CT		04/19/2024	7.875	114,098		(65)				150,000	02/23/2024
100149075	CF	NAPLES	FL		04/19/2024	9.000	202,585		(551)				950,000	03/08/2024
100149076	CF	N TOPSAIL BEACH	NC		04/19/2024	8.000	292,997		(143)				362,000	03/04/2024
100149077	CF	WINDSOR	CA		04/19/2024	7.375	758,098		(144)				956,000	03/11/2024
100149078		CLIFTON	NJ		04/19/2024	8.625	457,698		(182)				570,000	03/08/2024
100149079		GOSHEN	NY		04/19/2024	7.990	611,506		76				780,000	01/26/2024
100149080		FRISCO	TX		04/19/2024	7.500	1,353,900		(768)				2,225,000	02/20/2024
100149082	CF	MOORESVILLE	NC		04/19/2024	8.500	600,240		(420)				1,200,000	02/16/2024
100149083	CF	ORLANDO	FL		04/19/2024	8.875	334,520		(488)				420,000	02/29/2024
100149085		POMPANO BEACH	FL		04/19/2024	8.875	244,319		(182)				365,000	03/20/2024
100149087	CF	WILLIS	TX		04/19/2024	7.875	206,789		(172)				275,000	03/07/2024
100149090		FLORENCE	SC		04/19/2024	9.500	156,589		(138)				219,000	03/15/2024
100149091		MIDDLETOWN	CA		04/19/2024	9.250	373,494		(488)				710,000	03/12/2024
100149092	CF	EDGEWOOD	WA		04/19/2024	7.125	363,586		(200)				846,000	03/11/2024
100149093	CF	SARASOTA	FL		04/19/2024	7.875	716		(31)				650,000	02/29/2024
100149094	CF	MIAMI	FL		04/19/2024	7.875	345,560		(218)				475,000	03/01/2024
100149095	CF	PARIS	TX		04/19/2024	8.125	186,879		(186)				249,000	03/19/2024
100149096	CF	MIRAMAR	FL		04/19/2024	7.875	711,412		(422)				882,000	03/12/2024
100149097	CF	MCCALL	ID		04/19/2024	8.875	599,292		(270)				695,000	03/04/2024
100149098		DEL VALLE	TX		04/19/2024	9.250	195,892		(225)				310,000	03/13/2024
100149099	CF	ELLENWOOD	GA		04/19/2024	7.375	264,824		(185)				420,000	03/14/2024
100149100	CF	MCKINNEY	TX		04/19/2024	8.750	353,444		(488)				415,000	03/08/2024
100149101	CF	GRANBURY	TX		04/19/2024	7.875	308,599		(299)				655,000	03/21/2024
100149104	CF	BOCA RATON	FL		04/19/2024	8.750	1,123,518		(658)				1,375,000	03/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149105		NEW CANEY	TX		04/19/2024	7.625	181,772		139				306,000	03/01/2024
100149108	CF	CHICAGO	IL		04/22/2024	8.875	178,915		(84)				260,000	03/21/2024
100149109	CF	MIAMI	FL		04/22/2024	7.499	379,903		(216)				590,000	03/28/2024
100149110	CF	DALLAS	TX		04/22/2024	9.250	301,349		(229)				415,000	03/27/2024
100149112	CF	FORT WAYNE	IN		04/22/2024	7.999	129,041		(72)				176,000	03/29/2024
100149113		MERIDIANVILLE	AL		04/22/2024	6.999	219,391		62				301,000	02/28/2024
100149114	CF	TOLLESON	AZ		04/22/2024	7.750	280,582		(133)				405,000	03/18/2024
100149115		ROCKPORT	TX		04/22/2024	8.875	239,210		(112)				313,000	03/22/2024
100149116	CF	ELLISVILLE	MO		04/22/2024	6.999	209,254		12				285,000	02/20/2024
100149117	CF	SANTA CLARITA	CA		04/22/2024	8.375	1,202,096		(150)				1,556,000	03/18/2024
100149118	CF	POST FALLS	ID		04/22/2024	10.625	264,267		(304)				352,000	03/25/2024
100149119		SAINT PAUL	MN		04/22/2024	8.375	165,910		(69)				227,000	03/22/2024
100149121	CF	PALM HARBOR	FL		04/22/2024	7.999	197,926		(232)				366,000	03/22/2024
100149122	CF	CAPE MAY COURT HOUSE	NJ		04/22/2024	9.999	221,834		(122)				270,000	03/22/2024
100149124	CF	LANCASTER	CA		04/22/2024	8.625	307,398		(371)				400,000	03/13/2024
100149125	CF	PHOENIX	AZ		04/22/2024	6.999	187,849		31				275,000	03/27/2024
100149126	CF	SEATTLE	WA		04/22/2024	7.375	704,002		(305)				1,175,000	03/01/2024
100149127		SAINT GEORGE	UT		04/22/2024	7.499	269,975		(49)				408,000	04/02/2024
100149128		SAINT GEORGE	UT		04/22/2024	7.499	270,015		(49)				408,000	04/02/2024
100149129		SAINT GEORGE	UT		04/22/2024	7.750	297,595		(76)				446,000	04/02/2024
100149130		SAINT GEORGE	UT		04/22/2024	7.750	297,038		(77)				445,000	04/02/2024
100149132	CF	PLEASANTON	TX		04/22/2024	6.999	212,037		53				291,000	03/28/2024
100149133	CF	BAKERSFIELD	CA		04/22/2024	10.250	288,174		(208)				326,000	03/27/2024
100149134	CF	VICTORVILLE	CA		04/22/2024	8.625	285,227		(156)				350,000	03/05/2024
100149135	CF	HALETHORPE	MD		04/22/2024	9.375	137,129		(111)				182,000	03/29/2024
100149136	CF	INDIO	CA		04/22/2024	9.125	460,528		(303)				565,000	03/21/2024
100149138		LANHAM	MD		04/22/2024	8.250	353,656		(48)				445,000	03/01/2024
100149139	CF	FREDERICKSBURG	TX		04/22/2024	8.125	497,333		(467)				660,000	03/22/2024
100149141	CF	GAINESVILLE	FL		04/22/2024	7.750	106,234		(161)				156,000	03/25/2024
100149142	CF	LOS ANGELES	CA		04/22/2024	7.999	754,323		(429)				930,000	03/18/2024
100149143		NORFOLK	VA		04/22/2024	10.499	206,316		(268)				253,000	03/06/2024
100149144		BAKERSFIELD	CA		04/22/2024	7.625	564,370		(94)				680,000	05/12/2025
100149148		HOUSTON	TX		04/22/2024	8.375	128,436		(89)				179,000	03/20/2024
100149150	CF	HAWTHORNE	CA		04/22/2024	7.750	498,845		(148)				855,000	05/22/2025
100149152	CF	LAS VEGAS	NV		04/22/2024	7.125	305,441		(49)				388,000	03/18/2024
100149153	CF	MABLETON	GA		04/22/2024	7.625	479,436		(167)				683,000	03/22/2024
100149154	CF	HENDERSON	NV		04/22/2024	6.499	204,804		206				480,000	03/19/2024
100149155		ELIZABETH	NJ		04/22/2024	7.999	704,872		(68)				930,000	03/27/2024
100149156	CF	BUENA PARK	CA		04/22/2024	9.750	736,131		(370)				900,000	03/15/2024
100149157	CF	CLEBURNE	TX		04/22/2024	7.750	264,637		(117)				350,000	03/19/2024
100149158	CF	LOS ANGELES	CA		04/22/2024	7.875	3,731,674		(269)				5,800,000	03/22/2024
100149159	CF	CARSON	CA		04/22/2024	7.250	564,720		(116)				735,000	03/14/2024
100149160	CF	CENTERVILLE	UT		04/22/2024	6.875	197,358		(16)				463,500	03/19/2024
100149161	CF	HYANNIS	MA		04/22/2024	8.875	217,980		(78)				270,000	03/28/2024
100149162		HANFORD	CA		04/22/2024	7.499	166,548		6				209,000	03/13/2024
100149163	CF	BALTIMORE	MD		04/22/2024	8.250	190,388		(175)				245,000	03/28/2024
100149164	CF	SANTA ANA	CA		04/22/2024	8.375	1,143,801		(514)				1,330,000	03/26/2024
100149165	CF	LAREDO	TX		04/22/2024	7.125	88,270		50				362,500	03/19/2024
100149166		WEATHERFORD	TX		04/22/2024	9.250	633,142		(700)				1,110,000	03/27/2024
100149167	CF	CASSELBERRY	FL		04/22/2024	6.999	186,014		(40)				381,000	03/25/2024
100149168	CF	SPRING LAKE	NJ		04/22/2024	7.999	1,187,092		(750)				3,100,000	03/22/2024
100149170	CF	LAS VEGAS	NV		04/22/2024	7.125	166,372		41				235,000	03/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149171	CF	COLUMBUS	GA		04/22/2024	6.750	125,537		70				177,000	03/26/2024
100149172	CF	COLUMBUS	GA		04/22/2024	6.750	122,795		69				171,000	03/26/2024
100149173	CF	CHINO HILLS	CA		04/22/2024	7.999	807,151		(508)				990,000	03/25/2024
100149175		MENIFEE	CA		04/22/2024	8.125	159,383		(47)				200,000	03/22/2024
100149176		EL CAJON	CA		04/22/2024	7.499	242,966		(96)				420,000	03/19/2024
100149178		AUSTIN	TX		04/22/2024	10.375	332,200		(308)				450,000	03/21/2024
100149179		LAS VEGAS	NV		04/22/2024	7.875	444,630		54				605,000	03/19/2024
100149180	CF	SACRAMENTO	CA		04/22/2024	9.499	408,684		(182)				475,000	03/29/2024
100149181	CF	SAN DIEGO	CA		04/22/2024	7.999	474,673		(173)				675,000	03/29/2024
100149182	CF	SAN ANTONIO	TX		04/22/2024	7.750	485,575		(326)				617,000	04/01/2024
100149183	CF	MODESTO	CA		04/22/2024	6.750	171,820		4				280,000	03/20/2024
100149184	CF	HENDERSON	NV		04/22/2024	6.999	174,812		(57)				375,000	03/27/2024
100149185	CF	SAINT LOUIS	MO		04/22/2024	7.875	171,454		(100)				225,000	03/22/2024
100149186	CF	BLOOMINGTON	CA		04/22/2024	7.875	452,429		(209)				640,000	03/25/2024
100149187		KIHEI	HI		04/22/2024	7.625	884,438		239				1,500,000	03/15/2024
100149188	CF	CAMAS	WA		04/22/2024	7.375	688,218		(305)				860,000	03/26/2024
100149189	CF	SOMERSET	MA		04/22/2024	8.999	518,998		(82)				650,000	03/25/2024
100149190	CF	LOS ANGELES	CA		04/22/2024	6.999	348,757		(96)				675,000	03/19/2024
100149191	CF	SALT LAKE CITY	UT		04/22/2024	8.999	443,052		(223)				486,000	03/22/2024
100149192	CF	GRAPEVINE	TX		04/22/2024	7.999	471,842		(312)				595,000	04/02/2024
100149193	CF	LEXINGTON	SC		04/22/2024	8.999	440,978		(300)				559,000	03/28/2024
100149194	CF	LAKE ELSINORE	CA		04/22/2024	9.499	439,381		(169)				510,000	03/19/2024
100149196	CF	TURLOCK	CA		04/22/2024	7.375	243,463		(155)				390,000	03/26/2024
100149198		FOREST HILL	TX		04/22/2024	8.999	157,874		(190)				227,500	03/29/2024
100149199	CF	DICKINSON	TX		04/22/2024	6.499	209,186		64				530,000	03/26/2024
100149200	CF	ORLANDO	FL		04/22/2024	7.375	460,688		(203)				583,000	03/28/2024
100149201		HEMET	CA		04/22/2024	7.750	407,301		(23)				520,000	03/28/2024
100149202	CF	SOUTH GATE	CA		04/22/2024	7.875	539,139		(429)				700,000	03/22/2024
100149203		PERRIS	CA		04/22/2024	8.625	257,832		(240)				520,000	03/27/2024
100149204	CF	DOWNEY	CA		04/22/2024	7.625	1,129,057		(523)				1,400,000	04/02/2024
100149206		LOS ANGELES	CA		04/22/2024	7.750	804,881		(174)				1,050,000	03/27/2024
100149209		GATLINBURG	TN		04/22/2024	7.875	1,057,746		200				1,350,000	03/27/2024
100149210	CF	SIMI VALLEY	CA		04/22/2024	8.625	226,037		(126)				830,000	03/25/2024
100149211		BUFFALO	MN		04/22/2024	8.125	281,378		(29)				354,000	04/02/2024
100149213		NEW CANEY	TX		04/22/2024	8.875	174,580		(54)				210,000	03/28/2024
100149214	CF	INDIO	CA		04/22/2024	8.999	595,128		(358)				775,000	03/26/2024
100149215		MISSOURI CITY	TX		04/22/2024	7.999	217,106		(5)				271,000	03/29/2024
100149290	CF	GROVELAND	CA		04/24/2024	7.625	306,242		(196)				415,000	02/29/2024
100149291	CF	PORT ARANSAS	TX		04/24/2024	7.624	442,293		(259)				632,000	03/20/2024
100149292	CF	KAILUA-KONA	HI		04/24/2024	7.375	752,152		(339)				1,005,000	03/12/2024
100149293	CF	MCKINLEYVILLE	CA		04/24/2024	7.625	318,543		(169)				485,000	03/16/2024
100149294	CF	COTTAGE GROVE	MN		04/24/2024	7.124	294,106		(139)				395,000	03/13/2024
100149295	CF	COLLEGE STATION	TX		04/24/2024	7.500	443,728		(242)				585,000	03/20/2024
100149296	CF	FRANKLIN LAKES	NJ		04/24/2024	6.999	1,144,175		(306)				2,150,000	03/12/2024
100149297	CF	CHATSWORTH	CA		04/24/2024	7.375	749,932		(377)				995,000	03/08/2024
100149298	CF	INLET BEACH	FL		04/24/2024	7.124	712,687		(300)				947,000	03/14/2024
100149299	CF	CATHEDRAL CITY	CA		04/24/2024	7.625	476,006		(225)				600,000	03/18/2024
100149300	CF	AUSTIN	TX		04/24/2024	6.999	488,871		(123)				721,000	03/15/2024
100149301	CF	WASHINGTON	DC		04/24/2024	7.625	266,616		(134)				342,000	03/11/2024
100149302	CF	BLAKESLEE	PA		04/24/2024	7.375	253,407		(128)				335,000	03/20/2024
100149303	CF	HOLLYWOOD	FL		04/24/2024	7.124	347,360		(65)				440,500	03/13/2024
100149304	CF	SAINT PETERSBURG	FL		04/24/2024	7.500	244,609		(16)				330,000	03/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149305	CF	LAKE STEVENS	WA		04/24/2024	7.375	491,686		(247)				650,000	03/12/2024
100149306	CF	WINTER SPRINGS	FL		04/24/2024	7.625	362,274		(246)				525,000	03/20/2024
100149307	CF	CHICO	CA		04/24/2024	7.625	280,864		(170)				371,000	03/18/2024
100149308	CF	GEORGETOWN	TX		04/24/2024	7.500	331,923		(131)				436,000	03/14/2024
100149309	CF	CALHOUN	GA		04/24/2024	7.625	282,729		(146)				356,900	03/12/2024
100149311	CF	MIAMI	FL		04/24/2024	6.499	496,053		(20)				690,000	03/13/2024
100149313	CF	VALDOSTA	GA		04/24/2024	7.375	157,914		(27)				200,500	03/21/2024
100149315	CF	CHARLESTON	SC		04/24/2024	6.499	489,533		42				700,000	03/14/2024
100149316	CF	NEW ORLEANS	LA		04/24/2024	6.125	164,060		83				245,000	02/22/2024
100149317	CF	GUTHRIE	OK		04/24/2024	6.125	151,375		73				230,000	02/27/2024
100149319	CF	PORT SAINT LUCIE	FL		04/24/2024	7.625	262,328		(158)				345,000	02/20/2024
100149320	CF	BREINIGSVILLE	PA		04/24/2024	6.990	250,670		(78)				335,000	03/01/2024
100149321	CF	MOUNT PROSPECT	IL		04/24/2024	7.625	199,069		(41)				250,000	03/01/2024
100149322		DOVER	FL		04/24/2024	7.625	392,046		220				487,000	03/01/2024
100149324	CF	KATY	TX		04/24/2024	6.375	240,972		72				365,000	02/29/2024
100149325	CF	HOUSTON	TX		04/24/2024	6.875	335,495		(109)				462,500	03/04/2024
100149326	CF	OKLAHOMA CITY	OK		04/24/2024	6.990	542,494		(168)				750,000	03/01/2024
100149327	CF	ROCKAWAY BEACH	OR		04/24/2024	7.500	333,838		(131)				497,000	03/11/2024
100149329	CF	POOLER	GA		04/24/2024	6.875	309,853		(91)				415,000	02/29/2024
100149330	CF	SNOQUALMIE PASS	WA		04/24/2024	7.500	741,486		(458)				975,000	03/04/2024
100149331	CF	YUKON	OK		04/24/2024	6.624	151,724		21				208,000	03/01/2024
100149332	CF	TOMBALL	TX		04/24/2024	6.990	212,805		(42)				314,000	03/05/2024
100149333	CF	CEDAR PARK	TX		04/24/2024	6.624	241,436		16				364,000	02/29/2024
100149334	CF	DAUPHIN ISLAND	AL		04/24/2024	7.125	383,755		(167)				510,000	03/06/2024
100149335	CF	AUSTIN	TX		04/24/2024	7.125	449,002		(150)				620,000	03/06/2024
100149336	CF	DRIPPING SPRINGS	TX		04/24/2024	6.990	491,901		(99)				640,000	02/29/2024
100149337	CF	RIALTO	CA		04/24/2024	7.625	562,579		(231)				700,000	02/15/2024
100149338	CF	KENNEWICK	WA		04/24/2024	5.750	250,547		167				371,000	01/29/2024
100149339	CF	SAINT AUGUSTINE	FL		04/24/2024	5.500	254,714		283				349,000	02/07/2024
100149340	CF	ROSEVILLE	CA		04/24/2024	5.750	317,970		278				454,000	01/31/2024
100149341	CF	NORTH MYRTLE BEACH	SC		04/24/2024	7.000	205,020		58				266,000	02/16/2024
100149343	CF	CLAREMORE	OK		04/24/2024	5.250	185,054		302				275,000	02/14/2024
100149344	CF	BAKERSFIELD	CA		04/24/2024	6.500	304,401		(29)				437,000	02/15/2024
100149345	CF	FARMINGTON	AR		04/24/2024	5.750	251,426		162				362,000	02/19/2024
100149346	CF	SPRING VALLEY	NY		04/24/2024	7.125	1,189,205		419				1,640,000	02/23/2024
100149347	CF	ANCHORAGE	AK		04/24/2024	7.375	330,891		(114)				430,000	02/27/2024
100149348	CF	KAUFMAN	TX		04/24/2024	5.750	202,940		282				280,000	02/22/2024
100149349	CF	SPARKS	NV		04/24/2024	5.500	340,242		365				550,000	02/08/2024
100149350	CF	MAGNOLIA	TX		04/24/2024	7.125	160,877		(28)				285,000	02/27/2024
100149351	CF	SAN ANTONIO	FL		04/24/2024	5.500	202,012		265				307,000	02/23/2024
100149352	CF	ROSEVILLE	CA		04/24/2024	5.000	338,002		518				542,000	02/14/2024
100149353	CF	SAN TAN VALLEY	AZ		04/24/2024	4.990	307,698		490				448,000	02/21/2024
100149354	CF	BRIDGEPORT	PA		04/24/2024	5.250	225,865		348				359,000	02/22/2024
100149355	CF	WILMINGTON	NC		04/24/2024	6.875	261,245		(81)				355,000	02/22/2024
100149356	CF	PLANO	TX		04/24/2024	6.990	240,182		(40)				345,000	02/23/2024
100149357	CF	PALMETTO	FL		04/24/2024	6.500	461,204		(48)				679,000	02/27/2024
100149358	CF	LONGWOOD	FL		04/24/2024	7.625	302,800		(154)				382,000	02/27/2024
100149359	CF	HENDERSON	NV		04/24/2024	7.125	376,070		(176)				505,000	02/26/2024
100149360	CF	ISLAND PARK	ID		04/24/2024	7.625	472,002		(223)				605,000	03/01/2024
100149361	CF	LEHI	UT		04/24/2024	6.625	248,759		(47)				338,000	02/29/2024
100149362	CF	PHOENIX	AZ		04/24/2024	7.375	441,311		(169)				550,000	03/01/2024
100149364	CF	SAN ANTONIO	TX		04/24/2024	4.990	265,566		522				435,000	02/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149365	CF	BRIDGEPORT	PA		04/24/2024	5.000	343,358		548				500,000	02/29/2024
100149366	CF	JARRELL	TX		04/24/2024	5.375	189,399		303				285,000	02/26/2024
100149367	CF	PRINCETON	TX		04/24/2024	5.500	173,609		227				262,000	02/28/2024
100149368	CF	PRINCETON	TX		04/24/2024	5.500	173,609		227				262,000	02/27/2024
100149369	CF	ROSEMOUNT	MN		04/24/2024	5.500	240,212		216				340,000	02/27/2024
100149370	CF	LAS VEGAS	NV		04/24/2024	5.500	269,285		279				473,000	02/27/2024
100149371	CF	MT JULIET	TN		04/24/2024	5.375	207,720		299				465,000	02/28/2024
100149372	CF	OCALA	FL		04/24/2024	5.375	183,991		293				275,000	02/28/2024
100149373	CF	LEANDER	TX		04/24/2024	6.500	343,271		(38)				499,000	02/21/2024
100149374	CF	DOWNINGTOWN	PA		04/24/2024	5.500	376,698		467				510,000	02/28/2024
100149375	CF	FRESNO	TX		04/24/2024	5.750	217,729		209				310,000	02/23/2024
100149376	CF	SAN ANTONIO	TX		04/24/2024	5.750	258,910		268				349,000	02/23/2024
100149377	CF	MANOR	TX		04/24/2024	6.500	201,524		100				325,000	02/26/2024
100149378	CF	WILLIS	TX		04/24/2024	5.500	141,699		399				300,000	02/21/2024
100149379	CF	MANOR	TX		04/24/2024	7.625	264,822		(118)				350,000	02/27/2024
100149380	CF	FORT WORTH	TX		04/24/2024	5.750	253,255		217				340,000	02/23/2024
100149381	CF	COLLEGE STATION	TX		04/24/2024	5.750	214,572		298				295,000	02/26/2024
100149382	CF	SAN ANTONIO	TX		04/24/2024	5.750	195,074		157				292,000	02/21/2024
100149384	CF	FAYETTEVILLE	AR		04/24/2024	5.750	272,580		239				386,000	02/27/2024
100149385		KAUFMAN	TX		04/24/2024	5.750	227,986		260				360,000	02/27/2024
100149386	CF	BOISE	ID		04/24/2024	7.625	328,949		(124)				415,000	02/26/2024
100149387	CF	CONROE	TX		04/24/2024	5.750	270,423		253				420,000	02/28/2024
100149388	CF	LAS VEGAS	NV		04/24/2024	5.750	283,797		255				377,000	02/29/2024
100149389	CF	PUNTA GORDA	FL		04/24/2024	5.750	229,040		220				337,000	02/29/2024
100149390	CF	OKLAHOMA CITY	OK		04/24/2024	5.750	209,681		262				308,000	02/28/2024
100149391	CF	GAINESVILLE	GA		04/24/2024	7.625	242,438		(159)	(1)			365,000	03/01/2024
100149392	CF	KILLEEN	TX		04/24/2024	6.625	280,761		(18)				380,000	03/01/2024
100149393	CF	LAKEWOOD	CO		04/24/2024	6.875	507,856		(154)				680,000	03/01/2024
100149394	CF	LAVEEN	AZ		04/24/2024	7.000	363,455		(76)				473,000	02/22/2024
100149395	CF	MARYSVILLE	WA		04/24/2024	6.875	629,459		(154)				850,000	02/16/2024
100149396	CF	MARYSVILLE	WA		04/24/2024	6.999	483,004		(76)				660,000	02/28/2024
100149397	CF	MARYSVILLE	WA		04/24/2024	6.999	534,523		(85)				720,000	02/28/2024
100149398	CF	CHARLOTTE	NC		04/24/2024	6.625	351,443		(41)				479,000	02/27/2024
100149399	CF	WEST CHESTER	PA		04/24/2024	6.625	403,737		(58)				545,000	03/08/2024
100149400	CF	PALMETTO	FL		04/24/2024	6.625	216,646		(35)				345,000	02/27/2024
100149401	CF	CHARLOTTE	NC		04/24/2024	6.875	298,767		(90)				400,000	02/28/2024
100149402	CF	MOUNT JULIET	TN		04/24/2024	6.875	408,283		(134)				585,000	02/26/2024
100149403	CF	BLUFFTON	SC		04/24/2024	7.000	501,327		(209)				829,000	03/01/2024
100149404	CF	FRISCO	TX		04/24/2024	7.490	394,932		(226)				525,000	03/04/2024
100149405	CF	GULF SHORES	AL		04/24/2024	6.990	217,904		(133)				340,000	03/05/2024
100149406	CF	MEADOW VISTA	CA		04/24/2024	7.125	418,851		(120)				535,000	03/04/2024
100149407	CF	TUSKEGEE	AL		04/24/2024	7.375	259,382		(86)				346,000	03/01/2024
100149408	CF	EWA BEACH	HI		04/24/2024	7.500	526,389		(302)				693,000	03/01/2024
100149409	CF	ROYAL	AR		04/24/2024	7.125	285,096		(68)				380,000	03/05/2024
100149410	CF	GARNER	NC		04/24/2024	7.125	189,288		(174)				355,000	02/29/2024
100149411	CF	PEACHTREE CITY	GA		04/24/2024	5.500	257,180		247				377,000	02/26/2024
100149412	CF	FOLSOM	CA		04/24/2024	7.375	480,306		(248)				642,000	03/02/2024
100149413	CF	MEBANE	NC		04/24/2024	6.990	195,997		(205)	(8)			425,000	03/06/2024
100149414	CF	VILAS	NC		04/24/2024	7.000	259,724		(104)				350,000	02/29/2024
100149415	CF	WESTON	FL		04/24/2024	6.875	565,855		(186)				810,000	03/05/2024
100149416	CF	HEBRON	KY		04/24/2024	7.625	238,228		(224)				340,000	02/28/2024
100149417	CF	DENVER	CO		04/24/2024	7.625	440,734		(149)				550,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149418	CF	LANCASTER	PA		04/24/2024	7.625	255,655		(210)				375,000	02/29/2024
100149419	CF	NAPERVILLE	IL		04/24/2024	7.250	299,809		(96)				410,000	03/05/2024
100149422	CF	ESTILL SPRINGS	TN		04/24/2024	7.625	507,332		(1,104)				1,100,000	02/09/2024
100149423	CF	ORLANDO	FL		04/24/2024	7.125	345,426		(87)				462,000	02/09/2024
100149424	CF	MARICOPA	AZ		04/24/2024	5.000	259,934		440				380,000	02/17/2024
100149425	CF	TUCSON	AZ		04/24/2024	5.500	276,293		309				370,000	02/05/2024
100149426	CF	PENDERGRASS	GA		04/24/2024	5.875	240,019		173				326,000	02/29/2024
100149427	CF	TIMNATH	CO		04/24/2024	4.875	219,638		434				378,000	02/29/2024
100149428	CF	SAINT CLOUD	FL		04/24/2024	5.990	291,093		109				423,000	02/29/2024
100149429	CF	NORTH CHESTERFIELD	VA		04/24/2024	6.990	161,579		(232)				378,000	02/29/2024
100149430	CF	TIMNATH	CO		04/24/2024	4.990	329,986		591				500,000	02/29/2024
100149431	CF	CELINA	TX		04/24/2024	7.500	728,575		(421)				960,000	03/04/2024
100149432	CF	DURHAM	NC		04/24/2024	7.000	261,684		(110)				354,900	03/01/2024
100149433	CF	DURHAM	NC		04/24/2024	7.000	265,729		(107)				354,000	03/01/2024
100149434	CF	CENTERTON	AR		04/24/2024	6.625	269,235		(56)				362,000	03/07/2024
100149435	CF	JACKSON	NJ		04/24/2024	7.500	642,839		(379)				875,000	03/11/2024
100149436	CF	JACKSON	NJ		04/24/2024	7.500	536,297		(318)				715,000	03/11/2024
100149437	CF	TAMPA	FL		04/24/2024	5.875	329,505		146				490,000	02/29/2024
100149439	CF	MARYSVILLE	WA		04/24/2024	6.875	578,190		(83)				780,000	03/05/2024
100149440	CF	SANTA CLARITA	CA		04/24/2024	7.250	615,274		(292)				815,000	03/04/2024
100149443	CF	GLENWOOD SPRINGS	CO		04/24/2024	6.875	618,293		(138)				840,000	03/01/2024
100149444	CF	HAMPTON	VA		04/24/2024	7.250	280,078		(101)				382,000	02/29/2024
100149447	CF	HEBER CITY	UT		04/24/2024	7.500	609,784		(379)				810,000	03/07/2024
100149448	CF	PLANO	TX		04/24/2024	7.500	253,936		(127)				340,000	03/08/2024
100149449	CF	WAKE FOREST	NC		04/24/2024	5.990	250,671		150				339,900	02/26/2024
100149450	CF	WAKE FOREST	NC		04/24/2024	5.990	238,118		92				349,000	02/26/2024
100149451	CF	ROCKVILLE	MD		04/24/2024	7.000	343,299		(145)				490,000	02/29/2024
100149452	CF	LAWRENCEVILLE	GA		04/24/2024	7.480	287,598		(162)				390,000	03/04/2024
100149453	CF	ZEBULON	NC		04/24/2024	5.990	237,093		185				315,000	02/26/2024
100149454	CF	WACO	TX		04/24/2024	7.625	376,256		(117)				472,000	03/11/2024
100149455	CF	CHICAGO	IL		04/24/2024	7.625	509,598		(156)				655,000	03/08/2024
100149456	CF	HELENA	MT		04/24/2024	7.125	330,546		(155)				449,000	02/06/2024
100149457	CF	COROLLA	NC		04/24/2024	7.625	736,347		(366)				975,000	02/23/2024
100149458	CF	MUNSTER	IN		04/24/2024	7.125	194,936		4				260,000	01/26/2024
100149459	CF	TIETON	WA		04/24/2024	6.624	269,003		(2)				365,000	02/29/2024
100149460	CF	STILLWATER	OK		04/24/2024	6.990	260,359		(105)				348,000	03/06/2024
100149461	CF	POMPANO BEACH	FL		04/24/2024	7.625	484,485		(237)				600,000	03/06/2024
100149462	CF	HUGHESVILLE	MD		04/24/2024	7.500	413,311		(143)				555,000	02/29/2024
100149463	CF	PHOENIX	AZ		04/24/2024	7.625	273,448		(153)				360,000	03/04/2024
100149465	CF	NAZARETH	PA		04/24/2024	6.250	265,665		75				392,000	02/29/2024
100149466	CF	MIDDLEBURG	VA		04/24/2024	6.500	275,762		3				378,000	02/29/2024
100149467	CF	VENTNOR CITY	NJ		04/24/2024	6.625	340,247		(37)				487,000	02/29/2024
100149468	CF	PARKVILLE	MD		04/24/2024	6.624	241,674		24				335,000	03/08/2024
100149469	CF	ROSENBERG	TX		04/24/2024	6.375	205,821		36				330,000	02/28/2024
100149470	CF	POINT HARBOR	NC		04/24/2024	7.625	278,081		(208)				370,000	02/29/2024
100149472	CF	NORWOOD	NJ		04/24/2024	6.625	657,607		(76)				900,000	03/07/2024
100149473	CF	CLARKSVILLE	TN		04/24/2024	7.125	302,291		(102)				389,000	03/04/2024
100149474	CF	IRMO	SC		04/24/2024	7.625	148,509		(336)		(11)		335,000	03/05/2024
100149475	CF	PINEVILLE	NC		04/24/2024	7.625	292,751		(193)				404,000	03/01/2024
100149476	CF	DENVER	CO		04/24/2024	6.990	442,093		(187)				590,000	03/08/2024
100149478	CF	LONG BEACH	CA		04/24/2024	7.625	676,985		(417)				1,000,000	02/26/2024
100149479	CF	COLUMBIA	SC		04/24/2024	7.625	268,539		(106)				345,000	03/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149480	CF	MC ALLEN	TX		04/24/2024	7.625	358,723		(205)				512,000	03/01/2024
100149481	CF	COVINA	CA		04/24/2024	7.125	850,742		(393)				1,250,000	03/08/2024
100149482	CF	OKLAHOMA CITY	OK		04/24/2024	6.990	177,535		(11)				245,000	03/07/2024
100149483	CF	ROSEVILLE	CA		04/24/2024	7.625	472,950		(321)				620,500	02/26/2024
100149484	CF	SAINT SIMONS ISLAND	GA		04/24/2024	7.500	634,954		(316)				840,000	03/04/2024
100149485	CF	AVON LAKE	OH		04/24/2024	7.375	272,542		(148)				360,000	02/28/2024
100149486	CF	FREDERICK	MD		04/24/2024	7.375	323,822		(196)				426,000	03/04/2024
100149487	CF	NORTHPORT	AL		04/24/2024	7.500	267,955		(62)				336,500	02/15/2024
100149488	CF	HOUSTON	TX		04/24/2024	7.875	246,677		(131)				355,000	03/07/2024
100149490	CF	LAS VEGAS	NV		04/24/2024	7.625	386,038		(175)				505,000	03/05/2024
100149491	CF	MURRIETA	CA		04/24/2024	8.124	182,304		(552)				480,000	03/04/2024
100149492	CF	MCKINNEY	TX		04/24/2024	7.000	330,749		(118)				445,000	03/07/2024
100149493	CF	RANCHO CORDOVA	CA		04/24/2024	7.625	439,623		(306)				580,000	03/08/2024
100149494	CF	FONTANA	CA		04/24/2024	7.499	638,937		(399)				900,000	02/29/2024
100149496	CF	PEORIA	AZ		04/24/2024	7.625	549,255		(287)				725,000	03/02/2024
100149497	CF	APEX	NC		04/24/2024	7.500	338,711		(210)				447,000	03/08/2024
100149498	CF	KANSAS CITY	MO		04/24/2024	7.125	243,809		(37)				329,000	03/09/2024
100149499	CF	SEATTLE	WA		04/24/2024	7.375	259,065		(428)		(6)		765,000	03/11/2024
100149500	CF	UPLAND	CA		04/24/2024	7.490	476,157		(204)				717,000	03/07/2024
100149501		SAN JOSE DEL CABO	MEX		04/24/2024	9.780	716,862						4,371,315	04/22/2024
100149502		MAZATLAN	MEX		04/24/2024	8.530	393,597						1,098,331	04/09/2024
100149503	CF	CHULA VISTA	CA		04/26/2024	7.250	1,314,016		(754)				3,300,000	02/02/2024
100149504	CF	SANTA ANA	CA		04/26/2024	8.000	575,465		(306)				715,000	02/02/2024
100149505	CF	LODI	CA		04/26/2024	6.875	315,685		(97)				520,000	02/15/2024
100149506	CF	HEATH	OH		04/26/2024	8.875	534,777		(280)				700,000	01/31/2024
100149507	CF	DENVER	CO		04/26/2024	7.500	545,796		(158)				685,000	02/07/2024
100149508	CF	INDIO	CA		04/26/2024	7.625	595,724		(168)				755,000	02/19/2024
100149509	CF	LOS ANGELES	CA		04/26/2024	7.500	563,642		(118)				762,000	01/30/2024
100149511	CF	LA MIRADA	CA		04/26/2024	7.375	700,132		(223)				890,000	03/12/2024
100149513	CF	COMMERCE CITY	CO		04/26/2024	8.875	480,835		(111)				600,000	03/26/2024
100149514	CF	PASCO	WA		04/26/2024	9.500	299,804		(111)				384,000	03/26/2024
100149516	CF	STOCKTON	CA		04/26/2024	9.250	200,002		(62)				280,000	03/25/2024
100149518	CF	CHICAGO	IL		04/26/2024	7.750	258,748		103				335,000	03/28/2024
100149519	CF	LOS ANGELES	CA		04/26/2024	8.625	912,309		(563)				3,540,000	04/04/2024
100149520	CF	MERCED	CA		04/26/2024	9.500	313,436		(139)				385,000	04/09/2024
100149521	CF	PLUMAS LAKE	CA		04/26/2024	8.375	411,610		5				530,000	04/11/2024
100149522	CF	TULARE	CA		04/26/2024	9.500	272,832		(32)				342,000	03/29/2024
100149523	CF	MERCED	CA		04/26/2024	9.125	363,110		(264)				515,000	04/15/2024
100149525	CF	PILLAGER	MN		04/26/2024	7.625	327,585		(91)				420,000	03/14/2024
100149529	CF	COEUR D ALENE	ID		04/26/2024	7.125	368,928		(98)				540,000	03/21/2024
100149530	CF	REDMOND	OR		04/26/2024	6.625	445,713		(82)				1,352,000	03/18/2024
100149532	CF	AUSTIN	TX		04/26/2024	7.125	211,900		(88)				305,000	03/11/2024
100149533	CF	OAKLAND	CA		04/26/2024	6.990	208,617		(90)				1,450,000	03/24/2024
100149535	CF	DAYTONA BEACH	FL		04/26/2024	7.375	282,573		56				384,000	03/13/2024
100149538	CF	MILLSBORO	DE		04/26/2024	7.625	87,735		(547)				805,000	03/14/2024
100149539	CF	MAITLAND	FL		04/26/2024	7.125	148,931		(61)				212,000	03/19/2024
100149541	CF	SACRAMENTO	CA		04/26/2024	6.125	192,508		182				295,000	03/14/2024
100149542	CF	CYPRESS	TX		04/26/2024	7.500	271,034		(386)				367,000	03/11/2024
100149543	CF	TORRINGTON	CT		04/26/2024	7.125	155,991		28				212,000	03/13/2024
100149544	CF	OCEAN VIEW	DE		04/26/2024	7.625	565,207		(442)				850,000	03/15/2024
100149545	CF	CHARLOTTE	NC		04/26/2024	8.125	234,225		(256)				324,000	03/20/2024
100149546	CF	WINTER GARDEN	FL		04/26/2024	7.125	400,440		(245)				540,000	03/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149547	CF	FORT WORTH	TX		04/26/2024	6.500	206,271		(3)				300,000	03/20/2024
100149549	CF	MOSELEY	VA		04/26/2024	7.625	297,691		(282)				395,000	03/12/2024
100149550	CF	MANTECA	CA		04/26/2024	8.250	528,341		(48)				666,000	03/21/2024
100149555	CF	VALENCIA	CA		04/26/2024	6.750	32,182		(189)				736,166	03/21/2024
100149556	CF	LAS VEGAS	NV		04/26/2024	7.625	480,344		(29)				612,000	03/19/2024
100149557	CF	SACRAMENTO	CA		04/26/2024	7.125	460,548		(40)				622,000	03/25/2024
100149558	CF	WINTER GARDEN	FL		04/26/2024	7.125	366,869		(217)				497,000	03/21/2024
100149559	CF	CHARLOTTE	NC		04/26/2024	6.990	263,546		(151)				389,000	03/22/2024
100149560	CF	LINDA	CA		04/26/2024	7.500	295,054		(359)				393,000	03/14/2024
100149562	CF	CHARLOTTE	NC		04/26/2024	6.625	278,052		14				386,000	03/21/2024
100149563	CF	TEMECULA	CA		04/26/2024	6.375	440,208		9				652,000	03/26/2024
100149564	CF	CHARLOTTE	NC		04/26/2024	6.625	275,446		18				380,000	04/12/2024
100149566	CF	HAW RIVER	NC		04/26/2024	6.375	246,357		111				343,000	03/21/2024
100149569	CF	MANTECA	CA		04/26/2024	6.875	401,491		(356)				670,000	03/11/2024
100149570	CF	PORT JEFFERSON STATION	NY		04/26/2024	7.500	255,603		(202)				445,000	03/14/2024
100149571	CF	BELLEROSE	NY		04/26/2024	7.125	481,359		(411)				640,000	03/27/2024
100149572	CF	PRINCETON	TX		04/26/2024	7.625	252,096		(394)				333,000	03/15/2024
100149573	CF	GILBERT	AZ		04/26/2024	6.625	332,699		(34)				485,000	03/22/2024
100149574	CF	MCKINNEY	TX		04/26/2024	7.500	234,792		(309)				317,000	03/15/2024
100149577	CF	MAMARONECK	NY		04/26/2024	7.625	702,343		(241)				995,000	03/26/2024
100149578	CF	BEND	OR		04/26/2024	7.125	467,923		(227)				650,000	03/11/2024
100149579	CF	ROSEVILLE	CA		04/26/2024	7.125	455,582		(68)				615,000	03/11/2024
100149580	CF	MONTGOMERY	TX		04/26/2024	6.500	189,828		175				247,000	03/22/2024
100149581	CF	THE VILLAGES	FL		04/26/2024	6.500	235,919		(8)				363,000	03/22/2024
100149582	CF	LODI	NJ		04/26/2024	6.990	639,403		(279)				865,000	03/18/2024
100149583	CF	SEYMOUR	CT		04/26/2024	7.125	519,986		(503)				830,000	03/26/2024
100149584	CF	KANNAPOLIS	NC		04/26/2024	7.125	269,759		(183)				365,000	03/14/2024
100149585	CF	LEANDER	TX		04/26/2024	7.125	323,043		(88)				465,000	03/01/2024
100149587	CF	HOBOKEN	NJ		04/26/2024	7.125	1,139,753		(372)				1,750,000	03/26/2024
100149588	CF	YOUNGSVILLE	NC		04/26/2024	7.125	276,413		(133)				371,000	03/26/2024
100149589	CF	WEST NEW YORK	NJ		04/26/2024	7.125	205,062		(544)				500,000	03/15/2024
100149591	CF	KANNAPOLIS	NC		04/26/2024	6.375	265,137		105				367,000	03/15/2024
100149592	CF	HAW RIVER	NC		04/26/2024	6.500	251,910		47				345,000	03/21/2024
100149593	CF	BOCA RATON	FL		04/26/2024	7.125	430,161		(391)				630,000	03/18/2024
100149594	CF	VISALIA	CA		04/26/2024	7.125	325,445		(215)				447,000	02/15/2024
100149595	CF	HUTTO	TX		04/26/2024	7.125	314,327		(44)				430,000	03/22/2024
100149598	CF	MENIFEE	CA		04/26/2024	6.125	489,629		186				687,000	03/15/2024
100149599	CF	WENDELL	NC		04/26/2024	6.125	318,947		204				450,000	03/15/2024
100149600	CF	AUBURNDALE	FL		04/26/2024	5.625	283,173		570				411,000	03/22/2024
100149601	CF	LOGANVILLE	GA		04/26/2024	6.625	195,772		(107)				442,000	03/12/2024
100149602	CF	WINCHESTER	CA		04/26/2024	6.125	361,511		201				580,000	03/20/2024
100149604	CF	RALEIGH	NC		04/26/2024	7.125	248,514		(203)				356,000	03/18/2024
100149605	CF	CHARLOTTE	NC		04/26/2024	6.625	324,809		(24)				442,000	03/16/2024
100149606	CF	MABLETON	GA		04/26/2024	7.125	260,831		(159)				370,000	03/14/2024
100149607	CF	SNOQUALMIE PASS	WA		04/26/2024	6.625	715,498		32				975,000	03/08/2024
100149608	CF	MABLETON	GA		04/26/2024	7.625	301,816		(265)				418,000	03/15/2024
100149609	CF	PARRISH	FL		04/26/2024	6.500	174,066		(171)				355,000	03/13/2024
100149610	CF	HUTTO	TX		04/26/2024	7.625	290,718		(61)				367,000	03/13/2024
100149611	CF	LEANDER	TX		04/26/2024	6.625	264,472		(53)				400,000	03/15/2024
100149612	CF	MELISSA	TX		04/26/2024	6.500	245,490		(62)				366,000	03/21/2024
100149613	CF	DRIPPING SPRINGS	TX		04/26/2024	7.500	241,944		(398)				380,000	03/08/2024
100149614	CF	MOORESVILLE	NC		04/26/2024	5.625	258,142		393				387,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149615	CF	SPOKANE VALLEY	WA		04/26/2024	6.990	557,636		(170)				750,000	03/06/2024
100149616	CF	SPOKANE VALLEY	WA		04/26/2024	6.990	557,640		(167)				750,000	03/06/2024
100149617	CF	SPOKANE VALLEY	WA		04/26/2024	6.990	557,640		(167)				750,000	03/06/2024
100149618	CF	SPOKANE VALLEY	WA		04/26/2024	6.990	557,641		(167)				750,000	03/06/2024
100149619	CF	HUTTO	TX		04/26/2024	7.625	339,023		(143)				430,000	03/29/2024
100149621	CF	MELISSA	TX		04/26/2024	7.125	237,151		928				404,000	03/05/2024
100149622	CF	WESLEY CHAPEL	FL		04/26/2024	6.990	137,687		(122)				328,000	03/22/2024
100149623	CF	FOLSOM	CA		04/26/2024	6.625	522,091		(83)				710,000	03/18/2024
100149624	CF	RALEIGH	NC		04/26/2024	7.125	273,078		(222)				390,000	03/18/2024
100149625	CF	FORNEY	TX		04/26/2024	7.625	190,948		(494)				280,000	03/14/2024
100149627	CF	FARMERSVILLE	TX		04/26/2024	7.625	257,021		(143)				347,000	03/18/2024
100149628	CF	SWEET HOME	OR		04/26/2024	7.990	276,284		(276)				382,000	03/25/2024
100149629	CF	JERSEY CITY	NJ		04/26/2024	7.125	416,490		(157)				600,000	03/12/2024
100149630	CF	DAWSONVILLE	GA		04/26/2024	7.625	294,184		(93)				370,000	03/11/2024
100149631	CF	PLANTATION	FL		04/26/2024	7.625	259,716		(222)				345,000	03/07/2024
100149632	CF	BELLEVUE	WA		04/26/2024	6.625	14,528		(74)				400,000	03/08/2024
100149633	CF	JERSEY CITY	NJ		04/26/2024	7.500	233,888		(274)				310,000	03/20/2024
100149634	CF	HUTTO	TX		04/26/2024	7.625	324,880		(606)				469,000	03/21/2024
100149635	CF	TIFFIN	OH		04/26/2024	7.625	169,544		(331)				256,000	03/25/2024
100149636	CF	FORNEY	TX		04/26/2024	8.125	257,730		(83)				325,000	03/11/2024
100149637	CF	ALBEMARLE	NC		04/26/2024	5.875	200,893		200				285,000	03/12/2024
100149638	CF	BEAUMONT	CA		04/26/2024	6.625	329,492		(315)				579,000	03/15/2024
100149639	CF	JERSEY CITY	NJ		04/26/2024	6.625	463,224		(373)				780,000	03/15/2024
100149640	CF	FORNEY	TX		04/26/2024	8.125	161,487		(503)				280,000	03/18/2024
100149641	CF	CHARLOTTE	NC		04/26/2024	7.125	283,535		(151)				381,000	03/27/2024
100149642	CF	KANNAPOLIS	NC		04/26/2024	5.625	202,283		145				331,000	03/18/2024
100149644	CF	FERRIS	TX		04/26/2024	7.500	166,332		(450)				325,000	03/12/2024
100149645	CF	FORNEY	TX		04/26/2024	7.125	238,245		(70)				335,000	03/21/2024
100149646	CF	DRIPPING SPRINGS	TX		04/26/2024	7.625	307,672		(486)				432,000	03/28/2024
100149647	CF	DRIPPING SPRINGS	TX		04/26/2024	7.625	320,350		(426)				434,000	03/15/2024
100149648	CF	FORNEY	TX		04/26/2024	7.625	246,759		(379)				345,000	03/12/2024
100149649	CF	FORNEY	TX		04/26/2024	7.625	232,910		(404)				310,000	03/19/2024
100149651	CF	LARAMIE	WY		04/26/2024	6.990	277,576		(115)				400,000	03/27/2024
100149652	CF	FORNEY	TX		04/26/2024	7.500	184,354		(592)				342,000	03/13/2024
100149653	CF	GALLATIN	TN		04/26/2024	7.625	276,816		(18)				365,000	03/15/2024
100149654	CF	GALLATIN	TN		04/26/2024	7.625	276,816		(18)				368,000	03/15/2024
100149655	CF	ANNA	TX		04/26/2024	7.125	299,511		(244)				400,000	03/07/2024
100149657	CF	LATHROP	CA		04/26/2024	6.990	467,262		(412)				720,000	03/20/2024
100149658	CF	LONGS	SC		04/26/2024	6.125	211,322		118				307,000	03/28/2024
100149659	CF	WESTMONT	IL		04/26/2024	7.990	216,095		(407)				283,000	03/20/2024
100149660	CF	FALLING WATERS	WV		04/26/2024	6.625	192,289		(31)				265,000	03/28/2024
100149661	CF	FALLING WATERS	WV		04/26/2024	6.990	190,096		(85)				260,000	03/18/2024
100149662	CF	FORNEY	TX		04/26/2024	7.125	247,552		33				316,000	03/20/2024
100149663		TALLAHASSEE	FL		04/26/2024	7.625	481,495		85				549,000	03/22/2024
100149664	CF	TUSCALOOSA	AL		04/26/2024	7.625	178,268		(184)				245,000	03/13/2024
100149665	CF	LONGS	SC		04/26/2024	6.125	231,449		90				365,000	03/29/2024
100149666	CF	TUCSON	AZ		04/26/2024	7.625	174,369		(285)				375,000	03/18/2024
100149667	CF	JONESBORO	GA		04/26/2024	8.125	152,520		(212)				225,000	03/19/2024
100149668	CF	RIDGEWOOD	NJ		04/26/2024	6.625	483,353		(381)				990,000	03/22/2024
100149669	CF	CHARLOTTE	NC		04/26/2024	7.500	244,471		(278)				369,000	03/22/2024
100149670	CF	KATY	TX		04/26/2024	7.125	150,264		(14)				207,000	03/08/2024
100149671	CF	CAPE CORAL	FL		04/26/2024	7.625	206,914		(360)				297,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149672	CF	SURPRISE	AZ		04/26/2024	6.625	342,259		236				453,000	03/19/2024
100149673	CF	CONCORD	NC		04/26/2024	6.500	236,356		23				325,000	03/19/2024
100149674	CF	KENNEWICK	WA		04/26/2024	8.625	238,607		(57)				320,000	03/19/2024
100149676	CF	DEERFIELD	IL		04/26/2024	7.625	220,702		(349)				290,000	03/21/2024
100149678	CF	JERSEY CITY	NJ		04/26/2024	6.990	240,762		(272)				400,000	03/20/2024
100149680	CF	NEW PRAGUE	MN		04/26/2024	6.625	386,641		27				527,000	04/01/2024
100149681	CF	MOORE	SC		04/26/2024	7.125	204,077		22				269,500	03/25/2024
100149683	CF	ANNA	TX		04/26/2024	7.500	288,757		(389)				385,000	03/21/2024
100149685	CF	SUGAR LAND	TX		04/26/2024	6.990	277,795		(345)				430,000	03/29/2024
100149686	CF	MESA	AZ		04/26/2024	6.990	367,218		(215)				527,000	03/21/2024
100149687	CF	YOUNGSVILLE	NC		04/26/2024	6.875	215,738		(138)				336,000	03/22/2024
100149688	CF	BLAKESLEE	PA		04/26/2024	6.990	171,354		(175)				244,000	04/01/2024
100149689	CF	DAWSONVILLE	GA		04/26/2024	7.125	388,965		(215)				557,000	03/14/2024
100149690	CF	RALEIGH	NC		04/26/2024	7.125	264,979		(181)				379,000	03/08/2024
100149692	CF	KEY BISCAYNE	FL		04/26/2024	6.990	361,215		(80)				488,000	03/07/2024
100149693	CF	BUDA	TX		04/26/2024	7.125	266,159		26				345,000	02/27/2024
100149696	CF	NEW YORK	NY		04/26/2024	7.125	359,858		(255)				485,000	03/25/2024
100149697	CF	MANCHESTER	NH		04/26/2024	6.625	173,437		2				252,500	02/23/2024
100149698	CF	FORT LAUDERDALE	FL		04/26/2024	7.500	151,575		(203)				215,000	03/07/2024
100149699	CF	TEXAS CITY	TX		04/26/2024	7.500	157,044		(253)				215,000	03/22/2024
100149700	CF	TRENTON	NJ		04/26/2024	7.900	138,155		1,093				180,000	03/28/2024
100149701		COPLEY	OH		04/26/2024	8.080	333,239		3,387				528,000	03/28/2024
100149702	CF	WAUKEGAN	IL		04/26/2024	8.550	212,767		(117)				300,000	04/04/2024
100149703	CF	MELBOURNE	FL		04/26/2024	8.005	120,072		(36)				164,000	03/22/2024
100149704	CF	NEWARK	NJ		04/26/2024	7.790	589,765		(186)				780,000	03/18/2024
100149705	CF	TRENTON	NJ		04/26/2024	7.650	157,810		(37)				225,000	03/27/2024
100149706		PHILADELPHIA	PA		04/26/2024	8.060	155,834		(64)				200,000	04/04/2024
100149707	CF	MANSFIELD	CT		04/26/2024	8.640	84,147		(37)				110,000	03/25/2024
100149708	CF	SOUTH FALLSBURG	NY		04/26/2024	7.780	227,156		(43)				350,000	03/29/2024
100149709		WOODBOURNE	NY		04/26/2024	7.443	250,354		2				460,000	03/15/2024
100149710	CF	SOUTH FALLSBURG	NY		04/26/2024	7.790	169,871		(40)				265,000	03/29/2024
100149712	CF	MIDDLETOWN	NY		04/26/2024	7.850	220,434		(98)				310,000	03/28/2024
100149714	CF	HACKETTSTOWN	NJ		04/26/2024	7.500	302,644		4,219				540,000	03/28/2024
100149715	CF	LAREDO	TX		04/26/2024	7.677	116,973		(15)				186,000	04/04/2024
100149716	CF	WILKES-BARRE	PA		04/26/2024	8.510	167,254		(68)				235,000	03/26/2024
100149718		SCRANTON	PA		04/26/2024	8.750	181,640		667				228,000	03/15/2024
100149721	CF	HARVEYS LAKE	PA		04/26/2024	7.730	227,770		(78)				305,000	03/11/2024
100149724	CF	ASBURY PARK	NJ		04/26/2024	7.700	508,100		(131)				675,000	03/28/2024
100149725	CF	PHILADELPHIA	PA		04/26/2024	8.760	106,765		(62)				145,000	03/07/2024
100149726		WEST HARTFORD	CT		04/26/2024	7.640	195,737		(42)				480,000	03/28/2024
100149727	CF	DETROIT	MI		04/26/2024	7.400	113,239		(29)				174,000	03/21/2024
100149728	CF	TRENTON	NJ		04/26/2024	7.630	286,203		(77)				380,000	03/13/2024
100149729		MIDDLETOWN	NY		04/26/2024	8.140	924,347		(389)				1,400,000	03/21/2024
100149730		SWAN LAKE	NY		04/26/2024	7.860	201,284		(60)				400,000	03/28/2024
100149731	CF	ELSMERE	KY		04/26/2024	8.210	114,061		(31)				162,000	03/19/2024
100149732		SNELLVILLE	GA		04/26/2024	8.140	223,469		(94)				440,000	03/12/2024
100149733		NEW HAVEN	CT		04/26/2024	8.180	238,920		(44)				305,000	02/29/2024
100149735	CF	SPRING VALLEY	NY		04/26/2024	7.540	696,988		8,871				985,000	04/01/2024
100149737	CF	MONROE	NY		04/26/2024	7.680	257,953		(101)				645,000	03/12/2024
100149738	CF	SHARON HILL	PA		04/26/2024	8.500	98,518		(32)				130,000	03/21/2024
100149739	CF	BUFFALO	NY		04/26/2024	8.612	110,626		(46)				145,000	03/20/2024
100149740		HIGHLAND	MI		04/26/2024	8.245	395,545		2,281				730,000	03/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149741	CF	MONROE	NY		04/26/2024	7.350	239,447		(80)				645,000	03/12/2024
100149742	CF	BUFFALO	NY		04/26/2024	8.487	111,718		(41)				147,000	03/20/2024
100149743	CF	BOLINGBROOK	IL		04/26/2024	7.500	169,557		(53)				290,000	03/11/2024
100149745		NORTH HOLLYWOOD	CA		04/26/2024	7.700	1,494,015		(467)				2,164,000	03/07/2024
100149746	CF	BLOOMINGBURG	NY		04/26/2024	7.490	363,807		(177)				650,000	03/13/2024
100149747		PARMA	OH		04/26/2024	8.910	91,689		(23)				145,000	03/20/2024
100149750	CF	BRUNSWICK	GA		04/26/2024	8.900	227,263		(120)				295,000	03/14/2024
100149751		ENDICOTT	NY		04/26/2024	8.400	129,106		(38)				160,000	03/07/2024
100149752		TUCSON	AZ		04/26/2024	7.710	302,721		(106)				730,000	03/28/2024
100149754		WASHINGTON	DC		04/26/2024	8.070	655,296		6,018				1,110,000	03/26/2024
100149755		ENGLEWOOD	NJ		04/26/2024	8.730	929,731		4,636				1,400,000	03/19/2024
100149756		NEW MIDDLETOWN	OH		04/26/2024	8.190	116,644		18				169,000	03/13/2024
100149757		SCRANTON	PA		04/26/2024	8.230	374,917		2,948				540,000	03/13/2024
100149758	CF	HAMMOND	IN		04/26/2024	8.990	127,571		(73)				165,000	03/21/2024
100149759		LIBERTY	NY		04/26/2024	7.840	132,636		(37)				165,000	03/13/2024
100149760		GREENSBORO	NC		04/26/2024	7.660	454,615		5,657				750,000	03/13/2024
100149761		PHILADELPHIA	PA		04/26/2024	7.840	653,756		7,915				910,000	04/02/2024
100149762		YONKERS	NY		04/26/2024	7.940	1,629,842		(626)				2,300,000	03/14/2024
100149763		WHARTON	NJ		04/26/2024	7.940	458,711		72				647,000	04/05/2024
100149765		MIAMI	FL		04/26/2024	8.035	1,315,777		13,864				2,400,000	03/19/2024
100149766	CF	SPRING VALLEY	NY		04/26/2024	7.570	482,962		6,445				625,000	03/19/2024
100149767	CF	BEDFORD	OH		04/26/2024	8.140	143,053		(41)				203,000	03/12/2024
100149768	CF	SAN BERNARDINO	CA		04/26/2024	7.642	245,026		3,116				365,000	03/15/2024
100149769	CF	MEMPHIS	TN		04/26/2024	8.120	118,578		(35)				157,000	03/07/2024
100149770		JACKSONVILLE	FL		04/26/2024	7.510	955,031		13,839				1,400,000	03/20/2024
100149771	CF	PHILADELPHIA	PA		04/26/2024	8.840	80,080		(34)				112,000	03/22/2024
100149772		JACKSONVILLE	FL		04/26/2024	7.510	886,140		12,840				1,300,000	03/20/2024
100149773	CF	BALTIMORE	MD		04/26/2024	8.150	167,083		(61)				220,000	03/08/2024
100149774		JACKSONVILLE	FL		04/26/2024	7.510	885,789		12,834				1,300,000	03/20/2024
100149775	CF	ENDICOTT	NY		04/26/2024	7.730	140,449		(39)				200,000	02/07/2024
100149776	CF	SOUTH FALLSBURG	NY		04/26/2024	8.020	200,651		(83)				265,000	03/28/2024
100149777	CF	WATERLOO	NY		04/26/2024	8.350	132,499		(31)				176,000	03/01/2024
100149778	CF	PHILADELPHIA	PA		04/26/2024	8.720	143,712		554				190,000	03/20/2024
100149779	CF	DARBY	PA		04/26/2024	7.500	164,428		(29)				220,000	03/19/2024
100149780	CF	WILLIAMSTON	NC		04/26/2024	7.624	87,220		35				130,000	03/11/2024
100149781		ST. LOUIS	MO		04/26/2024	8.600	187,152		208	29			240,000	03/22/2024
100149782	CF	MONTICELLO	NY		04/26/2024	8.090	248,053		(112)				325,000	03/13/2024
100149783	CF	PITTSBURGH	PA		04/26/2024	8.010	141,280		(46)				200,000	03/15/2024
100149785	CF	LOS ANGELES (WILMINGTON AREA)	CA		04/26/2024	8.000	574,693		(207)				795,000	03/18/2024
100149786		OAKLAND	CA		04/26/2024	8.250	369,879		(50)				465,000	03/21/2024
100149788	CF	LAKE WORTH	FL		04/26/2024	7.000	260,614		(26)				533,000	03/18/2024
100149789	CF	GLENDALE	AZ		04/26/2024	7.375	386,452		(90)				490,000	03/14/2024
100149790		LOS ANGELES	CA		04/26/2024	7.375	439,290		(227)				740,000	03/18/2024
100149791	CF	FRESNO	CA		04/26/2024	7.750	279,816		(155)				470,000	03/12/2024
100149792	CF	HOUSTON	TX		04/26/2024	7.750	105,879		(252)				247,000	03/14/2024
100149793	CF	CLEVELAND	OH		04/26/2024	7.750	176,318		(51)				235,000	03/12/2024
100149796		JEFFERSON	GA		04/26/2024	8.375	279,803		(124)				534,000	03/20/2024
100149797	CF	WILLIS	TX		04/26/2024	8.125	311,464		(224)				396,000	03/19/2024
100149798	CF	CANTON	TX		04/26/2024	8.500	210,097		(201)				256,000	03/11/2024
100149799	CF	CORDOVA	TN		04/26/2024	8.750	346,028		(380)				445,000	03/20/2024
100149800	CF	BELL CANYON	CA		04/26/2024	8.375	3,293,687		(1,347)				4,585,000	03/28/2024
100149801	CF	FULLERTON	CA		04/26/2024	8.375	1,029,998		(568)				1,350,000	03/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149804	CF	GARLAND	TX		04/26/2024	9.375	287,480		(376)				385,000	03/21/2024
100149805	CF	TURLOCK	CA		04/26/2024	7.625	321,098		(83)				410,000	03/11/2024
100149806	CF	CHANDLER	AZ		04/26/2024	7.250	403,719		(35)				525,000	03/22/2024
100149807		SALINAS	CA		04/26/2024	7.750	523,070		(100)				710,000	04/01/2024
100149808	CF	PRINCETON	TX		04/26/2024	7.375	286,798		(52)				361,500	03/26/2024
100149809	CF	MOUNT AIRY	NC		04/26/2024	7.250	165,209		21				226,000	04/09/2024
100149811	CF	(NEWHALL AREA) SANTA CLARITA	CA		04/26/2024	6.875	594,802		131				815,000	03/20/2024
100149812		EMPIRE	CA		04/26/2024	7.500	339,289		155				480,000	03/18/2024
100149813	CF	PAWTUCKET	RI		04/29/2024	8.375	390,606		(89)				490,000	04/04/2024
100149814	CF	JURUPA VALLEY	CA		04/29/2024	6.999	214,817		(69)				665,000	04/01/2024
100149815	CF	GLENDALE	AZ		04/29/2024	8.375	381,612		(364)				467,000	04/04/2024
100149816	CF	SANTA CLARITA	CA		04/29/2024	7.375	399,468		(107)				740,000	04/01/2024
100149817		(VENICE AREA) LOS ANGELES	CA		04/29/2024	7.875	1,970,465		(957)				3,755,000	04/04/2024
100149818	CF	BORING	OR		04/29/2024	8.125	418,521		(398)				790,000	04/01/2024
100149819	CF	COLUMBIA FALLS	MT		04/29/2024	9.375	635,150		(185)				700,000	04/10/2024
100149820	CF	LOS ANGELES	CA		04/29/2024	8.250	934,162		(474)				1,200,000	01/18/2024
100149821	CF	BERGENFIELD	NJ		04/29/2024	8.999	647,918		(351)				795,000	02/20/2024
100149823	CF	WENDELL	ID		04/29/2024	7.999	237,633		(189)				329,000	04/08/2024
100149824	CF	MIAMI	FL		04/29/2024	7.999	614,632		(602)				740,000	04/08/2024
100149825		ROCKPORT	TX		04/29/2024	7.999	253,143		65				400,000	04/11/2024
100149826		ROCKPORT	TX		04/29/2024	7.999	203,902		50				335,000	04/11/2024
100149827		MANASSAS	VA		04/29/2024	8.375	359,572		(144)				445,000	04/02/2024
100149828		ROCKPORT	TX		04/29/2024	7.999	212,224		51				335,000	04/11/2024
100149829		ROCKPORT	TX		04/29/2024	7.999	253,144		65				400,000	04/11/2024
100149830	CF	COLONIAL BEACH	VA		04/29/2024	8.875	712,213		(550)				875,000	04/10/2024
100149831	CF	WHITEFISH	MT		04/29/2024	7.625	711,943		(234)				1,050,000	04/05/2024
100149832	CF	CYPRESS	TX		04/29/2024	7.999	222,118		(226)				305,000	04/03/2024
100149833	CF	ORLANDO	FL		04/29/2024	8.499	889,223		(515)				1,300,000	04/05/2024
100149834	CF	PHOENIX	AZ		04/29/2024	7.625	260,584		(89)				396,000	04/03/2024
100149836	CF	OMAHA	NE		04/29/2024	7.625	174,202		(82)				230,000	04/11/2024
100149837	CF	AKRON	OH		04/29/2024	7.999	134,190		(126)				185,000	04/04/2024
100149838		MILWAUKEE	WI		04/29/2024	8.499	250,549		(175)				305,000	04/05/2024
100149840	CF	KATY	TX		04/29/2024	7.999	208,472		(327)				260,000	04/01/2024
100149841		SAN ANTONIO	TX		04/29/2024	6.750	219,132		188				302,000	04/04/2024
100149843		WASHINGTON	DC		04/29/2024	10.499	496,356		(309)				600,000	04/08/2024
100149844	CF	ABINGTON	MA		04/29/2024	8.999	557,331		(418)				674,800	03/29/2024
100149845	CF	SAUGUS	MA		04/29/2024	7.999	406,294		(240)				515,000	04/05/2024
100149846	CF	WESTPORT	MA		04/29/2024	9.250	417,045		(126)				517,000	04/05/2024
100149847	CF	DURHAM	NC		04/29/2024	8.750	264,559		(255)				345,000	04/12/2024
100149848		SPRINGFIELD	OH		04/29/2024	8.999	183,553		(173)				235,000	04/09/2024
100149849	CF	CHICAGO	IL		04/29/2024	7.999	277,890		46				375,000	04/08/2024
100149850	CF	LOS ANGELES	CA		04/29/2024	8.750	1,199,547		(953)				1,450,000	04/02/2024
100149851	CF	QUANTICO	MD		04/29/2024	7.625	164,977		(82)				251,000	04/03/2024
100149852	CF	LOS ANGELES	CA		04/29/2024	7.499	554,016		(239)				950,000	04/02/2024
100149853		ATLANTA	GA		04/29/2024	8.499	492,725		26				625,000	04/11/2024
100149855	CF	(WINNETKA AREA) LOS ANGELES	CA		04/29/2024	7.875	664,974		(410)				850,000	04/04/2024
100149856	CF	JOELTON	TN		04/29/2024	8.250	250,562		(38)				426,000	04/10/2024
100149857		CONYERS	GA		04/29/2024	8.499	297,824		(100)				370,000	03/27/2024
100149858	CF	LOS ANGELES	CA		04/29/2024	8.999	590,138		(253)				735,000	04/05/2024
100149859		ST. AUGUSTINE	FL		04/29/2024	7.999	248,290		(36)				355,000	04/03/2024
100149861	CF	COLUMBIA	SC		04/29/2024	9.625	241,940		(102)				280,000	03/28/2024
100149862	CF	SNELLVILLE	GA		04/29/2024	6.499	243,141		36				403,000	04/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149863	CF	MESQUITE	TX		04/29/2024	7.875	155,017		(145)				216,000	03/28/2024
100149865	CF	GARRISON	MN		04/29/2024	7.999	176,927		(158)				264,000	04/12/2024
100149867		NORWALK	CA		04/29/2024	7.625	519,150		8				680,000	03/28/2024
100149868	CF	COLUMBUS	OH		04/29/2024	7.625	121,455		(63)				160,000	04/10/2024
100149869	CF	MORENO VALLEY	CA		04/29/2024	8.750	406,783		(506)				480,000	04/01/2024
100149870		HOT SPRINGS VILLAGE	AR		04/29/2024	7.499	256,735		24				329,000	04/05/2024
100149871	CF	SEGUIN	TX		04/29/2024	8.875	142,165		(138)				183,000	04/05/2024
100149872		RICHMOND	VA		04/29/2024	8.250	190,884		(86)				253,000	04/02/2024
100149874	CF	VENETIA	PA		04/29/2024	7.999	195,608		(242)				310,000	04/03/2024
100149875		BUCKEYE	AZ		04/29/2024	7.750	259,399		(13)				340,000	04/04/2024
100149876	CF	WESTLAKE VILLAGE	CA		04/29/2024	7.125	1,789,791		(356)				5,250,000	04/08/2024
100149877	CF	TRUCKEE	CA		04/29/2024	8.625	732,176		(579)				893,000	04/01/2024
100149878	CF	FAIRVIEW	OR		04/29/2024	7.999	245,242		(201)				375,000	04/03/2024
100149879	CF	BAKERSFIELD	CA		04/29/2024	6.999	182,322		24				290,000	03/28/2024
100149880	CF	SCOTTSDALE	AZ		04/29/2024	7.125	480,717		12				735,000	04/09/2024
100149881	CF	HOLIDAY	FL		04/29/2024	9.999	273,890		(216)				350,000	04/09/2024
100149882	CF	WEST LINN	OR		04/29/2024	7.999	971,231		(129)				1,204,900	04/05/2024
100149883	CF	RALEIGH	NC		04/29/2024	8.750	229,672		(222)				288,000	04/11/2024
100149884	CF	BETHLEHEM	PA		04/29/2024	6.999	46,214		(79)				325,000	04/08/2024
100149885	CF	LOS ANGELES	CA		04/29/2024	9.875	615,615		(273)				725,000	04/03/2024
100149887	CF	COLTEWAH	TN		04/29/2024	7.750	288,073		(146)				383,000	04/11/2024
100149888	CF	RICHMOND	VA		04/29/2024	7.625	140,860		(81)				185,000	04/12/2024
100149889		OLD RIVER WINFREE	TX		04/29/2024	8.875	157,979		(176)				230,000	04/11/2024
100149890	CF	CENTERTON	AR		04/29/2024	8.625	257,247		(384)				300,000	04/05/2024
100149891		WARNER ROBINS	GA		04/29/2024	8.499	107,863		(102)				132,000	04/12/2024
100149892	CF	GEORGETOWN	TX		04/29/2024	6.750	132,503		58				515,000	04/11/2024
100149893	CF	GILBERT	AZ		04/29/2024	7.999	336,222		(390)				428,000	04/03/2024
100149894		PHOENIX	AZ		04/29/2024	7.625	141,668		21				200,000	04/01/2024
100149895	CF	SANTA ANA	CA		04/29/2024	8.375	1,466,365		(984)				1,900,000	03/26/2024
100149896	CF	PONCHATOULA	LA		04/29/2024	7.999	190,585		(262)				280,000	04/04/2024
100149898	CF	WHITTIER	CA		04/29/2024	8.125	302,636		(199)				1,165,000	04/01/2024
100149900		HOUSTON	TX		04/29/2024	7.999	201,395		(87)				250,000	04/10/2024
100149901		VANCOUVER	WA		04/29/2024	7.499	373,135		(57)				528,000	04/04/2024
100149903	CF	LOS ANGELES	CA		04/29/2024	6.499	1,052,961		1,108				1,550,000	04/05/2024
100149904	CF	GLENDALE	CA		04/29/2024	7.875	645,694		(1,198)				1,375,000	04/01/2024
100149905	CF	HENDERSON	NV		04/29/2024	8.625	385,277		(514)				455,000	04/10/2024
100149906	CF	SAN JOSE	CA		04/29/2024	7.625	251,630		(102)				1,300,000	04/08/2024
100149907		BATESVILLE	AR		04/29/2024	7.875	228,701		(13)				290,000	03/28/2024
100149908	CF	MIAMI	FL		04/29/2024	8.499	796,465		(331)				875,000	04/12/2024
100149909	CF	HOUSTON	TX		04/29/2024	8.375	146,611		(276)				210,000	04/10/2024
100149910	CF	CARMICHAEL	CA		04/29/2024	7.375	444,107		(88)				638,000	04/09/2024
100149911	CF	LANCASTER	CA		04/29/2024	7.999	563,466		(303)				740,000	04/03/2024
100149912	CF	CALIFORNIA CITY	CA		04/29/2024	7.625	98,004		(128)				275,000	04/08/2024
100149913	CF	LOS ANGELES	CA		04/29/2024	7.999	1,370,446		(833)				1,687,000	04/01/2024
100149914	CF	LAKE HAVASU CITY	AZ		04/29/2024	9.250	806,872		(516)				1,050,000	04/04/2024
100149916	CF	LAS VEGAS	NV		04/29/2024	8.125	460,349		(376)				638,000	04/03/2024
100149917	CF	PORTLAND	OR		04/29/2024	7.750	147,007		(162)				355,000	04/04/2024
100149918		TRIANGLE	VA		04/29/2024	6.999	314,036		142				411,000	04/05/2024
100149920	CF	FONTANA	CA		04/29/2024	7.250	311,105		(188)				840,000	04/01/2024
100149921	CF	SAN BERNARDINO	CA		04/29/2024	7.125	445,798		27				625,000	04/09/2024
100149922		LAKE HAVASU CITY	AZ		04/29/2024	8.125	395,101		(113)				750,000	04/10/2024
100149923	CF	ALBRIGHTSVILLE	PA		04/29/2024	7.750	293,957		(166)				386,000	04/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149924	CF	BRADENTON	FL		04/29/2024	7.999	289,576		(235)				402,000	04/10/2024
100149925	CF	PANAMA CITY BEACH	FL		06/07/2024	7.875	235,752		(487)				457,000	04/11/2024
100149926	CF	MOSELEY	VA		06/07/2024	7.875	461,416		(513)				927,000	04/04/2024
100149927	CF	PASADENA	CA		06/07/2024	7.750	282,589		(713)				705,000	04/10/2024
100149928	CF	TAYLORSVILLE	UT		06/07/2024	7.750	390,041		(160)				555,000	04/12/2024
100149929	CF	MONEE	IL		06/07/2024	7.000	409,392		101				615,000	04/16/2024
100149930	CF	DRAPER	UT		06/07/2024	6.750	1,144,237		485				1,665,000	04/19/2024
100149935	CF	DAYTONA BEACH	FL		06/07/2024	7.750	146,098		(93)				205,000	04/10/2024
100149937	CF	KEIZER	OR		06/07/2024	8.375	381,702		(208)				510,000	04/22/2024
100149940	CF	FRESNO	CA		06/07/2024	7.875	282,163		(184)				400,000	04/08/2024
100149942	CF	RIO RANCHO	NM		06/07/2024	8.875	531,700		(48)				600,000	04/22/2024
100149943		ABILENE	TX		06/07/2024	8.875	140,231		(179)				165,000	04/17/2024
100149946	CF	LAS VEGAS	NV		06/07/2024	9.375	651,521		(322)				710,000	04/18/2024
100149947		SALEM	NJ		06/07/2024	8.625	133,042		(107)				205,000	04/24/2024
100149950		SAN DIEGO	CA		06/07/2024	7.500	247,999		7				465,000	04/26/2024
100149951	CF	PARKLAND	FL		06/07/2024	7.625	1,194,530		(189)				2,900,000	04/09/2024
100149954	CF	PERRIS	CA		06/07/2024	7.500	212,752		(102)				615,000	04/15/2024
100149955	CF	ELIZABETH	NJ		06/07/2024	8.125	539,935		(126)				720,000	04/16/2024
100149956		MILWAUKEE	WI		06/07/2024	9.500	100,433		4				127,000	04/05/2024
100149957	CF	NORTH CHARLESTON	SC		06/07/2024	8.250	269,421		(194)				350,000	04/19/2024
100149958	CF	NORTH CHARLESTON	SC		06/07/2024	7.375	330,699		(112)				550,000	04/19/2024
100149959		ASHEBORO	NC		06/07/2024	9.625	167,585		(151)				258,000	04/19/2024
100149962	CF	LANCASTER	CA		06/07/2024	8.125	137,153		(187)				415,000	04/23/2024
100149963	CF	NORTH CHARLESTON	SC		06/07/2024	7.500	404,776		38				550,000	04/19/2024
100149964	CF	TARPON SPRINGS	FL		06/07/2024	7.250	462,532		11				675,000	04/15/2024
100149966		FORT WORTH	TX		06/07/2024	8.250	129,982		(126)				250,000	04/17/2024
100149968	CF	ORLANDO	FL		06/07/2024	7.750	467,340		(271)				580,000	04/22/2024
100149969	CF	NORTH CHARLESTON	SC		06/07/2024	7.500	341,952		(137)				525,000	04/19/2024
100149970		FORT WORTH	TX		06/07/2024	8.625	130,512		(179)				225,000	04/17/2024
100149971	CF	NORTH CHARLESTON	SC		06/07/2024	7.375	342,488		(132)				525,000	04/19/2024
100149973	CF	KISSIMMEE	FL		06/07/2024	8.250	136,043		(146)				470,000	05/06/2024
100149976	CF	NORTH CHARLESTON	SC		06/07/2024	7.500	343,313		(151)				525,000	04/19/2024
100149977	CF	RICHMOND	TX		06/07/2024	8.000	455,547		(273)				580,000	04/30/2024
100149980	CF	WESTLAKE VILLAGE	CA		06/07/2024	7.500	701,613		(249)				880,000	04/05/2024
100149982	CF	TORRINGTON	CT		06/07/2024	7.500	100,847		(46)				385,000	04/12/2024
100149985	CF	NETCONG	NJ		06/07/2024	7.625	273,938		(94)				390,000	04/16/2024
100149986	CF	AUSTIN	TX		06/07/2024	7.375	949,219		(352)				1,300,000	04/18/2024
100149987	CF	BOYNTON BEACH	FL		06/07/2024	7.625	725,390		(307)				960,000	04/19/2024
100149988		MILWAUKEE	WI		06/07/2024	9.750	128,443		(58)				158,000	04/24/2024
100149989	CF	ROLLING HILLS ESTATES	CA		06/07/2024	7.625	1,920,551		(408)				2,350,000	04/22/2024
100149990	CF	SANTA CRUZ	CA		06/07/2024	8.125	805,824		(534)				1,030,000	04/12/2024
100149991	CF	BOYNTON BEACH	FL		06/07/2024	7.625	500,479		(147)				751,000	04/08/2024
100149992	CF	OSWEGO	IL		06/07/2024	7.875	369,937		(192)				516,000	04/17/2024
100149993	CF	KATY	TX		06/07/2024	8.500	428,675		(197)				470,000	04/18/2024
100149999	CF	LOS ANGELES (NORTHRIDGE AREA)	CA		06/07/2024	7.625	446,525		(254)				800,000	04/04/2024
100150001		FOWLER	CA		06/07/2024	8.000	328,752		(106)				430,000	04/09/2024
100150002	CF	CHARLOTTE	NC		06/07/2024	7.375	304,114		(78)				398,000	04/19/2024
100150004	CF	CENTRAL POINT	OR		06/07/2024	7.625	257,028		(142)				390,000	04/22/2024
100150009	CF	YUBA CITY	CA		06/07/2024	8.875	485,181		(449)				620,000	05/22/2024
100150010	CF	VAN NUYS	CA		06/07/2024	9.250	750,690		(423)				820,000	04/17/2024
100150011	CF	VACAVILLE	CA		06/07/2024	7.875	1,508,104		35				1,810,000	04/12/2024
100150012	CF	KINGWOOD	TX		06/07/2024	7.500	247,593		(108)				317,000	04/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150013	CF	CASTLE ROCK	CO		06/07/2024	7.875	492,625		(565)				650,000	04/12/2024
100150014		SACRAMENTO	CA		06/07/2024	7.750	706,444		(47)				898,000	04/12/2024
100150015	CF	WEBSTER	MA		06/07/2024	7.250	269,150		(60)				502,000	05/24/2024
100150017	CF	GLEN ALLEN	VA		06/07/2024	8.750	476,487		(421)				742,000	05/01/2024
100150019	CF	WEBSTER	MA		06/07/2024	7.625	277,825		(59)				400,000	05/24/2024
100150021	CF	NORTH CHARLESTON	SC		06/07/2024	7.750	609,623		(76)				850,000	04/24/2024
100150024	CF	CHANDLER	AZ		06/07/2024	7.250	296,434		(79)				495,000	04/26/2024
100150025	CF	YOSEMITE NATIONAL PARK	CA		06/07/2024	7.625	289,519		(192)				545,000	04/12/2024
100150028	CF	LOS ANGELES	CA		06/07/2024	7.625	1,595,108		(761)				2,080,000	04/25/2024
100150029		DETROIT	MI		06/07/2024	8.875	131,941		(92)				175,000	04/26/2024
100150030	CF	LAGO VISTA	TX		06/07/2024	8.625	385,313		(273)				460,000	04/19/2024
100150031	CF	LAS VEGAS	NV		06/07/2024	7.375	1,219,855		(355)				1,553,000	04/17/2024
100150032		DAYTONA BEACH	FL		06/07/2024	7.500	249,572		29				320,000	04/12/2024
100150033	CF	LA HONDA	CA		06/07/2024	7.875	693,357		(346)				920,000	04/26/2024
100150035		COLUMBUS	OH		06/07/2024	8.500	139,127		(99)				198,000	04/22/2024
100150037	CF	TARZANA	CA		06/07/2024	8.250	1,456,807		(1,434)				1,900,000	04/29/2024
100150040	CF	WESLEY CHAPEL	FL		06/07/2024	7.500	259,416		(165)				340,000	04/30/2024
100150041	CF	MARTINEZ	CA		06/07/2024	8.375	463,270		(494)				565,000	04/25/2024
100150042	CF	WESLEY CHAPEL	FL		06/07/2024	7.500	239,484		(58)				320,000	04/30/2024
100150043		PARADISE VALLEY	AZ		06/07/2024	8.000	1,945,298		(1,329)				3,475,000	05/13/2024
100150045		YOUNGTOWN	AZ		06/07/2024	8.500	246,366		(190)				380,000	04/22/2024
100150048	CF	MIAMI	FL		06/07/2024	8.125	484,892		(430)				630,000	04/26/2024
100150049	CF	RANCHO CUCAMONGA	CA		06/14/2024	8.000	1,184,087		(502)				1,435,000	05/01/2024
100150051	CF	GLENDALE	AZ		06/14/2024	7.625	271,313		(92)				382,000	04/30/2024
100150054	CF	ELYRIA	OH		06/14/2024	7.875	167,526		(92)				217,000	04/26/2024
100150055	CF	DANVILLE	VA		06/14/2024	7.750	121,837		(68)				165,000	04/30/2024
100150056	CF	DELTONA	FL		06/14/2024	7.875	280,161		(152)				394,000	05/03/2024
100150057	CF	TACOMA	WA		06/14/2024	9.250	471,797		(430)				564,000	05/20/2024
100150059	CF	TAMARAC	FL		06/14/2024	9.250	483,148		(28)				540,000	05/09/2024
100150062	CF	ASTATULA	FL		06/14/2024	8.250	404,969		(278)				595,000	04/30/2024
100150064		MATTHEWS	NC		06/14/2024	9.000	160,403		(208)				242,000	04/26/2024
100150066		OMAHA	NE		06/14/2024	8.000	100,766		(40)				133,000	04/22/2024
100150067	CF	EAST HAVEN	CT		06/14/2024	8.500	418,504		(439)				535,000	05/02/2024
100150068	CF	LAKEVILLE	MN		06/14/2024	7.500	463,938		(51)				665,000	04/29/2024
100150074	CF	ALBURTIS	PA		06/14/2024	7.500	241,126		(16)				325,000	04/24/2024
100150077	CF	LIBERTY HILL	TX		06/14/2024	6.875	315,389		28				640,000	05/09/2024
100150079	CF	HOUSTON	TX		06/14/2024	7.750	307,844		(240)				440,000	04/19/2024
100150080	CF	DALLAS	TX		06/14/2024	7.875	157,828		(134)				231,000	04/25/2024
100150082	CF	CORONA	CA		06/14/2024	7.875	687,167		(316)				1,050,000	04/25/2024
100150084		ANAHEIM	CA		06/14/2024	8.250	354,803		(171)				975,000	04/23/2024
100150085	CF	CARMEL	CA		06/14/2024	8.000	1,218,870		(1,170)				1,960,000	04/29/2024
100150087	CF	NORTH CHARLESTON	SC		06/14/2024	7.750	394,422		(117)				525,000	04/24/2024
100150088	CF	NORTH CHARLESTON	SC		06/14/2024	8.000	640,615		(217)				850,000	04/24/2024
100150089	CF	NORTH CHARLESTON	SC		06/14/2024	7.500	399,878		(31)				560,000	04/24/2024
100150090	CF	BEND	OR		06/14/2024	7.375	909,446		(44)				1,200,000	04/25/2024
100150091	CF	HOUSTON	TX		06/14/2024	7.625	102,673		(83)				216,000	04/25/2024
100150092	CF	STATESVILLE	NC		06/14/2024	7.750	129,055		(117)				250,000	04/29/2024
100150093		TUCSON	AZ		06/14/2024	8.750	291,368		(299)				508,000	04/22/2024
100150095	CF	STATESVILLE	NC		06/14/2024	7.750	129,248		(121)				230,000	04/26/2024
100150096	CF	STATESVILLE	NC		06/14/2024	7.625	302,415		(220)				455,000	04/29/2024
100150098	CF	STAMFORD	CT		06/14/2024	8.500	540,861		(316)				665,000	05/10/2024
100150102	CF	STONE MOUNTAIN	GA		06/14/2024	8.125	163,873		(215)				262,000	05/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150103	CF	VICTORVILLE	CA		06/14/2024	8.125	407,949		(227)				475,500	05/02/2024
100150104	CF	BROOKSHIRE	TX		06/14/2024	8.750	199,433		(319)				264,000	04/25/2024
100150109	CF	AZLE	TX		06/14/2024	8.250	288,398		(401)				570,000	04/29/2024
100150110	CF	MONTGOMERY	TX		06/14/2024	8.625	488,735		(272)				600,000	04/24/2024
100150111		CHICAGO	IL		06/14/2024	8.875	115,495		(120)				168,000	05/13/2024
100150113	CF	SCHAUMBURG	IL		06/14/2024	8.250	295,994		(196)				370,000	04/19/2024
100150115	CF	KOLOA	HI		06/14/2024	7.500	595,361		(186)				945,000	04/30/2024
100150117	CF	MARIETTA	GA		06/14/2024	8.125	1,467,062		(739)				1,865,000	04/30/2024
100150121	CF	ELK RIVER	MN		06/14/2024	7.375	246,243		(70)				380,000	05/02/2024
100150123	CF	BRONSON	FL		06/14/2024	7.500	129,008		(15)				175,000	05/13/2024
100150124	CF	FREDERICKSBURG	VA		06/14/2024	8.875	359,314		(240)				390,000	04/29/2024
100150125	CF	GARDEN GROVE	CA		06/14/2024	7.750	406,037		(278)				1,165,000	04/24/2024
100150127	CF	BIRMINGHAM	AL		06/14/2024	8.500	109,617		(111)				140,000	05/01/2024
100150128		MOUNT PLEASANT	SC		06/14/2024	7.875	297,696		(88)				800,000	04/26/2024
100150132		HOFFMAN ESTATES	IL		06/14/2024	8.250	284,905		(110)				436,000	04/29/2024
100150135	CF	COCONUT CREEK	FL		06/14/2024	7.500	469,727		(174)				592,000	04/30/2024
100150136	CF	SAN LUIS OBISPO	CA		06/14/2024	7.875	2,531,858		(1,224)				3,125,000	05/13/2024
100150138	CF	FOUNTAIN HILLS	AZ		06/14/2024	8.000	505,946		(79)				703,000	05/03/2024
100150140	CF	MILPITAS	CA		06/14/2024	6.875	1,144,852		139				1,870,000	04/29/2024
100150141	CF	SPOKANE	WA		06/14/2024	7.625	430,593		(275)				650,000	05/16/2024
100150143	CF	HOUSTON	TX		06/14/2024	7.500	945,732		(538)				1,740,000	04/24/2024
100150144	CF	SPOKANE	WA		06/14/2024	7.625	436,402		(263)				660,000	05/08/2024
100150147	CF	LOS ANGELES	CA		06/14/2024	7.875	879,428		(845)				1,080,000	05/13/2024
100150150	CF	CEDAR HILL	TX		06/14/2024	8.250	196,764		(274)				294,000	05/06/2024
100150151	CF	PHOENIX	AZ		06/14/2024	7.375	252,725		(19)				365,000	04/25/2024
100150152	CF	DECATUR	GA		06/14/2024	9.250	165,706		(312)				200,000	06/03/2024
100150153	CF	AUSTELL	GA		06/14/2024	9.000	123,673		(231)				150,000	05/28/2024
100150155	CF	COACHELLA	CA		04/30/2024	9.125	444,466		(313)				575,000	03/04/2024
100150156		TAMPA	FL		04/30/2024	8.250	182,507		(91)				231,000	03/20/2024
100150157		MIAMI BEACH	FL		04/30/2024	7.375	1,870,790		(487)				3,138,000	03/25/2024
100150158		PLAINFIELD	NJ		04/30/2024	8.625	380,210		(180)				510,000	03/22/2024
100150160	CF	TAMPA	FL		04/30/2024	7.750	176,983		(235)				325,000	04/01/2024
100150161		FLORENCE	SC		04/30/2024	9.750	145,688		(213)				218,000	03/15/2024
100150162	CF	CLEARWATER	FL		04/30/2024	7.250	162,936		(116)				330,000	03/22/2024
100150163		DETROIT	MI		04/30/2024	9.750	109,308		(136)				194,000	03/25/2024
100150164		BOCA RATON	FL		04/30/2024	9.125	257,026		(108)				375,000	02/26/2024
100150166	CF	BERKELEY TOWNSHIP	NJ		04/30/2024	7.500	753,970		(248)				1,275,000	03/22/2024
100150167	CF	STATEN ISLAND	NY		04/30/2024	8.000	616,559		(711)				1,000,000	03/13/2024
100150168	CF	ZEPHYRHILLS	FL		04/30/2024	8.375	187,602		(469)				580,000	03/29/2024
100150171	CF	ATLANTA	GA		04/30/2024	7.375	1,180,226		(172)				1,700,000	03/01/2024
100150174	CF	PORT CHARLOTTE	FL		04/30/2024	7.875	373,205		(214)				545,000	03/22/2024
100150176	CF	DAVIE	FL		04/30/2024	7.250	803,039		(347)				1,350,000	03/20/2024
100150177	CF	WESTMINSTER	CO		04/30/2024	8.990	366,751		(257)				475,000	03/12/2024
100150178		INDIAN TRAIL	NC		04/30/2024	7.750	159,124		(448)				495,000	03/28/2024
100150180	CF	DENNIS PORT	MA		04/30/2024	7.875	480,940		(150)				600,000	03/29/2024
100150181		SAN ANTONIO	TX		04/30/2024	9.125	231,894		(235)				416,000	03/25/2024
100150184	CF	LOS ANGELES	CA		04/30/2024	7.250	425,054		(137)				630,000	03/14/2024
100150186		MIAMI	FL		04/30/2024	8.875	574,357		(449)				700,000	03/21/2024
100150187		FORT WORTH	TX		04/30/2024	9.375	169,712		(200)				200,000	03/18/2024
100150188	CF	NEW HARTFORD	NY		04/30/2024	8.250	379,250		(673)				695,000	03/25/2024
100150189		LEWISVILLE	TX		04/30/2024	7.250	601,550		(215)				780,000	03/15/2024
100150191		SEWELL	NJ		04/30/2024	8.500	220,421		(131)				340,000	03/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150192	CF	PARRISH	FL		04/30/2024	7.500	320,395		(288)				418,000	03/22/2024
100150194	CF	ELK GROVE	CA		04/30/2024	6.875	256,815		(26)				780,000	03/21/2024
100150198	CF	PALM HARBOR	FL		04/30/2024	7.250	463,241		(159)				586,000	04/02/2024
100150199		SANTA ROSA	CA		04/30/2024	7.500	1,219,601		(443)				1,520,000	03/29/2024
100150200	CF	SAINT CLOUD	FL		04/30/2024	7.125	124,992		(64)				410,000	03/28/2024
100150202		LOS ANGELES	CA		04/30/2024	8.500	577,157		(149)				975,000	03/20/2024
100150203		LUTHERVILLE TIMONIUM	MD		04/30/2024	8.375	411,263		(99)				594,000	04/01/2024
100150204		MANVEL	TX		04/30/2024	8.875	545,919		(490)				660,000	03/18/2024
100150205	CF	BOCA RATON	FL		04/30/2024	7.000	48,551		(100)				568,000	03/29/2024
100150206		HUMBLE	TX		04/30/2024	8.750	163,057		(162)				240,000	04/03/2024
100150207		DANVILLE	CA		04/30/2024	7.500	1,512,512		(715)				2,025,000	03/26/2024
100150209		PANAMA CITY	FL		04/30/2024	8.375	216,611		(46)				270,000	03/29/2024
100150211	CF	LOS ANGELES	CA		04/30/2024	7.500	1,893,789		(857)				2,350,000	03/25/2024
100150212	CF	HOLLYWOOD	FL		04/30/2024	8.125	326,643		(299)				400,000	04/03/2024
100150215	CF	SEAL BEACH	CA		04/30/2024	7.750	1,294,102		(325)				1,590,000	03/29/2024
100150216	CF	RESEDA	CA		04/30/2024	8.500	448,923		(437)				580,000	03/25/2024
100150461	CF	SAN LUIS OBISPO	CA		05/03/2024	6.875	429,570		(43)				600,000	02/01/2024
100150462	CF	SACRAMENTO	CA		05/03/2024	7.500	350,916		(256)				590,000	01/24/2024
100150463	CF	SAN DIEGO	CA		05/03/2024	7.125	557,867		(171)				750,000	01/30/2024
100150464	CF	SAN DIEGO	CA		05/03/2024	7.125	529,117		(143)				760,000	01/20/2024
100150465	CF	QUEEN CREEK	AZ		05/03/2024	6.624	306,514		46				481,187	01/26/2024
100150467	CF	PISMO BEACH	CA		05/03/2024	6.624	468,063		67				650,000	02/13/2024
100150468	CF	FOLSOM	CA		05/03/2024	6.500	135,944		116	(104)			695,000	01/31/2024
100150469	CF	GROVELAND	CA		05/03/2024	6.624	337,682		46				495,000	01/29/2024
100150470	CF	SURPRISE	AZ		05/03/2024	6.990	250,004		(58)				360,000	01/29/2024
100150471	CF	SCOTTSDALE	AZ		05/03/2024	6.625	455,594		88				625,000	01/11/2024
100150472	CF	TOLLESON	AZ		05/03/2024	5.375	284,711		549				439,000	01/19/2024
100150473	CF	LA PUENTE	CA		05/03/2024	6.500	473,934		141				700,000	01/27/2024
100150474	CF	COACHELLA	CA		05/03/2024	6.500	424,565		128				554,000	12/05/2023
100150475	CF	ROSEVILLE	CA		05/03/2024	5.625	363,920		547				576,000	12/12/2023
100150476	CF	IRVINE	CA		05/03/2024	7.500	581,774		(156)				795,000	11/15/2023
100150477	CF	BAKERSFIELD	CA		05/03/2024	6.624	271,578		46				429,000	02/11/2024
100150478	CF	HUNTINGTON PARK	CA		05/03/2024	7.625	525,733		(261)				682,700	01/18/2024
100150480	CF	RIVERSIDE	CA		05/03/2024	7.625	303,107		(167)				486,000	01/12/2024
100150481	CF	ROSEVILLE	CA		05/03/2024	6.990	343,422		(117)	(5)			570,000	01/27/2024
100150482	CF	ROSEVILLE	CA		05/03/2024	6.990	427,043		(81)				575,000	01/27/2024
100150483		COACHELLA	CA		05/03/2024	7.125	380,678		(126)				515,500	02/01/2024
100150484	CF	NATIONAL CITY	CA		05/03/2024	7.124	787,711		(295)				1,050,000	02/09/2024
100150486		NORTH HOLLYWOOD	CA		05/03/2024	6.990	468,274		(97)				690,000	01/24/2024
100150487	CF	TURLOCK	CA		05/03/2024	7.500	254,502		(153)				335,000	02/05/2024
100150488	CF	LAKE ARROWHEAD	CA		05/03/2024	7.250	177,575		(128)				340,000	01/31/2024
100150489	CF	PALM SPRINGS	CA		05/03/2024	7.625	255,580		(156)				320,000	02/09/2024
100150490	CF	KREMMLING	CO		05/03/2024	7.250	301,476		(123)				435,000	01/22/2024
100150491	CF	TUSTIN	CA		05/03/2024	6.625	744,077		95				1,091,000	01/24/2024
100150492	CF	WASHINGTON	DC		05/03/2024	7.500	584,089		(307)				795,000	02/02/2024
100150493	CF	COMMERCE CITY	CO		05/03/2024	5.250	369,380		678				515,000	01/23/2024
100150494	CF	SEMINOLE	FL		05/03/2024	6.990	675,244		(61)				1,000,000	01/30/2024
100150495	CF	LITTLETON	CO		05/03/2024	6.625	270,357		39				370,000	01/24/2024
100150496	CF	PARKER	CO		05/03/2024	5.500	415,410		709				590,000	01/24/2024
100150497	CF	NEW SMYRNA BEACH	FL		05/03/2024	7.625	454,305		(209)				570,000	01/16/2024
100150498	CF	OCEAN VIEW	DE		05/03/2024	7.500	303,507		(180)				409,000	01/19/2024
100150499	CF	MIAMI	FL		05/03/2024	7.500	615,853		(380)				810,000	02/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150500	CF	JACKSONVILLE BEACH	FL		05/03/2024	6.999	434,793		(80)				590,000	02/13/2024
100150501	CF	OCEAN VIEW	DE		05/03/2024	6.990	301,148		(63)				415,000	02/02/2024
100150502	CF	GREEN COVE SPRINGS	FL		05/03/2024	6.500	278,466		78				365,000	12/28/2023
100150503	CF	WEST PALM BEACH	FL		05/03/2024	6.625	466,896		83				660,000	01/24/2024
100150504	CF	SOUTHWEST RANCHES	FL		05/03/2024	6.500	741,385		220				1,080,000	01/30/2024
100150505	CF	JACKSONVILLE	FL		05/03/2024	6.500	540,388		180				750,000	02/01/2024
100150506	CF	NAPLES	FL		05/03/2024	6.500	279,073		95				395,000	01/22/2024
100150507	CF	KISSIMMEE	FL		05/03/2024	8.000	733,800		(346)				990,000	01/03/2024
100150508	CF	MIDDLETOWN	DE		05/03/2024	6.375	258,483		137				405,000	01/09/2024
100150509	CF	DELTONA	FL		05/03/2024	7.125	233,440		(182)				419,500	01/30/2024
100150510	CF	DAVENPORT	FL		05/03/2024	7.500	323,038		(194)				400,000	02/06/2024
100150511	CF	CUMMING	GA		05/03/2024	8.500	325,639		(370)				578,000	12/21/2023
100150513	CF	PENSACOLA	FL		05/03/2024	7.375	246,407		(210)				350,000	01/26/2024
100150514	CF	OCALA	FL		05/03/2024	6.125	200,536		168				284,000	01/25/2024
100150515	CF	GAINESVILLE	GA		05/03/2024	6.375	93,623		160	(6)			440,000	12/29/2023
100150517	CF	RICHMOND HILL	GA		05/03/2024	5.750	281,297		352				405,000	01/18/2024
100150518	CF	OAKWOOD	GA		05/03/2024	6.250	283,661		176				409,000	01/31/2024
100150519	CF	OAKWOOD	GA		05/03/2024	6.375	283,764		128				425,000	01/19/2024
100150521	CF	OAKWOOD	GA		05/03/2024	6.375	296,487		136				413,000	01/16/2024
100150522	CF	LOGANVILLE	GA		05/03/2024	6.250	271,596		169				390,000	01/17/2024
100150523	CF	ACWORTH	GA		05/03/2024	7.105	313,361		(101)				449,120	01/26/2024
100150524	CF	SAVANNAH	GA		05/03/2024	7.124	642,196		(256)				900,000	02/13/2024
100150525	CF	BLOOMINGDALE	GA		05/03/2024	6.500	285,790		89				370,000	12/27/2023
100150526	CF	BRASELTON	GA		05/03/2024	7.500	305,742		(172)				433,000	02/06/2024
100150528	CF	EWA BEACH	HI		05/03/2024	6.624	680,546		85				996,170	02/12/2024
100150529	CF	MABLETON	GA		05/03/2024	6.125	279,694		233				437,000	01/29/2024
100150530	CF	IDAHO FALLS	ID		05/03/2024	7.625	283,729		(205)				412,000	02/13/2024
100150531	CF	POOLER	GA		05/03/2024	7.125	271,427		(98)				365,000	02/02/2024
100150532	CF	KENNESAW	GA		05/03/2024	6.990	257,831		(66)				325,000	01/24/2024
100150533	CF	BOGART	GA		05/03/2024	7.124	263,373		(116)				350,000	02/13/2024
100150534	CF	WALESKA	GA		05/03/2024	6.901	267,905		(33)				339,000	02/01/2024
100150536		OAK PARK	IL		05/03/2024	6.990	386,163		(72)				520,000	01/12/2024
100150537	CF	BATON ROUGE	LA		05/03/2024	7.375	297,813		(148)				370,000	01/31/2024
100150539	CF	FISHING CREEK	MD		05/03/2024	6.875	433,806		(46)				639,000	01/25/2024
100150540	CF	RATHDRUM	ID		05/03/2024	7.125	257,265		(73)				477,000	12/27/2023
100150541	CF	ROCKVILLE	MD		05/03/2024	7.124	77,581		(192)				410,000	02/12/2024
100150542	CF	LOWELL	MA		05/03/2024	6.875	563,466		(60)				801,000	01/22/2024
100150544	CF	SEVERN	MD		05/03/2024	7.625	272,360		(161)				340,000	02/13/2024
100150545	CF	SILVER SPRING	MD		05/03/2024	7.500	445,462		(186)				560,000	01/31/2024
100150546	CF	TAYLORSVILLE	NC		05/03/2024	7.500	419,430		(147)				599,000	01/29/2024
100150547	CF	CAROLINA BEACH	NC		05/03/2024	7.375	455,349		(149)				630,000	01/26/2024
100150548	CF	MINNEAPOLIS	MN		05/03/2024	7.124	216,428		(82)				275,000	02/09/2024
100150549	CF	WENTZVILLE	MO		05/03/2024	6.625	246,147		38				340,000	02/08/2024
100150550	CF	RED LODGE	MT		05/03/2024	7.125	276,524		(85)				490,000	01/12/2024
100150551	CF	BLOOMINGTON	MN		05/03/2024	6.990	239,929		(63)				350,000	01/26/2024
100150552	CF	MONROE	NC		05/03/2024	7.625	521,030		(185)				700,000	02/13/2024
100150553	CF	KILL DEVIL HILLS	NC		05/03/2024	7.625	362,064		(118)				485,000	01/05/2024
100150554	CF	SAINT LOUIS	MO		05/03/2024	7.125	259,152		(104)				378,000	02/06/2024
100150555	CF	MOUNT AIRY	NC		05/03/2024	7.875	265,360		(146)				350,000	12/19/2023
100150556	CF	GARNER	NC		05/03/2024	6.875	269,193		(28)				365,000	01/30/2024
100150557	CF	CHARLOTTE	NC		05/03/2024	6.625	233,635		37				320,000	01/19/2024
100150558	CF	MOORESVILLE	NC		05/03/2024	7.125	251,365		(87)				320,000	02/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150559	CF	NEW PROVIDENCE	NJ		05/03/2024	6.990	634,159		(129)				860,000	01/31/2024
100150560	CF	ENGLEWOOD	NJ		05/03/2024	7.375	360,800		(312)	(2)			833,000	02/02/2024
100150562	CF	NEWARK	NJ		05/03/2024	7.000	432,653		(79)				600,000	01/29/2024
100150563	CF	PLAINFIELD	NJ		05/03/2024	7.625	379,741		(219)				503,000	02/07/2024
100150564	CF	BRICK	NJ		05/03/2024	7.625	266,798		(161)				330,000	01/19/2024
100150565	CF	PAPILLION	NE		05/03/2024	6.500	192,841		76				270,000	01/03/2024
100150566	CF	SOMERSET	NJ		05/03/2024	7.124	263,926		(106)				365,000	02/08/2024
100150567	CF	LINWOOD	NJ		05/03/2024	7.375	280,905		(138)				351,000	01/19/2024
100150568	CF	NORTH LAS VEGAS	NV		05/03/2024	6.625	290,111		40				408,000	01/25/2024
100150569	CF	BERLIN	NJ		05/03/2024	7.500	261,386		(218)				403,000	01/22/2024
100150570	CF	HENDERSON	NV		05/03/2024	6.250	297,503		186				446,000	01/16/2024
100150571	CF	BROKEN BOW	OK		05/03/2024	7.875	673,954		(201)				920,000	12/15/2023
100150572	CF	HENDERSON	NV		05/03/2024	6.500	271,641		79				352,000	01/16/2024
100150573	CF	KEANSBURG	NJ		05/03/2024	7.000	370,359		(48)				500,000	01/31/2024
100150574	CF	LAS VEGAS	NV		05/03/2024	7.375	254,921		(144)				345,000	01/25/2024
100150576	CF	NORTH LAS VEGAS	NV		05/03/2024	7.625	275,251		(160)				360,000	01/27/2024
100150577	CF	LAS VEGAS	NV		05/03/2024	6.624	281,275		43				386,000	02/08/2024
100150579	CF	PHILADELPHIA	PA		05/03/2024	7.625	258,135		(271)				450,000	01/31/2024
100150580	CF	NORTH MYRTLE BEACH	SC		05/03/2024	8.125	511,229		(286)				670,000	01/22/2024
100150581	CF	MARYSVILLE	OH		05/03/2024	7.125	182,301		(54)				240,000	01/24/2024
100150583	CF	MECHANICSBURG	PA		05/03/2024	6.875	280,752		(28)				360,000	01/31/2024
100150585	CF	SEVIERVILLE	TN		05/03/2024	7.000	263,151		(150)				558,000	01/26/2024
100150586		SPRING HILL	TN		05/03/2024	7.499	311,663		(149)				440,000	01/25/2024
100150587	CF	GATLINBURG	TN		05/03/2024	7.625	770,500		(357)				1,050,000	12/28/2023
100150588	CF	KNOXVILLE	TN		05/03/2024	7.375	240,565		(127)				315,000	02/05/2024
100150589	CF	CENTRE HALL	PA		05/03/2024	7.125	210,412		(95)				288,000	01/31/2024
100150590	CF	MURFREESBORO	TN		05/03/2024	7.500	240,388		(141)				320,000	01/25/2024
100150591	CF	WESTON	TX		05/03/2024	6.624	322,904		48				470,000	01/31/2024
100150592	CF	ANNA	TX		05/03/2024	6.624	295,309		44				480,000	02/13/2024
100150593	CF	CYPRESS	TX		05/03/2024	6.750	324,680		5				449,000	01/23/2024
100150596	CF	PRINCETON	TX		05/03/2024	5.500	239,526		433				341,000	01/22/2024
100150597	CF	LEANDER	TX		05/03/2024	7.500	376,374		(207)				500,000	02/02/2024
100150598		FULSHEAR	TX		05/03/2024	6.625	279,168		50				415,000	01/25/2024
100150599	CF	FORT WORTH	TX		05/03/2024	5.750	254,287		347				372,000	01/18/2024
100150600	CF	DALLAS	TX		05/03/2024	7.625	314,153		(217)				445,000	02/07/2024
100150601	CF	BUDA	TX		05/03/2024	6.500	82,537		121	(3)			371,000	01/24/2024
100150602	CF	PFLUGERVILLE	TX		05/03/2024	6.624	249,853		37				380,000	01/25/2024
100150603		ROSENBERG	TX		05/03/2024	7.000	257,407		(72)				346,000	12/22/2023
100150604	CF	BASTROP	TX		05/03/2024	5.250	198,699		403				295,000	01/22/2024
100150605	CF	PROVIDENCE VILLAGE	TX		05/03/2024	7.000	265,631		(77)				370,000	01/19/2024
100150606	CF	PROVIDENCE VILLAGE	TX		05/03/2024	7.125	265,030		(108)				335,000	01/19/2024
100150607	CF	VAN ALSTYNE	TX		05/03/2024	7.625	276,243		(195)				367,750	02/02/2024
100150608	CF	FORT WORTH	TX		05/03/2024	5.750	224,656		297				330,000	01/19/2024
100150609	CF	ROYSE CITY	TX		05/03/2024	6.990	260,426		(76)				352,000	01/31/2024
100150610	CF	ARLINGTON	TX		05/03/2024	6.624	231,760		35				340,000	01/30/2024
100150611	CF	KATY	TX		05/03/2024	6.625	226,784		33				334,000	01/25/2024
100150612	CF	LITTLE ELM	TX		05/03/2024	7.625	257,613		(181)				349,000	02/13/2024
100150613	CF	GRAFORD	TX		05/03/2024	6.990	491,969		(64)				666,000	01/19/2024
100150614	CF	MESQUITE	TX		05/03/2024	6.990	285,089		(70)				391,000	01/30/2024
100150615	CF	SAN ANTONIO	TX		05/03/2024	5.990	180,896		177				250,000	01/15/2024
100150616	CF	DALLAS	TX		05/03/2024	7.625	389,146		(228)				485,000	02/05/2024
100150618	CF	KATY	TX		05/03/2024	7.625	234,730		(176)				312,000	12/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150619	CF	SAN ANTONIO	TX		05/03/2024	7.625	252,409		(194)				330,000	12/13/2023
100150620	CF	VIENNA	VA		05/03/2024	7.125	400,551		(154)				575,000	01/31/2024
100150621	CF	VAN ALSTYNE	TX		05/03/2024	6.990	250,411		(69)				339,000	01/31/2024
100150622	CF	SARATOGA SPRINGS	UT		05/03/2024	6.500	226,940		69				321,000	02/01/2024
100150623	CF	MANASSAS	VA		05/03/2024	7.375	564,273		(259)				702,000	02/01/2024
100150624	CF	BASYE	VA		05/03/2024	7.500	282,327		(159)				349,000	02/06/2024
100150627	CF	NEWPORT NEWS	VA		05/03/2024	6.500	247,495		71				334,000	12/29/2023
100150628	CF	CHESAPEAKE	VA		05/03/2024	6.500	208,110		130				385,000	01/31/2024
100150629	CF	ARLINGTON	TX		05/03/2024	6.624	207,118		42				315,000	01/26/2024
100150630	CF	LAKE FREDERICK	VA		05/03/2024	6.990	291,637		(72)				425,000	01/18/2024
100150631	CF	RIDGEFIELD	WA		05/03/2024	6.375	355,152		152				497,000	12/27/2023
100150632	CF	MILTON	WA		05/03/2024	7.124	510,350		(152)				650,000	02/01/2024
100150634	CF	VANCOUVER	WA		05/03/2024	6.375	297,931		133				445,000	12/29/2023
100150635	CF	TACOMA	WA		05/03/2024	7.500	318,578		(207)				450,000	02/08/2024
100150636	CF	EAST WENATCHEE	WA		05/03/2024	6.375	262,202		127				368,000	01/25/2024
100150637		SAN JOSE DEL CABO	MEX		05/03/2024	9.625	1,754,795						2,755,985	04/29/2024
100150638		SOLIDARIDAD	MEX		05/03/2024	9.408	280,688						461,411	04/30/2024
100150639	CF	TEGA CAY	SC		05/06/2024	7.625	258,756		(136)				350,000	03/01/2024
100150640	CF	TUCSON	AZ		05/06/2024	7.625	280,404		(131)				390,000	01/25/2024
100150643	CF	LEHIGH ACRES	FL		05/06/2024	7.625	269,079		(39)				355,000	03/04/2024
100150644	CF	SUGARLOAF	CA		05/06/2024	7.125	217,023		(44)				330,000	02/01/2024
100150645	CF	MANHEIM	PA		05/06/2024	7.625	238,931		(131)				380,000	02/26/2024
100150646	CF	DALLAS	TX		05/06/2024	6.990	293,080		(50)				395,000	01/19/2024
100150647	CF	UVALDE	TX		05/06/2024	7.500	212,454		(76)				270,000	03/11/2024
100150648	CF	EDMOND	OK		05/06/2024	7.125	196,725		(76)				265,000	03/04/2024
100150649	CF	POINCIANA	FL		05/06/2024	7.500	203,552		(58)				255,000	02/08/2024
100150653		PEMBROKE	FL		05/06/2024	7.625	331,541		(156)				580,000	01/12/2024
100150654	CF	DECATUR	GA		05/06/2024	7.125	194,194		(50)				270,000	03/08/2024
100150655	CF	PANAMA CITY BEACH	FL		05/06/2024	6.990	483,423		(48)				653,000	02/09/2024
100150656	CF	VIRGINIA BEACH	VA		05/06/2024	7.875	389,156		(200)				550,000	02/12/2024
100150657	CF	CHATTANOOGA	TN		05/06/2024	7.500	293,775		(123)				390,000	02/14/2024
100150658	CF	CYPRESS	TX		05/06/2024	7.625	281,849		(40)				355,000	03/07/2024
100150659	CF	CAPE MAY	NJ		05/06/2024	7.990	334,305		(177)				445,000	03/08/2024
100150660	CF	FORT WORTH	TX		05/06/2024	6.990	238,815		(60)				325,000	03/08/2024
100150662	CF	NORTHBRIDGE	MA		05/06/2024	7.500	352,727		(121)				471,000	02/13/2024
100150663	CF	PRINCENTON	TX		05/06/2024	7.125	272,665		(78)				379,000	03/15/2024
100150665	CF	MOUNT LAUREL	NJ		05/06/2024	7.625	207,099		(131)				272,000	02/29/2024
100150667	CF	COTTAGE GROVE	OR		05/06/2024	7.125	292,742		(39)				465,000	02/06/2024
100150668	CF	COTTAGE GROVE	OR		05/06/2024	7.125	292,751		(39)				465,000	02/06/2024
100150669	CF	LITHONIA	GA		05/06/2024	7.625	228,031		(64)				299,000	02/12/2024
100150670	CF	COTTAGE GROVE	OR		05/06/2024	7.125	292,687		(39)				465,000	02/01/2024
100150671	CF	FAYETTEVILLE	AR		05/06/2024	7.500	220,864		(139)				305,000	03/08/2024
100150673	CF	KALAMAZOO	MI		05/06/2024	7.625	250,508		(155)				375,000	02/16/2024
100150675	CF	PENDERGRASS	GA		05/06/2024	5.990	211,812		205				287,000	02/07/2024
100150676	CF	SWANNANOA	NC		05/06/2024	7.125	228,728		(60)				315,000	02/16/2024
100150677	CF	RICHARDSON	TX		05/06/2024	6.990	412,239		(45)				580,000	02/20/2024
100150678	CF	SAINT AUGUSTINE	FL		05/06/2024	6.750	233,388		6				327,000	02/21/2024
100150679	CF	STEVENS	PA		05/06/2024	7.625	252,091		(70)				322,000	03/18/2024
100150680	CF	PRINCETON	TX		05/06/2024	7.500	237,276		(127)				345,000	03/14/2024
100150681	CF	SPRING	TX		05/06/2024	7.125	225,224		(83)				300,000	03/14/2024
100150682	CF	HANFORD	CA		05/06/2024	7.990	342,342		(202)				460,000	01/22/2024
100150683	CF	GALVESTON	TX		05/06/2024	7.625	257,999		(144)				340,000	02/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150684	CF	VAN ALSTYNE	TX		05/06/2024	7.500	265,866		(94)				362,000	03/18/2024
100150685	CF	LITTLE ELM	TX		05/06/2024	7.625	272,866		(141)				370,000	03/12/2024
100150686	CF	FOREST HILL	TX		05/06/2024	7.125	702,945		(134)				945,000	02/23/2024
100150687	CF	AMERICUS	GA		05/06/2024	7.625	211,085		(117)				295,000	03/18/2024
100150688	CF	AUBURN	GA		05/06/2024	5.750	258,250		263				375,000	02/29/2024
100150689	CF	PHOENIX	AZ		05/06/2024	7.500	225,274		(128)				297,000	02/27/2024
100150690	CF	KAPOLEI	HI		05/06/2024	7.625	257,899		(142)				625,000	02/21/2024
100150691	CF	GARLAND	TX		05/06/2024	7.375	235,653		(99)				335,000	02/27/2024
100150692	CF	CHALMETTE	LA		05/06/2024	7.625	209,588		(134)				295,000	02/26/2024
100150693	CF	HOMESTEAD	FL		05/06/2024	7.625	219,046		(46)				275,000	03/12/2024
100150694	CF	CHICAGO	IL		05/06/2024	7.625	451,355		(129)				605,000	02/28/2024
100150695	CF	ACWORTH	GA		05/06/2024	7.625	277,147		(161)				367,000	03/13/2024
100150696	CF	CHARLOTTE	NC		05/06/2024	7.500	268,334		(167)				395,000	02/14/2024
100150697	CF	MONROE	NC		05/06/2024	7.625	235,456		(105)				316,000	02/21/2024
100150698	CF	PHOENIX	AZ		05/06/2024	7.375	337,931		(83)				525,000	02/26/2024
100150700	CF	ROYSE CITY	TX		05/06/2024	7.500	189,082		(88)				290,000	02/22/2024
100150701	CF	MANITOWOC	WI		05/06/2024	7.625	226,422		(102)				300,000	02/16/2024
100150702	CF	TIGARD	OR		05/06/2024	5.625	330,460		417				476,000	02/20/2024
100150704	CF	POCATELLO	ID		05/06/2024	7.000	198,712		(38)				270,000	03/01/2024
100150705	CF	JACKSONVILLE	FL		05/06/2024	7.500	336,059		(159)				454,000	02/26/2024
100150706	CF	ASHEVILLE	NC		05/06/2024	7.625	341,038		(140)				485,000	02/27/2024
100150707	CF	FORT WORTH	TX		05/06/2024	7.625	280,421		(161)				435,000	02/28/2024
100150708	CF	PORT CHARLOTTE	FL		05/06/2024	7.625	302,498		(161)				401,000	02/27/2024
100150709	CF	KILLEEN	TX		05/06/2024	7.125	231,001		(80)				330,000	03/01/2024
100150710	CF	PORT SAINT LUCIE	FL		05/06/2024	7.500	271,119		(139)				382,000	02/26/2024
100150712	CF	OAK POINT	TX		05/06/2024	6.500	298,736		65				437,000	02/23/2024
100150713	CF	KILLEEN	TX		05/06/2024	7.125	231,001		(80)				330,000	03/01/2024
100150714	CF	FLOWERY BRANCH	GA		05/06/2024	8.125	268,431		(205)				355,000	02/22/2024
100150715	CF	FORT WORTH	TX		05/06/2024	6.990	207,464		(52)				278,000	03/01/2024
100150716	CF	JASPER	GA		05/06/2024	7.500	226,401		(134)				301,000	03/01/2024
100150717	CF	LOCKHART	TX		05/06/2024	7.125	222,200		(87)				315,000	02/27/2024
100150719	CF	SACRAMENTO	CA		05/06/2024	7.125	398,031		(69)				535,000	03/01/2024
100150720	CF	YUKON	OK		05/06/2024	7.125	210,232		(83)				300,000	02/23/2024
100150721	CF	FORT WORTH	TX		05/06/2024	7.625	249,130		(113)				360,000	02/26/2024
100150722	CF	PRINCETON	TX		05/06/2024	6.990	218,359		38				280,000	02/29/2024
100150723	CF	LAS VEGAS	NV		05/06/2024	5.500	318,926		424				460,000	02/22/2024
100150724	CF	PHOENIX	AZ		05/06/2024	5.375	303,179		490				456,000	02/08/2024
100150725	CF	GILBERT	AZ		05/06/2024	5.250	287,180		477				420,000	02/08/2024
100150726	CF	PHILADELPHIA	PA		05/06/2024	7.625	248,826		(80)				311,000	02/29/2024
100150727	CF	FORT WORTH	TX		05/06/2024	7.375	115,284		(179)				292,000	03/05/2024
100150728	CF	CLEVELAND	OH		05/06/2024	7.625	300,483		(105)				400,000	02/29/2024
100150729	CF	MISSOURI CITY	TX		05/06/2024	7.625	238,846		(141)				320,000	03/05/2024
100150730	CF	WOODLAND	CA		05/06/2024	5.375	329,553		522				521,900	02/27/2024
100150731	CF	NEWARK	DE		05/06/2024	7.500	216,069		(170)				301,000	03/01/2024
100150732	CF	MADISON	AL		05/06/2024	5.500	262,965		359				439,000	02/29/2024
100150733	CF	CADDO MILLS	TX		05/06/2024	7.125	181,919		(104)				310,000	03/04/2024
100150734	CF	SMYRNA	TN		05/06/2024	7.625	204,239		(69)				260,000	03/08/2024
100150735	CF	LAWRENCEVILLE	GA		05/06/2024	7.500	238,572		(123)				320,000	03/11/2024
100150736	CF	NEW LONDON	CT		05/06/2024	7.000	218,590		(21)				295,000	03/08/2024
100150737	CF	SUFFOLK	VA		05/06/2024	7.625	247,014		(142)				329,000	03/08/2024
100150738	CF	WYLIE	TX		05/06/2024	6.500	207,652		81				290,000	03/06/2024
100150739	CF	AUSTIN	TX		05/06/2024	7.000	313,082		(63)				545,000	03/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150741	CF	SPRING	TX		05/06/2024	7.625	228,073		(164)				304,000	03/06/2024
100150742	CF	DURHAM	NC		05/06/2024	5.500	284,396		368				419,000	03/05/2024
100150743	CF	WEST COLUMBIA	SC		05/06/2024	7.625	208,418		(72)				275,000	03/07/2024
100150746	CF	PENDERGRASS	GA		05/06/2024	5.750	213,185		195				310,000	02/29/2024
100150747	CF	FORT WORTH	TX		05/06/2024	6.990	208,033		(68)				285,000	03/15/2024
100150748	CF	MISSION	TX		05/06/2024	7.625	207,148		(81)				307,000	03/04/2024
100150749	CF	MCKINNEY	TX		05/06/2024	7.375	237,942		(115)				319,000	03/20/2024
100150750	CF	CHARLOTTE	NC		05/06/2024	7.625	229,839		(147)				325,000	03/20/2024
100150751	CF	NORMAN	OK		05/06/2024	7.125	247,017		(43)				335,000	03/08/2024
100150752	CF	ATLANTA	GA		05/06/2024	7.625	226,674		(108)				307,000	02/20/2024
100150753		CASA GRANDE	AZ		05/06/2024	7.625	202,425		(39)				246,000	03/11/2024
100150754		SCOTTSDALE	AZ		05/07/2024	7.375	475,327		65				622,000	03/04/2024
100150757		BOULDER	CO		05/07/2024	7.500	591,825		(181)				815,000	02/16/2024
100150758		EUGENE	OR		05/07/2024	7.500	291,901		(106)				400,000	03/04/2024
100150760		WASHINGTON	DC		05/07/2024	7.000	642,794		(35)				880,000	02/23/2024
100150761		RENTON	WA		05/07/2024	7.375	698,333		(163)				950,000	03/13/2024
100150763		DURHAM	NC		05/07/2024	6.875	302,303		(63)				587,000	02/14/2024
100150764		INLET BEACH	FL		05/07/2024	6.500	590,923		23				1,900,000	03/25/2024
100150765		PARAMUS	NJ		05/07/2024	7.000	397,938		(115)				860,000	02/16/2024
100150766		LEESBURG	FL		05/07/2024	6.875	351,600		(40)				675,000	03/27/2024
100150767		SEVIERVILLE	TN		05/07/2024	7.250	298,314		(102)				440,000	03/15/2024
100150769		AUSTIN	TX		05/07/2024	6.500	268,648		70				430,000	02/16/2024
100150773		CASTRO VALLEY	CA		05/07/2024	7.500	1,264,550		(354)				1,700,000	02/20/2024
100150775		PHILADELPHIA	PA		05/07/2024	7.500	611,095		(170)				875,000	03/06/2024
100150776		BOSTON	MA		05/07/2024	7.375	346,707		(116)				495,000	03/25/2024
100150777		LINDON	UT		05/07/2024	7.125	314,635		(329)				582,000	03/29/2024
100150778		LEESVILLE	SC		05/07/2024	7.375	321,645		(92)				444,000	02/23/2024
100150780		TRACY	CA		05/07/2024	6.875	572,977		(58)				975,000	03/25/2024
100150781		SOUTHINGTON	CT		05/07/2024	7.500	326,387		(69)				440,000	02/29/2024
100150782		BUCKEYE	AZ		05/07/2024	7.500	414,631		(132)				615,000	03/25/2024
100150783		SUPPLY	NC		05/07/2024	6.875	442,629		(399)				795,000	03/27/2024
100150784		LAOTTO	IN		05/07/2024	7.875	174,884		(134)				285,000	03/19/2024
100150785		REDWOOD CITY	CA		05/07/2024	7.500	315,044		(870)				1,670,000	03/04/2024
100150786		FULLERTON	CA		05/07/2024	7.000	473,451		(63)				695,000	03/18/2024
100150787		SAN JOSE	CA		05/07/2024	6.250	709,240		271				1,090,000	03/15/2024
100150788		ELLICOTTVILLE	NY		05/07/2024	7.500	306,537		(65)				400,000	04/01/2024
100150789		RALEIGH	NC		05/07/2024	6.875	528,783		(108)				890,000	03/27/2024
100150791	CF	COTTAGE GROVE	MN		05/08/2024	7.624	313,877		(152)				402,000	03/27/2024
100150793	CF	EUREKA	CA		05/08/2024	7.625	342,093		(156)				485,000	03/26/2024
100150794	CF	EAST FALMOUTH	MA		05/08/2024	7.500	359,585		(112)				620,000	03/11/2024
100150795	CF	EAST FALMOUTH	MA		05/08/2024	7.500	379,690		(118)				660,000	03/11/2024
100150796	CF	MARCO ISLAND	FL		05/08/2024	7.625	305,723		(132)				405,000	03/29/2024
100150797	CF	DOWNINGTOWN	PA		05/08/2024	6.624	462,898		(44)	(3)			752,000	03/28/2024
100150798	CF	EL DORADO HILLS	CA		05/08/2024	6.624	435,156		(54)				722,000	03/18/2024
100150799	CF	SCRANTON	PA		05/08/2024	7.625	248,000		(84)				330,000	03/28/2024
100150800	CF	OCALA	FL		05/08/2024	7.124	177,858		(32)				239,400	03/15/2024
100150801	CF	OCALA	FL		05/08/2024	7.124	176,816		(31)				237,600	03/15/2024
100150802	CF	WESTFIELD	MA		05/08/2024	7.625	173,243		(67)				236,000	03/25/2024
100150803	CF	KAILUA KONA	HI		05/08/2024	7.624	698,149		(409)				918,000	03/20/2024
100150804	CF	FONTANA	CA		05/08/2024	7.124	340,147		(58)				640,000	03/18/2024
100150805	CF	VENTNOR CITY	NJ		05/08/2024	7.624	296,485		(68)				469,000	03/28/2024
100150806	CF	DOVER	DE		05/08/2024	7.375	164,327		(39)				220,000	03/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150807		PUNTA GORDA	FL		05/08/2024	7.625	240,874		(13)				330,000	03/13/2024
100150808	CF	GLEN MILLS	PA		05/08/2024	7.625	120,699		(581)				625,000	03/29/2024
100150809	CF	SAINT LOUIS	MO		05/08/2024	7.625	190,646		(29)				245,000	03/28/2024
100150810	CF	LONG POND	PA		05/08/2024	7.375	558,662		(257)				797,000	03/22/2024
100150812	CF	AURORA	CO		05/08/2024	6.999	248,051		(191)				600,000	03/29/2024
100150813	CF	APOPKA	FL		05/08/2024	7.625	405,920		(218)				535,000	03/25/2024
100150814	CF	CARY	NC		05/08/2024	7.124	300,291		(110)				410,000	03/21/2024
100150815	CF	VENUS	TX		05/08/2024	7.625	245,567		(93)				335,000	03/18/2024
100150816	CF	APPLE VALLEY	MN		05/08/2024	6.999	201,243		(9)				272,000	04/01/2024
100150818	CF	CLERMONT	FL		05/08/2024	7.625	284,925		(104)				361,000	03/20/2024
100150819	CF	HUNTERSVILLE	NC		05/08/2024	6.999	277,000		(88)				370,000	03/28/2024
100150820	CF	CHARLOTTE	NC		05/08/2024	7.625	294,398		(89)				370,000	03/27/2024
100150821	CF	ANAHEIM	CA		05/08/2024	6.999	420,127		(105)				563,000	03/21/2024
100150822	CF	BOISE	ID		05/08/2024	7.625	235,235		(23)				315,000	03/29/2024
100150823	CF	HUNTSVILLE	AL		05/08/2024	7.124	257,007		(59)				325,000	03/22/2024
100150824	CF	MIAMI	FL		05/08/2024	7.500	489,933		(175)				611,000	03/29/2024
100150825	CF	SAN PABLO	CA		05/08/2024	7.375	512,784		(224)				680,000	03/22/2024
100150826	CF	DOYLESTOWN	PA		05/08/2024	7.625	296,635		(183)				391,000	03/26/2024
100150827	CF	WINTER HAVEN	FL		05/08/2024	7.499	277,772		(92)				380,000	03/22/2024
100150828	CF	GARLAND	TX		05/08/2024	7.625	327,475		(87)				410,000	03/22/2024
100150829	CF	ST. PETERSBURG	FL		05/08/2024	6.999	519,902		(103)				774,000	03/26/2024
100150830	CF	VIRGINIA BEACH	VA		05/08/2024	7.625	174,480		3				224,000	03/28/2024
100150831	CF	RINCON	GA		05/08/2024	7.500	182,251		(26)				255,000	03/21/2024
100150832	CF	PEMBROKE	GA		05/08/2024	7.625	248,948		(90)				334,000	03/22/2024
100150833	CF	ELKRIDGE	MD		05/08/2024	6.875	316,940		3				431,000	03/22/2024
100150834	CF	RENTON	WA		05/08/2024	6.999	356,052		(42)				510,000	03/22/2024
100150835	CF	CHATSWORTH	CA		05/08/2024	6.999	627,550		(172)				840,000	03/22/2024
100150837	CF	ATLANTA	GA		05/08/2024	7.624	378,149		(178)				500,000	03/28/2024
100150838	CF	HOLLYWOOD	FL		05/08/2024	7.625	209,994		(34)				270,000	03/22/2024
100150839	CF	EL MIRAGE	AZ		05/08/2024	7.500	248,981		(87)				355,000	03/07/2024
100150841	CF	REHOBOTH BEACH	DE		05/08/2024	7.125	435,699		(187)				624,000	03/15/2024
100150842	CF	PHOENIX	AZ		05/08/2024	7.500	422,011		(237)				575,000	03/06/2024
100150843	CF	ALBUQUERQUE	NM		05/08/2024	6.624	167,561		90				233,000	03/22/2024
100150845	CF	CASTLE HAYNE	NC		05/08/2024	6.990	253,780		(70)				340,000	02/26/2024
100150846		GAINESVILLE	GA		05/08/2024	7.625	215,191		13				337,000	03/25/2024
100150847	CF	CASTLE HAYNE	NC		05/08/2024	6.990	262,028		(73)				358,000	02/26/2024
100150848	CF	RIVERDALE	GA		05/08/2024	7.124	156,097		(13)				211,800	03/16/2024
100150849	CF	WEYMOUTH	MA		05/08/2024	6.990	297,657		(56)				500,000	03/18/2024
100150850	CF	SPRING	TX		05/08/2024	6.750	198,067		5				276,000	03/05/2024
100150851	CF	IRVINGTON	NJ		05/08/2024	6.625	345,985		39				590,000	03/05/2024
100150852	CF	HOUSTON	TX		05/08/2024	6.625	149,624		28				205,000	02/29/2024
100150853	CF	PEA RIDGE	AR		05/08/2024	5.750	250,070		155				395,000	03/21/2024
100150854	CF	ROCKWALL	TX		05/08/2024	7.625	287,954		(87)				361,000	02/29/2024
100150855	CF	LIBBY	MT		05/08/2024	7.125	194,380		(58)				281,000	03/04/2024
100150857	CF	SPRING	TX		05/08/2024	6.375	195,530		68				275,000	02/22/2024
100150858	CF	CASTLE HAYNE	NC		05/08/2024	6.990	265,207		(72)				355,000	03/14/2024
100150861	CF	APACHE JUNCTION	AZ		05/08/2024	6.500	256,183		(10)				405,000	02/28/2024
100150862	CF	COLUMBIA	MO		05/08/2024	7.000	235,788		(36)				345,000	03/08/2024
100150863	CF	SALT LAKE CITY	UT		05/08/2024	7.125	431,627		(134)				645,000	02/27/2024
100150864	CF	GREENVILLE	SC		05/08/2024	6.875	205,616		(20)				292,000	03/08/2024
100150866	CF	OXON HILL	MD		05/08/2024	6.990	326,016		(128)				465,000	03/08/2024
100150869	CF	PORT ARANSAS	TX		05/08/2024	7.250	611,151		(128)				770,000	03/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150871	CF	ROSEVILLE	CA		05/08/2024	6.375	428,982		27				632,000	02/26/2024
100150872	CF	SARASOTA	FL		05/08/2024	7.000	409,805		(154)				590,000	03/06/2024
100150873	CF	ZEPHYRHILLS	FL		05/08/2024	5.875	200,159		217				380,000	01/30/2024
100150874	CF	LAS VEGAS	NV		05/08/2024	7.125	263,390		(101)				390,000	02/29/2024
100150875	CF	MELISSA	TX		05/08/2024	6.990	391,177		(132)				595,000	02/26/2024
100150876	CF	SWAINSBORO	GA		05/08/2024	7.125	222,761		(29)				312,500	03/07/2024
100150877	CF	LEWES	DE		05/08/2024	6.990	320,225		(122)				524,000	03/05/2024
100150878	CF	BUENA PARK	CA		05/08/2024	7.125	621,219		(102)				1,110,000	03/08/2024
100150879	CF	COLLIERVILLE	TN		05/08/2024	7.500	371,852		(233)				530,000	03/18/2024
100150880	CF	MIAMI	FL		05/08/2024	7.500	486,574		(210)				650,000	03/06/2024
100150881	CF	NAGS HEAD	NC		05/08/2024	7.625	441,429		(266)				583,000	03/01/2024
100150882	CF	VANCE	AL		05/08/2024	6.875	175,634		(9)				255,000	03/04/2024
100150884	CF	OSAGE BEACH	MO		05/08/2024	7.500	401,719		(345)				610,000	03/14/2024
100150885	CF	SEABROOK	TX		05/08/2024	6.875	48,258		(146)				550,000	03/20/2024
100150886	CF	ANNAPOLIS	MD		05/08/2024	6.875	549,369		(124)				870,000	03/12/2024
100150889	CF	HEBRON	IN		05/08/2024	7.375	244,929		(70)				340,000	03/06/2024
100150890	CF	WESTERVILLE	OH		05/08/2024	7.625	345,497		(117)				431,000	03/13/2024
100150891	CF	LAS VEGAS	NV		05/08/2024	7.625	405,268		(178)				575,000	03/15/2024
100150892	CF	ASHEVILLE	NC		05/08/2024	5.750	335,280		300				663,000	03/14/2024
100150893	CF	BUDA	TX		05/08/2024	7.125	260,073		(129)				380,000	03/08/2024
100150894	CF	ST PETERSBURG	FL		05/08/2024	7.375	636,832		(278)				880,000	03/21/2024
100150896	CF	BRANDYWINE	MD		05/08/2024	7.625	302,492		(141)				375,000	03/08/2024
100150898	CF	BLOOMINGDALE	GA		05/08/2024	7.500	230,280		(263)				371,000	03/07/2024
100150899	CF	FORT WORTH	TX		05/08/2024	7.625	240,410		(81)				320,000	03/22/2024
100150900	CF	FONTANA	CA		05/08/2024	7.375	580,910		(325)				900,000	02/29/2024
100150902	CF	LOVELAND	OH		05/08/2024	7.125	247,953		(81)				334,000	02/23/2024
100150904	CF	PALOS HILLS	IL		05/08/2024	7.625	233,390		(88)				330,000	03/18/2024
100150906	CF	VIENNA	VA		05/08/2024	7.375	629,539		(470)				960,000	03/15/2024
100150907	CF	FARMINGTON	AR		05/08/2024	7.375	231,784		(62)				310,000	03/21/2024
100150908	CF	MELISSA	TX		05/08/2024	6.990	306,784		(100)				441,000	03/13/2024
100150910	CF	FARMINGTON	AR		05/08/2024	7.375	247,265		(77)				330,000	03/21/2024
100150911	CF	SEMINOLE	FL		05/08/2024	7.625	261,285		(513)				600,000	03/14/2024
100150912	CF	WOODSTOCK	GA		05/08/2024	7.500	323,303		(118)				499,000	02/27/2024
100150913	CF	CENTENNIAL	CO		05/08/2024	8.000	238,074		(63)				320,000	03/08/2024
100150914	CF	MARION	TX		05/08/2024	5.250	153,214		254				225,000	02/21/2024
100150917	CF	AUSTIN	TX		05/08/2024	6.875	348,100		(88)				530,000	03/15/2024
100150918	CF	EDMOND	OK		05/08/2024	7.490	296,230		(170)				390,000	03/21/2024
100150919	CF	ATHENS	AL		05/08/2024	5.500	181,182		263				289,000	02/22/2024
100150921	CF	HERMITAGE	TN		05/08/2024	7.625	270,864		(109)				340,000	03/15/2024
100150922	CF	FORT LAUDERDALE	FL		05/08/2024	7.625	699,874		(259)				900,000	02/29/2024
100150923	CF	OCEAN ISLE BEACH	NC		05/08/2024	7.375	530,960		(297)				855,000	03/19/2024
100150924	CF	WENATCHEE	WA		05/08/2024	7.490	263,355		(173)				395,000	03/13/2024
100150925	CF	LAS VEGAS	NV		05/08/2024	5.990	265,325		184				358,000	02/26/2024
100150926	CF	MONCKS CORNER	SC		05/08/2024	7.490	201,712		(93)				280,000	03/12/2024
100150927	CF	KATY	TX		05/08/2024	7.125	258,673		(37)				340,000	02/29/2024
100150928	CF	THE COLONY	TX		05/08/2024	5.990	233,495		163				359,000	02/29/2024
100150929	CF	TULARE	CA		05/08/2024	5.875	229,082		191				371,000	02/27/2024
100150930	CF	HENDERSON	NV		05/08/2024	5.750	220,163		216				335,000	02/21/2024
100150931	CF	DAWSONVILLE	GA		05/08/2024	5.500	274,093		314				418,000	02/26/2024
100150933	CF	OCALA	FL		05/08/2024	5.250	208,765		368				310,000	02/26/2024
100150934	CF	OKLAHOMA CITY	OK		05/08/2024	5.750	178,798		207				330,000	02/21/2024
100150935	CF	HENDERSON	NV		05/08/2024	5.500	214,725		277				333,000	02/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150936	CF	HIXSON	TN		05/08/2024	5.500	300,499		405				420,000	02/26/2024
100150937	CF	CAPE CORAL	FL		05/08/2024	5.750	251,755		199				375,000	02/27/2024
100150938	CF	VANCOUVER	WA		05/08/2024	6.250	278,442		135				417,000	02/26/2024
100150939	CF	HENDERSON	NV		05/08/2024	5.500	230,290		297				355,000	02/22/2024
100150940	CF	FORT MYERS	FL		05/08/2024	7.625	294,034		(161)				405,000	02/28/2024
100150941	CF	ROUND ROCK	TX		05/08/2024	6.500	328,804		106				528,500	02/29/2024
100150942	CF	LAGRANGE	GA		05/08/2024	7.375	316,963		(146)				425,000	03/22/2024
100150943	CF	VANCOUVER	WA		05/08/2024	6.250	278,442		135				421,000	02/26/2024
100150944	CF	ORANGE BEACH	AL		05/08/2024	7.625	276,783		(151)				365,000	02/22/2024
100150945	CF	LAKE FREDERICK	VA		05/08/2024	6.625	354,941		35				519,000	02/29/2024
100150946	CF	INDIAN TRAIL	NC		05/08/2024	7.125	129,830		(76)				480,000	02/29/2024
100150947	CF	TRUCKEE	CA		05/08/2024	7.125	71,710		(182)				565,000	03/01/2024
100150948	CF	WOODLAND	CA		05/08/2024	5.500	260,779		442				535,000	02/23/2024
100150949	CF	RANCHO MISSION VIEJO	CA		05/08/2024	5.500	394,510		537				610,000	02/22/2024
100150951	CF	SALEM	OR		05/08/2024	5.990	276,697		165				393,000	02/27/2024
100150953	CF	TUCSON	AZ		05/08/2024	5.625	252,426		272				375,000	02/22/2024
100150954	CF	RIVERVIEW	FL		05/08/2024	5.625	301,760		353				435,000	02/29/2024
100150955	CF	HAMPTON	GA		05/08/2024	5.875	258,001		211				365,000	02/29/2024
100150956	CF	DORAL	FL		05/08/2024	7.375	257,017		(89)				410,000	03/07/2024
100150957	CF	LAS VEGAS	NV		05/08/2024	5.500	514,698		650				695,000	02/27/2024
100150959	CF	NEW SMYRNA	FL		05/08/2024	6.750	266,405		28				390,000	02/14/2024
100150960	CF	CHARLOTTE	NC		05/08/2024	7.625	306,991		(137)				381,000	03/07/2024
100150961	CF	AUBREY	TX		05/08/2024	6.475	244,492		50				370,000	03/01/2024
100150963	CF	HUTTO	TX		05/08/2024	7.000	314,231		(97)				464,000	03/08/2024
100150964	CF	HUTTO	TX		05/08/2024	8.125	302,299		(107)				380,000	03/05/2024
100150965	CF	AUBREY	TX		05/08/2024	7.625	279,125		(131)				347,000	03/07/2024
100150966	CF	GASTONIA	NC		05/08/2024	7.500	288,449		(112)				367,000	02/21/2024
100150967	CF	SUGAR GROVE	NC		05/08/2024	6.875	357,397		(84)				485,000	02/13/2024
100150968	CF	HILTON HEAD ISLAND	SC		05/08/2024	7.625	194,168		(283)	6			450,000	03/04/2024
100150969	CF	TUSCALOOSA	AL		05/08/2024	5.750	217,135		155				315,000	02/22/2024
100150971	CF	WATERFORD	NY		05/08/2024	6.500	341,916		72				525,000	03/06/2024
100150972	CF	PHILADELPHIA	PA		05/08/2024	6.500	210,922		(10)				339,500	03/11/2024
100150973	CF	WILMINGTON	DE		05/08/2024	7.375	339,144		(150)				450,000	03/13/2024
100150974	CF	MONT CLARE	PA		05/08/2024	7.375	262,985		(64)				360,000	03/08/2024
100150976	CF	LEHI	UT		05/08/2024	7.000	331,417		(82)				467,000	03/08/2024
100150977	CF	ST CHARLES	ID		05/08/2024	7.125	235,859		(129)				355,000	03/12/2024
100150978	CF	ANNAPOLIS	MD		05/08/2024	7.625	550,433		(248)				687,000	03/13/2024
100150979	CF	WEST PARK	FL		05/08/2024	7.375	345,346		(40)				465,000	03/13/2024
100150980	CF	PARKER	CO		05/08/2024	4.875	413,048		805				615,000	02/29/2024
100150981	CF	SHERWOOD	OR		05/08/2024	6.990	418,907		(52)				613,000	03/08/2024
100150983	CF	LACKAWAXEN	PA		05/08/2024	7.500	297,653		(156)				408,000	03/14/2024
100150984	CF	GLENDALE	AZ		05/08/2024	6.990	287,349		(35)				422,000	03/08/2024
100150985	CF	SCOTTSDALE	AZ		05/08/2024	7.625	369,368		(227)				485,000	03/13/2024
100150986	CF	BOCA RATON	FL		05/08/2024	7.625	284,581		(155)				375,000	03/14/2024
100150987	CF	TIMNATH	CO		05/08/2024	5.375	274,757		430				375,000	02/28/2024
100150988	CF	SAINT AUGUSTINE	FL		05/08/2024	6.750	251,312		(32)				342,000	03/15/2024
100150989	CF	GILBERT	AZ		05/08/2024	7.500	324,755		(179)				465,000	03/06/2024
100150990	CF	CUMMING	GA		05/08/2024	6.990	248,300		(32)				365,000	03/11/2024
100150992	CF	RIVIERA BEACH	FL		05/08/2024	7.500	502,110		(199)				831,000	03/12/2024
100150993	CF	GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024	6.990	593,492		(73)				915,000	03/08/2024
100150994	CF	LAWRENCEVILLE	GA		05/08/2024	8.500	200,316		(238)				380,000	03/15/2024
100150996	CF	CHARLOTTE	NC		05/08/2024	7.625	286,824		(176)				377,000	03/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150997	CF	SOUTH ELGIN	IL		05/08/2024	7.500	288,182		(156)				380,000	03/14/2024
100150999	CF	COEUR D ALENE	ID		05/08/2024	6.375	523,814		58				715,000	03/13/2024
100151000	CF	BULLHEAD CITY	AZ		05/08/2024	7.625	313,168		(140)				389,000	02/29/2024
100151001	CF	ARVADA	CO		05/08/2024	7.000	432,942		(122)				595,000	03/13/2024
100151002	CF	SUGAR LAND	TX		05/08/2024	7.625	263,396		(30)				410,000	03/08/2024
100151003	CF	GLENDALE	AZ		05/08/2024	7.625	316,310		(159)				420,000	03/13/2024
100151004	CF	GEORGETOWN	TX		05/08/2024	7.375	214,495		(62)				320,000	03/14/2024
100151005	CF	BONITA SPRINGS	FL		05/08/2024	7.625	205,420		(115)				515,000	03/15/2024
100151006	CF	LAURELVILLE	OH		05/08/2024	7.875	494,821		(202)				620,000	03/15/2024
100151007	CF	POCATELLO	ID		05/08/2024	7.125	252,287		(23)				319,400	03/12/2024
100151008	CF	FORT MYERS	FL		05/08/2024	6.875	263,844		24				425,000	03/15/2024
100151009	CF	MARSHALL	NC		05/08/2024	7.375	393,307		(204)				534,000	03/15/2024
100151010	CF	PAWLEYS ISLAND	SC		05/08/2024	7.875	278,712		(121)				369,000	03/18/2024
100151011	CF	SEVIERVILLE	TN		05/08/2024	7.500	368,216		(216)				500,000	03/18/2024
100151012	CF	LAS VEGAS	NV		05/08/2024	7.250	214,234		(158)	(9)			363,000	03/12/2024
100151013	CF	ANNAPOLIS	MD		05/08/2024	7.250	391,593		(85)				540,000	03/15/2024
100151014	CF	RICHMOND	VA		05/08/2024	6.875	533,330		(53)				725,000	03/18/2024
100151015	CF	BALTIMORE	MD		05/08/2024	7.125	269,827		(89)				362,000	03/12/2024
100151016	CF	MIAMI	FL		05/08/2024	7.625	532,264		(164)				760,000	03/13/2024
100151017	CF	DEERFIELD BEACH	FL		05/08/2024	7.625	433,755		(182)				539,000	03/08/2024
100151018	CF	CONWAY	SC		05/08/2024	7.625	342,856		(161)				425,000	03/11/2024
100151019	CF	LAWRENCEVILLE	GA		05/08/2024	7.500	304,560		(133)				405,000	03/15/2024
100151020	CF	LILLINGTON	NC		05/08/2024	7.490	276,102		(99)				379,000	03/12/2024
100151021	CF	OXON HILL	MD		05/08/2024	7.625	578,475		(275)				890,000	03/06/2024
100151022	CF	HAMMOND	LA		05/08/2024	7.500	277,600		(138)				420,000	03/11/2024
100151023	CF	DIVIDE	CO		05/08/2024	7.625	259,691		(122)				325,000	03/08/2024
100151024	CF	MESQUITE	TX		05/08/2024	7.250	239,277		(99)				333,000	03/08/2024
100151025	CF	TAMPA	FL		05/08/2024	7.625	257,249		(110)				364,000	03/01/2024
100151027	CF	MESA	AZ		05/08/2024	7.500	370,653		(93)				470,000	03/12/2024
100151028	CF	BUFORD	GA		05/08/2024	5.750	286,258		246				405,000	02/28/2024
100151029	CF	NAPLES	FL		05/08/2024	6.500	332,007		26				475,000	02/28/2024
100151030	CF	CASA GRANDE	AZ		05/08/2024	7.625	253,392		(189)				361,000	02/29/2024
100151031	CF	HARVEST	AL		05/08/2024	5.500	223,663		259				320,000	02/28/2024
100151032	CF	LAS VEGAS	NV		05/08/2024	5.750	282,317		288				378,000	02/29/2024
100151033	CF	MONROE	NC		05/08/2024	5.750	272,546		233				391,000	02/29/2024
100151035	CF	FREDERICK	MD		05/08/2024	5.500	388,239		426				565,000	02/29/2024
100151036	CF	WINTER GARDEN	FL		05/08/2024	7.500	369,822		(116)				542,000	03/04/2024
100151037	CF	EVERETT	WA		05/08/2024	5.250	365,661		591				709,000	03/01/2024
100151038	CF	DALLAS	GA		05/08/2024	5.750	252,037		255				385,000	02/28/2024
100151039	CF	HENDERSON	NV		05/08/2024	5.500	250,227		278				368,000	02/27/2024
100151040	CF	SAN MARCOS	TX		05/08/2024	5.500	236,663		248				340,000	03/01/2024
100151041	CF	CONWAY	SC		05/08/2024	5.750	252,205		206				361,000	03/05/2024
100151042	CF	CONROE	TX		05/08/2024	5.750	298,110		260				422,000	03/06/2024
100151043	CF	FORT WORTH	TX		05/08/2024	5.750	277,097		220				420,000	03/07/2024
100151045	CF	VANCOUVER	WA		05/08/2024	5.750	322,111		280				454,995	03/06/2024
100151046	CF	ANTIOCH	TN		05/08/2024	5.750	290,272		288				415,000	03/07/2024
100151047	CF	MUNDELEIN	IL		05/08/2024	5.750	288,938		234				407,000	03/11/2024
100151048	CF	ROSEVILLE	CA		05/08/2024	5.500	310,473		339				455,000	03/06/2024
100151049	CF	BOTHELL	WA		05/08/2024	5.375	239,939		560				865,000	03/11/2024
100151050	CF	HENDERSON	NV		05/08/2024	5.750	263,996		326				355,000	03/06/2024
100151051	CF	ATLANTA	GA		05/08/2024	5.750	405,215		370				580,000	03/11/2024
100151052	CF	SAN JACINTO	CA		05/08/2024	5.500	357,585		451				483,000	03/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151053	CF	BRADENTON	FL		05/08/2024	7.000	252,882		(84)				340,000	03/12/2024
100151054	CF	CAPE CORAL	FL		05/08/2024	8.000	298,067		(130)				408,000	03/13/2024
100151055	CF	FAYETTEVILLE	AR		05/08/2024	5.750	271,748		263				386,000	03/11/2024
100151056	CF	SHERRILLS FORD	NC		05/08/2024	5.750	259,885		313				371,000	03/13/2024
100151057	CF	WOODLAND	CA		05/08/2024	7.500	348,754		(187)				515,000	03/05/2024
100151058	CF	RIDGEFIELD	WA		05/08/2024	5.750	281,058		223				407,800	03/13/2024
100151061	CF	TUCSON	AZ		05/08/2024	5.750	262,207		254				350,000	03/05/2024
100151062	CF	MURRELLS INLET	SC		05/08/2024	7.625	610,009		(390)				882,000	03/04/2024
100151063	CF	ROSEVILLE	CA		05/08/2024	5.750	322,748		375				551,520	03/08/2024
100151064	CF	MARLBORO	NJ		05/08/2024	6.990	519,501		(233)				775,000	03/05/2024
100151066	CF	MARLBORO	NJ		05/08/2024	6.990	572,687		(258)				855,000	03/05/2024
100151067	CF	WENDELL	NC		05/08/2024	6.125	250,497		75				349,000	03/11/2024
100151068	CF	LAS VEGAS	NV		05/08/2024	5.625	339,836		456				471,000	03/08/2024
100151069	CF	CAPITOLA	CA		05/08/2024	7.375	425,964		(298)				724,000	03/12/2024
100151070	CF	KENNESAW	GA		05/08/2024	7.125	386,392		(142)				518,000	03/08/2024
100151071	CF	ROSEVILLE	CA		05/08/2024	5.375	410,934		560				645,000	03/01/2024
100151073	CF	HERRIMAN	UT		05/08/2024	7.125	343,881		(139)				465,000	03/18/2024
100151075	CF	SANTAQUIN	UT		05/08/2024	7.125	429,508		(95)				540,000	03/15/2024
100151077	CF	BAYSE	VA		05/08/2024	7.500	369,833		(153)				460,000	03/07/2024
100151078	CF	PHOENIX	AZ		05/08/2024	7.375	436,560		(121)				630,000	03/06/2024
100151079	CF	HIGHLANDS RANCH	CO		05/08/2024	7.000	358,123		(88)				480,000	03/13/2024
100151080	CF	MESA	AZ		05/08/2024	7.625	294,929		(138)				390,000	03/14/2024
100151081	CF	KEY BISCAYNE	FL		05/08/2024	6.990	752,777		25				1,140,000	03/08/2024
100151082	CF	BURLESON	TX		05/08/2024	7.625	241,208		(4)				318,000	03/11/2024
100151083	CF	PROVIDENCE	RI		05/08/2024	7.625	398,864		(45)				575,000	03/14/2024
100151084	CF	BOZEMAN	MT		05/08/2024	6.990	340,237		(100)				460,000	03/15/2024
100151087	CF	SAN ANTONIO	TX		05/08/2024	6.500	270,709		(2)				395,000	03/11/2024
100151088	CF	BELLA VISTA	AR		05/08/2024	5.750	226,423		384				447,000	03/14/2024
100151089	CF	EDMONDS	WA		05/08/2024	6.625	585,903		78				915,000	03/12/2024
100151090	CF	WARWICK	RI		05/08/2024	7.125	265,859		(99)				360,000	03/21/2024
100151091	CF	PFLUGERVILLE	TX		05/08/2024	7.125	322,079		(102)				435,000	03/14/2024
100151092	CF	SARGENT	TX		05/08/2024	6.625	363,372		29				505,000	03/15/2024
100151093	CF	OLD TAPPAN	NJ		05/08/2024	6.990	477,436		(116)				645,000	03/15/2024
100151094	CF	AUSTIN	TX		05/08/2024	7.375	600,536		(205)				765,000	03/19/2024
100151095	CF	FORT WORTH	TX		05/08/2024	7.625	255,005		(138)				336,000	03/12/2024
100151097	CF	FREDERICKSBURG	VA		05/08/2024	7.625	342,713		(210)				450,000	03/12/2024
100151098	CF	SAINT CLOUD	FL		05/08/2024	6.990	295,390		(41)				373,000	03/15/2024
100151099	CF	CHARLOTTE	NC		05/08/2024	8.000	265,661		(121)				376,000	03/12/2024
100151100	CF	ARLINGTON	TX		05/08/2024	6.875	65,979		(100)				362,000	03/11/2024
100151101	CF	LAVEEN	AZ		05/08/2024	6.625	336,891		58				445,000	03/11/2024
100151102	CF	PFLUGERVILLE	TX		05/08/2024	7.500	294,175		(172)				390,000	03/15/2024
100151104	CF	CHELSEA	ME		05/08/2024	7.625	260,169		(154)				342,000	03/08/2024
100151105	CF	AUBREY	TX		05/08/2024	7.500	348,126		(144)				433,000	03/15/2024
100151106	CF	MELBOURNE	FL		05/08/2024	7.375	258,355		(92)				348,000	03/18/2024
100151107	CF	VAN ALSTYNE	TX		05/08/2024	7.125	278,502		(103)				372,000	03/15/2024
100151109	CF	ELK PARK	NC		05/08/2024	7.625	360,153		(215)				560,000	03/14/2024
100151110	CF	LAWRENCEVILLE	GA		05/08/2024	7.480	210,300		(166)				380,000	03/13/2024
100151111	CF	ACWORTH	GA		05/08/2024	7.375	289,153		(149)				385,000	03/13/2024
100151113	CF	MIAMI	FL		05/08/2024	7.625	405,575		(184)				575,000	03/18/2024
100151114	CF	RIVERTON	UT		05/08/2024	7.000	250,201		(31)				342,000	03/14/2024
100151115	CF	WORCESTER	MA		05/08/2024	7.625	641,843		(150)				920,000	03/20/2024
100151116	CF	HUMMELSTOWN	PA		05/08/2024	7.500	327,506		(120)				436,000	03/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151117	CF	HAUULA	HI		05/08/2024	7.625	258,016		(139)				345,000	03/15/2024
100151119	CF	CUMMING	GA		05/08/2024	7.490	294,338		(172)				396,500	03/18/2024
100151120	CF	LAKE FREDERICK	VA		05/08/2024	6.625	325,143		31				478,000	03/15/2024
100151122	CF	SANTA FE	NM		05/08/2024	7.125	405,025		(149)				545,000	03/13/2024
100151124	CF	OCEANSIDE	CA		05/08/2024	7.625	477,469		(234)				652,000	03/07/2024
100151126	CF	STOCKTON	CA		05/08/2024	7.625	301,898		(135)				400,000	02/26/2024
100151127	CF	MELISSA	TX		05/08/2024	6.875	331,904		(50)				450,000	03/19/2024
100151128	CF	CRANDALL	TX		05/08/2024	6.875	200,085		80				290,000	03/19/2024
100151129	CF	CYPRESS	TX		05/08/2024	6.990	227,766		(74)				309,000	03/12/2024
100151130		BROOKLYN	NY		05/09/2024	7.625	1,031,549		(435)				1,300,000	04/18/2024
100151131	CF	HURST	TX		05/09/2024	8.249	302,230		(297)				395,000	04/18/2024
100151132	CF	CAPE CORAL	FL		05/09/2024	7.124	297,878		(50)				480,000	04/08/2024
100151133	CF	MEMPHIS	TN		05/09/2024	8.124	335,764		(161)				510,000	04/15/2024
100151134	CF	CARVER	MA		05/09/2024	8.374	615,472		(272)				760,000	04/18/2024
100151135	CF	VIRGINIA BEACH	VA		05/09/2024	7.999	1,032,397		(892)				1,489,500	04/19/2024
100151136		KEANSBURG	NJ		05/09/2024	8.374	161,748		(68)				300,000	04/17/2024
100151138	CF	PRESCOTT	AZ		05/09/2024	7.875	490,848		(264)				645,000	04/10/2024
100151139	CF	LADSON	SC		05/09/2024	9.124	312,491		(99)				390,000	04/19/2024
100151140	CF	TUCSON	AZ		05/09/2024	7.374	418,194		(190)				800,000	04/15/2024
100151141	CF	SARASOTA	FL		05/09/2024	7.249	132,776		(61)				250,000	04/16/2024
100151144	CF	BRONX	NY		05/09/2024	8.374	734,576		(653)				950,000	04/12/2024
100151145	CF	SEBASTIAN	FL		05/09/2024	7.499	257,847		(111)				325,000	04/17/2024
100151146		LONGBOAT KEY	FL		05/09/2024	8.499	1,020,612		(595)				1,950,000	04/16/2024
100151147	CF	FOREST	VA		05/09/2024	9.124	434,185		(336)				559,000	04/11/2024
100151148	CF	SAINT LOUIS	MO		05/09/2024	8.999	168,972		(241)				210,000	04/17/2024
100151149	CF	HAZLETON	PA		05/09/2024	7.874	177,469		(197)				276,000	04/18/2024
100151150	CF	LANCASTER	TX		05/09/2024	7.874	262,516		(261)				389,000	04/12/2024
100151151	CF	GREENVILLE	SC		05/09/2024	8.374	247,873		(221)				345,000	04/19/2024
100151152	CF	PORT SAINT LUCIE	FL		05/09/2024	7.750	343,034		(298)				555,000	04/03/2024
100151154	CF	EATONTOWN	NJ		05/09/2024	7.874	826,326		(235)				1,200,000	04/17/2024
100151155		ORLANDO	FL		05/09/2024	8.374	279,771		(248)				374,000	04/01/2024
100151156		AUSTIN	TX		05/09/2024	7.999	254,279		(56)				560,000	04/17/2024
100151157	CF	ZEPHYRHILLS	FL		05/09/2024	8.749	286,063		(328)				346,000	04/10/2024
100151158	CF	LAWRENCEVILLE	GA		05/09/2024	9.124	264,395		(192)				320,000	04/15/2024
100151161	CF	ROANOKE	VA		05/09/2024	9.249	240,142		(307)				323,000	04/18/2024
100151162	CF	POTTSTOWN	PA		05/09/2024	8.124	289,749		(235)				360,000	04/16/2024
100151163	CF	ALEDO	TX		05/09/2024	8.374	428,189		(328)				594,000	04/10/2024
100151164	CF	ATLANTA	GA		05/09/2024	8.250	3,078,185		(2,206)				3,795,000	04/05/2024
100151165	CF	BALTIMORE	MD		05/09/2024	8.499	144,121		(162)				205,000	04/04/2024
100151166	CF	ELMONT	NY		05/09/2024	7.874	466,347		(212)				665,000	03/29/2024
100151167	CF	MOORPARK	CA		05/09/2024	7.874	2,991,535		(1,179)				4,243,000	03/29/2024
100151168		WOODSIDE	NY		05/09/2024	8.249	646,351		(375)				800,000	04/04/2024
100151169	CF	RIVERSIDE	NJ		05/09/2024	9.874	375,409		(237)				460,000	03/28/2024
100151170	CF	KUNKLETOWN	PA		05/09/2024	7.875	690,792		(172)				1,000,000	03/22/2024
100151172		RALEIGH	NC		05/09/2024	8.624	230,344		(165)				320,000	04/01/2024
100151173	CF	KENNER	LA		05/09/2024	8.624	239,104		(271)				325,000	03/27/2024
100151174	CF	IRVINE	CA		05/09/2024	7.250	1,441,438		(501)				1,800,000	03/20/2024
100151176	CF	VICTORVILLE	CA		05/09/2024	8.750	312,976		(7)				493,000	01/23/2024
100151180	CF	PUNTA GORDA	FL		05/10/2024	7.500	513,727		(189)				655,000	04/04/2024
100151181	CF	SEVIERVILLE	TN		05/10/2024	7.625	543,312		(186)				678,000	04/03/2024
100151182	CF	BOWIE	MD		05/10/2024	7.625	307,683		(227)	(1)			455,000	04/05/2024
100151183	CF	CHARLOTTE	NC		05/10/2024	7.500	355,674		(154)				445,000	04/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151184	CF	MARYSVILLE	WA		05/10/2024	7.500	462,886		(168)				615,000	03/29/2024
100151186	CF	BOTHELL	WA		05/10/2024	6.999	504,362		(129)				675,000	03/29/2024
100151187	CF	MIAMI	FL		05/10/2024	7.625	507,352		(273)				670,000	04/02/2024
100151188	CF	VICTORVILLE	CA		05/10/2024	7.625	266,253		(152)				350,000	04/01/2024
100151191	CF	NEW SMYRNA BEACH	FL		05/10/2024	7.124	293,661		(74)				395,000	04/05/2024
100151192	CF	WINTER SPRINGS	FL		05/10/2024	7.500	201,291		(34)				270,000	04/01/2024
100151193	CF	ANTIOCH	CA		05/10/2024	7.625	357,559		(204)				470,000	04/01/2024
100151195	CF	MIAMI	FL		05/10/2024	7.124	460,573		(77)				596,000	04/04/2024
100151197	CF	DAUPHIN ISLAND	AL		05/10/2024	7.375	516,401		(223)				700,000	03/21/2024
100151199	CF	FRANKLIN	TN		05/10/2024	6.625	476,033		191				725,000	03/26/2024
100151200	CF	ANNA	TX		05/10/2024	7.375	255,903		(136)				365,000	03/22/2024
100151201	CF	FLAGSTAFF	AZ		05/10/2024	7.375	453,016		(232)				732,000	03/04/2024
100151202	CF	EAGLE	ID		05/10/2024	7.000	378,738		(31)				510,000	02/17/2024
100151204	CF	BROKEN ARROW	OK		05/10/2024	7.125	147,389		(19)				340,000	03/20/2024
100151205	CF	BARSTOW	CA		05/10/2024	6.990	288,103		(46)				415,000	04/02/2024
100151206	CF	GAINESVILLE	FL		05/10/2024	6.990	172,639		72				243,000	04/05/2024
100151207	CF	FOREST HILL	TX		05/10/2024	7.000	703,626		(93)				950,000	03/01/2024
100151208	CF	KILLEEN	TX		05/10/2024	7.375	184,909		8				236,000	04/01/2024
100151209	CF	CIBOLO	TX		05/10/2024	6.124	241,649		211				350,000	03/28/2024
100151210	CF	NEPTUNE	NJ		05/10/2024	6.875	289,786		110				420,000	03/25/2024
100151211	CF	IDAHO FALLS	ID		05/10/2024	6.990	217,439		(21)				348,000	03/13/2024
100151212	CF	WASHINGTON	DC		05/10/2024	6.625	343,245		78				475,000	03/08/2024
100151213	CF	NORTH CHARLESTON	SC		05/10/2024	7.625	67,887		(308)	(93)			368,000	03/15/2024
100151214	CF	RALEIGH	NC		05/10/2024	6.625	264,026		27				365,000	03/05/2024
100151215	CF	LAS VEGAS	NV		05/10/2024	5.625	311,273		361				479,000	03/01/2024
100151216	CF	ANAHEIM	CA		05/10/2024	7.625	734,102		(48)				990,000	03/11/2024
100151217	CF	SAINT AUGUSTINE	FL		05/10/2024	7.625	255,068		(116)				329,000	03/07/2024
100151218	CF	FORT WASHINGTON	MD		05/10/2024	7.625	269,012		(60)				370,000	03/08/2024
100151219	CF	MURPHY	NC		05/10/2024	7.500	308,198		(126)				409,000	03/13/2024
100151220	CF	DENTON	TX		05/10/2024	6.875	298,162		(67)	(2)			495,000	03/18/2024
100151221	CF	DURHAM	NC		05/10/2024	5.250	229,888		367				338,100	03/04/2024
100151222	CF	FRANKLIN	MA		05/10/2024	6.500	658,841		78				982,000	03/14/2024
100151223	CF	VANCOUVER	WA		05/10/2024	5.500	299,183		385				431,000	03/04/2024
100151224	CF	EVERETT	WA		05/10/2024	5.625	419,673		465				609,995	02/28/2024
100151225	CF	FORT WORTH	TX		05/10/2024	5.250	244,632		393				357,000	03/05/2024
100151226	CF	WENDELL	NC		05/10/2024	5.750	257,470		257				385,000	03/08/2024
100151227	CF	DENVER	CO		05/10/2024	7.990	626,100		(289)				775,000	03/12/2024
100151228	CF	FORT WORTH	TX		05/10/2024	5.750	273,949		332				370,000	03/05/2024
100151229	CF	POOLER	GA		05/10/2024	7.625	294,717		(171)				400,000	03/13/2024
100151230	CF	GLASSBORO	NJ		05/10/2024	7.125	210,000		(139)	(3)			363,000	03/11/2024
100151231	CF	DENTON	TX		05/10/2024	7.125	267,423		(95)				356,411	03/15/2024
100151232	CF	CINCINNATI	OH		05/10/2024	7.125	251,709		(70)				340,000	03/12/2024
100151233	CF	ROSEMOUNT	MN		05/10/2024	5.500	245,148		327				362,000	03/13/2024
100151234	CF	ESTERO	FL		05/10/2024	7.625	296,628		(633)				638,000	03/18/2024
100151236	CF	LONG BEACH	CA		05/10/2024	7.125	539,091		(87)				725,000	03/13/2024
100151237	CF	FORT WORTH	TX		05/10/2024	5.750	234,396		248				339,000	03/14/2024
100151239	CF	APEX	NC		05/10/2024	7.625	377,643		(201)				505,000	03/18/2024
100151240	CF	PLANO	TX		05/10/2024	7.500	338,922		(139)				520,000	03/19/2024
100151241	CF	STAMFORD	CT		05/10/2024	7.500	393,865		(161)				560,000	03/18/2024
100151242	CF	NAPERVILLE	IL		05/10/2024	7.125	265,787		(108)				379,000	03/15/2024
100151243	CF	LOS ANGELES	CA		05/10/2024	7.125	983,470		(490)				1,580,000	03/16/2024
100151244	CF	SANTA MARIA	CA		05/10/2024	6.625	347,848		41				510,000	03/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151245	CF	EAGLE LAKE	FL		05/10/2024	6.625	252,320		(7)				342,000	03/14/2024
100151246	CF	SALT LAKE CITY	UT		05/10/2024	7.125	281,106		(97)				383,000	03/15/2024
100151247	CF	EL PRADO	NM		05/10/2024	6.625	416,663		(7)				615,000	03/18/2024
100151249	CF	SEABROOK ISLAND	SC		05/10/2024	7.625	517,022		(300)				686,000	03/13/2024
100151250	CF	FRISCO	TX		05/10/2024	6.990	268,635		(134)				534,000	03/18/2024
100151251	CF	KISSIMMEE	FL		05/10/2024	6.990	258,548		(83)				375,000	03/22/2024
100151252	CF	ATLANTA	GA		05/10/2024	6.990	253,184		(68)				349,000	03/13/2024
100151253	CF	GLENDALE	AZ		05/10/2024	5.875	305,244		249				435,000	03/12/2024
100151254	CF	FRISCO	TX		05/10/2024	7.625	406,918		(177)				539,000	03/18/2024
100151255	CF	COLUMBIA	MD		05/10/2024	7.125	251,464		(51)				337,500	03/18/2024
100151256	CF	VENICE	FL		05/10/2024	7.625	380,193		(67)				485,000	03/15/2024
100151257	CF	LINCOLN	NH		05/10/2024	7.490	492,023		(248)				650,000	03/22/2024
100151259	CF	FRESNO	CA		05/10/2024	7.625	300,534		(100)				421,000	03/19/2024
100151260	CF	COLORADO SPRINGS	CO		05/10/2024	6.750	306,467		61				415,000	03/18/2024
100151261	CF	ARLINGTON	VA		05/10/2024	6.990	270,884		(36)				369,000	03/20/2024
100151263	CF	ABINGDON	VA		05/10/2024	7.125	246,037		2				320,000	03/20/2024
100151264	CF	TOMBALL	TX		05/10/2024	7.625	226,456		(118)				285,000	03/22/2024
100151265	CF	MIRAMAR BEACH	FL		05/10/2024	7.500	574,546		(321)				757,000	03/20/2024
100151266	CF	KENNESAW	GA		05/10/2024	7.625	358,114		(156)				490,000	03/19/2024
100151268	CF	CHARLOTTE	NC		05/10/2024	7.125	280,612		(96)				375,000	03/15/2024
100151269	CF	VAN ALSTYNE	TX		05/10/2024	7.125	265,609		(94)				360,000	03/08/2024
100151270	CF	LOWELL	MA		05/10/2024	7.500	540,563		(262)				718,000	03/15/2024
100151271	CF	WAKE FOREST	NC		05/10/2024	6.490	253,116		21				345,000	03/14/2024
100151272	CF	WINDERMERE	FL		05/10/2024	6.625	459,151		30				630,000	03/13/2024
100151273	CF	CUMMING	GA		05/10/2024	7.125	437,627		(150)				583,620	03/14/2024
100151274	CF	MATTHEWS	NC		05/10/2024	7.625	338,660		(87)				438,000	02/29/2024
100151275	CF	LENOIR	NC		05/10/2024	7.500	45,067		(162)				971,000	02/28/2024
100151277	CF	SELBYVILLE	DE		05/10/2024	7.500	264,584		(126)				350,000	03/22/2024
100151278	CF	ATLANTA	GA		05/10/2024	7.500	320,417		(139)				430,000	03/22/2024
100151279	CF	SPRINGTOWN	TX		05/10/2024	7.500	340,438		(173)				452,000	03/15/2024
100151280	CF	TUCSON	AZ		05/10/2024	8.125	240,501		(191)				334,000	03/15/2024
100151281	CF	GARLAND	TX		05/10/2024	6.875	258,287		(46)				350,000	03/25/2024
100151282	CF	LA QUINTA	CA		05/10/2024	7.500	270,711		(140)				375,000	03/01/2024
100151283	CF	ANDERSON	SC		05/10/2024	8.625	426,086		(256)				546,000	03/15/2024
100151284	CF	PASCO	WA		05/10/2024	7.625	324,934		(201)				430,000	02/20/2024
100151287	CF	HUNTERSVILLE	NC		05/10/2024	6.990	326,581		(86)				441,500	03/20/2024
100151288	CF	TRACY	CA		05/10/2024	6.990	357,969		(92)				495,000	02/23/2024
100151289	CF	FORT LAUDERDALE	FL		05/10/2024	6.990	351,766		(112)				530,000	03/11/2024
100151290	CF	DOWNINGTOWN	PA		05/10/2024	6.875	348,030		(39)				490,000	03/21/2024
100151291	CF	RENO	NV		05/10/2024	7.625	313,670		(128)				390,000	03/20/2024
100151292	CF	STALLINGS	NC		05/10/2024	6.875	259,584		(46)				355,000	03/19/2024
100151293	CF	CHARLOTTE	NC		05/10/2024	7.125	265,236		(81)				365,000	02/22/2024
100151294	CF	BALTIMORE	MD		05/10/2024	7.125	162,901		(111)				350,000	03/18/2024
100151295	CF	SAINT AUGUSTINE	FL		05/10/2024	5.750	218,362		208				325,000	02/28/2024
100151296	CF	FRESNO	TX		05/10/2024	5.750	214,920		198				313,000	02/28/2024
100151297	CF	CORALVILLE	IA		05/10/2024	7.625	271,383		(66)				345,000	03/15/2024
100151298	CF	MOYOCK	NC		05/10/2024	6.625	238,159		29				354,000	03/18/2024
100151299	CF	SEGUIN	TX		05/10/2024	5.750	220,722		211				315,000	03/01/2024
100151300	CF	OKLAHOMA CITY	OK		05/10/2024	5.750	221,986		238				297,000	03/07/2024
100151301	CF	MYRTLE BEACH	SC		05/10/2024	5.750	218,120		189				313,000	03/07/2024
100151302	CF	MYRTLE BEACH	SC		05/10/2024	5.750	224,464		195				320,000	03/14/2024
100151303	CF	WESLEY CHAPEL	FL		05/10/2024	6.500	239,621		44				331,000	03/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151304	CF	WINCHESTER	CA		05/10/2024	6.375	357,201		201				500,000	03/01/2024
100151305	CF	ASHEVILLE	NC		05/10/2024	6.500	230,099		20	(19)			526,000	03/15/2024
100151306	CF	ROSEVILLE	CA		05/10/2024	5.750	296,849		272				450,000	03/12/2024
100151307	CF	BAKERSFIELD	CA		05/10/2024	5.500	329,652		395				475,000	03/12/2024
100151308	CF	KYLE	TX		05/10/2024	6.500	243,080		16				335,000	03/15/2024
100151309	CF	BELLEVIEW	FL		05/10/2024	5.500	200,140		387				284,000	03/18/2024
100151310	CF	LEBANON	TN		05/10/2024	5.500	205,568		338				304,000	03/18/2024
100151311	CF	ROSEVILLE	CA		05/10/2024	7.500	415,153		(232)				548,000	03/14/2024
100151312	CF	DALLAS	GA		05/10/2024	5.750	247,521		325				393,000	03/14/2024
100151313	CF	NAPLES	FL		05/10/2024	5.750	278,809		237				436,000	03/18/2024
100151314	CF	COLLEGE STATION	TX		05/10/2024	5.750	232,685		202				335,000	03/18/2024
100151315	CF	MYRTLE BEACH	SC		05/10/2024	5.500	248,631		298				377,000	03/13/2024
100151316	CF	RICHMOND	TX		05/10/2024	5.750	199,658		324				320,000	03/18/2024
100151317	CF	HOUSTON	TX		05/10/2024	5.500	225,472		311				325,000	03/19/2024
100151318	CF	FRESNO	TX		05/10/2024	5.750	241,536		284				325,000	03/18/2024
100151319	CF	CLEARFIELD	UT		05/10/2024	7.625	457,403		(108)				587,000	03/22/2024
100151320	CF	RIVERTON	UT		05/10/2024	7.500	261,649		(153)				358,000	03/21/2024
100151321	CF	DALLAS	GA		05/10/2024	5.500	257,448		379				350,000	03/19/2024
100151322	CF	SAN ANTONIO	TX		05/10/2024	5.500	172,733		296				260,000	03/15/2024
100151323	CF	ST GEORGE	UT		05/10/2024	6.875	743,524		(66)				1,060,000	03/21/2024
100151324	CF	LEHI	UT		05/10/2024	7.625	447,543		(155)				565,000	03/21/2024
100151325	CF	EAGLE MOUNTAIN	UT		05/10/2024	7.125	381,427		(61)				485,000	03/22/2024
100151326	CF	CUMMING	GA		05/10/2024	6.500	383,521		35				529,000	03/21/2024
100151327	CF	NEW BRAUNFELS	TX		05/10/2024	5.375	223,353		322				325,000	03/18/2024
100151329	CF	MILILANI	HI		05/10/2024	7.625	11,441		(190)				450,000	03/14/2024
100151330	CF	WEEKI WACHEE	FL		05/10/2024	7.625	239,312		(142)				340,000	03/22/2024
100151332	CF	SAINT GEORGE ISLAND	FL		05/10/2024	7.125	283,170		(48)				368,000	03/20/2024
100151333	CF	EASTON	MD		05/10/2024	7.125	227,995		(63)				325,000	03/22/2024
100151334	CF	RALEIGH	NC		05/10/2024	6.500	322,487		29				445,000	03/14/2024
100151335	CF	FRESNO	CA		05/10/2024	6.990	410,643		(108)				555,000	03/14/2024
100151336	CF	RALEIGH	NC		05/10/2024	6.500	335,228		58				470,000	03/15/2024
100151337	CF	SAN FRANCISCO	CA		05/10/2024	6.125	203,130		276	(37)			410,000	03/08/2024
100151338	CF	RALEIGH	NC		05/10/2024	7.125	250,968		(39)				338,000	03/15/2024
100151339	CF	RALEIGH	NC		05/10/2024	6.125	226,694		109				321,000	03/18/2024
100151340	CF	MANTECA	CA		05/10/2024	7.625	515,750		(273)				680,000	03/14/2024
100151341	CF	SAN FRANCISCO	CA		05/10/2024	5.875	300,282		372				405,000	03/13/2024
100151343	CF	MCDONOUGH	GA		05/10/2024	6.990	236,977		(31)				319,900	03/14/2024
100151344	CF	CHANDLER	AZ		05/10/2024	6.125	460,117		243				645,000	03/11/2024
100151345	CF	RALEIGH	NC		05/10/2024	5.990	228,143		125				325,000	03/18/2024
100151346	CF	NEW ORLEANS	LA		05/10/2024	7.625	939,629		(360)				1,268,000	03/22/2024
100151347	CF	DAVENPORT	FL		05/10/2024	6.500	250,435		81				345,000	03/19/2024
100151349	CF	SURF CITY	NC		05/10/2024	6.625	626,735		(10)				866,000	03/13/2024
100151350	CF	ATLANTA	GA		05/10/2024	6.875	433,098		(38)				590,000	03/15/2024
100151351	CF	CARTERSVILLE	GA		05/10/2024	6.375	225,556		60				315,000	03/08/2024
100151352	CF	RANCHO CORDOVA	CA		05/10/2024	5.750	400,941		424				595,000	03/22/2024
100151353	CF	GULFPORT	FL		05/10/2024	8.125	266,735		(99)				350,000	03/18/2024
100151354	CF	LEES SUMMIT	MO		05/10/2024	7.125	229,005		(86)				305,000	03/19/2024
100151355	CF	BAKERSFIELD	CA		05/10/2024	7.125	350,946		(120)				468,000	03/18/2024
100151357	CF	MISSOURI CITY	TX		05/10/2024	7.000	125,534		(38)				290,000	03/18/2024
100151358	CF	CHARLOTTE	NC		05/10/2024	6.500	245,881		19				335,180	03/19/2024
100151359	CF	LIBERTY HILL	TX		05/10/2024	7.000	245,228		15				360,000	03/22/2024
100151360	CF	LUMBERTON	NJ		05/10/2024	6.875	240,871		(43)				325,000	03/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151361	CF	TROY	MI		05/10/2024	7.625	232,351		(77)				290,000	03/20/2024
100151362	CF	LYNNWOOD	WA		05/10/2024	6.625	496,307		34				685,000	03/20/2024
100151363	CF	SOUTH JORDAN	UT		05/10/2024	6.875	344,694		(40)				465,000	03/22/2024
100151364	CF	EUGENE	OR		05/10/2024	7.625	327,348		(117)				410,000	03/21/2024
100151365	CF	SURPRISE	AZ		05/10/2024	6.990	279,926		(72)				393,000	03/18/2024
100151366	CF	HUTTO	TX		05/10/2024	7.125	271,617		(96)				365,000	03/25/2024
100151367	CF	LEANDER	TX		05/10/2024	7.125	280,651		(97)				375,000	03/21/2024
100151368	CF	WOODLAND	CA		05/10/2024	7.125	303,433		(104)				405,000	03/22/2024
100151369	CF	RATHDRUM	ID		05/10/2024	7.500	372,154		(124)				479,000	03/07/2024
100151370	CF	KILLEEN	TX		05/10/2024	7.500	237,580		(41)				303,000	03/26/2024
100151372	CF	IDAHO FALLS	ID		05/10/2024	7.375	255,416		(92)				340,000	03/26/2024
100151373	CF	GRAND LAKE	CO		05/10/2024	7.125	489,256		(143)				654,000	03/15/2024
100151374	CF	VENTURA	CA		05/10/2024	7.500	544,537		(263)				720,000	03/16/2024
100151375	CF	JARRELL	TX		05/10/2024	7.625	128,786		(85)				295,000	03/22/2024
100151376	CF	HENDERSON	NV		05/10/2024	7.625	304,828		(109)				382,000	03/19/2024
100151377	CF	WAKE FOREST	NC		05/10/2024	6.875	253,036		(6)				351,000	03/22/2024
100151378	CF	DENTON	TX		05/10/2024	7.125	295,880		(79)				420,000	03/22/2024
100151379	CF	TOOELE	UT		05/10/2024	6.375	265,558		66				368,000	03/22/2024
100151380	CF	MILTON	GA		05/10/2024	6.500	344,232		31				474,000	03/14/2024
100151381	CF	KATY	TX		05/10/2024	7.625	231,246		(53)				295,000	03/11/2024
100151382	CF	AUBREY	TX		05/10/2024	7.000	248,035		(68)				340,000	03/05/2024
100151383	CF	MIAMI	FL		05/10/2024	6.500	373,805		34				515,000	03/20/2024
100151384	CF	STEPHENS CITY	VA		05/10/2024	8.125	251,618		(136)				310,000	03/22/2024
100151385	CF	HOUSTON	TX		05/10/2024	6.875	371,174		(62)				500,000	02/29/2024
100151386	CF	MESQUITE	TX		05/10/2024	7.375	269,865		(132)				370,000	03/07/2024
100151388	CF	BELMONT	NC		05/10/2024	6.875	247,756		(45)				337,000	03/15/2024
100151389	CF	TURLOCK	CA		05/10/2024	7.375	306,878		(149)				430,000	03/25/2024
100151390	CF	HARRISBURG	PA		05/10/2024	7.000	237,324		(50)				320,000	03/11/2024
100151391	CF	INDIANAPOLIS	IN		05/10/2024	7.500	238,902		(129)				316,000	03/15/2024
100151392	CF	INDIANAPOLIS	IN		05/10/2024	7.500	238,902		(129)				316,000	03/15/2024
100151393	CF	COROLLA	NC		05/10/2024	7.500	396,596		(218)				565,000	02/28/2024
100151394	CF	ELLIJAY	GA		05/10/2024	7.125	329,682		(37)				512,800	03/25/2024
100151396	CF	LOS ANGELES	CA		05/10/2024	7.500	408,134		(192)				585,000	03/09/2024
100151398	CF	RICHMOND	VA		05/10/2024	7.625	344,622		(173)				475,000	03/19/2024
100151400	CF	NEWARK	NJ		05/10/2024	6.875	400,767		(89)				550,000	03/22/2024
100151401	CF	READING	PA		05/10/2024	7.500	338,502		(157)				460,000	03/15/2024
100151403	CF	PARON	AR		05/10/2024	7.625	305,359		(203)				430,000	03/19/2024
100151404	CF	NORWOOD	OH		05/10/2024	7.375	231,328		(50)				318,000	03/15/2024
100151405	CF	LOS ANGELES	CA		05/10/2024	6.625	367,311		8				600,000	03/15/2024
100151406	CF	ROYERSFORD	PA		05/10/2024	6.625	332,733		(14)				485,000	03/28/2024
100151408	CF	MARION	NC		05/10/2024	7.625	164,448		(451)				675,000	03/28/2024
100151410	CF	EAST WENATCHEE	WA		05/10/2024	7.375	656,805		(290)				957,000	03/27/2024
100151411	CF	SHORELINE	WA		05/10/2024	7.375	553,228		(220)				740,000	03/26/2024
100151412	CF	NAGS HEAD	NC		05/10/2024	7.125	581,363		(24)				760,000	03/27/2024
100151413	CF	PANAMA CITY BEACH	FL		05/10/2024	7.625	396,365		(119)				495,000	04/01/2024
100151414	CF	MOREHEAD CITY	NC		05/10/2024	7.500	447,285		(191)				593,000	03/26/2024
100151416	CF	MELISSA	TX		05/10/2024	6.875	284,835		(14)				422,000	04/01/2024
100151417	CF	TAMPA	FL		05/10/2024	7.125	432,307		(92)				595,000	03/27/2024
100151418	CF	FORT WORTH	TX		05/10/2024	7.375	445,624		(178)				639,000	03/27/2024
100151419	CF	PARAMUS	NJ		05/10/2024	7.375	412,669		(136)				550,000	03/28/2024
100151420	CF	EVERETT	WA		05/10/2024	6.000	435,030		331				665,000	03/25/2024
100151421	CF	RENTON	WA		05/10/2024	6.750	449,062		172				620,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151422	CF	HORSESHOE BAY	TX		05/10/2024	7.625	367,214		(187)				485,000	04/04/2024
100151423	CF	BOTHELL	WA		05/10/2024	6.000	691,266		536				1,050,000	03/25/2024
100151425	CF	FREDERICK	MD		05/10/2024	7.625	490,539		(209)				650,000	03/29/2024
100151426	CF	AURORA	IL		05/10/2024	7.125	215,076		(7)				291,000	03/22/2024
100151427	CF	MORENO VALLEY	CA		05/10/2024	7.625	463,638		(131)				597,000	03/27/2024
100151428	CF	EGG HARBOR CITY	NJ		05/10/2024	7.500	166,264		(26)				220,000	03/28/2024
100151429	CF	QUAKERTOWN	PA		05/10/2024	7.500	363,822		(193)				561,000	03/28/2024
100151430	CF	MONROE	NC		05/10/2024	7.000	315,807		24				407,000	03/22/2024
100151431	CF	CORNELIUS	NC		05/10/2024	7.375	276,624		(96)				383,000	03/21/2024
100151432	CF	MELBOURNE	FL		05/10/2024	7.625	287,060		(128)				380,000	03/25/2024
100151433	CF	ANCHORAGE	AK		05/10/2024	6.999	691,216		(18)				960,000	04/11/2024
100151435	CF	LYNDEN	WA		05/10/2024	6.624	341,974		41				500,000	03/25/2024
100151436	CF	KISSIMMEE	FL		05/10/2024	6.499	173,049		85				250,000	04/01/2024
100151437	CF	COMPTON	CA		05/10/2024	7.124	617,518		214				850,000	04/02/2024
100151438	CF	CEDAR PARK	TX		05/10/2024	6.999	431,152		17				585,000	04/08/2024
100151439	CF	KAILUA-KONA	HI		05/10/2024	6.999	828,844		39				1,125,000	04/05/2024
100151440	CF	GREENWICH	CT		05/10/2024	7.375	671,618		(132)				900,000	04/12/2024
100151441	CF	APEX	NC		05/10/2024	7.625	363,835		(77)				460,000	04/11/2024
100151442	CF	KISSIMMEE	FL		05/10/2024	7.625	239,997		(134)				341,442	04/08/2024
100151443	CF	REHOBOTH BEACH	DE		05/10/2024	7.500	498,652		(36)				630,000	04/12/2024
100151444	CF	MOORESVILLE	NC		05/10/2024	7.124	228,330		14				327,000	04/09/2024
100151446	CF	HOUSTON	TX		05/10/2024	7.124	552,413		33				756,000	04/11/2024
100151447	CF	HONOLULU	HI		05/10/2024	7.625	502,315		(172)				1,100,000	04/08/2024
100151448	CF	SARASOTA	FL		05/10/2024	6.990	329,218		33				448,000	04/05/2024
100151450	CF	SAVANNAH	GA		05/10/2024	8.000	173,970		(45)				225,000	04/08/2024
100151451	CF	GARDNERVILLE	NV		05/10/2024	7.500	325,112		(118)				439,000	04/04/2024
100151452	CF	DULUTH	GA		05/10/2024	7.500	275,115		(97)				366,000	04/10/2024
100151453	CF	GOLD CANYON	AZ		05/10/2024	7.124	305,350		(53)				445,000	04/09/2024
100151455	CF	LOS ANGELES	CA		05/10/2024	7.499	727,921		(220)				980,000	04/09/2024
100151456	CF	RALEIGH	NC		05/10/2024	7.500	614,481		(244)				920,000	04/11/2024
100151457	CF	LATHROP	CA		05/10/2024	7.625	689,597		(242)				923,000	04/11/2024
100151458	CF	CHARLOTTE	NC		05/10/2024	7.500	316,415		(67)				405,000	04/08/2024
100151460	CF	CARMICHAEL	CA		05/10/2024	7.625	388,895		(95)				490,000	04/03/2024
100151461	CF	FORNEY	TX		05/10/2024	7.625	338,513		(158)				469,000	04/08/2024
100151462	CF	INDEPENDENCE	OR		05/10/2024	7.124	113,473		35				207,000	04/10/2024
100151463	CF	SAN DIEGO	CA		05/10/2024	7.500	235,646		(344)	(7)			620,000	04/08/2024
100151464	CF	THE VILLAGES	FL		05/10/2024	7.625	232,857		(73)				335,000	04/05/2024
100151465	CF	LINDEN	NJ		05/10/2024	7.124	645,170		(6)				825,000	04/11/2024
100151466	CF	SPRINGFIELD	GA		05/10/2024	6.875	231,826		63				325,000	04/10/2024
100151467	CF	JURUPA VALLEY	CA		05/10/2024	7.625	649,021		(276)				860,000	03/16/2024
100151468	CF	ATLANTA	GA		05/10/2024	7.375	206,424		11				286,000	04/03/2024
100151469	CF	PARKER	CO		05/10/2024	5.250	368,190		661				610,000	01/24/2024
100151471	CF	RED BANK	NJ		05/10/2024	7.625	492,289		(246)				670,000	04/01/2024
100151473	CF	LAGRANGE	GA		05/10/2024	7.375	270,743		(85)				365,000	03/25/2024
100151474	CF	RADCLIFF	KY		05/10/2024	7.625	172,725		17				225,000	04/12/2024
100151476	CF	HIGHLAND	UT		05/10/2024	5.375	280,488		449				465,000	02/28/2024
100151477	CF	CUMMING	GA		05/10/2024	7.490	331,675		(145)				440,000	03/22/2024
100151479	CF	BRUNSWICK	GA		05/10/2024	7.124	227,929		22				334,000	04/08/2024
100151480	CF	MINNEAPOLIS	MN		05/10/2024	7.500	205,208		5				298,000	04/03/2024
100151481	CF	YUKON	OK		05/10/2024	6.375	166,087		102				236,000	03/26/2024
100151482	CF	MARINA	CA		05/10/2024	7.625	589,453		(205)				745,000	03/13/2024
100151484	CF	HUTTO	TX		05/10/2024	7.625	286,127		(93)				389,000	03/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151485	CF	RANCHO SANTA MARGARITA	CA		05/10/2024	7.375	304,008		(103)				425,000	03/29/2024
100151486	CF	ROSENBERG	TX		05/10/2024	7.125	212,042		(54)				350,000	04/05/2024
100151487	CF	SPRING	TX		05/10/2024	6.875	215,425		44				298,000	03/22/2024
100151488	CF	WEST ORANGE	NJ		05/10/2024	7.125	359,644		(69)				525,000	03/11/2024
100151489	CF	WESTPORT	WA		05/10/2024	7.000	293,744		38				379,000	02/21/2024
100151490	CF	SAN ANTONIO	TX		05/10/2024	6.375	258,128		228				365,000	02/29/2024
100151491	CF	LAS VEGAS	NV		05/10/2024	4.875	300,956		765				503,000	03/04/2024
100151492	CF	VANCOUVER	WA		05/10/2024	7.500	272,612		(111)				375,000	03/05/2024
100151493	CF	COCOA BEACH	FL		05/10/2024	7.375	600,174		(155)				815,000	03/14/2024
100151494	CF	CLAYTON	NC		05/10/2024	6.125	280,146		227				400,000	03/13/2024
100151495	CF	ROUND ROCK	TX		05/10/2024	6.990	358,661		(3)				486,000	03/18/2024
100151496	CF	POOLER	GA		05/10/2024	7.125	282,750		(50)				380,000	03/15/2024
100151497	CF	CANTON	GA		05/10/2024	7.500	289,203		(32)				370,000	03/12/2024
100151498	CF	WASILLA	AK		05/10/2024	7.625	689,395		(247)				920,000	03/05/2024
100151499	CF	GLASSBORO	NJ		05/10/2024	7.625	274,995		(139)				365,000	03/05/2024
100151500	CF	HENDERSON	NV		05/10/2024	7.500	327,574		(91)				440,000	03/13/2024
100151501	CF	MONROE	NC		05/10/2024	7.375	310,014		(92)				416,000	03/07/2024
100151502	CF	DENTON	TX		05/10/2024	7.625	292,725		(102)				364,990	03/15/2024
100151504	CF	ORLANDO	FL		05/10/2024	7.625	685,898		(314)				975,000	03/08/2024
100151505	CF	HENDERSON	NV		05/10/2024	5.500	226,369		367				354,000	03/06/2024
100151506	CF	MONROE	NC		05/10/2024	5.750	284,223		356				410,000	03/07/2024
100151507	CF	CAPE CORAL	FL		05/10/2024	5.500	242,091		378				370,000	03/12/2024
100151508	CF	SAN MARCOS	TX		05/10/2024	5.750	236,112		308				345,000	02/29/2024
100151509	CF	MANTECA	CA		05/10/2024	6.375	247,522		356				654,000	02/20/2024
100151510	CF	CHARLOTTE	NC		05/10/2024	7.625	284,652		(144)				377,000	03/15/2024
100151511	CF	IDAHO FALLS	ID		05/10/2024	7.625	452,951		(196)				618,000	03/18/2024
100151512	CF	KISSIMMEE	FL		05/10/2024	6.990	288,442		(17)				450,000	03/12/2024
100151513	CF	CHANDLER	AZ		05/10/2024	7.000	257,632		(6)				350,000	03/14/2024
100151514	CF	LAVEEN	AZ		05/10/2024	7.000	286,773		(41)				415,000	03/12/2024
100151515	CF	ESCONDIDO	CA		05/10/2024	7.625	820,648		(315)				1,100,000	03/15/2024
100151516	CF	CLERMONT	FL		05/10/2024	7.625	244,111		(258)		(1)		427,000	03/19/2024
100151517	CF	RIVIERA BEACH	FL		05/10/2024	6.990	589,938		(28)				870,000	03/19/2024
100151518	CF	TOLLESON	AZ		05/10/2024	7.490	299,348		(80)				404,000	03/19/2024
100151519	CF	LATHROP	CA		05/10/2024	7.500	547,513		(202)				730,000	03/14/2024
100151520	CF	LAS VEGAS	NV		05/10/2024	6.990	231,845		(20)				313,000	03/25/2024
100151521	CF	CANYON LAKE	CA		05/10/2024	7.875	423,513		(115)				530,000	03/18/2024
100151522	CF	NORRIDGE	IL		05/10/2024	7.625	271,445		(117)				360,000	03/21/2024
100151523	CF	PORTLAND	OR		05/10/2024	7.500	757,080		(233)				1,035,000	03/11/2024
100151524	CF	CLEARWATER	FL		05/10/2024	7.125	296,535		58				400,000	03/21/2024
100151525	CF	VICTORVILLE	CA		05/10/2024	7.625	324,776		(112)				405,000	03/13/2024
100151526	CF	PORT SAINT LUCIE	FL		05/10/2024	7.375	278,264		(99)				400,000	03/15/2024
100151527	CF	FAYETTEVILLE	AR		05/10/2024	7.250	284,925		(30)				360,000	03/20/2024
100151528	CF	LORENA	TX		05/10/2024	5.750	218,670		274				304,000	03/04/2024
100151529	CF	PORTSMOUTH	VA		05/10/2024	7.625	233,668		(94)				310,000	03/21/2024
100151530	CF	ROSENBERG	TX		05/10/2024	5.750	230,518		303				312,000	03/08/2024
100151531	CF	TAMPA	FL		05/10/2024	7.125	226,681		(34)				308,000	03/22/2024
100151532	CF	WITTMANN	AZ		05/10/2024	6.875	264,667		17				376,000	03/11/2024
100151533	CF	LAKEVILLE	MN		05/10/2024	5.500	267,427		388				417,000	03/14/2024
100151534	CF	LAKEVILLE	MN		05/10/2024	5.500	265,597		385				415,000	03/14/2024
100151535	CF	CHARLOTTE	NC		05/10/2024	7.375	235,206		(107)				320,500	03/19/2024
100151536	CF	NEW BRAUNFELS	TX		05/10/2024	5.500	181,902		340				280,000	03/15/2024
100151537	CF	ROSEVILLE	CA		05/10/2024	5.500	317,577		468				480,000	03/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151538	CF	BATON ROUGE	LA		05/10/2024	7.500	232,123		(76)				291,500	03/15/2024
100151539	CF	FORT WORTH	TX		05/10/2024	5.750	239,209		328				329,500	03/18/2024
100151540	CF	BRYAN	TX		05/10/2024	6.500	194,531		187				258,800	03/19/2024
100151541	CF	LAS VEGAS	NV		05/10/2024	5.750	278,033		413				379,000	03/19/2024
100151543	CF	BRADENTON	FL		05/10/2024	5.500	324,217		459				502,000	03/20/2024
100151544	CF	TAMPA	FL		05/10/2024	7.000	223,133		29				327,000	03/20/2024
100151545	CF	SAVANNAH	GA		05/10/2024	7.500	298,761		(133)				395,800	03/22/2024
100151546	CF	HENDERSON	NV		05/10/2024	5.750	263,105		373				360,000	03/19/2024
100151548	CF	KATY	TX		05/10/2024	6.250	240,126		224				360,000	03/21/2024
100151549	CF	OVIEDO	FL		05/10/2024	7.490	559,917		(121)				755,000	03/25/2024
100151551	CF	NEWTON	NJ		05/10/2024	7.500	523,571		(232)				695,000	03/27/2024
100151552	CF	VICTORVILLE	CA		05/10/2024	5.750	327,668		707				459,000	03/13/2024
100151553	CF	NASHVILLE	TN		05/10/2024	7.375	359,518		(106)				495,000	03/26/2024
100151554	CF	LAKE WALES	FL		05/10/2024	6.500	203,123		117				299,000	03/21/2024
100151555	CF	WASHINGTON	DC		05/10/2024	6.500	416,762		139				600,000	03/14/2024
100151556	CF	MIAMI LAKES	FL		05/10/2024	7.625	246,928		(52)				310,000	03/22/2024
100151557	CF	TAVERNIER	FL		05/10/2024	7.500	358,567		(160)				650,000	03/25/2024
100151558	CF	SPANAWAY	WA		05/10/2024	7.125	360,089		(47)				485,000	03/22/2024
100151559	CF	HEALDSBURG	CA		05/10/2024	7.625	505,548		(609)	(11)			960,000	03/19/2024
100151561	CF	KENT	WA		05/10/2024	7.625	366,306		(95)				490,000	03/25/2024
100151562	CF	MC KINNEY	TX		05/10/2024	7.625	29,881		(440)	(147)			394,000	03/29/2024
100151564	CF	MCKINNEY	TX		05/10/2024	7.500	288,547		(85)				390,000	03/26/2024
100151565	CF	SAINT JOHNS	FL		05/10/2024	7.500	377,117		(193)				545,000	03/28/2024
100151566	CF	LOGANVILLE	GA		05/10/2024	6.250	303,130		182				423,000	03/25/2024
100151567	CF	NORTH LAS VEGAS	NV		05/10/2024	7.625	358,711		(182)				476,000	03/22/2024
100151568	CF	SAINT CLOUD	FL		05/10/2024	8.000	255,878		(70)				320,000	03/22/2024
100151570	CF	LAKELAND	FL		05/10/2024	7.500	259,513		(96)				355,000	03/28/2024
100151571	CF	LAWRENCEVILLE	GA		05/10/2024	7.625	324,355		(121)				412,000	03/19/2024
100151572	CF	ANAHEIM	CA		05/10/2024	6.625	638,614		183				980,000	03/26/2024
100151573	CF	LOS ANGELES	CA		05/10/2024	6.875	1,159,224		155				1,640,000	03/18/2024
100151574	CF	FAIRPLAY	CO		05/10/2024	6.625	675,588		131				930,000	03/22/2024
100151576	CF	BROOKHAVEN	GA		05/10/2024	7.875	396,169		(134)				520,000	03/26/2024
100151577	CF	MILFORD	DE		05/10/2024	7.625	264,062		(78)				370,000	03/28/2024
100151579	CF	LAS VEGAS	NV		05/10/2024	7.375	353,937		(112)				490,000	03/25/2024
100151583	CF	LONG BEACH	CA		05/10/2024	6.990	976,395		(11)				1,552,000	03/26/2024
100151584	CF	BUCKEYE	AZ		05/10/2024	7.500	252,698		(213)				440,000	03/25/2024
100151585	CF	AUSTIN	TX		05/10/2024	7.625	391,336		(103)				500,000	03/27/2024
100151587	CF	VICTORVILLE	CA		05/10/2024	6.125	350,879		330				475,000	03/25/2024
100151588	CF	GLENSHAW	PA		05/10/2024	7.625	252,632		(88)				315,000	03/28/2024
100151589	CF	ATLANTIC CITY	NJ		05/10/2024	7.625	240,320		(82)				315,000	03/29/2024
100151590	CF	ATTLEBORO	MA		05/10/2024	7.125	357,155		(54)				481,000	03/27/2024
100151592	CF	TAMPA	FL		05/10/2024	6.250	260,649		125				365,000	03/28/2024
100151593	CF	KYLE	TX		05/10/2024	7.375	253,404		(28)				340,000	03/26/2024
100151594	CF	POOLER	GA		05/10/2024	7.500	312,134		(115)				415,000	03/29/2024
100151595	CF	SAN BERNARDINO	CA		05/10/2024	7.500	324,591		(144)				430,000	03/07/2024
100151596	CF	RANCHO CORDOVA	CA		05/10/2024	5.750	349,978		389				539,000	03/26/2024
100151597	CF	PORT SAINT LUCIE	FL		05/10/2024	7.990	294,470		(96)				370,000	03/25/2024
100151598	CF	LATHROP	CA		05/10/2024	7.490	572,185		(223)				761,000	03/21/2024
100151599	CF	MENTONE	CA		05/10/2024	7.500	373,510		(148)				497,000	03/27/2024
100151600	CF	SURPRISE	AZ		05/10/2024	7.625	291,369		(102)				363,000	03/25/2024
100151601	CF	LEANDER	TX		05/10/2024	6.625	242,992		45				336,000	03/26/2024
100151602	CF	ORANGE BEACH	AL		05/10/2024	7.625	344,300		(166)				460,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151603	CF	HESPERIA	CA		05/10/2024	7.375	418,453		(133)				560,000	03/27/2024
100151604	CF	GARLAND	TX		05/10/2024	7.625	169,438		(16)				308,000	03/29/2024
100151606	CF	MIDVALE	UT		05/10/2024	7.125	367,110		(65)				510,000	03/29/2024
100151607	CF	SAYREVILLE	NJ		05/10/2024	7.000	290,564		(7)				400,000	03/27/2024
100151608	CF	ORLANDO	FL		05/10/2024	7.375	234,187		(79)				336,000	03/22/2024
100151610	CF	FYFFE	AL		05/10/2024	6.875	348,233		1				475,000	03/05/2024
100151611	CF	LAWRENCEVILLE	GA		05/10/2024	7.625	291,946		(76)				390,000	03/25/2024
100151612	CF	MANTECA	CA		05/10/2024	7.000	635,370		(60)				860,000	03/27/2024
100151613	CF	WESTFIELD	IN		05/10/2024	7.375	248,588		(103)				335,000	03/29/2024
100151614	CF	ATLANTA	GA		05/10/2024	7.000	233,942		(34)				350,000	03/29/2024
100151615	CF	BIRMINGHAM	AL		05/10/2024	7.625	261,857		(114)				350,000	03/25/2024
100151616	CF	MONTGOMERY	TX		05/10/2024	7.500	366,221		(151)				505,000	03/28/2024
100151617	CF	BATON ROUGE	LA		05/10/2024	6.990	230,141						325,000	03/25/2024
100151618	CF	SMYRNA	GA		05/10/2024	6.990	204,701		40				285,000	03/25/2024
100151619	CF	SARASOTA	FL		05/10/2024	5.990	276,501		257				405,000	03/29/2024
100151620	CF	RENTON	WA		05/10/2024	7.625	680,054		(204)				850,000	03/25/2024
100151621	CF	GEORGETOWN	TX		05/10/2024	6.875	274,754		1				387,000	03/27/2024
100151623	CF	HUTTO	TX		05/10/2024	7.125	293,967		(37)				400,000	03/28/2024
100151624	CF	JERSEY CITY	NJ		05/10/2024	7.625	583,782		(229)				800,000	03/28/2024
100151625	CF	RILEYVILLE	VA		05/10/2024	7.625	280,692		(98)				350,000	03/28/2024
100151626	CF	LAS VEGAS	NV		05/10/2024	7.500	318,033		(86)				425,000	03/22/2024
100151627	CF	MESA	AZ		05/10/2024	7.625	481,186		(167)				600,000	03/26/2024
100151628	CF	ANTIOCH	TN		05/10/2024	6.990	322,310		(12)				446,000	03/28/2024
100151629	CF	MONROE	NC		05/10/2024	6.990	306,005		(30)				435,000	03/28/2024
100151630	CF	ROWLETT	TX		05/10/2024	7.625	300,741		(105)				395,000	03/27/2024
100151631	CF	TOWNSEND	GA		05/10/2024	7.125	255,321		(21)				350,000	03/29/2024
100151632	CF	FAYETTEVILLE	AR		05/10/2024	7.625	587,664		(153)				788,000	03/29/2024
100151635	CF	LUSBY	MD		05/10/2024	7.500	226,153		(49)				285,000	03/25/2024
100151636	CF	NORTH MYRTLE BEACH	SC		05/10/2024	8.125	762,895		(219)				976,000	03/27/2024
100151638	CF	JARRELL	TX		05/10/2024	7.625	214,627		(85)				295,000	03/27/2024
100151639	CF	CHESTER	VA		05/10/2024	7.625	278,223		(141)				370,000	03/27/2024
100151640	CF	BOWIE	MD		05/10/2024	7.625	388,058		(212)				555,000	03/28/2024
100151641	CF	CASA GRANDE	AZ		05/10/2024	6.875	255,974		23				364,500	03/22/2024
100151642	CF	COLUMBUS	OH		05/10/2024	7.625	488,179		(223)				646,000	03/26/2024
100151645	CF	FORT WORTH	TX		05/10/2024	6.990	272,585		(25)				370,000	03/22/2024
100151646	CF	SEQUIM	WA		05/10/2024	7.125	286,761		(64)				418,000	03/26/2024
100151648	CF	CELINA	TX		05/10/2024	7.000	347,208		(33)				477,000	03/29/2024
100151649	CF	ORLANDO	FL		05/10/2024	7.625	201,332		(123)				295,000	03/29/2024
100151650	CF	JACKSON	NJ		05/10/2024	7.375	583,100		(214)				775,000	04/02/2024
100151651	CF	HASLET	TX		05/10/2024	6.625	243,767		67				342,000	03/28/2024
100151652	CF	WATCHUNG	NJ		05/10/2024	8.125	322,409		(129)				575,000	03/29/2024
100151653	CF	GARDEN CITY	UT		05/10/2024	7.125	658,430		112				851,000	03/28/2024
100151654	CF	GRAIN VALLEY	MO		05/10/2024	7.625	234,299		(111)				312,000	03/26/2024
100151655	CF	FRONT ROYAL	VA		05/10/2024	6.990	267,802		(29)				390,000	03/26/2024
100151656	CF	SUMMERVILLE	SC		05/10/2024	7.000	231,971		(35)				318,000	03/22/2024
100151657	CF	FORT WORTH	TX		05/10/2024	6.625	261,633		122				340,000	03/28/2024
100151658	CF	COLORADO SPRINGS	CO		05/10/2024	7.125	267,634		(47)				440,000	02/26/2024
100151660	CF	CHARLOTTE	NC		05/10/2024	8.125	250,777		(128)				330,000	03/25/2024
100151661	CF	GORDONSVILLE	VA		05/10/2024	7.000	303,771		(28)				411,000	03/29/2024
100151662	CF	HUTTO	TX		05/10/2024	6.625	269,929		53				375,000	02/28/2024
100151663	CF	SHELTON	CT		05/10/2024	7.125	397,117		(49)				535,000	03/06/2024
100151664	CF	DECATUR	GA		05/10/2024	7.625	259,392		(65)				335,000	03/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151666	CF	JEANNETTE	PA		05/10/2024	6.990	303,971		(27)				416,000	04/01/2024
100151667	CF	LYNCHBURG	VA		05/10/2024	7.625	270,197		(48)				365,000	03/26/2024
100151668	CF	SURPRISE	AZ		05/10/2024	7.125	260,692		(51)				376,000	03/19/2024
100151669	CF	ATLANTA	GA		05/10/2024	7.375	301,245		(148)				465,000	03/22/2024
100151670	CF	SURPRISE	AZ		05/10/2024	7.125	260,679		(51)				376,000	03/16/2024
100151671	CF	ASHBURN	VA		05/10/2024	6.625	254,733		69				350,000	03/28/2024
100151672	CF	DALLAS	TX		05/10/2024	7.500	261,131		(144)				400,000	03/27/2024
100151673	CF	NEW ALBANY	IN		05/10/2024	7.125	247,835		(13)				340,000	03/26/2024
100151675	CF	CASA GRANDE	AZ		05/10/2024	7.125	220,237		25				300,000	03/21/2024
100151676	CF	TYBEE ISLAND	GA		05/10/2024	6.990	529,987		68				680,000	04/01/2024
100151677	CF	BELLEAIR BEACH	FL		05/10/2024	6.500	522,791		133				850,000	03/26/2024
100151679	CF	COLUMBUS	GA		05/10/2024	7.625	228,322		(75)				305,000	03/29/2024
100151680	CF	CAROLINA BEACH	NC		05/10/2024	7.490	526,314		(204)				700,000	04/02/2024
100151681	CF	COLLEYVILLE	TX		05/10/2024	6.875	317,015		19	(9)			570,000	03/25/2024
100151682	CF	WASHINGTON	DC		05/10/2024	7.625	526,452		(87)				690,000	03/27/2024
100151683	CF	PLANO	TX		05/10/2024	7.125	235,935		(43)				326,000	03/29/2024
100151684	CF	HENDERSON	NV		05/10/2024	7.625	296,350		(152)				405,000	04/01/2024
100151685	CF	FLOWER MOUND	TX		05/10/2024	7.250	290,232		(91)				423,000	03/25/2024
100151686	CF	DENVER	CO		05/10/2024	5.875	233,364		428				460,000	03/28/2024
100151687	CF	DECATUR	GA		05/10/2024	6.625	366,496		54				545,000	03/29/2024
100151689	CF	SAN DIEGO	CA		05/10/2024	7.990	785,687		(322)				1,080,000	03/18/2024
100151690	CF	OCEANSIDE	CA		05/10/2024	7.375	678,993		(251)				920,000	03/26/2024
100151691	CF	PORT SAINT LUCIE	FL		05/10/2024	6.000	373,927		345				539,000	03/21/2024
100151692	CF	MARIETTA	GA		05/10/2024	7.000	334,626		(5)				482,000	03/25/2024
100151693	CF	BUDA	TX		05/10/2024	6.625	280,027		100				394,000	03/21/2024
100151694	CF	CLEARWATER	FL		05/10/2024	7.625	243,372		59				342,000	03/27/2024
100151695	CF	BREINIGSVILLE	PA		05/10/2024	7.000	253,107		76				330,000	03/28/2024
100151696	CF	MABLETON	GA		05/10/2024	6.875	272,390		21				417,000	03/28/2024
100151698	CF	SALT LAKE CITY	UT		05/10/2024	6.625	273,264		40				515,000	04/01/2024
100151699	CF	GAINESVILLE	GA		05/10/2024	7.125	295,667		(7)				425,000	03/29/2024
100151700	CF	SHERRILLS FORD	NC		05/10/2024	7.625	254,698		(182)	(1)			400,000	03/29/2024
100151701	CF	POINCIANA	FL		05/10/2024	6.125	224,127		168				325,000	03/28/2024
100151702	CF	MONROE	NC		05/10/2024	7.125	312,719		14				414,000	03/28/2024
100151703	CF	LYNNWOOD	WA		05/10/2024	6.490	533,834		140				838,000	04/01/2024
100151705	CF	FRESNO	TX		05/10/2024	7.000	250,040		(25)				350,000	03/27/2024
100151706	CF	LOS ANGELES	CA		05/10/2024	8.750	449,669		(18)				740,000	04/04/2024
100151708	CF	LAS VEGAS	NV		05/10/2024	9.990	1,799,852		(953)				1,965,000	03/20/2024
100151710	CF	TRENTON	NJ		05/10/2024	7.999	125,907		(150)				288,000	04/18/2024
100151711	CF	PHOENIX	AZ		05/10/2024	6.999	277,635		87				440,000	04/17/2024
100151712		KILLDEER	ND		05/10/2024	7.875	234,143		(121)				330,000	04/15/2024
100151713		SAINT PETERSBURG	FL		05/10/2024	7.750	209,698		(67)				290,000	04/12/2024
100151714	CF	BERKELEY	CA		05/10/2024	6.999	1,619,853		561				2,500,000	04/01/2024
100151715	CF	KANSAS CITY	KS		05/10/2024	8.875	253,298		(292)				320,000	04/25/2024
100151718	CF	KANSAS CITY	KS		05/10/2024	8.750	251,217		(256)				320,000	04/16/2024
100151719		KILLDEER	ND		05/10/2024	7.625	235,047		(146)				330,000	04/15/2024
100151720	CF	WESTWOOD	NJ		05/10/2024	7.250	535,316		(52)				680,000	04/18/2024
100151721		SOUTH CHESTERFIELD	VA		05/10/2024	7.999	210,273		(40)				299,500	04/25/2024
100151722	CF	MIAMI	FL		05/10/2024	7.625	2,705,329		(1,366)				3,400,000	04/05/2024
100151723		CHESTERFIELD	VA		05/10/2024	8.750	244,326		(60)				319,000	04/16/2024
100151724	CF	LOS ANGELES	CA		05/10/2024	7.375	555,429		(276)				920,000	04/23/2024
100151726		HOUSTON	TX		05/10/2024	11.375	149,500		(355)				170,000	04/12/2024
100151729		MUNDELEIN	IL		05/10/2024	9.499	364,923		(203)				446,000	04/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151730		PITTSBURGH	PA		05/10/2024	8.750	164,833		(113)				205,000	04/18/2024
100151731	CF	DAVENPORT	FL		05/10/2024	7.250	153,006		(111)				409,000	04/09/2024
100151734		LOS ANGELES	CA		05/10/2024	8.625	296,892		(282)				555,000	04/16/2024
100151735	CF	FORT WORTH	TX		05/10/2024	8.125	133,088		(512)				232,000	04/17/2024
100151736	CF	SAINT PETERSBURG	FL		05/10/2024	7.625	297,181		(30)				395,000	04/19/2024
100151737	CF	COMPTON	CA		05/10/2024	8.625	636,103		(238)				840,000	04/19/2024
100151738		RIO LINDA	CA		05/10/2024	7.625	302,966		(21)				430,000	04/22/2024
100151739	CF	LUNENBURG	MA		05/10/2024	7.999	560,632		(28)				725,000	04/16/2024
100151741	CF	WESLEY CHAPEL	FL		05/10/2024	8.499	321,939		(232)				420,000	04/22/2024
100151742		ARLINGTON	TX		05/10/2024	8.499	247,207		(187)				326,000	04/10/2024
100151743	CF	LAS VEGAS	NV		05/10/2024	6.750	288,009		149				470,000	04/15/2024
100151744	CF	MIAMI	FL		05/10/2024	7.375	346,959		(173)				730,000	04/19/2024
100151745		CUTLER BAY	FL		05/10/2024	7.375	302,999		89				410,000	04/15/2024
100151746		LOS ANGELES	CA		05/10/2024	7.999	280,437		(77)				350,000	04/16/2024
100151747	CF	LOS ANGELES	CA		05/10/2024	7.125	311,291		(132)				840,000	04/12/2024
100151748	CF	LARGO	FL		05/10/2024	7.625	357,311		(34)				475,000	04/19/2024
100151749		SAN ANTONIO	TX		05/10/2024	6.750	216,284		90				282,000	04/23/2024
100151750	CF	CLEARLAKE	CA		05/10/2024	7.625	208,547		(154)				260,000	04/11/2024
100151753		LAS VEGAS	NV		05/10/2024	6.999	296,552		176				400,000	04/15/2024
100151754		HESPERIA	CA		05/10/2024	7.999	171,294		(31)				260,000	04/11/2024
100151755		FORT MYERS	FL		05/10/2024	7.125	173,469		155				263,000	04/15/2024
100151756	CF	ROSCOE	IL		05/10/2024	8.999	217,859		(143)				270,000	04/16/2024
100151757	CF	SYLMAR	CA		05/10/2024	7.499	883,583		(222)				1,305,000	04/17/2024
100151758	CF	LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024	8.499	472,176		(175)				585,000	04/11/2024
100151759	CF	SAN BERNARDINO	CA		05/10/2024	7.999	399,379		(384)				665,000	04/12/2024
100151760		JASPER	IN		05/10/2024	8.499	96,818		(133)				130,000	04/23/2024
100151761		LAKE CHARLES	LA		05/10/2024	7.499	151,712		41				259,000	04/19/2024
100151762		BUFFALO	MN		05/10/2024	8.125	292,496		(76)				370,000	04/12/2024
100151764	CF	WOODLAKE	CA		05/10/2024	8.999	171,702		(96)				220,000	04/17/2024
100151765		APPLE VALLEY	CA		05/10/2024	8.499	140,551		(115)				180,000	04/12/2024
100151766	CF	KATY	TX		05/10/2024	6.999	298,307		(92)				416,000	04/15/2024
100151767	CF	DURHAM	NC		05/10/2024	8.625	169,064		(181)				216,500	04/22/2024
100151768	CF	CROSBY	TX		05/10/2024	7.875	246,972		(294)				360,000	04/24/2024
100151769		TAMPA	FL		05/10/2024	8.375	132,983		(120)				185,000	04/15/2024
100151770	CF	PALMDALE	CA		05/10/2024	7.499	464,955		(219)				580,000	04/12/2024
100151771	CF	BETHESDA	MD		05/10/2024	7.875	648,987		(248)				1,070,000	04/19/2024
100151772		HENDERSON	NV		05/10/2024	7.999	407,570		(72)				524,000	04/10/2024
100151773	CF	MILLBURY	MA		05/10/2024	7.750	530,715		(105)				725,000	04/25/2024
100151774	CF	COLUMBUS	GA		05/10/2024	6.750	113,757		44				160,000	04/19/2024
100151775		TAMPA	FL		05/10/2024	7.375	308,505		10				406,000	04/15/2024
100151776		HAGERSTOWN	MD		05/10/2024	8.499	192,703		(109)				270,000	04/19/2024
100151778		LOS ANGELES	CA		05/10/2024	7.999	400,864		(114)				720,000	04/05/2024
100151779		ORLANDO	FL		05/10/2024	8.250	180,848		(85)				269,000	04/15/2024
100151780		BROWNSVILLE	TX		05/10/2024	8.375	99,849		(116)				122,000	04/16/2024
100151781	CF	HOLLYWOOD	FL		05/10/2024	6.999	118,987		(18)				415,000	04/15/2024
100151782	CF	ROCKVILLE	MD		05/10/2024	6.999	360,307		72				600,000	04/24/2024
100151783	CF	BETHESDA	MD		05/10/2024	7.875	650,761		(276)				1,180,000	04/19/2024
100151784	CF	LOS ANGELES	CA		05/10/2024	8.125	267,822		(175)				575,000	04/04/2024
100151785		HOPE MILLS	NC		05/10/2024	8.375	119,926		(70)				160,000	04/17/2024
100151786		LOS ANGELES	CA		05/10/2024	7.875	1,179,909		(1,087)				1,523,000	04/12/2024
100151787		FORT MYERS	FL		05/10/2024	8.125	224,412		(250)				330,000	04/17/2024
100151788	CF	BOWIE	MD		05/10/2024	8.875	366,584		(113)				455,000	04/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151791	CF	LAS VEGAS	NV		05/10/2024	8.499	109,924		(158)				175,000	04/23/2024
100151792		CLEVELAND	OH		05/10/2024	7.750	193,659		(118)				254,000	03/22/2024
100151793		KISSIMMEE	FL		05/10/2024	6.875	211,907		76				292,000	04/18/2024
100151794		DECATUR	TX		05/10/2024	8.750	138,765		(152)				185,000	04/16/2024
100151795		GAITHERSBURG	MD		05/10/2024	7.125	297,056		31				400,000	04/02/2024
100151796	CF	EAST FALMOUTH	MA		05/10/2024	8.499	407,645		(70)				750,000	04/22/2024
100151797	CF	PEARLAND	TX		05/10/2024	8.625	287,570		(357)				342,500	04/23/2024
100151798		SAN ANTONIO	TX		05/10/2024	6.999	509,648		78				760,000	04/18/2024
100151799		NEW ORLEANS	LA		05/10/2024	6.999	281,213		281				376,000	04/24/2024
100151800	CF	NEVADA CITY	CA		05/10/2024	7.750	562,171		(165)				846,500	04/18/2024
100151802		WASHINGTON	DC		05/10/2024	7.375	661,538		(87)				890,000	03/28/2024
100151803	CF	PALMDALE	CA		05/10/2024	6.750	373,751		1				605,000	04/16/2024
100151804	CF	HUMBLE	TX		05/10/2024	9.250	322,373		(258)				345,000	04/15/2024
100151805		SANGER	TX		05/10/2024	8.250	746,176		(452)				1,025,000	04/18/2024
100151807		COLUMBUS	OH		05/10/2024	7.875	137,309		(80)				195,000	04/15/2024
100151808	CF	LILBURN	GA		05/10/2024	8.999	321,568		(155)				400,000	04/25/2024
100151809		BALTIMORE	MD		05/10/2024	8.625	155,705		(88)				218,000	04/12/2024
100151810		BALTIMORE	MD		05/10/2024	8.375	153,691		(163)				210,000	04/24/2024
100151811	CF	CHICAGO	IL		05/10/2024	7.250	262,603		(135)				610,000	04/18/2024
100151812	CF	PHOENIX	AZ		05/10/2024	8.499	307,468		(128)				380,000	04/17/2024
100151813		ATLANTA	GA		05/10/2024	9.999	578,896		(331)				752,000	04/24/2024
100151814	CF	PASADENA	TX		05/10/2024	9.999	187,266		(207)				221,000	04/16/2024
100151815	CF	BAKERSFIELD	CA		05/10/2024	6.750	223,863		(1)				350,000	04/12/2024
100151816		LOS ANGELES	CA		05/10/2024	9.499	766,125		(95)				890,000	04/17/2024
100151817		PASADENA	TX		05/10/2024	8.375	205,929		(157)				265,000	04/22/2024
100151819		DOWNEY	CA		05/10/2024	6.999	509,631		(201)				975,000	04/10/2024
100151820	CF	ROCKPORT	TX		05/10/2024	8.250	248,591		(250)				320,000	04/22/2024
100151821		ELKHORN	NE		05/10/2024	6.999	263,611		214				350,000	04/19/2024
100151822	CF	PEYTON	CO		05/10/2024	7.875	387,919		(240)				480,000	04/17/2024
100151823	CF	BROOKLYN	MD		05/10/2024	9.125	158,902		(27)				200,000	04/17/2024
100151825		INDIANAPOLIS	IN		05/10/2024	6.999	472,527		257				704,000	04/12/2024
100151827	CF	INDIO	CA		05/10/2024	8.875	392,838		(182)				485,000	04/17/2024
100151828		OCALA	FL		05/10/2024	6.999	201,359		36				275,000	04/17/2024
100151829		BAKERSFIELD	CA		05/10/2024	7.875	322,967		(252)				435,000	04/16/2024
100151830		CLINTON TOWNSHIP	MI		05/10/2024	10.875	314,487		(238)				375,000	04/17/2024
100151831	CF	CARSON	CA		05/10/2024	7.999	561,046		(126)				710,000	04/11/2024
100151832	CF	TAMPA	FL		05/10/2024	7.999	495,945		(247)				817,000	04/12/2024
100151834		SAN ANTONIO	TX		05/10/2024	8.875	285,479		(121)				369,000	04/04/2024
100151836		CALIFORNIA	MD		05/10/2024	7.250	245,913		130				365,000	04/19/2024
100151837		AUSTIN	TX		05/10/2024	7.125	307,861		128				815,000	04/23/2024
100151838	CF	FORT WASHINGTON	MD		05/10/2024	8.499	462,505		(69)				610,000	04/24/2024
100151839		DANBURY	CT		05/10/2024	8.375	428,004		(7)				581,000	04/23/2024
100151840	CF	BAKERSFIELD	CA		05/10/2024	8.499	300,169		(139)				380,000	04/17/2024
100151841		JURUPA VALLEY	CA		05/10/2024	9.999	423,432		(583)				600,000	04/18/2024
100151842		GREENSBORO	GA		05/10/2024	8.750	166,803		(150)				230,000	04/18/2024
100151843		OCALA	FL		05/10/2024	6.999	201,047		41				275,000	04/17/2024
100151844	CF	NORTH CHESTERFIELD	VA		05/10/2024	7.125	187,412		(6)				281,000	04/17/2024
100151845		MARSHVILLE	NC		05/10/2024	8.750	295,411		(117)				475,000	04/22/2024
100151846	CF	DAVIE	FL		05/10/2024	6.875	355,732		16				525,000	04/19/2024
100151847		THOUSAND PALMS	CA		05/10/2024	8.125	302,814		(141)				375,000	04/22/2024
100151848		CONROE	TX		05/10/2024	6.750	123,489		136				174,000	04/25/2024
100151850	CF	RALEIGH	NC		05/10/2024	7.999	185,418		(179)				275,000	04/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151851	CF	HUNTINGTON BEACH	CA		05/10/2024	7.625	873,490		(111)				1,100,000	04/22/2024
100151852		HAMILTON	NJ		05/10/2024	7.499	213,689		(387)				335,000	04/24/2024
100151853		NORTH LAS VEGAS	NV		05/10/2024	6.999	263,961		234				350,000	04/18/2024
100151854		SAINT CHARLES	MO		05/10/2024	7.375	221,588		62				290,000	04/22/2024
100151855		BRIDGEPORT	CT		05/10/2024	7.499	178,858		(61)				255,000	04/23/2024
100151856	CF	VERO BEACH	FL		05/10/2024	6.999	803,973		(289)				1,500,000	04/19/2024
100151858	CF	BAKERSFIELD	CA		05/10/2024	8.999	605,122		(243)				665,000	04/15/2024
100151859	CF	CATHEDRAL CITY	CA		05/10/2024	6.999	396,832		(64)				500,000	04/12/2024
100151860	CF	MIRAMAR	FL		05/10/2024	7.999	477,574		(147)				600,000	04/23/2024
100151861	CF	MONROE	WA		05/10/2024	7.250	452,661		(153)				565,000	04/17/2024
100151862		PALM DESERT	CA		05/10/2024	7.999	291,535		(200)				380,000	04/17/2024
100151863		TUCSON	AZ		05/10/2024	8.750	353,614		(262)				495,000	04/22/2024
100151864		MCDONOUGH	GA		05/10/2024	7.250	372,092		67				510,000	04/19/2024
100151865		EASLEY	SC		05/10/2024	7.250	189,762		(106)				250,000	04/24/2024
100151866		EASTLAKE	OH		05/10/2024	8.499	114,273		(100)				172,000	04/23/2024
100151867	CF	PAWLEYS ISLAND	SC		05/10/2024	7.375	1,382,638		(57)				1,800,000	04/15/2024
100151868	CF	BELLFLOWER	CA		05/10/2024	8.375	636,025		(598)				765,000	04/17/2024
100151870	CF	LOS ANGELES	CA		05/10/2024	7.875	1,504,387		(468)				2,065,000	04/18/2024
100151873	CF	LAS VEGAS	NV		05/10/2024	7.125	654,395		(320)				1,300,000	04/22/2024
100151874		LAKESIDE	AZ		05/10/2024	7.999	205,652		(172)				285,000	04/17/2024
100151875		TUCKER	GA		05/10/2024	8.999	297,096		(270)				380,000	04/15/2024
100151876		BEAUMONT	CA		05/10/2024	8.875	325,526		(263)				450,000	04/22/2024
100151877		JACKSONVILLE	FL		05/10/2024	6.999	198,792		74				265,000	04/23/2024
100151878	CF	LAKEWOOD	CA		05/10/2024	7.250	713,043		(495)				1,400,000	04/19/2024
100151879	CF	LOS ANGELES	CA		05/10/2024	7.999	937,423		(257)				1,170,000	04/16/2024
100151881	CF	CLINTON	MD		05/10/2024	8.375	187,188		(137)				305,000	04/15/2024
100151882	CF	WARSAW	IN		05/10/2024	9.250	302,799		(228)				325,000	04/19/2024
100151883		LAKELAND	FL		05/10/2024	7.875	242,436		(64)				303,000	04/24/2024
100151884	CF	LAKE WORTH	FL		05/10/2024	7.875	350,508		(236)				431,000	04/23/2024
100151885		ORLANDO	FL		05/10/2024	7.750	341,031		(236)				445,000	04/22/2024
100151886		SILVER SPRING	MD		05/10/2024	7.750	190,577		(3)				260,000	04/19/2024
100151887		KYLE	TX		05/10/2024	7.999	181,748		(133)				375,000	04/12/2024
100151888	CF	LOS ANGELES	CA		05/10/2024	6.999	370,984		(38)				650,000	04/17/2024
100151889	CF	LOS ANGELES	CA		05/10/2024	7.499	1,155,348		(478)				1,435,000	04/19/2024
100151890		GOLDEN	CO		05/10/2024	8.375	603,976		(205)				790,000	04/22/2024
100151891		FRANKFORT	KY		05/10/2024	8.999	139,868		(98)				171,000	04/25/2024
100151898		MYRTLE BEACH	SC		07/10/2024	7.875	328,276		(201)				460,000	05/23/2024
100151900		PORTLAND	OR		07/10/2024	8.250	333,112		(195)				435,000	06/04/2024
100151901	CF	ARCADIA	CA		07/10/2024	7.750	694,258		(456)				980,000	05/17/2024
100151902	CF	OCEANSIDE	CA		07/10/2024	7.625	1,128,745		(11)				2,000,000	05/22/2024
100151903	CF	REYNOLDSBURG	OH		07/10/2024	10.750	195,216		(184)				231,000	05/23/2024
100151906	CF	BLOOMINGDALE	GA		07/10/2024	7.500	258,856		(49)				348,000	05/23/2024
100151907		DULUTH	GA		07/10/2024	7.625	223,882		12				326,700	05/14/2024
100151908	CF	PORT LAVACA	TX		07/10/2024	8.000	258,549		(228)				400,000	05/16/2024
100151914		OCEANSIDE	CA		07/10/2024	7.625	1,292,134		(21)				2,180,000	05/22/2024
100151917		ANN ARBOR	MI		07/10/2024	8.625	181,670		(631)				600,000	05/15/2024
100151919		HEMET	CA		07/10/2024	8.500	311,854		(184)				440,000	05/20/2024
100151921	CF	BLOOMINGDALE	GA		07/10/2024	7.500	289,003		(8)				390,000	05/15/2024
100151922		TEMPLE CITY	CA		07/10/2024	7.375	692,589		(194)				1,161,666	05/11/2024
100151923	CF	STERLING	VA		07/10/2024	7.875	342,068		(124)				672,500	05/24/2024
100151925	CF	FONTANA	CA		07/10/2024	8.500	800,934		(461)				982,000	05/15/2024
100151926		DULUTH	GA		07/10/2024	7.500	310,454		25	14			643,200	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151930	CF	LOS ANGELES CULVER CITY AREA	CA		06/14/2024	8.375	2,042,510		(367)				2,900,000	05/09/2024
100151932	CF	FLOSSMOOR	IL		06/14/2024	9.375	466,674		(120)				520,000	05/16/2024
100151933	CF	MERIDIAN	ID		06/14/2024	8.250	524,966		(379)				720,000	05/14/2024
100151934	CF	LEHI	UT		06/14/2024	7.875	694,066		(348)				900,000	05/06/2024
100151937	CF	FORT LAUDERDALE	FL		06/14/2024	7.250	2,684,571		(557)				3,600,000	03/18/2024
100151939	CF	SALT LAKE CITY	UT		06/14/2024	8.000	321,441		(358)				650,000	05/01/2024
100151940	CF	PATERSON	NJ		06/14/2024	7.875	296,774		(286)				470,000	05/30/2024
100151941	CF	CONROE	TX		06/14/2024	7.875	372,215		(265)				480,000	05/03/2024
100151942	CF	BRISTOL	CT		06/14/2024	8.750	275,578		(379)				350,000	04/26/2024
100151943		HEMPSTEAD	TX		06/14/2024	9.000	97,763		(224)				147,000	05/06/2024
100151944	CF	WALLER	TX		06/14/2024	8.000	916,318		(370)				1,135,000	05/28/2024
100151946		WATERBURY	CT		06/14/2024	8.875	189,725		(214)				245,000	05/01/2024
100151947	CF	WHITTIER	CA		06/14/2024	7.875	537,447		(374)				750,000	05/15/2024
100151948		LAKE ODESSA	MI		06/14/2024	7.875	219,715		(49)				275,000	05/16/2024
100151949	CF	FORT WHITE	FL		06/14/2024	9.500	278,716		(292)				377,000	05/15/2024
100151951		MABANK	TX		06/14/2024	8.875	170,772		(201)				270,000	05/10/2024
100151952	CF	ALIQUIPPA	PA		06/14/2024	8.875	172,602		(303)				211,000	05/03/2024
100151953	CF	FRESNO	CA		06/14/2024	7.875	313,887		(159)				345,000	05/15/2024
100151955	CF	MURRELLS INLET	SC		06/14/2024	7.625	334,630		(207)				465,000	04/29/2024
100151957	CF	WEATHERFORD	TX		06/14/2024	7.000	238,732		59				290,000	05/07/2024
100151959	CF	ALIQUIPPA	PA		06/14/2024	8.875	140,523		(258)				171,000	05/03/2024
100151960		JACKSONVILLE	FL		06/14/2024	8.250	261,147		(206)				489,000	04/24/2024
100151961	CF	PUEBLO	CO		06/14/2024	7.250	187,656		(43)				275,000	05/07/2024
100151962	CF	KENNESAW	GA		06/14/2024	8.750	413,878		(556)				525,105	05/09/2024
100151968	CF	PORT SAINT LUCIE	FL		06/14/2024	9.500	354,347		(256)				385,000	05/02/2024
100151969	CF	SEATTLE	WA		06/14/2024	8.500	147,850		(182)				225,000	05/03/2024
100151970		MESA	AZ		06/14/2024	7.875	361,108		(115)				460,000	05/06/2024
100151971	CF	MYAKKA CITY	FL		06/14/2024	7.875	976,965		(571)				1,200,000	05/23/2024
100151972	CF	SUCHES	GA		06/14/2024	8.375	493,409		(571)				710,000	05/10/2024
100151973	CF	FARMINGTON	MN		06/14/2024	8.500	391,801		(248)				453,000	05/29/2024
100151975	CF	CHARLOTTESVILLE	VA		06/14/2024	7.250	493,189		(74)				760,000	05/03/2024
100151978	CF	BROOMFIELD	CO		06/14/2024	7.375	475,608		(195)				675,000	05/16/2024
100151979	CF	SAN MARCOS	CA		06/14/2024	7.625	396,691		(299)				1,140,000	05/08/2024
100151980	CF	SANTA CLARITA	CA		06/14/2024	7.250	872,801		(586)				1,650,000	05/14/2024
100151981	CF	SUGAR LAND	TX		06/14/2024	8.500	267,551		(573)				381,000	05/06/2024
100151982	CF	ALEXANDRIA	VA		06/14/2024	7.875	238,710		(439)				315,000	05/14/2024
100151984	CF	HOLLYWOOD	FL		06/14/2024	8.875	549,450		(103)				610,000	05/13/2024
100151985	CF	CLINTON TOWNSHIP	MI		06/14/2024	8.250	114,744		(142)				145,000	05/08/2024
100151986	CF	KAILUA KONA	HI		06/14/2024	7.750	357,172		(112)				480,000	05/03/2024
100151988	CF	MAKAWAO	HI		06/14/2024	7.875	1,328,731		(393)				1,700,000	05/10/2024
100151989	CF	KINGSPORT	TN		06/14/2024	7.875	275,748		(179)				360,000	05/13/2024
100151990	CF	CHICAGO	IL		06/14/2024	7.750	173,071		(151)				295,000	06/03/2024
100151991	CF	LANCASTER	CA		06/14/2024	7.500	244,346		(283)				500,000	05/08/2024
100151992		FRUITLAND PARK	FL		06/14/2024	8.375	149,636		(138)				199,000	05/21/2024
100151994	CF	SUN CITY	AZ		06/14/2024	8.500	525,224		(349)				640,000	05/13/2024
100151996	CF	ATLANTA	GA		06/14/2024	7.750	258,041		(126)				370,000	05/10/2024
100152002	CF	PALMDALE	CA		06/14/2024	7.500	125,445		(164)				460,000	05/07/2024
100152003	CF	PHILADELPHIA	PA		06/14/2024	7.750	151,823		(156)				294,000	05/30/2024
100152005	CF	EAGAN	MN		06/14/2024	7.625	267,665		(132)				378,000	05/10/2024
100152006	CF	AUBREY	TX		06/14/2024	7.750	294,179		(139)				382,000	05/13/2024
100152008	CF	MANTECA	CA		06/14/2024	7.625	929,846		(452)				1,149,000	05/07/2024
100152009	CF	PHOENIX	AZ		06/14/2024	7.375	394,093		(193)				650,000	05/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152010	CF	FRIDLEY	MN		06/14/2024	9.375	365,599		(199)				403,000	05/21/2024
100152012	CF	PROVO	UT		06/14/2024	7.250	136,939		(89)				310,000	05/17/2024
100152015	CF	NORTH CHARLESTON	SC		06/14/2024	7.625	404,776		(119)				560,000	05/23/2024
100152017	CF	NORTH CHARLESTON	SC		06/14/2024	7.500	271,352		(177)				355,000	05/24/2024
100152019		BEVERLY HILLS	CA		05/14/2024	8.750	3,559,326		(868)				4,817,000	03/14/2024
100152020	CF	THOUSAND OAKS	CA		05/14/2024	8.000	902,143		(496)				1,110,000	04/11/2024
100152022	CF	RANCHO MIRAGE	CA		05/14/2024	7.000	476,274		(121)				600,000	04/18/2024
100152025	CF	ROCKFORD	IL		05/14/2024	7.625	335,392		(80)				420,000	04/11/2024
100152026	CF	LAKE WORTH BEACH	FL		05/14/2024	7.375	516,174		(189)				650,000	04/16/2024
100152027	CF	ATLANTA	GA		05/14/2024	9.625	223,545		(71)				278,000	03/25/2024
100152028	CF	PROSPER	TX		05/14/2024	6.500	846,609						1,505,000	04/22/2024
100152029	CF	OAKHURST	CA		05/15/2024	9.250	168,460		(75)				315,000	05/02/2024
100152030	CF	SPRINGFIELD	VA		05/15/2024	10.625	493,008		(130)				652,000	04/24/2024
100152031		DENVER	CO		05/15/2024	10.750	486,499		(47)				605,000	04/25/2024
100152032	CF	PITTSBURG	CA		05/15/2024	9.375	294,525		(122)				490,000	04/30/2024
100152173	CF	GAINESVILLE	GA		05/17/2024	7.625	730,704		(17)				925,000	04/15/2024
100152174	CF	SEATTLE	WA		05/17/2024	7.624	478,097		(16)				605,000	04/17/2024
100152175	CF	ROTONDA WEST	FL		05/17/2024	7.124	410,097		(6)				600,000	04/12/2024
100152176	CF	INGLEWOOD	CA		05/17/2024	7.375	343,007		(68)				470,000	03/22/2024
100152178	CF	HENDERSON	NV		05/17/2024	7.500	256,515		(85)				445,000	04/09/2024
100152179	CF	SAN DIEGO	CA		05/17/2024	7.124	495,821		11				725,000	04/09/2024
100152180	CF	GRESHAM	OR		05/17/2024	7.375	401,376		56				540,000	04/15/2024
100152181	CF	ENGLEWOOD	FL		05/17/2024	8.000	213,482		(98)				295,000	04/04/2024
100152183	CF	ELLENWOOD	GA		05/17/2024	6.990	156,460		(16)				265,000	04/04/2024
100152184	CF	WINSTON SALEM	NC		05/17/2024	7.124	178,778		(23)				250,000	04/02/2024
100152185	CF	BONITA SPRINGS	FL		05/17/2024	6.250	642,089		521				1,035,000	04/18/2024
100152186	CF	RALEIGH	NC		05/17/2024	7.625	261,642		21				333,000	04/18/2024
100152187		VINEYARD	UT		05/17/2024	7.124	287,556		48				620,000	04/10/2024
100152188	CF	CAPE CORAL	FL		05/17/2024	7.250	252,909		112				332,000	04/18/2024
100152190	CF	BRADENTON	FL		05/17/2024	7.625	431,085		(202)				600,000	03/08/2024
100152192	CF	COMO	CO		05/17/2024	6.500	327,471		170				490,000	03/28/2024
100152193	CF	GEORGETOWN	TX		05/17/2024	6.625	289,749		114				500,000	04/10/2024
100152194	CF	CENTRAL FALLS	RI		05/17/2024	7.375	465,197		(109)				625,000	03/06/2024
100152195	CF	SURPRISE	AZ		05/17/2024	4.750	292,020		877				453,000	02/26/2024
100152196	CF	ARLINGTON	TX		05/17/2024	7.625	240,263		(73)				320,000	04/03/2024
100152197	CF	HAMPTON	GA		05/17/2024	5.990	256,949		385				376,000	02/26/2024
100152198	CF	NORTH MYRTLE BEACH	SC		05/17/2024	7.375	497,820		(141)				665,000	03/08/2024
100152199	CF	COUNCIL BLUFFS	IA		05/17/2024	7.625	348,487		19				460,000	03/15/2024
100152200	CF	MODESTO	CA		05/17/2024	7.125	258,549		(5)				350,000	03/12/2024
100152201	CF	ATLANTA	GA		05/17/2024	7.625	471,930		(222)				730,000	03/08/2024
100152202	CF	AUBREY	TX		05/17/2024	6.875	287,990		45				393,000	04/04/2024
100152203	CF	LAS VEGAS	NV		05/17/2024	7.625	298,472		(40)				405,000	03/15/2024
100152204	CF	MONROE	NC		05/17/2024	7.375	307,036		(70)				412,000	03/07/2024
100152205	CF	LOCUST	NC		05/17/2024	5.750	258,144		362				386,000	03/06/2024
100152206	CF	VIENNA	VA		05/17/2024	6.990	576,163		88				860,000	04/02/2024
100152207	CF	FRESNO	TX		05/17/2024	5.500	192,642		345				320,000	02/26/2024
100152208	CF	KATY	TX		05/17/2024	7.500	235,818		(88)				316,000	03/20/2024
100152209	CF	NEW SMYRNA BEACH	FL		05/17/2024	6.375	283,983		269				382,000	03/18/2024
100152210	CF	FORT COLLINS	CO		05/17/2024	5.990	290,829		297				622,000	03/19/2024
100152211	CF	AUBREY	TX		05/17/2024	6.624	306,246		72				458,000	04/02/2024
100152212	CF	KATY	TX		05/17/2024	5.500	182,430		307				302,000	03/11/2024
100152213	CF	OKLAHOMA CITY	OK		05/17/2024	5.250	178,039		361				303,000	03/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152214	CF	FORT WORTH	TX		05/17/2024	5.750	239,160		335				380,000	03/20/2024
100152215		SPANISH FORK	UT		05/17/2024	5.750	275,411		522				410,000	02/27/2024
100152216	CF	ANKENY	IA		05/17/2024	5.750	252,601		355				365,000	03/19/2024
100152217	CF	ATLANTA	GA		05/17/2024	7.500	273,585		(112)				455,000	03/14/2024
100152218	CF	RICHMOND	TX		05/17/2024	5.750	247,739		487				352,000	03/19/2024
100152220	CF	FORT WORTH	TX		05/17/2024	5.750	240,401		336				380,000	03/20/2024
100152221	CF	MESA	AZ		05/17/2024	7.125	388,460		(22)				531,000	03/23/2024
100152222	CF	BATON ROUGE	LA		05/17/2024	7.375	281,963		33				365,000	03/25/2024
100152223	CF	ARGYLE	TX		05/17/2024	5.500	328,697		713				470,000	03/20/2024
100152224	CF	VICTORVILLE	CA		05/17/2024	7.625	332,265		(125)				445,000	03/19/2024
100152225	CF	BATON ROUGE	LA		05/17/2024	7.375	281,963		33				363,500	03/25/2024
100152228	CF	STAR	ID		05/17/2024	5.500	241,558		390				448,000	03/21/2024
100152229	CF	VICTORVILLE	CA		05/17/2024	5.625	227,664		468				462,500	03/21/2024
100152230	CF	LAWRENCEVILLE	GA		05/17/2024	7.500	298,750		(3)				385,000	03/25/2024
100152231	CF	FRESNO	CA		05/17/2024	7.125	297,825		(17)				436,000	03/15/2024
100152232	CF	OVIEDO	FL		05/17/2024	7.625	298,041		(25)				400,000	03/29/2024
100152233	CF	MORGANTON	GA		05/17/2024	6.990	366,646		20				510,000	03/27/2024
100152234	CF	LITTLE EGG HARBOR	NJ		05/17/2024	7.500	308,201		(59)				475,000	03/28/2024
100152236	CF	MANASSAS	VA		05/17/2024	7.625	353,084		(48)				450,000	03/27/2024
100152237	CF	OFALLON	MO		05/17/2024	7.490	259,736		(86)				346,000	03/28/2024
100152238	CF	FRIPP ISLAND	SC		05/17/2024	7.375	738,441		13				945,000	03/22/2024
100152239	CF	OGDEN	UT		05/17/2024	7.500	322,278		(107)				456,000	03/28/2024
100152240	CF	LAKE MARY	FL		05/17/2024	7.125	299,835		(18)				490,000	03/27/2024
100152241	CF	SARASOTA	FL		05/17/2024	7.375	185,423		(80)	(1)			380,000	03/25/2024
100152242	CF	CHEHALIS	WA		05/17/2024	7.375	296,056		(91)				400,000	03/25/2024
100152246	CF	HARVEST	AL		05/17/2024	8.125	237,405		(88)				310,000	03/27/2024
100152247	CF	NORTH PORT	FL		05/17/2024	7.125	259,468		(25)				350,000	03/29/2024
100152248	CF	OAKWOOD	GA		05/17/2024	7.500	274,272		(133)				425,000	03/29/2024
100152249	CF	ATLANTA	GA		05/17/2024	6.990	257,430		16				375,000	03/15/2024
100152250	CF	WILMINGTON	NC		05/17/2024	7.375	238,193		(117)				407,000	03/27/2024
100152252	CF	LAS VEGAS	NV		05/17/2024	7.490	371,577		(122)				500,000	03/26/2024
100152254	CF	GREENVILLE	SC		05/17/2024	7.625	247,576		(40)				360,000	03/29/2024
100152255	CF	WOODSTOCK	GA		05/17/2024	7.500	236,280		(4)				340,000	03/25/2024
100152256	CF	MESA	AZ		05/17/2024	7.500	457,328		(6)				590,000	03/29/2024
100152257	CF	QUEEN CREEK	AZ		05/17/2024	7.125	347,364		24				485,500	03/25/2024
100152259	CF	MCKINNEY	TX		05/17/2024	7.125	265,693		(53)				450,000	03/29/2024
100152261	CF	DICKINSON	TX		05/17/2024	7.500	135,724		(261)	(58)			365,000	03/22/2024
100152262	CF	TOMS RIVER	NJ		05/17/2024	7.490	361,497		(137)				480,000	04/03/2024
100152263	CF	PETERSBURG	VA		05/17/2024	7.375	183,868		(43)				280,000	03/27/2024
100152264	CF	RIVERSIDE	CA		05/17/2024	7.125	476,479		(89)				686,000	03/16/2024
100152265	CF	LITTLETON	CO		05/17/2024	7.125	455,385		(15)				667,000	03/29/2024
100152266	CF	IRVINGTON	NJ		05/17/2024	6.990	401,108		43				630,000	04/02/2024
100152267	CF	KISSIMMEE	FL		05/17/2024	5.875	181,985		208				295,000	03/20/2024
100152269	CF	SANFORD	NC		05/17/2024	6.625	289,554		113				462,000	03/27/2024
100152270	CF	RIVERBANK	CA		05/17/2024	7.500	304,795		35				390,000	03/30/2024
100152271	CF	TUCSON	AZ		05/17/2024	7.500	310,852		(65)				424,000	03/20/2024
100152272	CF	SAINT PETERSBURG	FL		05/17/2024	7.625	345,156		(178)				469,000	03/25/2024
100152273	CF	RIVERTON	UT		05/17/2024	6.990	553,691		(56)				810,000	03/29/2024
100152274	CF	BONHAM	TX		05/17/2024	6.875	147,777		39				213,000	04/02/2024
100152275	CF	DENTON	TX		05/17/2024	7.125	281,456		27				384,900	03/29/2024
100152276	CF	LAWRENCEVILLE	GA		05/17/2024	7.125	224,566		(22)				310,000	03/29/2024
100152277	CF	SARATOGA SPRINGS	NY		05/17/2024	7.250	307,688		(12)				390,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152278	CF	BAKERSFIELD	CA		05/17/2024	7.500	232,960		(82)				310,000	03/27/2024
100152279	CF	PANAMA CITY BEACH	FL		05/17/2024	7.625	366,650		(163)				494,000	04/05/2024
100152280	CF	LOCKHART	TX		05/17/2024	5.990	175,744		185				285,000	03/06/2024
100152281	CF	MERCED	CA		05/17/2024	7.125	256,852		(11)				391,000	03/29/2024
100152283	CF	SPRING	TX		05/17/2024	7.125	213,762		(5)				315,000	03/28/2024
100152284	CF	LANHAM	MD		05/17/2024	6.500	258,077		91				368,000	03/28/2024
100152285	CF	NASHVILLE	TN		05/17/2024	6.625	624,474		214				864,000	04/02/2024
100152286	CF	MYRTLE BEACH	SC		05/17/2024	5.750	206,939		266				300,000	03/06/2024
100152287	CF	OKLAHOMA CITY	OK		05/17/2024	5.750	186,409		240				284,000	03/01/2024
100152288	CF	OKLAHOMA CITY	OK		05/17/2024	5.750	205,915		277				297,000	03/06/2024
100152290	CF	MUSTANG	OK		05/17/2024	5.750	187,820		241				278,000	03/14/2024
100152291	CF	OKLAHOMA CITY	OK		05/17/2024	5.750	172,353		217				249,000	03/14/2024
100152292	CF	OKLAHOMA CITY	OK		05/17/2024	5.750	180,656		232				270,000	03/20/2024
100152293	CF	OKLAHOMA CITY	OK		05/17/2024	5.750	187,484		258				285,000	03/13/2024
100152294	CF	OKLAHOMA CITY	OK		05/17/2024	5.750	180,656		232				275,000	03/20/2024
100152295	CF	SPRING	TX		05/17/2024	5.500	201,313		417				289,000	03/18/2024
100152296	CF	ROSHARON	TX		05/17/2024	5.500	206,929		424				290,000	03/21/2024
100152297	CF	WESTAMPTON	NJ		05/17/2024	8.000	288,317		(94)				385,000	03/20/2024
100152298	CF	SAN ANTONIO	TX		05/17/2024	5.750	195,729		230				291,000	03/19/2024
100152299	CF	SAN ANTONIO	TX		05/17/2024	5.750	192,621		224				280,000	03/19/2024
100152300	CF	DALLAS	GA		05/17/2024	5.500	229,400		363				365,000	03/21/2024
100152301	CF	COLUMBUS	OH		05/17/2024	5.250	198,933		396				358,000	03/22/2024
100152302	CF	GRANVILLE	OH		05/17/2024	5.250	274,940		533				435,000	03/22/2024
100152303	CF	PUNTA GORDA	FL		05/17/2024	5.750	223,247		305				340,000	03/22/2024
100152304	CF	SPRING	TX		05/17/2024	6.625	174,821		65				257,000	03/25/2024
100152305	CF	SAINT AUGUSTINE	FL		05/17/2024	5.500	193,259		328				340,000	03/25/2024
100152306	CF	JACKSONVILLE	FL		05/17/2024	6.500	227,656		175				309,000	03/22/2024
100152307	CF	DALLAS	NC		05/17/2024	5.750	87,534		540				344,000	03/25/2024
100152308	CF	WESLEY CHAPEL	FL		05/17/2024	7.625	314,479		(156)				476,000	03/22/2024
100152309	CF	SEGUIN	TX		05/17/2024	5.500	188,093		305				275,000	03/25/2024
100152310	CF	SANTAQUIN	UT		05/17/2024	5.375	207,384		350				355,000	03/21/2024
100152311	CF	FELTON	DE		05/17/2024	5.500	247,847		508				360,000	03/25/2024
100152312	CF	OCALA	FL		05/17/2024	5.500	175,790		346				262,000	03/25/2024
100152313	CF	CHARLOTTE	NC		05/17/2024	5.750	231,044		400				327,000	03/26/2024
100152314	CF	HENDERSON	NV		05/17/2024	8.125	342,026		(198)				460,000	03/22/2024
100152315	CF	TEMPLE	TX		05/17/2024	5.500	142,285		240				259,000	03/26/2024
100152316	CF	SPRING	TX		05/17/2024	6.125	37,612		279				242,000	03/25/2024
100152318	CF	FORT WORTH	TX		05/17/2024	5.750	257,246		369				378,000	03/21/2024
100152319	CF	BRYAN	TX		05/17/2024	5.750	200,549		359				276,900	03/26/2024
100152320	CF	ARGYLE	TX		05/17/2024	5.500	226,770		428				475,000	03/25/2024
100152321	CF	SHERRILLS FORD	NC		05/17/2024	6.500	253,578		170				369,000	03/26/2024
100152322	CF	SPRING	TX		05/17/2024	5.750	186,125		291				270,990	03/26/2024
100152323	CF	BRADENTON	FL		05/17/2024	8.125	337,618		(177)				462,000	03/27/2024
100152324	CF	LAS VEGAS	NV		05/17/2024	5.750	241,764		297				380,000	03/13/2024
100152325	CF	MYRTLE BEACH	SC		05/17/2024	7.625	239,675		(80)				325,000	03/27/2024
100152326	CF	FAYETTEVILLE	AR		05/17/2024	5.750	265,608		357				387,000	03/27/2024
100152327	CF	RIDGEFIELD	WA		05/17/2024	5.990	353,245		527				481,995	03/20/2024
100152328	CF	FORT WORTH	TX		05/17/2024	5.750	232,676		285				362,000	03/22/2024
100152329	CF	LATHROP	CA		05/17/2024	6.500	410,963		148				694,000	03/11/2024
100152330	CF	NEW BRAUNFELS	TX		05/17/2024	5.750	219,330		296				328,000	03/25/2024
100152331	CF	CHARLOTTE	NC		05/17/2024	8.125	279,995		(64)				359,000	03/28/2024
100152332	CF	FULSHEAR	TX		05/17/2024	5.500	181,041		301				325,000	03/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152333	CF	FULSHEAR	TX		05/17/2024	5.500	183,150		277				319,965	03/27/2024
100152334	CF	ARGYLE	TX		05/17/2024	5.750	289,676		383				460,000	03/25/2024
100152335	CF	SARATOGA SPRINGS	UT		05/17/2024	5.375	240,316		419				415,000	03/14/2024
100152336	CF	COLTEWAH	TN		05/17/2024	7.500	271,156		(104)				364,000	03/27/2024
100152337	CF	CORPUS CHRISTI	TX		05/17/2024	5.750	195,605		261				286,000	03/27/2024
100152338	CF	HOUSTON	TX		05/17/2024	6.125	237,794		311				325,000	03/25/2024
100152339	CF	OKLAHOMA CITY	OK		05/17/2024	5.750	204,825		263				295,000	03/27/2024
100152340	CF	SPRING	TX		05/17/2024	5.750	180,924		285				293,000	03/28/2024
100152341	CF	RIDGEFIELD	WA		05/17/2024	5.500	343,796		595				507,000	03/18/2024
100152342	CF	FORT WORTH	TX		05/17/2024	5.500	245,499		503				348,000	03/26/2024
100152343	CF	FORT WORTH	TX		05/17/2024	5.750	249,021		424				345,000	03/28/2024
100152344	CF	COLTEWAH	TN		05/17/2024	5.500	383,723		635				565,000	03/28/2024
100152345	CF	LURAY	VA		05/17/2024	6.125	166,642		147				253,000	03/28/2024
100152346	CF	DELAWARE	OH		05/17/2024	5.250	270,567		636				428,000	03/27/2024
100152347	CF	PARRISH	FL		05/17/2024	5.750	139,445		260	(9)			385,000	03/28/2024
100152348	CF	SAN MARCOS	TX		05/17/2024	5.990	238,566		234				340,000	03/28/2024
100152349	CF	COACHELLA	CA		05/17/2024	5.375	340,539		594				565,000	03/22/2024
100152350	CF	ROSEVILLE	CA		05/17/2024	5.750	312,241		420				452,000	03/20/2024
100152352	CF	MERCED	CA		05/17/2024	5.750	321,247		432				464,000	03/19/2024
100152353	CF	BAKERSFIELD	CA		05/17/2024	5.750	304,519		409				439,000	03/20/2024
100152354	CF	FORT WORTH	TX		05/17/2024	5.750	279,205		527				391,000	03/27/2024
100152355	CF	BOTHELL	WA		05/17/2024	5.750	869,334		1,376				1,266,000	03/28/2024
100152356	CF	WINCHESTER	CA		05/17/2024	5.500	334,283		541				620,000	03/21/2024
100152358	CF	COLLEGE STATION	TX		05/17/2024	5.750	228,387		297				333,500	03/27/2024
100152359	CF	DURHAM	NC		05/17/2024	5.750	235,924		331				376,000	03/22/2024
100152360	CF	WINFIELD	IN		05/17/2024	4.990	239,546		612				375,000	03/27/2024
100152361	CF	SAN MARCOS	TX		05/17/2024	5.375	239,284		462				355,000	03/29/2024
100152362	CF	ROUND ROCK	TX		05/17/2024	7.625	301,355		(89)				405,000	03/27/2024
100152363	CF	MERCED	CA		05/17/2024	7.625	383,182		(49)				484,000	03/22/2024
100152364	CF	PARKER	CO		05/17/2024	5.000	411,591		941				670,000	03/18/2024
100152365	CF	KNOXVILLE	TN		05/17/2024	7.125	246,675		(15)				402,000	03/28/2024
100152366	CF	CASA GRANDE	AZ		05/17/2024	7.125	244,049		(11)				330,000	03/26/2024
100152367	CF	ORANGE BEACH	AL		05/17/2024	5.625	532,592		915				850,000	03/28/2024
100152368	CF	CLOVIS	CA		05/17/2024	7.625	304,111		(39)				383,000	04/01/2024
100152369	CF	CAPE CORAL	FL		05/17/2024	5.990	241,669		379				340,000	03/22/2024
100152370	CF	DURHAM	NC		05/17/2024	6.375	277,321		307				382,000	03/28/2024
100152371	CF	VINELAND	NJ		05/17/2024	7.125	209,486		(30)				285,000	03/28/2024
100152372	CF	MECHANICSBURG	PA		05/17/2024	7.625	47,213		(126)				350,000	04/04/2024
100152373	CF	N LAS VEGAS	NV		05/17/2024	7.625	295,596		(153)				418,000	04/01/2024
100152374	CF	CLERMONT	FL		05/17/2024	7.625	398,947		(162)				552,000	03/25/2024
100152375	CF	MARICOPA	AZ		05/17/2024	7.125	224,194		19				305,000	03/19/2024
100152376	CF	TRINIDAD	TX		05/17/2024	7.625	370,707		(30)				470,000	03/12/2024
100152377	CF	RALEIGH	NC		05/17/2024	7.125	254,288		15				345,500	03/25/2024
100152379	CF	BENTONVILLE	AR		05/17/2024	7.500	327,700		(125)				435,000	04/01/2024
100152380	CF	STOCKTON	CA		05/17/2024	7.490	408,989		(124)				550,000	04/02/2024
100152381	CF	MOUNT JULIET	TN		05/17/2024	7.125	279,009		(1)				378,000	03/19/2024
100152382	CF	FAIRFAX	VA		05/17/2024	7.500	377,533		(107)				540,000	03/29/2024
100152384	CF	HAVERTOWN	PA		05/17/2024	6.624	290,923		89				405,000	04/04/2024
100152385	CF	MILWAUKEE	WI		05/17/2024	7.500	229,852		(23)				295,000	04/03/2024
100152386	CF	COTUIT	MA		05/17/2024	6.875	661,317		64				900,000	04/01/2024
100152387	CF	POOLER	GA		05/17/2024	7.125	314,088		22				436,000	04/03/2024
100152388	CF	YUKON	OK		05/17/2024	8.125	556,441		(151)				705,000	03/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152389	CF	LYNCHBURG	VA		05/17/2024	7.125	170,551		(17)				230,000	03/29/2024
100152394	CF	PHILADELPHIA	PA		05/17/2024	7.125	270,462		(54)				390,000	04/05/2024
100152396	CF	LITTLETON	CO		05/17/2024	7.625	347,181		(155)				460,000	03/19/2024
100152397	CF	PHOENIX	AZ		05/17/2024	6.625	256,076		79				355,000	04/01/2024
100152398	CF	LAS VEGAS	NV		05/17/2024	7.500	396,052		(132)				530,000	03/21/2024
100152399	CF	ZEBULON	NC		05/17/2024	5.990	250,170		245				358,000	03/22/2024
100152400	CF	OAK ISLAND	NC		05/17/2024	7.500	414,397		(27)				530,000	03/11/2024
100152401	CF	KATY	TX		05/17/2024	7.500	255,479		11				352,000	04/01/2024
100152402	CF	FRESNO	CA		05/17/2024	8.125	324,140		(109)				430,000	04/04/2024
100152404	CF	KNOXVILLE	TN		05/17/2024	7.500	315,652		(3)				402,000	04/01/2024
100152406	CF	MIDLOTHIAN	VA		05/17/2024	7.625	252,123		(136)				445,000	04/02/2024
100152407	CF	ORLANDO	FL		05/17/2024	6.990	380,247		234				500,000	03/28/2024
100152408	CF	PORT RICHEY	FL		05/17/2024	7.625	268,463		(126)				385,000	04/05/2024
100152410	CF	VAN ALSTYNE	TX		05/17/2024	6.625	240,789		85				357,000	03/29/2024
100152411	CF	FERRIS	TX		05/17/2024	6.990	249,934		(3)				339,000	03/29/2024
100152412	CF	NORFOLK	VA		05/17/2024	7.500	224,025		(113)				334,000	04/04/2024
100152414	CF	FUQUAY-VARINA	NC		05/17/2024	7.125	284,247		(16)				390,000	04/03/2024
100152415	CF	CARROLLTON	TX		05/17/2024	6.875	252,728		42				361,000	04/02/2024
100152416	CF	SADDLE BROOK	NJ		05/17/2024	7.500	679,600		(209)				915,000	04/08/2024
100152417	CF	THE VILLAGES	FL		05/17/2024	7.875	251,179		(97)				350,000	04/04/2024
100152418	CF	NORTH MYRTLE BEACH	SC		05/17/2024	7.490	244,328		(83)				330,000	04/05/2024
100152420	CF	FERNLEY	NV		05/17/2024	7.625	243,555		(40)				342,000	04/02/2024
100152421	CF	LAND O LAKES	FL		05/17/2024	5.750	212,540		365				305,000	04/03/2024
100152422	CF	SHERMAN	TX		05/17/2024	7.375	275,424		(112)				400,000	03/29/2024
100152423	CF	KYLE	TX		05/17/2024	7.500	241,971		(95)				350,000	04/01/2024
100152424	CF	CAPE CORAL	FL		05/17/2024	7.625	442,152		(176)				795,000	04/04/2024
100152425	CF	NEWPORT	NC		05/17/2024	7.500	184,301		(76)				245,000	03/14/2024
100152427	CF	CYPRESS	TX		05/17/2024	7.625	240,251		8				306,000	04/03/2024
100152429	CF	MERIDIANVILLE	AL		05/17/2024	7.500	317,511		(152)				455,000	03/13/2024
100152430	CF	WASHINGTON	DC		05/17/2024	7.625	682,599		(336)				970,000	03/29/2024
100152431	CF	ANAHEIM	CA		05/17/2024	7.125	755,475		(26)				1,100,000	03/11/2024
100152432	CF	PUYALLUP	WA		05/17/2024	6.990	372,787		(14)				515,000	04/02/2024
100152433	CF	CAPE MAY COURT HOUSE	NJ		05/17/2024	7.125	222,187		(18)				333,000	04/02/2024
100152434	CF	FORT PIERCE	FL		05/17/2024	7.625	320,612		20				410,000	03/28/2024
100152435	CF	STAFFORD	VA		05/17/2024	7.375	280,110		(9)				360,000	04/02/2024
100152436	CF	MCKINNEY	TX		05/17/2024	6.875	260,352		26				389,000	03/27/2024
100152437	CF	RENTON	WA		05/17/2024	7.500	376,156		(140)				610,000	04/05/2024
100152438	CF	ORLANDO	FL		05/17/2024	6.375	219,497		120				330,000	04/05/2024
100152439	CF	EDINBURG	TX		05/17/2024	7.375	191,837		34				280,000	02/23/2024
100152440	CF	GILROY	CA		05/17/2024	6.990	735,398		(32)				1,065,000	04/03/2024
100152441	CF	RANDLE	WA		05/17/2024	6.875	377,737		51				517,000	03/28/2024
100152442	CF	HYATTSVILLE	MD		05/17/2024	6.624	251,295		61				425,000	04/04/2024
100152443	CF	EVERETT	WA		05/17/2024	7.125	458,978		(31)				620,000	03/27/2024
100152444	CF	CADDO MILLS	TX		05/17/2024	6.625	190,301		61				270,000	03/28/2024
100152445	CF	LAS VEGAS	NV		05/17/2024	7.625	300,058		(42)				390,000	03/27/2024
100152446	CF	ARLINGTON	WA		05/17/2024	7.125	384,569		(57)				623,000	04/02/2024
100152447	CF	VIRGINIA BEACH	VA		05/17/2024	7.500	406,853		(80)				545,000	04/04/2024
100152449	CF	POWDERLY	TX		05/17/2024	7.625	347,783		(55)				485,000	03/08/2024
100152450	CF	CHARLESTON	SC		05/17/2024	5.875	194,179		226				320,000	04/05/2024
100152452		WEST BLOOMFIELD	MI		05/17/2024	7.625	225,696		(5)				315,000	03/19/2024
100152453	CF	LOS ANGELES	CA		05/17/2024	7.000	324,908		(1)				590,000	04/06/2024
100152454	CF	GAINESVILLE	FL		05/17/2024	7.125	263,176		(21)				360,000	04/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152455	CF	HARRISON	TN		05/17/2024	6.500	205,418		99				285,000	03/30/2024
100152457	CF	SHEPHERD	TX		05/16/2024	7.990	384,706		(293)				525,000	03/08/2024
100152458	CF	SPRING HOPE	NC		05/16/2024	8.500	289,541		(253)				360,000	03/11/2024
100152459	CF	INDIO	CA		05/16/2024	7.875	330,104		(298)				527,000	02/29/2024
100152460	CF	NAPLES	FL		05/16/2024	8.375	606,416		(429)				802,000	02/28/2024
100152461	CF	HAMILTON	NJ		05/16/2024	9.875	344,281		(158)				375,000	03/01/2024
100152462	CF	BEAVERTON	OR		05/16/2024	9.990	382,786		(273)				479,000	02/07/2024
100152463		CLAYMONT	DE		05/16/2024	7.750	237,240		(29)				300,000	04/19/2024
100152465	CF	WHITEHALL	MI		05/16/2024	7.875	285,792		(117)				360,000	02/09/2024
100152470		GLENDALE	AZ		05/16/2024	10.875	211,045		(255)				410,000	01/31/2024
100152471		HOUSTON	TX		05/16/2024	8.250	175,350		(254)				550,000	02/23/2024
100152473	CF	CHATTANOOGA	TN		05/16/2024	9.500	184,207		(349)				350,000	01/26/2024
100152475	CF	NASHVILLE	TN		05/16/2024	8.750	1,013,447		(44)				1,275,000	02/16/2024
100152476	CF	VISALIA	CA		05/16/2024	8.990	209,629		(147)				313,000	04/04/2024
100152477	CF	ROUND ROCK	TX		05/16/2024	9.875	162,457		(392)				319,000	12/29/2023
100152478		WEST PALM BEACH	FL		05/16/2024	8.125	131,210		(60)				180,000	03/08/2024
100152479	CF	GRAND RAPIDS	MI		05/16/2024	7.625	378,064		(165)				507,000	04/12/2024
100152480	CF	LAKEWOOD RANCH	FL		05/16/2024	8.990	254,992		(320)				302,000	04/16/2024
100152481	CF	BOCA RATON	FL		05/16/2024	7.875	206,464		(185)				338,000	02/05/2024
100152483	CF	MIAMI	FL		05/16/2024	8.250	370,008		(350)				475,000	04/04/2024
100152485	CF	TRACY	CA		05/16/2024	7.875	1,150,326		(293)				1,400,000	04/19/2024
100152486	CF	NASHVILLE	TN		05/16/2024	7.490	258,031		(75)				344,000	04/09/2024
100152487	CF	BELTSVILLE	MD		05/16/2024	8.990	164,668		(43)				325,000	03/25/2024
100152488	CF	VICTORVILLE	CA		05/16/2024	8.250	398,968		(63)				507,900	02/22/2024
100152489	CF	SPRING	TX		05/16/2024	9.990	273,520		(254)				325,000	04/15/2024
100152490		PHENIX CITY	AL		05/16/2024	7.500	88,677		9				120,000	04/22/2024
100152492		COLUMBIA	SC		05/16/2024	8.500	107,710		(92)				130,000	04/11/2024
100152493		GARLAND	TX		05/16/2024	7.500	180,808		(21)				275,000	04/16/2024
100152494	CF	SAN BERNARDINO	CA		05/16/2024	9.990	404,674		(262)				560,000	02/21/2024
100152495		HOUSTON	TX		05/16/2024	8.250	107,761		(184)				175,000	03/28/2024
100152496	CF	DURHAM	NC		05/16/2024	9.625	252,357		(156)				316,000	03/22/2024
100152497	CF	CLAYTON	GA		05/16/2024	8.250	301,745		(130)				382,000	02/29/2024
100152500	CF	ESTERO	FL		05/17/2024	7.625	517,432		71				700,000	03/27/2024
100152501	CF	EDMOND	OK		05/17/2024	7.625	291,515		12				386,000	03/01/2024
100152503	CF	KANSAS CITY	MO		05/17/2024	7.625	365,327		(71)				499,000	02/26/2024
100152504	CF	WAUKEE	IA		05/17/2024	6.990	198,519		14				270,000	03/08/2024
100152505	CF	ROYSE CITY	TX		05/17/2024	7.990	222,450		(55)				297,000	03/18/2024
100152506	CF	HAMPTON	GA		05/17/2024	6.500	195,062		99				338,000	03/08/2024
100152509	CF	SMITHFIELD	RI		05/17/2024	7.625	349,878		(57)				490,000	02/28/2024
100152511	CF	WALDORF	MD		05/17/2024	7.500	242,824		4				330,000	03/26/2024
100152512	CF	THE VILLAGES	FL		05/17/2024	7.625	256,183		20				345,000	03/27/2024
100152513	CF	RIVERSIDE	CA		05/17/2024	7.375	381,775		(53)				515,000	01/18/2024
100152514	CF	GROVETOWN	GA		05/17/2024	7.500	211,152		(91)				299,500	03/15/2024
100152516	CF	MIAMI	FL		05/17/2024	6.625	459,278		217				767,000	01/23/2024
100152517	CF	LAS VEGAS	NV		05/17/2024	7.000	227,247		(1)				330,000	03/01/2024
100152518	CF	FEDERAL WAY	WA		05/17/2024	7.500	406,216		(131)				580,000	03/12/2024
100152519	CF	PORTSMOUTH	VA		05/17/2024	7.500	224,926		(72)				300,000	03/07/2024
100152520	CF	KENNESAW	GA		05/17/2024	7.125	389,383		23				533,000	02/16/2024
100152521	CF	BELVIDERE	IL		05/17/2024	7.375	235,294		(48)				316,000	03/21/2024
100152522	CF	GREENSBORO	NC		05/17/2024	7.000	231,269		18				325,000	02/29/2024
100152523	CF	BALTIMORE	MD		05/17/2024	7.625	230,004		(88)				310,000	03/15/2024
100152524	CF	CAPE CORAL	FL		05/17/2024	6.990	274,542		44				375,000	03/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152525	CF	DALLAS	TX		05/17/2024	6.000	323,919		340				640,000	03/14/2024
100152526	CF	FOXBOROUGH	MA		05/17/2024	7.375	202,505		(56)				315,000	03/21/2024
100152527	CF	CADDO MILLS	TX		05/17/2024	7.000	203,442		(7)				305,000	03/27/2024
100152528	CF	EDGEWOOD	MD		05/17/2024	7.625	216,880		(93)				292,000	03/25/2024
100152530	CF	CHULA VISTA	CA		05/17/2024	6.250	371,963		317				660,000	02/08/2024
100152531	CF	MC KINNEY	TX		05/17/2024	7.375	573,835		(87)				772,076	02/29/2024
100152532	CF	ALPHARETTA	GA		05/17/2024	7.625	393,486		(99)				550,000	03/29/2024
100152533	CF	ARLINGTON	TX		05/17/2024	7.125	287,162		161				400,000	02/16/2024
100152535	CF	ESSEX	MD		05/17/2024	7.990	243,874		(132)				350,000	02/20/2024
100152536	CF	RINCON	GA		05/17/2024	7.875	239,699		(113)				320,000	02/20/2024
100152537	CF	ROUND ROCK	TX		05/17/2024	5.990	317,514		370				467,000	01/29/2024
100152538	CF	MIDLOTHIAN	VA		05/17/2024	7.625	225,746		(71)				305,000	03/21/2024
100152539	CF	HAMILTON TOWNSHIP	NJ		05/17/2024	8.125	239,469		(140)				320,000	02/26/2024
100152540	CF	MIAMI	FL		05/17/2024	7.990	469,725		(72)				633,000	03/28/2024
100152541	CF	LOWA CITY	IA		05/17/2024	7.625	208,538		(21)				270,000	04/02/2024
100152543	CF	PHILADELPHIA	PA		05/17/2024	7.125	205,143		(11)				295,000	03/29/2024
100152544	CF	CORCORAN	MN		05/17/2024	5.875	263,981		363				385,000	02/28/2024
100152545		MCKINNEY	TX		05/17/2024	7.990	387,490		(234)				669,000	03/01/2024
100152546	CF	BATON ROUGE	LA		05/17/2024	7.990	289,054		10				370,000	03/28/2024
100152547	CF	HOPEWELL TOWNSHIP	NJ		05/17/2024	5.375	368,838		793				565,000	02/27/2024
100152548	CF	HUTTO	TX		05/17/2024	6.375	229,923		153				330,000	02/27/2024
100152549		MOKENA	IL		05/17/2024	7.625	155		1				245,000	03/29/2024
100152550		RALEIGH	NC		05/17/2024	7.625	164		(3)				300,000	04/03/2024
100152551	CF	DALLAS	GA		05/17/2024	5.875	281,158		368				410,000	02/26/2024
100152552	CF	DURHAM	NC		05/17/2024	7.125	211,298		11				288,000	03/28/2024
100152553	CF	SPRING HILL	TN		05/17/2024	6.990	221,847		(3)				345,000	03/28/2024
100152554		WEST BERLIN	NJ		05/17/2024	7.625	239,645		11				326,000	03/15/2024
100152555	CF	SPRING	TX		05/17/2024	7.000	238,298		13				326,000	04/04/2024
100152556		LEXINGTON	SC		05/17/2024	7.625	161		(4)				298,000	03/27/2024
100152557	CF	FORT WORTH	TX		05/17/2024	7.500	213,782		(71)				302,000	03/14/2024
100152558	CF	COLUMBUS	NC		05/17/2024	7.000	198,295		11				297,000	03/01/2024
100152559	CF	ATLANTA	GA		05/17/2024	7.990	251,354		(139)				332,000	03/27/2024
100152560	CF	MESQUITE	TX		05/17/2024	7.000	233,588		26				318,000	04/03/2024
100152561	CF	HIALEAH	FL		05/17/2024	7.500	213,170		(105)				340,000	03/05/2024
100152562	CF	ST AUGUSTINE	FL		05/17/2024	7.500	247,895		(67)				350,000	03/29/2024
100152563	CF	PLANO	TX		05/17/2024	7.125	389,877		11				532,000	04/05/2024
100152564	CF	FRIDLEY	MN		05/17/2024	7.625	172,967		(25)				300,000	03/07/2024
100152565	CF	RICHMOND	TX		05/17/2024	7.500	215,048		(82)				290,000	03/27/2024
100152566	CF	CHICAGO	IL		05/17/2024	6.990	283,932		22				415,000	03/07/2024
100152567	CF	LAKEWOOD	CO		05/17/2024	7.125	195,326						270,000	03/27/2024
100152568	CF	HAGERSTOWN	MD		05/17/2024	7.375	215,660		(32)				300,000	03/05/2024
100152570	CF	FATE	TX		05/17/2024	6.875	234,665		19				345,000	04/05/2024
100152571	CF	FRISCO	TX		05/17/2024	7.000	347,349		52				531,000	04/03/2024
100152573		DENTON	TX		05/17/2024	7.625	205,069		4				257,000	03/22/2024
100152574	CF	SISTERS	OR		05/17/2024	7.375	662,544		43				915,000	03/15/2024
100152575	CF	KATY	TX		05/17/2024	6.625	195,116		79				289,000	03/06/2024
100152576		OCEAN ISLE BEACH	NC		05/17/2024	7.990	567,612		179				660,000	03/14/2024
100152577	CF	AUSTIN	TX		05/17/2024	7.500	319,281		(1)				463,000	03/12/2024
100152578	CF	RIDLEY PARK	PA		05/17/2024	7.490	204,260		(90)				290,000	03/14/2024
100152579	CF	GLENSIDE	PA		05/17/2024	7.625	273,161		(49)				400,000	03/13/2024
100152580	CF	WEST PALM BEACH	FL		05/17/2024	7.990	449,415		(119)				610,000	03/15/2024
100152581	CF	MENIFEE	CA		05/17/2024	5.750	395,797		548				678,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152582	CF	CHARLESTON	SC		05/17/2024	7.625	213,924		(88)				285,000	03/15/2024
100152583	CF	LOUISVILLE	KY		05/17/2024	7.490	223,267		(33)				300,000	03/14/2024
100152584		VICTORVILLE	CA		05/17/2024	6.875	418,052		318				490,000	03/14/2024
100152585	CF	DUCK KEY	FL		05/17/2024	7.625	542,602		182				700,000	03/14/2024
100152586	CF	KILLEEN	TX		05/17/2024	6.875	225,127		43				335,000	03/20/2024
100152587		CUMMING	GA		05/17/2024	7.500	170,365		299				475,000	02/23/2024
100152588		BROKEN BOW	OK		05/17/2024	7.125	569,097		308				701,000	03/02/2024
100152589	CF	ORLANDO	FL		05/17/2024	7.625	631,849		(151)				854,000	03/20/2024
100152590	CF	HOUSTON	TX		05/17/2024	7.125	232,217		13				436,000	03/21/2024
100152592	CF	OCALA	FL		05/17/2024	6.875	210,433		113				282,000	03/15/2024
100152593	CF	KATY	TX		05/17/2024	6.990	170,395		16				296,000	03/22/2024
100152594	CF	HOUSTON	TX		05/17/2024	7.000	219,303		27				310,000	03/11/2024
100152596	CF	EL MIRAGE	AZ		05/17/2024	6.990	408,003		35				670,000	03/15/2024
100152597	CF	UNION CITY	CA		05/17/2024	7.125	670,966		9				1,100,000	02/22/2024
100152599		MAYFIELD	PA		05/17/2024	7.625	204,598		12				260,000	03/15/2024
100152600	CF	SUMTER	SC		05/17/2024	7.125	207,013		(9)				312,000	03/21/2024
100152601	CF	MORENO VALLEY	CA		05/17/2024	7.500	568,890		(143)				835,000	03/25/2024
100152602	CF	PANAMA CITY BEACH	FL		05/17/2024	6.875	204,607		40				290,000	03/22/2024
100152603	CF	WEST PALM BEACH	FL		05/17/2024	6.625	388,803		144				580,000	03/12/2024
100152604	CF	GALVESTON	TX		05/17/2024	7.625	522,314		(102)				700,000	03/20/2024
100152605	CF	HERNANDO BEACH	FL		05/17/2024	7.125	306,721		58				420,000	03/12/2024
100152606	CF	HOUSTON	TX		05/17/2024	7.625	114,122		(42)				285,000	03/22/2024
100152607	CF	SARGENT	TX		05/17/2024	7.625	225,805		(84)				300,000	03/19/2024
100152608	CF	LEHIGH ACRES	FL		05/17/2024	7.125	356,635		26				486,000	03/20/2024
100152609	CF	ZION	IL		05/17/2024	7.625	224,931		(79)				300,000	03/01/2024
100152610	CF	HANFORD	CA		05/17/2024	7.625	227,033		(110)				325,000	03/21/2024
100152611	CF	EL MIRAGE	AZ		05/17/2024	7.125	419,202		44				670,000	03/15/2024
100152613	CF	PENSACOLA	FL		05/17/2024	7.625	244,849		(49)				375,000	02/26/2024
100152615	CF	WILMINGTON	NC		05/17/2024	7.625	215,279		(40)				333,000	03/20/2024
100152616	CF	PLAINFIELD	IL		05/17/2024	7.625	205,383		(8)				261,000	03/21/2024
100152617	CF	HOUSTON	TX		05/17/2024	7.125	275,870		18				375,000	03/22/2024
100152618	CF	LAKE WORTH	FL		05/17/2024	5.250	311,330		652				521,000	03/15/2024
100152619	CF	HARTFORD	CT		05/17/2024	7.500	281,346		(20)				390,000	03/01/2024
100152620	CF	SAN JACINTO	CA		05/17/2024	7.375	569,237		(13)				770,000	03/20/2024
100152621	CF	KISSIMMEE	FL		05/17/2024	6.990	377,709		46				520,000	03/14/2024
100152622	CF	BAY CITY	TX		05/17/2024	7.125	212,120		31				290,000	02/16/2024
100152623	CF	HOMELAND	CA		05/17/2024	6.375	349,496		214				578,000	03/04/2024
100152624	CF	MANSFIELD	TX		05/17/2024	7.250	284,699		5				386,000	03/21/2024
100152626	CF	AUSTIN	TX		05/17/2024	7.490	292,580		(100)				427,000	03/21/2024
100152627	CF	RICHMOND HILL	GA		05/17/2024	6.990	212,535		14				295,000	03/26/2024
100152628	CF	ACWORTH	GA		05/17/2024	7.000	243,584		6				465,000	03/20/2024
100152629	CF	UNIONVILLE	CT		05/17/2024	6.990	392,844		101				540,000	02/21/2024
100152630	CF	N MYRTLE BEACH	SC		05/17/2024	7.490	210,293		(71)				285,000	03/14/2024
100152631	CF	GREEN COVE SPRINGS	FL		05/17/2024	6.990	392,927		10				648,000	03/26/2024
100152632	CF	WEST PALM BEACH	FL		05/17/2024	6.875	323,009		83				515,000	03/25/2024
100152633	CF	BALA CYNWYD	PA		05/17/2024	7.625	260,386		(82)				360,000	03/22/2024
100152634	CF	ARTESIA	NM		05/17/2024	7.625	248,215		2				315,000	03/12/2024
100152635	CF	NEWARK	DE		05/17/2024	7.125	248,935		(26)				360,000	03/18/2024
100152636	CF	ANNA	TX		05/17/2024	6.875	308,768		68				433,000	03/18/2024
100152638	CF	AUBURN	GA		05/17/2024	5.750	232,935		317				384,000	03/29/2024
100152639	CF	CELINA	TX		05/17/2024	6.625	173,992		181				488,000	03/15/2024
100152640	CF	HOUSTON	TX		05/17/2024	7.125	234,216		(14)				343,000	03/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152642	CF	VAN ALSTYNE	TX		05/17/2024	6.875	233,258		71				361,660	03/08/2024
100152643	CF	ATOKA	OK		05/17/2024	6.875	391,638		109				548,000	03/22/2024
100152644	CF	MONCKS CORNER	SC		05/17/2024	7.625	262,817		(14)				380,000	03/22/2024
100152645	CF	NORTHLAKE	TX		05/17/2024	7.000	282,004		1				410,000	03/18/2024
100152646	CF	TEMPE	AZ		05/17/2024	6.750	393,981		167				563,000	03/12/2024
100152647	CF	PRINCETON	TX		05/17/2024	6.875	255,696		25				375,000	03/01/2024
100152648	CF	MECHANICSBURG	PA		05/17/2024	6.875	268,618		59				370,000	03/07/2024
100152649	CF	KILA	MT		05/17/2024	6.500	602,451		296				995,000	03/19/2024
100152650	CF	PORT CHARLOTTE	FL		05/17/2024	6.875	249,941		27				370,000	03/11/2024
100152651	CF	IDAHO FALLS	ID		05/17/2024	7.625	303,713		(91)				405,000	03/28/2024
100152652	CF	OVERLAND PARK	KS		05/17/2024	7.125	247,671		108				327,000	03/20/2024
100152653	CF	HOUSTON	TX		05/17/2024	7.125	316,490		34				495,000	03/04/2024
100152654	CF	GEORGETOWN	TX		05/17/2024	7.625	471,451		(107)				640,000	03/25/2024
100152656	CF	SHAWNEE	KS		05/17/2024	7.125	34,079		11				285,000	03/27/2024
100152658	CF	HAMPTON	VA		05/17/2024	7.500	223,847		(77)				331,000	03/27/2024
100152659	CF	DOWNINGTOWN	PA		05/17/2024	6.990	392,908		11				700,000	03/28/2024
100152660	CF	MIDWAY CITY	CA		05/17/2024	7.125	1,446,758		(9)				2,450,000	03/27/2024
100152661	CF	KNOXVILLE	TN		05/17/2024	7.375	223,415		(59)				315,000	04/09/2024
100152662	CF	SEWICKLEY	PA		05/17/2024	7.625	410,739		(87)				550,000	03/22/2024
100152663	CF	AUSTIN	TX		05/17/2024	7.125	437,520		88				599,000	03/27/2024
100152664	CF	BREMERTON	WA		05/17/2024	7.500	261,482		(61)				350,000	03/22/2024
100152666		MAGNOLIA	TX		05/17/2024	7.625	235,667		22				300,000	03/28/2024
100152667	CF	AUSTIN	TX		05/17/2024	7.125	260,913		53				365,000	03/28/2024
100152668	CF	SAINT PETERSBURG	FL		05/17/2024	7.500	261,126		(53)				355,000	03/13/2024
100152669	CF	LEHI	UT		05/17/2024	7.125	447,442		4				650,000	03/26/2024
100152670	CF	EAGLEVILLE	PA		05/17/2024	7.125	274,227		9				410,000	03/28/2024
100152671	CF	FOREST HILL	TX		05/17/2024	6.125	624,213		597				948,000	03/22/2024
100152673	CF	BERKELEY	IL		05/17/2024	7.625	219,075		(83)				291,000	03/29/2024
100152676	CF	SANFORD	FL		05/17/2024	7.250	267,614		(35)				395,000	03/13/2024
100152677	CF	MCKINNEY	TX		05/17/2024	7.125	250,097		25				376,000	03/28/2024
100152678	CF	TAMPA	FL		05/17/2024	7.625	225,217		(78)				300,000	03/25/2024
100152679	CF	NEW MARKET	AL		05/17/2024	7.625	213,046		(97)				300,000	03/22/2024
100152680	CF	PALM HARBOR	FL		05/17/2024	7.625	209,820		(22)				268,000	03/29/2024
100152681	CF	MECHANICSBURG	PA		05/17/2024	6.750	161,765		196				369,000	03/28/2024
100152682	CF	NORFOLK	VA		05/17/2024	7.500	218,956		(34)				295,000	03/29/2024
100152683	CF	TAMPA	FL		05/17/2024	7.125	136,837		38				295,000	03/27/2024
100152684	CF	SEBASTIAN	FL		05/17/2024	7.125	350,382		45				480,000	03/28/2024
100152685	CF	DAVENPORT	FL		05/17/2024	7.990	325,366		(69)				435,000	03/26/2024
100152686	CF	NORTH MYRTLE BEACH	SC		05/17/2024	7.625	236,613		(21)				319,000	03/12/2024
100152687	CF	LAS VEGAS	NV		05/17/2024	6.990	309,181		13				475,000	03/26/2024
100152688	CF	CLEARWATER	FL		05/17/2024	7.625	261,981		(7)				354,000	03/27/2024
100152689	CF	CORAOPOLIS	PA		05/17/2024	6.500	204,006		98				283,000	03/22/2024
100152690	CF	HIALEAH	FL		05/17/2024	7.625	205,973		(94)				305,000	03/20/2024
100152691	CF	POCATELLO	ID		05/17/2024	7.625	257,252		28				375,000	03/28/2024
100152693	CF	LONGMONT	CO		05/17/2024	7.625	418,576		(97)				580,000	03/29/2024
100152694	CF	ELK RIDGE	UT		05/17/2024	7.500	509,166		(106)				690,000	03/28/2024
100152695	CF	BIG PINE KEY	FL		05/17/2024	6.875	512,322		161				715,000	03/27/2024
100152696	CF	BRYAN	TX		05/17/2024	6.625	206,663		93				290,000	04/01/2024
100152697	CF	APPLE VALLEY	MN		05/17/2024	7.500	146,727		(138)				390,000	03/22/2024
100152698	CF	BAY MINETTE	AL		05/17/2024	5.500	195,718		371				289,000	03/12/2024
100152699	CF	CRANDALL	TX		05/17/2024	7.000	202,828		5				280,000	03/27/2024
100152700	CF	LEANDER	TX		05/17/2024	7.625	265,029		12				346,000	04/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152701	CF	ACWORTH	GA		05/17/2024	6.625	266,173		139				370,000	03/29/2024
100152703	CF	ERIE	CO		05/17/2024	5.500	358,550		669				532,000	03/19/2024
100152704	CF	SHERMAN	TX		05/17/2024	7.500	247,010		(57)				351,000	03/14/2024
100152705	CF	SOMERVILLE	NJ		05/17/2024	7.490	214,419		(6)				290,000	03/29/2024
100152706	CF	DURHAM	NC		05/17/2024	5.875	275,339		384				400,000	03/27/2024
100152707	CF	WENDELL	NC		05/17/2024	6.125	266,633		271				380,000	03/26/2024
100152708	CF	ZEBULON	NC		05/17/2024	6.375	244,622		193				349,000	03/25/2024
100152709	CF	AVONDALE	AZ		05/17/2024	5.990	285,759		302				437,000	03/19/2024
100152710	CF	WAKE FOREST	NC		05/17/2024	5.990	235,319		274				343,000	03/21/2024
100152711		ERIE	CO		05/17/2024	5.500	441,305		1,073				600,000	03/27/2024
100152712	CF	COCONUT CREEK	FL		05/17/2024	7.500	204,343		(88)				300,000	04/08/2024
100152713	CF	MORENO VALLEY	CA		05/17/2024	7.625	425,322		14				540,000	04/03/2024
100152715	CF	RANCHO CORDOVA	CA		05/17/2024	5.625	394,960		704				580,000	03/21/2024
100152716	CF	LITTLE ELM	TX		05/17/2024	7.000	443,816		55				615,000	04/02/2024
100152717	CF	TALLAHASSEE	FL		05/17/2024	6.500	164,448		129				324,000	03/27/2024
100152718	CF	PALM DESERT	CA		05/17/2024	5.990	401,169		557				613,000	03/21/2024
100152719	CF	AUBREY	TX		05/17/2024	7.375	280,853		(32)				390,000	03/28/2024
100152721	CF	JASPER	AL		05/17/2024	5.500	199,367		375				293,900	04/01/2024
100152722	CF	NORTH LITTLE ROCK	AR		05/17/2024	7.625	12,516		(162)				288,000	03/25/2024
100152723	CF	HAINES CITY	FL		05/17/2024	7.990	246,215		(70)				328,000	03/28/2024
100152724	CF	FORNEY	TX		05/17/2024	6.625	221,946		89				310,000	03/27/2024
100152725	CF	PORT SAINT LUCIE	FL		05/22/2024	7.499	332,586		(166)				570,000	04/25/2024
100152726	CF	HEMET	CA		05/22/2024	8.499	223,786		(263)				250,000	04/29/2024
100152727	CF	SAN JACINTO	CA		05/22/2024	8.499	237,508		(285)				265,000	04/29/2024
100152728	CF	HEMET	CA		05/22/2024	8.499	223,105		(267)				249,000	04/29/2024
100152729	CF	SAN JACINTO	CA		05/22/2024	8.499	215,501		(266)				240,000	04/29/2024
100152730	CF	HEMET	CA		05/22/2024	7.624	341,217		(291)				415,000	04/29/2024
100152731	CF	SAN JACINTO	CA		05/22/2024	7.624	192,854		(163)				250,000	04/29/2024
100152732	CF	ROYAL PALM BEACH	FL		05/22/2024	7.124	371,701		55				587,000	04/29/2024
100152733	CF	HEMET	CA		05/22/2024	8.499	223,970		(267)				250,000	04/29/2024
100152734	CF	HEMET	CA		05/22/2024	8.499	224,143		(270)				250,000	04/29/2024
100152736	CF	HEMET	CA		05/22/2024	8.499	224,071		(269)				250,000	04/29/2024
100152737	CF	HEMET	CA		05/22/2024	7.624	290,593		(252)				360,000	04/29/2024
100152738	CF	HEMET	CA		05/22/2024	8.499	224,086		(270)				250,000	04/29/2024
100152739	CF	HEMET	CA		05/22/2024	7.624	378,591		(322)				460,000	04/29/2024
100152740	CF	HEMET	CA		05/22/2024	7.624	206,245		(185)				250,000	04/29/2024
100152741	CF	FORT LAUDERDALE	FL		05/22/2024	8.999	996,873		(327)				1,119,000	04/29/2024
100152742	CF	ZEBULON	NC		05/22/2024	8.999	205,804		(139)				390,000	04/29/2024
100152743		PELZER	SC		05/22/2024	7.999	160,921		(64)				280,000	05/03/2024
100152744	CF	TOMS RIVER	NJ		05/22/2024	8.374	341,016		(247)				420,000	04/25/2024
100152745	CF	NAPLES	FL		05/22/2024	7.624	203,084		(168)				304,000	04/23/2024
100152746		ROCKLAND	MA		05/22/2024	7.499	351,636		47				490,000	04/24/2024
100152747	CF	JACKSON	GA		05/22/2024	7.499	321,908		(130)				537,000	04/25/2024
100152748	CF	NASHVILLE	TN		05/22/2024	7.249	212,093		(151)				320,000	04/30/2024
100152749	CF	LOMPOC	CA		05/22/2024	7.874	452,913		(270)				760,000	04/30/2024
100152750	CF	SAN DIEGO	CA		05/22/2024	7.750	747,706		(555)				1,995,000	04/25/2024
100152751	CF	HOT SPRINGS	NC		05/22/2024	8.749	314,349		(250)				380,000	04/25/2024
100152752	CF	MILFORD	MA		05/22/2024	9.374	417,711		(61)				580,000	04/25/2024
100152753		PORT RICHEY	FL		05/22/2024	8.249	241,789		(135)				346,000	05/02/2024
100152754	CF	ORLANDO	FL		05/22/2024	7.624	185,481		(234)				325,000	04/26/2024
100152755	CF	PHILADELPHIA	PA		05/22/2024	7.874	187,237		(58)				250,000	04/30/2024
100152756	CF	HOUSTON	TX		05/22/2024	7.874	735,705		(418)				925,000	04/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152757	CF	ST JOHNS	FL		05/22/2024	7.249	310,768		(132)				522,000	04/30/2024
100152758	CF	ORLANDO	FL		05/22/2024	8.499	324,199		(348)				447,000	05/02/2024
100152759	CF	MISSOURI CITY	TX		05/22/2024	8.624	740,772		(522)				930,000	04/23/2024
100152760	CF	EDGEWOOD	MD		05/22/2024	8.374	270,030		(207)				350,000	04/30/2024
100152761	CF	PIONEERTOWN	CA		05/22/2024	6.999	344,186		(48)				743,000	04/25/2024
100152763	CF	COATESVILLE	PA		05/22/2024	7.874	80,554		(70)				120,000	05/03/2024
100152764	CF	OAKLAND PARK	FL		05/22/2024	7.500	213,909		(141)				874,000	04/24/2024
100152766	CF	HOT SPRINGS	AR		05/22/2024	8.999	394,383		(224)				515,000	02/01/2024
100152767	CF	PITTSBURGH	PA		05/22/2024	8.749	89,731		(115)				147,000	04/22/2024
100152768	CF	FREEPORT	NY		05/22/2024	9.749	388,241		(342)				465,000	04/18/2024
100152769	CF	MIDDLETOWN	NJ		05/22/2024	8.125	3,972,559		(1,077)				6,600,000	04/10/2024
100152770	CF	PALMETTO	FL		05/22/2024	10.999	191,100		(659)				370,000	04/12/2024
100152771	CF	CASTAIC	CA		05/22/2024	8.499	213,619		(143)				445,000	04/16/2024
100152772		WHITTIER	CA		05/22/2024	8.124	527,728		(276)				900,000	03/28/2024
100152773	CF	INLET BEACH	FL		05/22/2024	7.999	1,601,725		(852)				2,125,000	04/16/2024
100152775	CF	MONROE	GA		05/22/2024	10.374	453,078		(216)				522,000	04/16/2024
100152776	CF	GLEN COVE	NY		05/22/2024	8.624	378,144		(618)				615,000	04/26/2024
100152778	CF	FORT MYERS	FL		05/22/2024	7.749	476,515		(176)				600,000	03/29/2024
100152779	CF	VENTURA	CA		05/22/2024	7.375	311,215		(30)				490,000	04/26/2024
100152780	CF	INGLEWOOD	CA		05/22/2024	8.375	620,835		(196)				890,000	05/01/2024
100152781	CF	CHATSWORTH	CA		05/22/2024	6.999	408,164		(119)				900,000	05/01/2024
100152782	CF	HESPERIA	CA		05/22/2024	7.999	451,316		(97)				577,000	04/23/2024
100152783	CF	SAUGUS	MA		05/22/2024	7.750	596,354		(86)				750,000	04/24/2024
100152784	CF	OAKLAND	CA		05/22/2024	6.999	744,650		(132)				1,300,000	04/30/2024
100152785	CF	LOMBARD	IL		05/22/2024	7.999	280,385		(75)				360,000	04/30/2024
100152787	CF	PALMETTO	FL		05/22/2024	7.499	270,215		(184)				436,000	04/30/2024
100152790	CF	BAKERSFIELD	CA		05/22/2024	8.625	195,137		(167)				370,000	04/30/2024
100152791		LANCASTER	CA		05/22/2024	9.625	262,097		(270)				315,000	04/24/2024
100152792	CF	OLYMPIA	WA		05/22/2024	6.999	375,616		(115)				645,000	05/01/2024
100152793	CF	MIRAMAR	FL		05/22/2024	9.125	1,016,607		(459)				1,115,000	04/26/2024
100152796	CF	LOS ANGELES	CA		05/22/2024	7.250	877,292		(213)				1,150,000	04/25/2024
100152797	CF	BRIDGEPORT	CT		05/22/2024	8.875	402,422		(112)				500,000	05/01/2024
100152799	CF	GARDEN GROVE	CA		05/22/2024	9.750	156,133		(49)				680,000	04/30/2024
100152800	CF	LOS ANGELES	CA		05/22/2024	7.875	1,299,646		(698)				1,600,000	04/24/2024
100152801	CF	STONE MOUNTAIN	GA		05/22/2024	9.499	193,688		(139)				220,000	05/02/2024
100152802	CF	KEIZER	OR		05/22/2024	7.999	280,151		(37)				355,000	05/02/2024
100152803	CF	FAYETTEVILLE	GA		05/22/2024	8.999	467,635		(590)				550,000	04/29/2024
100152804	CF	HOUSTON	TX		05/22/2024	8.625	261,698		(202)				317,000	04/30/2024
100152805	CF	LAS VEGAS	NV		05/22/2024	9.490	730,955		(443)				790,000	04/19/2024
100152806	CF	LAS VEGAS	NV		05/22/2024	7.999	193,334		(121)				237,000	04/29/2024
100152807	CF	SUN VALLEY	NV		05/22/2024	7.875	373,842		(46)				500,000	04/29/2024
100152808	CF	AURORA	IL		05/22/2024	8.999	176,399		(47)				210,000	04/30/2024
100152809	CF	MOUNT AIRY	MD		05/22/2024	8.499	590,427		(161)				840,000	05/06/2024
100152810	CF	WEST NEW YORK	NJ		05/22/2024	7.875	661,386		(598)				800,000	04/29/2024
100152813	CF	HOUSTON	TX		05/22/2024	8.750	179,342		(328)				205,000	05/02/2024
100152814	CF	PACOIMA	CA		05/22/2024	8.999	535,918		(377)				650,000	04/25/2024
100152815	CF	SNELLVILLE	GA		05/22/2024	10.625	293,937		(172)				334,000	05/01/2024
100152816	CF	MORENO VALLEY	CA		05/22/2024	9.875	499,811		(306)				606,000	04/17/2024
100152818	CF	NORTH CHESTERFIELD	VA		05/22/2024	9.625	228,038		(83)				267,000	04/26/2024
100152819	CF	CANTON	GA		05/22/2024	7.875	813,401		(884)				975,000	04/29/2024
100152821	CF	BOCA RATON	FL		05/22/2024	8.625	380,428		(338)				505,000	04/30/2024
100152822	CF	BRAZORIA	TX		05/22/2024	9.499	112,436		(79)				145,000	04/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152823	CF	CLACKAMAS	OR		05/22/2024	6.999	240,371		(87)				400,000	04/26/2024
100152824	CF	LANCASTER	CA		05/22/2024	9.875	454,565		(192)				525,000	04/22/2024
100152825	CF	CHICAGO	IL		05/22/2024	10.625	303,852		129				400,000	05/01/2024
100152826	CF	BAYTOWN	TX		05/22/2024	7.125	165,954		(16)				259,000	04/26/2024
100152827	CF	WORCESTER	MA		05/22/2024	7.625	259,106		208				378,000	05/03/2024
100152828	CF	BUCKEYE	AZ		05/22/2024	6.499	336,033		177				438,000	05/01/2024
100152829	CF	HIGHLANDS RANCH	CO		05/22/2024	8.375	715,996		19				950,000	04/26/2024
100152831	CF	MORENO VALLEY	CA		05/22/2024	7.999	581,256		(613)				700,000	04/24/2024
100152832	CF	ATLANTA	GA		05/22/2024	8.125	394,262		(115)				550,000	04/26/2024
100152833	CF	FORT MYERS	FL		05/22/2024	7.875	144,653		(244)				412,000	04/26/2024
100152835	CF	HOMESTEAD	FL		05/22/2024	6.875	335,292		(14)				850,000	04/26/2024
100152836	CF	BRIGHTON	CO		05/22/2024	9.875	791,214		(123)				942,000	04/26/2024
100152837	CF	MESQUITE	TX		05/22/2024	8.375	179,312		(248)				265,000	04/25/2024
100152838	CF	PERRIS	CA		05/22/2024	7.999	567,639		(343)				730,000	04/29/2024
100152839	CF	FORT WORTH	TX		05/22/2024	7.250	278,181		(129)				365,000	04/26/2024
100152840	CF	PALMDALE	CA		05/22/2024	9.999	379,343		(279)				405,000	05/03/2024
100152842	CF	SANTA PAULA	CA		05/22/2024	9.499	514,543		(313)				710,000	04/29/2024
100152843	CF	LAS VEGAS	NV		05/22/2024	8.375	784,869		(644)				950,000	04/18/2024
100152844	CF	NORTH RICHLAND HILLS	TX		05/22/2024	6.750	155,335		27				199,000	04/30/2024
100152845	CF	LAKE ELSINORE	CA		05/22/2024	8.125	269,987		(281)				580,000	04/24/2024
100152846	CF	VICTORVILLE	CA		05/22/2024	7.250	355,471		(98)				445,000	04/23/2024
100152847	CF	WINTER HAVEN	FL		05/22/2024	8.625	267,334		(274)				332,000	04/26/2024
100152848	CF	SPARKS	NV		05/22/2024	8.625	805,139		(306)				900,000	05/01/2024
100152850	CF	ARLINGTON	TN		05/22/2024	8.499	223,773		(117)				959,000	04/29/2024
100152851	CF	CLINTON	MD		05/22/2024	8.999	418,575		(119)				670,000	04/26/2024
100152852	CF	PETALUMA	CA		05/22/2024	7.999	503,056		8				730,000	04/29/2024
100152854	CF	LOS ANGELES	CA		05/22/2024	7.750	575,223		(136)				720,000	04/26/2024
100152855	CF	LA PUENTE	CA		05/22/2024	7.999	655,914		(314)				810,000	04/23/2024
100152856	CF	DOWNEY	CA		05/22/2024	8.375	500,245		(106)				1,305,000	05/01/2024
100152857	CF	TUCSON	AZ		05/22/2024	8.250	706,933		(262)				845,000	04/25/2024
100152858	CF	LIVONIA	MI		05/22/2024	7.625	252,363		(166)				325,000	05/02/2024
100152859	CF	FAYETTEVILLE	NC		05/22/2024	7.499	336,001		(189)				417,000	04/30/2024
100152862		DARLINGTON	MD		05/22/2024	7.375	161,408		(69)				500,000	04/26/2024
100152864		MISSOURI CITY	TX		05/22/2024	9.625	166,337		(316)				220,000	04/24/2024
100152865	CF	WINDSOR MILL	MD		05/22/2024	8.999	204,327		(112)				250,000	04/26/2024
100152866	CF	CHICAGO	IL		05/22/2024	8.375	128,709		(106)				170,000	05/06/2024
100152867	CF	COLUMBUS	OH		05/22/2024	9.499	170,373		(116)				220,000	04/12/2024
100152868		BALTIMORE	MD		05/22/2024	9.375	120,028		(81)				145,000	04/30/2024
100152869		COLUMBIA	SC		05/22/2024	7.875	174,168		(9)				220,000	04/26/2024
100152870	CF	GRAFTON	WI		05/22/2024	7.999	235,259		(203)				590,000	05/03/2024
100152872	CF	KANSAS CITY	MO		05/22/2024	7.999	157,017		(201)				275,000	04/29/2024
100152874	CF	LAUDERHILL	FL		05/22/2024	7.750	259,027		(256)				435,000	05/01/2024
100152875		MERIDEN	CT		05/22/2024	8.625	139,127		(104)				242,000	05/03/2024
100152876		MONTEVALLO	AL		05/22/2024	7.750	192,773		(58)				267,000	05/03/2024
100152877		COLUMBUS	OH		05/22/2024	8.875	121,995		(89)				159,900	05/01/2024
100152878		CARTHAGE	IN		05/22/2024	8.999	149,392		(185)				155,000	12/20/2024
100152879	CF	RUTHERFORD	NJ		05/22/2024	7.125	108,422		(6)				210,000	04/01/2024
100152880		DELANO	CA		05/22/2024	7.750	265,559		19				400,000	04/12/2024
100152881		FAYETTEVILLE	NC		05/22/2024	8.499	123,394		(89)				160,000	04/26/2024
100152882		CENTENNIAL	CO		05/22/2024	6.999	204,007		(45)				611,000	04/11/2024
100152883		CARTHAGE	IN		05/22/2024	8.999	149,200		(182)				500,000	12/28/2024
100152884		BROWNSVILLE	TX		05/22/2024	7.625	100,855		25				148,000	04/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152885		CARTHAGE	IN		05/22/2024	8.999	149,320		(184)				408,000	12/03/2024
100152886		CARTHAGE	IN		05/22/2024	8.999	149,436		(180)				151,000	02/26/2025
100152887	CF	CARTHAGE	IN		05/22/2024	8.999	141,123		(188)				250,000	07/10/2024
100152889		SANTA ANA	CA		05/22/2024	7.999	578,472		(127)				725,000	04/24/2024
100152890	CF	SEASIDE	CA		05/22/2024	7.875	663,701		(441)				940,000	04/24/2024
100152891	CF	ALBUQUERQUE	NM		05/22/2024	7.625	185,085		(78)				245,000	04/25/2024
100152892	CF	JACKSONVILLE	FL		05/22/2024	8.375	191,134		(231)				242,000	05/01/2024
100152893		CARTHAGE	IN		05/22/2024	8.999	157,103		(189)				545,000	11/29/2024
100152894		PAWTUCKET	RI		05/22/2024	8.125	378,664		(73)				475,000	05/03/2024
100152895	CF	CARTHAGE	IN		05/22/2024	8.999	157,410		(125)				150,000	02/26/2025
100152896	CF	BAKERSFIELD	CA		05/22/2024	7.999	215,662		(179)				300,000	04/23/2024
100152898		MADISON HEIGHTS	MI		05/22/2024	8.875	222,398		(35)				290,000	05/06/2024
100152899		BAKERSFIELD	CA		05/22/2024	7.499	231,946		(4)				299,000	04/23/2024
100152900		MICHIGAN CITY	IN		05/22/2024	7.499	227,514		10				330,000	04/30/2024
100152901	CF	BRIDGEPORT	CT		05/22/2024	8.499	255,558		(182)				335,000	04/29/2024
100152902		FORT WORTH	TX		05/22/2024	7.250	285,767		267				380,000	04/30/2024
100152903	CF	KISSIMMEE	FL		05/22/2024	6.999	331,126		40				520,000	05/02/2024
100152904	CF	ALIQUIPPA	PA		05/22/2024	7.875	174,962		(113)				245,000	04/29/2024
100152906		CRYSTAL BEACH	FL		05/22/2024	7.875	262,460		(89)				362,000	04/26/2024
100152907		INDEPENDENCE	MO		05/22/2024	7.875	179,932		(44)				225,000	04/29/2024
100152908	CF	WILMINGTON	NC		05/22/2024	7.125	295,404		1				402,000	04/08/2024
100152909	CF	BELLFLOWER	CA		05/22/2024	6.999	444,755		(61)				840,000	04/23/2024
100152910		ALABASTER	AL		05/22/2024	8.250	343,060		(105)				405,000	05/03/2024
100152911		HOUSTON	TX		05/22/2024	7.999	289,799		(33)				365,000	05/07/2024
100152912	CF	ISELIN	NJ		05/22/2024	7.499	228,163		(171)				490,000	04/29/2024
100152913	CF	CARTHAGE	IN		05/22/2024	8.999	149,498		(127)				122,500	10/10/2024
100152914	CF	LAS VEGAS	NV		05/22/2024	7.625	239,469		(130)				315,000	04/29/2024
100152915	CF	LAS VEGAS	NV		05/22/2024	7.750	167,601		(132)				233,000	05/01/2024
100152917	CF	LAS VEGAS	NV		05/22/2024	8.250	195,478		(172)				362,000	04/24/2024
100152918	CF	FORT WORTH	TX		05/22/2024	7.125	198,172		(52)				265,000	04/30/2024
100152919	CF	JANESVILLE	WI		05/22/2024	6.999	170,676		33				250,000	04/02/2024
100152920	CF	OCALA	FL		05/22/2024	7.499	291,639		(215)				500,000	05/01/2024
100152921	CF	CLARKSVILLE	TN		05/22/2024	7.125	185,964		17				255,000	04/25/2024
100152922	CF	PHARR	TX		05/22/2024	6.999	150,375		(13)				204,000	05/01/2024
100152923		SAN ANTONIO	TX		05/22/2024	8.625	145,149		(137)				175,000	03/28/2024
100152926	CF	CHATSWORTH	CA		06/27/2024	7.625	1,514,751		(625)				1,880,000	05/17/2024
100152929	CF	BROOMFIELD	CO		06/27/2024	8.625	507,961		(427)				640,000	05/30/2024
100152931	CF	GLOUCESTER CITY	NJ		06/27/2024	8.250	163,525		(181)				208,000	05/16/2024
100152932	CF	HATFIELD	PA		06/27/2024	8.625	750,082		(418)				1,090,000	05/23/2024
100152935	CF	FORT MEADE	FL		06/27/2024	8.250	137,920		(162)				175,000	05/01/2024
100152937	CF	LAHAINA	HI		06/27/2024	7.875	1,667,285		(1,198)				2,750,000	05/24/2024
100152940	CF	LAS CRUCES	NM		06/27/2024	7.250	671,502		(183)				1,050,000	05/28/2024
100152944	CF	DALLAS	TX		06/27/2024	7.375	318,179		(259)				775,000	05/13/2024
100152951	CF	HOUSTON	TX		06/27/2024	7.750	1,597,535		(543)				2,000,000	05/29/2024
100152952	CF	SEATTLE	WA		06/27/2024	8.250	645,220		(387)				790,000	05/30/2024
100152954	CF	MANDEVILLE	LA		06/27/2024	8.750	511,318		(150)				604,000	05/24/2024
100152956	CF	SALT LAKE CITY	UT		06/27/2024	7.375	718,205		(367)				1,211,000	05/28/2024
100152957	CF	CORAL SPRINGS	FL		06/27/2024	9.375	687,150		(402)				845,000	05/14/2024
100152959	CF	HONOLULU	HI		06/27/2024	7.250	251,679		(33)				395,000	05/14/2024
100152962		PLAINFIELD	NJ		06/27/2024	8.500	451,988		(118)				670,000	06/10/2024
100152964	CF	LOS ANGELES	CA		06/27/2024	7.250	646,745		(326)				1,370,000	05/21/2024
100152967	CF	TIETON	WA		06/27/2024	8.500	288,197		(383)				339,000	05/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152968		SOUTH GATE	CA		06/27/2024	8.625	523,501		(530)				1,260,000	05/30/2024
100152972	CF	LACEY	WA		06/27/2024	8.250	354,269		(251)				445,000	05/10/2024
100152973	CF	COLUMBIA	PA		06/27/2024	8.125	176,134		193				224,000	05/16/2024
100152975	CF	BRADENTON	FL		06/27/2024	9.875	212,800		(337)				251,500	05/15/2024
100152976	CF	COLUMBIA	PA		06/27/2024	8.125	176,840		(200)				225,000	05/16/2024
100152979	CF	CYPRESS	TX		06/27/2024	8.750	260,792		(244)				279,000	05/29/2024
100152980	CF	MARRERO	LA		06/27/2024	8.125	88,322		(135)				245,000	05/22/2024
100152982	CF	HIDDEN VALLEY LAKE	CA		06/27/2024	7.500	562,456		(406)				1,035,000	05/24/2024
100152983	CF	CHICAGO	IL		06/27/2024	8.625	175,636		(159)				230,000	05/29/2024
100152984	CF	CHELSEA	AL		06/27/2024	7.875	505,753		(232)				625,000	05/31/2024
100152986	CF	KNOXVILLE	TN		06/27/2024	8.250	232,243		(184)				300,000	06/05/2024
100152990	CF	SAN ANTONIO	TX		06/27/2024	8.125	567,235		(194)				707,000	05/17/2024
100152997	CF	BRADENTON	FL		06/27/2024	8.375	456,493		(266)				565,000	05/29/2024
100152998	CF	MERCED	CA		06/27/2024	8.500	382,180		(467)				470,000	05/20/2024
100152999	CF	COCONUT CREEK	FL		06/27/2024	7.500	455,109		(160)				580,000	05/28/2024
100153002	CF	NASHVILLE	TN		06/27/2024	8.375	779,262		(755)				942,000	05/16/2024
100153005		EAST ORANGE	NJ		06/27/2024	7.875	403,591		80				692,000	06/07/2024
100153007	CF	PROVO	UT		06/27/2024	7.250	273,745		(78)				350,000	05/21/2024
100153008	CF	HIGHLAND BEACH	FL		06/27/2024	7.625	643,955		(425)				970,000	06/10/2024
100153009	CF	SEBASTIAN	FL		06/27/2024	7.875	115,914		(149)				242,000	05/14/2024
100153010	CF	AURORA	CO		06/27/2024	8.000	906,376		(525)				1,290,000	05/29/2024
100153012	CF	CYPRESS	TX		06/27/2024	9.500	486,099		(306)				575,000	05/30/2024
100153017	CF	CORVALLIS	OR		06/27/2024	8.125	215,131		(316)				275,000	05/23/2024
100153024	CF	CANYON LAKE	TX		06/27/2024	7.750	365,395		(197)				452,000	05/20/2024
100153030	CF	SACHSE	TX		06/27/2024	7.500	256,744		(206)				875,000	05/20/2024
100153031	CF	SARASOTA	FL		06/27/2024	7.750	1,304,346		(408)				2,050,000	05/23/2024
100153033	CF	NORTHRIDGE	CA		06/27/2024	8.625	1,039,004		(917)				1,400,000	05/31/2024
100153034	CF	ALBUQUERQUE	NM		06/27/2024	8.000	156,786		(174)				256,000	05/21/2024
100153040	CF	CANTON	CT		06/27/2024	8.375	405,239		(292)				525,000	06/04/2024
100153041	CF	SEAGOVILLE	TX		06/27/2024	8.000	194,363		(190)				255,000	05/21/2024
100153047		KAUFMAN	TX		06/27/2024	8.375	143,439		(109)				174,000	05/22/2024
100153049	CF	COLORADO SPRINGS	CO		06/27/2024	7.375	491,582		(27)				685,000	05/15/2024
100153050	CF	LADSON	SC		06/27/2024	7.500	266,274		(148)				350,000	05/24/2024
100153051	CF	CINCINNATI	OH		06/27/2024	8.250	181,313		(180)				232,000	05/20/2024
100153053	CF	OAKDALE	CA		06/27/2024	8.625	22,164		(282)				410,000	05/16/2024
100153056	CF	AUBURN	WA		06/27/2024	9.875	1,055,314		(718)				1,455,000	05/30/2024
100153058	CF	SACRAMENTO	CA		06/27/2024	8.125	622,268		(587)				810,000	05/28/2024
100153061	CF	PORTLAND	OR		06/27/2024	7.250	296,321		(36)				495,000	05/20/2024
100153062	CF	KING OF PRUSSIA	PA		06/27/2024	8.125	434,279		(215)				555,000	05/28/2024
100153063		NEW ORLEANS	LA		06/27/2024	9.125	245,000		(39)				390,000	05/30/2024
100153064	CF	MARTINSBURG	WV		06/27/2024	8.125	250,148		(179)				325,000	05/28/2024
100153067	CF	AZUSA	CA		06/27/2024	9.875	975,826		(464)				1,060,000	05/15/2024
100153068	CF	SACRAMENTO	CA		06/27/2024	7.875	357,801		(234)				467,000	05/31/2024
100153069		CLEVELAND	TN		06/27/2024	8.125	278,515		(119)				345,000	05/28/2024
100153070	CF	MIDDLEBURG	FL		06/27/2024	7.875	328,957		(200)				434,000	06/04/2024
100153073	CF	MIAMI	FL		06/27/2024	7.875	338,041		(363)				405,000	05/17/2024
100153074	CF	MARTINSBURG	WV		06/27/2024	8.000	167,409		(115)				218,000	05/29/2024
100153075	CF	LAS VEGAS	NV		06/27/2024	7.875	345,966		(266)				465,000	05/24/2024
100153080	CF	WELLINGTON	FL		06/27/2024	7.625	626,037		(281)				775,000	05/29/2024
100153081	CF	COLUMBUS	OH		06/27/2024	8.625	133,748		(204)				170,000	05/24/2024
100153082	CF	MORAGA	CA		06/27/2024	8.125	1,439,674		(691)				1,775,000	05/10/2024
100153083	CF	CUTLER BAY	FL		06/27/2024	9.500	864,008		(221)				1,000,000	05/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153085	CF	BUCKEYE	AZ		06/27/2024	7.250	70,914		(144)				365,000	05/21/2024
100153089	CF	LAKEWAY	TX		06/27/2024	7.125	383,138		(138)				645,000	05/22/2024
100153091	CF	LOS ANGELES	CA		06/27/2024	8.250	993,303		(555)				1,300,000	05/30/2024
100153092	CF	BRADENTON	FL		06/27/2024	7.125	357,673		78				495,000	05/31/2024
100153094	CF	CHERRY HILL	NJ		06/27/2024	7.375	267,403		(37)				359,000	05/24/2024
100153095	CF	LA QUINTA	CA		06/27/2024	9.000	1,119,061		(33)				1,450,000	05/22/2024
100153098		ATLANTA	GA		06/27/2024	8.000	147,494		(139)				300,000	05/30/2024
100153100	CF	MIAMI	FL		06/27/2024	7.750	616,240		(314)				811,000	06/10/2024
100153102	CF	SEATTLE	WA		06/27/2024	7.500	432,565		(270)				968,000	05/30/2024
100153103	CF	STAMFORD	CT		06/27/2024	8.500	896,951		(449)				1,175,000	06/04/2024
100153105	CF	FERNDALE	CA		06/27/2024	7.250	540,980		(220)				915,000	06/11/2024
100153106	CF	OCEAN ISLE BEACH	NC		06/27/2024	8.250	369,373		(337)				535,000	05/29/2024
100153109	CF	REDINGTON BEACH	FL		06/27/2024	7.750	1,140,607		(445)				1,455,000	05/30/2024
100153148		KENNESAW	GA		05/28/2024	3.000	92,794		1,638				300,040	03/23/2021
100153150		HUNTINGTON PARK	CA		05/28/2024	3.000	141,397		2,090				610,055	01/29/2021
100153151		NORRISTOWN	PA		05/28/2024	4.500	52,195		459				145,000	10/31/2011
100153152		CHICAGO	IL		05/28/2024	5.125	33,309		185				70,000	01/29/2015
100153153		COROLLA	NC		05/28/2024	3.500	671,083		4,604				1,182,000	02/03/2022
100153154		SAN CLEMENTE	CA		05/28/2024	4.125	778,271		4,090				1,600,000	03/24/2022
100153155		BEVERLY HILLS	CA		05/28/2024	3.875	2,150,256		13,414				3,800,000	03/07/2022
100153156		ORANGE BEACH	AL		05/28/2024	3.500	695,856		4,614				1,180,000	12/03/2021
100153157		SEVIERVILLE	TN		05/28/2024	3.625	635,781		3,950				1,300,000	03/23/2022
100153158		PHOENIX	AZ		05/28/2024	4.000	578,175		3,402				975,000	03/12/2022
100153159		SEBASTOPOL	CA		05/28/2024	3.500	1,029,155		7,871				1,955,000	03/10/2022
100153160		SEVIERVILLE	TN		05/28/2024	4.500	635,656		2,949				1,000,000	03/29/2022
100153161		HAYDEN	ID		05/28/2024	4.000	657,829		4,285				1,500,000	03/28/2022
100153162		SCOTTSDALE	AZ		05/28/2024	4.000	540,791		3,538				1,150,000	01/28/2022
100153163	CF	BEAUFORT	NC		05/30/2024	7.625	478,200		(118)				643,000	03/22/2024
100153164	CF	TRUCKEE	CA		05/30/2024	7.625	507,090		(106)				680,000	03/05/2024
100153167	CF	CAPE CORAL	FL		05/30/2024	7.990	722,505		(359)				1,030,000	02/27/2024
100153168	CF	DES MOINES	IA		05/30/2024	7.500	214,512		(62)				293,000	04/05/2024
100153169	CF	HIALEAH	FL		05/30/2024	7.124	363,912		9				530,000	01/18/2024
100153170	CF	HOUSTON	TX		05/30/2024	7.500	236,770		(84)				356,000	03/26/2024
100153171	CF	WINTER HAVEN	FL		05/30/2024	7.625	211,866		(55)				283,000	03/28/2024
100153172	CF	FORNEY	TX		05/30/2024	7.375	244,272		(64)				351,000	03/26/2024
100153173	CF	NEWARK	DE		05/30/2024	7.375	206,349		(99)				316,000	03/15/2024
100153174	CF	GARNER	NC		05/30/2024	6.500	210,082		67				315,000	03/11/2024
100153175	CF	FISHERS	IN		05/30/2024	7.500	213,132		(59)				305,000	03/27/2024
100153176	CF	SUNLAND	CA		05/30/2024	7.625	530,506		(109)				710,000	04/08/2024
100153177	CF	DURHAM	NC		05/30/2024	7.125	268,385		(34)				412,000	04/12/2024
100153178	CF	JUPITER	FL		05/30/2024	7.125	750,455		79				1,120,000	02/16/2024
100153179	CF	BAYTOWN	TX		05/30/2024	6.990	148,768		(42)				301,000	03/25/2024
100153180	CF	GREENVILLE	NC		05/30/2024	7.625	213,502		(58)				291,000	04/11/2024
100153181	CF	HOLLYWOOD	FL		05/30/2024	6.875	826,879		168				1,214,000	02/15/2024
100153182	CF	HOLLYWOOD	FL		05/30/2024	6.875	883,262		181				1,380,000	02/15/2024
100153183	CF	NORTH VERNON	IN		05/30/2024	7.375	205,430		(52)				280,000	03/29/2024
100153185	CF	ELMHURST	IL		05/30/2024	7.990	246,384		(124)				325,000	02/21/2024
100153186	CF	PLEASANT HILL	IA		05/30/2024	7.625	228,022		(36)				310,000	04/04/2024
100153187	CF	FORT WORTH	TX		05/30/2024	6.990	305,160						457,000	04/13/2024
100153188	CF	HAMMOND	LA		05/30/2024	7.625	218,532		(15)				278,000	04/12/2024
100153189	CF	VALLEJO	CA		05/30/2024	7.625	417,055		(25)				568,000	03/19/2024
100153190	CF	FORT WORTH	TX		05/30/2024	7.625	234,324		(27)				315,000	04/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153191	CF	PROVO	UT		05/30/2024	7.500	312,066		(139)				560,000	03/18/2024
100153192	CF	NEWBURGH	IN		05/30/2024	7.625	214,026		(1)				273,000	04/15/2024
100153193	CF	EDMOND	OK		05/30/2024	7.500	148,067		(28)				255,000	04/05/2024
100153194	CF	BEAUFORT	SC		05/30/2024	7.490	214,971		(98)				305,000	03/19/2024
100153196		HOUSTON	TX		05/30/2024	7.625	293,974		83				345,000	04/04/2024
100153197	CF	LILLINGTON	NC		05/30/2024	7.500	211,146		(74)				282,000	03/25/2024
100153201	CF	NASHVILLE	TN		05/30/2024	7.625	204,143		(92)				385,000	04/11/2024
100153202	CF	VAN ALSTYNE	TX		05/30/2024	7.625	240,436		(85)				366,000	03/22/2024
100153203	CF	CHARLOTTE	NC		05/30/2024	7.625	262,845		(143)				399,000	03/19/2024
100153204	CF	FORT WORTH	TX		05/30/2024	6.875	208,166						306,000	03/20/2024
100153205	CF	LAS VEGAS	NV		05/30/2024	7.375	431,034		1				606,000	03/28/2024
100153206	CF	WESTBROOK	ME		05/30/2024	6.990	439,283		71				600,000	03/15/2024
100153207	CF	RICHARDSON	TX		05/30/2024	6.990	395,026		78				580,000	03/26/2024
100153208	CF	SHERMAN	TX		05/30/2024	7.500	247,290		(64)				365,000	03/14/2024
100153209	CF	WENDELL	NC		05/30/2024	5.990	96,244		145				406,000	03/20/2024
100153210	CF	FORT MYERS	FL		05/30/2024	7.125	204,966		(8)				280,000	03/29/2024
100153211	CF	SHERMAN	TX		05/30/2024	7.500	247,290		(64)				351,000	03/14/2024
100153213	CF	MONTEBELLO	CA		05/30/2024	5.875	445,708		914				870,000	03/19/2024
100153214	CF	BOYNTON BEACH	FL		05/30/2024	7.625	200,255		15				266,000	04/12/2024
100153215	CF	THE VILLAGES	FL		05/30/2024	7.625	226,534		(99)				302,000	04/03/2024
100153216	CF	GUTHRIE	OK		05/30/2024	7.000	236,028		23				335,000	03/26/2024
100153217	CF	ANCHORAGE	AK		05/30/2024	7.125	406,658		80				565,000	04/01/2024
100153218	CF	OCALA	FL		05/30/2024	7.625	219,749		(85)				303,000	03/28/2024
100153219	CF	RICHARDSON	TX		05/30/2024	7.500	199,157		(11)				267,000	04/05/2024
100153220	CF	AZUSA	CA		05/30/2024	7.000	729,470		163				1,000,000	03/29/2024
100153221	CF	WHITTIER	CA		05/30/2024	6.875	699,798		187				960,000	04/02/2024
100153222	CF	QUINLAN	TX		05/30/2024	7.490	205,397		(28)				276,000	04/02/2024
100153224	CF	TEMPLE	TX		05/30/2024	6.625	206,337		65				295,000	04/04/2024
100153225	CF	BROOKSHIRE	TX		05/30/2024	6.990	239,021		15				330,000	03/28/2024
100153226	CF	PENSACOLA	FL		05/30/2024	6.990	342,683		45				468,500	04/01/2024
100153227	CF	DALTON	GA		05/30/2024	6.875	219,611		39				300,000	04/08/2024
100153228	CF	LEHIGH ACRES	FL		05/30/2024	7.000	314,636		38				435,000	04/08/2024
100153229	CF	COLUMBUS	OH		05/30/2024	7.000	336,846		58				464,000	04/05/2024
100153230	CF	TROUTMAN	NC		05/30/2024	6.990	246,866		86				340,000	04/08/2024
100153232	CF	IRVING	TX		05/30/2024	6.990	284,655		18				396,000	04/10/2024
100153233	CF	RADCLIFF	KY		05/30/2024	7.500	303,537		(18)				410,500	03/29/2024
100153234	CF	FORT WORTH	TX		05/30/2024	7.000	233,109		3				335,000	04/05/2024
100153235	CF	ATLANTA	GA		05/30/2024	7.125	320,937		(3)				439,000	03/28/2024
100153236	CF	FORT WORTH	TX		05/30/2024	7.000	233,237						325,000	04/05/2024
100153238	CF	KILLEEN	TX		05/30/2024	6.125	231,601		186				349,000	04/08/2024
100153239	CF	KENNETT SQUARE	PA		05/30/2024	6.990	359,129		(9)				530,000	04/08/2024
100153240	CF	MADEIRA BEACH	FL		05/30/2024	7.125	391,000		87				550,000	04/02/2024
100153241	CF	CONROE	TX		05/30/2024	6.375	194,998		185				371,000	04/11/2024
100153242	CF	CLERMONT	FL		05/30/2024	6.875	259,508		15				391,000	04/05/2024
100153243	CF	AVONDALE	AZ		05/30/2024	7.125	307,192		20				421,000	03/28/2024
100153244	CF	LUTZ	FL		05/30/2024	6.500	246,237		98				417,000	04/04/2024
100153245	CF	BUFORD	GA		05/30/2024	6.990	304,534		24				414,000	04/15/2024
100153246	CF	BUDA	TX		05/30/2024	7.000	264,852		44				411,000	03/27/2024
100153247	CF	DALLAS	TX		05/30/2024	5.625	184,044		280				271,000	04/05/2024
100153248	CF	MARYVILLE	TN		05/30/2024	7.490	313,399		(59)				457,000	04/12/2024
100153249	CF	LEONARD	TX		05/30/2024	6.990	202,968		88				265,000	04/12/2024
100153250	CF	AUSTIN	TX		05/30/2024	6.625	286,248		110				415,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153251	CF	WENDELL	NC		05/30/2024	6.375	282,198		195				400,000	04/04/2024
100153252	CF	HUTTO	TX		05/30/2024	6.875	192,690		61				335,000	04/17/2024
100153253	CF	PARRISH	FL		05/30/2024	7.125	259,278		30				371,000	03/28/2024
100153255	CF	SAN ANTONIO	TX		05/30/2024	6.875	462,091		62				675,000	04/05/2024
100153256	CF	PEORIA	AZ		05/30/2024	7.625	150,773		(517)				770,000	04/11/2024
100153257	CF	TAMPA	FL		05/30/2024	7.500	458,982		(291)	(8)			860,000	04/04/2024
100153260	CF	BOULDER	CO		05/30/2024	7.375	673,716		(132)				909,000	03/22/2024
100153262	CF	COCONUT CREEK	FL		05/30/2024	7.490	370,941		(180)				530,000	04/04/2024
100153263	CF	ROCKY POINT	NC		05/30/2024	7.500	298,643		(51)				384,000	04/03/2024
100153264	CF	HOLMES BEACH	FL		05/30/2024	7.500	501,352		(196)				1,093,000	04/11/2024
100153265	CF	RODANTHE	NC		05/30/2024	7.125	484,308		(51)				700,000	04/11/2024
100153266	CF	HILTON HEAD ISLAND	SC		05/30/2024	7.125	325,910		(42)				470,000	04/15/2024
100153267	CF	SAN ANTONIO	TX		05/30/2024	6.999	385,598		121				502,000	04/25/2024
100153268	CF	OCALA	FL		05/30/2024	7.125	251,236		19				320,000	04/11/2024
100153269	CF	HUTCHINSON ISLAND	FL		05/30/2024	6.875	319,003		20				475,000	04/03/2024
100153270	CF	CRESCENT CITY	CA		05/30/2024	6.999	245,820		7				405,000	04/23/2024
100153271	CF	DAHLONEGA	GA		05/30/2024	7.625	265,656		(28)				335,000	04/15/2024
100153273	CF	LOUDON	TN		05/30/2024	7.625	250,473		(39)				315,000	04/24/2024
100153274	CF	BACKUS	MN		05/30/2024	6.990	424,327		5				580,000	04/11/2024
100153275	CF	AVERY	CA		05/30/2024	7.625	273,842		(58)				350,000	03/20/2024
100153277	CF	KNOXVILLE	TN		05/30/2024	7.490	373,689		(89)				500,000	03/22/2024
100153278	CF	BRIDGMAN	MI		05/30/2024	7.990	509,360		(163)				645,000	03/28/2024
100153280	CF	BUNNELL	FL		05/30/2024	6.500	251,966		159				335,000	02/28/2024
100153281	CF	PAWLEYS ISLAND	SC		05/30/2024	7.500	241,584		(80)				322,000	03/28/2024
100153282	CF	SAN ANTONIO	FL		05/30/2024	6.625	394,908		330	(2)			588,000	03/11/2024
100153283	CF	LAND O LAKES	FL		05/30/2024	6.625	300,086		98				414,000	03/08/2024
100153284	CF	MARYVILLE	TN		05/30/2024	7.500	256,927		21				338,000	03/18/2024
100153285	CF	TREASURE ISLAND	FL		05/30/2024	7.500	220,446		9				311,000	03/18/2024
100153286	CF	PHOENIX	AZ		05/30/2024	7.500	403,382		(30)				510,000	03/23/2024
100153287	CF	LANDIS	NC		05/30/2024	7.125	208,625		29				285,000	03/22/2024
100153288	CF	LORDS VALLEY	PA		05/30/2024	7.625	279,683		(141)				380,000	03/25/2024
100153289	CF	SAN SABA	TX		05/30/2024	7.500	368,745		(62)				495,000	03/27/2024
100153290	CF	WILDWOOD	NJ		05/30/2024	6.990	440,720		24				630,000	03/28/2024
100153293	CF	JASPER	GA		05/30/2024	7.625	350,238		(135)				465,000	03/26/2024
100153294	CF	FORT MYERS	FL		05/30/2024	7.750	400,503		(100)				535,000	03/15/2024
100153295	CF	BEE BRANCH	AR		05/30/2024	7.375	338,849		(15)				435,000	03/27/2024
100153296	CF	GULFPORT	FL		05/30/2024	7.625	220,372		(44)				296,000	04/01/2024
100153297	CF	NORTH MYRTLE BEACH	SC		05/30/2024	7.625	355,385		(74)				480,000	03/22/2024
100153298	CF	SEYMOUR	TN		05/30/2024	5.990	229,824		208				347,000	03/29/2024
100153300	CF	CULLMAN	AL		05/30/2024	7.000	279,379		(11)				390,000	03/19/2024
100153301	CF	BRADENTON	FL		05/30/2024	6.500	250,456		114				360,000	03/25/2024
100153302	CF	AVONDALE	AZ		05/30/2024	6.375	299,840		165				430,000	03/27/2024
100153303	CF	RED ROCK	AZ		05/30/2024	5.875	275,286		420				380,000	03/28/2024
100153304	CF	CYPRESS	TX		05/30/2024	6.250	294,758		282				400,000	03/29/2024
100153306	CF	COLUMBUS	GA		05/30/2024	6.875	204,646		(2)				318,000	03/29/2024
100153307	CF	TOMS RIVER	NJ		05/30/2024	7.875	241,657		(100)				300,000	03/25/2024
100153309	CF	PORTLAND	OR		05/30/2024	7.625	247,920		(73)				315,000	03/28/2024
100153310	CF	BRICK	NJ		05/30/2024	7.500	641,651		(223)				1,550,000	03/22/2024
100153313	CF	CYPRESS	TX		05/30/2024	7.375	238,203		(114)				400,000	03/28/2024
100153314	CF	SEGUIN	TX		05/30/2024	7.625	211,436		25				282,000	03/12/2024
100153318	CF	MURPHY	NC		05/30/2024	7.625	239,419		(48)				309,000	03/28/2024
100153319	CF	ELLIJAY	GA		05/30/2024	6.500	334,238		228				447,500	04/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153320	CF	PORT CHARLOTTE	FL		05/30/2024	5.990	294,402		282				445,000	03/25/2024
100153321	CF	MILLVILLE	DE		05/30/2024	6.500	358,455		215				470,000	03/22/2024
100153322	CF	LAS VEGAS	NV		05/30/2024	7.625	381,891		(83)				513,000	03/27/2024
100153323	CF	CONWAY	SC		05/30/2024	5.990	211,342		238				308,000	03/27/2024
100153324	CF	CONWAY	SC		05/30/2024	5.250	174,726		410				270,000	03/27/2024
100153325	CF	PALM BAY	FL		05/30/2024	5.375	233,963		471				337,000	03/25/2024
100153326	CF	PLANT CITY	FL		05/30/2024	6.750	223,649		26				305,000	03/28/2024
100153327	CF	ZEPHYRHILLS	FL		05/30/2024	5.750	257,539		321				376,000	03/20/2024
100153328	CF	NORTH FORT MYERS	FL		05/30/2024	5.500	182,364		447				275,000	03/27/2024
100153329	CF	ONANCOCK	VA		05/30/2024	7.990	507,012		(255)				680,000	03/26/2024
100153330	CF	COLUMBIA FALLS	MT		05/30/2024	7.125	450,330		(46)				625,000	04/02/2024
100153332	CF	LAKELAND	FL		05/30/2024	8.000	294,436		(157)				410,000	03/20/2024
100153333	CF	COLORADO SPRINGS	CO		05/30/2024	7.125	416,870		(11)				590,000	03/21/2024
100153334	CF	KATY	TX		05/30/2024	6.500	262,696		148				343,000	03/26/2024
100153335	CF	WILDWOOD	NJ		05/30/2024	7.625	472,053		72				607,000	03/28/2024
100153336	CF	PHOENIX	AZ		05/30/2024	5.750	185,911		1,577				651,000	03/21/2024
100153337	CF	SANIBEL	FL		05/30/2024	6.625	323,574		177				650,000	04/04/2024
100153338	CF	KEY WEST	FL		05/30/2024	6.990	423,959		13				575,000	04/02/2024
100153339	CF	HAGERSTOWN	MD		05/30/2024	7.625	220,130		(130)				360,000	03/29/2024
100153340	CF	FORT MYERS	FL		05/30/2024	7.125	285,986		(29)				400,000	04/04/2024
100153341	CF	GREENVILLE	SC		05/30/2024	7.375	234,586		(45)				322,000	04/03/2024
100153342	CF	VALPARAISO	FL		05/30/2024	6.500	229,517		102				320,000	04/01/2024
100153344	CF	GREENVILLE	SC		05/30/2024	7.750	246,372		(34)				310,000	04/05/2024
100153345	CF	MONTROSS	VA		05/30/2024	8.125	317,795		(131)				475,000	04/03/2024
100153346	CF	WEST PALM BEACH	FL		05/30/2024	7.125	459,761		(58)				625,000	04/01/2024
100153347	CF	OCEAN CITY	MD		05/30/2024	7.490	289,017		(75)				386,000	04/05/2024
100153349	CF	KISSIMMEE	FL		05/30/2024	6.125	211,215		391	(1)			363,000	04/02/2024
100153350	CF	WILMINGTON	NC		05/30/2024	7.490	277,114		(100)				386,000	04/05/2024
100153352	CF	LORDS VALLEY	PA		05/30/2024	7.500	289,214		(99)				390,000	04/01/2024
100153353	CF	FORT MYERS	FL		05/30/2024	7.500	475,856		(130)				655,000	04/10/2024
100153354	CF	LAUGHLIN	NV		05/30/2024	7.375	281,036		(77)				430,500	04/05/2024
100153355	CF	PIMA	AZ		05/30/2024	7.500	364,729		41				485,000	04/03/2024
100153357	CF	SALUDA	NC		05/30/2024	8.000	317,172		(102)				398,000	04/08/2024
100153358	CF	DIBOLL	TX		05/30/2024	7.490	292,219		(100)				407,000	04/10/2024
100153359	CF	ACCOMAC	VA		05/30/2024	7.490	243,414		(253)				430,000	04/01/2024
100153360	CF	HEATHSVILLE	VA		05/30/2024	7.125	247,179		(21)				390,000	04/05/2024
100153361	CF	GREEN VALLEY	AZ		05/30/2024	7.500	305,848		(98)				408,000	04/11/2024
100153362	CF	LAS VEGAS	NV		05/30/2024	7.375	407,197		(19)				520,000	04/11/2024
100153364	CF	MASON	OH		05/30/2024	8.125	240,904		(118)				298,000	04/08/2024
100153365	CF	BROOKVILLE	IN		05/30/2024	7.875	305,659		(137)				405,000	04/16/2024
100153367	CF	BRANDON	MN		05/30/2024	6.990	393,960		(4)				535,000	04/05/2024
100153368	CF	VENICE	FL		05/30/2024	7.625	396,888		(165)				545,000	04/12/2024
100153369	CF	DAUPHIN ISLAND	AL		05/30/2024	7.125	370,761		(38)				502,000	04/04/2024
100153370	CF	FORT MYERS	FL		05/30/2024	6.875	250,928		11				365,000	04/15/2024
100153371	CF	WYLIE	TX		05/30/2024	7.375	233,650		(22)				302,000	04/09/2024
100153372	CF	LIGHTHOUSE POINT	FL		05/29/2024	7.874	485,950		(872)				1,450,000	05/07/2024
100153373	CF	STOCKTON	CA		05/29/2024	9.874	279,928		(113)				350,000	04/23/2024
100153375	CF	MARIETTA	GA		05/29/2024	7.999	604,705		(123)				865,000	05/10/2024
100153376	CF	DAVENPORT	FL		05/29/2024	7.499	222,146		(6)				315,000	04/30/2024
100153378	CF	GULF SHORES	AL		05/29/2024	7.250	231,463		(21)				366,000	05/06/2024
100153379		NEWTON	NJ		05/29/2024	7.999	524,752		(290)				940,000	05/06/2024
100153380		BALTIMORE	MD		05/29/2024	7.990	162,217		(6)				205,000	04/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153382	CF	SANFORD	FL		05/29/2024	10.999	374,839		(125)				490,000	05/07/2024
100153383	CF	GRAND RAPIDS	MI		05/29/2024	8.499	197,741		(91)				378,000	03/21/2024
100153384	CF	GRAND RAPIDS	MI		05/29/2024	8.249	186,191		(63)				369,000	03/21/2024
100153385	CF	PORT CHARLOTTE	FL		05/29/2024	7.374	232,215		(18)				335,000	05/07/2024
100153387	CF	NORTH MIAMI BEACH	FL		05/29/2024	7.249	339,880		(111)				625,000	05/03/2024
100153388	CF	RIVERSIDE	CA		05/29/2024	7.374	1,176,279		(248)				1,575,000	04/22/2024
100153389	CF	RUMSON	NJ		05/29/2024	7.874	946,635		(552)				1,550,000	04/26/2024
100153390	CF	LITTLE FERRY	NJ		05/29/2024	8.499	396,280		(236)				495,000	04/26/2024
100153391	CF	YUCAIPA	CA		05/29/2024	8.999	476,842		(320)				732,000	04/18/2024
100153392	CF	LAKE ARIEL	PA		05/29/2024	7.874	179,827		(146)				228,000	04/19/2024
100153394		SELDEN	NY		05/29/2024	8.999	544,738		30				690,000	05/01/2024
100153395	CF	ATHENS	AL		05/29/2024	9.499	215,029		(182)				275,000	04/18/2024
100153396		CINCINNATI	OH		05/29/2024	9.249	135,450		(276)				205,000	04/26/2024
100153397	CF	HACKETTSTOWN	NJ		05/30/2024	7.360	235,144		3,468				505,000	05/02/2024
100153398		ELLENSBURG	WA		05/30/2024	8.560	408,270		(208)				720,000	04/26/2024
100153399	CF	ASHFORD	CT		05/30/2024	7.700	358,436		(115)				592,000	04/29/2024
100153400		PATERSON	NJ		05/30/2024	7.800	421,431		(88)				560,500	05/06/2024
100153401		PATERSON	NJ		05/30/2024	7.800	421,431		(88)				560,500	05/06/2024
100153402	CF	HAMMOND	IN		05/30/2024	8.250	133,268		(52)				175,000	04/24/2024
100153403	CF	NEW WINDSOR	NY		05/30/2024	7.820	284,143		(121)				430,000	05/07/2024
100153405	CF	MIDDLETOWN	NY		05/30/2024	7.950	256,050		(105)				360,000	05/07/2024
100153406	CF	ROCK HILL	NY		05/30/2024	7.870	167,863		(78)				220,000	04/19/2024
100153407	CF	PHILADELPHIA	PA		05/30/2024	8.260	200,978		(66)				284,000	04/29/2024
100153408	CF	STATEN ISLAND	NY		05/30/2024	7.500	500,497		(199)				760,000	05/03/2024
100153411		MOUNT VERNON	NY		05/30/2024	7.760	828,194		(213)				1,100,000	04/17/2024
100153412		TINLEY PARK	IL		05/30/2024	8.355	216,452		(101)				265,000	04/30/2024
100153413		PARK FOREST	IL		05/30/2024	8.420	125,121		(52)				205,000	04/24/2024
100153414		BRENTWOOD	NY		05/30/2024	8.370	401,636		2,980				515,000	05/08/2024
100153418	CF	MOOSIC	PA		05/30/2024	8.220	159,810		(72)				230,000	05/02/2024
100153419	CF	SALEM	NH		05/30/2024	8.700	105,696		(52)				150,000	05/01/2024
100153421	CF	NAPERVILLE	IL		05/30/2024	7.760	334,190		(102)				510,000	04/25/2024
100153422	CF	MOORESVILLE	IN		05/30/2024	8.150	217,870		(77)				307,000	05/07/2024
100153423		BRENTWOOD	NY		05/30/2024	7.650	382,079		5,018				520,000	05/08/2024
100153425	CF	TUSKEGEE	AL		05/30/2024	8.180	98,829		(27)				152,000	04/17/2024
100153426		CHICAGO	IL		05/30/2024	7.760	210,390		(77)				260,000	04/29/2024
100153429	CF	WOODRIDGE	NY		05/30/2024	7.910	175,550		(79)				230,000	04/19/2024
100153430	CF	BRIDGEVILLE	PA		05/30/2024	8.250	156,245		(61)				210,000	05/08/2024
100153431	CF	MONTICELLO	NY		05/30/2024	8.170	259,019		(105)				340,000	04/19/2024
100153434	CF	SOUTH FALLSBURG	NY		05/30/2024	7.600	319,257		(24)				460,000	04/10/2024
100153436		CLEVELAND	OH		05/30/2024	8.710	105,866		(43)				132,000	04/18/2024
100153437	CF	CAMPBELL HALL	NY		05/30/2024	7.500	261,821		(115)				430,000	04/11/2024
100153438	CF	MONTICELLO	NY		05/30/2024	7.810	226,928		(88)				320,000	04/17/2024
100153439	CF	GARDEN CITY	NY		05/30/2024	8.550	672,755		(226)				950,000	04/10/2024
100153441	CF	BRONX	NY		05/30/2024	7.800	1,004,333		(337)				1,750,000	04/17/2024
100153442		MOUNT VERNON	NY		05/30/2024	8.340	522,584		(125)				650,000	04/12/2024
100153443		FERRELVIEW	MO		05/30/2024	8.710	104,402		(33)				166,000	04/12/2024
100153444	CF	NORTH FORT MYERS	FL		05/30/2024	7.560	370,190		(51)				535,000	05/07/2024
100153445	CF	HIGHLAND	IN		05/30/2024	7.990	211,657		(33)				303,000	04/26/2024
100153446		MAYFIELD	PA		05/30/2024	8.160	145,037		(40)				182,000	04/08/2024
100153448	CF	ELMHURST	IL		05/30/2024	7.850	221,575		(113)				310,000	04/16/2024
100153449	CF	JOLIET	IL		05/30/2024	8.250	210,019		(92)				275,000	04/16/2024
100153450	CF	WHEATON	IL		05/30/2024	7.850	248,158		(95)				350,000	04/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153451	CF	MEMPHIS	TN		05/30/2024	7.800	192,237		(31)				275,000	05/06/2024
100153455	CF	DECATUR	AL		05/30/2024	7.820	182,065		(51)				268,000	05/02/2024
100153457	CF	SHARON HILL	PA		05/30/2024	8.950	99,586		(43)				130,000	04/26/2024
100153458	CF	HACKETTSTOWN	NJ		05/30/2024	7.410	259,648		3,954				501,000	04/15/2024
100153459	CF	HACKETTSTOWN	NJ		05/30/2024	7.410	269,962		4,108				520,000	04/15/2024
100153460	CF	HACKETTSTOWN	NJ		05/30/2024	7.970	276,229		2,950				469,000	04/11/2024
100153461	CF	BROOKLYN	NY		05/30/2024	7.600	709,887		(220)				1,700,000	05/02/2024
100153462	CF	MEMPHIS	TN		05/30/2024	7.974	131,395		(28)				175,000	04/26/2024
100153463	CF	GRAND RAPIDS	MI		05/30/2024	7.740	149,464		(62)				300,000	04/22/2024
100153464	CF	PHILADELPHIA	PA		05/30/2024	8.350	85,514		(30)				160,000	04/17/2024
100153466	CF	JACKSONVILLE	FL		05/30/2024	8.170	120,273		(38)				170,000	05/02/2024
100153467		BARNEGAT TOWNSHIP	NJ		05/30/2024	7.700	237,759		(2)				340,000	04/08/2024
100153468	CF	BONHAM	TX		05/30/2024	8.120	90,645		(27)				155,000	04/10/2024
100153470		HILLCREST HEIGHTS	MD		05/30/2024	7.600	262,836						390,000	04/15/2024
100153471		KATY	TX		05/30/2024	8.212	150,549		(72)				295,000	05/03/2024
100153472	CF	ROTONDA WEST	FL		05/30/2024	7.600	244,808		25				345,000	04/29/2024
100153474	CF	COCOA BEACH	FL		05/30/2024	8.460	76,163		(28)				115,000	04/10/2024
100153475	CF	MEMPHIS	TN		05/30/2024	8.370	172,890		(79)				242,000	04/23/2024
100153476		BALTIMORE	MD		05/30/2024	7.773	136,455		(33)				250,000	04/18/2024
100153478		HEMPSTEAD	NY		05/30/2024	8.480	404,258		(186)				530,000	04/23/2024
100153479	CF	MEMPHIS	TN		05/30/2024	8.170	118,165		(37)				156,000	04/23/2024
100153480	CF	LEESPORT	PA		05/30/2024	8.290	187,073		(80)				245,000	04/25/2024
100153481	CF	FREEPORT	NY		05/30/2024	7.560	480,271		(111)				713,000	04/12/2024
100153482		BROOKVILLE	NY		05/30/2024	7.550	1,031,563		14,531				3,091,000	04/12/2024
100153483	CF	CHICAGO	IL		05/30/2024	7.850	158,490		(64)				210,000	04/30/2024
100153484		PHILADELPHIA	PA		05/30/2024	8.650	132,790		(62)				200,000	04/11/2024
100153485		ZION	IL		05/30/2024	8.630	111,886		(60)				242,000	04/29/2024
100153486	CF	DETROIT	MI		05/30/2024	8.940	96,239		(26)				132,000	03/13/2024
100153487		COPIAGUE	NY		05/30/2024	8.130	553,789		(202)				800,000	05/07/2024
100153488		DAVENPORT	IA		05/30/2024	7.790	137,571		(10)				185,000	04/09/2024
100153489	CF	PHILADELPHIA	PA		05/30/2024	8.610	205,774		(75)				270,000	04/26/2024
100153490		GRASS VALLEY	CA		05/30/2024	8.190	365,359		(180)				550,000	04/26/2024
100153491	CF	DOLTON	IL		05/30/2024	8.400	118,178		(46)				155,000	05/03/2024
100153492	CF	PHILADELPHIA	PA		05/30/2024	8.463	215,939		(74)				285,000	01/11/2024
100153493	CF	MONTICELLO	NY		05/30/2024	8.240	170,681		336	60			220,000	05/07/2024
100153592	CF	RIVERSIDE	CA		05/31/2024	8.125	319,498		(241)				595,000	04/15/2024
100153593		PHILADELPHIA	PA		05/31/2024	7.875	135,258		(20)				175,000	04/15/2024
100153594	CF	REDMOND	OR		05/31/2024	6.875	261,182		(45)				389,800	04/08/2024
100153595	CF	GLADSTONE	MO		05/31/2024	8.375	192,259		(171)				265,000	04/12/2024
100153597		BELLE VERNON	PA		05/31/2024	7.875	105,945		(45)				160,000	04/17/2024
100153598	CF	NEW ALBANY	IN		05/31/2024	8.000	301,229		(119)				427,000	04/23/2024
100153599	CF	WARREN	MI		05/31/2024	7.750	105,418		(37)				153,000	04/10/2024
100153600		JAMAICA	NY		05/31/2024	7.750	533,750		(425)				1,395,000	04/24/2024
100153601		LONG BEACH	CA		05/31/2024	8.125	633,893		(21)				900,000	04/17/2024
100153602	CF	WILMINGTON	DE		05/31/2024	7.875	164,888		(84)				217,000	04/17/2024
100153604		BROOKLYN	NY		05/31/2024	8.375	331,678		(197)				1,400,000	04/25/2024
100153606		KISSIMMEE	FL		05/31/2024	8.750	204,663		(185)				306,000	04/23/2024
100153607	CF	WEST SENECA	NY		05/31/2024	8.250	211,439		(147)				275,000	04/30/2024
100153608		VICTORVILLE	CA		05/31/2024	7.875	319,738		(3)				435,000	04/24/2024
100153609		ALEXANDRIA	VA		05/31/2024	8.625	236,705		(185)				346,000	04/26/2024
100153611		CAPE CORAL	FL		05/31/2024	7.500	418,317		(249)				530,000	04/30/2024
100153613	CF	BLOOMINGTON	MN		05/31/2024	9.875	427,458		(74)				533,000	04/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153614	CF	LOS ANGELES	CA		05/31/2024	7.375	482,877		(413)				1,000,000	04/24/2024
100153615	CF	SAINT CLOUD	FL		05/31/2024	7.875	325,333		(269)				413,000	04/30/2024
100153617		MERIDEN	CT		05/31/2024	8.375	245,407		(127)				345,000	04/29/2024
100153620		PALMETTO	FL		05/31/2024	8.625	220,934		(180)				305,000	04/18/2024
100153621	CF	ROSEVILLE	MI		05/31/2024	8.125	108,008		(84)				150,000	04/26/2024
100153622		PORT SAINT LUCIE	FL		05/31/2024	7.875	115,884		(27)				145,000	04/23/2024
100153623	CF	ALPINE MEADOWS	CA		05/31/2024	8.500	1,561,294		(1,486)				1,950,000	04/27/2024
100153624	CF	SAVANNAH	GA		05/31/2024	8.875	377,857		(222)				515,000	05/02/2024
100153625		PORT SAINT LUCIE	FL		05/31/2024	7.500	326,234		56				419,000	04/18/2024
100153626		TAMPA	FL		05/31/2024	7.375	356,416		130				480,000	05/03/2024
100153627		KISSIMMEE	FL		05/31/2024	7.500	222,060		44				325,000	04/26/2024
100153628		CASSELBERRY	FL		05/31/2024	7.875	198,493		(80)				319,000	05/01/2024
100153629		NOVI	MI		05/31/2024	7.375	157,998		20				200,000	04/30/2024
100153631		DAWSONVILLE	GA		05/31/2024	7.500	290,574		24				408,000	04/22/2024
100153632	CF	CLEARWATER	FL		05/31/2024	7.500	433,362		(275)				730,000	04/30/2024
100153634		CLERMONT	FL		05/31/2024	7.375	274,241		48				534,000	05/01/2024
100153636	CF	AURORA	IL		05/31/2024	8.250	379,606		(274)				493,000	04/30/2024
100153637		BELLEVIEW	FL		05/31/2024	8.500	179,057		(46)				256,000	04/25/2024
100153638	CF	ROYAL PALM BEACH	FL		05/31/2024	7.625	376,599		(28)				491,000	04/30/2024
100153639	CF	REISTERSTOWN	MD		05/31/2024	7.875	263,607		(87)				360,000	04/24/2024
100153640	CF	BOCA RATON	FL		05/31/2024	7.990	1,063,032		(792)				1,480,000	04/08/2024
100153641	CF	OAKDALE	PA		05/31/2024	7.500	196,995		(126)				295,000	04/15/2024
100153643	CF	LAKEWOOD	CO		05/31/2024	8.875	647,930		(405)				1,055,000	04/22/2024
100153645	CF	PLANTATION	FL		05/31/2024	8.250	1,129,174		(428)				1,475,000	04/16/2024
100153647	CF	SAINT PETERSBURG	FL		05/31/2024	7.625	172,675		(61)				234,000	04/30/2024
100153649	CF	MONTAUK	NY		05/31/2024	7.625	1,466,470		(271)				2,097,000	04/09/2024
100153650	CF	LIBERTY HILL	TX		05/31/2024	8.375	402,986		(346)				600,000	04/17/2024
100153651	CF	MIDWAY	GA		05/31/2024	7.750	315,385		(207)				455,000	04/12/2024
100153652	CF	ORLANDO	FL		05/31/2024	7.125	408,060		107				501,000	04/30/2024
100153653	CF	BROOKLYN CENTER	MN		05/31/2024	7.500	313,481		(59)				395,000	04/17/2024
100153654	CF	ALPHARETTA	GA		05/31/2024	7.375	616,456		(242)				990,000	04/15/2024
100153655	CF	LAS VEGAS	NV		05/31/2024	8.250	1,430,353		(902)				1,750,000	04/30/2024
100153656		SANTA CLARITA	CA		05/31/2024	7.500	299,425		(74)				375,000	04/24/2024
100153659	CF	MOBILE	AL		05/31/2024	7.375	422,984		3				580,000	04/30/2024
100153660	CF	SUN CITY CENTER	FL		05/31/2024	7.750	360,527		(185)				448,000	04/18/2024
100153661		WINTER GARDEN	FL		05/31/2024	7.500	717,251		448				1,095,000	04/30/2024
100153665	CF	BOCA RATON	FL		05/31/2024	7.875	1,460,055		(766)				1,850,000	04/24/2024
100153666	CF	BIG BEAR LAKE	CA		05/31/2024	7.375	2,381,988		(684)				3,864,000	04/29/2024
100153668	CF	KISSIMMEE	FL		05/31/2024	7.875	348,218		(252)				595,000	04/25/2024
100153670		CABOT	AR		05/31/2024	10.625	184,662		(223)				260,000	04/26/2024
100153671		FRENCHTOWN	MT		05/31/2024	8.125	622,797		(123)				830,000	04/03/2024
100153672	CF	SOUTH BOSTON	MA		05/31/2024	7.625	180,896		(171)				600,000	04/09/2024
100153673		SARASOTA	FL		05/31/2024	8.750	538,686		(371)				665,000	04/08/2024
100153674		GARLAND	TX		05/31/2024	8.250	300,708		(365)				408,000	04/11/2024
100153675		FORT MYERS	FL		05/31/2024	8.125	195,221		(108)				240,000	04/10/2024
100153676		LAS VEGAS	NV		05/31/2024	7.875	513,935		(130)				715,000	04/17/2024
100153677	CF	TOPANGA	CA		05/31/2024	7.875	1,471,027		(224)				2,050,000	03/27/2024
100153678		OAKLAND	CA		05/31/2024	10.250	2,051,513		(1,107)				2,495,000	03/22/2024
100153682		HOMESTEAD	FL		05/31/2024	8.125	234,040		(37)				435,000	04/19/2024
100153685		LAKE WORTH	FL		05/31/2024	9.125	307,837		(279)				527,000	04/26/2024
100153687	CF	BROOKLYN	NY		05/31/2024	7.875	785,995		(607)				980,000	04/11/2024
100153689	CF	NEW YORK	NY		05/31/2024	7.750	861,680		(260)				1,115,000	04/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153691	CF	SPRINGFIELD	MA		05/31/2024	8.750	279,127		(299)				406,000	04/19/2024
100153693	CF	CORAL SPRINGS	FL		05/31/2024	7.375	224,446		(61)				302,000	03/20/2024
100153694	CF	ST PETE BEACH	FL		05/31/2024	8.490	2,827,394		(2,078)				3,435,000	04/19/2024
100153695		LAS VEGAS	NV		05/31/2024	7.750	966,295		(581)				1,550,000	04/19/2024
100153696		CHARLESTON	SC		05/31/2024	7.490	803,288		(296)				1,935,000	04/24/2024
100153697		WEST COVINA	CA		05/31/2024	8.250	483,760		(692)				900,000	04/18/2024
100153698	CF	FRISCO	TX		05/31/2024	8.500	359,870		(438)				442,000	04/01/2024
100153699	CF	OVIEDO	FL		05/31/2024	7.250	340,899		(24)				431,000	04/11/2024
100153701	CF	SCHERTZ	TX		05/31/2024	8.125	256,319		(254)				330,000	04/10/2024
100153702	CF	LIVE OAK	TX		05/31/2024	9.500	301,341		(195)				351,000	04/18/2024
100153703	CF	MIAMI LAKES	FL		07/11/2024	7.750	1,003,399		(158)				1,200,000	05/20/2024
100153706	CF	KIHEI	HI		07/11/2024	7.625	1,142,396		(621)				1,875,000	06/14/2024
100153707	CF	DULUTH	GA		07/11/2024	8.750	869,887		(737)				1,050,000	05/29/2024
100153708	CF	DANVILLE	CA		07/11/2024	7.375	429,571		(213)				1,150,000	05/28/2024
100153709	CF	LOS ANGELES	CA		07/11/2024	8.250	621,773		(165)				760,000	05/22/2024
100153710	CF	MINERAL	VA		07/11/2024	7.500	121,894		(71)				615,000	05/24/2024
100153711	CF	AURORA	CO		07/11/2024	7.875	312,545		(327)				450,000	05/31/2024
100153712	CF	HOLLYWOOD	FL		07/11/2024	8.000	885,855		(435)				1,170,000	06/07/2024
100153713	CF	BUFORD	GA		07/11/2024	7.250	263,086		(60)				372,000	05/22/2024
100153716	CF	GILBERT	AZ		07/11/2024	7.625	1,053,086		(595)				1,325,000	06/10/2024
100153718	CF	ORLANDO	FL		07/11/2024	8.375	1,474,992		(651)				1,713,000	05/24/2024
100153719	CF	KAUFMAN	TX		07/11/2024	8.000	134,912		(139)				173,000	05/22/2024
100153720	CF	SKOKIE	IL		07/11/2024	7.375	426,179		(190)				575,000	05/28/2024
100153721	CF	LOS ANGELES (SAN PEDRO AREA)	CA		07/11/2024	7.375	492,411		(385)				896,250	06/03/2024
100153722		AUBURN	CA		07/11/2024	8.125	414,370		(372)				580,000	05/23/2024
100153723		BRADENTON	FL		07/11/2024	7.750	552,720		59				756,000	06/12/2024
100153725	CF	OREM	UT		07/11/2024	8.250	297,223		(240)				360,000	05/24/2024
100153726	CF	ROUND ROCK	TX		07/11/2024	7.625	263,875		(182)				325,000	05/31/2024
100153729	CF	ATWATER	CA		07/11/2024	7.625	750,391		(389)				925,000	05/21/2024
100153730		HAMPTON	GA		07/11/2024	9.250	183,458		(270)				243,000	05/23/2024
100153784	CF	LONG BEACH	CA		07/10/2024	7.500	434,115		(114)				580,000	03/12/2024
100153785	CF	GLENDALE	CA		07/10/2024	7.125	1,149,275		82				1,465,000	03/14/2024
100153787	CF	VENICE	FL		07/10/2024	7.625	379,743		(124)				520,000	04/01/2024
100153788	CF	SARASOTA	FL		07/10/2024	8.000	1,578,601		(1,280)				2,382,000	04/10/2024
100153789	CF	KAILUA-KONA	HI		07/10/2024	7.250	727,989		(79)				1,175,000	04/03/2024
100153790	CF	ENCINITAS	CA		07/10/2024	7.375	1,992,245		(470)				9,150,000	03/18/2024
100153793	CF	AUSTIN	TX		07/10/2024	7.625	1,300,414		(157)				1,742,000	04/05/2024
100153795	CF	DALLAS	TX		07/10/2024	7.250	459,865		(63)				990,000	03/29/2024
100153796	CF	HERRIMAN	UT		07/10/2024	6.875	829,520		42				1,630,000	03/22/2024
100153798	CF	INWOOD	NY		07/10/2024	7.500	306,447		(233)				850,000	03/26/2024
100153799	CF	RIVIERA BEACH	FL		07/10/2024	7.625	174,940		(154)				303,000	04/01/2024
100153802	CF	ESTERO	FL		07/10/2024	6.990	637,599		(23)				871,000	02/08/2024
100153803	CF	CHEVY CHASE	MD		07/10/2024	7.625	833,210		(410)				3,100,000	03/30/2024
100153806	CF	DULUTH	GA		07/10/2024	7.990	310,199		(285)				490,000	03/11/2024
100153807	CF	DALLAS	TX		07/10/2024	7.250	730,723		(60)				1,630,000	04/05/2024
100153808	CF	AUSTIN	TX		07/10/2024	7.000	1,302,989		133				1,950,000	04/12/2024
100153809	CF	PALM BEACH GARDENS	FL		07/10/2024	9.250	911,004		(525)				1,290,000	12/18/2023
100153810	CF	CHARLESTON	SC		07/10/2024	7.500	1,126,663		19				1,525,000	04/04/2024
100153811	CF	LORTON	VA		07/10/2024	9.750	1,076,524		(582)				1,420,000	11/08/2023
100153812	CF	SPRING HOPE	NC		07/10/2024	8.875	312,052		(251)				383,000	02/29/2024
100153814		CARSON	CA		07/10/2024	8.990	573,400		(287)				780,000	01/24/2024
100153815	CF	WINTER SPRINGS	FL		07/10/2024	9.750	340,821		(395)				432,000	12/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153816	CF	BEL AIR	MD		07/10/2024	8.990	429,552		(168)				570,000	12/13/2023
100153817	CF	LAWRENCEVILLE	GA		07/10/2024	9.125	312,948		(199)				398,000	12/13/2023
100153818	CF	CONCORD	NC		07/10/2024	9.625	360,260		(352)				435,000	12/14/2023
100153819	CF	SIMPSONVILLE	SC		07/10/2024	8.875	481,516		(358)				625,000	10/27/2023
100153822	CF	HENRICO	VA		07/10/2024	9.250	257,090		(357)				321,500	10/16/2023
100153825		CINCINNATI	OH		07/10/2024	9.000	182,534		(79)				245,000	03/11/2024
100153827	CF	SAN DIEGO	CA		07/10/2024	9.625	969,171		(213)				1,175,000	10/27/2023
100153828	CF	MOUNT LAUREL	NJ		07/10/2024	8.875	442,442		(241)				543,210	01/24/2024
100153829	CF	MISSION	TX		07/10/2024	9.375	231,895		(274)				278,000	12/01/2023
100153832	CF	SEFFNER	FL		07/10/2024	9.625	572,873		(293)				700,000	04/08/2024
100153834	CF	LEESVILLE	SC		07/10/2024	9.000	347,883		(232)				475,000	10/02/2023
100153835		PHILADELPHIA	PA		07/10/2024	9.250	411,950		(144)				600,000	08/04/2023
100153836	CF	JASPER	GA		07/10/2024	9.375	262,406		(308)				353,000	12/07/2023
100153837	CF	ORLANDO	FL		07/10/2024	9.375	903,554		(299)				1,130,000	01/31/2024
100153838	CF	PORTLAND	OR		07/10/2024	9.375	339,730		(439)				400,000	12/21/2023
100153839	CF	GREEN COVE SPRINGS	FL		07/10/2024	9.125	439,191		(290)				535,000	03/05/2024
100153841		HUMBLE	TX		07/10/2024	8.990	170,350		(139)				229,000	03/11/2024
100153842	CF	CHICAGO	IL		06/05/2024	9.625	125,734		(69)				195,000	05/07/2024
100153843	CF	HANSON	MA		06/05/2024	8.625	1,215,162		201				1,550,000	05/14/2024
100153844	CF	BAY POINT	CA		06/05/2024	7.750	493,899		(189)				659,000	05/06/2024
100153845	CF	BELLFLOWER	CA		06/05/2024	8.375	828,728		(557)				1,010,000	05/09/2024
100153847	CF	WALNUT	CA		06/05/2024	7.250	1,004,719		(360)				1,600,000	05/07/2024
100153848	CF	GOLDSBORO	NC		06/05/2024	7.875	193,523		(161)				262,000	05/15/2024
100153849		AURORA	IL		06/05/2024	7.999	222,334		(20)				283,000	05/09/2024
100153850	CF	ROCKLAND	MA		06/05/2024	7.999	364,470		(170)				480,000	05/15/2024
100153851	CF	WASHINGTON	DC		06/05/2024	7.750	583,379		(211)				800,000	05/10/2024
100153852		GRANITEVILLE	SC		06/05/2024	8.999	198,052		(139)				241,000	03/07/2024
100153853		TULARE	CA		06/05/2024	8.875	169,665		(182)				310,000	05/01/2024
100153854		HOUSTON	TX		06/05/2024	6.750	183,994		221				256,000	05/16/2024
100153856		ENNIS	TX		06/05/2024	10.375	244,444		(393)				307,000	05/09/2024
100153857		MEMPHIS	TN		06/05/2024	9.250	324,410		(214)				400,000	05/13/2024
100153858	CF	VICTORVILLE	CA		06/05/2024	7.750	345,348		(166)				525,000	04/30/2024
100153859	CF	NEWARK	NJ		06/05/2024	7.375	688,971		(94)				925,000	05/10/2024
100153860		WATERBURY	CT		06/05/2024	7.999	297,782		(45)				375,000	04/17/2024
100153861	CF	SPRINGFIELD	MA		06/05/2024	7.999	237,353		(149)				310,000	05/10/2024
100153862	CF	IRVINGTON	NJ		06/05/2024	6.999	282,115		(27)				507,500	05/08/2024
100153865		TEQUESTA	FL		06/05/2024	7.499	755,016		(88)				995,000	05/09/2024
100153867	CF	COLUMBUS	GA		06/05/2024	6.750	111,074		60				162,000	05/14/2024
100153868		KYLE	TX		06/05/2024	6.999	222,570		26				300,000	05/08/2024
100153869	CF	TUCSON	AZ		06/05/2024	6.999	164,721		32				225,000	05/15/2024
100153870	CF	CHICAGO	IL		06/05/2024	7.625	167,981		44				250,000	05/08/2024
100153871	CF	BALTIMORE	MD		06/05/2024	8.250	169,636		(154)				218,000	05/07/2024
100153872	CF	NEW BEDFORD	MA		06/05/2024	7.999	421,950		7				570,000	05/13/2024
100153873	CF	MIAMI	FL		06/05/2024	7.125	179,122		6				260,000	05/14/2024
100153874	CF	CAPE CORAL	FL		06/05/2024	10.499	302,018		(226)				352,000	05/07/2024
100153875	CF	SPRINGFIELD	MA		06/05/2024	9.375	243,159		(51)				285,000	05/10/2024
100153876	CF	HESPERIA	CA		06/05/2024	8.875	425,115		(440)				510,000	04/30/2024
100153877	CF	LOS ANGELES	CA		06/05/2024	6.750	315,415		(20)				585,000	04/19/2024
100153878	CF	PERRIS	CA		06/05/2024	9.375	772,980		(271)				955,000	04/02/2024
100153880		MINERAL WELLS	TX		06/05/2024	8.999	157,143		(171)				249,145	05/15/2024
100153882	CF	WEST COVINA	CA		06/05/2024	7.375	1,884,679		(616)				2,350,000	05/07/2024
100153883	CF	PALOS VERDES ESTATES	CA		06/05/2024	8.499	731,764		(868)				970,000	05/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153884		BAKERSFIELD	CA		06/05/2024	7.999	232,556		(64)				290,000	05/09/2024
100153886	CF	CLARKSVILLE	TN		06/05/2024	7.499	177,956		(253)				265,000	05/15/2024
100153888	CF	WEEKI WACHEE	FL		06/05/2024	6.875	291,150		85				400,000	04/24/2024
100153890		NORTH CANTON	OH		06/05/2024	7.750	186,665		(30)				250,000	05/13/2024
100153891	CF	WOODSTOCK	MD		06/05/2024	8.250	706,870		(401)				870,000	05/09/2024
100153892		DALLAS	TX		06/05/2024	8.875	120,408		(366)				250,000	05/17/2024
100153893	CF	OXNARD	CA		06/05/2024	8.125	473,875		(206)				670,000	05/08/2024
100153894	CF	ANGELS CAMP	CA		06/05/2024	7.750	255,039		(123)				360,000	05/15/2024
100153895		ALABASTER	AL		06/05/2024	7.625	188,210		(6)				245,000	05/20/2024
100153897		BALTIMORE	MD		06/05/2024	8.250	189,686		(71)				235,000	05/14/2024
100153898		HAWTHORNE	CA		06/05/2024	8.999	625,844		(565)				1,645,000	05/10/2024
100153899	CF	HOOVER	AL		06/05/2024	7.499	199,134		(66)				265,000	05/17/2024
100153900	CF	LOMPOC	CA		06/05/2024	8.375	288,610		(56)				495,000	05/04/2024
100153901	CF	NEW CARROLLTON	MD		06/05/2024	7.999	298,816		(241)				495,000	05/03/2024
100153902	CF	LOS BANOS	CA		06/05/2024	9.625	469,769		(290)				580,000	05/10/2024
100153903	CF	HIRAM	GA		06/05/2024	8.750	262,187		(302)				296,000	05/13/2024
100153904	CF	BREWER	ME		06/05/2024	7.999	184,619		(137)				240,000	05/10/2024
100153905		PHILADELPHIA	PA		06/05/2024	7.999	107,857		(45)				137,000	05/13/2024
100153906		WATERLOO	SC		06/05/2024	9.999	176,550		(124)				260,000	05/07/2024
100153908	CF	VACAVILLE	CA		06/05/2024	6.999	300,436		(83)				660,000	05/06/2024
100153909	CF	WARREN	MI		06/05/2024	8.875	226,667		(211)				275,500	05/13/2024
100153910	CF	DYER	IN		06/05/2024	6.999	164,264		41				225,000	05/14/2024
100153911		INDIALANTIC	FL		06/05/2024	7.250	523,412		(68)				1,350,000	05/08/2024
100153912	CF	REDDING	CA		06/05/2024	8.999	139,923		(110)				235,000	05/13/2024
100153915	CF	PARADISE	CA		06/05/2024	7.999	198,016		(46)				449,000	05/13/2024
100153916	CF	ROCKVILLE	MD		06/05/2024	6.999	191,586		109				255,000	05/17/2024
100153918		HOT SPRINGS VILLAGE	AR		06/05/2024	7.750	203,299		(48)				339,000	05/14/2024
100153919		DAVENPORT	FL		06/05/2024	6.999	530,961		625				738,000	05/14/2024
100153920	CF	NEWPORT NEWS	VA		06/05/2024	7.999	321,058		(251)				394,000	05/09/2024
100153921	CF	RAYMORE	MO		06/05/2024	8.125	175,763		(259)				218,000	05/09/2024
100153922	CF	ORLANDO	FL		06/05/2024	7.125	349,525		(120)				465,000	05/07/2024
100153923		KANSAS CITY	KS		06/05/2024	8.750	186,556		(153)				225,000	05/07/2024
100153924		NORTH PORT	FL		06/05/2024	7.499	217,257		(3)				285,000	05/09/2024
100153926		COLORADO SPRINGS	CO		06/05/2024	7.999	357,055		(42)				470,000	05/15/2024
100153927		CATONSVILLE	MD		06/05/2024	8.625	322,807		(111)				401,000	05/13/2024
100153928		ATLANTA	GA		06/05/2024	7.625	209,788		(27)				194,000	08/07/2025
100153929		ATLANTA	GA		06/05/2024	7.875	239,629		(71)				359,000	05/20/2025
100153930	CF	SALINAS	CA		06/05/2024	8.999	731,197		(316)				928,000	05/13/2024
100153931		LUBBOCK	TX		06/05/2024	7.499	184,523		(46)				260,000	05/07/2024
100153932	CF	CYPRESS	TX		06/05/2024	7.625	263,444		(153)				324,000	05/14/2024
100153934	CF	LANCASTER	CA		06/05/2024	7.999	261,257		(109)				385,000	05/08/2024
100153935		LUBBOCK	TX		06/05/2024	7.499	176,910		(45)				235,000	05/07/2024
100153936	CF	FAIR OAKS	CA		06/05/2024	8.875	615,361		(440)				750,000	05/13/2024
100153937		RIVERDALE	MD		06/05/2024	7.999	270,577		9				343,000	05/10/2024
100153939	CF	LOS ANGELES	CA		06/05/2024	8.125	423,733		(222)				655,000	05/09/2024
100153940	CF	CARMEL	CA		06/05/2024	7.250	597,575		(122)				2,336,000	05/03/2024
100153942		MOSES LAKE	WA		06/05/2024	7.875	202,446		(96)				275,000	05/03/2024
100153944	CF	LONG BEACH	CA		06/05/2024	7.499	269,418		(60)				360,000	05/09/2024
100153946	CF	SAINT GEORGE	UT		06/05/2024	6.999	124,791		18				170,000	05/13/2024
100153947	CF	HIALEAH	FL		06/05/2024	8.875	552,029		(236)				680,000	05/17/2024
100153948	CF	SAINT GEORGE	UT		06/05/2024	6.999	124,799		17				170,000	05/13/2024
100153949	CF	HICKORY HILLS	IL		06/05/2024	9.250	382,368		(132)				420,000	05/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153950	CF	GARDNER	MA		06/05/2024	7.875	424,374		(186)				560,000	05/15/2024
100153951		FARMVILLE	VA		06/05/2024	8.125	103,486		(40)				141,000	04/26/2024
100153953	CF	LOS ANGELES	CA		06/05/2024	8.625	604,636		(196)				750,000	05/13/2024
100153955	CF	GILROY	CA		06/05/2024	7.625	640,091		(347)				930,000	05/08/2024
100153956	CF	COLUMBUS	GA		06/05/2024	6.999	142,850		26				195,000	05/16/2024
100153957	CF	ALPHARETTA	GA		06/05/2024	7.625	556,111		(457)				927,000	05/20/2024
100153958	CF	HOUSTON	TX		06/05/2024	8.250	151,064		(143)				237,000	05/15/2024
100153959		BELLEVIEW	FL		06/05/2024	8.375	132,100		(104)				165,000	05/07/2024
100153960		CAPE CORAL	FL		06/05/2024	7.999	263,902		(135)				325,000	05/17/2024
100153962	CF	BLUE SPRINGS	MO		06/05/2024	6.750	277,643		139				385,000	05/14/2024
100153963		CAPE CORAL	FL		06/05/2024	7.125	317,103		203				420,000	05/16/2024
100153964	CF	CINCINNATI	OH		06/05/2024	8.625	127,839		(142)				179,000	05/14/2024
100153965	CF	NEWARK	NJ		06/05/2024	8.999	466,093		(276)				535,000	05/17/2024
100153966	CF	HOUSTON	TX		06/05/2024	7.999	169,761		(238)				325,000	05/16/2024
100153967	CF	EDMOND	OK		06/05/2024	7.999	198,628		(187)				278,000	05/15/2024
100153968	CF	SHELBYVILLE	TN		06/05/2024	8.750	268,930		(24)				399,000	05/16/2024
100153969	CF	CARSON	CA		06/05/2024	6.999	446,355		(115)				815,000	05/17/2024
100153970		HINESVILLE	GA		06/05/2024	9.499	151,373		(221)				218,000	05/16/2024
100153971		WASHINGTON	DC		06/05/2024	8.499	145,898		(135)				189,675	05/20/2024
100153973	CF	DUARTE	CA		06/05/2024	7.999	537,287		(164)				700,000	05/13/2024
100153974	CF	LOUISBURG	NC		06/05/2024	7.875	339,819		(380)				749,000	05/16/2024
100153975		GREAT MILLS	MD		06/05/2024	7.499	212,724		(24)				269,000	05/16/2024
100153976	CF	LAS VEGAS	NV		06/05/2024	7.750	250,845		(267)				650,000	05/13/2024
100153977		HOLLAND	MI		06/05/2024	7.999	244,537		(31)				302,000	05/13/2024
100153978		MELBOURNE	FL		06/05/2024	7.625	190,923		(27)				280,000	05/13/2024
100153980	CF	HOUSTON	TX		06/05/2024	7.375	208,290		(179)				275,000	05/15/2024
100153982		GAINESVILLE	GA		06/05/2024	9.750	164,552		(275)				250,000	05/14/2024
100154063	CF	REDWOOD CITY	CA		06/06/2024	7.375	413,618		(596)				835,000	03/19/2024
100154064	CF	SCOTTSDALE	AZ		06/06/2024	7.000	426,503		(173)				2,850,000	03/25/2024
100154065	CF	PALM SPRINGS	CA		06/06/2024	7.125	848,933		(289)				1,075,000	03/07/2024
100154066	CF	COTO DE CAZA	CA		06/06/2024	7.250	1,391,262		(797)				1,980,000	03/06/2024
100154068	CF	FALLBROOK	CA		06/06/2024	7.500	745,955		(252)				930,000	04/01/2024
100154069	CF	DORAL	FL		06/06/2024	7.375	919,173		(337)				1,145,000	03/01/2024
100154071	CF	RIALTO	CA		06/06/2024	7.875	461,648		(149)				575,000	04/12/2024
100154072	CF	WASHINGTON	DC		06/06/2024	7.375	365,871		(97)				537,000	02/08/2024
100154073	CF	PUYALLUP	WA		06/06/2024	7.500	323,228		(110)				430,000	03/25/2024
100154074	CF	SAN BERNARDINO	CA		06/06/2024	7.875	453,836		(147)				565,000	04/04/2024
100154075	CF	MONTEBELLO	CA		06/06/2024	7.625	668,496		(196)				840,000	02/23/2024
100154076	CF	KANNAPOLIS	NC		06/06/2024	6.500	474,531		(126)				935,000	04/01/2024
100154078	CF	FRESNO	CA		06/06/2024	7.625	541,608		(181)				1,330,000	03/22/2024
100154079	CF	FRESNO	CA		06/06/2024	7.750	261,832		(79)				330,000	02/06/2024
100154081	CF	GLENDALE	AZ		06/06/2024	7.500	2,204,163		(671)				3,200,000	04/01/2024
100154085	CF	CAPE CORAL	FL		07/11/2024	7.625	783,572		(469)				980,000	05/31/2024
100154086	CF	DENVER	NC		07/11/2024	7.750	308,768		(245)				404,000	05/31/2024
100154087		DENVER	CO		07/11/2024	7.500	335,192		(51)				515,000	06/10/2024
100154090	CF	HOUSTON	TX		07/11/2024	7.750	1,760,780		(536)				2,340,000	06/04/2024
100154091		PALM BEACH	FL		07/11/2024	7.750	2,048,926		(475)				4,400,000	06/12/2024
100154092	CF	LAKE HAVASU CITY	AZ		07/11/2024	7.625	320,812		(348)				385,000	05/30/2024
100154093	CF	EDMOND	OK		07/11/2024	9.750	406,872		(322)				527,000	06/04/2024
100154094	CF	FRANKFORT	IL		07/11/2024	8.375	1,656,460		(749)				2,200,000	06/05/2024
100154096	CF	POST FALLS	ID		07/11/2024	7.875	260,381		(270)				510,000	05/31/2024
100154098	CF	FOUNTAIN HILLS	AZ		07/11/2024	7.375	1,605,519		(164)				2,004,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154099		RANCHO SANTA FE	CA		07/11/2024	8.375	2,097,999		(880)				4,700,000	06/20/2024
100154100		ORLANDO	FL		07/11/2024	7.875	234,702		(91)				379,000	06/05/2024
100154103	CF	SAN FRANCISCO	CA		07/11/2024	8.125	2,270,665		(151)				2,975,000	05/31/2024
100154104		ORANGE	TX		07/11/2024	9.750	142,585		(196)				180,000	05/28/2024
100154106	CF	MEDFORD	OR		07/11/2024	7.625	171,205		(204)				532,000	06/10/2024
100154108	CF	AUSTINTOWN	OH		07/11/2024	8.375	255,202		(267)				330,000	06/06/2024
100154109	CF	SUSSEX	WI		07/11/2024	7.375	381,776		(246)				800,000	05/30/2024
100154112		VERNON ROCKVILLE	CT		07/11/2024	9.750	193,352		(207)				228,000	05/31/2024
100154113		HAMPTON	VA		07/11/2024	8.250	105,892		(56)				178,000	05/31/2024
100154115		COLUMBUS	OH		07/11/2024	8.750	191,684		(152)				265,000	06/20/2024
100154117	CF	VENTURA	CA		07/11/2024	8.000	687,837		(473)				905,000	06/05/2024
100154118	CF	AVALON	CA		07/11/2024	8.250	886,989		(305)				1,100,000	06/10/2024
100154119	CF	HOLIDAY	FL		07/11/2024	9.625	347,375		(252)				393,000	06/03/2024
100154120		RIO RANCHO	NM		07/11/2024	7.750	117,537		(39)				268,000	06/13/2024
100154121	CF	LAS VEGAS	NV		07/11/2024	8.000	2,042,122		(1,597)				2,500,000	06/04/2024
100154122		RIO RANCHO	NM		07/11/2024	7.750	127,001		(43)				310,000	06/13/2024
100154123	CF	NEVADA CITY	CA		07/11/2024	8.375	564,474		(322)				840,000	05/31/2024
100154124	CF	LUGOFF	SC		07/11/2024	7.875	348,692		(230)				510,000	05/31/2024
100154127	CF	SAINT PETERSBURG	FL		07/11/2024	7.375	280,657		(115)				360,000	05/30/2024
100154128		POMPANO BEACH	FL		07/11/2024	8.000	300,532		(113)				385,000	05/31/2024
100154131		GLEN ELLYN	IL		07/11/2024	9.375	77,239		(121)				180,000	05/31/2024
100154133	CF	CYPRESS	CA		07/11/2024	9.250	1,299,712		(549)				1,420,000	06/04/2024
100154135		SUGARLOAF	CA		07/11/2024	7.500	295,297		(38)				400,000	05/31/2024
100154136		HURRICANE	UT		07/11/2024	7.750	446,664		(91)				725,000	05/29/2024
100154137		ERIE	CO		07/11/2024	7.000	420,602		57				620,000	05/31/2024
100154138	CF	DALHART	TX		07/11/2024	8.875	271,414		(313)				294,000	05/30/2024
100154139		COLLEGE STATION	TX		07/11/2024	7.625	265,533		(65)				370,000	06/18/2024
100154140	CF	KNOXVILLE	TN		07/11/2024	7.375	284,069		(131)				380,000	06/04/2024
100154141	CF	LAKEBAY	WA		07/11/2024	7.375	384,130		(82)				912,000	06/13/2024
100154142	CF	LONGBOAT KEY	FL		07/11/2024	7.750	791,421		(757)				1,175,000	05/30/2024
100154143		TUCSON	AZ		07/11/2024	8.625	227,074		(562)				750,000	06/04/2024
100154144	CF	NORTHAMPTON	PA		07/11/2024	10.000	527,517		120				613,000	06/05/2024
100154146		DALY CITY	CA		07/11/2024	7.625	457,617		(75)				1,145,000	05/31/2024
100154147	CF	LAGUNA HILLS	CA		07/11/2024	7.750	1,240,954		(2,833)				3,400,000	05/29/2024
100154149	CF	SURPRISE	AZ		07/11/2024	7.125	546,568		90				622,000	06/04/2024
100154150		NEW ORLEANS	LA		07/11/2024	8.375	108,775		(113)				130,000	06/03/2024
100154151	CF	LAKE WORTH	FL		07/11/2024	8.875	395,303		(301)				450,000	06/03/2024
100154152	CF	INMAN	SC		07/11/2024	7.875	248,467		(195)				313,000	05/31/2024
100154153	CF	SPRING	TX		07/11/2024	8.875	222,326		(300)				260,000	06/10/2024
100154154	CF	SAINT JOHNS	FL		07/11/2024	8.375	932,401		(640)				1,200,000	06/17/2024
100154155	CF	EAGLE	ID		07/11/2024	7.750	1,751,557		(240)				2,220,000	06/10/2024
100154157	CF	RICHMOND	TX		07/11/2024	8.875	210,656		(560)				289,000	06/05/2024
100154158	CF	EL PASO	TX		07/11/2024	7.125	147,713		(81)				268,000	05/31/2024
100154160	CF	FULTONDALE	AL		07/11/2024	7.500	202,883		(136)				270,000	06/07/2024
100154161	CF	DES PLAINES	IL		07/11/2024	7.500	303,768		(167)				375,000	05/30/2024
100154162	CF	IMPERIAL BEACH	CA		07/11/2024	7.625	886,394		(483)				1,175,000	05/28/2024
100154164	CF	LAKEWOOD RANCH	FL		07/11/2024	7.875	388,226		(160)				470,000	05/31/2024
100154165	CF	CHARLOTTE	NC		07/11/2024	7.875	184,929		(241)				290,000	06/13/2024
100154166	CF	PHOENIX	AZ		07/11/2024	7.500	1,350,366		(582)				1,725,000	06/11/2024
100154167	CF	ROSENBERG	TX		07/11/2024	8.750	387,589		(366)				417,000	06/03/2024
100154168	CF	KINGSBURG	CA		07/11/2024	7.250	168,948		(128)				355,000	06/03/2024
100154170		ASBURY PARK	NJ		07/11/2024	7.500	257,772		(43)				410,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154171	CF	SAN DIEGO	CA		07/11/2024	7.375	1,477,457		(978)				3,165,000	05/31/2024
100154172		DAYTON	TX		07/11/2024	7.625	271,546		(29)				339,000	05/31/2024
100154174	CF	LITTLE ELM	TX		07/11/2024	7.125	221,140		(211)				442,000	06/03/2024
100154175	CF	COLORADO SPRINGS	CO		07/11/2024	7.500	441,950		(169)				740,000	06/11/2024
100154176		DEERFIELD BEACH	FL		07/11/2024	8.250	146,825		(247)				222,000	06/11/2024
100154177	CF	BUCKEYE	AZ		07/11/2024	7.000	300,569		(105)				615,000	05/31/2024
100154178	CF	BUCKEYE	AZ		07/11/2024	7.000	320,848		(117)				664,000	05/31/2024
100154181	CF	JACKSONVILLE	FL		07/11/2024	7.750	318,166		(217)				417,000	05/31/2024
100154182	CF	JACKSONVILLE	FL		07/11/2024	7.750	318,273		(219)				417,000	05/31/2024
100154184	CF	DALLAS	TX		07/11/2024	9.125	402,239		(461)				508,000	05/28/2024
100154186	CF	PETALUMA	CA		07/11/2024	8.000	1,447,982		(1,979)				2,101,000	06/14/2024
100154187	CF	CHULA VISTA	CA		07/11/2024	7.000	747,084		(225)				1,180,000	06/11/2024
100154189	CF	SAHUARITA	AZ		07/11/2024	9.500	374,337		(266)				440,000	06/07/2024
100154190		CHANDLER	AZ		07/11/2024	7.500	280,148		(36)				398,000	06/14/2024
100154191	CF	RANCHO CUCAMONGA	CA		07/11/2024	6.875	679,006		(331)				1,695,000	06/11/2024
100154192	CF	LOS ANGELES	CA		07/11/2024	7.625	1,711,768		(970)				2,260,000	06/06/2024
100154193		POMPANO BEACH	FL		07/11/2024	8.000	210,032		(196)				357,000	06/04/2024
100154194	CF	SANTA BARBARA	CA		07/11/2024	7.125	351,427		(339)				1,302,000	06/11/2024
100154195	CF	GRESHAM	OR		07/11/2024	7.875	331,136		(282)				460,000	06/14/2024
100154196		MARGATE	FL		07/11/2024	7.875	448,926		107				665,000	06/05/2024
100154198	CF	MIAMI	FL		07/11/2024	7.500	370,352		(221)				560,000	06/05/2024
100154199	CF	LOS ANGELES (SUNLAND AREA)	CA		07/11/2024	7.750	633,287		(329)				780,000	06/13/2024
100154200	CF	BELLEVUE	NE		07/11/2024	7.750	167,942		(148)				255,000	06/18/2024
100154201	CF	SAN DIEGO	CA		07/11/2024	7.375	874,766		(144)				2,750,000	06/04/2024
100154202	CF	CHICAGO	IL		07/11/2024	7.875	404,206		(331)				560,000	06/10/2024
100154203		PHILADELPHIA	PA		07/11/2024	8.250	110,097		(94)				143,000	06/14/2024
100154204	CF	BEE CAVE	TX		07/11/2024	7.125	761,129		(319)				1,080,000	06/10/2024
100154205	CF	PORT SAINT LUCIE	FL		07/11/2024	8.250	328,817		(314)				413,000	06/06/2024
100154206	CF	ARVADA	CO		07/11/2024	7.500	1,033,908		(538)				1,275,000	06/18/2024
100154207	CF	PASADENA	CA		07/11/2024	7.125	376,800		(72)				580,000	06/10/2024
100154208		LOS GATOS	CA		07/11/2024	7.500	265,442		(24)				1,300,000	06/13/2024
100154211	CF	HOLLISTER	CA		07/11/2024	7.500	1,022,610		(550)				1,260,000	06/10/2024
100154214	CF	MARANA	AZ		07/11/2024	8.000	166,908		(279)				335,000	06/06/2024
100154216		BOTHELL	WA		07/11/2024	7.250	444,876		(2)				1,000,000	06/11/2024
100154328	CF	BELMONT	NC		06/07/2024	9.250	620,443		(237)				780,000	05/02/2024
100154329	CF	AUBURNDALE	FL		06/07/2024	8.375	198,385		(24)				252,000	05/23/2024
100154330	CF	OXNARD	CA		06/07/2024	9.125	560,043		(158)				695,000	05/23/2024
100154332	CF	MYRTLE BEACH	SC		06/07/2024	8.750	492,028						643,000	05/13/2024
100154333	CF	JACKSONVILLE	FL		06/07/2024	10.500	241,533		(80)				300,000	05/06/2024
100154336	CF	CHICAGO	IL		06/07/2024	10.375	430,620		(142)				536,000	05/28/2024
100154339	CF	WINNETKA	CA		06/12/2024	8.750	889,049		(321)				1,100,000	05/17/2024
100154340	CF	TARZANA	CA		06/12/2024	8.500	1,704,103		(777)				2,100,000	04/11/2024
100154341	CF	WASHOUGAL	WA		06/12/2024	8.625	1,086,485		(263)				1,355,000	04/25/2024
100154342	CF	TARZANA	CA		06/12/2024	7.990	1,431,637		(191)				1,800,000	04/08/2024
100154343	CF	JOHNS CREEK	GA		06/12/2024	8.500	670,198		(47)				897,000	05/16/2024
100154344	CF	JAMAICA	NY		06/12/2024	8.250	755,074		(337)				995,000	04/23/2024
100154345	CF	BROOKLYN	NY		06/12/2024	8.375	674,856		(45)				800,000	05/08/2024
100154347		PUERTO VALLARTA	MEX		06/12/2024	9.473	385,084						784,601	05/20/2024
100154348		LOS CABOS	MEX		06/12/2024	9.223	1,121,838						2,448,684	06/07/2024
100154349		TULUM	MEX		06/12/2024	9.223	641,886						1,044,165	05/29/2024
100154350		CABO SAN LUCAS	MEX		06/12/2024	9.657	292,724						476,795	05/08/2024
100154500	CF	DOWNEY	CA		06/14/2024	7.625	1,086,395		(815)				1,690,000	05/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154501	CF	SAINT PETERSBURG	FL		06/14/2024	7.875	210,099		(147)				300,000	05/24/2024
100154502		LILLINGTON	NC		06/14/2024	8.750	138,686		(151)				195,000	04/15/2024
100154503	CF	SAN BERNARDINO	CA		06/14/2024	7.999	286,930		(303)				506,000	05/21/2024
100154504	CF	TRENTON	NJ		06/14/2024	7.625	349,363		(57)				472,000	05/30/2024
100154505	CF	LAS VEGAS	NV		06/14/2024	7.125	226,358		(96)				360,000	05/22/2024
100154507	CF	GOLDSBORO	NC		06/14/2024	8.499	132,618		(150)				178,000	06/03/2024
100154508	CF	HOUSTON	TX		06/14/2024	7.499	331,797		(202)				466,000	05/31/2024
100154509		ORANGE	NJ		06/14/2024	8.999	382,989		(115)				475,000	05/23/2024
100154510		HAMPTON	NH		06/14/2024	6.875	352,386		34				546,900	04/25/2024
100154511		LOS ANGELES	CA		06/14/2024	7.999	1,209,523		(459)				1,800,000	05/21/2024
100154512	CF	MCFARLAND	CA		06/14/2024	7.250	162,827		(120)				403,000	05/29/2024
100154513		LOS ANGELES	CA		06/14/2024	8.625	577,516		(98)				720,000	05/15/2024
100154514		FARMVILLE	VA		06/14/2024	8.125	106,899		(40)				143,000	04/26/2024
100154515		MIAMI	FL		06/14/2024	7.375	391,029		70				625,000	05/31/2024
100154516		VICTORVILLE	CA		06/14/2024	7.375	598,295		17				774,500	05/30/2024
100154517		NEW ORLEANS	LA		06/14/2024	8.750	162,933		(114)				211,000	05/28/2024
100154518	CF	NEW HAVEN	CT		06/14/2024	7.999	269,377		(351)				460,000	05/23/2024
100154519		KLAMATH FALLS	OR		06/14/2024	8.375	160,447		(39)				225,000	04/23/2024
100154520		FORT WORTH	TX		06/14/2024	7.250	146,557		34				188,000	05/30/2024
100154521		HARVEY	LA		06/14/2024	7.999	143,148		(94)				188,000	05/30/2024
100154522		ALEXANDRIA	LA		06/14/2024	9.375	112,654		(87)				167,000	05/21/2024
100154523	CF	HAWAIIAN GARDENS	CA		06/14/2024	8.375	927,543		(796)				1,194,000	05/20/2024
100154524	CF	LOS ANGELES	CA		06/14/2024	7.125	365,348		(101)				650,000	05/16/2024
100154525		BAY POINT	CA		06/14/2024	9.125	415,493		(415)				824,999	05/29/2024
100154526		BALTIMORE	MD		06/14/2024	9.250	178,125		(118)				288,000	05/30/2024
100154527		CHICAGO	IL		06/14/2024	8.375	230,878		(77)				330,000	05/22/2024
100154529	CF	RANCHO CUCAMONGA	CA		06/14/2024	7.250	210,730		(75)				768,000	05/15/2024
100154530		FLAGSTAFF	AZ		06/14/2024	8.750	381,141		(175)				469,000	05/21/2024
100154531	CF	SAN ANTONIO	TX		06/14/2024	7.625	176,026		15				255,000	05/29/2024
100154532	CF	LAWTON	OK		06/14/2024	6.750	211,074		134				297,000	05/24/2024
100154533		HAWTHORNE	CA		06/14/2024	8.875	963,595		(102)				1,185,000	05/22/2024
100154534	CF	ALBERMARLE	NC		06/14/2024	7.375	323,531		(293)				1,250,000	05/24/2024
100154536	CF	GRAND RAPIDS	MI		06/14/2024	7.375	119,008		(74)				200,000	06/03/2024
100154537	CF	SALEM	OR		06/14/2024	7.875	346,658		(266)				475,000	05/22/2024
100154538		LAKEVILLE	MN		06/14/2024	7.999	211,119		(41)				280,000	05/31/2024
100154539		KISSIMMEE	FL		06/14/2024	8.750	248,267		(72)				300,000	06/03/2024
100154540	CF	SACRAMENTO	CA		06/14/2024	6.999	262,238		(75)				532,500	05/21/2024
100154541		MCDONOUGH	GA		06/14/2024	9.375	142,450		(221)				175,000	05/28/2024
100154542	CF	STRATFORD	CT		06/14/2024	7.125	150,946		(74)				440,000	05/23/2024
100154543		WAUWATOSA	WI		06/14/2024	7.375	238,929		46				350,000	05/29/2024
100154546	CF	HENDERSON	NV		06/14/2024	7.999	327,979		(231)				455,000	05/31/2024
100154547	CF	SUITLAND	MD		06/14/2024	8.250	251,243		(172)				355,000	05/22/2024
100154548	CF	SANDY	UT		06/14/2024	7.250	564,286		(75)				835,000	05/23/2024
100154549	CF	SANTA ANA	CA		06/14/2024	8.250	1,285,780		(850)				1,700,000	05/16/2024
100154550	CF	INDEPENDENCE	MO		06/14/2024	7.750	143,167		(100)				188,000	05/30/2024
100154551		MARANA	AZ		06/14/2024	7.999	223,899		(60)				335,000	05/29/2024
100154552	CF	SILVER SPRING	MD		06/14/2024	7.499	285,980		(96)				380,000	05/31/2024
100154553		LA PUENTE	CA		06/14/2024	8.125	367,573		(84)				667,000	05/17/2024
100154554	CF	PALOS VERDES ESTATES	CA		06/14/2024	7.875	2,758,449		(2,576)				3,550,000	05/24/2024
100154555	CF	LAS VEGAS	NV		06/14/2024	7.999	291,581		(381)				345,000	05/21/2024
100154556		WHITTIER	CA		06/14/2024	8.499	993,248		(529)				1,300,000	05/23/2024
100154557		CALEXICO	CA		06/14/2024	8.999	210,621		(226)				295,000	05/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154558	CF	SACRAMENTO	CA		06/14/2024	7.375	342,629		(185)				452,000	05/21/2024
100154559		OCALA	FL		06/14/2024	7.625	218,942		(35)				275,000	05/31/2024
100154560		WEST MONROE	LA		06/14/2024	7.999	102,435		(55)				134,000	05/28/2024
100154561	CF	NORTH LAS VEGAS	NV		06/14/2024	7.999	194,505		(127)				566,000	05/31/2024
100154562	CF	PERRIS	CA		06/14/2024	7.999	500,979		(369)				610,000	05/21/2024
100154563	CF	DOWNEY	CA		06/14/2024	7.750	1,139,130		(661)				1,400,000	05/22/2024
100154564		BALTIMORE	MD		06/14/2024	8.999	161,509		(123)				226,000	05/21/2024
100154566		SAN ANTONIO	TX		06/14/2024	6.750	131,567		64				219,000	05/28/2024
100154567	CF	BAKERSFIELD	CA		06/14/2024	8.750	335,006		(545)				387,000	05/21/2024
100154568	CF	LAS VEGAS	NV		06/14/2024	8.875	445,555		(510)				570,000	05/21/2024
100154569	CF	DALLAS	TX		06/14/2024	7.250	675,308		(262)				920,000	05/30/2024
100154570	CF	WILMINGTON	DE		06/14/2024	8.125	303,640		(212)				423,000	05/24/2024
100154571	CF	LA PUENTE	CA		06/14/2024	8.999	623,221		(263)				768,000	05/28/2024
100154572	CF	PALMDALE	CA		06/14/2024	8.499	387,672		(144)				480,000	05/22/2024
100154573	CF	DAVIE	FL		06/14/2024	7.625	1,540,979		(1,256)				2,100,000	05/28/2024
100154574	CF	ZEPHYRHILLS	FL		06/14/2024	8.375	182,769		(166)				230,000	05/31/2024
100154575	CF	RESEDA	CA		06/14/2024	7.250	721,356		(234)				965,000	05/21/2024
100154576	CF	JURUPA VALLEY	CA		06/14/2024	8.375	130,930		(146)				1,550,000	05/20/2024
100154577	CF	MOUNT VERNON	WA		06/14/2024	7.375	379,806		(183)				475,000	05/30/2024
100154578	CF	SANTA CLARITA	CA		06/14/2024	8.875	690,766		(699)				956,000	05/21/2024
100154579	CF	BAKERSFIELD	CA		06/14/2024	7.999	719,387		(480)				880,000	05/14/2024
100154580	CF	BALTIMORE	MD		06/14/2024	8.750	194,478		(101)				255,000	04/29/2024
100154581	CF	KRUM	TX		06/14/2024	7.999	354,557		(222)				560,000	05/23/2024
100154583	CF	CHICAGO	IL		06/14/2024	8.999	272,546		(25)				365,000	05/29/2024
100154585	CF	GREENVILLE	TX		06/14/2024	7.999	300,027		(387)				379,000	05/24/2024
100154586	CF	LA PUENTE	CA		06/14/2024	7.250	558,175		(138)				705,000	05/23/2024
100154587	CF	SANTA CLARITA	CA		06/14/2024	7.875	426,240		(77)				575,000	05/20/2024
100154588	CF	HALETHORPE	MD		06/14/2024	7.875	435,672		(175)				540,000	05/31/2024
100154589	CF	LOS ANGELES	CA		06/14/2024	7.999	1,104,326		(767)				1,446,000	05/24/2024
100154590	CF	RAY CITY	GA		06/14/2024	9.999	146,341		(283)				197,000	05/28/2024
100154592	CF	SUTHERLAND	VA		06/14/2024	8.375	340,626		(166)				480,000	05/22/2024
100154595	CF	TUSTIN	CA		06/14/2024	7.999	429,838		(290)				550,000	05/18/2024
100154596	CF	SAN BERNARDINO	CA		06/14/2024	7.999	303,474		(247)				380,000	05/20/2024
100154597	CF	CHINO	CA		06/14/2024	7.250	253,952		(155)				680,000	05/24/2024
100154598	CF	DANBURY	CT		06/14/2024	7.625	402,558		(196)				530,000	05/30/2024
100154599	CF	KENSINGTON	MD		06/14/2024	8.625	1,275,123		(1,034)				1,540,000	05/31/2024
100154600	CF	KENSINGTON	MD		06/14/2024	8.625	1,294,018		(1,054)				1,565,000	05/31/2024
100154601	CF	MIAMI	FL		06/14/2024	6.499	252,575		49				570,000	05/24/2024
100154602	CF	MAPLETON	UT		06/14/2024	6.999	310,488		(107)				1,029,000	05/21/2024
100154603	CF	LILBURN	GA		06/14/2024	7.625	318,683		(231)				390,000	05/30/2024
100154604	CF	CASTAIC	CA		06/14/2024	7.750	1,312,540		(234)				1,890,000	05/29/2024
100154605	CF	LOS BANOS	CA		06/14/2024	9.125	393,176		(114)				460,000	05/28/2024
100154606	CF	EAST FALMOUTH	MA		06/14/2024	9.125	673,040		7				851,000	05/23/2024
100154607	CF	FRESNO	CA		06/14/2024	7.999	463,284		(326)				566,000	05/29/2024
100154608	CF	BREA	CA		06/14/2024	7.499	966,245		(405)				1,370,000	05/21/2024
100154611	CF	AVENTURA	FL		06/14/2024	7.375	196,454		(152)				250,000	04/03/2024
100154612	CF	LAS VEGAS	NV		06/14/2024	8.999	388,727		(99)				455,000	05/23/2024
100154614	CF	ALEXANDRIA	VA		06/14/2024	8.875	254,643		(361)				335,000	05/24/2024
100154615	CF	GARLAND	TX		06/14/2024	8.499	241,130		(279)				288,000	06/03/2024
100154616	CF	COLORADO SPRINGS	CO		06/14/2024	8.375	291,213		(118)				375,000	05/22/2024
100154617	CF	RIALTO	CA		06/14/2024	7.875	301,276		(298)				530,000	05/21/2024
100154618	CF	FISHING CREEK	MD		06/14/2024	9.499	282,523		(216)				363,000	05/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154620	CF	HICKORY	NC		06/14/2024	8.250	185,423		(278)				218,000	05/24/2024
100154621	CF	STOCKTON	CA		06/14/2024	7.625	466,422		(248)				575,000	05/24/2024
100154622	CF	BRIDGEPORT	CT		06/14/2024	8.999	212,733		(90)				265,000	05/23/2024
100154623	CF	NORTH LAS VEGAS	NV		06/14/2024	7.499	478,065		(269)				600,000	05/30/2024
100154624	CF	EUSTIS	FL		06/14/2024	8.999	211,745		(114)				296,000	05/23/2024
100154625	CF	PETALUMA	CA		06/14/2024	8.999	618,872		(70)				780,000	05/29/2024
100154626		EL PASO	TX		06/14/2024	9.625	163,786		(313)				196,000	05/24/2024
100154627	CF	PEARBLOSSOM	CA		06/14/2024	7.625	363,242		(158)				450,000	05/24/2024
100154628		GARLAND	TX		06/14/2024	9.625	206,303		(407)				310,000	05/20/2024
100154629	CF	NAPLES	FL		07/19/2024	10.250	1,031,961		(683)				1,250,000	10/27/2023
100154633	CF	LAKEWOOD	NJ		07/19/2024	7.000	448,204		(151)				749,000	02/08/2024
100154634	CF	WOODBRIDGE	VA		07/19/2024	6.750	152,759		(28)				370,000	02/17/2024
100154635	CF	CLEVELAND	OH		07/19/2024	6.875	65,645		14				91,000	02/28/2024
100154636	CF	PANAMA CITY	FL		07/19/2024	7.250	156,949		(121)				600,000	01/26/2024
100154637	CF	BURLEY	ID		07/19/2024	7.250	130,514		(58)				200,000	01/30/2024
100154638	CF	LA MIRADA	CA		07/19/2024	6.875	670,110		(155)				900,000	02/26/2024
100154639	CF	REGO PARK	NY		07/19/2024	7.250	271,062		(201)				570,000	02/23/2024
100154640	CF	SPRING VALLEY	NY		07/19/2024	7.625	599,647		(143)				925,000	03/04/2024
100154641		GROSSE POINTE WOODS	MI		07/19/2024	7.500	147,625		(38)				235,000	03/20/2024
100154642	CF	PITTSBURGH	PA		07/19/2024	8.000	137,383		(95)				180,000	02/16/2024
100154643	CF	HOUSTON	TX		07/19/2024	7.250	203,081		(195)				460,000	01/19/2024
100154644	CF	RIVERDALE	GA		07/19/2024	8.250	155,014		(294)				190,000	03/08/2024
100154646	CF	YORKTOWN	VA		07/19/2024	7.625	122,137		(392)				400,000	01/31/2024
100154648		DADEVILLE	AL		07/19/2024	7.875	296,359		(291)				505,000	02/11/2023
100154650	CF	NASHVILLE	TN		07/19/2024	7.375	362,969		(191)				600,000	01/23/2024
100154651	CF	CINCINNATI	OH		07/19/2024	7.125	308,167		26				420,000	01/24/2024
100154652	CF	BOSSIER CITY	LA		07/19/2024	8.000	211,267		(253)				323,000	03/01/2024
100154653	CF	NORTH BAY VILLAGE	FL		07/19/2024	6.000	155,941		134				440,000	03/19/2024
100154654	CF	LOCUST GROVE	GA		07/19/2024	7.000	151,622		(78)				252,000	01/26/2024
100154655	CF	MESA	AZ		07/19/2024	6.750	276,255		(47)				545,000	01/23/2024
100154656	CF	WATERFORD	MI		07/19/2024	8.875	158,023		(231)				200,000	01/19/2024
100154657	CF	SUPPLY	NC		07/19/2024	7.750	491,964		(395)				1,375,000	02/28/2024
100154660	CF	ONTARIO	CA		07/19/2024	7.625	593,189		(280)				751,000	12/22/2023
100154662	CF	SPRINGFIELD	VA		07/19/2024	7.125	484,324		(267)				1,260,000	01/22/2024
100154663	CF	ATHENS	GA		07/19/2024	7.250	161,277		(80)				240,000	03/15/2024
100154664	CF	CHARLOTTE	NC		07/19/2024	7.750	325,831		(275)				400,000	12/18/2023
100154665	CF	MASPETH	NY		07/19/2024	7.375	909,723		(507)				1,200,000	02/14/2024
100154667	CF	GULFPORT	FL		07/19/2024	7.875	320,145		(332)				517,000	02/15/2024
100154669	CF	PRINCEVILLE	HI		07/19/2024	7.875	809,917		(313)				1,020,000	03/13/2024
100154670	CF	ORLANDO	FL		07/19/2024	7.500	599,934		(411)				855,000	01/29/2024
100154672	CF	WAYNESBORO	PA		07/19/2024	6.750	133,278		(13)				267,000	03/15/2024
100154673	CF	MONROE	NY		07/19/2024	7.375	329,772		(48)				535,000	03/19/2024
100154674	CF	MARIETTA	GA		07/19/2024	7.625	160,479		(114)				210,000	01/29/2024
100154675	CF	BEL AIR	MD		07/19/2024	9.000	241,317		(244)				324,000	02/05/2024
100154677	CF	CAPE CANAVERAL	FL		07/19/2024	7.000	115,112		(48)				320,000	01/25/2024
100154678		BROOKLYN	NY		07/19/2024	8.250	1,351,471		(1,419)				2,215,000	12/22/2023
100154680		SACRAMENTO	CA		07/19/2024	6.750	228,993		124				440,000	03/01/2024
100154682	CF	TAMPA	FL		07/19/2024	8.375	173,717		(235)				252,000	03/07/2024
100154684	CF	SAINT CLOUD	FL		07/19/2024	10.250	334,293		(404)				395,000	04/12/2023
100154685		ABERDEEN	WA		07/19/2024	7.375	233,331		(28)				315,000	01/22/2024
100154689		WILLINGBORO	NJ		07/19/2024	9.750	343,647		(266)				427,000	10/31/2023
100154690	CF	JACKSONVILLE	FL		07/19/2024	6.000	87,674		104				145,000	03/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154691	CF	SARATOGA SPRINGS	UT		07/19/2024	6.500	428,258		31				730,000	02/28/2024
100154693	CF	LAKE WORTH BEACH	FL		07/19/2024	6.625	178,398		4				785,000	02/16/2024
100154694		LAS VEGAS	NV		07/19/2024	7.750	239,868		(129)				370,000	02/14/2024
100154695	CF	PHILADELPHIA	PA		07/19/2024	10.250	130,464		(175)				181,000	09/25/2023
100154697	CF	HIALEAH	FL		07/19/2024	7.250	198,593		(141)				305,000	03/08/2024
100154701	CF	PENSACOLA	FL		07/19/2024	7.750	125,928		(162)				200,000	02/23/2024
100154702		MANASSAS	VA		07/19/2024	8.500	657,338		(520)				850,000	03/11/2024
100154703		SCOTTSDALE	AZ		07/19/2024	8.250	760,343		(393)				1,280,000	02/02/2024
100154704	CF	VALLEY STREAM	NY		07/19/2024	7.250	707,930		(530)				1,160,000	01/19/2024
100154708	CF	PITTSBURGH	PA		07/19/2024	8.375	88,853		(116)				120,000	03/15/2024
100154709	CF	LAS VEGAS	NV		07/19/2024	7.625	638,566		(265)				750,000	01/03/2024
100154710		ROCKY MOUNT	NC		07/19/2024	7.875	110,992		(32)				188,000	02/16/2024
100154711		HIGHLAND MILLS	NY		07/19/2024	7.500	535,442		(45)				1,508,000	06/15/2025
100154712	CF	PINELLAS PARK	FL		07/19/2024	9.750	157,886		(215)				175,000	02/22/2023
100154715	CF	TEXARKANA	TX		07/19/2024	8.375	189,854		(412)				226,000	03/07/2024
100154716	CF	HUMBLE	TX		07/19/2024	9.750	315,081		(461)				400,000	02/29/2024
100154717		PHOENIX	AZ		07/19/2024	8.375	354,773		(284)				540,000	02/15/2024
100154720	CF	MESA	AZ		07/19/2024	8.750	191,644		(288)				275,000	01/08/2024
100154722		EDMOND	OK		07/19/2024	7.875	129,190		(84)				200,000	03/04/2024
100154723	CF	NORTHRIDGE	CA		07/19/2024	7.250	210,207		(93)				890,000	02/10/2024
100154724	CF	LONG BEACH	CA		07/19/2024	7.375	935,778		(415)				1,380,000	03/02/2024
100154728	CF	HARTFORD	CT		07/19/2024	8.875	239,431		(318)				305,000	03/12/2024
100154733	CF	LORAIN	OH		07/19/2024	8.375	55,712		(82)				72,000	02/15/2024
100154734	CF	CORINTH	TX		07/19/2024	6.500	198,557		39				340,000	03/15/2024
100154736	CF	BERKLEY	MA		07/19/2024	6.875	721,833		(57)				1,081,000	02/27/2024
100154737	CF	PLANTATION	FL		07/19/2024	7.750	560,592		(405)				735,000	12/29/2023
100154738	CF	LONG POND	PA		07/19/2024	8.875	279,624		(234)				365,000	02/23/2024
100154739	CF	HOMOSASSA	FL		07/19/2024	9.250	161,763		(293)				188,000	12/19/2023
100154743		MIDDLETOWN	CT		07/19/2024	9.875	369,855		(334)				475,000	04/10/2023
100154744	CF	LANCASTER	NY		07/19/2024	6.875	99,974		(35)				200,000	03/20/2024
100154745	CF	SAN DIEGO	CA		07/19/2024	7.500	675,091		(530)				1,380,000	03/06/2024
100154746		HESPERIA	CA		07/19/2024	6.750	281,570		(12)				405,000	01/12/2024
100154747		STAMFORD	CT		07/19/2024	8.875	176,777		(214)				245,000	02/16/2024
100154748	CF	RIVERSIDE	CA		07/19/2024	8.125	96,112		(133)				509,000	02/22/2024
100154750	CF	LAWRENCEVILLE	GA		07/19/2024	7.375	190,536		(182)				460,000	02/26/2024
100154751	CF	WAYNESBORO	PA		07/19/2024	6.750	133,133		(10)				267,000	03/15/2024
100154752	CF	ORONOGO	MO		07/19/2024	6.625	273,250		107				405,000	02/09/2024
100154754		LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024	7.500	250,221		(44)				360,000	02/12/2024
100154756		NAPLES	FL		07/19/2024	6.875	566,292		297				910,000	01/26/2024
100154757		DETROIT	MI		07/19/2024	8.125	179,000		(98)				235,000	03/12/2024
100154758	CF	MIAMI	FL		07/19/2024	6.875	315,024		(115)				600,000	02/26/2024
100154762	CF	DAVENPORT	FL		07/19/2024	7.250	225,697		(212)				420,000	12/28/2023
100154763	CF	STEPHENS CITY	VA		07/19/2024	8.750	171,329		(232)				240,000	03/19/2024
100154764	CF	CROCKETT	CA		07/19/2024	7.125	424,581		(192)				980,500	12/22/2024
100154766	CF	CINCINNATI	OH		07/19/2024	8.500	375,070		(468)				710,000	03/01/2024
100154768	CF	LOXLEY	AL		07/19/2024	9.000	486,610		(440)				595,000	12/20/2023
100154769	CF	NEWPORT NEWS	VA		07/19/2024	7.000	144,783		(56)				235,000	01/30/2024
100154773	CF	SMYRNA	GA		07/19/2024	6.750	186,419		(34)				305,000	02/07/2024
100154775		AUSTIN	TX		07/19/2024	7.500	382,383		(108)				590,000	01/22/2024
100154776	CF	FRESNO	CA		07/19/2024	6.500	146,064		27				385,000	03/06/2024
100154777	CF	MOBILE	AL		07/19/2024	9.625	155,023		(238)				220,000	02/08/2024
100154779	CF	AZUSA	CA		07/19/2024	7.750	303,492		(371)				416,000	01/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154780	CF	DETROIT	MI		07/19/2024	7.250	343,440		(103)				459,000	02/26/2024
100154781	CF	INDIO	CA		07/19/2024	8.625	626,608		(483)				680,000	11/06/2023
100154782	CF	LA QUINTA	CA		07/19/2024	8.750	2,690,885		(1,530)				3,150,000	02/16/2024
100154784	CF	LA QUINTA	CA		07/19/2024	7.750	456,066		(175)				560,000	01/06/2024
100154785	CF	WARREN	MI		07/19/2024	7.500	81,070		(49)				120,000	02/02/2024
100154786	CF	SANTA ROSA	CA		07/19/2024	7.000	779,413		(278)				1,300,000	02/13/2024
100154787	CF	OSSINING	NY		07/19/2024	7.375	463,046		(314)				760,000	01/26/2024
100154789	CF	SIKESTON	MO		07/19/2024	7.625	55,228		(16)				73,000	02/28/2024
100154792	CF	SUN CITY	AZ		07/19/2024	7.500	284,704		(178)				470,000	01/19/2024
100154794		SPRINGFIELD	IL		07/19/2024	7.375	55,119		(1)				76,000	01/25/2024
100154795		LOMPOC	CA		07/19/2024	8.000	444,077		(242)				675,000	01/23/2024
100154796	CF	BEAVERCREEK	OH		07/19/2024	7.125	239,964		(7)				350,000	02/14/2024
100154798	CF	ATLANTA	GA		07/19/2024	7.250	141,321		(99)				247,000	02/08/2024
100154799	CF	SAN JOSE	CA		07/19/2024	8.125	448,227		(473)				1,250,000	01/05/2024
100154800	CF	PINELLAS PARK	FL		07/19/2024	7.875	458,189		(296)				600,000	02/07/2024
100154805		ROSWELL	GA		07/19/2024	10.375	1,159,222		(696)				1,557,000	12/13/2023
100154806	CF	MILWAUKEE	WI		07/19/2024	8.250	165,082		(339)				475,000	03/08/2024
100154809	CF	LIVONIA	MI		07/19/2024	9.875	216,369		(181)				260,000	09/15/2023
100154811	CF	JOSHUA TREE	CA		07/19/2024	7.500	932,827		(975)				1,200,000	03/01/2024
100154813		PORT SAINT LUCIE	FL		07/19/2024	8.375	410,844		(492)				696,000	01/12/2024
100154815	CF	ALISO VIEJO	CA		07/19/2024	7.250	733,474		(486)				1,010,000	02/09/2024
100154816	CF	BROOKLYN	NY		07/19/2024	7.500	806,495		(410)				1,065,000	02/07/2024
100154818	CF	SCOTTSDALE	AZ		07/19/2024	7.625	643,650		(639)				975,000	03/14/2024
100154819		BATON ROUGE	LA		07/19/2024	9.750	100,285		(213)				122,000	02/27/2024
100154820	CF	BROOKLYN	NY		07/19/2024	7.375	467,816		10				700,000	02/29/2024
100154821		SLIDELL	LA		07/19/2024	7.875	557,356		(308)				850,000	03/13/2024
100154823	CF	BRANT	NY		07/19/2024	7.750	101,370		(83)				152,000	02/22/2024
100154824		GRAND RAPIDS	MI		07/19/2024	7.625	48,889		(58)				126,000	03/01/2024
100154826	CF	LA PALMA	CA		07/19/2024	7.750	943,656		(355)				1,326,000	02/07/2024
100154827	CF	BERGENFIELD	NJ		07/19/2024	7.750	360,791		(246)				590,000	02/26/2024
100154828		WAKE FOREST	NC		07/19/2024	7.875	176,698		(45)				300,000	02/12/2024
100154830	CF	BRICK	NJ		07/19/2024	7.375	153,850		(201)				415,000	01/23/2024
100154835	CF	WESLEY CHAPEL	FL		07/19/2024	6.750	259,649		(31)				440,000	02/14/2024
100154836	CF	APOLLO BEACH	FL		07/19/2024	6.500	243,898		25				791,000	01/30/2024
100154837	CF	SAN DIEGO	CA		07/19/2024	6.500	485,172		103				2,900,000	02/09/2024
100154838	CF	LULING	LA		07/19/2024	6.750	116,412		32				180,000	03/05/2024
100154839	CF	SOUTH BELOIT	IL		07/19/2024	7.750	110,857		(77)				167,000	03/11/2024
100154841		FAIRFAX	VA		07/19/2024	7.750	509,628		(97)				732,000	02/23/2024
100154844	CF	CANTON	GA		07/19/2024	8.125	166,121		(383)				296,000	03/18/2024
100154845		EAST ORANGE	NJ		07/19/2024	8.125	343,965		(184)				485,000	01/23/2024
100154846	CF	LINCOLN	CA		07/19/2024	7.500	287,556		(320)				615,000	02/29/2024
100154848	CF	MARYVILLE	TN		07/19/2024	7.625	261,942		(157)				382,000	01/24/2024
100154849		BROOKLYN	NY		07/19/2024	7.875	526,613		(175)				965,000	03/08/2024
100154850	CF	EDMOND	OK		07/19/2024	7.750	177,937		(237)				322,000	03/04/2024
100154852	CF	LYNNWOOD	WA		07/19/2024	6.625	306,530		5				905,000	02/15/2024
100154854	CF	LAS VEGAS	NV		07/19/2024	7.125	101,101		(60)				163,500	02/16/2024
100154856	CF	DETROIT	MI		07/19/2024	7.375	40,828		(13)				55,000	02/12/2024
100154859	CF	DEERFIELD BEACH	FL		07/19/2024	9.625	158,549		(334)				220,000	12/07/2023
100154860	CF	PATTERSON	NY		07/19/2024	8.250	168,932		(195)				230,000	02/22/2024
100154863	CF	LAKEWOOD	OH		07/19/2024	8.625	229,742		(292)				296,000	01/12/2024
100154866	CF	SELMA	CA		07/19/2024	7.500	59,351		(200)				275,000	02/24/2024
100154867	CF	JACKSONVILLE	FL		07/19/2024	6.000	114,725		137				190,000	02/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154868	CF	BLUE ISLAND	IL		07/19/2024	8.000	219,525		(300)				300,000	12/07/2023
100154869	CF	CENTENNIAL	CO		07/19/2024	6.750	216,249		(88)				622,000	01/12/2024
100154870	CF	PHILADELPHIA	PA		07/19/2024	9.250	226,899		(322)				265,000	12/07/2023
100154872	CF	GARDEN CITY	MI		07/19/2024	7.500	111,448		(74)				180,000	02/16/2024
100154873		LAKE CITY	FL		07/19/2024	7.875	150,394		(78)				198,000	03/12/2024
100154874	CF	BRIDGEVILLE	PA		07/19/2024	8.375	115,090		(156)				155,000	03/15/2024
100154876	CF	WHITTIER	CA		07/19/2024	7.500	356,990		(267)				1,185,000	02/02/2024
100154877		DETROIT	MI		07/19/2024	7.250	43,333		(2)				55,000	01/31/2024
100154878	CF	COLUMBUS	OH		07/19/2024	8.250	256,088		(178)				300,000	12/08/2023
100154879	CF	WATERFORD	MI		07/19/2024	7.250	69,479		(15)				132,000	03/12/2024
100154883	CF	PHILADELPHIA	PA		07/19/2024	7.250	517,418		(106)				770,000	01/26/2024
100154884	CF	NEWPORT BEACH	CA		07/19/2024	6.750	887,758		(109)				1,600,000	01/22/2024
100154885	CF	BROOKLYN	NY		07/19/2024	7.750	780,743		(888)				999,000	02/20/2024
100154886		BETHLEHEM	PA		07/19/2024	7.125	195,226		32				285,000	03/15/2024
100154887	CF	VICTORIA	TX		07/19/2024	7.500	175,589		(121)				230,000	02/05/2024
100154888	CF	SEBASTIAN	FL		07/19/2024	8.500	317,766		(216)				368,000	03/12/2024
100154889	CF	PLYMOUTH	MI		07/19/2024	7.250	126,343		(69)				320,000	03/01/2024
100154890	CF	SALEM	VA		07/19/2024	7.125	151,185		(111)				390,000	02/28/2024
100154891	CF	JACKSONVILLE	FL		07/19/2024	8.750	615,671		(389)				675,000	12/29/2023
100154892	CF	KINGMAN	AZ		07/19/2024	7.500	165,661		(130)				325,000	01/31/2024
100154894	CF	MIAMI	FL		07/19/2024	6.250	186,684		95				338,000	01/23/2024
100154896	CF	LOUISVILLE	KY		07/19/2024	7.750	114,066		(81)				151,000	01/24/2024
100154897	CF	COLTON	CA		07/19/2024	7.500	363,672		(272)				614,000	03/21/2024
100154898		CHICAGO HEIGHTS	IL		07/19/2024	8.875	131,218		(196)				230,000	01/29/2024
100154899	CF	WESLEY CHAPEL	FL		07/19/2024	6.875	199,515		(39)				337,000	02/15/2024
100154900	CF	BROOKLYN	NY		07/19/2024	7.125	1,111,916		(632)				2,050,000	03/01/2024
100154901	CF	PRESCOTT	AZ		07/19/2024	8.125	199,957		(178)				892,000	01/26/2024
100154903		KINGMAN	AZ		07/19/2024	6.750	127,867		64				224,000	02/20/2024
100154905	CF	FRESNO	CA		07/19/2024	7.750	504,005		(406)				615,000	01/13/2024
100154907	CF	JACKSONVILLE	FL		07/19/2024	10.000	240,722		(319)				285,000	03/18/2024
100154909		TALLAHASSEE	FL		07/19/2024	8.625	106,562		(154)				157,000	01/30/2024
100154910	CF	NORTH MYRTLE BEACH	SC		07/19/2024	7.875	173,325		(248)				228,000	03/07/2024
100154912		TOMBALL	TX		07/19/2024	7.250	93,169		(67)				364,000	03/05/2024
100154914	CF	MINT HILL	NC		07/19/2024	6.875	242,740		(77)				355,000	03/12/2024
100154915		ANNANDALE	VA		07/19/2024	7.250	392,128		1				725,000	02/23/2024
100154917		HOUSTON	TX		07/19/2024	6.750	1,356,824		1,110				2,125,000	03/04/2024
100154918		LONG BEACH	CA		07/19/2024	7.875	496,495		(172)				830,000	02/20/2024
100154921		BATTLEBORO	NC		07/19/2024	7.875	85,663		(20)				145,000	03/19/2024
100154922		APEX	NC		07/19/2024	7.375	372,584		(43)				630,000	03/12/2024
100154923	CF	PITTSBURGH	PA		07/19/2024	8.375	126,058		(168)				170,000	03/15/2024
100154925	CF	DAVIE	FL		07/19/2024	7.625	760,601		(427)				950,000	01/25/2024
100154927	CF	FORT LAUDERDALE	FL		07/19/2024	6.375	338,258		74				580,000	03/08/2024
100154928		SALINAS	CA		07/19/2024	8.250	15,756		(193)				610,000	01/29/2024
100154929	CF	HOUSTON	TX		07/19/2024	8.000	75,933		(145)				142,000	03/13/2024
100154930		ATLANTA	GA		07/19/2024	7.875	148,278		(112)				225,000	01/09/2024
100154932	CF	EDMOND	OK		07/19/2024	7.750	184,718		(248)				342,000	02/28/2024
100154933	CF	PITTSBURGH	PA		07/19/2024	8.375	116,571		(158)				157,000	03/15/2024
100154934	CF	TULARE	CA		07/19/2024	7.875	226,873		(184)				340,000	02/12/2024
100154935	CF	DAYTON	OH		07/19/2024	6.000	94,478		77				185,000	02/12/2024
100154938	CF	CINCINNATI	OH		07/19/2024	7.625	67,920		(81)				180,000	03/08/2024
100154940	CF	PORT CHARLOTTE	FL		07/19/2024	7.500	196,655		(208)				272,000	03/13/2024
100154943	CF	SPRING HILL	FL		07/19/2024	6.000	178,371		136				340,000	01/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154944	CF	SPRINGVILLE	UT		07/19/2024	7.625	610,631		(527)				850,000	01/31/2024
100154946	CF	UPPER DARBY	PA		07/19/2024	7.250	160,816		(93)				276,000	01/26/2024
100154948	CF	LINCOLN	CA		07/19/2024	7.375	525,538		(163)				597,000	01/30/2024
100154949	CF	BUFFALO	MN		07/19/2024	7.125	184,917		(90)				312,000	01/26/2024
100154951	CF	WINTER GARDEN	FL		07/19/2024	7.000	144,931		(10)				245,000	02/15/2024
100154955	CF	CITRUS HEIGHTS	CA		07/19/2024	6.750	316,444		(51)				430,000	02/23/2024
100154956	CF	DUNEDIN	FL		07/19/2024	7.625	518,485		(572)				786,800	12/07/2023
100154957		RICHMOND	VA		07/19/2024	7.625	131,272		(97)				198,000	01/25/2024
100154958	CF	LAVONIA	GA		07/19/2024	7.500	514,072		(401)				725,000	01/05/2024
100154959	CF	LOXAHATCHEE	FL		07/19/2024	7.750	438,619		(297)				733,000	03/08/2024
100154961	CF	FONTANA	CA		07/19/2024	8.375	417,789		(458)				500,000	01/17/2024
100154964	CF	SACRAMENTO	CA		07/19/2024	7.625	249,090		(162)				450,000	03/11/2024
100154967		RICHMOND	VA		07/19/2024	7.625	100,585		(73)				152,000	01/25/2024
100154969	CF	DOWNEY	CA		07/19/2024	7.875	465,714		(316)				620,000	02/17/2024
100154970	CF	LITTLETON	CO		07/19/2024	6.750	136,410		(37)				428,000	03/11/2024
100154971	CF	DETROIT	MI		07/19/2024	8.500	147,888		(222)				185,000	03/21/2024
100154972	CF	SAFETY HARBOR	FL		07/19/2024	10.375	1,193,685		(578)				1,325,000	12/05/2023
100154974	CF	HUMBLE	TX		07/19/2024	9.750	503,698		(339)				579,000	12/26/2023
100154975	CF	ITALY	TX		07/19/2024	7.500	139,491		(94)				187,000	03/04/2024
100154978	CF	RIVERVIEW	FL		07/19/2024	6.875	284,911		(118)				670,000	03/06/2024
100154979		PIONEER	CA		07/19/2024	10.250	379,316		(186)				379,900	02/07/2025
100154983	CF	DETROIT	MI		07/19/2024	7.500	55,346		(30)				73,000	02/08/2024
100154984	CF	MIRAMAR	FL		07/19/2024	7.875	990,895		(649)				1,425,000	01/29/2024
100154986	CF	PEMBROKE PINES	FL		07/19/2024	7.125	360,061		(213)				450,000	02/21/2024
100154989	CF	AVENTURA	FL		07/19/2024	7.750	317,353		(363)				540,000	01/17/2024
100154991	CF	CLIFTON PARK	NY		07/19/2024	7.250	445,625		(251)				630,000	03/11/2024
100154992	CF	WORCESTER	MA		07/19/2024	7.625	331,106		(273)				432,000	01/22/2024
100154993		WEST COVINA	CA		07/19/2024	7.000	512,977		160				835,000	03/04/2024
100154994	CF	UPLAND	CA		07/19/2024	7.250	1,062,410		(632)				1,555,000	02/06/2024
100154997	CF	GAINESVILLE	FL		07/19/2024	7.000	187,556		(82)				258,900	01/23/2024
100155001	CF	NORTH JACKSON	OH		07/19/2024	7.750	307,158		(392)				405,000	01/12/2024
100155002	CF	VALLEY VILLAGE	CA		07/19/2024	6.750	582,534		(52)				910,000	01/26/2024
100155003	CF	EDMOND	OK		07/19/2024	7.750	187,426		(237)				290,000	02/28/2024
100155005	CF	ARVADA	CO		07/19/2024	8.250	643,701		(453)				840,000	12/01/2023
100155007		HAWLEY	PA		07/19/2024	7.875	315,383		(35)				490,000	02/05/2024
100155009	CF	PROVIDENCE	RI		07/19/2024	7.500	115,195		(91)				361,000	03/13/2024
100155011	CF	BUENA PARK	CA		07/19/2024	7.625	1,056,496		7,982				1,330,000	08/28/2023
100155012	CF	BRADENTON	FL		07/19/2024	8.000	304,412		(130)				382,000	07/14/2023
100155015	CF	PLATTSMOUTH	NE		07/19/2024	8.375	380,981		(319)				530,000	12/06/2023
100155016	CF	CINCINNATI	OH		07/19/2024	7.125	315,254		82				439,000	01/30/2024
100155017	CF	TIGARD	OR		07/19/2024	7.500	433,239		(386)				562,000	02/03/2024
100155019	CF	STERLING	CO		07/19/2024	7.250	144,741		(55)				193,000	02/13/2024
100155021	CF	TUCKER	GA		07/19/2024	8.250	450,375		(333)				552,000	12/22/2023
100155023	CF	CONROE	TX		07/19/2024	7.125	517,886		1,868				666,000	11/21/2023
100155024	CF	CANYON LAKE	TX		07/19/2024	7.125	317,190		(106)				400,000	10/24/2023
100155027	CF	SMYRNA	GA		07/19/2024	7.000	269,513		(118)				473,000	01/31/2024
100155028	CF	NASHVILLE	TN		07/19/2024	7.875	905,238		(346)				1,650,000	11/06/2023
100155030		LANCASTER	CA		07/19/2024	8.625	304,677		121				482,000	08/30/2023
100155032	CF	CROSSLAKE	MN		07/19/2024	8.125	694,884		(197)				925,000	11/09/2023
100155033	CF	BERWYN HEIGHTS	MD		07/19/2024	7.875	386,337		(386)				470,000	07/13/2023
100155034	CF	CANTON	GA		07/19/2024	7.500	295,170		158				383,000	09/28/2023
100155035	CF	ROCKLIN	CA		07/19/2024	9.375	256,009		(289)				460,000	11/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155036	CF	COTTONWOOD	AZ		07/19/2024	8.250	374,501		(97)				473,000	12/27/2023
100155037	CF	ROCK HILL	SC		07/19/2024	8.500	230,483		(248)				278,000	08/17/2023
100155038	CF	ORLANDO	FL		07/19/2024	8.750	266,756		(385)				375,000	01/19/2024
100155042	CF	MARIETTA	GA		07/19/2024	7.750	199,149		(275)				290,000	08/31/2023
100155043	CF	CAPE CORAL	FL		07/19/2024	7.750	280,476		(121)				374,000	09/14/2023
100155045	CF	GLENDALE	AZ		07/19/2024	7.500	355,766		(166)				455,000	09/29/2023
100155046	CF	COLVILLE	WA		07/19/2024	8.250	485,765		(149)				615,000	09/28/2023
100155047	CF	GALVESTON	TX		07/19/2024	8.375	1,005,363		(3,658)				1,290,000	12/01/2023
100155048	CF	LA MARQUE	TX		07/19/2024	7.750	270,857		(257)				363,000	08/31/2023
100155049	CF	EDGEWOOD	WA		07/19/2024	7.125	421,068		(302)				640,000	12/11/2023
100155050	CF	HIGHLANDS	NC		07/19/2024	7.250	507,434		(60)				655,000	10/27/2023
100155051	CF	SEVIERVILLE	TN		07/19/2024	7.875	399,854		(387)				581,000	10/23/2023
100155053	CF	LOS ANGELES	CA		07/19/2024	7.750	1,241,273		(571)				1,660,000	10/23/2023
100155055	CF	INLET BEACH	FL		07/19/2024	8.000	627,101		(100)				790,000	12/27/2023
100155056	CF	RICHMOND	VA		07/19/2024	7.750	203,672		(148)				250,000	11/02/2023
100155057	CF	SPRING HILL	FL		07/19/2024	7.875	268,105		(124)				337,000	08/25/2023
100155058	CF	CYPRESS	TX		07/19/2024	8.000	303,929		(161)				451,000	12/07/2023
100155061	CF	LOS ANGELES	CA		07/19/2024	7.625	1,191,442		(364)				1,660,000	09/15/2023
100155062	CF	SCOTTSDALE	AZ		07/19/2024	7.125	971,959		(109)				1,240,000	12/01/2023
100155063	CF	YUCCA VALLEY	CA		07/19/2024	8.125	311,073		(1,059)				415,000	10/17/2023
100155064	CF	BLACK HAWK	CO		07/19/2024	7.500	418,550		(245)				524,000	07/31/2023
100155065	CF	TRUCKEE	CA		07/19/2024	7.875	585,270		(238)				720,000	11/14/2023
100155066	CF	MCKINNEY	TX		07/19/2024	7.875	661,117		(266)				856,000	06/19/2023
100155067	CF	RALEIGH	NC		07/19/2024	8.000	417,026		(305)				549,000	11/29/2023
100155068	CF	MESA	AZ		07/19/2024	7.625	304,081		(216)				375,000	08/09/2023
100155071	CF	DACULA	GA		07/19/2024	7.500	235,311		(170)				290,000	09/05/2023
100155073	CF	ALBRIGHTSVILLE	PA		07/19/2024	8.000	202,239		(118)				260,000	10/13/2023
100155075	CF	ROCHESTER	MN		07/19/2024	7.250	220,116		(138)				330,000	08/02/2023
100155076	CF	MISSION VIEJO	CA		07/19/2024	7.375	1,148,776		(509)				1,440,000	06/27/2023
100155080	CF	LOGANVILLE	GA		07/19/2024	7.875	195,503		(410)				350,000	10/27/2023
100155081		HAMPTON	VA		07/19/2024	8.750	220,321		(307)				295,000	12/27/2023
100155082	CF	OCEANSIDE	CA		07/19/2024	7.500	263,248		233				475,000	12/13/2023
100155084	CF	LITTLE ELM	TX		07/19/2024	8.750	296,451		(349)				417,000	12/20/2023
100155085	CF	SALEM	OR		07/19/2024	7.375	93,150		(165)				530,000	10/23/2023
100155086	CF	NEW SMYRNA BEACH	FL		07/19/2024	8.375	451,994		(213)				600,000	04/14/2023
100155088	CF	DECATUR	GA		07/19/2024	8.000	209,262		(134)				276,000	11/06/2023
100155089	CF	OCALA	FL		07/19/2024	8.125	314,263		(406)				375,000	09/13/2023
100155090	CF	SAN DIEGO	CA		07/19/2024	7.750	1,147,509		(1,660)				1,525,000	11/21/2023
100155092	CF	LAGO VISTA	TX		07/19/2024	8.375	259,061		(208)				315,000	12/04/2023
100155094	CF	TEMPE	AZ		07/19/2024	7.500	403,358		742				530,000	09/05/2023
100155095		LANCASTER	CA		07/19/2024	8.625	253,489		104				467,000	08/30/2023
100155096	CF	SAN ANTONIO	TX		07/19/2024	7.625	197,917		(266)				261,000	08/31/2023
100155098	CF	QUILCENE	WA		07/19/2024	7.875	509,280		(115)				680,000	08/07/2023
100155099	CF	PORTER RANCH	CA		07/19/2024	8.375	755,819		(152)				952,000	11/03/2023
100155100	CF	PHOENIX	AZ		07/19/2024	7.625	336,218		(211)				415,000	11/29/2023
100155101	CF	SAN DIEGO	CA		07/19/2024	7.750	396,028		(111)				550,000	11/16/2023
100155102	CF	GRANT-VALKARIA	FL		07/19/2024	8.000	471,341		(415)				582,800	08/25/2023
100155104	CF	PINELLAS PARK	FL		07/19/2024	6.750	284,987		(26)				405,000	08/02/2023
100155105	CF	LODI	CA		07/19/2024	7.625	334,088		(194)				415,000	07/17/2023
100155106	CF	MESQUITE	NV		07/19/2024	7.625	433,238		368				560,000	09/21/2023
100155108	CF	KELLER	TX		07/19/2024	7.500	278,120		(164)				395,000	07/03/2023
100155109	CF	PORT ST JOE	FL		07/19/2024	8.500	285,543		(227)				354,500	11/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155110		NORTH ROYALTON	OH		07/19/2024	8.250	248,951		(497)				536,000	08/24/2023
100155111		WASHINGTON	DC		07/19/2024	8.875	834,111		(1,292)				1,380,000	10/31/2023
100155114	CF	WILMINGTON	CA		07/19/2024	7.125	364,982		(175)				772,000	06/15/2023
100155115	CF	KENTFIELD	CA		07/19/2024	8.250	817,694		(612)				1,475,000	10/04/2023
100155116	CF	CANTON	GA		07/19/2024	8.375	363,412		(251)				462,000	11/17/2023
100155117		ISLAMORADA	FL		07/19/2024	7.750	1,431,534		8,612				2,200,000	11/15/2023
100155119	CF	FLORIDA CITY	FL		07/19/2024	8.125	229,008		(100)				285,000	09/28/2023
100155120	CF	NATIONAL CITY	CA		07/19/2024	7.625	938,807		(149)				1,410,000	10/09/2023
100155121	CF	SAN ANTONIO	TX		07/19/2024	7.750	268,166		(181)				330,000	11/07/2023
100155122	CF	PICO RIVERA	CA		07/19/2024	7.875	514,081		(137)				690,000	08/31/2023
100155124	CF	VERO BEACH	FL		07/19/2024	7.875	265,326		(122)				345,000	10/10/2023
100155125	CF	EDMOND	OK		07/19/2024	8.375	281,136		(366)				356,000	11/14/2023
100155126	CF	GLENDALE	CA		07/19/2024	8.500	720,575		(75)				950,000	10/20/2023
100155127	CF	ATLANTA	GA		07/19/2024	7.500	210,752		(172)				269,000	04/21/2023
100155129	CF	FOREST FALLS	CA		07/19/2024	7.750	107,558		(68)				359,000	06/29/2023
100155130	CF	CARTERSVILLE	GA		07/19/2024	7.250	254,733		(165)				340,000	05/23/2023
100155131	CF	BEND	OR		07/19/2024	6.625	546,941		4,300				715,000	08/18/2023
100155134	CF	NOBLESVILLE	IN		07/19/2024	9.125	284,923		(269)				385,000	12/04/2023
100155135	CF	PANAMA CITY BEACH	FL		07/19/2024	8.000	381,939		(244)				470,000	11/09/2023
100155136	CF	OCEANSIDE	CA		07/19/2024	7.500	248,169		225				460,000	12/13/2023
100155140	CF	DUNCANVILLE	TX		07/19/2024	8.500	226,378		(518)				287,000	09/25/2023
100155141	CF	AURORA	CO		07/19/2024	7.750	1,116,550		(643)				1,555,000	12/21/2023
100155142	CF	PRESCOTT	AZ		07/19/2024	7.500	765,952		(500)				955,000	06/29/2023
100155143	CF	HURST	TX		07/19/2024	7.875	257,480		(335)				425,000	08/31/2023
100155144	CF	OVERGAARD	AZ		07/19/2024	9.500	329,634		(451)				440,000	01/05/2024
100155145	CF	SANDY	UT		07/19/2024	7.500	481,465		(342)				1,650,000	01/04/2024
100155147	CF	PHOENIX	AZ		07/19/2024	7.750	308,916		(240)				400,000	01/04/2024
100155148	CF	DENVER	CO		07/19/2024	8.625	604,391		(464)				735,000	12/28/2023
100155150	CF	MIAMI	FL		07/19/2024	7.750	370,018		(248)				455,000	12/27/2023
100155156	CF	JONESTOWN	TX		07/19/2024	7.500	730,536		(503)				905,000	12/29/2023
100155158	CF	BOYNTON BEACH	FL		07/19/2024	7.875	466,871		(289)				577,000	12/21/2023
100155159	CF	STERLING HEIGHTS	MI		07/19/2024	8.875	113,397		(255)				145,000	01/29/2024
100155160	CF	HILTON HEAD ISLAND	SC		07/19/2024	9.250	287,410		(147)				380,000	01/12/2024
100155162	CF	NEWMAN LAKE	WA		07/19/2024	10.125	380,508		(308)				429,000	01/02/2024
100155165	CF	MYRTLE BEACH	SC		07/19/2024	7.750	91,653		(76)				165,000	11/16/2023
100155166	CF	CAPE CORAL	FL		07/19/2024	6.875	99,149		(20)				295,000	02/28/2024
100155168	CF	LAURENCE HARBOR	NJ		07/19/2024	7.125	247,060		(160)				325,000	02/09/2024
100155169	CF	LAS VEGAS	NV		07/19/2024	6.625	270,897		(15)				475,000	02/22/2024
100155170	CF	ABILENE	TX		07/19/2024	8.875	145,644		(319)				175,000	01/11/2024
100155171	CF	CHARLEVOIX	MI		07/19/2024	8.625	411,330		(346)				477,500	12/28/2023
100155172	CF	ALLENTOWN	PA		07/19/2024	7.250	112,185		(35)				172,000	01/12/2024
100155173	CF	NAMPA	ID		07/19/2024	7.875	191,013		(281)				418,000	03/07/2024
100155174	CF	SEAFORD	DE		07/19/2024	7.750	107,214		(82)				156,000	02/22/2024
100155175		WEST CHESTER	PA		07/19/2024	7.500	136,086		(36)				237,000	02/27/2024
100155176	CF	SOUTHAMPTON	PA		07/19/2024	9.625	366,881		(274)				430,000	05/19/2023
100155177	CF	ATLANTA	GA		07/19/2024	9.875	491,198		(263)				545,000	03/27/2023
100155179	CF	SILVERTHORNE	CO		07/19/2024	7.625	599,963		(210)				750,000	12/21/2023
100155182	CF	KATY	TX		07/19/2024	10.625	490,379		(697)				535,000	11/22/2023
100155183	CF	HILTON HEAD ISLAND	SC		07/19/2024	7.750	120,024		(98)				345,000	02/05/2024
100155184	CF	DECATUR	GA		07/19/2024	7.500	438,111		(396)				710,000	02/15/2024
100155185	CF	RENTON	WA		07/19/2024	7.000	247,390		(73)				450,000	02/05/2024
100155186	CF	MYRTLE BEACH	SC		07/19/2024	10.875	586,406		(248)				750,000	01/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155187	CF	LAKEWOOD	CO		07/19/2024	7.125	156,295		(34)				250,000	01/29/2024
100155188	CF	MYRTLE BEACH	SC		07/19/2024	7.750	192,807		(130)				239,500	12/20/2023
100155189	CF	RIVERSIDE	CA		07/19/2024	6.500	162,228		103				345,000	02/27/2024
100155191	CF	ELLIJAY	GA		07/19/2024	7.875	296,560		(235)				405,000	02/20/2024
100155192	CF	BROOKINGS	OR		07/19/2024	6.875	399,026		(134)				762,000	02/27/2024
100155193	CF	EL PASO	TX		07/19/2024	6.625	111,003		94				220,000	02/16/2024
100155194	CF	YORK	PA		07/19/2024	7.500	56,336		(30)				85,000	06/29/2023
100155195		SUMMERVILLE	SC		07/19/2024	7.750	201,786		(116)				310,000	09/27/2023
100155196		MESQUITE	TX		07/19/2024	8.125	100,068		(136)				166,000	08/10/2023
100155199	CF	CHARLES TOWN	WV		07/19/2024	7.875	157,666		(117)				260,000	08/28/2023
100155200		PAHOA	HI		07/19/2024	8.500	240,400		(320)				390,000	09/08/2023
100155202	CF	CHARLES TOWN	WV		07/19/2024	7.875	157,870		(123)				268,000	08/28/2023
100155203		MESQUITE	TX		07/19/2024	8.125	100,165		(138)				165,000	08/10/2023
100155205		DALLAS	TX		07/19/2024	8.125	100,165		(138)				215,000	08/10/2023
100155210	CF	JOHNSTOWN	OH		07/19/2024	7.750	180,848		(175)				335,000	01/31/2024
100155211	CF	LOS ANGELES	CA		07/19/2024	7.125	839,460		(403)				1,225,000	08/18/2023
100155213	CF	LOS ANGELES	CA		07/19/2024	7.875	557,631		(473)				900,000	09/19/2023
100155214	CF	NAPLES	FL		07/19/2024	8.875	1,547,970		(1,569)				2,100,000	01/20/2023
100155215		LODI	NJ		07/19/2024	7.875	486,974		(328)				600,000	09/28/2023
100155216	CF	IRVINGTON	NJ		07/19/2024	8.250	274,666		(341)				350,000	09/26/2023
100155223	CF	VALRICO	FL		07/19/2024	9.750	307,663		(469)				356,000	10/17/2023
100155224	CF	FONTANA	CA		07/19/2024	7.750	464,806		(284)				576,000	10/03/2023
100155225	CF	HOUSTON	TX		07/19/2024	7.999	563,533		(196)				750,000	08/24/2023
100155226	CF	OCOEE	FL		07/19/2024	8.250	443,116		(371)				540,000	09/20/2023
100155227	CF	MANOR	TX		07/19/2024	9.250	305,216		(388)				347,000	08/25/2023
100155229	CF	SANTA MARIA	CA		07/19/2024	8.750	276,354		(384)				910,000	12/20/2023
100155231	CF	BURTON	MI		07/19/2024	7.875	239,061		(243)				290,000	08/17/2023
100155232	CF	MOORESVILLE	NC		07/19/2024	8.250	193,855		(306)				285,000	10/13/2023
100155234	CF	SARASOTA	FL		07/19/2024	7.750	285,181		(164)				440,000	10/11/2023
100155235	CF	BIG PINE KEY	FL		07/19/2024	7.875	406,893		(715)				1,134,000	02/09/2024
100155241	CF	MILFORD	CT		07/19/2024	8.500	549,648		(373)				825,000	03/20/2024
100155243		PINELLAS PARK	FL		07/19/2024	7.500	260,772		(54)				446,000	02/21/2024
100155244	CF	WILKES BARRE	PA		07/19/2024	8.500	122,594		(232)				188,000	12/12/2023
100155248	CF	GLASGOW	KY		07/19/2024	8.875	166,317		(281)				212,000	10/13/2023
100155251	CF	NAVASOTA	TX		07/19/2024	7.875	154,185		(138)				241,000	11/02/2023
100155252	CF	MILLERSVILLE	MD		07/19/2024	7.125	215,654		(31)				312,000	02/26/2024
100155253		FORTY FORT	PA		07/19/2024	8.875	124,291		(175)				179,500	12/12/2023
100155256	CF	GARDEN CITY	MI		07/19/2024	8.750	143,480		(193)				205,000	02/02/2024
100155259	CF	ROCKWOOD	TN		07/19/2024	8.875	115,200		(226)				175,000	01/30/2024
100155262	CF	HOPEWELL JUNCTION	NY		07/19/2024	7.990	545,190		(408)				790,000	12/15/2023
100155263	CF	FORT WORTH	TX		07/19/2024	8.875	112,578		(288)				210,000	10/31/2023
100155264	CF	NEW HAVEN	CT		07/19/2024	9.375	123,088		(204)				164,000	02/28/2023
100155265	CF	BAKERSFIELD	CA		07/19/2024	8.750	169,891		(352)				285,000	09/28/2023
100155266	CF	VILLAS	NJ		07/19/2024	7.875	189,932		(175)				315,000	02/07/2024
100155267	CF	PETERSBURG	AK		07/19/2024	7.500	283,169		(237)				375,000	02/12/2024
100155269	CF	SAN RAFAEL	CA		07/19/2024	7.750	1,044,109		(984)				1,350,000	01/17/2024
100155270		SAVANNAH	GA		07/19/2024	8.250	179,987		(272)				244,000	02/05/2024
100155271	CF	SELDEN	NY		07/19/2024	8.375	341,343		(378)				580,000	08/07/2023
100155273	CF	CHELSEA	MA		07/19/2024	8.375	152,845		(998)				540,000	02/06/2024
100155275	CF	SANDPOINT	ID		07/19/2024	6.625	552,937		(35)				860,000	02/28/2024
100155277	CF	AURORA	IL		07/19/2024	9.375	140,780		(184)				195,000	02/21/2024
100155278	CF	SACRAMENTO	CA		07/19/2024	6.875	350,641		(92)				940,000	02/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155279		ALBANY	NY		07/19/2024	8.875	183,647		(273)				245,000	01/05/2024
100155280	CF	SANTA FE	NM		07/19/2024	8.625	301,547		(431)				676,000	11/02/2023
100155281	CF	HAMPSTEAD	NC		07/19/2024	7.500	1,800,095		(325)				3,300,000	02/07/2024
100155285	CF	FOXBOROUGH	MA		07/19/2024	8.750	416,577		(416)				725,000	12/14/2023
100155287	CF	JUSTIN	TX		07/19/2024	8.500	205,285		(495)				468,000	03/08/2024
100155289		LONGWOOD	FL		07/19/2024	10.375	610,527		(535)				906,000	02/21/2024
100155290	CF	HUMBLE	TX		07/19/2024	7.500	138,445		(130)				228,000	10/13/2023
100155291	CF	INDIANAPOLIS	IN		07/19/2024	8.125	129,029		(168)				180,000	10/24/2023
100155294	CF	CHICAGO	IL		07/19/2024	7.625	332,059		(1,245)				1,000,000	01/22/2024
100155295	CF	ESCONDIDO	CA		07/19/2024	6.500	996,842		113				1,521,000	02/26/2024
100155296	CF	SAN DIEGO	CA		07/19/2024	8.875	266,888		(413)				500,000	11/13/2023
100155299	CF	ALVA	FL		07/19/2024	8.000	610,851		(122)				777,000	02/02/2024
100155304	CF	ORMOND BEACH	FL		07/19/2024	9.625	215,728		(203)				265,000	08/22/2023
100155305	CF	BUELLTON	CA		07/19/2024	7.375	349,913		(220)				845,000	02/20/2024
100155306	CF	BELMONT	MA		07/19/2024	7.125	813,887		(358)				1,635,000	03/15/2024
100155308		BROOKLYN	NY		07/19/2024	7.500	974,897		153				1,330,000	03/18/2024
100155309	CF	BALTIMORE	MD		07/19/2024	9.250	125,445		(203)				155,000	10/20/2023
100155310	CF	NEWARK	NJ		07/19/2024	7.500	333,525		(232)				545,900	02/29/2024
100155317	CF	PUNTA GORDA	FL		07/19/2024	7.125	258,223		(94)				570,000	01/30/2024
100155319	CF	CLAYTON	CA		07/19/2024	7.500	953,439		(410)				1,595,000	01/16/2024
100155321	CF	MIAMI	FL		07/19/2024	7.250	3,505,368		(1,402)				5,100,000	01/18/2024
100155322	CF	ALLENTOWN	PA		07/19/2024	8.000	167,309		(169)				215,000	02/08/2024
100155327		LAS VEGAS	NV		07/19/2024	7.250	340,357		(69)				465,000	07/10/2023
100155328	CF	PHOENIX	AZ		07/19/2024	7.750	572,411		(200)				715,000	12/21/2023
100155329	CF	HOFFMAN EST	IL		07/19/2024	6.875	265,977		(60)				336,000	02/29/2024
100155332	CF	LORAIN	OH		07/19/2024	10.125	272,708		(213)	(1)			295,000	06/13/2023
100155333	CF	KINGMAN	AZ		07/19/2024	8.500	173,075		(208)				230,000	11/13/2023
100155335	CF	GRANITEVILLE	SC		07/19/2024	6.999	189,902		(42)				274,000	01/04/2024
100155337	CF	FRUITLAND PARK	FL		07/19/2024	8.875	377,637		(449)				480,000	07/31/2023
100155338		MENIFEE	CA		07/19/2024	9.625	208,428		(218)				255,000	01/30/2024
100155339	CF	INDIANAPOLIS	IN		07/19/2024	7.750	164,240		(154)				225,000	09/29/2023
100155340	CF	MIAMI	FL		07/19/2024	9.125	807,816		(786)				1,112,500	11/30/2023
100155341	CF	MILTON	FL		07/19/2024	7.250	208,195		(130)				394,000	11/28/2023
100155346	CF	NEDERLAND	TX		07/19/2024	9.999	257,494		(381)				332,500	08/07/2023
100155347		PORT ARTHUR	TX		07/19/2024	9.000	87,112		(186)				122,000	02/06/2024
100155871	CF	BRIGHTON	CO		06/17/2024	7.990	427,628		(276)				600,000	03/25/2024
100155872	CF	REDDING	CA		06/17/2024	8.625	289,020		(218)				380,000	03/11/2024
100155873	CF	BROKEN BOW	OK		06/17/2024	8.000	382,077		(168)				533,000	03/05/2024
100155875	CF	CAPE CORAL	FL		06/17/2024	7.875	448,822		(244)				595,000	04/18/2024
100155876	CF	COLUMBIA	MO		06/17/2024	7.625	252,253		(176)				381,000	03/14/2024
100155877	CF	BROKEN BOW	OK		06/17/2024	6.990	438,031		(134)				702,000	03/29/2024
100155878	CF	PROSPER	TX		06/17/2024	6.990	410,982		53				560,000	04/15/2024
100155880	CF	AVENTURA	FL		06/17/2024	7.990	326,706		(166)				430,000	04/16/2024
100155881	CF	EDMOND	OK		06/17/2024	7.625	282,857		(160)				375,000	03/25/2024
100155882	CF	CUMMING	GA		06/17/2024	7.500	268,695		(143)				381,000	04/26/2024
100155883	CF	MCKINNEY	TX		06/17/2024	6.990	359,065		44				515,000	03/22/2024
100155884	CF	KENNER	LA		06/17/2024	7.990	306,773		(155)				410,000	04/19/2024
100155885		CASSELBERRY	FL		06/17/2024	7.990	367,269		(42)				411,000	04/25/2024
100155886	CF	FATE	TX		06/17/2024	7.625	300,716		(100)				406,000	04/23/2024
100155888	CF	BELLA VISTA	AR		06/17/2024	7.375	333,408		(125)				443,000	04/30/2024
100155889	CF	CHATHAM	LA		06/17/2024	7.625	328,666		(147)				446,000	04/18/2024
100155890	CF	CARLSBAD	CA		06/17/2024	7.250	463,236		(108)				630,000	04/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155892	CF	SAN DIEGO	CA		06/17/2024	6.990	331,656		(107)				475,000	03/26/2024
100155893	CF	PANAMA CITY BEACH	FL		06/17/2024	7.125	554,083		(177)				740,000	04/04/2024
100155894	CF	RALEIGH	NC		06/17/2024	6.250	264,206		70				365,000	03/28/2024
100155895		PORT WENTWORTH	GA		06/17/2024	7.375	250,464		(7)				282,000	04/25/2024
100155896	CF	ALLEN	TX		06/17/2024	7.125	214						727,000	03/27/2024
100155897	CF	FORT WORTH	TX		06/17/2024	7.500	338,320		(116)				450,000	04/02/2024
100155898	CF	EULESS	TX		06/17/2024	7.375	306,002		(11)				428,000	04/25/2024
100155899	CF	CLEARWATER	FL		06/17/2024	7.000	258,543		(67)				377,000	04/04/2024
100155900	CF	WYLIE	TX		06/17/2024	7.500	225,489		(84)				310,000	03/29/2024
100155902	CF	CHENEY	WA		06/17/2024	7.125	387,255		(106)				520,000	04/01/2024
100155903	CF	OVIEDO	FL		06/17/2024	6.990	400,690		(99)				537,000	04/10/2024
100155904	CF	BRIDGEPORT	CT		06/17/2024	7.125	305,095		(87)				408,000	03/08/2024
100155905	CF	STUART	FL		06/17/2024	6.990	324,123		(80)				440,000	04/11/2024
100155906	CF	MIAMI	FL		06/17/2024	7.625	402,508		(112)				570,000	04/05/2024
100155907	CF	FOWLER	CA		06/17/2024	7.500	422,588		(177)				600,000	04/16/2024
100155909	CF	CHICAGO	IL		06/17/2024	6.875	298,220		(71)				450,000	04/17/2024
100155910		DENTON	TX		06/17/2024	7.625	299,015		(46)				355,000	04/09/2024
100155911	CF	ATLANTA	GA		06/17/2024	7.125	302,229		(125)				450,000	04/10/2024
100155912	CF	KATY	TX		06/17/2024	6.990	262,034		(79)				350,000	04/16/2024
100155913	CF	RANCHO CORDOVA	CA		06/17/2024	6.500	461,258		57				689,000	04/02/2024
100155914	CF	ATLANTA	GA		06/17/2024	7.500	301,596		(160)				398,000	04/02/2024
100155916	CF	AUBREY	TX		06/17/2024	7.000	308,567		32				420,000	04/08/2024
100155917	CF	MATTHEWS	NC		06/17/2024	7.625	260,822		(83)				336,000	03/27/2024
100155918	CF	TAMPA	FL		06/17/2024	7.500	278,140		(100)				370,000	04/01/2024
100155919	CF	PRINCETON	TX		06/17/2024	6.990	280,580		(81)				383,000	04/18/2024
100155920	CF	PITTSBURGH	PA		06/17/2024	6.875	324,083		(35)				490,000	04/19/2024
100155921	CF	CHARLESTON	SC		06/17/2024	7.625	311,661		(127)				426,000	03/21/2024
100155922	CF	KISSIMMEE	FL		06/17/2024	7.625	342,452		(271)				522,000	04/17/2024
100155923	CF	HARRAH	OK		06/17/2024	7.125	452,225		(119)				630,000	04/19/2024
100155924	CF	HAUULA	HI		06/17/2024	7.500	372,445		(216)				545,000	04/15/2024
100155925	CF	HOUSTON	TX		06/17/2024	6.990	323,037		(118)				485,000	04/18/2024
100155927	CF	SURPRISE	AZ		06/17/2024	7.125	302,681		(96)				417,000	04/19/2024
100155929	CF	BALTIMORE	MD		06/17/2024	7.625	333,181		(159)				440,000	04/12/2024
100155930	CF	COLLEGE STATION	TX		06/17/2024	7.000	331,166		(122)				490,000	04/15/2024
100155931	CF	MC ALLEN	TX		06/17/2024	6.990	399,005		(55)				545,000	04/17/2024
100155932	CF	FT LAUDERDALE	FL		06/17/2024	7.625	300,587		(203)				430,000	04/22/2024
100155933	CF	ARVADA	CO		06/17/2024	7.500	295,440		(86)				405,000	04/24/2024
100155934	CF	PFLUGERVILLE	TX		06/17/2024	5.990	270,157		134				385,000	04/15/2024
100155935	CF	HOMESTEAD	FL		06/17/2024	7.625	345,063		(202)				520,000	04/22/2024
100155936	CF	MCKINNEY	TX		06/17/2024	7.500	287,516		(137)				430,000	04/22/2024
100155937	CF	TOLLESON	AZ		06/17/2024	5.500	279,003		314				449,000	04/11/2024
100155938	CF	WEEKI WACHEE	FL		06/17/2024	6.990	247,834		(135)				590,000	04/26/2024
100155939	CF	PRESCOTT VALLEY	AZ		06/17/2024	7.625	296,007		(166)				395,000	04/16/2024
100155940	CF	GULF SHORES	AL		06/17/2024	7.625	647,386		(89)				838,000	04/09/2024
100155941	CF	FORT WORTH	TX		06/17/2024	6.875	296,472		(27)				400,000	04/15/2024
100155942	CF	WHITESTOWN	IN		06/17/2024	6.875	191,623		(44)				335,000	04/12/2024
100155943	CF	KATY	TX		06/17/2024	6.875	250,920		(32)				338,000	04/18/2024
100155944	CF	LAGO VISTA	TX		06/17/2024	6.875	308,716		(53)				430,000	04/24/2024
100155945	CF	CEDAR PARK	TX		06/17/2024	7.000	305,998		(84)				410,000	04/30/2024
100155946	CF	YUMA	AZ		06/17/2024	7.490	271,617		(132)				385,000	03/29/2024
100155947	CF	ACWORTH	GA		06/17/2024	6.875	264,636		(66)				380,000	04/12/2024
100155948	CF	QUEEN CREEK	AZ		06/17/2024	6.875	469,124		(37)				648,000	04/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155949	CF	HUTTO	TX		06/17/2024	6.875	277,862		(47)				385,500	04/26/2024
100155951	CF	BONITA SPRINGS	FL		06/17/2024	7.625	579,657		(274)				770,000	04/25/2024
100155952	CF	DANBURY	CT		06/17/2024	7.625	415,652		(188)				575,000	04/30/2024
100155953	CF	SAINT LOUIS	MO		06/17/2024	6.000	268,473		128				465,000	04/12/2024
100155954	CF	FOREST HILL	TX		06/17/2024	6.625	499,992		34				720,000	04/24/2024
100155955		GATLINBURG	TN		06/17/2024	6.990	549		(5)				890,000	04/30/2024
100155956	CF	LEANDER	TX		06/17/2024	7.125	319,455		(113)				436,000	05/01/2024
100155957	CF	EDISON	NJ		06/17/2024	7.125	285,734		(109)				422,000	04/15/2024
100155958	CF	CHARLOTTE	NC		06/17/2024	6.625	382,813		(42)				681,000	04/29/2024
100155959	CF	SUGARLOAF	CA		06/17/2024	6.990	316,940		(77)				424,000	05/01/2024
100155960	CF	RIVERTON	UT		06/18/2024	7.375	99,264		(15)				465,000	04/26/2024
100155961	CF	LINDEN	NJ		06/18/2024	7.875	973,665		(499)				1,210,000	05/02/2024
100155962	CF	ALBUQUERQUE	NM		06/18/2024	8.250	365,985		(196)				450,000	04/29/2024
100155964	CF	PHILADELPHIA	PA		06/18/2024	7.500	142,435		(119)				280,000	05/06/2024
100155965	CF	UNIONDALE	NY		06/18/2024	7.750	531,891		(265)				657,000	05/07/2024
100155966		CLIFTON	NJ		06/18/2024	8.625	447,862		(301)				650,000	05/01/2024
100155967	CF	SURPRISE	AZ		06/18/2024	7.625	202,638		(146)				375,000	05/06/2024
100155968	CF	LOCUST VALLEY	NY		06/18/2024	8.250	957,035		(337)				1,250,000	04/30/2024
100155969		TOMS RIVER	NJ		06/18/2024	7.875	258,810		(126)				365,000	05/06/2024
100155971	CF	MONROE	NY		06/18/2024	8.250	654,899		(183)				870,000	05/06/2024
100155973		SOUTH GATE	CA		06/18/2024	8.875	592,540		(406)				720,000	04/27/2024
100155974	CF	SAN JUAN CAPISTRANO	CA		06/18/2024	7.500	829,184		(20)				1,070,000	04/17/2024
100155976	CF	MASPETH	NY		06/18/2024	9.500	1,241,182		(877)				1,500,000	04/25/2024
100155977	CF	WHITESTONE	NY		06/18/2024	7.375	498,793		(134)				1,267,000	05/09/2024
100155978	CF	SIMI VALLEY	CA		06/18/2024	7.875	507,034		(258)				1,585,000	05/01/2024
100155981		REDDING	CA		06/18/2024	8.750	211,028		(247)				357,000	04/26/2024
100155982		REDDING	CA		06/18/2024	8.750	211,024		(247)				357,000	04/26/2024
100155983		SUMMERVILLE	SC		06/18/2024	8.125	299,660		(66)				400,000	04/30/2024
100155985		NEW BRUNSWICK	NJ		06/18/2024	8.625	352,480		(387)				488,000	05/14/2024
100155987		BLAINE	WA		06/18/2024	7.625	288,169		(201)				800,000	04/29/2024
100155988	CF	FORT LAUDERDALE	FL		06/18/2024	8.375	191,581		(234)				242,000	05/06/2024
100155989		FORT MYERS	FL		06/18/2024	7.625	223,396		(23)				480,000	05/03/2024
100155990		DETROIT	MI		06/18/2024	9.750	216,037		(228)				255,000	05/06/2024
100155994	CF	NEWBURGH	NY		06/18/2024	7.750	167,617		(112)				219,000	04/29/2024
100155995	CF	BRONX	NY		06/18/2024	7.875	382,923		(154)				475,000	04/30/2024
100155997	CF	WINDER	GA		06/18/2024	7.750	225,439		(141)				296,000	05/14/2024
100155998		ORLANDO	FL		06/18/2024	8.250	241,308		(174)				310,000	05/17/2024
100155999	CF	GOODLETTSVILLE	TN		06/18/2024	7.375	298,903		(60)				400,000	05/08/2024
100156000	CF	EL CAJON	CA		06/18/2024	7.500	433,962		(205)				930,000	04/29/2024
100156001		BONITA SPRINGS	FL		06/18/2024	8.375	316,008		(268)				565,000	05/15/2024
100156002	CF	CARSON CITY	NV		06/18/2024	7.500	489,610		(157)				649,000	05/01/2024
100156003	CF	MOORESVILLE	NC		06/18/2024	8.875	1,219,728		(577)				1,510,000	05/14/2024
100156004		NORTH LAUDERDALE	FL		06/18/2024	8.625	286,306		(216)				370,000	05/16/2024
100156006		SUNRISE	FL		06/18/2024	7.875	150,007		(36)				400,000	05/14/2024
100156008	CF	CHARLOTTE	NC		06/18/2024	8.125	192,602		(152)				255,000	04/26/2024
100156009	CF	ROCKVILLE	MD		06/18/2024	7.750	544,577		(438)				1,390,000	04/26/2024
100156010	CF	CHARLOTTE	NC		06/18/2024	8.125	169,843		(143)				225,000	04/26/2024
100156012	CF	FARMINGDALE	NY		06/18/2024	7.625	561,907		(258)				865,000	05/03/2024
100156013	CF	SHASTA LAKE	CA		06/18/2024	9.375	252,285		(228)				300,000	04/27/2024
100156014	CF	SEMINOLE	FL		06/18/2024	8.875	131,687		(177)				165,000	05/06/2024
100156015	CF	CHAPARRAL	NM		06/18/2024	8.750	278,109		(131)				381,000	05/13/2024
100156016	CF	COLD SPRING HARBOR	NY		06/18/2024	8.500	1,415,806		(751)				1,850,000	05/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156017	CF	HOMESTEAD	FL		06/18/2024	8.375	141,474		(213)				185,000	05/06/2024
100156018	CF	SCOTTSDALE	AZ		06/18/2024	7.875	718,526		(734)				865,000	05/13/2024
100156019	CF	HOLLYWOD	FL		06/18/2024	7.250	175,015		(15)				240,000	04/30/2024
100156021	CF	HOUSTON	TX		06/18/2024	8.250	366,892		(249)				597,000	04/24/2024
100156022		NORTH PORT	FL		06/18/2024	7.375	296,290		(89)				385,000	05/06/2024
100156023	CF	NEWBURGH	NY		06/18/2024	7.875	194,804		(200)				250,000	04/29/2024
100156025	CF	SAN JUAN CAPISTRANO	CA		06/18/2024	7.875	1,046,384		(231)				1,278,000	04/29/2024
100156026	CF	DUCK KEY	FL		06/18/2024	7.375	1,498,569		15				2,000,000	05/10/2024
100156027	CF	SANTA CLARITA	CA		06/18/2024	7.625	715,261		(363)				1,450,000	04/23/2024
100156032	CF	NORTH BAY VILLAGE	FL		06/18/2024	7.250	215,183		(91)				285,000	05/16/2024
100156034	CF	WEST HILLS	CA		06/18/2024	8.625	1,456,266		(841)				1,900,000	05/01/2024
100156035	CF	EDINA	MN		06/18/2024	7.625	1,846,747		(700)				3,059,000	05/09/2024
100156036		WOODBRIDGE	VA		06/18/2024	8.250	275,539		(500)				525,000	05/17/2024
100156037	CF	BELMONT	NC		06/18/2024	8.625	140,837		(221)				349,000	05/10/2024
100156038	CF	ADDISON	TX		06/18/2024	8.000	451,701		(414)				640,000	05/10/2024
100156039	CF	BOYNTON BEACH	FL		06/18/2024	7.500	201,266		(72)				250,000	05/16/2024
100156041		SAN BENITO	TX		06/18/2024	7.750	340,668		(32)				463,250	05/03/2024
100156042		PORT SAINT LUCIE	FL		06/18/2024	7.875	347,418		(149)				430,000	05/10/2024
100156044	CF	COMPTON	CA		06/18/2024	7.875	448,687		(295)				700,000	03/26/2024
100156046		KATY	TX		06/18/2024	7.375	362,135		(43)				460,000	05/14/2024
100156047	CF	CAVE CREEK	AZ		06/18/2024	7.625	772,082		(337)				1,050,000	03/14/2024
100156048	CF	SCOTTSDALE	AZ		06/18/2024	7.750	482,791		(192)				600,000	03/18/2024
100156049	CF	CORAL SPRINGS	FL		06/18/2024	8.625	551,574		(314)				706,000	05/14/2024
100156050	CF	NEW SMYRNA BEACH	FL		06/18/2024	7.500	428,459		(196)				531,000	04/01/2024
100156051	CF	MIAMI	FL		06/18/2024	8.990	512,614		(540)				687,000	04/02/2024
100156052	CF	AMHERST	MA		06/18/2024	8.875	350,800		(167)				460,000	04/30/2024
100156054	CF	SHERMAN	ME		06/18/2024	9.500	152,967		(168)				193,000	04/10/2024
100156055	CF	DEERFIELD BEACH	FL		06/18/2024	8.625	462,377		(340)				630,000	04/25/2024
100156056	CF	VERO BEACH	FL		06/18/2024	8.875	269,682		(260)				336,000	04/19/2024
100156058		GREENVILLE	NC		06/18/2024	8.500	285,013		(294)				358,000	04/05/2024
100156060	CF	OLDSMAR	FL		06/18/2024	9.750	167,160		(325)				445,000	05/01/2024
100156061		WOODLAND HILLS	CA		06/18/2024	7.990	1,078,443		(624)				1,381,000	04/25/2024
100156062	CF	KISSIMMEE	FL		06/18/2024	7.500	301,862		(163)				415,000	04/25/2024
100156063	CF	SAN JUAN BAUTISTA	CA		06/18/2024	7.625	1,201,653		(362)				1,600,750	04/16/2024
100156064	CF	DAYTONA BEACH	FL		06/18/2024	8.125	350,995		(348)				500,000	04/29/2024
100156066	CF	MARGATE	FL		06/18/2024	10.375	311,623		(251)				410,000	04/23/2024
100156069	CF	LEAGUE CITY	TX		06/18/2024	8.500	248,927		(273)				311,000	04/30/2024
100156072	CF	INGLEWOOD	CA		06/18/2024	8.250	632,580		(481)				854,000	04/24/2024
100156073	CF	FORT MYERS	FL		06/18/2024	7.750	205,694		(199)				275,000	04/26/2024
100156074	CF	LOS ANGELES	CA		06/18/2024	7.990	1,145,927		(713)				1,729,000	04/26/2024
100156075		TUCSON	AZ		06/18/2024	8.750	262,214		(164)				325,000	04/18/2024
100156076		WEST PALM BEACH	FL		06/18/2024	8.750	474,878		(429)				610,000	04/26/2024
100156077	CF	SMITHFIELD	RI		06/18/2024	8.875	287,421		(280)				750,000	04/30/2024
100156079	CF	CELINA	TX		06/18/2024	9.500	797,855		(416)				975,000	04/26/2024
100156080	CF	PALM BAY	FL		06/18/2024	8.500	132,767		(178)				380,000	04/23/2024
100156081	CF	BELL GARDENS	CA		06/18/2024	7.625	761,820		(146)				1,075,000	04/19/2024
100156082		LAUDERDALE LAKES	FL		06/18/2024	8.875	576,760		(361)				750,000	04/19/2024
100156085	CF	CANTONMENT	FL		06/18/2024	8.375	198,192		(219)				290,000	04/25/2024
100156086		BENSON	NC		06/18/2024	8.000	217,729		(18)				275,000	04/23/2024
100156088		FLOWERY BRANCH	GA		06/18/2024	8.125	245,092		(135)				328,000	04/30/2024
100156090	CF	BROOKLYN	NY		06/18/2024	7.875	1,072,464		(697)				1,500,000	05/06/2024
100156091		MELBOURNE	FL		06/18/2024	7.375	295,503		3				415,000	04/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156092	CF	BRADENTON	FL		06/18/2024	8.500	1,957,894		(1,145)				2,700,000	04/30/2024
100156093		HIALEAH	FL		06/18/2024	8.500	239,457		(142)				350,000	04/19/2024
100156095	CF	HOUSTON	TX		06/18/2024	8.000	1,245,553		(511)				1,570,000	05/01/2024
100156096	CF	HAYWARD	CA		06/18/2024	8.990	732,551		(717)				875,000	04/29/2024
100156097	CF	DURHAM	NC		06/18/2024	7.000	328,797		(37)				547,000	04/25/2024
100156098	CF	SAVANNAH	GA		06/18/2024	7.875	184,125		(113)				241,000	04/16/2024
100156099		HOMESTEAD	FL		06/18/2024	8.750	286,157		(167)				425,000	04/29/2024
100156101	CF	SAVANNAH	GA		06/18/2024	7.875	196,124		(117)				257,000	04/16/2024
100156105		PHILADELPHIA	PA		06/18/2024	8.625	185,722		(144)				310,000	04/30/2024
100156106	CF	EDISON	NJ		06/18/2024	7.500	342,092		(79)				495,000	04/30/2024
100156107		ROCKY MOUNT	NC		06/18/2024	7.625	139,339		14				184,500	05/13/2024
100156108	CF	PALMDALE	CA		06/18/2024	8.125	322,781		(295)				520,000	04/26/2024
100156109		WATSONVILLE	CA		06/18/2024	7.375	428,121		57				546,000	05/02/2024
100156110	CF	PATERSON	NJ		06/18/2024	9.500	513,485		(196)				675,000	04/26/2024
100156113		NORTH CHARLESTON	SC		06/18/2024	7.375	257,206		52				366,000	04/29/2024
100156114	CF	MCALLEN	TX		06/18/2024	7.375	279,909		(49)				371,000	04/29/2024
100156115		LAS VEGAS	NV		06/18/2024	7.875	445,181		(73)				650,000	04/30/2024
100156116		LEANDER	TX		06/18/2024	7.750	303,768		(34)				465,000	05/03/2024
100156117		HICKSVILLE	NY		06/18/2024	8.625	482,452		(141)				700,000	05/03/2024
100156118	CF	LAS VEGAS	NV		06/18/2024	7.375	263,540		(43)				395,000	05/02/2024
100156119		ST PETERSBURG	FL		06/18/2024	9.375	319,223		(310)				416,000	05/03/2024
100156120	CF	STATEN ISLAND	NY		06/18/2024	8.125	262,312		(310)				500,000	04/26/2024
100156121	CF	STATEN ISLAND	NY		06/18/2024	8.125	446,045		(319)				810,000	04/26/2024
100156123	CF	MC LEAN	VA		07/25/2024	7.625	2,561,821		(1,537)				4,300,000	06/13/2024
100156124	CF	LOS ANGELES	CA		07/25/2024	7.750	2,918,512		(1,555)				3,850,000	06/10/2024
100156125	CF	LOS ANGELES	CA		07/25/2024	7.000	1,403,386		(58)				2,805,000	06/28/2024
100156129	CF	WAIKOLOA	HI		07/25/2024	8.125	612,322		(135)				950,000	06/05/2024
100156130	CF	FOREST PARK	IL		07/25/2024	8.000	116,468		(98)				161,000	06/11/2024
100156136	CF	CASTLE ROCK	CO		07/25/2024	7.500	524,603		(223)				650,000	06/18/2024
100156141	CF	FORT LAUDERDALE	FL		07/25/2024	7.875	884,941		(291)				1,150,000	06/11/2024
100156143	CF	GALVESTON	TX		07/25/2024	6.875	197,953		(10)				270,000	06/11/2024
100156144	CF	DRAPER	UT		07/25/2024	9.000	1,176,000		(294)				1,383,000	06/13/2024
100156146	CF	SUNRISE	FL		07/25/2024	7.875	424,158		(267)				520,000	06/12/2024
100156148		HOUSTON	TX		07/25/2024	9.625	146,649		(204)				194,000	06/05/2024
100156149	CF	EVERGREEN	CO		07/25/2024	8.500	704,496		(268)				775,000	06/05/2024
100156150	CF	CLEVELAND	OH		07/25/2024	8.250	115,400		(77)				150,000	06/13/2024
100156151	CF	INDIO	CA		07/25/2024	7.750	199,912		(133)				346,000	06/20/2024
100156152	CF	TAMPA	FL		07/25/2024	7.750	161,971		(127)				250,000	06/07/2024
100156155		LAS VEGAS	NV		07/25/2024	7.375	265,885		3				400,000	06/06/2024
100156157	CF	PALMETTO	FL		07/25/2024	8.375	327,755		(307)				437,000	06/07/2024
100156158	CF	CLEARWATER	FL		07/25/2024	7.875	1,703,237		(929)				2,679,000	06/27/2024
100156159		GLASSBORO	NJ		07/25/2024	7.500	276,443		1				350,000	06/07/2024
100156160	CF	KINGMAN	AZ		07/25/2024	8.875	116,779		(130)				150,000	06/17/2024
100156162		NIBLEY	UT		06/20/2024	7.625	288,679		(125)				358,000	04/29/2024
100156164	CF	WEST PALM BCH	FL		06/20/2024	8.375	1,017,019		(525)				1,250,000	05/08/2024
100156165	CF	DORAL	FL		06/20/2024	7.750	717,020		(375)				981,000	05/15/2024
100156167		BOYNTON BEACH	FL		06/20/2024	7.750	484,591		(206)				620,000	05/01/2024
100156168		HOMESTEAD	FL		06/20/2024	9.375	452,705		(355)				510,000	04/24/2024
100156169	CF	ATHENS	TX		06/20/2024	8.250	701,154		(557)				900,000	05/06/2024
100156170	CF	CAPE CANAVERAL	FL		06/20/2024	8.750	343,241		(304)				550,000	05/03/2024
100156171	CF	ATHENS	GA		06/20/2024	7.625	238,620		(159)				365,000	04/17/2024
100156172	CF	ATHENS	GA		06/20/2024	7.625	248,757		(170)				380,000	04/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156174	CF	GROVELAND	FL		06/20/2024	7.125	529,830		(271)				1,163,000	04/16/2024
100156176		KENNESAW	GA		06/20/2024	7.990	756,590		(313)				1,290,000	04/12/2024
100156177	CF	MIAMI	FL		06/20/2024	8.500	462,469		(645)				640,000	05/07/2024
100156178	CF	ATLANTA	GA		06/20/2024	8.250	663,253		(343)				785,000	03/21/2024
100156181	CF	NAPA	CA		06/20/2024	7.750	1,823,309		(974)				2,400,000	04/23/2024
100156183	CF	LYNCHBURG	VA		06/20/2024	7.750	159,377		(141)				194,900	05/02/2024
100156184	CF	DUBLIN	CA		06/20/2024	7.500	1,152,476		(586)				1,425,000	04/19/2024
100156185	CF	HIALEAH	FL		06/20/2024	7.750	170,295		(149)				230,000	05/17/2024
100156187		SAN ANTONIO	TX		06/20/2024	7.625	154,968		(57)				225,000	04/30/2024
100156188	CF	LAS VEGAS	NV		06/20/2024	7.625	426,191		(320)				568,000	04/11/2024
100156189	CF	MURFREESBORO	TN		06/20/2024	6.875	185,883		(61)				337,000	04/25/2024
100156191	CF	ORANGEVALE	CA		06/20/2024	7.750	149,540		(30)				235,000	04/30/2024
100156192	CF	PEMBROKE PINES	FL		06/20/2024	7.250	148,061		(136)				190,000	04/23/2024
100156193	CF	LAREDO	TX		06/20/2024	7.500	224,632		(155)				337,300	05/03/2024
100156194	CF	NORTH CHESTERFIELD	VA		06/20/2024	7.875	218,447		(199)				299,000	04/26/2024
100156195	CF	RICHMOND	VA		06/20/2024	7.750	207,497		(218)				307,000	04/26/2024
100156196		STILLWATER	OK		06/20/2024	9.500	480,474		(165)				730,000	05/10/2024
100156197	CF	CAPE CORAL	FL		06/20/2024	7.990	487,743		(272)				600,000	04/16/2024
100156198	CF	IRVING	TX		06/20/2024	7.000	185,528		(20)				250,000	04/29/2024
100156203	CF	HOUSTON	TX		06/20/2024	7.625	378,527		(252)				510,000	04/30/2024
100156205	CF	ESCALON	CA		06/20/2024	7.750	394,256		11				690,000	04/25/2024
100156206	CF	KAPAA	HI		06/20/2024	7.875	446,752		(408)				1,100,000	05/03/2024
100156208	CF	NORTH LAUDERDALE	FL		06/20/2024	7.875	416,351		(427)				505,000	05/03/2024
100156209	CF	EL PASO	TX		06/20/2024	7.625	185,245		(158)				240,000	04/25/2024
100156210	CF	PORT ST LUCIE	FL		06/20/2024	8.500	310,462		(414)				372,000	04/29/2024
100156211	CF	FULSHEAR	TX		06/20/2024	7.375	269,209		(13)				530,000	05/01/2024
100156212		CHICAGO	IL		06/20/2024	9.375	259,973		(210)				585,000	05/13/2024
100156213	CF	HELOTES	TX		06/20/2024	7.750	422,112		(207)				525,000	05/07/2024
100156214		HARTFORD	CT		06/20/2024	7.875	267,864		(95)				386,000	05/10/2024
100156215	CF	BOYNTON BEACH	FL		06/20/2024	8.625	114,802		(170)				155,000	05/07/2024
100156216		WINTER HAVEN	FL		06/20/2024	8.500	396,649		(173)				492,000	04/12/2024
100156217	CF	HATFIELD	PA		06/20/2024	8.375	410,461		(358)				520,000	05/03/2024
100156218	CF	SCHUYLKILL HAVEN	PA		06/20/2024	7.875	141,823		(83)				199,000	05/03/2024
100156219	CF	PANAMA CITY BEACH	FL		06/20/2024	7.250	341,052		76				735,000	04/26/2024
100156220	CF	PUNTA GORDA	FL		06/20/2024	8.250	525,953		(537)				640,000	05/09/2024
100156221	CF	ALEXANDRIA	VA		06/20/2024	7.000	155,423		70				215,000	05/10/2024
100156222		WASHINGTON	DC		06/20/2024	7.625	257,001		(47)				850,000	05/08/2024
100156223	CF	KEY WEST	FL		06/20/2024	7.875	793,342		(450)				1,185,000	05/14/2024
100156224	CF	DAVENPORT	FL		06/20/2024	7.375	278,986		(77)				381,000	04/19/2024
100156225		CHESAPEAKE	VA		06/20/2024	8.500	182,293		(154)				225,000	05/09/2024
100156227	CF	COMBINE	TX		06/20/2024	8.625	330,646		(361)				545,000	04/30/2024
100156228	CF	ABSECON	NJ		06/20/2024	7.875	113,792		(157)				145,000	05/10/2024
100156231	CF	PANAMA CITY BEACH	FL		06/20/2024	7.250	264,932		27				365,000	04/08/2024
100156232	CF	AVENTURA	FL		06/20/2024	9.375	141,165		(61)				185,000	05/03/2024
100156233	CF	WINTER GARDEN	FL		06/20/2024	7.990	349,963		(248)				432,000	04/30/2024
100156235	CF	SAN DIEGO	CA		06/20/2024	7.250	1,917,406		(42)				3,550,000	05/10/2024
100156236		PANAMA CITY	FL		06/20/2024	7.750	204,072		(1)				344,000	05/08/2024
100156237	CF	PARKLAND	FL		06/20/2024	7.875	879,903		(525)				1,120,000	05/06/2024
100156238	CF	LUCAS	TX		06/20/2024	9.990	594,766		(372)				720,000	04/12/2024
100156239	CF	BATTLE GROUND	WA		06/20/2024	8.990	563,632		(164)				770,000	04/29/2024
100156240	CF	BELLEVUE	KY		06/20/2024	8.125	200,256		(150)				270,000	04/12/2024
100156242	CF	SAN FRANCISCO	CA		06/20/2024	8.375	577,272		(86)				775,000	04/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156243	CF	DENVER	CO		06/20/2024	9.750	749,609		(212)				1,075,000	05/14/2024
100156244	CF	WOODBRIDGE	VA		06/20/2024	7.250	238,159		(71)				640,000	05/17/2024
100156245	CF	DAVENPORT	FL		06/20/2024	7.990	309,385		(206)				425,000	04/12/2024
100156247	CF	SPRING HILL	TN		06/20/2024	7.875	854,571		(61)				1,095,000	05/14/2024
100156249		LAWRENCE TOWNSHIP	NJ		06/20/2024	8.750	105,761		(126)				180,000	05/17/2024
100156250	CF	SARASOTA	FL		06/20/2024	7.990	268,476		(93)				365,000	04/30/2024
100156251	CF	WEIMAR	TX		06/20/2024	8.990	483,765		(272)				592,000	05/14/2024
100156252	CF	WILMINGTON	DE		06/20/2024	7.875	249,769		(119)				329,000	05/14/2024
100156253	CF	PALM BAY	FL		06/20/2024	7.500	260,797		(35)				350,000	05/16/2024
100156254	CF	KENNER	LA		06/20/2024	11.125	118,564		(234)				138,000	05/15/2024
100156255	CF	MEMPHIS	TN		06/20/2024	8.375	106,698		(153)				170,000	05/14/2024
100156256		MASSAPEQUA	NY		06/20/2024	7.625	380,225		149				525,000	04/24/2024
100156258	CF	ALPHARETTA	GA		07/25/2024	7.750	1,625,899		(295)				2,630,000	06/28/2024
100156261	CF	BALCH SPRINGS	TX		07/25/2024	8.125	261,714		(360)				1,125,000	06/18/2024
100156262	CF	OCEAN CITY	NJ		07/25/2024	8.375	1,351,256		(1,350)				1,725,000	06/25/2024
100156263	CF	LEANDER	TX		07/25/2024	8.750	642,298		(704)				790,000	06/28/2024
100156264	CF	BISBEE	AZ		07/25/2024	7.750	142,578		(166)				185,000	06/21/2024
100156266	CF	GUERNEVILLE	CA		07/25/2024	8.000	1,001,438		(728)				1,550,000	07/01/2024
100156268	CF	GARFIELD HEIGHTS	OH		07/25/2024	8.250	126,653		(155)				160,000	06/21/2024
100156269	CF	OAK RIDGE	TN		07/25/2024	7.750	311,475		(303)				460,000	06/18/2024
100156274	CF	LA MESA	CA		07/25/2024	7.750	1,193,804		(521)				1,575,000	06/20/2024
100156277	CF	BRANDON	FL		07/25/2024	8.750	449,731		(313)				504,000	06/12/2024
100156278	CF	LAS VEGAS	NV		07/25/2024	7.875	331,076		(317)				405,000	06/18/2024
100156280	CF	LINDSAY	CA		07/25/2024	7.750	211,238		(240)				288,000	07/01/2024
100156283	CF	FORT LAUDERDALE	FL		07/25/2024	7.750	657,615		(390)				818,000	07/11/2024
100156284		HOUSTON	TX		07/25/2024	8.750	179,086		(133)				245,000	06/14/2024
100156285	CF	WIMBERLEY	TX		07/25/2024	9.625	1,055,939		(110)				1,175,000	06/18/2024
100156286	CF	HENDERSON	NV		07/25/2024	8.750	548,240		(535)				655,000	06/14/2024
100156287	CF	CHICAGO	IL		07/25/2024	8.875	1,021,414		(328)				1,350,000	06/26/2024
100156290	CF	SOUTHLAKE	TX		07/25/2024	8.625	840,321		(161)				950,000	06/25/2024
100156291	CF	MARION	OH		07/25/2024	8.250	108,840		(199)				158,000	06/18/2024
100156292	CF	PANAMA CITY	FL		07/25/2024	7.750	276,555		(352)				354,000	06/14/2024
100156295	CF	GAITHERSBURG	MD		07/25/2024	7.500	2,927,782		(1,800)				4,865,000	06/17/2024
100156296	CF	WHEELING	IL		07/25/2024	8.625	247,459		(194)				299,000	06/18/2024
100156298	CF	SAN DIEGO	CA		07/25/2024	7.375	498,425		(479)				1,100,000	06/17/2024
100156301	CF	SEGUIN	TX		07/25/2024	8.750	203,164		(211)				232,000	06/18/2024
100156302	CF	VISALIA	CA		07/25/2024	7.250	343,364		(246)				536,000	06/18/2024
100156304	CF	DAYTON	OH		07/25/2024	8.125	53,583		(334)				243,000	06/14/2024
100156305	CF	LOCUST	NC		07/25/2024	9.500	379,358		(297)				405,000	06/12/2024
100156306	CF	SANTA ANA	CA		07/25/2024	8.125	1,600,958		(323)				2,300,000	07/08/2024
100156307	CF	NEWARK	NJ		07/25/2024	7.625	344,377		(224)				515,000	07/15/2024
100156308	CF	OAKHURST	NJ		07/25/2024	8.375	655,324		(441)				809,000	06/14/2024
100156310	CF	PHILADELPHIA	PA		07/25/2024	8.500	106,344		(101)				128,000	06/13/2024
100156312	CF	OCALA	FL		07/25/2024	7.250	206,902		(94)				294,000	06/18/2024
100156314		DEKALB	IL		07/25/2024	8.250	113,494		(129)				155,000	06/28/2024
100156315		MIAMI	FL		07/25/2024	7.625	302,352		(119)				375,000	06/28/2024
100156317	CF	DORAL	FL		07/25/2024	7.500	274,001		(73)				365,000	06/20/2024
100156318	CF	NAPLES	FL		07/25/2024	8.000	2,842,063		(1,932)				3,498,000	06/21/2024
100156319	CF	DUBLIN	GA		07/25/2024	7.875	163,972		(162)				235,000	07/03/2024
100156320		GALVESTON	TX		07/25/2024	7.625	180,964		(97)				225,000	06/18/2024
100156322	CF	HARSENS ISLAND	MI		07/25/2024	9.500	354,345		(170)				386,000	07/03/2024
100156323	CF	WINTER GARDEN	FL		07/25/2024	7.625	711,723		(356)				878,000	06/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156324	CF	HOUSTON	TX		07/25/2024	8.625	429,914		(426)				515,000	06/17/2024
100156325	CF	NASHVILLE	TN		07/25/2024	7.875	318,599		(291)				410,000	06/26/2024
100156326	CF	CAPE CORAL	FL		07/25/2024	7.625	345,997		(406)				563,000	07/12/2024
100156327	CF	NORTH FORT MYERS	FL		07/25/2024	8.125	235,154		(309)				297,000	06/28/2024
100156328	CF	BURLINGTON	NJ		07/25/2024	8.875	212,974		(297)				265,000	06/17/2024
100156335	CF	BRIDGEPORT	CT		07/25/2024	8.125	396,350		(299)				550,000	06/17/2024
100156336	CF	MIRAMAR	FL		07/25/2024	9.250	966,181		(493)				1,050,000	06/18/2024
100156337	CF	PHOENIX	AZ		07/25/2024	7.125	282,293		(121)				405,000	07/02/2024
100156339	CF	LAWRENCEVILLE	GA		07/25/2024	9.750	290,894		(306)				310,000	06/21/2024
100156344	CF	BAY POINT	CA		07/25/2024	7.375	839,362		(450)				1,035,000	06/24/2024
100156345	CF	JACKSONVILLE	FL		07/25/2024	7.375	289,940		(229)				366,000	06/24/2024
100156346	CF	AUSTIN	TX		07/25/2024	7.250	399,476		(255)				585,000	06/18/2024
100156348	CF	PRINCETON JUNCTION	NJ		07/25/2024	7.875	298,073		(361)				457,000	06/26/2024
100156349	CF	DINUBA	CA		07/25/2024	8.750	288,216		(465)				355,000	06/17/2024
100156352	CF	PUNTA GORDA	FL		07/25/2024	7.625	346,441		(252)				455,000	06/28/2024
100156353	CF	EVANSVILLE	IN		07/25/2024	7.750	362,722		(230)				450,000	06/21/2024
100156354	CF	LAFAYETTE	LA		07/25/2024	7.750	371,525		(328)				465,000	06/18/2024
100156355		CENTER POINT	AL		07/25/2024	8.375	148,599		(210)				205,000	06/27/2024
100156356	CF	TORRANCE	CA		07/25/2024	7.625	1,361,512		(554)				2,000,000	06/17/2024
100156357	CF	MIAMI	FL		07/25/2024	7.625	575,951		(410)				752,000	06/21/2024
100156358	CF	LOS ANGELES	CA		07/25/2024	7.375	555,462		(255)				2,110,000	06/14/2024
100156361	CF	WEST HOLLYWOOD	CA		07/25/2024	9.125	1,239,871		(591)				1,540,000	06/20/2024
100156364	CF	WARREN	MI		07/25/2024	8.250	164,746		(245)				220,000	06/14/2024
100156366	CF	LAVEEN	AZ		07/25/2024	7.750	335,298		(290)				433,000	06/21/2024
100156367	CF	FORT COLLINS	CO		07/25/2024	8.000	614,584		(267)				675,000	06/14/2024
100156368	CF	CALISTOGA	CA		07/25/2024	7.500	1,251,043		(642)				4,395,000	06/28/2024
100156369	CF	CLAREMONT	CA		07/25/2024	7.000	756,741		(308)				1,505,000	06/27/2024
100156370	CF	GLENDALE	AZ		07/25/2024	7.625	278,823		(216)				362,000	06/21/2024
100156371	CF	ROCKPORT	TX		07/25/2024	7.625	289,059		(158)				433,000	06/28/2024
100156372	CF	MADERA	CA		07/25/2024	7.500	291,939		(211)				358,000	07/03/2024
100156373	CF	FORT LAUDERDALE	FL		07/25/2024	7.125	344,474		(85)				470,000	06/26/2024
100156374	CF	GEORGETOWN	TX		07/25/2024	7.625	256,598		(195)				330,000	06/17/2024
100156376	CF	WADDELL	AZ		07/25/2024	8.875	390,050		(456)				530,000	07/09/2024
100156377	CF	RIVERSIDE	CA		07/25/2024	7.500	1,181,289		(701)				1,725,000	06/27/2024
100156382	CF	CEDAR CREEK	TX		07/25/2024	9.500	921,234		(504)				1,075,000	06/14/2024
100156383	CF	LOS ANGELES	CA		07/25/2024	7.375	1,434,501		(259)				1,800,000	07/01/2024
100156385	CF	TARZANA	CA		07/25/2024	7.625	1,691,261		(1,032)				2,075,000	06/21/2024
100156386	CF	MESA	AZ		07/25/2024	6.875	1,351,080		(215)				1,705,000	06/25/2024
100156388	CF	KISSIMMEE	FL		07/25/2024	8.500	354,657		(493)				415,000	07/01/2024
100156389	CF	MILL VALLEY	CA		07/25/2024	7.750	685,599		(228)				975,000	06/26/2024
100156391	CF	GULF BREEZE	FL		07/25/2024	8.125	371,454		(260)				575,000	06/17/2024
100156394	CF	LYNNWOOD	WA		07/25/2024	7.000	787,251		(535)				973,000	06/21/2024
100156397	CF	HENDERSON	NV		07/25/2024	8.250	301,864		(513)				350,000	06/28/2024
100156398	CF	HENDERSON	NV		07/25/2024	8.250	294,125		(500)				350,000	06/28/2024
100156401	CF	PORTLAND	OR		06/24/2024	7.500	413,514		(133)				570,000	05/16/2024
100156402	CF	APEX	NC		06/24/2024	7.124	263,005		(107)				452,000	05/17/2024
100156403	CF	APEX	NC		06/24/2024	7.124	262,995		(109)	(1)			452,000	05/17/2024
100156404	CF	APEX	NC		06/24/2024	7.124	262,985		(108)				452,000	05/17/2024
100156405	CF	MIAMI	FL		06/24/2024	7.500	678,040		(155)				850,000	05/20/2024
100156406	CF	CANONSBURG	PA		06/24/2024	7.625	284,242		(103)				360,000	05/15/2024
100156407	CF	WALDWICK	NJ		06/24/2024	7.625	432,885		(146)				585,000	05/14/2024
100156408	CF	BLAINE	MN		06/24/2024	6.999	283,836		(1)				365,000	05/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156409	CF	FRESNO	CA		06/24/2024	7.624	342,272		(55)				430,000	05/17/2024
100156410	CF	KAILUA-KONA	HI		06/24/2024	7.124	403,810		16				580,000	05/14/2024
100156411	CF	LAUDERHILL	FL		06/24/2024	7.624	507,182		(56)				730,000	05/15/2024
100156412	CF	DEERFIELD BEACH	FL		06/24/2024	7.624	382,123		(43)				550,000	05/15/2024
100156413	CF	MIDLAND	TX		06/24/2024	7.624	230,727		(75)				320,000	05/16/2024
100156414	CF	FORT LAUDERDALE	FL		06/24/2024	7.500	292,669		(83)				414,000	05/14/2024
100156416	CF	SANTA ANA	CA		06/24/2024	6.625	964,372		114				1,600,000	05/20/2024
100156417	CF	SACRAMENTO	CA		06/24/2024	7.250	369,376		(69)				495,000	05/14/2024
100156418	CF	UNION	NJ		06/24/2024	7.625	327,764		(117)				435,000	05/21/2024
100156419	CF	DONNELLY	ID		06/24/2024	7.625	629,256		(180)				850,000	05/17/2024
100156420	CF	ROSELLE	NJ		06/24/2024	7.624	372,954		(132)				495,000	05/21/2024
100156421	CF	BRIGANTINE	NJ		06/24/2024	7.124	313,950		(115)				503,000	05/17/2024
100156422	CF	CLARKSVILLE	TN		06/24/2024	7.500	216,301		(34)				290,000	05/17/2024
100156423	CF	LINDEN	NJ		06/24/2024	7.625	316,462		(113)				420,000	05/21/2024
100156425	CF	GILLSVILLE	GA		06/24/2024	7.625	238,902		(117)				317,000	05/16/2024
100156426	CF	RALEIGH	NC		06/24/2024	7.499	312,839		(113)				445,000	05/15/2024
100156427	CF	BOISE	ID		06/24/2024	7.499	440,081		(142)				586,000	05/14/2024
100156430	CF	ESCONDIDO	CA		06/24/2024	8.000	546,826		(262)				725,000	05/14/2024
100156431	CF	INDIAN TRAIL	NC		06/24/2024	7.500	315,034		(130)				468,000	05/20/2024
100156432	CF	HOT SPRINGS	AR		06/24/2024	7.124	464,691		(134)				720,000	05/20/2024
100156434	CF	LEHIGH ACRES	FL		06/24/2024	6.999	289,846		(34)				390,000	05/20/2024
100156436		ELKRIDGE	MD		06/24/2024	7.624	327,147		(68)				410,000	05/22/2024
100156437	CF	BALTIMORE	MD		06/24/2024	7.624	245,112		(135)				324,000	05/17/2024
100156438	CF	LEHIGH ACRES	FL		06/24/2024	7.250	277,714		(20)				380,000	05/15/2024
100156440	CF	SPOKANE	WA		06/24/2024	7.625	481,420		(155)				600,000	05/13/2024
100156441	CF	RICHMOND HILL	GA		06/24/2024	7.125	18,852		(460)	(308)			460,000	05/10/2024
100156443	CF	RANCHO PALOS VERDES	CA		06/24/2024	7.500	587,841		(219)				780,000	05/08/2024
100156444	CF	TUCSON	AZ		06/24/2024	6.624	183,806		70				310,000	05/10/2024
100156445	CF	BERTHOUD	CO		06/24/2024	7.625	298,024		(156)				480,000	04/01/2024
100156446	CF	BERTHOUD	CO		06/24/2024	7.625	341,046		(144)				480,000	04/01/2024
100156448	CF	LAKE ELSINORE	CA		06/24/2024	7.625	630,985		(226)				785,000	05/06/2024
100156449	CF	SPRINGFIELD	MO		06/24/2024	7.490	185,459		(38)				251,000	04/19/2024
100156450	CF	GILBERT	AZ		06/24/2024	7.625	340,800		(156)				465,000	05/04/2024
100156451	CF	PHOENIX	AZ		06/24/2024	7.500	367,039		(111)				459,000	03/14/2024
100156452	CF	LITTLEROCK	CA		06/24/2024	7.125	343,630		59				470,000	04/26/2024
100156455	CF	PORTLAND	OR		06/24/2024	7.500	552,287		(182)				735,000	04/02/2024
100156456	CF	BELLEVIEW	FL		06/24/2024	7.625	181,774		68				252,300	05/21/2024
100156457	CF	RANCHO CORDOVA	CA		06/24/2024	5.375	393,354		569				590,000	03/25/2024
100156458	CF	HOLLAND	PA		06/24/2024	7.625	238,637		(116)				330,000	04/12/2024
100156459	CF	MENDOCINO	CA		06/24/2024	8.125	768,153		(391)				947,000	04/19/2024
100156460	CF	ONTARIO	CA		06/24/2024	7.625	707,940		(106)				950,000	04/15/2024
100156461	CF	LOS ANGELES	CA		06/24/2024	7.625	983,476		(315)				1,350,000	04/15/2024
100156462	CF	CALDWELL	ID		06/24/2024	6.625	311,926		60				410,000	04/18/2024
100156464	CF	SUMAS	WA		06/24/2024	6.990	767,058		(62)				1,035,000	04/13/2024
100156466	CF	ORLANDO	FL		06/24/2024	8.625	250,091		(170)				336,000	04/29/2024
100156467	CF	JACKSON TOWNSHIP	NJ		06/24/2024	8.125	384,710		(97)				481,000	04/18/2024
100156468	CF	FORT WORTH	TX		06/24/2024	5.990	229,378		135				320,000	04/17/2024
100156470	CF	GEORGETOWN	TX		06/24/2024	6.625	83,167		29	(20)			550,000	04/15/2024
100156471	CF	DAWSONVILLE	GA		06/24/2024	7.625	282,616		(136)				385,000	04/11/2024
100156472	CF	BELMONT	NC		06/24/2024	7.125	391,412		(77)				527,000	04/26/2024
100156473	CF	JERSEY CITY	NJ		06/24/2024	6.875	334,753		60				490,000	04/15/2024
100156474	CF	FOWLER	CA		06/24/2024	7.625	348,443		(65)				502,000	04/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156475	CF	RIDGELAND	SC		06/24/2024	8.625	258,091		(91)				320,000	04/24/2024
100156476	CF	SUWANEE	GA		06/24/2024	7.000	400,946		(102)				650,000	04/29/2024
100156477	CF	CENTERTON	AR		06/24/2024	6.875	230,020		6				314,000	04/22/2024
100156478	CF	WEST CHESTER	PA		06/24/2024	7.625	413,696		(163)				549,000	04/26/2024
100156479	CF	WEST ALLIS	WI		06/24/2024	7.625	406,859		(161)				546,000	04/11/2024
100156480	CF	CLOVIS	CA		06/24/2024	7.375	418,095		(73)				531,000	04/26/2024
100156481	CF	INDIAN TRAIL	NC		06/24/2024	7.625	324,979		(165)				462,000	04/26/2024
100156482	CF	WHITESTOWN	IN		06/24/2024	6.875	233,363		(18)				316,000	04/30/2024
100156483	CF	DURHAM	NC		06/24/2024	7.375	259,946		(113)				374,000	04/26/2024
100156484	CF	DURHAM	NC		06/24/2024	7.125	283,327		(72)				382,000	04/30/2024
100156485	CF	SARATOGA SPRINGS	UT		06/24/2024	6.875	254,792		(2)				346,000	04/23/2024
100156486	CF	MARIETTA	GA		06/24/2024	7.625	228,344		(71)				290,000	04/30/2024
100156487	CF	O FALLON	MO		06/24/2024	7.490	255,190		(105)				338,500	04/29/2024
100156488	CF	OWASSO	OK		06/24/2024	8.125	251,793		(184)				335,000	04/25/2024
100156490	CF	ROTONDA WEST	FL		06/24/2024	6.990	370,658		(32)				500,000	04/29/2024
100156491	CF	SAINT AUGUSTINE	FL		06/24/2024	7.625	337,060		(57)				442,000	04/19/2024
100156492	CF	RIVERSIDE	CA		06/24/2024	7.625	549,798		(200)				685,000	04/25/2024
100156493	CF	LAKE HARMONY	PA		06/24/2024	7.625	544,978		(172)				680,000	04/29/2024
100156494	CF	ALBRIGHTSVILLE	PA		06/24/2024	7.625	428,769		(136)				535,000	04/29/2024
100156495	CF	COMMERCE	GA		06/24/2024	7.750	237,004		(112)				294,000	05/01/2024
100156496	CF	JACKSONVILLE BEACH	FL		06/24/2024	7.490	411,754		(98)				555,000	04/26/2024
100156497	CF	NEWARK	NJ		06/24/2024	6.500	445,284		122				620,000	04/29/2024
100156499	CF	FLEMINGTON	NJ		06/24/2024	8.125	232,083		(126)				338,000	04/30/2024
100156500	CF	NEWARK	NJ		06/24/2024	7.125	559,494		29				760,000	04/05/2024
100156501	CF	STATESVILLE	NC		06/24/2024	7.625	265,181		(87)				350,000	04/26/2024
100156502	CF	PENDERGRASS	GA		06/24/2024	6.500	189,718		82				325,000	04/24/2024
100156503	CF	DOLORES	CO		06/24/2024	7.625	321,356		(117)				402,000	04/25/2024
100156504	CF	MADISON	WI		06/24/2024	7.250	267,014		(70)				375,000	05/03/2024
100156505	CF	DULUTH	GA		06/24/2024	7.625	410,898		(150)				514,000	04/30/2024
100156506	CF	BUCKEYE	AZ		06/24/2024	7.990	289,455		(113)				370,000	04/25/2024
100156507	CF	BAKERSFIELD	CA		06/24/2024	8.125	304,737		(161)				385,000	04/30/2024
100156508	CF	SPRINGFIELD	MA		06/24/2024	7.625	246,640		(124)				330,000	05/10/2024
100156509	CF	CARTERSVILLE	GA		06/24/2024	7.625	248,202		(84)				355,000	04/30/2024
100156510	CF	PORTERVILLE	CA		06/24/2024	7.490	232,849		(80)				315,000	04/30/2024
100156511	CF	LAS VEGAS	NV		06/24/2024	7.375	428,824		(98)				538,000	04/29/2024
100156512	CF	MARYSVILLE	CA		06/24/2024	7.250	305,407		(51)				410,000	04/29/2024
100156513	CF	OCEAN CITY	MD		06/24/2024	8.125	284,280		(100)				356,000	05/01/2024
100156516	CF	SAN DIEGO	CA		06/24/2024	7.625	579,474		(160)				740,000	04/23/2024
100156517	CF	LAS VEGAS	NV		06/24/2024	6.625	454,868		36				620,000	04/17/2024
100156518	CF	BENTONVILLE	AR		06/24/2024	6.875	232,906		(32)				317,000	05/03/2024
100156519	CF	SPARKS	NV		06/24/2024	5.750	353,469		330				503,000	04/08/2024
100156520	CF	JACKSONVILLE	FL		06/24/2024	5.990	231,061		136				322,000	04/24/2024
100156521	CF	MILLVILLE	DE		06/24/2024	5.750	403,396		426				540,000	04/25/2024
100156522	CF	LEBANON	TN		06/24/2024	5.990	334,147		257				445,000	04/24/2024
100156523	CF	FORT WORTH	TX		06/24/2024	5.990	255,127		158				357,000	04/25/2024
100156524	CF	NEW ORLEANS	LA		06/24/2024	7.625	281,760		(51)				375,000	05/03/2024
100156525	CF	FAYETTEVILLE	AR		06/24/2024	6.875	247,262		18				329,000	04/24/2024
100156526	CF	NORTH LAS VEGAS	NV		06/24/2024	6.125	287,302		164				400,000	04/08/2024
100156528	CF	BLOOMINGDALE	GA		06/24/2024	7.000	256,621						352,000	04/10/2024
100156529	CF	HENDERSON	NV		06/24/2024	6.125	288,798		183				378,000	04/23/2024
100156530	CF	MADERA	CA		06/24/2024	5.990	305,998		198				427,500	04/20/2024
100156531	CF	MANOR	TX		06/24/2024	6.625	238,214						330,000	04/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156532	CF	TROUTMAN	NC		06/24/2024	5.990	279,749		237				400,000	04/26/2024
100156533	CF	CAPE CORAL	FL		06/24/2024	7.000	267,854		(49)				420,000	04/25/2024
100156534	CF	GRASS VALLEY	CA		06/24/2024	7.625	456,995		(147)				580,000	05/03/2024
100156535	CF	ASHLAND CITY	TN		06/24/2024	7.625	546,656		(223)				845,000	04/08/2024
100156536	CF	KENNESAW	GA		06/24/2024	7.125	261,961		(42)				330,000	05/02/2024
100156537	CF	DELRAY BEACH	FL		06/24/2024	7.375	539,951		(152)				720,000	05/03/2024
100156538	CF	RALEIGH	NC		06/24/2024	7.125	303,793		(90)				435,000	05/03/2024
100156539	CF	BALTIMORE	MD		06/24/2024	7.375	652,076		(115)				830,000	04/30/2024
100156540	CF	MYRTLE BEACH	SC		06/24/2024	7.875	243,695		(138)				322,000	04/22/2024
100156541	CF	POMPANO BEACH	FL		06/24/2024	7.125	517,923		(141)				750,000	05/01/2024
100156542	CF	FORT WORTH	TX		06/24/2024	7.875	331,207		(134)				411,000	04/24/2024
100156543	CF	FISHERS	IN		06/24/2024	7.125	273,276		(73)				365,000	05/06/2024
100156544	CF	BRENTWOOD	CA		06/24/2024	6.750	666,046		101				875,000	04/26/2024
100156545	CF	FREDERICK	MD		06/24/2024	7.000	246,266		(57)				330,000	04/30/2024
100156546	CF	TRUCKEE	CA		06/24/2024	7.500	550,088		(126)				735,000	04/29/2024
100156547	CF	HOOVER	AL		06/24/2024	7.625	266,175		(114)				355,000	04/30/2024
100156548	CF	BREMERTON	WA		06/24/2024	8.000	411,395		(192)				515,000	05/01/2024
100156549	CF	LEHIGH ACRES	FL		06/24/2024	7.625	304,933		(54)				395,000	05/07/2024
100156550	CF	MADISON	AL		06/24/2024	7.000	246,273		(56)				345,000	04/05/2024
100156551	CF	FRIPP ISLAND	SC		06/24/2024	7.125	369,158		(83)				495,000	04/30/2024
100156552	CF	MADISON	AL		06/24/2024	7.000	256,927		(47)				355,000	05/01/2024
100156553	CF	FORT WORTH	TX		06/24/2024	7.625	50,367		(221)				335,000	04/30/2024
100156554	CF	KANAB	UT		06/24/2024	6.990	300,275		(15)				400,000	04/04/2024
100156555	CF	NORTH TOPSAIL BEACH	NC		06/24/2024	8.000	385,705		(159)				482,000	05/02/2024
100156557	CF	GRAND FORKS	ND		06/24/2024	7.625	251,106		(140)				360,000	05/01/2024
100156558	CF	MARIETTA	GA		06/24/2024	7.375	562,062		(175)				775,000	05/01/2024
100156559	CF	DENTON	TX		06/24/2024	7.125	273,268		(73)				365,000	05/01/2024
100156560	CF	NORTH LAS VEGAS	NV		06/24/2024	7.490	150,396		(15)				240,000	04/24/2024
100156561	CF	SOUTH EL MONTE	CA		06/24/2024	7.375	499,955		(140)				670,000	05/03/2024
100156562	CF	VANCOUVER	WA		06/24/2024	7.125	536,165		(93)				730,000	04/30/2024
100156563	CF	GULF BREEZE	FL		06/24/2024	8.125	231,513		(126)				290,000	04/24/2024
100156565	CF	LULA	GA		06/24/2024	6.000	225,373		211				300,000	05/02/2024
100156566	CF	HENRICO	VA		06/24/2024	7.625	252,887		(233)				439,000	05/02/2024
100156567	CF	CHARLOTTE	NC		06/24/2024	7.500	287,933		(130)				395,000	05/06/2024
100156569	CF	FONTANA	CA		06/24/2024	8.000	325,971		(152)				410,000	04/30/2024
100156571	CF	MESA	AZ		06/24/2024	7.000	415,157		(36)				565,000	05/03/2024
100156572	CF	MARIETTA	GA		06/24/2024	6.625	307,797		50				434,000	05/06/2024
100156573	CF	LAS VEGAS	NV		06/24/2024	7.625	571,642		(42)				725,000	05/06/2024
100156574	CF	NASHVILLE	TN		06/24/2024	7.625	345,829		(191)				455,000	04/29/2024
100156575	CF	STALLINGS	NC		06/24/2024	7.125	287,380		(58)				386,000	05/03/2024
100156576	CF	SPRING HILL	FL		06/24/2024	6.875	235,919		6				320,000	04/30/2024
100156577	CF	LAKEWOOD RANCH	FL		06/24/2024	7.625	310,178		(81)				390,000	05/06/2024
100156578	CF	WHITESTOWN	IN		06/24/2024	8.125	277,186		(127)				357,000	04/30/2024
100156580	CF	FRESNO	CA		06/24/2024	7.500	419,780		(126)				525,000	04/23/2024
100156581	CF	RALEIGH	NC		06/24/2024	7.625	299,115		(98)				380,000	04/29/2024
100156582	CF	RALEIGH	NC		06/24/2024	6.875	269,163		(35)				393,000	04/29/2024
100156583	CF	SAINT CLOUD	FL		06/24/2024	6.125	416,176		214				578,500	04/29/2024
100156584	CF	WESTFIELD	IN		06/24/2024	7.625	337,592		(121)				455,000	05/02/2024
100156585	CF	RALEIGH	NC		06/24/2024	7.375	272,804		(45)				346,000	04/29/2024
100156586	CF	PENDERGRASS	GA		06/24/2024	6.250	148,202		132	(1)			319,000	04/22/2024
100156587	CF	HENDERSON	NV		06/24/2024	7.250	389,629		(75)				523,000	05/02/2024
100156588	CF	MADISON	WI		06/24/2024	7.375	228,271		(79)				304,000	05/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156589	CF	HAMPTON	GA		06/24/2024	5.990	256,424		231				385,000	04/29/2024
100156590	CF	MADISON	AL		06/24/2024	6.000	237,127		166				340,000	05/02/2024
100156591	CF	PORT SAINT JOE	FL		06/24/2024	6.990	455,617		25				580,000	04/30/2024
100156592	CF	PENDERGRASS	GA		06/24/2024	5.750	239,351		219				348,000	04/30/2024
100156593	CF	ALBUQUERQUE	NM		06/24/2024	7.990	281,678		(149)				370,000	05/09/2024
100156594	CF	SCOTTSDALE	AZ		06/24/2024	7.875	258,743		(138)				345,000	05/07/2024
100156595	CF	CARTERSVILLE	GA		06/24/2024	6.625	242,801		12				335,000	04/30/2024
100156596	CF	CLAYTON	NC		06/24/2024	6.490	224,071		25				312,000	05/09/2024
100156597	CF	LA VERGNE	TN		06/24/2024	8.125	246,009		(107)				325,000	05/06/2024
100156598	CF	POTTSTOWN	PA		06/24/2024	7.125	235,481		(55)				450,000	05/10/2024
100156599	CF	MENIFEE	CA		06/24/2024	6.125	407,730		293				573,000	04/25/2024
100156600	CF	DURHAM	NC		06/24/2024	6.875	261,354		(22)				359,000	05/06/2024
100156601	CF	LONG BRANCH	NJ		06/24/2024	7.375	217,078		(107)				332,500	04/24/2024
100156602	CF	CLERMONT	FL		06/24/2024	7.500	308,119		(63)				390,000	04/22/2024
100156603	CF	HATTERAS	NC		06/24/2024	7.500	512,760		(222)				680,000	04/30/2024
100156604	CF	PHILADELPHIA	PA		06/24/2024	7.375	282,621		(80)				400,000	05/01/2024
100156605	CF	AUBREY	TX		06/24/2024	7.250	254,330		(66)				380,000	04/30/2024
100156606	CF	DUNEDIN	FL		06/24/2024	7.625	510,759		(272)				725,000	05/01/2024
100156607	CF	LAGUNA HILLS	CA		06/24/2024	7.125	438,712		(109)				630,000	04/23/2024
100156608	CF	JERSEY CITY	NJ		06/24/2024	6.625	401,900		10				610,000	04/26/2024
100156609	CF	WORCESTER	MA		06/24/2024	7.125	497,106		(100)				670,000	05/03/2024
100156610	CF	PORT ROYAL	PA		06/24/2024	7.875	179,246		(41)				226,000	05/06/2024
100156611	CF	CUTLER BAY	FL		06/24/2024	7.625	322,309		(163)				435,000	04/19/2024
100156612	CF	AZLE	TX		06/24/2024	7.490	252,288		(112)				337,000	04/08/2024
100156613	CF	COLUMBUS	OH		06/24/2024	7.500	305,039		(116)				410,000	04/30/2024
100156614	CF	FAYETTEVILLE	AR		06/24/2024	7.875	244,264		(145)				305,000	05/02/2024
100156615	CF	NAGS HEAD	NC		06/24/2024	7.500	676,494		(217)				945,000	05/01/2024
100156616	CF	HARRISBURG	PA		06/24/2024	7.000	218,426		(10)				300,000	05/03/2024
100156618	CF	SURPRISE	AZ		06/24/2024	7.375	332,242		(100)				455,000	05/02/2024
100156619	CF	LAS VEGAS	NV		06/24/2024	6.990	306,203		(77)				457,000	05/01/2024
100156620	CF	JACKSONVILLE BEACH	FL		06/24/2024	7.375	498,359		(179)				662,000	05/09/2024
100156621	CF	GREENWOOD	AR		06/24/2024	7.375	171,392		5				226,000	04/29/2024
100156623	CF	SHERMAN OAKS	CA		06/24/2024	7.375	382,900		(132)				519,000	05/01/2024
100156625	CF	NORTH BERGEN	NJ		06/24/2024	7.625	723,118		(194)				965,000	04/17/2024
100156626	CF	KAUFMAN	TX		06/24/2024	6.990	329,006		(82)				485,000	05/06/2024
100156627	CF	LAKE ARIEL	PA		06/24/2024	7.625	376,488		(115)				470,000	04/12/2024
100156628	CF	SEATTLE	WA		06/24/2024	6.750	521,249		46				710,000	05/07/2024
100156630	CF	NEW ORLEANS	LA		06/24/2024	7.490	244,653		(126)				381,000	05/08/2024
100156631	CF	LAKE ARIEL	PA		06/24/2024	7.625	344,507		(106)				432,000	04/12/2024
100156633	CF	HURRICANE	UT		06/24/2024	7.250	295,357		(109)				468,000	05/06/2024
100156634	CF	IDAHO FALLS	ID		06/24/2024	7.250	236,053		(65)				322,000	05/08/2024
100156635	CF	NEW WILMINGTON	PA		06/24/2024	7.500	195,004		22				250,000	05/09/2024
100156636	CF	SPRINGDALE	AR		06/24/2024	7.625	229,596		(96)				290,000	05/01/2024
100156640	CF	PORT ORANGE	FL		06/24/2024	8.000	244,813		(170)				325,000	05/13/2024
100156641	CF	OWASSO	OK		06/24/2024	7.500	278,902		(111)				370,000	04/26/2024
100156642	CF	HOWELL	NJ		06/24/2024	7.624	292,568		(155)				440,000	05/09/2024
100156643	CF	OWASSO	OK		06/24/2024	7.500	278,902		(111)				370,000	04/26/2024
100156644	CF	GRAND JUNCTION	MI		06/24/2024	7.625	258,674		(163)				344,000	05/09/2024
100156646	CF	CADDO MILLS	TX		06/24/2024	7.125	233,292		(88)				310,000	05/08/2024
100156647	CF	LAKE PLACID	FL		06/24/2024	8.125	368,186		(205)				455,000	05/09/2024
100156651	CF	ARLINGTON	VA		06/24/2024	7.375	449,682		(171)				665,000	04/22/2024
100156652	CF	COLUMBIA	MO		06/24/2024	8.125	256,786		(136)				325,000	05/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156655	CF	HARTFORD	CT		06/24/2024	7.625	233,396		(121)				310,000	05/10/2024
100156657	CF	ORLANDO	FL		06/24/2024	7.124	739,914		3				941,000	05/23/2024
100156658	CF	BEL AIR	MD		06/24/2024	8.249	128,071		(110)				165,000	05/23/2024
100156659	CF	STOCKTON	CA		06/24/2024	7.624	229,184		(143)				436,000	05/31/2024
100156660	CF	SAN ANTONIO	TX		06/24/2024	7.874	192,449		(144)				250,000	05/16/2024
100156661	CF	HOMESTEAD	FL		06/24/2024	8.999	521,366		(320)				635,000	05/30/2024
100156664	CF	KEY COLONY BEACH	FL		06/24/2024	8.999	452,457		(467)				538,000	05/14/2024
100156665		VALLEJO	CA		06/24/2024	7.999	536,469		(224)				820,000	05/02/2024
100156666		PORT SAINT LUCIE	FL		06/24/2024	7.990	286,009		(265)				365,000	04/25/2024
100156667	CF	KILLEEN	TX		06/24/2024	7.999	163,991		(66)				220,000	04/29/2024
100156668	CF	MIAMI GARDENS	FL		06/24/2024	7.999	252,408		(80)				335,000	05/15/2024
100156669	CF	PATERSON	NJ		06/24/2024	8.249	284,880		(200)				385,000	05/28/2024
100156670	CF	AURORA	CO		06/24/2024	8.875	401,036		(336)				515,000	05/09/2024
100156671		NAUGATUCK	CT		06/24/2024	8.374	244,994		(128)				310,000	05/15/2024
100156672	CF	PEMBROKE	MA		06/24/2024	8.249	493,119		(331)				643,000	06/04/2024
100156673	CF	MIRAMAR	FL		06/24/2024	7.999	502,545		(446)				810,000	05/14/2024
100156675	CF	DETROIT	MI		06/24/2024	8.499	149,747		(169)				190,000	05/17/2024
100156676	CF	SNELLVILLE	GA		06/24/2024	7.249	348,230		(26)				470,000	03/26/2024
100156677	CF	DETROIT	MI		06/24/2024	8.499	78,914		(92)				100,000	05/20/2024
100156680	CF	BAYTOWN	TX		06/24/2024	7.624	458,972		(106)				647,000	04/10/2024
100156681	CF	HUNTINGTON BEACH	CA		06/24/2024	8.625	1,496,820		(283)				2,250,000	04/05/2024
100156682	CF	MONTVALE	NJ		06/24/2024	7.750	1,227,734		(776)				1,745,000	05/06/2024
100156683	CF	MIAMI	FL		06/24/2024	8.500	612,582		(147)				680,000	03/13/2024
100156684	CF	FRESNO	CA		06/24/2024	7.875	303,067		(127)				444,000	02/13/2024
100156685	CF	FRESNO	CA		06/24/2024	7.750	337,160		(111)				460,000	02/13/2024
100156686	CF	MESA	AZ		06/24/2024	7.375	564,113		(207)				710,000	04/03/2024
100156687	CF	LAS VEGAS	NV		06/24/2024	7.250	401,575		(156)				800,000	03/22/2024
100156688	CF	CASSELBERRY	FL		06/24/2024	8.500	289,998		(124)				375,000	04/22/2024
100156689	CF	RIVERSIDE	CA		06/24/2024	7.750	606,368		(275)				1,000,000	04/02/2024
100156690	CF	RANCHO CUCAMONGA	CA		06/24/2024	7.625	745,172		(258)				930,000	04/12/2024
100156691		SAN JOSE DEL CABO	MEX		06/27/2024	9.030	1,984,792						3,596,140	06/21/2024
100156692	CF	ORINDA	CA		06/26/2024	7.499	1,060,272		(491)				1,475,000	05/31/2024
100156693	CF	LOS ANGELES	CA		06/26/2024	7.250	1,847,114		(436)				2,350,000	06/10/2024
100156694	CF	LA VERNE	CA		06/26/2024	7.375	755,321		(303)				1,072,000	06/04/2024
100156695	CF	APPLE VALLEY	CA		06/26/2024	7.125	121,402		(15)				480,000	06/10/2024
100156697	CF	SAN JOSE	CA		06/26/2024	7.875	1,353,307		(420)				1,800,000	06/01/2024
100156699	CF	PLUMAS LAKE	CA		06/26/2024	8.999	463,202		(26)				575,000	05/31/2024
100156700	CF	LOS ANGELES (NORTHRIDGE AREA)	CA		06/26/2024	8.750	954,873		(591)				1,175,000	06/04/2024
100156701	CF	WAILUKU	HI		06/26/2024	7.999	484,545		(103)				845,000	06/07/2024
100156703	CF	PITTSBURGH	PA		06/26/2024	7.499	173,579		(64)				285,000	06/07/2024
100156704	CF	LOS ANGELES	CA		06/26/2024	9.999	623,428		(223)				700,000	05/14/2024
100156706	CF	DUNDALK	MD		06/26/2024	8.999	227,959		(103)				284,000	06/14/2024
100156707	CF	ASHTON	MD		06/26/2024	8.999	790,733		(35)				1,000,000	06/17/2024
100156708	CF	BALTIMORE	MD		06/26/2024	8.875	171,485		(91)				210,000	05/31/2024
100156709	CF	ROUND LAKE PARK	IL		06/26/2024	9.499	169,836		(147)				191,000	06/06/2024
100156710	CF	MCHENRY	IL		06/26/2024	7.499	182,542		(97)				269,000	05/30/2024
100156712	CF	CHOCOWINITY	NC		06/26/2024	7.125	277,981		(56)				479,000	06/04/2024
100156714	CF	MIDDLE RIVER	MD		06/26/2024	7.999	580,937		(142)				725,000	06/10/2024
100156716	CF	WHITNEY	TX		06/26/2024	8.250	136,077		(250)				210,000	06/12/2024
100156717	CF	REDMOND	OR		06/26/2024	7.625	409,437		(340)				595,000	06/11/2024
100156719	CF	(ENCINO AREA) LOS ANGELES	CA		06/26/2024	8.250	687,361		(114)				810,000	06/03/2024
100156720	CF	BALTIMORE	MD		06/26/2024	8.999	129,035		(38)				160,000	06/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156721	CF	YAKIMA	WA		06/26/2024	8.750	349,276		(225)				425,000	06/06/2024
100156722	CF	AURORA	CO		06/26/2024	7.999	369,584		(130)				459,000	05/31/2024
100156723	CF	KENNESAW	GA		06/26/2024	7.999	645,012		(389)				790,000	06/07/2024
100156724	CF	OAKLAND	CA		06/26/2024	8.125	451,666		(370)				550,000	06/04/2024
100156726	CF	LOS ANGELES	CA		06/26/2024	6.499	1,590,644		202				2,010,000	06/07/2024
100156727	CF	DALLAS	GA		06/26/2024	7.625	448,989		(265)				562,000	06/10/2024
100156728	CF	SAINT AUGUSTINE	FL		06/26/2024	6.499	226,948		69				540,000	06/04/2024
100156729	CF	CARROLLTON	TX		06/26/2024	8.750	359,647		(399)				455,000	06/11/2024
100156730	CF	SANTA BARBARA	CA		06/26/2024	8.499	2,553,891		(1,397)				3,250,000	06/10/2024
100156731	CF	RICHMOND	TX		06/26/2024	6.999	175,778		(149)				485,000	06/07/2024
100156732	CF	JAMUL	CA		06/26/2024	7.499	1,580,365		(627)				2,000,000	06/17/2024
100156733	CF	CAMPOBELLO	SC		06/26/2024	7.375	1,127,619		(436)				1,724,000	06/13/2024
100156734	CF	TURLOCK	CA		06/26/2024	7.375	432,180		(147)				550,000	06/14/2024
100156735	CF	WEST SACRAMENTO	CA		06/26/2024	7.999	324,410		(226)				400,000	06/10/2024
100156736	CF	WHITTIER	CA		06/26/2024	7.999	1,289,973		(796)				1,600,000	05/31/2024
100156738	CF	BAKERSFIELD	CA		06/26/2024	8.999	177,605		(126)				228,000	06/06/2024
100156739	CF	LOS ANGELES	CA		06/26/2024	7.375	472,430		(192)				670,000	06/03/2024
100156740	CF	FALLBROOK	CA		06/26/2024	8.875	678,304		(510)				820,000	06/06/2024
100156741	CF	FRIENDSWOOD	TX		06/26/2024	8.375	284,628		(139)				350,000	06/07/2024
100156742	CF	BEDFORD	NH		06/26/2024	7.499	592,992		(157)				795,000	06/18/2024
100156743	CF	HESPERIA	CA		06/26/2024	7.999	482,917		(82)				605,000	06/11/2024
100156744	CF	MIAMI	FL		06/26/2024	7.999	461,095		(394)				610,000	06/04/2024
100156745	CF	DUNDALK	MD		06/26/2024	9.375	307,319		(64)				360,000	06/06/2024
100156748	CF	WOODLAND	CA		06/26/2024	7.625	38,130		(349)				640,000	06/13/2024
100156749		CLEVELAND	GA		06/26/2024	9.625	340,827		(481)				485,000	06/03/2024
100156750	CF	LOS ANGELES	CA		06/26/2024	7.625	361,346		(317)				500,000	05/31/2024
100156753	CF	ELMWOOD PARK	NJ		06/26/2024	9.750	400,505		(64)				470,000	06/03/2024
100156754	CF	CRANBERRY TOWNSHIP	PA		06/26/2024	7.750	403,441		(138)				506,000	06/12/2024
100156755	CF	BARSTOW	CA		06/26/2024	8.875	225,427		(246)				312,000	06/10/2024
100156757	CF	COLTON	CA		06/26/2024	6.999	149,094		(24)				250,000	06/04/2024
100156759	CF	CHENOA	IL		06/26/2024	7.625	331,512		6				583,000	06/05/2024
100156760		LOS ANGELES	CA		06/26/2024	8.999	508,622		(377)				720,000	05/31/2024
100156761		THOUSAND OAKS	CA		06/26/2024	6.875	1,312,164		(113)				1,895,000	06/14/2024
100156762		SAN DIEGO	CA		06/26/2024	8.250	848,603		(690)				1,025,000	05/31/2024
100156763		CHICAGO	IL		06/26/2024	7.750	425,343		(53)				550,000	06/14/2024
100156764	CF	NORTH LAS VEGAS	NV		06/26/2024	6.750	279,597		48				464,000	06/07/2024
100156766	CF	NORTH MIAMI	FL		06/26/2024	7.250	423,787		(185)				750,000	06/12/2024
100156767	CF	EDMOND	OK		06/26/2024	6.750	205,674		110				333,000	06/05/2024
100156768	CF	CYPRESS	TX		06/26/2024	8.250	183,959		(316)				231,000	06/12/2024
100156769	CF	OKLAHOMA CITY	OK		06/26/2024	7.625	103,270		(104)				183,000	06/10/2024
100156770		COLUMBIA FALLS	MT		06/26/2024	7.999	259,363		(91)				360,000	06/04/2024
100156771		DUNDALK	MD		06/26/2024	8.499	179,485		(56)				248,000	06/04/2024
100156773		LA CROSSE	WI		06/26/2024	7.250	374,523		36				476,000	06/04/2024
100156774	CF	SOUTH PASADENA	CA		06/26/2024	8.125	524,192		(582)				1,300,000	06/04/2024
100156775	CF	LOS ANGELES	CA		06/26/2024	7.625	305,984		(213)				760,000	06/13/2024
100156776		LANCASTER	CA		06/26/2024	8.999	250,379		(119)				280,000	06/06/2024
100156777	CF	HOMESTEAD	FL		06/26/2024	7.125	418,242		(3)				565,000	06/14/2024
100156778	CF	HOUSTON	TX		06/26/2024	7.875	129,065		(117)				185,000	06/05/2024
100156779	CF	HOUSTON	TX		06/26/2024	6.750	255,671		135				375,000	06/11/2024
100156780		BIG BEAR CITY	CA		06/26/2024	7.499	571,968		(62)				750,000	06/11/2024
100156781	CF	AVONDALE	AZ		06/26/2024	7.375	374,903		(105)				535,000	06/06/2024
100156782		OAK HILLS	CA		06/26/2024	7.750	345,259		(226)				525,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156783		ANCHORAGE	AK		06/26/2024	9.499	385,028		(296)				529,000	06/07/2024
100156784	CF	MEDFORD	OR		06/26/2024	7.250	268,235		(203)				450,000	05/30/2024
100156785		LEHIGH ACRES	FL		06/26/2024	6.875	239,255		147				325,000	06/12/2024
100156786		LOOMIS	CA		06/26/2024	7.250	1,483,223		69				3,550,000	06/04/2024
100156787	CF	PHARR	TX		06/26/2024	7.625	270,226		80				378,000	06/13/2024
100156788		SANTA BARBARA	CA		06/26/2024	7.125	495,766		(50)				2,900,000	06/07/2024
100156789		EDGEWOOD	MD		06/26/2024	8.625	159,682		(135)				205,000	06/07/2024
100156790		OKLAHOMA CITY	OK		06/26/2024	7.999	226,039		(88)				288,000	06/14/2024
100156792	CF	CHANDLER	AZ		06/26/2024	7.125	406,726		(172)				680,000	06/05/2024
100156793	CF	LOS ANGELES	CA		06/26/2024	6.875	691,427		(131)				1,450,000	06/11/2024
100156794	CF	ODESSA	TX		06/26/2024	7.750	170,709		(155)				240,000	06/14/2024
100156795		SAN ELIZARIO	TX		06/26/2024	8.499	134,927		(156)				170,000	06/07/2024
100156796		NEW BRITAIN	CT		06/26/2024	7.750	249,187		(81)				310,000	06/12/2024
100156797	CF	DALLAS	TX		06/26/2024	7.750	239,998		(183)				334,000	06/07/2024
100156798		HOUSTON	TX		06/26/2024	7.999	190,744		(186)				272,900	06/04/2024
100156799		BALTIMORE	MD		06/26/2024	8.375	220,106		(112)				270,000	06/03/2024
100156800	CF	LAS VEGAS	NV		06/26/2024	8.250	217,052		(372)				365,000	05/17/2024
100156801	CF	MAITLAND	FL		06/27/2024	8.250	7,214,104		(1,600)				10,300,000	05/31/2024
100156802	CF	ORO VALLEY	AZ		06/27/2024	7.625	747,307		(200)				1,000,000	05/28/2024
100156803	CF	LAKESIDE	CA		06/27/2024	7.875	698,273		(210)				890,000	05/16/2024
100156804	CF	ATLANTA	GA		06/27/2024	7.750	301,687		(92)				380,000	05/10/2024
100156806	CF	NEWBURGH	NY		06/27/2024	7.625	255,670		(79)				340,000	05/13/2024
100156817	CF	DEBARY	FL		06/27/2024	9.125	1,191,388		(677)				1,560,000	05/31/2024
100156818	CF	BUCKEYE	AZ		06/27/2024	9.375	520,671		(247)				725,000	06/03/2024
100156819	CF	MESA	AZ		06/27/2024	9.750	387,721		(170)				508,000	06/10/2024
100156820	CF	HENDERSON	CO		06/27/2024	8.000	365,834		(37)				470,000	06/14/2024
100156821		MILLBRAE	CA		06/27/2024	8.500	1,323,617		(208)				1,725,000	06/10/2024
100156824	CF	LOS ANGELES	CA		06/27/2024	10.500	763,909		(184)				945,000	06/03/2024
100156825	CF	PINECREST	FL		06/27/2024	8.500	2,485,433		(1,965)				3,375,000	06/13/2024
100156826	CF	PAYSON	UT		06/27/2024	10.375	674,784		(363)				950,000	06/11/2024
100156827		HACKETTSTOWN	NJ		06/27/2024	7.640	268,648		3,333				514,000	05/20/2024
100156828	CF	HACKETTSTOWN	NJ		06/27/2024	7.462	263,303		3,652				505,000	05/20/2024
100156830	CF	BOONE	NC		06/27/2024	7.520	150,748		2,071				290,000	05/30/2024
100156831	CF	DETROIT	MI		06/27/2024	7.480	120,115		(25)				185,000	05/24/2024
100156832		CENTRAL ISLIP	NY		06/27/2024	8.490	439,922		(237)				535,000	05/22/2024
100156833	CF	AKRON	OH		06/27/2024	8.050	106,371		(38)				140,000	05/23/2024
100156834	CF	MOUNT OLIVE TOWNSHIP	NJ		06/27/2024	7.740	239,411		2,773				508,000	05/20/2024
100156836	CF	HACKETTSTOWN	NJ		06/27/2024	7.380	249,302		3,630				513,000	05/31/2024
100156837		MONTICELLO	NY		06/27/2024	7.827	278,819		(67)				370,000	05/31/2024
100156838		HACKETTSTOWN	NJ		06/27/2024	7.482	296,034		4,061				517,000	05/21/2024
100156839		HACKETTSTOWN	NJ		06/27/2024	7.607	266,895		3,385				511,000	05/21/2024
100156840	CF	HACKETTSTOWN	NJ		06/27/2024	7.800	409,584		4,584				567,000	05/30/2024
100156841	CF	ROCKLAND	MA		06/27/2024	7.409	430,765		(190)				770,000	05/28/2024
100156842	CF	PHILADELPHIA	PA		06/27/2024	8.150	258,814		(144)				380,000	05/10/2024
100156843	CF	TRENTON	NJ		06/27/2024	7.750	189,848		(68)				250,000	06/04/2024
100156844		POCATELLO	ID		06/27/2024	8.150	375,800		3,444				515,000	05/28/2024
100156845	CF	THE BRONX	NY		06/27/2024	8.050	909,752		(298)				1,200,000	05/29/2024
100156846		UNIONDALE	NY		06/27/2024	7.800	459,823		(156)				650,000	05/08/2024
100156848	CF	CITY OF ORANGE	NJ		06/27/2024	7.130	410,169		6,847				675,000	05/23/2024
100156849		WOODRIDGE	NY		06/27/2024	7.720	348,526		4,313				600,000	05/24/2024
100156850		MASTIC BEACH	NY		06/27/2024	8.470	435,791		(236)				530,000	05/22/2024
100156851	CF	DARBY	PA		06/27/2024	8.250	110,223		(39)				145,000	05/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156852	CF	PHILADELPHIA	PA		06/27/2024	8.410	241,254		(109)				315,000	05/20/2024
100156853	CF	PHILADELPHIA	PA		06/27/2024	8.060	303,269		(70)				402,000	06/04/2024
100156854	CF	MONROE	NY		06/27/2024	6.990	287,687		(74)				555,000	05/28/2024
100156855		YONKERS	NY		06/27/2024	7.850	719,316		(231)				950,000	05/13/2024
100156857	CF	MILWAUKEE	WI		06/27/2024	7.927	168,383		(35)				240,000	05/23/2024
100156858	CF	INVERNESS	FL		06/27/2024	8.050	168,248		(95)				278,000	05/21/2024
100156860	CF	MANSFIELD	CT		06/27/2024	8.500	84,121		(36)				110,000	05/08/2024
100156861		WESTVILLE	NJ		06/27/2024	9.090	186,213		(109)				300,000	05/23/2024
100156862	CF	GAFFNEY	SC		06/27/2024	7.700	161,981		(45)				230,000	05/23/2024
100156863	CF	COLUMBUS	OH		06/27/2024	7.377	289,429		(71)				515,000	05/30/2024
100156864	CF	LAWTON	OK		06/27/2024	7.960	150,463		(36)				214,000	05/20/2024
100156865		BALTIMORE	MD		06/27/2024	8.125	144,210		(49)				190,000	05/14/2024
100156866	CF	MONTICELLO	NY		06/27/2024	7.680	147,640		(63)				196,000	05/21/2024
100156867	CF	GASTONIA	NC		06/27/2024	7.880	217,912		(41)				325,000	05/30/2024
100156868	CF	WOODRIDGE	NY		06/27/2024	7.930	284,615		400	59			360,000	05/21/2024
100156869	CF	COLUMBIA	SC		06/27/2024	7.640	118,298		(33)				168,000	05/08/2024
100156870	CF	INDIANAPOLIS	IN		06/27/2024	7.630	130,510		(48)				172,000	05/24/2024
100156871		COLUMBUS	OH		06/27/2024	8.140	202,520		(70)				260,000	05/09/2024
100156872	CF	MONROE	NY		06/27/2024	7.137	242,802		(30)				543,000	05/30/2024
100156873	CF	YONKERS	NY		06/27/2024	7.480	409,267		(139)				675,000	05/17/2024
100156874		RAMSEY	NJ		06/27/2024	7.600	612,309		549	124			890,000	05/22/2024
100156875	CF	BRENTWOOD	NY		06/27/2024	7.800	402,304		(116)				570,000	05/16/2024
100156876	CF	GAFFNEY	SC		06/27/2024	7.730	165,049		(71)				232,000	05/23/2024
100156877	CF	PHILADELPHIA	PA		06/27/2024	7.960	218,458		2,149				300,000	05/22/2024
100156878		DUBLIN	GA		06/27/2024	8.450	254,506		1,738				326,000	05/09/2024
100156879		MALAGA	NJ		06/27/2024	7.630	234,886		1,434	337			278,000	05/30/2024
100156880	CF	SHIRLEY	NY		06/27/2024	7.990	402,451		(189)				525,000	05/08/2024
100156881	CF	LAWTON	OK		06/27/2024	7.990	172,195		(62)				302,000	05/20/2024
100156882		CHESTER	PA		06/27/2024	8.600	123,945		(71)				185,000	05/23/2024
100156883		WATERBURY	CT		06/27/2024	8.140	325,643		(137)				400,000	05/14/2024
100156884	CF	PHILADELPHIA	PA		06/27/2024	8.620	343,240		(131)				450,000	05/09/2024
100156885	CF	PHILADELPHIA	PA		06/27/2024	8.490	299,599		(147)				420,000	05/14/2024
100156886		ENFIELD	CT		06/27/2024	8.180	307,010		(105)				450,000	05/22/2024
100156887		CEDAR HILL	TX		06/27/2024	7.400	185,935		(3)				269,000	05/31/2024
100156888	CF	TUNNEL HILL	GA		06/27/2024	7.200	211,675		14				308,000	05/10/2024
100156890	CF	ALLENTOWN	PA		06/27/2024	7.760	136,011		(19)				181,900	05/24/2024
100156891	CF	ROSE HILL	NC		06/27/2024	7.182	119,417		(17)				210,000	05/29/2024
100156892	CF	WASHINGTON	PA		06/27/2024	8.500	125,078		(38)				165,000	05/09/2024
100156893	CF	TUNNEL HILL	GA		06/27/2024	7.200	209,338		14				304,600	05/10/2024
100156894	CF	AZLE	TX		06/27/2024	7.890	144,346		(49)				255,000	05/29/2024
100156895	CF	PHILADELPHIA	PA		06/27/2024	8.840	115,253		(54)				150,000	05/16/2024
100156896		SCRANTON	PA		06/27/2024	7.850	157,453		1,704				192,000	05/29/2024
100156898	CF	POCATELLO	ID		06/27/2024	8.100	371,746		3,261				515,000	05/30/2024
100156900	CF	MEMPHIS	TN		06/27/2024	7.950	101,932		(28)				135,000	05/13/2024
100156901	CF	JACKSONVILLE	FL		06/27/2024	7.990	147,802		(57)				194,000	05/09/2024
100156902		BRONX	NY		06/27/2024	7.910	932,746		180				1,300,000	05/14/2024
100156903	CF	FLORAL PARK	NY		06/27/2024	8.100	397,825		(141)				750,000	05/10/2024
100156904	CF	PHILADELPHIA	PA		06/27/2024	8.700	221,238		(84)				290,000	05/09/2024
100156905	CF	PHILADELPHIA	PA		06/27/2024	7.970	288,032		(95)				380,000	05/08/2024
100156907	CF	LAKEWOOD	NJ		06/27/2024	7.800	384,659		(118)				545,000	05/13/2024
100156908	CF	TUNNEL HILL	GA		06/27/2024	7.200	209,338		14				304,600	05/10/2024
100156909	CF	DURHAM	NC		06/27/2024	8.353	235,487		(80)				310,000	05/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156910	CF	EAST CHICAGO	IN		06/27/2024	8.560	87,530		(30)				115,000	05/08/2024
100156911		INDIANAPOLIS	IN		06/27/2024	8.190	219,082		(80)				270,000	05/14/2024
100156912		THE BRONX	NY		06/27/2024	7.910	932,746		180				1,300,000	05/14/2024
100156913		PHILADELPHIA	PA		06/27/2024	9.130	80,774		(48)				156,000	05/30/2024
100156914	CF	DUBLIN	GA		06/27/2024	8.050	292,911		2,679				405,000	05/09/2024
100156915	CF	DUBLIN	GA		06/27/2024	8.050	293,418		2,688				405,000	05/09/2024
100156916	CF	DUBLIN	GA		06/27/2024	8.050	293,249		2,687				405,000	05/09/2024
100156918		EAST ELMHURST	NY		06/27/2024	8.300	818,970		(444)				1,250,000	05/20/2024
100156919	CF	NAVASOTA	TX		06/27/2024	8.850	93,455		(19)				124,000	05/02/2024
100156921	CF	DUBLIN	GA		06/27/2024	8.050	293,418		2,688				405,000	05/09/2024
100156922	CF	MILWAUKEE	WI		06/27/2024	7.930	112,684		(21)				150,000	05/21/2024
100156923		SCRANTON	PA		06/27/2024	8.380	292,558		(119)				410,000	05/16/2024
100156924	CF	READING	PA		06/27/2024	7.750	167,080		(78)				284,000	05/08/2024
100156925	CF	READING	PA		06/27/2024	7.750	167,555		(81)				281,000	05/08/2024
100156926	CF	READING	PA		06/27/2024	7.750	166,589		(66)				308,000	05/08/2024
100156927	CF	MONTICELLO	NY		06/27/2024	7.720	149,176		(55)				210,000	05/21/2024
100157012		CAPE MAY	NJ		02/20/2025	8.500	521,037		(61)				1,725,000	12/29/2023
100157013	CF	TAMPA	FL		02/20/2025	8.125	493,295		(45)				957,000	01/27/2024
100157016	CF	LYNWOOD	IL		02/20/2025	9.750	464,234		10				522,000	01/05/2024
100157017	CF	CINCINNATI	OH		02/20/2025	10.250	168,589		(150)				183,000	12/28/2023
100157018	CF	OCALA	FL		02/20/2025	9.250	225,360		(148)				275,000	12/15/2023
100157019	CF	FORT WORTH	TX		02/20/2025	9.375	247,653		(277)				315,000	05/31/2023
100157020	CF	UNION	NJ		02/20/2025	8.500	402,011		(384)				515,000	12/22/2023
100157021	CF	ONTARIO	CA		02/20/2025	8.500	518,377		(232)				700,000	09/14/2023
100157023	CF	MYRTLE BEACH	SC		02/20/2025	10.375	135,234		(163)				160,000	10/02/2023
100157029	CF	HOMESTEAD	FL		02/20/2025	8.000	607,646		(337)				820,000	12/22/2023
100157031	CF	NEW YORK	NY		02/20/2025	8.625	577,555		(378)				1,200,000	12/07/2023
100157032	CF	HAYWARD	CA		02/20/2025	8.875	533,729		(194)				710,000	11/17/2023
100157036		ORANGE	NJ		02/20/2025	9.375	148,689		(194)				570,000	07/31/2023
100157041		BAKERSFIELD	CA		02/20/2025	10.125	326,048		(254)				520,000	09/15/2023
100157042	CF	BIG BEAR CITY	CA		02/20/2025	8.500	371,364		(24)				462,500	09/22/2023
100157043	CF	N BALDWIN	NY		02/20/2025	9.125	279,572		(410)				710,000	07/10/2023
100157045		DOUGLASVILLE	GA		02/20/2025	9.500	570,751		(401)				1,000,000	01/05/2024
100157047	CF	ELMONT	NY		02/20/2025	8.250	385,429		(181)				585,000	06/16/2023
100157050	CF	CLEVELAND	GA		02/20/2025	9.750	196,567		(291)				325,000	12/28/2023
100157051	CF	VALRICO	FL		02/20/2025	9.625	267,224		(292)				337,000	12/22/2023
100157055	CF	PORT ORCHARD	WA		02/20/2025	10.000	327,674		(190)				383,000	07/12/2023
100157056	CF	JACKSON	GA		02/20/2025	7.875	454,908		(187)				650,000	03/29/2024
100157058	CF	TEMECULA	CA		02/20/2025	7.375	356,106		(73)				714,000	04/30/2024
100157060	CF	LARGO	FL		02/20/2025	7.250	273,864		(67)				457,000	04/30/2024
100157061	CF	PALM DESERT	CA		02/20/2025	7.625	305,418		(2)				485,000	03/27/2024
100157062	CF	HENDERSON	NV		02/20/2025	7.000	405,362		49				518,000	04/26/2024
100157063	CF	SOUTHFIELD	MI		02/20/2025	7.250	144,130		(4)				209,000	04/25/2024
100157064	CF	HALLANDALE BEACH	FL		02/20/2025	7.750	383,928		(275)				690,000	05/01/2024
100157066		RIVIERA BEACH	FL		02/20/2025	7.875	185,141		(62)				248,000	04/04/2024
100157068	CF	LAKE WORTH	FL		02/20/2025	7.125	289,164		25				525,000	04/15/2024
100157070	CF	LAKE WORTH	FL		02/20/2025	7.125	316,881		25				552,000	04/19/2024
100157071	CF	PORT HURON	MI		02/20/2025	7.500	123,872		(55)				245,000	12/11/2023
100157072	CF	POWDER SPRINGS	GA		02/20/2025	8.500	282,029		(285)				383,000	04/22/2024
100157074	CF	MIRAMAR	FL		02/20/2025	7.750	829,799		(260)				1,160,000	05/10/2024
100157075	CF	SACRAMENTO	CA		02/20/2025	7.250	199,434		(54)				327,000	05/13/2024
100157076		ROCHESTER HILLS	MI		02/20/2025	7.875	1,027,066		3,903				1,350,000	11/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157077	CF	GARDEN GROVE	CA		02/20/2025	7.375	248,088		(30)				1,055,000	04/09/2024
100157078		MILWAUKEE	WI		02/20/2025	8.375	164,846		(95)				230,000	04/08/2024
100157079		MILWAUKEE	WI		02/20/2025	8.500	171,499		(88)				240,000	04/08/2024
100157080	CF	HIALEAH	FL		02/20/2025	7.000	404,151		(26)				620,000	05/03/2024
100157081	CF	SADDLE BROOK	NJ		02/20/2025	8.500	529,115		(121)				625,000	01/29/2024
100157082	CF	KISSIMMEE	FL		02/20/2025	7.625	381,704		(169)				630,000	04/05/2024
100157083	CF	JAMAICA	NY		02/20/2025	7.500	287,408		(146)				515,000	04/19/2024
100157084		CALDWELL	NJ		02/20/2025	7.875	536,708		(211)				683,000	02/12/2024
100157086	CF	GALVESTON	TX		02/20/2025	9.250	329,457		(275)				375,000	05/09/2024
100157087	CF	ATLANTA	GA		02/20/2025	7.500	439,455		(253)				580,000	08/31/2023
100157088	CF	HOMESTEAD	FL		02/20/2025	10.125	198,607		(161)				210,000	01/08/2024
100157089		HALLANDALE BEACH	FL		02/20/2025	10.250	280,504		(196)				310,000	11/30/2023
100157090	CF	HOUSTON	TX		02/20/2025	7.250	152,390		(13)				225,000	04/02/2024
100157091	CF	WILLIAMSBURG	OH		02/20/2025	7.625	262,077		(112)				390,000	12/28/2023
100157094	CF	PORT SAINT LUCIE	FL		02/20/2025	7.625	288,612		(114)				361,000	04/29/2024
100157096	CF	HOLLYWOOD	FL		02/20/2025	7.625	468,971		(115)				650,000	04/29/2024
100157101	CF	GARLAND	TX		02/20/2025	7.990	92,045		(341)				205,000	04/22/2024
100157102	CF	ALPINE	NJ		02/20/2025	9.125	2,855,891		(743)				3,550,000	01/29/2024
100157103	CF	ATLANTA	GA		02/20/2025	8.875	809,521		(32)				980,000	04/17/2024
100157104		COLUMBIA	SC		02/20/2025	7.625	87,411		(10)				112,000	04/29/2024
100157105	CF	ATASCADERO	CA		02/20/2025	7.625	270,883		(41)				900,200	05/07/2024
100157107	CF	RENTON	WA		02/20/2025	7.625	799,709		(215)				1,480,000	05/03/2024
100157108		ODESSA	TX		02/20/2025	8.500	134,243		(181)				215,000	05/23/2024
100157109	CF	ATLANTA	GA		02/20/2025	8.750	252,559		(312)				315,000	04/10/2024
100157110	CF	ARCADIA	CA		02/20/2025	8.250	2,583,007		(608)				3,230,000	05/06/2024
100157111	CF	SCHAUMBURG	IL		02/20/2025	7.875	200,395		(86)				432,000	05/06/2024
100157112	CF	CUMMING	GA		02/20/2025	8.875	455,630		(315)				550,000	04/15/2024
100157113	CF	SACO	ME		02/20/2025	8.375	328,181		(158)				460,000	05/03/2024
100157115	CF	SPRING	TX		02/20/2025	7.875	454,928		(293)				858,000	04/25/2024
100157118	CF	TAMPA	FL		02/20/2025	7.000	148,306		(8)				260,000	05/02/2024
100157120	CF	PORT ORANGE	FL		02/20/2025	7.625	253,163		(189)				590,000	04/29/2024
100157121	CF	MIAMI	FL		02/20/2025	8.000	423,691		(321)				780,000	04/26/2024
100157122		RINCON	GA		02/20/2025	7.875	212,128		(80)				302,000	05/24/2024
100157126	CF	BAYONNE	NJ		02/20/2025	7.625	376,265		(172)				665,000	04/30/2024
100157127	CF	WILLIS	TX		02/20/2025	7.750	275,266		(142)				353,000	04/29/2024
100157128	CF	BLAINE	TN		02/20/2025	9.250	514,294		(129)				680,000	05/07/2024
100157129	CF	HOUSTON	TX		02/20/2025	8.875	534,074		(135)				655,000	04/19/2024
100157130	CF	SCOTTSDALE	AZ		02/20/2025	7.375	1,436,283		246				2,167,000	05/10/2024
100157132	CF	OCEANSIDE	CA		02/20/2025	7.875	617,193		77				840,000	05/16/2024
100157133	CF	LAGUNA NIGUEL	CA		02/20/2025	7.750	982,438		(150)				1,314,500	05/15/2024
100157135	CF	ATLANTA	GA		02/20/2025	7.750	227,968		(115)				290,000	05/21/2024
100157136	CF	MIAMI LAKES	FL		02/20/2025	7.500	751,866		(171)				940,000	05/16/2024
100157137	CF	LA VERNE	CA		02/20/2025	7.500	814,349		194				1,060,000	05/16/2024
100157139	CF	HURRICANE	UT		02/20/2025	7.875	690,486		(114)				873,000	05/08/2024
100157141	CF	FOREST GROVE	OR		02/20/2025	7.625	842,743		(235)				1,050,000	05/08/2024
100157142	CF	ATLANTA	GA		02/20/2025	7.250	114,977		(49)				294,000	04/29/2024
100157144	CF	WEST PALM BEACH	FL		02/20/2025	7.875	426,999		(155)				651,000	05/23/2024
100157145	CF	ST. CLOUD	FL		02/20/2025	8.000	157,657		(166)				330,000	05/20/2024
100157146	CF	DAVENPORT	FL		02/20/2025	7.250	166,826		(58)				325,000	04/23/2024
100157147	CF	MOUNT HOLLY	NC		02/20/2025	7.875	219,663		(171)				327,000	05/24/2024
100157148		BOWIE	MD		02/20/2025	8.875	339,879		(266)				437,000	12/15/2023
100157153		LANHAM	MD		02/20/2025	8.875	306,462		(292)				390,000	12/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157154		LAUREL	MD		02/20/2025	8.875	423,169		(320)				545,000	12/15/2023
100157160	CF	AUBURN	WA		02/20/2025	8.990	461,659		(275)				600,000	12/21/2023
100157161		SARANAC LAKE	NY		02/20/2025	7.874	218,791		73				312,000	04/12/2024
100157163	CF	CORDOVA	TN		02/20/2025	9.625	288,326		(188)				331,000	12/18/2023
100157164	CF	LOS ANGELES	CA		02/20/2025	8.125	375,074		(328)				560,000	03/29/2024
100157165	CF	SAN ANTONIO	TX		02/20/2025	9.750	335,670		(238)				380,000	12/22/2023
100157166		LAKE PLACID	FL		02/20/2025	8.999	181,108		(172)				320,000	06/13/2023
100157168		KISSIMMEE	FL		02/20/2025	7.625	261,178		(9)				340,000	05/17/2024
100157169	CF	BROOKLYN	NY		02/20/2025	8.375	1,483,375		(1,871)				2,150,000	12/29/2023
100157172	CF	DALLAS	TX		02/20/2025	8.875	226,751		(158)				257,500	05/17/2024
100157173	CF	MARIPOSA	CA		02/20/2025	8.125	305,812		(156)				514,500	05/09/2024
100157174	CF	MIAMI BEACH	FL		02/20/2025	8.875	223,991		(287)				290,000	05/15/2024
100157176	CF	CLEVELAND	TN		02/20/2025	6.875	540,128		14				1,360,000	03/29/2024
100157178	CF	BLOSSBURG	PA		02/20/2025	7.625	263,638		(87)				351,000	03/15/2024
100157179	CF	JACKSON	NJ		02/20/2025	7.500	411,923		(89)				590,000	03/16/2024
100157180	CF	ELGIN	IL		02/20/2025	9.000	280,671		(106)				325,000	05/15/2024
100157181	CF	SANTA ROSA	CA		02/20/2025	8.750	473,927		(213)				735,000	05/15/2024
100157182	CF	SARASOTA	FL		02/20/2025	8.375	502,829		(198)				635,000	05/01/2024
100157183	CF	MILILANI	HI		02/20/2025	8.000	204,451		(119)				385,000	05/10/2024
100157184	CF	ISLIP	NY		02/20/2025	7.875	554,134		(218)				690,000	05/14/2024
100157187	CF	CLAYTON	NC		02/20/2025	7.625	222,801		(79)				309,000	05/10/2024
100157188	CF	SUGAR LAND	TX		02/20/2025	8.750	282,906		(241)				345,000	04/29/2024
100157190	CF	GAINESVILLE	FL		02/20/2025	7.625	94,120		(92)				171,500	04/25/2024
100157191	CF	ORLANDO	FL		02/20/2025	8.750	331,981		(261)				400,000	05/07/2024
100157195	CF	THONOTOSASSA	FL		02/20/2025	7.500	170,486		(144)				385,000	04/30/2024
100157196	CF	SANTA FE	NM		02/20/2025	8.375	1,235,245		(266)				1,760,000	05/10/2024
100157197	CF	MINNEAPOLIS	MN		02/20/2025	8.875	909,601		(71)				1,115,000	05/02/2024
100157198	CF	MONTICELLO	NY		02/20/2025	9.375	611,999		72				830,000	05/09/2024
100157202	CF	TARPON SPRINGS	FL		02/20/2025	8.375	272,844		(194)				330,000	05/09/2024
100157203	CF	TAMARAC	FL		02/20/2025	7.625	486,245		(111)				691,000	04/30/2024
100157205	CF	HIALEAH	FL		02/20/2025	9.125	347,033		(295)				425,000	05/14/2024
100157207	CF	YUKON	OK		02/20/2025	8.250	606,016		(209)				760,000	05/03/2024
100157208	CF	SAVANNAH	GA		02/20/2025	7.875	393,848		(380)				660,000	05/07/2024
100157211	CF	LAFAYETTE	LA		02/20/2025	8.000	247,589		(141)				304,000	05/17/2024
100157212	CF	CRANBERRY ISLES	ME		02/20/2025	8.500	175,489		(119)				230,000	05/10/2024
100157213	CF	WOODBRIDGE	NJ		02/20/2025	8.250	50,094		(238)				330,000	05/02/2024
100157214	CF	FORDS	NJ		02/20/2025	7.625	376,877		(125)				540,000	05/22/2024
100157215		LOS ANGELES	CA		02/20/2025	7.000	2,818,876		742				5,000,000	05/09/2024
100157216		SATSUMA	AL		02/20/2025	7.500	134,494		(9)				175,000	03/29/2024
100157220	CF	DETROIT	MI		02/20/2025	8.250	78,167		(70)				100,000	04/24/2024
100157221	CF	BROOKLYN	NY		02/20/2025	8.375	1,644,069		(1,593)				2,500,000	03/06/2024
100157222	CF	CENTENNIAL	CO		02/20/2025	7.625	429,045		(293)				722,000	04/30/2024
100157223	CF	DETROIT	MI		02/20/2025	8.250	70,189		(60)				90,000	04/24/2024
100157224		EDISON	NJ		02/20/2025	7.125	803,700		(117)				1,360,000	05/20/2024
100157226	CF	GWYNN OAK	MD		02/20/2025	7.375	232,185		(7)				335,000	05/24/2024
100157227	CF	BRIGHTON	CO		02/20/2025	8.875	715,578		(355)				1,000,000	05/01/2024
100157228	CF	EL DORADO HILLS	CA		02/20/2025	8.375	1,199,798		(451)				1,585,000	05/28/2024
100157230	CF	ROCKFORD	IL		02/20/2025	8.000	83,375		(70)				107,000	05/24/2024
100157231	CF	KNOXVILLE	TN		02/20/2025	8.250	184,007		(142)				238,000	04/24/2024
100157232	CF	DEARBORN	MI		02/20/2025	7.375	257,115		(68)				460,000	05/28/2024
100157234	CF	ELVERTA	CA		02/20/2025	7.750	167,112		(113)				725,000	05/22/2024
100157236	CF	CERRITOS	CA		02/20/2025	8.125	803,498		(239)				1,100,000	05/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157237	CF	EDISON	NJ		02/20/2025	8.375	626,641		(549)				1,090,000	05/28/2024
100157238	CF	DRAPER	UT		02/20/2025	8.000	418,327		(493)				1,170,000	05/23/2024
100157239	CF	SARASOTA	FL		02/20/2025	8.375	724,862		(426)				1,200,000	05/23/2024
100157240	CF	LABELLE	FL		02/20/2025	7.500	269,275		(84)				335,000	05/24/2024
100157241	CF	FOREST HILLS	NY		02/20/2025	7.875	1,380,886		(1,644)				3,000,000	05/20/2024
100157242	CF	CAPE CORAL	FL		02/20/2025	8.125	373,269		(307)				640,000	05/23/2024
100157243	CF	TARPON SPRINGS	FL		02/20/2025	8.875	601,515		(1)				715,000	05/23/2024
100157244	CF	HIALEAH	FL		02/20/2025	8.750	332,363		(329)				450,000	05/17/2024
100157245	CF	MANTECA	CA		02/20/2025	8.250	653,635		(211)				810,000	05/22/2024
100157247	CF	MIRAMAR	FL		02/20/2025	8.500	528,656		(363)				1,900,000	05/20/2024
100157248	CF	COVINGTON	GA		02/20/2025	8.500	614,557		(376)				854,000	05/22/2024
100157249	CF	SPRING	TX		02/20/2025	7.875	325,569		(168)				740,000	05/24/2024
100157250	CF	BAKERSFIELD	CA		02/20/2025	8.375	492,025		(217)				605,000	05/20/2024
100157251	CF	MYRTLE BEACH	SC		02/20/2025	7.500	162,068		(135)				320,000	05/21/2024
100157252	CF	RIVERTON	UT		02/20/2025	8.875	560,700		(280)				690,000	05/24/2024
100157253	CF	IDALOU	TX		02/20/2025	7.750	167,097		(97)				546,000	05/17/2024
100157254	CF	KAILUA KONA	HI		02/20/2025	8.375	764,442		(148)				1,010,000	05/23/2024
100157255	CF	YPSILANTI	MI		02/20/2025	8.500	247,072		(170)				300,000	05/20/2024
100157257	CF	MISSOURI CITY	TX		02/20/2025	9.125	227,009		(239)				285,000	05/23/2024
100157259	CF	PANAMA CITY BEACH	FL		02/20/2025	8.250	325,140		(232)				540,000	05/17/2024
100157261	CF	GREENACRES	FL		02/20/2025	8.750	472,920		(277)				575,000	05/24/2024
100157262	CF	RED OAK	TX		02/20/2025	8.750	329,104		(191)				380,000	05/24/2024
100157263	CF	NORTH MIAMI BEACH	FL		02/20/2025	7.375	175,067		(69)				275,000	05/30/2024
100157264	CF	FREDERICKSBURG	TX		02/20/2025	8.875	563,369		(448)				677,500	05/15/2024
100157265	CF	PINELLAS PARK	FL		02/20/2025	8.375	283,442		(224)				370,000	05/24/2024
100157266	CF	HOMESTEAD	FL		02/20/2025	7.125	257,426		(56)				398,000	05/10/2024
100157267		SAN ANTONIO	TX		02/20/2025	8.500	121,026		(117)				144,000	05/17/2024
100157268		SAINT LOUIS	MO		02/20/2025	8.500	61,708		(41)				75,000	05/20/2024
100157270		MYRTLE BEACH	SC		02/20/2025	8.500	105,150		(84)				133,000	05/07/2024
100157272		PORT ORANGE	FL		02/20/2025	7.375	270,787		34				380,000	05/08/2024
100157273	CF	PEORIA	IL		02/20/2025	8.000	66,899		(42)				87,000	05/02/2024
100157275	CF	SAINT PETERSBURG	FL		02/20/2025	7.500	491,448		(51)				660,000	05/24/2024
100157278		BALTIMORE	MD		02/20/2025	7.750	155,211		(6)				224,000	05/24/2024
100157279	CF	KATY	TX		02/20/2025	7.875	169,244		(168)				300,000	05/14/2024
100157280	CF	ORLANDO	FL		02/20/2025	7.500	331,063		(183)				660,000	05/10/2024
100157281	CF	PHILADELPHIA	PA		02/20/2025	8.250	163,765		(138)				240,000	04/03/2024
100157282	CF	INDIANAPOLIS	IN		02/20/2025	7.500	119,732		(25)				162,000	04/12/2024
100157283		MEMPHIS	TN		02/20/2025	8.500	273,206		(235)				350,000	05/21/2024
100157287	CF	BIRMINGHAM	AL		02/20/2025	8.250	58,343		(57)				76,000	04/25/2024
100157288		WINTER HAVEN	FL		02/20/2025	7.625	163,722		(25)				225,000	04/18/2024
100157289	CF	SAINT LOUIS	MO		02/20/2025	8.500	63,774		(74)				80,000	05/10/2024
100157290	CF	LAFAYETTE	IN		02/20/2025	7.410	207,677		(25)				287,000	04/25/2024
100157292	CF	ELLENWOOD	GA		02/20/2025	7.750	211,159		(111)				278,000	04/30/2024
100157293	CF	SIKESTON	MO		02/20/2025	8.000	201,787		(158)				300,000	05/07/2024
100157294	CF	SAINT LOUIS	MO		02/20/2025	8.490	87,509		(101)				110,000	04/24/2024
100157295		UNION CITY	GA		02/20/2025	8.020	184,452		(84)				230,000	04/30/2024
100157296	CF	MYRTLE BEACH	SC		02/20/2025	7.890	276,955		(124)				400,000	05/10/2024
100157298	CF	PORT ARTHUR	TX		02/20/2025	8.000	101,745		(92)				130,000	06/07/2024
100157300		SAINT LOUIS	MO		02/20/2025	8.375	75,246		(53)				91,000	05/06/2024
100157301		SANT LOUIS	MO		02/20/2025	8.375	56,906		(24)				72,000	05/02/2024
100157302		SAINT LOUIS	MO		02/20/2025	8.500	105,766		(73)				128,000	05/23/2024
100157303		BALTIMORE	MD		02/20/2025	7.720	134,764		(64)				177,000	05/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157304		KANSAS CITY	KS		02/20/2025	7.870	102,476		(36)				131,000	05/29/2024
100157305		FLORISSANT	MO		02/20/2025	8.370	119,572		(80)				145,000	05/15/2024
100157306	CF	MOODY	AL		02/20/2025	7.750	169,625		(82)				277,000	05/24/2024
100157307		MENASHA	WI		02/20/2025	8.500	136,070		(89)				165,000	05/17/2024
100157308		SAINT LOUIS	MO		02/20/2025	8.375	73,982		(46)				90,000	05/16/2024
100157309		JACKSONVILLE	FL		02/20/2025	7.500	151,078		(4)				191,000	05/13/2024
100157310	CF	RICHMOND	VA		02/20/2025	7.125	242,904		18				330,000	05/17/2024
100157311	CF	OCALA	FL		02/20/2025	7.875	89,256		(232)				227,000	05/13/2024
100157313	CF	RESEDA	CA		02/20/2025	7.625	339,916		(181)				735,000	05/17/2024
100157314	CF	LEHIGH ACRES	FL		02/20/2025	7.625	274,913		(107)				363,000	05/13/2024
100157315	CF	LAKEWOOD	NJ		02/20/2025	7.750	884,526		(364)				1,250,000	05/21/2024
100157317		BROOKLYN	NY		02/20/2025	7.875	569,215		(490)				1,060,000	03/27/2024
100157318	CF	CATONSVILLE	MD		02/20/2025	8.375	201,137		(138)				260,000	05/22/2024
100157319		COUNTRY CLUB HILLS	IL		02/20/2025	8.500	109,200		(77)				132,000	05/20/2024
100157320	CF	NORTH POTOMAC	MD		02/20/2025	8.500	804,186		(204)				1,005,000	05/17/2024
100157322	CF	FORT LEE	NJ		02/20/2025	9.250	332,861		(255)				400,000	05/21/2024
100157323	CF	CANTON	GA		02/20/2025	8.875	317,837		(301)				386,000	05/17/2024
100157324	CF	PEARLAND	TX		02/20/2025	7.125	206,138		11				297,000	05/17/2024
100157327	CF	YOUNGSTOWN	OH		02/20/2025	8.125	244,422		(120)				304,000	05/20/2024
100157328	CF	TUMWATER	WA		02/20/2025	8.500	173,640		(182)				248,000	05/21/2024
100157329	CF	CALVERTON	NY		02/20/2025	8.500	174,869		(180)				250,000	05/21/2024
100157331	CF	OAKLAND	CA		02/20/2025	7.250	431,869		(141)				1,177,000	05/03/2024
100157332	CF	OCALA	FL		02/20/2025	7.500	221,143		(76)				293,000	05/23/2024
100157333	CF	ROSEVILLE	CA		02/20/2025	8.000	453,422		(147)				1,200,000	05/20/2024
100157334	CF	PONTE VEDRA BEACH	FL		02/20/2025	8.000	187,282		(303)				429,000	05/24/2024
100157335	CF	WEST BABYLON	NY		02/20/2025	8.375	421,658		(224)				585,000	05/20/2024
100157336	CF	PINE	AZ		02/20/2025	7.875	256,469		(197)				550,000	05/24/2024
100157337	CF	NORRISTOWN	PA		02/20/2025	8.250	127,957		(94)				165,000	05/21/2024
100157339	CF	RANCHO CUCAMONGA	CA		02/20/2025	8.250	1,002,325		(260)				1,365,000	05/14/2024
100157341		NICHOLASVILLE	KY		02/20/2025	8.125	166,773		(94)				218,000	05/16/2024
100157342	CF	PLANT CITY	FL		02/20/2025	8.750	533,015		(329)				646,000	05/21/2024
100157343	CF	HARBOR CITY	CA		02/20/2025	8.000	653,445		(85)				820,000	05/17/2024
100157345		LA QUINTA	CA		02/20/2025	8.375	377,363		(157)				465,000	05/02/2024
100157347	CF	MARGATE	FL		02/20/2025	8.750	501,876		(112)				590,000	05/14/2024
100157348	CF	SACRAMENTO	CA		02/20/2025	7.250	157,206		217				385,000	05/14/2024
100157349	CF	HOUSTON	TX		02/20/2025	7.875	186,559		(163)				359,000	05/17/2024
100157352	CF	NEW BRUNSWICK	NJ		02/20/2025	8.125	578,055		(118)				825,000	05/22/2024
100157353	CF	NORFOLK	VA		02/20/2025	8.750	289,917		(284)				352,500	05/14/2024
100157354	CF	NEW BRUNSWICK	NJ		02/20/2025	8.125	374,797		(134)				530,000	05/22/2024
100157355	CF	ST. PETERS	MO		02/20/2025	9.625	178,652		(199)				223,000	05/04/2024
100157356	CF	DETROIT	MI		02/20/2025	8.500	79,580		(92)				100,000	05/22/2024
100157357	CF	INDIANAPOLIS	IN		02/20/2025	8.625	326,933		(190)				398,000	05/17/2024
100157359	CF	YUMA	AZ		02/20/2025	7.750	244,669		(136)				300,000	05/01/2024
100157360	CF	NEW MILFORD	CT		02/20/2025	7.875	334,818		(146)				440,000	06/03/2024
100157361	CF	FORT LAUDERDALE	FL		02/20/2025	7.375	187,836		(94)				360,000	06/03/2024
100157362	CF	PALM HARBOR	FL		02/20/2025	7.875	491,300		(163)				610,500	05/28/2024
100157363	CF	HAMTRAMCK	MI		02/20/2025	8.500	121,526		(187)				199,000	05/31/2024
100157364	CF	BENSON	NC		02/20/2025	7.625	258,771		(102)				323,000	06/03/2024
100157365		WARREN	MI		02/20/2025	7.875	88,653		(86)				134,000	05/30/2024
100157366		KINGSTON	GA		02/20/2025	8.125	228,774		(172)				320,000	05/24/2024
100157367		SAINT LOUIS	MO		02/20/2025	7.875	173,017		(50)				238,000	06/03/2024
100157368		COVINGTON	KY		02/20/2025	8.125	174,471		(95)				225,000	05/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157369	CF	ST. PETERSBURG	FL		02/20/2025	8.250	247,128		(208)				355,000	05/24/2024
100157370		FITCHBURG	MA		02/20/2025	9.000	416,579		(67)				531,000	05/31/2024
100157373		SAN ANTONIO	TX		02/20/2025	8.375	166,564		(134)				245,000	05/31/2024
100157374	CF	RENTON	WA		02/20/2025	7.375	260,609		(33)				747,000	05/28/2024
100157375		KANSAS CITY	MO		02/20/2025	8.250	121,858		(77)				160,000	05/29/2024
100157376	CF	CLEVELAND	OH		02/20/2025	8.250	82,760		(70)				106,000	05/30/2024
100157377		KISSIMMEE	FL		02/20/2025	7.000	225,765		104				435,000	05/24/2024
100157378	CF	MATTESON	IL		02/20/2025	8.500	92,045		(87)				117,000	05/29/2024
100157379	CF	LOUISVILLE	KY		02/20/2025	8.375	170,152		(181)				215,000	05/29/2024
100157381	CF	KANSAS CITY	MO		02/20/2025	8.375	130,347		(135)				165,000	05/30/2024
100157382	CF	FLINT	MI		02/20/2025	8.375	77,709		(85)				98,000	05/23/2024
100157383	CF	INKSTER	MI		02/20/2025	8.125	62,149		(48)				80,000	06/03/2024
100157384	CF	GASTONIA	NC		02/20/2025	7.625	184,313		(82)				250,000	05/29/2024
100157385	CF	DEARBORN	MI		02/20/2025	8.625	120,450		(199)				173,000	05/29/2024
100157386		INDIANAPOLIS	IN		02/20/2025	8.250	111,196		(83)				177,000	05/29/2024
100157387	CF	CHICAGO	IL		02/20/2025	8.875	198,641		(146)				255,000	05/30/2024
100157389	CF	SAN ANTONIO	TX		02/20/2025	8.125	221,298		(239)				300,000	05/24/2024
100157391	CF	WINCHESTER	NH		02/20/2025	9.500	208,161		(131)				268,000	05/28/2024
100157392	CF	CARDIFF BY THE SEA	CA		02/20/2025	7.750	491,127		45				4,100,000	05/24/2024
100157394	CF	BROOKLYN	NY		02/20/2025	7.625	558,930		(273)				1,050,000	06/03/2024
100157395	CF	LANCASTER	CA		02/20/2025	8.250	273,027		(201)				365,000	05/23/2024
100157396		ENOCH	UT		02/20/2025	8.125	243,049		(131)				415,000	05/31/2024
100157397	CF	HOUSTON	TX		02/20/2025	8.250	174,064		(254)				282,000	05/13/2024
100157398	CF	FAYETTEVILLE	NC		02/20/2025	8.000	115,685		(123)				192,000	05/24/2024
100157399	CF	PITTSBURGH	PA		02/20/2025	8.250	307,656		(166)				430,000	05/31/2024
100157402		FRIDLEY	MN		02/20/2025	8.500	28,318		(68)				345,000	06/05/2024
100157403	CF	ISLAND PARK	ID		02/20/2025	7.875	1,450,688		(983)				2,350,000	06/04/2024
100157404	CF	OCALA	FL		02/20/2025	8.250	104,218		(120)				140,000	06/04/2024
100157405	CF	HAMMOND	LA		02/20/2025	8.375	176,675		(164)				225,000	05/31/2024
100157406	CF	ALBANY	NY		02/20/2025	7.250	188,153		(21)				254,000	05/30/2024
100157407		ST. LOUIS	MO		02/20/2025	8.500	63,201		(37)				77,000	05/20/2024
100157408		SAINT LOUIS	MO		02/20/2025	8.500	68,403		(45)				83,000	05/21/2024
100157410	CF	NEWNAN	GA		02/20/2025	7.875	300,538		(171)				392,000	06/03/2024
100157411	CF	LOS ANGELES	CA		02/20/2025	7.999	982,342		(317)				1,300,000	05/28/2024
100157412	CF	LOS ANGELES	CA		02/20/2025	7.250	556,503		27				782,000	05/24/2024
100157413		KISSIMMEE	FL		02/20/2025	7.875	184,766		(52)				250,000	06/03/2024
100157414		PUEBLO	CO		02/20/2025	7.875	216,913		(60)				310,000	05/31/2024
100157415		PHILADELPHIA	PA		02/20/2025	8.500	195,448		(170)				395,000	06/04/2024
100157416		PHOENIX	AZ		02/20/2025	7.999	226,110		(38)				300,000	05/30/2024
100157417		INVERNESS	FL		02/20/2025	8.500	174,091		(129)				278,000	05/31/2024
100157420		WEST PALM BEACH	FL		02/20/2025	8.125	394,894		(78)				500,000	05/31/2024
100157421		GILBERT	AZ		02/20/2025	8.375	172,726		(161)				505,000	05/28/2024
100157422	CF	LOS ANGELES	CA		02/20/2025	7.500	397,914		(234)				782,000	05/09/2024
100157423	CF	TALLAHASSEE	FL		02/20/2025	6.750	269,617		41				460,000	05/23/2024
100157424	CF	LAS VEGAS	NV		02/20/2025	8.250	363,327		(148)				422,000	04/19/2024
100157425	CF	BOSTON	MA		02/20/2025	8.125	204,053		(139)				315,000	04/18/2024
100157427	CF	OREM	UT		02/20/2025	7.750	337,684		(140)				485,000	06/03/2024
100157428		PARAMOUNT	CA		02/20/2025	8.125	599,167		(221)				1,075,000	04/25/2024
100157429	CF	BACLIFF	TX		02/20/2025	7.875	138,653		(119)				178,000	06/10/2024
100157430	CF	FORT MYERS	FL		02/20/2025	7.625	211,697		(77)				280,000	05/01/2024
100157431	CF	GARY	IN		02/20/2025	7.500	51,580		(8)				73,000	06/06/2024
100157432	CF	GARY	IN		02/20/2025	7.500	59,403		(11)				81,000	06/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157433	CF	GARY	IN		02/20/2025	7.500	52,304		(8)				81,000	06/06/2024
100157435		DARTMOUTH	MA		02/20/2025	8.375	331,542		(87)				475,000	04/18/2024
100157438		SEAFORD	DE		02/20/2025	7.625	314,804		103				428,000	05/30/2024
100157439		MONTGOMERY	AL		02/20/2025	8.375	71,604		(44)				87,000	06/04/2024
100157442		SEMINOLE	FL		02/20/2025	7.375	229,943		37				345,000	06/04/2024
100157443		ROCKFORD	IL		02/20/2025	8.000	122,547		(66)				221,000	06/05/2024
100157444	CF	RENO	NV		02/20/2025	7.000	155,346		18				215,000	06/03/2024
100157445		NEWTOWN	PA		02/20/2025	8.500	163,884		(103)				390,000	06/04/2024
100157446		GREEN BAY	WI		02/20/2025	8.500	179,633		(127)				225,000	06/07/2024
100157447	CF	TOWSON	MD		02/20/2025	8.500	94,759		(95)				134,000	05/31/2024
100157450	CF	FT MYERS	FL		02/20/2025	8.375	212,238		(247)				300,000	05/31/2024
100157451	CF	DEARBORN HEIGHTS	MI		02/20/2025	8.500	191,163		(249)				300,000	06/03/2024
100157452		PHILADELPHIA	PA		02/20/2025	8.500	104,466		(64)				166,000	06/03/2024
100157453	CF	MEMPHIS	TN		02/20/2025	8.250	247,749		(175)				343,000	05/29/2024
100157454	CF	LAKE CITY	FL		02/20/2025	8.125	66,656		(68)				86,000	06/01/2024
100157455	CF	PITTSBURGH	PA		02/20/2025	7.875	157,554		(168)				475,000	06/04/2024
100157456	CF	LAWRENCEVILLE	GA		02/20/2025	7.875	256,447		(165)				333,000	06/06/2024
100157457	CF	LOS ANGELES	CA		02/20/2025	7.990	1,138,825		(497)				1,729,000	04/26/2024
100157458		FAYETTEVILLE	NC		02/20/2025	8.250	144,245		(96)				182,000	06/03/2024
100157459		LEHIGH ACRES	FL		02/20/2025	8.000	432,113		(21)				545,000	05/01/2024
100157460	CF	MEMPHIS	TN		02/20/2025	7.875	157,625		(201)				233,000	04/24/2024
100157461		BAKERSFIELD	CA		02/20/2025	8.250	285,945		(155)				360,000	04/18/2024
100157462	CF	DETROIT	MI		02/20/2025	8.375	90,057		(80)				115,000	05/24/2024
100157464		SOUTH GATE	CA		02/20/2025	8.490	755,151		(145)				1,050,000	05/06/2024
100157467	CF	ARLINGTON	TX		02/20/2025	7.625	223,257		(86)				340,000	06/07/2024
100157468		INDIANAPOLIS	IN		02/20/2025	7.875	73,819		(38)				145,000	05/29/2024
100157469	CF	BERKELEY	CA		02/20/2025	7.875	155,096		(793)				2,060,000	06/10/2024
100157470		BLUE ISLAND	IL		02/20/2025	7.875	162,342		(30)				209,000	06/07/2024
100157471		CAPE CORAL	FL		02/20/2025	7.625	213,889		(22)				277,000	06/04/2024
100157473	CF	WINTER HAVEN	FL		02/20/2025	7.875	227,689		(137)				298,000	06/07/2024
100157474	CF	LAND O LAKES	FL		02/20/2025	7.875	300,417		(115)				500,000	06/10/2024
100157475	CF	WARREN	MI		02/20/2025	8.500	162,954		(163)				225,000	06/07/2024
100157476	CF	CONROE	TX		02/20/2025	7.500	369,926		(101)				463,000	06/07/2024
100157477		ST. CLOUD	FL		02/20/2025	7.750	191,906		(39)				315,000	05/31/2024
100157478	CF	FAYETTEVILLE	NC		02/20/2025	7.875	286,063		(108)				372,000	06/11/2024
100157479	CF	BOCA RATON	FL		02/20/2025	7.875	622,679		(88)				985,000	05/31/2024
100157480		DETROIT	MI		02/20/2025	9.500	135,582		(91)				170,000	06/06/2024
100157482	CF	GLENDALE	AZ		02/20/2025	7.750	206,329		(111)				265,000	06/07/2024
100157483	CF	AUSTIN	TX		02/20/2025	8.125	266,852		(178)				1,400,000	05/29/2024
100157484	CF	DETROIT	MI		02/20/2025	7.875	100,219		(62)				135,000	06/05/2024
100157485		LAS VEGAS	NV		02/20/2025	7.999	687,651		(57)				850,000	05/24/2024
100157487	CF	TACOMA	WA		02/20/2025	7.375	556,599		165				765,000	05/31/2024
100157488		BALTIMORE	MD		02/20/2025	7.625	221,334						280,000	05/31/2024
100157489		STATEN ISLAND	NY		02/20/2025	8.375	367,985		(345)				585,000	06/06/2024
100157490		TROY	MI		02/20/2025	7.999	394,316		(41)				566,000	06/03/2024
100157492	CF	CHILLICOTHE	OH		02/20/2025	7.625	112,699		(35)				154,000	06/03/2024
100157493		HUNTSVILLE	AL		02/20/2025	8.355	152,569		(121)				190,000	05/09/2024
100157494		EMPIRE	CA		02/20/2025	7.875	167,740		(74)				284,000	05/31/2024
100157495		MACON	GA		02/20/2025	8.350	106,214		(82)				134,000	05/29/2024
100157497		MONTGOMERY	AL		02/20/2025	8.375	89,268		(63)				108,000	04/21/2024
100157498		LAURELTON	NY		02/20/2025	7.875	365,718		(354)				800,000	05/10/2024
100157499		SAINT LOUIS	MO		02/20/2025	8.375	89,151		(34)				125,000	05/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157502	CF	FLORISSANT	MO		02/20/2025	8.375	146,549		(158)				185,000	05/29/2024
100157503	CF	COLUMBUS	GA		02/20/2025	8.500	111,696		89				140,000	05/08/2024
100157504		RIALTO	CA		02/20/2025	8.375	298,152		(187)				620,000	05/13/2024
100157505		MEMPHIS	TN		02/20/2025	7.875	157,410		(57)				195,000	05/21/2024
100157506		METAIRIE	LA		02/20/2025	7.625	159,000		(109)				310,000	04/30/2024
100157507		MEMPHIS	TN		02/20/2025	7.625	99,406		(11)				125,000	05/21/2024
100157510	CF	MYRTLE BEACH	SC		02/20/2025	8.125	179,978		(163)				230,000	05/30/2024
100157511		SPRINGFIELD GARDENS	NY		02/20/2025	8.250	248,423		(164)				1,100,000	05/15/2024
100157514		OAK RIDGE	TN		02/20/2025	8.000	122,563		(68)				180,000	05/30/2024
100157518	CF	BATON ROUGE	LA		02/20/2025	9.250	196,443		(128)				245,000	05/03/2024
100157519	CF	WEST ORANGE	NJ		02/20/2025	7.875	362,286		(354)				1,100,000	05/16/2024
100157521	CF	WILMINGTON	NC		02/20/2025	8.000	252,067		13				403,000	05/29/2024
100157522	CF	PHILADELPHIA	PA		02/20/2025	7.500	406,468		11				552,000	05/22/2024
100157525		BROOKLYN	NY		02/20/2025	7.500	370,077		2,844				730,000	05/17/2024
100157583	CF	SANTA CRUZ	CA		06/28/2024	7.750	2,042,480		(358)				3,475,000	05/22/2024
100157584	CF	GULF SHORES	AL		06/28/2024	8.250	220,184		(71)				344,000	05/07/2024
100157585	CF	ATLANTA	GA		06/28/2024	8.625	1,190,047		(626)				1,374,000	05/28/2024
100157586	CF	FORT LAUDERDALE	FL		06/28/2024	7.500	1,743,635		(138)				2,230,000	05/22/2024
100157587	CF	NIPOMO	CA		06/28/2024	7.990	1,185,965		(559)				1,477,500	05/14/2024
100157588	CF	FRANKLIN	NC		06/28/2024	7.750	135,811		(604)				430,000	05/16/2024
100157589	CF	THE VILLAGES	FL		06/28/2024	8.250	181,970		(239)				538,000	05/23/2024
100157590	CF	AUBURN	CA		06/28/2024	8.500	1,122,441		(707)				1,375,000	05/16/2024
100157598	CF	HIALEAH	FL		06/28/2024	7.375	646,948		(336)				815,000	05/17/2024
100157599	CF	EAST HANOVER	NJ		06/28/2024	7.500	75,655		(407)				835,000	05/28/2024
100157601	CF	AVON	CO		06/28/2024	7.375	1,783,504		(1,192)				2,350,000	05/28/2024
100157602	CF	BELTSVILLE	MD		06/28/2024	8.875	276,954		(41)				430,000	04/08/2024
100157603	CF	HESPERIA	CA		06/28/2024	7.625	384,281		(199)				475,000	03/08/2024
100157604	CF	EDMONDS	WA		06/28/2024	7.500	1,003,475		188				1,425,000	05/21/2024
100157605	CF	HIALEAH	FL		06/28/2024	7.990	126,019		(149)				200,000	05/23/2024
100157606	CF	CORAL SPRINGS	FL		06/28/2024	7.375	663,375		(335)				820,000	05/30/2024
100157607		MIAMI	FL		06/28/2024	7.250	713,057		(216)				950,000	05/15/2024
100157608	CF	MIAMI	FL		06/28/2024	7.875	158,441		(202)				264,000	05/07/2024
100157611	CF	MARYSVILLE	WA		06/28/2024	7.750	802,509		(318)				1,000,000	05/29/2024
100157612	CF	FORT MYERS	FL		06/28/2024	7.750	476,704		(131)				600,000	05/08/2024
100157614	CF	VERO BEACH	FL		06/28/2024	7.625	1,356,175		(1,085)				1,900,000	05/31/2024
100157615	CF	LA CENTER	WA		06/28/2024	7.500	378,034		(190)				730,000	06/03/2024
100157616	CF	OKLAHOMA CITY	OK		06/28/2024	8.250	164,012		(195)				195,000	05/24/2024
100157617	CF	MONTCLAIR	CA		06/28/2024	8.500	578,513		(231)				725,000	05/06/2024
100157618	CF	HONOLULU	HI		06/28/2024	7.875	253,428		(409)				610,000	05/08/2024
100157619	CF	FRISCO	TX		06/28/2024	8.375	380,429		(372)				580,000	05/24/2024
100157620		SHERMAN OAKS	CA		06/28/2024	8.500	1,389,219		(809)				1,735,000	05/06/2024
100157624	CF	BURLINGTON	NJ		06/28/2024	7.250	219,777		42				301,000	05/15/2024
100157625	CF	MASSAPEQUA	NY		06/28/2024	8.500	284,904		(289)				1,500,000	05/14/2024
100157626		PORT SAINT LUCIE	FL		06/28/2024	7.750	351,501		20				515,000	05/10/2024
100157628	CF	OAKLAND	CA		06/28/2024	8.875	765,935		(450)				880,000	05/06/2024
100157629	CF	WALNUT CREEK	CA		06/28/2024	9.125	1,197,910		(555)				1,385,000	05/09/2024
100157630	CF	CONYERS	GA		06/28/2024	8.500	251,152		(240)				345,000	05/17/2024
100157631	CF	GARDEN CITY	NY		06/28/2024	8.250	580,324		(246)				820,000	05/22/2024
100157632	CF	PLAINFIELD	NJ		06/28/2024	7.250	442,085		33				755,000	05/28/2024
100157633	CF	NAPLES	FL		06/28/2024	7.250	699,775		(208)				875,000	05/24/2024
100157634	CF	YUKON	OK		06/28/2024	7.375	262,556		(196)				398,000	05/17/2024
100157636	CF	CORONA	CA		06/28/2024	7.500	1,039,413		(255)				1,400,000	05/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157637	CF	PASSAIC	NJ		06/28/2024	7.750	618,272		(217)				840,000	05/20/2024
100157638		BOONTON	NJ		06/28/2024	10.250	746,513		(254)				980,000	05/22/2024
100157639	CF	SUNRISE	FL		06/28/2024	7.750	163,287		(77)				415,000	06/04/2024
100157640		LA QUINTA	CA		06/28/2024	7.875	567,630		(284)				865,000	05/09/2024
100157642	CF	SNELLVILLE	GA		06/28/2024	8.125	330,990		(477)	(2)			900,000	05/01/2024
100157643		CLEARWATER	FL		06/28/2024	7.625	382,306		(316)				640,000	04/30/2024
100157644		ROCKFORD	IL		06/28/2024	9.250	272,415		(75)				320,000	05/15/2024
100157645	CF	DALLAS	TX		06/28/2024	9.750	273,193		(443)				340,000	05/23/2024
100157646	CF	SCOTTSDALE	AZ		06/28/2024	7.625	782,127		(652)				1,188,000	05/29/2024
100157647		HIALEAH	FL		06/28/2024	8.375	186,189		(117)				285,000	05/17/2024
100157649		ORLANDO	FL		06/28/2024	7.750	279,553		(263)				465,000	05/20/2024
100157650	CF	LIGHTHOUSE POINT	FL		06/28/2024	7.625	407,709		(59)				695,000	05/24/2024
100157651		NORTH LAUDERDALE	FL		06/28/2024	10.250	349,878		(124)				430,000	05/20/2024
100157652	CF	FONTANA	CA		06/28/2024	6.750	370,707		151				625,000	05/21/2024
100157653	CF	BOCA RATON	FL		06/28/2024	7.750	1,932,633		(1,031)				2,400,000	05/31/2024
100157654	CF	DANA POINT	CA		06/28/2024	6.875	1,600,177		(86)				2,475,000	05/20/2024
100157655		CARLSBAD	CA		06/28/2024	6.875	345,127		(8)				830,000	05/16/2024
100157656	CF	GALVESTON	TX		06/28/2024	8.625	135,777		(173)				160,000	05/29/2024
100157657	CF	BOWDON	GA		06/28/2024	7.625	173,112		(119)				242,000	05/20/2024
100157658		OCALA	FL		06/28/2024	7.375	268,641		43				323,000	05/20/2024
100157660		BOCA RATON	FL		06/28/2024	8.250	222,478		(151)				387,000	05/28/2024
100157661	CF	FORT WORTH	TX		06/28/2024	7.875	143,004		(215)				361,000	05/24/2024
100157663		DAVENPORT	FL		06/28/2024	7.500	304,176		(83)				389,000	05/28/2024
100157665	CF	SAINT SIMONS ISLAND	GA		06/28/2024	8.500	511,310		(433)				705,000	05/17/2024
100157666	CF	MIAMI	FL		06/28/2024	7.750	1,621,658		(1,124)				2,265,000	05/21/2024
100157667		DELRAY BEACH	FL		06/28/2024	8.125	537,488		(261)				965,000	05/15/2024
100157668		LAS VEGAS	NV		06/28/2024	7.875	259,002		(183)				357,000	05/16/2024
100157669	CF	SIMI VALLEY	CA		06/28/2024	8.000	1,138,392		(616)				1,435,000	05/17/2024
100157670	CF	PACIFIC PALISADES	CA		06/28/2024	7.750	2,035,330		(341)				2,500,000	05/24/2024
100157671	CF	YORBA LINDA	CA		06/28/2024	6.750	284,613		(54)				560,000	05/18/2024
100157672		PINELLAS PARK	FL		06/28/2024	7.375	399,439		(98)				505,000	05/20/2024
100157673		WORCESTER	MA		06/28/2024	7.750	174,692		(138)				346,000	05/30/2024
100157674	CF	VENICE	FL		06/28/2024	7.625	256,028		(151)				360,000	05/24/2024
100157675		SUMMERVILLE	SC		06/28/2024	7.875	346,999		(231)				465,000	06/03/2024
100157676	CF	VALENCIA	CA		06/28/2024	7.750	378,699		(59)				595,000	05/29/2024
100157677	CF	LA JOLLA	CA		06/28/2024	7.125	749,471		3				4,245,000	05/29/2024
100157678	CF	RANCHO CUCAMONGA	CA		06/28/2024	7.625	787,519		(414)				1,006,000	05/17/2024
100157681		MIAMI	FL		06/28/2024	8.000	521,770		(565)				625,000	05/17/2024
100157682		HOLLYWOOD	FL		06/28/2024	7.875	384,235		(42)				500,000	03/25/2024
100157683		RIVIERA BEACH	FL		06/28/2024	8.250	592,657		(443)				730,000	05/24/2024
100157684	CF	MOBILE	AL		06/28/2024	8.875	262,734		(258)				320,000	05/30/2024
100157685	CF	WINSTON	GA		06/28/2024	7.750	543,908		(342)				670,000	06/04/2024
100157686	CF	NEW ORLEANS	LA		06/28/2024	7.875	362,961		(210)				510,000	04/26/2024
100157687	CF	HAVERHILL	MA		06/28/2024	7.125	249,699		(10)				316,000	05/10/2024
100157689	CF	WOODBURY	MN		06/28/2024	11.625	401,640		(311)				482,000	05/21/2024
100157691		ASHEVILLE	NC		06/28/2024	9.000	315,861		(267)	(1)			445,000	04/15/2024
100157692		SAN CLEMENTE	CA		06/28/2024	8.125	2,523,100		(1,184)				4,150,000	05/03/2024
100157694		MAPLE GROVE	MN		06/28/2024	10.375	357,945		(383)				450,000	05/22/2024
100157695	CF	CUMMING	GA		06/28/2024	8.500	200,052		(246)	1			320,000	04/17/2024
100157696	CF	WYNNEWOOD	PA		06/28/2024	7.750	1,882,892		(522)				2,400,000	05/21/2024
100157698	CF	LAKESIDE	CA		06/28/2024	8.375	703,673		(138)				885,000	05/03/2024
100157699		ROOSEVELT	NY		06/28/2024	7.875	438,667		(250)				575,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157700		RIVIERA BEACH	FL		06/28/2024	8.625	249,324		(22)				349,000	05/21/2024
100157701	CF	WINTER GARDEN	FL		06/28/2024	8.990	400,095		(403)				560,000	05/03/2024
100157702	CF	SAN BERNARDINO	CA		06/28/2024	7.625	211,370		(164)				390,000	05/15/2024
100157703	CF	HOUSTON	TX		06/28/2024	9.375	432,378		(487)				517,000	05/10/2024
100157704	CF	WEST PALM BEACH	FL		06/28/2024	8.375	1,561,853		(912)				2,300,000	05/17/2024
100157708	CF	SILVER SPRING	MD		06/28/2024	9.000	459,706		(370)				633,000	05/15/2024
100157709	CF	KENNER	LA		06/28/2024	9.375	181,492		(251)				225,000	05/20/2024
100157710		RICHMOND	VA		06/28/2024	8.750	265,565		(236)				375,000	04/30/2024
100157715	CF	HUNTINGTON BEACH	CA		06/28/2024	7.750	2,664,391		(277)				3,355,000	05/01/2024
100157718	CF	DALLAS	TX		06/28/2024	8.375	311,058		(273)				460,800	05/14/2024
100157719		INGLEWOOD	CA		06/28/2024	7.990	508,539		(146)				780,000	05/17/2024
100157720		TAMPA	FL		06/28/2024	8.875	170,256		(200)				230,000	05/07/2024
100157721		SUGAR LAND	TX		06/28/2024	8.875	216,179		(203)				306,000	05/13/2024
100157722	CF	SUMMERVILLE	SC		06/28/2024	7.375	211,925		(23)				295,000	05/03/2024
100157723	CF	LOCUST GROVE	GA		06/28/2024	8.500	327,496		(345)				481,000	05/20/2024
100157726	CF	STOCKTON	CA		06/28/2024	7.875	468,945		(174)				575,000	05/11/2024
100157728		GRESHAM	OR		06/28/2024	7.000	322,005		8				465,000	04/22/2024
100157729		HEMPSTEAD	NY		06/28/2024	8.875	314,329		(311)				898,000	05/17/2024
100157730		MANVEL	TX		06/28/2024	10.750	536,748		(415)				640,000	05/15/2024
100157731		MIAMI	FL		06/28/2024	7.875	552,467		(346)				680,000	05/10/2024
100157733		CORAL SPRINGS	FL		06/28/2024	10.250	627,417		(296)				765,000	05/17/2024
100157735	CF	YONKERS	NY		06/28/2024	9.750	544,260		(10)				675,000	05/10/2024
100157764	CF	LEXINGTON	NC		08/01/2024	7.500	334,128		(206)				420,000	07/11/2024
100157765		GUILFORD	CT		08/01/2024	7.625	527,319		(133)				820,000	07/10/2024
100157768	CF	KELLER	TX		08/01/2024	7.875	645,202		(530)				950,000	07/09/2024
100157769	CF	BIG PINE KEY	FL		08/01/2024	7.000	442,650		33				645,000	07/02/2024
100157770		MIDVALE	UT		08/01/2024	7.500	486,864		(4)				650,000	07/09/2024
100157773	CF	BERWYN	IL		08/01/2024	7.125	88,900		(237)				550,000	06/26/2024
100157775	CF	BIRMINGHAM	AL		08/01/2024	8.000	463,071		(309)				572,000	06/25/2024
100157776	CF	MONROE	NC		08/01/2024	8.125	302,898		(330)				390,000	07/01/2024
100157778		DEER PARK	WA		08/01/2024	8.125	559,205		(364)				685,000	07/11/2024
100157779	CF	QUEEN CREEK	AZ		08/01/2024	7.625	648,365		(324)				810,000	06/21/2024
100157780	CF	WILLIAMSTOWN	NJ		08/01/2024	8.375	488,853		(173)				572,000	06/24/2024
100157781	CF	MELBOURNE	FL		08/01/2024	8.250	895,420		(367)				1,350,000	06/27/2024
100157782		AUSTIN	TX		08/01/2024	8.625	723,935		(589)				1,240,000	04/29/2024
100157783	CF	DAYTON	OH		08/01/2024	8.250	192,955		(232)				250,000	06/28/2024
100157784	CF	LAS VEGAS	NV		08/01/2024	7.500	615,605		(134)				770,000	07/01/2024
100157786	CF	HIDEOUT	UT		08/01/2024	7.500	1,403,573		35				1,885,000	07/03/2024
100157788	CF	EAST STROUDSBURG	PA		08/01/2024	9.250	326,370		(209)				433,000	06/25/2024
100157789		GLEN BURNIE	MD		08/01/2024	8.000	282,003		(144)				347,000	06/24/2024
100157790	CF	MIAMI	FL		08/01/2024	7.875	346,735		(259)				488,000	06/28/2024
100157791	CF	CLAXTON	GA		08/01/2024	8.875	200,318		(266)				240,000	07/09/2024
100157792		FAYETTEVILLE	NC		08/01/2024	7.750	152,281		(75)				190,000	06/25/2024
100157794	CF	LOS ANGELES	CA		08/01/2024	8.250	2,880,788		(1,856)				3,750,000	06/20/2024
100157795	CF	FLAGSTAFF	AZ		08/01/2024	7.500	386,456		(148)				603,000	07/10/2024
100157796	CF	GRAND JUNCTION	CO		08/01/2024	8.125	368,710		(243)				460,000	06/20/2024
100157797	CF	KIHEI	HI		08/01/2024	7.375	1,538,761		(1,169)				3,200,000	07/10/2024
100157798	CF	FRESNO	TX		08/01/2024	9.375	228,286		(224)				245,000	07/03/2024
100157799	CF	OAK CREEK	WI		08/01/2024	7.250	339,429		(126)				425,000	06/27/2024
100157800		LARGO	FL		08/01/2024	7.750	165,809		(47)				230,000	06/21/2024
100157802	CF	VISTA	CA		08/01/2024	8.000	637,344		(44)				765,000	07/12/2024
100157803	CF	MARIETTA	GA		08/01/2024	8.250	444,998		(227)				560,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157805	CF	HYANNIS	MA		08/01/2024	7.625	380,346		(252)				580,000	07/09/2024
100157807	CF	EDMONDS	WA		08/01/2024	7.250	1,013,515		(60)				1,365,000	07/09/2024
100157809	CF	PALM BEACH GARDENS	FL		08/01/2024	7.250	835,360		(132)				1,128,000	06/28/2024
100157810		CASSELBERRY	FL		08/01/2024	7.375	286,170		(14)				387,500	06/24/2024
100157811		BOYNTON BEACH	FL		08/01/2024	9.000	733,863		(870)				1,133,000	07/02/2024
100157812	CF	GALVESTON	TX		08/01/2024	7.875	442,232		(335)				570,000	07/12/2024
100157814	CF	INLET BEACH	FL		08/01/2024	8.250	1,643,457		(1,096)				2,000,000	07/15/2024
100157816	CF	DEERFIELD BEACH	FL		08/01/2024	7.500	406,487		(249)				575,000	06/28/2024
100157819	CF	WINDERMERE	FL		08/01/2024	7.875	463,033		(360)				768,000	06/26/2024
100157820	CF	MATTHEWS	NC		08/01/2024	7.625	342,699		(216)				495,000	06/26/2024
100157821		KENT	WA		08/01/2024	8.250	133,076		(182)				385,000	06/27/2024
100157823		BREMERTON	WA		08/01/2024	8.125	348,831		(241)				425,000	07/02/2024
100157826	CF	PLANTATION	FL		08/01/2024	7.750	126,129		(165)				200,000	07/03/2024
100157827		PUTNAM	CT		08/01/2024	9.125	181,542		(269)				211,000	07/01/2024
100157828		TAMPA	FL		08/01/2024	8.125	287,924		(206)				411,000	07/10/2024
100157829		ARVADA	CO		08/01/2024	6.875	976,280		187				1,375,000	07/02/2024
100157831	CF	AUSTIN	TX		08/01/2024	9.375	936,696		(276)				1,040,000	07/11/2024
100157832		LIBERTYVILLE	IL		08/01/2024	8.500	251,617		(182)				305,000	07/01/2024
100157833	CF	DALLAS	TX		08/01/2024	7.375	1,347,251		(551)				1,700,000	07/08/2024
100157834	CF	WINTER GARDEN	FL		08/01/2024	6.875	352,029		43				550,000	06/26/2024
100157836	CF	KYLE	TX		08/01/2024	9.500	512,918		(332)				621,500	06/28/2024
100157837		COLONIA TULUM PUEBLO	MEX		07/08/2024	9.097	224,820						359,900	06/28/2024
100157838		SAN MIGUEL DE ALLENDE	MEX		07/08/2024	9.997	1,541,457						3,096,401	06/28/2024
100157839	CF	EWA BEACH	HI		07/09/2024	7.124	441,179		(149)				1,175,000	05/11/2024
100157840		BUCKEYE	AZ		07/09/2024	7.625	476,260		(97)	(1)			575,000	05/08/2024
100157841		MINERAL BLUFF	GA		07/09/2024	7.625	671,361		(103)				750,000	05/06/2024
100157843	CF	FALLING WATERS	WV		07/09/2024	7.624	205,858		(78)				278,000	05/10/2024
100157847	CF	NASHVILLE	TN		07/09/2024	6.999	464,313		(25)				1,365,000	05/06/2024
100157848	CF	EL DORADO HILLS	CA		07/09/2024	6.499	314,293		99				705,000	05/09/2024
100157850	CF	LAMBERTVILLE	NJ		07/09/2024	7.375	358,367		(74)				600,000	04/25/2024
100157851		MAYFLOWER	AR		07/09/2024	7.624	384,422		(69)				430,500	05/06/2024
100157852		RAVENEL	SC		07/09/2024	7.624	552,625		(147)				650,000	05/13/2024
100157854	CF	CHELSEA	MA		07/09/2024	6.624	448,423		115				794,000	05/15/2024
100157858	CF	COLUMBIA	MD		07/09/2024	7.250	175,353		(32)				245,000	05/10/2024
100157859	CF	LAS VEGAS	NV		07/09/2024	7.624	310,252		(166)				473,000	05/21/2024
100157860	CF	ISSAQUAH	WA		07/09/2024	5.875	429,921		424				1,651,000	04/27/2024
100157861	CF	BRENTWOOD	CA		07/09/2024	5.990	236,719		436				745,000	05/24/2024
100157862		SEVIERVILLE	TN		07/09/2024	7.624	375,140		(91)				464,000	05/20/2024
100157863	CF	LAS VEGAS	NV		07/09/2024	6.375	200,924		89				430,000	05/01/2024
100157864		BRADENTON	FL		07/09/2024	7.624	526,800		(55)				590,000	05/17/2024
100157865	CF	CARTERSVILLE	GA		07/09/2024	7.625	207,010		(73)				275,000	04/29/2024
100157866	CF	SACHSE	TX		07/09/2024	7.375	248,031		(119)				378,000	05/10/2024
100157868	CF	TACOMA	WA		07/09/2024	7.490	361,091		(100)				610,000	04/25/2024
100157869	CF	JERSEY CITY	NJ		07/09/2024	5.990	279,970		266				1,000,000	05/20/2024
100157870	CF	CENTREVILLE	VA		07/09/2024	6.990	295,697		(19)				545,000	04/26/2024
100157871		PRESCOTT	AZ		07/09/2024	8.125	536,671		78				610,000	04/04/2024
100157872	CF	ASHBURN	VA		07/09/2024	7.250	362,165		(73)				730,000	04/30/2024
100157873	CF	GREER	SC		07/09/2024	6.625	194,476		44				321,000	03/29/2024
100157874		SCOTLAND NECK	NC		07/09/2024	7.625	155,389		(1)				176,000	04/29/2024
100157875	CF	OLYMPIA	WA		07/09/2024	6.490	498,337		163				978,000	04/18/2024
100157879	CF	PERKINS	OK		07/09/2024	7.625	158,520		(71)				213,000	05/14/2024
100157880	CF	DANA POINT	CA		07/09/2024	6.990	702,500		(34)				1,892,000	04/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157881		BANNING	CA		07/09/2024	8.125	240,487		(118)				280,000	03/31/2024
100157882		BIRMINGHAM	AL		07/09/2024	8.125	238,856		(86)				270,000	04/08/2024
100157883	CF	ASHBURN	VA		07/09/2024	7.250	410,010		(81)				840,000	05/02/2024
100157884		ORANGE BEACH	AL		07/09/2024	7.625	312,654		(47)				360,000	03/28/2024
100157885		SOUTH LAKE TAHOE	CA		07/09/2024	7.625	385,471		(77)				450,000	04/12/2024
100157886		MOULTONBORO	NH		07/09/2024	7.625	418,062		(85)				470,000	04/19/2024
100157887		DAVENPORT	FL		07/09/2024	8.125	253,128		(89)				283,000	03/29/2024
100157888	CF	SAINT AUGUSTINE	FL		07/09/2024	6.375	222,099		115				343,000	03/27/2024
100157889		SANTA ROSA BEACH	FL		07/09/2024	8.125	278,826		(136)				350,000	03/28/2024
100157890	CF	COLUMBUS	OH		07/09/2024	7.990	170,752		(84)				225,000	04/18/2024
100157891	CF	JACKSONVILLE	FL		07/09/2024	5.250	144,765		264				238,000	03/28/2024
100157892		HOT SPRINGS	AR		07/09/2024	7.375	614,405		(71)				731,000	04/19/2024
100157893	CF	SUMMERVILLE	SC		07/09/2024	6.875	240,331		17				373,000	04/05/2024
100157894		PORT SAINT JOE	FL		07/09/2024	5.500	364,134		641				470,000	03/27/2024
100157895		MILLVILLE	DE		07/09/2024	8.125	442,237		(165)				495,000	04/18/2024
100157896		BRADENTON	FL		07/09/2024	5.990	329,412		388				416,000	03/28/2024
100157899		OCALA	FL		07/09/2024	5.990	194,161		317				254,000	04/05/2024
100157901		DENVER	NC		07/09/2024	5.750	474,104		663				580,000	03/28/2024
100157902		OCEAN CITY	MD		07/09/2024	8.125	487,581		(103)				576,000	04/19/2024
100157903		LONGS	SC		07/09/2024	5.750	249,089		337				305,000	04/12/2024
100157904		GOODYEAR	AZ		07/09/2024	7.500	280,722		(11)				320,000	04/09/2024
100157905		ROSHARON	TX		07/09/2024	6.500	238,546		150				298,000	03/21/2024
100157906		MYRTLE BEACH	SC		07/09/2024	8.125	397,797		(130)				440,000	04/22/2024
100157907		FLAGSTAFF	AZ		07/09/2024	7.875	746,967		(153)				890,000	04/24/2024
100157909		PALM COAST	FL		07/09/2024	7.375	310,057		(10)				350,000	04/19/2024
100157910		SURFSIDE BEACH	SC		07/09/2024	7.990	431,856		(155)				495,000	04/24/2024
100157911		CHARLESTON	SC		07/09/2024	8.125	257,416		(113)				305,000	04/25/2024
100157912	CF	ROSHARON	TX		07/09/2024	5.500	191,958		314				319,000	04/15/2024
100157913	CF	SLINGERLANDS	NY		07/09/2024	6.875	182,794		37				310,000	04/10/2024
100157914		LAS VEGAS	NV		07/09/2024	8.000	767,847		(217)				854,000	04/13/2024
100157915		OSAGE BEACH	MO		07/09/2024	7.625	244,090		(13)				275,000	04/22/2024
100157916		LITTLE RIVER	SC		07/09/2024	8.000	243,471		(87)				274,000	04/25/2024
100157917		WILLOUGHBY	OH		07/09/2024	7.625	287,349		(31)				322,000	04/26/2024
100157918		LONGS	SC		07/09/2024	6.125	207,556		255				314,000	04/22/2024
100157919		ATLANTA	GA		07/09/2024	7.625	330,963		(33)				381,000	04/25/2024
100157920		BLACKSTONE	VA		07/09/2024	7.625	304,059		(46)				340,000	04/23/2024
100157921		SANGER	TX		07/09/2024	6.875	343,705		94				393,000	04/26/2024
100157922		CONCORD	NC		07/09/2024	7.625	318,081		(63)				390,000	04/22/2024
100157923		PENSACOLA	FL		07/09/2024	7.625	177,122		(133)	(14)			280,000	04/26/2024
100157924		JONESBORO	AR		07/09/2024	6.875	201,566		124				235,000	04/23/2024
100157925		BLUE RIDGE	GA		07/09/2024	7.500	337,374		(61)				400,000	04/12/2024
100157927		JACKSONVILLE	FL		07/09/2024	7.625	296,620		(75)				330,000	04/24/2024
100157928		PARMA	OH		07/09/2024	8.000	167,366		(186)				291,000	05/06/2024
100157929	CF	BRANDON	FL		07/09/2024	6.500	230,939		85				350,000	04/25/2024
100157930		SEBASTIAN	FL		07/09/2024	7.625	232,205		(69)				300,000	04/25/2024
100157931	CF	JACKSONVILLE	FL		07/09/2024	6.125	209,831		135				318,000	04/16/2024
100157932	CF	BUFFALO	NY		07/09/2024	7.375	266,774		(60)				357,000	04/29/2024
100157933		PORT CHARLOTTE	FL		07/09/2024	7.625	390,342		(43)				437,000	05/06/2024
100157935	CF	BREINIGSVILLE	PA		07/09/2024	5.990	131,077		268	(1)			373,000	04/25/2024
100157936		LONGS	SC		07/09/2024	6.125	184,793		262				226,500	04/17/2024
100157937		MONCKS CORNER	SC		07/09/2024	7.625	380,593		(20)				450,000	04/25/2024
100157938	CF	SAN MARCOS	TX		07/09/2024	6.500	233,124		82				346,000	04/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157939	CF	PLAINFIELD	IL		07/09/2024	7.125	270,421		(25)				400,000	04/26/2024
100157940		HAINES CITY	FL		07/09/2024	8.125	299,694		(128)				330,000	04/26/2024
100157942	CF	SANFORD	FL		07/09/2024	6.625	257,638		43				450,000	04/26/2024
100157943	CF	CAPE CORAL	FL		07/09/2024	5.500	222,946		351				400,000	04/29/2024
100157945	CF	LAKEVILLE	MN		07/09/2024	5.990	217,748		181				421,000	04/29/2024
100157947		MONCKS CORNER	SC		07/09/2024	6.125	220,380		327				270,000	04/25/2024
100157948		TULSA	OK		07/09/2024	7.625	545,905		(110)				691,000	05/02/2024
100157949		BUCKEYE	AZ		07/09/2024	6.990	382,819		70				441,000	05/01/2024
100157950		VENTNOR CITY	NJ		07/09/2024	7.750	581,319		(73)				650,000	05/06/2024
100157952		GATLINBURG	TN		07/09/2024	7.875	345,669		(86)				390,000	05/10/2024
100157953	CF	NASHVILLE	TN		07/09/2024	7.250	276,551		(114)				455,000	05/10/2024
100157954		TOBYHANNA	PA		07/09/2024	7.625	242,239		(52)				272,000	04/30/2024
100157955		GREENVILLE	NC		07/09/2024	7.990	232,409		(118)				270,000	04/22/2024
100157956		ANCHORAGE	AK		07/09/2024	7.625	369,496		(91)				436,000	05/01/2024
100157957		CARSON CITY	NV		07/09/2024	6.375	353,179		312				455,000	04/26/2024
100157958		DAVENPORT	FL		07/09/2024	7.625	347,523		(62)				390,000	05/03/2024
100157959		ATLANTA	GA		07/09/2024	7.624	317,717		(47)				360,000	05/07/2024
100157960		RIVIERA BEACH	FL		07/09/2024	7.575	254,019		(73)				284,000	05/07/2024
100157961		WOODLAND	CA		07/09/2024	6.625	578,288		316				720,000	04/20/2024
100157962		SAND SPRINGS	OK		07/09/2024	7.625	557,977		(98)				670,000	05/13/2024
100157963	CF	NAPERVILLE	IL		07/09/2024	7.125	194,673		(53)				301,000	04/22/2024
100157964		TITUSVILLE	FL		07/09/2024	7.875	380,809		(93)				428,000	04/23/2024
100157965		DURHAM	NC		07/09/2024	7.875	296,758		(68)				350,000	05/02/2024
100157967	CF	SEASIDE HEIGHTS	NJ		07/09/2024	7.125	209,299		(22)				310,000	04/16/2024
100157968	CF	CEDAR CITY	UT		07/09/2024	6.875	200,908		16				293,000	05/07/2024
100157969	CF	SAN JOSE	CA		07/09/2024	6.875	294,387		14				1,724,000	05/01/2024
100157970		SAN ANTONIO	TX		07/09/2024	7.625	232,420		(36)				275,000	05/02/2024
100157971	CF	ALEXANDRIA	VA		07/09/2024	7.125	266,427		(75)				720,000	04/15/2024
100157972		RANCHO MIRAGE	CA		07/09/2024	6.500	370,679		213				430,000	04/18/2024
100157973	CF	KIRKLAND	WA		07/09/2024	6.500	145,757		157				1,050,000	04/19/2024
100157974		SARASOTA	FL		07/09/2024	6.875	266,592		55				305,000	05/08/2024
100157975	CF	BALTIMORE	MD		07/09/2024	7.250	198,261		(25)				297,000	05/09/2024
100157976	CF	DISPUTANTA	VA		07/09/2024	7.500	157,124		(38)				215,000	04/29/2024
100157977	CF	POTOMAC	MD		07/09/2024	7.375	320,511		(107)				1,185,000	04/19/2024
100157978		BULLHEAD CITY	AZ		07/09/2024	8.125	239,769		(135)				262,000	04/25/2024
100157979	CF	MONTGOMERY	IL		07/09/2024	7.125	163,207		(8)				240,000	05/15/2024
100157980		CABOT	AR		07/09/2024	7.625	297,750		(67)				333,000	05/01/2024
100157981	CF	MONTEREY	CA		07/09/2024	6.990	692,661		(76)				1,700,000	04/19/2024
100157982	CF	KANEOHE	HI		07/09/2024	6.624	520,427		113				1,250,000	04/26/2024
100157983	CF	OCEAN CITY	NJ		07/09/2024	7.000	277,825		(41)				916,000	05/10/2024
100157984	CF	DUNDALK	MD		07/09/2024	7.250	158,563		(19)				224,000	04/29/2024
100157985	CF	COVINGTON	GA		07/09/2024	7.250	152,918		(26)				207,000	04/25/2024
100157987		NORTHPORT	AL		07/09/2024	7.625	139,251		12				200,000	04/19/2024
100157990	CF	GATLINBURG	TN		07/09/2024	7.625	302,069		(119)				550,000	05/08/2024
100157991	CF	WYOMING	MI		07/09/2024	8.000	251,106		(215)				330,000	05/13/2024
100157992	CF	COVINA	CA		07/09/2024	7.000	476,250		(6)				836,000	05/14/2024
100157993	CF	WOODLAND HILLS	CA		07/09/2024	7.250	214,672		(192)	(43)			1,650,000	04/23/2024
100157994	CF	ENCINITAS	CA		07/09/2024	6.875	490,764		28				2,000,000	04/10/2024
100157997	CF	BALTIMORE	MD		07/09/2024	7.875	209,074		(110)				275,000	05/10/2024
100157998	CF	BREA	CA		07/09/2024	7.375	325,543		(109)				1,075,000	05/04/2024
100157999	CF	DALLAS	TX		07/09/2024	7.250	232,103		(91)				369,500	05/10/2024
100158000	CF	READING	PA		07/09/2024	7.500	238,324		(145)				336,000	05/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158002		MIAMI BEACH	FL		07/09/2024	7.625	392,275		20				450,000	04/30/2024
100158003		MOBILE	AL		07/09/2024	7.625	158,923		21				180,000	04/09/2024
100158004	CF	PASCO	WA		07/09/2024	7.990	526,077		(253)				760,000	04/02/2024
100158005	CF	RUIDOSO	NM		07/09/2024	7.625	393,972		(171)				587,000	04/12/2024
100158007	CF	KISSIMMEE	FL		07/09/2024	7.625	358,379		(114)				498,000	04/11/2024
100158008	CF	DENVER	CO		07/09/2024	7.500	344,909		(141)				490,000	04/12/2024
100158009	CF	RENO	NV		07/09/2024	7.625	381,880		(180)				630,000	05/02/2024
100158011	CF	CHERRY HILL	NJ		07/09/2024	7.625	266,016		(30)				336,000	05/10/2024
100158012	CF	MCALLEN	TX		07/09/2024	6.990	404,308		22				550,000	02/22/2024
100158013	CF	FOREST HILL	TX		07/09/2024	6.990	490,950		(52)				715,000	02/27/2024
100158014	CF	KALAMAZOO	MI		07/09/2024	7.500	222,194		(88)				295,000	04/17/2024
100158015	CF	SAND SPRINGS	OK		07/09/2024	7.125	277,647		(25)				375,000	02/14/2024
100158016	CF	STEPHENVILLE	TX		07/09/2024	7.625	209,949		(58)				265,000	04/22/2024
100158017	CF	GRAND RAPIDS	MI		07/09/2024	7.625	204,204		(92)				270,000	04/26/2024
100158018	CF	POMPANO BEACH	FL		07/09/2024	7.500	197,650		(134)				300,000	05/03/2024
100158019	CF	WERNERSVILLE	PA		07/09/2024	7.625	228,137		(110)				307,000	04/17/2024
100158020	CF	HUDSON	FL		07/09/2024	7.625	223,806		(59)				280,000	04/05/2024
100158023	CF	AURORA	CO		07/09/2024	7.625	386,948		(123)				515,000	04/26/2024
100158024	CF	SUGAR LAND	TX		07/09/2024	6.875	360,707		28				492,000	05/10/2024
100158025	CF	WAKE FOREST	NC		07/09/2024	7.500	243,327		(71)				349,000	04/17/2024
100158026	CF	CEDAR PARK	TX		07/09/2024	6.990	264,617		(45)				381,000	04/26/2024
100158027	CF	CONCORD	NC		07/09/2024	7.625	230,432		(168)				375,000	03/15/2024
100158028	CF	WAKE FOREST	NC		07/09/2024	7.625	245,486		(104)				350,000	04/16/2024
100158029	CF	FOREST HILL	TX		07/09/2024	6.125	316,763		196				475,000	03/25/2024
100158030	CF	ALAMO	TX		07/09/2024	6.625	371,719		88				513,000	03/27/2024
100158031	CF	APEX	NC		07/09/2024	7.625	244,571		(2)				310,000	05/01/2024
100158033	CF	BANGOR	ME		07/09/2024	7.500	218,141		(81)				299,000	03/22/2024
100158034	CF	PLAINFIELD	IL		07/09/2024	7.990	191,233		(245)				315,000	05/02/2024
100158035	CF	KYLE	TX		07/09/2024	7.500	221,911		(84)				300,000	05/06/2024
100158036	CF	CHICAGO HEIGHTS	IL		07/09/2024	7.375	205,221		(60)				274,000	03/29/2024
100158037	CF	LUBBOCK	TX		07/09/2024	7.625	197,267		(63)				257,500	05/15/2024
100158038	CF	ROCKFORD	IL		07/09/2024	7.375	210,313		(71)				285,000	04/26/2024
100158040	CF	SANTA FE	NM		07/09/2024	7.990	589,130		(340)				1,000,000	05/03/2024
100158041	CF	GARLAND	TX		07/09/2024	7.625	227,502		(53)				290,000	04/29/2024
100158042	CF	MIAMI	FL		07/09/2024	7.500	223,744		(129)				315,000	05/03/2024
100158043	CF	LAKELAND	FL		07/09/2024	7.000	224,590		(26)				305,000	03/28/2024
100158044		SPRINGFIELD	MA		07/09/2024	7.375	208,336		53				306,000	03/29/2024
100158045	CF	BLACKWOOD	NJ		07/09/2024	7.375	216,025		(32)				290,000	05/10/2024
100158047	CF	COLUMBUS	OH		07/09/2024	7.500	212,402		(102)				283,000	04/15/2024
100158048	CF	VANCOUVER	WA		07/09/2024	7.125	270,898		(65)				420,000	04/18/2024
100158049	CF	LAREDO	TX		07/09/2024	7.625	245,270		(118)				330,000	04/09/2024
100158050	CF	RICHMOND	TX		07/09/2024	7.375	196,904		(98)				274,000	05/08/2024
100158051	CF	OCALA	FL		07/09/2024	7.125	315,528		(41)				431,000	04/10/2024
100158052	CF	KATY	TX		07/09/2024	7.500	262,716		(76)				357,000	05/06/2024
100158053	CF	FORTUNA	CA		07/09/2024	7.500	223,632		(37)				300,000	04/15/2024
100158054	CF	CHARLOTTE	NC		07/09/2024	6.875	232,753		10				316,000	04/19/2024
100158055	CF	ASHEVILLE	NC		07/09/2024	7.125	224,895		(79)				325,000	04/22/2024
100158056	CF	COLLEGE STATION	TX		07/09/2024	7.990	296,333		(223)				416,000	05/10/2024
100158057		DALLAS	TX		07/09/2024	6.990	313		2				324,000	04/18/2024
100158058	CF	RALEIGH	NC		07/09/2024	6.875	218,901		(35)				343,000	04/23/2024
100158059	CF	MYRTLE BEACH	SC		07/09/2024	6.875	305,199		(9)				449,000	04/23/2024
100158061	CF	MISSOURI CITY	TX		07/09/2024	6.625	235,494		57				323,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158062	CF	HAMDEN	CT		07/09/2024	6.990	220,221		(40)				296,000	04/19/2024
100158063	CF	HAMMOND	LA		07/09/2024	7.125	171,305		(85)				298,000	04/19/2024
100158064	CF	CHATTANOOGA	TN		07/09/2024	6.375	192,248		88				267,000	02/29/2024
100158065	CF	WENDELL	NC		07/09/2024	6.125	220,546		154				349,000	04/12/2024
100158066	CF	RANCHO CORDOVA	CA		07/09/2024	5.500	403,395		587				625,000	04/04/2024
100158067	CF	WEST HAZLETON	PA		07/09/2024	7.625	214,815		(129)				290,000	04/12/2024
100158068	CF	CASTLE PINES	CO		07/09/2024	5.875	353		14				530,000	04/22/2024
100158069	CF	SPRINGFIELD	MA		07/09/2024	7.625	215,233		(91)				288,000	04/24/2024
100158070	CF	SOUTH GLASTONBURY	CT		07/09/2024	7.375	217,288		(102)				330,000	04/24/2024
100158071	CF	EDINBURG	TX		07/09/2024	6.625	335,077		42				490,000	04/18/2024
100158072	CF	OAKLYN	NJ		07/09/2024	7.500	213,052		(66)				285,000	04/26/2024
100158073	CF	DALLAS	TX		07/09/2024	6.990	239,345		(46)				370,000	04/25/2024
100158074	CF	FORT WORTH	TX		07/09/2024	7.990	260,933		(22)				330,000	04/23/2024
100158075	CF	CHANDLER	AZ		07/09/2024	6.875	315,220		(9)				457,000	04/09/2024
100158076	CF	TAFTON	PA		07/09/2024	6.875	266,852		(14)				415,000	04/24/2024
100158077	CF	BUSHKILL	PA		07/09/2024	7.625	223,545		(117)				315,000	05/01/2024
100158078	CF	CHARLOTTE	NC		07/09/2024	6.875	310,394		(9)				460,000	04/26/2024
100158079	CF	FORNEY	TX		07/09/2024	7.625	204,846		(106)				280,000	04/19/2024
100158080	CF	KING OF PRUSSIA	PA		07/09/2024	7.375	202,839		(69)				270,000	04/30/2024
100158081	CF	GLENROCK	WY		07/09/2024	7.375	243,927		(78)				329,500	04/25/2024
100158082	CF	SACRAMENTO	CA		07/09/2024	6.990	375,683		(52)				560,000	04/26/2024
100158083	CF	INDIALANTIC	FL		07/09/2024	7.625	377,357		(165)				535,000	04/29/2024
100158084	CF	FOREST HILL	TX		07/09/2024	6.990	348,813		18				476,000	04/25/2024
100158085	CF	DECATUR	GA		07/09/2024	7.125	281,681		(21)				380,000	04/25/2024
100158086	CF	OREM	UT		07/09/2024	7.250	379,592		(96)				582,000	04/26/2024
100158087	CF	BOCA RATON	FL		07/09/2024	6.875	469,041		(14)				680,000	04/30/2024
100158088	CF	SAN MARCOS	TX		07/09/2024	7.500	242,500		(107)				340,000	04/22/2024
100158091	CF	MANOR	TX		07/09/2024	7.125	227,654		(40)				306,000	04/26/2024
100158092	CF	AVENTURA	FL		07/09/2024	7.500	247,812		(131)				360,000	04/29/2024
100158093		WACO	TX		07/09/2024	7.490	205,554		(5)				275,000	04/24/2024
100158094		KISSIMMEE	FL		07/09/2024	7.990	252,303		(21)				287,000	04/30/2024
100158095	CF	BATON ROUGE	LA		07/09/2024	6.990	219,589		(40)				300,000	04/30/2024
100158096	CF	LAND O LAKES	FL		07/09/2024	7.490	316,363		(48)				455,000	04/25/2024
100158097	CF	NEW LONDON	CT		07/09/2024	7.625	227,095		(94)				301,000	05/02/2024
100158098	CF	NORTH PORT	FL		07/09/2024	7.125	207,207		(28)				279,000	04/29/2024
100158099	CF	MARIETTA	GA		07/09/2024	6.625	303,349		75				423,000	04/24/2024
100158101	CF	MIAMI	FL		07/09/2024	7.375	546,654		(35)				790,000	04/29/2024
100158104	CF	KINGS MOUNTAIN	NC		07/09/2024	5.990	383,670		377				560,000	04/26/2024
100158105	CF	MARTINEZ	GA		07/09/2024	6.625	193,309		74				267,000	04/29/2024
100158106	CF	SAN ANTONIO	TX		07/09/2024	7.625	338,160		(108)				450,000	04/18/2024
100158107	CF	CINCINNATI	OH		07/09/2024	7.625	270,258		(120)				382,000	04/26/2024
100158108	CF	COCONUT CREEK	FL		07/09/2024	7.500	207,842		(125)				298,000	05/06/2024
100158109	CF	GROVE CITY	OH		07/09/2024	7.490	272,185		(98)				370,000	05/02/2024
100158110	CF	SARASOTA	FL		07/09/2024	6.375	413,408		227				630,000	05/03/2024
100158111	CF	LARGO	FL		07/09/2024	7.125	326,169		(18)				440,000	05/01/2024
100158112	CF	PHILADELPHIA	PA		07/09/2024	7.500	217,346		(72)				325,000	05/02/2024
100158113	CF	VENICE	FL		07/09/2024	7.500	216,222		(117)				315,000	04/29/2024
100158114	CF	AUSTIN	TX		07/09/2024	7.625	403,028		(154)				575,000	04/29/2024
100158115	CF	PROVO	UT		07/09/2024	7.625	223,763		(122)				305,000	04/25/2024
100158116	CF	NEW BRAUNFELS	TX		07/09/2024	6.875	218,806		56				300,000	04/30/2024
100158118	CF	ARLINGTON	TX		07/09/2024	7.625	279,381		(117)				375,000	04/19/2024
100158119	CF	SAN JOSE	CA		07/09/2024	7.375	649,160		(166)				1,000,000	05/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158120	CF	KYLE	TX		07/09/2024	7.125	235,266		(54)				317,000	04/22/2024
100158121	CF	VENICE	FL		07/09/2024	7.625	303,576		(162)				440,000	05/06/2024
100158122	CF	WHITTIER	CA		07/09/2024	7.500	615,536		(38)				900,000	04/24/2024
100158123	CF	NEWARK	DE		07/09/2024	6.625	348,944		46				510,000	04/30/2024
100158124	CF	ORLANDO	FL		07/09/2024	7.625	290,956		(127)				392,000	04/30/2024
100158125	CF	CANYON	TX		07/09/2024	7.375	220,630		(69)				320,000	05/08/2024
100158126	CF	TYRONE	PA		07/09/2024	7.625	213,627		(40)				300,000	04/15/2024
100158128	CF	PEACHTREE CITY	GA		07/09/2024	7.000	278,074		(38)				401,000	05/03/2024
100158129	CF	RANSON	WV		07/09/2024	7.625	206,512		(101)				277,000	05/06/2024
100158130	CF	YAKIMA	WA		07/09/2024	7.500	348,585		(73)				500,000	04/29/2024
100158131	CF	MANCHESTER	CT		07/09/2024	6.625	237,369		55				326,000	04/29/2024
100158132	CF	TUCSON	AZ		07/09/2024	7.500	238,560		(81)				340,000	04/23/2024
100158133	CF	AUSTIN	TX		07/09/2024	7.000	632,392		(64)				1,180,000	04/22/2024
100158134	CF	PHILADELPHIA	PA		07/09/2024	6.990	133,064		(23)				325,000	04/30/2024
100158135	CF	TEMPLE	TX		07/09/2024	7.500	292,952		(103)				390,000	04/23/2024
100158136	CF	CHARLOTTE	NC		07/09/2024	7.990	305,317		(113)				406,000	04/29/2024
100158137	CF	KELLER	TX		07/09/2024	7.625	235,206		(167)				334,950	05/13/2024
100158138	CF	MARYSVILLE	WA		07/09/2024	6.990	468,990		(85)				795,000	05/13/2024
100158139	CF	CHICOPEE	MA		07/09/2024	6.990	227,316		28				317,000	04/24/2024
100158140	CF	MARIETTA	GA		07/09/2024	7.125	311,367		(34)				427,000	05/09/2024
100158142	CF	DAVENPORT	FL		07/09/2024	7.490	472,500		(145)				650,000	05/13/2024
100158143	CF	FORT WORTH	TX		07/09/2024	7.125	214,141		(69)				320,000	05/10/2024
100158146	CF	NOKOMIS	FL		07/09/2024	7.125	171,826		(37)				370,000	05/02/2024
100158147	CF	MOUNT AIRY	MD		07/09/2024	7.625	292,783		(82)				402,000	05/10/2024
100158148	CF	HILTON HEAD ISLAND	SC		07/09/2024	7.500	504,839		(155)				675,000	05/01/2024
100158149	CF	RIVERVIEW	FL		07/09/2024	7.000	216,299		(42)				296,000	05/10/2024
100158150	CF	SAINT LOUIS	MO		07/09/2024	7.624	241,856		(102)				320,000	05/15/2024
100158151	CF	MYRTLE BEACH	SC		07/09/2024	7.375	284,836		(123)				425,000	05/03/2024
100158152	CF	SEVERN	MD		07/09/2024	7.625	255,534		(52)				342,000	04/12/2024
100158154	CF	OLD HICKORY	TN		07/09/2024	7.500	319,320		(99)				425,000	05/14/2024
100158156	CF	CYPRESS	TX		07/09/2024	6.750	82,948		76				361,500	05/13/2024
100158157	CF	ANAHEIM	CA		07/09/2024	7.625	1,082,314		(272)				1,500,000	05/06/2024
100158158	CF	MARIETTA	GA		07/09/2024	6.875	341,462		44				485,000	05/13/2024
100158159	CF	LITHIA	FL		07/09/2024	7.625	368,771		(9)				468,000	05/14/2024
100158160	CF	PAHOA	HI		07/09/2024	7.125	202,341		(59)				280,000	05/09/2024
100158161	CF	KISSIMMEE	FL		07/09/2024	6.750	205,581		88				268,000	05/13/2024
100158162	CF	PORT ORCHARD	WA		07/09/2024	7.250	385,601		(29)				525,000	05/14/2024
100158164	CF	CHAPEL HILL	NC		07/09/2024	6.990	268,475		(64)				512,000	05/16/2024
100158165	CF	PEORIA	AZ		07/09/2024	6.875	453,144		(1)				708,000	05/14/2024
100158166	CF	WOODSTOCK	GA		07/09/2024	7.625	268,101		(113)				389,000	05/17/2024
100158420	CF	SNOWMASS VILLAGE	CO		07/10/2024	8.375	1,515,764		(1,081)				1,850,000	02/06/2024
100158421		WILDOMAR	CA		07/10/2024	8.875	584,126		(509)				750,000	03/25/2024
100158422		DECATUR	AL		07/10/2024	7.625	217,206		(12)				285,000	02/09/2024
100158423	CF	HUMMELSTOWN	PA		07/10/2024	7.500	214,837		(119)				275,000	04/15/2024
100158426	CF	HOUSTON	TX		07/10/2024	7.750	261,216		(237)				360,000	03/26/2024
100158428	CF	LEESBURG	FL		07/10/2024	7.500	357,443		(106)				450,000	04/17/2024
100158429	CF	MC CORMICK	SC		07/10/2024	7.250	246,337		(268)				423,000	04/11/2024
100158430	CF	RED LODGE	MT		07/10/2024	7.500	694,530		(216)				867,000	04/24/2024
100158431		HOOKSETT	NH		07/10/2024	8.625	444,208		(258)				580,000	04/22/2024
100158433	CF	BUSHKILL	PA		07/10/2024	7.625	124,125		(122)				200,000	03/29/2024
100158434	CF	PROSPER	TX		07/10/2024	7.625	736,747		(439)				1,100,000	03/25/2024
100158435	CF	BATTLE GROUND	WA		07/10/2024	7.500	1,450,157		(887)				1,873,000	04/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158436	CF	OCEAN CITY	NJ		07/10/2024	7.250	1,926,524		22				2,600,000	04/23/2024
100158437	CF	VICTORVILLE	CA		07/10/2024	8.625	903,844		(251)				1,200,000	04/25/2024
100158438	CF	TAMPA	FL		07/10/2024	8.125	249,663		(249)				304,000	04/05/2024
100158439	CF	HONOLULU	HI		07/10/2024	7.375	277,990		(41)				460,000	04/06/2024
100158440	CF	ALLEN PARK	MI		07/10/2024	8.000	114,287		(101)				153,000	04/04/2024
100158441	CF	WEATHERFORD	TX		07/10/2024	7.125	401,870		(113)				580,000	04/17/2024
100158442	CF	TAMPA	FL		07/10/2024	7.625	324,523		(206)				425,000	04/11/2024
100158443	CF	PHOENIX	AZ		07/10/2024	8.125	262,134		(126)				378,000	03/21/2024
100158444	CF	CELINA	TX		07/10/2024	7.625	707,299		(485)				990,000	04/17/2024
100158445		COLORADO SPRINGS	CO		07/10/2024	7.500	399,362		(206)				535,000	01/26/2024
100158446		YUCCA VALLEY	CA		07/10/2024	7.500	361,970		(80)				503,000	02/15/2024
100158447	CF	NEWTOWN SQUARE	PA		07/10/2024	7.500	359,150		(219)				455,000	04/12/2024
100158448	CF	PITTSBURGH	PA		07/10/2024	7.500	256,300		49				350,000	04/12/2024
100158449		WEST PALM BEACH	FL		07/10/2024	7.500	111,796		(15)				188,000	05/01/2024
100158450		LAKEWOOD	CO		07/10/2024	7.490	385,803		(40)	18			485,000	02/20/2024
100158451	CF	NEDERLAND	CO		07/10/2024	7.375	606,023		(199)				800,000	02/16/2024
100158452	CF	PALM DESERT	CA		07/10/2024	7.250	256,528		(45)				323,000	03/01/2024
100158454	CF	MOXEE	WA		07/10/2024	7.490	271,546		(175)				343,000	03/04/2024
100158455	CF	HINGHAM	MA		07/10/2024	7.500	1,394,528		(693)				1,750,000	04/19/2024
100158456	CF	LK HAVASU CTY	AZ		07/10/2024	7.125	388,422		(64)				505,000	02/26/2024
100158458	CF	PEARLAND	TX		07/10/2024	7.500	123,972		(118)				340,000	04/30/2024
100158461	CF	NAPLES	FL		07/10/2024	7.500	185,439		(170)				332,000	04/04/2024
100158462		CLEARWATER	FL		07/10/2024	7.750	354,832		(1)				470,000	03/13/2024
100158463	CF	BETHANY	CT		07/10/2024	8.500	406,278		(271)				495,000	04/03/2024
100158464		MEDFORD	MA		07/10/2024	7.500	1,052,405		6,657				1,655,000	05/01/2024
100158465	CF	BONITA SPRINGS	FL		07/10/2024	7.250	609,606		(141)				819,000	05/02/2024
100158466	CF	MOORESVILLE	NC		07/10/2024	7.375	1,177,509		(148)				1,825,000	04/30/2024
100158468	CF	DEARBORN HEIGHTS	MI		07/10/2024	8.000	211,872		(173)				270,000	04/17/2024
100158469	CF	AUSTIN	TX		07/10/2024	8.250	1,378,878		(668)				1,700,000	04/16/2024
100158470	CF	UNION HALL	VA		07/10/2024	8.000	308,191		(172)				438,300	04/19/2024
100158471	CF	BLACKSBURG	VA		07/10/2024	7.375	540,744		(216)				690,000	04/17/2024
100158472	CF	RCH CUCAMONGA	CA		07/10/2024	7.250	915,037		(298)				1,350,000	04/22/2024
100158474	CF	DALLAS	TX		07/10/2024	8.000	1,048,066		1,453				1,485,000	04/25/2024
100158475	CF	ORLANDO	FL		07/10/2024	7.750	132,917		(102)				188,000	04/25/2024
100158476	CF	LOS ANGELES	CA		07/10/2024	7.250	819,140		(1,168)				2,310,000	04/11/2024
100158478	CF	LA QUINTA	CA		07/10/2024	8.875	489,945		(341)				610,000	04/16/2024
100158480	CF	ORANGE COVE	CA		07/10/2024	7.500	189,452		(148)				368,000	04/19/2024
100158481	CF	PLEASANT HILL	CA		07/10/2024	8.125	254,312		(183)				470,000	04/25/2024
100158483	CF	NORTH MIAMI	FL		07/10/2024	7.250	146,094		(67)				405,000	04/12/2024
100158484		GULF BREEZE	FL		07/10/2024	7.875	210,156		(97)				302,000	04/24/2024
100158485	CF	LAKEWOOD	OH		07/10/2024	7.750	313,865		(60)				420,000	04/24/2024
100158486	CF	ANTHONY	FL		07/10/2024	7.625	299,979		(241)				390,000	04/09/2024
100158487	CF	FAIRFIELD	CA		07/10/2024	7.875	601,317		(133)				875,000	04/12/2024
100158488	CF	HEALDSBURG	CA		07/10/2024	7.375	274,803		(310)				2,300,000	04/16/2024
100158489	CF	TERRYVILLE	CT		07/10/2024	7.750	194,037		(185)				390,000	04/26/2024
100158490	CF	ORANGE BEACH	AL		07/10/2024	7.125	332,207		(271)				745,000	04/26/2024
100158491	CF	CARTERSVILLE	GA		07/10/2024	7.625	183,802		(170)				328,000	04/16/2024
100158492	CF	KANSAS CITY	MO		07/10/2024	7.250	180,696		(29)				290,000	04/19/2024
100158493	CF	KISSIMMEE	FL		07/10/2024	7.750	228,095		(142)				320,000	04/16/2024
100158494	CF	CARROLLTON	TX		07/10/2024	8.625	280,416		(212)				340,000	04/22/2024
100158495		MIAMI	FL		07/10/2024	7.500	174,622		(42)				280,000	04/18/2024
100158496	CF	PORT SAINT LUCIE	FL		07/10/2024	7.375	255,507		(85)				340,000	04/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158497	CF	MADISON	NJ		07/10/2024	7.250	447,025		(285)				925,000	04/29/2024
100158498	CF	LORAIN	OH		07/10/2024	7.875	113,802		(85)				148,000	04/25/2024
100158499	CF	DETROIT	MI		07/10/2024	8.500	273,027		(271)				349,000	04/29/2024
100158500	CF	LORAIN	OH		07/10/2024	7.875	112,872		(65)				148,000	04/25/2024
100158501		HALLANDALE BEACH	FL		07/10/2024	7.875	158,446		(86)				245,000	05/01/2024
100158502	CF	BROOKSHIRE	TX		07/10/2024	8.750	206,501		(379)				270,000	04/25/2024
100158503		GRIFFIN	GA		07/10/2024	8.500	70,641		(65)				90,000	04/26/2024
100158504	CF	PROVO	UT		07/10/2024	7.625	304,763		(99)				380,000	04/24/2024
100158506	CF	HOUSTON	TX		07/10/2024	8.875	312,904		(1,145)				390,000	04/02/2024
100158507	CF	PARKER	CO		07/10/2024	8.000	517,925		(87)				650,000	04/30/2024
100158508	CF	GRASS VALLEY	CA		07/10/2024	7.875	474,808		(215)				720,000	04/20/2024
100158510	CF	PISMO BEACH	CA		07/10/2024	8.990	703,400		(185)				875,000	04/17/2024
100158511	CF	DOTHAN	AL		07/10/2024	8.000	135,138		(110)				175,000	04/29/2024
100158513	CF	DOTHAN	AL		07/10/2024	8.000	131,313		(107)				170,000	04/29/2024
100158514	CF	SCAPPOOSE	OR		07/10/2024	7.990	250,735		(199)				375,000	04/25/2024
100158515	CF	LEESBURG	FL		07/10/2024	7.875	106,198		(112)				169,000	04/25/2024
100158516	CF	SPRING BRANCH	TX		07/10/2024	7.375	108,241		(98)				300,000	04/25/2024
100158518	CF	HALLANDALE BEACH	FL		07/10/2024	7.875	373,526		(139)				495,000	04/23/2024
100158519	CF	LORAIN	OH		07/10/2024	7.875	107,626		(79)				140,000	04/25/2024
100158521	CF	LORAIN	OH		07/10/2024	7.875	111,444		(67)				146,000	04/25/2024
100158522	CF	LEHIGH ACRES	FL		07/10/2024	8.875	365,152		(187)				450,000	04/22/2024
100158524		BRONX	NY		07/10/2024	7.375	705,650		162				1,120,000	04/15/2024
100158525	CF	LORAIN	OH		07/10/2024	7.875	110,928		(87)				144,000	04/25/2024
100158526	CF	LORAIN	OH		07/10/2024	7.875	113,626		(81)				148,000	04/25/2024
100158528	CF	COLFAX	NC		07/10/2024	9.500	189,892		(616)				429,000	04/26/2024
100158529	CF	LARGO	FL		07/10/2024	8.750	184,115		(1,074)				425,000	04/26/2024
100158534	CF	EDINBURG	TX		07/10/2024	7.625	296,280		(84)				399,000	04/22/2024
100158536	CF	NATRONA HEIGHTS	PA		07/10/2024	8.750	150,913		(234)				225,000	04/30/2024
100158537	CF	MERCED	CA		07/10/2024	7.875	228,817		(211)				310,000	04/25/2024
100158538		SANTA CLARITA	CA		07/10/2024	7.990	213,658		(133)				354,000	04/22/2024
100158539	CF	AURORA	IL		07/10/2024	8.375	216,788		(257)				330,000	04/30/2024
100158540	CF	COROLLA	NC		07/10/2024	8.375	456,337		(223)				685,000	04/30/2024
100158541		LEHIGH ACRES	FL		07/10/2024	8.875	402,100		(262)				559,000	05/07/2024
100158542		GLADSTONE	MO		07/10/2024	8.875	317,689		(233)				385,000	04/22/2024
100158543		(VAN NUYS AREA) LOS ANGELES	CA		07/10/2024	7.500	704,808		(48)				1,230,000	04/19/2024
100158544		JENSEN BEACH	FL		07/10/2024	8.125	210,138		(94)				266,000	04/03/2024
100158545	CF	BRIDGETON	NJ		07/10/2024	7.375	188,749		(82)				264,000	04/26/2024
100158546	CF	LIVINGSTON	CA		07/10/2024	7.625	267,396		(193)				500,000	04/29/2024
100158547		LAKELAND	FL		07/10/2024	8.250	173,976		(154)				210,000	04/26/2024
100158548	CF	HOUSTON	TX		07/10/2024	7.375	417,739		(192)				602,000	04/24/2024
100158549		PHILADELPHIA	PA		07/10/2024	8.625	115,134		(108)				158,000	04/24/2024
100158550		ALLENTOWN	PA		07/10/2024	8.375	123,750		(98)				152,000	04/26/2024
100158551		BURIEN	WA		07/10/2024	8.125	425,817		(198)				600,000	05/01/2024
100158552	CF	PALMETTO	FL		07/10/2024	7.250	607,584		(496)				950,000	04/08/2024
100158554	CF	WAVERLY	VA		07/10/2024	8.250	150,424		(187)				190,000	05/03/2024
100158555		ZEPHYRHILLS	FL		07/10/2024	7.375	202,497		22				290,000	05/08/2024
100158557	CF	LINDENHURST	NY		07/10/2024	7.875	520,124		(395)				670,000	04/25/2024
100158558		RICHMOND	VA		07/10/2024	8.125	197,799		(146)				279,000	05/06/2024
100158559		NEWARK	NJ		07/10/2024	8.500	505,322		(360)				655,000	05/08/2024
100158562	CF	WILMINGTON	DE		07/10/2024	8.875	165,192		(227)				206,000	05/06/2024
100158563	CF	BROOKLYN	NY		07/10/2024	7.500	1,063,666		(604)				1,400,000	03/21/2024
100158564		PETERSBURG	VA		07/10/2024	8.125	183,813		(144)				255,000	05/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158565	CF	LIBERTY	SC		07/10/2024	7.875	132,272		(158)				194,000	05/10/2024
100158566		MARTINSBURG	WV		07/10/2024	8.375	178,229		(72)				249,000	05/07/2024
100158567		ROSCOE	IL		07/10/2024	7.375	305,327		(109)				483,000	05/29/2024
100158568		LA PUENTE	CA		07/10/2024	7.750	577,865		(66)				900,000	05/31/2024
100158569	CF	POMONA	CA		07/10/2024	7.500	675,554		(191)				966,000	05/29/2024
100158570	CF	JURUPA VALLEY	CA		07/10/2024	7.375	124,796		(28)				600,000	06/04/2024
100158572	CF	LONG GROVE	IL		07/10/2024	7.250	996,881		98				1,460,000	06/03/2024
100158574	CF	MCKINNEY	TX		07/10/2024	7.000	416,968		15				605,000	06/07/2024
100158575	CF	MERCED	CA		07/11/2024	9.000	271,050		(72)				360,000	06/20/2024
100158576	CF	SAN TAN VALLEY	AZ		07/11/2024	9.375	261,591		(148)				382,000	06/14/2024
100158577	CF	STARTEX	SC		07/11/2024	9.375	150,596		(138)				192,000	04/23/2024
100158581	CF	SALINAS	CA		07/10/2024	7.624	549,579		(293)				725,000	05/22/2024
100158583	CF	EDISON	NJ		07/10/2024	7.500	335,143		(133)				450,000	05/31/2024
100158586	CF	GARLAND	TX		07/10/2024	7.500	467,846		(155)				622,000	05/28/2024
100158587	CF	LONG POND	PA		07/10/2024	7.500	300,552		(93)				375,000	05/31/2024
100158588	CF	BALTIMORE	MD		07/10/2024	7.490	294,979		15				403,000	07/20/2023
100158589	CF	FAIRBANKS	AK		07/10/2024	7.624	344,918		(91)				459,900	05/21/2024
100158590	CF	JERSEY CITY	NJ		07/10/2024	6.999	1,022,808		(190)				1,500,000	05/30/2024
100158593	CF	DANBURY	CT		07/10/2024	8.125	382,547		(219)				501,000	05/28/2024
100158594	CF	SURF CITY	NC		07/10/2024	8.125	404,691		(231)				534,000	05/28/2024
100158595	CF	HOUSTON	TX		07/10/2024	7.500	236,270		(65)				315,000	05/20/2024
100158596	CF	HOUSTON	TX		07/10/2024	7.500	243,829		(68)				325,000	05/20/2024
100158597	CF	MAPLE GROVE	MN		07/10/2024	7.999	267,954		(144)				339,990	05/29/2024
100158598	CF	CHARLOTTE	NC		07/10/2024	6.750	300,180		16				408,000	05/23/2024
100158599	CF	COLORADO SPRINGS	CO		07/10/2024	8.125	149,496		(35)				190,000	05/28/2024
100158600	CF	MAPLE GROVE	MN		07/10/2024	7.999	267,954		(144)				341,000	05/29/2024
100158602	CF	DENVER	CO		07/10/2024	8.125	412,344		(196)				578,000	05/29/2024
100158603	CF	NEWARK	DE		07/10/2024	7.500	234,696		(128)				318,000	05/28/2024
100158604	CF	CARY	NC		07/10/2024	7.375	166,312		(251)	(42)			397,000	05/31/2024
100158606	CF	OCALA	FL		07/10/2024	7.624	256,619		(122)				319,000	05/30/2024
100158607	CF	LONGWOOD	FL		07/10/2024	7.624	217,059		(133)				396,000	05/24/2024
100158608	CF	LA MESA	CA		07/10/2024	6.999	597,380		(132)				800,000	05/29/2024
100158609	CF	CARTERSVILLE	GA		07/10/2024	7.624	251,591		(150)				330,000	05/31/2024
100158610	CF	HUNTERSVILLE	NC		07/10/2024	7.500	327,767		(97)				437,000	05/30/2024
100158611	CF	HARRISBURG	PA		07/10/2024	7.124	435,108		(97)				595,000	05/31/2024
100158612	CF	PONTE VEDRA BEACH	FL		07/10/2024	6.875	290,471		(63)				528,000	05/30/2024
100158613	CF	SPOKANE	WA		07/10/2024	7.624	315,798		(89)				421,000	05/24/2024
100158614	CF	LAS VEGAS	NV		07/10/2024	7.625	402,132		(210)				529,395	05/30/2024
100158615	CF	KYLE	TX		07/10/2024	7.124	233,410		(74)				360,000	05/28/2024
100158616	CF	LYNCHBURG	VA		07/10/2024	7.124	237,170		(75)				316,000	05/30/2024
100158617	CF	DEBARY	FL		07/10/2024	7.490	295,093		(96)				370,000	03/28/2024
100158618	CF	SPOKANE	WA		07/10/2024	7.624	315,210		(132)				394,000	05/29/2024
100158619	CF	CHICAGO	IL		07/10/2024	7.375	301,481		(200)				540,000	05/17/2024
100158620	CF	COSTA MESA	CA		07/10/2024	7.625	901,242		(131)				1,135,000	03/30/2024
100158621	CF	STOCKBRIDGE	GA		07/10/2024	7.875	207,039		(66)				275,000	05/31/2024
100158622	CF	MANASSAS	VA		07/10/2024	7.624	275,849		(39)				370,000	05/13/2024
100158623	CF	PORTSMOUTH	VA		07/10/2024	7.624	148,885		(1)				190,000	05/28/2024
100158624	CF	DANIA BEACH	FL		07/10/2024	7.500	350,602		(140)				600,000	04/04/2024
100158625	CF	CROWLEY	TX		07/10/2024	7.624	237,347		(123)				313,000	05/24/2024
100158626	CF	SANTA ANA	CA		07/10/2024	7.500	1,261,342		(370)				1,750,000	05/15/2024
100158627	CF	SEVIERVILLE	TN		07/10/2024	6.990	380,819		24				485,000	04/05/2024
100158628	CF	PORT CHARLOTTE	FL		07/10/2024	7.375	236,914		(63)				305,000	05/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158629	CF	HINESVILLE	GA		07/10/2024	7.624	150,517		(49)				240,000	05/18/2024
100158630	CF	SAFETY HARBOR	FL		07/10/2024	6.750	327,568		(9)				450,000	05/16/2024
100158631	CF	WEST HARTFORD	CT		07/10/2024	7.625	247,762		(147)				328,000	05/13/2024
100158632	CF	LEANDER	TX		07/10/2024	6.875	211,520		(48)				370,000	05/13/2024
100158636	CF	CHANDLER	AZ		07/10/2024	7.250	320,582		(106)				475,000	05/11/2024
100158638	CF	AUSTIN	TX		07/10/2024	7.490	400,862		(154)				540,000	05/09/2024
100158641	CF	NAPLES	FL		07/10/2024	7.375	638,870		(209)				860,000	05/20/2024
100158642	CF	RICHMOND HILL	GA		07/10/2024	7.624	330,103		(165)				435,000	05/17/2024
100158643	CF	BALTIMORE	MD		07/10/2024	7.875	197,413		(99)				260,000	05/21/2024
100158644	CF	WOODBRIDGE	VA		07/10/2024	7.500	385,476		(89)				515,000	05/20/2024
100158645	CF	JUPITER	FL		07/10/2024	7.125	747,195		(208)				1,100,000	04/29/2024
100158646	CF	LAS VEGAS	NV		07/10/2024	7.990	334,181		(131)				415,000	04/24/2024
100158647	CF	PENDERGRASS	GA		07/10/2024	5.750	218,426		203				315,000	04/16/2024
100158648	CF	COLUMBUS	OH		07/10/2024	7.625	187,683		(56)				250,000	04/17/2024
100158649	CF	OLE ELUM	WA		07/10/2024	7.375	741,130		(247)				995,000	04/17/2024
100158650	CF	WESTFIELD	IN		07/10/2024	8.000	9,251		(376)	(244)			417,000	04/30/2024
100158651	CF	EL CAJON	CA		07/10/2024	7.375	595,383		(151)				815,000	05/15/2024
100158652	CF	FARMINGTON	UT		07/10/2024	7.625	421,808		(171)				525,000	04/30/2024
100158653	CF	ACWORTH	GA		07/10/2024	8.000	294,561		(124)				365,000	04/30/2024
100158654		BLACK MOUNTAIN	NC		07/10/2024	8.125	780,662		(186)				1,051,300	04/22/2024
100158655	CF	LAS CRUCES	NM		07/10/2024	7.375	589,086		(225)				830,000	04/29/2024
100158656	CF	WAXAHACHIE	TX		07/10/2024	6.875	257,088		(21)				380,000	04/26/2024
100158657	CF	CYPRESS	TX		07/10/2024	7.625	256,629		(136)				350,000	04/26/2024
100158659	CF	JACKSON	NH		07/10/2024	7.625	729,462		(245)				980,000	04/26/2024
100158660	CF	SPRINGVILLE	UT		07/10/2024	7.375	618,891		(190)				825,000	04/30/2024
100158661	CF	MC DONOUGH	GA		07/10/2024	7.250	365,871		(70)				462,000	04/30/2024
100158662	CF	HUDSON	FL		07/10/2024	7.500	270,016		(115)				350,000	05/01/2024
100158663	CF	GLASSBORO	NJ		07/10/2024	8.125	313,832		(155)				415,000	04/24/2024
100158664	CF	DAVENPORT	FL		07/10/2024	5.625	330,762		402				474,000	04/26/2024
100158665	CF	BRADENTON	FL		07/10/2024	7.000	416,742		(72)				566,000	03/28/2024
100158666	CF	STEPHENS CITY	VA		07/10/2024	6.125	309,690		138				429,000	04/24/2024
100158667	CF	PORT SAINT LUCIE	FL		07/10/2024	7.625	327,044		(104)				422,000	04/26/2024
100158668	CF	MORENO VALLEY	CA		07/10/2024	5.500	374,334		424				575,000	04/08/2024
100158669	CF	SAN ANTONIO	TX		07/10/2024	6.125	192,815		127				275,000	04/25/2024
100158670	CF	CLINTON	MD		07/10/2024	5.500	314,096		370				450,000	04/26/2024
100158671	CF	WHITE HOUSE	TN		07/10/2024	5.990	279,010		177				397,000	04/24/2024
100158672	CF	WINCHESTER	CA		07/10/2024	5.750	381,162		366				574,000	04/25/2024
100158673	CF	MARS HILL	NC		07/10/2024	5.750	346,388		384				477,000	04/26/2024
100158674	CF	BANGOR	PA		07/10/2024	7.375	235,528		(56)				315,000	04/30/2024
100158675	CF	ROSEDALE	MD		07/10/2024	5.990	330,875		219				463,000	04/26/2024
100158676	CF	SAINT AUGUSTINE	FL		07/10/2024	6.625	197,922		75				273,000	04/24/2024
100158677	CF	HUNTERSVILLE	NC		07/10/2024	7.500	310,416		(139)				414,000	04/29/2024
100158678	CF	PORT ORCHARD	WA		07/10/2024	5.990	413,222		237				582,000	04/24/2024
100158679	CF	BRADENTON	FL		07/10/2024	6.125	357,870		242				479,000	04/26/2024
100158680	CF	ROSEVILLE	CA		07/10/2024	6.125	349,468		197				456,000	04/25/2024
100158682	CF	KILL DEVIL HILLS	MD		07/10/2024	7.500	414,333		(166)				560,000	03/07/2024
100158683	CF	DAHLONEGA	GA		07/10/2024	5.990	241,083		171				338,000	04/26/2024
100158684	CF	WESLEY CHAPEL	FL		07/10/2024	6.750	339,837		(10)				460,000	04/29/2024
100158685	CF	MOBILE	AL		07/10/2024	5.990	207,304		174				292,500	04/26/2024
100158686	CF	LYNN	MA		07/10/2024	7.375	528,293		(218)				712,000	05/02/2024
100158687	CF	FORT WORTH	TX		07/10/2024	5.990	265,918		185				352,000	04/29/2024
100158688	CF	HOWELL	NJ		07/10/2024	7.625	442,358		(190)				615,000	05/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158689	CF	FORT WORTH	TX		07/10/2024	5.990	265,135		185				356,000	04/29/2024
100158690	CF	SAINT AUGUSTINE	FL		07/10/2024	5.990	269,673		187				390,000	04/26/2024
100158691	CF	CYPRESS	TX		07/10/2024	6.750	267,386		15				343,000	05/03/2024
100158692	CF	HUNTSVILLE	TX		07/10/2024	7.625	234,538		(114)				295,000	05/06/2024
100158693	CF	CYPRESS	TX		07/10/2024	7.125	256,114		(57)				322,000	05/07/2024
100158694	CF	GARLAND	KS		07/10/2024	7.500	405,061		(139)				528,000	04/30/2024
100158695	CF	WAYNESVILLE	NC		07/10/2024	7.625	592,126		(239)				736,000	05/10/2024
100158696	CF	KNOXVILLE	TN		07/10/2024	7.875	236,003		(137)				290,000	05/01/2024
100158698	CF	HOUSTON	TX		07/10/2024	7.375	248,766		(90)				315,000	05/03/2024
100158699	CF	FAYETTEVILLE	NC		07/10/2024	7.625	231,366		(50)				300,000	05/06/2024
100158700	CF	NEWARK	DE		07/10/2024	7.375	206,447		(129)				305,000	05/07/2024
100158701	CF	NAVARRE	FL		07/10/2024	7.490	171,473		(161)				316,000	04/24/2024
100158702	CF	RIVERSIDE	CA		07/10/2024	7.250	438,880		(147)				630,000	04/30/2024
100158703	CF	LEHIGH ACRES	FL		07/10/2024	7.490	207,516		(153)				368,000	04/29/2024
100158704	CF	MONTGOMERY	AL		07/10/2024	7.750	206,931		(132)				320,000	05/09/2024
100158705	CF	CAPE CORAL	FL		07/10/2024	7.375	584,792		(38)				788,000	05/08/2024
100158706	CF	KISSIMMEE	FL		07/10/2024	7.250	466,566		(122)				650,000	05/03/2024
100158707	CF	CLAYTON	NC		07/10/2024	7.250	237,184		(89)				317,000	05/07/2024
100158708	CF	LIBERTY HILL	TX		07/10/2024	7.250	248,711		(99)				347,000	05/06/2024
100158709	CF	CHARLES TOWN	WV		07/10/2024	7.000	90,815		(148)				340,000	05/02/2024
100158710	CF	FORNEY	TX		07/10/2024	7.624	258,190		(156)				339,000	05/13/2024
100158711	CF	WENDELL	NC		07/10/2024	6.250	288,370		109				407,000	04/24/2024
100158712	CF	RALEIGH	NC		07/10/2024	6.875	301,606		(17)				408,000	05/07/2024
100158713	CF	NORTH BRANFORD	CT		07/10/2024	7.250	353,488		(68)				446,000	05/14/2024
100158715	CF	WINTER HAVEN	FL		07/10/2024	7.500	237,313		(100)				301,000	05/03/2024
100158718	CF	SEATTLE	WA		07/10/2024	7.500	245,995		(125)				325,000	04/22/2024
100158719	CF	TRUMBULL	CT		07/10/2024	7.500	305,063		(105)				380,000	05/06/2024
100158720	CF	PUNTA GORDA	FL		07/10/2024	6.975	253,167		(47)				360,000	04/09/2024
100158721	CF	MODESTO	CA		07/10/2024	7.625	325,576		(137)				410,000	05/06/2024
100158722	CF	MODESTO	CA		07/10/2024	8.625	452,008		(228)				593,000	05/10/2024
100158723	CF	CARTERSVILLE	GA		07/10/2024	6.625	244,493		(3)				343,000	04/22/2024
100158724	CF	PHILADELPHIA	PA		07/10/2024	6.990	226,835		5				308,000	05/08/2024
100158725	CF	GRAPEVINE	TX		07/10/2024	7.490	303,648		(119)				403,000	05/09/2024
100158726	CF	INDIO	CA		07/10/2024	7.625	573,043		(289)				755,000	05/07/2024
100158727	CF	DELRAY BEACH	FL		07/10/2024	7.500	401,736		(290)				652,000	05/14/2024
100158728	CF	LAKE CHARLES	LA		07/10/2024	7.875	247,313		(134)				342,000	05/09/2024
100158729	CF	PALM DESERT	CA		07/10/2024	6.750	371,713		40				475,000	05/07/2024
100158730	CF	NORTH LAS VEGAS	NV		07/10/2024	7.625	146,922		(332)	(19)			408,000	05/09/2024
100158731	CF	GLENDALE	AZ		07/10/2024	7.490	448,364		(130)				560,000	05/15/2024
100158732	CF	GOODYEAR	AZ		07/10/2024	5.990	418,960		337				554,000	05/01/2024
100158733	CF	AURORA	CO		07/10/2024	5.250	340,965		574				480,000	05/07/2024
100158734	CF	ZEBULON	NC		07/10/2024	5.990	266,931		108				370,500	05/07/2024
100158735	CF	AURORA	CO		07/10/2024	5.250	417,168		687				575,000	05/08/2024
100158736	CF	DURHAM	NC		07/10/2024	7.000	276,041		(58)				370,000	05/09/2024
100158737	CF	MESQUITE	TX		07/10/2024	7.625	246,668		(119)				305,000	05/07/2024
100158739	CF	KATY	TX		07/10/2024	7.250	251,658		(66)				315,000	05/06/2024
100158740	CF	MISSION	TX		07/10/2024	7.625	187,006		(42)				250,000	04/04/2024
100158741	CF	HUTTO	TX		07/10/2024	8.125	296,085		(122)				375,000	05/15/2024
100158742	CF	DURHAM	NC		07/10/2024	6.375	186,335		98	(2)			373,000	05/10/2024
100158743	CF	RENO	NV		07/10/2024	7.625	328,559		(117)				436,000	05/01/2024
100158744	CF	DOWNINGTOWN	PA		07/10/2024	8.250	278,770		(157)				365,000	05/17/2024
100158745	CF	ROANOKE	VA		07/10/2024	7.375	672,038		(206)				905,000	05/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158747	CF	CAMP HILL	PA		07/10/2024	7.625	310,383		(130)				385,000	05/10/2024
100158748	CF	DAWSONVILLE	GA		07/10/2024	7.875	290,975		(169)				395,000	05/20/2024
100158749	CF	FAIRVIEW	NJ		07/10/2024	7.990	420,486		(248)				517,000	05/14/2024
100158751	CF	EMERALD ISLE	NC		07/10/2024	7.500	346,726		(119)				437,000	05/13/2024
100158753	CF	HERRIMAN	UT		07/10/2024	7.625	380,214		(153)				475,000	05/20/2024
100158754	CF	COVINGTON	GA		07/10/2024	7.625	245,926		(126)				325,000	05/15/2024
100158755	CF	RIGBY	ID		07/10/2024	7.990	267,713		(136)				335,000	05/20/2024
100158756	CF	HARVEST	AL		07/10/2024	7.500	244,437		(52)				330,000	05/17/2024
100158757	CF	SPANAWAY	WA		07/10/2024	7.625	364,534		(131)				467,000	05/08/2024
100158758	CF	NORTH CHESTERFIELD	VA		07/10/2024	7.375	252,816		(88)				317,000	05/17/2024
100158760	CF	ROCKINGHAM	VA		07/10/2024	8.125	268,098		(156)				332,000	05/20/2024
100158761	CF	DURHAM	NC		07/10/2024	6.990	299,753		(80)				435,000	05/17/2024
100158762	CF	SAN ANGELO	TX		07/10/2024	7.490	297,148		(106)				370,000	05/10/2024
100158764	CF	APEX	NC		07/10/2024	6.990	344,538		(78)				480,000	05/10/2024
100158765	CF	CARVER	MN		07/10/2024	7.500	255,051		(133)				340,000	05/14/2024
100158766	CF	WAKE FOREST	NC		07/10/2024	6.875	302,664		(46)				446,000	05/17/2024
100158767	CF	DURHAM	NC		07/10/2024	7.625	276,197		(140)				370,000	05/17/2024
100158768	CF	COROLLA	NC		07/10/2024	7.625	545,661		(117)				730,000	05/09/2024
100158769	CF	NASHVILLE	TN		07/10/2024	7.500	366,565		(241)				555,000	05/01/2024
100158770	CF	PARKER	CO		07/10/2024	5.375	403,260		556				581,000	05/15/2024
100158771	CF	PHOENIX	AZ		07/10/2024	6.375	307,009		154				400,000	05/03/2024
100158774	CF	RIDGEWOOD	NJ		07/10/2024	6.500	506,161		48				701,000	05/15/2024
100158775	CF	SPRING CITY	PA		07/10/2024	6.500	259,755		50				380,000	05/20/2024
100158776	CF	ALEXANDRIA	VA		07/10/2024	6.875	217,285		14				295,000	05/13/2024
100158777	CF	HOUSTON	TX		07/10/2024	7.250	340,194		(129)				485,000	05/02/2024
100158780	CF	ASHEVILLE	NC		07/10/2024	6.875	472,193		(67)				635,000	05/09/2024
100158781	CF	MAGNOLIA	TX		07/10/2024	7.625	291,006		(137)				362,000	05/09/2024
100158782	CF	SILT	CO		07/10/2024	7.490	271,556		(123)				392,000	05/08/2024
100158783	CF	EDMOND	OK		07/10/2024	7.625	270,212		(174)				357,000	05/01/2024
100158784	CF	OAKHURST	CA		07/10/2024	8.125	732,866		(337)				925,000	05/08/2024
100158785	CF	BROKEN ARROW	OK		07/10/2024	7.500	195,480		(63)				285,000	05/09/2024
100158786	CF	STILLWATER	OK		07/10/2024	7.250	206,594		43				270,000	05/15/2024
100158787	CF	DES MOINES	IA		07/10/2024	7.500	173,466		(28)				235,000	05/17/2024
100158788	CF	BERWYN	IL		07/10/2024	8.000	363,443		(223)				487,000	05/15/2024
100158789	CF	NORTH CHESTERFIELD	VA		07/10/2024	7.625	213,414		(7)				295,000	04/30/2024
100158790	CF	NORTH MYRTLE BEACH	SC		07/10/2024	7.490	772,383		(332)				1,040,000	05/17/2024
100158792	CF	PORTLAND	OR		07/10/2024	7.250	326,863		(125)				502,000	05/07/2024
100158793	CF	SUFFOLK	VA		07/10/2024	7.625	266,382		(149)				350,000	05/07/2024
100158794	CF	ROGERS	AR		07/10/2024	7.875	208,247		(40)				283,000	05/10/2024
100158795	CF	LAKE HAVASU CITY	AZ		07/10/2024	8.125	330,574		(130)				418,000	04/24/2024
100158797	CF	EDMOND	OK		07/10/2024	7.625	411,920		(224)				547,000	05/14/2024
100158798	CF	GARFIELD	AR		07/10/2024	8.125	267,411		(156)				375,000	05/09/2024
100158799	CF	JONESBORO	AR		07/10/2024	7.875	162,745		(60)				203,000	05/21/2024
100158800	CF	WILMINGTON	NC		07/10/2024	7.490	249,712		(145)				328,000	05/07/2024
100158801	CF	MIDDLETOWN	DE		07/10/2024	7.625	326,570		(114)				407,000	05/14/2024
100158802	CF	ALTON	TX		07/10/2024	7.375	301,355		(149)				485,000	05/07/2024
100158804	CF	IOWA COLONY	TX		07/10/2024	7.375	200,110		(93)				287,000	05/14/2024
100158808	CF	LAS VEGAS	NV		07/10/2024	7.625	280,648		(181)				407,000	04/19/2024
100158809	CF	PORTLAND	OR		07/10/2024	7.625	489,084		(160)				660,000	05/09/2024
100158810	CF	COLLINGSWOOD	NJ		07/10/2024	7.375	246,743		(137)				325,000	05/10/2024
100158811	CF	CAPE CORAL	FL		07/10/2024	7.375	403,530		(188)				624,000	05/23/2024
100158815	CF	AURORA	IL		07/10/2024	7.624	98,201		(151)	(5)			259,500	05/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158816	CF	STILLWATER	OK		07/10/2024	7.750	60,390		(46)				205,000	05/13/2024
100158820	CF	COROLLA	NC		07/10/2024	7.625	709,578		(301)				900,000	05/15/2024
100158821	CF	LAS VEGAS	NV		07/10/2024	7.625	320,003		(192)				440,000	05/14/2024
100158822	CF	ROHNERT PARK	CA		07/10/2024	7.624	394,486		(195)				675,000	05/14/2024
100158823	CF	BENTON	AR		07/10/2024	7.875	196,995		(88)				260,000	05/20/2024
100158824	CF	ST PETERSBURG	FL		07/10/2024	7.000	251,828		(24)				325,000	05/09/2024
100158827	CF	LA FOLLETTE	TN		07/12/2024	8.625	401,848		(324)				520,000	04/19/2024
100158828	CF	DANBURY	WI		07/12/2024	7.624	306,063		(205)				425,000	05/31/2024
100158829	CF	HENDERSON	NV		07/12/2024	7.624	378,435		(146)				471,000	05/31/2024
100158830	CF	LONDON	OH		07/12/2024	7.624	456,446		(252)				601,000	05/24/2024
100158831	CF	ALEXANDER CITY	AL		07/12/2024	7.125	628,999		(337)				955,000	05/06/2024
100158832	CF	POCONO SUMMIT	PA		07/12/2024	7.625	319,562		(135)				397,000	04/22/2024
100158833	CF	MONTGOMERY	TX		07/12/2024	6.875	603,810		(130)				820,000	04/29/2024
100158834	CF	KNOXVILLE	TN		07/12/2024	7.624	200,446		(86)				271,000	06/07/2024
100158835	CF	PAGE	AZ		07/12/2024	7.625	258,872		(132)				365,000	06/03/2024
100158837	CF	LITTLE ROCK	AR		07/12/2024	7.490	294,144		(159)				392,000	04/26/2024
100158839	CF	MYRTLE BEACH	SC		07/12/2024	7.625	188,949		(80)				261,000	05/16/2024
100158840	CF	BIG BEAR CITY	CA		07/12/2024	7.875	238,141		(100)				295,000	06/05/2024
100158841	CF	CHARLOTTESVILLE	VA		07/12/2024	7.500	406,159		(229)				537,000	04/29/2024
100158842	CF	ANN ARBOR	MI		07/12/2024	8.125	236,701		(211)				305,000	05/13/2024
100158843	CF	NAPLES	FL		07/12/2024	7.375	497,410		(128)				645,000	05/10/2024
100158844	CF	GREGORY	MI		07/12/2024	8.125	360,374		(216)				458,000	05/15/2024
100158845	CF	COLDSPRING	TX		07/12/2024	7.625	154,172		(6)				195,000	04/26/2024
100158846	CF	SOUTHPORT	NC		07/12/2024	7.125	496,431		(85)				626,000	05/08/2024
100158847	CF	CHICAGO	IL		07/12/2024	7.500	247,958		(123)				327,000	05/14/2024
100158850	CF	JUPITER	FL		07/12/2024	7.625	532,575		(232)				660,000	05/15/2024
100158851	CF	FREEPORT	FL		07/12/2024	7.625	306,007		(207)				400,000	05/07/2024
100158852	CF	CORNERSVILLE	TN		07/12/2024	7.375	210,487		(131)		(2)		300,000	05/10/2024
100158854	CF	GREENVILLE	SC		07/12/2024	7.375	279,016		(166)				396,000	05/15/2024
100158855	CF	PUNTA GORDA	FL		07/12/2024	7.375	254,255		(147)				395,000	05/09/2024
100158856	CF	SANFORD	FL		07/12/2024	6.875	258,539		(74)				379,000	05/08/2024
100158857	CF	PORTOLA	CA		07/12/2024	8.125	462,078		(422)				647,000	05/07/2024
100158858	CF	NAPLES	FL		07/12/2024	5.625	371,175		489				500,000	05/15/2024
100158860	CF	FERNANDINA BEACH	FL		07/12/2024	7.500	497,407		(289)				700,000	05/21/2024
100158861	CF	LAKEWOOD	PA		07/12/2024	7.625	486,846		(278)				665,000	05/15/2024
100158862	CF	HATTERAS	NC		07/12/2024	7.375	295,720		(156)				391,000	05/20/2024
100158863	CF	MANITOWISH WATERS	WI		07/12/2024	7.375	429,959		(214)				570,000	05/17/2024
100158864	CF	OCEAN CITY	MD		07/12/2024	7.500	338,035		(181)				450,000	05/10/2024
100158865	CF	BATON ROUGE	LA		07/12/2024	8.125	337,977		(234)				448,000	05/06/2024
100158866	CF	CAPE CORAL	FL		07/12/2024	8.125	305,438		(257)				490,000	05/16/2024
100158868	CF	FREMONT	IN		07/12/2024	7.990	236,358		(201)				310,000	05/21/2024
100158870	CF	GULF SHORES	AL		07/12/2024	7.500	410,684		(230)				540,000	05/14/2024
100158872	CF	VERO BEACH	FL		07/12/2024	7.490	288,274		(162)				380,000	05/17/2024
100158873	CF	PORT SAINT LUCIE	FL		07/12/2024	6.990	293,981		(67)				425,000	05/15/2024
100158876	CF	SUNRIVER	OR		07/12/2024	7.625	557,758		(338)				785,000	05/20/2024
100158877	CF	WILMINGTON	VT		07/12/2024	7.990	238,170		(202)				327,000	05/17/2024
100158878	CF	LEXINGTON	SC		07/12/2024	7.990	287,358		(195)				377,000	05/20/2024
100158879	CF	PORT O CONNOR	TX		07/12/2024	8.125	240,432		(181)				315,000	05/17/2024
100158880	CF	MELBOURNE	FL		07/12/2024	7.125	274,265		(53)				349,000	05/03/2024
100158881	CF	PORT CHARLOTTE	FL		07/12/2024	7.490	175,304		(123)				303,000	04/30/2024
100158882	CF	TILGHMAN	MD		07/12/2024	7.625	212,785		8				280,000	05/16/2024
100158883	CF	KENT	WA		07/12/2024	7.250	539,229		(221)				716,000	05/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158884	CF	GRESHAM	OR		07/12/2024	5.750	352,802		296				538,000	04/29/2024
100158885	CF	BRADENTON	FL		07/12/2024	5.990	349,440		162				491,000	04/29/2024
100158886	CF	PONCHATOULA	LA		07/12/2024	5.875	200,410		253				272,000	04/26/2024
100158887	CF	WASHINGTON	UT		07/12/2024	6.125	435,310		268				575,000	05/02/2024
100158888	CF	MARANA	AZ		07/12/2024	5.875	325,730		288				445,000	05/03/2024
100158889	CF	BROKEN ARROW	OK		07/12/2024	5.990	204,299		271				277,000	04/29/2024
100158890	CF	SAN ANTONIO	FL		07/12/2024	7.125	268,544		(27)				355,000	05/10/2024
100158891	CF	MYRTLE BEACH	SC		07/12/2024	6.875	231,897		34				344,000	05/01/2024
100158892	CF	OCALA	FL		07/12/2024	5.990	233,084		271				320,000	05/02/2024
100158893	CF	PALM BAY	FL		07/12/2024	5.500	242,984		300				332,000	05/10/2024
100158894	CF	MILLVILLE	DE		07/12/2024	6.125	308,748		175				405,000	05/13/2024
100158895	CF	ELIZABETH	CO		07/12/2024	5.990	373,243		259				491,000	05/13/2024
100158897	CF	BOLIVIA	NC		07/12/2024	5.990	223,252		193				311,000	05/08/2024
100158899	CF	ELLENSBURG	WA		07/12/2024	5.990	303,576		210				398,000	05/16/2024
100158900	CF	CORRALES	NM		07/12/2024	7.375	510,895		(268)				809,000	05/20/2024
100158901	CF	WILMINGTON	NC		07/12/2024	8.125	352,465		(197)				435,000	05/23/2024
100158902	CF	GRANT VALKARIA	FL		07/12/2024	6.125	255,246		150				340,000	05/17/2024
100158903	CF	CHAMPION	PA		07/12/2024	7.625	301,383		(174)				400,000	05/17/2024
100158904	CF	MARCO ISLAND	FL		07/12/2024	7.990	323,050		(236)				465,000	05/17/2024
100158905	CF	GRANDY	NC		07/12/2024	7.125	116,002		(288)				809,000	05/23/2024
100158906	CF	CORONA	CA		07/12/2024	6.750	33,374		50				760,000	05/15/2024
100158907	CF	WEST PALM BEACH	FL		07/12/2024	7.250	771,068		(333)				1,282,500	05/22/2024
100158908	CF	LATHROP	CA		07/12/2024	6.125	450,258		148				620,000	05/16/2024
100158909	CF	PORT CHARLOTTE	FL		07/12/2024	6.125	324,484		218				434,000	05/21/2024
100158910	CF	PORT SAINT LUCIE	FL		07/12/2024	7.625	254,830		(226)				358,000	05/24/2024
100158911	CF	CUBA	MO		07/12/2024	7.125	271,978		(101)				364,000	05/24/2024
100158912	CF	BEAUFORT	SC		07/12/2024	6.990	700,161		(279)				975,000	05/03/2024
100158913	CF	OCEANSIDE	OR		07/12/2024	7.624	172,141		(531)				704,000	05/24/2024
100158914	CF	WOODRUFF	SC		07/12/2024	6.990	247,067		(90)				332,000	05/28/2024
100158915	CF	SILVERTHORNE	CO		07/12/2024	7.625	283,225		(191)				397,000	05/07/2024
100158916	CF	NORTH MYRTLE BEACH	SC		07/12/2024	7.990	402,303		(283)				542,000	05/21/2024
100158917	CF	TRUCKEE	CA		07/12/2024	7.490	539,204		(286)				710,000	05/22/2024
100158920	CF	CONWAY	SC		07/12/2024	6.000	224,450		106				325,000	05/24/2024
100158921	CF	LAS VEGAS	NV		07/12/2024	6.625	356,733		(42)				515,000	05/23/2024
100158922	CF	VILLAS	NJ		07/12/2024	7.250	520,975		(216)				740,000	05/17/2024
100158923	CF	ARLINGTON	TX		07/12/2024	7.125	326,228		(124)				435,000	05/14/2024
100158924	CF	VENICE	FL		07/12/2024	6.990	313,520		(104)				460,000	05/21/2024
100158925	CF	ATLANTIC CITY	NJ		07/12/2024	6.990	475,204		(164)				750,000	05/28/2024
100158926	CF	WALLER	TX		07/12/2024	7.625	452,938		(211)				607,000	04/09/2024
100158927	CF	RODANTHE	NC		07/12/2024	7.125	285,411		(128)				405,000	05/03/2024
100158928	CF	CHADBOURN	NC		07/12/2024	7.625	174,827		(41)				230,000	04/23/2024
100158929	CF	GEORGETOWN	TX		07/12/2024	7.625	763,444		(477)				1,000,000	05/17/2024
100158930	CF	RICHMOND	VA		07/12/2024	7.375	243,620		(187)				371,000	05/03/2024
100158931	CF	SPRING	TX		07/12/2024	7.490	301,572		(120)				378,000	05/03/2024
100158932	CF	BRICK	NJ		07/12/2024	7.500	109,160		(714)				895,000	05/17/2024
100158934	CF	LA QUINTA	CA		07/12/2024	7.625	488,517		(324)				765,000	05/14/2024
100158935	CF	KILLEN	AL		07/12/2024	7.625	42,970		(288)				659,000	05/22/2024
100158936	CF	GUTHRIE	OK		07/12/2024	7.625	286,757		(205)				375,000	05/14/2024
100158937	CF	WEST MONROE	LA		07/12/2024	7.625	189,741		(98)				250,000	05/24/2024
100158938	CF	SANDUSKY	OH		07/12/2024	7.624	227,343		(119)				300,000	05/08/2024
100158940	CF	SAINT JOHNS	FL		07/12/2024	7.375	99,889		(763)				1,150,000	05/20/2024
100158941	CF	ROGERSVILLE	AL		07/12/2024	7.375	337,652		(167)				450,000	05/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158942	CF	FORT MYERS	FL		07/12/2024	7.500	292,747		(163)				387,000	05/23/2024
100158943	CF	POCONO LAKE	PA		07/12/2024	7.490	229,456		(130)				320,000	05/30/2024
100158945	CF	BRIDGEPORT	CT		08/15/2024	9.625	439,691		(149)				482,000	07/01/2024
100158946		CALIFORNIA CITY	CA		08/15/2024	8.750	202,839		(230)				240,000	07/11/2024
100158947	CF	DAVENPORT	FL		08/15/2024	8.375	291,808		(255)				333,000	07/11/2024
100158948	CF	MISSOULA	MT		08/15/2024	8.125	622,246		(156)				900,000	07/22/2024
100158955	CF	MISSOULA	MT		08/15/2024	7.875	911,309		(221)				1,325,000	07/22/2024
100158956	CF	HERMOSA BEACH	CA		08/15/2024	7.500	630,670		(128)				2,085,000	07/29/2024
100158959		SAN ANTONIO	TX		08/15/2024	7.125	236,641		37				305,000	07/12/2024
100158961	CF	CUTLER BAY	FL		08/15/2024	6.875	256,172		(97)				601,000	07/11/2024
100158962	CF	LAS VEGAS	NV		08/15/2024	7.250	283,566		(199)				350,000	07/08/2024
100158963	CF	MADERA	CA		08/15/2024	7.875	393,370		(533)				556,000	07/09/2024
100158964	CF	MINNEAPOLIS	MN		08/15/2024	8.750	328,766		(283)				351,000	07/10/2024
100158966		RIALTO	CA		08/15/2024	7.750	383,177		(269)				575,000	07/19/2024
100158968	CF	MANOR	TX		08/15/2024	8.125	243,951		(285)				292,000	07/18/2024
100158969	CF	LEMOORE	CA		08/15/2024	7.875	630,527		(468)				810,000	07/22/2024
100158973	CF	NAPLES	FL		08/15/2024	7.750	769,689		(571)				999,000	07/22/2024
100158974		DAYTON	OH		08/15/2024	9.000	247,263		(301)				310,000	07/16/2024
100158977	CF	SARASOTA	FL		08/15/2024	8.875	786,776		(70)				875,000	07/11/2024
100158978		CALIFORNIA CITY	CA		08/15/2024	7.625	176,625		(210)				275,000	07/17/2024
100158979		COLUMBUS	OH		08/15/2024	7.750	359,699		(219)				476,000	07/08/2024
100158981	CF	LABELLE	FL		08/15/2024	8.625	308,217		(272)				335,000	07/16/2024
100158983		MENTONE	CA		08/15/2024	7.375	149,182		(125)				322,000	07/11/2024
100158985	CF	ROLESVILLE	NC		08/15/2024	7.125	360,676		(212)				460,500	07/12/2024
100158986		LOUISVILLE	KY		08/15/2024	7.625	155,524		(150)				200,000	07/10/2024
100158988	CF	LOS OLIVOS	CA		08/15/2024	7.500	1,550,846		(875)				1,925,000	07/17/2024
100158992		SAINT PETERSBURG	FL		08/15/2024	8.125	175,488		(382)				280,000	07/12/2024
100158996	CF	AURORA	CO		08/15/2024	6.625	462,434		(8)				675,000	07/11/2024
100158999	CF	FERNDALE	WA		08/15/2024	7.750	572,296		(260)				665,000	07/09/2024
100159000	CF	PASO ROBLES	CA		08/15/2024	7.625	20,675		(20)				950,000	07/17/2024
100159002	CF	RIO LINDA	CA		08/15/2024	8.875	485,809		(478)				550,000	07/10/2024
100159003	CF	TALLAHASSEE	FL		08/15/2024	7.875	367,352		(146)				442,000	07/17/2024
100159005	CF	ROSEVILLE	CA		08/15/2024	7.875	140,643		(141)				279,000	07/08/2024
100159006		MIAMI GARDENS	FL		08/15/2024	7.250	456,926		(51)				575,000	07/16/2024
100159007	CF	AUSTIN	TX		08/15/2024	7.500	313,175		(378)				450,000	07/10/2024
100159009	CF	CLEARWATER	FL		08/15/2024	7.500	954,590		(515)				1,180,000	07/17/2024
100159010	CF	EAGLE MOUNTAIN	UT		08/15/2024	8.500	812,527		(512)				1,075,000	07/15/2024
100159012	CF	MOUNT PLEASANT	SC		08/15/2024	7.375	1,034,358		(135)				1,400,000	07/10/2024
100159014	CF	PALM HARBOR	FL		08/15/2024	7.875	236,034		(863)				686,000	07/15/2024
100159015		MESA	AZ		08/15/2024	7.250	191,174		(251)				495,000	07/10/2024
100159018		ROWLETT	TX		08/15/2024	7.500	221,807		(293)				340,000	07/25/2024
100159020	CF	DANDRIDGE	TN		08/15/2024	7.750	551,014		(352)				680,000	07/08/2024
100159023	CF	SAN ANTONIO	TX		08/15/2024	9.375	396,449		(283)				425,000	07/24/2024
100159025	CF	WESTMINSTER	CO		08/15/2024	8.625	652,716		(576)				835,000	07/10/2024
100159028		GARDENA	CA		08/15/2024	7.000	609,477		(364)				1,350,000	07/18/2024
100159029		NEWMAN	CA		08/15/2024	7.750	185,406		(231)				310,000	07/24/2024
100159035	CF	LONGWOOD	FL		08/15/2024	8.250	504,253		(303)				595,000	07/15/2024
100159036		KISSIMMEE	FL		08/15/2024	7.250	258,266		(132)				380,000	07/12/2024
100159040	CF	THE SEA RANCH	CA		08/15/2024	7.375	617,171		(352)				760,000	07/19/2024
100159047	CF	NEW PORT RICHEY	FL		08/15/2024	7.625	134,204		(1,124)				590,000	07/19/2024
100159049		PHOENIX	AZ		08/15/2024	6.875	570,625		(236)				959,000	07/12/2024
100159050	CF	SOUTH LAKE TAHOE	CA		08/15/2024	8.250	609,907		(304)				710,000	07/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159051	CF	ORANGEVALE	CA		08/15/2024	9.000	547,999		(447)				650,000	07/25/2024
100159053	CF	SANTA CLARA	CA		08/15/2024	8.000	409,156		(59)				850,000	07/10/2024
100159056	CF	BOISE	ID		08/15/2024	7.750	443,578		(401)				714,000	07/23/2024
100159057	CF	LAYTON	UT		08/15/2024	7.250	313,379		(184)				454,000	07/12/2024
100159059	CF	CASTAIC	CA		08/15/2024	7.625	657,751		(683)				825,000	07/17/2024
100159061		BLYTHE	CA		08/15/2024	8.000	143,508		(199)				180,000	07/10/2024
100159194	CF	WINTER GARDEN	FL		07/15/2024	8.125	300,814		(172)				375,000	05/31/2024
100159195	CF	BOCA RATON	FL		07/15/2024	7.624	451,224		(290)				624,000	06/05/2024
100159196	CF	LAUDERHILL	FL		07/15/2024	7.624	467,832		(249)				715,000	06/10/2024
100159197	CF	LAUDERHILL	FL		07/15/2024	7.624	467,832		(249)				730,000	06/10/2024
100159199	CF	ALBRIGHTSVILLE	PA		07/15/2024	7.375	672,633		(337)				980,000	06/11/2024
100159200	CF	MESA	AZ		07/15/2024	7.124	515,837		(191)				710,000	06/06/2024
100159201	CF	RALEIGH	NC		07/15/2024	7.624	343,137		(155)				436,000	06/05/2024
100159202	CF	ORLANDO	FL		07/15/2024	7.624	368,045		(121)				459,000	06/07/2024
100159203	CF	GOODLETTSVILLE	TN		07/15/2024	7.624	295,032		(63)				394,000	06/10/2024
100159204	CF	FAR ROCKAWAY	NY		07/15/2024	7.375	551,209		(155)				825,000	06/11/2024
100159205	CF	HIALEAH	FL		07/15/2024	7.624	383,796		(97)				548,000	06/05/2024
100159206	CF	CEDAR PARK	TX		07/15/2024	6.624	279,227		35				380,000	06/05/2024
100159207	CF	PALATINE	IL		07/15/2024	7.625	438,010		(230)				545,000	06/05/2024
100159208	CF	FLOWER MOUND	TX		07/15/2024	7.375	402,434		(169)				601,000	06/10/2024
100159209	CF	LEEHIGH	FL		07/15/2024	7.624	273,246		(72)				390,000	06/06/2024
100159210	CF	SAN FRANCISCO	CA		07/15/2024	7.375	1,008,160		(456)				1,800,000	05/24/2024
100159211	CF	VALENCIA	CA		07/15/2024	6.999	518,411		(189)				699,000	05/31/2024
100159212	CF	CHARLOTTE	NC		07/15/2024	7.124	234,534		(110)				325,000	06/03/2024
100159213	CF	MORRISVILLE	NC		07/15/2024	6.999	234,839		(97)				370,000	05/31/2024
100159215	CF	BURBANK	CA		07/15/2024	7.124	749,055		(222)				1,440,000	05/30/2024
100159216	CF	TAMPA	FL		07/15/2024	7.124	243,094		(67)				375,000	06/11/2024
100159217	CF	HILLSBOROUGH	NC		07/15/2024	7.124	254,091		(123)				375,000	05/23/2024
100159218	CF	CHARLOTTE	NC		07/15/2024	7.624	327,415		(182)				430,000	06/06/2024
100159220	CF	SEATTLE	WA		07/15/2024	7.624	591,268		(349)				825,000	06/05/2024
100159221	CF	GREENSBORO	NC		07/15/2024	7.375	184,086		(67)				303,000	06/04/2024
100159222	CF	EVERETT	MA		07/15/2024	6.874	662,461		(147)				950,000	06/07/2024
100159224	CF	AUBURN	GA		07/15/2024	7.624	298,616		(172)				398,000	06/07/2024
100159225	CF	SAN JOSE	CA		07/15/2024	7.375	1,153,946		(521)				1,718,000	06/04/2024
100159226	CF	GARNER	NC		07/15/2024	6.999	271,081		(109)				386,500	05/30/2024
100159227	CF	NORTH WALES	PA		07/15/2024	7.499	533,916		(267)				704,000	06/11/2024
100159228	CF	LACEY	WA		07/15/2024	6.999	383,667		(138)				525,000	05/31/2024
100159230	CF	BONNEY LAKE	WA		07/15/2024	6.875	496,781		(141)				750,000	06/05/2024
100159231	CF	CONCORD	NC		07/15/2024	7.124	244,138		(107)				325,000	06/03/2024
100159232	CF	TOMS RIVER	NJ		07/15/2024	7.124	344,089		(158)				475,000	06/11/2024
100159233	CF	CARLISLE	PA		07/15/2024	7.124	231,600		(94)				308,000	06/12/2024
100159235	CF	NEW BRUNSWICK	NJ		07/15/2024	7.625	243,164		(48)				325,000	06/07/2024
100159236	CF	BRUNSWICK	GA		07/15/2024	7.624	159,197		(74)				210,000	06/06/2024
100159237	CF	OWINGS MILLS	MD		07/15/2024	7.124	259,767		(232)		(2)		431,000	06/11/2024
100159239	CF	MERCED	CA		07/15/2024	7.500	343,969		(149)				636,000	06/03/2024
100159241	CF	EVERETT	WA		07/15/2024	6.875	408,948		(67)				515,000	06/07/2024
100159242	CF	LEESBURG	VA		07/15/2024	7.624	751,598		(256)				946,000	06/10/2024
100159243	CF	CHARLOTTE	NC		07/15/2024	6.999	216,310		(15)				305,000	06/12/2024
100159244	CF	ALEXANDER CITY	AL		07/15/2024	7.624	334,532		(133)				540,000	06/06/2024
100159245	CF	OCEAN CITY	MD		07/15/2024	6.999	256,850		(53)				351,000	06/07/2024
100159247	CF	EAGLE	ID		07/15/2024	6.875	321,954		(88)				443,000	06/01/2024
100159248	CF	BLUE SPRINGS	MO		07/15/2024	7.500	310,946		(146)				385,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159249	CF	SAINT LOUIS	MO		07/15/2024	6.990	159,186		(11)				226,000	06/07/2024
100159251	CF	HALIFAX	VT		07/15/2024	7.124	182,865		53				240,000	06/03/2024
100159252	CF	CLARKSVILLE	TN		07/15/2024	6.990	251,194		(52)				361,000	06/06/2024
100159254	CF	DURHAM	NC		07/15/2024	7.125	294,691		(124)				401,000	04/05/2024
100159256	CF	FORT WORTH	TX		07/15/2024	7.250	462,636		(165)				661,000	05/23/2024
100159258	CF	RICHMOND	TX		07/15/2024	7.125	237,558		(104)				358,000	05/20/2024
100159259	CF	MCKINNEY	TX		07/15/2024	7.625	294,768		(163)				400,000	05/10/2024
100159260	CF	KENT	WA		07/15/2024	7.624	533,260		(190)				762,000	05/28/2024
100159262	CF	ROSEVILLE	CA		07/15/2024	6.990	489,879		(175)				680,000	05/09/2024
100159265	CF	HIGHLAND	MD		07/15/2024	7.250	349,232		(128)				580,000	05/24/2024
100159267	CF	FORT WORTH	TX		07/15/2024	7.375	300,087		(140)				420,000	04/25/2024
100159268	CF	NORTH AURORA	IL		07/15/2024	7.625	253,756		(141)				334,000	05/28/2024
100159269	CF	VENICE	FL		07/15/2024	7.125	479,860		(229)				690,000	05/31/2024
100159270	CF	ALGONA	WA		07/15/2024	7.490	409,841		(212)				545,000	05/22/2024
100159271	CF	DURHAM	NC		07/15/2024	6.625	276,975		(30)				438,000	04/26/2024
100159272	CF	LEANDER	TX		07/15/2024	7.500	232,177		(65)				322,000	04/29/2024
100159274	CF	SENECA	SC		07/15/2024	8.125	171,191		(89)				228,000	04/05/2024
100159275	CF	FLOWER MOUND	TX		07/15/2024	7.500	492,442		(243)				620,000	04/30/2024
100159276	CF	JOHNS CREEK	GA		07/15/2024	6.875	370,848		(118)				531,000	05/31/2024
100159277	CF	CARTERSVILLE	GA		07/15/2024	7.490	234,539		(138)				352,000	05/31/2024
100159278	CF	STATESVILLE	NC		07/15/2024	6.990	242,420		(44)				345,000	04/26/2024
100159279	CF	N TOPSAIL BEACH	NC		07/15/2024	7.625	648,675		(413)				855,000	04/17/2024
100159280	CF	FAIRFAX	VA		07/15/2024	7.125	329,307		(122)				512,000	05/31/2024
100159282	CF	AUSTIN	TX		07/15/2024	7.500	204,015		(56)				290,000	05/30/2024
100159283	CF	FORT WORTH	TX		07/15/2024	5.990	250,690		95				386,000	04/26/2024
100159284	CF	STEPHENS CITY	VA		07/15/2024	6.875	234,384		(74)				335,000	05/22/2024
100159286	CF	DULUTH	GA		07/15/2024	7.624	398,007		(191)				526,000	05/29/2024
100159287	CF	S JORDAN	UT		07/15/2024	7.500	482,861		(296)				765,000	05/24/2024
100159288	CF	DAWSONVILLE	GA		07/15/2024	7.125	293,455		(128)				390,000	05/30/2024
100159289	CF	CHARLOTTE	NC		07/15/2024	7.375	235,064		(124)				312,000	04/30/2024
100159290	CF	MAGNOLIA	TX		07/15/2024	5.990	212,198		200				301,000	04/15/2024
100159291	CF	MEREDITH	NH		07/15/2024	7.875	278,862		(170)				383,000	05/10/2024
100159292	CF	ANNA	TX		07/15/2024	7.125	310,104		(139)				440,000	05/29/2024
100159293	CF	WALTON	KY		07/15/2024	7.375	249,814		(112)				332,000	05/13/2024
100159295	CF	MCKINNEY	TX		07/15/2024	5.625	218,120		319	(12)			463,000	04/29/2024
100159297	CF	LEHIGH ACRES	FL		07/15/2024	6.375	241,341		36				340,000	04/01/2024
100159298	CF	PRINCETON	TX		07/15/2024	6.990	191,559		(100)	(1)			343,000	04/30/2024
100159299	CF	CARLISLE	PA		07/15/2024	7.624	158,274		(35)				232,000	05/30/2024
100159301	CF	FORNEY	TX		07/15/2024	7.375	247,329		(119)				375,000	06/03/2024
100159302	CF	CHARLESTON	SC		07/15/2024	7.624	605,758		(339)				800,000	05/15/2024
100159303	CF	MOUNT DORA	FL		07/15/2024	7.625	234,299		(206)				385,000	05/16/2024
100159304	CF	LAS VEGAS	NV		07/15/2024	6.875	271,511		(34)				370,000	05/14/2024
100159305	CF	MANCHESTER	NJ		07/15/2024	7.625	363,111		(175)				450,000	05/21/2024
100159306	CF	WASHINGTON TOWNSHIP	NJ		07/15/2024	7.125	451,074		(169)				929,600	05/20/2024
100159307	CF	WESTON	FL		07/15/2024	7.375	687,044		(363)				990,000	05/20/2024
100159308	CF	PRINCETON	TX		07/15/2024	6.875	269,528		(80)				364,000	05/14/2024
100159309	CF	CONYERS	GA		07/15/2024	7.625	272,510		(131)				337,000	05/17/2024
100159310	CF	WILMINGTON	DE		07/15/2024	7.250	502,146		(219)				700,000	05/20/2024
100159311	CF	CAPE MAY	NJ		07/15/2024	7.624	777,513		(503)				1,090,000	05/17/2024
100159312	CF	BUFFALO GROVE	IL		07/15/2024	7.990	268,831		(183)				359,000	05/20/2024
100159313	CF	NORTH MASSAPEQUA	NY		07/15/2024	7.625	565,793		(215)				750,000	05/08/2024
100159314	CF	STALLINGS	NC		07/15/2024	6.875	239,466		(67)				327,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159315	CF	POOLER	GA		07/15/2024	7.375	290,417		(149)				386,000	05/15/2024
100159316	CF	CHARLOTTE	NC		07/15/2024	7.875	257,667		(96)				320,000	05/22/2024
100159317	CF	HUNTERSVILLE	NC		07/15/2024	7.500	264,853		(259)				412,000	04/30/2024
100159318	CF	MILLEDGEVILLE	GA		07/15/2024	7.625	234,910		(111)				310,000	05/22/2024
100159319	CF	SAINT AUGUSTINE	FL		07/15/2024	7.375	172,432		(185)				315,000	04/30/2024
100159320	CF	SAINT AUGUSTINE	FL		07/15/2024	5.990	199,908		124				287,000	04/26/2024
100159321	CF	ACWORTH	GA		07/15/2024	5.750	280,294		194				397,000	04/29/2024
100159322	CF	SAINT AUGUSTINE	FL		07/15/2024	5.990	233,760		75				326,000	04/29/2024
100159324	CF	SAINT AUGUSTINE	FL		07/15/2024	5.990	232,723		89				326,000	04/29/2024
100159325	CF	FEDERAL WAY	WA		07/15/2024	7.000	560,710		(161)				755,000	04/23/2024
100159326	CF	SAINT AUGUSTINE	FL		07/15/2024	5.990	201,338		143				295,000	04/25/2024
100159327	CF	BRADENTON	FL		07/15/2024	5.990	290,762		111				485,000	04/29/2024
100159328	CF	BAXTER	TN		07/15/2024	5.750	213,917		188				286,000	04/30/2024
100159329	CF	RICHMOND	TX		07/15/2024	5.990	237,100		76				327,000	04/29/2024
100159330	CF	BREINIGSVILLE	PA		07/15/2024	5.990	293,411		202				385,000	04/29/2024
100159331	CF	PARRISH	FL		07/15/2024	6.125	281,621		73				390,000	04/29/2024
100159333	CF	PARRISH	FL		07/15/2024	6.125	260,623		53				391,000	04/29/2024
100159334	CF	LATHROP	CA		07/15/2024	5.990	402,775		165				620,000	04/16/2024
100159335	CF	VANCOUVER	WA		07/15/2024	5.990	277,871		101				442,200	05/01/2024
100159336	CF	BROOKSVILLE	FL		07/15/2024	8.125	249,758		(169)				320,000	05/07/2024
100159337	CF	HOUSTON	TX		07/15/2024	7.500	232,161		(104)				326,000	04/29/2024
100159338	CF	FORT WORTH	TX		07/15/2024	5.500	235,324		235				342,000	05/06/2024
100159339	CF	BLOOMINGDALE	GA		07/15/2024	7.375	269,178		(126)				358,000	05/08/2024
100159340	CF	CEDAR CITY	UT		07/15/2024	6.125	265,617		122				350,000	05/03/2024
100159341	CF	LAND O LAKES	FL		07/15/2024	7.625	267,476		(100)				335,000	05/08/2024
100159343	CF	FERNLEY	NV		07/15/2024	5.990	274,220		110				387,000	05/07/2024
100159344	CF	MYRTLE BEACH	SC		07/15/2024	6.125	271,929		74				355,000	05/07/2024
100159345	CF	ORANGE BEACH	AL		07/15/2024	5.750	612,942		520				810,000	05/08/2024
100159346	CF	FORT WORTH	TX		07/15/2024	5.990	277,729		130				385,000	05/08/2024
100159347	CF	JACKSON TOWNSHIP	NJ		07/15/2024	8.125	370,617		(188)				490,000	05/09/2024
100159348	CF	LONGS	SC		07/15/2024	5.990	219,247		70				305,000	05/07/2024
100159349	CF	PORT WENTWORTH	GA		07/15/2024	5.875	222,070		127				290,000	05/08/2024
100159350	CF	FREDERICK	MD		07/15/2024	6.125	299,065		84				440,000	05/10/2024
100159351	CF	FRESNO	TX		07/15/2024	6.125	213,489		45				305,000	05/10/2024
100159352	CF	SHERRILLS FORD	NC		07/15/2024	6.125	268,017		91				370,000	05/09/2024
100159353	CF	WESTAMPTON	NJ		07/15/2024	7.500	291,414		(141)				404,000	05/10/2024
100159355	CF	BLOOMINGDALE	GA		07/15/2024	6.125	171,991		24	(44)			360,000	05/13/2024
100159356	CF	WOODRUFF	SC		07/15/2024	7.125	232,759		(111)				322,000	05/09/2024
100159357	CF	NORTH LAS VEGAS	NV		07/15/2024	6.125	277,205		81				385,000	05/10/2024
100159358	CF	OKLAHOMA CITY	OK		07/15/2024	5.750	217,267		136				306,000	05/10/2024
100159359	CF	VANCOUVER	WA		07/15/2024	6.125	304,750		119				466,605	05/07/2024
100159360	CF	GLASSBORO	NJ		07/15/2024	8.125	301,766		(174)				410,000	05/15/2024
100159361	CF	WASHINGTON	UT		07/15/2024	6.125	273,627		125				357,000	05/10/2024
100159362	CF	RIDGEFIELD	WA		07/15/2024	5.990	214,360		98				404,425	05/06/2024
100159363	CF	DALLAS	GA		07/15/2024	5.990	278,427		65				410,000	05/14/2024
100159364	CF	NORTH LAS VEGAS	NV		07/15/2024	5.990	328,905		137				456,000	05/10/2024
100159366	CF	ROSEVILLE	CA		07/15/2024	6.125	329,691		162				460,000	05/13/2024
100159367	CF	CAMBRIDGE	MD		07/15/2024	6.125	240,332		90				325,000	05/15/2024
100159368	CF	BLOOMINGDALE	GA		07/15/2024	6.125	259,383		69				356,000	05/15/2024
100159369	CF	ROSEVILLE	CA		07/15/2024	6.125	382,182		141				545,000	05/14/2024
100159370	CF	PORT ORCHARD	WA		07/15/2024	6.125	399,316		129				555,000	05/15/2024
100159371	CF	HUNTERSVILLE	NC		07/15/2024	8.000	283,225		(189)				400,000	05/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159372	CF	FORT WORTH	TX		07/15/2024	5.990	285,740		142				398,500	05/16/2024
100159373	CF	FORT WORTH	TX		07/15/2024	5.500	246,012		236				351,000	05/16/2024
100159374	CF	BRADENTON	FL		07/15/2024	5.990	389,518		304				521,000	05/16/2024
100159375	CF	FORT WORTH	TX		07/15/2024	5.990	246,972		98				343,000	05/17/2024
100159376	CF	NEWBERRY	FL		07/15/2024	5.875	263,016		118				442,000	05/17/2024
100159377	CF	DALLAS	GA		07/15/2024	6.125	286,883		97				396,000	05/17/2024
100159378	CF	BUFORD	GA		07/15/2024	8.125	300,825		(202)				392,000	05/20/2024
100159379	CF	HOUSTON	TX		07/15/2024	5.990	198,698		123				280,000	05/17/2024
100159380	CF	ROSENBERG	TX		07/15/2024	5.990	250,486		138				375,000	05/17/2024
100159383	CF	BRANDYWINE	MD		07/15/2024	5.990	226,552		89				458,000	05/20/2024
100159384	CF	RANSON	WV		07/15/2024	7.000	245,070		(89)				334,000	05/17/2024
100159385	CF	SAN ANTONIO	TX		07/15/2024	5.990	269,203		134				356,000	05/21/2024
100159386	CF	DELAVAN	WI		07/15/2024	8.125	356,855		(221)				475,000	05/22/2024
100159387	CF	OCALA	FL		07/15/2024	5.250	173,263		244				297,000	05/13/2024
100159388	CF	MANSFIELD	TX		07/15/2024	8.125	279,657		(182)				365,000	05/23/2024
100159389	CF	ROSEVILLE	CA		07/15/2024	6.125	406,670		131				560,000	05/10/2024
100159390	CF	PENDERGRASS	GA		07/15/2024	5.750	209,733		140				310,000	05/14/2024
100159391	CF	KUNA	ID		07/15/2024	7.375	267,344		(124)				354,000	05/17/2024
100159392	CF	MISSOURI CITY	TX		07/15/2024	7.625	242,710		(131)				325,000	05/22/2024
100159394	CF	IOWA CITY	IA		07/15/2024	7.490	258,085		(137)				372,000	05/20/2024
100159395	CF	CANTON	GA		07/15/2024	7.625	267,103		(170)				350,000	05/21/2024
100159396	CF	CHANDLER	AZ		07/15/2024	5.625	488,151		479				648,000	05/15/2024
100159398	CF	LAS VEGAS	NV		07/15/2024	7.624	279,885		(174)				400,000	05/21/2024
100159400	CF	SANTA MARIA	CA		07/15/2024	7.625	425,559		(225)				525,000	05/22/2024
100159401	CF	HOMESTEAD	FL		07/15/2024	8.125	298,499		(115)				400,000	05/21/2024
100159403	CF	HUDSON	FL		07/15/2024	7.625	435,057		(156)				555,000	05/17/2024
100159404	CF	GAINESVILLE	FL		07/15/2024	8.125	482,900		(280)				656,000	05/13/2024
100159405	CF	NAMPA	ID		07/15/2024	5.875	319,378		243				420,000	05/08/2024
100159406	CF	HICKORY	NC		07/15/2024	7.624	259,395		(138)				325,000	05/22/2024
100159407	CF	CEDAR LAKE	IN		07/15/2024	7.625	398,133		(232)				500,000	05/23/2024
100159408	CF	ZEPHYRHILLS	FL		07/15/2024	6.125	276,725		86				381,000	05/20/2024
100159409	CF	PENDERGRASS	GA		07/15/2024	5.750	222,294		139				325,000	05/20/2024
100159410	CF	WAKE FOREST	NC		07/15/2024	6.625	252,391		(19)				345,000	05/21/2024
100159411	CF	ZEBULON	NC		07/15/2024	7.000	238,244		(95)				366,500	05/20/2024
100159412	CF	RIO RANCHO	NM		07/15/2024	7.625	240,564		(136)				316,000	05/21/2024
100159413	CF	WOODSTOCK	MD		07/15/2024	8.125	568,089		(284)				700,000	05/21/2024
100159414	CF	PENDERGRASS	GA		07/15/2024	6.125	245,758		65				357,000	05/17/2024
100159415	CF	CHICO	CA		07/15/2024	7.990	339,603		(156)				420,000	05/23/2024
100159416	CF	ERIE	CO		07/15/2024	5.750	367,744		347				540,000	05/20/2024
100159417	CF	HOUSTON	TX		07/15/2024	7.624	235,169		(153)				320,000	05/24/2024
100159418	CF	SHELTON	WA		07/15/2024	7.625	332,366		(177)				460,000	05/15/2024
100159419	CF	PICKENS	SC		07/15/2024	7.990	283,422		(150)				360,000	05/24/2024
100159420	CF	WEST DES MOINES	IA		07/15/2024	8.125	265,136		(160)				325,000	05/08/2024
100159422	CF	MERIDIAN	ID		07/15/2024	8.125	287,860		(193)				390,000	05/14/2024
100159424	CF	SAVANNAH	GA		07/15/2024	7.625	318,598		(138)				395,000	05/14/2024
100159425	CF	CHATTANOOGA	TN		07/15/2024	7.375	255,103		(134)				351,000	05/22/2024
100159426	CF	HUDSON	FL		07/15/2024	7.990	255,253		(173)				343,000	05/28/2024
100159427	CF	PETERSBURG	VA		07/15/2024	8.125	242,136		(170)				315,000	05/17/2024
100159429	CF	KATY	TX		07/15/2024	7.624	243,660		(131)				305,000	05/22/2024
100159430	CF	SAN ANTONIO	TX		07/15/2024	7.750	208,739		(45)				280,000	05/20/2024
100159431	CF	AURORA	IL		07/15/2024	5.750	293,746		220				415,000	05/24/2024
100159432	CF	PALM COAST	FL		07/15/2024	7.625	259,543		(116)				326,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159433	CF	FORT MYERS	FL		07/15/2024	7.125	250,926		(119)				371,000	05/23/2024
100159434	CF	ZEBULON	NC		07/15/2024	7.000	266,742		(99)				375,000	05/21/2024
100159435	CF	COLTEWAH	TN		07/15/2024	7.875	297,267		(173)				390,000	05/24/2024
100159436	CF	KYLE	TX		07/15/2024	6.125	262,822		71				361,000	05/21/2024
100159437	CF	CLOVIS	CA		07/15/2024	7.625	269,239		(203)				400,000	05/22/2024
100159438	CF	CONCORD	NC		07/15/2024	7.625	303,341		(172)				398,000	05/06/2024
100159439	CF	ORMOND BEACH	FL		07/15/2024	6.375	249,719		10				380,000	05/22/2024
100159440	CF	FRESNO	CA		07/15/2024	7.875	389,981		(159)				553,000	05/30/2024
100159441	CF	BRIDGEPORT	PA		07/15/2024	5.990	361,514		186				505,000	05/21/2024
100159442	CF	PENDERGRASS	GA		07/15/2024	6.125	233,810		46				341,000	05/22/2024
100159443	CF	LANCASTER	CA		07/15/2024	7.250	291,155		(359)				556,500	05/23/2024
100159444	CF	TEMPLE	TX		07/15/2024	7.750	214,066		(16)				270,000	05/28/2024
100159445	CF	CENTENNIAL	CO		07/15/2024	8.125	608,801		(418)				855,000	05/24/2024
100159446	CF	FARRAGUT	TN		07/15/2024	7.490	545,090		(333)				830,000	05/24/2024
100159447	CF	AUSTIN	TX		07/15/2024	7.250	378,801		(112)				505,000	05/28/2024
100159449	CF	ELLIJAY	GA		07/15/2024	7.625	476,220		(278)				630,000	05/31/2024
100159450	CF	PARRISH	FL		07/15/2024	7.125	282,144		(114)				388,000	05/23/2024
100159451	CF	RANCHO CUCAMONGA	CA		07/15/2024	7.625	950,558		(533)				1,250,000	05/21/2024
100159452	CF	FREDERICK	CO		07/15/2024	6.875	288,870		(81)				408,000	05/20/2024
100159453	CF	ST PETE BEACH	FL		07/15/2024	8.000	484,660		(253)				598,000	05/30/2024
100159454	CF	SACRAMENTO	CA		07/15/2024	7.625	458,017		(243)				565,000	05/24/2024
100159455	CF	VANCOUVER	WA		07/15/2024	7.250	249,652		(47)				385,000	05/23/2024
100159456	CF	GLENDALE	AZ		07/15/2024	6.750	403,341		(79)				586,000	05/21/2024
100159457	CF	METAIRIE	LA		07/15/2024	7.625	431,358		(280)				610,000	05/30/2024
100159459	CF	BAYONNE	NJ		07/15/2024	8.125	258,821		(618)	(26)			825,000	05/31/2024
100159460	CF	ATHENS	GA		07/15/2024	7.625	262,204		(114)				348,000	05/28/2024
100159461	CF	CLAYTON	NC		07/15/2024	6.990	230,996		(80)				317,000	05/30/2024
100159462	CF	FORT WORTH	TX		07/15/2024	7.625	257,567		(158)				350,000	05/22/2024
100159463	CF	BREWSTER	NY		07/15/2024	7.375	615,670		(188)				820,000	05/22/2024
100159464	CF	HENDERSONVILLE	TN		07/15/2024	7.625	79,065		(273)	(86)			400,000	05/24/2024
100159465	CF	LAUREL	MD		07/15/2024	6.990	305,177		(104)				575,000	05/28/2024
100159466	CF	PORTSMOUTH	VA		07/15/2024	7.625	232,761		(126)	(6)			325,000	05/28/2024
100159467	CF	WATCHUNG	NJ		07/15/2024	7.125	378,098		(182)				900,000	05/29/2024
100159468	CF	WAIKOLOA	HI		07/15/2024	7.500	726,705		(416)				970,000	05/20/2024
100159470	CF	WEST DES MOINES	IA		07/15/2024	6.990	272,913		(114)				370,000	05/10/2024
100159472	CF	WILMINGTON	NC		07/15/2024	7.125	176,069		(49)				240,000	05/07/2024
100159473	CF	SICKLERVILLE	NJ		07/15/2024	7.625	259,113		(153)				335,000	05/24/2024
100159474	CF	CHARLOTTE	NC		07/15/2024	7.125	914,555		(206)				1,280,000	05/14/2024
100159475	CF	WAIKOLOA	HI		07/15/2024	8.125	369,170		(168)				460,000	05/20/2024
100159476	CF	SAINT LOUIS	MO		07/15/2024	8.125	229,284		(137)				303,000	05/21/2024
100159477	CF	SAINT LOUIS	MO		07/15/2024	7.500	167,099		(89)				228,000	05/16/2024
100159478	CF	BUDA	TX		07/15/2024	7.000	236,060		(117)				345,000	05/21/2024
100159479	CF	FARMERS BRANCH	TX		07/15/2024	7.625	313,748		(211)				455,000	05/24/2024
100159481	CF	FARMINGTON	NM		07/15/2024	7.375	265,487		(154)				368,000	05/22/2024
100159482	CF	SURFSIDE BEACH	SC		07/15/2024	7.125	612,179		(354)				950,000	05/24/2024
100159483	CF	LOVELAND	CO		07/15/2024	8.125	394,070		(242)				515,000	05/24/2024
100159484	CF	CORVALLIS	OR		07/15/2024	8.125	389,437		(244)				485,000	05/18/2024
100159485	CF	TAMPA	FL		07/15/2024	6.875	524,234		(171)				700,000	05/17/2024
100159487	CF	SAN ANTONIO	TX		07/15/2024	6.875	212,063		(38)				305,000	05/22/2024
100159488	CF	KUNA	ID		07/15/2024	7.000	242,235		(129)				355,000	05/10/2024
100159489	CF	MIDDLETOWN	DE		07/15/2024	7.625	328,287		(192)				407,000	05/21/2024
100159491	CF	INLET BEACH	FL		07/15/2024	7.875	738,911		(408)				976,000	05/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159492	CF	ENGLEWOOD	CO		07/15/2024	7.375	486,060		(265)				700,000	05/22/2024
100159496	CF	MIDDLETOWN	DE		07/15/2024	7.625	345,143		(198)				425,000	05/29/2024
100159497	CF	CEDAR PARK	TX		07/15/2024	7.125	353,177		(176)				525,000	05/29/2024
100159498	CF	GLENDALE	AZ		07/15/2024	7.250	352,752		(151)				470,000	05/24/2024
100159499	CF	COLLINSVILLE	OK		07/15/2024	7.875	155,306		(60)				193,000	05/24/2024
100159500	CF	LAS VEGAS	NV		07/15/2024	7.500	205,444		(254)				327,000	05/25/2024
100159502	CF	TUCSON	AZ		07/15/2024	7.875	225,887		(88)				300,000	05/23/2024
100159503	CF	SPANAWAY	WA		07/15/2024	7.125	598,507		(257)				860,000	05/21/2024
100159504	CF	BAKERSFIELD	CA		07/15/2024	8.125	211,202		(107)				278,000	05/28/2024
100159506	CF	ROEBLING	NJ		07/15/2024	7.625	225,486		(69)				300,000	05/14/2024
100159507	CF	GARDEN GROVE	CA		07/15/2024	7.500	607,720		(326)				1,211,000	05/16/2024
100159508	CF	VAN ALSTYNE	TX		07/15/2024	7.125	128,972		(230)				445,000	05/29/2024
100159509	CF	WOODSTOCK	GA		07/15/2024	8.125	253,963		(143)				315,000	05/22/2024
100159511	CF	HICKMAN	NE		07/15/2024	7.625	253,922		(151)				313,000	06/04/2024
100159512	CF	WILDOMAR	CA		07/15/2024	7.500	340,879		(234)				520,000	05/09/2024
100159513	CF	SAINT JAMES CITY	FL		07/15/2024	7.375	459,088		(275)				650,000	05/30/2024
100159514	CF	PARKVILLE	MO		07/15/2024	7.875	226,504		(110)				300,000	05/17/2024
100159515	CF	ANDERSON	SC		07/15/2024	7.000	276,010		(115)				370,000	06/05/2024
100159516	CF	FAYETTEVILLE	AR		07/15/2024	7.625	291,854		(155)				365,000	05/20/2024
100159517	CF	AUDUBON	NJ		07/15/2024	7.625	236,524		(76)				346,000	05/31/2024
100159518	CF	FORT WALTON BEACH	FL		07/15/2024	7.625	317,992		(217)				415,000	06/03/2024
100159519	CF	EDINBURG	TX		07/15/2024	8.125	411,191		(67)				550,900	05/10/2024
100159520	CF	CADDO MILLS	TX		07/15/2024	7.000	229,152		(81)				305,000	05/28/2024
100159521	CF	INGLEWOOD	CA		07/15/2024	6.990	573,510		(176)				765,000	05/25/2024
100159522	CF	SAN ANTONIO	TX		07/15/2024	7.500	182,634		(25)				238,000	05/28/2024
100159523	CF	TULSA	OK		07/15/2024	8.125	256,906		(157)				315,000	06/05/2024
100159525	CF	EULESS	TX		07/15/2024	7.500	240,583		(119)				334,000	05/24/2024
100159526	CF	WINTER HAVEN	FL		07/15/2024	7.875	177,201		(61)				235,000	05/31/2024
100159527	CF	MARTINEZ	GA		07/15/2024	6.500	165,382		1				250,000	05/31/2024
100159528	CF	DORAL	FL		07/15/2024	7.500	419,698		(106)				650,000	05/16/2024
100159530	CF	OVERLAND PARK	KS		07/15/2024	8.250	136,130		(345)				375,000	06/06/2024
100159531	CF	SHERMAN OAKS	CA		07/15/2024	8.250	2,404,108		(1,227)				2,960,000	04/30/2024
100159532	CF	SPRINGFIELD	NJ		07/15/2024	7.500	533,441		(222)				850,000	05/22/2024
100159533	CF	PHOENIX	AZ		07/15/2024	7.625	180,904		(64)				245,000	05/30/2024
100159534	CF	RIVERSIDE	CA		07/15/2024	8.500	987,972		(712)				1,200,000	05/24/2024
100159536	CF	ROYERSFORD	PA		07/15/2024	8.875	144,724		(73)				183,000	06/07/2024
100159537	CF	GREENACRES	FL		07/15/2024	7.625	388,235		(351)				624,000	05/29/2024
100159538	CF	LIVERMORE	CA		07/15/2024	7.750	1,921,030		(449)				2,700,000	05/06/2024
100159539	CF	NEW ROCHELLE	NY		07/15/2024	7.500	221,087		(167)				270,000	05/29/2024
100159540	CF	KANSAS CITY	MO		07/15/2024	7.500	364,147		(215)				460,000	06/07/2024
100159541	CF	POMPANO BEACH	FL		07/15/2024	7.875	326,860		(51)				1,000,000	05/17/2024
100159543	CF	MCKINNEY	TX		07/15/2024	8.000	155,591		(144)				915,000	06/07/2024
100159546	CF	CENTRAL ISLIP	NY		07/15/2024	7.875	423,565		(312)				550,000	06/13/2024
100159547		EXCELSIOR	MN		07/15/2024	7.625	658,379		(82)				2,035,000	05/20/2024
100159548	CF	MISSION	TX		07/15/2024	10.125	152,124		(350)				257,000	04/17/2024
100159549	CF	EAU CLAIRE	WI		07/15/2024	8.375	225,876		(295)				304,000	06/13/2024
100159551		VIRGINIA BEACH	VA		07/15/2024	7.500	221,101		(62)				282,000	06/14/2024
100159553	CF	MYRTLE BEACH	SC		07/15/2024	8.125	180,489		(245)				227,000	05/30/2024
100159554	CF	BOCA RATON	FL		07/15/2024	8.000	2,692,737		(2,538)				5,449,000	05/31/2024
100159555	CF	DUVALL	WA		07/15/2024	6.750	834,709		352				1,162,000	05/23/2024
100159557		HINESVILLE	GA		07/15/2024	7.500	270,388		(267)				339,000	06/10/2024
100159558	CF	LONG BEACH	CA		07/15/2024	7.375	543,992		(166)				835,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159560	CF	ALTADENA	CA		07/15/2024	7.375	1,045,040		(392)				1,300,000	05/16/2024
100159561		PALM COAST	FL		07/15/2024	7.875	410,786		33				575,000	05/29/2024
100159562		MAITLAND	FL		07/15/2024	7.875	695,085		(463)				860,000	05/29/2024
100159563	CF	BEL AIR	MD		07/15/2024	7.375	230,926		(78)				580,000	06/03/2024
100159564		LOS ANGELES	CA		07/15/2024	8.125	789,291		(222)				1,285,000	06/11/2024
100159565	CF	PHOENIXVILLE	PA		07/15/2024	8.000	369,935		(272)				450,000	06/12/2024
100159566	CF	BOYNTON BEACH	FL		07/15/2024	7.750	168,093		(138)				224,000	06/06/2024
100159567		DAVENPORT	FL		07/15/2024	8.000	196,881		1,844				365,000	05/29/2024
100159568	CF	NAPLES	FL		07/15/2024	8.625	200,446		(204)				290,000	05/24/2024
100159569		LA QUINTA	CA		07/15/2024	7.875	524,266		(160)				715,000	06/01/2024
100159570		SAN DIEGO	CA		07/15/2024	8.250	668,411		(214)				830,000	06/03/2024
100159571		MIAMI	FL		07/15/2024	7.875	645,655		(423)				790,000	05/29/2024
100159572	CF	DORAL	FL		07/15/2024	7.375	971,736		(439)				1,375,000	06/07/2024
100159573	CF	AUBURN	CA		07/15/2024	7.250	1,034,837		29				1,400,000	06/06/2024
100159575	CF	ENCINO	CA		07/15/2024	7.500	2,030,717		(1,168)				2,700,000	05/30/2024
100159576	CF	LAUDERDALE BY THE SEA	FL		07/15/2024	8.750	1,111,155		(745)				1,350,000	06/12/2024
100159577	CF	MARIETTA	GA		07/15/2024	7.875	179,216		(171)				220,000	05/31/2024
100159578		EDMONDS	WA		07/15/2024	8.250	529,288		(688)				870,000	05/28/2024
100159579	CF	YOUNGSVILLE	NC		07/15/2024	8.000	791,459		(741)				1,100,000	06/17/2024
100159580		LAKE WORTH	FL		07/15/2024	7.875	356,536		(167)				512,000	06/17/2024
100159581		HOLLYWOOD	FL		07/15/2024	7.625	335,185		(75)				468,000	06/03/2024
100159582	CF	CHERRY VALLEY	CA		07/15/2024	7.375	235,280		(175)				430,000	05/24/2024
100159583		PALM COAST	FL		07/15/2024	7.000	295,421		38				439,000	06/12/2024
100159584	CF	RIALTO	CA		07/15/2024	8.875	468,838		(216)				515,000	05/31/2024
100159585		SUNRISE	FL		07/15/2024	6.750	320,650		(28)				405,000	06/03/2024
100159586		MELBOURNE	FL		07/15/2024	8.750	146,754		(100)				195,000	05/31/2024
100159587	CF	WESTLAKE	FL		07/15/2024	7.250	818,145		(105)				1,057,000	06/07/2024
100159588	CF	HALLANDALE BEACH	FL		07/15/2024	7.625	511,435		(464)				965,000	06/10/2024
100159590		CARSON CITY	NV		07/15/2024	8.125	662,762		(360)				1,020,000	06/10/2024
100159591		CLEARWATER	FL		07/15/2024	7.375	608,933		(499)				790,000	06/14/2024
100159594	CF	NATICK	MA		07/15/2024	7.875	1,284,405		(763)				1,575,000	06/03/2024
100159596		SOUTH MIAMI	FL		07/15/2024	7.375	534,056		(335)				962,000	05/24/2024
100159597		ROCKVILLE	MD		07/15/2024	7.250	279,123		22				380,000	06/10/2024
100159598		MIAMI	FL		07/15/2024	7.990	169,836		(74)				210,000	05/29/2024
100159599		MARTINSVILLE	IN		07/15/2024	8.750	105,265		(119)				144,000	05/23/2024
100159600	CF	HAMPSHIRE	IL		07/15/2024	9.375	224,362		(199)				274,990	05/10/2024
100159601	CF	HONOLULU	HI		07/15/2024	7.375	301,131		(113)				770,000	04/23/2024
100159602		NORTH BRANFORD	CT		07/15/2024	9.750	392,943		(356)				500,000	06/07/2024
100159603	CF	PORT ST LUCIE	FL		07/15/2024	8.250	347,284		(194)				472,000	04/08/2024
100159604	CF	STANWOOD	WA		07/15/2024	7.625	135,567		8,661	8,320			400,000	05/03/2024
100159605	CF	ATLANTA	GA		07/15/2024	7.500	817,232		(554)				1,050,000	06/03/2024
100159606	CF	VANCOUVER	WA		07/15/2024	7.750	368,420		35				500,000	05/24/2024
100159607	CF	PASADENA	CA		07/15/2024	8.875	708,169		(631)				910,000	05/29/2024
100159610	CF	HUNTINGTON BEACH	CA		07/15/2024	7.250	1,817,741		(49)				2,460,000	05/14/2024
100159611	CF	NEWARK	NJ		07/15/2024	8.125	449,112		(373)				580,000	05/23/2024
100159612	CF	MYRTLE BEACH	SC		07/15/2024	8.625	509,934		(434)				621,000	05/31/2024
100159613	CF	COLONIA	NJ		07/15/2024	9.500	415,519		(318)				500,000	05/21/2024
100159614	CF	NEWARK	NJ		07/15/2024	8.125	389,213		(363)				500,000	05/23/2024
100159615		SEGUIN	TX		07/15/2024	7.500	780,846		(458)				1,027,000	05/20/2024
100159616	CF	DORAL	FL		07/15/2024	7.625	433,197		(537)				517,000	06/11/2024
100159618	CF	JACKSONVILLE	FL		07/15/2024	7.625	383,248		(244)				542,000	06/07/2024
100159619	CF	SUGAR LAND	TX		07/15/2024	9.375	221,303		(230)				265,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159622	CF	PLAINSBORO	NJ		07/15/2024	8.000	50,771		(288)				260,000	05/28/2024
100159623	CF	JAMAICA ESTATES	NY		07/15/2024	7.875	1,488,356		(1,320)				2,850,000	05/17/2024
100159624	CF	HONOLULU	HI		07/15/2024	7.750	438,086		(364)				575,000	06/07/2024
100159625	CF	TUCSON	AZ		07/15/2024	8.250	131,032		(189)				400,000	05/20/2024
100159627	CF	FORT LAUDERDALE	FL		07/15/2024	9.125	1,408,533		(1,070)				1,700,000	05/22/2024
100159628	CF	UTICA	NY		07/15/2024	8.500	173,641		(222)				200,000	06/06/2024
100159629	CF	WESLACO	TX		07/15/2024	8.375	251,943		(289)				300,000	05/28/2024
100159631	CF	SHOREWOOD	IL		08/23/2024	8.250	185,539		(214)				235,000	07/15/2024
100159632	CF	FREMONT	CA		08/23/2024	7.500	442,141		(46)				568,000	07/17/2024
100159633	CF	LUMBERTON	NJ		08/23/2024	8.125	441,577		(283)				683,560	07/23/2024
100159636	CF	SANTA ROSA BEACH	FL		08/23/2024	7.750	1,071,965		(512)				1,416,000	07/18/2024
100159642	CF	HINSDALE	IL		08/23/2024	7.625	264,741		(234)				477,000	07/17/2024
100159644	CF	SAN FRANCISCO	CA		08/23/2024	8.125	1,083,169		(88)				1,350,000	08/02/2024
100159647	CF	NORTH PORT	FL		08/23/2024	7.125	263,594		(97)				380,000	07/25/2024
100159648	CF	MARLTON	NJ		08/23/2024	7.375	274,029		(148)				360,000	07/17/2024
100159649	CF	EASTON	PA		08/23/2024	7.875	356,497		(331)				458,000	07/12/2024
100159651	CF	MIAMI	FL		08/23/2024	7.625	782,679		(837)				940,000	07/15/2024
100159652	CF	CINCINNATI	OH		08/23/2024	7.375	550,904		(264)				990,000	08/06/2024
100159654	CF	BUCKEYE	AZ		08/23/2024	7.500	631,310		(451)				825,000	07/23/2024
100159657	CF	DENAIR	CA		08/23/2024	7.250	257,900		(229)				537,500	07/12/2024
100159659	CF	LAKE HAVASU CITY	AZ		08/23/2024	7.875	419,418		(221)				550,000	07/29/2024
100159662	CF	NASHVILLE	TN		08/23/2024	7.625	269,434		(10)				340,000	07/22/2024
100159666	CF	GRAND PRAIRIE	TX		08/23/2024	8.250	274,326		(327)				345,000	07/11/2024
100159669	CF	HANFORD	CA		08/23/2024	8.875	398,165		(175)				435,000	07/12/2024
100159670	CF	CORAL SPRINGS	FL		08/23/2024	9.375	514,546		(315)				555,000	07/17/2024
100159672	CF	STOCKTON	CA		08/23/2024	8.500	292,007		(352)				350,000	07/25/2024
100159673	CF	SCRANTON	PA		08/23/2024	7.875	248,685		(222)				320,000	07/31/2024
100159678	CF	ORLANDO	FL		08/23/2024	7.250	730,701		(407)				900,000	07/15/2024
100159681	CF	LOWELL	NC		08/23/2024	8.875	186,497		(382)				240,000	07/24/2024
100159683	CF	PETOSKEY	MI		08/23/2024	8.875	157,897		(586)				255,000	07/24/2024
100159684	CF	MISSION VIEJO	CA		08/23/2024	7.500	1,256,708		(561)				1,776,000	07/09/2024
100159685	CF	ARROYO GRANDE	CA		08/23/2024	7.375	2,032,991		(1,195)				2,755,000	07/26/2024
100159686		PHILADELPHIA	PA		08/23/2024	7.875	200,438		(89)				250,000	07/17/2024
100159688	CF	MISSION VIEJO	CA		08/23/2024	7.750	930,054		(862)				1,495,000	07/09/2024
100159690		HUMBLE	TX		08/23/2024	7.500	260,828		(102)				421,000	07/26/2024
100159691	CF	STOCKTON	CA		08/23/2024	8.500	354,029		(445)				445,000	07/25/2024
100159693	CF	RICHMOND	TX		08/23/2024	7.875	813,714		(434)				1,000,000	07/25/2024
100159694	CF	GREER	SC		08/23/2024	7.500	265,531		(76)				393,000	07/23/2024
100159695	CF	KIHEI	HI		08/23/2024	7.625	1,423,905		(384)				1,785,000	07/29/2024
100159698	CF	PHOENIX	AZ		08/23/2024	7.875	372,299		(160)				515,000	07/31/2024
100159700	CF	MADERA	CA		08/23/2024	8.250	531,566		(275)				600,000	07/24/2024
100159702	CF	WILDOMAR	CA		08/23/2024	7.500	376,457		(415)				750,000	07/25/2024
100159703	CF	MIAMI	FL		08/23/2024	7.875	314,344		(352)				400,000	07/26/2024
100159706	CF	YORK	PA		08/23/2024	7.750	129,965		(105)				181,000	08/08/2024
100159711	CF	MILTON	WA		08/23/2024	7.875	863,710		(643)				1,200,000	07/23/2024
100159712		AKRON	OH		08/23/2024	7.875	113,082		(76)				171,000	07/16/2024
100159716	CF	BREVARD	NC		08/23/2024	7.375	908,715		(472)				1,200,000	07/22/2024
100159717	CF	RENTON	WA		08/23/2024	6.875	256,539		(104)				575,000	07/18/2024
100159718		AKRON	OH		08/23/2024	7.875	116,368		(82)				177,000	07/16/2024
100159720	CF	DALLAS	TX		08/23/2024	7.375	306,194		(206)				1,350,000	07/15/2024
100159722	CF	WAIMEA	HI		08/23/2024	8.375	743,885		(201)				930,000	07/24/2024
100159723		MACON	GA		08/23/2024	7.875	107,409		(89)				182,000	07/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159725	CF	SEATTLE	WA		08/23/2024	6.875	483,955		(197)				963,000	07/17/2024
100159728	CF	GILBERT	AZ		08/23/2024	7.250	604,258		(388)				875,000	07/31/2024
100159729		MISSION VIEJO	CA		08/23/2024	7.375	1,415,833		(661)				2,000,000	07/31/2024
100159730		STOCKTON	CA		08/23/2024	7.875	528,337		(162)				750,000	07/26/2024
100159732		AKRON	OH		08/23/2024	7.875	115,209		(85)				175,000	07/16/2024
100159733	CF	BELLINGHAM	WA		08/23/2024	7.250	146,564		(318)				775,000	07/17/2024
100159734	CF	CLEARWATER	FL		08/23/2024	9.500	344,301		(459)				400,000	07/25/2024
100159821	CF	LOS ANGELES	CA		07/17/2024	7.875	1,381,891		(509)				1,525,000	05/28/2024
100159822	CF	PLACENTIA	CA		07/17/2024	7.500	786,131		(164)				1,100,000	04/24/2024
100159823	CF	DANIEL ISLAND	SC		07/17/2024	7.500	1,212,409		(551)				1,500,000	05/09/2024
100159824	CF	PROSPERITY	SC		07/17/2024	7.375	212,285		(115)				310,000	05/09/2024
100159825	CF	VALENCIA AREA	CA		07/17/2024	7.375	581,624		(228)				880,000	04/22/2024
100159826	CF	PALMDALE	CA		07/17/2024	9.375	464,807		(85)				515,000	05/02/2024
100159827	CF	SUMMERVILLE	SC		07/17/2024	7.375	442,072		(178)				556,973	04/29/2024
100159828	CF	KEY BISCAYNE	FL		07/17/2024	7.500	1,942,716		(698)				2,415,000	05/23/2024
100159829	CF	BOYNTON BEACH	FL		07/17/2024	8.125	209,089		(98)				257,500	06/13/2024
100159830	CF	MAGNOLIA	TX		07/17/2024	9.875	162,329		(53)				180,000	04/15/2024
100159831	CF	ATLANTA	GA		07/17/2024	7.125	261,780		(120)				432,500	04/30/2024
100159832	CF	LA MARQUE	TX		07/17/2024	8.125	151,511		(66)				215,000	04/17/2024
100159834		COCONUT CREEK	FL		08/16/2024	8.875	157,943		(395)				277,000	11/22/2023
100159835	CF	NORTH MIAMI	FL		08/16/2024	8.875	368,588		(103)				485,000	02/06/2024
100159836		MIAMI	FL		08/16/2024	9.125	521,073		(593)				950,000	12/28/2023
100159837		MIAMI	FL		08/16/2024	8.115	696,800		(784)				1,490,000	12/18/2023
100159839		MIAMI	FL		08/16/2024	7.990	272,645		(340)				750,000	01/17/2024
100159841	CF	BOCA RATON	FL		08/16/2024	8.875	468,586		(448)				600,000	01/22/2024
100159842		POMPANO BEACH	FL		08/16/2024	7.490	424,298		(316)				680,000	01/19/2024
100159843		MIAMI	FL		08/16/2024	7.625	572,340		(445)				915,000	01/19/2024
100159844	CF	DELRAY BEACH	FL		08/16/2024	9.750	106,886		(231)				127,000	01/17/2024
100159848	CF	BOYNTON BEACH	FL		08/16/2024	8.490	376,123		(392)				489,000	03/11/2024
100159849		WELLINGTON	FL		08/16/2024	7.990	579,272		(424)				754,000	03/05/2024
100159850		HIALEAH	FL		08/16/2024	7.750	262,003		(221)				451,000	02/22/2024
100159852		HIALEAH	FL		08/16/2024	8.490	253,986		(300)				345,000	03/18/2024
100159857	CF	HYPOLUXO	FL		08/16/2024	6.375	335,976		179				483,000	03/06/2024
100159858		WEST PALM BEACH	FL		08/16/2024	8.490	199,521		(305)				270,000	03/11/2024
100159859		MIAMI GARDENS	FL		08/16/2024	7.490	203,963		(113)				310,000	03/21/2024
100159860		NORTH FORT MYERS	FL		08/16/2024	7.490	185,021		(89)				265,000	03/25/2024
100159862		TAMPA	FL		08/16/2024	7.490	154,940		(151)				380,000	03/28/2024
100159864	CF	MIAMI	FL		08/16/2024	7.990	613,534		(446)				871,000	03/29/2024
100159866		GREENACRES	FL		08/16/2024	8.990	132,306		(263)				245,000	04/01/2024
100159867	CF	POMPANO BEACH	FL		08/16/2024	8.250	297,903		(258)				360,000	03/28/2024
100159868		CLERMONT	FL		08/16/2024	6.990	179,889		(61)				340,000	03/27/2024
100159871	CF	SUNNY ISLES BEACH	FL		08/16/2024	7.625	157,419		(102)				206,000	04/02/2024
100159873	CF	SUNNY ISLES BEACH	FL		08/16/2024	6.750	250,373		(11)				360,000	04/03/2024
100159874	CF	KISSIMMEE	FL		08/16/2024	8.490	311,190		(358)				385,000	04/03/2024
100159875	CF	SANFORD	FL		08/16/2024	8.490	273,310		(323)				332,000	04/02/2024
100159876	CF	MIAMI	FL		08/16/2024	7.875	494,264		(418)				675,000	04/04/2024
100159877	CF	POMPANO BEACH	FL		08/16/2024	7.750	388,122		(185)				490,000	04/05/2024
100159878	CF	HIALEAH	FL		08/16/2024	6.500	136,796		22				255,000	04/04/2024
100159879	CF	MIAMI	FL		08/16/2024	8.375	805,434		(503)				985,000	04/02/2024
100159880	CF	POMPANO BEACH	FL		08/16/2024	7.250	131,689		(92)				228,000	04/04/2024
100159881	CF	COOPER CITY	FL		08/16/2024	7.750	679,397		(326)				1,075,000	04/08/2024
100159883	CF	DORAL	FL		08/16/2024	6.990	709,786		(125)				1,100,000	04/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159884		BOCA RATON	FL		08/16/2024	8.490	450,163		(379)				580,000	04/03/2024
100159885		MIAMI	FL		08/16/2024	8.625	266,849		(305)				385,000	04/08/2024
100159886		MARGATE	FL		08/16/2024	7.625	109,606		(126)				188,000	04/05/2024
100159887	CF	MIAMI	FL		08/16/2024	7.990	325,450		(207)				435,000	04/10/2024
100159889	CF	MIAMI	FL		08/16/2024	6.990	271,441		(62)				420,000	04/05/2024
100159890		CUTLER BAY	FL		08/16/2024	6.750	221,851		(11)				686,000	04/10/2024
100159891		FORT LAUDERDALE	FL		08/16/2024	8.375	145,137		(201)				200,000	04/08/2024
100159893	CF	AVENTURA	FL		08/16/2024	7.750	183,837		(141)				259,000	04/11/2024
100159897	CF	MIAMI	FL		08/16/2024	7.375	620,875		(239)				775,000	04/17/2024
100159898	CF	MIAMI	FL		08/16/2024	7.375	1,102,974		(447)				1,600,000	04/17/2024
100159899		MIAMI	FL		08/16/2024	8.250	326,487		(296)				450,000	04/15/2024
100159900	CF	LAKE WORTH	FL		08/16/2024	7.990	341,771		(444)				500,000	04/10/2024
100159901	CF	MIAMI	FL		08/16/2024	7.490	263,355		(182)				370,000	04/17/2024
100159902	CF	FLORIDA CITY	FL		08/16/2024	7.490	335,927		(141)				442,000	04/23/2024
100159903	CF	MIAMI	FL		08/16/2024	7.250	367,843		(120)				500,000	04/23/2024
100159906	CF	RIVERVIEW	FL		08/16/2024	7.990	361,782		(126)				485,000	04/25/2024
100159908		BOYNTON BEACH	FL		08/16/2024	8.875	110,553		(227)				180,000	04/18/2024
100159909		WESLEY CHAPEL	FL		08/16/2024	7.490	200,510		(172)				326,500	04/23/2024
100159910	CF	MIAMI	FL		08/16/2024	7.490	303,900		(167)				400,000	04/24/2024
100159911		MILTON	FL		08/16/2024	8.375	244,159		(295)				309,000	04/19/2024
100159912		MIAMI	FL		08/16/2024	8.125	447,622		(351)				580,000	04/23/2024
100159913	CF	WEST PALM BEACH	FL		08/16/2024	7.625	493,597		(335)				645,000	04/23/2024
100159914	CF	SOUTH MIAMI	FL		08/16/2024	8.490	1,135,077		(530)				1,400,000	04/24/2024
100159916	CF	MIAMI	FL		08/16/2024	7.250	274,331		(31)				349,000	04/24/2024
100159917		DORAL	FL		08/16/2024	7.125	129,900		(39)				779,000	04/25/2024
100159918	CF	HOMESTEAD	FL		08/16/2024	7.875	787,276		(358)				987,000	04/29/2024
100159920	CF	NORTH LAUDERDALE	FL		08/16/2024	7.990	110,580		(94)				135,000	04/26/2024
100159921		TALLAHASSEE	FL		08/16/2024	7.990	88,087		(225)				201,500	04/26/2024
100159922	CF	SAINT AUGUSTINE	FL		08/16/2024	9.490	637,998		(330)				840,000	04/30/2024
100159923	CF	MIAMI	FL		08/16/2024	7.625	2,409,398		(916)				3,000,000	04/30/2024
100159924	CF	MIAMI	FL		08/16/2024	7.875	607,254		(417)				1,056,000	04/25/2024
100159926	CF	KEY BISCAYNE	FL		08/16/2024	7.490	118,490		(324)				2,650,000	05/02/2024
100159927	CF	MIAMI	FL		08/16/2024	7.875	486,145		(260)				639,000	04/25/2024
100159931	CF	MIAMI	FL		08/16/2024	8.490	557,007		(283)				690,000	04/30/2024
100159932	CF	CUTLER BAY	FL		08/16/2024	7.990	682,714		(298)				845,000	04/30/2024
100159933	CF	MIAMI	FL		08/16/2024	8.490	356,802		(650)				954,000	05/06/2024
100159934	CF	HIALEAH	FL		08/16/2024	7.375	374,441		(423)				678,000	05/06/2024
100159935		MIAMI	FL		08/16/2024	7.750	326,324		(161)				455,000	05/02/2024
100159936	CF	POMPANO BEACH	FL		08/16/2024	7.750	248,021		(98)				312,000	05/09/2024
100159937	CF	WESTON	FL		08/16/2024	8.250	2,044,389		(1,273)				3,000,000	05/01/2024
100159938		MIAMI	FL		08/16/2024	8.490	171,423		(271)				245,000	05/03/2024
100159939	CF	HIALEAH	FL		08/16/2024	8.625	474,164		(123)				525,000	05/06/2024
100159941	CF	HIALEAH	FL		08/16/2024	8.250	503,997		(280)				705,000	05/07/2024
100159942	CF	LAUDERHILL	FL		08/16/2024	8.375	356,805		(400)				453,000	05/03/2024
100159943	CF	SARASOTA	FL		08/16/2024	7.375	411,103		(249)				700,000	05/08/2024
100159944	CF	MIRAMAR	FL		08/16/2024	9.490	896,055		(1,246)				980,000	05/09/2024
100159945		KISSIMMEE	FL		08/16/2024	7.990	195,134		(180)				269,000	05/08/2024
100159946		NAPLES	FL		08/16/2024	8.375	260,493		(304)				330,000	05/08/2024
100159947		COCONUT CREEK	FL		08/16/2024	7.490	103,611		(103)				261,000	05/08/2024
100159949	CF	DORAL	FL		08/16/2024	7.625	603,635		(228)				750,000	05/15/2024
100159950	CF	MIRAMAR	FL		08/16/2024	7.625	553,550		(239)				709,000	05/13/2024
100159951		MIAMI	FL		08/16/2024	8.750	204,716		(348)				290,000	05/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159952	CF	KISSIMMEE	FL		08/16/2024	8.250	223,257		(147)				354,000	05/15/2024
100159953		MIAMI	FL		08/16/2024	7.375	149,293		(131)				290,000	05/09/2024
100159954	CF	MIAMI LAKES	FL		08/16/2024	8.125	576,578		(214)				715,000	05/15/2024
100159955	CF	HOLLYWOOD	FL		08/16/2024	7.990	279,028		(238)				400,000	05/14/2024
100159956	CF	MIAMI	FL		08/16/2024	8.375	319,603		(291)				415,000	05/15/2024
100159959		STARKE	FL		08/16/2024	8.625	253,730		(307)				325,000	05/13/2024
100159960		AVENTURA	FL		08/16/2024	7.990	558,974		(524)				1,350,000	05/16/2024
100159962	CF	MIAMI	FL		08/16/2024	8.490	203,570		(326)				300,000	05/14/2024
100159963	CF	ORLANDO	FL		08/16/2024	8.490	512,865		(214)				599,000	05/20/2024
100159964	CF	DEERFIELD BEACH	FL		08/16/2024	7.990	391,295		(261)				510,000	05/17/2024
100159965	CF	MIAMI	FL		08/16/2024	7.490	203,223		(120)				255,000	05/17/2024
100159966		HIALEAH	FL		08/16/2024	7.490	169,041		(108)				255,000	05/20/2024
100159968	CF	MIRAMAR	FL		08/16/2024	7.490	245,751		(218)				500,000	05/24/2024
100159969	CF	MIAMI BEACH	FL		08/16/2024	7.990	256,072		(218)				310,000	05/21/2024
100159970	CF	NORTH BAY VILLAGE	FL		08/16/2024	8.125	909,799		(389)				1,125,000	05/23/2024
100159971	CF	COCONUT CREEK	FL		08/16/2024	7.750	378,291		(138)				470,000	05/24/2024
100159972		NORTH BAY VILLAGE	FL		08/16/2024	7.375	316,855		(273)				536,000	05/22/2024
100159974	CF	FORT LAUDERDALE	FL		08/16/2024	8.490	199,904		(261)				290,000	05/22/2024
100159975	CF	MIAMI	FL		08/16/2024	7.625	386,073		(81)				505,000	05/24/2024
100159976	CF	HIALEAH	FL		08/16/2024	7.490	435,100		(179)				540,000	05/24/2024
100159977	CF	MIAMI	FL		08/16/2024	7.375	490,692		(201)				830,000	05/29/2024
100159979	CF	MIAMI	FL		08/16/2024	7.990	1,497,768		(686)				1,850,000	05/29/2024
100159980	CF	MIAMI	FL		08/16/2024	9.125	259,367		(396)				325,000	05/28/2024
100159981	CF	ORLANDO	FL		08/16/2024	8.875	415,149		(391)				530,000	05/20/2024
100159983	CF	MIAMI	FL		08/16/2024	7.875	457,044		(156)				580,000	05/31/2024
100159984	CF	HOLLYWOOD	FL		08/16/2024	8.490	745,257		(241)				936,000	05/30/2024
100159985	CF	COLEMAN	FL		08/16/2024	7.750	509,679		(317)				780,000	05/24/2024
100159986	CF	MIRAMAR	FL		08/16/2024	7.990	263,125		(220)				340,000	05/31/2024
100159988	CF	MIAMI	FL		08/16/2024	6.875	456,557		31				620,000	05/31/2024
100159989		MIAMI	FL		08/16/2024	7.750	332,211		(232)				433,000	05/31/2024
100159990		MIAMI	FL		08/16/2024	7.750	138,186		(125)				191,000	05/30/2024
100159991		NORTH MIAMI	FL		08/16/2024	6.990	268,530		10				390,000	05/30/2024
100159992	CF	MIRAMAR	FL		08/16/2024	8.125	609,732		(309)				750,000	06/04/2024
100159994	CF	ORLANDO	FL		08/16/2024	8.750	387,875		(173)				510,000	05/31/2024
100159995	CF	MIAMI	FL		08/16/2024	6.990	796,214		(150)				1,700,000	05/31/2024
100159998	CF	JACKSONVILLE	FL		08/16/2024	8.625	301,628		(82)				376,000	06/10/2024
100160001	CF	DORAL	FL		08/16/2024	7.375	336,256		(61)				456,000	06/11/2024
100160003		DAVIE	FL		08/16/2024	7.250	213,402		(128)				340,000	06/03/2024
100160004	CF	TARPON SPRINGS	FL		08/16/2024	7.490	369,260		(282)				800,000	06/06/2024
100160005	CF	HOMESTEAD	FL		08/16/2024	7.875	632,566		(308)				790,000	06/10/2024
100160006	CF	NAPLES	FL		08/16/2024	7.375	379,124		(182)				570,000	06/06/2024
100160008	CF	MIAMI	FL		08/16/2024	7.490	410,279		(111)				630,000	06/11/2024
100160009	CF	JACKSONVILLE	FL		08/16/2024	8.875	393,644		(377)				474,000	06/11/2024
100160011	CF	HIGH SPRINGS	FL		08/16/2024	7.875	194,833		(223)				339,000	06/07/2024
100160015	CF	PORT ST LUCIE	FL		08/16/2024	6.750	410,570		72				600,000	06/12/2024
100160016		NAPLES	FL		07/17/2024	7.990	489		(15)				970,000	05/23/2024
100160017	CF	ENGLEWOOD	FL		07/17/2024	7.990	305,427		(230)				465,000	05/24/2024
100160018	CF	MELBOURNE	FL		07/17/2024	7.625	398,757		(385)				634,000	05/17/2024
100160019	CF	SURPRISE	AZ		07/17/2024	7.625	254,810		(187)				385,000	04/25/2024
100160020	CF	BLOOMINGDALE	GA		07/17/2024	7.625	306,568		(63)				385,000	05/15/2024
100160021	CF	ROCHESTER HILLS	MI		07/17/2024	7.625	212,888		(74)				265,000	05/15/2024
100160022		GALVESTON	TX		07/17/2024	7.990	497,280		(95)				554,000	05/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160024	CF	RICHLAND	WA		07/17/2024	7.990	396,398		(162)				526,000	05/21/2024
100160025	CF	PENDERGRASS	GA		07/17/2024	5.750	211,950		199				310,000	04/24/2024
100160027	CF	MELISSA	TX		07/17/2024	7.375	295,299		(145)				425,000	05/08/2024
100160028	CF	PRINCETON	TX		07/17/2024	7.000	257,281		(82)				384,000	04/26/2024
100160029	CF	COLUMBIA HEIGHTS	MN		07/17/2024	6.625	274,353		27				405,000	05/06/2024
100160030	CF	TOMS RIVER	NJ		07/17/2024	7.625	263,059		(85)				352,500	05/15/2024
100160031	CF	NASHVILLE	TN		07/17/2024	6.990	374,997		(52)				540,000	05/07/2024
100160032	CF	AUSTIN	TX		07/17/2024	7.625	465,415		(208)				650,000	05/06/2024
100160033	CF	MARIETTA	GA		07/17/2024	6.990	236,649		(71)				425,000	05/03/2024
100160034	CF	LITTLE ELM	TX		07/17/2024	7.000	212,189		(123)				432,150	05/10/2024
100160035	CF	LEAGUE CITY	TX		07/17/2024	6.990	226,109		(64)				330,000	05/08/2024
100160037	CF	KAMAS	UT		07/17/2024	7.500	476,066		(169)				650,000	05/06/2024
100160038	CF	TUCSON	AZ		07/17/2024	7.490	217,715		(111)				305,000	05/07/2024
100160039	CF	MCKINNEY	TX		07/17/2024	7.125	290,558		(114)				416,000	04/29/2024
100160040	CF	BROKEN ARROW	OK		07/17/2024	7.500	204,699		(133)				270,000	05/10/2024
100160041	CF	CLEVELAND	TN		07/17/2024	7.625	310,895		(152)				415,000	05/08/2024
100160042	CF	EUREKA	CA		07/17/2024	7.375	285,453		(91)				400,000	05/01/2024
100160044	CF	PFLUGERVILLE	TX		07/17/2024	6.875	314,094		96				406,000	05/10/2024
100160045	CF	KATY	TX		07/17/2024	6.875	271,258		20				379,000	05/11/2024
100160046	CF	DAVENPORT	FL		07/17/2024	7.375	403,259		(175)				580,000	05/15/2024
100160047	CF	PUYALLUP	WA		07/17/2024	7.500	444,552		(180)				600,000	05/10/2024
100160048	CF	CLAYTON	OK		07/17/2024	8.125	292,792		(144)				385,000	05/13/2024
100160050	CF	BEL AIRE	KS		07/17/2024	6.500	319,406		84				438,000	05/03/2024
100160051	CF	KINGSTON	GA		07/17/2024	7.500	235,222		(120)				310,000	05/15/2024
100160052	CF	MARIETTA	GA		07/17/2024	6.625	309,561		22				428,000	05/13/2024
100160053	CF	MORGANTON	GA		07/17/2024	7.625	415,958		(187)				565,000	05/14/2024
100160054	CF	AUSTIN	TX		07/17/2024	7.624	436,607		(229)				645,000	05/17/2024
100160055	CF	GALVESTON	TX		07/17/2024	7.875	341,375		(228)				503,000	05/10/2024
100160056	CF	WILMINGTON	NC		07/17/2024	7.625	206,155		(140)				275,000	05/14/2024
100160057	CF	LAS VEGAS	NV		07/17/2024	6.875	422,799		(38)				570,000	05/09/2024
100160058	CF	CREME	VA		07/17/2024	7.625	223,421		(122)				305,000	05/17/2024
100160059	CF	MOUNT HOLLY	NC		07/17/2024	7.625	201,939		(162)				285,000	05/14/2024
100160060	CF	WEST PALM BEACH	FL		07/17/2024	7.990	370,267		(221)				485,000	05/17/2024
100160061	CF	LAKE OZARK	MO		07/17/2024	7.000	256,297		(50)				344,000	05/07/2024
100160062		MIAMI GARDENS	FL		07/17/2024	7.990	278		(10)				692,000	05/17/2024
100160063	CF	CAPE CORAL	FL		07/17/2024	8.125	388,238		(296)				540,000	05/13/2024
100160065	CF	CHESAPEAKE	VA		07/17/2024	7.625	203,573		(139)				275,000	05/17/2024
100160066		LOS BANOS	CA		07/17/2024	7.875	493,693		(82)				650,000	05/29/2024
100160067	CF	PANAMA CITY BEACH	FL		07/17/2024	7.480	528,102		(233)				700,000	05/07/2024
100160068	CF	PAHRUMP	NV		07/17/2024	7.500	55,288		(262)				398,000	05/17/2024
100160069	CF	ROUND ROCK	TX		07/17/2024	6.625	317,010		33				440,000	05/17/2024
100160070	CF	GROVELAND	FL		07/17/2024	5.750	270,782		365				366,000	05/17/2024
100160071	CF	ANCHORAGE	AK		07/17/2024	7.625	316,789		(161)				425,000	05/17/2024
100160072	CF	EULESS	TX		07/17/2024	7.625	217,322		(162)				305,000	05/15/2024
100160073	CF	ST. PETERSBURG	FL		07/17/2024	8.125	526,105		(105)				659,000	04/26/2024
100160074	CF	FORT WORTH	TX		07/17/2024	7.625	245,784		(163)				325,000	05/17/2024
100160075	CF	TUCSON	AZ		07/17/2024	7.125	203,804		(70)				272,000	05/16/2024
100160078	CF	LANCASTER	CA		07/17/2024	6.875	287,856		(48)				420,000	05/10/2024
100160079	CF	RIVERTON	UT		07/17/2024	7.500	435,082		(199)				579,000	05/11/2024
100160080	CF	ROWLETT	TX		07/17/2024	7.500	227,018		(104)				318,000	05/14/2024
100160081	CF	CLEARFIELD	UT		07/17/2024	7.625	587,305		(263)				776,000	05/17/2024
100160082	CF	SACRAMENTO	CA		07/17/2024	7.490	383,602		(172)				510,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160083	CF	VALLEJO	CA		07/17/2024	7.875	339,776		(188)				455,000	05/14/2024
100160084	CF	PHILADELPHIA	PA		07/17/2024	7.125	988,146		(201)				1,400,000	05/09/2024
100160085	CF	SAINT PAUL	MN		07/17/2024	7.990	324,985		(151)				432,000	05/03/2024
100160086	CF	SAINT PAUL	MN		07/17/2024	7.990	316,669		(147)				438,000	05/01/2024
100160087	CF	FORT WORTH	TX		07/17/2024	7.625	282,908		(139)				400,000	04/30/2024
100160088		GILBERT	AZ		07/17/2024	7.375	287		(5)				490,000	05/15/2024
100160089	CF	PASCO	WA		07/17/2024	7.990	303,201		(75)				382,000	05/31/2024
100160090	CF	CAPE CORAL	FL		07/17/2024	7.625	358,975		(150)				485,000	05/17/2024
100160091	CF	JUSTIN	TX		07/17/2024	7.000	221,456		(74)				306,000	05/09/2024
100160092	CF	DAYTONA BEACH	FL		07/17/2024	7.500	332,518		(143)				440,000	05/20/2024
100160093	CF	VERO BEACH	FL		07/17/2024	6.125	216,722		95				315,000	05/14/2024
100160094	CF	GAITHERSBURG	MD		07/17/2024	7.625	326,967		(173)				481,000	05/23/2024
100160095	CF	ATLANTA	GA		07/17/2024	7.000	250,640		(43)				336,500	05/02/2024
100160096	CF	PERRIS	CA		07/17/2024	7.500	377,913		(173)				540,000	05/11/2024
100160097	CF	HOUSTON	TX		07/17/2024	7.625	477,658		(155)				638,000	05/21/2024
100160098	CF	NEW BRUNSWICK	NJ		07/17/2024	6.990	506,117		(93)				680,000	05/20/2024
100160100	CF	PHILADELPHIA	PA		07/17/2024	7.375	406,740		(133)				590,000	05/17/2024
100160102	CF	STOCKTON	CA		07/17/2024	7.624	361,326		(153)				493,000	05/16/2024
100160103	CF	COCOA	FL		07/17/2024	7.624	71,434		(390)				327,000	05/22/2024
100160104	CF	DALLAS	TX		07/17/2024	7.625	392,362		(151)				520,000	05/20/2024
100160105	CF	BANNING	CA		07/17/2024	8.125	461,694		(201)				609,000	05/15/2024
100160106	CF	LAWRENCEVILLE	GA		07/17/2024	6.875	337,382		(30)				455,000	05/22/2024
100160107	CF	SACHSE	TX		07/17/2024	7.500	302,466		(158)				401,000	05/20/2024
100160108	CF	ANAHEIM	CA		07/17/2024	7.125	540,871		(104)				725,000	05/18/2024
100160109	CF	CASTRO VALLEY	CA		07/17/2024	7.375	641,561		(223)				900,000	05/14/2024
100160110	CF	EDINBURG	TX		07/17/2024	7.250	380,913		(71)				535,000	05/16/2024
100160111	CF	JUPITER	FL		07/17/2024	7.375	667,045		(343)				1,275,000	05/08/2024
100160112	CF	SAINT GEORGE	UT		07/17/2024	7.500	263,468		(168)				418,000	05/20/2024
100160113	CF	SAINT PETE BEACH	FL		07/17/2024	7.625	549,875		(134)				756,000	05/17/2024
100160114	CF	ORLANDO	FL		07/17/2024	7.750	292,560		(187)				420,000	05/21/2024
100160115	CF	CLARKSVILLE	TN		07/17/2024	7.625	205,184		(78)				267,000	05/24/2024
100160116	CF	DALLAS	GA		07/17/2024	7.625	268,559		(94)				366,000	05/10/2024
100160117	CF	PRINCETON	TX		07/17/2024	6.750	240,569		(12)				325,000	05/13/2024
100160118	CF	PLAINFIELD	IN		07/17/2024	7.500	229,313		(117)				314,000	05/14/2024
100160121	CF	GULF BREEZE	FL		07/17/2024	7.000	213,645		(70)				285,000	05/13/2024
100160122	CF	ATLANTIC BCH	FL		07/17/2024	7.000	357,000		(49)				500,000	05/22/2024
100160123	CF	TAYLOR	TX		07/17/2024	8.500	286,282		(176)				400,000	05/21/2024
100160126	CF	APACHE JUNCTION	AZ		07/17/2024	6.875	227,020		(7)				382,000	05/07/2024
100160127	CF	LAFAYETTE HILL	PA		07/17/2024	7.625	305,344		(169)				460,000	05/17/2024
100160128	CF	OOLTEWAH	TN		07/17/2024	7.875	265,466		(204)				385,000	05/24/2024
100160130	CF	DAWSONVILLE	GA		07/17/2024	8.000	25,799		(161)				401,000	05/21/2024
100160131	CF	CHICAGO	IL		07/17/2024	7.990	411,536		(234)				550,000	04/24/2024
100160132	CF	LAKE WALES	FL		07/17/2024	7.000	215,896		(34)				310,000	05/09/2024
100160133	CF	ACWORTH	GA		07/17/2024	7.480	282,261		(141)				375,000	05/20/2024
100160134	CF	COLUMBUS	OH		07/17/2024	7.375	318,498		(85)				425,000	05/22/2024
100160135		DALTON	GA		07/17/2024	7.125	184		(3)				303,500	05/24/2024
100160136	CF	KALISPELL	MT		07/17/2024	7.500	242,352		(115)				325,000	05/08/2024
100160137	CF	ROYAL PALM BEACH	FL		07/17/2024	7.625	113,904		(711)				627,000	05/16/2024
100160139	CF	DUPONT	WA		07/17/2024	7.625	363,860		(166)				485,000	05/16/2024
100160140	CF	KENNEWICK	WA		07/17/2024	7.625	271,297		(162)				364,400	05/15/2024
100160141	CF	HUDSON	FL		07/17/2024	7.500	284,467		(171)				415,000	05/28/2024
100160142	CF	CANUTILLO	TX		07/17/2024	6.875	211,629		(48)				288,000	05/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160143	CF	ALBANY	OR		07/17/2024	7.625	239,711		(138)				315,000	05/24/2024
100160145	CF	DAWSONVILLE	GA		07/17/2024	8.125	314,475		(230)				471,000	05/24/2024
100160146	CF	KNOXVILLE	TN		07/17/2024	7.500	261,622		(126)				370,000	05/24/2024
100160147	CF	HUTTO	TX		07/17/2024	7.490	266,367		(158)				355,000	05/21/2024
100160148	CF	DETROIT	MI		07/17/2024	7.625	217,129		(126)				285,000	05/23/2024
100160150	CF	CHESTER	VA		07/17/2024	6.990	243,578		(64)				332,000	04/26/2024
100160151	CF	NORTH RICHLAND HILLS	TX		07/17/2024	7.625	324,997		(152)				430,000	05/24/2024
100160152		ARLINGTON	VA		07/17/2024	6.625	357						296,000	04/23/2024
100160153	CF	AUSTIN	TX		07/17/2024	6.875	276,382		(18)				375,000	05/19/2024
100160154	CF	EAGLE RIVER	AK		07/17/2024	7.500	532,510		(223)				705,000	05/09/2024
100160156	CF	STATESVILLE	NC		07/17/2024	5.990	243,625		155				340,000	05/21/2024
100160158	CF	MIDLOTHIAN	VA		07/17/2024	6.990	271,566		98				370,000	04/24/2024
100160159	CF	KELLER	TX		07/17/2024	7.500	240,223		(148)				315,000	05/21/2024
100160161	CF	BLOOMINGDALE	GA		07/17/2024	7.125	235,015		(100)				350,000	05/15/2024
100160162	CF	PITTSBURGH	PA		07/17/2024	7.625	446,935		(193)				593,000	05/28/2024
100160163	CF	DISTRICT HEIGHTS	MD		07/17/2024	7.625	213,656		(13)				270,000	04/23/2024
100160165		AITKIN	MN		07/18/2024	8.000	595,019		(248)				672,000	05/31/2024
100160166		HOLMES BEACH	FL		07/18/2024	8.125	722,123		(290)				855,000	05/31/2024
100160167	CF	SHARPSBURG	MD		07/18/2024	7.125	237,857		(129)				350,000	05/24/2024
100160168		BORREGO SPRINGS	CA		07/18/2024	8.000	404,791		(172)				445,000	06/12/2024
100160169		MELBOURNE BEACH	FL		07/18/2024	8.125	411,787		(192)				460,000	05/24/2024
100160170		KISSIMMEE	FL		07/18/2024	7.625	562,843		(246)				635,000	05/21/2024
100160171		SAINT PETERSBURG	FL		07/18/2024	8.125	287,896		(122)				320,000	05/31/2024
100160172		TAMARAC	FL		07/18/2024	8.000	407,499		(144)				450,000	05/28/2024
100160173		TOBYHANNA	PA		07/18/2024	7.750	241,822		(126)				265,000	06/07/2024
100160175		BARTLETT	TN		07/18/2024	8.125	179,931		(68)				225,000	05/24/2024
100160176		INTERLACHEN	FL		07/18/2024	7.625	171,502		(203)				280,000	05/28/2024
100160177		CRYSTAL BEACH	TX		07/18/2024	7.624	452,434		(246)				541,700	05/30/2024
100160178		SAUTEE NACOOCHEE	GA		07/18/2024	6.750	503,394		96				573,000	05/24/2024
100160180		CRYSTAL BEACH	TX		07/18/2024	7.624	723,445		(236)				803,000	06/06/2024
100160181		BENSON	NC		07/18/2024	7.990	337,747		(155)				375,000	05/10/2024
100160182		ROTONDA WEST	FL		07/18/2024	7.490	477,879		(139)				625,000	06/06/2024
100160183		SIMPSONVILLE	SC		07/18/2024	8.125	278,239		(140)				305,000	04/30/2024
100160184		LAS VEGAS	NV		07/18/2024	7.624	248,821		(74)				276,000	05/29/2024
100160185		TWAIN HARTE	CA		07/18/2024	8.125	446,568		(226)				490,000	05/13/2024
100160187		JACKSONVILLE	FL		07/18/2024	7.624	232,029		(108)				255,000	06/05/2024
100160189		FERN PARK	FL		07/18/2024	7.625	312,289		(137)				350,000	05/10/2024
100160190		DACULA	GA		07/18/2024	8.124	286,714		(98)				335,000	06/14/2024
100160191		ROME CITY	IN		07/18/2024	8.375	368,834		(140)				430,000	05/10/2024
100160192		KATY	TX		07/18/2024	7.625	372,295		(139)				431,000	05/14/2024
100160193		ROTONDA WEST	FL		07/18/2024	7.625	362,548		39				450,000	04/16/2024
100160194		BEATTYVILLE	KY		07/18/2024	7.625	303,133		(113)				340,000	05/17/2024
100160195		FORT WAYNE	IN		07/18/2024	7.990	252,425		(157)				276,000	05/10/2024
100160196		BAYOU VISTA	TX		07/18/2024	8.500	329,894		(128)				370,000	05/17/2024
100160197		WACO	TX		07/18/2024	7.490	288,611		(82)				330,000	05/07/2024
100160198		DODGE CITY	KS		07/18/2024	7.875	223,482		(44)				255,000	05/13/2024
100160199		OCEAN PINES	MD		07/18/2024	7.625	370,818		(150)				440,000	05/13/2024
100160200		SEMINOLE	FL		07/18/2024	7.625	478,341		(240)				560,000	05/08/2024
100160201		CASSELBERRY	FL		07/18/2024	8.500	276,991		(102)				308,000	05/20/2024
100160202		SAINT JOHNS	FL		07/18/2024	6.250	484,274		317				580,000	05/10/2024
100160205		WIMAUMA	FL		07/18/2024	5.750	322,776		292				380,000	04/30/2024
100160207		BOLIVIA	NC		07/18/2024	5.990	237,587		127				280,000	05/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160208		EUGENE	OR		07/18/2024	8.625	662,857		(259)				730,000	05/21/2024
100160209		WASHINGTON	UT		07/18/2024	6.125	483,136		266				565,000	04/26/2024
100160210		MCGAHEYSVILLE	VA		07/18/2024	7.624	442,697		(152)				494,000	05/22/2024
100160211		LELAND	NC		07/18/2024	6.125	242,868		109				285,000	05/14/2024
100160212	CF	SURFSIDE BEACH	TX		07/18/2024	7.490	299,352		(151)				395,000	05/17/2024
100160213		WITTMANN	AZ		07/18/2024	7.624	513,588		174				628,000	05/16/2024
100160214		DANVILLE	IN		07/18/2024	5.990	326,568		259				420,000	05/14/2024
100160216		LURAY	VA		07/18/2024	6.125	200,593		184				254,000	05/20/2024
100160217		CONWAY	SC		07/18/2024	6.875	268,291		30				333,000	05/22/2024
100160218		FRIENDSHIP	WI		07/18/2024	8.125	337,894		(171)				370,000	05/24/2024
100160219		HOUSTON	TX		07/18/2024	6.125	245,096		106				301,000	05/14/2024
100160220		LAS VEGAS	NV		07/18/2024	4.990	348,523		792				449,000	05/11/2024
100160221		POCASSET	MA		07/18/2024	8.125	656,248		(210)				725,000	05/28/2024
100160222		CRESCENT LAKE	OR		07/18/2024	7.625	359,962		(128)				425,000	05/24/2024
100160223		HEBER CITY	UT		07/18/2024	7.624	589,675		(219)				700,000	05/23/2024
100160224		ORMOND BEACH	FL		07/18/2024	7.625	299,764		(135)				330,000	05/22/2024
100160226		CORCORAN	MN		07/18/2024	7.625	364,390		(144)				412,500	05/24/2024
100160227		QUEEN CREEK	AZ		07/18/2024	6.990	355,829		42				405,000	05/15/2024
100160228		EMPORIA	KS		07/18/2024	8.125	324,481		(171)				356,000	05/29/2024
100160231		ALBUQUERQUE	NM		07/18/2024	7.625	589,202		(297)				685,000	05/30/2024
100160232		ORLANDO	FL		07/18/2024	8.125	370,967		(206)				405,000	05/31/2024
100160233		CLEVELAND	GA		07/18/2024	7.990	407,722		(149)				485,000	05/24/2024
100160234		ALBUQUERQUE	NM		07/18/2024	8.125	310,659		(160)				360,000	05/21/2024
100160235		NEW BRAUNFELS	TX		07/18/2024	8.125	229,125		(94)				267,000	05/08/2024
100160236		SAN ANTONIO	TX		07/18/2024	7.625	313,908		(118)				375,000	05/31/2024
100160342	CF	INDIO	CA		09/06/2024	8.000	697,885		(483)				850,000	07/18/2024
100160343	CF	MIAMI	FL		09/06/2024	8.250	661,100		(413)				760,000	07/26/2024
100160344	CF	PATTERSON	CA		09/06/2024	7.250	488,463		(280)				601,000	07/30/2024
100160345	CF	BAINBRIDGE ISLAND	WA		09/06/2024	7.250	322,452		(323)				695,000	07/22/2024
100160349		KISSIMMEE	FL		09/06/2024	7.375	380,969		(38)				515,000	07/18/2024
100160352	CF	PHILADELPHIA	PA		09/06/2024	7.500	146,015		(116)				203,000	07/16/2024
100160354	CF	MIAMI	FL		09/06/2024	7.375	180,050		(147)				260,000	08/13/2024
100160355	CF	SURPRISE	AZ		09/06/2024	7.250	293,629		(70)				555,000	07/25/2024
100160357	CF	KAILUA	HI		09/06/2024	6.875	1,585,375		(988)				2,460,000	07/22/2024
100160358		JACKSONVILLE	FL		09/06/2024	7.625	102,952		(81)				210,000	08/14/2024
100160360	CF	SACRAMENTO	CA		09/06/2024	7.375	352,589		(394)				450,000	08/19/2024
100160361	CF	JACKSONVILLE	FL		09/06/2024	8.750	311,607		(321)				356,000	07/23/2024
100160364		TACOMA	WA		09/06/2024	9.000	461,731		(381)				555,000	07/19/2024
100160365	CF	FAIRFAX	VA		09/06/2024	7.375	445,564		(307)				780,000	07/24/2024
100160366		PHILADELPHIA	PA		09/06/2024	8.125	111,802		2				175,000	07/19/2024
100160369		PHILADELPHIA	PA		09/06/2024	8.500	124,675		(166)				168,000	08/12/2024
100160371	CF	POMPANO BEACH	FL		09/06/2024	7.625	701,725		(376)				885,000	07/22/2024
100160372		SPRING	TX		09/06/2024	8.250	164,818		(198)				208,000	08/02/2024
100160373	CF	SAN ANTONIO	TX		09/06/2024	7.625	409,851		(295)				525,000	07/18/2024
100160374		HOUSTON	TX		09/06/2024	8.750	156,265		(125)				215,000	08/09/2024
100160375		JACKSONVILLE	FL		09/06/2024	7.625	225,339		(40)				295,000	07/17/2024
100160377	CF	THOUSAND OAKS	CA		09/06/2024	7.125	613,660		(398)				1,215,000	07/23/2024
100160379		ROCKLAND	MA		09/06/2024	7.500	450,640		(86)				695,000	08/05/2024
100160380	CF	BRUSH PRAIRIE	WA		09/06/2024	8.750	839,056		(621)				1,027,000	07/25/2024
100160381	CF	MIDLOTHIAN	TX		09/06/2024	8.000	504,114		(292)				560,000	07/19/2024
100160382	CF	AUSTIN	TX		09/06/2024	7.375	447,531		(131)				740,000	07/31/2024
100160384	CF	LUCERNE	CA		09/06/2024	7.500	334,617		(189)				490,000	07/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160388	CF	GOODYEAR	AZ		09/06/2024	7.500	392,209		(291)				477,500	08/16/2024
100160389	CF	NORTH BRUNSWICK	NJ		09/06/2024	7.125	399,589		(514)				613,000	08/05/2024
100160390	CF	CLOVIS	CA		09/06/2024	7.125	294,060		(206)				375,000	07/26/2024
100160392	CF	AUSTIN	TX		09/06/2024	7.375	668,977		(502)				830,000	07/31/2024
100160393		OAKLAND	CA		09/06/2024	8.000	427,489		(49)				650,000	08/14/2024
100160394	CF	COLUMBUS	GA		09/06/2024	7.875	194,073		(301)				242,000	08/05/2024
100160406	CF	POOLESVILLE	MD		07/19/2024	7.875	232,194		(214)				320,000	06/26/2024
100160408	CF	LEXINGTON	KY		07/19/2024	8.625	159,986		(188)				215,000	05/09/2024
100160413	CF	MIRAMAR	FL		07/19/2024	7.999	306,647		(194)				443,000	06/26/2024
100160415	CF	HOUSTON	TX		07/19/2024	7.125	236,126		(63)				349,000	06/28/2024
100160418	CF	FORT WORTH	TX		07/19/2024	8.499	274,907		(374)				350,000	06/28/2024
100160419	CF	BERKELEY	CA		07/19/2024	7.625	692,434		(518)				1,375,000	06/28/2024
100160422	CF	SPRING	TX		07/19/2024	7.999	171,107		(176)				230,000	06/06/2024
100160423	CF	PALM DESERT	CA		07/19/2024	7.999	519,122		(310)				680,000	06/26/2024
100160424	CF	RIVERVIEW	FL		07/19/2024	7.250	337,632		(124)				490,000	06/25/2024
100160425	CF	POOLESVILLE	MD		07/19/2024	7.875	232,479		(221)				320,000	06/26/2024
100160428	CF	JACKSONVILLE	FL		07/19/2024	7.999	199,391		(188)				300,000	06/26/2024
100160429	CF	DANBURY	CT		07/19/2024	8.125	423,733		(303)				550,000	06/11/2024
100160430	CF	LAS VEGAS	NV		07/19/2024	7.750	261,602		(254)				360,000	06/24/2024
100160432	CF	SAN BERNARDINO	CA		07/19/2024	7.625	405,953		(146)				600,000	06/25/2024
100160438	CF	SOUTH RIVER	NJ		07/19/2024	7.625	299,619		43				465,000	06/27/2024
100160440	CF	MOSES LAKE	WA		07/19/2024	7.625	196,540		(170)				254,000	06/20/2024
100160442	CF	PALM SPRINGS	CA		07/19/2024	7.625	500,416		(230)				718,000	06/20/2024
100160446	CF	RIALTO	CA		07/19/2024	7.250	225,541		(177)				535,000	06/17/2024
100160459	CF	FORT WORTH	TX		07/19/2024	8.625	162,497		(280)				230,000	06/28/2024
100160464	CF	SACRAMENTO	CA		07/19/2024	7.250	846,693		(365)				1,200,000	06/26/2024
100160465	CF	WILMINGTON	NC		07/19/2024	7.875	215,054		(147)				292,000	06/20/2024
100160468	CF	MIAMI	FL		07/19/2024	6.750	442,799		47				690,000	06/20/2024
100160470	CF	INDIANAPOLIS	IN		07/19/2024	7.375	112,644		(84)				195,000	06/27/2024
100160472	CF	ONTARIO	CA		07/19/2024	6.750	245,446		(58)				655,000	06/24/2024
100160474	CF	LAKE WORTH	FL		07/19/2024	7.499	355,034		(204)				545,000	06/05/2024
100160477	CF	CLEVELAND	OH		07/19/2024	8.250	113,670		(104)				146,000	05/16/2024
100160478	CF	DYER	IN		07/19/2024	7.375	247,833		(124)				326,500	06/28/2024
100160479	CF	DENTON	TX		07/19/2024	7.750	122,417		(96)				170,000	06/28/2024
100160486	CF	LOS ANGELES	CA		07/19/2024	7.375	205,764		(173)				725,000	06/28/2024
100160490	CF	KATY	TX		07/19/2024	6.750	228,710		28				370,000	06/28/2024
100160491	CF	WILMINGTON	NC		07/19/2024	7.999	217,801		(294)				304,000	06/20/2024
100160492	CF	RIALTO	CA		07/19/2024	9.375	486,965		(304)				525,000	06/28/2024
100160493	CF	KATY	TX		07/19/2024	6.750	227,524		26				369,000	06/28/2024
100160495	CF	JURUPA VALLEY	CA		07/19/2024	9.875	696,420		(410)				750,000	07/01/2024
100160496	CF	FLORIDA CITY	FL		07/19/2024	8.999	406,913		(253)				440,000	06/28/2024
100160497	CF	CADDO MILLS	TX		07/19/2024	8.499	282,772		(283)				303,000	06/18/2024
100160498	CF	MADERA	CA		07/19/2024	7.999	128,655		(99)				237,000	06/27/2024
100160499	CF	BAKERSFIELD	CA		07/19/2024	9.999	550,276		(218)				600,000	06/27/2024
100160501	CF	LOS ANGELES	CA		07/19/2024	9.750	885,217		(433)				975,000	07/02/2024
100160502	CF	ALISO VIEJO	CA		07/19/2024	8.999	577,810		(306)				665,000	06/20/2024
100160504	CF	TAMPA	FL		07/19/2024	9.750	303,460		(130)				350,000	06/07/2024
100160506	CF	LOS ANGELES	CA		07/19/2024	9.250	1,439,949		(838)				1,675,000	06/24/2024
100160507	CF	CANOGA PARK AREA CITY OF LOS	CA		07/19/2024	8.125	1,104,345		(422)				1,290,000	06/27/2024
100160509	CF	VISTA	CA		07/19/2024	9.250	250,684		(446)				480,000	06/27/2024
100160510	CF	FLINT	TX		07/19/2024	8.999	460,476		(347)				533,000	06/05/2024
100160511	CF	CORAL SPRINGS	FL		07/19/2024	8.999	1,065,797		(567)				1,270,000	06/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160512	CF	LAWRENCEVILLE	GA		07/19/2024	8.750	458,139		(293)				545,000	06/24/2024
100160514	CF	CHARLESTON	SC		07/19/2024	9.750	508,038		(293)				581,500	06/27/2024
100160515	CF	HESPERIA	CA		07/19/2024	9.499	356,686		(254)				406,000	06/27/2024
100160516	CF	PHOENIX	AZ		07/19/2024	7.999	539,511		(259)				680,000	06/24/2024
100160517	CF	LAKELAND	FL		07/19/2024	8.999	366,485		(299)				420,000	06/24/2024
100160519	CF	SAN BERNARDINO	CA		07/19/2024	7.999	488,410		(155)				635,000	06/26/2024
100160520	CF	METHUEN	MA		07/19/2024	10.750	496,811		4				590,000	06/07/2024
100160521	CF	BEAUMONT	CA		07/19/2024	7.999	457,463		(209)				565,000	06/28/2024
100160522	CF	HAMPSHIRE	IL		07/19/2024	7.999	767,264		(315)				1,100,000	05/31/2024
100160523	CF	COLORADO SPRINGS	CO		07/19/2024	6.999	358,999		(16)				450,000	07/02/2024
100160524	CF	LITTLE RIVER	SC		07/19/2024	7.875	319,604		(97)				407,000	06/26/2024
100160525	CF	ANNAPOLIS	MD		07/19/2024	8.499	641,564		(154)				820,000	05/23/2024
100160526	CF	FONTANA	CA		07/19/2024	8.750	495,928		(152)				615,000	06/24/2024
100160527	CF	ROSTRAVER TOWNSHIP	PA		07/19/2024	7.499	340,877		(109)				425,000	05/14/2024
100160528	CF	WINTER SPRINGS	FL		07/19/2024	7.875	333,953		(242)				409,000	06/07/2024
100160529	CF	COLORADO SPRINGS	CO		07/19/2024	6.499	376,914		195				500,000	06/20/2024
100160530	CF	CASA GRANDE	AZ		07/19/2024	7.375	269,361		(55)				340,000	06/26/2024
100160531	CF	FORT WASHINGTON	MD		07/19/2024	8.499	266,196		(88)				359,000	06/18/2024
100160532	CF	CAPE MAY COURT HOUSE	NJ		07/19/2024	7.250	376,118		(28)				475,000	06/20/2024
100160533	CF	CHICAGO	IL		07/19/2024	9.625	418,312		93				535,000	06/20/2024
100160534	CF	GAITHERSBURG	MD		07/19/2024	8.250	506,834		(312)				620,000	05/15/2024
100160535	CF	PHOENIX	AZ		07/19/2024	7.999	340,438		(317)				410,000	06/21/2024
100160536	CF	LAKEWOOD	WA		07/19/2024	7.499	311,714		27				410,000	04/23/2024
100160537	CF	YORBA LINDA	CA		07/19/2024	7.999	2,047,530		(1,372)				2,500,000	06/20/2024
100160538	CF	DES MOINES	WA		07/19/2024	7.999	520,882		60				680,000	03/30/2024
100160540	CF	HENDERSON	NV		07/19/2024	7.875	317,789		(347)				380,000	06/21/2024
100160541	CF	SCOTTSDALE	AZ		07/19/2024	7.499	525,850		(249)				650,000	06/24/2024
100160542	CF	GRAIN VALLEY	MO		07/19/2024	8.375	408,981		(244)				510,000	06/07/2024
100160543	CF	AURORA	CO		07/19/2024	8.250	401,603		(184)				495,000	06/28/2024
100160544	CF	WATERFORD	CA		07/19/2024	7.999	339,129		(312)				410,000	06/27/2024
100160545	CF	RESEDA	CA		07/19/2024	7.999	744,382		(475)				910,000	06/24/2024
100160546	CF	PITTSBURG	CA		07/19/2024	8.750	545,375		(196)				675,000	06/11/2024
100160547	CF	HYANNIS	MA		07/19/2024	8.125	465,751		(204)				575,000	06/28/2024
100160549	CF	WORCESTER	MA		07/19/2024	6.625	403,328		188				540,000	06/20/2024
100160550	CF	SPRING	TX		07/19/2024	6.499	183,678		32				235,000	07/03/2024
100160551	CF	FALLS CHURCH	VA		07/19/2024	7.375	221,020		(161)				275,000	06/27/2024
100160552	CF	OWINGS MILLS	MD		07/19/2024	7.875	1,239,247		(232)				1,550,000	07/02/2024
100160553	CF	PALOS VERDES ESTATES	CA		07/19/2024	8.999	969,905		(1,044)				1,150,000	06/21/2024
100160554	CF	SOUTH LAKE TAHOE	CA		07/19/2024	8.250	411,084		(99)				516,000	06/19/2024
100160555	CF	WEST PALM BEACH	FL		07/19/2024	8.250	608,500		(672)				725,000	06/27/2024
100160559	CF	OCEAN CITY	MD		07/19/2024	7.999	1,686,727		(1,272)				2,050,000	06/26/2024
100160560	CF	SICKLERVILLE	NJ		07/19/2024	8.250	370,164		(84)				475,000	06/28/2024
100160561	CF	AURORA	IL		07/19/2024	8.375	310,377		(208)				378,000	06/27/2024
100160562	CF	LAS VEGAS	NV		07/19/2024	7.625	765,120		(170)				935,000	06/22/2024
100160563		SPARKS	NV		07/19/2024	6.999	490,114		(187)				610,000	06/28/2024
100160566	CF	DELAWARE	OH		07/19/2024	7.999	723,947		(144)				925,000	06/25/2024
100160567	CF	PAHRUMP	NV		07/19/2024	8.999	455,973		(98)				568,000	06/26/2024
100160568	CF	RANCHO CORDOVA	CA		07/19/2024	7.875	249,127		14				350,000	06/28/2024
100160569	CF	OCEANSIDE	CA		07/19/2024	9.125	446,675		(378)				545,000	06/19/2024
100160570	CF	HAMDEN	CT		07/19/2024	7.999	256,895		(20)				353,000	06/26/2024
100160571	CF	TULSA	OK		07/19/2024	7.999	1,241,573		(341)				1,654,000	06/18/2024
100160572	CF	LAKEWOOD	CO		07/19/2024	6.999	239,306		18				340,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160573	CF	NORTH BRUNSWICK	NJ		07/19/2024	8.750	562,635		(283)				705,000	06/14/2024
100160574	CF	ORTING	WA		07/19/2024	7.999	651,597		(749)				830,000	06/20/2024
100160575	CF	LOS ANGELES	CA		07/19/2024	6.750	835,668		271				1,585,000	05/20/2024
100160576	CF	LAS VEGAS	NV		07/19/2024	7.375	656,854		(534)				963,000	06/26/2024
100160577	CF	FORT MYERS	FL		07/19/2024	7.999	388,861		(355)				480,000	06/27/2024
100160579	CF	PUNTA GORDA	FL		07/19/2024	7.125	269,422		(74)				395,000	04/12/2024
100160580	CF	BRIGANTINE	NJ		07/19/2024	8.250	2,438,383		(497)				3,250,000	06/21/2024
100160582	CF	CORONA	CA		07/19/2024	7.875	705,692		(545)				980,000	06/24/2024
100160585	CF	HESPERIA	CA		07/19/2024	6.750	479,744		(42)				699,000	07/01/2024
100160586	CF	DALLAS	TX		07/19/2024	8.875	1,482,633		(976)				1,920,000	06/22/2024
100160588	CF	MAGNA	UT		07/19/2024	7.750	234,175		(137)				376,000	06/20/2024
100160589	CF	BIG BEAR LAKE	CA		07/19/2024	7.625	354,148		(312)				490,000	05/31/2024
100160590	CF	NIPOMO	CA		07/19/2024	7.499	1,109,495		(488)				1,575,000	05/24/2024
100160591	CF	SUSSEX	NJ		07/19/2024	7.750	225,182		(149)				368,000	05/13/2024
100160592	CF	CHANDLER	AZ		07/19/2024	8.999	366,825		(175)				518,000	06/24/2024
100160593	CF	NEWARK	CA		07/19/2024	6.999	1,107,778		(283)				1,950,000	06/08/2024
100160594	CF	SAN BERNARDINO	CA		07/19/2024	8.875	301,676		(60)				500,000	06/24/2024
100160596	CF	GRAND PRAIRIE	TX		07/19/2024	10.625	281,447		(352)				350,000	06/24/2024
100160597	CF	SAINT CLOUD	MN		07/19/2024	7.875	148,884		(51)				271,000	06/21/2024
100160598	CF	DESERT HOT SPRINGS	CA		07/19/2024	7.875	202,942		(311)				335,000	06/20/2024
100160599	CF	OXFORD	GA		07/19/2024	8.250	377,396		(163)				522,000	06/03/2024
100160601	CF	HOT SPRINGS	AR		07/19/2024	7.375	154,693		(138)				275,000	06/28/2024
100160602	CF	LOS ANGELES	CA		07/19/2024	6.999	193,570		35				800,000	05/31/2024
100160603	CF	LAKEWOOD	CA		07/19/2024	7.125	195,706		13				860,000	06/19/2024
100160604	CF	MYRTLE BEACH	SC		07/19/2024	6.875	287,093		1				594,000	06/26/2024
100160605	CF	POTOMAC	MD		07/19/2024	7.375	1,049,200		(770)				1,890,000	06/24/2024
100160607	CF	ROSENBERG	TX		07/19/2024	6.999	184,644		(29)				410,000	06/19/2024
100160609	CF	CAPE CORAL	FL		07/19/2024	7.499	228,217		(331)				370,000	07/03/2024
100160610	CF	ORLANDO	FL		07/19/2024	8.250	260,240		(243)				775,000	07/03/2024
100160611	CF	DOWNEY	CA		07/19/2024	8.999	101,761		(97)				953,000	06/21/2024
100160612	CF	CORONA	CA		07/19/2024	7.375	502,669		(564)				967,000	06/19/2024
100160613	CF	AUSTIN	TX		07/19/2024	6.999	217,315		(222)				850,000	06/25/2024
100160826	CF	SACRAMENTO	CA		07/24/2024	7.750	284,089		(176)				385,000	05/30/2024
100160827	CF	LONG BEACH	CA		07/24/2024	7.875	383,505		(30)				552,000	06/05/2024
100160828		WICHITA	KS		07/24/2024	10.125	190,785		(157)				250,000	06/11/2024
100160830	CF	HOUSTON	TX		07/24/2024	8.125	319,979		(432)				385,000	05/30/2024
100160832		BARTLETT	TN		07/24/2024	8.000	274,338		(142)				395,000	06/03/2024
100160833	CF	CEDAR HILL	TX		07/24/2024	8.000	604,942		(394)				765,000	05/31/2024
100160834	CF	MANOR	TX		07/24/2024	8.375	222,481		(287)				297,000	06/11/2024
100160836	CF	OAK PARK	CA		07/24/2024	7.750	978,035		(361)				1,215,000	05/30/2024
100160837	CF	PORT SAINT LUCIE	FL		07/24/2024	7.625	372,711		(233)				460,000	06/12/2024
100160838	CF	SYLMAR	CA		07/24/2024	6.875	307,395		(43)				610,000	05/13/2024
100160839	CF	CORONA	CA		07/24/2024	7.500	868,629		(400)				1,170,000	06/05/2024
100160840	CF	VALLEY GLEN	CA		07/24/2024	7.375	1,927,797		(692)				2,400,000	05/28/2024
100160841	CF	LUMBERTON	NC		07/24/2024	7.375	271,778		(111)				352,000	05/28/2024
100160843		HAINES CITY	FL		07/24/2024	7.500	245,627		9				330,000	06/11/2024
100160844	CF	HOUSTON	TX		07/24/2024	7.500	297,689		(265)				390,000	06/05/2024
100160845		(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024	8.500	960,726		(461)				1,350,000	06/06/2024
100160846	CF	LONG BEACH	CA		07/24/2024	7.000	374,952		(44)				604,000	06/08/2024
100160847	CF	FRESNO	CA		07/24/2024	7.750	285,579		(176)				400,000	06/11/2024
100160848		CAPE CORAL	FL		07/24/2024	8.875	207,274		(204)				280,000	05/31/2024
100160849	CF	HAMPTON	VA		07/24/2024	8.000	198,283		(228)				274,000	06/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160850	CF	CHANDLER	AZ		07/24/2024	7.375	381,958		(152)				590,000	05/28/2024
100160851	CF	CHICAGO	IL		07/24/2024	8.500	110,884		(222)				155,000	06/04/2024
100160852	CF	PHOENIX	AZ		07/24/2024	7.375	289,918		(330)				500,000	05/30/2024
100160853	CF	KINGSLAND	GA		07/24/2024	7.500	204,820		(186)				250,000	06/06/2024
100160855	CF	OKLAHOMA CITY	OK		07/24/2024	9.000	253,992		(366)				300,000	06/03/2024
100160856		LOMPOC	CA		07/24/2024	6.875	104,710		80				540,000	05/31/2024
100160857	CF	ALBURQUEQUE	NM		07/24/2024	7.000	199,528		(51)				513,000	06/17/2024
100160858		YARDLEY	PA		07/24/2024	7.375	335,827		(50)				430,000	05/30/2024
100160859	CF	VIRGINIA BEACH	VA		07/24/2024	7.625	585,348		(330)				769,000	05/24/2024
100160861	CF	KIMBERLY	ID		07/24/2024	7.125	668,378		(262)				1,022,000	06/03/2024
100160862	CF	DAYTON	OH		07/24/2024	8.000	302,875		(204)				395,000	05/24/2024
100160863	CF	YUCAIPA	CA		07/24/2024	8.125	311,011		(213)				436,000	05/22/2024
100160864	CF	LAKE FREDERICK	VA		07/24/2024	7.490	400,831		(193)				569,000	05/28/2024
100160866	CF	TWIN FALLS	ID		07/24/2024	7.125	318,990		(156)				440,000	05/30/2024
100160867	CF	AZLE	TX		07/24/2024	7.875	274,297		(157)				365,000	05/22/2024
100160868	CF	AZLE	TX		07/24/2024	7.875	274,297		(157)				365,000	05/22/2024
100160869	CF	AZLE	TX		07/24/2024	7.875	274,297		(157)				365,000	05/22/2024
100160871	CF	ALTAMONTE SPRINGS	FL		07/24/2024	8.125	207,263		(48)				286,500	06/05/2024
100160872	CF	PITTSBURGH	PA		07/24/2024	8.125	269,685		(126)				338,000	06/04/2024
100160873	CF	CLIFTON	CO		07/24/2024	7.624	396,500		(238)				535,000	05/30/2024
100160874	CF	EDMOND	OK		07/24/2024	7.875	265,486		(94)				340,000	06/06/2024
100160875	CF	CLIFTON	CO		07/24/2024	7.624	407,916		(244)				545,000	05/30/2024
100160876	CF	MILTON	FL		07/24/2024	7.490	157,070		(75)				232,000	05/31/2024
100160878	CF	WILLIAMSTOWN	NJ		07/24/2024	7.625	233,955		(95)				310,000	05/31/2024
100160879	CF	LOS ANGELES	CA		07/24/2024	7.490	497,554		(309)				740,000	05/24/2024
100160880	CF	KANSAS CITY	MO		07/24/2024	6.990	307,550		(98)				410,000	06/03/2024
100160881	CF	MADISON	TN		07/24/2024	7.490	250,341		(182)				350,000	06/03/2024
100160883	CF	STONE MOUNTAIN	GA		07/24/2024	7.625	220,265		(96)				295,000	06/03/2024
100160885	CF	ATLANTIC CITY	NJ		07/24/2024	7.875	188,293		(88)				265,000	06/11/2024
100160886	CF	MARGATE	NJ		07/24/2024	7.125	502,885		(451)	(84)			1,185,000	06/06/2024
100160887	CF	MARIETTA	GA		07/24/2024	7.375	621,441		(338)				829,000	06/10/2024
100160888	CF	RICHMOND	CA		07/24/2024	6.625	630,448		19				860,000	06/05/2024
100160889	CF	BIG BEAR LAKE	CA		07/24/2024	7.250	240,988		(135)				370,000	05/10/2024
100160890	CF	PORT SAINT LUCIE	FL		07/24/2024	6.625	264,968		(36)				365,000	05/30/2024
100160891	CF	SUQUAMISH	WA		07/24/2024	7.500	262,921		(153)				345,000	06/05/2024
100160892	CF	GARDEN VALLEY	ID		07/24/2024	6.990	563,621		(178)				850,000	06/03/2024
100160893	CF	ANTHEM	AZ		07/24/2024	8.000	633,405		(269)				790,000	05/28/2024
100160895	CF	HUNTINGTON BEACH	CA		07/24/2024	6.624	1,081,968		(8)				1,650,000	05/28/2024
100160896	CF	MIAMI	FL		07/24/2024	8.000	299,152		(201)				397,000	06/06/2024
100160897	CF	POTTSTOWN	PA		07/24/2024	7.250	238,525		(119)				320,000	06/06/2024
100160899	CF	BAKERSFIELD	CA		07/24/2024	7.125	242,971		(128)				325,000	05/28/2024
100160900	CF	CEDAR PARK	TX		07/24/2024	7.875	342,503		(177)				458,000	06/04/2024
100160901	CF	CELINA	TX		07/24/2024	6.990	703,061		(237)				1,078,000	06/13/2024
100160902	CF	TOMS RIVER	NJ		07/24/2024	7.624	1,026,321		60				1,400,000	06/05/2024
100160903	CF	JACKSONVILLE	AL		07/24/2024	7.624	192,580		(11)				265,000	06/07/2024
100160904	CF	ROYERSFORD	PA		07/24/2024	6.990	358,365		(135)				510,000	06/06/2024
100160905	CF	LAKE HAVASU CITY	AZ		07/24/2024	6.999	675,100		(235)				911,000	06/14/2024
100160906	CF	WARMINSTER	PA		07/24/2024	7.500	255,868		(149)				336,000	06/06/2024
100160907	CF	SAINT PETERSBURG	FL		07/24/2024	7.125	358,306		(100)				450,000	06/13/2024
100160908	CF	TUCSON	AZ		07/24/2024	7.624	301,785		(110)				415,000	06/17/2024
100160909	CF	LITTLE ELM	TX		07/24/2024	7.375	331,129		(111)				446,000	06/07/2024
100160910	CF	HAMILTON	NJ		07/24/2024	7.624	178,703		(174)				310,000	06/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160911	CF	SAVANNAH	GA		07/24/2024	7.500	210,570		(57)				285,000	06/21/2024
100160912	CF	PEMBROKE PINES	FL		07/24/2024	7.624	483,508		(189)				600,000	06/13/2024
100160913	CF	PORT CHARLOTTE	FL		07/24/2024	7.499	269,181		(94)				344,000	06/21/2024
100160914	CF	KISSIMMEE	FL		07/24/2024	7.499	231,527		(136)				350,000	06/20/2024
100160915	CF	GRAND PRAIRIE	TX		07/24/2024	7.250	223,501		(30)				300,000	06/06/2024
100160916	CF	BLUE RIDGE	GA		07/24/2024	7.250	479,320		(187)				637,500	06/14/2024
100160917	CF	NEWPORT	RI		07/24/2024	7.499	542,031		(262)				670,000	06/14/2024
100160918	CF	AUSTIN	TX		07/24/2024	7.375	521,552		(165)				710,000	06/17/2024
100160919	CF	EASLEY	SC		07/24/2024	7.375	281,267		(74)				375,000	06/21/2024
100160920	CF	LAWRENCEVILLE	GA		07/24/2024	8.125	305,179		(149)				376,000	06/13/2024
100160922	CF	BIRMINGHAM	AL		07/24/2024	7.000	236,790		(86)				315,000	06/21/2024
100160923	CF	PROVIDENCE	RI		07/24/2024	7.124	480,273		(143)				640,000	06/17/2024
100160924	CF	LAS VEGAS	NV		07/24/2024	6.999	338,577		(126)				482,000	06/07/2024
100160925	CF	LEEHIGH ACRES	FL		07/24/2024	7.624	313,970		(125)				435,000	06/17/2024
100160926	CF	LAKE WORTH BEACH	FL		07/24/2024	7.500	319,212		(168)				454,000	06/13/2024
100160927	CF	RENTON	WA		07/24/2024	6.990	567,655		(150)				760,000	06/12/2024
100160928	CF	EVERETT	WA		07/24/2024	8.125	855,432		(405)				1,125,000	06/17/2024
100160929	CF	JOHNSTOWN	NY		07/24/2024	7.624	211,545		(58)				295,000	06/12/2024
100160930	CF	CLEARWATER	FL		07/24/2024	8.000	281,255		(98)				400,000	06/21/2024
100160932	CF	CLINTON	WA		07/24/2024	7.624	352,945		(125)				451,000	06/12/2024
100160933	CF	PRINCETON	TX		07/24/2024	7.500	222,218		(153)				308,000	06/14/2024
100160934	CF	MACUNGIE	PA		07/24/2024	7.124	175,566		(206)				362,000	06/20/2024
100160935	CF	IMPERIAL BEACH	CA		07/24/2024	7.624	585,145		(377)				765,000	06/20/2024
100160936	CF	PITTSBURGH	PA		07/24/2024	7.125	302,233		(133)				460,000	06/20/2024
100160937	CF	ROSEVILLE	CA		07/24/2024	7.490	359,288		(222)				570,000	06/14/2024
100160938	CF	COLUMBUS	GA		07/24/2024	8.125	180,319		(14)				227,000	06/18/2024
100160940	CF	VALLEJO	CA		07/24/2024	7.499	336,022		(210)				497,000	06/14/2024
100160944	CF	NORCO	CA		07/24/2024	7.124	771,587		(326)				1,175,000	06/14/2024
100160946	CF	OCEAN CITY	NJ		07/24/2024	7.625	890,042		(432)				1,175,000	06/04/2024
100160948	CF	MULBERRY	FL		07/24/2024	7.875	229,652		(95)				290,000	05/20/2024
100160949	CF	IRVINE	CA		07/24/2024	7.624	648,896		(392)				900,000	06/03/2024
100160950	CF	NEWNAN	GA		07/24/2024	7.375	294,283		(163)				422,000	05/23/2024
100160951	CF	APEX	NC		07/24/2024	6.990	330,482		(131)				487,000	04/19/2024
100160952	CF	VICTOR	ID		07/24/2024	7.625	463,914		(201)				605,000	05/01/2024
100160954	CF	ALPHARETTA	GA		07/24/2024	7.500	331,340		(190)				445,000	06/07/2024
100160955	CF	PLYMOUTH	MI		07/24/2024	7.500	339,135		(185)				530,000	05/03/2024
100160956	CF	HOUSTON	TX		07/24/2024	7.490	254,261		(145)				340,000	05/30/2024
100160957	CF	FORT WORTH	TX		07/24/2024	7.624	224,629		(47)				315,000	06/21/2024
100160958	CF	KENT	WA		07/24/2024	7.375	334,106		(336)				635,000	06/04/2024
100160959	CF	CANADENSIS	PA		07/24/2024	6.875	451,541		(57)				610,000	05/09/2024
100160960	CF	FORNEY	TX		07/24/2024	7.625	251,744		(67)				320,000	03/28/2024
100160961	CF	ATLANTA	GA		07/24/2024	7.490	293,833		(266)				431,000	06/06/2024
100160963	CF	PORT ISABEL	TX		07/24/2024	7.624	259,131		(212)				360,000	05/10/2024
100160964	CF	KENNESAW	GA		07/24/2024	8.125	260,254		(177)				343,000	05/14/2024
100160966	CF	SACRAMENTO	CA		07/24/2024	8.000	271,188		(166)				355,000	05/16/2024
100160967	CF	CLERMONT	FL		07/24/2024	7.990	259,052		(136)				333,000	05/21/2024
100160968	CF	NORMAN	OK		07/24/2024	6.750	252,878		(46)				352,000	05/20/2024
100160969	CF	ANNA	TX		07/24/2024	7.490	250,817		(119)				316,000	05/07/2024
100160970	CF	MESQUITE	TX		07/24/2024	7.490	237,485		(117)				313,000	06/03/2024
100160972	CF	GULF SHORES	AL		07/24/2024	5.990	333,670		129				462,000	04/29/2024
100160973	CF	WINNABOW	NC		07/24/2024	6.750	223,672		(35)				346,000	04/29/2024
100160974	CF	MISSOURI CITY	TX		07/24/2024	7.625	254,971		(111)				316,000	05/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160975	CF	SAINT AUGUSTINE	FL		07/24/2024	5.875	203,789		183				295,000	04/29/2024
100160976	CF	ARGYLE	TX		07/24/2024	7.625	259,367		(94)				340,000	05/20/2024
100160977	CF	CHARLOTTE	NC		07/24/2024	5.990	255,014		108				355,000	05/08/2024
100160978	CF	HENDERSON	NV		07/24/2024	5.990	345,437		215				452,000	05/01/2024
100160980	CF	DELAWARE	OH		07/24/2024	5.500	66,506		234				443,000	05/09/2024
100160981	CF	LITTLE RIVER	SC		07/24/2024	6.125	238,622		72				348,000	05/02/2024
100160982	CF	BRADENTON	FL		07/24/2024	7.625	357,447		(226)				480,000	05/14/2024
100160983	CF	COACHELLA	CA		07/24/2024	5.990	413,825		198				610,000	05/02/2024
100160984	CF	NEW BRAUNFELS	TX		07/24/2024	5.750	239,232		190				336,000	05/10/2024
100160985	CF	ATHENS	AL		07/24/2024	6.125	233,949		99				306,000	05/15/2024
100160987	CF	MILLVILLE	DE		07/24/2024	5.990	381,753		234				510,000	05/17/2024
100160988	CF	HOUSTON	TX		07/24/2024	6.125	226,027		48				310,000	05/14/2024
100160989	CF	CONCRETE	WA		07/24/2024	8.125	536,651		(289)				660,000	05/21/2024
100160991	CF	GRAPEVIEW	WA		07/24/2024	7.625	561,620		(282)				815,000	05/21/2024
100160992	CF	PACKWOOD	WA		07/24/2024	7.500	288,853		(159)				394,000	05/13/2024
100160994	CF	BAKERSFIELD	CA		07/24/2024	7.625	295,074		(167)				410,000	05/18/2024
100160996	CF	SAINT AUGUSTINE	FL		07/24/2024	6.125	204,983		116				291,000	05/16/2024
100160998	CF	HUDDLESTON	VA		07/24/2024	8.125	503,974		(190)				670,000	05/28/2024
100160999	CF	TACOMA	WA		07/24/2024	7.990	426,644		(203)				605,000	05/22/2024
100161000	CF	CAMDENTON	MO		07/24/2024	7.375	479,552		(136)				662,000	05/23/2024
100161002	CF	FORT MYERS	FL		07/24/2024	7.990	241,459		(108)				303,000	05/29/2024
100161003	CF	MARQUETTE	MI		07/24/2024	7.625	242,932		(124)				317,400	05/24/2024
100161004	CF	NORCROSS	GA		07/24/2024	7.625	168,407		(8)				216,000	06/07/2024
100161005	CF	WOODSTOCK	GA		07/24/2024	7.624	367,263		(215)				482,000	05/29/2024
100161006	CF	MYRTLE BEACH	SC		07/24/2024	7.490	239,387		(130)				315,000	05/24/2024
100161007	CF	WHITNEY	TX		07/24/2024	7.490	326,306		(168)				445,000	05/29/2024
100161008	CF	VENICE	FL		07/24/2024	7.625	301,726		(192)				395,000	05/23/2024
100161009	CF	LEANDER	TX		07/24/2024	7.490	568,254		(309)				785,000	05/29/2024
100161010	CF	VIRGINIA BEACH	VA		07/24/2024	6.875	340,409		(61)				464,900	05/21/2024
100161012	CF	CALABASH	NC		07/24/2024	7.000	267,497		(42)				360,000	05/22/2024
100161013	CF	NEEDVILLE	TX		07/24/2024	7.625	236,510		(145)				310,000	05/29/2024
100161014	CF	BERRIEN SPRGS	MI		07/24/2024	8.000	247,932		(228)		(1)		355,000	05/31/2024
100161015	CF	FRANKFORD	DE		07/24/2024	7.990	391,345		(217)				525,000	05/30/2024
100161016	CF	VISALIA	CA		07/24/2024	7.625	344,902		(245)				485,000	05/23/2024
100161017	CF	LAWRENCEVILLE	GA		07/24/2024	8.625	293,432		(157)				360,000	05/23/2024
100161018	CF	DESOTO	TX		07/24/2024	7.625	293,078		(187)				398,000	05/30/2024
100161019	CF	MAGNOLIA	TX		07/24/2024	4.990	213,296		438				325,000	05/29/2024
100161020	CF	ELK	WA		07/24/2024	7.500	423,529		(116)				569,000	05/22/2024
100161021	CF	BRENHAM	TX		07/24/2024	7.625	583,198		(348)				772,500	05/28/2024
100161023	CF	ROUND ROCK	TX		07/24/2024	7.875	245,852		(126)				346,000	05/24/2024
100161024	CF	BONDVILLE	VT		07/24/2024	6.875	762,989		(172)				1,570,000	05/31/2024
100161025	CF	SAN TAN VALLEY	AZ		07/24/2024	5.990	513,182		432				680,000	05/09/2024
100161027	CF	FARMINGTON	MN		07/24/2024	6.875	376,141		(85)				560,000	05/07/2024
100161028	CF	BUENA VISTA	CO		07/24/2024	7.625	325,888		(165)				430,000	05/24/2024
100161030	CF	MARYVILLE	TN		07/24/2024	7.500	253,428		(110)				320,000	05/28/2024
100161031	CF	PARRISH	FL		07/24/2024	7.625	315,387		(168)				395,000	05/28/2024
100161032	CF	RIVIERA BEACH	FL		07/24/2024	7.625	411,696		(219)				575,000	05/30/2024
100161033	CF	DEBARY	FL		07/24/2024	7.250	288,465		(130)				397,000	05/30/2024
100161034	CF	SUN CITY WEST	AZ		07/24/2024	7.625	483,669		(280)				655,000	05/18/2024
100161036	CF	SAINT GERMAIN	WI		07/24/2024	7.625	263,896		(181)				374,000	05/24/2024
100161038	CF	CHARLEVOIX	MI		07/24/2024	7.625	287,057		(195)				375,000	05/31/2024
100161039	CF	HOUSTON	TX		07/24/2024	6.990	229,301		(69)				310,000	05/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161040	CF	PHILADELPHIA	PA		07/24/2024	8.000	236,128		(137)				295,000	05/30/2024
100161041	CF	MINNEAPOLIS	MN		07/24/2024	8.125	235,665		(136)				291,000	05/24/2024
100161042	CF	BLUFFTON	SC		07/24/2024	7.625	354,527		(75)				451,000	06/03/2024
100161045	CF	HIGHLAND	IN		07/24/2024	7.625	215,799		(22)				290,000	05/30/2024
100161046	CF	POINCIANA	FL		07/24/2024	6.625	248,452		(53)				395,000	05/23/2024
100161047	CF	BENTONVILLE	AR		07/24/2024	7.490	53,103		(188)				378,700	05/31/2024
100161048	CF	MCKINNEY	TX		07/24/2024	6.875	389,865		3				500,000	05/30/2024
100161049	CF	BUFFALO	MN		07/24/2024	7.625	293,649		(178)				390,000	05/30/2024
100161050	CF	RESTON	VA		07/24/2024	7.990	229,483		(152)				320,000	05/24/2024
100161051	CF	COQUILLE	OR		07/24/2024	7.125	243,534		(86)				330,000	05/28/2024
100161052	CF	TAMPA	FL		07/24/2024	7.990	284,596		(93)				365,000	05/24/2024
100161053	CF	SCOTTSDALE	AZ		07/24/2024	7.625	725,070		(396)				1,250,000	05/28/2024
100161054	CF	HILTON HEAD ISLAND	SC		07/24/2024	7.500	311,124		(174)				427,000	06/03/2024
100161056	CF	HILLSBORO	OR		07/24/2024	5.999	470,007		226				656,000	05/29/2024
100161057	CF	NOKOMIS	FL		07/24/2024	7.375	367,670		(186)				520,000	05/28/2024
100161058	CF	AURORA	CO		07/24/2024	6.990	352,647		(95)				490,000	05/31/2024
100161060	CF	LITTLE ROCK	AR		07/24/2024	7.624	246,834		(130)				310,000	05/30/2024
100161061	CF	PARRISH	FL		07/24/2024	7.375	353,771		(179)				500,000	05/29/2024
100161062	CF	VENICE	FL		07/24/2024	7.625	654,312		(238)				818,000	05/23/2024
100161063	CF	TAMPA	FL		07/24/2024	7.500	424,113		(783)				900,000	06/03/2024
100161064	CF	MANHATTAN	KS		07/24/2024	7.875	243,955		(139)				322,000	05/29/2024
100161065	CF	SUMMERVILLE	SC		07/24/2024	6.990	376,065		(10)				477,000	05/28/2024
100161066	CF	MERIDIAN	ID		07/24/2024	6.750	355,355		(20)				455,000	05/22/2024
100161067	CF	FISHERS	IN		07/24/2024	7.500	318,349		(136)				421,000	05/29/2024
100161068	CF	SURPRISE	AZ		07/24/2024	5.500	313,531		334				448,000	05/03/2024
100161069	CF	AURORA	CO		07/24/2024	5.375	388,541		456				555,000	05/24/2024
100161071	CF	POTTSTOWN	PA		07/24/2024	5.990	403,169		184				561,000	05/30/2024
100161072	CF	FAYETTEVILLE	AR		07/24/2024	7.625	250,696		(144)				337,000	05/23/2024
100161073	CF	LONGBOAT KEY	FL		07/24/2024	6.990	311,863		(85)				540,000	05/22/2024
100161074	CF	CLOVIS	CA		07/24/2024	7.125	277,497		(103)				390,000	05/16/2024
100161075	CF	RALEIGH	NC		07/24/2024	7.125	267,059		(39)				346,000	05/24/2024
100161076	CF	PALM BAY	FL		07/24/2024	7.000	227,631		(80)				340,000	05/24/2024
100161077	CF	MAGNOLIA	TX		07/24/2024	7.125	232,940		(51)				323,000	05/31/2024
100161078	CF	FISHERS	IN		07/24/2024	6.625	275,498		54				353,000	05/28/2024
100161081	CF	RIVIERA BEACH	FL		07/24/2024	7.990	473,483		(435)				700,000	05/31/2024
100161082	CF	SEMINOLE	FL		07/24/2024	7.625	535,914		(210)				710,000	05/14/2024
100161083	CF	COLORADO SPRINGS	CO		07/24/2024	5.875	290,692		178				414,000	05/30/2024
100161084	CF	WINDSOR	CO		07/24/2024	5.875	343,104		240				505,000	05/31/2024
100161085	CF	PEMBROKE PINES	FL		07/24/2024	7.375	284,199		(110)				385,000	06/04/2024
100161086	CF	FLOWERY BRANCH	GA		07/24/2024	7.875	238,159		(151)				312,000	05/31/2024
100161087	CF	VIAN	OK		07/24/2024	7.500	234,301		(111)				290,000	05/31/2024
100161090	CF	NEW BRAUNFELS	TX		07/24/2024	5.500	216,166		211				309,000	05/06/2024
100161091	CF	NEW BRAUNFELS	TX		07/24/2024	5.750	227,062		173				325,000	05/03/2024
100161092	CF	HOUSTON	TX		07/24/2024	6.125	245,319		110				325,000	05/20/2024
100161093	CF	CAPE CORAL	FL		07/24/2024	6.990	238,312		(23)				303,000	06/03/2024
100161094	CF	LEBANON	TN		07/24/2024	6.500	213,638		62				310,000	05/21/2024
100161095	CF	BLOOMINGDALE	GA		07/24/2024	7.500	186,781		(298)				360,000	05/22/2024
100161096	CF	DENVER	NC		07/24/2024	5.500	339,590		326				520,000	05/16/2024
100161097	CF	OCALA	FL		07/24/2024	5.990	236,798		112				336,000	05/22/2024
100161098	CF	SAINT AUGUSTINE	FL		07/24/2024	7.500	248,929		(129)				328,000	05/23/2024
100161099	CF	ROSHARON	TX		07/24/2024	5.990	250,646		136				328,000	05/23/2024
100161100	CF	TROUTMAN	NC		07/24/2024	5.990	302,950		206				400,000	05/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161101	CF	HUNTERSVILLE	NC		07/24/2024	7.375	112,244		(333)	(3)			403,000	05/29/2024
100161102	CF	LURAY	VA		07/24/2024	6.500	198,937		118				260,000	05/28/2024
100161103	CF	WESLEY CHAPEL	FL		07/24/2024	8.000	434,923		(222)				540,000	05/31/2024
100161104	CF	SAINT AUGUSTINE	FL		07/24/2024	8.125	250,215		(114)				322,000	05/23/2024
100161105	CF	VENICE	FL		07/24/2024	8.125	373,235		(267)				525,000	05/31/2024
100161106	CF	SAINT AUGUSTINE	FL		07/24/2024	7.625	265,704		(149)				338,000	05/28/2024
100161107	CF	MYRTLE BEACH	SC		07/24/2024	5.990	301,019		226				453,000	05/24/2024
100161110	CF	HOMOSASSA	FL		07/24/2024	7.625	275,656		(189)				365,000	05/30/2024
100161112	CF	CAMBRIDGE	MD		07/24/2024	6.125	203,616		145				290,000	05/29/2024
100161113	CF	ROSEVILLE	CA		07/24/2024	6.125	302,814		110				465,000	05/13/2024
100161114	CF	RIVERSIDE	WA		07/24/2024	7.990	480,542		(219)				600,000	06/07/2024
100161115	CF	FORT WORTH	TX		07/24/2024	6.500	253,299		12				373,000	05/30/2024
100161116	CF	MERCED	CA		07/24/2024	5.990	391,130		198				543,000	05/15/2024
100161117	CF	MERCED	CA		07/24/2024	6.125	320,209		97				478,000	05/22/2024
100161118	CF	KELLEYS ISLAND	OH		07/24/2024	7.500	124,926		(242)				472,000	06/03/2024
100161119	CF	MANCOS	CO		07/24/2024	7.125	340,587		(123)				500,000	05/24/2024
100161120	CF	MERCED	CA		07/24/2024	6.500	356,490		48				493,000	05/29/2024
100161121	CF	UPLAND	CA		07/24/2024	7.125	529,019		(247)				750,000	05/22/2024
100161122	CF	BOWIE	MD		07/24/2024	7.875	420,713		(111)				600,000	06/06/2024
100161123	CF	JASPER	GA		07/24/2024	7.490	240,792		(166)				325,000	05/15/2024
100161124	CF	DURHAM	NC		07/24/2024	7.375	183,306		(349)				457,000	05/31/2024
100161125	CF	LEXINGTON	KY		07/24/2024	7.500	265,689		(125)				335,000	06/04/2024
100161127	CF	JURUPA VALLEY	CA		07/24/2024	7.125	260,432		(88)				432,000	05/29/2024
100161128	CF	WAYNE	NJ		07/24/2024	6.875	371,220		(51)				525,000	06/04/2024
100161129	CF	RIVERBANK	CA		07/24/2024	7.500	234,468		(111)				300,000	06/03/2024
100161130	CF	BUCKEYE	AZ		07/24/2024	5.500	285,710		273				439,000	05/17/2024
100161131	CF	PENDERGRASS	GA		07/24/2024	5.990	223,717		90				326,000	05/30/2024
100161132	CF	MARGATE CITY	NJ		07/24/2024	7.500	606,057		(326)				860,000	05/20/2024
100161133	CF	PALM BAY	FL		07/24/2024	6.250	230,853		109				310,000	05/31/2024
100161134	CF	MEDINA	MN		07/24/2024	6.375	314,754		88				410,000	05/31/2024
100161135	CF	CROWN POINT	IN		07/24/2024	5.875	293,157		214				390,000	05/31/2024
100161136	CF	TAHUYA	WA		07/24/2024	7.250	536,637		(256)				760,000	05/14/2024
100161137	CF	RANCHO CORDOVA	CA		07/24/2024	6.375	400,151		158				541,500	05/20/2024
100161138	CF	MEDINA	MN		07/24/2024	6.500	335,483		89				442,000	05/31/2024
100161139	CF	NASHUA	NH		07/24/2024	7.625	395,206		(211)				490,000	05/30/2024
100161140	CF	GREENSBORO	NC		07/24/2024	7.375	223,340		(138)				330,000	06/03/2024
100161141	CF	WEEKI WACHEE	FL		07/24/2024	6.875	326,919		(4)				434,000	05/29/2024
100161142	CF	INDIANAPOLIS	IN		07/24/2024	7.625	274,315		(119)				350,000	06/05/2024
100161143	CF	SPANISH FORK	UT		07/24/2024	7.875	298,563		(190)				560,000	06/04/2024
100161145	CF	COOPER CITY	FL		07/24/2024	7.624	289,677		(178)				370,000	06/03/2024
100161146	CF	ELKTON	MD		07/24/2024	7.500	247,543		(91)				345,000	06/06/2024
100161147	CF	WILMINGTON	NC		07/24/2024	8.125	268,416		(168)				364,000	06/05/2024
100161148	CF	TUCSON	AZ		07/24/2024	7.990	242,533		(182)				315,000	06/01/2024
100161150	CF	TEMPE	AZ		07/24/2024	7.625	486,292		(285)				645,000	06/07/2024
100161151	CF	OFALLON	MO		07/24/2024	7.625	274,656		(72)				345,000	06/05/2024
100161153	CF	CHARLOTTE	NC		07/24/2024	7.375	340,612		(155)				460,000	06/03/2024
100161154		RENO	NV		07/24/2024	7.500	475,045		(246)				627,000	06/04/2024
100161155	CF	KYLE	TX		07/24/2024	7.625	289,111		(140)				362,500	05/31/2024
100161156	CF	SURPRISE	AZ		07/24/2024	7.625	302,822		(131)				375,000	06/03/2024
100161157		FREEPORT	FL		07/24/2024	8.125	313,470		(226)				408,000	05/24/2024
100161158		HENDERSON	NV		07/24/2024	5.250	269,263		397				390,000	05/28/2024
100161160		IRVING	TX		07/24/2024	8.125	285,002		(157)				354,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161161		SACRAMENTO	CA		07/24/2024	7.375	271,690		(112)				340,000	05/29/2024
100161162		CORAL SPRINGS	FL		07/24/2024	7.624	288,449		(189)				380,000	06/12/2024
100161165	CF	NILES	IL		07/25/2024	9.375	289,477		(130)				355,000	06/27/2024
100161166	CF	ROHNERT PARK	CA		07/25/2024	8.875	516,306		(48)				680,000	07/10/2024
100161167	CF	COMMERCE CITY	CO		07/25/2024	7.750	422,217		20				545,000	07/10/2024
100161168		DANBURY	CT		07/25/2024	8.375	144,729		(192)				245,000	06/06/2024
100161169	CF	MIAMI	FL		07/25/2024	7.250	360,555		(320)				651,000	07/05/2024
100161170	CF	MADERA	CA		07/25/2024	8.875	310,043		(139)				399,000	07/02/2024
100161171		STOCKTON	CA		07/25/2024	8.125	333,781		(212)				435,000	06/28/2024
100161172	CF	RICHMOND	TX		07/25/2024	7.625	3,225,122		(1,616)				5,700,000	07/15/2024
100161173	CF	FRESNO	CA		07/25/2024	9.500	232,446		(103)				334,000	07/15/2024
100161174	CF	MIDLOTHIAN	VA		07/25/2024	8.250	241,152		(316)				351,000	05/15/2024
100161177		SUMMERVILLE	SC		07/25/2024	8.000	211,997		(173)				365,000	06/27/2024
100161179	CF	NIPOMO	CA		07/25/2024	10.375	505,341		(37)				650,000	07/03/2024
100161180		COLUMBUS	OH		07/25/2024	8.750	255,639		(95)				355,000	06/25/2024
100161181	CF	FORT MYERS	FL		07/25/2024	8.750	1,144,730		(675)				1,400,000	07/05/2024
100161183	CF	HOLIDAY	FL		07/25/2024	8.500	178,500		(319)				218,000	06/26/2024
100161291	CF	SEATTLE	WA		07/25/2024	7.375	602,100		(420)				800,000	05/08/2024
100161293	CF	CLINTON	MD		07/25/2024	7.375	291,575		(48)				392,000	05/15/2024
100161294	CF	PETALUMA	CA		07/25/2024	7.250	197,392		(121)				2,246,000	05/20/2024
100161295	CF	MARIETTA	GA		07/25/2024	7.625	231,846		(316)				700,000	05/10/2024
100161296	CF	PORTLAND	OR		07/25/2024	6.990	315,472		(263)				535,000	05/06/2024
100161297	CF	AUGUSTA	GA		07/25/2024	7.990	213,430		(216)				283,000	05/15/2024
100161298	CF	BENTONVILLE	AR		07/25/2024	6.625	314,419		44				428,000	05/06/2024
100161299	CF	LAKE JACKSON	TX		07/25/2024	7.625	269,368		(103)				357,000	05/04/2024
100161300	CF	HAMPSTEAD	NC		07/25/2024	6.990	206,595		11				280,000	05/17/2024
100161301	CF	PEMBROKE PINES	FL		07/25/2024	7.625	168,561		(167)				272,000	05/16/2024
100161302	CF	NEW HAVEN	CT		07/25/2024	6.625	200,479		(151)				340,000	05/22/2024
100161303	CF	MESA	AZ		07/25/2024	8.125	450,189		(116)				565,000	05/18/2024
100161304	CF	MERCED	CA		07/25/2024	6.500	197,431		(29)				365,000	05/28/2024
100161305	CF	VENTNOR CITY	NJ		07/25/2024	6.990	420,412		122				612,000	05/13/2024
100161306	CF	GRANDVIEW	WA		07/25/2024	7.990	234,518		(145)				468,000	05/25/2024
100161309	CF	WASHINGTON	DC		07/25/2024	7.625	619,931		(51)				840,000	06/07/2024
100161310	CF	FUQUAY VARINA	NC		07/25/2024	7.125	450,041		(138)				680,000	05/29/2024
100161311	CF	FALLS CHURCH	VA		07/25/2024	7.500	152,491		(97)				418,000	05/18/2024
100161312	CF	ANNA	TX		07/25/2024	7.500	146,130		(451)				313,000	05/23/2024
100161313	CF	PASADENA	CA		07/25/2024	5.990	340,558		72				1,310,000	05/28/2024
100161314	CF	SPRINGFIELD	OR		07/25/2024	6.875	174,796		(96)				334,000	05/31/2024
100161315	CF	SEATTLE	WA		07/25/2024	7.125	465,625		(261)				710,000	06/06/2024
100161317	CF	FORT WORTH	TX		07/25/2024	8.625	215,232		(328)				270,000	04/30/2024
100161318	CF	DAVENPORT	FL		07/25/2024	6.990	232,227		(74)				346,000	06/03/2024
100161319	CF	BELLEVUE	PA		07/25/2024	7.125	198,338		51				262,000	05/17/2024
100161321	CF	RALEIGH	NC		07/25/2024	7.125	121,079		(19)				180,000	06/08/2024
100161322	CF	FORT WORTH	TX		07/25/2024	7.500	208,745		(286)				285,000	05/24/2024
100161323	CF	PHOENIX	AZ		07/25/2024	6.990	173,429		(98)				290,000	06/07/2024
100161324	CF	FORT WORTH	TX		07/25/2024	8.625	227,593		(365)				300,000	05/24/2024
100161325	CF	ALBANY	GA		07/25/2024	6.990	148,747		(35)				218,000	05/29/2024
100161326	CF	FORT WORTH	TX		07/25/2024	6.990	197,290		(261)				284,000	05/21/2024
100161328	CF	FORT WORTH	TX		07/25/2024	6.625	206,225		(104)				285,000	05/29/2024
100161329	CF	CHARLOTTE	NC		07/25/2024	7.125	242,807		(140)				324,000	05/31/2024
100161331	CF	FORT WORTH	TX		07/25/2024	7.125	198,707		(251)				264,000	06/04/2024
100161332	CF	RANCHO MISSION VIEJO	CA		07/25/2024	6.750	839,220		78				1,265,000	05/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161333	CF	CHARLOTTE	NC		07/25/2024	7.625	295,213		(278)				389,000	05/24/2024
100161334	CF	RICHMOND	TX		07/25/2024	6.990	333,843		133				430,000	06/10/2024
100161335	CF	FONTANA	CA		07/25/2024	6.250	398,920		94				611,000	05/22/2024
100161336	CF	GEORGETOWN	TX		07/25/2024	7.125	249,571		(228)				354,000	05/31/2024
100161337	CF	CHARLOTTE	NC		07/25/2024	7.625	308,688		(21)				390,000	06/07/2024
100161338	CF	MANTECA	CA		07/25/2024	6.990	285,887		(247)				705,000	05/21/2024
100161339	CF	CHARLOTTE	NC		07/25/2024	7.500	271,183		(214)				388,900	05/31/2024
100161340	CF	FALLING WATERS	WV		07/25/2024	7.125	199,423		(150)				265,000	05/31/2024
100161341	CF	CONROE	TX		07/25/2024	7.125	235,362		(84)				315,000	05/15/2024
100161342	CF	HOUSTON	TX		07/25/2024	7.125	271,618		(479)				400,000	05/14/2024
100161343	CF	MONTGOMERY	TX		07/25/2024	6.125	139,995		7				295,000	05/23/2024
100161345	CF	STEPHENSON	VA		07/25/2024	7.625	314,806		(255)				419,400	06/10/2024
100161346	CF	ROSENBERG	TX		07/25/2024	7.625	222,480		(451)				343,000	05/09/2024
100161347	CF	CONCORD	NC		07/25/2024	6.500	249,038		76				340,000	06/11/2024
100161348	CF	HOUSTON	TX		07/25/2024	7.125	271,653		(479)				390,000	05/14/2024
100161350	CF	MANTECA	CA		07/25/2024	6.875	497,871		(123)				701,000	05/16/2024
100161351	CF	GEORGETOWN	TX		07/25/2024	7.500	280,898		(65)				386,000	06/12/2024
100161352	CF	CHARLOTTE	NC		07/25/2024	7.500	263,131		(246)				376,000	05/31/2024
100161354	CF	FORNEY	TX		07/25/2024	7.625	252,917		(438)				335,000	05/02/2024
100161356	CF	AURORA	CO		07/25/2024	6.875	347,196		2				475,000	05/31/2024
100161357	CF	WINTER GARDEN	FL		07/25/2024	7.125	475,630		117				615,000	05/17/2024
100161358	CF	LAWRENCEVILLE	GA		07/25/2024	7.625	290,750		(42)				370,000	05/20/2024
100161361	CF	CHARLOTTE	NC		07/25/2024	6.875	228,026		22				315,000	05/23/2024
100161362	CF	NASHVILLE	TN		07/25/2024	7.625	204,912		(327)				340,000	05/23/2024
100161364	CF	TEMECULA	CA		07/25/2024	6.625	326,516		(151)				662,000	06/11/2024
100161365	CF	MABLETON	GA		07/25/2024	6.875	302,535		(139)				438,000	05/24/2024
100161367	CF	CONCORD	NC		07/25/2024	8.125	256,147		(61)				322,000	05/23/2024
100161369	CF	WENDELL	NC		07/25/2024	7.125	279,933		(256)				462,000	05/21/2024
100161370	CF	WINTER GARDEN	FL		07/25/2024	7.125	360,835		(365)				525,000	05/23/2024
100161371	CF	FORNEY	TX		07/25/2024	6.500	244,296		72				335,000	05/14/2024
100161372	CF	MYRTLE BEACH	SC		07/25/2024	7.125	274,309		(166)				409,000	05/15/2024
100161373	CF	STATESVILLE	NC		07/25/2024	7.625	155,837		(94)				208,000	05/16/2024
100161374	CF	MOORE	SC		07/25/2024	7.500	226,387		(165)				300,000	05/21/2024
100161375	CF	DAVENPORT	FL		07/25/2024	6.990	209,368		(308)				370,000	05/29/2024
100161376	CF	HERMITAGE	TN		07/25/2024	7.500	356,887		(205)				500,000	05/31/2024
100161377	CF	FALLING WATERS	WV		07/25/2024	7.125	202,355		(118)				270,000	05/31/2024
100161378	CF	WINTER GARDEN	FL		07/25/2024	7.625	324,477		(538)				540,000	06/06/2024
100161379	CF	AUBURNDALE	FL		07/25/2024	7.990	209,012		(421)				319,000	05/23/2024
100161381	CF	LONGS	SC		07/25/2024	6.500	257,105		8				365,000	05/21/2024
100161383	CF	NEW BRAUNFELS	TX		07/25/2024	6.990	323,412		(140)				440,000	06/04/2024
100161384	CF	CONROE	TX		07/25/2024	7.990	223,829		(496)				300,000	05/30/2024
100161385	CF	ALBEMARLE	NC		07/25/2024	6.375	208,365		35				285,000	05/30/2024
100161386	CF	WINTER GARDEN	FL		07/25/2024	7.125	297,574		(213)				525,000	05/31/2024
100161387	CF	CONCORD	NC		07/25/2024	7.500	240,743		(239)				350,000	06/10/2024
100161388	CF	FORNEY	TX		07/25/2024	7.625	249,344		(196)				315,000	06/03/2024
100161389	CF	CONCORD	NC		07/25/2024	7.125	257,900		(141)				349,000	06/06/2024
100161390	CF	FARMERSVILLE	TX		07/25/2024	8.625	239,741		(281)				300,000	06/07/2024
100161392	CF	KANNAPOLIS	NC		07/25/2024	7.125	225,432		(230)				339,000	05/31/2024
100161393	CF	GALLATIN	TN		07/25/2024	7.625	291,039		(277)				395,000	05/31/2024
100161394	CF	CONCORD	NC		07/25/2024	6.625	250,663		(50)				338,000	06/05/2024
100161395	CF	PRINCETON	TX		07/25/2024	7.625	234,548		(428)				333,000	06/10/2024
100161396	CF	DAYTONA BEACH	FL		07/25/2024	7.125	29,600		(209)				485,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161397	CF	FORNEY	TX		07/25/2024	7.990	267,436		(337)				355,000	06/10/2024
100161401	CF	FOUNTAIN VALLEY	CA		07/26/2024	7.875	1,069,410		(616)				1,425,000	06/05/2024
100161402	CF	MARIETTA	GA		07/26/2024	7.875	946,261		(621)				1,635,000	05/22/2024
100161404	CF	SHERMAN OAKS	CA		07/26/2024	7.875	2,105,958		(970)				2,600,000	05/06/2024
100161405	CF	DUNEDIN	FL		07/26/2024	7.500	1,320,726		(173)				1,519,000	05/14/2024
100161406	CF	ATLANTIC BEACH	NC		07/26/2024	7.500	302,027		(116)				413,000	05/24/2024
100161408	CF	HIALEAH	FL		07/26/2024	7.875	387,567		(353)				535,000	05/10/2024
100161409	CF	LAKEWOOD RANCH	FL		07/26/2024	8.250	1,877,267		(1,143)				2,550,000	05/28/2024
100161410	CF	ESCONDIDO	CA		07/26/2024	8.375	653,165		(292)				835,000	05/28/2024
100161411	CF	BLOOMINGTON	CA		07/26/2024	7.750	419,071		(146)				595,000	04/10/2024
100161412	CF	EASTVALE	CA		07/26/2024	7.500	433,628		(316)				860,000	05/16/2024
100161413	CF	PORT RICHEY	FL		07/26/2024	7.625	115,392		(56)				190,000	04/30/2024
100161417		HOMESTEAD	FL		07/29/2024	7.625	528,409		(217)				775,000	04/26/2024
100161418		PEMBROKE PINES	FL		07/29/2024	7.490	525,124		(131)				670,000	04/18/2024
100161419	CF	MOUNT PROSPECT	IL		07/29/2024	7.625	207,097		(71)				350,000	05/01/2024
100161420		CUMMING	GA		07/29/2024	7.125	354,239		(72)				475,000	04/18/2024
100161421	CF	LAKESIDE	CA		07/29/2024	7.500	670,753		(108)				1,015,000	04/18/2024
100161423		DAWSONVILLE	GA		07/29/2024	6.990	33,776		(119)	(41)			394,000	04/25/2024
100161424	CF	SUMMERVILLE	SC		07/29/2024	7.500	275,369		(67)				345,000	04/05/2024
100161425	CF	DALLAS	TX		07/29/2024	7.500	308,689		(114)				486,000	04/22/2024
100161427	CF	PHENIX CITY	AL		07/29/2024	6.375	159,177		112				250,000	04/16/2024
100161428	CF	MCALLEN	TX		07/29/2024	7.375	313,377		(83)				419,000	03/25/2024
100161429	CF	REHOBOTH BEACH	DE		07/29/2024	7.625	544,732		(249)				802,000	04/12/2024
100161430	CF	PRESCOTT	AZ		07/29/2024	6.875	658,282		(86)				960,000	04/08/2024
100161431	CF	CLOVIS	CA		07/29/2024	8.125	313,432		(151)				412,000	04/11/2024
100161432	CF	ARVADA	CO		07/29/2024	6.500	397,013		57				545,000	04/08/2024
100161433	CF	RALEIGH	NC		07/29/2024	7.625	263,726		(147)				376,000	04/15/2024
100161434		GLENDORA	CA		07/29/2024	7.375	634,704		(133)				850,000	04/04/2024
100161435	CF	PLANO	TX		07/29/2024	7.125	225,663		(55)				302,000	04/12/2024
100161436	CF	HOUSTON	TX		07/29/2024	7.625	271,458		154				378,000	03/29/2024
100161437	CF	ROYSE CITY	TX		07/29/2024	7.625	266,875		(134)				330,000	04/19/2024
100161438	CF	DELAWARE	OH		07/29/2024	7.125	233,764		(58)				314,000	04/24/2024
100161439	CF	NORTH MYRTLE BEACH	SC		07/29/2024	7.490	723,377		(281)				1,013,000	04/12/2024
100161440	CF	AUBREY	TX		07/29/2024	7.125	246,562		(60)				340,000	04/01/2024
100161441	CF	CEDAR PARK	TX		07/29/2024	6.875	272,723		(30)				370,000	04/12/2024
100161442	CF	PRAIRIE GROVE	AR		07/29/2024	6.875	274,598		(1)				372,000	04/22/2024
100161443	CF	ROCKY MOUNT	MO		07/30/2024	7.990	493,137		(61)				620,000	05/31/2024
100161444	CF	ESTERO	FL		07/30/2024	7.875	611,786		(284)				885,000	06/05/2024
100161445	CF	FORT LAUDERDALE	FL		07/30/2024	7.875	457,437		(234)				605,000	04/30/2024
100161446	CF	POOLER	GA		07/30/2024	6.875	188,609		(114)				370,000	04/30/2024
100161447	CF	PLANO	TX		07/30/2024	7.625	491,120		(95)				620,000	05/28/2024
100161448	CF	BRANDON	FL		07/30/2024	6.490	194,399		(16)				355,000	04/22/2024
100161449	CF	MERIDIANVILLE	AL		07/30/2024	5.375	196,376		221				335,000	04/29/2024
100161450	CF	WENDELL	NC		07/30/2024	6.625	212,709		(45)				343,000	03/26/2024
100161451	CF	KYLE	TX		07/30/2024	6.625	212,965		(51)				315,000	04/30/2024
100161452	CF	FORNEY	TX		07/30/2024	6.875	216,284		(81)				317,000	04/09/2024
100161453	CF	PFLUGERVILLE	TX		07/30/2024	7.490	240,938		(175)				340,000	04/29/2024
100161454	CF	ROSENBERG	TX		07/30/2024	5.990	218,291		60				330,000	04/26/2024
100161455	CF	INDIAN TRAIL	NC		07/30/2024	6.990	240,958		(100)				349,000	05/08/2024
100161456	CF	OKLAHOMA CITY	OK		07/30/2024	6.990	149,658		(126)				310,000	04/26/2024
100161457	CF	MARIETTA	GA		07/30/2024	7.625	272,553		(144)				384,000	06/04/2024
100161458	CF	OVERLAND PARK	KS		07/30/2024	7.625	274,258		(204)				469,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161459	CF	MARIETTA	GA		07/30/2024	7.490	489,195		(172)				650,000	05/13/2024
100161460	CF	PANAMA CITY BEACH	FL		07/30/2024	7.990	397,874		(425)				645,000	05/28/2024
100161461	CF	AUSTIN	TX		07/30/2024	6.990	494,714		126				643,000	05/10/2024
100161462	CF	FORT PIERCE	FL		07/30/2024	6.875	273,017		(43)				380,000	06/12/2024
100161463	CF	HOWELL	NJ		07/30/2024	7.625	548,045		(289)				720,000	06/07/2024
100161464	CF	ANNA	TX		07/30/2024	7.250	259,648		(108)				355,000	06/13/2024
100161465	CF	TEMPLE	TX		07/30/2024	7.500	277,648		(187)				390,000	04/23/2024
100161467	CF	FISHERVILLE	KY		07/30/2024	8.000	382,001		(133)				530,000	05/17/2024
100161468	CF	POOLER	GA		07/30/2024	6.875	206,049		(74)				300,000	05/13/2024
100161469	CF	MISSOULA	MT		07/30/2024	6.500	216,137		(24)				340,000	05/13/2024
100161470	CF	POOLER	GA		07/30/2024	6.875	206,049		(74)				300,000	05/13/2024
100161471	CF	LEHIGH ACRES	FL		07/30/2024	7.875	276,137		(205)				387,000	05/14/2024
100161472	CF	TOMBALL	TX		07/30/2024	6.990	202,721		(88)				289,000	05/10/2024
100161473	CF	MURFREESBORO	TN		07/30/2024	7.625	284,058		(162)				410,000	05/10/2024
100161474	CF	IRVINE	CA		07/30/2024	7.500	631,759		(287)				840,000	05/15/2024
100161476	CF	MELBOURNE	FL		07/30/2024	7.375	219,885		(102)				330,000	05/15/2024
100161478	CF	COLLINGSWOOD	NJ		07/30/2024	7.875	261,570		(95)				330,000	05/31/2024
100161479	CF	MARIETTA	GA		07/30/2024	6.990	491,641		(116)				800,000	05/17/2024
100161482	CF	FORT WORTH	TX		07/30/2024	7.000	211,606		(102)				310,000	05/07/2024
100161483	CF	PASADENA	TX		07/30/2024	7.625	307,836		2				395,000	05/01/2024
100161485	CF	MAGNOLIA	TX		07/30/2024	7.625	197,939		(105)				278,000	04/29/2024
100161486	CF	NARRAGANSETT	RI		07/30/2024	6.990	214,984		(277)				675,000	04/26/2024
100161487	CF	LEWISVILLE	TX		07/30/2024	7.625	208,365		(137)				360,000	05/24/2024
100161488	CF	FLOWER MOUND	TX		07/30/2024	7.625	254,522		(178)				360,000	05/20/2024
100161489	CF	LOS ANGELES	CA		07/30/2024	6.875	950		4				1,900,000	05/10/2024
100161490	CF	NEW ORLEANS	LA		07/30/2024	7.875	310,594		(137)				425,000	05/15/2024
100161491	CF	SAINT GEORGE	UT		07/30/2024	7.500	263,925		(175)				418,000	05/20/2024
100161492	CF	FORT MYERS BEACH	FL		07/30/2024	7.500	422,322		(263)				700,000	05/13/2024
100161493	CF	INDIANAPOLIS	IN		07/30/2024	7.990	340,341		(207)				460,000	05/23/2024
100161494	CF	OAK HARBOR	WA		07/30/2024	7.625	353,623		(123)				520,000	05/22/2024
100161495	CF	WOONSOCKET	RI		07/30/2024	7.990	438,897		(112)				585,000	05/17/2024
100161496	CF	WILLIAMSBURG	VA		07/30/2024	6.990	334,771		(82)				480,000	05/21/2024
100161497	CF	TROPHY CLUB	TX		07/30/2024	7.990	398,207		(87)				528,000	05/21/2024
100161498	CF	PHOENIX	AZ		07/30/2024	7.625	335,810		(158)				475,000	05/21/2024
100161499	CF	HIAWASSEE	GA		07/30/2024	7.624	332,601		(171)				448,000	05/24/2024
100161500	CF	CANAL WINCHESTER	OH		07/30/2024	7.625	229,068		(144)				300,000	05/13/2024
100161503	CF	FARMINGTON	AR		07/30/2024	7.250	191,008		(225)				405,000	05/21/2024
100161504	CF	BRIDGEPORT	CT		07/30/2024	7.500	502,660		(141)				680,000	05/21/2024
100161505	CF	BRIDGEPORT	CT		07/30/2024	7.500	329,204		(105)				438,000	05/22/2024
100161507	CF	FAYETTEVILLE	NC		07/30/2024	6.490	272,873		80				410,000	05/22/2024
100161508	CF	FORT WORTH	TX		07/30/2024	7.500	334,622		(109)				452,000	05/24/2024
100161510	CF	FRISCO	TX		07/30/2024	7.990	421,131		(270)				589,000	05/06/2024
100161512	CF	TACOMA	WA		07/30/2024	7.990	325,821		(124)				450,000	05/22/2024
100161513	CF	ONTARIO	CA		07/30/2024	7.500	597,090		(258)				790,000	05/23/2024
100161514	CF	DUNEDIN	FL		07/30/2024	7.625	313,680		(154)				432,000	05/22/2024
100161515	CF	POOLER	GA		07/30/2024	7.625	304,748		(155)				407,000	05/28/2024
100161516	CF	HORSHAM	PA		07/30/2024	7.000	298,866		(70)				410,000	05/30/2024
100161517	CF	AUBURN	GA		07/30/2024	7.375	252,916		(153)				363,000	05/28/2024
100161518	CF	WATERBURY	CT		07/30/2024	7.500	251,235		(94)				370,000	05/22/2024
100161519	CF	HESPERIA	CA		07/30/2024	8.625	328,086		(66)				410,000	05/07/2024
100161520	CF	DAVENPORT	FL		07/30/2024	7.490	271,059		(146)				377,000	05/29/2024
100161521	CF	COVINGTON	GA		07/30/2024	7.625	233,077		(177)				325,000	05/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161523	CF	THOUSAND OAKS	CA		07/30/2024	7.500	215,825		(753)				795,000	05/22/2024
100161524	CF	MESA	AZ		07/30/2024	5.990	345,840		214				484,000	05/24/2024
100161525	CF	DUCK CREEK VILLAGE	UT		07/30/2024	7.990	324,347		(196)				430,000	05/30/2024
100161526	CF	SAINT GEORGE	UT		07/30/2024	7.625	333,376		(158)				460,000	05/23/2024
100161527	CF	FORT MYERS	FL		07/30/2024	8.125	304,138		(217)				425,000	05/24/2024
100161528	CF	PRINCETON	TX		07/30/2024	7.250	226,680		(103)				319,000	05/17/2024
100161529	CF	BRYAN	TX		07/30/2024	7.250	210,757		(116)				335,000	05/23/2024
100161530	CF	PAWTUCKET	RI		07/30/2024	7.625	379,006		(138)				565,000	05/29/2024
100161531	CF	CHULA VISTA	CA		07/30/2024	7.375	860,345		(377)				1,220,000	05/25/2024
100161532	CF	HILTON HEAD ISLAND	SC		07/30/2024	7.625	363,290		(236)				525,000	05/20/2024
100161533	CF	MYERSVILLE	MD		07/30/2024	7.875	340,964		(97)				450,000	05/28/2024
100161535		CENTERTON	AR		07/30/2024	7.625	270		(6)				485,000	05/23/2024
100161536		FERNANDINA BEACH	FL		07/30/2024	8.125	367,758		(94)				491,000	05/17/2024
100161538	CF	AUBREY	TX		07/30/2024	7.625	263,565		(172)				348,500	05/31/2024
100161539	CF	BELGRADE	MT		07/30/2024	7.625	408,277		(207)				550,000	05/31/2024
100161540	CF	MALDEN	MA		07/30/2024	7.375	808,360		(273)				1,075,000	05/20/2024
100161541	CF	TAMPA	FL		07/30/2024	8.125	319,931		(198)				435,000	05/24/2024
100161542	CF	MERIDIAN	ID		07/30/2024	5.625	338,887		463				467,000	05/18/2024
100161543	CF	JACKSON	NJ		07/30/2024	7.625	636,972		(298)				900,000	06/04/2024
100161544	CF	AUBURN	AL		07/30/2024	6.875	27,575		(65)				345,000	06/04/2024
100161545	CF	SACRAMENTO	CA		07/30/2024	7.375	452,015		(153)				620,000	06/03/2024
100161546	CF	ACWORTH	GA		07/30/2024	7.375	293,973		(115)				396,000	05/29/2024
100161547	CF	ATHENS	GA		07/30/2024	7.125	298,133		29				380,000	06/06/2024
100161548	CF	LOS ANGELES	CA		07/30/2024	7.625	493,735		(209)				780,000	05/31/2024
100161549	CF	DURHAM	NC		07/30/2024	7.625	282,142		(154)				387,000	06/05/2024
100161551	CF	BONNEY LAKE	WA		07/30/2024	6.000	333,066		239				590,000	05/24/2024
100161552	CF	FORT WORTH	TX		07/30/2024	7.624	266,125		(147)				350,000	05/31/2024
100161553	CF	WORCESTER	MA		07/30/2024	7.625	524,779		(210)				700,000	05/31/2024
100161554	CF	CHICAGO	IL		07/30/2024	7.990	582,703		(274)				770,000	06/11/2024
100161555	CF	PLANO	TX		07/30/2024	7.500	265,994		(161)				350,000	05/29/2024
100161556	CF	GLENDALE	AZ		07/30/2024	7.250	368,494		(123)				495,000	06/06/2024
100161557	CF	CELINA	TX		07/30/2024	7.625	325,521		(204)				484,000	06/04/2024
100161558	CF	PORT SAINT LUCIE	FL		07/30/2024	7.625	280,691		(75)				354,000	05/31/2024
100161559	CF	PALM COAST	FL		07/30/2024	7.125	369,248		(80)				500,000	06/05/2024
100161560	CF	COOPER CITY	FL		07/30/2024	7.625	305,761		(172)				445,000	06/11/2024
100161704	CF	ENGLEWOOD	NJ		07/30/2024	7.499	455,564		(258)				560,000	07/02/2024
100161705	CF	LAS VEGAS	NV		07/30/2024	9.499	644,849		(340)				700,000	07/03/2024
100161706	CF	EDGEWATER	FL		07/30/2024	6.999	225,055		(66)				365,000	06/28/2024
100161707	CF	ORLANDO	FL		07/30/2024	7.249	1,021,602		(635)				1,400,000	06/25/2024
100161708	CF	NEWARK	DE		07/30/2024	7.249	214,566		(108)				303,000	06/28/2024
100161709	CF	MIAMI	FL		07/30/2024	7.624	474,044		(295)				620,000	06/28/2024
100161710	CF	AURORA	CO		07/30/2024	8.249	262,947		(199)				588,000	07/01/2024
100161711	CF	CROWN POINT	IN		07/30/2024	7.874	181,443		(226)				335,000	07/05/2024
100161712	CF	LAS VEGAS	NV		07/30/2024	7.499	374,535		(247)				492,000	06/27/2024
100161713	CF	ROSEVILLE	CA		07/30/2024	7.499	559,212		(124)				800,000	06/25/2024
100161715	CF	PEORIA	AZ		07/30/2024	8.874	402,755		(178)				510,000	07/02/2024
100161716	CF	ELIZABETH	NJ		07/30/2024	7.499	416,400		(209)				590,000	06/28/2024
100161717	CF	PORT SAINT LUCIE	FL		07/30/2024	7.999	348,465		(253)				432,000	06/27/2024
100161718	CF	NEWPORT BEACH	CA		07/30/2024	8.750	2,553,960		(1,389)				3,700,000	06/13/2024
100161719	CF	WINTER GARDEN	FL		07/30/2024	7.624	277,411		(972)				846,000	07/01/2024
100161720	CF	DUNMORE	PA		07/30/2024	7.749	151,054		(9)				203,000	07/05/2024
100161721	CF	SETAUKET	NY		07/30/2024	7.250	792,804		(246)				989,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161722	CF	MOUNT STERLING	OH		07/30/2024	7.874	117,429		(109)				200,000	06/28/2024
100161725	CF	JUPITER	FL		07/30/2024	8.500	367,146		(350)				440,000	06/18/2024
100161727	CF	PALM COAST	FL		07/30/2024	7.500	328,145		(249)				539,000	06/21/2024
100161728		MONTICELLO	NY		07/30/2024	7.874	209,197		(99)				295,000	06/28/2024
100161729	CF	LAS VEGAS	NV		07/30/2024	7.875	347,654		(329)				485,000	06/20/2024
100161730	CF	NEW SMYRNA BEACH	FL		07/30/2024	7.624	234,032		(265)				325,000	06/27/2024
100161731	CF	FAIRLESS HILLS	PA		07/30/2024	7.499	275,295		(69)				430,000	07/11/2024
100161733	CF	SAN JOSE	CA		07/30/2024	8.250	863,641		(514)				1,065,000	06/27/2024
100161734		NEW BRUNSWICK	NJ		07/30/2024	8.874	522,613		(45)				750,000	06/27/2024
100161735	CF	HIALEAH	FL		07/30/2024	7.500	244,496		(297)				500,000	06/07/2024
100161736	CF	PINECREST	FL		07/30/2024	8.625	3,827,708		(2,750)				5,480,000	06/14/2024
100161737		PATCHOGUE	NY		07/30/2024	8.250	402,297		(314)				520,000	06/20/2024
100161739	CF	NEW HAVEN	CT		07/30/2024	9.999	280,620		(177)				369,000	06/21/2024
100161740	CF	DORAL	FL		07/30/2024	7.999	548,400		(385)				670,000	06/14/2024
100161742	CF	TARZANA	CA		07/30/2024	8.500	399,073		(414)				545,000	04/20/2024
100161743	CF	HOUSTON	TX		07/30/2024	9.500	514,914		(238)				711,000	06/10/2024
100161745		NORTHLAKE	TX		07/30/2024	7.875	650,067		(363)				805,000	03/22/2024
100161747	CF	COCONUT CREEK	FL		07/30/2024	8.249	165,121		(483)				280,000	06/10/2024
100161748	CF	CLAREMORE	OK		07/30/2024	7.990	146,081		(152)				222,000	06/12/2024
100161750		WILMINGTON	OH		07/30/2024	8.874	240,727		(99)				365,000	06/24/2024
100161751		BAKERSFIELD	CA		07/30/2024	8.999	232,992		(190)				299,000	06/05/2024
100161753		HACKETTSTOWN	NJ		07/31/2024	7.380	291,241		4,116				507,000	06/25/2024
100161754		HACKETTSTOWN	NJ		07/31/2024	7.360	296,991		4,254				519,000	06/21/2024
100161755		HACKETTSTOWN	NJ		07/31/2024	7.290	263,772		3,923				506,000	06/21/2024
100161756		BELLPORT	NY		07/31/2024	8.280	438,774		(239)				533,000	07/10/2024
100161757		FLANDERS	NY		07/31/2024	8.050	538,319		(297)				655,000	06/25/2024
100161760		HACKETTSTOWN	NJ		07/31/2024	7.190	305,478		4,830				544,000	07/01/2024
100161761	CF	PHILADELPHIA	PA		07/31/2024	8.000	247,540		2,275				320,000	06/27/2024
100161762	CF	TRENTON	NJ		07/31/2024	7.980	205,782		1,949				265,000	07/03/2024
100161763		HACKETTSTOWN	NJ		07/31/2024	7.360	299,852		4,295				524,000	06/21/2024
100161764		HACKETTSTOWN	NJ		07/31/2024	7.400	293,790		4,111				513,000	06/26/2024
100161765	CF	BRIDGETON	NJ		07/31/2024	7.450	120,267		1,645				180,000	06/18/2024
100161766	CF	LUSBY	MD		07/31/2024	7.800	199,010		(99)				299,500	06/27/2024
100161767	CF	TRENTON	NJ		07/31/2024	7.970	194,618		1,829				250,000	06/18/2024
100161768		MASTIC	NY		07/31/2024	8.180	436,005		(236)				530,000	07/08/2024
100161769		NEWARK	NJ		07/31/2024	7.350	485,303		(160)				740,000	06/17/2024
100161770	CF	MONROE	NY		07/31/2024	8.210	406,467		(155)				550,000	06/10/2024
100161771	CF	TRENTON	NJ		07/31/2024	7.740	213,854		2,411				275,000	06/24/2024
100161772		BABYLON	NY		07/31/2024	8.410	518,765		(280)				630,000	07/08/2024
100161774		RIVERHEAD	NY		07/31/2024	8.450	555,252		(297)				675,000	06/25/2024
100161775	CF	TRENTON	NJ		07/31/2024	7.750	174,401		1,955				225,000	06/18/2024
100161777	CF	PHILADELPHIA	PA		07/31/2024	8.350	363,500		(172)				480,000	06/27/2024
100161778	CF	HUNTINGTON STATION	NY		07/31/2024	7.650	422,730		(163)				595,000	07/01/2024
100161779	CF	CHICAGO HEIGHTS	IL		07/31/2024	7.765	102,033		(28)				135,000	07/01/2024
100161782		HACKETTSTOWN	NJ		07/31/2024	7.230	264,587		4,079				512,000	06/10/2024
100161785	CF	SAINT STEPHEN	SC		07/31/2024	7.850	303,401		(142)				425,000	06/26/2024
100161786		YONKERS	NY		07/31/2024	7.800	464,462		(154)				612,000	07/10/2024
100161787	CF	LAWRENCE	MA		07/31/2024	7.290	497,838		(165)				705,000	06/26/2024
100161788		LAUDERDALE LAKES	FL		07/31/2024	7.595	293,093		(77)				450,000	06/10/2024
100161789		HACKETTSTOWN	NJ		07/31/2024	7.160	272,419		4,346				525,000	06/10/2024
100161790	CF	NEWARK	NJ		07/31/2024	7.590	607,591		(224)				800,000	06/20/2024
100161791	CF	PHILADELPHIA	PA		07/31/2024	7.650	140,011		1,680				225,000	06/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161793	CF	SAUK VILLAGE	IL		07/31/2024	7.990	109,178		(23)				145,000	06/10/2024
100161795	CF	CANTON	OH		07/31/2024	8.080	87,966		(5)				118,000	06/03/2024
100161796	CF	PHILADELPHIA	PA		07/31/2024	8.400	254,730		(103)				360,000	06/21/2024
100161798	CF	TRENTON	NJ		07/31/2024	8.060	128,083		1,112				165,000	06/03/2024
100161799	CF	NORCROSS	GA		07/31/2024	7.600	222,394		(65)				355,000	06/07/2024
100161801	CF	PAYETTE	ID		07/31/2024	7.940	357,923		(207)				580,000	06/18/2024
100161802	CF	TUNNEL HILL	GA		07/31/2024	6.930	211,225						306,000	06/13/2024
100161803	CF	HACKETTSTOWN	NJ		07/31/2024	7.298	261,709		3,881				536,000	06/25/2024
100161805		HACKETTSTOWN	NJ		07/31/2024	7.613	269,657		3,308				518,000	06/20/2024
100161806	CF	MILLVILLE	NJ		07/31/2024	8.640	182,563		(64)				240,000	06/18/2024
100161807	CF	THE BRONX	NY		07/31/2024	7.870	1,050,771		(447)				1,475,000	06/11/2024
100161808	CF	NEWBURGH	NY		07/31/2024	8.680	292,985		(93)				385,000	06/24/2024
100161809	CF	CARBONDALE	PA		07/31/2024	8.710	130,183		(54)				170,000	06/14/2024
100161810	CF	WASHINGTON	IN		07/31/2024	8.420	108,763		(37)				165,000	06/14/2024
100161811	CF	POMONA	NY		07/31/2024	7.100	565,214		9,323				820,000	06/21/2024
100161812	CF	MONTICELLO	NY		07/31/2024	7.660	275,721		3,314				360,000	06/10/2024
100161813	CF	BOONE	NC		07/31/2024	6.720	108,282		2,092				260,000	06/03/2024
100161814	CF	ROOSEVELT	NJ		07/31/2024	7.700	323,875		(106)				458,000	06/20/2024
100161817	CF	ALLENTOWN	PA		07/31/2024	8.000	77,066		(31)				102,000	06/11/2024
100161818	CF	ZANESVILLE	OH		07/31/2024	7.860	98,180		(31)				145,000	06/14/2024
100161820	CF	PHILADELPHIA	PA		07/31/2024	8.030	133,050		(47)				175,000	06/27/2024
100161821	CF	LINDENWOLD	NJ		07/31/2024	7.500	136,226		(53)				192,000	06/04/2024
100161823	CF	SCRANTON	PA		07/31/2024	8.590	257,504		(120)				335,000	07/08/2024
100161824	CF	FRANKLIN PARK	IL		07/31/2024	7.610	301,033		(112)				425,000	05/30/2024
100161825	CF	NEWTON	NJ		07/31/2024	7.690	368,802		(137)				540,000	06/27/2024
100161827	CF	PHILADELPHIA	PA		07/31/2024	7.580	167,601		16				240,000	06/10/2024
100161828	CF	PITTSBURGH	PA		07/31/2024	7.200	179,790		(30)				275,000	07/01/2024
100161830		TOBYHANNA	PA		07/31/2024	7.860	295,027		(104)				432,000	06/12/2024
100161832	CF	CORINTH	MS		07/31/2024	8.110	185,589		(82)				260,000	06/26/2024
100161834	CF	TYLER	TX		07/31/2024	8.260	127,626		(46)				170,000	05/31/2024
100161836		EAST ELMHURST	NY		07/31/2024	7.500	693,334		9,185				1,120,000	06/06/2024
100161838	CF	CHICAGO	IL		07/31/2024	7.990	304,203		(125)				460,000	06/07/2024
100161840	CF	PHILADELPHIA	PA		07/31/2024	8.490	152,852		(40)				202,000	06/17/2024
100161841	CF	MOUNT ARLINGTON	NJ		07/31/2024	7.325	160,522		(44)				355,000	06/18/2024
100161842	CF	MORGANTOWN	WV		07/31/2024	8.040	221,492		(60)				293,000	06/12/2024
100161843	CF	PHILADELPHIA	PA		07/31/2024	7.680	108,374		(17)				155,000	06/04/2024
100161847	CF	SCOTRUN	PA		07/31/2024	8.440	108,227		601				160,000	06/04/2024
100161848		CHESTER	PA		07/31/2024	7.650	81,590		(23)				138,000	06/13/2024
100161851		WOODRIDGE	NY		07/31/2024	7.150	194,338		3,161				272,000	07/01/2024
100161852	CF	ATLANTIC CITY	NJ		07/31/2024	7.445	174,188		(59)				230,000	06/26/2024
100161855	CF	ALBANY	NY		07/31/2024	8.510	134,910		147	18			175,000	07/03/2024
100161856		BAY SHORE	NY		07/31/2024	8.410	442,556		(226)				575,000	06/25/2024
100161857		GARY	IN		07/31/2024	7.530	128,420		246	46			160,000	07/09/2024
100161858	CF	VERMILION	OH		07/31/2024	7.900	125,597		(26)				179,000	05/28/2024
100161860		CEDARVILLE	NJ		07/31/2024	7.700	219,985		1,309	275			275,000	06/06/2024
100161861	CF	MELBOURNE	FL		07/31/2024	7.700	135,254		(16)				194,000	06/06/2024
100161862	CF	LOCH SHELDRAKE	NY		07/31/2024	8.220	167,402		1,240				232,000	06/05/2024
100161863		NAPLES	FL		07/31/2024	8.200	136,352		(49)				400,000	06/05/2024
100161865		BALTIMORE	MD		07/31/2024	8.150	99,329		(20)				165,000	06/12/2024
100161866	CF	CLEVELAND	OH		07/31/2024	8.302	143,689		(28)				191,000	06/14/2024
100161867	CF	HURLEYVILLE	NY		07/31/2024	7.500	112,167		(22)				160,000	07/03/2024
100161870	CF	LOS ANGELES	CA		07/31/2024	7.999	554,964		(400)				730,000	07/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161871	CF	LAS VEGAS	NV		07/31/2024	6.999	431,848		(93)				596,000	07/01/2024
100161873		PORTSMOUTH	OH		07/31/2024	8.125	219,367		(107)				270,000	07/08/2024
100161874	CF	LONG BEACH	CA		07/31/2024	8.125	337,976		(216)				450,000	07/10/2024
100161875		PUYALLUP	WA		07/31/2024	7.999	385,553		(98)				500,000	07/08/2024
100161878		LOS ANGELES	CA		07/31/2024	7.250	395,316		(55)				520,000	07/03/2024
100161879		ROCKFORD	IL		07/31/2024	8.999	143,387		(154)				170,000	06/27/2024
100161882		DECATUR	GA		07/31/2024	7.750	244,733		(66)				305,000	07/05/2024
100161883	CF	HOUSTON	TX		07/31/2024	6.750	196,174		14				285,000	07/16/2024
100161884		LAKEVILLE	MN		07/31/2024	7.875	227,413		(52)				296,000	07/15/2024
100161885		HOUSTON	TX		07/31/2024	7.499	165,430		(67)				207,000	07/15/2024
100161886	CF	BALTIMORE	MD		07/31/2024	8.750	234,203		(284)				295,000	05/30/2024
100161889		WESLEY CHAPEL	FL		07/31/2024	7.499	160,707		(84)				246,000	07/10/2024
100161891		LAS VEGAS	NV		07/31/2024	6.999	112,542		40				145,000	07/10/2024
100161892		COVINA	CA		07/31/2024	8.625	629,202		(150)				875,000	07/08/2024
100161893	CF	ELKRIDGE	MD		07/31/2024	7.625	287,449		(213)				458,000	07/11/2024
100161894	CF	ENNIS	TX		07/31/2024	7.375	189,610		(89)				253,000	07/10/2024
100161897	CF	BAYTOWN	TX		07/31/2024	6.750	157,478		29				250,000	07/12/2024
100161898	CF	JURUPA VALLEY	CA		07/31/2024	7.125	341,208		(165)				610,000	07/11/2024
100161899		AKRON	OH		07/31/2024	8.125	119,348		(91)				146,000	05/23/2024
100161901		ATLANTA	GA		07/31/2024	7.375	227,875		26				290,000	07/08/2024
100161904	CF	BLUE SPRINGS	MO		07/31/2024	6.750	278,645		129				387,000	07/09/2024
100161905		KANSAS CITY	MO		07/31/2024	7.375	146,794		28				195,000	07/12/2024
100161906		ARLINGTON	TX		07/31/2024	7.499	242,710		(38)				348,000	07/15/2024
100161908		NORMAN	OK		07/31/2024	7.125	155,359		13				258,000	07/03/2024
100161910		HIGH POINT	NC		07/31/2024	7.250	207,643		4				263,000	07/11/2024
100161911		FORT WORTH	TX		07/31/2024	8.750	181,508		(123)				225,000	07/05/2024
100161912		FAYETTEVILLE	NC		07/31/2024	9.250	137,621		(198)				206,000	07/08/2024
100161913		MESA	AZ		07/31/2024	7.875	684,363		(87)				900,000	07/09/2024
100161914		ATLANTA	GA		07/31/2024	7.250	162,832		(17)				215,000	07/09/2024
100161915	CF	SPRINGFIELD	MA		07/31/2024	7.999	143,793		(117)				214,000	07/10/2024
100161916		EAST POINT	GA		07/31/2024	6.999	190,805		101				255,000	07/12/2024
100161917	CF	HAYWARD	CA		07/31/2024	7.250	563,661		(164)				750,000	07/05/2024
100161918	CF	TAMPA	FL		07/31/2024	7.125	249,576		(57)				459,000	07/09/2024
100161919	CF	FREDERICK	MD		07/31/2024	8.250	246,921		(43)				310,000	07/12/2024
100161921		SALT LAKE CITY	UT		07/31/2024	6.750	360,303		495				605,000	07/12/2024
100161922	CF	RICHMOND	CA		07/31/2024	7.999	486,079		24				660,000	07/08/2024
100161924		SOUTH PASADENA	FL		07/31/2024	8.250	235,174		(50)				300,000	07/12/2024
100161925		CRANDALL	TX		07/31/2024	7.999	194,156		(125)				255,000	07/05/2024
100161926	CF	WEATHERFORD	TX		07/31/2024	9.375	189,060		(270)				325,000	07/01/2024
100161927	CF	LILLINGTON	NC		07/31/2024	7.625	192,697		(190)				265,000	07/10/2024
100161928	CF	JACKSON	MI		07/31/2024	8.499	87,661		(127)				117,000	07/11/2024
100161929		PETERSBURG	VA		07/31/2024	8.375	109,460		(125)				168,000	07/16/2024
100161931	CF	LAKE HAVASU CITY	AZ		07/31/2024	7.750	440,952		(230)				631,000	07/08/2024
100161932	CF	MODESTO	CA		07/31/2024	8.625	390,011		(29)				490,000	07/11/2024
100161933	CF	HOUSTON	TX		07/31/2024	7.999	219,057		(180)				272,000	07/09/2024
100161934	CF	NORTH HILLS	CA		07/31/2024	7.625	1,134,914		(550)				1,500,000	07/05/2024
100161935	CF	LOUISVILLE	KY		07/31/2024	7.625	262,071		(99)				309,000	07/10/2024
100161936	CF	BURBANK	CA		07/31/2024	7.999	1,053,061		(1,096)				1,260,000	07/10/2024
100161937	CF	CHICAGO	IL		07/31/2024	9.999	331,889		(7)				395,000	07/11/2024
100161938	CF	SPOONER	WI		07/31/2024	8.875	47,331		(165)				386,940	05/14/2024
100161939	CF	RIVERSIDE	CA		07/31/2024	7.999	658,501		(29)				830,000	07/08/2024
100161940	CF	THERMAL	CA		07/31/2024	7.625	212,525		(228)				575,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161941	CF	DUBLIN	OH		07/31/2024	8.125	436,924		(410)				530,000	07/12/2024
100161942	CF	LEHIGH ACRES	FL		07/31/2024	8.499	272,149		(87)				390,000	07/12/2024
100161943	CF	LOS ANGELES	CA		07/31/2024	8.999	719,819		(142)				835,000	07/05/2024
100161945	CF	HOQUIAM	WA		07/31/2024	7.125	302,770		(136)				525,000	07/12/2024
100161946	CF	DRIGGS	ID		07/31/2024	8.125	481,038		(181)				735,000	07/01/2024
100161947	CF	PORT CHARLOTTE	FL		07/31/2024	7.750	461,907		(442)				804,000	07/09/2024
100161949	CF	NORTH CHESTERFIELD	VA		07/31/2024	7.875	215,862		(263)				305,000	07/09/2024
100161951	CF	WALLINGFORD	CT		07/31/2024	8.125	149,379		(112)				250,000	07/02/2024
100161952	CF	HENDERSON	NV		07/31/2024	7.875	331,199		(380)				395,000	06/21/2024
100161954	CF	LAKELAND	FL		07/31/2024	9.375	292,207		(273)				333,000	07/08/2024
100161955	CF	KANSAS CITY	KS		07/31/2024	8.999	173,783		(101)				203,000	07/10/2024
100161956	CF	AROMAS	CA		07/31/2024	7.999	1,267,790		(232)				1,590,000	07/10/2024
100161957	CF	SAN ANTONIO	TX		07/31/2024	8.999	155,640		(257)				204,000	07/15/2024
100161958	CF	ATLANTA	GA		07/31/2024	8.625	817,714		(282)				975,000	07/02/2024
100161959	CF	EL PASO	TX		07/31/2024	7.750	208,016		(232)				265,000	07/10/2024
100161960	CF	SAN BERNARDINO	CA		07/31/2024	7.999	405,216		(366)				575,000	07/01/2024
100161961		FREELAND	PA		07/31/2024	9.999	168,285		(208)				247,000	07/08/2024
100161962	CF	LOS ANGELES	CA		07/31/2024	7.250	1,101,661		(227)				1,380,000	07/02/2024
100161963	CF	TRACY	CA		07/31/2024	8.125	242,311		(137)				550,000	07/09/2024
100161965	CF	PALM DESERT	CA		07/31/2024	7.875	203,506		(321)				470,000	07/02/2024
100161966	CF	AVON	MA		07/31/2024	8.250	718,283		(399)				890,000	07/16/2024
100161971	CF	PALMDALE	CA		07/31/2024	7.999	786,090		(583)				1,530,000	07/01/2024
100161972	CF	RANCHO CUCAMONGA	CA		07/31/2024	7.499	879,059		(523)				1,099,000	07/09/2024
100161973	CF	LAS VEGAS	NV		07/31/2024	7.875	429,554		(203)				530,000	06/27/2024
100161974	CF	PALMDALE	CA		07/31/2024	9.250	405,222		(177)				470,000	07/08/2024
100161975	CF	TAMPA	FL		07/31/2024	8.750	408,747		(292)				440,000	07/16/2024
100161976	CF	ROWLETT	TX		07/31/2024	7.125	361,281		(120)				489,000	07/11/2024
100161977	CF	BASTROP	TX		07/31/2024	8.375	321,942		(401)				385,000	07/10/2024
100161978	CF	DALLAS	TX		07/31/2024	8.750	269,350		(224)				305,000	07/16/2024
100161979	CF	CINCINNATI	OH		07/31/2024	9.375	198,336		(276)				230,000	07/05/2024
100161980	CF	CANTON	MI		07/31/2024	7.499	280,966		(221)				365,000	07/11/2024
100161982	CF	AUBREY	TX		07/31/2024	8.999	339,654		(238)				450,000	07/12/2024
100161983		MIRAMAR BEACH	FL		07/31/2024	8.375	277,718		(236)				335,000	06/21/2024
100161985		VIRGINIA BEACH	VA		07/31/2024	7.375	189,142		(39)				241,000	06/18/2024
100161986	CF	SUNRISE	FL		07/31/2024	8.990	117,580		(111)				176,000	05/16/2024
100161987	CF	WADING RIVER	NY		07/31/2024	8.500	497,762		(499)				595,000	06/20/2024
100161989	CF	CHICAGO	IL		07/31/2024	7.750	367,628		50				500,000	06/21/2024
100161991		KEY LARGO	FL		07/31/2024	8.125	320,710		(253)				500,000	06/26/2024
100161992	CF	BABCOCK RANCH	FL		07/31/2024	8.875	730,856		(230)				948,000	06/10/2024
100161993	CF	MIAMI	FL		07/31/2024	7.875	195,205		(316)				260,000	06/20/2024
100161994	CF	KENNEBUNKPORT	ME		07/31/2024	9.000	1,200,334		(208)				1,550,000	05/24/2024
100161996		LAS VEGAS	NV		07/31/2024	7.875	676,284		(392)				856,397	06/21/2024
100161997	CF	ALPHARETTA	GA		07/31/2024	8.500	776,102		(700)				1,066,000	06/14/2024
100161998		BROOKLYN	NY		07/31/2024	7.625	1,244,925		(700)				1,650,000	06/20/2024
100161999	CF	TUCSON	AZ		07/31/2024	9.125	274,087		(346)				322,000	05/20/2024
100162000	CF	FAR ROCKAWAY	NY		07/31/2024	8.875	755,161		27				965,000	06/28/2024
100162001	CF	CANTON	GA		07/31/2024	8.750	299,729		(360)				408,000	06/19/2024
100162003	CF	MIAMI	FL		07/31/2024	7.625	1,211,673		(252)				1,517,000	06/28/2024
100162004	CF	LOS ANGELES	CA		07/31/2024	7.875	615,484		(442)				800,000	06/14/2024
100162005		STATEN ISLAND	NY		07/31/2024	7.375	620,794		18				1,125,000	06/26/2024
100162006	CF	COLTON	CA		07/31/2024	7.125	275,359		(158)				490,000	06/18/2024
100162007		KENNETT SQUARE	PA		07/31/2024	7.875	317,303		(69)				550,000	06/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162009		WILMINGTON	NC		07/31/2024	8.125	228,268		(218)				400,000	06/10/2024
100162010	CF	BALTIMORE	MD		07/31/2024	8.625	195,558		(183)				260,000	06/21/2024
100162011		CARBONDALE	IL		07/31/2024	9.375	158,212		(163)				216,000	06/11/2024
100162012	CF	SEMINOLE	FL		07/31/2024	9.000	411,454		(346)				450,000	05/17/2024
100162014	CF	PHOENIX	AZ		07/31/2024	7.125	425,930		(244)				800,000	06/19/2024
100162015	CF	BAITING HOLLOW	NY		07/31/2024	7.750	686,042		(436)				840,000	06/21/2024
100162016	CF	WALTERBORO	SC		07/31/2024	8.500	128,476		(87)				225,000	06/10/2024
100162018	CF	BAKERSFIELD	CA		07/31/2024	8.375	380,488		(388)				535,000	04/10/2024
100162020	CF	TRUCKEE	CA		07/31/2024	7.500	374,549		(185)				1,650,000	06/07/2024
100162021		LONG BEACH	CA		07/31/2024	8.500	589,351		(247)				730,000	06/10/2024
100162022	CF	GLENDALE	AZ		07/31/2024	7.625	277,198		(292)				410,000	06/27/2024
100162023	CF	LAS VEGAS	NV		07/31/2024	7.875	435,403		(354)				528,000	06/22/2024
100162024	CF	VALRICO	FL		07/31/2024	7.500	375,611		(270)				495,000	06/13/2024
100162025	CF	SAN DIEGO	CA		07/31/2024	8.750	1,257,518		(431)				1,575,000	06/13/2024
100162026		HAMPTON	VA		07/31/2024	8.125	157,343		(137)				192,000	06/20/2024
100162027	CF	ELMHURST	NY		07/31/2024	7.750	393,341		(552)				550,000	06/21/2024
100162029	CF	KISSIMMEE	FL		07/31/2024	7.000	100,528		(34)				428,000	06/26/2024
100162030	CF	PALM CITY	FL		07/31/2024	7.500	894,845		(252)				1,200,000	06/18/2024
100162032		HOUSTON	TX		07/31/2024	7.875	454,801		(366)				589,000	06/14/2024
100162035		HENDERSON	NV		07/31/2024	9.875	908,553		(493)				1,178,500	06/14/2024
100162036	CF	WOODBURY	MN		07/31/2024	9.000	897,469		(409)				1,013,000	07/01/2024
100162037		LOVELAND	CO		07/31/2024	7.500	319,805		(36)				415,000	06/21/2024
100162038	CF	PLANT CITY	FL		07/31/2024	9.500	260,984		(345)				370,000	06/28/2024
100162039	CF	LAS VEGAS	NV		07/31/2024	7.375	231,171		(221)				485,000	06/25/2024
100162040	CF	SAN DIEGO	CA		07/31/2024	8.625	512,448		(536)				620,000	06/04/2024
100162041		NASHVILLE	TN		07/31/2024	8.000	375,834		4,249				550,000	06/28/2024
100162042		MIAMI	FL		07/31/2024	8.000	445,495		(358)				615,000	06/20/2024
100162043	CF	BALTIMORE	MD		07/31/2024	7.500	190,217		(103)				254,000	06/14/2024
100162044	CF	MIAMI	FL		07/31/2024	8.875	674,191		(330)				743,000	06/26/2024
100162045	CF	BONSALL	CA		07/31/2024	7.875	1,244,071		(1,389)				1,700,000	05/31/2024
100162046		TRACY	CA		07/31/2024	8.250	178,476		(202)				550,000	06/14/2024
100162047	CF	STOCKBRIDGE	GA		07/31/2024	7.750	201,598		(188)				262,100	06/21/2024
100162048	CF	PARK CITY	UT		07/31/2024	7.375	544,705		(353)				740,000	06/26/2024
100162049	CF	PALM BEACH GARDENS	FL		07/31/2024	7.500	677,728		(332)				901,000	06/28/2024
100162050	CF	LAS VEGAS	NV		07/31/2024	8.125	532,114		(646)				725,000	06/11/2024
100162051	CF	LINCOLN	CA		07/31/2024	7.625	486,600		(228)				757,000	06/21/2024
100162052	CF	PALM BAY	FL		07/31/2024	8.250	203,222		(385)				248,000	06/24/2024
100162053	CF	ROTONDA WEST	FL		07/31/2024	8.500	335,368		(360)				430,000	06/21/2024
100162054	CF	LOS ANGELES	CA		07/31/2024	7.375	2,634,281		(1,461)				4,550,000	06/26/2024
100162055	CF	YOUNGSTOWN	OH		07/31/2024	8.750	141,107		(236)				206,000	06/20/2024
100162056		INDIAN LAND	SC		07/31/2024	8.375	346,138		(302)				419,000	06/14/2024
100162058	CF	HOLLYWOOD	FL		07/31/2024	9.000	180,344		(99)				235,000	06/25/2024
100162060	CF	PRINCETON	TX		07/31/2024	7.500	630,202		(691)				1,000,000	06/18/2024
100162061	CF	AUGUSTA	GA		07/31/2024	9.500	241,435		(339)				297,000	06/28/2024
100162062		SPOKANE	WA		07/31/2024	7.875	524,031		(56)				740,000	06/26/2024
100162063	CF	PARKLAND	FL		07/31/2024	7.500	1,320,936		(777)				1,750,000	07/03/2024
100162065	CF	PORT HUENEME	CA		07/31/2024	8.125	338,243		(244)				415,000	06/27/2024
100162066	CF	CLEARWATER	FL		07/31/2024	7.625	434,835		(200)				650,000	06/11/2024
100162067	CF	NEW SMYRNA BEACH	FL		07/31/2024	7.375	319,565		(107)				415,000	06/28/2024
100162068		MODESTO	CA		07/31/2024	7.750	313,287		(162)				475,000	06/14/2024
100162069		PINOLE	CA		07/31/2024	9.750	519,049		(341)				670,000	03/31/2024
100162071	CF	LOS ANGELES	CA		07/31/2024	7.625	2,658,437		(1,671)				4,300,000	06/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162072		THE HILLS	TX		07/31/2024	7.750	946,103		(755)				1,150,000	06/25/2024
100162073	CF	OCEAN CITY	MD		07/31/2024	8.000	385,090		(356)				498,000	06/10/2024
100162074	CF	BEND	OR		07/31/2024	7.500	482,150		(265)				596,000	05/24/2024
100162075		PAHOA	HI		07/31/2024	7.625	210,496		(9)				365,000	05/28/2024
100162076		DECATUR	GA		07/31/2024	7.625	223,557		(15)				280,000	06/20/2024
100162077	CF	WILSON	NC		07/31/2024	7.500	141,516		(69)				437,000	05/20/2024
100162078		PICKERINGTON	OH		07/31/2024	7.875	420,234		(306)				515,000	06/20/2024
100162079	CF	MIAMI	FL		07/31/2024	7.750	610,033		(286)				805,000	04/19/2024
100162080		KIHEI	HI		07/31/2024	7.375	565,827		(264)				810,000	06/11/2024
100162081		CLAYTON	NC		07/31/2024	8.125	354,670		(449)				560,000	06/04/2024
100162082	CF	GLENDALE	CA		07/31/2024	8.375	2,051,911		(1,356)				2,700,000	06/03/2024
100162083	CF	AUGUSTA	GA		07/31/2024	7.375	134,806		(86)				190,000	06/14/2024
100162084	CF	PLAINFIELD	IL		07/31/2024	6.875	180,304		(122)				685,000	06/20/2024
100162085		SAN DIEGO	CA		07/31/2024	7.750	151,114		(56)				835,000	06/17/2024
100162087	CF	SAINT PETERSBURG	FL		07/31/2024	8.250	512,420		(494)				615,000	06/10/2024
100162088	CF	EDGEWATER	NJ		07/31/2024	7.875	776,151		(538)				1,010,000	06/17/2024
100162089		BROOKLYN	NY		07/31/2024	7.500	533,354		(302)				700,000	06/18/2024
100162090	CF	LAS VEGAS	NV		07/31/2024	8.625	388,077		(400)				435,500	06/17/2024
100162091	CF	NASHUA	NH		07/31/2024	9.125	506,964		(165)				627,000	06/21/2024
100162092		GLENDALE	AZ		07/31/2024	8.500	269,057		(115)				400,000	06/25/2024
100162093	CF	LAKE HAVASU CITY	AZ		07/31/2024	7.750	386,752		(179)				482,000	06/13/2024
100162094	CF	LONG BRANCH	NJ		07/31/2024	8.125	1,092,000		(450)				1,350,000	06/20/2024
100162095		SANFORD	FL		07/31/2024	9.250	653,635		(535)				835,000	06/25/2024
100162096		RIO VISTA	CA		07/31/2024	8.625	258,385		(270)				500,000	02/27/2024
100162097		HENDERSON	NV		07/31/2024	8.500	477,158		(449)				1,000,500	06/21/2024
100162098	CF	BROOKLYN	NY		07/31/2024	7.500	413,032		(371)				785,000	06/14/2024
100162247	CF	ANCHORAGE	AK		09/06/2024	8.000	1,624,424		(1,272)				3,250,000	07/29/2024
100162249		MIAMI GARDENS	FL		09/06/2024	7.250	325,990		(35)				410,000	08/05/2024
100162250		WARNER ROBINS	GA		09/06/2024	7.750	157,310		(57)				212,000	08/06/2024
100162251	CF	SANTA ANA	CA		09/06/2024	7.750	179,258		(123)				1,375,000	07/22/2024
100162252	CF	WESTMINSTER	CO		09/06/2024	7.500	486,914		(168)				600,000	07/31/2024
100162253	CF	NORTH LAS VEGAS	NV		09/06/2024	7.500	224,184		(183)				350,000	07/30/2024
100162254	CF	CAVE CREEK	AZ		09/06/2024	6.875	913,385		(59)				1,154,000	07/31/2024
100162255	CF	HOLLADAY	UT		09/06/2024	7.125	1,117,113		(652)				1,850,000	07/31/2024
100162256	CF	CYPRESS	TX		09/06/2024	7.500	269,901		(330)				322,000	08/02/2024
100162257	CF	INDEPENDENCE	OR		09/06/2024	7.750	612,129		(462)				850,000	07/31/2024
100162258	CF	OCEANSIDE	CA		09/06/2024	7.750	696,579		(325)				875,000	07/26/2024
100162260	CF	PUNTA GORDA	FL		09/06/2024	6.625	249,397		(61)				740,000	07/29/2024
100162261	CF	EAGLE POINT	OR		09/06/2024	8.125	446,337		(126)				525,000	07/31/2024
100162262	CF	NEW BRAUNFELS	TX		09/06/2024	8.500	356,757		(353)				379,000	07/31/2024
100162263	CF	WELLINGTON	FL		09/06/2024	8.875	685,504		(354)				748,000	08/01/2024
100162264	CF	CHARLOTTESVILLE	VA		09/06/2024	7.125	511,225		(170)				700,000	08/08/2024
100162265	CF	HUTTO	TX		09/06/2024	7.500	276,844		(206)				340,000	08/09/2024
100162266	CF	OVERLAND PARK	KS		09/06/2024	8.000	184,851		(206)				245,000	07/31/2024
100162269	CF	SAN DIEGO	CA		09/06/2024	6.750	468,839		(15)				690,000	07/31/2024
100162270	CF	OAK LAWN	IL		09/06/2024	8.250	227,097		(213)				280,000	08/09/2024
100162272	CF	RICHARDSON	TX		09/06/2024	6.875	171,834		(83)				330,000	08/02/2024
100162273		RENTON	WA		09/06/2024	7.875	633,899		(172)				1,080,000	08/05/2024
100162274	CF	MIAMI GARDENS	FL		09/06/2024	7.125	464,268		(199)				590,000	08/01/2024
100162275	CF	WILMINGTON	NC		09/06/2024	7.750	251,128		(365)				315,000	07/30/2024
100162276	CF	PENNSAUKEN	NJ		09/06/2024	7.625	151,639		(355)				375,000	08/19/2024
100162277	CF	SALEM	OR		09/06/2024	7.750	321,609		(339)				440,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162278	CF	SUWANEE	GA		09/06/2024	7.750	804,255		(605)				1,000,000	08/01/2024
100162279	CF	OAK PARK	CA		09/06/2024	7.250	1,203,626		(594)				1,700,000	08/05/2024
100162280	CF	FRISCO	TX		09/06/2024	7.000	506,531		(231)				760,000	08/09/2024
100162281	CF	TROY	TX		09/06/2024	8.500	239,397		(413)				275,000	08/05/2024
100162283	CF	SAN JOSE	CA		09/06/2024	7.000	1,204,606		(25)				2,505,000	08/01/2024
100162284		CARENCRO	LA		09/06/2024	7.875	123,609		(64)				155,000	07/29/2024
100162285	CF	AURORA	CO		09/06/2024	7.500	1,218,861		(638)				1,600,000	08/01/2024
100162286	CF	STAFFORD	VA		09/06/2024	9.125	318,644		(400)				355,000	07/30/2024
100162288	CF	SAN ANTONIO	FL		09/06/2024	8.000	783,641		(817)				950,000	07/30/2024
100162290	CF	WEST CHESTER	OH		09/06/2024	9.375	611,930		(149)				679,000	07/31/2024
100162291	CF	JARRELL	TX		09/06/2024	9.000	336,784		(419)				408,000	07/31/2024
100162293	CF	NASHVILLE	TN		09/06/2024	8.000	221,868		(280)				313,000	07/31/2024
100162294	CF	BOYNTON BEACH	FL		09/06/2024	9.625	275,167		(251)				295,000	07/30/2024
100162295		SUN CITY	AZ		09/06/2024	7.000	327,877		22				510,000	07/26/2024
100162296	CF	DULUTH	GA		09/06/2024	8.625	477,195		(325)				515,000	07/30/2024
100162297	CF	TEMPLE	TX		09/06/2024	8.500	230,917		(445)				280,000	08/05/2024
100162298		BELLINGHAM	WA		09/06/2024	7.500	378,658		(82)				585,000	07/30/2024
100162300	CF	PRYOR	OK		09/06/2024	8.375	307,325		(336)				390,000	07/31/2024
100162301		PHILADELPHIA	PA		09/06/2024	9.625	123,035		(181)				151,000	07/31/2024
100162302		FORSYTH	GA		09/06/2024	8.500	182,770		(225)				232,000	07/31/2024
100162303		MIDDLETOWN	PA		09/06/2024	8.875	129,925		(82)				185,000	08/07/2024
100162305	CF	BRENTWOOD	CA		08/05/2024	7.750	1,009,894		(427)				1,550,000	06/14/2024
100162306	CF	WILLIAMSTON	MI		08/05/2024	8.250	377,554		(657)				965,000	06/17/2024
100162307	CF	TEMECULA	CA		08/05/2024	7.500	501,891		(159)				635,000	06/07/2024
100162310	CF	SCOTTSDALE	AZ		08/05/2024	7.625	143,988		(324)				945,000	06/05/2024
100162311	CF	PHELAN	CA		08/05/2024	7.625	374,034		(163)				485,000	06/11/2024
100162312	CF	LAS VEGAS	NV		08/05/2024	7.375	391,455		(296)				695,000	06/12/2024
100162313	CF	MANASSAS	VA		08/05/2024	8.500	237,078		(272)				390,000	06/17/2024
100162314		BOCA RATON	FL		08/05/2024	8.125	98,142		(244)				785,000	06/12/2024
100162315	CF	LILBURN	GA		08/05/2024	7.500	288,156		(136)				555,000	06/14/2024
100162316	CF	MESQUITE	TX		08/05/2024	7.500	220,261		(54)				352,000	05/30/2024
100162317	CF	ATLANTA	GA		08/05/2024	7.375	179,020		(78)				300,000	06/18/2024
100162318	CF	SHAFTER	CA		08/05/2024	7.875	244,374		(144)				320,000	05/25/2024
100162319	CF	MIAMI GARDENS	FL		08/05/2024	7.875	285,908		(267)				373,000	06/10/2024
100162473	CF	PLACERVILLE	CA		08/07/2024	8.250	731,706		(369)				910,000	06/11/2024
100162474	CF	CRESSKILL	NJ		08/07/2024	7.750	793,450		(449)				1,318,000	04/29/2024
100162475	CF	COACHELLA	CA		08/07/2024	8.000	585,817		(508)				755,000	05/10/2024
100162476	CF	PLACERVILLE	CA		08/07/2024	7.250	171,715		(109)				275,000	06/13/2024
100162478	CF	GARLAND	TX		08/07/2024	8.000	520,828		(421)				670,000	05/30/2024
100162479	CF	WORCESTER	MA		08/07/2024	7.875	758,454		(393)				995,000	06/11/2024
100162480	CF	ROSEVILLE	CA		08/07/2024	7.500	280,943		(185)				510,000	06/12/2024
100162481	CF	NORWALK	CA		08/07/2024	7.500	398,521		(262)				685,000	03/29/2024
100162482	CF	SANTA BARBARA	CA		08/07/2024	7.500	1,265,028		(903)				1,900,000	06/10/2024
100162483	CF	WOODLAND HILLS	CA		08/07/2024	7.625	654,292		(515)				1,100,000	04/19/2024
100162484	CF	OCALA	FL		08/07/2024	6.875	258,072		(31)				335,000	06/14/2024
100162485	CF	SOUTHWEST RANCHES	FL		08/07/2024	7.250	722,087		(222)				915,000	05/31/2024
100162486	CF	PEORIA	AZ		08/07/2024	7.250	1,165,111		(74)				2,025,000	06/13/2024
100162487	CF	COACHELLA	CA		08/07/2024	8.125	567,816		(275)				725,000	05/10/2024
100162499		SCOTTSDALE	AZ		08/12/2024	7.624	338,139		(182)				500,000	07/01/2024
100162501		PUNTA GORDA	FL		08/12/2024	7.124	516,609		(92)				650,000	06/20/2024
100162502		GUTTENBERG	NJ		08/12/2024	7.500	760,684		(180)				1,100,000	06/27/2024
100162504	CF	WOODRUFF	SC		08/12/2024	7.624	367,058		(81)				460,000	07/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162505		SOUTH OGDEN	UT		08/12/2024	6.990	344,771		(18)				465,000	06/21/2024
100162506		ANGEL FIRE	NM		08/12/2024	7.500	370,324		(178)				595,000	06/21/2024
100162507		LAS VEGAS	NV		08/12/2024	7.124	310,018		(62)				415,000	06/21/2024
100162508		KEY LARGO	FL		08/12/2024	7.375	518,648		(149)				740,000	07/08/2024
100162509		LEONIA	NJ		08/12/2024	7.124	804,539		(203)				1,150,000	07/03/2024
100162510		NEW SMYRNA BEACH	FL		08/12/2024	7.500	761,022		(81)				1,125,000	06/11/2024
100162512		PHILLIPSBURG	NJ		08/12/2024	7.375	230,242		(87)				305,000	07/03/2024
100162513		BEAVER FALLS	PA		08/12/2024	7.625	169,207		12				215,000	06/21/2024
100162514		STOCKTON	CA		08/12/2024	8.125	345,800		(185)				435,000	06/27/2024
100162515		WILTON MANORS	FL		08/12/2024	7.375	551,616		(241)				830,000	06/25/2024
100162516		SARASOTA	FL		08/12/2024	7.375	405,563		(178)				580,000	06/25/2024
100162517		SAVANNAH	GA		08/12/2024	7.624	177,977		(104)				250,000	06/26/2024
100162518		LEHIGH ACRES	FL		08/12/2024	7.624	335,871		(125)				445,000	06/26/2024
100162519		GREELEY	CO		08/12/2024	7.624	300,594		(136)				407,000	07/03/2024
100162520		BOISE	ID		08/12/2024	6.999	531,575		(73)				766,000	06/25/2024
100162521		LA JOLLA	CA		08/12/2024	6.875	671,809		(122)				2,190,000	06/28/2024
100162522		BOISE	ID		08/12/2024	6.999	531,575		(73)				770,000	06/25/2024
100162523		MIRAMAR BEACH	FL		08/12/2024	7.624	363,902		(101)				404,000	06/27/2024
100162524		LANCASTER	TX		08/12/2024	7.750	230,265		(59)				316,000	06/21/2024
100162525		TOBYHANNA	PA		08/12/2024	7.624	258,082		(99)				285,000	06/28/2024
100162526		NORCROSS	GA		08/12/2024	7.500	330,913		(103)				440,000	06/25/2024
100162528		VIRGINIA BEACH	VA		08/12/2024	7.624	216,139		(10)				258,000	06/24/2024
100162529		MARYSVILLE	WA		08/12/2024	6.874	427,053		(22)				577,000	07/02/2024
100162530		PUYALLUP	WA		08/12/2024	6.874	453,431		(35)				611,000	06/26/2024
100162531		SEVIERVILLE	TN		08/12/2024	6.999	421,241						480,000	06/28/2024
100162532		RICHMOND	VA		08/12/2024	8.000	414,099		(180)				455,336	06/27/2024
100162535		SAN FRANCISCO	CA		08/12/2024	6.875	804,942		(33)				1,200,000	06/25/2024
100162536		BURNEY	CA		08/12/2024	7.500	369,369		(125)				490,000	07/01/2024
100162537		OLATHE	KS		08/12/2024	6.875	23,875		(92)	(60)			350,000	06/26/2024
100162538		SAN DIEGO	CA		08/12/2024	6.999	646,324		(138)				885,000	06/21/2024
100162539		W HTFD	CT		08/12/2024	7.499	436,703		(145)				580,000	06/28/2024
100162541		BEAVERTON	OR		08/12/2024	7.624	455,555		(128)				649,000	06/29/2024
100162542		ISELIN	NJ		08/12/2024	7.624	529,808		(227)				702,000	06/28/2024
100162545		COLLEGE STATION	TX		08/12/2024	7.124	247,779		(77)				331,000	06/28/2024
100162546	CF	SEATTLE	WA		08/12/2024	7.624	233,734		(36)				300,000	06/28/2024
100162547		FORT WORTH	TX		08/12/2024	7.624	453,804		(180)				600,000	07/02/2024
100162548		DURHAM	NC		08/12/2024	7.124	262,650		(84)				359,000	07/01/2024
100162549		SAN LUIS OBISPO	CA		08/12/2024	6.999	613,027		(138)				820,000	06/28/2024
100162550		INGLEWOOD	CA		08/12/2024	7.124	674,003		(141)				925,000	07/05/2024
100162552		RALEIGH	NC		08/12/2024	6.999	333,379		(84)				479,000	07/03/2024
100162553		CARLISLE	PA		08/12/2024	7.624	338,164		(139)				380,000	07/01/2024
100162554		BIG BEAR LAKE	CA		08/12/2024	7.499	369,942		(113)				510,000	07/01/2024
100162556		PORTLAND	OR		08/12/2024	7.124	475,055		(100)				685,000	06/28/2024
100162557		CALDWELL	ID		08/12/2024	7.624	250,164		(93)				311,000	07/03/2024
100162558		MANOR	TX		08/12/2024	7.124	289,150		(17)				392,000	07/03/2024
100162559		PAYSON	AZ		08/12/2024	7.500	365,111		(205)				625,000	07/02/2024
100162561		TURLOCK	CA		08/12/2024	7.375	291,484		(78)				460,000	07/05/2024
100162562		SAVANNAH	GA		08/12/2024	6.624	754,116		24				1,175,000	06/28/2024
100162563		SAN ANTONIO	TX		08/12/2024	6.875	181,606		4				249,203	06/28/2024
100162564		SOUTHBURY	CT		08/12/2024	7.124	166,031		(66)				220,000	07/03/2024
100162565	CF	CARRABELLE	FL		08/12/2024	7.500	273,552		(52)				349,000	06/28/2024
100162566		FREDERICK	MD		08/12/2024	7.124	249,442		(32)				318,000	07/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162567		JOHNSTOWN	OH		08/12/2024	7.624	295,052		(118)				390,000	06/28/2024
100162569		KANSAS CITY	MO		08/12/2024	7.624	465,071		(105)				525,000	06/20/2024
100162570		TUCSON	AZ		08/12/2024	6.990	285,232		(68)				440,000	06/28/2024
100162571		MISSION VIEJO	CA		08/12/2024	7.500	770,175		(271)				1,100,000	06/17/2024
100162572	CF	ORLANDO	FL		08/12/2024	7.624	264,176		(52)				333,000	06/21/2024
100162573		DAYTON	OH		08/12/2024	6.875	225,753		(21)				310,000	05/23/2024
100162574		ALLENTOWN	PA		08/12/2024	7.500	348,479		(160)				460,000	06/13/2024
100162575		PHOENIX	AZ		08/12/2024	6.990	233,289		(170)				555,000	04/23/2024
100162576		CHARLOTTE	NC		08/12/2024	7.000	325,010		(69)				436,000	06/14/2024
100162577		YOUNGSVILLE	LA		08/12/2024	6.875	194,928		66				238,500	06/21/2024
100162578		LOUISVILLE	KY		08/12/2024	7.625	238,025		(104)				325,000	04/29/2024
100162579		ATHENS	TX		08/12/2024	7.624	320,015		(311)				831,000	06/26/2024
100162580		DEBARY	FL		08/12/2024	7.490	7,618		(64)				369,000	04/29/2024
100162581		LANTANA	TX		08/12/2024	7.625	292,665		(216)	(16)			450,000	06/13/2024
100162582		BUFORD	GA		08/12/2024	7.490	464,136		(187)				617,000	06/21/2024
100162583		HALTOM CITY	TX		08/12/2024	7.490	290,367		(71)				415,000	06/17/2024
100162584	CF	ST PETERSBURG	FL		08/12/2024	8.625	370,619		(95)				465,000	05/02/2024
100162586		ROCKDALE	TX		08/12/2024	6.624	163,657		79				435,000	06/21/2024
100162587		HOUSTON	TX		08/12/2024	6.625	226,545		(13)				308,000	06/20/2024
100162588		ANCHORAGE	AK		08/12/2024	7.625	246,279		(121)				325,000	05/08/2024
100162589		LAWRENCEVILLE	GA		08/12/2024	7.375	256,945		(181)	(3)			427,000	06/18/2024
100162590		FREEPORT	TX		08/12/2024	7.625	285,468		(120)				315,000	04/25/2024
100162592		DAWSONVILLE	GA		08/12/2024	7.124	285,393		(72)				391,000	06/24/2024
100162593		MARS HILL	NC		08/12/2024	7.875	546,581		(174)				605,000	05/17/2024
100162594		BALL GROUND	GA		08/12/2024	7.125	429,371		(182)				630,000	06/17/2024
100162595		MANCHESTER	NH		08/12/2024	7.125	522,108		(88)				702,000	06/12/2024
100162596		TAVERNIER	FL		08/12/2024	7.490	719,318		(350)				950,000	05/17/2024
100162597		EAST PETERSBURG	PA		08/12/2024	7.625	275,941		(111)				365,000	06/18/2024
100162598		RIVERSIDE	CA		08/12/2024	7.125	414,526		(150)				590,000	06/13/2024
100162599		PEORIA	AZ		08/12/2024	7.375	270,335		(110)				362,000	06/17/2024
100162600		HILTON HEAD ISLAND	SC		08/12/2024	7.490	318,305		(149)				450,000	06/12/2024
100162601		SUWANEE	GA		08/12/2024	7.490	269,086		(127)				356,000	06/14/2024
100162602	CF	HILLIARD	OH		08/12/2024	7.375	255,028		(68)				341,500	06/13/2024
100162603		EATONTON	GA		08/12/2024	7.625	69,780		(418)				625,000	05/17/2024
100162604		SHAWNEE	OK		08/12/2024	6.750	170,651		(14)				230,000	06/20/2024
100162605		PEORIA	AZ		08/12/2024	8.125	705,787		(415)				785,000	05/22/2024
100162606		RANSON	WV		08/12/2024	7.625	273,674		(140)				325,000	05/17/2024
100162607		NASHVILLE	TN		08/12/2024	7.490	324,862		(132)				465,000	06/21/2024
100162608	CF	FORT WORTH	TX		08/12/2024	6.125	294,458		167				412,000	05/15/2024
100162609		NASHVILLE	TN		08/12/2024	7.490	321,085		(129)				465,000	06/21/2024
100162612	CF	FELTON	DE		08/12/2024	7.500	272,117		(76)				340,000	05/22/2024
100162613		CARTERSVILLE	GA		08/12/2024	7.625	354,388		(182)				477,000	05/20/2024
100162614		WOODBURY	MN		08/12/2024	7.625	263,397		(140)				349,000	05/22/2024
100162615		AZLE	TX		08/12/2024	7.990	595,675		(236)				695,000	05/20/2024
100162616		ORANGE BEACH	AL		08/12/2024	6.125	628,648		384				730,000	05/08/2024
100162617		PHOENIX	AZ		08/12/2024	5.750	366,535		293				528,000	05/18/2024
100162618		KISSIMMEE	FL		08/12/2024	7.250	335,843		(115)				456,000	06/24/2024
100162620		LANTANA	TX		08/12/2024	7.625	227,837		(450)				560,000	06/20/2024
100162621		KATY	TX		08/12/2024	6.000	225,559		144				300,000	05/22/2024
100162622		GRANITE BAY	CA		08/12/2024	7.490	622,647		(306)				880,000	06/15/2024
100162623	CF	JACKSON	NJ		08/12/2024	7.490	376,410		(104)				470,000	06/28/2024
100162624		OCOEE	FL		08/12/2024	7.990	559,081		(261)				650,000	05/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162625		FAIRMOUNT HEIGHTS	MD		08/12/2024	7.500	241,013		(102)				311,000	05/30/2024
100162628		DALLAS	TX		08/12/2024	7.375	250,982		(103)				360,000	05/31/2024
100162629		EULESS	TX		08/12/2024	7.624	218,293		(157)				311,000	05/28/2024
100162630		FORNEY	TX		08/12/2024	8.125	296,292		(112)				375,000	05/28/2024
100162631		LAKE HAMILTON	FL		08/12/2024	7.000	295,546		(71)				400,000	05/29/2024
100162632		BRIDGEWATER	NJ		08/12/2024	7.624	468,001		(176)				625,000	06/25/2024
100162633		CHANTILLY	VA		08/12/2024	7.625	454,993		(236)				600,000	05/31/2024
100162634		NASHVILLE	TN		08/12/2024	6.875	334,044		(44)				490,000	06/25/2024
100162635		NORTH BRUNSWICK	NJ		08/12/2024	8.000	289,039		(147)				380,000	05/31/2024
100162636		GAITHERSBURG	MD		08/12/2024	7.375	317,274		(131)				515,000	06/25/2024
100162637		LOGANVILLE	GA		08/12/2024	6.250	343,652		164				458,000	05/20/2024
100162638		CHARLOTTE	NC		08/12/2024	7.875	212,605		(60)				287,000	05/28/2024
100162639		JOHNS ISLAND	SC		08/12/2024	7.625	337,849		(108)				380,000	06/03/2024
100162640		PANAMA CITY BEACH	FL		08/12/2024	8.000	430,375		(150)				475,000	06/04/2024
100162641		ROSHARON	TX		08/12/2024	5.990	178,263		122				259,000	04/26/2024
100162642		CHANDLER	TX		08/12/2024	5.990	186,087		197				265,000	04/30/2024
100162643		WESLEY CHAPEL	FL		08/12/2024	8.000	328,095		(218)				473,000	05/22/2024
100162644	CF	KATY	TX		08/12/2024	6.875	256,308		33				340,000	05/31/2024
100162645		NEW BRAUNFELS	TX		08/12/2024	5.750	196,887		213				280,000	05/03/2024
100162646		BEVERLY HILLS	FL		08/12/2024	7.625	294,841		(136)				347,000	05/30/2024
100162647		NEW BRAUNFELS	TX		08/12/2024	5.750	193,392		197				288,000	05/13/2024
100162648		BARTLESVILLE	OK		08/12/2024	5.990	181,640		135				265,000	05/09/2024
100162649		BUFORD	GA		08/12/2024	5.990	289,288		151				402,000	05/22/2024
100162650		DAHLONEGA	GA		08/12/2024	6.125	264,059		124				343,000	05/22/2024
100162651		CLINTON	MD		08/12/2024	5.990	326,753		155				485,000	05/22/2024
100162652		ORANGE BEACH	AL		08/12/2024	5.625	434,090		788				770,000	05/22/2024
100162653		LAND O LAKES	FL		08/12/2024	6.875	250,795		(36)				339,000	05/23/2024
100162654		BREINIGSVILLE	PA		08/12/2024	5.990	263,531		245				375,000	04/30/2024
100162655		RICHMOND	TX		08/12/2024	5.990	397,668		278				598,000	05/22/2024
100162656		FORT WORTH	TX		08/12/2024	6.125	281,627		158				380,000	05/23/2024
100162657		CAPE CORAL	FL		08/12/2024	5.500	287,826		316				435,000	05/23/2024
100162658		BREINIGSVILLE	PA		08/12/2024	5.990	298,898		192				393,000	05/24/2024
100162659		HOUSTON	TX		08/12/2024	5.990	182,123		131	(2)			326,000	05/24/2024
100162660		PLAINFIELD	IL		08/12/2024	5.990	276,224		198	(1)			447,000	05/23/2024
100162661	CF	SARATOGA SPRINGS	UT		08/12/2024	5.990	325,843		258				464,990	05/21/2024
100162662		WASHINGTON	UT		08/12/2024	6.125	372,517		234				492,000	05/24/2024
100162663		MILLVILLE	DE		08/12/2024	6.500	285,464		52				350,000	05/23/2024
100162664		OCALA	FL		08/12/2024	5.990	201,274		227				315,000	05/24/2024
100162665		NORTH LAS VEGAS	NV		08/12/2024	6.125	305,611		182				433,000	05/11/2024
100162667		MERCED	CA		08/12/2024	6.125	160,445		324				450,000	05/15/2024
100162668		LAND O LAKES	FL		08/12/2024	7.625	256,669		(132)				340,000	05/28/2024
100162669		BREMERTON	WA		08/12/2024	5.990	345,504		200				505,000	05/07/2024
100162670		CLAYTON	NC		08/12/2024	8.000	285,010		(172)				377,000	05/24/2024
100162671		FORT WORTH	TX		08/12/2024	6.125	283,863		113				400,000	05/22/2024
100162672		FORTH WORTH	TX		08/12/2024	6.125	317,128		163				420,000	05/17/2024
100162673		FORT WORTH	TX		08/12/2024	6.125	315,215		163				412,000	05/17/2024
100162674		SARATOGA SPRINGS	UT		08/12/2024	6.125	237,261		152				455,000	05/23/2024
100162675		SAINT AUGUSTINE	FL		08/12/2024	6.125	200,824		126				282,000	05/24/2024
100162676		MIDLAND	TX		08/12/2024	7.875	310,630		(144)				384,000	05/29/2024
100162677		WESLEY CHAPEL	FL		08/12/2024	7.125	316,086		(104)				430,000	05/30/2024
100162678		BULVERDE	TX		08/12/2024	5.990	248,124		138				352,000	05/24/2024
100162679		NORTH FORT MYERS	FL		08/12/2024	5.990	282,396		229				418,000	05/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162680		WASHINGTON	UT		08/12/2024	6.125	433,616		196				604,000	05/29/2024
100162682		GRETNA	NE		08/12/2024	6.125	174,802		174				285,000	05/29/2024
100162684		KYLE	TX		08/12/2024	7.500	253,378		(129)				334,000	05/28/2024
100162685		CAPE CORAL	FL		08/12/2024	5.990	256,664		121				367,000	05/30/2024
100162686		NORTH LAS VEGAS	NV		08/12/2024	6.500	267,096		(6)				388,000	05/24/2024
100162687		VALDOSTA	GA		08/12/2024	6.500	265,506		80				304,000	05/28/2024
100162688		ANKENY	IA		08/12/2024	6.125	215,896		72				322,000	05/31/2024
100162689		NORTH FORT MYERS	FL		08/12/2024	5.990	233,477		136				313,000	05/29/2024
100162690		SURF CITY	NC		08/12/2024	6.500	204,050		153				368,000	05/30/2024
100162691		RICHMOND	TX		08/12/2024	6.500	239,780		66				335,000	05/30/2024
100162692		SOUTH BEACH	OR		08/12/2024	7.990	414,422		(188)				475,000	05/15/2024
100162693		KUNA	ID		08/12/2024	7.875	409,783		(187)				450,000	05/20/2024
100162694		EAGLE	ID		08/12/2024	6.750	369,868		52				490,000	05/21/2024
100162695		MONTE VISTA	CO		08/12/2024	8.375	425,545		(256)				556,000	05/29/2024
100162696	CF	FORT WORTH	TX		08/12/2024	6.500	301,417		77				415,000	05/31/2024
100162698		DALLAS	GA		08/12/2024	6.125	289,015		131				400,000	05/24/2024
100162699		ARNOLD	CA		08/12/2024	8.125	465,121		(216)				525,000	06/04/2024
100162700		PENDERGRASS	GA		08/12/2024	6.500	261,012		36				348,000	05/24/2024
100162701		ANCHORAGE	AK		08/12/2024	7.125	584,058		(146)				790,000	06/05/2024
100162702		ATLANTA	GA		08/12/2024	8.000	210,203		(53)				285,000	05/24/2024
100162704		HANFORD	CA		08/12/2024	8.125	252,578		(142)				400,000	05/31/2024
100162705		LIBERTY HILL	TX		08/12/2024	6.990	298,125		(48)				422,000	06/07/2024
100162706		HANFORD	CA		08/12/2024	8.125	252,949		(149)				404,500	05/31/2024
100162707		SUMMERVILLE	SC		08/12/2024	7.625	221,648		(237)	(3)			370,000	05/30/2024
100162708		LITTLE ROCK	AR		08/12/2024	7.875	235,615		(115)				337,000	06/03/2024
100162710		RUSKIN	FL		08/12/2024	7.625	264,129		(88)				330,000	05/31/2024
100162711		LAND O LAKES	FL		08/12/2024	6.500	256,265		22				308,000	05/30/2024
100162712		MARICOPA	AZ		08/12/2024	6.625	352,301		108				427,000	05/28/2024
100162713		DALLAS	TX		08/12/2024	7.375	708,271		(318)				780,000	06/07/2024
100162714		VENICE	FL		08/12/2024	7.500	245,391		(95)				313,000	06/03/2024
100162715		MADISON	AL		08/12/2024	6.500	270,290		59				361,000	05/31/2024
100162716		MADISON	AL		08/12/2024	5.750	251,066		221				369,000	05/31/2024
100162717		DALLAS	GA		08/12/2024	5.625	289,897		276				411,000	05/30/2024
100162718		SAN ANTONIO	FL		08/12/2024	5.625	264,518		255				435,000	05/29/2024
100162719		PENDERGRASS	GA		08/12/2024	5.990	249,062		148				326,000	05/30/2024
100162721		PENDERGRASS	GA		08/12/2024	6.625	255,046		35				326,000	05/30/2024
100162722		ALBANY	OR		08/12/2024	7.625	239,828		(226)				405,000	06/05/2024
100162723		LAND O LAKES	FL		08/12/2024	8.125	235,272		(145)				292,000	05/30/2024
100162724		MADISON	AL		08/12/2024	6.125	221,523		75				315,000	05/28/2024
100162725		KYLE	TX		08/12/2024	5.625	257,833		263				375,000	05/31/2024
100162726		ZEPHYRHILLS	FL		08/12/2024	5.625	181,876		217				280,000	05/31/2024
100162727		PENDERGRASS	GA		08/12/2024	6.250	224,325		62				310,000	05/31/2024
100162728		SILVER SPRING	MD		08/12/2024	7.625	354,632		(145)				440,000	06/12/2024
100162730		LOOKOUT MOUNTAIN	TN		08/12/2024	7.625	701,355		(326)				960,000	06/12/2024
100162731		MURRIETA	CA		08/12/2024	7.125	434,278		(159)				618,000	06/01/2024
100162732		OCEAN CITY	MD		08/12/2024	7.990	293,513		(92)				325,000	06/05/2024
100162733		FAYETTEVILLE	AR		08/12/2024	7.625	264,045		(131)				293,000	05/30/2024
100162734		BERNARDSVILLE	NJ		08/12/2024	7.375	422,467		(170)				560,000	06/10/2024
100162735		MCDONOUGH	GA		08/12/2024	7.500	551,317		(263)				740,000	06/11/2024
100162736		BIRMINGHAM	AL		08/12/2024	7.375	413,349		(136)				550,000	05/10/2024
100162737		BAKERSFIELD	CA		08/12/2024	7.125	360,844		(99)				505,000	06/01/2024
100162739		OCALA	FL		08/12/2024	8.375	261,682		(148)				290,000	06/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162740		BOSTON	MA		08/12/2024	6.990	409,073		(112)				585,000	06/05/2024
100162741		TERRE HAUTE	IN		08/12/2024	7.990	324,557		(170)				367,000	06/07/2024
100162742		WIND GAP	PA		08/12/2024	7.490	254,866		(111)				339,000	06/11/2024
100162743		HAMPSHIRE	IL		08/12/2024	6.625	336,457		104				390,000	05/30/2024
100162744		LEANDER	TX		08/12/2024	6.990	484,002		(78)				680,000	06/07/2024
100162745		MIDLOTHIAN	TX		08/12/2024	7.625	298,384		(122)				370,000	06/06/2024
100162746		DEER PARK	IL		08/12/2024	7.500	718,114		(298)				1,000,000	06/12/2024
100162747		HOPE	ME		08/12/2024	8.125	516,743		(277)				640,000	06/11/2024
100162748		SAN DIEGO	CA		08/12/2024	7.625	352,992		(172)				465,000	06/04/2024
100162749		ALBANY	OR		08/12/2024	8.125	367,027		(198)				460,000	06/08/2024
100162750		RICHMOND	CA		08/12/2024	7.125	432,182		(159)				615,000	06/08/2024
100162751		CHARLOTTE	NC		08/12/2024	7.500	538,562		(262)				710,000	06/12/2024
100162752		FLORISSANT	CO		08/12/2024	8.125	319,371		(151)				365,000	06/06/2024
100162753		STOCKTON	CA		08/12/2024	7.620	378,691		(167)				530,000	06/17/2024
100162754		ROME CITY	IN		08/12/2024	8.000	308,953		(143)				350,000	06/13/2024
100162755		HILLSDALE	MI		08/12/2024	7.500	367,477		(115)				410,000	05/10/2024
100162756		ORLANDO	FL		08/12/2024	6.990	119,448		(56)				335,000	06/10/2024
100162758		MC GAHEYSVILLE	VA		08/12/2024	8.125	569,616		(307)				737,000	06/11/2024
100162759		TEMPE	AZ		08/12/2024	7.125	420,857		(138)				605,000	06/12/2024
100162760		LAKE ELSINORE	CA		08/12/2024	7.000	479,126		(17)				685,000	06/10/2024
100162762		LAS VEGAS	NV		08/12/2024	7.500	265,429		(127)				368,000	06/03/2024
100162763		TEMPE	AZ		08/12/2024	6.990	308,442		(33)				400,000	06/03/2024
100162764		KATY	TX		08/12/2024	7.125	294,154		(182)				490,000	06/14/2024
100162765		CARMEL	IN		08/12/2024	7.500	291,424		(150)				415,000	06/17/2024
100162766		GREENVILLE	SC		08/12/2024	7.624	290,658		(129)				385,000	06/07/2024
100162767		SPRINGFIELD	OR		08/12/2024	7.625	323,741		(155)				470,000	06/07/2024
100162768		HARTFORD	CT		08/12/2024	7.375	344,338		(123)				457,000	06/14/2024
100162769		FORNEY	TX		08/12/2024	6.490	267,532		37				342,000	05/29/2024
100162770		ROCKWALL	TX		08/12/2024	6.990	332,469		(70)				445,000	06/13/2024
100162772		ST GEORGE	UT		08/12/2024	7.125	461,218		(131)				674,000	06/13/2024
100162773		GRAPEVINE	TX		08/12/2024	6.990	406,650		(22)				520,000	06/13/2024
100162774		HUTTO	TX		08/12/2024	7.125	277,847		(7)				380,000	06/13/2024
100162775		SILER CITY	NC		08/12/2024	7.490	773,823		(346)				1,115,000	06/12/2024
100162776		MCALLISTER	MT		08/12/2024	7.375	713,940		(233)				950,000	06/10/2024
100162778		FONTANA AREA	CA		08/12/2024	8.125	488,081		(271)				566,500	06/10/2024
100162779		FREDERICK	MD		08/12/2024	7.375	323,170		(124)				450,000	06/13/2024
100162780		CHICAGO	IL		08/12/2024	7.500	571,724		(180)				780,000	06/07/2024
100162781		EAST STROUDSBURG	PA		08/12/2024	7.500	317,696		(138)				371,200	06/12/2024
100162782		LAS VEGAS	NV		08/12/2024	7.625	442,569		(211)				700,000	06/07/2024
100162783		BELLAIRE	TX		08/12/2024	7.625	440,539		(185)				585,000	06/10/2024
100162784		BATON ROUGE	LA		08/12/2024	8.000	240,330		(137)				300,000	06/14/2024
100162785		SEALY	TX		08/12/2024	6.875	240,614		(141)				600,000	06/06/2024
100162786		HAMPTON	GA		08/12/2024	7.625	278,289		(114)				350,000	06/12/2024
100162787		LAS VEGAS	NV		08/12/2024	7.375	356,295		(144)				472,000	06/01/2024
100162788		ELK GROVE	CA		08/12/2024	7.625	450,346		(141)				561,000	06/13/2024
100162790		AMHERST	MA		08/12/2024	7.125	555,065		(159)				745,000	06/17/2024
100162791	CF	HOLLY SPRINGS	NC		08/12/2024	7.625	99,060		(107)				455,000	06/18/2024
100162792		MONTCLAIR	NJ		08/12/2024	6.990	507,013		(94)				775,000	06/17/2024
100162793		ANDERSON	SC		08/12/2024	7.125	321,867		(47)				360,000	06/13/2024
100162795		SOUTHERN SHORES	NC		08/12/2024	7.624	773,619		(345)				1,080,000	06/07/2024
100162796	CF	OCEAN CITY	MD		08/12/2024	8.625	422,943		(135)				530,000	06/14/2024
100162797		MINERAL	VA		08/12/2024	8.125	415,851		(291)				501,000	05/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162798		TACOMA	WA		08/12/2024	6.990	413,237		(38)				575,000	06/08/2024
100162799		JASPER	GA		08/12/2024	8.000	430,875		(167)				475,000	05/31/2024
100162800		FLOSSMOOR	IL		08/12/2024	7.625	240,045		(136)				315,000	06/12/2024
100162801		NASHVILLE	TN		08/12/2024	7.625	614,854		(300)				810,000	06/10/2024
100162802		ROUND ROCK	TX		08/12/2024	7.500	298,667		(117)				400,000	06/13/2024
100162804		ARNOLD	CA		08/12/2024	6.990	435,922						520,000	06/13/2024
100162806		PASO ROBLES	CA		08/12/2024	7.625	304,764		(168)				435,000	06/12/2024
100162809		CARMEL	IN		08/12/2024	8.125	301,246		(147)				350,000	06/17/2024
100162810		PARKER	CO		08/12/2024	7.625	396,724		(203)				530,000	06/12/2024
100162811		AUBURN	GA		08/12/2024	7.125	333,179		(109)				492,000	06/13/2024
100162812		CELINA	TX		08/12/2024	7.125	359,812		(76)				490,000	06/17/2024
100162813		INDIANAPOLIS	IN		08/12/2024	6.624	472,581		40				650,000	06/18/2024
100162814		CROFTON	MD		08/12/2024	7.375	268,276		(113)				360,000	06/17/2024
100162815		CLINTON	CT		08/12/2024	7.625	355,546		(167)				495,000	06/13/2024
100162816		MANAHAWKIN	NJ		08/12/2024	7.624	407,556		(152)				540,000	06/20/2024
100162817		INDIO	CA		08/12/2024	7.490	375,994		(116)				500,000	06/14/2024
100162819		PIGEON FORGE	TN		08/12/2024	7.000	598,784		(65)				782,000	06/14/2024
100162821		CHANDLER	AZ		08/12/2024	7.490	280,688		(294)				500,000	06/11/2024
100162822		SAINT PAUL	MN		08/12/2024	8.125	238,636		(96)				319,000	06/14/2024
100162823		CORVALLIS	OR		08/12/2024	6.990	295,794		(69)				412,000	06/14/2024
100162824		SARATOGA SPRINGS	UT		08/12/2024	7.625	692,731		(332)				820,000	06/17/2024
100162825		WYCKOFF	NJ		08/12/2024	7.375	610,724		(269)				975,000	06/14/2024
100162826		NEW MARKET	VA		08/12/2024	7.000	471,691		(122)				675,000	06/20/2024
100162829		AURORA	CO		08/12/2024	6.875	380,732		(52)				515,000	06/18/2024
100162830		BOSTIC	NC		08/12/2024	7.500	332,479		(104)				380,000	06/14/2024
100162831		ONTARIO	CA		08/12/2024	6.875	411,102		(69)				615,000	06/13/2024
100162833		DENVER	CO		08/12/2024	6.750	313,336		42				400,000	06/17/2024
100162834		MESA	AZ		08/12/2024	7.625	390,887		(215)				550,000	06/15/2024
100162835		ELMWOOD PARK	NJ		08/12/2024	7.625	619,504		(243)				820,000	06/20/2024
100162837		BUCKEYE	AZ		08/12/2024	7.000	387,222		(84)				526,000	06/17/2024
100162838		NOKOMIS	FL		08/12/2024	7.000	378,001		(22)				523,000	06/18/2024
100162839		COLORADO SPRINGS	CO		08/12/2024	7.625	390,971		(160)				535,000	06/20/2024
100162840		FREMONT	CA		08/12/2024	6.875	736,740		(101)				990,000	06/18/2024
100162841		WACONIA	MN		08/12/2024	6.990	232,833		(47)				336,000	06/18/2024
100162842	CF	LOS ANGELES	CA		08/12/2024	7.625	469,329		(126)				645,000	06/18/2024
100162843		THE WOODLANDS	TX		08/12/2024	7.500	251,634		(118)				344,000	06/11/2024
100162844		PHOENIX	AZ		08/12/2024	7.625	349,751		(434)				750,000	06/06/2024
100162847		THE WOODLANDS	TX		08/12/2024	7.500	251,634		(118)				367,000	06/11/2024
100162848		BRIDGEPORT	CT		08/12/2024	6.990	461,538		(62)				640,000	06/14/2024
100162849		GLASSBORO	NJ		08/12/2024	7.875	300,336		(154)				395,000	05/31/2024
100162851		ARVIN	CA		08/12/2024	7.500	249,962		(104)				310,000	06/20/2024
100162852		ABILENE	TX		08/12/2024	5.500	205,180		267				325,000	05/31/2024
100162853		ABILENE	TX		08/12/2024	5.500	204,549		262				320,000	05/31/2024
100162854		SAINT AUGUSTINE	FL		08/12/2024	7.125	230,333		(24)				315,000	05/29/2024
100162855		FULSHEAR	TX		08/12/2024	5.990	242,653		115				340,000	05/31/2024
100162856		ROCKPORT	TX		08/12/2024	7.375	419,236		(125)				475,000	06/18/2024
100162857		GAINESVILLE	GA		08/12/2024	8.500	198,237		(294)				400,000	06/10/2024
100162858		OLYMPIA	WA		08/12/2024	7.625	412,468		(216)				550,000	05/31/2024
100162859		DORR	MI		08/12/2024	7.990	224,311		(130)				290,000	05/31/2024
100162860		LILLIAN	AL		08/12/2024	6.250	223,823		49				307,000	06/07/2024
100162861		JOPPA	MD		08/12/2024	5.750	191,861		246				419,000	06/10/2024
100162863		BRADENTON	FL		08/12/2024	6.125	465,216		179				660,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162864		PUNTA GORDA	FL		08/12/2024	5.990	263,097		156				370,000	06/12/2024
100162866		MYRTLE BEACH	SC		08/12/2024	6.500	308,030		27				420,000	06/18/2024
100162867		PARRISH	FL		08/12/2024	6.500	328,754		73				385,000	06/07/2024
100162868		SAGLE	ID		08/12/2024	7.624	564,760		(235)				750,000	06/10/2024
100162869		GREEN COVE SPRINGS	FL		08/12/2024	5.750	230,718		170				340,000	06/19/2024
100162870		AMESBURY	MA		08/12/2024	7.125	516,552		(116)				740,000	06/12/2024
100162872		BENTONVILLE	AR		08/12/2024	7.624	263,500		(91)				330,000	06/17/2024
100162874		STOCKTON	CA		08/12/2024	7.500	403,435		(147)				535,000	06/17/2024
100162877		FAIRHOPE	AL		08/12/2024	5.990	395,287		312				500,000	06/18/2024
100162879		NAMPA	ID		08/12/2024	7.625	291,192		(91)				374,000	06/13/2024
100162880		CHARLOTTE	NC		08/12/2024	7.125	268,655		(86)				366,000	06/14/2024
100162881		ALBUQUERQUE	NM		08/12/2024	7.625	269,099		(72)				336,000	06/21/2024
100162882		SENECA	SC		08/12/2024	7.250	484,390		(155)				645,000	06/24/2024
100162883		RALEIGH	NC		08/12/2024	8.125	406,926		(219)				502,500	06/05/2024
100162884		SANTA CLARA	UT		08/12/2024	8.125	333,670		(180)				410,000	06/04/2024
100162885		CASTLE PINES	CO		08/12/2024	7.125	386,042		(84)				500,000	06/21/2024
100162887		QUEEN CREEK	AZ		08/12/2024	7.490	405,360		(181)				583,000	06/18/2024
100162888		KATY	TX		08/12/2024	6.875	268,293		(45)				378,000	06/20/2024
100162889		LANCASTER	VA		08/12/2024	7.875	669,235		(306)				750,000	06/20/2024
100162890	CF	WHITEFISH	MT		08/12/2024	7.625	744,225		(271)				980,000	06/19/2024
100162891		LAS VEGAS	NV		08/12/2024	7.375	459,074		(161)				610,000	06/20/2024
100162892		MIAMI	FL		08/12/2024	7.625	585,659		(258)				740,000	06/20/2024
100162893		LEHIGH ACRES	FL		08/12/2024	7.490	337,653		(140)				552,000	06/14/2024
100162895		OCEAN VIEW	HI		08/12/2024	8.125	311,718		(177)				350,000	06/20/2024
100162896		BENTONVILLE	AR		08/12/2024	7.875	251,867		(110)				314,000	06/20/2024
100162897		BENTONVILLE	AR		08/12/2024	7.875	246,611		(108)				307,000	06/20/2024
100162898		OAK RIDGE	NJ		08/12/2024	7.125	420,998		(61)				570,000	06/21/2024
100162899		DURHAM	NC		08/12/2024	7.125	348,197		(96)				465,000	06/14/2024
100162900		TUCSON	AZ		08/12/2024	5.625	286,355		273				407,000	05/14/2024
100162901		ORLANDO	FL		08/12/2024	7.625	257,406		(93)				330,000	06/21/2024
100162902		CALIFORNIA	MD		08/12/2024	7.500	314,597		(65)				412,000	06/12/2024
100162903		TUCSON	AZ		08/12/2024	5.625	302,483		289				430,000	05/11/2024
100162904		PRESCOTT	AZ		08/12/2024	7.375	434,144		(175)				635,000	06/22/2024
100162906		LAS VEGAS	NV		08/12/2024	7.250	284,544		(99)				380,000	06/18/2024
100162907		RANCHO CORDOVA	CA		08/12/2024	5.625	350,113		359				500,000	06/12/2024
100162908		TEMECULA	CA		08/12/2024	7.500	453,689		(191)				600,000	06/14/2024
100162909		ST AUGUSTINE	FL		08/12/2024	5.125	322,558		517				390,000	06/13/2024
100162910		NEWARK	NJ		08/12/2024	7.375	415,106		(163)				550,000	06/18/2024
100162911		RESEDA	CA		08/12/2024	7.625	577,620		(312)				775,000	06/06/2024
100162912		PERRY HALL	MD		08/12/2024	8.125	216,325		(52)				272,000	06/07/2024
100162913		AZLE	TX		08/12/2024	7.875	274,318		(158)				365,000	05/22/2024
100162914		SAN DIEGO	CA		08/12/2024	7.375	253,716		(145)				700,000	06/07/2024
100162915		GARLAND	TX		08/12/2024	7.375	238,653		(103)				280,000	06/14/2024
100162916		LAS VEGAS	NV		08/12/2024	7.625	349,909		(125)				435,000	06/12/2024
100162918	CF	MEMPHIS	TN		08/12/2024	7.875	219,914		(81)				310,000	05/30/2024
100162919		FRESNO	CA		08/12/2024	7.125	281,590		(93)				375,000	05/20/2024
100162920		SAN ANTONIO	TX		08/12/2024	7.500	393,450		(177)				534,000	06/13/2024
100162921		WATERVLIET	MI		08/12/2024	7.624	247,044		(111)				282,000	06/07/2024
100162922		LEESBURG	FL		08/12/2024	8.125	224,605		(67)				334,000	06/10/2024
100162923		OLD BRIDGE	NJ		08/12/2024	7.125	160,060		(189)				365,000	06/17/2024
100162924		SOUTH LAKE TAHOE	CA		08/12/2024	7.000	495,893		(58)				730,000	06/11/2024
100162926		KNOXVILLE	TN		08/12/2024	7.125	297,179		(96)				400,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162927		N TOPSAIL BEACH	NC		08/12/2024	7.625	521,315		(281)				697,000	06/12/2024
100162928		WEST PALM BEACH	FL		08/12/2024	7.125	159,683		(175)	(2)			352,000	06/14/2024
100162930		KINGWOOD	WV		08/12/2024	7.125	207,987		(101)				320,000	06/21/2024
100162931		GERMANTOWN	TN		08/12/2024	7.500	216,946		(65)				292,000	05/16/2024
100162932		GLENDALE	AZ		08/12/2024	7.250	330,507		(127)				473,000	06/07/2024
100162933		ARLINGTON	TX		08/12/2024	7.624	190,495		(16)				282,000	06/14/2024
100162934		STAR	ID		08/12/2024	7.125	349,702		(130)				474,000	06/05/2024
100162935		SPRINGDALE	AR		08/12/2024	7.490	231,525		(116)				325,000	06/11/2024
100162936		GOODYEAR	AZ		08/12/2024	7.624	347,654		(159)				435,000	06/11/2024
100162937		WASCO	CA		08/12/2024	7.624	221,827		(69)				295,000	06/06/2024
100162938		CARY	NC		08/12/2024	7.625	406,346		(203)				542,000	06/13/2024
100162939		WILLIAMSBURG	VA		08/12/2024	7.500	269,940		(145)				360,000	06/18/2024
100162940		SOMERVILLE	MA		08/12/2024	7.125	429,321		(156)				625,000	06/21/2024
100162941		SEAGOVILLE	TX		08/12/2024	7.250	238,629		(100)				325,000	06/14/2024
100162942		NAPLES	FL		08/12/2024	7.125	310,914		(124)				520,000	06/20/2024
100162943		MIDLAND	TX		08/12/2024	7.000	191,682		(66)				255,595	06/27/2024
100162944		LINDEN	VA		08/12/2024	7.625	269,347		(145)				295,000	06/20/2024
100162945		FRESNO	CA		08/12/2024	7.375	278,274		(110)				420,000	06/12/2024
100162946		ASHEVILLE	NC		08/12/2024	6.990	357,863		(201)				569,000	06/14/2024
100162947		HASLET	TX		08/12/2024	7.000	243,132		(59)				325,000	06/18/2024
100162949		DECATUR	AL		08/12/2024	7.490	186,397		(51)				250,000	06/14/2024
100162950		WEST MONROE	LA		08/12/2024	6.990	169,659		(70)				225,000	06/24/2024
100162951		HOUSTON	TX		08/12/2024	7.125	269,388		(72)				345,000	06/17/2024
100162952	CF	RIVERSIDE	NJ		08/12/2024	7.625	258,215		(108)				322,000	06/07/2024
100162953	CF	BOISE	ID		08/12/2024	8.125	353,249		(166)				465,000	06/17/2024
100162954		HORSESHOE BAY	TX		08/12/2024	7.375	224,287		(60)				305,000	06/27/2024
100162955		SEASIDE HEIGHTS	NJ		08/12/2024	8.125	313,065		(114)				350,000	06/11/2024
100162956		MIRAMAR BEACH	FL		08/12/2024	7.625	469,623		(213)				610,000	06/21/2024
100162957		MCKINNEY	TX		08/12/2024	7.124	398,847		(82)				573,000	06/20/2024
100162959		FOREST	VA		08/12/2024	7.375	241,695		(129)				345,000	06/13/2024
100162960		HARROGATE	TN		08/12/2024	7.624	282,402		(172)				371,000	06/21/2024
100162961		LANTANA	TX		08/12/2024	7.375	313,306		(126)				460,000	06/21/2024
100162962		BEAVERTON	OR		08/12/2024	7.490	271,912		(147)				390,000	06/13/2024
100162963		SAINT GEORGE ISLAND	FL		08/12/2024	7.875	717,602		(362)				788,000	06/21/2024
100162964		ALBANY	OR		08/12/2024	7.375	302,942		(146)				405,000	06/17/2024
100162965		KISSIMMEE	FL		08/12/2024	7.624	295,035		(133)				380,000	06/21/2024
100162966		CENTERTON	AR		08/12/2024	6.875	290,724		(22)				370,000	06/28/2024
100162967		HANOVER	MD		08/12/2024	7.250	413,761		(147)				551,000	06/17/2024
100162970		PLAINFIELD	IL		08/12/2024	7.625	385,363		(154)				480,000	06/21/2024
100162972	CF	ORANGEBURG	SC		08/12/2024	7.875	161,633		(36)				220,000	06/18/2024
100162973		WAIPAHU	HI		08/12/2024	6.875	512,293		(98)				1,000,000	05/31/2024
100162974		CLERMONT	FL		08/12/2024	8.125	271,881		(132)				345,000	06/24/2024
100162975		LEANDER	TX		08/12/2024	6.750	252,317		(35)				350,000	06/27/2024
100162976		SAINT PETERS	MO		08/12/2024	7.500	258,246		(140)				342,000	06/25/2024
100162977		CHESAPEAKE	VA		08/12/2024	7.500	266,143		(142)				350,000	06/18/2024
100162978		EAGLE	ID		08/12/2024	7.490	342,115		(185)				491,000	06/11/2024
100162979		PHILADELPHIA	PA		08/12/2024	7.625	321,465		(164)				435,000	06/10/2024
100162980		LAS VEGAS	NV		08/12/2024	6.990	488,886		(62)				700,000	06/18/2024
100162981		MANASSAS PARK	VA		08/12/2024	7.125	473,011		(145)				675,000	06/21/2024
100162982		NORTH LIBERTY	IN		08/12/2024	7.375	148,841		(24)				188,000	06/25/2024
100162983		KILL DEVIL HILLS	NC		08/12/2024	7.000	590,784		(48)				665,000	06/11/2024
100162984		GERMANTOWN	MD		08/12/2024	7.490	250,260		(189)				358,000	06/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162985		ARCADIA	CA		08/12/2024	6.625	248,596		(51)				650,000	06/08/2024
100162988		PORTLAND	OR		08/12/2024	7.625	402,562		(202)				582,000	06/17/2024
100162990		MINNEAPOLIS	MN		08/12/2024	8.000	376,612		(187)				495,000	06/17/2024
100162991		YAMHILL	OR		08/12/2024	6.875	235,545		(56)				380,000	06/14/2024
100162992		BARSTOW	CA		08/12/2024	6.990	336,200		(52)				545,000	06/21/2024
100162993		PACIFIC	MO		08/12/2024	7.500	233,329		(128)				318,000	06/14/2024
100162994		RICHMOND	VA		08/12/2024	7.875	200,533		(81)				265,000	06/26/2024
100162995		LAGUNA HILLS	CA		08/12/2024	7.124	769,434		(280)				2,600,000	06/18/2024
100162996		LAS VEGAS	NV		08/12/2024	7.000	238,737		(86)				342,000	06/10/2024
100162997		MENIFEE	CA		08/12/2024	7.000	387,846		(115)				595,000	06/24/2024
100162998		ARLINGTON HEIGHTS	IL		08/12/2024	7.250	243,862		(111)				362,000	06/26/2024
100162999		EVERETT	WA		08/12/2024	6.750	629,125		(28)				940,000	06/18/2024
100163000		MECHANICSBURG	PA		08/12/2024	7.375	235,439		(197)				386,000	06/24/2024
100163001		FORT MYERS	FL		08/12/2024	7.624	268,745		(131)				300,000	06/18/2024
100163004	CF	MECHANICSVILLE	VA		08/13/2024	7.375	325,519		(162)				532,000	06/07/2024
100163005	CF	LEXINGTON	KY		08/13/2024	7.875	208,683		(178)				285,000	05/24/2024
100163006	CF	MELISSA	TX		08/13/2024	7.375	294,401		(182)				434,000	04/25/2024
100163007	CF	KINGSPORT	TN		08/13/2024	7.875	242,200		(98)				300,000	06/20/2024
100163008	CF	UNIVERSITY HEIGHTS	OH		08/13/2024	7.625	220,722		(89)				274,000	05/28/2024
100163009	CF	DENTON	TX		08/13/2024	7.500	273,805		(175)				375,000	05/13/2024
100163010	CF	DENTON	TX		08/13/2024	7.500	267,162		(171)				369,000	05/13/2024
100163011	CF	HERSHEY	PA		08/13/2024	7.250	214,400		(131)				320,000	05/30/2024
100163012	CF	STEPHENVILLE	TX		08/13/2024	7.500	220,592		(152)				290,000	06/14/2024
100163013	CF	PALMYRA	PA		08/13/2024	6.875	295,493		(89)				450,000	06/14/2024
100163014	CF	ELK GROVE VILLAGE	IL		08/13/2024	7.990	207,145		(122)				280,000	05/20/2024
100163015	CF	SLIDELL	LA		08/13/2024	7.125	248,012		(151)				358,000	04/26/2024
100163017	CF	RENTON	WA		08/13/2024	7.990	455,439		(214)				600,000	05/20/2024
100163019	CF	WEST BRANCH	IA		08/13/2024	7.625	221,685		(88)				280,000	06/12/2024
100163021	CF	ESTERO	FL		08/13/2024	7.990	509,901		(164)				660,000	06/26/2024
100163022		READING	PA		08/13/2024	7.875	223,040		(41)				263,000	06/26/2024
100163024	CF	GOULDSBORO	PA		08/13/2024	7.500	206,455		(138)				271,000	06/20/2024
100163025	CF	CHARLOTTE	NC		08/13/2024	7.500	207,250		(125)				272,000	05/31/2024
100163026	CF	RAEFORD	NC		08/13/2024	7.625	273,136		(93)				350,000	04/29/2024
100163027	CF	FORNEY	TX		08/13/2024	7.250	219,536		(112)				300,000	06/24/2024
100163028	CF	LAKELAND	TN		08/13/2024	7.375	205,771		(113)				290,000	06/21/2024
100163029	CF	SPILLVILLE	IA		08/13/2024	7.500	213,509		(135)				318,000	06/06/2024
100163030	CF	CATHEDRAL CITY	CA		08/13/2024	7.625	475,298		(318)				680,000	06/18/2024
100163031	CF	KATY	TX		08/13/2024	7.125	227,366		(116)				341,000	06/14/2024
100163032	CF	WEST HAVEN	UT		08/13/2024	7.875	471,201		(239)				620,000	05/20/2024
100163033	CF	WICHITA FALLS	TX		08/13/2024	7.875	270,611		(60)				350,000	06/17/2024
100163034		BRUNSWICK	OH		08/13/2024	7.990	146		(5)				295,000	05/15/2024
100163035	CF	TUCSON	AZ		08/13/2024	7.500	199,770		(94)				278,000	05/24/2024
100163036	CF	LEVITTOWN	PA		08/13/2024	7.625	212,070		(167)				315,000	06/07/2024
100163037	CF	READING	PA		08/13/2024	7.500	244,222		(150)				320,000	06/14/2024
100163038	CF	CEDAR PARK	TX		08/13/2024	7.375	369,076		(169)				530,000	05/20/2024
100163039	CF	WOODRIDGE	IL		08/13/2024	7.625	179,517		(284)				315,000	06/17/2024
100163040	CF	FORT WORTH	TX		08/13/2024	7.625	14,848		(295)				306,000	05/22/2024
100163041	CF	MELBOURNE	FL		08/13/2024	8.125	227,708		(121)				290,000	05/28/2024
100163042		SPRINGFIELD	OR		08/13/2024	7.990	340,000		(75)				404,000	06/12/2024
100163043	CF	SAVANNAH	GA		08/13/2024	7.625	379,393		(200)				505,000	06/17/2024
100163044	CF	MODESTO	CA		08/13/2024	7.375	244,545		(165)				703,000	05/17/2024
100163045	CF	JEFFERSON CITY	TN		08/13/2024	7.625	227,522		(176)				330,000	05/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163046	CF	KYLE	TX		08/13/2024	8.125	192,760		(280)				303,000	05/24/2024
100163047	CF	NAPLES	FL		08/13/2024	7.500	366,105		(234)				555,000	05/24/2024
100163048	CF	EUGENE	OR		08/13/2024	7.625	335,152		(202)				460,000	05/24/2024
100163049	CF	LIBERTY TWSP	OH		08/13/2024	7.875	233,702		(194)				334,000	05/23/2024
100163050	CF	WASHINGTON	DC		08/13/2024	7.375	217,667		(150)				310,000	06/24/2024
100163051	CF	ROYSE CITY	TX		08/13/2024	7.500	228,113		(157)				299,000	05/13/2024
100163052	CF	SIMI VALLEY	CA		08/13/2024	6.990	556,846		(238)				795,000	05/29/2024
100163054	CF	ANNA	TX		08/13/2024	6.990	297,258		(129)				450,000	06/28/2024
100163055	CF	EASTON	PA		08/13/2024	7.490	435,565		(209)				578,000	05/24/2024
100163056	CF	FORT MYERS	FL		08/13/2024	7.990	254,534		(162)				334,000	05/28/2024
100163057	CF	KILLEEN	TX		08/13/2024	7.625	242,021		(24)				305,000	05/24/2024
100163058	CF	MELISSA	TX		08/13/2024	7.500	152,735		(229)				347,000	05/31/2024
100163060		PHOENIX	AZ		08/13/2024	7.500	397,920		22				480,000	07/01/2024
100163061	CF	NORTH LAS VEGAS	NV		08/13/2024	7.875	235,175		(56)				300,000	06/10/2024
100163062		ROCKY HILL	CT		08/13/2024	7.375	158		(4)				270,000	05/31/2024
100163063	CF	WINDSOR MILL	MD		08/13/2024	7.500	218,322		(128)				320,000	06/20/2024
100163064	CF	COLUMBUS	OH		08/13/2024	7.500	323,725		(145)				430,000	05/30/2024
100163065	CF	ACWORTH	GA		08/13/2024	6.875	276,395		(67)				375,000	05/29/2024
100163066	CF	ATHENS	TX		08/13/2024	7.625	211,382		(139)				330,000	05/30/2024
100163067	CF	CONOWINGO	MD		08/13/2024	7.875	243,736		(78)				650,000	06/14/2024
100163068	CF	PANAMA CITY BEACH	FL		08/13/2024	7.490	248,765		(96)				350,000	06/03/2024
100163069	CF	MCKINNEY	TX		08/13/2024	7.490	366,429		(230)				515,000	05/31/2024
100163070	CF	OWENS CROSS ROADS	AL		08/13/2024	7.990	210,170		(173)				272,000	05/31/2024
100163071	CF	PHILADELPHIA	PA		08/13/2024	7.625	363,904		(179)				552,500	05/31/2024
100163072	CF	MATTHEWS	NC		08/13/2024	7.125	240,641		(89)				343,000	05/29/2024
100163073	CF	COLUMBIA	TN		08/13/2024	5.125	208,320		268				320,000	05/28/2024
100163074	CF	LEWISVILLE	TX		08/13/2024	7.625	159		(6)				291,500	06/17/2024
100163075	CF	RALEIGH	NC		08/13/2024	7.490	434,436		(275)				631,000	05/31/2024
100163076	CF	MYRTLE BEACH	SC		08/13/2024	8.125	222,672		(183)				290,000	06/06/2024
100163077	CF	COLLEGE STATION	TX		08/13/2024	6.875	230,531		(96)				330,000	06/04/2024
100163078	CF	COLLEGE STATION	TX		08/13/2024	7.625	222,676		(162)				290,000	06/03/2024
100163080	CF	MIAMI	FL		08/13/2024	7.625	236,415		(170)				333,000	06/10/2024
100163081	CF	ARLINGTON	TX		08/13/2024	7.625	205,195		(155)				270,000	06/07/2024
100163082	CF	LEHI	UT		08/13/2024	6.625	324,768		(76)				468,000	06/06/2024
100163083	CF	MERIDIANVILLE	AL		08/13/2024	5.375	198,377		180				325,000	05/30/2024
100163084	CF	MADISON	AL		08/13/2024	6.125	229,566		16				370,000	05/31/2024
100163085	CF	MESQUITE	TX		08/13/2024	7.000	260,863		(123)				392,000	05/30/2024
100163086	CF	ANNA	TX		08/13/2024	7.500	319,543		(183)				425,000	06/04/2024
100163087	CF	MOUNT AIRY	MD		08/13/2024	6.875	329,737		(79)				442,000	06/10/2024
100163088	CF	GRAPEVINE	TX		08/13/2024	7.625	321,601		(197)				445,000	06/11/2024
100163089	CF	AZTEC	NM		08/13/2024	7.625	206,753		(170)				300,000	06/07/2024
100163090	CF	TOMBALL	TX		08/13/2024	7.490	217,229		(161)				289,000	06/06/2024
100163091	CF	RACINE	WI		08/13/2024	7.990	218,523		(149)				285,000	05/31/2024
100163092	CF	STRATFORD	CT		08/13/2024	7.625	368,217		(119)				524,000	06/10/2024
100163093	CF	GAINESVILLE	FL		08/13/2024	7.625	349,371		(197)				536,000	06/11/2024
100163094	CF	MOSES LAKE	WA		08/13/2024	7.500	329,432		(392)				600,000	06/10/2024
100163095	CF	NAVARRE	FL		08/13/2024	7.125	330,238		(126)				480,000	06/05/2024
100163096		METHUEN	MA		08/13/2024	7.990	493,049		(168)				700,000	06/10/2024
100163097	CF	PITTSBURGH	PA		08/13/2024	7.625	207,092		(145)				285,000	06/10/2024
100163099	CF	PITTSBORO	NC		08/13/2024	6.624	400,837		(95)				592,000	06/12/2024
100163100	CF	THE VILLAGES	FL		08/13/2024	7.250	242,391		(118)				330,000	06/10/2024
100163101	CF	PEACHTREE CITY	GA		08/13/2024	6.990	233,611		(122)				378,000	05/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163102	CF	COLLEGE STATION	TX		08/13/2024	7.990	230,965		(108)				285,000	06/26/2024
100163103	CF	INDIANAPOLIS	IN		08/13/2024	7.625	228,942		(137)				350,000	06/12/2024
100163104	CF	SARASOTA	FL		08/13/2024	7.625	403,530		(214)				534,000	06/05/2024
100163105	CF	KYLE	TX		08/13/2024	7.375	175,886		(210)				315,000	06/14/2024
100163106	CF	DESTIN	FL		08/13/2024	7.500	600,561		(320)				800,000	06/10/2024
100163107	CF	KISSIMMEE	FL		08/13/2024	7.500	346,786		(64)				438,000	06/12/2024
100163108	CF	WEST CHESTER	PA		08/13/2024	7.500	215,788		(181)				650,000	06/10/2024
100163109	CF	KNOXVILLE	TN		08/13/2024	8.000	223,791		(174)				304,000	06/14/2024
100163110	CF	LEXINGTON	KY		08/13/2024	7.875	91,190		(386)				306,000	06/14/2024
100163111	CF	ANNA	TX		08/13/2024	7.125	262,956		(118)				460,000	06/14/2024
100163112	CF	RICHARDSON	TX		08/13/2024	7.375	334,132		(50)				425,000	06/18/2024
100163113	CF	NASHVILLE	TN		08/13/2024	7.990	230,810		(184)				300,000	06/18/2024
100163114	CF	DAVENPORT	FL		08/13/2024	5.990	331,854		85				506,000	06/07/2024
100163115	CF	AUSTIN	TX		08/13/2024	7.990	327,150		(171)				430,000	06/17/2024
100163116	CF	DENVER	CO		08/13/2024	7.125	253,465		(14)				322,000	06/10/2024
100163117	CF	DYER	IN		08/13/2024	7.500	228,219		(144)				300,000	06/14/2024
100163118	CF	SACRAMENTO	CA		08/13/2024	7.625	364,718		(297)				530,000	06/13/2024
100163119	CF	KINGSTON	GA		08/13/2024	8.125	189,950		(287)				304,000	06/13/2024
100163120	CF	ALEDO	TX		08/13/2024	7.625	329,820		(77)				442,000	06/06/2024
100163121	CF	CHANDLER	AZ		08/13/2024	7.625	349,606		(163)				494,000	06/12/2024
100163122	CF	ST PETERSBURG	FL		08/13/2024	8.125	286,561		(164)				375,000	06/03/2024
100163123	CF	MIAMI	FL		08/13/2024	7.625	78,355		(325)				293,000	06/12/2024
100163124	CF	ORMOND BEACH	FL		08/13/2024	7.625	297,532		(176)				395,000	06/12/2024
100163125	CF	CENTERTON	AR		08/13/2024	7.625	228,219		(190)				322,000	06/17/2024
100163126	CF	WINDERMERE	FL		08/13/2024	7.500	331,356		(210)				530,000	06/10/2024
100163127	CF	PROVIDENCE	RI		08/13/2024	7.625	312,459		(26)				450,000	06/14/2024
100163128	CF	WINCHESTER	VA		08/13/2024	7.500	214,031		(163)				334,000	06/14/2024
100163129	CF	PARRISH	FL		08/13/2024	7.625	283,230		(115)				375,000	05/28/2024
100163130	CF	EAST POINT	GA		08/13/2024	7.990	290,858		(140)				385,000	06/14/2024
100163131	CF	HANFORD	CA		08/13/2024	7.990	217,712		(127)				279,000	06/14/2024
100163132	CF	WINTER PARK	FL		08/13/2024	7.500	227,270		(147)				319,000	06/14/2024
100163134	CF	SPRINGFIELD	MA		08/13/2024	7.625	266,200		(141)				350,000	06/14/2024
100163136	CF	OCALA	FL		08/13/2024	6.500	212,090		(35)				285,000	06/17/2024
100163137	CF	GEORGETOWN	TX		08/13/2024	6.624	287,870		(79)				458,000	06/18/2024
100163138	CF	HUTTO	TX		08/13/2024	7.500	254,171		(200)				382,000	06/12/2024
100163139	CF	FORT WORTH	TX		08/13/2024	7.625	773,621		(333)				1,150,000	06/20/2024
100163140		AUSTIN	TX		08/13/2024	7.625	255,687		(97)				390,000	06/14/2024
100163141	CF	SANFORD	FL		08/13/2024	7.625	253,401		(140)				392,000	06/21/2024
100163142	CF	KNOXVILLE	TN		08/13/2024	7.000	247,495		(212)				515,000	06/14/2024
100163145	CF	PIEDMONT	SC		08/13/2024	7.500	204,867		(149)				275,000	06/17/2024
100163146	CF	OVERLAND PARK	KS		08/13/2024	8.125	229,274		(186)				298,000	06/14/2024
100163147	CF	PHILADELPHIA	PA		08/13/2024	7.125	201,148		(118)				275,000	06/24/2024
100163148	CF	TAYLORS	SC		08/13/2024	6.750	208,150		(90)				409,000	06/24/2024
100163149	CF	COLLEGE STATION	TX		08/13/2024	7.500	214,903		(162)				288,500	07/02/2024
100163150	CF	PAMPA	TX		08/13/2024	7.990	307,272		(247)				457,500	06/03/2024
100163151	CF	NORTH CHESTERFIELD	VA		08/13/2024	8.000	222,948		(106)				280,000	06/21/2024
100163152	CF	SAN BERNARDINO	CA		08/13/2024	8.125	503,602		(200)				665,000	06/18/2024
100163153	CF	SCHWENKSVILLE	PA		08/13/2024	8.000	230,703		(163)				330,000	06/24/2024
100163154	CF	HUTTO	TX		08/13/2024	7.375	261,099		(118)				369,000	06/19/2024
100163155	CF	MARYVILLE	TN		08/13/2024	7.000	222,839		(20)				300,000	06/18/2024
100163156	CF	FORT WORTH	TX		08/13/2024	7.625	252,678		(168)				340,000	06/14/2024
100163157		KANSAS CITY	MO		08/13/2024	8.125	214,086		(83)				250,000	06/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163158	CF	ST GEORGE	UT		08/13/2024	7.125	460,865		(171)				690,000	06/14/2024
100163160	CF	DENISON	TX		08/13/2024	7.625	216,542		(172)				285,000	06/24/2024
100163161	CF	SUGAR LAND	TX		08/13/2024	7.625	249,235		(178)				325,000	06/14/2024
100163162		BRADENTON	FL		08/13/2024	7.990	510,418		(88)				610,000	06/24/2024
100163163	CF	SEASIDE HEIGHTS	NJ		08/13/2024	7.625	345,561		(173)				455,000	06/27/2024
100163164	CF	WESTLAKE	FL		08/13/2024	7.490	406,805		(381)				700,000	06/25/2024
100163165	CF	HOUSTON	TX		08/13/2024	7.625	283,851		(122)				382,000	06/20/2024
100163166	CF	NORTHAMPTON	PA		08/13/2024	7.500	220,399		(145)				309,000	06/28/2024
100163167	CF	PEA RIDGE	AR		08/13/2024	6.990	232,790		(92)				311,000	06/20/2024
100163168		FAYETTEVILLE	AR		08/13/2024	7.125	350		(10)				360,000	06/21/2024
100163170	CF	FAIRVIEW HEIGHTS	IL		08/13/2024	7.624	221,794		(142)				300,000	06/25/2024
100163173	CF	ARLINGTON	VA		08/13/2024	6.625	526,728		(47)				718,000	06/12/2024
100163174	CF	SOUTHERN PINES	NC		08/13/2024	7.624	343,823		(35)				433,000	07/01/2024
100163175	CF	DULUTH	GA		08/13/2024	7.625	260,082		(168)				365,000	06/25/2024
100163176	CF	AUSTIN	TX		08/13/2024	6.990	239,841		(164)				483,000	06/21/2024
100163177	CF	FULSHEAR	TX		08/13/2024	7.500	229,536		(162)				305,000	06/27/2024
100163178	CF	KINGSTON	GA		08/13/2024	7.500	227,879		(153)				298,000	06/27/2024
100163179	CF	CASTLE PINES	CO		08/13/2024	5.875	380,119		189				570,000	06/28/2024
100163180	CF	SAN MARCOS	TX		08/13/2024	6.250	212,849		91				307,000	06/26/2024
100163181	CF	FRANKLIN	TN		08/13/2024	7.000	209,103		(88)				301,000	06/25/2024
100163183	CF	BEAUMONT	CA		08/13/2024	7.375	381,334		(159)				542,000	07/22/2024
100163185	CF	ADELANTO	CA		08/13/2024	6.750	288,854		83				410,000	07/15/2024
100163186	CF	FRESNO	CA		08/13/2024	6.875	288,369		125				459,000	07/15/2024
100163187	CF	NEW MARKET	MD		08/13/2024	6.875	294,264		(104)				500,000	07/23/2024
100163188	CF	OCEAN CITY	MD		08/13/2024	6.999	239,674		(76)				391,000	07/24/2024
100163189	CF	LOS ANGELES	CA		08/13/2024	7.499	605,239		(451)				1,050,000	07/11/2024
100163190	CF	KATY	TX		08/13/2024	8.250	149,542		(163)				213,000	07/17/2024
100163193	CF	FRESNO	CA		08/13/2024	7.625	503,336		(108)				680,000	07/16/2024
100163195	CF	JEWETT CITY	CT		08/13/2024	7.250	306,972		(222)				540,000	07/18/2024
100163196	CF	DESOTO	TX		08/13/2024	7.999	264,218		(232)				340,000	07/22/2024
100163198	CF	BAKERSFIELD	CA		08/13/2024	7.750	329,418		(363)				450,000	07/05/2024
100163200	CF	COLTON	CA		08/13/2024	7.375	332,072		(225)				585,000	07/10/2024
100163201	CF	GAITHERSBURG	MD		08/13/2024	7.499	410,815		110				610,000	07/23/2024
100163210	CF	DALLAS	TX		08/13/2024	7.875	196,327		(163)				292,500	07/19/2024
100163213	CF	ROSEMEAD	CA		08/13/2024	7.999	300,171		(360)				800,000	07/18/2024
100163220	CF	TACOMA	WA		08/13/2024	7.125	301,982		(176)				500,000	07/12/2024
100163221	CF	DAVENPORT	FL		08/13/2024	7.125	304,702		(83)				410,000	07/18/2024
100163222	CF	CARSON	CA		08/13/2024	7.125	449,723		(241)				1,100,000	07/18/2024
100163228	CF	BAKERSFIELD	CA		08/13/2024	7.750	216,095		(167)				280,000	07/11/2024
100163229	CF	LAS VEGAS	NV		08/13/2024	6.875	280,805		(26)				410,000	07/16/2024
100163230	CF	SAN DIMAS	CA		08/13/2024	7.375	588,809		(342)				1,125,000	07/12/2024
100163237	CF	MIAMI	FL		08/13/2024	7.499	297,033		(109)				445,000	07/17/2024
100163239	CF	CAPE CORAL	FL		08/13/2024	7.375	207,651		(43)				320,000	07/16/2024
100163240	CF	MONTGOMERY VILLAGE	MD		08/13/2024	8.125	165,363		(114)				230,000	07/16/2024
100163241	CF	FARMINGTON	NH		08/13/2024	7.499	279,479		(88)				390,000	08/01/2024
100163242	CF	COLORADO SPRINGS	CO		08/13/2024	6.750	435,661		247				635,000	07/22/2024
100163243	CF	BLUE SPRINGS	MO		08/13/2024	6.750	282,251		55				388,000	07/23/2024
100163245	CF	FAIRFIELD	CA		08/13/2024	7.499	207,409		(201)				460,000	07/09/2024
100163251	CF	BLUE SPRINGS	MO		08/13/2024	6.750	282,409		51				385,000	07/16/2024
100163256	CF	VAN NUYS AREA LOS ANGELES	CA		08/13/2024	7.125	293,895		(167)				865,000	07/18/2024
100163260	CF	HAGERSTOWN	MD		08/13/2024	7.375	131,390		(60)				216,000	07/12/2024
100163265	CF	LOS ANGELES (VENICE AREA)	CA		08/13/2024	6.750	349,501		(26)				2,200,000	07/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163266	CF	MORRILTON	AR		08/13/2024	7.625	175,282		(82)				225,000	07/09/2024
100163268	CF	PASADENA	CA		08/13/2024	8.625	183,847		(202)				1,050,000	07/19/2024
100163270	CF	SARASOTA	FL		08/13/2024	7.499	375,828		(245)				492,000	07/23/2024
100163271	CF	HENDERSON	NV		08/13/2024	7.750	115,791		(142)				430,000	07/17/2024
100163272	CF	SACRAMENTO	CA		08/13/2024	7.999	314,718		13				430,000	07/16/2024
100163273	CF	NASHVILLE	TN		08/13/2024	6.999	447,422		(57)				1,300,000	07/19/2024
100163274	CF	DOUGLAS CITY	CA		08/13/2024	7.250	164,101		(110)				310,000	07/16/2024
100163275	CF	COMPTON	CA		08/13/2024	7.499	267,211		(19)				610,000	07/15/2024
100163277	CF	MCKINNEY	TX		08/13/2024	7.750	619,679		(526)				1,150,000	07/17/2024
100163278	CF	ASHBURN	VA		08/13/2024	7.750	809,401		(416)				1,033,000	07/22/2024
100163279	CF	WATERLOO	IA		08/13/2024	7.375	184,721		(205)				265,000	07/19/2024
100163281	CF	NORWALK	CA		08/13/2024	8.625	485,033		(107)				840,000	07/08/2024
100163282	CF	DOWNEY	CA		08/13/2024	7.375	694,228		(816)				1,400,000	07/12/2024
100163283	CF	MELBOURNE	FL		08/13/2024	7.375	538,504		(60)				670,000	07/19/2024
100163285	CF	MINNEAPOLIS	MN		08/13/2024	7.625	364,844		(178)				526,000	07/16/2024
100163286	CF	SANTA ANA	CA		08/13/2024	7.750	213,958		(175)				900,000	07/15/2024
100163287	CF	MORENO VALLEY	CA		08/13/2024	7.750	568,379		(285)				700,000	07/15/2024
100163288	CF	MENIFEE	CA		08/13/2024	7.125	535,097		(38)				725,000	07/19/2024
100163289	CF	SCOTTSDALE	AZ		08/13/2024	8.875	660,781		(689)				785,000	07/15/2024
100163290	CF	MESA	AZ		08/13/2024	7.125	1,074,885		(38)				1,375,000	07/18/2024
100163291	CF	ARLETA	CA		08/13/2024	8.499	599,028		(156)				745,000	07/20/2024
100163293	CF	SAN BERNARDINO	CA		08/13/2024	8.375	251,651		(75)				437,000	07/15/2024
100163294	CF	GARDEN CITY	ID		08/13/2024	7.125	647,147		(26)				820,000	05/31/2024
100163295	CF	HAMEL	MN		08/13/2024	7.375	858,360		(375)				1,425,000	07/19/2024
100163296	CF	CHANDLER	AZ		08/13/2024	7.999	782,171		(395)				965,000	07/16/2024
100163297	CF	SACRAMENTO	CA		08/13/2024	8.625	167,738		(85)				350,000	07/11/2024
100163298	CF	HESPERIA	CA		08/13/2024	8.875	474,629		(195)				550,000	07/03/2024
100163299	CF	ALLEN	TX		08/13/2024	7.499	370,792		(135)				500,000	07/19/2024
100163300	CF	OCEAN PINES	MD		08/13/2024	8.375	549,957		(140)				687,000	06/21/2024
100163301	CF	CAPITOL HEIGHTS	MD		08/13/2024	8.750	265,432		(75)				310,000	07/22/2024
100163302	CF	SCOTTSDALE	AZ		08/13/2024	6.625	710,642		2				1,650,000	07/16/2024
100163303	CF	HOLLISTER	CA		08/13/2024	7.625	819,745		(415)				1,032,000	07/19/2024
100163306	CF	UKIAH	CA		08/13/2024	7.625	523,649		(278)				665,000	07/19/2024
100163307	CF	FORNEY	TX		08/13/2024	7.375	154,845		(141)				395,000	06/19/2024
100163310	CF	LEHIGH ACRES	FL		08/13/2024	8.250	347,183		36				417,000	07/17/2024
100163311	CF	KENNER	LA		08/13/2024	8.250	262,951		(88)				326,000	07/18/2024
100163312	CF	ORLANDO	FL		08/13/2024	9.250	470,139		(292)				537,000	07/18/2024
100163313	CF	RIVERSIDE	CA		08/13/2024	7.125	1,030,449		(45)				1,227,000	07/18/2024
100163314	CF	SAN ANTONIO	TX		08/13/2024	9.750	283,236		(262)				302,000	07/17/2024
100163316	CF	HERNANDO	FL		08/13/2024	6.999	176,115		(15)				325,000	07/17/2024
100163318	CF	DAVIDSON	NC		08/13/2024	7.750	1,551,492		(322)				1,990,000	07/16/2024
100163319	CF	IRVING	TX		08/13/2024	8.250	311,056		(86)				440,000	07/22/2024
100163320	CF	PALMDALE	CA		08/13/2024	8.999	437,322		(153)				540,000	07/11/2024
100163321	CF	SAN BERNARDINO	CA		08/13/2024	9.250	312,483		(184)				380,000	07/09/2024
100163323	CF	AMARILLO	TX		08/13/2024	8.625	402,061		(281)				460,000	07/22/2024
100163324	CF	STOCKTON	CA		08/13/2024	8.750	512,089		(377)				620,000	07/02/2024
100163326	CF	REDWOOD CITY	CA		08/13/2024	7.250	784,865		(611)				1,695,000	07/15/2024
100163327	CF	MIAMI	FL		08/13/2024	8.499	595,437		(341)				685,000	07/16/2024
100163328	CF	SAN BERNARDINO	CA		08/13/2024	8.625	345,905		(341)				450,000	07/16/2024
100163329	CF	ARLINGTON	TX		08/13/2024	9.999	337,432		(320)				356,000	07/17/2024
100163330	CF	BUENA PARK	CA		08/13/2024	8.250	747,012		(532)				925,000	07/12/2024
100163331	CF	DECATUR	GA		08/13/2024	7.499	157,190		(183)				317,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163332	CF	SAN DIEGO	CA		08/13/2024	7.125	241,221		(245)				535,000	07/17/2024
100163333	CF	HESPERIA	CA		08/13/2024	8.499	467,433		(369)				565,000	07/16/2024
100163335	CF	BIG BEAR LAKE	CA		08/13/2024	6.999	635,328		(73)				880,000	07/08/2024
100163336	CF	MARATHON	FL		08/13/2024	7.499	1,622,555		(425)				2,050,000	07/18/2024
100163337	CF	HERMITAGE	TN		08/13/2024	7.750	202,010		(96)				385,000	07/19/2024
100163339	CF	CEDAR PARK	TX		08/13/2024	7.999	1,018,482		193				1,305,000	07/24/2024
100163340	CF	BOCA RATON	FL		08/13/2024	8.250	1,764,662		308				2,250,000	07/22/2024
100163341	CF	LORTON	VA		08/13/2024	8.125	496,023		(163)				880,000	07/17/2024
100163342	CF	MIAMI	FL		08/13/2024	8.250	816,862		(465)				970,000	07/24/2024
100163343	CF	LYNWOOD	CA		08/13/2024	8.999	513,405		(132)				600,000	07/11/2024
100163344	CF	JURUPA VALLEY	CA		08/13/2024	7.625	543,118		66				615,000	07/11/2024
100163345	CF	LOS ANGELES	CA		08/13/2024	8.999	539,478		(643)				840,000	07/03/2024
100163346	CF	GLEN BURNIE	MD		08/13/2024	7.625	315,608		(220)				565,000	07/22/2024
100163347	CF	AMBLER	PA		08/13/2024	7.125	672,972		(31)				875,000	07/17/2024
100163348	CF	UPLAND	CA		08/13/2024	7.125	585,619		(243)				775,000	07/08/2024
100163349	CF	LOS ANGELES	CA		08/13/2024	6.499	947,357		185				1,215,000	07/17/2024
100163350	CF	INDIO	CA		08/13/2024	7.375	453,892		(246)				559,000	07/17/2024
100163351	CF	MISSOURI CITY	TX		08/13/2024	7.250	1,375,359		(659)				1,700,000	07/18/2024
100163352	CF	BELLA COLLINA	FL		08/13/2024	8.125	1,804,939		(669)				2,310,000	07/12/2024
100163353	CF	HARDEEVILLE	SC		08/13/2024	9.499	159,522		(210)				300,000	07/11/2024
100163354	CF	BOZEMAN	MT		08/13/2024	6.499	1,194,467		464				1,650,000	07/23/2024
100163355	CF	COLUMBIA	TN		08/13/2024	8.999	340,441		(211)				415,000	07/18/2024
100163356	CF	KATY	TX		08/13/2024	8.750	309,310		(140)				368,000	07/17/2024
100163359	CF	DANIA BEACH	FL		09/27/2024	8.625	456,915		(375)				564,000	08/16/2024
100163361	CF	TOWNSEND	TN		09/27/2024	8.250	346,765		(184)				433,000	08/16/2024
100163363	CF	LANCASTER	CA		09/27/2024	8.750	546,782		(353)				625,000	08/19/2024
100163364	CF	MESA	AZ		09/27/2024	8.625	235,580		(328)				870,000	08/26/2024
100163366	CF	LOOMIS	CA		09/27/2024	8.375	1,713,668		(769)				2,800,000	08/07/2024
100163367	CF	POWDER SPRINGS	GA		09/27/2024	8.750	360,928		(606)				442,000	08/23/2024
100163368	CF	SANTA CLARITA	CA		09/27/2024	8.125	899,211		(642)				1,193,000	08/14/2024
100163369		LONGVIEW	WA		09/27/2024	9.375	329,098		(302)				380,000	08/08/2024
100163370	CF	GLENDORA	CA		09/27/2024	8.125	596,020		(649)				710,000	08/07/2024
100163371	CF	PITTSBURGH	PA		09/27/2024	8.375	228,034		(236)				293,000	08/15/2024
100163373	CF	ALLEN	TX		09/27/2024	8.875	598,238		(312)				670,000	08/06/2024
100163374	CF	LINCOLN	RI		09/27/2024	8.250	372,647		(301)				475,000	08/26/2024
100163375	CF	AUBURN	GA		09/27/2024	9.375	906,552		(543)				1,120,000	08/14/2024
100163376		ABILENE	TX		09/27/2024	8.500	172,519		(241)				215,000	08/13/2024
100163377	CF	MIAMI	FL		09/27/2024	6.875	416,056		(25)				600,000	08/13/2024
100163378	CF	PHOENIX	AZ		09/27/2024	8.750	237,961		(386)				314,000	08/09/2024
100163379		HOUSTON	TX		09/27/2024	7.250	1,870,693		(1,042)				2,750,000	08/09/2024
100163380	CF	HOUSTON	TX		09/27/2024	7.250	477,035		(395)				755,000	08/13/2024
100163382	CF	SHADY COVE	OR		09/27/2024	8.375	482,970		(285)				610,000	08/07/2024
100163383	CF	KOLOA	HI		09/27/2024	8.000	732,690		(232)				975,000	08/08/2024
100163384	CF	GLOUCESTER	MA		09/27/2024	8.500	341,301		(406)				430,000	08/08/2024
100163388	CF	HOMELAND	CA		09/27/2024	7.500	464,553		(403)				570,000	08/16/2024
100163389		STANTON	TX		09/27/2024	8.625	238,553		(285)				290,000	08/09/2024
100163391	CF	LOOMIS	CA		09/27/2024	7.375	688,969		(105)				910,000	08/16/2024
100163392	CF	SCOTTSDALE	AZ		09/27/2024	7.375	1,491,767		(169)				2,110,000	08/15/2024
100163394	CF	MORRO BAY	CA		09/27/2024	9.125	689,120		(325)				775,000	08/07/2024
100163395	CF	CARROLLTON	GA		09/27/2024	7.875	721,215		(757)				1,450,000	08/12/2024
100163396	CF	LOS ANGELES	CA		09/27/2024	6.875	1,186,655		(419)				1,575,000	08/13/2024
100163397	CF	TAMPA	FL		09/27/2024	7.000	1,262,785		(434)				1,623,000	08/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163398	CF	DIAMOND	IL		09/27/2024	7.250	148,704		(52)				240,000	08/08/2024
100163399	CF	LAS VEGAS	NV		09/27/2024	7.000	347,688		(121)				438,000	08/21/2024
100163400	CF	LOS ANGELES	CA		09/27/2024	7.375	935,635		(525)				1,150,000	08/09/2024
100163402	CF	BAKERSFIELD	CA		09/27/2024	8.750	208,945		(360)				260,000	09/04/2024
100163403	CF	DUBLIN	CA		09/27/2024	6.750	1,085,512		(248)				1,500,000	08/08/2024
100163404	CF	ROUND ROCK	TX		09/27/2024	8.000	323,327		(286)				425,000	08/07/2024
100163405		EAST STROUDSBURG	PA		09/27/2024	8.125	271,179		(242)				337,000	08/07/2024
100163406	CF	NEW ORLEANS	LA		09/27/2024	7.750	175,000		(144)				226,000	08/08/2024
100163408	CF	DULUTH	GA		09/27/2024	6.875	678,219		(279)				1,175,000	08/08/2024
100163409	CF	LA CANADA FLINTRIDGE	CA		09/27/2024	7.000	1,112,947		(548)				2,200,000	08/08/2024
100163410		MIAMI	FL		09/27/2024	7.250	456,136		(27)				580,000	08/12/2024
100163411	CF	MIDLAND PARK	NJ		09/27/2024	8.875	666,722		13				895,000	08/06/2024
100163412	CF	CHARLOTTE	NC		09/27/2024	7.125	903,726		(608)				1,800,000	08/09/2024
100163413	CF	SAN ANSELMO	CA		09/27/2024	7.000	745,489		(295)				1,980,000	08/07/2024
100163414	CF	OVIEDO	FL		09/27/2024	7.625	217,655		(199)				283,000	08/15/2024
100163417	CF	JURUPA VALLEY	CA		09/27/2024	8.500	633,755		(354)				688,500	08/05/2024
100163420	CF	ORLANDO	FL		09/27/2024	7.875	890,250		(602)				1,100,000	08/07/2024
100163422	CF	DULUTH	GA		09/27/2024	7.875	1,680,808		(1,129)				2,050,000	08/08/2024
100163427	CF	GILLSVILLE	GA		09/27/2024	7.625	199,115		(197)				275,000	08/02/2024
100163428	CF	SANTA MONICA	CA		09/27/2024	7.875	3,584,790		(1,558)				10,000,000	08/05/2024
100163430	CF	LOS BANOS	CA		09/27/2024	9.125	503,168		(249)				547,000	08/05/2024
100163431	CF	ORLANDO	FL		09/27/2024	6.750	241,378		(57)				450,000	08/06/2024
100163432	CF	PONTE VEDRA	FL		09/27/2024	7.500	405,366		(194)				920,000	08/05/2024
100163433	CF	ARLINGTON	TX		09/27/2024	7.875	236,139		(374)				365,000	08/07/2024
100163436	CF	GILLSVILLE	GA		09/27/2024	7.750	199,060		(225)				265,000	08/02/2024
100163437	CF	PORTLAND	OR		09/27/2024	8.375	858,186		(1,058)				1,080,000	08/06/2024
100163438	CF	SCOTTSDALE	AZ		09/27/2024	7.000	1,973,360		(769)				3,040,000	08/06/2024
100163439	CF	HANFORD	CA		09/27/2024	6.750	264,222		(107)				525,000	08/06/2024
100163441	CF	TAMPA	FL		09/27/2024	8.500	228,234		(346)				315,000	08/06/2024
100163442		KATY	TX		09/27/2024	7.125	272,221		11				413,000	08/06/2024
100163444	CF	EL PASO	TX		09/27/2024	7.500	326,026		(351)				472,000	08/06/2024
100163446		TIJUANA	MEX		08/16/2024	9.980	328,288						635,697	08/02/2024
100163592	CF	MIRAMAR	FL		08/15/2024	7.875	570,683		(527)				1,175,000	07/29/2024
100163595		KIHEI	HI		08/15/2024	8.250	985,001		(650)				1,445,000	07/19/2024
100163596	CF	SIMI VALLEY	CA		08/15/2024	7.500	492,423		(297)				920,000	06/17/2024
100163598	CF	OBERLIN	OH		08/15/2024	8.375	236,143		(156)				341,000	07/17/2024
100163599		POTTSTOWN	PA		08/15/2024	7.750	274,991		(318)				405,000	06/07/2024
100163600	CF	LUTZ	FL		08/15/2024	7.625	1,534,223		(969)				2,000,000	07/23/2024
100163602		BROOKFIELD	IL		08/15/2024	7.625	314,725		(156)				530,000	07/26/2024
100163603	CF	DENVER	CO		08/15/2024	7.750	658,849		137				855,000	07/30/2024
100163604	CF	PHOENIX	AZ		08/15/2024	7.375	4,115,191		(1,293)				7,525,000	07/29/2024
100163605		HALLANDALE BEACH	FL		08/15/2024	7.875	2,085,910		(2,141)				6,500,000	07/17/2024
100163606	CF	MODESTO	CA		08/15/2024	9.375	293,032		(119)				365,000	07/22/2024
100163607	CF	MODESTO	CA		08/15/2024	9.000	95,270		(87)				367,000	07/19/2024
100163608	CF	CHARLOTTE	NC		08/15/2024	9.375	136,631		(112)				310,000	07/19/2024
100163610		SPRING	TX		08/15/2024	7.125	222,601		(83)				298,000	06/18/2024
100163613		MIAMI BEACH	FL		08/15/2024	7.375	247,701		(114)				350,000	07/22/2024
100163614	CF	MIAMI	FL		08/15/2024	8.125	3,859,035		(330)				5,100,000	07/19/2024
100163615	CF	CICERO	IL		08/15/2024	9.875	134,172		19				238,000	07/26/2024
100163790	CF	RANCHO MISSION VIEJO	CA		09/27/2024	6.875	533,207		11				973,000	08/19/2024
100163792	CF	LOS ANGELES	CA		09/27/2024	7.875	449,450		(301)				610,000	09/03/2024
100163793		JACKSONVILLE	FL		09/27/2024	9.125	661,667		(536)				925,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163797	CF	DAYTON	TX		09/27/2024	7.750	204,102		(228)				310,000	08/19/2024
100163798	CF	COLLEGE STATION	TX		09/27/2024	6.750	309,377		34				419,900	08/27/2024
100163800	CF	OREGON CITY	OR		09/27/2024	7.375	407,956		(427)				765,000	08/13/2024
100163802		LOS ANGELES	CA		09/27/2024	8.000	452,795		(379)				625,000	08/13/2024
100163803	CF	MIRAMAR	FL		09/27/2024	7.625	254,648		(203)				1,480,000	08/27/2024
100163804	CF	MIAMI	FL		09/27/2024	7.500	895,747		(841)				1,452,000	08/14/2024
100163806	CF	PALM COAST	FL		09/27/2024	7.500	328,715		(247)				400,000	08/12/2024
100163807		MILLINOCKET	ME		09/27/2024	9.125	124,625		(143)				190,000	08/05/2024
100163808	CF	LA QUINTA	CA		09/27/2024	7.625	1,010,948		(935)				1,685,000	08/15/2024
100163810	CF	GRESHAM	OR		09/27/2024	7.375	266,587		(191)				390,000	08/12/2024
100163811	CF	WINTER GARDEN	FL		09/27/2024	7.750	347,472		(381)				436,000	08/14/2024
100163813	CF	EUREKA	CA		09/27/2024	8.375	260,073		(450)				440,000	08/08/2024
100163814	CF	DAYTON	TX		09/27/2024	7.750	204,097		(227)				305,000	08/19/2024
100163816	CF	DAYTON	TX		09/27/2024	7.750	204,182		(229)				310,000	08/19/2024
100163818		ANAHEIM	CA		09/27/2024	7.500	461,671		(61)				760,000	08/09/2024
100163819		MARLTON	NJ		09/27/2024	7.625	323,401		(214)				382,000	08/09/2024
100163821	CF	WESLEY CHAPEL	FL		09/27/2024	7.250	322,988		(215)				408,000	08/16/2024
100163823		XENIA	OH		09/27/2024	8.250	104,228		(115)				132,000	08/20/2024
100163824	CF	GILBERT	AZ		09/27/2024	8.625	646,172		(214)				850,000	08/28/2024
100163827	CF	AURORA	IL		09/27/2024	7.125	179,153		(69)				245,000	08/16/2024
100163829	CF	PATTERSON	CA		09/27/2024	7.500	316,024		(283)				480,000	08/12/2024
100163832	CF	NORWALK	CT		09/27/2024	8.000	255,729		(169)				315,000	09/04/2024
100163834	CF	HOUSTON	TX		09/27/2024	7.500	520,528		(212)				574,000	08/13/2024
100163835	CF	VAIL	AZ		09/27/2024	7.250	458,553		(178)				652,000	08/29/2024
100163836		WEBSTER	FL		09/27/2024	7.750	234,240		(177)				425,000	08/09/2024
100163837	CF	COPPELL	TX		09/27/2024	8.500	374,885		(547)				498,000	08/16/2024
100163838	CF	LONG BEACH	CA		09/27/2024	7.625	844,561		(615)				1,175,000	08/14/2024
100163839	CF	CAMANO ISLAND	WA		09/27/2024	8.875	1,147,262		(543)				1,280,000	08/13/2024
100163840	CF	WINDSOR	CO		09/27/2024	7.875	1,346,569		(944)				1,750,000	07/31/2024
100163841	CF	LAS VEGAS	NV		09/27/2024	7.875	380,572		(363)				458,000	08/22/2024
100163842	CF	ORLAND	CA		09/27/2024	7.375	327,165		(274)				500,000	09/04/2024
100163843	CF	LORTON	VA		09/27/2024	7.875	665,925		(396)				815,000	08/13/2024
100163845		HOUSTON	TX		09/27/2024	7.625	658,132		(498)				1,050,000	08/12/2024
100163848	CF	ORLANDO	FL		09/27/2024	7.500	493,599		31				556,000	08/20/2024
100163851	CF	LOS ANGELES	CA		09/27/2024	6.875	821,060		(360)				1,415,000	08/12/2024
100163853		TAMPA	FL		09/27/2024	7.625	233,682		(98)				395,000	08/26/2024
100163856	CF	CHARLOTTE	NC		09/27/2024	7.625	358,264		(363)				530,000	08/27/2024
100163857	CF	SANDWICH	IL		09/27/2024	7.875	113,456		(116)				150,000	08/19/2024
100163859		HENDERSON	NV		09/27/2024	7.750	1,096,051		(299)				1,650,000	08/22/2024
100163860		CHICAGO	IL		09/27/2024	9.250	126,601		(178)				185,000	08/19/2024
100163861	CF	WEST MELBOURNE	FL		09/27/2024	7.250	260,027		(164)				370,000	08/21/2024
100163862	CF	INGLEWOOD	CA		09/27/2024	7.125	412,789		(370)				1,235,000	08/26/2024
100163864	CF	HORIZON CITY	TX		09/27/2024	7.500	205,976		(251)				245,000	08/23/2024
100163865	CF	CARROLLTON	TX		09/27/2024	7.875	473,577		(286)				625,000	08/28/2024
100163867	CF	HOMESTEAD	FL		09/27/2024	7.375	412,263		(260)				510,000	08/22/2024
100163868	CF	SAN DIEGO	CA		09/27/2024	6.750	752,062		(244)				1,260,000	08/19/2024
100163870	CF	FLORAL CITY	FL		09/27/2024	7.125	207,005		(26)				300,000	08/15/2024
100163873	CF	SACRAMENTO	CA		09/27/2024	7.875	265,863		(350)				655,000	08/27/2024
100163874	CF	ATWATER	CA		09/27/2024	7.750	434,510		(273)				500,000	08/12/2024
100163876		AMHERST	OH		09/27/2024	8.375	157,994		(137)				206,000	08/28/2024
100163877	CF	ANSON	TX		09/27/2024	7.500	257,577		(220)				360,000	08/23/2024
100163878	CF	MIAMI	FL		09/27/2024	8.250	263,890		(251)				337,064	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163879		DALLAS	GA		09/27/2024	7.625	202,264		(5)				269,000	09/13/2024
100163880	CF	MIAMI	FL		09/27/2024	9.000	255,358		(383)				380,000	09/04/2024
100163881		CHESTER	VA		09/27/2024	7.500	153,973		(72)				195,000	08/12/2024
100163882	CF	SAN ANTONIO	TX		09/27/2024	8.375	388,592		(352)				450,000	08/22/2024
100163883	CF	SALINAS	CA		09/27/2024	7.000	360,443		(176)				670,000	09/13/2024
100163885	CF	DELAND	FL		09/27/2024	6.750	200,637		21				272,000	09/10/2024
100163887	CF	SANTA MARIA	CA		09/27/2024	8.750	619,517		(300)				675,000	08/20/2024
100163888	CF	VACAVILLE	CA		09/27/2024	6.750	482,400		20				700,000	08/29/2024
100163892	CF	GRANADA HILLS	CA		09/27/2024	7.875	862,118		(384)				1,000,000	08/09/2024
100163893	CF	SAN ANTONIO	TX		09/27/2024	7.625	402,339		(330)				530,000	08/19/2024
100163894	CF	BIG SPRING	TX		09/27/2024	9.375	328,547		(554)				475,000	08/21/2024
100163895	CF	LAKE FOREST	CA		09/27/2024	7.125	203,553		(506)				1,450,000	08/30/2024
100163897	CF	EL SOBRANTE	CA		09/27/2024	8.375	558,256		(273)				670,000	08/15/2024
100163899		BIRMINGHAM	AL		09/27/2024	8.750	106,519		(133)				145,000	09/04/2024
100163900		FAYETTEVILLE	NC		09/27/2024	8.625	163,812		(220)				236,000	09/03/2024
100163901	CF	ORLANDO	FL		09/27/2024	7.500	340,037		(669)				526,000	08/22/2024
100163903	CF	HOUSTON	TX		09/27/2024	7.000	207,630		(21)				315,000	08/22/2024
100163904	CF	FORT LAUDERDALE	FL		09/27/2024	7.000	277,552		(19)				420,000	08/29/2024
100163907		CAPITOL HEIGHTS	MD		10/04/2024	7.500	294,897		(181)				394,000	09/05/2024
100163914	CF	CEDAR HILL	TX		10/04/2024	8.000	161,233		(256)				205,000	08/22/2024
100163915	CF	CARLSBAD	CA		10/04/2024	8.250	1,499,318		(622)				1,771,000	08/19/2024
100163916	CF	HEBER CITY	UT		10/04/2024	7.125	2,590,202		(988)				6,900,000	08/27/2024
100163918		CARENCRO	LA		10/04/2024	8.250	105,119		(97)				128,000	08/23/2024
100163922	CF	NOVI	MI		10/04/2024	6.750	250,848		(85)				432,700	08/19/2024
100163923		CHICAGO	IL		10/04/2024	7.750	122,682		(77)				180,000	08/19/2024
100163925	CF	RIVERSIDE	CA		10/04/2024	7.125	1,018,517		(461)				1,260,000	08/14/2024
100163926	CF	CEDAR GROVE	WI		10/04/2024	7.250	270,436		(88)				360,000	08/22/2024
100163927	CF	SANDUSKY	MI		10/04/2024	6.875	45,007		(78)				206,000	08/27/2024
100163928	CF	SEGUIN	TX		10/04/2024	6.875	262,336		(119)				415,000	08/15/2024
100163929	CF	HEBRON	CT		10/04/2024	7.125	352,870		(230)				590,000	08/30/2024
100163930	CF	ELGIN	IL		10/04/2024	9.375	370,775		(220)				451,000	08/19/2024
100163932	CF	TEMPE	AZ		10/04/2024	7.375	470,448		(164)				575,000	08/22/2024
100163934		MERIDEN	CT		10/04/2024	8.125	191,513		(178)				230,000	08/16/2024
100163935	CF	LOS ANGELES	CA		10/04/2024	7.000	916,729		(581)				2,000,000	08/29/2024
100163937	CF	LEWISVILLE	TX		10/04/2024	7.375	366,158		(279)				460,000	08/21/2024
100163939	CF	NAPERVILLE	IL		10/04/2024	7.500	475,337		(179)				595,000	09/04/2024
100163941	CF	POWAY	CA		10/04/2024	7.500	1,499,434		(708)				1,865,000	08/19/2024
100163942	CF	CHESAPEAKE	VA		10/04/2024	7.250	650,647		(325)				802,000	09/09/2024
100163943	CF	TEMPLETON	CA		10/04/2024	7.250	523,079		(183)				650,000	08/29/2024
100163944	CF	OAK HILLS	CA		10/04/2024	7.125	370,200		(186)				580,000	08/26/2024
100163946	CF	LOS ANGELES	CA		10/04/2024	7.125	88,915		(131)				800,000	08/26/2024
100163947	CF	NORTH OGDEN	UT		10/04/2024	7.625	209,347		(237)				646,000	08/20/2024
100163951	CF	POCOMOKE CITY	MD		10/04/2024	7.625	145,859		(113)				190,000	08/16/2024
100163952		TAMPA	FL		10/04/2024	8.500	108,034		(171)				166,000	08/16/2024
100163953	CF	LOUISVILLE	KY		10/04/2024	7.625	359,818		(256)				450,000	08/22/2024
100163957	CF	CENTENNIAL	CO		10/04/2024	7.375	779,824		(169)				983,000	08/23/2024
100163958	CF	SAINT MARYS	KS		10/04/2024	9.250	334,873		(220)				365,000	08/20/2024
100163960	CF	PEMBROKE PINES	FL		10/04/2024	8.250	620,561		(449)				760,000	08/23/2024
100163963	CF	JOHNS ISLAND	SC		10/04/2024	7.125	199,819		(145)				380,000	08/22/2024
100163964	CF	SAN RAMON	CA		10/04/2024	6.375	495,532		29				710,000	08/30/2024
100163967	CF	HAYWARD	CA		10/04/2024	7.500	671,993		(467)				848,000	08/28/2024
100163968	CF	SAN BERNARDINO	CA		10/04/2024	6.500	247,471		(16)				465,000	08/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163970	CF	KIHEI	HI		10/04/2024	7.500	375,220		(351)				520,000	08/22/2024
100163972		LOS ANGELES	CA		10/04/2024	8.125	730,495		(479)				900,000	08/15/2024
100163974	CF	ALLENTOWN	PA		10/04/2024	7.375	265,597		(116)				400,000	09/19/2024
100163975		MOORHEAD	MN		10/04/2024	7.625	162,309		(78)				217,000	08/30/2024
100163976	CF	TORRANCE	CA		10/04/2024	6.875	1,294,111		(209)				2,000,000	08/19/2024
100163977	CF	ALLENTOWN	PA		10/04/2024	7.625	105,131		(98)				139,000	09/19/2024
100163981	CF	WHITE PLAINS	GA		08/21/2024	8.500	817,632		(335)				1,025,000	05/21/2024
100163982	CF	PERRIS	CA		08/21/2024	6.875	403,049		(100)				510,000	06/17/2024
100163983	CF	JAMAICA	NY		08/21/2024	7.625	476,410		(339)				665,000	07/02/2024
100163984		HIALEAH	FL		08/21/2024	7.625	506,191		(155)				640,000	07/02/2024
100163985		PHOENIX	AZ		08/21/2024	7.500	320,010		(20)				412,000	06/10/2024
100163986		MIAMI GARDENS	FL		08/21/2024	9.875	324,239		(244)				415,000	06/20/2024
100163987	CF	MACOMB	MI		08/21/2024	7.375	142,502		(46)				203,000	06/28/2024
100163988		EAU CLAIRE	WI		08/21/2024	8.875	256,540		(193)				310,000	06/14/2024
100163989	CF	RENO	NV		08/21/2024	7.500	1,039,312		(651)				1,350,000	06/17/2024
100163990	CF	CALVERTON	NY		08/21/2024	7.750	442,251		(478)				565,000	06/18/2024
100163991		CHALMETTE	LA		08/21/2024	8.250	195,886		(191)				235,000	06/24/2024
100163992	CF	JACKSONVILLE	FL		08/21/2024	8.500	679,204		(521)				850,000	06/18/2024
100163993		MIAMI	FL		08/21/2024	8.875	211,039		(299)				303,000	07/05/2024
100163994	CF	RIVERSIDE	CA		08/21/2024	8.125	577,613		(187)				710,000	07/08/2024
100163995	CF	EAST BRUNSWICK	NJ		08/21/2024	8.990	531,699		(476)				650,000	06/18/2024
100163997		WORCESTER	MA		08/21/2024	8.250	545,995		(282)				715,000	07/05/2024
100163998		JACKSONVILLE	FL		08/21/2024	8.625	189,343		(129)				263,000	06/12/2024
100163999	CF	LOCUST HILL	VA		08/21/2024	7.250	484,901		(337)				985,000	06/27/2024
100164000	CF	SAINT PETERSBURG	FL		08/21/2024	8.625	295,448		(328)				375,000	06/21/2024
100164001	CF	DALLAS	TX		08/21/2024	7.625	459,066		(344)				700,000	06/27/2024
100164002	CF	WILMINGTON	DE		08/21/2024	7.625	149,828		(102)				228,000	06/17/2024
100164005	CF	BEVERLY HILLS	CA		08/21/2024	7.375	3,462,918		(1,569)				4,900,000	07/12/2024
100164006	CF	YAKIMA	WA		08/21/2024	8.750	313,640		(419)				435,000	06/28/2024
100164007		CHICAGO	IL		08/21/2024	8.375	341,782		(166)				425,000	07/12/2024
100164008	CF	PEORIA	AZ		08/21/2024	7.375	619,700		(305)				765,000	07/03/2024
100164009	CF	GLENDALE	AZ		08/21/2024	7.750	179,413		(173)				250,000	07/12/2024
100164010	CF	LAGUNA HILLS	CA		08/21/2024	8.125	946,303		(598)				1,170,000	07/13/2024
100164011		WILLINGTON	CT		08/21/2024	8.750	266,680		(252)				365,000	06/28/2024
100164012	CF	OCALA	FL		08/21/2024	7.875	165,494		(216)				230,000	07/09/2024
100164013	CF	DELAVAN	WI		08/21/2024	8.250	152,177		(71)				255,000	06/20/2024
100164014	CF	SATELLITE BEACH	FL		08/21/2024	7.875	713,282		(727)				915,000	04/29/2024
100164015	CF	ROYSE CITY	TX		08/21/2024	8.875	397,490		(366)				449,000	07/01/2024
100164016		PEMBROKE PINES	FL		08/21/2024	8.125	266,577		(223)				322,000	07/03/2024
100164018		WILKES BARRE	PA		08/21/2024	9.250	106,909		(135)				143,500	07/09/2024
100164019		INGLEWOOD	CA		08/21/2024	8.750	903,001		(432)				985,000	07/05/2024
100164020		WILKES BARRE	PA		08/21/2024	9.250	107,460		(146)				140,000	07/09/2024
100164022	CF	SANTA BARBARA	CA		08/21/2024	7.375	1,091,881		(519)				1,350,000	07/06/2024
100164023	CF	ISSAQUAH	WA		08/21/2024	7.500	207,015		(161)				860,000	07/01/2024
100164024		WEST PALM BEACH	FL		08/21/2024	8.500	396,769		(145)				475,000	07/01/2024
100164025	CF	LOS ANGELES	CA		08/21/2024	7.500	2,525,749		(478)				4,850,000	06/27/2024
100164026	CF	BRADENTON	FL		08/21/2024	7.500	249,327		(170)				392,000	07/02/2024
100164027	CF	LOS ANGELES	CA		08/21/2024	7.250	1,002,349		(480)				1,340,000	07/02/2024
100164028	CF	BALTIMORE	MD		08/21/2024	8.750	155,276		(224)				193,000	06/12/2024
100164030	CF	LOGANVILLE	GA		08/21/2024	8.500	471,522		(200)				534,500	07/01/2024
100164031	CF	JACKSON	WI		08/21/2024	9.375	234,036		(217)				280,000	06/27/2024
100164032		VENICE	CA		08/21/2024	7.625	152,680		(64)				1,083,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164033	CF	MODESTO	CA		08/21/2024	7.250	350,711		(143)				450,000	07/08/2024
100164035		FARMINGTON HILLS	MI		08/21/2024	7.500	414,255		(191)				590,000	07/11/2024
100164036		PEMBROKE PINES	FL		08/21/2024	7.125	292,968		(186)				484,000	06/25/2024
100164037		BRANDON	FL		08/21/2024	7.750	200,024		(92)				255,000	07/12/2024
100164038	CF	CARMEL	NY		08/21/2024	7.750	578,173		(294)				775,000	06/14/2024
100164039		LOS ANGELES	CA		08/21/2024	8.625	369,463		(167)				596,000	07/05/2024
100164042	CF	WESTON	FL		08/21/2024	7.875	901,856		(629)				1,100,000	06/20/2024
100164044		LOS ANGELES	CA		08/21/2024	8.125	430,763		(496)				750,000	06/06/2024
100164046	CF	FAIRPLAY	CO		08/21/2024	7.500	388,537		(142)				500,000	06/27/2024
100164047		MOSELEY	VA		08/21/2024	8.625	318,286		(329)				506,000	06/07/2024
100164048	CF	NEW BOSTON	MI		08/21/2024	7.625	181,073		(157)				390,000	07/01/2024
100164049	CF	SANTA CRUZ	CA		08/21/2024	7.375	1,868,514		(251)				2,375,000	06/22/2024
100164050	CF	SANTA ANA	CA		08/21/2024	7.625	819,241		(394)				1,160,000	06/19/2024
100164054		KEANSBURG	NJ		08/21/2024	9.990	284,902		(269)				560,000	06/28/2024
100164055	CF	DAVENPORT	FL		08/21/2024	8.375	318,768		(120)				410,000	07/05/2024
100164058	CF	LIDO BEACH	NY		08/21/2024	7.875	1,654,911		(1,253)				2,430,000	06/18/2024
100164059	CF	SUN CITY CENTER	FL		08/21/2024	7.125	124,661		(28)				160,000	06/28/2024
100164060		BRYAN	TX		08/21/2024	10.500	186,462		(427)				235,000	06/28/2024
100164061	CF	WOODSTOCK	GA		08/21/2024	8.625	129,369		(126)				420,000	07/08/2024
100164062		BAKERSFIELD	CA		08/21/2024	8.375	145,375		(47)				195,000	07/11/2024
100164063	CF	HOLLYWOOD	FL		08/21/2024	8.875	384,728		(288)				465,000	06/24/2024
100164065	CF	LAUREL	MD		08/21/2024	7.875	219,750		(218)				320,000	07/10/2024
100164066	CF	WEST SPRINGFIELD	MA		08/21/2024	7.375	144,794		(125)				270,000	06/18/2024
100164067	CF	DUCK KEY	FL		08/21/2024	8.250	512,443		(575)				710,000	07/05/2024
100164068	CF	CAPE CORAL	FL		08/21/2024	8.625	269,991		(331)				323,000	06/25/2024
100164069		NORTH MIAMI	FL		08/21/2024	7.875	396,486		(162)				560,000	07/02/2024
100164070	CF	CONYERS	GA		08/21/2024	7.875	209,584		(251)				285,000	06/25/2024
100164071		ATLANTA	GA		08/21/2024	8.875	153,771		(309)				185,400	06/27/2024
100164072	CF	SANTA ANA	CA		08/21/2024	7.250	609,265		(343)				1,200,000	07/24/2024
100164073		WALKERSVILLE	MD		08/21/2024	7.375	276,393		(39)				360,000	07/25/2024
100164074		SHORELINE	WA		08/21/2024	8.250	201,092		(77)				290,000	07/23/2024
100164075		INGLEWOOD	CA		08/21/2024	7.375	688,534		(139)				965,000	07/24/2024
100164076		ALTAMONTE SPRINGS	FL		08/21/2024	7.125	103,512		(17)				130,000	07/26/2024
100164077		HOPKINTON	MA		08/21/2024	7.499	352,453		(151)				644,000	07/31/2024
100164078		LOS ANGELES	CA		08/21/2024	7.750	1,415,259		(152)				1,750,000	07/24/2024
100164079		WILTON MANORS	FL		08/21/2024	6.750	344,293		(49)				1,085,000	08/02/2024
100164080	CF	NAPLES	FL		08/21/2024	7.375	334,855		(54)				470,000	07/26/2024
100164081		AUSTIN	TX		08/21/2024	7.250	312,751		115				465,000	07/25/2024
100164082		LANCASTER	CA		08/21/2024	8.250	430,607		(278)				600,000	07/26/2024
100164083		DORAL	FL		08/21/2024	7.125	347,096		30				555,000	07/30/2024
100164084	CF	GARLAND	TX		08/21/2024	7.875	186,415		(155)				294,000	07/25/2024
100164085	CF	GARLAND	TX		08/21/2024	7.875	170,894		(150)				285,000	07/25/2024
100164086		HESPERIA	CA		08/21/2024	7.625	344,414		(84)				430,000	07/24/2024
100164087		HOUSTON	TX		08/21/2024	7.499	151,106		(271)				200,000	07/29/2024
100164088	CF	WHARTON	TX		08/21/2024	7.999	114,265		(152)				154,000	07/26/2024
100164089		ATLANTA	GA		08/21/2024	7.625	198,808		(36)				249,000	07/24/2024
100164090	CF	BALTIMORE	MD		08/21/2024	6.999	276,087		32				375,000	07/29/2024
100164091		PORTLAND	OR		08/21/2024	7.125	339,390		106				488,000	06/25/2024
100164092		TEMPE	AZ		08/21/2024	6.750	515,019		67				680,000	07/17/2024
100164094		MIAMI	FL		08/21/2024	7.499	316,713		(9)				400,000	07/25/2024
100164095		LA VERNE	CA		08/21/2024	7.999	331,239		(253)				675,000	07/22/2024
100164096		LA VERNE	CA		08/21/2024	7.999	427,822		(196)				1,085,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164097		ORANGE CITY	FL		08/21/2024	7.875	247,335		(36)				335,000	07/26/2024
100164098		BEDFORD	TX		08/21/2024	7.125	194,925		17				247,000	07/30/2024
100164099		WILMINGTON	NC		08/21/2024	7.625	187,366		(12)				250,000	08/01/2024
100164100	CF	WENDELL	NC		08/21/2024	7.750	241,156		(144)				315,000	07/24/2024
100164101		BELLINGHAM	WA		08/21/2024	8.250	253,322		(86)				350,000	07/19/2024
100164102		LOS ANGELES	CA		08/21/2024	8.125	961,897		(502)				1,260,000	07/30/2024
100164103	CF	SEBRING	FL		08/21/2024	6.750	195,073		74				273,000	07/31/2024
100164104	CF	BOISE	ID		08/21/2024	7.125	228,985		(143)				479,000	07/24/2024
100164105		BEAVER FALLS	PA		08/21/2024	9.499	147,246		(143)				215,000	07/30/2024
100164106	CF	ATLANTA	GA		08/21/2024	7.499	214,045		(145)				299,000	07/29/2024
100164107	CF	GWYNN OAK	MD		08/21/2024	8.125	205,754		(149)				272,500	07/31/2024
100164108		TELLICO PLAINS	TN		08/21/2024	7.875	143,177		(92)				225,000	07/31/2024
100164109		DECATUR	GA		08/21/2024	7.499	214,056		(11)				334,000	07/24/2024
100164110	CF	DURHAM	NC		08/21/2024	6.999	222,104		(10)				338,500	07/29/2024
100164112		VIRGINIA BEACH	VA		08/21/2024	8.125	171,944		(167)				620,000	07/29/2024
100164113	CF	NEVADA CITY	CA		08/21/2024	7.125	254,117		(56)				392,000	07/16/2024
100164114	CF	ATLANTA	GA		08/21/2024	7.499	194,330		(139)				271,000	07/29/2024
100164115	CF	DECATUR	GA		08/21/2024	7.499	194,749		(133)				272,000	07/29/2024
100164116	CF	LAS VEGAS	NV		08/21/2024	7.875	466,767		(276)				610,000	07/30/2024
100164117		NORTH PORT	FL		08/21/2024	6.750	292,901		118				385,000	07/17/2024
100164118		HUMBLE	TX		08/21/2024	7.250	216,611		24				305,000	07/25/2024
100164119	CF	ATLANTA	GA		08/21/2024	7.750	210,964		(206)				290,000	07/29/2024
100164121		MILWAUKEE	WI		08/21/2024	8.750	217,193		(153)				333,000	07/31/2024
100164122	CF	WINSTON SALEM	NC		08/21/2024	8.875	110,323		(181)				145,000	07/30/2024
100164123		ATLANTA	GA		08/21/2024	8.375	223,893		(185)				270,000	07/31/2024
100164124	CF	JERSEY CITY	NJ		08/21/2024	7.875	725,471		(274)				1,000,000	07/25/2024
100164125	CF	MERIDIAN	ID		08/21/2024	7.125	228,706		(137)				469,000	07/24/2024
100164126		SPRINGFIELD	MA		08/21/2024	7.750	246,833		(77)				309,000	07/26/2024
100164127	CF	WALDORF	MD		08/21/2024	7.999	278,022		(128)				390,000	07/26/2024
100164128	CF	MERIDIAN	ID		08/21/2024	7.125	228,718		(137)				469,000	07/24/2024
100164129		BLOOMINGTON	IN		08/21/2024	7.625	233,482		(81)				295,000	07/25/2024
100164130	CF	BOCA RATON	FL		08/21/2024	7.125	1,513,203		(687)				2,266,000	07/31/2024
100164131		JACKSONVILLE	FL		08/21/2024	7.999	209,083		(26)				275,000	07/31/2024
100164132		ORLANDO	FL		08/21/2024	8.375	224,459		(179)				310,000	07/24/2024
100164133	CF	GRAND RAPIDS	MI		08/21/2024	8.250	232,219		(208)				298,000	07/19/2024
100164134		KANKAKEE	IL		08/21/2024	7.999	186,958		(119)				230,000	07/26/2024
100164135		COLUMBUS	GA		08/21/2024	6.750	125,688		66				165,000	07/29/2024
100164136	CF	ROSEDALE	MD		08/21/2024	7.125	197,557		(36)				284,000	07/29/2024
100164137		COLUMBUS	GA		08/21/2024	6.750	142,262		76				187,000	07/25/2024
100164138		TITUSVILLE	FL		08/21/2024	7.999	139,597		(97)				190,000	07/30/2024
100164139		DUNDALK	MD		08/21/2024	8.499	142,993		(79)				175,000	07/31/2024
100164140		HOUSTON	TX		08/21/2024	7.375	401,916		177				525,000	07/25/2024
100164141		COLUMBUS	GA		08/21/2024	6.750	118,109		61				155,000	07/25/2024
100164142	CF	SAN FRANCISCO	CA		08/21/2024	7.875	428,534		(267)				1,620,000	07/29/2024
100164143	CF	ATLANTA	GA		08/21/2024	7.499	320,333		(210)				448,000	07/29/2024
100164144		PENSACOLA	FL		08/21/2024	6.999	145,213		40				212,000	07/31/2024
100164145	CF	INDIANAPOLIS	IN		08/21/2024	6.999	130,742		(54)				260,000	07/31/2024
100164146		COLUMBUS	GA		08/21/2024	6.750	101,079		55				133,000	07/29/2024
100164147		GRAND RAPIDS	MI		08/21/2024	7.625	177,741		(58)				221,000	07/31/2024
100164148	CF	MERIDIAN	ID		08/21/2024	7.125	228,730		(138)				524,000	07/24/2024
100164149	CF	GUN BARREL CITY	TX		08/21/2024	7.250	150,253		(43)				225,000	07/26/2024
100164150		BALTIMORE	MD		08/21/2024	7.375	103,168		(8)				134,500	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164151		ESSEX	MD		08/21/2024	7.750	156,423		(116)				203,000	07/31/2024
100164152	CF	PALM DESERT	CA		08/21/2024	8.625	317,684		(246)				385,000	07/18/2024
100164153	CF	ATLANTA	GA		08/21/2024	7.875	2,704,346		(2,628)				6,912,000	07/20/2024
100164154	CF	JURUPA VALLEY	CA		08/21/2024	7.999	535,314		(71)				690,000	07/22/2024
100164155		ALISO VIEJO	CA		08/21/2024	9.625	425,148		(219)				985,000	07/20/2024
100164156	CF	STOCKTON	CA		08/21/2024	8.875	426,446		(270)				600,000	07/24/2024
100164157	CF	STOCKTON	CA		08/21/2024	6.999	206,310		(85)				410,000	07/26/2024
100164158		RIO VERDE	AZ		08/21/2024	9.999	969,301		(394)				1,282,660	07/22/2024
100164159	CF	DAVENPORT	FL		08/21/2024	7.125	255,044		(142)				360,000	07/25/2024
100164161	CF	DESERT HOT SPRINGS	CA		08/21/2024	7.999	285,547		10				370,000	07/23/2024
100164162	CF	MORENO VALLEY	CA		08/21/2024	7.999	417,521		(111)				525,000	07/25/2024
100164163	CF	LAKE FOREST	CA		08/21/2024	7.375	883,246		(639)				1,150,000	07/23/2024
100164164		MILLSBORO	DE		08/21/2024	8.250	103,909		(93)				178,000	07/25/2024
100164165		BALTIMORE	MD		08/21/2024	8.375	121,192		(88)				168,000	07/24/2024
100164166	CF	WESTMINSTER	CA		08/21/2024	8.999	758,519		(220)				940,000	07/25/2024
100164167	CF	LANHAM	MD		08/21/2024	7.999	370,683		(281)				450,000	07/31/2024
100164168	CF	SARASOTA	FL		08/21/2024	7.250	401,641		35				510,000	08/01/2024
100164169	CF	CLINTON	UT		08/21/2024	8.750	377,576		(128)				475,000	07/31/2024
100164171	CF	RIVERSIDE	CA		08/21/2024	8.125	432,030		(239)				565,000	07/24/2024
100164172	CF	LOGANVILLE	GA		08/21/2024	6.875	195,497		(69)				546,000	07/31/2024
100164173	CF	NORTH LAS VEGAS	NV		08/21/2024	8.999	277,347		(203)				335,000	07/23/2024
100164175	CF	GOLD RIVER	CA		08/21/2024	8.125	436,624		(21)				560,000	07/25/2024
100164176	CF	LAKE FOREST (TRABUCO CANYON AR	CA		08/21/2024	7.125	315,349		(88)				625,000	07/25/2024
100164177	CF	GARFIELD	NJ		08/21/2024	7.499	461,735		(149)				600,000	06/28/2024
100164178	CF	MESQUITE	TX		08/21/2024	8.250	253,454		(165)				393,000	08/01/2024
100164179	CF	NORTH LAS VEGAS	NV		08/21/2024	8.250	336,392		(27)				398,000	07/26/2024
100164180	CF	GILROY	CA		08/21/2024	7.499	1,679,927		(788)				2,100,000	07/26/2024
100164181	CF	RANCHO CUCAMONGA	CA		08/21/2024	6.999	276,350		(103)				905,000	07/23/2024
100164183		MESQUITE	TX		08/21/2024	10.250	208,019		(253)				276,000	07/26/2024
100164184	CF	MARYSVILLE	WA		08/21/2024	8.250	477,824		(48)				675,000	07/23/2024
100164185		MIAMI	FL		08/21/2024	10.250	402,581		(472)				500,000	07/26/2024
100164186	CF	MORENO VALLEY	CA		08/21/2024	7.625	426,896		(83)				560,000	07/25/2024
100164187	CF	SALINAS	CA		08/21/2024	8.750	325,172		(88)				555,000	07/24/2024
100164189	CF	SAN PABLO	CA		08/21/2024	7.125	439,246		64				560,000	07/26/2024
100164191	CF	GAITHERSBURG	MD		08/21/2024	8.625	422,454		(62)				510,000	07/30/2024
100164192	CF	LANCASTER	CA		08/21/2024	7.125	203,275		(122)				560,000	07/22/2024
100164195	CF	LOS ANGELES	CA		08/21/2024	9.999	589,924		(243)				680,000	07/23/2024
100164197	CF	TULARE	CA		08/21/2024	8.750	233,495		(260)				300,000	07/26/2024
100164198	CF	HAWTHORNE	CA		08/21/2024	8.125	945,018		(865)				1,070,000	07/23/2024
100164199	CF	TULARE	CA		08/21/2024	8.750	228,893		(255)				296,000	07/26/2024
100164200	CF	BUFFALO GROVE	IL		08/21/2024	7.999	32,158		(39)				445,000	07/31/2024
100164201	CF	PASADENA	CA		08/21/2024	7.250	1,440,230		(527)				1,830,000	07/27/2024
100164202	CF	GWYNN OAK	MD		08/21/2024	8.999	297,587		(44)				355,000	07/30/2024
100164203	CF	SOUTH SALT LAKE	UT		08/21/2024	7.499	242,548		(148)				340,000	07/29/2024
100164204	CF	CHICAGO	IL		08/21/2024	8.125	193,041		(37)				245,000	07/26/2024
100164205	CF	SOUTH GATE	CA		08/21/2024	7.750	487,239		(398)				630,000	07/30/2024
100164206	CF	BIG BEAR LAKE	CA		08/21/2024	7.999	423,607		(152)				525,000	07/24/2024
100164207	CF	LADERA RANCH	CA		08/21/2024	6.999	668,503		(25)				845,000	07/12/2024
100164208	CF	SAINT PETERSBURG	FL		08/21/2024	9.125	178,072		(196)				210,000	07/25/2024
100164209	CF	MORENO VALLEY	CA		08/21/2024	9.250	591,150		(332)				640,000	07/29/2024
100164210	CF	CERES	CA		08/21/2024	7.999	372,961		(36)				630,000	07/24/2024
100164211	CF	OCEANSIDE	CA		08/21/2024	7.125	410,153		(178)				540,000	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164212	CF	LOS GATOS	CA		08/21/2024	7.499	1,327,614		(646)				1,749,000	07/24/2024
100164213	CF	DEERFIELD BEACH	FL		08/21/2024	6.999	1,490,109		(219)				1,900,000	07/25/2024
100164214	CF	PASADENA	CA		08/21/2024	6.625	588,888		61				2,000,000	07/22/2024
100164215	CF	BAKERSFIELD	CA		08/21/2024	9.250	188,035		(46)				220,000	07/22/2024
100164216	CF	FRESNO	CA		08/21/2024	7.875	259,736		(345)				307,000	06/24/2024
100164217	CF	GRAND JUNCTION	CO		08/21/2024	8.499	393,333		(163)				495,000	07/31/2024
100164218	CF	WEST PALM BEACH	FL		08/21/2024	7.625	1,163,069		(503)				1,445,000	07/31/2024
100164219	CF	LANCASTER	CA		08/21/2024	8.125	349,565		(131)				433,000	06/27/2024
100164220	CF	BROCKTON	MA		08/21/2024	7.750	207,275		(198)				250,000	07/31/2024
100164221	CF	FRESNO	CA		08/21/2024	8.625	353,014		(63)				450,000	07/30/2024
100164222	CF	LONGVIEW	WA		08/21/2024	7.999	315,689		(230)				390,000	07/30/2024
100164223	CF	LAS VEGAS	NV		08/21/2024	7.125	227,401		(183)				470,000	07/29/2024
100164226	CF	LOS ANGELES	CA		08/21/2024	6.999	640,816		(189)				800,000	07/26/2024
100164228	CF	EASTVALE	CA		08/21/2024	9.625	813,304		(777)				999,990	07/17/2024
100164229	CF	CARROLLTON	TX		08/21/2024	7.499	175,042		(104)				315,000	07/30/2024
100164230	CF	PHOENIX	AZ		08/21/2024	7.625	1,417,662		(665)				1,800,000	07/29/2024
100164231	CF	GREENVILLE	SC		08/21/2024	8.499	179,523		(148)				251,000	07/26/2024
100164232	CF	LAKE ELSINORE	CA		08/21/2024	9.499	628,905		(410)				740,000	07/18/2024
100164233	CF	LAKE OSWEGO	OR		08/21/2024	7.875	1,267,582		(806)				1,550,000	07/24/2024
100164234	CF	BAKERSFIELD	CA		08/21/2024	7.625	338,083		(223)				425,000	07/24/2024
100164235	CF	ATLANTA	GA		08/21/2024	9.499	212,350		(323)				249,000	07/30/2024
100164236	CF	FORT WORTH	TX		08/21/2024	6.999	219,984		(47)				280,000	07/29/2024
100164237	CF	VALLEJO	CA		08/21/2024	9.625	321,861		(295)				535,000	07/25/2024
100164238	CF	LOS BANOS	CA		08/21/2024	6.999	326,653		(146)				509,000	07/22/2024
100164239	CF	ATASCADERO	CA		08/21/2024	7.875	663,433		(359)				815,000	07/15/2024
100164240	CF	SPRINGDALE	AR		08/21/2024	6.499	312,475		12				572,000	07/31/2024
100164241	CF	WINCHESTER	VA		08/21/2024	8.875	309,428		(152)				365,000	07/30/2024
100164242	CF	LOS ANGELES	CA		08/21/2024	7.625	733,015		(423)				910,000	07/01/2024
100164243	CF	LOS ANGELES	CA		08/21/2024	7.625	713,939		(437)				875,000	07/01/2024
100164244	CF	LOS ANGELES	CA		08/21/2024	7.625	781,679		(528)				955,000	07/01/2024
100164245	CF	LOS ANGELES	CA		08/21/2024	7.625	980,336		(625)				1,200,000	07/01/2024
100164246	CF	LOS ANGELES	CA		08/21/2024	7.125	793,663		(239)				990,000	07/25/2024
100164247	CF	FOUNTAIN	CO		08/21/2024	7.875	390,954		(394)				470,000	07/30/2024
100164248	CF	LOS ANGELES (PORTER RANCH AREA	CA		08/21/2024	8.875	983,619		(418)				1,210,000	07/23/2024
100164249		FORT LUPTON	CO		08/21/2024	9.999	726,127		(352)				885,000	07/24/2024
100164252	CF	CARY	NC		08/21/2024	7.124	353,710		(103)				471,000	07/10/2024
100164254	CF	NEWARK	NJ		08/21/2024	7.624	475,874		(177)				675,000	07/10/2024
100164255	CF	WILMINGTON	CA		08/21/2024	7.375	961,632		(346)				1,275,000	07/12/2024
100164257	CF	MAPLE VALLEY	WA		08/21/2024	7.124	564,886		(75)				812,000	07/10/2024
100164258	CF	CORAL GABLES	FL		08/21/2024	7.124	975,093		(262)				1,300,000	07/11/2024
100164259	CF	CHARLOTTE	NC		08/21/2024	6.875	229,675		(36)				333,000	07/15/2024
100164261	CF	CHARLOTTE	NC		08/21/2024	6.875	230,160		(47)				338,460	07/15/2024
100164262	CF	CHARLOTTE	NC		08/21/2024	6.875	229,675		(36)				338,460	07/15/2024
100164264	CF	NEW BRUNSWICK	NJ		08/21/2024	7.124	311,622		(90)				418,000	07/10/2024
100164265	CF	SAINT PAUL	MN		08/21/2024	7.990	207,782		(33)				280,000	07/10/2024
100164266	CF	GREENBELT	MD		08/21/2024	7.375	476,780		(227)				690,000	07/15/2024
100164267	CF	BRICK	NJ		08/21/2024	7.624	234,685		(144)				310,000	07/17/2024
100164268	CF	JACKSONVILLE	FL		08/21/2024	8.000	208,506		(242)				320,000	07/11/2024
100164270	CF	CHARLOTTE	NC		08/21/2024	6.875	229,675		(36)				338,460	07/15/2024
100164272	CF	GRAND PRAIRIE	TX		08/21/2024	6.999	250,368		(68)				335,000	07/15/2024
100164273	CF	SEVIERVILLE	TN		08/21/2024	7.624	296,646		(157)				393,000	07/10/2024
100164274	CF	WEST POINT	TX		08/21/2024	6.999	425,427		(206)	(7)			740,000	07/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164275	CF	VIRGINIA BEACH	VA		08/21/2024	6.999	262,785		(84)				385,000	07/18/2024
100164276	CF	WINCHESTER	CA		08/21/2024	7.124	326,948		(117)				465,000	07/12/2024
100164277	CF	HENDERSON	NV		08/21/2024	6.750	293,761		(67)				494,000	07/11/2024
100164278	CF	LAS VEGAS	NV		08/21/2024	6.875	347,039		(80)				497,000	07/08/2024
100164279	CF	CHARLOTTE	NC		08/21/2024	7.124	232,223		(102)				365,000	07/18/2024
100164281	CF	TACOMA	WA		08/21/2024	7.124	329,957		(146)	(1)			555,000	07/12/2024
100164282	CF	CHARLOTTE	NC		08/21/2024	7.624	246,541		(72)				335,000	07/17/2024
100164284	CF	BELLINGHAM	WA		08/21/2024	6.999	249,547		(68)				333,000	07/11/2024
100164285	CF	TRACY	CA		08/21/2024	6.874	701,587		(133)				1,025,000	07/12/2024
100164287	CF	STRONGSVILLE	OH		08/21/2024	6.875	141,980		50				187,500	07/12/2024
100164288	CF	ANNA	TX		08/21/2024	7.375	372,776		(166)				505,000	07/18/2024
100164290	CF	KILLEEN	TX		08/21/2024	7.624	129,139		(44)				258,000	07/10/2024
100164291	CF	HOUSTON	TX		08/21/2024	7.624	242,657		(109)				315,000	07/12/2024
100164292	CF	ROCKLIN	CA		08/21/2024	7.624	526,069		(304)				690,000	06/24/2024
100164293	CF	ELIZABETH CITY	NC		08/21/2024	6.990	159,809		26				217,500	07/16/2024
100164294	CF	AUSTIN	TX		08/21/2024	7.375	328,688		(131)				435,000	07/09/2024
100164295	CF	GATESVILLE	NC		08/21/2024	6.990	154,298		24				210,000	07/16/2024
100164296	CF	PHOENIX	AZ		08/21/2024	6.990	229,083		(49)				312,000	07/12/2024
100164297		CHARLOTTE	NC		08/21/2024	7.625	382,674		(170)				490,000	06/20/2024
100164298	CF	SACRAMENTO	CA		08/21/2024	6.999	275,902		(62)				405,000	07/17/2024
100164299	CF	WAKE FOREST	NC		08/21/2024	7.125	305,764		(113)				409,000	06/24/2024
100164300	CF	BOWIE	MD		08/21/2024	6.624	245,087		32				404,000	07/11/2024
100164301	CF	AUSTIN	TX		08/21/2024	7.490	423,075		(163)				531,000	07/01/2024
100164302	CF	PALMDALE	CA		08/21/2024	7.625	414,401		(142)				515,000	07/02/2024
100164303	CF	ROSELAND	VA		08/21/2024	7.500	530,422		(236)				700,000	07/02/2024
100164305	CF	CANTON	GA		08/21/2024	6.990	130,087		(263)	(93)			462,000	07/01/2024
100164306	CF	CONVERSE	TX		08/21/2024	7.490	188,134		(7)				254,000	07/08/2024
100164307	CF	CAPE CORAL	FL		08/21/2024	8.125	248,321		(124)				315,000	07/03/2024
100164308	CF	NORMAN	OK		08/21/2024	7.624	493,271		(137)				615,000	07/03/2024
100164309	CF	WELLINGTON	FL		08/21/2024	7.375	398,108		(183)				575,000	07/08/2024
100164310		BUFORD	GA		08/21/2024	7.125	265,319		(113)				428,000	06/28/2024
100164311	CF	MARION	NC		08/21/2024	7.125	412,816		(169)				615,500	07/02/2024
100164312		DUARTE	CA		08/21/2024	6.625	998,691		165				1,459,000	06/28/2024
100164313	CF	CEDAR CITY	UT		08/21/2024	7.125	235,424		(33)				331,000	06/04/2024
100164314	CF	MONTGOMERY	AL		08/21/2024	7.624	205,690		(4)				263,000	06/28/2024
100164315	CF	EULESS	TX		08/21/2024	7.125	248,414		(85)				330,000	07/02/2024
100164316	CF	BUFORD	GA		08/21/2024	7.375	361,103		(172)				551,000	06/28/2024
100164317	CF	PENDERGRASS	GA		08/21/2024	6.375	227,260		30				315,000	05/28/2024
100164318	CF	CAMPTON	KY		08/21/2024	8.000	255,906		(137)				325,000	05/31/2024
100164319		WOODBRIDGE	VA		08/21/2024	6.990	401,248		(124)				600,000	07/02/2024
100164320		ANNA	TX		08/21/2024	7.250	258,859		(130)				435,000	07/05/2024
100164321	CF	PENDERGRASS	GA		08/21/2024	6.250	235,682		65				325,000	05/28/2024
100164322		DENTON	TX		08/21/2024	6.990	314,872		(84)				420,000	07/01/2024
100164323	CF	FATE	TX		08/21/2024	5.875	91,623		290	(16)			322,000	05/30/2024
100164324	CF	PEORIA	AZ		08/21/2024	7.125	378,940		(112)				505,000	06/11/2024
100164325	CF	CAROLINA BEACH	NC		08/21/2024	7.500	462,872		(197)				676,000	06/12/2024
100164326	CF	PENDERGRASS	GA		08/21/2024	6.125	243,891		74				340,000	05/30/2024
100164327	CF	NAVARRE	FL		08/21/2024	7.375	320,324		(117)				435,000	06/12/2024
100164328	CF	PUYALLUP	WA		08/21/2024	7.625	528,202		(201)				705,000	06/04/2024
100164329	CF	COMMERCE CITY	CO		08/21/2024	7.500	369,544		(158)				495,000	06/18/2024
100164330		MCKINNEY	TX		08/21/2024	7.250	274,716		(87)				371,500	07/02/2024
100164331	CF	DENVER	CO		08/21/2024	7.625	464,228		(220)				588,000	06/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164332	CF	APEX	NC		08/21/2024	7.000	354,687		(98)				478,000	06/20/2024
100164333	CF	ALEXANDRIA	VA		08/21/2024	6.875	349,156		(81)				500,000	07/10/2024
100164334	CF	PRINCE FREDERICK	MD		08/21/2024	8.000	527,858		(309)				650,000	05/29/2024
100164336	CF	ROXBURY	MA		08/21/2024	7.625	452,345		(185)				639,000	06/20/2024
100164337	CF	BONITA SPRINGS	FL		08/21/2024	7.490	229,420		(145)				352,000	06/17/2024
100164338	CF	SMYRNA	TN		08/21/2024	7.125	375,750		(135)				555,000	06/24/2024
100164339	CF	DAWSONVILLE	GA		08/21/2024	7.125	294,439		(111)				396,000	06/20/2024
100164340	CF	SCOTLAND	MD		08/21/2024	7.375	231,389		(98)				355,000	06/20/2024
100164341	CF	SAINT AUGUSTINE	FL		08/21/2024	7.500	237,542		(174)				342,000	05/31/2024
100164342	CF	HARRISBURG	NC		08/21/2024	7.375	326,478		(44)				415,000	05/29/2024
100164343	CF	ALPHARETTA	GA		08/21/2024	7.124	302,134		(125)				440,000	07/11/2024
100164344	CF	BUCKEYE	AZ		08/21/2024	7.500	271,050		(140)				368,000	05/31/2024
100164345	CF	SAINT AUGUSTINE	FL		08/21/2024	7.625	235,558		(125)				326,000	05/29/2024
100164346	CF	SAINT AUGUSTINE	FL		08/21/2024	7.500	237,385		(153)				340,000	05/30/2024
100164347	CF	WESLEY CHAPEL	FL		08/21/2024	6.875	100,638		(195)				583,000	06/05/2024
100164348	CF	BLOOMINGDALE	GA		08/21/2024	6.500	290,530		40				402,000	05/30/2024
100164349	CF	ELK GROVE	CA		08/21/2024	6.875	424,889		(101)				613,000	06/03/2024
100164350	CF	SAN MARCOS	TX		08/21/2024	5.990	269,250		128				385,000	05/28/2024
100164351	CF	DENTON	TX		08/21/2024	7.000	257,895		(82)				398,000	06/10/2024
100164352	CF	SAINT AUGUSTINE	FL		08/21/2024	8.125	28,800		(419)				333,000	06/12/2024
100164353	CF	BLOOMINGDALE	GA		08/21/2024	7.000	287,793		(65)				385,000	06/07/2024
100164354	CF	ARGYLE	TX		08/21/2024	5.990	304,787		135				462,000	06/13/2024
100164355	CF	MUNFORD	TN		08/21/2024	5.990	243,072		134				330,000	06/13/2024
100164356	CF	BRANDYWINE	MD		08/21/2024	5.990	200,962		290	(1)			470,000	06/14/2024
100164357	CF	MUNDELEIN	IL		08/21/2024	5.990	331,347		230				434,000	06/11/2024
100164358	CF	BRANDYWINE	MD		08/21/2024	5.990	296,735		122				472,500	06/14/2024
100164359	CF	ROUND ROCK	TX		08/21/2024	7.000	310,447		(85)				425,000	06/05/2024
100164360	CF	VANCOUVER	WA		08/21/2024	6.250	307,309		95				432,000	06/12/2024
100164361	CF	BATON ROUGE	LA		08/21/2024	7.625	541,252		(551)				1,080,000	06/20/2024
100164362	CF	PILOT POINT	TX		08/21/2024	5.990	242,940		147				325,000	06/14/2024
100164363	CF	COLLEGE STATION	TX		08/21/2024	6.250	225,204		71				294,000	06/14/2024
100164364	CF	WORCESTER	MA		08/21/2024	7.125	397,785		(177)				680,000	06/14/2024
100164365	CF	VISALIA	CA		08/21/2024	5.990	245,536		94				391,000	06/07/2024
100164366	CF	FUQUAY VARINA	NC		08/21/2024	7.000	271,359		(44)				342,500	06/18/2024
100164367	CF	VISALIA	CA		08/21/2024	5.990	262,204		100				417,000	06/12/2024
100164368	CF	APPLE VALLEY	CA		08/21/2024	6.875	295,491		(58)				400,000	06/28/2024
100164369	CF	SAN BUENAVENTURA	CA		08/21/2024	6.625	571,757		(15)				773,000	06/18/2024
100164370	CF	SURF CITY	NC		08/21/2024	6.990	532,442		(166)				761,000	06/18/2024
100164371	CF	OCEAN CITY	MD		08/21/2024	7.000	459,527		(118)				650,000	06/21/2024
100164372	CF	WHITEFISH	MT		08/21/2024	7.125	485,801		(181)				646,000	06/24/2024
100164373	CF	FRESNO	CA		08/21/2024	7.125	293,687		(54)				395,000	06/18/2024
100164374	CF	TAMPA	FL		08/21/2024	7.125	310,131		(83)				415,000	06/20/2024
100164375	CF	APEX	NC		08/21/2024	8.125	368,721		(210)				453,000	06/20/2024
100164376	CF	RANCHO CUCAMONGA	CA		08/21/2024	7.000	558,583		(134)				800,000	06/15/2024
100164378	CF	BALTIMORE	MD		08/21/2024	8.250	299,803		(128)				405,000	06/21/2024
100164379		COCOA BEACH	FL		08/21/2024	7.624	761,612		(87)				1,174,000	06/26/2024
100164380	CF	SALISBURY	NC		08/21/2024	7.125	676,985		(247)				905,000	06/24/2024
100164381	CF	DEBARY	FL		08/21/2024	6.875	328,205		(10)				420,000	06/27/2024
100164382		GEORGETOWN	TX		08/21/2024	7.625	257,502		(93)				320,000	06/24/2024
100164383	CF	ZEBULON	NC		08/21/2024	7.375	183,092		(261)				370,000	06/07/2024
100164384	CF	ROYSE CITY	TX		08/21/2024	6.990	340,186		(106)				460,000	06/26/2024
100164385	CF	QUEEN CREEK	AZ		08/21/2024	5.875	367,078		208				580,000	06/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164386	CF	RALEIGH	NC		08/21/2024	6.990	324,388		(101)				469,000	06/17/2024
100164387	CF	ADELANTO	CA		08/21/2024	7.375	317,060		(126)				430,000	06/18/2024
100164388	CF	ERIE	CO		08/21/2024	5.990	362,491		401				599,900	06/17/2024
100164389	CF	POTTSTOWN	PA		08/21/2024	6.375	404,693		99				554,000	06/20/2024
100164391	CF	STOCKTON	CA		08/21/2024	5.500	401,174		403				568,000	06/07/2024
100164392	CF	RALEIGH	NC		08/21/2024	6.875	246,381		(27)				341,000	06/10/2024
100164393		PHOENIX	AZ		08/21/2024	5.125	149,230		711				596,000	06/14/2024
100164394	CF	LAS VEGAS	NV		08/21/2024	5.250	237,492		335				359,000	06/11/2024
100164395	CF	MATTHEWS	NC		08/21/2024	7.500	257,255		(93)				320,000	06/26/2024
100164396	CF	DEBARY	FL		08/21/2024	7.000	310,226		(70)				430,000	06/26/2024
100164397	CF	HENDERSON	NV		08/21/2024	5.875	391,142		264				575,000	06/13/2024
100164398	CF	MADERA	CA		08/21/2024	6.625	312,180		35				446,000	06/25/2024
100164399	CF	RANCHO CORDOVA	CA		08/21/2024	5.625	362,345		313				520,000	06/10/2024
100164400	CF	HALTOM CITY	TX		08/21/2024	7.625	234,922		(117)				291,000	06/21/2024
100164401	CF	MONROE	NC		08/21/2024	7.625	266,201		(78)				332,000	06/14/2024
100164402	CF	TAMPA	FL		08/21/2024	7.125	274,298		(106)				430,000	06/28/2024
100164403	CF	RANCHO CORDOVA	CA		08/21/2024	5.625	343,671		318				500,000	06/17/2024
100164404	CF	MATTHEWS	NC		08/21/2024	7.500	257,255		(93)				320,000	06/26/2024
100164405	CF	COLUMBUS	OH		08/21/2024	7.625	253,302		(134)				378,000	06/03/2024
100164406	CF	PEORIA	AZ		08/21/2024	7.625	409,376		(233)				548,000	06/22/2024
100164407	CF	COLUMBUS	OH		08/21/2024	7.625	253,302		(134)				378,000	06/03/2024
100164408	CF	POTTSBORO	TX		08/21/2024	8.125	591,926		(356)				775,000	06/07/2024
100164409	CF	SAN ANTONIO	TX		08/21/2024	7.875	251,732		(130)				310,000	07/01/2024
100164410		WESLEY CHAPEL	FL		08/21/2024	6.990	401,418		(110)				544,000	06/27/2024
100164411	CF	NASHVILLE	TN		08/21/2024	7.625	251,262		(138)				330,000	06/28/2024
100164412	CF	COLON	MI		08/21/2024	7.624	304,314		(162)				400,000	06/28/2024
100164413	CF	PAHOA	HI		08/21/2024	7.624	320,654		(92)				400,000	06/25/2024
100164414	CF	VIRGINIA BEACH	VA		08/21/2024	7.625	249,115		(149)				340,000	06/26/2024
100164416	CF	AURORA	CO		08/21/2024	5.375	369,414		431				567,000	06/26/2024
100164417	CF	TUCSON	AZ		08/21/2024	5.875	247,442		160				350,000	06/21/2024
100164418	CF	HENDERSON	NV		08/21/2024	5.875	297,890		224				419,000	06/21/2024
100164419	CF	MONROE	NC		08/21/2024	7.875	317,185		(120)				419,000	06/28/2024
100164420		RENTON	WA		08/21/2024	7.500	491,851		(170)				615,000	07/01/2024
100164421	CF	LEANDER	TX		08/21/2024	7.375	254,170		(90)				325,000	06/28/2024
100164422		FRANKLIN	CT		08/21/2024	7.125	284,930		(198)				840,000	06/27/2024
100164423	CF	SAN ANTONIO	TX		08/21/2024	7.125	398,861		(118)				550,000	07/01/2024
100164424	CF	KUNA	ID		08/21/2024	6.875	733,020		(62)				925,000	07/02/2024
100164425	CF	FARGO	ND		08/21/2024	7.875	240,386		(124)				298,000	07/08/2024
100164426	CF	LAS VEGAS	NV		08/21/2024	6.750	340,119		(55)				525,000	07/01/2024
100164427	CF	CHARLOTTE	NC		08/21/2024	7.624	475,617		(181)				590,000	07/08/2024
100164428	CF	ROSEVILLE	CA		08/21/2024	5.999	450,791		255				588,000	06/24/2024
100164429	CF	BROKEN ARROW	OK		08/21/2024	7.625	242,050		(122)				300,000	07/02/2024
100164430	CF	BILLERICA	MA		08/21/2024	7.375	246,132		(115)				325,000	06/26/2024
100164432	CF	CHANDLER	AZ		08/21/2024	7.125	333,432		(124)				485,000	06/25/2024
100164434	CF	CLAYTON	NC		08/21/2024	6.875	247,027		(41)				332,000	07/03/2024
100164435	CF	SALT LAKE CITY	UT		08/21/2024	6.875	534,829		(18)				700,000	06/21/2024
100164436	CF	WAKE FOREST	NC		08/21/2024	7.125	248,839		(80)				338,000	06/27/2024
100164438	CF	NAMPA	ID		08/21/2024	7.500	251,917		(139)				335,000	06/24/2024
100164439	CF	NASHVILLE	TN		08/21/2024	7.000	487,788		(150)				650,000	06/27/2024
100164440	CF	ATLANTIC HIGHLANDS	NJ		08/21/2024	6.875	485,474		(94)				655,000	07/08/2024
100164441	CF	COEUR D ALENE	ID		08/21/2024	7.500	378,172		(177)				500,000	07/03/2024
100164443	CF	CHARLOTTE	NC		08/21/2024	7.625	282,209		(170)				380,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164444	CF	GLEN ALLEN	VA		08/21/2024	7.624	227,847		(195)				335,000	06/14/2024
100164445	CF	MERCED	CA		08/21/2024	6.125	390,328		176				506,500	06/21/2024
100164446	CF	ALBRIGHTSVILLE	PA		08/21/2024	8.125	521,490		(215)				645,000	06/28/2024
100164447	CF	WYLIE	TX		08/21/2024	7.375	483,970		(211)				691,000	06/18/2024
100164450	CF	POINT PLEASANT BORO	NJ		08/21/2024	7.375	411,978		(176)				570,000	06/27/2024
100164451	CF	OCEAN CITY	NJ		08/21/2024	7.000	350,876		(122)				525,000	06/28/2024
100164453	CF	SOUTHPORT	NC		08/21/2024	7.125	481,200		(217)				696,000	07/08/2024
100164454	CF	WESTERLY	RI		08/21/2024	8.000	323,510		(143)				426,000	07/02/2024
100164455	CF	BENBROOK	TX		08/21/2024	7.125	387,914		(101)				551,000	07/01/2024
100164456	CF	TEMPE	AZ		08/21/2024	7.125	348,880		(118)				470,000	06/13/2024
100164457	CF	COROLLA	NC		08/21/2024	7.375	413,852		(212)				590,000	07/05/2024
100164458	CF	DALLAS	TX		08/21/2024	7.250	274,768		(97)				365,000	06/28/2024
100164459	CF	FLEMINGTON	NJ		08/21/2024	6.990	252,614		(88)				360,000	06/12/2024
100164460	CF	AURORA	IL		08/21/2024	7.375	212,734		(35)				285,000	06/28/2024
100164461	CF	COEUR D ALENE	ID		08/21/2024	7.500	258,811		(130)				345,000	07/02/2024
100164462	CF	AURORA	IL		08/21/2024	7.500	164,455		(78)				258,000	07/08/2024
100164464	CF	WOODBINE	NJ		08/21/2024	7.625	191,456		(52)				265,000	06/26/2024
100164465	CF	NASHVILLE	TN		08/21/2024	7.490	341,372		(167)				485,000	06/27/2024
100164466	CF	GREENSBORO	NC		08/21/2024	7.500	217,599		(155)				310,000	06/27/2024
100164467	CF	MCKINNEY	TX		08/21/2024	7.125	297,567		(81)				398,500	06/28/2024
100164468	CF	CALDWELL	ID		08/21/2024	7.375	621,411		(257)				860,000	06/25/2024
100164469	CF	BONITA SPRINGS	FL		08/21/2024	7.490	457,684		(266)				785,000	07/01/2024
100164470	CF	HERNDON	VA		08/21/2024	7.875	495,939		(287)				675,000	06/27/2024
100164471	CF	DAVENPORT	FL		08/21/2024	7.375	353,099		(157)				511,000	06/27/2024
100164472	CF	EMERALD ISLE	NC		08/21/2024	7.375	515,094		(241)				712,000	07/08/2024
100164473	CF	WELCHES	OR		08/21/2024	7.490	380,129		(203)				500,000	06/28/2024
100164474	CF	MILLIKEN	CO		08/21/2024	7.625	349,722		(208)				465,000	07/01/2024
100164475	CF	PASO ROBLES	CA		08/21/2024	7.125	614,714		(251)				820,000	06/24/2024
100164476	CF	CONCORD	NC		08/21/2024	7.250	287,713		(67)				384,000	07/01/2024
100164477	CF	ANTIOCH	TN		08/21/2024	7.375	262,528		(133)				391,000	06/24/2024
100164478	CF	PHILADELPHIA	PA		08/21/2024	7.375	241,171		(83)				303,000	07/09/2024
100164479	CF	IDAHO FALLS	ID		08/21/2024	6.990	269,652		(92)				384,000	07/02/2024
100164480	CF	DENVER	NC		08/21/2024	7.124	339,749		(145)				450,000	06/25/2024
100164481		DENVER	NC		08/21/2024	7.124	354,290		(139)				477,000	06/27/2024
100164482	CF	PFLUGERVILLE	TX		08/21/2024	6.625	238,424		(47)				347,500	07/09/2024
100164483		FREDERICKSBURG	VA		08/21/2024	7.500	541,338		(231)				750,000	06/25/2024
100164485	CF	SENECA	SC		08/21/2024	7.124	770,321		(284)				1,034,000	07/01/2024
100164486	CF	NEWARK	NJ		08/21/2024	7.625	399,905		(116)				505,000	06/25/2024
100164487		WENDELL	NC		08/21/2024	7.625	371,655		(180)				460,000	07/01/2024
100164488	CF	RICHMOND	VA		08/21/2024	7.625	236,199		(87)				324,000	06/26/2024
100164489		RIVERVIEW	FL		08/21/2024	6.875	294,539		(99)				437,000	06/28/2024
100164490	CF	GALLATIN	TN		08/21/2024	7.124	230,350		(124)				330,000	07/03/2024
100164491	CF	MONROE	NC		08/21/2024	7.625	237,930		(160)				329,000	06/26/2024
100164492		NORTH ABINGTON TOWNSHIP	PA		08/21/2024	7.625	706,633		(519)				1,070,000	07/01/2024
100164493	CF	COROLLA	NC		08/21/2024	7.375	521,812		(191)				665,000	07/02/2024
100164494	CF	LAWRENCEVILLE	GA		08/21/2024	7.490	234,815		(118)				292,000	06/28/2024
100164495	CF	ELLIJAY	GA		08/21/2024	7.500	476,060		(203)				595,000	07/03/2024
100164496	CF	LAKE ARIEL	PA		08/21/2024	6.990	295,875		(82)				435,000	06/07/2024
100164497	CF	SEVIERVILLE	TN		08/21/2024	7.125	299,730		(104)				401,000	06/28/2024
100164498	CF	ANNA	TX		08/21/2024	7.875	322,655		(152)				420,000	06/27/2024
100164499	CF	PENDERGRASS	GA		08/21/2024	5.625	234,065		212				330,000	06/24/2024
100164500	CF	OXNARD	CA		08/21/2024	8.000	586,479		(340)				730,000	06/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164501	CF	GEORGETOWN	TX		08/21/2024	6.990	357,279		(47)				495,000	06/28/2024
100164502	CF	MOUNTAIN HOUSE	CA		08/21/2024	6.625	555,753		(58)				816,500	06/27/2024
100164503	CF	COOPERSBURG	PA		08/21/2024	5.990	288,234		192				406,000	06/24/2024
100164504	CF	FORNEY	TX		08/21/2024	7.125	234,167		(102)				323,000	06/28/2024
100164505	CF	SAN ANTONIO	FL		08/21/2024	5.250	293,804		431				433,000	06/28/2024
100164507	CF	GALLATIN	TN		08/21/2024	7.625	246,722		(251)				330,000	06/25/2024
100164508	CF	WINCHESTER	CA		08/21/2024	7.125	423,996		(396)				604,000	07/19/2024
100164509	CF	CHARLOTTE	NC		08/21/2024	7.625	272,756		(315)				391,900	07/09/2024
100164510	CF	MENIFEE	CA		08/21/2024	7.125	469,158		(528)				670,000	06/20/2024
100164511	CF	FALLING WATERS	WV		08/21/2024	7.500	201,494		(222)				265,000	06/18/2024
100164512	CF	VICTORVILLE	CA		08/21/2024	6.875	411,655		(163)				555,000	06/20/2024
100164514	CF	MABLETON	GA		08/21/2024	7.500	287,129		(373)				405,000	06/25/2024
100164516	CF	CHARLOTTE	NC		08/21/2024	7.125	80,604		(214)				379,000	06/27/2024
100164517	CF	RALEIGH	NC		08/21/2024	6.990	275,206		(146)				398,000	06/14/2024
100164518	CF	MCDONOUGH	GA		08/21/2024	6.500	230,586		(33)				320,000	06/17/2024
100164519	CF	KANNAPOLIS	NC		08/21/2024	7.500	226,545		(151)				308,000	06/26/2024
100164520	CF	LOGANVILLE	GA		08/21/2024	7.125	333,204		(238)				464,500	06/17/2024
100164521	CF	PENDERGRASS	GA		08/21/2024	6.125	286,092		112				392,000	06/25/2024
100164522	CF	FORT WORTH	TX		08/21/2024	7.500	166,507		(586)				324,000	06/14/2024
100164525	CF	CHARLOTTE	NC		08/21/2024	7.625	293,090		(263)				390,000	06/20/2024
100164526	CF	MCKINNEY	TX		08/21/2024	7.990	170,869		(250)				388,000	06/24/2024
100164527	CF	NOKOMIS	FL		08/21/2024	6.875	257,691		(157)				350,000	07/09/2024
100164528	CF	FALLING WATERS	WV		08/21/2024	7.500	206,033		(202)				271,000	07/15/2024
100164529	CF	ANNA	TX		08/21/2024	7.125	348,796		(93)				440,000	06/14/2024
100164531	CF	CHARLOTTE	NC		08/21/2024	7.125	101,660		(280)				388,900	07/10/2024
100164532	CF	ANTIOCH	CA		08/21/2024	6.125	546,074		82				825,000	07/17/2024
100164533	CF	POINCIANA	FL		08/21/2024	6.625	278,657		(29)				377,000	07/12/2024
100164534	CF	KYLE	TX		08/21/2024	6.875	255,776		(99)				354,000	06/28/2024
100164536	CF	GALLATIN	TN		08/21/2024	7.125	201,946		(131)				345,000	07/12/2024
100164538	CF	WESLEY CHAPEL	FL		08/21/2024	7.990	237,786		(216)				320,000	07/18/2024
100164539	CF	STOCKTON	CA		08/21/2024	7.125	306,759		(486)				537,000	06/20/2024
100164543		CONROE	TX		08/21/2024	6.375	205,370		370				242,000	07/15/2024
100164544		OSBURN	ID		08/21/2024	8.125	258,726		(76)				290,000	06/21/2024
100164545	CF	MYRTLE BEACH	SC		08/21/2024	7.625	279,704		46				365,000	07/26/2024
100164546	CF	NEWARK	NJ		08/21/2024	7.990	265,180		(287)				450,000	07/09/2024
100164547	CF	LAWRENCEVILLE	GA		08/21/2024	7.625	351,124		(476)				472,000	06/18/2024
100164548	CF	MILLSBORO	DE		08/21/2024	7.625	717,390		(369)				980,000	07/01/2024
100164549	CF	LADY LAKE	FL		08/21/2024	7.625	198,955		(80)				282,000	06/26/2024
100164550	CF	DACULA	GA		08/21/2024	7.990	332,947		(188)				437,000	06/28/2024
100164551	CF	DAYTONA BEACH	FL		08/21/2024	7.125	319,582		(392)				466,000	06/14/2024
100164552	CF	FALLING WATERS	WV		08/21/2024	7.625	219,869		(260)				291,000	06/18/2024
100164553	CF	N LAS VEGAS	NV		08/21/2024	6.500	208,221		(48)				395,000	06/24/2024
100164554	CF	KANNAPOLIS	NC		08/21/2024	6.500	73,727		24				339,000	06/19/2024
100164555	CF	PENDERGRASS	GA		08/21/2024	7.125	267,039		127				348,000	06/27/2024
100164556	CF	LAKE ELSINORE	CA		08/21/2024	6.500	517,122		(14)				700,000	07/08/2024
100164557	CF	CONCORD	NC		08/21/2024	5.500	226,975		380				349,000	06/27/2024
100164558	CF	LONGS	SC		08/21/2024	6.625	255,765		(138)				434,000	07/23/2024
100164559	CF	ROSEVILLE	CA		08/21/2024	6.990	375,844		(142)				540,000	06/17/2024
100164560	CF	SARASOTA	FL		08/21/2024	7.990	266,825		(173)				720,000	06/24/2024
100164561	CF	DALLAS	TX		08/21/2024	8.125	271,067		(386)				360,000	07/22/2024
100164562	CF	FORT WORTH	TX		08/21/2024	7.625	133,166		(441)				285,000	06/20/2024
100164563	CF	WINTER HAVEN	FL		08/21/2024	7.125	227,336		(45)				346,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164564	CF	RIVERSIDE	CA		08/21/2024	6.625	322,652		(54)				635,000	06/17/2024
100164565	CF	GLEN BURNIE	MD		08/21/2024	7.625	175,370		(136)				265,000	06/20/2024
100164566	CF	CHARLOTTE	NC		08/21/2024	7.625	289,501		(246)				390,000	06/27/2024
100164567	CF	WINTER HAVEN	FL		08/21/2024	7.125	214,429		(44)				317,000	07/22/2024
100164568	CF	MCKINNEY	TX		08/21/2024	7.375	317,931		(90)				410,000	06/21/2024
100164569	CF	MCKINNEY	TX		08/21/2024	7.500	95,336		(387)				420,000	07/17/2024
100164570	CF	FARMERSVILLE	TX		08/21/2024	7.500	222,408		(452)				316,000	07/19/2024
100164571	CF	FALLING WATERS	WV		08/21/2024	7.500	124,290		(228)				268,000	06/26/2024
100164572	CF	NOKOMIS	FL		08/21/2024	7.125	267,984		(333)				410,000	06/18/2024
100164573		WINTER HAVEN	FL		08/21/2024	8.625	268,227		(118)				299,000	06/28/2024
100164574	CF	FORNEY	TX		08/21/2024	6.990	248,686		(368)				371,000	06/14/2024
100164575	CF	ASHBURN	VA		08/21/2024	7.125	582,693		(345)				790,000	06/21/2024
100164576	CF	DACULA	GA		08/21/2024	6.875	205,967		(256)				415,000	07/31/2024
100164578	CF	CHARLOTTE	NC		08/21/2024	8.625	327,482		(167)				408,000	06/21/2024
100164579	CF	LYNNWOOD	WA		08/21/2024	6.625	564,316		(103)				775,000	06/26/2024
100164580	CF	SANTA CLARITA	CA		08/21/2024	6.500	318,380		(65)				970,128	07/20/2024
100164581	CF	GEORGETOWN	TX		08/21/2024	8.625	146,100		(255)				355,000	06/26/2024
100164582	CF	CHARLOTTE	NC		08/21/2024	7.625	270,045		(329)				381,000	06/27/2024
100164583	CF	CONCORD	NC		08/21/2024	5.990	194,376		39				349,000	06/25/2024
100164584	CF	CONCORD	NC		08/21/2024	7.990	256,366		(171)				320,000	07/23/2024
100164585	CF	FALLING WATERS	WV		08/21/2024	7.500	202,236		(222)				268,000	06/19/2024
100164586	CF	MCKINNEY	TX		08/21/2024	6.500	360,957		107				500,000	06/24/2024
100164587	CF	CONCORD	NC		08/21/2024	6.990	248,978		(199)				355,000	07/15/2024
100164588	CF	MIAMI	FL		08/21/2024	7.500	420,521		(127)				630,000	07/05/2024
100164592	CF	CHARLOTTE	NC		08/21/2024	7.375	254,089		(239)				388,000	06/21/2024
100164593	CF	FAIRFIELD	CA		08/21/2024	7.500	489,991		(514)				648,000	06/13/2024
100164594	CF	GALLATIN	TN		08/21/2024	7.625	246,722		(251)				337,000	06/25/2024
100164595	CF	BUFORD	GA		08/21/2024	7.500	422,192		(322)				569,000	06/14/2024
100164596	CF	CHULUOTA	FL		08/21/2024	7.990	182,443		(129)				300,000	07/23/2024
100164597	CF	FALLING WATERS	WV		08/21/2024	7.500	199,237		(237)				261,000	06/25/2024
100164599	CF	KANNAPOLIS	NC		08/21/2024	7.625	245,479		(249)				325,000	06/28/2024
100164600	CF	ROSEVILLE	CA		08/21/2024	7.125	331,200		(496)				656,000	06/12/2024
100164601	CF	HUTTO	TX		08/21/2024	7.625	350,898		(615)				468,000	06/20/2024
100164602	CF	DALLAS	TX		08/21/2024	6.500	297,111		(81)				544,000	07/17/2024
100164603	CF	PALMDALE	CA		08/21/2024	5.750	422,931		689				640,000	06/29/2024
100164604	CF	PENDERGRASS	GA		08/21/2024	6.125	297,800		116				409,000	06/24/2024
100164605	CF	KANNAPOLIS	NC		08/21/2024	7.990	248,939		(154)				310,000	07/23/2024
100164606	CF	KANNAPOLIS	NC		08/21/2024	6.500	247,380		4				337,000	06/18/2024
100164607	CF	ROSEVILLE	CA		08/21/2024	7.125	444,883		(415)				590,000	07/08/2024
100164608	CF	RICHMOND	TX		08/21/2024	6.500	265,369		205				347,000	06/20/2024
100164609	CF	HAYWARD	CA		08/21/2024	7.625	763,889		(555)				1,013,000	06/20/2024
100164610	CF	GALLATIN	TN		08/21/2024	6.500	235,947		5				341,000	07/18/2024
100164611	CF	GLEN BURNIE	MD		08/21/2024	7.625	224,571		(145)				323,000	06/17/2024
100164612	CF	SALUDA	NC		08/21/2024	7.500	552,814		218				756,000	06/19/2024
100164613	CF	ROUND ROCK	TX		08/21/2024	7.125	196,462		(134)				344,000	06/21/2024
100164614	CF	STUART	FL		08/21/2024	7.625	388,272		(203)				487,000	06/17/2024
100164616	CF	LAUREL	DE		08/21/2024	7.990	180,842		(379)				325,000	06/18/2024
100164617	CF	DRIPPING SPRINGS	TX		08/21/2024	7.125	320,768		(330)				467,000	07/24/2024
100164618		ROSENBERG	TX		08/21/2024	7.625	338,475		58				385,000	07/01/2024
100164619	CF	MOORE	SC		08/21/2024	7.625	232,970		(22)				300,000	07/15/2024
100164620	CF	FALLING WATERS	WV		08/21/2024	7.625	202,256		(227)				268,000	06/20/2024
100164622	CF	BUDA	TX		08/21/2024	7.625	250,713		(432)				335,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164624	CF	RICHMOND	TX		08/21/2024	7.375	256,888		(67)				325,000	07/30/2024
100164627	CF	FORNEY	TX		08/21/2024	7.990	267,642		(588)				356,000	07/02/2024
100164629	CF	MOORESVILLE	NC		08/21/2024	7.125	299,216		(168)				400,000	06/27/2024
100164630	CF	WEST COVINA	CA		08/21/2024	6.625	412,593		(142)				812,000	07/15/2024
100164631	CF	SACRAMENTO	CA		08/21/2024	6.500	222,581		(202)				670,000	06/24/2024
100164634	CF	LONGS	SC		08/21/2024	6.500	199,120		(55)				329,000	07/23/2024
100164635	CF	DAWSONVILLE	GA		08/21/2024	7.125	415,755		(255)				555,000	06/20/2024
100164636	CF	FARMERSVILLE	TX		08/21/2024	7.625	223,098		(587)				345,000	06/24/2024
100164637	CF	STOCKTON	CA		08/21/2024	6.990	248,672		(71)				364,000	06/15/2024
100164639	CF	LAS VEGAS	NV		08/21/2024	7.500	220,272		(90)				345,000	06/14/2024
100164640	CF	FORNEY	TX		08/21/2024	7.625	236,559		(424)				315,000	06/17/2024
100164641	CF	WESLEY CHAPEL	FL		08/21/2024	6.990	214,582		(239)				335,000	06/17/2024
100164643	CF	KANNAPOLIS	NC		08/21/2024	7.125	226,942		(134)				319,000	06/27/2024
100164644		KISSIMMEE	FL		08/21/2024	8.625	437,375		(50)				500,000	06/27/2024
100164646	CF	HIGHLAND PARK	CA		08/23/2024	7.125	1,273,372		(663)				1,575,000	07/22/2024
100164647	CF	KOLOA	HI		08/23/2024	7.750	1,112,204		(604)				1,600,000	07/17/2024
100164649	CF	LIVERMORE	CA		08/23/2024	8.500	755,084		(367)				1,000,000	06/25/2024
100164652	CF	BOYNTON BEACH	FL		08/23/2024	7.875	196,736		(77)				295,000	06/24/2024
100164653	CF	TRACY	CA		08/23/2024	8.500	336,989		(625)				700,000	06/25/2024
100164654		FLORENCE	AL		08/23/2024	10.375	194,523		(60)				326,000	07/09/2024
100164655	CF	TULARE	CA		08/23/2024	9.375	386,996		(168)				475,000	06/28/2024
100164656		BONITA SPRINGS	FL		08/23/2024	8.625	1,154,643						1,665,000	08/02/2024
100164657	CF	NEWARK	NJ		08/23/2024	8.250	393,655		19				570,000	06/28/2024
100164707	CF	POWAY	CA		08/23/2024	7.625	503,882		(245)				1,610,000	06/03/2024
100164708	CF	CALUMET PARK	IL		08/23/2024	8.625	177,448		(193)				225,000	06/13/2024
100164714	CF	OCEANSIDE	CA		08/23/2024	7.875	456,543		(421)				570,000	07/26/2024
100164715		FORT LAUDERDALE	FL		08/23/2024	7.875	1,021,063		(635)				2,300,000	07/22/2024
100164717	CF	RED OAK	TX		08/23/2024	8.875	708,122		(204)				815,000	08/02/2024
100164718	CF	ALTAMONTE SPRINGS	FL		08/23/2024	8.000	105,632		(133)				150,000	07/19/2024
100164719	CF	OCALA	FL		08/23/2024	7.375	199,697		(114)				263,000	07/25/2024
100164720	CF	NAPERVILLE	IL		08/23/2024	8.375	168,840		(199)				200,000	07/01/2024
100164721	CF	NEPTUNE BEACH	FL		08/23/2024	7.875	631,725		(426)				770,000	08/05/2024
100164723	CF	OCOEE	FL		08/23/2024	7.125	375,858		(116)				508,000	07/30/2024
100164724	CF	CAMARILLO	CA		08/23/2024	7.250	435,851		(229)				1,240,000	07/23/2024
100164725	CF	CORNELIUS	NC		08/23/2024	8.250	5,029,673		(2,828)				9,500,000	07/29/2024
100164726	CF	GASTONIA	NC		08/23/2024	9.000	458,194		(186)				569,000	07/30/2024
100164727	CF	COLUMBIA	SC		08/23/2024	9.125	119,830		(201)				147,000	08/07/2024
100164728	CF	SANTA MARIA	CA		08/23/2024	9.500	501,621		(154)				620,000	08/02/2024
100164729	CF	GUADALUPE	CA		08/23/2024	10.250	552,452		(267)				685,000	07/22/2024
100164730	CF	MADERA	CA		08/23/2024	8.750	283,733		(105)				397,000	08/12/2024
100164731	CF	CHARLOTTE	NC		08/23/2024	8.875	276,985		(113)				345,000	08/01/2024
100164732	CF	MOUNT PLEASANT	SC		08/23/2024	7.750	3,718,248		(1,038)				5,000,000	08/12/2024
100164733	CF	BRADENTON	FL		08/23/2024	8.500	298,422		(19)				385,000	08/01/2024
100164734	CF	MOUNTAIN	WI		08/26/2024	8.000	432,565		(260)				581,000	07/03/2024
100164736	CF	STOVER	MO		08/26/2024	7.375	334,265		(163)				568,000	07/01/2024
100164737	CF	BEND	OR		08/26/2024	7.625	777,561		(399)				1,181,000	07/08/2024
100164738	CF	LEAVENWORTH	WA		08/26/2024	7.500	514,256		(571)				900,000	06/27/2024
100164739		JACKSON	TN		08/26/2024	7.625	283,201		(187)				370,000	06/28/2024
100164740	CF	FAIRHOPE	AL		08/26/2024	7.125	251,325		(369)				790,000	06/17/2024
100164741	CF	ROTONDA WEST	FL		08/26/2024	7.500	437,516		(243)				590,000	06/17/2024
100164742	CF	OCEAN CITY	NJ		08/26/2024	7.500	651,757		(321)				883,000	06/21/2024
100164743	CF	BRADENTON	FL		08/26/2024	7.500	737,739		(399)				1,130,000	06/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164744	CF	JACKSONVILLE	FL		08/26/2024	7.625	285,089		(163)				375,000	07/01/2024
100164746	CF	DAYTONA BEACH	FL		08/26/2024	7.625	414,821		(100)				525,000	07/08/2024
100164747	CF	HARTFIELD	VA		08/26/2024	7.375	235,188		(167)				350,000	06/26/2024
100164748	CF	POCONO LAKE	PA		08/26/2024	7.125	269,308		(131)				364,000	06/25/2024
100164750		RIVERVIEW	FL		08/26/2024	7.875	302,873		(230)				435,000	06/28/2024
100164751	CF	GREEN VALLEY	AZ		08/26/2024	7.500	300,605		(181)				394,000	07/08/2024
100164752	CF	BERLIN	MD		08/26/2024	6.990	495,234		(141)				672,000	07/08/2024
100164753	CF	LAKE HARMONY	PA		08/26/2024	7.625	279,573		(188)				405,000	07/01/2024
100164754	CF	VERNON	NJ		08/26/2024	7.875	300,481		(124)				396,000	07/02/2024
100164755	CF	NOKOMIS	FL		08/26/2024	6.500	284,347		(23)				385,000	06/10/2024
100164756	CF	RENO	NV		08/26/2024	6.125	352,842		130				490,000	06/18/2024
100164758	CF	VIRGINIA BEACH	VA		08/26/2024	6.990	219,989		(67)				305,000	05/30/2024
100164759	CF	LITTLE RIVER	SC		08/26/2024	5.990	291,660		202				385,000	06/27/2024
100164760	CF	MILTON	FL		08/26/2024	6.125	200,847		172				265,000	06/25/2024
100164761	CF	NEWBERRY	FL		08/26/2024	5.750	211,739		355				455,000	06/21/2024
100164762	CF	SAINT AUGUSTINE	FL		08/26/2024	6.500	239,445		(17)				327,000	06/27/2024
100164763	CF	HARPERS FERRY	WV		08/26/2024	6.990	263,195		(112)				365,000	07/01/2024
100164765	CF	VENICE	FL		08/26/2024	6.500	266,308		(20)				395,000	06/26/2024
100164766	CF	MILLVILLE	DE		08/26/2024	5.990	322,677		187				475,000	06/20/2024
100164769	CF	STARBUCK	MN		08/26/2024	7.990	266,704		(137)				415,000	07/03/2024
100164770	CF	TUFTONBORO	NH		08/26/2024	7.500	630,067		(303)				865,000	07/18/2024
100164771	CF	GLACIER	WA		08/26/2024	6.000	442,940		181				770,000	06/18/2024
100164772	CF	VIRGINIA BEACH	VA		08/26/2024	7.624	475,136		(104)				600,000	07/19/2024
100164773		DEWEY	AZ		08/26/2024	6.990	346,235		(15)				520,000	07/08/2024
100164774	CF	DUCK CREEK VILLAGE	UT		08/26/2024	7.624	393,163		(135)				489,000	07/11/2024
100164775	CF	EATONTON	GA		08/26/2024	7.125	277,031		(132)				370,000	07/10/2024
100164776	CF	SELBYVILLE	DE		08/26/2024	7.375	514,109		(266)				750,000	07/19/2024
100164777		DONNELLY	ID		08/26/2024	7.500	258,203		(126)				361,000	07/05/2024
100164778	CF	BURLINGTON	WI		08/26/2024	7.624	129,218		(423)				515,000	07/02/2024
100164779	CF	SURPRISE	AZ		08/26/2024	6.490	317,416		(8)				505,000	07/06/2024
100164780	CF	NOKOMIS	FL		08/26/2024	6.375	269,063		3				365,000	06/26/2024
100164781	CF	ROSHARON	TX		08/26/2024	7.624	463,325		(76)				581,000	07/11/2024
100164784	CF	MURRELLS INLET	SC		08/26/2024	7.625	322,543		(151)				458,000	07/09/2024
100164785	CF	BUMPASS	VA		08/26/2024	6.875	704,863		(147)				1,100,000	06/07/2024
100164787	CF	OCEAN CITY	MD		08/26/2024	7.625	508,477		(271)				700,000	06/13/2024
100164789	CF	CAPE CORAL	FL		08/26/2024	7.625	520,159		(207)				655,000	06/14/2024
100164791	CF	PENSACOLA	FL		08/26/2024	7.124	239,625		(57)				300,000	07/09/2024
100164792	CF	BRADENTON	FL		08/26/2024	7.500	236,161		(194)	(1)			354,000	06/14/2024
100164793	CF	MYRTLE BEACH	SC		08/26/2024	8.125	286,127		(173)				365,000	06/13/2024
100164794	CF	MILLVILLE	DE		08/26/2024	6.500	414,217		6				565,000	06/07/2024
100164795	CF	MARGATE	NJ		08/26/2024	6.990	612,980		(150)				820,000	05/31/2024
100164797	CF	SAN ANTONIO	TX		08/26/2024	5.990	193,456		123				305,000	05/23/2024
100164799	CF	HENDERSON	NV		08/26/2024	6.500	288,064		87				371,000	06/12/2024
100164800	CF	HEMPHILL	TX		08/26/2024	7.500	212,070		(227)	(1)			410,000	06/21/2024
100164801	CF	HILTON HEAD ISLAND	SC		08/26/2024	7.375	299,434		(146)				400,000	06/25/2024
100164803	CF	BERLIN	MD		08/26/2024	6.250	268,044		252				358,000	06/12/2024
100164804	CF	GULF SHORES	AL		08/26/2024	5.990	259,281		209				355,000	06/14/2024
100164805	CF	CORPUS CHRISTI	TX		08/26/2024	6.500	226,382		30				291,000	06/14/2024
100164806	CF	CALABASH	NC		08/26/2024	7.625	297,539		(141)				425,000	06/20/2024
100164808	CF	WHITE HOUSE	TN		08/26/2024	6.624	264,665		31				346,000	06/20/2024
100164810	CF	INDIAN SHORES	FL		08/26/2024	8.000	459,017		(293)				600,000	06/25/2024
100164814	CF	CARSON CITY	NV		08/26/2024	5.875	407,446		226				629,000	06/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164815	CF	POOLER	GA		08/26/2024	6.500	330,669		5				448,000	06/11/2024
100164816	CF	FORT MYERS	FL		08/26/2024	7.624	390,226		(172)				516,000	06/27/2024
100164818	CF	HUNTSVILLE	UT		08/26/2024	7.375	362,824		(162)				510,000	06/26/2024
100164819	CF	SOUTHERN PINES	NC		08/26/2024	7.250	295,022		(117)				425,000	06/28/2024
100164820	CF	LATHROP	CA		08/26/2024	8.000	524,550		(332)				685,000	06/12/2024
100164821		LEAGUE CITY	TX		08/26/2024	4.990	241,992		417				400,000	06/28/2024
100164822	CF	DALLAS	TX		08/26/2024	7.625	247,849		(145)				353,000	06/18/2024
100164824	CF	PLANT CITY	FL		08/26/2024	8.125	123,757		(406)				344,000	06/25/2024
100164827	CF	GAINESVILLE	GA		08/26/2024	7.500	405,764		(134)				540,000	06/27/2024
100164828	CF	GRAVOIS MILLS	MO		08/26/2024	7.490	285,531		(162)				380,000	06/28/2024
100164829	CF	MAYNARDVILLE	TN		08/26/2024	7.625	295,673		(75)				372,000	06/21/2024
100164830	CF	GUN BARREL CITY	TX		08/26/2024	7.490	333,181		(166)				441,000	06/21/2024
100164831	CF	NORTHPORT	AL		08/26/2024	7.000	711,340		(12)				1,050,000	07/03/2024
100164832	CF	COLEMAN	OK		08/26/2024	7.625	270,519		(174)				380,000	07/09/2024
100164834	CF	NEWNAN	GA		08/26/2024	7.625	277,781		(118)				350,000	07/09/2024
100164835	CF	AURORA	CO		08/26/2024	6.375	384,209		132				500,000	06/25/2024
100164836		BUCKEYE	AZ		08/26/2024	7.625	286,876		(184)				404,000	07/11/2024
100164837	CF	DAVENPORT	FL		08/26/2024	5.750	223,036		240				298,000	06/27/2024
100164838		LIBERTY HILL	TX		08/26/2024	6.500	334,799		82				450,000	07/02/2024
100164839	CF	FORT MYERS	FL		08/26/2024	6.875	289,609		13				410,000	06/24/2024
100164840	CF	BREA	CA		08/26/2024	7.750	1,126,691		(371)				1,400,000	06/04/2024
100164843	CF	BUFORD	GA		08/26/2024	7.375	514,413		(7,202)				709,000	05/30/2024
100164844	CF	BALDWIN PARK	CA		08/26/2024	7.250	404,392		(232)				925,000	05/20/2024
100164845	CF	HOUSTON	TX		08/26/2024	7.625	268,842		(172)				329,000	06/05/2024
100164846	CF	CONCORD	CA		08/26/2024	7.375	191,344		(188)				520,000	06/11/2024
100164847	CF	RED BLUFF	CA		08/26/2024	8.125	326,556		(360)				395,000	06/03/2024
100164848	CF	ATLANTA	GA		08/26/2024	8.625	338,939		(403)				428,000	06/06/2024
100164849	CF	HAPPY VALLEY	OR		08/26/2024	7.375	455,767		(245)				795,000	06/13/2024
100164850	CF	TACOMA	WA		08/26/2024	8.250	300,949		(5,612)				435,000	06/14/2024
100164852	CF	TORRANCE	CA		08/26/2024	7.625	774,986		(291)				1,100,000	06/17/2024
100164853	CF	BRADENTON	FL		08/26/2024	8.250	448,003		(525)				545,000	06/11/2024
100164854	CF	SCHAUMBURG	IL		08/26/2024	7.750	278,376		(210)				388,000	06/17/2024
100164855	CF	MCKENA	IL		08/26/2024	7.375	236,655		(181)				425,500	06/17/2024
100164857	CF	BALDWIN PARK	CA		08/26/2024	7.875	493,015		(8,098)				720,000	06/21/2024
100164858	CF	SUWANEE	GA		08/26/2024	7.500	1,068,586		(15,202)				1,515,000	06/24/2024
100164859	CF	SAN GABRIEL	CA		08/26/2024	7.500	679,968		(356)				960,000	06/26/2024
100164860	CF	KNIGHTDALE	NC		08/26/2024	8.250	465,607		(341)				573,000	06/20/2024
100164861		LA HABRA	CA		08/26/2024	7.500	302,684		(128)				1,100,000	06/25/2024
100164862	CF	KNOXVILLE	TN		08/26/2024	8.000	310,815		(371)				369,000	06/21/2024
100164863	CF	FULLERTON	CA		08/26/2024	7.750	585,301		(9,197)				755,000	06/26/2024
100164864	CF	SUWANEE	GA		08/26/2024	7.375	553,774		(260)				748,000	06/25/2024
100164866	CF	LOS ANGELES	CA		08/26/2024	8.250	517,639		(9,465)				660,000	06/26/2024
100164868	CF	ORLANDO	FL		08/26/2024	8.375	276,465		(5,449)				373,000	06/25/2024
100164869	CF	CHINO	CA		08/26/2024	7.500	587,363		(335)				770,000	07/01/2024
100164870	CF	CAROL STREAM	IL		08/26/2024	7.375	318,494		(136)				395,000	07/02/2024
100164871	CF	BURLESON	TX		08/26/2024	7.250	334,507		(160)				415,000	07/01/2024
100164872	CF	VIRGINIA BCH	VA		08/26/2024	7.250	481,619		(214)				675,000	07/03/2024
100164873	CF	MORROW	GA		08/26/2024	7.250	102,580		(79)				303,000	06/27/2024
100164874	CF	SAN ANTONIO	TX		08/26/2024	8.000	223,244		(235)				269,000	07/02/2024
100164875	CF	LAS VEGAS	NV		08/26/2024	6.875	322,259		(3,570)				510,000	07/03/2024
100164876	CF	KNOXVILLE	TN		08/26/2024	8.375	182,186		(251)				245,000	07/02/2024
100164878	CF	LAS VEGAS	NV		08/26/2024	7.250	442,851		(168)				550,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164879	CF	DACULA	GA		08/26/2024	7.375	519,952		(7,245)				761,000	07/03/2024
100164880	CF	ANAHEIM	CA		08/26/2024	7.625	944,130		(14,509)				1,480,000	07/05/2024
100164881	CF	GILBERT	AZ		08/26/2024	8.125	425,616		(187)				630,000	07/11/2024
100164882	CF	MENIFEE	CA		08/26/2024	8.250	505,273		(218)				670,000	07/10/2024
100164883	CF	LAS VEGAS	NV		08/26/2024	7.000	160,107		(194)				540,000	07/09/2024
100164884	CF	LAWRENCEVILLE	GA		08/26/2024	7.250	341,392		(192)				505,000	07/09/2024
100164885		BURLINGTON	NJ		08/28/2024	7.350	149,566		2,364				219,000	07/26/2024
100164886	CF	GREAT NECK	NY		08/28/2024	7.990	1,018,906		(564)				1,350,000	08/02/2024
100164887	CF	WILMINGTON	DE		08/28/2024	7.150	147,197		(29)				196,000	08/06/2024
100164888		SWAN LAKE	NY		08/28/2024	7.580	314,248		457	109			425,000	08/08/2024
100164890		BRIDGETON	NJ		08/28/2024	7.730	129,009		(34)				176,000	08/09/2024
100164891		MONTICELLO	NY		08/28/2024	7.170	255,196		(61)				363,000	08/02/2024
100164892		LEBANON	PA		08/28/2024	7.700	93,051		(41)				152,000	08/06/2024
100164893	CF	SELDEN	NY		08/28/2024	7.250	505,769		(79)				695,000	08/02/2024
100164895	CF	HACKETTSTOWN	NJ		08/28/2024	7.032	301,585		5,315				530,000	07/16/2024
100164896	CF	MONTICELLO	NY		08/28/2024	7.110	212,225		(75)				363,000	07/25/2024
100164897	CF	DICKSON CITY	PA		08/28/2024	8.090	335,821		(143)				438,000	08/07/2024
100164898	CF	DUNMORE	PA		08/28/2024	7.770	118,606		(43)				167,000	08/05/2024
100164899	CF	HACKETTSTOWN	NJ		08/28/2024	7.032	314,103		5,536				552,000	07/16/2024
100164901		MADISON	OH		08/28/2024	8.250	147,629		(71)				240,000	07/24/2024
100164903		TOLEDO	OH		08/28/2024	8.450	122,023		529				167,000	07/31/2024
100164904	CF	FALLSBURG	NY		08/28/2024	7.350	371,280		(179)				520,000	07/31/2024
100164905	CF	CARBONDALE	PA		08/28/2024	8.320	189,760		(66)				252,000	07/31/2024
100164907	CF	FALLSBURG	NY		08/28/2024	7.350	371,280		(179)				520,000	07/31/2024
100164909	CF	DOVER	DE		08/28/2024	7.600	217,222		(66)				318,000	08/07/2024
100164910	CF	DOVER	DE		08/28/2024	7.600	217,641		(72)				325,000	08/07/2024
100164911	CF	SYRACUSE	NY		08/28/2024	8.040	189,009		(102)				245,000	08/06/2024
100164912		BELEN	NM		08/28/2024	7.550	109,470		(45)				158,000	07/31/2024
100164913		ST. LOUIS	MO		08/28/2024	8.280	113,475		(51)				172,000	07/22/2024
100164915	CF	ELKHART	IN		08/28/2024	7.750	87,503		(35)				123,000	08/09/2024
100164916	CF	WILKES-BARRE	PA		08/28/2024	8.750	93,743		(42)				127,000	07/24/2024
100164917		DOLTON	IL		08/28/2024	8.250	142,404		(49)				180,000	07/12/2024
100164918	CF	CATSKILL	NY		08/28/2024	7.650	219,327		(63)				290,000	07/15/2024
100164919		DOLTON	IL		08/28/2024	8.050	154,444		(51)				190,000	07/12/2024
100164920		CHICAGO	IL		08/28/2024	8.150	197,916		(94)				297,555	07/26/2024
100164921	CF	ZANESVILLE	OH		08/28/2024	8.450	83,586		(37)				109,000	07/18/2024
100164922	CF	HACKETTSTOWN	NJ		08/28/2024	7.140	308,863		5,168				557,000	07/10/2024
100164923	CF	PATERSON	NJ		08/28/2024	7.990	357,009		2,594				528,000	07/15/2024
100164925	CF	DOVER	DE		08/28/2024	7.580	215,202		(36)				325,000	08/07/2024
100164926	CF	CARBONDALE	PA		08/28/2024	7.550	108,979		(45)				165,000	07/18/2024
100164927	CF	DARBY	PA		08/28/2024	8.230	122,439		(67)				170,000	07/25/2024
100164928	CF	READING	PA		08/28/2024	8.880	91,713		(45)				120,000	08/01/2024
100164930		CAMDEN	NJ		08/28/2024	8.100	110,504		(52)				180,000	07/25/2024
100164931		PHILADELPHIA	PA		08/28/2024	7.550	202,152		40				325,000	07/25/2024
100164932	CF	TOWNSEND	DE		08/28/2024	7.580	225,335		(51)				345,000	08/07/2024
100164933		PHILADELPHIA	PA		08/28/2024	7.405	253,057		34				410,000	07/25/2024
100164934	CF	PHILADELPHIA	PA		08/28/2024	7.830	196,080		(95)				325,000	07/15/2024
100164935	CF	CLEVELAND	OH		08/28/2024	7.730	78,065		(3)				108,000	07/12/2024
100164936		PHILADELPHIA	PA		08/28/2024	7.840	158,370		1,756				254,000	07/30/2024
100164937	CF	LAKELAND	GA		08/28/2024	8.500	86,627		(17)				119,000	07/16/2024
100164938		CALUMET CITY	IL		08/28/2024	7.800	129,119		(37)				160,000	07/24/2024
100164940	CF	WOODBURY	NY		08/28/2024	8.290	263,722		(107)				345,000	07/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164941		LYNWOOD	IL		08/28/2024	8.200	172,215		(71)				260,000	07/15/2024
100164943		KERHONKSON	NY		08/28/2024	7.840	144,526		(45)				220,000	07/01/2024
100164944		PITTSBURGH	PA		08/28/2024	7.960	123,804		(38)				175,000	07/22/2024
100164945	CF	BROCKTON	MA		08/28/2024	7.220	395,863		(164)				650,000	07/18/2024
100164946	CF	HANOVER TOWNSHIP	PA		08/28/2024	8.130	273,707		(93)				360,000	07/17/2024
100164947	CF	PHILADELPHIA	PA		08/28/2024	7.730	132,020		(32)				175,000	07/30/2024
100164948	CF	CLEVELAND	OH		08/28/2024	8.090	107,279		(49)				140,000	07/12/2024
100164949		MEMPHIS	TN		08/28/2024	7.430	101,517		(28)				127,000	07/11/2024
100164950	CF	ELMIRA	NY		08/28/2024	7.950	77,631		(21)				110,000	07/16/2024
100164951		PHILADELPHIA	PA		08/28/2024	7.805	222,488		2,577				355,000	07/22/2024
100164952	CF	SCRANTON	PA		08/28/2024	8.350	117,146		(61)				157,000	07/25/2024
100164953	CF	SACRAMENTO	CA		08/28/2024	7.380	235,612		(70)				425,000	07/12/2024
100164954	CF	WOODSTOCK	NY		08/28/2024	7.990	444,700		4,408				615,000	07/26/2024
100164955		BETHLEHEM	PA		08/28/2024	7.600	150,184		1,955				225,000	07/26/2024
100164956	CF	FORT PIERCE	FL		08/28/2024	8.210	185,543		(44)				255,000	07/11/2024
100164957		HILO	HI		08/28/2024	7.490	486,337		(59)				610,000	07/16/2024
100164958	CF	TERRE HAUTE	IN		08/28/2024	8.650	75,729		(19)				105,000	07/24/2024
100164959	CF	SHARON HILL	PA		08/28/2024	7.490	144,707		(65)				190,000	08/06/2024
100164960	CF	SOUTHAMPTON	NY		08/28/2024	7.200	1,935,268		(359)				2,975,000	08/08/2024
100164961		HOMESTEAD	PA		08/28/2024	7.740	142,024		(57)				215,000	07/23/2024
100164962		CLEVELAND	OH		08/28/2024	8.350	155,587		(58)				255,000	07/12/2024
100164963		DAYTON	OH		08/28/2024	8.150	82,906		(36)				125,000	07/29/2024
100164965	CF	MCLEAN	VA		08/28/2024	7.749	1,395,427		(1,206)				3,050,000	07/26/2024
100164966	CF	SMITHFIELD	NC		08/28/2024	8.874	199,895		(185)				250,000	08/01/2024
100164967		RIVIERA BEACH	FL		08/28/2024	8.374	351,235		(111)				495,000	07/26/2024
100164968		BOCA RATON	FL		08/28/2024	8.999	226,930		(204)				310,000	08/13/2024
100164969		LOWELL	MA		08/28/2024	8.125	547,755		(109)				735,000	07/29/2024
100164970	CF	COCOA	FL		08/28/2024	7.749	167,320		(186)				213,000	08/13/2024
100164971	CF	ESTERO	FL		08/28/2024	7.499	1,021,384		(624)				1,340,000	08/05/2024
100164972	CF	COLD SPRING HARBOR	NY		08/28/2024	8.499	2,197,869		(1,394)				2,675,000	08/08/2024
100164973	CF	YONKERS	NY		08/28/2024	7.999	571,314		(330)				700,000	07/31/2024
100164974	CF	MOUNT ANGEL	OR		08/28/2024	7.999	361,380		(173)				635,000	07/26/2024
100164976	CF	EDISON	NJ		08/28/2024	7.624	481,386		(156)				685,000	07/26/2024
100164977	CF	MIAMI	FL		08/28/2024	8.124	446,515		(235)				525,000	07/30/2024
100164978	CF	POUGHKEEPSIE	NY		08/28/2024	7.999	370,468		(271)				450,000	08/09/2024
100164979	CF	PARRISH	FL		08/28/2024	8.624	293,436		(107)				372,000	08/05/2024
100164980	CF	KISSIMMEE	FL		08/28/2024	8.999	370,952		(307)				500,000	07/26/2024
100164981	CF	OCRACOKE	NC		08/28/2024	6.999	241,299		(201)				515,000	08/06/2024
100164982	CF	ST. LOUIS	MO		08/28/2024	7.124	106,764		(53)				151,000	06/30/2024
100164983	CF	POUND RIDGE	NY		08/28/2024	9.249	738,836		(427)				910,000	07/29/2024
100164984		TOPEKA	KS		08/28/2024	8.374	146,662		(62)				176,000	07/29/2024
100164985	CF	NORTH LAS VEGAS	NV		08/28/2024	7.124	253,575		(113)				504,000	07/29/2024
100164986		HERNANDO BEACH	FL		08/28/2024	7.874	415,374		(390)				813,000	07/26/2024
100164987		STERLING HEIGHTS	MI		08/28/2024	8.749	181,917		(87)				240,000	08/07/2024
100164988		HARLINGEN	TX		08/28/2024	8.499	183,980		(104)	(1)			243,000	08/02/2024
100164991	CF	ORLANDO	FL		08/28/2024	7.749	283,746		(261)				365,000	07/26/2024
100164992	CF	TOBYHANNA	PA		08/28/2024	7.999	294,175		(149)				350,000	08/06/2024
100164993	CF	OAKLYN	NJ		08/28/2024	7.499	248,412		(75)				330,000	07/25/2024
100164994	CF	AUSTELL	GA		08/28/2024	8.374	183,854		(218)				318,000	08/06/2024
100164996	CF	SAINT AUGUSTINE	FL		08/28/2024	7.124	480,792		(225)				640,000	07/31/2024
100164997		FORT LAUDERDALE	FL		08/28/2024	8.499	287,819		(87)				370,000	08/07/2024
100164998	CF	PHOENIX	AZ		08/28/2024	7.999	1,025,558		(376)				1,337,500	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164999	CF	PALM COAST	FL		08/28/2024	7.624	382,918		(237)				486,000	08/05/2024
100165001	CF	FORT WORTH	TX		08/28/2024	6.999	273,325		(102)				370,000	07/26/2024
100165002	CF	PITTSFIELD	MA		08/28/2024	8.749	225,539		(247)				285,000	08/07/2024
100165005		MONROE	NY		08/28/2024	8.999	468,793		(255)				610,000	08/07/2024
100165006	CF	AVENTURA	FL		08/28/2024	7.124	314,209		(137)				427,000	08/01/2024
100165007	CF	DEER PARK	NY		08/28/2024	7.749	440,056		(255)				680,000	08/02/2024
100165008	CF	SAN ANTONIO	TX		08/28/2024	7.624	184,900		(116)				283,000	07/26/2024
100165009	CF	PORT CHARLOTTE	FL		08/28/2024	7.124	113,559		(59)				150,000	08/09/2024
100165010	CF	PORT ORANGE	FL		08/28/2024	8.249	115,558		(154)				150,000	07/29/2024
100165011	CF	LAGUNA HILLS	CA		08/28/2024	7.374	2,024,405		(1,052)				2,700,000	07/30/2024
100165012	CF	PRINCESS ANNE	MD		08/28/2024	7.375	146,254		(35)				195,000	07/31/2024
100165013		LITHIA	FL		08/28/2024	7.374	377,517		(117)				470,000	08/06/2024
100165015		UNION	NJ		08/28/2024	7.999	444,545		(206)				585,000	06/05/2024
100165017		GAINESVILLE	FL		08/28/2024	8.624	144,180		(192)				215,000	08/08/2024
100165018	CF	CHARLOTTE	NC		08/28/2024	7.749	248,780		(127)				350,000	07/30/2024
100165019	CF	LAWRENCEVILLE	GA		08/28/2024	7.499	228,734		(78)				304,000	08/09/2024
100165020	CF	KANSAS CITY	MO		08/28/2024	7.249	485,163		(258)				618,000	08/09/2024
100165021	CF	PEARLAND	TX		08/28/2024	8.625	224,845		(177)				300,000	07/09/2024
100165022	CF	BALTIMORE	MD		08/28/2024	7.249	244,491		(147)				340,000	08/08/2024
100165023	CF	RIVERBANK	CA		08/28/2024	7.500	275,229		(159)				350,000	07/05/2024
100165024	CF	CLE ELUM	WA		08/28/2024	7.499	240,933		(181)				650,000	06/27/2024
100165025	CF	NEWPORT BEACH	CA		08/28/2024	8.875	1,574,169		(602)				3,300,000	07/17/2024
100165026	CF	GRAY	GA		08/28/2024	7.625	324,729		(218)				428,000	07/23/2024
100165028	CF	NEWTON	NJ		08/28/2024	7.500	304,107		(167)				398,000	07/22/2024
100165029	CF	DELAND	FL		08/28/2024	8.624	433,568		(219)				512,000	08/06/2024
100165030	CF	COLUMBUS	OH		08/28/2024	7.874	176,846		(215)				215,000	08/12/2024
100165032	CF	MARIETTA	GA		08/28/2024	7.374	949,262		(120)				1,450,000	08/09/2024
100165033	CF	LORTON	VA		08/28/2024	7.500	563,180		(278)				735,000	07/15/2024
100165034	CF	HOUSTON	TX		08/28/2024	8.499	222,571		(238)				267,000	07/18/2024
100165035	CF	UPLAND	CA		08/28/2024	7.999	396,549		(283)				560,000	07/17/2024
100165040	CF	KEYSTONE	CO		08/28/2024	7.625	459,569		(286)				585,000	07/19/2024
100165041	CF	LEAGUE CITY	TX		08/28/2024	8.125	268,645		(217)				345,000	07/01/2024
100165042	CF	STATEN ISLAND	NY		08/28/2024	8.000	486,969		(1,209)				1,355,000	07/09/2024
100165043	CF	CAMANO ISLAND	WA		08/28/2024	7.875	400,486		1,856				530,000	07/12/2024
100165044		SAN ANTONIO	TX		08/28/2024	8.249	221,971		(253)				281,000	08/07/2024
100165045		LOS ANGELES	CA		08/28/2024	7.750	653,252		(225)				1,280,000	05/22/2024
100165047	CF	LOS ANGELES	CA		08/28/2024	7.125	2,149,179		(1,153)				3,832,000	07/23/2024
100165048	CF	PEMBROKE PINES	FL		08/28/2024	7.125	455,571		(279)				830,000	07/26/2024
100165049	CF	YUCCA VALLEY	CA		08/28/2024	8.624	471,864		(519)				560,000	07/15/2024
100165050	CF	LANSING	MI		08/28/2024	9.125	206,933		(183)				270,000	07/30/2024
100165051	CF	TIGARD	OR		08/28/2024	9.124	409,246		(309)				480,000	05/21/2024
100165052	CF	LONG BEACH	CA		08/28/2024	7.250	1,252,683		(269)				1,600,000	07/25/2024
100165053	CF	LOS ANGELES	CA		08/28/2024	6.999	1,609,936		(831)				2,450,000	07/18/2024
100165054	CF	WADDELL	AZ		08/28/2024	7.625	556,954		(304)				685,000	07/24/2024
100165056	CF	MAYWOOD	NJ		08/28/2024	7.750	248,072		(235)				705,000	07/17/2024
100165060	CF	EDISON	NJ		08/28/2024	8.000	450,892		4,704				650,000	05/31/2024
100165061	CF	MILLVILLE	NJ		08/28/2024	9.124	170,872		(198)				210,000	07/22/2024
100165062	CF	EAGLE	ID		08/28/2024	8.000	1,075,672		(1,111)				1,740,000	07/17/2024
100165063		CHINO	CA		08/28/2024	7.625	325,382		(180)				965,000	07/26/2024
100165066	CF	NORTH PORT	FL		08/28/2024	9.874	184,406		(223)				219,000	07/22/2024
100165067	CF	MIAMI	FL		08/28/2024	8.874	151,261		(135)				200,000	07/11/2024
100165068	CF	VINELAND	NJ		08/28/2024	8.999	365,007		(289)				415,000	07/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165069	CF	PIXLEY	CA		08/28/2024	8.500	246,916		(336)				335,000	07/24/2024
100165070	CF	ALICE	TX		08/28/2024	8.875	209,965		(142)				246,000	07/16/2024
100165071	CF	SUGARLOAF	CA		08/28/2024	7.500	291,222		(249)				435,000	07/25/2024
100165072	CF	MASPETH	NY		08/28/2024	7.124	847,685		(254)				1,425,000	07/18/2024
100165073	CF	OWINGS MILLS	MD		08/28/2024	8.374	343,141		(41)				470,000	07/18/2024
100165074	CF	EL PASO	TX		08/28/2024	7.500	177,263		(160)				246,000	07/31/2024
100165075	CF	PHILADELPHIA	PA		08/28/2024	7.875	158,056		(262)				290,000	07/26/2024
100165076	CF	FORT MYERS	FL		08/28/2024	8.749	185,503		(144)				245,000	07/17/2024
100165077	CF	ROSWELL	GA		08/28/2024	8.624	252,611		(403)				321,000	07/30/2024
100165080		SAN ANTONIO	TX		08/28/2024	7.500	199,336		(81)				247,000	07/18/2024
100165082	CF	TRACY	CA		08/28/2024	6.999	275,960		(95)				770,000	07/31/2024
100165083	CF	PHILADELPHIA	PA		08/28/2024	6.999	166,726		(3)				225,000	07/19/2024
100165229		BALTIMORE	MD		08/29/2024	8.250	445,567		(183)				550,000	08/07/2024
100165230	CF	RIVERSIDE	CA		08/29/2024	7.750	495,054		(245)				700,000	08/07/2024
100165234	CF	BOYNTON BEACH	FL		08/29/2024	7.125	704,596		(278)				1,000,000	07/31/2024
100165237	CF	LONG BEACH	CA		08/29/2024	7.125	333,638		(162)				550,000	07/29/2024
100165238		FANWOOD	NJ		08/29/2024	7.999	407,868		(95)				530,000	08/02/2024
100165240		BIRMINGHAM	AL		08/29/2024	7.250	269,667		1				341,000	08/09/2024
100165241	CF	CUYAHOGA FALLS	OH		08/29/2024	7.375	148,172		11				200,000	07/25/2024
100165243	CF	BAYTOWN	TX		08/29/2024	6.750	157,124		(16)				300,000	07/31/2024
100165244		RIDGEFIELD	NJ		08/29/2024	8.250	484,756		12				645,000	08/07/2024
100165245	CF	DAVENPORT	FL		08/29/2024	7.250	268,647		(49)				359,000	08/08/2024
100165248		CANTERBURY	NH		08/29/2024	7.499	381,764		(47)				580,000	08/02/2024
100165249		COMMERCE CITY	CO		08/29/2024	7.750	492,919		14				619,000	08/09/2024
100165251		FORT MYERS	FL		08/29/2024	7.999	169,377		(66)				203,000	08/01/2024
100165252	CF	MOORESVILLE	IN		08/29/2024	8.125	162,951		(194)				206,000	08/06/2024
100165253		WEST HAVEN	UT		08/29/2024	8.999	263,431		(326)				730,000	08/06/2024
100165255		BONITA SPRINGS	FL		08/29/2024	7.625	359,955		19				455,000	08/06/2024
100165259		POOLESVILLE	MD		08/29/2024	7.999	255,056		(182)				333,000	08/06/2024
100165260		MARYSVILLE	CA		08/29/2024	8.499	147,493		(105)				320,000	08/06/2024
100165261	CF	FORT WORTH	TX		08/29/2024	7.499	167,181		(184)				313,000	08/06/2024
100165262	CF	LAS VEGAS	NV		08/29/2024	7.125	317,932		(65)				425,000	07/31/2024
100165263		PALMDALE	CA		08/29/2024	7.375	322,069		(39)				420,000	07/23/2024
100165264		BALTIMORE	MD		08/29/2024	7.499	207,858		(3)				310,000	08/12/2024
100165265		RENO	NV		08/29/2024	7.125	346,210		(37)				457,000	08/08/2024
100165266	CF	TAMPA	FL		08/29/2024	6.999	352,960		(226)				785,000	08/02/2024
100165268		LOS ANGELES	CA		08/29/2024	7.499	378,487		(142)				501,000	07/30/2024
100165269		WILLOWS	CA		08/29/2024	8.250	482,090		(83)				630,000	08/05/2024
100165271	CF	TEXAS CITY	TX		08/29/2024	6.750	285,094		87				393,000	07/17/2024
100165272		ATLANTA	GA		08/29/2024	7.125	176,824		130				232,000	08/01/2024
100165274	CF	GARLAND	TX		08/29/2024	7.625	180,495		(71)				249,800	08/01/2024
100165277		HOUSTON	TX		08/29/2024	6.999	219,883		20				280,000	08/08/2024
100165278	CF	NATIONAL CITY	CA		08/29/2024	7.625	332,179		(351)				700,000	07/30/2024
100165279	CF	BRUNSWICK	GA		08/29/2024	7.750	127,349		(128)				190,000	08/09/2024
100165280	CF	FORT LAUDERDALE	FL		08/29/2024	7.999	367,100		(352)				470,000	08/08/2024
100165281		CLEVELAND	OH		08/29/2024	8.125	110,210		(158)				129,000	08/06/2024
100165282		WELLINGTON	FL		08/29/2024	7.999	506,441		(331)				760,000	08/07/2024
100165283		CLEVELAND	OH		08/29/2024	7.625	187,070		(7)				250,000	08/06/2024
100165284		AKRON	OH		08/29/2024	7.125	108,912		2				138,000	07/29/2024
100165285		KISSIMMEE	FL		08/29/2024	7.125	269,784		60				345,000	08/07/2024
100165287		BIRMINGHAM	AL		08/29/2024	6.999	112,271		20				145,000	08/09/2024
100165288		AKRON	OH		08/29/2024	7.125	109,769		1				142,000	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165289	CF	LOS ANGELES	CA		08/29/2024	7.999	375,186		(564)				1,050,000	08/02/2024
100165292	CF	PEORIA	AZ		08/29/2024	7.625	106,424		(155)				195,000	08/06/2024
100165295		PHENIX CITY	AL		08/29/2024	6.750	127,669		54				166,000	08/05/2024
100165296	CF	BALTIMORE	MD		08/29/2024	6.999	135,753		(5)				200,000	08/02/2024
100165297		ATLANTA	GA		08/29/2024	8.999	154,474		(258)				218,000	08/07/2024
100165299	CF	MODESTO	CA		08/29/2024	6.750	168,862		(21)				345,000	08/06/2024
100165300	CF	MELBOURNE	FL		08/29/2024	7.125	152,429		(93)				470,000	08/06/2024
100165302		ATLANTA	GA		08/29/2024	7.875	533,986		(225)				660,000	07/17/2024
100165303	CF	DORCHESTER	MA		08/29/2024	7.875	340,216		(165)				1,080,000	08/07/2024
100165305	CF	WOODBRIDGE	VA		08/29/2024	8.625	446,032		(103)				590,000	08/02/2024
100165306		RICHMOND	CA		08/29/2024	8.499	435,060		(540)				950,000	08/07/2024
100165307	CF	GLENARDEN	MD		08/29/2024	7.875	328,746		(1)				420,000	08/09/2024
100165308		LOS ANGELES	CA		08/29/2024	6.999	278,651		4				655,000	08/07/2024
100165309	CF	ROCKPORT	TX		08/29/2024	9.125	522,078		(354)				632,000	07/30/2024
100165310	CF	LYNNWOOD	WA		08/29/2024	7.999	288,848		10				390,000	08/02/2024
100165311		NEW HAVEN	CT		08/29/2024	7.999	224,528		(112)				278,000	08/02/2024
100165312	CF	CERES	CA		08/29/2024	6.750	164,841		(20)				340,000	08/06/2024
100165313	CF	LOS ANGELES	CA		08/29/2024	6.499	1,218,329		(28)				1,530,000	08/01/2024
100165316	CF	LAS VEGAS	NV		08/29/2024	7.125	584,878		(274)				725,000	08/01/2024
100165318	CF	BOULDER	CO		08/29/2024	7.125	609,867		(351)				1,227,000	08/06/2024
100165319	CF	CHICAGO	IL		08/29/2024	8.125	295,856		10				375,000	08/05/2024
100165320		DOVER	DE		08/29/2024	8.999	139,153		(246)				275,000	07/18/2024
100165321	CF	TULARE	CA		08/29/2024	7.999	311,451		(22)				375,000	08/07/2024
100165322	CF	MARYSVILLE	WA		08/29/2024	8.750	399,632		(51)				500,000	08/06/2024
100165323	CF	MIDDLETOWN	CA		08/29/2024	8.999	472,574		(12)				565,000	08/05/2024
100165324	CF	SCOTTSDALE	AZ		08/29/2024	7.375	313,262		(218)				440,000	08/01/2024
100165325	CF	LOS ANGELES	CA		08/29/2024	8.625	442,203		(488)				550,000	07/24/2024
100165326	CF	OVIEDO	FL		08/29/2024	8.999	241,918		(151)				367,000	08/03/2024
100165327	CF	OCALA	FL		08/29/2024	7.875	294,294		(150)				375,000	08/08/2024
100165328	CF	EL CAJON	CA		08/29/2024	7.750	747,508		(424)				981,000	07/30/2024
100165329	CF	LANCASTER	CA		08/29/2024	9.125	480,864		(296)				555,000	07/11/2024
100165330		LANCASTER	TX		08/29/2024	10.375	232,272		(260)				314,000	08/05/2024
100165332	CF	EAST POINT	GA		08/29/2024	9.625	528,940		(312)				570,000	08/05/2024
100165333	CF	WINCHESTER	VA		08/29/2024	7.499	177,733		(32)				225,000	08/09/2024
100165334	CF	OVIEDO	FL		08/29/2024	7.125	139,046		(82)				356,000	08/06/2024
100165335	CF	NORFOLK	VA		08/29/2024	9.125	125,571		(129)				254,000	08/08/2024
100165337	CF	FALLBROOK	CA		08/29/2024	9.125	1,090,866		(627)				1,180,000	08/06/2024
100165338	CF	GRAND RAPIDS	MI		08/29/2024	8.250	516,793		(481)				620,000	08/01/2024
100165339	CF	WHITTIER	CA		08/29/2024	9.625	745,660		(527)				865,000	07/31/2024
100165340	CF	BAKERSFIELD	CA		08/29/2024	8.999	377,597		(358)				406,000	07/29/2024
100165341	CF	BAKERSFIELD	CA		08/29/2024	8.875	307,125		(300)				326,000	08/01/2024
100165342	CF	HOUSTON	TX		08/29/2024	8.499	333,702		(398)				400,000	08/08/2024
100165344	CF	TOMBALL	TX		08/29/2024	7.125	405,209		(205)				525,000	08/05/2024
100165345	CF	SMITHFIELD	NC		08/29/2024	8.125	471,615		(245)				545,000	08/07/2024
100165346	CF	RICHMOND	TX		08/29/2024	6.625	123,060		(101)				359,000	08/08/2024
100165348	CF	TEMECULA	CA		08/29/2024	7.999	1,260,557		(500)				1,725,000	08/02/2024
100165349	CF	BENSENVILLE	IL		08/29/2024	7.750	342,109		(129)				400,000	08/02/2024
100165351	CF	HOUSTON	TX		08/29/2024	8.999	410,850		(165)				525,000	08/09/2024
100165352	CF	VERNAL	UT		08/29/2024	7.875	674,608		(333)				830,000	08/09/2024
100165353	CF	LIBERTY HILL	TX		08/29/2024	7.499	416,248		(266)				526,000	08/02/2024
100165354	CF	KENNER	LA		08/29/2024	7.750	144,783		(124)				202,000	08/07/2024
100165355	CF	MURRIETA	CA		08/29/2024	7.999	686,015		(472)				835,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165356	CF	BOYNTON BEACH	FL		08/29/2024	8.999	410,459		(310)				450,000	08/07/2024
100165357		FORT PIERCE	FL		08/29/2024	7.999	131,180		(130)				272,000	01/22/2025
100165358	CF	NEW BRITAIN	CT		08/29/2024	8.875	311,292		(317)				370,000	08/02/2024
100165359	CF	YUKON	OK		08/29/2024	8.750	187,495		(245)				215,000	08/01/2024
100165360	CF	BRIDGEPORT	CT		08/29/2024	8.625	370,017		(136)				458,000	07/22/2024
100165361	CF	LITTLE ELM	TX		08/29/2024	6.999	55,783		(445)				435,000	08/07/2024
100165362	CF	OCALA	FL		08/29/2024	8.999	263,078		(229)				280,000	08/07/2024
100165363	CF	LOS ANGELES	CA		08/29/2024	8.999	597,316		(119)				760,000	08/06/2024
100165364	CF	MENIFEE	CA		08/29/2024	6.999	450,916		(231)				762,000	08/06/2024
100165365	CF	MANOR	TX		08/29/2024	8.875	296,731		(172)				348,000	08/07/2024
100165366	CF	ALTAMONTE SPRINGS	FL		08/29/2024	7.999	373,899		(138)				465,000	08/02/2024
100165367	CF	UPPER MARLBORO	MD		08/29/2024	7.499	593,140		(310)				730,000	08/09/2024
100165368	CF	ORLANDO	FL		08/29/2024	6.875	348,056		(82)				440,000	08/07/2024
100165369		MELBOURNE	FL		08/29/2024	8.999	326,670		(528)				600,000	08/05/2024
100165370	CF	RICHMOND	VA		08/29/2024	7.999	161,434		(87)				202,000	08/09/2024
100165371	CF	MCDONOUGH	GA		08/29/2024	8.750	750,886		(572)				905,000	08/05/2024
100165372	CF	ROCKLAND	MA		08/29/2024	8.999	502,212		60				600,000	08/08/2024
100165373	CF	MYRTLE BEACH	SC		08/29/2024	8.250	239,524		(229)				291,000	08/07/2024
100165376	CF	SAVAGE	MD		08/29/2024	7.990	351,964		(107)				439,000	06/11/2024
100165377	CF	LA MARQUE	TX		08/29/2024	7.625	307,500		(163)				405,000	05/20/2024
100165378	CF	WOODSTOCK	GA		08/29/2024	6.875	341,020		(94)				495,000	04/16/2024
100165379	CF	WESTFIELD	IN		08/29/2024	7.500	221,662		(128)				295,000	06/21/2024
100165380	CF	SOUTH PADRE ISLAND	TX		08/29/2024	7.500	214,703		(201)				350,000	07/01/2024
100165381	CF	OKLAHOMA CITY	OK		08/29/2024	7.500	209,600		(150)				303,000	06/28/2024
100165382	CF	LANCASTER	PA		08/29/2024	7.250	201,966		(30)				255,000	06/06/2024
100165384	CF	ROCKFORD	IL		08/29/2024	7.500	213,080		(114)				280,000	07/01/2024
100165385	CF	CHESAPEAKE	VA		08/29/2024	7.625	224,205		(173)				321,500	06/03/2024
100165386	CF	LOWA CITY	IA		08/29/2024	7.375	221,658		(94)				302,000	06/14/2024
100165387	CF	CELINA	TX		08/29/2024	7.990	241,402		(163)				345,000	06/14/2024
100165388	CF	DALLAS	TX		08/29/2024	7.250	211,832		(101)				285,000	06/12/2024
100165389	CF	SAVANNAH	GA		08/29/2024	7.375	286,476		(101)				380,000	07/02/2024
100165390		WASHINGTON	DC		08/29/2024	7.500	427,906		(176)				820,000	06/06/2024
100165391	CF	NEW CASTLE	DE		08/29/2024	7.875	205,702		(36)				275,000	06/21/2024
100165392	CF	GEORGETOWN	TX		08/29/2024	7.250	315,356		(88)				437,000	07/02/2024
100165393	CF	GREENVILLE	NC		08/29/2024	7.375	208,330		(83)				285,000	07/02/2024
100165394	CF	AYLETT	VA		08/29/2024	7.500	215,496		(49)				270,000	06/28/2024
100165395	CF	KYLE	TX		08/29/2024	7.500	280,423		(165)				410,000	07/01/2024
100165396	CF	HEDGESVILLE	WV		08/29/2024	7.625	217,340		(152)				284,000	06/26/2024
100165397	CF	ANNA	TX		08/29/2024	7.500	296,609		(146)				440,000	07/05/2024
100165398		WORCESTER	MA		08/29/2024	7.500	306,300		(54)				412,000	06/28/2024
100165400	CF	RICHMOND	VA		08/29/2024	7.125	230,404		(123)				380,000	07/16/2024
100165401	CF	WASILLA	AK		08/29/2024	7.490	405,676		(222)				635,000	06/10/2024
100165402		CORPUS CHRISTI	TX		08/29/2024	7.990	204,197		(53)				240,000	05/29/2024
100165403	CF	HOUSTON	TX		08/29/2024	7.625	207,889		(33)				261,000	06/06/2024
100165404	CF	VERONA	NJ		08/29/2024	6.875	218,735		(57)				295,000	07/16/2024
100165406	CF	NAPLES	FL		08/29/2024	7.625	424,597		(198)				560,000	06/10/2024
100165408	CF	PITTSBURGH	PA		08/29/2024	7.500	216,740		(112)				335,000	06/10/2024
100165409	CF	YUMA	AZ		08/29/2024	7.990	248,995		(158)				330,000	06/12/2024
100165410	CF	TIGARD	OR		08/29/2024	7.625	353,885		(17)				477,000	05/23/2024
100165411	CF	DOYLESTOWN	PA		08/29/2024	7.990	298,622		(117)				380,000	07/16/2024
100165412	CF	FAYETTEVILLE	AR		08/29/2024	7.625	210,780		(145)				281,000	06/14/2024
100165413	CF	NORMAL	IL		08/29/2024	7.625	215,880		(43)				271,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165414	CF	ANNA	TX		08/29/2024	7.375	323,999		(114)				442,000	06/11/2024
100165415	CF	FRESNO	CA		08/29/2024	6.990	311,891		(116)				450,000	06/25/2024
100165416	CF	NEW ORLEANS	LA		08/29/2024	7.625	287,652		(118)				429,000	06/07/2024
100165417	CF	NEWNAN	GA		08/29/2024	7.375	275,392		(156)				392,000	05/30/2024
100165419	CF	SPRING	TX		08/29/2024	6.375	299,593		11				460,000	07/15/2024
100165421	CF	MERCED	CA		08/29/2024	7.624	234,745		(129)				315,000	06/13/2024
100165422	CF	BAKERSFIELD	CA		08/29/2024	7.375	264,026		(102)				350,000	06/07/2024
100165423	CF	APOLLO BEACH	FL		08/29/2024	7.000	242,391		(121)				360,000	06/20/2024
100165424	CF	HOUSTON	TX		08/29/2024	7.875	231,119		(51)				304,000	06/28/2024
100165425		BRYAN	TX		08/29/2024	7.625	203,590		(41)				242,000	06/14/2024
100165426	CF	ORLANDO	FL		08/29/2024	7.990	220,975		(142)				290,000	06/24/2024
100165427	CF	KANKAKEE	IL		08/29/2024	7.990	301,033		(195)				400,000	06/04/2024
100165428	CF	HALTOM CITY	TX		08/29/2024	7.500	222,527		(146)				295,000	06/14/2024
100165429	CF	OCEANSIDE	CA		08/29/2024	6.875	574,697		(161)				850,000	06/20/2024
100165430	CF	MANVEL	TX		08/29/2024	7.625	180,746		(217)				330,000	06/21/2024
100165431	CF	LOUISVILLE	KY		08/29/2024	7.500	232,445		(162)				327,500	06/21/2024
100165432	CF	GARLAND	TX		08/29/2024	7.375	246,838		(75)				353,000	06/17/2024
100165433	CF	OCALA	FL		08/29/2024	6.500	210,688		(4)				285,000	06/21/2024
100165434	CF	COLORADO SPRINGS	CO		08/29/2024	7.624	438,502		(199)				620,000	06/21/2024
100165435		AUSTIN	TX		08/29/2024	7.500	243,307		(8)				290,000	06/18/2024
100165436	CF	HOUSTON	TX		08/29/2024	6.990	407,686		(18)				580,000	06/17/2024
100165437	CF	MIAMI	FL		08/29/2024	7.500	212,957		(115)				300,000	06/12/2024
100165438	CF	ARLINGTON	TX		08/29/2024	7.625	217,831		(171)				297,000	06/13/2024
100165439	CF	DES PLAINES	IL		08/29/2024	7.625	383,434		(159)				550,000	06/27/2024
100165440	CF	PANAMA CITY	FL		08/29/2024	7.990	248,097		(115)				340,000	06/20/2024
100165441	CF	BENTONVILLE	AR		08/29/2024	7.625	367,254		(194)				490,000	06/25/2024
100165444	CF	DUBOIS	WY		08/29/2024	8.125	223,748		(170)				298,000	06/06/2024
100165445	CF	OKLAHOMA CITY	OK		08/29/2024	7.125	221,319		(91)				315,000	06/25/2024
100165446	CF	EUSTIS	FL		08/29/2024	5.990	309,905		133				439,000	06/27/2024
100165448	CF	KINGSTON	GA		08/29/2024	7.625	234,253		(140)				310,000	06/27/2024
100165449	CF	COLLEGE STATION	TX		08/29/2024	6.750	201,840		(39)				290,000	06/14/2024
100165450	CF	SANTA PAULA	CA		08/29/2024	7.624	545,541		(256)				720,000	06/27/2024
100165451	CF	TUCSON	AZ		08/29/2024	7.625	325,417		(139)				430,000	06/27/2024
100165452	CF	STOCKTON	CA		08/29/2024	6.875	453,956		(94)				680,000	06/22/2024
100165453	CF	MONTICELLO	MN		08/29/2024	7.120	299,755		(104)				400,000	07/01/2024
100165454	CF	BAKERSFIELD	CA		08/29/2024	7.125	449,503		(117)				600,000	06/21/2024
100165457	CF	ROCHESTER	MN		08/29/2024	7.625	44,057		(74)				325,000	06/28/2024
100165458	CF	HENRICO	VA		08/29/2024	7.625	270,906		(85)				373,000	06/14/2024
100165459	CF	CHARLOTTE	NC		08/29/2024	7.625	244,698		(158)				345,000	06/17/2024
100165460	CF	DENTON	TX		08/29/2024	6.490	237,038		(12)				345,000	06/27/2024
100165461	CF	INDEPENDENCE	MO		08/29/2024	7.990	335,352		(179)				442,000	06/24/2024
100165462	CF	ATLANTA	GA		08/29/2024	7.625	629,174		(342)				925,000	07/01/2024
100165463	CF	WINDSOR LOCKS	CT		08/29/2024	7.625	340,818		(169)				450,000	06/27/2024
100165464	CF	FORT WORTH	TX		08/29/2024	7.000	235,750		(62)				315,000	06/20/2024
100165465	CF	LITTLE ELM	TX		08/29/2024	7.250	388,092		(131)				540,000	06/20/2024
100165466	CF	NEW ORLEANS	LA		08/29/2024	7.125	296,258		(85)				400,000	06/20/2024
100165467	CF	FORT WORTH	TX		08/29/2024	7.625	243,180		(146)				321,000	06/28/2024
100165468	CF	PLANTATION	FL		08/29/2024	7.125	322,141		(84)				430,000	06/25/2024
100165469	CF	TUCSON	AZ		08/29/2024	7.500	268,621		(138)				365,000	07/02/2024
100165470	CF	LAS VEGAS	NV		08/29/2024	7.125	401,229		(152)				625,000	06/27/2024
100165471	CF	ROUND ROCK	TX		08/29/2024	5.875	286,920		128				441,000	06/25/2024
100165473	CF	RENTON	WA		08/29/2024	7.624	270,346		(145)				385,000	06/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165474	CF	BETHLEHEM	GA		08/29/2024	7.625	321,833		(61)				409,000	06/24/2024
100165476	CF	ADDIS	LA		08/29/2024	7.125	218,531		(32)				280,000	06/27/2024
100165477	CF	SARASOTA	FL		08/29/2024	7.500	303,627		(145)				405,000	06/25/2024
100165479	CF	VISALIA	CA		08/29/2024	7.500	344,562		(162)				464,000	06/14/2024
100165480	CF	GATLINBURG	TN		08/29/2024	6.500	310,897		89				430,000	07/02/2024
100165481	CF	LOUISVILLE	KY		08/29/2024	7.250	250,887		(113)				354,000	06/28/2024
100165482	CF	POOLER	GA		08/29/2024	7.000	277,657		(97)				408,000	06/24/2024
100165483	CF	POOLER	GA		08/29/2024	7.125	306,087		(133)				440,000	06/21/2024
100165484	CF	CHICAGO	IL		08/29/2024	7.500	283,618		(121)				375,000	07/02/2024
100165485	CF	MONTCLAIR	CA		08/29/2024	7.125	247,809		(199)				452,000	06/20/2024
100165486		STATELINE	NV		08/29/2024	7.125	299,198		140				370,000	06/27/2024
100165487	CF	FLOWER MOUND	TX		08/29/2024	6.750	402,562		(30)				555,000	06/25/2024
100165488	CF	SURFSIDE BEACH	TX		08/29/2024	7.990	273,826		(140)				360,000	06/26/2024
100165489	CF	KILLEEN	TX		08/29/2024	7.125	282,543		(96)				390,000	06/28/2024
100165490	CF	FULSHEAR	TX		08/29/2024	6.990	211,922		(105)				310,000	06/27/2024
100165491	CF	GRAND TERRACE	CA		08/29/2024	7.125	165,176		(136)				535,000	07/02/2024
100165492	CF	TUCSON	AZ		08/29/2024	7.500	489,689		(168)				650,000	07/01/2024
100165493	CF	LOS ANGELES	CA		08/29/2024	7.000	604,425		(56)				920,000	06/26/2024
100165494	CF	RANCHO CUCAMONGA	CA		08/29/2024	7.000	490,470		(171)				735,000	07/02/2024
100165497	CF	LAKELAND	FL		08/29/2024	7.500	209,855		(132)				275,000	07/01/2024
100165498	CF	FULSHEAR	TX		08/29/2024	6.990	259,504		(61)				361,000	06/28/2024
100165499	CF	HOUSTON	TX		08/29/2024	7.125	298,210		(47)				400,000	06/27/2024
100165501	CF	CAPE CORAL	FL		08/29/2024	7.125	301,725		(2)				385,000	06/25/2024
100165503	CF	BENSALEM	PA		08/29/2024	7.625	280,260		(156)				430,000	07/02/2024
100165504	CF	FORT WORTH	TX		08/29/2024	7.250	265,555		(64)				380,000	06/27/2024
100165505	CF	FORT WORTH	TX		08/29/2024	7.375	302,238		(123)				410,000	06/21/2024
100165506	CF	PALMETTO	FL		08/29/2024	6.875	213,006		(68)				310,000	06/21/2024
100165507	CF	RENCEVILLE	GA		08/29/2024	7.375	296,690		(70)				405,000	06/24/2024
100165508	CF	ATLANTA	GA		08/29/2024	7.125	323,563		(84)				445,000	06/28/2024
100165509	CF	CHARLOTTESVILLE	VA		08/29/2024	6.625	381,982						517,500	07/03/2024
100165510	CF	POOLER	GA		08/29/2024	6.875	220,499		(63)				303,000	07/03/2024
100165511	CF	CHARLOTTE	NC		08/29/2024	7.125	226,417		(90)				300,000	07/08/2024
100165512	CF	BRADENTON	FL		08/29/2024	6.000	423,451		146				645,000	06/20/2024
100165513	CF	BENTONVILLE	AR		08/29/2024	6.875	297,323		(88)				465,000	07/01/2024
100165514	CF	SACRAMENTO	CA		08/29/2024	7.875	377,148		(129)				530,000	06/21/2024
100165515	CF	PEARL CITY	HI		08/29/2024	7.125	905,703		(270)				1,325,000	07/02/2024
100165516	CF	LOGANVILLE	GA		08/29/2024	6.750	254,879		(57)				401,000	06/21/2024
100165517	CF	TUCSON	AZ		08/29/2024	7.500	346,871		(136)				460,000	07/02/2024
100165518	CF	LAWRENCEVILLE	GA		08/29/2024	6.625	206,215		(81)				407,000	06/20/2024
100165519	CF	GREENVILLE	SC		08/29/2024	7.125	459,546		(201)				720,000	07/01/2024
100165520	CF	FRISCO	TX		08/29/2024	7.000	401,158		(79)				538,000	06/24/2024
100165521	CF	LA QUINTA	CA		08/29/2024	7.125	478,000		(179)				680,000	06/25/2024
100165523	CF	FORT MYERS	FL		08/29/2024	6.875	282,779		(68)				422,000	06/28/2024
100165524	CF	JACKSONVILLE	FL		08/29/2024	7.625	200,820		(59)				268,000	07/05/2024
100165525	CF	KNOXVILLE	TN		08/29/2024	7.490	280,054		(178)				420,000	07/09/2024
100165526	CF	CELINA	TX		08/29/2024	6.990	319,108		(32)				430,000	07/05/2024
100165527	CF	CYPRESS	TX		08/29/2024	6.625	243,698		(29)				351,000	06/28/2024
100165528	CF	FORT MYERS	FL		08/29/2024	7.125	321,460		(85)				430,000	06/27/2024
100165529	CF	CHARLOTTE	NC		08/29/2024	7.500	283,688		(124)				402,000	06/28/2024
100165530	CF	VICTORVILLE	CA		08/29/2024	7.625	316,422		(154)				427,000	07/01/2024
100165531	CF	DEL VALLE	TX		08/29/2024	7.500	269,855		(22)				388,000	06/27/2024
100165532	CF	ANNA	TX		08/29/2024	6.875	295,214		(87)				435,000	06/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165533	CF	ASHEVILLE	NC		08/29/2024	6.875	293,439		(95)				602,000	07/08/2024
100165534	CF	AUGUSTA	GA		08/29/2024	7.500	213,212		(121)				280,000	06/28/2024
100165536	CF	STAMFORD	CT		08/29/2024	7.125	622,299		(160)				830,000	07/12/2024
100165537	CF	AUBREY	TX		08/29/2024	7.000	284,660		(109)				420,000	06/18/2024
100165538	CF	TUCSON	AZ		08/29/2024	6.625	224,811		(65)				350,000	07/06/2024
100165539	CF	HUMBLE	TX		08/29/2024	6.624	271,168		(31)				366,000	07/11/2024
100165540		MERCED	CA		08/29/2024	7.125	339,950		(89)				580,000	07/06/2024
100165541	CF	PLANO	TX		08/29/2024	7.125	321,470		28				410,000	07/10/2024
100165542	CF	MANOR	TX		08/29/2024	7.125	223,156		(104)				300,000	06/27/2024
100165543	CF	PUYALLUP	WA		08/29/2024	6.625	510,514		(64)				775,000	07/11/2024
100165544	CF	LEWIS CENTER	OH		08/29/2024	7.625	291,515		(122)				415,000	07/12/2024
100165545	CF	SHERMAN	TX		08/29/2024	7.625	278,912		(102)				378,000	07/11/2024
100165546	CF	CHANDLER	AZ		08/29/2024	6.500	339,509		14				466,000	07/01/2024
100165547	CF	RANDOLPH	MA		08/29/2024	7.125	506,246		(181)				840,000	07/10/2024
100165548	CF	KUNA	ID		08/29/2024	6.500	332,581		(14)				502,000	07/08/2024
100165549	CF	ROYSE CITY	TX		08/29/2024	6.625	200,712		(32)				280,000	07/15/2024
100165550	CF	REYNOLDSBURG	OH		08/29/2024	7.624	240,821		(148)				315,000	07/12/2024
100165551	CF	ANNA	TX		08/29/2024	6.624	289,882		(24)				415,000	07/15/2024
100165552	CF	OCALA	FL		08/29/2024	7.500	433,049		(139)				575,000	07/03/2024
100165553	CF	BAKERSFIELD	CA		08/29/2024	7.375	270,185		(143)				365,000	07/11/2024
100165555	CF	DAVENPORT	FL		08/29/2024	7.375	247,488		(159)				365,000	06/11/2024
100165556	CF	ST GEORGE	UT		08/29/2024	7.000	260,943		(128)				418,000	07/05/2024
100165557	CF	ELKINS PARK	PA		08/29/2024	7.100	242,383		(121)				366,000	06/14/2024
100165558	CF	RIO RANCHO	NM		08/29/2024	7.625	130,176		(337)				330,000	07/01/2024
100165559	CF	BRYSON CITY	NC		08/29/2024	7.625	408,340		(21)				515,000	07/15/2024
100165560	CF	TACOMA	WA		08/29/2024	7.625	282,246		(131)				425,000	07/06/2024
100165561	CF	CENTERTON	AR		08/29/2024	6.990	188,002		(89)				408,000	07/11/2024
100165562	CF	QUINCY	MA		08/29/2024	6.875	622,356		(120)				926,000	07/15/2024
100165563	CF	LAVEEN	AZ		08/29/2024	6.750	292,679		(58)				455,000	07/09/2024
100165564	CF	HENDERSON	NV		08/29/2024	6.875	334,794		(92)				488,000	07/03/2024
100165565	CF	QUEEN CREEK	AZ		08/29/2024	7.500	425,945		(197)				570,000	07/10/2024
100165566	CF	LAS VEGAS	NV		08/29/2024	6.625	395,796		(22)				541,500	07/16/2024
100165567	CF	GLEN ALLEN	VA		08/29/2024	7.624	235,469		(106)				312,000	07/12/2024
100165568	CF	PARRISH	FL		08/29/2024	7.624	280,595		(181)				375,000	07/12/2024
100165569	CF	LIBERTY HILL	TX		08/29/2024	7.250	285,873		48				465,000	07/15/2024
100165570	CF	ARCADIA	CA		08/29/2024	7.500	349,760		(486)				720,000	07/09/2024
100165572	CF	WINTER SPRINGS	FL		08/29/2024	6.000	290,141		91				450,000	07/15/2024
100165573	CF	MCKENA	IL		08/29/2024	7.500	252,732		(60)				340,000	07/16/2024
100165574	CF	MADISON	AL		08/29/2024	6.500	248,338		1				360,000	07/15/2024
100165575	CF	BATON ROUGE	LA		08/29/2024	7.624	311,754		(157)				415,000	07/18/2024
100165576	CF	EDISON	NJ		08/29/2024	7.125	347,948		(123)				510,000	07/12/2024
100165577	CF	TURLOCK	CA		08/29/2024	7.375	233,995		(229)				415,000	07/17/2024
100165578	CF	RIVERSIDE AREA	CA		08/29/2024	6.990	457,720		(163)				660,000	07/15/2024
100165579	CF	CARMEL	IN		08/29/2024	7.125	242,319		(108)				382,000	07/16/2024
100165580	CF	JACKSONVILLE	FL		08/29/2024	6.250	259,288		33				384,000	07/17/2024
100165581	CF	AUBREY	TX		08/29/2024	6.625	282,104		(23)				385,000	07/22/2024
100165582	CF	PRINCETON	TX		08/29/2024	7.375	262,933		(128)				380,000	07/15/2024
100165585	CF	CHICAGO	IL		10/04/2024	7.375	131,114		(177)				200,000	09/06/2024
100165586		TUCSON	AZ		10/04/2024	8.500	308,350		(325)				366,500	09/09/2024
100165588	CF	SPOKANE	WA		10/04/2024	8.875	646,243		(273)				850,000	08/26/2024
100165589		SAN BERNARDINO	CA		10/04/2024	8.750	388,825		(445)				525,000	08/16/2024
100165591	CF	CHARLOTTE	NC		10/04/2024	7.375	2,767,316		(1,786)				3,850,000	08/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165593	CF	BALTIMORE	MD		10/04/2024	7.625	437,429		(286)				534,000	09/03/2024
100165594	CF	CHICAGO	IL		10/04/2024	7.000	523,185		(303)				875,000	08/30/2024
100165595		HARRISBURG	PA		10/04/2024	9.625	106,469		(119)				136,500	08/21/2024
100165596	CF	JACKSON	NJ		10/04/2024	6.625	248,635		(143)				730,000	09/04/2024
100165598	CF	DALLAS	TX		10/04/2024	7.500	365,007		(518)				459,958	09/04/2024
100165599	CF	BANDON	OR		10/04/2024	7.250	326,920		(326)				587,500	08/27/2024
100165600		HOUSTON	TX		10/04/2024	7.000	210,516		(52)				267,000	08/30/2024
100165601	CF	DELRAY BEACH	FL		10/04/2024	7.000	252,498		(210)				330,000	08/26/2024
100165602		WAXAHACHIE	TX		10/04/2024	8.750	133,602		(282)				255,000	08/26/2024
100165604	CF	SANTA BARBARA	CA		10/04/2024	7.250	1,267,861		(576)				1,725,000	08/29/2024
100165605		AMERICAN FORK	UT		10/04/2024	8.125	461,792		(464)				630,000	08/26/2024
100165607	CF	GRANADA HILLS	CA		10/04/2024	6.875	1,151,337		(640)				1,515,000	08/20/2024
100165609	CF	FAYETTEVILLE	GA		10/04/2024	8.375	485,286		(307)				630,000	09/10/2024
100165611	CF	ALTOONA	PA		10/04/2024	7.375	111,238		(93)				145,000	08/30/2024
100165612	CF	WEST HILLS AREA LOS ANGELES	CA		10/04/2024	7.250	835,678		(185)				1,055,000	08/27/2024
100165613		SUGAR LAND	TX		10/04/2024	7.500	262,160		(180)				333,000	08/26/2024
100165616		HOUSTON	TX		10/04/2024	7.875	226,546		(253)				276,000	08/23/2024
100165617	CF	SHERMAN OAKS	CA		10/04/2024	6.875	1,019,009		(880)				1,685,000	09/09/2024
100165618	CF	BRADLEY	CA		10/04/2024	6.750	435,585		(320)				785,000	08/29/2024
100165619		GREEN BAY	WI		10/04/2024	7.875	359,273		(299)				444,000	08/30/2024
100165620	CF	SALEM	OR		10/04/2024	8.000	278,940		(406)				348,000	08/30/2024
100165622	CF	SEAGOVILLE	TX		10/04/2024	8.375	669,538		(453)				770,000	08/30/2024
100165623		HENDERSON	NV		10/04/2024	7.375	505,848		(128)				710,000	08/27/2024
100165624		FORT WORTH	TX		10/04/2024	8.500	245,110		(400)				323,000	09/10/2024
100165626	CF	STONE MOUNTAIN	GA		10/04/2024	6.750	118,172		(95)				217,000	08/28/2024
100165627		PORTLAND	OR		10/04/2024	8.500	378,998		(233)				473,000	08/28/2024
100165631	CF	PHILADELPHIA	PA		10/04/2024	7.500	279,152		(247)				360,000	08/21/2024
100165632	CF	SHERMAN OAKS	CA		10/04/2024	6.875	865,138		(814)				1,665,000	09/09/2024
100165633	CF	FRESNO	CA		10/04/2024	8.250	105,251		(124)				150,000	09/09/2024
100165634	CF	MIRAMAR	FL		10/04/2024	7.125	1,340,933		(729)				1,650,000	09/05/2024
100165638	CF	LAKE CITY	CO		10/04/2024	7.500	328,695		(280)				400,000	08/23/2024
100165639		CEDAR PARK	TX		10/04/2024	7.500	310,117		(289)				380,000	08/27/2024
100165641	CF	DAVIDSON	NC		10/04/2024	7.250	267,337		(247)				358,000	08/30/2024
100165642		LAS CRUCES	NM		10/04/2024	8.000	146,527		(155)				176,500	09/03/2024
100165643		TRENTON	NJ		10/04/2024	8.875	286,686		(270)				365,000	08/23/2024
100165644	CF	LAGUNA HILLS	CA		10/04/2024	6.875	929,489		(484)				1,590,000	09/04/2024
100165646	CF	PASCO	WA		10/04/2024	6.625	305,970		(54)				440,000	08/29/2024
100165647	CF	LITTLETON	CO		10/04/2024	7.000	726,795		(497)				960,000	09/04/2024
100165648	CF	LOS ANGELES	CA		10/04/2024	6.500	1,106,005		(449)				1,730,000	08/26/2024
100165649		HIALEAH	FL		10/04/2024	7.625	315,741		(432)				560,000	08/30/2024
100165650	CF	KELLER	TX		10/04/2024	7.750	270,155		(474)				754,000	08/26/2024
100165651	CF	BUCKEYE	AZ		10/04/2024	7.750	538,366		(309)				660,000	08/28/2024
100165653	CF	NORTH MIAMI	FL		10/04/2024	7.250	476,158		(369)				579,000	09/09/2024
100165655	CF	PALM BAY	FL		10/04/2024	7.375	484,526		(354)				599,000	09/04/2024
100165656	CF	TUMWATER	WA		10/04/2024	7.250	428,164		(259)				530,000	09/13/2024
100165657		DANBURY	CT		10/04/2024	6.875	205,379		(169)				402,000	08/29/2024
100165658	CF	FORT WORTH	TX		10/04/2024	8.875	616,824		(481)				700,000	09/06/2024
100165659	CF	LOS ANGELES	CA		10/04/2024	7.375	596,660		(379)				730,000	09/03/2024
100165661	CF	DUBLIN	CA		10/04/2024	7.125	420,957		(798)				1,885,000	08/28/2024
100165662	CF	RIO RANCHO	NM		10/04/2024	8.625	284,024		(257)				325,000	09/06/2024
100165663		PLANTATION	FL		10/04/2024	7.125	282,746		(125)				365,000	08/28/2024
100165664	CF	TUCSON	AZ		10/04/2024	7.125	201,361		(338)				454,000	09/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165666	CF	HOUSTON	TX		10/04/2024	9.250	444,206		(336)				480,000	08/26/2024
100165668		INDIANAPOLIS	IN		10/04/2024	7.875	120,767		(117)				150,000	08/21/2024
100165669	CF	FAIR OAKS	CA		10/04/2024	7.625	588,411		(558)				750,000	09/03/2024
100165670	CF	DANA POINT	CA		10/04/2024	7.000	520,423		(44)				710,000	08/28/2024
100165671	CF	CALISTOGA	CA		10/04/2024	7.500	547,852		(121)				700,000	08/29/2024
100165672	CF	BURBANK	IL		10/04/2024	9.000	264,002		(223)				293,000	08/26/2024
100165673	CF	LAS VEGAS	NV		10/04/2024	7.750	270,301		(214)				360,000	08/27/2024
100165676	CF	SAN DIEGO	CA		10/04/2024	8.625	1,373,933		(1,108)				1,675,000	08/27/2024
100165678		MESA	AZ		10/04/2024	8.000	342,187		(194)				430,000	09/18/2024
100165679	CF	ARCADIA	CA		10/04/2024	7.500	1,300,381		(883)				1,600,000	08/28/2024
100165680		LOUISVILLE	KY		10/04/2024	7.500	105,282		(55)				170,000	08/30/2024
100165681		KISSIMMEE	FL		10/04/2024	7.250	427,098		29				624,000	08/20/2024
100165682		SAINT LEONARD	MD		10/04/2024	6.875	311,246		4				470,000	08/27/2024
100165683	CF	WARREN	MI		10/04/2024	7.750	117,697		(157)				148,000	09/10/2024
100165684		TOOL	TX		10/04/2024	8.250	349,552		(563)				499,000	08/28/2024
100165686	CF	CAPE CORAL	FL		08/29/2024	7.250	270,023		(32)				358,000	06/26/2024
100165687		SKOKIE	IL		08/29/2024	7.875	175,135		(97)				219,000	07/30/2024
100165688	CF	SAINT LOUIS	MO		08/29/2024	7.625	102,516		(63)				142,000	07/08/2024
100165689	CF	CONROE	TX		08/29/2024	8.750	288,755		(323)				357,000	06/27/2024
100165690	CF	EASTPORT	ME		08/29/2024	8.125	133,230		(119)				175,000	07/05/2024
100165691	CF	FONTANA	CA		08/29/2024	8.375	411,625		(57)				550,000	06/20/2024
100165692	CF	HOMESTEAD	FL		08/29/2024	9.625	249,270		(233)				279,000	06/18/2024
100165693	CF	CAMDEN	NJ		08/29/2024	8.625	139,340		(239)				183,000	07/08/2024
100165694	CF	MARSEILLES	IL		08/29/2024	7.875	1,078,704		(805)				1,850,000	06/27/2024
100165695	CF	HIALEAH	FL		08/29/2024	9.990	421,066		(368)				445,000	07/03/2024
100165696	CF	MISSION VIEJO	CA		08/29/2024	7.625	2,026,030		(1,336)				2,950,000	06/24/2024
100165697		ASHBURN	VA		08/29/2024	8.375	302,110		(170)				370,000	06/14/2024
100165698	CF	MIAMI	FL		08/29/2024	7.875	735,279		(462)				900,000	06/28/2024
100165699		ANNA	TX		08/29/2024	7.750	249,666		(44)				385,000	07/10/2024
100165700	CF	LAS VEGAS	NV		08/29/2024	7.625	3,057,900		(1,929)				4,100,000	06/17/2024
100165701	CF	BRENTWOOD	TN		08/29/2024	8.250	828,281		(802)				1,580,000	06/17/2024
100165702	CF	PEMBROKE PINES	FL		08/29/2024	8.750	393,569		(337)				445,000	07/16/2024
100165703	CF	WILMINGTON	NC		08/29/2024	7.990	254,078		(152)				320,000	07/01/2024
100165705		FERNANDINA BEACH	FL		08/29/2024	7.750	211,103		(71)				300,000	06/28/2024
100165706	CF	POMPANO BEACH	FL		08/29/2024	8.375	156,175		(113)				230,000	07/09/2024
100165707	CF	ISLAMORADA	FL		08/29/2024	7.990	1,993,155		(570)				2,500,000	07/03/2024
100165708	CF	LAKE WALES	FL		08/29/2024	7.625	209,396		(194)				311,000	07/19/2024
100165709		EAST STROUDSBURG	PA		08/29/2024	7.990	221,948		(116)				289,900	07/22/2024
100165710	CF	COLUMBIA	TN		08/29/2024	7.625	253,742		(184)				330,000	07/08/2024
100165711	CF	PANAMA CITY	FL		08/29/2024	7.875	112,708		(212)				310,000	07/24/2024
100165713	CF	MARICOPA	AZ		08/29/2024	8.990	418,183		(373)				572,000	07/10/2024
100165714	CF	DENVER	CO		08/29/2024	7.250	1,467,124		(567)				1,880,000	07/26/2024
100165715	CF	LENOIR CITY	TN		08/29/2024	7.990	347,149		(418)				415,000	07/02/2024
100165716	CF	EDWARDSVILLE	IL		08/29/2024	7.875	913,832		(148)				1,240,000	06/24/2024
100165717	CF	LEESBURG	VA		08/29/2024	7.990	697,510		(1,314)				1,585,000	06/21/2024
100165718		DENVER	CO		08/29/2024	7.500	1,156,193		(691)				1,515,000	07/19/2024
100165719	CF	WAXAHACHIE	TX		08/29/2024	7.625	329,103		(251)				420,000	07/11/2024
100165720	CF	HOUSTON	TX		08/29/2024	8.375	180,422		(360)				205,000	07/08/2024
100165721		ANNA	TX		08/29/2024	7.750	218,076		(47)				330,000	07/10/2024
100165722	CF	MORRISTOWN	IN		08/29/2024	7.875	118,821		(165)				213,000	06/28/2024
100165723	CF	NEWTOWN SQUARE	PA		08/29/2024	7.500	1,014,122		(518)				1,300,000	07/10/2024
100165724	CF	FRESNO	CA		08/29/2024	7.375	1,588,893		(807)				1,960,000	07/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165725	CF	MIAMI	FL		08/29/2024	7.125	598,515		(259)				860,000	07/15/2024
100165726	CF	CORONA	CA		08/29/2024	7.375	730,908		(360)				1,059,000	07/12/2024
100165727	CF	NEW ORLEANS	LA		08/29/2024	8.375	122,757		(172)				171,000	07/03/2024
100165728	CF	HONOLULU	HI		08/29/2024	7.875	351,542		(134)				470,000	07/02/2024
100165729	CF	LAREDO	TX		08/29/2024	7.875	905,812		(532)				1,110,000	07/26/2024
100165730	CF	AMBLER	PA		08/29/2024	8.375	337,156		(159)				500,000	06/28/2024
100165733		MIAMI	FL		08/29/2024	8.875	133,613		(228)				175,000	07/12/2024
100165734	CF	MIAMI BEACH	FL		08/29/2024	7.125	182,274		(99)				350,000	06/28/2024
100165735	CF	MIAMI	FL		08/29/2024	7.375	213,778		(130)				323,000	07/02/2024
100165737	CF	ROBSTOWN	TX		08/29/2024	7.750	674,463		(192)				841,000	07/01/2024
100165738	CF	NEWBERG	OR		08/29/2024	7.990	1,599,426		(1,326)				2,575,000	07/16/2024
100165739	CF	INDEPENDENCE	MO		08/29/2024	10.750	226,111		(216)				260,000	07/11/2024
100165740		MIAMI	FL		08/29/2024	8.990	411,460		(367)				525,000	07/08/2024
100165741		MIAMI	FL		08/29/2024	7.990	752,071		2				1,003,000	06/27/2024
100165743		GERING	NE		08/29/2024	7.375	445,093		(256)				950,000	07/08/2024
100165744	CF	HOUSTON	TX		08/29/2024	8.875	203,761		(160)				272,000	05/24/2024
100165745	CF	SOLANA BEACH	CA		08/29/2024	7.375	711,680		(321)				985,000	07/01/2024
100165746	CF	LAVON	TX		08/29/2024	7.500	309,892		(148)				385,000	06/24/2024
100165747		RAYMOND	WA		08/29/2024	7.250	169,970		(1)				259,000	07/01/2024
100165748		DAHLONEGA	GA		08/29/2024	7.990	261,091		(130)				330,000	07/15/2024
100165749	CF	SAN JOSE	CA		08/29/2024	7.990	1,880,512		(231)				2,362,000	06/08/2024
100165750	CF	THE COLONY	TX		08/29/2024	7.750	277,077		(252)				396,000	06/28/2024
100165751	CF	GILROY	CA		08/29/2024	8.875	704,510		(83)				950,000	06/15/2024
100165752	CF	SHINGLE SPRINGS	CA		08/29/2024	8.250	1,092,023		(667)				1,401,000	06/25/2024
100165753	CF	RIVERSIDE	CA		08/29/2024	8.875	1,098,539		(779)				1,535,000	06/27/2024
100165754	CF	WARREN	MI		08/29/2024	8.500	122,286		(211)				150,000	07/15/2024
100165755		MIAMI	FL		08/29/2024	7.875	869,131		42				1,165,000	06/27/2024
100165756	CF	CAMDEN	NJ		08/29/2024	8.625	137,046		(235)				180,000	07/08/2024
100165757	CF	RICHLAND HILLS	TX		08/29/2024	9.375	324,368		(573)				425,000	06/11/2024
100165758	CF	VERO BEACH	FL		08/29/2024	8.375	351,179		(349)				435,000	07/18/2024
100165759	CF	ORLANDO	FL		08/29/2024	7.625	401,552		(238)				925,000	06/14/2024
100165760	CF	KILLEEN	TX		08/29/2024	7.750	275,430		(275)				415,000	07/12/2024
100165761	CF	GAINESVILLE	FL		08/29/2024	7.500	356,129		(137)				510,000	07/17/2024
100165762		NORTH BEND	OR		08/29/2024	7.375	159,789		(21)				265,000	05/09/2024
100165763		SOMERSET	TX		08/29/2024	9.500	377,553		(535)				543,000	05/28/2024
100165764	CF	CYPRESS	TX		08/29/2024	8.500	276,597		(219)				342,000	06/26/2024
100165767		TITUSVILLE	FL		08/29/2024	8.125	222,043		(155)				270,000	07/11/2024
100165768	CF	CANYON LAKE	TX		08/29/2024	7.750	1,630,021		(980)				1,999,000	07/24/2024
100165769	CF	BRONX	NY		08/29/2024	7.125	596,496		499				840,000	07/17/2024
100165770		SANIBEL	FL		08/29/2024	7.500	659,335		(41)				950,000	07/29/2024
100165771		OCALA	FL		08/29/2024	9.875	94,788		(155)				116,000	07/03/2024
100165773	CF	UNION	NJ		08/29/2024	7.750	754,387		(365)				930,000	07/25/2024
100165774	CF	SPRINGFIELD	MA		08/29/2024	7.500	305,428		(264)				373,000	07/15/2024
100165775	CF	LAKEWOOD	NJ		08/29/2024	8.500	534,452		(748)				775,000	07/22/2024
100165776	CF	VIRGINIA BEACH	VA		08/29/2024	7.375	1,660,143		(774)				2,450,000	07/25/2024
100165777	CF	POST FALLS	ID		08/29/2024	7.875	394,084		(302)				486,000	06/28/2024
100165778		SPRING	TX		08/29/2024	7.125	268,123		(156)				330,000	07/24/2024
100165779		HUNTINGTON BEACH	CA		08/29/2024	8.125	1,537,531		(275)				2,730,000	07/29/2024
100165780	CF	COMPTON	CA		08/29/2024	7.750	697,820		(290)				815,000	07/29/2024
100165782	CF	BOCA RATON	FL		08/29/2024	8.000	2,533,444		(2,169)				3,259,000	07/24/2024
100165783	CF	WADING RIVER	NY		08/29/2024	8.250	480,053		(677)				955,000	07/24/2024
100165787	CF	ARROYO GRANDE	CA		08/29/2024	7.750	1,170,330		(402)				1,550,000	07/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165788	CF	ANDERSON	SC		08/29/2024	7.750	376,201		(136)				467,000	07/30/2024
100165789	CF	JACKSONVILLE BEACH	FL		08/29/2024	7.500	891,792		(477)				1,115,000	05/31/2024
100165791	CF	HOLLYWOOD	FL		08/29/2024	8.750	183,830		(239)				235,000	07/22/2024
100165792	CF	CAPE CORAL	FL		08/29/2024	7.250	384,622		(275)				470,000	07/23/2024
100165793	CF	DAVIE	FL		08/29/2024	7.125	1,125,575		(410)				1,600,000	07/25/2024
100165794	CF	HOLLYWOOD	FL		08/29/2024	7.500	188,966		(199)				265,000	07/22/2024
100165798	CF	FORT LAUDERDALE	FL		08/29/2024	7.750	2,426,684		(2,259)				3,600,000	07/12/2024
100165799	CF	LAKE MARY	FL		08/29/2024	7.250	900,284		(477)				1,162,000	07/31/2024
100165800	CF	MONROE	NY		08/29/2024	8.625	935,685		(804)				1,125,000	07/09/2024
100165801	CF	HAYWARD	CA		08/29/2024	6.875	430,967		(162)				735,000	07/29/2024
100165802	CF	CALABASAS	CA		08/29/2024	7.250	638,895		(153)				799,000	07/30/2024
100165804		DAVIE	FL		08/29/2024	9.250	1,180,971		(150)				1,980,000	07/02/2024
100165806	CF	DAVENPORT	FL		08/29/2024	7.375	439,000		(345)				540,000	07/31/2024
100165807	CF	LA CANADA FLINTRIDGE	CA		08/29/2024	7.000	1,391,827		(220)				2,767,000	07/22/2024
100165808	CF	FARMERSVILLE	TX		08/29/2024	7.500	422,084		(296)				516,000	07/29/2024
100165810	CF	BETHLEHEM	GA		08/29/2024	8.625	141,420		(222)				205,000	07/24/2024
100165811	CF	BAKERSFIELD	CA		08/29/2024	9.250	286,733		(479)				350,000	07/11/2024
100165812	CF	METAIRIE	LA		08/29/2024	8.000	311,232		(318)				426,000	07/24/2024
100165813		FAYETTEVILLE	GA		08/29/2024	10.500	440,504		(396)				490,000	07/18/2024
100165814	CF	NEW ORLEANS	LA		08/29/2024	7.875	612,469		(57)				850,000	07/09/2024
100165815	CF	BARSTOW	CA		08/29/2024	8.250	179,495		(367)				230,000	07/23/2024
100165816	CF	SHERMAN OAKS	CA		08/29/2024	7.500	2,968,183		(455)				4,100,000	07/29/2024
100165817	CF	METAIRIE	LA		08/29/2024	8.625	304,661		(352)				412,000	07/24/2024
100165819		ARLINGTON	TX		08/29/2024	8.875	119,575		(207)				150,000	07/17/2024
100165821		VIRGINIA BEACH	VA		08/29/2024	8.125	191,338		(178)				264,000	07/29/2024
100165822	CF	LANCASTER	CA		08/29/2024	7.625	101,739		(110)				375,000	07/23/2024
100165824		CLEARLAKE	CA		08/29/2024	7.250	160,314		(14)				215,000	07/23/2024
100165826	CF	SALT LAKE CTY	UT		08/29/2024	7.500	640,119		(363)				935,000	07/25/2024
100165827	CF	METAIRIE	LA		08/29/2024	8.125	304,726		(336)				415,000	07/24/2024
100165828		WILKES BARRE	PA		08/29/2024	9.250	107,652		(149)				141,000	07/09/2024
100165832		MIAMI	FL		08/29/2024	7.750	378,913		(2)				505,000	06/18/2024
100165833		MIAMI	FL		08/29/2024	8.375	145,940		(206)				528,500	07/18/2024
100165834		LOS ANGELES	CA		08/29/2024	8.750	666,081		(97)				1,600,000	07/12/2024
100165835	CF	PICKERINGTON	OH		08/29/2024	8.375	407,336		(363)				497,000	06/25/2024
100165836	CF	GRANADA HILLS	CA		08/29/2024	8.375	1,072,331		(901)				1,467,000	06/26/2024
100165837		LAS VEGAS	NV		08/29/2024	7.000	259,906		43				352,000	07/16/2024
100165838	CF	RICHMOND	CA		08/29/2024	7.625	205,274		(191)				765,000	07/17/2024
100165840	CF	N LAS VEGAS	NV		08/29/2024	8.625	573,076		(240)				665,000	06/27/2024
100165841		TAMPA	FL		08/29/2024	7.375	283,511		(23)				450,000	07/26/2024
100165842	CF	GALVESTON	TX		08/29/2024	8.625	179,985		(262)				225,000	06/24/2024
100165844		SUNRISE	FL		08/29/2024	7.250	189,430		(15)				240,000	07/03/2024
100165845		JOHNSON CITY	NY		08/29/2024	7.750	134,952		(87)				165,000	07/26/2024
100165846	CF	LOS ANGELES	CA		08/29/2024	8.000	696,309		(456)				910,000	07/25/2024
100165847		ATLANTA	GA		08/29/2024	8.125	129,640		(134)				155,000	07/19/2024
100165848	CF	ERIE	PA		08/29/2024	8.500	129,271		(163)				174,000	07/17/2024
100165849		LA VERGNE	TN		08/29/2024	9.000	190,356		(270)				310,000	07/26/2024
100165850		NORFOLK	VA		08/29/2024	8.875	293,576		(287)				354,000	07/25/2024
100165851		BOSTON	MA		08/29/2024	7.750	633,448		(209)				840,000	07/18/2024
100165853	CF	DAYTONA BEACH	FL		08/29/2024	7.250	146,021		(79)				227,000	07/24/2024
100165854		SEBRING	FL		08/29/2024	7.500	185,379		(70)				240,000	07/25/2024
100165856	CF	AUBURN	CA		08/29/2024	10.250	163,072		(155)				200,000	07/11/2024
100165857	CF	PORT SAINT LUCIE	FL		08/29/2024	8.750	527,271		(621)				625,000	07/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165858	CF	PHOENIX	AZ		08/29/2024	8.500	410,279		(387)				510,000	07/10/2024
100165859	CF	KENMORE	WA		08/29/2024	8.750	1,521,314		(987)				1,900,000	07/03/2024
100165860	CF	AUBURN	WA		08/29/2024	7.750	202,266						583,000	04/29/2024
100165861		SOUTHPORT	NC		08/29/2024	9.375	190,578		(198)				270,000	06/21/2024
100165863		EL PASO	TX		08/29/2024	9.875	200,516		(379)				300,000	06/28/2024
100165864		ABILENE	TX		08/29/2024	7.875	166,014		(58)				238,000	07/18/2024
100165865	CF	TOMBALL	TX		08/29/2024	8.500	399,801		(738)				490,000	06/28/2024
100165866		RYE	NY		08/29/2024	9.250	2,558,227		(1,352)				3,850,000	05/31/2024
100165869		YORBA LINDA	CA		08/30/2024	7.875	1,026,725		(735)				1,250,000	07/22/2024
100165870	CF	SMYRNA	TN		08/30/2024	8.250	308,435		(228)				380,000	05/15/2024
100165871		LA QUINTA	CA		08/30/2024	7.625	380,009		(110)				615,000	07/19/2024
100165872	CF	NEWPORT BEACH	CA		08/30/2024	7.375	1,050,175		(458)				1,300,000	07/22/2024
100165873	CF	RICHMOND	TX		08/30/2024	7.250	154,503		(133)				360,000	07/19/2024
100165874	CF	FREEPORT	TX		08/30/2024	7.750	309,074		(330)				370,000	07/19/2024
100165875		COLUMBIA	SC		08/30/2024	7.250	264,744		(250)				320,000	07/24/2024
100165876	CF	SHERMAN OAKS	CA		08/30/2024	7.000	823,007		(179)				1,100,000	07/26/2024
100165877	CF	RALEIGH	NC		08/30/2024	6.625	23,463		(70)				397,500	07/26/2024
100165878	CF	HUNTINGTON BEACH	CA		08/30/2024	7.250	1,118,318		(740)				1,475,000	07/23/2024
100165879	CF	REDLANDS	CA		08/30/2024	7.000	760,232		(240)				1,025,000	07/17/2024
100165880	CF	LITTLEROCK	CA		08/30/2024	7.000	276,833		(104)				415,000	07/24/2024
100165881	CF	SEFFNER	FL		08/30/2024	7.375	418,314		(296)				511,000	07/17/2024
100165882	CF	SAN DIEGO	CA		08/30/2024	7.875	1,208,656		(1,165)				1,550,000	07/24/2024
100165883	CF	RANCHO PALOS VERDES	CA		08/30/2024	7.875	486,074		(308)	(2)			600,000	07/23/2024
100165884	CF	TEMPLE CITY	CA		08/30/2024	7.375	989,661		(578)				1,390,000	07/30/2024
100165887	CF	SAN PEDRO LOS ANGELES	CA		08/30/2024	7.625	883,544		(933)				1,235,000	07/27/2024
100165888	CF	LEHIGH ACRES	FL		08/30/2024	7.625	253,925		(262)	(1)			350,000	07/23/2024
100165889	CF	BROCKTON	MA		08/30/2024	7.875	384,525		(276)	(1)			500,000	07/23/2024
100165890	CF	PORTERVILLE	CA		08/30/2024	7.000	117,688		(110)				289,000	07/18/2024
100165891		NORCROSS	GA		08/30/2024	7.250	285,046		(302)				345,000	07/22/2024
100165892		OAKLAND PARK	FL		08/30/2024	7.500	376,475		(430)				770,000	07/26/2024
100165893		GLENDALE	AZ		08/30/2024	8.500	316,475		(359)				455,000	07/17/2024
100165894	CF	ARLINGTON	TX		08/30/2024	7.000	220,223		(54)				315,000	07/24/2024
100165895		PEARBLOSSOM	CA		08/30/2024	7.500	202,875		(105)				260,000	07/29/2024
100165896	CF	ORLANDO	FL		08/30/2024	7.750	398,171		(303)				484,000	07/29/2024
100165897	CF	ALAMO	TX		08/30/2024	7.500	369,649		(60)				495,000	07/19/2024
100165898	CF	MEMPHIS	TN		08/30/2024	6.750	170,072		(18)				245,000	07/29/2024
100165899		AZUSA	CA		08/30/2024	7.375	639,854		(396)				785,000	07/26/2024
100165900	CF	LOS ANGELES	CA		08/30/2024	7.750	259,399		(245)				735,000	07/26/2024
100165901		CASTROVILLE	CA		08/30/2024	7.000	507,514		(750)				950,000	07/30/2024
100165902	CF	LA HABRA	CA		08/30/2024	7.625	524,952		(419)				800,000	07/27/2024
100165903		STOCKTON	CA		08/30/2024	8.875	294,952		(293)				375,000	07/26/2024
100165904	CF	BROWNSBURG	IN		08/30/2024	7.250	305,198		(227)				420,000	07/31/2024
100165906	CF	TEMECULA	CA		08/30/2024	9.875	1,068,751		(635)				1,150,000	07/26/2024
100165907	CF	LEANDER	TX		08/30/2024	7.500	410,679		(242)				480,000	07/30/2024
100165908		JACKSONVILLE	FL		08/30/2024	7.375	220,858		(71)				342,000	07/30/2024
100165909	CF	LOS ANGELES	CA		09/06/2024	8.625	1,417,253		(464)				1,560,000	07/03/2024
100165910	CF	RIVERSIDE	CA		09/06/2024	7.250	345,049		(148)				500,000	05/17/2024
100165911	CF	KNOXVILLE	TN		09/06/2024	7.250	646,798		(301)				800,000	05/31/2024
100165912	CF	DUCK KEY	FL		09/06/2024	7.125	2,017,069		(1,045)				2,700,000	07/09/2024
100165913	CF	OKLAHOMA CITY	OK		09/06/2024	7.375	323,497		(148)				400,000	06/24/2024
100165914	CF	OKLAHOMA CITY	OK		09/06/2024	7.750	399,156		(155)				500,000	06/24/2024
100165921		MONTCLAIR	CA		09/06/2024	7.499	381,234		(115)				730,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165922	CF	MONTEREY PARK	CA		09/06/2024	7.125	385,424		(205)				800,000	08/13/2024
100165923	CF	HASTINGS	MN		09/06/2024	7.375	403,932		(126)				556,000	08/12/2024
100165924	CF	MAGNA	UT		09/06/2024	6.999	419,216		(116)				570,000	08/12/2024
100165925		TAMPA	FL		09/06/2024	6.999	373,399		68				475,000	08/15/2024
100165926		STONE MOUNTAIN	GA		09/06/2024	7.125	229,728		71				315,000	08/20/2024
100165927	CF	TULLAHOMA	TN		09/06/2024	7.375	133,992		(112)				265,000	08/14/2024
100165928	CF	ALEXANDRIA	VA		09/06/2024	6.875	494,760		(110)				730,000	08/20/2024
100165929		LOS ANGELES	CA		09/06/2024	7.999	774,943		(426)				950,000	08/12/2024
100165930		OCALA	FL		09/06/2024	8.250	179,624		(166)				230,000	08/14/2024
100165931		LONG BEACH	CA		09/06/2024	7.999	787,415		(208)				980,000	08/08/2024
100165932		BRIDGEVIEW	IL		09/06/2024	7.999	148,357		(80)				182,000	08/20/2024
100165933	CF	CERES	CA		09/06/2024	6.999	230,394		(75)				360,000	08/16/2024
100165934		DISTRICT HEIGHTS	MD		09/06/2024	8.750	255,611		(71)				340,000	05/17/2024
100165935		PORT SAINT LUCIE	FL		09/06/2024	7.375	220,637		(62)				280,000	08/15/2024
100165936		LARGO	FL		09/06/2024	7.125	416,748		61				530,000	07/30/2024
100165937		COLUMBUS	OH		09/06/2024	7.499	193,316		(67)				245,000	08/19/2024
100165938		NEW LONDON	CT		09/06/2024	7.750	344,934		(55)				440,000	08/12/2024
100165940	CF	GOODYEAR	AZ		09/06/2024	7.375	331,469		(311)				590,000	08/16/2024
100165941	CF	CLARKSVILLE	TN		09/06/2024	6.750	226,128		(10)				304,900	08/19/2024
100165942		TAMPA	FL		09/06/2024	6.999	371,900		59				472,000	08/15/2024
100165943		TAMPA	FL		09/06/2024	6.999	374,821		54				475,000	08/15/2024
100165944		BERKELEY LAKE	GA		09/06/2024	7.999	382,395		(309)				644,000	08/16/2024
100165945		LIVINGSTON	TX		09/06/2024	6.999	175,960		(22)				655,000	08/20/2024
100165946	CF	WEST VALLEY CITY	UT		09/06/2024	6.999	294,460		(178)				488,000	08/12/2024
100165947		STONE MOUNTAIN	GA		09/06/2024	7.125	237,224		154				310,000	08/14/2024
100165949	CF	SEBRING	FL		09/06/2024	7.999	317,861		(112)				428,000	08/21/2024
100165951		OCALA	FL		09/06/2024	7.125	196,535		34				250,000	08/13/2024
100165952		SAINT ALBANS	MO		09/06/2024	7.499	652,137		(16)				835,000	07/25/2024
100165953		VIRGINIA BEACH	VA		09/06/2024	7.250	214,129		(48)				272,000	08/20/2024
100165954		RIVERDALE	GA		09/06/2024	7.625	203,820		(54)				254,000	08/14/2024
100165955	CF	HUMBLE	TX		09/06/2024	7.625	125,669		(89)				192,000	08/19/2024
100165956	CF	THOUSAND PALMS	CA		09/06/2024	7.625	275,604		(246)				355,000	08/19/2024
100165957		LEHIGH ACRES	FL		09/06/2024	8.750	162,104		(304)				310,000	08/16/2024
100165958		PUEBLO	CO		09/06/2024	7.375	175,973		(38)				220,000	08/13/2024
100165959		MENDOTA	CA		09/06/2024	8.750	285,281		(262)				400,000	08/12/2024
100165960	CF	LOS ANGELES	CA		09/06/2024	7.499	839,400		(468)				1,100,000	08/13/2024
100165961		PETERSBURG	VA		09/06/2024	7.625	184,298		58				243,000	08/14/2024
100165962	CF	SHELBYVILLE	TN		09/06/2024	6.750	176,285		(1)				255,000	08/21/2024
100165963	CF	FONTANA	CA		09/06/2024	7.375	558,260		(89)				700,000	08/08/2024
100165964		SHENANDOAH	VA		09/06/2024	7.625	106,336		(48)				160,000	08/16/2024
100165965		MIDDLE RIVER	MD		09/06/2024	7.750	174,813		(94)				230,000	08/15/2024
100165966	CF	LOS ANGELES	CA		09/06/2024	7.250	420,963		(261)				675,000	08/13/2024
100165967		SEBRING	FL		09/06/2024	7.499	168,422		(60)				211,000	08/21/2024
100165968	CF	HIALEAH	FL		09/06/2024	6.999	715,650		(243)				1,100,000	08/13/2024
100165969	CF	SEBRING	FL		09/06/2024	6.999	158,421		(58)				230,000	08/12/2024
100165970	CF	ORANGE CITY	FL		09/06/2024	6.875	191,669		(65)				342,000	08/21/2024
100165971		PASADENA	TX		09/06/2024	7.875	155,386		(56)				225,000	08/21/2024
100165972	CF	PHOENIX	AZ		09/06/2024	6.875	161,016		(86)				330,000	08/08/2024
100165974	CF	SPARKS	NV		09/06/2024	7.125	237,214		84				450,000	08/14/2024
100165975		FAYETTEVILLE	NC		09/06/2024	8.125	118,900		(127)				180,000	08/16/2024
100165976	CF	NEWMAN	CA		09/06/2024	7.750	172,338		(80)				385,000	08/13/2024
100165977	CF	ARLINGTON	VA		09/06/2024	7.499	473,908		(331)				1,040,000	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165978		SAINT PETERSBURG	FL		09/06/2024	7.250	200,248		(52)				412,000	08/13/2024
100165980	CF	BERKELEY	CA		09/06/2024	7.125	716,784		(218)				900,000	08/08/2024
100165981		JACKSONVILLE	FL		09/06/2024	7.125	146,703		(9)				185,000	08/20/2024
100165983		ROSEMEAD	CA		09/06/2024	7.125	556,567		77				915,000	08/06/2024
100165984	CF	BRANDON	FL		09/06/2024	7.875	310,242		(291)				402,000	08/16/2024
100165985	CF	TUCSON	AZ		09/06/2024	7.125	699,731		(178)				1,500,000	08/14/2024
100165986	CF	SAN DIEGO	CA		09/06/2024	7.999	1,431,970		(1,893)				1,800,000	08/09/2024
100165988	CF	LIVONIA	MI		09/06/2024	7.375	160,261		(172)				256,000	08/13/2024
100165989	CF	LEANDER	TX		09/06/2024	7.625	244,424		(74)				304,000	08/13/2024
100165990	CF	LAKEWOOD	CA		09/06/2024	8.875	816,568		(461)				890,000	08/07/2024
100165991	CF	BURLINGTON	NJ		09/06/2024	7.125	444,808		(206)				595,000	08/13/2024
100165992		READING	PA		09/06/2024	8.999	138,155		(121)				189,000	08/12/2024
100165993	CF	MUNDELEIN	IL		09/06/2024	7.250	755,330		(283)				1,025,000	08/07/2024
100165995	CF	LOS ANGELES	CA		09/06/2024	7.125	1,617,364		(781)				2,000,000	08/16/2024
100165996	CF	BEACH PARK	IL		09/06/2024	6.750	210,839		(10)				355,000	08/19/2024
100165997		LAS VEGAS	NV		09/06/2024	9.875	305,067		(383)				405,000	08/09/2024
100165998	CF	WOODBRIDGE	VA		09/06/2024	7.875	255,257		(35)				325,000	08/12/2024
100165999	CF	LINCOLNSHIRE	IL		09/06/2024	7.125	1,216,304		(630)				2,180,000	08/12/2024
100166000		MARQUETTE	MI		09/06/2024	7.499	317,336		(84)				422,400	07/23/2024
100166001	CF	OXNARD	CA		09/06/2024	7.125	541,677		(98)				970,000	08/19/2024
100166002		GRANDVIEW	WA		09/06/2024	7.499	273,975		12				427,000	08/12/2024
100166003	CF	COLORADO SPRINGS	CO		09/06/2024	9.250	327,751		(191)				375,000	08/15/2024
100166004	CF	MOUNT PLEASANT	PA		09/06/2024	7.375	139,129		(105)				177,000	08/16/2024
100166005	CF	CHICAGO	IL		09/06/2024	8.499	196,207		(33)				250,000	08/15/2024
100166006	CF	ONTARIO	CA		09/06/2024	7.375	809,157		(460)				1,190,000	08/13/2024
100166007	CF	LOS ANGELES	CA		09/06/2024	7.250	220,249		(182)				852,000	08/12/2024
100166008	CF	FORTH WORTH	TX		09/06/2024	8.125	254,374		(65)				310,000	08/15/2024
100166009	CF	CLEBURNE	TX		09/06/2024	8.875	237,241		(842)				314,000	08/12/2024
100166011	CF	TREVOR	WI		09/06/2024	7.999	188,897		(113)				677,000	07/24/2024
100166012	CF	MODESTO	CA		09/06/2024	8.750	366,139		(137)				450,000	08/15/2024
100166013	CF	MESQUITE	TX		09/06/2024	8.499	191,925		(255)				240,000	08/21/2024
100166015	CF	WAXAHACHIE	TX		09/06/2024	7.999	370,454		(152)				520,000	08/14/2024
100166016	CF	NEW BRUNSWICK	NJ		09/06/2024	7.250	383,119		(336)				500,000	08/13/2024
100166017	CF	CENTRALIA	WA		09/06/2024	9.250	273,590		(130)				360,000	08/13/2024
100166018	CF	LOS ANGELES	CA		09/06/2024	8.750	1,059,427		(691)				2,300,000	08/02/2024
100166019	CF	MADERA	CA		09/06/2024	7.875	315,329		(108)				418,000	08/13/2024
100166020	CF	ANAHEIM	CA		09/06/2024	7.250	663,458		(223)				825,000	08/10/2024
100166021	CF	ABERDEEN	NC		09/06/2024	7.250	357,404		(278)				437,000	08/12/2024
100166022	CF	LAS VEGAS	NV		09/06/2024	8.750	997,136		(425)				1,100,000	08/19/2024
100166023	CF	NOTTINGHAM	MD		09/06/2024	9.250	258,247		(86)				315,000	08/15/2024
100166024	CF	SAN DIEGO	CA		09/06/2024	6.999	1,334,863		(644)				1,650,000	08/13/2024
100166025	CF	ROCKWALL	TX		09/06/2024	6.875	289,261		(178)				554,000	08/21/2024
100166026	CF	CHINO HILLS	CA		09/06/2024	7.875	2,623,109		(590)				3,200,000	08/06/2024
100166027	CF	BLAINE	MN		09/06/2024	8.999	348,660		(224)				423,000	08/02/2024
100166028	CF	SAN FERNANDO	CA		09/06/2024	8.999	567,744		(189)				660,000	08/12/2024
100166029	CF	ALPHARETTA	GA		09/06/2024	7.875	1,103,179		(893)				1,430,000	08/12/2024
100166030	CF	WEST JORDAN	UT		09/06/2024	7.875	252,422		(94)				385,000	08/16/2024
100166031	CF	AMERICAN FORK	UT		09/06/2024	8.499	394,819		(402)				444,000	08/12/2024
100166032	CF	FRESNO	CA		09/06/2024	7.499	201,367		(211)				378,000	08/05/2024
100166033	CF	HYATTSVILLE	MD		09/06/2024	7.875	340,358		3				480,000	08/13/2024
100166034	CF	SAN DIEGO	CA		09/06/2024	7.125	1,476,589		(781)				1,835,000	08/13/2024
100166035	CF	SARASOTA	FL		09/06/2024	7.750	1,532,268		(1,351)				2,000,000	08/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166036	CF	WATERBURY	CT		09/06/2024	8.875	287,425		(83)				340,000	08/20/2024
100166038	CF	LAKE WORTH	FL		09/06/2024	9.499	838,477		(256)				920,000	08/15/2024
100166039	CF	SMYRNA	TN		09/06/2024	8.375	320,229		(172)				390,000	08/20/2024
100166040	CF	KATY	TX		09/06/2024	7.250	307,234		(221)				375,000	08/13/2024
100166041	CF	BLUFFTON	SC		09/06/2024	7.625	437,447		(237)				545,000	08/14/2024
100166042	CF	RIVERSIDE	CA		09/06/2024	7.125	603,615		(324)				850,000	08/13/2024
100166043	CF	VESTAVIA HILLS	AL		09/06/2024	7.499	1,191,997		(270)				1,500,000	08/12/2024
100166044	CF	MIAMI	FL		09/06/2024	7.125	171,248		(177)				225,000	08/12/2024
100166045	CF	SAN ANTONIO	TX		09/06/2024	7.999	509,339		(467)				614,000	08/14/2024
100166047	CF	GLENDALE	AZ		09/06/2024	8.750	170,630		(69)				370,000	08/23/2024
100166048	CF	ORELAND	PA		09/06/2024	8.250	365,316		(191)				480,000	08/21/2024
100166049	CF	MORTON GROVE	IL		09/06/2024	10.250	351,717		(144)				430,000	08/21/2024
100166050	CF	PHOENIX	AZ		09/06/2024	8.875	265,747		(93)				355,000	08/26/2024
100166051	CF	AVENAL	CA		09/06/2024	9.375	192,672		(33)				240,000	08/13/2024
100166052	CF	NORTH LAS VEGAS	NV		09/06/2024	10.375	298,343		(35)				372,000	08/15/2024
100166053		LAS VEGAS	NV		09/06/2024	7.625	206,004		(59)				425,000	08/19/2024
100166055	CF	FULSHEAR	TX		09/06/2024	9.500	443,070		(14)				587,000	08/27/2024
100166057	CF	SACRAMENTO	CA		09/09/2024	7.624	322,473		(157)				424,000	08/02/2024
100166058	CF	KANSAS CITY	MO		09/09/2024	7.624	263,307		(129)				325,000	08/02/2024
100166059	CF	SOMERVILLE	MA		09/09/2024	6.999	503,538		(205)				780,000	08/05/2024
100166061		ASHAWAY	RI		09/09/2024	8.124	375,880		(206)				410,000	07/11/2024
100166062	CF	WAKE FOREST	NC		09/09/2024	7.124	252,868		(92)				327,000	08/06/2024
100166063	CF	TOMS RIVER	NJ		09/09/2024	7.624	276,435		(147)				345,000	08/02/2024
100166064		SEVIERVILLE	TN		09/09/2024	7.624	427,146		(180)				482,000	07/16/2024
100166065		CRYSTAL BEACH	TX		09/09/2024	7.624	771,285		(304)				860,300	07/29/2024
100166066	CF	BRYAN	TX		09/09/2024	7.500	316,843		(143)				447,500	08/02/2024
100166067	CF	FREDERICKSBURG	TX		09/09/2024	7.624	306,522		(115)				390,000	08/01/2024
100166068	CF	BRYAN	TX		09/09/2024	7.624	285,378		(170)				400,000	08/05/2024
100166069		SEVIERVILLE	TN		09/09/2024	6.375	576,710		(4)				689,000	07/18/2024
100166070	CF	OVERLAND PARK	KS		09/09/2024	7.624	252,457		(925)				665,000	07/31/2024
100166071		DAVENPORT	FL		09/09/2024	7.500	254,769		(118)				280,000	07/10/2024
100166073	CF	RESEDA	CA		09/09/2024	7.375	662,011		(344)				885,000	07/31/2024
100166076		MADISON	TN		09/09/2024	8.125	475,689		(258)				565,000	07/24/2024
100166077	CF	UNION CITY	CA		09/09/2024	6.999	1,040,624		(303)				1,385,000	07/30/2024
100166078		SUGAR HILL	GA		09/09/2024	7.375	330,042		(133)				438,000	08/02/2024
100166079	CF	MARS	PA		09/09/2024	6.999	242,473		(122)				368,000	08/05/2024
100166080		SOUTH LAKE TAHOE	CA		09/09/2024	7.624	354,949		(167)				390,000	07/25/2024
100166081		GLENDALE	AZ		09/09/2024	8.125	400,498		(262)				460,000	07/30/2024
100166082	CF	WILLIS	TX		09/09/2024	6.999	256,005		(75)				354,000	07/26/2024
100166083	CF	POINT PLEASANT	NJ		09/09/2024	7.624	496,807		(293)				670,000	08/02/2024
100166084	CF	DAVENPORT	FL		09/09/2024	7.624	334,282		(126)				419,000	08/05/2024
100166085	CF	HOLLYWOOD	FL		09/09/2024	7.500	474,048		(154)				595,000	07/29/2024
100166086	CF	BALD HEAD ISLAND	NC		09/09/2024	6.999	571,308		(253)				755,000	08/05/2024
100166087	CF	VIRGINIA BEACH	VA		09/09/2024	7.124	264,285		(123)				335,000	08/06/2024
100166088	CF	STEPHENVILLE	TX		09/09/2024	7.624	267,472		(131)				339,000	07/31/2024
100166089	CF	SACHSE	TX		09/09/2024	6.999	285,015		(153)				432,000	07/29/2024
100166090	CF	ALLEN	TX		09/09/2024	7.624	255,483		(129)				315,000	07/29/2024
100166091	CF	ROSWELL	GA		09/09/2024	6.990	602,519		(344)				885,000	08/02/2024
100166092	CF	WOODSTOCK	GA		09/09/2024	7.500	320,320		(192)				435,000	06/28/2024
100166093	CF	CYPRESS	TX		09/09/2024	5.750	187,085		236				526,000	07/30/2024
100166094		DALLAS	TX		09/09/2024	6.875	381,502		(105)				600,000	06/27/2024
100166095		TULARE	CA		09/09/2024	8.125	220,509		(34)				260,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166096		HOMESTEAD	FL		09/09/2024	7.624	467,303		(152)				720,000	07/29/2024
100166097		OPELIKA	AL		09/09/2024	7.624	323,925		(157)				363,000	08/02/2024
100166098	CF	JACKSON	NJ		09/09/2024	7.624	440,118		(224)				620,000	07/22/2024
100166099		OMAHA	NE		09/09/2024	8.000	209,160		(56)				253,000	07/09/2024
100166100		ALBUQUERQUE	NM		09/09/2024	6.624	469,016		(66)				525,000	07/08/2024
100166101	CF	BURTONSVILLE	MD		09/09/2024	7.625	371,586		(171)				460,000	05/31/2024
100166102		HOWE	OK		09/09/2024	7.500	283,465		(151)				330,000	07/02/2024
100166103	CF	LANSING	KS		09/09/2024	6.624	154,463		11				217,500	08/03/2024
100166104	CF	ROSEVILLE	CA		09/09/2024	7.500	349,006		(167)				500,000	07/17/2024
100166105		LAWRENCEVILLE	GA		09/09/2024	8.125	390,321		(282)				450,000	06/03/2024
100166107	CF	BEND	OR		09/09/2024	7.500	762,805		(459)				1,025,000	06/14/2024
100166108	CF	CONYERS	GA		09/09/2024	6.990	286,852		(123)				385,000	07/25/2024
100166109	CF	BEND	OR		09/09/2024	7.125	313,792		(137)				444,000	07/17/2024
100166110	CF	SUWANEE	GA		09/09/2024	7.124	330,535		(118)				476,000	07/22/2024
100166111	CF	SANTA ANA	CA		09/09/2024	6.990	855,196		(282)				1,275,000	07/12/2024
100166112		MYRTLE BEACH	SC		09/09/2024	6.250	226,397		69	(1)			342,000	05/23/2024
100166113		IJAMSVILLE	MD		09/09/2024	7.625	534,325		(255)				622,000	05/28/2024
100166114		LUBBOCK	TX		09/09/2024	7.624	162,116		(49)				205,000	07/09/2024
100166115		SAN TAN VALLEY	AZ		09/09/2024	7.500	390,644		(278)				475,000	06/21/2024
100166116		HAINES CITY	FL		09/09/2024	8.125	296,481		(193)				328,000	06/18/2024
100166117		SILVER SPRING	MD		09/09/2024	6.500	461,589		(86)				640,000	07/16/2024
100166118		LAS VEGAS	NV		09/09/2024	6.250	306,466		30				349,000	06/05/2024
100166120		CONWAY	SC		09/09/2024	6.500	277,164		(54)				315,000	06/14/2024
100166121		NEWAYGO	MI		09/09/2024	8.000	275,698		(178)				300,000	06/21/2024
100166122		HOUSTON	TX		09/09/2024	6.125	284,529		20				333,000	05/31/2024
100166123		WASHINGTON	UT		09/09/2024	6.500	441,287		33				500,000	06/11/2024
100166124		ROCKLEDGE	FL		09/09/2024	7.625	330,830		(167)				363,000	06/20/2024
100166125		OCALA	FL		09/09/2024	6.500	315,768		(60)				360,000	06/11/2024
100166127		BREINIGSVILLE	PA		09/09/2024	5.990	336,316		95				385,000	05/30/2024
100166128		PHARR	TX		09/09/2024	8.125	250,743		(154)				275,000	06/17/2024
100166129		PARRISH	FL		09/09/2024	6.250	320,364		2				370,000	06/18/2024
100166131		SALISBURY	MD		09/09/2024	5.990	188,914		91				232,000	06/13/2024
100166133	CF	ANGIER	NC		09/09/2024	7.375	243,581		(131)				329,100	06/25/2024
100166135		IDYLLWILD	CA		09/09/2024	8.125	330,841		(205)				365,000	06/21/2024
100166136	CF	ST CHARLES	IL		09/09/2024	7.125	604,849		(263)				810,000	07/25/2024
100166137		SANTA ROSA BEACH	FL		09/09/2024	7.625	341,135		(106)				400,000	06/21/2024
100166138	CF	NORTH RICHLAND HILLS	TX		09/09/2024	7.125	288,231		(151)				384,000	06/28/2024
100166139	CF	OCALA	FL		09/09/2024	5.750	221,779		179				330,000	06/07/2024
100166140	CF	SOUTHLAKE	TX		09/09/2024	7.624	675,783		(80)				880,000	06/21/2024
100166141		SAN TAN VALLEY	AZ		09/09/2024	6.625	367,439		(151)				455,000	06/05/2024
100166142		CHECK	VA		09/09/2024	7.500	291,458		(164)				325,000	06/26/2024
100166143	CF	FRISCO	TX		09/09/2024	7.125	308,179		(176)				420,000	06/28/2024
100166144		FAWNSKIN	CA		09/09/2024	7.625	450,892		(128)				500,000	06/23/2024
100166145	CF	SPRINGFIELD	OR		09/09/2024	6.250	137,532		314	(22)			420,000	06/22/2024
100166146		BUDA	TX		09/09/2024	7.500	345,147		(177)				402,000	06/25/2024
100166147	CF	AMERICAN FORK	UT		09/09/2024	5.990	326,135		133				460,000	06/22/2024
100166148	CF	NAPLES	FL		09/09/2024	7.375	427,629		(272)				641,000	06/27/2024
100166149	CF	SARATOGA SPRINGS	UT		09/09/2024	5.990	296,268		87				443,000	06/25/2024
100166150		SAINT CLOUD	FL		09/09/2024	7.750	392,807		(112)				465,000	06/25/2024
100166151	CF	LAS VEGAS	NV		09/09/2024	6.990	573,127		(224)				760,000	07/29/2024
100166152		LAKE ZURICH	IL		09/09/2024	7.625	308,221		(155)				380,000	07/01/2024
100166153	CF	JEFFERSONTON	VA		09/09/2024	7.125	358,482		(167)				480,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166154	CF	ROSENBERG	TX		09/09/2024	5.990	217,431		88				304,000	06/28/2024
100166155		EUFAULA	OK		09/09/2024	8.625	538,472		(317)				600,000	06/28/2024
100166156	CF	WOODBURY	MN		09/09/2024	6.625	248,355		(102)				360,000	06/27/2024
100166157		MARICOPA	AZ		09/09/2024	5.490	281,143		145				328,000	06/11/2024
100166158		BLACKSBURG	VA		09/09/2024	7.625	499,339		(203)				556,000	07/02/2024
100166159		CYPRESS	TX		09/09/2024	7.625	284,801		(187)				330,000	06/26/2024
100166160		WEST HARTFORD	CT		09/09/2024	7.375	420,872		(196)				577,000	07/02/2024
100166161		NASHUA	NH		09/09/2024	8.125	410,649		(212)				475,000	07/03/2024
100166162		ST AUGUSTINE	FL		09/09/2024	7.500	291,095		(149)				320,000	06/06/2024
100166164		CANON CITY	CO		09/09/2024	8.000	548,694		(308)				600,000	06/10/2024
100166165	CF	ROYSE CITY	TX		09/09/2024	7.000	205,270		(158)				365,000	07/02/2024
100166166		DES MOINES	WA		09/09/2024	6.990	670,167		(292)	(4)			1,080,000	07/10/2024
100166167		WINTERVILLE	NC		09/09/2024	7.875	282,248		(161)				326,000	07/08/2024
100166171	CF	WESLEY CHAPEL	FL		09/09/2024	7.625	321,115		(128)				400,000	07/12/2024
100166172	CF	ROYSE CITY	TX		09/09/2024	6.875	324,663		(116)				435,000	07/09/2024
100166173		EMERALD ISLE	NC		09/09/2024	7.625	680,338		(357)				880,000	07/12/2024
100166174	CF	ROYSE CITY	TX		09/09/2024	6.990	279,241		(121)				385,000	06/26/2024
100166175		WAXHAW	NC		09/09/2024	6.990	308,311		(323)				588,000	07/16/2024
100166176		TAYLORSVILLE	UT		09/09/2024	7.125	404,593		(178)				535,000	07/16/2024
100166177	CF	PLYMOUTH	MN		09/09/2024	6.750	308,267		(2)				422,000	07/09/2024
100166178		SALT LAKE CITY	UT		09/09/2024	7.125	412,155		(181)				545,000	07/16/2024
100166179		WEST LINN	OR		09/09/2024	7.500	514,577		(293)				675,000	07/16/2024
100166180	CF	COLUMBIA	TN		09/09/2024	7.000	387,050		(137)				523,000	07/16/2024
100166181	CF	SAN DIEGO	CA		09/09/2024	6.875	627,443		(199)				895,000	07/15/2024
100166182	CF	ROUND ROCK	TX		09/09/2024	7.375	344,558		(142)				439,000	07/10/2024
100166183	CF	SEVIERVILLE	TN		09/09/2024	7.125	340,934		(177)				462,000	07/15/2024
100166185		PORT SAINT LUCIE	FL		09/09/2024	7.125	340,518		(143)				415,000	07/09/2024
100166186		LEAVENWORTH	WA		09/09/2024	7.120	685,444		(230)				760,000	07/18/2024
100166187	CF	EAST STROUDSBURG	PA		09/09/2024	7.375	235,601		(125)				315,000	07/18/2024
100166188	CF	MERCED	CA		09/09/2024	6.125	336,289		59				492,000	07/10/2024
100166189		HAMPTON	GA		09/09/2024	6.375	291,939		29				353,000	07/08/2024
100166190	CF	NO OAKS	MN		09/09/2024	7.490	266,645		(153)				330,000	07/12/2024
100166191	CF	BOKEELIA	FL		09/09/2024	7.624	445,345		(226)				560,000	07/15/2024
100166192		MADISON	WI		09/09/2024	7.625	282,578		(140)				375,000	07/22/2024
100166193	CF	BALTIMORE	MD		09/09/2024	7.490	270,186		(134)				335,000	07/18/2024
100166194	CF	MILTON	GA		09/09/2024	7.624	448,001		(182)				558,000	07/17/2024
100166195	CF	AUSTIN	TX		09/09/2024	7.490	290,523		(169)				400,000	07/19/2024
100166196	CF	FORT WORTH	TX		09/09/2024	6.625	243,875		(25)				311,000	07/17/2024
100166197	CF	DAWSONVILLE	GA		09/09/2024	7.000	263,252		(185)	(1)			395,000	07/18/2024
100166198	CF	ST CLOUD	FL		09/09/2024	7.124	327,046		(106)				419,000	06/28/2024
100166199		ROCKINGHAM	VA		09/09/2024	8.125	259,640		(173)				330,000	07/15/2024
100166200		FORNEY	TX		09/09/2024	8.125	325,116		(192)				380,000	07/18/2024
100166201		WINTER SPRINGS	FL		09/09/2024	6.990	385,042		(136)				482,000	07/22/2024
100166202	CF	NEWINGTON	CT		09/09/2024	7.375	257,202		(109)				341,000	07/12/2024
100166203	CF	SALT LAKE CITY	UT		09/09/2024	7.500	320,601		(137)				398,000	07/22/2024
100166204	CF	FORT WORTH	TX		09/09/2024	5.990	254,549		214				343,000	07/12/2024
100166205	CF	SAN ANTONIO	TX		09/09/2024	6.250	268,852		162				381,000	07/18/2024
100166206	CF	CYPRESS	TX		09/09/2024	5.990	314,614		316				420,000	06/25/2024
100166208		SUNSET BEACH	NC		09/09/2024	7.625	295,542		(185)				328,000	07/12/2024
100166209	CF	HAMPTON	GA		09/09/2024	5.875	260,313		222				360,000	07/16/2024
100166211	CF	FORT WORTH	TX		09/09/2024	6.625	265,153		(7)				336,000	06/28/2024
100166212	CF	MADERA	CA		09/09/2024	5.875	334,309		178				482,000	07/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166213		CENTREVILLE	VA		09/09/2024	7.125	487,514		(176)				647,000	07/15/2024
100166214	CF	VERO BEACH	FL		09/09/2024	7.500	230,934		(157)				320,000	07/23/2024
100166215	CF	MURRIETA	CA		09/09/2024	5.875	443,153		249				616,000	07/12/2024
100166216		WAYNESVILLE	NC		09/09/2024	7.625	503,121		(329)				596,000	07/19/2024
100166217	CF	ALEXANDRIA	VA		09/09/2024	7.375	278,696		(145)				385,000	07/18/2024
100166218		SEMINOLE	FL		09/09/2024	8.625	781,174		(426)				860,000	07/19/2024
100166219	CF	BREINIGSVILLE	PA		09/09/2024	6.500	291,008		(49)				392,000	06/26/2024
100166220	CF	WINCHESTER	VA		09/09/2024	6.250	363,234		238				485,000	06/28/2024
100166221	CF	WINCHESTER	VA		09/09/2024	5.990	358,354		146				498,000	06/28/2024
100166222	CF	MORENO VALLEY	CA		09/09/2024	5.990	471,031		192				650,000	06/11/2024
100166223	CF	TROUTMAN	NC		09/09/2024	6.125	285,688		126				400,000	06/27/2024
100166224	CF	STEPHENS CITY	VA		09/09/2024	6.250	262,441		68				367,000	06/28/2024
100166225	CF	WINCHESTER	CA		09/09/2024	5.990	361,963		147				516,000	06/27/2024
100166226	CF	STEPHENS CITY	VA		09/09/2024	6.250	320,286		95				445,000	06/28/2024
100166227	CF	MONROE	NC		09/09/2024	5.750	293,239		222				414,000	06/28/2024
100166228	CF	STEPHENS CITY	VA		09/09/2024	6.250	267,383		85				367,000	07/01/2024
100166229	CF	BAKERSFIELD	CA		09/09/2024	6.500	332,873		35				437,500	06/21/2024
100166230	CF	LEBANON	TN		09/09/2024	6.250	248,066		63				360,000	07/03/2024
100166231		WILMINGTON	NC		09/09/2024	7.000	311,463		(65)				371,000	06/29/2024
100166232	CF	GASTONIA	NC		09/09/2024	6.125	281,068		75				395,000	07/05/2024
100166233	CF	HALTOM CITY	TX		09/09/2024	5.990	262,985		215				346,000	07/03/2024
100166234		WASHINGTON	UT		09/09/2024	6.250	446,868		21				510,000	07/01/2024
100166235	CF	BREMERTON	WA		09/09/2024	6.250	359,225		127				496,000	07/02/2024
100166236	CF	ROSEDALE	MD		09/09/2024	6.500	317,246		(72)				460,000	07/10/2024
100166238	CF	MCKINNEY	TX		09/09/2024	5.875	280,872		144				416,000	07/09/2024
100166239	CF	AMERICAN FORK	UT		09/09/2024	5.990	331,570		134				465,000	07/02/2024
100166240	CF	CLAYTON	NC		09/09/2024	8.125	213,771		(215)				401,000	07/12/2024
100166241	CF	BREMERTON	WA		09/09/2024	6.250	347,028		170				510,000	07/05/2024
100166242	CF	MCKINNEY	TX		09/09/2024	5.875	263,864		111				399,000	07/08/2024
100166243	CF	MCKINNEY	TX		09/09/2024	6.250	275,608		90				393,000	07/10/2024
100166244	CF	LANCASTER	CA		09/09/2024	5.990	407,210		167				563,000	07/09/2024
100166245	CF	ROSEVILLE	CA		09/09/2024	6.250	525,257		184				725,000	07/05/2024
100166246	CF	SHERMAN	TX		09/09/2024	5.990	200,423		98				278,000	07/12/2024
100166247	CF	MADERA	CA		09/09/2024	5.750	304,617		237				431,500	07/02/2024
100166248	CF	LAKEVILLE	MN		09/09/2024	5.990	277,659		123				390,000	07/12/2024
100166250		SURF CITY	NC		09/09/2024	6.250	363,553		107				425,000	07/10/2024
100166251	CF	CARTHAGE	NC		09/09/2024	5.750	177,017		160				240,000	07/12/2024
100166252	CF	NORTH LAS VEGAS	NV		09/09/2024	6.250	311,227		58				456,500	07/11/2024
100166253	CF	FORT WORTH	TX		09/09/2024	5.990	289,744		112				410,000	07/15/2024
100166254	CF	MCKINNEY	TX		09/09/2024	6.125	251,996		81				360,000	07/12/2024
100166255	CF	DALLAS	GA		09/09/2024	5.990	298,889		122				413,000	07/16/2024
100166256	CF	WAUKEE	IA		09/09/2024	6.250	256,577		180				343,000	07/19/2024
100166257	CF	MCKINNEY	TX		09/09/2024	6.250	267,357		86				370,000	07/17/2024
100166258	CF	FORT WORTH	TX		09/09/2024	6.250	278,745		97				385,000	07/19/2024
100166259	CF	SAINT GEORGE	UT		09/09/2024	7.625	389,332		(196)				497,000	07/11/2024
100166260	CF	CLARKESVILLE	GA		09/09/2024	6.990	251,487		(123)				355,000	07/16/2024
100166261	CF	AUBURN	AL		09/09/2024	6.875	233,962		(99)				318,000	07/15/2024
100166262		SAINT CLOUD	FL		09/09/2024	6.750	415,739		(24)				475,000	07/17/2024
100166263		TEHACHAPI	CA		09/09/2024	7.250	470,985		(182)				585,000	07/18/2024
100166264	CF	OAK ISLAND	NC		09/09/2024	6.990	306,566		(136)				440,000	07/15/2024
100166265	CF	LEHI	UT		09/09/2024	6.125	399,091		114				585,000	07/22/2024
100166266	CF	PALM BAY	FL		09/09/2024	7.500	255,774		(138)				320,000	07/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166267	CF	CHICO	CA		09/09/2024	7.625	266,752		(166)				475,000	06/25/2024
100166268	CF	PEACHTREE CTY	GA		09/09/2024	6.990	283,349		(123)				416,000	07/02/2024
100166269	CF	HOOVER	AL		09/09/2024	7.490	248,572		(175)				335,000	06/27/2024
100166270	CF	NEENAH	WI		09/09/2024	7.375	249,442		(133)				328,000	07/19/2024
100166271	CF	WESTMINSTER	CO		09/09/2024	6.990	435,179		(133)				585,000	07/19/2024
100166272		ALEXANDRIA	VA		09/09/2024	7.625	1,051,765		(204)				1,505,000	07/19/2024
100166273	CF	CATONSVILLE	MD		09/09/2024	7.250	309,712		(131)				410,000	07/25/2024
100166275	CF	BASALT	CO		09/09/2024	7.490	1,039,747		(241)				1,320,000	07/19/2024
100166276		AUSTIN	TX		09/09/2024	6.990	445,494		(180)				600,000	07/25/2024
100166277	CF	WOODSTOCK	GA		09/09/2024	6.875	237,748		(89)				320,000	07/19/2024
100166278	CF	RENO	NV		09/09/2024	7.500	396,692		(189)				515,000	07/17/2024
100166279		CHESTER	VA		09/09/2024	7.480	289,281		(136)				358,500	07/18/2024
100166281	CF	SHAWNEE	KS		09/09/2024	7.375	245,673		(145)				331,500	07/24/2024
100166283	CF	HENDERSON	NV		10/23/2024	8.750	743,671		(620)				1,100,000	08/30/2024
100166284	CF	AUSTIN	TX		10/23/2024	8.375	1,098,327		(950)				1,320,000	09/20/2024
100166287	CF	LIBERTY HILL	TX		10/23/2024	8.875	969,314		(498)				1,115,000	09/09/2024
100166288	CF	NEW BRAUNFELS	TX		10/23/2024	6.500	256,309		12				360,000	09/12/2024
100166290	CF	TRINIDAD	CA		10/23/2024	8.750	621,980		(519)				920,000	08/30/2024
100166292	CF	HALEIWA	HI		10/23/2024	7.125	2,067,545		(1,881)				3,484,000	09/30/2024
100166296	CF	DEERFIELD BEACH	FL		10/23/2024	7.250	550,688		(336)				712,000	09/24/2024
100166298		CHICAGO	IL		10/23/2024	7.500	555,820		(352)				725,000	09/16/2024
100166299		WEST CHESTER	OH		10/23/2024	8.000	195,198		(87)				248,000	09/23/2024
100166300		COLLEGE STATION	TX		10/23/2024	7.125	285,065		(81)				370,000	09/10/2024
100166301		ALBUQUERQUE	NM		10/23/2024	7.750	352,372		(256)				449,000	09/23/2024
100166303		CINCINNATI	OH		10/23/2024	8.125	153,861		(136)				209,000	09/06/2024
100166305		BIRMINGHAM	AL		10/23/2024	6.500	100,486		47				135,000	09/11/2024
100166306	CF	SHAVERTOWN	PA		10/23/2024	8.750	1,143,204		(845)				1,700,000	08/30/2024
100166310	CF	SEATTLE	WA		10/23/2024	6.750	251,847		(101)				599,000	09/18/2024
100166311	CF	LOS ANGELES	CA		10/23/2024	6.875	1,654,197		(880)				2,175,000	09/10/2024
100166312	CF	RIVERTON	UT		10/23/2024	6.875	263,253		(83)				908,000	09/20/2024
100166313	CF	GRAND PRAIRIE	TX		10/23/2024	7.875	440,035		(391)				557,000	09/11/2024
100166314		DEARBORN HEIGHTS	MI		10/23/2024	8.500	128,872		(113)				158,000	09/11/2024
100166315	CF	DALLAS	TX		10/23/2024	6.875	525,514		(241)				685,000	09/30/2024
100166316	CF	TRUMBULL	CT		10/23/2024	8.000	579,239		(418)				760,000	09/06/2024
100166317	CF	SAN DIEGO	CA		10/23/2024	6.625	523,866		(109)				755,000	09/10/2024
100166320	CF	PORTAGE	MI		10/23/2024	7.875	137,510		(145)				175,000	10/02/2024
100166321		LAKE WORTH	FL		10/23/2024	7.750	288,676		(224)				365,000	09/05/2024
100166322		PEMBROKE PINES	FL		10/23/2024	7.875	463,844		(432)				640,000	09/12/2024
100166326	CF	LUCAS	TX		10/24/2024	7.625	521,022		(525)				680,000	08/30/2024
100166327	CF	PALM SPRINGS	CA		10/24/2024	7.625	538,633		(479)				660,000	09/06/2024
100166330		FAIRBURN	GA		10/24/2024	8.250	247,648		(265)				295,000	08/29/2024
100166331	CF	ARLINGTON HEIGHTS	IL		10/24/2024	8.000	616,206		(148)				685,000	09/05/2024
100166332	CF	PORTLAND	OR		10/24/2024	7.625	955,925		(693)				1,200,000	08/30/2024
100166333	CF	TOLLESON	AZ		10/24/2024	8.250	275,098		(338)				398,000	08/30/2024
100166334	CF	AURORA	CO		10/24/2024	6.875	86,286		(289)				415,000	09/09/2024
100166335	CF	LOS ANGELES	CA		10/24/2024	7.000	579,225		(434)				870,000	09/04/2024
100166336	CF	PROSPECT	KY		10/24/2024	7.375	437,828		(247)				550,000	09/23/2024
100166337	CF	KISSIMMEE	FL		10/24/2024	7.875	578,804		(315)				670,000	08/29/2024
100166338	CF	SACRAMENTO	CA		10/24/2024	7.875	182,325		(228)				230,000	09/04/2024
100166339	CF	PHOENIX	AZ		10/24/2024	8.125	240,318		(340)				330,000	09/04/2024
100166342	CF	MORROW	GA		10/24/2024	7.625	196,270		(226)				250,000	09/03/2024
100166343	CF	SPRING	TX		10/24/2024	6.750	1,541,531		(606)				1,915,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166346	CF	POTTSTOWN	PA		10/24/2024	6.625	282,626		(94)				360,000	09/20/2024
100166347		LAUDERHILL	FL		10/24/2024	7.750	360,828		(79)				470,000	09/05/2024
100166348	CF	SALINAS	CA		10/24/2024	7.625	503,517		(293)				705,000	09/05/2024
100166349	CF	ROLLING MEADOWS	IL		10/24/2024	7.500	116,710		(112)				173,000	08/30/2024
100166350	CF	WALLINGFORD	CT		10/24/2024	7.500	295,110		(179)				365,000	09/06/2024
100166351		CHICAGO	IL		10/24/2024	7.625	228,080		(113)				375,000	08/30/2024
100166353		CHARLOTTE	NC		10/24/2024	7.500	366,396		(8)				540,000	08/30/2024
100166355		SAN DIEGO	CA		10/24/2024	7.750	1,192,653		(24)				1,700,000	09/12/2024
100166356	CF	NASHVILLE	TN		10/24/2024	7.625	1,977,278		(1,227)				2,430,000	08/30/2024
100166359	CF	LOS ANGELES	CA		10/24/2024	7.500	1,225,238		(518)				1,425,000	09/17/2024
100166360	CF	NEW ALBANY	OH		10/24/2024	7.000	464,507		(137)				700,000	09/09/2024
100166365	CF	PORTLAND	OR		10/24/2024	7.375	712,725		(403)				880,000	09/11/2024
100166367	CF	SANTA CRUZ	CA		10/24/2024	7.250	2,035,607		(1,161)				3,350,000	09/06/2024
100166368	CF	TRENTON	NJ		10/24/2024	6.750	132,492		(22)				190,000	09/06/2024
100166369	CF	KALISPELL	MT		10/24/2024	7.500	622,878		(271)				770,000	09/06/2024
100166372	CF	LAKEWOOD	CA		10/24/2024	7.000	306,427		(212)				875,000	09/09/2024
100166374		COLLINSVILLE	IL		10/24/2024	8.875	157,261		(96)				200,000	08/30/2024
100166375	CF	SAN ANTONIO	TX		10/24/2024	8.250	263,667		(381)				310,000	09/11/2024
100166377	CF	LUTZ	FL		10/24/2024	8.500	345,562		(308)				390,000	09/06/2024
100166378	CF	HOUSTON	TX		10/24/2024	7.375	171,399		(168)				225,000	09/16/2024
100166379	CF	LOS ANGELES	CA		10/24/2024	6.875	835,838		(428)				1,505,000	09/11/2024
100166380	CF	HOUSTON	TX		10/24/2024	7.500	211,373		(224)				320,000	09/16/2024
100166381	CF	SAN BERNARDINO	CA		10/24/2024	7.250	521,735		(248)				797,000	09/13/2024
100166384	CF	DORAL	FL		10/24/2024	6.500	395,992		(127)				620,000	09/17/2024
100166385	CF	HOUSTON	TX		10/24/2024	6.875	276,816		(170)				350,000	09/05/2024
100166386		SCOTTSDALE	AZ		10/24/2024	7.500	287,114		(92)				415,000	09/10/2024
100166389	CF	FALLBROOK	CA		10/24/2024	6.750	697,393		(359)				1,750,000	09/12/2024
100166390	CF	LAUREL	MD		10/24/2024	7.500	652,144		(249)				762,000	09/10/2024
100166391	CF	NORRISTOWN	PA		10/24/2024	6.500	528,979		(188)				1,230,000	09/26/2024
100166393	CF	TAMPA	FL		10/24/2024	7.875	3,283,260		(2,324)				4,500,000	09/05/2024
100166395	CF	NORRIDGE	IL		10/24/2024	6.875	849,808		(133)				1,200,000	09/16/2024
100166396	CF	DALLAS	PA		10/24/2024	7.125	280,803		(145)				348,000	09/20/2024
100166397	CF	SAN ANTONIO	TX		10/24/2024	7.125	216,880		(231)				340,000	09/06/2024
100166398	CF	MARTIN	GA		10/24/2024	7.625	263,931		(335)				360,000	07/31/2024
100166399		JONESBORO	GA		10/24/2024	7.250	193,448		(72)				245,000	09/16/2024
100166401	CF	LACEY	WA		10/24/2024	6.750	326,887		(172)				500,000	09/18/2024
100166402	CF	VISALIA	CA		10/24/2024	6.750	196,203		11				266,000	09/19/2024
100166404	CF	TUSTIN	CA		10/31/2024	8.750	1,459,720		(936)				1,575,000	09/13/2024
100166405		ARLINGTON HEIGHTS	IL		10/31/2024	7.625	182,557		(244)				261,000	09/11/2024
100166406		OGDEN	UT		10/31/2024	6.500	233,048		(6)				315,000	09/24/2024
100166408	CF	LOPEZ ISLAND	WA		10/31/2024	7.625	462,448		(245)				687,000	09/10/2024
100166409	CF	TILLAMOOK	OR		10/31/2024	7.250	547,253		(264)				675,000	09/16/2024
100166410		PROVIDENCE	RI		10/31/2024	8.000	415,215		(379)				500,000	07/22/2024
100166412	CF	GARLAND	TX		10/31/2024	9.000	632,688		(513)				810,000	09/23/2024
100166413	CF	HOUSTON	TX		10/31/2024	7.500	489,773		(458)				600,000	09/11/2024
100166415	CF	PORT ORCHARD	WA		10/31/2024	8.250	575,075		(507)				665,000	09/18/2024
100166416		OGDEN	UT		10/31/2024	6.750	235,629		(35)				319,000	09/24/2024
100166417	CF	WOONSOCKET	RI		10/31/2024	7.625	505,118		(476)				655,000	09/13/2024
100166418		OGDEN	UT		10/31/2024	6.750	235,567		(35)				315,000	09/24/2024
100166420	CF	MIAMI GARDENS	FL		10/31/2024	7.875	439,983		(405)				530,000	09/18/2024
100166421	CF	SILVERTHORNE	CO		10/31/2024	7.375	181,060		(183)				400,000	09/18/2024
100166423	CF	ANCHORAGE	AK		10/31/2024	7.375	227,652		(124)				330,000	09/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166424		GRIFFIN	GA		10/31/2024	7.375	206,539		(177)				250,000	09/11/2024
100166425		FAIRVIEW	TX		10/31/2024	7.750	962,439		(893)				1,500,000	09/11/2024
100166427	CF	HOUSTON	TX		10/31/2024	9.125	214,310		(349)				310,000	09/11/2024
100166428	CF	SALIDA	CA		10/31/2024	7.125	222,091		(496)				520,000	09/10/2024
100166430		PEORIA	AZ		10/31/2024	8.250	309,008		(132)				392,500	09/24/2024
100166431	CF	SAN BERNARDINO	CA		10/31/2024	7.000	342,339		(343)				550,000	09/13/2024
100166433	CF	SAN JACINTO	CA		10/31/2024	8.125	363,944		(325)				480,000	09/23/2024
100166434	CF	LAFAYETTE	LA		10/31/2024	6.625	649,510		(373)				1,000,000	09/16/2024
100166435	CF	WHITING	NJ		10/31/2024	7.125	423,804		(330)				550,000	09/13/2024
100166437	CF	ALTAMONTE SPRINGS	FL		10/31/2024	7.000	283,521		(246)				410,000	09/12/2024
100166438		DALLAS	TX		10/31/2024	8.000	144,852		(117)				265,000	09/13/2024
100166439	CF	AUSTIN	TX		10/31/2024	6.750	947,240		(387)				1,175,000	09/24/2024
100166440		SOUTH PADRE ISLAND	TX		10/31/2024	6.875	147,939		32				360,000	09/12/2024
100166441	CF	SCOTTSDALE	AZ		10/31/2024	7.500	2,016,253		(1,551)				2,475,000	10/02/2024
100166442	CF	MCKINNEY	TX		10/31/2024	7.500	317,091		(336)				355,000	09/23/2024
100166443	CF	MIAMI	FL		10/31/2024	7.500	620,700		(486)				880,000	09/11/2024
100166445	CF	AUSTIN	TX		10/31/2024	7.500	164,945		(193)				500,000	10/03/2024
100166447	CF	LAGUNA NIGUEL	CA		10/31/2024	7.000	1,502,963		(1,217)				2,370,000	09/25/2024
100166448	CF	CUTLER BAY	FL		10/31/2024	8.250	656,885		(581)				790,000	09/16/2024
100166449	CF	SUMMERVILLE	SC		10/31/2024	7.375	256,553		(247)				355,000	09/23/2024
100166450	CF	VACAVILLE	CA		10/31/2024	7.375	103,416		(91)				628,000	09/30/2024
100166451	CF	LEHIGH ACRES	FL		10/31/2024	7.250	250,055		(254)				305,000	09/05/2024
100166452	CF	SEBRING	FL		10/31/2024	7.625	279,576		(244)				375,000	10/01/2024
100166453	CF	STOCKTON	CA		10/31/2024	7.625	479,471		(329)				570,000	09/12/2024
100166454		GYPSUM	CO		10/31/2024	7.875	541,752		(497)				740,000	09/25/2024
100166455	CF	CLIFTON	NJ		10/31/2024	6.875	505,348		(345)				680,000	09/16/2024
100166456	CF	COLUMBUS	OH		10/31/2024	7.000	294,163		(212)				410,000	10/04/2024
100166457		AUSTIN	TX		10/31/2024	6.750	697,303		(431)				875,000	09/27/2024
100166458	CF	CITRUS HEIGHTS	CA		10/31/2024	6.375	374,437		(176)				480,000	09/19/2024
100166459	CF	WOODSTOCK	GA		10/31/2024	6.750	204,110		(207)				397,000	09/30/2024
100166461	CF	MIDLOTHIAN	TX		10/31/2024	6.875	447,268		(296)				600,000	09/30/2024
100166463	CF	BAKERSFIELD	CA		10/31/2024	6.875	606,554		(390)				851,000	09/26/2024
100166464	CF	EAGLE MOUNTAIN	UT		10/31/2024	6.500	317,183		(221)				710,000	09/18/2024
100166465	CF	RIVERDALE	GA		10/31/2024	7.625	183,868		(173)				236,000	09/20/2024
100166466	CF	HIALEAH	FL		10/31/2024	6.750	198,692		(148)				285,000	09/19/2024
100166468	CF	MYSTIC	CT		10/31/2024	7.125	460,876		(329)				650,000	09/27/2024
100166469		PHOENIX	AZ		10/31/2024	7.750	591,415		(251)				745,000	09/11/2024
100166470	CF	PARKER	TX		10/31/2024	6.750	1,118,913		(335)				1,403,000	07/19/2024
100166471		NEW HAVEN	CT		10/31/2024	7.375	289,746		(335)				395,000	09/20/2024
100166472	CF	CONROE	TX		10/31/2024	7.625	222,044		(209)				300,000	09/27/2024
100166473		DENVER	CO		10/31/2024	6.625	410,787		(8)				525,000	09/16/2024
100166917	CF	OCEAN ISLE BEACH	NC		09/13/2024	7.625	652,914		(450)				1,040,000	07/16/2024
100166918	CF	BEND	OR		09/13/2024	7.625	988,045		(509)				1,300,000	06/24/2024
100166919	CF	KIMBERLY	ID		09/13/2024	7.500	358,715		(141)				480,000	07/02/2024
100166920	CF	SAVANNAH	GA		09/13/2024	7.625	620,360		(328)				900,000	06/20/2024
100166921	CF	YUMA	AZ		09/13/2024	7.990	343,212		(188)				450,000	06/22/2024
100166922	CF	JEFFERSONVILLE	IN		09/13/2024	7.625	268,136		(177)				350,000	07/12/2024
100166923		BROADVIEW	IL		09/13/2024	7.625	230		(6)				415,000	06/11/2024
100166924	CF	FENWICK ISLAND	DE		09/13/2024	7.125	213,534		(138)				305,000	06/07/2024
100166926	CF	DRACUT	MA		09/13/2024	6.990	385,599		(150)				554,000	06/21/2024
100166927	CF	ST AUGUSTINE	FL		09/13/2024	7.875	229,378		(140)				300,000	06/03/2024
100166928	CF	EDINBURG	TX		09/13/2024	7.500	404,502		(170)				645,000	05/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166929	CF	KNOXVILLE	TN		09/13/2024	7.625	297,917		(131)				413,500	06/24/2024
100166930	CF	OCEAN PARK	WA		09/13/2024	6.625	249,063		(106)				480,000	06/22/2024
100166931	CF	AUSTIN	TX		09/13/2024	7.875	462,398		(252)				650,000	06/25/2024
100166932	CF	HOUSTON	TX		09/13/2024	7.625	419,800		(264)				555,000	07/19/2024
100166933	CF	MILWAUKEE	WI		09/13/2024	7.625	391,772		(194)				516,000	06/21/2024
100166934	CF	HOUGHTON LAKE	MI		09/13/2024	7.625	437,645		(238)				617,500	06/28/2024
100166936		OAKLAND	MD		09/13/2024	7.625	358,244		(40)				425,000	04/26/2024
100166937	CF	WHITTIER	CA		09/13/2024	7.375	637,565		(378)				902,000	07/10/2024
100166941	CF	FOREST HILL	TX		09/13/2024	7.000	359,076		(38)				485,000	06/26/2024
100166942	CF	ROUND ROCK	TX		09/13/2024	5.875	298,835		112				442,000	06/25/2024
100166943	CF	OREM	UT		09/13/2024	7.125	319,641		(104)				490,000	07/02/2024
100166944	CF	MILTON	FL		09/13/2024	7.125	260,682		(110)				348,000	07/03/2024
100166945	CF	HUNTSVILLE	TX		09/13/2024	8.000	297,086		(155)				390,000	06/28/2024
100166946	CF	ROCKPORT	TX		09/13/2024	7.625	306,775		(194)				435,000	07/01/2024
100166947	CF	HARPER	TX		09/13/2024	7.625	340,041		(211)				470,000	07/16/2024
100166948	CF	WATKINSVILLE	GA		09/13/2024	7.450	363,240		(168)				490,000	06/05/2024
100166949	CF	SPRINGDALE	AR		09/13/2024	7.625	275,102		(111)				363,000	07/12/2024
100166950	CF	AUSTIN	TX		09/13/2024	7.624	405,999		(227)				600,000	07/11/2024
100166951	CF	TAYLOR	TX		09/13/2024	7.624	323,365		(183)				500,000	07/09/2024
100166952	CF	HOUSTON	TX		09/13/2024	6.990	292,910		(96)				393,000	06/28/2024
100166953	CF	BAKERSFIELD	CA		09/13/2024	7.125	323,822		(156)				465,000	07/06/2024
100166954	CF	TAMPA	FL		09/13/2024	7.125	400,459		(153)				535,000	07/12/2024
100166955	CF	PHOENIX	AZ		09/13/2024	7.490	373,119		(197)				526,000	06/25/2024
100166956	CF	DELANO	CA		09/13/2024	7.500	340,060		(156)				450,000	07/03/2024
100166957	CF	WILMINGTON	NC		09/13/2024	7.875	288,977		(100)				410,000	07/03/2024
100166958	CF	LILBURN	GA		09/13/2024	7.625	244,724		(154)				321,000	07/08/2024
100166959	CF	VERNAL	UT		09/13/2024	7.625	354,131		(196)				470,000	07/03/2024
100166960	CF	WILMINGTON	IL		09/13/2024	7.125	281,024		(141)				465,000	06/10/2024
100166962		BROOKLYN PARK	MN		09/13/2024	7.625	252,376		(94)				340,000	07/10/2024
100166963	CF	SAN FRANCISCO	CA		09/13/2024	7.125	573,477		(289)				1,000,000	07/03/2024
100166964	CF	JACKSON	NJ		09/13/2024	7.624	318,849		(79)				425,000	07/17/2024
100166966	CF	LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024	7.625	678,071		(426)				955,000	07/10/2024
100166967		PHARR	TX		09/13/2024	6.990	336,849		(29)				543,000	06/06/2024
100166968	CF	NORTH AUGUSTA	SC		09/13/2024	6.990	253,516		(81)				348,000	07/02/2024
100166969	CF	FORT WORTH	TX		09/13/2024	7.875	253,953		(167)				355,000	06/26/2024
100166972		FRESNO	CA		09/13/2024	7.500	341,992		(127)				541,000	07/05/2024
100166973	CF	RIVERSIDE	CA		09/13/2024	6.875	579,541		(210)				825,000	07/17/2024
100166974	CF	BRYAN	TX		09/13/2024	7.125	372,987		(144)				495,000	07/16/2024
100166975	CF	KNOXVILLE	TN		09/13/2024	7.125	218,666		(132)				330,000	07/22/2024
100166977	CF	TACOMA	WA		09/13/2024	6.990	417,223		(98)				585,000	07/12/2024
100166979	CF	PEORIA	AZ		09/13/2024	6.990	358,767		(171)				533,000	07/16/2024
100166981	CF	SACRAMENTO	CA		09/13/2024	6.990	431,560		(126)				600,000	07/18/2024
100166982	CF	LYNN	MA		09/13/2024	7.625	545,078		(151)				725,000	07/19/2024
100166983	CF	SANTA ROSA	CA		09/13/2024	7.125	287,857		(137)				595,000	07/17/2024
100166984	CF	BULLARD	TX		09/13/2024	7.625	217,482		(167)				302,000	07/23/2024
100166985	CF	MARYVILLE	TN		09/13/2024	6.625	466,268		(7)				675,000	07/18/2024
100166986	CF	NEW ORLEANS	LA		09/13/2024	8.125	492,941		(201)				650,000	07/22/2024
100166987	CF	MOORESVILLE	NC		09/13/2024	7.125	268,993		(157)				515,000	07/22/2024
100166989		NEW HAVEN	CT		09/13/2024	7.625	535,050		(24)				780,000	07/12/2024
100166990	CF	HEBER	UT		09/13/2024	7.625	442,908		(44)				575,000	07/22/2024
100166993	CF	CEDAR CITY	UT		09/13/2024	6.490	242,417		(31)				326,000	07/23/2024
100166994	CF	TAMARAC	FL		09/13/2024	6.375	288,749		(11)				390,000	07/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166995	CF	PHILADELPHIA	PA		09/13/2024	7.125	228,478		(151)				335,000	07/30/2024
100166996	CF	SAINT LOUIS	MO		09/13/2024	7.625	291,450		(121)				390,000	07/26/2024
100166997	CF	STATESVILLE	NC		09/13/2024	6.125	324,740		101				460,000	07/22/2024
100166998	CF	DAVIE	FL		09/13/2024	6.875	221,639		(100)				315,000	07/22/2024
100166999	CF	WESTON	TX		09/13/2024	6.625	328,495		(105)				470,000	07/26/2024
100167000	CF	LAKESIDE	CA		09/13/2024	6.375	562,184		(73)				810,000	07/31/2024
100167001	CF	CONYERS	GA		09/13/2024	6.990	277,458		(80)				370,000	07/18/2024
100167002	CF	POOLER	GA		09/13/2024	6.750	220,865		(69)				303,000	08/01/2024
100167003	CF	TUCSON	AZ		09/13/2024	6.625	227,799		(1)				326,000	07/19/2024
100167004		WAIPAHU	HI		09/13/2024	7.490	404,797		(194)				910,000	08/01/2024
100167005		KITTERY	ME		09/13/2024	8.250	389,989		(149)				483,000	05/10/2024
100167007	CF	PALMETTO BAY	FL		09/13/2024	7.875	1,662,514		(1,035)				1,950,000	01/30/2024
100167010	CF	WINTER PARK	FL		09/13/2024	8.000	325,666		(281)				395,000	05/01/2024
100167011		TRACY CITY	TN		09/13/2024	6.500	407,176		(50)				530,000	02/09/2024
100167012		ASTORIA	NY		09/13/2024	7.750	365,678		(203)				450,000	05/31/2024
100167013	CF	WILTON	CT		09/13/2024	7.750	964,387		(152)				1,220,000	06/03/2024
100167015	CF	SCOTTDALE	GA		09/13/2024	8.000	658,112		(507)				803,000	05/20/2024
100167016	CF	MURFREESBORO	TN		09/13/2024	8.250	932,089		(424)				1,180,000	05/24/2024
100167017	CF	MADISON	WI		09/13/2024	8.250	458,419		(365)				555,000	06/05/2024
100167018	CF	DETROIT	MI		09/13/2024	8.625	98,649		(185)				120,000	06/24/2024
100167019	CF	WEST PALM BEACH	FL		09/13/2024	8.750	293,683		(305)				352,000	05/20/2024
100167020	CF	GLENDALE	AZ		09/13/2024	8.000	531,364		(205)				625,000	08/09/2023
100167021	CF	HOMESTEAD	FL		09/13/2024	7.500	382,622		(172)				500,000	08/14/2023
100167022	CF	TAYLORSVILLE	UT		09/13/2024	7.250	602,748		(246)				755,000	09/07/2023
100167024	CF	BUCKEYE	AZ		09/13/2024	8.625	518,347		(392)				635,000	08/23/2023
100167025	CF	CLEVELAND	OH		09/13/2024	7.625	77,168		(60)				100,000	07/05/2024
100167026	CF	CELINA	TX		09/13/2024	8.875	332,117		(346)				379,000	09/08/2023
100167027	CF	WEST CHESTER	PA		09/13/2024	8.875	258,156		(351)				305,000	08/25/2023
100167028	CF	PORT SAINT LUCIE	FL		09/13/2024	8.625	374,628		(287)				440,000	09/15/2023
100167029		MIAMI	FL		09/13/2024	8.125	502,295		(143)				585,000	08/17/2023
100167030	CF	COROLLA	NC		09/13/2024	8.000	871,315		(258)				1,173,000	12/15/2023
100167031	CF	NEW PORT RICHEY	FL		09/13/2024	8.250	169,678		(143)				195,000	07/24/2023
100167033	CF	LAKE MARY	FL		09/13/2024	8.000	751,309		(466)				880,000	08/18/2023
100167034	CF	GARLAND	TX		09/13/2024	7.500	474,493		(383)				580,000	01/30/2024
100167035	CF	PLAINFIELD	IL		09/13/2024	8.375	405,084		(309)				500,000	01/05/2024
100167037	CF	WOODLAND HILLS	CA		09/13/2024	7.500	1,673,093		(278)				2,105,000	06/06/2024
100167038	CF	ORLANDO	FL		09/13/2024	7.250	125,294		(39)				190,000	06/14/2024
100167039		NORTH TOPSAIL BEACH	NC		09/13/2024	7.625	644,679		(60)				1,100,000	05/16/2024
100167041	CF	CLEVELAND	OH		09/13/2024	7.750	86,051		(75)				111,000	07/08/2024
100167042	CF	SAN DIMAS	CA		09/13/2024	7.625	723,443		(559)				1,174,000	06/12/2024
100167043	CF	AMBLER	PA		09/13/2024	7.750	819,555		(611)				1,370,000	04/23/2024
100167044	CF	FLAGLER BEACH	FL		09/13/2024	8.250	133,008		(95)				260,000	05/16/2024
100167045	CF	LAKELAND	FL		09/13/2024	8.250	306,157		(488)				850,000	05/14/2024
100167046	CF	CARNEGIE	PA		09/13/2024	8.375	174,693		(220)				220,000	06/18/2024
100167047	CF	RANCHO MIRAGE	CA		09/13/2024	8.000	457,352		(512)				585,000	07/09/2024
100167049	CF	NASHVILLE	TN		09/13/2024	8.875	419,878		(427)				510,000	06/26/2024
100167050	CF	BRADENTON	FL		09/13/2024	8.750	397,288		(311)				480,000	06/14/2024
100167051	CF	LEXINGTON	KY		09/13/2024	7.875	254,381		(102)				317,000	06/07/2024
100167052	CF	CERRITOS	CA		09/13/2024	7.750	1,043,436		(710)				1,361,000	06/12/2024
100167053	CF	DUNELLEN	NJ		09/13/2024	8.625	405,478		(361)				495,000	05/02/2024
100167054	CF	MYRTLE BEACH	SC		09/13/2024	7.625	161,341		(73)				234,000	06/14/2024
100167055	CF	LOXAHATCHEE	FL		09/13/2024	7.625	457,254		(220)				781,000	06/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167058	CF	CAMP CONNELL	CA		09/13/2024	8.250	237,390		(169)				295,000	06/25/2024
100167060		BEND	OR		09/13/2024	8.125	615,341		(295)				770,000	06/25/2024
100167062	CF	SUMMERVILLE	SC		09/13/2024	7.999	350,346		(293)				450,000	06/14/2024
100167063	CF	CHICAGO	IL		09/13/2024	7.875	405,746		(130)				530,000	06/21/2024
100167064	CF	SPRING HILL	FL		09/13/2024	8.625	423,829		(316)				483,000	06/25/2024
100167066	CF	WASHINGTON	DC		09/13/2024	8.000	318,582		(253)				596,000	07/02/2024
100167067	CF	TROUTMAN	NC		09/13/2024	8.125	361,755		(341)				444,000	06/25/2024
100167068	CF	POTTSTOWN	PA		09/13/2024	8.125	565,815		(166)				706,000	06/28/2024
100167069	CF	BONITA SPRINGS	FL		09/13/2024	8.375	383,567		(382)				470,000	06/27/2024
100167070	CF	AVENTURA	FL		09/13/2024	8.000	270,459		(377)				349,000	06/27/2024
100167072	CF	CHICAGO	IL		09/13/2024	7.875	491,935		(113)				620,000	06/28/2024
100167073	CF	KEYSTONE	CO		09/13/2024	7.375	1,055,201		(378)				1,400,000	06/12/2024
100167074	CF	SAN FRANCISCO	CA		09/13/2024	7.375	1,236,423		(208)				1,565,000	06/25/2024
100167076		PALM COAST	FL		09/13/2024	8.375	218,399		(200)				307,000	06/28/2024
100167077	CF	SAVANNAH	GA		09/13/2024	7.750	775,021		(430)				1,135,000	05/30/2024
100167078		HUMBLE	TX		09/13/2024	8.500	177,202		(207)				240,000	06/04/2024
100167079		KINGMAN	AZ		09/13/2024	8.250	203,148		(177)				247,000	06/18/2024
100167080	CF	AUSTIN	TX		09/13/2024	8.125	175,177		(234)				360,000	07/08/2024
100167082		CLINTON	CT		09/13/2024	8.125	492,894		(99)				680,000	06/26/2024
100167083	CF	CONYERS	GA		09/13/2024	7.750	151,775		(133)				220,000	06/20/2024
100167084	CF	KILLEEN	TX		09/13/2024	7.750	274,524		(219)				370,000	05/24/2024
100167085	CF	NATIONAL CITY	CA		09/13/2024	7.875	675,357		(451)				880,000	06/27/2024
100167087	CF	WOODINVILLE	WA		09/13/2024	7.875	732,407		(814)				1,230,000	06/07/2024
100167088		RODANTHE	NC		09/13/2024	8.375	645,102		173				891,000	06/25/2024
100167089	CF	WEST DOVER	VT		09/13/2024	7.750	1,084,469		(329)				1,555,000	06/11/2024
100167092	CF	ORANGE PARK	FL		09/13/2024	8.125	263,108		(215)				330,000	05/22/2024
100167093	CF	PHILADELPHIA	PA		09/13/2024	8.375	180,986		(147)				260,500	06/27/2024
100167094	CF	THOMPSONS STATION	TN		09/13/2024	7.375	243,933		(203)				410,000	06/20/2024
100167095		ROCKY MOUNT	NC		09/13/2024	8.250	110,361		(113)				151,000	06/28/2024
100167097	CF	DOVER	ID		09/13/2024	8.000	412,976		(196)				510,500	06/13/2024
100167098	CF	HOUSTON	TX		09/13/2024	7.625	166,678		(151)				250,000	06/13/2024
100167103	CF	KNOXVILLE	TN		09/13/2024	7.875	367,577		(298)				446,000	06/10/2024
100167105	CF	HOMESTEAD	FL		09/13/2024	8.625	358,324		(322)				410,000	06/17/2024
100167106	CF	DEARBORN HEIGHTS	MI		09/13/2024	7.625	97,294		(93)				141,000	07/10/2024
100167107	CF	MEMPHIS	TN		09/13/2024	6.875	90,072		(8)				120,000	06/21/2024
100167110		FRANKLIN	OH		09/13/2024	7.750	97,130		1,404				135,000	07/10/2024
100167111	CF	BATTLE CREEK	MI		09/13/2024	8.000	90,617		(120)				114,000	07/11/2024
100167112	CF	KINGSVILLE	TX		09/13/2024	7.250	97,640		(107)				157,000	07/08/2024
100167113	CF	PHILADELPHIA	PA		09/13/2024	8.000	86,652		(110)				115,000	07/10/2024
100167114	CF	MEMPHIS	TN		09/13/2024	8.250	105,780		(185)				130,000	07/08/2024
100167115	CF	HIGHLAND PARK	IL		09/13/2024	7.875	1,138,243		(218)				1,425,000	06/24/2024
100167117	CF	EASTLAKE	OH		09/13/2024	7.375	92,563		(67)				139,000	07/11/2024
100167118	CF	KANSAS CITY	MO		09/13/2024	8.500	203,530		(178)				255,000	06/26/2024
100167119		VISALIA	CA		09/13/2024	8.000	236,320		(224)				325,000	06/26/2024
100167120	CF	ST. LOUIS	MO		09/13/2024	7.875	84,992		(108)				115,000	07/12/2024
100167121		GREENSBORO	NC		09/13/2024	8.250	90,187		(118)				130,000	07/12/2024
100167122	CF	MACON	GA		09/13/2024	7.875	100,824		(135)				127,000	07/12/2024
100167123	CF	THOUSAND PALMS	CA		09/13/2024	8.250	259,783		(130)				320,000	05/21/2024
100167125	CF	ATLANTA	GA		09/13/2024	7.875	991,978		(420)				1,186,000	07/09/2024
100167126		MIAMI	FL		09/13/2024	7.000	478,791		5				689,000	06/28/2024
100167128		PHILADELPHIA	PA		09/13/2024	7.750	180,210		(125)				220,000	06/14/2024
100167129	CF	DECATUR	GA		09/13/2024	7.500	94,337		(92)				130,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167131	CF	LONG BEACH	CA		09/13/2024	7.250	1,048,580		(437)				1,340,000	07/09/2024
100167133	CF	BELLEVUE	WA		09/13/2024	7.625	1,120,356		(715)				1,375,000	07/12/2024
100167134	CF	WICHITA	KS		09/13/2024	7.375	84,268		(93)				142,000	06/17/2024
100167135	CF	NEWHALL	CA		09/13/2024	7.500	1,084,894		(799)				1,350,000	06/21/2024
100167136		TAFT	CA		09/13/2024	8.125	203,739		(213)				260,000	06/26/2024
100167137	CF	DENVER	CO		09/13/2024	8.125	670,380		(63)				796,540	01/11/2024
100167138	CF	RICHMOND	RI		09/13/2024	8.625	219,143		(136)				345,000	07/13/2023
100167139		OSWEGO	NY		09/13/2024	8.375	168,445		(207)				199,000	07/09/2024
100167140	CF	AUBURN	WA		09/13/2024	8.000	520,262		(96)				615,000	02/10/2024
100167141		LEANDER	TX		09/13/2024	7.625	210,923		(135)				295,000	07/11/2024
100167142		WATERBURY	CT		09/13/2024	7.750	324,400		(156)				400,000	07/12/2024
100167143		CHICAGO	IL		09/13/2024	7.250	765,805		(122)				965,000	03/15/2024
100167144		MAGNOLIA	TX		09/13/2024	8.000	231,827		(129)				320,000	06/25/2024
100167145	CF	MUNCIE	IN		09/13/2024	7.875	98,420		(130)				124,000	07/17/2024
100167147	CF	LOS BANOS	CA		09/13/2024	8.375	572,033		(383)				660,500	03/05/2024
100167148	CF	BELLEVUE	WA		09/13/2024	8.000	343,857		(118)				440,000	03/29/2024
100167149	CF	ANAHEIM	CA		09/13/2024	7.750	644,456		(270)				805,000	03/19/2024
100167151	CF	WAVES	NC		09/13/2024	7.500	606,048		(219)				760,000	04/09/2024
100167152	CF	SPRING	TX		09/13/2024	7.875	397,852		(270)				476,300	03/19/2024
100167153	CF	CYPRESS	CA		09/13/2024	7.625	1,020,579		(788)				1,300,000	04/10/2024
100167154	CF	AUSTIN	TX		09/13/2024	7.250	744,496		(322)				950,000	04/10/2024
100167156	CF	CORONA	CA		09/13/2024	7.125	1,248,778		(648)				1,540,000	08/13/2024
100167157	CF	WASHINGTON	DC		09/13/2024	8.125	210,397		(100)				345,000	08/01/2024
100167158	CF	SOUTH PASADENA	CA		09/13/2024	7.500	885,986		(338)				1,100,000	07/17/2024
100167159	CF	BROWNSTOWN	MI		09/13/2024	7.750	263,991		(159)				345,000	07/30/2024
100167160	CF	LOS ANGELES	CA		09/13/2024	7.875	1,815,008		(892)				3,303,000	06/27/2024
100167162	CF	SAN JUAN CAPISTRANO	CA		09/13/2024	7.250	764,708		(341)				950,000	07/24/2024
100167164	CF	PALM DESERT	CA		09/13/2024	7.375	362,213		(210)				475,000	07/31/2024
100167409		ENGLEWOOD	CO		09/16/2024	7.875	366,189		(126)				455,000	07/01/2024
100167410		NEW SMYRNA BEACH	FL		09/16/2024	7.375	434,094		(149)				545,000	07/23/2024
100167411		BOYNTON BEACH	FL		09/16/2024	7.375	448,368		(232)				605,000	07/09/2024
100167412		VENICE	FL		09/16/2024	6.125	304,055		12				430,000	06/24/2024
100167413		CHAPEL HILL	NC		09/16/2024	6.375	105,259		(244)				292,000	06/27/2024
100167414		WIMAUMA	FL		09/16/2024	7.875	331,893		(166)				436,000	07/15/2024
100167415		WINTER PARK	FL		09/16/2024	7.250	328,903		(159)				435,000	06/28/2024
100167416		CHIMACUM	WA		09/16/2024	8.000	547,255		(172)				685,000	07/24/2024
100167417		WINDERMERE	FL		09/16/2024	7.500	345,113		(271)				560,000	07/12/2024
100167419		SEVIERVILLE	TN		09/16/2024	7.875	431,736		(105)				570,000	07/15/2024
100167420		PORT HURON	MI		09/16/2024	7.250	569,498		(306)				805,000	07/05/2024
100167421		PORT CLINTON	OH		09/16/2024	8.000	366,435		(114)				475,000	06/27/2024
100167423		DUBOIS	PA		09/16/2024	7.375	320,092		(230)				560,000	06/21/2024
100167425		NAPLES	FL		09/16/2024	7.500	324,740		(206)				425,000	07/09/2024
100167428		LOGAN	UT		09/16/2024	7.500	280,926		(194)				375,000	06/20/2024
100167429		ALEXANDRIA	VA		09/16/2024	7.500	747,736		(351)				933,000	08/07/2024
100167430		NORTHAMPTON	MA		09/16/2024	7.000	408,030		(292)				675,000	06/24/2024
100167431		BAILEY	CO		09/16/2024	7.875	665,279		(318)				875,000	07/22/2024
100167432		WASHINGTON	DC		09/16/2024	7.125	364,383		(266)				475,000	08/02/2024
100167433		THONOTOSASSA	FL		09/16/2024	7.875	556,338		(498)				769,000	07/24/2024
100167434		LOUISVILLE	KY		09/16/2024	7.375	311,941		(169)				415,000	07/05/2024
100167435		ALBUQUERQUE	NM		09/16/2024	7.500	291,546		(224)				395,000	07/31/2024
100167436		LAREDO	TX		09/16/2024	7.250	231,538		(118)				395,000	05/24/2024
100167437		SHOW LOW	AZ		09/16/2024	7.875	383,203		(95)				480,000	06/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167438		GRAND TERRACE	CA		09/16/2024	6.375	408,228		(64)				610,000	07/15/2024
100167439		DORRINGTON	CA		09/16/2024	7.500	493,395		(339)				665,000	07/01/2024
100167440		GRAFTON	WV		09/16/2024	6.250	284,815		(33)				420,000	07/19/2024
100167442		JEFFERSON HILLS	PA		09/16/2024	8.000	301,463		(147)				425,000	06/28/2024
100167443		RIVERBANK	CA		09/16/2024	6.875	441,637		(117)				575,000	07/29/2024
100167444		SUNNYSIDE	NY		09/16/2024	6.375	181,153		(106)				1,550,000	07/30/2024
100167445		SAPPHIRE	NC		09/16/2024	7.875	374,524		(90)				470,000	08/05/2024
100167448		MERCED	CA		09/16/2024	7.500	473,206		(360)				625,000	07/26/2024
100167449		PORT SAINT LUCIE	FL		09/16/2024	7.000	447,375		(283)				745,000	07/19/2024
100167450		MONTAGUE	MI		09/16/2024	6.375	87,032		(324)				1,100,000	08/06/2024
100167452		EL CAJON	CA		09/16/2024	7.000	464,304		(275)				610,000	07/25/2024
100167453		GLENDALE	CA		09/16/2024	7.000	1,266,152		(778)				2,075,000	08/06/2024
100167454		KOKOMO	IN		09/16/2024	8.000	282,262		(116)				350,000	08/02/2024
100167455		SEBASTIAN	FL		09/16/2024	7.375	286,809		(189)				375,000	07/30/2024
100167456		LOUISVILLE	KY		09/16/2024	6.750	425,308		(160)				565,000	07/26/2024
100167457		LONG BEACH	CA		09/16/2024	7.250	686,558		(522)				975,000	07/29/2024
100167458		SAN JOSE	CA		09/16/2024	7.375	803,336		(511)				1,050,000	08/06/2024
100167459		DURHAM	NC		09/16/2024	7.000	273,061		(176)				360,000	07/25/2024
100167460		PALM COAST	FL		09/16/2024	7.375	295,747		(246)				450,000	07/26/2024
100167461		GOLDEN VALLEY	MN		09/16/2024	7.500	252,159		(188)				420,000	07/22/2024
100167463		OSWEGO	IL		09/16/2024	6.875	290,467		(78)				375,000	08/06/2024
100167465		KETCHUM	ID		09/16/2024	7.000	325,365		(205)				820,000	08/06/2024
100167466		BOSTON	MA		09/16/2024	7.875	447,633		(322)				840,000	07/31/2024
100167467	CF	COLORADO SPRINGS	CO		10/31/2024	8.125	758,133		(415)				825,000	09/24/2024
100167469		LOS ANGELES	CA		10/31/2024	7.875	675,165		(290)				860,000	09/20/2024
100167471		GLENDALE	AZ		10/31/2024	8.125	201,016		(88)				285,000	09/24/2024
100167472	CF	ELK GROVE VILLAGE	IL		10/31/2024	7.250	364,002		(111)				453,000	10/04/2024
100167474	CF	HOUSTON	TX		10/31/2024	7.000	347,550		(287)				440,000	09/26/2024
100167476		PHOENIX	AZ		10/31/2024	8.500	258,236		(105)				328,000	09/24/2024
100167477	CF	EL CENTRO	CA		10/31/2024	7.500	357,866		(332)				460,000	09/26/2024
100167478	CF	AUSTIN	TX		10/31/2024	6.750	609,028		(348)				755,000	10/02/2024
100167479	CF	MIAMI BEACH	FL		10/31/2024	6.750	102,763		(86)				335,000	09/26/2024
100167480	CF	DORAL	FL		10/31/2024	8.500	951,849		(669)				1,075,000	09/30/2024
100167481	CF	MIAMI	FL		10/31/2024	7.000	414,815		(294)				625,000	10/04/2024
100167483	CF	STUDIO CITY AREA LOS ANGELES	CA		10/31/2024	6.625	1,082,693		(148)				1,357,000	09/25/2024
100167485		MILWAUKEE	WI		10/31/2024	8.000	195,443		(177)				235,000	09/26/2024
100167486	CF	CORTE MADERA	CA		10/31/2024	6.750	822,463		(129)				1,300,000	10/03/2024
100167487	CF	AUSTIN	TX		10/31/2024	7.000	362,910		(351)				500,000	10/03/2024
100167488	CF	UPLAND	CA		10/31/2024	6.375	680,163		(80)				1,740,000	09/30/2024
100167490	CF	MIAMI	FL		10/31/2024	7.000	509,082		(416)				815,000	09/30/2024
100167491	CF	COTTONWOOD HEIGHTS	UT		10/31/2024	8.125	757,031		(340)				960,000	10/09/2024
100167492		MEMPHIS	TN		10/31/2024	7.375	138,825		(62)				169,000	09/24/2024
100167493		PHOENIX	AZ		10/31/2024	8.250	263,739		(112)				335,000	09/24/2024
100167494	CF	MARGATE	FL		10/31/2024	9.375	549,080		(427)				659,000	09/30/2024
100167496	CF	MILL VALLEY	CA		10/31/2024	7.125	2,713,981		(247)				3,500,000	09/23/2024
100167497	CF	MIAMI	FL		10/31/2024	6.875	321,020		(182)				422,000	09/30/2024
100167498	CF	KATY	TX		10/31/2024	6.750	285,623		(192)				350,000	09/12/2024
100167501	CF	NEWTOWN	PA		10/31/2024	6.875	1,046,950		(395)				1,300,000	09/30/2024
100167503		PARKLAND	FL		10/31/2024	7.125	668,673		(120)				1,020,000	09/25/2024
100167504		LOS ANGELES	CA		10/31/2024	7.250	818,977		(176)				1,250,000	09/30/2024
100167505	CF	LOS ANGELES	CA		10/31/2024	6.875	1,181,538		(1,182)				1,900,000	09/23/2024
100167506		MURFREESBORO	TN		10/31/2024	7.125	355,384		(85)				475,000	09/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167507	CF	LAKEWOOD	OH		10/31/2024	7.500	247,642		(246)				335,000	09/30/2024
100167508	CF	LOS ANGELES	CA		10/31/2024	6.875	1,181,644		(1,184)				1,900,000	09/23/2024
100167509	CF	PARKER	TX		10/31/2024	6.750	923,845		(525)				1,300,000	09/23/2024
100167511	CF	RICHARDSON	TX		10/31/2024	9.000	325,123		(248)				391,000	10/04/2024
100167512	CF	LOS ANGELES	CA		10/31/2024	7.000	590,185		(317)				830,000	10/02/2024
100167513		WESTMINSTER	CO		10/31/2024	6.750	239,948		(23)				625,000	09/30/2024
100167514		HOUSTON	TX		10/31/2024	7.500	380,233		(43)				501,000	10/04/2024
100167515	CF	SIMI VALLEY	CA		10/31/2024	6.750	1,266,952		(895)				1,550,000	09/18/2024
100167517	CF	HANFORD	CA		10/31/2024	7.750	766,360		(832)				1,100,000	09/20/2024
100167518	CF	FRESNO	CA		10/31/2024	7.750	313,958		(317)				412,000	09/13/2024
100167519	CF	HOUSTON	TX		10/31/2024	7.500	141,570		(136)				188,000	09/24/2024
100167520	CF	SPRING HILL	KS		10/31/2024	8.000	492,343		(349)				660,000	09/23/2024
100167521	CF	WORCESTER	MA		10/31/2024	7.500	463,207		(358)				607,000	09/13/2024
100167522	CF	LODI	CA		10/31/2024	6.125	259,373		(64)				709,950	09/19/2024
100167523	CF	BUFORD	GA		10/31/2024	7.500	1,280,312		(356)				1,500,000	10/01/2024
100167524		PALMDALE	CA		10/31/2024	7.500	312,930		(135)				465,000	09/13/2024
100167525	CF	AMARILLO	TX		10/31/2024	7.875	436,519		(400)				525,000	09/25/2024
100167526	CF	COACHELLA	CA		10/31/2024	7.875	307,902		(282)				395,000	09/16/2024
100167528	CF	MARIETTA	GA		10/31/2024	8.500	388,639		(333)				420,000	09/18/2024
100167530	CF	SALINAS	CA		10/31/2024	7.000	1,323,555		(558)				1,750,000	10/16/2024
100167531	CF	HOUSTON	TX		10/31/2024	8.875	182,738		(150)				195,000	09/19/2024
100167532	CF	FAIRFIELD	CT		10/31/2024	7.000	435,223		(200)				576,000	09/20/2024
100167533	CF	LAS VEGAS	NV		10/31/2024	6.750	1,132,972		(660)				1,395,000	09/30/2024
100167534	CF	TARZANA AREA LOS ANGELES	CA		10/31/2024	8.375	875,313		(570)				954,000	09/30/2024
100167535	CF	RANCHO PALOS VERDES	CA		10/31/2024	7.250	3,379,437		(2,056)				4,430,000	09/27/2024
100167536	CF	SUMMERVILLE	SC		10/31/2024	7.000	267,402		(159)				350,000	10/04/2024
100167537	CF	SAINT AUGUSTINE	FL		10/31/2024	6.625	324,548		(182)				399,990	09/19/2024
100167538	CF	KINGSTON	TN		10/31/2024	7.375	155,805		(48)				805,000	09/23/2024
100167539	CF	CUMMING	GA		10/31/2024	8.125	579,315		(424)				625,000	09/13/2024
100167540		SAN ANTONIO	TX		10/31/2024	7.125	180,145		(55)				230,000	09/26/2024
100167541	CF	CHARLOTTE	NC		10/31/2024	7.375	183,771		(178)				236,000	09/20/2024
100167542	CF	PAWTUCKET	RI		10/31/2024	7.625	552,002		(418)				715,000	09/17/2024
100167543		HAVERHILL	MA		10/31/2024	8.625	587,045		(343)				716,000	08/30/2024
100167544	CF	SHELTON	WA		10/31/2024	7.500	266,574		(201)				290,000	09/17/2024
100167546	CF	SUMMERVILLE	SC		10/31/2024	7.125	361,549		(269)				470,000	09/18/2024
100167547	CF	HENDERSON	NV		10/31/2024	7.250	876,773		(699)				1,065,000	09/23/2024
100167548	CF	SUMMERVILLE	SC		10/31/2024	7.500	274,042		(284)				350,000	10/04/2024
100167549	CF	MIAMI	FL		10/31/2024	7.875	727,532		(667)				980,000	09/25/2024
100167550	CF	SUMMERVILLE	SC		10/31/2024	6.875	266,643		(145)				350,000	10/04/2024
100167551	CF	SUMMERVILLE	SC		10/31/2024	7.000	361,312		(269)				470,000	09/18/2024
100167552	CF	VANDALIA	OH		10/31/2024	7.000	129,670		(130)				325,000	09/19/2024
100167553	CF	MENIFEE	CA		09/19/2024	7.375	434,286		(649)				630,000	07/19/2024
100167554	CF	LAS VEGAS	NV		09/19/2024	8.125	317,576		(250)				392,000	08/19/2024
100167555	CF	REDLANDS	CA		09/19/2024	7.625	459,720		(178)				580,000	07/30/2024
100167556	CF	PENDERGRASS	GA		09/19/2024	7.500	323,795		(77)				413,000	08/02/2024
100167557	CF	KANNAPOLIS	NC		09/19/2024	7.125	249,898		(276)				330,000	07/19/2024
100167558	CF	GOODYEAR	AZ		09/19/2024	6.625	410,878		157				540,000	07/25/2024
100167559	CF	FARMERSVILLE	TX		09/19/2024	7.500	242,746		(600)				343,000	08/13/2024
100167560	CF	RICHMOND	TX		09/19/2024	8.625	287,944		(396)				360,000	07/19/2024
100167561	CF	CONCORD	NC		09/19/2024	8.125	268,872		(168)				338,000	07/19/2024
100167562	CF	SAINT CLOUD	FL		09/19/2024	6.990	263,788		(261)				370,000	07/30/2024
100167563	CF	FARMERSVILLE	TX		09/19/2024	7.625	207,688		(499)				343,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167564	CF	TEMECULA	CA		09/19/2024	6.625	564,198		(73)				765,000	08/01/2024
100167565	CF	FORT WORTH	TX		09/19/2024	7.500	248,496		(423)				328,000	08/16/2024
100167566	CF	TAMPA	FL		09/19/2024	7.125	204,021		(450)				345,000	08/28/2024
100167567	CF	MABLETON	GA		09/19/2024	6.625	321,564		81				410,000	07/29/2024
100167568		DAVENPORT	FL		09/19/2024	6.990	294,697		69				335,000	08/08/2024
100167570	CF	FALLING WATERS	WV		09/19/2024	7.500	206,596		(269)				271,000	07/29/2024
100167571	CF	SARASOTA	FL		09/19/2024	7.990	374,048		(240)				465,000	07/19/2024
100167572	CF	PENDERGRASS	GA		09/19/2024	7.375	290,372		(234)				390,000	07/29/2024
100167573	CF	PINEVILLE	NC		09/19/2024	6.625	330,440		(209)				472,000	07/25/2024
100167575	CF	SUMMERVILLE	SC		09/19/2024	7.500	274,039		(412)				365,000	07/29/2024
100167576	CF	PENDERGRASS	GA		09/19/2024	7.125	300,153		(202)				407,000	08/09/2024
100167577	CF	HAW RIVER	NC		09/19/2024	5.375	244,607		250				350,000	07/25/2024
100167578	CF	TEXAS CITY	TX		09/19/2024	6.990	228,075		(81)				325,000	07/26/2024
100167579		LONGS	SC		09/19/2024	7.625	252,599		22				309,000	07/25/2024
100167580		LAS VEGAS	NV		09/19/2024	7.625	374,527		(13)				420,000	08/07/2024
100167581	CF	LAS VEGAS	NV		09/19/2024	6.625	132,992		(213)				416,000	08/22/2024
100167582		HAINES CITY	FL		09/19/2024	6.990	318,247		77				370,000	07/29/2024
100167583	CF	TEXAS CITY	TX		09/19/2024	6.990	241,607		26				330,000	07/26/2024
100167584	CF	SHELBY	NC		09/19/2024	7.625	222,101		(316)				290,000	08/05/2024
100167585	CF	ALBEMARLE	NC		09/19/2024	5.990	211,749		8				293,000	07/30/2024
100167586	CF	FALLING WATERS	WV		09/19/2024	7.500	204,631		(267)				271,000	08/12/2024
100167587	CF	CHARLOTTE	NC		09/19/2024	7.625	301,134		(310)				396,000	08/02/2024
100167588	CF	ALBEMARLE	NC		09/19/2024	5.990	211,749		8				290,000	07/30/2024
100167589	CF	CHARLOTTE	NC		09/19/2024	7.125	224,317		(344)				395,000	08/23/2024
100167590	CF	DACULA	GA		09/19/2024	7.625	344,515		(240)				430,000	07/31/2024
100167591	CF	FALLING WATERS	WV		09/19/2024	7.125	189,232		(233)				270,000	07/26/2024
100167592	CF	CHARLOTTE	NC		09/19/2024	7.625	296,355		(333)				388,000	07/22/2024
100167593	CF	DALLAS	TX		09/19/2024	7.500	252,235		(484)				331,000	08/19/2024
100167594	CF	FONTANA	CA		09/19/2024	8.125	498,221		(176)				648,000	07/22/2024
100167595	CF	DALLAS	TX		09/19/2024	7.500	250,579		(390)				330,000	08/13/2024
100167596	CF	CHARLOTTE	NC		09/19/2024	7.625	293,756		(223)				387,900	08/02/2024
100167597	CF	TAMPA	FL		09/19/2024	7.500	265,179		(365)				350,000	08/01/2024
100167598	CF	ANNA	TX		09/19/2024	7.500	270,065		(444)				362,900	08/13/2024
100167600	CF	HOUSTON	TX		09/19/2024	6.875	301,644		(220)				403,000	07/24/2024
100167601	CF	HARBESON	DE		09/19/2024	7.500	628,610		(570)				900,000	07/08/2024
100167603	CF	STUART	FL		09/19/2024	8.125	378,864		(348)				478,000	07/29/2024
100167604	CF	STUART	FL		09/19/2024	8.125	379,387		(374)				478,000	07/29/2024
100167606	CF	FOLSOM	CA		09/19/2024	6.625	279,363		(443)				608,000	08/01/2024
100167607	CF	LEWES	DE		09/19/2024	6.625	654,920		(307)				975,000	08/12/2024
100167608	CF	LINDEN	NJ		09/19/2024	7.500	377,680		(240)				630,000	08/13/2024
100167609	CF	MESA	AZ		09/19/2024	7.625	325,967		(133)				434,000	07/27/2024
100167610	CF	SANTA CLARITA	CA		09/19/2024	5.990	296,410		(17)				855,000	08/01/2024
100167613	CF	CELINA	TX		09/19/2024	7.500	386,849		(207)				520,000	08/01/2024
100167614	CF	SAINT CLOUD	FL		09/19/2024	7.625	296,829		(401)				390,000	07/26/2024
100167615	CF	BARRINGTON	NH		09/19/2024	7.625	259,824		(152)				606,000	08/02/2024
100167616	CF	MOUNT PLEASANT	SC		09/19/2024	6.625	474,771		91				653,000	08/19/2024
100167617	CF	BRISTOL	CT		09/19/2024	7.625	362,722		(621)				480,000	07/25/2024
100167618	CF	ROUND ROCK	TX		09/19/2024	6.500	150,312		(55)				365,000	07/26/2024
100167619	CF	NEWPORT NEWS	VA		09/19/2024	6.990	181,119		(160)				247,000	07/30/2024
100167620	CF	AURORA	CO		09/19/2024	5.990	333,243		208				535,000	08/15/2024
100167621	CF	SEATTLE	WA		09/19/2024	6.625	181,170		(232)				580,000	08/12/2024
100167622	CF	SAN FRANCISCO	CA		09/19/2024	7.125	756,191		(332)				1,135,000	07/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167623	CF	KAPOLEI	HI		09/19/2024	6.125	276,725		(22)				750,000	07/23/2024
100167624	CF	NORTH MYRTLE BEACH	SC		09/19/2024	7.625	321,338		(202)				535,000	07/25/2024
100167625	CF	MILWAUKEE	WI		09/19/2024	7.625	222,236		(364)				313,000	07/29/2024
100167626	CF	SANFORD	ME		09/19/2024	6.990	146,101		(172)				250,000	08/10/2024
100167627	CF	CYPRESS	TX		09/19/2024	6.625	271,984		4				345,000	07/19/2024
100167628	CF	OLIVEHURST	CA		09/19/2024	6.990	178,126		(117)				365,000	07/20/2024
100167629	CF	ARNOLD	MD		09/19/2024	7.125	300,750		(126)				405,000	07/26/2024
100167630	CF	GRAND RAPIDS	MN		09/19/2024	6.990	212,704		(117)				405,000	07/18/2024
100167631	CF	SAN BRUNO	CA		09/19/2024	6.990	252,951		(154)				385,000	08/08/2024
100167632	CF	ANNA	TX		09/19/2024	7.500	275,120		(609)				406,000	07/19/2024
100167633	CF	PROVIDENCE	RI		09/19/2024	6.625	201,212		(266)				420,000	07/31/2024
100167634	CF	SANFORD	NC		09/19/2024	6.990	329,346		(172)				440,000	08/12/2024
100167635	CF	SUITLAND	MD		09/19/2024	6.500	122,652		(98)				333,000	08/06/2024
100167636	CF	WINCHESTER	CA		09/19/2024	6.625	437,732		(138)				622,000	08/01/2024
100167637	CF	ANTIOCH	CA		09/19/2024	7.125	409,335		(877)				750,000	07/24/2024
100167638	CF	NOKOMIS	FL		09/19/2024	6.990	181,975		(312)				406,000	07/25/2024
100167639		MYRTLE BEACH	SC		09/19/2024	7.625	251,788		51				397,000	07/25/2024
100167641		PARRISH	FL		09/19/2024	8.625	359,604		(239)				405,000	07/22/2024
100167643	CF	NASHVILLE	TN		09/19/2024	8.500	324,391		(306)				419,000	08/12/2024
100167644	CF	NASHVILLE	TN		09/19/2024	8.500	305,909		(271)				380,000	08/12/2024
100167645	CF	LOUISVILLE	KY		09/19/2024	6.990	200,302		(105)				547,000	07/22/2024
100167646	CF	LONGS	SC		09/19/2024	7.125	259,159		89				340,000	08/13/2024
100167647	CF	TITUSVILLE	FL		09/19/2024	6.625	199,788		(183)				355,000	08/08/2024
100167648	CF	DRIPPING SPRINGS	TX		09/19/2024	6.625	172,752		(160)				490,000	07/26/2024
100167649	CF	FARMERSVILLE	TX		09/19/2024	7.625	223,069		(165)				298,000	07/30/2024
100167650		WESLEY CHAPEL	FL		09/19/2024	7.990	260,520		(59)				310,000	07/29/2024
100167651	CF	MABLETON	GA		09/19/2024	7.125	299,519		(275)				396,000	08/13/2024
100167652	CF	EAGLE MOUNTAIN	UT		09/19/2024	6.500	394,377		157				525,000	07/26/2024
100167653	CF	GALLATIN	TN		09/19/2024	7.625	214,560		(370)				345,000	07/29/2024
100167654	CF	LEBANON	TN		09/19/2024	6.990	242,041		(150)				355,000	08/01/2024
100167655	CF	GALLATIN	TN		09/19/2024	7.500	262,295		(278)				345,000	07/30/2024
100167656	CF	MCDONOUGH	GA		09/19/2024	6.625	225,810		(190)				310,000	08/09/2024
100167658	CF	FALLING WATERS	WV		09/19/2024	7.500	207,952		(287)				274,000	08/05/2024
100167659	CF	MCKINNEY	TX		09/19/2024	7.125	289,289		(441)				393,000	08/05/2024
100167660	CF	SURPRISE	AZ		09/19/2024	7.125	290,249		83				384,000	08/08/2024
100167662	CF	FORT WORTH	TX		09/19/2024	6.625	213,812		(213)				285,000	07/30/2024
100167663	CF	SARASOTA	FL		09/19/2024	7.125	157,133		(290)				224,000	07/30/2024
100167665	CF	BUDA	TX		09/19/2024	7.500	76,772		(255)				325,000	08/23/2024
100167666	CF	CONCORD	NC		09/19/2024	7.625	262,228		(317)				360,000	08/08/2024
100167668	CF	FORNEY	TX		09/19/2024	7.625	246,885		(593)				332,000	08/08/2024
100167669	CF	FORNEY	TX		09/19/2024	8.125	245,168		(267)				306,000	07/30/2024
100167670	CF	KANNAPOLIS	NC		09/19/2024	6.625	230,493		(44)				320,000	08/13/2024
100167747	CF	HERMINIE	PA		09/19/2024	7.624	250,866		(143)				318,750	09/03/2024
100167748		HUGO	MN		09/19/2024	8.624	1,020,616		(219)				2,150,000	09/26/2025
100167749	CF	SEDONA	AZ		09/19/2024	6.999	1,449,798		(777)				2,050,000	08/28/2024
100167750	CF	WALLINGTON	NJ		09/19/2024	8.624	559,195		(401)				677,000	08/30/2024
100167751	CF	EAST BOSTON	MA		09/19/2024	8.124	400,637		(82)				500,000	09/06/2024
100167752	CF	BETHEL	NY		09/19/2024	6.874	155,854		27				215,000	09/04/2024
100167753		NAPLES	FL		09/19/2024	7.874	1,292,061		(730)				1,950,000	08/27/2024
100167754	CF	FREDERICKSBURG	VA		09/19/2024	7.375	359,606		(235)				448,000	08/28/2024
100167755	CF	TOTOWA	NJ		09/19/2024	8.124	587,433		(320)				650,000	08/29/2024
100167756	CF	FARMINGDALE	NY		09/19/2024	6.999	778,396		(412)				960,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167757	CF	WAKEFIELD	MA		09/19/2024	7.499	2,530,711		(1,154)				3,475,000	08/22/2024
100167758	CF	WINTER GARDEN	FL		09/19/2024	6.874	208,664		(117)				425,000	08/26/2024
100167759		HOUSTON	TX		09/19/2024	8.749	414,834		(477)				490,000	08/30/2024
100167760		DESTIN	FL		09/19/2024	8.124	280,553		(282)				358,000	08/27/2024
100167761	CF	JAMAICA	NY		09/19/2024	6.999	609,371		(372)				1,000,000	09/05/2024
100167762	CF	HOUSTON	TX		09/19/2024	8.749	402,846		(476)				475,000	08/28/2024
100167763	CF	HOUSTON	TX		09/19/2024	8.749	403,859		(496)				475,000	08/28/2024
100167764	CF	AVE MARIA	FL		09/19/2024	7.124	445,057		(126)				558,000	08/30/2024
100167765	CF	PORTSMOUTH	VA		09/19/2024	7.624	241,266		(227)				310,000	08/26/2024
100167766	CF	PALM COAST	FL		09/19/2024	7.874	312,164		(139)				385,000	08/23/2024
100167767	CF	LYNN	MA		09/19/2024	7.249	380,804		(270)				472,000	08/27/2024
100167768	CF	HENDERSON	NV		09/19/2024	7.249	161,082		(166)				394,000	08/29/2024
100167769	CF	RIDGEWOOD	NY		09/19/2024	7.249	661,700		(199)				825,000	08/29/2024
100167770	CF	WOODBURY	NY		09/19/2024	7.874	1,741,701		(3,578)				3,350,000	08/29/2024
100167771	CF	NANUET	NY		09/19/2024	9.250	490,571		(164)				538,000	08/29/2024
100167772	CF	GRANDVIEW	WA		09/19/2024	7.999	318,697		(99)				400,000	08/28/2024
100167773	CF	NORCROSS	GA		09/19/2024	7.499	213,692		(185)				275,000	09/05/2024
100167775	CF	JAMUL	CA		09/19/2024	7.374	1,465,813		(839)				1,800,000	08/26/2024
100167776	CF	MONROE	NY		09/19/2024	7.999	240,520		(253)				320,000	09/03/2024
100167777	CF	KODAK	TN		09/19/2024	6.999	207,973		(78)				277,000	08/27/2024
100167778	CF	SAN DIEGO	CA		09/19/2024	7.750	563,265		(424)				685,000	07/19/2024
100167779		ALACHUA	FL		09/19/2024	8.499	254,603		(315)				300,000	08/30/2024
100167780	CF	PENNSAUKEN	NJ		09/19/2024	7.874	263,119		(135)				350,000	08/30/2024
100167781	CF	VERO BEACH	FL		09/19/2024	7.875	904,171		(643)				1,215,000	08/30/2024
100167782	CF	GUERNEVILLE	CA		09/19/2024	7.500	197,560		(1)				465,000	06/24/2024
100167783	CF	CHATTANOOGA	TN		09/19/2024	6.499	157,988		(23)				265,000	08/27/2024
100167784	CF	HOUSTON	TX		09/19/2024	8.749	414,929		(478)				490,000	08/30/2024
100167786	CF	KODAK	TN		09/19/2024	6.999	177,009		(90)				277,000	08/27/2024
100167787	CF	LAKE HAVASU CITY	AZ		09/19/2024	7.374	574,013		(335)				756,000	08/29/2024
100167788		MILFORD	CT		09/19/2024	6.499	290,619		69				445,000	09/03/2024
100167789	CF	BALDWIN	NY		09/19/2024	7.750	503,252		(412)				650,000	08/05/2024
100167790		SPRING	TX		09/19/2024	7.249	174,590		(55)				220,000	09/04/2024
100167791		GAINESVILLE	FL		09/19/2024	7.624	181,408		(101)				297,000	08/30/2024
100167792		SAN FRANCISCO	CA		09/19/2024	7.625	1,008,593		(334)				1,300,000	08/08/2024
100167793	CF	RESEDA	CA		09/19/2024	8.499	2,024,603		(1,331)				2,370,000	09/04/2024
100167794	CF	MONROE	GA		09/19/2024	7.124	371,072		(204)				460,000	08/30/2024
100167795	CF	DALLAS	TX		09/19/2024	7.374	186,005		(153)				250,000	08/27/2024
100167796	CF	BURTON	MI		09/19/2024	7.999	117,006		(167)				153,000	08/27/2024
100167797	CF	ROOSEVELT	NY		09/19/2024	7.999	425,530		(190)				525,000	08/09/2024
100167798		READING	PA		09/19/2024	8.625	147,741		(171)				220,000	06/27/2024
100167799	CF	VAN NUYS	CA		09/19/2024	8.625	1,318,213		(884)				1,600,000	08/15/2024
100167800	CF	READING	PA		09/19/2024	8.500	234,448		(313)				320,000	06/12/2024
100167801		READING	PA		09/19/2024	8.250	280,992		(227)				355,000	06/27/2024
100167802		ATLANTA	GA		09/19/2024	7.874	307,976		(76)				438,000	09/03/2024
100167803		UNIVERSAL CITY	TX		09/19/2024	8.874	178,773		(220)				230,000	08/07/2024
100167804	CF	BROOKS	KY		09/19/2024	7.374	259,558		(13)				360,000	06/28/2024
100167805	CF	DAVENPORT	FL		09/19/2024	7.874	322,190		(325)				390,000	07/17/2024
100167807	CF	AMERICAN CANYON	CA		09/19/2024	7.874	3,054,285		(1,776)				4,350,000	08/23/2024
100167808		READING	PA		09/19/2024	8.250	272,310		(213)				330,000	06/27/2024
100167809	CF	BOUND BROOK	NJ		09/19/2024	8.249	368,876		(475)				510,000	08/19/2024
100167810		AKRON	OH		09/19/2024	7.250	115,849		(23)				145,000	08/23/2024
100167811		MIAMI	FL		09/19/2024	8.200	481,531		(268)				595,000	07/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167812	CF	HIALEAH	FL		09/19/2024	7.750	271,134		(277)				510,000	08/12/2024
100167813	CF	RIVERSIDE	CA		09/19/2024	8.374	831,191		(815)				1,000,000	08/17/2024
100167814	CF	TOMS RIVER	NJ		09/19/2024	9.499	500,026		(100)				590,000	08/16/2024
100167816	CF	CALVERTON	NY		09/19/2024	7.624	492,053		(181)				610,000	08/20/2024
100167817		LINDEN	NJ		09/19/2024	7.749	447,016		(205)				588,000	08/02/2024
100167818		MORENO VALLEY	CA		09/19/2024	7.624	347,383		(151)				475,000	08/16/2024
100167819	CF	MASTIC	NY		09/19/2024	7.749	402,173		(280)				560,000	08/19/2024
100167820		SAN MIGUEL DE ALLENDE	MEX		09/20/2024	9.450	393,493						674,136	08/30/2024
100167821		CABO SAN LUCAS	MEX		09/20/2024	8.660	2,467,965						6,635,052	09/09/2024
100167822		COLUMBIA	MD		09/20/2024	7.125	380,432		(100)				485,000	08/27/2024
100167823		DECATUR	GA		09/20/2024	6.999	242,605		(48)				308,000	08/23/2024
100167824		LAKEWOOD	CA		09/20/2024	8.375	533,393		941				800,000	04/03/2025
100167825	CF	JACKSONVILLE	FL		09/20/2024	6.499	145,422		55				210,000	08/30/2024
100167826		KISSIMMEE	FL		09/20/2024	6.499	221,661		148				310,000	08/28/2024
100167828		EAST PROVIDENCE	RI		09/20/2024	7.499	260,655		(25)				389,900	08/29/2024
100167829		PASCO	WA		09/20/2024	7.125	270,969		(44)				378,000	08/29/2024
100167830	CF	LAKE WORTH	FL		09/20/2024	7.125	636,275		(76)				950,000	08/26/2024
100167831		SAN BERNARDINO	CA		09/20/2024	7.499	376,086		(202)				485,000	08/22/2024
100167832		SAN ANTONIO	TX		09/20/2024	7.999	227,193		(288)				297,000	07/15/2024
100167833		PHOENIX	AZ		09/20/2024	7.875	574,474		(22)				715,000	08/26/2024
100167834		STOCKTON	CA		09/20/2024	7.875	136,233		(108)				165,000	08/30/2024
100167835		SPRINGFIELD	MO		09/20/2024	6.375	229,717		149				312,000	08/29/2024
100167836	CF	ELLENWOOD	GA		09/20/2024	6.625	215,588		(19)				290,000	08/28/2024
100167837		FALLS CHURCH	VA		09/20/2024	7.250	226,517		(104)				290,000	08/30/2024
100167838	CF	BUHL	ID		09/20/2024	7.125	177,988		(105)				250,000	08/22/2024
100167839		CAPE CORAL	FL		09/20/2024	6.875	258,872		12				325,000	09/03/2024
100167840	CF	PALM BAY	FL		09/20/2024	6.875	203,923		(161)				345,000	08/29/2024
100167841		EL PASO	TX		09/20/2024	6.499	214,033		97				293,000	08/30/2024
100167842		KISSIMMEE	FL		09/20/2024	6.499	261,976		129				340,000	08/23/2024
100167843		KILLINGLY	CT		09/20/2024	7.999	217,616		(89)				275,000	08/29/2024
100167844		COLLEGE PARK	GA		09/20/2024	7.125	227,017		(34)				285,000	08/27/2024
100167845		NORMAN	OK		09/20/2024	6.999	162,399		(8)				225,000	08/28/2024
100167847		CONVERSE	TX		09/20/2024	7.499	189,620		(53)				235,000	08/30/2024
100167849	CF	ELKRIDGE	MD		09/20/2024	7.125	327,558		(195)				460,000	08/28/2024
100167851		GREENSBORO	NC		09/20/2024	8.375	151,310		(203)				205,000	08/26/2024
100167852	CF	WHITEWATER	CA		09/20/2024	6.750	449,524		(42)				660,000	08/21/2024
100167853		LAREDO	TX		09/20/2024	7.125	196,904		21				270,000	08/30/2024
100167854	CF	BRIGHTON	CO		09/20/2024	7.250	310,727		(120)				385,000	01/22/2025
100167855	CF	CARSON CITY	NV		09/20/2024	6.625	380,740		(14)				550,000	08/19/2024
100167856		CYPRESS	TX		09/20/2024	8.125	170,888		(178)				337,000	08/29/2024
100167857	CF	OXNARD	CA		09/20/2024	6.875	186,476		(149)				1,152,000	08/22/2024
100167858		HOUSTON	TX		09/20/2024	7.625	273,451		(75)				344,000	06/28/2024
100167859		TAMPA	FL		09/20/2024	8.125	261,121		(50)				365,000	08/02/2024
100167860		AKRON	OH		09/20/2024	7.250	256,622		9				325,000	08/26/2024
100167861	CF	LAS VEGAS	NV		09/20/2024	6.999	254,845		(60)				365,000	08/28/2024
100167862		HAMILTON	OH		09/20/2024	7.250	220,375		(18)				280,500	08/29/2024
100167863	CF	MIAMI	FL		09/20/2024	6.875	492,577		(311)				800,000	06/12/2024
100167864		DALLAS	TX		09/20/2024	7.999	135,739		(101)				190,000	08/23/2024
100167865		TUCSON	AZ		09/20/2024	7.125	243,375		(62)				325,000	08/26/2024
100167866	CF	PALM BAY	FL		09/20/2024	7.250	230,418		(165)				300,000	08/30/2024
100167867		NEW BEDFORD	MA		09/20/2024	7.250	499,682		50				635,000	08/30/2024
100167868		EVERETT	WA		09/20/2024	7.875	360,681		(65)				509,000	08/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167869		TRACY	CA		09/20/2024	7.499	531,682		(76)				760,000	08/21/2024
100167870	CF	LAS VEGAS	NV		09/20/2024	6.999	469,272		(228)				720,000	08/29/2024
100167871	CF	MONTGOMERY VILLAGE	MD		09/20/2024	7.625	230,378		(35)				320,000	08/23/2024
100167872	CF	KANSAS CITY	MO		09/20/2024	6.750	598,195		36				810,000	08/23/2024
100167873		NAUGATUCK	CT		09/20/2024	7.250	294,936		33				375,000	08/28/2024
100167874		LOS ANGELES	CA		09/20/2024	7.999	674,148		(541)				870,000	08/21/2024
100167875		HYDE PARK	MA		09/20/2024	7.250	499,634		(107)				625,000	08/28/2024
100167876	CF	HUDSON	MA		09/20/2024	7.250	499,457		(191)				661,000	08/30/2024
100167877		GARLAND	TX		09/20/2024	7.125	242,569		25				310,000	08/28/2024
100167878	CF	SAN DIEGO	CA		09/20/2024	7.375	430,871		(401)				742,300	06/17/2024
100167879		MILWAUKEE	WI		09/20/2024	8.250	116,969		(82)				149,000	08/30/2024
100167880	CF	KATY	TX		09/20/2024	6.999	33,826		(252)				300,000	08/19/2024
100167881		OAKLAND	CA		09/20/2024	8.375	430,866		(424)				530,000	08/26/2024
100167882	CF	BAKERSFIELD	CA		09/20/2024	7.375	517,983		(355)				675,000	08/23/2024
100167883		NEW CARROLLTON	MD		09/20/2024	8.625	124,807		(150)				158,000	08/27/2024
100167884	CF	BLUE ISLAND	IL		09/20/2024	7.499	224,678		(205)				310,000	08/30/2024
100167885	CF	DALLAS	TX		09/20/2024	7.125	246,092		(298)				615,000	08/20/2024
100167886		JACKSONVILLE	NC		09/20/2024	7.499	274,626		(91)				345,000	08/22/2024
100167887	CF	VICTORVILLE	CA		09/20/2024	7.125	194,922		(127)				370,000	08/14/2024
100167888	CF	MIAMI	FL		09/20/2024	6.999	363,585		(166)				565,000	08/30/2024
100167889		OAKLAND	CA		09/20/2024	8.625	538,603		(418)				675,000	08/26/2024
100167890		OCEAN CITY	MD		09/20/2024	7.999	249,221		(229)				300,000	08/30/2024
100167891	CF	CONVERSE	TX		09/20/2024	7.125	223,771		(99)				289,000	07/10/2024
100167892		GREENSBORO	NC		09/20/2024	7.999	309,979		(103)				440,000	08/26/2024
100167893	CF	BURBANK	CA		09/20/2024	7.125	551,748		(230)				780,000	08/16/2024
100167894		DALLAS	TX		09/20/2024	8.499	159,381		(205)				200,000	08/23/2024
100167895		EVA	AL		09/20/2024	6.125	174,300		144				267,000	07/10/2024
100167896		COLUMBUS	OH		09/20/2024	7.250	154,625		(9)				209,600	08/23/2024
100167898		FOREST PARK	GA		09/20/2024	7.499	157,046		(55)				215,000	08/23/2024
100167899		COLUMBUS	OH		09/20/2024	7.499	221,189		(71)				276,000	08/22/2024
100167900	CF	CHICAGO	IL		09/20/2024	7.875	321,322		(197)				449,000	08/28/2024
100167901		HAMILTON	OH		09/20/2024	7.499	187,392		(67)				245,000	08/23/2024
100167902		TWENTYNINE PALMS	CA		09/20/2024	7.499	510,633		(161)				640,000	08/29/2024
100167903	CF	LOS ANGELES	CA		09/20/2024	6.999	631,601		(190)				900,000	08/28/2024
100167904		CHARLOTTE	NC		09/20/2024	8.750	205,924		(162)				285,000	08/28/2024
100167905		OCALA	FL		09/20/2024	7.250	190,268		46				275,000	07/03/2024
100167906		BIRMINGHAM	AL		09/20/2024	8.375	138,807		3				165,000	08/29/2024
100167907	CF	DALLAS	TX		09/20/2024	8.125	125,555		(301)				205,000	08/28/2024
100167908		FORT WORTH	TX		09/20/2024	7.125	175,958		79				341,000	08/26/2024
100167909	CF	ASHLAND	NH		09/20/2024	7.999	216,933		(384)				419,000	08/14/2024
100167910	CF	MUSKEGON	MI		09/20/2024	7.625	171,682		(111)				190,000	12/20/2024
100167911		KENOSHA	WI		09/20/2024	6.999	177,919		(1)				226,000	08/30/2024
100167912	CF	PHELAN	CA		09/20/2024	7.250	235,142		(231)				490,000	07/09/2024
100167913		PORT CHARLOTTE	FL		09/20/2024	8.375	214,822		(264)				270,000	08/29/2024
100167914		BALTIMORE	MD		09/20/2024	7.625	107,055		(215)				173,000	08/26/2024
100167915		DANVERS	MA		09/20/2024	9.499	606,121		(78)				865,000	08/23/2024
100167916	CF	APPLE VALLEY	CA		09/20/2024	7.125	527,231		(279)				649,900	08/27/2024
100167917	CF	WHITTIER	CA		09/20/2024	6.999	1,462,563		(860)				1,800,000	08/22/2024
100167918	CF	LOS ANGELES	CA		09/20/2024	6.999	954,356		(454)				1,220,000	08/14/2024
100167919	CF	LAWTON	OK		09/20/2024	6.750	217,662		11				300,000	08/22/2024
100167920	CF	LAWRENCE	MA		09/20/2024	7.375	379,192		(148)				535,000	08/26/2024
100167921	CF	TALLAHASSEE	FL		09/20/2024	6.999	279,929		(68)				450,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167922	CF	EL MIRAGE	CA		09/20/2024	7.625	203,450		(135)				300,000	07/01/2024
100167924	CF	LOS ANGELES	CA		09/20/2024	7.125	297,666		(233)				825,000	08/21/2024
100167925		FAYETTEVILLE	GA		09/20/2024	6.999	165,526		132				233,000	08/06/2024
100167926	CF	MIAMI	FL		09/20/2024	7.750	392,349		(323)				460,000	08/30/2024
100167927		NEW ORLEANS	LA		09/20/2024	7.125	212,339		101				306,000	08/22/2024
100167928	CF	NEWBERG	OR		09/20/2024	8.375	380,964		(79)				475,000	08/22/2024
100167929	CF	STOCKTON	CA		09/20/2024	7.625	278,325		(25)				350,000	08/28/2024
100167930	CF	BULLHEAD CITY	AZ		09/20/2024	7.499	144,923		(191)				175,000	08/26/2024
100167931	CF	LOS ANGELES	CA		09/20/2024	7.875	704,945		(236)				916,000	08/21/2024
100167932	CF	LOS ANGELES	CA		09/20/2024	6.499	490,441		(51)				845,000	06/13/2024
100167933	CF	PARKVILLE	MD		09/20/2024	9.125	149,667		(155)				275,000	07/25/2024
100167934	CF	CAMBRIA	CA		09/20/2024	7.499	887,208		(571)				1,270,000	06/24/2024
100167935		JOURDANTON	TX		09/20/2024	7.999	175,428		(87)				258,000	08/30/2024
100167936	CF	LAKE ARROWHEAD	CA		09/20/2024	7.250	726,677		(545)				1,090,000	08/26/2024
100167937	CF	MAGNOLIA	TX		09/20/2024	7.125	256,316		(152)				330,000	08/27/2024
100167938	CF	KANSAS CITY	MO		09/20/2024	8.875	142,157		(75)				165,000	08/22/2024
100167939	CF	MANTECA	CA		09/20/2024	7.499	668,872		(300)				780,000	08/28/2024
100167940	CF	PASADENA	TX		09/20/2024	8.999	633,271		(340)				891,400	08/22/2024
100167941	CF	HEMET	CA		09/20/2024	7.999	414,994		(124)				560,000	08/19/2024
100167942		LAREDO	TX		09/20/2024	7.875	236,684		(238)				379,000	06/26/2024
100167943		MISSION	TX		09/20/2024	7.625	154,322		(71)				330,000	08/20/2024
100167944	CF	HARRISBURG	NC		09/20/2024	7.750	1,619,439		(189)				2,100,000	08/30/2024
100167945	CF	HOFFMAN ESTATES	IL		09/20/2024	8.875	456,264		(89)				535,000	08/26/2024
100167946	CF	LOS ANGELES	CA		09/20/2024	7.499	680,974		(686)				865,000	08/13/2024
100167947	CF	INGLEWOOD	CA		09/20/2024	6.750	601,926		(288)				745,000	08/22/2024
100167949	CF	CHICAGO	IL		09/20/2024	7.999	215,540		(31)				292,000	08/30/2024
100167950	CF	COMPTON	CA		09/20/2024	7.499	402,265		(335)				660,000	08/19/2024
100167951	CF	WOODSTOCK	VA		09/20/2024	7.125	245,259		(2)				332,000	08/26/2024
100167952	CF	LORENA	TX		09/20/2024	6.625	316,679		(304)				480,000	08/29/2024
100167953	CF	MANCHESTER	CT		09/20/2024	8.875	174,714		(171)				240,000	08/22/2024
100167954	CF	BOCA RATON	FL		09/20/2024	6.999	1,226,284		(331)				1,550,000	08/29/2024
100167955	CF	APPLE VALLEY	CA		09/20/2024	8.750	665,007		(396)				720,000	08/15/2024
100167956	CF	SAN DIEGO	CA		09/20/2024	6.999	470,258		(294)				800,000	08/22/2024
100167957	CF	ALISO VIEJO	CA		09/20/2024	8.625	830,955		(499)				900,000	08/28/2024
100167958		PLEASANTON	TX		09/20/2024	7.750	109,447		(50)				162,000	08/27/2024
100167959	CF	SANTA CLARITA	CA		09/20/2024	8.999	865,372		(861)				1,048,000	08/27/2024
100167960	CF	VANCOUVER	WA		09/20/2024	7.999	378,905		(30)				450,000	08/21/2024
100167961	CF	LOS ANGELES	CA		09/20/2024	7.250	641,167		(484)				900,000	08/26/2024
100167962	CF	PORT HUENEME	CA		09/20/2024	7.125	317,165		(128)				395,000	08/28/2024
100167963	CF	APPLE VALLEY	CA		09/20/2024	6.750	213,097		(124)				669,000	08/26/2024
100167964	CF	SAN MARCOS	TX		09/20/2024	8.750	323,386		(367)				395,000	08/28/2024
100167965	CF	RIDGELAND	SC		09/20/2024	8.250	225,546		(64)				265,000	08/30/2024
100167966	CF	HYATTSVILLE	MD		09/20/2024	7.375	386,073		6				500,000	08/28/2024
100167967	CF	SAINT GEORGE ISLAND	FL		09/20/2024	7.125	516,589		(219)				666,000	08/14/2024
100167968	CF	SANTA ANA	CA		09/20/2024	7.250	646,664		(402)				793,000	08/22/2024
100167969	CF	SILVER SPRING	MD		09/20/2024	7.250	155,124		(31)				219,000	08/20/2024
100167970	CF	PATTERSON	CA		09/20/2024	8.250	508,829		5				605,000	08/27/2024
100167971	CF	SAN JOSE	CA		09/20/2024	7.999	720,158		(519)				1,570,000	08/26/2024
100167973	CF	SUQUAMISH	WA		09/20/2024	6.999	280,268		(194)				425,000	08/27/2024
100167974	CF	SAN BERNARDINO	CA		09/20/2024	7.125	357,759		27				455,000	08/26/2024
100167975	CF	BAKERSFIELD	CA		09/20/2024	7.750	382,550		(257)				440,000	08/22/2024
100167976	CF	MARGATE	FL		09/20/2024	6.875	401,692		(139)				500,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167977	CF	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/20/2024	7.499	713,219		(418)				875,000	08/26/2024
100167978	CF	PENRYN	CA		09/20/2024	6.875	457,178		(228)				565,000	08/26/2024
100167979	CF	SEDONA	AZ		09/20/2024	6.499	256,103		(54)				2,700,000	08/23/2024
100167980	CF	BREA	CA		09/20/2024	8.999	1,507,005		(334)				1,680,000	08/27/2024
100167981	CF	DENVER	CO		09/20/2024	8.875	226,867		(106)				262,000	08/22/2024
100167982		WELLS	MN		09/20/2024	9.750	203,635		(139)				298,000	09/04/2024
100167983	CF	BELTSVILLE	MD		09/20/2024	7.250	371,040		(216)				530,000	08/26/2024
100167984	CF	CUDJOE KEY	FL		09/20/2024	8.125	2,578,531		(2,346)				3,100,000	08/26/2024
100167985	CF	DOTHAN	AL		09/20/2024	6.875	234,280		(143)				295,000	08/30/2024
100167986	CF	OKLAHOMA CITY	OK		09/20/2024	8.125	178,183		(169)				213,000	08/23/2024
100167987	CF	DAYTON	TN		09/20/2024	7.125	227,280		(134)				291,000	09/04/2024
100167989	CF	BLOSSOM	TX		09/20/2024	8.999	150,524		(224)				155,000	08/19/2024
100167990	CF	RICHMOND	CA		09/20/2024	7.125	430,751		(403)				530,000	08/27/2024
100167991		GARDEN GROVE	CA		09/20/2024	8.875	271,631		(259)				1,150,000	08/21/2024
100167992	CF	LOS ANGELES	CA		09/20/2024	8.499	1,096,438		(1,306)				1,295,000	08/23/2024
100167993	CF	OLATHE	KS		09/20/2024	8.125	506,084		112				857,000	08/29/2024
100167994	CF	EL CAJON	CA		09/20/2024	7.999	990,735		(498)				1,185,000	08/20/2024
100167995	CF	BOWIE	MD		09/20/2024	7.750	414,358		(51)				520,000	08/23/2024
100167996	CF	LOS ANGELES	CA		09/20/2024	7.625	812,742		(559)				1,150,000	06/14/2024
100167997	CF	LOS ANGELES	CA		09/20/2024	7.499	1,911,960		(681)				2,310,000	08/27/2024
100167998	CF	CHULA VISTA	CA		09/20/2024	7.375	727,677		(550)				945,000	08/20/2024
100167999	CF	HOUSTON	TX		09/20/2024	7.999	339,997		(408)				430,000	08/21/2024
100168000	CF	KATY	TX		09/20/2024	7.125	275,212		(130)				395,000	08/23/2024
100168001	CF	COLFAX	CA		09/20/2024	7.999	582,111		(207)				700,000	08/21/2024
100168002	CF	MORRISTOWN	NJ		09/20/2024	7.499	1,259,575		(500)				1,600,000	08/23/2024
100168003	CF	MASHPEE	MA		09/20/2024	7.750	351,872		(73)				530,000	08/20/2024
100168004	CF	EL PASO	TX		09/20/2024	8.499	204,151		(848)				360,000	08/19/2024
100168005	CF	RICHMOND	CA		09/20/2024	7.999	482,643		(175)				650,000	08/21/2024
100168006	CF	TOMS RIVER	NJ		09/20/2024	7.375	303,339		(253)				373,000	08/29/2024
100168007	CF	REVERE	MA		09/20/2024	7.499	702,626		(783)				840,000	08/30/2024
100168008	CF	HAMILTON	NJ		09/20/2024	7.250	598,001		(307)				790,000	08/23/2024
100168009	CF	ALGONQUIN	IL		09/20/2024	7.250	422,345		(277)				600,000	08/22/2024
100168010		HUNTLEY	IL		09/20/2024	9.625	358,867		(160)				440,000	08/27/2024
100168011	CF	SAN ANTONIO	TX		09/20/2024	7.125	1,405,833		(292)				1,900,000	08/29/2024
100168013	CF	RICHMOND	TX		09/20/2024	8.499	229,437		(180)				277,000	08/30/2024
100168014	CF	BENTONVILLE	AR		09/20/2024	6.999	772,070		(395)				961,000	08/26/2024
100168015	CF	SAINT GEORGE	UT		09/20/2024	8.999	544,967		(311)				598,000	08/28/2024
100168016	CF	ROCKWOOD	MI		09/20/2024	7.499	334,730		(290)				407,000	08/20/2024
100168017		FLOWER MOUND	TX		09/20/2024	6.999	929,072		(421)				1,150,000	08/29/2024
100168018	CF	LULING	LA		09/20/2024	7.375	279,519		(303)				341,000	08/22/2024
100168019	CF	COLUMBIA	TN		09/20/2024	8.875	336,735		(423)				411,000	08/23/2024
100168020	CF	LAS VEGAS	NV		09/20/2024	7.990	337,658		(84)				460,000	01/31/2024
100168021	CF	LAS VEGAS	NV		09/20/2024	7.875	459,658		(102)				610,000	01/26/2024
100168023	CF	SACRAMENTO	CA		09/20/2024	7.990	375,719		(108)				570,000	04/23/2024
100168024	CF	HOUSTON	TX		09/20/2024	7.990	304,999		(135)				395,000	04/25/2024
100168025		ANNA	TX		09/20/2024	7.875	300,793		(126)				391,000	04/18/2024
100168026	CF	COLLEGE PLACE	WA		09/20/2024	7.500	305,839		(130)				610,000	04/10/2024
100168027	CF	HOUSTON	TX		09/20/2024	6.990	283,639		(33)				380,000	04/25/2024
100168028	CF	DIAMOND SPRINGS	CA		09/20/2024	6.875	620,295		(69)				1,108,000	03/22/2024
100168029	CF	GILROY	CA		09/20/2024	6.750	512,286		(4)				1,080,000	04/16/2024
100168030	CF	IRVINE	CA		09/20/2024	6.625	205,064		14				720,000	04/01/2024
100168031	CF	HOUSTON	TX		09/20/2024	6.990	279,919		(33)				375,000	04/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168032	CF	HOUSTON	TX		09/20/2024	6.990	283,518		(31)				380,000	04/25/2024
100168033	CF	PUYALLUP	WA		09/20/2024	6.625	455,507		40				670,000	02/13/2024
100168034	CF	LAKE ARROWHEAD	CA		09/20/2024	7.625	363,836		(98)				465,000	04/03/2024
100168035	CF	YALAHA	FL		09/20/2024	7.250	754,702		(174)				1,400,000	04/30/2024
100168036	CF	DADEVILLE	AL		09/20/2024	6.990	592,777		(40)				840,000	03/01/2024
100168038	CF	SAN PEDRO	CA		09/20/2024	7.625	431,331		(89)				538,000	02/26/2024
100168039	CF	LAUDERHILL	FL		09/20/2024	6.500	287,950		79				439,000	03/14/2024
100168040	CF	MEDINA	OH		09/20/2024	7.125	226,780		6				308,000	04/01/2024
100168041	CF	EL CERRITO	CA		09/20/2024	6.990	528,938		(56)				710,000	04/02/2024
100168043	CF	ELK GROVE	CA		09/20/2024	6.625	374,505		28				667,000	04/05/2024
100168044	CF	COSTA MESA	CA		09/20/2024	7.375	1,375,532		(477)				1,950,000	03/01/2024
100168045	CF	SAYREVILLE	NJ		09/20/2024	6.990	249,473		(17)				398,000	04/19/2024
100168046	CF	ANGIER	NC		09/20/2024	7.125	242,684		(49)				337,000	04/12/2024
100168047	CF	MONTVILLE	NJ		09/20/2024	6.625	370,274		39				585,000	03/28/2024
100168048	CF	PUYALLUP	WA		09/20/2024	7.125	307,044		(55)				575,000	04/09/2024
100168050	CF	INGLEWOOD	CA		09/20/2024	6.625	594,267		37				810,000	04/09/2024
100168051	CF	JERSEY CITY	NJ		09/20/2024	7.375	509,183		(118)				675,000	04/09/2024
100168052	CF	ATLANTIC CITY	NJ		09/20/2024	6.990	325,678		(29)				515,000	04/02/2024
100168053	CF	BURBANK	CA		09/20/2024	7.625	226,091		(182)				910,000	04/03/2024
100168054	CF	NORTH FORT MYERS	FL		09/20/2024	7.375	335,063		(72)				430,000	04/04/2024
100168055	CF	RICHMOND	VA		09/20/2024	6.990	264,553		(43)				362,000	04/09/2024
100168056	CF	PASADENA	CA		09/20/2024	7.500	688,909		(230)				970,000	03/29/2024
100168057	CF	CLERMONT	FL		09/20/2024	7.500	335,515		(73)				445,000	04/18/2024
100168058	CF	LAHAINA	HI		09/20/2024	6.875	1,089,153		(79)				1,600,000	04/11/2024
100168059	CF	LOGAN	UT		09/20/2024	7.375	415,252		(100)				595,000	04/09/2024
100168060		SAN FERNANDO	CA		09/20/2024	7.500	646,694		(186)				880,000	03/29/2024
100168061	CF	INDIO	CA		09/20/2024	7.375	436,960		(102)				640,000	04/09/2024
100168062	CF	LOS ANGELES	CA		09/20/2024	6.625	586,697		39				1,630,000	04/12/2024
100168063	CF	CHESAPEAKE	VA		09/20/2024	6.875	305,753		(15)				528,000	04/02/2024
100168064	CF	PUNTA GORDA	FL		09/20/2024	7.375	471,880		(77)				630,000	03/26/2024
100168065	CF	CONCORD	NC		09/20/2024	6.875	261,008		(17)				445,000	03/27/2024
100168066	CF	CLARKDALE	AZ		09/20/2024	6.375	216,761		51				655,000	03/29/2024
100168067	CF	NORTH HOLLYWOOD	CA		09/20/2024	6.375	287,763		81				1,525,000	03/26/2024
100168068	CF	LAKE PLACID	FL		09/20/2024	6.990	290,779		(33)				396,000	04/09/2024
100168069	CF	SANTA MARIA	CA		09/20/2024	7.625	364,057		(101)				480,000	04/02/2024
100168070	CF	EL CAJON	CA		09/20/2024	7.500	326,879		(101)				430,000	04/15/2024
100168072	CF	HOMER	AK		09/20/2024	6.990	477,330		(62)				730,000	03/29/2024
100168073	CF	EAST PALO ALTO	CA		09/20/2024	7.500	741,233		(196)				1,050,000	03/20/2024
100168074	CF	SODA SPRINGS	CA		09/20/2024	7.990	437,674		(39)				550,000	04/01/2024
100168077	CF	VIRGINIA BEACH	VA		09/20/2024	7.625	228,094		(96)				332,000	03/28/2024
100168078	CF	ROSEVILLE	CA		09/20/2024	6.990	416,795		(39)				700,000	04/09/2024
100168080	CF	BRIGANTINE	NJ		09/20/2024	6.990	244,560		(41)				553,000	04/12/2024
100168081	CF	SAN FRANCISCO	CA		09/20/2024	6.990	731,236		(99)				1,050,000	04/01/2024
100168082	CF	SCOTTSDALE	AZ		09/20/2024	7.990	407,423		(82)				1,315,000	04/30/2024
100168083	CF	NORTH LAS VEGAS	NV		09/20/2024	6.375	238,224		68				418,000	04/05/2024
100168084	CF	BIG BEAR CITY	CA		09/20/2024	7.125	201,864		(33)				295,000	03/27/2024
100168085	CF	MARYSVILLE	WA		09/20/2024	7.125	349,144		(23)				540,000	04/10/2024
100168086	CF	KAILUA KONA	HI		09/20/2024	7.500	915,907		(321)				1,210,000	03/21/2024
100168087	CF	LADERA RANCH	CA		09/20/2024	7.125	672,437		(103)				1,350,000	03/26/2024
100168088	CF	FREDERICKSBURG	VA		09/20/2024	6.875	290,332		(21)				405,000	04/16/2024
100168089	CF	NATIONAL CITY	CA		09/20/2024	7.375	305,101		(113)				950,000	03/22/2024
100168090	CF	BENSALEM	PA		09/20/2024	7.625	43,981		(319)				454,000	04/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168091	CF	STATE COLLEGE	PA		09/20/2024	7.625	256,234		(95)				357,000	04/09/2024
100168092	CF	ARCADIA	CA		09/20/2024	7.375	401,929		(103)				1,355,000	03/25/2024
100168093	CF	PROVIDENCE	RI		09/20/2024	6.990	227,526		(31)				440,000	03/26/2024
100168094	CF	CONCORD	NC		09/20/2024	6.990	227,405		(27)				290,000	04/02/2024
100168095	CF	ATLANTA	GA		09/20/2024	6.875	225,120		(19)				430,410	04/12/2024
100168096	CF	SURPRISE	AZ		09/20/2024	6.990	208,720		(25)				426,000	03/25/2024
100168097	CF	SAINT PETERSBURG	FL		09/20/2024	7.500	404,930		(121)				636,000	04/02/2024
100168098	CF	WATSONVILLE	CA		09/20/2024	6.875	370,140		(30)				660,000	04/01/2024
100168099	CF	SURPRISE	AZ		09/20/2024	7.990	474,635		(133)				655,000	04/11/2024
100168100	CF	ELK GROVE	CA		09/20/2024	7.625	433,602		(108)				550,000	04/05/2024
100168101	CF	SALT LAKE CITY	UT		09/20/2024	6.625	374,518		31				580,000	03/25/2024
100168102	CF	ROSHARON	TX		09/20/2024	6.990	218,017		(31)				275,000	04/01/2024
100168103	CF	MCKINNEY	TX		09/20/2024	6.990	262,359		(40)				390,000	04/03/2024
100168104	CF	WOODLAND	CA		09/20/2024	6.990	309,809		(50)				495,000	04/01/2024
100168106	CF	LAGUNA BEACH	CA		09/20/2024	7.625	1,164,289		(357)				3,800,000	03/26/2024
100168107	CF	CHARLOTTE	NC		09/20/2024	7.625	259,669		(92)				340,000	04/11/2024
100168108	CF	PALM DESERT	CA		09/20/2024	6.990	267,402		(42)				365,000	03/29/2024
100168109	CF	MIRAMAR BEACH	FL		09/20/2024	6.990	533,852		(224)				1,240,000	04/04/2024
100168110		CAPE CORAL	FL		09/20/2024	6.990	312,470		(36)				615,000	04/10/2024
100168113	CF	SACRAMENTO	CA		09/20/2024	7.625	733,855		(278)				1,250,000	04/01/2024
100168114	CF	LA MIRADA	CA		09/20/2024	7.125	290,047		(55)				490,000	03/25/2024
100168116	CF	POMONA	CA		09/20/2024	7.500	521,576		(146)				645,000	04/02/2024
100168118	CF	LAWRENCEVILLE	GA		09/20/2024	7.375	298,712		(88)				422,000	04/15/2024
100168119	CF	SAN DIEGO	CA		09/20/2024	6.990	280,928		(55)				725,000	03/26/2024
100168120	CF	TEMPLE HILLS	MD		09/20/2024	6.625	331,841		33				460,000	04/04/2024
100168121	CF	NEWARK	DE		09/20/2024	6.990	106,227		(7)				316,000	04/03/2024
100168122	CF	WHITE BEAR LAKE	MN		09/20/2024	6.990	201,994		(26)				290,000	04/12/2024
100168123	CF	FREDERICKSBURG	VA		09/20/2024	7.500	326,652		(99)				430,000	04/03/2024
100168124	CF	SEBRING	FL		09/20/2024	7.500	334,986		(114)				460,000	04/17/2024
100168125	CF	RICHMOND	CA		09/20/2024	6.625	314,381		38				728,000	04/01/2024
100168126	CF	INDIO	CA		09/20/2024	7.625	664,816		(156)				950,000	04/04/2024
100168127	CF	BURBANK	CA		09/20/2024	7.250	419,847		(76)				840,000	04/03/2024
100168128	CF	MIAMI	FL		09/20/2024	7.500	214,408		(85)				330,000	04/02/2024
100168129	CF	COPPEROPOLIS	CA		09/20/2024	6.990	316,687		(8)				535,000	04/03/2024
100168130	CF	BUFORD	GA		09/20/2024	6.990	334,404		(25)				450,000	04/03/2024
100168131	CF	MIAMI	FL		09/20/2024	7.500	264,572		(106)				370,000	04/02/2024
100168134	CF	DAVENPORT	FL		09/20/2024	7.625	390,531		(124)				515,000	04/24/2024
100168135	CF	NEW BRITAIN	CT		09/20/2024	6.625	285,338		30				420,000	04/05/2024
100168136	CF	MYRTLE BEACH	SC		09/20/2024	7.125	273,397		(56)				395,000	03/22/2024
100168140	CF	LYNCHBURG	VA		09/20/2024	6.990	280,279		(40)				400,000	04/22/2024
100168141	CF	HOUSTON	TX		09/20/2024	7.500	229,645		(100)				315,000	04/08/2024
100168142	CF	HOUSTON	TX		09/20/2024	7.500	229,654		(100)				305,000	04/08/2024
100168144	CF	SANTA ROSA BEACH	FL		09/20/2024	7.500	282,554		(104)				350,000	04/02/2024
100168145	CF	FRAMINGHAM	MA		09/20/2024	6.625	350,198		34				752,000	03/25/2024
100168146	CF	ROWLETT	TX		09/20/2024	7.500	221,779		(93)				315,000	04/01/2024
100168149	CF	MATTHEWS	NC		09/20/2024	7.375	214,016		(66)				277,000	04/11/2024
100168150	CF	ARLINGTON	TX		09/20/2024	7.375	250,190		(100)				340,000	04/02/2024
100168151	CF	ROME	GA		09/20/2024	6.990	199,768		(21)				279,000	04/04/2024
100168153	CF	LOS ANGELES	CA		09/20/2024	7.990	362,288		(71)				482,000	04/05/2024
100168154	CF	CORONA	CA		09/20/2024	7.625	392,993		(94)				621,000	04/16/2024
100168155	CF	SWAMPSCOTT	MA		09/20/2024	6.990	463,735		(26)				630,000	04/05/2024
100168156	CF	DESERT HOT SPRINGS	CA		09/20/2024	7.500	268,885		(96)				355,000	04/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168157	CF	SANTA ROSA	CA		09/20/2024	6.500	393,232		65				750,000	04/01/2024
100168158	CF	ANGEL FIRE	NM		09/20/2024	7.875	660,083		(102)				835,000	04/15/2024
100168159	CF	MELISSA	TX		09/20/2024	6.990	306,389		(36)				440,000	04/09/2024
100168160		EVERETT	WA		09/20/2024	6.990	423,222		(44)				610,000	04/10/2024
100168161	CF	FOLSOM	CA		09/20/2024	6.990	304,711		(40)				680,000	04/03/2024
100168162	CF	HUNTSVILLE	AL		09/20/2024	7.750	309,518		(67)				410,000	04/18/2024
100168163	CF	SOUTH PLAINFIELD	NJ		09/20/2024	6.500	435,644		80				759,000	04/12/2024
100168164	CF	EAST BRUNSWICK	NJ		09/20/2024	6.625	304,765		28				468,000	04/05/2024
100168165	CF	HARKER HEIGHTS	TX		09/20/2024	7.250	293,759		(98)				395,000	04/19/2024
100168167	CF	AURORA	CO		09/20/2024	7.125	368,712		(59)				550,000	04/11/2024
100168168	CF	CLOVERDALE	CA		09/20/2024	7.125	355,497		(62)				547,000	04/04/2024
100168169	CF	BAKERSFIELD	CA		09/20/2024	7.375	404,052		(123)				600,000	04/11/2024
100168170	CF	FRESNO	CA		09/20/2024	7.125	317,392		(79)				490,000	03/29/2024
100168171	CF	LYNWOOD	CA		09/20/2024	6.375	383,478		103				570,000	04/13/2024
100168172	CF	EDISON	NJ		09/20/2024	7.375	201,343		(77)				270,000	04/05/2024
100168173	CF	BIG BEAR CITY	CA		09/20/2024	7.500	622,617		(179)				850,000	04/11/2024
100168175	CF	KEY WEST	FL		09/20/2024	6.250	220,266		66				585,000	03/29/2024
100168176	CF	OLD SAYBROOK	CT		09/20/2024	7.500	385,391		(77)				490,000	04/16/2024
100168178	CF	TWENTYNINE PALMS	CA		09/20/2024	6.875	272,091		(32)				365,000	04/03/2024
100168179	CF	FORT COLLINS	CO		09/20/2024	6.625	245,069		19				336,800	04/12/2024
100168180	CF	PHOENIX	AZ		09/20/2024	7.125	360,856		(49)				545,000	04/05/2024
100168182	CF	SPRING	TX		09/20/2024	6.500	200,068		32				276,000	04/10/2024
100168183	CF	CHANDLER	AZ		09/20/2024	6.875	146,590		(27)				515,000	04/05/2024
100168186	CF	BEND	OR		09/20/2024	6.875	345,665		(14)				651,900	04/08/2024
100168187	CF	ARNOLD	CA		09/20/2024	7.990	401,734		(57)				502,000	04/04/2024
100168189	CF	MEDFORD	OR		09/20/2024	7.875	393,360		(137)				495,000	04/16/2024
100168191	CF	COLUMBUS	OH		09/20/2024	6.990	279,730		(38)				400,000	04/09/2024
100168192	CF	MANASSAS	VA		09/20/2024	7.625	213,428		(88)				278,000	04/05/2024
100168193	CF	MANASSAS	VA		09/20/2024	7.625	213,400		(89)				278,000	04/05/2024
100168194	CF	PASADENA	CA		09/20/2024	6.875	620,720		(76)				1,550,000	04/04/2024
100168195	CF	GLENDALE	CA		09/20/2024	6.990	415,945		(76)				1,150,000	03/28/2024
100168196	CF	BLOOMFIELD	NJ		09/20/2024	7.625	533,833		(182)				700,000	04/15/2024
100168197	CF	MURRELLS INLET	SC		09/20/2024	7.375	349,381		(58)				499,000	04/12/2024
100168200	CF	ROCKY FACE	GA		09/20/2024	7.250	216,595		(70)				288,200	04/03/2024
100168201	CF	BROOKLYN PARK	MN		09/20/2024	7.125	212,159		(38)				285,000	04/30/2024
100168202	CF	GLENDALE	AZ		09/20/2024	7.500	377,583		(85)				512,000	03/27/2024
100168203	CF	DURHAM	NC		09/20/2024	6.990	279,742		(30)				376,000	04/05/2024
100168204	CF	JENSEN BEACH	FL		09/20/2024	6.990	261,313		(34)				398,000	04/12/2024
100168205	CF	TACOMA	WA		09/20/2024	6.990	446,854		(31)				565,000	04/08/2024
100168206		CHULA VISTA	CA		09/20/2024	6.500	263,653		17				825,000	04/01/2024
100168208	CF	EAST LANSING	MI		09/20/2024	6.750	259,760		11				400,000	04/17/2024
100168209	CF	NEWARK	DE		09/20/2024	7.375	222,756		(154)				385,000	04/08/2024
100168210	CF	FULLERTON	CA		09/20/2024	7.500	637,626		(165)				790,000	04/05/2024
100168211	CF	SANTA BARBARA	CA		09/20/2024	6.990	1,275,407		(239)				1,800,000	04/08/2024
100168212	CF	ATLANTA	GA		09/20/2024	7.375	336,292		(87)				428,000	04/09/2024
100168214	CF	JOHNSTOWN	OH		09/20/2024	7.375	601,893		(146)				850,000	04/15/2024
100168215	CF	MCKINNEY	TX		09/20/2024	7.500	292,677		(115)				393,000	04/05/2024
100168216	CF	LITHONIA	GA		09/20/2024	7.875	240,084		(110)				297,000	04/11/2024
100168217	CF	KINGMAN	AZ		09/20/2024	6.875	230,531		(14)				315,000	04/04/2024
100168218	CF	MERIDIAN	ID		09/20/2024	6.500	340,443		50				468,000	04/11/2024
100168219	CF	INDIANAPOLIS	IN		09/20/2024	7.500	204,779		(64)				255,000	04/15/2024
100168220	CF	SAN ANTONIO	TX		09/20/2024	8.125	346,372		(90)				457,900	04/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168221	CF	RICHMOND	TX		09/20/2024	6.990	176,006		(46)				290,000	04/03/2024
100168222	CF	BORREGO SPRINGS	CA		09/20/2024	6.990	364,138		(19)				540,000	04/05/2024
100168224	CF	WESTMINSTER	CA		09/20/2024	6.990	1,044,385		(141)				1,500,000	04/11/2024
100168225	CF	SACRAMENTO	CA		09/20/2024	7.125	298,860		(120)				525,000	04/08/2024
100168226	CF	EL CAJON	CA		09/20/2024	7.375	503,445		(116)				715,000	04/01/2024
100168227	CF	ZEPHYRHILLS	FL		09/20/2024	7.875	306,656		(117)				400,000	04/25/2024
100168228	CF	THE SEA RANCH	CA		09/20/2024	7.750	712,304		(98)				975,000	04/01/2024
100168229	CF	MURRIETA	CA		09/20/2024	6.990	416,790		(51)				599,000	03/28/2024
100168230		POMPANO BEACH	FL		09/20/2024	7.375	480,652		(64)				700,000	04/26/2024
100168231	CF	KIRKLAND	WA		09/20/2024	7.125	204,708		(38)				273,000	04/01/2024
100168232	CF	SILVERDALE	WA		09/20/2024	7.500	336,212		(151)				495,000	04/10/2024
100168233	CF	BRISTOW	VA		09/20/2024	7.125	319,031		(51)				533,000	04/12/2024
100168234	CF	BURNSVILLE	MN		09/20/2024	7.625	304,069		(94)				375,000	04/16/2024
100168235	CF	WELDON	CA		09/20/2024	6.625	354,723		35				485,000	04/08/2024
100168236	CF	BAKERSFIELD	CA		09/20/2024	6.990	453,320		(52)				623,000	04/10/2024
100168237	CF	SAN ANTONIO	TX		09/20/2024	7.625	7,318		(118)				322,000	04/18/2024
100168238	CF	GRASS VALLEY	CA		09/20/2024	7.875	488,684		(103)				617,000	04/08/2024
100168240	CF	HILLSBOROUGH	NJ		09/20/2024	7.625	266,954		(91)				350,000	04/16/2024
100168241	CF	ROANOKE	TX		09/20/2024	7.500	248,503		(96)				327,000	04/12/2024
100168242	CF	LEANDER	TX		09/20/2024	7.875	295,671		(83)				365,000	04/17/2024
100168243	CF	CANTON	GA		09/20/2024	7.500	263,492		(195)				500,000	04/11/2024
100168244	CF	LITTLE ELM	TX		09/20/2024	6.875	212,890		(18)				365,000	04/05/2024
100168245	CF	DOUGLASVILLE	GA		09/20/2024	7.375	207,551		(69)				262,000	04/12/2024
100168246	CF	SHORELINE	WA		09/20/2024	7.500	1,027,379		(402)				1,350,000	04/17/2024
100168247	CF	MARYSVILLE	WA		09/20/2024	7.500	615,945		(253)				810,000	04/17/2024
100168248	CF	RIPON	CA		09/20/2024	7.500	498,578		(118)				730,000	04/16/2024
100168249	CF	OAKLEY	CA		09/20/2024	7.125	253,949		(67)				752,000	04/10/2024
100168250	CF	FREDERICKSBURG	VA		09/20/2024	7.250	331,897		(78)				440,000	04/19/2024
100168251	CF	INDIO	CA		09/20/2024	7.875	232,182		(124)				330,000	04/15/2024
100168253	CF	BOUNTIFUL	UT		09/20/2024	6.625	641,924		40				890,000	04/11/2024
100168255	CF	HONOLULU	HI		09/20/2024	7.500	381,455		(111)				510,000	04/19/2024
100168256	CF	ROSEVILLE	CA		09/20/2024	6.875	592,927		(40)				932,000	04/11/2024
100168257	CF	ORANGE	CA		09/20/2024	6.990	743,299		(94)				995,000	04/18/2024
100168258	CF	WINDSOR	CO		09/20/2024	7.875	266,429		(100)				435,000	04/12/2024
100168259	CF	SAINT GEORGE	UT		09/20/2024	6.990	367,456		(12)				645,000	04/11/2024
100168260	CF	BERKELEY	CA		09/20/2024	6.990	1,091,565		(181)				1,750,000	04/17/2024
100168261	CF	JACKSONVILLE BEACH	FL		09/20/2024	7.125	529,600		(105)				707,000	04/19/2024
100168262	CF	NORWALK	CT		09/20/2024	6.990	199,516		(2)				270,000	04/24/2024
100168263	CF	MOORESVILLE	NC		09/20/2024	6.990	250,031		(31)				335,000	04/16/2024
100168264		COVENTRY	RI		09/20/2024	7.375	387,313		(75)				515,000	04/24/2024
100168265	CF	GULF BREEZE	FL		09/20/2024	7.990	673,356		(75)				930,000	04/11/2024
100168266	CF	ALBUQUERQUE	NM		09/20/2024	6.990	215,761		(34)				302,000	04/17/2024
100168267	CF	ANNA	TX		09/20/2024	7.990	281,520		(124)				365,000	04/29/2024
100168268	CF	SANTA BARBARA	CA		09/20/2024	6.990	446,423		(52)				2,500,000	04/16/2024
100168269	CF	FREDERICKSBURG	TX		09/20/2024	6.990	519,489		(48)				698,000	04/29/2024
100168270	CF	GILBERT	AZ		09/20/2024	6.990	387,443		(38)				556,000	04/08/2024
100168271	CF	SACRAMENTO	CA		09/20/2024	7.990	250,146		(121)				400,000	04/12/2024
100168272		COLORADO SPRINGS	CO		09/20/2024	5.875	296,107		180				495,000	04/19/2024
100168273	CF	SAN JOSE	CA		09/20/2024	6.990	259,398		(36)				570,000	04/12/2024
100168274	CF	ODENTON	MD		09/20/2024	6.375	265,998		65				425,000	04/12/2024
100168275	CF	CARY	NC		09/20/2024	7.500	253,975		(106)				352,000	04/15/2024
100168276	CF	SAN DIEGO	CA		09/20/2024	7.500	223,979		(81)				545,000	04/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168277	CF	PORT SAINT LUCIE	FL		09/20/2024	6.990	312,297		(54)				445,000	04/22/2024
100168278	CF	MONROE	NC		09/20/2024	7.500	328,515		(85)				445,000	04/26/2024
100168279	CF	MISSION VIEJO	CA		09/20/2024	7.500	393,423		(79)				566,000	04/17/2024
100168280	CF	DAVENPORT	FL		09/20/2024	6.990	460,504		(32)				659,000	04/18/2024
100168281	CF	WHEAT RIDGE	CO		09/20/2024	6.990	204,260		(29)				685,000	04/16/2024
100168283	CF	ATHENS	GA		09/20/2024	7.625	300,425		(119)				420,000	04/15/2024
100168284	CF	CITRUS HEIGHTS	CA		09/20/2024	7.625	359,837		(65)				449,000	04/12/2024
100168285	CF	NORCROSS	GA		09/20/2024	7.625	285,120		(131)				410,000	04/12/2024
100168286	CF	LAVEEN	AZ		09/20/2024	7.500	331,021		(107)				510,000	04/23/2024
100168287	CF	TOLLESON	AZ		09/20/2024	7.500	334,433		(108)				441,000	04/23/2024
100168288	CF	CANTON	MI		09/20/2024	6.990	254,404		(34)				355,000	04/08/2024
100168289	CF	TOLLESON	AZ		09/20/2024	7.500	286,851		(106)				377,000	04/23/2024
100168290	CF	ORLANDO	FL		09/20/2024	6.500	221,939		35				309,000	04/23/2024
100168292	CF	DALTON	GA		09/20/2024	7.375	205,162		(83)				287,200	04/19/2024
100168293	CF	LOUISVILLE	KY		09/20/2024	7.500	305,285		(109)				400,000	04/16/2024
100168294	CF	FARMINGTON	UT		09/20/2024	7.375	298,679		(77)				395,000	04/23/2024
100168295	CF	BELTON	MO		09/20/2024	7.990	248,416		(78)				328,000	04/15/2024
100168296	CF	SAN DIEGO	CA		09/20/2024	7.500	1,327,739		(471)				1,740,000	04/17/2024
100168297	CF	WASHINGTON	DC		09/20/2024	7.625	265,957		(108)				380,000	04/30/2024
100168298	CF	ROCKLIN	CA		09/20/2024	6.875	474,716		(38)				645,000	04/11/2024
100168300	CF	BAKERSFIELD	CA		09/20/2024	7.375	212,496		(111)				435,000	04/26/2024
100168301	CF	PALM BAY	FL		09/20/2024	7.990	219,788		(133)				302,000	04/25/2024
100168302	CF	WEST CHESTER	PA		09/20/2024	7.990	366,149		(182)				475,000	04/22/2024
100168303	CF	HASLET	TX		09/20/2024	7.625	229,852		(102)				290,000	04/22/2024
100168305	CF	LILBURN	GA		09/20/2024	6.990	225,397		(56)				365,000	04/23/2024
100168307	CF	PORT CHARLOTTE	FL		09/20/2024	7.990	466,264		(142)				590,000	04/30/2024
100168308	CF	KENT	WA		09/20/2024	7.375	437,000		(94)				580,000	04/25/2024
100168311	CF	SNELLVILLE	GA		09/20/2024	7.500	286,649		(95)				380,000	04/29/2024
100168313	CF	EAGLES MERE	PA		09/20/2024	6.125	204,049		84				780,000	04/26/2024
100168315	CF	SAINT PAUL	MN		09/20/2024	7.625	240,714		(87)				315,000	04/22/2024
100168316	CF	TEMPE	AZ		09/20/2024	8.125	224,244		(78)				293,000	04/25/2024
100168317	CF	WARRENTON	VA		09/20/2024	7.625	76,337		(328)				530,000	04/30/2024
100168318	CF	CHULA VISTA	CA		09/20/2024	7.875	1,148,087		(429)				1,500,000	04/24/2024
100168320	CF	BRADLEY	CA		09/20/2024	7.500	303,346		(67)				438,000	04/29/2024
100168321	CF	SPRING	TX		09/20/2024	7.625	239,362		(102)				292,000	04/30/2024
100168322	CF	LAUREL	MD		09/20/2024	7.625	435,064		(118)				620,000	04/30/2024
100168323	CF	VACAVILLE	CA		09/20/2024	6.990	602,447		(80)				820,000	04/17/2024
100168324	CF	SALIDA	CO		09/20/2024	7.375	502,054		(37)				685,000	04/26/2024
100168326	CF	LOS ANGELES	CA		09/20/2024	6.990	1,144,987		(157)				1,655,000	04/22/2024
100168327	CF	ATHENS	GA		09/20/2024	6.990	268,394		(31)				383,000	05/01/2024
100168328	CF	LIVONIA	MI		09/20/2024	7.625	211,284		(110)				285,000	04/19/2024
100168329	CF	SPLENDORA	TX		09/20/2024	7.375	216,442		(78)				266,000	04/25/2024
100168330	CF	LAKESIDE	CA		09/20/2024	6.990	447,357		(51)				720,000	04/19/2024
100168331	CF	FORT LAUDERDALE	FL		09/20/2024	7.125	700,987		(157)				1,020,000	04/25/2024
100168332	CF	ROSEVILLE	CA		09/20/2024	6.750	280,011		(4)				570,000	04/29/2024
100168334	CF	IRVING	TX		09/20/2024	7.250	305,023		(75)				404,000	04/25/2024
100168335	CF	COLORADO SPRINGS	CO		09/20/2024	5.990	283,926		140				440,000	04/26/2024
100168336	CF	BONITA SPRINGS	FL		09/20/2024	7.625	299,267		(125)				450,000	04/19/2024
100168338	CF	MARTINEZ	GA		09/20/2024	7.625	232,777		(99)				285,000	04/29/2024
100168339	CF	CHARLOTTE	NC		09/20/2024	7.625	214,260		(81)				285,000	04/30/2024
100168341	CF	CARROLLTON	TX		09/20/2024	7.375	272,006		(87)				360,000	04/24/2024
100168342	CF	HOUGHTON LAKE	MI		09/25/2024	7.490	497,799		(323)				652,000	08/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168343	CF	PORTLAND	OR		09/25/2024	6.990	704,638		(348)				940,000	07/19/2024
100168345	CF	SHARPSBURG	GA		09/25/2024	7.125	418,206		(229)				557,000	07/30/2024
100168346		PANAMA CITY BEACH	FL		09/25/2024	6.625	547,973		(243)				781,000	08/01/2024
100168347	CF	ANN ARBOR	MI		09/25/2024	6.875	384,673		(170)				545,000	08/12/2024
100168348	CF	BATON ROUGE	LA		09/25/2024	7.500	213,072		(316)	(1)			330,000	07/31/2024
100168349	CF	CRANDALL	TX		09/25/2024	5.625	132,743		70				210,000	07/29/2024
100168350	CF	OCEAN ISLE BEACH	NC		09/25/2024	5.990	193,476		25				268,000	07/23/2024
100168351	CF	HOUSTON	TX		09/25/2024	5.990	188,932		(41)				332,000	07/19/2024
100168352	CF	MIAMI	FL		09/25/2024	7.000	236,234		(141)				310,000	08/06/2024
100168353	CF	CARTHAGE	NC		09/25/2024	5.750	181,571		110	1			242,000	07/19/2024
100168354	CF	LA QUINTA	CA		09/25/2024	5.750	478,118		73				705,500	07/26/2024
100168355	CF	CONWAY	SC		09/25/2024	5.990	176,944		78				237,000	07/30/2024
100168356	CF	VERO BEACH	FL		09/25/2024	5.500	335,424		112				505,000	07/30/2024
100168357	CF	CONVERSE	TX		09/25/2024	5.990	181,031		106				245,000	07/02/2024
100168358	CF	FOREST PARK	GA		09/25/2024	7.625	200,689		(59)				250,000	07/17/2024
100168360	CF	BIXBY	OK		09/25/2024	6.875	226,577		(90)				295,000	07/30/2024
100168361	CF	OCALA	FL		09/25/2024	6.375	211,096		(3)				286,000	07/26/2024
100168362	CF	ARLINGTON	TN		09/25/2024	7.625	243,189		(193)				332,500	08/05/2024
100168363	CF	INDIANAPOLIS	IN		09/25/2024	7.125	236,132		(140)				311,000	08/09/2024
100168364	CF	TAYLOR	TX		09/25/2024	7.375	239,042		(169)				315,000	07/18/2024
100168365	CF	DESTIN	FL		09/25/2024	6.499	198,801		(22)				270,000	08/21/2024
100168366	CF	KENNESAW	GA		09/25/2024	7.625	235,768		(204)				306,000	08/07/2024
100168367	CF	TYBEE ISLAND	GA		09/25/2024	7.500	241,631		(164)				315,000	08/16/2024
100168368	CF	DAVENPORT	FL		09/25/2024	5.625	227,649		118				335,000	07/29/2024
100168370	CF	OKLAHOMA CITY	OK		09/25/2024	6.250	226,220		(3)				312,000	07/09/2024
100168371	CF	VALDOSTA	GA		09/25/2024	5.990	228,805		136				308,000	06/28/2024
100168372	CF	TULSA	OK		09/25/2024	6.625	239,890		(95)				300,000	08/01/2024
100168373	CF	OWINGS MILLS	MD		09/25/2024	7.500	246,655		(96)				322,500	07/31/2024
100168374	CF	SAVANNAH	GA		09/25/2024	6.875	245,721		(129)				329,000	07/31/2024
100168375	CF	COLUMBUS	OH		09/25/2024	7.375	248,338		(157)				328,000	07/31/2024
100168376	CF	POCATELLO	ID		09/25/2024	7.990	251,395		(175)				425,000	07/22/2024
100168377	CF	NAMPA	ID		09/25/2024	7.990	252,379		(155)				309,000	07/23/2024
100168378	CF	NORTH BRUNSWICK	NJ		09/25/2024	6.990	247,610		(146)				337,000	08/08/2024
100168379	CF	PILOT POINT	TX		09/25/2024	7.625	253,446		(189)				379,500	07/29/2024
100168380	CF	MONROE	NC		09/25/2024	7.375	254,835		(185)				337,000	07/16/2024
100168381	CF	CLEVELAND	TN		09/25/2024	7.875	253,813		(173)				315,000	07/22/2024
100168382	CF	SAINT AUGUSTINE	FL		09/25/2024	6.375	242,464		(56)				325,000	07/24/2024
100168383	CF	CHARLOTTE	NC		09/25/2024	6.990	251,506		(155)				330,000	08/09/2024
100168384	CF	FORT WORTH	TX		09/25/2024	6.125	245,124		(35)				350,000	07/29/2024
100168385	CF	FORT WORTH	TX		09/25/2024	5.990	242,413		40				339,000	07/19/2024
100168386	CF	WOODBURY	MN		09/25/2024	6.624	245,247		(115)				365,000	08/15/2024
100168387	CF	DAPHNE	AL		09/25/2024	6.250	252,519		(33)				350,000	07/25/2024
100168389	CF	DAYTON	MN		09/25/2024	5.500	238,882		168				339,000	08/01/2024
100168391	CF	KATY	TX		09/25/2024	6.375	248,245		(39)				335,000	07/30/2024
100168392	CF	HOPEWELL	VA		09/25/2024	6.875	257,651		(125)				340,000	08/05/2024
100168393	CF	GREEN BAY	WI		09/25/2024	7.625	266,220		(183)				340,000	08/02/2024
100168395	CF	TIOGA	TX		09/25/2024	7.875	264,907		(248)				326,000	08/05/2024
100168396	CF	SAN MARCOS	TX		09/25/2024	5.990	250,126		49				379,500	07/29/2024
100168397	CF	MANDEVILLE	LA		09/25/2024	8.125	268,356		(163)				340,000	08/08/2024
100168398	CF	SAN MARCOS	TX		09/25/2024	6.250	260,119		(35)				375,000	07/30/2024
100168399	CF	ODESSA	TX		09/25/2024	8.125	257,482		(141)				323,000	07/30/2024
100168400	CF	MCKINNEY	TX		09/25/2024	5.875	252,843		64				375,000	07/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168401	CF	DUNSMUIR	CA		09/25/2024	7.625	269,476		(184)				330,000	08/08/2024
100168402	CF	SAN MARCOS	TX		09/25/2024	5.990	247,836		98				369,000	07/25/2024
100168403	CF	WEYMOUTH	MA		09/25/2024	6.990	269,588		(159)				385,000	07/19/2024
100168404	CF	XENIA	OH		09/25/2024	6.125	261,030		(23)				332,000	07/30/2024
100168405		AUBURN	GA		09/25/2024	6.125	262,687		(56)				378,000	07/11/2024
100168406	CF	ARLINGTON	TX		09/25/2024	7.124	264,061		(156)				350,000	08/15/2024
100168407	CF	HAMPSHIRE	IL		09/25/2024	5.125	250,667		254				380,000	07/29/2024
100168408	CF	CHARLOTTE	NC		09/25/2024	8.125	273,093		(174)				356,500	07/31/2024
100168409	CF	ZELLWOOD	FL		09/25/2024	5.990	261,301		21				420,000	07/29/2024
100168410		WINDERMERE	FL		09/25/2024	6.990	198,935		(254)				356,000	08/05/2024
100168411	CF	RALEIGH	NC		09/25/2024	7.124	273,518		(170)				361,500	08/07/2024
100168412	CF	NORTH PORT	FL		09/25/2024	7.624	274,710		(194)				340,000	08/15/2024
100168413	CF	MESQUITE	TX		09/25/2024	6.875	267,703		(110)				355,000	07/23/2024
100168414		KATY	TX		09/25/2024	7.500	278,312		(187)				360,000	07/30/2024
100168415	CF	CONCORD	NC		09/25/2024	7.375	277,300		(164)				367,000	07/22/2024
100168416	CF	COLONIAL BEACH	VA		09/25/2024	7.875	281,666		(213)				370,000	08/05/2024
100168417	CF	ARCOLA	TX		09/25/2024	6.125	268,141		(24)				340,000	07/31/2024
100168418	CF	ANNA	TX		09/25/2024	6.990	270,315		(139)				428,000	08/09/2024
100168419	CF	MONROE	OH		09/25/2024	7.624	281,405		(212)				383,000	08/20/2024
100168421	CF	BRADENTON	FL		09/25/2024	6.875	276,855		(105)				370,000	08/13/2024
100168422	CF	GASTONIA	NC		09/25/2024	7.500	288,369		(206)				398,000	06/27/2024
100168423	CF	RIDGELAND	SC		09/25/2024	8.125	288,165		(184)				352,000	07/30/2024
100168424	CF	SONOMA	CA		09/25/2024	6.624	278,393		(105)				375,000	07/29/2024
100168425	CF	MIDLOTHIAN	VA		09/25/2024	6.875	282,618		(137)				401,000	07/31/2024
100168426	CF	DURHAM	NC		09/25/2024	7.000	288,257		(149)				380,000	07/25/2024
100168427	CF	CONCORD	NC		09/25/2024	6.624	230,815		(109)				374,000	08/22/2024
100168428	CF	WASHINGTON	UT		09/25/2024	5.990	277,589		60				390,000	07/22/2024
100168430	CF	COLUMBUS	OH		09/25/2024	6.624	275,438		(66)				370,000	08/16/2024
100168431	CF	ACWORTH	GA		09/25/2024	6.250	272,978		(34)				407,000	07/25/2024
100168432	CF	GEORGETOWN	TX		09/25/2024	5.500	269,247		189				397,000	07/19/2024
100168433		OAKHURST	CA		09/25/2024	7.625	293,560		(191)				359,000	08/02/2024
100168434	CF	PHILADELPHIA	PA		09/25/2024	7.625	291,248		(188)				385,000	08/14/2024
100168435	CF	ARCOLA	TX		09/25/2024	6.125	282,921		(19)				358,000	07/31/2024
100168437	CF	LEANDER	TX		09/25/2024	7.125	290,726		(138)				366,000	07/22/2024
100168438	CF	DALLAS	GA		09/25/2024	5.990	280,620		45				410,000	07/23/2024
100168439	CF	ROUND ROCK	TX		09/25/2024	6.625	270,223		(129)				390,000	07/26/2024
100168440	CF	YOUNGSVILLE	NC		09/25/2024	7.375	297,038		(187)				390,000	08/08/2024
100168441	CF	SAUTEE NACOOCHEE	GA		09/25/2024	7.500	297,369		(196)				415,000	08/05/2024
100168442	CF	ROUND ROCK	TX		09/25/2024	6.875	289,906		(108)				390,000	07/24/2024
100168443	CF	AUSTIN	TX		09/25/2024	6.990	286,266		(137)				395,000	08/02/2024
100168444		COLLEGE PARK	GA		09/25/2024	6.990	292,817		(156)				387,000	08/01/2024
100168446	CF	KNOXVILLE	TN		09/25/2024	7.125	294,517		(106)				379,000	07/30/2024
100168447	CF	LAS VEGAS	NV		09/25/2024	6.250	292,525		(22)				395,000	07/24/2024
100168448	CF	EUREKA	CA		09/25/2024	6.750	299,141		(69)				409,000	07/30/2024
100168449	CF	AUBURN	AL		09/25/2024	7.375	308,353		(168)				408,000	08/06/2024
100168450	CF	SOUTH PADRE ISLAND	TX		09/25/2024	7.124	297,239		(190)				480,000	08/07/2024
100168451	CF	FORT WORTH	TX		09/25/2024	7.625	308,361		(191)				378,000	07/26/2024
100168452	CF	MONROE	NC		09/25/2024	6.500	302,117		(84)				414,000	07/30/2024
100168453		BETHLEHEM	GA		09/25/2024	6.875	307,590		(132)				412,000	07/24/2024
100168454	CF	RALEIGH	NC		09/25/2024	7.375	313,989		(190)				414,000	06/28/2024
100168455	CF	CONCORD	NC		09/25/2024	7.625	252,857		(385)	(14)			419,000	07/31/2024
100168456	CF	COLUMBUS	OH		09/25/2024	6.250	301,522		7				384,000	07/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168457	CF	VICTORVILLE	CA		09/25/2024	7.500	317,719		(209)				415,000	07/26/2024
100168458	CF	NORTH LAS VEGAS	NV		09/25/2024	5.990	299,383		77				411,000	07/24/2024
100168459		ANNA	TX		09/25/2024	6.990	54,581		(289)				527,000	08/08/2024
100168460		ANNA	TX		09/25/2024	6.990	308,377		(112)				509,000	08/02/2024
100168461	CF	GAINESVILLE	VA		09/25/2024	6.624	308,684		(86)				417,000	08/15/2024
100168462		CHARLOTTE	NC		09/25/2024	7.625	298,696		(213)				395,000	08/12/2024
100168463	CF	MONROE	NC		09/25/2024	5.990	298,678		187				390,000	07/30/2024
100168464	CF	ST CHARLES	IL		09/25/2024	6.250	307,901		7				392,000	07/25/2024
100168465	CF	CLINTON	MD		09/25/2024	5.990	305,273		43				484,000	07/19/2024
100168466	CF	DELAWARE	OH		09/25/2024	5.625	298,961		136				445,000	07/31/2024
100168467	CF	HOUSTON	TX		09/25/2024	7.375	319,863		(193)				420,000	07/31/2024
100168468		OCEAN PARK	WA		09/25/2024	7.375	316,520		(181)				428,000	07/30/2024
100168469	CF	VAIL	AZ		09/25/2024	5.500	299,310		211				435,000	07/26/2024
100168471	CF	MONROE	NC		09/25/2024	6.250	314,987		6				401,000	07/23/2024
100168472	CF	FRESNO	CA		09/25/2024	6.625	319,075		(96)				427,000	07/18/2024
100168473		SACRAMENTO	CA		09/25/2024	7.500	325,494		(249)				438,000	07/31/2024
100168474	CF	KELLER	TX		09/25/2024	7.625	326,427		(155)				403,000	07/29/2024
100168475	CF	GAINESVILLE	GA		09/25/2024	7.500	334,290		(202)				410,000	08/13/2024
100168476	CF	ARGYLE	TX		09/25/2024	5.990	314,015		45				470,000	08/02/2024
100168477		SOUTH BEACH	OR		09/25/2024	8.125	340,806		(231)				455,000	08/05/2024
100168478	CF	STEPHENS CITY	VA		09/25/2024	6.125	165,087		(63)				437,000	07/31/2024
100168479	CF	LARGO	FL		09/25/2024	5.990	306,292		198				432,000	07/30/2024
100168480	CF	AURORA	CO		09/25/2024	7.125	332,074		(125)				440,000	08/08/2024
100168481	CF	SARASOTA	FL		09/25/2024	7.089	337,608		(195)				545,000	07/25/2024
100168482	CF	CASA GRANDE	AZ		09/25/2024	8.125	345,743		(251)				420,000	08/09/2024
100168483	CF	TUNNEL HILL	GA		09/25/2024	7.125	329,191		(150)				446,000	07/30/2024
100168484	CF	PALM DESERT	CA		09/25/2024	6.990	331,275		(128)				440,000	08/08/2024
100168485	CF	CARLTON	MN		09/25/2024	7.375	341,503		(179)				425,000	08/05/2024
100168486	CF	WOODSTOCK	GA		09/25/2024	6.875	346,344		(149)				481,000	07/31/2024
100168487	CF	CARY	NC		09/25/2024	6.999	336,393		(170)				475,000	08/14/2024
100168488	CF	CUMMING	GA		09/25/2024	7.490	356,284		(217)				442,000	07/12/2024
100168489	CF	KANSAS CITY	MO		09/25/2024	6.750	344,119		(91)				475,000	08/02/2024
100168490	CF	FRESNO	CA		09/25/2024	6.625	341,039		(74)				431,000	07/15/2024
100168491	CF	DEER PARK	WA		09/25/2024	7.250	372,624		(203)				490,000	07/11/2024
100168493	CF	DURHAM	NC		09/25/2024	6.999	303,621		(258)	(1)			478,500	08/20/2024
100168494	CF	GRAHAM	WA		09/25/2024	7.375	382,077		(211)				510,000	07/18/2024
100168495		MANCHESTER	NH		09/25/2024	7.625	374,777		(234)				500,000	07/29/2024
100168496		BIRMINGHAM	AL		09/25/2024	7.490	383,075		(231)				495,000	08/08/2024
100168497	CF	ARGYLE	TX		09/25/2024	5.990	333,943		114				460,000	07/19/2024
100168498		FREDERICKSBURG	TX		09/25/2024	7.500	366,147		(213)				465,000	08/05/2024
100168499	CF	WINCHESTER	VA		09/25/2024	6.250	352,736		10				480,000	07/29/2024
100168500	CF	FREDERICK	MD		09/25/2024	6.125	367,464		(48)				500,000	07/26/2024
100168501		COVINGTON	KY		09/25/2024	7.375	383,921		(202)				532,000	07/26/2024
100168503		BEAUFORT	SC		09/25/2024	7.124	388,329		(109)				485,000	07/29/2024
100168504	CF	DOWNINGTOWN	PA		09/25/2024	7.124	386,711		(183)				511,000	08/21/2024
100168505	CF	WORCESTER	MA		09/25/2024	6.990	400,655		(178)				530,000	07/31/2024
100168506	CF	SALADO	TX		09/25/2024	7.490	386,430		(231)				521,000	07/19/2024
100168507		AUSTIN	TX		09/25/2024	7.124	396,093		(200)				490,000	08/06/2024
100168509	CF	CHANTILLY	VA		09/25/2024	6.875	399,022		(138)				542,000	08/09/2024
100168510	CF	ASHFORD	WA		09/25/2024	6.624	394,956		(139)				565,000	08/13/2024
100168511	CF	CHARLOTTE	NC		09/25/2024	7.375	411,179		(222)				545,000	08/19/2024
100168512	CF	PORT ORCHARD	WA		09/25/2024	6.875	406,226		(142)				540,000	07/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168513	CF	MCKINNEY	TX		09/25/2024	6.624	393,957		(147)				550,000	08/13/2024
100168514	CF	CANYON LAKE	TX		09/25/2024	7.875	419,332		(278)				600,000	08/16/2024
100168515		WASHINGTON	UT		09/25/2024	7.125	423,257		(181)				560,000	08/02/2024
100168516	CF	RANCHO CORDOVA	CA		09/25/2024	5.625	364,519		272				530,000	07/17/2024
100168517	CF	PORT ORCHARD	WA		09/25/2024	6.625	425,115		(163)				578,000	07/23/2024
100168518	CF	SAVANNAH	GA		09/25/2024	6.990	434,744		(217)				580,000	07/31/2024
100168519	CF	PERRIS	CA		09/25/2024	6.999	446,892		(225)				631,000	08/14/2024
100168520	CF	MASHPEE	MA		09/25/2024	7.625	452,013		(259)				560,000	08/01/2024
100168522	CF	MAPLE VALLEY	WA		09/25/2024	6.875	462,434		(174)				690,000	08/07/2024
100168523		NAPLES	FL		09/25/2024	7.375	483,984		(290)				635,000	07/31/2024
100168526	CF	FONTANA	CA		09/25/2024	6.875	449,234		(192)				595,000	08/07/2024
100168527	CF	PHILADELPHIA	PA		09/25/2024	7.125	490,021		(172)				610,000	07/31/2024
100168528		SEDONA	AZ		09/25/2024	7.624	544,744		(382)				710,000	07/17/2024
100168530		FEDERAL WAY	WA		09/25/2024	7.625	519,907		(269)				640,000	08/09/2024
100168531		JERSEY CITY	NJ		09/25/2024	7.375	469,861		(133)				670,000	08/02/2024
100168532	CF	SIMI VALLEY	CA		09/25/2024	6.750	502,422		(190)				735,000	08/01/2024
100168533	CF	SOUTH LAKE TAHOE	CA		09/25/2024	8.125	509,845		(242)				628,000	07/30/2024
100168534	CF	DENVER	CO		09/25/2024	7.990	559,700		(438)				800,000	07/31/2024
100168535	CF	PAUMA VALLEY	CA		09/25/2024	7.125	552,372		(320)				725,000	07/24/2024
100168536	CF	DAWSONVILLE	GA		09/25/2024	6.625	492,791		(79)				620,000	08/08/2024
100168537	CF	BRENTWOOD	CA		09/25/2024	7.124	529,642		(362)				795,000	07/26/2024
100168538	CF	CONCORD	CA		09/25/2024	6.990	561,288		(277)				740,000	07/27/2024
100168539	CF	CRIPPLE CREEK	CO		09/25/2024	7.490	542,590		(171)				680,000	08/03/2024
100168540		MARYSVILLE	WA		09/25/2024	6.875	626,595		(269)				845,000	07/22/2024
100168541	CF	RIVER EDGE	NJ		09/25/2024	7.500	657,222		(382)				807,000	08/05/2024
100168542		BENICIA	CA		09/25/2024	7.625	691,274		(431)				870,000	07/30/2024
100168543	CF	LAKEWOOD	NJ		09/25/2024	7.375	616,971		(258)				815,000	08/14/2024
100168544	CF	DENVER	CO		09/25/2024	6.999	668,874		(296)				861,000	08/21/2024
100168545	CF	JERSEY CITY	NJ		09/25/2024	6.999	553,453		(187)				735,000	08/14/2024
100168546	CF	NATIONAL CITY	CA		09/25/2024	6.624	583,568		(94)				735,000	08/13/2024
100168548	CF	MANZANITA	OR		09/25/2024	7.124	752,033		(301)				1,382,000	08/14/2024
100168549	CF	WASHINGTON	DC		09/25/2024	6.875	649,831		(228)				1,002,000	07/31/2024
100168551	CF	HOWELL	NJ		09/25/2024	7.124	715,223		(379)				941,000	08/15/2024
100168552	CF	HARDEEVILLE	SC		09/25/2024	7.624	423,081		(274)				670,000	08/16/2024
100168553	CF	BRIAN HEAD	UT		09/25/2024	6.624	440,579		(165)				683,300	08/22/2024
100168554		LOS ANGELES	CA		09/25/2024	7.000	988,472		(453)				1,400,000	07/23/2024
100168556		TUCSON	AZ		09/25/2024	7.125	336,229		(175)				475,000	07/22/2024
100168557	CF	COLTON	CA		09/25/2024	6.375	344,334		(66)				500,000	08/23/2024
100168558	CF	PINETOP	AZ		09/25/2024	6.499	633,984		(152)				910,490	08/16/2024
100168559	CF	PORT ORCHARD	WA		09/25/2024	6.533	498,959		(150)				668,000	08/23/2024
100168560	CF	BATAVIA	OH		09/25/2024	7.990	311,224		(179)				390,000	06/28/2024
100168561		NORWALK	CA		09/25/2024	6.990	1,250,348		(491)				1,675,000	07/25/2024
100168562	CF	HONOLULU	HI		09/25/2024	7.125	260,696		(164)				342,000	06/26/2024
100168564	CF	CLAYTON	GA		09/25/2024	6.625	506,146		(158)				707,000	08/09/2024
100168565	CF	RENTON	WA		09/25/2024	6.499	773,176		(75)				1,050,000	08/16/2024
100168567		LAS VEGAS	NV		09/25/2024	6.000	291,221		(20)				450,000	08/02/2024
100168568	CF	LYNCHBURG	VA		09/25/2024	7.125	267,965		(95)				335,000	07/18/2024
100168569	CF	CRESTLINE	CA		09/25/2024	6.624	236,414		(113)				315,000	08/09/2024
100168572		CLEMSON	SC		09/25/2024	7.990	276,431		(168)				340,000	07/19/2024
100168573	CF	VENICE	FL		09/25/2024	7.624	263,603		(206)				353,000	07/25/2024
100168574	CF	SCHERTZ	TX		09/25/2024	6.624	235,404		(59)				310,000	07/19/2024
100168575		SPRING HILL	FL		09/25/2024	7.125	405,690		(153)				560,000	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168577	CF	BRADENTON	FL		09/25/2024	5.990	320,677		(17)				525,000	07/16/2024
100168578	CF	AUBURN	PA		09/25/2024	7.500	189,907		(3)				263,000	08/16/2024
100168579	CF	SAN ANTONIO	TX		09/25/2024	5.625	195,550		191				266,000	06/28/2024
100168580	CF	NAPLES	FL		09/25/2024	7.125	461,580		(241)				608,000	07/31/2024
100168581	CF	BURNET	TX		09/25/2024	7.875	258,868		(207)				370,000	07/30/2024
100168582	CF	OAK ISLAND	NC		09/25/2024	7.125	737,950		(386)				972,500	07/19/2024
100168584	CF	LAKE LURE	NC		09/25/2024	6.250	300,106		(21)				415,000	06/21/2024
100168586	CF	LOCUST GROVE	VA		09/25/2024	7.500	324,003		(153)				413,000	08/05/2024
100168587		WILLIS	TX		09/25/2024	7.124	597,608		(313)				800,000	08/02/2024
100168588	CF	GASTONIA	NC		09/25/2024	5.750	281,055		146				390,000	07/19/2024
100168589	CF	MILLVILLE	DE		09/25/2024	5.990	303,001		59				390,000	07/25/2024
100168590	CF	FLORIDA CITY	FL		09/25/2024	5.990	313,323		22				422,000	07/24/2024
100168591	CF	HOUSTON	TX		09/25/2024	6.250	247,289		22				323,000	07/16/2024
100168592	CF	FUQUAY VARINA	NC		09/25/2024	5.750	315,852		65				438,000	07/29/2024
100168593	CF	GULF SHORES	AL		09/25/2024	6.250	361,573		23				460,000	07/30/2024
100168594	CF	WILMINGTON	NC		09/25/2024	5.990	319,832		63				411,000	07/30/2024
100168595	CF	SHERIDAN	IN		09/25/2024	7.875	244,169		(202)				316,000	07/29/2024
100168596		KILL DEVIL HILLS	NC		09/25/2024	7.625	670,967		(200)				843,000	08/02/2024
100168597		POINCIANA	FL		09/25/2024	7.125	284,519		(172)				405,000	07/22/2024
100168598		FUQUAY VARINA	NC		09/25/2024	5.625	326,977		339				435,800	07/25/2024
100168599	CF	LAS VEGAS	NV		09/25/2024	6.500	475,010		(41)				600,000	07/15/2024
100168600	CF	BUNNELL	FL		09/25/2024	5.625	190,332		74				300,000	07/29/2024
100168601	CF	KNOXVILLE	TN		09/25/2024	7.000	357,559		(169)				473,000	08/01/2024
100168602		PROVINCETOWN	MA		09/25/2024	7.375	653,748		(329)				880,000	08/05/2024
100168604	CF	DELTAVILLE	VA		09/25/2024	7.625	283,142		(217)				438,000	08/02/2024
100168605	CF	MONETA	VA		09/25/2024	7.000	556,075		(266)				745,000	07/31/2024
100168607	CF	EASLEY	SC		09/25/2024	7.500	130,712		(219)				305,000	08/08/2024
100168608	CF	LUSBY	MD		09/25/2024	6.625	451,870		(169)				600,000	08/09/2024
100168609	CF	BELLA VISTA	AR		09/25/2024	6.624	590,973		(226)				795,000	08/12/2024
100168610	CF	FRANKFORT	IL		09/25/2024	7.125	302,823		(182)				402,000	08/14/2024
100168611	CF	THREE RIVERS	MI		09/25/2024	7.375	393,985		(171)				520,000	08/09/2024
100168612	CF	BRANSON WEST	MO		09/25/2024	7.750	241,361		(162)				317,500	08/14/2024
100168613	CF	CRYSTAL BEACH	TX		09/25/2024	7.124	14,672		(128)				315,000	08/09/2024
100168614	CF	GREENVILLE	SC		09/25/2024	6.125	292,031		(51)				401,000	08/08/2024
100168615	CF	SAN DIEGO	CA		09/25/2024	7.875	515,954		(207)				800,000	08/06/2024
100168616	CF	CORONA	CA		09/25/2024	7.125	569,669		(220)				755,000	08/08/2024
100168617	CF	SAN DIEGO	CA		09/25/2024	7.250	1,093,474		(866)				1,375,000	08/02/2024
100168618	CF	ANAHEIM	CA		09/25/2024	6.625	360,694		(114)				960,000	08/13/2024
100168619	CF	BIG PINE KEY	FL		09/25/2024	8.250	859,792		(649)				1,024,000	08/06/2024
100168620	CF	RALEIGH	NC		09/25/2024	6.500	296,245		(31)				405,000	08/07/2024
100168621		WINTER GARDEN	FL		09/25/2024	7.500	360,599		(164)				475,000	08/16/2024
100168623	CF	LAWNDALE	CA		09/25/2024	7.125	643,030		(304)				910,000	08/12/2024
100168624	CF	NEWPORT BEACH	CA		09/25/2024	6.750	1,434,016		(685)				3,350,000	08/07/2024
100168625	CF	OAKLAND	CA		09/25/2024	7.250	1,146,362		(705)				2,090,000	08/08/2024
100168626	CF	ROSEVILLE	CA		09/25/2024	7.750	610,715		(574)				740,000	08/07/2024
100168627	CF	HUNTINGTON BEACH	CA		09/25/2024	7.500	1,111,137		(765)				1,550,000	08/12/2024
100168628	CF	LOS ANGELES	CA		09/25/2024	6.875	19,789		(256)				680,000	08/08/2024
100168629	CF	WEST CHESTER	PA		09/25/2024	8.375	765,149		(379)				939,000	08/08/2024
100168630	CF	BRADENTON	FL		09/25/2024	8.000	372,207		(304)				450,000	08/07/2024
100168631	CF	BAKERSFIELD	CA		09/25/2024	6.875	491,852		(233)				610,000	08/09/2024
100168632	CF	RICHMOND	CA		09/25/2024	8.000	329,533		(407)				475,000	08/02/2024
100168633	CF	MANSFIELD	TX		09/25/2024	7.375	414,528		(224)				535,000	08/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168634	CF	GARLAND	TX		09/25/2024	6.875	339,771		(167)				448,000	08/05/2024
100168635	CF	LOS ANGELES	CA		09/25/2024	6.875	1,973,397		(1,388)				4,100,000	08/16/2024
100168636	CF	GARDEN GROVE	CA		09/25/2024	7.500	724,746		(401)				950,000	08/23/2024
100168637	CF	VIRGINIA BEACH	VA		09/25/2024	7.125	149,198		(188)				370,000	08/12/2024
100168638	CF	KATY	TX		09/25/2024	7.500	398,048		(351)				500,000	08/15/2024
100168639	CF	PORT ST. LUCIE	FL		09/25/2024	7.125	274,597		(162)				523,000	08/09/2024
100168640	CF	MYRTLE BEACH	SC		09/25/2024	7.250	302,538		(171)				410,000	08/26/2024
100168641	CF	PARLIER	CA		09/25/2024	7.125	376,181		(140)				575,000	08/13/2024
100168642	CF	SELMA	CA		09/25/2024	7.125	295,102		(125)				450,000	08/13/2024
100168643	CF	PARLIER	CA		09/25/2024	7.125	359,662		(130)				550,000	08/13/2024
100168644	CF	PARLIER	CA		09/25/2024	7.125	233,415		(112)				355,000	08/13/2024
100168645	CF	PARLIER	CA		09/25/2024	7.125	314,964		(137)				480,000	08/13/2024
100168646	CF	SELMA	CA		09/25/2024	7.125	277,738		(124)				423,000	08/13/2024
100168649	CF	SCOTTSDALE	AZ		09/25/2024	7.874	1,129,288		(860)				1,369,000	09/06/2024
100168650	CF	MARIETTA	GA		09/25/2024	7.624	294,706		(108)				370,000	09/10/2024
100168651	CF	STONE MOUNTAIN	GA		09/25/2024	8.749	299,550		(245)				374,000	09/05/2024
100168652	CF	RANCHO SANTA MARGARITA	CA		09/25/2024	6.999	722,068		(207)				900,000	09/09/2024
100168653		PENSACOLA BEACH	FL		09/25/2024	7.624	231,057		(496)				395,000	09/09/2024
100168654	CF	CHARLOTTE	NC		09/25/2024	7.249	356,482		(167)				445,000	09/10/2024
100168655	CF	CHARLOTTE	NC		09/25/2024	7.125	892,131		(482)				1,730,000	08/12/2024
100168657	CF	OAKLAND PARK	FL		09/25/2024	8.499	370,581		(463)				465,000	09/06/2024
100168658	CF	LEASBURG	NC		09/25/2024	8.499	527,409		(253)				598,000	09/11/2024
100168659	CF	CALABASAS	CA		09/25/2024	7.250	1,308,991		(871)				2,550,000	08/06/2024
100168660	CF	SPARTA	NJ		09/25/2024	8.499	346,334		(273)				425,000	07/18/2024
100168661	CF	JERSEY CITY	NJ		09/25/2024	7.999	1,788,290		(2,450)				2,930,000	09/06/2024
100168662	CF	SAN FRANCISCO	CA		09/25/2024	7.125	786,172		(434)				1,300,000	08/06/2024
100168663	CF	GLENDALE	AZ		09/25/2024	7.500	371,274		(227)				455,000	08/08/2024
100168664	CF	GLEN COVE	NY		09/25/2024	8.375	599,377		(545)				730,000	07/31/2024
100168665	CF	WEST PALM BEACH	FL		09/25/2024	7.499	357,169		(284)				455,000	09/13/2024
100168666	CF	LILBURN	GA		09/25/2024	7.374	722,147		(525)				885,000	09/06/2024
100168667	CF	CLEARWATER	FL		09/25/2024	7.375	313,794		(187)				385,000	08/16/2024
100168668		MIAMI	FL		09/25/2024	9.249	1,130,217		(542)				1,300,000	09/04/2024
100168669		DALLAS	TX		09/25/2024	8.249	108,162		(88)				160,000	09/11/2024
100168671		HYANNIS	MA		09/25/2024	7.999	325,051		(93)				384,000	09/10/2024
100168672		LANCASTER	PA		09/25/2024	7.249	225,300		(12)				285,000	09/06/2024
100168673	CF	RICHARDSON	TX		09/25/2024	7.874	679,324		42				867,000	09/12/2024
100168674	CF	AVE MARIA	FL		09/25/2024	7.624	350,091		(279)				425,000	09/11/2024
100168675	CF	BAY HARBOR ISLANDS	FL		09/25/2024	7.500	2,004,334		(1,355)				2,800,000	08/20/2024
100168677	CF	WALDWICK	NJ		09/25/2024	7.375	470,149		(257)				600,000	08/12/2024
100168678	CF	WHITTIER	CA		09/25/2024	7.999	1,063,689		(1,465)				1,340,000	08/27/2024
100168680	CF	HUNTINGTON	NY		09/25/2024	6.874	3,195,741		(1,729)				5,750,000	09/11/2024
100168681	CF	NORCO	CA		09/25/2024	7.250	544,374		(611)				1,600,000	08/15/2024
100168683	CF	BOW	WA		09/25/2024	6.750	1,873,368		(788)				3,100,000	08/14/2024
100168685	CF	LOS ANGELES	CA		09/25/2024	8.990	733,380		(438)				840,000	08/19/2024
100168686		LOS ANGELES	CA		09/25/2024	7.625	2,613,654		35,159				4,700,000	08/15/2024
100168687		DAVENPORT	FL		09/25/2024	7.375	298,530		(72)				410,000	07/25/2024
100168688	CF	SAN BRUNO	CA		09/25/2024	7.625	1,338,559		(1,049)				1,860,000	08/20/2024
100168689	CF	MARANA	AZ		09/25/2024	7.250	278,504		(140)				470,000	08/19/2024
100168690		SIMPSONVILLE	SC		09/25/2024	7.125	396,883		(52)				536,000	08/01/2024
100168692	CF	LANCASTER	CA		09/25/2024	7.500	309,668		(274)				599,000	08/14/2024
100168693		WAXHAW	NC		09/25/2024	8.500	468,060		(215)				576,500	07/23/2024
100168694	CF	LEADVILLE	CO		09/25/2024	6.750	314,853		(118)				400,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168697	CF	OXNARD	CA		09/25/2024	7.375	570,234		(515)				780,000	08/16/2024
100168698	CF	METUCHEN	NJ		09/25/2024	7.625	357,114		(424)				600,140	08/15/2024
100168699		SAINT PETERSBURG	FL		09/25/2024	7.625	361,144		(127)				455,000	07/24/2024
100168700		PALM HARBOR	FL		09/25/2024	7.875	414,457		(262)				550,000	08/16/2024
100168701		WHITE LAKE	MI		09/25/2024	8.000	309,485		(161)				380,000	08/15/2024
100168702	CF	POINCIANA	FL		09/25/2024	6.625	208,629		3				309,000	08/23/2024
100168703	CF	SPRING HILL	FL		09/25/2024	7.875	165,184		(238)				405,000	08/15/2024
100168704	CF	VANCOUVER	WA		09/25/2024	7.499	283,073		(189)				400,000	08/21/2024
100168705	CF	RHINELANDER	WI		09/25/2024	7.750	142,532		(92)				185,000	08/06/2024
100168706	CF	GARDEN GROVE	CA		09/25/2024	8.374	804,119		(674)				975,000	08/17/2024
100168707	CF	MORENO VALLEY	CA		09/25/2024	8.875	442,430		(471)				560,000	08/21/2024
100168708	CF	SMITHTOWN	NY		09/25/2024	7.750	759,307		(461)				930,000	08/23/2024
100168709	CF	SPRINGFIELD	MO		09/25/2024	6.874	155,116		(36)				240,000	08/29/2024
100168710	CF	HARTWELL	GA		09/25/2024	8.249	485,767		(498)				614,000	08/27/2024
100168711		KATY	TX		09/25/2024	7.374	170,070		(79)				240,000	08/29/2024
100168712		MONTAGUE	NJ		09/25/2024	9.624	354,096		(251)				460,000	08/29/2024
100168714	CF	RALEIGH	NC		09/25/2024	6.999	284,903		(100)				405,000	08/30/2024
100168715		PASCO	WA		09/25/2024	7.374	242,647		(279)	(1)			382,700	08/23/2024
100168716		CHELSEA	OK		09/25/2024	7.999	89,176		(136)				128,000	08/29/2024
100168717	CF	RUTHERFORD	NJ		09/25/2024	7.749	498,745		(305)				651,000	08/23/2024
100168719	CF	SALT LAKE CITY	UT		09/26/2024	7.000	880,801		(340)				1,400,000	08/08/2024
100168720	CF	GILBERT	AZ		09/26/2024	9.625	761,245		(380)				825,000	08/08/2024
100168722	CF	CONYERS	GA		09/26/2024	7.750	158,807		(211)				320,000	08/06/2024
100168723	CF	RALEIGH	NC		09/26/2024	7.625	570,786		(583)				760,000	08/09/2024
100168725	CF	MANSFIELD	TX		09/26/2024	8.250	576,647		(607)				700,000	08/08/2024
100168726	CF	LEXINGTON	SC		09/26/2024	7.375	177,383		(146)				246,000	08/08/2024
100168727	CF	FREMONT	CA		09/26/2024	7.625	1,511,259		(554)				7,200,000	08/07/2024
100168729	CF	KIRKLAND	WA		09/26/2024	7.375	598,407		(419)				930,000	08/07/2024
100168730	CF	EUGENE	OR		09/26/2024	7.625	274,242		(623)				507,000	08/08/2024
100168731	CF	KAPOLEI	HI		09/26/2024	8.500	1,101,979		(868)				1,330,000	08/09/2024
100168732		ATLANTA	GA		09/26/2024	10.125	768,809		(760)				1,040,000	08/08/2024
100168733	CF	FRESNO	CA		09/26/2024	7.000	616,490		(332)				760,000	08/06/2024
100168734	CF	SAN JOSE	CA		09/26/2024	7.750	1,429,690		(865)				1,750,000	08/15/2024
100168735	CF	RIVERVIEW	FL		09/26/2024	8.250	318,196		(370)				358,000	08/09/2024
100168736	CF	FORT LAUDERDALE	FL		09/26/2024	7.500	167,138		(127)				217,000	08/06/2024
100168738	CF	MOORE	SC		09/26/2024	7.500	301,483		(97)				415,000	08/07/2024
100168739		SAVANNAH	GA		09/26/2024	8.125	449,026		(407)				560,000	08/09/2024
100168740	CF	GARNER	NC		09/26/2024	8.000	432,034		(496)				568,000	08/05/2024
100168741		BERMUDA DUNES	CA		09/26/2024	7.750	176,836		(176)				225,000	08/13/2024
100168742	CF	FORT BRAGG	CA		09/26/2024	7.125	258,790		(254)				505,000	08/15/2024
100168743	CF	TONTO BASIN	AZ		09/26/2024	7.500	413,548		(382)				675,000	08/16/2024
100168745	CF	STOCKTON	CA		09/26/2024	7.625	390,335		(287)				475,000	08/16/2024
100168746		LAS VEGAS	NV		09/26/2024	7.500	180,515		(280)				340,000	08/13/2024
100168747		FORT WORTH	TX		09/26/2024	7.875	270,625		(282)				385,000	08/15/2024
100168748	CF	MERIDEN	CT		09/26/2024	8.125	331,908		(357)				422,000	08/13/2024
100168749	CF	ROCHESTER	MN		09/26/2024	7.500	447,234		(330)				592,600	08/19/2024
100168750	CF	HOLLISTER	CA		09/26/2024	7.250	622,637		(279)				770,000	08/19/2024
100168752	CF	LANDRUM	SC		09/26/2024	7.875	552,260		(343)				680,000	08/20/2024
100168753	CF	DUNDALK	MD		09/26/2024	7.875	312,923		(295)				470,000	08/16/2024
100168757	CF	NORTH CHESTERFIELD	VA		09/26/2024	7.375	295,071		(123)				380,990	08/20/2024
100168758	CF	LAGUNA WOODS	CA		09/26/2024	7.375	262,639		(47)				329,000	08/14/2024
100168759	CF	MIRAMAR BEACH	FL		09/26/2024	7.375	610,440		(116)				850,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168760	CF	HAYWARD	CA		09/26/2024	7.875	1,012,888		(677)				1,250,000	08/09/2024
100168761	CF	MIAMI BEACH	FL		09/26/2024	7.250	882,247		(581)				1,080,000	08/02/2024
100168763	CF	KISSIMMEE	FL		09/26/2024	8.750	273,208		(203)				330,000	08/09/2024
100168764	CF	MIAMI	FL		09/26/2024	7.500	321,722		(103)				412,000	08/21/2024
100168766	CF	MIAMI	FL		09/26/2024	6.990	180,153		(52)				385,000	07/31/2024
100168767	CF	HUNTINGTON BEACH	CA		09/26/2024	7.625	3,417,546		(162)				4,595,000	08/12/2024
100168768	CF	VANCOUVER	WA		09/26/2024	8.250	1,041,697		(595)				1,220,000	08/20/2024
100168769	CF	CLEARWATER	FL		09/26/2024	9.125	394,025		(474)				529,000	07/25/2024
100168770	CF	PLYMOUTH	MN		09/26/2024	7.500	1,005,343		(572)				1,263,000	07/31/2024
100168771	CF	PORTLAND	OR		09/26/2024	6.990	336,454		(114)				731,000	08/14/2024
100168772	CF	RIDGEFIELD	WA		09/26/2024	6.990	370,632		(234)				455,000	08/22/2024
100168773	CF	DES PLAINES	IL		09/26/2024	7.250	407,693		(203)				710,000	08/02/2024
100168774	CF	JUPITER	FL		09/26/2024	8.990	795,622		(708)				1,015,000	08/05/2024
100168775	CF	MANCHESTER	NH		09/26/2024	7.250	286,709		(205)				535,000	08/07/2024
100168777	CF	PEARLAND	TX		09/26/2024	7.750	197,673		2				410,000	07/01/2024
100168778	CF	GRAND PRAIRIE	TX		09/26/2024	7.750	239,611		(347)				323,000	08/08/2024
100168780	CF	IRVING	TX		09/26/2024	7.625	198,367		(155)				280,000	07/01/2024
100168781	CF	EAGLE	CO		09/26/2024	8.625	396,924		(660)				522,000	08/12/2024
100168782	CF	CUYAHOGA FALLS	OH		09/26/2024	7.875	144,465		(88)				211,000	07/01/2024
100168784	CF	RANCHO PALOS VERDES	CA		09/26/2024	7.375	873,048		(356)				1,810,000	08/01/2024
100168785	CF	ACWORTH	GA		09/26/2024	8.500	228,247		(112)				290,000	08/26/2024
100168787	CF	MIAMI	FL		09/26/2024	6.875	172,603		(145)				280,000	08/28/2024
100168788	CF	MARGATE CITY	NJ		09/26/2024	8.250	1,945,789		(419)				2,428,000	07/15/2024
100168789	CF	LOS ANGELES	CA		09/26/2024	7.500	1,929,846		(1,768)				2,790,000	05/23/2024
100168792	CF	BLYTHEWOOD	SC		09/26/2024	8.625	161,605		(245)				405,000	08/19/2024
100168793	CF	CAMARILLO	CA		09/26/2024	8.990	444,417		(134)				640,000	08/03/2024
100168794	CF	PERTH AMBOY	NJ		09/26/2024	7.625	404,499		(385)				525,000	07/26/2024
100168795	CF	LAUDERDALE LAKES	FL		09/26/2024	9.500	155,779		(327)				185,000	07/30/2024
100168796	CF	MIAMI	FL		09/26/2024	7.990	550,380		(705)				751,000	08/12/2024
100168798	CF	JACKSONVILLE	FL		09/26/2024	9.125	155,586		(172)				210,000	08/09/2024
100168799	CF	FORNEY	TX		09/26/2024	7.500	135,953		(152)				258,000	08/21/2024
100168800	CF	VAN NUYS	CA		09/26/2024	8.625	679,796		(677)				1,015,000	07/31/2024
100168801	CF	MIAMI	FL		09/26/2024	7.625	423,681		(406)				510,000	08/05/2024
100168803	CF	LOS ANGELES (SHERMAN OAKS AREA	CA		09/26/2024	7.750	1,228,523		(43)				1,570,000	08/06/2024
100168804	CF	SANTA CLARITA	CA		09/26/2024	7.500	1,493,122		(988)				1,830,000	08/20/2024
100168806		NEW BRAUNFELS	TX		09/26/2024	9.875	728,491		(519)				880,000	08/06/2024
100168807	CF	HOUSTON	TX		09/26/2024	9.375	417,561		(580)				510,000	05/31/2024
100168808		ISELIN	NJ		09/26/2024	8.750	441,717		(387)				565,000	08/06/2024
100168809	CF	FREDERICK	MD		09/26/2024	8.750	846,809		(438)				980,000	08/20/2024
100168812	CF	NEW BRAUNFELS	TX		09/26/2024	9.750	525,001		(441)				699,000	08/22/2024
100168815	CF	MINNEOLA	FL		09/26/2024	7.625	243,918		(241)				315,000	08/26/2024
100168816	CF	KISSIMMEE	FL		09/26/2024	6.750	154,250		(99)				328,000	08/28/2024
100168818	CF	PALM COAST	FL		09/26/2024	7.750	353,533		(91)				506,000	07/11/2024
100168820	CF	BOSTON	MA		09/26/2024	7.375	902,028		(566)				1,265,000	08/26/2024
100168821		ZEPHYRHILLS	FL		09/26/2024	7.375	269,674		(207)				350,000	08/22/2024
100169026	CF	CHICAGO	IL		09/27/2024	9.375	328,692		(177)				400,000	09/05/2024
100169027	CF	MIAMI	FL		09/27/2024	7.500	412,837		(224)				525,000	08/13/2024
100169028	CF	SANFORD	FL		09/27/2024	7.000	381,211		(120)				640,000	08/22/2024
100169030	CF	TAYLOR	TX		09/27/2024	7.500	277,684		33				385,000	09/10/2024
100169031		HOLIDAY	FL		09/27/2024	8.875	116,848		(194)				165,000	08/27/2024
100169032	CF	PORT SAINT LUCIE	FL		09/27/2024	7.990	351,760		(170)				460,000	07/17/2024
100169033	CF	CHARLOTTE	NC		09/27/2024	7.875	283,404		(130)				350,000	07/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169034	CF	SAN DIEGO	CA		09/27/2024	7.990	314,508		(216)				430,000	07/10/2024
100169035	CF	CHARLOTTE	NC		09/27/2024	7.500	190,226		(455)				405,000	08/01/2024
100169036	CF	TUCSON	AZ		09/27/2024	7.500	720,356		(344)				950,000	07/01/2024
100169037	CF	REHOBOTH	MA		09/27/2024	7.990	432,447		(265)				572,000	07/17/2024
100169039	CF	LEWISVILLE	TX		09/27/2024	7.500	338,423		(221)				450,000	07/12/2024
100169040	CF	CARMEL	IN		09/27/2024	7.125	228,428		(134)				305,000	07/31/2024
100169041		ELLSWORTH	MI		09/27/2024	7.990	368,865		(72)				488,000	07/31/2024
100169043		DURHAM	NC		09/27/2024	8.125	298,162		(85)				342,000	06/06/2024
100169044	CF	HAMILTON	NJ		09/27/2024	6.625	212,664		(122)				315,000	08/13/2024
100169045	CF	CELINA	OH		09/27/2024	7.875	293,949		(214)				405,500	08/05/2024
100169046		WINTER HAVEN	FL		09/27/2024	7.990	329,721		(91)				364,990	07/30/2024
100169048		GLENWOOD	UT		09/27/2024	7.990	272,361		(113)				300,000	07/01/2024
100169049	CF	HOUSTON	TX		09/27/2024	7.625	254,416		(200)				336,500	07/12/2024
100169050	CF	CASTLE PINES	CO		09/27/2024	6.990	352,242		(124)				480,000	07/26/2024
100169051	CF	GRAHAM	NC		09/27/2024	7.500	240,873		(190)				335,000	07/31/2024
100169052	CF	DEL VALLE	TX		09/27/2024	7.625	230,107		(266)				384,000	07/10/2024
100169054	CF	UPLAND	CA		09/27/2024	7.500	556,862		(334)				745,000	07/10/2024
100169055	CF	NASHVILLE	TN		09/27/2024	6.990	298,248		(126)				425,000	07/18/2024
100169056	CF	PHOENIX	AZ		09/27/2024	7.375	288,956		(170)				400,000	07/15/2024
100169057	CF	BRADENTON	FL		09/27/2024	6.875	326,911		(142)				650,000	06/28/2024
100169058	CF	EULESS	TX		09/27/2024	7.000	234,166		(128)				335,000	08/08/2024
100169059	CF	DALLAS	TX		09/27/2024	7.125	331,650		(117)				445,000	08/06/2024
100169060	CF	CHANDLER	AZ		09/27/2024	7.125	258,455		(126)				341,000	07/15/2024
100169061	CF	COROLLA	NC		09/27/2024	7.625	664,547		(397)				879,000	07/19/2024
100169062	CF	MIAMI LAKES	FL		09/27/2024	6.625	671,179		(232)				1,050,000	07/18/2024
100169063	CF	SOUTH BRISTOL	ME		09/27/2024	7.875	259,719		(128)				322,000	08/02/2024
100169064	CF	ESTERO	FL		09/27/2024	7.990	586,938		(238)				825,000	08/15/2024
100169065	CF	CAPE CORAL	FL		09/27/2024	7.375	294,933		(128)				401,000	07/11/2024
100169066	CF	WETHERSFIELD	CT		09/27/2024	7.625	295,477		(173)				415,000	07/26/2024
100169067	CF	JEFFERSONVILLE	IN		09/27/2024	7.990	258,243		(123)				318,000	08/16/2024
100169068	CF	MESQUITE	TX		09/27/2024	7.000	282,488		(106)				375,000	07/12/2024
100169069	CF	CHANDLER	AZ		09/27/2024	7.500	355,980		(207)				545,000	06/28/2024
100169070	CF	SEBRING	FL		09/27/2024	6.990	153,521		(179)				299,000	07/18/2024
100169071	CF	SAN DIEGO	CA		09/27/2024	6.875	506,390		(207)				720,000	07/09/2024
100169072	CF	SAINT CLOUD	FL		09/27/2024	7.625	336,437		(146)				487,000	07/24/2024
100169073	CF	EL MIRAGE	AZ		09/27/2024	6.875	213,037		(128)				320,000	07/18/2024
100169074	CF	CHICAGO	IL		09/27/2024	7.990	296,339		(106)				420,000	07/18/2024
100169075	CF	COLUMBIA FALLS	MT		09/27/2024	7.624	596,674		(150)				775,000	07/24/2024
100169076		PALM COAST	FL		09/27/2024	7.625	237,668		(64)				326,000	08/12/2024
100169077	CF	TOMBALL	TX		09/27/2024	7.625	293,648		(212)				383,400	07/17/2024
100169078	CF	JACKSON	NJ		09/27/2024	7.500	578,389		(238)				785,000	07/15/2024
100169079	CF	ORLANDO	FL		09/27/2024	7.250	344,939		(165)				457,000	07/26/2024
100169080	CF	EAST BRUNSWICK	NJ		09/27/2024	7.124	277,486		(154)				365,000	07/26/2024
100169081	CF	CAMDEN WYOMING	DE		09/27/2024	7.125	282,576		(159)				385,000	07/31/2024
100169082	CF	HOLLY SPRINGS	NC		09/27/2024	7.625	278,746		(168)				370,000	07/25/2024
100169083	CF	FORT LEE	NJ		09/27/2024	6.875	212,055		(88)				310,000	08/20/2024
100169084	CF	HOUSTON	TX		09/27/2024	6.125	291,392		(31)				425,000	07/23/2024
100169086	CF	CAPE CORAL	FL		09/27/2024	6.500	355,914		(89)				540,000	07/18/2024
100169087	CF	YOUNGSVILLE	NC		09/27/2024	7.624	405,795		(144)				505,000	07/25/2024
100169089	CF	NOKOMIS	FL		09/27/2024	7.625	296,813		(124)				378,000	07/18/2024
100169090	CF	LEAVENWORTH	KS		09/27/2024	6.990	242,895		(91)				324,000	07/26/2024
100169091	CF	BRADENTON	FL		09/27/2024	7.625	313,005		(185)				410,000	07/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169093		EL PASO	TX		09/27/2024	7.990	195		(6)				362,000	08/08/2024
100169095	CF	CEDAR CITY	UT		09/27/2024	6.490	243,025		(44)				326,000	07/23/2024
100169097	CF	AUSTIN	TX		09/27/2024	6.990	285,566		(123)				400,000	07/24/2024
100169098	CF	CEDAR CITY	UT		09/27/2024	6.490	243,025		(44)				326,000	07/23/2024
100169099	CF	HOUSTON	TX		09/27/2024	7.625	307,181		(196)				430,000	07/22/2024
100169100	CF	LAS VEGAS	NV		09/27/2024	7.375	189,948		(305)				555,000	07/22/2024
100169101	CF	ORLANDO	FL		09/27/2024	7.625	287,038		(192)				375,000	07/26/2024
100169102	CF	LINCOLN	NE		09/27/2024	7.625	253,542		(182)				330,000	07/24/2024
100169103	CF	ANTELOPE	CA		09/27/2024	6.375	354,402		(25)				480,000	07/25/2024
100169105	CF	APPLE VALLEY	CA		09/27/2024	7.625	309,232		(202)				420,000	07/23/2024
100169106	CF	OCEAN CITY	MD		09/27/2024	6.990	374,895		(141)				500,000	07/25/2024
100169107	CF	PHOENIX	AZ		09/27/2024	7.625	385,419		(208)				538,000	07/23/2024
100169108	CF	JUNEAU	AK		09/27/2024	8.125	462,955		(268)				605,000	07/26/2024
100169109	CF	DAVENPORT	FL		09/27/2024	7.625	328,054		(245)				513,000	07/25/2024
100169110		BAKERSFIELD	CA		09/27/2024	8.125	309,984		(56)				367,000	07/25/2024
100169111	CF	LOGANVILLE	GA		09/27/2024	7.625	257,854		(224)				357,000	07/30/2024
100169112	CF	JOSHUA TREE AREA	CA		09/27/2024	7.625	326,515		(156)				440,000	07/19/2024
100169113	CF	LAS VEGAS	NV		09/27/2024	7.624	311,482		(141)				440,000	07/25/2024
100169114	CF	SAVANNAH	GA		09/27/2024	7.250	245,679		(169)				350,000	07/25/2024
100169115	CF	LAVON	TX		09/27/2024	6.125	204,068		(53)				310,000	07/30/2024
100169116	CF	CHICAGO	IL		09/27/2024	7.625	441,998		(332)				690,000	08/02/2024
100169117	CF	BELMONT	NC		09/27/2024	8.000	269,038		(169)				352,000	07/31/2024
100169118	CF	NEW ORLEANS	LA		09/27/2024	7.490	353,690		(201)				505,000	07/31/2024
100169119	CF	WAXAHACHIE	TX		09/27/2024	7.500	253,284		(163)				355,000	07/31/2024
100169121	CF	DAVENPORT	FL		09/27/2024	6.990	313,298		(110)				446,000	07/31/2024
100169122	CF	VALENCIA	CA		09/27/2024	7.624	234,713		(178)				695,000	07/25/2024
100169123	CF	PARKER	AZ		09/27/2024	7.990	262,735		(206)				345,000	07/25/2024
100169124	CF	LAWNDALE	CA		09/27/2024	7.625	638,662		(321)				945,000	07/18/2024
100169125	CF	CALERA	AL		09/27/2024	5.500	202,315		98				282,000	07/26/2024
100169127	CF	FAYETTEVILLE	AR		09/27/2024	6.990	431,626		(162)				610,000	07/31/2024
100169128	CF	CALERA	AL		09/27/2024	5.500	202,315		98				280,000	07/26/2024
100169129	CF	CALERA	AL		09/27/2024	5.500	202,315		98				282,000	07/26/2024
100169130	CF	CALERA	AL		09/27/2024	5.500	202,315		98				295,000	07/26/2024
100169131	CF	CLERMONT	FL		09/27/2024	6.990	346,743		(178)				490,000	07/31/2024
100169132	CF	YUKON	OK		09/27/2024	7.000	316,539		(113)				450,000	08/08/2024
100169133	CF	CITRUS HEIGHTS	CA		09/27/2024	6.990	227,700		(116)				430,000	08/06/2024
100169134		INGLESIDE	TX		09/27/2024	8.625	206,662		(80)				243,000	08/07/2024
100169135	CF	ANKENY	IA		09/27/2024	6.990	212,628		(115)				290,000	08/01/2024
100169136	CF	MESA	AZ		09/27/2024	6.990	443,195		(155)				614,000	08/05/2024
100169137	CF	TYLER	TX		09/27/2024	6.990	212,297		(108)				300,000	08/05/2024
100169138	CF	NAMPA	ID		09/27/2024	6.624	793,542		(360)				1,050,000	08/07/2024
100169139	CF	MELBOURNE	FL		09/27/2024	7.000	386,864		(138)				550,000	08/12/2024
100169140	CF	OCALA	FL		09/27/2024	6.375	212,508		(32)				286,000	08/06/2024
100169141	CF	BULLHEAD CITY	AZ		09/27/2024	6.990	203,693		(117)				295,000	08/02/2024
100169142	CF	SUWANEE	GA		09/27/2024	6.990	268,042		(156)				424,000	08/06/2024
100169143	CF	NEW ORLEANS	LA		09/27/2024	7.124	273,696		(145)				360,000	08/12/2024
100169144	CF	ALBUQUERQUE	NM		09/27/2024	6.875	211,965		(132)				333,000	08/09/2024
100169145	CF	SAN ANTONIO	TX		09/27/2024	6.875	203,496		(113)				300,000	07/31/2024
100169146	CF	LAS VEGAS	NV		09/27/2024	6.990	374,469		(92)				505,000	07/18/2024
100169147	CF	LONGWOOD	FL		09/27/2024	6.625	297,496		(99)				446,000	08/09/2024
100169148	CF	WESLACO	TX		09/27/2024	6.990	364,578		(138)				505,000	08/06/2024
100169149	CF	WESLACO	TX		09/27/2024	6.990	356,974		(149)				496,000	08/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169150	CF	INDIALANTIC	FL		09/27/2024	7.000	394,873		(172)				565,000	07/30/2024
100169151	CF	CHARLOTTE	NC		09/27/2024	7.500	245,121		(202)				354,000	08/14/2024
100169152	CF	FAYETTEVILLE	AR		09/27/2024	7.124	225,234		(167)				322,000	08/09/2024
100169153	CF	RICHMOND	TX		09/27/2024	7.125	330,637		(143)				445,000	07/31/2024
100169154	CF	CHICAGO	IL		09/27/2024	8.125	212,206		(154)				275,000	08/14/2024
100169155	CF	LAKELAND	TN		09/27/2024	6.990	219,108		(127)				302,000	08/12/2024
100169156	CF	REDINGTON SHORES	FL		09/27/2024	6.990	412,685		(189)				620,000	08/14/2024
100169157	CF	CENTERTON	AR		09/27/2024	6.625	292,036		(83)				390,000	08/09/2024
100169158	CF	FORT WORTH	TX		09/27/2024	7.000	283,716		(125)				387,000	08/08/2024
100169159	CF	BUDA	TX		09/27/2024	6.500	220,880		(79)				294,000	08/15/2024
100169160	CF	OVERLAND PARK	KS		09/27/2024	6.500	245,952		(89)				370,000	08/13/2024
100169161	CF	SAN ANTONIO	TX		09/27/2024	6.875	181,559		(111)				280,000	08/12/2024
100169162	CF	MCKINNEY	TX		09/27/2024	7.124	361,042		(208)				600,000	08/15/2024
100169163	CF	PORTSMOUTH	VA		09/27/2024	6.990	213,587		(116)				285,000	08/05/2024
100169164	CF	LONGWOOD	FL		09/27/2024	7.125	310,752		(129)				412,000	08/08/2024
100169165	CF	ROWLETT	TX		09/27/2024	6.625	268,716		(71)				362,000	08/09/2024
100169166	CF	CLEVELAND	TX		09/27/2024	6.625	204,812		(14)				270,000	08/13/2024
100169167	CF	STAR	ID		09/27/2024	6.875	314,555		(110)				550,000	08/16/2024
100169169	CF	WATAUGA	TX		09/27/2024	6.625	243,722		(68)				333,000	08/12/2024
100169170	CF	APACHE JUNCTION	AZ		09/27/2024	6.000	364,299		181				517,000	08/13/2024
100169172	CF	ELLIJAY	GA		09/27/2024	6.625	361,073		(128)				521,000	08/16/2024
100169173	CF	CYPRESS	TX		09/27/2024	7.125	218,205		(141)				316,000	08/12/2024
100169175	CF	JACKSON	NJ		09/27/2024	7.124	394,022		(102)				530,000	08/19/2024
100169176	CF	CASTLE ROCK	CO		09/27/2024	7.125	349,986		(146)				562,000	08/14/2024
100169177	CF	RIVERVIEW	FL		09/27/2024	5.750	291,218		75				435,000	07/17/2024
100169178	CF	SEATTLE	WA		09/27/2024	6.375	990,880		(89)				1,515,000	08/14/2024
100169179	CF	PRINCETON	TX		09/27/2024	5.750	221,503		67				308,000	08/12/2024
100169180	CF	GARNER	NC		09/27/2024	6.375	231,794		(65)				333,000	08/16/2024
100169181	CF	TOMBALL	TX		09/27/2024	6.500	122,966		(150)				353,000	08/16/2024
100169182	CF	EDMOND	OK		09/27/2024	7.125	205,880		(123)				275,000	08/20/2024
100169183	CF	FONTANA	CA		09/27/2024	6.625	461,719		(156)				698,000	08/15/2024
100169184	CF	CAPE CORAL	FL		09/27/2024	6.500	239,114		(96)				345,000	08/14/2024
100169185	CF	WEST CHESTER	PA		09/27/2024	6.990	304,147		(136)				444,000	08/15/2024
100169186	CF	ARLINGTON	TN		09/27/2024	7.125	208,785		(148)				410,000	08/16/2024
100169189		IRVINGTON	NJ		09/27/2024	7.800	619,147		7,000				813,000	09/12/2024
100169191		SCARSDALE	NY		09/27/2024	7.760	649,880		(384)				900,000	09/06/2024
100169192		BROOKLYN	NY		09/27/2024	7.400	758,813		(362)				990,000	09/05/2024
100169193		GALLOWAY	NJ		09/27/2024	7.220	230,456		2,558				320,000	09/03/2024
100169194	CF	BROOKLYN	NY		09/27/2024	6.790	1,118,703		(198)				1,800,000	08/29/2024
100169195	CF	PHILADELPHIA	PA		09/27/2024	6.670	212,302		4,224				275,000	08/23/2024
100169196	CF	FAWNSKIN	CA		09/27/2024	6.620	196,680		(64)				315,000	09/10/2024
100169197	CF	ROELAND PARK	KS		09/27/2024	7.700	350,908		(249)				520,000	08/29/2024
100169198	CF	PHILADELPHIA	PA		09/27/2024	7.610	307,748		(219)				395,000	09/05/2024
100169199	CF	TAMPA	FL		09/27/2024	6.990	292,902		(142)				442,000	08/30/2024
100169200		WESTBURY	NY		09/27/2024	6.750	584,347		(58)				840,000	08/21/2024
100169201		PHILADELPHIA	PA		09/27/2024	8.490	148,826		(99)				220,000	09/09/2024
100169202	CF	TAYLOR	PA		09/27/2024	7.410	188,781		(105)				245,000	09/04/2024
100169203	CF	PITTSTON	PA		09/27/2024	7.150	174,257		(55)				230,000	09/06/2024
100169204	CF	SCRANTON	PA		09/27/2024	7.540	81,318		993				112,000	08/23/2024
100169205	CF	MIAMI	FL		09/27/2024	7.200	288,955		(166)				430,000	09/03/2024
100169206	CF	NEWARK	NJ		09/27/2024	7.480	582,598		(279)				814,000	09/06/2024
100169207		DUPONT	PA		09/27/2024	7.500	235,797		3,113				284,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169208	CF	IRVING	TX		09/27/2024	6.700	173,973		(80)				282,000	09/05/2024
100169209		CHICAGO	IL		09/27/2024	8.250	79,726		597				120,000	09/09/2024
100169210	CF	GENOA CITY	WI		09/27/2024	7.240	173,709		(106)				252,000	09/04/2024
100169211	CF	TRENTON	NJ		09/27/2024	6.450	198,824		5				288,000	09/09/2024
100169212		PHILADELPHIA	PA		09/27/2024	7.420	158,500		(63)				240,000	09/09/2024
100169213		INDIANAPOLIS	IN		09/27/2024	7.600	98,340		(66)				160,000	09/12/2024
100169214		MASTIC BEACH	NY		09/27/2024	7.700	445,679		(151)				550,000	08/15/2024
100169215	CF	PITTSBURGH	PA		09/27/2024	7.810	139,377		(98)				190,000	09/05/2024
100169216		BROOKLYN	NY		09/27/2024	6.950	660,725		57				840,000	09/05/2024
100169217	CF	PHILADELPHIA	PA		09/27/2024	6.980	272,784		(93)				360,000	08/27/2024
100169218	CF	CHESTER	PA		09/27/2024	8.670	88,935		(58)				114,000	08/09/2024
100169219	CF	CANTON	OH		09/27/2024	6.708	90,752		(16)				121,000	08/08/2024
100169220	CF	PHILADELPHIA	PA		09/27/2024	7.800	116,302		(82)				160,000	08/09/2024
100169221	CF	DETROIT	MI		09/27/2024	7.250	122,586		(77)				170,000	08/19/2024
100169222		HOPEWELL JUNCTION	NY		09/27/2024	7.320	357,268		4,417	40			495,000	08/12/2024
100169223		BOWIE	MD		09/27/2024	7.370	295,111		(155)				488,000	09/10/2024
100169224		IRVINGTON	NJ		09/27/2024	6.740	449,345		(103)				640,000	09/05/2024
100169225	CF	DAYTON	OH		09/27/2024	7.570	207,921		2,624				285,000	08/12/2024
100169226	CF	MACON	GA		09/27/2024	7.500	108,962		(78)				140,000	08/23/2024
100169227	CF	CRYSTAL RIVER	FL		09/27/2024	7.720	186,208		(132)				257,000	09/10/2024
100169228	CF	CHICAGO HEIGHTS	IL		09/27/2024	7.530	108,904		(78)				145,000	08/16/2024
100169229	CF	SPICEWOOD	TX		09/27/2024	7.050	211,192		3,514				398,000	08/23/2024
100169230	CF	CHERRY HILL	NJ		09/27/2024	7.250	321,374		(149)				420,000	09/10/2024
100169231	CF	BIRMINGHAM	AL		09/27/2024	7.500	105,330		(76)				145,000	08/29/2024
100169232	CF	MIDFIELD	AL		09/27/2024	8.050	101,297		(70)				130,000	08/15/2024
100169235	CF	PHILADELPHIA	PA		09/27/2024	7.470	217,576		(148)				300,000	09/06/2024
100169236		SELDEN	NY		09/27/2024	7.250	492,840		(171)				660,000	08/22/2024
100169237	CF	CHICAGO	IL		09/27/2024	7.470	143,879		(105)				200,000	08/19/2024
100169238		KINGSTON	PA		09/27/2024	8.090	295,915		(203)				375,000	08/21/2024
100169239	CF	SCRANTON	PA		09/27/2024	7.860	112,162		(79)				144,000	08/23/2024
100169240		OAK PARK	MI		09/27/2024	7.640	111,583		(75)				163,000	08/30/2024
100169241	CF	INDIANAPOLIS	IN		09/27/2024	7.250	130,961		(96)				183,000	08/15/2024
100169242		WILMINGTON	DE		09/27/2024	7.250	113,651		(38)				177,000	09/06/2024
100169243	CF	SPICEWOOD	TX		09/27/2024	7.250	245,027		(180)				450,000	08/23/2024
100169244		HAZEL PARK	MI		09/27/2024	7.660	103,914		(73)				154,000	08/30/2024
100169245	CF	MILLVILLE	NJ		09/27/2024	7.450	147,861		(106)				190,000	08/15/2024
100169246	CF	HAZEL CREST	IL		09/27/2024	8.330	85,760		(58)				110,000	08/19/2024
100169247		KANSAS CITY	MO		09/27/2024	7.610	129,669		(84)				193,000	08/21/2024
100169248	CF	CHICAGO	IL		09/27/2024	8.150	97,420		(67)				125,000	08/23/2024
100169249	CF	CHICAGO	IL		09/27/2024	8.450	97,477		(65)				125,000	08/23/2024
100169250	CF	GARY	IN		09/27/2024	7.600	97,309		(70)				125,000	08/28/2024
100169252		IRVINGTON	NJ		09/27/2024	7.950	545,814		(278)				760,000	08/21/2024
100169254		KANSAS CITY	MO		09/27/2024	7.000	103,460		(10)				130,000	08/14/2024
100169255	CF	WACO	TX		09/27/2024	6.790	165,964		(45)				220,000	09/09/2024
100169256	CF	BROOKLYN	NY		09/27/2024	6.350	708,451		41				1,600,000	09/11/2024
100169257	CF	PHILADELPHIA	PA		09/27/2024	8.150	77,936		(54)				100,000	08/20/2024
100169258	CF	CONCORD	NC		09/27/2024	7.690	202,027		(144)				278,000	08/27/2024
100169259	CF	WILKES-BARRE	PA		09/27/2024	7.910	101,268		(70)				134,000	08/30/2024
100169260	CF	PHILADELPHIA	PA		09/27/2024	6.980	171,154		(82)				240,000	08/23/2024
100169261	CF	FRANKLINTON	NC		09/27/2024	7.240	102,125		(75)				189,000	08/14/2024
100169262	CF	PITTSBURGH	PA		09/27/2024	7.990	148,031		(103)				190,000	08/22/2024
100169263	CF	GLASSPORT	PA		09/27/2024	8.590	97,341		(64)				125,000	08/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169264		KANSAS CITY	MO		09/27/2024	7.610	174,733		(111)				260,000	09/10/2024
100169265	CF	BINGHAMTON	NY		09/27/2024	8.530	97,491		(64)				125,000	08/09/2024
100169267	CF	WEST PALM BEACH	FL		09/27/2024	7.000	135,580		(102)				218,000	08/16/2024
100169268	CF	WEST PALM BEACH	FL		09/27/2024	7.750	149,385		(100)				319,000	08/16/2024
100169269	CF	MIAMI	FL		09/27/2024	7.500	190,942		(155)				265,000	07/15/2024
100169270	CF	STOUGHTON	MA		09/27/2024	7.375	1,012,565		(479)				1,250,000	08/15/2024
100169272	CF	BUFFALO GROVE	IL		09/27/2024	9.250	198,231		(235)				265,000	08/06/2024
100169273	CF	RIVERSIDE	CA		09/27/2024	9.250	615,418		(427)				770,000	05/22/2024
100169274	CF	SAINT JOHN	IN		09/27/2024	8.125	276,584		(307)				400,000	06/20/2024
100169275	CF	BALDWIN	NY		09/27/2024	7.875	389,148		(360)				590,000	07/16/2024
100169276	CF	NEW CITY	NY		09/27/2024	7.375	393,161		(360)				760,000	08/20/2024
100169277	CF	JAMAICA	NY		09/27/2024	7.250	537,184		(313)				685,000	08/05/2024
100169279		LONG BEACH	CA		09/27/2024	8.250	579,414		(150)				775,000	07/31/2024
100169280	CF	PORT JEFFERSON STATION	NY		09/27/2024	8.500	238,805		(338)				685,000	08/05/2024
100169281	CF	LONG BRANCH	NJ		09/27/2024	8.250	401,330		(638)				900,000	05/24/2024
100169282	CF	EASTON	PA		09/27/2024	8.500	129,958		(212)				199,000	08/06/2024
100169283	CF	MONTGOMERY	TX		09/27/2024	8.250	917,265		(785)				1,250,000	07/11/2024
100169284	CF	DELAVAN	WI		09/27/2024	8.750	253,500		(252)				396,000	07/12/2024
100169285	CF	ALPHARETTA	GA		09/27/2024	7.625	640,283		(655)				1,326,000	08/06/2024
100169286		BALTIMORE	MD		09/27/2024	8.500	243,062		(216)				293,000	07/30/2024
100169289		LANOKA HARBOR	NJ		09/27/2024	8.125	308,683		(216)				380,000	07/31/2024
100169290	CF	PATERSON	NJ		09/27/2024	9.250	365,833		(331)				510,000	05/24/2024
100169292	CF	SAN FRANCISCO	CA		09/27/2024	7.500	304,478		(155)				2,612,000	08/13/2024
100169294	CF	NORCO	CA		09/27/2024	7.375	658,677		(345)				1,150,000	08/05/2024
100169295	CF	HIALEAH	FL		09/27/2024	7.500	378,010		(150)				645,000	08/16/2024
100169296	CF	LITHONIA	GA		09/27/2024	10.625	229,737		(322)				249,500	08/02/2024
100169298	CF	KENDALL PARK	NJ		09/27/2024	8.750	466,951		(558)				600,000	07/30/2024
100169299		HUDSON	FL		09/27/2024	7.500	286,336		(212)				356,000	08/02/2024
100169300	CF	BROOKLYN	NY		09/27/2024	7.375	1,298,691		(667)				1,600,000	08/06/2024
100169303	CF	STATEN ISLAND	NY		09/27/2024	8.250	749,957		(1,134)				1,000,000	08/15/2024
100169304	CF	NUEVO	CA		09/27/2024	7.875	496,870		(358)				690,000	08/06/2024
100169305	CF	HOLLIS	NY		09/27/2024	8.375	648,315		(406)				796,000	08/13/2024
100169306	CF	MESQUITE	TX		09/27/2024	7.375	238,445		(175)				310,000	08/01/2024
100169307	CF	ESTERO	FL		09/27/2024	7.500	393,135		(390)				795,000	08/20/2024
100169308	CF	DAYTONA BEACH	FL		09/27/2024	7.125	705,433		(397)				869,000	08/15/2024
100169309	CF	SALISBURY	NC		09/27/2024	7.375	141,756		(17)				190,000	08/13/2024
100169310	CF	MESQUITE	TX		09/27/2024	7.375	207,637		(315)		(123)		290,000	08/02/2024
100169311	CF	MESQUITE	TX		09/27/2024	7.375	219,377		(164)				285,000	08/01/2024
100169313	CF	BRONX	NY		09/27/2024	7.625	546,990		(250)				675,000	08/15/2024
100169314	CF	MANHASSET	NY		09/27/2024	7.500	579,491		(406)				870,000	08/02/2024
100169315		SAN BERNARDINO	CA		09/27/2024	8.875	176,886		(114)				218,000	08/14/2024
100169317	CF	JACKSON	NJ		09/27/2024	7.625	484,775		(465)				650,000	07/22/2024
100169319	CF	NEW ALBANY	OH		09/27/2024	7.000	304,712		(175)				525,000	08/15/2024
100169320	CF	MARCUS HOOK	PA		09/27/2024	7.875	108,871		(120)				160,000	07/31/2024
100169321	CF	ATLANTA	GA		09/27/2024	8.375	149,472		(222)				220,000	08/09/2024
100169322	CF	BROOKLYN	NY		09/27/2024	8.125	2,340,828		(2,157)				3,050,000	08/02/2024
100169323	CF	UPPER CHICHESTER	PA		09/27/2024	7.875	138,932		(155)				204,000	07/31/2024
100169325	CF	LOS ALAMITOS	CA		09/27/2024	6.750	806,972		(39)				1,265,000	08/08/2024
100169326		NEW SMYRNA BEACH	FL		09/27/2024	8.500	256,487		(293)				324,000	08/15/2024
100169327	CF	FLUSHING	NY		09/27/2024	7.375	1,254,089		(461)				1,785,000	08/09/2024
100169328	CF	PANORAMA CITY	CA		09/27/2024	7.750	379,204		(307)				500,000	08/07/2024
100169329	CF	KISSIMMEE	FL		09/27/2024	7.750	229,473		(221)				296,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169330	CF	CAPE CORAL	FL		09/27/2024	7.875	571,706		(351)				699,000	08/19/2024
100169331	CF	MARCUS HOOK	PA		09/27/2024	7.875	116,016		(135)				170,000	07/30/2024
100169332	CF	OGDEN	UT		09/27/2024	7.000	208,463		(62)				260,000	08/08/2024
100169333		LEHIGH ACRES	FL		09/27/2024	7.750	103,421		(88)				125,000	08/02/2024
100169334	CF	TRACY	CA		09/27/2024	7.625	871,774		(331)				1,122,000	08/12/2024
100169335	CF	SCRANTON	PA		09/27/2024	7.750	193,992		(81)				254,000	07/31/2024
100169336	CF	WESTWOOD	MA		09/27/2024	7.000	883,602		(447)				1,091,000	08/15/2024
100169337	CF	MIAMI	FL		09/27/2024	7.625	145,928		(150)				205,000	08/16/2024
100169338		WORCESTER	MA		09/27/2024	7.875	550,822		(159)				685,000	08/14/2024
100169340	CF	KINGSTON	TN		09/27/2024	7.125	564,521		(281)				710,000	08/23/2024
100169341		MESQUITE	TX		09/27/2024	8.250	177,397		(211)				250,000	08/02/2024
100169342	CF	DOYLESTOWN	PA		09/27/2024	7.250	731,674		(387)				920,000	08/21/2024
100169343	CF	GASTONIA	NC		09/27/2024	7.875	453,261		(362)				580,000	08/08/2024
100169345	CF	COMPTON	CA		09/27/2024	7.490	537,910		(377)				750,000	08/12/2024
100169347		DOUGLASVILLE	GA		09/27/2024	8.625	254,371		(290)				360,000	08/09/2024
100169348	CF	DEMOREST	GA		09/27/2024	7.500	260,993		(212)				317,000	08/16/2024
100169349		HAMILTON	NJ		09/27/2024	7.250	301,896		(27)				380,000	08/23/2024
100169350	CF	LONG BRANCH	NJ		09/27/2024	7.375	713,099		(425)				1,000,000	08/21/2024
100169351	CF	FLAGLER BEACH	FL		09/27/2024	7.625	612,868		(436)				829,000	08/15/2024
100169352	CF	LOS FRESNOS	TX		09/27/2024	7.750	273,247		(317)				541,000	08/08/2024
100169353		WILMINGTON	DE		09/27/2024	7.875	412,686		(375)				497,000	08/05/2024
100169354	CF	SUNNY ISLES BEACH	FL		09/27/2024	7.625	383,052		(355)				477,000	08/07/2024
100169355	CF	NORTH TONAWANDA	NY		09/27/2024	7.875	225,000		(221)				270,000	08/20/2024
100169357		ORLANDO	FL		09/27/2024	7.250	257,313		(71)				332,000	08/20/2024
100169358	CF	MCDONOUGH	GA		09/27/2024	7.875	1,494,516		(1,033)				1,820,000	08/09/2024
100169359	CF	MIAMI	FL		09/27/2024	8.000	623,165		(1,205)				1,100,000	08/16/2024
100169360		AURORA	IL		09/27/2024	7.500	171,630		(69)				240,000	08/13/2024
100169361		CAPE CORAL	FL		09/27/2024	8.500	308,295		(291)				335,000	08/08/2024
100169362		MIMS	FL		09/27/2024	7.375	170,876		(100)				225,000	07/23/2024
100169364		SAVANNAH	GA		09/27/2024	8.125	351,084		(273)				425,000	08/09/2024
100169365		KINGSLAND	GA		09/27/2024	9.875	166,841		(280)				231,000	08/14/2024
100169366		LAS VEGAS	NV		09/27/2024	7.750	143,683		(48)				185,000	08/07/2024
100169367		MIAMI	FL		09/27/2024	8.375	616,884		(630)				785,000	08/01/2024
100169368	CF	LA HABRA	CA		09/27/2024	6.750	100,152		(218)				900,000	08/02/2024
100169369	CF	LAS VEGAS	NV		09/27/2024	7.000	211,819		(172)				615,000	08/13/2024
100169370	CF	MIAMI	FL		09/27/2024	7.750	832,492		(685)				1,075,000	08/16/2024
100169371	CF	CULVER CITY	CA		09/27/2024	7.250	988,119		(185)				1,575,000	08/19/2024
100169372	CF	CAMPBELL	CA		09/27/2024	7.125	1,688,426		(765)				2,536,000	08/15/2024
100169373		INCLINE VILLAGE	NV		09/27/2024	7.125	3,230,271		(866)				4,500,000	08/20/2024
100169374	CF	JACKSONVILLE	FL		09/27/2024	8.375	138,228		(201)				172,000	08/12/2024
100169375	CF	BIG BEAR LAKE	CA		09/27/2024	6.875	583,710		(227)				859,000	08/23/2024
100169376	CF	MADEIRA BEACH	FL		09/27/2024	8.000	355,827		(240)				430,000	08/20/2024
100169377		KENT	WA		09/27/2024	7.500	504,256		(447)				610,000	08/08/2024
100169378	CF	WESTLAKE VILLAGE	CA		09/27/2024	7.125	2,170,268		(597)				2,820,000	08/19/2024
100169379	CF	SAN DIEGO	CA		09/27/2024	8.375	642,420		(430)				735,000	08/23/2024
100169380	CF	FORT MYERS	FL		09/27/2024	8.875	607,219		(500)				650,000	08/23/2024
100169381		LEBANON	IN		09/27/2024	7.625	121,778		(60)				165,000	08/09/2024
100169382	CF	COSTA MESA	CA		09/27/2024	6.875	149,517		(28)				1,550,000	08/23/2024
100169383	CF	OXNARD	CA		09/27/2024	7.125	329,973		(182)				475,000	08/27/2024
100169384		NOVATO	CA		09/27/2024	7.125	1,496,793		(706)				1,850,000	08/14/2024
100169385	CF	LACEY	WA		09/27/2024	7.375	345,702		(303)				515,000	08/16/2024
100169388	CF	LIGHTHOUSE POINT	FL		09/27/2024	8.250	160,316		(156)				195,000	08/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169390	CF	VENTURA	CA		09/27/2024	7.750	796,990		(358)				885,000	08/26/2024
100169391	CF	DELRAY BEACH	FL		09/27/2024	7.500	20,090		(84)				915,000	08/29/2024
100169392		ORLANDO	FL		09/27/2024	7.375	315,299		(62)				520,000	08/15/2024
100169393	CF	CORINTH	TX		09/27/2024	8.125	311,135		(309)				340,000	08/26/2024
100169394		LOS ANGELES	CA		09/27/2024	7.125	1,319,732		(210)				3,646,000	08/23/2024
100169395		ORLANDO	FL		09/27/2024	7.500	128,150		(48)				190,000	08/16/2024
100169396		VICTOR	ID		09/30/2024	7.625	2,533,971		(327)				3,900,000	07/17/2024
100169397	CF	ONTARIO	CA		09/30/2024	7.125	16,939		(147)				621,000	07/18/2024
100169399	CF	SANTA MARIA	CA		09/30/2024	8.125	261,574		(163)				322,000	06/03/2024
100169400	CF	HAILEY	ID		09/30/2024	7.500	358,636		(132)				510,000	04/01/2024
100169401	CF	SANTA ROSA	CA		09/30/2024	7.125	448,945		(134)				730,000	05/23/2024
100169402	CF	SANTA ROSA	CA		09/30/2024	7.125	533,656		(108)				865,000	06/18/2024
100169403		NORTH BEND	WA		09/30/2024	6.990	755		(16)				503,000	05/28/2024
100169404	CF	HOUSTON	TX		09/30/2024	7.625	169,214		(184)				304,500	06/26/2024
100169405	CF	HINSDALE	NH		09/30/2024	7.990	251,383		(214)				317,000	05/17/2024
100169406		NORTH BEND	WA		09/30/2024	7.990	366,708		(144)				415,000	06/18/2024
100169407	CF	CAPE CORAL	FL		09/30/2024	7.625	355,718		(210)				520,000	05/13/2024
100169409	CF	HASTINGS ON HUDSON	NY		09/30/2024	7.125	672,711		(317)				900,000	06/27/2024
100169410	CF	WATERFORD	CT		09/30/2024	7.375	306,173		(163)				433,000	05/17/2024
100169411	CF	FRUITLAND	ID		09/30/2024	6.990	180,710		(51)				365,000	04/02/2024
100169412	CF	WHITE PLAINS	NY		09/30/2024	7.375	146,889		(138)				240,000	06/07/2024
100169414	CF	GREENVILLE	NC		09/30/2024	7.625	371,430		(178)				490,000	05/15/2024
100169415	CF	SNOHOMISH	WA		09/30/2024	6.990	938,897		(297)				1,340,000	05/29/2024
100169416	CF	PITTSBURGH	PA		09/30/2024	7.625	671,959		(223)				880,000	05/17/2024
100169417	CF	PATERSON	NJ		09/30/2024	7.500	430,235		(154)				605,000	06/12/2024
100169419	CF	PORT ORANGE	FL		09/30/2024	7.125	156,373		(88)				225,000	05/17/2024
100169421	CF	MIAMI	FL		09/30/2024	6.990	250,320		(52)				425,000	05/24/2024
100169422	CF	LARAMIE	WY		09/30/2024	6.625	274,035		19				400,000	04/26/2024
100169423	CF	INDIANAPOLIS	IN		09/30/2024	7.625	179,141		(125)				250,000	06/05/2024
100169425	CF	LITTLE ELM	TX		09/30/2024	7.375	241,750		(169)				364,000	05/16/2024
100169426	CF	NEW BEDFORD	MA		09/30/2024	7.990	317,031		(193)				475,000	05/31/2024
100169427	CF	NASHVILLE	TN		09/30/2024	7.625	294,106		(96)				430,000	05/13/2024
100169428	CF	NAPLES	FL		09/30/2024	7.125	756,901		(347)				1,280,000	06/27/2024
100169429	CF	WATERBURY	CT		09/30/2024	7.625	283,895		(195)				372,000	06/14/2024
100169430	CF	CHARLOTTE	NC		09/30/2024	7.625	197,560		(136)				262,000	05/10/2024
100169431	CF	MONMOUTH BEACH	NJ		09/30/2024	7.625	6,259		(122)				510,000	05/21/2024
100169432	CF	HOUSTON	TX		09/30/2024	7.990	183,817		(241)				300,000	05/06/2024
100169433	CF	FORT LUPTON	CO		09/30/2024	6.990	214,716		(64)				352,000	05/22/2024
100169434	CF	FORT LUPTON	CO		09/30/2024	6.990	214,395		(68)				353,000	05/22/2024
100169435	CF	KAILUA KONA	HI		09/30/2024	7.625	386,128		(188)				510,000	06/01/2024
100169436	CF	CHESAPEAKE	VA		09/30/2024	7.125	194,051		(119)				255,000	05/17/2024
100169437	CF	NEW ALBANY	OH		09/30/2024	6.990	296,965		(77)				550,000	05/17/2024
100169438	CF	DURHAM	NC		09/30/2024	7.625	260,860		(179)				428,000	05/22/2024
100169439	CF	WINDSOR	CO		09/30/2024	6.990	235,266		(71)				539,000	05/09/2024
100169440	CF	CHICAGO	IL		09/30/2024	7.125	250,179		(79)				420,000	06/24/2024
100169441	CF	GARDEN VALLEY	ID		09/30/2024	7.125	333,901		(95)				800,000	05/13/2024
100169442	CF	GLENDALE	AZ		09/30/2024	7.125	479,341		(78)				645,000	05/20/2024
100169443	CF	HELMETTA	NJ		09/30/2024	7.625	183,611		(130)				340,000	06/07/2024
100169446		BAKER CITY	OR		09/30/2024	8.125	392,594		(231)				437,000	05/14/2024
100169447	CF	HIXSON	TN		09/30/2024	8.625	303,610		(194)				373,000	05/28/2024
100169449	CF	DEL REY OAKS	CA		09/30/2024	7.125	488,076		(139)				690,000	05/29/2024
100169451	CF	LAKE ELSINORE	CA		09/30/2024	7.875	457,360		(216)				565,000	05/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169452	CF	SHELTON	WA		09/30/2024	7.990	293,142		(213)				357,500	05/22/2024
100169453	CF	LUBBOCK	TX		09/30/2024	6.990	191,237		(67)				277,000	07/05/2024
100169454	CF	FRESNO	CA		09/30/2024	7.125	463,818		(186)				620,000	06/28/2024
100169455	CF	CAPE CORAL	FL		09/30/2024	7.990	243,730		(150)				300,000	05/29/2024
100169456	CF	EL CAJON	CA		09/30/2024	7.125	600,156		(125)				1,300,000	05/23/2024
100169457	CF	HUMBLE	TX		09/30/2024	8.500	247,542		(191)				300,000	05/28/2024
100169459	CF	PORTLAND	CT		09/30/2024	7.625	251,218		(215)				325,000	06/04/2024
100169460	CF	LYNDHURST	NJ		09/30/2024	7.500	233,443		(108)				565,000	06/26/2024
100169461	CF	NASHUA	NH		09/30/2024	7.625	413,152		(149)				600,000	05/31/2024
100169462	CF	CORONA	CA		09/30/2024	7.625	638,144		(254)				846,000	05/30/2024
100169463	CF	NEWARK	DE		09/30/2024	7.375	241,333		(199)				350,000	05/23/2024
100169464	CF	PHOENIX	AZ		09/30/2024	7.625	182,366		(132)				245,000	05/30/2024
100169465	CF	JERSEY CITY	NJ		09/30/2024	7.125	1,210,709		(632)				1,900,000	06/21/2024
100169466	CF	PHOENIX	AZ		09/30/2024	7.990	400,367		(131)				495,000	06/13/2024
100169467		GLASSBORO	NJ		09/30/2024	8.625	155,031		(83)				176,000	05/28/2024
100169468	CF	LANCASTER	CA		09/30/2024	7.990	343,964		(145)				422,000	06/01/2024
100169469	CF	LYNNWOOD	WA		09/30/2024	6.875	651,594		(111)				880,000	05/30/2024
100169470	CF	PLYMOUTH	MN		09/30/2024	7.125	256,559		(64)				365,000	05/31/2024
100169471	CF	FRANKLIN	MA		09/30/2024	7.375	205,541		(103)				290,000	06/11/2024
100169472	CF	INDIANAPOLIS	IN		09/30/2024	8.625	185,952		(158)				225,000	06/05/2024
100169473	CF	BERWYN	IL		09/30/2024	8.125	307,291		(228)				485,000	06/21/2024
100169474	CF	ALBUQUERQUE	NM		09/30/2024	7.500	164,186		(131)				345,000	05/30/2024
100169475		GRAYSLAKE	IL		09/30/2024	7.990	202,867		(115)				236,000	05/15/2024
100169476	CF	YUCAIPA	CA		09/30/2024	6.625	154,533		1				580,000	06/27/2024
100169477	CF	KATY	TX		09/30/2024	7.125	247,216		(124)				385,500	05/23/2024
100169478	CF	LODI	NJ		09/30/2024	7.625	495,232		(277)				650,000	06/21/2024
100169479	CF	MORRO BAY	CA		09/30/2024	7.125	825,521		(752)				1,330,000	07/01/2024
100169480	CF	WEST SACRAMENTO	CA		09/30/2024	7.625	277,011		(176)				340,000	05/23/2024
100169481	CF	CARY	NC		09/30/2024	7.500	215,869		(144)				540,000	06/17/2024
100169482	CF	SUN CITY CENTER	FL		09/30/2024	6.990	230,238		(84)				343,000	06/03/2024
100169483	CF	LAMY	NM		09/30/2024	7.125	413,429		(76)				740,000	06/18/2024
100169484	CF	RANCHO MISSION VIEJO	CA		09/30/2024	7.125	653,441		(204)				870,000	06/07/2024
100169485	CF	ARLINGTON	TX		09/30/2024	6.625	273,684		20				465,000	06/15/2024
100169486	CF	WEEHAWKEN	NJ		09/30/2024	6.500	526,437		87				975,000	06/18/2024
100169487	CF	PORT ORCHARD	WA		09/30/2024	6.990	336,108		(91)				615,000	06/03/2024
100169488	CF	KOLOA	HI		09/30/2024	6.990	529,732		(140)				880,000	06/07/2024
100169490	CF	RANCHO CORDOVA	CA		09/30/2024	6.990	490,567		(79)				715,000	06/01/2024
100169491	CF	HOLDEN BEACH	NC		09/30/2024	7.990	575,934		(270)				740,000	06/20/2024
100169493	CF	OCALA	FL		09/30/2024	8.625	160,968		(201)				190,000	05/29/2024
100169494	CF	PROVINCETOWN	MA		09/30/2024	7.625	270,251		(103)				565,000	06/24/2024
100169496	CF	VISALIA	CA		09/30/2024	6.625	373,470		20				475,000	06/24/2024
100169497	CF	MAMMOTH LAKES	CA		09/30/2024	6.990	191,270		(168)				823,000	06/12/2024
100169498	CF	WESTWOOD	NJ		09/30/2024	7.625	473,036		(260)				665,000	06/28/2024
100169499	CF	KENNEBUNKPORT	ME		09/30/2024	6.990	551,508		(68)				1,025,000	07/02/2024
100169501	CF	MOUNT SINAI	NY		09/30/2024	7.500	312,405		(222)				412,500	06/27/2024
100169502	CF	SAN TAN VALLEY	AZ		09/30/2024	7.625	410,378		(173)				511,000	06/14/2024
100169503	CF	SAINT CLOUD	MN		09/30/2024	8.625	307,226		(168)				395,000	06/07/2024
100169504	CF	NAPLES	FL		09/30/2024	7.625	275,966		(235)				400,000	06/17/2024
100169505	CF	MERCED	CA		09/30/2024	5.875	202,786		141				335,000	06/13/2024
100169506	CF	AURORA	IL		09/30/2024	8.625	217,454		(184)				280,000	06/14/2024
100169507	CF	VENICE	FL		09/30/2024	7.500	215,598		(108)				320,000	06/13/2024
100169508	CF	STRATFORD	CT		09/30/2024	7.625	254,338		(97)				360,000	06/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169510	CF	ELK GROVE	CA		09/30/2024	7.500	384,920		(96)				560,000	06/13/2024
100169511	CF	LAKE STEVENS	WA		09/30/2024	6.625	462,062		9				670,000	06/14/2024
100169512	CF	TIGARD	OR		09/30/2024	7.125	314,126		(99)				420,000	07/08/2024
100169513	CF	NAPERVILLE	IL		09/30/2024	7.500	266,928		(112)				353,000	06/26/2024
100169514	CF	INDIO	CA		09/30/2024	7.625	596,944		(235)				790,000	06/13/2024
100169515	CF	CANYON COUNTRY	CA		09/30/2024	6.990	208,915		(81)				840,000	06/18/2024
100169516	CF	SACRAMENTO	CA		09/30/2024	7.375	208,406		(374)				1,100,000	06/18/2024
100169518	CF	HELLERTOWN	PA		09/30/2024	7.500	218,694		(161)				285,000	06/18/2024
100169519	CF	BRIGHTON	MA		09/30/2024	7.375	384,661		(88)				515,000	07/08/2024
100169520	CF	CASTRO VALLEY	CA		09/30/2024	7.125	940,672		(235)				1,415,000	06/05/2024
100169521	CF	HOBOKEN	NJ		09/30/2024	6.625	529,942		47				865,000	06/28/2024
100169522	CF	JERSEY CITY	NJ		09/30/2024	7.125	657,327		(275)				880,000	06/28/2024
100169523	CF	LYNNWOOD	WA		09/30/2024	6.500	386,127		65				725,000	06/17/2024
100169524	CF	MURFREESBORO	TN		09/30/2024	7.125	316,366		(113)				420,000	06/05/2024
100169525	CF	TOMS RIVER	NJ		09/30/2024	7.125	349,419		(86)				480,000	06/28/2024
100169526	CF	VANCOUVER	WA		09/30/2024	7.125	289,416		(144)				535,000	06/14/2024
100169529	CF	FULTONDALE	AL		09/30/2024	7.125	206,326		(55)				307,900	06/27/2024
100169530	CF	DURHAM	NC		09/30/2024	6.625	237,697		(1)				320,990	07/30/2024
100169531	CF	BELLEVILLE	NJ		09/30/2024	7.125	569,152		(151)				810,000	06/26/2024
100169532	CF	VIRGINIA BEACH	VA		09/30/2024	8.625	190,437		(121)				243,000	06/24/2024
100169533	CF	BALLWIN	MO		09/30/2024	7.500	389,144		(150)				530,000	07/05/2024
100169534	CF	FRANKFORT	IL		09/30/2024	7.500	737,732		(242)				1,020,000	06/28/2024
100169535	CF	RENO	NV		09/30/2024	7.125	333,243		(120)				475,000	06/18/2024
100169536	CF	MOUNT VERNON	WA		09/30/2024	7.500	402,954		(132)				530,000	06/27/2024
100169537	CF	BATTLE LAKE	MN		09/30/2024	7.375	489,959		(108)				806,000	07/12/2024
100169538	CF	JERSEY CITY	NJ		09/30/2024	6.990	803,924		(197)				1,175,000	07/02/2024
100169539	CF	PLANO	TX		09/30/2024	7.625	319,254		(212)				416,500	07/01/2024
100169540	CF	PANDORA	OH		09/30/2024	7.990	194,789		(72)				239,000	06/21/2024
100169541		WINTER PARK	FL		09/30/2024	7.500	339,785		(224)				430,000	07/01/2024
100169542	CF	PORTSMOUTH	NH		09/30/2024	7.125	450,671		(85)				793,000	06/28/2024
100169545	CF	RED BANK	NJ		09/30/2024	7.375	196,144		(127)				360,000	07/22/2024
100169547	CF	LOMPOC	CA		09/30/2024	6.875	199,916		(35)				415,000	07/05/2024
100169548		BOISE	ID		09/30/2024	8.125	304,740		(85)				352,000	06/21/2024
100169549	CF	MESA	AZ		09/30/2024	6.575	467,180		38				686,000	06/24/2024
100169550	CF	YACHATS	OR		09/30/2024	7.125	740,874		(73)				1,000,000	07/08/2024
100169552	CF	PARKER	CO		09/30/2024	7.500	350,748		(167)				1,060,000	07/08/2024
100169553	CF	YARMOUTH PORT	MA		09/30/2024	7.500	366,058		(135)				539,000	07/02/2024
100169554	CF	PLAINFIELD	IL		09/30/2024	6.625	200,137		5				300,000	06/24/2024
100169559	CF	TEMPE	AZ		09/30/2024	7.125	556,854		(52)				730,000	07/02/2024
100169561	CF	KINGMAN	AZ		09/30/2024	7.125	197,693		(63)				460,000	06/24/2024
100169562	CF	BUXTON	NC		09/30/2024	7.625	509,962		(99)				643,000	07/11/2024
100169563	CF	AVE MARIA	FL		09/30/2024	7.125	176,531		(94)				290,000	08/16/2024
100169564	CF	DAVENPORT	FL		09/30/2024	7.990	248,514		(141)				300,000	06/27/2024
100169566	CF	BERMUDA DUNES	CA		09/30/2024	6.625	204,126		(5)				300,000	06/27/2024
100169567	CF	TOMS RIVER	NJ		09/30/2024	7.625	502,607		(165)				625,000	07/08/2024
100169568	CF	VISALIA	CA		09/30/2024	7.625	250,421		(221)				325,000	06/26/2024
100169569	CF	SAN JUAN CAPISTRANO	CA		09/30/2024	7.125	926,242		(355)				1,535,000	06/21/2024
100169570	CF	RICHMOND	TX		09/30/2024	6.990	175,976		(69)				305,000	07/08/2024
100169571		PALM BAY	FL		09/30/2024	8.625	365,066		(262)				398,000	07/19/2024
100169572	CF	PALM SPRINGS	CA		09/30/2024	5.990	383,719		297				729,000	07/05/2024
100169574	CF	LAS VEGAS	NV		09/30/2024	7.625	256,158		(163)				335,000	06/27/2024
100169575	CF	ROSEVILLE	CA		09/30/2024	6.125	382,645		151				666,000	06/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169576	CF	TWIN FALLS	ID		09/30/2024	7.625	203,629		(142)				275,000	07/03/2024
100169577	CF	DANA POINT	CA		09/30/2024	7.500	160,188		(132)				1,050,000	06/28/2024
100169578	CF	PINON HILLS	CA		09/30/2024	6.875	256,444		(57)				555,000	07/11/2024
100169579	CF	HOBOKEN	NJ		09/30/2024	7.125	301,557		(135)				551,000	07/19/2024
100169580	CF	TULARE	CA		09/30/2024	7.625	155,229		(143)				300,000	07/05/2024
100169581	CF	DAVIE	FL		09/30/2024	7.625	256,617		(152)				315,000	07/15/2024
100169582	CF	MONTGOMERY	AL		09/30/2024	7.125	163,652		(74)				215,000	06/27/2024
100169584	CF	VALENCIA	CA		09/30/2024	6.990	326,009		(66)				675,000	07/11/2024
100169585		JACKSONVILLE	FL		09/30/2024	7.625	179,439		(122)				195,000	07/08/2024
100169586	CF	ANCHORAGE	AK		09/30/2024	7.625	271,719		(184)				400,000	07/18/2024
100169587	CF	TUCSON	AZ		09/30/2024	7.625	210,182		(136)				280,000	07/08/2024
100169588	CF	ARBOR VITAE	WI		09/30/2024	7.125	200,233		(36)				502,000	07/19/2024
100169589	CF	MIAMI	FL		09/30/2024	7.625	344,376		(139)				450,000	07/18/2024
100169590	CF	ROSEVILLE	CA		09/30/2024	6.990	499,058		(134)				665,000	07/01/2024
100169591		NORTH BEND	WA		09/30/2024	8.625	468,311		(164)				520,000	07/15/2024
100169592	CF	ORLANDO	FL		09/30/2024	6.990	171,527		(78)				250,000	07/08/2024
100169593	CF	SANTA ROSA	CA		09/30/2024	6.625	620,838		2				839,464	07/01/2024
100169594	CF	CAPE CORAL	FL		09/30/2024	8.625	427,697		(181)				530,000	07/17/2024
100169595	CF	LA PINE	OR		09/30/2024	7.625	380,692		(194)				530,000	08/07/2024
100169596	CF	FORT WAYNE	IN		09/30/2024	7.125	171,078		(75)				226,000	07/12/2024
100169597	CF	GREENEHAVEN	AZ		09/30/2024	7.500	428,080		(102)				543,000	07/22/2024
100169598	CF	MIDDLETOWN	DE		09/30/2024	6.990	349,074		(109)				466,000	07/22/2024
100169599	CF	GRAND ISLE	LA		09/30/2024	8.625	704,724		(208)				967,000	07/05/2024
100169600	CF	NEW BEDFORD	MA		09/30/2024	6.990	402,431		(80)				560,000	07/19/2024
100169601	CF	VANCOUVER	WA		09/30/2024	7.625	397,651		(199)				490,000	07/19/2024
100169602		REXFORD	NY		09/30/2024	7.625	169,843		(92)				214,000	07/18/2024
100169604	CF	STILLWATER	MN		09/30/2024	7.125	334,910		(79)				447,000	07/31/2024
100169605	CF	TORRINGTON	CT		09/30/2024	7.500	187,847		(100)				250,000	07/29/2024
100169606		MILWAUKEE	WI		09/30/2024	8.625	240,076		(135)				285,000	07/26/2024
100169607	CF	RENTON	WA		09/30/2024	7.625	473,281		(235)				625,000	07/23/2024
100169608	CF	PLYMOUTH	MN		09/30/2024	7.125	293,117		(100)				365,000	07/10/2024
100169609		LUBBOCK	TX		09/30/2024	7.990	244,033		(174)				272,000	07/23/2024
100169610	CF	MENIFEE	CA		09/30/2024	8.375	546,507		(236)				674,000	05/16/2024
100169612	CF	WASHINGTON	UT		09/30/2024	7.990	412,614		(163)				643,000	06/03/2024
100169614	CF	EL CAJON	CA		09/30/2024	6.990	468,826		(131)				625,000	06/26/2024
100169615	CF	EL CAJON	CA		09/30/2024	7.375	450,295		(125)				700,000	05/16/2024
100169616	CF	EWING	NJ		09/30/2024	7.625	226,069		(150)				293,000	06/11/2024
100169618	CF	FRESNO	CA		09/30/2024	7.625	328,895		(170)				443,000	05/29/2024
100169620	CF	FRESNO	CA		09/30/2024	7.500	274,249		(172)				368,000	05/24/2024
100169622	CF	HEMET	CA		09/30/2024	8.375	297,377		(105)				403,000	05/29/2024
100169623		GLENDALE	AZ		09/30/2024	7.875	300,304		(272)				414,000	06/13/2024
100169625		FRESNO	CA		09/30/2024	7.875	302,330		(209)				365,000	06/20/2024
100169626	CF	TAMPA	FL		09/30/2024	6.625	250,977		(51)				360,000	07/05/2024
100169627		WHITWELL	TN		09/30/2024	7.500	217,834		(149)				258,000	07/10/2024
100169628	CF	SAN BERNARDINO	CA		09/30/2024	8.125	351,415		(143)				463,000	07/15/2024
100169629	CF	CATONSVILLE	MD		09/30/2024	7.990	269,408		(146)				359,000	05/20/2024
100169630	CF	SANTA MARIA	CA		09/30/2024	7.990	364,460		(162)				481,000	05/29/2024
100169631	CF	SAN LORENZO	CA		09/30/2024	7.125	459,557		(155)				775,000	06/14/2024
100169632	CF	GOODLETTSVILLE	TN		09/30/2024	8.125	306,048		(177)				399,000	06/10/2024
100169633	CF	TEMPE	AZ		09/30/2024	6.990	477,225		(210)				677,000	06/11/2024
100169634	CF	LILLIWAUP	WA		09/30/2024	8.250	380,122		(183)				505,000	06/13/2024
100169636	CF	YUBA CITY	CA		09/30/2024	8.250	417,724		(340)				580,000	05/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169639		BAKERSFIELD	CA		09/30/2024	7.625	291,538		(240)				380,000	06/01/2024
100169640	CF	MIDDLETON	ID		09/30/2024	7.875	294,922		(213)				370,000	05/17/2024
100169641	CF	KINGS BEACH	CA		09/30/2024	7.375	653,691		(263)				995,000	06/12/2024
100169643	CF	ROSAMOND	CA		09/30/2024	7.125	344,394		(199)				455,000	05/29/2024
100169644	CF	NICE	CA		09/30/2024	7.500	258,002		(116)				365,000	06/14/2024
100169645		HOMESTEAD	FL		09/30/2024	8.125	280,471		(274)				337,000	06/14/2024
100169646	CF	COMMERCE	CA		09/30/2024	7.625	605,997		(228)				806,000	05/29/2024
100169647		GARLAND	TX		09/30/2024	8.125	221,782		(237)				283,000	05/28/2024
100169648	CF	ANN ARBOR	MI		09/30/2024	7.875	352,952		(187)				463,000	06/05/2024
100169649	CF	MONTGOMERY	AL		09/30/2024	7.375	268,088		(185)				350,000	06/06/2024
100169650	CF	KILL DEVIL HILLS	NC		09/30/2024	7.375	464,399		(196)				639,000	06/21/2024
100169651	CF	BEECH GROVE	IN		09/30/2024	7.375	234,818		(191)				305,000	05/31/2024
100169652	CF	COTTONWOOD	CA		09/30/2024	7.375	281,149		(114)				369,000	06/03/2024
100169653	CF	CHARLOTTE	NC		09/30/2024	7.500	271,951		(159)				364,000	06/20/2024
100169654	CF	NORTH HIGHLANDS	CA		09/30/2024	8.375	334,759		(197)				445,000	06/21/2024
100169655		BAKERSFIELD	CA		09/30/2024	7.125	372,366		(196)				490,000	06/13/2024
100169657	CF	MC KEES ROCKS	PA		09/30/2024	7.625	216,132		(203)				290,000	06/10/2024
100169658	CF	MIAMI	FL		09/30/2024	7.625	402,101		(263)				525,000	06/10/2024
100169659	CF	TUCSON	AZ		09/30/2024	8.250	317,189		(163)				397,000	06/05/2024
100169660		MIAMI	FL		09/30/2024	7.990	285,790		(172)				430,000	06/28/2024
100169661	CF	PEARL RIVER	NY		09/30/2024	7.375	357,573		(393)				520,000	06/07/2024
100169663	CF	LILBURN	GA		09/30/2024	7.990	328,362		(252)				435,000	06/11/2024
100169664	CF	ROSEVILLE	CA		09/30/2024	7.625	90,441		(181)				623,000	05/24/2024
100169665	CF	NEW BRUNSWICK	NJ		09/30/2024	8.250	381,795		(275)				495,000	06/07/2024
100169666	CF	BURBANK	CA		09/30/2024	7.990	941,305		(490)				1,430,000	06/07/2024
100169667	CF	PLACERVILLE	CA		09/30/2024	7.375	428,914		(104)				587,000	05/30/2024
100169668	CF	PISCATAWAY	NJ		09/30/2024	7.500	267,226		(208)				371,000	06/07/2024
100169669	CF	DEARBORN	MI		09/30/2024	5.820	188,143		184				280,000	06/05/2024
100169670	CF	FORT WORTH	TX		09/30/2024	6.750	233,806		(83)				345,000	06/25/2024
100169671	CF	EL CAJON	CA		09/30/2024	7.990	815,032		(148)				1,090,000	06/11/2024
100169672	CF	DULUTH	GA		09/30/2024	7.500	319,729		(173)				420,000	06/24/2024
100169674	CF	PAGOSA SPRINGS	CO		09/30/2024	7.500	314,139		(212)				410,000	06/22/2024
100169675	CF	CUMMING	GA		09/30/2024	7.625	481,458		(230)				600,000	06/17/2024
100169676	CF	CORVALLIS	OR		09/30/2024	7.500	316,980		(178)				458,000	06/18/2024
100169677	CF	NORCROSS	GA		09/30/2024	7.875	238,156		(224)				328,000	06/13/2024
100169678	CF	MINNEOLA	FL		09/30/2024	7.500	423,649		(198)				524,000	07/18/2024
100169679		COMPTON	CA		09/30/2024	7.625	274,943		(194)				535,000	06/05/2024
100169680	CF	NORCROSS	GA		09/30/2024	7.875	235,758		(217)				325,000	06/13/2024
100169681	CF	GARLAND	TX		09/30/2024	7.375	205,334		(177)				289,000	06/10/2024
100169682	CF	WINDERMERE	FL		09/30/2024	7.875	361,239		(267)				440,000	06/24/2024
100169683	CF	WARREN	NJ		09/30/2024	7.990	441,407		(223)				612,000	06/26/2024
100169684	CF	NEW YORK	NY		09/30/2024	7.500	439,021		(331)				580,000	07/12/2024
100169685	CF	CASTLE PINES	CO		09/30/2024	7.500	425,739		(141)				570,000	06/21/2024
100169687	CF	COLUMBIA	MD		09/30/2024	7.500	239,134		(195)				315,500	06/28/2024
100169688		NORWALK	CA		09/30/2024	6.875	304,328		(120)				749,000	06/18/2024
100169689	CF	PISCATAWAY	NJ		09/30/2024	7.375	249,386		(179)				332,000	06/14/2024
100169690	CF	NORTH BRUNSWICK	NJ		09/30/2024	7.375	209,302		(165)				280,000	06/21/2024
100169691	CF	BRADENTON	FL		09/30/2024	7.875	301,543		(324)				390,000	06/07/2024
100169692	CF	LAS VEGAS	NV		09/30/2024	7.375	714,404		(358)				1,000,000	06/06/2024
100169693	CF	PANAMA CITY BEACH	FL		09/30/2024	7.625	478,127		(269)				627,000	06/12/2024
100169694	CF	FREDERICKSBURG	TX		09/30/2024	7.500	431,935		(319)				570,000	06/20/2024
100169695	CF	KISSIMMEE	FL		09/30/2024	7.990	247,085		(224)				330,000	06/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169697	CF	MARYVILLE	TN		09/30/2024	7.625	273,018		(154)				345,000	06/18/2024
100169699		NEWNAN	GA		09/30/2024	7.250	230,459		(165)				275,000	06/24/2024
100169702	CF	PALESTINE	TX		09/30/2024	7.990	327,266		(312)				425,000	07/01/2024
100169703	CF	YONKERS	NY		09/30/2024	6.990	543,890		(180)				780,000	06/21/2024
100169705	CF	ROY	UT		09/30/2024	7.625	317,327		(165)				417,000	06/27/2024
100169707	CF	PEABODY	MA		09/30/2024	8.250	494,853		(95)				662,000	07/02/2024
100169709	CF	SEATTLE	WA		09/30/2024	8.125	381,205		(194)				500,000	06/22/2024
100169710	CF	MURRIETA	CA		09/30/2024	7.625	409,451		(153)				542,000	06/24/2024
100169711	CF	MADISON HEIGHTS	MI		09/30/2024	7.500	207,131		(164)				288,000	06/20/2024
100169712	CF	ANN ARBOR	MI		09/30/2024	7.375	440,811		(190)				585,000	06/14/2024
100169714	CF	STERLING HEIGHTS	MI		09/30/2024	7.500	261,409		(164)				342,000	06/26/2024
100169715	CF	EDGEWATER	FL		09/30/2024	6.875	465,166		(180)				585,000	06/17/2024
100169716	CF	BOULDER	CO		09/30/2024	7.990	323,818		(229)				420,000	07/10/2024
100169717	CF	PATTERSON	NY		09/30/2024	6.990	253,477		(148)				389,000	06/26/2024
100169718	CF	PHOENIX	AZ		09/30/2024	5.990	654,408		478				945,000	06/14/2024
100169719	CF	PHILADELPHIA	PA		09/30/2024	7.625	230,913		(196)				345,000	06/13/2024
100169720	CF	CAMARILLO	CA		09/30/2024	7.375	539,745		(128)				730,000	06/17/2024
100169721	CF	QUEEN CREEK	AZ		09/30/2024	8.250	710,413		(342)				930,000	06/25/2024
100169723	CF	ROCKWALL	TX		09/30/2024	7.625	290,649		(213)				390,000	06/24/2024
100169724	CF	PHILADELPHIA	PA		09/30/2024	6.990	257,085		(114)				365,000	06/18/2024
100169726	CF	AVON	NC		09/30/2024	7.500	392,715		(225)				520,000	07/02/2024
100169728	CF	COVINGTON	GA		09/30/2024	6.625	245,133		(52)				339,000	06/24/2024
100169730	CF	STOCKTON	CA		09/30/2024	7.625	297,053		(239)				390,000	06/26/2024
100169732	CF	DURHAM	NC		09/30/2024	6.990	252,360		(126)				333,000	06/27/2024
100169733	CF	LINCOLN	CA		09/30/2024	7.500	381,742		(138)				545,000	07/11/2024
100169734	CF	IRVING	TX		09/30/2024	7.125	403,835		(243)				534,000	06/25/2024
100169736	CF	SAN BERNARDINO	CA		09/30/2024	7.375	313,220		(118)				425,000	06/13/2024
100169737	CF	SPARTA	TN		09/30/2024	7.375	224,544		(157)				295,000	06/27/2024
100169738	CF	CONCORD	CA		09/30/2024	7.625	570,295		(134)				817,500	06/24/2024
100169740	CF	FORT WALTON BEACH	FL		09/30/2024	5.990	226,377		111				329,000	07/12/2024
100169742	CF	PITTSBURG	CA		09/30/2024	7.500	501,933		(99)				670,000	06/22/2024
100169743	CF	TANNERSVILLE	PA		09/30/2024	7.875	242,384		(174)				320,000	06/21/2024
100169744	CF	VISTA	CA		09/30/2024	6.990	656,664		(177)				875,000	06/19/2024
100169745	CF	NEW PORT RICHEY	FL		09/30/2024	7.500	249,330		(218)				322,000	07/12/2024
100169746	CF	VALRICO	FL		09/30/2024	7.125	288,616		(169)				361,000	07/09/2024
100169747	CF	ANDERSON	CA		09/30/2024	8.375	456,942		(135)				615,000	07/12/2024
100169749	CF	SAN DIEGO	CA		09/30/2024	7.500	424,491		(109)				565,000	06/24/2024
100169750	CF	PRINCETON	TX		09/30/2024	7.375	324,120		(207)				435,000	07/19/2024
100169751	CF	PEORIA	AZ		09/30/2024	7.500	483,617		(162)				670,000	06/27/2024
100169752	CF	PORT JEFFERSON	NY		09/30/2024	7.500	460,627		(309)				610,000	07/05/2024
100169753	CF	MESA	AZ		09/30/2024	6.625	265,649		(57)				430,000	06/29/2024
100169754	CF	AHWAHNEE	CA		09/30/2024	7.500	379,428		(180)				470,000	07/03/2024
100169755	CF	LAWRENCEVILLE	GA		09/30/2024	6.990	292,648		(150)				395,000	06/21/2024
100169756	CF	LIBERTY LAKE	WA		09/30/2024	6.990	243,238		(149)				319,000	07/15/2024
100169757	CF	CONCORD	NC		09/30/2024	6.990	266,646		(125)				352,000	07/09/2024
100169758	CF	HOUSTON	TX		09/30/2024	6.625	221,022		(49)				308,000	06/28/2024
100169759	CF	LYONS	GA		09/30/2024	7.990	215,268		(197)				290,000	07/16/2024
100169760		DRACUT	MA		09/30/2024	7.625	229,372		(181)				325,000	06/26/2024
100169761	CF	SONORA	CA		09/30/2024	6.990	212,395		(99)				293,000	06/28/2024
100169762	CF	CLEARLAKE	CA		09/30/2024	6.500	199,577		(27)				275,000	06/18/2024
100169766	CF	SIMPSONVILLE	SC		09/30/2024	7.500	366,288		(199)				512,000	07/10/2024
100169767	CF	MESA	AZ		09/30/2024	6.750	214,075		(73)				285,000	06/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169768	CF	GRAND RAPIDS	MI		09/30/2024	7.875	210,074		(162)				267,000	07/05/2024
100169769	CF	LAWRENCEVILLE	GA		09/30/2024	6.990	263,989		(137)				365,000	06/28/2024
100169770	CF	GLENDALE	AZ		09/30/2024	7.625	415,043		(214)				545,000	07/18/2024
100169772	CF	MORENO VALLEY	CA		09/30/2024	7.875	454,921		(185)				600,000	07/15/2024
100169773	CF	ELLABELL	GA		09/30/2024	7.500	256,646		(153)				338,000	07/12/2024
100169774		JACKSONVILLE	NC		09/30/2024	7.625	220,652		(201)				251,000	06/21/2024
100169775	CF	YUBA CITY	CA		09/30/2024	7.625	293,735		(210)				382,000	06/27/2024
100169776	CF	ANN ARBOR	MI		09/30/2024	7.250	247,592		(162)				330,000	07/10/2024
100169777	CF	BOYNTON BEACH	FL		09/30/2024	6.500	512,026		(11)				648,000	07/08/2024
100169778	CF	LARGO	FL		09/30/2024	7.625	410,900		(226)				530,000	07/08/2024
100169779	CF	REDMOND	WA		09/30/2024	6.990	723,630		(234)				965,000	07/10/2024
100169780	CF	LOCUST GROVE	VA		09/30/2024	7.500	285,808		(156)				375,000	07/08/2024
100169781	CF	WOODBRIDGE	VA		09/30/2024	7.875	336,985		(244)				437,000	07/11/2024
100169782	CF	RIO RANCHO	NM		09/30/2024	6.990	401,009		(162)				545,000	07/11/2024
100169785	CF	ROME	GA		09/30/2024	6.875	230,537		(109)				326,000	07/12/2024
100169786	CF	HAYWARD	CA		09/30/2024	6.990	681,189		(293)				900,000	07/08/2024
100169787	CF	ANNA	TX		09/30/2024	7.375	342,306		(257)				475,000	07/08/2024
100169788	CF	CLEARWATER	FL		09/30/2024	7.500	649,270		(384)				860,000	07/15/2024
100169789	CF	LOGANVILLE	GA		09/30/2024	7.500	269,250		(204)				375,000	07/01/2024
100169790	CF	PENSACOLA	FL		09/30/2024	6.875	206,277		(104)				280,000	07/19/2024
100169791	CF	GAINESVILLE	GA		09/30/2024	7.375	262,247		(162)				344,000	07/15/2024
100169793	CF	GILBERT	AZ		09/30/2024	7.375	409,321		(182)				543,000	07/13/2024
100169794	CF	BURLESON	TX		09/30/2024	7.500	267,548		(218)				345,000	07/05/2024
100169795	CF	SACRAMENTO	CA		09/30/2024	6.500	199,126		(11)				305,000	07/01/2024
100169796	CF	MESA	AZ		09/30/2024	6.990	353,455		(159)				475,000	07/08/2024
100169798	CF	CASA GRANDE	AZ		09/30/2024	7.375	267,441		(164)				351,700	07/18/2024
100169800		PHOENIX	AZ		09/30/2024	7.375	327,204		(179)				379,000	07/09/2024
100169801	CF	HOLLYWOOD	FL		09/30/2024	7.990	443,689		(680)				1,000,000	07/03/2024
100169802	CF	MERRITT ISLAND	FL		09/30/2024	6.990	228,908		(138)				332,000	07/08/2024
100169804	CF	DULUTH	GA		09/30/2024	7.375	284,546		(183)				378,000	07/17/2024
100169805	CF	DUBLIN	OH		09/30/2024	7.990	297,884		(247)				360,000	07/17/2024
100169807	CF	NATIONAL CITY	CA		09/30/2024	7.375	421,990		(137)				560,000	07/10/2024
100169808	CF	WASCO	CA		09/30/2024	7.990	211,073		(214)				270,000	07/19/2024
100169809	CF	SAN MARCOS	CA		09/30/2024	6.990	713,772		(196)				1,000,000	07/17/2024
100169810	CF	FRESNO	CA		09/30/2024	6.990	226,252		(143)				300,000	07/03/2024
100169811	CF	BOWIE	MD		09/30/2024	7.625	359,076		(213)				440,000	07/16/2024
100169812	CF	MERIDIAN	ID		09/30/2024	7.625	459,275		(145)				610,000	07/10/2024
100169813	CF	KANSAS CITY	MO		09/30/2024	7.625	255,135		(159)				345,000	07/17/2024
100169814	CF	DEXTER	MI		09/30/2024	6.990	447,841		(197)				565,000	07/17/2024
100169816	CF	LAKE FOREST	CA		09/30/2024	7.375	1,017,945		(292)				1,450,000	07/16/2024
100169817	CF	CHICAGO	IL		09/30/2024	7.500	229,740		(173)				610,000	07/22/2024
100169819	CF	EVANS	GA		09/30/2024	7.875	333,811		(272)				405,000	07/19/2024
100169822	CF	REDDING	CA		09/30/2024	6.625	250,628		(53)				365,000	07/19/2024
100169823	CF	SAN PEDRO	CA		09/30/2024	6.875	620,746		(282)				900,000	07/20/2024
100169824	CF	OCALA	FL		09/30/2024	7.990	472,411		(167)				638,000	06/14/2024
100169825	CF	PEORIA	AZ		09/30/2024	7.990	289,263		(112)				380,000	06/28/2024
100169826	CF	ELKRIDGE	MD		09/30/2024	7.990	289,264		(235)				376,000	07/18/2024
100169827	CF	NEW ALBANY	IN		09/30/2024	6.990	258,786		(94)				340,000	07/15/2024
100169828	CF	KISSIMMEE	FL		09/30/2024	7.375	240,584		(120)				335,000	06/24/2024
100169829		OAK ISLAND	NC		09/30/2024	7.500	555,562		(305)				654,000	04/19/2024
100169830		ROSEVILLE	CA		09/30/2024	7.500	450,077		(104)				542,000	03/14/2024
100169831		FRESNO	CA		09/30/2024	7.375	336,304		(130)				399,000	04/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169832		CRYSTAL BEACH	TX		09/30/2024	7.625	503,705		(293)				584,500	03/14/2024
100169833		WESTERLY	RI		09/30/2024	7.625	261,618		(78)				320,000	04/09/2024
100169834		CRYSTAL BEACH	TX		09/30/2024	7.625	655,951		(397)				795,000	03/12/2024
100169835		NORCROSS	GA		09/30/2024	7.500	272,071		(210)				325,000	04/10/2024
100169836		MARS	PA		09/30/2024	7.375	208,874		(107)				260,000	04/05/2024
100169837		SALADO	TX		09/30/2024	7.500	374,885		(280)				466,600	02/29/2024
100169838		KNOXVILLE	TN		09/30/2024	7.625	251,339		(134)				300,000	03/11/2024
100169839		SAN ANTONIO	FL		09/30/2024	7.125	251,988		(149)				294,000	03/14/2024
100169840		PANAMA CITY	FL		09/30/2024	7.250	272,195		(115)				315,000	04/04/2024
100169841		HOUSTON	TX		09/30/2024	6.990	211,253		(82)				265,000	04/22/2024
100169842		STOCKTON	CA		09/30/2024	7.625	289,387		(177)				340,000	04/03/2024
100169843		SURFSIDE BEACH	SC		09/30/2024	7.625	588,291		(253)				715,000	04/01/2024
100169844		WILLIS	TX		09/30/2024	6.990	218,664		(133)				256,500	02/28/2024
100169845		BURLESON	TX		09/30/2024	6.624	268,143		(54)				320,000	04/01/2024
100169846		WEST MELBOURNE	FL		09/30/2024	7.625	373,889		(247)				434,000	02/27/2024
100169847		SEVIERVILLE	TN		09/30/2024	7.500	462,892		(159)				575,000	04/05/2024
100169849		COLORADO SPRINGS	CO		09/30/2024	7.500	359,927		(173)				440,000	03/22/2024
100169850		GATLINBURG	TN		09/30/2024	8.125	591,548		(261)				695,000	04/17/2024
100169851		PIGEON FORGE	TN		09/30/2024	7.625	383,759		(221)				445,000	04/18/2024
100169852		LOS ANGELES	CA		09/30/2024	7.625	526,705		(142)				645,000	04/03/2024
100169853		DAVENPORT	FL		09/30/2024	7.625	270,706		(226)				330,000	02/16/2024
100169854		BENTONVILLE	AR		09/30/2024	7.000	270,253		(129)				329,000	03/29/2024
100169855		ZEPHYRHILLS	FL		09/30/2024	5.750	312,870		320				395,000	03/11/2024
100169856		DECATUR	GA		09/30/2024	7.500	481,656		(240)				562,000	04/22/2024
100169858		MENIFEE	CA		09/30/2024	5.750	442,434		503				560,000	02/29/2024
100169859		COLUMBIA	SC		09/30/2024	7.990	238,526		(167)				286,000	04/22/2024
100169860		KATY	TX		09/30/2024	7.500	242,897		(211)				295,000	04/23/2024
100169861		ZEBULON	NC		09/30/2024	7.625	235,461		(170)				285,000	04/11/2024
100169862		BRYSON CITY	NC		09/30/2024	7.625	375,314		(216)				445,000	04/01/2024
100169863		RIVERVIEW	FL		09/30/2024	7.625	331,517		(224)				382,950	03/18/2024
100169864		AUSTIN	TX		09/30/2024	7.125	271,723		(186)				317,000	03/29/2024
100169865		PLUMERVILLE	AR		09/30/2024	7.625	195,685		(144)				235,000	04/30/2024
100169866		PEARLAND	TX		09/30/2024	6.999	452,862		(204)				545,000	04/17/2024
100169867		LURAY	VA		09/30/2024	5.750	196,687		214				252,000	03/22/2024
100169868		COROLLA	NC		09/30/2024	7.500	414,004		(245)				480,000	04/29/2024
100169869		OCALA	FL		09/30/2024	5.500	238,972		359				320,000	03/27/2024
100169870		MARCO ISLAND	FL		09/30/2024	7.375	741,187		(320)				885,000	04/12/2024
100169871		MONROE	NC		09/30/2024	7.625	280,632		(199)				336,000	02/16/2024
100169872		BRASELTON	GA		09/30/2024	6.875	174,994		(81)				311,000	04/11/2024
100169873		MERRITT ISLAND	FL		09/30/2024	7.625	234,238		(202)				290,000	02/21/2024
100169878	CF	STEVENSVILLE	MI		11/08/2024	7.125	165,470		(127)				225,000	10/03/2024
100169879		MATTAPOISETT	MA		11/08/2024	6.750	478,299		59				725,000	10/10/2024
100169880	CF	PRATTVILLE	AL		11/08/2024	6.750	153,467		(110)				260,000	10/08/2024
100169881	CF	MIAMI	FL		11/08/2024	8.250	582,324		(511)				700,000	09/30/2024
100169882		LAS VEGAS	NV		11/08/2024	7.250	543,506		(114)				790,000	10/07/2024
100169883	CF	ROCK SPRINGS	WY		11/08/2024	7.625	501,764		(377)				650,000	10/16/2024
100169884		PHILADELPHIA	PA		11/08/2024	8.125	112,279		(100)				137,000	09/25/2024
100169886	CF	BROUSSARD	LA		11/08/2024	6.875	200,161		(154)				335,000	10/11/2024
100169887	CF	NEWARK	NJ		11/08/2024	7.250	559,656		(218)				739,000	10/02/2024
100169888	CF	TRENTON	NJ		11/08/2024	7.250	173,963		(142)				225,000	10/10/2024
100169889	CF	KIHEI	HI		11/08/2024	7.500	473,719		(192)				640,000	10/02/2024
100169890		WILMER	AL		11/08/2024	8.750	131,056		(109)				180,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169891	CF	VISALIA	CA		11/08/2024	6.750	693,563		(395)				855,000	10/10/2024
100169892		ORLANDO	FL		11/08/2024	7.750	259,917		(239)				755,000	10/02/2024
100169894	CF	COLUMBIA	MO		11/08/2024	8.250	259,191		(184)				280,000	09/26/2024
100169899	CF	OSWEGO	IL		11/08/2024	7.250	290,126		(166)				383,000	09/24/2024
100169900	CF	CLEARWATER	FL		11/08/2024	7.875	164,184		(125)				203,000	09/23/2024
100169901		AVONDALE	AZ		11/08/2024	7.250	228,755		(38)				300,000	10/11/2024
100169903	CF	BODEGA BAY	CA		11/08/2024	6.750	866,517		(693)				1,425,000	10/10/2024
100169904		SALEM	UT		11/08/2024	6.375	312,735		76				790,000	09/24/2024
100169905	CF	VILLA RICA	GA		11/08/2024	8.375	708,578		(590)				808,000	09/30/2024
100169906		SHREWSBURY	PA		11/08/2024	7.250	140,419		(77)				184,000	10/08/2024
100169907	CF	SANTA CLARITA	CA		11/08/2024	8.625	827,889		(696)				885,000	09/30/2024
100169908	CF	PLANTATION	FL		11/08/2024	6.750	2,059,465		(700)				3,500,000	09/30/2024
100169911	CF	WOODSTOCK	GA		11/08/2024	6.750	343,415		(123)				525,000	10/02/2024
100169912	CF	TIPP CITY	OH		11/08/2024	7.000	160,765		(160)				325,000	09/19/2024
100169913	CF	HARRISBURG	PA		11/08/2024	7.000	175,964		(95)				235,000	09/25/2024
100169914		TARZANA	CA		11/08/2024	7.125	323,100		(87)				420,000	09/24/2024
100169915	CF	SCOTT	LA		11/08/2024	7.875	152,086		(139)				195,000	10/04/2024
100169916		DANBURY	CT		11/08/2024	7.375	831,239		3				1,200,000	09/30/2024
100169917		SALEM	UT		11/08/2024	6.375	77,961		61				765,000	09/25/2024
100169918	CF	BUDD LAKE	NJ		11/08/2024	6.500	421,264		(30)				575,000	10/16/2024
100169921	CF	TARZANA	CA		11/08/2024	6.750	580,953		(195)				890,000	09/13/2024
100169922	CF	OSWEGO	IL		11/08/2024	7.250	290,011		(165)				380,000	09/24/2024
100169923	CF	CORSICANA	TX		11/08/2024	6.500	686,836		(340)				1,257,000	10/11/2024
100169924	CF	LADERA RANCH	CA		11/08/2024	6.750	809,663		(346)				1,110,000	10/15/2024
100169926	CF	FUQUAY VARINA	NC		11/08/2024	6.625	345,608		(211)				445,000	09/25/2024
100169927	CF	MELBOURNE	FL		11/08/2024	7.000	358,868		(301)				502,000	09/24/2024
100169928	CF	LANCASTER	CA		11/08/2024	7.125	242,899		(125)				299,000	10/09/2024
100169929		GLEN RIDGE	FL		11/08/2024	7.000	496,925		(90)				639,000	10/18/2024
100169930	CF	DUNEDIN	FL		11/08/2024	7.000	899,766		(433)				1,120,000	10/16/2024
100169932		DERBY	CT		11/08/2024	6.750	399,407		160				515,000	09/30/2024
100169934	CF	CAPE CORAL	FL		11/08/2024	6.875	1,323,692		(1,043)				1,748,000	10/02/2024
100169935		HOUSTON	TX		11/08/2024	9.250	197,911		(155)				238,000	09/27/2024
100169936	CF	ALEDO	TX		11/08/2024	7.000	345,466		(167)				475,000	09/24/2024
100169937	CF	STOCKTON	CA		11/08/2024	7.125	660,952		(605)				800,000	09/20/2024
100169938	CF	AUSTIN	TX		11/08/2024	7.250	540,448		(497)				665,000	09/27/2024
100169940	CF	BARNEGAT	NJ		11/08/2024	6.875	175,825		(82)				232,000	09/30/2024
100169941		NAPLES	FL		11/08/2024	7.250	103,922		(42)				350,000	09/26/2024
100169942	CF	MIAMI	FL		11/08/2024	8.000	633,150		(514)				731,000	09/25/2024
100169943		HOUSTON	TX		11/08/2024	9.250	197,911		(155)				240,000	09/27/2024
100169945	CF	DURHAM	NC		11/08/2024	6.750	264,341		(110)				350,000	09/30/2024
100169946	CF	APOLLO BEACH	FL		11/08/2024	7.250	534,552		(292)				620,000	10/15/2024
100169947		JACKSONVILLE	FL		11/08/2024	7.375	217,499		(35)				375,000	10/02/2024
100169951		MANSFIELD	TX		11/08/2024	6.875	544,852		(405)				760,000	09/18/2024
100169952	CF	LOS ANGELES	CA		11/08/2024	6.750	661,286		(138)				1,900,000	10/22/2024
100169953		RICHMOND	TX		11/08/2024	7.250	437,788		(430)				531,000	09/27/2024
100169954	CF	LOUISVILLE	KY		11/08/2024	7.000	432,485		(278)				538,000	10/01/2024
100169955	CF	VANCOUVER	WA		11/08/2024	7.500	587,534		(228)				685,000	09/27/2024
100169956	CF	WOODLAND HILLS	CA		11/08/2024	7.250	982,512		(672)				1,200,000	09/19/2024
100169957		HATFIELD	PA		11/08/2024	7.500	299,777		(47)				425,000	09/30/2024
100169958	CF	HORIZON CITY	TX		11/08/2024	6.500	109,249		(56)				229,000	10/01/2024
100169959	CF	GLASSBORO	NJ		11/08/2024	6.750	281,347		(94)				388,000	10/02/2024
100169960	CF	PORTLAND	OR		11/08/2024	7.000	400,134		(177)				505,000	10/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169961		JACKSONVILLE	FL		11/08/2024	7.750	167,959		(23)				242,000	10/07/2024
100169962		LOS BANOS	CA		11/08/2024	7.250	292,225		(51)				383,000	10/04/2024
100169964	CF	GILBERT	AZ		11/08/2024	6.375	315,416		(95)				500,000	10/01/2024
100169965		SALEM	OR		11/08/2024	7.625	518,244		(292)				635,000	09/30/2024
100169966	CF	FRESNO	CA		11/08/2024	7.000	297,974		(201)				395,000	10/02/2024
100169969	CF	SAINT JOHNS	FL		11/08/2024	7.250	342,416		(310)				474,000	09/27/2024
100169970		KENT	WA		11/08/2024	7.875	168,535		(84)				225,000	09/20/2024
100169972	CF	ANDERSON	IN		11/08/2024	7.000	109,232		(49)				144,000	10/18/2024
100169973	CF	FRONT ROYAL	VA		11/08/2024	8.250	541,147		(449)				695,000	10/21/2024
100169974	CF	HENDERSON	NV		11/08/2024	6.875	1,111,474		(777)				1,630,000	09/27/2024
100169975	CF	VISALIA	CA		11/08/2024	7.250	309,554		(332)				405,000	09/30/2024
100169976	CF	SAN FRANCISCO	CA		11/08/2024	6.375	1,377,543		(252)				1,775,000	09/23/2024
100169977	CF	DOYLESTOWN	PA		11/08/2024	6.125	910,557		(155)				1,950,000	10/17/2024
100169978		EL MONTE	CA		11/08/2024	6.875	378,478		(12)				512,000	10/02/2024
100169983	CF	FOLSOM	CA		11/08/2024	6.875	1,190,440		(588)				1,700,000	09/30/2024
100169986	CF	FAYETTEVILLE	WV		11/08/2024	7.500	167,020		(147)				220,000	10/04/2024
100169987	CF	VISALIA	CA		11/08/2024	7.250	293,987		(317)				385,000	09/30/2024
100169988		WARNER ROBINS	GA		11/08/2024	7.500	128,254		(122)				158,000	09/27/2024
100169989	CF	PLANTATION	FL		11/08/2024	7.000	901,123		(632)				1,100,000	10/15/2024
100169990	CF	EL PASO	TX		11/08/2024	6.500	126,476		(66)				221,000	10/01/2024
100169991	CF	HALLANDALE BEACH	FL		11/08/2024	7.125	1,360,483		(1,283)				1,750,000	10/17/2024
100169993	CF	ORLANDO	FL		11/08/2024	6.750	380,372		(300)				625,000	10/16/2024
100169996		FREEHOLD	NJ		11/08/2024	7.250	288,985		(53)				440,000	10/02/2024
100169998	CF	YORKVILLE	IL		11/08/2024	7.125	187,953		(133)				250,000	10/11/2024
100169999	CF	INVERNESS	FL		11/08/2024	7.125	211,327		(153)				275,000	09/19/2024
100170000	CF	MORGAN HILL	CA		10/04/2024	9.250	928,556		(579)				1,000,000	09/18/2024
100170009	CF	EUREKA	CA		11/08/2024	6.750	495,688		(136)				615,000	10/02/2024
100170011	CF	BRIDGEWATER	NJ		11/08/2024	7.125	962,604		(502)				1,335,000	10/03/2024
100170012	CF	HENDERSON	NV		11/08/2024	6.500	486,521		(261)				1,290,000	10/10/2024
100170013	CF	BRADLEY BEACH	NJ		11/08/2024	7.000	640,496		(353)				1,025,000	10/03/2024
100170015	CF	TOMS RIVER	NJ		11/08/2024	7.125	672,964		(362)				830,000	10/10/2024
100170016		CLIFTON	CO		11/08/2024	8.625	140,545		(118)				285,000	10/04/2024
100170017	CF	KANSAS CITY	MO		11/08/2024	8.125	261,223		(213)				289,000	10/04/2024
100170018	CF	FOND DU LAC	WI		11/08/2024	8.625	110,040		(93)				141,000	09/26/2024
100170020	CF	BEVERLY HILLS	CA		11/08/2024	7.500	3,184,881		(2,233)				4,140,000	09/27/2024
100170021	CF	CAVE CREEK	AZ		11/08/2024	6.750	262,522		(173)				800,000	09/27/2024
100170023	CF	TAMPA	FL		11/08/2024	6.875	454,754		(269)				639,000	10/03/2024
100170025	CF	PHOENIX	AZ		11/08/2024	7.125	245,072		(250)				365,000	10/09/2024
100170027	CF	MIAMI	FL		11/08/2024	7.500	616,822		(515)				746,000	10/03/2024
100170028		PEARLAND	TX		11/08/2024	6.750	206,387		(37)				345,000	09/23/2024
100170030	CF	MAYFIELD HEIGHTS	OH		11/08/2024	8.250	227,266		(91)				267,000	10/01/2024
100170032	CF	GARDEN CITY	ID		11/08/2024	6.875	1,300,914		(587)				1,610,000	10/07/2024
100170033	CF	SACRAMENTO	CA		11/08/2024	7.375	446,788		(385)				600,000	10/08/2024
100170035		WASHINGTON	DC		11/08/2024	6.875	336,345		(123)				614,000	10/15/2024
100170037	CF	PONTIAC	MI		11/08/2024	7.000	161,362		(154)				215,000	10/09/2024
100170038	CF	HARRISBURG	PA		11/08/2024	7.875	111,478		(101)				135,000	10/18/2024
100170039	CF	WAUKEE	IA		11/08/2024	7.250	281,322		(231)				340,990	10/07/2024
100170040	CF	MIRAMAR	FL		11/08/2024	6.625	193,719		(127)				399,000	10/16/2024
100170042	CF	IRVINE	CA		11/08/2024	7.125	1,009,832		(177)				1,299,500	10/01/2024
100170043		AUSTIN	TX		11/08/2024	6.875	794,153		62				1,000,000	10/07/2024
100170044		GREENVILLE	NC		11/08/2024	7.875	138,779		(138)				171,500	09/26/2024
100170045	CF	HOMESTEAD	FL		11/08/2024	8.250	193,033		(175)				250,000	10/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170047	CF	RANCHO PALOS VERDES	CA		11/08/2024	6.625	2,167,928		(1,111)				6,000,000	10/24/2024
100170048	CF	CORONA	CA		11/08/2024	6.625	856,720		(399)				1,140,000	10/07/2024
100170049	CF	KIHEI	HI		11/08/2024	6.750	788,136		(351)				1,750,000	10/08/2024
100170050	CF	PLANTATION	FL		11/08/2024	7.250	532,217		(389)				652,000	10/11/2024
100170051	CF	HEATH	TX		11/08/2024	6.625	721,738		(314)				978,000	10/15/2024
100170053	CF	HOUSTON	TX		11/08/2024	7.125	101,792		(516)				387,000	09/25/2024
100170054	CF	VALLEY SPRINGS	CA		11/08/2024	7.500	360,697		(224)				415,000	10/07/2024
100170055	CF	MACOMB	MI		11/08/2024	6.750	49,850		(113)				226,000	10/10/2024
100170056	CF	KAHUKU	HI		11/08/2024	7.875	758,700		(655)				1,100,000	10/02/2024
100170058	CF	GRAND PRAIRIE	TX		11/08/2024	6.875	242,377		(90)				345,000	09/24/2024
100170059	CF	SIMI VALLEY	CA		11/08/2024	9.000	1,671,818		(933)				1,810,000	09/30/2024
100170062	CF	SOUTH PASADENA	CA		11/08/2024	6.250	799,595		(217)				2,125,000	10/07/2024
100170063	CF	DAVIE	FL		11/08/2024	6.625	1,151,394		(433)				1,525,000	10/30/2024
100170064	CF	LOUISVILLE	KY		11/08/2024	7.375	9,959		(262)				468,000	10/08/2024
100170066	CF	YUMA	AZ		11/08/2024	7.750	232,201		(363)				380,000	09/30/2024
100170067	CF	WAXAHACHIE	TX		11/08/2024	6.875	433,674		(222)				571,000	10/16/2024
100170068	CF	MIAMI	FL		11/08/2024	6.875	1,067,515		(583)				1,315,000	09/30/2024
100170069	CF	HOUSTON	TX		11/08/2024	7.125	269,733		(146)				359,000	10/23/2024
100170070	CF	HOUSTON	TX		11/08/2024	7.250	158,935		(136)				220,000	09/30/2024
100170071	CF	NASHVILLE	TN		11/08/2024	7.375	1,988,373		(1,355)				2,487,000	10/11/2024
100170072	CF	FULLERTON	CA		11/08/2024	6.875	724,927		(695)				1,235,000	10/04/2024
100170073		KITTY HAWK	NC		10/08/2024	7.990	567,724		(415)				695,000	08/08/2024
100170074	CF	DURHAM	NC		10/08/2024	6.990	405,443		(242)				566,000	07/22/2024
100170075	CF	FOLEY	AL		10/08/2024	7.500	244,480		(203)				317,000	07/29/2024
100170076	CF	HARPERS FERRY	WV		10/08/2024	7.490	265,978		(181)				325,000	08/20/2024
100170077	CF	SHOREWOOD	IL		10/08/2024	7.124	189,537		(132)				283,000	08/22/2024
100170078		CONYERS	GA		10/08/2024	7.625	286,663		(235)				372,000	08/09/2024
100170079	CF	OLATHE	KS		10/08/2024	6.625	238,504		(157)				338,000	08/23/2024
100170080	CF	OVIEDO	FL		10/08/2024	7.375	280,145		(198)				375,000	08/09/2024
100170081	CF	SAINT JOHN	IN		10/08/2024	6.990	184,861		(104)				243,000	08/15/2024
100170083	CF	PRINCETON	TX		10/08/2024	7.125	230,457		(172)				305,000	08/15/2024
100170084	CF	MILLINGTON	TN		10/08/2024	6.125	186,673		(42)				260,000	08/13/2024
100170085	CF	ROSHARON	TX		10/08/2024	5.500	204,597		51				310,000	07/25/2024
100170086	CF	DAYTON	OH		10/08/2024	7.124	240,827		(161)				315,000	08/02/2024
100170087	CF	ATHENS	AL		10/08/2024	5.750	190,898		22				265,000	07/30/2024
100170088	CF	LAND O LAKES	FL		10/08/2024	5.500	167,755		66				303,000	08/05/2024
100170089	CF	FALLS CHURCH	VA		10/08/2024	7.500	385,043		(288)				560,000	08/15/2024
100170090	CF	OLD HICKORY	TN		10/08/2024	7.625	275,437		(223)				340,000	08/16/2024
100170092		DADEVILLE	AL		10/08/2024	7.990	748,129		(455)				920,000	08/16/2024
100170093	CF	CLEVELAND	TN		10/08/2024	7.125	282,906		(152)				372,000	08/19/2024
100170094	CF	MONTCLAIR	CA		10/08/2024	7.375	566,416		(367)				710,000	08/16/2024
100170095		KYLE	TX		10/08/2024	7.625	260,614		(208)				350,000	08/09/2024
100170096	CF	QUEEN CREEK	AZ		10/08/2024	7.500	401,839		(326)				565,000	08/12/2024
100170097	CF	NASHVILLE	TN		10/08/2024	7.375	438,490		(252)				577,000	08/16/2024
100170098	CF	SURPRISE	AZ		10/08/2024	6.875	321,271		(187)				425,000	08/20/2024
100170099	CF	SUNLAND PARK	NM		10/08/2024	6.990	230,693		(170)				305,000	08/20/2024
100170100	CF	WESTFIELD	IN		10/08/2024	6.625	218,381		(188)				320,000	08/22/2024
100170101		SOLDOTNA	AK		10/08/2024	8.625	366,901		(262)				445,000	07/16/2024
100170102	CF	ACWORTH	GA		10/08/2024	6.625	233,534		(145)				310,000	08/15/2024
100170103	CF	AVONDALE	AZ		10/08/2024	7.500	324,615		(212)				426,000	08/14/2024
100170105	CF	MODESTO	CA		10/08/2024	6.990	336,200		(220)				445,000	08/21/2024
100170106	CF	WESLEY CHAPEL	FL		10/08/2024	6.250	227,747		(85)				315,000	08/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170107	CF	WESLEY CHAPEL	FL		10/08/2024	6.375	273,545		(77)				344,000	08/14/2024
100170108	CF	DAWSONVILLE	GA		10/08/2024	7.125	288,257		(184)				395,000	08/21/2024
100170109	CF	CHESTERBROOK	PA		10/08/2024	6.750	237,223		(132)				315,000	08/23/2024
100170110	CF	MADISON	WI		10/08/2024	7.000	296,515		(167)				400,000	08/22/2024
100170111		DESERT HOT SPRINGS	CA		10/08/2024	7.624	639,842		(242)				715,000	08/14/2024
100170112	CF	WESLEY CHAPEL	FL		10/08/2024	6.375	232,951		(90)				315,000	08/15/2024
100170113	CF	BEND	OR		10/08/2024	7.624	466,567		(281)				610,000	08/30/2024
100170114	CF	TANNERSVILLE	PA		10/08/2024	6.490	290,977		(135)				405,000	08/23/2024
100170115		GRAND JUNCTION	CO		10/08/2024	6.624	683,017		(73)				782,000	08/16/2024
100170117	CF	EXTON	PA		10/08/2024	7.124	326,298		(166)				435,000	08/23/2024
100170118	CF	SEATTLE	WA		10/08/2024	7.124	577,258		(58)				775,000	08/28/2024
100170119	CF	RIVERVIEW	FL		10/08/2024	7.499	252,979		(168)				340,000	08/22/2024
100170120		DAVENPORT	FL		10/08/2024	7.624	339,151		(158)				395,000	08/15/2024
100170121	CF	SARASOTA	FL		10/08/2024	7.375	296,499		(207)				386,000	08/26/2024
100170122	CF	BROOKLYN PARK	MN		10/08/2024	7.499	233,862		(180)				320,000	08/30/2024
100170123		WINDER	GA		10/08/2024	7.624	348,894		(121)				391,000	08/29/2024
100170124	CF	WINSTON SALEM	NC		10/08/2024	6.624	184,169		(61)				245,000	08/23/2024
100170125	CF	WOODBRIDGE	VA		10/08/2024	6.875	355,541		(159)				470,000	08/22/2024
100170126	CF	LAKEWOOD	CA		10/08/2024	6.999	823,458		(445)				1,250,000	08/28/2024
100170127	CF	SALT LAKE CITY	UT		10/08/2024	6.624	353,600		(247)				680,000	08/23/2024
100170128	CF	CENTERVILLE	MN		10/08/2024	7.624	117,200		(268)	(29)			370,000	08/29/2024
100170129	CF	LEANDER	TX		10/08/2024	6.375	527,534		(165)				712,000	08/28/2024
100170130		SHAKER HEIGHTS	OH		10/08/2024	7.624	163,800		(46)				197,000	08/14/2024
100170131	CF	SAN FRANCISCO	CA		10/08/2024	7.124	1,181,519		(693)				1,600,000	08/23/2024
100170132	CF	PALM COAST	FL		10/08/2024	7.124	112,038		(399)				470,000	08/26/2024
100170133	CF	TRUCKEE	CA		10/08/2024	6.499	615,509		(206)				1,030,000	08/27/2024
100170134		SONORA	CA		10/08/2024	6.250	402,417		112				459,000	08/16/2024
100170135	CF	SEATTLE	WA		10/08/2024	6.624	977,776		(342)				1,300,000	08/22/2024
100170136		EAST HARTFORD	CT		10/08/2024	7.124	227,826		(87)				266,000	09/03/2024
100170137	CF	HUNTSVILLE	AL		10/08/2024	7.500	225,561		(373)				380,000	08/26/2024
100170138	CF	SAN JOSE	CA		10/08/2024	6.499	982,006		(299)				1,480,000	08/22/2024
100170139		OVERLAND PARK	KS		10/08/2024	7.625	291,406		(149)				320,000	08/29/2024
100170140	CF	PEACHTREE CITY	GA		10/08/2024	6.124	269,895		(79)				368,000	09/04/2024
100170141	CF	PROVO	UT		10/08/2024	7.250	245,292		(164)				330,000	09/03/2024
100170142	CF	WASHOUGAL	WA		10/08/2024	6.624	657,209		(207)				875,000	08/30/2024
100170143	CF	PHILADELPHIA	PA		10/08/2024	6.999	273,583		(147)				360,000	08/28/2024
100170144	CF	AURORA	CO		10/08/2024	6.624	440,297		(209)				582,000	08/30/2024
100170145	CF	MIDDLEBURG	FL		10/08/2024	7.124	260,147		(152)				330,000	08/30/2024
100170146	CF	MISSOURI CITY	TX		10/08/2024	6.625	360,191		(173)				535,000	08/30/2024
100170147	CF	GAINESVILLE	GA		10/08/2024	7.624	538,537		(346)				673,000	09/03/2024
100170148	CF	SANFORD	NC		10/08/2024	6.499	229,158		(110)				320,000	08/26/2024
100170149		SPRING HILL	FL		10/08/2024	7.624	340,395		(124)				395,000	08/30/2024
100170150		MCGREGOR	MN		10/08/2024	6.999	277,196		(65)				327,000	08/27/2024
100170152		SEVIERVILLE	TN		10/08/2024	7.375	438,766		(75)				490,000	09/03/2024
100170153	CF	BURR RIDGE	IL		10/08/2024	7.500	360,639		(246)				480,000	09/04/2024
100170154	CF	STATESVILLE	NC		10/08/2024	7.124	208,659		(106)				280,500	08/29/2024
100170155	CF	COLLEGE PARK	MD		10/08/2024	7.124	362,052		(208)				450,000	08/30/2024
100170156	CF	KALAHEO	HI		10/08/2024	7.124	1,037,879		(473)				1,370,000	08/23/2024
100170157	CF	WINDSOR LOCKS	CT		10/08/2024	7.124	240,497		(149)				330,000	08/29/2024
100170158		OROVILLE	CA		10/08/2024	7.625	296,417		(71)				330,000	08/27/2024
100170159	CF	CORVALLIS	OR		10/08/2024	6.624	376,960		(152)				503,000	08/28/2024
100170161		GROVELAND	CA		10/08/2024	6.990	278,553		(61)				315,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170162	CF	KERNERSVILLE	NC		10/08/2024	6.625	201,381		64				265,000	08/30/2024
100170163	CF	TACOMA	WA		10/08/2024	7.500	663,053		(392)				935,000	08/23/2024
100170164		PIGEON FORGE	TN		10/08/2024	7.875	530,017		(179)				600,000	08/30/2024
100170165	CF	SEATTLE	WA		10/08/2024	6.124	389,253		(110)				625,000	08/30/2024
100170166		PALM COAST	FL		10/08/2024	7.124	278,915		(124)				325,000	08/16/2024
100170167	CF	SUN CITY	AZ		10/08/2024	7.624	352,533		(248)				430,000	08/30/2024
100170168	CF	FREDERICKSBURG	TX		10/08/2024	6.124	264,797		(79)				355,000	09/04/2024
100170169	CF	HUNTLEY	IL		10/08/2024	7.624	326,053		(217)				425,000	08/28/2024
100170174	CF	ESTERO	FL		10/08/2024	6.499	541,188		(242)				845,000	09/04/2024
100170175		HOLLYWOOD	FL		10/08/2024	6.625	377,120		(162)				665,000	07/22/2024
100170176	CF	MARIETTA	GA		10/08/2024	6.990	307,926		(185)				410,000	08/19/2024
100170177	CF	WESLEY CHAPEL	FL		10/08/2024	5.875	167,820		10				235,000	09/03/2024
100170178		GATLINBURG	TN		10/08/2024	8.000	764,611		(548)				934,000	08/12/2024
100170179	CF	SAINT AUGUSTINE	FL		10/08/2024	8.125	469,208		(327)				606,000	06/25/2024
100170180	CF	FAYETTEVILLE	AR		10/08/2024	8.125	354,752		(273)				430,000	08/19/2024
100170181		CHICAGO	IL		10/08/2024	6.875	396,272		(178)				580,000	08/14/2024
100170182		SHERRILLS FORD	NC		10/08/2024	6.375	114,490		96				410,000	06/27/2024
100170183	CF	CLAYTON	NC		10/08/2024	6.990	289,131		(177)				381,000	06/24/2024
100170184	CF	LITTLETON	CO		10/08/2024	6.990	303,526		(175)				425,000	08/08/2024
100170185	CF	BUCKEYE	AZ		10/08/2024	6.990	223,664		(85)				320,000	08/12/2024
100170186	CF	CYPRESS	TX		10/08/2024	7.125	305,173		(185)				400,000	08/16/2024
100170187		DUNCAN	OK		10/08/2024	7.624	174,978		(26)				196,000	08/30/2024
100170188		NAPLES	FL		10/08/2024	6.615	641,131		(263)				890,000	08/12/2024
100170189		AUSTIN	TX		10/08/2024	7.500	475,731		(208)				624,000	08/15/2024
100170190	CF	MCKINNEY	TX		10/08/2024	7.125	316,235		(154)				420,000	07/15/2024
100170191		AUSTIN	TX		10/08/2024	7.500	330,943		(133)				410,000	08/15/2024
100170192		HENDERSON	NV		10/08/2024	7.624	391,372		(169)				440,000	08/12/2024
100170193	CF	PANAMA CITY BEACH	FL		10/08/2024	6.875	330,062		(177)				435,000	07/19/2024
100170194	CF	ALPHARETTA	GA		10/08/2024	6.990	226,796		(162)				360,000	08/07/2024
100170195	CF	CALABASH	NC		10/08/2024	8.125	275,279		(180)				355,000	07/10/2024
100170196	CF	ANNA	TX		10/08/2024	6.990	291,656		(152)				475,000	08/16/2024
100170197	CF	GALLATIN	TN		10/08/2024	6.125	236,873		(12)				338,000	07/17/2024
100170198	CF	FAIRFAX	VA		10/08/2024	6.624	593,191		(318)				915,000	08/22/2024
100170199	CF	MESQUITE	TX		10/08/2024	7.500	275,568		(138)				342,000	07/18/2024
100170200	CF	HENDERSON	NV		10/08/2024	4.990	257,750		313				370,000	07/12/2024
100170201	CF	PASCO	WA		10/08/2024	6.625	495,576		(157)				660,000	08/19/2024
100170202	CF	HOUSTON	TX		10/08/2024	5.990	231,386		10				319,000	07/12/2024
100170203	CF	ROSHARON	TX		10/08/2024	5.990	221,741		29				302,200	07/01/2024
100170204	CF	SAINT PAUL	MN		10/08/2024	7.624	264,353		(170)				346,000	08/15/2024
100170205	CF	YAKIMA	WA		10/08/2024	7.500	427,024		(287)				522,500	07/22/2024
100170206		BENTON HARBOR	MI		10/08/2024	6.625	268,857		(56)				301,000	07/19/2024
100170207		APEX	NC		10/08/2024	6.375	366,534		(112)				490,000	07/23/2024
100170208	CF	ANNA	TX		10/08/2024	6.875	279,907		(148)				428,505	08/23/2024
100170209		RICHMOND	TX		10/08/2024	5.250	262,626		305				350,000	07/16/2024
100170210		DAWSONVILLE	GA		10/08/2024	6.990	297,897		(150)				393,000	08/15/2024
100170211	CF	FORT WORTH	TX		10/08/2024	6.490	233,638		(111)				312,000	08/23/2024
100170212	CF	WYOMING	MI		10/08/2024	7.375	234,456		(193)				315,000	07/26/2024
100170213	CF	CONCORD	NC		10/08/2024	7.125	260,561		(198)				369,000	07/26/2024
100170214	CF	BOTHELL	WA		10/08/2024	7.375	350,503		(226)				465,000	07/24/2024
100170215	CF	DURHAM	NC		10/08/2024	6.750	260,199		(125)				345,000	07/26/2024
100170216	CF	ANNA	TX		10/08/2024	6.624	299,153		(148)				478,000	08/22/2024
100170217	CF	ARLINGTON	MA		10/08/2024	7.375	660,937		(417)				875,000	07/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170218	CF	PORT SAINT LUCIE	FL		10/08/2024	6.990	299,931		(387)				532,000	07/22/2024
100170221		CHICAGO	IL		10/08/2024	6.875	402,170		(215)				591,000	08/26/2024
100170222	CF	ANCHORAGE	AK		10/08/2024	6.624	243,398		(117)				335,000	07/30/2024
100170223		SANTA ROSA BEACH	FL		10/08/2024	7.625	308,449		(122)				370,000	07/26/2024
100170224		MASSANUTTEN	VA		10/08/2024	7.990	761,133		(365)				852,000	08/02/2024
100170225	CF	WILDOMAR	CA		10/08/2024	6.875	363,285		(30)				468,000	07/19/2024
100170226	CF	CAROLINA BEACH	NC		10/08/2024	7.624	331,065		(264)				445,000	08/02/2024
100170227	CF	MAXWELL	TX		10/08/2024	5.750	180,735		36				255,000	07/29/2024
100170228	CF	LAND O LAKES	FL		10/08/2024	5.750	259,793		214				348,000	07/26/2024
100170229	CF	WAUKEE	IA		10/08/2024	6.500	242,843		(76)				347,000	07/19/2024
100170230	CF	FREDERICK	MD		10/08/2024	6.500	192,689		(239)				550,000	08/26/2024
100170231	CF	GLENN DALE	MD		10/08/2024	6.250	393,711		73				570,000	07/19/2024
100170232		WILMINGTON	NC		10/08/2024	8.125	347,626		(171)				395,000	07/23/2024
100170233	CF	GREENVILLE	NC		10/08/2024	5.500	156,131		44				230,000	07/19/2024
100170235	CF	VON ORMY	TX		10/08/2024	5.990	239,801		99				310,000	07/17/2024
100170236	CF	MURFREESBORO	TN		10/08/2024	6.250	258,481		(68)				348,000	07/29/2024
100170237	CF	STEPHENS CITY	VA		10/08/2024	6.250	251,141		(52)				360,000	07/26/2024
100170238	CF	WAUKEE	IA		10/08/2024	5.990	134,645		(7)				252,000	07/29/2024
100170239	CF	GLENN DALE	MD		10/08/2024	5.990	326,338		(34)				568,000	07/26/2024
100170240		WACO	TX		10/08/2024	7.625	435,348		(163)				560,000	08/01/2024
100170241	CF	SAINT AUGUSTINE	FL		10/08/2024	6.125	196,972		(5)				283,000	07/22/2024
100170242	CF	FREDERICK	MD		10/08/2024	6.250	365,634		(82)				525,000	07/29/2024
100170243	CF	ANGIER	NC		10/08/2024	5.990	207,510		(23)				311,000	07/26/2024
100170244		LAS VEGAS	NV		10/08/2024	6.250	324,941		75				392,000	07/18/2024
100170245	CF	HENDERSONVILLE	NC		10/08/2024	5.875	236,148		10				361,000	07/31/2024
100170246	CF	MCKINNEY	TX		10/08/2024	5.875	223,436		17				384,000	07/30/2024
100170248	CF	CLANTON	AL		10/08/2024	8.125	504,675		(393)				612,000	07/22/2024
100170249		SAN DIEGO	CA		10/08/2024	7.624	992,247		(576)				1,300,000	07/29/2024
100170250	CF	SANFORD	NC		10/08/2024	5.750	218,529		27				321,000	07/31/2024
100170252		AIKEN	SC		10/08/2024	7.125	653,247		(175)				735,000	08/01/2024
100170253	CF	BRYAN	TX		10/08/2024	5.875	221,067		118				288,000	08/01/2024
100170254		AUSTIN	TX		10/08/2024	7.625	310,066		(395)				469,000	08/02/2024
100170255		BIG BEAR CITY	CA		10/08/2024	7.625	368,710		(132)				407,000	07/23/2024
100170256	CF	FORT WORTH	TX		10/08/2024	7.125	300,744		(176)				408,000	07/30/2024
100170257	CF	FORT WORTH	TX		10/08/2024	7.125	300,744		(176)				408,000	07/30/2024
100170258	CF	ORLANDO	FL		10/08/2024	8.375	236,221		(68)				335,000	07/17/2024
100170259	CF	DAWSONVILLE	GA		10/08/2024	6.624	186,068		(183)				417,000	08/22/2024
100170261	CF	ATHENS	AL		10/08/2024	7.500	255,941		(160)				320,000	07/31/2024
100170262		FLINT	TX		10/08/2024	7.990	239,533		(163)				260,000	08/06/2024
100170263	CF	SAINT AUGUSTINE	FL		10/08/2024	6.625	258,001		(140)				353,000	08/13/2024
100170264		LITTLETON	CO		10/08/2024	8.125	393,470		(200)				435,000	08/05/2024
100170266		PORT SAINT LUCIE	FL		10/08/2024	7.625	564,769		(237)				661,000	08/09/2024
100170267	CF	GILROY	CA		10/08/2024	7.124	840,344		(279)				1,200,000	08/06/2024
100170268	CF	PHOENIX	AZ		10/08/2024	7.990	303,994		(229)				406,000	08/07/2024
100170269		WOODBURY	MN		10/08/2024	7.625	448,690		(284)				560,000	07/31/2024
100170270		DURHAM	NC		10/08/2024	7.500	254,398		(326)				473,000	08/05/2024
100170272	CF	LOGANVILLE	GA		10/08/2024	6.875	263,411		(127)				352,500	07/30/2024
100170273		LOUISVILLE	KY		10/08/2024	6.625	318,734		(99)				420,000	08/06/2024
100170274		KATY	TX		10/08/2024	6.500	518,587		(156)				655,000	08/08/2024
100170275	CF	WAKE FOREST	NC		10/08/2024	6.375	244,556		(77)				354,000	08/02/2024
100170276	CF	DENVER	CO		10/08/2024	7.375	253,738		(188)				345,000	08/09/2024
100170277		HURRICANE	UT		10/08/2024	7.500	573,488		(210)				664,000	08/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170278		VASS	NC		10/08/2024	7.500	375,957		(246)				475,000	08/13/2024
100170279		LYNNWOOD	WA		10/08/2024	7.625	917,148		(558)				1,200,000	07/31/2024
100170280		IOWA CITY	IA		10/08/2024	7.990	354,148		(176)				410,000	08/12/2024
100170281		SEMINOLE	FL		10/08/2024	7.125	625,867		(329)				782,000	08/13/2024
100170283		NEWPORT NEWS	VA		10/08/2024	8.125	272,452		(221)				330,000	08/07/2024
100170284		LAWRENCE	NY		10/08/2024	6.625	647,090		(277)				920,000	08/09/2024
100170286		RIVERSIDE	CA		10/08/2024	6.500	633,441		(251)				845,000	08/14/2024
100170289	CF	BAKERSFIELD	CA		10/08/2024	7.125	237,830		(173)				310,000	08/07/2024
100170290	CF	HIGHLAND	UT		10/08/2024	6.500	409,515		(102)				525,000	08/06/2024
100170291	CF	WINDHAM	ME		10/08/2024	7.625	230,288		(241)				314,000	08/07/2024
100170292		SHAKOPEE	MN		10/08/2024	5.750	274,149		96				378,000	08/12/2024
100170293	CF	CROSSVILLE	TN		10/08/2024	7.125	245,573		(242)				350,000	08/13/2024
100170294		WALLINGTON	NJ		10/08/2024	6.875	650,798		(297)				860,000	08/16/2024
100170295	CF	COLUMBIA	MO		10/08/2024	7.125	237,627		(172)				317,000	08/12/2024
100170296	CF	KNOXVILLE	TN		10/08/2024	7.500	304,061		(150)				400,000	08/15/2024
100170297	CF	INDIANAPOLIS	IN		10/08/2024	7.490	238,493		(136)				293,000	08/15/2024
100170298	CF	SAINT AUGUSTINE	FL		10/08/2024	6.625	258,026		(140)				340,000	08/13/2024
100170299	CF	LOUISVILLE	KY		10/08/2024	7.625	237,122		(185)				333,000	08/14/2024
100170300	CF	CRANDALL	TX		10/08/2024	5.625	152,677		52				225,000	07/29/2024
100170301		PHOENIX	AZ		10/08/2024	6.875	419,279		(225)				585,000	08/13/2024
100170302	CF	AUSTIN	TX		10/08/2024	6.990	281,891		(169)				385,000	08/14/2024
100170303		DALLAS	GA		10/08/2024	7.500	306,525		(220)				403,000	08/16/2024
100170304	CF	GALLATIN	TN		10/08/2024	7.624	274,252		(167)				351,000	08/14/2024
100170306	CF	COLLEGEVILLE	PA		10/08/2024	7.625	295,468		(188)				386,000	07/19/2024
100170307	CF	LIVONIA	MI		10/08/2024	7.625	232,883		(179)				295,000	08/15/2024
100170308		GRAND JUNCTION	CO		10/08/2024	6.990	416,253		(188)				550,000	08/13/2024
100170310	CF	KATY	TX		10/08/2024	6.625	177,238		(212)				319,000	08/09/2024
100170311	CF	DAWSONVILLE	GA		10/08/2024	7.250	288,323		(184)				412,000	08/15/2024
100170313		LITTLETON	CO		10/08/2024	7.475	368,662		(270)				480,000	07/19/2024
100170314	CF	GRAHAM	NC		10/08/2024	6.750	264,010		(133)				388,000	08/15/2024
100170315		MYRTLE BEACH	SC		10/08/2024	7.624	264,555		(128)				314,000	08/16/2024
100170316	CF	LAS VEGAS	NV		10/08/2024	7.475	421,350		(307)				560,000	08/07/2024
100170317	CF	ALBUQUERQUE	NM		10/08/2024	7.125	236,327		(175)				310,000	08/15/2024
100170318		PHILADELPHIA	PA		10/08/2024	7.350	279,955		(187)				375,000	07/31/2024
100170319		COBBS CREEK	VA		10/08/2024	7.500	457,540		(143)				536,000	08/16/2024
100170320	CF	NORRIDGE	IL		10/08/2024	7.425	220,513		(132)				289,000	07/29/2024
100170321		GATLINBURG	TN		10/08/2024	7.500	639,127		(377)				750,000	08/15/2024
100170322	CF	BOZEMAN	MT		10/08/2024	7.050	476,252		(290)				630,000	07/30/2024
100170323	CF	DUXBURY	MA		10/08/2024	7.125	634,105		(402)				850,000	08/08/2024
100170324	CF	MENOMONEE FALLS	WI		10/08/2024	7.625	247,092		(207)				320,000	07/12/2024
100170326	CF	HENDERSON	NV		10/08/2024	6.990	333,334		(198)				439,000	07/08/2024
100170327	CF	DURHAM	NC		10/08/2024	7.375	374,182		(260)				525,000	07/23/2024
100170328		ELK GROVE	CA		10/08/2024	7.125	408,666		(308)				675,000	07/31/2024
100170330	CF	CLAYTON	NC		10/08/2024	8.125	246,627		(211)				318,000	08/13/2024
100170331	CF	CRAWFORDVILLE	FL		10/08/2024	6.990	181,719		(87)				240,000	07/25/2024
100170333	CF	SANDPOINT	ID		10/08/2024	7.124	334,605		(225)				483,000	08/15/2024
100170334	CF	MCGREGOR	MN		10/08/2024	7.125	499,358		(288)				615,000	08/02/2024
100170335		CASSELBERRY	FL		10/08/2024	7.490	335,323		(224)				410,000	08/15/2024
100170337		FLAGSTAFF	AZ		10/08/2024	7.000	280,602		(168)				395,000	08/15/2024
100170338	CF	DOWNINGTOWN	PA		10/08/2024	7.275	209,953		(71)				280,000	07/31/2024
100170339		POOLER	GA		10/08/2024	6.500	331,038		(131)				440,000	08/19/2024
100170340	CF	SOUTHERN SHORES	NC		10/08/2024	7.125	360,755		(437)				700,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170341		WAUKESHA	WI		10/08/2024	8.500	297,449		(223)				364,000	08/13/2024
100170342	CF	MESQUITE	NV		10/08/2024	6.624	296,866		(85)				526,000	08/05/2024
100170343	CF	DURHAM	NC		10/08/2024	7.500	323,916		(221)				430,000	08/14/2024
100170344	CF	RALEIGH	NC		10/08/2024	6.875	227,346		(95)				301,000	08/19/2024
100170345	CF	PLYMOUTH	MI		10/08/2024	7.500	306,015		(191)				375,000	08/19/2024
100170346	CF	BLUE RIDGE	GA		10/08/2024	7.500	705,568		(441)				875,000	08/19/2024
100170347	CF	CLEVELAND	TN		10/08/2024	7.500	351,391		(229)				475,000	08/19/2024
100170348	CF	SAN ANTONIO	TX		10/08/2024	6.375	226,648		(90)				304,000	08/13/2024
100170349	CF	SAN ANTONIO	TX		10/08/2024	6.875	237,066		(147)				324,000	08/09/2024
100170350	CF	PORT BOLIVAR	TX		10/08/2024	6.990	559,640		(200)				940,000	08/16/2024
100170351		ENTIAT	WA		10/08/2024	7.125	356,747		(111)				403,000	08/13/2024
100170352	CF	NEW BRAUNFELS	TX		10/08/2024	5.500	176,048		141				233,000	08/09/2024
100170353		AVONDALE	AZ		10/08/2024	7.125	359,727		(222)				480,000	08/13/2024
100170356	CF	EAGLE RIVER	WI		10/08/2024	7.000	368,116		(194)				488,000	08/22/2024
100170357		NORTH CONWAY	NH		10/08/2024	7.625	326,569		(125)				360,000	08/15/2024
100170358		ROGERS CITY	MI		10/08/2024	7.625	265,921		(119)				297,000	08/20/2024
100170359		UNION MILLS	NC		10/08/2024	7.624	376,164		(167)				430,000	08/23/2024
100170360		TULSA	OK		10/08/2024	6.875	486,804		(60)				675,000	08/15/2024
100170361		SAINT SIMONS ISLAND	GA		10/08/2024	7.500	425,735		(243)				530,000	08/23/2024
100170362		LEWES	DE		10/08/2024	7.500	280,481		(205)				367,000	08/23/2024
100170363	CF	ANNA	TX		10/08/2024	7.375	357,957		(222)				439,000	08/15/2024
100170364		SAINT CHARLES	MO		10/08/2024	7.490	270,754		(191)				353,000	08/20/2024
100170365	CF	SAINT MICHAEL	MN		10/08/2024	6.625	229,203		(145)	(2)			339,000	08/21/2024
100170366	CF	QUEEN CREEK	AZ		10/08/2024	7.500	429,159		(334)				567,000	08/12/2024
100170367		FAIRHAVEN	MA		10/08/2024	7.250	394,816		(91)				475,000	08/14/2024
100170368	CF	SARASOTA	FL		10/08/2024	7.500	470,866		(356)				660,000	08/13/2024
100170369	CF	HOLLY SPRINGS	NC		10/08/2024	7.625	296,879		(156)				426,000	08/20/2024
100170371	CF	REDMOND	WA		10/08/2024	6.125	598,579		(163)				1,075,000	08/14/2024
100170372	CF	WEED	CA		10/08/2024	7.625	245,078		(207)				317,000	07/24/2024
100170373	CF	LAS VEGAS	NV		10/08/2024	6.750	461,651		26				625,000	08/07/2024
100170374		NORMAN	OK		10/08/2024	7.625	236,926		(129)				287,000	08/15/2024
100170375		ANDOVER	MN		10/08/2024	7.625	340,157		(237)				420,000	08/23/2024
100170376	CF	BELLE CENTER	OH		10/08/2024	7.375	346,278		(209)				427,000	08/16/2024
100170377		EAGLE LAKE	FL		10/08/2024	5.999	293,691		31				339,000	08/19/2024
100170378	CF	SAVANNAH	GA		10/08/2024	7.875	239,027		(186)				315,000	08/12/2024
100170379		COLUMBIANA	OH		10/08/2024	7.875	341,941		(153)				380,000	08/16/2024
100170380		GRAYSON	GA		10/08/2024	7.500	388,134		(261)				478,000	08/15/2024
100170381	CF	TAYLORSVILLE	UT		10/08/2024	6.875	353,406		(212)				499,000	08/21/2024
100170382		TUCSON	AZ		10/08/2024	6.990	371,394		(178)				490,000	08/20/2024
100170383	CF	AUSTIN	TX		10/08/2024	7.750	231,310		(161)				286,000	08/19/2024
100170384	CF	BAKERSFIELD	CA		10/08/2024	7.375	291,979		(133)				385,000	08/23/2024
100170386	CF	LOUISVILLE	KY		10/08/2024	7.125	253,173		(183)				340,000	08/21/2024
100170387	CF	COLUMBIA	SC		10/08/2024	7.625	246,543		(187)				305,000	08/23/2024
100170388		LINESVILLE	PA		10/08/2024	7.375	262,512		(95)				297,000	08/22/2024
100170389		SAN LUIS OBISPO	CA		10/09/2024	6.999	738,262		(357)				1,225,000	08/23/2024
100170390		NAPA	CA		10/09/2024	6.499	531,758		97				690,000	09/17/2024
100170391		PHOENIX	AZ		10/09/2024	7.750	299,140		(235)				420,000	09/17/2024
100170392	CF	GARDENA	CA		10/09/2024	6.875	578,104		(37)				900,000	09/11/2024
100170393	CF	CLARKSVILLE	TN		10/09/2024	6.999	174,384		(104)				271,000	09/13/2024
100170394		BRENHAM	TX		10/09/2024	6.999	194,712		(153)				265,000	09/06/2024
100170395		ORLANDO	FL		10/09/2024	7.999	320,982		(266)				388,000	09/13/2024
100170396		REDLANDS	CA		10/09/2024	6.999	316,316		(213)				620,000	08/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170397		LOS ANGELES	CA		10/09/2024	7.625	791,596		(377)				975,000	08/31/2024
100170399		SIMI VALLEY	CA		10/09/2024	7.625	720,007		(16)				1,000,000	09/05/2024
100170402		MIAMI	FL		10/09/2024	7.250	570,573		(173)				737,000	09/11/2024
100170403	CF	MORENO VALLEY	CA		10/09/2024	7.625	453,041		(365)				586,000	08/30/2024
100170404	CF	LOS ANGELES	CA		10/09/2024	6.999	531,283		(253)				800,000	09/12/2024
100170405		SAN JOSE	CA		10/09/2024	6.999	689,496		109				1,540,000	08/02/2024
100170406		INDIANAPOLIS	IN		10/09/2024	7.625	214,897		(91)				337,000	09/11/2024
100170407		HENDERSON	NV		10/09/2024	6.999	299,714		(63)				375,000	09/11/2024
100170408		NEDERLAND	CO		10/09/2024	7.375	403,714		(83)				565,000	09/05/2024
100170409		NORFOLK	VA		10/09/2024	6.999	499,669		3				635,000	09/05/2024
100170410	CF	HOUSTON	TX		10/09/2024	6.875	192,680		(108)				275,000	09/05/2024
100170411		LAS VEGAS	NV		10/09/2024	7.375	290,804		(26)				361,000	09/03/2024
100170412		CHARLOTTE	NC		10/09/2024	7.499	256,167		(216)				325,000	09/05/2024
100170413		WALDORF	MD		10/09/2024	7.875	382,285		(235)				500,000	09/06/2024
100170414		MIAMI	FL		10/09/2024	7.125	559,945		(71)				750,000	09/05/2024
100170415	CF	SILVER SPRING	MD		10/09/2024	6.999	470,718		(280)				925,000	09/04/2024
100170416	CF	WARWICK	RI		10/09/2024	7.250	309,783		(112)				410,000	09/12/2024
100170417		TAMPA	FL		10/09/2024	6.999	374,601		56				475,000	08/15/2024
100170419		CALIPATRIA	CA		10/09/2024	8.999	183,619		(63)				270,000	08/29/2024
100170420	CF	LANCASTER	CA		10/09/2024	6.999	292,094		(137)				385,000	09/04/2024
100170421	CF	LOS ANGELES	CA		10/09/2024	7.625	706,018		(251)				1,000,000	09/06/2024
100170422		PALMETTO	FL		10/09/2024	6.750	319,345		(18)				430,000	08/30/2024
100170423	CF	NORTH AUGUSTA	SC		10/09/2024	7.250	171,339		(92)				232,000	08/21/2024
100170424		FORNEY	TX		10/09/2024	6.999	287,480		(30)				395,000	09/16/2024
100170425	CF	FRESNO	CA		10/09/2024	6.999	183,474		(148)				255,000	09/11/2024
100170426		INDIANAPOLIS	IN		10/09/2024	7.625	197,268		(101)				311,000	09/11/2024
100170427	CF	ST. PETERS	MO		10/09/2024	6.875	222,363		(80)				298,000	08/20/2024
100170428	CF	HIALEAH	FL		10/09/2024	6.999	716,424		(260)				1,100,000	08/13/2024
100170430		BELL GARDENS	CA		10/09/2024	7.125	382,255		(29)				764,000	09/10/2024
100170431		YORK	PA		10/09/2024	7.625	102,991		(79)				127,000	09/05/2024
100170432		RENO	NV		10/09/2024	7.625	345,380		(75)				620,000	08/28/2024
100170433		PAWTUCKET	RI		10/09/2024	7.875	276,922		(129)				373,000	09/09/2024
100170434		MCDONOUGH	GA		10/09/2024	7.125	253,314		(88)				315,000	08/26/2024
100170435		GREENVILLE	SC		10/09/2024	8.499	218,163		(267)				275,000	06/27/2024
100170436		COLUMBUS	OH		10/09/2024	6.499	174,083		79				225,000	09/06/2024
100170437	CF	FRAMINGHAM	MA		10/09/2024	6.999	370,034		(307)				732,000	08/30/2024
100170438		MCDONOUGH	GA		10/09/2024	7.499	387,457		(200)				477,000	08/23/2024
100170439		EL PASO	TX		10/09/2024	7.999	281,486		(75)				350,000	09/05/2024
100170440	CF	STILLWATER	OK		10/09/2024	7.250	199,925		(144)				260,000	09/11/2024
100170441		MCDONOUGH	GA		10/09/2024	7.499	387,942		(210)				500,000	08/23/2024
100170442		HAGERSTOWN	MD		10/09/2024	8.250	139,463		(164)				175,000	09/11/2024
100170443		MCDONOUGH	GA		10/09/2024	7.499	387,568		(203)				477,000	08/23/2024
100170444	CF	TUCSON	AZ		10/09/2024	7.125	221,907		(140)				310,750	09/03/2024
100170445		KELSO	WA		10/09/2024	7.999	266,458		(200)				397,900	08/19/2024
100170447		LOS ANGELES	CA		10/09/2024	7.125	716,420		(67)				1,100,000	09/05/2024
100170448	CF	RICHMOND	VA		10/09/2024	7.750	195,675		(29)				271,500	09/03/2024
100170449	CF	PAWTUCKET	RI		10/09/2024	7.499	343,860		(226)				480,000	09/18/2024
100170451	CF	NEW LONDON	CT		10/09/2024	7.875	224,515		(176)				290,000	09/13/2024
100170452		MCDONOUGH	GA		10/09/2024	7.375	469,769		(221)				580,000	08/26/2024
100170453	CF	DUNDALK	MD		10/09/2024	9.499	136,426		(241)				165,000	07/19/2024
100170454		LOS ANGELES	CA		10/09/2024	8.125	213,090		(263)				860,000	09/10/2024
100170455	CF	GROVER BEACH	CA		10/09/2024	7.999	744,344		(385)				875,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170456		RENO	NV		10/09/2024	8.999	198,603		(368)				445,000	09/06/2024
100170457	CF	MESA	AZ		10/09/2024	6.999	175,790		(148)				292,000	09/04/2024
100170458	CF	ASHEVILLE	NC		10/09/2024	7.750	383,485		(389)				473,000	08/29/2024
100170459	CF	RAMONA	CA		10/09/2024	7.250	589,288		(434)				910,000	09/09/2024
100170460		ALTAMONTE SPRINGS	FL		10/09/2024	7.125	123,084		(57)				197,000	09/03/2024
100170461	CF	PAWTUCKET	RI		10/09/2024	7.125	405,632		(206)				650,000	09/05/2024
100170463	CF	TUCSON	AZ		10/09/2024	8.625	512,538		(480)				675,000	09/04/2024
100170465		FITCHBURG	MA		10/09/2024	7.875	376,539		(91)				513,000	09/03/2024
100170466		REX	GA		10/09/2024	6.499	206,390		65				327,000	09/04/2024
100170467	CF	LOS ANGELES	CA		10/09/2024	6.625	1,103,828		(148)				1,475,000	08/14/2024
100170468		KANSAS CITY	MO		10/09/2024	7.875	140,318		(125)				187,000	09/05/2024
100170469		FRANKLIN	TN		10/09/2024	6.625	257,559		(127)				525,000	08/29/2024
100170470		HOMOSASSA	FL		10/09/2024	7.499	384,851		(114)				563,000	09/09/2024
100170472	CF	SEATTLE	WA		10/09/2024	6.750	897,401		(406)				1,190,000	09/05/2024
100170473	CF	REISTERSTOWN	MD		10/09/2024	6.999	318,147		(197)				549,000	08/08/2024
100170474	CF	CHICAGO	IL		10/09/2024	7.999	399,235		43				515,000	09/13/2024
100170475		MIAMI	FL		10/09/2024	8.499	1,342,965		(879)				1,450,000	09/06/2024
100170476	CF	SOUTHINGTON	CT		10/09/2024	7.999	123,361		(167)				187,000	09/10/2024
100170477	CF	CRYSTAL LAKE	IL		10/09/2024	7.375	269,318		(97)				335,000	09/16/2024
100170478	CF	PHOENIX	AZ		10/09/2024	7.250	71,433		(676)				1,700,000	09/09/2024
100170479		PORT CHARLOTTE	FL		10/09/2024	7.499	278,648		(33)				350,000	08/29/2024
100170480	CF	CATHEDRAL CITY	CA		10/09/2024	7.875	469,586		(286)				562,000	09/06/2024
100170481	CF	HOUSTON	TX		10/09/2024	8.875	217,389		(157)				275,000	09/05/2024
100170482	CF	CORONA	CA		10/09/2024	7.125	1,079,985		(751)				1,550,000	09/10/2024
100170483	CF	SPRINGFIELD	MO		10/09/2024	8.875	332,085		(264)				356,000	09/05/2024
100170484	CF	ORANGE	CA		10/09/2024	7.375	2,762,225		(1,470)				3,400,000	08/26/2024
100170485	CF	JONESBORO	GA		10/09/2024	7.999	513,655		(507)				580,000	09/06/2024
100170486	CF	PARAMOUNT	CA		10/09/2024	8.250	588,018		(695)				795,000	09/04/2024
100170487	CF	BOISE	ID		10/09/2024	6.750	133,398		10				525,000	09/13/2024
100170488	CF	YORBA LINDA	CA		10/09/2024	6.625	480,531		(242)				1,480,000	09/17/2024
100170489	CF	ALTADENA	CA		10/09/2024	6.999	814,245		(486)				1,435,000	09/04/2024
100170490	CF	INGLEWOOD	CA		10/09/2024	7.499	875,379		(967)				1,055,000	08/29/2024
100170491	CF	LOS ANGELES	CA		10/09/2024	6.625	269,344		(170)				675,000	09/02/2024
100170494	CF	SPRING	TX		10/09/2024	7.375	290,978		(286)				352,000	09/06/2024
100170495	CF	NORWALK	CA		10/09/2024	6.875	648,431		(333)				800,000	09/09/2024
100170496	CF	LAS VEGAS	NV		10/09/2024	6.999	271,290		(195)				514,000	09/11/2024
100170497	CF	GROVELAND	FL		10/09/2024	7.250	237,229		(75)				335,000	09/06/2024
100170498	CF	WYLIE	TX		10/09/2024	5.999	292,931		79				397,000	09/11/2024
100170499		HASLET	TX		10/09/2024	8.499	709,160		(573)				791,000	09/13/2024
100170500	CF	WOODLAND HILLS	CA		10/09/2024	7.125	972,424		(618)				1,250,000	08/26/2024
100170501	CF	DALLAS	TX		10/09/2024	6.999	2,390,313		(888)				3,325,000	09/06/2024
100170502	CF	ALTADENA	CA		10/09/2024	6.999	866,440		(503)				1,090,000	09/09/2024
100170503		TOWACO	NJ		10/09/2024	7.375	605,983		(244)				750,000	09/10/2024
100170504	CF	FORT MYERS	FL		10/09/2024	8.625	424,344		(411)				450,000	09/06/2024
100170505	CF	COVINA	CA		10/09/2024	7.625	574,247		(632)				685,000	09/04/2024
100170506	CF	LAKE ELSINORE	CA		10/09/2024	6.999	512,793		(266)				635,000	09/09/2024
100170507	CF	CIBOLO	TX		10/09/2024	6.499	259,967		(79)				343,000	08/28/2024
100170508	CF	MANASSAS	VA		10/09/2024	7.250	728,719		(499)				900,000	09/10/2024
100170509	CF	AGAWAM	MA		10/09/2024	9.125	253,360		(119)				318,000	09/11/2024
100170510	CF	LAKE CITY	FL		10/09/2024	8.375	250,067		(264)				340,000	09/06/2024
100170511	CF	AZUSA	CA		10/09/2024	8.875	1,372,636		(787)				1,490,000	08/29/2024
100170512		BAKERSFIELD	CA		10/09/2024	8.625	503,087		(376)				540,000	09/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170513	CF	PLACENTIA	CA		10/09/2024	7.750	765,567		(516)				1,068,000	09/04/2024
100170514	CF	MABLETON	GA		10/09/2024	8.999	419,244		(403)				470,000	08/20/2024
100170515	CF	PORTLAND	OR		10/09/2024	7.125	645,853		27				875,000	09/04/2024
100170516	CF	SANTA ROSA BEACH	FL		10/09/2024	8.625	279,375		(292)				300,000	09/05/2024
100170517	CF	KYLE	TX		10/09/2024	6.999	324,646		16				426,000	08/29/2024
100170518	CF	WYLIE	TX		10/09/2024	7.999	328,589		(329)				370,000	09/18/2024
100170519	CF	HAGERSTOWN	MD		10/09/2024	7.499	320,708		(346)				397,000	08/21/2024
100170895	CF	GLENDALE	CA		10/11/2024	7.125	596,149		(270)				1,040,000	08/12/2024
100170897		ELK GROVE	CA		10/11/2024	7.375	428,841		(47)				720,000	07/30/2024
100170898	CF	ELK GROVE	CA		10/11/2024	7.125	202,377		(97)				669,000	08/15/2024
100170899	CF	GAITHERSBURG	MD		10/11/2024	7.375	278,079		(202)				535,000	08/01/2024
100170900	CF	LONG BEACH	CA		10/11/2024	7.250	491,323		(252)				1,105,000	08/01/2024
100170901		ANAHEIM	CA		10/11/2024	7.250	450,424		(32)				860,000	08/22/2024
100170902	CF	GARDEN GROVE	CA		10/11/2024	8.250	1,319,803		(1,141)				1,695,000	08/07/2024
100170903	CF	CONWAY	SC		10/11/2024	7.125	156,978		(40)				317,000	07/22/2024
100170904	CF	ORANGE	CA		10/11/2024	6.875	374,357		(83)				1,590,000	08/28/2024
100170905	CF	TUSTIN	CA		10/11/2024	7.000	754,158		(434)				1,350,000	08/13/2024
100170906		QUINCY	MA		10/11/2024	6.875	345,102		93				590,000	08/05/2024
100170907		MENIFEE	CA		10/11/2024	8.125	392,201		3,870				550,000	08/06/2024
100170908	CF	NORCROSS	GA		10/11/2024	7.125	272,443		7				460,000	08/13/2024
100170909		FULSHEAR	TX		10/11/2024	7.500	386,067		(129)				578,000	08/08/2024
100170910		SAINT HEDWIG	TX		10/11/2024	8.000	190,948		(152)				257,000	08/09/2024
100170911	CF	HESPERIA	CA		10/11/2024	6.875	220,722		(72)				406,000	08/16/2024
100170912	CF	NORCROSS	GA		10/11/2024	7.500	292,739		(316)				400,000	08/22/2024
100170913	CF	NORCROSS	GA		10/11/2024	7.500	269,536		(200)				380,000	08/22/2024
100170914		ATLANTA	GA		10/11/2024	7.875	164,633		(126)				244,000	07/30/2024
100171103	CF	UPLAND	CA		11/22/2024	6.875	885,163		(44)				1,222,000	10/10/2024
100171104		BOCA RATON	FL		11/22/2024	7.375	1,942,015		(838)				3,250,000	10/15/2024
100171105	CF	EL CAJON	CA		11/22/2024	7.000	1,366,733		(259)				1,770,000	10/10/2024
100171106	CF	WANTAGE	NJ		11/22/2024	7.250	798,432		25				950,000	10/25/2024
100171108	CF	LA CANADA FLINTRIDGE	CA		11/22/2024	6.625	3,003,392		(773)				5,500,000	10/24/2024
100171109	CF	MIAMI	FL		11/22/2024	6.250	517,278		99				676,000	10/16/2024
100171110	CF	PAINESVILLE	OH		11/22/2024	7.750	105,017		(77)				136,000	10/21/2024
100171111	CF	SCOTTSDALE	AZ		11/22/2024	7.125	874,997		(698)				1,767,000	10/15/2024
100171113	CF	HAMILTON	NJ		11/22/2024	7.875	301,386		(272)				365,000	11/05/2024
100171115		DOTHAN	AL		11/22/2024	7.000	180,446		(37)				226,000	10/22/2024
100171117		TUCSON	AZ		11/22/2024	7.500	439,908		(67)				580,500	10/18/2024
100171118	CF	GRANITE CITY	IL		11/22/2024	7.875	143,275		(113)				194,000	10/25/2024
100171119		HOUSTON	TX		11/22/2024	7.375	132,514		(91)				235,000	10/11/2024
100171120	CF	CHANDLER	AZ		11/22/2024	6.625	1,833,678		710				2,525,000	10/28/2024
100171121	CF	NEW BRUNSWICK	NJ		11/22/2024	7.750	640,548		(236)				845,000	10/18/2024
100171123	CF	SALISBURY	NC		11/22/2024	9.125	497,293		(344)				600,000	10/09/2024
100171124	CF	CEDARBURG	WI		11/22/2024	7.250	323,882		(143)				425,000	10/10/2024
100171125	CF	LAS VEGAS	NV		11/22/2024	7.375	1,057,071		(957)				1,275,000	10/18/2024
100171126	CF	LONG BEACH	WA		11/22/2024	7.250	384,697		(274)				548,000	10/15/2024
100171127	CF	FREMONT	CA		11/22/2024	6.375	1,985,735		(188)				5,280,000	10/11/2024
100171129		EATONTON	GA		11/22/2024	7.500	343,309		(58)				450,000	08/30/2024
100171130	CF	HANFORD	CA		11/22/2024	6.875	190,548		(44)				280,000	10/17/2024
100171131		LUSBY	MD		11/22/2024	7.625	155,921		(146)				305,000	10/15/2024
100171137	CF	LONG BEACH	CA		11/22/2024	8.000	240,925		(92)				330,000	10/31/2024
100171140		FORT COLLINS	CO		11/22/2024	7.000	267,653		(39)				464,000	10/15/2024
100171142	CF	DUVALL	WA		11/22/2024	9.000	760,442		(387)				825,000	10/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171143	CF	LAS VEGAS	NV		11/22/2024	7.250	487,964		(432)				600,000	10/15/2024
100171145	CF	ARLINGTON	TX		11/22/2024	8.875	210,944		(172)				230,000	10/11/2024
100171147		FORT COLLINS	CO		11/22/2024	7.000	267,651		(39)				440,000	10/15/2024
100171149	CF	TWIN LAKES	WI		11/22/2024	7.250	132,250		(72)				212,000	10/11/2024
100171150	CF	DUBLIN	CA		11/22/2024	6.625	933,848		(202)				1,170,000	10/10/2024
100171151	CF	DES PLAINES	IL		11/22/2024	7.500	172,359		(158)				210,000	10/10/2024
100171153		CHARLOTTE	NC		11/22/2024	7.125	325,159		(43)				490,000	10/17/2024
100171154	CF	GREENEVILLE	TN		11/22/2024	7.125	338,325		(286)				498,000	10/25/2024
100171155		SAN CLEMENTE	CA		11/22/2024	6.875	352,236		(24)				1,350,000	10/21/2024
100171157	CF	PLEASANT GROVE	UT		11/22/2024	7.250	266,375		(182)				325,000	10/28/2024
100171158	CF	DANA POINT	CA		11/22/2024	6.500	1,197,718		(240)				2,130,000	10/15/2024
100171159	CF	FORT WORTH	TX		11/22/2024	8.625	325,484		(277)				395,000	10/21/2024
100171160		AKRON	OH		11/22/2024	7.250	140,714		(9)				177,000	10/25/2024
100171161		FORT COLLINS	CO		11/22/2024	7.000	267,641		(39)				440,000	10/15/2024
100171162	CF	RANCHO PALOS VERDES	CA		11/22/2024	6.375	1,650,522		(78)				2,380,000	10/15/2024
100171163	CF	WINTER SPRINGS	FL		11/22/2024	7.125	358,792		(213)				450,000	10/28/2024
100171164	CF	CREST HILL	IL		11/22/2024	7.500	138,560		(96)				180,000	10/28/2024
100171166	CF	SHERMAN OAKS	CA		11/22/2024	6.625	703,250		(239)				1,600,000	10/22/2024
100171168		MCGREGOR	TX		11/22/2024	8.250	104,585		(91)				160,000	10/10/2024
100171169	CF	PALMDALE	CA		11/22/2024	8.250	539,425		(370)				600,000	10/11/2024
100171170	CF	PETALUMA	CA		11/22/2024	7.875	1,053,845		(678)				1,425,000	10/30/2024
100171172	CF	BALCH SPRINGS	TX		11/22/2024	7.125	205,564		(84)				280,000	10/11/2024
100171173	CF	CREST HILL	IL		11/22/2024	7.500	141,358		(77)				185,000	10/28/2024
100171176		WARNER ROBINS	GA		11/22/2024	7.500	119,584		(94)				160,000	10/10/2024
100171177	CF	MURRIETA	CA		11/22/2024	6.625	795,559		(153)				1,068,000	10/21/2024
100171179	CF	LAS VEGAS	NV		11/22/2024	7.125	848,768		(539)				1,040,453	10/15/2024
100171180	CF	HENDERSON	NV		11/22/2024	6.375	242,881		32				430,000	10/17/2024
100171183	CF	LOS ANGELES	CA		11/22/2024	7.000	3,077,661		(847)				15,000,000	10/30/2024
100171184	CF	LEHI	UT		11/22/2024	6.500	1,569,796		8				2,125,000	10/15/2024
100171185	CF	LAKEWOOD	WA		11/22/2024	7.250	558,282		(186)				740,000	10/15/2024
100171186	CF	LEWISVILLE	TX		11/22/2024	7.000	200,025		(381)				765,000	10/21/2024
100171187	CF	SILVER SPRING	MD		11/22/2024	8.375	485,505		(220)				580,000	10/11/2024
100171188	CF	SUGAR LAND	TX		11/22/2024	6.875	87,767		(88)				323,000	10/15/2024
100171189		GARY	IN		11/22/2024	7.875	102,774		(14)				135,000	10/23/2024
100171190	CF	LA HABRA	CA		11/22/2024	7.625	969,569		(858)				1,100,000	10/29/2024
100171191	CF	INCLINE VILLAGE	NV		11/22/2024	6.500	555,640		(96)				775,000	10/11/2024
100171192	CF	SPRING HILL	KS		11/22/2024	7.500	2,038,456		(1,130)				3,000,000	10/16/2024
100171193	CF	HOUSTON	TX		11/22/2024	6.750	596,701		(212)				856,000	10/17/2024
100171194	CF	CENTRAL FALLS	RI		11/22/2024	6.875	361,715		(104)				515,000	10/17/2024
100171195	CF	HENDERSON	NV		11/22/2024	6.375	245,621		28				445,000	10/29/2024
100171196	CF	PROVIDENCE	RI		11/22/2024	7.750	553,579		(421)				671,000	10/24/2024
100171197		DORAL	FL		11/22/2024	6.500	821,868		(61)				1,300,000	10/29/2024
100171198	CF	HIALEAH	FL		11/22/2024	6.500	292,343		13				566,500	10/29/2024
100171199	CF	WEST MELBOURNE	FL		11/22/2024	7.625	262,435		(247)				365,000	10/25/2024
100171201	CF	PLAINFIELD	IL		10/16/2024	7.625	422,216		(289)				515,000	06/12/2024
100171204	CF	HUDSONVILLE	MI		10/16/2024	6.500	410,547		(121)				670,000	08/07/2024
100171206	CF	HOSCHTON	GA		10/16/2024	7.375	439,596		(422)				888,000	08/08/2024
100171208	CF	GRANITE BAY	CA		10/16/2024	7.125	1,542,919		(823)				1,908,000	08/16/2024
100171209	CF	WINNETKA	CA		10/16/2024	7.500	725,572		(552)				975,000	07/31/2024
100171210	CF	RIO VISTA	TX		10/16/2024	10.250	234,048		(163)				285,000	08/19/2024
100171211	CF	SAN DIEGO	CA		10/16/2024	7.250	777,431		(660)				950,000	08/01/2024
100171212	CF	NIWOT	CO		10/16/2024	6.500	1,772,080		(678)				2,425,000	08/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171213	CF	HYATTSVILLE	MD		10/16/2024	8.500	262,416		(214)				337,000	08/09/2024
100171214	CF	MILLSAP	TX		10/16/2024	8.000	399,610		(383)				555,000	07/24/2024
100171215	CF	BUFORD	GA		10/16/2024	7.375	385,276		(412)				492,000	08/14/2024
100171216	CF	LAS VEGAS	NV		10/16/2024	7.000	324,498		(211)				426,000	08/15/2024
100171217	CF	LOS ALTOS	CA		10/16/2024	7.875	2,555,513		(1,674)				3,115,000	08/23/2024
100171218	CF	MESA	AZ		10/16/2024	8.375	342,005		(307)				415,000	08/09/2024
100171219	CF	FRESNO	CA		10/16/2024	7.500	445,619		(415)				575,000	07/17/2024
100171221	CF	KANEOHE	HI		10/16/2024	6.875	921,201		(673)				1,650,000	08/02/2024
100171222	CF	SAN JOSE	CA		10/16/2024	7.125	1,300,246		(379)				1,630,000	08/28/2024
100171223	CF	BAKERSFIELD	CA		10/16/2024	8.375	482,939		(257)				591,000	08/09/2024
100171224	CF	CINCINNATI	OH		10/16/2024	7.500	148,474		(141)				220,000	07/18/2024
100171226	CF	HOLLISTER	CA		10/16/2024	9.375	1,153,428		(356)				1,260,000	08/19/2024
100171228	CF	EL PASO	TX		10/16/2024	8.125	196,782		(189)				276,000	08/05/2024
100171231	CF	ARLINGTON	TX		10/16/2024	7.375	272,477		(262)				375,573	08/28/2024
100171232	CF	KANEOHE	HI		10/16/2024	9.250	1,011,002		(480)				1,180,000	08/01/2024
100171233	CF	MCCALL	ID		10/16/2024	7.990	1,237,756		(1,112)				1,510,000	08/12/2024
100171235	CF	SAN FRANCISCO	CA		10/16/2024	7.500	784,272		(713)				950,000	07/26/2024
100171236	CF	SEATTLE	WA		10/16/2024	7.990	930,181		(285)				1,340,000	08/01/2024
100171237	CF	ANAHEIM	CA		10/16/2024	7.750	758,505		(710)				1,020,000	07/12/2024
100171238	CF	MORENO VALLEY	CA		10/16/2024	7.000	534,025		(92)				675,000	07/23/2024
100171239	CF	BROCKTON	MA		10/16/2024	7.500	340,030		(190)				446,000	07/18/2024
100171240		SOUTH BEND	IN		10/16/2024	8.250	108,780		(110)				130,000	07/22/2024
100171241	CF	(GRANADA HILLS AREA) LOS ANGEL	CA		10/16/2024	7.875	703,830		(534)				855,000	07/24/2024
100171242	CF	BERKELEY	CA		10/16/2024	6.875	514,467		(228)				1,800,000	08/26/2024
100171243	CF	EAST BRUNSWICK	NJ		10/16/2024	7.500	174,546		(435)				575,000	08/23/2024
100171246	CF	ONTARIO	CA		10/16/2024	7.125	375,819		(319)				730,000	08/28/2024
100171247	CF	CAMAS	WA		10/16/2024	6.875	521,273		(391)				643,000	08/30/2024
100171248	CF	RARITAN	NJ		10/16/2024	8.750	419,740		(510)				550,000	07/30/2024
100171249		PORT JERVIS	NY		10/16/2024	7.375	105,814		(61)				145,000	08/27/2024
100171250	CF	EPHRATA	WA		10/16/2024	7.750	240,516		(212)				310,000	07/27/2024
100171251	CF	FRANKLIN SQUARE	NY		10/16/2024	7.000	792,013		(412)				995,000	09/06/2024
100171252	CF	EAST BRUNSWICK	NJ		10/16/2024	8.750	423,588		(500)				550,000	07/30/2024
100171253	CF	NEW HYDE PARK	NY		10/16/2024	8.500	810,801		(670)				975,000	09/04/2024
100171255	CF	OXON HILL	MD		10/16/2024	9.250	255,993		(304)				300,000	08/22/2024
100171256	CF	WOODHAVEN	NY		10/16/2024	7.500	571,628		(188)				715,000	07/31/2024
100171258		CALABASAS	CA		10/16/2024	7.250	1,467,093		(364)				1,910,000	08/09/2024
100171259	CF	SOUTH FALLSBURG	NY		10/16/2024	7.875	389,492		(368)				500,000	07/31/2024
100171261	CF	STOCKTON	CA		10/16/2024	6.500	289,056		23				430,000	08/29/2024
100171262	CF	ALMA	CO		10/16/2024	7.875	285,779		(248)				440,000	08/29/2024
100171264	CF	BROOKLYN	NY		10/16/2024	7.750	1,349,841		(1,263)				2,400,000	08/16/2024
100171265		WILMINGTON	DE		10/16/2024	8.250	210,874		(244)				250,000	08/21/2024
100171269	CF	BELVEDERE TIBURON	CA		10/16/2024	7.125	2,170,501		(666)				3,325,000	09/09/2024
100171270	CF	FAIRHOPE	AL		10/16/2024	7.500	229,499		(245)				347,000	08/30/2024
100171271	CF	LOWELL	AR		10/16/2024	7.250	353,748		(259)				461,000	09/10/2024
100171272	CF	HUNTINGTON BEACH	CA		10/16/2024	7.000	1,201,803		(798)				1,525,000	09/10/2024
100171273		VANCOUVER	WA		10/16/2024	8.250	1,438,572		(217)				1,825,000	08/29/2024
100171275	CF	NEW BRITAIN	CT		10/16/2024	7.625	321,016		(262)				415,000	08/23/2024
100171276	CF	VENICE	CA		10/16/2024	7.125	2,348,361		(719)				2,970,000	09/03/2024
100171277	CF	CANTON	GA		10/16/2024	6.625	991,441		(189)				1,250,000	08/20/2024
100171278		LONG BEACH	CA		10/16/2024	7.125	876,512		(641)				1,070,000	08/31/2024
100171279	CF	NORCROSS	GA		10/16/2024	8.625	816,492		(617)				876,000	09/04/2024
100171281		SAN ANTONIO	TX		10/16/2024	6.750	317,611		(738)				1,200,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171282	CF	DANBURY	CT		10/16/2024	8.125	188,828		(256)				245,000	08/28/2024
100171283	CF	LOS ANGELES	CA		10/16/2024	7.625	1,065,625		(747)				1,300,000	08/29/2024
100171286	CF	NAPA	CA		10/16/2024	7.375	542,366		(587)				710,000	08/27/2024
100171287	CF	MARIETTA	GA		10/16/2024	8.000	161,470		(139)				290,000	07/17/2024
100171290	CF	SAN ANSELMO	CA		10/16/2024	7.250	1,730,644		(985)				2,220,000	09/04/2024
100171292	CF	MCKINNEY	TX		10/16/2024	6.875	281,256		(138)				398,000	08/28/2024
100171293	CF	GARLAND	TX		10/16/2024	7.000	192,938		(127)				272,000	09/11/2024
100171294	CF	FIRESTONE	CO		10/16/2024	7.000	323,966		(196)				457,000	09/06/2024
100171297	CF	CHINO	CA		10/16/2024	7.500	674,672		(383)				780,000	09/06/2024
100171298	CF	ANNAPOLIS	MD		10/16/2024	8.625	350,945		(297)				450,000	08/30/2024
100171299	CF	NORTH SALT LAKE	UT		10/16/2024	7.875	386,536		(352)				485,000	09/09/2024
100171300	CF	SAN DIEGO	CA		10/16/2024	7.750	789,299		(726)				950,000	09/05/2024
100171301	CF	ATHENS	GA		10/16/2024	8.375	530,257		(459)				575,000	08/30/2024
100171302	CF	LOS ANGELES	CA		10/16/2024	8.375	1,030,995		(314)				1,350,000	09/10/2024
100171303	CF	GREENSBORO	GA		10/16/2024	7.500	846,957		(817)				1,200,000	09/12/2024
100171304	CF	BAYONNE	NJ		10/16/2024	7.125	313,039		(355)				735,000	08/26/2024
100171305		LOS ANGELES	CA		10/16/2024	7.625	1,957,300		(719)				2,900,000	09/16/2024
100171306	CF	PLAYA DEL REY	CA		10/16/2024	7.375	545,146		(628)				2,130,000	09/05/2024
100171307	CF	NORCO	CA		10/16/2024	7.000	694,188		(95)				1,360,000	08/28/2024
100171309		HANOVER	MD		10/16/2024	7.000	328,174		(148)				535,000	09/06/2024
100171311	CF	ALISO VIEJO	CA		10/16/2024	7.250	1,163,443		(181)				1,410,000	09/11/2024
100171312	CF	MALIBU	CA		10/16/2024	7.375	2,017,327		(593)				2,800,000	08/30/2024
100171313		MORENO VALLEY	CA		10/16/2024	7.250	367,011		(230)				498,000	08/27/2024
100171314	CF	BURBANK	CA		10/16/2024	7.125	1,203,461		(538)				1,455,000	09/03/2024
100171315	CF	ROYSE CITY	TX		10/16/2024	8.000	413,424		(414)				440,000	09/05/2024
100171317	CF	PHOENIX	AZ		10/16/2024	6.875	1,207,816		(160)				2,025,000	08/26/2024
100171318	CF	MALIBU	CA		10/16/2024	6.750	3,520,999		(678)				5,700,000	09/13/2024
100171320	CF	MANHATTAN BEACH	CA		10/16/2024	7.750	2,236,090		(519)				2,750,000	08/20/2024
100171321		KATY	TX		10/16/2024	7.375	269,691		(83)				327,000	09/06/2024
100171322	CF	PLAYA DEL REY	CA		10/16/2024	6.750	1,652,785		(1,045)				4,500,000	08/22/2024
100171324		ORLAND PARK	IL		10/16/2024	8.125	313,726		(189)				384,000	08/13/2024
100171325	CF	SAINT PAUL	MN		10/16/2024	6.875	562,235		(330)				724,000	09/18/2024
100171326	CF	NASHVILLE	TN		10/16/2024	7.500	531,772		(269)				670,000	08/16/2024
100171327	CF	NASHVILLE	TN		10/16/2024	8.625	204,923		(134)				265,000	08/23/2024
100171328	CF	HAMPTON BAYS	NY		10/16/2024	7.375	128,320		(97)				910,000	08/08/2024
100171329	CF	NORWALK	CA		10/16/2024	7.125	101,417		(1,137)				728,000	08/15/2024
100171330	CF	CANTON	TX		10/16/2024	8.875	575,569		(470)				700,000	09/11/2024
100171331	CF	STATEN ISLAND	NY		10/16/2024	7.250	569,925		69				725,000	08/22/2024
100171333	CF	NOVI	MI		10/16/2024	8.875	161,141		(227)				565,000	08/26/2024
100171334	CF	DUBLIN	CA		10/16/2024	7.625	1,035,397		(927)				1,260,000	08/19/2024
100171337	CF	LAS VEGAS	NV		10/16/2024	7.500	785,788		(527)				965,000	08/19/2024
100171338	CF	BOWIE	TX		10/16/2024	8.125	163,834		(265)				252,000	08/13/2024
100171339	CF	APPLE VALLEY	CA		10/16/2024	8.990	373,944		(348)				420,000	08/21/2024
100171340	CF	BURLESON	TX		10/16/2024	8.625	499,252		(424)				615,000	08/20/2024
100171341	CF	RIVERSIDE	CA		10/16/2024	7.250	421,037		(224)				519,000	08/20/2024
100171342		DENVER	CO		10/16/2024	7.375	342,263		(366)				893,000	09/05/2024
100171343	CF	AUSTIN	TX		10/16/2024	8.500	1,242,144		(1,355)				1,475,000	08/21/2024
100171344	CF	WICHITA	KS		10/16/2024	8.250	323,384		(304)				367,000	08/28/2024
100171345	CF	LOS ANGELES	CA		10/16/2024	7.250	839,235		(407)				1,200,000	09/04/2024
100171347	CF	RALEIGH	NC		10/16/2024	7.000	168,129		(280)				481,000	09/04/2024
100171348	CF	LOS ANGELES (NORTH HOLLYWOOD A	CA		10/16/2024	7.500	529,376		(322)				650,000	08/01/2024
100171349	CF	WOBURN	MA		10/16/2024	8.125	717,907		(623)				865,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171350	CF	HUNTINGTON BEACH	CA		10/16/2024	7.375	397,273		(350)				1,070,000	07/05/2024
100171351		HENRICO	VA		10/16/2024	7.375	353,379		(171)				436,000	08/16/2024
100171352	CF	WEST SACRAMENTO	CA		10/16/2024	6.990	303,497		(181)				450,000	08/26/2024
100171353	CF	TYLER	TX		10/16/2024	8.750	170,999		(130)				216,000	06/28/2024
100171354	CF	EASTVALE (MIRA LOMA AREA)	CA		10/16/2024	7.125	684,290		(511)				955,000	07/26/2024
100171355	CF	CYPRESS	TX		10/16/2024	8.875	574,084		(479)				690,000	07/29/2024
100171356	CF	PHOENIX	AZ		10/16/2024	7.625	236,138		(223)				325,000	08/30/2024
100171357		DEL VALLE	TX		10/16/2024	8.625	231,272		(369)				380,000	08/30/2024
100171359	CF	LEICESTER	VT		10/16/2024	7.125	369,731		(589)				900,000	07/30/2024
100171360	CF	SHOW LOW	AZ		10/16/2024	6.624	688,322		(325)				910,000	08/26/2024
100171361	CF	IDAHO FALLS	ID		10/16/2024	7.125	461,158		(261)				617,500	08/30/2024
100171362	CF	ANTIOCH	TN		10/16/2024	7.490	350,307		(284)				495,000	09/03/2024
100171364	CF	N CHELMSFORD	MA		10/16/2024	6.990	313,125		(265)				442,000	09/04/2024
100171365	CF	PRESCOTT VALLEY	AZ		10/16/2024	6.624	327,818		(194)				431,000	08/30/2024
100171366	CF	IDAHO FALLS	ID		10/16/2024	7.125	441,694		(250)				580,000	08/30/2024
100171367	CF	O FALLON	MO		10/16/2024	6.625	243,738		(193)				335,000	08/30/2024
100171368	CF	LEWISTON	ID		10/16/2024	6.990	373,816		(224)				490,000	09/04/2024
100171369	CF	WASHINGTON	UT		10/16/2024	6.624	307,878		(184)				450,000	08/23/2024
100171370	CF	CUSHING	MN		10/16/2024	7.124	331,097		(207)				469,000	09/03/2024
100171371	CF	HENDERSON	NV		10/16/2024	7.624	317,337		(227)				421,000	08/17/2024
100171372	CF	NEWARK	DE		10/16/2024	7.375	261,684		(158)				345,000	09/06/2024
100171373	CF	SPRING	TX		10/16/2024	7.124	275,400		(144)				352,500	08/30/2024
100171374	CF	WATERLOO	IA		10/16/2024	7.625	263,336		(206)				345,000	08/09/2024
100171375	CF	GLENDALE	AZ		10/16/2024	6.990	363,997		(217)				521,000	08/26/2024
100171378	CF	LONDONDERRY	NH		10/16/2024	7.375	232,660		(201)				343,000	08/30/2024
100171379	CF	WENTZVILLE	MO		10/16/2024	6.625	309,698		(183)				418,000	08/30/2024
100171380	CF	SURF CITY	NC		10/16/2024	7.500	611,657		(389)				895,000	08/16/2024
100171381	CF	AMMON	ID		10/16/2024	6.875	255,210		(175)				357,000	09/09/2024
100171382	CF	LAKEWOOD	NJ		10/16/2024	6.490	371,409		(188)				510,000	09/04/2024
100171383	CF	BROOKSHIRE	TX		10/16/2024	7.124	706,538		(378)				940,000	08/30/2024
100171384	CF	SEATTLE	WA		10/16/2024	6.625	601,145		(292)				795,000	08/26/2024
100171385	CF	SUMMERVILLE	SC		10/16/2024	5.990	247,906		(117)				332,000	08/15/2024
100171386	CF	WINDER	GA		10/16/2024	8.125	248,326		(209)				300,000	08/20/2024
100171387	CF	MCCORDSVILLE	IN		10/16/2024	6.990	251,666		(173)				310,000	08/23/2024
100171388	CF	GRAYSON	GA		10/16/2024	7.375	225,769		(271)				439,000	08/26/2024
100171389	CF	LAS VEGAS	NV		10/16/2024	5.999	533,516		(131)				792,000	08/14/2024
100171390	CF	AUBREY	TX		10/16/2024	6.624	303,372		(167)				400,000	09/04/2024
100171391	CF	CROFTON	MD		10/16/2024	6.500	348,074		(144)				435,000	08/23/2024
100171393	CF	WHITE CITY	OR		10/16/2024	7.625	307,263		(180)				377,000	08/24/2024
100171394	CF	LAUREL	MD		10/16/2024	6.875	412,738		(187)				526,000	08/30/2024
100171395	CF	APEX	NC		10/16/2024	6.500	259,652		(193)	(13)			426,000	08/23/2024
100171396	CF	CYPRESS	TX		10/16/2024	6.990	276,807		(165)				352,000	08/29/2024
100171397	CF	GREENBANK	WA		10/16/2024	7.375	553,250		(402)				745,000	08/26/2024
100171398	CF	MILLSBORO	DE		10/16/2024	6.625	100,433		(286)				505,000	08/26/2024
100171399	CF	DAWSONVILLE	GA		10/16/2024	7.375	303,470		(213)				400,000	08/29/2024
100171400	CF	FORT WORTH	TX		10/16/2024	6.624	499,806		(249)				750,000	08/30/2024
100171401	CF	EL MIRAGE	AZ		10/16/2024	6.375	244,288		(138)				352,000	08/24/2024
100171402	CF	MESA	AZ		10/16/2024	7.500	397,337		(317)				521,000	08/27/2024
100171403		NEWARK	NJ		10/16/2024	6.750	566,915		(251)				750,000	08/30/2024
100171404	CF	BILLINGS	MT		10/16/2024	6.625	280,391		(117)				372,000	09/03/2024
100171405	CF	CLARKSVILLE	TN		10/16/2024	6.990	298,751		(117)				371,000	09/03/2024
100171406	CF	BERLIN	MD		10/16/2024	6.625	358,655		(190)				495,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171407	CF	ROSEVILLE	MN		10/16/2024	6.990	309,526		(236)				455,000	08/30/2024
100171408	CF	PLEASANTVILLE	NJ		10/16/2024	7.125	255,929		(189)				350,000	08/30/2024
100171409	CF	CLARKSBURG	MD		10/16/2024	7.125	349,238		(472)				590,000	08/30/2024
100171410	CF	VENTNOR	NJ		10/16/2024	6.990	357,023		(188)				510,000	08/30/2024
100171411	CF	CADDO MILLS	TX		10/16/2024	6.125	228,790		(120)				307,000	09/03/2024
100171412	CF	ISSAQUAH	WA		10/16/2024	6.999	281,987		(114)				440,000	09/09/2024
100171413	CF	RANCHO CORDOVA	CA		10/16/2024	6.750	476,130		(62)				600,000	08/22/2024
100171414	CF	MCKINNEY	TX		10/16/2024	6.625	284,636		(156)				375,000	08/30/2024
100171415	CF	VINELAND	NJ		10/16/2024	6.624	363,184		(156)				452,000	09/06/2024
100171416	CF	BASS LAKE	CA		10/16/2024	7.124	722,032		(400)				950,000	08/26/2024
100171417	CF	PEACHTREE CITY	GA		10/16/2024	7.125	209,368		(211)				348,000	08/23/2024
100171418	CF	NORTH HILLS	CA		10/16/2024	6.999	746,484		(420)				1,008,000	09/04/2024
100171421	CF	HOUSTON	TX		10/16/2024	6.375	236,570		(132)				315,000	08/21/2024
100171422	CF	LINDEN	NJ		10/16/2024	5.999	474,011		(125)				701,000	09/11/2024
100171423	CF	MURPHY	NC		10/16/2024	5.999	247,403		(83)				335,000	09/13/2024
100171425	CF	OCEAN CITY	NJ		10/16/2024	7.624	683,228		(345)				905,000	08/30/2024
100171426	CF	TWAIN HARTE	CA		10/16/2024	6.999	263,624		(166)				345,000	08/30/2024
100171427	CF	KANSAS CITY	KS		10/16/2024	7.500	269,867		(211)				350,000	09/04/2024
100171428	CF	NUTLEY	NJ		10/16/2024	7.375	616,871		(480)				855,000	09/06/2024
100171429	CF	TORRANCE	CA		10/16/2024	7.124	1,006,949		(437)				1,335,000	09/04/2024
100171430	CF	MORA	MN		10/16/2024	7.124	638,215		(374)				790,000	09/06/2024
100171431	CF	BLACK BUTTE RANCH	OR		10/16/2024	7.124	774,472		(340)				1,210,000	09/06/2024
100171433	CF	PULLMAN	WA		10/16/2024	8.000	247,774		(60)				330,000	09/06/2024
100171434	CF	ANGIER	NC		10/16/2024	6.624	217,556		(143)				369,000	09/06/2024
100171435	CF	SEATTLE	WA		10/16/2024	6.999	563,467		(281)				795,000	09/11/2024
100171436	CF	EUGENE	OR		10/16/2024	6.499	315,845		(121)				425,000	08/29/2024
100171437	CF	VANCOUVER	WA		10/16/2024	6.499	306,396		(142)				406,000	09/06/2024
100171438	CF	OAK ISLAND	NC		10/16/2024	6.375	349,835		(105)				486,000	09/13/2024
100171439	CF	NORTH MYRTLE BEACH	SC		10/16/2024	6.624	497,378		(265)				655,000	09/17/2024
100171440	CF	VANCOUVER	WA		10/16/2024	6.499	325,186		(149)				432,000	09/11/2024
100171441	CF	STANWOOD	WA		10/16/2024	6.999	534,762		(226)				725,000	09/04/2024
100171443	CF	WOODSTOCK	GA		10/16/2024	7.624	280,198		(114)				396,000	09/13/2024
100171444	CF	SHAKOPEE	MN		10/16/2024	6.420	240,057		(101)				318,000	09/06/2024
100171446	CF	QUEEN CREEK	AZ		10/16/2024	6.124	523,982		(139)				750,000	09/06/2024
100171447	CF	SPRING PARK	MN		10/16/2024	7.500	266,997		(208)				350,000	09/09/2024
100171448	CF	TWIN LAKES	CO		10/16/2024	7.624	580,342		(367)				715,000	08/29/2024
100171449	CF	KENMORE	WA		10/16/2024	6.499	539,977		(258)				785,000	09/09/2024
100171450	CF	NORCROSS	GA		10/16/2024	6.375	215,186		(8)				310,000	09/06/2024
100171452	CF	ANNA	TX		10/16/2024	6.499	280,296		(82)				400,000	09/12/2024
100171453	CF	NAGS HEAD	NC		10/16/2024	7.124	447,415		(258)				560,000	09/06/2024
100171454	CF	ACWORTH	GA		10/16/2024	8.000	384,982		(282)				500,000	06/21/2024
100171455	CF	PLANO	TX		10/16/2024	6.124	280,703		(108)				404,999	09/13/2024
100171456	CF	SEGUIN	TX		10/16/2024	6.624	459,698		(174)				590,000	09/13/2024
100171457		PORT ORCHARD	WA		10/16/2024	7.500	396,216		(223)				575,000	08/19/2024
100171459	CF	LAWRENCEVILLE	GA		10/16/2024	5.999	245,581		(84)				333,000	09/16/2024
100171460	CF	CINCINNATI	OH		10/16/2024	6.624	238,181		(79)				302,000	09/03/2024
100171461	CF	JACKSON	NJ		10/16/2024	7.124	236,939		(152)				350,000	09/12/2024
100171462	CF	WASHINGTON	DC		10/16/2024	5.990	757,442		(58)				1,912,000	08/30/2024
100171464	CF	BONAIRE	GA		10/16/2024	7.624	230,620		(134)				284,000	08/29/2024
100171465	CF	CHICAGO	IL		10/16/2024	6.990	295,637		(186)				420,000	08/26/2024
100171466	CF	PHOENIX	AZ		10/16/2024	7.625	311,893		(244)				415,000	06/21/2024
100171467	CF	CHESAPEAKE	VA		10/16/2024	7.124	210,922		(26)	(1)			285,000	09/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171468	CF	LITTLE ELM	TX		10/16/2024	6.500	324,933		(151)				455,000	08/29/2024
100171469	CF	EL CAJON	CA		10/16/2024	7.250	757,056		(346)				1,070,000	08/26/2024
100171470	CF	FAIRFAX	VA		10/16/2024	6.624	511,868		(307)				800,000	08/23/2024
100171471	CF	FULSHEAR	TX		10/16/2024	5.990	333,766		(44)				450,000	06/27/2024
100171472		DRIPPING SPRINGS	TX		10/16/2024	6.875	328,305		(172)				480,000	08/22/2024
100171474	CF	BELLINGHAM	WA		10/16/2024	6.624	502,562		(247)				680,000	08/29/2024
100171475	CF	ROSEVILLE	CA		10/16/2024	7.625	400,032		(211)				525,000	08/29/2024
100171476	CF	FRESNO	CA		10/16/2024	6.625	315,790		(156)				418,000	07/16/2024
100171477	CF	CHARLESTON	SC		10/16/2024	7.490	604,291		(429)				945,000	08/30/2024
100171478	CF	LAKE HAVASU CITY	AZ		10/16/2024	7.625	342,544		(131)				434,000	07/25/2024
100171479	CF	ROWLETT	TX		10/16/2024	6.875	283,854		(141)				399,000	07/18/2024
100171480	CF	VENICE	CA		10/16/2024	7.000	1,253,497		(600)				1,741,200	08/28/2024
100171481	CF	BELMAR	NJ		10/16/2024	6.625	736,419		(308)				2,600,000	08/22/2024
100171482	CF	RENTON	WA		10/16/2024	6.624	571,891		(248)				710,000	08/22/2024
100171483	CF	GAINESVILLE	GA		10/16/2024	6.624	280,151		(138)				370,000	08/30/2024
100171484	CF	VIENNA	VA		10/16/2024	6.490	483,571		(223)				640,000	08/30/2024
100171485		WINTER PARK	CO		10/16/2024	6.624	705,648		(382)				955,000	08/29/2024
100171486	CF	LITTLE ELM	TX		10/16/2024	6.500	347,143		(144)				519,600	09/06/2024
100171487	CF	ANNA	TX		10/16/2024	6.490	306,026		(124)				478,000	08/28/2024
100171488	CF	PROSPER	TX		10/16/2024	6.490	208,451		(298)				519,000	08/28/2024
100171489	CF	BLUE RIDGE	GA		10/16/2024	7.125	570,864		(324)				750,000	08/07/2024
100171490	CF	MURRELLS INLET	SC		10/16/2024	7.875	452,386		(339)				625,000	07/31/2024
100171491	CF	ATLANTA	GA		10/16/2024	7.125	142,492		(314)	(29)			365,000	08/29/2024
100171493	CF	SPRING HILL	TN		10/16/2024	7.624	702,380		(390)				940,000	08/29/2024
100171494	CF	COLLINSVILLE	IL		10/16/2024	7.500	236,057		(204)				308,000	08/09/2024
100171495	CF	DOUGLASVILLE	GA		10/16/2024	6.500	315,798		(150)				429,000	07/31/2024
100171496	CF	GAINESVILLE	GA		10/16/2024	6.375	253,885		(102)				338,000	07/26/2024
100171498	CF	GOODYEAR	AZ		10/16/2024	6.624	307,926		(99)				443,000	08/08/2024
100171499		CRANE HILL	AL		10/16/2024	7.490	782,765		(505)				1,035,000	08/30/2024
100171500	CF	MURRELLS INLET	SC		10/16/2024	7.250	305,274		(184)				404,000	08/14/2024
100171501	CF	MCKINNEY	TX		10/16/2024	6.624	306,549		(150)				405,000	08/30/2024
100171502	CF	COLLEGE STATION	TX		10/16/2024	7.625	340,912		(214)				431,000	08/15/2024
100171504	CF	COLORADO SPRINGS	CO		10/16/2024	7.125	567,131		(317)				750,000	08/13/2024
100171505	CF	JEROME	MI		10/16/2024	7.125	376,095		(179)				480,000	08/16/2024
100171506	CF	AUBURN	AL		10/16/2024	6.624	271,348		(117)				385,000	09/03/2024
100171507	CF	CASTLE ROCK	CO		10/16/2024	7.490	389,677		(119)				485,000	08/09/2024
100171508	CF	BUDA	TX		10/16/2024	7.490	267,501		(249)				370,000	08/30/2024
100171509	CF	KNOXVILLE	TN		10/16/2024	7.000	413,074		(239)				585,000	08/15/2024
100171512	CF	LAS VEGAS	NV		10/16/2024	6.375	441,675		(136)				590,000	07/09/2024
100171513	CF	NEWARK	DE		10/16/2024	6.990	402,412		(171)				500,000	08/09/2024
100171514	CF	FARMERSVILLE	TX		10/16/2024	6.625	237,264		(140)				355,000	08/16/2024
100171515	CF	ALPENA	MI		10/16/2024	7.624	403,929		(252)				523,000	08/20/2024
100171516	CF	BLUE RIDGE	GA		10/16/2024	7.625	276,816		(206)				351,000	08/14/2024
100171517	CF	CEDAR CITY	UT		10/16/2024	6.990	214,637		(166)				329,000	08/09/2024
100171518	CF	LAS VEGAS	NV		10/16/2024	7.990	328,554		(230)				414,000	08/13/2024
100171519	CF	AUBURN	AL		10/16/2024	6.624	217,543		(64)				290,000	09/06/2024
100171520	CF	DENISON	TX		10/16/2024	6.990	278,772		(180)				390,000	08/13/2024
100171521	CF	HENDERSON	NV		10/16/2024	6.875	267,115		(171)				384,000	08/19/2024
100171522	CF	BLAIRSVILLE	GA		10/16/2024	7.625	296,208		(148)				395,000	08/19/2024
100171523	CF	FUQUAY VARINA	NC		10/16/2024	6.125	299,623		(89)				570,000	08/23/2024
100171524	CF	RENO	NV		10/16/2024	5.990	300,262		(12)				504,000	07/25/2024
100171525	CF	SALEM	OR		10/16/2024	6.250	328,117		(58)				418,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171526	CF	MUNDELEIN	IL		10/16/2024	6.250	239,963		(98)				377,000	08/06/2024
100171527	CF	SALEM	OR		10/16/2024	5.990	341,588		153				450,000	08/01/2024
100171528	CF	BOLIVIA	NC		10/16/2024	5.990	195,642		(2)				289,000	08/05/2024
100171529	CF	MYRTLE BEACH	SC		10/16/2024	8.125	368,525		(272)				487,000	08/06/2024
100171530	CF	MILLSBORO	DE		10/16/2024	8.125	295,762		(220)				360,000	08/09/2024
100171531	CF	MURFREESBORO	TN		10/16/2024	6.250	282,109		(51)				356,000	08/07/2024
100171532	CF	CEDAR CITY	UT		10/16/2024	6.250	233,523		(92)				324,000	08/01/2024
100171533	CF	PROVO	UT		10/16/2024	5.990	300,462		(14)				455,000	08/06/2024
100171534	CF	FORT WORTH	TX		10/16/2024	5.990	258,108		6				355,000	08/06/2024
100171535	CF	RENO	NV		10/16/2024	5.990	349,987		43				478,000	08/09/2024
100171536	CF	CORPUS CHRISTI	TX		10/16/2024	6.250	255,797		(67)				330,000	08/06/2024
100171537	CF	OWASSO	OK		10/16/2024	5.990	246,391		20				337,000	08/06/2024
100171538	CF	HARVEST	AL		10/16/2024	6.250	231,657		(88)				312,000	08/09/2024
100171539	CF	CEDAR CITY	UT		10/16/2024	6.250	252,175		(48)				321,000	08/09/2024
100171540	CF	LATHROP	CA		10/16/2024	6.625	512,776		(299)				730,000	08/09/2024
100171542	CF	WONDER LAKE	IL		10/16/2024	5.990	221,160		(12)				302,000	08/12/2024
100171543	CF	MYRTLE BEACH	SC		10/16/2024	6.250	255,912		(109)				380,000	08/12/2024
100171544	CF	SCOTTSDALE	AZ		10/16/2024	5.990	380,091		(16)				641,000	08/13/2024
100171545	CF	ROUND ROCK	TX		10/16/2024	7.625	312,966		(182)				386,000	08/16/2024
100171546	CF	ROSEVILLE	CA		10/16/2024	6.250	422,712		(74)				540,000	08/13/2024
100171547	CF	ROSENBERG	TX		10/16/2024	5.990	265,904		22				363,000	08/13/2024
100171548	CF	LITTLE RIVER	SC		10/16/2024	6.250	250,593		(47)				325,000	08/16/2024
100171549	CF	DAHLONEGA	GA		10/16/2024	6.250	275,188		(34)				370,000	08/15/2024
100171550	CF	HALTOM CITY	TX		10/16/2024	6.250	263,635		(64)				345,000	08/16/2024
100171551	CF	DENTON	TX		10/16/2024	6.250	254,720		(107)				405,000	08/13/2024
100171552	CF	GREENVILLE	NC		10/16/2024	5.750	178,233		88				231,000	08/16/2024
100171553	CF	WHITE HOUSE	TN		10/16/2024	6.125	296,068		(110)				395,000	08/16/2024
100171554	CF	ARGYLE	TX		10/16/2024	5.990	336,287		25				461,000	08/16/2024
100171555	CF	MONROE	NC		10/16/2024	5.750	303,912		93				422,000	08/19/2024
100171556	CF	MAGNOLIA	TX		10/16/2024	5.990	252,903		100				335,000	08/16/2024
100171557	CF	GLASSBORO	NJ		10/16/2024	8.000	326,106		(205)				430,000	08/19/2024
100171558	CF	FORT WORTH	TX		10/16/2024	6.250	277,210		(81)				379,500	08/19/2024
100171559	CF	FORT WORTH	TX		10/16/2024	5.990	312,057		24				445,000	08/16/2024
100171560	CF	MADERA	CA		10/16/2024	5.990	314,180		24				435,000	08/12/2024
100171561	CF	MAMMOTH LAKES	CA		10/16/2024	7.125	206,719		(404)	(31)			575,000	07/19/2024
100171562	CF	NEWPORT	NC		10/16/2024	6.250	193,483		(124)	(1)			381,000	08/21/2024
100171563	CF	FORT WORTH	TX		10/16/2024	5.990	273,287		115				355,000	08/19/2024
100171564	CF	RENO	NV		10/16/2024	6.250	326,590		(38)				442,000	08/15/2024
100171565	CF	WHITE PIGEON	MI		10/16/2024	7.125	264,819		(189)				372,000	08/12/2024
100171566	CF	ROUND ROCK	TX		10/16/2024	7.000	425,484		(226)				535,000	08/22/2024
100171567	CF	BUDA	TX		10/16/2024	6.750	262,056		(144)				355,000	08/15/2024
100171568	CF	BLAIRSVILLE	GA		10/16/2024	7.000	643,863		(149)				810,000	08/23/2024
100171569	CF	LAVON	TX		10/16/2024	7.000	290,827		(123)				370,000	08/22/2024
100171570	CF	ROSHARON	TX		10/16/2024	5.990	212,659		69				286,000	08/20/2024
100171571	CF	ROSHARON	TX		10/16/2024	5.990	202,867		66				276,000	08/19/2024
100171572	CF	LOUISVILLE	KY		10/16/2024	6.875	270,956		(149)				391,000	08/23/2024
100171575	CF	SENOIA	GA		10/16/2024	7.625	278,610		(189)				341,000	08/23/2024
100171576	CF	SURPRISE	AZ		10/16/2024	6.625	300,010		(141)				470,000	08/21/2024
100171577	CF	WHITESTOWN	IN		10/16/2024	6.990	283,469		(146)				350,000	08/26/2024
100171578	CF	CHARLOTTESVILLE	VA		10/16/2024	6.990	331,003		(212)				434,000	08/21/2024
100171579	CF	TACOMA	WA		10/16/2024	6.875	240,904		(83)				300,000	08/21/2024
100171580	CF	BROKEN BOW	OK		10/16/2024	7.875	299,111		(199)				365,000	08/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171582	CF	OVERLAND PARK	KS		10/16/2024	7.000	256,448		(178)				340,000	08/21/2024
100171583		AUBURN	AL		10/16/2024	6.990	281,601		(160)				370,000	08/16/2024
100171585	CF	HOLLADAY	UT		10/16/2024	6.625	691,815		(349)				985,990	08/21/2024
100171586	CF	LAUREL	MD		10/16/2024	7.125	380,258		(281)				550,000	08/15/2024
100171587	CF	APEX	NC		10/16/2024	6.990	295,331		(194)				451,000	08/16/2024
100171588	CF	OREM	UT		10/16/2024	6.000	536,871		(115)				777,000	08/21/2024
100171589	CF	HURRICANE	UT		10/16/2024	6.500	145,365		(752)				1,059,000	08/26/2024
100171590	CF	AURORA	CO		10/16/2024	6.000	557,516		(82)				754,000	08/22/2024
100171591	CF	SELBYVILLE	DE		10/16/2024	7.490	362,495		(213)				445,000	08/28/2024
100171592	CF	PORT ORCHARD	WA		10/16/2024	6.125	459,045		(86)				605,000	08/06/2024
100171593	CF	OREM	UT		10/16/2024	6.990	371,831		(236)				504,000	08/28/2024
100171594	CF	THORNTON	NH		10/16/2024	6.990	410,841		(256)				550,000	08/21/2024
100171595	CF	LAGUNA NIGUEL	CA		10/16/2024	7.625	351,760		(1,378)				1,355,000	08/08/2024
100171596	CF	LAS VEGAS	NV		10/16/2024	4.990	291,259		190				478,000	08/08/2024
100171597	CF	LAS VEGAS	NV		10/16/2024	7.250	265,079		(164)				347,000	08/19/2024
100171598	CF	BONNEY LAKE	WA		10/16/2024	7.500	440,228		(265)				545,000	08/14/2024
100171599	CF	ALBUQUERQUE	NM		10/16/2024	8.125	342,277		(262)				417,000	08/26/2024
100171600	CF	PROVO	UT		10/16/2024	6.500	417,794		(83)				560,000	08/26/2024
100171601	CF	LAS VEGAS	NV		10/16/2024	5.999	423,104		(70)				710,000	08/24/2024
100171602	CF	MINERAL BLUFF	GA		10/16/2024	6.125	435,666		(143)				600,000	08/26/2024
100171603	CF	WASHINGTON	DC		10/16/2024	6.990	475,666		(270)				640,000	08/13/2024
100171604	CF	CONYERS	GA		10/16/2024	7.625	245,975		(173)				300,000	08/22/2024
100171605	CF	APEX	NC		10/16/2024	6.990	350,420		(206)				468,800	08/23/2024
100171606	CF	JASPER	TX		10/16/2024	8.000	193,497		(857)				600,000	08/26/2024
100171607	CF	MUSE	OK		10/16/2024	6.990	254,351		(159)				340,000	08/28/2024
100171608	CF	JOHNS CREEK	GA		10/16/2024	7.125	432,171		(423)				650,000	08/29/2024
100171609	CF	RED LODGE	MT		10/16/2024	7.125	328,309		(206)				470,000	08/23/2024
100171610	CF	BLUE RIDGE	GA		10/16/2024	7.125	323,606		(170)				408,000	08/29/2024
100171611	CF	FAYETTEVILLE	AR		10/16/2024	6.625	243,803		(154)				322,000	08/23/2024
100171612	CF	MECHANICSVILLE	VA		10/16/2024	6.625	233,488		(218)				360,000	08/29/2024
100171613	CF	ELON	NC		10/16/2024	6.500	234,746		(119)				312,000	08/29/2024
100171615	CF	OCEAN SHORES	WA		10/16/2024	7.125	255,911		(173)				350,000	08/19/2024
100171616	CF	SCOTTSDALE	AZ		10/16/2024	6.375	727,474		(241)				976,000	08/27/2024
100171617	CF	PHOENIX	AZ		10/16/2024	7.375	511,368		(326)				678,000	08/29/2024
100171618	CF	MARIETTA	GA		10/16/2024	6.990	252,164		(165)				375,000	08/27/2024
100171619	CF	AUBREY	TX		10/16/2024	5.990	299,398		200				410,000	08/22/2024
100171620	CF	BUCKEYE	AZ		10/16/2024	5.250	367,680		424				490,000	08/15/2024
100171621	CF	HAYMARKET	VA		10/16/2024	7.125	476,988		(265)				745,000	08/19/2024
100171623	CF	HOLLY SPRINGS	NC		10/16/2024	6.625	468,684		(257)				618,000	08/16/2024
100171624	CF	APEX	NC		10/16/2024	6.875	358,749		(209)				530,000	08/20/2024
100171625	CF	ELK GROVE	CA		10/16/2024	6.990	468,999		(287)				618,000	08/26/2024
100171626	CF	NEW ORLEANS	LA		10/16/2024	6.875	238,967		(133)				325,000	08/15/2024
100171627	CF	CELINA	TX		10/16/2024	6.875	282,973		(255)				477,000	08/23/2024
100171628	CF	ROMULUS	MI		10/16/2024	7.125	342,335		(221)				450,000	08/29/2024
100171629	CF	SANGER	CA		10/16/2024	7.624	307,151		(210)				375,000	08/28/2024
100171630	CF	GALT	CA		10/16/2024	8.125	581,632		(574)				825,000	08/28/2024
100171631	CF	SALEM	MA		10/16/2024	7.000	794,424		(512)				1,150,000	08/30/2024
100171632	CF	BELLINGHAM	WA		10/16/2024	6.375	288,626		(114)				445,000	08/26/2024
100171633	CF	LYNDEN	WA		10/16/2024	6.990	374,929		(163)				465,000	08/26/2024
100171634	CF	COLUMBUS	OH		10/16/2024	7.000	282,955		(182)				371,000	08/26/2024
100171635	CF	SELBYVILLE	DE		10/16/2024	7.125	338,043		(173)				420,000	08/22/2024
100171636	CF	CELINA	TX		10/16/2024	7.125	313,728		(236)				418,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171637	CF	DURHAM	NC		10/16/2024	7.125	222,551		(198)	(10)			405,000	08/27/2024
100171639	CF	FRESNO	CA		10/16/2024	7.125	336,240		(215)				448,000	08/21/2024
100171640	CF	PALM DESERT	CA		10/16/2024	6.990	671,066		(409)				925,000	08/21/2024
100171641	CF	MORENO VALLEY	CA		10/16/2024	4.875	265,577		265				469,000	08/16/2024
100171642	CF	DAWSONVILLE	GA		10/16/2024	7.500	280,314		(229)				401,000	08/28/2024
100171643	CF	WOODLAND	WA		10/16/2024	6.625	378,126		(176)				500,000	08/29/2024
100171644	CF	BENSON	AZ		10/16/2024	6.500	105,819		7				265,000	08/27/2024
100171645	CF	HURRICANE	UT		10/16/2024	6.990	361,239		(261)				650,000	08/30/2024
100171646	CF	NEW ORLEANS	LA		10/16/2024	7.500	325,376		(207)				428,000	08/30/2024
100171647	CF	LOS ANGELES	CA		10/16/2024	7.125	396,481		(267)				555,000	08/29/2024
100171648	CF	WOODBURY	MN		10/16/2024	5.375	252,853		229				335,000	08/28/2024
100171649	CF	KYLE	TX		10/16/2024	5.375	247,144		143				365,000	08/27/2024
100171650	CF	WINGATE	NC		10/16/2024	6.875	337,271		(194)				445,000	08/26/2024
100171651	CF	MOUNTAIN GREEN	UT		10/16/2024	7.125	394,367		(270)				520,000	08/26/2024
100171652	CF	MAPLE GROVE	MN		10/16/2024	6.500	246,952		(120)				340,000	08/21/2024
100171654	CF	LITTLE EGG HARBOR TWP	NJ		10/16/2024	7.500	243,498		(166)				300,000	08/30/2024
100171655	CF	SACRAMENTO	CA		10/16/2024	6.500	377,782		(314)				670,000	08/26/2024
100171656	CF	SUNSET BEACH	NC		10/16/2024	7.125	433,908		(296)				685,000	08/16/2024
100171657	CF	RICHMOND	VA		10/16/2024	7.490	316,811		(207)				397,000	08/22/2024
100171658	CF	MIDDLETOWN	DE		10/16/2024	8.125	358,725		(273)				440,000	08/28/2024
100171659	CF	LAS VEGAS	NV		10/16/2024	6.500	315,099		(127)				410,000	08/20/2024
100171660	CF	PRINCETON	TX		10/16/2024	6.250	204,307		(105)				345,000	09/03/2024
100171661	CF	KALISPELL	MT		10/16/2024	6.620	270,825		(147)				455,000	09/03/2024
100171662	CF	CLAYTON	NC		10/16/2024	5.625	259,906		32				333,000	08/13/2024
100171663	CF	BAILEY	NC		10/16/2024	6.625	248,469		(159)				327,000	08/26/2024
100171665	CF	ARLEY	AL		10/16/2024	5.875	477,689		(18)				749,000	08/26/2024
100171666	CF	HOCKLEY	TX		10/16/2024	7.625	261,995		(177)				320,000	08/27/2024
100171667	CF	NEWTOWN	PA		10/16/2024	6.625	277,029		(144)	(1)			400,000	08/30/2024
100171668	CF	KENT	WA		10/16/2024	7.375	436,394		(306)				585,000	08/28/2024
100171669	CF	MELISSA	TX		10/16/2024	7.500	273,831		(217)				356,000	08/30/2024
100171670	CF	NORTHLAKE	TX		10/16/2024	7.375	566,466		(312)				715,000	09/03/2024
100171671	CF	SACRAMENTO	CA		10/16/2024	5.450	530,991		134				690,000	08/26/2024
100171672	CF	REHOBOTH BEACH	DE		10/16/2024	6.624	760,425		(409)				1,120,000	08/30/2024
100171673	CF	PORTLAND	OR		10/16/2024	6.625	642,609		(295)				853,000	08/30/2024
100171675	CF	PEACHTREE CITY	GA		10/16/2024	7.000	236,712		(125)				315,000	08/30/2024
100171676	CF	SARATOGA SPRINGS	UT		10/16/2024	6.625	366,759		(159)				468,000	09/03/2024
100171677	CF	BLUE RIDGE	TX		10/16/2024	6.990	416,785		(202)				550,000	08/22/2024
100171678	CF	TRACY	CA		10/16/2024	6.625	485,590		(262)				650,000	08/27/2024
100171679	CF	WESTFIELD	IN		10/16/2024	7.625	238,336		(179)				307,000	08/29/2024
100171680	CF	WESTFIELD	IN		10/16/2024	7.500	235,853		(131)				295,000	08/28/2024
100171681	CF	SAN TAN VALLEY	AZ		10/16/2024	6.125	292,064		(114)				474,000	08/29/2024
100171682	CF	APEX	NC		10/16/2024	6.625	317,895		(219)				500,000	08/30/2024
100171683	CF	WASHINGTON	UT		10/16/2024	7.624	561,559		(384)				693,000	09/04/2024
100171684	CF	POTOMAC	MD		10/16/2024	7.490	577,262		(432)				760,000	08/28/2024
100171685	CF	ACWORTH	GA		10/16/2024	6.000	386,958		(55)				490,000	08/26/2024
100171686	CF	DANVILLE	KY		10/16/2024	7.500	290,401		(113)				365,000	08/30/2024
100171687	CF	FOLEY	AL		10/16/2024	5.625	245,193		(13)				356,000	08/30/2024
100171688		ASHBURN	VA		10/16/2024	6.999	256,246		(173)				335,000	08/30/2024
100171689	CF	SAN DIEGO	CA		10/16/2024	7.125	517,206		(287)				735,000	08/27/2024
100171690	CF	CRANBERRY TOWNSHIP	PA		10/16/2024	6.500	224,491		(185)				392,000	09/03/2024
100171691	CF	LINN	MO		10/16/2024	7.490	282,995		(228)				452,000	08/30/2024
100171692	CF	MADISON	AL		10/16/2024	6.125	226,147		(31)				310,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171693	CF	SAN MARCOS	TX		10/16/2024	5.750	235,045		193				310,000	08/27/2024
100171694	CF	KILLEEN	TX		10/16/2024	7.625	305,380		(219)				425,000	09/03/2024
100171695	CF	HOUSTON	TX		10/16/2024	6.500	162,357		(141)				360,000	09/03/2024
100171696	CF	RIVERBANK	CA		10/16/2024	7.500	369,670		(280)				480,000	08/29/2024
100171697	CF	APPLE VALLEY	MN		10/16/2024	6.500	240,679		(158)				370,000	09/03/2024
100171698	CF	CHESAPEAKE	VA		10/16/2024	7.250	278,349		(184)				367,000	09/05/2024
100171699	CF	ANNA	TX		10/16/2024	7.625	302,969		(236)				460,000	08/22/2024
100171700	CF	GLASSBORO	NJ		10/16/2024	7.990	255,200		(185)				317,000	09/05/2024
100171701	CF	BEAUMONT	CA		10/17/2024	8.625	470,904		(167)				595,000	08/20/2024
100171702	CF	DURHAM	NC		10/17/2024	7.125	386,763		(472)				522,000	08/29/2024
100171704	CF	MORGAN HILL	CA		10/17/2024	6.625	745,042		(282)				995,000	08/29/2024
100171705	CF	MARYSVILLE	WA		10/17/2024	6.990	454,597		(334)				601,000	09/17/2024
100171706	CF	AURORA	CO		10/17/2024	7.625	320,623		(422)				422,000	08/26/2024
100171707	CF	LAWRENCEVILLE	GA		10/17/2024	7.125	337,021		(380)				445,000	08/26/2024
100171709	CF	LAWRENCEVILLE	GA		10/17/2024	7.125	291,344		(370)				383,000	09/05/2024
100171710	CF	GALLATIN	TN		10/17/2024	6.625	248,441		(189)				330,000	08/16/2024
100171711	CF	MCKINNEY	TX		10/17/2024	6.990	248,228		(137)				365,000	08/23/2024
100171712	CF	DALLAS	TX		10/17/2024	7.500	265,338		(451)				348,000	08/21/2024
100171713	CF	CONCORD	NC		10/17/2024	7.125	250,616		(223)				337,000	08/29/2024
100171714	CF	LONGS	SC		10/17/2024	6.500	278,319		(24)				397,000	08/23/2024
100171715	CF	GALLATIN	TN		10/17/2024	7.125	244,912		(237)				331,000	08/15/2024
100171716		SNELLVILLE	GA		10/17/2024	7.875	313,258		23				353,000	08/19/2024
100171717		KANNAPOLIS	NC		10/17/2024	7.625	263,248		(3)				313,000	08/21/2024
100171718	CF	TEMECULA	CA		10/17/2024	7.625	577,161		(127)				730,000	09/04/2024
100171719	CF	GEORGETOWN	TX		10/17/2024	7.125	194,898		(239)				393,000	08/23/2024
100171720	CF	FALLING WATERS	WV		10/17/2024	7.125	193,500		(374)				271,000	08/27/2024
100171721	CF	PONDER	TX		10/17/2024	7.500	249,967		(497)				327,000	09/24/2024
100171722	CF	MCKINNEY	TX		10/17/2024	7.625	305,923		(397)				380,000	08/29/2024
100171723	CF	GREENVILLE	TX		10/17/2024	7.990	220,287		(324)				275,000	08/30/2024
100171724	CF	MOORESVILLE	NC		10/17/2024	6.625	318,932		15				406,000	09/10/2024
100171725	CF	FAIRBURN	GA		10/17/2024	6.500	306,822		(202)				425,000	09/12/2024
100171726	CF	CONCORD	NC		10/17/2024	5.990	218,187		(125)				326,000	09/11/2024
100171727	CF	GRAHAM	NC		10/17/2024	6.500	204,736		(165)				300,000	08/27/2024
100171728	CF	MCKINNEY	TX		10/17/2024	7.625	226,351		(151)				312,000	08/29/2024
100171729	CF	BUDA	TX		10/17/2024	7.125	172,981		(480)				395,000	09/06/2024
100171730	CF	POMONA	CA		10/17/2024	6.625	547,524		(237)				739,000	08/26/2024
100171731	CF	MENIFEE	CA		10/17/2024	6.750	464,896		(507)				668,000	09/11/2024
100171732	CF	MENIFEE	CA		10/17/2024	6.750	503,970		(564)				715,000	09/09/2024
100171733	CF	FALLING WATERS	WV		10/17/2024	7.625	210,151		(380)				273,000	09/06/2024
100171734	CF	FALLING WATERS	WV		10/17/2024	7.500	209,546		(376)				273,000	09/09/2024
100171735	CF	GALLATIN	TN		10/17/2024	6.625	260,528		(190)				345,000	09/06/2024
100171736	CF	MABLETON	GA		10/17/2024	7.125	316,245		(306)				420,000	09/17/2024
100171737	CF	MONROE	NC		10/17/2024	6.625	259,580		(183)				350,000	09/10/2024
100171738	CF	FALLING WATERS	WV		10/17/2024	7.500	208,366		(332)				271,000	08/23/2024
100171740		CANTON	GA		10/17/2024	5.990	446,435		339				514,000	09/16/2024
100171741	CF	REHOBOTH BEACH	DE		10/17/2024	7.125	595,160		(384)				786,000	09/12/2024
100171742	CF	FALLING WATERS	WV		10/17/2024	7.625	206,812		(367)				270,900	08/16/2024
100171743	CF	FALLING WATERS	WV		10/17/2024	6.990	206,952		(199)				272,000	08/14/2024
100171744	CF	LEWES	DE		10/17/2024	7.125	643,359		(479)				998,000	09/11/2024
100171745	CF	GARNER	NC		10/17/2024	5.990	98,899		(237)				456,000	09/17/2024
100171746	CF	FALLING WATERS	WV		10/17/2024	6.990	205,430		(197)				271,000	08/14/2024
100171747	CF	FALLING WATERS	WV		10/17/2024	7.625	208,707		(284)				274,000	08/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171748	CF	ORANGEVALE	CA		10/17/2024	7.375	375,472		(212)				496,000	09/12/2024
100171750	CF	BRENTWOOD	CA		10/17/2024	6.500	435,983		(40)				595,000	09/13/2024
100171751	CF	PHOENIXVILLE	PA		10/17/2024	6.625	305,146		(259)				500,000	09/12/2024
100171753	CF	LAS VEGAS	NV		10/17/2024	6.625	301,179		(115)				400,000	08/27/2024
100171756	CF	WASHINGTON	DC		10/17/2024	7.125	689,216		(135)				925,000	08/29/2024
100171757	CF	HENRICO	NC		10/17/2024	7.125	687,993		(486)				950,000	08/23/2024
100171758	CF	MILLERSPORT	OH		10/17/2024	6.990	279,907		(79)				375,000	09/15/2024
100171759	CF	PLEASANTON	CA		10/17/2024	5.990	391,591		(218)				999,999	09/13/2024
100171760	CF	CHINO	CA		10/17/2024	6.990	770,398		(453)				1,100,000	08/19/2024
100171761	CF	TINTON FALLS	NJ		10/17/2024	7.500	204,974		(466)				455,000	09/11/2024
100171762	CF	ASTORIA	OR		10/17/2024	7.125	261,127		(126)				372,000	08/29/2024
100171763	CF	GULF SHORES	AL		10/17/2024	5.875	284,096		(9)				435,000	08/28/2024
100171765	CF	DORAVILLE	GA		10/17/2024	7.625	199,874		(510)				450,000	08/30/2024
100171766	CF	CENTERTON	AR		10/17/2024	7.375	310,054		(123)				436,000	08/23/2024
100171767	CF	AURORA	IL		10/17/2024	5.990	198,528		(153)				295,000	09/13/2024
100171768	CF	BAKERSFIELD	CA		10/17/2024	7.625	332,240		(321)				431,000	09/12/2024
100171769	CF	SACRAMENTO	CA		10/17/2024	6.500	367,223		(306)				640,000	09/09/2024
100171770	CF	JACKSONVILLE	NC		10/17/2024	5.990	197,280		(175)				334,000	07/30/2024
100171771	CF	WINNABOW	NC		10/17/2024	7.625	167,251		(201)				240,000	09/07/2024
100171772	CF	BIG SKY	MT		10/17/2024	6.625	295,456		(93)				480,000	08/28/2024
100171773	CF	MILFORD	PA		10/17/2024	6.990	235,470		(87)				315,000	09/03/2024
100171774	CF	JAMESTOWN	ND		10/17/2024	7.625	192,142		(112)				254,000	08/22/2024
100171775	CF	GREENSBORO	NC		10/17/2024	7.625	188,528		(119)				253,000	08/26/2024
100171778	CF	JASPER	AL		10/17/2024	6.990	168,244		(244)				300,000	09/04/2024
100171780		KENTWOOD	MI		10/17/2024	7.625	334,559		(37)				380,000	08/29/2024
100171781		SHAFTER	CA		10/17/2024	7.625	255,273		(72)				305,000	08/28/2024
100171782	CF	AURORA	CO		10/17/2024	6.990	309,502		(250)				410,000	09/11/2024
100171785	CF	GROVE CITY	OH		10/17/2024	6.990	162,486		(297)				270,000	06/22/2024
100171786	CF	CONCORD	NC		10/17/2024	6.125	264,829		(95)				358,000	09/12/2024
100171787	CF	MENIFEE	CA		10/17/2024	6.750	331,384		(460)				619,000	09/12/2024
100171789	CF	ROSEVILLE	CA		10/17/2024	6.125	421,073		(173)				565,000	09/03/2024
100171790	CF	MANTECA	CA		10/17/2024	7.125	444,609		(971)				720,000	09/10/2024
100171791	CF	CLEVELAND	TX		10/17/2024	7.625	199,471		(77)				260,000	09/09/2024
100171792	CF	BERTHOUD	CO		10/17/2024	5.125	323,504		319				460,000	09/18/2024
100171793	CF	CONCORD	NC		10/17/2024	6.625	273,476		(43)				354,000	09/23/2024
100171794	CF	FORNEY	TX		10/17/2024	7.500	268,683		(373)				355,000	09/04/2024
100171796	CF	GRAHAM	NC		10/17/2024	7.125	178,720		(250)				266,000	09/16/2024
100171797	CF	MYRTLE BEACH	SC		10/17/2024	5.375	210,197		33				380,000	09/10/2024
100171798	CF	FORNEY	TX		10/17/2024	6.990	236,440		3				314,000	09/16/2024
100171799	CF	FORNEY	TX		10/17/2024	7.500	235,171		(505)				310,000	09/11/2024
100171800	CF	ROUND ROCK	TX		10/17/2024	6.500	273,806		(465)				452,000	09/20/2024
100171801	CF	ANNA	TX		10/17/2024	7.500	294,977		(534)				405,000	09/16/2024
100171802	CF	FOLSOM	CA		10/17/2024	6.625	485,315		(178)				670,000	09/09/2024
100171803	CF	CONCORD	NC		10/17/2024	5.125	201,847		212				324,000	09/25/2024
100171804	CF	BUDA	TX		10/17/2024	6.990	242,039		(389)				330,000	09/16/2024
100171805	CF	GRAHAM	NC		10/17/2024	4.750	151,144		226				266,000	09/17/2024
100171806	CF	SARDINIA	OH		10/17/2024	7.500	299,048		(154)				405,000	07/26/2024
100171809	CF	WINCHESTER	TN		10/17/2024	7.625	258,133		(226)				390,000	07/31/2024
100171810	CF	LAS VEGAS	NV		10/17/2024	6.990	292,878		(180)				405,000	08/16/2024
100171811	CF	INDIANAPOLIS	IN		10/17/2024	7.125	219,356		(180)				288,000	07/09/2024
100171812	CF	AUBREY	TX		10/17/2024	6.375	285,686		(97)				410,000	07/31/2024
100171813	CF	INDIANAPOLIS	IN		10/17/2024	7.625	318,876		(230)				420,000	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171814	CF	CHARLOTTE	NC		10/17/2024	6.625	294,870		(142)				393,000	08/27/2024
100171815	CF	ALLENTOWN	PA		10/17/2024	7.500	291,347		(219)				380,000	08/21/2024
100171817	CF	MESQUITE	TX		10/17/2024	7.625	240,002		(180)				312,500	05/10/2024
100171818	CF	CHENEY	WA		10/17/2024	7.990	261,599		(194)				340,000	08/15/2024
100171819	CF	FORT WORTH	TX		10/17/2024	6.875	223,517		(101)				335,000	08/23/2024
100171821	CF	BALDWIN PARK	CA		10/17/2024	7.000	418,120		(226)				550,000	08/05/2024
100171822		SAN ANTONIO	TX		10/17/2024	7.990	262,735		(137)				308,000	08/30/2024
100171823	CF	MARIETTA	GA		10/17/2024	7.125	274,350		(162)				362,000	08/26/2024
100171824	CF	HIGHLAND	CA		10/17/2024	7.000	295,891		(192)				420,000	08/06/2024
100171827	CF	HOUSTON	TX		10/17/2024	6.500	205,141		(109)				276,500	08/29/2024
100171828	CF	RANSON	WV		10/17/2024	6.875	245,343		(149)				346,000	07/31/2024
100171829	CF	COLLEGE STATION	TX		10/17/2024	6.990	209,160		(164)				292,000	08/23/2024
100171831	CF	PALMYRA	PA		10/17/2024	7.125	214,440		(168)				285,000	08/13/2024
100171832	CF	GAINESVILLE	VA		10/17/2024	6.875	357,717		(189)				490,000	08/16/2024
100171833	CF	SUNNYVALE	CA		10/17/2024	6.500	834,849		(393)				1,290,000	08/14/2024
100171834	CF	VISALIA	CA		10/17/2024	7.124	274,614		(177)				362,000	08/13/2024
100171835	CF	HONOLULU	HI		10/17/2024	6.875	290,959		(163)				420,000	08/09/2024
100171836	CF	EAGLE RIVER	AK		10/17/2024	7.125	224,371		(175)				330,000	08/14/2024
100171837	CF	TUCSON	AZ		10/17/2024	6.625	212,379		(114)				282,000	08/15/2024
100171838	CF	PORTERVILLE	CA		10/17/2024	6.875	229,632		(158)				340,000	08/14/2024
100171839	CF	ATHENS	AL		10/17/2024	5.750	207,363		(19)				300,000	08/12/2024
100171840	CF	MILPITAS	CA		10/17/2024	7.124	405,918		(233)				625,000	08/17/2024
100171843	CF	HOUSTON	TX		10/17/2024	6.750	284,900		(79)				377,000	08/19/2024
100171844	CF	PROVIDENCE	RI		10/17/2024	6.500	510,260		(156)				680,000	08/15/2024
100171845	CF	GLENSIDE	PA		10/17/2024	7.500	359,115		(224)				470,000	08/27/2024
100171846	CF	MANTECA	CA		10/17/2024	7.125	495,146		(296)				650,000	08/20/2024
100171847	CF	SONOMA	CA		10/17/2024	6.990	740,176		(437)				1,041,000	08/16/2024
100171848	CF	CYPRESS	TX		10/17/2024	6.990	261,392		(165)				344,100	08/13/2024
100171849	CF	LAS VEGAS	NV		10/17/2024	6.990	282,826		(87)				360,000	08/20/2024
100171850	CF	MAMMOTH LAKES	CA		10/17/2024	6.625	453,118		(243)				643,000	08/13/2024
100171851	CF	OCEAN CITY	NJ		10/17/2024	6.990	602,191		(308)				925,000	08/14/2024
100171852	CF	RIO RANCHO	NM		10/17/2024	7.125	252,774		(271)				380,000	08/22/2024
100171853	CF	SCHERERVILLE	IN		10/17/2024	7.125	317,682		(143)				420,000	08/22/2024
100171854	CF	WEST GROVE	PA		10/17/2024	6.625	251,041		(160)				353,000	08/22/2024
100171855	CF	LAS VEGAS	NV		10/17/2024	6.624	318,172		(153)				470,000	08/21/2024
100171856	CF	PALOS PARK	IL		10/17/2024	7.125	410,697		(222)				548,000	08/22/2024
100171857	CF	INDIANAPOLIS	IN		10/17/2024	7.625	392,281		(204)				515,000	08/19/2024
100171858	CF	VISALIA	CA		10/17/2024	8.375	422,113		(258)				620,000	07/26/2024
100171859	CF	AUSTIN	TX		10/17/2024	6.125	317,026		(66)				450,000	08/23/2024
100171860	CF	COTTAGE GROVE	OR		10/17/2024	6.125	207,165		(100)				340,000	08/19/2024
100171861	CF	HESPERIA	CA		10/17/2024	6.990	333,936		(155)				450,000	08/20/2024
100171862	CF	RALEIGH	NC		10/17/2024	6.375	325,024		(39)				459,000	08/22/2024
100171863	CF	RICHMOND	TX		10/17/2024	6.375	218,078		(101)				295,000	08/23/2024
100171864	CF	SACRAMENTO	CA		10/17/2024	7.625	469,163		(306)				615,000	08/19/2024
100171865	CF	TUSCALOOSA	AL		10/17/2024	5.500	197,539		90				255,700	08/09/2024
100171866	CF	LINDA	CA		10/17/2024	6.125	250,494		(112)				390,000	08/15/2024
100171867	CF	BOZEMAN	MT		10/17/2024	7.124	342,645		(210)				455,000	08/23/2024
100171868	CF	LINCOLN	CA		10/17/2024	7.125	364,833		(112)				485,000	08/20/2024
100171869	CF	CHARLOTTE	NC		10/17/2024	6.625	373,840		(231)				567,000	08/05/2024
100171870	CF	NORTH ATTLEBORO	MA		10/17/2024	6.500	223,600		(136)				315,000	08/16/2024
100171871	CF	MARIETTA	GA		10/17/2024	7.125	528,629		(239)				775,000	08/20/2024
100171872	CF	STATESVILLE	NC		10/17/2024	5.990	241,966		(42)				330,000	08/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171873	CF	NUTLEY	NJ		10/17/2024	6.500	223,580		(118)				295,000	08/19/2024
100171874	CF	CYPRESS	TX		10/17/2024	6.625	233,576		(126)				315,000	08/23/2024
100171875	CF	WILMINGTON	NC		10/17/2024	7.125	212,707		(175)				302,000	08/20/2024
100171877	CF	ALVARADO	TX		10/17/2024	7.125	226,249		(167)				350,500	08/26/2024
100171878	CF	MOBILE	AL		10/17/2024	6.625	278,461		(124)				390,000	08/16/2024
100171879	CF	BUFORD	GA		10/17/2024	6.625	302,049		(131)				404,000	08/26/2024
100171880	CF	WESTERLY	RI		10/17/2024	7.125	401,343		(164)				545,000	08/23/2024
100171881	CF	PRINCETON	TX		10/17/2024	6.625	312,992		(172)				445,000	08/17/2024
100171882	CF	AUSTIN	TX		10/17/2024	6.625	291,382		(161)				480,000	08/23/2024
100171883	CF	LAWRENCEVILLE	GA		10/17/2024	7.125	212,749		(176)				276,000	08/15/2024
100171884	CF	MANY	LA		10/17/2024	7.125	217,454		(185)				300,000	08/23/2024
100171885	CF	TRACY	CA		10/17/2024	6.490	596,771		(216)				800,000	08/21/2024
100171887	CF	DALLAS	TX		10/17/2024	6.500	292,784		(92)				400,000	08/20/2024
100171888	CF	POOLER	GA		10/17/2024	6.125	207,335		(104)				303,000	08/26/2024
100171889	CF	PALM DESERT	CA		10/17/2024	6.875	316,710		(127)				430,000	08/19/2024
100171890	CF	SPRLNGVLLLE	UT		10/17/2024	6.500	316,300		(123)				420,000	08/15/2024
100171891	CF	PARKER	CO		10/17/2024	6.625	553,515		(219)				747,000	08/12/2024
100171892	CF	HELOTES	TX		10/17/2024	7.125	436,959		(35)				595,000	08/23/2024
100171893	CF	CLOSTER	NJ		10/17/2024	6.624	659,803		(266)				875,000	08/20/2024
100171894	CF	ALVIN	TX		10/17/2024	7.125	266,881		(163)				359,000	08/21/2024
100171895	CF	WEST YARMOUTH	MA		10/17/2024	6.875	454,016		(217)				701,000	08/21/2024
100171896	CF	NOLANVILLE	TX		10/17/2024	6.875	512,922		(232)				700,000	08/21/2024
100171897	CF	BAKERSFIELD	CA		10/17/2024	7.500	306,100		(216)				407,000	08/13/2024
100171898	CF	FERRIS	TX		10/17/2024	6.875	247,347		(144)				333,000	08/29/2024
100171899	CF	SOUTH ELGIN	IL		10/17/2024	6.990	236,261		(145)				331,900	08/24/2024
100171900	CF	MIDVALE	UT		10/17/2024	7.000	462,471		(86)				580,000	08/22/2024
100171901	CF	MESA	AZ		10/17/2024	5.750	378,535		175				490,000	08/23/2024
100171903	CF	KENNESAW	GA		10/17/2024	7.124	233,146		(194)				331,000	08/26/2024
100171904	CF	ARGYLE	TX		10/17/2024	6.624	315,205		(148)				425,000	08/21/2024
100171905	CF	ATHENS	GA		10/17/2024	7.124	237,160		(197)				355,000	08/26/2024
100171906	CF	LYNNWOOD	WA		10/17/2024	6.625	787,545		(308)				1,155,000	08/26/2024
100171907	CF	HOPELAWN	NJ		10/17/2024	6.500	382,004		(54)				550,000	08/16/2024
100171908	CF	KATY	TX		10/17/2024	6.375	142,305		(139)				292,000	08/28/2024
100171910	CF	LAKE ELSINORE	CA		10/17/2024	7.625	496,145		(300)				735,000	08/13/2024
100171911	CF	HOWELL	NJ		10/17/2024	7.124	512,041		(234)				688,000	08/27/2024
100171912	CF	FALLING WATERS	WV		10/17/2024	6.500	204,905		(83)				273,000	08/28/2024
100171913	CF	LAS CRUCES	NM		10/17/2024	6.990	229,418		(93)				295,000	08/27/2024
100171915	CF	RALEIGH	NC		10/17/2024	6.625	369,034		(139)				550,000	08/26/2024
100171916	CF	WEST DES MOINES	IA		10/17/2024	6.990	210,658		(141)				278,000	08/23/2024
100171917	CF	WHITESTOWN	IN		10/17/2024	6.500	255,083		(77)				365,000	08/26/2024
100171918	CF	PUYALLUP	WA		10/17/2024	6.625	461,924		(177)				635,000	08/17/2024
100171919	CF	GRAND PRAIRIE	TX		10/17/2024	6.625	299,000		(147)				405,000	08/27/2024
100171921	CF	EUGENE	OR		10/17/2024	6.625	350,300		(184)				500,000	08/26/2024
100171922	CF	CONCORD	CA		10/17/2024	6.990	141,325		(551)				830,000	08/26/2024
100171923	CF	PASADENA	MD		10/17/2024	6.625	292,820		(99)				394,000	08/29/2024
100171924	CF	WESTON	TX		10/17/2024	6.875	268,291		(148)				379,000	08/07/2024
100171925	CF	WOODBURY	MN		10/17/2024	6.125	315,087		(106)				450,000	08/23/2024
100171926	CF	MIDLAND	TX		10/17/2024	5.990	234,663		(43)				317,000	08/23/2024
100171927	CF	LEANDER	TX		10/17/2024	6.500	347,414		(144)				470,000	08/30/2024
100171928	CF	ROYSE CITY	TX		10/17/2024	6.375	203,614		(94)				303,000	08/30/2024
100171929	CF	HOUSTON	TX		10/17/2024	6.625	202,911		(68)				283,000	08/29/2024
100171930	CF	LAVON	TX		10/17/2024	6.375	257,033		(83)				358,000	08/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171931		MONTGOMERY	TX		10/17/2024	6.624	346		(2)				520,000	08/28/2024
100171932	CF	HENDERSON	NV		10/17/2024	7.125	359,313		(226)				478,000	08/28/2024
100171934	CF	CONROE	TX		10/17/2024	6.125	242,724		(91)				350,000	08/30/2024
100171935	CF	MURRAY	UT		10/17/2024	6.625	253,892		(207)				540,000	08/29/2024
100171936	CF	REDMOND	OR		10/17/2024	7.000	431,219		(192)				573,000	08/23/2024
100171937	CF	PHOENIX	AZ		10/17/2024	5.750	331,098		48				455,000	08/12/2024
100171938	CF	HUTTO	TX		10/17/2024	6.000	231,907		(65)				330,000	08/29/2024
100171939	CF	DALLAS	TX		10/17/2024	6.625	365,991		(108)				488,000	08/08/2024
100171940	CF	COLUMBUS	OH		10/17/2024	6.500	210,150		(114)				282,000	08/26/2024
100171941	CF	FORT WORTH	TX		10/17/2024	5.990	228,389		(87)				362,500	08/26/2024
100171942	CF	ELK GROVE	CA		10/17/2024	6.375	532,023		(135)				715,000	08/23/2024
100171943	CF	WISCONSIN RAPIDS	WI		10/17/2024	6.625	202,557		(100)				269,000	08/20/2024
100171945	CF	AUSTIN	TX		10/17/2024	7.124	347,274		(133)				460,000	08/30/2024
100171946	CF	FORT WORTH	TX		10/17/2024	7.000	353,399		(183)				487,500	08/23/2024
100171947	CF	LANCASTER	CA		10/17/2024	6.375	370,185		(115)				515,000	08/20/2024
100171948	CF	FORT WORTH	TX		10/17/2024	7.000	287,930		(163)				388,000	08/21/2024
100171950	CF	CHAPEL HILL	NC		10/17/2024	7.125	431,970		(211)				610,000	08/26/2024
100171951	CF	GATLINBURG	TN		10/17/2024	6.999	540,567		(130)				690,000	08/29/2024
100171953	CF	LAWRENCEVILLE	GA		10/17/2024	5.875	331,215		7				460,000	08/29/2024
100171954	CF	MERIDIAN	ID		10/17/2024	5.500	355,560		202				470,000	08/28/2024
100171955	CF	NOBLESVILLE	IN		10/17/2024	6.125	332,688		22				480,000	09/03/2024
100171956	CF	FORTWORTH	TX		10/17/2024	7.125	281,594		(206)				433,000	08/30/2024
100171957	CF	HAVERTOWN	PA		10/17/2024	7.000	217,904		(60)				269,900	09/06/2024
100171958	CF	FRESNO	CA		10/17/2024	6.375	321,167		(100)				430,000	08/27/2024
100171959	CF	KENT	WA		10/17/2024	6.500	436,721		(167)				580,000	08/15/2024
100171960	CF	BENTONVILLE	AR		10/17/2024	6.990	152,493		996				315,000	09/06/2024
100171961	CF	TEMPE	AZ		10/17/2024	6.125	400,013		(112)				572,000	09/03/2024
100171962	CF	WILLOWBROOK	IL		10/17/2024	7.125	254,162		(146)				350,000	09/05/2024
100171963	CF	ALLENTOWN	PA		10/17/2024	6.500	265,297		(149)				410,000	09/04/2024
100172116	CF	EAGLE RIVER	AK		10/17/2024	6.999	251,098		(97)				360,000	09/18/2024
100172117	CF	LAS VEGAS	NV		10/17/2024	7.250	342,560		(303)				442,000	09/24/2024
100172118		COLORADO SPRINGS	CO		10/17/2024	7.625	618,198		(318)				800,000	09/18/2024
100172119		SHAKER HEIGHTS	OH		10/17/2024	7.625	221,988		(203)				270,000	09/18/2024
100172120		KENSINGTON	MD		10/17/2024	8.625	482,530		(163)				712,000	09/26/2024
100172121		BELVIDERE	IL		10/17/2024	7.499	213,912		(79)				265,000	09/25/2024
100172122	CF	ROCKWALL	TX		10/17/2024	7.499	198,477		(234)				270,000	09/18/2024
100172123	CF	PATERSON	NJ		10/17/2024	6.875	286,537		(186)				425,000	09/19/2024
100172124		GRAHAM	TX		10/17/2024	7.375	159,901		(108)				345,000	09/17/2024
100172125		STEVENSON RANCH	CA		10/17/2024	7.375	967,164		(340)				1,200,000	09/11/2024
100172126	CF	HILO	HI		10/17/2024	6.999	221,907		(198)				534,000	09/20/2024
100172127	CF	WARWICK	RI		10/17/2024	7.375	381,885		(303)				520,000	09/20/2024
100172128		CHOWCHILLA	CA		10/17/2024	7.750	230,972		(213)				346,000	09/16/2024
100172130		LA VERKIN	UT		10/17/2024	7.125	261,373		(140)				322,000	09/20/2024
100172131		NASHVILLE	TN		10/17/2024	7.625	262,362		(196)				316,000	09/26/2024
100172132	CF	QUINCY	MA		10/17/2024	7.250	663,436		(385)				880,000	09/19/2024
100172133		POINCIANA	FL		10/17/2024	7.125	216,005		(48)				309,000	09/06/2024
100172134	CF	VANCOUVER	WA		10/17/2024	7.375	416,537		(238)				630,000	09/11/2024
100172135	CF	BREMERTON	WA		10/17/2024	7.125	309,300		(121)				410,000	09/19/2024
100172136		CERES	CA		10/17/2024	7.375	362,666		(132)				570,000	09/12/2024
100172137	CF	BREMERTON	WA		10/17/2024	7.125	325,309		(129)				430,000	09/19/2024
100172138	CF	INDIANAPOLIS	IN		10/17/2024	6.750	112,262		(22)				150,000	09/19/2024
100172139	CF	GRAND RAPIDS	MI		10/17/2024	7.625	320,999		(262)				415,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172140	CF	BREMERTON	WA		10/17/2024	7.125	325,231		(128)				430,000	09/19/2024
100172141		DALLASTOWN	PA		10/17/2024	8.999	120,253		(202)				266,000	09/26/2024
100172142		JACKSONVILLE	FL		10/17/2024	6.999	242,688		(116)				330,000	09/06/2024
100172143	CF	RIVERSIDE	CA		10/17/2024	6.750	202,565		(105)				1,295,000	09/20/2024
100172145	CF	PHILADELPHIA	PA		10/17/2024	7.999	110,897		(134)				140,000	09/24/2024
100172146		PHILADELPHIA	PA		10/17/2024	7.999	168,891		(152)				250,000	09/24/2024
100172147		FORT WORTH	TX		10/17/2024	6.999	177,606		(74)				235,000	09/17/2024
100172148	CF	SUISUN CITY	CA		10/17/2024	7.625	439,200		(67)				550,000	09/16/2024
100172149	CF	SAN DIEGO	CA		10/17/2024	6.999	306,959		(102)				1,415,000	09/16/2024
100172150		KISSIMMEE	FL		10/17/2024	7.499	203,345		(233)				263,000	09/26/2024
100172151		SHAFTER	CA		10/17/2024	8.625	363,253		(131)				496,500	09/17/2024
100172152		MINNEAPOLIS	MN		10/17/2024	7.999	164,820		(152)				255,000	09/05/2024
100172153		HANFORD	CA		10/17/2024	6.999	226,915		(92)				283,000	09/18/2024
100172154	CF	SOUTHAMPTON	PA		10/17/2024	7.250	537,218		(375)				715,000	09/18/2024
100172155	CF	GRAND RAPIDS	MI		10/17/2024	6.999	282,892		(94)				415,000	08/29/2024
100172156		PRINCE FREDERICK	MD		10/17/2024	7.125	143,564		(51)				294,000	09/20/2024
100172157		NORTHRIDGE	CA		10/17/2024	8.875	113,525		(112)				960,000	09/20/2024
100172158	CF	GRANITE BAY	CA		10/17/2024	7.375	1,265,729		(395)				1,700,000	08/29/2024
100172159	CF	BAKERSFIELD	CA		10/17/2024	6.999	348,857		(268)				520,000	09/12/2024
100172160	CF	ROCKVILLE	MD		10/17/2024	6.999	397,488		(292)				636,500	09/17/2024
100172161	CF	PHILADELPHIA	PA		10/17/2024	7.750	87,260		(81)				135,000	09/20/2024
100172162	CF	SALINAS	CA		10/17/2024	6.875	235,070		(164)				569,000	09/11/2024
100172163	CF	OAK PARK	CA		10/17/2024	6.750	1,003,690		(156)				1,300,000	09/25/2024
100172164		BARBERTON	OH		10/17/2024	7.125	116,013		(28)				150,000	08/30/2024
100172165	CF	VENICE	FL		10/17/2024	6.625	445,837		(250)				592,000	09/18/2024
100172166	CF	TULSA	OK		10/17/2024	8.375	458,505		(355)				575,000	09/04/2024
100172167	CF	COLTON	CA		10/17/2024	7.250	896,473		(285)				1,190,000	09/11/2024
100172168	CF	GLENPOOL	OK		10/17/2024	7.375	241,464		(144)				296,000	09/11/2024
100172170	CF	OROSI	CA		10/17/2024	6.999	124,458		(124)				305,000	09/24/2024
100172172	CF	CORONA	CA		10/17/2024	8.999	1,527,626		(670)				1,700,000	09/16/2024
100172173	CF	PHOENIX	AZ		10/17/2024	6.999	447,868		(197)				617,000	09/16/2024
100172174		ROYAL PALM BEACH	FL		10/17/2024	8.625	561,581		(104)				663,000	09/23/2024
100172175	CF	HENDERSON	NV		10/17/2024	7.125	385,941		(269)				419,000	09/18/2024
100172176	CF	FONTANA	CA		10/17/2024	8.125	476,788		(319)				585,000	09/20/2024
100172177	CF	SAN DIEGO	CA		10/17/2024	6.499	277,686		28				507,000	09/20/2024
100172178	CF	PLEASANT HILL	CA		10/17/2024	7.125	896,539		(557)				1,100,000	09/21/2024
100172179	CF	PERRIS	CA		10/17/2024	7.499	466,926		(230)				575,000	09/21/2024
100172180	CF	MANHATTAN BEACH	CA		10/17/2024	7.375	2,325,146		(2,233)				2,800,000	09/13/2024
100172181	CF	LOS ANGELES	CA		10/17/2024	8.625	626,487		(433)				675,000	09/16/2024
100172182		SOUTHBRIDGE	MA		10/17/2024	8.375	264,202		(222)				340,000	08/23/2024
100172183	CF	DENVER	CO		10/17/2024	7.499	485,568		(290)				560,000	09/25/2024
100172185	CF	CHICAGO	IL		10/17/2024	8.750	246,644		(82)				290,000	08/20/2024
100172186	CF	NASHVILLE	TN		10/17/2024	8.250	390,455		(293)				450,000	09/18/2024
100172187	CF	IMPERIAL	PA		10/17/2024	8.375	146,038		(138)				200,000	09/16/2024
100172188	CF	SAN BERNARDINO	CA		10/17/2024	6.999	327,257		(326)				515,000	09/23/2024
100172189	CF	TWAIN HARTE	CA		10/17/2024	7.999	346,453		(326)				474,500	09/18/2024
100172190	CF	LEESBURG	VA		10/17/2024	7.375	756,956		(434)				900,000	09/19/2024
100172191	CF	PHOENIX	AZ		10/17/2024	7.125	259,641		(262)				446,000	09/16/2024
100172192	CF	GRASS VALLEY	CA		10/17/2024	7.250	564,392		(391)				689,000	09/20/2024
100172193		HOUSTON	TX		10/17/2024	8.999	122,651		(338)				180,000	09/20/2024
100172195	CF	LAKEWOOD	CA		10/17/2024	7.125	1,556,167		(1,532)				1,925,000	09/19/2024
100172196	CF	BURBANK	CA		10/17/2024	7.125	792,278		(798)				1,050,000	09/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172197	CF	SAN ANTONIO	TX		10/17/2024	6.499	215,958		(15)				270,000	09/17/2024
100172198	CF	SAN MARCOS	CA		10/17/2024	6.375	516,957		(133)				1,050,000	09/13/2024
100172200	CF	LEAGUE CITY	TX		10/17/2024	6.875	448,644		(283)				560,000	09/23/2024
100172201	CF	SUGAR LAND	TX		10/17/2024	6.999	269,345		(174)				334,000	09/26/2024
100172202	CF	MIAMI	FL		10/17/2024	7.875	354,118		(323)				426,000	09/23/2024
100172203	CF	MISSION	TX		10/17/2024	8.499	264,046		(251)				290,000	09/13/2024
100172204	CF	STONEHAM	MA		10/17/2024	7.125	524,493		(224)				670,000	09/19/2024
100172205	CF	ANAHEIM	CA		10/17/2024	7.875	876,150		(401)				1,091,000	09/20/2024
100172206	CF	GARDENA	CA		10/17/2024	6.499	612,374		(311)				820,000	09/20/2024
100172207	CF	MESA	AZ		10/17/2024	8.750	311,753		(290)				331,000	09/18/2024
100172208	CF	FILLMORE	CA		10/17/2024	6.999	640,574		(487)				1,100,000	09/11/2024
100172209	CF	SHELBYVILLE	TN		10/17/2024	6.625	296,554		(110)				375,000	09/13/2024
100172210	CF	WINCHESTER	CA		10/17/2024	6.999	497,750		(496)				600,000	09/25/2024
100172211	CF	BROCKTON	MA		10/17/2024	7.999	445,077		(69)				550,000	09/16/2024
100172212	CF	TEXAS CITY	TX		10/17/2024	6.999	406,871		(193)				506,000	09/26/2024
100172213	CF	DEWEY	AZ		10/17/2024	6.999	319,595		(231)				393,000	09/21/2024
100172214	CF	NORWALK	CA		10/17/2024	8.250	834,276		(387)				965,000	09/20/2024
100172215	CF	VALLEJO	CA		10/17/2024	6.750	496,265		(265)				725,000	09/18/2024
100172216	CF	CENTERVILLE	MA		10/17/2024	7.125	486,232		(15)				668,500	09/19/2024
100172217	CF	RALEIGH	NC		10/17/2024	7.125	379,849		(333)				461,000	09/24/2024
100172219	CF	MURFREESBORO	TN		10/17/2024	7.999	378,987		(350)				465,000	09/19/2024
100172220	CF	BAKERSFIELD	CA		10/17/2024	7.125	516,067		(400)				645,000	09/16/2024
100172221		KENNESAW	GA		10/17/2024	9.125	474,877		(378)				570,000	09/24/2024
100172222	CF	WILTON MANORS	FL		10/17/2024	8.625	1,831,327		(1,540)				2,200,000	09/16/2024
100172223	CF	KISSIMMEE	FL		10/17/2024	7.499	527,116		(499)				679,000	09/17/2024
100172224	CF	CHESTERFIELD	NJ		10/17/2024	7.250	760,592		(528)				1,238,000	09/16/2024
100172225	CF	KATY	TX		10/17/2024	6.875	228,938		(231)				276,000	09/23/2024
100172226	CF	LAWRENCEVILLE	GA		10/17/2024	7.499	200,936		(193)				275,000	09/18/2024
100172227	CF	SNELLVILLE	GA		10/17/2024	7.125	329,232		(324)				396,000	09/20/2024
100172228	CF	MONTGOMERY	TX		10/17/2024	7.750	211,059		(179)				360,000	05/27/2025
100172229	CF	RIVERSIDE	CA		10/21/2024	6.625	495,764		(269)				715,000	08/17/2024
100172230	CF	DAVIS	CA		10/21/2024	6.990	610,899		(403)				895,000	08/26/2024
100172231	CF	CARLSBAD	CA		10/21/2024	6.490	770,446		(328)				1,150,000	08/13/2024
100172232	CF	ACWORTH	GA		10/21/2024	7.625	390,721		(282)				507,455	09/04/2024
100172233	CF	HEBER CITY	UT		10/21/2024	6.875	372,126		(144)				540,000	08/20/2024
100172234	CF	LA MIRADA	CA		10/21/2024	6.500	528,638		(254)				820,000	08/10/2024
100172236	CF	BROKEN BOW	OK		10/21/2024	6.500	515,224		(253)				730,000	08/26/2024
100172237	CF	OAKLAND	NJ		10/21/2024	6.875	364,123		(207)				570,000	08/14/2024
100172238	CF	CANON CITY	CO		10/21/2024	7.125	290,476		(203)				410,000	08/22/2024
100172239	CF	TOMS RIVER	NJ		10/21/2024	6.625	378,484		(174)				540,000	08/30/2024
100172240	CF	MOUNT LAUREL	NJ		10/21/2024	6.990	225,524		(155)				295,000	08/30/2024
100172241	CF	NEWARK	DE		10/21/2024	6.625	320,616		(132)				430,000	08/12/2024
100172242	CF	VILLA RICA	GA		10/21/2024	5.990	202,220		(57)				280,000	09/06/2024
100172243	CF	ATHENS	AL		10/21/2024	5.875	213,946		8				307,000	08/16/2024
100172244	CF	LATHROP	CA		10/21/2024	5.750	490,647		13				773,000	08/30/2024
100172245	CF	HOUSTON	TX		10/21/2024	6.624	658,512		(237)				880,000	08/30/2024
100172246	CF	ERIE	CO		10/21/2024	5.875	456,288		32				625,000	08/29/2024
100172247	CF	GRASS VALLEY	CA		10/21/2024	6.125	320,897		(69)				450,000	08/27/2024
100172248	CF	COEUR D ALENE	ID		10/21/2024	7.000	310,778		(107)				480,000	08/20/2024
100172249	CF	AZUSA	CA		10/21/2024	6.490	508,471		(188)				686,000	09/03/2024
100172250	CF	DOWNEY	CA		10/21/2024	7.000	964,139		(454)				1,308,000	08/30/2024
100172251	CF	PRINCETON	TX		10/21/2024	6.625	234,068		(158)				355,000	08/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172252	CF	FRESNO	CA		10/21/2024	6.625	337,937		(126)				449,000	08/24/2024
100172253	CF	LOGANVILLE	GA		10/21/2024	6.250	362,221		(1)				495,000	08/16/2024
100172254	CF	HOUSTON	TX		10/21/2024	7.000	250,036		(223)				390,000	08/31/2024
100172255	CF	BEL AIR	MD		10/21/2024	7.490	305,713		(231)				410,000	08/23/2024
100172256	CF	COLUMBIA	MO		10/21/2024	5.990	208,617		(42)				284,000	08/29/2024
100172257	CF	ELLABELL	GA		10/21/2024	6.125	232,223		(105)				330,000	08/29/2024
100172258	CF	VENUS	TX		10/21/2024	6.625	616,693		(130)				825,000	08/28/2024
100172259	CF	WYLIE	TX		10/21/2024	7.500	273,770		(220)				380,000	09/03/2024
100172260	CF	AUSTIN	TX		10/21/2024	6.500	283,360		(82)				385,000	09/03/2024
100172261	CF	LEXINGTON	KY		10/21/2024	7.125	304,557		(185)				402,000	09/03/2024
100172262	CF	BAKERSFIELD	CA		10/21/2024	6.490	592,114		(242)				847,000	09/03/2024
100172263	CF	HEMET	CA		10/21/2024	6.875	208,504		(104)				275,000	08/30/2024
100172264	CF	SANTA PAULA	CA		10/21/2024	7.125	579,416		(324)				779,000	09/04/2024
100172265	CF	EDINBURG	TX		10/21/2024	6.624	251,344		(106)				364,000	08/28/2024
100172266		STAR	ID		10/21/2024	7.625	336,495		(126)				452,000	08/27/2024
100172267	CF	GREENVILLE	TX		10/21/2024	6.490	252,375		(111)				335,000	08/29/2024
100172268	CF	BUDD LAKE	NJ		10/21/2024	7.124	336,034		(211)				440,000	09/06/2024
100172269	CF	LEANDER	TX		10/21/2024	6.625	281,734		(165)				408,000	08/28/2024
100172270	CF	IDYLLWILD	CA		10/21/2024	6.625	295,384		(113)				400,000	09/03/2024
100172271	CF	MEDINA	MN		10/21/2024	5.250	299,887		238				425,000	08/29/2024
100172272	CF	SEASIDE	OR		10/21/2024	7.000	246,516		(188)				376,000	08/30/2024
100172273	CF	KATY	TX		10/21/2024	6.625	235,978		(115)				334,000	08/30/2024
100172274	CF	LAKE HUGHES	CA		10/21/2024	6.490	220,176		(120)				344,000	09/03/2024
100172275	CF	SACRAMENTO	CA		10/21/2024	7.125	468,627		(250)				616,500	08/29/2024
100172276	CF	MOLALLA	OR		10/21/2024	6.625	494,175		(154)				680,000	08/30/2024
100172277	CF	RANCHO CORDOVA	CA		10/21/2024	6.625	337,708		(101)				460,000	08/29/2024
100172278	CF	CEDAR PARK	TX		10/21/2024	6.625	283,018		(160)				425,000	08/29/2024
100172279	CF	CORVALLIS	OR		10/21/2024	7.120	453,355		(253)				605,000	09/09/2024
100172280	CF	COLUMBUS	OH		10/21/2024	7.124	361,897		(201)				495,000	09/09/2024
100172281	CF	MURFREESBORO	TN		10/21/2024	7.000	239,311		(87)				300,000	08/16/2024
100172282	CF	BOTHELL	WA		10/21/2024	6.375	481,391		(111)				690,000	08/29/2024
100172283	CF	STOW	OH		10/21/2024	7.125	216,175		(153)				283,000	08/30/2024
100172284	CF	ANNA	TX		10/21/2024	6.500	297,064		(123)				475,000	08/30/2024
100172285	CF	HOLLYWOOD	FL		10/21/2024	6.875	491,929		(216)				660,000	09/03/2024
100172286	CF	LAGO VISTA	TX		10/21/2024	6.625	576,227		(180)				803,000	09/05/2024
100172287	CF	MAMMOTH LAKES	CA		10/21/2024	6.990	494,004		(275)				660,000	08/08/2024
100172288	CF	STAR	ID		10/21/2024	6.490	312,804		(11)				400,000	09/03/2024
100172289	CF	PHILADELPHIA	PA		10/21/2024	6.875	256,095		(92)				350,000	08/30/2024
100172290	CF	LITTLE ELM	TX		10/21/2024	6.875	433,442		(217)				620,000	08/23/2024
100172291	CF	AMERICAN FORK	UT		10/21/2024	6.625	410,995		(107)				595,000	09/04/2024
100172292	CF	LITTLE ELM	TX		10/21/2024	6.490	205,066		(168)				379,000	09/04/2024
100172293	CF	ANN ARBOR	MI		10/21/2024	6.875	174,025		(235)				300,000	09/03/2024
100172294	CF	MONTGOMERY TOWNSHIP	NJ		10/21/2024	6.990	429,792		(240)				565,000	09/06/2024
100172295	CF	WESTFIELD	IN		10/21/2024	6.625	228,227		(138)				322,000	08/29/2024
100172296	CF	NEW HAVEN	CT		10/21/2024	7.000	214,745		(158)				286,000	09/05/2024
100172297	CF	GROVELAND	CA		10/21/2024	6.625	329,232		(155)				445,000	08/28/2024
100172298	CF	NEWBERG	OR		10/21/2024	7.625	389,978		(224)				545,000	08/13/2024
100172299	CF	SCOTTSDALE	AZ		10/21/2024	6.875	767,256		(202)				1,071,000	09/04/2024
100172300	CF	FISHERS	IN		10/21/2024	6.625	290,034		(118)				390,000	08/15/2024
100172301	CF	CHARLOTTE	NC		10/21/2024	6.625	525,541		(149)				702,000	09/06/2024
100172302	CF	HIGHLANDS RANCH	CO		10/21/2024	5.990	378,952		(37)				540,000	09/06/2024
100172303	CF	MESQUITE	NV		10/21/2024	6.990	623,477		(379)				907,000	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172304	CF	SEATTLE	WA		10/21/2024	7.125	1,108,998		(593)				1,460,000	08/26/2024
100172305	CF	AURORA	CO		10/21/2024	5.375	291,774		276				405,000	08/30/2024
100172306	CF	NORTHRIDGE	CA		10/21/2024	6.624	649,351		(266)				860,000	09/03/2024
100172307	CF	OREM	UT		10/21/2024	7.125	411,802		(209)				581,000	09/03/2024
100172308	CF	LEANDER	TX		10/21/2024	6.625	240,530		(122)				325,000	08/30/2024
100172309	CF	MARYVILLE	TN		10/21/2024	7.125	266,390		(148)				350,000	08/23/2024
100172310	CF	AUSTIN	TX		10/21/2024	6.625	346,924		(141)				460,000	09/03/2024
100172311	CF	RIVERTON	UT		10/21/2024	6.625	343,279		(127)				468,000	09/05/2024
100172312	CF	ADAIRSVILLE	GA		10/21/2024	5.625	236,026		151				318,000	08/30/2024
100172313	CF	HAMDEN	CT		10/21/2024	7.125	287,031		(76)				382,000	09/05/2024
100172314	CF	MIDLAND	TX		10/21/2024	6.375	393,188		(123)				573,000	09/10/2024
100172316	CF	MENIFEE	CA		10/21/2024	5.625	505,614		250				656,000	09/03/2024
100172317	CF	SOUTH BEND	IN		10/21/2024	6.875	312,192		(72)				416,500	09/06/2024
100172318	CF	JOSEPHINE	TX		10/21/2024	6.625	220,145		(139)				295,000	08/30/2024
100172319	CF	VICTORVILLE	CA		10/21/2024	6.625	352,121		(148)				549,000	09/03/2024
100172320	CF	SACRAMENTO	CA		10/21/2024	6.625	363,124		(164)				485,000	09/05/2024
100172321	CF	LAWRENCEVILLE	GA		10/21/2024	6.625	283,665		(133)				384,000	09/03/2024
100172322	CF	SOLON	OH		10/21/2024	6.625	242,409		(117)				330,000	09/09/2024
100172323	CF	LOUISVILLE	KY		10/21/2024	6.990	310,088		(168)				435,000	09/10/2024
100172324	CF	SOMERSET	NJ		10/21/2024	6.625	216,922		(128)				291,000	09/06/2024
100172325	CF	THOMPSONS STATION	TN		10/21/2024	6.125	295,578		(74)				406,000	09/10/2024
100172326	CF	IOWA COLONY	TX		10/21/2024	6.625	263,583		(128)				356,000	09/12/2024
100172327	CF	BAKER	FL		10/23/2024	6.999	91,841		(372)	(1)			474,000	09/09/2024
100172328	CF	SAN MATEO	CA		10/23/2024	7.375	761,424		(395)				1,250,000	09/03/2024
100172329	CF	FILLMORE	CA		10/23/2024	7.124	637,579		(399)				899,000	09/11/2024
100172330	CF	BUENA PARK	CA		10/23/2024	6.875	857,874		(351)				1,420,000	09/05/2024
100172331	CF	CONYERS	GA		10/23/2024	6.875	265,439		(136)				335,500	08/27/2024
100172332	CF	HEMET	CA		10/23/2024	6.750	353,895		(183)				505,000	08/30/2024
100172333	CF	WALLED LAKE	MI		10/23/2024	7.875	194,165		(89)				290,000	09/17/2024
100172334	CF	APPLE VALLEY	CA		10/23/2024	7.124	380,949		(211)				510,000	09/18/2024
100172335	CF	HELEN	GA		10/23/2024	6.999	306,650		(134)				390,000	08/30/2024
100172336	CF	ROBBINSVILLE	NJ		10/23/2024	6.990	207,865		(88)				279,000	09/20/2024
100172337	CF	CUMMING	GA		10/23/2024	6.499	245,260		(124)				388,000	09/20/2024
100172339	CF	CORAOPOLIS	PA		10/23/2024	6.499	212,703		(56)				285,000	09/16/2024
100172340	CF	CIBOLO	TX		10/23/2024	6.999	219,798		(100)				300,000	09/09/2024
100172341	CF	APPLE VALLEY	CA		10/23/2024	6.499	335,084		(106)				516,000	09/15/2024
100172342	CF	WILLIS	TX		10/23/2024	6.124	235,797		(48)				300,000	09/20/2024
100172343	CF	WHITTIER	CA		10/23/2024	7.625	526,252		(357)				680,000	09/17/2024
100172344	CF	WHARTON	TX		10/23/2024	7.625	278,218		(226)				370,000	09/16/2024
100172345	CF	SAN JOSE	CA		10/23/2024	6.499	723,314		(326)				1,130,000	09/16/2024
100172346	CF	SEATTLE	WA		10/23/2024	6.499	522,377		(194)				925,000	09/18/2024
100172348	CF	PORTLAND	OR		10/23/2024	6.124	569,504		(116)				770,000	09/11/2024
100172349	CF	ROSELLE	NJ		10/23/2024	6.124	352,898		(30)				475,000	09/18/2024
100172350	CF	LODI	CA		10/23/2024	7.500	397,251		(228)				540,000	09/18/2024
100172351	CF	PANAMA CITY BEACH	FL		10/23/2024	7.250	382,084		(249)				500,000	07/31/2024
100172352	CF	BOYNTON BEACH	FL		10/23/2024	6.624	355,394		(145)				700,000	09/05/2024
100172353	CF	SUNNY ISLES BEACH	FL		10/23/2024	7.500	359,666		(146)				460,000	09/03/2024
100172354	CF	BUCKEYE	AZ		10/23/2024	6.875	197,253		(110)				290,000	08/29/2024
100172355	CF	LITTLE ROCK	AR		10/23/2024	7.624	222,646		(116)				292,400	09/13/2024
100172356	CF	EL CAJON	CA		10/23/2024	7.624	560,708		(345)				785,000	08/26/2024
100172357	CF	RIALTO	CA		10/23/2024	6.499	259,868		(92)				522,750	09/10/2024
100172358	CF	LAS VEGAS	NV		10/23/2024	7.000	497,341		(242)				660,000	09/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172359	CF	SALEM	OR		10/23/2024	7.500	261,729		(108)				370,000	08/13/2024
100172360	CF	POOLER	GA		10/23/2024	7.124	348,685		(244)				502,000	08/20/2024
100172361	CF	ROUND ROCK	TX		10/23/2024	7.490	585,875		(319)				730,000	09/05/2024
100172363	CF	CARTERSVILLE	GA		10/23/2024	7.624	274,934		(203)				335,000	08/30/2024
100172364	CF	MODESTO	CA		10/23/2024	7.490	300,146		(206)				380,000	07/22/2024
100172365	CF	NASHWAUK	MN		10/23/2024	6.990	305,931		(162)				473,000	08/30/2024
100172366	CF	NAPLES	FL		10/23/2024	7.124	583,201		(344)				798,000	08/06/2024
100172367	CF	CHANDLER	AZ		10/23/2024	6.490	337,621		(150)				485,000	09/03/2024
100172368	CF	PICO RIVERA	CA		10/23/2024	7.125	612,553		(485)				825,000	08/12/2024
100172369	CF	BOZEMAN	MT		10/23/2024	7.125	779,507		(466)				1,000,000	08/12/2024
100172370	CF	LAS VEGAS	NV		10/23/2024	7.875	268,026		(86)				355,000	08/30/2024
100172371	CF	WEST SACRAMENTO	CA		10/23/2024	7.100	482,100		(312)				632,000	07/27/2024
100172372	CF	NORTHLAKE	TX		10/23/2024	6.375	345,272		(120)				460,000	09/05/2024
100172373	CF	CLERMONT	FL		10/23/2024	6.990	427,648		(241)				563,000	07/24/2024
100172374	CF	WINTER HAVEN	FL		10/23/2024	6.875	243,789		(153)				320,000	07/10/2024
100172375	CF	WESTMINSTER	SC		10/23/2024	7.125	570,401		(348)				760,000	08/21/2024
100172376	CF	AMBLER	PA		10/23/2024	6.500	281,978		(120)				425,000	09/10/2024
100172377	CF	SEBASTIAN	FL		10/23/2024	8.000	359,000		(190)				450,000	08/16/2024
100172378	CF	RANCHO CORDOVA	CA		10/23/2024	6.624	273,356		(146)				365,000	09/03/2024
100172379		HAWTHORN WOODS	IL		10/23/2024	8.125	642,563		(496)				780,000	07/26/2024
100172380	CF	BIG BEAR LAKE	CA		10/23/2024	7.625	334,366		(200)				410,000	08/07/2024
100172381		SILER CITY	NC		10/23/2024	7.624	321,092		(165)				410,000	09/09/2024
100172382	CF	SEVIERVILLE	TN		10/23/2024	7.125	651,187		(305)				815,000	08/21/2024
100172383	CF	LENOIR CITY	TN		10/23/2024	7.500	254,433		(188)				332,000	08/19/2024
100172384	CF	CEDAR CITY	UT		10/23/2024	6.875	330,611		(157)				413,000	09/05/2024
100172385	CF	CORNELIUS	NC		10/23/2024	7.125	361,123		(158)				480,000	08/19/2024
100172386	CF	SURF CITY	NC		10/23/2024	7.000	192,923		(216)				355,000	08/21/2024
100172387	CF	WILMINGTON	NC		10/23/2024	7.500	398,849		(227)				492,000	08/19/2024
100172388	CF	RIO RANCHO	NM		10/23/2024	5.990	270,013		46				376,000	08/02/2024
100172389	CF	SANTA ROSA BEACH	FL		10/23/2024	8.125	183,653		(533)				350,000	08/12/2024
100172390	CF	PANAMA CITY BEACH	FL		10/23/2024	7.500	277,923		(227)				442,000	08/09/2024
100172391	CF	SPARKS	NV		10/23/2024	6.125	290,643		(63)				500,000	08/05/2024
100172392	CF	MURFREESBORO	TN		10/23/2024	5.990	246,829		(3)				348,000	08/05/2024
100172393	CF	HENDERSON	NV		10/23/2024	5.990	276,158		33				376,000	08/08/2024
100172394	CF	WAUKEE	IA		10/23/2024	5.990	239,922		(19)				350,000	08/16/2024
100172395	CF	DAHLONEGA	GA		10/23/2024	5.990	214,504		(22)				343,000	08/07/2024
100172396	CF	WINCHESTER	CA		10/23/2024	5.990	386,147		51				530,000	08/16/2024
100172397	CF	HOLLISTER	CA		10/23/2024	7.500	545,377		(339)				670,000	07/26/2024
100172398	CF	FOLEY	AL		10/23/2024	5.875	216,705		2				322,000	08/16/2024
100172399	CF	OCALA	FL		10/23/2024	5.990	248,826		7				320,000	08/06/2024
100172400	CF	SANFORD	FL		10/23/2024	5.750	329,707		47				450,000	08/16/2024
100172401	CF	ELGIN	TX		10/23/2024	7.500	246,212		(182)				300,000	08/23/2024
100172403	CF	SAINT GEORGE ISLAND	FL		10/23/2024	7.125	480,859		(330)				645,000	08/16/2024
100172404	CF	GASTONIA	NC		10/23/2024	5.500	301,475		186				419,000	08/20/2024
100172405	CF	PALM COAST	FL		10/23/2024	7.500	372,749		(53)				442,000	08/08/2024
100172406	CF	CASHIERS	NC		10/23/2024	6.125	428,774		(83)				580,000	08/16/2024
100172407	CF	KING OF PRUSSIA	PA		10/23/2024	6.125	412,687		(112)				590,000	08/23/2024
100172408	CF	NAMPA	ID		10/23/2024	6.500	308,159		(135)				414,000	08/20/2024
100172409	CF	SEVIERVILLE	TN		10/23/2024	7.625	541,953		(420)				740,000	08/22/2024
100172410	CF	SANTA CRUZ	CA		10/23/2024	6.990	1,104,747		(646)				1,650,000	08/16/2024
100172411	CF	INLET BEACH	FL		10/23/2024	6.875	558,772		(329)				795,000	08/14/2024
100172412	CF	WHITE CITY	OR		10/23/2024	7.625	306,725		(168)				377,000	08/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172413	CF	DILLARD	GA		10/23/2024	7.000	316,342		(196)				435,000	08/28/2024
100172414	CF	TALLAHASSEE	FL		10/23/2024	6.875	262,020		(171)				395,000	08/16/2024
100172415	CF	CLERMONT	FL		10/23/2024	7.125	365,470		(207)				450,000	08/27/2024
100172416	CF	SAINT GEORGE ISLAND	FL		10/23/2024	6.875	721,325		(395)				1,020,000	08/29/2024
100172419	CF	POOLER	GA		10/23/2024	6.500	244,058		(137)				333,000	08/21/2024
100172420	CF	SPRING HILL	TN		10/23/2024	7.125	322,603		(210)				518,000	08/26/2024
100172421	CF	FREEHOLD	NJ		10/23/2024	7.124	358,169		(209)				480,000	08/30/2024
100172422	CF	DAWSONVILLE	GA		10/23/2024	7.375	313,868		(182)				398,000	08/28/2024
100172423	CF	DAWSONVILLE	GA		10/23/2024	7.375	324,959		(198)				401,000	08/28/2024
100172424	CF	MARYSVILLE	WA		10/23/2024	6.750	620,626		(212)				790,000	08/28/2024
100172425	CF	AUBERRY	CA		10/23/2024	6.125	190,187		(41)				330,000	08/26/2024
100172426	CF	DAWSONVILLE	GA		10/23/2024	7.375	329,831		(239)				541,000	08/28/2024
100172427	CF	COLORADO SPRINGS	CO		10/23/2024	7.625	270,983		(199)				333,000	08/30/2024
100172428	CF	PLANO	TX		10/23/2024	7.375	421,439		(298)				554,000	08/27/2024
100172429	CF	KISSIMMEE	FL		10/23/2024	6.875	307,187		(111)				395,000	08/29/2024
100172430	CF	PORT ORCHARD	WA		10/23/2024	7.000	323,618		(486)				600,000	08/09/2024
100172431	CF	DALLAS	GA		10/23/2024	5.990	314,053		174				410,000	08/20/2024
100172432	CF	SNOHOMISH	WA		10/23/2024	6.250	522,686		(123)				825,000	08/19/2024
100172433	CF	LATHROP	CA		10/23/2024	6.625	455,324		(243)				705,000	08/13/2024
100172434	CF	FORT WAYNE	IN		10/23/2024	6.250	256,844		(41)				329,000	08/20/2024
100172435	CF	WAUKEE	IA		10/23/2024	6.250	254,565		(87)				348,000	08/21/2024
100172436	CF	GLASSBORO	NJ		10/23/2024	8.125	330,476		(235)				430,000	08/23/2024
100172437	CF	KYLE	TX		10/23/2024	6.750	261,240		(127)				350,000	08/19/2024
100172438	CF	WINCHESTER	CA		10/23/2024	5.990	404,260		224				530,000	08/21/2024
100172439	CF	HENDERSON	NV		10/23/2024	6.250	294,720		(58)				395,000	08/16/2024
100172440	CF	HARVEST	AL		10/23/2024	6.250	206,951		1				284,000	08/19/2024
100172441	CF	PORT ORCHARD	WA		10/23/2024	7.125	450,131		(188)				559,000	08/22/2024
100172442	CF	FAYETTEVILLE	AR		10/23/2024	5.990	269,638		46				393,000	08/23/2024
100172443	CF	BELTON	TX		10/23/2024	5.990	235,759		22				332,000	08/16/2024
100172444	CF	CELINA	TX		10/23/2024	5.990	326,604		33				476,000	08/23/2024
100172445	CF	DENTON	TX		10/23/2024	6.250	283,488		(102)				433,000	08/26/2024
100172446	CF	SAN ANTONIO	TX		10/23/2024	5.990	233,955		8				322,000	08/23/2024
100172447	CF	STEPHENS CITY	VA		10/23/2024	6.500	334,494		(152)				450,000	08/28/2024
100172448	CF	WAUKEE	IA		10/23/2024	6.250	250,447		(86)				345,000	08/21/2024
100172450	CF	MUNDELEIN	IL		10/23/2024	5.990	347,176		173				449,990	08/27/2024
100172451	CF	ARGYLE	TX		10/23/2024	5.990	336,898		72				478,000	08/26/2024
100172452		ARVADA	CO		10/23/2024	6.875	742,077		(431)				1,000,000	08/28/2024
100172453	CF	FORT WORTH	TX		10/23/2024	6.125	257,548		(77)				350,000	08/26/2024
100172454	CF	FOLEY	AL		10/23/2024	6.125	274,921		(55)				350,000	08/26/2024
100172455	CF	WENDELL	NC		10/23/2024	5.750	304,669		131				422,000	08/28/2024
100172456	CF	DAHLONEGA	GA		10/23/2024	5.990	285,665		138				373,000	08/28/2024
100172457	CF	SANTA FE	NM		10/23/2024	6.625	197,662		(231)				400,000	08/29/2024
100172459	CF	ONTARIO	CA		10/23/2024	6.250	432,160		(95)				580,000	08/19/2024
100172460	CF	SOUTHPORT	NC		10/23/2024	7.375	237,142		(151)				315,000	08/29/2024
100172461	CF	PORTLAND	OR		10/23/2024	6.125	392,510		(96)				548,000	08/28/2024
100172462	CF	SOUTH KINGSTOWN	RI		10/23/2024	7.250	608,544		(324)				800,000	08/29/2024
100172463	CF	FORT WORTH	TX		10/23/2024	5.750	240,378		45				355,000	08/27/2024
100172464	CF	DENTON	TX		10/23/2024	6.125	250,265		(12)				317,000	08/29/2024
100172465	CF	MERIDIAN	ID		10/23/2024	6.625	352,335		(143)				450,100	08/23/2024
100172466	CF	ROGERS	AR		10/23/2024	7.625	406,644		(203)				501,000	08/23/2024
100172467	CF	MURFREESBORO	TN		10/23/2024	6.625	230,453		(118)				300,000	08/27/2024
100172468	CF	APEX	NC		10/23/2024	6.625	312,432		(164)				419,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172469	CF	CLEVELAND	OH		10/23/2024	7.500	269,623		(201)				350,000	09/03/2024
100172470	CF	EDGEWATER	FL		10/23/2024	7.500	449,708		(276)				585,000	08/27/2024
100172471	CF	KAMUELA	HI		10/23/2024	6.500	902,381		(318)				1,240,000	08/17/2024
100172472	CF	MESA	AZ		10/23/2024	7.500	237,859		(162)				311,000	08/28/2024
100172473	CF	LAKE ELSINORE	CA		10/23/2024	6.250	538,054		31				694,000	08/22/2024
100172474	CF	CITRUS SPRINGS	FL		10/23/2024	6.375	228,990		(85)				288,000	08/29/2024
100172475	CF	DAWSONVILLE	GA		10/23/2024	6.875	50,465		(303)	(167)			407,000	08/30/2024
100172476	CF	DAWSONVILLE	GA		10/23/2024	6.750	280,402		(146)				397,000	08/30/2024
100172477	CF	DURHAM	NC		10/23/2024	6.625	279,414		(140)				371,000	09/05/2024
100172478	CF	DAWSONVILLE	GA		10/23/2024	6.875	297,965		(172)				397,000	09/05/2024
100172479	CF	DAWSONVILLE	GA		10/23/2024	6.875	316,336		(134)				394,000	08/29/2024
100172480	CF	NASHVILLE	TN		10/23/2024	6.875	320,444		(121)				425,000	09/04/2024
100172482	CF	SAN MARCOS	TX		10/23/2024	6.990	249,972		(179)				328,000	08/30/2024
100172483	CF	DENVER	CO		10/23/2024	6.875	561,445		(296)				865,000	08/29/2024
100172484	CF	ABERDEEN	MD		10/23/2024	7.125	249,086		(175)				325,000	08/28/2024
100172485	CF	KINGS BEACH	CA		10/23/2024	7.625	490,522		(385)				635,000	09/04/2024
100172486	CF	OAK ISLAND	NC		10/23/2024	7.625	414,164		(286)				510,000	09/05/2024
100172487	CF	KATY	TX		10/23/2024	7.375	322,124		(108)				419,000	08/28/2024
100172488	CF	DULUTH	MN		10/23/2024	7.490	246,841		(190)				336,000	09/05/2024
100172489	CF	TALLADEGA	AL		10/23/2024	6.125	411,220		(123)				569,000	08/28/2024
100172490	CF	EASTON	PA		10/23/2024	7.375	327,639		(158)				436,000	09/05/2024
100172491	CF	FORNEY	TX		10/23/2024	7.625	313,888		(156)				435,000	08/26/2024
100172492	CF	NOTTINGHAM	MD		10/23/2024	7.625	262,764		(193)				320,000	08/29/2024
100172493	CF	WEST CHESTER	PA		10/23/2024	6.990	398,134		(235)				529,000	09/09/2024
100172494	CF	MESQUITE	TX		10/23/2024	6.990	245,125		(168)				325,000	09/04/2024
100172495	CF	GRAND JUNCTION	MI		10/23/2024	7.625	250,676		(195)				329,000	08/28/2024
100172496	CF	CEDAR PARK	TX		10/23/2024	6.875	425,296		(136)				589,000	09/06/2024
100172497	CF	LAYTON	UT		10/23/2024	7.125	320,867		(171)				400,000	09/09/2024
100172498	CF	HEMET	CA		10/23/2024	6.375	422,799		(80)				545,000	09/03/2024
100172499	CF	FORT WORTH	TX		10/23/2024	6.875	301,798		(176)				400,000	08/30/2024
100172500	CF	CAPE CHARLES	VA		10/23/2024	7.125	647,895		(414)				861,000	09/05/2024
100172501	CF	FAIRHOPE	AL		10/23/2024	7.125	400,919		(275)				525,000	08/28/2024
100172502	CF	FORT WORTH	TX		10/23/2024	6.875	301,509		(176)				399,000	08/30/2024
100172505	CF	SOUTH JORDAN	UT		10/23/2024	6.500	428,945		(142)				536,000	09/03/2024
100172506	CF	CLEBURNE	TX		10/23/2024	6.875	207,049		(67)				280,000	09/09/2024
100172507	CF	YORK	PA		10/23/2024	7.125	255,316		(162)				313,000	09/07/2024
100172508	CF	UNION CITY	NJ		10/23/2024	6.875	602,054		(254)				810,000	09/09/2024
100172509	CF	HAMDEN	CT		10/23/2024	7.125	250,079		(192)				330,000	09/03/2024
100172510	CF	ROSHARON	TX		10/23/2024	6.750	232,470		(123)				308,000	08/26/2024
100172511	CF	MARANA	AZ		10/23/2024	5.750	308,739		230				405,000	08/26/2024
100172512		ONTARIO	CA		10/23/2024	7.125	346,052		(228)				455,000	09/06/2024
100172513	CF	LAWRENCEVILLE	GA		10/23/2024	6.625	288,624		(106)				400,000	09/05/2024
100172514	CF	CENTRAL FALLS	RI		10/23/2024	7.375	515,567		(300)				694,000	09/09/2024
100172515		ALBRIGHTSVILLE	PA		10/23/2024	7.625	418,253		(288)				515,000	09/06/2024
100172516	CF	TUCSON	AZ		10/23/2024	7.500	250,721		(192)				318,000	08/26/2024
100172517	CF	OLYMPIA	WA		10/23/2024	7.875	298,979		(221)				420,000	08/23/2024
100172518		TEMPLE	TX		10/23/2024	6.875	276,420		(155)				389,500	08/29/2024
100172519	CF	GARFIELD	NJ		10/23/2024	6.125	859,543		(100)				1,170,000	08/29/2024
100172520	CF	MERIDIANVILLE	AL		10/23/2024	5.250	196,329		104				355,000	08/29/2024
100172521	CF	DACULA	GA		10/23/2024	6.750	502,892		(200)				625,000	08/28/2024
100172522	CF	WINDER	GA		10/23/2024	5.000	275,065		288				392,000	08/30/2024
100172523	CF	MADISON	TN		10/23/2024	6.990	319,952		(181)				420,000	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172525	CF	SURPRISE	AZ		10/23/2024	7.125	267,826		(202)				400,000	09/03/2024
100172526	CF	AVONDALE	AZ		10/23/2024	6.875	332,473		(101)				425,000	09/06/2024
100172528	CF	MANTECA	CA		10/23/2024	7.000	465,985		(297)				652,000	09/09/2024
100172529	CF	APEX	NC		10/23/2024	7.625	355,146		(228)				442,000	09/06/2024
100172530	CF	ACCOKEEK	MD		10/23/2024	7.000	271,920		(140)				350,000	09/10/2024
100172532	CF	LAWRENCEVILLE	GA		10/23/2024	6.000	318,134		(63)				438,000	09/06/2024
100172534		AUSTIN	TX		10/23/2024	6.125	609,346		(191)				940,000	09/06/2024
100172535	CF	TACOMA	WA		10/23/2024	7.624	549,057		(288)				675,000	08/30/2024
100172536	CF	SPRING HILL	TN		10/23/2024	6.125	733,853		(217)				980,000	09/04/2024
100172537	CF	ARCADIA	MI		10/23/2024	6.990	612,954		(282)				865,000	09/11/2024
100172538	CF	FRISCO	TX		10/23/2024	7.625	327,746		(226)				470,000	08/29/2024
100172539	CF	SAINT CHARLES	IL		10/23/2024	7.490	311,651		(184)				410,000	08/30/2024
100172540	CF	SAN DIEGO	CA		10/23/2024	7.125	617,012		(102)				825,000	09/10/2024
100172541	CF	ECLECTIC	AL		10/23/2024	7.125	463,167		(285)				600,000	08/20/2024
100172542	CF	SMITHVILLE	TN		10/23/2024	7.125	397,199		(216)				492,000	09/10/2024
100172544	CF	CHATTANOOGA	TN		10/23/2024	7.490	294,400		(196)				420,000	09/09/2024
100172545	CF	KNOXVILLE	TN		10/23/2024	6.875	264,777		(149)				360,000	09/10/2024
100172547	CF	CREEDE	CO		10/23/2024	7.624	490,716		(311)				600,000	09/04/2024
100172548	CF	MESA	AZ		10/23/2024	6.875	330,632		(192)				440,000	09/10/2024
100172550		TULSA	OK		10/23/2024	7.250	268,638		(188)				350,000	09/11/2024
100172551	CF	PHOENIX	AZ		10/23/2024	7.624	271,249		(191)				360,000	07/26/2024
100172552	CF	LATHROP	CA		10/23/2024	6.625	577,201		(324)				830,500	08/28/2024
100172553	CF	FRISCO	TX		10/23/2024	6.875	335,589		(210)				458,000	08/02/2024
100172554	CF	BEND	OR		10/23/2024	6.500	585,769		(272)				800,000	09/06/2024
100172555	CF	PORTLAND	ME		10/23/2024	6.500	742,958		(343)				1,125,000	09/06/2024
100172556	CF	ANNANDALE	VA		10/23/2024	6.990	390,786		(172)				536,000	08/26/2024
100172557	CF	GLEN ALLEN	VA		10/23/2024	7.124	261,780		(254)		(2)		396,000	09/09/2024
100172558	CF	WENTZVILLE	MO		10/23/2024	6.624	304,751		(173)				460,000	09/10/2024
100172559	CF	CENTERTON	AR		10/23/2024	7.500	273,010		(155)				335,500	08/01/2024
100172560	CF	TEMECULA	CA		10/23/2024	6.375	480,747		(185)				673,000	09/06/2024
100172561	CF	MIDDLETOWN	DE		10/23/2024	7.125	364,711		(264)				475,000	09/10/2024
100172563	CF	LAKE OSWEGO	OR		10/23/2024	6.375	493,013		(191)				660,000	09/03/2024
100172564	CF	GLENDALE	AZ		10/23/2024	7.625	387,241		(263)				508,000	09/09/2024
100172565	CF	WEST BARNSTABLE	MA		10/23/2024	7.625	493,773		(261)				607,000	08/06/2024
100172566	CF	HOUSTON	TX		10/23/2024	7.000	241,469		(182)				315,000	09/06/2024
100172567	CF	SPRING CITY	UT		10/23/2024	7.124	304,787		(176)				401,000	08/29/2024
100172568	CF	HAYWARD	CA		10/23/2024	6.999	766,240		(512)				1,001,000	09/04/2024
100172569	CF	BURLINGTON	WI		10/23/2024	6.999	244,542		(196)				325,000	09/06/2024
100172570	CF	PHOENIX	AZ		10/23/2024	6.875	511,136		(311)				695,000	09/12/2024
100172571	CF	LAS VEGAS	NV		10/23/2024	7.375	310,421		(204)				395,000	08/23/2024
100172572	CF	NASHVILLE	TN		10/23/2024	7.624	581,418		(375)				729,000	09/11/2024
100172574	CF	HESPERIA	CA		10/23/2024	6.625	357,605		(192)				505,000	08/30/2024
100172575	CF	QUINCY	MA		10/23/2024	7.000	476,280		(340)				675,000	08/28/2024
100172576	CF	FORNEY	TX		10/23/2024	7.125	300,537		(203)				397,000	08/28/2024
100172577	CF	WILDWOOD	NJ		10/23/2024	7.625	421,521		(285)				555,000	09/04/2024
100172579	CF	CLOVIS	CA		10/23/2024	6.490	315,234		(158)				507,000	09/06/2024
100172580	CF	AUSTIN	TX		10/23/2024	6.000	417,215		(3)				531,000	08/30/2024
100172581	CF	DAWSONVILLE	GA		10/23/2024	7.375	334,020		(257)				475,000	08/29/2024
100172582	CF	PORTLAND	OR		10/23/2024	6.500	292,209		(164)				428,000	09/09/2024
100172584	CF	FATE	TX		10/23/2024	8.125	253,182		(225)				315,000	08/22/2024
100172585	CF	HOLLYWOOD	FL		10/23/2024	6.990	518,086		(295)				680,000	09/04/2024
100172586	CF	WOODSTOCK	GA		10/23/2024	8.125	43,346		(355)				349,000	08/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172587	CF	SAINT CHARLES	IL		10/23/2024	6.500	292,593		(99)				365,000	08/26/2024
100172588	CF	MERIDIANVILLE	AL		10/23/2024	6.125	207,410		(35)				279,900	08/22/2024
100172589	CF	SEVIERVILLE	TN		10/23/2024	6.000	480,908		(148)				740,000	09/04/2024
100172590	CF	PEABODY	MA		10/23/2024	7.000	470,795		(383)				712,000	09/09/2024
100172591	CF	EULESS	TX		10/23/2024	6.625	213,660		(200)				320,000	08/30/2024
100172592	CF	DENTON	TX		10/23/2024	6.250	319,448		(69)				429,000	08/28/2024
100172593	CF	WACONIA	MN		10/23/2024	6.375	235,668		(112)				334,000	08/30/2024
100172594	CF	SEATAC	WA		10/23/2024	6.375	517,725		(206)				785,000	09/05/2024
100172595		LEWIS CENTER	OH		10/23/2024	6.625	261,436		(170)				350,000	09/06/2024
100172596	CF	PHOENIX	AZ		10/23/2024	4.750	261,243		280				463,000	08/23/2024
100172597	CF	PEA RIDGE	AR		10/23/2024	6.500	283,903		(145)				380,000	08/07/2024
100172598	CF	ANTIOCH	TN		10/23/2024	6.625	284,891		(196)				390,000	08/23/2024
100172599	CF	PEA RIDGE	AR		10/23/2024	6.500	283,903		(145)				384,000	08/07/2024
100172600	CF	TULSA	OK		10/23/2024	7.625	211,164		(261)				290,000	08/30/2024
100172601		KOKOMO	IN		10/23/2024	6.375	294,776		(107)				400,000	08/30/2024
100172602	CF	CYPRESS	CA		10/23/2024	6.625	637,350		(359)				930,000	08/12/2024
100172603	CF	LEHI	UT		10/23/2024	7.375	336,297		(202)				446,000	09/06/2024
100172604	CF	LEHI	UT		10/23/2024	7.500	261,739		(115)				331,000	09/06/2024
100172605	CF	LOWELL	MA		10/23/2024	6.125	365,105		(64)				499,000	08/09/2024
100172606	CF	ONTARIO	CA		10/23/2024	6.375	448,865		(163)				611,000	08/26/2024
100172607	CF	MANOR	TX		10/23/2024	6.250	211,896		(95)				310,000	09/10/2024
100172608	CF	LEHI	UT		10/23/2024	7.000	252,011		(168)				344,000	09/06/2024
100172609	CF	FOUNTAIN HILLS	AZ		10/23/2024	6.625	308,156		(167)				410,000	09/04/2024
100172611	CF	GLENDALE	AZ		10/23/2024	6.875	336,938		(294)				518,000	09/11/2024
100172612	CF	MAGNA	UT		10/23/2024	6.375	313,959		(132)				491,000	09/09/2024
100172613	CF	LITTLETON	CO		10/23/2024	6.875	349,540		(205)				500,000	09/11/2024
100172614	CF	ZEBULON	NC		10/23/2024	6.500	281,956		(126)				374,000	09/09/2024
100172615	CF	CORDOVA	TN		10/23/2024	6.125	256,203		(105)				356,900	09/10/2024
100172616	CF	MISSOURI CITY	TX		10/23/2024	6.375	256,509		(83)				342,000	09/10/2024
100172618	CF	SAN RAMON	CA		10/24/2024	8.875	1,329,360		(710)				1,750,000	07/24/2024
100172619	CF	FORT MYERS	FL		10/24/2024	7.750	228,399		(121)				285,000	06/11/2024
100172620	CF	BOYNTON BEACH	FL		10/24/2024	7.250	625,443		(272)				1,265,000	05/23/2024
100172621		JAMAICA	NY		10/24/2024	8.250	520,702		(109)				670,000	07/30/2024
100172622		GLENDALE	AZ		10/24/2024	7.625	993,768		150				1,450,000	07/16/2024
100172623		GLENDALE	NY		10/24/2024	7.750	780,493		(202)				1,220,000	05/29/2024
100172624	CF	NEWBURGH	NY		10/24/2024	8.500	242,249		(99)				300,000	02/02/2024
100172625	CF	AVENTURA	FL		10/24/2024	6.875	321,612		(963)				955,000	09/10/2024
100172626		XENIA	OH		10/24/2024	8.250	148,266		(206)				175,000	09/18/2024
100172628	CF	DULUTH	GA		10/24/2024	7.250	319,822		(327)				435,000	09/16/2024
100172630	CF	PORTER	TX		10/24/2024	7.250	696,247		(483)				850,000	09/19/2024
100172631	CF	LAS VEGAS	NV		10/24/2024	7.500	753,671		(589)				861,000	09/23/2024
100172632		BEAVERCREEK	OH		10/24/2024	7.625	108,806		(118)				130,000	09/23/2024
100172633	CF	HAYDEN	ID		10/24/2024	6.375	2,074,682		(561)				3,200,000	09/23/2024
100172635	CF	HENDERSON	NV		10/24/2024	7.000	259,291		(149)				464,090	09/17/2024
100172636		HEBRON	IN		10/24/2024	9.125	159,959		(397)				586,000	09/13/2024
100172637	CF	SAN BERNARDINO	CA		10/24/2024	7.250	318,647		(183)				475,000	09/18/2024
100172638		ANCHORAGE	AK		10/24/2024	7.625	156,730		(166)				240,000	09/16/2024
100172639	CF	MIAMI	FL		10/24/2024	6.875	1,288,786		(946)				1,900,000	09/30/2024
100172640		HIALEAH	FL		10/24/2024	7.500	132,667		(124)				185,000	10/01/2024
100172641	CF	CYPRESS	TX		10/24/2024	7.375	795,076		(484)				1,050,000	08/02/2024
100172642	CF	CHANDLER	AZ		10/24/2024	8.125	323,366		(180)				410,000	10/01/2024
100172643	CF	MARGATE	FL		10/24/2024	7.750	294,686		(200)				437,500	10/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172644		NEWARK	NJ		10/24/2024	8.125	485,836		(399)				670,000	09/20/2024
100172645	CF	SANTA MARIA	CA		10/24/2024	9.500	584,846		(69)				730,000	10/04/2024
100172646	CF	GRAND PRAIRIE	TX		10/24/2024	7.375	664,450		(376)				820,000	08/22/2024
100172649	CF	KENNESAW	GA		11/21/2024	7.250	154,592		(125)				450,000	10/22/2024
100172650		SHELTON	WA		11/21/2024	7.000	146,768		(89)				1,358,000	10/31/2024
100172652	CF	FULSHEAR	TX		11/21/2024	8.500	1,889,103		(345)				2,200,000	10/16/2024
100172653		BATON ROUGE	LA		11/21/2024	7.625	254,480		(92)				315,000	10/22/2024
100172654		BATON ROUGE	LA		11/21/2024	7.625	254,938		(102)				315,000	10/22/2024
100172655		WASHINGTON	DC		11/21/2024	8.500	531,142		(355)				729,000	10/14/2024
100172657	CF	PHILADELPHIA	PA		11/21/2024	7.250	117,470		(117)				230,000	10/22/2024
100172658		SICKLERVILLE	NJ		11/21/2024	7.875	131,034		(119)				188,000	10/18/2024
100172660	CF	WINCHESTER	CA		11/21/2024	7.750	641,005		(519)				782,000	10/15/2024
100172661	CF	BESSEMER	AL		11/21/2024	7.250	117,590		(66)				165,000	10/16/2024
100172662		YOUNGSTOWN	OH		11/21/2024	7.000	97,646		9				198,000	10/21/2024
100172663	CF	LOS ANGELES	CA		11/21/2024	6.375	812,084		(54)				1,350,000	10/24/2024
100172665	CF	GLENDALE	AZ		11/21/2024	7.375	364,572		(283)				480,000	10/15/2024
100172666	CF	ALEXANDRIA	VA		11/21/2024	6.625	505,278		(135)				760,000	11/06/2024
100172667	CF	QUAKERTOWN	PA		11/21/2024	7.875	399,495		(200)				560,000	11/12/2024
100172668	CF	ROWLAND HEIGHTS	CA		11/21/2024	6.750	1,008,630		(411)				1,280,000	10/15/2024
100172669		MEADOWS PLACE	TX		11/21/2024	7.750	171,553		(158)				278,000	10/17/2024
100172670	CF	RANCHO CUCAMONGA	CA		11/21/2024	7.250	1,042,878		(787)				1,355,000	10/28/2024
100172672		LEBANON	PA		11/21/2024	7.000	111,890		(21)				140,000	10/16/2024
100172673		AURORA	CO		11/21/2024	6.875	100,849		(9)				450,000	10/18/2024
100172677	CF	WHITEFISH	MT		11/21/2024	6.875	550,909		(339)				951,000	11/13/2024
100172678	CF	PRINCETON	TX		11/21/2024	7.875	235,940		(214)				302,500	10/22/2024
100172679		COLUMBUS	OH		11/21/2024	7.375	120,505		(52)				170,000	10/09/2024
100172680	CF	DALLAS	TX		11/21/2024	7.250	163,588		(79)				215,000	10/15/2024
100172682	CF	RIVERSIDE	CA		11/21/2024	7.125	608,037		(203)				863,000	10/28/2024
100172685		LAS CRUCES	NM		11/21/2024	7.625	143,853		(101)				180,000	10/28/2024
100172687		NEW ALBANY	IN		11/21/2024	8.000	103,695		(46)				190,000	10/15/2024
100172688	CF	GRAND PRAIRIE	TX		11/21/2024	6.875	222,946		(111)				289,000	10/18/2024
100172689		SUMTER	SC		11/21/2024	7.250	173,290		(38)				271,000	10/21/2024
100172690		MERCED	CA		11/21/2024	7.625	323,731		(99)				392,000	10/22/2024
100172693	CF	PENRYN	CA		11/21/2024	7.500	776,654		(678)				1,090,000	10/18/2024
100172694	CF	SAN ANTONIO	TX		11/21/2024	6.875	441,912		(126)				637,000	11/12/2024
100172695		MCDONOUGH	GA		11/21/2024	8.250	396,824		(362)				544,000	10/23/2024
100172696		LOS ANGELES	CA		11/21/2024	6.500	584,681		157				1,000,000	10/22/2024
100172700	CF	PRINCEVILLE	HI		11/21/2024	7.500	1,348,662		(943)				1,660,000	11/06/2024
100172704	CF	PURCELLVILLE	VA		11/21/2024	7.750	1,410,655		(1,230)				1,700,000	11/08/2024
100172705	CF	ROMEOVILLE	IL		11/21/2024	7.000	163,878		(95)				270,000	10/28/2024
100172706		MEMPHIS	TN		11/21/2024	7.250	112,283		(52)				143,000	10/21/2024
100172707		ONTARIO	CA		11/21/2024	6.750	805,150		45				1,020,000	10/21/2024
100172708	CF	TUCSON	AZ		11/21/2024	7.250	416,282		(305)				675,000	11/04/2024
100172709	CF	WACO	TX		11/21/2024	8.125	154,949		(154)				205,000	10/22/2024
100172710	CF	LAKE ARROWHEAD	CA		11/21/2024	6.750	871,408		(440)				1,360,000	10/21/2024
100172711	CF	WHITE OAK	TX		11/21/2024	6.875	127,272		(23)				201,000	10/25/2024
100172712		PHOENIX	AZ		11/21/2024	7.375	313,796		(175)				440,000	10/30/2024
100172713	CF	GRETNA	LA		11/21/2024	6.875	188,455		1				254,000	10/28/2024
100172714	CF	REARDAN	WA		11/21/2024	8.000	393,347		(266)				454,000	10/15/2024
100172716	CF	OXNARD	CA		11/21/2024	6.750	677,336		(287)				906,000	11/01/2024
100172717	CF	FAYETTEVILLE	NC		11/21/2024	6.875	144,498		(23)				207,000	10/17/2024
100172719	CF	BELLEVUE	WA		11/21/2024	7.000	1,489,629		(1,148)				2,900,000	10/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172722	CF	LANCASTER	CA		11/21/2024	6.750	256,074		(86)				470,000	10/22/2024
100172723	CF	GEORGETOWN	TX		11/21/2024	6.625	96,904		(55)				400,000	11/01/2024
100172724	CF	MAMMOTH LAKES	CA		11/21/2024	7.625	442,034		(412)				532,000	10/29/2024
100172725	CF	WEST VALLEY CITY	UT		11/21/2024	6.625	496,048		(138)				640,000	10/22/2024
100172726	CF	SAN ANTONIO	TX		11/21/2024	6.750	323,048		119				380,000	10/31/2024
100172728	CF	DALLAS	TX		11/21/2024	6.625	450,815		(57)				785,000	10/31/2024
100172729	CF	MESQUITE	TX		11/21/2024	6.500	224,184		84				340,000	10/09/2024
100172730	CF	SCRANTON	PA		11/21/2024	7.500	177,619		(88)				233,000	10/17/2024
100172731		CAPITOL HEIGHTS	MD		11/21/2024	7.875	271,548		(219)				375,000	10/25/2024
100172737	CF	LONG GROVE	IL		11/21/2024	6.875	478,227		(537)				1,520,000	10/24/2024
100172738	CF	PICO RIVERA	CA		11/21/2024	6.875	426,538		(237)				910,000	10/28/2024
100172739	CF	BERWYN HEIGHTS	MD		11/21/2024	8.750	404,100		(334)				496,000	10/17/2024
100172740	CF	SAN JOSE	CA		11/21/2024	6.875	936,104		(437)				1,205,000	10/21/2024
100172741	CF	EL PASO	TX		11/21/2024	7.250	311,613		(302)				387,000	10/24/2024
100172742		HUMBLE	TX		11/21/2024	6.875	157,301		1				265,000	10/10/2024
100172743	CF	OLYMPIA	WA		11/21/2024	6.875	123,248		(460)				1,050,000	10/29/2024
100172744	CF	BIG BEAR CITY	CA		11/21/2024	6.750	234,468		(16)				345,000	10/29/2024
100172746		YAKIMA	WA		11/21/2024	7.500	269,162		(114)				350,000	10/24/2024
100172747		YAKIMA	WA		11/21/2024	7.250	157,566		(53)				265,000	10/24/2024
100172748		YAKIMA	WA		11/21/2024	7.875	183,647		(83)				250,000	10/24/2024
100172749		WAUPUN	WI		11/21/2024	7.625	172,220		(110)				215,000	11/05/2024
100172750	CF	SALT LAKE CITY	UT		11/21/2024	6.750	123,423		(85)				480,000	10/22/2024
100172751		LILBURN	GA		11/21/2024	7.375	267,796		(82)				360,000	10/17/2024
100172752		YAKIMA	WA		11/21/2024	7.875	146,918		(67)				200,000	10/24/2024
100172755	CF	WHITEFISH	MT		12/06/2024	6.875	756,859		(318)				3,518,000	11/13/2024
100172756	CF	FORT LAUDERDALE	FL		12/06/2024	6.875	534,469		(12)				830,000	11/01/2024
100172758	CF	ATLANTIC HIGHLANDS	NJ		12/06/2024	7.000	409,983		(134)				515,000	11/12/2024
100172759	CF	KANNAPOLIS	NC		12/06/2024	7.250	458,173		(152)				650,000	10/29/2024
100172760	CF	KNOXVILLE	TN		12/06/2024	7.875	177,628		(161)				244,000	10/23/2024
100172761		ORANGE	MA		12/06/2024	8.625	206,883		(158)				285,000	10/23/2024
100172762	CF	PHILADELPHIA	PA		12/06/2024	6.875	170,224		32				248,000	10/29/2024
100172763		DAYTONA BEACH	FL		12/06/2024	7.875	303,861		(232)				368,000	10/29/2024
100172764		SEMINOLE	FL		12/06/2024	6.875	323,370		45				470,000	10/28/2024
100172766		PHILADELPHIA	PA		12/06/2024	7.125	187,104		19				270,000	10/29/2024
100172767	CF	HOMESTEAD	FL		12/06/2024	6.750	465,753		187				640,000	10/30/2024
100172770	CF	AUSTIN	TX		12/06/2024	8.750	182,809		(151)				285,000	10/23/2024
100172771	CF	MOUNT CLEMENS	MI		12/06/2024	7.750	148,716		(117)				192,000	10/25/2024
100172772		WINTERVILLE	NC		12/06/2024	8.000	190,952		(163)				235,000	10/16/2024
100172773	CF	PASCO	WA		12/06/2024	6.625	245,844		90				390,000	10/31/2024
100172774		FORT WORTH	TX		12/06/2024	8.875	216,416		(176)				279,000	10/25/2024
100172775	CF	PASCO	WA		12/06/2024	6.625	299,216		90				450,000	10/30/2024
100172776	CF	LOS ANGELES	CA		12/06/2024	7.875	1,889,094		(854)				3,150,000	11/04/2024
100172777		ALBUQUERQUE	NM		12/06/2024	7.250	170,735		(28)				210,000	11/05/2024
100172778	CF	EDISON	NJ		12/06/2024	7.375	180,708		(210)				305,000	11/05/2024
100172780	CF	CORONA	CA		12/06/2024	8.000	524,744		(426)				643,000	10/28/2024
100172781	CF	MOUNT PLEASANT	SC		12/06/2024	7.250	271,976		(198)				410,000	11/05/2024
100172782	CF	NORTH FORT MYERS	FL		12/06/2024	7.500	313,471		(62)				422,000	10/29/2024
100172783		MILLINGTON	TN		12/06/2024	7.625	89,844		(225)				228,000	10/24/2024
100172784	CF	BURIEN	WA		12/06/2024	7.250	636,202		(563)				820,000	10/25/2024
100172785	CF	SOUTH GATE	CA		12/06/2024	8.250	755,759		(479)				820,000	10/24/2024
100172786	CF	WORCESTER	MA		12/06/2024	7.250	565,862		190				775,000	10/31/2024
100172787		MARCO ISLAND	FL		12/06/2024	6.875	220,016		51				455,000	11/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172788	CF	PASCO	WA		12/06/2024	6.625	277,161		67				420,000	10/31/2024
100172789	CF	PFLUGERVILLE	TX		12/06/2024	8.250	312,198		(273)				420,000	11/04/2024
100172791		VENICE	CA		12/06/2024	7.250	302,076		(100)				2,050,000	10/28/2024
100172792	CF	BOYDS	MD		12/06/2024	6.875	379,088		5,585				925,000	11/06/2024
100172794	CF	KENNEWICK	WA		12/06/2024	6.625	295,430		98				435,000	10/31/2024
100172795		FORT WORTH	TX		12/06/2024	7.625	147,605		(107)				205,000	10/11/2024
100172796	CF	PASCO	WA		12/06/2024	6.625	225,922		1				395,000	10/31/2024
100172797	CF	ANDERSON	SC		12/06/2024	7.125	218,063		(45)				320,000	10/18/2024
100172798		EAST HARTFORD	CT		12/06/2024	7.500	413,119		138				530,000	11/22/2024
100172799	CF	DENVER	NC		12/06/2024	6.625	269,699		54				395,000	11/05/2024
100172800	CF	MIAMI	FL		12/06/2024	7.000	480,180		(238)				592,000	10/25/2024
100172801		ENCINO	CA		12/06/2024	7.500	247,950		(80)				525,000	10/31/2024
100172802	CF	ALEXANDRIA	VA		12/06/2024	8.875	159,708		(135)				193,000	10/25/2024
100172803	CF	ANCHORAGE	AK		12/06/2024	7.250	507,376		(63)				680,000	10/31/2024
100172804	CF	DALLAS	TX		12/06/2024	6.625	412,066		16				740,000	10/31/2024
100172805	CF	BRIGHTON	CO		12/06/2024	8.250	1,195,411		(580)				1,450,000	10/24/2024
100172806	CF	PHILADELPHIA	PA		12/06/2024	7.250	140,350		(39)				215,000	10/04/2024
100172807	CF	DUBLIN	CA		12/06/2024	7.250	2,068,699		(719)				3,250,000	11/12/2024
100172808	CF	SOUTH BARRINGTON	IL		12/06/2024	6.375	252,035		(9)				760,000	11/05/2024
100172809	CF	TAMPA	FL		12/06/2024	7.125	259,616		(60)				360,000	11/12/2024
100172810		FORT WORTH	TX		12/06/2024	7.625	131,435		(103)				182,000	10/11/2024
100172811	CF	XENIA	OH		12/06/2024	7.750	103,443		(60)				145,000	10/29/2024
100172813		VALLEJO	CA		12/06/2024	7.625	106,808		(48)				170,000	11/04/2024
100172814	CF	SAN LEANDRO	CA		12/06/2024	8.125	748,004		(667)				975,000	10/30/2024
100172815	CF	THOUSAND OAKS (NEWBURY PARK AR	CA		12/06/2024	6.750	854,710		(292)				1,385,000	10/29/2024
100172816	CF	PHOENIX	AZ		12/06/2024	7.000	316,602		(163)				405,000	10/21/2024
100172817	CF	ALLENTOWN	PA		12/06/2024	7.875	274,449		(249)				377,000	10/21/2024
100172818		SAN DIEGO	CA		12/06/2024	7.125	875,680		(369)				1,160,000	10/31/2024
100172821	CF	MIAMI	FL		12/06/2024	7.250	146,301		(89)				300,000	11/01/2024
100172822	CF	DENVER	CO		12/06/2024	6.875	1,419,004		(342)				1,780,000	11/08/2024
100172823	CF	HOLLISTER	CA		12/06/2024	6.750	857,892		(236)				1,250,000	11/12/2024
100172824	CF	FAIRVIEW	OR		12/06/2024	6.375	246,744		8				360,000	10/29/2024
100172825	CF	MINNEAPOLIS	MN		12/06/2024	7.375	684,608		(388)				930,000	11/06/2024
100172826	CF	AZLE	TX		12/06/2024	6.625	381,505		(85)				675,000	10/30/2024
100172827		NEWBURGH	IN		12/06/2024	7.875	173,603		(33)				255,000	11/14/2024
100172828	CF	WINTERS	CA		12/06/2024	7.125	406,417		(252)				680,000	11/08/2024
100172829	CF	NORTH LAS VEGAS	NV		12/06/2024	7.250	490,213		(242)				595,000	11/06/2024
100172830	CF	YORBA LINDA	CA		12/06/2024	6.500	267,051		(164)				3,054,000	11/20/2024
100172832	CF	HOLT	MI		12/06/2024	6.875	313,007		(84)				390,000	11/04/2024
100172833	CF	ESCONDIDO	CA		12/06/2024	7.250	1,250,715		(706)				1,550,000	10/31/2024
100172834	CF	WESTLAKE VILLAGE	CA		12/06/2024	6.625	600,259		(133)				1,010,000	11/08/2024
100172835	CF	BIRMINGHAM	MI		12/06/2024	6.875	335,906		(97)				420,000	10/29/2024
100172836	CF	SPRING VALLEY	CA		12/06/2024	6.750	1,082,214		(59)				1,390,000	11/22/2024
100172838		RIVERTON	UT		10/25/2024	7.499	513,042		(130)				770,000	09/27/2024
100172839	CF	CHARLOTTE	NC		10/25/2024	7.499	504,018		(444)				657,500	09/27/2024
100172840	CF	LOS ANGELES	CA		10/25/2024	7.250	654,398		(488)				850,000	09/26/2024
100172841	CF	KALAMA	WA		10/25/2024	7.375	341,659		(323)				455,000	09/03/2024
100172842	CF	VICTORVILLE	CA		10/25/2024	7.875	407,422		(414)				530,000	09/23/2024
100172843	CF	SANDY	OR		10/25/2024	6.750	345,974		(187)				475,000	09/27/2024
100172844		FORT WORTH	TX		10/25/2024	7.250	222,686		(60)				322,000	09/27/2024
100172845		LANCASTER	CA		10/25/2024	7.875	386,562		(283)				469,000	09/18/2024
100172846	CF	EPHRATA	PA		10/25/2024	6.999	258,202		(162)				345,000	10/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172847		EL CAJON	CA		10/25/2024	7.125	511,008		(117)				740,000	10/01/2024
100172848		SAN ANTONIO	TX		10/25/2024	6.875	173,406		(27)				215,000	10/02/2024
100172849		CHARLOTTE	NC		10/25/2024	7.375	200,683		(157)				244,500	09/25/2024
100172850		MONTGOMERY	TX		10/25/2024	6.750	99,404		(7)				152,500	10/08/2024
100172851	CF	WORCESTER	MA		10/25/2024	7.499	311,695		(293)				520,000	10/08/2024
100172852		ALLENTOWN	PA		10/25/2024	6.999	290,307		(32)				365,000	09/30/2024
100172853	CF	COMPTON	CA		10/25/2024	6.750	523,454		(333)				938,000	09/20/2024
100172854		DORCHESTER	MA		10/25/2024	7.375	759,113		(124)				970,000	10/03/2024
100172855	CF	DELAWARE	OH		10/25/2024	6.999	213,735		(49)				285,000	10/08/2024
100172856	CF	BAKERSFIELD	CA		10/25/2024	7.125	273,899		(136)				360,000	10/02/2024
100172858		HUNTINGTON PARK	CA		10/25/2024	7.999	514,987		(433)				855,000	09/26/2024
100172859		SCOTTSDALE	AZ		10/25/2024	7.125	1,094,523		96				1,450,000	10/03/2024
100172860		LAS CRUCES	NM		10/25/2024	7.875	150,670		(138)				209,000	09/18/2024
100172861		PERRIS	CA		10/25/2024	6.875	448,114		(100)				600,000	10/04/2024
100172863	CF	HARTSVILLE	IN		10/25/2024	7.999	126,443		(27)				210,000	10/02/2024
100172864	CF	MODESTO	CA		10/25/2024	7.999	263,565		(198)				365,000	10/02/2024
100172865	CF	BAKERSFIELD	CA		10/25/2024	6.750	197,946		(1)				268,000	09/30/2024
100172866		LELAND	NC		10/25/2024	7.250	192,292		(90)				335,000	09/27/2024
100172868		OAKLAND	TN		10/25/2024	6.625	280,524		(15)				360,000	09/23/2024
100172869	CF	LOS ANGELES	CA		10/25/2024	6.625	452,511		(159)				976,000	10/01/2024
100172870		EAST POINT	GA		10/25/2024	7.999	248,538		(328)				339,000	09/20/2024
100172871	CF	LONG BEACH	CA		10/25/2024	7.125	1,398,827		(1,123)				1,700,000	09/24/2024
100172872	CF	FARMINGTON	NM		10/25/2024	6.999	129,239		(128)				262,000	10/07/2024
100172873		GRAND RAPIDS	MI		10/25/2024	7.499	163,962		(112)				219,000	09/09/2024
100172874	CF	NEW BRAUNFELS	TX		10/25/2024	6.750	315,554		(141)				440,000	09/17/2024
100172875	CF	YORK	PA		10/25/2024	6.999	147,979		(62)				210,000	10/07/2024
100172876	CF	LOS ANGELES	CA		10/25/2024	6.499	274,689		(60)				811,000	10/01/2024
100172877	CF	ANCHORAGE	AK		10/25/2024	6.875	390,855		(223)				550,000	09/26/2024
100172878	CF	TRIANGLE	VA		10/25/2024	7.375	349,629		(103)				435,000	10/01/2024
100172879	CF	DUBLIN	OH		10/25/2024	7.250	609,214		5,788				752,000	09/12/2024
100172880	CF	MODESTO	CA		10/25/2024	7.999	285,592		(227)				456,000	09/27/2024
100172881	CF	NOLENSVILLE	TN		10/25/2024	6.999	227,011		(54)				395,000	10/03/2024
100172882	CF	FAYETTEVILLE	AR		10/25/2024	6.375	161,566		(81)				322,000	09/25/2024
100172883	CF	NEWPORT BEACH	CA		10/25/2024	6.999	1,867,701		(566)				2,345,000	09/30/2024
100172884	CF	SHOREWOOD	IL		10/25/2024	8.625	348,029		(114)				441,000	10/03/2024
100172885		CLEVELAND	OH		10/25/2024	7.625	207,479		(190)				250,000	09/27/2024
100172887	CF	HOUSTON	TX		10/25/2024	7.375	321,297		(138)				398,000	09/30/2024
100172888		GARFIELD HEIGHTS	OH		10/25/2024	7.999	127,217		(115)				153,000	09/27/2024
100172889	CF	ELKTON	MD		10/25/2024	6.750	233,349		8				315,000	10/04/2024
100172892	CF	PERRIS	CA		10/25/2024	6.999	355,155		(19)				525,000	09/23/2024
100172893	CF	ROCKVILLE	MD		10/25/2024	6.999	419,640		1				530,000	10/08/2024
100172894	CF	LOS ANGELES	CA		10/25/2024	7.125	1,599,037		(773)				2,325,000	09/30/2024
100172895	CF	VINEMONT	AL		10/25/2024	6.875	258,405		(248)				485,000	10/02/2024
100172896	CF	LANCASTER	CA		10/25/2024	7.499	283,141		(168)				384,000	09/27/2024
100172897	CF	BAKERSFIELD	CA		10/25/2024	6.999	382,526		(312)				465,000	09/25/2024
100172898		VICTORVILLE	CA		10/25/2024	7.125	258,350		(64)				417,000	09/24/2024
100172899		HARROGATE	TN		10/25/2024	6.750	144,708		63				230,000	09/12/2024
100172900	CF	TEMECULA	CA		10/25/2024	7.250	998,632		(682)				1,235,000	09/28/2024
100172901		YORK	PA		10/25/2024	7.999	92,011		(82)				136,000	10/02/2024
100172902	CF	BAKERSFIELD	CA		10/25/2024	6.125	248,692		(44)				345,000	09/25/2024
100172903	CF	BALTIMORE	MD		10/25/2024	8.125	244,836		(215)				345,000	10/04/2024
100172904	CF	SAHUARITA	AZ		10/25/2024	6.875	207,367		(209)				506,000	09/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172905	CF	LOS ANGELES	CA		10/25/2024	7.999	660,129		(298)				775,000	10/03/2024
100172906	CF	SANTA ROSA	CA		10/25/2024	7.875	478,836		(55)				640,000	10/03/2024
100172907	CF	LOS ANGELES	CA		10/25/2024	8.125	673,013		(295)				855,000	09/23/2024
100172908	CF	LAS VEGAS	NV		10/25/2024	8.250	398,872		(590)				470,000	09/24/2024
100172909	CF	SAN BERNARDINO	CA		10/25/2024	6.750	481,394		(324)				595,000	09/26/2024
100172910	CF	HOUSTON	TX		10/25/2024	6.875	1,127,125		(150)				1,400,000	10/07/2024
100172911		MORENO VALLEY	CA		10/25/2024	9.250	652,673		(509)				835,000	10/02/2024
100172912	CF	METAIRIE	LA		10/25/2024	7.125	353,774		(302)				434,000	09/16/2024
100172914	CF	LOS BANOS	CA		10/25/2024	7.499	389,876		(368)				469,000	10/02/2024
100172915	CF	WOODRIDGE	IL		10/25/2024	8.125	400,618		(258)				580,000	10/04/2024
100172916		GREENBELT	MD		10/25/2024	9.499	318,850		(241)				425,000	10/02/2024
100172917	CF	BEAUMONT	TX		10/25/2024	7.625	173,580		(230)				205,000	09/25/2024
100172918	CF	LANCASTER	CA		10/25/2024	8.375	462,445		(297)				500,000	09/25/2024
100172919	CF	INDIANAPOLIS	IN		10/25/2024	6.750	633,881		(182)				790,000	10/08/2024
100172920	CF	SCOTTSDALE	AZ		10/25/2024	8.250	667,980		(582)				803,000	10/04/2024
100172921	CF	PLANO	TX		10/25/2024	7.875	265,624		(219)				345,000	10/07/2024
100172922	CF	REDMOND	OR		10/25/2024	7.999	529,247		(255)				700,000	10/07/2024
100172923	CF	INDIO	CA		10/25/2024	7.750	280,417		(120)				346,000	10/04/2024
100172925	CF	OAK PARK	CA		10/25/2024	6.999	1,460,461		(389)				1,900,000	09/26/2024
100172926	CF	TULALIP	WA		10/25/2024	8.125	394,396		(121)				505,000	10/04/2024
100172927	CF	AUBURN	WA		10/25/2024	7.625	420,220		(104)				605,000	09/25/2024
100172928	CF	PASSAIC	NJ		10/25/2024	8.499	397,099		(234)				430,000	10/07/2024
100172929	CF	OAKLAND	CA		10/25/2024	7.375	431,056		(149)				540,000	09/30/2024
100172930	CF	HOLLISTER	CA		10/25/2024	7.499	529,646		(11)				665,000	10/01/2024
100172931		LINCOLN	CA		10/25/2024	7.375	207,773		(199)				728,000	10/02/2024
100172933	CF	BAKERSFIELD	CA		10/25/2024	7.875	330,456		(256)				379,000	09/26/2024
100172934	CF	GRAFTON	MA		10/25/2024	7.499	298,846		(71)				380,000	10/08/2024
100172936	CF	MORENO VALLEY	CA		10/25/2024	8.999	194,867		(1,298)				565,000	09/19/2024
100172937	CF	WATSONVILLE	CA		10/25/2024	8.999	864,143		(402)				940,000	10/07/2024
100172938	CF	LAS VEGAS	NV		10/25/2024	6.999	3,073,956		(2,482)				3,987,000	09/25/2024
100172939	CF	LYNWOOD	CA		10/25/2024	7.750	539,342		(471)				652,000	09/30/2024
100172940	CF	SAN BERNARDINO	CA		10/25/2024	8.999	745,078		(478)				850,000	09/27/2024
100172941	CF	MERCED	CA		10/25/2024	6.750	276,281		16				350,000	10/05/2024
100172942	CF	MONROE	NC		10/25/2024	6.499	529,249		(283)				805,000	09/24/2024
100172943	CF	PEMBROKE PINES	FL		10/25/2024	6.250	226,993		(110)				470,000	09/27/2024
100172944	CF	MANASSAS	VA		10/25/2024	7.125	516,923		(373)				632,000	10/02/2024
100172945	CF	GEORGETOWN	TX		10/25/2024	8.750	603,047		(519)				735,000	09/27/2024
100172946	CF	WILDWOOD	MO		10/25/2024	7.125	374,387		(217)				490,000	10/04/2024
100172948	CF	LAKELAND	FL		10/25/2024	8.375	245,881		(212)				315,000	09/30/2024
100172949	CF	LOS ANGELES	CA		10/25/2024	6.499	1,116,907		(317)				1,400,000	09/30/2024
100172950	CF	LAKE ELSINORE	CA		10/25/2024	7.625	357,913		(256)				410,000	09/24/2024
100172951	CF	HOMESTEAD	FL		10/25/2024	6.875	1,146,260		(830)				1,550,000	09/25/2024
100172952	CF	SPOTSYLVANIA	VA		10/25/2024	7.375	294,414		(158)				362,000	09/27/2024
100172953	CF	YUMA	AZ		10/25/2024	6.875	244,696		(224)				304,000	09/25/2024
100172954	CF	LOS ANGELES	CA		10/25/2024	8.125	603,385		(533)				725,000	10/03/2024
100172955	CF	RIVERSIDE	CA		10/25/2024	7.499	436,562		(346)				600,000	10/01/2024
100172956		CORAL SPRINGS	FL		10/25/2024	8.625	637,489		(340)				784,000	10/04/2024
100172957	CF	CRANSTON	RI		10/25/2024	8.999	715,684		(316)				780,000	10/08/2024
100172958	CF	RANCHO CUCAMONGA	CA		10/25/2024	6.250	805,953		(343)				1,350,000	10/01/2024
100172959		MIAMI	FL		10/25/2024	6.499	1,560,322		(99)				2,240,000	09/30/2024
100172960	CF	SPRING	TX		10/25/2024	6.750	180,106		(129)				260,000	10/07/2024
100172961	CF	PALM BAY	FL		10/25/2024	6.875	205,683		(171)				385,000	09/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172962	CF	LOS ANGELES	CA		10/25/2024	6.875	1,063,300		(730)				1,300,000	09/25/2024
100172963	CF	SCOTTSDALE	AZ		10/25/2024	6.999	1,017,288		(596)				1,250,000	09/25/2024
100172964	CF	VICTORIA	TX		10/25/2024	6.250	308,937		(100)				406,000	10/02/2024
100172965		FALLBROOK	CA		10/25/2024	8.125	684,864		(308)				895,000	10/02/2024
100172967	CF	RANCHO SANTA MARGARITA	CA		10/25/2024	6.999	1,288,517		(471)				1,600,000	09/27/2024
100172968		LOS ANGELES	CA		10/25/2024	7.750	28,184		(1,333)				3,150,000	09/25/2024
100172969	CF	AURORA	IL		10/25/2024	7.750	253,537		(184)				310,000	10/01/2024
100172970	CF	JONESBORO	AR		10/25/2024	6.499	539,611		(140)				765,000	10/04/2024
100172971	CF	PALMDALE	CA		10/25/2024	7.999	516,655		(335)				655,000	09/24/2024
100172972	CF	MIAMI	FL		10/25/2024	8.875	694,437		(399)				754,000	10/02/2024
100172974	CF	ROSWELL	GA		10/25/2024	7.999	389,516		(572)				479,000	09/19/2024
100172975	CF	INDIANAPOLIS	IN		10/25/2024	6.125	142,658		40				195,000	10/04/2024
100172976	CF	NAPLES	FL		10/25/2024	6.875	862,946		(553)				1,232,000	08/26/2024
100172977	CF	HOUSTON	TX		10/25/2024	7.625	482,969		(380)				637,000	10/08/2024
100172978	CF	FREDERICKSBURG	VA		10/25/2024	6.999	314,844		(152)				455,000	09/30/2024
100172979	CF	OAK ISLAND	NC		10/25/2024	6.999	419,055		(408)				505,000	10/07/2024
100172980	CF	MIAMI	FL		10/25/2024	7.374	4,233,571		(1,536)				7,000,000	09/25/2024
100172981	CF	SANTA ROSA	CA		10/25/2024	6.999	618,976		(204)				810,000	10/01/2024
100172982	CF	INDEPENDENCE	MO		10/25/2024	6.999	187,739		(121)				240,000	09/27/2024
100172983	CF	MIAMI GARDENS	FL		10/25/2024	6.749	440,166		(198)				545,000	09/27/2024
100172985	CF	MONTGOMERY VILLAGE	MD		10/25/2024	8.499	286,690		(357)				360,000	09/23/2024
100172987	CF	BRASELTON	GA		10/25/2024	7.749	374,407		(202)				460,000	10/08/2024
100172989	CF	WINDER	GA		10/25/2024	8.124	233,979		(204)				293,000	10/02/2024
100172992	CF	GRANADA HILLS	CA		10/25/2024	8.875	1,187,723		(834)				1,315,000	10/02/2024
100172993	CF	TOMS RIVER	NJ		10/25/2024	7.499	464,745		(390)				605,000	09/25/2024
100172994	CF	MIAMI	FL		10/25/2024	6.749	550,907		(261)				720,000	10/07/2024
100172995	CF	SPRING	TX		10/25/2024	6.749	232,870		(489)				450,000	10/07/2024
100172996	CF	HOUSTON	TX		10/25/2024	8.249	481,928		(412)				580,000	09/26/2024
100172998	CF	LA PORTE	TX		10/25/2024	7.124	367,253		(169)				455,000	09/30/2024
100172999	CF	MISSOULA	MT		10/25/2024	6.749	262,262		(145)				425,000	09/30/2024
100173000	CF	MIAMI	FL		10/25/2024	6.999	583,401		(230)				724,000	10/03/2024
100173001	CF	MISSOULA	MT		10/25/2024	6.749	246,211		(140)				450,000	09/30/2024
100173002	CF	ROCKFORD	IL		10/25/2024	6.749	168,709		(64)				260,000	09/27/2024
100173003	CF	HANFORD	CA		10/25/2024	7.124	261,241		(2)				490,000	09/25/2024
100173004	CF	BROOKLYN	NY		10/25/2024	7.125	1,460,945		(1,149)				1,775,000	10/07/2024
100173005	CF	BROOKLYN	NY		10/25/2024	6.999	472,714		(32)				595,000	10/01/2024
100173006	CF	WESTON	FL		10/25/2024	6.749	266,869		(228)				635,000	10/07/2024
100173007	CF	NORTH RICHLAND HILLS	TX		10/25/2024	6.874	363,116		(104)				550,000	09/25/2024
100173008	CF	NUEVO	CA		10/25/2024	6.875	365,470		(125)				520,000	08/15/2024
100173009	CF	CRYSTAL BEACH	TX		10/25/2024	8.625	786,528		(636)				977,000	05/15/2024
100173010	CF	HIALEAH	FL		10/25/2024	6.874	571,288		(366)				795,000	10/02/2024
100173012	CF	RIVERSIDE	CA		10/25/2024	7.990	842,884		(660)				1,020,000	09/17/2024
100173014	CF	MADISONVILLE	LA		10/25/2024	6.874	264,573		(100)				355,000	10/07/2024
100173015	CF	BONNEAU	SC		10/25/2024	7.875	502,657		(3,511)				625,000	08/22/2024
100173016	CF	ALOHA	OR		10/25/2024	7.750	472,963		(859)				575,000	08/09/2024
100173017	CF	POINT PLEASANT BORO	NJ		10/25/2024	6.400	450,531		(134)				1,180,000	10/08/2024
100173018	CF	LOS ANGELES	CA		10/25/2024	7.500	2,489,363		12,666				3,100,000	08/23/2024
100173019	CF	HONOLULU	HI		10/25/2024	6.875	282,223		(120)				350,000	08/28/2024
100173020	CF	LOS ANGELES WOODLAND	CA		10/25/2024	8.625	1,205,108		(774)				1,470,000	08/29/2024
100173021	CF	COVINGTON	LA		10/25/2024	7.375	214,526		(160)				280,000	08/28/2024
100173022	CF	HIGHLAND	CA		10/25/2024	8.625	653,135		(219)				785,000	08/07/2024
100173023	CF	HOUSTON	TX		10/25/2024	8.249	482,490		(423)				580,000	09/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173024	CF	BAKERSFIELD	CA		10/25/2024	7.500	356,034		(121)				433,000	08/09/2024
100173025	CF	ORANGE BEACH	AL		10/25/2024	6.875	1,495,784		(229)				2,528,000	09/05/2024
100173026	CF	BLOOMFIELD	NJ		10/25/2024	8.375	519,647		(451)				625,000	08/30/2024
100173027		SACRAMENTO	CA		10/25/2024	8.000	305,954		3,311				410,000	08/27/2024
100173028	CF	EL CAJON	CA		10/25/2024	7.990	1,043,772		(881)				1,550,000	09/12/2024
100173029		EL PASO	TX		10/25/2024	8.625	198,025		(270)				305,000	09/19/2024
100173036	CF	DAYTON	OH		10/25/2024	6.740	168,304		(86)				215,000	08/27/2024
100173037		PATTERSON	CA		10/25/2024	7.625	339,341		(147)				510,000	08/27/2024
100173038		BIG BEAR LAKE	CA		10/25/2024	7.750	1,442,552		11				1,925,000	09/03/2024
100173039	CF	SALEM	OR		10/25/2024	6.990	844,488		(392)				1,351,400	09/09/2024
100173040	CF	GADSDEN	AL		10/25/2024	9.000	159,899		(199)				200,000	08/05/2024
100173041	CF	SILETZ	OR		10/25/2024	8.125	213,267		(295)				387,000	09/06/2024
100173042	CF	DESOTO	TX		10/25/2024	8.375	254,364		(344)				310,000	08/30/2024
100173044	CF	SAN BERNARDINO	CA		10/25/2024	7.875	316,278		(388)				450,000	09/19/2024
100173047	CF	BIRDSBORO	PA		10/25/2024	8.375	357,229		(268)				435,000	07/29/2024
100173048	CF	OCEANSIDE	CA		10/25/2024	7.875	732,430		(508)				895,000	09/11/2024
100173049	CF	FONTANA	CA		10/25/2024	7.375	483,514		(3,481)				640,000	09/05/2024
100173050	CF	ATLANTA	GA		10/25/2024	7.250	351,360		(256)				475,000	08/28/2024
100173051		SAN MARCOS	TX		10/25/2024	7.625	148,802		(1,105)				217,500	08/16/2024
100173052		FORT WASHINGTON	MD		10/25/2024	7.624	166,162		(165)				287,500	09/05/2024
100173053	CF	SANGER	CA		10/25/2024	7.125	921,464		(440)				1,250,000	09/12/2024
100173054	CF	VISTA	CA		10/25/2024	6.625	770,895		(216)				1,435,000	09/06/2024
100173055	CF	LUBBOCK	TX		10/25/2024	7.250	209,438		(186)				268,000	09/20/2024
100173056	CF	AIEA	HI		10/25/2024	6.990	898,766		(448)				1,110,000	09/24/2024
100173057	CF	EL PASO	TX		10/25/2024	8.250	1,049,305		(695)				1,400,000	09/19/2024
100173058	CF	FORT LAUDERDALE	FL		10/25/2024	10.249	402,007		(316)				490,000	09/13/2024
100173059	CF	OAKWOOD	GA		10/25/2024	7.375	243,591		(173)				342,000	07/17/2024
100173060		RANCHO SANTA MARGARITA	CA		10/25/2024	8.875	673,216		(491)				1,270,000	09/11/2024
100173061		VISALIA	CA		10/25/2024	6.500	262,619		62				375,000	09/02/2024
100173064	CF	LAS VEGAS	NV		10/25/2024	6.875	393,608		(127)				510,000	09/19/2024
100173065	CF	FAIRVIEW	TX		10/25/2024	7.250	2,512,239		(827)				2,834,000	08/09/2024
100173066	CF	WAYNE	PA		10/25/2024	7.875	829,966		(763)				1,090,000	07/12/2024
100173068	CF	LOS ANGELES (STUDIO CI	CA		10/25/2024	7.374	3,549,466		(1,728)				4,850,000	09/11/2024
100173070	CF	JENKS	OK		10/25/2024	6.499	254,955		(2)				344,000	09/17/2024
100173072	CF	MORENO VALLEY	CA		10/25/2024	7.625	403,879		(173)				500,000	07/16/2024
100173074	CF	SCOTTSDALE	AZ		10/25/2024	7.125	3,073,022		(2,270)				6,100,000	08/31/2024
100173075	CF	FLEMINGTON	NJ		10/25/2024	7.624	356,550		(263)				450,000	09/03/2024
100173076	CF	CORPUS CHRISTI	TX		10/25/2024	7.874	132,060		(115)				170,000	09/19/2024
100173077	CF	ROSAMOND	CA		10/25/2024	8.250	192,891		(169)				349,065	09/05/2024
100173078	CF	HUNTINGTON	NY		10/25/2024	7.875	1,299,547		(758)				1,590,000	09/23/2024
100173081	CF	BROOKLYN	NY		10/25/2024	7.750	3,111,681		(2,891)				4,755,000	08/30/2024
100173082	CF	RIVERSIDE	NJ		10/25/2024	10.124	251,208		(191)				307,000	09/11/2024
100173083	CF	RIVERSIDE	NJ		10/25/2024	9.999	213,254		(157)				268,000	09/10/2024
100173084	CF	NEW YORK	NY		10/25/2024	6.999	1,401,102		(476)				2,260,000	09/25/2024
100173085	CF	BROOKLYN	NY		10/25/2024	7.374	164,120		(457)				440,000	09/13/2024
100173086	CF	TUCSON	AZ		10/25/2024	6.999	246,552		(86)				355,000	09/06/2024
100173087	CF	COMPTON	CA		10/25/2024	7.499	666,424		(284)				1,065,000	09/25/2024
100173088	CF	BUSHKILL	PA		10/25/2024	6.999	105,405		(33)				185,000	09/13/2024
100173090	CF	ANKENY	IA		10/30/2024	7.124	265,570		(195)				415,000	09/20/2024
100173091	CF	LAKE HARMONY	PA		10/30/2024	6.999	260,758		(216)				384,000	09/30/2024
100173092	CF	MCHENRY	MD		10/30/2024	6.624	629,577		(180)				1,000,000	09/13/2024
100173093	CF	ORLANDO	FL		10/30/2024	7.500	274,184		(307)				543,000	08/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173094	CF	CHARLOTTE	NC		10/30/2024	6.875	298,703		(160)				393,000	09/12/2024
100173095	CF	COCONUT CREEK	FL		10/30/2024	7.500	273,417		(261)				400,000	08/26/2024
100173096	CF	VILLAS	NJ		10/30/2024	6.999	236,204		(167)				337,000	09/27/2024
100173097	CF	ALPHARETTA	GA		10/30/2024	7.625	451,550		(239)				567,000	09/10/2024
100173098	CF	PALM BAY	FL		10/30/2024	7.624	255,903		(211)				310,000	09/04/2024
100173099	CF	EATONTON	GA		10/30/2024	5.999	759,692		(97)				1,130,000	09/27/2024
100173100	CF	HOMESTEAD	FL		10/30/2024	7.625	311,207		(185)				500,000	09/03/2024
100173101	CF	WESTCLIFFE	CO		10/30/2024	5.990	221,392		(56)				444,000	09/20/2024
100173102	CF	SOUTH PLAINFIELD	NJ		10/30/2024	6.499	272,928		(130)				407,000	09/27/2024
100173103	CF	WESLEY CHAPEL	FL		10/30/2024	5.250	268,431		121				483,000	08/26/2024
100173104	CF	KANSAS CITY	MO		10/30/2024	6.624	245,402		(114)				337,000	09/25/2024
100173106	CF	MOUNT LEMMON	AZ		10/30/2024	6.499	431,087		(222)				700,000	09/23/2024
100173107	CF	LITTLETON	CO		10/30/2024	7.375	279,557		(162)				389,000	09/19/2024
100173108	CF	CARY	NC		10/30/2024	6.375	471,607		(140)				725,000	09/25/2024
100173109	CF	DURANGO	CO		10/30/2024	5.999	559,131		(24)				825,000	09/20/2024
100173110	CF	NEWARK	DE		10/30/2024	7.124	293,613		(143)				415,000	09/20/2024
100173111	CF	SAINT JOHNS	FL		10/30/2024	6.990	395,073		(201)				535,000	09/23/2024
100173113	CF	SACRAMENTO	CA		10/30/2024	6.999	302,403		(122)				400,000	09/25/2024
100173114	CF	ELLIJAY	GA		10/30/2024	5.999	312,662		(43)				487,000	09/23/2024
100173115	CF	GARDNERVILLE	NV		10/30/2024	5.999	433,216		(59)				615,000	09/27/2024
100173116	CF	SAN DIEGO	CA		10/30/2024	6.999	1,008,357		(386)				1,335,000	09/20/2024
100173117	CF	CHULA VISTA	CA		10/30/2024	6.624	884,736		(274)				1,200,000	09/23/2024
100173119	CF	GEORGETOWN	TX		10/30/2024	6.124	287,614		(71)				400,000	09/26/2024
100173120	CF	FRANKLIN	TN		10/30/2024	6.999	562,002		(280)				800,000	09/23/2024
100173121	CF	BEND	OR		10/30/2024	6.990	519,578		(246)				699,000	09/26/2024
100173122	CF	TRENTON	ME		10/30/2024	7.875	356,860		(159)				440,000	09/25/2024
100173123	CF	BANGOR	PA		10/30/2024	6.625	227,646		(104)				350,000	09/27/2024
100173124	CF	VALLEJO	CA		10/30/2024	5.999	713,967		(47)				1,050,000	09/19/2024
100173125	CF	PARADISE	CA		10/30/2024	7.875	679,604		(461)				835,000	09/23/2024
100173127	CF	DES MOINES	WA		10/30/2024	6.499	438,927		(163)				585,000	09/27/2024
100173129	CF	BLOOMINGBURG	NY		10/30/2024	6.624	371,070		(3)				500,000	10/01/2024
100173130	CF	MYRTLE BEACH	SC		10/30/2024	6.499	275,336		(109)				365,000	09/26/2024
100173131	CF	SOUTH LAKE TAHOE	CA		10/30/2024	6.124	674,036		(181)				965,000	09/17/2024
100173132	CF	BLAINE	WA		10/30/2024	7.375	331,204		(140)				437,000	09/25/2024
100173133	CF	HERRIMAN	UT		10/30/2024	7.000	477,034		(219)				603,000	09/23/2024
100173134	CF	GREENCASTLE	PA		10/30/2024	6.624	477,740		(163)				597,000	09/30/2024
100173135	CF	CYPRESS	TX		10/30/2024	6.624	253,371		(141)				383,000	09/27/2024
100173136	CF	SAN DIEGO	CA		10/30/2024	7.499	500,669		(215)				660,000	09/27/2024
100173138	CF	OAK ISLAND	NC		10/30/2024	6.625	448,365		(112)				600,000	09/24/2024
100173139	CF	ALPHARETTA	GA		10/30/2024	6.990	754,398		(432)				1,067,000	09/27/2024
100173140	CF	SMITHFIELD	VA		10/30/2024	7.625	371,365		(220)				459,000	09/20/2024
100173141	CF	FRESNO	CA		10/30/2024	6.624	245,554		(91)				315,000	09/23/2024
100173142	CF	ARVADA	CO		10/30/2024	6.875	485,975		(247)				650,000	09/27/2024
100173143	CF	SACRAMENTO	CA		10/30/2024	7.500	804,122		(244)				1,250,000	09/19/2024
100173144	CF	AUSTIN	TX		10/30/2024	6.999	319,939		(143)				415,000	09/27/2024
100173145	CF	BOISE	ID		10/30/2024	6.490	351,981		(127)				550,000	09/21/2024
100173146	CF	PHOENIX	AZ		10/30/2024	5.999	474,367		(64)				650,000	09/27/2024
100173147	CF	DAWSONVILLE	GA		10/30/2024	6.499	300,141		(102)				401,000	09/30/2024
100173148	CF	BASS LAKE	CA		10/30/2024	6.124	355,025		(37)				480,000	09/25/2024
100173149	CF	MINNEAPOLIS	MN		10/30/2024	7.375	287,548		(190)				381,000	09/27/2024
100173150	CF	COOPERSBURG	PA		10/30/2024	5.990	280,000		111				390,000	09/30/2024
100173151	CF	RENO	NV		10/30/2024	6.624	633,189		(239)				855,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173153	CF	MAHWAH	NJ		10/30/2024	6.624	466,924		(76)				670,000	09/27/2024
100173154	CF	MESA	AZ		10/30/2024	6.875	349,843		(157)				461,000	09/25/2024
100173155	CF	WEST VALLEY	UT		10/30/2024	6.124	366,928		(97)				540,000	09/30/2024
100173156	CF	MARYSVILLE	WA		10/30/2024	6.624	585,049		(193)				730,000	09/26/2024
100173157	CF	LAKE GENEVA	WI		10/30/2024	6.624	246,905		(142)				335,000	09/26/2024
100173158	CF	PHOENIX	AZ		10/30/2024	6.624	330,013		(144)				458,000	09/25/2024
100173159	CF	FAIRFAX	VA		10/30/2024	6.490	483,415		(162)				675,000	09/30/2024
100173160	CF	COLLEGE STATION	TX		10/30/2024	6.875	220,164		(155)				305,000	09/26/2024
100173161	CF	CHAPEL HILL	NC		10/30/2024	6.124	441,512		(110)				600,000	09/30/2024
100173162	CF	FRESNO	CA		10/30/2024	7.500	246,263		(185)				310,000	09/26/2024
100173163	CF	MINNEAPOLIS	MN		10/30/2024	6.624	525,362		(145)				720,000	09/30/2024
100173164	CF	BELLEVUE	WA		10/30/2024	6.990	236,583		(144)				400,000	09/24/2024
100173165	CF	CORONA	CA		10/30/2024	6.124	593,233		(153)				865,000	09/26/2024
100173166	CF	EL PRADO	NM		10/30/2024	7.624	329,770		(180)				407,000	09/16/2024
100173167		LAS VEGAS	NV		10/30/2024	6.990	164,216		(496)				650,000	08/21/2024
100173168	CF	MONTEREY	VA		10/30/2024	6.990	186,442		(37)				245,000	09/12/2024
100173169	CF	WOODLAND HILLS	CA		10/30/2024	6.499	96,898		(424)	(3)			720,000	09/25/2024
100173170		COLONIAL BEACH	VA		10/30/2024	6.875	258,234		(166)				400,000	08/23/2024
100173171	CF	CENTURIA	WI		10/30/2024	7.125	328,248		(112)				430,000	09/11/2024
100173172	CF	MC KINNEY	TX		10/30/2024	6.624	342,127		(119)				430,000	09/25/2024
100173173		CHARLOTTE	NC		10/30/2024	7.625	416,241		(247)				515,000	09/10/2024
100173174		LAS VEGAS	NV		10/30/2024	5.875	291,320		(12)				555,000	09/05/2024
100173175	CF	FRESNO	CA		10/30/2024	6.990	203,408		(56)				290,000	09/19/2024
100173176		NEW SMYRNA BEACH	FL		10/30/2024	6.625	345,214		(139)				507,000	09/11/2024
100173177	CF	LAKE ARIEL	PA		10/30/2024	7.875	779,867		(400)				975,000	09/17/2024
100173180	CF	GAINESVILLE	GA		10/30/2024	6.624	589,213		(247)				785,000	09/06/2024
100173181		HENDERSON	NV		10/30/2024	7.124	336,462		(197)				445,000	09/11/2024
100173182		HENDERSON	NV		10/30/2024	6.990	334,483		(192)				440,000	07/03/2024
100173183	CF	ALLENTOWN	PA		10/30/2024	6.624	302,135		(126)				415,000	09/10/2024
100173184	CF	LAS VEGAS	NV		10/30/2024	7.124	525,594		(290)				670,000	09/04/2024
100173185	CF	EUGENE	OR		10/30/2024	6.500	232,293		(114)				330,000	09/10/2024
100173186		BANDERA	TX		10/30/2024	7.500	350,954		(213)				465,000	09/11/2024
100173187	CF	BAKERSFIELD	CA		10/30/2024	7.625	373,399		(207)				473,000	07/30/2024
100173188	CF	SAN DIEGO	CA		10/30/2024	6.875	411,613		(185)				584,000	09/16/2024
100173189	CF	KIRKLAND	WA		10/30/2024	6.624	623,584		(286)				1,000,000	09/13/2024
100173190	CF	LOS ANGELES	CA		10/30/2024	6.875	597,780		(258)				825,000	09/12/2024
100173191	CF	FOLEY	AL		10/30/2024	5.875	268,062		(20)				375,000	08/09/2024
100173192	CF	FORNEY	TX		10/30/2024	6.999	229,362		(137)				301,000	09/16/2024
100173193	CF	LAUDERDALE BY THE SEA	FL		10/30/2024	6.625	490,639		(231)				705,000	08/22/2024
100173194	CF	GRETNA	NE		10/30/2024	6.875	215,380		(76)				288,000	08/13/2024
100173195	CF	FORNEY	TX		10/30/2024	6.999	228,792		(119)				301,000	09/16/2024
100173196	CF	LAS VEGAS	NV		10/30/2024	6.125	540,157		(97)				725,000	08/22/2024
100173197	CF	ROSEVILLE	CA		10/30/2024	5.990	405,115		76				553,000	08/07/2024
100173198	CF	DEL VALLE	TX		10/30/2024	6.625	276,307		(142)				380,000	08/23/2024
100173199	CF	FORNEY	TX		10/30/2024	6.999	202,060		(53)				269,000	09/16/2024
100173200	CF	HUNTSVILLE	AL		10/30/2024	6.250	232,216		(29)				293,000	08/16/2024
100173201	CF	SAN JUAN CAPISTRANO	CA		10/30/2024	6.990	435,129		(233)				572,000	09/17/2024
100173202	CF	SAN ANTONIO	TX		10/30/2024	7.000	252,188		(188)				365,000	08/23/2024
100173203	CF	HENDERSON	NV		10/30/2024	5.875	467,837		440				630,000	08/08/2024
100173204	CF	LORDS VALLEY	PA		10/30/2024	7.125	320,787		(137)				425,000	08/23/2024
100173205	CF	APOPKA	FL		10/30/2024	7.375	259,153		(254)				394,000	08/12/2024
100173206	CF	BAKERSFIELD	CA		10/30/2024	6.990	285,558		(177)				390,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173207	CF	SEDONA	AZ		10/30/2024	6.125	416,676		(135)				966,750	08/28/2024
100173208	CF	SACRAMENTO	CA		10/30/2024	6.990	982,128		(402)				1,300,000	08/29/2024
100173209	CF	CONCORD	NC		10/30/2024	7.125	299,645		(180)				380,000	08/29/2024
100173211	CF	MONROE	NC		10/30/2024	6.875	56,154		(406)	(165)			416,000	08/30/2024
100173212	CF	HENDERSON	NV		10/30/2024	6.750	359,813		(102)				450,000	08/26/2024
100173213		CYPRESS	TX		10/30/2024	5.875	547,600		(15)				760,000	08/22/2024
100173214	CF	HASLETT	MI		10/30/2024	7.625	406,860		(224)				504,000	08/26/2024
100173215		JEFFERSON	CO		10/30/2024	6.125	525,877		(33)				665,000	08/23/2024
100173216	CF	ALBANY	NY		10/30/2024	7.500	315,653		(127)				420,000	08/26/2024
100173217		PORTER	TX		10/30/2024	5.490	312,852		207				429,000	08/23/2024
100173218	CF	PORT ISABEL	TX		10/30/2024	6.625	374,717		(145)				510,000	08/30/2024
100173219	CF	OCEAN CITY	MD		10/30/2024	7.625	370,682		(133)				460,000	08/09/2024
100173220	CF	ROSELAND	VA		10/30/2024	6.625	434,319		(78)				595,000	08/21/2024
100173221	CF	MANASSAS	VA		10/30/2024	6.625	275,925		(126)				365,000	08/23/2024
100173222	CF	UNION	KY		10/30/2024	6.000	266,853		(51)				361,000	08/22/2024
100173223	CF	COLUMBUS	OH		10/30/2024	5.875	256,379		69				367,000	08/19/2024
100173224	CF	ORMOND BEACH	FL		10/30/2024	8.125	298,299		(200)				367,000	08/27/2024
100173225	CF	BRASELTON	GA		10/30/2024	6.250	288,647		(65)				414,000	08/20/2024
100173226	CF	MYRTLE BEACH	SC		10/30/2024	5.990	341,955		45				501,000	08/26/2024
100173227	CF	SANFORD	NC		10/30/2024	5.750	240,947		66				333,000	08/22/2024
100173228	CF	COLUMBUS	OH		10/30/2024	5.750	288,705		140				402,000	08/22/2024
100173229	CF	CHARLOTTE	NC		10/30/2024	6.125	303,383		(91)				425,000	08/28/2024
100173230	CF	SAVANNAH	GA		10/30/2024	6.125	296,229		(53)				398,000	08/22/2024
100173232	CF	CHARLOTTE	NC		10/30/2024	5.750	229,719		65				323,000	08/23/2024
100173233	CF	LAS VEGAS	NV		10/30/2024	6.125	286,453		33				365,000	08/21/2024
100173234	CF	SURF CITY	NC		10/30/2024	6.250	269,909		(21)				345,000	08/28/2024
100173235	CF	TRINITY	NC		10/30/2024	5.750	174,931		122				235,000	08/28/2024
100173236	CF	MT PLEASANT	SC		10/30/2024	7.000	386,553		(311)				770,000	07/26/2024
100173237		PAGOSA SPRINGS	CO		10/30/2024	7.125	505,965		(266)				665,000	09/13/2024
100173238	CF	ONTARIO	CA		10/30/2024	7.375	194,580		(491)				480,000	08/26/2024
100173239	CF	BETHEL SPRINGS	TN		10/30/2024	7.490	165,604		(524)				718,000	08/26/2024
100173240	CF	HENDERSON	NV		10/30/2024	6.250	281,164		(36)				378,000	08/22/2024
100173241	CF	SAINT AUGUSTINE	FL		10/30/2024	5.500	296,968		115				415,000	08/29/2024
100173242	CF	SAINT AUGUSTINE	FL		10/30/2024	5.990	258,218		6				350,000	08/27/2024
100173243	CF	ELLIJAY	GA		10/30/2024	6.125	374,145		(90)				523,200	08/30/2024
100173244	CF	PALM COAST	FL		10/30/2024	7.125	365,600		(253)				515,000	08/23/2024
100173246	CF	COLUMBUS	OH		10/30/2024	7.125	293,150		(138)				388,000	08/28/2024
100173247		HOWARD CITY	MI		10/30/2024	6.990	270,436		(176)				354,000	08/28/2024
100173248	CF	CHARLOTTE	NC		10/30/2024	5.750	222,381		36				350,000	08/28/2024
100173249	CF	PENSACOLA	FL		10/30/2024	5.500	183,320		133				260,000	08/29/2024
100173250	CF	CORAL SPRINGS	FL		10/30/2024	6.125	447,616		(80)				615,000	09/18/2024
100173251	CF	SHOW LOW	AZ		10/30/2024	6.375	358,990		(103)				592,000	08/29/2024
100173252	CF	SAINT LOUIS	MO		10/30/2024	7.500	318,014		(202)				415,000	09/03/2024
100173253	CF	PORT LUDLOW	WA		10/30/2024	6.624	666,051		(301)				915,000	08/29/2024
100173255	CF	SPARTA	NC		10/30/2024	7.125	242,441		(244)				365,000	09/04/2024
100173256		PINCKNEY	MI		10/30/2024	7.625	273,541		(188)				340,000	09/03/2024
100173257	CF	SAN TAN VALLEY	AZ		10/30/2024	4.990	263,839		305				378,000	08/26/2024
100173258	CF	DELTAVILLE	VA		10/30/2024	6.625	233,540		(126)				400,000	09/05/2024
100173259	CF	ANCHORAGE	AK		10/30/2024	7.624	320,803		(218)				425,000	09/03/2024
100173260	CF	FORT WORTH	TX		10/30/2024	6.990	297,172		(176)				405,000	08/29/2024
100173261		ROSCOMMON	MI		10/30/2024	7.125	279,590		(160)				488,000	09/06/2024
100173262	CF	FRANKLIN PARK	IL		10/30/2024	7.500	255,912		(176)				315,000	09/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173263		FRANKFORD	DE		10/30/2024	7.625	308,742		(73)				400,000	08/29/2024
100173264	CF	DAWSONVILLE	GA		10/30/2024	6.125	301,942		(54)				420,000	09/20/2024
100173265	CF	ARLINGTON	TX		10/30/2024	6.990	252,052		(157)				343,000	09/05/2024
100173266	CF	NARRAGANSETT	RI		10/30/2024	7.000	511,348		(191)				635,000	09/04/2024
100173267	CF	NAPLES	FL		10/30/2024	6.500	320,924		(152)				495,000	09/04/2024
100173268	CF	NEWARK	DE		10/30/2024	6.500	345,756		(111)				480,000	09/05/2024
100173269		CRYSTAL BEACH	TX		10/30/2024	7.375	550,929		(370)				755,000	09/05/2024
100173270	CF	SCOTTSDALE	AZ		10/30/2024	7.125	305,589		(204)				410,000	09/01/2024
100173271	CF	BELLA VISTA	AR		10/30/2024	6.990	336,464		(65)				450,000	08/29/2024
100173272	CF	WHEATLAND	MO		10/30/2024	7.375	280,529		(157)				345,000	08/22/2024
100173273	CF	NAPLES	FL		10/30/2024	6.875	500,474		(251)				775,000	08/30/2024
100173274	CF	CAROLINA BEACH	NC		10/30/2024	7.000	355,096		(199)				570,000	09/05/2024
100173275		CEDAREDGE	CO		10/30/2024	6.750	564,605		(155)				720,000	09/04/2024
100173276	CF	NORTH CHARLESTON	SC		10/30/2024	6.990	275,844		(147)				340,000	09/04/2024
100173277	CF	STAFFORD	VA		10/30/2024	6.625	317,340		(142)				420,000	08/23/2024
100173279	CF	TRINIDAD	CO		10/30/2024	6.625	422,906		(173)				588,000	08/29/2024
100173280	CF	WESTMINSTER	MD		10/30/2024	6.625	233,654		(103)				290,000	08/30/2024
100173281	CF	SAINT CLOUD	FL		10/30/2024	7.625	201,310		(359)				330,000	08/30/2024
100173282	CF	CAMDENTON	MO		10/30/2024	6.990	258,072		(181)				380,000	08/30/2024
100173283		SPRING HILL	TN		10/30/2024	7.125	313,087		(180)				460,000	08/30/2024
100173284	CF	FREEPORT	FL		10/30/2024	6.625	293,728		(115)				392,000	09/06/2024
100173285	CF	SACRAMENTO	CA		10/30/2024	7.500	329,425		(163)				459,000	09/04/2024
100173286	CF	ROHNERT PARK	CA		10/30/2024	7.625	714,180		(274)				885,000	08/26/2024
100173287	CF	HAMPTON	NH		10/30/2024	7.125	248,347		(177)				330,000	08/30/2024
100173288	CF	MOUNT DESERT	ME		10/30/2024	6.625	389,147		(132)				530,000	08/29/2024
100173289	CF	MIAMI	FL		10/30/2024	6.875	482,071		(201)				748,000	09/06/2024
100173290		COLUMBUS	GA		10/30/2024	7.500	238,104		(188)				315,000	09/04/2024
100173291		NACOGDOCHES	TX		10/30/2024	7.875	372,219		(198)				460,000	09/10/2024
100173292	CF	NASHVILLE	TN		10/30/2024	6.625	266,185		(79)				355,000	09/09/2024
100173295		WOODBURY	MN		10/30/2024	7.125	264,303		(183)				345,000	08/30/2024
100173296	CF	REDMOND	OR		10/30/2024	7.625	267,146		(239)				350,000	08/27/2024
100173297		MILWAUKEE	WI		10/30/2024	7.000	263,859		(111)				349,000	09/09/2024
100173298	CF	GARNER	NC		10/30/2024	6.125	293,454		(76)				420,500	09/12/2024
100173299	CF	DAVIS	CA		10/30/2024	6.490	527,352		(195)				700,000	09/09/2024
100173300	CF	SAINT AUGUSTINE	FL		10/30/2024	6.125	220,518		(126)				450,000	09/10/2024
100173301		NOBLESVILLE	IN		10/30/2024	6.500	330,001		(96)				445,000	09/12/2024
100173302	CF	PIGEON FORGE	TN		10/30/2024	7.490	463,467		(358)				610,000	08/30/2024
100173303		MILLEDGEVILLE	GA		10/30/2024	5.750	629,924		142				1,060,000	09/10/2024
100173305		NORTH LAS VEGAS	NV		10/30/2024	7.000	624,815		(260)				775,000	09/13/2024
100173307	CF	DALLAS	TX		10/30/2024	6.624	250,210		(115)				314,000	09/11/2024
100173308		TYBEE ISLAND	GA		10/30/2024	7.625	407,769		(241)				550,000	09/16/2024
100173309	CF	LA PORTE	IN		10/30/2024	6.125	309,682		(57)				416,000	09/13/2024
100173310	CF	DAVENPORT	FL		10/30/2024	6.990	275,267		(178)				360,000	09/12/2024
100173311		MC GAHEYSVILLE	VA		10/30/2024	6.625	343,219		(149)				460,000	08/23/2024
100173312		LEONARDTOWN	MD		10/30/2024	7.375	296,231		(185)				374,000	08/16/2024
100173313		MONROE	NC		10/30/2024	7.250	266,940		(119)				338,000	09/09/2024
100173314		PANAMA CITY BEACH	FL		10/30/2024	6.625	468,287		(210)				730,000	09/13/2024
100173315	CF	VILLAS	NJ		10/30/2024	7.124	343,299		(224)				470,000	08/16/2024
100173316		WAKE FOREST	NC		10/30/2024	7.490	281,167		(215)				392,000	08/29/2024
100173317	CF	HAGERSTOWN	MD		10/30/2024	6.875	246,966		(129)				320,000	08/30/2024
100173318		DURANGO	CO		10/30/2024	7.490	570,069		(362)				745,000	09/10/2024
100173319		CHANTILLY	VA		10/30/2024	6.500	450,997		(144)				600,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173320	CF	NORTH SALT LAKE	UT		10/30/2024	7.875	444,751		(283)				550,000	09/12/2024
100173321	CF	KISSIMMEE	FL		10/30/2024	6.625	386,052		(175)				523,000	08/30/2024
100173323		SHAVER LAKE	CA		10/30/2024	6.875	583,672		(306)				885,000	09/12/2024
100173324		DAWSONVILLE	GA		10/30/2024	7.250	322,557		(167)				400,000	09/11/2024
100173325		MONTEBELLO	CA		10/30/2024	6.625	571,230		(254)				756,000	09/09/2024
100173326		CARYVILLE	TN		10/30/2024	6.000	683,508		(94)				1,000,000	09/13/2024
100173327	CF	SURPRISE	AZ		10/30/2024	6.625	358,110		(159)				482,000	09/13/2024
100173328	CF	ROUND ROCK	TX		10/30/2024	5.990	379,877		103				524,000	08/28/2024
100173329	CF	LEHI	UT		10/30/2024	6.875	481,934		(149)				620,000	09/12/2024
100173331		SALINAS	CA		10/30/2024	7.500	279,675		(130)				350,000	09/16/2024
100173332		GLENEDEN BEACH	OR		10/30/2024	5.999	353,589		(48)				506,000	09/04/2024
100173333		LIBERTY HILL	TX		10/30/2024	4.990	245,589		422				404,000	08/27/2024
100173334	CF	PRESTON	ID		10/30/2024	6.490	321,566		26				409,000	09/13/2024
100173335	CF	LEHI	UT		10/30/2024	6.500	266,437		(96)				354,000	09/10/2024
100173336	CF	LOGANVILLE	GA		10/30/2024	7.490	316,192		(237)				415,000	09/16/2024
100173337	CF	MAGNOLIA	TX		10/30/2024	5.490	218,218		150				346,000	08/30/2024
100173338		BEACH HAVEN	NJ		10/30/2024	7.375	470,003		(285)				640,000	09/16/2024
100173339	CF	GUYTON	GA		10/30/2024	6.625	261,594		(133)				347,000	09/11/2024
100173340	CF	WASHINGTON	UT		10/30/2024	7.124	507,446		(272)				755,000	09/13/2024
100173342	CF	MILLIKEN	CO		10/30/2024	5.875	297,953		(15)				432,000	09/18/2024
100173343	CF	VICTORVILLE	CA		10/30/2024	6.125	295,078		(76)				425,000	09/06/2024
100173344	CF	SUFFOLK	VA		10/30/2024	6.125	336,047		(54)				470,000	08/19/2024
100173345	CF	MANTECA	CA		10/30/2024	7.000	425,846		(249)				640,000	09/12/2024
100173346	CF	OCEAN CITY	NJ		10/30/2024	6.990	756,571		(333)				1,106,000	09/16/2024
100173347	CF	MANTECA	CA		10/30/2024	7.375	456,817		(312)				630,000	09/12/2024
100173349	CF	FREDERICKSBURG	VA		10/30/2024	6.625	249,010		(138)				350,000	08/23/2024
100173350	CF	KINGSTON	OK		10/30/2024	6.375	322,663		(94)				430,000	09/13/2024
100173351	CF	PORTLAND	OR		10/30/2024	5.875	328,925		57				491,000	09/19/2024
100173352	CF	PLYMOUTH	MI		10/30/2024	7.375	235,617		(193)				318,000	09/18/2024
100173353	CF	LEANDER	TX		10/30/2024	7.625	514,528		(328)				650,000	09/05/2024
100173354		JANESVILLE	WI		10/30/2024	7.625	446,821		(224)				600,000	09/18/2024
100173355		OAK RIDGE	TN		10/30/2024	6.990	270,526		(162)				355,000	09/13/2024
100173356	CF	NOGALES	AZ		10/30/2024	7.990	234,245		(190)				303,000	09/03/2024
100173357	CF	EL CERRITO	CA		10/30/2024	7.125	832,814		(368)				1,100,000	08/20/2024
100173358	CF	ORLANDO	FL		10/30/2024	6.490	497,728		(196)				795,000	09/18/2024
100173359	CF	KINGSTON	WA		10/30/2024	6.624	255,988		(72)				325,000	09/16/2024
100173360	CF	HEMPSTEAD	TX		10/30/2024	6.624	264,819		(149)				349,000	09/16/2024
100173361		AUSTIN	TX		10/30/2024	6.990	298,185		(341)				505,000	09/19/2024
100173362		QUINCY	MA		10/30/2024	7.625	841,921		(504)				1,109,000	09/18/2024
100173363	CF	AUSTIN	TX		10/30/2024	6.375	448,485		(119)				625,000	09/19/2024
100173364		LAUREL SPRINGS	NC		10/30/2024	7.125	385,242		(163)				490,000	09/18/2024
100173365	CF	MUNDS PARK	AZ		10/30/2024	6.625	477,007		(167)				735,000	09/17/2024
100173366		ROCKWALL	TX		10/30/2024	7.125	291,608		(174)				382,000	09/16/2024
100173367	CF	GLENDALE	AZ		10/30/2024	6.490	244,492		(117)				372,000	09/17/2024
100173368	CF	KANSAS CITY	MO		10/30/2024	7.125	253,497		(185)				357,000	09/18/2024
100173369	CF	SAN JOSE	CA		10/30/2024	6.990	774,214		(352)				1,200,000	09/19/2024
100173370		LAKE ARROWHEAD	CA		10/30/2024	7.990	390,450		(281)				500,000	08/30/2024
100173371	CF	PEACHTREE CITY	GA		10/30/2024	6.125	331,483		(77)				480,000	09/17/2024
100173372		CARLSTADT	NJ		10/30/2024	7.250	515,922		(241)				690,000	09/13/2024
100173374	CF	FORNEY	TX		10/30/2024	7.125	303,033		(165)				387,000	09/23/2024
100173375	CF	COLUMBUS	OH		10/30/2024	6.875	319,229		(116)				444,000	09/18/2024
100173376		APEX	NC		10/30/2024	7.125	345,622		(214)				456,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173377	CF	WICKENBURG	AZ		10/30/2024	7.000	286,404		(141)				363,000	09/13/2024
100173378	CF	CARROLLTON	TX		10/30/2024	6.990	363,138		(169)				500,000	09/20/2024
100173379	CF	ALVIN	TX		10/30/2024	7.000	301,320		(179)				396,000	09/20/2024
100173380	CF	HURST	TX		10/30/2024	6.875	242,660		(139)				322,000	09/11/2024
100173382	CF	NEWPORT BEACH	CA		10/29/2024	7.750	1,595,894		(596)				1,975,000	09/17/2024
100173384	CF	SAN DIEGO	CA		10/29/2024	7.000	334,590		(237)				605,000	09/09/2024
100173385	CF	LAS VEGAS	NV		10/29/2024	10.125	448,067		(487)				471,000	08/30/2024
100173386	CF	LAGUNA WOODS	CA		10/29/2024	7.375	296,108		(82)				400,000	09/13/2024
100173387		NAMPA	ID		10/29/2024	8.500	415,136		(382)				480,000	09/11/2024
100173389	CF	HOLLYWOOD	FL		10/29/2024	6.875	134,355		(123)				183,000	09/11/2024
100173390	CF	LA QUINTA	CA		10/29/2024	9.500	801,173		(564)				856,824	09/21/2024
100173391	CF	LOS ANGELES	CA		10/29/2024	7.000	1,703,955		(370)				2,400,000	09/14/2024
100173392	CF	FORT PIERCE	FL		10/29/2024	6.750	284,304		(162)				376,000	09/13/2024
100173393	CF	SOUTH FULTON	GA		10/29/2024	7.875	1,008,889		(539)				1,100,000	09/23/2024
100173394	CF	LEHIGH ACRES	FL		10/29/2024	8.875	265,321		(407)				327,000	09/16/2024
100173395		CUTLER BAY	FL		10/29/2024	7.125	852,883		(30)				1,205,000	08/29/2024
100173396		BARRINGTON	IL		10/29/2024	8.625	2,050,005		(1,171)				2,615,000	09/06/2024
100173397	CF	SAN DIEGO	CA		10/29/2024	7.250	746,245		(451)				920,000	09/12/2024
100173398	CF	MCKINNEY	TX		10/29/2024	8.500	702,225		(599)				770,000	09/26/2024
100173399		MIAMI	FL		10/29/2024	7.250	414,145		(382)				719,000	09/27/2024
100173400	CF	RENTON	WA		10/29/2024	8.250	760,706		(542)				840,000	09/11/2024
100173401	CF	INVERNESS	FL		10/29/2024	9.500	197,247		(205)				225,000	08/30/2024
100173403	CF	PLANTATION KEY	FL		10/29/2024	7.250	1,610,724		(558)				2,100,000	09/20/2024
100173404		WEDDINGTON	NC		10/29/2024	6.875	370,729		(319)				910,000	09/16/2024
100173405	CF	NASHVILLE	TN		10/29/2024	7.875	454,691		(184)				570,000	07/10/2024
100173406	CF	KATY	TX		10/29/2024	7.500	140,174		(133)				184,000	09/20/2024
100173407	CF	SYLMAR	CA		10/29/2024	7.000	945,804		(656)				1,325,000	09/16/2024
100173408	CF	ROSENBERG	TX		10/29/2024	6.750	410,473		(218)				570,000	09/23/2024
100173409	CF	YUCAIPA	CA		10/29/2024	8.375	490,257		(402)				525,000	09/25/2024
100173411		CROSBY	TX		10/29/2024	7.500	506,456		(439)				605,000	08/23/2024
100173412	CF	NEW YORK	NY		10/29/2024	7.125	1,714,371		(1,093)				2,200,000	09/16/2024
100173413	CF	BOCA RATON	FL		10/29/2024	7.625	912,863		(852)				1,205,000	08/14/2024
100173414	CF	LAS VEGAS	NV		10/29/2024	7.000	277,519		(43)				580,000	07/02/2024
100173416	CF	PHOENIX	AZ		10/29/2024	7.375	221,767		(85)				275,000	07/15/2024
100173417	CF	CALIMESA	CA		10/29/2024	6.875	547,320		(372)				670,000	09/25/2024
100173418	CF	KILLEEN	TX		10/29/2024	6.875	246,578		(182)				349,000	09/03/2024
100173420	CF	LAKE CITY	FL		10/29/2024	8.000	160,055		(234)				255,000	08/08/2024
100173421	CF	WEST WARWICK	RI		10/29/2024	8.000	415,143		(203)				550,000	07/12/2024
100173422	CF	HOMESTEAD	FL		10/29/2024	8.500	694,974		(380)				800,000	08/08/2024
100173423	CF	SPRING	TX		10/29/2024	8.250	338,946		(298)				465,000	09/13/2024
100173425	CF	HOMESTEAD	FL		10/29/2024	7.875	381,316		(273)				530,000	08/12/2024
100173426	CF	LA CANADA FLINTRIDGE	CA		10/29/2024	7.375	2,279,255		(490)				2,850,000	08/15/2024
100173427		HUNTINGTON BEACH	CA		10/29/2024	7.625	1,651,433		(889)				2,050,000	07/30/2024
100173428	CF	PORTLAND	OR		10/29/2024	7.500	1,379,935		(1,039)				1,700,000	08/08/2024
100173430	CF	RICHMOND	TX		10/29/2024	8.500	296,432		(253)				335,000	09/18/2024
100173432	CF	BURBANK	CA		10/29/2024	7.500	537,712		(249)				2,400,000	08/22/2024
100173433	CF	WINTER PARK	FL		10/29/2024	7.250	1,356,740		(1,461)				2,607,000	08/30/2024
100173434	CF	NORTH BRUNSWICK	NJ		10/29/2024	8.750	709,644		(689)				920,000	07/30/2024
100173435	CF	MCKINNEY	TX		10/29/2024	7.500	2,085,986		(954)				3,170,000	08/29/2024
100173436	CF	PISCATAWAY	NJ		10/29/2024	8.750	499,865		(522)				650,000	07/30/2024
100173437	CF	NEBO	NC		10/29/2024	7.250	2,268,367		(855)				3,000,000	09/05/2024
100173438	CF	HILTON HEAD ISLAND	SC		10/29/2024	8.250	1,452,700		(457)				1,850,000	09/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173439		DILLON	CO		10/29/2024	7.125	604,134		(218)				760,000	09/03/2024
100173440	CF	CASPER	WY		10/29/2024	8.125	448,377		(328)				590,000	09/04/2024
100173442	CF	HUNTINGTON BEACH	CA		10/29/2024	7.500	449,914		(436)				645,000	08/09/2024
100173444	CF	NAPLES	FL		10/29/2024	7.000	571,115		(73)				1,045,000	07/18/2024
100173445		MONTICELLO	NY		10/29/2024	8.750	178,137		(129)				230,000	07/25/2024
100173448	CF	HAYWARD	CA		10/29/2024	9.500	853,177		(1,020)				1,127,000	08/20/2024
100173449		GLEN ALLEN	VA		10/29/2024	9.000	444,560		(537)				557,000	08/29/2024
100173451	CF	ALLENTOWN	PA		10/29/2024	8.500	209,884		(241)				275,000	08/27/2024
100173452		SCOTTSDALE	AZ		10/29/2024	7.500	538,365		(53)				883,000	08/09/2024
100173454	CF	ORLANDO	FL		10/29/2024	8.375	241,709		(177)				310,000	09/06/2024
100173455		SEAFORD	NY		10/29/2024	8.250	732,310		(715)				935,000	08/26/2024
100173456	CF	LACOMBE	LA		10/29/2024	7.250	199,550		(248)				430,000	09/10/2024
100173457	CF	TAHLEQUAH	OK		10/29/2024	8.625	174,508		(237)				205,000	08/16/2024
100173458	CF	BUSHNELL	FL		10/29/2024	7.875	151,095		(199)				198,000	09/04/2024
100173459	CF	GLASSBORO	NJ		10/29/2024	6.875	271,833		(179)				410,000	09/09/2024
100173460	CF	TUJUNGA	CA		10/29/2024	7.500	692,515		(261)				960,000	09/10/2024
100173461	CF	ACWORTH	GA		10/29/2024	7.500	358,603		(373)				455,000	09/04/2024
100173462		TAUNTON	MA		10/29/2024	7.000	383,828		(84)				481,000	09/09/2024
100173463	CF	BOCA RATON	FL		10/29/2024	8.250	108,921		(186)				140,000	08/15/2024
100173465	CF	TAVERNIER	FL		10/29/2024	7.375	1,327,869		(605)				1,760,000	08/29/2024
100173466	CF	OXNARD	CA		10/29/2024	7.125	629,835		(345)				784,000	09/11/2024
100173467	CF	CRYSTAL BEACH	TX		10/29/2024	7.125	454,195		(195)				562,000	09/06/2024
100173468	CF	MONTEREY	CA		10/29/2024	7.750	1,134,049		(493)				1,400,000	09/06/2024
100173469	CF	SUTTER CREEK	CA		10/29/2024	7.375	102,998		(2,095)				975,000	08/29/2024
100173470	CF	NEWPORT BEACH	CA		10/29/2024	6.990	1,441,962		(622)				1,785,000	08/31/2024
100173471	CF	PHOENIX	AZ		10/29/2024	7.250	319,108		(198)				395,000	09/11/2024
100173472	CF	PROVIDENCE	RI		10/29/2024	6.625	711,982		(74)				1,000,000	09/09/2024
100173473	CF	GLASSBORO	NJ		10/29/2024	6.875	268,624		(108)				435,000	09/09/2024
100173474	CF	FRANKLIN SQUARE	NY		10/29/2024	8.125	767,997		(174)				980,000	09/13/2024
100173475	CF	OCEAN ISLE BEACH	NC		10/29/2024	6.990	441,393		(370)				830,000	09/12/2024
100173476	CF	CALABASAS	CA		10/29/2024	6.875	1,095,251		(370)				1,362,500	09/09/2024
100173478	CF	FAIRFIELD	NJ		10/29/2024	7.375	416,569		(428)				620,000	09/11/2024
100173480	CF	SYOSSET	NY		10/29/2024	7.375	1,085,079		(551)				1,425,000	09/09/2024
100173481		RICHMOND	VA		10/29/2024	7.500	287,108		(205)				382,000	08/19/2024
100173483	CF	LOCUST VALLEY	NY		10/29/2024	7.125	366,738		(143)				641,000	08/29/2024
100173484	CF	MENIFEE	CA		10/29/2024	6.750	332,370		(182)				720,000	09/03/2024
100173485	CF	DILLON	CO		10/29/2024	7.250	364,542		(641)				655,000	09/03/2024
100173486	CF	SUFFOLK	VA		10/29/2024	7.875	662,607		(558)				800,000	09/16/2024
100173487		BERWICK	PA		10/29/2024	8.500	168,960		(211)				220,000	09/12/2024
100173489	CF	OAKLAND	CA		10/29/2024	7.375	1,012,628		(635)				1,240,000	09/11/2024
100173490	CF	MC LEANSVILLE	NC		10/29/2024	8.125	333,625		(370)				405,500	08/27/2024
100173491	CF	SEATTLE	WA		10/29/2024	7.875	526,136		(554)				850,000	09/05/2024
100173492	CF	SAN DIEGO	CA		10/29/2024	7.375	1,494,033		(586)				1,965,000	09/06/2024
100173493	CF	FAIRFIELD	NJ		10/29/2024	7.375	395,770		(407)				620,000	09/11/2024
100173494		FAIRFIELD	NJ		10/29/2024	7.375	416,643		(430)				620,000	09/11/2024
100173495	CF	NORTHBOROUGH	MA		10/29/2024	7.875	583,432		(512)				950,000	09/06/2024
100173496	CF	SAN JOSE	CA		10/29/2024	7.250	1,153,457		(1,527)				1,630,000	09/06/2024
100173497	CF	DENVER	CO		10/29/2024	8.000	185,034		(129)				230,000	09/16/2024
100173498	CF	DAYTON	OH		10/29/2024	7.625	195,230		(234)	(2)			240,000	09/05/2024
100173499	CF	LANGLEY	WA		10/29/2024	7.250	639,948		(350)				850,000	09/06/2024
100173500	CF	HOUSTON	TX		10/29/2024	7.490	194,582		(237)				375,000	09/09/2024
100173501	CF	GREAT NECK	NY		10/29/2024	6.875	1,895,879		(1,129)				2,367,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173502	CF	SHALIMAR	FL		10/29/2024	7.875	1,363,843		(1,245)				1,820,000	09/06/2024
100173503	CF	LAKE ELSINORE	CA		10/29/2024	7.750	580,400		(428)				705,000	09/12/2024
100173504	CF	MONROE	NY		10/29/2024	8.250	686,309		(602)				915,000	09/19/2024
100173505		GREAT NECK	NY		10/29/2024	7.500	1,057,618		(764)				1,720,000	09/19/2024
100173506	CF	GREENVILLE	NC		10/29/2024	7.750	132,765		(99)				172,000	09/17/2024
100173508	CF	WADDELL	AZ		10/29/2024	8.625	1,149,245		(783)				1,395,000	09/04/2024
100173509	CF	FLAGSTAFF	AZ		10/29/2024	7.875	1,010,377		(359)				1,400,000	09/09/2024
100173510		SURPRISE	AZ		10/29/2024	7.750	247,249		(228)				385,000	09/09/2024
100173512		BAKERSFIELD	CA		10/29/2024	7.625	258,743		(224)				695,000	09/17/2024
100173513	CF	PINE BUSH	NY		10/29/2024	6.875	208,416		(234)				380,000	09/11/2024
100173515	CF	FREELAND	MD		10/29/2024	7.875	739,308		(464)				880,000	09/13/2024
100173516	CF	NAPLES	FL		10/29/2024	7.000	1,331,063		(538)				1,760,000	09/06/2024
100173517	CF	CHANDLER	AZ		10/29/2024	6.875	1,271,291		(798)				1,575,000	09/10/2024
100173519	CF	JACKSONVILLE	FL		10/29/2024	7.750	409,155		(342)				512,000	08/28/2024
100173521	CF	LAKEWOOD	CO		10/29/2024	7.125	832,586		(820)				1,070,000	09/12/2024
100173522	CF	LOS BANOS	CA		10/29/2024	6.625	272,329		(120)				420,000	09/09/2024
100173523	CF	LOS BANOS	CA		10/29/2024	6.625	267,178		(116)				405,000	09/09/2024
100173524		BUCKEYE	AZ		10/29/2024	7.875	243,154		(221)				395,000	09/09/2024
100173525	CF	HUNTINGTON STATION	NY		10/29/2024	7.500	461,409		(320)				615,000	09/05/2024
100173526	CF	FLUSHING	NY		10/29/2024	7.125	726,243		(716)				1,860,000	09/19/2024
100173527		COLORADO SPRINGS	CO		10/29/2024	7.750	414,921		(384)				502,000	09/06/2024
100173529	CF	BALTIMORE	MD		10/29/2024	7.875	194,835		(177)				250,000	09/09/2024
100173532	CF	FAIRHAVEN	MA		10/29/2024	6.990	489,909		(178)				649,000	09/20/2024
100173533		WILLIS	TX		10/29/2024	6.875	187,799		(72)				299,000	09/17/2024
100173536		JOHNSON CITY	NY		10/29/2024	8.625	138,134		(116)				178,500	09/20/2024
100173537	CF	LACKAWANNA	NY		10/29/2024	7.875	193,276		(176)				248,000	09/16/2024
100173689	CF	PALM DESERT	CA		10/30/2024	7.125	460,337		(254)				710,000	09/16/2024
100173690	CF	LOS ANGELES	CA		10/30/2024	7.125	1,342,580		(787)				1,670,000	09/19/2024
100173691	CF	PALM DESERT	CA		10/30/2024	6.875	354,029		(212)				435,000	09/19/2024
100173692	CF	NUEVO	CA		10/30/2024	7.500	434,066		(385)				540,000	09/10/2024
100173693	CF	MANTECA	CA		10/30/2024	9.750	602,628		(381)				700,000	09/06/2024
100173694	CF	HOT SPRINGS	AR		10/30/2024	7.750	242,223		(211)				305,000	09/16/2024
100173695	CF	POOLER	GA		10/30/2024	7.875	528,852		(462)				647,000	09/13/2024
100173696	CF	MIAMI	FL		10/30/2024	7.750	747,979		(692)				1,090,000	09/09/2024
100173697	CF	KISSIMMEE	FL		10/30/2024	6.875	1,204,243		(779)				1,700,000	09/13/2024
100173698	CF	ROUND ROCK	TX		10/30/2024	7.125	259,373		(256)				445,000	09/16/2024
100173700		DEERFIELD BEACH	FL		10/30/2024	7.500	372,861		(251)				507,000	09/13/2024
100173701	CF	SANGER	CA		10/30/2024	7.000	488,463		(290)				644,000	09/19/2024
100173702	CF	TAMPA	FL		10/30/2024	7.375	560,552		(539)				900,000	09/16/2024
100173703	CF	ST PETERSBURG	FL		10/30/2024	7.625	650,723		(538)				840,000	09/19/2024
100173704		ST PETERSBURG	FL		10/30/2024	7.500	279,402		(168)				365,000	09/09/2024
100173705		KIMBERLING CITY	MO		10/30/2024	6.500	1,114,279		662				1,650,000	09/13/2024
100173706	CF	MERRILLVILLE	IN		10/30/2024	7.375	241,646		(168)				354,000	09/20/2024
100173711	CF	PLYMOUTH	MN		10/30/2024	8.990	238,284		(212)				285,000	08/15/2024
100173712	CF	SUPERIOR	MT		10/30/2024	7.990	442,326		(396)				565,000	09/23/2024
100173713	CF	LUBBOCK	TX		10/30/2024	7.250	940,569		(642)				1,472,000	08/14/2024
100173714	CF	FAYETTE	ME		10/30/2024	7.500	549,663		(246)				790,000	08/15/2024
100173715	CF	INDIO	CA		10/30/2024	7.990	476,858		(283)				550,000	08/13/2024
100173717	CF	DAYTONA BEACH	FL		10/30/2024	7.750	196,867		(176)				300,000	08/30/2024
100173718	CF	BRADENTON	FL		10/30/2024	8.750	287,927		(256)				350,000	08/30/2024
100173719	CF	BOCA RATON	FL		10/30/2024	7.750	347,568		(299)				428,000	08/12/2024
100173720	CF	LAVEEN	AZ		10/30/2024	7.875	129,848		(321)				626,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173721		REIDSVILLE	NC		10/30/2024	7.375	124,790		(125)				150,000	09/19/2024
100173722	CF	COLUMBIA	SC		10/30/2024	6.990	325,662		(206)				400,000	09/09/2024
100173723	CF	ENTERPRISE	UT		10/30/2024	8.875	355,179		(258)				383,000	09/06/2024
100173724	CF	OWASSO	OK		10/30/2024	7.625	762,218		(535)				991,000	08/30/2024
100173726	CF	COMMERCIAL POINT	OH		10/30/2024	7.250	424,924		(322)				520,000	09/16/2024
100173727	CF	REUNION	FL		10/30/2024	6.990	269,779		(153)				384,000	09/18/2024
100173728	CF	VERO BEACH	FL		10/30/2024	6.990	490,262		(312)				600,000	09/16/2024
100173729	CF	ABILENE	TX		10/30/2024	9.125	211,472		(215)				276,000	08/13/2024
100173730	CF	SALT LAKE CITY	UT		10/30/2024	6.625	220,963		(50)				295,000	09/04/2024
100173731		MIAMI	FL		10/30/2024	7.250	389,017		47				525,000	08/28/2024
100173732	CF	MIAMI	FL		10/30/2024	7.990	683,879		(589)				1,150,000	08/22/2024
100173733	CF	VAIL	AZ		10/30/2024	8.875	378,831		(304)				458,000	07/31/2024
100173734	CF	ROSEBURG	OR		10/30/2024	7.375	205,094		(213)				262,500	09/16/2024
100173735	CF	KINGSVILLE	TX		10/30/2024	7.750	112,125		(107)				145,000	08/29/2024
100173736	CF	SEBRING	FL		10/30/2024	6.500	162,615		(22)				239,000	09/20/2024
100173737	CF	SAN DIEGO	CA		10/30/2024	7.250	632,506		(454)				1,010,000	09/18/2024
100173738	CF	BOYNTON BEACH	FL		10/30/2024	6.500	211,245		(89)				350,000	09/11/2024
100173739		PORT ST LUCIE	FL		10/30/2024	7.250	248,305		(243)				353,000	09/27/2024
100173740	CF	VANCOUVER	WA		10/30/2024	8.125	399,215		(355)				480,000	09/16/2024
100173741	CF	WEST CHESTER	PA		10/30/2024	7.500	314,904		(289)				408,000	09/27/2024
100173742	CF	TRABUCO CANYON	CA		10/30/2024	8.500	1,382,435		(1,110)				2,050,000	09/09/2024
100173743	CF	LOS ANGELES	CA		10/30/2024	6.875	1,449,522		(125)				1,845,000	09/19/2024
100173745		NORTH LIBERTY	IA		10/30/2024	10.375	181,384		(150)				353,000	08/30/2024
100173746		FORT WALTON BEACH	FL		10/30/2024	7.375	711,482		(459)				870,000	09/30/2024
100173747		LYNCHBURG	VA		10/30/2024	6.750	183,833		18				313,000	08/30/2024
100173748		LIVERMORE	CA		10/30/2024	10.250	971,746		(201)				1,050,000	07/16/2024
100173750	CF	SPRING CREEK	NV		10/30/2024	6.750	248,015		(203)				345,000	09/30/2024
100173751	CF	NASHVILLE	TN		10/30/2024	7.125	633,614		(87)				801,000	08/30/2024
100173752	CF	PHILADELPHIA	PA		10/30/2024	7.750	201,838		(95)				300,000	08/16/2024
100173753	CF	VINTON	VA		10/30/2024	6.625	198,125		(37)				265,000	09/09/2024
100173754	CF	EDINBURG	TX		10/30/2024	9.990	329,467		(383)				344,000	09/05/2024
100173755		LAKE WORTH BEACH	FL		10/30/2024	7.500	428,531		(272)				565,000	09/06/2024
100173756	CF	COLUMBUS	GA		10/30/2024	6.750	127,603		59				176,000	09/16/2024
100173758	CF	HIALEAH	FL		10/30/2024	6.625	177,727		(72)				322,000	09/04/2024
100173760	CF	CHICAGO	IL		10/30/2024	8.125	120,012		(91)				155,000	09/30/2024
100173761	CF	HOLLY LAKE RANCH	TX		10/30/2024	7.625	169,335		(158)				245,000	09/06/2024
100173762		LAFAYETTE	LA		10/30/2024	7.250	210,339		(96)				260,000	08/29/2024
100173763	CF	BROADWAY	NC		10/30/2024	7.990	182,040		(174)				338,000	08/16/2024
100173764	CF	EASTVALE	CA		10/30/2024	7.375	718,074		(515)				885,000	09/04/2024
100173765	CF	HANOVER	MD		10/30/2024	7.125	519,847		(335)				685,000	09/03/2024
100173766	CF	STEAMBOAT SPRINGS	CO		10/30/2024	7.250	598,099		(89)				1,000,000	09/04/2024
100173767		MERRITT ISLAND	FL		10/30/2024	6.750	294,361		(38)				374,000	09/18/2024
100173768	CF	CELINA	TX		10/30/2024	7.250	544,776		(446)				735,000	09/05/2024
100173769		LANCASTER	PA		10/30/2024	6.990	652,673		(417)				800,000	09/03/2024
100173770		BRENTWOOD	TN		10/30/2024	6.990	420,957		(222)				650,000	09/26/2024
100173771	CF	MADISON	AL		10/30/2024	8.250	274,331		(241)				355,000	09/09/2024
100173772	CF	PAINTER	VA		10/30/2024	6.750	141,674		(103)				262,000	09/07/2024
100173773		SEASIDE HEIGHTS	NJ		10/30/2024	7.625	746,411		(201)				960,000	09/09/2024
100173774	CF	TAMPA	FL		10/30/2024	8.625	547,608		(362)				787,000	09/12/2024
100173775	CF	PLYMOUTH	MN		10/30/2024	7.250	733,270		(219)				1,025,000	09/16/2024
100173776	CF	LOS ANGELES	CA		10/30/2024	7.250	697,313		(505)				850,000	09/10/2024
100173777		TULSA	OK		10/30/2024	7.125	155,294		(85)				191,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173778	CF	WEST COVINA	CA		10/30/2024	7.125	686,817		(540)				890,000	09/03/2024
100173779	CF	CARMEL	IN		10/30/2024	6.875	1,294,576		(723)				1,810,000	09/10/2024
100173780	CF	MYRTLE BEACH	SC		10/30/2024	8.375	118,231		(203)				155,000	09/09/2024
100173781	CF	COBB	CA		10/30/2024	6.990	184,743		(143)				230,000	09/09/2024
100173782	CF	REUNION	FL		10/30/2024	7.625	515,401		(405)				1,315,000	09/14/2024
100173783	CF	MICHIGAN CENTER	MI		10/30/2024	7.250	116,651		(170)				188,000	08/30/2024
100173784		ANTIOCH	CA		10/30/2024	7.750	517,796		(457)				630,000	08/09/2024
100173785		BRUNSWICK	OH		10/30/2024	8.375	110,446		(58)				155,500	09/06/2024
100173786		SHELTON	CT		10/30/2024	8.990	420,501		(340)				544,000	09/20/2024
100173787	CF	PRINCETON JUNCTION	NJ		10/30/2024	6.875	1,089,122		(292)				1,495,000	09/09/2024
100173789	CF	MADERA	CA		10/30/2024	8.990	238,723		(237)				340,000	08/14/2024
100173791	CF	PHOENIX	AZ		10/30/2024	8.250	228,415		(244)				332,000	08/12/2024
100173792	CF	HOUSTON	TX		10/30/2024	8.875	244,958		(203)				315,000	08/08/2024
100173793	CF	CONYERS	GA		10/30/2024	8.125	217,249		(195)				272,000	09/12/2024
100173794	CF	AURORA	CO		10/30/2024	8.875	384,567		(162)				519,700	08/16/2024
100173795	CF	BAKERSFIELD	CA		10/30/2024	7.875	239,458		(333)				300,000	09/04/2024
100173796	CF	CHICAGO	IL		10/30/2024	8.250	274,629		(111)				362,000	08/16/2024
100173797	CF	GLEN ROSE	TX		10/30/2024	7.250	283,511		(276)				360,000	09/24/2024
100173798	CF	ARMUCHEE	GA		10/30/2024	6.500	161,513		32				220,000	09/13/2024
100173799	CF	PENN HILLS	PA		10/30/2024	8.125	99,736		(184)				122,000	08/30/2024
100173801		MIAMI	FL		10/30/2024	7.375	428,997		(271)				700,000	09/24/2024
100173802		SPRING	TX		10/30/2024	7.375	879,487		372				1,410,000	08/13/2024
100173803		VENUS	TX		10/30/2024	8.375	284,678		(68)				405,000	08/19/2024
100173804		CORTLANDT MANOR	NY		10/30/2024	7.000	313,665		(44)				610,000	09/13/2024
100173805	CF	SUMMERVILLE	SC		10/31/2024	7.375	253,361		(223)				355,000	09/19/2024
100173806	CF	LONGVIEW	WA		10/31/2024	9.375	345,929		(129)				425,000	10/15/2024
100173807	CF	SANIBEL	FL		10/31/2024	7.375	4,913,948		(405)				7,600,000	10/17/2024
100173808	CF	PFLUGERVILLE	TX		10/31/2024	7.875	454,321		(124)				565,000	10/16/2024
100173809	CF	WEST HAVEN	UT		10/31/2024	9.500	802,255		(174)				995,000	10/15/2024
100173810	CF	PHILADELPHIA	PA		10/31/2024	8.625	197,188		23				480,000	10/22/2024
100173811	CF	MIAMI	FL		10/31/2024	7.990	863,616		(421)				1,100,000	07/12/2024
100173812	CF	SAINT LOUIS	MO		10/31/2024	7.875	317,641		(146)				415,000	08/02/2024
100173815	CF	NOVATO	CA		10/31/2024	7.500	672,966		(487)				845,000	08/23/2024
100173816	CF	MASSAPEQUA	NY		10/31/2024	8.250	1,276,600		(645)				1,400,000	02/12/2024
100173818	CF	HAMBURG	NJ		10/31/2024	7.875	170,292		(137)				260,000	07/23/2024
100173819		KELLER	TX		10/31/2024	7.750	518,858		(479)				750,000	08/23/2024
100173820	CF	PUNTA GORDA	FL		10/31/2024	7.875	467,161		(314)				570,000	07/10/2024
100173821		ALAMO	CA		10/31/2024	7.875	2,717,118		(1,372)				4,000,000	08/21/2024
100173823	CF	FORT MYERS	FL		10/31/2024	7.750	129,590		(143)				242,000	07/30/2024
100173824	CF	GLENDALE	CA		10/31/2024	7.125	1,497,923		(1,036)				1,832,000	08/23/2024
100173825	CF	COLUSA	CA		10/31/2024	7.875	394,645		(364)				545,000	08/07/2024
100173826		VALLEY COTTAGE	NY		10/31/2024	6.875	436,876		(233)				540,000	07/24/2024
100173828		MIAMI	FL		10/31/2024	7.750	420,165		(395)				540,000	07/31/2024
100173831	CF	SALINAS	CA		10/31/2024	8.500	562,697		(134)				705,000	08/01/2024
100173832		NEWPORT NEWS	VA		10/31/2024	8.000	111,070		(101)				210,200	07/29/2024
100173833	CF	MEMPHIS	TN		10/31/2024	7.125	102,460		(95)				132,000	09/10/2024
100173834	CF	MIAMI	FL		10/31/2024	7.750	389,041		(365)				500,000	07/31/2024
100173835	CF	ASTORIA	NY		10/31/2024	6.750	730,614		(165)				902,750	08/09/2024
100173837	CF	MEMPHIS	TN		10/31/2024	7.000	78,187		1,465				100,000	09/10/2024
100173839	CF	WANTAGH	NY		10/31/2024	6.750	407,314		(268)				800,000	08/20/2024
100173842	CF	CLEVELAND	OH		10/31/2024	7.875	135,412		(72)				204,000	08/14/2024
100173843		CHICAGO	IL		10/31/2024	7.250	381,499		(100)				720,000	08/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173844	CF	DUCK	NC		10/31/2024	7.250	716,386		(271)				915,000	08/21/2024
100173845	CF	ABILENE	TX		10/31/2024	7.750	336,793		5,375				431,500	08/14/2024
100173846	CF	SICKLERVILLE	NJ		10/31/2024	6.750	139,782		(57)				200,000	09/11/2024
100173847		WASHINGTON TOWNSHIP	NJ		10/31/2024	6.625	125,468		14				295,000	09/12/2024
100173848	CF	CAMBRIDGE	MA		10/31/2024	7.000	2,009,177		15,586				3,850,000	08/26/2024
100173849		HARDEEVILLE	SC		10/31/2024	7.875	416,074		(168)				515,000	07/30/2024
100173850	CF	REHOBOTH BEACH	DE		10/31/2024	7.625	501,609		(213)				624,000	08/26/2024
100173851	CF	PARK RIDGE	IL		10/31/2024	7.125	1,344,115		6,079				1,675,000	08/21/2024
100173852	CF	NEWPORT BEACH	CA		10/31/2024	7.375	2,054,280		(341)				3,000,000	08/20/2024
100173853		LIBERTYVILLE	IL		10/31/2024	7.875	356,984		(331)				647,000	07/29/2024
100173854	CF	WINTERVILLE	NC		10/31/2024	7.500	209,749		(212)				257,000	08/15/2024
100173855	CF	PALM SPRINGS	FL		10/31/2024	7.250	95,887		(422)				569,000	08/12/2024
100173856	CF	BREMERTON	WA		10/31/2024	8.500	463,450		(340)				535,000	08/22/2024
100173857	CF	MIDWEST CITY	OK		10/31/2024	7.125	122,779		(111)				169,700	09/11/2024
100173858	CF	BELLEVUE	WA		10/31/2024	7.625	1,619,105		(387)				1,980,000	08/23/2024
100173859		FAIRFAX	CA		10/31/2024	7.125	739,277		(162)				940,000	08/16/2024
100173860	CF	TROUTMAN	NC		10/31/2024	7.875	363,510		(335)				440,000	08/22/2024
100173861	CF	MIAMI	FL		10/31/2024	6.625	406,982		(262)				667,000	08/30/2024
100173862	CF	LEAGUE CITY	TX		10/31/2024	6.875	167,165		(158)				340,000	08/28/2024
100173863	CF	EAU CLAIRE	WI		10/31/2024	7.500	302,258		(279)				365,000	08/16/2024
100173864	CF	MARIETTA	GA		10/31/2024	7.125	207,537		(205)				310,000	09/11/2024
100173866	CF	AURORA	IL		10/31/2024	7.375	172,869		(167)				222,000	09/11/2024
100173868	CF	DENVER	CO		10/31/2024	6.500	372,132		(47)				445,000	08/28/2024
100173869	CF	JACKSONVILLE	FL		10/31/2024	7.000	103,739		(104)				170,000	09/11/2024
100173870	CF	GARLAND	TX		10/31/2024	7.375	233,108		(227)				300,000	08/21/2024
100173871	CF	WASHINGTON	DC		10/31/2024	7.875	375,777		(145)				465,000	08/08/2024
100173872	CF	GLENDALE	NY		10/31/2024	7.750	778,087		(726)				1,265,000	08/26/2024
100173873	CF	ROSWELL	GA		10/31/2024	7.125	161,021		(145)				282,000	08/22/2024
100173874	CF	SAN FRANCISCO	CA		10/31/2024	8.375	2,562,495		(1,330)				3,350,000	08/19/2024
100173875	CF	PARKER CITY	IN		10/31/2024	7.750	101,230		(95)				130,000	08/30/2024
100173876	CF	PARKER CITY	IN		10/31/2024	7.750	100,452		(94)				129,000	08/30/2024
100173878	CF	YUMA	AZ		10/31/2024	7.875	381,664		(351)				490,000	08/07/2024
100173879	CF	PEORIA	AZ		10/31/2024	7.500	327,227		(314)				466,000	08/29/2024
100173881		KISSIMMEE	FL		10/31/2024	8.250	317,154		(286)				383,000	07/16/2024
100173883	CF	SNELLVILLE	GA		10/31/2024	6.750	494,863		(151)				720,000	08/30/2024
100173884	CF	PITTSBURGH	PA		10/31/2024	7.375	77,869		(75)				100,000	09/17/2024
100173885	CF	WARWICK	RI		10/31/2024	7.500	195,344		(187)				251,000	08/28/2024
100173886	CF	KANSAS CITY	MO		10/31/2024	6.875	104,914		(90)				169,000	09/13/2024
100173887	CF	SPRING HILL	FL		10/31/2024	7.375	176,763		(171)				227,000	09/04/2024
100173888	CF	DETROIT	MI		10/31/2024	7.375	129,408		2,574				165,000	09/13/2024
100173889		CHESAPEAKE	VA		10/31/2024	7.375	145,819		(107)				183,000	09/17/2024
100173890	CF	NORFOLK	VA		10/31/2024	7.250	202,405		(198)				260,000	09/13/2024
100173891	CF	SNELLVILLE	GA		10/31/2024	6.750	502,272		(314)				768,400	08/30/2024
100173892		BARTOW	FL		10/31/2024	7.125	129,301		2,574				165,000	09/11/2024
100173893	CF	ROME	GA		10/31/2024	7.875	136,412		(125)				175,000	09/13/2024
100173894	CF	SNELLVILLE	GA		10/31/2024	6.750	502,000		(308)				764,400	08/30/2024
100173895	CF	CINCINNATI	OH		10/31/2024	7.125	116,994		(108)				174,000	09/13/2024
100173896	CF	TAMPA	FL		10/31/2024	7.375	241,394		(233)				310,000	09/13/2024
100173897	CF	COCOA	FL		10/31/2024	7.125	212,094		4,624				290,000	09/17/2024
100173903	CF	VISALIA	CA		10/31/2024	7.250	188,911		(184)				260,000	09/13/2024
100173904	CF	CHESTER	PA		10/31/2024	7.000	77,919		(48)				102,000	09/13/2024
100173905	CF	WOODSTOCK	GA		10/31/2024	7.000	381,660		(390)				675,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173906	CF	TEXARKANA	TX		10/31/2024	7.000	128,896		(91)				180,000	09/13/2024
100173907	CF	DETROIT	MI		10/31/2024	7.000	119,219		(90)				155,000	09/13/2024
100173908	CF	MEMPHIS	TN		10/31/2024	7.375	127,705		(123)				164,000	09/12/2024
100173909	CF	COLUMBIA	TN		10/31/2024	6.375	152,584		(59)				253,000	09/17/2024
100173911	CF	FREDERICK	MD		10/31/2024	7.375	395,664		(352)				510,000	09/12/2024
100173913	CF	INDIAN HEAD	MD		10/31/2024	6.750	199,804		(154)				342,000	09/13/2024
100173914	CF	PHILADELPHIA	PA		10/31/2024	7.375	153,843		(142)				200,000	09/17/2024
100173916	CF	CAPE MAY	NJ		10/31/2024	6.750	444,850		(63)				745,000	09/13/2024
100173917	CF	CLEVELAND	TN		10/31/2024	7.000	127,109		(100)				165,000	09/17/2024
100173918	CF	NORTH LAS VEGAS	NV		10/31/2024	7.875	258,274		(237)				355,000	09/17/2024
100173919	CF	DETROIT	MI		10/31/2024	7.250	127,100		(123)				165,000	09/20/2024
100173920	CF	COLUMBUS	GA		10/31/2024	7.125	153,481		(139)				198,000	09/18/2024
100173921	CF	VIRGINIA BEACH	VA		10/31/2024	6.750	193,281		(91)				255,000	09/17/2024
100173922	CF	COLUMBUS	GA		10/31/2024	7.500	107,207		2,029				135,000	09/17/2024
100173923	CF	COLUMBIA	MO		10/31/2024	6.875	132,399		(82)				195,000	09/17/2024
100173924	CF	ST LOUIS	MO		10/31/2024	7.375	89,549		(86)				115,000	09/17/2024
100173925	CF	WOODSTOCK	GA		10/31/2024	7.000	368,014		(369)				645,000	09/12/2024
100173926	CF	PORT REPUBLIC	MD		10/31/2024	7.250	461,759		(309)				645,000	09/18/2024
100173927	CF	LANCASTER	PA		10/31/2024	7.750	177,681		(165)				228,000	09/19/2024
100173928	CF	SEATTLE	WA		10/31/2024	8.000	1,114,753		(227)				1,310,000	08/07/2024
100173929	CF	KANSAS CITY	KS		10/31/2024	7.250	132,341		(129)				170,000	09/17/2024
100173930		WESTON	FL		10/31/2024	7.500	773,759		(649)				1,000,000	08/21/2024
100173931	CF	WALDEN	NY		10/31/2024	6.625	279,058		(137)				425,000	09/17/2024
100173932	CF	MOUNT HOLLY	NJ		10/31/2024	6.625	149,977		(38)				200,000	09/18/2024
100173933	CF	NEWCASTLE	WA		10/31/2024	7.875	646,484		(483)				800,000	08/10/2024
100173934	CF	ST LOUIS	MO		10/31/2024	6.500	103,548		(12)				139,000	09/18/2024
100173935	CF	MEMPHIS	TN		10/31/2024	7.000	137,136		(108)				178,000	09/10/2024
100173936	CF	MEMPHIS	TN		10/31/2024	7.000	113,241		(90)				147,000	09/10/2024
100173937	CF	JERSEY CITY	NJ		10/31/2024	6.750	646,904		(121)				865,000	09/13/2024
100173939	CF	ORANGE BEACH	AL		10/31/2024	7.750	636,586		(581)				775,000	07/31/2024
100173940	CF	JACKSONVILLE	FL		10/31/2024	7.625	574,458		(510)				710,000	08/23/2024
100173941	CF	AUSTELL	GA		10/31/2024	7.875	182,783		(169)				222,000	08/02/2024
100173943	CF	BALTIMORE	MD		10/31/2024	7.250	164,691		(156)				227,000	09/18/2024
100173944	CF	EUCLID	OH		10/31/2024	7.375	93,106		(83)				120,000	09/04/2024
100173945	CF	OCALA	FL		10/31/2024	7.625	189,062		(178)				260,000	09/06/2024
100173946		ANNAPOLIS	MD		10/31/2024	7.875	443,927		(333)				539,000	08/19/2024
100173947	CF	SOUTHAMPTON TOWNSHIP	NJ		10/31/2024	6.875	265,809		(117)				351,000	09/17/2024
100173948		VINTON	VA		10/31/2024	8.375	227,324		(310)				300,000	08/20/2024
100173950	CF	WARREN	MI		10/31/2024	7.250	93,392		(90)				120,000	09/03/2024
100173951	CF	NICEVILLE	FL		10/31/2024	7.875	192,486		(124)				257,000	08/14/2024
100173952	CF	MIDWEST CITY	OK		10/31/2024	7.125	130,068		(114)				180,000	09/17/2024
100173954	CF	JACKSONVILLE	FL		10/31/2024	7.000	115,237		(84)				150,000	09/11/2024
100173955	CF	SILVERTHORNE	CO		10/31/2024	7.875	340,279		(181)				425,000	08/12/2024
100173956	CF	MARGATE	FL		10/31/2024	7.000	115,525		(85)				151,000	07/26/2024
100173958	CF	FORNEY	TX		10/31/2024	8.250	475,623		(427)				543,000	06/28/2024
100173959		DETROIT	MI		10/31/2024	7.500	99,756		(99)				175,000	09/06/2024
100173960		TUCSON	AZ		10/31/2024	8.625	825,782		(636)				940,000	07/24/2024
100173961	CF	BOERNE	TX		10/31/2024	8.375	609,625		(536)				846,000	07/26/2024
100173963	CF	BATTLE CREEK	MI		10/31/2024	8.125	92,998		(83)				123,000	08/30/2024
100173964	CF	FERGUSON	MO		10/31/2024	7.250	94,015		(91)				121,000	08/29/2024
100173965	CF	FORT WALTON BEACH	FL		10/31/2024	8.000	254,406		(231)				495,000	08/15/2024
100173966	CF	SPARTANBURG	SC		10/31/2024	6.625	205,260		(64)				315,000	09/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173969	CF	SCOTTSDALE	AZ		10/31/2024	7.875	1,027,946		(131)				1,256,000	08/05/2024
100173971	CF	HICKSVILLE	NY		10/31/2024	7.250	312,375		853				600,000	08/06/2024
100173972	CF	COMMERCE CITY	CO		10/31/2024	8.500	602,667		(523)				735,000	07/23/2024
100173974	CF	LUMBERTON	NC		10/31/2024	8.250	394,381		(400)				500,000	07/02/2024
100173975	CF	HOUSTON	TX		10/31/2024	7.875	309,027		(428)				415,000	08/06/2024
100173976	CF	PLANTATION	FL		10/31/2024	7.750	206,192		(194)				284,000	07/12/2024
100173977	CF	HALLANDALE BEACH	FL		10/31/2024	7.750	414,693		(383)				670,000	07/22/2024
100173978	CF	LAKELAND	FL		10/31/2024	8.375	235,464		(181)				285,000	07/17/2024
100173979	CF	HAMMOND	IN		10/31/2024	8.375	248,469		(200)				310,000	08/15/2024
100173981		ROSEVILLE	CA		10/31/2024	8.125	891,067		(378)				1,150,000	07/15/2024
100173983		ABILENE	TX		10/31/2024	7.875	333,787		(169)				400,000	08/14/2024
100173984	CF	CUMMING	GA		10/31/2024	7.250	1,133,721		(965)				1,386,000	07/31/2024
100173985	CF	ALPHARETTA	GA		10/31/2024	6.500	1,065,359		(452)				1,550,000	08/19/2024
100173987	CF	PENSACOLA	FL		10/31/2024	7.500	491,262		(195)				650,000	08/13/2024
100173988	CF	PENSACOLA BEACH	FL		10/31/2024	8.000	391,000		(309)				485,000	08/14/2024
100173989	CF	WRIGHTSVILLE BEACH	NC		10/31/2024	7.250	1,101,352		5,520				1,492,000	07/31/2024
100173990	CF	CAMBRIDGE	MA		10/31/2024	7.875	865,727		(798)				1,042,000	08/14/2024
100173993	CF	LITTLETON	CO		10/31/2024	6.500	883,116		(191)				1,555,000	08/13/2024
100173995	CF	STAR	ID		10/31/2024	7.875	314,149		(173)				435,000	07/29/2024
100173996	CF	WOODLAND HILLS	CA		10/31/2024	7.750	768,155		(713)				970,000	07/31/2024
100173998	CF	HOLLY HILL	FL		10/31/2024	8.250	737,411		(657)				910,000	07/24/2024
100174000	CF	FEDERAL WAY	WA		10/31/2024	8.000	630,157		(318)				808,000	08/01/2024
100174001	CF	ATLANTA	GA		10/31/2024	8.375	217,538		(191)				279,000	08/13/2024
100174002	CF	FAIRFIELD TOWNSHIP	OH		10/31/2024	7.750	361,031		(339)				435,000	07/11/2024
100174003	CF	BREMERTON	WA		10/31/2024	8.000	368,714		(241)				450,000	07/19/2024
100174005	CF	SAN DIEGO	CA		10/31/2024	7.875	1,464,861		(1,349)				2,170,000	08/01/2024
100174006		PRINCETON	NJ		10/31/2024	6.625	2,093,537		(898)				2,700,000	08/12/2024
100174008		ABILENE	TX		10/31/2024	7.500	327,900		(105)				400,000	08/14/2024
100174009	CF	FORT MYERS	FL		10/31/2024	7.875	384,910		(366)				470,000	07/25/2024
100174010	CF	JACKSONVILLE	FL		10/31/2024	7.000	80,377		(81)				141,000	08/29/2024
100174011		DOUBLE OAK	TX		10/31/2024	7.750	730,360		(686)				930,000	07/31/2024
100174014	CF	HONOLULU	HI		10/31/2024	8.250	676,033		(299)				836,000	07/12/2024
100174015	CF	NEW PORT RICHEY	FL		10/31/2024	7.875	523,424		(482)				638,000	08/12/2024
100174016		BUDA	TX		10/31/2024	7.875	498,416		(460)				600,000	08/02/2024
100174017	CF	ATKINSON	NH		10/31/2024	7.875	331,507		(323)				425,000	07/12/2024
100174018	CF	MOLINE	IL		10/31/2024	6.875	77,291		(70)				160,000	08/28/2024
100174022	CF	BROOKLYN	NY		10/31/2024	7.375	369,597		(276)				516,000	07/12/2024
100174024	CF	CINCINNATI	OH		10/31/2024	7.750	158,302		(877)				740,000	07/03/2024
100174025	CF	LAS VEGAS	NV		10/31/2024	7.500	1,011,098		(456)				1,250,000	07/16/2024
100174026	CF	MIAMI	FL		10/31/2024	8.500	591,517		(304)				775,000	05/29/2024
100174027	CF	HOUSTON	TX		10/31/2024	8.250	317,355		(286)				386,000	07/12/2024
100174028	CF	POUGHKEEPSIE	NY		10/31/2024	7.875	253,209		(235)				308,000	07/18/2024
100174030	CF	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024	7.375	102,494		(100)				152,000	08/01/2024
100174031	CF	GREELEY	CO		10/31/2024	8.000	325,859		(256)				410,000	07/08/2024
100174033	CF	SUN CITY CENTER	FL		10/31/2024	7.500	112,560		(78)				230,000	07/03/2024
100174035	CF	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024	7.375	95,854		(93)				154,000	08/01/2024
100174036	CF	VIRGINIA BEACH	VA		10/31/2024	8.000	987,813		(441)				1,160,000	05/01/2024
100174039		SAN MATEO	CA		10/31/2024	7.125	1,406,765		(298)				2,800,000	07/08/2024
100174041		WILSON	NC		10/31/2024	8.750	168,501		(278)				194,000	07/30/2024
100174043	CF	AKRON	OH		10/31/2024	7.750	79,043		(84)				101,000	07/30/2024
100174044	CF	SAINT AUGUSTINE	FL		10/31/2024	9.625	202,216		(156)				270,000	05/08/2024
100174045	CF	ST. LOUIS	MO		10/31/2024	8.375	86,487		(76)				111,000	07/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174046		TRENTON	NJ		10/31/2024	8.750	196,802		(269)				230,000	07/30/2024
100174048	CF	MODESTO	CA		10/31/2024	7.750	218,503		(361)				520,000	06/27/2024
100174049		FT LAUDERDALE	FL		10/31/2024	8.250	494,234		(454)				600,000	07/19/2024
100174050	CF	CLOVER	SC		10/31/2024	7.250	77,626		(75)				290,000	07/30/2024
100174052		TOMS RIVER	NJ		10/31/2024	7.875	518,839		(480)				1,150,000	07/01/2024
100174056	CF	CHICAGO	IL		10/31/2024	8.000	294,133		(146)				365,000	07/17/2024
100174057	CF	LAKEWOOD	WA		10/31/2024	8.375	823,043		(573)				1,028,000	07/02/2024
100174058	CF	BOYNTON BEACH	FL		10/31/2024	7.375	135,150		(116)				175,000	06/07/2024
100174059	CF	RED OAK	TX		10/31/2024	7.500	571,461		(577)				725,000	07/25/2024
100174060		MAKAWAO	HI		10/31/2024	7.500	986,122		(744)				1,325,000	07/19/2024
100174061	CF	FAIRFIELD	AL		10/31/2024	7.625	83,748		(90)				107,000	07/29/2024
100174063	CF	MYRTLE BEACH	SC		10/31/2024	8.500	193,721		(150)				255,000	07/22/2024
100174064	CF	LOS ANGELES	CA		10/31/2024	8.375	133,382		(1,199)				1,075,000	07/19/2024
100174065	CF	GULF SHORES	AL		10/31/2024	8.125	197,908		(110)				265,000	07/12/2024
100174066	CF	FALLS CHURCH	VA		10/31/2024	8.375	1,279,267		(956)				1,612,000	07/19/2024
100174068		SUGAR LAND	TX		10/31/2024	9.250	301,435		(243)				611,000	05/14/2024
100174069	CF	TYBEE ISLAND	GA		10/31/2024	7.250	702,501		(233)				1,100,000	07/15/2024
100174070	CF	MEMPHIS	TN		10/31/2024	7.375	101,145		(98)				130,000	08/05/2024
100174072	CF	SOUTH BEND	IN		10/31/2024	7.125	92,752		(83)				139,000	07/30/2024
100174073	CF	BISHOP	TX		10/31/2024	7.375	86,414		(84)				119,000	08/06/2024
100174074	CF	ATLANTA	GA		10/31/2024	7.500	431,832		(420)				642,000	07/05/2024
100174075	CF	ST. LOUIS	MO		10/31/2024	7.625	103,049		1,801				131,000	08/14/2024
100174076	CF	PINELLAS PARK	FL		10/31/2024	9.125	259,680		(215)				308,000	07/24/2024
100174077	CF	SEATTLE	WA		10/31/2024	8.500	496,159		(523)				650,000	06/12/2024
100174078	CF	COMPTON	CA		10/31/2024	7.875	547,928		(507)				770,000	07/08/2024
100174079	CF	KALAMAZOO	MI		10/31/2024	7.625	81,740		(77)				105,000	08/09/2024
100174080	CF	PASADENA	CA		10/31/2024	6.875	1,238,749		(349)				1,550,000	07/19/2024
100174083	CF	TALENT	OR		10/31/2024	7.500	240,743		682				370,000	07/17/2024
100174084	CF	NORRIDGE	IL		10/31/2024	7.875	283,915		(269)				365,000	07/23/2024
100174085	CF	FAYETTEVILLE	NC		10/31/2024	7.500	80,161		(77)				103,000	08/15/2024
100174086	CF	AKRON	OH		10/31/2024	7.500	90,278		(86)				133,000	08/09/2024
100174088	CF	MEMPHIS	TN		10/31/2024	7.375	101,145		(98)				150,000	08/14/2024
100174089	CF	WOODLAND HILLS	CA		10/31/2024	7.875	857,158		(565)				990,000	07/16/2024
100174092		TAYLOR	MI		10/31/2024	8.375	107,288		(93)				129,000	08/09/2024
100174093	CF	KANSAS CITY	MO		10/31/2024	7.500	86,958		(83)				120,000	08/15/2024
100174096	CF	SAN DIEGO	CA		10/31/2024	8.375	2,710,243		(2,161)				3,550,000	05/16/2024
100174097	CF	ORANGE BEACH	AL		10/31/2024	8.000	311,371		(204)				585,000	07/18/2024
100174098	CF	LINCOLN PARK	MI		10/31/2024	8.125	89,621		(80)				115,000	08/09/2024
100174099	CF	BRIDGEWATER	MA		10/31/2024	8.125	154,399		(112)				205,000	07/30/2024
100174100	CF	BRYAN	TX		10/31/2024	7.875	284,860		(264)				366,000	07/03/2024
100174101	CF	ORANGE BEACH	AL		10/31/2024	7.500	609,275		(287)				865,000	07/19/2024
100174102	CF	HOUSTON	TX		10/31/2024	7.625	85,495		(82)				166,000	06/26/2024
100174103	CF	MILTON	GA		10/31/2024	8.375	1,394,701		(1,226)				1,800,000	07/15/2024
100174105	CF	DETROIT	MI		10/31/2024	7.250	97,631		(96)				160,000	08/12/2024
100174106	CF	LAWRENCEVILLE	GA		10/31/2024	7.750	153,790		(154)				345,000	07/24/2024
100174107	CF	MAPLE VALLEY	WA		10/31/2024	8.000	459,803		(279)				620,000	07/24/2024
100174108		BOCA RATON	FL		10/31/2024	8.500	1,166,660		111				1,420,000	08/01/2024
100174109	CF	CUMMING	GA		10/31/2024	7.750	321,608		(302)				460,000	07/19/2024
100174110	CF	DOWNEY	CA		10/31/2024	8.125	1,479,281		(768)				1,740,000	07/26/2024
100174111	CF	MONTGOMERY	AL		10/31/2024	7.375	94,921		(92)				122,000	08/20/2024
100174113	CF	MCALLEN	TX		10/31/2024	8.500	320,059		(278)				440,000	07/25/2024
100174116	CF	LILBURN	GA		10/31/2024	7.875	373,874		(345)				455,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174117	CF	MONROEVILLE	PA		10/31/2024	7.500	99,228		(95)				128,000	08/23/2024
100174119	CF	SOUTH LEBANON	OH		10/31/2024	7.750	414,977		(390)				500,000	07/18/2024
100174120		SANTA ROSA BEACH	FL		10/31/2024	7.875	1,063,036		(495)				1,175,000	10/05/2023
100174121	CF	MINNEAPOLIS	MN		10/31/2024	8.250	129,049		(62)				167,000	06/04/2024
100174123	CF	NOBLESVILLE	IN		10/31/2024	8.250	552,322		(299)				670,000	08/30/2023
100174124	CF	WATSONVILLE	CA		10/31/2024	7.625	545,225		(450)				680,000	07/26/2023
100174125	CF	CLOVIS	CA		10/31/2024	8.625	819,400		(433)				1,097,000	05/23/2024
100174126		PRATTVILLE	AL		10/31/2024	8.375	123,921		(108)				149,000	08/20/2024
100174127	CF	LOUISVILLE	KY		10/31/2024	7.875	89,574		(83)				115,000	08/19/2024
100174129	CF	BENTON HARBOR	MI		10/31/2024	8.625	247,983		(188)				300,000	07/16/2024
100174131	CF	LORAIN	OH		10/31/2024	7.625	84,283		(80)				116,000	08/21/2024
100174132	CF	CUERO	TX		10/31/2024	9.000	84,188		(74)				110,000	08/16/2023
100174134	CF	DALLAS	TX		10/31/2024	9.125	170,440		(463)				275,000	08/07/2023
100174135	CF	MODESTO	CA		10/31/2024	8.750	279,887		(348)				330,000	06/27/2024
100174136	CF	VIRGINIA BEACH	VA		10/31/2024	8.500	1,516,947		(606)				2,100,000	05/17/2024
100174137	CF	TURLOCK	CA		10/31/2024	8.875	544,142		(320)				630,000	08/11/2023
100174139	CF	FORT MYERS	FL		10/31/2024	8.750	220,543		(173)				285,000	06/03/2024
100174140	CF	TAMARAC	FL		10/31/2024	8.250	200,686		(281)				275,000	07/23/2024
100174141	CF	PALO ALTO	CA		10/31/2024	8.750	1,983,306		(302)				2,400,000	07/01/2024
100174142	CF	FREDERICKSBURG	VA		10/31/2024	7.500	277,306		(282)				354,000	08/15/2023
100174143	CF	PERRY	GA		10/31/2024	7.125	82,580		(77)				134,000	07/25/2024
100174144	CF	YOUNGSTOWN	OH		10/31/2024	7.500	78,604		(76)				101,000	08/21/2024
100174145	CF	NAPLES	FL		10/31/2024	7.750	501,614		(171)				675,000	06/24/2024
100174146	CF	MEMPHIS	TN		10/31/2024	7.375	101,819		(99)				151,000	08/16/2024
100174148	CF	OCEAN CITY	MD		10/31/2024	7.750	366,347		(218)				485,000	07/12/2024
100174149	CF	FORTUNA	CA		10/31/2024	8.750	456,319		(372)				550,000	06/20/2024
100174150		HOUSTON	TX		10/31/2024	7.625	98,663		(71)				175,000	07/03/2024
100174153	CF	LAKEWOOD	OH		10/31/2024	8.375	174,910		(224)				245,000	07/08/2024
100174154		IMMOKALEE	FL		10/31/2024	8.375	276,222		(314)				330,000	07/23/2024
100174157		THOUSAND OAKS	CA		10/31/2024	7.125	315,757		(36)				1,245,000	07/15/2024
100174160		MARSHFIELD	MA		10/31/2024	9.500	465,899		(365)				560,000	05/17/2024
100174161	CF	ST. LOUIS	MO		10/31/2024	8.250	92,039		(147)				114,000	07/16/2024
100174162	CF	CHICAGO	IL		10/31/2024	8.750	134,660		(120)				163,000	06/06/2024
100174164	CF	PLYMOUTH	MA		10/31/2024	7.750	753,776		(446)				925,000	06/27/2024
100174165	CF	RIVERVIEW	FL		10/31/2024	8.625	440,122		(381)				536,000	05/24/2024
100174167	CF	WASHOUGAL	WA		10/31/2024	9.375	550,111		(435)				675,000	06/12/2024
100174171		BRANCHBURG	NJ		10/31/2024	8.250	467,037		(418)				1,280,000	06/04/2024
100174172	CF	DETROIT	MI		10/31/2024	8.375	79,085		(70)				101,500	07/12/2024
100174173	CF	BISHOP	TX		10/31/2024	7.625	100,575		(118)				137,000	07/16/2024
100174176	CF	TAYLOR	MI		10/31/2024	8.500	92,811		(157)				140,000	07/19/2024
100174178	CF	GREENSBORO	NC		10/31/2024	6.875	245,991		(219)				299,500	05/24/2024
100174179	CF	MEMPHIS	TN		10/31/2024	7.500	96,758		(84)				125,000	07/19/2024
100174180	CF	FLORENCE	AL		10/31/2024	8.500	688,210		(522)				835,000	05/03/2024
100174181	CF	MERCED	CA		10/31/2024	8.375	584,100		(492)				682,000	02/07/2024
100174183	CF	MELBOURNE	FL		10/31/2024	8.375	208,751		(192)				280,000	04/12/2024
100174184	CF	GREENVILLE	SC		10/31/2024	7.625	703,511		(201)				935,000	07/03/2024
100174185	CF	STAR	ID		10/31/2024	7.625	357,048		(201)				441,000	06/26/2024
100174186	CF	IRVINE	CA		10/31/2024	7.990	525,246		(118)				700,000	05/17/2024
100174188	CF	DRIGGS	ID		10/31/2024	7.500	422,953		(157)				580,000	06/20/2024
100174190	CF	TEMPE	AZ		10/31/2024	7.990	322,685		(131)				435,000	05/24/2024
100174192	CF	PARKS	AZ		10/31/2024	7.500	370,865		(138)				495,000	06/14/2024
100174193	CF	SAINT PETERSBURG	FL		10/31/2024	7.990	312,599		(235)				390,000	06/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174194	CF	BEECH MOUNTAIN	NC		10/31/2024	7.375	303,376		(142)				400,000	07/01/2024
100174195	CF	RUNNING SPRINGS	CA		10/31/2024	7.990	316,879		(196)				500,000	07/02/2024
100174196	CF	REUNION	FL		10/31/2024	7.500	220,873		(193)				330,000	06/21/2024
100174197	CF	ROSSFORD	OH		10/31/2024	7.875	306,190		(200)				387,600	06/24/2024
100174198	CF	PALM BAY	FL		10/31/2024	7.875	301,341		(247)				380,000	06/13/2024
100174200	CF	AUBURN	PA		10/31/2024	7.500	219,208		(119)				271,700	06/26/2024
100174201	CF	CAPE CHARLES	VA		10/31/2024	7.875	365,680		(186)				490,000	06/20/2024
100174202	CF	LEAVENWORTH	WA		10/31/2024	8.125	504,859		(161)				675,000	06/12/2024
100174203	CF	SUMMERFIELD	NC		10/31/2024	7.875	223,789		(168)				277,000	06/28/2024
100174205	CF	THE COLONY	TX		10/31/2024	6.990	353,163		(162)				440,000	06/25/2024
100174207	CF	SANTA ROSA BEACH	FL		10/31/2024	7.250	506,284		(229)				672,000	06/05/2024
100174208		DAVENPORT	FL		10/31/2024	7.500	469,042		(295)				511,000	07/17/2024
100174209	CF	LOS ANGELES	CA		10/31/2024	7.875	574,395		(172)				714,500	07/01/2024
100174210	CF	GROVELAND	CA		10/31/2024	7.990	283,740		(207)				345,000	06/06/2024
100174213		ROCKAWAY BEACH	OR		10/31/2024	6.625	297,202		(79)				400,000	06/27/2024
100174214	CF	KEMAH	TX		10/31/2024	7.625	457,991		(446)				660,000	07/03/2024
100174215	CF	SOUTH BEND	IN		10/31/2024	7.500	218,653		(107)				270,000	07/18/2024
100174217	CF	CRESTLINE	CA		10/31/2024	7.990	268,998		(130)				335,000	07/12/2024
100174218	CF	REHOBOTH BEACH	DE		10/31/2024	7.990	605,699		(221)				800,000	07/19/2024
100174219	CF	SAN DIEGO	CA		10/31/2024	7.375	687,157		(311)				1,200,000	07/01/2024
100174221	CF	BLAIRSVILLE	GA		10/31/2024	6.875	269,969		(108)				368,000	07/12/2024
100174222	CF	SPRING	TX		10/31/2024	7.990	365,144		(259)				444,460	07/02/2024
100174223	CF	SAN DIEGO	CA		10/31/2024	6.990	346,113		(110)				460,000	07/02/2024
100174226		WYOMING	MN		10/31/2024	7.990	558,910		(295)				611,000	07/16/2024
100174227		SACRAMENTO	CA		10/31/2024	7.990	349,513		(215)				380,000	06/18/2024
100174228		DAHLONEGA	GA		10/31/2024	7.625	394,752		(249)				430,000	07/17/2024
100174229		LAKE HAVASU CITY	AZ		10/31/2024	7.875	339,787		(251)				389,000	07/12/2024
100174230		CHARLOTTE	NC		10/31/2024	7.500	539,426		(233)				604,000	04/11/2024
100174232		ALBUQUERQUE	NM		10/31/2024	7.875	438,597		(188)				483,000	04/11/2024
100174233		PORT ANGELES	WA		10/31/2024	7.625	752,121		(273)				835,000	04/17/2024
100174234		TWENTYNINE PALMS	CA		10/31/2024	7.500	399,296		(181)				440,000	04/08/2024
100174235		PRESCOTT	AZ		10/31/2024	7.625	395,224		(194)				462,000	04/12/2024
100174236		CAPE CORAL	FL		10/31/2024	7.375	354,734		(190)				390,000	05/01/2024
100174237		CAPE CORAL	FL		10/31/2024	7.500	302,452		(188)				335,000	04/29/2024
100174238		JOSHUA TREE	CA		10/31/2024	7.125	265,840		(124)				310,000	04/13/2024
100174239		MORRIS	OK		10/31/2024	7.625	221,496		(173)				240,000	04/19/2024
100174240		WALKER	MN		10/31/2024	7.624	330,901		(157)				465,000	02/01/2024
100174242		MANSFIELD	TX		10/31/2024	7.500	311,061		(206)				345,000	02/20/2024
100174245		SAN DIEGO	CA		10/31/2024	6.625	477,108		(57)				700,000	01/23/2024
100174246		LAND O LAKES	FL		10/31/2024	6.999	349,710		(117)				438,500	01/29/2024
100174247		READING	PA		10/31/2024	7.500	257,610		(224)				420,000	01/25/2024
100174248		AVON	NC		10/31/2024	6.990	369,197		(152)				425,000	04/10/2024
100174249		SAN ANTONIO	TX		10/31/2024	7.625	240,487		(248)				265,000	06/06/2024
100174250		SKY VALLEY	GA		10/31/2024	6.750	423,073		(110)				745,000	01/09/2024
100174251		HENDERSON	NV		10/31/2024	6.125	285,405		51				430,000	01/26/2024
100174252		PEORIA	AZ		10/31/2024	7.375	329,491		(212)				410,000	04/19/2024
100174253		PIGEON FORGE	TN		10/31/2024	7.625	563,646		(215)				640,000	01/30/2024
100174254		BROKEN BOW	OK		10/31/2024	7.625	497,054		(200)				593,000	02/23/2024
100174255		CLAYTON	NC		10/31/2024	7.375	270,502		(111)				301,500	01/23/2024
100174256		BLACKSBURG	VA		10/31/2024	7.625	285,121		(110)				317,000	01/10/2024
100174257		MANAHAWKIN	NJ		10/31/2024	7.490	630,772		(224)				705,000	02/12/2024
100174258		ST. CLOUD	FL		10/31/2024	7.625	256,519		(176)				280,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174259		MANDAN	ND		10/31/2024	7.625	272,871		(147)				310,000	01/29/2024
100174260		OCALA	FL		10/31/2024	6.500	257,168		(33)				290,000	01/23/2024
100174261		SALT LAKE CITY	UT		10/31/2024	7.375	478,199		(114)				540,000	02/27/2024
100174262		SEVIERVILLE	TN		10/31/2024	6.500	501,231		(55)				567,000	02/12/2024
100174263		COLORADO SPRINGS	CO		10/31/2024	7.625	603,215		(196)				670,000	02/15/2024
100174264		SAINT AUGUSTINE	FL		10/31/2024	6.750	375,109		(87)				465,000	02/26/2024
100174265		SAN ANTONIO	TX		10/31/2024	5.500	268,979		336				374,000	02/08/2024
100174266		TROUTMAN	NC		10/31/2024	5.750	209,967		293				356,000	02/20/2024
100174267		HENDERSON	NV		10/31/2024	6.250	403,552		(24)				457,500	01/22/2024
100174269		PANACEA	FL		10/31/2024	6.624	482,377		(70)				575,000	02/20/2024
100174270		RICHMOND	TX		10/31/2024	5.750	327,836		297				401,000	02/15/2024
100174272		FORT LAUDERDALE	FL		10/31/2024	7.124	663,043		(230)				810,000	03/28/2024
100174273		LAS VEGAS	NV		10/31/2024	5.750	304,935		181				358,000	02/15/2024
100174274		SARASOTA	FL		10/31/2024	6.999	327,990		(120)				490,000	03/20/2024
100174275		EATONTON	GA		10/31/2024	7.624	545,710		(290)				720,000	03/18/2024
100174276		TELLICO PLAINS	TN		10/31/2024	7.625	192,170		(76)				240,000	03/15/2024
100174277		SPARTA	GA		10/31/2024	7.624	433,958		(240)				485,000	02/28/2024
100174278		HENDERSON	NV		10/31/2024	5.750	303,903		211				356,000	02/23/2024
100174279		CRYSTAL BEACH	TX		10/31/2024	7.625	481,761		(243)				570,000	03/07/2024
100174280		OCEAN CITY	MD		10/31/2024	7.500	363,432		(191)				400,000	02/16/2024
100174281		PANAMA CITY BEACH	FL		10/31/2024	6.990	340,607		(112)				380,000	03/29/2024
100174282		OCALA	FL		10/31/2024	7.625	279,424		(186)				310,000	04/01/2024
100174283		SAN ANTONIO	TX		10/31/2024	7.625	227,021		(212)				246,000	03/07/2024
100174284		EAST ELLIJAY	GA		10/31/2024	8.125	253,839		(151)				300,000	02/15/2024
100174285		SPAVINAW	OK		10/31/2024	7.125	445,964		(187)				495,000	02/23/2024
100174286		CANYON LAKE	TX		10/31/2024	7.125	765,946		(253)				1,070,000	03/01/2024
100174287		GRANBURY	TX		10/31/2024	7.124	291,567		(183)				330,000	03/29/2024
100174289		MUSTANG	OK		10/31/2024	7.625	248,863		(193)				272,000	02/09/2024
100174290		LILLIAN	AL		10/31/2024	6.500	276,421		(64)				313,000	01/26/2024
100174292		MORRISTOWN	TN		10/31/2024	5.750	239,510		103				300,000	02/12/2024
100174293		GULF SHORES	AL		10/31/2024	5.250	435,926		548				560,000	02/08/2024
100174294		APALACHICOLA	FL		10/31/2024	6.250	220,795		11				270,000	02/14/2024
100174295		SPOONER	WI		10/31/2024	6.990	477,184		(86)				565,000	03/08/2024
100174296		SUPPLY	NC		10/31/2024	5.750	252,701		167				313,000	01/30/2024
100174298		FORT WORTH	TX		10/31/2024	5.750	317,717		227				375,000	02/14/2024
100174299		OCALA	FL		10/31/2024	5.250	226,987		247				305,000	02/22/2024
100174301		FULSHEAR	TX		10/31/2024	5.500	270,113		232				337,000	02/28/2024
100174302		MILLVILLE	DE		10/31/2024	5.500	322,399		345				385,000	02/27/2024
100174303		HAPPY JACK	AZ		10/31/2024	7.625	451,352		(162)				509,000	03/18/2024
100174304		HOUSTON	TX		10/31/2024	5.500	257,746		251				315,000	02/22/2024
100174305		TOBYHANNA	PA		10/31/2024	7.625	251,121		(159)				276,000	03/27/2024
100174306		CAPE CORAL	FL		10/31/2024	5.750	325,154		222				400,000	02/29/2024
100174307		BATON ROUGE	LA		10/31/2024	6.625	237,475		(82)				267,000	03/15/2024
100174308		WILSON	NC		10/31/2024	5.750	242,465		144				290,000	02/28/2024
100174309		FENNVILLE	MI		10/31/2024	7.500	543,549		(184)				659,000	04/01/2024
100174311		HOUGHTON	MI		10/31/2024	8.000	202,775		(147)				280,000	03/21/2024
100174312		HOT SPRINGS	AR		10/31/2024	7.625	290,365		(137)				340,000	04/01/2024
100174313		YOUNG HARRIS	GA		10/31/2024	7.625	303,142		(159)				375,000	03/25/2024
100174314		BROKEN BOW	OK		10/31/2024	7.375	513,893		(184)				605,000	03/21/2024
100174315		PORT ARANSAS	TX		10/31/2024	7.625	420,069		(269)				475,000	03/06/2024
100174316		BRADENTON	FL		10/31/2024	7.625	373,751		(252)				417,000	04/11/2024
100174317		BATON ROUGE	LA		10/31/2024	7.625	186,804		(178)				212,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174318		AUBURN	AL		10/31/2024	5.750	324,204		250				395,000	03/19/2024
100174319		SEVIERVILLE	TN		10/31/2024	7.500	724,363		(315)				800,000	03/21/2024
100174320		PORT SAINT JOE	FL		10/31/2024	7.625	411,120		(235)				489,000	02/26/2024
100174322		WILLIS	TX		10/31/2024	7.375	295,206		(153)				325,000	03/19/2024
100174323		AUSTIN	TX		10/31/2024	7.625	432,377		(180)				690,000	04/02/2024
100174324		RUIDOSO	NM		10/31/2024	6.625	335,531		(46)				380,000	02/12/2024
100174325		LEHI	UT		10/31/2024	7.490	442,711		(158)				505,000	03/28/2024
100174326		DAHLONEGA	GA		10/31/2024	7.625	460,936		(177)				510,000	03/27/2024
100174328		SAMOA	CA		10/31/2024	7.625	295,343		(150)				325,000	04/12/2024
100174329		ST AUGUSTINE	FL		10/31/2024	6.990	388,175		(217)				434,000	02/28/2024
100174330		TALLAHASSEE	FL		10/31/2024	5.750	252,854		160				299,000	03/18/2024
100174331		LURAY	VA		10/31/2024	5.500	211,419		202				250,000	02/28/2024
100174333		SAINT LOUIS	MO		10/31/2024	7.625	265,458		(144)				295,000	04/25/2024
100174334		PORT CHARLOTTE	FL		10/31/2024	7.625	326,883		(197)				375,000	04/16/2024
100174335		GULF SHORES	AL		10/31/2024	6.990	647,100		(213)				720,000	04/09/2024
100174336		CRYSTAL BEACH	TX		10/31/2024	7.625	526,340		(258)				590,000	05/01/2024
100174338		LAWRENCEBURG	KY		10/31/2024	7.625	245,419		(123)				273,000	03/29/2024
100174340		PORT CHARLOTTE	FL		10/31/2024	7.625	339,754		(235)				378,000	04/16/2024
100174341		PORT SAINT JOE	FL		10/31/2024	7.625	472,021		(208)				521,000	03/20/2024
100174342		SAINT AUGUSTINE	FL		10/31/2024	6.990	386,185		(161)				435,000	03/20/2024
100174343		KEY WEST	FL		10/31/2024	7.625	765,617		(234)				910,000	03/15/2024
100174344		NASHVILLE	TN		10/31/2024	7.625	719,000		(286)				795,000	03/21/2024
100174345		FREEPORT	FL		10/31/2024	5.750	291,450		165				350,000	03/21/2024
100174346		VILAS	NC		10/31/2024	7.625	521,973		(191)				584,000	04/01/2024
100174347		SEFFNER	FL		10/31/2024	7.375	344,559		(171)				400,000	03/28/2024
100174348		BLUE RIDGE	GA		10/31/2024	7.500	231,051		(114)				278,000	04/05/2024
100174349		HANOVERTON	OH		10/31/2024	7.375	253,836		(111)				280,500	03/29/2024
100174350		CLARKSON	KY		10/31/2024	8.125	293,833		(146)				340,000	03/29/2024
100174351		HUNTSVILLE	AL		10/31/2024	5.750	245,543		172				306,000	03/26/2024
100174352		IOWA	LA		10/31/2024	5.500	200,043		165				235,000	03/22/2024
100174354		LAFAYETTE	LA		10/31/2024	5.500	211,870		192				258,500	03/26/2024
100174355		RIVERVIEW	FL		10/31/2024	6.625	332,891		(112)				395,000	03/29/2024
100174357		HENDERSON	NV		10/31/2024	6.300	331,988		(2)				383,000	03/22/2024
100174358		NEWARK	OH		10/31/2024	8.125	244,028		(167)				265,000	04/05/2024
100174359		BRADENTON	FL		10/31/2024	5.750	372,175		263				448,000	03/21/2024
100174360		PORT ST. LUCIE	FL		10/31/2024	7.125	333,522		(120)				370,000	04/09/2024
100174361		NORTH FORT MYERS	FL		10/31/2024	5.500	317,052		314				380,000	03/28/2024
100174363		QUEEN CREEK	AZ		10/31/2024	6.624	375,208		(113)				435,000	04/04/2024
100174365		OXNARD	CA		10/31/2024	8.625	667,254		(230)				946,000	04/08/2024
100174367		PORT ARANSAS	TX		10/31/2024	8.500	719,523		(504)				800,000	04/19/2024
100174368		EL PASO	TX		10/31/2024	7.990	437,291		(316)				475,000	04/12/2024
100174371		CHASE CITY	VA		10/31/2024	7.500	320,867		(173)				360,000	04/17/2024
100174372		BEND	OR		10/31/2024	6.500	394,993		(41)				535,000	01/11/2024
100174373		SPOKANE	WA		10/31/2024	7.500	545,696		(127)				645,000	02/01/2024
100174374		LEWES	DE		10/31/2024	7.125	548,122		(218)				608,000	04/12/2024
100174375		PORT ARANSAS	TX		10/31/2024	7.375	766,150		(253)				1,165,000	02/23/2024
100174376		PORT SAINT LUCIE	FL		10/31/2024	7.625	470,542		(221)				518,000	04/22/2024
100174377		LIVINGSTON	MT		10/31/2024	7.625	360,785		(135)				400,000	04/28/2024
100174379		BROKEN BOW	OK		10/31/2024	7.375	438,497		(174)				536,000	04/03/2024
100174380		SHENANDOAH	VA		10/31/2024	7.500	528,713		(221)				585,000	03/12/2024
100174381		ROCKPORT	TX		10/31/2024	7.625	572,964		(976)				895,000	04/25/2024
100174382		WINTER HAVEN	FL		10/31/2024	7.625	296,495		(213)				330,000	03/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174383		NORTH MIAMI	FL		10/31/2024	7.500	396,507		(171)				450,000	04/04/2024
100174384	CF	SOUTH LAKE TAHOE	CA		10/31/2024	7.625	707,448		(235)				938,000	07/12/2024
100174385	CF	IDAHO SPRINGS	CO		10/31/2024	6.875	216,559		(99)				600,000	06/24/2024
100174386		APOPKA	FL		10/31/2024	7.500	465,070		(176)				515,000	03/29/2024
100174388	CF	PHILADELPHIA	PA		10/31/2024	6.125	345,680		(14)				500,000	08/02/2024
100174495	CF	SANTA CLARITA	CA		10/31/2024	6.999	322,423		(163)				399,900	03/18/2024
100174496	CF	FREDERICK	MD		10/31/2024	8.125	285,766		(196)				405,000	03/22/2024
100174497		FORT WASHINGTON	MD		10/31/2024	9.500	359,760		(407)				529,500	03/18/2024
100174499	CF	ORLANDO	FL		10/31/2024	7.999	3,209,798		(2,469)				4,800,000	03/18/2024
100174500		ELIZABETH	NJ		10/31/2024	8.625	424,743		(322)				618,000	02/08/2024
100174503	CF	PEORIA	AZ		10/31/2024	7.875	1,871,097		(1,058)				2,300,000	03/27/2024
100174505	CF	NORTH PALM BEACH	FL		10/31/2024	7.999	3,022,775		(1,860)				4,196,000	03/22/2024
100174506	CF	SOLANA BEACH	CA		10/31/2024	6.750	1,330,793		(629)				2,600,000	03/12/2024
100174507	CF	JURUPA VALLEY	CA		10/31/2024	8.875	409,602		(354)				492,000	03/22/2024
100174510		LAS VEGAS	NV		10/31/2024	8.250	472,930		(339)				710,000	03/29/2024
100174511		HOUSTON	TX		10/31/2024	10.375	106,055		(108)				150,000	03/18/2024
100174512		WINTER GARDEN	FL		10/31/2024	7.875	857,110		(394)				1,364,000	02/20/2024
100174513		WAXHAW	NC		10/31/2024	9.999	185,772		(538)				315,000	03/19/2024
100174515	CF	NORTH PORT	FL		10/31/2024	6.625	116,517		(59)				415,000	03/28/2024
100174517	CF	GIG HARBOR	WA		10/31/2024	6.625	1,168,878		(114)				2,010,000	03/27/2024
100174522		YORK	PA		10/31/2024	9.500	99,727		(112)				150,000	03/18/2024
100174523	CF	NORTH PALM BEACH	FL		10/31/2024	7.999	1,563,344		(1,619)				3,610,000	02/16/2024
100174527	CF	CYPRESS	TX		10/31/2024	9.500	324,207		(344)				383,000	03/25/2024
100174531	CF	COSTA MESA	CA		10/31/2024	7.625	947,330		(720)				1,850,000	03/29/2024
100174534		BURTONSVILLE	MD		10/31/2024	8.625	430,222		(297)				530,000	04/07/2023
100174538		PETALUMA	CA		10/31/2024	8.875	1,383,388		(1,143)				1,800,000	05/09/2023
100174539		MIAMI GARDENS	FL		10/31/2024	9.375	638,530		(280)				700,000	07/07/2023
100174540	CF	AVENTURA	FL		10/31/2024	8.875	285,271		(323)				360,000	03/20/2024
100174541		EL PASO	TX		10/31/2024	7.000	179,261		(180)				510,000	07/21/2023
100174543	CF	DUNN	NC		10/31/2024	8.375	279,453		(318)				336,000	03/22/2024
100174546		CYPRESS	TX		10/31/2024	10.250	230,876		(277)				345,000	07/06/2023
100174547	CF	CLINTON	CT		10/31/2024	8.750	347,477		(256)				450,000	03/18/2024
100174549		HENDERSON	NV		10/31/2024	8.875	243,036		(253)				295,000	08/15/2023
100174550		LAWRENCEVILLE	GA		10/31/2024	11.750	203,740		(176)				295,000	03/26/2024
100174551		COLUMBUS	OH		10/31/2024	10.625	137,265		(142)				200,000	07/17/2023
100174555		KERMAN	CA		10/31/2024	8.000	214,867		(266)				350,000	03/21/2024
100174556		CUERO	TX		10/31/2024	10.125	122,580		(146)				180,000	06/07/2023
100174557		SAINT JOSEPH	MO		10/31/2024	10.000	151,870		(194)				228,000	09/25/2023
100174561		WINDSOR	PA		10/31/2024	9.625	143,092		(175)				227,000	07/19/2023
100174563		LA MARQUE	TX		10/31/2024	11.500	122,246		(139)				180,000	08/04/2023
100174564		ATLANTA	GA		10/31/2024	10.875	263,344		(292)				279,000	09/21/2023
100174566		RAYTOWN	MO		10/31/2024	7.500	168,767		(167)				205,000	12/07/2023
100174568		BROWNSVILLE	TX		10/31/2024	8.375	153,049		(763)				360,000	10/14/2023
100174569		GRIFFIN	GA		10/31/2024	7.875	123,858		(172)				165,000	01/23/2024
100174573		WARWICK	NY		10/31/2024	8.625	610,145		(444)				760,000	01/31/2024
100174574		PICKERINGTON	OH		10/31/2024	7.625	306,367		(172)				403,000	08/26/2023
100174575		MOUNTAIN GROVE	MO		10/31/2024	8.125	166,555		(202)				370,000	01/23/2024
100174576		HOUSTON	TX		10/31/2024	9.125	132,766		(162)				195,000	11/13/2023
100174582		SAINT LOUIS	MO		10/31/2024	8.750	177,910		(223)				318,000	02/02/2024
100174583		DAHLONEGA	GA		10/31/2024	7.500	758,302		(157)				1,130,000	02/09/2024
100174584		BETHPAGE	NY		10/31/2024	7.000	470,463		(301)				800,000	02/08/2024
100174586		SAN ANTONIO	TX		10/31/2024	7.990	137,424		(145)				205,000	08/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174588		COLORADO SPRINGS	CO		10/31/2024	10.250	127,306		(136)				185,000	01/31/2024
100174589		PITTSBURGH	PA		10/31/2024	9.000	123,868		(126)				159,000	08/10/2023
100174590		MANASSAS	VA		10/31/2024	7.375	468,533		(240)				655,000	01/31/2024
100174591		DESOTO	TX		10/31/2024	8.500	255,484		(248)				380,000	01/17/2024
100174592		ALVARADO	TX		10/31/2024	9.500	218,375		(96)				278,000	01/26/2024
100174593		WATERBURY	CT		10/31/2024	7.990	272,486		(300)				350,000	01/22/2024
100174595		TAFT	CA		10/31/2024	7.990	291,766		(186)				371,000	01/26/2024
100174597		WARNER ROBINS	GA		10/31/2024	8.875	165,769		(202)				336,000	02/07/2024
100174598		HOUSTON	TX		10/31/2024	9.375	126,771		(153)				185,000	10/20/2023
100174600		HESPERIA	CA		10/31/2024	10.375	420,961		(485)				475,000	02/05/2024
100174602		JACKSONVILLE	FL		10/31/2024	10.375	157,828		(197)				205,500	01/23/2024
100174603		ROYAL OAK	MI		10/31/2024	7.500	340,421		(282)				450,000	01/31/2024
100174604		DEATSVILLE	AL		10/31/2024	8.125	213,429		(251)				281,000	01/25/2024
100174605		TAMPA	FL		10/31/2024	7.625	170,203		(237)				320,000	01/26/2024
100174606		FRESNO	TX		10/31/2024	8.250	210,216		(127)				315,000	01/19/2024
100174607		VERONA	NJ		10/31/2024	9.750	264,260		(297)				370,000	01/19/2024
100174609		SCHAUMBURG	IL		10/31/2024	9.750	122,839		(138)				155,000	01/12/2024
100174611		TAMPA	FL		10/31/2024	9.000	329,525		(404)				480,000	02/05/2024
100174614		BRADENTON	FL		10/31/2024	7.000	377,656		(255)				630,000	01/22/2024
100174616		OVERLAND PARK	KS		10/31/2024	8.500	327,483		(358)				393,000	01/20/2024
100174617		ORLANDO	FL		10/31/2024	7.000	189,635		(113)				345,000	02/07/2024
100174620		GENOA	OH		10/31/2024	8.750	127,087		(174)				175,000	01/31/2024
100174621		APPLE VALLEY	CA		10/31/2024	9.250	365,035		(357)				450,000	01/24/2024
100174622		RIO RANCHO	NM		10/31/2024	7.875	254,158		(93)				339,000	02/07/2024
100174623		ATLANTA	GA		10/31/2024	9.125	111,179		(135)				171,000	01/30/2024
100174624		TALLAHASSEE	FL		10/31/2024	7.375	61,739		(30)				82,000	01/29/2024
100174626		RIO RANCHO	NM		10/31/2024	7.875	178,602		(96)				265,000	01/29/2024
100174628		MIAMI	FL		10/31/2024	8.625	485,557		(467)				720,000	01/24/2024
100174629		WOODBRIDGE	VA		10/31/2024	7.250	348,186		(231)				455,000	01/22/2024
100174630		BRADENTON	FL		10/31/2024	7.500	207,783		(250)				451,000	01/24/2024
100174631		OLD WESTBURY	NY		10/31/2024	7.000	2,016,219		(897)				3,100,000	01/16/2024
100174632		MIAMI	FL		10/31/2024	8.625	484,201		(440)				720,000	01/24/2024
100174641		JACKSONVILLE	FL		10/31/2024	7.990	140,135		(174)				179,000	01/29/2024
100174644		SHIPMAN	VA		10/31/2024	8.250	209,485		(276)				323,000	02/12/2024
100174645		BOWLING GREEN	VA		10/31/2024	8.375	261,202		(212)				320,000	02/05/2024
100174646		ROOSEVELT	NY		10/31/2024	7.125	430,193		(207)				550,000	02/02/2024
100174648		STATEN ISLAND	NY		10/31/2024	7.250	523,852		(360)				660,000	01/30/2024
100174650		LITTLE ROCK	AR		10/31/2024	9.125	70,242		(106)				114,000	03/21/2024
100174651		CHATSWORTH	CA		10/31/2024	7.375	874,153		(411)				1,100,000	02/26/2024
100174652		WESTON	CT		10/31/2024	8.375	1,033,848		(449)				1,288,600	03/01/2024
100174653		OCALA	FL		10/31/2024	7.250	234,653		(250)				397,000	01/22/2024
100174654		CINCINNATI	OH		10/31/2024	8.500	324,621		(385)				412,500	02/27/2024
100174655		INDIANAPOLIS	IN		10/31/2024	7.000	185,733		(36)				250,000	03/21/2024
100174656		PHILADELPHIA	PA		10/31/2024	7.750	130,056		(130)				175,000	01/29/2024
100174657		JACKSONVILLE	FL		10/31/2024	8.375	142,446		(185)				180,000	03/22/2024
100174660		WASHINGTON	DC		10/31/2024	7.500	609,571		(315)				806,000	02/20/2024
100174661		TALLAHASSEE	FL		10/31/2024	7.000	51,096		(2)				80,000	01/29/2024
100174665		SAN PABLO	CA		10/31/2024	7.750	248,309		(208)				690,000	02/20/2024
100174666		LYNDHURST	OH		10/31/2024	9.250	243,396		(231)				262,000	03/13/2024
100174668		WOODBRIDGE	VA		10/31/2024	8.750	267,430		(303)				425,000	02/20/2024
100174670		CHESAPEAKE	VA		10/31/2024	7.990	188,771		(117)				240,000	02/21/2024
100174671		BELCAMP	MD		10/31/2024	7.000	177,761		(200)				370,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174676		CANTON	OH		10/31/2024	8.625	105,585		(134)				172,000	03/27/2024
100174677		MARIETTA	GA		10/31/2024	8.250	391,755		(466)				530,000	03/11/2024
100174678		ARLINGTON	TX		10/31/2024	7.250	220,104		(160)				309,000	03/22/2024
100174679		VICTORVILLE	CA		10/31/2024	7.000	272,157		(159)				385,000	03/01/2024
100174680		STATEN ISLAND	NY		10/31/2024	8.875	382,069		(85)				595,000	03/21/2024
100174682		WHITE HALL	MD		10/31/2024	7.000	385,705		(289)				559,000	03/20/2024
100174684		ATHENS	GA		10/31/2024	8.250	220,004		(268)				351,000	02/20/2024
100174686		SAN JOSE	CA		10/31/2024	8.500	1,386,588		(830)				1,700,000	03/20/2024
100174688		GROTON	CT		10/31/2024	7.250	199,513		(84)				265,000	03/08/2024
100174689		ALPHARETTA	GA		10/31/2024	10.500	1,087,076		(582)				1,175,000	03/08/2024
100174691		EAST QUOGUE	NY		10/31/2024	8.875	911,916		(609)				1,200,000	02/16/2024
100174692		KATY	TX		10/31/2024	8.000	290,332		(445)				418,000	03/11/2024
100174693		CHANTILLY	VA		10/31/2024	7.375	698,043		(379)				870,000	02/27/2024
100174696		TAMPA	FL		10/31/2024	9.250	341,120		(309)				385,000	03/25/2024
100174697		DAYTON	MN		10/31/2024	10.000	211,313		(110)				318,000	03/06/2024
100174700		SUFFIELD	CT		10/31/2024	7.375	694,894		(296)				881,000	03/18/2024
100174701		EASTPOINTE	MI		10/31/2024	7.000	102,171		(54)				169,000	03/19/2024
100174703		BERLIN	CT		10/31/2024	7.750	203,539		(236)				330,000	03/08/2024
100174704		HONOLULU	HI		10/31/2024	8.500	517,456		(423)				669,000	03/21/2024
100174705		WILKES BARRE	PA		10/31/2024	10.125	120,902		(151)				178,000	02/12/2024
100174706		KANSAS CITY	MO		10/31/2024	8.250	188,676		(120)				240,000	02/29/2024
100174707		SAN DIEGO	CA		10/31/2024	7.000	486,587		(158)				850,000	02/20/2024
100174709		MISSION	TX		10/31/2024	9.750	166,018		(205)				212,000	02/20/2024
100174710		TAMPA	FL		10/31/2024	7.990	230,494		(312)				360,000	03/26/2024
100174713		MIAMI	FL		10/31/2024	7.875	575,254		(503)				720,000	03/14/2024
100174717		PLAINVILLE	CT		10/31/2024	7.750	176,552		(189)				270,000	03/27/2024
100174719		HOUSTON	TX		10/31/2024	11.375	206,322		(195)				325,000	02/13/2024
100174721		VILLA RICA	GA		10/31/2024	7.750	223,562		(283)				284,500	03/01/2024
100174723		SUITLAND	MD		10/31/2024	7.990	271,155		(257)				375,000	03/28/2024
100174724		FORT WASHINGTON	MD		10/31/2024	8.500	257,890		(221)				385,000	03/19/2024
100174728		FORT WORTH	TX		10/31/2024	7.750	524,914		(360)				630,000	02/09/2024
100174729		WILMINGTON	NC		10/31/2024	7.500	185,795		(177)				288,000	02/27/2024
100174730		SUFFOLK	VA		10/31/2024	7.500	109,601		(161)				252,000	02/29/2024
100174732		EL CAJON	CA		10/31/2024	10.250	698,531		(490)				750,000	01/25/2024
100174734		CHESAPEAKE	VA		10/31/2024	8.625	105,150		(137)				165,000	10/25/2023
100174735		STUART	FL		10/31/2024	7.750	270,426		(310)				460,000	02/21/2024
100174737		ZEELAND	MI		10/31/2024	7.000	284,287		(204)				452,000	02/14/2024
100174738		BUFFALO	NY		10/31/2024	8.750	114,783		(144)				162,000	02/02/2024
100174741		NASHVILLE	TN		10/31/2024	7.500	1,320,467		(567)				1,680,000	02/22/2024
100174744		PRAIRIEVILLE	LA		10/31/2024	9.250	325,303		(246)				358,000	02/29/2024
100174747		LITHONIA	GA		10/31/2024	8.375	192,038		(249)				245,000	03/13/2024
100174749		GREAT FALLS	MT		10/31/2024	8.375	174,042		(201)				238,000	02/29/2024
100174750		VALENCIA	CA		10/31/2024	8.375	623,235		(484)				820,000	02/14/2024
100174753		EAST HARTFORD	CT		10/31/2024	7.990	290,504		(292)				374,000	03/01/2024
100174755		RANCHO MISSION VIEJO	CA		10/31/2024	8.500	1,094,802		(547)				1,350,000	03/11/2024
100174756		GREENVILLE	SC		10/31/2024	7.500	243,758		(118)				380,000	03/26/2024
100174759		PEWAUKEE	WI		10/31/2024	7.250	520,530		(189)				720,000	03/15/2024
100174760		COVINGTON	GA		10/31/2024	7.875	135,625		(106)				261,000	03/18/2024
100174762		KEARNEY	MO		10/31/2024	8.875	202,712		(212)				248,000	03/18/2024
100174763		CONYERS	GA		10/31/2024	7.250	314,162		(330)				680,000	02/02/2024
100174764		WILMINGTON	NC		10/31/2024	7.990	208,052		(256)				265,000	02/23/2024
100174767		WEST POINT	CA		10/31/2024	7.250	173,643		(37)				320,000	02/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174769		GREENVILLE	SC		10/31/2024	7.125	332,946		(217)				490,000	03/22/2024
100174772		KODAK	TN		10/31/2024	8.750	203,927		(306)				258,000	03/29/2024
100174773		ACWORTH	GA		10/31/2024	9.375	518,304		(258)				590,000	03/28/2024
100174775		SOUTH RIVER	NJ		10/31/2024	7.625	287,351		(199)				357,000	03/28/2024
100174778		DAVIE	FL		10/31/2024	7.875	245,747		(116)				330,000	04/01/2024
100174780		MARIETTA	GA		10/31/2024	10.500	1,045,956		(736)				1,118,000	03/20/2024
100174782		TALLAHASSEE	FL		10/31/2024	7.625	164,372		(156)				213,000	01/29/2024
100174783		JAMAICA	NY		10/31/2024	7.000	475,311		(251)				874,000	02/07/2024
100174786		RED OAK	TX		10/31/2024	7.125	212,401		(295)				429,000	04/09/2024
100174787		DUNNELLON	FL		10/31/2024	9.500	237,124		(261)				250,000	03/28/2024
100174790		SAN DIEGO	CA		10/31/2024	8.500	307,327		(202)				490,000	03/25/2024
100174791		JACKSONVILLE	FL		10/31/2024	8.625	404,632		(469)				580,000	03/25/2024
100174792		OKLAHOMA CITY	OK		10/31/2024	10.375	108,176		(110)				313,000	04/05/2024
100174794		NEWPORT BEACH	CA		10/31/2024	7.500	2,387,384		(611)				2,990,000	04/17/2024
100174795		BROCKTON	MA		10/31/2024	8.500	329,943		(309)				490,000	02/29/2024
100174796		BRADENTON	FL		10/31/2024	8.875	205,577		(257)				300,000	02/16/2024
100174799		STATEN ISLAND	NY		10/31/2024	7.875	507,815		(333)				1,000,000	04/04/2024
100174801		ROOSEVELT	NY		10/31/2024	7.375	260,656		(209)				465,000	03/28/2024
100174803		KANSAS CITY	MO		10/31/2024	7.625	290,437		(341)				478,000	03/27/2024
100174805		MAPLE HEIGHTS	OH		10/31/2024	7.990	90,308		(117)				132,000	04/11/2024
100174807		SUNNY ISLES BEACH	FL		10/31/2024	8.125	1,067,689		(850)				1,300,000	04/16/2024
100174810		TOLEDO	OH		10/31/2024	7.990	85,444		(108)				110,000	05/06/2024
100174811		SUNNY ISLES BEACH	FL		10/31/2024	7.625	1,534,879		(1,137)				2,200,000	05/17/2024
100174814		PORTSMOUTH	VA		10/31/2024	7.750	140,847		(316)				228,000	05/29/2024
100174816		ABERDEEN	MD		10/31/2024	7.250	166,941		(191)				314,000	04/06/2024
100174817		KANSAS CITY	MO		10/31/2024	7.625	188,358		(145)				294,000	04/15/2024
100174818		LIBERTY	MO		10/31/2024	7.000	295,112		(168)				365,000	04/19/2024
100174821		NORWALK	CT		10/31/2024	7.000	202,797		(154)				721,000	04/15/2024
100174824		OAK GROVE	KY		10/31/2024	7.000	190,964		(150)				312,000	04/22/2024
100174825		DELRAY BEACH	FL		10/31/2024	10.250	658,227		(500)				790,000	03/28/2024
100174827		FAR ROCKAWAY	NY		10/31/2024	7.000	544,117		(46)				755,000	05/15/2024
100174830		ARLINGTON	VA		10/31/2024	7.000	449,198		(151)				905,000	04/13/2024
100174831		PROVIDENCE	RI		10/31/2024	9.875	353,682		(416)				450,000	05/10/2024
100174833		PISCATAWAY	NJ		10/31/2024	9.250	424,011		(460)				575,000	05/01/2024
100174834		PLEASANTON	TX		10/31/2024	7.990	200,575		(269)				262,000	05/28/2024
100174835		FORT WORTH	TX		10/31/2024	9.500	122,545		(143)				175,000	04/26/2024
100174838		ALBANY	GA		10/31/2024	8.875	117,031		(143)				186,000	05/13/2024
100174839		JEFFERSONVILLE	IN		10/31/2024	10.000	161,918		(177)				240,000	04/09/2024
100174842		SHIRLEY	NY		10/31/2024	7.875	429,644		(303)				574,000	05/16/2024
100174844		LANTANA	TX		10/31/2024	11.250	493,560		(451)				780,000	05/22/2024
100174845		WHITE BLUFF	TN		10/31/2024	10.125	210,188		(223)				305,000	05/23/2024
100174848		BETHLEHEM	PA		10/31/2024	7.990	336,696		(189)				444,000	05/10/2024
100174849		BOWLING GREEN	KY		10/31/2024	7.125	123,895		(48)				190,000	04/08/2024
100174850		COLUMBUS	OH		10/31/2024	7.125	221,660		(103)				290,000	05/23/2024
100174853		BEECHER	IL		10/31/2024	8.875	176,435		(190)				215,500	05/21/2024
100174855		CHARLOTTE	NC		10/31/2024	9.875	185,611		(202)				306,000	05/17/2024
100174860		TOBYHANNA	PA		10/31/2024	8.500	206,273		(173)				285,000	05/10/2024
100174863		ROSEVILLE	CA		10/31/2024	7.375	236,240		(348)				595,000	05/09/2024
100174864		VIRGINIA BEACH	VA		10/31/2024	7.000	121,397		(72)				200,000	05/13/2024
100174866		HOPKINS	SC		10/31/2024	8.500	87,202		(111)				110,000	05/23/2024
100174867		BRONX	NY		10/31/2024	8.500	780,466		(782)				998,000	05/08/2024
100174871		WAYNE	PA		10/31/2024	7.000	406,178		(273)				900,000	05/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174873		CUTLER BAY	FL		10/31/2024	9.375	446,961		(508)				650,000	04/19/2024
100174875		CHARLOTTE	NC		10/31/2024	9.875	191,014		(202)				300,000	05/13/2024
100174877		ARNOLD	MO		10/31/2024	8.125	317,895		(324)				382,000	04/09/2024
100174883		SAVANNAH	GA		10/31/2024	7.000	289,673		(21)				400,000	05/28/2024
100174884		ROGERS	AR		10/31/2024	7.125	277,820		(182)				342,000	04/17/2024
100174885		ELIZABETH	CO		10/31/2024	7.000	967,081		(219)				1,311,000	04/25/2024
100174886		GREENWOOD	IN		10/31/2024	9.500	172,142		(193)				250,000	05/07/2024
100174888		ROWLETT	TX		10/31/2024	7.000	325,596		(25)				507,000	04/29/2024
100174890		CHARLES TOWN	WV		10/31/2024	10.250	205,090		(141)				222,000	04/30/2024
100174891		WAIKOLOA	HI		10/31/2024	7.875	756,715		(583)				1,095,000	04/24/2024
100174892		CLINTON	NY		10/31/2024	7.875	159,467		(187)				235,000	04/29/2024
100174894		GREELEY	CO		10/31/2024	7.500	320,356		(278)				452,000	05/07/2024
100174895		LAGUNA NIGUEL	CA		10/31/2024	7.375	777,158		(477)				1,400,000	05/08/2024
100174898		WOODSTOCK	NY		10/31/2024	8.125	727,176		(581)				1,202,000	05/07/2024
100174899		CELEBRATION	FL		10/31/2024	8.875	1,327,004		(1,206)				1,650,000	05/28/2024
100174900		JACKSONVILLE	FL		10/31/2024	7.000	402,150		(191)				550,000	05/21/2024
100174901		MEAD	WA		10/31/2024	7.000	244,076		(173)				400,000	04/17/2024
100174902		MIAMI	FL		10/31/2024	7.375	722,964		(280)				925,000	04/30/2024
100174903		BASTROP	TX		10/31/2024	7.875	253,298		(191)				380,000	06/03/2024
100174904		TOLEDO	OH		10/31/2024	7.990	248,515		(160)				325,000	04/15/2024
100174905		GARDEN GROVE	CA		10/31/2024	7.000	726,007		(282)				1,200,000	04/04/2024
100174906		DUNDALK	MD		10/31/2024	8.750	145,353		(205)				239,000	04/23/2024
100174907		DELANO	CA		10/31/2024	7.990	209,559		(231)				325,000	04/24/2024
100174908		HAYMARKET	VA		10/31/2024	7.250	839,948		(422)				1,150,000	04/05/2024
100174909		HOUSTON	TX		10/31/2024	7.625	367,275		(262)				450,000	04/12/2024
100174911		FAYETTEVILLE	NC		10/31/2024	7.990	134,596		(180)				170,000	05/14/2024
100174916		LEXINGTON	NC		10/31/2024	8.500	160,770		(204)				235,000	04/15/2024
100174917		INDIANAPOLIS	IN		10/31/2024	8.125	134,294		(173)				170,000	04/26/2024
100174919		WESTON	FL		10/31/2024	7.875	2,412,660		(2,180)				3,340,000	04/04/2024
100174922		LARGO	FL		10/31/2024	7.375	627,051		(338)				775,000	04/15/2024
100174923		WEST BABYLON	NY		10/31/2024	7.875	395,343		(454)				670,000	05/22/2024
100174927		PROVIDENCE	RI		10/31/2024	7.875	429,832		(316)				560,000	04/26/2024
100174929		HONOLULU	HI		10/31/2024	7.875	494,934		(429)				600,000	05/08/2024
100174931		MANORVILLE	NY		10/31/2024	8.000	722,588		(329)				895,000	04/24/2024
100174933		PHOENIX	AZ		10/31/2024	7.000	255,137		(141)				455,000	04/15/2024
100174934		GALVESTON	TX		10/31/2024	10.250	391,261		(414)				568,000	03/12/2024
100174936		DALLAS	GA		10/31/2024	7.250	260,057		(297)				596,000	05/07/2024
100174940		ARLINGTON	TX		10/31/2024	7.250	245,751		(122)				385,000	04/11/2024
100174941		KAILUA	HI		10/31/2024	7.625	962,077		(478)				1,420,000	04/30/2024
100174943		KATY	TX		10/31/2024	7.000	869,864		(362)				1,240,000	04/25/2024
100174945		NIXA	MO		10/31/2024	7.625	216,411		(323)				345,000	06/13/2024
100174946		CONYERS	GA		10/31/2024	7.000	232,553		(191)				350,000	05/21/2024
100174947		TITUSVILLE	FL		10/31/2024	7.990	379,782		(390)				489,000	05/17/2024
100174948		HOUSTON	TX		10/31/2024	7.625	179,570		(204)				235,000	04/17/2024
100174949		MILWAUKEE	WI		10/31/2024	7.375	214,043		(110)				292,400	05/31/2024
100174950		SPRING	TX		10/31/2024	7.125	172,296		(151)				250,000	06/20/2024
100174952		ELLERBE	NC		10/31/2024	10.750	318,515		(311)				816,000	06/08/2024
100174954		WINDER	GA		10/31/2024	7.000	204,427		(166)				250,000	05/25/2024
100174955		SAN ANTONIO	TX		10/31/2024	10.500	94,417		(103)				128,000	04/16/2024
100174956		PORTSMOUTH	VA		10/31/2024	7.990	258,900		(346)				328,000	05/31/2024
100174957		PITTSBURGH	PA		10/31/2024	7.990	99,461		(78)				166,000	05/06/2024
100174958		JEANNETTE	PA		10/31/2024	7.750	56,998		(53)				85,000	04/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174959		SAINT PETERSBURG	FL		10/31/2024	9.250	285,878		(333)				451,000	06/14/2024
100174960		SCENIC	AZ		10/31/2024	8.375	221,725		(215)				665,000	06/04/2024
100174961		DELRAY BEACH	FL		10/31/2024	7.875	194,142		(260)				230,000	05/31/2024
100174962		POMPANO BEACH	FL		10/31/2024	8.625	600,791		(436)				692,000	04/02/2024
100174963		BOWLING GREEN	KY		10/31/2024	9.500	179,291		(161)				245,000	06/03/2024
100174964		BLUE RIDGE	GA		10/31/2024	7.875	399,675		(513)				720,000	05/31/2024
100174967		PONCE INLET	FL		10/31/2024	9.125	362,487		(468)				436,000	04/29/2024
100174968		WETHERSFIELD	CT		10/31/2024	7.875	226,984		(307)				345,000	06/04/2024
100174971		PHILADELPHIA	PA		10/31/2024	7.990	178,275		(207)				262,000	05/21/2024
100174972		KERHONKSON	NY		10/31/2024	7.000	261,175		(229)				850,000	05/15/2024
100174975		PARRISH	FL		10/31/2024	7.500	142,314		(422)				423,000	05/29/2024
100174978		PHILADELPHIA	PA		10/31/2024	8.375	261,500		(235)				420,000	05/31/2024
100174983		QUEENS VILLAGE	NY		10/31/2024	7.875	1,071,552		(1,197)				1,960,000	06/13/2024
100174987		BROWNSVILLE	TX		10/31/2024	9.250	137,882		(143)				176,000	04/24/2024
100174989		SAINT AUGUSTINE	FL		10/31/2024	7.750	343,113		(362)				415,000	05/25/2024
100174990		MIAMI	FL		10/31/2024	8.500	400,123		(601)				600,000	05/30/2024
100174994		LAS VEGAS	NV		10/31/2024	7.750	234,671		(348)				420,000	05/30/2024
100174995		HARLINGEN	TX		10/31/2024	8.500	503,752		(628)				635,000	06/13/2024
100174996		SAINT ALBANS	NY		10/31/2024	7.500	400,026		(243)				525,000	05/30/2024
100174997		NAPLES	FL		10/31/2024	10.500	434,599		(434)				630,000	05/23/2024
100174998		WASHBURN	ME		10/31/2024	7.625	197,504		(243)				315,000	06/21/2024
100175000		CARNEYS POINT	NJ		10/31/2024	9.875	170,759		(281)				200,000	05/31/2024
100175009		LANSING	MI		10/31/2024	5.125	75,527		175				240,000	04/27/2022
100175013		FORT WORTH	TX		10/31/2024	6.125	177,150		69				301,000	06/28/2022
100175014		ROSAMOND	CA		10/31/2024	7.250	306,590		(20)				495,500	05/24/2024
100175015		GROVELAND	FL		10/31/2024	8.375	250,593		(184)				320,000	06/14/2024
100175016		EL PASO	TX		10/31/2024	7.750	153,044		(102)				230,000	05/22/2024
100175017		THEODORE	AL		10/31/2024	7.500	102,664		(88)				137,000	05/22/2024
100175018		LITTLE ROCK	AR		10/31/2024	7.000	380,637		(235)				647,000	06/14/2024
100175020	CF	MENIFEE	CA		11/05/2024	7.375	422,164		(52)				620,000	10/16/2024
100175021	CF	NIPOMO	CA		11/05/2024	8.125	1,076,525		(820)				1,300,000	10/10/2024
100175022	CF	SANTA ANA	CA		11/05/2024	7.999	349,483		(313)				420,000	10/03/2024
100175023	CF	BURBANK	CA		11/05/2024	6.499	1,102,099		(24)				1,950,000	10/04/2024
100175024	CF	LOS ANGELES	CA		11/05/2024	5.999	470,812		156				1,000,000	10/15/2024
100175025		SHERWOOD FOREST	CA		11/05/2024	6.625	1,407,595		(523)				2,000,000	09/28/2024
100175026		DELMAR	DE		11/05/2024	8.875	343,240		(151)				518,000	10/10/2024
100175027	CF	WEST ROXBURY	MA		11/05/2024	6.499	423,705		39				575,000	10/18/2024
100175028	CF	WARRENTON	VA		11/05/2024	7.999	329,140		(166)				380,000	10/16/2024
100175029	CF	GREER	SC		11/05/2024	6.750	230,361		22				297,000	10/18/2024
100175030	CF	PORTLAND	OR		11/05/2024	6.499	460,972		21				750,000	10/16/2024
100175031	CF	JURUPA VALLEY	CA		11/05/2024	7.250	458,909		12				580,500	10/08/2024
100175032	CF	LAKE OSWEGO	OR		11/05/2024	6.125	762,857		(47)				1,256,000	10/11/2024
100175033	CF	LA VERNE	CA		11/05/2024	6.625	867,711		(314)				1,150,000	10/11/2024
100175034	CF	ROCKVILLE	MD		11/05/2024	6.999	452,075		66				593,000	10/18/2024
100175035	CF	CERRITOS	CA		11/05/2024	7.750	1,135,937		(626)				1,375,000	10/16/2024
100175036	CF	ROCKFORD	IL		11/05/2024	7.499	239,701		(199)				290,000	10/04/2024
100175037	CF	SACRAMENTO	CA		11/05/2024	6.499	332,330		(3)				419,900	10/15/2024
100175038	CF	GOLDEN	CO		11/05/2024	7.125	972,258		(447)				1,204,000	10/18/2024
100175039	CF	COVINGTON	WA		11/05/2024	9.375	468,449		(170)				542,000	10/07/2024
100175040	CF	DOWNEY	CA		11/05/2024	8.999	610,865		(483)				725,000	10/01/2024
100175041	CF	LOS ANGELES	CA		11/05/2024	7.250	581,841		(367)				720,000	10/10/2024
100175043	CF	DUDLEY	MA		11/05/2024	8.999	249,823		(126)				326,000	10/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175044	CF	HARVEST	AL		11/05/2024	7.625	238,479		(136)				294,000	10/11/2024
100175045	CF	ELKTON	MD		11/05/2024	7.375	374,701		(215)				490,000	10/04/2024
100175046	CF	SAINT CLOUD	FL		11/05/2024	7.625	328,277		(306)				450,000	10/16/2024
100175047	CF	WASHINGTON	DC		11/05/2024	7.250	359,339		(325)				475,000	10/16/2024
100175048	CF	LAS VEGAS	NV		11/05/2024	6.999	299,772		(57)				380,000	10/09/2024
100175049	CF	DOWNEY	CA		11/05/2024	6.375	518,082		(88)				650,000	10/07/2024
100175050	CF	LANCASTER	CA		11/05/2024	7.125	558,835		(250)				655,000	10/16/2024
100175051	CF	BETHLEHEM	PA		11/05/2024	6.999	266,720		(112)				360,000	10/09/2024
100175052	CF	MADERA	CA		11/05/2024	6.999	310,109		(214)				510,000	10/11/2024
100175053	CF	GREER	SC		11/05/2024	8.750	255,684		(226)				275,000	10/11/2024
100175054	CF	LOS ANGELES	CA		11/05/2024	8.750	571,732		(425)				620,000	10/15/2024
100175055	CF	PHOENIX	AZ		11/05/2024	6.499	335,443		(103)				435,000	10/09/2024
100175056	CF	CULPEPER	VA		11/05/2024	6.250	268,208		(18)				412,000	10/15/2024
100175057	CF	NORTH LAS VEGAS	NV		11/05/2024	7.375	281,602		(155)				395,000	10/11/2024
100175058	CF	WAXAHACHIE	TX		11/05/2024	6.625	276,125		(67)				345,000	10/17/2024
100175059	CF	GLEN BURNIE	MD		11/05/2024	6.999	289,955		(18)				365,000	10/16/2024
100175060	CF	MENTONE	CA		11/05/2024	6.499	402,613		(266)				765,000	10/02/2024
100175061		GAITHERSBURG	MD		11/05/2024	9.250	345,186		(269)				414,000	10/11/2024
100175062	CF	LA PUENTE	CA		11/05/2024	7.999	485,692		(182)				605,000	10/14/2024
100175063	CF	LAS VEGAS	NV		11/05/2024	7.375	309,271		(172)				380,000	10/11/2024
100175064	CF	NEWPORT NEWS	VA		11/05/2024	8.750	309,308		(256)				330,000	10/09/2024
100175065	CF	LOS ANGELES	CA		11/05/2024	7.125	307,076		(190)				670,000	10/03/2024
100175066	CF	PALMDALE	CA		11/05/2024	7.625	375,070		(284)				520,000	10/02/2024
100175067	CF	CULPEPER	VA		11/05/2024	6.499	385,277		(80)				490,000	10/15/2024
100175068	CF	MESA	AZ		11/05/2024	6.999	159,440		(42)				367,000	10/04/2024
100175069	CF	HOUSTON	TX		11/05/2024	7.999	243,130		(218)				275,000	10/17/2024
100175070	CF	SIGNAL HILL	CA		11/05/2024	6.750	440,522		(233)				790,000	10/09/2024
100175071	CF	DALLAS	TX		11/05/2024	6.750	155,286		(83)				191,900	10/18/2024
100175072	CF	SAN JOSE	CA		11/05/2024	8.250	752,358		(173)				900,000	10/07/2024
100175073	CF	FREDERICK	CO		11/05/2024	7.250	479,454		(82)				610,000	10/10/2024
100175074	CF	SANTA MARIA	CA		11/05/2024	6.499	1,147,816		(536)				1,420,000	10/07/2024
100175075	CF	HAMPTON	GA		11/05/2024	7.875	262,534		(89)				338,400	10/16/2024
100175076	CF	AUSTIN	TX		11/05/2024	6.625	417,361		(236)				644,000	10/16/2024
100175078	CF	CHICAGO	IL		11/05/2024	7.999	146,243		(68)				187,000	10/15/2024
100175079	CF	RANCHO CUCAMONGA	CA		11/05/2024	7.875	212,226		(187)				428,000	10/10/2024
100175080	CF	OLD HICKORY	TN		11/05/2024	8.375	325,019		(110)				380,000	10/09/2024
100175081	CF	CALIMESA	CA		11/05/2024	8.250	325,979		(505)				378,000	10/15/2024
100175082	CF	LOS ANGELES	CA		11/05/2024	7.999	433,048		(218)				630,000	10/11/2024
100175083	CF	BARDSTOWN	KY		11/05/2024	8.499	176,083		(109)				245,000	10/15/2024
100175084	CF	LOUISVILLE	KY		11/05/2024	8.625	130,779		(110)				173,000	10/11/2024
100175085	CF	PASADENA	CA		11/05/2024	6.999	3,052,346		(1,677)				4,500,000	10/03/2024
100175086	CF	HIALEAH	FL		11/05/2024	7.499	620,994		(299)				730,000	10/16/2024
100175087	CF	LAVEEN	AZ		11/05/2024	8.125	460,795		(130)				575,000	10/08/2024
100175088	CF	BRIGHTON	CO		11/05/2024	8.999	762,277		(424)				825,000	10/10/2024
100175089	CF	CORAL SPRINGS	FL		11/05/2024	6.875	595,764		(270)				739,000	10/15/2024
100175090	CF	FORT STOCKTON	TX		11/05/2024	6.250	293,281		(127)				515,000	10/17/2024
100175091	CF	ROSENBERG	TX		11/05/2024	7.375	256,910		(103)				305,000	10/08/2024
100175093	CF	RIALTO	CA		11/05/2024	8.625	577,888		(221)				670,000	10/08/2024
100175094	CF	OXNARD	CA		11/05/2024	7.999	368,588		(68)				490,000	10/08/2024
100175095	CF	GREENVILLE	SC		11/05/2024	7.999	455,439		(77)				594,000	10/11/2024
100175096	CF	LANCASTER	CA		11/05/2024	6.999	272,491		(237)				350,000	10/03/2024
100175097	CF	MONTGOMERY	TX		11/05/2024	7.250	695,951		(395)				854,000	10/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175098	CF	SPRING	TX		11/05/2024	7.375	290,063		(277)				387,000	10/17/2024
100175099	CF	DULUTH	GA		11/05/2024	7.375	380,963		(108)				495,000	10/10/2024
100175100	CF	MIAMI	FL		11/05/2024	8.875	646,469		(360)				705,000	10/15/2024
100175101		KATY	TX		11/05/2024	8.999	270,045		(217)				325,000	10/18/2024
100175102	CF	FONTANA	CA		11/05/2024	8.999	504,326		(334)				610,000	10/09/2024
100175103		FONTANA	CA		11/05/2024	8.999	710,687		(558)				855,000	10/07/2024
100175104	CF	GILROY	CA		11/05/2024	7.999	462,569		(414)				925,000	10/07/2024
100175105	CF	AURORA	CO		11/05/2024	7.375	472,229		(172)				588,000	10/11/2024
100175106	CF	MAGGIE VALLEY	NC		11/05/2024	7.999	392,752		(352)				488,000	10/17/2024
100175107	CF	ANTELOPE	CA		11/05/2024	6.875	801,296		(683)				972,000	10/15/2024
100175108	CF	DORAL	FL		11/05/2024	7.625	432,584		(396)				490,000	10/15/2024
100175110	CF	LAS VEGAS	NV		11/05/2024	6.999	396,774		(354)				525,000	10/07/2024
100175111	CF	RANCHO CUCAMONGA	CA		11/05/2024	6.625	664,142		(73)				837,000	10/08/2024
100175112	CF	BAKERSFIELD	CA		11/05/2024	6.999	287,377		(216)				668,000	10/10/2024
100175113		PALMDALE	CA		11/05/2024	6.999	256,152		(123)				316,000	10/08/2024
100175114		ROCKVILLE	MD		11/05/2024	6.625	615,826		(55)				775,000	10/17/2024
100175115	CF	RANCHO CORDOVA	CA		11/05/2024	6.625	275,935		(94)				482,000	10/07/2024
100175116		PORT ARANSAS	TX		11/05/2024	7.499	328,333		(226)				455,000	10/08/2024
100175117	CF	MEMPHIS	TN		11/05/2024	6.999	125,010		(55)				165,000	09/27/2024
100175118		BARBERTON	OH		11/05/2024	7.125	112,610		(54)				142,000	09/27/2024
100175119		FRESNO	CA		11/05/2024	8.999	286,879		(255)				368,000	10/07/2024
100175121	CF	WHITTIER	CA		11/05/2024	6.875	513,187		(393)				865,000	10/08/2024
100175122	CF	DALLAS	TX		11/05/2024	6.750	191,997		(68)				335,000	10/16/2024
100175123		CYPRESS	TX		11/05/2024	7.250	234,399		(94)				290,000	10/15/2024
100175124		BELL GARDENS	CA		11/05/2024	6.999	707,860		(228)				880,000	10/04/2024
100175125	CF	OXNARD	CA		11/05/2024	6.625	509,887		(117)				872,000	10/09/2024
100175126	CF	MANCHESTER	NH		11/05/2024	7.125	129,868		(93)				186,000	10/18/2024
100175127	CF	BAKERSFIELD	CA		11/05/2024	6.999	102,569		(68)				160,000	10/11/2024
100175128	CF	SEAFORD	DE		11/05/2024	7.375	109,655		(28)				160,000	10/04/2024
100175129		OAK GROVE	AL		11/05/2024	6.875	184,551		(13)				245,000	09/30/2024
100175130	CF	WESTMINSTER	CA		11/05/2024	7.250	620,273		(540)				1,380,000	10/01/2024
100175131		VICTORVILLE	CA		11/05/2024	6.750	301,872		(52)				445,000	10/08/2024
100175132		KANSAS CITY	MO		11/05/2024	7.875	112,040		(105)				155,000	10/15/2024
100175133		DURANGO	CO		11/05/2024	6.499	451,688		(146)				1,150,000	10/18/2024
100175134	CF	BELL GARDENS	CA		11/05/2024	6.875	512,738		(386)				1,002,000	10/07/2024
100175135	CF	SAN PEDRO	CA		11/05/2024	7.125	308,129		(231)				1,001,000	10/10/2024
100175136	CF	MEMPHIS	TN		11/05/2024	6.999	125,083		(57)				165,000	09/27/2024
100175137	CF	FINDLAY	OH		11/05/2024	7.375	78,696		(49)				110,000	10/11/2024
100175138		PALMDALE	CA		11/05/2024	7.250	286,644		(129)				450,000	10/11/2024
100175139		OLATHE	KS		11/05/2024	7.499	220,714		(133)				271,000	10/09/2024
100175140		JACKSONVILLE	FL		11/05/2024	6.625	236,258		(27)				329,000	10/17/2024
100175141		YORK	PA		11/05/2024	6.999	152,391		(40)				190,000	10/11/2024
100175142	CF	MONTEREY PARK	CA		11/05/2024	6.499	879,844		(102)				1,400,000	10/11/2024
100175143	CF	BELLINGHAM	MA		11/05/2024	6.499	520,281		33				835,000	10/11/2024
100175144	CF	LAMONT	CA		11/05/2024	6.999	246,912		(40)				330,000	10/14/2024
100175145		INDIANAPOLIS	IN		11/05/2024	7.250	140,215		(31)				175,000	10/11/2024
100175146		PAGE	AZ		11/05/2024	6.999	410,445		(146)				510,000	09/30/2024
100175148	CF	ESTERO	FL		11/05/2024	7.125	547,927		(304)				740,000	08/22/2024
100175149	CF	CAPE CORAL	FL		11/05/2024	7.125	214,612		(199)				312,000	07/29/2024
100175150	CF	ESTERO	FL		11/05/2024	6.990	466,514		(308)				675,000	08/23/2024
100175151	CF	WALTERBORO	SC		11/05/2024	7.990	34,084		(620)				345,000	07/09/2024
100175152	CF	BLUFFTON	SC		11/05/2024	7.990	282,104		(223)				366,000	08/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175153	CF	HAINES CITY	FL		11/05/2024	7.624	272,700		(250)				389,000	07/24/2024
100175154	CF	PANAMA CITY BEACH	FL		11/05/2024	7.625	391,346		(186)				515,000	08/15/2024
100175155	CF	DAVENPORT	FL		11/05/2024	6.500	275,679		71				358,000	08/23/2024
100175156		MESQUITE	TX		11/05/2024	7.625	332,125		(58)				387,000	08/29/2024
100175157		BARTLETT	NH		11/05/2024	7.990	302,127		(40)				385,000	06/28/2024
100175160		WINDERMERE	FL		11/05/2024	7.990	290,808		(38)				325,000	08/01/2024
100175161	CF	LEHI	UT		11/05/2024	7.000	297,648		(192)				493,000	08/19/2024
100175162		CHARLESTON	SC		11/05/2024	7.500	472,803		(47)				550,000	08/23/2024
100175163	CF	JARRELL	TX		11/05/2024	6.990	221,713		(143)				307,000	08/09/2024
100175165		MILLSBORO	DE		11/05/2024	7.990	283,894		(65)				320,000	08/19/2024
100175167	CF	WESTON	FL		11/05/2024	6.125	477,820		(127)				675,000	08/15/2024
100175168	CF	MIAMI	FL		11/05/2024	7.500	530,639		(338)				720,000	09/03/2024
100175169	CF	LAS VEGAS	NV		11/05/2024	6.990	370,866		(196)				553,000	08/13/2024
100175170	CF	RIVIERA BEACH	FL		11/05/2024	6.990	250,674		(143)				338,000	08/15/2024
100175171	CF	MERIDIAN	ID		11/05/2024	7.125	335,087		(197)				535,000	08/15/2024
100175172	CF	NAMPA	ID		11/05/2024	7.125	306,349		(218)				471,000	08/15/2024
100175173	CF	OCALA	FL		11/05/2024	6.250	218,459		(11)				296,000	08/16/2024
100175174	CF	CHARLOTTE	NC		11/05/2024	6.990	391,640		(207)				580,000	08/20/2024
100175175	CF	MCKINNEY	TX		11/05/2024	7.125	309,304		(207)				481,000	08/19/2024
100175177	CF	LEHI	UT		11/05/2024	6.125	309,298		(30)				447,000	08/21/2024
100175178	CF	SAN JOSE	CA		11/05/2024	6.625	765,821		(262)				1,550,000	08/18/2024
100175179	CF	WILLINGBORO	NJ		11/05/2024	7.625	327,614		(141)				410,000	09/11/2024
100175182	CF	PORT SAINT LUCLE	FL		11/05/2024	7.000	261,130		(95)				327,000	08/29/2024
100175183	CF	KISSIMMEE	FL		11/05/2024	6.500	237,228		(126)				365,000	08/26/2024
100175184	CF	MIAMI	FL		11/05/2024	6.125	245,980		(110)				357,000	08/26/2024
100175185	CF	GAITHERSBURG	MD		11/05/2024	6.125	303,348		(32)				438,000	08/09/2024
100175186	CF	RALEIGH	NC		11/05/2024	6.990	305,302		(199)				444,300	08/22/2024
100175187	CF	INLET BEACH	FL		11/05/2024	6.624	768,073		(269)				1,490,000	08/22/2024
100175188	CF	NORTH LAS VEGAS	NV		11/05/2024	6.000	283,107		(13)				410,000	08/19/2024
100175189	CF	POINCIANA	FL		11/05/2024	6.625	227,660		(145)				314,000	08/19/2024
100175190	CF	NEW BRUNSWICK	NJ		11/05/2024	6.500	266,973		(106)				385,000	08/23/2024
100175192	CF	PHOENIX	AZ		11/05/2024	6.875	225,907		(132)				390,000	08/20/2024
100175193	CF	ALHAMBRA	CA		11/05/2024	6.875	904,639		(338)				1,700,000	09/03/2024
100175194	CF	PALM COAST	FL		11/05/2024	6.500	351,864		(131)				475,000	08/23/2024
100175195	CF	MANHATTAN BEACH	CA		11/05/2024	7.125	507,811		(300)				1,652,000	08/21/2024
100175196	CF	POMONA	CA		11/05/2024	6.125	470,950		48				681,000	08/12/2024
100175197	CF	OCALA	FL		11/05/2024	6.250	214,276		(78)				286,000	08/21/2024
100175198		OCEAN CITY	MD		11/05/2024	8.375	363,956		(31)				430,000	08/23/2024
100175199	CF	HARKER HEIGHTS	TX		11/05/2024	6.250	267,784		27				390,000	08/22/2024
100175200	CF	KEAAU	HI		11/05/2024	6.500	387,673		(123)				560,000	08/26/2024
100175201	CF	HARKER HEIGHTS	TX		11/05/2024	6.250	267,784		27				390,000	08/22/2024
100175202	CF	CITRUS SPRINGS	FL		11/05/2024	6.250	201,475		(40)				273,000	08/22/2024
100175203	CF	HARKER HEIGHTS	TX		11/05/2024	6.250	267,784		27				390,000	08/22/2024
100175204	CF	CITRUS SPRINGS	FL		11/05/2024	6.250	213,762		(67)				288,000	08/22/2024
100175205	CF	HOLLYWOOD	FL		11/05/2024	6.625	504,025		(104)				683,000	08/22/2024
100175206	CF	CITRUS SPRINGS	FL		11/05/2024	6.000	207,405		(58)				281,000	08/23/2024
100175207	CF	ORANGE BEACH	AL		11/05/2024	6.625	576,749		(159)				773,000	08/23/2024
100175208	CF	TAMPA	FL		11/05/2024	6.625	934,843		(281)				1,450,000	08/21/2024
100175209	CF	ALLEN	TX		11/05/2024	6.875	55,217		(103)				465,000	08/27/2024
100175211	CF	WASHINGTON	UT		11/05/2024	6.500	308,973		(98)				492,000	08/28/2024
100175212	CF	COVINA	CA		11/05/2024	7.125	459,271		(273)				665,000	08/30/2024
100175213	CF	BOUNTIFUL	UT		11/05/2024	5.990	394,591		95				550,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175214	CF	CAROLINA BEACH	NC		11/05/2024	6.990	323,898		(135)				430,000	08/28/2024
100175215	CF	BAY POINT	CA		11/05/2024	6.624	338,063		(139)				500,000	08/28/2024
100175216	CF	CAPE CORAL	FL		11/05/2024	6.500	384,098		(180)				553,000	08/26/2024
100175217	CF	PINGREE GROVE	IL		11/05/2024	7.125	208,751		(26)				270,000	09/17/2024
100175218	CF	NATIONAL CITY	CA		11/05/2024	6.500	487,423		(154)				995,000	08/26/2024
100175219	CF	NEW ORLEANS	LA		11/05/2024	6.125	220,969		(77)				303,000	08/22/2024
100175220	CF	MONTGOMERY	TX		11/05/2024	5.875	209,147		107				275,000	08/27/2024
100175221	CF	SANFORD	FL		11/05/2024	5.990	329,054		68				435,000	07/31/2024
100175223	CF	HENDERSON	NV		11/05/2024	5.875	279,640		155				430,000	08/21/2024
100175224	CF	CHARLOTTE	NC		11/05/2024	7.990	268,388		(242)				377,000	08/26/2024
100175225	CF	ORLANDO	FL		11/05/2024	6.625	616,506		(239)				819,000	08/30/2024
100175226	CF	KISSIMMEE	FL		11/05/2024	6.990	460,558		(53)				600,000	08/09/2024
100175227	CF	TARPON SPRINGS	FL		11/05/2024	7.125	305,103		(191)				425,000	08/29/2024
100175228	CF	KATY	TX		11/05/2024	7.490	303,731		112				472,000	07/31/2024
100175229	CF	WEST PALM BEACH	FL		11/05/2024	7.875	278,932		(253)				371,000	09/03/2024
100175230	CF	ROWLETT	TX		11/05/2024	6.375	582,459		(123)				855,000	08/22/2024
100175231	CF	RIVIERA BEACH	FL		11/05/2024	7.000	316,214		(169)				425,000	08/25/2024
100175232	CF	LEWES	DE		11/05/2024	6.990	487,428		(133)				650,000	08/27/2024
100175233	CF	SARASOTA	FL		11/05/2024	5.750	339,889		19				475,000	08/29/2024
100175234	CF	NORTH MYRTLE BEACH	SC		11/05/2024	6.990	350,668		(187)				462,000	08/28/2024
100175235	CF	LITTLETON	CO		11/05/2024	6.875	583,037		(205)				820,000	09/10/2024
100175236	CF	KATY	TX		11/05/2024	6.990	107,236		(88)				342,000	08/22/2024
100175237	CF	WASILLA	AK		11/05/2024	6.875	295,464		(102)				440,000	08/30/2024
100175238	CF	LAS VEGAS	NV		11/05/2024	6.500	297,517		(78)				400,000	09/10/2024
100175239	CF	BOCA RATON	FL		11/05/2024	7.000	507,310		(243)				680,000	09/06/2024
100175240	CF	HENDERSON	NV		11/05/2024	5.750	274,429		206				385,000	08/29/2024
100175241	CF	NORTH CAPE MAY	NJ		11/05/2024	6.875	570,610		(228)				810,000	09/05/2024
100175242	CF	DENVER	CO		11/05/2024	7.125	546,949		(122)				730,000	09/03/2024
100175243	CF	NASHVILLE	TN		11/05/2024	7.625	303,605		(136)				400,000	09/13/2024
100175244	CF	ANCHORAGE	AK		11/05/2024	6.875	223,929		(120)				310,500	09/05/2024
100175245	CF	CINCINNATI	OH		11/05/2024	6.625	237,833		(20)				340,000	09/04/2024
100175246	CF	ROSEVILLE	CA		11/05/2024	6.875	453,410		(181)				725,000	08/26/2024
100175247	CF	MILTON	GA		11/05/2024	5.990	377,465		(44)				545,000	08/28/2024
100175248	CF	HOMESTEAD	FL		11/05/2024	6.875	311,160		(144)				445,000	08/28/2024
100175249	CF	JUSTIN	TX		11/05/2024	6.625	212,692		(96)				290,000	09/06/2024
100175250	CF	SEVIERVILLE	TN		11/05/2024	6.625	295,612		(5)				424,000	09/04/2024
100175251	CF	HURRICANE	UT		11/05/2024	6.875	583,008		(203)				785,000	08/14/2024
100175252	CF	BOYNTON BEACH	FL		11/05/2024	6.500	343,007		(56)				460,000	09/19/2024
100175253	CF	AUSTIN	TX		11/05/2024	6.625	351,098		(94)				480,000	09/03/2024
100175254	CF	WAUKEE	IA		11/05/2024	6.625	222,631		(93)				297,000	09/06/2024
100175255	CF	FREDERICKSBURG	VA		11/05/2024	6.625	212,403		(79)				450,000	09/16/2024
100175256	CF	DAVENPORT	FL		11/05/2024	7.125	292,980		(161)				415,000	09/04/2024
100175257	CF	FRAMINGHAM	MA		11/05/2024	6.624	732,321		(148)				995,000	09/06/2024
100175258	CF	MANCHESTER	CT		11/05/2024	7.125	359,739		(162)				475,000	09/05/2024
100175259	CF	RATHDRUM	ID		11/05/2024	6.990	403,676		(153)				537,000	09/05/2024
100175260	CF	WHEAT RIDGE	CO		11/05/2024	7.000	480,152		(137)				680,000	08/30/2024
100175261	CF	CROSS ROADS	TX		11/05/2024	6.375	263,749		(76)				385,000	09/03/2024
100175262	CF	DALLAS	TX		11/05/2024	7.125	406,749		(243)				670,000	09/05/2024
100175263	CF	DENVER	CO		11/05/2024	7.125	554,431		(123)				740,000	09/03/2024
100175264	CF	HURRICANE	UT		11/05/2024	6.990	528,075		(120)				705,000	09/04/2024
100175265	CF	ROOSEVELT	UT		11/05/2024	6.625	328,266		(55)				440,000	09/09/2024
100175266	CF	VICTORVILLE	CA		11/05/2024	7.125	268,955		(192)				410,000	09/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175267	CF	FRESNO	CA		11/05/2024	7.125	368,153		(143)				490,000	08/27/2024
100175268	CF	SANDY	OR		11/05/2024	7.500	371,489		(250)				535,000	09/09/2024
100175269	CF	COLORADO SPRINGS	CO		11/05/2024	6.990	250,147		(159)				415,000	08/29/2024
100175270	CF	HEBER CITY	UT		11/05/2024	6.990	365,780		(88)				540,000	09/11/2024
100175271	CF	GAINESVILLE	FL		11/05/2024	6.625	302,957		(68)				420,000	09/11/2024
100175272	CF	OCALA	FL		11/05/2024	5.750	217,012		44				297,000	09/06/2024
100175274	CF	HEBER CITY	UT		11/05/2024	6.990	365,780		(88)				540,000	09/11/2024
100175276	CF	CHARLOTTE	NC		11/05/2024	6.125	244,021		(57)				355,000	09/10/2024
100175277		SACRAMENTO	CA		11/05/2024	6.625	881,369		(143)				1,310,000	09/05/2024
100175278	CF	OCALA	FL		11/05/2024	6.625	171,152		(122)				270,000	09/10/2024
100175279	CF	CENTERTON	AR		11/05/2024	6.624	222,134		(83)				295,000	09/06/2024
100175280	CF	GREENVILLE	TX		11/05/2024	6.875	245,927		(112)				337,000	09/05/2024
100175281	CF	INDIANAPOLIS	IN		11/05/2024	6.125	274,525		57				380,000	08/31/2024
100175282	CF	SACRAMENTO	CA		11/05/2024	6.875	299,560		(137)				435,000	09/06/2024
100175283	CF	RICHMOND	TX		11/05/2024	6.625	177,106		(97)				295,000	08/31/2024
100175284	CF	KANSAS CITY	MO		11/05/2024	6.500	335,294		(37)				475,000	09/13/2024
100175285	CF	BARNEGAT	NJ		11/05/2024	7.125	278,292		(174)				380,000	08/23/2024
100175286	CF	OAKHURST	NJ		11/05/2024	7.124	453,774		(191)				600,000	09/13/2024
100175287	CF	SAINT LOUIS	MO		11/05/2024	6.990	303,745		(130)				425,000	09/12/2024
100175288	CF	CORDOVA	TN		11/05/2024	6.500	297,287		(30)				400,000	09/06/2024
100175289	CF	WENATCHEE	WA		11/05/2024	7.125	339,778		(131)				485,000	09/12/2024
100175290	CF	INLET BEACH	FL		11/05/2024	6.490	761,577		(113)				1,110,000	09/11/2024
100175291	CF	GREER	AZ		11/05/2024	6.375	553,441		(56)				750,000	09/09/2024
100175292		LAS VEGAS	NV		11/05/2024	7.625	412,096		(84)				500,000	09/19/2024
100175293	CF	KISSIMMEE	FL		11/05/2024	6.500	384,721		(86)				518,000	09/11/2024
100175294	CF	ROUND ROCK	TX		11/05/2024	6.250	253,486		(6)				350,000	09/12/2024
100175295	CF	INDIO	CA		11/05/2024	6.250	469,148		11				635,000	09/06/2024
100175296	CF	ST GEORGE	UT		11/05/2024	6.624	272,414		(47)				372,000	09/10/2024
100175297	CF	MARYSVILLE	CA		11/05/2024	7.125	276,490		(94)				368,000	09/09/2024
100175298	CF	AUSTIN	TX		11/05/2024	6.125	317,022		26				480,000	09/16/2024
100175299	CF	ORLANDO	FL		11/05/2024	6.625	429,721		(115)				640,000	09/13/2024
100175300	CF	BRYAN	TX		11/05/2024	6.624	223,235		(55)				300,000	09/13/2024
100175301	CF	RALEIGH	NC		11/05/2024	6.490	505,027		(39)				712,000	09/11/2024
100175302	CF	SAN JOSE	CA		11/05/2024	6.625	664,214		(240)				1,450,000	09/10/2024
100175303	CF	KISSIMMEE	FL		11/05/2024	6.375	334,829		(75)				545,000	09/12/2024
100175304	CF	CADDO MILLS	TX		11/05/2024	6.125	221,613		(36)				300,000	09/16/2024
100175305	CF	TEMPE	AZ		11/05/2024	7.125	522,315		(159)				780,000	09/05/2024
100175306	CF	FAIRFIELD	CA		11/05/2024	7.125	313,107		(163)				455,000	09/06/2024
100175307	CF	HIALEAH	FL		11/05/2024	6.990	520,556		(230)				770,000	09/12/2024
100175308	CF	MANTECA	CA		11/05/2024	6.624	433,336		(42)				585,000	09/12/2024
100175309	CF	CHARLOTTE	NC		11/05/2024	7.125	287,750		(82)				367,000	09/13/2024
100175310	CF	JACKSON	NJ		11/05/2024	6.490	317,808		(44)				450,000	09/16/2024
100175311	CF	VENTURA	CA		11/05/2024	6.625	763,674		(153)				1,100,000	09/09/2024
100175312	CF	HENRICO	VA		11/05/2024	6.625	432,158		(6)				610,000	09/11/2024
100175313	CF	STOCKTON	CA		11/05/2024	6.625	353,965		(50)				475,000	09/05/2024
100175315	CF	NEW MEADOWS	ID		11/05/2024	6.875	579,749		(160)				773,000	09/10/2024
100175316	CF	SUFFOLK	VA		11/05/2024	6.624	262,253		(60)				357,000	09/06/2024
100175317	CF	DELAND	FL		11/05/2024	6.625	250,242		(73)				336,000	09/04/2024
100175318	CF	DENVER	CO		11/05/2024	6.500	435,145		(48)				590,000	09/11/2024
100175319	CF	MCALLEN	TX		11/05/2024	6.990	403,249		(145)				537,000	09/13/2024
100175320	CF	BROKEN BOW	OK		11/05/2024	6.624	94,502		(257)				430,000	09/16/2024
100175321	CF	WESLACO	TX		11/05/2024	6.990	379,184		(96)				505,600	09/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175322	CF	PHOENIX	AZ		11/05/2024	6.624	410,955		(148)				585,000	09/12/2024
100175323	CF	CLAYTON	NC		11/05/2024	5.875	236,599		(3)				352,500	09/12/2024
100175324	CF	BOUNTIFUL	UT		11/05/2024	6.125	381,119		(36)				550,000	09/16/2024
100175325	CF	ROYAL OAK	MI		11/05/2024	7.500	259,109		(131)				325,000	09/06/2024
100175326	CF	BOURNE	MA		11/05/2024	6.875	345,729		(66)				500,000	09/11/2024
100175327	CF	CRYSTAL BEACH	TX		11/05/2024	6.750	300,338		(117)				412,500	08/30/2024
100175328	CF	CHESHIRE	CT		11/05/2024	6.990	301,688		(178)				495,000	09/03/2024
100175329	CF	RANCHO CORDOVA	CA		11/05/2024	6.625	396,329		(86)				530,000	09/13/2024
100175330	CF	LYNNWOOD	WA		11/05/2024	6.625	555,094		(203)				795,000	09/10/2024
100175331	CF	MCKINNEY	TX		11/05/2024	6.375	247,927		(62)				368,000	09/12/2024
100175332	CF	PFLUGERVILLE	TX		11/05/2024	6.625	281,996		(14)				385,000	09/12/2024
100175333	CF	HENDERSON	NV		11/05/2024	6.625	225,963		(108)				320,000	09/13/2024
100175334		FRISCO	TX		11/05/2024	6.625	429,294		(89)				600,000	09/11/2024
100175335	CF	HARLINGEN	TX		11/05/2024	6.125	296,052		(8)				430,000	09/16/2024
100175336	CF	PLEASANT HILL	CA		11/05/2024	6.624	1,293,105		(266)				1,800,000	08/30/2024
100175337	CF	MIAMI	FL		11/05/2024	6.490	519,592		(33)				700,000	09/11/2024
100175338	CF	POMONA	CA		11/05/2024	7.375	509,046		(249)				700,000	09/14/2024
100175339	CF	QUEEN CREEK	AZ		11/05/2024	6.875	422,719		(4)				542,000	09/17/2024
100175340	CF	GLENN HEIGHTS	TX		11/05/2024	6.250	228,003		12				331,000	09/10/2024
100175341	CF	ANSONIA	CT		11/05/2024	7.500	329,989		(200)				432,000	08/15/2024
100175342	CF	FRESNO	CA		11/05/2024	6.990	599,909		(172)				800,000	09/05/2024
100175344	CF	TANNERSVILLE	PA		11/05/2024	6.375	294,445		(49)				410,000	09/17/2024
100175345	CF	ALPINE	UT		11/05/2024	6.990	453,418		(190)				600,000	09/16/2024
100175346	CF	MYRTLE BEACH	SC		11/05/2024	6.125	282,689		(45)				425,000	09/17/2024
100175348	CF	SAN ANTONIO	TX		11/05/2024	6.125	275,049		59				440,000	09/18/2024
100175349	CF	PLANO	TX		11/05/2024	6.625	457,401		(94)				669,000	09/10/2024
100175350	CF	SPRINGDALE	AR		11/05/2024	6.375	106,128		(76)				454,000	09/16/2024
100175351	CF	ROCKLAND	MA		11/05/2024	7.500	424,063		(175)				600,000	09/17/2024
100175353	CF	LANCASTER	PA		11/05/2024	6.125	244,194		(61)				360,000	09/16/2024
100175354	CF	FRISCO	TX		11/05/2024	6.875	437,764		(93)				585,000	09/11/2024
100175355	CF	CARMICHAEL	CA		11/05/2024	6.625	717,410		(146)				1,050,000	09/13/2024
100175356	CF	CHICAGO	IL		11/05/2024	5.875	1,020,115		334				1,400,000	09/11/2024
100175357	CF	EDMOND	OK		11/05/2024	7.000	204,982		(117)				280,000	09/11/2024
100175358	CF	LINCOLN	RI		11/05/2024	7.125	416,435		(214)				588,000	09/20/2024
100175359	CF	BRICK	NJ		11/05/2024	6.125	456,612		42				620,000	09/17/2024
100175360	CF	PISCATAWAY	NJ		11/05/2024	6.990	338,807		(149)				455,000	09/16/2024
100175361	CF	NORTH HOLLYWOOD	CA		11/05/2024	6.625	685,267		(256)				980,000	09/14/2024
100175362	CF	COLORADO SPRINGS	CO		11/05/2024	6.125	303,052		2				415,000	09/11/2024
100175363	CF	BENTONVILLE	AR		11/05/2024	6.875	307,012		(140)				434,000	09/16/2024
100175364	CF	HOLLY SPRINGS	NC		11/05/2024	7.125	295,143		(128)				393,000	09/17/2024
100175365	CF	LAS VEGAS	NV		11/05/2024	6.490	284,500		(114)				430,000	09/10/2024
100175366	CF	SAN ANTONIO	TX		11/05/2024	6.625	292,537		(84)				445,000	09/13/2024
100175367	CF	ANTIOCH	CA		11/05/2024	6.625	632,777		(208)				930,000	09/13/2024
100175368	CF	NASHVILLE	TN		11/05/2024	7.125	327,511		(107)				440,000	09/11/2024
100175369	CF	BIG BEAR CITY	CA		11/05/2024	6.625	384,883		(104)				630,000	09/23/2024
100175371	CF	MCKINNEY	TX		11/05/2024	6.375	350,097		(36)				475,000	09/10/2024
100175372	CF	LOUISVILLE	KY		11/05/2024	7.125	264,655		(110)				370,000	09/13/2024
100175374	CF	LITTLE ELM	TX		11/05/2024	6.500	326,950		(43)				455,000	09/17/2024
100175375	CF	REDWOOD CITY	CA		11/05/2024	6.500	900,048		(99)				1,210,000	09/16/2024
100175376	CF	OCALA	FL		11/05/2024	5.750	209,029		42				286,000	09/18/2024
100175377	CF	TUCSON	AZ		11/05/2024	6.125	222,220		99				290,000	09/18/2024
100175378	CF	LUBBOCK	TX		11/05/2024	5.990	225,554		58				316,000	09/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175379	CF	KYLE	TX		11/05/2024	5.750	242,799		170				350,000	09/17/2024
100175380	CF	FRAMINGHAM	MA		11/05/2024	6.625	339,894		(67)				462,000	09/20/2024
100175381	CF	FAIRHOPE	AL		11/05/2024	6.500	220,967		(4)				300,000	09/20/2024
100175382	CF	KATY	TX		11/05/2024	5.750	213,299		90				305,000	09/18/2024
100175383	CF	CHICAGO	IL		11/05/2024	6.250	346,398		29				470,000	09/23/2024
100175385	CF	LAKELAND	FL		11/05/2024	5.990	209,148		(1)				285,000	09/17/2024
100175386	CF	CAMAS	WA		11/05/2024	5.875	312,653		61				536,666	09/19/2024
100175387	CF	RAHWAY	NJ		11/05/2024	6.125	351,137		3				480,000	09/20/2024
100175388	CF	VISALIA	CA		11/05/2024	6.625	210,328		(33)				282,000	09/18/2024
100175399	CF	SAN JOSE	CA		12/23/2024	8.875	1,352,891		(285)				1,500,000	05/16/2024
100175402	CF	MOUNT PLEASANT	SC		12/23/2024	8.375	1,302,387		(828)				1,610,000	07/08/2024
100175403	CF	LAKE ELSINORE	CA		12/23/2024	8.875	693,241		(450)				750,000	05/08/2024
100175404	CF	AMARILLO	TX		12/23/2024	8.875	204,790		(154)				238,000	06/25/2024
100175406	CF	SEYMOUR	CT		12/23/2024	7.000	400,905		(125)				540,000	04/30/2024
100175407	CF	LOS ANGELES	CA		12/23/2024	7.125	1,004,440		(62)				1,450,000	06/21/2024
100175408	CF	WOODSTOCK	GA		12/23/2024	7.500	815,084		(287)				1,325,000	06/06/2024
100175409	CF	GULF SHORES	AL		12/23/2024	8.000	363,639		(174)				515,000	04/29/2024
100175410		WESTON	FL		12/23/2024	8.875	538,424		(424)				625,000	05/16/2024
100175412	CF	QUEEN CREEK	AZ		12/23/2024	7.500	1,438,261		(625)				1,955,000	06/18/2024
100175413	CF	EVERETT	WA		12/23/2024	8.375	523,738		(265)				575,000	06/04/2024
100175414	CF	LAWRENCEVILLE	GA		12/23/2024	7.375	495,146		(233)				980,000	06/14/2024
100175417	CF	WILLIS	TX		12/23/2024	7.625	274,566		(166)				365,000	06/21/2024
100175418	CF	UNION GROVE	WI		12/23/2024	8.999	311,823		(256)				750,000	06/20/2024
100175419		VICTORVILLE	CA		12/23/2024	7.875	349,983		(275)				463,000	06/18/2024
100175420		PHILLIPSBURG	NJ		12/23/2024	8.875	170,888		(143)				253,000	05/29/2024
100175423		BAKERSFIELD	CA		12/23/2024	8.375	213,890		(104)				314,000	05/04/2024
100175424		MAUMELLE	AR		12/23/2024	7.750	98,202		(65)				128,500	06/21/2024
100175425	CF	N RIDGEVILLE	OH		12/23/2024	8.125	168,122		(152)				232,000	06/24/2024
100175427	CF	LEWISVILLE	TX		12/23/2024	7.750	261,210		(246)				400,000	06/18/2024
100175429	CF	HARLINGEN	TX		12/23/2024	8.500	123,418		(108)				170,000	07/19/2024
100175430		LIVINGSTON	TX		12/23/2024	7.875	155,617		(144)				241,000	06/21/2024
100175433	CF	KANSAS CITY	KS		12/23/2024	7.625	116,076		(103)				178,000	05/31/2024
100175435	CF	ATLANTA	GA		12/23/2024	9.375	187,229		(148)				240,000	06/10/2024
100175436		INDIO	CA		12/23/2024	8.500	640,725		(561)				950,000	05/13/2024
100175437	CF	WATHENA	KS		12/23/2024	7.875	111,985		(96)				152,000	06/04/2024
100175438		PHOENIX	AZ		12/23/2024	7.750	502,443		(262)				660,000	06/11/2024
100175439	CF	MIAMI	FL		12/23/2024	7.375	559,997		(169)				745,000	06/14/2024
100175440		RICHMOND HILL	GA		12/23/2024	8.125	252,678		(230)				325,000	05/09/2024
100175441	CF	MILWAUKEE	WI		12/23/2024	7.125	114,726		(3)				155,000	05/31/2024
100175442	CF	CORONA	CA		12/23/2024	7.375	666,975		10,740				942,000	06/10/2024
100175443	CF	SOUTHPORT	NC		12/23/2024	7.375	320,673		(90)				430,000	07/11/2024
100175445	CF	WINCHESTER	CA		12/23/2024	7.500	565,807		7,786				738,000	06/14/2024
100175447		KATY	TX		12/23/2024	8.750	464,076		(395)				820,000	05/08/2024
100175449		MILWAUKEE	WI		12/23/2024	8.875	103,915		(87)				150,000	06/18/2024
100175450		KANSAS CITY	MO		12/23/2024	7.500	167,009		(71)				209,000	05/30/2024
100175452	CF	ATLANTA	GA		12/23/2024	7.625	88,452		(738)				682,000	05/16/2024
100175453		BALTIMORE	MD		12/23/2024	9.250	155,987		(125)				225,000	06/07/2024
100175455	CF	FISHERS	IN		12/23/2024	7.750	162,551		(449)				508,000	06/11/2024
100175456	CF	INDEPENDENCE	MO		12/23/2024	8.625	120,479		(103)				156,000	06/19/2024
100175457	CF	BAKERSFIELD	CA		12/23/2024	7.500	286,263		(73)				384,000	06/26/2024
100175458	CF	CUMMING	GA		12/23/2024	7.500	773,273		(512)				955,000	05/17/2024
100175459	CF	FRANKLIN	WI		12/23/2024	7.750	442,583		(252)				583,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175461	CF	WEST COVINA	CA		12/23/2024	7.625	728,883		10,046				900,000	06/07/2024
100175462	CF	KANSAS CITY	MO		12/23/2024	7.750	131,001		(100)				170,000	06/11/2024
100175463	CF	SUWANEE	GA		12/23/2024	7.250	454,933		(136)				660,000	05/22/2024
100175464	CF	HOOVER	AL		12/23/2024	7.375	305,422		(279)				460,000	05/28/2024
100175465	CF	SNELLVILLE	GA		12/23/2024	6.875	318,714		(16)				430,000	06/14/2024
100175466	CF	PLEASANTON	TX		12/23/2024	8.750	132,521		(113)				170,000	05/16/2024
100175467	CF	DALLAS	GA		12/23/2024	7.250	306,915		(75)				385,000	05/29/2024
100175468	CF	DIAMOND BAR	CA		12/23/2024	7.250	2,002,367		33,177				3,050,000	05/14/2024
100175469	CF	FLUSHING	NY		12/23/2024	7.375	306,383		(147)				875,000	06/03/2024
100175470	CF	TUCKER	GA		12/23/2024	7.750	187,974		(126)				236,000	05/20/2024
100175471		IDYLLWILD AREA	CA		12/23/2024	7.625	828,577		(364)				1,100,000	05/31/2024
100175472		SPRINGFIELD	VA		12/23/2024	7.875	399,703		(322)				815,000	05/29/2024
100175473	CF	LAWRENCEVILLE	GA		12/23/2024	7.125	107,439		(73)				380,000	06/14/2024
100175474	CF	KISSIMMEE	FL		12/23/2024	7.000	206,700		(57)				258,000	05/22/2024
100175475	CF	LAGRANGE	GA		12/23/2024	6.750	182,060		8				286,000	05/10/2024
100175476		FREMONT	CA		12/23/2024	8.000	242,767		(104)				540,000	05/14/2024
100175477	CF	LAWRENCEVILLE	GA		12/23/2024	7.375	310,157		(124)				395,000	06/20/2024
100175478	CF	FORT MYERS BEACH	FL		12/23/2024	7.375	1,726,963		(1,424)				2,400,000	06/10/2024
100175479	CF	JERSEY CITY	NJ		12/23/2024	7.500	307,499		(230)				875,000	06/21/2024
100175480	CF	POOLER	GA		12/23/2024	6.875	201,585		27				303,000	06/13/2024
100175481	CF	HOSCHTON	GA		12/23/2024	6.875	242,566		(53)				461,000	06/24/2024
100175482		EL CAJON	CA		12/23/2024	7.000	514,088		6				950,000	05/10/2024
100175483	CF	SAVANNAH	GA		12/23/2024	7.375	123,190		(39)				195,000	03/29/2024
100175484	CF	GRAHAM	NC		12/23/2024	7.625	277,751		3,936				362,000	06/03/2024
100175485	CF	AUGUSTA	GA		12/23/2024	6.875	136,460		27				200,000	05/24/2024
100175486		ADKINS	TX		12/23/2024	7.875	437,279		(307)				725,000	05/20/2024
100175487	CF	PORT RICHEY	FL		12/23/2024	8.250	95,813		(100)				406,000	05/31/2024
100175488	CF	AUBURN	GA		12/23/2024	6.875	281,038		(62)				540,000	06/24/2024
100175489		SAINT LOUIS	MO		12/23/2024	8.000	79,936		(66)				97,000	05/10/2024
100175490		GOOSE CREEK	SC		12/23/2024	6.875	235,460		55				360,000	06/17/2024
100175491		MESA	AZ		12/23/2024	7.375	210,619		(60)				384,000	05/11/2024
100175493		SPRING	TX		12/23/2024	7.500	238,985		(123)				318,000	05/23/2024
100175494		CORONA	NY		12/23/2024	7.625	195,908		(126)				320,000	06/10/2024
100175495	CF	FAIRBURN	GA		12/23/2024	7.750	224,236		(183)				311,000	06/13/2024
100175496		FORT WORTH	TX		12/23/2024	7.375	256,698		(68)				350,000	06/18/2024
100175497	CF	FAYETTEVILLE	GA		12/23/2024	7.875	217,917		(194)				302,000	05/17/2024
100175498	CF	FORT LEE	NJ		12/23/2024	7.375	603,063		(228)				1,260,000	06/10/2024
100175500		SURFSIDE BEACH	SC		12/23/2024	8.375	223,006		(196)				485,000	06/10/2024
100175501	CF	KANSAS CITY	MO		12/23/2024	7.750	161,922		(105)				211,000	08/02/2024
100175502	CF	BOYNTON BEACH	FL		12/23/2024	7.375	181,609		(72)				250,000	08/09/2024
100175503		LEWISVILLE	TX		12/23/2024	7.875	350,901		(263)				680,000	05/01/2024
100175504	CF	OAKLAND PARK	FL		12/23/2024	7.750	124,287		(118)				285,000	05/22/2024
100175505	CF	BOISE	ID		12/23/2024	8.875	326,900		(255)				350,000	08/07/2024
100175506	CF	ATLANTA	GA		12/23/2024	9.875	207,518		(161)				240,000	08/09/2024
100175507		PALM BAY	FL		12/23/2024	7.875	97,315		(114)				305,000	05/30/2024
100175508	CF	TUCSON	AZ		12/23/2024	8.250	240,761		(215)				290,000	07/03/2024
100175509	CF	BOYNTON BEACH	FL		12/23/2024	8.500	327,076		(285)				445,000	06/10/2024
100175510		AUGUSTA	GA		12/23/2024	7.750	87,703		(63)				107,000	06/12/2024
100175512		FRANKLIN	VA		12/23/2024	7.750	76,897		(61)				129,000	03/13/2024
100175513		SAVANNAH	GA		12/23/2024	7.500	436,355		(323)				860,000	08/09/2024
100175514	CF	JOHNS CREEK	GA		12/23/2024	7.250	1,415,699		(730)				1,750,000	08/15/2024
100175515	CF	LOS ANGELES (RESEDA AREA)	CA		12/23/2024	7.375	669,263		(301)				885,000	06/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175516		LUCERNE	CA		12/23/2024	7.625	108,013		(30)				140,000	08/01/2024
100175517	CF	RIVERSIDE	CA		12/23/2024	7.375	215,075		(156)				540,000	07/22/2024
100175519	CF	BIG BEAR LAKE	CA		12/23/2024	7.375	289,924		(164)				485,000	08/06/2024
100175522	CF	JACKSON	WY		12/23/2024	7.750	948,272		(348)				1,200,000	08/15/2024
100175524		YORK	PA		12/23/2024	8.625	72,422		(20)				125,000	07/26/2024
100175526		BROKEN BOW	OK		12/23/2024	7.625	355,793		(170)				475,000	08/19/2024
100175528		TULSA	OK		12/23/2024	9.990	78,215		(56)				129,000	08/21/2024
100175530		SANTA ROSA BEACH	FL		12/23/2024	6.625	566,854		423				785,000	08/13/2024
100175531	CF	SENECA	SC		12/23/2024	6.500	168,277		142				242,000	08/19/2024
100175532		AUGUSTA	GA		12/23/2024	7.625	174,973		(45)				252,000	08/13/2024
100175533	CF	SAPPHIRE	NC		11/08/2024	6.500	902,500		(293)				1,685,000	09/17/2024
100175534	CF	TAMPA	FL		11/08/2024	7.250	824,967		(521)				1,093,000	09/12/2024
100175535	CF	CLERMONT	FL		11/08/2024	6.875	499,407		(242)				669,000	09/19/2024
100175538	CF	MIAMI	FL		11/08/2024	8.375	123,229		(209)				155,000	10/24/2024
100175539	CF	ORLANDO	FL		11/08/2024	7.000	178,559		(89)				235,000	09/11/2024
100175540	CF	BRADENTON	FL		11/08/2024	7.000	680,664		(353)				895,000	09/18/2024
100175541	CF	LAS VEGAS	NV		11/08/2024	7.500	248,907		(24)				345,000	10/24/2024
100175542	CF	WINTER GARDEN	FL		11/08/2024	7.125	717,055		(439)				938,000	09/24/2024
100175543		ATLANTA	GA		11/08/2024	7.500	376,828		(44)				532,000	08/30/2024
100175544	CF	CLEARWATER	FL		11/08/2024	8.000	419,944		(461)				577,000	09/16/2024
100175545	CF	FOLSOM	CA		11/08/2024	7.500	780,358		(19)				1,005,000	10/30/2024
100175546	CF	CONWAY	SC		11/08/2024	8.875	258,099		(69)				320,000	09/25/2024
100175547	CF	JACKSONVILLE	FL		11/08/2024	7.875	427,002		(349)				550,000	10/17/2024
100175548		NEWPORT	ME		11/08/2024	8.875	106,109		(121)				125,000	10/29/2024
100175549		RICHMOND	VA		11/08/2024	8.500	152,251		(129)				201,000	10/22/2024
100175551	CF	HUNTINGTON BEACH	CA		11/12/2024	6.750	1,577,327		(555)				2,950,000	09/13/2024
100175552	CF	SAINT LOUIS	MO		11/12/2024	6.750	1,161,004		(321)				1,564,000	09/17/2024
100175553	CF	CHICAGO	IL		11/12/2024	6.750	1,220,873		(325)				1,566,000	09/16/2024
100175554	CF	DENVER	CO		11/12/2024	7.625	784,020		(73)				992,000	09/06/2024
100175555	CF	MERIDIAN	ID		11/12/2024	6.625	967,704		(158)				1,216,000	09/17/2024
100175556	CF	GILBERT	AZ		11/12/2024	6.375	897,489		(150)				1,128,000	09/17/2024
100175557	CF	NANTUCKET	MA		11/12/2024	6.875	2,392,526		(472)				3,200,000	09/17/2024
100175558	CF	ORLANDO	FL		11/12/2024	6.625	1,279,302		(322)				1,650,000	09/05/2024
100175560	CF	SEDONA	AZ		11/12/2024	6.750	1,509,498		(152)				2,000,000	09/04/2024
100175561	CF	NEWCASTLE	WA		11/12/2024	6.125	1,384,188		(169)				1,875,000	09/11/2024
100175562	CF	LOS ANGELES	CA		11/12/2024	6.375	1,221,583		(110)				1,540,000	09/16/2024
100175563	CF	LITTLE COMPTON	RI		11/12/2024	6.000	1,288,239		(130)				2,250,000	09/23/2024
100175564	CF	DAVIE	FL		11/12/2024	6.125	918,433		(125)				1,600,000	09/18/2024
100175565	CF	SILVERDALE	WA		11/12/2024	6.125	1,740,375		(123)				2,563,000	09/23/2024
100175566	CF	CAPE MAY	NJ		11/12/2024	6.875	980,870		(179)				1,440,000	09/05/2024
100175567	CF	SAN MARCOS	CA		11/12/2024	6.625	1,058,980		(253)				1,335,000	09/19/2024
100175571		ENCINITAS	CA		11/12/2024	6.125	1,499,968		(101)				2,000,000	09/20/2024
100175572	CF	DENVER	CO		11/12/2024	6.375	818,972		(130)				1,219,000	09/23/2024
100175573	CF	NAPA	CA		11/12/2024	6.500	1,470,088		(266)				1,850,000	09/12/2024
100175575	CF	COTO DE CAZA	CA		11/12/2024	6.250	2,276,252		(395)				3,275,000	09/20/2024
100175576	CF	SAN RAFAEL	CA		11/12/2024	6.375	1,489,374		(379)				2,650,000	09/18/2024
100175577	CF	BLUE BELL	PA		11/12/2024	6.125	968,385		(105)				1,350,000	09/17/2024
100175578	CF	MINERAL BLUFF	GA		11/12/2024	6.500	1,134,247		(8)				1,439,000	09/23/2024
100175579	CF	SACRAMENTO	CA		11/12/2024	6.375	954,780		(150)				1,350,000	09/18/2024
100175580	CF	UPPER SADDLE RIVER	NJ		11/12/2024	6.500	1,291,047		(268)				1,625,000	08/30/2024
100175581	CF	SAN FRANCISCO	CA		11/12/2024	6.875	1,201,562		(324)				2,000,000	09/17/2024
100175582		WESTLAKE VILLAGE	CA		11/12/2024	7.000	2,330,014		(755)				2,900,000	09/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175583		HOUSTON	TX		11/12/2024	7.125	2,225,858		(839)				3,190,000	09/06/2024
100175584	CF	MILTON	GA		11/12/2024	6.750	1,841,863		(502)				2,330,000	09/13/2024
100175585		PASADENA	CA		11/12/2024	6.250	1,565,084		(94)				1,990,000	09/15/2024
100175586	CF	OKLAHOMA CITY	OK		11/12/2024	7.375	1,207,439		(467)				1,567,000	08/30/2024
100175587	CF	WRIGHTSVILLE BEACH	NC		11/12/2024	7.625	1,268,985		(49)				1,755,000	08/12/2024
100175589	CF	SCOTTSDALE	AZ		11/12/2024	6.375	1,006,961		(102)				1,450,000	09/10/2024
100175590		DELRAY BEACH	FL		11/12/2024	6.375	984,800		(142)				1,300,000	09/16/2024
100175591	CF	SEATTLE	WA		11/12/2024	7.000	882,873		(285)				1,100,000	08/20/2024
100175592		EDWARDS	CO		11/12/2024	6.875	1,256,759		(498)				2,536,000	09/09/2024
100175593		GROTON	MA		11/12/2024	7.000	963,519		(319)				1,207,000	08/27/2024
100175594	CF	GRANITE BAY	CA		11/12/2024	7.500	326,091		(1,538)				1,560,000	08/27/2024
100175595	CF	MONROE	LA		11/12/2024	6.875	828,136		(278)				1,120,000	08/30/2024
100175596	CF	NEWTOWN	PA		11/12/2024	7.625	1,421,357		(530)				1,900,000	08/30/2024
100175597		DURANGO	CO		11/12/2024	7.625	1,041,245		(243)				1,300,000	08/22/2024
100175598	CF	BELLEVUE	WA		11/12/2024	6.375	944,352		(927)				4,288,000	09/04/2024
100175600	CF	ANCHORAGE	AK		11/12/2024	7.375	320,802		(176)				420,000	10/24/2024
100175601	CF	HENDERSON	NV		11/12/2024	6.750	225,396		(207)				382,000	10/18/2024
100175602		LONG BEACH	CA		11/12/2024	7.750	317,896		(147)				510,000	10/23/2024
100175603	CF	LAS VEGAS	NV		11/12/2024	6.499	256,262		39				375,000	10/07/2024
100175604	CF	EMERALD ISLE	NC		11/12/2024	6.999	114,852		(84)				695,000	10/25/2024
100175606	CF	SAN FRANCISCO	CA		11/12/2024	7.375	837,318		(706)				1,475,000	09/18/2024
100175607		LAS VEGAS	NV		11/12/2024	6.625	244,040		11				350,000	10/07/2024
100175608		ROEBLING	NJ		11/12/2024	7.875	226,571		(138)				295,000	10/23/2024
100175609	CF	ELIZABETH	NJ		11/12/2024	7.125	714,582		(368)				1,075,000	10/22/2024
100175610	CF	LOS ANGELES	CA		11/12/2024	6.499	332,022		(27)				670,000	10/14/2024
100175611	CF	PHOENIX	AZ		11/12/2024	5.999	192,989		96				350,000	10/22/2024
100175612	CF	RIVERSIDE	CA		11/12/2024	6.625	279,509		(55)				625,000	10/21/2024
100175613	CF	PORTLAND	OR		11/12/2024	7.250	552,883		(125)				783,500	10/23/2024
100175614		LOS ANGELES	CA		11/12/2024	7.250	506,107		(141)				720,000	10/21/2024
100175615	CF	BAY POINT	CA		11/12/2024	6.999	393,270		(321)				650,000	10/21/2024
100175616	CF	BAYTOWN	TX		11/12/2024	6.250	163,884		91				271,000	10/25/2024
100175617	CF	PORT CHARLOTTE	FL		11/12/2024	6.875	241,574		(96)				325,000	10/23/2024
100175618	CF	BRADENTON	FL		11/12/2024	7.875	237,882		(216)				305,000	10/21/2024
100175619		PHOENIX	AZ		11/12/2024	7.125	280,486		(43)				354,000	10/21/2024
100175620		MISSOURI CITY	TX		11/12/2024	6.250	268,699		173				365,000	10/23/2024
100175621	CF	BOSSIER CITY	LA		11/12/2024	6.375	205,534		75				350,000	10/24/2024
100175622		FAIRVIEW	NJ		11/12/2024	8.125	402,125		(191)				500,000	10/24/2024
100175623		FORT WORTH	TX		11/12/2024	6.875	1,088,973		(256)				1,375,000	10/23/2024
100175624	CF	KANSAS CITY	KS		11/12/2024	7.375	155,916		(103)				203,000	10/03/2024
100175625		CATONSVILLE	MD		11/12/2024	6.750	290,790		(40)				375,000	10/18/2024
100175627		CORPUS CHRISTI	TX		11/12/2024	8.499	110,226		(94)				163,000	10/22/2024
100175628	CF	RED BLUFF	CA		11/12/2024	6.999	223,445		(96)				338,000	10/22/2024
100175629		CANTON	OH		11/12/2024	7.125	116,277		(29)				145,000	10/03/2024
100175630	CF	KYLE	TX		11/12/2024	6.250	172,975		28				251,000	10/21/2024
100175631		AKRON	OH		11/12/2024	7.125	108,915		(40)				135,000	10/12/2024
100175632		DALLAS	TX		11/12/2024	6.625	356,911		114				530,000	10/21/2024
100175633	CF	MANTORVILLE	MN		11/12/2024	6.125	317,361		(28)				400,000	10/23/2024
100175634	CF	VISALIA	CA		11/12/2024	7.250	292,116		(59)				365,000	10/14/2024
100175635	CF	BALDWIN PARK	CA		11/12/2024	8.250	713,002		(237)				830,000	10/18/2024
100175636	CF	NOVATO	CA		11/12/2024	7.125	322,914		(125)				410,000	10/17/2024
100175637	CF	GLENDORA	CA		11/12/2024	6.875	1,139,511		(575)				1,410,000	10/15/2024
100175638	CF	LA MESA	CA		11/12/2024	6.875	829,777		(218)				1,010,000	10/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175639	CF	HIALEAH	FL		11/12/2024	7.250	389,391		(292)				474,000	10/16/2024
100175640	CF	PORT CHARLOTTE	FL		11/12/2024	7.625	300,482		(237)				364,000	10/16/2024
100175641		TRENTON	NJ		11/12/2024	8.125	149,816		(132)				180,000	10/21/2024
100175642	CF	KAILUA	HI		11/12/2024	6.625	1,537,519		(395)				2,050,000	10/23/2024
100175643	CF	LOS ANGELES	CA		11/12/2024	6.875	1,055,125		(568)				1,300,000	10/18/2024
100175644		TOLEDO	OH		11/12/2024	7.625	102,715		(72)				129,000	10/23/2024
100175645	CF	TACOMA	WA		11/12/2024	6.999	537,541		(312)				715,000	10/18/2024
100175646	CF	PALMETTO BAY	FL		11/12/2024	7.375	1,298,457		(612)				1,600,000	10/22/2024
100175647	CF	BURBANK	CA		11/12/2024	6.999	1,049,815		(424)				1,900,000	10/05/2024
100175648	CF	RIVERSIDE	CA		11/12/2024	7.875	462,006		(88)				635,000	10/18/2024
100175649	CF	CHEHALIS	WA		11/12/2024	6.250	227,242		(110)				580,000	10/17/2024
100175650	CF	THOUSAND OAKS	CA		11/12/2024	7.125	755,088		(526)				1,025,000	10/11/2024
100175651	CF	HEMET	CA		11/12/2024	7.250	309,904		(33)				415,000	10/18/2024
100175652	CF	LOS ANGELES	CA		11/12/2024	8.250	611,762		(463)				700,000	10/22/2024
100175653	CF	BRIDGEPORT	WV		11/12/2024	6.999	280,776		(75)				356,000	10/21/2024
100175654	CF	DALLAS	TX		11/12/2024	6.999	308,655		(58)				375,000	10/21/2024
100175655	CF	HERNDON	VA		11/12/2024	8.250	344,959		(140)				560,000	10/21/2024
100175656	CF	SAN MARCOS	CA		11/12/2024	8.375	442,335		(112)				517,000	10/22/2024
100175657	CF	ELIZABETH	NJ		11/12/2024	8.999	392,400		(67)				460,000	10/24/2024
100175658	CF	LAKE FOREST	CA		11/12/2024	6.499	1,957,209		(524)				2,795,000	10/15/2024
100175659	CF	HOUSTON	TX		11/12/2024	7.625	440,722		(411)				535,000	10/18/2024
100175660	CF	PALMDALE	CA		11/12/2024	6.999	306,215		(204)				425,000	10/21/2024
100175661	CF	WINTER SPRINGS	FL		11/12/2024	8.375	351,272		(303)				375,000	10/24/2024
100175662	CF	HOUSTON	TX		11/12/2024	6.125	178,088		(6)				425,000	10/21/2024
100175663	CF	INGLEWOOD	CA		11/12/2024	7.125	749,767		(537)				975,000	10/17/2024
100175664		CARSON	CA		11/12/2024	8.999	691,520		(556)				950,000	10/18/2024
100175666	CF	OXNARD	CA		11/12/2024	7.125	762,874		(656)				930,000	10/11/2024
100175667	CF	KISSIMMEE	FL		11/12/2024	8.499	346,822		(314)				375,000	10/21/2024
100175668	CF	LOS ANGELES	CA		11/12/2024	6.999	731,568		(480)				895,000	10/18/2024
100175670	CF	DULUTH	GA		11/12/2024	6.875	233,680		(129)				333,100	10/22/2024
100175671	CF	NORTHWOOD	OH		11/12/2024	6.999	314,827		(210)				385,000	10/21/2024
100175672	CF	WHITTIER	CA		11/12/2024	6.499	647,199		10				850,000	10/11/2024
100175673	CF	DOWNEY	CA		11/12/2024	6.999	1,275,780		(1,267)				1,650,000	10/18/2024
100175674	CF	LAS VEGAS	NV		11/12/2024	6.750	189,565		8				295,000	10/10/2024
100175675	CF	ADDISON	IL		11/12/2024	7.375	244,458		(54)				305,000	10/22/2024
100175676	CF	DENISON	TX		11/12/2024	6.875	197,433		(110)				252,000	10/25/2024
100175677	CF	CHICAGO	IL		11/12/2024	7.625	180,400		(39)				230,000	10/24/2024
100175678	CF	SUNNYVALE	CA		11/12/2024	6.250	1,117,757		(131)				2,300,000	10/21/2024
100175679	CF	SARASOTA	FL		11/12/2024	6.875	334,467		(175)				415,000	10/24/2024
100175681	CF	GARDEN GROVE	CA		11/12/2024	6.999	694,169		(529)				1,040,000	10/21/2024
100175682	CF	COMMERCE CITY	CO		11/12/2024	6.875	385,722		3				522,000	10/22/2024
100175683	CF	PORT RICHEY	FL		11/12/2024	8.499	252,974		(214)				272,000	10/25/2024
100175684	CF	SOUTH JORDAN	UT		11/12/2024	5.999	312,925		317				1,200,000	10/22/2024
100175685	CF	SARASOTA	FL		11/12/2024	6.750	250,598		(108)				411,000	10/23/2024
100175686	CF	VISTA	CA		11/12/2024	7.125	710,893		(623)				860,000	10/22/2024
100175687	CF	VANCOUVER	WA		11/12/2024	6.499	523,623		217				675,000	10/16/2024
100175688	CF	HOUSTON	TX		11/12/2024	7.625	303,670		(283)				366,000	10/22/2024
100175689	CF	COVINA	CA		11/12/2024	7.499	1,362,673		(1,104)				1,650,000	10/23/2024
100175690	CF	DUCK CREEK VILLAGE	UT		11/12/2024	7.375	280,852		(140)				410,000	10/18/2024
100175691	CF	RIVERSIDE	CA		11/12/2024	8.625	502,450		(400)				550,000	10/22/2024
100175692	CF	GARDEN GROVE	CA		11/12/2024	6.999	621,114		(480)				930,000	10/21/2024
100175693	CF	CHATSWORTH	CA		11/12/2024	7.375	823,607		(175)				1,050,000	10/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175694	CF	BANNING	CA		11/12/2024	7.499	333,822		(138)				481,000	10/21/2024
100175695	CF	KINGSTON	MA		11/12/2024	8.750	319,556		(170)				395,000	10/25/2024
100175696	CF	GARDEN GROVE	CA		11/12/2024	6.999	667,507		(509)				1,000,000	10/21/2024
100175697	CF	KATY	TX		11/12/2024	7.499	393,046		(354)				476,000	10/25/2024
100175699	CF	IDAHO FALLS	ID		11/12/2024	8.625	452,346		(258)				510,000	10/18/2024
100175700	CF	JARRELL	TX		11/12/2024	8.125	226,174		(130)				260,000	10/23/2024
100175701	CF	MIAMI	FL		11/12/2024	7.125	613,117		(395)				810,000	10/24/2024
100175702	CF	SAN ANTONIO	TX		11/12/2024	6.999	283,341		(171)				360,000	10/21/2024
100175703	CF	JURUPA VALLEY	CA		11/12/2024	6.625	658,980		(240)				875,000	10/16/2024
100175704	CF	LONG BEACH	CA		11/12/2024	6.375	778,163		(155)				1,000,000	10/08/2024
100175706	CF	BOSTON	MA		11/12/2024	8.250	890,033		(323)				1,100,000	10/21/2024
100175707	CF	BURLESON	TX		11/12/2024	6.375	342,592		(63)				450,000	10/25/2024
100175708	CF	SAN DIMAS	CA		11/12/2024	6.499	990,905		(260)				1,650,000	10/18/2024
100175709	CF	POWDER SPRINGS	GA		11/12/2024	6.250	148,500		(6)				405,000	10/21/2024
100175710	CF	WAUKEGAN	IL		11/12/2024	6.999	169,790		(107)				215,000	10/22/2024
100175711	CF	FLAGLER BEACH	FL		11/12/2024	7.875	483,627		(326)				535,000	10/23/2024
100175712	CF	SEASIDE PARK	NJ		11/12/2024	7.999	504,564		(403)				609,000	10/24/2024
100175713	CF	CARLSBAD	CA		11/12/2024	6.250	553,132		7				700,000	10/18/2024
100175714	CF	HOUSTON	TX		11/12/2024	8.999	881,989		(356)				990,000	10/23/2024
100175715	CF	DEERFIELD	IL		11/12/2024	6.999	456,314		(236)				625,000	10/25/2024
100175716	CF	PHOENIX	AZ		11/12/2024	6.999	277,579		(235)				359,000	10/15/2024
100175717	CF	KATY	TX		11/12/2024	7.625	540,889		(459)				660,000	10/23/2024
100175718		FARR WEST	UT		11/12/2024	8.875	239,817		(109)				619,000	10/16/2024
100175719	CF	WEST COLUMBIA	SC		11/12/2024	8.125	182,862		(157)				220,000	10/25/2024
100175720		WESTPORT	MA		11/12/2024	6.999	378,823		(315)				500,000	10/25/2024
100175721	CF	EAST HARTFORD	CT		11/12/2024	7.625	207,084		(177)				275,000	10/25/2024
100175722	CF	INDIANAPOLIS	IN		11/12/2024	6.999	138,852		(89)				175,000	10/24/2024
100175767	CF	NEWPORT BEACH	CA		11/12/2024	7.000	1,498,128		(935)				5,750,000	06/14/2024
100175768	CF	LOS ANGELES	CA		11/12/2024	7.500	809,566		(364)				999,000	09/13/2024
100175769	CF	DANBURY	CT		11/12/2024	7.375	523,658		(190)				650,000	08/20/2024
100175770	CF	TOLLESON	AZ		11/12/2024	6.375	294,182		(84)				440,000	09/25/2024
100175772	CF	DAVIE	FL		11/12/2024	7.250	3,559,262		(1,896)				4,976,000	10/18/2024
100175773	CF	PHOENIX	AZ		11/12/2024	6.375	1,100,109		20				1,425,000	08/13/2024
100175774	CF	CALABASAS	CA		11/12/2024	6.250	1,838,454		(836)				2,430,000	10/17/2024
100175775	CF	VINTON	VA		11/12/2024	7.200	176,423		2,923				225,000	10/15/2024
100175777		TRENTON	NJ		11/12/2024	7.100	269,379		(10)				385,000	10/01/2024
100175778		SYRACUSE	NY		11/12/2024	7.690	124,653		(86)				150,000	10/11/2024
100175779	CF	ALBANY	NY		11/12/2024	7.430	196,755		(101)				256,000	09/30/2024
100175780	CF	PHILADELPHIA	PA		11/12/2024	8.230	253,736		(171)				325,000	10/16/2024
100175781	CF	MILWAUKEE	WI		11/12/2024	7.580	122,601		(57)				160,000	09/24/2024
100175782	CF	READING	PA		11/12/2024	7.420	194,432		2,920				275,000	10/01/2024
100175783	CF	READING	PA		11/12/2024	7.970	91,530		908				135,000	09/27/2024
100175784	CF	CHICAGO	IL		11/12/2024	6.710	448,839		220				625,000	10/15/2024
100175786	CF	MACON	GA		11/12/2024	6.360	147,524		49				218,000	09/18/2024
100175787	CF	PONTIAC	MI		11/12/2024	7.140	137,200		(56)				200,000	09/30/2024
100175788		EUCLID	OH		11/12/2024	7.430	100,749		(25)				154,000	09/17/2024
100175789		ALBANY	GA		11/12/2024	7.750	144,552		(102)				177,000	10/07/2024
100175790	CF	MAPLE HEIGHTS	OH		11/12/2024	7.180	75,416		(17)				110,000	10/01/2024
100175791	CF	WEST PEORIA	IL		11/12/2024	7.800	116,619		(77)				150,000	10/11/2024
100175792	CF	PENNSVILLE TOWNSHIP	NJ		11/12/2024	7.030	105,399		(22)				150,000	10/01/2024
100175793	CF	MONTAGUE	NJ		11/12/2024	7.650	104,459		(63)				135,000	09/24/2024
100175794	CF	PARMA	OH		11/12/2024	6.910	93,636		(7)				145,000	09/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175795	CF	EDWARDSVILLE	PA		11/12/2024	7.660	140,762		(82)				200,000	10/04/2024
100175796	CF	SUFFERN	NY		11/12/2024	6.900	575,970		37				780,000	09/17/2024
100175797		COVINGTON	KY		11/12/2024	6.340	142,415		3,279				177,000	09/25/2024
100175798	CF	GARNERVILLE	NY		11/12/2024	6.850	587,036		93				800,000	09/26/2024
100175799	CF	SOUTH TOMS RIVER	NJ		11/12/2024	5.900	174,320		90				380,000	09/18/2024
100175800	CF	BRONX	NY		11/12/2024	6.870	532,425		(115)				920,000	09/23/2024
100175801		SCRANTON	PA		11/12/2024	7.580	161,513		(94)				198,000	09/30/2024
100175802	CF	HAMILTON	NJ		11/12/2024	6.650	121,213		(1)				273,000	09/17/2024
100175803	CF	NEWARK	NJ		11/12/2024	6.990	526,736		114				720,000	10/15/2024
100175804	CF	TROY	NY		11/12/2024	7.760	172,854		(93)				240,000	10/16/2024
100175806	CF	CLEVELAND	OH		11/12/2024	7.780	104,273		(45)				146,000	09/10/2024
100175807	CF	MAPLE HEIGHTS	OH		11/12/2024	7.800	91,569		(52)				127,000	09/23/2024
100175808		CLEVELAND	OH		11/12/2024	7.623	114,476		(45)				173,000	10/02/2024
100175809	CF	COLLINGDALE	PA		11/12/2024	7.160	114,078		(43)				152,000	09/19/2024
100175810		NEW KENSINGTON	PA		11/12/2024	6.880	88,396		24				140,000	10/04/2024
100175811	CF	HAMILTON	NJ		11/12/2024	6.850	280,082		(35)				375,000	09/17/2024
100175812	CF	MACON	GA		11/12/2024	7.200	100,663		(42)				132,000	09/16/2024
100175813	CF	PORT JERVIS	NY		11/12/2024	6.960	167,837		3,021				235,000	09/24/2024
100175814		SCOTLAND	MD		11/12/2024	7.610	104,621		(74)				217,700	09/17/2024
100175815		MONTICELLO	NY		11/12/2024	6.800	211,930		36				290,000	09/17/2024
100175816		BROOKLYN	NY		11/12/2024	7.800	736,780		(159)				915,000	10/01/2024
100175817	CF	TOLEDO	OH		11/12/2024	6.320	93,563		43				130,000	09/18/2024
100175818	CF	PORT JERVIS	NY		11/12/2024	7.100	171,551		2,901				225,000	09/24/2024
100175819	CF	PHILADELPHIA	PA		11/12/2024	6.710	181,579		13				270,000	10/04/2024
100175820	CF	MIAMI	FL		11/12/2024	7.060	139,748		(78)				235,000	09/19/2024
100175821	CF	PITTSBURGH	PA		11/12/2024	6.130	119,883		68				195,000	09/20/2024
100175823		LARKSVILLE	PA		11/12/2024	7.800	241,933		(55)				302,000	09/27/2024
100175824		HAMILTON	OH		11/12/2024	7.980	81,100		(56)				120,000	09/13/2024
100175826		DOUGLAS	GA		11/12/2024	6.760	112,596		2,200				156,000	10/15/2024
100175827	CF	PHILADELPHIA	PA		11/12/2024	7.230	228,033		(44)				325,000	09/24/2024
100175828	CF	BAMBERG	SC		11/12/2024	6.830	142,656		(44)				230,000	09/12/2024
100175829		STATEN ISLAND	NY		11/12/2024	7.300	470,630		(99)				585,000	10/01/2024
100175830	CF	HUNTINGTON	WV		11/12/2024	7.300	88,236		1,348				115,000	09/23/2024
100175831	CF	LOS ANGELES	CA		11/12/2024	7.190	852,242		(564)				1,275,000	09/12/2024
100175832		DOUGLASVILLE	GA		11/12/2024	7.920	160,103		(111)				280,000	09/13/2024
100175833	CF	SEATTLE	WA		11/12/2024	6.700	284,067		(81)				470,000	10/09/2024
100175834	CF	MIAMI	FL		11/12/2024	7.100	321,859		(101)				425,000	09/25/2024
100175835		TAMPA	FL		11/12/2024	7.820	401,054		(211)				650,000	10/03/2024
100175836		NEPTUNE	NJ		11/12/2024	7.610	570,850		5,138				752,000	09/26/2024
100175837	CF	GRASS LAKE	MI		11/12/2024	7.430	159,073		(101)				220,000	09/11/2024
100175839	CF	MUNHALL	PA		11/12/2024	6.660	111,370		25				152,500	09/27/2024
100175840		PATERSON	NJ		11/12/2024	7.830	402,924		4,487				670,000	09/13/2024
100175841	CF	PALM DESERT	CA		11/12/2024	6.350	1,320,796		118				2,161,988	09/13/2024
100175842	CF	DOLTON	IL		11/12/2024	7.260	135,819		2,112				176,000	09/30/2024
100175843	CF	PHILADELPHIA	PA		11/12/2024	7.150	136,119		(37)				180,000	09/30/2024
100175844	CF	PHILADELPHIA	PA		11/12/2024	7.560	130,584		1,711				200,000	09/20/2024
100175845	CF	SCRANTON	PA		11/12/2024	8.890	88,775		281				115,000	10/07/2024
100175846	CF	BOLINGBROOK	IL		11/12/2024	7.230	154,516		(51)				235,000	09/27/2024
100175847	CF	BOLINGBROOK	IL		11/12/2024	7.130	179,627		(42)				275,000	09/27/2024
100175848	CF	LAS VEGAS	NV		11/12/2024	7.200	175,236		(86)				245,000	09/17/2024
100175849	CF	AKRON	OH		11/12/2024	7.450	85,601		(36)				120,000	09/23/2024
100175850	CF	DOLTON	IL		11/12/2024	7.250	106,869		(45)				154,000	09/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175851	CF	MONTICELLO	NY		11/12/2024	6.990	245,336		8				355,000	10/16/2024
100175852	CF	WILKES-BARRE	PA		11/12/2024	7.710	134,134		1,617				177,000	09/23/2024
100175853	CF	PHILADELPHIA	PA		11/12/2024	7.560	139,934		1,844				210,000	09/20/2024
100175854	CF	ALLENTOWN	PA		11/12/2024	7.150	170,603		(30)				227,000	10/01/2024
100175855	CF	LUZERNE	PA		11/12/2024	7.770	125,890		1,453				165,000	09/23/2024
100175856	CF	BERWYN	IL		11/12/2024	6.970	293,699		(41)				420,000	10/03/2024
100175857		HOLMDEL	NJ		11/12/2024	6.110	1,247,565		30,347				2,550,000	09/13/2024
100175858	CF	MONTICELLO	NY		11/12/2024	6.990	375,250		81				550,000	09/23/2024
100175859	CF	PHILADELPHIA	PA		11/12/2024	7.920	105,262		(74)				135,000	09/13/2024
100175860	CF	PITTSBURGH	PA		11/12/2024	6.880	176,718		(7)				274,000	10/01/2024
100175861		PHILADELPHIA	PA		11/12/2024	7.620	121,364		(50)				170,000	10/02/2024
100175862		MACON	GA		11/12/2024	7.980	155,162		(107)				310,000	10/10/2024
100175863	CF	CRAFTON	PA		11/12/2024	7.650	125,721		(54)				180,000	09/18/2024
100175865		QUEENS	NY		11/12/2024	6.850	602,029		11,797				750,000	10/09/2024
100175866	CF	WILKES-BARRE	PA		11/12/2024	7.770	170,237		1,972				225,000	09/23/2024
100175867		LABELLE	FL		11/12/2024	6.950	226,356						327,000	09/30/2024
100175868		SCHUYLERSVILLE	PA		11/12/2024	7.700	236,425		3,032				315,000	10/01/2024
100175869		HOPATCONG	NJ		11/12/2024	6.430	154,966		66				269,000	09/27/2024
100175875	CF	LEHIGH ACRES	FL		11/12/2024	7.740	357,015		4,191				498,000	09/30/2024
100175876	CF	WILLIAMSTOWN	NJ		11/12/2024	6.900	231,825		1				335,000	09/23/2024
100175878	CF	WILMINGTON	DE		11/12/2024	7.600	138,033		(98)				177,000	10/04/2024
100175879	CF	HATFIELD	PA		11/12/2024	7.360	285,256		(128)				400,000	08/19/2024
100175880		PHILADELPHIA	PA		11/12/2024	7.637	132,981		(65)				185,000	10/02/2024
100175881	CF	CLEVELAND	OH		11/12/2024	8.540	96,795		(64)				124,000	09/12/2024
100175882	CF	SOUTHAMPTON	NY		11/12/2024	6.875	1,220,787		270				1,790,000	09/27/2024
100175883	CF	LUZERNE	PA		11/12/2024	7.670	164,759		(75)				215,000	09/27/2024
100175884		LAKEWOOD	OH		11/12/2024	6.830	117,644		15				295,000	09/27/2024
100175885		PROVIDENCE	RI		11/12/2024	7.440	111,513		(65)				197,000	09/03/2024
100175886	CF	TOWNSEND	WI		11/14/2024	6.625	543,720		(75)				730,000	10/01/2024
100175887	CF	CHARLOTTE	NC		11/14/2024	7.500	273,253		(294)				366,000	09/11/2024
100175889	CF	BRADENTON	FL		11/14/2024	7.625	260,086		(385)				355,000	08/26/2024
100175891	CF	FORT PIERCE	FL		11/14/2024	7.125	217,790		(430)				375,000	09/11/2024
100175892	CF	MCKINNEY	TX		11/14/2024	7.125	106,065		(176)				368,000	10/04/2024
100175893	CF	BROOMFIELD	CO		11/14/2024	6.625	358,990		(61)				500,000	10/14/2024
100175895	CF	MYRTLE BEACH	SC		11/14/2024	6.125	290,332		164				380,000	09/23/2024
100175896	CF	MANTECA	CA		11/14/2024	6.125	478,674		38				720,000	10/05/2024
100175897	CF	DAVENPORT	FL		11/14/2024	6.500	255,709		(64)				372,000	09/30/2024
100175898	CF	CONROE	TX		11/14/2024	6.875	211,947		(8)				270,000	09/27/2024
100175900	CF	TULSA	OK		11/14/2024	5.990	158,592		35				232,000	10/05/2024
100175901	CF	WINTER HAVEN	FL		11/14/2024	6.750	254,860		298				351,000	09/20/2024
100175902	CF	OAKWOOD	GA		11/14/2024	7.125	264,413		(145)				362,000	10/08/2024
100175903	CF	CONCORD	NC		11/14/2024	6.500	201,794		(83)				351,000	09/24/2024
100175904	CF	STEPHENSON	VA		11/14/2024	7.625	317,244		(114)				415,000	09/19/2024
100175905	CF	CHARLOTTE	NC		11/14/2024	5.875	312,202		131				493,000	10/11/2024
100175906	CF	BUFORD	GA		11/14/2024	6.375	299,996		(15)				562,000	09/26/2024
100175907		DENVER	CO		11/14/2024	6.625	480,690		349				555,000	09/26/2024
100175910	CF	CONROE	TX		11/14/2024	6.500	198,564		158				265,000	10/01/2024
100175912	CF	DAYTONA BEACH	FL		11/14/2024	6.250	430,047		(93)				595,000	09/13/2024
100175913		GRAYSON	GA		11/14/2024	4.990	404,437		1,574				495,000	10/16/2024
100175914		LEBANON	TN		11/14/2024	5.250	280,979		759				360,000	09/27/2024
100175915	CF	PINEVILLE	NC		11/14/2024	7.125	331,892		(284)				441,000	08/20/2024
100175916	CF	FREDERICKSBRG	VA		11/14/2024	5.990	228,508		65				400,000	10/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175917		SAN TAN VALLEY	AZ		11/14/2024	6.625	306,021		206				359,000	09/23/2024
100175918	CF	PINEVILLE	NC		11/14/2024	7.500	111,041		(432)				450,000	08/22/2024
100175919	CF	CHARLOTTE	NC		11/14/2024	8.125	304,686		(324)				401,000	09/26/2024
100175920	CF	VILLA PARK	IL		11/14/2024	6.990	176,210		(83)				233,000	09/14/2024
100175921	CF	HENRICO	VA		11/14/2024	6.625	344,715		(237)				650,000	10/03/2024
100175922	CF	REHOBOTH BEACH	DE		11/14/2024	7.125	716,480		(202)				965,000	10/17/2024
100175924	CF	FAIRBURN	GA		11/14/2024	5.375	288,675		506				412,000	10/04/2024
100175925	CF	CONCORD	NC		11/14/2024	5.875	223,534		150				327,000	09/26/2024
100175926	CF	LONG BEACH	CA		11/14/2024	7.375	584,360		(415)				775,000	09/13/2024
100175927	CF	GREEN COVE SPRINGS	FL		11/14/2024	4.625	194,057		797				334,140	09/27/2024
100175928	CF	CONCORD	NC		11/14/2024	6.500	232,173		(45)				325,000	09/27/2024
100175929	CF	SAINT CLOUD	FL		11/14/2024	6.990	253,790		(26)				326,000	08/29/2024
100175930	CF	GRAHAM	NC		11/14/2024	5.875	189,385		89				267,000	09/19/2024
100175931	CF	ROUND ROCK	TX		11/14/2024	5.875	233,440		212				335,000	09/30/2024
100175932	CF	RICHMOND	TX		11/14/2024	6.125	235,683		34				325,000	09/27/2024
100175933	CF	MEMPHIS	TN		11/14/2024	6.625	321,517		(3)				510,000	10/04/2024
100175934	CF	SOUTH BEND	IN		11/14/2024	7.500	201,431		(63)				270,000	09/16/2024
100175935	CF	LONGS	SC		11/14/2024	6.625	218,949		51				287,000	10/01/2024
100175936	CF	CHARLOTTE	NC		11/14/2024	6.250	233,741		134				320,000	10/02/2024
100175938	CF	BUDA	TX		11/14/2024	6.990	248,549		(255)				340,000	09/30/2024
100175939	CF	POINCIANA	FL		11/14/2024	7.250	205,177		(102)				265,000	10/02/2024
100175940	CF	NAPLES	FL		11/14/2024	5.990	210,128		170				290,000	09/10/2024
100175941	CF	GRAHAM	NC		11/14/2024	6.500	175,134		(85)				265,000	10/07/2024
100175943	CF	CHARLOTTE	NC		11/14/2024	7.990	300,909		(278)				395,000	08/27/2024
100175944	CF	LAVON	TX		11/14/2024	6.625	261,819		(164)				365,000	09/27/2024
100175946	CF	FARMERSVILLE	TX		11/14/2024	7.500	241,034		(375)				335,000	10/07/2024
100175947	CF	ANGIER	NC		11/14/2024	6.125	259,543		82				370,000	09/30/2024
100175948	CF	WESLEY CHAPEL	FL		11/14/2024	6.625	231,642		51				308,000	08/28/2024
100175949	CF	ANGIER	NC		11/14/2024	7.125	322,647		(187)				432,250	10/04/2024
100175950	CF	GRAHAM	NC		11/14/2024	6.500	186,970		(51)				265,000	10/08/2024
100175951	CF	ANGIER	NC		11/14/2024	6.125	261,261		82				357,000	10/11/2024
100175952	CF	NASHVILLE	TN		11/14/2024	6.625	240,876		(29)				350,000	09/26/2024
100175953	CF	MCKINNEY	TX		11/14/2024	5.500	227,062		595				312,000	09/24/2024
100175954	CF	GRANBURY	TX		11/14/2024	6.625	219,294		172				292,000	09/25/2024
100175955	CF	REDLANDS	CA		11/14/2024	6.250	415,884		13				605,000	09/25/2024
100175956	CF	ELBERTON	GA		11/14/2024	6.125	323,760		261				458,000	09/23/2024
100175957	CF	SAINT CLOUD	FL		11/14/2024	6.990	326,219		(8)				423,000	08/23/2024
100175958	CF	TEMECULA	CA		11/14/2024	6.125	434,140		118				610,000	09/23/2024
100175959	CF	DUBLIN	CA		11/14/2024	5.990	689,286		42				1,375,000	10/15/2024
100175960	CF	GRANBURY	TX		11/14/2024	6.625	219,228		111				291,000	09/25/2024
100175961	CF	YAKIMA	WA		11/14/2024	6.625	182,072		18				246,000	10/07/2024
100175962	CF	TAWAS CITY	MI		11/14/2024	6.250	144,078		(5)				233,500	09/27/2024
100175964	CF	SOUTH BEND	WA		11/14/2024	6.990	181,659		(175)				299,500	10/03/2024
100175965	CF	WARREN	MI		11/14/2024	6.500	170,350		(214)				253,000	10/02/2024
100175966	CF	LAS VEGAS	NV		11/14/2024	5.625	316,377		526				435,000	10/05/2024
100175968	CF	CONCORD	NC		11/14/2024	7.125	237,906		(188)				320,000	09/30/2024
100175969	CF	TEMECULA	CA		11/14/2024	6.125	544,900		108				740,000	09/26/2024
100175970	CF	HALETHORPE	MD		11/14/2024	6.625	247,811		(37)				368,000	09/13/2024
100175971	CF	CONCORD	NC		11/14/2024	6.625	230,071		(49)				326,000	09/26/2024
100175972	CF	CONCORD	NC		11/14/2024	6.500	254,964		(9)				345,000	09/28/2024
100175973	CF	CONCORD	NC		11/14/2024	6.625	232,811		(71)				326,000	10/09/2024
100175974	CF	MANTECA	CA		11/14/2024	6.125	473,522		5				685,000	10/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175975	CF	ORLANDO	FL		11/14/2024	7.990	291,759		(118)				365,500	08/29/2024
100175976	CF	GREER	SC		11/14/2024	5.990	166,601		72				245,000	09/23/2024
100175977	CF	SELMA	CA		11/14/2024	7.375	213,849		(168)				283,000	09/16/2024
100175978	CF	GRAHAM	NC		11/14/2024	5.375	178,800		195				265,000	09/23/2024
100175979	CF	MENIFEE	CA		11/14/2024	6.625	541,050		(207)				726,000	09/27/2024
100175980	CF	GREENVILLE	TX		11/14/2024	7.500	247,583		(93)				312,000	10/04/2024
100175981	CF	DOVER	NH		11/14/2024	6.125	314,782		141				490,000	09/21/2024
100175982	CF	DAWSON	TX		11/14/2024	5.875	157,231		42				250,000	09/27/2024
100175983	CF	TEMECULA	CA		11/14/2024	6.125	552,742		109				750,000	09/24/2024
100175984	CF	FALLING WATERS	WV		11/14/2024	6.625	203,382		(61)				275,000	09/30/2024
100175985	CF	FRENCHTOWN	NJ		11/14/2024	6.990	1,012,536		764				1,300,000	09/20/2024
100175986	CF	RICHMOND	VA		11/14/2024	6.125	261,819		170				409,000	09/28/2024
100175987	CF	DUNCAN	SC		11/14/2024	6.990	227,421		(114)				315,000	09/27/2024
100175988	CF	FORNEY	TX		11/14/2024	7.125	233,961		(11)				315,000	09/30/2024
100175989	CF	SAVANNAH	GA		11/14/2024	6.500	212,425		19				310,000	09/25/2024
100175990	CF	TAMPA	FL		11/14/2024	6.375	267,823		(192)				388,500	08/29/2024
100175991	CF	DENVER	CO		11/14/2024	6.625	320,128		46				440,000	10/11/2024
100175992	CF	KILLEEN	TX		11/14/2024	7.625	121,009		(205)				173,000	09/17/2024
100175993		MURRELLS INLET	SC		11/14/2024	6.625	203,158		246				236,000	09/26/2024
100175994	CF	FORT PIERCE	FL		11/14/2024	8.125	249,388		(319)				315,000	09/13/2024
100175997	CF	RICHLAND	WA		11/14/2024	5.990	114,312		15				320,000	10/07/2024
100175998	CF	CONCORD	NC		11/14/2024	6.500	254,907		31				358,000	09/28/2024
100175999	CF	CONCORD	NC		11/14/2024	6.500	227,281		(45)				324,000	09/30/2024
100176000	CF	GRAHAM	NC		11/14/2024	5.990	190,970		19				261,000	09/26/2024
100176001	CF	FREEPORT	IL		11/14/2024	6.990	149,201		(4)				203,000	09/24/2024
100176002	CF	ALBUQUERQUE	NM		11/14/2024	6.990	176,044		(122)				250,000	09/26/2024
100176003	CF	KANSAS CITY	MO		11/14/2024	6.125	117,654		163				163,000	10/02/2024
100176004	CF	SHANDON	CA		12/20/2024	7.375	401,069		(89)				500,000	11/19/2024
100176007	CF	BAKERSFIELD	CA		12/20/2024	7.250	190,849		(167)				420,000	11/13/2024
100176008	CF	ORLANDO	FL		12/20/2024	7.500	157,480		(95)				232,000	11/25/2024
100176012	CF	ARROYO GRANDE	CA		12/20/2024	6.875	668,594		(207)				1,015,000	11/15/2024
100176014	CF	SALINAS	CA		12/20/2024	7.000	743,856		(344)				918,000	11/13/2024
100176015		WEST CHESTER	PA		12/20/2024	7.250	304,615		(66)				385,000	11/04/2024
100176016		SHEFFIELD LAKE	OH		12/20/2024	7.500	141,668		(55)				176,000	11/27/2024
100176017		SALISBURY	MD		12/20/2024	7.500	117,365		(36)				190,000	10/31/2024
100176020	CF	MIAMI	FL		12/20/2024	7.125	492,484		(188)				1,200,000	11/27/2024
100176021	CF	WYLIE	TX		12/20/2024	7.625	690,479		(451)				865,000	11/08/2024
100176022	CF	INDEPENDENCE	MO		12/20/2024	7.625	174,157		(129)				245,000	11/25/2024
100176023		PEGRAM	TN		12/20/2024	7.625	666,941		(104)				1,010,000	10/31/2024
100176025	CF	OAK RIDGE	TN		12/20/2024	7.000	182,034		(77)				312,000	11/12/2024
100176026	CF	CHICAGO	IL		12/20/2024	6.750	278,775		(31)				491,000	11/15/2024
100176027		EUGENE	OR		12/20/2024	7.500	279,553		(57)				365,000	11/18/2024
100176029		DETROIT	MI		12/20/2024	9.500	117,026		(82)				150,000	11/27/2024
100176030		MOUNT WOLF	PA		12/20/2024	7.625	217,689		(146)				265,000	11/06/2024
100176031	CF	LANCASTER	CA		12/20/2024	7.990	464,518		(358)				600,000	10/03/2024
100176034		EATONTOWN	NJ		12/20/2024	7.875	260,202		(235)				575,000	11/12/2024
100176036	CF	BERMUDA DUNES	CA		12/20/2024	7.500	974,859		(526)				1,275,000	11/13/2024
100176037		ARLETA	CA		12/20/2024	7.625	246,892		(171)				830,000	11/12/2024
100176038	CF	LOS ANGELES (SHERMAN OAKS AREA	CA		12/20/2024	6.750	1,257,378		(194)				3,200,000	11/26/2024
100176041	CF	TRACY	CA		12/20/2024	7.875	571,720		(467)				690,000	11/04/2024
100176042		CORAL GABLES	FL		12/20/2024	6.750	374,054		63				956,000	11/06/2024
100176043	CF	ENFIELD	CT		12/20/2024	7.750	231,586		(163)				300,000	11/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176045	CF	COLUMBIA	MO		12/20/2024	8.250	370,319		(257)				450,000	11/18/2024
100176048	CF	KANSAS CITY	KS		12/20/2024	6.875	190,133		24				260,000	10/25/2024
100176049	CF	KANSAS CITY	KS		12/20/2024	6.875	154,506		(42)				245,000	11/01/2024
100176050		SURPRISE	AZ		12/20/2024	7.750	411,364		(107)				500,000	11/22/2024
100176051	CF	UXBRIDGE	MA		12/20/2024	7.375	216,556		(100)				365,000	11/08/2024
100176052	CF	COLCHESTER	CT		12/20/2024	7.750	325,476		(150)				427,000	11/19/2024
100176053	CF	KANSAS CITY	KS		12/20/2024	6.875	161,159		12				220,000	10/25/2024
100176054		KISSIMMEE	FL		12/20/2024	7.875	261,591		(204)				386,000	10/31/2024
100176055	CF	LAFAYETTE	LA		12/20/2024	7.750	116,048		(86)				150,000	11/12/2024
100176057	CF	DOVER	DE		12/20/2024	8.000	369,305		1,854				470,000	11/04/2024
100176058	CF	COOPER CITY	FL		12/20/2024	6.875	558,202		(249)				798,000	11/13/2024
100176060	CF	ATLANTA	GA		12/20/2024	6.875	328,745		(117)				445,000	11/04/2024
100176061		NORTH LAS VEGAS	NV		12/20/2024	7.500	268,715		(61)				330,000	11/20/2024
100176064		READING	PA		12/20/2024	8.500	132,714		(127)				170,000	11/13/2024
100176066		PHILADELPHIA	PA		12/20/2024	8.000	265,294		(117)				380,000	11/29/2024
100176068		PASADENA	CA		12/20/2024	6.875	438,266		18				895,000	11/12/2024
100176069	CF	MASON	OH		12/20/2024	6.750	350,855		(173)				735,000	11/07/2024
100176071	CF	NEPTUNE	NJ		12/20/2024	7.500	320,162		(154)				420,000	11/05/2024
100176072	CF	LILBURN	GA		12/20/2024	7.875	489,179		(443)				587,500	11/07/2024
100176073	CF	KAPOLEI	HI		12/20/2024	6.875	799,727		(185)				1,025,000	11/19/2024
100176074	CF	JENSEN BEACH	FL		12/20/2024	7.125	2,548,527		(1,464)				6,000,000	11/20/2024
100176075		TUCSON	AZ		12/20/2024	8.250	160,622		(419)				325,000	10/29/2024
100176076		WILMINGTON	DE		12/20/2024	8.625	290,345		(194)				375,000	11/05/2024
100176077		CAMDEN	NJ		12/20/2024	7.625	125,889		(26)				173,000	11/13/2024
100176078		MADERA	CA		12/20/2024	8.125	251,846		(242)				345,000	11/01/2024
100176079		WILLINGBORO	NJ		12/20/2024	8.375	192,898		(122)				255,000	11/22/2024
100176080	CF	JACKSONVILLE	FL		12/20/2024	7.375	165,631		(338)				312,000	11/15/2024
100176081	CF	RICHARDSON	TX		12/20/2024	7.250	185,058		(136)				430,000	11/08/2024
100176082	CF	DEXTER	IA		12/20/2024	9.625	169,242		(138)				188,000	11/15/2024
100176083		NEWARK	NJ		12/20/2024	7.375	441,017		191				650,000	11/26/2024
100176084	CF	PHILADELPHIA	PA		12/20/2024	6.750	143,723		(24)				377,000	11/15/2024
100176086		HOUSTON	TX		12/20/2024	8.625	987,615		(782)				2,353,000	11/25/2024
100176087		HOUSTON	TX		12/20/2024	7.875	253,432		(105)				350,000	12/02/2024
100176088	CF	CONROE	TX		12/20/2024	7.375	208,013		(119)				280,000	11/21/2024
100176089	CF	GOLDEN	CO		12/20/2024	6.500	315,060		(1)				750,000	12/04/2024
100176090	CF	WILTON	CT		12/20/2024	7.500	489,452		(283)				600,000	11/20/2024
100176091	CF	CAMDEN	NJ		12/20/2024	7.625	126,876		(56)				173,000	11/13/2024
100176092	CF	RALEIGH	NC		12/20/2024	7.375	310,336		(274)				508,000	11/18/2024
100176093	CF	RENFREW	PA		12/20/2024	7.750	342,133		(198)				399,000	11/20/2024
100176095	CF	CHICAGO	IL		12/20/2024	7.750	350,634		64				476,000	11/26/2024
100176096	CF	FORT LAUDERDALE	FL		12/20/2024	7.250	902,412		(601)				1,100,000	11/18/2024
100176097	CF	COVINA	CA		12/20/2024	6.875	1,138,189		(199)				1,700,000	11/15/2024
100176098	CF	KATY	TX		12/20/2024	7.500	231,563		(169)				300,000	11/14/2024
100176099	CF	DURHAM	NC		12/20/2024	7.250	416,480		(154)				586,000	11/20/2024
100176100	CF	WAXAHACHIE	TX		12/20/2024	7.000	190,773		(83)				338,000	11/20/2024
100176101	CF	EDEN PRAIRIE	MN		12/20/2024	6.750	123,797		(17)				319,000	11/04/2024
100176102		FORT WORTH	TX		12/20/2024	8.125	140,410		(128)				175,000	11/14/2024
100176103	CF	GLENDALE	AZ		12/20/2024	7.375	277,880		(138)				380,000	11/12/2024
100176104	CF	ROBBINSDALE	MN		12/20/2024	7.250	362,788		(110)				515,000	11/27/2024
100176106		HOUSTON	TX		12/20/2024	7.000	138,502						206,000	10/31/2024
100176108		SAINT GEORGES	DE		12/20/2024	8.125	406,481		(128)				575,000	11/05/2024
100176109	CF	UPLAND	CA		12/20/2024	6.875	400,977		(138)				805,000	11/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176110		LAUDERDHILL	FL		12/20/2024	7.750	287,927		(84)				465,000	12/02/2024
100176111	CF	SPRING	TX		12/20/2024	8.875	1,059,069		(796)				1,275,000	11/22/2024
100176112		MANCHESTER	CT		12/20/2024	7.625	324,936		(147)				400,000	11/21/2024
100176114		STERLING HEIGHTS	MI		12/20/2024	7.500	258,847		(110)				350,000	11/08/2024
100176115	CF	CHELSEA	MA		12/20/2024	8.000	308,076		(208)				400,000	11/12/2024
100176116		SAINT CLOUD	FL		12/20/2024	7.250	280,572		(61)				356,000	11/08/2024
100176117	CF	RANCHO CORDOVA	CA		12/20/2024	8.250	690,279		(462)				802,000	11/01/2024
100176119		MADISON HEIGHTS	MI		12/20/2024	7.625	203,973		(121)				292,000	11/22/2024
100176120	CF	HOUSTON	TX		12/20/2024	7.875	264,524		(116)				345,000	11/21/2024
100176121	CF	CHARLESTON	SC		12/20/2024	7.375	512,709		(343)				825,000	11/15/2024
100176122	CF	DACULA	GA		12/20/2024	7.000	302,314		(143)				506,000	11/08/2024
100176123	CF	CHICAGO	IL		12/20/2024	7.500	364,256		(145)				670,000	11/12/2024
100176125	CF	TOMS RIVER	NJ		12/20/2024	7.375	307,856		(210)				557,000	11/29/2024
100176126	CF	WEST HILLS	CA		12/20/2024	9.000	994,195		(628)				1,070,000	11/21/2024
100176127		BROOKFIELD	IL		12/20/2024	7.500	310,457		(98)				440,000	11/21/2024
100176128	CF	ALPINE	CA		12/20/2024	7.125	611,030		(338)				1,050,000	11/21/2024
100176131		LANOKA HARBOR	NJ		12/20/2024	7.875	100,197		(24)				350,000	11/21/2024
100176133	CF	LAVEEN	AZ		12/20/2024	8.625	577,522		(379)				630,000	11/22/2024
100176134	CF	BURLESON	TX		12/20/2024	9.125	592,506		(180)				670,000	11/15/2024
100176135		TERRELL	TX		12/20/2024	8.375	226,338		(195)				310,000	11/13/2024
100176136		HOUSTON	TX		12/20/2024	9.625	169,820		(126)				232,500	11/21/2024
100176137		FREMONT	CA		12/20/2024	6.875	717,827		23				2,850,000	11/27/2024
100176139	CF	WAXAHACHIE	TX		12/20/2024	7.000	190,818		(84)				340,000	11/20/2024
100176140		EAST HARTFORD	CT		12/20/2024	7.625	337,763		(137)				417,000	11/21/2024
100176142	CF	TEXAS CITY	TX		12/20/2024	7.750	216,543		(189)				295,000	11/19/2024
100176144	CF	LA MESA	CA		12/20/2024	7.375	542,722		(374)				775,000	12/05/2024
100176145	CF	(PORTER RANCH AREA) LOS ANGEL	CA		12/20/2024	8.000	1,357,919		(790)				1,560,000	11/21/2024
100176146	CF	RALEIGH	NC		12/20/2024	7.250	195,407		(145)				424,000	11/13/2024
100176147		HARRISONBURG	VA		12/20/2024	6.875	159,090		8				218,500	10/29/2024
100176148	CF	AROMAS	CA		12/20/2024	7.500	558,489		(1,381)				2,000,000	11/14/2024
100176149		EAST HARTFORD	CT		12/20/2024	7.625	338,103		(140)				417,000	11/21/2024
100176150	CF	HESPERIA	CA		12/20/2024	7.375	320,248		(271)				542,500	12/09/2024
100176152	CF	PHOENIX	AZ		12/20/2024	9.375	477,793		(199)				520,000	11/15/2024
100176153	CF	BALTIMORE	MD		12/20/2024	7.250	103,973		(27)				145,000	11/26/2024
100176154		PINEHURST	TX		12/20/2024	6.875	170,597		(52)				315,000	10/31/2024
100176155		WILLINGBORO	NJ		12/20/2024	8.375	182,334		(134)				240,000	11/13/2024
100176157		NEWARK	DE		12/20/2024	8.500	191,073		(162)				247,000	11/12/2024
100176158		PONTIAC	MI		12/20/2024	7.750	144,342		(91)				176,000	11/12/2024
100176159	CF	PHOENIX	AZ		12/20/2024	9.000	273,218		(226)				327,000	11/26/2024
100176160	CF	ARCATA	CA		12/20/2024	8.375	595,311		(267)				650,000	12/02/2024
100176161	CF	DUVALL	WA		12/20/2024	7.375	463,994		(137)				710,000	11/14/2024
100176162	CF	CONCORD	CA		12/20/2024	6.875	399,946		(120)				880,000	11/08/2024
100176163	CF	GREELEY	CO		12/20/2024	7.750	325,939		(308)				400,000	12/06/2024
100176164		LANSDALE	PA		12/20/2024	7.500	324,371		(139)				410,000	11/26/2024
100176165	CF	SHAVER LAKE	CA		12/20/2024	7.750	222,939		(207)				310,000	11/25/2024
100176166		CHICAGO	IL		12/20/2024	7.500	552,087		(92)				760,000	11/14/2024
100176167	CF	MOUNT VERNON	WA		12/20/2024	7.125	971,843		(509)				1,450,000	11/14/2024
100176168	CF	PHILADELPHIA	PA		12/20/2024	7.125	228,900		(45)				305,000	11/26/2024
100176169	CF	SPRING	TX		12/20/2024	7.000	154,071		(19)				245,000	10/08/2024
100176170	CF	LOS ANGELES (AREA OF GRANADA H	CA		12/20/2024	7.500	1,112,888		(790)				1,355,000	11/18/2024
100176172		TUCKER	GA		12/20/2024	7.250	280,714		(32)				370,000	11/12/2024
100176176	CF	WAXAHACHIE	TX		12/20/2024	7.000	190,775		(83)				350,000	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176177		AUSTIN	TX		12/20/2024	7.375	373,541		(96)				520,000	11/21/2024
100176178	CF	LOCUST GROVE	GA		12/20/2024	7.500	261,853		(284)				478,000	12/04/2024
100176179	CF	TEMECULA	CA		12/20/2024	7.875	1,215,909		(476)				1,500,000	11/18/2024
100176180		FORT WORTH	TX		12/20/2024	7.500	259,567		(96)				370,000	11/27/2024
100176181	CF	PONTIAC	MI		12/20/2024	7.875	116,557		(95)				150,000	11/13/2024
100176183	CF	DESOTO	TX		12/20/2024	7.625	303,127		(269)				395,000	11/22/2024
100176184	CF	HOUSTON	TX		12/20/2024	8.250	479,841		(330)				665,000	12/04/2024
100176186		PILOT POINT	TX		12/20/2024	8.625	443,123		(370)				600,000	11/26/2024
100176187	CF	PORTLAND	OR		12/20/2024	7.125	252,258		(51)				360,000	11/06/2024
100176188		CLEARWATER	FL		12/20/2024	7.375	590,001		93				810,000	11/20/2024
100176189	CF	SALINAS	CA		12/20/2024	8.875	327,299		(267)				350,000	11/14/2024
100176190	CF	ARVADA	CO		12/20/2024	7.125	484,182		(260)				595,000	11/20/2024
100176191	CF	ZEBULON	NC		12/20/2024	7.375	384,727		(290)				533,000	11/13/2024
100176193	CF	LOS ANGELES	CA		12/20/2024	6.875	500,359		(169)				777,000	11/13/2024
100176194	CF	BERWYN	PA		12/20/2024	7.750	1,522,755		(1,070)				1,902,000	12/04/2024
100176195	CF	GRAND PRAIRIE	TX		12/20/2024	7.375	634,977		(478)				780,000	11/22/2024
100176196	CF	CAROLINA BEACH	NC		12/20/2024	8.500	1,045,696		(707)				1,275,000	11/25/2024
100176197	CF	CARROLLTON	TX		12/20/2024	6.750	283,710		(74)				515,000	11/08/2024
100176199		CASPER	WY		12/20/2024	7.625	426,479		(194)				606,000	11/22/2024
100176204		NEWINGTON	CT		12/20/2024	8.000	269,132		(180)				355,000	11/26/2024
100176206	CF	SOUTHWEST RANCHES	FL		12/20/2024	6.750	1,500,135		(310)				2,975,000	11/25/2024
100176208		FORT WORTH	TX		12/20/2024	7.250	252,220		(22)				350,000	11/27/2024
100176210	CF	MOUNT EPHRAIM	NJ		12/20/2024	7.375	102,579		(71)				276,000	11/20/2024
100176211	CF	LOUISBURG	NC		12/20/2024	8.500	173,241		(101)				225,000	11/20/2024
100176212	CF	MERCED	CA		12/20/2024	8.375	495,820		(426)				600,000	11/20/2024
100176213	CF	OCALA	FL		12/20/2024	7.625	127,137		(100)				176,000	10/04/2024
100176214		WILMINGTON	DE		12/20/2024	8.375	277,262		(309)				375,000	11/18/2024
100176215		ROSEVILLE	MI		12/20/2024	8.000	145,565		(130)				185,000	11/26/2024
100176216	CF	CHERRY VALLEY	CA		12/20/2024	7.625	872,659		(412)				1,010,000	11/14/2024
100176219	CF	WICHITA	KS		12/20/2024	7.250	438,760		(69)				595,000	11/27/2024
100176220	CF	WAXAHACHIE	TX		12/20/2024	7.000	190,795		(84)				345,000	11/20/2024
100176221	CF	MIAMI BEACH	FL		12/20/2024	7.625	487,521		(1,287)				690,000	11/13/2024
100176222	CF	CELEBRATION	FL		12/20/2024	8.625	375,131		(313)				450,000	11/27/2024
100176223	CF	CHULA VISTA	CA		12/20/2024	7.000	571,514		(370)				820,000	11/22/2024
100176224	CF	CLEVELAND	OH		12/20/2024	8.125	160,089		(141)				205,000	11/07/2024
100176227	CF	LITTLETON	CO		12/20/2024	6.500	263,385		(4)				785,000	12/02/2024
100176228	CF	JUSTIN	TX		12/20/2024	7.875	474,039		(206)				550,000	10/31/2024
100176229		LAKE HAVASU CITY	AZ		12/20/2024	7.500	1,490,150		351				2,350,000	11/22/2024
100176230	CF	LITCHFIELD PARK	AZ		12/20/2024	6.500	448,796		38				570,000	11/21/2024
100176231		EDWARDSVILLE	PA		12/20/2024	8.875	169,314		(118)				235,000	11/27/2024
100176515		PINE	AZ		11/15/2024	7.624	437,377		(199)				533,000	09/30/2024
100176516		SUGARLOAF	CA		11/15/2024	7.625	435,563		(176)				482,000	09/13/2024
100176517		COACHELLA	CA		11/15/2024	7.625	718,853		(357)				840,000	09/18/2024
100176518	CF	APACHE JUNCTION	AZ		11/15/2024	6.624	325,690		(170)				450,000	09/04/2024
100176519	CF	MOULTRIE	GA		11/15/2024	6.624	341,462		(124)				435,000	09/06/2024
100176520		LAKEWOOD	OH		11/15/2024	7.500	258,086		(183)				280,000	09/19/2024
100176521	CF	MONTGOMERY	TX		11/15/2024	6.499	203,534		(24)				280,000	10/09/2024
100176522	CF	CHICAGO	IL		11/15/2024	7.375	180,812		(85)				267,000	09/27/2024
100176523	CF	KISSIMMEE	FL		11/15/2024	6.990	389,943		(132)				490,000	09/18/2024
100176525		RENTON	WA		11/15/2024	7.125	419,890		(166)				490,000	09/25/2024
100176526		STONEFORT	IL		11/15/2024	7.125	347,816		(87)				395,000	09/03/2024
100176527	CF	FORT WORTH	TX		11/15/2024	6.499	192,351		(17)				265,000	10/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176528	CF	FORKED RIVER	NJ		11/15/2024	6.625	250,933		(89)				425,500	09/20/2024
100176529		SAVANNAH	GA		11/15/2024	7.124	258,482		(100)				292,000	09/19/2024
100176530		PLAINS	MT		11/15/2024	6.124	602,417		150				686,000	10/09/2024
100176531	CF	SAN FRANCISCO	CA		11/15/2024	6.624	737,547		(200)				1,250,000	10/02/2024
100176532	CF	LINCOLN	NE		11/15/2024	7.375	220,152		(103)				314,000	09/26/2024
100176533	CF	LAS VEGAS	NV		11/15/2024	7.500	211,545		(125)				277,000	09/24/2024
100176534		LAS VEGAS	NV		11/15/2024	6.624	650,258		(175)				1,500,000	09/17/2024
100176535		DAHLONEGA	GA		11/15/2024	6.624	651,469		(35)				735,000	10/04/2024
100176536		GRANBY	CO		11/15/2024	6.625	400,561		(108)				1,165,000	10/01/2024
100176537		GEORGETOWN	GA		11/15/2024	7.500	364,990		(185)				618,000	08/09/2024
100176538		CLAYTON	GA		11/15/2024	6.624	460,494		(54)				516,000	10/09/2024
100176539	CF	PLANTATION	FL		11/15/2024	6.875	697,920		(340)				920,000	09/04/2024
100176540	CF	SELLERSVILLE	PA		11/15/2024	6.624	210,404		(64)				315,000	09/25/2024
100176541		NEW ORLEANS	LA		11/15/2024	6.999	323,052		(167)				445,000	09/06/2024
100176542		SAVANNAH	GA		11/15/2024	7.125	264,099		(130)				325,000	08/13/2024
100176543	CF	FERNLEY	NV		11/15/2024	6.500	241,139		(49)				360,000	08/28/2024
100176544		GLADYS	VA		11/15/2024	7.500	357,546		(170)				394,000	09/09/2024
100176545		ANGIER	NC		11/15/2024	7.125	588,556		(207)				658,000	09/18/2024
100176546		HAMPTON	GA		11/15/2024	5.875	263,843		295				318,000	08/15/2024
100176547		NEW TAZEWELL	TN		11/15/2024	6.990	494,533		(106)				550,000	09/13/2024
100176548		SANTA ROSA BEACH	FL		11/15/2024	8.125	322,364		(200)				351,100	08/29/2024
100176549		CATHLAMET	WA		11/15/2024	6.875	326,708		(79)				385,000	09/16/2024
100176550		PAYSON	AZ		11/15/2024	7.125	268,876		(132)				300,000	09/17/2024
100176551	CF	LAS VEGAS	NV		11/15/2024	7.625	206,449		(128)				270,000	08/16/2024
100176553		FOLEY	AL		11/15/2024	6.250	320,306		118				382,000	08/30/2024
100176554	CF	BATH	NC		11/15/2024	7.125	251,143		(133)				395,000	09/20/2024
100176555		GRAND JUNCTION	CO		11/15/2024	7.124	326,484		(84)				375,000	08/30/2024
100176556	CF	LEXINGTON	KY		11/15/2024	7.125	227,109		(95)				302,000	09/19/2024
100176557		ORANGE BEACH	AL		11/15/2024	5.750	637,295		819				760,000	08/28/2024
100176558		OAK ISLAND	NC		11/15/2024	7.125	600,561		(175)				680,000	09/26/2024
100176559		FAIRHOPE	AL		11/15/2024	5.750	290,655		362				352,000	09/13/2024
100176560		NEW MARKET	VA		11/15/2024	6.624	264,185		(40)				295,000	09/19/2024
100176561		JASPER	GA		11/15/2024	7.000	381,384		(65)				430,000	09/25/2024
100176562		GUILFORD	VT		11/15/2024	7.125	528,195		(154)				616,000	09/26/2024
100176563	CF	COMSTOCK PARK	MI		11/15/2024	6.875	223,932		(85)				310,000	09/27/2024
100176564		NORTH LAS VEGAS	NV		11/15/2024	6.250	262,879		266				315,000	08/27/2024
100176566		MILLVILLE	DE		11/15/2024	5.750	418,842		556				505,000	09/13/2024
100176567	CF	CENTEREACH	NY		11/15/2024	6.125	402,427		39				585,000	09/24/2024
100176569	CF	NORTH SYRACUSE	NY		11/15/2024	7.250	186,874		(104)				245,000	09/12/2024
100176570		MIDDLETOWN	RI		11/15/2024	7.490	739,543		(276)				820,000	10/01/2024
100176572		HINTON	IA		11/15/2024	7.500	242,469		(129)				265,000	09/27/2024
100176573	CF	CLARKSVILLE	TN		11/15/2024	6.875	203,070		(83)				284,000	09/25/2024
100176574	CF	CONWAY	SC		11/15/2024	6.875	225,990		(76)				325,000	09/26/2024
100176575		PINETOP	AZ		11/15/2024	7.375	476,926		(181)				529,000	09/30/2024
100176576		LAS VEGAS	NV		11/15/2024	7.625	227,641		(103)				253,000	09/20/2024
100176577		TOMBALL	TX		11/15/2024	5.875	240,971		236				309,000	09/27/2024
100176578		LAWRENCEVILLE	GA		11/15/2024	6.500	337,253		13				410,000	09/24/2024
100176579		AZUSA	CA		11/15/2024	6.625	273,029		(72)				455,000	09/14/2024
100176580		LAWRENCEVILLE	GA		11/15/2024	6.500	365,188		65				455,000	09/30/2024
100176582		ELCHO	WI		11/15/2024	7.750	354,200		(179)				415,000	09/26/2024
100176583		FAIRHOPE	AL		11/15/2024	5.750	240,463		272				300,000	09/24/2024
100176584		MCFARLAND	WI		11/15/2024	6.625	312,894		(31)				380,000	10/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176585		MIDLOTHIAN	VA		11/15/2024	7.625	272,706		(152)				414,000	09/26/2024
100176586		COVINA	CA		11/15/2024	8.125	1,181,920		(904)				1,550,000	08/30/2024
100176587	CF	EAGLE LAKE	FL		11/15/2024	7.625	276,599		(335)				336,000	08/05/2024
100176588	CF	PERRIS	CA		11/15/2024	7.125	467,125		(177)				580,000	08/28/2024
100176589	CF	SAN ANTONIO	TX		11/15/2024	7.124	369,742		(202)				455,000	08/29/2024
100176591	CF	COMPTON	CA		11/15/2024	8.874	483,474		(338)				520,000	08/21/2024
100176592	CF	CHICAGO	IL		11/15/2024	8.250	194,841		(172)				250,000	08/21/2024
100176593		RUSKIN	FL		11/15/2024	8.124	239,716		(216)				337,000	09/24/2024
100176594		BENTON	IL		11/15/2024	9.874	103,530		(76)				142,000	07/31/2024
100176595		PALMDALE	CA		11/15/2024	8.125	459,693		(518)				670,000	08/22/2024
100176596	CF	CHARLOTTE	NC		11/15/2024	7.874	197,126		(181)				365,000	07/24/2024
100176597	CF	SAN ANTONIO	TX		11/15/2024	7.124	227,650		(119)				337,000	08/28/2024
100176598	CF	TARZANA	CA		11/15/2024	7.124	210,859		(174)				335,000	09/13/2024
100176600		LOS ANGELES	CA		11/15/2024	7.624	413,557		(288)				575,000	09/17/2024
100176601	CF	WOODLAND	CA		11/15/2024	8.249	352,924		(312)				425,000	08/23/2024
100176603		GARFIELD	NJ		11/15/2024	8.000	758,349		(501)				999,999	08/26/2024
100176604	CF	SANTA CLARITA	CA		11/15/2024	7.625	727,622		(526)				886,000	08/27/2024
100176605		HAYWARD	CA		11/15/2024	7.250	509,547		(304)				950,000	09/13/2024
100176606		SEFFNER	FL		11/15/2024	7.500	285,274		(245)				350,000	08/15/2024
100176607	CF	SAN ANTONIO	TX		11/15/2024	7.499	202,411		(174)				252,000	08/23/2024
100176608	CF	LOS ANGELES	CA		11/15/2024	8.875	610,262		(501)				837,500	08/20/2024
100176609	CF	BURBANK	CA		11/15/2024	7.249	1,124,044		(320)				1,400,000	08/29/2024
100176610	CF	SAN ANTONIO	TX		11/15/2024	7.374	261,384		(266)				325,000	08/23/2024
100176613	CF	CORONA	CA		11/15/2024	7.000	616,758		(312)				760,000	09/16/2024
100176614		SAN ANTONIO	TX		11/15/2024	9.000	137,028		(111)				188,000	09/16/2024
100176615	CF	BURTONSVILLE	MD		11/15/2024	8.250	324,098		(457)				573,000	08/27/2024
100176616	CF	JURUPA VALLEY	CA		11/15/2024	8.624	668,267		(458)				720,000	09/06/2024
100176617	CF	BIRMINGHAM	AL		11/15/2024	7.624	105,337		(99)				145,000	09/17/2024
100176618	CF	LIVE OAK	FL		11/15/2024	7.124	239,273		(125)				295,000	09/05/2024
100176619		LAKELAND	FL		11/15/2024	8.124	171,625		(154)				236,000	08/12/2024
100176621	CF	PALMDALE	CA		11/15/2024	7.249	393,482		(161)				490,000	09/04/2024
100176622	CF	LONG BEACH	CA		11/15/2024	7.000	453,704		(181)				600,000	09/26/2024
100176623	CF	SUN VALLEY	CA		11/15/2024	8.874	1,121,466		(913)				1,200,000	09/11/2024
100176624		MOORPARK	CA		11/15/2024	6.749	375,168		(195)				698,000	09/16/2024
100176625	CF	MIDVALE	UT		11/15/2024	7.249	206,010		(172)				615,000	09/27/2024
100176626		NORTH MIAMI	FL		11/15/2024	9.124	486,834		(388)				570,000	08/27/2024
100176627		SEVIERVILLE	TN		11/15/2024	8.624	1,163,248		(286)				1,365,000	09/11/2024
100176628	CF	SPRINGFIELD	GA		11/15/2024	7.374	406,764		(324)				500,000	09/26/2024
100176629	CF	PALM COAST	FL		11/15/2024	7.124	175,373		(122)				255,000	09/03/2024
100176630	CF	RIVERSIDE	CA		11/15/2024	6.749	299,696		(243)				550,000	08/29/2024
100176631		SPRING	TX		11/15/2024	6.875	279,109		(190)				345,000	08/30/2024
100176633	CF	SARASOTA	FL		11/15/2024	7.374	1,179,481		(390)				1,465,000	09/27/2024
100176634	CF	FORT PIERCE	FL		11/15/2024	7.875	322,468		(300)				389,000	08/19/2024
100176636	CF	LANCASTER	CA		11/15/2024	7.125	334,184		(260)				535,000	09/13/2024
100176637		PHOENIX	AZ		11/15/2024	7.125	685,492		(321)				950,000	09/27/2024
100176638	CF	EAST STROUDSBURG	PA		11/15/2024	7.375	136,784		(127)				200,000	09/18/2024
100176639		CONVERSE	TX		11/15/2024	8.374	263,841		(316)				308,000	09/26/2024
100176640	CF	NAPLES	FL		11/15/2024	6.874	449,940		(202)				975,000	09/25/2024
100176641		HOUSTON	TX		11/15/2024	7.374	396,806		(265)				518,000	10/08/2024
100176642		CHARLOTTE	NC		11/15/2024	7.875	274,335		(251)				352,000	09/19/2024
100176643		GAINESVILLE	FL		11/15/2024	7.874	456,825		(250)				560,000	09/26/2024
100176644		VICTORVILLE	CA		11/15/2024	7.999	358,229		(187)				460,000	10/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176645	CF	PHOENIX	AZ		11/15/2024	8.374	126,774		(109)				175,000	10/15/2024
100176646	CF	ELIZABETH	NJ		11/15/2024	7.499	566,628		(183)				750,000	10/11/2024
100176647	CF	SUNRISE	FL		11/15/2024	7.124	158,231		(47)				225,000	10/21/2024
100176648	CF	BOONTON TOWNSHIP	NJ		11/15/2024	7.999	518,950		(248)				600,000	10/16/2024
100176649		ORANGE PARK	FL		11/15/2024	7.749	285,105		(191)				427,300	10/08/2024
100176650	CF	MIAMI	FL		11/15/2024	7.499	611,809		(165)				870,000	10/21/2024
100176651	CF	EL CAJON	CA		11/15/2024	6.999	882,993		(329)				1,095,000	10/11/2024
100176652	CF	CHARLOTTE	NC		11/15/2024	6.874	411,166		(148)				545,000	09/26/2024
100176654	CF	KENT	WA		11/15/2024	7.499	432,045		(297)				620,000	10/16/2024
100176655		TOMS RIVER	NJ		11/15/2024	7.999	406,239		(419)				820,000	06/21/2024
100176656	CF	TUSTIN	CA		11/15/2024	7.499	4,122,999		(685)				6,700,000	10/10/2024
100176657	CF	HEMPSTEAD	NY		11/15/2024	8.374	432,871		(294)				650,000	10/04/2024
100176658	CF	DECATUR	GA		11/15/2024	6.874	162,963		(16)				220,000	10/18/2024
100176659	CF	EL CAJON	CA		11/15/2024	6.999	682,367		(296)				960,000	10/11/2024
100176660	CF	CORNELIUS	NC		11/15/2024	7.250	463,867		(269)				760,000	08/30/2024
100176661	CF	HILLSBOROUGH	NJ		11/15/2024	7.249	550,504		(321)				675,000	10/15/2024
100176662	CF	DORAL	FL		11/15/2024	7.625	79,862		(396)				520,000	08/26/2024
100176663	CF	ORLANDO	FL		11/15/2024	6.999	459,965		(131)				579,000	09/24/2024
100176664	CF	CASSELBERRY	FL		11/15/2024	8.499	222,473		(122)				290,000	10/02/2024
100176665	CF	INVERNESS	FL		11/15/2024	8.374	178,867		(147)				265,000	10/08/2024
100176666	CF	PORT SAINT LUCIE	FL		11/15/2024	6.999	248,772		(136)				395,000	09/20/2024
100176667	CF	FORT WALTON BEACH	FL		11/15/2024	7.125	124,308		(13)				172,000	09/05/2024
100176668		BOCA RATON	FL		11/15/2024	7.749	305,432		(283)				430,000	09/27/2024
100176669	CF	MIAMI	FL		11/15/2024	8.750	508,068		(461)				695,000	08/30/2024
100176670	CF	SAINT PAUL	MN		11/15/2024	7.499	285,990		(204)				348,000	10/11/2024
100176671	CF	DALLAS	GA		11/15/2024	7.374	232,330		(228)				317,000	10/11/2024
100176672	CF	FRESNO	CA		11/15/2024	8.625	346,294		(309)				487,000	07/29/2024
100176673	CF	LEMOORE	CA		11/15/2024	7.749	614,342		(219)				811,000	10/09/2024
100176674	CF	SEAFORD	NY		11/15/2024	8.499	681,222		(370)	(4)			841,000	09/18/2024
100176675	CF	DAVENPORT	FL		11/15/2024	8.875	389,169		(315)				416,000	10/02/2024
100176676	CF	SNELLVILLE	GA		11/15/2024	7.749	396,230		(147)				490,000	10/07/2024
100176677	CF	VALRICO	FL		11/15/2024	7.375	349,997		(206)				450,000	08/16/2024
100176678	CF	TAMARAC	FL		11/15/2024	8.375	133,721		(82)				156,000	07/09/2024
100176679	CF	MIAMI	FL		11/15/2024	6.625	522,434		(87)				807,000	09/09/2024
100176680	CF	BELL CANYON	CA		11/15/2024	7.500	1,657,709		(497)				1,975,000	09/17/2024
100176681	CF	WEST MILFORD	NJ		11/15/2024	9.874	480,548		(169)				675,000	09/09/2024
100176682	CF	HOLLYWOOD	FL		11/15/2024	6.375	444,412		(19)				890,000	08/29/2024
100176683	CF	SANTA CLARITA	CA		11/15/2024	7.374	596,881		(304)				785,000	09/24/2024
100176684	CF	TRUCKEE	CA		11/15/2024	8.375	628,834		(646)				820,000	08/09/2024
100176685	CF	LOS ANGELES	CA		11/15/2024	8.124	1,193,893		(681)				2,350,000	09/25/2024
100176686	CF	MERIDEN	CT		11/15/2024	7.624	266,657		(182)				445,000	09/30/2024
100176687	CF	WESLEY CHAPEL	FL		11/15/2024	8.999	226,469		(160)				335,000	09/20/2024
100176688	CF	ARLETA	CA		11/15/2024	8.124	937,584		(634)				1,140,000	09/30/2024
100176689	CF	KATY	TX		11/15/2024	10.375	329,132		(493)				375,000	07/26/2024
100176690	CF	TORRANCE	CA		11/15/2024	8.249	935,894		(710)				1,200,000	08/29/2024
100176692	CF	SANTA ANA	CA		11/15/2024	7.990	724,622		(187)				900,000	09/24/2024
100176693	CF	SPRING	TX		11/15/2024	8.875	293,836		(232)				345,000	09/04/2024
100176694	CF	WATAUGA	TX		11/15/2024	7.375	106,218		(98)				205,000	09/30/2024
100176695	CF	TROY	NY		11/15/2024	7.874	114,689		(52)				147,000	10/03/2024
100176696	CF	SUNNY ISLES BEACH	FL		11/15/2024	7.374	357,245		(310)				989,000	09/13/2024
100176697	CF	SUFFOLK	VA		11/15/2024	8.749	430,075		(272)				490,000	09/26/2024
100176698	CF	HEMET	CA		11/15/2024	7.499	716,583		(403)				875,000	09/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176699	CF	GOODYEAR	AZ		11/15/2024	7.124	258,866		(218)				490,000	09/25/2024
100176700		POMONA	CA		11/15/2024	7.374	248,003		(191)				405,000	09/26/2024
100176701	CF	CHICAGO	IL		11/15/2024	7.374	182,261		(139)				235,000	10/04/2024
100176702	CF	CHICAGO	IL		11/15/2024	7.374	189,957		(162)				245,000	10/04/2024
100176703	CF	MIAMI GARDENS	FL		11/15/2024	6.999	415,227		(153)				555,000	09/23/2024
100176704		BROOKLYN	NY		11/15/2024	8.499	841,270		(129)				1,050,000	09/20/2024
100176706		IRVINGTON	NJ		11/15/2024	8.624	357,646		(207)				695,000	09/26/2024
100176707		SCHENECTADY	NY		11/15/2024	9.624	510,511		(258)				660,000	09/25/2024
100176709		POOLESVILLE	MD		11/15/2024	5.750	360,461		162				635,000	12/16/2023
100176710		BUFORD	GA		11/15/2024	7.250	268,859		(152)				361,000	04/12/2024
100176711		WOODBURY	MN		11/15/2024	6.800	204,884		(95)				315,000	04/15/2024
100176712		LAKE WORTH BEACH	FL		11/15/2024	6.990	318,718		(159)				412,000	04/15/2024
100176713		FAIRBURN	GA		11/15/2024	7.375	234,700		(185)				290,000	04/10/2024
100176714		JARRELL	TX		11/15/2024	6.625	186,529		(44)				235,000	05/15/2024
100176715		LYNNWOOD	WA		11/15/2024	6.875	601,337		(198)				950,000	04/25/2024
100176716		PRINCETON	TX		11/15/2024	6.250	142,107		37				208,000	04/30/2024
100176717		SOUTH EUCLID	OH		11/15/2024	6.625	174,908		(37)				228,000	05/01/2024
100176718		WINCHESTER	VA		11/15/2024	7.375	260,001		(141)				335,000	04/24/2024
100176719		ANAHEIM	CA		11/15/2024	6.875	614,927		(187)				836,000	05/28/2024
100176720		PEORIA	AZ		11/15/2024	7.250	415,413		(195)				515,000	04/22/2024
100176721		FORT WORTH	TX		11/15/2024	7.875	329,929		(262)				425,000	05/03/2024
100176722		GILBERT	AZ		11/15/2024	6.875	360,463		(141)				462,000	04/02/2024
100176723		ESTERO	FL		11/15/2024	7.500	390,168		(220)				480,000	05/28/2024
100176724		HENDERSON	NV		11/15/2024	6.625	298,692		(70)				380,000	05/30/2024
100176725		COLONIAL BEACH	VA		11/15/2024	7.000	400,002		(163)				560,000	06/12/2024
100176726		LAS VEGAS	NV		11/15/2024	6.125	397,415		232				522,700	05/20/2024
100176727		TACOMA	WA		11/15/2024	7.750	397,622		(199)				490,000	06/20/2024
100176728		ELLICOTT CITY	MD		11/15/2024	6.875	233,477		(98)				315,000	06/03/2024
100176730		SAN ANTONIO	TX		11/15/2024	6.000	153,845		96				225,000	03/28/2024
100176732		HENDERSON	NV		11/15/2024	6.375	585,587		89				750,000	03/28/2024
100176733		YAKIMA	WA		11/15/2024	7.250	293,343		(172)				367,000	04/01/2024
100176735		RALEIGH	NC		11/15/2024	6.625	249,585		(59)				345,000	04/15/2024
100176736		MESA	AZ		11/15/2024	7.500	232,515		(157)				294,000	04/09/2024
100176737		APEX	NC		11/15/2024	7.125	330,889		(141)				450,000	04/24/2024
100176738		BETHLEHEM	PA		11/15/2024	6.750	205,211		(61)				260,000	04/19/2024
100176741		DES PLAINES	IL		11/15/2024	7.750	300,337		(101)				400,000	04/30/2024
100176742		LITTLE ELM	TX		11/15/2024	5.750	269,025		296				385,000	04/24/2024
100176743		DURHAM	NC		11/15/2024	6.375	299,347		17				407,000	04/26/2024
100176744		BRIDGEWATER	VT		11/15/2024	7.125	738,895		(262)				925,000	05/07/2024
100176747		HARTWELL	GA		11/15/2024	6.800	732,035		(248)				1,086,000	05/09/2024
100176748		DACULA	GA		11/15/2024	7.875	380,902		(55)				477,000	05/10/2024
100176749		SAINT PAUL	MN		11/15/2024	6.975	392,073		(178)				535,000	04/29/2024
100176750		GROVER BEACH	CA		11/15/2024	7.375	668,506		(131)				845,000	04/19/2024
100176751		NEWPORT	RI		11/15/2024	6.950	752,702		(300)				1,000,000	04/12/2024
100176752		LAS VEGAS	NV		11/15/2024	7.250	482,594		(244)				597,000	05/02/2024
100176753		HENDERSON	NV		11/15/2024	7.125	335,300		(217)				424,000	05/17/2024
100176754		LINCOLN	NH		11/15/2024	7.875	416,141		(160)				579,000	05/24/2024
100176755		SURFSIDE BEACH	TX		11/15/2024	6.975	567,649		(250)				810,000	05/29/2024
100176756		AVONDALE	AZ		11/15/2024	6.750	268,253		(81)				367,000	05/30/2024
100176757		COLONIAL BEACH	VA		11/15/2024	7.000	314,695		(150)				440,000	06/12/2024
100176760		GRANITE FALLS	WA		11/15/2024	7.500	302,466		(268)				502,000	05/24/2024
100176761		RIVERDALE	GA		11/15/2024	7.000	213,951		(126)				270,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176763		MARSHFIELD	MA		11/15/2024	7.625	634,495		(324)				900,000	05/03/2024
100176766		NORFOLK	VA		11/15/2024	7.750	221,187		(205)				286,000	04/15/2024
100176769	CF	JASPER	GA		11/15/2024	7.125	813,729		(352)				1,156,000	05/31/2024
100176770		NORFOLK	VA		11/15/2024	7.625	239,019		(205)				310,500	04/15/2024
100176771		MIDDLETOWN	DE		11/15/2024	10.000	206,303		(190)				265,000	01/26/2024
100176772		GREENVILLE	SC		11/15/2024	7.750	220,402		(253)				370,000	03/26/2024
100176773		GREENVILLE	SC		11/15/2024	7.625	241,585		(90)				362,000	03/26/2024
100176774		SAINT JOHNS	FL		11/15/2024	7.990	242,549		(260)				541,000	05/23/2024
100176777		HOUSTON	TX		11/15/2024	9.750	144,559		(200)				200,000	08/17/2022
100176778		NEW HYDE PARK	NY		11/15/2024	7.625	655,392		(443)				885,000	04/18/2024
100176785	CF	VENTURA	CA		11/15/2024	7.500	946,832		(371)				1,327,000	09/13/2024
100176786	CF	SAVANNAH	GA		11/15/2024	7.125	418,203		4,194				510,000	08/27/2024
100176787	CF	COCONUT CREEK	FL		11/15/2024	8.000	1,912,549		(1,741)				2,310,000	09/13/2024
100176788		KANSAS CITY	MO		11/15/2024	7.250	136,653		(53)				205,000	09/09/2024
100176789	CF	HALLANDALE BEACH	FL		11/15/2024	7.125	598,295		(199)				803,000	08/29/2024
100176790		RICHMOND HILL	GA		11/15/2024	7.750	1,356,055		(1,575)				1,720,000	09/04/2024
100176791	CF	LAKE ELSINORE	CA		11/15/2024	7.625	519,572		(548)				623,000	09/19/2024
100176792	CF	SAN ANTONIO	TX		11/15/2024	7.375	171,108		(273)				203,000	09/30/2024
100176793	CF	GREENWOOD	SC		11/15/2024	7.250	195,107		(190)				235,000	09/25/2024
100176794		MECHANICSBURG	PA		11/15/2024	8.500	524,680		(277)				585,000	10/04/2024
100176795	CF	SAN ANTONIO	TX		11/15/2024	7.250	393,530		(130)				950,000	09/13/2024
100176796	CF	PARKER	CO		11/15/2024	6.750	590,749		(281)				920,000	08/30/2024
100176797	CF	EAST BRUNSWICK	NJ		11/15/2024	8.990	310,595		(440)				385,000	07/30/2024
100176798		SAN FRANCISCO	CA		11/15/2024	6.750	745,181		(309)				1,900,000	10/18/2024
100176800	CF	BELL GARDENS	CA		11/15/2024	7.500	496,801		(449)				640,000	08/16/2024
100176801		RINCON	GA		11/15/2024	7.750	247,042		(92)				297,000	09/09/2024
100176802		ASHLAND	NH		11/15/2024	6.750	241,990		38				332,000	09/23/2024
100176803		SOUTHWEST RANCHES	FL		11/15/2024	7.375	3,010,409		(3,066)				4,450,000	09/27/2024
100176804	CF	WOODCLIFF LAKE	NJ		11/15/2024	7.990	976,280		(866)				1,175,000	09/04/2024
100176805		GAINESVILLE	FL		11/15/2024	8.000	199,412		(170)				277,900	08/27/2024
100176806	CF	GARLAND	TX		11/15/2024	7.375	145,848		(203)				303,000	08/26/2024
100176807		ASHLAND	NH		11/15/2024	6.750	207,635		30				291,000	09/23/2024
100176808	CF	HASTINGS	FL		11/15/2024	7.875	159,992		(147)				250,000	08/29/2024
100176809	CF	NEW PORT RICHEY	FL		11/15/2024	7.375	311,425		(300)				400,000	09/25/2024
100176810		CARSON CITY	NV		11/15/2024	7.875	428,128		(391)				517,000	09/25/2024
100176811		BLAINE	WA		11/15/2024	7.250	623,506		(525)				875,000	08/30/2024
100176812		VERO BEACH	FL		11/15/2024	8.625	299,690		(253)				360,000	09/13/2024
100176813	CF	LOOMIS	CA		11/15/2024	6.875	305,632		(237)				950,000	09/27/2024
100176814		BOCA RATON	FL		11/15/2024	8.750	1,351,493		(255)				2,000,000	09/03/2024
100176815	CF	FREEHOLD	NJ		11/15/2024	6.875	358,777		(385)				830,000	09/23/2024
100176816		ATLANTA	GA		11/15/2024	7.750	248,049		(235)				215,000	09/02/2025
100176817	CF	BOYNTON BEACH	FL		11/15/2024	7.625	305,024		(317)				400,000	08/29/2024
100176818	CF	TORRANCE	CA		11/15/2024	7.500	878,886		(551)				1,165,000	09/10/2024
100176819	CF	THOUSAND OAKS	CA		11/15/2024	6.875	854,886		(242)				1,091,000	09/25/2024
100176820	CF	TRENTON	NJ		11/15/2024	8.125	206,785		(263)				280,000	09/18/2024
100176821	CF	SANTA ROSA BEACH	FL		11/15/2024	7.250	407,768		(282)				522,500	09/10/2024
100176822	CF	CHINO	CA		11/15/2024	7.625	599,851		(355)				785,000	07/10/2024
100176823	CF	SHARPSBURG	GA		11/15/2024	8.990	368,457		(257)				446,000	08/28/2024
100176825	CF	PIGEON FORGE	TN		11/15/2024	7.625	269,578		(169)				380,000	09/03/2024
100176826		GRANADA HILLS	CA		11/15/2024	6.750	1,225,414		(852)				1,600,000	09/24/2024
100176827	CF	CRESWELL	OR		11/15/2024	8.500	383,237		(353)				445,000	09/25/2024
100176828	CF	WALNUT CREEK	CA		11/15/2024	7.500	926,025		(479)				1,140,000	08/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176829	CF	SHORT HILLS	NJ		11/15/2024	7.125	3,072,503		(1,027)				4,000,000	09/27/2024
100176831	CF	PANAMA CITY	FL		11/15/2024	8.875	153,794		(130)				175,000	09/16/2024
100176833	CF	PARKER	CO		11/15/2024	7.000	765,483		(307)				1,070,000	08/16/2024
100176835		ATLANTA	GA		11/15/2024	8.625	146,960		(230)				170,000	08/21/2024
100176836	CF	ATLANTA	GA		11/15/2024	7.625	315,810		(220)				440,000	08/20/2024
100176837	CF	HOMESTEAD	FL		11/15/2024	7.000	257,109		(160)				348,000	09/05/2024
100176838	CF	ESCONDIDO	CA		11/15/2024	7.375	863,978		(664)				1,202,000	08/26/2024
100176839	CF	EAGLE LAKE	FL		11/15/2024	7.125	287,255		(222)				410,000	08/30/2024
100176840		MIAMI	FL		11/15/2024	8.250	337,796		(320)				360,000	08/29/2024
100176841		ASHLAND	NH		11/15/2024	6.750	215,214		30				300,000	09/23/2024
100176842	CF	MONTICELLO	NY		11/15/2024	7.500	229,291		(227)				280,000	09/25/2024
100176843		SENECA	SC		11/15/2024	7.750	296,864		(125)				406,000	08/30/2024
100176844	CF	NORTH LAS VEGAS	NV		11/15/2024	6.875	211,365		(79)				430,000	09/26/2024
100176845		MCDONOUGH	GA		11/15/2024	7.500	177,248		(80)				226,000	09/17/2024
100176846	CF	NORMANDY PARK	WA		11/15/2024	7.125	834,332		(382)				1,075,000	09/16/2024
100176847	CF	KISSIMMEE	FL		11/15/2024	7.375	197,465		(194)				278,000	09/11/2024
100176848	CF	SOUTH OZONE PARK	NY		11/15/2024	7.750	602,169		(151)				756,000	09/27/2024
100176849	CF	LOS ANGELES	CA		11/15/2024	7.125	375,116		(404)				660,000	09/20/2024
100176850	CF	MIAMI	FL		11/15/2024	7.875	165,799		(136)				235,000	09/16/2024
100176851	CF	BAYONNE	NJ		11/15/2024	7.125	360,903		(317)				680,000	08/30/2024
100176852	CF	SEDONA	AZ		11/15/2024	7.375	659,924		(335)				823,000	09/26/2024
100176853	CF	WEST PALM BEACH	FL		11/15/2024	7.500	350,451		(451)				445,000	09/03/2024
100176854		WHITE MARSH	MD		11/15/2024	7.500	674,172		(425)				825,000	09/20/2024
100176855	CF	CUMMING	GA		11/15/2024	7.000	265,797		(162)				372,000	09/20/2024
100176857	CF	PENSACOLA	FL		11/15/2024	7.625	125,979		(122)				166,000	09/06/2024
100176859	CF	ELMONT	NY		11/15/2024	6.750	495,218		(120)				661,000	09/03/2024
100176860	CF	PUNTA GORDA	FL		11/15/2024	6.625	242,589		(5)				330,000	08/30/2024
100176861	CF	RANCHO CUCAMONGA	CA		11/15/2024	7.125	488,101		8,477				595,000	08/15/2024
100176862	CF	ALPHARETTA	GA		11/15/2024	7.750	701,815		(571)				850,000	08/23/2024
100176863		HOUSTON	TX		11/15/2024	7.625	187,743		(122)				258,000	09/04/2024
100176864	CF	ASHEVILLE	NC		11/15/2024	7.125	413,033		(342)				573,000	09/19/2024
100176865		KISSIMMEE	FL		11/15/2024	6.875	279,902		(78)				390,000	09/26/2024
100176866		MURRIETA	CA		11/15/2024	6.750	598,392		(78)				905,000	09/09/2024
100176867		MARATHON	FL		11/15/2024	7.125	507,256		(325)				715,000	09/13/2024
100176868	CF	BELMONT	NC		11/15/2024	7.875	469,175		(429)				645,000	09/19/2024
100176870	CF	FORT LAUDERDALE	FL		11/15/2024	7.250	830,778		(552)				1,599,212	09/03/2024
100176871	CF	DELTONA	FL		11/15/2024	7.750	208,736		(287)				360,000	08/23/2024
100176872		CONROE	TX		11/15/2024	7.750	115,680		(106)				150,000	10/03/2024
100176873	CF	MERRITT ISLAND	FL		11/15/2024	7.625	169,617		(134)				382,000	06/25/2024
100176874	CF	BELLEVUE	WA		11/15/2024	7.375	427,581		(183)				973,000	08/28/2024
100176875	CF	LEVITTOWN	PA		11/15/2024	7.250	271,698		(219)				440,000	09/23/2024
100176876		INVERNESS	FL		11/15/2024	8.625	210,700		(362)				276,000	08/30/2024
100176878	CF	NEW ORLEANS	LA		11/15/2024	7.375	356,869		(674)				715,000	09/19/2024
100176879		WEST PARK	FL		11/15/2024	7.125	381,575		(199)				470,000	09/06/2024
100176880	CF	KILL DEVIL HILLS	NC		11/15/2024	7.375	673,233		(325)				830,000	09/26/2024
100176881	CF	MIAMI	FL		11/15/2024	7.250	510,361		(209)				654,000	08/30/2024
100176882		MILL VALLEY	CA		11/15/2024	7.500	978,469		(150)				5,100,000	09/06/2024
100176883		CONROE	TX		11/15/2024	7.750	120,466		(111)				148,000	10/03/2024
100176884		CONROE	TX		11/15/2024	7.750	129,700		(119)				156,000	10/03/2024
100176885	CF	CHATTANOOGA	TN		11/15/2024	7.250	294,508		(196)				390,000	09/20/2024
100176886		ORLANDO	FL		11/15/2024	8.250	157,368		(105)				230,000	08/16/2024
100176887	CF	KANSAS CITY	MO		11/15/2024	8.375	178,816		(150)				215,000	10/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176888	CF	FORT LAUDERDALE	FL		11/15/2024	6.875	189,683		(173)				250,000	09/24/2024
100176889	CF	SALADO	TX		11/15/2024	7.250	690,314		(490)				869,000	09/27/2024
100176890	CF	PHOENIX	AZ		11/15/2024	8.500	336,508		(137)				390,000	09/11/2024
100176891		PEMBROKE PINES	FL		11/15/2024	7.125	367,021		(206)				722,000	09/12/2024
100176892	CF	HICKORY	NC		11/15/2024	7.250	314,218		(334)				410,000	09/30/2024
100176893		HILTON HEAD ISLAND	SC		11/15/2024	7.750	390,497		(361)				695,000	08/12/2024
100176894		GREENVILLE	SC		11/15/2024	7.125	196,788		(19)				260,000	08/29/2024
100176895		KISSIMMEE	FL		11/15/2024	7.125	190,295		3				252,000	08/30/2024
100176896		BELTSVILLE	MD		11/15/2024	6.750	356,435		(12)				538,000	09/20/2024
100176897	CF	RANCHO CORDOVA	CA		11/15/2024	7.875	346,601		(192)				430,000	09/03/2024
100176898	CF	NASHUA	NH		11/15/2024	6.750	162,362		(47)				270,000	09/17/2024
100176899	CF	ELIZABETH CITY	NC		11/15/2024	8.750	296,887		(73)				360,000	07/31/2024
100176900		CAPE CORAL	FL		11/15/2024	7.125	255,649		(131)				319,000	09/10/2024
100176901		LOXAHATCHEE	FL		11/15/2024	7.625	359,823		(222)				460,000	09/06/2024
100176902	CF	LAS VEGAS	NV		11/15/2024	8.000	626,293		(675)				800,000	08/30/2024
100176904	CF	MINT HILL	NC		11/15/2024	7.125	110,398		(161)				433,000	08/30/2024
100176905	CF	LUTHERVILLE TIMONIUM	MD		11/15/2024	8.000	54,546		(298)				445,000	09/27/2024
100176906		PORT RICHEY	FL		11/15/2024	7.375	203,983		(40)				250,000	09/17/2024
100176907	CF	BOYNTON BEACH	FL		11/15/2024	7.500	211,910		(312)				332,000	08/21/2024
100176908		CHULA VISTA	CA		11/15/2024	7.125	609,769		(136)				920,000	09/25/2024
100176909		MODESTO	CA		11/15/2024	6.625	301,665		123				420,000	09/12/2024
100176910	CF	BRENTWOOD	TN		11/15/2024	7.000	543,930		4,924				664,000	09/13/2024
100176911		FORT LAUDERDALE	FL		11/15/2024	7.375	412,663		(300)				675,000	08/29/2024
100176913	CF	WYLIE	TX		11/15/2024	7.250	182,131		(238)				371,000	09/27/2024
100176914		ATLANTA	GA		11/15/2024	7.125	711,204		(538)				980,000	09/13/2024
100176915	CF	MIAMI	FL		11/15/2024	7.250	435,564		(494)				595,000	09/27/2024
100176916		INDIO	CA		11/15/2024	7.750	249,657		(94)				310,000	09/25/2024
100176917	CF	BELLEVUE	WA		11/15/2024	6.875	658,276		(251)				948,000	09/13/2024
100176918	CF	PLANO	TX		11/15/2024	7.500	206,958		(186)				748,000	08/30/2024
100176919		CAPITOL HEIGHTS	MD		11/15/2024	7.875	232,690		(195)				340,000	08/16/2024
100176920	CF	LOS ANGELES	CA		11/15/2024	7.250	701,660		(290)				850,000	09/17/2024
100176921		CAPE CORAL	FL		11/15/2024	8.250	360,867		(128)				520,000	08/30/2024
100176922	CF	CHARLOTTE	NC		11/15/2024	8.000	199,404		(202)				325,000	08/16/2024
100176923	CF	COLORADO SPRINGS	CO		11/15/2024	7.250	546,785		(422)				666,000	09/06/2024
100176924	CF	WESTWOOD	MA		11/15/2024	7.250	1,214,038		(577)				1,500,000	08/30/2024
100176925	CF	PANAMA CITY BEACH	FL		11/15/2024	7.375	458,619		(310)				640,000	09/03/2024
100176926		ATLANTA	GA		11/15/2024	7.875	295,803		(290)				355,000	08/30/2024
100176927	CF	MIAMI	FL		11/15/2024	9.250	493,836		(386)				600,000	07/25/2024
100176928	CF	SECAUCUS	NJ		11/15/2024	7.750	766,860		(775)				1,000,000	09/16/2024
100176929	CF	APOPKA	FL		11/15/2024	6.875	603,784		(340)				794,000	08/30/2024
100176930	CF	HOBOKEN	NJ		11/15/2024	7.750	228,774		(326)				440,000	10/02/2024
100176931		LOS ANGELES	CA		11/15/2024	8.750	582,733		(676)				900,000	08/28/2024
100176932	CF	MIROMAR LAKES	FL		11/15/2024	8.125	1,030,837		(3,526)				4,400,000	08/16/2024
100176933	CF	BALTIMORE	MD		11/15/2024	7.250	128,495		(100)				178,000	09/18/2024
100176934	CF	PANAMA CITY BEACH	FL		11/15/2024	7.000	500,898		(345)				700,000	09/03/2024
100176935		MIAMI GARDENS	FL		11/15/2024	7.000	428,205		(210)				585,000	10/15/2024
100176936	CF	OTTUMWA	IA		11/15/2024	7.625	268,747		(175)				360,000	09/24/2024
100176937	CF	LANDRUM	SC		11/15/2024	7.875	163,860		(233)				205,000	09/24/2024
100176938		MANASSAS	VA		11/15/2024	8.500	314,109		(311)				464,000	08/26/2024
100176939		CRAWFORDVILLE	FL		11/15/2024	8.250	131,853		(183)				194,000	09/12/2024
100176940		FORT LAUDERDALE	FL		11/15/2024	7.625	296,753		(231)				480,000	09/12/2024
100176941	CF	PORTER RANCH	CA		11/15/2024	7.625	992,123		(544)				1,240,000	06/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176942	CF	HOLLYWOOD	FL		11/15/2024	7.500	133,014		(127)				185,000	09/10/2024
100176943		BALTIMORE	MD		11/15/2024	7.375	208,490		(88)				270,000	09/16/2024
100176944	CF	BALTIMORE	MD		11/15/2024	8.250	150,422		(219)				193,000	09/20/2024
100176945		RICHMOND	VA		11/15/2024	7.490	333,598		(93)				460,000	09/19/2024
100176946		INDIANAPOLIS	IN		11/15/2024	8.125	251,449		(105)				345,000	09/23/2024
100176947	CF	FULSHEAR	TX		11/15/2024	7.125	232,183		(75)				310,000	08/28/2024
100176948	CF	MIAMI	FL		11/15/2024	6.875	290,346		(248)				550,000	09/30/2024
100176949	CF	DEDHAM	MA		11/15/2024	8.750	610,348		(355)				904,000	09/19/2024
100176950		FAYETTEVILLE	GA		11/15/2024	7.250	281,040		(213)				342,000	09/27/2024
100176951		ORLAND	CA		11/15/2024	8.250	112,308		(99)				231,000	09/06/2024
100176952		BROKEN ARROW	OK		11/15/2024	9.000	170,229		(112)				265,000	02/24/2025
100176953	CF	WINDERMERE	FL		11/15/2024	7.500	2,545,528		(1,458)				3,650,000	08/23/2024
100176954	CF	BELLINGHAM	WA		11/15/2024	7.125	183,641		(181)				600,000	09/11/2024
100176955	CF	KATY	TX		11/15/2024	7.500	248,223		(288)				348,500	09/17/2024
100176956	CF	REYNOLDSBURG	OH		11/15/2024	7.750	252,042		(241)				350,000	09/25/2024
100176957	CF	RANCHO MIRAGE	CA		11/15/2024	7.125	968,955		(631)				1,950,000	09/20/2024
100176958	CF	HIGHLAND	CA		11/15/2024	7.750	154,810		(145)				250,000	09/19/2024
100176959	CF	VENICE	FL		11/15/2024	8.250	187,180		(164)				227,000	09/03/2024
100176960	CF	HIGHLAND	CA		11/15/2024	7.750	139,037		(89)				240,000	09/19/2024
100176961	CF	HIGHLAND	CA		11/15/2024	7.750	141,175		(133)				240,000	09/19/2024
100176962		FORT LAUDERDALE	FL		11/15/2024	7.375	283,359		(55)				450,000	09/19/2024
100176963	CF	HIGHLAND	CA		11/15/2024	7.750	154,810		(145)				250,000	09/19/2024
100176964	CF	EAST STROUDSBURG	PA		11/15/2024	6.875	367,597		(139)				456,000	09/05/2024
100176965		ANTIOCH	CA		11/15/2024	7.625	471,773		(220)				760,000	09/28/2024
100176966		ROME	GA		11/15/2024	9.750	142,293		(106)				210,000	09/17/2024
100176967	CF	SAFETY HARBOR	FL		11/15/2024	7.500	282,335		(269)				340,000	09/23/2024
100176968	CF	RIVERSIDE	CA		01/16/2025	7.625	435,854		5,495				607,000	08/05/2024
100176969	CF	PHILADELPHIA	PA		01/16/2025	9.750	129,609		(99)				160,000	10/13/2023
100176971	CF	DADEVILLE	AL		01/16/2025	8.875	366,907		(340)				449,000	11/02/2022
100176973	CF	GILLSVILLE	GA		01/16/2025	8.875	317,349		(172)				390,000	12/01/2023
100176975	CF	WORTHINGTON	OH		01/16/2025	7.875	350,405		(325)				585,000	07/11/2024
100176976	CF	DECATUR	GA		01/16/2025	8.875	213,139		(185)				265,000	12/08/2023
100176977	CF	MAYS LANDING	NJ		01/16/2025	9.625	356,343		(268)				460,000	09/28/2023
100176980	CF	OCEAN CITY	MD		01/16/2025	8.625	441,641		(2,667)				545,000	12/08/2023
100176981		JEFFERSON CITY	MO		01/16/2025	8.875	259,549		(209)				312,000	07/01/2024
100176982	CF	BETHANY BEACH	DE		01/16/2025	7.375	242,945		(290)				745,000	06/07/2024
100176984	CF	OCEAN CITY	MD		01/16/2025	7.500	216,308		(102)				297,000	06/17/2024
100176985	CF	DOVER	NH		01/16/2025	7.250	316,215		(123)				395,000	06/07/2024
100176986	CF	ALABASTER	AL		01/16/2025	8.000	253,761		(233)				314,000	01/31/2024
100176987	CF	LAUDERHILL	FL		01/16/2025	6.750	133,546		(15)				180,000	04/08/2024
100176988	CF	NASHVILLE	TN		01/16/2025	8.750	256,822		(206)				350,000	06/25/2024
100176989	CF	FOREST PARK	GA		01/16/2025	8.875	187,175		(151)				225,000	07/08/2024
100176990	CF	BETHANY BEACH	DE		01/16/2025	7.125	659,185		(186)				885,000	04/05/2024
100176991	CF	NORCO	CA		01/16/2025	6.875	572,036		(104)				1,140,000	06/06/2024
100176995	CF	KEYES	CA		01/16/2025	7.250	1,025,433		(580)				1,600,000	02/16/2024
100176996	CF	NEWPORT	ME		01/16/2025	8.625	333,266		(285)				463,000	06/21/2024
100176998		HOUSTON	TX		01/16/2025	7.500	264,959		(562)				400,000	09/21/2023
100176999	CF	BAKERSFIELD	CA		01/16/2025	7.125	718,927		34				1,028,000	08/02/2024
100177000	CF	FORT LAUDERDALE	FL		01/16/2025	8.500	337,744		(293)				420,000	01/17/2024
100177001	CF	PANAMA CITY BEACH	FL		01/16/2025	7.750	736,951		(457)				965,000	04/30/2024
100177002	CF	BIG BEAR LAKE	CA		01/16/2025	8.500	891,350		(628)				970,000	09/06/2023
100177003	CF	MARINETTE	WI		01/16/2025	7.000	150,182		(60)				309,000	03/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177005	CF	DISTRICT HEIGHTS	MD		01/16/2025	9.875	133,569		(105)				184,000	03/07/2023
100177006	CF	HEWLETT	NY		01/16/2025	7.375	1,407,152		(122)				1,675,000	02/20/2024
100177007		FORT MILL	SC		01/16/2025	8.125	272,593		(215)				440,000	06/10/2024
100177008	CF	LADERA RANCH	CA		01/16/2025	7.125	869,414		(382)				1,325,000	06/25/2024
100177009	CF	GOLETA	CA		01/16/2025	7.250	856,140		(358)				1,675,000	06/27/2024
100177010	CF	YORBA LINDA	CA		01/16/2025	7.625	648,460		(534)				1,425,000	03/22/2024
100177011	CF	SPENCER	NC		01/16/2025	9.250	297,637		(231)				318,000	06/21/2024
100177012	CF	IRVINE	CA		01/16/2025	7.250	777,746		(201)				1,035,000	08/08/2024
100177013	CF	HOUSTON	TX		01/16/2025	8.125	623,768		(231)				743,500	05/29/2024
100177015		MISSION VIEJO	CA		01/16/2025	7.375	600,575		(149)				1,985,000	07/17/2024
100177016	CF	CORONA	CA		01/16/2025	6.875	380,240		(156)				750,000	02/23/2024
100177017	CF	CHINO	CA		01/16/2025	7.875	660,705		(329)				812,000	08/02/2024
100177019	CF	WORTHINGTON	MA		01/16/2025	8.875	174,486		(216)				270,000	07/03/2024
100177021	CF	ANNANDALE	VA		01/16/2025	7.625	587,376		(482)				815,000	06/03/2024
100177022	CF	HARTLAND	WI		01/16/2025	7.875	3,037,065		(1,455)				4,600,000	05/24/2024
100177023		CLEVELAND	TN		01/16/2025	9.500	304,657		(233)				451,000	03/20/2024
100177024	CF	LAS VEGAS	NV		01/16/2025	6.625	288,499		5				375,000	06/26/2024
100177025	CF	FORT LEE	NJ		01/16/2025	8.750	670,020		(1,849)				1,635,000	12/22/2023
100177026		MC LOUTH	KS		01/16/2025	9.875	326,179		(244)				356,000	10/05/2023
100177027	CF	CAMPBELL	CA		01/16/2025	7.500	1,705,505		(849)				2,400,000	08/07/2024
100177029	CF	LAKEWOOD RANCH	FL		01/16/2025	7.000	266,893		1,414				530,000	07/25/2024
100177030	CF	SCOTTSDALE	AZ		01/16/2025	7.500	659,588		(221)				800,000	02/01/2024
100177031	CF	CAROLINA BEACH	NC		01/16/2025	7.875	276,674		(189)				340,000	04/22/2024
100177032	CF	ROUND ROCK	TX		01/16/2025	8.125	370,404		(286)				480,000	04/09/2024
100177033	CF	OCEAN CITY	MD		01/16/2025	6.875	97,034		(28)				345,000	04/30/2024
100177034	CF	SAN JOSE	CA		01/16/2025	7.500	1,140,534		(624)				1,500,000	04/08/2024
100177035		BEDFORD	OH		01/16/2025	7.875	108,615		(107)				142,000	04/25/2024
100177036	CF	HENDERSON	NV		01/16/2025	8.000	324,908		(216)				404,000	05/02/2024
100177038	CF	FORT WASHINGTON	MD		01/16/2025	9.875	307,875		(233)				350,000	10/17/2023
100177039	CF	LIMA	OH		01/16/2025	9.500	199,572		(152)				241,000	05/03/2024
100177040	CF	MUNSTER	IN		01/16/2025	7.250	143,425		(98)				223,000	04/30/2024
100177041	CF	SLIDELL	LA		01/16/2025	7.250	219,641		(115)				289,000	06/22/2024
100177043	CF	WILTON	NH		01/16/2025	8.000	327,512		(239)				430,000	05/01/2024
100177044	CF	WORCESTER	MA		01/16/2025	7.375	266,497		(162)				350,000	04/04/2024
100177046	CF	INDIALANTIC	FL		01/16/2025	8.125	207,742		(133)				290,000	05/09/2024
100177047	CF	HOLDEN	MA		01/16/2025	6.625	144,930		(4)				501,000	05/13/2024
100177048	CF	INDIAN WELLS	CA		01/16/2025	7.375	393,860		(182)				605,000	05/17/2024
100177049	CF	POINTBLANK	TX		01/16/2025	8.000	259,030		(182)				299,000	05/10/2024
100177050	CF	BETHANY BEACH	DE		01/16/2025	7.125	494,139		(196)				798,000	05/10/2024
100177052	CF	NIANTIC	CT		01/16/2025	7.125	270,661		(154)				549,000	05/20/2024
100177053	CF	SAN ANTONIO	TX		01/16/2025	7.875	190,644		(173)				231,840	05/28/2024
100177056	CF	ENCINITAS	CA		01/16/2025	7.125	1,664,948		(768)				2,200,000	06/04/2024
100177058	CF	FAIRFIELD	CT		01/16/2025	7.125	1,059,270		(496)				1,475,000	05/30/2024
100177059	CF	OCEAN CITY	MD		01/16/2025	7.750	209,131		(104)				243,000	06/11/2024
100177061	CF	PHOENIX	AZ		01/16/2025	7.125	206,554		(135)				280,000	07/09/2024
100177062	CF	SAN ANTONIO	TX		01/16/2025	7.250	200,017		(138)				245,000	05/16/2024
100177065	CF	FORT LAUDERDALE	FL		01/16/2025	7.375	415,832		(366)				750,000	06/18/2024
100177066	CF	JACKSON	OH		01/16/2025	9.625	156,914		(123)				170,000	09/11/2023
100177067	CF	ANDOVER	MA		01/16/2025	6.875	499,963		(133)				1,206,000	07/25/2024
100177068	CF	DALLAS	TX		01/16/2025	7.375	911,125		(414)				1,750,000	06/05/2024
100177069	CF	IRON MOUNTAIN	MI		01/16/2025	7.375	184,865		(108)				284,000	03/22/2024
100177071	CF	PALM DESERT	CA		01/16/2025	7.250	98,899		(32)				485,500	06/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177074	CF	FULLERTON	CA		01/16/2025	9.750	917,162		(954)				1,175,000	01/09/2024
100177075	CF	HENRICO	VA		01/16/2025	10.000	271,653		(2,776)				349,500	05/15/2023
100177076		VALLEJO	CA		01/16/2025	8.375	155,044		(138)				305,000	12/12/2023
100177077	CF	CONROE	TX		01/16/2025	7.000	900,345		(276)				1,758,000	05/24/2024
100177078	CF	ANAHEIM	CA		01/16/2025	8.250	423,006		(140)				525,000	05/13/2024
100177079	CF	GRANITE BAY	CA		01/16/2025	6.750	1,048,981		(96)				1,307,000	04/19/2024
100177080	CF	CRYSTAL LAKE	IL		01/16/2025	9.375	313,974		(1,894)				683,000	06/05/2023
100177081	CF	INDIANAPOLIS	IN		01/16/2025	7.375	146,921		(108)				191,000	07/26/2024
100177082	CF	OCEAN CITY	MD		01/16/2025	7.500	303,114		(235)				538,000	04/30/2024
100177083	CF	SANTA ROSA VALLEY	CA		01/16/2025	7.375	505,080		(217)				3,400,000	07/26/2024
100177087	CF	SAN FRANCISCO	CA		01/16/2025	7.250	1,257,667		3,115				1,840,000	01/29/2024
100177090	CF	SACRAMENTO	CA		01/16/2025	8.375	344,926		(295)				502,000	05/31/2024
100177091	CF	BROOKLYN	NY		01/16/2025	7.500	728,454		(522)				950,000	04/17/2024
100177092	CF	LIVERMORE	CA		01/16/2025	7.625	405,085		(229)				2,025,000	05/20/2024
100177093	CF	MENDHAM TOWNSHIP	NJ		01/16/2025	6.750	461,424		(220)				1,550,000	02/14/2024
100177094	CF	STUART	FL		01/16/2025	9.000	99,859		(95)				175,000	05/02/2024
100177097	CF	MIAMI	FL		01/16/2025	6.875	434,385		(117)				543,000	07/09/2024
100177098		RIVERSIDE	CA		01/16/2025	7.250	983,791		(646)				1,800,000	05/24/2024
100177100	CF	UPLAND	CA		01/16/2025	8.500	963,614		(594)				1,050,000	06/04/2024
100177101	CF	BROOKLYN	NY		01/16/2025	6.875	1,345,429		(709)				3,800,000	04/12/2024
100177102	CF	SOUTH ORANGE	NJ		01/16/2025	8.250	1,452,060		(1,245)				2,000,000	06/21/2024
100177103	CF	NEWARK	DE		01/16/2025	8.000	139,507		(108)				170,000	07/30/2024
100177106	CF	JUSTIN	TX		01/16/2025	8.500	190,147		(163)				470,000	03/08/2024
100177107	CF	BALTIMORE	MD		01/16/2025	8.125	245,268		(138)				305,000	08/09/2024
100177111	CF	MT ARLINGTON	NJ		01/16/2025	7.375	537,452		(277)				815,000	07/10/2024
100177112	CF	DANVILLE	CA		01/16/2025	7.375	531,711		(930)				1,578,000	07/06/2024
100177113	CF	COLOMA	MI		01/16/2025	7.375	320,335		(188)				419,500	08/06/2024
100177114	CF	APACHE JUNCTION	AZ		01/16/2025	6.375	256,365		16				364,000	08/06/2024
100177116	CF	AVILA BEACH	CA		01/16/2025	7.125	950,488		(228)				1,850,000	08/13/2024
100177118	CF	PORT ANGELES	WA		01/16/2025	8.125	584,897		(391)				730,000	09/11/2023
100177120	CF	NEW ORLEANS	LA		01/16/2025	6.750	309,878		11				430,000	07/15/2024
100177122	CF	DENISON	TX		01/16/2025	6.875	287,811		(68)				365,000	08/07/2024
100177127	CF	CINCINNATI	OH		01/16/2025	8.875	136,911		(127)				150,000	06/21/2024
100177128	CF	NOVATO	CA		01/16/2025	7.375	550,758		(345)				675,000	08/15/2024
100177129	CF	BOSTON	MA		01/16/2025	6.500	658,743		1,335				2,390,000	07/23/2024
100177130	CF	FRESNO	CA		01/16/2025	9.000	377,142		(299)				490,000	07/23/2024
100177131	CF	FRANKTOWN	CO		01/16/2025	8.625	748,735		(581)				909,000	12/28/2023
100177132	CF	SNELLVILLE	GA		01/16/2025	7.875	272,952		(238)				332,000	11/15/2023
100177133	CF	CHOWCHILLA	CA		01/16/2025	9.250	470,250		(289)				538,000	04/05/2024
100177136	CF	LAGUNA NIGUEL	CA		01/16/2025	7.375	1,400,782		(778)				2,000,000	07/29/2024
100177137	CF	OXNARD	CA		01/16/2025	7.125	322,141		(207)				670,000	04/17/2024
100177138	CF	PARRISH	FL		01/16/2025	7.250	183,978		(207)				350,000	05/31/2024
100177140	CF	AURORA	IL		01/16/2025	8.250	204,404		(190)				257,000	03/01/2024
100177141	CF	SAPULPA	OK		01/16/2025	7.000	372,044		(128)				531,000	05/23/2024
100177142	CF	PARAMUS	NJ		01/16/2025	7.750	384,147		(349)				675,000	08/14/2024
100177143	CF	SWARTZ CREEK	MI		01/16/2025	8.875	518,774		1,234				570,000	05/01/2024
100177145		RANDOLPH	NJ		01/16/2025	9.875	506,572		(208)				640,000	07/22/2024
100177147	CF	WEST PALM BEACH	FL		01/16/2025	7.500	370,883		(123)				492,000	08/21/2024
100177148	CF	PARK HILL	OK		01/16/2025	8.000	349,937		(87)				432,000	07/22/2024
100177149	CF	W BLOOMFIELD	MI		01/16/2025	8.250	2,761,881		(781)				3,150,000	07/31/2024
100177150	CF	FRANKLIN	TN		01/16/2025	6.875	396,636		(140)				845,000	07/31/2024
100177151	CF	LAKEWOOD	NJ		01/16/2025	8.625	689,259		(135)				860,000	07/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177153	CF	GREENWICH	CT		01/16/2025	7.500	259,548		(229)				825,000	07/22/2024
100177154	CF	SISTERS	OR		01/16/2025	9.875	784,353		(370)				968,000	07/22/2024
100177155	CF	NIPOMO	CA		01/16/2025	8.125	660,442		(596)				950,000	05/31/2024
100177158		PORT ST LUCIE	FL		01/16/2025	8.750	254,273		(220)				330,000	07/11/2024
100177160	CF	SEBASTIAN	FL		01/16/2025	7.125	833,298		(362)				1,102,000	07/22/2024
100177161	CF	SAN JOSE	CA		01/16/2025	7.375	825,056		(572)				1,010,000	06/17/2024
100177163	CF	BAKERSFIELD	CA		01/16/2025	7.250	427,508		(241)				525,000	07/23/2024
100177167	CF	LOUISVILLE	KY		01/16/2025	8.000	639,435		(501)				850,000	06/14/2024
100177168	CF	HUMBLE	TX		01/16/2025	8.500	207,819		(175)				250,000	07/23/2024
100177169		NORTH LAUDERDALE	FL		01/16/2025	8.875	268,136		(115)				505,000	05/28/2024
100177170	CF	VILLA RICA	GA		01/16/2025	7.750	241,007		(221)				295,000	06/05/2024
100177174	CF	SAINT GEORGE	UT		01/16/2025	8.375	1,640,204		(1,405)				1,980,000	06/27/2024
100177175	CF	ALPHARETTA	GA		01/16/2025	7.500	362,584		(342)				695,000	06/18/2024
100177177	CF	BURLESON	TX		01/16/2025	8.500	344,981		(289)				415,000	07/25/2024
100177178	CF	GALVESTON	TX		01/16/2025	9.750	163,376		(127)				195,000	11/10/2022
100177179	CF	WESTLAND	MI		01/16/2025	8.125	243,100		(227)				306,000	06/20/2024
100177181	CF	SAN MARCOS	TX		01/16/2025	7.250	319,616		(178)				394,000	06/27/2024
100177182	CF	FORT MYERS	FL		01/16/2025	9.500	89,643		(74)				168,000	11/08/2022
100177184	CF	BULLHEAD CITY	AZ		01/16/2025	7.875	221,590		(156)				241,475	07/18/2024
100177185	CF	LAKEWOOD	NJ		01/16/2025	7.500	765,112		(269)				950,000	07/01/2024
100177187	CF	LEHIGH ACRES	FL		01/16/2025	7.375	175,448		(170)				512,500	02/01/2024
100177188	CF	ATLANTA	GA		01/16/2025	8.250	265,350		(207)				324,000	09/12/2023
100177189	CF	MURFREESBORO	TN		01/16/2025	7.875	462,495		(355)				561,000	07/02/2024
100177190	CF	OCEAN CITY	MD		01/16/2025	7.875	256,620		(163)				300,000	07/30/2024
100177191	CF	DENVER	CO		01/16/2025	7.125	153,338		(89)				314,000	07/29/2024
100177192	CF	GROVE CITY	OH		01/16/2025	9.250	472,544		(323)				536,000	10/28/2022
100177193	CF	PONDER	TX		01/16/2025	7.500	246,032		(201)				304,000	05/26/2023
100177195	CF	BOULDER	CO		01/16/2025	7.750	2,740,164		(1,830)				3,450,000	08/08/2024
100177196	CF	SCOTTSDALE	AZ		01/16/2025	6.875	848,797		(223)				1,400,000	07/24/2024
100177197	CF	LOUISVILLE	TN		01/16/2025	7.000	375,793		(218)				840,000	08/02/2024
100177198	CF	CHICAGO HEIGHTS	IL		01/16/2025	8.750	157,603		(128)				202,000	07/30/2024
100177199	CF	SYRACUSE	NY		01/16/2025	9.750	108,401		(106)				145,000	10/21/2022
100177200	CF	BALD HEAD ISLAND	NC		01/16/2025	7.125	1,033,141		(824)				1,750,000	07/02/2024
100177201	CF	TEMECULA	CA		01/16/2025	7.625	584,022		(348)				1,000,000	06/05/2024
100177202	CF	SELBYVILLE	DE		01/16/2025	7.000	632,872		(119)				852,000	03/18/2024
100177203	CF	FRESNO	CA		01/16/2025	8.000	704,363		(429)				995,000	07/31/2024
100177204	CF	LAKE PLACID	FL		01/16/2025	8.375	373,226		(309)				570,000	07/24/2024
100177205	CF	PHOENIX	AZ		01/16/2025	7.375	347,763		(281)				450,000	08/05/2024
100177206	CF	CUPERTINO	CA		01/16/2025	6.875	1,066,750		(425)				3,120,000	08/09/2024
100177208	CF	CANYON LAKE	CA		01/16/2025	7.000	829,105		(303)				1,383,000	01/19/2024
100177209	CF	EASTVALE	CA		01/16/2025	7.375	529,290		(388)				880,000	08/10/2024
100177211	CF	CAMDEN	SC		01/16/2025	6.875	249,883		(64)				450,000	07/26/2024
100177212	CF	PLEASANT VIEW	TN		01/16/2025	7.875	239,528		(216)				335,000	07/30/2024
100177215	CF	ORANGE BEACH	AL		01/16/2025	7.375	194,835		(120)				850,000	07/10/2024
100177216	CF	LAS VEGAS	NV		01/16/2025	6.875	212,594		(65)				511,000	08/12/2024
100177217	CF	ROSSMOOR	CA		01/16/2025	6.875	1,568,665		(509)				3,100,000	07/10/2024
100177218	CF	WYOMING	MI		01/16/2025	7.750	246,117		(230)				340,000	02/29/2024
100177219	CF	ORANGE BEACH	AL		01/16/2025	7.625	781,148		(451)				1,100,000	07/23/2024
100177220	CF	HUMBLE	TX		01/16/2025	7.875	193,430		(174)				237,500	07/08/2024
100177221	CF	HAMDEN	CT		01/16/2025	8.000	231,604		(214)				300,000	07/17/2024
100177222	CF	ATLANTA	GA		01/16/2025	7.250	399,064		(239)				492,000	07/18/2024
100177223		DENNISON	OH		01/16/2025	8.500	163,608		(141)				385,000	02/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177224		GARNER	NC		01/16/2025	9.250	128,698		(105)				254,000	07/18/2024
100177225	CF	DEMING	WA		01/16/2025	6.500	428,484		31				775,000	07/10/2024
100177226	CF	CHARLOTTE	NC		01/16/2025	8.875	478,030		(335)				545,000	05/30/2024
100177228	CF	BEAVERTON	OR		01/16/2025	7.500	308,283		(234)				395,000	07/17/2024
100177229	CF	IRVINE	CA		01/16/2025	7.000	476,626		(156)				2,085,000	07/23/2024
100177230	CF	ROSELAND	VA		01/16/2025	7.250	193,549		(120)				255,000	08/09/2024
100177231	CF	TOMHEGAN TOWNSHIP	ME		01/16/2025	8.250	411,845		(227)				506,000	08/02/2024
100177233		FOLEY	AL		01/16/2025	7.375	289,903		(103)				320,000	08/09/2024
100177234	CF	NEWPORT	RI		01/16/2025	7.250	369,980		(136)				565,000	08/02/2024
100177235	CF	SAN MARCOS	TX		01/16/2025	8.250	311,345		(270)				580,000	06/17/2024
100177236	CF	GOODYEAR	AZ		01/16/2025	7.250	356,675		(77)				420,000	08/05/2024
100177237	CF	CHARLESTON	SC		01/16/2025	9.625	502,048		(262)				560,000	08/04/2023
100177238		NEWBURYPORT	MA		01/16/2025	8.750	259,686		(214)				730,000	07/19/2024
100177239	CF	NORTH SYRACUSE	NY		01/16/2025	9.000	252,440		(210)				287,000	11/03/2023
100177241	CF	ROSELAND	VA		01/16/2025	7.250	101,845		(59)				162,000	08/20/2024
100177242	CF	BRISTOL	RI		01/16/2025	9.500	210,292		(154)				273,000	08/08/2024
100177244	CF	HINGHAM	MA		01/16/2025	7.000	982,517		7				6,000,000	02/09/2024
100177245	CF	EAST HAMPTON	CT		01/16/2025	7.750	648,529		(320)				817,000	08/09/2024
100177247	CF	BELLINGHAM	WA		01/16/2025	8.750	61,587		(46)				389,000	09/27/2023
100177251	CF	WAIKOLOA	HI		01/16/2025	7.625	371,156		(256)				965,000	01/03/2024
100177252	CF	MYRTLE BEACH	SC		01/16/2025	8.375	180,200		(173)				230,000	03/05/2024
100177253	CF	NEWPORT BEACH	CA		01/16/2025	7.500	3,045,205		(1,928)				6,700,000	01/09/2024
100177256	CF	HENDERSON	NV		01/16/2025	8.125	190,624		(169)				246,000	12/23/2023
100177257	CF	POCONO LAKE	PA		01/16/2025	9.000	157,393		(131)				190,000	12/18/2023
100177258	CF	NEWTOWN	PA		01/16/2025	8.125	1,007,424		(777)				1,299,000	03/06/2024
100177259	CF	CHARLESTON	SC		01/16/2025	7.750	1,303,579		(327)				1,455,000	04/12/2024
100177260	CF	LAS VEGAS	NV		01/16/2025	8.500	500,836		(430)				605,000	03/25/2024
100177261	CF	ALISO VIEJO	CA		01/16/2025	7.625	410,163		(401)				850,000	02/20/2024
100177262	CF	ATHENS	GA		01/16/2025	9.000	86,110		(67)				98,000	03/07/2024
100177264	CF	SEATTLE	WA		01/16/2025	7.500	968,753		(765)				1,350,000	04/09/2024
100177270	CF	ISLE OF PALMS	SC		01/16/2025	7.625	327,272		(288)				465,000	04/18/2024
100177272	CF	SILVERTHORNE	CO		01/16/2025	6.875	393,927		(123)				575,000	04/08/2024
100177273	CF	HENDERSON	NV		01/16/2025	6.125	152,224		89				419,000	05/01/2024
100177274	CF	LAS VEGAS	NV		01/16/2025	9.375	233,635		(182)				250,000	03/26/2024
100177277	CF	FREDERICK	MD		01/16/2025	7.500	236,150		(111)				293,000	06/07/2024
100177278	CF	PROVIDENCE	RI		01/16/2025	7.250	258,282		(111)				600,000	05/17/2024
100177279	CF	FORT MYERS	FL		01/16/2025	8.000	264,402		(330)				350,000	05/21/2024
100177280	CF	SECANE	PA		01/16/2025	7.875	403,742		(256)				500,000	05/16/2024
100177283	CF	ORANGE BEACH	AL		01/16/2025	7.375	508,634		(321)				1,100,000	04/25/2024
100177285	CF	NEW CASTLE	NH		01/16/2025	7.250	664,651		(446)				1,755,000	06/11/2024
100177286	CF	MONROE TOWNSHIP	NJ		01/16/2025	7.375	236,279		(78)				372,000	05/29/2024
100177288	CF	ORANGE BEACH	AL		01/16/2025	8.000	741,684		(443)				2,075,000	06/21/2024
100177290	CF	LAGUNA BEACH	CA		01/16/2025	7.250	2,026,746		(1,170)				3,325,000	06/26/2024
100177291	CF	GIRDWOOD	AK		01/16/2025	7.250	403,823		(233)				530,000	06/18/2024
100177292		LIBERTY LAKE	WA		01/16/2025	9.750	671,844		(313)				847,000	05/31/2024
100177294	CF	SHALLOWATER	TX		01/16/2025	7.375	195,287		(164)				280,000	05/22/2024
100177295	CF	OAK ISLAND	NC		01/16/2025	9.875	1,139,727		(351)				1,260,000	06/11/2024
100177296	CF	LINCOLN	MA		01/16/2025	7.625	997,554		(220)				1,280,000	06/27/2024
100177297	CF	YORK	ME		01/16/2025	7.250	366,984		(431)				1,330,000	07/01/2024
100177298	CF	GRESHAM	OR		01/16/2025	6.875	327,629		(115)				590,000	05/30/2024
100177299	CF	CINCINNATI	OH		01/16/2025	6.875	298,002		(66)				465,000	06/10/2024
100177300	CF	LAKE ARROWHEAD	CA		01/16/2025	8.500	490,722		(109)				610,000	11/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177301	CF	INDIO	CA		01/16/2025	8.250	313,707		1,035				475,000	07/25/2023
100177303	CF	VERNON	NJ		01/16/2025	7.125	202,159		(178)				400,000	06/21/2024
100177305	CF	LUBBOCK	TX		01/16/2025	7.625	48,238		(31)				188,000	12/19/2023
100177306	CF	TAMPA	FL		01/16/2025	7.875	274,570		(185)				329,000	07/12/2024
100177307	CF	FLAGSTAFF	AZ		01/16/2025	7.750	513,209		(228)				640,000	08/23/2023
100177308	CF	PHOENIX	AZ		01/16/2025	7.375	572,373		(335)				712,000	06/06/2024
100177309	CF	ST. PETERSBURG	FL		01/16/2025	7.875	1,004,675		(478)				1,276,000	08/28/2023
100177310		LAS VEGAS	NV		01/16/2025	7.750	373,305		(200)				537,000	06/21/2024
100177311	CF	ROCKY MOUNT	NC		01/16/2025	8.500	212,404		(167)				281,000	04/26/2023
100177312	CF	LIVINGSTON	TX		01/16/2025	7.750	207,430		(165)				254,000	09/08/2023
100177313	CF	BAILEY	CO		01/16/2025	7.750	419,005		(242)				525,000	10/31/2023
100177314	CF	PLAINFIELD	IL		01/16/2025	7.500	202,488		(139)				250,000	08/23/2023
100177316	CF	TOOELE	UT		01/16/2025	8.500	236,401		(179)				309,000	11/01/2023
100177317	CF	VALDOSTA	GA		01/16/2025	8.250	253,098		(176)				312,000	11/03/2023
100177318	CF	PLACERVILLE	CA		01/16/2025	8.500	433,321		(147)				540,000	10/26/2023
100177321	CF	TOMBALL	TX		01/16/2025	7.500	302,435		(531)				508,000	08/01/2023
100177322	CF	CHULA VISTA	CA		01/16/2025	8.500	913,339		(507)				1,200,000	11/15/2023
100177323	CF	GRANBURY	TX		01/16/2025	7.625	615,368		(257)				800,000	09/08/2023
100177325	CF	NEW ORLEANS	LA		01/16/2025	8.250	206,276		(193)				273,000	10/31/2023
100177327	CF	PANAMA CITY BEACH	FL		01/16/2025	8.125	351,511		(181)				442,000	10/27/2023
100177328	CF	SUGARLOAF	CA		01/16/2025	8.250	245,240		(172)				300,000	11/08/2023
100177329	CF	ZIONSVILLE	IN		01/16/2025	8.750	505,383		(242)				700,000	10/05/2023
100177330	CF	FORT WORTH	TX		01/16/2025	7.625	213,586		(191)				280,000	08/15/2023
100177332	CF	PLANT CITY	FL		01/16/2025	7.875	361,715		(252)				450,000	11/14/2023
100177334	CF	SAN JOSE	CA		01/16/2025	9.875	430,367		(337)				490,000	12/20/2023
100177335	CF	WIMBERLEY	TX		01/16/2025	7.375	378,779		3,118				501,000	11/22/2023
100177336	CF	VISTA	CA		01/16/2025	8.375	979,496		(297)				2,200,000	12/27/2023
100177337	CF	MACON	GA		01/16/2025	8.375	220,948		(156)				270,000	11/28/2023
100177340	CF	AUSTIN	TX		01/16/2025	9.500	1,895,779		(1,269)				2,300,000	01/10/2024
100177341	CF	BIG BEAR LAKE	CA		01/16/2025	8.375	312,397		(464)				582,000	12/27/2023
100177342	CF	LUTZ	FL		01/16/2025	8.125	953,782		(758)				1,160,000	01/17/2024
100177343	CF	CADDO MILLS	TX		01/16/2025	8.875	239,321		(201)				295,000	12/21/2023
100177344	CF	DELRAY BEACH	FL		01/16/2025	7.750	1,386,339		(755)				1,724,000	01/02/2024
100177345	CF	WINCHESTER	CA		01/16/2025	7.000	661,885		6				900,000	12/27/2023
100177348	CF	LEESBURG	FL		01/16/2025	8.500	275,740		(168)				340,000	09/13/2023
100177349	CF	HOLLYWOOD	FL		01/16/2025	9.750	781,629		(388)				850,000	01/24/2024
100177351	CF	TAMPA	FL		01/16/2025	6.875	1,260,138		(133)				1,750,000	12/29/2023
100177352	CF	MILLTOWN	NJ		01/16/2025	9.750	627,241		(401)				685,000	06/12/2023
100177353	CF	FOUNTAIN HILLS	AZ		01/16/2025	8.500	2,155,395		(736)				2,370,000	07/29/2024
100177354	CF	BEAUMONT	CA		01/16/2025	9.625	516,562		(385)				560,000	07/27/2024
100177355	CF	MANVEL	TX		01/16/2025	9.750	244,544		(229)				277,000	08/18/2023
100177356	CF	COHASSET	MA		01/16/2025	7.250	1,984,494		(1,438)				4,000,000	07/29/2024
100177358	CF	LAUREL	MD		01/16/2025	9.875	340,239		(113)				430,000	01/31/2023
100177359		PRESCOTT VALLEY	AZ		01/16/2025	9.875	434,676		(334)				560,000	08/21/2023
100177361	CF	HICKMAN	NE		01/16/2025	9.125	265,036		(153)				325,000	09/11/2023
100177362	CF	KISSIMMEE	FL		01/16/2025	9.750	242,778		1,820				425,000	10/20/2023
100177363	CF	ATHENS	GA		01/16/2025	8.625	179,441		(149)				275,000	09/01/2023
100177364	CF	NORFOLK	VA		01/16/2025	9.499	175,677		(188)				220,000	10/18/2023
100177365	CF	SOUTH SAN FRANCISCO	CA		01/16/2025	9.750	642,982		(324)				700,000	11/08/2023
100177366	CF	WORCESTER	MA		01/16/2025	9.499	522,589		(353)				635,000	10/19/2023
100177368	CF	PARK CITY	UT		01/16/2025	8.999	1,459,641		(882)				1,950,000	11/09/2023
100177369	CF	SUMTER	SC		01/16/2025	7.750	391,129		(270)				540,000	06/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177370	CF	SAN BERNARDINO	CA		01/16/2025	9.875	382,801		(385)				459,000	10/24/2023
100177371	CF	CHICAGO	IL		01/16/2025	8.750	323,055		(139)				405,000	10/19/2023
100177372	CF	SAN ANSELMO	CA		01/16/2025	6.875	450,671		(135)				1,450,000	07/11/2024
100177373	CF	DANA POINT	CA		01/16/2025	7.500	518,931		(295)				2,800,000	01/09/2024
100177375	CF	KATY	TX		01/16/2025	9.750	303,112		(232)				350,000	10/30/2023
100177377	CF	MACUNGIE	PA		01/16/2025	6.750	154,665		(35)				270,000	03/11/2024
100177379	CF	FRASER	CO		01/16/2025	7.375	629,643		(249)				1,380,000	06/28/2024
100177380	CF	NORTHVILLE	MI		01/16/2025	8.125	702,067		(457)				950,000	04/30/2024
100177381	CF	BLUFFTON	SC		01/16/2025	7.375	390,426		(353)				755,000	06/20/2024
100177382	CF	FOUNTAIN HILLS	AZ		01/16/2025	6.875	1,351,954		(403)				3,400,000	07/15/2024
100177383		LAKEWOOD	CO		01/16/2025	6.500	376,988		33				885,000	04/08/2024
100177385	CF	LOWELL	IN		01/16/2025	8.500	405,961		(343)				460,000	06/12/2024
100177386	CF	NAPLES	FL		01/16/2025	8.000	404,489		2,732				800,000	10/05/2023
100177387		CORONA	CA		01/16/2025	8.375	673,177		(587)				930,000	02/27/2024
100177388	CF	FOUNTAIN HILLS	AZ		01/16/2025	7.750	202,185		(190)				246,000	04/22/2024
100177389	CF	DACULA	GA		01/16/2025	9.250	602,275		(484)				775,000	12/15/2023
100177390	CF	MENIFEE	CA		01/16/2025	7.000	115,394		(230)				560,000	06/12/2024
100177391	CF	DACULA	GA		01/16/2025	9.250	582,846		(468)				755,000	12/15/2023
100177392	CF	SHERWOOD	OR		01/16/2025	6.750	276,744		1,588				515,000	08/14/2023
100177393	CF	HIGHLAND VILLAGE	TX		01/16/2025	9.375	476,445		(2,322)				799,000	03/31/2023
100177394		WALLINGFORD	CT		01/16/2025	8.750	516,451		(445)				925,000	12/04/2023
100177397		LEANDER	TX		01/16/2025	7.875	134,159		(125)				395,000	12/08/2023
100177398	CF	DAYTON	OR		01/16/2025	7.875	2,654,292		(1,700)				3,275,000	04/01/2024
100177399	CF	ATLANTA	GA		01/16/2025	8.375	290,423		(256)				375,000	06/08/2024
100177400	CF	BAGDAD	KY		01/16/2025	8.500	136,142		(116)				172,000	05/24/2024
100177404	CF	BELLEVILLE	NJ		01/16/2025	7.375	330,829		(254)				534,000	07/15/2024
100177405	CF	COPPEROPOLIS	CA		01/16/2025	8.250	259,501		(160)				330,000	10/19/2023
100177408	CF	DENTON	TX		01/16/2025	7.375	307,609		(212)				408,000	09/01/2023
100177409	CF	DUNCANVILLE	TX		01/16/2025	8.500	292,271		(292)				360,000	08/04/2023
100177410		RALEIGH	NC		01/16/2025	9.500	373,260		(291)				485,000	12/15/2023
100177411	CF	ACWORTH	GA		01/16/2025	9.000	391,928		(320)				445,000	02/22/2024
100177413	CF	TAMPA	FL		01/16/2025	7.875	320,870		(296)				416,000	06/05/2024
100177416	CF	OCEAN CITY	MD		01/16/2025	7.750	34,139		(586)				832,000	07/26/2024
100177417	CF	PEMBROKE PINES	FL		01/16/2025	9.750	612,273		(830)				795,000	10/03/2023
100177420	CF	LARGO	FL		01/16/2025	9.750	267,359		(222)				325,000	01/16/2023
100177422	CF	DETROIT	MI		01/16/2025	9.500	86,865		(82)				114,000	12/20/2022
100177423		GRAND PRAIRIE	TX		01/16/2025	9.625	464,849		(355)				560,000	01/23/2024
100177424	CF	SUMMERVILLE	SC		01/16/2025	6.875	192,922		37				225,000	04/14/2022
100177425		DELRAY BEACH	FL		01/16/2025	9.875	204,218		(175)				240,000	09/05/2023
100177428	CF	GRAYSVILLE	TN		01/16/2025	9.750	75,734		(245)				137,000	11/02/2023
100177429	CF	PORTLAND	OR		01/16/2025	7.875	344,853		(243)				520,000	11/21/2023
100177431		INDIANAPOLIS	IN		01/16/2025	8.250	161,016		(145)				195,000	03/13/2024
100177432	CF	WESTMINSTER	CO		01/16/2025	7.625	380,237		(328)				473,000	03/25/2023
100177435	CF	ALTAMONTE SPRINGS	FL		01/16/2025	8.250	181,272		405				285,000	12/18/2023
100177436	CF	ORLANDO	FL		01/16/2025	6.875	297,435		(70)				482,000	12/19/2023
100177437	CF	NORTH PALM BEACH	FL		01/16/2025	7.750	513,400		(514)				687,000	12/14/2023
100177438	CF	MCDONOUGH	GA		01/16/2025	9.250	340,565		(310)				445,000	12/22/2023
100177440		ONSTED	MI		01/16/2025	9.750	193,530		(147)				276,000	11/29/2023
100177441	CF	HOUSTON	TX		01/16/2025	7.875	255,935		(239)				310,000	12/28/2023
100177442	CF	BAKERSFIELD	CA		01/16/2025	7.250	435,803		(287)				680,000	12/26/2023
100177443	CF	LAKELAND	FL		01/16/2025	9.875	246,339		(192)				265,000	12/29/2023
100177444	CF	JULIETTE	GA		01/16/2025	8.625	194,582		(283)				360,000	12/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177445	CF	CHESTERFIELD	MO		01/16/2025	9.500	365,137		(274)				397,000	12/21/2023
100177446	CF	FRANKLIN PARK	IL		01/16/2025	7.375	196,873		1,415				300,000	12/27/2023
100177447		SNOWFLAKE	AZ		01/16/2025	9.375	246,690		(194)				425,000	12/28/2023
100177448	CF	NAPLES	FL		01/16/2025	7.250	146,562		(89)				1,100,000	12/28/2023
100177449	CF	MIAMI	FL		01/16/2025	7.250	522,254		(243)				650,000	12/15/2023
100177452		MIAMI	FL		01/16/2025	7.500	482,232		(338)				790,000	12/01/2023
100177453	CF	HELOTES	TX		01/16/2025	8.750	497,707		(457)				589,000	12/28/2023
100177454	CF	ELLENWOOD	GA		01/16/2025	9.750	326,986		(246)				350,000	01/05/2024
100177455		STATEN ISLAND	NY		01/16/2025	8.000	279,669		(367)				435,000	01/05/2024
100177459	CF	MIAMI	FL		01/16/2025	7.625	431,235		(366)				650,000	01/10/2024
100177460	CF	BRONX	NY		01/16/2025	8.125	506,474		(458)				740,000	01/04/2024
100177461	CF	DELAND	FL		01/16/2025	9.375	202,552		(159)				279,000	01/16/2024
100177463	CF	LAS VEGAS	NV		01/16/2025	8.625	1,192,800		(635)				1,315,000	01/19/2024
100177464	CF	YORK	PA		01/16/2025	7.750	85,614		(82)				111,000	01/08/2024
100177465		PRESQUE ISLE	MI		01/16/2025	8.875	170,392		(142)				240,000	01/18/2024
100177466	CF	TONOPAH	AZ		01/16/2025	7.500	257,894		(249)				556,000	01/05/2024
100177467	CF	DALLAS	TX		01/16/2025	7.750	1,626,511		(757)				1,900,000	01/16/2024
100177468	CF	VERO BEACH	FL		01/16/2025	6.750	404,490		(49)				675,000	01/16/2024
100177469	CF	DRAPER	UT		01/16/2025	8.375	421,925		(371)				480,000	01/26/2024
100177471	CF	HOMESTEAD	FL		01/16/2025	7.375	406,776		(333)				530,000	01/19/2024
100177473		SANTA MARIA	CA		01/16/2025	9.875	2,035,153		(1,509)				2,500,000	01/30/2024
100177474	CF	INDIO	CA		01/16/2025	7.875	451,000		(345)				588,000	01/22/2024
100177475	CF	JACKSON	NJ		01/16/2025	7.125	541,516		(243)				980,000	01/22/2024
100177476	CF	APOLLO BEACH	FL		01/16/2025	6.750	870,375		(162)				1,511,000	01/31/2024
100177477	CF	BLAIRSVILLE	PA		01/16/2025	7.750	317,266		(249)				515,000	01/31/2024
100177479	CF	KILLEEN	TX		01/16/2025	6.750	119,340		(95)				329,000	01/30/2024
100177480	CF	PLANTATION	FL		01/16/2025	9.375	552,515		(509)				698,000	01/26/2024
100177481	CF	PARKER	CO		01/16/2025	7.375	331,968		(834)				1,096,000	01/31/2024
100177483	CF	POCONO PINES	PA		01/16/2025	7.000	585,050		(39)				1,034,000	01/30/2024
100177484	CF	ORLANDO	FL		01/16/2025	8.000	234,699		(218)				300,000	01/24/2024
100177485	CF	SANTAQUIN	UT		01/16/2025	7.000	283,319		(91)				380,000	02/08/2024
100177486	CF	MIAMI LAKES	FL		01/16/2025	9.500	898,408		(665)				990,000	02/02/2024
100177487	CF	BRONX	NY		01/16/2025	7.750	495,154		(466)				830,000	01/09/2024
100177488	CF	SALADO	TX		01/16/2025	9.500	254,465		(197)				279,000	02/12/2024
100177489	CF	BATTLE GROUND	WA		01/16/2025	7.250	278,516		(167)				620,000	02/09/2024
100177490	CF	BOYNTON BEACH	FL		01/16/2025	8.375	387,292		(339)				468,000	02/08/2024
100177491	CF	MESA	AZ		01/16/2025	7.125	593,154		(300)				1,093,000	02/02/2024
100177492	CF	ORANGE	CA		01/16/2025	7.000	653,481		(337)				1,350,000	02/09/2024
100177494	CF	MIAMI	FL		01/16/2025	8.875	439,478		(364)				530,000	02/12/2024
100177495	CF	HIALEAH	FL		01/16/2025	8.875	159,322		(631)				445,000	02/12/2024
100177497	CF	CAPE CORAL	FL		01/16/2025	6.875	149,261		(41)				725,000	02/12/2024
100177498		AUBURN	GA		01/16/2025	6.000	185,470		97				330,000	02/12/2024
100177499	CF	IDABEL	OK		01/16/2025	7.375	327,213		(145)				407,000	01/26/2024
100177501	CF	RIVERBANK	CA		01/16/2025	7.000	473,641		(143)				719,000	02/13/2024
100177502	CF	PILESGROVE	NJ		01/16/2025	7.500	334,439		(246)				451,000	02/02/2024
100177504	CF	HOMESTEAD	FL		01/16/2025	6.875	326,969		(89)				600,000	02/14/2024
100177505	CF	SUMMERVILLE	SC		01/16/2025	8.875	576,303		(477)				800,000	02/22/2024
100177506	CF	NEW SMYRNA BEACH	FL		01/16/2025	6.750	958,214		(343)				3,404,000	02/16/2024
100177507	CF	PANAMA CITY	FL		01/16/2025	9.750	618,398		(269)				675,000	02/27/2024
100177508	CF	BROOKHAVEN	GA		01/16/2025	6.375	492,267		140				678,000	02/13/2024
100177509	CF	MCKINNEY	TX		01/16/2025	7.250	299,888		(156)				385,000	02/01/2024
100177510		HAPPY VALLEY	OR		01/16/2025	8.875	1,391,898		(1,039)				1,932,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177513	CF	BROOKLYN	NY		01/16/2025	7.500	487,178		(306)				600,000	02/16/2024
100177514	CF	QUINLAN	TX		01/16/2025	7.125	165,510		(68)				240,000	02/27/2024
100177516		COLORADO SPRINGS	CO		01/16/2025	7.250	362,825		(170)				515,000	02/13/2024
100177517		ORLANDO	FL		01/16/2025	8.250	567,274		(454)				695,000	02/17/2024
100177519	CF	CASTROVILLE	CA		01/16/2025	6.500	633,496		89				1,100,000	02/15/2024
100177521	CF	MIAMI BEACH	FL		01/16/2025	7.000	544,657		(203)				840,000	02/28/2024
100177525	CF	HAMPTON	GA		01/16/2025	8.125	268,430		(241)				346,000	02/21/2024
100177526	CF	TAMPA	FL		01/16/2025	7.375	271,484		(202)				355,000	02/29/2024
100177527		MONROE	NY		01/16/2025	7.250	528,969		(259)				760,000	02/28/2024
100177528	CF	KEY LARGO	FL		01/16/2025	7.000	515,928		(122)				865,000	02/23/2024
100177529	CF	DESERT HOT SPRINGS	CA		01/16/2025	8.375	215,204		(187)				277,000	03/07/2024
100177530	CF	TAMPA	FL		01/16/2025	6.875	296,511		(84)				430,000	03/14/2024
100177531	CF	TOMBALL	TX		01/16/2025	6.500	218,576		22				360,000	03/15/2024
100177532	CF	HOLLYWOOD	FL		01/16/2025	6.750	452,005		177				560,000	03/01/2024
100177533	CF	BROOKLYN	NY		01/16/2025	6.875	1,481,657		(139)				2,550,000	03/01/2024
100177535	CF	PORT ORANGE	FL		01/16/2025	9.750	308,338		(232)				342,000	03/20/2024
100177536	CF	COLUMBIA	MO		01/16/2025	9.750	210,098		(167)				290,000	03/11/2024
100177537	CF	MIAMI	FL		01/16/2025	7.750	659,290		(322)				767,000	03/15/2024
100177540	CF	PHOENIX	AZ		01/16/2025	7.000	99,577		(46)				440,000	03/21/2024
100177541	CF	MCKINNEY	TX		01/16/2025	7.250	230,357		(127)				290,000	03/07/2024
100177548		ST PETERSBURG	FL		01/16/2025	9.250	123,175		(97)				149,000	03/13/2024
100177550		HOLIDAY	FL		01/16/2025	7.875	173,655		(159)				270,000	03/25/2024
100177551		PEORIA	AZ		01/16/2025	7.500	273,501		(249)				440,000	03/29/2024
100177552		PARMA	ID		01/16/2025	7.250	116,545		(71)				482,000	03/28/2024
100177554	CF	MEARS	MI		01/16/2025	8.000	286,361		(221)				330,000	04/15/2024
100177555	CF	YOUNGSTOWN	OH		01/16/2025	8.500	20,200		(71)				160,000	03/28/2024
100177556		ELLINGTON	CT		01/16/2025	6.625	260,374		(5)				445,000	03/29/2024
100177557	CF	YUMA	AZ		01/16/2025	6.875	235,411		(39)				375,000	03/20/2024
100177558	CF	TOMBALL	TX		01/16/2025	6.500	220,494		24				350,000	04/05/2024
100177559	CF	BLUFFDALE	UT		01/16/2025	8.500	1,071,489		(920)				1,300,000	04/22/2024
100177560		BROOKLYN	NY		01/16/2025	7.375	1,176,940		(909)				1,550,000	04/16/2024
100177561	CF	TUCKER	GA		01/16/2025	8.500	439,407		(375)				565,000	03/29/2024
100177562		NEWCASTLE	CA		01/16/2025	7.750	772,577		(722)				2,092,000	04/08/2024
100177563	CF	MAHWAH	NJ		01/16/2025	7.625	1,226,688		(876)				1,850,000	04/25/2024
100177564	CF	AUSTIN	TX		01/16/2025	7.500	540,083		(389)				733,000	03/28/2024
100177566	CF	HURRICANE	UT		01/16/2025	6.875	46,450		(10)				805,000	04/22/2024
100177567		WEST ISLIP	NY		01/16/2025	7.375	729,348		(606)				1,500,000	04/25/2024
100177568	CF	CINCINNATI	OH		01/16/2025	6.750	264,190		(50)				358,000	04/16/2024
100177571	CF	VIRGINIA BEACH	VA		01/16/2025	6.875	204,438		(61)				318,000	04/17/2024
100177572	CF	FAYETTEVILLE	GA		01/16/2025	7.375	839,459		(50)				1,000,000	04/26/2024
100177573		RANGER	TX		01/16/2025	7.250	103,425		(74)				145,000	03/18/2024
100177575		HICKSVILLE	NY		01/16/2025	7.750	461,894		(476)				650,000	04/09/2024
100177577		FLUSHING	NY		01/16/2025	7.375	516,533		(478)				1,150,000	04/29/2024
100177578	CF	JUPITER	FL		01/16/2025	6.875	482,830		190				705,000	04/12/2024
100177579		JACKSONVILLE	FL		01/16/2025	7.250	192,362		(7)				245,000	04/11/2024
100177580	CF	MIAMI	FL		01/16/2025	6.625	212,183		(11)				1,100,000	05/13/2024
100177582		CHARLOTTE	NC		01/16/2025	8.625	376,836		(317)				535,000	04/26/2024
100177583	CF	HIALEAH	FL		01/16/2025	6.750	468,607		91				575,000	05/02/2024
100177584	CF	TUSCON	AZ		01/16/2025	6.500	98,829		(9)				245,000	05/16/2024
100177587	CF	LAS VEGAS	NV		01/16/2025	8.625	1,121,001		(938)				1,375,000	05/01/2024
100177589		WINCHESTER	VA		01/16/2025	7.250	291,660		(218)				686,000	05/09/2024
100177590	CF	BELMONT	NC		01/16/2025	6.750	395,829		(23)				501,000	05/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177591	CF	RICHMOND	TX		01/16/2025	8.750	437,937		(280)				486,000	05/20/2024
100177593	CF	FLOWER MOUND	TX		01/16/2025	6.625	1,206,256		(4)				2,100,000	05/02/2024
100177594	CF	HOMESTEAD	FL		01/16/2025	8.875	853,978		(578)				975,000	05/15/2024
100177595	CF	EDISON	NJ		01/16/2025	8.125	983,147		(870)				1,460,000	05/20/2024
100177596	CF	FORT LAUDERDALE	FL		01/16/2025	7.000	1,253,328		(127)				1,750,000	05/21/2024
100177597	CF	RICHMOND	CA		01/16/2025	7.875	447,399		(263)				660,000	05/29/2024
100177598	CF	MASSAPEQUA	NY		01/16/2025	7.375	1,000,993		(439)				1,450,000	05/09/2024
100177599	CF	SAN DIEGO	CA		01/16/2025	7.125	294,862		(119)				1,200,000	05/24/2024
100177600	CF	MIAMI	FL		01/16/2025	8.125	782,512		(400)				910,000	05/31/2024
100177601	CF	COMMERCE CITY	CO		01/16/2025	7.500	490,210		(331)				608,000	05/31/2024
100177604	CF	SANDY	UT		01/16/2025	7.750	618,798		(512)				935,000	05/24/2024
100177605	CF	MIAMI	FL		01/16/2025	8.625	435,945		(365)				725,000	05/23/2024
100177607	CF	QUEEN CREEK	AZ		01/16/2025	7.625	557,260		(518)				717,000	06/06/2024
100177608	CF	NEW CUMBERLAND	PA		01/16/2025	6.625	287,409		(19)				665,000	05/29/2024
100177612	CF	CHARLOTTE	NC		01/16/2025	7.875	829,530		(751)				1,100,000	06/14/2024
100177614		MONTEREY	CA		01/16/2025	8.000	622,158		(552)				1,250,000	06/08/2024
100177615	CF	LEHI	UT		01/16/2025	7.000	702,953		(257)				1,275,000	06/13/2024
100177617	CF	BROOKLYN	NY		01/16/2025	7.000	684,042		(366)				1,735,000	05/29/2024
100177618	CF	SNELLVILLE	GA		01/16/2025	7.500	309,003		(133)				360,000	05/30/2024
100177619	CF	GARLAND	TX		01/16/2025	7.875	261,302		(236)				315,000	06/13/2024
100177620	CF	FOLSOM	CA		01/16/2025	7.250	314,189		(237)				565,000	06/13/2024
100177621	CF	FULTON	MO		01/16/2025	9.500	62,427		(46)				85,000	06/03/2024
100177622	CF	PORT SAINT LUCIE	FL		01/16/2025	8.875	335,228		(262)				360,000	06/11/2024
100177623	CF	WEST BOUNTIFUL	UT		01/16/2025	7.750	196,926		(180)				590,000	06/17/2024
100177624	CF	DELAWARE	OH		01/16/2025	6.500	294,608		788				820,000	06/18/2024
100177625	CF	TRACY	CA		01/16/2025	6.875	226,313		(104)				400,000	06/13/2024
100177627		TRABUCO CANYON	CA		01/16/2025	9.750	927,387		(677)				1,275,000	06/24/2024
100177628	CF	GARDENDALE	AL		01/16/2025	7.375	193,510		(79)				590,000	06/14/2024
100177629	CF	WESTMINSTER	MD		01/16/2025	7.000	569,227		(172)				780,000	06/20/2024
100177630	CF	SAN DIEGO	CA		01/16/2025	6.625	688,113		(463)				2,335,000	06/18/2024
100177631		SAN ANTONIO	TX		01/16/2025	8.500	192,621		(163)				265,000	06/12/2024
100177633	CF	SUFFERN	NY		01/16/2025	7.750	563,108		(517)				820,000	06/25/2024
100177636	CF	BAKERSFIELD	CA		01/16/2025	8.250	155,672		(136)				430,000	06/25/2024
100177641	CF	ANSONIA	CT		01/16/2025	8.875	279,129		(226)				320,000	06/19/2024
100177642	CF	MOUNT JACKSON	VA		01/16/2025	8.500	342,834		(290)				415,000	06/22/2024
100177643	CF	MADERA	CA		01/16/2025	7.750	438,094		(233)				507,000	06/28/2024
100177644	CF	HOMESTEAD	FL		01/16/2025	7.375	500,150		(360)				610,000	06/28/2024
100177645	CF	CORAL GABLES	FL		01/16/2025	8.000	2,783,205		(1,714)				3,200,000	07/08/2024
100177646	CF	NORTH PORT	FL		01/16/2025	6.875	254,348		532				495,000	07/03/2024
100177647	CF	PHILADELPHIA	PA		01/16/2025	7.500	325,198		(316)				435,000	07/01/2024
100177648		PLANTATION	FL		01/16/2025	7.000	905,852		(199)				1,585,000	07/02/2024
100177649	CF	PHOENIX	AZ		01/16/2025	7.250	864,540		(441)				1,250,000	07/08/2024
100177650	CF	OLIVEHURST	CA		01/16/2025	7.375	253,722		(242)				355,000	06/24/2024
100177651		HESPERIA	CA		01/16/2025	7.250	314,279		(61)				450,000	07/10/2024
100177653		BLAIRSVILLE	GA		01/16/2025	7.625	388,275		(357)				668,000	06/17/2024
100177654	CF	PRESCOTT	AZ		01/16/2025	7.375	306,630		(225)				462,000	07/11/2024
100177657	CF	RANCHO CORDOVA	CA		01/16/2025	8.000	78,930		(74)				720,000	01/05/2024
100177658		BRIGHTON	MI		01/16/2025	9.500	923,893		(606)				1,080,000	07/11/2024
100177660	CF	MATTHEWS	NC		01/16/2025	6.875	665,776		(181)				1,170,000	07/18/2024
100177661	CF	TAMPA	FL		01/16/2025	7.125	491,754		(117)				615,000	07/02/2024
100177662	CF	INDIAN TRAIL	NC		01/16/2025	7.250	283,199		(208)				420,000	07/10/2024
100177663	CF	AURORA	CO		01/16/2025	8.000	311,991		(220)				357,000	07/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177664	CF	WESLEY CHAPEL	FL		01/16/2025	7.250	326,833		(177)				460,000	07/15/2024
100177665	CF	BAKERSFIELD	CA		01/16/2025	7.250	304,515		(194)				393,000	07/13/2024
100177666	CF	NOLENSVILLE	TN		01/16/2025	8.875	712,166		(597)				860,000	12/27/2023
100177667	CF	SAINT GEORGE	ME		01/16/2025	8.875	576,419		(430)				749,500	11/30/2023
100177668	CF	ROCKWALL	TX		01/16/2025	8.375	477,680		(404)				580,000	07/12/2024
100177670	CF	FORT WORTH	TX		01/16/2025	6.625	1,576,918		29				3,050,000	07/03/2024
100177671	CF	WYNNEWOOD	PA		01/16/2025	7.250	817,000		(38)				1,084,000	07/29/2024
100177672	CF	SEGUIN	TX		01/16/2025	8.500	251,712		(212)				285,000	07/09/2024
100177674		JERSEY CITY	NJ		01/16/2025	7.875	413,248		(225)				700,000	04/26/2024
100177675	CF	CASA GRANDE	AZ		01/16/2025	9.625	322,192		(245)				380,000	03/29/2024
100177676		EMMETT	ID		01/16/2025	7.500	482,240		(170)				875,000	02/23/2024
100177678		SCOTTSDALE	AZ		01/16/2025	8.250	768,754		(543)				1,280,000	02/02/2024
100177679	CF	BROOKLYN	NY		01/16/2025	7.250	1,225,245		(601)				1,815,000	07/18/2024
100178205	CF	LOS ANGELES	CA		11/19/2024	8.750	4,492,237		(467)				6,000,000	08/28/2024
100178206	CF	SEATTLE	WA		11/19/2024	8.000	1,064,888		(343)				1,512,000	08/26/2024
100178208	CF	OCEAN ISLE BEACH	NC		11/19/2024	6.250	166,612		128				255,000	09/30/2024
100178209	CF	GOLD CANYON	AZ		11/19/2024	6.500	225,882		20				447,000	09/30/2024
100178210		CHATSWORTH	CA		11/19/2024	6.125	968,630		97				1,650,000	08/28/2024
100178211	CF	(WOODLAND HILLS AREA) LOS ANGE	CA		11/19/2024	6.250	1,488,048		(186)				2,575,000	09/30/2024
100178212		SPRING	TX		11/19/2024	7.990	239,500		(218)				330,300	09/27/2024
100178213		EASTVALE	CA		11/19/2024	6.625	788,471		(222)				1,050,000	09/09/2024
100178214	CF	LONG BEACH	CA		11/19/2024	8.000	172,472		(75)				380,000	09/19/2024
100178216		FREEPORT	TX		11/19/2024	7.125	313,867		(124)				476,000	06/25/2024
100178217		SANTA ANA	CA		11/19/2024	6.125	390,461		(13)				665,000	09/20/2024
100178220	CF	FELTON	PA		11/19/2024	9.500	562,211		(299)				685,000	07/31/2024
100178221	CF	BALDWIN PARK	CA		11/19/2024	6.499	230,229		(49)				984,000	10/24/2024
100178222	CF	LANCASTER	CA		11/19/2024	8.499	363,424		(277)				400,000	10/23/2024
100178223	CF	IRVINE	CA		11/19/2024	6.999	4,066,941		(2,349)				11,000,000	10/25/2024
100178225	CF	NEWARK	CA		11/19/2024	6.375	577,294		(85)				2,200,000	10/24/2024
100178226	CF	OAKLEY	UT		11/19/2024	6.999	375,862		(227)				570,000	10/25/2024
100178227	CF	ROWLAND HEIGHTS	CA		11/19/2024	7.125	510,379		(88)				820,000	10/22/2024
100178228	CF	EL CAJON	CA		11/19/2024	7.625	1,214,996		(365)				1,420,000	10/28/2024
100178229	CF	MIAMI	FL		11/19/2024	7.250	627,876		(200)				780,000	10/23/2024
100178230	CF	RICHMOND	CA		11/19/2024	7.250	531,170		21				720,000	10/28/2024
100178231	CF	TULSA	OK		11/19/2024	7.999	425,801		(203)				485,000	10/29/2024
100178232	CF	SAN DIMAS	CA		11/19/2024	6.999	987,529		(362)				1,225,000	10/30/2024
100178233	CF	BOTHELL	WA		11/19/2024	6.999	830,437		(476)				1,051,000	10/30/2024
100178234	CF	HOBBS	NM		11/19/2024	7.999	302,214		(15)				363,000	10/24/2024
100178235	CF	LOS ANGELES	CA		11/19/2024	6.499	923,324		(103)				1,250,000	10/18/2024
100178236	CF	MESA	AZ		11/19/2024	7.499	340,299		(311)				410,000	10/31/2024
100178237	CF	LOS ANGELES	CA		11/19/2024	6.875	313,583		(279)				460,000	10/30/2024
100178238	CF	CAMAS	WA		11/19/2024	6.375	784,056		(67)				1,200,000	10/29/2024
100178239	CF	COSTA MESA	CA		11/19/2024	6.875	1,433,316		(371)				1,750,000	10/25/2024
100178240	CF	LOWELL	MA		11/19/2024	7.250	337,531		(28)				495,000	10/23/2024
100178241	CF	HERMITAGE	TN		11/19/2024	6.625	371,243		(169)				565,000	10/29/2024
100178242	CF	LAS VEGAS	NV		11/19/2024	6.250	1,234,531		164				1,600,000	10/24/2024
100178243	CF	COTTONWOOD HEIGHTS	UT		11/19/2024	7.750	1,549,087		(625)				1,800,000	10/28/2024
100178244	CF	BRENTWOOD	TN		11/19/2024	7.375	417,631		(112)				525,000	10/31/2024
100178245	CF	TUCKER	GA		11/19/2024	6.750	736,900		(225)				950,000	10/31/2024
100178246	CF	LOS ANGELES	CA		11/19/2024	6.125	244,874		47				730,000	10/18/2024
100178247	CF	LAKESIDE	CA		11/19/2024	6.999	1,037,782		(555)				1,277,000	10/21/2024
100178248	CF	WHITTIER	CA		11/19/2024	6.125	1,267,778		(232)				1,850,000	10/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100178250	CF	WOBURN	MA		11/19/2024	7.375	593,138		(153)				788,000	10/24/2024
100178251	CF	LEOMINSTER	MA		11/19/2024	7.125	449,885		32				570,000	10/29/2024
100178252	CF	SAN DIEGO	CA		11/19/2024	6.499	314,821		(50)				685,000	10/25/2024
100178253	CF	ELGIN	SC		11/19/2024	7.125	540,686		(263)				705,000	10/28/2024
100178254	CF	FITCHBURG	MA		11/19/2024	8.625	390,367		(187)				425,000	10/31/2024
100178255	CF	LAKE VILLA	IL		11/19/2024	6.875	226,232		(114)				317,000	10/29/2024
100178256	CF	LAKE HAVASU CITY	AZ		11/19/2024	8.999	463,355		(270)				530,000	10/23/2024
100178257	CF	GASTONIA	NC		11/19/2024	6.625	268,876		(6)				344,000	10/30/2024
100178258	CF	LOS ANGELES	CA		11/19/2024	6.499	418,756		(144)				660,000	10/17/2024
100178259	CF	MURPHY	TX		11/19/2024	6.999	480,450		(77)				688,000	10/25/2024
100178260	CF	SANTA MONICA	CA		11/19/2024	7.500	1,243,817		(529)				2,055,000	10/24/2024
100178261	CF	OAKLAND	CA		11/19/2024	6.499	155,993		26				520,000	10/25/2024
100178262	CF	RANCHO CUCAMONGA	CA		11/19/2024	7.125	1,234,432		(186)				1,650,000	10/03/2024
100178263	CF	OCEANSIDE	CA		11/19/2024	6.499	1,419,816						1,725,000	10/30/2024
100178264	CF	WAUKEGAN	IL		11/19/2024	8.499	151,015		(74)				187,000	10/31/2024
100178265	CF	TULARE	CA		11/19/2024	6.750	246,574		11				365,000	10/24/2024
100178266	CF	HOUSTON	TX		11/19/2024	7.499	93,211		(172)				505,000	10/31/2024
100178267	CF	OCEANSIDE	CA		11/19/2024	7.625	279,976		(512)				972,000	10/25/2024
100178268	CF	FREDERICKSBURG	VA		11/19/2024	6.999	400,141		(18)				515,000	11/01/2024
100178269	CF	WOODBRIDGE	VA		11/19/2024	7.375	324,065		(142)				543,300	10/29/2024
100178270	CF	MCKINNEY	TX		11/19/2024	6.750	715,673		(20)				860,000	10/25/2024
100178271	CF	BAKERSFIELD	CA		11/19/2024	7.625	227,759		(121)				310,000	10/04/2024
100178272	CF	HOUSTON	TX		11/19/2024	7.625	266,112		(164)				315,000	10/31/2024
100178273	CF	CARROLLTON	TX		11/19/2024	6.250	209,495		67				322,000	10/22/2024
100178274	CF	WAUKEGAN	IL		11/19/2024	8.625	123,620		(249)				205,000	10/31/2024
100178275	CF	NANTUCKET	MA		11/19/2024	7.125	856,766		(555)				1,100,000	10/28/2024
100178276	CF	FRESNO	CA		11/19/2024	8.625	374,862		(314)				450,000	10/28/2024
100178277	CF	NORTH BAY VILLAGE	FL		11/19/2024	8.999	1,096,621		(400)				1,200,000	10/28/2024
100178278	CF	ONTARIO	CA		11/19/2024	6.750	405,848		(217)				789,000	10/23/2024
100178279	CF	HACIENDA HEIGHTS	CA		11/19/2024	6.499	793,834		(210)				1,220,000	10/25/2024
100178280	CF	ELGIN	SC		11/19/2024	7.999	444,923		(221)				575,000	10/30/2024
100178281	CF	NATIONAL CITY	CA		11/19/2024	7.499	1,245,565		(1,147)				1,590,000	10/28/2024
100178283	CF	MESA	AZ		11/19/2024	7.250	400,729		(92)				525,000	10/29/2024
100178284	CF	MANSFIELD	TX		11/19/2024	6.750	484,876		(213)				600,000	11/01/2024
100178285	CF	KEYES	CA		11/19/2024	7.125	342,099		(88)				440,000	10/22/2024
100178286	CF	NORTH LAS VEGAS	NV		11/19/2024	9.250	461,399		(226)				550,000	10/29/2024
100178287	CF	WEST MELBOURNE	FL		11/19/2024	6.250	332,967		13				460,000	10/31/2024
100178288	CF	VALENCIA	CA		11/19/2024	6.625	1,342,314		(177)				1,590,000	10/29/2024
100178289	CF	NEW ORLEANS	LA		11/19/2024	6.875	261,795		(198)				340,000	11/01/2024
100178290	CF	RIVERSIDE	CA		11/19/2024	6.250	748,815		1				950,000	10/28/2024
100178291	CF	TAMARAC	FL		11/19/2024	6.499	313,059		(58)				400,000	10/21/2024
100178293	CF	EASTVALE	CA		11/19/2024	6.250	775,969		(41)				980,000	10/24/2024
100178294	CF	SEASIDE HEIGHTS	NJ		11/19/2024	7.125	216,663		(184)				340,000	10/28/2024
100178295	CF	LAS VEGAS	NV		11/19/2024	7.999	415,316		(383)				503,000	10/29/2024
100178296	CF	PARAMUS	NJ		11/19/2024	6.875	1,409,448		(503)				1,750,000	10/25/2024
100178298	CF	CAPITOL HEIGHTS	MD		11/19/2024	6.625	210,525		85				330,000	10/31/2024
100178299	CF	MONTEBELLO	CA		11/19/2024	6.999	374,751		(230)				640,000	10/01/2024
100178302		KEARNY	NJ		11/19/2024	7.875	334,220		(115)				490,000	10/30/2024
100178305	CF	SAN FERNANDO	CA		11/19/2024	6.375	346,405		(9)				800,000	10/25/2024
100178306	CF	NAVARRE	FL		11/19/2024	5.999	161,708		72				330,000	10/25/2024
100178308	CF	TAMPA	FL		11/19/2024	6.875	382,730		(246)				560,000	10/31/2024
100178309	CF	BAKERSFIELD	CA		11/19/2024	7.375	206,984		(182)				320,000	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100178310		SAN DIEGO	CA		11/19/2024	7.625	560,548		(508)				675,000	10/25/2024
100178314		SAN DIEGO	CA		11/19/2024	7.625	519,732		(485)				675,000	10/25/2024
100178316	CF	RICHMOND	VA		11/19/2024	5.999	159,186		81				340,000	10/31/2024
100178319	CF	LONG BEACH	CA		11/19/2024	6.999	1,206,273		(761)				2,000,000	10/22/2024
100178320	CF	SACRAMENTO	CA		11/19/2024	7.250	153,187		(94)				250,000	10/24/2024
100178321		SACRAMENTO	CA		11/19/2024	7.375	335,955		(60)				440,000	10/30/2024
100178322		SEVIERVILLE	TN		11/19/2024	6.999	942,116		(478)				1,450,000	10/25/2024
100178323		BAKERSFIELD	CA		11/19/2024	8.125	291,315		(258)				405,000	10/16/2024
100178325		CHICAGO	IL		11/19/2024	7.499	207,843		(196)				440,000	10/29/2024
100178326	CF	CATHEDRAL CITY	CA		11/19/2024	6.499	375,472		(101)				530,000	10/25/2024
100178327		ELGIN	IL		11/19/2024	7.499	259,614		(79)				335,000	10/25/2024
100178328	CF	LAS VEGAS	NV		11/19/2024	6.875	230,881		16				420,000	10/24/2024
100178329		ORANGEVALE	CA		11/19/2024	6.999	406,879		(61)				620,000	10/25/2024
100178330	CF	MADERA	CA		11/19/2024	6.375	364,588		238				590,000	10/15/2024
100178332		INGLEWOOD	CA		11/19/2024	6.999	848,612		(277)				1,200,000	10/17/2024
100178334	CF	FRUITLAND PARK	FL		11/19/2024	6.499	194,876		50				285,000	10/29/2024
100178336	CF	PORT CHARLOTTE	FL		11/19/2024	6.625	237,612		73				325,000	10/30/2024
100178337	CF	SHELTON	WA		11/19/2024	6.875	262,970		(92)				402,000	10/29/2024
100178338	CF	SAINT CLOUD	FL		11/19/2024	6.499	163,988		(129)				320,000	10/07/2024
100178343	CF	FORT LAUDERDALE	FL		11/19/2024	6.125	417,732		105				585,000	10/15/2024
100178344		WILTON MANORS	FL		11/19/2024	6.875	729,556		18				1,125,000	10/28/2024
100178345	CF	PALMETTO	GA		11/19/2024	6.625	276,397		(100)				377,700	09/27/2024
100178346		CHILLICOTHE	OH		11/19/2024	7.999	144,654		20				210,000	10/31/2024
100178347		LAVEEN	AZ		11/19/2024	6.999	318,673		(79)				430,000	10/30/2024
100178348		CLAYTON	NC		11/20/2024	7.375	134,570		(415)				370,000	10/01/2024
100178350	CF	HEMET	CA		11/20/2024	7.625	466,388		(417)				675,000	09/30/2024
100178351	CF	LOS ANGELES	CA		11/20/2024	7.990	626,785		(627)				800,000	10/02/2024
100178352	CF	QUEEN CREEK	AZ		11/20/2024	7.490	1,040,339		(870)				1,350,000	10/02/2024
100178355		CROWLEY	TX		11/20/2024	7.375	244,213		(174)				340,000	10/08/2024
100178356	CF	HOPEWELL	VA		11/20/2024	7.125	139,333		(150)				229,000	09/30/2024
100178357	CF	WEST COVINA	CA		11/20/2024	6.625	275,204		(184)				570,000	09/25/2024
100178358	CF	LOS ANGELES	CA		11/20/2024	6.990	391,186		(566)				650,000	10/09/2024
100178359	CF	EDMOND	OK		11/20/2024	6.750	201,404		(147)				300,000	10/11/2024
100178360		WEST NEW YORK	NJ		11/20/2024	7.990	430,510		(225)				603,000	10/11/2024
100178361	CF	EDMOND	OK		11/20/2024	6.750	214,858		(149)				315,000	10/11/2024
100178362	CF	DESERT VIEW	CA		11/20/2024	6.875	354,746		(286)				460,000	10/08/2024
100178364	CF	DENVER	CO		11/20/2024	6.990	2,097,326		(1,437)				4,200,000	10/15/2024
100178365		UPLAND	CA		11/20/2024	6.990	484,707		(136)				750,000	10/23/2024
100178366	CF	LOS ANGELES	CA		11/20/2024	7.250	1,052,402		(829)				1,320,000	09/30/2024
100178370	CF	IRVINGTON	NJ		11/20/2024	7.625	436,576		(408)				625,000	10/07/2024
100178371	CF	LOS ANGELES	CA		11/20/2024	6.875	986,222		(600)				1,250,000	10/04/2024
100178372	CF	CENTRAL FALLS	RI		11/20/2024	7.490	342,094		(214)				446,000	10/24/2024
100178375	CF	KILLEEN	TX		11/20/2024	6.875	59,723		(184)				211,000	09/30/2024
100178377	CF	KILLEEN	TX		11/20/2024	6.875	59,196		(187)				211,000	09/30/2024
100178378	CF	KILLEEN	TX		11/20/2024	6.875	59,711		(182)				211,000	09/30/2024
100178379	CF	KILLEEN	TX		11/20/2024	6.875	59,837		(197)				200,000	09/30/2024
100178380	CF	LOS ANGELES	CA		11/20/2024	6.490	330,090		(201)				750,000	09/30/2024
100178381	CF	NORTH LAS VEGAS	NV		11/21/2024	7.874	346,778		(116)				440,000	10/21/2024
100178382		RIVIERA BEACH	FL		11/21/2024	7.749	353,824		(84)				470,000	10/04/2024
100178383	CF	COOPER CITY	FL		11/21/2024	6.999	1,353,125		(372)				1,750,000	10/25/2024
100178384	CF	JOHNS CREEK	GA		11/21/2024	7.874	1,285,179		(726)				1,480,000	10/07/2024
100178385	CF	LYNBROOK	NY		11/21/2024	6.875	621,906		(123)				835,000	10/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100178386	CF	TUCKER	GA		11/21/2024	6.999	167,936		(103)				313,500	10/22/2024
100178387	CF	MYAKKA CITY	FL		11/21/2024	7.374	718,853		(41)				1,207,000	09/20/2024
100178388	CF	SUMMIT	NY		11/21/2024	7.499	193,526		(163)				264,000	10/15/2024
100178389	CF	WEST YARMOUTH	MA		11/21/2024	8.374	557,903		(173)				660,000	10/28/2024
100178390	CF	GLEN BURNIE	MD		11/21/2024	7.374	283,173		(195)				334,000	10/23/2024
100178391	CF	ORLANDO	FL		11/21/2024	6.874	145,784		(80)				208,000	10/25/2024
100178392	CF	GALVESTON	TX		11/21/2024	9.999	1,374,221		(735)				1,480,000	10/11/2024
100178393		CAPE CANAVERAL	FL		11/21/2024	7.249	191,123		(185)				231,000	10/24/2024
100178394		GATLINBURG	TN		11/21/2024	6.999	803,785		(246)				1,000,000	10/25/2024
100178396		SUNNYVALE	TX		11/21/2024	7.999	405,279		(209)				530,000	10/21/2024
100178398	CF	SPRINGFIELD GARDENS	NY		11/21/2024	7.374	549,931		(530)				1,035,000	10/18/2024
100178399	CF	MELROSE	MA		11/21/2024	7.249	603,313		(276)				745,000	10/25/2024
100178400		TORRINGTON	CT		11/21/2024	8.249	234,768		(205)				282,000	10/28/2024
100178401	CF	NEW HYDE PARK	NY		11/21/2024	6.999	387,814		(209)				805,000	10/28/2024
100178402	CF	CAPE CORAL	FL		11/21/2024	6.999	1,578,636		(1,538)				2,538,000	10/25/2024
100178403	CF	PHILADELPHIA	PA		11/21/2024	8.124	2,286,246		(1,973)				3,400,000	10/29/2024
100178404	CF	RADFORD	VA		11/21/2024	6.874	362,356		(127)				490,000	10/24/2024
100178406		NAPLES	FL		11/21/2024	7.249	1,299,327		726				3,200,000	09/24/2024
100178407	CF	PASADENA	TX		11/21/2024	6.999	230,167		(13)				310,000	10/28/2024
100178408		SHENANDOAH JUNCTION	WV		11/21/2024	7.624	324,963		(255)				530,000	10/21/2024
100178410	CF	AUSTIN	TX		11/21/2024	7.499	413,226		(218)				580,000	10/25/2024
100178411		MERIDEN	CT		11/21/2024	7.874	234,701		(40)				310,000	10/28/2024
100178412	CF	HACIENDA HEIGHTS	CA		11/21/2024	8.990	716,401		(466)				905,000	09/25/2024
100178413	CF	WAYCROSS	GA		11/21/2024	7.874	147,049		(134)				202,000	10/07/2024
100178415	CF	ORLANDO	FL		11/21/2024	7.250	388,481		(279)				770,000	08/28/2024
100178416	CF	GAINESVILLE	FL		11/21/2024	6.749	395,652		(97)				500,000	10/29/2024
100178418	CF	ROYAL OAK	MI		11/21/2024	7.499	209,596		(110)				275,000	10/25/2024
100178419	CF	TWIN FALLS	ID		11/21/2024	8.250	581,518		(446)				750,000	09/25/2024
100178420	CF	APOPKA	FL		11/21/2024	8.750	760,398		(776)				966,000	11/18/2024
100178422	CF	KANNAPOLIS	NC		11/21/2024	6.740	150,128		(39)				230,000	09/18/2024
100178424	CF	PANAMA CITY BEACH	FL		11/21/2024	8.749	1,283,505		(316)				1,700,000	09/04/2024
100178425	CF	BRADENTON	FL		11/21/2024	8.125	573,209		(293)				665,000	08/23/2024
100178426	CF	GARDEN CITY	KS		11/21/2024	9.374	144,642		(111)				195,000	10/25/2024
100178427	CF	SANDWICH	MA		11/21/2024	8.499	410,672		(236)				575,000	10/29/2024
100178429	CF	LAKELAND	FL		11/21/2024	7.000	314,315		(302)				740,000	09/11/2024
100178430	CF	GREER	SC		11/21/2024	8.500	364,872		(224)				398,000	09/16/2024
100178431	CF	MEMPHIS	TN		11/21/2024	8.625	180,062		400				215,000	09/24/2024
100178432		KATY	TX		11/21/2024	7.750	167,998		(138)				250,000	10/04/2024
100178433	CF	FORT WORTH	TX		11/21/2024	6.999	247,329		(174)				350,000	10/25/2024
100178434	CF	SAINT PETERSBURG	FL		11/21/2024	7.000	294,834		(169)				400,000	09/25/2024
100178435	CF	CAPE CORAL	FL		11/21/2024	8.250	612,918		(130)				750,000	08/30/2024
100178436	CF	NORWALK	CT		11/21/2024	6.250	618,534		33				785,000	10/25/2024
100178437	CF	DES PLAINES	IL		11/21/2024	7.500	247,551		(177)				320,000	09/27/2024
100178438	CF	KANNAPOLIS	NC		11/21/2024	8.499	136,263		(114)				275,000	09/06/2024
100178440	CF	NAPLES	FL		11/21/2024	7.375	518,036		(207)				570,000	09/17/2024
100178442	CF	CHARLOTTE	NC		11/21/2024	6.500	239,249		(43)				540,000	09/09/2024
100178443	CF	LOS ANGELES	CA		11/21/2024	8.000	3,102,187		(2,487)				4,380,000	09/10/2024
100178444	CF	KINGS MOUNTAIN	NC		11/21/2024	7.500	261,115		(214)				325,000	09/06/2024
100178445	CF	LOS ANGELES	CA		11/21/2024	7.750	2,556,361		(2,070)				3,322,000	09/10/2024
100178446	CF	ESTERO	FL		11/21/2024	8.999	122,738		(63)				870,000	09/04/2024
100178447	CF	ELBERT	CO		11/21/2024	7.750	867,086		(483)				960,000	10/01/2024
100178448	CF	JUPITER	FL		11/21/2024	6.625	2,024,029		(277)				4,750,000	09/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100178450	CF	CRANFORD	NJ		11/21/2024	6.875	404,206		(193)				635,000	09/19/2024
100178451	CF	DESOTO	TX		11/21/2024	7.749	260,145		(251)				512,000	09/18/2024
100178453	CF	FREDERICKSBURG	VA		11/21/2024	7.750	1,821,804		(1,052)				2,150,000	10/04/2024
100178454	CF	PAWTUCKET	RI		11/21/2024	7.624	253,490		(226)				490,000	09/30/2024
100178455	CF	SAN MARINO	CA		11/21/2024	8.125	1,379,722		(590)				1,600,000	10/04/2024
100178458	CF	WINTER GARDEN	FL		11/21/2024	6.375	297,942		(37)				520,000	09/27/2024
100178459	CF	LOS ANGELES	CA		11/21/2024	7.500	1,211,232		(784)				1,480,000	09/28/2024
100178463	CF	LOS ANGELES	CA		11/21/2024	6.990	2,377,100		(787)				2,883,000	10/03/2024
100178464	CF	SAN CLEMENTE	CA		11/21/2024	8.000	3,075,398		(2,008)				4,450,000	08/29/2024
100178465	CF	NEWPORT BEACH	CA		11/21/2024	6.750	3,031,137		(1,346)				4,000,000	10/01/2024
100178468	CF	MCKINNEY	TX		11/21/2024	7.250	508,402		(288)				580,000	10/02/2024
100178469	CF	SKOKIE	IL		11/21/2024	8.000	336,345		(176)				412,500	10/01/2024
100178470	CF	SALEM	OR		11/21/2024	7.500	595,386		(166)				698,000	09/04/2024
100178471	CF	MIAMI	FL		11/21/2024	7.875	949,300		(537)				1,255,000	09/20/2024
100178472	CF	COPPER CANYON	TX		11/21/2024	7.250	921,798		(695)				1,160,000	10/02/2024
100178476	CF	DAVENPORT	FL		11/21/2024	7.875	356,468		(226)				435,000	09/06/2024
100178478	CF	PLANO	TX		11/21/2024	8.125	469,162		(129)				550,000	09/17/2024
100178479	CF	CHERRY HILL	NJ		11/21/2024	8.000	410,643		(316)				585,000	08/28/2024
100178480	CF	SANTA ANA	CA		11/21/2024	7.875	1,203,876		(1,100)				1,655,000	09/27/2024
100178481	CF	BROOKLYN	NY		11/21/2024	6.875	1,370,277		(812)				2,100,000	09/04/2024
100178483	CF	MIAMI	FL		11/21/2024	7.990	380,853		(411)				715,000	09/11/2024
100178484	CF	MIAMI	FL		11/21/2024	7.990	604,004		(489)				730,000	09/11/2024
100178485	CF	LAKELAND	FL		11/21/2024	7.875	312,896		(244)				396,000	09/09/2024
100178486		ANAHEIM	CA		11/21/2024	6.875	351,682		(120)				690,000	09/09/2024
100178487	CF	SPOKANE VALLEY	WA		11/21/2024	8.250	545,746		(480)				700,000	09/19/2024
100178488	CF	PORT CHARLOTTE	FL		11/21/2024	6.875	126,123		(54)				334,000	09/18/2024
100178489	CF	COLUMBUS	OH		11/21/2024	6.750	179,171		(26)				285,000	09/12/2024
100178490	CF	SAN DIEGO	CA		11/21/2024	6.750	649,025		(152)				1,230,000	08/28/2024
100178491	CF	COLUMBUS	OH		11/21/2024	7.375	156,501		(88)				205,000	09/30/2024
100178492	CF	BOCA RATON	FL		11/21/2024	8.874	193,803		(213)				242,000	09/11/2024
100178493	CF	BEVERLY HILLS	CA		11/21/2024	6.875	1,931,894		(1,269)				3,000,000	09/27/2024
100178494	CF	GREELEY	CO		11/21/2024	6.875	352,228		(138)				680,000	09/19/2024
100178495	CF	GRAND PRAIRIE	TX		11/21/2024	8.125	395,395		(202)				485,000	09/12/2024
100178496	CF	HATFIELD	PA		11/21/2024	8.624	512,910		(374)				620,000	09/24/2024
100178497		CHARLOTTE	NC		11/21/2024	6.624	190,563		24	(1)			280,000	08/30/2024
100178498		EAST MEADOW	NY		11/21/2024	7.499	578,097		(563)				750,000	10/09/2024
100178499	CF	PORT RICHEY	FL		11/21/2024	7.499	211,475		(174)				273,000	10/01/2024
100178502	CF	PORT RICHEY	FL		11/21/2024	7.499	204,449		(182)				263,000	10/01/2024
100178503	CF	HOUSTON	TX		11/21/2024	7.375	293,040		(139)				415,000	09/19/2024
100178504	CF	DALLAS	TX		11/21/2024	7.250	503,930		(284)				775,000	09/10/2024
100178506	CF	SCHERERVILLE	IN		11/21/2024	7.624	265,065		(248)				340,000	10/11/2024
100178507	CF	TORRINGTON	CT		11/21/2024	7.999	229,193		(205)				315,000	10/03/2024
100179335	CF	JACKSONVILLE	FL		12/27/2024	8.250	169,890		(221)				273,000	12/13/2024
100179336	CF	DEFUNIAK SPRINGS	FL		12/27/2024	9.500	233,843		(189)				293,000	11/19/2024
100179338	CF	SCOTTSDALE	AZ		12/27/2024	7.875	2,318,829		(1,545)				3,533,000	12/13/2024
100179340	CF	NASHVILLE	TN		12/27/2024	7.875	538,456		(263)				628,000	11/26/2024
100179341	CF	SIMPSONVILLE	SC		12/27/2024	8.125	2,048,007		(1,165)				2,600,000	11/20/2024
100179342	CF	SPOKANE	WA		12/27/2024	7.875	375,844		(358)				483,000	12/04/2024
100179343	CF	LAKEWOOD	NJ		12/27/2024	7.125	776,154		(49)				1,330,000	11/21/2024
100179344	CF	SMYRNA	TN		12/27/2024	7.500	446,853		(188)				588,000	11/27/2024
100179346	CF	THERMAL	CA		12/27/2024	7.250	107,407		(68)				230,000	11/25/2024
100179350	CF	CARLSBAD	CA		12/27/2024	8.000	3,255,136		(2,450)				4,500,000	12/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179352	CF	WAXHAW	NC		12/27/2024	7.500	239,314		(229)				375,000	11/27/2024
100179356	CF	KANSAS CITY	KS		12/27/2024	9.375	142,685		(119)				175,000	11/19/2024
100179357	CF	WASILLA	AK		12/27/2024	7.375	399,818		145				548,000	11/20/2024
100179358	CF	SAN ANTONIO	TX		12/27/2024	7.250	135,326		(30)				195,000	11/05/2024
100179363	CF	LAKEWOOD	NJ		12/27/2024	7.125	772,821		(12)				1,295,000	11/21/2024
100179365	CF	FULSHEAR	TX		12/27/2024	8.625	389,533		(222)				425,000	11/14/2024
100179366	CF	PHOENIX	AZ		12/27/2024	9.500	1,215,259		(448)				1,326,000	12/12/2024
100179372	CF	CAVE CREEK	AZ		12/27/2024	8.000	1,210,165		(786)				1,570,000	12/02/2024
100179373	CF	MONETA	VA		12/27/2024	7.625	1,468,257		(747)				1,805,000	12/03/2024
100179374	CF	BRADENTON	FL		12/27/2024	7.625	332,770		(296)				485,000	12/06/2024
100179377	CF	ESCONDIDO	CA		12/27/2024	7.625	685,518		(455)				835,000	12/02/2024
100179378	CF	OAKLAND	CA		12/27/2024	8.000	255,683		(143)				354,000	12/11/2024
100179380	CF	PLEASANT HILL	CA		12/27/2024	8.875	563,899		(475)				770,000	11/27/2024
100179381	CF	MADISON	CT		12/27/2024	7.750	334,199		(100)				445,000	12/03/2024
100179382	CF	HOUSTON	TX		12/27/2024	9.125	178,348		(243)				340,000	11/26/2024
100179383	CF	CENTRAL POINT	OR		12/27/2024	7.625	364,333		(217)				475,000	12/09/2024
100179384	CF	STOCKTON	CA		12/27/2024	8.375	445,510		(383)				550,000	11/22/2024
100179385	CF	PARKLAND	FL		12/27/2024	7.375	1,113,070		(445)				1,536,000	12/09/2024
100179386	CF	WILLMAR	MN		12/27/2024	8.500	141,781		(123)				195,000	12/06/2024
100179387	CF	RENO	NV		12/27/2024	7.375	997,330		(402)				1,530,000	12/12/2024
100179390	CF	DAWSONVILLE	GA		12/27/2024	9.000	593,266		(211)				652,285	11/27/2024
100179394	CF	MALABAR	FL		12/27/2024	7.000	353,366		(148)				875,000	12/09/2024
100179396	CF	NEW MARKET	TN		12/27/2024	7.500	806,878		(671)				2,430,000	12/02/2024
100179398	CF	MANCHESTER	CT		12/27/2024	8.500	235,305		(161)				285,000	12/04/2024
100179399	CF	PRINCEVILLE	HI		12/27/2024	7.875	824,848		(490)				1,090,000	11/20/2024
100179400		MANSFIELD	TX		12/27/2024	7.250	1,018,177		(548)				1,600,000	11/27/2024
100179401	CF	FONTANA	CA		12/27/2024	7.250	518,702		(66)				650,000	12/02/2024
100179402	CF	MIAMI	FL		12/27/2024	8.250	334,314		(298)				408,000	11/15/2024
100179405	CF	DALLAS	TX		12/27/2024	7.500	142,397		(134)				305,000	11/21/2024
100179407	CF	NORTH MYRTLE BEACH	SC		12/27/2024	7.500	252,698		(98)				415,000	11/25/2024
100179408	CF	HAWTHORNE	CA		12/27/2024	7.625	1,135,119		(470)				1,400,000	12/02/2024
100179409	CF	YAKIMA	WA		12/27/2024	7.500	444,047		(231)				545,000	12/04/2024
100179410	CF	SURFSIDE BEACH	TX		12/27/2024	7.750	363,486		(334)				500,000	11/25/2024
100179419	CF	WEST HARTFORD	CT		12/27/2024	7.625	308,796		(151)				415,000	12/10/2024
100179420	CF	EDWARDS	CO		12/27/2024	7.625	615,910		(573)				754,000	11/19/2024
100179423	CF	DAVIE	FL		12/27/2024	8.000	1,519,024		(955)				1,860,000	12/04/2024
100179424	CF	DELRAN	NJ		12/27/2024	7.625	460,695		(160)				576,000	11/20/2024
100179426	CF	JUPITER	FL		12/27/2024	7.250	366,830		(140)				570,000	12/04/2024
100179429	CF	WHITEHALL	PA		12/27/2024	8.250	283,029		(165)				460,000	11/20/2024
100179431	CF	ACWORTH	GA		11/21/2024	5.990	294,971		133				407,000	08/29/2024
100179433	CF	WASHINGTON	UT		11/21/2024	5.750	301,353		321				400,000	09/10/2024
100179434	CF	ACWORTH	GA		11/21/2024	5.990	296,386		152				417,000	08/30/2024
100179435	CF	EVERETT	WA		11/21/2024	5.875	492,000		221				740,000	10/07/2024
100179436	CF	WINCHESTER	CA		11/21/2024	5.990	363,345		183				521,000	09/06/2024
100179437		RIO RANCHO	NM		11/21/2024	5.990	235,859		193				345,000	09/25/2024
100179438	CF	HOUSTON	TX		11/21/2024	5.750	213,065		259				310,000	08/30/2024
100179439	CF	CHESAPEAKE	VA		11/21/2024	5.875	227,472		126				316,000	10/02/2024
100179440	CF	PITTSBURG	CA		11/21/2024	5.875	544,801		338				756,500	09/12/2024
100179441	CF	WITTMANN	AZ		11/21/2024	5.750	337,106		402				450,000	09/13/2024
100179442	CF	HUNTSVILLE	AL		11/21/2024	5.750	232,900		261				310,000	09/10/2024
100179443	CF	SALEM	OR		11/21/2024	5.750	383,366		503				520,000	09/17/2024
100179444	CF	DENTON	TX		11/21/2024	5.990	241,167		146				340,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179445	CF	DENTON	TX		11/21/2024	5.990	229,788		119				322,000	08/29/2024
100179446	CF	BAXTER	TN		11/21/2024	5.750	179,482		221				260,000	09/12/2024
100179447	CF	NASHVILLE	TN		11/21/2024	5.990	325,885		145				470,000	09/19/2024
100179448	CF	BRASELTON	GA		11/21/2024	5.990	279,484		93				412,000	08/29/2024
100179449	CF	PROVIDENCE VILLAGE	TX		11/21/2024	5.990	224,672		98				310,000	09/09/2024
100179450	CF	HALTOM CITY	TX		11/21/2024	5.990	261,757		105				373,000	09/06/2024
100179451	CF	DENTON	TX		11/21/2024	5.990	275,987		88				383,000	08/30/2024
100179452	CF	HOUSTON	TX		11/21/2024	5.990	221,572		99				313,000	08/23/2024
100179453	CF	ANTIOCH	CA		11/21/2024	6.124	498,631		7				734,000	10/11/2024
100179454	CF	BATTLE GROUND	WA		11/21/2024	5.999	387,254		66				544,500	10/09/2024
100179455	CF	MERRIAM	KS		11/21/2024	5.990	233,808		104				325,000	09/23/2024
100179456	CF	HANFORD	CA		11/21/2024	5.990	279,504		122				385,000	09/04/2024
100179457	CF	HOSCHTON	GA		11/21/2024	6.124	274,045		2				388,000	10/04/2024
100179458	CF	LAKE LOTAWANA	MO		11/21/2024	6.124	255,990		(8)				354,000	10/02/2024
100179459	CF	MODESTO	CA		11/21/2024	6.124	257,530		21				340,000	10/01/2024
100179460	CF	ANNA	TX		11/21/2024	6.124	297,748		5				475,000	10/02/2024
100179461		HENDERSON	NV		11/21/2024	5.990	322,775		342				415,000	08/14/2024
100179462	CF	NEW HOPE	MN		11/21/2024	6.124	333,879		33				455,000	10/01/2024
100179463	CF	LEES SUMMIT	MO		11/21/2024	6.124	225,570		(12)				334,950	09/27/2024
100179464		SAN JOSE	CA		11/21/2024	6.124	634,489		70				2,400,000	09/20/2024
100179465	CF	SEATTLE	WA		11/21/2024	6.124	557,418		5				780,000	10/04/2024
100179466	CF	FISHERS	IN		11/21/2024	6.124	228,742		(12)				335,000	10/02/2024
100179467	CF	ROSEDALE	MD		11/21/2024	6.125	328,113		8				465,000	08/29/2024
100179468	CF	BOTHELL	WA		11/21/2024	6.125	398,165		15		(2)		737,000	08/29/2024
100179469	CF	ATHENS	AL		11/21/2024	6.125	239,238		66				335,000	08/23/2024
100179470	CF	JULIAN	CA		11/21/2024	6.125	577,644		172				825,000	09/24/2024
100179471		ROUND ROCK	TX		11/21/2024	6.125	260,085		(8)				365,000	09/20/2024
100179472		EVERETT	WA		11/21/2024	6.125	778,199		210				1,100,000	09/24/2024
100179473	CF	CARROLLTON	TX		11/21/2024	6.125	355,030		9				525,000	09/24/2024
100179474	CF	FORNEY	TX		11/21/2024	6.125	235,805		(10)				325,000	09/03/2024
100179475		NASHUA	NH		11/21/2024	6.125	508,176		59				690,000	09/24/2024
100179476	CF	OSBURN	ID		11/21/2024	6.125	228,923		4				320,000	09/20/2024
100179477	CF	DEER PARK	WA		11/21/2024	6.125	264,602		45				365,000	09/05/2024
100179478	CF	STEPHENS CITY	VA		11/21/2024	6.250	324,065		31				440,000	08/30/2024
100179479	CF	STEPHENS CITY	VA		11/21/2024	6.250	327,995		26				450,000	08/29/2024
100179480	CF	DAPHNE	AL		11/21/2024	6.250	250,461		52				345,000	09/05/2024
100179481	CF	LACEY	WA		11/21/2024	6.250	439,197		19				600,000	08/26/2024
100179482		HENDERSON	NV		11/21/2024	6.250	381,166		10				521,000	08/12/2024
100179483	CF	BRANDYWINE	MD		11/21/2024	6.250	331,859		34				479,000	09/17/2024
100179484		HENDERSON	NV		11/21/2024	6.250	294,183		23				399,000	09/12/2024
100179485		BREMERTON	WA		11/21/2024	6.250	380,237		15				515,000	08/29/2024
100179486	CF	ROSEVILLE	CA		11/21/2024	6.250	205,449		18				578,000	08/26/2024
100179487	CF	STEPHENS CITY	VA		11/21/2024	6.250	328,284		8				445,000	08/30/2024
100179488	CF	STEPHENS CITY	VA		11/21/2024	6.250	328,201		13				450,000	08/30/2024
100179489	CF	STEPHENS CITY	VA		11/21/2024	6.250	328,888		14				450,000	09/12/2024
100179490	CF	STEPHENS CITY	VA		11/21/2024	6.250	247,842		(10)				340,000	08/30/2024
100179491	CF	MCKINNEY	TX		11/21/2024	6.250	296,237		13				425,500	09/12/2024
100179492	CF	STEPHENS CITY	VA		11/21/2024	6.250	247,682		(6)				343,000	08/30/2024
100179493	CF	NORTH LAS VEGAS	NV		11/21/2024	6.250	302,217		20				439,000	08/26/2024
100179495	CF	SCOTTSDALE	AZ		11/21/2024	6.375	528,396		(21)				715,000	09/30/2024
100179496	CF	MOUNTAIN HOUSE	CA		11/21/2024	6.375	555,236		(49)				818,000	09/24/2024
100179497	CF	DENTON	TX		11/21/2024	6.250	258,131		(15)				411,000	09/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179498	CF	OWENS CROSS ROADS	AL		11/21/2024	6.250	231,689		(15)				311,990	09/13/2024
100179499	CF	KATY	TX		11/21/2024	6.375	228,387		(44)				344,000	09/19/2024
100179500	CF	SAN DIEGO	CA		11/21/2024	6.375	421,511		(31)				690,000	10/02/2024
100179501		POCATELLO	ID		11/21/2024	6.375	340,254		3				460,000	09/18/2024
100179502	CF	PENDERGRASS	GA		11/21/2024	6.375	310,458						430,000	10/03/2024
100179503		KENT	WA		11/21/2024	6.490	361,128		(25)				500,000	09/13/2024
100179504		ARGYLE	TX		11/21/2024	6.490	346,979		(59)				482,000	09/13/2024
100179505	CF	FALLING WATERS	WV		11/21/2024	6.499	169,779		(70)				300,000	10/04/2024
100179506	CF	PEORIA	AZ		11/21/2024	6.500	569,406		(18)				720,000	10/05/2024
100179507	CF	SAVANNAH	GA		11/21/2024	6.499	539,839		(48)				760,000	10/09/2024
100179508	CF	HENDERSON	NV		11/21/2024	6.499	248,420		(71)				360,000	10/06/2024
100179509		NOBLESVILLE	IN		11/21/2024	6.500	331,534		(44)				450,000	09/20/2024
100179510		SOUTH GATE	CA		11/21/2024	6.500	490,262		(68)				660,000	09/04/2024
100179511	CF	PORT ORCHARD	WA		11/21/2024	6.500	446,578		(78)				599,000	09/06/2024
100179512		WILDOMAR	CA		11/21/2024	6.500	497,896		(88)				675,000	09/24/2024
100179513	CF	MONTGOMERY	AL		11/21/2024	6.499	206,881		80				284,000	10/03/2024
100179514	CF	CENTERTON	AR		11/21/2024	6.500	306,397		(16)				387,000	09/19/2024
100179515		KERMAN	CA		11/21/2024	6.500	287,354						377,000	09/19/2024
100179516	CF	HOUSTON	TX		11/21/2024	6.500	242,669		(75)				325,000	08/30/2024
100179517		LEANDER	TX		11/21/2024	6.624	466,971		(65)				605,000	09/26/2024
100179518	CF	WESTFIELD	IN		11/21/2024	6.500	281,835		(28)				379,000	09/20/2024
100179519	CF	LA PINE	OR		11/21/2024	6.500	246,745		(66)				337,000	08/13/2024
100179520	CF	LAS VEGAS	NV		11/21/2024	6.624	274,864		(41)				345,000	10/07/2024
100179521		TOMBALL	TX		11/21/2024	6.624	292,598		(39)				380,000	09/23/2024
100179522	CF	MIAMI	FL		11/21/2024	6.624	446,044		(69)				705,000	09/19/2024
100179523	CF	ROYERSFORD	PA		11/21/2024	6.624	367,374		(91)				490,000	10/03/2024
100179524	CF	LATHROP	CA		11/21/2024	6.624	475,272		(30)		(2)		715,000	10/09/2024
100179525	CF	SECAUCUS	NJ		11/21/2024	6.624	466,584		(74)				650,000	09/13/2024
100179526	CF	HAWTHORNE	NJ		11/21/2024	6.624	387,138		(30)				570,000	10/03/2024
100179527	CF	FORT WORTH	TX		11/21/2024	6.624	255,668		(81)				340,000	09/24/2024
100179528	CF	PLAINFIELD	IL		11/21/2024	6.624	227,162		(41)				285,000	10/01/2024
100179529	CF	BIG PINE	CA		11/21/2024	6.624	240,898		(80)				370,000	10/04/2024
100179530	CF	DENTON	TX		11/21/2024	6.624	286,193		(46)				363,000	10/02/2024
100179531	CF	HENDERSON	NV		11/21/2024	6.624	394,321		(74)				527,000	10/01/2024
100179532		SAN DIEGO	CA		11/21/2024	6.624	590,585		(107)				790,000	09/16/2024
100179533	CF	MARTINSBURG	WV		11/21/2024	6.624	232,483		(62)				318,000	09/20/2024
100179534	CF	MINNETRISTA	MN		11/21/2024	6.624	270,382		(81)				370,000	09/20/2024
100179535	CF	HUNTSVILLE	AL		11/21/2024	6.625	333,823		(48)				443,000	09/25/2024
100179536	CF	DUBLIN	OH		11/21/2024	6.624	255,406		(58)				346,000	09/30/2024
100179537	CF	LEHI	UT		11/21/2024	6.625	381,875		(53)				480,000	09/18/2024
100179538	CF	MEMPHIS	TN		11/21/2024	6.624	240,584		(70)				333,550	10/01/2024
100179539	CF	DENVER	CO		11/21/2024	6.625	484,833		(107)				651,000	09/12/2024
100179541	CF	RENO	NV		11/21/2024	6.625	368,004		(25)				560,000	09/10/2024
100179542		MARGATE CITY	NJ		11/21/2024	6.625	674,413		(148)				930,000	10/02/2024
100179543	CF	ELK GROVE	CA		11/21/2024	6.625	384,078		(116)				546,500	09/01/2024
100179544	CF	SEVIERVILLE	TN		11/21/2024	6.625	568,909		(141)				820,000	09/19/2024
100179545		LAS VEGAS	NV		11/21/2024	6.625	278,322		(57)				389,000	09/20/2024
100179546	CF	DAWSONVILLE	GA		11/21/2024	6.625	281,750		(74)				407,000	09/20/2024
100179547		SALADO	TX		11/21/2024	6.625	285,483		(13)				385,000	09/05/2024
100179548	CF	DENVER	CO		11/21/2024	6.625	377,742		(49)				485,000	09/12/2024
100179549	CF	WARRENVILLE	IL		11/21/2024	6.625	243,389		(64)				330,000	09/06/2024
100179550	CF	FERNANDINA BEACH	FL		11/21/2024	6.625	730,241		(168)				995,000	09/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179551	CF	PENSACOLA	FL		11/21/2024	6.625	281,084		(76)				380,000	09/16/2024
100179552		CHELSEA	MA		11/21/2024	6.625	284,598		(65)				400,000	09/18/2024
100179553		FORNEY	TX		11/21/2024	6.625	255,310		(79)				360,000	09/13/2024
100179554		SALADO	TX		11/21/2024	6.625	285,483		(13)				385,000	09/05/2024
100179555	CF	DAWSONVILLE	GA		11/21/2024	6.750	324,356		(55)				408,200	09/20/2024
100179556	CF	ROGERS	MN		11/21/2024	6.625	242,770		(69)				324,000	08/23/2024
100179557	CF	NEWNAN	GA		11/21/2024	6.625	247,439		(65)				356,000	09/18/2024
100179558	CF	DOUGLASVILLE	GA		11/21/2024	6.750	321,532		(65)				440,000	09/06/2024
100179559	CF	CYPRESS	TX		11/21/2024	6.625	229,173		(82)				315,000	09/11/2024
100179560	CF	ARDMORE	PA		11/21/2024	6.750	284,230		(88)				395,000	09/20/2024
100179561	CF	FERNANDINA BEACH	FL		11/21/2024	6.875	481,101		(122)				650,000	09/24/2024
100179562		DAWSONVILLE	GA		11/21/2024	6.875	305,709		(97)				406,000	08/29/2024
100179563	CF	COPPERAS COVE	TX		11/21/2024	6.625	273,101		(61)				379,990	09/13/2024
100179564		CLOVIS	CA		11/21/2024	6.875	279,932		(68)				350,000	09/13/2024
100179566	CF	LAKEWOOD	OH		11/21/2024	6.875	267,567		(94)				355,000	09/19/2024
100179567		ANNA	TX		11/21/2024	6.875	274,762		(120)				369,000	09/13/2024
100179568	CF	ST CHARLES	IL		11/21/2024	6.990	413,529		(134)				550,000	09/12/2024
100179569		BOZEMAN	MT		11/21/2024	6.875	620,953		(118)				830,000	09/10/2024
100179570	CF	CUMMING	GA		11/21/2024	6.990	423,117		(181)				610,000	09/13/2024
100179571	CF	SAINT GEORGE	UT		11/21/2024	6.875	308,140		(53)				424,000	09/20/2024
100179573		EDISTO ISLAND	SC		11/21/2024	6.990	606,905		(268)				908,000	09/23/2024
100179574		NARRAGANSETT	RI		11/21/2024	6.990	528,708		(212)				734,000	09/19/2024
100179575	CF	BOISE	ID		11/21/2024	6.990	368,256		(162)				525,000	09/19/2024
100179576		YUMA	AZ		11/21/2024	6.990	312,968		(93)				390,000	09/17/2024
100179577	CF	SEATTLE	WA		11/21/2024	6.999	287,447		(107)				465,000	10/02/2024
100179578		WARWICK	RI		11/21/2024	7.000	344,697		(95)				430,000	09/25/2024
100179579	CF	APEX	NC		11/21/2024	7.000	326,427		(90)				430,000	09/05/2024
100179580		SAN ANTONIO	TX		11/21/2024	6.990	256,052		(131)				382,500	09/18/2024
100179581	CF	DAWSONVILLE	GA		11/21/2024	7.000	304,058		(72)				400,000	09/13/2024
100179582	CF	NAVARRE	FL		11/21/2024	7.000	491,615		(166)				620,000	08/30/2024
100179583	CF	KAPOLEI	HI		11/21/2024	7.000	918,137		(394)				1,220,000	09/04/2024
100179584	CF	PHOENIX	AZ		11/21/2024	7.000	351,450		(100)				475,000	10/03/2024
100179586	CF	MURFREESBORO	TN		11/21/2024	7.000	267,696		(131)				355,000	08/30/2024
100179587	CF	MINERAL BLUFF	GA		11/21/2024	7.000	643,202		(204)				838,000	10/03/2024
100179588		MIDDLETOWN	DE		11/21/2024	7.000	334,572		(102)				450,000	09/18/2024
100179589	CF	DOVER	DE		11/21/2024	7.000	218,949		(42)				293,000	09/11/2024
100179590		SOUTH PADRE ISLAND	TX		11/21/2024	7.124	703,982		(339)				965,000	09/19/2024
100179591	CF	EAST STROUDSBURG	PA		11/21/2024	7.124	303,860		(143)				423,000	10/10/2024
100179592	CF	PAYNE SPRINGS	TX		11/21/2024	7.124	239,001		(103)				311,000	09/17/2024
100179593	CF	ROYERSFORD	PA		11/21/2024	6.875	297,522		(94)				496,000	10/15/2024
100179594		ELK GROVE	CA		11/21/2024	7.125	377,595		(68)				495,000	09/13/2024
100179595		MORGANTON	GA		11/21/2024	7.125	173,079		(189)				617,000	09/25/2024
100179596	CF	PACIFIC CITY	OR		11/21/2024	7.125	382,737		(135)				491,000	10/07/2024
100179598		CHULA VISTA	CA		11/21/2024	7.125	697,220		(335)				950,000	08/17/2024
100179600	CF	LATHROP	CA		11/21/2024	7.125	559,588		(222)				740,000	09/06/2024
100179602	CF	CHICAGO	IL		11/21/2024	7.125	233,260		(131)				310,000	09/23/2024
100179603	CF	KILLINGTON	VT		11/21/2024	7.125	249,950		(124)				330,000	09/17/2024
100179604	CF	GRANBURY	TX		11/21/2024	7.125	270,389		(148)				375,000	09/30/2024
100179606	CF	NEW BRITAIN	CT		11/21/2024	7.125	275,253		(83)				370,000	09/27/2024
100179607	CF	TUCSON	AZ		11/21/2024	7.125	276,728		(104)				345,000	09/18/2024
100179609	CF	MILFORD	MA		11/21/2024	7.125	416,221		(163)				555,000	10/03/2024
100179610	CF	MORRISTOWN	NJ		11/21/2024	7.125	349,222		(152)				477,000	09/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179611		HILLSBORO	OR		11/21/2024	7.125	300,105		(138)				405,000	09/10/2024
100179613		NARRAGANSETT	RI		11/21/2024	7.250	364,369		(127)				456,000	09/20/2024
100179614		WEST HARTFORD	CT		11/21/2024	7.125	316,475		(147)				420,000	09/09/2024
100179615		DAWSONVILLE	GA		11/21/2024	7.250	291,834		(149)				416,000	09/23/2024
100179616		APPLETON	WI		11/21/2024	7.125	257,946		(120)				345,000	09/20/2024
100179617		DAWSONVILLE	GA		11/21/2024	7.375	329,733		(149)				412,000	08/28/2024
100179618	CF	FOLSOM	CA		11/21/2024	7.375	560,884		(279)				736,732	09/11/2024
100179619	CF	LYONS	CO		11/21/2024	7.375	243,956		(136)				300,000	09/13/2024
100179620	CF	PENSACOLA	FL		11/21/2024	7.375	233,244		(91)				289,000	09/23/2024
100179621		MARQUETTE	MI		11/21/2024	7.375	266,187		(131)				364,000	09/17/2024
100179622		SACRAMENTO	CA		11/21/2024	7.490	353,550		(143)				489,000	09/21/2024
100179624		SEVIERVILLE	TN		11/21/2024	7.490	514,871		(202)				625,000	09/18/2024
100179625		INDIANAPOLIS	IN		11/21/2024	7.125	246,027		(46)				325,000	09/20/2024
100179626	CF	LOUISVILLE	KY		11/21/2024	7.500	275,251		(163)				347,000	09/27/2024
100179627		GENEVA	IL		11/21/2024	7.500	390,637		(174)				515,000	09/25/2024
100179628	CF	WILLOUGHBY HILLS	OH		11/21/2024	7.500	251,764		(127)				315,000	09/13/2024
100179630		UNIVERSITY PLACE	WA		11/21/2024	7.500	478,775		(254)				635,000	08/29/2024
100179631	CF	MUNDELEIN	IL		11/21/2024	7.500	258,367		(208)				400,000	08/21/2024
100179632	CF	MINNEAPOLIS	MN		11/21/2024	7.490	176,484		(38)				235,000	09/23/2024
100179633	CF	SAINT LOUIS	MO		11/21/2024	7.500	262,397		(142)				350,000	09/16/2024
100179634		SAN ANTONIO	TX		11/21/2024	7.490	356,295		(108)				418,000	09/16/2024
100179635	CF	SHOW LOW	AZ		11/21/2024	7.500	337,448		(178)				460,000	09/11/2024
100179636	CF	WESTERLY	RI		11/21/2024	7.500	444,551		(181)				558,000	09/18/2024
100179637		BALTIMORE	MD		11/21/2024	7.375	131,788		(4)				178,000	10/05/2024
100179638		MANOR	TX		11/21/2024	7.500	264,670		(148)				325,000	09/19/2024
100179639	CF	HAYWARD	CA		11/21/2024	7.624	572,331		(318)				860,000	09/04/2024
100179640	CF	SUTTER CREEK	CA		11/21/2024	7.624	267,035		(188)				375,000	09/19/2024
100179641		PRINCETON	TX		11/21/2024	7.624	283,140		(195)				440,000	09/12/2024
100179642		CHATTANOOGA	TN		11/21/2024	7.625	299,453		(171)				377,000	09/20/2024
100179643	CF	LACEY	WA		11/21/2024	7.625	444,168		(198)				590,000	08/12/2024
100179646	CF	BLUE SPRINGS	MO		11/21/2024	7.990	295,902		(196)				385,000	08/29/2024
100179647		VALPARAISO	IN		11/21/2024	7.625	301,224		(156)				362,000	09/17/2024
100179648		ELLICOTT CITY	MD		11/21/2024	7.625	327,786		(142)				381,000	09/20/2024
100179650	CF	HACKENSACK	MN		11/21/2024	8.125	365,322		(243)				480,000	08/21/2024
100179651	CF	FT WORTH	TX		11/21/2024	7.990	326,526		(206)				409,000	08/29/2024
100179652	CF	JACKSON TOWNSHIP	NJ		11/21/2024	8.125	373,655		(223)				487,000	09/18/2024
100179653		ARAB	AL		11/21/2024	7.625	246,393		(133)				285,000	09/06/2024
100179654		NORFOLK	VA		11/21/2024	7.625	274,615		(109)				340,000	09/18/2024
100179655	CF	BOYNTON BEACH	FL		11/21/2024	6.875	516,455		(191)				855,500	11/01/2024
100179656	CF	BROKEN BOW	OK		11/21/2024	6.990	714,729		(248)				947,000	10/22/2024
100179657	CF	SACRAMENTO	CA		11/21/2024	6.999	271,997		(159)	(15)			500,000	11/05/2024
100179658	CF	ANNA	TX		11/21/2024	6.875	230,677		(80)				355,000	11/04/2024
100179660	CF	KELLER	TX		11/21/2024	7.125	291,908		(100)				387,000	10/24/2024
100179661		BOCA RATON	FL		11/21/2024	7.000	362,281		(126)				470,000	10/21/2024
100179662		KINGS BEACH	CA		11/21/2024	7.125	663,944		(227)				850,000	10/23/2024
100179664	CF	MOORESVILLE	NC		11/21/2024	7.125	438,235		(149)				570,000	11/04/2024
100179666	CF	LEANDER	TX		11/21/2024	7.000	282,397		(98)				375,000	10/22/2024
100179667	CF	TORRINGTON	CT		11/21/2024	6.990	241,516		(83)				325,000	10/25/2024
100179668	CF	GRAYSON	GA		11/21/2024	7.125	360,358		(124)				470,000	10/25/2024
100179669		RICHLAND	WA		11/21/2024	7.125	369,619		(126)				459,000	10/23/2024
100179670	CF	WASHINGTON COURT HOUSE	OH		11/21/2024	7.000	264,163		(91)				355,000	10/28/2024
100179671	CF	MODESTO	CA		11/21/2024	6.875	354,643		(125)				470,000	10/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179672	CF	BEAVERTON	OR		11/21/2024	4.875	200,034		357				725,000	09/16/2024
100179673	CF	WINDER	GA		11/21/2024	4.750	183,236		458				392,000	08/30/2024
100179674	CF	AMERICAN FORK	UT		11/21/2024	5.499	265,611		258				500,000	10/10/2024
100179675	CF	LOCKHART	TX		11/21/2024	5.500	187,123		204				318,500	09/06/2024
100179676	CF	CHINA SPRING	TX		11/21/2024	5.500	177,819		178				289,000	09/24/2024
100179678	CF	AUBREY	TX		11/21/2024	5.375	206,479		243				315,000	09/18/2024
100179679	CF	YUKON	OK		11/21/2024	5.990	164,961		114				232,900	09/26/2024
100179680	CF	MAGNOLIA	TX		11/21/2024	5.250	161,314		244				287,000	09/23/2024
100179681	CF	VALENCIA	CA		11/21/2024	5.125	263,350		384				784,000	10/04/2024
100179682	CF	FRESNO	TX		11/21/2024	6.250	211,513		100				330,000	08/29/2024
100179684	CF	GASTONIA	NC		11/21/2024	5.750	233,802		195				404,000	08/28/2024
100179685	CF	SPANISH FORK	UT		11/21/2024	6.125	229,837		108				345,000	08/27/2024
100179686	CF	MANTECA	CA		11/21/2024	6.125	344,959		122				592,000	09/16/2024
100179688	CF	TOMS RIVER	NJ		11/21/2024	6.499	460,751		15				975,000	10/15/2024
100179689		ORLANDO	FL		11/21/2024	5.875	308,683		166				650,000	10/01/2024
100179690	CF	MANTECA	CA		11/21/2024	6.000	324,008		148				770,000	09/12/2024
100179691	CF	JORDAN	MN		11/21/2024	7.125	202,843		(143)				322,500	09/27/2024
100179692	CF	SANTA ROSA	CA		11/21/2024	6.499	310,625		18				630,000	10/01/2024
100179693	CF	WALKERSVILLE	MD		11/21/2024	6.624	147,262		(8)				230,000	10/15/2024
100179694	CF	AVALON	PA		11/21/2024	7.125	155,269		(47)				206,000	10/15/2024
100179695	CF	MCKINNEY	TX		11/21/2024	5.750	211,084		145				321,000	09/26/2024
100179696	CF	WINCHESTER	VA		11/21/2024	6.250	227,767		89				365,500	08/30/2024
100179697	CF	ROSEVILLE	CA		11/21/2024	5.750	317,156		227				651,000	08/28/2024
100179698		WALTHAM	MA		11/21/2024	6.125	593,110		179				1,015,000	09/27/2024
100179699	CF	GOLD CANYON	AZ		11/21/2024	5.500	318,166		511				435,000	09/19/2024
100179700	CF	PENSACOLA	FL		11/21/2024	5.500	171,837		301				250,000	09/10/2024
100179701	CF	SANBORN	NY		11/21/2024	7.375	185,652		(72)				232,000	09/27/2024
100179702	CF	FERNLEY	NV		11/21/2024	5.500	271,079		431				391,000	09/19/2024
100179703	CF	FLORIDA CITY	FL		11/21/2024	5.500	293,872		468				400,000	09/23/2024
100179704	CF	DAPHNE	AL		11/21/2024	5.500	222,597		353				305,000	09/20/2024
100179705	CF	PROVIDENCE VILLAGE	TX		11/21/2024	5.500	267,010		426				370,000	09/26/2024
100179706	CF	FORT WORTH	TX		11/21/2024	5.500	249,016		395				345,000	09/27/2024
100179707	CF	REYNOLDSBURG	OH		11/21/2024	5.500	296,398		380				427,000	08/28/2024
100179708		TIMNATH	CO		11/21/2024	4.750	283,209		631				430,000	09/19/2024
100179709	CF	CLEVELAND	TN		11/21/2024	5.500	78,306		355				355,000	09/27/2024
100179710	CF	JARRELL	TX		11/21/2024	4.990	174,463		324				280,000	09/23/2024
100179711	CF	EAGLE MOUNTAIN	UT		11/21/2024	5.500	266,572		344				380,990	09/16/2024
100179712		PHOENIX	AZ		11/21/2024	4.750	415,704		953				618,000	09/18/2024
100179713	CF	FORT WORTH	TX		11/21/2024	5.250	259,042		417				380,000	09/26/2024
100179714	CF	COLUMBUS	OH		11/21/2024	5.500	250,990		327				360,000	09/20/2024
100179715	CF	FORT WORTH	TX		11/21/2024	5.250	231,410		373				349,000	09/27/2024
100179716	CF	OKLAHOMA CITY	OK		11/21/2024	4.990	191,465		356				284,000	09/10/2024
100179717	CF	ROSEVILLE	CA		11/21/2024	5.500	329,689		398				480,000	09/20/2024
100179718	CF	COLUMBUS	OH		11/21/2024	5.375	254,023		361				371,000	09/13/2024
100179719	CF	FUQUAY VARINA	NC		11/21/2024	5.500	251,448		303				365,000	09/26/2024
100179720	CF	VON ORMY	TX		11/21/2024	5.500	235,909		290				346,000	09/13/2024
100179721	CF	SURF CITY	NC		11/21/2024	4.990	205,189		364				329,000	09/23/2024
100179722	CF	DAPHNE	AL		11/21/2024	5.375	164,790		221				240,000	09/26/2024
100179723	CF	PINGREE GROVE	IL		11/21/2024	5.500	231,745		280				332,000	09/16/2024
100179724	CF	CLEVELAND	TN		11/21/2024	5.500	231,620		277				331,500	09/23/2024
100179725	CF	NEW BRAUNFELS	TX		11/21/2024	5.500	196,378		237				305,000	09/26/2024
100179726	CF	SAN ANTONIO	TX		11/21/2024	4.990	208,783		364				329,000	09/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179727	CF	SPARKS	NV		11/21/2024	5.500	382,192		414				590,000	09/20/2024
100179728	CF	COLUMBUS	OH		11/21/2024	5.500	219,687		279				367,000	08/30/2024
100179729	CF	COLUMBUS	OH		11/21/2024	5.500	200,172		272	(1)			365,000	09/20/2024
100179730	CF	SAN ANTONIO	TX		11/21/2024	5.250	215,858		296				336,000	09/27/2024
100179731	CF	OWENS CROSS ROADS	AL		11/21/2024	5.750	216,159		263				291,000	09/20/2024
100179732	CF	CONWAY	SC		11/21/2024	5.750	215,680		275				292,000	09/19/2024
100179733	CF	ORANGE BEACH	AL		11/21/2024	5.750	339,526		340				490,000	09/27/2024
100179734	CF	CELINA	TX		11/21/2024	5.750	297,664		294				460,000	09/30/2024
100179735	CF	STEPHENS CITY	VA		11/21/2024	5.750	291,276		321				431,000	08/30/2024
100179736	CF	STEPHENS CITY	VA		11/21/2024	5.750	297,636		294				431,000	09/24/2024
100179737	CF	FORT WORTH	TX		11/21/2024	5.750	247,022		398				344,000	09/30/2024
100179738	CF	PARRISH	FL		11/21/2024	5.750	271,783		267				395,000	09/24/2024
100179739	CF	CELINA	TX		11/21/2024	5.750	301,872		299				460,000	09/30/2024
100179740	CF	FAIRHOPE	AL		11/21/2024	5.625	252,141		265				357,000	09/24/2024
100179741	CF	ROSHARON	TX		11/21/2024	5.750	194,459		197				291,000	09/13/2024
100179742	CF	DELAWARE	OH		11/21/2024	5.625	302,461		321				436,000	09/27/2024
100179743	CF	FORT WORTH	TX		11/21/2024	5.750	255,546		243				379,500	09/20/2024
100179744	CF	FORT WORTH	TX		11/21/2024	5.750	257,500		256				368,000	09/30/2024
100179745	CF	FULSHEAR	TX		11/21/2024	5.750	211,942		208				300,000	09/30/2024
100179746	CF	FULSHEAR	TX		11/21/2024	5.750	210,525		207				301,000	09/30/2024
100179747	CF	ROSHARON	TX		11/21/2024	5.750	194,418		210				281,000	09/30/2024
100179748	CF	FORT WORTH	TX		11/21/2024	5.750	237,245		238				360,000	09/16/2024
100179749	CF	STEPHENS CITY	VA		11/21/2024	5.750	295,808		283				423,000	09/16/2024
100179750	CF	HENDERSON	NV		11/21/2024	5.750	327,248		295				465,000	09/17/2024
100179751	CF	NORTH LAS VEGAS	NV		11/21/2024	5.750	293,705		267				413,000	09/17/2024
100179752	CF	MCKINNEY	TX		11/21/2024	5.750	276,926		261				418,000	09/13/2024
100179753	CF	HOUSTON	TX		11/21/2024	5.750	215,775		217				306,000	08/28/2024
100179754	CF	FORT WORTH	TX		11/21/2024	5.750	271,104		260				390,000	09/05/2024
100179755	CF	WAUKEE	IA		11/21/2024	5.750	241,556		209				341,000	09/20/2024
100179756	CF	FORT WORTH	TX		11/21/2024	5.750	255,111		220				378,000	09/25/2024
100179757	CF	DALLAS	GA		11/21/2024	5.750	257,044		242				362,000	09/12/2024
100179758	CF	TRINITY	NC		11/21/2024	5.750	164,825		154				235,000	09/27/2024
100179759	CF	SANFORD	NC		11/21/2024	5.750	217,996		206				307,500	09/04/2024
100179760	CF	PROVIDENCE VILLAGE	TX		11/21/2024	5.750	251,918		221				365,000	09/23/2024
100179761	CF	EULESS	TX		11/21/2024	5.750	412,836		371				660,000	09/27/2024
100179762		NILES	IL		11/21/2024	7.875	301,819		(134)				400,000	08/16/2024
100179763		CHARLOTTE	NC		11/21/2024	7.625	371,607		(242)				455,000	08/09/2024
100179764	CF	PIGEON FORGE	TN		11/21/2024	7.625	333,138		(184)				415,000	09/17/2024
100179765	CF	DES PLAINES	IL		11/21/2024	7.625	161,429		(60)				275,000	09/20/2024
100179766	CF	CHICAGO	IL		11/21/2024	7.625	201,402		(263)				320,000	09/06/2024
100179767	CF	KISSIMMEE	FL		11/21/2024	7.375	275,538		(170)				349,000	08/22/2024
100179768	CF	CHARLOTTE	NC		11/21/2024	6.625	270,378		(120)				373,000	08/27/2024
100179769	CF	METAIRIE	LA		11/21/2024	7.375	238,453		(179)				325,000	08/21/2024
100179770	CF	MISSOULA	MT		11/21/2024	6.625	238,214		(93)				310,000	09/16/2024
100179771	CF	SAVANNAH	GA		11/21/2024	6.624	252,630		(86)				315,000	09/24/2024
100179772	CF	JACKSONVILLE	FL		11/21/2024	6.624	233,189		(92)				290,000	08/30/2024
100179773	CF	JACKSONVILLE	FL		11/21/2024	6.750	207,177		(26)				282,000	08/23/2024
100179775	CF	PAYSON	AZ		11/21/2024	6.499	6,025		(98)				931,000	09/20/2024
100179776	CF	ALPHARETTA	GA		11/21/2024	6.624	700,748		(241)				940,000	09/18/2024
100179777		BOCA RATON	FL		11/21/2024	6.990	579,256		(336)				921,000	08/29/2024
100179778	CF	COCOA BEACH	FL		11/21/2024	7.990	716,674		(487)				1,100,000	06/26/2024
100179779	CF	SAN TAN VALLEY	AZ		11/21/2024	6.624	354,533		(139)				470,000	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179780	CF	DELRAY BEACH	FL		11/21/2024	6.624	618,522		(294)				915,000	09/10/2024
100179781	CF	TROUTMAN	NC		11/21/2024	5.500	417,401		111				585,000	08/22/2024
100179782	CF	CHARLOTTE	NC		11/21/2024	7.625	321,000		(267)				415,000	08/21/2024
100179783	CF	MYRTLE BEACH	SC		11/21/2024	7.125	300,411		(211)				405,000	08/15/2024
100179784	CF	OMAHA	NE		11/21/2024	7.625	207,017		(133)				277,000	09/09/2024
100179785	CF	HUNTERSVILLE	NC		11/21/2024	7.250	330,018		(167)				418,000	08/20/2024
100179786	CF	MINT HILL	NC		11/21/2024	6.375	302,928		(158)				415,000	08/13/2024
100179787	CF	OAK LAWN	IL		11/21/2024	7.125	252,164		(194)				330,000	08/07/2024
100179788	CF	NAPLES	FL		11/21/2024	7.000	423,255		(240)				580,000	08/21/2024
100179789	CF	SAVANNAH	GA		11/21/2024	6.875	304,119		(161)				401,000	08/27/2024
100179790	CF	SAINT MARYS	GA		11/21/2024	6.875	245,538		(166)				325,000	08/30/2024
100179791	CF	SUMMERVILLE	SC		11/21/2024	7.125	237,500		(165)				320,000	08/27/2024
100179792	CF	SAVANNAH	GA		11/21/2024	6.624	315,760		(159)				410,000	09/10/2024
100179793	CF	SHERRILLS FORD	NC		11/21/2024	5.750	259,609		96				362,000	08/23/2024
100179794	CF	DADE CITY	FL		11/21/2024	6.500	269,710		(124)				366,000	08/28/2024
100179796	CF	SAINT AUGUSTINE	FL		11/21/2024	6.250	133,653		84				282,000	08/27/2024
100179797	CF	SANFORD	NC		11/21/2024	5.750	226,933		83				320,000	08/16/2024
100179798	CF	BUNNELL	FL		11/21/2024	7.624	551,718		(348)				690,000	09/06/2024
100179799	CF	HARRISBURG	NC		11/21/2024	6.625	248,408		(211)				419,000	08/23/2024
100179801	CF	LEMONT	IL		11/21/2024	6.625	238,330		(147)				335,000	09/03/2024
100179803	CF	ST AUGUSTINE	FL		11/21/2024	6.990	646,135		(283)				800,000	09/12/2024
100179804		BATON ROUGE	LA		11/21/2024	7.625	320,082		(233)				420,000	09/04/2024
100179805	CF	PROSPERITY	SC		11/21/2024	6.990	324,444		(199)				450,000	09/04/2024
100179806	CF	ORLANDO	FL		11/21/2024	6.490	303,877		(186)	(5)			495,000	09/06/2024
100179807	CF	ALPHARETTA	GA		11/21/2024	6.625	382,322		(215)				505,000	09/05/2024
100179808	CF	MIAMI	FL		11/21/2024	6.990	682,672		(324)				904,000	09/13/2024
100179810	CF	DELRAY BEACH	FL		11/21/2024	7.624	250,410		(214)				360,000	09/04/2024
100179843	CF	IRVING	TX		11/22/2024	7.250	501,556		(1,239)				730,000	10/04/2024
100179844	CF	GASTONIA	NC		11/22/2024	7.750	232,897		(215)				283,000	10/01/2024
100179846	CF	DANBURY	CT		11/22/2024	7.375	107,534		(103)				138,000	10/31/2024
100179847	CF	BOILING SPRINGS	SC		11/22/2024	6.875	253,741		(178)				925,000	10/18/2024
100179848	CF	GREENVILLE	SC		11/22/2024	7.875	238,878		(224)				295,000	10/24/2024
100179849	CF	LINCOLN	NE		11/22/2024	6.625	172,782		(70)				330,000	09/27/2024
100179850	CF	GLENCOE	IL		11/22/2024	7.250	2,669,357		(1,474)				3,500,000	09/27/2024
100179851	CF	ARLINGTON HEIGHTS	IL		11/22/2024	7.125	185,087		(131)				243,000	09/27/2024
100179852	CF	JACKSONVILLE	FL		11/22/2024	6.875	669,696		(235)				895,000	10/18/2024
100179853	CF	JOHNSON CITY	TX		11/22/2024	7.125	1,014,895		(814)				1,950,000	10/11/2024
100179854		CHICAGO	IL		11/22/2024	7.375	147,614		(208)				240,000	10/01/2024
100179855	CF	LOCKPORT	IL		11/22/2024	7.625	150,724		(141)				205,000	10/02/2024
100179856		NAPLES	FL		11/22/2024	6.875	257,790		(120)				425,000	10/18/2024
100179857	CF	STOCKTON	CA		11/22/2024	7.625	331,667		(123)				410,000	11/01/2024
100179858	CF	DES PLAINES	IL		11/22/2024	7.000	161,985		(173)				355,000	10/15/2024
100179859		SAN ANGELO	TX		11/22/2024	7.250	226,924		(187)				275,000	10/31/2024
100179860	CF	CHOWCHILLA	CA		11/22/2024	7.875	307,065		(76)				385,000	10/31/2024
100179861	CF	PALM COAST	FL		11/22/2024	7.875	216,776		(226)				270,000	10/11/2024
100179863	CF	STATESVILLE	NC		11/22/2024	7.375	154,678		(148)				265,000	09/25/2024
100179864	CF	RIVERSIDE	IL		11/22/2024	7.250	360,376		(224)				450,000	10/03/2024
100179865	CF	JOLIET	IL		11/22/2024	7.625	146,566		(137)				188,000	10/07/2024
100179866	CF	HARTFORD	CT		11/22/2024	8.000	158,219		(63)				199,000	11/04/2024
100179867	CF	NORTH LAS VEGAS	NV		11/22/2024	8.500	329,951		(104)				435,000	11/07/2024
100179868		NORTH PORT	FL		11/22/2024	7.000	257,519		(80)				385,000	10/23/2024
100179869	CF	MARRERO	LA		11/22/2024	7.000	146,534		(60)				197,000	10/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179870	CF	MYRTLE BEACH	SC		11/22/2024	6.875	165,240		(153)				335,000	09/30/2024
100179871	CF	MYRTLE BEACH	SC		11/22/2024	7.750	448,243		(310)				485,000	10/03/2024
100179872	CF	HANOVER PARK	IL		11/22/2024	6.750	242,643		(150)				356,000	10/15/2024
100179873	CF	NORWALK	CT		11/22/2024	8.000	365,995		(163)				450,000	11/08/2024
100179874		JACKSONVILLE	FL		11/22/2024	7.625	268,515		(55)				328,500	10/07/2024
100179875	CF	HILLIARD	OH		11/25/2024	7.625	186,849		(98)				245,000	09/30/2024
100179876	CF	JACKSONVILLE	FL		11/25/2024	5.990	155,923		75				225,000	10/02/2024
100179877	CF	MADISON	AL		11/25/2024	5.750	96,328		169	(8)			251,000	09/26/2024
100179878	CF	SHERMAN	TX		11/25/2024	5.750	188,200		144				264,000	09/30/2024
100179879	CF	PROVIDENCE VILLAGE	TX		11/25/2024	6.250	205,425		58				285,000	09/24/2024
100179880	CF	SHERMAN	TX		11/25/2024	5.750	180,877		145				273,000	09/30/2024
100179882	CF	FORT WORTH	TX		11/25/2024	5.750	234,088		166				365,000	09/26/2024
100179883	CF	MORRISVILLE	PA		11/25/2024	6.499	209,203		21				285,000	10/16/2024
100179884	CF	MUSTANG	OK		11/25/2024	5.990	200,531		87				299,000	09/23/2024
100179885	CF	SCHUYLER	NE		11/25/2024	6.624	162,286		(21)				233,000	10/10/2024
100179886	CF	MCKINNEY	TX		11/25/2024	5.750	212,368		144				325,000	09/27/2024
100179887	CF	LUBBOCK	TX		11/25/2024	7.125	185,928		(68)				260,000	10/01/2024
100179888	CF	LUBBOCK	TX		11/25/2024	7.125	169,524		(71)				260,000	10/01/2024
100179889	CF	TULARE	CA		11/25/2024	5.990	198,314		103				344,000	08/27/2024
100179890	CF	HAYDEN	ID		11/25/2024	4.500	237,426		667				380,000	09/26/2024
100179891	CF	KYLE	TX		11/25/2024	4.990	239,340		447				365,000	09/27/2024
100179892		GEORGETOWN	TX		11/25/2024	4.875	250,746		481				410,000	09/30/2024
100179893		VALPARAISO	IN		11/25/2024	4.750	315,573		661				505,000	09/26/2024
100179894	CF	LOWELL	AR		11/25/2024	6.125	207,795		57				307,000	09/13/2024
100179895		SACRAMENTO	CA		11/25/2024	4.875	315,639		601				508,000	09/17/2024
100179896	CF	NEW BRAUNFELS	TX		11/25/2024	5.500	195,620		259				305,000	09/27/2024
100179897	CF	ACWORTH	GA		11/25/2024	5.500	283,479		340				404,000	09/27/2024
100179898	CF	NEW BRAUNFELS	TX		11/25/2024	5.500	198,547		264				298,000	09/27/2024
100179899	CF	ARGYLE	TX		11/25/2024	5.250	313,216		437				544,000	09/23/2024
100179900	CF	OCALA	FL		11/25/2024	5.500	200,902		231				286,000	09/30/2024
100179901	CF	COLUMBUS	OH		11/25/2024	5.500	233,032		250				382,000	08/29/2024
100179902	CF	NEW BRAUNFELS	TX		11/25/2024	5.125	133,964		256				214,000	09/26/2024
100179903	CF	SAINT CHARLES	IL		11/25/2024	5.500	239,875		292				367,000	09/27/2024
100179904	CF	ROSEVILLE	CA		11/25/2024	5.750	383,415		341				565,000	09/18/2024
100179905	CF	GRETNA	NE		11/25/2024	5.500	188,275		201				288,000	09/23/2024
100179906	CF	FORT WORTH	TX		11/25/2024	5.625	221,512		224				328,000	10/07/2024
100179907	CF	SANFORD	NC		11/25/2024	5.750	192,686		156				280,000	08/29/2024
100179908	CF	SANFORD	NC		11/25/2024	5.750	205,041		165				288,000	09/12/2024
100179909		TUCSON	AZ		11/25/2024	7.625	359,048		(63)				399,000	10/05/2024
100179910	CF	ROSHARON	TX		11/25/2024	5.990	204,464		112				284,000	09/04/2024
100179911	CF	FORT WORTH	TX		11/25/2024	5.750	263,401		233				375,000	09/30/2024
100179912	CF	ROSHARON	TX		11/25/2024	5.990	143,818		179	(2)			300,000	09/11/2024
100179913	CF	ROSHARON	TX		11/25/2024	5.990	44,524		144				309,000	09/25/2024
100179914		LAKE ZURICH	IL		11/25/2024	7.625	554,929		(204)				675,000	09/30/2024
100179915		AURORA	CO		11/25/2024	7.500	426,783		(114)				500,000	10/02/2024
100179916		29 PALMS	CA		11/25/2024	7.125	383,983		(17)				435,000	10/08/2024
100179918		ORMOND BEACH	FL		11/25/2024	7.990	338,208		(182)				370,000	08/30/2024
100179919		DAVENPORT	FL		11/25/2024	8.000	297,917		(162)				325,000	08/29/2024
100179920		CONWAY	SC		11/25/2024	6.625	245,473		57				284,000	09/27/2024
100179921		LAS VEGAS	NV		11/25/2024	6.375	386,316		190				445,000	09/26/2024
100179923		CHARLOTTE	NC		11/25/2024	6.124	232,576		234				295,000	09/25/2024
100179924		NORTHPORT	AL		11/25/2024	7.125	359,140		(65)				413,000	09/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179926		KUNA	ID		11/25/2024	5.999	479,671		315				610,000	10/14/2024
100179927		VERO BEACH	FL		11/25/2024	7.125	325,627		(53)				370,000	09/11/2024
100179928		ROSWELL	GA		11/25/2024	6.624	486,021		57				600,000	10/07/2024
100179929		MARICOPA	AZ		11/25/2024	6.125	342,912		276				401,000	09/24/2024
100179930		CRYSTAL LAKE	IL		11/25/2024	7.500	283,334		(103)				315,000	10/07/2024
100179931		CUBA	IL		11/25/2024	7.625	281,101		(114)				309,000	09/30/2024
100179932		STATE COLLEGE	PA		11/25/2024	7.500	481,662		(182)				535,000	10/15/2024
100179933		SHAPLEIGH	ME		11/25/2024	7.624	549,916		(258)				629,000	09/27/2024
100179934		LITHONIA	GA		11/25/2024	7.490	282,954		(82)				327,000	09/26/2024
100179935		LEANDER	TX		11/25/2024	5.750	623,501		934				755,000	09/27/2024
100179936		MONTROSS	VA		11/25/2024	6.625	570,359		70				650,000	09/30/2024
100179937		TRINIDAD	CA		11/25/2024	7.125	617,208		(141)				725,000	10/01/2024
100179938		CHERRY LOG	GA		11/25/2024	7.500	576,504		(245)				643,000	09/30/2024
100179939		COLLEGE STATION	TX		11/25/2024	5.750	256,824		383				328,250	09/20/2024
100179940		OAK ISLAND	NC		11/25/2024	6.625	627,454		106				721,000	10/07/2024
100179941		SAINT AUGUSTINE	FL		11/25/2024	5.750	321,591		477				387,000	09/10/2024
100179943		SAINT LOUIS PARK	MN		11/25/2024	7.625	258,215		(136)				332,000	09/30/2024
100179944		HOUSTON	TX		11/25/2024	5.750	258,009		380				320,000	09/27/2024
100179945		NORTH CHARLESTON	SC		11/25/2024	6.624	279,651		16				320,000	10/15/2024
100179946		LAS VEGAS	NV		11/25/2024	5.750	324,376		507				401,000	09/15/2024
100179947		GORDONVILLE	TX		11/25/2024	7.625	296,528		(132)				325,000	10/04/2024
100179948		OCALA	FL		11/25/2024	5.990	262,096		307				330,000	09/19/2024
100179949		ARGYLE	TX		11/25/2024	5.625	124,155		589				550,000	09/27/2024
100179951		PORT SAINT JOE	FL		11/25/2024	7.375	500,177		(213)				550,000	09/13/2024
100179952		SUMMERVILLE	SC		11/25/2024	6.250	269,282		142				334,500	09/30/2024
100179953		PALM COAST	FL		11/25/2024	5.750	263,670		374				322,000	09/26/2024
100179954		SEMINOLE	FL		11/25/2024	7.125	487,801		(156)				540,000	10/07/2024
100179955		YORKVILLE	IL		11/25/2024	7.500	269,497		(130)				295,000	10/03/2024
100179956		ELMENDORF	TX		11/25/2024	5.375	168,487		309				240,000	10/04/2024
100179957		MELBOURNE	FL		11/25/2024	7.375	282,137		(124)				330,000	08/21/2024
100179958		KODAK	TN		11/25/2024	7.500	241,710		(136)				288,000	09/20/2024
100179959		SAINT CLOUD	FL		11/25/2024	6.990	347,769		(91)				388,000	08/21/2024
100179960		BOYNE FALLS	MI		11/25/2024	7.375	273,553		(131)				305,000	10/04/2024
100179961		MILLMONT	PA		11/25/2024	7.375	301,178		(154)				330,000	09/30/2024
100179962		SUPPLY	NC		11/25/2024	5.750	271,207		383				332,000	09/30/2024
100179963		NORTH CHARLESTON	SC		11/25/2024	7.500	246,272		(113)				270,000	10/16/2024
100179964		LITTLE RIVER	SC		11/25/2024	7.125	237,124		(96)				289,000	09/20/2024
100179965		SUMTER	SC		11/25/2024	7.500	253,797		(143)				279,000	09/30/2024
100179967	CF	MERIDIAN	ID		11/25/2024	7.500	553,005		(284)				680,000	10/09/2024
100179968	CF	MASHPEE	MA		11/25/2024	7.625	606,305		(259)				769,000	09/30/2024
100179969	CF	HAYDEN	ID		11/25/2024	6.624	465,332		170				603,500	09/25/2024
100179970		ANNAPOLIS	MD		11/25/2024	6.625	593,047		(16)				750,000	08/30/2024
100179971	CF	HAMILTON	IN		11/25/2024	6.625	374,785		(6)				475,000	10/08/2024
100179972		BROKEN BOW	OK		11/25/2024	6.750	534,258		(34)				776,000	09/27/2024
100179973	CF	NAGS HEAD	NC		11/25/2024	6.624	713,337		(7)				920,000	10/07/2024
100179974		WOODLAND PARK	CO		11/25/2024	6.124	676,594		554				888,000	09/30/2024
100179975	CF	CONROE	TX		11/25/2024	6.625	330,278		28				422,000	09/26/2024
100179977	CF	RABUN GAP	GA		11/25/2024	6.124	388,957		131				505,000	09/27/2024
100179978	CF	BLUE RIDGE	GA		11/25/2024	6.124	416,877		134				535,000	10/17/2024
100179979	CF	MYRTLE BEACH	SC		11/25/2024	5.750	302,486		395				418,000	09/25/2024
100179981	CF	KAPOLEI	HI		11/25/2024	6.250	676,987		396				915,000	09/09/2024
100179982		SOUTHSIDE	AL		11/25/2024	7.125	311,798		(59)				409,500	10/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179983	CF	TOMS RIVER	NJ		11/25/2024	6.750	447,217		93				575,000	10/04/2024
100179984	CF	SUGARLOAF	CA		11/25/2024	6.750	330,368		(41)				440,000	10/01/2024
100179985	CF	ORLAND PARK	IL		11/25/2024	7.500	366,367		(204)				450,000	09/30/2024
100179986		LA VALLE	WI		11/25/2024	6.990	356,370		(85)				492,000	10/08/2024
100179988	CF	DENT	MN		11/25/2024	7.124	365,119		(143)				537,000	10/18/2024
100179989	CF	BREVARD	NC		11/25/2024	7.125	398,938		(144)				502,000	10/04/2024
100179990	CF	SUNRISE BEACH	MO		11/25/2024	7.500	244,718		(145)				300,000	09/27/2024
100179992	CF	PHOENIX	AZ		11/25/2024	7.500	301,834		(76)				376,000	10/03/2024
100179993	CF	SEGUIN	TX		11/25/2024	6.624	308,169		9				420,000	10/01/2024
100179994	CF	DUCK CREEK VILLAGE	UT		11/25/2024	6.624	260,502		(9)				329,000	10/01/2024
100179995	CF	NAVARRE	FL		11/25/2024	7.125	295,443		(50)				370,000	10/02/2024
100179996	CF	MASCOT	TN		11/25/2024	6.625	243,170		(23)				310,000	09/26/2024
100179997	CF	LONGS	SC		11/25/2024	5.750	213,610		252				300,000	09/25/2024
100179999	CF	WINNABOW	NC		11/25/2024	7.000	275,044		(121)				342,000	09/16/2024
100180000	CF	CHARLOTTE	NC		11/25/2024	7.500	252,568		(162)				312,500	09/11/2024
100180001	CF	BRANSON	MO		11/25/2024	7.125	546,566		(184)				779,000	09/24/2024
100180002	CF	MYRTLE BEACH	SC		11/25/2024	7.500	297,727		(207)				372,000	10/03/2024
100180004	CF	TABOR CITY	NC		11/25/2024	5.750	180,344		203				248,000	09/24/2024
100180006	CF	LEWISTON	ME		11/25/2024	7.125	236,560		(124)				291,500	09/25/2024
100180008		PARKS	AZ		11/25/2024	7.625	719,745		(466)				951,000	09/20/2024
100180009	CF	BRIGANTINE	NJ		11/25/2024	6.624	431,706		(41)				580,000	10/18/2024
100180010	CF	MADERA	CA		11/25/2024	6.990	613,682		(222)				855,000	09/30/2024
100180011	CF	LAKE ARROWHEAD	CA		11/25/2024	6.990	516,955		(195)				730,000	10/05/2024
100180012		VICTOR	MT		11/25/2024	7.125	469,171		(193)				620,000	09/13/2024
100180013	CF	PINETOP	AZ		11/25/2024	6.625	706,077		(66)				980,000	10/02/2024
100180014	CF	STARBUCK	MN		11/25/2024	7.375	135,573		(371)				529,000	10/03/2024
100180015	CF	PINEDALE	AZ		11/25/2024	6.625	264,303		(21)				356,000	09/30/2024
100180016		CHERRY LOG	GA		11/25/2024	7.000	384,871		(140)				520,000	09/30/2024
100180017	CF	BOZEMAN	MT		11/25/2024	6.990	332,490		(131)				440,000	09/20/2024
100180018	CF	CALABASH	NC		11/25/2024	5.750	318,546		307				460,000	09/24/2024
100180019		FREMONT	CA		11/25/2024	6.624	408,706		(24)				550,000	09/24/2024
100180020	CF	FREDERICK	MD		11/25/2024	5.750	322,815		310				455,000	09/23/2024
100180021	CF	LA QUINTA	CA		11/25/2024	6.124	491,564		132				675,000	10/18/2024
100180022	CF	PORT SAINT LUCIE	FL		11/25/2024	6.625	527,554		(73)				717,000	10/08/2024
100180023	CF	BOCA RATON	FL		11/25/2024	6.625	737,697		(86)				990,000	10/14/2024
100180024	CF	MONETA	VA		11/25/2024	6.625	415,273		(12)				603,000	10/01/2024
100180025	CF	CLEARWATER	FL		11/25/2024	6.624	333,795		(31)				480,000	10/15/2024
100180026	CF	LAKESIDE	AZ		11/25/2024	6.624	418,555		(69)				590,000	10/03/2024
100180027	CF	LOS ALAMOS	CA		11/25/2024	6.124	608,094		127				828,237	10/11/2024
100180029	CF	MORGANTON	NC		11/25/2024	6.624	340,201		(49)				520,000	09/25/2024
100180030	CF	SAINT SIMONS ISLAND	GA		11/25/2024	6.624	386,940		(67)				518,000	10/21/2024
100180031	CF	VALLEY	AL		11/25/2024	6.625	422,790		(63)				585,000	09/25/2024
100180032		BLACK MOUNTAIN	NC		11/25/2024	6.625	483,610		(77)				671,500	09/26/2024
100180033	CF	SAINT MICHAELS	MD		11/25/2024	6.875	517,785		(182)				700,000	08/29/2024
100180034	CF	PHILADELPHIA	PA		11/25/2024	6.375	354,172		22				480,000	09/27/2024
100180035	CF	LOUDON	TN		11/25/2024	6.990	519,286		(213)				690,000	10/01/2024
100180036	CF	OCEAN VIEW	DE		11/25/2024	6.625	447,661		(65)				600,000	09/25/2024
100180037	CF	ROSEVILLE	CA		11/25/2024	5.750	390,483		353				560,000	09/20/2024
100180038	CF	FAYSTON	VT		11/25/2024	6.875	414,209		(145)				560,000	09/27/2024
100180039		JENSEN BEACH	FL		11/25/2024	6.990	357,762		(123)				475,000	09/24/2024
100180040	CF	REHOBOTH BEACH	DE		11/25/2024	7.375	293,978		(86)				405,000	10/11/2024
100180041	CF	KISSIMMEE	FL		11/25/2024	7.625	262,002		(147)				345,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180043		EASTON	MA		11/25/2024	6.990	569,507		(229)				865,000	09/30/2024
100180044	CF	GARFIELD	AR		11/25/2024	6.875	300,451		(134)				422,000	09/30/2024
100180045	CF	SCOTTSDALE	AZ		11/25/2024	6.624	256,568		(60)				355,000	09/24/2024
100180046	CF	SNOWFLAKE	AZ		11/25/2024	6.875	133,212		(22)				360,000	10/18/2024
100180047	CF	SOUTH JORDAN	UT		11/25/2024	6.375	129,329		77	(3)			670,000	09/23/2024
100180048	CF	NORTHFIELD	NJ		11/25/2024	7.000	303,852		(152)				435,000	10/04/2024
100180049	CF	LEADVILLE	CO		11/25/2024	6.624	420,055		(77)				630,000	10/01/2024
100180050	CF	FERNANDINA BEACH	FL		11/25/2024	6.875	233,877		(86)				314,000	10/04/2024
100180051		SPARTA	GA		11/25/2024	6.875	432,459		(149)				645,000	10/02/2024
100180052	CF	LAKEVIEW	MI		11/25/2024	7.125	39,827		(47)				256,000	09/27/2024
100180053	CF	MELBOURNE BEACH	FL		11/25/2024	7.124	548,756		(309)				790,000	09/19/2024
100180054	CF	PORTERFIELD	WI		11/25/2024	7.000	241,100		(147)				319,000	09/27/2024
100180055	CF	DAVENPORT	FL		11/25/2024	7.375	301,880		(189)				394,000	10/16/2024
100180056	CF	KERENS	TX		11/25/2024	6.125	636,496		128				1,100,000	10/07/2024
100180057	CF	LEWES	DE		11/25/2024	7.125	277,398		(212)				396,000	09/27/2024
100180058	CF	THE VILLAGES	FL		11/25/2024	6.624	244,196		(41)				350,000	10/17/2024
100180059	CF	EAST STROUDSBURG	PA		11/25/2024	6.625	248,500		(86)				330,000	10/11/2024
100180060	CF	COLORADO SPRINGS	CO		11/25/2024	6.500	294,669		19				430,000	09/30/2024
100180061	CF	DUCK CREEK VILLAGE	UT		11/25/2024	6.500	249,162		(54)				386,000	10/16/2024
100180062	CF	WILMINGTON	NC		11/25/2024	5.875	198,182		87				306,000	08/20/2024
100180063	CF	SANFORD	NC		11/25/2024	5.750	225,550		214				320,000	08/29/2024
100180065	CF	CHARLOTTE	NC		11/25/2024	5.750	236,487		238				340,000	08/30/2024
100180066	CF	CHARLOTTE	NC		11/25/2024	5.500	220,601		243				337,000	09/27/2024
100180067	CF	SANFORD	NC		11/25/2024	5.750	219,136		208				315,000	08/27/2024
100180068	CF	WESLEY CHAPEL	FL		11/25/2024	8.000	252,948		(230)				340,000	08/05/2024
100180069	CF	CHARLOTTE	NC		11/25/2024	6.875	292,244		(153)				407,000	08/27/2024
100180070	CF	CHARLOTTE	NC		11/25/2024	6.125	296,490		(85)				399,000	08/19/2024
100180071	CF	CHARLOTTE	NC		11/25/2024	6.999	428,952		(220)				565,000	08/29/2024
100180084	CF	SUN VALLEY	CA		12/30/2024	7.625	584,083		(532)				750,000	10/11/2024
100180085		GARDEN GROVE	CA		12/30/2024	6.875	805,493		41				1,020,000	10/01/2024
100180088	CF	TAMPA	FL		12/30/2024	8.249	286,351		(249)				370,000	11/01/2024
100180089		BELLFLOWER	CA		12/30/2024	6.875	699,512		23				885,000	10/24/2024
100180090		CORONA	CA		12/30/2024	7.124	851,427		(406)				1,400,000	10/28/2024
100180092	CF	CAPE CORAL	FL		12/30/2024	6.749	329,470		67				435,000	11/13/2024
100180093		PACOIMA AREA LOS ANGE	CA		12/30/2024	8.374	728,467		(94)				920,000	10/07/2024
100180095	CF	OAK HILL	WV		12/30/2024	8.124	117,770		(32)				164,000	10/29/2024
100180096	CF	FORT PIERCE	FL		12/30/2024	7.874	522,235		23				660,000	10/28/2024
100180097	CF	COHUTTA	GA		12/30/2024	7.374	238,726		(342)				389,000	10/09/2024
100180101	CF	PORTER RANCH	CA		12/30/2024	7.250	1,939,491		(1,716)				3,150,000	11/08/2024
100180102		HIALEAH	FL		12/30/2024	6.624	517,817		325				800,000	09/30/2024
100180103		MIAMI	FL		12/30/2024	7.624	581,458		33				800,000	10/29/2024
100180105	CF	MARIANNA	FL		12/30/2024	8.749	614,627		(361)				750,000	10/17/2024
100180107		TUSTIN	CA		12/30/2024	7.000	1,006,241		(32)				1,450,000	10/26/2024
100180108	CF	LAVEEN	AZ		12/30/2024	7.999	491,219		(226)				631,000	10/23/2024
100180109		BOCA RATON	FL		12/30/2024	8.749	573,080		(267)				1,660,000	10/22/2024
100180110		MERRILLVILLE	IN		12/30/2024	7.750	145,216		(54)				185,000	11/01/2024
100180111	CF	UPLAND	CA		12/30/2024	7.625	1,368,183		(765)				2,100,000	11/15/2024
100180112	CF	HIALEAH	FL		12/30/2024	8.999	564,256		(329)				645,000	11/07/2024
100180113	CF	CARSON	CA		12/30/2024	10.249	720,273		(463)				865,000	11/12/2024
100180114	CF	FALLBROOK	CA		12/30/2024	7.000	570,637		(37)				890,000	11/13/2024
100180115	CF	HAWTHORNE	CA		12/30/2024	6.625	451,376		50				955,000	10/15/2024
100180116	CF	SAN ANTONIO	TX		12/30/2024	7.624	301,511		(158)				384,000	10/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180117	CF	ARLINGTON	TX		12/30/2024	6.875	279,012		47				366,000	11/06/2024
100180118		TEMPLE	TX		12/30/2024	7.124	260,794		27				410,000	10/15/2024
100180119	CF	PORTLAND	OR		12/30/2024	7.374	632,544		(137)				850,000	10/01/2024
100180121	CF	DAVENPORT	FL		11/25/2024	6.499	274,269		(54)				350,000	10/30/2024
100180124	CF	BROOKFIELD	MA		11/25/2024	7.374	227,668		(95)				450,000	10/30/2024
100180125	CF	SAINT PETERSBURG	FL		11/25/2024	7.874	308,528		(213)				400,000	10/31/2024
100180126	CF	MIAMI	FL		11/25/2024	7.249	495,129		(243)				615,000	11/06/2024
100180127	CF	KINGSTON	MA		11/25/2024	7.874	460,913		20				605,000	10/31/2024
100180129	CF	YONKERS	NY		11/25/2024	7.749	690,376		(366)				850,000	11/06/2024
100180130	CF	MIRAMAR	FL		11/25/2024	6.875	305,939		(1,868)				620,000	08/15/2024
100180131	CF	SARASOTA	FL		11/25/2024	8.124	1,384,941		(560)				2,300,000	09/20/2024
100180132	CF	SUMMERVILLE	SC		11/25/2024	7.374	102,683		(401)				372,000	09/16/2024
100180133	CF	ATLANTA	GA		11/25/2024	6.499	111,948		(13)				236,000	11/06/2024
100180135	CF	MERINO	CO		11/25/2024	6.999	338,244		(183)				475,000	11/01/2024
100180136	CF	MESA	AZ		11/25/2024	7.749	552,003		(185)				757,000	10/31/2024
100180137	CF	WINTER GARDEN	FL		11/25/2024	7.874	504,296		(210)				650,000	11/06/2024
100180139	CF	MONTICELLO	NY		11/25/2024	7.624	243,190		(164)				355,000	10/30/2024
100180140	CF	SUMMERVILLE	SC		11/25/2024	6.999	200,968		(62)				471,000	10/29/2024
100180141	CF	GREENLAWN	NY		11/25/2024	8.499	234,711		(311)				660,000	07/12/2024
100180142	CF	WALTON	KY		11/25/2024	7.374	139,644		(50)				213,000	10/29/2024
100180144	CF	WALTON	KY		11/25/2024	7.374	139,639		(50)				213,000	10/29/2024
100180145	CF	HAMPTON BAYS	NY		11/25/2024	8.500	5,470,160		(202)				9,000,000	10/31/2024
100180146	CF	SUMMERVILLE	SC		11/25/2024	7.374	315,363		(100)				510,000	10/30/2024
100180148	CF	N TOPSAIL BEACH	NC		11/25/2024	8.499	157,263		(155)				177,000	09/05/2024
100180149	CF	CLOVIS	CA		11/25/2024	6.999	304,920		(166)				480,000	10/29/2024
100180150	CF	PANAMA CITY BEACH	FL		11/25/2024	7.999	400,288		(348)				550,000	11/01/2024
100180151	CF	ORLANDO	FL		11/25/2024	8.874	374,359		(301)				400,000	09/30/2024
100180152	CF	HOUSTON	TX		11/25/2024	9.500	290,875		(177)				355,000	08/15/2024
100180154	CF	FORT LAUDERDALE	FL		11/25/2024	6.990	190,793		(109)				260,000	10/04/2024
100180155	CF	BARBERTON	OH		11/25/2024	8.375	103,511		(79)				141,000	10/02/2024
100180156	CF	BALTIMORE	MD		11/25/2024	7.375	184,164		(130)				240,000	07/31/2024
100180159	CF	HOLLYWOOD	FL		11/25/2024	7.999	785,780		(333)				970,000	10/04/2024
100180160	CF	OCOEE	FL		11/25/2024	6.999	443,999		(79)				570,000	10/29/2024
100180161	CF	HAMDEN	CT		11/25/2024	7.874	452,591		(143)				562,000	08/07/2024
100180162	CF	CHICAGO	IL		11/25/2024	7.374	755,461		(263)				1,180,000	09/30/2024
100180163	CF	LINDENHURST	NY		11/25/2024	7.499	398,508		(201)				525,000	10/18/2024
100180164	CF	PENNSAUKEN	NJ		11/25/2024	8.750	341,766		(379)				380,000	10/08/2024
100180165	CF	CHICAGO	IL		11/25/2024	7.374	754,892		(252)				1,180,000	09/30/2024
100180166	CF	MONTCLAIR	CA		11/25/2024	8.374	563,685		(512)				730,000	10/18/2024
100180167	CF	PORTLAND	OR		11/25/2024	7.125	313,790		(221)				417,000	10/11/2024
100180168	CF	COOPER CITY	FL		11/25/2024	8.125	568,689		(342)				758,000	09/17/2024
100180169		ORMOND BEACH	FL		11/25/2024	7.250	354,933		(126)				470,000	09/27/2024
100180170	CF	CENTER MORICHES	NY		11/25/2024	7.624	369,307		(127)	(4)			460,000	09/06/2024
100180171	CF	PATERSON	NJ		11/25/2024	8.374	264,482		(313)				725,000	10/11/2024
100180172	CF	JAMAICA	NY		11/25/2024	7.624	620,702		(337)				770,000	10/24/2024
100180173	CF	ELIZABETH	NJ		11/25/2024	8.499	478,200		(378)				665,000	09/13/2024
100180174	CF	DETROIT	MI		11/25/2024	8.374	186,003		(135)				240,000	10/16/2024
100180176	CF	NORTHRIDGE	CA		11/25/2024	6.999	735,726		(168)				1,075,000	10/17/2024
100180177	CF	ATLANTA	GA		11/25/2024	8.749	310,426		(225)				388,000	09/17/2024
100180178	CF	PERRIS	CA		11/25/2024	8.249	428,323		(297)				495,000	10/22/2024
100180179	CF	GOOD HOPE	GA		11/25/2024	7.999	550,743		(444)				710,000	10/17/2024
100180180	CF	NEW BRUNSWICK	NJ		11/25/2024	7.749	282,559		(255)				340,000	10/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180181		DEDHAM	MA		11/25/2024	8.624	397,488		(164)				560,000	10/29/2024
100180182	CF	RIVERVIEW	FL		11/25/2024	7.374	418,250		(205)				530,000	10/18/2024
100180183	CF	MARION	NC		11/25/2024	8.249	353,265		(303)				432,000	10/24/2024
100180186	CF	STRAWBERRY	AZ		11/25/2024	7.625	395,215		(147)				490,000	09/11/2024
100180188	CF	WINNETKA	IL		11/25/2024	7.625	347,157		(231)				550,000	07/17/2024
100180191	CF	CLERMONT	FL		11/25/2024	7.125	328,332		(4)				415,000	09/05/2024
100180192	CF	PINEHURST	NC		11/25/2024	6.625	218,337		(71)				325,000	07/17/2024
100180193	CF	LORDS VALLEY	PA		11/25/2024	6.990	225,202		(146)				325,000	08/30/2024
100180194	CF	CHICAGO	IL		11/25/2024	7.125	223,899		(52)				435,000	10/01/2024
100180195	CF	COLUMBUS	OH		11/25/2024	7.625	345,767		(217)				490,000	08/27/2024
100180196	CF	PLANO	TX		11/25/2024	5.990	279,647		74				466,000	09/30/2024
100180197	CF	ROYSE CITY	TX		11/25/2024	6.500	227,975		(53)				333,000	08/08/2024
100180198	CF	SOMERS POINT	NJ		11/25/2024	6.990	206,700		(107)				285,000	09/06/2024
100180199	CF	ATHENS	TN		11/25/2024	7.125	205,227		(104)				290,000	08/19/2024
100180200	CF	DAWSONVILLE	GA		11/25/2024	7.625	318,082		(29)				400,000	09/19/2024
100180201	CF	PARRISH	FL		11/25/2024	6.625	251,494		(66)				380,000	08/30/2024
100180202	CF	CONROE	TX		11/25/2024	6.990	432,429		(44)				620,000	10/02/2024
100180203	CF	MILLEDGEVILLE	GA		11/25/2024	7.000	181,295		(129)				300,000	09/16/2024
100180204	CF	LACKAWAXEN	PA		11/25/2024	6.625	252,182		(72)				379,000	10/04/2024
100180205	CF	WINNABOW	NC		11/25/2024	7.000	251,084		(151)				372,000	08/28/2024
100180207	CF	CLOVIS	CA		11/25/2024	6.500	308,935		(40)				480,000	08/21/2024
100180208	CF	MIRAMAR BEACH	FL		11/25/2024	7.000	218,716		(135)				350,000	09/03/2024
100180209	CF	CYPRESS	TX		11/25/2024	6.125	216,697		11				318,000	08/27/2024
100180210	CF	WATERFORD	CT		11/25/2024	6.625	243,446		(25)				341,000	09/13/2024
100180211	CF	LAS VEGAS	NV		11/25/2024	7.125	337,282		(158)				525,000	08/14/2024
100180212	CF	JARRELL	TX		11/25/2024	6.625	219,449		(53)				300,000	08/29/2024
100180213		SEVIERVILLE	TN		11/25/2024	6.625	629,959		(14)				850,000	09/27/2024
100180214	CF	SARASOTA	FL		11/25/2024	6.625	354,978		1				490,000	08/23/2024
100180215	CF	JACKSON	NJ		11/25/2024	6.990	557,297		(223)				920,000	08/15/2024
100180217	CF	GASTONIA	NC		11/25/2024	7.125	223,416		(85)				296,000	09/03/2024
100180218	CF	LAS VEGAS	NV		11/25/2024	7.625	481,742		(136)				600,000	09/06/2024
100180219	CF	IDAHO FALLS	ID		11/25/2024	6.875	268,836		(46)				360,000	09/25/2024
100180220	CF	SAN DIEGO	CA		11/25/2024	6.625	1,150,699		176				1,575,000	08/27/2024
100180221	CF	BENSALEM	PA		11/25/2024	6.500	204,264		(16)				280,000	09/27/2024
100180222	CF	SPOKANE VALLEY	WA		11/25/2024	7.125	546,848		(172)				750,000	09/10/2024
100180223	CF	YUCCA VALLEY	CA		11/25/2024	7.125	682,649		(254)				1,050,000	09/11/2024
100180224	CF	MILLSBORO	DE		11/25/2024	7.125	206,540		(16)				270,000	10/11/2024
100180225	CF	KATY	TX		11/25/2024	6.625	215,552		(73)				340,000	09/06/2024
100180226	CF	SACRAMENTO	CA		11/25/2024	6.625	892,081		50				1,220,000	09/05/2024
100180228	CF	HIXSON	TN		11/25/2024	6.125	287,343		89				411,000	09/05/2024
100180229	CF	MESQUITE	TX		11/25/2024	6.625	203,277		(69)				295,000	09/04/2024
100180231		MANCHESTER	TN		11/25/2024	7.500	349,519		(50)				430,000	09/27/2024
100180233	CF	CITRUS SPRINGS	FL		11/25/2024	6.125	197,587		47				273,000	09/12/2024
100180234	CF	MANCHESTER TOWNSHIP	NJ		11/25/2024	5.990	396,248		233				550,000	09/10/2024
100180235	CF	LINCOLN	NE		11/25/2024	6.375	353,812		63				482,000	09/12/2024
100180236	CF	BOZEMAN	MT		11/25/2024	6.625	588,241		(14)				800,000	09/13/2024
100180238	CF	MEADOWLAKES	TX		11/25/2024	6.875	223,518		(119)				360,000	09/25/2024
100180239	CF	MIAMI GARDENS	FL		11/25/2024	7.500	222,279		(149)				680,000	09/30/2024
100180240	CF	SEATTLE	WA		11/25/2024	6.625	528,580		7				715,000	09/17/2024
100180241	CF	BRENTWOOD	CA		11/25/2024	6.625	393,468		(31)				540,000	08/29/2024
100180242	CF	WHITEFISH	MT		11/25/2024	6.125	747,945		227				1,150,000	09/13/2024
100180243	CF	MANCHESTER	CT		11/25/2024	6.625	404,929		50				550,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180244	CF	NORTH PORT	FL		11/25/2024	6.625	222,273		(28)				313,000	09/13/2024
100180245	CF	RIVERSIDE	CA		11/25/2024	7.125	295,157		(75)				400,000	09/10/2024
100180246	CF	HOUSTON	TX		11/25/2024	6.125	204,899		11				321,000	09/06/2024
100180247	CF	MILLERSVILLE	MD		11/25/2024	6.625	271,470		14				367,500	09/18/2024
100180248	CF	WILLS POINT	TX		11/25/2024	6.625	201,362		(31)				272,000	09/16/2024
100180249	CF	CARTERSVILLE	GA		11/25/2024	6.500	219,202		(54)				325,000	10/07/2024
100180250	CF	VIRGINIA BEACH	VA		11/25/2024	6.500	226,501		(16)				312,000	09/13/2024
100180251	CF	LUBBOCK	TX		11/25/2024	7.125	351,027		(133)				470,000	10/01/2024
100180252	CF	YUKON	OK		11/25/2024	6.875	212,624		(91)				332,000	09/13/2024
100180254	CF	LAS VEGAS	NV		11/25/2024	6.990	322,531		(116)				440,000	10/01/2024
100180255	CF	HUNTINGTON PARK	CA		11/25/2024	7.625	686,222		(353)				905,000	09/04/2024
100180256	CF	WILLIAMSTOWN	NJ		11/25/2024	7.000	84,953		(349)				338,500	08/08/2024
100180257	CF	CYPRESS	TX		11/25/2024	6.875	250,803		(99)				340,000	10/10/2024
100180260		SACRAMENTO	CA		11/25/2024	5.875	328,330		142				485,000	09/17/2024
100180261	CF	TOBYHANNA	PA		11/25/2024	7.000	208,999		(79)				280,000	09/18/2024
100180262	CF	ONTARIO	CA		11/25/2024	6.500	488,929		98				700,000	09/25/2024
100180263	CF	HOUSTON	TX		11/25/2024	6.990	205,720		12				265,000	10/02/2024
100180264	CF	AUSTIN	TX		11/25/2024	5.750	292,354		312				515,000	09/17/2024
100180265	CF	SINKING SPRING	PA		11/25/2024	7.125	245,814		(61)				310,000	10/10/2024
100180267	CF	LAVON	TX		11/25/2024	6.125	220,220		35				308,000	09/18/2024
100180268	CF	CLINTON	TN		11/25/2024	6.625	222,510		(9)				314,000	09/17/2024
100180269	CF	HASLET	TX		11/25/2024	6.375	255,028		6				350,000	09/30/2024
100180270	CF	CHICAGO	IL		11/25/2024	6.750	284,660		(32)				400,000	10/01/2024
100180271	CF	ALCOA	TN		11/25/2024	6.875	204,246		(80)				290,000	09/20/2024
100180272	CF	NORTH PALM BEACH	FL		11/25/2024	6.624	773,673		(190)				1,400,000	09/16/2024
100180273	CF	SAN LEANDRO	CA		11/25/2024	6.125	601,966		122				880,000	09/13/2024
100180275	CF	JACKSON	NJ		11/25/2024	6.625	361,535		(3)				523,000	09/19/2024
100180276	CF	TULSA	OK		11/25/2024	6.625	223,694		(35)				300,000	09/20/2024
100180277	CF	FREDERICKSBURG	TX		11/25/2024	5.500	235,580		351				319,000	08/30/2024
100180278	CF	LAS VEGAS	NV		11/25/2024	6.624	448,461		(11)				623,000	09/20/2024
100180279	CF	LOS ANGELES	CA		11/25/2024	7.000	979,775		(243)				1,350,000	09/18/2024
100180280	CF	BEAVERTON	OR		11/25/2024	7.125	501,132		(145)				681,000	09/21/2024
100180281	CF	FATE	TX		11/25/2024	6.124	244,481		51				345,000	09/25/2024
100180282	CF	KENNEWICK	WA		11/25/2024	5.990	282,415		76				450,000	09/20/2024
100180283	CF	NORTHFIELD	NJ		11/25/2024	6.875	213,371		(102)				335,000	09/26/2024
100180284	CF	WEBSTER	MA		11/25/2024	6.625	429,223		84				585,000	09/20/2024
100180285	CF	CARLSBAD	CA		11/25/2024	6.625	507,830		66				712,500	09/20/2024
100180286	CF	YAKIMA	WA		11/25/2024	6.125	359,731		139				520,000	09/19/2024
100180287	CF	LAS VEGAS	NV		11/25/2024	6.124	291,703		92				410,000	09/24/2024
100180288	CF	HOMESTEAD	FL		11/25/2024	6.500	298,481		(31)				441,000	09/13/2024
100180289	CF	BULLHEAD CITY	AZ		11/25/2024	6.125	207,285		72				290,000	09/24/2024
100180290	CF	OCEAN ISLE BEACH	NC		11/25/2024	6.875	534,217		(68)				768,000	09/17/2024
100180291	CF	NEW FRANKLIN	OH		11/25/2024	6.625	207,598		10				281,000	09/24/2024
100180292	CF	TORRINGTON	CT		11/25/2024	6.500	200,703		(19)				270,000	09/30/2024
100180293	CF	MARICOPA	AZ		11/25/2024	5.990	209,931		59				351,000	09/23/2024
100180294	CF	ARLINGTON	TX		11/25/2024	7.000	225,970		(78)				300,000	09/24/2024
100180295	CF	TAYLOR	TX		11/25/2024	7.125	204,593		(59)				281,000	09/27/2024
100180297	CF	SPIRIT LAKE	ID		11/25/2024	6.875	227,232		(54)				330,000	09/25/2024
100180298	CF	DRIPPING SPRINGS	TX		11/25/2024	6.500	296,585		(12)				408,000	09/26/2024
100180299	CF	GERMANTOWN	MD		11/25/2024	6.625	207,305		(28)				290,000	09/27/2024
100180300	CF	TEHACHAPI	CA		11/25/2024	6.125	423,346		85				640,000	09/20/2024
100180303	CF	LAS VEGAS	NV		11/25/2024	5.990	587,495		289				812,000	09/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180304	CF	PARAMOUNT	CA		11/25/2024	6.500	479,157		24				700,000	09/14/2024
100180305	CF	LA MESA	CA		11/25/2024	6.625	498,546		(22)				778,000	09/19/2024
100180306	CF	SANTA FE	NM		11/25/2024	6.625	386,346		(30)				520,000	09/26/2024
100180307	CF	ANNA	TX		11/25/2024	6.625	275,269		(23)				382,640	09/26/2024
100180308	CF	PITTSBURG	CA		11/25/2024	6.625	422,052		(33)				568,000	09/26/2024
100180309	CF	WESTAMPTON	NJ		11/25/2024	6.875	243,791		(39)				380,000	09/30/2024
100180310	CF	SAN ANTONIO	TX		11/25/2024	6.875	292,299		(76)				475,000	09/20/2024
100180311	CF	SAN JOSE	CA		11/25/2024	6.500	585,849		137				800,000	09/25/2024
100180312	CF	VANCOUVER	WA		11/25/2024	5.750	457,415		263				700,000	09/24/2024
100180313	CF	ANTIOCH	TN		11/25/2024	6.125	364,517		118				500,000	09/17/2024
100180314	CF	MENIFEE	CA		11/25/2024	6.500	506,090		(50)				782,500	10/04/2024
100180315	CF	PHILADELPHIA	PA		11/25/2024	6.990	205,239		(98)				275,000	10/09/2024
100180316	CF	MELBOURNE BEACH	FL		11/25/2024	6.500	451,280		(51)				685,000	09/25/2024
100180317	CF	ANNA	TX		11/25/2024	6.124	274,412		66				390,000	09/27/2024
100180318	CF	NAPLES	FL		11/25/2024	6.990	303,482		(95)				405,000	09/26/2024
100180319	CF	LEHI	UT		11/25/2024	6.124	301,135		57				458,000	09/26/2024
100180320	CF	WAKE FOREST	NC		11/25/2024	5.990	305,989		95				490,000	10/03/2024
100180321	CF	PAGOSA SPRINGS	CO		11/25/2024	5.990	385,332		200				624,000	09/27/2024
100180322	CF	FERNANDINA BEACH	FL		11/25/2024	6.125	306,914		82				422,000	09/27/2024
100180323	CF	FORT WORTH	TX		11/25/2024	6.000	272,052		155				390,000	09/26/2024
100180324	CF	FITCHBURG	MA		11/25/2024	6.625	514,455		82				700,000	09/26/2024
100180325	CF	PARKER	CO		11/25/2024	5.750	348,511		411				500,000	09/24/2024
100180326	CF	SPRING HILL	TN		11/25/2024	6.000	261,848		52				415,000	09/25/2024
100180327	CF	SPRING CITY	PA		11/25/2024	6.125	367,703		129				505,000	09/27/2024
100180328	CF	SAN ANTONIO	TX		11/25/2024	5.875	539,677		332				790,000	09/26/2024
100180329	CF	WEST SACRAMENTO	CA		11/25/2024	6.625	487,601		(63)				761,500	09/26/2024
100180330	CF	SAN ANTONIO	TX		11/25/2024	6.125	266,464		122				384,000	09/25/2024
100180331	CF	LONG BEACH	CA		11/25/2024	6.490	905,015		118				1,250,000	09/01/2024
100180332	CF	MURFREESBORO	TN		11/25/2024	7.000	292,244		(111)				422,000	09/27/2024
100180333		IDAHO SPRINGS	CO		11/25/2024	7.125	585,263		143				710,000	09/19/2024
100180334	CF	BLOOMINGTON	MN		11/25/2024	6.500	226,315		(12)				305,000	09/30/2024
100180335	CF	LAVON	TX		11/25/2024	5.375	246,171		282				360,000	09/26/2024
100180336	CF	BOSTON	MA		11/25/2024	6.624	703,393		(3)				1,100,000	09/30/2024
100180337	CF	RINGWOOD	NJ		11/25/2024	6.500	351,169		26				510,000	09/27/2024
100180339	CF	FORT WORTH	TX		11/25/2024	6.625	237,767		(32)				342,000	09/26/2024
100180340	CF	AUBURN	AL		11/25/2024	7.125	320,921		(124)				425,000	09/27/2024
100180341	CF	BILLINGS	MT		11/25/2024	7.000	263,108		(90)				350,000	09/27/2024
100180342	CF	CHATTANOOGA	TN		11/25/2024	6.490	198,529		(20)				310,000	09/27/2024
100180343	CF	DAWSONVILLE	GA		11/25/2024	6.375	291,356		35				397,000	09/27/2024
100180344	CF	PHILADELPHIA	PA		11/25/2024	6.624	222,993		(43)				312,000	09/27/2024
100180346	CF	WEST CHESTER	OH		11/25/2024	6.000	316,284		96				470,000	09/30/2024
100180347	CF	CHARLOTTESVILLE	VA		11/25/2024	6.490	353,228		20				480,000	09/23/2024
100180348	CF	WEST CHESTER	OH		11/25/2024	6.000	268,936		70				410,000	09/30/2024
100180349	CF	CARTHAGE	TN		11/25/2024	6.500	252,052		(8)				360,000	09/25/2024
100180350	CF	TEMPLE CITY	CA		11/25/2024	6.375	657,523		86				1,080,000	10/01/2024
100180351	CF	LIBERTY HILL	TX		11/25/2024	6.125	310,817		143				435,000	09/24/2024
100180352	CF	HOUSTON	TX		11/25/2024	7.375	133,745		(290)				510,000	09/27/2024
100180353	CF	AUSTIN	TX		11/25/2024	7.125	335,456		(104)				495,000	10/01/2024
100180355	CF	WILMINGTON	DE		11/25/2024	6.990	252,562		(141)				415,000	09/25/2024
100180356	CF	MANTECA	CA		11/25/2024	6.125	459,225		92				699,000	09/20/2024
100180357	CF	CHICAGO	IL		11/25/2024	7.125	277,855		(65)				410,000	09/23/2024
100180358	CF	BRISTOL	CT		11/25/2024	6.624	318,407		(1)				430,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180360	CF	LEANDER	TX		11/25/2024	6.125	216,770		61				312,000	09/27/2024
100180361	CF	LIBERTY HILL	TX		11/25/2024	6.500	255,989		(59)				390,000	10/03/2024
100180362	CF	OAK CREEK	WI		11/25/2024	5.990	203,140		86				300,000	09/27/2024
100180363	CF	FRESNO	CA		11/25/2024	6.125	365,123		143				503,000	09/24/2024
100180364	CF	BROOKSHIRE	TX		11/25/2024	6.625	259,907		(1)				354,000	09/26/2024
100180365	CF	CEDAR KNOLLS	NJ		11/25/2024	6.625	330,747		(12)				450,000	10/04/2024
100180366	CF	ARLINGTON	TX		11/25/2024	6.124	197,866		41				270,000	09/30/2024
100180367	CF	GARLAND	TX		11/25/2024	6.125	206,911		94				305,000	10/03/2024
100180368	CF	ARLINGTON	TX		11/25/2024	6.124	248,547		65				340,000	09/30/2024
100180369	CF	PALM BEACH GARDENS	FL		11/25/2024	6.124	217,710		8				316,000	10/01/2024
100180370	CF	TUCSON	AZ		11/25/2024	6.125	345,079		164				490,000	09/24/2024
100180371	CF	LINCOLN	NH		11/25/2024	6.500	383,477		39				523,000	10/07/2024
100180372	CF	CHULA VISTA	CA		11/25/2024	6.875	383,245		19				530,000	10/01/2024
100180373	CF	EDINA	MN		11/25/2024	6.490	509,693		31				700,000	10/03/2024
100180374	CF	BUTTE	MT		11/25/2024	6.490	219,747		(43)				315,000	10/04/2024
100180375	CF	FRISCO	TX		11/25/2024	6.124	288,062		41				425,000	09/30/2024
100180376	CF	EVERETT	WA		11/25/2024	6.375	464,763		3				680,000	10/02/2024
100180377	CF	BORDENTOWN	NJ		11/25/2024	6.875	299,703		(72)				450,000	09/20/2024
100180378	CF	SAN ANTONIO	TX		11/25/2024	5.990	213,288		62				335,000	09/26/2024
100180379	CF	DENVER	CO		11/25/2024	6.490	233,294		(3)				316,000	09/26/2024
100180380	CF	AVONDALE	AZ		11/25/2024	6.625	384,395		45				522,000	09/26/2024
100180381		DENVER	CO		11/25/2024	6.124	339,583		102				555,000	10/02/2024
100180382	CF	CHERRY HILL	NJ		11/25/2024	6.125	198,352		34				272,000	10/03/2024
100180383	CF	CINCINNATI	OH		11/25/2024	6.990	282,073		(90)				442,000	09/30/2024
100180384	CF	LEOMINSTER	MA		11/25/2024	6.625	522,979		(1)				730,000	09/26/2024
100180385	CF	CUB RUN	KY		11/25/2024	6.990	211,181		(90)				281,500	10/07/2024
100180386	CF	BROKEN BOW	OK		11/25/2024	6.490	323,134		(43)				535,000	09/30/2024
100180387	CF	BALDWIN PARK	CA		11/25/2024	7.125	593,629		(194)				850,000	10/01/2024
100180388	CF	GILBERT	AZ		11/25/2024	6.124	328,569		63				483,000	10/03/2024
100180389	CF	GARNER	NC		11/25/2024	6.125	397,787		88				582,000	10/01/2024
100180390	CF	EDISON	NJ		11/25/2024	5.875	237,660		92				353,000	10/04/2024
100180391	CF	RICHMOND	TX		11/25/2024	6.124	272,069		91				373,000	10/03/2024
100180392	CF	PORTLAND	OR		11/25/2024	6.500	392,576		21				540,000	09/11/2024
100180393	CF	PASADENA	TX		11/25/2024	6.375	203,570		(30)				297,000	09/30/2024
100180394	CF	HAYWARD	CA		11/25/2024	6.124	651,885		238				895,000	09/30/2024
100180396	CF	MIRAMAR BEACH	FL		11/25/2024	6.125	235,607		25				345,000	09/26/2024
100180397	CF	FORT WORTH	TX		11/25/2024	6.000	232,769		42				364,000	09/30/2024
100180399	CF	BROKEN ARROW	OK		11/25/2024	6.500	213,458		68				277,000	09/24/2024
100180400	CF	RALEIGH	NC		11/25/2024	6.625	319,084		(31)				437,300	09/30/2024
100180401	CF	HOUSTON	TX		11/25/2024	5.875	246,567		111				345,000	10/01/2024
100180402	CF	LEANDER	TX		11/25/2024	6.125	292,444		76				415,000	09/20/2024
100180403	CF	HORSESHOE BAY	TX		11/25/2024	5.750	592,468		405				875,000	10/07/2024
100180404	CF	DACULA	GA		11/25/2024	6.125	240,920		20				376,400	10/04/2024
100180405	CF	HOUSTON	TX		11/25/2024	6.500	203,231		(26)				273,000	09/18/2024
100180406	CF	SARATOGA SPRINGS	UT		11/25/2024	6.125	301,749		57				470,000	10/01/2024
100180407	CF	KINGS BEACH	CA		11/25/2024	6.124	411,076		78				642,000	10/01/2024
100180408	CF	CUMMING	GA		11/25/2024	6.000	388,183		164				544,000	09/30/2024
100180409	CF	LAWRENCE	MA		11/25/2024	7.125	533,888		(71)				720,000	10/04/2024
100180410	CF	SAINT PAUL	MN		11/25/2024	7.125	233,994		(88)				310,000	09/20/2024
100180411	CF	DURHAM	NC		11/25/2024	6.625	340,692		5				540,000	10/03/2024
100180412	CF	SAN LEANDRO	CA		11/25/2024	6.124	499,120		95				740,000	10/02/2024
100180413	CF	LAGUNA NIGUEL	CA		11/25/2024	6.624	717,922		(33)				1,020,000	10/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180414	CF	VIRGINIA BEACH	VA		11/25/2024	6.124	503,946		153				702,000	10/04/2024
100180415	CF	EAGLE RIVER	AK		11/25/2024	6.625	266,830		(49)				360,000	09/12/2024
100180416	CF	SILVER SPRING	MD		11/25/2024	6.124	381,891		224				530,000	09/30/2024
100180417	CF	PACIFICA	CA		11/25/2024	6.000	941,924		349				1,575,000	10/05/2024
100180418	CF	ANNA	TX		11/25/2024	6.125	210,476		34				330,000	09/30/2024
100180419	CF	PAYSON	AZ		11/25/2024	6.000	238,475		53				349,000	09/26/2024
100180420	CF	HOUSTON	TX		11/25/2024	6.125	237,260		58				325,000	10/01/2024
100180421	CF	MOUNTLAKE TERRACE	WA		11/25/2024	6.125	498,946		158				685,000	10/01/2024
100180422	CF	LAS VEGAS	NV		11/25/2024	6.500	386,626		(21)				558,280	09/26/2024
100180423		NORTHBRIDGE	MA		11/25/2024	6.750	407,575		(59)				611,000	09/30/2024
100180424	CF	BRYAN	TX		11/25/2024	5.625	197,475		158				310,000	09/30/2024
100180425	CF	COLLEGE STATION	TX		11/25/2024	6.625	274,379		(15)				393,000	09/26/2024
100180426	CF	WEST PALM BEACH	FL		11/25/2024	6.624	227,485		38				290,000	10/07/2024
100180427	CF	RIVERTON	UT		11/25/2024	6.124	442,148		101				650,000	10/04/2024
100180428	CF	HURRICANE	UT		11/25/2024	6.500	275,935		(7)				383,000	10/03/2024
100180429	CF	FRAMINGHAM	MA		11/25/2024	6.490	415,408		32				564,000	10/04/2024
100180430	CF	THE WOODLANDS	TX		11/25/2024	7.125	214,811		(123)				309,000	09/17/2024
100180431	CF	MCKINNEY	TX		11/25/2024	6.625	303,600		(29)				418,000	10/07/2024
100180432	CF	TULARE	CA		11/25/2024	6.624	753,669		(102)				1,200,000	10/07/2024
100180433	CF	SAN MARCOS	TX		11/25/2024	6.125	210,061		10				350,000	09/30/2024
100180434	CF	VIRGINIA BEACH	VA		11/25/2024	6.500	139,333		(64)				329,000	09/30/2024
100180435	CF	AUSTIN	TX		11/25/2024	6.125	294,850		110				424,000	10/03/2024
100180436	CF	NEW ORLEANS	LA		11/25/2024	6.625	240,730		(2)				350,000	09/30/2024
100180437	CF	ELK GROVE	CA		11/25/2024	6.125	410,644		103				629,000	10/04/2024
100180438	CF	WILLIS	TX		11/25/2024	6.124	526,924		378				730,000	10/04/2024
100180439	CF	PLEASANT GROVE	UT		11/25/2024	6.625	277,114		(31)				395,000	10/07/2024
100180440	CF	LOWELL	AR		11/25/2024	6.625	371,558		(29)				500,000	09/27/2024
100180441	CF	MASON	OH		11/25/2024	6.500	219,987		(31)				295,000	10/07/2024
100180442	CF	KNOXVILLE	TN		11/25/2024	6.624	429,105		(5)				620,000	10/04/2024
100180443	CF	OAKLEY	CA		11/25/2024	6.124	357,321		66				580,000	10/04/2024
100180444	CF	SURPRISE	AZ		11/25/2024	5.990	270,852		76				430,000	10/07/2024
100180445	CF	WAUKEE	IA		11/25/2024	5.990	236,607		85				351,000	09/30/2024
100180446	CF	RIVERSIDE	CA		11/25/2024	6.875	511,923		(85)				700,000	10/09/2024
100180448	CF	EDISON	NJ		11/25/2024	6.625	374,379		(11)				545,000	10/11/2024
100180449	CF	LELAND	NC		11/25/2024	6.124	224,621		20				329,000	10/15/2024
100180450	CF	RALEIGH	NC		11/25/2024	6.625	333,700		60				460,000	10/11/2024
100180451	CF	RIDGEFIELD	WA		11/25/2024	6.490	396,013		7				570,000	10/14/2024
100180452	CF	SAN ANTONIO	TX		11/25/2024	6.000	211,696		65				305,000	10/11/2024
100180453	CF	LITTLE EGG HARBOR TWP	NJ		11/25/2024	5.990	374,004		133				550,000	10/08/2024
100180454	CF	VISALIA	CA		11/25/2024	5.875	217,249		107				300,000	10/08/2024
100180456	CF	SEATTLE	WA		11/26/2024	7.750	583,964		(183)				765,000	09/04/2024
100180457	CF	TAMPA	FL		11/26/2024	7.250	1,101,052		(688)				1,350,000	08/29/2024
100180458	CF	BOWLING GREEN	KY		11/26/2024	7.500	815,957		(480)				1,150,000	09/24/2024
100180459	CF	MIAMI	FL		11/26/2024	7.000	562,576		(182)				725,000	09/06/2024
100180460	CF	SARASOTA	FL		11/26/2024	8.250	2,870,966		(2,472)				3,550,000	09/09/2024
100180462	CF	LIGHTHOUSE POINT	FL		11/26/2024	8.125	3,116,605		(2,730)				4,000,000	09/25/2024
100180463	CF	LA PORTE	IN		11/26/2024	7.250	164,519		(143)				365,000	09/26/2024
100180465	CF	MATTHEWS	NC		11/26/2024	7.625	617,268		(564)				850,000	09/20/2024
100180466	CF	KISSIMMEE	FL		11/26/2024	7.500	262,880		(237)				350,000	09/06/2024
100180467	CF	PORT CHARLOTTE	FL		11/26/2024	7.750	258,593		(430)				400,000	09/06/2024
100180470	CF	SAN JUAN CAPISTRANO	CA		11/26/2024	6.875	1,995,246		(334)				2,550,000	10/16/2024
100180471	CF	GALLATIN	TN		11/26/2024	7.250	351,726		(238)				435,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180472	CF	SAVANNAH	GA		11/26/2024	7.625	1,099,105		(564)				1,350,000	10/01/2024
100180473	CF	TUCSON	AZ		11/26/2024	7.500	155,760		(148)				335,000	09/11/2024
100180474		HIALEAH	FL		11/26/2024	6.875	313,704		(151)				395,000	09/23/2024
100180475	CF	SPRING HILL	FL		11/26/2024	7.625	177,532		(124)				223,000	09/05/2024
100180476	CF	HOUSTON	TX		11/26/2024	7.000	1,667,594		(529)				3,082,000	10/16/2024
100180477	CF	PARKER	AZ		11/26/2024	7.000	1,085,663		(364)				1,350,000	10/14/2024
100180478	CF	SAN DIEGO	CA		11/26/2024	7.375	580,839		(148)				760,000	10/23/2024
100180479	CF	SANTA BARBARA	CA		11/26/2024	6.500	1,093,731		(129)				3,050,000	10/07/2024
100180480		RICHMOND HILL	NY		11/26/2024	7.500	675,513		(462)	(2)			880,000	09/26/2024
100180481		MCKINNEY	TX		11/26/2024	6.750	261,545		(169)				400,000	09/20/2024
100180483		SUNSET BEACH	NC		11/26/2024	8.875	748,710		(338)				929,000	10/18/2024
100180484	CF	SPARTANBURG	SC		11/26/2024	8.250	143,229		(143)				183,000	10/09/2024
100180486		AUSTIN	TX		11/26/2024	7.000	689,623		(378)				850,000	10/24/2024
100180488		SAN DIEGO	CA		11/26/2024	7.750	1,376,606		(347)				1,675,000	10/11/2024
100180491		CLEARWATER	FL		11/26/2024	6.999	331,919		(61)				429,500	11/05/2024
100180492		BAKERSFIELD	CA		11/26/2024	7.625	294,038		(102)				356,000	10/25/2024
100180493	CF	WEST HOLLYWOOD	CA		11/26/2024	6.499	1,170,292		366				2,300,000	11/11/2024
100180496	CF	ANNAPOLIS	MD		11/26/2024	6.499	469,835		(20)				1,230,000	11/13/2024
100180500		CHICAGO	IL		11/26/2024	9.125	121,964		(189)				250,000	11/08/2024
100180501		LAS VEGAS	NV		11/26/2024	6.999	337,981		33				470,000	10/30/2024
100180503		TEMPLE	GA		11/26/2024	8.999	124,058		(99)				242,000	11/12/2024
100180504		JACKSONVILLE	FL		11/26/2024	6.999	264,630		18				335,000	11/07/2024
100180505		MIAMI	FL		11/26/2024	7.499	502,427		(129)				625,000	11/12/2024
100180506		THOUSAND OAKS	CA		11/26/2024	7.499	420,721		(192)				1,080,000	10/31/2024
100180507	CF	POWELL	OH		11/26/2024	6.750	205,518		46				295,000	10/25/2024
100180510	CF	COLUMBUS	OH		11/26/2024	6.999	189,256		4				255,000	11/07/2024
100180511	CF	SARASOTA	FL		11/26/2024	6.499	216,110		61				296,000	11/04/2024
100180512		PHOENIX	AZ		11/26/2024	7.999	283,291		(162)				346,000	11/05/2024
100180513	CF	HOUSTON	TX		11/26/2024	7.625	302,647		(249)				390,000	11/12/2024
100180514		LA CROSSE	WI		11/26/2024	8.125	331,978		(193)				410,000	11/06/2024
100180515	CF	DOWNEY	CA		11/26/2024	6.625	345,114		30				1,250,000	11/05/2024
100180516		LAS VEGAS	NV		11/26/2024	6.999	289,192		12				585,000	11/01/2024
100180517	CF	HOUSTON	TX		11/26/2024	7.625	301,658		(228)				390,000	11/12/2024
100180518		MANDEVILLE	LA		11/26/2024	7.250	174,344		(81)				215,000	10/21/2024
100180519	CF	GRAND RAPIDS	MI		11/26/2024	6.750	174,182		(10)				235,000	09/23/2024
100180520	CF	HOUSTON	TX		11/26/2024	7.625	302,644		(248)				390,000	11/08/2024
100180521	CF	GERMANTOWN	MD		11/26/2024	6.999	258,936		20				353,000	11/12/2024
100180522	CF	CLARKSVILLE	TN		11/26/2024	6.625	195,163		30				265,000	10/30/2024
100180523		PALOS HILLS	IL		11/26/2024	8.125	149,760		(109)				200,000	11/05/2024
100180524		NORTH PORT	FL		11/26/2024	6.499	300,650		38				380,000	10/16/2024
100180527		PHOENIX	AZ		11/26/2024	6.499	197,910		63				295,000	11/01/2024
100180531	CF	LOS ANGELES	CA		11/26/2024	7.875	676,513		(413)				880,000	11/05/2024
100180536	CF	FARMINGTON	NM		11/26/2024	7.499	94,424		(92)				305,000	11/08/2024
100180539	CF	MARINA	CA		11/26/2024	6.999	226,156		(69)				865,000	11/12/2024
100180540	CF	FORT THOMAS	KY		11/26/2024	6.375	258,379		179				360,000	10/11/2024
100180541	CF	SANTA MARIA	CA		11/26/2024	7.875	462,267		(35)				580,000	11/04/2024
100180542	CF	PALM DESERT	CA		11/26/2024	6.499	1,024,974		(97)				1,290,000	10/19/2024
100180543	CF	LOS ANGELES	CA		11/26/2024	6.250	328,433		74				875,000	11/06/2024
100180544	CF	DUDLEY	MA		11/26/2024	8.499	327,184		(44)				386,000	11/04/2024
100180545		WINCHESTER	TN		11/26/2024	9.499	316,708		(240)				405,000	10/21/2024
100180546	CF	CHICAGO	IL		11/26/2024	7.250	248,463		(8)				360,000	11/12/2024
100180547	CF	WENATCHEE	WA		11/26/2024	6.625	602,103		(194)				965,000	11/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180548	CF	COMPTON (AREA)	CA		11/26/2024	6.499	377,284		121				595,000	11/04/2024
100180549	CF	UNCASVILLE	CT		11/26/2024	7.625	329,425		(256)				550,000	09/18/2024
100180550		LAS VEGAS	NV		11/26/2024	8.999	453,373		(362)				800,000	11/01/2024
100180551	CF	DOWNEY	CA		11/26/2024	6.750	778,469		(317)				960,000	11/08/2024
100180552	CF	SAN BERNARDINO	CA		11/26/2024	8.625	417,347		(110)				505,000	11/05/2024
100180553	CF	VALENCIA	CA		11/26/2024	7.125	733,712		(416)				1,540,000	11/07/2024
100180554	CF	SIMI VALLEY	CA		11/26/2024	7.999	1,420,436		(814)				1,950,000	11/01/2024
100180555	CF	DALLAS	TX		11/26/2024	7.375	146,100		(60)				204,000	10/17/2024
100180556	CF	PIRU	CA		11/26/2024	7.250	417,884		(31)				560,000	11/01/2024
100180557	CF	BURBANK	CA		11/26/2024	6.999	1,333,099		(357)				1,660,000	11/12/2024
100180558	CF	JOELTON	TN		11/26/2024	6.999	774,178		(110)				1,073,000	11/08/2024
100180559	CF	SACRAMENTO	CA		11/26/2024	8.375	315,167		(168)				385,000	11/06/2024
100180560	CF	MIAMI	FL		11/26/2024	7.625	374,497		(347)				450,000	11/08/2024
100180561	CF	APOPKA	FL		11/26/2024	6.999	233,621		(82)				324,000	11/05/2024
100180562	CF	IVA	SC		11/26/2024	6.499	157,009		40				235,000	11/12/2024
100180563	CF	MIAMI	FL		11/26/2024	6.750	314,671		(164)				550,000	11/04/2024
100180564	CF	ACTON	CA		11/26/2024	6.999	393,304		(186)				900,000	11/06/2024
100180565	CF	RENO	NV		11/26/2024	7.125	771,418		(375)				950,000	11/08/2024
100180567	CF	FREDERICKSBURG	VA		11/26/2024	7.250	310,098		(300)				398,000	11/04/2024
100180568	CF	CAMINO	CA		11/26/2024	6.750	312,429		10				395,000	11/04/2024
100180569	CF	GERMANTOWN	MD		11/26/2024	6.499	343,417		80				550,000	10/31/2024
100180570	CF	PALMDALE	CA		11/26/2024	8.125	447,518		(352)				540,000	11/06/2024
100180571	CF	DURHAM	NC		11/26/2024	7.375	307,481		(203)				380,000	11/04/2024
100180572	CF	LONG BEACH	CA		11/26/2024	6.750	788,235		(59)				1,010,000	11/01/2024
100180573	CF	ROYAL PALM BEACH	FL		11/26/2024	7.625	229,896		(132)				285,000	11/05/2024
100180574	CF	NEW BRAUNFELS	TX		11/26/2024	7.999	202,344		(85)				260,000	11/06/2024
100180575	CF	BOWIE	MD		11/26/2024	6.999	380,086		16				485,000	10/22/2024
100180576	CF	MORENO VALLEY	CA		11/26/2024	6.999	451,554		163				550,000	11/07/2024
100180577	CF	RIVERSIDE	CA		11/26/2024	7.125	1,084,251		(874)				1,415,000	10/31/2024
100180578	CF	BELLFLOWER	CA		11/26/2024	7.250	269,296		(14)				720,000	11/06/2024
100180579	CF	VENTURA	CA		11/26/2024	7.999	541,374		(496)				700,000	10/24/2024
100180580	CF	OCEANSIDE	CA		11/26/2024	6.625	1,263,164		(142)				1,600,000	10/18/2024
100180581	CF	STOCKTON	CA		11/26/2024	7.625	427,186		(378)				520,000	11/05/2024
100180583	CF	ACAMPO	CA		11/26/2024	6.999	747,165		(300)				1,200,000	11/04/2024
100180584	CF	VENTURA	CA		11/26/2024	6.499	235,092		(66)				458,000	10/31/2024
100180585	CF	BLUFF DALE	TX		11/26/2024	6.875	372,631		(134)				575,000	11/05/2024
100180586	CF	ALEXANDRIA	VA		11/26/2024	6.875	208,324		(31)				330,000	10/31/2024
100180587	CF	SAN DIEGO	CA		11/26/2024	6.999	1,060,435		(495)				1,410,000	11/06/2024
100180588	CF	SAN ANTONIO	TX		11/26/2024	6.750	189,685		12				290,000	10/22/2024
100180589	CF	HOMESTEAD	FL		11/26/2024	7.750	440,574		(302)				548,000	11/07/2024
100180590	CF	SAN ANTONIO	TX		11/26/2024	7.499	146,566		(76)				190,000	11/05/2024
100180591		FARINA	IL		11/26/2024	8.125	156,171		(137)				350,000	11/04/2024
100180592	CF	AUBURN	WA		11/26/2024	7.375	375,405		(8)				448,000	11/08/2024
100180593	CF	PASADENA	CA		11/26/2024	7.125	725,644		(311)				1,100,000	10/13/2024
100180594	CF	HOUSTON	TX		11/26/2024	6.375	199,001		(26)				265,000	11/04/2024
100180595	CF	LIVERMORE	CA		11/26/2024	6.750	759,172		(132)				1,150,000	10/20/2024
100180596	CF	PORTLAND	OR		11/26/2024	6.999	748,754		(385)				930,000	10/31/2024
100180597	CF	WESTLAKE VILLAGE	CA		11/26/2024	9.375	1,088,268		(745)				1,222,000	11/06/2024
100180598	CF	LAS VEGAS	NV		11/26/2024	8.499	553,860		(495)				700,000	11/08/2024
100180599	CF	WALTHAM	MA		11/26/2024	7.499	454,966		(25)				595,000	11/04/2024
100180600	CF	HONOLULU	HI		11/26/2024	6.999	1,294,798		(453)				1,650,000	11/04/2024
100180601	CF	SEATTLE	WA		11/26/2024	5.875	654,770		455				855,000	10/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180602	CF	PALMDALE	CA		11/26/2024	9.250	552,719		(241)				640,000	10/29/2024
100180603	CF	MURRIETA	CA		11/26/2024	7.875	1,326,998		(1,033)				1,900,000	10/11/2024
100180605	CF	BELLFLOWER	CA		11/26/2024	7.875	661,996		(362)				810,000	11/06/2024
100180606	CF	HOUSTON	TX		11/26/2024	7.375	176,351		(168)				225,000	11/06/2024
100180607	CF	ATWATER	CA		11/26/2024	7.625	718,252		(80)				902,000	11/06/2024
100180608	CF	BALTIMORE	MD		11/26/2024	7.999	156,213		(20)				185,000	11/04/2024
100180609	CF	AIKEN	SC		11/26/2024	6.999	914,197		(260)				1,330,000	11/08/2024
100180610	CF	CENTRALIA	WA		11/26/2024	7.750	206,685		(197)				288,000	11/06/2024
100180611	CF	KNOXVILLE	TN		11/26/2024	6.999	251,038		(168)				310,000	11/04/2024
100180612	CF	BRANFORD	CT		11/26/2024	6.999	404,760		(111)				670,000	11/06/2024
100180613	CF	HOUSTON	TX		11/26/2024	8.999	246,761		(215)				270,000	11/04/2024
100180614	CF	ANAHEIM	CA		11/26/2024	6.875	242,887		(11)				880,000	11/04/2024
100180615	CF	LAUREL	MD		11/26/2024	6.999	398,218		(40)				520,000	11/04/2024
100180616		MORGANVILLE	NJ		11/26/2024	8.875	432,563		(351)				846,000	11/01/2024
100180617	CF	CHATSWORTH	CA		11/26/2024	6.999	1,679,305		(676)				1,960,000	09/27/2024
100180618	CF	PORTLAND	MI		11/26/2024	6.750	227,457		(98)				428,000	11/01/2024
100180619	CF	KENNESAW	GA		11/26/2024	6.999	188,241						555,000	11/08/2024
100180620	CF	DELAND	FL		11/26/2024	7.375	538,509		(309)				660,000	11/07/2024
100180621	CF	TUCSON	AZ		11/26/2024	6.999	900,895		(212)				1,125,000	11/06/2024
100180622	CF	TEMPLE HILLS	MD		11/26/2024	7.250	350,957		(47)				442,000	11/06/2024
100180623	CF	REISTERSTOWN	MD		11/26/2024	8.750	378,500		(46)				445,000	11/08/2024
100180624	CF	PASADENA	CA		11/26/2024	6.499	1,285,600		(173)				1,615,000	10/31/2024
100180625	CF	SAN FRANCISCO	CA		11/26/2024	7.499	834,522		(417)				965,000	11/04/2024
100180628	CF	ARLINGTON	VA		11/26/2024	7.750	768,373		(471)				1,100,000	11/13/2024
100180629	CF	ARLINGTON	VA		11/26/2024	7.875	773,359		(561)				1,195,000	11/13/2024
100180633	CF	VIENNA	VA		11/26/2024	8.625	872,266		(438)				951,000	08/15/2024
100180634		KISSIMMEE	FL		11/26/2024	9.875	375,208		(274)				401,000	09/04/2024
100180635	CF	SARASOTA	FL		11/26/2024	7.875	307,130		(282)				375,000	08/27/2024
100180636		IRVING	TX		11/26/2024	7.375	636,911		(538)				1,035,000	08/10/2024
100180637	CF	CHULA VISTA	CA		11/26/2024	7.250	1,121,974		(86)				1,375,000	08/07/2024
100180638	CF	HOMESTEAD	FL		11/26/2024	7.250	360,709		(245)				470,000	09/10/2024
100180639	CF	PLACERVILLE	CA		11/26/2024	7.500	639,227		(141)				712,000	08/26/2024
100180640		LAKE HAVASU CITY	AZ		11/26/2024	7.375	611,433		(481)				900,000	09/03/2024
100180642	CF	LOS GATOS	CA		11/26/2024	7.625	1,374,960		(1,264)				2,173,500	09/18/2024
100180643	CF	LAS VEGAS	NV		11/26/2024	7.375	343,597		2,375				487,000	08/28/2024
100180644	CF	WALNUT CREEK	CA		11/26/2024	7.125	799,429		(412)				1,800,000	09/09/2024
100180645	CF	TUSTIN	CA		11/26/2024	7.750	1,464,318		(193)				1,730,000	08/20/2024
100180646		RANCHO CUCAMONGA	CA		11/26/2024	8.875	678,290		(397)				735,000	07/18/2024
100180647		CINCINNATI	OH		11/26/2024	7.625	797,056		(94)				1,000,000	09/09/2024
100180648	CF	INLET BEACH	FL		11/26/2024	7.250	1,147,040		(699)				1,590,000	09/25/2024
100180649	CF	LAS VEGAS	NV		11/26/2024	8.375	785,354		(505)				895,000	08/16/2024
100180650	CF	INDIO	CA		11/26/2024	7.375	479,335		(186)				560,000	08/20/2024
100180653	CF	PROSPER	TX		11/26/2024	7.375	1,024,399		(350)				1,275,000	09/09/2024
100180654		HOUSTON	TX		11/26/2024	8.625	250,269		(212)				450,000	08/20/2024
100180655		CHULA VISTA	CA		11/26/2024	9.375	774,804		(176)				1,000,000	08/29/2024
100180656	CF	TOLEDO	OH		11/26/2024	9.125	350,777		(193)				380,000	08/26/2024
100180658	CF	NEWCASTLE	CA		11/26/2024	7.875	1,489,604		(159)				1,850,000	10/03/2024
100180659	CF	AUSTIN	TX		11/26/2024	7.375	1,321,513		(755)				1,730,000	09/17/2024
100180660	CF	HILLSIDE	NJ		11/26/2024	8.500	289,126		(214)				510,000	10/15/2024
100180662	CF	SAN DIEGO	CA		11/26/2024	7.375	272,650		(218)				460,000	08/31/2024
100180663		HAINES CITY	FL		11/26/2024	7.875	198,436		(182)				285,000	08/29/2024
100180664	CF	SALEM	OR		11/26/2024	7.750	1,315,198		(195)				1,562,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180665	CF	GLENDALE	CA		11/26/2024	7.375	2,222,364		16,356				3,150,000	09/10/2024
100180666	CF	CHINO HILLS	CA		11/26/2024	7.250	865,971		(511)				1,250,000	09/17/2024
100180667	CF	MICHIGAN CITY	IN		11/26/2024	7.500	260,577		(191)				350,000	09/10/2024
100180668	CF	WELLINGTON	FL		11/26/2024	8.250	643,037		(284)				706,000	09/06/2024
100180670	CF	HOLLYWOOD	FL		11/26/2024	7.750	100,445		(74)				130,000	09/13/2024
100180671	CF	CITRUS SPRINGS	FL		11/26/2024	7.375	204,220		(133)				252,000	09/19/2024
100180672	CF	OAK HILLS	CA		11/26/2024	8.375	613,045		(365)				665,000	09/11/2024
100180674	CF	ROGERSVILLE	MO		11/26/2024	9.125	387,246		(181)				425,000	09/13/2024
100180675		MIAMI	FL		11/26/2024	7.250	526,178		(271)				720,000	09/13/2024
100180676		POMONA	CA		11/26/2024	8.875	573,223		(342)				620,000	09/06/2024
100180679	CF	DALLAS	TX		11/26/2024	7.625	1,133,004		(668)				1,480,000	09/17/2024
100180680	CF	BAKERSFIELD	CA		11/26/2024	8.500	266,224		(202)				312,000	09/23/2024
100180681	CF	SUNNYVALE	CA		11/26/2024	7.500	1,313,468		(1,035)				1,700,000	09/23/2024
100180685	CF	OJAI	CA		11/26/2024	7.250	1,355,856		(204)				1,700,000	09/18/2024
100180687		PALO CEDRO	CA		11/26/2024	7.500	385,567		(136)				485,000	09/18/2024
100180688	CF	MIAMI	FL		11/26/2024	8.625	437,396		(236)				475,000	09/23/2024
100180689		HILLSBORO	OR		11/26/2024	8.500	459,961		(245)				504,000	10/07/2024
100180693		MIAMI GARDENS	FL		11/26/2024	7.990	361,418		(306)				465,000	09/30/2024
100180694	CF	MIAMI	FL		11/26/2024	7.750	510,793		(209)				569,000	10/01/2024
100180695	CF	DURANGO	CO		11/26/2024	7.375	783,671		(233)				975,000	09/26/2024
100180696	CF	WYOMING	MI		11/26/2024	8.500	277,902		(183)				300,000	10/04/2024
100180697		TACOMA	WA		11/26/2024	7.125	460,832		(114)				620,000	10/01/2024
100180698		LAS VEGAS	NV		11/26/2024	7.125	526,227		(130)				750,000	10/19/2024
100180699		CHICAGO	IL		11/26/2024	7.250	709,188		(352)				1,190,000	08/28/2024
100180700	CF	PALM SPRINGS	CA		11/26/2024	8.625	828,877		(695)				995,000	10/09/2024
100180701	CF	LATHROP	CA		11/26/2024	8.750	623,321		(261)				696,000	07/31/2024
100180702		NEW CANEY	TX		11/26/2024	7.375	191,030		(111)				267,500	09/19/2024
100180703	CF	BEDFORD	TX		11/26/2024	7.500	217,389		(195)				330,000	09/19/2024
100180704	CF	RANCHO SANTA MARGARITA	CA		11/26/2024	7.750	589,057		(372)				960,000	09/25/2024
100180705	CF	LANCASTER	SC		11/26/2024	9.625	423,607		(198)				460,000	08/22/2024
100180707	CF	VALLEJO	CA		11/26/2024	7.125	703,230		(388)				865,000	09/21/2024
100180709	CF	CAPE CORAL	FL		11/26/2024	8.625	498,667		(134)				550,000	08/27/2024
100180712	CF	DESERT HOT SPRINGS	CA		11/26/2024	8.125	324,302		(239)				350,000	08/26/2024
100180713		DAVENPORT	FL		11/26/2024	8.000	359,262		(111)				420,000	09/06/2024
100180714	CF	CONCORD	CA		11/26/2024	7.125	740,982		(348)				915,000	09/26/2024
100180715	CF	BUENA PARK	CA		11/26/2024	7.875	731,505		(348)				835,000	09/20/2024
100180716	CF	CHINO HILLS	CA		11/26/2024	7.125	980,682		(229)				1,400,000	09/16/2024
100180717	CF	PORTLAND	OR		11/26/2024	7.500	688,893		(227)				810,000	09/20/2024
100180718	CF	AIKEN	SC		11/26/2024	7.000	494,532		(183)				614,000	09/24/2024
100180719		HEMET	CA		11/26/2024	7.000	381,251		(96)				455,000	10/08/2024
100180721	CF	SACRAMENTO	CA		11/26/2024	7.125	452,579		(230)				630,000	09/26/2024
100180722	CF	HUNTERSVILLE	NC		11/26/2024	7.875	886,157		(546)				1,165,000	10/03/2024
100180724		ONTARIO	CA		11/26/2024	6.990	460,396		(113)				940,000	10/15/2024
100180725	CF	MIAMI	FL		11/26/2024	8.990	691,692		(558)				745,000	09/27/2024
100180726	CF	BATON ROUGE	LA		11/26/2024	7.250	518,736		(379)				675,000	10/07/2024
100180727	CF	NEW BEDFORD	MA		11/26/2024	8.999	328,164		(101)				449,000	10/07/2024
100180728	CF	BELLEROSE	NY		11/26/2024	6.750	362,600		(84)				725,000	10/21/2024
100180730	CF	CHICAGO	IL		11/26/2024	7.625	285,142		(156)				550,000	09/17/2024
100180731		LAKE STEVENS	WA		11/26/2024	6.990	1,221,515		(759)				1,600,000	08/16/2024
100180732	CF	GREENSBORO	NC		11/26/2024	6.875	129,708		(113)				180,000	10/05/2024
100180733	CF	SANTA CLARITA	CA		11/26/2024	6.750	1,260,899		(674)				1,562,000	10/08/2024
100180735	CF	LOMITA	CA		11/26/2024	6.625	1,267,036		(179)				1,500,000	09/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180737	CF	PITTSBURGH	PA		11/26/2024	7.250	242,228		(185)				382,000	09/30/2024
100180738	CF	RED BANK	NJ		11/26/2024	6.875	1,033,652		(565)				1,325,000	10/09/2024
100180739	CF	CHATTANOOGA	TN		11/26/2024	6.500	315,094		(93)				449,000	10/16/2024
100180740	CF	PORT ISABEL	TX		11/26/2024	7.875	272,357		(292)				346,000	09/26/2024
100180743	CF	BRIGANTINE	NJ		11/26/2024	7.875	342,106		(332)				505,000	09/30/2024
100180744		HOUSTON	TX		11/26/2024	7.750	552,104		(513)				1,260,000	09/05/2024
100180745	CF	MIAMI	FL		11/26/2024	6.875	308,826		(257)				485,000	10/16/2024
100180746	CF	OKLAHOMA CITY	OK		11/26/2024	7.500	230,465		(150)				350,000	10/09/2024
100180748	CF	GALVESTON	TX		11/26/2024	7.500	235,678		(239)				303,000	10/02/2024
100180750	CF	SPRING HILL	FL		11/26/2024	6.500	299,560		83				410,000	08/30/2024
100180752	CF	LEHIGH ACRES	FL		11/26/2024	6.875	228,078		(224)				350,000	10/18/2024
100180753	CF	LAKEWOOD	CO		11/26/2024	6.875	1,219,264		(699)				1,600,000	10/03/2024
100180754	CF	MURRIETA	CA		11/26/2024	9.990	1,480,030		(722)				1,625,000	10/01/2024
100180755	CF	BIRMINGHAM	MI		11/26/2024	7.750	187,666		(216)				339,000	10/07/2024
100180756	CF	WOODLAND	CA		11/26/2024	8.990	657,592		(535)				790,000	09/23/2024
100180757	CF	SILVER SPRING	MD		11/26/2024	7.375	687,538		(603)				965,000	09/27/2024
100180758		WALPOLE	MA		11/26/2024	9.625	1,267,498		(288)				1,730,000	10/03/2024
100180759	CF	SANBORNVILLE	NH		11/26/2024	8.375	109,218		(94)				325,000	10/12/2024
100180764	CF	GRANGER	IN		11/26/2024	7.500	340,917		(254)				425,000	10/11/2024
100180765	CF	CHESTERFIELD	VA		11/26/2024	7.625	253,186		(111)				335,000	09/23/2024
100180766	CF	HAGERSTOWN	MD		11/26/2024	9.750	325,250		(241)				400,000	10/01/2024
100180767	CF	SAN DIEGO	CA		11/26/2024	6.990	858,713		(206)				1,230,000	10/04/2024
100180768	CF	SPRING HILL	KS		11/26/2024	7.375	1,134,631		(583)				1,500,000	09/26/2024
100180769	CF	AYDEN	NC		11/26/2024	8.625	115,916		(75)				153,000	10/07/2024
100180770	CF	BARTOW	FL		11/26/2024	6.875	153,596		(113)				353,000	09/27/2024
100180771	CF	PUNTA GORDA	FL		11/26/2024	7.375	295,579		(267)				525,000	10/17/2024
100180772	CF	PINECREST	FL		11/26/2024	7.125	2,634,764		(472)				3,300,000	09/30/2024
100180773		VALLEY VILLAGE	CA		11/26/2024	7.625	460,228		(281)				626,000	10/01/2024
100180774	CF	SARASOTA	FL		11/26/2024	7.990	180,911		(169)				220,000	10/22/2024
100180776	CF	LOUISA	VA		11/26/2024	7.625	510,080		(128)				640,000	10/09/2024
100180777	CF	TYLER	TX		11/26/2024	9.250	140,710		(110)				180,000	10/15/2024
100180779	CF	SHERIDAN	WY		11/26/2024	6.875	551,376		(148)				850,000	10/07/2024
100180780	CF	HASTINGS	NE		11/26/2024	10.125	277,604		(164)				341,000	10/08/2024
100180781		BOCA RATON	FL		11/26/2024	7.990	108,111		(97)				138,000	10/21/2024
100180782	CF	VIENNA	VA		11/26/2024	6.990	624,165		(455)				761,000	10/18/2024
100180783		CLOVIS	CA		11/26/2024	7.125	354,955		(163)				460,000	09/27/2024
100180784	CF	LONE TREE	CO		11/26/2024	7.500	1,637,962		(1,052)				2,050,000	10/21/2024
100180785		ESTERO	FL		11/26/2024	7.125	526,404		(111)				730,000	09/27/2024
100180786	CF	FORT COLLINS	CO		11/26/2024	6.990	589,959		(289)				740,000	10/03/2024
100180787	CF	RANCHO MIRAGE	CA		11/26/2024	6.990	259,918		(239)				335,000	10/09/2024
100180788		WHITTIER	CA		11/26/2024	7.375	393,993		(181)				795,000	09/26/2024
100180789	CF	FONTANA	CA		11/26/2024	7.990	364,962		(162)				535,000	10/16/2024
100180790	CF	JACKSONVILLE	FL		11/26/2024	7.875	127,356		(116)				175,000	10/14/2024
100180792	CF	BISMARCK	ND		11/26/2024	9.250	87,553		(69)				120,000	10/09/2024
100180793	CF	AROMAS	CA		11/26/2024	6.875	1,029,662		(474)				1,305,000	10/21/2024
100180794	CF	SOUTHWEST RANCHES	FL		11/26/2024	6.875	1,307,732		(446)				1,900,000	10/15/2024
100180796	CF	HALLANDALE BEACH	FL		11/26/2024	7.625	178,792		(167)				239,500	10/15/2024
100180797	CF	CELESTE	TX		11/26/2024	6.990	480,865		(6)				670,000	10/29/2024
100181197		POTOMAC	MD		12/06/2024	6.999	551,849		(16)				1,150,000	11/19/2024
100181198	CF	CHARLOTTE	NC		12/06/2024	6.999	260,128		(16)				358,000	11/20/2024
100181199		PALMDALE	CA		12/06/2024	8.499	275,032		(233)				380,000	11/05/2024
100181200	CF	BEL AIRE	KS		12/06/2024	6.375	194,802		87				300,000	11/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181201	CF	LAKELAND	FL		12/06/2024	7.625	350,353		(174)				459,000	11/18/2024
100181202	CF	WOODSTOCK	GA		12/06/2024	7.499	207,863		(135)				311,000	11/14/2024
100181203	CF	BARSTOW	CA		12/06/2024	8.499	166,165		(140)				307,000	11/15/2024
100181204		TEMPE	AZ		12/06/2024	8.625	357,921		(299)				665,000	11/18/2024
100181205		EL MONTE	CA		12/06/2024	7.375	543,397		(144)				725,000	11/20/2024
100181206	CF	RICHARDSON	TX		12/06/2024	6.750	345,779		(11)				556,000	10/30/2024
100181207		RAYMORE	MO		12/06/2024	6.375	233,583		242				310,000	11/15/2024
100181208	CF	CHUBBUCK	ID		12/06/2024	6.999	483,598		(88)				645,000	11/20/2024
100181209		SUGARLOAF	CA		12/06/2024	6.999	344,972		10				628,000	11/12/2024
100181210	CF	PORT SAINT LUCIE	FL		12/06/2024	6.999	362,169		71				498,000	11/13/2024
100181211	CF	SAN ANTONIO	FL		12/06/2024	7.125	192,723		(86)				272,000	10/07/2024
100181212		BILLINGS	MT		12/06/2024	7.499	253,138		(60)				311,000	11/14/2024
100181213	CF	APPLE VALLEY	CA		12/06/2024	6.375	341,842		248				550,000	11/05/2024
100181214		NORTH LAS VEGAS	NV		12/06/2024	6.250	266,271		300				360,000	10/31/2024
100181215		CYPRESS	TX		12/06/2024	7.999	157,950		(69)				294,000	11/14/2024
100181216	CF	HOUSTON	TX		12/06/2024	6.750	245,115		139				339,000	11/07/2024
100181217		SALINAS	CA		12/06/2024	7.999	712,840		(340)				910,000	11/13/2024
100181218		ANTIOCH	TN		12/06/2024	7.625	235,011		(53)				295,000	11/19/2024
100181219		BOWIE	MD		12/06/2024	7.499	429,316		(12)				535,000	11/19/2024
100181220		ANTIOCH	TN		12/06/2024	8.125	237,717		(102)				295,000	11/19/2024
100181221	CF	KISSIMMEE	FL		12/06/2024	6.499	236,761		116				350,000	11/15/2024
100181222		ANTIOCH	TN		12/06/2024	6.999	229,858		26				295,000	11/19/2024
100181223	CF	FONTANA	CA		12/06/2024	6.999	485,695		(7)				749,900	11/14/2024
100181224	CF	LAS VEGAS	NV		12/06/2024	6.375	304,602		123				510,000	10/15/2024
100181225	CF	TAMPA	FL		12/06/2024	7.250	281,190		(29)				430,000	11/15/2024
100181226		BAKERSFIELD	CA		12/06/2024	7.999	261,989		(228)				360,000	11/19/2024
100181227		SAN LUIS	AZ		12/06/2024	8.499	258,562		(192)				337,000	11/19/2024
100181228		MARYSVILLE	WA		12/06/2024	7.875	1,067,557		(313)				1,429,000	11/19/2024
100181229	CF	HYATTSVILLE	MD		12/06/2024	6.750	270,695		84				370,000	11/06/2024
100181230		RIVERSIDE	CA		12/06/2024	7.499	446,452		(200)				600,000	11/18/2024
100181231		JACKSONVILLE	FL		12/06/2024	7.750	140,516		(30)				175,000	11/19/2024
100181232		COLBERT	GA		12/06/2024	8.250	216,758		(189)				332,000	11/22/2024
100181233		LAWRENCE	MA		12/06/2024	8.250	571,956		(292)				724,000	11/21/2024
100181234		LAS VEGAS	NV		12/06/2024	7.999	444,764		(115)				540,000	11/18/2024
100181235		SANTA BARBARA	CA		12/06/2024	8.499	1,398,963		(862)				1,820,000	11/18/2024
100181236		FORT WORTH	TX		12/06/2024	7.499	140,317		(60)				202,000	11/20/2024
100181237	CF	CHESTERFIELD	MI		12/06/2024	6.875	148,034		26				216,000	11/12/2024
100181238		SOUTH LAKE TAHOE	CA		12/06/2024	6.875	526,342		(69)				660,000	11/14/2024
100181239		HOUSTON	TX		12/06/2024	8.750	90,636		(73)				110,000	11/15/2024
100181240	CF	BELLEVUE	NE		12/06/2024	7.499	243,842		(115)				329,000	11/21/2024
100181241	CF	PAULINA	LA		12/06/2024	6.999	184,740		20				250,000	11/18/2024
100181242		LOS ANGELES	CA		12/06/2024	7.750	675,665		(326)				852,000	11/07/2024
100181243		NORTH LAS VEGAS	NV		12/06/2024	6.625	242,121		103				312,000	11/11/2024
100181244	CF	JACKSONVILLE	FL		12/06/2024	7.375	208,723		(105)				279,000	11/13/2024
100181245	CF	WOODBRIDGE	VA		12/06/2024	6.250	298,588		258				435,000	11/08/2024
100181246		BARDSTOWN	KY		12/06/2024	6.499	220,648		77				430,000	11/06/2024
100181247	CF	BROCKTON	MA		12/06/2024	7.125	271,128		(73)				420,000	11/20/2024
100181248		LOS ANGELES	CA		12/06/2024	8.250	592,289		(515)				875,000	11/13/2024
100181249	CF	MCKINNEY	TX		12/06/2024	6.999	245,559		(9)				350,000	11/18/2024
100181250	CF	HOUSTON	TX		12/06/2024	6.625	193,467		111				287,000	11/12/2024
100181251		ROSSVILLE	GA		12/06/2024	7.750	181,612		(53)				235,900	11/20/2024
100181252		FREDERICK	MD		12/06/2024	7.999	317,398		(189)				413,000	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181253	CF	PALMDALE	CA		12/06/2024	7.875	208,151		(188)				365,000	11/14/2024
100181254	CF	PALM COAST	FL		12/06/2024	7.625	345,389		(216)				511,000	11/18/2024
100181255		STATESVILLE	NC		12/06/2024	6.999	174,327		(3)				232,000	11/12/2024
100181256		WEBSTER	MA		12/06/2024	6.750	358,353		155				475,000	11/05/2024
100181257		DALLAS	TX		12/06/2024	6.999	182,434		17				289,000	11/13/2024
100181258		ATLANTA	GA		12/06/2024	7.375	250,296		(88)				310,000	11/13/2024
100181259	CF	HONOLULU	HI		12/06/2024	6.499	213,982		38				412,000	11/05/2024
100181260		LAKELAND	FL		12/06/2024	6.375	221,230		157				295,000	11/08/2024
100181261		DANIA BEACH	FL		12/06/2024	7.625	277,109		(143)				355,000	11/21/2024
100181262	CF	LAS VEGAS	NV		12/06/2024	6.750	279,079		54				415,000	11/20/2024
100181263		OLD SAYBROOK	CT		12/06/2024	7.625	141,102		(80)				250,000	11/20/2024
100181264	CF	DALLAS	TX		12/06/2024	6.625	423,990		100				578,000	10/31/2024
100181265	CF	FORT WORTH	TX		12/06/2024	7.250	148,286		(138)				206,000	11/14/2024
100181266		BELLFLOWER	CA		12/06/2024	6.999	572,172		22				845,000	11/18/2024
100181267		WEST PALM BEACH	FL		12/06/2024	7.125	404,336		136				500,000	11/18/2024
100181268	CF	DOUGLAS	AZ		12/06/2024	7.499	103,924		(99)				146,000	10/25/2024
100181269	CF	MIAMI	FL		12/06/2024	7.499	367,852		(277)				845,000	11/18/2024
100181270	CF	LONGVIEW	TX		12/06/2024	7.750	124,959		(114)				160,000	11/20/2024
100181271		PORTER	TX		12/06/2024	6.250	156,348		88				220,000	11/20/2024
100181272		AUSTIN	TX		12/06/2024	7.999	359,011		(260)				950,000	11/20/2024
100181273		NASHVILLE	TN		12/06/2024	7.375	260,224		(170)				335,000	11/01/2024
100181274	CF	VACAVILLE	CA		12/06/2024	6.499	312,812		69				560,000	10/30/2024
100181275	CF	DALLAS	TX		12/06/2024	6.625	396,016		96				540,000	10/31/2024
100181276	CF	DALLAS	TX		12/06/2024	6.625	397,520		64				540,000	10/31/2024
100181277	CF	DALLAS	TX		12/06/2024	6.625	396,822		79				540,000	10/31/2024
100181278	CF	LAS VEGAS	NV		12/06/2024	7.250	490,544		(147)				650,000	11/15/2024
100181279		KANSAS CITY	MO		12/06/2024	6.625	223,866		108				295,000	10/30/2024
100181280		WEST JEFFERSON	OH		12/06/2024	6.625	152,220		43				212,000	10/31/2024
100181281	CF	SPRINGFIELD	MA		12/06/2024	7.125	241,108		9				326,000	11/18/2024
100181282	CF	LAS VEGAS	NV		12/06/2024	7.375	484,714		(178)				640,000	11/15/2024
100181283	CF	ARLETA	CA		12/06/2024	6.999	802,801		(210)				1,265,000	11/19/2024
100181284	CF	SARASOTA	FL		12/06/2024	7.999	211,317		(189)				290,000	11/14/2024
100181285		SOUTH BEND	IN		12/06/2024	6.750	178,171		79				230,000	10/31/2024
100181286		BOONVILLE	MO		12/06/2024	6.125	94,409		93				175,000	10/24/2024
100181287	CF	LAS VEGAS	NV		12/06/2024	7.375	485,574		(193)				640,000	11/15/2024
100181288		BANGOR	ME		12/06/2024	8.250	285,047		(220)				345,000	11/22/2024
100181289		LOS ANGELES	CA		12/06/2024	6.999	295,884		4				805,000	11/13/2024
100181290	CF	LAKE LOS ANGELES	CA		12/06/2024	7.625	151,590		(54)				340,000	11/15/2024
100181291	CF	LITTLE ROCK	AR		12/06/2024	6.499	265,332		200				370,500	11/08/2024
100181292		NEW ORLEANS	LA		12/06/2024	6.499	158,522		143				213,000	11/06/2024
100181293	CF	PHOENIX	AZ		12/06/2024	6.250	385,872		189				885,000	11/05/2024
100181294	CF	BALTIMORE	MD		12/06/2024	6.375	337,697		171				760,000	11/08/2024
100181295	CF	WEST HOLLYWOOD	CA		12/06/2024	6.875	250,192		(53)				1,900,000	11/11/2024
100181296	CF	PHOENIX	AZ		12/06/2024	8.625	289,254		(241)				347,000	11/20/2024
100181297	CF	PONTIAC	MI		12/06/2024	7.875	129,607		(61)				170,000	11/19/2024
100181298	CF	SEATTLE	WA		12/06/2024	7.125	689,254		(315)				890,000	11/18/2024
100181299	CF	MIDDLETOWN	NJ		12/06/2024	7.625	543,770		(154)				675,000	11/15/2024
100181300	CF	(PACOIMA AREA) LOS ANGELES	CA		12/06/2024	6.875	376,846		(116)				700,000	11/14/2024
100181301	CF	EDGEWATER	FL		12/06/2024	6.499	237,024		28				301,000	11/08/2024
100181302	CF	SUFFOLK	VA		12/06/2024	8.750	625,771		(324)				727,000	11/20/2024
100181303	CF	COLTON	CA		12/06/2024	7.499	243,827		(17)				385,000	11/19/2024
100181304	CF	SANTA ANA	CA		12/06/2024	7.375	411,100		(28)				1,085,000	11/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181306	CF	DUMONT	NJ		12/06/2024	7.999	576,468		(391)				700,000	11/22/2024
100181307	CF	DALLAS	TX		12/06/2024	7.750	2,522,944		(817)				3,125,000	11/20/2024
100181308	CF	HOMESTEAD	FL		12/06/2024	6.750	547,410		(293)				845,000	10/22/2024
100181309	CF	LA HABRA HEIGHTS	CA		12/06/2024	6.999	996,541		(38)				1,255,000	11/15/2024
100181311	CF	ALTADENA	CA		12/06/2024	6.499	917,064		(103)				1,305,000	10/26/2024
100181312	CF	CELINA	TX		12/06/2024	6.999	919,599		(166)				1,150,000	11/16/2024
100181313	CF	MAPLE VALLEY	WA		12/06/2024	7.250	612,025		(167)				750,000	11/12/2024
100181314	CF	MARLBOROUGH	MA		12/06/2024	7.999	552,007		(77)				690,000	11/20/2024
100181315	CF	GLENDALE	AZ		12/06/2024	9.750	711,391		(368)				770,000	11/19/2024
100181317	CF	CARDIFF BY THE SEA	CA		12/06/2024	6.875	1,908,662		(556)				3,400,000	11/14/2024
100181318	CF	RANCHO CUCAMONGA	CA		12/06/2024	6.999	907,160		(114)				1,300,000	11/06/2024
100181319	CF	VICTORVILLE	CA		12/06/2024	6.875	389,233		(103)				485,000	11/13/2024
100181320	CF	PASADENA	CA		12/06/2024	7.250	738,192		(226)				1,217,000	11/18/2024
100181321	CF	SUMMERVILLE	SC		12/06/2024	6.625	402,097		(155)				580,000	10/28/2024
100181322	CF	CLERMONT	FL		12/06/2024	7.499	418,622		(166)				517,000	11/15/2024
100181323	CF	HILLSBORO	OR		12/06/2024	8.499	556,001		(68)				654,000	11/15/2024
100181324		MIAMI	FL		12/06/2024	10.499	664,183		(491)				845,000	11/12/2024
100181325	CF	JURUPA VALLEY	CA		12/06/2024	6.125	606,576		145				832,000	11/12/2024
100181326	CF	HEMET	CA		12/06/2024	9.250	496,496		(218)				540,000	11/14/2024
100181327	CF	BOCA RATON	FL		12/06/2024	7.125	1,234,978		(494)				1,615,000	11/20/2024
100181328		LANCASTER	CA		12/06/2024	8.999	564,348		(221)				645,000	11/04/2024
100181329	CF	LAKE ELSINORE	CA		12/06/2024	6.625	455,996		130				667,000	11/18/2024
100181331	CF	NEWARK	DE		12/06/2024	6.875	425,589		(85)				885,000	11/11/2024
100181332	CF	ALISO VIEJO	CA		12/06/2024	6.125	1,304,580		526				1,730,000	11/08/2024
100181333	CF	BUCKEYE	AZ		12/06/2024	6.625	383,436		(155)				515,000	11/15/2024
100181334	CF	PORT SAINT LUCIE	FL		12/06/2024	7.125	164,008		(118)				232,000	11/06/2024
100181335	CF	FRESNO	CA		12/06/2024	7.375	279,108		(42)				350,000	09/25/2024
100181337		MINDEN	LA		12/06/2024	8.999	155,928		(128)				565,000	11/13/2024
100181338	CF	FALLSTON	MD		12/06/2024	6.999	727,671		(455)				1,000,000	11/19/2024
100181339	CF	GREELEY	CO		12/06/2024	8.875	341,111		(128)				407,000	11/15/2024
100181340	CF	FORT MYERS	FL		12/06/2024	7.750	830,134		(716)				1,000,000	11/15/2024
100181341	CF	MANTECA	CA		12/06/2024	7.375	345,252		(268)				464,000	11/13/2024
100181342	CF	INDIANAPOLIS	IN		12/06/2024	7.625	130,039		(121)				195,000	11/12/2024
100181343	CF	COLTON	CA		12/06/2024	8.375	492,931		(351)				556,000	11/14/2024
100181344	CF	LOS ANGELES	CA		12/06/2024	7.999	2,673,883		(1,234)				3,389,000	11/01/2024
100181345	CF	ATLANTA	GA		12/06/2024	8.125	1,078,666		(516)				1,450,000	11/19/2024
100181346	CF	WICHITA FALLS	TX		12/06/2024	8.375	234,824		(201)				285,000	11/21/2024
100181347	CF	INGLEWOOD	CA		12/06/2024	6.125	744,109		36				950,000	11/15/2024
100181348	CF	LONG BEACH	CA		12/06/2024	7.375	595,909		(349)				750,000	11/14/2024
100181349	CF	LOS ANGELES	CA		12/06/2024	6.125	1,274,804		747				3,500,000	11/12/2024
100181350	CF	DIAMOND BAR	CA		12/06/2024	9.875	753,390		(370)				870,000	11/16/2024
100181351	CF	PETALUMA	CA		12/06/2024	6.499	285,718		4				796,000	11/13/2024
100181352	CF	POMONA	CA		12/06/2024	8.999	437,621		(308)				470,000	11/12/2024
100181353	CF	COVINA	CA		12/06/2024	7.375	880,249		(594)				1,100,000	11/16/2024
100181354	CF	MIAMI	FL		12/06/2024	7.999	647,549		(590)				830,000	11/13/2024
100181355	CF	PHOENIX	AZ		12/06/2024	8.625	398,025		(150)				490,000	11/12/2024
100181356	CF	LOS ANGELES	CA		12/06/2024	7.499	1,296,835		(947)				1,575,000	11/12/2024
100181357	CF	VAN NUYS	CA		12/06/2024	7.125	685,996		(428)				840,000	10/21/2024
100181358	CF	CORNING	CA		12/06/2024	6.999	525,884		(311)				762,000	11/08/2024
100181359		WOODINVILLE	WA		12/06/2024	9.125	514,509		(1,867)				1,770,000	11/19/2024
100181360	CF	PALMDALE	CA		12/06/2024	7.499	428,364		(155)				530,000	11/12/2024
100181361	CF	MILFORD	CT		12/06/2024	7.999	332,779		(298)				405,000	11/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181362		HIGHLAND	CA		12/06/2024	10.250	376,066		(258)				494,000	11/15/2024
100181363	CF	HENRICO	VA		12/06/2024	9.999	357,537		(290)				391,000	11/20/2024
100181364	CF	SALIDA	CA		12/06/2024	7.499	378,326		(20)				522,000	11/05/2024
100181365	CF	HILLSBORO	OR		12/06/2024	7.499	455,746		(88)				659,000	11/18/2024
100181366	CF	HIALEAH	FL		12/06/2024	6.750	425,897		(53)				586,000	11/19/2024
100181367	CF	SOUTH GATE	CA		12/06/2024	5.999	551,820		144				900,000	10/31/2024
100181368	CF	PICO RIVERA	CA		12/06/2024	7.750	482,090		(407)				758,000	11/12/2024
100181369	CF	PINON HILLS	CA		12/06/2024	8.625	613,800		(174)				715,000	11/15/2024
100181370	CF	CASTLE ROCK	CO		12/06/2024	7.125	1,469,323		(458)				1,840,000	11/20/2024
100181371	CF	LUCERNE VALLEY	CA		12/06/2024	8.750	423,868		(341)				480,000	11/13/2024
100181372	CF	APOPKA	FL		12/06/2024	7.999	218,588		(107)				286,000	11/18/2024
100181374	CF	RICHMOND	CA		12/06/2024	8.625	554,456		(299)				800,000	11/21/2024
100181375	CF	MIAMI BEACH	FL		12/06/2024	7.750	246,423		(161)				320,000	11/13/2024
100181376	CF	BUCKEYE	AZ		12/06/2024	6.875	287,663		(153)				470,000	11/15/2024
100181377		ADDISON	TX		12/06/2024	7.499	299,202		(275)				395,000	11/13/2024
100181379	CF	LAS VEGAS	NV		01/09/2025	7.375	103,299		(84)				390,000	12/09/2024
100181380	CF	SPLENDORA	TX		01/09/2025	7.750	173,499		(205)				255,000	12/13/2024
100181382	CF	LAS VEGAS	NV		01/09/2025	7.375	135,349		(104)				176,000	12/12/2024
100181383		TUCSON	AZ		01/09/2025	8.250	331,834		(287)				399,000	12/09/2024
100181384	CF	HENDERSON	NV		01/09/2025	7.375	430,680		(210)				565,000	12/12/2024
100181385	CF	LOUISVILLE	KY		01/09/2025	7.625	546,873		(368)				668,000	12/06/2024
100181386	CF	MIAMI	FL		01/09/2025	6.875	285,262		(162)				664,000	12/10/2024
100181388	CF	CHULA VISTA	CA		01/09/2025	7.750	627,872		(381)				875,000	12/06/2024
100181389	CF	APACHE JUNCTION	AZ		01/09/2025	7.250	1,618		(63)				760,000	12/13/2024
100181391	CF	RICHMOND	CA		01/09/2025	7.750	609,248		(451)				790,000	12/17/2024
100181392	CF	LOS ANGELES	CA		01/09/2025	7.500	580,975		(400)				815,000	12/05/2024
100181393	CF	SAN LEANDRO	CA		01/09/2025	8.875	724,311		(583)				868,000	12/06/2024
100181395	CF	VANDALIA	OH		01/09/2025	7.375	139,885		(89)				200,000	12/09/2024
100181398	CF	DUNNELLON	FL		01/09/2025	7.875	108,589		(98)				165,000	12/02/2024
100181400	CF	LOS ANGELES(SYLMAR AREA)	CA		01/09/2025	6.875	697,735		(325)				1,375,000	12/03/2024
100181402	CF	WATSONVILLE	CA		01/09/2025	6.875	213,158		(109)				359,000	11/25/2024
100181406	CF	CALABASAS	CA		01/09/2025	7.125	663,040		(390)				2,707,000	12/04/2024
100181412	CF	TROUTDALE	OR		01/09/2025	6.875	279,359		(147)				490,000	11/25/2024
100181413	CF	HAWTHORNE	CA		01/09/2025	7.625	1,348,230		(925)				1,750,000	11/27/2024
100181415		BEAVERTON	OR		01/09/2025	7.500	613,041		(491)				745,000	11/27/2024
100181416	CF	PHOENIX	AZ		01/09/2025	7.500	308,856		(228)				455,000	11/26/2024
100181417	CF	TUCKER	GA		01/09/2025	7.375	239,028		(261)				450,000	11/26/2024
100181419	CF	JACKSON	TN		01/09/2025	8.500	130,503		(116)				169,000	12/11/2024
100181420	CF	WATSONVILLE	CA		01/09/2025	6.875	213,219		(110)				359,000	11/25/2024
100181421		MIAMI	FL		01/09/2025	8.375	490,836		(421)				620,000	11/27/2024
100181422	CF	EL CENTRO	CA		01/09/2025	7.750	668,542		(399)				770,000	12/03/2024
100181423	CF	COCKEYSVILLE	MD		01/09/2025	7.375	621,576		(427)				769,000	11/26/2024
100181425	CF	PALM DESERT	CA		01/09/2025	9.125	308,668		(243)				372,000	11/20/2024
100181428	CF	GARDENA	CA		01/09/2025	7.250	726,347		(675)				1,650,000	12/02/2024
100181429	CF	PORTLAND	OR		01/09/2025	7.375	259,985		(249)				700,000	11/27/2024
100181430		FRANKLIN LAKES	NJ		01/09/2025	8.000	1,445,653		(799)				1,885,000	12/02/2024
100181433	CF	CLEVELAND	TN		01/09/2025	7.500	283,035		(184)				373,000	12/02/2024
100181435	CF	EL SEGUNDO	CA		01/09/2025	6.875	1,357,774		(359)				1,790,000	12/18/2024
100181437	CF	CHARLOTTE	NC		01/09/2025	7.250	171,551		(166)				320,000	11/26/2024
100181438	CF	PACOIMA	CA		01/09/2025	6.875	507,573		(240)				975,000	12/02/2024
100181439	CF	MARRERO	LA		01/09/2025	7.625	146,515		(130)				205,000	12/02/2024
100181440		LAHAINA	HI		01/09/2025	7.250	982,296		(820)				2,020,000	12/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181444	CF	LAFAYETTE	LA		01/09/2025	8.375	91,910		(185)				360,000	11/26/2024
100181450	CF	CHANHASSEN	MN		01/09/2025	7.250	124,086		(113)				220,000	11/29/2024
100181451	CF	TUALATIN	OR		01/09/2025	7.250	403,915		(332)				570,000	12/05/2024
100181455	CF	MINNEAPOLIS	MN		01/09/2025	7.375	161,541		(106)				225,000	12/10/2024
100181456	CF	PARLIER	CA		01/09/2025	8.125	234,435		(205)				350,000	12/10/2024
100181457	CF	LAKE ORION	MI		01/09/2025	9.500	328,819		(246)				360,000	12/05/2024
100181458	CF	TAMPA	FL		01/09/2025	8.750	266,076		(239)				339,000	12/12/2024
100181459	CF	CHICAGO	IL		01/09/2025	8.250	254,269		(230)				330,000	12/05/2024
100181460	CF	SAN ANTONIO	TX		01/09/2025	8.875	243,986		(196)				262,000	12/03/2024
100181461	CF	MEMPHIS	TN		01/09/2025	7.375	239,186		(229)				383,000	12/03/2024
100181463	CF	LILBURN	GA		01/09/2025	7.500	318,131		(255)				429,000	12/12/2024
100181464	CF	CONYERS	GA		01/09/2025	7.500	163,828		(154)				487,000	12/04/2024
100181465	CF	CULVER CITY	CA		01/09/2025	8.375	1,021,528		(871)				1,225,000	12/06/2024
100181466	CF	SEATAC	WA		01/09/2025	7.625	732,966		(514)				890,000	12/04/2024
100181467	CF	HOOVER	AL		01/09/2025	7.375	277,687		(181)				370,000	12/05/2024
100181468	CF	LAS VEGAS	NV		01/09/2025	7.375	327,450		(209)				428,000	12/06/2024
100181469	CF	ALBUQUERQUE	NM		01/09/2025	7.000	292,006		(143)				535,000	12/05/2024
100181470	CF	CYPRESS	TX		01/09/2025	6.875	216,132		(41)				330,000	12/04/2024
100181471	CF	FALLS CHURCH	VA		01/09/2025	8.750	231,916		(192)				279,000	12/05/2024
100181472	CF	OLIVEHURST	CA		01/09/2025	8.625	130,258		(109)				280,000	11/27/2024
100181473	CF	HONOLULU	HI		01/09/2025	7.625	409,267		(339)				495,000	12/09/2024
100181475	CF	CENTRAL POINT	OR		01/09/2025	7.625	273,106		(253)				350,000	12/09/2024
100181476	CF	SUNRISE	FL		01/09/2025	6.875	410,476		(266)				560,000	12/13/2024
100181477	CF	CONYERS	GA		01/09/2025	7.750	141,478		(158)				195,000	12/05/2024
100181479	CF	PHILADELPHIA	PA		01/09/2025	7.625	201,637		(179)				263,000	12/05/2024
100181482	CF	LOGANVILLE	GA		01/09/2025	8.625	310,213		(257)				350,000	12/05/2024
100181485	CF	EL CENTRO	CA		01/09/2025	7.125	204,119		(123)				375,000	11/27/2024
100181487	CF	HINSDALE	IL		01/09/2025	7.000	503,169		(238)				865,000	12/02/2024
100181491		GRANBURY	TX		01/09/2025	7.375	905,090		(677)				1,165,000	11/22/2024
100181492	CF	BETHEL	CT		01/09/2025	7.125	649,728		(513)				830,000	12/06/2024
100181493	CF	MYRTLE BEACH	SC		01/09/2025	8.625	354,529		(293)				478,000	12/04/2024
100181496		TEMPE	AZ		01/09/2025	6.990	551,572		(166)				844,000	11/15/2024
100181499	CF	CONYERS	GA		01/09/2025	7.750	144,758		451				200,000	12/05/2024
100181501	CF	TRUCKEE	CA		12/06/2024	7.250	657,704		(379)				830,000	07/19/2024
100181502	CF	WAIANAE	HI		12/06/2024	7.625	161,169		(99)				197,000	10/16/2024
100181503	CF	COUPEVILLE	WA		12/06/2024	7.500	1,779,168		(618)				2,230,000	10/15/2024
100181504	CF	JUNEAU	AK		12/06/2024	6.750	550,594		(228)				690,000	09/30/2024
100181505	CF	OCEANSIDE	CA		12/06/2024	7.375	1,086,645		(334)				1,400,000	10/24/2024
100181506	CF	CHICAGO	IL		12/06/2024	6.750	259,694						445,000	10/21/2024
100181507	CF	MIAMI	FL		12/06/2024	7.750	524,115		(1,374)				740,000	11/14/2024
100181508	CF	PALATINE	IL		12/06/2024	7.750	550,530		(385)				670,000	09/26/2024
100181510	CF	BIRMINGHAM	MI		12/06/2024	9.000	426,768		(343)				537,000	10/15/2024
100181511	CF	VISALIA	CA		12/06/2024	7.250	347,352		(336)				418,000	10/03/2024
100181512	CF	TUCSON	AZ		12/06/2024	6.875	1,887,694		(1,169)				3,700,000	11/08/2024
100181513		BATON ROUGE	LA		12/06/2024	7.625	254,817		(99)				315,000	10/22/2024
100181514	CF	DELANO	CA		12/06/2024	6.750	256,370		(86)				525,000	11/25/2024
100181515	CF	CHARLOTTE	NC		12/06/2024	7.125	181,598		(85)				254,000	10/18/2024
100181517	CF	DES PLAINES	IL		12/06/2024	9.000	52,320		(77)				156,000	10/25/2024
100181518	CF	STATESBORO	GA		12/06/2024	6.875	224,015		(69)				365,000	10/15/2024
100181519	CF	CHARLOTTE	NC		12/06/2024	7.500	337,943		(223)				388,000	10/21/2024
100181520		PORTLAND	OR		12/06/2024	7.625	236,394		(212)				385,000	10/16/2024
100181521	CF	LAUDERDALE BY THE SEA	FL		12/06/2024	8.250	258,477		(156)				280,000	10/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181522	CF	AURORA	CO		12/06/2024	6.375	353,424		25				580,000	10/22/2024
100181523	CF	EUREKA	CA		12/06/2024	8.000	121,885		(52)				300,000	11/08/2024
100181524	CF	LOMPOC	CA		12/06/2024	8.875	462,416		(193)				571,000	11/20/2024
100181525		ORLANDO	FL		12/06/2024	7.500	289,230		(156)				380,000	10/31/2024
100181526		NAPLES	FL		12/06/2024	7.000	381,315		(9)				523,000	10/21/2024
100181527		RICHMOND	TX		12/06/2024	9.125	392,474		(255)				506,000	11/20/2024
100181529	CF	PORT SAINT LUCIE	FL		12/06/2024	8.500	348,767		(297)				390,000	10/28/2024
100181530	CF	ORLANDO	FL		12/06/2024	6.375	1,257,872		76				1,653,000	10/25/2024
100181531	CF	MELBOURNE	FL		12/06/2024	7.625	159,825		(150)				200,000	10/28/2024
100181532	CF	BLUFFTON	SC		12/06/2024	9.000	356,561		(112)				440,000	11/13/2024
100181533	CF	SOUTHWEST RANCHES	FL		12/06/2024	6.125	673,402		196				1,260,000	11/07/2024
100181534	CF	FREDERICK	MD		12/06/2024	8.125	161,129		(40)				285,000	11/05/2024
100181535	CF	TIGARD	OR		12/06/2024	8.250	587,580		(140)				730,000	11/21/2024
100181536	CF	GRESHAM	OR		12/06/2024	8.875	345,015		(53)				527,000	11/22/2024
100181537	CF	ORLANDO	FL		12/06/2024	8.250	398,491		(199)				492,000	11/15/2024
100181538		SAINT PETERSBURG	FL		12/06/2024	7.750	103,728		(97)				205,000	10/25/2024
100181539		KATY	TX		12/06/2024	8.875	372,413		(304)				589,000	11/04/2024
100181540		SAINT AUGUSTINE	FL		12/06/2024	7.375	422,937		(205)				560,000	11/12/2024
100181541	CF	MIAMI	FL		12/09/2024	8.110	958,288		(426)				1,375,000	11/07/2024
100181543		GREAT NECK	NY		12/09/2024	7.250	1,018,398		(511)				1,450,000	10/29/2024
100181545	CF	WINDSOR	CT		12/09/2024	7.120	287,223		4,543				430,000	11/04/2024
100181546	CF	MAPLE HEIGHTS	OH		12/09/2024	7.990	109,270		(40)				143,000	11/04/2024
100181547		ATLANTA	GA		12/09/2024	7.770	199,970		(51)				330,000	11/06/2024
100181548	CF	SPRING BROOK TOWNSHIP	PA		12/09/2024	7.740	206,999		2,241				285,000	11/04/2024
100181549	CF	MONTICELLO	NY		12/09/2024	7.500	253,636		(65)				345,000	11/04/2024
100181550	CF	BRENTWOOD	NY		12/09/2024	7.510	515,163		6,892				675,000	11/07/2024
100181552		GARFIELD HEIGHTS	OH		12/09/2024	8.460	97,483		(45)				146,000	10/31/2024
100181553	CF	SALEM	NJ		12/09/2024	7.170	120,898		(45)				170,000	11/04/2024
100181554		PHILADELPHIA	PA		12/09/2024	7.450	272,408		(17)				365,000	10/29/2024
100181555	CF	BIRMINGHAM	AL		12/09/2024	8.180	76,965		(35)				100,000	11/05/2024
100181556	CF	BELEN	NM		12/09/2024	7.460	174,869		(57)				230,000	11/05/2024
100181559	CF	DETROIT	MI		12/09/2024	8.880	79,419		(25)				130,000	11/06/2024
100181560	CF	CLEVELAND HEIGHTS	OH		12/09/2024	7.980	144,866		(51)				190,000	10/22/2024
100181561	CF	LANSING	IL		12/09/2024	7.840	135,277		(47)				190,000	11/01/2024
100181563	CF	GARFIELD HEIGHTS	OH		12/09/2024	7.900	98,519		(38)				138,000	11/05/2024
100181564	CF	HARRISBURG	PA		12/09/2024	7.380	127,905		(25)				176,000	10/31/2024
100181565		READING	PA		12/09/2024	7.820	115,564		(48)				174,000	11/12/2024
100181566	CF	ROCKFORD	IL		12/09/2024	8.310	89,449		(35)				125,000	11/06/2024
100181567	CF	ROME	GA		12/09/2024	7.480	135,539		(67)				189,000	10/25/2024
100181568	CF	TURTLE CREEK	PA		12/09/2024	8.130	114,716		(34)				151,000	10/31/2024
100181569		EVERGREEN PARK	IL		12/09/2024	7.430	264,557		(120)				370,000	10/21/2024
100181571	CF	SOUTHINGTON	CT		12/09/2024	7.810	217,964		2,409				280,000	10/21/2024
100181572	CF	TURTLE CREEK	PA		12/09/2024	7.810	109,032		(17)				145,000	10/31/2024
100181573	CF	MONTICELLO	NY		12/09/2024	7.400	188,828		2,677				262,000	11/04/2024
100181574	CF	DARBY	PA		12/09/2024	7.470	145,151		(59)				205,000	10/25/2024
100181578	CF	SPRING VALLEY	NY		12/09/2024	7.690	643,588		(272)				840,000	11/07/2024
100181582	CF	MONTICELLO	NY		12/09/2024	7.400	247,285		3,492				340,000	11/04/2024
100181583	CF	GLENDALE	CA		12/09/2024	7.320	885,349		13,792				1,300,000	10/24/2024
100181585		CARNEGIE	PA		12/09/2024	7.400	329,788		(98)				435,000	10/30/2024
100181586	CF	NEWARK	NJ		12/09/2024	7.990	534,437		5,500				735,000	10/18/2024
100181587	CF	OKLAHOMA CITY	OK		12/09/2024	7.840	120,577		(45)				158,000	10/25/2024
100181588	CF	BLOOMSBURY	NJ		12/09/2024	7.600	498,352		(237)				700,000	10/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181589		CINCINNATI	OH		12/09/2024	7.540	105,481		(36)				160,000	10/18/2024
100181590		MONTICELLO	NY		12/09/2024	8.510	265,206		1,416				370,000	11/01/2024
100181591	CF	ROCKFORD	IL		12/09/2024	8.230	110,637		(37)				145,000	11/01/2024
100181592	CF	VALLEY VILLAGE	CA		12/09/2024	6.750	414,390		7,985				1,975,000	10/22/2024
100181593		PALMER	AK		12/09/2024	7.350	435,128		6,708				629,000	10/31/2024
100181594	CF	CHICAGO	IL		12/09/2024	5.900	163,040		137				292,000	10/01/2024
100181595	CF	MONTICELLO	NY		12/09/2024	6.790	322,834		(58)				430,000	10/16/2024
100181596	CF	MILWAUKEE	WI		12/09/2024	7.100	102,477		21				140,000	10/23/2024
100181597	CF	DOUGLAS	GA		12/09/2024	7.210	119,406		1,980				155,000	10/24/2024
100181600	CF	BRADDOCK	PA		12/09/2024	7.900	122,398		(46)				160,000	10/15/2024
100181601	CF	CHICAGO	IL		12/09/2024	7.490	128,940		(61)				180,000	10/28/2024
100181602		GARFIELD HEIGHTS	OH		12/09/2024	8.680	94,716		38				122,000	10/25/2024
100181603	CF	SICKLERVILLE	NJ		12/09/2024	7.990	177,045		(64)				232,000	10/25/2024
100181605		SHORT HILLS	NJ		12/09/2024	7.370	636,156		9,137				920,000	11/07/2024
100181607	CF	CLEVELAND	OH		12/09/2024	8.490	93,811		(11)				126,000	09/27/2024
100181608	CF	NEW HILL	NC		12/09/2024	8.040	167,239		(51)				360,000	10/25/2024
100181609	CF	SCARSDALE	NY		12/09/2024	5.780	1,083,444		30,273				1,850,000	10/18/2024
100181610		COPIAGUE	NY		12/09/2024	6.700	447,108		8,955				660,000	10/10/2024
100181612		JACKSON	MS		12/09/2024	7.230	95,438		23				140,000	10/03/2024
100181613	CF	HARTFORD	CT		12/09/2024	7.750	333,858		(242)				430,000	05/28/2024
100181614	CF	PHILADELPHIA	PA		12/09/2024	7.660	190,653		(68)				250,000	11/08/2024
100181618		DUBLIN	GA		12/09/2024	7.420	189,464		13				295,000	10/30/2024
100181619	CF	PITTSBURGH	PA		12/09/2024	7.494	144,988		(46)				190,000	10/15/2024
100181620	CF	PITTSBURGH	PA		12/09/2024	7.840	131,357		(72)				170,000	10/25/2024
100181621		MIDDLETOWN	CT		12/09/2024	6.800	370,597		(34)				574,500	10/22/2024
100181622		PHILADELPHIA	PA		12/09/2024	7.880	192,496		(28)				265,000	10/24/2024
100181623	CF	BOCA RATON	FL		12/11/2024	7.000	1,408,024		(838)				1,730,000	10/29/2024
100181624		PERRIS	CA		12/11/2024	7.250	453,833		(121)				575,000	11/05/2024
100181625	CF	SEMINOLE	FL		12/11/2024	8.750	1,211,337		(512)				1,400,000	11/08/2024
100181626		ORLANDO	FL		12/11/2024	7.000	198,540		(14)				250,000	10/22/2024
100181627		LANSING	IL		12/11/2024	9.625	317,552		179				415,000	10/24/2024
100181630		BOCA RATON	FL		12/11/2024	7.500	269,169		(254)				400,000	10/30/2024
100181632	CF	LAS VEGAS	NV		12/11/2024	6.750	207,919		22				325,000	10/24/2024
100181633	CF	LEHIGH ACRES	FL		12/11/2024	7.625	317,582		(160)				390,000	11/05/2024
100181634		RODEO	CA		12/11/2024	7.125	384,887		(178)				600,000	10/25/2024
100181636	CF	INDIANAPOLIS	IN		12/11/2024	6.875	121,194		2				250,000	11/01/2024
100181637		DEERFIELD BEACH	FL		12/11/2024	7.500	342,982		(162)				620,000	10/28/2024
100181638		LOS ANGELES	CA		12/11/2024	7.250	324,851		(158)				760,000	10/24/2024
100181640	CF	SAN CLEMENTE	CA		12/11/2024	7.500	2,805,311		(847)				3,400,000	11/01/2024
100181641	CF	SAN JUAN CAPISTRANO	CA		12/11/2024	7.000	738,316		(433)				2,200,000	10/25/2024
100181643		IVINS	UT		12/11/2024	6.750	256,340		(75)				375,000	10/29/2024
100181644	CF	HIALEAH	FL		12/11/2024	7.000	755,598		(276)				1,000,000	10/31/2024
100181645	CF	GILBERT	AZ		12/11/2024	7.875	1,085,604		(832)				1,400,000	10/25/2024
100181646		FOLSOM	CA		12/11/2024	7.625	1,009,482		(463)				1,435,000	10/29/2024
100181647		NOVATO	CA		12/11/2024	7.500	862,825		(612)				1,077,000	10/30/2024
100181648	CF	SOUTH PITTSBURG	TN		12/11/2024	7.125	293,847		(49)				420,000	11/08/2024
100181649		COTATI	CA		12/11/2024	7.250	623,017		(345)				765,000	10/29/2024
100181651		SANTA MONICA	CA		12/11/2024	7.125	1,142,256		(458)				2,200,000	10/31/2024
100181652		LOS ANGELES	CA		12/11/2024	6.875	1,295,227		(648)				2,530,000	10/31/2024
100181654		MARATHON	FL		12/11/2024	7.125	1,307,707		(810)				1,692,250	11/06/2024
100181655		DALLAS	TX		12/11/2024	7.250	980,794		187				1,249,000	11/06/2024
100181656	CF	SAN FRANCISCO	CA		12/11/2024	7.500	1,143,679		(1,149)				1,600,000	10/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181658	CF	TUCSON	AZ		12/11/2024	7.375	219,463		(237)				375,000	10/08/2024
100181659	CF	CARLSBAD	CA		12/11/2024	6.750	1,227,594		(742)				2,260,000	10/01/2024
100181661		NEWARK	NJ		12/11/2024	8.000	373,457		24				680,000	10/03/2024
100181662	CF	NEW YORK	NY		12/11/2024	8.000	1,746,315		(160)				2,150,000	10/16/2024
100181663	CF	SEATTLE	WA		12/11/2024	7.125	549,271		(302)				675,000	10/01/2024
100181666	CF	BROOKLYN	NY		12/11/2024	6.875	591,509		(373)				725,000	10/21/2024
100181667	CF	LANCASTER	CA		12/11/2024	6.990	454,913		(112)				578,000	10/17/2024
100181668	CF	BLOOMINGTON	IN		12/11/2024	7.500	151,089		(88)				215,000	10/21/2024
100181669	CF	SAINT LOUIS	MO		12/11/2024	6.750	149,444		(21)				263,000	10/28/2024
100181670	CF	ROUND ROCK	TX		12/11/2024	7.625	299,355		(268)				395,000	10/21/2024
100181671	CF	BARDONIA	NY		12/11/2024	7.750	535,895		(241)				695,000	10/23/2024
100181672	CF	DALLAS	TX		12/11/2024	7.750	2,508,391		(1,426)				3,275,000	10/21/2024
100181673	CF	MILWAUKEE	WI		12/11/2024	8.500	131,180		(111)				180,000	10/18/2024
100181675	CF	COEUR D ALENE	ID		12/11/2024	6.750	425,927		(142)				565,000	10/25/2024
100181676	CF	OCALA	FL		12/11/2024	7.250	306,504		(277)				370,000	10/22/2024
100181679	CF	HOUSTON	TX		12/11/2024	7.125	118,060		(33)				168,000	10/17/2024
100181681		PASADENA	MD		12/11/2024	7.625	223,526		(165)				366,000	10/29/2024
100181682	CF	ENGLEWOOD CLIFFS	NJ		12/11/2024	6.990	885,807		(306)				1,195,000	10/31/2024
100181683	CF	WOODLAND HILLS	CA		12/11/2024	7.000	1,885,189		(332)				2,395,000	10/25/2024
100181684	CF	PEMBROKE PINES	FL		12/11/2024	7.000	558,474		(251)				690,000	10/24/2024
100181685		ARNOLD	MD		12/11/2024	7.500	368,829		(257)				450,000	08/09/2024
100181686	CF	SAN DIEGO	CA		12/11/2024	6.750	808,168		80				1,180,000	08/30/2024
100181688	CF	OAKDALE	CA		12/11/2024	7.500	557,275		(448)				735,000	10/25/2024
100181689	CF	SAN DIEGO	CA		12/11/2024	7.375	1,193,127		(448)				1,480,000	08/12/2024
100181691	CF	RIALTO	CA		12/11/2024	7.500	402,125		(291)				490,000	08/27/2024
100181693	CF	PFLUGERVILLE	TX		12/11/2024	7.375	371,906		(257)				455,000	08/30/2024
100181694	CF	PARAMUS	NJ		12/11/2024	7.375	943,738		(248)				1,255,000	09/06/2024
100181695	CF	MADISON	AL		12/11/2024	6.750	348,630		69				454,000	08/30/2024
100181696	CF	MCALLEN	TX		12/11/2024	7.750	299,127		(251)				365,900	09/13/2024
100181697	CF	COSTA MESA	CA		12/11/2024	6.750	1,204,191		(358)				1,600,000	11/08/2024
100181698	CF	SUGAR LAND	TX		12/11/2024	7.000	843,919		(556)				1,325,000	11/01/2024
100181699	CF	LOS ANGELES	CA		12/11/2024	7.375	2,036,013		(1,104)				2,500,000	10/25/2024
100181700	CF	NORCO	CA		12/11/2024	7.250	978,248		(391)				1,250,000	09/26/2024
100181702	CF	LOS ANGELES (SAN PEDRO	CA		12/11/2024	7.250	567,173		(268)				785,000	09/13/2024
100181703	CF	SAN DIEGO	CA		12/11/2024	8.375	609,274		(332)				745,000	09/12/2024
100181705	CF	LOS ANGELES	CA		12/11/2024	6.625	460,941		(214)				780,000	10/10/2024
100181706	CF	LAS VEGAS	NV		12/11/2024	6.875	343,262		(150)				430,000	11/04/2024
100181861	CF	RICE LAKE	WI		12/12/2024	7.375	270,406		(143)				358,000	10/25/2024
100181862	CF	BLUE RIDGE	GA		12/12/2024	6.990	713,738		(67)				960,000	10/16/2024
100181863	CF	TAVERNIER	FL		12/12/2024	7.125	375,384		(100)				500,000	09/04/2024
100181864	CF	WINTER GARDEN	FL		12/12/2024	5.625	252,100		238				417,000	08/19/2024
100181865	CF	HENRICO	VA		12/12/2024	6.875	213,671		(50)				292,000	10/04/2024
100181866	CF	LITHIA	FL		12/12/2024	7.125	312,524		(70)				425,000	08/20/2024
100181867	CF	RALEIGH	NC		12/12/2024	6.125	325,076		172				463,000	09/04/2024
100181868	CF	SEBRING	FL		12/12/2024	7.125	237,371		(88)				315,000	10/18/2024
100181869	CF	LAREDO	TX		12/12/2024	6.500	257,035		33				361,000	10/09/2024
100181870	CF	MERRILLVILLE	IN		12/12/2024	6.990	312,533		(21)				420,000	10/25/2024
100181871	CF	ASHBURN	VA		12/12/2024	6.625	466,876		54				681,000	09/20/2024
100181872	CF	LITHIA	FL		12/12/2024	7.124	347,077		(103)				499,900	09/13/2024
100181873	CF	GRAND RAPIDS	MI		12/12/2024	7.125	212,249		(17)				285,000	10/16/2024
100181874	CF	MIAMI	FL		12/12/2024	6.125	533,223		322				740,000	10/18/2024
100181875		KATY	TX		12/12/2024	6.375	245,151		197				292,000	10/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181876	CF	AURORA	IL		12/12/2024	6.990	204,943		(52)				273,000	10/09/2024
100181877	CF	PHOENIX	AZ		12/12/2024	6.990	289,679		(47)				405,000	09/30/2024
100181878	CF	STAFFORD TOWNSHIP	NJ		12/12/2024	7.625	382,142		(131)				517,500	10/11/2024
100181879	CF	KYLE	TX		12/12/2024	5.875	186,814		298				327,000	08/30/2024
100181880		RICHMOND HILL	GA		12/12/2024	6.125	228,476		231				285,000	10/10/2024
100181881	CF	TAMPA	FL		12/12/2024	5.875	210,318		147				315,000	09/17/2024
100181882	CF	ANNA	TX		12/12/2024	5.625	246,575		231				431,000	10/17/2024
100181883	CF	SARASOTA	FL		12/12/2024	6.990	325,967		(45)				440,000	09/04/2024
100181884		SAN ANTONIO	FL		12/12/2024	5.375	292,700		401				425,000	09/12/2024
100181885	CF	SAVANNAH	GA		12/12/2024	6.875	279,908		(39)				376,000	10/15/2024
100181886	CF	SARASOTA	FL		12/12/2024	6.990	279,795		(41)				385,000	09/10/2024
100181887	CF	CITRUS SPRINGS	FL		12/12/2024	6.375	208,523		105				273,000	09/17/2024
100181889	CF	DELTONA	FL		12/12/2024	6.990	252,855		(75)				380,000	09/24/2024
100181890	CF	SAINT AUGUSTINE	FL		12/12/2024	6.990	404,993		(124)				632,000	09/25/2024
100181891	CF	TAMPA	FL		12/12/2024	6.125	222,048		143				334,000	09/18/2024
100181892	CF	COTTLEVILLE	MO		12/12/2024	7.000	321,526		1				435,000	09/30/2024
100181893	CF	EDMOND	OK		12/12/2024	5.500	209,778		227				353,000	10/25/2024
100181894	CF	MELISSA	TX		12/12/2024	7.125	252,781		(42)				347,000	10/25/2024
100181895	CF	PEORIA	AZ		12/12/2024	6.490	293,035		67				495,000	09/28/2024
100181896	CF	PUYALLUP	WA		12/12/2024	6.375	499,883		236				690,000	10/24/2024
100181897	CF	POLK CITY	FL		12/12/2024	6.124	342,868		184				478,000	09/30/2024
100181899	CF	CEDARVILLE	OH		12/12/2024	6.490	216,667		21				315,000	09/27/2024
100181900	CF	LEHIGH ACRES	FL		12/12/2024	5.625	221,985		324				310,000	09/24/2024
100181901	CF	NEWARK	DE		12/12/2024	6.625	216,102		(37)				320,000	10/15/2024
100181902	CF	DELTONA	FL		12/12/2024	5.625	317,535		339				475,000	09/27/2024
100181903	CF	PALM BAY	FL		12/12/2024	7.125	250,270		(67)				363,000	09/30/2024
100181904	CF	HEATH	OH		12/12/2024	6.625	200,126		(1)				275,000	10/04/2024
100181905	CF	MONTGOMERY	IL		12/12/2024	6.875	202,513		(41)				270,500	10/28/2024
100181906	CF	HOMESTEAD	FL		12/12/2024	7.125	126,425		(171)				430,000	10/01/2024
100181907	CF	EXETER	CA		12/12/2024	6.625	230,790		5				364,000	09/21/2024
100181908	CF	GIG HARBOR	WA		12/12/2024	7.125	633,692		(63)				850,000	10/03/2024
100181909	CF	PASADENA	CA		12/12/2024	6.125	947,666		468				1,500,000	10/09/2024
100181910	CF	NORTH RICHLAND HILLS	TX		12/12/2024	6.990	253,315		(63)				338,000	10/30/2024
100181911	CF	ARLINGTON	TX		12/12/2024	6.124	195,663		89				270,000	09/30/2024
100181912	CF	SUGAR LAND	TX		12/12/2024	6.125	232,883		101				346,500	09/30/2024
100181913	CF	MARATHON	FL		12/12/2024	6.625	428,026		(25)				750,000	10/01/2024
100181914		STOCKBRIDGE	GA		12/12/2024	7.625	281,505		16				333,000	10/01/2024
100181915	CF	BROKEN ARROW	OK		12/12/2024	6.500	211,746		104				275,000	09/24/2024
100181916	CF	KATY	TX		12/12/2024	6.750	237,550		(7)				320,000	10/18/2024
100181917	CF	SANFORD	FL		12/12/2024	7.125	377,909		(57)				515,000	10/07/2024
100181918	CF	LAKELAND	FL		12/12/2024	6.125	195,269		81				293,000	09/25/2024
100181919	CF	CROZET	VA		12/12/2024	6.875	352,728		5				500,000	09/17/2024
100181920	CF	CLOVIS	CA		12/12/2024	7.375	355,375		(124)				479,000	10/25/2024
100181921		THE VILLAGES	FL		12/12/2024	6.625	375,935		36				530,000	09/11/2024
100181922	CF	OCALA	FL		12/12/2024	5.875	205,104		137				286,000	10/03/2024
100181923	CF	LIBERTY HILL	TX		12/12/2024	6.490	445,841		89				610,000	10/03/2024
100181924		SUNRIVER	OR		12/12/2024	7.125	469,772		185				570,000	09/30/2024
100181925		LAWTON	OK		12/12/2024	5.625	207,602		229				295,000	09/23/2024
100181926	CF	SUGAR LAND	TX		12/12/2024	6.990	282,384		(67)				385,500	10/31/2024
100181927	CF	PHILADELPHIA	PA		12/12/2024	6.990	247,167		42				365,000	10/15/2024
100181928	CF	FALLING WATERS	WV		12/12/2024	7.000	213,459		(8)				295,000	10/24/2024
100181929	CF	MERIDIAN	ID		12/12/2024	6.624	317,319		30				435,000	10/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181930	CF	SOUTH BOSTON	MA		12/12/2024	6.625	740,472		67				1,102,000	10/01/2024
100181931	CF	HELENA	MT		12/12/2024	7.125	346,708		(35)				465,000	10/01/2024
100181932	CF	ROWLAND HEIGHTS	CA		12/12/2024	6.125	282,099		123				420,000	10/04/2024
100181933	CF	TUCKER	GA		12/12/2024	7.125	322,616		(118)				510,000	10/07/2024
100181934	CF	CEDAR HILL	TX		12/12/2024	6.500	224,569		10				305,000	10/02/2024
100181935	CF	SIMI VALLEY	CA		12/12/2024	6.624	617,887		100				875,000	10/11/2024
100181936		GRAND RAPIDS	MI		12/12/2024	6.124	268,674		168				420,000	10/08/2024
100181937	CF	HYANNIS	MA		12/12/2024	6.490	446,683		114				610,000	10/11/2024
100181938	CF	LEHIGH ACRES	FL		12/12/2024	6.625	405,749		39				550,000	10/03/2024
100181939	CF	GREENSBORO	NC		12/12/2024	6.124	223,009		111				308,000	10/10/2024
100181940	CF	CHARLOTTE	NC		12/12/2024	6.124	298,619		158				417,000	10/15/2024
100181941	CF	WILDWOOD CREST	NJ		12/12/2024	6.624	274,758		62				385,000	10/08/2024
100181942	CF	SANTA ANA	CA		12/12/2024	6.625	529,933		58				820,000	10/09/2024
100181943	CF	RALEIGH	NC		12/12/2024	6.624	227,990		(3)				318,000	10/15/2024
100181944	CF	PAROWAN	UT		12/12/2024	6.625	214,729		4				290,000	10/16/2024
100181945	CF	LANTANA	TX		12/12/2024	6.125	182,371		227				390,000	10/07/2024
100181946	CF	FORT WORTH	TX		12/12/2024	6.125	278,904		136				420,000	10/08/2024
100181947	CF	COALINGA	CA		12/12/2024	6.624	323,265		61				447,000	10/11/2024
100181948	CF	MANTECA	CA		12/12/2024	6.124	404,299		173				605,000	10/10/2024
100181950	CF	ROSENBERG	TX		12/12/2024	7.125	268,628		(95)				357,000	10/03/2024
100181951	CF	MONROE	WA		12/12/2024	6.125	360,306		152				605,000	10/08/2024
100181952	CF	GRAND JUNCTION	CO		12/12/2024	6.124	362,785		228				540,000	10/10/2024
100181953	CF	BAKERSFIELD	CA		12/12/2024	5.990	90,103		261				447,000	10/03/2024
100181954	CF	MONROE	WA		12/12/2024	6.125	360,315		153				615,000	10/08/2024
100181955	CF	GRAND JUNCTION	CO		12/12/2024	6.124	376,211		236				560,000	10/10/2024
100181956	CF	CONWAY	SC		12/12/2024	6.125	206,334		83				294,000	10/07/2024
100181957	CF	BOCA RATON	FL		12/12/2024	6.124	487,130		291				724,000	10/11/2024
100181958	CF	KISSIMMEE	FL		12/12/2024	6.490	369,442		212				502,000	10/02/2024
100181959	CF	LOS ANGELES	CA		12/12/2024	5.375	486,026		708				750,000	10/04/2024
100181960	CF	WAKE FOREST	NC		12/12/2024	7.125	385,866		(14)				520,000	10/10/2024
100181961	CF	HATFIELD	PA		12/12/2024	5.625	356,017		507				480,000	10/11/2024
100181962	CF	SAN MARCOS	CA		12/12/2024	6.625	864,710		194				1,180,000	09/26/2024
100181963	CF	MINNEAPOLIS	MN		12/12/2024	7.125	212,752		(82)				300,000	10/31/2024
100181964	CF	LEBANON	OR		12/12/2024	6.990	441,598		(56)				646,000	10/10/2024
100181966	CF	MANCHESTER	CT		12/12/2024	6.375	226,162		76				310,000	10/11/2024
100181967	CF	FORNEY	TX		12/12/2024	5.990	153,952		98				334,000	09/27/2024
100181968	CF	KANSAS CITY	MO		12/12/2024	6.875	285,934		12				455,000	10/14/2024
100181969	CF	EUGENE	OR		12/12/2024	6.990	307,386		(33)				450,000	10/15/2024
100181970	CF	FAYETTEVILLE	AR		12/12/2024	6.124	593,720		371				840,000	10/14/2024
100181971	CF	FORNEY	TX		12/12/2024	5.990	233,708		130				333,000	09/27/2024
100181972	CF	FORNEY	TX		12/12/2024	5.990	233,857		127				332,000	09/27/2024
100181973	CF	LINVILLE	NC		12/12/2024	6.625	697,232		(13)				1,175,000	10/15/2024
100181974	CF	FORNEY	TX		12/12/2024	5.990	223,597		135				326,000	10/04/2024
100181975	CF	BELLEVUE	WA		12/12/2024	6.375	274,253		77				380,000	10/17/2024
100181976	CF	WINNEMUCCA	NV		12/12/2024	6.375	206,609		34				285,000	10/16/2024
100181977	CF	REDDING	CA		12/12/2024	6.625	452,699		83				660,000	10/15/2024
100181978		BROKEN ARROW	OK		12/12/2024	6.624	208,622		91				255,000	09/28/2024
100181979	CF	DULUTH	GA		12/12/2024	6.625	240,017		(30)				349,000	10/18/2024
100181980	CF	PRINCETON	TX		12/12/2024	5.625	208,616		186				316,000	10/04/2024
100181981	CF	AUBREY	TX		12/12/2024	6.125	239,572		105				335,000	10/03/2024
100181982	CF	ANNA	TX		12/12/2024	5.875	290,992		224				460,000	10/08/2024
100181983	CF	FREDERICKSBURG	VA		12/12/2024	6.125	226,909		106				323,000	10/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181984	CF	PHILADELPHIA	PA		12/12/2024	6.625	217,177		22				295,000	09/25/2024
100181985	CF	MIAMI	FL		12/12/2024	6.625	571,621		54				840,000	10/16/2024
100181986	CF	MELISSA	TX		12/12/2024	6.624	357,137		50				525,000	10/21/2024
100181987	CF	SAN DIEGO	CA		12/12/2024	6.625	1,172,183		292				1,600,000	10/10/2024
100181988	CF	SPANAWAY	WA		12/12/2024	5.750	458,015		415				705,000	10/07/2024
100181989	CF	BETHANY BEACH	DE		12/12/2024	6.375	657,965		157				963,000	09/30/2024
100181990	CF	ATLANTA	GA		12/12/2024	5.990	315,026		205				444,000	10/11/2024
100181991	CF	RIVERVIEW	FL		12/12/2024	6.625	303,299		8				410,000	10/11/2024
100181992	CF	ENGLEWOOD	FL		12/12/2024	6.625	369,785		56				634,000	10/21/2024
100181993	CF	WOODBRIDGE	VA		12/12/2024	6.124	295,351		180				412,000	10/17/2024
100181994	CF	PALM COAST	FL		12/12/2024	6.624	296,871		23				402,000	10/17/2024
100181995	CF	NEW CASTLE	DE		12/12/2024	6.124	240,865		215				340,000	10/15/2024
100181996		MCKINNEY	TX		12/12/2024	6.124	304,112		361				407,500	10/08/2024
100181997	CF	HIGHLAND	CA		12/12/2024	5.990	395,706		339				595,000	10/10/2024
100181998	CF	APEX	NC		12/12/2024	6.000	378,032		243				581,000	10/18/2024
100181999	CF	WOODBRIDGE	VA		12/12/2024	6.124	273,549		156				379,000	10/16/2024
100182000	CF	WOODINVILLE	WA		12/12/2024	5.990	698,478		515				1,000,000	10/15/2024
100182001	CF	MONTEREY PARK	CA		12/12/2024	6.125	423,139		182				638,000	10/14/2024
100182002	CF	COLUMBIA	SC		12/12/2024	6.625	343,677		127				475,000	10/18/2024
100182003	CF	TALLAHASSEE	FL		12/12/2024	6.625	272,195		(28)				395,000	10/10/2024
100182004	CF	PORT CHARLOTTE	FL		12/12/2024	6.990	212,325		(10)				316,000	10/22/2024
100182005	CF	LEANDER	TX		12/12/2024	6.250	241,575		106				380,000	10/17/2024
100182006	CF	RENO	NV		12/12/2024	5.875	477,517		407				690,000	10/10/2024
100182007	CF	FERNANDINA BEACH	FL		12/12/2024	6.625	644,339		89				875,000	10/21/2024
100182008	CF	SPOKANE	WA		12/12/2024	6.625	269,496		107				350,000	10/18/2024
100182009	CF	HENDERSON	NV		12/12/2024	6.125	307,922		165				426,000	10/18/2024
100182010	CF	AUBREY	TX		12/12/2024	6.000	266,192		154				380,000	10/21/2024
100182011	CF	NAMPA	ID		12/12/2024	6.125	238,539		127				335,000	10/11/2024
100182012	CF	FAIRBURN	GA		12/12/2024	6.125	259,026		225				341,000	10/17/2024
100182013	CF	CLARKSVILLE	TN		12/12/2024	6.490	387,234		45				567,000	10/21/2024
100182014	CF	MIDDLETON	WI		12/12/2024	6.625	419,203		98				575,000	10/21/2024
100182015	CF	POCONO LAKE	PA		12/12/2024	6.490	226,503		(8)				335,000	10/16/2024
100182016	CF	CARTERSVILLE	GA		12/12/2024	6.875	259,113		8				354,000	10/22/2024
100182017	CF	FORT MILL	SC		12/12/2024	6.125	419,162		227				580,000	10/17/2024
100182018	CF	GARDNER	MA		12/12/2024	6.625	330,175		71				461,000	10/15/2024
100182019	CF	MANOR	TX		12/12/2024	5.625	213,533		194				360,000	10/22/2024
100182020	CF	RENTON	WA		12/12/2024	6.375	630,045		232				875,000	10/18/2024
100182021	CF	MANOR	TX		12/12/2024	5.990	236,421		128				330,000	10/18/2024
100182022	CF	NORTH ANDOVER	MA		12/12/2024	6.124	934,023		626				1,350,000	10/21/2024
100182025	CF	MANOR	TX		12/12/2024	6.125	225,151		116				345,000	10/16/2024
100182026	CF	CHESAPEAKE	VA		12/12/2024	6.625	219,070		(10)				304,000	10/21/2024
100182027	CF	LEANDER	TX		12/12/2024	6.375	298,080		106				420,000	10/23/2024
100182028	CF	DUNEDIN	FL		12/12/2024	5.990	255,599		132				400,000	10/21/2024
100182029	CF	OKLAHOMA CITY	OK		12/12/2024	6.125	229,715		142				330,000	10/10/2024
100182030	CF	SACRAMENTO	CA		12/12/2024	6.990	523,959		(22)				715,000	10/17/2024
100182031	CF	CHICAGO	IL		12/12/2024	6.624	879,790		205				1,200,000	10/22/2024
100182032	CF	LAKELAND	FL		12/12/2024	6.125	218,093		88				310,000	10/18/2024
100182033	CF	LAS VEGAS	NV		12/12/2024	6.625	734,529		35				1,100,000	10/17/2024
100182034	CF	LAKE ARROWHEAD	CA		12/12/2024	5.875	289,619		194				515,000	10/21/2024
100182037	CF	FOREST	VA		12/12/2024	7.000	244,041		(71)				329,000	10/18/2024
100182038	CF	SPARKS	NV		12/12/2024	5.625	416,597		448				590,000	10/16/2024
100182039	CF	MANALAPAN	NJ		12/12/2024	6.124	284,786		141				445,000	10/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182040	CF	CINCINNATI	OH		12/12/2024	6.500	275,852		43				384,000	10/16/2024
100182041	CF	ROYAL OAK	MI		12/12/2024	6.624	253,409		49				350,000	10/23/2024
100182042	CF	GEORGETOWN	TX		12/12/2024	6.124	255,744		86				380,000	10/24/2024
100182043	CF	CEDAR PARK	TX		12/12/2024	6.490	345,049		69				505,000	10/22/2024
100182044	CF	FREEHOLD	NJ		12/12/2024	6.500	214,591		6				325,000	10/25/2024
100182045	CF	GEORGETOWN	TX		12/12/2024	6.375	303,239		95				435,000	10/25/2024
100182046	CF	RIALTO	CA		12/12/2024	7.125	442,922		(77)				710,000	09/24/2024
100182047	CF	KYLE	TX		12/12/2024	6.124	203,629		82				325,000	10/23/2024
100182048	CF	TULARE	CA		12/12/2024	6.124	284,985		183				410,000	10/24/2024
100182049	CF	CHICAGO	IL		12/12/2024	6.125	539,623		334				750,000	10/18/2024
100182050	CF	FERNANDINA BEACH	FL		12/12/2024	6.125	307,047		151				430,000	10/22/2024
100182051	CF	MCKINNEY	TX		12/12/2024	6.624	282,918		129				390,000	10/24/2024
100182052	CF	MINNEOLA	FL		12/12/2024	6.624	383,250		45				555,000	10/25/2024
100182053	CF	WALLA WALLA	WA		12/12/2024	6.624	348,490		65				479,000	10/17/2024
100182054	CF	FERNANDINA BEACH	FL		12/12/2024	6.625	311,666		71				427,000	10/28/2024
100182055	CF	FORNEY	TX		12/12/2024	5.990	233,395		127				340,000	10/18/2024
100182056	CF	OCALA	FL		12/12/2024	6.875	222,868		104				307,000	10/25/2024
100182057	CF	GLENDALE	AZ		12/12/2024	6.625	310,942		82				440,000	10/15/2024
100182058	CF	MARINA	CA		12/12/2024	6.125	635,153		289				985,000	10/23/2024
100182059	CF	WACO	TX		12/12/2024	6.625	332,215		27				453,000	10/22/2024
100182060	CF	PHOENIX	AZ		12/12/2024	5.625	246,024		236				377,000	10/10/2024
100182061	CF	SPOTSYLVANIA	VA		12/12/2024	6.490	308,593		135				425,000	10/24/2024
100182062	CF	LOS ANGELES	CA		12/12/2024	7.125	762,006		(77)				1,200,000	10/11/2024
100182063	CF	SAN BERNARDINO	CA		12/12/2024	6.500	380,768		115				560,000	10/21/2024
100182064	CF	AUSTIN	TX		12/12/2024	6.250	251,434		57				367,500	10/25/2024
100182065	CF	WHITELAND	IN		12/12/2024	6.624	222,337						300,000	10/25/2024
100182066	CF	MCKINLEYVILLE	CA		12/12/2024	6.125	343,315		244				551,000	10/14/2024
100182067	CF	AUSTIN	TX		12/12/2024	6.375	212,826		55				336,000	10/29/2024
100182068	CF	NASHVILLE	TN		12/12/2024	6.124	473,209		299				740,000	10/24/2024
100182069	CF	FRISCO	TX		12/12/2024	6.125	515,222		305				715,000	10/18/2024
100182070	CF	CAMBRIDGE	MA		12/12/2024	6.375	466,818		158				650,000	10/24/2024
100182071	CF	MASHPEE	MA		12/12/2024	5.990	377,807		224				590,000	10/23/2024
100182072	CF	OLE ELUM	WA		12/12/2024	5.490	312,509		442				450,000	10/18/2024
100182073	CF	SAN DIEGO	CA		12/12/2024	6.000	898,935		(17)				1,350,000	10/12/2024
100182075	CF	AVONDALE	AZ		12/12/2024	6.375	301,767		67				420,000	10/24/2024
100182076	CF	LAS VEGAS	NV		12/12/2024	6.124	343,159		252				510,000	10/11/2024
100182077	CF	CHANDLER	AZ		12/12/2024	5.990	313,027		320				429,000	10/24/2024
100182078	CF	CHATTANOOGA	TN		12/12/2024	6.125	229,627		112				330,000	10/22/2024
100182079	CF	FRAMINGHAM	MA		12/12/2024	6.124	708,283		451				1,000,000	10/23/2024
100182081	CF	RIVERDALE	UT		12/12/2024	6.125	267,015		166				371,000	10/29/2024
100182082	CF	WESTFIELD	IN		12/12/2024	6.000	230,978		153				340,000	10/25/2024
100182083	CF	PRINCETON JUNCTION	NJ		12/12/2024	6.500	268,459		34				864,000	10/25/2024
100182084	CF	INDIAN TRAIL	NC		12/12/2024	5.875	267,941		214				420,000	10/28/2024
100182085	CF	LITTLE RIVER	SC		12/12/2024	6.125	194,159		80				286,000	10/10/2024
100182087	CF	MARYSVILLE	WA		12/12/2024	6.375	582,471		277				813,000	10/25/2024
100182088	CF	FOLEY	AL		12/12/2024	5.625	208,208		209				303,000	10/25/2024
100182089	CF	ABILENE	TX		12/12/2024	6.875	226,532		(8)				325,000	10/25/2024
100182090	CF	SAN ANTONIO	TX		12/12/2024	6.125	303,300		169				450,000	10/18/2024
100182091	CF	APEX	NC		12/12/2024	5.990	286,044		191				405,000	10/21/2024
100182092	CF	CHATTANOOGA	TN		12/12/2024	6.500	219,168		3				370,000	10/18/2024
100182093	CF	COOS BAY	OR		12/12/2024	6.375	222,677		44				325,000	10/28/2024
100182094	CF	APEX	NC		12/12/2024	6.125	291,560		123				432,000	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182095	CF	NORTH LAS VEGAS	NV		12/12/2024	6.125	267,606		136				398,000	10/01/2024
100182096	CF	SUMMERVILLE	SC		12/12/2024	6.000	116,807		240				420,000	10/18/2024
100182097	CF	WINDER	GA		12/12/2024	5.875	250,283		324				350,000	10/24/2024
100182098	CF	PRINCETON	TX		12/12/2024	6.624	262,818		(27)				399,000	10/31/2024
100182101	CF	MIAMI	FL		12/12/2024	6.625	277,430		(16)				624,000	10/25/2024
100182102	CF	VAIL	AZ		12/12/2024	5.375	263,248		466				380,000	10/30/2024
100182103	CF	REDONDO BEACH	CA		12/12/2024	6.500	681,625		240				935,000	10/24/2024
100182104	CF	PHILADELPHIA	PA		12/12/2024	6.500	230,541		35				360,000	10/25/2024
100182105	CF	LEANDER	TX		12/12/2024	7.000	233,886		(56)				334,000	10/30/2024
100182106	CF	WEST PARK	FL		12/12/2024	5.990	251,317		172				425,000	10/25/2024
100182107	CF	ALPHARETTA	GA		12/12/2024	6.625	381,826		(11)				525,000	09/27/2024
100182108	CF	MASHPEE	MA		12/12/2024	6.624	716,825		124				985,000	10/04/2024
100182109	CF	WHITE HOUSE	TN		12/12/2024	6.125	351,866		138				490,000	09/27/2024
100182110	CF	HARDEEVILLE	SC		12/12/2024	6.990	419,601		(285)				593,000	08/23/2024
100182111	CF	HENDERSONVILLE	NC		12/12/2024	6.624	359,740		(214)				485,000	08/22/2024
100182112	CF	LONG KEY	FL		12/12/2024	6.875	382,870		(453)				1,200,000	08/28/2024
100182113	CF	BOONE	NC		12/12/2024	7.125	712,595		(271)				905,000	08/27/2024
100182114	CF	DALLAS	NC		12/12/2024	5.500	246,743		167				346,000	08/02/2024
100182115	CF	WESTON	FL		12/12/2024	6.500	409,745		(83)				548,000	09/23/2024
100182116	CF	CHARLOTTE	NC		12/12/2024	6.500	201,516		(97)				424,000	09/12/2024
100182117	CF	CASA GRANDE	AZ		12/12/2024	6.500	249,027		(33)				315,000	09/10/2024
100182118		PALM COAST	FL		12/12/2024	6.490	371,410		(30)				580,000	08/29/2024
100182119	CF	WINTER GARDEN	FL		12/12/2024	5.990	297,289		103				483,000	09/20/2024
100182120	CF	CRAWFORDVILLE	FL		12/12/2024	6.250	240,335		7				320,000	08/30/2024
100182121	CF	JACKSONVILLE	FL		12/12/2024	5.750	207,689		199				278,000	08/30/2024
100182122	CF	CLEARWATER	FL		12/12/2024	6.375	443,659						620,000	09/24/2024
100182123	CF	ALPHARETTA	GA		12/12/2024	6.125	358,124		6				500,000	09/23/2024
100182124	CF	JACKSONVILLE	FL		12/12/2024	6.250	214,833		57				305,000	08/29/2024
100182125	CF	DELTONA	FL		12/12/2024	6.375	266,401		(1)				341,000	10/04/2024
100182126	CF	OCEAN ISLE BEACH	NC		12/12/2024	6.250	202,329		156				266,000	08/30/2024
100182127	CF	MONCKS CORNER	SC		12/12/2024	5.750	188,747		192				302,000	09/17/2024
100182128	CF	LAKEWOOD RANCH	FL		12/12/2024	5.875	253,024		135				350,000	09/16/2024
100182129		GOOSE CREEK	SC		12/12/2024	6.125	276,004		3				390,000	09/17/2024
100182130	CF	OCALA	FL		12/12/2024	6.375	206,133		60				282,000	09/23/2024
100182131		SAINT AUGUSTINE	FL		12/12/2024	6.990	536,862		(189)				714,000	08/19/2024
100182132	CF	OAK ISLAND	NC		12/12/2024	6.875	501,545		(181)				859,000	09/19/2024
100182133	CF	INDIAN TRAIL	NC		12/12/2024	7.125	343,405		(183)	(7)			505,000	09/23/2024
100182134	CF	JACKSONVILLE	NC		12/12/2024	6.500	219,645		(62)				348,000	09/06/2024
100182135	CF	GAINESVILLE	FL		12/12/2024	6.990	307,747		(91)				393,000	09/20/2024
100182136	CF	MYRTLE BEACH	SC		12/12/2024	6.625	294,836		(84)				417,000	09/24/2024
100182137	CF	APOLLO BEACH	FL		12/12/2024	7.000	722,383		(299)				1,030,000	09/16/2024
100182138	CF	NORTH MYRTLE BEACH	SC		12/12/2024	7.000	649,384		(262)				870,000	08/29/2024
100182139	CF	SAVANNAH	GA		12/12/2024	7.000	270,222		(162)				400,000	08/28/2024
100182140	CF	ATLANTA	GA		12/12/2024	6.625	194,826		(84)	(2)			375,000	09/23/2024
100182142		JOHNSON CITY	TN		12/12/2024	7.125	357,835		(173)				480,000	09/24/2024
100182143	CF	SOUTHPORT	NC		12/12/2024	6.990	249,747		(107)				331,000	09/26/2024
100182144		THE VILLAGES	FL		12/12/2024	6.875	266,602		(94)				354,000	09/19/2024
100182145	CF	SARASOTA	FL		12/12/2024	6.625	361,444		(39)				472,000	09/07/2024
100182146	CF	WINTER HAVEN	FL		12/12/2024	6.990	287,574		(90)				382,000	09/16/2024
100182147	CF	CHARLOTTE	NC		12/12/2024	7.500	327,838		(194)				431,000	09/13/2024
100182148	CF	SAINT AUGUSTINE	FL		12/12/2024	7.125	456,361		(205)				645,000	09/19/2024
100182149	CF	CHARLOTTE	NC		12/12/2024	8.125	272,816		(192)				360,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182150	CF	CHARLOTTE	NC		12/12/2024	7.500	322,078		(195)				451,000	09/13/2024
100182151	CF	LA GRANGE HIGHLANDS	IL		12/12/2024	7.490	306,427		(193)				400,000	09/16/2024
100182152	CF	WESLEY CHAPEL	FL		12/12/2024	7.500	312,328		(190)				450,000	09/13/2024
100182154	CF	BRANDON	FL		12/12/2024	7.375	243,616		(125)				320,000	09/13/2024
100182155	CF	PALM BAY	FL		12/12/2024	7.375	260,938		(79)				330,000	10/16/2024
100182156	CF	CAPE CORAL	FL		12/12/2024	7.375	246,213		(94)				305,000	10/02/2024
100182157	CF	BOLIVIA	NC		12/12/2024	5.500	186,500		310				260,000	09/25/2024
100182159		KEYSTONE	CO		12/12/2024	7.375	353,991		(37)				395,000	11/04/2024
100182160		WEST PALM BEACH	FL		12/12/2024	7.125	642,501		(111)				750,000	10/07/2024
100182161		NEW BERN	NC		12/12/2024	7.000	333,199		(31)				375,000	10/16/2024
100182162		SURPRISE	AZ		12/12/2024	7.625	277,939		(147)				364,000	10/22/2024
100182163		LA VETA	CO		12/12/2024	6.624	469,832		137				540,000	10/23/2024
100182164		ROANOKE	VA		12/12/2024	7.500	237,691		(120)				262,000	10/23/2024
100182165		SAN MARCOS	TX		12/12/2024	7.000	157,177		(89)	(19)			252,500	10/16/2024
100182166		MOUNT NEBO	WV		12/12/2024	7.375	227,870		(83)				251,000	10/16/2024
100182167		SEVIERVILLE	TN		12/12/2024	6.875	284,118		24				425,000	11/04/2024
100182168		OCALA	FL		12/12/2024	5.750	279,319		449				360,000	09/24/2024
100182169		PORT ST LUCIE	FL		12/12/2024	5.250	341,353		806				430,000	10/08/2024
100182170		LA BELLE	FL		12/12/2024	5.500	230,026		478				305,000	09/27/2024
100182171		SAINT AUGUSTINE	FL		12/12/2024	6.124	238,119		120				290,000	10/15/2024
100182172		PERRY	GA		12/12/2024	7.500	245,094		42				282,500	10/10/2024
100182173		BALTIMORE	MD		12/12/2024	6.499	191,341		130				238,000	10/25/2024
100182174		DOVER	VT		12/12/2024	7.125	273,211		(30)				309,000	10/11/2024
100182176		PARRISH	FL		12/12/2024	7.500	608,568		(264)				700,000	10/17/2024
100182177		TROUTMAN	NC		12/12/2024	7.125	405,753		(21)				470,000	09/25/2024
100182178		GRAND JUNCTION	CO		12/12/2024	7.125	336,629		(51)				390,000	10/25/2024
100182179		FRISCO	NC		12/12/2024	7.500	679,156		(252)				785,000	10/08/2024
100182180		SAN ANTONIO	TX		12/12/2024	6.625	245,569		40				278,000	10/07/2024
100182181		NAVASSA	NC		12/12/2024	7.125	282,059		(10)				320,000	10/24/2024
100182182		SAN ANTONIO	FL		12/12/2024	7.125	271,773		(57)				308,000	09/30/2024
100182183		ODESSA	FL		12/12/2024	7.375	514,618		(140)				578,000	10/04/2024
100182184		LUMBERTON	NC		12/12/2024	7.375	272,534		(123)				300,000	10/25/2024
100182185		FLETCHER	NC		12/12/2024	7.375	249,960		(116)				276,000	10/23/2024
100182186		SHERMAN	TX		12/12/2024	6.990	237,545		(31)				290,000	10/18/2024
100182187		RENO	NV		12/12/2024	7.125	439,578		(63)				530,000	11/05/2024
100182188		PORT SAINT JOE	FL		12/12/2024	7.625	396,549		(150)				455,000	09/30/2024
100182189		LAS VEGAS	NV		12/12/2024	5.750	310,875		490				375,000	10/10/2024
100182190		SCOTT TOWNSHIP	PA		12/12/2024	6.624	702,445		219				800,000	11/07/2024
100182191		CHRISTOVAL	TX		12/12/2024	8.125	289,612		(165)				315,000	09/30/2024
100182192		PORT SAINT JOE	FL		12/12/2024	6.625	689,129		135				850,000	10/03/2024
100182193		RENO	NV		12/12/2024	7.000	296,410		(51)				330,000	10/09/2024
100182194		CASTLE HILLS	TX		12/12/2024	7.490	585,673		(212)				650,000	10/07/2024
100182195		FERRUM	VA		12/12/2024	8.125	320,282		(173)				400,000	10/04/2024
100182197		ORANGE BEACH	AL		12/12/2024	6.750	291,926		34				330,000	09/30/2024
100182198		GARFIELD	AR		12/12/2024	7.125	263,724		(56)				329,000	10/16/2024
100182199		RENO	NV		12/12/2024	8.000	449,435		(159)				495,000	08/22/2024
100182200		SAINT CLOUD	FL		12/12/2024	6.625	437,591		84				500,000	10/16/2024
100182201		DACULA	GA		12/12/2024	6.250	426,414		328				497,000	09/30/2024
100182202		KISSIMMEE	FL		12/12/2024	6.625	696,360		133				810,100	09/30/2024
100182203		MUNDS PARK	AZ		12/12/2024	6.124	386,872		476				462,000	10/08/2024
100182204		PHILADELPHIA	PA		12/12/2024	7.125	604,456		(62)				676,000	10/11/2024
100182205		SENECAVILLE	OH		12/12/2024	7.500	598,373		(162)				662,000	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182207		NEW AUBURN	WI		12/12/2024	7.125	309,135		(35)				350,000	10/18/2024
100182209		FRAMINGHAM	MA		12/12/2024	7.000	537,244		(20)				605,000	10/29/2024
100182210		LONG POND	PA		12/12/2024	7.625	335,466		(108)				380,000	10/18/2024
100182211		MURRELLS INLET	SC		12/12/2024	7.125	371,976		(36)				428,000	10/18/2024
100182212		ELKTON	KY		12/12/2024	7.125	257,058		(66)				285,000	10/11/2024
100182213		FATE	TX		12/12/2024	6.490	311,737		182				367,000	10/09/2024
100182214		CAPE CORAL	FL		12/12/2024	7.500	353,492		(204)				455,000	10/24/2024
100182215		COVINGTON	VA		12/12/2024	5.990	158,560		184				205,000	10/18/2024
100182216		PUYALLUP	WA		12/12/2024	7.500	426,607		(103)				500,000	11/06/2024
100182217		MADISON HEIGHTS	VA		12/12/2024	6.875	241,645		(27)				270,000	10/11/2024
100182220		MANY	LA		12/12/2024	7.625	301,512		(138)				360,000	09/30/2024
100182221		SPRING LAKE	MI		12/12/2024	7.500	287,437		(133)				334,000	10/24/2024
100182222		MIAMI	FL		12/12/2024	7.375	532,767		(141)				625,000	10/30/2024
100182223		NOVI	MI		12/12/2024	7.500	266,669		(113)				322,000	10/31/2024
100182224		MCGAHEYSVILLE	VA		12/12/2024	6.625	259,166		50				320,000	10/23/2024
100182225		NEWBERRY	FL		12/12/2024	5.990	246,241		326				320,000	09/27/2024
100182226		HENDERSON	NV		12/12/2024	7.125	719,969		(146)				875,000	10/08/2024
100182227	CF	MADISON	AL		12/12/2024	4.750	176,322		420				290,000	10/14/2024
100182228	CF	MADISON	AL		12/12/2024	4.750	176,322		420				300,000	10/14/2024
100182229	CF	OCEAN CITY	MD		12/12/2024	7.500	300,728		(134)				425,000	10/21/2024
100182230		NOKOMIS	FL		12/12/2024	5.875	526,335		1,017				720,000	09/20/2024
100182231	CF	LEBANON	TN		12/12/2024	5.500	251,045		343				360,000	09/23/2024
100182232	CF	MADISON	AL		12/12/2024	5.750	176,656		166				251,400	10/18/2024
100182233	CF	DENTON	TX		12/12/2024	5.500	262,469		361				394,000	09/24/2024
100182234	CF	CARTERSVILLE	GA		12/12/2024	5.500	258,995		322				397,000	10/01/2024
100182235	CF	SANFORD	NC		12/12/2024	5.750	230,158		204				324,000	10/18/2024
100182236		NAPLES	FL		12/12/2024	6.875	594,713		(21)				725,000	10/18/2024
100182237	CF	SANFORD	NC		12/12/2024	5.750	221,141		223				321,000	09/20/2024
100182238	CF	DENTON	TX		12/12/2024	5.750	156,287		288				320,000	09/24/2024
100182239	CF	FORT WORTH	TX		12/12/2024	4.990	226,433		469				336,000	09/25/2024
100182240	CF	TAMPA	FL		12/12/2024	5.625	196,799		232				300,000	09/17/2024
100182241	CF	GEORGETOWN	TX		12/12/2024	4.750	216,078		523				375,000	10/16/2024
100182242	CF	KYLE	TX		12/12/2024	4.875	189,094		408				335,000	08/27/2024
100182243	CF	LITTLETON	CO		12/12/2024	4.875	338,948		716				625,000	10/11/2024
100182244	CF	DAPHNE	AL		12/12/2024	4.990	221,939		457				332,000	10/11/2024
100182245	CF	ADAIRSVILLE	GA		12/12/2024	4.990	186,663		385				275,000	10/16/2024
100182246	CF	HENDERSON	NV		12/12/2024	4.500	414,863		1,176				674,000	10/18/2024
100182247	CF	GRAHAM	NC		12/12/2024	5.250	227,512		381				335,000	10/23/2024
100182248	CF	DAHLONEGA	GA		12/12/2024	4.875	448,237		1,018				700,000	10/28/2024
100182249	CF	DELAWARE	OH		12/12/2024	5.250	303,257		508				442,000	10/14/2024
100182250	CF	FRESNO	CA		12/12/2024	4.875	278,917		589				470,000	10/04/2024
100182251	CF	PFLUGERVILLE	TX		12/12/2024	5.250	230,953		387				345,000	10/25/2024
100182252	CF	BURLINGTON	NC		12/12/2024	5.375	186,416		251				305,000	10/17/2024
100182253	CF	FORT WORTH	TX		12/12/2024	5.250	225,758		375				363,000	10/17/2024
100182254	CF	SACRAMENTO	CA		12/12/2024	5.499	343,539		536	(1)			618,000	10/21/2024
100182255	CF	WASHINGTON	UT		12/12/2024	5.500	274,759		394				400,000	10/01/2024
100182256	CF	MONROE	NC		12/12/2024	5.500	286,533		417				427,000	10/16/2024
100182257	CF	HEPHZIBAH	GA		12/12/2024	5.500	165,936		293				229,000	09/24/2024
100182258	CF	RENO	NV		12/12/2024	5.500	332,331		453				480,000	10/08/2024
100182259	CF	BUFORD	GA		12/12/2024	5.500	283,830		422				412,000	10/11/2024
100182260	CF	PROVIDENCE VILLAGE	TX		12/12/2024	5.500	201,565		283				290,000	09/23/2024
100182261	CF	CHARLOTTE	NC		12/12/2024	5.500	229,704		313				329,000	10/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182262	CF	DAHLONEGA	GA		12/12/2024	5.500	192,207		299				345,000	10/11/2024
100182263	CF	FORT WORTH	TX		12/12/2024	5.500	254,542		349				370,000	09/27/2024
100182264	CF	OCALA	FL		12/12/2024	5.500	199,232		268				285,500	09/27/2024
100182265	CF	PORTLAND	OR		12/12/2024	5.625	302,330		361				455,000	10/15/2024
100182266	CF	CHICKASHA	OK		12/12/2024	5.625	136,139		163				207,000	10/24/2024
100182267	CF	CLARKSVILLE	TN		12/12/2024	5.624	415,043		537				596,000	10/30/2024
100182268	CF	DALLAS	GA		12/12/2024	5.500	273,974		368				434,000	10/10/2024
100182269	CF	POCATELLO	ID		12/12/2024	5.625	170,230		191				270,000	10/11/2024
100182270	CF	SAINT AUGUSTINE	FL		12/12/2024	5.875	204,235		182				287,000	09/20/2024
100182271	CF	RALEIGH	NC		12/12/2024	5.625	188,130		206				305,000	09/26/2024
100182272	CF	FORT SCOTT	KS		12/12/2024	5.990	228,438		143				350,000	10/25/2024
100182273	CF	ANGIER	NC		12/12/2024	5.750	214,947		228				306,000	10/17/2024
100182274	CF	KERNERSVILLE	NC		12/12/2024	5.750	200,862		207				307,000	09/20/2024
100182275	CF	CLINTON	MD		12/12/2024	5.750	337,222		342				480,000	10/07/2024
100182276	CF	CRYSTAL BEACH	TX		12/12/2024	5.750	231,725		249				340,000	10/04/2024
100182278	CF	ROSHARON	TX		12/12/2024	5.990	180,735		124				287,000	08/30/2024
100182279	CF	STEPHENS CITY	VA		12/12/2024	5.750	240,674		243				343,000	10/10/2024
100182280	CF	FORT WORTH	TX		12/12/2024	5.750	266,840		271				380,000	10/11/2024
100182281	CF	BRANDYWINE	MD		12/12/2024	5.750	318,109		332				460,500	10/11/2024
100182282	CF	DAHLONEGA	GA		12/12/2024	5.750	264,044		270				380,000	10/16/2024
100182283	CF	KERNERSVILLE	NC		12/12/2024	5.750	169,151		144				255,000	10/07/2024
100182284	CF	FORT WORTH	TX		12/12/2024	5.750	227,627		202				358,000	09/30/2024
100182285	CF	SHERRILLS FORD	NC		12/12/2024	5.750	219,200		219				362,000	09/25/2024
100182286	CF	KISSIMMEE	FL		12/12/2024	5.750	184,104		153				298,000	09/27/2024
100182287	CF	STEPHENS CITY	VA		12/12/2024	5.750	265,061		239				435,000	10/03/2024
100182289	CF	BUFORD	GA		12/12/2024	5.750	270,492		244				408,000	10/16/2024
100182290	CF	STATESVILLE	NC		12/12/2024	5.750	232,091		206				355,000	10/09/2024
100182291	CF	MCKINNEY	TX		12/12/2024	5.750	263,234		238				410,000	10/18/2024
100182292	CF	ROCKPORT	TX		12/12/2024	4.990	253,895		523				375,000	10/14/2024
100182293	CF	SAINT JOHNS	FL		12/12/2024	5.500	355,785		784				695,000	09/24/2024
100182294	CF	SAINT JOHNS	FL		12/12/2024	5.500	276,315		349				475,000	09/17/2024
100182295	CF	HUTTO	TX		12/12/2024	5.875	304,144		318				446,000	10/10/2024
100182296	CF	NEWMAN LAKE	WA		12/12/2024	5.500	234,232		285				710,000	10/08/2024
100182298	CF	WASHINGTON	UT		12/12/2024	5.750	379,087		357				650,000	10/18/2024
100182299	CF	NAPLES	FL		12/12/2024	6.125	289,603		138				584,000	09/25/2024
100182300	CF	ELK GROVE	CA		12/12/2024	5.990	270,223		143				606,000	10/04/2024
100182301	CF	ONTARIO	CA		12/12/2024	4.625	393,473		946				895,000	10/01/2024
100182302	CF	YUCCA VALLEY	CA		12/12/2024	6.125	218,734		79				500,000	10/16/2024
100182303	CF	MANSFIELD	TX		12/12/2024	5.490	146,229		154				465,000	10/16/2024
100182304	CF	LANCASTER	CA		12/12/2024	5.500	280,703		318				532,000	10/08/2024
100182305	CF	RICHMOND	VA		12/12/2024	6.125	158,538		33				284,000	10/11/2024
100182306	CF	OREGON	IL		12/12/2024	6.124	222,709		74				480,000	10/24/2024
100182307	CF	LOS ANGELES	CA		12/12/2024	5.990	531,009		275				1,100,000	10/21/2024
100182308	CF	MANTECA	CA		12/12/2024	6.500	362,917		22				645,000	10/10/2024
100182309	CF	LA QUINTA	CA		12/12/2024	5.990	589,156		327				1,168,000	10/23/2024
100182310	CF	LAS VEGAS	NV		12/12/2024	6.624	215,097		(16)				435,000	10/29/2024
100182311	CF	RALEIGH	NC		12/12/2024	6.624	254,987		(4)				455,000	11/01/2024
100182312	CF	SAINT ANTHONY	MN		12/12/2024	6.624	219,376		(7)				470,000	10/22/2024
100182313	CF	FALLS CHURCH	VA		12/12/2024	6.490	492,820		34				1,330,000	10/25/2024
100182314	CF	LEXINGTON	SC		12/12/2024	6.624	183,913		(20)				355,000	10/18/2024
100182315	CF	BERKELEY	CA		12/12/2024	6.624	539,607		(12)				1,132,000	11/01/2024
100182316	CF	GLENDALE	AZ		12/12/2024	7.000	227,922		(70)				469,000	10/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182317	CF	AURORA	IL		12/12/2024	6.750	177,228		(56)				320,000	11/01/2024
100182318	CF	WESTAMPTON	NJ		12/12/2024	6.750	242,485		(32)				409,000	10/18/2024
100182319	CF	SOMERSET	NJ		12/12/2024	6.875	289,907		(62)				550,000	10/22/2024
100182320	CF	HOUSTON	TX		12/12/2024	6.875	195,315		(18)				272,500	11/08/2024
100182321	CF	FORT WORTH	TX		12/12/2024	7.250	207,539		(64)				295,000	11/08/2024
100182322	CF	NEWBERRY	FL		12/12/2024	5.500	39,420		230				380,000	09/23/2024
100182323	CF	PORT SAINT LUCIE	FL		12/12/2024	4.990	172,047		316				436,000	09/27/2024
100182324	CF	LAKEWOOD RANCH	FL		12/12/2024	5.875	216,518		131				440,000	11/05/2024
100182325	CF	HAVRE DE GRACE	MD		12/12/2024	5.750	210,371		155				400,000	10/16/2024
100182327	CF	SPRINGFIELD	MO		12/12/2024	7.500	227,684		(91)				300,000	11/07/2024
100182328	CF	TERREBONNE	OR		12/12/2024	6.125	237,517		94				735,000	10/22/2024
100182329	CF	LONGBOAT KEY	FL		12/12/2024	6.124	536,739		232				950,000	10/28/2024
100182330	CF	GOLDSBORO	NC		12/12/2024	4.750	162,651		352				356,200	10/25/2024
100182331		CAMBRIA HEIGHTS	NY		12/12/2024	6.875	515,941		(32)				770,000	10/22/2024
100182332	CF	CAMANO ISLAND	WA		12/12/2024	6.125	553,586		246				998,000	10/10/2024
100182333	CF	CAPITOLA	CA		12/12/2024	6.125	776,262		316				1,600,000	10/21/2024
100182334	CF	AVENTURA	FL		12/12/2024	7.250	227,935		(109)				715,000	10/21/2024
100182335	CF	EAGLES MERE	PA		12/12/2024	6.624	295,648		29				510,000	11/07/2024
100182336	CF	CANNON BEACH	OR		12/12/2024	6.124	776,538		357				1,900,000	11/06/2024
100182338	CF	SEATTLE	WA		12/12/2024	7.500	469,039		(207)				600,000	10/30/2024
100182339	CF	CLERMONT	FL		12/12/2024	7.125	565,767		(90)				730,000	10/18/2024
100182340	CF	SAVANNAH	GA		12/12/2024	7.990	207,038		(226)				402,000	10/21/2024
100182342	CF	HOUSTON	TX		12/12/2024	7.375	628,680		(134)				790,000	10/09/2024
100182343	CF	SAINT LOUIS	MO		12/12/2024	7.625	262,334		(97)				330,000	09/26/2024
100182344	CF	CLARKSVILLE	TN		12/12/2024	7.500	541,662		(142)				680,000	10/31/2024
100182345	CF	DEL VALLE	TX		12/12/2024	6.625	263,955		68				362,000	10/30/2024
100182346	CF	KNOXVILLE	TN		12/12/2024	6.490	577,142		194				783,000	10/29/2024
100182347	CF	FRISCO	TX		12/12/2024	6.624	413,563		73				567,000	10/11/2024
100182348	CF	KATY	TX		12/12/2024	7.125	277,750		(39)				360,000	11/01/2024
100182349		SHERRILLS FORD	NC		12/12/2024	5.750	250,066		389				345,000	10/18/2024
100182350	CF	WHITEHALL	PA		12/12/2024	7.375	230,318		(91)				290,000	10/11/2024
100182351	CF	MELISSA	TX		12/12/2024	6.624	323,305		107				418,000	10/15/2024
100182352	CF	MAPLEWOOD	MN		12/12/2024	7.500	235,308		(85)				293,000	10/21/2024
100182353	CF	BRISTOL	TN		12/12/2024	7.875	233,771		(327)				377,000	10/15/2024
100182354	CF	NARRAGANSETT	RI		12/12/2024	6.990	670,041		(124)				840,000	09/30/2024
100182355	CF	WAKE FOREST	NC		12/12/2024	6.990	238,488		(40)				307,000	10/21/2024
100182356	CF	ROSEVILLE	CA		12/12/2024	6.625	442,979		54				590,000	10/24/2024
100182357	CF	JACKSONVILLE BEACH	FL		12/12/2024	7.125	428,486		(115)				535,000	10/21/2024
100182358	CF	KEY COLONY BCH	FL		12/12/2024	7.375	605,985		(238)				750,000	10/18/2024
100182359	CF	WAXAHACHIE	TX		12/12/2024	7.375	287,390		(124)				360,000	10/31/2024
100182360	CF	JONESBOROUGH	TN		12/12/2024	5.750	178,232		251				242,000	10/17/2024
100182361	CF	SPRING	TX		12/12/2024	6.500	229,000		26				293,000	10/29/2024
100182362	CF	MAGNOLIA	TX		12/12/2024	7.500	259,195		(139)				329,000	09/25/2024
100182363	CF	SEVIERVILLE	TN		12/12/2024	6.624	474,636		(8)				603,000	11/05/2024
100182364	CF	PORT SAINT LUCIE	FL		12/12/2024	6.625	273,815		19	(4)			438,000	09/27/2024
100182365	CF	STOCKTON	CA		12/12/2024	6.750	344,786		(11)				435,000	10/29/2024
100182366	CF	CHATTANOOGA	TN		12/12/2024	6.625	271,288		20				360,000	10/22/2024
100182367	CF	EDGEWATER	FL		12/12/2024	6.875	233,580		(34)				293,000	10/24/2024
100182368	CF	WAVERLY	TN		12/12/2024	7.000	433,309		(111)				575,000	11/13/2024
100182369	CF	MIAMI	FL		12/12/2024	6.875	578,263		(93)				725,000	10/31/2024
100182370	CF	MIAMI	FL		12/12/2024	6.875	407,596		(64)				525,000	11/07/2024
100182371	CF	MIAMI	FL		12/12/2024	6.875	378,711		21				535,000	10/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182372	CF	DULUTH	GA		12/12/2024	6.990	319,617		(67)				404,000	10/16/2024
100182373	CF	CHARLOTTE	NC		12/12/2024	7.499	245,826		(126)				302,000	11/06/2024
100182375	CF	ORMOND BEACH	FL		12/12/2024	7.000	260,953		(85)				340,000	10/17/2024
100182376	CF	FRESNO	CA		12/12/2024	7.375	365,356		(173)				450,000	11/05/2024
100182377	CF	DAWSONVILLE	GA		12/12/2024	7.500	337,121		(182)				414,000	10/10/2024
100182378	CF	WILLIAMS	AZ		12/12/2024	7.500	362,354		(195)				460,000	10/18/2024
100182379	CF	DAVENPORT	FL		12/12/2024	6.624	242,087		(12)				320,000	11/08/2024
100182380	CF	GILFORD	NH		12/12/2024	8.000	427,919		(314)				520,000	10/28/2024
100182381	CF	ZEELAND	MI		12/12/2024	7.500	310,411		(166)				401,000	10/25/2024
100182382	CF	PANAMA CITY	FL		12/12/2024	7.625	603,587		(341)				745,000	10/15/2024
100182383	CF	DAVIS	CA		12/12/2024	7.500	483,357		(279)				660,000	11/08/2024
100182385	CF	SAN ANTONIO	TX		12/12/2024	7.500	270,274		(87)				360,000	10/22/2024
100182386	CF	MIDLAND	TX		12/12/2024	7.990	251,662		(197)				305,000	09/27/2024
100182387	CF	PENSACOLA	FL		12/12/2024	7.875	250,301		(181)				310,000	10/15/2024
100182388	CF	PLANT CITY	FL		12/12/2024	7.125	233,404		(77)				290,000	10/18/2024
100182389	CF	JUSTICE	IL		12/12/2024	7.750	274,233		(173)				430,000	11/07/2024
100182390	CF	MANSFIELD	TX		12/12/2024	7.375	252,002		(130)				336,000	10/30/2024
100182391	CF	TROUTMAN	NC		12/12/2024	7.500	254,858		(145)				325,500	10/03/2024
100182392	CF	SCHAUMBURG	IL		12/12/2024	7.125	281,116		(98)				349,000	10/28/2024
100182393	CF	BLUE RIDGE	GA		12/12/2024	7.375	284,725		(151)				355,000	10/30/2024
100182394	CF	HOUSTON	TX		12/12/2024	6.124	351,386		201				500,000	11/04/2024
100182395	CF	GRAND BLANC	MI		12/12/2024	7.500	277,294		(153)				345,000	11/08/2024
100182396	CF	SEFFNER	FL		12/12/2024	7.500	293,934		(169)				360,000	11/08/2024
100182397	CF	GEORGETOWN	TX		12/12/2024	6.124	267,032		165				375,000	10/22/2024
100182398	CF	NEW ORLEANS	LA		12/12/2024	6.625	346,226		(3)				449,000	09/27/2024
100182400	CF	BRAZORIA	TX		12/12/2024	7.375	263,022		(143)				328,000	11/04/2024
100182401	CF	SPRINGFIELD	TN		12/12/2024	7.375	231,126		(133)				300,000	10/11/2024
100182402	CF	POCONO LAKE	PA		12/12/2024	7.625	252,318		(167)				312,000	10/25/2024
100182403	CF	WOONSOCKET	RI		12/12/2024	7.250	391,395		(106)				538,000	10/31/2024
100182405	CF	LOS ANGELES	CA		12/12/2024	6.624	957,975		137				1,300,000	10/14/2024
100182406	CF	DUNEDIN	FL		12/12/2024	7.375	534,825		(173)				710,000	10/18/2024
100182407	CF	JACKSON	NJ		12/12/2024	7.500	409,866		(165)				550,000	11/04/2024
100182409	CF	HEBER CITY	UT		12/12/2024	6.624	342,908		70				500,000	10/08/2024
100182410	CF	PHOENIX	AZ		12/12/2024	5.999	404,208		246				560,000	11/04/2024
100182411		AVE MARIA	FL		12/12/2024	6.000	294,043		162				420,000	10/11/2024
100182412	CF	ESCONDIDO	CA		12/12/2024	6.624	641,264		88				870,000	10/26/2024
100182413	CF	ESCONDIDO	CA		12/12/2024	6.624	630,007		91				855,000	10/26/2024
100182414	CF	ARLINGTON	TX		12/12/2024	6.625	243,283		32				330,000	10/21/2024
100182415	CF	GOLDEN	CO		12/12/2024	6.124	638,652		312				900,000	11/01/2024
100182416	CF	LAKEWOOD RANCH	FL		12/12/2024	6.625	530,565		61				730,000	10/22/2024
100182417	CF	SANTA ROSA	CA		12/12/2024	6.990	448,331		(93)				635,000	11/07/2024
100182418	CF	JACKSONVILLE	FL		12/12/2024	6.875	308,676		(24)				414,000	11/01/2024
100182419	CF	TEMPE	AZ		12/12/2024	6.624	204,222		78				285,000	11/06/2024
100182420	CF	DAWSONVILLE	GA		12/12/2024	6.625	294,890		34				415,000	10/11/2024
100182421	CF	ROUND ROCK	TX		12/12/2024	6.124	200,183		160				325,000	10/24/2024
100182422	CF	FORT LAUDERDALE	FL		12/12/2024	6.750	715,246		17				976,000	10/24/2024
100182423	CF	HYATTSVILLE	MD		12/12/2024	6.875	367,687		(51)				533,000	10/30/2024
100182424	CF	WEST JORDAN	UT		12/12/2024	6.499	339,458		44				470,000	11/06/2024
100182425	CF	UPLAND	CA		12/12/2024	7.125	670,107		(182)				915,000	10/28/2024
100182426	CF	LYNNWOOD	WA		12/12/2024	6.499	609,039		73				1,000,000	11/01/2024
100182427	CF	MURRIETA	CA		12/12/2024	7.500	501,166		(225)				659,500	09/26/2024
100182428	CF	ATLANTA	GA		12/12/2024	7.125	410,111		(112)				555,000	10/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182429	CF	CHICAGO	IL		12/12/2024	6.624	281,517		8				382,500	10/31/2024
100182430	CF	CHAMPLIN	MN		12/12/2024	7.625	269,377		(119)				396,000	10/31/2024
100182431	CF	LYNNWOOD	WA		12/12/2024	6.499	748,337		111				1,100,000	11/08/2024
100182432	CF	JERSEY CITY	NJ		12/12/2024	6.625	756,953		100				1,100,000	10/31/2024
100182433	CF	DAVIDSON	NC		12/12/2024	6.000	330,907		300				474,000	10/03/2024
100182434	CF	HILO	HI		12/12/2024	6.124	927,669		401				1,275,000	11/05/2024
100182435		ALPHARETTA	GA		12/12/2024	6.125	311,364		129				428,000	10/23/2024
100182436	CF	FORT WORTH	TX		12/12/2024	6.375	202,586		110				300,000	11/01/2024
100182437	CF	MORRISTOWN	NJ		12/12/2024	6.490	666,142		141				907,000	10/30/2024
100182438	CF	KING OF PRUSSIA	PA		12/12/2024	6.875	505,939		(97)				682,000	11/01/2024
100182439	CF	VISALIA	CA		12/12/2024	5.990	393,210		354				553,000	09/25/2024
100182440	CF	TALLAHASSEE	FL		12/12/2024	7.125	280,026		(76)				375,000	09/19/2024
100182441	CF	OLYMPIA	WA		12/12/2024	6.125	331,177		214				470,000	10/09/2024
100182442	CF	NAPERVILLE	IL		12/12/2024	6.625	180,038		(9)		(7)		318,000	09/30/2024
100182443	CF	EAST HAVEN	CT		12/12/2024	6.125	251,192		104				346,000	11/06/2024
100182444	CF	FORKED RIVER	NJ		12/12/2024	6.875	235,579		(38)				335,000	10/29/2024
100182445	CF	ANNA	TX		12/12/2024	6.125	347,027		135				490,000	10/28/2024
100182446	CF	DULUTH	GA		12/12/2024	5.999	628,922		315				870,000	11/12/2024
100182447	CF	ORLANDO	FL		12/12/2024	6.500	249,511		9				337,000	10/24/2024
100182448	CF	NEWARK	NJ		12/12/2024	6.624	377,799		18				557,000	10/17/2024
100182449	CF	ASHEVILLE	NC		12/12/2024	6.625	404,133		3				625,000	10/31/2024
100182450	CF	PISCATAWAY	NJ		12/12/2024	7.250	325,876		(139)				462,000	10/28/2024
100182451	CF	OAKLAND	CA		12/12/2024	6.624	946,754		(43)				1,413,000	11/04/2024
100182452	CF	LANCASTER	OH		12/12/2024	7.000	233,535		(71)				325,000	10/15/2024
100182453	CF	WOODLAKE	CA		12/12/2024	6.624	352,946		(14)				475,000	11/06/2024
100182454	CF	SALT LAKE CITY	UT		12/12/2024	6.875	586,441		(121)				790,000	10/22/2024
100182455	CF	ST PETERSBURG	FL		12/12/2024	7.500	336,776		(154)				475,000	09/30/2024
100182456	CF	GRASONVILLE	MD		12/12/2024	6.875	336,371		(73)				475,000	10/08/2024
100182457	CF	BOSTON	MA		12/12/2024	7.000	1,097,916		(322)				1,500,000	11/08/2024
100182458	CF	GARFIELD	NJ		12/12/2024	6.875	562,781		(119)				770,000	11/04/2024
100182459	CF	SAN DIEGO	CA		12/12/2024	6.875	1,027,394		(226)				1,395,000	11/01/2024
100182460	CF	WEST POINT	GA		12/12/2024	7.125	355,183		(123)				548,000	10/16/2024
100182461	CF	WAYNE	PA		12/12/2024	6.875	344,634		(61)				460,000	11/08/2024
100182462	CF	MARIETTA	GA		12/12/2024	6.625	224,504		11				325,000	11/05/2024
100182463	CF	ST. AUGUSTINE	FL		12/12/2024	6.125	266,650		166				370,000	10/11/2024
100182464	CF	HOLLAND	MI		12/12/2024	7.100	260,022		(81)				345,000	10/30/2024
100182465	CF	WESLEY CHAPEL	FL		12/12/2024	7.500	274,525		(154)				360,000	10/24/2024
100182466	CF	GREENVILLE	SC		12/12/2024	6.624	164,249		43				260,000	11/01/2024
100182467	CF	BETHLEHEM	PA		12/12/2024	6.624	242,183		(19)				329,000	11/12/2024
100182468	CF	DURHAM	NC		12/12/2024	6.499	277,621		3				380,000	11/05/2024
100182469	CF	CHARLOTTE	NC		12/12/2024	6.625	230,243		(6)				315,000	10/22/2024
100182470	CF	KIRKLAND	WA		12/12/2024	6.490	780,708		117				1,110,000	10/22/2024
100182471	CF	JACKSONVILLE	FL		12/12/2024	6.375	405,342		53				589,500	10/18/2024
100182472	CF	WOODBURY	NJ		12/12/2024	6.500	240,104		20				325,000	10/24/2024
100182474	CF	DULUTH	GA		12/12/2024	6.624	250,965		(19)				345,000	11/01/2024
100182475	CF	INDIANAPOLIS	IN		12/12/2024	6.625	226,995		(16)				320,000	11/07/2024
100182476	CF	MATAWAN	NJ		12/12/2024	7.500	488,688		(311)				665,000	11/05/2024
100182477	CF	REVERE	MA		12/12/2024	6.625	516,068		(11)				717,000	10/25/2024
100182478	CF	DALLAS	TX		12/12/2024	6.625	542,019		(11)				742,000	10/16/2024
100182479	CF	AURORA	CO		12/12/2024	6.875	550,559		(130)				735,000	11/08/2024
100182480	CF	DALLAS	TX		12/12/2024	6.500	683,183		61				960,000	10/28/2024
100182482	CF	PRESCOTT	AZ		12/12/2024	7.125	442,491		(160)				586,000	11/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182483	CF	OCALA	FL		12/12/2024	5.990	206,962		170				290,000	09/26/2024
100182484	CF	DURHAM	NC		12/12/2024	6.124	273,911		87				395,400	11/04/2024
100182485		OCALA	FL		12/12/2024	5.990	242,854		195				340,000	09/19/2024
100182486	CF	ALEDO	TX		12/12/2024	6.375	280,343		25				410,000	11/04/2024
100182487	CF	OOLTEWAH	TN		12/12/2024	6.624	396,572		(37)				555,000	11/07/2024
100182488	CF	KATY	TX		12/12/2024	6.624	245,142		(26)				330,000	11/07/2024
100182489	CF	EDINA	MN		12/12/2024	7.250	492,599		(221)				650,000	10/31/2024
100182490	CF	SAN MARCOS	CA		12/12/2024	6.624	410,824		(38)				560,000	11/05/2024
100182491	CF	BLUE RIDGE	GA		12/12/2024	6.125	475,673		280				663,000	10/10/2024
100182492	CF	APISON	TN		12/12/2024	6.624	387,890		(39)				530,000	11/07/2024
100182493	CF	MELISSA	TX		12/12/2024	6.500	347,089		(5)				494,000	10/28/2024
100182494	CF	CEDAR CITY	UT		12/12/2024	7.000	230,295		(82)				315,000	10/22/2024
100182495	CF	SAVANNAH	GA		12/12/2024	5.875	231,449		212				330,000	11/12/2024
100182496	CF	DAHLONEGA	GA		12/12/2024	6.500	631,283		61				887,000	10/30/2024
100182497	CF	VISALIA	CA		12/12/2024	7.375	312,637		(165)				427,000	10/29/2024
100182498	CF	EUREKA	CA		12/12/2024	7.125	256,328		(69)				366,000	11/06/2024
100182499	CF	RALEIGH	NC		12/12/2024	6.625	243,534		17				357,000	10/28/2024
100182500	CF	EVERETT	WA		12/12/2024	6.250	353,484		160				565,000	10/21/2024
100182501	CF	BOUNTIFUL	UT		12/12/2024	6.124	741,176		288				1,150,000	11/06/2024
100182502		NORTH LAS VEGAS	NV		12/12/2024	6.490	266,794		(12)				360,000	10/17/2024
100182503	CF	GRAND JUNCTION	CO		12/12/2024	6.490	424,718		32				580,000	10/17/2024
100182504	CF	HOUSTON	TX		12/12/2024	6.375	245,451		14				340,000	11/05/2024
100182505	CF	GILBERT	AZ		12/12/2024	6.490	358,459		27				489,000	10/22/2024
100182506	CF	OLATHE	KS		12/12/2024	6.375	256,120		14				347,000	10/18/2024
100182507	CF	SEVERN	MD		12/12/2024	6.500	387,614		15				540,000	10/22/2024
100182508	CF	MCKINNEY	TX		12/12/2024	6.490	312,313		(11)				426,000	11/01/2024
100182510	CF	SURPRISE	AZ		12/12/2024	6.624	250,025		(11)				340,000	10/26/2024
100182511	CF	LOUISBURG	NC		12/12/2024	6.500	289,181		11				405,000	10/25/2024
100182512	CF	FEDERAL WAY	WA		12/12/2024	6.500	314,081		23				452,000	11/01/2024
100182513	CF	LEHI	UT		12/12/2024	6.624	552,645		(69)				745,000	11/01/2024
100182514	CF	FLAGSTAFF	AZ		12/12/2024	6.624	417,609		(55)				560,000	11/01/2024
100182515	CF	FRESNO	CA		12/12/2024	6.624	275,107		(13)				400,000	10/29/2024
100182516	CF	SAN DIEGO	CA		12/12/2024	7.500	334,268		(501)				770,000	10/28/2024
100182517	CF	ANTHEM	AZ		12/12/2024	6.625	386,309		(28)				520,000	10/23/2024
100182518	CF	BOWIE	MD		12/12/2024	6.624	316,944		(48)				470,000	11/01/2024
100182519	CF	VALLEJO	CA		12/12/2024	6.625	461,500		(34)				640,000	10/03/2024
100182520	CF	DUBOIS	WY		12/12/2024	6.625	506,146		(37)				765,000	10/25/2024
100182521	CF	ROYERSFORD	PA		12/12/2024	7.250	304,027		(143)				400,000	10/31/2024
100182522	CF	RUTHERFORD	NJ		12/12/2024	6.625	161,003		(41)				800,000	10/30/2024
100182523	CF	ROCKINGHAM	VA		12/12/2024	6.124	214,843		137				300,000	11/14/2024
100182524	CF	SCOTTSDALE	AZ		12/12/2024	6.750	627,223		(101)				840,000	10/28/2024
100182525	CF	WENDELL	NC		12/12/2024	6.875	199,056		(95)	(1)			328,000	10/08/2024
100182526	CF	LAS VEGAS	NV		12/12/2024	6.875	590,266		(166)				785,000	10/24/2024
100182528	CF	TALLAHASSEE	FL		12/12/2024	6.875	309,006		(77)				412,000	10/16/2024
100182529	CF	LUDLOW	VT		12/12/2024	6.875	676,832		(189)				910,000	10/25/2024
100182530	CF	PHOENIX	AZ		12/12/2024	6.875	353,956		(102)				510,000	11/05/2024
100182531	CF	DURHAM	NC		12/12/2024	6.990	374,984		(131)				500,000	10/17/2024
100182532	CF	BROOMFIELD	CO		12/12/2024	7.125	458,515		(194)				610,000	10/16/2024
100182533	CF	ASHBURN	VA		12/12/2024	6.875	521,868		(152)				725,000	11/07/2024
100182534	CF	PHOENIX	AZ		12/12/2024	7.125	318,351		(135)				420,000	10/24/2024
100182535	CF	WOODSTOCK	GA		12/12/2024	7.125	376,388		(160)				497,000	10/30/2024
100182536		WEXFORD	PA		12/12/2024	7.125	1,355		(28)				421,000	10/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182537	CF	CHARLOTTE	NC		12/12/2024	6.875	291,738		(98)				401,000	10/11/2024
100182538	CF	GARNER	NC		12/12/2024	6.990	291,616		(108)				393,500	10/30/2024
100182539	CF	ALBUQUERQUE	NM		12/12/2024	6.875	278,383		(86)				370,000	10/31/2024
100182540	CF	MCKINNEY	TX		12/12/2024	7.000	267,221		(129)				405,000	10/28/2024
100182541	CF	TALLAHASSEE	FL		12/12/2024	7.125	271,901		(106)				360,000	10/02/2024
100182542	CF	SURF CITY	NC		12/12/2024	7.125	261,026		(101)				345,000	10/29/2024
100182543	CF	LANGHORNE	PA		12/12/2024	7.000	268,881		(107)				355,000	11/12/2024
100182544	CF	AURORA	OH		12/12/2024	7.375	260,027		(148)				358,000	11/04/2024
100182545	CF	FORT WORTH	TX		12/12/2024	7.250	270,529		(130)				373,000	11/04/2024
100182546	CF	MECHANICSBURG	PA		12/12/2024	6.375	222,582		41				336,000	10/25/2024
100182547	CF	MABLETON	GA		12/12/2024	7.500	276,132		(170)				360,000	11/06/2024
100182548	CF	GEORGETOWN	TX		12/12/2024	6.375	232,816		5				325,000	10/31/2024
100182549	CF	REDLANDS	CA		12/12/2024	6.624	660,344		(43)				950,000	11/05/2024
100182550	CF	SARASOTA	FL		12/12/2024	7.500	409,201		(249)				563,000	10/31/2024
100182551	CF	RICHFIELD	MN		12/12/2024	7.250	281,260		(138)				372,000	10/30/2024
100182552	CF	MOYOCK	NC		12/12/2024	7.625	333,327		(225)				442,000	10/25/2024
100182553	CF	REDLANDS	CA		12/12/2024	6.624	732,232		(48)				1,180,000	11/05/2024
100182554	CF	SAINT AUGUSTINE	FL		12/12/2024	7.625	293,267		(205)				388,000	09/27/2024
100182555	CF	FULLERTON	CA		12/12/2024	6.624	939,535		(56)				1,360,000	11/05/2024
100182556	CF	FULLERTON	CA		12/12/2024	6.624	965,691		(62)				1,390,000	11/05/2024
100182558	CF	WOODLAND	CA		12/12/2024	6.624	588,152		(40)				875,000	11/07/2024
100182559	CF	GALLATIN	TN		12/12/2024	6.875	349,879		(68)				575,000	11/07/2024
100182560	CF	GALLATIN	TN		12/12/2024	6.875	349,879		(68)				575,000	11/07/2024
100182561	CF	MAGGIE VALLEY	NC		12/12/2024	6.990	240,718		(94)				322,000	10/23/2024
100182562	CF	PALM HARBOR	FL		12/12/2024	6.875	237,680		(79)				320,000	10/29/2024
100182563	CF	CLERMONT	FL		12/12/2024	6.625	324,083		(15)				475,000	10/24/2024
100182564	CF	CAROLINA BEACH	NC		12/12/2024	6.875	301,272		(66)				431,000	11/07/2024
100182565	CF	SANTA ANA	CA		12/12/2024	6.124	585,998		197				900,000	11/06/2024
100182567	CF	SUWANEE	GA		12/12/2024	5.990	367,526		259				550,000	10/31/2024
100182568	CF	ROSEVILLE	CA		12/12/2024	6.124	384,530		117				592,000	10/28/2024
100182569	CF	LAS VEGAS	NV		12/12/2024	6.990	213,403		(15)				286,500	10/31/2024
100182570	CF	ANNA	TX		12/12/2024	6.124	184,942		131				480,000	10/29/2024
100182571	CF	RICHMOND	VA		12/12/2024	7.375	267,750		(174)				353,000	11/06/2024
100182572		MARICOPA	AZ		12/12/2024	6.625	263,377		(20)				415,000	10/30/2024
100182573	CF	BRANDYWINE	MD		12/12/2024	6.500	300,260		17				440,000	10/22/2024
100182574	CF	MURRIETA	CA		12/12/2024	6.875	340,335		(83)				510,000	10/24/2024
100182575	CF	HUTTO	TX		12/12/2024	6.875	206,670		(124)				405,000	10/31/2024
100182576		ANNA	TX		12/12/2024	6.375	265,299		9				459,000	10/29/2024
100182577	CF	SMYRNA	GA		12/12/2024	6.490	271,605		(15)				415,000	11/01/2024
100182578	CF	PHOENIX	AZ		12/12/2024	7.490	364,017		(227)				540,000	09/27/2024
100182579	CF	EL DORADO HILLS	CA		12/12/2024	6.500	296,675		(1)				452,000	10/27/2024
100182580	CF	LAS VEGAS	NV		12/12/2024	6.499	267,536		(18)				410,000	11/04/2024
100182581	CF	HOSCHTON	GA		12/12/2024	6.624	292,752		(43)				420,000	10/30/2024
100182582	CF	PENDERGRASS	GA		12/12/2024	6.624	268,481		(38)				405,000	10/30/2024
100182583	CF	SURFSIDE BEACH	SC		12/12/2024	6.624	654,252		(61)				1,140,000	10/23/2024
100182584	CF	WINTER GARDEN	FL		12/12/2024	6.875	297,096		(89)				433,000	09/23/2024
100182585	CF	CRESTWOOD	KY		12/12/2024	7.250	250,328		(147)				330,000	10/16/2024
100182586	CF	BAKERSFIELD	CA		12/12/2024	6.750	342,300		(71)				490,000	11/04/2024
100182587	CF	WILMINGTON	DE		12/12/2024	7.490	230,368		(173)				320,000	10/21/2024
100182588	CF	ANNA	TX		12/12/2024	6.750	268,839		(63)				445,000	10/18/2024
100182589	CF	DANBURY	WI		12/12/2024	7.375	246,559		(420)				625,000	11/05/2024
100182590	CF	ROUND ROCK	TX		12/12/2024	6.875	256,754		(91)				374,000	11/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182591	CF	OAK POINT	TX		12/12/2024	7.000	273,199		(121)				400,000	09/30/2024
100182592	CF	MURRELLS INLET	SC		12/12/2024	7.500	257,359		(165)				360,000	10/24/2024
100182593	CF	GILBERT	AZ		12/12/2024	7.000	464,701		(102)				620,000	10/30/2024
100182594	CF	WESLEY CHAPEL	FL		12/12/2024	6.500	237,451		(3)				300,000	10/28/2024
100182595	CF	GLEN ALLEN	VA		12/12/2024	7.250	276,095		(142)				350,000	10/28/2024
100182596	CF	HIGH POINT	NC		12/12/2024	7.250	242,910		(108)				300,100	10/31/2024
100182597	CF	OLATHE	KS		12/12/2024	6.490	246,388		(15)				358,000	10/10/2024
100182598	CF	MIAMI	FL		12/12/2024	7.250	532,869		(256)				756,000	10/31/2024
100182599	CF	OREM	UT		12/12/2024	6.875	500,077		(139)				670,000	10/18/2024
100182600	CF	ENOCH	UT		12/12/2024	6.124	308,903		132				425,000	10/24/2024
100182602	CF	PLAYA DEL REY	CA		12/12/2024	6.624	256,656		(21)				415,000	10/28/2024
100182603	CF	EDMOND	OK		12/12/2024	6.000	288,915		159				410,000	10/30/2024
100182604	CF	BONITA SPRINGS	FL		12/12/2024	6.125	292,591		79				410,000	10/04/2024
100182605	CF	COEUR D ALENE	ID		12/12/2024	6.125	380,600		106				530,000	10/18/2024
100182606	CF	BRENTWOOD	CA		12/12/2024	6.124	516,806		196				715,000	10/22/2024
100182607	CF	EWING	NJ		12/12/2024	6.125	242,602		98				410,000	10/31/2024
100182608	CF	MULLICA HILL	NJ		12/12/2024	6.625	335,648		(40)				450,000	10/25/2024
100182609	CF	STAFFORD	VA		12/12/2024	6.125	303,922		81				419,000	10/25/2024
100182610	CF	WENTZVILLE	MO		12/12/2024	6.875	244,375		(85)				340,000	10/30/2024
100182612	CF	HOLLY SPRINGS	GA		12/12/2024	7.500	354,722		(225)				495,000	10/25/2024
100182613	CF	WESTAMPTON	NJ		12/12/2024	6.875	305,375		(96)				408,000	11/01/2024
100182615	CF	FORT WORTH	TX		12/12/2024	6.625	244,887		(26)				352,000	10/26/2024
100182617	CF	HOLLYWOOD	FL		12/12/2024	6.625	488,536		(85)				709,000	10/25/2024
100182618	CF	ASHEVILLE	NC		12/12/2024	6.990	238,306		(121)				370,000	10/29/2024
100182619	CF	MENIFEE	CA		12/12/2024	6.500	382,584		(41)				550,000	10/28/2024
100182620	CF	HUTCHINSON ISLAND	FL		12/12/2024	7.124	343,864		(211)				485,000	08/15/2024
100182621	CF	FORT PIERCE	FL		12/12/2024	6.875	475,235		(267)				625,000	08/29/2024
100182623	CF	PINETOP	AZ		12/12/2024	6.124	243,586		77				360,000	11/05/2024
100182624	CF	NOKOMIS	FL		12/12/2024	6.375	182,196		294				710,000	10/15/2024
100182625	CF	DAYTONA BEACH	FL		12/12/2024	6.499	377,766		36				570,000	10/29/2024
100182626	CF	DENTON	TX		12/12/2024	6.499	296,719		(2)				455,000	11/12/2024
100182627	CF	ST GEORGE	UT		12/12/2024	6.124	466,364		208				604,000	10/25/2024
100182628	CF	MIRACLE	KY		12/12/2024	6.125	218,055		122				302,000	10/24/2024
100182629	CF	STOCKBRIDGE	MA		12/12/2024	6.499	324,198		48	(1)			534,000	11/07/2024
100182630	CF	SAN ANTONIO	FL		12/12/2024	6.375	336,210		90				465,000	09/27/2024
100182631		ELK RAPIDS	MI		12/12/2024	6.375	568,948		248				743,000	10/25/2024
100182632	CF	SANTA ROSA BEACH	FL		12/12/2024	6.124	593,158		432				830,000	10/17/2024
100182633	CF	LAKE MARY	FL		12/12/2024	6.125	405,269		215				650,000	10/29/2024
100182634	CF	INDEPENDENCE	MN		12/12/2024	5.499	755,339		801				1,254,000	11/18/2024
100182635	CF	WESLEY CHAPEL	FL		12/12/2024	6.000	507,355		419				730,000	10/22/2024
100182636	CF	CLEARWATER	FL		12/12/2024	6.125	534,976		360				780,000	10/21/2024
100182637	CF	BRAINERD	MN		12/12/2024	6.124	294,313		151				435,000	11/07/2024
100182638	CF	SAINT AUGUSTINE	FL		12/12/2024	5.990	288,299		405				388,900	09/27/2024
100182639	CF	PARRISH	FL		12/12/2024	6.500	283,003		21				388,000	10/30/2024
100182640	CF	CRESCO	PA		12/12/2024	6.500	295,559		22				400,000	10/22/2024
100182641	CF	MESA	AZ		12/12/2024	6.624	223,072		(18)				335,000	10/28/2024
100182642	CF	FELLSMERE	FL		12/12/2024	6.624	400,255		62				565,000	10/15/2024
100182643	CF	SEATTLE	WA		12/12/2024	6.624	262,492		(22)				352,500	11/07/2024
100182644	CF	CAROLINA BEACH	NC		12/12/2024	6.624	514,478		34				695,000	11/05/2024
100182645	CF	MI WUK VILLAGE	CA		12/12/2024	6.624	290,567		(22)				459,900	11/08/2024
100182646	CF	GRANT VALKARIA	FL		12/12/2024	6.625	71,687		44				476,000	09/27/2024
100182647	CF	NEW BROCKTON	AL		12/12/2024	6.624	246,844		(15)				333,600	11/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182649	CF	DESERT HOT SPRINGS	CA		12/12/2024	6.625	320,780		8				455,000	10/08/2024
100182650	CF	SAINT PETERSBURG	FL		12/12/2024	6.625	328,219		34				445,000	10/01/2024
100182651	CF	REEDVILLE	VA		12/12/2024	6.625	406,664		84				880,000	10/15/2024
100182652	CF	ELLENSBURG	WA		12/12/2024	6.625	585,170		3				792,000	10/17/2024
100182654	CF	SELBYVILLE	DE		12/12/2024	6.625	301,924		58				390,000	10/18/2024
100182655	CF	LAKE ALMANOR	CA		12/12/2024	6.625	533,891		3				728,000	10/23/2024
100182656	CF	WEST DOVER	VT		12/12/2024	6.625	296,781		(10)				457,000	10/25/2024
100182657	CF	HONOLULU	HI		12/12/2024	6.625	433,012		38				590,000	10/26/2024
100182658	CF	BELLEMONT	AZ		12/12/2024	6.875	314,485		(74)				490,000	10/19/2024
100182660	CF	MEMPHIS	TN		12/12/2024	6.750	539,291		(18)				725,000	11/06/2024
100182661	CF	ORMOND BEACH	FL		12/12/2024	6.750	292,438		(74)				425,000	10/25/2024
100182663	CF	HOT SPRINGS	AR		12/12/2024	6.875	252,920		(76)				342,000	10/28/2024
100182664	CF	IDYLLWILD	CA		12/12/2024	6.875	324,603		(82)				525,000	11/01/2024
100182665	CF	BIG BEAR CITY	CA		12/12/2024	6.875	247,113		(89)				375,000	10/30/2024
100182666	CF	ST. CLOUD	FL		12/12/2024	6.990	456,813		(31)				577,000	08/27/2024
100182667	CF	WILDWOOD	NJ		12/12/2024	6.875	428,877		(117)				571,000	10/30/2024
100182668	CF	TUCSON	AZ		12/12/2024	6.990	371,304		(44)				499,000	10/17/2024
100182669	CF	FRESNO	CA		12/12/2024	6.875	288,630		(55)				374,000	11/04/2024
100182670	CF	FLAGSTAFF	AZ		12/12/2024	6.990	355,264		(49)				475,000	11/12/2024
100182671	CF	LENOIR	NC		12/12/2024	6.990	248,009		(109)				350,000	10/30/2024
100182672	CF	VIENNA	MO		12/12/2024	6.875	203,750		12				286,000	11/08/2024
100182673	CF	NATHROP	CO		12/12/2024	7.000	505,244		(146)				740,000	11/07/2024
100182674	CF	CHISAGO CITY	MN		12/12/2024	7.075	358,686		(118)				485,000	11/04/2024
100182675	CF	GLENEDEN BEACH	OR		12/12/2024	6.990	252,434		(95)				335,000	11/07/2024
100182676	CF	CLARKSVILLE	TN		12/12/2024	6.990	300,155		(23)				417,000	10/28/2024
100182677	CF	NORTH MYRTLE BEACH	SC		12/12/2024	7.124	590,098		(98)				738,400	11/12/2024
100182678	CF	APOPKA	FL		12/12/2024	7.000	437,761		(51)				550,000	10/28/2024
100182679	CF	WESLEY CHAPEL	FL		12/12/2024	7.125	520,228		(155)				650,000	09/30/2024
100182680	CF	BRADENTON	FL		12/12/2024	7.125	177,696		(224)				745,000	09/26/2024
100182681	CF	FLAGSTAFF	AZ		12/12/2024	7.125	745,292		(154)				980,000	10/16/2024
100182682	CF	REEDVILLE	VA		12/12/2024	7.125	286,264		(106)				356,500	10/07/2024
100182683	CF	PRESCOTT	AZ		12/12/2024	7.125	457,163		(177)				660,000	10/21/2024
100182685	CF	CARMEL	IN		12/12/2024	7.125	469,600		(167)				623,000	10/24/2024
100182686	CF	JACKSONVILLE	FL		12/12/2024	7.125	275,496		27				350,000	10/21/2024
100182687	CF	VISTA	CA		12/12/2024	7.125	817,737		(30)				1,255,000	10/24/2024
100182688	CF	PALM COAST	FL		12/12/2024	7.125	275,242		(79)				362,000	10/14/2024
100182689	CF	GRAFF	MO		12/12/2024	7.125	357,506		(125)				505,000	10/25/2024
100182690	CF	CAMDENTON	MO		12/12/2024	7.125	324,653		(33)				434,000	10/25/2024
100182691	CF	RIVERHEAD	NY		12/12/2024	7.125	617,826		(15)				779,109	10/23/2024
100182692	CF	SANTA ROSA BEACH	FL		12/12/2024	7.125	654,821		(194)				817,000	10/30/2024
100182693	CF	REMER	MN		12/12/2024	7.250	681,086		(260)				947,000	10/21/2024
100182694	CF	GOLD BEACH	OR		12/12/2024	7.125	320,827		(103)				425,000	11/12/2024
100182695	CF	GALVESTON	TX		12/12/2024	7.125	331,914		(121)				485,000	10/29/2024
100182696	CF	BLACKSBURG	VA		12/12/2024	7.375	258,311		(170)				340,000	10/12/2024
100182697	CF	MCGAHEYSVILLE	VA		12/12/2024	7.125	406,947		30				550,000	11/05/2024
100182698	CF	DIVIDE	CO		12/12/2024	7.250	304,687		(151)				410,000	11/04/2024
100182699	CF	HEBER	UT		12/12/2024	7.375	456,497		(221)				600,000	10/28/2024
100182700	CF	ROGERSVILLE	TN		12/12/2024	7.125	333,472		(63)				455,000	10/25/2024
100182701	CF	ROANOKE	TX		12/12/2024	7.375	438,936		(221)				635,000	10/24/2024
100182702	CF	DESTIN	FL		12/12/2024	7.500	600,293		(277)				800,000	10/18/2024
100182703	CF	SUNSET BEACH	NC		12/12/2024	7.490	245,033		(152)				300,000	09/18/2024
100182704	CF	KUNA	ID		12/12/2024	7.500	512,985		(131)				639,500	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182705	CF	INNSBROOK	MO		12/12/2024	7.500	464,434		(209)				579,000	10/21/2024
100182706	CF	AUBURN	AL		12/12/2024	7.490	237,410		(158)				315,000	10/28/2024
100182707	CF	MOHAVE VALLEY	AZ		12/12/2024	7.500	378,361		(152)				500,000	10/15/2024
100182710	CF	DESTIN	FL		12/12/2024	7.500	326,748		(202)				533,000	10/30/2024
100182711		DAGSBORO	DE		12/12/2024	7.625	534,913		(292)				705,000	10/28/2024
100182712	CF	SARATOGA SPRINGS	UT		12/12/2024	7.875	683,191		(411)				835,000	10/26/2024
100182713	CF	BARTLETT	IL		12/12/2024	7.500	249,131		(134)				310,000	11/01/2024
100182714	CF	OCONOMOWOC	WI		12/12/2024	7.625	716,408		(313)				950,000	10/29/2024
100182715	CF	OCEAN CITY	NJ		12/12/2024	7.625	726,635		(102)				950,000	10/18/2024
100182717	CF	NORTHPORT	AL		12/12/2024	7.500	321,530		(97)				419,000	10/30/2024
100182718	CF	NORTH PORT	FL		12/12/2024	7.500	381,413		(98)				475,000	10/18/2024
100182719	CF	OSAGE BEACH	MO		12/12/2024	7.625	284,725		(119)				375,000	10/28/2024
100184365	CF	SAN DIEGO	CA		12/16/2024	7.875	479,515		(368)				620,000	09/27/2024
100184366	CF	POWAY	CA		12/16/2024	6.500	511,963		99				1,025,000	10/08/2024
100184367	CF	PALM DESERT	CA		12/16/2024	7.990	622,015		(507)				755,000	10/08/2024
100184368	CF	VACAVILLE	CA		12/16/2024	6.500	469,183		125				625,000	10/07/2024
100184369	CF	GRANADA HILLS	CA		12/16/2024	7.990	824,790		(546)				1,010,000	08/29/2024
100184371	CF	CORVALLIS	OR		12/16/2024	6.750	388,712		219				538,000	10/01/2024
100184372	CF	EUGENE	OR		12/16/2024	8.000	166,352		(149)				207,000	10/15/2024
100184373	CF	HONOLULU	HI		12/16/2024	7.625	1,386,449		(733)				1,735,000	10/09/2024
100184374	CF	SURPRISE	AZ		12/16/2024	7.990	595,994		(309)				815,000	10/14/2024
100184375	CF	LITTLETON	CO		12/16/2024	6.875	437,387		(57)				587,000	10/21/2024
100184376	CF	SACRAMENTO	CA		12/16/2024	6.875	212,997		(16)				352,000	10/11/2024
100184378	CF	BUENA PARK	CA		12/16/2024	9.125	570,907		(450)				730,000	09/23/2024
100184379	CF	GURNEE	IL		12/16/2024	7.375	341,029		(159)				565,000	10/14/2024
100184381	CF	LITHONIA	GA		12/16/2024	6.875	155,892		37				230,000	10/17/2024
100184382	CF	SARATOGA SPRINGS	UT		12/16/2024	9.990	646,127		(81)				763,000	10/22/2024
100184383	CF	BURLINGAME	CA		12/16/2024	6.990	1,726,435		(279)				3,690,000	10/09/2024
100184384	CF	CROSS ROADS	TX		12/16/2024	8.500	220,721		(187)				280,500	10/14/2024
100184385		BRENHAM	TX		12/16/2024	7.375	167,180		(28)				257,000	09/25/2024
100184386	CF	SPRING	TX		12/16/2024	8.990	301,049		(222)				322,000	10/18/2024
100184387		MIAMI LAKES	FL		12/16/2024	7.375	285,657		(62)				470,000	10/23/2024
100184388		HIGHLANDS	TX		12/16/2024	7.250	100,069		(3)				155,000	09/25/2024
100184390		PLANO	TX		12/16/2024	7.990	282,161		(214)				420,000	10/10/2024
100184391	CF	MESQUITE	TX		12/16/2024	7.990	203,410		(182)				275,000	10/10/2024
100184393	CF	PORTERVILLE	CA		12/16/2024	6.875	277,027		158				384,000	10/11/2024
100184394	CF	DALLAS	TX		12/16/2024	8.500	482,642		(157)				530,000	11/05/2024
100184396		PARLIER	CA		12/16/2024	7.500	182,470		(27)				321,000	10/24/2024
100184397	CF	EDINBURG	TX		12/16/2024	7.000	189,353		65				294,000	10/28/2024
100184398		EDINBURG	TX		12/16/2024	8.500	143,849		(109)				202,000	10/21/2024
100184399	CF	PLANTATION	FL		12/17/2024	7.875	776,676		(335)				850,000	11/06/2024
100184400	CF	VISTA	CA		12/17/2024	7.625	801,109		(294)				935,000	10/29/2024
100184401	CF	SALINAS	CA		12/17/2024	6.750	503,773		163				740,000	10/29/2024
100184402	CF	LUMBERTON	NC		12/17/2024	6.750	269,235		3				345,000	10/30/2024
100184403	CF	ANAHEIM	CA		12/17/2024	7.750	721,611		(283)				975,000	11/12/2024
100184404	CF	SUGARLOAF	CA		12/17/2024	7.625	176,721		(165)				360,000	10/29/2024
100184405		TACOMA	WA		12/17/2024	8.000	488,256		(223)				640,000	11/06/2024
100184406		MORENO VALLEY	CA		12/17/2024	7.250	478,700		(88)				600,000	11/01/2024
100184407		TURLOCK	CA		12/17/2024	7.125	313,752		(134)				460,000	11/01/2024
100184408	CF	AUSTELL	GA		12/17/2024	6.875	199,594		(39)				325,000	11/05/2024
100184409	CF	VENTURA	CA		12/17/2024	7.250	492,721		(98)				785,000	11/12/2024
100184410	CF	GLENDALE	CA		12/17/2024	8.375	1,272,040		(774)				1,700,000	10/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184411	CF	HANFORD	CA		12/17/2024	8.500	230,446		(212)				303,500	10/30/2024
100184412	CF	SARASOTA	FL		12/17/2024	8.375	1,466,609		(825)				2,200,000	11/12/2024
100184413	CF	MATTHEWS	NC		12/17/2024	6.625	232,860		131				332,000	11/13/2024
100184414	CF	HILLSBORO	OR		12/17/2024	7.250	296,232		(55)				423,000	11/06/2024
100184415	CF	COCONUT CREEK	FL		12/17/2024	7.250	527,482		(118)				690,000	11/14/2024
100184416		IRVINE	CA		12/17/2024	7.625	1,350,960		(829)				2,030,000	11/04/2024
100184417		SPRING	TX		12/17/2024	7.500	4,125,441		(3,182)				7,500,000	11/09/2024
100184418	CF	ANNAPOLIS	MD		12/17/2024	9.375	182,543		(139)				280,000	11/12/2024
100184419	CF	HOUSTON	TX		12/17/2024	6.750	174,681		75				267,000	11/12/2024
100184420	CF	KATY	TX		12/17/2024	6.875	205,405		(37)				265,000	11/11/2024
100184421	CF	EAST POINT	GA		12/17/2024	6.875	144,848		40				222,000	10/31/2024
100184423	CF	NASHVILLE	TN		12/17/2024	9.250	215,104		(167)				275,000	11/15/2024
100184424	CF	LYNWOOD	CA		12/17/2024	6.750	375,008		27				750,000	11/11/2024
100184425		PARLIER	CA		12/17/2024	7.125	282,295		23				440,000	11/01/2024
100184426		ANTIOCH	TN		12/17/2024	8.750	218,726		(181)				300,000	10/30/2024
100184427		PARLIER	CA		12/17/2024	7.250	469,068		25				730,000	11/01/2024
100184428	CF	BAKERSFIELD	CA		12/17/2024	6.875	410,975		(19)				710,000	11/07/2024
100184953	CF	MIAMI	FL		12/19/2024	8.249	680,144		(371)				785,000	11/15/2024
100184954	CF	NAPLES	FL		12/19/2024	7.375	842,339		(469)				1,200,000	11/21/2024
100184955	CF	FORT LAUDERDALE	FL		12/19/2024	7.874	488,478		(309)				595,000	11/12/2024
100184956	CF	JAMAICA	NY		12/19/2024	7.749	354,395		(256)				430,000	11/19/2024
100184957	CF	BOCA RATON	FL		12/19/2024	6.999	2,018,099		(838)				2,807,000	09/18/2024
100184958	CF	PEMBROKE PARK	FL		12/19/2024	7.624	424,963		(273)				525,000	11/20/2024
100184959	CF	NEW YORK	NY		12/19/2024	7.624	1,162,336		(992)				1,415,000	11/15/2024
100184960	CF	BELLE HARBOR	NY		12/19/2024	6.999	651,589		(156)				1,255,000	11/21/2024
100184961	CF	TEMECULA	CA		12/19/2024	6.999	414,131		(10)				524,000	11/18/2024
100184962	CF	WEST HILLS	CA		12/19/2024	7.249	1,260,712		(236)				1,800,000	11/18/2024
100184963	CF	TRUCKEE	CA		12/19/2024	7.500	590,439		(277)				775,000	11/08/2024
100184964	CF	SHIRLEY	MA		12/19/2024	6.999	324,459		30				470,000	11/13/2024
100184965	CF	BROOKLYN	NY		12/19/2024	7.124	627,322		(59)				1,220,000	11/20/2024
100184966	CF	HOMESTEAD	FL		12/19/2024	7.999	532,375		(200)				645,000	11/15/2024
100184967	CF	WESTBOROUGH	MA		12/19/2024	8.124	498,639		29				645,000	11/20/2024
100184968	CF	TAMARAC	FL		12/19/2024	8.499	376,726		(319)				452,000	11/22/2024
100184969	CF	HOUSTON	TX		12/19/2024	7.874	137,675		(64)				197,000	11/22/2024
100184970	CF	CELINA	TX		12/19/2024	8.374	993,029		(494)				1,216,000	11/19/2024
100184971	CF	JAMAICA	NY		12/19/2024	7.374	864,498		(469)				1,135,000	11/21/2024
100184972	CF	WINTER GARDEN	FL		12/19/2024	7.499	513,917		(177)				646,000	11/19/2024
100184974	CF	CLOVIS	CA		12/19/2024	8.249	743,422		(626)				900,000	11/22/2024
100184975	CF	VICTORVILLE	CA		12/19/2024	8.375	437,882		(293)				531,000	10/15/2024
100184976	CF	INDIAN WELLS	CA		12/19/2024	7.375	661,076		(305)				870,000	10/08/2024
100184978		COLLINGSWOOD	NJ		12/19/2024	6.874	184,400		47				315,000	11/20/2024
100184979	CF	LA CANADA FLINTRIDGE	CA		12/19/2024	6.375	2,728,557		(403)				3,850,000	10/09/2024
100184980		NASHVILLE	TN		12/19/2024	6.625	520,989		3				695,000	11/08/2024
100184981	CF	ORADELL	NJ		12/19/2024	6.990	587,721		(200)				730,000	10/21/2024
100184982	CF	YUBA CITY	CA		12/19/2024	8.250	585,366		(399)				631,000	10/22/2024
100184985	CF	COMMERCE TOWNSHIP	MI		12/19/2024	8.874	502,736		(318)				650,000	10/15/2024
100184986	CF	LA CENTER	WA		12/19/2024	7.990	2,461,335		(1,526)				3,000,000	11/01/2024
100184987		VISALIA	CA		12/19/2024	8.375	186,616		(109)				260,000	10/22/2024
100184988		SAN LUIS OBISPO	CA		12/19/2024	6.875	175,274		(43)				680,000	10/23/2024
100184990	CF	DALLAS	TX		12/19/2024	6.875	784,293		(282)				980,000	10/16/2024
100184991	CF	EL PASO	TX		12/19/2024	7.375	280,362		(108)				350,000	10/29/2024
100184992	CF	DELRAY BEACH	FL		12/19/2024	7.875	148,597		(132)				170,000	10/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184994	CF	KENNEWICK	WA		12/19/2024	6.990	467,553		(188)				580,000	10/22/2024
100184995	CF	SPRING HILL	FL		12/19/2024	7.125	237,835		(69)				296,000	10/25/2024
100184997	CF	MOREHEAD CITY	NC		12/19/2024	7.250	410,159		(288)				600,000	10/25/2024
100184998	CF	HICKORY	NC		12/19/2024	7.875	325,740		(303)				409,000	10/18/2024
100184999	CF	TARZANA LOS ANGELES	CA		12/19/2024	6.750	775,438		(219)				990,000	10/21/2024
100185000	CF	BULLHEAD CITY	AZ		12/19/2024	8.990	299,289		(231)				364,900	10/21/2024
100185001	CF	EL CAJON	CA		12/19/2024	7.375	578,118		(312)				715,000	10/19/2024
100185002		STILLWATER	OK		12/19/2024	7.500	263,401		(139)				345,000	10/24/2024
100185003	CF	MALIBU	CA		12/19/2024	7.125	1,472,642		(484)				5,200,000	10/18/2024
100185004	CF	SIMI VALLEY	CA		12/19/2024	6.990	598,542		(124)				800,000	10/24/2024
100185005	CF	GLENDORA	CA		12/19/2024	6.875	1,877,812		(272)				2,950,000	10/17/2024
100185006	CF	NORTH HILLS LOS ANGEL	CA		12/19/2024	8.000	1,788,736		(1,472)				2,300,000	10/22/2024
100185007	CF	STERLING HEIGHTS	MI		12/19/2024	8.250	411,774		(278)				503,000	10/18/2024
100185009	CF	YORBA LINDA	CA		12/19/2024	8.250	1,494,284		(618)				1,900,000	10/25/2024
100185010	CF	NORCO	CA		12/19/2024	8.250	1,245,786		(1,054)				1,600,000	09/20/2024
100185011	CF	CLIFTON	NJ		12/19/2024	7.500	460,282		(89)				575,000	10/17/2024
100185012	CF	YORBA LINDA	CA		12/19/2024	8.250	1,494,284		(618)				1,900,000	10/25/2024
100185013	CF	SEATTLE	WA		12/19/2024	7.125	2,994,387		(826)				4,400,000	11/04/2024
100185014	CF	WEST RICHLAND	WA		12/19/2024	7.625	354,975		(279)				435,000	10/21/2024
100185015	CF	BRONX	NY		12/19/2024	9.124	312,354		(389)				415,000	10/30/2024
100185016	CF	SAVANNAH	GA		12/19/2024	7.999	158,843		(127)				227,000	11/08/2024
100185017	CF	WASHINGTON TOWNSHIP	NJ		12/19/2024	7.374	204,261		(131)				750,000	10/29/2024
100185018	CF	MARIETTA	GA		12/19/2024	9.250	677,734		(440)				814,000	10/25/2024
100185020		ACWORTH	GA		12/19/2024	7.999	225,396		(267)				305,000	10/21/2024
100185021	CF	PANORAMA CITY	CA		12/19/2024	7.625	988,328		(127)				1,164,000	10/24/2024
100185022	CF	LUTZ	FL		12/19/2024	8.624	349,814		(286)				420,000	11/08/2024
100185023	CF	BLOOMINGTON	IL		12/19/2024	8.499	179,716		(152)				235,000	11/13/2024
100185026		ENGLEWOOD	CO		12/20/2024	7.875	445,007		(85)				875,000	11/25/2024
100185027	CF	LAS VEGAS	NV		12/20/2024	6.750	290,387		31				459,000	11/20/2024
100185028	CF	CHARLOTTE	NC		12/20/2024	6.499	181,522		(4)				295,000	11/20/2024
100185030		HOMESTEAD	FL		12/20/2024	7.750	324,305		(220)				395,000	11/21/2024
100185031		GREENWOOD	IN		12/20/2024	6.499	292,860		197				390,000	11/13/2024
100185032	CF	OKLAHOMA CITY	OK		12/20/2024	6.499	152,395		83				245,000	11/22/2024
100185033		HARTFORD	CT		12/20/2024	6.999	318,343		84				412,000	11/27/2024
100185035	CF	MIRAMAR	FL		12/20/2024	6.499	502,336		206				775,000	11/19/2024
100185040	CF	MIAMI	FL		12/20/2024	7.250	773,017		27				1,200,000	11/25/2024
100185043		MORENO VALLEY	CA		12/20/2024	7.875	434,746		(228)				550,000	11/22/2024
100185044	CF	LAS VEGAS	NV		12/20/2024	6.499	444,378		188				620,000	11/12/2024
100185048	CF	SANTEE	CA		12/20/2024	6.875	586,610		(98)				840,000	10/14/2024
100185049	CF	LOS ANGELES	CA		12/20/2024	7.625	786,719		(450)				1,100,000	11/22/2024
100185051		LUSBY	MD		12/20/2024	7.625	211,307		(94)				425,000	11/19/2024
100185052	CF	CICERO	IL		12/20/2024	7.375	233,439		(88)				330,000	11/01/2024
100185054	CF	LAS VEGAS	NV		12/20/2024	7.250	241,834		(79)				350,000	11/22/2024
100185059	CF	BAKERSFIELD	CA		12/20/2024	6.999	237,890		(22)				345,000	11/22/2024
100185061		SAN DIEGO	CA		12/20/2024	7.875	398,082		(311)				830,000	11/20/2024
100185064	CF	LONGMONT	CO		12/20/2024	6.625	389,586		82				530,000	11/22/2024
100185065	CF	LAS VEGAS	NV		12/20/2024	6.999	229,105		(25)				350,000	11/27/2024
100185068		CHESAPEAKE BEACH	MD		12/20/2024	7.375	183,082		(65)				384,000	11/19/2024
100185069		MEMPHIS	TN		12/20/2024	7.375	291,852		(101)				340,000	11/25/2024
100185070	CF	HENDERSON	NV		12/20/2024	6.999	231,843		(86)				475,000	11/22/2024
100185072		TWIN PEAKS	CA		12/20/2024	7.999	350,785		(253)				511,000	11/18/2024
100185074	CF	CLEVELAND	TX		12/20/2024	7.875	121,138		(88)				160,000	11/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185075	CF	BLUFFTON	SC		12/20/2024	6.250	180,009		115				268,000	10/14/2024
100185076	CF	BELMONT	MA		12/20/2024	7.625	471,131		2,250				1,320,000	11/26/2024
100185077	CF	COLLINSVILLE	OK		12/20/2024	6.375	148,565		81				220,000	11/13/2024
100185078		SAN DIEGO	CA		12/20/2024	9.250	166,870		(130)				420,000	11/25/2024
100185079	CF	FRANKLIN PARK	IL		12/20/2024	8.125	235,642		(185)				325,000	11/22/2024
100185080	CF	CHESAPEAKE BEACH	MD		12/20/2024	7.250	149,937		(74)				227,000	11/19/2024
100185084	CF	LUSBY	MD		12/20/2024	7.375	254,652		(144)				384,000	11/19/2024
100185085	CF	HOUSTON	TX		12/20/2024	7.499	144,579		(136)				245,000	11/25/2024
100185086		ORLANDO	FL		12/20/2024	7.250	374,100		(108)				470,000	11/26/2024
100185087	CF	CARMICHAEL	CA		12/20/2024	6.999	338,797		(87)				520,000	11/21/2024
100185088	CF	DUNCANVILLE	TX		12/20/2024	6.499	204,275		81				325,000	11/26/2024
100185089	CF	ANNAPOLIS	MD		12/20/2024	6.999	234,087		(129)				385,000	11/25/2024
100185090	CF	DALLAS	TX		12/20/2024	6.875	406,435		(2)				547,000	11/04/2024
100185091	CF	CORCORAN	CA		12/20/2024	6.999	220,117		(45)				327,000	11/14/2024
100185092	CF	THONOTOSASSA	FL		12/20/2024	6.875	324,444		(136)				600,000	11/19/2024
100185093	CF	CITRUS HEIGHTS	CA		12/20/2024	6.875	231,564		(151)				553,000	11/25/2024
100185094	CF	DALLAS	TX		12/20/2024	6.625	424,282		94				578,000	10/31/2024
100185095	CF	GRAND PRAIRIE	TX		12/20/2024	6.875	255,083		(11)				370,000	11/20/2024
100185096	CF	NORTH LAS VEGAS	NV		12/20/2024	6.625	208,020						413,000	11/21/2024
100185098	CF	TUCSON	AZ		12/20/2024	6.499	315,440		122				435,000	11/14/2024
100185099	CF	TUCSON	AZ		12/20/2024	6.499	315,097		130				435,000	11/14/2024
100185100	CF	ORLANDO	FL		12/20/2024	6.250	111,915		55				250,000	11/19/2024
100185101	CF	TUCSON	AZ		12/20/2024	6.499	315,316		125				435,000	11/14/2024
100185102	CF	TUCSON	AZ		12/20/2024	6.499	315,115		129				440,000	11/14/2024
100185103	CF	DALLAS	TX		12/20/2024	6.875	406,169		3				547,000	11/05/2024
100185104	CF	PLEASANT HILL	MO		12/20/2024	6.250	340,437		401				485,000	11/25/2024
100185105	CF	PARAMOUNT	CA		12/20/2024	6.999	242,203		(97)				600,000	11/25/2024
100185106	CF	BALTIMORE	MD		12/20/2024	6.999	268,492		(13)				416,000	11/22/2024
100185107		WOODBRIDGE	CA		12/20/2024	8.750	156,333		(129)				440,000	11/26/2024
100185110	CF	DALLAS	TX		12/20/2024	6.625	396,299		90				540,000	10/31/2024
100185111	CF	LANCASTER	CA		12/20/2024	7.875	291,426		(264)				485,000	11/25/2024
100185113	CF	TUCSON	AZ		12/20/2024	6.499	315,283		126				435,000	11/14/2024
100185117	CF	KANSAS CITY	MO		12/20/2024	7.875	164,586		(112)				257,000	11/22/2024
100185118	CF	DES MOINES	IA		12/20/2024	6.999	102,096		(63)				209,500	11/18/2024
100185120	CF	BAKERSFIELD	CA		12/20/2024	7.875	249,333		(217)				320,000	11/20/2024
100185121	CF	LAFAYETTE	IN		12/20/2024	7.875	122,858		(90)				164,000	11/22/2024
100185122	CF	SAINT CHARLES	MO		12/20/2024	7.499	179,470		(98)				310,000	11/22/2024
100185123	CF	LYNWOOD	CA		12/20/2024	7.375	535,827		(20)				675,000	11/19/2024
100185124	CF	NEW ORLEANS	LA		12/20/2024	6.625	246,042		141				365,000	11/27/2024
100185126	CF	FORT PIERCE	FL		12/20/2024	6.499	206,156		77				381,000	11/22/2024
100185127	CF	LA PORTE	IN		12/20/2024	7.750	171,283		(168)				235,000	11/21/2024
100185128	CF	BAKERSFIELD	CA		12/20/2024	6.499	239,938		121				355,000	11/19/2024
100185129	CF	KENNER	LA		12/20/2024	6.999	117,197		(68)				190,000	11/12/2024
100185130	CF	PERRIS	CA		12/20/2024	8.499	413,062		(70)				503,000	11/19/2024
100185131	CF	SAN MARCOS	CA		12/20/2024	6.499	611,513		25				1,455,000	11/19/2024
100185132	CF	SAN CLEMENTE	CA		12/20/2024	7.625	1,548,088		(570)				2,175,000	11/19/2024
100185133	CF	JAMUL	CA		12/20/2024	7.999	1,318,116		(868)				1,600,000	11/15/2024
100185134	CF	PANORAMA CITY	CA		12/20/2024	7.250	483,990		(165)				790,000	11/18/2024
100185135	CF	LOS ANGELES	CA		12/20/2024	7.875	263,462		(211)				300,000	11/21/2024
100185136	CF	CHICAGO	IL		12/20/2024	7.875	319,666		(128)				390,000	11/26/2024
100185137	CF	COACHELLA	CA		12/20/2024	7.999	219,636		(53)				462,700	11/22/2024
100185138	CF	FULLERTON	CA		12/20/2024	6.999	1,467,493		(494)				1,920,000	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185139	CF	LENEXA	KS		12/20/2024	7.499	276,676		(261)				380,000	11/22/2024
100185140	CF	ROSEDALE	MD		12/20/2024	7.999	235,979		(33)				315,000	11/27/2024
100185141	CF	WEST JORDAN	UT		12/20/2024	6.375	217,532		(28)				452,000	11/25/2024
100185142	CF	MADISON	TN		12/20/2024	7.499	299,919		(29)				385,000	11/22/2024
100185143	CF	WINTER HAVEN	FL		12/20/2024	8.250	209,954		(183)				252,000	11/22/2024
100185144	CF	PALMDALE	CA		12/20/2024	7.999	323,152		(194)				492,000	11/19/2024
100185145	CF	LOS BANOS	CA		12/20/2024	7.250	206,822		(13)				400,000	11/21/2024
100185146	CF	BAKERSFIELD	CA		12/20/2024	7.999	395,017		(81)				492,000	11/26/2024
100185148	CF	LAS VEGAS	NV		12/20/2024	8.375	384,044		(115)				465,000	11/22/2024
100185149	CF	SANTA ROSA BEACH	FL		12/20/2024	7.125	1,477,121		(821)				2,005,000	11/25/2024
100185150	CF	STOCKTON	CA		12/20/2024	7.625	440,509		(316)				535,000	11/26/2024
100185151	CF	MEDFORD	MA		12/20/2024	6.625	794,437		53				1,150,000	11/26/2024
100185152	CF	PAYETTE	ID		12/20/2024	9.625	298,943		(222)				324,000	11/22/2024
100185153	CF	LAS VEGAS	NV		12/20/2024	7.999	328,941		(24)				390,000	11/25/2024
100185154	CF	LEAGUE CITY	TX		12/20/2024	8.375	324,054		(278)				375,000	11/25/2024
100185155	CF	PALMDALE	CA		12/20/2024	7.375	425,181		(13)				659,000	11/20/2024
100185156	CF	SANTA ANA	CA		12/20/2024	7.875	739,820		(486)				900,000	11/14/2024
100185157	CF	MODESTO	CA		12/20/2024	7.625	359,559		(48)				450,000	11/26/2024
100185158	CF	SAN DIEGO	CA		12/20/2024	6.499	1,485,521		(376)				2,300,000	11/07/2024
100185160	CF	BERLIN	MD		12/20/2024	7.375	419,905		(312)				519,500	11/22/2024
100185161	CF	DOWLING	MI		12/20/2024	7.375	206,041		(157)				430,000	11/21/2024
100185162	CF	MADERA	CA		12/20/2024	8.750	241,784		(23)				303,000	11/22/2024
100185164	CF	ANAHEIM	CA		12/20/2024	6.250	1,462,208		(66)				2,150,000	11/08/2024
100185165	CF	SAN DIEGO	CA		12/20/2024	8.750	1,001,154		(824)				1,200,000	11/18/2024
100185166	CF	BUENA PARK	CA		12/20/2024	9.875	859,715		(557)				980,000	11/19/2024
100185167	CF	RESEDA	CA		12/20/2024	6.999	333,518		(136)				650,000	11/22/2024
100185168	CF	ATLANTA	GA		12/20/2024	6.625	366,233		(27)				520,000	11/19/2024
100185169	CF	RUNNING SPRINGS	CA		12/20/2024	6.999	296,809		(172)				365,000	11/26/2024
100185170	CF	CLERMONT	FL		12/20/2024	6.999	708,683		(314)				3,000,000	11/18/2024
100185171	CF	HOUSTON	TX		12/20/2024	7.375	217,562		72				285,000	11/21/2024
100185172	CF	BERKELEY	CA		12/20/2024	6.499	773,652		(113)				1,626,000	10/11/2024
100185173	CF	LOS ANGELES	CA		12/20/2024	8.125	931,277		(821)				1,118,000	11/26/2024
100185174	CF	PASADENA	TX		12/20/2024	6.999	156,733		(134)				192,000	11/27/2024
100185175	CF	BOYNTON BEACH	FL		12/20/2024	8.250	416,073		(130)				555,000	11/27/2024
100185176	CF	HOUSTON	TX		12/20/2024	7.999	189,133		(148)				218,000	11/22/2024
100185178	CF	SACRAMENTO	CA		12/20/2024	6.750	202,872		(208)				685,000	11/22/2024
100185179	CF	AURORA	CO		12/20/2024	7.999	207,357		(91)				250,000	11/22/2024
100185180	CF	ARAB	AL		12/20/2024	6.999	187,288		(192)				280,000	11/27/2024
100185182	CF	HYATTSVILLE	MD		12/20/2024	7.250	417,017		(226)				546,000	11/22/2024
100185183	CF	REDFORD	MI		12/20/2024	7.625	219,346		(183)				270,000	11/25/2024
100185184	CF	DANBURY	CT		12/20/2024	7.499	238,062		(92)				315,000	10/30/2024
100185185	CF	HOUSTON	TX		12/20/2024	7.499	185,233		(138)				268,000	11/25/2024
100185186	CF	WEEKI WACHEE	FL		12/20/2024	7.999	244,119		(219)				335,000	11/20/2024
100185187	CF	ELGIN	IL		12/20/2024	7.999	626,601		(357)				810,000	11/26/2024
100185188	CF	FORT MYERS	FL		12/20/2024	8.625	211,129		(219)				240,000	11/25/2024
100185189	CF	COLUMBUS	OH		12/20/2024	7.499	213,229		(145)				262,000	11/26/2024
100185190	CF	SALINAS	CA		12/20/2024	8.125	879,967		(269)				1,105,000	11/19/2024
100185191	CF	ORLANDO	FL		12/20/2024	6.999	1,089,549		(382)				1,625,000	11/22/2024
100185192	CF	CONCORD	CA		01/24/2025	7.000	742,776		(383)				912,000	12/06/2024
100185193		MIAMI	FL		01/24/2025	8.125	1,080,216		(831)				1,335,000	12/09/2024
100185196	CF	TULSA	OK		01/24/2025	8.375	139,946		(113)				179,000	12/13/2024
100185197		HUMMELSTOWN	PA		01/24/2025	7.250	304,839		(60)				380,000	12/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185199		BALTIMORE	MD		01/24/2025	7.875	208,334		(177)				255,000	12/06/2024
100185200	CF	MERCEDES	TX		01/24/2025	7.625	241,194		(194)				310,000	12/18/2024
100185201		PHOENIX	AZ		01/24/2025	7.750	586		(29)				330,000	12/09/2024
100185202		LUTZ	FL		01/24/2025	7.250	679,544		(243)				990,000	12/10/2024
100185204	CF	LOS ANGELES	CA		01/24/2025	6.875	314,887		(89)				490,000	12/20/2024
100185205	CF	CORAL SPRINGS	FL		01/24/2025	7.875	581,302		(459)				775,000	12/11/2024
100185207	CF	ROCK CREEK	OH		01/24/2025	7.875	124,050		(105)				260,000	12/16/2024
100185208	CF	ORANGEVALE	CA		01/24/2025	9.375	478,788		(49)				530,000	12/13/2024
100185210	CF	CHICAGO	IL		01/24/2025	7.250	189,463		(114)				325,000	12/09/2024
100185211	CF	WACO	TX		01/24/2025	7.500	177,992		(147)				245,000	12/18/2024
100185213		PHOENIX	AZ		01/24/2025	8.500	259,255		(95)				340,000	12/17/2024
100185214	CF	MORGAN CITY	LA		01/24/2025	8.125	173,012		(207)				225,000	12/20/2024
100185215	CF	ALLEN	TX		01/24/2025	6.750	249,120		(57)				460,000	12/13/2024
100185216	CF	BETHLEHEM	PA		01/24/2025	7.625	244,735		(147)				318,000	12/12/2024
100185217		BRIGHTON	CO		01/24/2025	7.625	395,526		298				550,000	12/06/2024
100185218		HUMMELSTOWN	PA		01/24/2025	7.500	220,908		(122)				290,000	12/10/2024
100185219		MIAMI	FL		01/24/2025	7.250	127,178		(60)				614,000	12/26/2024
100185220		STERLING HEIGHTS	MI		01/24/2025	7.625	292,272		(86)				360,000	12/09/2024
100185221	CF	NEW ORLEANS	LA		01/24/2025	7.750	179,654		(155)				231,000	12/13/2024
100185222	CF	BAKERSFIELD	CA		01/24/2025	6.875	302,045		(17)				405,000	12/20/2024
100185223	CF	FORT WORTH	TX		01/24/2025	7.375	201,760		(182)				307,000	12/03/2024
100185224		ONTARIO	CA		01/24/2025	7.125	377,839		(210)				680,000	12/06/2024
100185225		JUPITER	FL		01/24/2025	6.750	807,840		(4)				1,250,000	12/18/2024
100185226	CF	MIAMI GARDENS	FL		01/24/2025	6.750	377,569		73				525,000	12/12/2024
100185227	CF	LAIE	HI		01/24/2025	7.875	591,339		(489)				1,000,000	12/16/2024
100185228		FORT VALLEY	GA		01/24/2025	8.750	246,624		(194)				297,000	12/19/2024
100185229	CF	NORRIDGE	IL		01/24/2025	8.625	316,745		(247)				405,000	12/20/2024
100185230		WARWICK	RI		01/24/2025	7.750	287,622		(103)				425,000	12/10/2024
100185231		DENVER	CO		01/24/2025	7.750	673,844		(640)				860,000	12/12/2024
100185232	CF	FINKSBURG	MD		01/24/2025	7.375	688,135		(381)				920,000	12/09/2024
100185234	CF	FRESNO	CA		01/24/2025	7.625	376,854		(305)				515,000	12/12/2024
100185235	CF	FRONT ROYAL	VA		01/24/2025	7.625	296,644		(218)				426,000	12/10/2024
100185237	CF	OMAHA	NE		01/24/2025	7.750	191,395		(212)				275,000	12/17/2024
100185238		WASHINGTON	DC		01/24/2025	7.375	610,062		(275)				1,600,000	12/17/2024
100185241	CF	PHOENIX	AZ		01/24/2025	6.875	333,638		(33)				515,000	12/20/2024
100185242	CF	NEW ORLEANS	LA		01/24/2025	7.250	298,017		(121)				420,000	12/13/2024
100185243		ROGERS	AR		01/24/2025	7.125	238,123		(22)				370,000	12/16/2024
100185244	CF	CHARLOTTE	NC		01/24/2025	7.000	304,651		(151)				542,000	12/02/2024
100185246	CF	VALDOSTA	GA		01/24/2025	8.125	105,039		(87)				148,000	12/12/2024
100185247	CF	NORRIDGE	IL		01/24/2025	8.625	320,655		(250)				410,000	12/20/2024
100185248		LONG BEACH	WA		01/24/2025	7.500	268,813		(202)				395,000	12/18/2024
100185250	CF	SANTA BARBARA	CA		01/24/2025	7.875	1,791,448		(1,524)				2,150,000	12/11/2024
100185252	CF	VENICE	CA		01/24/2025	7.125	1,448,444		(772)				3,400,000	12/18/2024
100185253	CF	PITTSBURGH	PA		01/24/2025	7.000	274,611		(17)				368,000	12/30/2024
100185254	CF	MIAMI	FL		01/24/2025	7.125	1,387,454		(744)				1,700,000	12/19/2024
100185255	CF	HUNTSVILLE	AL		01/24/2025	7.750	339,419		(220)				440,000	12/13/2024
100185257	CF	PHOENIX	AZ		01/24/2025	8.125	285,548		(239)				435,000	12/16/2024
100185258	CF	COOPER CITY	FL		01/24/2025	6.750	968,783		(391)				1,650,000	12/13/2024
100185259	CF	FARMINGTON HILLS	MI		01/24/2025	7.750	207,372		(162)				360,000	12/13/2024
100185260		DEL MAR	CA		01/24/2025	7.000	1,824,195		(797)				5,056,000	12/03/2024
100185261		MIAMI	FL		01/24/2025	6.875	249,783		1				530,000	01/08/2025
100185262	CF	BAKERSFIELD	CA		01/24/2025	7.875	467,769		(380)				600,000	12/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185266	CF	LACEY	WA		01/24/2025	7.125	302,400		(112)				460,000	12/16/2024
100185269		HOUSTON	TX		01/24/2025	6.625	1,031,162		(207)				1,650,000	12/23/2024
100185270	CF	MONUMENT	CO		01/24/2025	6.875	255,196		(46)				920,000	12/18/2024
100185271	CF	LOS ANGELES	CA		01/24/2025	7.750	792,048		(766)				1,100,000	12/05/2024
100185272	CF	WALNUT CREEK	CA		01/24/2025	7.875	1,865,823		(855)				2,160,000	12/18/2024
100185274		PHILADELPHIA	PA		01/24/2025	7.750	218,516		(193)				265,000	12/23/2024
100185278	CF	ODESSA	TX		01/24/2025	7.000	157,265		(39)				214,000	12/23/2024
100185279	CF	MYRTLE BEACH	SC		01/24/2025	7.500	938,956		(347)				1,200,000	12/13/2024
100185281	CF	ROWLETT	TX		01/24/2025	7.625	274,895		(241)				345,000	12/27/2024
100185283	CF	GAINESVILLE	VA		01/24/2025	7.250	480,632		(291)				890,000	12/11/2024
100185284	CF	HOUSTON	TX		01/24/2025	6.875	950,477		(363)				1,600,000	12/26/2024
100185285		LAWRENCEVILLE	GA		01/24/2025	7.625	338,147		(69)				490,000	12/20/2024
100185286	CF	WARREN	MI		01/24/2025	7.375	71,385		(125)				173,000	12/06/2024
100185288	CF	MABLETON	GA		01/24/2025	8.000	415,913		(349)				505,000	12/17/2024
100185289	CF	SAN FRANCISCO	CA		01/24/2025	7.375	859,765		(506)				1,050,000	12/30/2024
100185290	CF	ODESSA	TX		01/24/2025	7.000	156,597		(41)				213,000	12/23/2024
100185291	CF	SCOTTSDALE	AZ		01/24/2025	6.875	1,183,701		(387)				1,900,000	12/10/2024
100185293	CF	NEW ORLEANS	LA		01/24/2025	7.750	171,843		(148)				231,000	12/20/2024
100185294	CF	KISSIMMEE	FL		01/24/2025	7.500	251,560		(152)				320,000	12/17/2024
100185295	CF	MIRAMAR	FL		01/24/2025	7.875	375,002		(318)				450,000	12/16/2024
100185296	CF	CAPE CORAL	FL		01/24/2025	7.375	286,582		(148)				375,000	12/13/2024
100185298		LOCKHART	TX		01/24/2025	7.250	203,642		(46)				265,000	12/19/2024
100185299	CF	TAMPA	FL		01/24/2025	6.875	359,669		(151)				570,000	12/09/2024
100185300		TEMPLE	TX		01/24/2025	7.250	217,249		(42)				285,000	12/19/2024
100185302	CF	CONWAY	SC		12/20/2024	6.990	284,249		(72)				379,000	10/30/2024
100185303	CF	CYPRESS	TX		12/20/2024	6.875	225,672		(50)				305,000	10/25/2024
100185306	CF	SAN ANTONIO	FL		12/20/2024	5.625	295,963		461				431,000	09/12/2024
100185307	CF	LAREDO	TX		12/20/2024	6.125	202,575		56				300,000	11/08/2024
100185308	CF	ANCHORAGE	AK		12/20/2024	6.990	437,048		(84)				630,000	11/05/2024
100185309	CF	MILWAUKEE	WI		12/20/2024	6.990	220,386		(59)				330,000	10/28/2024
100185310	CF	LAS VEGAS	NV		12/20/2024	7.375	276,226		(64)				375,000	10/25/2024
100185311	CF	GOLDTHWAITE	TX		12/20/2024	6.125	193,532		87				274,500	08/12/2024
100185312	CF	SCOTTSDALE	AZ		12/20/2024	6.625	297,308		(23)				695,000	11/04/2024
100185314	CF	ALPHARETTA	GA		12/20/2024	6.125	298,623		116				480,000	11/04/2024
100185315	CF	ATLANTA	GA		12/20/2024	6.624	485,981		58				665,000	09/30/2024
100185316	CF	MILWAUKEE	WI		12/20/2024	6.500	259,878		4				376,000	11/06/2024
100185317	CF	SHOREWOOD	IL		12/20/2024	6.875	208,650		(49)				278,000	11/06/2024
100185318	CF	ELK GROVE	CA		12/20/2024	7.625	482,919		(60)				607,000	10/28/2024
100185319		NORTH EAST	MD		12/20/2024	7.625	597,217		92				700,000	11/04/2024
100185320		BEDFORD	VA		12/20/2024	7.625	274,256		(13)				325,000	10/31/2024
100185321	CF	FRISCO	TX		12/20/2024	6.125	316,015		124				465,000	10/29/2024
100185322	CF	EAGLE RIVER	AK		12/20/2024	6.875	31,587		(39)				295,000	11/04/2024
100185323	CF	ARLINGTON	TX		12/20/2024	6.500	348,138		76				475,000	09/26/2024
100185325	CF	FORNEY	TX		12/20/2024	6.875	345,824		26				472,000	11/08/2024
100185326	CF	PLAINFIELD	IL		12/20/2024	6.990	225,376		(30)				324,000	11/12/2024
100185327	CF	WAXAHACHIE	TX		12/20/2024	6.125	243,680		110				337,000	10/16/2024
100185328	CF	WAXAHACHIE	TX		12/20/2024	6.125	252,463		115				348,000	10/16/2024
100185329	CF	WAKAHACHIE	TX		12/20/2024	6.125	246,664		111				340,000	10/16/2024
100185330	CF	SAVANNAH	GA		12/20/2024	6.990	275,112		23				360,000	09/09/2024
100185331	CF	DALLAS	TX		12/20/2024	6.500	744,456		72				1,345,000	11/01/2024
100185332	CF	CAPE CHARLES	VA		12/20/2024	6.500	645,372		146				883,000	09/24/2024
100185333	CF	DURHAM	NC		12/20/2024	6.625	265,309		11				363,000	10/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185334	CF	CHICO	CA		12/20/2024	6.125	277,314		104				439,900	09/24/2024
100185335	CF	BRIGHTON	MA		12/20/2024	6.125	837,570		405				1,344,000	10/10/2024
100185336	CF	BOONE	NC		12/20/2024	6.625	455,930		77				625,000	10/09/2024
100185338	CF	FRESNO	CA		12/20/2024	6.490	338,669		46				505,000	10/11/2024
100185339	CF	AURORA	IL		12/20/2024	6.990	203,464		(64)				285,000	11/12/2024
100185340	CF	LAS VEGAS	NV		12/20/2024	6.625	370,513		81				536,000	10/14/2024
100185341	CF	BLUE RIDGE	TX		12/20/2024	6.990	622,659		8				841,000	10/07/2024
100185342	CF	BRIDGEVILLE	DE		12/20/2024	6.875	214,369		(39)				316,000	10/30/2024
100185343	CF	DURHAM	NC		12/20/2024	7.000	243,298		(60)				347,000	10/16/2024
100185344	CF	SACRAMENTO	CA		12/20/2024	6.625	219,329		43				320,000	10/15/2024
100185345	CF	ISELIN	NJ		12/20/2024	6.375	346,792		57				519,000	10/11/2024
100185346	CF	LOS ANGELES	CA		12/20/2024	6.500	652,641		80				950,000	09/28/2024
100185347	CF	ANCHORAGE	AK		12/20/2024	6.875	475,951		(66)				810,000	10/18/2024
100185348	CF	AUSTIN	TX		12/20/2024	5.990	285,259		302				390,000	10/18/2024
100185349	CF	NORTH LAS VEGAS	NV		12/20/2024	5.875	339,946		291				477,000	10/18/2024
100185350	CF	CHESTERTON	IN		12/20/2024	6.625	402,821		31				600,000	10/17/2024
100185351	CF	EAGLE RIVER	AK		12/20/2024	6.490	330,242		68				450,000	10/18/2024
100185352	CF	HOFFMAN ESTATES	IL		12/20/2024	5.990	290,666		202				405,000	10/21/2024
100185353	CF	BRADENTON	FL		12/20/2024	6.625	250,242		6				360,000	09/27/2024
100185354	CF	OAKWOOD	GA		12/20/2024	6.625	216,299		2				307,000	10/10/2024
100185355	CF	NEW BEDFORD	MA		12/20/2024	6.625	423,021		67				581,000	10/25/2024
100185356	CF	SEVEN DEVILS	NC		12/20/2024	5.990	525,272		281				808,000	10/23/2024
100185357	CF	CHULA VISTA	CA		12/20/2024	6.624	1,014,688		144				1,425,000	10/20/2024
100185358	CF	SPRING CITY	TN		12/20/2024	6.625	491,489		56				720,000	10/22/2024
100185359	CF	RIO RICO	AZ		12/20/2024	6.625	199,198		62				280,000	10/25/2024
100185360	CF	SALEM	MA		12/20/2024	6.875	718,368		71				1,043,000	10/29/2024
100185361		PLANO	TX		12/20/2024	6.375	380,519		144				563,500	10/22/2024
100185362	CF	VALLEJO	CA		12/20/2024	6.625	679,537		207				950,000	10/16/2024
100185363	CF	SCHERTZ	TX		12/20/2024	6.490	201,764		17				280,000	10/21/2024
100185364	CF	ORLANDO	FL		12/20/2024	6.375	259,048		62				395,000	10/25/2024
100185365	CF	BROOKFIELD	IL		12/20/2024	7.125	493,730		(84)				660,000	10/07/2024
100185366	CF	SPOKANE	WA		12/20/2024	6.625	302,168		37				430,000	10/17/2024
100185367	CF	MIAMI	FL		12/20/2024	6.625	415,246		(5)				617,000	10/23/2024
100185368	CF	EVERETT	WA		12/20/2024	6.125	423,735		191				650,000	10/24/2024
100185369	CF	PORT SAINT LUCIE	FL		12/20/2024	6.500	491,790		57				690,000	10/24/2024
100185370	CF	TACOMA	WA		12/20/2024	6.625	329,376		78				450,000	10/25/2024
100185371	CF	FRESNO	CA		12/20/2024	5.625	219,324		257				312,000	10/18/2024
100185372	CF	SIERRA VISTA	AZ		12/20/2024	6.000	240,056		147				333,000	10/12/2024
100185373	CF	YORKTOWN	VA		12/20/2024	5.875	218,822		125				355,000	10/28/2024
100185374	CF	SHERMAN	TX		12/20/2024	6.500	213,752		18				290,500	10/24/2024
100185375	CF	BAYTOWN	TX		12/20/2024	6.000	287,872		183				445,000	10/29/2024
100185376	CF	OAKLAND	CA		12/20/2024	6.875	246,103		(83)				580,000	10/10/2024
100185377	CF	IDAHO FALLS	ID		12/20/2024	7.000	245,801		(74)				350,000	10/28/2024
100185378	CF	MURPHY	NC		12/20/2024	6.125	301,624		205				445,000	10/21/2024
100185379	CF	PALMETTO	FL		12/20/2024	5.875	314,506		340				427,000	10/18/2024
100185380	CF	FORT WORTH	TX		12/20/2024	6.125	247,560		125				342,000	10/18/2024
100185381	CF	DAYTONA BEACH	FL		12/20/2024	6.625	220,731		38				300,000	10/25/2024
100185382	CF	HAMILTON	MT		12/20/2024	5.625	391,774		427				555,000	10/18/2024
100185383	CF	DAVENPORT	FL		12/20/2024	6.125	364,156		123				535,000	10/17/2024
100185384	CF	HUTTO	TX		12/20/2024	5.875	263,037		214				375,000	10/28/2024
100185385	CF	RALEIGH	NC		12/20/2024	6.125	396,848		293				554,000	10/28/2024
100185386	CF	FISHERS	IN		12/20/2024	5.990	272,118		162				385,000	10/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185387	CF	LITTLE RIVER	SC		12/20/2024	6.125	196,888		75				304,000	10/15/2024
100185388	CF	COLTON	CA		12/20/2024	5.990	673,611		308				1,000,000	10/17/2024
100185389	CF	HEMET	CA		12/20/2024	5.625	390,074		551				527,000	10/21/2024
100185390	CF	LAND O' LAKES	FL		12/20/2024	5.500	277,904		324				396,000	10/21/2024
100185391	CF	NORTH ATTLEBORO	MA		12/20/2024	7.125	603,444		(97)				810,000	10/30/2024
100185392	CF	ANTIOCH	CA		12/20/2024	6.625	239,181		(22)				415,000	10/22/2024
100185393	CF	JACKSONVILLE	FL		12/20/2024	6.500	59,957		11				330,000	10/29/2024
100185394	CF	OCALA	FL		12/20/2024	5.750	203,446		174				287,000	10/24/2024
100185395	CF	FRESNO	CA		12/20/2024	5.625	312,712		345				444,500	10/17/2024
100185396	CF	AUSTIN	TX		12/20/2024	7.000	371,150		(6)				513,000	10/28/2024
100185397	CF	ATHENS	AL		12/20/2024	6.000	227,698		122				315,000	10/30/2024
100185398	CF	CINCINNATI	OH		12/20/2024	6.125	196,103		99				290,000	10/31/2024
100185399	CF	SAINT LOUIS	MO		12/20/2024	6.125	468,775		275				665,000	10/31/2024
100185400	CF	CYPRESS	TX		12/20/2024	6.000	182,973		153				427,000	10/28/2024
100185401	CF	SAVANNAH	GA		12/20/2024	5.990	529,098		305				815,000	10/28/2024
100185402	CF	ANCHORAGE	AK		12/20/2024	6.624	393,272		76				540,000	10/30/2024
100185403	CF	METHUEN	MA		12/20/2024	6.375	284,641		93				390,000	10/30/2024
100185404	CF	VENTURA	IA		12/20/2024	6.490	336,578		6				1,465,000	10/17/2024
100185406	CF	WARSAW	IN		12/20/2024	7.125	226,813		(85)				310,000	11/01/2024
100185407	CF	MILFORD	MA		12/20/2024	6.500	391,515		111				550,000	10/28/2024
100185408	CF	COLLEGE STATION	TX		12/20/2024	6.624	276,270		18				373,900	10/29/2024
100185409	CF	FAYETTEVILLE	AR		12/20/2024	6.625	510,509		98				695,000	10/25/2024
100185410		BOISE	ID		12/20/2024	6.500	211,891		180				269,000	10/22/2024
100185411	CF	CHARLOTTE	NC		12/20/2024	6.375	249,637		48				340,000	10/25/2024
100185412	CF	LANCASTER	CA		12/20/2024	6.375	379,230		136				520,000	10/26/2024
100185413	CF	HOUSTON	TX		12/20/2024	6.375	213,323		44				300,000	10/30/2024
100185414	CF	SHAVER LAKE	CA		12/20/2024	6.124	340,364		329				575,000	10/26/2024
100185415	CF	LOS ANGELES	CA		12/20/2024	6.490	952,725		227				1,300,000	10/21/2024
100185416	CF	SECAUCUS	NJ		12/20/2024	6.490	320,368		64				455,000	10/31/2024
100185417	CF	MCKINNEY	TX		12/20/2024	6.490	309,030		94				423,000	10/15/2024
100185418	CF	BOONE	NC		12/20/2024	6.000	386,566		243				540,000	10/11/2024
100185419	CF	BRADENTON	FL		12/20/2024	6.625	203,906		99				310,000	10/30/2024
100185421	CF	BUDA	TX		12/20/2024	6.500	203,337		9				305,000	10/31/2024
100185422	CF	LILBURN	GA		12/20/2024	6.375	310,020		104				435,000	10/25/2024
100185423	CF	LEWISVILLE	TX		12/20/2024	6.500	294,244		43				445,000	10/28/2024
100185424	CF	HOT SPRINGS NATIONAL PARK	AR		12/20/2024	6.124	292,205		322				445,000	10/31/2024
100185425	CF	KOKOMO	IN		12/20/2024	6.490	218,751		54				342,000	10/30/2024
100185426	CF	ASHLAND	MA		12/20/2024	6.625	722,618		236				990,000	10/24/2024
100185427		ALAMEDA	CA		12/20/2024	6.375	457,438		155				1,000,000	10/28/2024
100185428	CF	PROVO	UT		12/20/2024	7.125	517,456		(37)				698,000	10/30/2024
100185429	CF	BOISE	ID		12/20/2024	6.375	395,706		177				578,000	10/31/2024
100185430	CF	WAKE FOREST	NC		12/20/2024	6.490	250,642		68				344,000	11/05/2024
100185431	CF	LOGAN	UT		12/20/2024	6.125	409,126		259				605,000	10/25/2024
100185432	CF	OCOEE	FL		12/20/2024	6.490	456,251		147				625,000	11/01/2024
100185433	CF	LAKE HAVASU CITY	AZ		12/20/2024	6.490	321,819		107				460,000	11/01/2024
100185434	CF	RAHWAY	NJ		12/20/2024	6.250	382,842		109				560,000	11/04/2024
100185435	CF	BOTHELL	WA		12/20/2024	6.000	631,578		458				930,000	10/31/2024
100185436	CF	NEW MILFORD	CT		12/20/2024	7.000	321,683		(51)				450,000	11/01/2024
100185437	CF	TUCSON	AZ		12/20/2024	6.000	352,639		264				500,000	11/01/2024
100185438	CF	PORTLAND	OR		12/20/2024	5.625	311,545		324				455,000	10/28/2024
100185439	CF	NOKOMIS	FL		12/20/2024	5.875	273,964		313				379,000	10/25/2024
100185440	CF	PFLUGERVILLE	TX		12/20/2024	6.000	288,343		165				405,000	10/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185441	CF	CUTLER BAY	FL		12/20/2024	5.990	237,428		98				550,000	10/25/2024
100185442	CF	CINCINNATI	OH		12/20/2024	6.875	289,639		(9)				390,000	10/28/2024
100185443	CF	ALLENTOWN	PA		12/20/2024	6.500	264,843		39				360,000	10/30/2024
100185444	CF	LAWRENCEVILLE	GA		12/20/2024	5.625	296,345		334				440,000	10/29/2024
100185445	CF	WINTER PARK	FL		12/20/2024	6.375	500,812		214				690,000	11/04/2024
100185446		HENDERSON	NV		12/20/2024	5.500	332,004		517				455,000	10/22/2024
100185447	CF	ANNA	TX		12/20/2024	6.125	255,468		190				475,000	10/29/2024
100185448		YUCAIPA	CA		12/20/2024	6.625	386,607		87				635,000	11/04/2024
100185449	CF	FORT COLLINS	CO		12/20/2024	6.375	610,642		206				1,020,000	10/31/2024
100185450	CF	WINDER	GA		12/20/2024	5.750	252,749		341				340,000	10/25/2024
100185451	CF	WINDER	GA		12/20/2024	5.500	235,976		328				357,000	10/31/2024
100185452		WINDER	GA		12/20/2024	5.875	255,018		273				341,000	10/28/2024
100185453	CF	NEW RIVER	AZ		12/20/2024	6.125	586,683		261				925,000	10/31/2024
100185454	CF	MURRIETA	CA		12/20/2024	5.750	440,861		397				652,000	10/24/2024
100185455	CF	WINDER	GA		12/20/2024	5.875	249,105		281				335,000	10/29/2024
100185456	CF	RALEIGH	NC		12/20/2024	5.875	348,261		415				478,000	10/25/2024
100185457	CF	WINDER	GA		12/20/2024	5.875	248,948		282				341,000	10/30/2024
100185458	CF	FRESNO	CA		12/20/2024	6.125	295,617		147				415,000	10/23/2024
100185459	CF	AUSTIN	TX		12/20/2024	6.625	331,485		46				452,000	11/05/2024
100185460	CF	LOS ANGELES	CA		12/20/2024	6.500	806,655		181				1,150,000	10/24/2024
100185461		PINELLAS PARK	FL		12/20/2024	5.875	251,796		247				355,000	11/01/2024
100185463	CF	ELKRIDGE	MD		12/20/2024	6.375	299,613		147				435,000	10/07/2024
100185464	CF	NICEVILLE	FL		12/20/2024	6.625	134,583		139				315,000	11/07/2024
100185465	CF	MELISSA	TX		12/20/2024	5.875	325,287		365				445,000	10/28/2024
100185466	CF	AUSTIN	TX		12/20/2024	6.375	220,968		10				335,000	11/08/2024
100185467		CLEARWATER	FL		12/20/2024	6.990	330,859		66				470,000	11/04/2024
100185468	CF	WENTZVILLE	MO		12/20/2024	6.500	245,853		41				340,000	10/15/2024
100185469	CF	LOS ANGELES	CA		12/20/2024	6.625	580,109		111				830,000	11/06/2024
100185470	CF	AUSTIN	TX		12/20/2024	6.625	435,865		39				590,000	11/07/2024
100185471	CF	VERO BEACH	FL		12/20/2024	6.125	506,100		268				725,000	10/30/2024
100185472		MEMPHIS	TN		12/20/2024	7.000	311,712		120				380,000	11/07/2024
100185473	CF	ALBUQUERQUE	NM		12/20/2024	7.125	242,153		(49)				346,000	11/08/2024
100185474	CF	BELLA VISTA	AR		12/20/2024	6.125	338,872		176				480,000	10/31/2024
100185475	CF	NEW WAVERLY	TX		12/20/2024	6.490	222,843		68				308,000	10/31/2024
100185476	CF	MOSES LAKE	WA		12/20/2024	6.000	277,032		161				450,000	10/25/2024
100185477	CF	DENTON	TX		12/20/2024	6.124	289,327		137				430,000	11/08/2024
100185478	CF	GURNEE	IL		12/20/2024	6.875	339,041		1				457,000	11/08/2024
100185479	CF	DAWSONVILLE	GA		12/20/2024	6.125	294,209		267				397,000	11/01/2024
100185480	CF	POMPANO BEACH	FL		12/20/2024	6.625	378,048		85				550,000	11/07/2024
100185481	CF	SUGAR HILL	GA		12/20/2024	6.500	225,503		47				325,000	11/04/2024
100185483	CF	ENGLEWOOD	FL		12/20/2024	6.124	413,304		306				600,000	10/01/2024
100185484		LANCASTER	PA		12/20/2024	7.625	307,047		68				399,000	10/17/2024
100185485	CF	CINCINNATI	OH		12/20/2024	7.875	101,866		(33)				205,000	11/26/2024
100185486	CF	SAN JOSE	CA		12/20/2024	9.375	788,792		(208)				975,000	12/03/2024
100185487	CF	LONG BEACH	CA		12/20/2024	8.000	4,101,269		(2,527)				5,800,000	11/12/2024
100185488	CF	KNIGHTDALE	NC		12/20/2024	7.000	529,654		81				683,000	11/27/2024
100185489	CF	MURRIETA	CA		12/20/2024	8.875	1,006,529		(350)				1,325,000	12/03/2024
100185490	CF	ZEBULON	NC		12/20/2024	9.250	253,357		(46)				315,000	11/25/2024
100185491	CF	GOOSE CREEK	SC		12/20/2024	9.125	191,319		(26)				255,000	11/07/2024
100185492	CF	PAWTUCKET	RI		12/20/2024	7.250	461,802		(354)				690,000	12/02/2024
100185493		NEW GERMANY	MN		12/20/2024	9.625	366,234		(409)				490,000	12/03/2024
100185494		CHARLOTTE	NC		12/20/2024	7.250	205,132		(69)				296,000	10/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185495	CF	ATLANTA	GA		12/20/2024	7.250	4,498,448		(761)				6,950,000	11/13/2024
100185496	CF	MCMINNVILLE	OR		12/20/2024	8.375	261,183		(51)				355,000	12/06/2024
100185497	CF	MIAMI	FL		12/20/2024	8.625	369,627		(217)				450,000	10/25/2024
100185498	CF	MARINA DEL REY	CA		12/20/2024	7.250	431,367		(31)				660,000	10/10/2024
100185499	CF	MIRAMAR BEACH	FL		12/20/2024	7.125	416,621		(179)				550,000	10/15/2024
100185500	CF	NORTH MIAMI BEACH	FL		12/20/2024	8.250	188,093		(160)				226,000	11/07/2024
100185501	CF	WESTLAKE	FL		12/20/2024	7.375	552,194		(387)				650,000	10/17/2024
100185502	CF	SAN DIEGO	CA		12/20/2024	7.500	338,652		(84)				540,000	10/22/2024
100185503	CF	NAPLES	FL		12/20/2024	7.125	796,136		(559)				1,050,000	10/26/2024
100185504	CF	MARLTON	NJ		12/20/2024	8.500	510,114		(395)				705,000	10/29/2024
100185506	CF	PEMBROKE PINES	FL		12/20/2024	6.990	126,634		(63)				600,000	11/04/2024
100185507	CF	LAKE MARY	FL		12/20/2024	8.250	721,194		(479)				905,000	10/18/2024
100185508	CF	WICHITA	KS		12/20/2024	8.500	127,510		(82)				165,000	11/06/2024
100185509	CF	PAYSON	AZ		12/20/2024	8.990	210,627		(160)				270,000	11/14/2024
100185510		NORTH BAY VILLAGE	FL		12/20/2024	8.125	295,380		(294)				380,000	11/04/2024
100185511	CF	LEHIGH ACRES	FL		12/20/2024	6.750	258,353		(130)				325,000	10/24/2024
100185512		EDISON	NJ		12/20/2024	7.500	556,702		(354)				690,000	10/25/2024
100185513	CF	COUGAR	WA		12/20/2024	6.750	118,528		(25)				290,000	11/06/2024
100185514	CF	MIRAMAR BEACH	FL		12/20/2024	7.375	645,577		(173)				900,000	11/19/2024
100185515	CF	KEY LARGO	FL		12/20/2024	6.990	406,524		(222)				2,000,000	10/25/2024
100185516	CF	CHULA VISTA	CA		12/20/2024	6.375	571,608		(168)				815,000	10/16/2024
100185517	CF	HIGHLAND	CA		12/20/2024	7.500	606,529		(399)				750,000	10/30/2024
100185518	CF	FRIENDSWOOD	TX		12/20/2024	6.750	618,598		(282)				815,000	11/06/2024
100185519	CF	DALLAS	TX		12/20/2024	7.500	380,257		(146)				556,000	11/08/2024
100185520	CF	MOORESVILLE	NC		12/20/2024	7.250	1,678,667		(671)				2,100,000	11/01/2024
100185521	CF	EAST GRAND FORKS	MN		12/20/2024	7.990	331,124		(262)				400,000	11/26/2024
100185522	CF	CYPRESS	TX		12/20/2024	6.875	506,050		68				622,000	11/13/2024
100185523	CF	FREEHOLD	NJ		12/20/2024	7.375	985,364		(627)				1,345,000	11/12/2024
100185524	CF	NORTH MIAMI BEACH	FL		12/20/2024	6.625	3,110,635		(193)				5,000,000	11/07/2024
100185526	CF	MIAMI SPRINGS	FL		12/20/2024	6.990	773,492		(302)				1,143,000	11/20/2024
100185527	CF	HUDSONVILLE	MI		12/20/2024	7.250	612,383		(238)				765,000	10/30/2024
100185529	CF	GRAND RAPIDS	MI		12/20/2024	6.990	271,232		(36)				340,000	11/08/2024
100185530	CF	GRANBY	CT		12/20/2024	7.250	434,213		(128)				546,000	10/31/2024
100185531	CF	SAN JOSE	CA		12/20/2024	7.375	491,306		(321)				1,030,000	10/12/2024
100185532	CF	KAYSVILLE	UT		12/20/2024	6.875	604,818		(207)				890,000	11/15/2024
100185534	CF	GREENBELT	MD		12/20/2024	7.500	77,607		(67)				235,000	10/25/2024
100185535	CF	WESLEY CHAPEL	FL		12/20/2024	7.125	152,496		(79)				285,000	11/23/2024
100185536	CF	CHARLESTON	SC		12/20/2024	7.625	1,033,694		(427)				1,280,000	11/15/2024
100185539	CF	HOMESTEAD	FL		12/20/2024	9.250	980,763		(684)				1,050,000	11/20/2024
100185541	CF	LEHIGH ACRES	FL		12/20/2024	7.125	258,757		(115)				370,000	09/27/2024
100185542	CF	MIAMI	FL		12/20/2024	6.990	733,944		(592)				975,000	11/12/2024
100185543	CF	NEWPORT NEWS	VA		12/20/2024	9.875	95,113		(95)				130,500	11/05/2024
100185544	CF	RIVERSIDE	CA		12/20/2024	6.750	1,286,597		(428)				1,600,000	10/15/2024
100185545	CF	MIRAMAR	FL		12/20/2024	7.375	172,665		(143)				223,000	10/07/2024
100185547	CF	PITTSBURGH	PA		12/20/2024	7.750	136,978		(167)				173,000	10/18/2024
100185548	CF	OCALA	FL		12/20/2024	7.375	144,619		(121)				257,000	10/11/2024
100185549	CF	GREENBELT	MD		12/20/2024	7.500	77,607		(67)				237,000	10/25/2024
100185550		CATHEDRAL CITY	CA		12/20/2024	8.500	615,436		(507)				750,000	10/17/2024
100185551	CF	NORTH CHESTERFIELD	VA		12/20/2024	7.125	257,487		(115)				344,000	10/29/2024
100185552	CF	HOWE	TX		12/20/2024	6.875	100,039		(22)				310,000	10/31/2024
100185553	CF	VICTORIA	TX		12/20/2024	9.250	167,573		(341)				665,000	09/06/2024
100185555	CF	MIAMI	FL		12/20/2024	6.875	158,538		21				227,000	10/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185556	CF	WILLIAMSBURG	VA		12/20/2024	7.625	590,127		(437)				725,000	10/22/2024
100185557	CF	NEWARK	NJ		12/20/2024	8.875	594,737		(317)				735,000	10/28/2024
100185558	CF	MYRTLE BEACH	SC		12/20/2024	7.500	101,769		(84)				245,000	10/16/2024
100185559	CF	AIKEN	SC		12/20/2024	6.500	211,413		(1)				286,000	10/10/2024
100185560	CF	GARDEN CITY	UT		12/20/2024	7.375	558,871		(169)				695,000	10/03/2024
100185561	CF	BELL BUCKLE	TN		12/20/2024	7.500	646,609		(555)				1,422,000	10/07/2024
100185562	CF	COLUMBIA	TN		12/20/2024	8.125	215,728		(166)				370,000	10/23/2024
100185563	CF	LEXINGTON	SC		12/20/2024	7.250	173,481		(180)				468,000	09/27/2024
100185565	CF	EL CAMPO	TX		12/20/2024	7.875	176,403		(160)				245,000	10/15/2024
100185567	CF	GLENWOOD	IA		12/20/2024	8.625	136,098		(103)				168,340	10/17/2024
100185568	CF	WOODSTOCK	GA		12/20/2024	6.875	827,266		(647)				1,008,000	09/24/2024
100185569	CF	EAGLE RIVER	WI		12/20/2024	7.990	194,077		(156)				385,000	10/11/2024
100185570	CF	RUSKIN	FL		12/20/2024	7.125	103,490		(94)				260,000	10/31/2024
100185571	CF	CARROLL	NH		12/20/2024	7.990	347,074		(193)				450,000	10/01/2024
100185573	CF	HILTON HEAD ISLAND	SC		12/20/2024	8.125	327,355		(263)				625,000	10/28/2024
100185574	CF	KEYSTONE	CO		12/20/2024	6.990	1,318,639		(879)				2,829,000	10/24/2025
100185575	CF	BARTLETT	TN		12/20/2024	6.875	277,144		(204)				380,000	10/26/2024
100185576	CF	WILMINGTON	NC		12/20/2024	9.990	553,115		(366)				684,000	10/23/2024
100185577	CF	MIDLOTHIAN	VA		12/20/2024	8.625	396,671		(293)				480,000	10/15/2024
100185578	CF	WEYMOUTH	MA		12/20/2024	6.500	812,818		(115)				1,170,000	10/14/2024
100185579	CF	WINTER GARDEN	FL		12/20/2024	6.990	1,216,868		(703)				1,500,000	10/18/2024
100185580	CF	OCEAN VIEW	DE		12/20/2024	6.875	527,402		(413)				915,000	11/06/2024
100185581	CF	HURRICANE	UT		12/20/2024	7.250	1,547,550		(828)				1,902,000	10/24/2024
100185582	CF	GILROY	CA		12/20/2024	6.625	989,428		(169)				1,245,000	10/25/2024
100185583	CF	NORTH SALT LAKE	UT		12/20/2024	6.625	1,188,177		(196)				1,490,000	10/22/2024
100185584	CF	MIAMI	FL		12/20/2024	9.500	572,191		(442)				712,000	10/18/2024
100185589	CF	CANYON LAKE	TX		12/20/2024	7.250	1,160,554		(727)				1,420,000	10/16/2024
100185591	CF	BOERNE	TX		12/20/2024	7.375	471,143		(445)				735,000	11/04/2024
100185592	CF	STOCKTON	CA		12/20/2024	7.990	675,824		(482)				820,000	10/16/2024
100185594	CF	NAPERVILLE	IL		12/20/2024	8.625	225,187		(184)				273,000	10/18/2024
100185595	CF	EDWARDSBURG	MI		12/20/2024	7.750	1,103,991		(309)				1,500,000	10/31/2024
100185597	CF	MINNEAPOLIS	MN		12/20/2024	7.500	121,641		(105)				181,000	10/21/2024
100185598	CF	KALAMA	WA		12/20/2024	8.250	228,163		(154)				507,000	10/16/2024
100185599	CF	FORT LAUDERDALE	FL		12/20/2024	7.125	436,656		(191)				540,000	10/25/2024
100185600	CF	BALTIMORE	MD		12/20/2024	9.250	140,705		(106)				170,000	10/30/2024
100185603	CF	BEACH HAVEN	NJ		12/20/2024	7.250	705,678		(251)				2,870,000	10/24/2024
100185604	CF	SPRING HILL	TN		12/20/2024	7.250	591,012		(117)				815,000	10/30/2024
100185606	CF	HENDERSON	CO		12/20/2024	7.625	614,715		(385)				750,000	11/05/2024
100185607	CF	HUDSON	WI		12/20/2024	7.990	353,196		(198)				436,000	10/15/2024
100185608	CF	HIGHLAND	UT		12/20/2024	6.500	1,127,475		(14)				1,850,000	10/31/2024
100185609	CF	HONOLULU	HI		12/20/2024	6.875	318,041		(56)				470,000	10/04/2024
100185610	CF	ROCHESTER	NH		12/20/2024	7.250	201,608		(42)				317,530	11/12/2024
100185612	CF	MADERA	CA		12/20/2024	7.500	119,545		(177)				422,000	10/22/2024
100185615	CF	ENFIELD	CT		12/20/2024	7.375	222,931		(149)				300,000	10/25/2024
100185617	CF	TAMPA	FL		12/20/2024	6.625	200,565		(55)				485,000	11/07/2024
100185619	CF	SALINAS	CA		12/20/2024	10.125	725,179		(308)				885,000	10/11/2024
100185620	CF	WELLINGTON	FL		12/20/2024	8.990	574,904		(450)				702,000	11/07/2024
100185621		KENNEWICK	WA		12/20/2024	6.875	299,697		(100)				410,000	10/21/2024
100185622		HUNTINGTON BEACH	CA		12/20/2024	7.500	1,499,222		(823)				2,100,000	10/30/2024
100185624	CF	JAMESBURG	NJ		12/20/2024	7.875	387,003		(47)				490,000	10/15/2024
100185625	CF	LIMA	OH		12/20/2024	6.875	419,072		(31)				626,000	10/22/2024
100185628	CF	TAMPA	FL		12/20/2024	7.750	523,331		95				710,800	10/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185630	CF	MONTGOMERY	TX		12/20/2024	9.000	426,678		1				560,000	10/15/2024
100185728	CF	LOS ANGELES	CA		12/23/2024	6.990	379,573		(167)				550,000	11/22/2024
100185729	CF	COMPTON	CA		12/23/2024	8.125	458,594		(400)				570,000	11/20/2024
100185730	CF	GREENVILLE	NC		12/23/2024	7.125	157,450		(28)				210,000	11/14/2024
100185732	CF	SANTA MONICA	CA		12/23/2024	6.875	1,015,231		(519)				2,400,000	11/13/2024
100185733	CF	LAS VEGAS	NV		12/23/2024	7.125	279,798		(61)				415,000	11/18/2024
100185734	CF	RIVERSIDE	CA		12/23/2024	9.250	864,660		(460)				950,000	11/20/2024
100185735	CF	MYRTLE BEACH	SC		12/23/2024	6.990	210,459		10				287,000	11/04/2024
100185736		LOOMIS	CA		12/23/2024	7.875	637,802		(278)				905,000	10/08/2024
100185737	CF	LAS VEGAS	NV		12/23/2024	7.490	368,860		(156)				530,000	11/07/2024
100185739	CF	OAKLAND	CA		12/23/2024	7.625	708,116		(560)				875,000	11/27/2024
100185740	CF	GROSSE ILE	MI		12/23/2024	6.990	221,409		(76)				275,000	10/07/2024
100185742	CF	SANTA ANA	CA		12/23/2024	7.250	926,880		(441)				1,420,000	11/05/2024
100185743	CF	(WOODLAND HILLS AREA) LOS ANG	CA		12/23/2024	7.250	1,018,274		(605)				1,340,000	11/15/2024
100185744	CF	HENDERSON	NV		12/23/2024	7.490	1,930,235		(1,470)				2,675,000	11/14/2024
100185748		PROVIDENCE	RI		12/23/2024	7.375	510,626		38				690,000	10/31/2024
100185749	CF	BAKERSFIELD	CA		12/23/2024	7.625	199,018		(140)				260,000	11/26/2024
100185751	CF	EVANSTON	WY		12/23/2024	6.875	212,711		20				299,000	12/02/2024
100185753	CF	LOS ANGELES	CA		12/23/2024	6.750	397,911		(38)				670,000	11/20/2024
100185755	CF	UNION CITY	NJ		12/23/2024	7.490	503,879		(422)				1,060,000	11/04/2024
100185756		(WILMINGTON AREA) LOS ANGELES	CA		12/23/2024	8.125	527,514		(246)				810,000	11/19/2024
100185758	CF	DANVILLE	CA		12/23/2024	6.990	668,861		(218)				1,885,000	11/20/2024
100185759		VENTURA	CA		12/23/2024	8.125	685,626		(268)				1,085,000	11/25/2024
100185760	CF	RIO LINDA	CA		12/23/2024	6.990	316,069		(144)				480,000	11/22/2024
100185761	CF	WEST HILLS	CA		12/23/2024	7.375	1,010,231		(576)				1,320,000	11/13/2024
100185762	CF	PICO RIVERA	CA		12/23/2024	7.125	336,751		(315)				774,000	10/30/2024
100185763	CF	HACIENDA HEIGHTS	CA		12/23/2024	6.490	724,539		47				1,210,000	10/07/2024
100185765	CF	TAFT	CA		12/23/2024	6.750	121,914		26				170,000	11/21/2024
100185773	CF	LOS ANGELES	CA		12/26/2024	7.000	1,212,658		(491)				1,650,000	11/01/2024
100185774	CF	TARZANA	CA		12/26/2024	7.625	4,497,804		(735)				6,950,000	10/31/2024
100185775	CF	LAKE PARK	FL		12/26/2024	7.875	305,410		(147)				470,000	11/25/2024
100185776	CF	NORWICH	CT		12/26/2024	8.250	350,454		(135)				461,000	10/16/2024
100185777		HOMOSASSA	FL		12/26/2024	8.500	506,784		(201)				625,000	08/27/2024
100185778	CF	DIX HILLS	NY		12/26/2024	6.990	1,006,796		6				1,280,000	11/01/2024
100185780		FAIRFIELD	CA		12/26/2024	8.375	483,329		(415)				585,000	11/12/2024
100185781		MIAMI	FL		12/26/2024	8.000	784,202		(471)				950,000	11/13/2024
100185783	CF	DELAND	FL		12/26/2024	7.250	165,638		(191)				350,000	11/18/2024
100185784		MIAMI BEACH	FL		12/26/2024	8.375	1,105,244		(987)				1,670,000	11/06/2024
100185785	CF	RAYTOWN	MO		12/26/2024	9.750	109,265		(96)				240,000	11/19/2024
100185787	CF	COLUMBUS	OH		12/26/2024	7.375	1,896,191		(1,460)				2,300,000	11/13/2024
100185788	CF	PALOS VERDES ESTATES	CA		12/26/2024	7.000	405,754		(204)				3,100,000	10/21/2024
100185790		SAN CLEMENTE	CA		12/26/2024	6.875	1,431,482		(209)				2,200,000	11/08/2024
100185791		CONCORD	CA		12/26/2024	7.125	576,693		(188)				980,000	08/22/2024
100185792	CF	NEWBURY	MA		12/26/2024	7.125	448,393		(271)				605,000	10/23/2024
100185793	CF	DORAL	FL		12/26/2024	6.500	299,644		(25)				402,500	10/24/2024
100185794	CF	LAUDERHILL	FL		12/26/2024	7.750	145,402		(131)				200,000	10/03/2024
100185796	CF	MIAMI	FL		12/26/2024	7.000	248,712		(172)				415,000	11/20/2024
100185797		PALMDALE	CA		12/26/2024	6.875	483,285		(165)				600,000	11/02/2024
100185798	CF	SALEM	OH		12/26/2024	7.125	269,257		(227)				422,000	09/12/2024
100185799	CF	PHOENIX	AZ		12/26/2024	7.375	396,472		(255)				560,000	10/25/2024
100185800	CF	MANHATTAN BEACH	CA		12/26/2024	7.250	3,108,912		(529)				4,200,000	11/05/2024
100185801	CF	MONTOURSVILLE	PA		12/26/2024	8.250	168,114		(135)				220,000	09/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185802		LOS ANGELES	CA		12/26/2024	7.250	1,763,408		(666)				2,579,000	11/12/2024
100185803	CF	HIGHLANDS	TX		12/26/2024	8.875	309,921		(341)				350,000	11/15/2024
100185804		PETALUMA	CA		12/26/2024	6.875	957,135		(145)				1,675,000	09/16/2024
100185805		RICHMOND	VA		12/26/2024	9.000	495,391		(399)				731,000	10/28/2024
100185807	CF	VENTURA	CA		12/26/2024	6.875	1,383,735		(295)				1,730,000	10/28/2024
100185810	CF	YUMA	AZ		12/26/2024	8.750	166,127		(141)				201,000	11/01/2024
100185811		RICHMOND	TX		12/26/2024	7.875	253,118		(128)				377,000	09/17/2024
100185812	CF	PALMDALE	CA		12/26/2024	7.490	391,784		(218)				500,000	11/06/2024
100185813	CF	CYPRESS	CA		12/26/2024	7.125	822,279		(524)				1,250,000	10/24/2024
100185816		WINDER	GA		12/26/2024	8.000	333,792		(267)				408,650	10/31/2024
100185817	CF	SCOTTSDALE	AZ		12/26/2024	7.625	697,536		(306)				865,000	10/29/2024
100185818	CF	HELENDALE	CA		12/26/2024	6.875	374,188		(155)				470,000	09/13/2024
100185819		PEACHTREE CORNERS	GA		12/26/2024	7.500	255,659		(163)				485,000	10/31/2024
100185820	CF	WILLIAMSTOWN	NJ		12/26/2024	7.125	326,052		(205)				599,000	11/12/2024
100185823	CF	MARIETTA	GA		12/26/2024	8.875	262,506		(228)				322,000	11/08/2024
100185824	CF	ROYAL OAK	MI		12/26/2024	7.000	916,518		(302)				1,139,000	10/30/2024
100185825	CF	GRANADA HILLS	CA		12/26/2024	7.625	1,115,686		(558)				1,370,000	11/14/2024
100185826	CF	MORRISON	CO		12/26/2024	7.000	342,664		(135)				595,000	11/01/2024
100185827	CF	MENIFEE	CA		12/26/2024	7.875	449,349		(243)				637,000	11/01/2024
100185828	CF	ALLENTOWN	PA		12/26/2024	7.250	278,412		(98)				440,000	10/31/2024
100185829	CF	HOUSTON	TX		12/26/2024	7.500	139,478		(128)				179,000	11/12/2024
100185830	CF	PARAMUS	NJ		12/26/2024	7.500	844,574		(483)				1,125,000	08/27/2024
100185831	CF	FORT WORTH	TX		12/26/2024	8.500	333,172		(284)				400,000	10/25/2024
100185832		MISSION VIEJO	CA		12/26/2024	7.000	945,126		(116)				1,455,000	09/14/2024
100185834	CF	TRACY	CA		12/26/2024	6.875	1,122,684		(323)				1,400,000	09/10/2024
100185836	CF	COLFAX	WI		12/26/2024	6.875	432,899		(32)	(4)			635,000	10/28/2024
100185837	CF	ALLENHURST	NJ		12/26/2024	7.750	901,580		(653)				1,250,000	11/08/2024
100185838	CF	ANAHEIM	CA		12/26/2024	7.125	758,570		(159)				950,000	09/14/2024
100185840		PLAINVIEW	NY		12/26/2024	8.875	356,888		(284)				825,000	10/21/2024
100185842		SANTA MARIA	CA		12/26/2024	7.875	480,926		(300)				595,000	12/09/2024
100185843		DOWNEY	CA		12/26/2024	7.625	385,771		(80)				600,000	12/02/2024
100185844		ABERDEEN	MD		12/26/2024	6.999	236,835		24				311,000	12/06/2024
100185845		PADUCAH	KY		12/26/2024	7.625	222,255		(177)				271,000	12/09/2024
100185846	CF	OVIEDO	FL		12/26/2024	7.625	410,079		(267)				533,000	11/29/2024
100185847		FALLBROOK	CA		12/26/2024	6.499	1,047,767		269				1,495,000	12/05/2024
100185848		NEWNAN	GA		12/26/2024	7.875	187,578		(71)				226,000	12/03/2024
100185849		ROYAL OAK	MI		12/26/2024	7.499	150,993		(80)				190,000	12/03/2024
100185850		NORTH PROVIDENCE	RI		12/26/2024	7.625	175,369		(93)				215,000	12/02/2024
100185851		ANDOVER	NJ		12/26/2024	7.499	256,798		(14)				382,000	12/06/2024
100185852	CF	NORTH READING	MA		12/26/2024	6.250	203,737		57				351,500	12/06/2024
100185853	CF	HYATTSVILLE	MD		12/26/2024	6.999	261,631		(5)				352,000	12/10/2024
100185854	CF	LAS VEGAS	NV		12/26/2024	6.999	298,292		(17)				400,000	12/05/2024
100185855		LOS ANGELES	CA		12/26/2024	7.999	1,157,545		(338)				1,600,000	12/03/2024
100185856		EASTVALE	CA		12/26/2024	6.999	654,566		(87)				850,000	12/02/2024
100185857		COMPTON	CA		12/26/2024	7.250	472,191		(167)				600,000	12/03/2024
100185858	CF	BALTIMORE	MD		12/26/2024	6.999	349,970		(69)				515,000	12/06/2024
100185859		INGLEWOOD	CA		12/26/2024	8.499	1,043,807		(908)				1,335,000	12/09/2024
100185860		PHOENIX	AZ		12/26/2024	7.250	299,264		(33)				372,000	12/02/2024
100185861		BOISE	ID		12/26/2024	7.499	207,738		(115)				340,000	11/14/2024
100185862		ABINGTON	MA		12/26/2024	7.250	429,834		133				562,000	12/03/2024
100185863		PHOENIX	AZ		12/26/2024	7.625	269,797		(95)				445,000	12/04/2024
100185864		GAITHERSBURG	MD		12/26/2024	7.499	310,794		(27)				395,000	11/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185865		CORPUS CHRISTI	TX		12/26/2024	8.750	116,181		(86)				170,000	11/27/2024
100185866	CF	PHOENIX	AZ		12/26/2024	7.125	278,387		(226)				530,000	11/26/2024
100185867		JACKSONVILLE	FL		12/26/2024	7.750	362,731		(120)				457,000	12/05/2024
100185868	CF	BALTIMORE	MD		12/26/2024	7.999	152,424		(126)				210,000	12/06/2024
100185869	CF	FRESNO	CA		12/26/2024	7.875	259,329		(223)				435,000	10/15/2024
100185870	CF	PHOENIX	AZ		12/26/2024	7.250	382,910		(167)				540,000	11/27/2024
100185871		ALISO VIEJO	CA		12/26/2024	7.875	437,925		(280)				955,000	10/16/2024
100185872	CF	HOUSTON	TX		12/26/2024	6.499	256,892		212				360,000	11/15/2024
100185873	CF	PORT CHARLOTTE	FL		12/26/2024	6.875	177,464		(87)				312,000	12/09/2024
100185874	CF	RIVERSIDE	CA		12/26/2024	6.999	378,037		(98)				538,000	12/09/2024
100185875	CF	FORNEY	TX		12/26/2024	7.625	213,896		(218)				428,000	12/10/2024
100185876	CF	HAMPSHIRE	IL		12/26/2024	6.999	167,489		65				230,000	10/17/2024
100185877	CF	PHOENIX	AZ		12/26/2024	7.625	215,733		(100)				320,000	12/10/2024
100185878	CF	SAINT LEONARD	MD		12/26/2024	6.999	259,134		(52)				375,000	10/30/2024
100185879	CF	BAKERSFIELD	CA		12/26/2024	6.999	207,533		(34)				285,000	10/30/2024
100185880	CF	OXNARD	CA		12/26/2024	6.999	527,344		(143)				832,000	12/03/2024
100185881	CF	FAYETTEVILLE	NC		12/26/2024	6.625	242,240		62				341,500	11/01/2024
100185882	CF	JERSEY CITY	NJ		12/26/2024	7.625	439,738		(190)				580,000	12/03/2024
100185883		TITUSVILLE	FL		12/26/2024	7.875	135,896		(112)				175,000	12/04/2024
100185884		PASADENA	MD		12/26/2024	7.750	487,446		(215)				610,000	12/03/2024
100185885	CF	DANBURY	CT		12/26/2024	8.125	146,420		(93)				190,000	12/03/2024
100185886	CF	WILLIAMS	AZ		12/26/2024	6.750	438,598		6				738,000	12/05/2024
100185887		AKRON	OH		12/26/2024	7.625	118,871		(77)				145,000	11/21/2024
100185888		KENOSHA	WI		12/26/2024	7.750	220,746		(158)				268,000	12/05/2024
100185889	CF	LONG BEACH	CA		12/26/2024	7.625	558,060		(535)				930,000	12/04/2024
100185890		LANCASTER	OH		12/26/2024	8.875	132,905		(110)				150,000	12/02/2024
100185891	CF	MADERA	CA		12/26/2024	6.999	209,947		(6)				302,000	11/26/2024
100185892	CF	BALTIMORE	MD		12/26/2024	6.999	165,511		(19)				237,500	12/05/2024
100185893		FAYETTEVILLE	NC		12/26/2024	8.125	145,873		(133)				192,000	12/03/2024
100185894	CF	SOUTH ELGIN	IL		12/26/2024	8.499	127,185		(111)				175,000	12/03/2024
100185895		SAN BERNARDINO	CA		12/26/2024	8.875	245,023		(188)				761,000	06/15/2025
100185896		OCALA	FL		12/26/2024	7.875	194,339		(154)				245,000	12/05/2024
100185897		MC FARLAND	CA		12/26/2024	7.250	199,659		(48)				297,500	12/05/2024
100185899		MIDDLE RIVER	MD		12/26/2024	7.250	170,477		(100)				209,000	10/22/2024
100185900	CF	ROCKLIN	CA		12/26/2024	7.999	493,485		(228)				675,000	11/25/2024
100185901	CF	PASO ROBLES	CA		12/26/2024	6.999	125,725		(42)				447,500	11/05/2024
100185902		KENOSHA	WI		12/26/2024	7.499	204,190		(117)				250,000	12/05/2024
100185903		GAINESVILLE	GA		12/26/2024	6.999	345,676		24				435,000	12/03/2024
100185904	CF	LOMA LINDA	CA		12/26/2024	7.750	512,797		(325)				925,000	11/25/2024
100185905	CF	TORRANCE	CA		12/26/2024	7.250	334,151		(227)				875,000	12/03/2024
100185906		HELENA	AL		12/26/2024	6.499	170,794		59				235,000	12/10/2024
100185907	CF	LAKEMOOR	IL		12/26/2024	7.625	337,556		17				462,000	12/03/2024
100185908	CF	DALLAS	TX		12/26/2024	6.625	396,204		92				540,000	10/30/2024
100185909		SEVIERVILLE	TN		12/26/2024	6.499	709,295		71				1,500,000	11/26/2024
100185910		BIRMINGHAM	AL		12/26/2024	6.499	99,527		35				140,000	12/06/2024
100185911	CF	SUGARLOAF	CA		12/26/2024	7.125	392,224		(220)				595,000	11/27/2024
100185912	CF	OCEAN CITY	MD		12/26/2024	8.875	583,949		(194)				725,000	12/06/2024
100185913	CF	BERMUDA DUNES	CA		12/26/2024	7.875	2,467,575		(2,180)				4,321,000	12/04/2024
100185914	CF	ORLAND PARK	IL		12/26/2024	7.999	245,855		(226)				295,000	12/09/2024
100185915		NEW HAVEN	CT		12/26/2024	7.375	290,531		(61)				365,000	12/06/2024
100185916		COLUMBUS	GA		12/26/2024	6.375	120,141		58				157,000	12/09/2024
100185917	CF	ARLINGTON	TX		12/26/2024	7.250	377,584		(200)				555,000	12/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185918	CF	BEAUMONT	CA		12/26/2024	7.999	365,298		(76)				575,000	12/04/2024
100185919	CF	LAGUNA NIGUEL	CA		12/26/2024	7.499	479,218		(301)				585,000	11/29/2024
100185920	CF	MIAMI	FL		12/26/2024	6.499	494,405		21				1,205,000	12/10/2024
100185921	CF	MILWAUKIE	OR		12/26/2024	7.875	350,729		(70)				437,000	12/02/2024
100185922		COLUMBUS	GA		12/26/2024	6.375	120,613		55				167,500	12/02/2024
100185923	CF	GLEN ALLEN	VA		12/26/2024	7.750	243,996		(68)				355,000	11/23/2024
100185924	CF	LAS VEGAS	NV		12/26/2024	7.125	119,373		(99)				250,000	11/26/2024
100185925		BROOKHAVEN	GA		12/26/2024	9.375	521,848		(400)				1,350,000	11/27/2024
100185926	CF	GREENSBORO	GA		12/26/2024	7.250	1,680,339		(1,328)				2,400,000	11/13/2024
100185927	CF	DESERT HOT SPRINGS	CA		12/26/2024	8.499	374,608		(317)				413,000	12/05/2024
100185928		ODESSA	TX		12/26/2024	9.125	148,304		(169)				202,000	12/10/2024
100185929	CF	BRADENTON	FL		12/26/2024	6.750	252,642		24				370,000	12/04/2024
100185930	CF	FLOWER MOUND	TX		12/26/2024	7.499	878,265		(627)				1,220,000	11/25/2024
100185931	CF	ANNAPOLIS	MD		12/26/2024	7.375	277,562		5				365,000	12/04/2024
100185933	CF	HESPERIA	CA		12/26/2024	8.875	410,695		(235)				471,000	11/06/2024
100185934	CF	AURORA	CO		12/26/2024	7.999	336,943		(34)				440,000	12/02/2024
100185935	CF	PARADISE VALLEY	AZ		12/26/2024	7.125	1,850,861		(1,231)				2,374,000	12/02/2024
100185936	CF	STOCKTON	CA		12/26/2024	7.499	302,790		(39)				430,000	12/05/2024
100185937	CF	GLEN ELLYN	IL		12/26/2024	6.999	271,262		(4)				410,000	11/23/2024
100185938	CF	SPRINGFIELD	OR		12/26/2024	6.499	328,741		(82)				505,000	11/25/2024
100185939	CF	SANTA CLARITA	CA		12/26/2024	6.999	454,534		26				705,000	11/22/2024
100185940	CF	BIG BEAR LAKE	CA		12/26/2024	6.499	272,213		(1)				601,000	11/05/2024
100185941	CF	LAS VEGAS	NV		12/26/2024	7.250	2,855,197		(608)				3,850,000	12/02/2024
100185942	CF	SAN JOSE	CA		12/26/2024	8.499	456,817		(150)				531,000	12/03/2024
100185944	CF	WOODSTOCK	VA		12/26/2024	8.750	384,574		(325)				422,000	12/05/2024
100185945	CF	PERRY	GA		12/26/2024	7.750	237,909		(228)				287,000	12/04/2024
100185946	CF	HESPERIA	CA		12/26/2024	9.875	447,361		(330)				476,000	12/07/2024
100185947	CF	SACRAMENTO	CA		12/26/2024	7.999	368,542		(169)				483,000	12/04/2024
100185948	CF	BUENA PARK	CA		12/26/2024	8.625	1,000,337		(858)				1,200,000	12/07/2024
100185949	CF	HEMET	CA		12/26/2024	8.999	349,228		(269)				480,000	12/02/2024
100185950	CF	LOS ANGELES	CA		12/26/2024	8.625	633,951		(544)				760,000	12/03/2024
100185951	CF	ESSEX	MD		12/26/2024	7.999	255,086		(74)				330,000	12/02/2024
100185952	CF	SCOTTSDALE	AZ		12/26/2024	6.499	307,996		38				668,000	11/26/2024
100185953	CF	SAN JUAN CAPISTRANO	CA		12/26/2024	9.750	446,882		(334)				535,000	12/02/2024
100185954	CF	PHOENIX	AZ		12/26/2024	8.625	444,990		(279)				481,000	11/27/2024
100185955	CF	CORONA	CA		12/26/2024	9.250	765,979		(334)				1,100,000	12/07/2024
100185956	CF	WEST CHESTER	PA		12/26/2024	6.990	134,029		(57)				400,000	12/02/2024
100185957	CF	MIDDLETOWN	MD		12/26/2024	7.875	605,919		(197)				800,000	12/05/2024
100185958	CF	LOS BANOS	CA		12/26/2024	7.999	498,125		143				600,000	12/04/2024
100185959	CF	LAKE STEVENS	WA		12/26/2024	7.999	664,344		(451)				760,000	10/18/2024
100185960	CF	EAST HARTFORD	CT		12/26/2024	9.125	224,833		(46)				285,000	12/10/2024
100185961	CF	BELMONT	CA		12/26/2024	7.375	1,559,890		(1,488)				3,800,000	11/27/2024
100185962	CF	NEWBURY PARK	CA		12/26/2024	6.750	601,895		(90)				795,500	11/14/2024
100185963	CF	SAN DIEGO	CA		12/26/2024	7.625	598,363		(168)				865,000	12/04/2024
100185964	CF	MONROVIA	CA		12/26/2024	9.875	983,416		(672)				1,100,000	12/03/2024
100185965	CF	JOLIET	IL		12/26/2024	8.250	195,016		(80)				240,000	12/10/2024
100185966	CF	PEMBROKE PINES	FL		12/26/2024	7.375	689,274		(469)				850,000	12/10/2024
100185967	CF	HIALEAH	FL		12/26/2024	7.999	483,828		(428)				630,000	11/26/2024
100185968	CF	LAVEEN	AZ		12/26/2024	7.125	296,652		(166)				368,000	12/04/2024
100185969	CF	TRUCKEE	CA		12/26/2024	9.750	1,315,903		(620)				1,425,000	12/10/2024
100185970	CF	LOS GATOS	CA		12/26/2024	6.875	2,525,784		(1,124)				9,250,000	12/06/2024
100185972	CF	PORT HUENEME	CA		12/26/2024	8.499	384,152		(140)				730,000	12/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185973	CF	BROOKLYN	MD		12/26/2024	8.625	176,526		(100)				220,000	12/09/2024
100185974	CF	NORTH FORT MYERS	FL		12/26/2024	9.250	373,533		(265)				408,000	12/03/2024
100185975	CF	OXNARD	CA		12/26/2024	8.875	486,325		(300)				600,000	12/10/2024
100185976	CF	HIALEAH	FL		12/26/2024	7.999	509,980		(338)				630,000	12/03/2024
100185977	CF	EDMONDS	WA		12/26/2024	6.875	825,724		(230)				1,175,000	11/29/2024
100185979	CF	HOFFMAN ESTATES	IL		12/26/2024	7.499	218,943		(34)				355,000	11/25/2024
100185980	CF	ROCKVILLE	MD		12/26/2024	7.125	1,015,418		(375)				1,557,000	12/09/2024
100185981	CF	SAN BERNARDINO	CA		12/26/2024	6.999	472,337		(169)				590,000	11/26/2024
100185982		EASTON	MD		12/26/2024	6.875	404,056		(78)				700,000	11/21/2024
100185983	CF	RICHMOND	TX		12/26/2024	7.625	598,675		(564)				745,000	12/05/2024
100185984	CF	LOS ANGELES	CA		12/26/2024	6.999	422,152		(317)				736,000	12/02/2024
100185986	CF	RIVERVIEW	FL		12/26/2024	7.999	254,189		(234)				306,000	12/09/2024
100185987	CF	BURLESON	TX		12/26/2024	7.875	252,038		(152)				320,000	12/05/2024
100185988	CF	PALOS PARK	IL		12/26/2024	9.875	562,311		(57)				635,000	12/09/2024
100185989	CF	LUTZ	FL		12/26/2024	7.125	324,271		(163)				400,000	12/06/2024
100185990	CF	PORTER	TX		12/26/2024	7.499	241,821		(100)				343,000	12/04/2024
100185991		LOUISVILLE	KY		12/26/2024	7.999	488,234		(304)				605,000	12/06/2024
100185992	CF	MIDDLE RIVER	MD		12/26/2024	8.250	333,485		(299)				409,000	12/03/2024
100185993	CF	BERGENFIELD	NJ		12/26/2024	7.250	401,864		(275)				490,000	12/02/2024
100185994		LOS ANGELES	CA		12/26/2024	7.999	992,192		(406)				1,250,000	12/04/2024
100185995	CF	WEST ROXBURY	MA		12/26/2024	8.625	761,982		(29)				915,000	12/02/2024
100185996	CF	EDINBURG	TX		12/26/2024	6.999	201,703		(80)				250,000	12/10/2024
100185997	CF	CULPEPER	VA		12/26/2024	7.499	393,179		(371)				542,000	12/03/2024
100185998	CF	MIAMI	FL		12/26/2024	7.125	356,915		(238)				550,000	12/03/2024
100186000	CF	CORONA	CA		12/27/2024	6.990	299,041		(60)				960,000	09/29/2024
100186002	CF	ELIZABETH	NJ		12/27/2024	7.750	546,668		(209)				705,000	09/26/2024
100186003	CF	PRESCOTT VALLEY	AZ		12/27/2024	7.875	793,490		(218)				990,000	10/02/2024
100186004	CF	NEW BUFFALO	MI		12/27/2024	8.000	540,436		(309)				660,000	10/16/2024
100186005	CF	MARIPOSA	CA		12/27/2024	9.625	548,813		(388)				659,000	10/14/2024
100186007	CF	SAMMAMISH	WA		12/27/2024	7.750	409,010		(235)				1,480,000	10/24/2024
100186008	CF	SANTA FE	NM		12/27/2024	7.375	334,113		(147)				412,000	10/29/2024
100186009	CF	PALMETTO BAY	FL		12/27/2024	6.500	1,772,587		475				2,975,000	09/25/2024
100186010	CF	LOUISVILLE	KY		12/27/2024	7.625	271,448		(162)				340,000	10/30/2024
100186011	CF	LARGO	FL		12/27/2024	7.125	194,787		(96)				596,000	09/12/2024
100186012		ORLANDO	FL		12/27/2024	7.990	224,258		(169)				329,000	10/25/2024
100186013	CF	COLTON	CA		12/27/2024	7.500	341,111		(131)				450,000	10/07/2024
100186014	CF	HOUSTON	TX		12/27/2024	7.875	409,378		(258)				529,000	10/30/2024
100186015	CF	BOYNTON BEACH	FL		12/27/2024	9.875	536,827		(141)				589,000	10/17/2024
100186016	CF	FRESNO	CA		12/27/2024	8.125	270,793		(233)				335,000	10/30/2024
100186017	CF	PORT ORANGE	FL		12/27/2024	7.625	238,183		(118)				360,000	08/26/2024
100186018	CF	HIALEAH	FL		12/27/2024	7.125	150,876		(65)				315,000	08/22/2024
100186019	CF	COMMERCE	GA		12/27/2024	6.750	222,545		110				307,500	10/02/2024
100186020	CF	MILWAUKEE	WI		12/27/2024	8.875	128,907		(111)				175,000	11/01/2024
100186021	CF	POMPANO BEACH	FL		12/27/2024	7.125	352,005		79				479,000	10/11/2024
100186023	CF	KALISPELL	MT		01/31/2025	7.875	466,104		(259)				870,000	12/20/2024
100186025	CF	BAKERSFIELD	CA		01/31/2025	7.750	482,105		(98)				590,000	12/20/2024
100186026	CF	SAN DIEGO	CA		01/31/2025	6.625	581,273		200				1,547,000	11/08/2024
100186027	CF	SAN DIEGO	CA		01/31/2025	6.625	551,510		191				1,475,000	10/31/2024
100186029	CF	BOZEMAN	MT		01/31/2025	7.750	474,478		(184)				585,000	12/30/2024
100186036	CF	TAYLOR	TX		01/31/2025	7.500	198,517		(69)				315,000	12/20/2024
100186038	CF	MIAMI	FL		01/31/2025	7.500	368,617		(58)				560,000	12/23/2024
100186039	CF	GRAND RAPIDS	MI		01/31/2025	8.000	170,383		(104)				218,000	12/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186040	CF	UNION	NJ		01/31/2025	7.250	630,193		30				936,000	12/18/2024
100186041	CF	LAGUNA NIGUEL	CA		01/31/2025	6.750	349,183		21				500,000	12/20/2024
100186043	CF	CLERMONT	FL		01/31/2025	8.750	397,911		(156)				438,000	12/16/2024
100186044	CF	EL MIRAGE	AZ		01/31/2025	6.750	334,268		33				420,000	12/13/2024
100186045	CF	GONZALES	TX		01/31/2025	8.500	106,382		(61)				128,000	12/16/2024
100186046	CF	TITUSVILLE	FL		01/31/2025	7.875	226,120		(125)				295,000	12/27/2024
100186047	CF	CENTERTON	AR		01/31/2025	7.250	220,319		1,253				316,000	12/10/2024
100186048	CF	ALBUQUERQUE	NM		01/31/2025	7.250	122,788		(46)				260,000	12/18/2024
100186050	CF	RUTHERFORD	NJ		01/31/2025	7.375	636,200		(75)				900,000	12/19/2024
100186051	CF	PORT SAINT LUCIE	FL		01/31/2025	7.125	198,627		(53)				365,000	12/16/2024
100186052	CF	LAS VEGAS	NV		01/31/2025	7.625	727,976		(307)				890,000	12/20/2024
100186053	CF	LOS ANGELES	CA		01/31/2025	7.250	151,917		(44)				1,100,000	12/17/2024
100186055	CF	SUMMERVILLE	SC		01/31/2025	7.125	234,138		35				314,000	12/16/2024
100186056	CF	NORTH CHARLESTON	SC		01/31/2025	7.125	205,122		30				275,000	12/16/2024
100186057		LEANDER	TX		01/31/2025	6.875	133,386		(94)				472,000	01/10/2025
100186058	CF	VICTORVILLE	CA		01/31/2025	7.500	320,865		(85)				450,000	12/18/2024
100186059	CF	GRAYSON	GA		01/31/2025	7.375	498,929		(305)				608,000	01/08/2025
100186061	CF	LINCOLN	NE		01/31/2025	7.875	131,425		(57)				170,000	12/26/2024
100186062	CF	LAKE OSWEGO	OR		01/31/2025	6.625	906,113		195				1,175,000	12/27/2024
100186063	CF	BRIGHTON	CO		01/31/2025	8.000	637,069		(147)				749,000	12/06/2024
100186065	CF	NORTH CHARLESTON	SC		01/31/2025	7.125	163,298		25				219,000	12/27/2024
100186068	CF	SAN DIEGO	CA		01/31/2025	6.875	1,013,271		(135)				2,075,000	12/19/2024
100186069	CF	MISSION VIEJO	CA		01/31/2025	6.875	812,224		30				1,910,000	12/23/2024
100186070	CF	MONROE	NC		01/31/2025	7.375	220,845		(69)				327,000	12/09/2024
100186071	CF	GLENDALE	CA		01/31/2025	7.000	1,136,742		(69)				1,415,000	12/26/2024
100186072	CF	REDWOOD CITY	CA		01/31/2025	8.000	294,492		(66)				400,000	12/13/2024
100186073	CF	HUTTO	TX		01/31/2025	7.750	509,569		(383)				635,000	01/06/2025
100186074	CF	INDIANAPOLIS	IN		01/31/2025	7.500	106,965		(54)				135,000	12/20/2024
100186075	CF	MARIETTA	GA		01/31/2025	7.625	1,848,830		(1,334)				2,300,000	01/03/2025
100186076	CF	HUMBLE	TX		01/31/2025	7.375	188,415		(46)				265,000	12/06/2024
100186078	CF	HYATTSVILLE	MD		01/31/2025	7.125	173,070		(164)				334,000	12/23/2024
100186079	CF	GUNNISON	CO		01/31/2025	7.375	120,365		(24)				160,000	01/03/2025
100186080	CF	PORTLAND	OR		01/31/2025	6.500	565,127		267				700,000	12/20/2024
100186081	CF	MIAMI	FL		01/31/2025	7.500	332,715		(215)				409,000	12/18/2024
100186083	CF	OCALA	FL		01/31/2025	7.250	677,204		(487)				1,013,000	01/10/2025
100186084	CF	REDMOND	WA		01/31/2025	7.625	1,458,820		(301)				1,696,000	12/30/2024
100186088	CF	CASTLE PINES	CO		01/31/2025	7.250	1,383,640		(440)				1,775,000	12/13/2024
100186090	CF	INDIANAPOLIS	IN		01/31/2025	7.750	259,125		(170)				538,000	12/17/2024
100186091	CF	ORLANDO	FL		01/31/2025	7.250	158,442		(9)				210,000	12/16/2024
100186092	CF	TOMBALL	TX		01/31/2025	7.375	1,535,224		(621)				2,025,000	12/23/2024
100186093	CF	MONROE	NC		01/31/2025	7.375	220,827		(69)				327,000	12/09/2024
100186095	CF	ALEXANDRIA	VA		01/31/2025	6.875	144,825		(5)				214,000	01/03/2025
100186096	CF	CARMEL	IN		01/31/2025	7.500	396,874		(124)				530,000	12/17/2024
100186098	CF	HAMPTON	GA		01/31/2025	7.250	354,687		(110)				435,000	12/20/2024
100186099	CF	BASEHOR	KS		01/31/2025	7.625	225,128		(112)				410,000	12/23/2024
100186100	CF	TILLAMOOK	OR		01/31/2025	7.375	129,292		(76)				438,000	11/25/2024
100186101	CF	MONROE	NC		01/31/2025	7.375	220,821		(69)				327,000	12/09/2024
100186102	CF	EUGENE	OR		01/31/2025	7.625	752,968		(137)				908,000	12/20/2024
100186104	CF	FULLERTON	CA		01/31/2025	6.875	498,888		(54)				990,000	01/06/2025
100186105	CF	FREMONT	CA		01/31/2025	7.750	317,124		(63)				590,000	01/06/2025
100186107	CF	OAKLAND	CA		01/31/2025	7.750	898,697		(70)				1,259,000	01/10/2025
100186108	CF	VAIL	CO		01/31/2025	6.875	1,394,819		134				2,063,000	12/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186110	CF	JERSEY CITY	NJ		01/31/2025	7.250	597,386		(262)				980,000	01/09/2025
100186112	CF	CEDARPINES PARK	CA		01/31/2025	8.375	367,164		(156)				435,000	12/23/2024
100186115	CF	SARATOGA SPRINGS	UT		01/31/2025	7.625	406,442		(68)				474,000	12/23/2024
100186116	CF	MIAMI	FL		01/31/2025	7.000	754,499		(153)				935,000	12/20/2024
100186117	CF	HUMBLE	TX		01/31/2025	7.250	175,867		(16)				265,000	12/09/2024
100186118	CF	MCMINNVILLE	OR		01/31/2025	6.875	652,546		(90)				1,225,000	01/10/2025
100186121	CF	LONE TREE	CO		01/31/2025	7.000	2,027,266		(453)				3,640,000	12/31/2024
100186124	CF	CENTENNIAL	CO		01/31/2025	7.000	651,036		(190)				1,810,000	12/31/2024
100186125	CF	SAINT AUGUSTINE	FL		01/31/2025	7.250	423,655		(121)				530,000	12/31/2024
100186126	CF	SAN DIEGO	CA		01/31/2025	6.500	223,650		105				645,000	10/31/2024
100186127	CF	CROWLEY	TX		02/10/2025	6.625	299,011		26				530,000	12/31/2024
100186129	CF	MADERA	CA		02/10/2025	7.125	212,906		(57)				380,000	01/23/2025
100186130	CF	ROLLA	MO		02/10/2025	7.250	821,086		(7)				1,034,000	01/02/2025
100186133	CF	BALTIMORE	MD		02/10/2025	6.990	130,859		52				180,000	10/31/2024
100186136	CF	ENCINO	CA		02/10/2025	6.875	1,486,793		10				6,110,000	12/26/2024
100186141	CF	MESA	AZ		02/10/2025	7.375	1,655,850		(675)				2,200,000	12/27/2024
100186142	CF	WEST COVINA	CA		02/10/2025	6.875	348,545		9				830,000	12/26/2024
100186144	CF	SACRAMENTO	CA		02/10/2025	8.250	195,425		(154)				255,000	01/02/2025
100186146		JERSEY CITY	NJ		02/10/2025	7.250	596,925		(184)				985,000	01/09/2025
100186147	CF	STOCKTON	CA		02/10/2025	8.000	498,819		(250)				650,000	12/24/2024
100186148	CF	LAS VEGAS	NV		02/10/2025	6.875	248,638		4				440,000	12/20/2024
100186151	CF	MANCHESTER	CT		02/10/2025	7.750	286,799		(192)				365,000	01/07/2025
100186152	CF	LAKE WORTH BEACH	FL		02/10/2025	7.000	425,153		34				638,000	12/27/2024
100186153	CF	FAIRFIELD	CT		02/10/2025	7.375	812,526		(169)				1,080,000	12/23/2024
100186154	CF	TEMPE	AZ		02/10/2025	7.500	522,623		(261)				640,000	12/27/2024
100186159	CF	VISALIA	CA		02/10/2025	7.750	244,317		(179)				295,000	12/31/2024
100186160	CF	HAPPY VALLEY	OR		02/10/2025	7.000	328,758		59				515,000	12/23/2024
100186161	CF	PASCO	WA		02/10/2025	6.750	260,781		91				432,000	12/30/2024
100186162	CF	GILBERT	AZ		02/10/2025	7.000	394,005		(95)				539,000	12/27/2024
100186163	CF	WASHINGTON	DC		02/10/2025	6.750	401,977		66				1,310,000	12/30/2024
100186164	CF	WEST PALM BEACH	FL		02/10/2025	7.250	245,865		(92)				745,000	12/27/2024
100186165	CF	HONOLULU	HI		02/10/2025	7.375	906,643		(413)				1,180,000	01/09/2025
100186166	CF	CASTAIC	CA		02/10/2025	6.500	348,279		290				1,330,000	12/31/2024
100186167	CF	CARSON	CA		02/10/2025	7.375	529,823		(243)				675,000	01/07/2025
100186170	CF	ORANGE	CA		02/10/2025	7.000	544,987		(55)				1,700,000	12/23/2024
100186171	CF	FRISCO	TX		02/10/2025	6.625	1,156,268		155				2,185,000	12/30/2024
100186172	CF	PORTLAND	OR		02/10/2025	7.000	253,785		(25)				425,000	12/24/2024
100186173	CF	PASCO	WA		02/10/2025	6.750	248,884		90				405,000	12/30/2024
100186175	CF	NORTH HOLLYWOOD	CA		02/10/2025	6.375	736,133		325				1,360,000	12/26/2024
100186176	CF	PALMDALE	CA		02/10/2025	7.000	272,982		(33)				425,000	01/06/2025
100186177	CF	SEATTLE	WA		02/10/2025	6.750	399,909		110				730,000	12/30/2024
100186178	CF	CORONA	CA		02/10/2025	7.500	754,263		(139)				940,000	12/23/2024
100186183	CF	HONOLULU	HI		02/10/2025	7.500	327,826		(201)				399,000	01/03/2025
100186184	CF	CINCINNATI	OH		02/10/2025	7.250	260,626		(3)				354,000	12/30/2024
100186185	CF	MIAMI	FL		12/27/2024	6.875	888,205		(168)				1,145,000	12/10/2024
100186186	CF	STOCKTON	CA		12/27/2024	9.250	108,787		(35)				150,000	12/11/2024
100186187	CF	DACULA	GA		12/27/2024	8.500	341,770		(115)				450,000	12/13/2024
100186188	CF	AUSTIN	TX		12/27/2024	6.875	2,402,219		(491)				3,050,000	12/11/2024
100186189	CF	GLENDALE	AZ		12/27/2024	8.500	375,303		(326)				450,000	12/05/2024
100186192	CF	PORT SAINT LUCIE	FL		12/27/2024	6.999	264,804		(83)				442,000	11/18/2024
100186194	CF	MIAMI	FL		12/27/2024	8.999	504,026		(294)				545,000	11/25/2024
100186195	CF	SANDY HOOK	CT		12/27/2024	8.124	330,183		(188)				430,000	11/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186196	CF	WEST HAVEN	CT		12/27/2024	8.249	325,565		(74)				415,000	11/27/2024
100186197	CF	HEMET	CA		12/27/2024	7.749	351,364		(357)				420,000	11/26/2024
100186198	CF	POMPANO BEACH	FL		12/27/2024	8.374	767,327		(241)				895,000	11/25/2024
100186199	CF	BEL AIR	MD		12/27/2024	8.874	379,401		(316)				485,000	12/09/2024
100186200	CF	NEW CASSEL	NY		12/27/2024	7.999	611,001		(291)				750,000	11/27/2024
100186201	CF	SOUTH FALLSBURG	NY		12/27/2024	7.749	171,493		(158)				207,000	11/27/2024
100186202	CF	STOCKTON	CA		12/27/2024	8.124	304,846		(102)				380,000	12/10/2024
100186203	CF	BATON ROUGE	LA		12/27/2024	8.999	180,473		(148)				255,000	11/26/2024
100186204	CF	AURORA	CO		12/27/2024	9.499	327,062		(248)				355,000	11/27/2024
100186205		GAINESVILLE	GA		12/27/2024	7.999	247,441		(104)				410,000	12/06/2024
100186206	CF	WEST NEW YORK	NJ		12/27/2024	7.999	246,151		(235)				299,000	08/30/2024
100186208	CF	KINGS PARK	NY		12/27/2024	7.374	690,996		134				880,000	12/05/2024
100186209	CF	SNELLVILLE	GA		12/27/2024	7.874	447,164		(97)				558,000	12/03/2024
100186210	CF	CARSON	CA		12/27/2024	7.374	661,265		(406)				820,000	12/09/2024
100186211	CF	HEMET	CA		12/27/2024	8.749	483,096		(316)				520,000	11/14/2024
100186212	CF	PARRISH	FL		12/27/2024	8.249	366,243		(224)				420,000	11/22/2024
100186213	CF	BAKERSFIELD	CA		12/27/2024	7.500	495,266		(369)	5			604,000	10/30/2024
100186214	CF	WOODBURN	OR		12/27/2024	8.999	735,228		(467)				890,000	11/22/2024
100186215	CF	RONDA	NC		12/27/2024	7.249	403,566		(177)				570,000	11/05/2024
100186217	CF	OLNEY	MD		12/27/2024	7.624	378,269		10				513,000	11/07/2024
100186218	CF	PALM BAY	FL		12/27/2024	8.749	290,430		(214)				350,000	11/12/2024
100186219	CF	ENGLEWOOD	NJ		12/27/2024	7.250	1,971,100		(908)				3,000,000	09/25/2024
100186220	CF	WEST PALM BEACH	FL		12/27/2024	8.499	280,479		(223)				360,000	11/14/2024
100186222	CF	EDWARDSVILLE	PA		12/27/2024	9.374	133,520		(102)				200,000	11/14/2024
100186223	CF	GAINESVILLE	FL		12/27/2024	7.374	453,118		(384)				877,000	11/12/2024
100186224	CF	PHILADELPHIA	PA		12/27/2024	8.999	281,335		(225)				360,000	11/27/2024
100186225	CF	MINOT	ND		12/27/2024	8.374	117,742		(111)				155,000	11/20/2024
100186227	CF	NEW YORK	NY		12/27/2024	7.374	506,935		(318)				970,000	12/10/2024
100186228	CF	JOHNS ISLAND	SC		12/27/2024	7.749	325,493		(184)				490,000	12/11/2024
100186230	CF	LYNCHBURG	VA		12/27/2024	6.999	144,825		15				210,000	12/05/2024
100186231		REXFORD	NY		12/27/2024	7.749	322,116		156				475,500	12/03/2024
100186233	CF	JACKSONVILLE	FL		12/27/2024	6.874	163,142		(87)				247,000	12/11/2024
100186235		NORTH LAS VEGAS	NV		12/27/2024	7.749	146,713		(115)				265,000	12/06/2024
100186238	CF	ROCKWALL	TX		12/27/2024	7.249	255,868		(139)				339,000	12/10/2024
100186241	CF	EUSTIS	FL		12/27/2024	8.625	363,269		(362)				543,000	07/26/2024
100186247	CF	LAKE HAVASU CITY	AZ		12/27/2024	7.375	474,550		(404)				625,000	11/12/2024
100186249		DANA POINT	CA		12/27/2024	7.990	2,013,885		(1,495)				2,700,000	11/01/2024
100186250	CF	GARDENA	CA		12/27/2024	6.750	717,847		77				910,000	11/07/2024
100186252		DAYTONA BEACH	FL		12/27/2024	6.875	212,850		(80)				335,000	11/01/2024
100186253		SEATAC	WA		12/27/2024	7.500	522,222		(343)				785,000	09/18/2024
100186255	CF	LAPEER	MI		12/27/2024	7.125	265,413		(118)				390,000	11/08/2024
100186256	CF	BUFORD	GA		12/27/2024	6.500	316,071		(95)				525,900	09/24/2024
100186257	CF	FLAGLER BEACH	FL		12/27/2024	6.625	262,704		(104)				435,000	10/31/2024
100186258	CF	BENSALEM	PA		12/27/2024	8.375	290,955		(242)				569,000	10/30/2024
100186259	CF	FAIRFIELD	OH		12/27/2024	7.375	266,480		(181)				400,000	10/25/2024
100186260	CF	FOLSOM	CA		12/27/2024	6.625	283,318		(30)				595,000	10/01/2024
100186261		LAS VEGAS	NV		12/27/2024	7.000	350,884		(134)				500,000	09/13/2024
100186263	CF	ORLANDO	FL		12/27/2024	6.500	114,008		(36)				156,500	10/22/2024
100186264	CF	IRVINE	CA		12/27/2024	6.375	1,746,265		(397)				3,300,000	09/24/2024
100186265	CF	SAVANNAH	GA		12/27/2024	6.875	306,708		(92)				470,000	10/02/2024
100186266	CF	ORLANDO	FL		12/27/2024	6.875	297,162		(229)				480,000	11/05/2024
100186267	CF	CONCORD TOWNSHIP	OH		12/27/2024	7.250	473,475		(285)				580,000	10/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186269	CF	NORCO	CA		12/27/2024	6.625	856,441		(338)				1,250,000	10/10/2024
100186270	CF	DULUTH	GA		12/27/2024	6.625	234,410		(114)				336,500	10/01/2024
100186271	CF	WINTER GARDEN	FL		12/27/2024	6.750	410,899		(122)				585,590	09/27/2024
100186272	CF	LAS VEGAS	NV		12/27/2024	6.875	3,026,156		(1,269)				5,800,000	09/26/2024
100186273	CF	HIGHLANDS RANCH	CO		12/27/2024	7.125	419,642		(294)				600,000	09/18/2024
100186274	CF	KENT	WA		12/27/2024	6.750	423,486		(216)				740,000	10/03/2024
100186275	CF	SMYRNA	GA		12/27/2024	6.500	379,196		(137)				476,000	10/04/2024
100186276	CF	SAN FRANCISCO	CA		12/27/2024	6.500	939,486		(108)				1,575,000	10/15/2024
100186277	CF	LAS VEGAS	NV		12/27/2024	6.875	419,480		(330)				545,000	09/27/2024
100186278	CF	ONTARIO	CA		12/27/2024	8.750	732,085		(480)				835,000	10/29/2024
100186279	CF	SPRINGBORO	OH		12/27/2024	7.625	180,394		(155)				348,000	11/01/2024
100186280	CF	MCKINNEY	TX		12/27/2024	7.125	397,648		(281)				485,000	10/08/2024
100186281	CF	RIVERSIDE	CA		12/27/2024	7.625	1,189,217		(502)				1,400,000	10/29/2024
100186282	CF	LAKEWOOD	CA		12/27/2024	7.250	507,738		(382)				850,000	11/16/2024
100186283	CF	LANCASTER	CA		12/27/2024	7.990	353,487		(294)				455,000	10/23/2024
100186284	CF	COSTA MESA	CA		12/27/2024	7.125	628,003		(137)				1,245,000	10/24/2024
100186285	CF	EL CAJON	CA		12/27/2024	6.875	1,030,153		(352)				1,650,000	11/07/2024
100186286	CF	DAYTONA BEACH	FL		12/27/2024	7.990	341,419		(284)				412,000	10/29/2024
100186287	CF	MCKINNEY	TX		12/27/2024	8.000	209,489		(203)				275,000	11/05/2024
100186288	CF	FRISCO	TX		12/27/2024	6.990	784,691		(330)				1,035,000	11/01/2024
100186289	CF	EUGENE	OR		12/27/2024	8.375	513,446		(409)				660,000	10/29/2024
100186290	CF	SAN JOSE	CA		12/27/2024	6.990	849,372		(268)				1,350,000	10/25/2024
100186291	CF	GROVELAND	FL		12/27/2024	6.990	304,711		(3)				374,000	10/30/2024
100186292	CF	CORTLAND	OH		12/27/2024	7.990	273,991		(79)				341,000	10/28/2024
100186293	CF	GLEN ARM	MD		12/27/2024	7.375	336,678		(289)				611,500	11/04/2024
100186294	CF	HAUULA	HI		12/27/2024	6.875	874,897		(170)				1,350,000	11/01/2024
100186295	CF	SAN ANTONIO	TX		12/27/2024	7.250	223,806		(157)				445,000	10/30/2024
100186297	CF	MORENO VALLEY	CA		12/27/2024	7.750	853,733		(377)				990,000	10/30/2024
100186298		ARROYO GRANDE	CA		12/27/2024	7.500	1,241,226		(646)				1,650,000	11/05/2024
100186299	CF	SARASOTA	FL		12/27/2024	6.990	365,094		(93)				455,000	11/11/2024
100186300		LONG BEACH	CA		12/30/2024	8.500	628,980		(386)				680,000	10/18/2024
100186301		PALMDALE	CA		12/30/2024	7.625	475,180		(302)				580,000	10/29/2024
100186302	CF	MISSOURI CITY	TX		12/30/2024	7.249	151,137		(52)				330,000	10/11/2024
100186303		RIVERSIDE	CA		12/30/2024	7.999	474,015		(389)				610,000	10/04/2024
100186304		LAKE ELSINORE	CA		12/30/2024	7.500	449,233		(289)				585,000	10/10/2024
100186305		LOS ANGELES (SAN FERNA	CA		12/30/2024	6.875	362,681		(144)				790,000	09/30/2024
100186306	CF	CHICAGO	IL		12/30/2024	8.249	101,953		(91)				139,000	09/30/2024
100186307	CF	LEHIGH ACRES	FL		12/30/2024	6.499	215,070		52				468,000	10/04/2024
100186308		PHILADELPHIA	PA		12/30/2024	9.375	250,212		(193)				360,000	10/31/2024
100186309		SAN BERNARDINO	CA		12/30/2024	8.250	449,903		(245)				550,000	10/04/2024
100186310	CF	LITTLEROCK	CA		12/30/2024	6.874	193,733		(38)				499,000	10/23/2024
100186311		SOUTHWEST RANCHES	FL		12/30/2024	7.875	1,044,180		(399)				1,376,000	10/31/2024
100186312		CLEARWATER	FL		12/30/2024	6.999	283,508		(109)				475,500	10/03/2024
100186313		ROSENBERG	TX		12/30/2024	7.749	437,619		(395)				534,000	10/11/2024
100186314		QUINCY	MA		12/30/2024	6.999	502,888		(164)				980,000	10/24/2024
100186315	CF	INDIALANTIC	FL		12/30/2024	6.499	520,609		(69)				700,000	09/26/2024
100186316		WIMAUMA	FL		12/30/2024	7.125	512,499		(115)				610,000	09/26/2024
100186317	CF	SEVIERVILLE	TN		12/30/2024	7.375	428,085		(240)				675,000	11/15/2024
100186318	CF	WAIALUA	HI		12/30/2024	7.125	486,419		(211)				675,000	11/14/2024
100186320	CF	SAN DIEGO	CA		12/30/2024	7.125	641,904		(264)				1,035,000	11/12/2024
100186321	CF	SOUTH GATE	CA		12/30/2024	7.500	663,450		(255)				875,000	11/04/2024
100186322	CF	ROYERSFORD	PA		12/30/2024	7.124	456,511		(184)				602,390	11/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186323	CF	BARNEGAT	NJ		12/30/2024	7.875	239,181		(182)				314,000	11/21/2024
100186325	CF	TEMPLE CITY	CA		12/30/2024	6.875	623,304		(201)				960,000	11/14/2024
100186327	CF	RICHMOND	VA		12/30/2024	7.375	263,301		(134)				347,000	11/25/2024
100186328	CF	GARDNER	CO		12/30/2024	6.499	330,781		50				447,000	11/18/2024
100186329	CF	ELLIJAY	GA		12/30/2024	5.875	373,997		280				575,000	11/25/2024
100186330	CF	AMBLER	PA		12/30/2024	7.000	260,562		(79)				324,000	11/08/2024
100186331	CF	MOUNT VERNON	WA		12/30/2024	7.250	305,250		(65)				485,000	11/18/2024
100186332	CF	NEW RIVER	AZ		12/30/2024	7.500	445,815		(190)				555,000	11/14/2024
100186333	CF	BOWIE	MD		12/30/2024	6.750	595,353		(132)				850,000	11/14/2024
100186334	CF	NAMPA	ID		12/30/2024	6.875	384,986		(97)				520,000	11/14/2024
100186335	CF	CHESTER	VA		12/30/2024	7.625	268,729		(185)				349,000	11/15/2024
100186336	CF	ANNA	TX		12/30/2024	7.125	331,233		(115)				495,000	11/14/2024
100186337	CF	PASADENA	MD		12/30/2024	6.624	294,621		(56)				480,000	11/15/2024
100186338	CF	BETHANY BEACH	DE		12/30/2024	6.624	661,808		(115)				895,000	11/22/2024
100186339	CF	BLOOMINGDALE	GA		12/30/2024	7.500	312,012		(163)				420,000	11/14/2024
100186340	CF	ARLINGTON	TX		12/30/2024	6.875	286,494		(90)				380,000	11/06/2024
100186341	CF	KISSIMMEE	FL		12/30/2024	7.375	108,314		(1)				350,000	11/18/2024
100186342	CF	GLENDALE	CA		12/30/2024	6.124	1,000,991		322				1,550,000	11/05/2024
100186343	CF	KENT	WA		12/30/2024	7.000	827,996		(100)				1,187,000	11/18/2024
100186344	CF	LINDEN	NJ		12/30/2024	7.750	381,986		(121)				505,000	11/18/2024
100186345	CF	ROWLETT	TX		12/30/2024	7.250	284,502		(123)				385,000	11/20/2024
100186346	CF	LADY LAKE	FL		12/30/2024	7.500	271,471		(148)				347,000	11/13/2024
100186347	CF	SANTA CLARA	CA		12/30/2024	6.499	940,790		(11)				1,400,000	11/18/2024
100186349	CF	CELINA	TX		12/30/2024	7.000	429,786		(99)				572,000	11/13/2024
100186350	CF	RENO	NV		12/30/2024	6.874	523,029		(64)				700,000	11/18/2024
100186354	CF	WOODLAND	CA		12/30/2024	6.875	442,705		(146)				630,000	11/15/2024
100186355	CF	MANSFIELD	TX		12/30/2024	6.999	245,295		(93)				325,000	11/14/2024
100186356	CF	SPARKS	NV		12/30/2024	6.499	249,096		(7)				339,000	11/15/2024
100186357	CF	STEAMBOAT SPRINGS	CO		12/30/2024	7.500	390,579		(198)				485,000	11/15/2024
100186358	CF	RALEIGH	NC		12/30/2024	6.750	202,782		(62)				348,800	11/20/2024
100186359	CF	WORCESTER	MA		12/30/2024	6.875	502,838		(118)				671,000	11/15/2024
100186360	CF	RANCHO SANTA MARGARITA	CA		12/30/2024	7.500	553,395		(200)				685,000	11/12/2024
100186361	CF	BEAR	DE		12/30/2024	7.375	237,476		(133)				360,000	11/25/2024
100186362	CF	LYNNWOOD	WA		12/30/2024	6.624	784,736		(111)				1,050,000	11/15/2024
100186363	CF	CENTERVILLE	UT		12/30/2024	7.375	332,302		(181)				435,000	11/14/2024
100186364	CF	SMYRNA	TN		12/30/2024	7.250	280,882		(121)				380,000	11/20/2024
100186365	CF	CASTRO VALLEY	CA		12/30/2024	6.875	1,047,699		(241)				1,450,000	11/14/2024
100186366	CF	PHOENIX	AZ		12/30/2024	7.500	573,515		(287)				755,000	11/15/2024
100186367	CF	LAS VEGAS	NV		12/30/2024	6.875	299,071		(197)				555,000	11/15/2024
100186368	CF	NEWARK	DE		12/30/2024	7.250	313,986		(143)				415,000	11/25/2024
100186369	CF	NORTH EASTON	MA		12/30/2024	7.000	466,716		(130)				633,500	11/19/2024
100186370	CF	SCOTTSDALE	AZ		12/30/2024	7.125	576,524		(254)				760,000	11/16/2024
100186371	CF	SEVIERVILLE	TN		12/30/2024	7.500	769,100		(311)				950,000	11/19/2024
100186372	CF	CAPE CORAL	FL		12/30/2024	7.250	293,203		(144)				385,000	11/19/2024
100186373	CF	SUMMERVILLE	SC		12/30/2024	7.500	270,984		(141)				373,000	11/21/2024
100186374	CF	TEMPE	AZ		12/30/2024	7.750	475,184		(213)				585,000	12/02/2024
100186375	CF	SAVANNAH	GA		12/30/2024	7.250	363,580		(170)				480,000	11/25/2024
100186378	CF	MONTGOMERY	TX		12/30/2024	7.375	483,664		(166)				608,000	11/20/2024
100186379	CF	SANTA CLARA	CA		12/30/2024	6.875	470,834		(139)				625,000	11/20/2024
100186381	CF	FLORISSANT	CO		12/30/2024	6.490	438,289		(40)				630,000	11/14/2024
100186382	CF	MANASSAS	VA		12/30/2024	6.624	400,484		(77)				565,000	10/31/2024
100186383	CF	MATTESON	IL		12/30/2024	6.499	161,973		77				215,000	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186384	CF	HARTSVILLE	SC		12/30/2024	7.124	288,767		(75)				375,000	11/22/2024
100186385	CF	MANASSAS	VA		12/30/2024	7.250	272,121		(98)				364,000	10/31/2024
100186387		BURTONSVILLE	MD		12/30/2024	5.990	321,662		266				455,000	11/12/2024
100186388	CF	ROBBINSVILLE	NC		12/30/2024	5.990	277,273		251				396,000	11/13/2024
100186389	CF	COVINGTON	GA		12/30/2024	7.375	189,000		26				240,000	11/22/2024
100186390	CF	APEX	NC		12/30/2024	7.000	376,694		(129)				510,000	10/16/2024
100186391	CF	LONGMONT	CO		12/30/2024	5.990	346,098		218				550,000	11/08/2024
100186392	CF	TALLAHASSEE	FL		12/30/2024	6.375	176,430		90				255,000	11/20/2024
100186393		WYLIE	TX		12/30/2024	6.500	235,313		(30)				420,000	11/06/2024
100186394	CF	JOHNS CREEK	GA		12/30/2024	6.875	619,698		(203)				900,000	11/14/2024
100186395	CF	ALLENTOWN	PA		12/30/2024	7.625	281,858		(92)				350,000	09/30/2024
100186397	CF	SELMA	CA		12/30/2024	7.500	284,975		(153)				350,000	10/24/2024
100186398		BALTIMORE	MD		12/30/2024	6.990	265,065		(74)				331,466	11/04/2024
100186399	CF	LANCASTER	CA		12/30/2024	7.000	334,459		(89)				419,000	10/25/2024
100186400	CF	DAWSONVILLE	GA		12/30/2024	7.125	232,080		(121)	(5)			459,000	11/14/2024
100186401	CF	MILFORD	MI		12/30/2024	7.250	198,734		26				252,500	10/29/2024
100186402	CF	BELLINGHAM	MA		12/30/2024	6.875	407,335		(60)				545,000	10/25/2024
100186403	CF	MEMPHIS	TN		12/30/2024	6.490	266,345		12				375,000	10/30/2024
100186404	CF	LANCASTER	CA		12/30/2024	7.375	290,061		(112)				370,000	11/01/2024
100186405	CF	SPANISH FORK	UT		12/30/2024	6.750	266,643		(56)				380,000	10/28/2024
100186406	CF	MIDDLEBURG	FL		12/30/2024	7.500	132,553		(214)				342,000	10/29/2024
100186407	CF	CONYERS	GA		12/30/2024	6.875	228,333		(108)				358,800	10/28/2024
100186409	CF	ARLINGTON	VA		12/30/2024	7.375	295,214		(112)				390,000	10/31/2024
100186410	CF	FREDERICK	MD		12/30/2024	6.875	385,253		(27)				485,000	10/29/2024
100186411	CF	SEVIERVILLE	TN		12/30/2024	7.000	610,882		(147)				862,000	10/30/2024
100186412	CF	HOUSTON	TX		12/30/2024	7.250	247,315		(82)				308,000	10/25/2024
100186413	CF	WINTER GARDEN	FL		12/30/2024	6.625	317,776		(49)				535,000	10/30/2024
100186414	CF	SAN PEDRO	CA		12/30/2024	7.625	486,720		(220)				650,000	10/30/2024
100186415	CF	CHICAGO	IL		12/30/2024	7.125	409,661		(181)				600,000	11/08/2024
100186416	CF	FAIRFAX	VA		12/30/2024	6.500	47,093		7				388,000	10/15/2024
100186417	CF	KISSIMMEE	FL		12/30/2024	7.250	264,189		(91)				350,000	10/24/2024
100186418	CF	LOS ANGELES	CA		12/30/2024	7.125	574,753		(223)				765,000	10/26/2024
100186419	CF	HOFFMAN ESTATES	IL		12/30/2024	6.625	278,923		(10)				375,000	11/01/2024
100186420	CF	ALEXANDER	AR		12/30/2024	6.875	228,614		(89)				320,000	11/08/2024
100186421	CF	ROYERSFORD	PA		12/30/2024	6.624	361,258		(47)				525,000	10/25/2024
100186422	CF	HOLYOKE	MA		12/30/2024	7.375	251,565		(116)				310,000	11/12/2024
100186423	CF	NEWTON	MA		12/30/2024	6.875	868,307		(210)				1,240,000	11/08/2024
100186424	CF	DAVENPORT	FL		12/30/2024	6.625	306,103		(36)				435,000	11/06/2024
100186425	CF	RUIDOSO	NM		12/30/2024	7.250	377,816		(105)				533,000	11/01/2024
100186426	CF	WESTMINSTER	CO		12/30/2024	6.625	271,858		61				370,000	11/08/2024
100186428	CF	CARMICHAEL	CA		12/30/2024	6.624	593,837		(8)				800,000	10/30/2024
100186429	CF	OLD BRIDGE	NJ		12/30/2024	7.250	490,780		(64)				620,000	11/08/2024
100186430	CF	QUEEN CREEK	AZ		12/30/2024	6.625	553,903		11				700,000	11/06/2024
100186431	CF	SNEADS FERRY	NC		12/30/2024	7.250	265,843		(116)				353,000	11/08/2024
100186432	CF	FORT WORTH	TX		12/30/2024	6.624	243,565		(29)				328,000	10/30/2024
100186433	CF	NEW SMYRNA BEACH	FL		12/30/2024	6.875	699,614		(207)				1,000,000	11/12/2024
100186434	CF	DALLAS	TX		12/30/2024	7.500	273,965		(105)				346,000	10/25/2024
100186435	CF	BRIDGEPORT	CT		12/30/2024	6.875	315,680		(20)				430,000	11/08/2024
100186436	CF	MYRTLE BEACH	SC		12/30/2024	7.375	339,688		(167)				486,000	11/12/2024
100186437		TOMS RIVER	NJ		12/30/2024	6.875	377,224		(44)				505,000	11/01/2024
100186438	CF	CHARLOTTE	NC		12/30/2024	7.250	306,678		(146)				409,000	11/08/2024
100186439	CF	MANTECA	CA		12/30/2024	7.000	594,035		(202)				787,000	11/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186440	CF	MATTHEWS	NC		12/30/2024	8.000	298,634		(145)				391,000	11/11/2024
100186441	CF	CHARLOTTE	NC		12/30/2024	7.500	323,669		(163)				425,000	11/11/2024
100186442	CF	CYPRESS	TX		12/30/2024	6.875	334,740		(58)				430,000	11/08/2024
100186443	CF	ARGYLE	TX		12/30/2024	6.990	254,578		(53)				340,000	11/13/2024
100186444	CF	CLOVIS	CA		12/30/2024	7.500	529,049		(271)				690,000	11/08/2024
100186445	CF	WHITEHALL	MI		12/30/2024	6.875	338,782		(102)				475,000	11/07/2024
100186446	CF	LATHROP	CA		12/30/2024	7.250	388,129		(186)				550,000	11/12/2024
100186447	CF	PENSACOLA	FL		12/30/2024	7.125	232,452		(122)				290,000	11/14/2024
100186448		PEORIA	AZ		12/30/2024	6.875	353,294		(88)				475,000	11/09/2024
100186449	CF	LENOIR CITY	TN		12/30/2024	7.250	254,930		(107)				315,000	11/12/2024
100186450	CF	WEST JORDAN	UT		12/30/2024	7.625	322,551		(190)				475,000	11/13/2024
100186451	CF	BRISTOL	CT		12/30/2024	7.375	236,743		(80)				310,000	10/30/2024
100186452	CF	FRISCO	TX		12/30/2024	7.625	452,060		(263)				590,000	11/12/2024
100186453		TEMPE	AZ		12/30/2024	6.624	486,838		(37)				700,000	11/04/2024
100186454	CF	BEAR	DE		12/30/2024	6.625	220,403		(40)				370,000	11/04/2024
100186455	CF	BREMERTON	WA		12/30/2024	8.125	328,880		(227)				432,000	09/25/2024
100186456	CF	FORNEY	TX		12/30/2024	6.375	265,157		39				365,000	10/25/2024
100186457	CF	KNOXVILLE	TN		12/30/2024	7.125	282,363		(129)				374,000	09/27/2024
100186458	CF	BALDWIN CITY	KS		12/30/2024	6.990	249,392		(103)				330,000	09/27/2024
100186459	CF	CEDAR PARK	TX		12/30/2024	6.875	235,701		(68)				319,000	11/12/2024
100186460	CF	CHICO	CA		12/30/2024	6.625	406,941		(17)				549,000	11/07/2024
100186461	CF	CAROLINA BEACH	NC		12/30/2024	6.500	454,143		26				635,000	10/29/2024
100186463	CF	SPRINGFIELD	MA		12/30/2024	7.000	358,730		(50)				480,000	10/31/2024
100186464		FT WORTH	TX		12/30/2024	7.125	413,534		(187)				595,000	11/07/2024
100186465	CF	INDIANAPOLIS	IN		12/30/2024	6.625	274,730		(11)				440,000	10/28/2024
100186466	CF	PHILADELPHIA	PA		12/30/2024	6.625	195,938		36				270,000	11/05/2024
100186467	CF	QUINCY	MA		12/30/2024	6.990	785,382		(213)				1,122,000	09/27/2024
100186468	CF	MODESTO	CA		12/30/2024	6.375	325,021		131				419,000	09/23/2024
100186469	CF	OLD ORCHARD BEACH	ME		12/30/2024	6.990	345,273		(23)				436,500	09/13/2024
100186470	CF	PHOENIX	AZ		12/30/2024	5.990	422,029		439				675,000	09/30/2024
100186471	CF	CANTON	GA		12/30/2024	7.125	241,303		(81)				302,000	11/12/2024
100186472	CF	TUCSON	AZ		12/30/2024	6.875	248,315		(98)				369,000	11/02/2024
100186475	CF	TUCSON	AZ		12/30/2024	7.375	392,891		(86)				560,000	11/13/2024
100186476		SANGER	CA		12/30/2024	7.250	411,926		(163)				550,000	11/13/2024
100186477		MONROE	NC		12/30/2024	7.125	329,647		(116)				419,000	10/29/2024
100186478	CF	MANASSAS	VA		12/30/2024	7.000	429,215		(170)				570,000	11/12/2024
100186479	CF	MANSFIELD	TX		12/30/2024	6.875	280,251		(61)				380,000	11/11/2024
100186480	CF	LAKE PLACID	FL		12/30/2024	7.250	262,483		(112)				325,000	11/12/2024
100186481	CF	LITHONIA	GA		12/30/2024	7.125	293,870		(74)				373,000	10/29/2024
100186482	CF	GLENDALE	AZ		12/30/2024	6.875	309,507		(54)				540,000	11/08/2024
100186483	CF	TEMECULA	CA		12/30/2024	7.625	560,707		(325)				710,000	10/21/2024
100186484	CF	EVERGREEN	CO		12/30/2024	7.375	375,299		(132)				490,000	11/13/2024
100186485	CF	STOCKTON	CA		12/30/2024	7.625	346,662		(188)				425,000	11/04/2024
100186486	CF	KENNESAW	GA		12/30/2024	7.000	291,122		(93)				389,000	11/08/2024
100186487	CF	TALLAHASSEE	FL		12/30/2024	6.990	250,007		(60)				320,000	10/28/2024
100186488	CF	ARLINGTON	TX		12/30/2024	6.875	274,897		(81)				365,000	11/13/2024
100186489	CF	RIDGEFIELD	WA		12/30/2024	7.125	403,426		(168)				571,000	11/08/2024
100186490	CF	FREEHOLD	NJ		12/30/2024	6.750	267,849		(40)				370,000	11/13/2024
100186491	CF	MARCO ISLAND	FL		12/30/2024	7.000	291,804		(108)				410,000	10/21/2024
100186492	CF	NAPA	CA		12/30/2024	6.625	518,635		(35)				715,000	10/11/2024
100186493	CF	STAR	ID		12/30/2024	7.625	288,319		(196)				377,000	11/01/2024
100186494	CF	HAPPY VALLEY	OR		12/30/2024	8.000	365,892		(229)				480,000	10/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186495	CF	TACOMA	WA		12/30/2024	7.875	643,443		(431)				835,000	11/06/2024
100186497	CF	ARDMORE	PA		12/30/2024	7.990	317,335		(288)				410,000	11/14/2024
100186498	CF	MILFORD	MA		12/30/2024	6.875	308,732		(88)				410,000	11/13/2024
100186499	CF	SAN DIEGO	CA		12/30/2024	6.750	148,967		(165)	(59)			835,000	11/01/2024
100186500	CF	BLUE SPRINGS	MO		12/30/2024	7.125	326,625		(147)				440,000	11/05/2024
100186501		CARY	NC		12/30/2024	6.624	72,396		(90)				940,000	11/14/2024
100186503	CF	RIO RANCHO	NM		12/30/2024	7.375	289,634		(145)				390,000	11/08/2024
100186505	CF	ELKRIDGE	MD		12/30/2024	7.125	383,711		(162)				540,000	11/13/2024
100186506	CF	SEATTLE	WA		12/30/2024	6.625	855,394		(33)				1,150,000	11/05/2024
100186508	CF	HILTON	NY		12/30/2024	7.500	195,297		(66)				245,000	11/04/2024
100186509		LOGAN	OH		12/30/2024	7.938	257,546		(149)				284,000	10/22/2024
100186510		SAN DIEGO	CA		12/30/2024	7.875	624,622		(162)				690,000	11/21/2024
100186511		TOBYHANNA	PA		12/30/2024	7.500	246,793		(122)				279,000	10/31/2024
100186512		PHOENIX	AZ		12/30/2024	7.625	583,750		(193)				643,000	11/08/2024
100186513		LANDAFF	NH		12/30/2024	7.000	392,623		(39)				440,000	10/21/2024
100186514		NAMPA	ID		12/30/2024	6.990	494,880		52				562,000	11/01/2024
100186515		SODDY DAISY	TN		12/30/2024	7.625	432,931		(200)				485,000	08/16/2024
100186516		BARTLETT	NH		12/30/2024	6.625	707,299		98				809,000	11/08/2024
100186517		AUBURN	AL		12/30/2024	7.375	255,665		(119)				280,000	11/14/2024
100186518		MOUNT DORA	FL		12/30/2024	7.625	480,027		(249)				525,000	10/22/2024
100186519		AVON	CO		12/30/2024	6.624	611,748		252				700,000	10/29/2024
100186520		ALBUQUERQUE	NM		12/30/2024	7.875	430,569		(232)				480,000	10/28/2024
100186521		ANNAPOLIS	MD		12/30/2024	7.625	553,970		(188)				615,000	10/31/2024
100186522		SARASOTA	FL		12/30/2024	6.875	670,625		57				760,000	11/08/2024
100186523		BOYNE CITY	MI		12/30/2024	7.125	357,178		(59)				398,000	10/25/2024
100186524		LAS VEGAS	NV		12/30/2024	7.125	395,231		(65)				450,000	10/16/2024
100186525		ANNA	TX		12/30/2024	6.500	505,356		230				600,000	11/12/2024
100186526		NASHVILLE	TN		12/30/2024	6.125	642,071		880				800,000	11/01/2024
100186527		BROKEN BOW	OK		12/30/2024	7.500	368,417		(110)				462,000	10/31/2024
100186528		PHOENIX	AZ		12/30/2024	7.125	337,627		(56)				380,000	10/28/2024
100186529		TAMPA	FL		12/30/2024	7.000	220,165		56				250,000	11/07/2024
100186530		MEDORA	IN		12/30/2024	7.625	378,539		(160)				461,000	11/07/2024
100186532		DEERWOOD	MN		12/30/2024	7.500	372,778		(137)				410,000	11/04/2024
100186533		SKOWHEGAN	ME		12/30/2024	7.500	267,681		(140)				300,000	10/31/2024
100186534		FRANKFORT	IL		12/30/2024	7.500	336,244		(118)				384,000	10/28/2024
100186535		MOUNT JACKSON	VA		12/30/2024	6.875	490,607		(7)				565,000	11/25/2024
100186536		WINTER GARDEN	FL		12/30/2024	8.125	418,174		(674)				737,000	10/29/2024
100186538		WILLOWS	CA		12/30/2024	6.750	242,961		36				280,000	10/19/2024
100186539		BROKEN BOW	OK		12/30/2024	7.500	771,169		(235)				866,000	10/29/2024
100186540		FORT LAUDERDALE	FL		12/30/2024	7.750	738,653		(338)				808,000	11/08/2024
100186541		CRANDALL	TX		12/30/2024	7.125	323,677		(22)				371,000	11/11/2024
100186542		WILLIAMS	AZ		12/30/2024	7.375	421,126		(128)				465,000	11/20/2024
100186543		TUCSON	AZ		12/30/2024	7.500	253,340		(125)				290,000	11/07/2024
100186544		KEAAU	HI		12/30/2024	7.125	901,200		(195)				999,999	10/25/2024
100186545		CRYSTAL BEACH	TX		12/30/2024	7.625	401,042		(129)				454,000	11/20/2024
100186547		SUNSET	SC		12/30/2024	7.625	254,700		(150)				336,000	11/08/2024
100186548		CROWLEY	TX		12/30/2024	7.250	256,587		(48)				288,500	11/18/2024
100186549		RATHDRUM	ID		12/30/2024	7.250	314,801		(67)				405,000	11/08/2024
100186550		HENDERSON	NV		12/30/2024	7.000	483,683		(1)				575,000	10/15/2024
100186551		CANYON LAKE	TX		12/30/2024	7.250	249,999		(101)				284,000	10/30/2024
100186552		WESTON	WI		12/30/2024	7.500	250,673		(131)				294,000	11/01/2024
100186553		OCEAN PINES	MD		12/30/2024	6.625	505,787		150				610,000	10/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186554		WESLEY CHAPEL	FL		12/30/2024	7.125	457,826		(100)				565,000	10/30/2024
100186555		BEECH MOUNTAIN	NC		12/30/2024	7.625	529,823		(174)				618,000	11/21/2024
100186556		PENSACOLA	FL		12/30/2024	4.990	210,058		565				265,000	10/22/2024
100186557		OCALA	FL		12/30/2024	5.750	267,570		463				327,000	10/22/2024
100186558		KISSIMMEE	FL		12/30/2024	8.125	425,541		(269)				494,000	10/23/2024
100186559		GEORGETOWN	TX		12/30/2024	7.625	264,396		(145)				316,000	11/14/2024
100186560		MINERAL BLUFF	GA		12/30/2024	7.125	756,698		(145)				891,000	11/07/2024
100186561		SCOTTSDALE	AZ		12/30/2024	7.500	640,421		(261)				813,000	10/24/2024
100186562		PORT ARANSAS	TX		12/30/2024	7.625	556,729		(203)				754,000	10/03/2024
100186563		SMYRNA	GA		12/30/2024	7.375	621,994		(250)				725,000	10/25/2024
100186564	CF	MURRIETA	CA		12/30/2024	4.875	416,185		845				611,500	11/01/2024
100186565	CF	PORT CHARLOTTE	FL		12/30/2024	4.990	203,737		355				355,000	10/22/2024
100186566		COLUMBUS	OH		12/30/2024	7.125	262,545		(51)				330,000	10/28/2024
100186567		WINCHESTER	VA		12/30/2024	4.990	359,077		695				526,000	10/30/2024
100186568	CF	UNION CITY	GA		12/30/2024	4.500	205,510		531				357,000	10/23/2024
100186569	CF	ANAHEIM	CA		12/30/2024	4.990	577,301		1,024				900,000	10/15/2024
100186570	CF	CHARLOTTE	NC		12/30/2024	4.990	221,294		386				356,000	10/29/2024
100186571		HOUSTON	TX		12/30/2024	6.875	249,260		(24)				303,700	10/18/2024
100186572		WESLEY CHAPEL	FL		12/30/2024	6.125	447,464		402				600,000	10/18/2024
100186573	CF	LITTLE CANADA	MN		12/30/2024	5.000	219,618		429				325,000	10/30/2024
100186574	CF	GEORGETOWN	TX		12/30/2024	5.000	251,316		467				375,000	10/23/2024
100186575	CF	PORT ORCHARD	WA		12/30/2024	5.000	354,611		638				588,000	10/23/2024
100186576		OWINGS MILLS	MD		12/30/2024	6.990	223,368		20				268,000	10/18/2024
100186577	CF	ATHENS	AL		12/30/2024	5.000	201,455		394				301,000	10/18/2024
100186578	CF	LATHROP	CA		12/30/2024	5.125	412,881		704				600,000	10/28/2024
100186579	CF	KNIGHTDALE	NC		12/30/2024	5.125	228,621		359				395,000	10/21/2024
100186580	CF	WINDER	GA		12/30/2024	5.125	218,327		372				322,000	10/24/2024
100186581	CF	CLERMONT	FL		12/30/2024	5.250	305,824		559				524,000	10/29/2024
100186582	CF	KYLE	TX		12/30/2024	5.250	225,044		333				330,000	11/01/2024
100186583	CF	GRAHAM	NC		12/30/2024	5.125	222,989		353				346,000	10/25/2024
100186584	CF	GRAHAM	NC		12/30/2024	5.375	226,075		314				330,000	10/31/2024
100186585	CF	KYLE	TX		12/30/2024	5.375	226,465		321				329,000	10/24/2024
100186586	CF	DALLAS	GA		12/30/2024	5.500	238,392		374				368,000	10/11/2024
100186587	CF	LEANDER	TX		12/30/2024	5.500	316,690		374				450,000	10/31/2024
100186588	CF	MILLINGTON	TN		12/30/2024	5.500	228,032		269				325,000	10/22/2024
100186589	CF	AMERICAN FORK	UT		12/30/2024	5.500	268,281		324				388,000	10/11/2024
100186590	CF	SAN ANTONIO	TX		12/30/2024	5.500	243,214		309				348,000	10/15/2024
100186591	CF	NORTH LAS VEGAS	NV		12/30/2024	5.500	220,030		262				314,000	10/25/2024
100186592	CF	MUNDELEIN	IL		12/30/2024	5.500	308,495		367				440,000	10/16/2024
100186593	CF	MUNDELEIN	IL		12/30/2024	5.500	268,389		341				399,990	10/25/2024
100186594	CF	HOUSTON	TX		12/30/2024	5.500	200,778		232				285,000	10/23/2024
100186595	CF	HEPHZIBAH	GA		12/30/2024	5.500	162,823		177				232,000	10/11/2024
100186596	CF	MORENO VALLEY	CA		12/30/2024	5.500	388,769		412				589,000	10/11/2024
100186597	CF	FUQUAY VARINA	NC		12/30/2024	5.500	259,400		274				430,000	10/31/2024
100186598	CF	SARATOGA SPRINGS	UT		12/30/2024	5.500	275,691		293				465,000	10/28/2024
100186599	CF	MURFREESBORO	TN		12/30/2024	5.625	236,032		268				350,000	10/17/2024
100186600	CF	CASA GRANDE	AZ		12/30/2024	5.625	239,919		249				345,000	10/25/2024
100186601	CF	TIFFIN	IA		12/30/2024	5.750	184,333		184				260,000	10/04/2024
100186602	CF	WINCHESTER	VA		12/30/2024	5.750	244,014		248				352,000	10/22/2024
100186603	CF	LAS VEGAS	NV		12/30/2024	5.750	385,233		379				543,000	10/08/2024
100186604	CF	BRANDYWINE	MD		12/30/2024	5.750	334,144		329				485,000	10/29/2024
100186605	CF	MURFREESBORO	TN		12/30/2024	5.750	227,169		220				324,000	10/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186606	CF	LAS VEGAS	NV		12/30/2024	5.750	277,513		270				396,000	10/25/2024
100186607	CF	LAWRENCEVILLE	GA		12/30/2024	5.624	379,778		342				800,000	11/14/2024
100186608	CF	FORT WORTH	TX		12/30/2024	5.750	237,269		227				340,000	10/29/2024
100186609	CF	DAPHNE	AL		12/30/2024	5.750	195,446		183				285,000	10/18/2024
100186610	CF	MCKINNEY	TX		12/30/2024	5.750	249,724		239				365,000	10/22/2024
100186611	CF	ROSEDALE	MD		12/30/2024	5.750	307,547		296				464,990	10/23/2024
100186612	CF	ROSEDALE	MD		12/30/2024	5.750	316,935		284				460,000	10/29/2024
100186613	CF	ROSEVILLE	CA		12/30/2024	5.750	392,780		352				565,000	10/14/2024
100186614	CF	MCKINNEY	TX		12/30/2024	5.750	262,810		235				389,000	10/22/2024
100186615	CF	WASHINGTON	UT		12/30/2024	5.750	239,576		214				340,000	10/23/2024
100186616	CF	STEPHENS CITY	VA		12/30/2024	5.750	339,705		308				482,000	10/24/2024
100186617	CF	CHARLOTTE	NC		12/30/2024	5.750	241,425		217				341,000	10/28/2024
100186618	CF	ROCKPORT	TX		12/30/2024	5.750	199,846		170				297,500	10/30/2024
100186619	CF	SAINT AUGUSTINE	FL		12/30/2024	5.750	211,835		179				312,000	10/30/2024
100186620	CF	WINCHESTER	VA		12/30/2024	5.750	249,251		224				350,000	10/28/2024
100186621	CF	CAMDEN	SC		12/30/2024	8.000	197,661		(134)				270,000	10/21/2024
100186622	CF	WINCHESTER	VA		12/30/2024	5.750	340,739		266				510,000	10/30/2024
100186623	CF	SARATOGA SPRINGS	UT		12/30/2024	5.750	295,313		230				441,990	10/31/2024
100186624	CF	PROVO	UT		12/30/2024	5.750	273,921		214				419,000	10/21/2024
100186625	CF	FORT WORTH	TX		12/30/2024	5.750	257,858		208				405,000	10/25/2024
100186626	CF	MCKINNEY	TX		12/30/2024	5.750	271,260		211				440,000	10/25/2024
100186627	CF	HENDERSON	NV		12/30/2024	5.750	238,567		194				467,500	10/14/2024
100186628	CF	ROSEVILLE	CA		12/30/2024	5.750	422,890		355				710,000	10/22/2024
100186629	CF	NEW BEDFORD	MA		12/30/2024	6.990	279,417		(88)				643,000	11/18/2024
100186630	CF	PHILADELPHIA	PA		12/30/2024	7.125	161,024		(54)				345,000	10/10/2024
100186631	CF	PHOENIX	AZ		12/30/2024	6.125	258,763		76				500,000	11/18/2024
100186632	CF	LAKEWOOD	WA		12/30/2024	7.490	199,469		(110)				340,000	10/24/2024
100186633	CF	WHEELING	IL		12/30/2024	7.375	193,841		(70)				275,000	11/14/2024
100186634	CF	SLIDELL	LA		12/30/2024	6.875	331,339		(58)				576,000	11/13/2024
100186635	CF	FULSHEAR	TX		12/30/2024	6.500	212,145		5				347,000	09/26/2024
100186636	CF	SALEM	OR		12/30/2024	5.375	240,329		260				435,000	10/22/2024
100186637	CF	SONOMA	CA		12/30/2024	5.875	424,459		227				1,048,000	10/08/2024
100186638	CF	CLINTON	MD		12/30/2024	5.500	262,759		264				485,000	10/28/2024
100186639	CF	OMAHA	NE		12/30/2024	7.125	202,878		(50)				315,000	10/15/2024
100186640	CF	FRESNO	CA		12/30/2024	6.624	199,096		(24)				325,000	11/21/2024
100186641	CF	DAPHNE	AL		12/30/2024	4.990	184,094		298				335,000	10/24/2024
100186642	CF	SANFORD	NC		12/30/2024	6.250	198,619		45				291,000	10/08/2024
100186643	CF	ROSHARON	TX		12/30/2024	6.500	212,639		5				321,500	09/26/2024
100186644	CF	WAKE FOREST	NC		12/30/2024	4.875	170,805		320				320,000	10/30/2024
100186645		SACRAMENTO	CA		12/30/2024	4.750	41,045		487				628,000	10/23/2024
100186647	CF	MANTECA	CA		12/30/2024	6.250	398,701		125				720,000	11/05/2024
100186648	CF	SURPRISE	AZ		12/30/2024	6.624	385,476		(18)				775,000	11/12/2024
100186649	CF	LAS VEGAS	NV		12/30/2024	4.250	154,087		438				486,000	10/18/2024
100186650		PHOENIX	AZ		12/30/2024	4.500	275,849		674				590,000	10/25/2024
100186651	CF	DENVER	CO		12/30/2024	6.000	222,090		119				775,000	11/25/2024
100186652	CF	TOOELE	UT		12/30/2024	7.375	229,493		(80)				325,000	11/14/2024
100186653	CF	TEMPE	AZ		12/30/2024	5.875	183,672		113				300,000	11/21/2024
100186654	CF	KERNERSVILLE	NC		12/30/2024	5.750	170,905		121				258,000	10/29/2024
100186655	CF	SAINT AUGUSTINE	FL		12/30/2024	6.250	235,314		59				352,000	10/18/2024
100186656	CF	SARASOTA	FL		12/30/2024	5.375	422,708		498				950,000	10/28/2024
100186657	CF	WESLEY CHAPEL	FL		12/30/2024	6.000	188,596		86				299,000	09/30/2024
100186658	CF	BRADENTON	FL		12/30/2024	5.000	597,897		1,006				1,450,000	10/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186659	CF	KERNERSVILLE	NC		12/30/2024	5.500	184,426		194				310,000	09/30/2024
100186661	CF	SAINT AUGUSTINE	FL		12/30/2024	5.750	207,577		152				310,000	10/30/2024
100186663	CF	SCHERTZ	TX		12/30/2024	6.990	209,435		(41)				310,000	10/23/2024
100186664	CF	SCHERTZ	TX		12/30/2024	6.990	205,695		(40)				275,000	10/18/2024
100186665	CF	LAKESIDE	AZ		12/30/2024	5.624	598,131		536				1,168,000	11/14/2024
100186666	CF	TRAVELERS REST	SC		12/30/2024	7.000	199,521		(39)				269,000	11/12/2024
100186667	CF	RALEIGH	NC		12/30/2024	5.500	184,050		192				305,000	10/22/2024
100186668	CF	NEW BRAUNFELS	TX		12/30/2024	5.750	215,836		171				355,000	10/29/2024
100186669	CF	MYSTIC	CT		12/30/2024	6.124	253,702		98				600,000	11/06/2024
100186670	CF	MARYVILLE	MO		12/30/2024	6.624	186,999		(9)				270,000	10/21/2024
100186671	CF	MCKINNEY	TX		12/30/2024	5.750	229,931		182				361,000	10/22/2024
100186672	CF	FLOWERY BRANCH	GA		12/30/2024	6.125	229,493		94				340,000	10/02/2024
100186673	CF	FISHERS	IN		12/30/2024	6.624	215,924		(4)				340,000	11/22/2024
100186674	CF	WILMINGTON	NC		12/30/2024	6.499	188,465		15				255,000	11/01/2024
100186675		WEST COVINA	CA		12/31/2024	7.250	1,035,486		(312)				1,300,000	11/13/2024
100186679	CF	MARINA DEL REY	CA		12/31/2024	7.375	1,141,518		(647)				1,400,000	10/29/2024
100186680	CF	LOS ANGELES	CA		12/31/2024	6.625	2,590,904		(357)				4,500,000	11/07/2024
100186682	CF	BISCAYNE PARK	FL		12/31/2024	9.125	1,378,375		(603)				1,500,000	12/03/2024
100186683	CF	BEAUMONT	TX		12/31/2024	7.375	342,772		(113)				457,000	11/15/2024
100186684		CHARLOTTESVILLE	VA		12/31/2024	7.000	379,219		(172)				475,000	11/01/2024
100186685		LODI	CA		12/31/2024	7.375	578,177		(150)				720,070	10/24/2024
100186686		RICHMOND	VA		12/31/2024	7.625	356,336		(73)				465,000	11/01/2024
100186687	CF	SPANISH FORT	AL		12/31/2024	6.875	98,043		309				370,000	09/19/2024
100186688	CF	BUFORD	GA		12/31/2024	7.250	372,484		1,590				570,000	09/04/2024
100186689	CF	SANTA CLARITA	CA		12/31/2024	8.750	984,188		(729)				1,125,000	09/04/2024
100186690	CF	MORAGA	CA		12/31/2024	7.250	263,891		(153)				765,000	09/03/2024
100186691	CF	CHARLOTTE	NC		12/31/2024	6.875	311,874		1,917				455,000	09/24/2024
100186692	CF	JONESBORO	GA		12/31/2024	7.000	278,794		(144)				345,000	09/09/2024
100186693	CF	SUGAR HILL	GA		12/31/2024	7.250	356,211		(137)				445,000	09/04/2024
100186694	CF	CHARLOTTE	NC		12/31/2024	7.875	257,798		(231)				310,000	09/16/2024
100186695	CF	LAWRENCEVILLE	GA		12/31/2024	6.625	310,197		19				405,000	09/16/2024
100186696	CF	LAWRENCEVILLE	GA		12/31/2024	7.125	308,050		(179)				391,000	09/12/2024
100186697	CF	INGLEWOOD	CA		12/31/2024	9.625	657,722		(491)				750,000	05/08/2024
100186699		SAINT LOUIS	MO		12/31/2024	7.125	126,175		(1)				206,000	09/11/2024
100186700	CF	DANIA BEACH	FL		12/31/2024	7.500	174,899		(154)				240,000	09/06/2024
100186701	CF	ATHENS	GA		12/31/2024	7.000	222,925		(43)				312,000	09/11/2024
100186702	CF	ALTAMONTE SPRINGS	FL		12/31/2024	7.125	156,231		(113)				218,000	09/10/2024
100186704	CF	SUGAR HILL	GA		12/31/2024	8.250	369,284		(325)				547,000	09/06/2024
100186705	CF	NAPERVILLE	IL		12/31/2024	8.250	285,471		(254)				425,000	05/10/2024
100186706	CF	SAN ANTONIO	TX		12/31/2024	7.000	100,485		(3)				137,000	09/16/2024
100186707	CF	PALM SPRINGS	FL		12/31/2024	9.250	359,994		(292)				396,000	05/31/2024
100186708	CF	LAWRENCEVILLE	GA		12/31/2024	7.500	935,865		(538)				1,155,000	05/30/2024
100186709		JONESBORO	GA		12/31/2024	7.999	199,652		(173)				241,000	05/08/2024
100186710	CF	APPLE VALLEY	CA		12/31/2024	7.250	128,937		(73)				325,000	05/01/2024
100186711	CF	WILLIMANTIC	CT		12/31/2024	7.999	155,345		(135)				201,000	05/14/2024
100186714	CF	WILMINGTON	NC		12/31/2024	7.375	366,724		(234)				800,000	06/13/2024
100186716	CF	AUSTIN	TX		12/31/2024	7.750	479,580		(341)				670,000	05/14/2024
100186717	CF	STONE MOUNTAIN	GA		12/31/2024	7.875	192,918		(162)				250,000	05/14/2024
100186718	CF	FRESNO	CA		12/31/2024	8.580	445,127		(403)				836,000	05/24/2024
100186719	CF	AUSTIN	TX		12/31/2024	7.500	254,501		(226)				520,000	05/16/2024
100186720	CF	KISSIMMEE	FL		12/31/2024	7.999	260,807		(235)				335,000	05/07/2024
100186722	CF	RIDGEFIELD	WA		12/31/2024	7.125	645,531		(37)				744,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186723	CF	DUARTE	CA		12/31/2024	7.625	670,510		2,666				835,000	06/10/2024
100186724	CF	DORAL	FL		12/31/2024	7.875	257,663		(249)				525,000	05/20/2024
100186725	CF	NEWPORT	KY		12/31/2024	7.625	155,657		(98)				204,000	05/13/2024
100186726	CF	GLENDALE	CA		12/31/2024	7.875	414,690		(339)				560,000	06/25/2024
100186727	CF	LOVELL	WY		12/31/2024	7.000	239,409		(57)				480,000	06/05/2024
100186728		SAINT LOUIS	MO		12/31/2024	7.999	124,534		(112)				185,000	06/07/2024
100186729	CF	BOCA RATON	FL		12/31/2024	8.625	327,700		(301)				445,000	05/29/2024
100186731	CF	MOBILE	AL		12/31/2024	7.250	365,951		(171)				462,500	06/26/2024
100186732		BOWIE	MD		12/31/2024	8.625	415,526		(290)				450,000	07/09/2024
100186733	CF	MILWAUKEE	WI		12/31/2024	7.500	241,286		(106)				320,000	06/26/2024
100186734	CF	GULF SHORES	AL		12/31/2024	7.625	440,823		(370)				535,000	05/31/2024
100186736	CF	FORT LAUDERDALE	FL		12/31/2024	7.500	331,497		(202)				476,000	08/08/2024
100186737		KANSAS CITY	MO		12/31/2024	7.750	168,409		(121)				205,000	08/02/2024
100186738		HOLLYWOOD	FL		12/31/2024	6.999	139,506		4				220,000	08/06/2024
100186739	CF	MIAMI	FL		12/31/2024	7.250	180,242		(82)				269,000	07/31/2024
100186740	CF	KINGSPORT	TN		12/31/2024	7.750	129,698		(109)				167,000	08/09/2024
100186741	CF	GILLETTE	WY		12/31/2024	8.125	155,621		(139)				200,000	08/23/2024
100186742		MONTGOMERY	AL		12/31/2024	7.375	179,468		(60)				224,000	08/30/2024
100186743		OKLAHOMA CITY	OK		12/31/2024	8.250	274,576		(242)				341,000	08/29/2024
100186744		PHOENIX	AZ		12/31/2024	7.499	287,674		(141)				355,000	07/02/2024
100186746	CF	KANSAS CITY	MO		12/31/2024	7.875	135,102		(101)				175,000	08/02/2024
100186747		MONTGOMERY	AL		12/31/2024	7.375	178,200		(60)				225,000	08/30/2024
100186748	CF	FRANKLIN	TN		12/31/2024	7.375	240,781		(186)				395,000	08/29/2024
100186749		LAKE CITY	FL		12/31/2024	7.875	168,343		(144)				210,000	08/19/2024
100186750		ATLANTA	GA		12/31/2024	8.000	129,773		(120)				225,000	07/15/2024
100186751	CF	MEMPHIS	TN		12/31/2024	7.999	146,690		(143)				190,000	08/30/2024
100186752		MONTGOMERY	AL		12/31/2024	7.125	190,607		(18)				260,000	08/30/2024
100186754	CF	ANTIOCH	TN		12/31/2024	7.375	187,231		(145)				308,000	08/29/2024
100186755	CF	PALMDALE	CA		12/31/2024	9.499	805,928		(623)				865,000	08/07/2024
100186756	CF	MILWAUKEE	WI		12/31/2024	7.999	151,949		(139)				195,000	08/20/2024
100186757		MILWAUKEE	WI		12/31/2024	7.999	148,137		(132)				186,000	08/28/2024
100186759	CF	PRAIRIE VIEW	TX		12/31/2024	6.875	183,307		41				274,000	07/12/2024
100186760	CF	MESKEGON	MI		12/31/2024	8.499	316,774		(219)				380,000	08/12/2024
100186761	CF	DELANO	CA		12/31/2024	8.250	290,832		(258)				350,000	08/29/2024
100186763		CORAL SPRINGS	FL		12/31/2024	8.750	155,185		(129)				230,000	08/24/2024
100186764	CF	HALETHORPE	MD		12/31/2024	6.750	193,342		61				267,000	08/16/2024
100186765	CF	PASEDENA	TX		12/31/2024	7.375	181,666		(74)				255,000	08/22/2024
100186766	CF	CLAYTON	CA		12/31/2024	7.875	617,577		(285)				675,000	09/28/2024
100186768		BOCA RATON	FL		12/31/2024	7.250	325,721		(231)				430,000	09/04/2024
100186770	CF	FORT LAUDERDALE	FL		12/31/2024	8.000	274,287		(250)				340,000	08/28/2024
100186771	CF	BOULDER CREEK	CA		12/31/2024	7.375	462,616		(267)				825,000	06/13/2024
100186772	CF	CULPEPER	VA		12/31/2024	7.750	583,777		(357)				737,000	07/01/2024
100186773	CF	MIAMI	FL		12/31/2024	7.750	817,188		(546)				1,150,000	06/20/2024
100186775	CF	GAINESVILLE	FL		12/31/2024	8.250	144,117		(128)				185,000	08/23/2024
100186776	CF	SAN ANTONIO	TX		12/31/2024	7.250	432,254		(236)				550,000	06/20/2024
100186777	CF	HONOLULU	HI		12/31/2024	7.625	605,582		(400)				750,000	07/15/2024
100186778	CF	BRIDGEPORT	CT		12/31/2024	7.990	156,029		(137)				210,000	06/25/2024
100186779	CF	NASHVILLE	TN		12/31/2024	7.875	476,502		(257)				655,000	06/14/2024
100186780		YUKON	OK		12/31/2024	7.625	115,606		(157)				218,000	06/05/2024
100186781	CF	LAS VEGAS	NV		12/31/2024	7.375	403,823		(190)				1,605,000	05/30/2024
100186782	CF	PHOENIX	AZ		12/31/2024	7.000	300,375		8				475,000	06/21/2024
100186783	CF	LOYALTON	CA		12/31/2024	8.250	112,624		(101)				155,000	07/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186785	CF	WILDWOOD	MO		12/31/2024	6.990	546,498		(71)				801,000	09/13/2024
100186786	CF	WILMINGTON	DE		12/31/2024	7.125	76,304		(39)				200,000	06/20/2024
100186788	CF	PHOENIX	AZ		12/31/2024	7.250	235,772		(124)				397,000	06/05/2024
100186789	CF	CASSELBERRY	FL		12/31/2024	7.125	238,324		(49)				343,000	06/28/2024
100186790		HIALEAH	FL		12/31/2024	7.125	174,458		(40)				425,000	09/23/2024
100186791	CF	WATERBURY	CT		12/31/2024	7.250	238,112		(25)				350,000	06/20/2024
100186792	CF	HAINES CITY	FL		12/31/2024	7.625	118,923		(75)				168,000	09/10/2024
100186793		MARYVILLE	TN		12/31/2024	7.250	183,937		(23)				285,000	06/18/2024
100186794	CF	LOS BANOS	CA		12/31/2024	7.250	371,093		(62)				575,000	06/20/2024
100186868	CF	WINTER GARDEN	FL		01/07/2025	7.500	617,636		(55)				785,000	11/19/2024
100186869	CF	DENVER	CO		01/07/2025	7.500	364,028		(545)				516,000	12/02/2024
100186870	CF	AUSTIN	TX		01/07/2025	7.750	295,770		(198)				395,000	11/22/2024
100186872	CF	ORANGE	CA		01/07/2025	7.375	409,309		(642)				889,000	11/22/2024
100186873	CF	DALLAS	TX		01/07/2025	7.625	272,684		(541)				355,000	11/26/2024
100186875	CF	BARTOW	FL		01/07/2025	6.875	195,099		(288)				368,000	11/26/2024
100186876	CF	HOUSTON	TX		01/07/2025	7.375	260,796		(482)				360,000	11/20/2024
100186877	CF	LEBANON	TN		01/07/2025	6.375	257,304		9				365,000	11/08/2024
100186878	CF	GREENVILLE	SC		01/07/2025	6.990	241,099		50				306,000	11/09/2024
100186879	CF	AURORA	CO		01/07/2025	5.990	314,750		198				465,000	11/22/2024
100186880	CF	LONGS	SC		01/07/2025	6.125	200,488		79				285,000	12/02/2024
100186881		TINTON FALLS	NJ		01/07/2025	7.375	342,835		139				410,000	12/05/2024
100186882	CF	BIDDEFORD	ME		01/07/2025	5.125	370,984		917				537,000	11/23/2024
100186883	CF	MIAMI	FL		01/07/2025	5.990	400,023		203				700,000	11/21/2024
100186884	CF	CHARLOTTE	NC		01/07/2025	6.500	274,627		(56)				368,000	11/25/2024
100186885	CF	CONCORD	NC		01/07/2025	7.625	131,821		(426)				349,000	11/25/2024
100186886	CF	GRAHAM	NC		01/07/2025	6.375	189,482		(35)				265,000	12/12/2024
100186887	CF	HOLLISTER	CA		01/07/2025	6.990	434,078		(65)				580,000	11/12/2024
100186888	CF	JACKSONVILLE	FL		01/07/2025	6.875	181,273		(83)				242,000	11/08/2024
100186889	CF	CONCORD	NC		01/07/2025	6.125	233,739		137				322,000	11/26/2024
100186890	CF	LEWES	DE		01/07/2025	7.500	428,935		(468)				1,000,000	11/15/2024
100186892		CASA GRANDE	AZ		01/07/2025	6.875	267,157		134				308,000	11/14/2024
100186893	CF	MONTGOMERY	TX		01/07/2025	6.875	278,443		7				370,000	11/08/2024
100186894	CF	BIDDEFORD	ME		01/07/2025	5.990	369,658		386				510,000	11/23/2024
100186895	CF	DES MOINES	IA		01/07/2025	5.625	154,858		298				235,000	11/16/2024
100186896	CF	LEWES	DE		01/07/2025	6.990	717,116		(400)				982,000	11/19/2024
100186898	CF	SUN LAKES	AZ		01/07/2025	6.125	258,640		88				545,000	11/12/2024
100186899	CF	REHOBOTH BEACH	DE		01/07/2025	7.625	779,107		(681)				1,050,000	11/12/2024
100186901	CF	MOUNT AIRY	NC		01/07/2025	6.500	150,081		17				229,200	11/21/2024
100186902	CF	EASTVALE	CA		01/07/2025	5.625	629,772		951				940,000	11/06/2024
100186903	CF	WEST CHESTER	OH		01/07/2025	5.990	226,246		151				356,000	11/09/2024
100186904		BRUNSWICK	MD		01/07/2025	6.625	352,151		428				428,000	11/07/2024
100186905	CF	FOLSOM	CA		01/07/2025	7.500	214,948		(947)				755,000	11/26/2024
100186906	CF	MONROE	NC		01/07/2025	7.125	122,900		(227)				338,000	11/25/2024
100186907	CF	SAN ANTONIO	TX		01/07/2025	4.125	291,782		2,055				441,000	11/08/2024
100186908	CF	GRAHAM	NC		01/07/2025	5.750	198,229		136				274,000	11/21/2024
100186910	CF	NOKOMIS	FL		01/07/2025	6.750	257,625		(116)				345,000	12/02/2024
100186911	CF	BARTOW	FL		01/07/2025	6.875	190,462		(316)				363,000	11/26/2024
100186912	CF	NAPA	CA		01/07/2025	6.625	541,378		(238)				900,000	11/25/2024
100186913	CF	COUNCE	TN		01/07/2025	7.500	241,058		(134)				340,000	11/26/2024
100186914	CF	CODY	WY		01/07/2025	5.625	191,330		251				280,000	11/18/2024
100186915	CF	KATY	TX		01/07/2025	6.125	202,459		40				425,000	11/26/2024
100186916	CF	VENICE	FL		01/07/2025	5.375	146,713		217				290,000	11/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186917	CF	WENDELL	NC		01/07/2025	6.125	261,522		(27)				542,500	11/15/2024
100186918	CF	LAWRENCEVILLE	GA		01/07/2025	7.625	278,761		(402)				376,000	11/26/2024
100186919	CF	MANTECA	CA		01/07/2025	7.125	478,764		(223)				685,000	11/20/2024
100186920	CF	EL PASO	TX		01/07/2025	6.125	149,310		7				241,000	11/11/2024
100186921	CF	CONCORD	NC		01/07/2025	6.375	230,213		(18)				322,000	11/27/2024
100186922	CF	MCKINNEY	TX		01/07/2025	7.750	221,690		(490)				304,000	11/22/2024
100186923	CF	BETHLEHEM	PA		01/07/2025	6.125	214,978		188				335,000	11/16/2024
100186925	CF	WINTER GARDEN	FL		01/07/2025	6.875	327,716		(304)				557,000	12/10/2024
100186926	CF	SPRING	TX		01/07/2025	6.625	171,786		(86)				230,000	11/18/2024
100186928	CF	PALMDALE	CA		01/07/2025	6.875	373,907		(52)				510,000	11/18/2024
100186929	CF	ATLANTIC BEACH	FL		01/07/2025	6.125	232,688		26				1,000,000	11/22/2024
100186930	CF	CONCORD	NC		01/07/2025	6.125	252,595		50				358,000	11/26/2024
100186931	CF	PHOENIX	AZ		01/07/2025	6.500	160,289		(74)				500,000	12/11/2024
100186932	CF	MIDWEST CITY	OK		01/07/2025	7.375	189,190		(204)				271,000	11/23/2024
100186933	CF	ALEXANDRIA	VA		01/07/2025	6.990	581,992		(513)				930,000	11/15/2024
100186934	CF	READING	MA		01/07/2025	6.990	703,167		(71)				944,000	11/21/2024
100186935		LAS VEGAS	NV		01/07/2025	7.625	378,044		22				425,900	11/22/2024
100186936	CF	MCKINNEY	TX		01/07/2025	5.990	266,692		122				386,000	11/20/2024
100186937	CF	NORCROSS	GA		01/07/2025	7.625	206,921		(300)				340,000	11/25/2024
100186938	CF	LEWES	DE		01/07/2025	7.375	657,349		(421)				880,000	12/04/2024
100186939	CF	CONCORD	NC		01/07/2025	6.375	233,133		(20)				314,000	11/26/2024
100186940	CF	HYATTSVILLE	MD		01/07/2025	6.625	261,329		81				354,000	11/02/2024
100186941	CF	ONTARIO	CA		01/07/2025	6.375	344,842		(201)				605,000	11/23/2024
100186942	CF	SAN TAN VALLEY	AZ		01/07/2025	3.990	155,109		843				381,000	11/22/2024
100186943	CF	HOUSTON	TX		01/07/2025	7.500	265,631		(144)				365,000	11/21/2024
100186944	CF	WESLEY CHAPEL	FL		01/07/2025	6.625	257,651		(138)				356,000	11/25/2024
100186945	CF	FAIRFIELD	CA		01/07/2025	7.500	411,666		(679)				620,000	11/25/2024
100186946	CF	BROOKLYN	MD		01/07/2025	7.125	184,921		(64)				247,000	11/25/2024
100186947	CF	HILLSBORO	TN		01/07/2025	5.990	155,683		122				215,000	11/14/2024
100186948	CF	SICKLERVILLE	NJ		01/07/2025	6.500	179,831		(12)				242,000	11/05/2024
100186949	CF	CONROE	TX		01/07/2025	8.625	266,676		(562)				330,000	12/02/2024
100186950	CF	CORRALES	NM		01/07/2025	6.625	375,012		(80)				535,000	11/14/2024
100186951	CF	KANNAPOLIS	NC		01/07/2025	6.125	224,346		48				319,000	11/18/2024
100186952	CF	LEBANON	TN		01/07/2025	7.125	210,066		(222)				299,000	11/19/2024
100186953	CF	HOUSTON	TX		01/07/2025	7.625	242,711		(477)				331,000	11/25/2024
100186954	CF	GEORGETOWN	TX		01/07/2025	6.500	165,127		(247)				372,000	11/26/2024
100186955	CF	ANNA	TX		01/07/2025	7.500	268,529		(456)				352,000	11/25/2024
100186957	CF	FORT MILL	SC		01/07/2025	6.990	261,286		(32)				377,000	12/05/2024
100186958	CF	MAGNA	UT		01/07/2025	5.875	223,535		133				400,000	11/13/2024
100186959	CF	HOUSTON	TX		01/07/2025	7.625	279,349		(194)				389,000	11/21/2024
100186960	CF	WOODSTOCK	GA		01/07/2025	5.500	429,032		619				617,000	12/05/2024
100186961	CF	STUART	FL		01/07/2025	7.125	253,263		(343)				406,000	11/15/2024
100186962	CF	GRAHAM	NC		01/07/2025	5.500	202,369		227				305,000	12/04/2024
100186963		AVONDALE	AZ		01/07/2025	8.625	313,844		(283)				384,000	11/07/2024
100186964	CF	MONTICELLO	IN		01/07/2025	7.250	168,317		(57)				225,000	11/13/2024
100186965	CF	WILMINGTON	DE		01/07/2025	7.625	523,900		(799)				960,000	11/26/2024
100186966	CF	MCKINNEY	TX		01/07/2025	6.375	281,106		340				365,000	11/22/2024
100186967	CF	ASHBURN	VA		01/07/2025	6.625	483,490		(122)				695,000	09/26/2024
100186968	CF	CASSVILLE	PA		01/07/2025	7.250	187,474		(58)				250,000	11/26/2024
100186969	CF	CHULA VISTA	CA		01/07/2025	6.990	520,669		(169)				690,000	11/14/2024
100186970	CF	LEBANON	TN		01/07/2025	6.625	206,661		(109)				285,000	11/07/2024
100186971	CF	MYRTLE BEACH	SC		01/07/2025	4.990	256,195		728				407,000	12/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186973	CF	ANCHORAGE	AK		01/07/2025	6.990	200,082		(58)				310,000	11/26/2024
100186974	CF	GREENSBORO	NC		01/07/2025	7.125	235,799		(206)				312,000	11/20/2024
100186975		CARY	NC		01/07/2025	6.375	439,260		479				554,000	11/20/2024
100186976	CF	CHARLOTTE	NC		01/07/2025	6.500	274,813		(53)				368,000	12/09/2024
100186977	CF	APPLETON	WI		01/07/2025	6.990	234,130		(131)				336,000	11/08/2024
100186978	CF	ANGIER	NC		01/07/2025	5.500	188,030		453				372,000	11/26/2024
100186980	CF	RIVERTON	WY		01/07/2025	6.625	204,114		117				280,000	11/22/2024
100186981	CF	VICTORVILLE	CA		01/07/2025	7.125	357,940		(354)				472,000	11/19/2024
100186982	CF	SAN ANTONIO	TX		01/07/2025	6.625	379,464		(44)				545,000	11/08/2024
100186983	CF	MCGREGOR	MN		01/07/2025	6.990	245,340		60				335,000	11/21/2024
100186984	CF	MILWAUKEE	WI		01/07/2025	7.125	171,304		(266)				253,000	11/27/2024
100186985	CF	DAVENPORT	FL		01/07/2025	6.625	234,438		(106)				329,000	11/08/2024
100186986	CF	SANTEE	CA		01/07/2025	5.750	346,708		260				945,000	10/16/2024
100186987	CF	FRESNO	CA		01/07/2025	5.990	247,301		287				465,000	10/25/2024
100186988	CF	TOMAHAWK	WI		01/07/2025	5.375	147,052		399				350,000	10/22/2024
100188265	CF	COLUMBIA	SC		01/08/2025	6.375	371,219		(14)				535,000	11/14/2024
100188266	CF	OCALA	FL		01/08/2025	6.250	255,478		108				347,000	10/04/2024
100188267	CF	EAST RUTHERFORD	NJ		01/08/2025	6.499	343,138		(36)				460,000	11/26/2024
100188268	CF	TACOMA	WA		01/08/2025	5.875	311,860		220				450,000	09/27/2024
100188269	CF	SURPRISE	AZ		01/08/2025	6.125	315,532		131				465,000	09/26/2024
100188270	CF	ORLANDO	FL		01/08/2025	6.375	425,822		2				550,000	11/26/2024
100188271	CF	LAS VEGAS	NV		01/08/2025	5.750	264,075		345				359,000	10/25/2024
100188272	CF	COLUMBUS	OH		01/08/2025	6.125	249,554		165				325,000	10/11/2024
100188273	CF	WESLEY CHAPEL	FL		01/08/2025	6.125	260,133		95				357,000	09/25/2024
100188274	CF	HERNANDO	FL		01/08/2025	6.125	388,298		176				545,000	10/02/2024
100188275	CF	DAVIE	FL		01/08/2025	5.990	368,450		214				510,000	10/16/2024
100188276	CF	ROSEVILLE	CA		01/08/2025	6.000	349,527		145				487,000	11/22/2024
100188277	CF	STATESVILLE	NC		01/08/2025	5.750	316,922		425				435,000	10/24/2024
100188278	CF	NAPLES	FL		01/08/2025	6.124	494,156		177				680,000	11/20/2024
100188279	CF	MCKINNEY	TX		01/08/2025	5.990	622,686		363				865,000	11/19/2024
100188280		ATLANTA	GA		01/08/2025	6.125	509,793		368				720,000	10/01/2024
100188281		FAIRFAX	VA		01/08/2025	6.624	431,581		(138)				635,000	11/15/2024
100188282		CHINO	CA		01/08/2025	6.625	564,572		(126)				755,000	10/17/2024
100188283	CF	SPANAWAY	WA		01/08/2025	6.624	393,683		51				545,000	12/02/2024
100188284	CF	PALMETTO	FL		01/08/2025	6.375	421,698		96				545,000	10/25/2024
100188285	CF	MARYSVILLE	WA		01/08/2025	6.375	568,151		45				770,000	09/30/2024
100188286		FORNEY	TX		01/08/2025	6.375	266,648		6				360,000	10/30/2024
100188287	CF	MONTCLAIR	CA		01/08/2025	6.375	335,421		(10)				691,000	10/29/2024
100188288		DALLAS	TX		01/08/2025	6.375	353,900		8				480,000	11/13/2024
100188289	CF	SAN ANTONIO	FL		01/08/2025	6.500	309,951		21				400,000	09/25/2024
100188290		APEX	NC		01/08/2025	6.500	344,241		17				474,000	11/07/2024
100188291	CF	LEANDER	TX		01/08/2025	6.500	353,539		17				480,000	10/02/2024
100188292	CF	COLORADO SPRINGS	CO		01/08/2025	6.500	375,722		(49)				548,000	11/14/2024
100188293	CF	UNION CITY	NJ		01/08/2025	6.624	448,200		50				665,000	11/25/2024
100188294		GEORGETOWN	SC		01/08/2025	6.500	481,336		(55)				665,000	11/06/2024
100188295	CF	SARASOTA	FL		01/08/2025	6.500	399,452		(56)				657,000	11/05/2024
100188296		CORNELIUS	NC		01/08/2025	6.624	395,904		(61)				530,000	11/19/2024
100188297	CF	RALEIGH	NC		01/08/2025	6.500	300,631		(5)				414,000	10/31/2024
100188298	CF	ROSEVILLE	CA		01/08/2025	6.624	455,224		(132)				605,000	11/04/2024
100188299	CF	ONTARIO	CA		01/08/2025	6.625	422,895		27				536,025	10/31/2024
100188300	CF	GRAND PRAIRIE	TX		01/08/2025	6.624	323,570		(94)				430,000	11/06/2024
100188301		MARBLEHEAD	MA		01/08/2025	6.625	443,447		(70)				595,000	10/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188302	CF	LAVEEN	AZ		01/08/2025	6.625	271,475		(65)				440,000	11/12/2024
100188303	CF	APOLLO BEACH	FL		01/08/2025	6.625	392,652		(78)				575,000	09/30/2024
100188304	CF	PARKVILLE	MO		01/08/2025	6.625	332,500		(52)				445,000	10/28/2024
100188305		MARBLEHEAD	MA		01/08/2025	6.625	445,718		(95)				595,000	10/10/2024
100188306		RALEIGH	NC		01/08/2025	6.625	286,194		(61)				383,000	10/28/2024
100188307	CF	WEST MELBOURNE	FL		01/08/2025	6.625	250,385		(46)				344,000	10/04/2024
100188308		LAKE FOREST	IL		01/08/2025	6.625	337,826		(80)				450,000	11/06/2024
100188310	CF	MEADOWS PLACE	TX		01/08/2025	6.625	266,464		(57)				370,000	10/30/2024
100188311	CF	SALT LAKE CITY	UT		01/08/2025	6.625	310,953		(75)				425,000	09/28/2024
100188312		CHARLOTTESVILLE	VA		01/08/2025	6.625	373,883		(90)				500,000	10/23/2024
100188313	CF	EDISTO ISLAND	SC		01/08/2025	6.625	397,857		(94)				542,000	11/12/2024
100188314	CF	TWAIN HARTE	CA		01/08/2025	6.625	303,688		(72)				435,000	10/11/2024
100188315		WILMINGTON	NC		01/08/2025	6.625	267,056		(75)				355,000	11/18/2024
100188316	CF	NEKOOSA	WI		01/08/2025	6.625	292,500		(70)				412,000	10/04/2024
100188317		ATLANTA	GA		01/08/2025	6.625	420,603		(112)				602,000	11/15/2024
100188318		TEMECULA	CA		01/08/2025	6.625	304,225		(120)				631,000	11/09/2024
100188319	CF	VISALIA	CA		01/08/2025	6.625	269,992		(64)				360,000	10/15/2024
100188320	CF	KYLE	TX		01/08/2025	6.625	243,731		(61)				350,000	11/08/2024
100188322	CF	POWELL	TN		01/08/2025	6.490	244,897		42				333,000	10/28/2024
100188323	CF	CENTER VALLEY	PA		01/08/2025	6.490	242,984		(19)				340,000	11/15/2024
100188324	CF	HUXLEY	IA		01/08/2025	6.500	238,811		(28)				325,000	11/06/2024
100188325	CF	POWELL	TN		01/08/2025	6.490	244,897		42				333,000	10/28/2024
100188326	CF	OVERLAND PARK	KS		01/08/2025	6.500	225,410		(17)				307,000	11/14/2024
100188327	CF	OCALA	FL		01/08/2025	6.500	226,407		(29)				304,000	11/07/2024
100188328	CF	SAN MARCOS	CA		01/08/2025	6.750	722,154		(244)				1,050,000	11/26/2024
100188329	CF	LA QUINTA	CA		01/08/2025	6.874	624,184		(243)				825,000	11/26/2024
100188330		AVON	NC		01/08/2025	6.875	602,556		(176)				750,000	11/15/2024
100188331	CF	GREENVILLE	SC		01/08/2025	6.625	244,363		(42)				328,000	11/13/2024
100188332	CF	ORLANDO	FL		01/08/2025	6.625	227,338		4				311,000	10/31/2024
100188333	CF	KYLE	TX		01/08/2025	6.625	228,885		(58)				333,000	10/30/2024
100188334	CF	NACOGDOCHES	TX		01/08/2025	6.875	619,740		(258)				850,000	11/08/2024
100188335	CF	NEWPORT NEWS	VA		01/08/2025	6.625	243,216		(48)				325,000	10/31/2024
100188336	CF	DURHAM	NC		01/08/2025	6.999	303,002		(162)				450,000	11/25/2024
100188337	CF	CITRUS HEIGHTS	CA		01/08/2025	6.999	644,250		(244)				861,000	11/22/2024
100188339	CF	CHICAGO	IL		01/08/2025	7.125	532,306		(253)				768,000	11/26/2024
100188340	CF	CHULA VISTA	CA		01/08/2025	7.125	619,286		(246)				875,000	11/27/2024
100188341	CF	SAN CLEMENTE	CA		01/08/2025	7.125	711,542		(316)				1,170,000	11/19/2024
100188342	CF	FRISCO	TX		01/08/2025	7.125	555,283		(215)				815,000	11/29/2024
100188343	CF	HERMITAGE	TN		01/08/2025	7.125	312,790		(170)				475,000	11/05/2024
100188344	CF	FOLSOM	CA		01/08/2025	6.875	143,429		(430)				719,000	11/13/2024
100188345	CF	PLANO	TX		01/08/2025	6.750	365,245		(103)				564,000	11/01/2024
100188346		HEMPSTEAD	TX		01/08/2025	6.750	537,483		(133)				780,000	11/04/2024
100188347		OCEAN PARK	WA		01/08/2025	6.750	770,034		(237)				1,180,000	11/07/2024
100188348		WEST SACRAMENTO	CA		01/08/2025	6.875	467,108		(104)				628,000	10/29/2024
100188349		GENEVA	IL		01/08/2025	6.875	405,798		(107)				540,000	10/24/2024
100188350		BUFORD	GA		01/08/2025	6.875	315,336		(70)				439,000	11/08/2024
100188351		HOLLADAY	UT		01/08/2025	6.875	347,449		(123)				460,000	11/14/2024
100188352	CF	KANSAS CITY	MO		01/08/2025	6.875	332,196		(81)				475,000	10/16/2024
100188353		AUBURN	CA		01/08/2025	6.875	340,238		(67)				490,000	11/01/2024
100188354	CF	NEW HOPE	PA		01/08/2025	6.875	471,427		(155)				630,000	11/15/2024
100188355	CF	LOWELL	AR		01/08/2025	6.875	306,628		(110)				415,000	11/07/2024
100188356		CHARLOTTE	NC		01/08/2025	6.875	288,978		(87)				385,000	11/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188357		NORTHLAKE	TX		01/08/2025	6.875	328,638		(65)				453,000	10/31/2024
100188358		WAYNESVILLE	NC		01/08/2025	6.875	292,081		(114)				387,000	11/19/2024
100188359	CF	CHANDLER	AZ		01/08/2025	6.875	378,845		(155)				585,000	11/07/2024
100188360		ALPHARETTA	GA		01/08/2025	6.875	274,851		(97)				423,000	11/15/2024
100188361	CF	ONTARIO	CA		01/08/2025	6.875	501,933		(208)				710,000	11/04/2024
100188363	CF	BROOKSHIRE	TX		01/08/2025	6.875	271,802		(164)				440,000	11/22/2024
100188364	CF	DURHAM	NC		01/08/2025	6.875	404,132		(125)				575,000	11/04/2024
100188365		MORRISTOWN	NJ		01/08/2025	6.975	379,267		(174)				650,000	10/10/2024
100188366	CF	SOUTH WEBER	UT		01/08/2025	6.990	371,054		(149)				495,000	11/08/2024
100188367		GENEVA	IL		01/08/2025	6.990	415,720		(171)				610,000	11/08/2024
100188368	CF	KUNA	ID		01/08/2025	6.990	356,178		(166)				483,000	11/08/2024
100188369	CF	CLOVIS	CA		01/08/2025	6.990	471,719		(213)				680,000	11/01/2024
100188370		HOT SPRINGS VILLAGE	AR		01/08/2025	6.990	313,980		(125)				438,000	11/12/2024
100188371	CF	BOISE	ID		01/08/2025	6.990	291,682		(135)				395,000	11/18/2024
100188372	CF	EDINA	MN		01/08/2025	6.990	282,847		(133)				380,000	11/16/2024
100188373		STOCKTON	CA		01/08/2025	6.990	392,773		(186)				553,807	11/16/2024
100188374		MANTECA	CA		01/08/2025	6.990	495,382		(233)				715,000	11/16/2024
100188375	CF	KISSIMMEE	FL		01/08/2025	6.999	449,524		(179)				580,000	11/25/2024
100188376		HOMESTEAD	FL		01/08/2025	7.000	460,697		(222)				606,000	11/15/2024
100188377	CF	OMAHA	NE		01/08/2025	7.000	357,347		(173)				500,000	11/08/2024
100188378	CF	DURHAM	NC		01/08/2025	7.000	727,178		(294)				971,000	11/12/2024
100188379	CF	LUCK	WI		01/08/2025	7.000	521,397		(259)				830,000	11/22/2024
100188380	CF	PINE BROOK	NJ		01/08/2025	7.000	581,623		(281)				800,000	11/06/2024
100188381		SEVIERVILLE	TN		01/08/2025	7.000	497,042		(247)				700,000	11/07/2024
100188382	CF	COLORADO SPRINGS	CO		01/08/2025	7.000	302,397		(116)				410,000	10/11/2024
100188383		PLAIN CITY	OH		01/08/2025	7.125	556,738		(215)				690,000	11/01/2024
100188384	CF	FLOWERY BRANCH	GA		01/08/2025	7.125	352,167		(136)				436,000	11/12/2024
100188386	CF	LAWRENCEVILLE	GA		01/08/2025	7.125	338,751		(149)				430,000	10/31/2024
100188387		ROSWELL	GA		01/08/2025	7.125	423,951		(57)				568,000	11/15/2024
100188388	CF	TEMECULA	CA		01/08/2025	7.125	622,192		(188)				825,000	11/14/2024
100188389		DILLON	CO		01/08/2025	7.125	667,592		(285)				925,000	11/07/2024
100188390	CF	NEWARK	CA		01/08/2025	7.125	903,610		(250)				1,222,000	10/26/2024
100188391	CF	ATLANTA	GA		01/08/2025	7.125	381,021		124				491,000	09/20/2024
100188392	CF	OAK PARK	IL		01/08/2025	7.125	147,924		(259)	(19)			555,000	11/15/2024
100188393		CHARLOTTE	NC		01/08/2025	7.125	335,565		(180)				455,000	11/06/2024
100188394	CF	LA VALLE	WI		01/08/2025	7.125	484,282		(260)				650,000	11/15/2024
100188395	CF	JACKSON	NJ		01/08/2025	7.125	600,278		(277)				865,000	11/01/2024
100188396		OTHELLO	WA		01/08/2025	7.125	359,243		(194)				475,000	10/29/2024
100188398	CF	MILLEDGEVILLE	GA		01/08/2025	7.125	550,452		(212)				730,000	11/15/2024
100188399	CF	PORTER RANCH	CA		01/08/2025	7.125	609,617		(328)				800,000	11/13/2024
100188401		FREDERICK	MD		01/08/2025	7.125	282,484		(155)				377,000	11/06/2024
100188402		SARATOGA SPRINGS	UT		01/08/2025	7.125	322,679		(179)				457,000	11/08/2024
100188403		LAS VEGAS	NV		01/08/2025	7.125	342,369		(192)				510,000	11/13/2024
100188404		BLOOMINGDALE	IL		01/08/2025	7.125	348,517		(206)				520,000	11/18/2024
100188405	CF	SURF CITY	NC		01/08/2025	7.375	547,244		(202)				679,000	11/19/2024
100188406	CF	NASHVILLE	TN		01/08/2025	7.375	506,174		(251)				635,000	11/25/2024
100188408	CF	MESA	AZ		01/08/2025	7.375	531,229		(298)				695,000	11/26/2024
100188409		INDIO	CA		01/08/2025	7.375	489,147		(273)				655,000	11/25/2024
100188410	CF	ANNAPOLIS	MD		01/08/2025	7.490	499,461		(7)				800,000	10/30/2024
100188411		ROCKLIN	CA		01/08/2025	7.375	359,685		(210)				530,000	11/15/2024
100188412		NASHVILLE	TN		01/08/2025	7.500	489,615		(294)				600,000	10/31/2024
100188413	CF	NAPA	CA		01/08/2025	7.499	389,951		(144)				551,000	12/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188414	CF	MOUNT PLEASANT	UT		01/08/2025	7.500	521,204		(273)				705,000	11/14/2024
100188415	CF	BOSTON	MA		01/08/2025	7.500	798,773		(360)				1,050,000	11/18/2024
100188416	CF	CAROLINA BEACH	NC		01/08/2025	7.500	438,060		(227)				574,000	11/26/2024
100188419	CF	CLEARWATER	FL		01/08/2025	7.625	384,244		(180)				511,000	12/02/2024
100188420		AURORA	CO		01/08/2025	7.875	354,109		(251)				436,000	11/06/2024
100188421	CF	LAND O LAKES	FL		01/08/2025	7.875	555,677		(391)				740,000	11/26/2024
100188422	CF	ATHENS	GA		01/08/2025	7.750	342,623		(152)				450,000	12/02/2024
100188423		NEWPORT NEWS	VA		01/08/2025	7.250	377,022		(169)				480,000	10/30/2024
100188424	CF	CORVALLIS	OR		01/08/2025	7.250	339,455		(185)				449,000	11/15/2024
100188425	CF	NORWALK	CT		01/08/2025	7.875	435,001		(136)				575,000	11/25/2024
100188426	CF	WORLEY	ID		01/08/2025	7.375	628,410		(229)				830,000	11/08/2024
100188427	CF	FORT WORTH	TX		01/08/2025	7.250	339,525		(134)				504,150	11/15/2024
100188428		CARMICHAEL	CA		01/08/2025	7.375	385,457		(204)				505,000	11/08/2024
100188430		OAKHURST	NJ		01/08/2025	7.375	595,713		(323)				780,000	11/15/2024
100188431	CF	HOWELL	NJ		01/08/2025	7.375	437,695		(239)				576,000	10/15/2024
100188432	CF	AVONDALE	AZ		01/08/2025	7.375	371,781		(228)				485,189	11/19/2024
100188434	CF	MANTECA	CA		01/08/2025	7.375	495,667		(303)				647,000	11/15/2024
100188435		AUSTIN	TX		01/08/2025	7.375	306,069		(174)				405,000	11/07/2024
100188437	CF	KISSIMMEE	FL		01/08/2025	7.375	313,842		(185)				424,000	11/19/2024
100188438		PACIFIC GROVE	CA		01/08/2025	7.375	580,404		(439)				836,000	11/12/2024
100188441	CF	FORT WORTH	TX		01/08/2025	7.490	358,933		(203)				460,000	11/01/2024
100188442		BAKERSFIELD	CA		01/08/2025	7.490	290,567		(248)	(4)			435,000	11/12/2024
100188443	CF	BUCKEYE	AZ		01/08/2025	7.500	363,161		(207)				465,000	11/02/2024
100188445		FORT WORTH	TX		01/08/2025	7.500	322,379		(184)				415,000	11/11/2024
100188446	CF	CHARLOTTE	NC		01/08/2025	7.500	346,467		(189)				440,000	11/08/2024
100188447		METAIRIE	LA		01/08/2025	7.500	333,377		(181)				410,000	11/12/2024
100188448		BRACEY	VA		01/08/2025	7.500	582,147		(416)				780,000	11/18/2024
100188449		ARLINGTON	TX		01/08/2025	7.500	482,683		(216)				595,000	11/15/2024
100188450		HEBER CITY	UT		01/08/2025	7.500	511,692		(204)				675,000	10/31/2024
100188452	CF	ROCKLEDGE	FL		01/08/2025	7.500	304,441		(92)				400,000	11/07/2024
100188454	CF	PHOENIX	AZ		01/08/2025	7.500	364,785		(219)				550,000	10/25/2024
100188455	CF	MIRAMAR	FL		01/08/2025	7.500	459,321		(275)				642,000	10/22/2024
100188457	CF	LOUISVILLE	KY		01/08/2025	7.500	378,639		(235)				515,000	11/18/2024
100188458		BOERNE	TX		01/08/2025	7.625	486,965		(254)				600,000	11/05/2024
100188459	CF	KEALAKEKUA	HI		01/08/2025	7.625	651,486		(468)				845,000	11/14/2024
100188460		NAGS HEAD	NC		01/08/2025	7.625	526,942		(292)				690,000	11/15/2024
100188461	CF	TOWSON	MD		01/08/2025	7.625	423,845		(305)				550,000	10/31/2024
100188462		FRISCO	TX		01/08/2025	7.625	342,050		(399)				575,000	11/15/2024
100188463		MURRIETA	CA		01/08/2025	7.750	416,229		(146)				515,000	11/09/2024
100188464	CF	APEX	NC		01/08/2025	7.625	312,047		(216)				455,000	11/08/2024
100188465	CF	COLUMBUS	OH		01/08/2025	7.750	454,940		(247)				577,500	11/18/2024
100188466	CF	CHICAGO	IL		01/08/2025	7.750	346,327		(229)				450,000	11/14/2024
100188467		MOUNTAIN HOUSE	CA		01/08/2025	7.990	538,752		(389)				654,000	11/01/2024
100188468	CF	SIGNAL MOUNTAIN	TN		01/08/2025	7.875	325,115		(177)				415,000	11/22/2024
100188469	CF	W LAFAYETTE	IN		01/08/2025	8.125	295,484		(233)				370,000	09/30/2024
100188470	CF	HAMPTON	NH		01/08/2025	7.875	1,039,856		(743)				1,355,000	11/14/2024
100188471	CF	NASHVILLE	TN		01/08/2025	7.375	517,495		(327)				770,000	11/01/2024
100188472		CHARLOTTE	NC		01/08/2025	6.625	284,999		(85)				389,000	11/06/2024
100188473		FAIRVIEW	NJ		01/08/2025	6.750	488,252		(193)				665,000	11/08/2024
100188474		CHARLOTTE	NC		01/08/2025	8.125	256,909		(144)				335,000	11/11/2024
100188475		TOMS RIVER	NJ		01/08/2025	7.250	459,332		(262)				625,000	11/14/2024
100188476		BAYVILLE	NJ		01/08/2025	7.125	404,248		(209)				555,000	11/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188477	CF	GRAND PRAIRIE	TX		01/08/2025	6.875	234,760		(106)				350,000	11/08/2024
100188478	CF	KNOXVILLE	TN		01/08/2025	6.500	200,489		31				272,000	11/08/2024
100188480	CF	BLUE SPRINGS	MO		01/08/2025	7.000	252,873		(113)				324,000	11/04/2024
100188482		HOWELL	NJ		01/08/2025	7.250	388,060		(206)				545,000	11/21/2024
100188483	CF	PHILADELPHIA	PA		01/08/2025	7.625	333,145		(220)				475,000	11/04/2024
100188484	CF	HOUSTON	TX		01/08/2025	5.750	233,412		305				315,000	10/28/2024
100188486		MURRELLS INLET	SC		01/08/2025	7.125	271,650		(136)				335,000	10/22/2024
100188487	CF	PALM COAST	FL		01/08/2025	6.875	276,111		(86)				385,000	10/30/2024
100188488		HUTCHINSON ISLAND	FL		01/08/2025	6.875	271,325		(108)				360,000	11/12/2024
100188489	CF	GALLOWAY	OH		01/08/2025	6.875	261,473		(112)				355,000	11/05/2024
100188491	CF	SPRINGFIELD	OR		01/08/2025	6.875	245,379		(62)				502,000	11/05/2024
100188492		CHICAGO	IL		01/08/2025	7.125	258,813		(112)				330,000	10/10/2024
100188493	CF	LAND O LAKES	FL		01/08/2025	7.000	276,576		(112)				345,000	09/10/2024
100188494		DELTA	UT		01/08/2025	7.125	273,972		(157)				397,000	11/13/2024
100188496	CF	FORT WAYNE	IN		01/08/2025	6.750	237,240		(71)				343,000	11/14/2024
100188497		WAUWATOSA	WI		01/08/2025	7.125	266,576		(134)				376,000	10/11/2024
100188498	CF	MECHANICSBURG	PA		01/08/2025	6.999	244,814		(120)				330,000	11/27/2024
100188499	CF	GALVESTON	TX		01/08/2025	6.990	264,123		(64)				380,000	11/15/2024
100188500		SACRAMENTO	CA		01/08/2025	6.750	241,873		(91)				415,000	11/19/2024
100188501	CF	INDIAN TRAIL	NC		01/08/2025	6.875	250,565		(100)				331,000	11/26/2024
100188502	CF	LEANDER	TX		01/08/2025	7.125	253,566		(52)				321,000	10/24/2024
100188503	CF	COLORADO SPRINGS	CO		01/08/2025	7.125	251,641		(139)				350,000	10/11/2024
100188504	CF	WINGATE	NC		01/08/2025	6.875	246,663		(112)				340,000	11/19/2024
100188505	CF	BURBANK	IL		01/08/2025	6.990	224,755		(126)				310,000	10/11/2024
100188506	CF	CLEARWATER	FL		01/08/2025	6.875	242,517		(109)				323,000	10/22/2024
100188507	CF	NILES	IL		01/08/2025	6.999	246,563		(108)				325,000	11/22/2024
100188508	CF	ALGOMA	WI		01/08/2025	7.000	239,971		(150)				342,000	11/04/2024
100188509	CF	AIKEN	SC		01/08/2025	7.125	226,978		(80)				282,000	10/25/2024
100188510	CF	SAINT SIMONS ISLAND	GA		01/08/2025	7.625	294,458		(171)				365,000	12/02/2024
100188511		HUTTO	TX		01/08/2025	7.500	286,718		(201)				405,000	11/13/2024
100188512	CF	SAINT LOUIS	MO		01/08/2025	7.375	290,405		(174)				390,000	11/20/2024
100188513	CF	AVON	OH		01/08/2025	7.125	246,822		(111)				325,000	11/08/2024
100188514		MODESTO	CA		01/08/2025	7.375	285,130		(181)				390,000	10/29/2024
100188515	CF	DURHAM	NC		01/08/2025	7.250	283,888		(126)				385,000	11/21/2024
100188516		LANCASTER	CA		01/08/2025	7.375	283,712		(177)				440,000	11/14/2024
100188517	CF	MUKWONAGO	WI		01/08/2025	7.490	237,115		(257)				400,000	11/15/2024
100188518	CF	TAMPA	FL		01/08/2025	7.375	291,978		(201)				384,000	10/25/2024
100188519	CF	PEORIA	AZ		01/08/2025	7.500	291,320		(165)				371,000	11/05/2024
100188520		RANSON	WV		01/08/2025	7.625	295,800		(210)				361,000	10/30/2024
100188523	CF	LAND O LAKES	FL		01/08/2025	7.375	273,648		(168)				340,000	09/06/2024
100188525		SPRING	TX		01/08/2025	7.250	264,230		(126)				360,000	11/15/2024
100188526	CF	TEMECULA	CA		01/08/2025	7.500	277,868		(208)				400,000	11/08/2024
100188528	CF	RALEIGH	NC		01/08/2025	7.375	273,860		(143)				358,900	11/05/2024
100188529	CF	LA PINE	OR		01/08/2025	7.375	255,327		(183)				335,000	11/01/2024
100188530		WEST HAVEN	CT		01/08/2025	7.375	255,572		(105)				413,000	11/07/2024
100188531	CF	LITTLE SUAMICO	WI		01/08/2025	7.500	262,683		(56)				350,000	10/31/2024
100188532	CF	RIDGECREST	CA		01/08/2025	7.500	256,438		(175)				335,000	11/27/2024
100188533	CF	KINGWOOD	TX		01/08/2025	7.250	244,574		(139)				330,000	11/14/2024
100188534	CF	EMMETT	ID		01/08/2025	7.500	254,547		(177)				310,000	11/18/2024
100188535	CF	ABILENE	TX		01/08/2025	7.490	232,714		(176)				309,000	10/31/2024
100188536	CF	MECHANICSVILLE	VA		01/08/2025	7.500	243,903		(150)				318,000	11/18/2024
100188537	CF	WESLEY CHAPEL	FL		01/08/2025	7.500	256,370		(205)				334,000	09/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188538	CF	PANAMA CITY BEACH	FL		01/08/2025	7.250	252,290		(150)				330,000	11/08/2024
100188539	CF	APOLLO BEACH	FL		01/08/2025	7.625	242,362		(177)				295,000	09/13/2024
100188540	CF	INDIANAPOLIS	IN		01/08/2025	7.250	243,486		(118)				320,000	11/15/2024
100188541	CF	LAKELAND	FL		01/08/2025	7.500	246,423		(177)				330,000	11/07/2024
100188542	CF	SAN ANTONIO	TX		01/08/2025	6.990	147,885		38				192,000	11/22/2024
100188543	CF	MINNEAPOLIS	MN		01/08/2025	7.375	234,176		(127)				315,000	11/15/2024
100188545	CF	KEY WEST	FL		01/08/2025	7.624	756,289		(518)				1,005,000	08/30/2024
100188546	CF	PORTLAND	OR		01/09/2025	8.250	246,784		(42)				445,000	12/23/2024
100188547	CF	TAMPA	FL		01/09/2025	8.000	272,351		(292)				453,000	12/17/2024
100188548	CF	LAND O LAKES	FL		01/09/2025	7.875	191,335		(210)				355,000	12/13/2024
100188549	CF	AURORA	CO		01/09/2025	7.125	414,591		147				625,000	12/20/2024
100188550	CF	DAVENPORT	FL		01/09/2025	9.250	324,745		(102)				408,000	12/19/2024
100188553	CF	RANCHO SANTA MARGARITA	CA		02/10/2025	7.375	954,659		(309)				1,180,000	01/06/2025
100188554	CF	HOUSTON	TX		02/10/2025	8.000	123,332		(404)				364,000	12/31/2024
100188556	CF	SILVER SPRING	MD		02/10/2025	7.625	141,119		(96)				220,000	12/24/2024
100188557	CF	PHOENIX	AZ		02/10/2025	7.500	312,684		(204)				405,000	12/30/2024
100188558	CF	HUNTINGTON BEACH	CA		02/10/2025	6.875	1,513,888		(128)				6,735,000	01/08/2025
100188559	CF	EL CAJON	CA		02/10/2025	7.750	422,608		(239)				525,000	01/03/2025
100188561		HEPHZIBAH	GA		02/10/2025	8.625	116,869		(88)				141,000	01/08/2025
100188562	CF	BEAVERCREEK	OH		02/10/2025	8.125	371,986		(223)				426,000	12/23/2024
100188564	CF	MEDWAY	OH		02/10/2025	7.750	172,201		(79)				225,000	01/09/2025
100188565	CF	AURORA	IL		02/10/2025	7.625	125,657		(47)				166,000	01/06/2025
100188566		FORT BRAGG	CA		02/10/2025	8.375	135,428		(106)				750,000	12/23/2024
100188567		ELIZABETHPORT	NJ		02/10/2025	7.625	338,461		(85)				460,000	01/10/2025
100188568		BINGHAM FARMS	MI		02/10/2025	6.875	371,277		173				481,000	12/27/2024
100188570	CF	SURPRISE	AZ		02/10/2025	7.125	733,638		(183)				950,000	01/08/2025
100188571	CF	DES MOINES	IA		02/10/2025	9.250	155,465		(109)				186,000	12/30/2024
100188573	CF	CHICAGO	IL		02/10/2025	7.125	276,865		17				405,000	12/26/2024
100188574	CF	CHANDLER	AZ		02/10/2025	7.625	256,406		(181)				440,000	01/17/2025
100188575	CF	PORTER	TX		02/10/2025	7.625	451,055		(299)				550,000	12/26/2024
100188576	CF	TINLEY PARK	IL		02/10/2025	7.875	272,965		(217)				350,000	12/31/2024
100188577	CF	POMPANO BEACH	FL		02/10/2025	8.125	235,054		(119)				284,500	12/23/2024
100188578	CF	POMONA	CA		02/10/2025	6.875	381,327		8				745,000	12/26/2024
100188579	CF	TOLLESON	AZ		02/10/2025	7.250	284,192		(22)				400,000	01/14/2025
100188580	CF	NORTH LAS VEGAS	NV		02/10/2025	6.875	108,301						248,000	12/16/2024
100188581	CF	LAS VEGAS	NV		02/10/2025	7.000	321,683		(43)				585,000	01/14/2025
100188582	CF	CARLSBAD	CA		02/10/2025	8.500	1,809,164		(1,267)				2,460,000	12/26/2024
100188583	CF	PUNTA GORDA	FL		02/10/2025	7.750	303,864		(255)				390,000	12/24/2024
100188584	CF	GLENDALE	AZ		02/10/2025	6.750	302,945		51				475,000	01/14/2025
100188585	CF	MESA	AZ		02/10/2025	7.750	265,582		(222)				345,000	12/23/2024
100188586	CF	LENEXA	KS		02/10/2025	7.750	209,500		(174)				375,000	01/29/2025
100188587	CF	PUEBLO	CO		02/10/2025	7.625	153,404		(80)				200,000	12/26/2024
100188588	CF	COLUMBUS	OH		02/10/2025	7.875	158,238		(130)				190,000	01/22/2025
100188589	CF	OAKDALE	CT		02/10/2025	7.000	340,248		(1)				645,000	01/29/2025
100188591	CF	GARFIELD HEIGHTS	OH		02/10/2025	7.375	108,195		(17)				144,000	01/03/2025
100188592		AVONDALE	AZ		02/10/2025	8.250	285,673		(225)				505,000	01/03/2025
100188595	CF	ALTAMONTE SPRINGS	FL		02/10/2025	7.250	184,805		626				415,000	01/06/2025
100188596		EUGENE	OR		02/10/2025	8.750	295,522		(220)				410,000	01/10/2025
100188597	CF	WOODRIDGE	IL		02/10/2025	8.500	275,256		(210)				362,000	01/08/2025
100188599	CF	UPLAND	CA		02/10/2025	7.750	793,432		(668)				1,175,000	12/26/2024
100188600	CF	SUMTER	SC		02/10/2025	7.250	105,845		(9)				160,000	01/03/2025
100188601		DALLAS	TX		02/10/2025	6.875	2,499,526		(348)				5,185,000	01/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188602		MESA	AZ		02/10/2025	7.625	269,202		(56)				375,000	12/30/2024
100188603	CF	SANFORD	FL		02/10/2025	7.250	299,833		(12)				420,000	01/08/2025
100188604	CF	PORTLAND	OR		02/10/2025	7.000	710,599		(146)				885,000	01/13/2025
100188605		DOVER	NH		02/10/2025	7.375	472,248		73				800,000	12/05/2024
100188607	CF	UNION	NJ		02/10/2025	7.375	416,918		(147)				530,000	12/24/2024
100188608	CF	BOYNTON BEACH	FL		02/10/2025	6.750	944,565		42				1,300,000	01/10/2025
100188610		GLENDALE	AZ		02/10/2025	7.125	231,331		12				695,000	01/07/2025
100188611		PHOENIX	AZ		02/10/2025	8.000	286,741		(187)				400,000	01/10/2025
100188614	CF	LACEY	WA		02/10/2025	7.250	278,814		(35)				429,000	01/06/2025
100188615	CF	MIAMI	FL		02/10/2025	6.875	392,833		167				560,000	01/06/2025
100188616	CF	SAN DIEGO	CA		02/10/2025	7.500	751,784		(416)				960,000	12/23/2024
100188617		SEDONA	AZ		02/10/2025	8.625	963,063		(495)				1,260,000	01/03/2025
100188618		FORT WORTH	TX		02/10/2025	8.875	142,494		(104)				215,000	12/31/2024
100188619	CF	LANCASTER	CA		02/10/2025	8.375	534,471		(310)				610,000	01/16/2025
100188620	CF	QUEEN CREEK	AZ		02/10/2025	7.875	1,883,169		(941)				2,400,000	01/14/2025
100188622		GOOSE CREEK	SC		02/10/2025	9.250	191,399		(134)				330,000	01/14/2025
100188623	CF	MIAMI	FL		02/10/2025	7.000	461,447		(119)				899,000	01/07/2025
100188624	CF	LAVEEN	AZ		02/10/2025	7.500	380,095		(129)				450,000	01/03/2025
100188625		LOS ANGELES	CA		02/10/2025	8.125	264,397		(54)				343,000	01/14/2025
100188627	CF	HIALEAH	FL		02/10/2025	8.125	454,789		(259)				530,000	01/06/2025
100188628		QUARTZ HILL	CA		02/10/2025	9.250	424,773		1,806				450,000	12/30/2024
100188629		SAN JOSE	CA		02/10/2025	7.000	666,998		62				1,675,000	12/23/2024
100188630	CF	ROSENBERG	TX		02/10/2025	7.375	317,037		(163)				390,000	01/08/2025
100188631	CF	WINCHESTER	VA		02/10/2025	7.625	511,086		(182)				630,000	01/16/2025
100188632		RIVER FOREST	IL		02/10/2025	8.750	492,083		(210)				740,000	01/23/2025
100188633		SPRINGFIELD	MO		02/10/2025	8.500	171,504		(134)				329,000	12/24/2024
100188634	CF	LEHIGH ACRES	FL		02/10/2025	7.750	236,899		(75)				315,000	01/17/2025
100188635	CF	WESTFIELD	IN		02/10/2025	7.125	541,198		(162)				680,000	12/30/2024
100188636	CF	HOLLYWOOD	FL		02/10/2025	7.125	470,715		(112)				585,000	01/13/2025
100188637	CF	SCHAUMBURG	IL		02/10/2025	6.875	327,935		(33)				475,000	12/23/2024
100188638	CF	DELTONA	FL		02/10/2025	6.875	270,570		(29)				345,000	01/08/2025
100188639	CF	KYLE	TX		02/10/2025	6.875	509,855		13				725,000	12/31/2024
100188640	CF	EMERYVILLE	CA		02/10/2025	7.750	367,922		(266)				444,000	01/13/2025
100188641		VIENNA	VA		02/10/2025	7.500	584,135		(141)				1,016,000	01/03/2025
100188642		LAWRENCEBURG	KY		02/10/2025	7.750	205,339		(141)				285,000	12/23/2024
100188643	CF	ARLINGTON	TX		02/10/2025	8.125	221,963		(178)				284,000	12/31/2024
100188645	CF	RAMONA	CA		02/10/2025	7.750	1,076,162		(896)				1,475,000	01/08/2025
100188646	CF	ESCONDIDO	CA		02/10/2025	7.250	504,105		(213)				653,000	01/03/2025
100188647	CF	COON RAPIDS	MN		02/10/2025	7.500	202,504		(60)				275,000	12/31/2024
100188648		ATWATER	CA		02/10/2025	7.250	112,954		(12)				415,000	01/29/2025
100188649	CF	HOUSTON	TX		02/10/2025	7.625	167,049		(82)				218,000	01/03/2025
100188650		ABILENE	TX		02/10/2025	7.875	168,219		(119)				203,000	01/07/2025
100188651	CF	KIHEI	HI		02/10/2025	7.375	680,029		(355)				1,045,000	01/02/2025
100188652		BOLIVIA	NC		02/10/2025	7.875	209,685		(124)				275,000	12/27/2024
100188653	CF	FRISCO	TX		02/10/2025	7.125	1,212,688		(218)				1,650,000	12/30/2024
100188654	CF	ALBUQUERQUE	NM		02/10/2025	7.375	360,751		(242)				860,000	01/17/2025
100188655	CF	GAINESVILLE	VA		02/10/2025	7.625	614,172		(116)				750,000	12/27/2024
100188656	CF	STOCKTON	CA		02/10/2025	8.875	328,790		(241)				440,000	01/06/2025
100188657	CF	PHOENIX	AZ		02/10/2025	6.875	361,373		143				496,000	01/17/2025
100188658	CF	HUMBLE	TX		02/10/2025	7.250	155,224		(18)				230,000	12/23/2024
100188660		BOWLING GREEN	KY		02/10/2025	7.500	220,095		(63)				285,000	12/26/2024
100188661	CF	PLAINVILLE	CT		02/10/2025	8.375	234,033		(178)				298,000	01/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188662	CF	WINTER GARDEN	FL		02/10/2025	7.875	169,651		(140)				220,000	12/27/2024
100188663	CF	LAUDERHILL	FL		02/10/2025	6.750	263,414		47				416,000	01/08/2025
100188664	CF	PARADISE VALLEY	AZ		02/10/2025	8.375	341,925		(266)				410,000	01/06/2025
100188665		ROGERS	AR		02/10/2025	6.875	204,848		61				445,000	12/31/2024
100188666	CF	ROCKINGHAM	VA		02/10/2025	7.375	156,457		(77)				385,000	01/07/2025
100188667	CF	MANSON	WA		02/10/2025	7.750	757,851		(559)				1,290,000	01/13/2025
100188668	CF	JASPER	GA		02/10/2025	7.125	264,486		(100)				475,000	12/31/2024
100188669	CF	GLENDALE	AZ		02/10/2025	7.500	289,458		(103)				408,000	01/14/2025
100188670	CF	SAN ANTONIO	TX		02/10/2025	7.500	400,753		(247)				525,000	01/09/2025
100188671	CF	QUEEN VALLEY	AZ		02/10/2025	7.875	400,741		(211)				460,000	01/13/2025
100188672		PORT CHARLOTTE	FL		02/10/2025	7.500	286,902		(32)				405,000	01/10/2025
100188673	CF	AKRON	OH		02/10/2025	7.750	129,732		(67)				169,000	01/08/2025
100188674	CF	COSTA MESA	CA		02/10/2025	7.375	394,667		(139)				650,000	12/31/2024
100188675	CF	VALLEJO	CA		02/10/2025	6.500	275,077		46				630,000	12/30/2024
100188676		NEWPORT BEACH	CA		02/10/2025	7.375	1,778,171		(178)				5,425,000	01/14/2025
100188677	CF	MAKAWAO	HI		02/10/2025	9.250	1,169,523		(819)				1,703,000	01/06/2025
100188678	CF	VANCOUVER	WA		02/10/2025	6.875	268,397		1				550,000	01/28/2025
100188679	CF	TAMARAC	FL		02/10/2025	6.625	254,112		132				405,000	01/09/2025
100188680	CF	BARRINGTON HILLS	IL		02/10/2025	6.750	740,520		69				1,050,000	01/06/2025
100188681	CF	SIMI VALLEY	CA		02/10/2025	8.000	753,131		(380)				889,000	01/14/2025
100188683	CF	WEST COVINA	CA		02/10/2025	7.125	402,674		(102)				830,000	01/06/2025
100188685		WHITTIER	NC		01/09/2025	7.500	545,091		(209)				600,000	12/02/2024
100188686		PIGEON FORGE	TN		01/09/2025	7.625	443,074		(193)				506,000	12/03/2024
100188688		BROKEN BOW	OK		01/09/2025	7.500	427,700		(165)				524,000	11/29/2024
100188689		GARY	IN		01/09/2025	7.750	300,157		(129)				335,000	11/19/2024
100188691		PIONEER	CA		01/09/2025	7.125	320,840		(100)				355,000	11/12/2024
100188692		ATLANTA	GA		01/09/2025	7.125	267,483		(72)				300,000	11/06/2024
100188693		SUMMERFIELD	FL		01/09/2025	7.875	246,614		(102)				270,000	12/04/2024
100188694		SURPRISE	AZ		01/09/2025	6.375	406,629		166				466,000	10/31/2024
100188695		KINSTON	NC		01/09/2025	6.990	153,607		24				174,000	12/03/2024
100188697		PENDLETON	OR		01/09/2025	7.125	258,619		(43)				288,000	11/07/2024
100188698		SAN ANTONIO	TX		01/09/2025	7.125	282,359		(63)				313,000	11/05/2024
100188699		EAST STROUDSBURG	PA		01/09/2025	7.125	560,104		(140)				620,000	12/05/2024
100188700		NORTH LAS VEGAS	NV		01/09/2025	5.750	381,662		479				454,000	11/08/2024
100188701		ALBUQUERQUE	NM		01/09/2025	5.500	270,474		411				327,000	10/07/2024
100188702		VENTNOR CITY	NJ		01/09/2025	7.625	424,947		(140)				505,000	11/12/2024
100188704		MINERAL BLUFF	GA		01/09/2025	7.250	613,795		(157)				705,000	11/18/2024
100188705		BULLHEAD CITY	AZ		01/09/2025	7.250	368,247		(75)				409,000	11/18/2024
100188706		BELLINGHAM	WA		01/09/2025	7.625	583,790		(175)				645,000	11/01/2024
100188707		BROKEN BOW	OK		01/09/2025	7.125	560,624		(110)				643,000	12/05/2024
100188709		PUNTA GORDA	FL		01/09/2025	7.500	460,866		(213)				520,000	10/21/2024
100188710		PIGEON FORGE	TN		01/09/2025	7.375	526,394		(171)				589,000	12/02/2024
100188711		MANDEVILLE	LA		01/09/2025	7.500	318,676		(135)				360,000	11/25/2024
100188712		SAINT IGNACE	MI		01/09/2025	7.375	474,187		(72)				578,000	11/20/2024
100188714		SEDONA	AZ		01/09/2025	7.375	802,056		(115)				904,000	11/29/2024
100188716		NAPLES	FL		01/09/2025	7.500	818,535		(457)				1,250,000	11/12/2024
100188717		WARSAW	IN		01/09/2025	7.500	269,187		(156)				318,000	11/25/2024
100188719		VOORHEESVILLE	NY		01/09/2025	7.490	229,716		(42)				255,000	11/08/2024
100188720		TULSA	OK		01/09/2025	7.250	350,945		(113)				417,000	11/15/2024
100188721		EATONTON	GA		01/09/2025	7.500	480,769		(157)				570,000	11/20/2024
100188722		HOUSTON	TX		01/09/2025	7.375	282,736		(99)				330,000	10/11/2024
100188723		CONVERSE	TX		01/09/2025	5.750	252,794		312				314,000	10/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188724		EUGENE	OR		01/09/2025	7.500	356,381		(132)				420,000	11/20/2024
100188725		CHERRY HILL	NJ		01/09/2025	7.500	374,260		(153)				475,000	11/18/2024
100188726		HOLLYWOOD	FL		01/09/2025	7.875	500,917		(218)				580,000	12/04/2024
100188728		SPOKANE	WA		01/09/2025	7.375	283,614		(112)				335,000	11/13/2024
100188729	CF	CHULA VISTA	CA		01/09/2025	6.124	378,857		109				700,000	12/04/2024
100188730		SUMMERVILLE	SC		01/09/2025	7.125	446,970		(118)				530,000	11/18/2024
100188731		HUNTSVILLE	AL		01/09/2025	6.625	348,267		25				425,000	10/02/2024
100188732		CHESTERFIELD	MO		01/09/2025	7.500	278,864		(99)				340,000	11/26/2024
100188733		SAN ANTONIO	TX		01/09/2025	6.990	324,223		(5)				400,000	10/31/2024
100188734		DAVENPORT	FL		01/09/2025	7.375	472,678		(170)				550,000	12/06/2024
100188735		ROSWELL	GA		01/09/2025	7.625	241,952		(122)				284,000	11/07/2024
100188736	CF	LA QUINTA	CA		01/09/2025	6.875	298,573		(63)				1,200,000	12/02/2024
100188737	CF	RIDGEFIELD	WA		01/09/2025	5.500	251,333		228				520,000	11/14/2024
100188738	CF	PORT SAINT LUCIE	FL		01/09/2025	5.875	315,050		144				810,000	11/14/2024
100188739		LIBERTY HILL	TX		01/09/2025	4.990	235,461		362				430,000	11/04/2024
100188740	CF	HOUSTON	TX		01/09/2025	7.250	218,838		(70)				294,000	11/05/2024
100188741	CF	LAS VEGAS	NV		01/09/2025	5.500	160,940		296				875,000	12/05/2024
100188742	CF	MESA	AZ		01/09/2025	5.500	259,925		232				565,000	11/13/2024
100188743		FRISCO	NC		01/09/2025	6.000	467,289		157				850,000	10/11/2024
100188744	CF	LITTLE RIVER	SC		01/09/2025	5.750	134,681		226				334,000	11/15/2024
100188745	CF	SANDBORN	IN		01/09/2025	7.375	269,342		(212)				397,000	11/26/2024
100188746		KNIGHTDALE	NC		01/09/2025	4.875	289,773		494				527,000	11/14/2024
100188747	CF	KATY	TX		01/09/2025	7.500	274,298		(216)				380,000	11/21/2024
100188748	CF	CELINA	TX		01/09/2025	7.500	260,071		(202)				370,000	11/25/2024
100188749	CF	EDMOND	OK		01/09/2025	6.124	207,444		54				308,000	11/17/2024
100188750	CF	APEX	NC		01/09/2025	4.990	151,315		232				420,000	11/19/2024
100188751	CF	PINEHURST	TX		01/09/2025	4.750	147,066		279				365,000	11/01/2024
100188752	CF	THE DALLES	OR		01/09/2025	6.500	215,146		12				347,000	10/07/2024
100188753	CF	HILLSBOROUGH	NJ		01/09/2025	7.250	196,604		(56)				270,000	12/05/2024
100188754	CF	WINCHESTER	VA		01/09/2025	5.750	317,255		251				507,000	11/08/2024
100188755	CF	OKLAHOMA CITY	OK		01/09/2025	6.125	168,537		48				255,000	11/22/2024
100188756	CF	KYLE	TX		01/09/2025	4.750	223,460		480				329,000	11/07/2024
100188757	CF	YORK	PA		01/09/2025	7.125	186,290		(50)				251,000	11/19/2024
100188758	CF	ROSEVILLE	CA		01/09/2025	5.750	366,598		257				556,000	11/11/2024
100188759	CF	GEORGETOWN	TX		01/09/2025	4.750	205,744		415				385,000	11/15/2024
100188760		HAYDEN	ID		01/09/2025	4.875	253,725		497				371,000	11/01/2024
100188761		BASTROP	TX		01/09/2025	4.750	318,631		643				516,000	11/12/2024
100188762		SAN ANTONIO	FL		01/09/2025	4.875	277,511		582				425,000	11/20/2024
100188763		BUFORD	GA		01/09/2025	4.875	277,897		546				412,000	11/04/2024
100188764		BUFORD	GA		01/09/2025	4.875	292,429		582				435,000	11/19/2024
100188765		ROSEVILLE	CA		01/09/2025	4.875	408,723		841				630,000	11/08/2024
100188767		SAN ANTONIO	FL		01/09/2025	4.990	269,693		500				424,000	11/05/2024
100188768	CF	SAN ANTONIO	TX		01/09/2025	4.990	144,465		257				218,000	10/24/2024
100188769	CF	SAN ANTONIO	TX		01/09/2025	4.990	143,681		259				220,000	10/30/2024
100188770	CF	MARANA	AZ		01/09/2025	4.990	189,127		315				348,000	11/12/2024
100188771		HENDERSON	NV		01/09/2025	4.990	263,467		468				385,000	11/06/2024
100188772		LAS VEGAS	NV		01/09/2025	4.990	374,569		624				580,000	11/12/2024
100188773		KYLE	TX		01/09/2025	4.990	249,152		447				362,000	11/21/2024
100188774	CF	SMITHFIELD	NC		01/09/2025	5.125	184,259		316				276,000	11/20/2024
100188775	CF	WAKE FOREST	NC		01/09/2025	5.125	250,784		374				455,000	11/13/2024
100188776	CF	APEX	NC		01/09/2025	5.125	138,770		367	(1)			395,000	11/12/2024
100188777	CF	SAN ANTONIO	TX		01/09/2025	5.250	258,063		367				387,000	11/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188778		DELAWARE	OH		01/09/2025	5.250	284,783		405				409,000	11/11/2024
100188779		APEX	NC		01/09/2025	5.250	3,250		181				395,000	11/20/2024
100188780		APEX	NC		01/09/2025	5.250	291,831		416				440,000	11/21/2024
100188781	CF	WAKE FOREST	NC		01/09/2025	5.250	209,624		292				313,500	11/13/2024
100188782	CF	NEW BRAUNFELS	TX		01/09/2025	5.250	206,257		287				338,000	11/01/2024
100188783	CF	WAKE FOREST	NC		01/09/2025	5.250	209,056		291				305,000	11/18/2024
100188784	CF	NEW BRAUNFELS	TX		01/09/2025	5.250	200,664		279				308,000	11/01/2024
100188785		APEX	NC		01/09/2025	5.375	274,670		369				405,000	11/20/2024
100188786	CF	OCALA	FL		01/09/2025	5.375	142,953		200				220,000	11/11/2024
100188787	CF	SAN ANTONIO	TX		01/09/2025	5.375	189,017		235				272,000	10/28/2024
100188788		KNIGHTDALE	NC		01/09/2025	5.375	348,436		505				502,000	11/08/2024
100188789	CF	PFLUGERVILLE	TX		01/09/2025	5.375	159,011		359				337,000	11/07/2024
100188790	CF	CHARLOTTE	NC		01/09/2025	5.500	247,305		291				355,000	11/15/2024
100188791	CF	CHARLOTTE	NC		01/09/2025	5.500	245,703		293				354,000	11/08/2024
100188792	CF	MARYSVILLE	WA		01/09/2025	5.375	383,105		614				730,000	11/04/2024
100188793	CF	SALEM	OR		01/09/2025	5.500	304,970		360				445,000	10/31/2024
100188794	CF	OAKLAND	TN		01/09/2025	5.500	231,341		271				331,500	11/05/2024
100188795		SARASOTA	FL		01/09/2025	5.375	314,772		393				495,000	10/29/2024
100188797	CF	WASHINGTON	UT		01/09/2025	5.500	355,794		390				504,000	11/01/2024
100188798	CF	ABERDEEN	NC		01/09/2025	5.500	297,440		353				425,000	11/08/2024
100188800	CF	SALEM	OR		01/09/2025	5.500	296,905		340				439,995	10/25/2024
100188801	CF	PINGREE GROVE	IL		01/09/2025	5.500	229,834		254				325,000	11/06/2024
100188802	CF	MENIFEE	CA		01/09/2025	5.500	480,597		542				681,000	10/02/2024
100188803	CF	SAN MARCOS	TX		01/09/2025	5.500	195,680		233				308,000	10/25/2024
100188804	CF	BRADENTON	FL		01/09/2025	5.500	243,035		229				370,000	10/24/2024
100188805	CF	LITTLE RIVER	SC		01/09/2025	5.500	220,006		236				336,000	11/07/2024
100188806	CF	ARVADA	CO		01/09/2025	5.500	22,794		235	(170)			820,000	10/29/2024
100188807	CF	MYRTLE BEACH	SC		01/09/2025	5.500	130,575		344	(7)			380,000	10/22/2024
100188808	CF	SARATOGA SPRINGS	UT		01/09/2025	5.500	285,925		285				460,000	10/28/2024
100188809	CF	LAS VEGAS	NV		01/09/2025	5.625	282,999		276				399,000	11/15/2024
100188810	CF	CHARLOTTE	NC		01/09/2025	5.750	350,699		288				491,000	11/19/2024
100188811		WASHINGTON	UT		01/09/2025	5.750	270,666		218				395,000	10/12/2024
100188812	CF	NORTH FORT MYERS	FL		01/09/2025	5.750	245,801		190				355,000	10/23/2024
100188813	CF	LEBANON	TN		01/09/2025	5.750	210,138		195				300,000	11/15/2024
100188814	CF	BRANDYWINE	MD		01/09/2025	5.750	325,642		266				486,000	11/08/2024
100188815	CF	WINCHESTER	VA		01/09/2025	5.750	336,347		276				480,000	11/04/2024
100188816	CF	HARVEST	AL		01/09/2025	5.750	214,575		181				315,000	10/29/2024
100188817	CF	FORT WORTH	TX		01/09/2025	5.750	114,427		325	(26)			386,000	11/14/2024
100188818	CF	CHICO	CA		01/09/2025	5.750	316,559		264				467,000	11/01/2024
100188819	CF	GLENN DALE	MD		01/09/2025	5.750	411,506		337				589,000	11/14/2024
100188820	CF	WAKE FOREST	NC		01/09/2025	5.750	227,747		177				322,000	11/12/2024
100188822	CF	SANFORD	NC		01/09/2025	5.750	250,912		203				355,000	10/30/2024
100188823	CF	FORT WORTH	TX		01/09/2025	5.750	254,208		205				364,000	11/07/2024
100188824	CF	ROSEVILLE	CA		01/09/2025	5.750	486,587		401				680,000	11/07/2024
100188825		KENNESAW	GA		01/09/2025	5.875	357,358		207				545,000	11/22/2024
100188826	CF	WARWICK	RI		01/09/2025	6.624	210,910		51				300,000	10/11/2024
100188828	CF	LA CENTER	WA		01/09/2025	7.375	357,913		(226)				510,000	11/13/2024
100188829	CF	MONTCLAIR	CA		01/09/2025	6.990	529,396		(149)				751,000	11/12/2024
100188830	CF	HIDDEN VALLEY LAKE	CA		01/09/2025	6.875	435,982		(112)				585,000	11/07/2024
100188832	CF	REDWOOD CITY	CA		01/09/2025	6.990	479,150		(140)				1,340,000	11/07/2024
100188833		PLYMOUTH	MA		01/09/2025	7.375	293,211		(159)				360,000	12/06/2024
100188834	CF	OCALA	FL		01/09/2025	5.875	212,249		66				290,000	11/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188836	CF	COOS BAY	OR		01/09/2025	6.625	251,333		(58)				335,000	11/08/2024
100188837	CF	LOS ANGELES	CA		01/09/2025	6.875	933,756		(296)				1,325,000	11/19/2024
100188838	CF	YUKON	OK		01/09/2025	6.375	256,865		(12)				355,000	11/06/2024
100188839	CF	BAKERSFIELD	CA		01/09/2025	6.990	280,590		(144)				415,000	11/04/2024
100188840	CF	WILLIS	TX		01/09/2025	6.625	227,324		(95)				330,000	11/25/2024
100188841		GARLAND	TX		01/09/2025	7.875	286,091		(308)				395,000	11/22/2024
100188842	CF	INDIANAPOLIS	IN		01/09/2025	5.875	210,528		110				290,000	11/07/2024
100188843	CF	NORTH HIGHLANDS	CA		01/09/2025	7.625	302,912		(275)				405,000	11/19/2024
100188844		HAMPTON	VA		01/09/2025	7.000	7,253		(184)				540,000	11/21/2024
100188846	CF	BATTLE GROUND	WA		01/09/2025	6.625	240,516		(68)				470,000	11/07/2024
100188849	CF	ENGLEWOOD	CO		01/09/2025	7.125	222,331		(137)				291,000	11/25/2024
100188850	CF	DALLAS	TX		01/09/2025	7.125	237,934		(179)				330,000	11/19/2024
100188851	CF	SOCIAL CIRCLE	GA		01/09/2025	6.000	212,420		53				289,000	11/05/2024
100188852	CF	OCEAN CITY	MD		01/09/2025	6.375	301,015		(1)				900,000	11/25/2024
100188853	CF	INDIANAPOLIS	IN		01/09/2025	6.250	201,799		13				280,000	11/19/2024
100188854	CF	MCDONOUGH	GA		01/09/2025	6.250	201,006		(5)				299,000	11/22/2024
100188855	CF	CHANDLER	AZ		01/09/2025	7.250	301,488		(175)				427,000	11/18/2024
100188856	CF	GLEN ALLEN	VA		01/09/2025	7.990	326,626		(332)				420,000	11/20/2024
100188857	CF	MANSFIELD	TX		01/09/2025	7.125	281,940		(197)				350,000	11/13/2024
100188858	CF	SOUTH WINDSOR	CT		01/09/2025	6.875	239,586		(113)				435,000	11/15/2024
100188859	CF	LEWISVILLE	TX		01/09/2025	7.500	273,809		(285)				383,000	11/25/2024
100188860	CF	POINCIANA	FL		01/09/2025	7.375	237,149		(203)				305,000	11/26/2024
100188861	CF	LA VERNE	CA		01/09/2025	8.875	1,794,088		(1,443)				2,150,000	12/10/2024
100188862	CF	HIGHLAND	CA		01/09/2025	7.499	519,894		(393)				630,000	12/10/2024
100188863	CF	LOS ANGELES	CA		01/09/2025	6.375	1,482,718		(165)				3,245,000	11/18/2024
100188864	CF	CLINTON	CT		01/09/2025	8.999	269,784		(189)				325,000	12/23/2024
100188867	CF	WHITTIER	CA		01/09/2025	6.625	251,542		(81)				1,365,000	12/06/2024
100188868	CF	ROSEVILLE	MI		01/09/2025	6.999	136,787		9				185,000	10/31/2024
100188869	CF	ATLANTA	GA		01/09/2025	8.499	207,256		(105)				270,000	12/11/2024
100188870	CF	HAYWARD	CA		01/09/2025	6.999	519,674		(81)				904,500	12/03/2024
100188871	CF	NEWMAN	CA		01/09/2025	7.499	204,062		(67)				395,000	12/05/2024
100188872	CF	GREENSBORO	NC		01/09/2025	7.625	164,151		(84)				230,000	12/18/2024
100188873	CF	COCOA	FL		01/09/2025	6.999	347,135		(151)				608,000	12/18/2024
100188874	CF	AUBREY	TX		01/09/2025	7.625	303,998		(138)				415,000	12/16/2024
100188876	CF	HAINES CITY	FL		01/09/2025	7.625	388,563		(278)				474,000	12/13/2024
100188877	CF	DENVER	CO		01/09/2025	7.750	964,177		(761)				1,165,000	12/11/2024
100188878	CF	FORT WAYNE	IN		01/09/2025	6.499	152,203		80				238,000	12/19/2024
100188879	CF	MYRTLE BEACH	SC		01/09/2025	8.499	337,788		(284)				370,000	12/16/2024
100188881	CF	MILLERSVILLE	MD		01/09/2025	7.875	331,045		(110)				435,000	10/18/2024
100188883	CF	HENDERSON	NV		01/09/2025	6.499	1,281,694		(813)				2,450,000	12/02/2024
100188884		WAIANAE	HI		01/09/2025	7.375	533,570		89				724,000	11/14/2024
100188885	CF	SAN DIEGO	CA		01/09/2025	6.999	399,890		(197)				564,000	12/20/2024
100188886	CF	SAN DIEGO	CA		01/09/2025	7.375	515,887		(488)				710,000	12/20/2024
100188887	CF	SWEET VALLEY	PA		01/09/2025	6.999	156,492		(24)				465,000	12/18/2024
100188888	CF	GRESHAM	OR		01/09/2025	7.499	287,475		(32)				440,000	12/11/2024
100188889	CF	AUSTIN	TX		01/09/2025	7.875	307,272		(232)				425,000	12/17/2024
100188891	CF	FORT WORTH	TX		01/09/2025	6.625	296,814		125				460,000	12/13/2024
100188893	CF	ROSEDALE	MD		01/09/2025	7.875	242,768		(45)				305,000	12/12/2024
100188894	CF	HOUSTON	TX		01/09/2025	7.499	245,815		(3)				330,000	12/18/2024
100188895	CF	DENVER	CO		01/09/2025	7.999	328,218		(109)				553,000	12/13/2024
100188896	CF	TOPSFIELD	MA		01/09/2025	7.499	1,651,080		(922)				2,027,000	12/16/2024
100188897	CF	JEFFERSON	GA		01/09/2025	7.999	724,936		(563)				890,000	12/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188898	CF	SALINAS	CA		01/09/2025	7.999	731,940		(251)				1,000,000	12/18/2024
100188901		MIDLAND	TX		01/09/2025	7.999	224,250		(200)				287,000	12/06/2024
100188902	CF	SALINAS	CA		01/09/2025	6.375	418,433		152				740,000	12/03/2024
100188903		FORT WORTH	TX		01/09/2025	6.625	365,309		187				525,000	12/13/2024
100188904		FORT WORTH	TX		01/09/2025	6.625	353,275		171				525,000	12/13/2024
100188906	CF	HUMBLE	TX		01/09/2025	7.875	307,834		(123)				501,000	12/20/2024
100188907	CF	FORT WORTH	TX		01/09/2025	6.625	357,208		168				525,000	12/13/2024
100188909	CF	SAN DIEGO	CA		01/09/2025	7.625	850,108		(613)				1,950,000	12/17/2024
100188910		MONTGOMERY	AL		01/09/2025	6.250	87,360		46				122,000	12/10/2024
100188911	CF	ORLANDO	FL		01/09/2025	6.499	189,555		12				240,000	12/16/2024
100188912	CF	MENIFEE	CA		01/09/2025	7.125	488,332		(147)				650,000	12/12/2024
100188913	CF	BRIDGEPORT	CT		01/09/2025	7.250	320,248		(39)				428,000	11/22/2024
100188914	CF	CHICAGO	IL		01/09/2025	7.499	287,532		(166)				375,000	12/20/2024
100188915	CF	ORLANDO	FL		01/09/2025	7.999	542,190		(107)				675,000	12/11/2024
100188917	CF	LAUGHLIN	NV		01/09/2025	8.625	98,176		430				135,000	12/10/2024
100188918	CF	BEAUMONT	CA		01/09/2025	7.125	472,874		(144)				650,000	12/17/2024
100188920	CF	ARVADA	CO		01/09/2025	7.125	310,282		(159)				574,000	12/23/2024
100188921		MEMPHIS	TN		01/09/2025	8.875	174,864		(121)				225,000	12/03/2024
100188922	CF	LOS ANGELES	CA		01/09/2025	7.999	562,004		(379)				750,000	12/13/2024
100188923	CF	FONTANA	CA		01/09/2025	7.375	425,679		(384)				644,000	12/12/2024
100188924	CF	CARSON	CA		01/09/2025	9.499	715,085		(481)				770,000	12/11/2024
100188925	CF	SHAFTER	CA		01/09/2025	7.125	201,218		(58)				281,000	12/20/2024
100188926	CF	OXNARD	CA		01/09/2025	8.999	648,698		(357)				820,000	12/11/2024
100188928	CF	JEFFERSON	LA		01/09/2025	7.499	178,332		(88)				235,000	12/11/2024
100188930	CF	SOUTH GATE	CA		01/09/2025	7.499	625,372		(498)				760,000	12/06/2024
100188931	CF	HOPEWELL	VA		01/09/2025	7.125	130,569		(57)				220,000	12/11/2024
100188934	CF	HACIENDA HEIGHTS	CA		01/09/2025	7.375	356,933		(310)				900,000	12/12/2024
100188935	CF	RESERVE	LA		01/09/2025	7.499	278,538		(109)				370,000	12/11/2024
100188936	CF	FORT PIERCE	FL		01/09/2025	6.999	337,167		(50)				476,000	12/12/2024
100188938	CF	OAKLAND	CA		01/09/2025	8.250	1,412,170		(1,221)				1,700,000	12/03/2024
100188939	CF	LA PLACE	LA		01/09/2025	7.499	172,081		(69)				230,000	12/11/2024
100188940	CF	SACRAMENTO	CA		01/09/2025	7.999	1,137,125		(922)				1,370,000	12/13/2024
100188941		ORANGE BEACH	AL		01/09/2025	6.999	368,205		42				625,000	11/25/2024
100188942	CF	THERMAL	CA		01/09/2025	7.125	273,659		81				411,000	12/13/2024
100188943	CF	LOCKHART	TX		01/09/2025	7.375	90,912		(17)				300,000	12/11/2024
100188944	CF	SAN LEANDRO	CA		01/09/2025	7.999	1,163,806		(191)				1,350,000	12/06/2024
100188945	CF	VERO BEACH	FL		01/09/2025	7.250	219,875		(137)				374,000	12/17/2024
100188946		READING	MA		01/09/2025	7.999	537,672		(74)				780,000	12/13/2024
100188947	CF	MURRAY	UT		01/09/2025	7.125	543,323		(54)				780,000	12/18/2024
100188948		SANTA MARIA	CA		01/09/2025	6.499	429,647		291				597,500	11/06/2024
100188950	CF	LAS VEGAS	NV		01/09/2025	9.625	241,781		(161)				365,000	11/26/2024
100188952	CF	INDIANAPOLIS	IN		01/09/2025	8.250	135,425		(110)				188,000	12/11/2024
100188954	CF	YORBA LINDA	CA		01/09/2025	7.499	1,285,831		(983)				1,720,000	12/12/2024
100188955	CF	SAN ANGELO	TX		01/09/2025	9.250	313,088		(412)				415,000	12/09/2024
100188956	CF	BALDWIN PARK	CA		01/09/2025	7.999	650,384		(505)				785,000	12/07/2024
100188957	CF	LOS ANGELES	CA		01/09/2025	7.375	570,272		(291)				800,000	12/13/2024
100188958	CF	SAN JUAN CAPISTRANO	CA		01/09/2025	7.250	611,599		(461)				1,331,000	12/12/2024
100188959	CF	LAS VEGAS	NV		01/09/2025	6.999	476,449		(131)				632,000	12/10/2024
100188960	CF	APACHE JUNCTION	AZ		01/09/2025	7.999	870,017		(745)				1,045,000	12/16/2024
100188961	CF	HYATTSVILLE	MD		01/09/2025	7.375	279,880		(129)				381,000	12/12/2024
100188962	CF	RAMSEY	MN		01/09/2025	7.125	379,223		(226)				500,000	12/13/2024
100188963	CF	DOYLESTOWN	PA		01/09/2025	6.999	1,218,485		(563)				1,800,000	12/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100188964	CF	NOVATO	CA		01/09/2025	7.625	932,452		(292)				1,320,000	12/06/2024
100188967		COLUMBUS	GA		01/09/2025	6.499	108,333		37				149,000	12/10/2024
100188968	CF	ODESSA	TX		01/09/2025	6.499	151,996		47				211,000	12/11/2024
100188969	CF	BURBANK	CA		01/09/2025	7.125	477,123		(526)				795,000	12/12/2024
100188970	CF	MEMPHIS	TN		01/09/2025	6.875	145,985		13				199,000	11/20/2024
100188971	CF	SAN TAN VALLEY	AZ		01/09/2025	9.250	368,044		(142)				425,000	12/04/2024
100188973		HALEIWA	HI		01/09/2025	7.375	858,432		(177)				1,340,000	12/10/2024
100188975	CF	FORT LAUDERDALE	FL		01/09/2025	6.750	339,261		126				465,000	11/26/2024
100188976		HOUSTON	TX		01/09/2025	9.125	128,547		(100)				176,000	12/23/2024
100188977	CF	OAKLAND	CA		01/09/2025	8.375	470,220		(169)				580,000	12/11/2024
100188978	CF	HURST	TX		01/09/2025	6.750	173,305		8				280,000	12/10/2024
100188979	CF	PANAMA CITY	FL		01/09/2025	8.125	606,707		(533)				700,000	12/16/2024
100188980		COLUMBUS	GA		01/09/2025	6.875	100,978		11				139,000	12/11/2024
100188981	CF	ENTERPRISE	AL		01/09/2025	7.750	277,416		(181)				454,000	12/17/2024
100188982	CF	DEERFIELD BEACH	FL		01/09/2025	6.750	245,165		80				335,000	12/12/2024
100188984	CF	ANTELOPE	CA		01/09/2025	6.625	339,101		101				510,000	12/13/2024
100188985	CF	NASHVILLE	TN		01/09/2025	7.499	166,561		(157)				283,000	12/12/2024
100188986	CF	NASHVILLE	TN		01/09/2025	7.499	197,791		(186)				310,000	12/12/2024
100188987	CF	PERRIS	CA		01/09/2025	9.250	446,908		(254)				515,000	12/10/2024
100188988		HOUSTON	TX		01/09/2025	7.250	214,614		(26)				285,000	12/23/2024
100188989	CF	GALVESTON	TX		01/09/2025	6.999	513,120		(230)				675,000	12/12/2024
100188990	CF	RESEDA AREA LOS ANGELES	CA		01/09/2025	7.750	493,852		(436)				955,000	12/17/2024
100188991	CF	BURBANK	CA		01/09/2025	8.499	1,383,476		(441)				1,722,000	12/09/2024
100188992	CF	NORCO	CA		01/09/2025	7.499	836,524		(447)				1,171,000	12/10/2024
100188993	CF	SALEM	OR		01/09/2025	6.999	278,268		16				420,000	12/13/2024
100188995		NEDERLAND	CO		01/09/2025	6.999	353,082		9				520,000	12/18/2024
100188996	CF	CUTLER BAY	FL		01/09/2025	6.999	551,525		(249)				695,000	12/20/2024
100188998		PONDERAY	ID		01/09/2025	6.499	349,978		104				500,000	12/10/2024
100189000	CF	NAPLES	FL		01/09/2025	6.875	343,516		(134)				450,000	12/19/2024
100189001	CF	BAKERSFIELD	CA		01/09/2025	7.499	242,958		(34)				325,000	11/26/2024
100189002	CF	SANTA CRUZ	CA		01/09/2025	7.999	1,101,195		(979)				1,550,000	12/06/2024
100189003	CF	MOORPARK	CA		01/09/2025	8.999	861,155		(549)				1,010,000	12/13/2024
100189004	CF	RICHMOND	VA		01/09/2025	8.125	197,469		(75)				260,000	12/19/2024
100189006	CF	PASADENA	CA		01/09/2025	8.250	465,811		(383)				640,000	12/11/2024
100189007	CF	SEVERANCE	CO		01/09/2025	6.999	305,946		(181)				622,000	12/18/2024
100189008	CF	KANSAS CITY	KS		01/09/2025	7.750	160,060		(147)				220,000	12/13/2024
100189009	CF	PONTE VEDRA	FL		01/09/2025	6.999	381,547		1,284				500,000	12/20/2024
100189010	CF	SANTA CLARITA	CA		01/09/2025	7.499	637,999		(451)				794,000	12/10/2024
100189013	CF	GRAND RAPIDS	MI		01/09/2025	6.999	120,932		(17)				173,000	12/20/2024
100189014	CF	LOCKEFORD	CA		01/09/2025	6.999	369,800		(183)				520,000	12/17/2024
100189015		HOUSTON	TX		01/09/2025	8.499	120,415		(101)				165,000	12/17/2024
100189016	CF	LANCASTER	CA		01/09/2025	6.875	451,003		(150)				570,000	12/20/2024
100189017	CF	PHOENIX	AZ		01/09/2025	7.375	228,584		(106)				315,000	12/19/2024
100189018	CF	PROSPER	TX		01/09/2025	7.499	918,264		4,901				1,200,000	12/17/2024
100189019	CF	SAN BERNARDINO	CA		01/09/2025	7.875	429,667		(388)				550,000	12/20/2024
100189020	CF	VENTURA	CA		01/09/2025	7.999	738,815		(524)				895,000	12/17/2024
100189021	CF	LOS BANOS	CA		01/09/2025	7.999	388,540		(87)				483,000	12/19/2024
100189022	CF	SAN LEANDRO	CA		01/09/2025	7.125	870,184		(389)				1,050,000	12/06/2024
100189023		LUBBOCK	TX		01/09/2025	8.499	143,039		(120)				196,000	12/23/2024
100189024	CF	VACAVILLE	CA		01/09/2025	6.999	454,387		37				582,500	12/18/2024
100189025		FONTANA	CA		01/09/2025	6.499	467,266		266				760,000	12/20/2024
100189026	CF	LOS ANGELES	CA		01/09/2025	7.250	643,711		(549)				840,000	12/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189027	CF	LAUREL	MD		01/09/2025	7.750	293,772		(150)				360,000	12/18/2024
100189028	CF	KELLER	TX		01/09/2025	6.999	1,165,853		(657)				1,550,000	12/18/2024
100189029	CF	HOUSTON	TX		01/09/2025	7.999	156,819		(305)				325,000	12/16/2024
100189030	CF	SAN ANTONIO	TX		01/09/2025	7.125	181,210		(159)				484,000	12/23/2024
100189031	CF	HENDERSON	NV		01/09/2025	6.499	281,876		149				400,000	12/17/2024
100189032	CF	VISTA	CA		01/09/2025	8.250	643,391		(401)				705,000	12/19/2024
100189033	CF	DAYTONA BEACH	FL		01/09/2025	6.999	193,987		(117)				395,000	12/11/2024
100189034	CF	MIAMI SPRINGS	FL		01/09/2025	6.375	468,276		(23)				853,000	12/23/2024
100189035	CF	LAS VEGAS	NV		01/09/2025	6.875	281,184		9				432,000	12/16/2024
100189036	CF	SANTA CLARITA	CA		01/09/2025	6.875	594,070		(303)				1,305,000	12/12/2024
100189037	CF	COLTON	CA		01/09/2025	7.875	605,979		(330)				712,000	12/16/2024
100189038		HOUSTON	TX		01/09/2025	8.375	168,083		(143)				218,000	12/16/2024
100189041	CF	PASADENA	MD		01/09/2025	8.125	326,319		(160)				425,000	12/23/2024
100189042	CF	BELLFLOWER	CA		01/09/2025	8.250	455,378		(80)				605,000	12/10/2024
100189043	CF	YORBA LINDA	CA		01/09/2025	6.999	1,192,425		(481)				1,475,000	12/19/2024
100189044	CF	HENDERSON	NV		01/09/2025	6.499	281,935		148				400,000	12/17/2024
100189045	CF	LAS VEGAS	NV		01/09/2025	6.999	316,429		(166)				390,000	12/21/2024
100189046	CF	MECHANICSVILLE	VA		01/09/2025	6.999	184,248		(123)				370,000	12/18/2024
100189047	CF	LONG BEACH	CA		01/09/2025	7.750	557,180		(409)				845,000	12/14/2024
100189048	CF	RIVERSIDE	CA		01/09/2025	8.125	959,741		(571)				1,100,000	12/16/2024
100189051		PLACENTIA	CA		01/09/2025	7.375	606,257		(419)				1,200,000	12/20/2024
100189053	CF	CENTERTON	AR		01/09/2025	7.125	154,030		42				215,000	12/17/2024
100189054	CF	LOS ANGELES	CA		01/09/2025	6.499	475,311		142				695,000	12/20/2024
100189055		PRESCOTT VALLEY	AZ		01/09/2025	7.625	322,124		(115)				495,000	12/02/2024
100189056	CF	STONINGTON	CT		01/09/2025	8.125	1,212,347		(216)				1,525,000	11/25/2024
100189057	CF	TOLUCA LAKE AREA LOS ANGELES	CA		01/09/2025	7.999	1,785,322		(1,053)				2,065,000	11/08/2024
100189059	CF	LAS VEGAS	NV		01/09/2025	6.499	158,733		2				285,000	12/19/2024
100189061		HUNTSVILLE	AL		01/09/2025	7.375	190,858		(33)				253,000	11/13/2024
100189062	CF	SUNLAND	CA		01/09/2025	6.375	882,724		(76)				1,270,000	11/14/2024
100189063		KALAMAZOO	MI		01/09/2025	7.625	183,615		(124)				275,000	11/14/2024
100189065	CF	LAS VEGAS	NV		01/13/2025	7.125	182,596		(93)				240,000	09/27/2024
100189066		ANAHEIM	CA		01/13/2025	6.625	491,481		(143)				820,000	10/18/2024
100189067	CF	SEASIDE PARK	NJ		01/13/2025	7.125	501,341		(107)				655,000	12/02/2024
100189068	CF	MIDDLETOWN	DE		01/13/2025	5.375	187,324		149				274,000	11/08/2024
100189070	CF	LONGMONT	CO		01/13/2025	6.625	389,183		(202)				559,000	11/05/2024
100189071	CF	VENTNOR CITY	NJ		01/13/2025	7.125	497,548		(325)				656,000	11/04/2024
100189072	CF	PLANTATION	FL		01/13/2025	7.250	441,268		(387)				775,000	11/22/2024
100189073	CF	LAKE ORION	MI		01/13/2025	7.625	184,847		(152)				255,000	11/14/2024
100189074	CF	MARGATE CITY	NJ		01/13/2025	6.990	524,116		(181)				820,000	11/12/2024
100189075	CF	TALLAHASSEE	FL		01/13/2025	6.875	417,509		(74)				557,000	11/15/2024
100189076	CF	BELL	FL		01/13/2025	6.990	189,503		(62)				294,000	12/09/2024
100189077	CF	TALLAHASSEE	FL		01/13/2025	6.875	395,149		(14)				517,000	11/15/2024
100189078	CF	CONROE	TX		01/13/2025	7.125	161,954		(68)				201,000	11/18/2024
100189079	CF	MANSFIELD	MA		01/13/2025	7.125	183,841		(129)				260,000	11/07/2024
100189080	CF	LAWRENCEVILLE	GA		01/13/2025	6.625	248,039		(155)				415,000	11/19/2024
100189081	CF	NEW BERN	NC		01/13/2025	6.625	214,870		(65)				289,000	11/05/2024
100189082		MIAMI	FL		01/13/2025	7.125	573,034		(187)				787,000	10/28/2024
100189084	CF	ANGEL FIRE	NM		01/13/2025	6.990	656,037		(455)				1,000,000	11/25/2024
100189085	CF	CANYON COUNTRY	CA		01/13/2025	7.125	316,574		(232)				460,000	11/20/2024
100189086	CF	MAGGIE VALLEY	NC		01/13/2025	7.125	336,274		(107)				460,500	11/15/2024
100189087	CF	MELBOURNE	FL		01/13/2025	6.625	330,040		(149)				444,000	11/12/2024
100189088	CF	PALMYRA	VA		01/13/2025	6.990	554,293		(292)				730,000	11/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189089	CF	MESA	AZ		01/13/2025	6.625	527,311		(187)				700,000	11/13/2024
100189090	CF	DOTHAN	AL		01/13/2025	7.125	165,834		(81)				212,000	11/22/2024
100189091	CF	LAKE ARROWHEAD	CA		01/13/2025	6.625	487,271		(159)				674,000	11/19/2024
100189092	CF	VALENCIA	CA		01/13/2025	6.875	610,467		(301)				810,000	11/18/2024
100189093	CF	MILTON	FL		01/13/2025	6.500	200,912		(93)				265,000	11/16/2024
100189095	CF	WASHINGTON TERRACE	UT		01/13/2025	6.750	236,160		(146)				575,000	11/15/2024
100189096	CF	NORTH ATTLEBORO	MA		01/13/2025	6.375	398,039		(90)				600,000	11/15/2024
100189097	CF	MATTHEWS	NC		01/13/2025	6.990	157,473		(149)				460,000	11/22/2024
100189101	CF	MARIETTA	GA		01/13/2025	7.500	298,456		(251)				390,000	11/25/2024
100189102	CF	FREMONT	NC		01/13/2025	7.125	195,093		(83)				258,000	12/03/2024
100189103	CF	MERRIMACK	NH		01/13/2025	6.875	275,684		(172)				430,000	11/21/2024
100189104	CF	MERIDIAN	ID		01/13/2025	7.125	209,043		(179)				465,000	11/26/2024
100189105	CF	LIVONIA	MI		01/13/2025	7.125	198,595		(148)				263,000	11/22/2024
100189106	CF	CINCINNATI	OH		01/13/2025	7.500	180,851		(142)				240,000	12/03/2024
100189107	CF	CROWN POINT	IN		01/13/2025	7.000	170,882		(155)				330,000	11/27/2024
100189108	CF	HOUSTON	TX		01/13/2025	6.990	271,083		(155)				370,000	11/15/2024
100189109	CF	LINDENWOLD	NJ		01/13/2025	7.375	160,128		(81)				210,000	11/27/2024
100189110	CF	FREDERICA	DE		01/13/2025	7.125	156,381		(61)				235,000	09/23/2024
100189113		LACKAWAXEN	PA		01/13/2025	7.750	375,928		21				477,000	11/22/2024
100189114	CF	MESA	AZ		01/13/2025	7.125	481,036		(108)				600,000	11/15/2024
100189115	CF	BUTTERNUT	WI		01/13/2025	7.500	299,226		(33)				400,000	11/22/2024
100189116	CF	DAWSONVILLE	GA		01/13/2025	7.250	331,743		(81)				418,000	11/22/2024
100189117	CF	PROVO	UT		01/13/2025	5.500	283,527		540				390,000	10/25/2024
100189118	CF	PROVO	UT		01/13/2025	5.500	283,527		540				390,000	10/21/2024
100189119	CF	FAYETTEVILLE	GA		01/13/2025	7.625	223,967		(93)				301,000	11/25/2024
100189120	CF	WINCHESTER	CA		01/13/2025	4.990	470,880		1,146				660,000	11/14/2024
100189121	CF	ROUND ROCK	TX		01/13/2025	6.875	151,034		10				440,000	11/26/2024
100189122	CF	FORNEY	TX		01/13/2025	7.500	259,605		(118)				326,000	11/13/2024
100189123	CF	MOUNTAIN HOUSE	CA		01/13/2025	5.250	523,938		1,056				723,500	11/06/2024
100189124	CF	PHOENIX	AZ		01/13/2025	6.625	305,566		71				394,000	11/25/2024
100189125	CF	SUFFOLK	VA		01/13/2025	6.624	293,723		172				469,000	11/23/2024
100189126	CF	MENIFEE	CA		01/13/2025	6.875	536,760		(89)				680,000	11/08/2024
100189127	CF	NAMPA	ID		01/13/2025	7.500	282,711		(131)				350,000	11/25/2024
100189129	CF	THREE RIVERS	CA		01/13/2025	7.625	691,892		(357)				860,000	11/20/2024
100189130	CF	RENO	NV		01/13/2025	7.858	500,329		(285)				611,000	11/27/2024
100189131	CF	OXNARD	CA		01/13/2025	7.750	607,875		(326)				770,000	11/23/2024
100189132	CF	MENIFEE	CA		01/13/2025	7.875	438,546		(250)				537,000	11/23/2024
100189133		BUFORD	GA		01/13/2025	6.990	343,193		(81)				430,000	11/13/2024
100189134	CF	BELLE ISLE	FL		01/13/2025	7.500	329,107		(152)				465,000	12/09/2024
100189135	CF	HENDERSONVILLE	NC		01/13/2025	5.750	270,506		427				369,000	09/20/2024
100189136	CF	THE WOODLANDS	TX		01/13/2025	8.125	355,008		(232)				431,000	12/03/2024
100189137	CF	HOFFMAN EST	IL		01/13/2025	7.990	266,811		(166)				335,000	11/15/2024
100189138	CF	WASHINGTON	DC		01/13/2025	7.875	429,694		(252)				530,000	11/19/2024
100189139		BREMERTON	WA		01/13/2025	6.375	390,825		109				510,000	11/26/2024
100189140	CF	JOSHUA TREE	CA		01/13/2025	7.750	400,202		(228)				490,000	12/04/2024
100189141	CF	BETHEL	ME		01/13/2025	7.250	570,043		(212)				785,000	12/10/2024
100189142		WESTFIELD	IN		01/13/2025	7.125	263,012		(90)				356,000	11/14/2024
100189143	CF	LAWRENCEVILLE	GA		01/13/2025	7.750	323,663		(188)				403,000	11/26/2024
100189144	CF	TUCSON	AZ		01/13/2025	7.625	249,753		(152)				310,000	11/25/2024
100189145	CF	OCALA	FL		01/13/2025	4.750	165,070		454				265,000	11/15/2024
100189146	CF	RICHMOND	VA		01/13/2025	7.625	280,864		(159)				355,000	11/18/2024
100189147	CF	OCALA	FL		01/13/2025	4.750	165,270		455				275,000	11/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189149		FORT WORTH	TX		01/13/2025	7.625	275,108		(156)				340,000	11/22/2024
100189150	CF	CYPRESS	TX		01/13/2025	6.750	342,855		(46)				432,000	11/21/2024
100189151	CF	CARRABASSETT VALLEY	ME		01/13/2025	7.500	244,870		(137)				326,000	11/25/2024
100189152	CF	TULARE	CA		01/13/2025	6.750	283,046		(37)				355,000	11/20/2024
100189153		BUFORD	GA		01/13/2025	6.990	319,828		(107)				426,000	11/15/2024
100189154	CF	STAFFORD	VA		01/13/2025	7.250	379,715		(155)				475,000	12/10/2024
100189155	CF	HENDERSON	NV		01/13/2025	7.125	288,658		(115)				360,000	11/18/2024
100189156	CF	SAN DIEGO	CA		01/13/2025	6.990	769,834		(259)				980,000	11/25/2024
100189157	CF	TACOMA	WA		01/13/2025	7.375	678,546		(342)				835,000	11/15/2024
100189158	CF	S SALT LAKE	UT		01/13/2025	7.375	316,161		(158)				390,000	11/22/2024
100189159		NOKOMIS	FL		01/13/2025	6.125	498,323		463				705,000	11/15/2024
100189160	CF	CAMDEN	ME		01/13/2025	7.500	411,418		(230)				640,000	11/22/2024
100189161	CF	SAN TAN VALLEY	AZ		01/13/2025	7.500	310,073		(170)				396,000	12/06/2024
100189162	CF	RIVERSIDE	CA		01/13/2025	7.500	440,438		(247)				550,000	11/26/2024
100189164	CF	JAFFREY	NH		01/13/2025	7.500	367,326		(205)				480,000	11/25/2024
100189165	CF	CROSSVILLE	TN		01/13/2025	7.500	485,617		(270)				655,000	11/22/2024
100189166	CF	TOWSON	MD		01/13/2025	7.250	215,604		30				313,000	11/23/2024
100189168	CF	DAYTONA BEACH	FL		01/13/2025	7.500	325,443		(180)				400,000	12/04/2024
100189169	CF	ORANGEVALE	CA		01/13/2025	7.625	384,701		(235)				470,000	11/23/2024
100189170	CF	MINERAL BLUFF	GA		01/13/2025	7.625	495,358		(301)				605,000	11/18/2024
100189171	CF	VINELAND	NJ		01/13/2025	7.625	315,271		(192)				390,000	11/22/2024
100189172	CF	ROHNERT PARK	CA		01/13/2025	7.750	675,685		(425)				828,000	11/22/2024
100189173	CF	WILLIAMSBURG	VA		01/13/2025	7.750	333,544		(209)				426,900	11/20/2024
100189174	CF	DAHLONEGA	GA		01/13/2025	7.625	327,028		(201)				402,000	11/01/2024
100189175	CF	DAWSONVILLE	GA		01/13/2025	7.875	291,286		(198)				395,000	11/21/2024
100189177		PORT WENTWRTH	GA		01/13/2025	7.375	260,285		(130)				347,000	11/26/2024
100189178	CF	MEDFORD	OR		01/13/2025	7.500	242,597		(191)				338,000	11/25/2024
100189179	CF	LONGBOAT KEY	FL		01/13/2025	7.375	756,149		(250)				1,050,000	11/15/2024
100189180	CF	HIGHLAND	IN		01/13/2025	7.625	191,702		(24)				255,000	11/12/2024
100189181	CF	ELIZABETH	NJ		01/13/2025	7.750	747,411		(95)				1,020,000	11/25/2024
100189182	CF	PORTLAND	OR		01/13/2025	8.000	349,636		(205)				456,000	10/23/2024
100189183	CF	HOWELL	NJ		01/13/2025	7.500	456,053		(186)				600,000	12/04/2024
100189184		GREAT CACAPON	WV		01/13/2025	7.500	278,252		(171)				340,000	11/25/2024
100189185	CF	COLLEGE STATION	TX		01/13/2025	7.375	586,985		(203)				780,000	12/04/2024
100189186	CF	LYNCHBURG	VA		01/13/2025	7.250	215,735		(141)				290,000	12/04/2024
100189187	CF	FORT WORTH	TX		01/13/2025	7.625	255,052		(180)				325,000	11/18/2024
100189188	CF	ABILENE	TX		01/13/2025	7.490	227,396		(184)				300,000	10/31/2024
100189191	CF	HOUSTON	TX		01/13/2025	7.500	369,827		(181)				485,000	11/18/2024
100189193	CF	TALLAHASSEE	FL		01/13/2025	6.125	467,645		271				670,000	10/02/2024
100189194	CF	CLAREMORE	OK		01/13/2025	7.375	165,377		(6)				218,000	12/06/2024
100189195		MOYOCK	NC		01/13/2025	6.875	434,774		(80)				613,000	11/01/2024
100189196	CF	CRESTED BUTTE	CO		01/13/2025	6.490	606,729		57				840,000	11/21/2024
100189197	CF	AVE MARIA	FL		01/13/2025	6.500	363,238		40				505,000	11/13/2024
100189198	CF	INDIO	CA		01/13/2025	7.500	361,473		(147)				510,000	11/22/2024
100189199	CF	INDIO	CA		01/13/2025	7.500	371,296		(135)				525,000	11/22/2024
100189200	CF	LYNN	MA		01/13/2025	7.000	853,381		(185)				1,140,000	11/07/2024
100189201	CF	INDIO	CA		01/13/2025	7.500	297,675		(120)				420,000	11/22/2024
100189202	CF	MISSOURI CITY	TX		01/13/2025	7.250	157,978		(5)				211,500	12/06/2024
100189203	CF	CHEYENNE	WY		01/13/2025	7.125	484,239		(166)				650,000	12/06/2024
100189204	CF	LAKE LOTAWANA	MO		01/13/2025	7.375	361,344		(163)				485,000	11/15/2024
100189206	CF	CONCORD	NC		01/13/2025	6.125	345,755		172				477,000	09/27/2024
100189207	CF	PARK RIDGE	IL		01/13/2025	7.750	306,355		(175)				430,000	12/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189209	CF	AUSTIN	TX		01/13/2025	6.750	279,341		(26)				400,000	11/25/2024
100189210	CF	GLASSBORO	NJ		01/13/2025	7.750	307,755		(215)				441,000	10/25/2024
100189211	CF	CHESAPEAKE	VA		01/13/2025	7.375	361,787		(172)				483,000	11/06/2024
100189212	CF	CHATTANOOGA	TN		01/13/2025	7.500	266,628		(145)				350,000	11/27/2024
100189213	CF	LOWRY CROSSING	TX		01/13/2025	8.500	11,348		(273)	(68)			356,000	10/28/2024
100189214	CF	MADISON	WI		01/13/2025	6.490	256,135		(5)				364,000	11/08/2024
100189215	CF	SAN JOSE	CA		01/13/2025	7.000	720,713		(245)				954,000	11/20/2024
100189216	CF	FORT WORTH	TX		01/13/2025	7.500	247,631		(132)				324,000	11/25/2024
100189217	CF	OCEAN CITY	MD		01/13/2025	6.990	490,937		(164)				675,000	11/26/2024
100189218	CF	MODESTO	CA		01/13/2025	7.375	506,799		(207)				715,000	12/07/2024
100189219	CF	CHARLOTTE	NC		01/13/2025	6.625	328,312		(35)				445,000	11/21/2024
100189220	CF	MCKINNEY	TX		01/13/2025	6.875	247,242		(59)				332,000	11/25/2024
100189222	CF	ROUND ROCK	TX		01/13/2025	7.125	256,112		(95)				342,000	12/04/2024
100189223		SPOKANE	WA		01/13/2025	6.990	252,100		(92)				350,000	11/20/2024
100189224	CF	ARLINGTON	TX		01/13/2025	7.375	259,341		(131)				340,000	11/22/2024
100189225		NEWARK	CA		01/13/2025	7.125	607,183		(259)				850,000	11/23/2024
100189226	CF	LAS VEGAS	NV		01/13/2025	6.875	451,437		(119)				630,000	11/21/2024
100189227	CF	OLD BRIDGE	NJ		01/13/2025	6.875	422,120		(119)				562,000	12/09/2024
100189228	CF	RUTHERFORD	NJ		01/13/2025	6.875	696,616		(196)				925,000	12/09/2024
100189229	CF	BEACH HAVEN	NJ		01/13/2025	7.250	683,939		(301)				900,000	12/03/2024
100189230	CF	SEATTLE	WA		01/13/2025	7.250	497,475		(219)				660,000	11/15/2024
100189231	CF	WEST WARWICK	RI		01/13/2025	7.500	459,659		(269)				600,000	11/19/2024
100189232	CF	HAYWARD	CA		01/13/2025	7.625	746,746		(474)				975,000	11/13/2024
100189233	CF	PACIFIC	WA		01/13/2025	5.990	650,334		452				984,000	10/09/2024
100189234	CF	TEMPLE	TX		01/13/2025	7.375	300,463		(144)				394,000	12/06/2024
100189235	CF	SCOTTSDALE	AZ		01/13/2025	6.375	754,783		84				1,050,000	11/15/2024
100189236	CF	BRADLEY BEACH	NJ		01/13/2025	7.500	919,390		(536)				1,200,000	11/07/2024
100189237	CF	POCATELLO	ID		01/13/2025	8.125	240,752		(191)				310,000	11/27/2024
100189238	CF	DURHAM	NC		01/13/2025	7.625	327,002		(206)				428,000	11/25/2024
100189239	CF	TWIN LAKES	WI		01/13/2025	7.500	245,614		(150)				321,000	11/22/2024
100189240		SAN FRANCISCO	CA		01/13/2025	6.625	411,229		(59)				550,000	11/08/2024
100189241	CF	SOUTH JORDAN	UT		01/13/2025	6.625	478,773		(75)				640,000	11/27/2024
100189242	CF	FALLBROOK	CA		01/13/2025	6.990	502,931		(183)				675,000	11/13/2024
100189243	CF	BENTONVILLE	AR		01/13/2025	7.250	236,630		(110)				311,000	11/18/2024
100189244		DAVIE	FL		01/13/2025	6.990	334,948		(136)				455,000	11/22/2024
100189245	CF	SILVER SPRING	MD		01/13/2025	7.000	450,592		(176)				595,000	11/07/2024
100189247	CF	IONE	CA		01/13/2025	7.125	344,209		(155)				454,500	11/22/2024
100189248	CF	VOLUNTOWN	CT		01/13/2025	7.375	239,726		(54)				322,000	10/29/2024
100189249	CF	SALT LAKE CITY	UT		01/13/2025	7.375	481,607		(265)				638,000	11/19/2024
100189250	CF	EDGEWATER	CO		01/13/2025	7.250	346,225		(162)				455,000	11/19/2024
100189251	CF	LITTLE ELM	TX		01/13/2025	6.999	283,912		(109)				385,000	12/06/2024
100189252	CF	WENTZVILLE	MO		01/13/2025	7.250	284,969		(133)				375,000	11/07/2024
100189253	CF	WESTMINSTER	CO		01/13/2025	7.250	357,794		(164)				475,000	12/09/2024
100189254	CF	CHARLOTTE	NC		01/13/2025	7.125	287,191		(129)				378,100	11/07/2024
100189255	CF	PITTSBURG	CA		01/13/2025	7.375	664,232		(336)				875,000	12/06/2024
100189256	CF	WESTERLY	RI		01/13/2025	7.500	510,989		(288)				670,000	12/05/2024
100189257	CF	MADERA	CA		01/13/2025	7.500	255,346		(325)				449,000	11/12/2024
100189258	CF	PLANO	TX		01/13/2025	7.500	364,227		(221)				476,000	11/26/2024
100189259	CF	APACHE JUNCTION	AZ		01/13/2025	6.499	321,428		(41)				450,000	12/05/2024
100189260	CF	ALLENTOWN	PA		01/13/2025	7.500	261,214		(167)				360,000	11/19/2024
100189262		BROOKLINE	MA		01/13/2025	7.500	702,265		(116)				2,300,000	12/06/2024
100189263	CF	KEYSTONE	CO		01/13/2025	7.000	707,624		(293)				972,000	11/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189264	CF	MCKINNEY	TX		01/13/2025	6.624	327,905		(72)				474,000	12/02/2024
100189265		SAN DIEGO	CA		01/13/2025	7.125	602,394		(277)				840,000	11/19/2024
100189266	CF	APEX	NC		01/13/2025	6.625	281,827		(81)				436,000	11/05/2024
100189267	CF	BRYSON CITY	NC		01/13/2025	6.875	412,013		(108)				678,000	12/10/2024
100189268	CF	WESTFIELD	IN		01/13/2025	6.625	254,762		(48)				352,000	11/18/2024
100189269	CF	FORT MYERS	FL		01/13/2025	7.375	285,211		(152)				400,000	12/02/2024
100189270	CF	FOLSOM	CA		01/13/2025	6.750	601,228		(148)				815,000	11/19/2024
100189271	CF	LOGAN	UT		01/13/2025	7.000	238,808		(98)				324,990	11/22/2024
100189272	CF	PISCATAWAY	NJ		01/13/2025	7.125	232,014		(105)				305,000	12/02/2024
100189273	CF	WHITE BEAR TOWNSHIP	MN		01/13/2025	6.624	236,853		(58)				315,000	12/06/2024
100189275	CF	FORT COLLINS	CO		01/13/2025	6.875	555,440		(186)				735,000	12/05/2024
100189276	CF	DELLWOOD	MN		01/13/2025	6.875	340,459		(122)				450,000	12/04/2024
100189277	CF	PAGE	AZ		01/13/2025	6.875	453,642		(166)				610,000	11/20/2024
100189278	CF	TACOMA	WA		01/13/2025	6.625	801,987		(105)				1,150,000	11/19/2024
100189279	CF	SEATTLE	WA		01/13/2025	6.875	649,801		(215)				860,000	12/03/2024
100189280	CF	DURHAM	NC		01/13/2025	6.875	359,666		(132)				488,000	11/14/2024
100189281	CF	MONTGOMERY	TX		01/13/2025	6.875	476,301		(174)				650,000	11/26/2024
100189282	CF	JOSHUA TREE	CA		01/13/2025	6.875	733,739		(261)				975,000	12/10/2024
100189283		SAINT GEORGE	UT		01/13/2025	6.990	297,762		(129)				396,000	11/25/2024
100189284		RANCHO CORDOVA	CA		01/13/2025	6.990	390,791		(170)				515,000	11/13/2024
100189285		STALLINGS	NC		01/13/2025	6.875	304,949		(111)				410,000	12/03/2024
100189287	CF	ATLANTA	GA		01/13/2025	6.990	579,189		(254)				815,000	11/19/2024
100189288	CF	CORVALLIS	OR		01/13/2025	7.125	414,940		(211)				550,000	11/25/2024
100189289	CF	LINDON	UT		01/13/2025	7.125	297,055		(149)				395,000	11/22/2024
100189290	CF	WILMINGTON	NC		01/13/2025	7.125	589,785		(295)				875,000	10/24/2024
100189291	CF	HOUGHTON LAKE	MI		01/13/2025	7.125	357,981		(178)				470,000	11/20/2024
100189292	CF	DAWSONVILLE	GA		01/13/2025	7.125	298,475		(149)				405,000	11/25/2024
100189294	CF	ST JOHNS	FL		01/13/2025	7.250	601,411		(310)				790,000	11/25/2024
100189296	CF	COLTEWAH	TN		01/13/2025	7.375	165,712		(332)	(46)			546,000	11/15/2024
100189297	CF	COLLEGE STATION	TX		01/13/2025	7.250	327,625		(169)				430,000	11/13/2024
100189298	CF	CHAMPLIN	MN		01/13/2025	7.250	269,735		(163)				375,000	11/08/2024
100189299	CF	CHULA VISTA	CA		01/13/2025	7.125	757,325		(309)				1,070,000	11/27/2024
100189300		BRIGHTON	MI		01/13/2025	7.375	344,434		(206)				462,000	11/25/2024
100189303		MANTECA	CA		01/13/2025	7.500	483,216		(316)				628,500	11/09/2024
100189304		CUMMING	GA		01/13/2025	7.500	398,700		(261)				536,000	11/26/2024
100189305	CF	ASHFORD	WA		01/13/2025	7.500	423,053		(273)				573,000	12/09/2024
100189306	CF	LIVERMORE	CA		01/13/2025	7.625	611,246		(581)				930,000	11/27/2024
100189308	CF	MELISSA	TX		01/13/2025	7.625	314,659		(222)				410,000	11/22/2024
100189309	CF	BALTIMORE	MD		01/13/2025	7.875	324,802		(265)				431,000	11/18/2024
100189311	CF	AURORA	IL		01/13/2025	6.000	79,153		226	(15)			429,900	10/09/2024
100189312		CROSSVILLE	TN		01/13/2025	6.990	273,630		(128)				363,000	11/26/2024
100189313	CF	PHILADELPHIA	PA		01/13/2025	7.375	252,531		(155)				340,000	12/06/2024
100189314	CF	LAKE BLUFF	IL		01/13/2025	7.500	293,399		(175)				415,000	11/26/2024
100189315	CF	GEORGETOWN	TX		01/13/2025	6.875	51,856		(167)				365,000	11/26/2024
100189316	CF	NEW LONDON	CT		01/13/2025	7.375	241,620		(150)				315,000	11/27/2024
100189317	CF	DEWEY	AZ		01/13/2025	6.625	576,117		(105)				895,000	11/22/2024
100189318	CF	LA JOLLA	CA		01/13/2025	6.624	514,528		(107)				745,000	12/05/2024
100189319	CF	DAUPHIN ISLAND	AL		01/13/2025	7.125	294,530		(433)	(73)			830,000	11/18/2024
100189320	CF	ORLANDO	FL		01/13/2025	6.124	151,355		61				382,600	12/04/2024
100189322	CF	MYRTLE BEACH	SC		01/13/2025	6.875	247,565		(104)				332,000	11/27/2024
100189323		MESA	AZ		01/13/2025	6.500	477,003		(51)				685,000	11/12/2024
100189324	CF	SALT LAKE CITY	UT		01/13/2025	6.499	345,774		(63)				594,000	12/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189325	CF	PRINCETON	TX		01/13/2025	6.875	299,380		(97)				426,000	12/04/2024
100189326	CF	MESA	AZ		01/13/2025	6.500	269,384		(32)				440,000	11/22/2024
100189327	CF	MILLCREEK	UT		01/13/2025	6.624	467,095		(96)				669,000	11/26/2024
100189328	CF	SAN DIEGO	CA		01/13/2025	6.990	775,330		(331)				1,110,000	11/16/2024
100189329	CF	BLOOMFIELD	NJ		01/13/2025	7.000	399,594		(172)				620,000	11/21/2024
100189330	CF	AVONDALE	AZ		01/13/2025	7.125	282,760		(144)				520,000	11/26/2024
100189331	CF	RANSON	WV		01/13/2025	7.625	248,562		(199)				335,000	11/14/2024
100189333	CF	IDAHO SPRINGS	CO		01/13/2025	7.250	318,993		(162)				515,000	11/22/2024
100189334	CF	AUSTIN	TX		01/13/2025	7.500	383,921		(244)				535,000	12/09/2024
100189336	CF	ANAHEIM	CA		01/13/2025	6.750	391,307		(244)				915,000	12/06/2024
100189337		HINGHAM	MA		01/13/2025	6.875	548,183		(209)				806,000	10/24/2024
100189338		LAVALLETTE	NJ		01/13/2025	6.950	442,481		(190)				625,000	11/26/2024
100189339	CF	APEX	NC		01/13/2025	6.990	304,213		(138)				436,000	11/18/2024
100189340		RODANTHE	NC		01/13/2025	6.875	801,083		(285)				1,142,000	11/21/2024
100189341	CF	GROVER BEACH	CA		01/13/2025	6.990	527,008		(238)				755,000	11/22/2024
100189343	CF	CLOVIS	CA		01/13/2025	6.990	372,365		(158)				540,000	11/14/2024
100189345		NIPOMO	CA		01/13/2025	7.125	563,760		(299)				860,000	11/19/2024
100189346	CF	CLOVIS	CA		01/13/2025	7.125	399,785		(205)				569,000	11/20/2024
100189347		HOWELL	NJ		01/13/2025	7.125	404,892		(476)				775,000	11/19/2024
100189349	CF	HONOLULU	HI		01/13/2025	6.999	655,239		(776)				1,675,000	12/05/2024
100189350	CF	LAKEWOOD RANCH	FL		01/13/2025	7.375	636,486		(411)				930,000	11/21/2024
100189351	CF	APACHE JCT	AZ		01/13/2025	7.375	291,432		(211)				460,000	11/21/2024
100189352	CF	FRESNO	CA		01/13/2025	7.500	376,719		(252)				530,000	11/21/2024
100189353		APACHE JUNCTION	AZ		01/13/2025	6.875	277,845		(115)				415,000	11/07/2024
100189354	CF	FRESNO	CA		01/13/2025	6.124	348,279		130				610,000	12/04/2024
100189356	CF	CORRYTON	TN		01/13/2025	6.875	238,346		(96)				360,000	12/06/2024
100189357	CF	EDEN PRAIRIE	MN		01/14/2025	7.625	88,207		(278)				260,000	10/30/2024
100189358	CF	SALEM	NH		01/14/2025	7.875	731,015		(342)				900,000	08/30/2024
100189359	CF	SPRING	TX		01/14/2025	6.875	233,725		(2)				295,000	10/25/2024
100189362	CF	COLUMBUS	GA		01/14/2025	6.750	295,487		(48)				370,000	11/14/2024
100189363	CF	RICHMOND	TX		01/14/2025	7.375	406,531		(401)				556,000	11/26/2024
100189367	CF	PHOENIX	AZ		01/14/2025	6.750	426,870		(61)				536,000	11/02/2024
100189368	CF	NORTH FORT MYERS	FL		01/14/2025	7.125	127,790		(80)				205,000	11/27/2024
100189369		LYNDEN	WA		01/14/2025	7.250	332,448		(72)				505,000	12/02/2024
100189370	CF	CAMARILLO	CA		01/14/2025	8.125	2,755,528		(1,832)				3,392,000	11/19/2024
100189373	CF	ROYSTON	GA		01/14/2025	7.375	276,931		(175)				360,500	11/27/2024
100189374	CF	SCOTTSDALE	AZ		01/14/2025	7.625	315,837		(210)				395,000	10/28/2024
100189375	CF	TEMECULA	CA		01/14/2025	7.375	894,258		(637)				1,738,000	12/04/2024
100189377		JONESBORO	GA		01/14/2025	7.750	130,137		(97)				180,100	11/18/2024
100189378	CF	SARASOTA	FL		01/14/2025	7.250	181,660		(162)				520,000	12/05/2024
100189379	CF	ANDERSON	SC		01/14/2025	7.625	208,084		(190)				422,000	11/22/2024
100189380	CF	NORTH PORT	FL		01/14/2025	7.125	297,200		(77)				375,000	11/18/2024
100189381	CF	CLAWSON	MI		01/14/2025	7.500	134,144		(120)				165,000	10/02/2024
100189382	CF	SAN FRANCISCO	CA		01/14/2025	8.125	1,075,085		(764)				1,738,000	10/12/2024
100189383	CF	WESTMINSTER	CA		01/14/2025	7.375	1,167,970		(687)				1,430,000	11/26/2024
100189384	CF	CORONA	CA		01/14/2025	7.250	477,615		(329)				775,000	11/22/2024
100189385	CF	RENTON	WA		01/14/2025	7.750	344,866		(303)				598,000	11/20/2024
100189386		SAN JUAN CAPISTRANO	CA		01/14/2025	6.875	746,732		(90)				3,685,000	10/21/2024
100189387		WATERBURY	CT		01/14/2025	8.750	228,976		(35)				320,000	11/22/2024
100189388	CF	CLEVELAND	TX		01/14/2025	7.500	217,533		(167)				264,000	09/30/2024
100189389	CF	GOOSE CREEK	SC		01/14/2025	7.750	191,742		(203)				245,000	09/30/2024
100189390		POMPANO BEACH	FL		01/14/2025	7.625	234,822		(173)				330,000	12/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189391	CF	WESTLAKE VILLAGE	CA		01/14/2025	7.375	371,643		(99)				672,000	10/25/2024
100189393		SAN CLEMENTE	CA		01/14/2025	6.750	564,156		(135)				2,250,000	12/06/2024
100189394		MIAMI	FL		01/14/2025	7.875	813,616		(641)				1,045,000	12/02/2024
100189395	CF	FORT WORTH	TX		01/14/2025	7.625	145,659		(133)				237,000	11/25/2024
100189396		DULUTH	GA		01/14/2025	6.875	638,247		(966)				2,100,000	11/26/2024
100189397		OCALA	FL		01/14/2025	8.125	215,698		(185)				280,000	12/06/2024
100189399	CF	COTTONWOOD	AZ		01/14/2025	7.750	358,423		(189)				439,000	11/30/2024
100189400	CF	ROYSTON	GA		01/14/2025	7.375	256,287		(149)				334,500	11/27/2024
100189401	CF	MADERA	CA		01/14/2025	7.250	154,208		(117)				250,000	10/18/2024
100189402	CF	MIDLAND	TX		01/14/2025	8.500	500,436		(412)				599,000	12/06/2024
100189403		TAHOE CITY	CA		01/14/2025	7.500	851,872		(131)				1,135,000	12/07/2024
100189404	CF	EL DORADO HILLS	CA		01/14/2025	7.250	847,401		(476)				1,100,000	12/02/2024
100189406		CALIMESA	CA		01/14/2025	7.500	305,350		4,313				406,000	08/03/2024
100189407		WALLER	TX		01/14/2025	7.500	391,088		5,525				481,000	08/30/2024
100189408	CF	SAN DIEGO	CA		01/14/2025	7.375	1,189,107		(625)				1,625,000	11/30/2024
100189409	CF	KISSIMMEE	FL		01/14/2025	7.250	558,206		(453)				675,000	12/05/2024
100189410		BOGART	GA		01/14/2025	6.875	431,939		8,279				615,000	09/17/2024
100189412	CF	FLEMINGTON	NJ		01/14/2025	7.625	718,438		(465)				880,000	11/01/2024
100189413	CF	SUMMERVILLE	SC		01/14/2025	7.750	275,770		(248)				465,000	11/21/2024
100189414	CF	TEANECK	NJ		01/14/2025	8.875	459,214		(108)				570,000	10/22/2024
100189416		SUGAR LAND	TX		01/14/2025	7.875	218,042		(103)				329,000	09/17/2024
100189417		HYPOLUXO	FL		01/14/2025	8.750	170,499		(143)				245,000	12/02/2024
100189419	CF	BISCAYNE PARK	FL		01/14/2025	7.125	769,614		(358)				950,000	10/07/2024
100189422	CF	MADISON	CT		01/14/2025	7.500	431,257		(216)				535,000	10/25/2024
100189423	CF	NEW WASHOE CITY	NV		01/14/2025	7.000	1,839,479		(1,185)				2,400,000	11/08/2024
100189424	CF	MIROMAR LAKES	FL		01/14/2025	7.500	636,492		(499)				850,000	11/12/2024
100189425	CF	REDMOND	WA		01/14/2025	7.500	452,479		(281)				589,000	11/15/2024
100189426	CF	DOUGLAS	MI		01/14/2025	6.750	571,592		(117)				790,000	10/22/2024
100189427	CF	BELLINGHAM	WA		01/14/2025	7.125	590,630		(250)				730,000	10/29/2024
100189428	CF	MILWAUKIE	OR		01/14/2025	7.625	362,254		(254)				440,000	11/19/2024
100189429	CF	OCEAN SHORES	WA		01/14/2025	7.250	617,433		(297)				763,000	11/06/2024
100189430		UPPERCO	MD		01/14/2025	9.125	776,983		(208)				1,008,000	11/25/2024
100189431	CF	STATEN ISLAND	NY		01/14/2025	7.250	546,256		(137)				680,000	11/05/2024
100189432	CF	BETHLEHEM	GA		01/14/2025	8.000	295,920		(187)				370,000	11/08/2024
100189433	CF	PEARL RIVER	LA		01/14/2025	9.875	243,988		(171)				278,000	11/12/2024
100189434	CF	HILTON HEAD ISLAND	SC		01/14/2025	7.250	372,048		(229)				500,000	11/04/2024
100189435	CF	REDMOND	WA		01/14/2025	7.625	466,596		(196)				575,000	11/12/2024
100189436	CF	CHARLOTTE	NC		01/14/2025	7.500	372,425		(256)				457,000	11/14/2024
100189437	CF	FITCHBURG	MA		01/14/2025	7.000	125,853		(42)				305,000	11/08/2024
100189438	CF	MURRIETA	CA		01/14/2025	7.500	458,574		(141)				750,000	11/08/2024
100189439	CF	SAN FRANCISCO	CA		01/14/2025	7.000	2,301,842		(970)				3,250,000	11/06/2024
100189441	CF	SIMI VALLEY	CA		01/14/2025	7.750	722,063		(309)				915,000	11/05/2024
100189444	CF	HENDERSON	NV		01/14/2025	7.750	707,637		(637)				850,000	11/18/2024
100189445	CF	NAPLES	FL		01/14/2025	7.125	219,277		(130)				461,000	10/23/2024
100189446		FORT MYERS	FL		01/14/2025	7.875	371,179		(196)				485,000	10/30/2024
100189447	CF	GREENVILLE	NC		01/14/2025	7.625	132,883		(98)				172,000	10/31/2024
100189448	CF	CLOVIS	CA		01/14/2025	6.875	259,037		(258)				480,000	09/09/2024
100189451	CF	CLINTON	MD		01/15/2025	7.999	383,395		(333)				465,000	12/17/2024
100189452		CHARLESTOWN	IN		01/15/2025	7.749	191,438		(90)				238,000	12/18/2024
100189454		METAIRIE	LA		01/15/2025	9.249	416,843		(99)				558,000	12/13/2024
100189455	CF	BRIARCLIFF MANOR	NY		01/15/2025	7.624	699,829		(396)				855,000	12/13/2024
100189456	CF	MIAMI BEACH	FL		01/15/2025	7.749	153,092		(137)				210,000	12/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189457	CF	HOUSTON	TX		01/15/2025	7.874	231,604		(205)				278,000	12/13/2024
100189458	CF	HOUSTON	TX		01/15/2025	8.124	160,211		(137)				220,000	12/17/2024
100189459	CF	NAPLES	FL		01/15/2025	8.124	683,010		(423)				845,000	12/10/2024
100189460	CF	AURORA	CO		01/15/2025	8.999	300,550		(232)				340,000	12/23/2024
100189461	CF	SAN DIEGO	CA		01/15/2025	7.999	1,754,459		(1,214)				2,125,000	12/18/2024
100189462	CF	NAVARRE	FL		01/15/2025	8.499	866,997		(409)				1,000,000	12/23/2024
100189464	CF	ROCKY MOUNT	NC		01/15/2025	8.374	185,963		(155)				235,000	12/20/2024
100189465	CF	IRVING	TX		01/15/2025	7.374	250,252		(84)				340,000	12/20/2024
100189466	CF	HUDSON	NH		01/15/2025	7.374	618,544		(86)				890,000	12/13/2024
100189467	CF	LANCASTER	PA		01/15/2025	6.874	174,320		(30)				249,000	12/19/2024
100189469	CF	HOMESTEAD	FL		01/15/2025	6.999	41,829		(26)				678,000	12/23/2024
100189471	CF	BLANCO	TX		01/15/2025	7.249	288,746		(39)				365,000	12/12/2024
100189473	CF	HOUSTON	TX		01/15/2025	6.999	162,369		(54)				230,000	12/12/2024
100189474	CF	NORTH PORT	FL		01/15/2025	7.874	319,474		(246)				386,000	11/25/2024
100189475		STATEN ISLAND	NY		01/15/2025	7.124	520,758		(197)				965,000	12/07/2024
100189476	CF	TAMPA	FL		01/15/2025	7.249	189,335		(115)				269,000	12/23/2024
100189478	CF	YARDLEY	PA		01/15/2025	7.499	548,214		(138)				1,125,000	12/13/2024
100189479	CF	COLUMBUS	OH		01/15/2025	8.499	141,541		(112)				170,000	12/04/2024
100189480	CF	MIAMI	FL		01/15/2025	6.624	516,941		292				825,000	12/11/2024
100189481	CF	DELRAY BEACH	FL		01/15/2025	8.374	157,141		(131)				205,000	12/16/2024
100189482	CF	NEW BRITAIN	CT		01/15/2025	8.874	175,872		(34)				227,000	11/26/2024
100189483	CF	BELLMORE	NY		01/15/2025	7.375	546,257		(309)				1,000,000	11/22/2024
100189488	CF	CONYERS	GA		01/15/2025	7.374	206,452		(80)				265,000	11/25/2024
100189491		APOPKA	FL		01/15/2025	7.750	416,316		(320)				538,000	09/16/2024
100189492	CF	FUQUAY VARINA	NC		01/15/2025	7.999	655,463		(412)				805,000	11/14/2024
100189495		SANGER	CA		01/15/2025	6.875	251,798		(50)				317,000	09/27/2024
100189496	CF	LAWRENCE	KS		01/15/2025	7.375	209,875		(155)				273,000	09/23/2024
100189497	CF	EASTVALE	CA		01/15/2025	6.875	658,166		(197)				937,000	09/14/2024
100189501	CF	CHINO HILLS	CA		01/15/2025	6.750	433,721		(181)				815,000	09/16/2024
100189502	CF	MENTONE	CA		01/15/2025	6.750	158,102		(82)				260,000	09/23/2024
100189503	CF	LAWRENCEVILLE	GA		01/15/2025	7.000	431,773		(282)				528,451	09/27/2024
100189504	CF	TALLAHASSEE	FL		01/15/2025	7.250	348,115		(245)				485,000	09/30/2024
100189505	CF	MENTONE	CA		01/15/2025	6.750	180,299		(92)				300,000	09/23/2024
100189507	CF	PLANO	TX		01/15/2025	6.625	395,114		(155)				560,000	10/04/2024
100189510	CF	ELK GROVE	CA		01/15/2025	6.625	498,585		(32)				630,000	09/23/2024
100189511	CF	DALHART	TX		01/15/2025	7.374	80,788		(30)				123,000	11/19/2024
100189512	CF	CORONA	CA		01/15/2025	8.624	570,018		(346)				615,000	11/21/2024
100189513	CF	CHANDLER	AZ		01/15/2025	7.999	254,042		(167)				1,230,000	11/27/2024
100189514	CF	HENDERSON	NV		01/15/2025	7.000	381,025		(247)				466,000	10/04/2024
100189515	CF	MONROE	NY		01/15/2025	7.249	298,119		(14)				375,000	11/22/2024
100189516	CF	ANDERSON	SC		01/15/2025	7.500	1,119,795		(558)				1,400,000	11/21/2024
100189518	CF	EGG HARBOR TOWNSHIP	NJ		01/15/2025	8.124	406,471		(278)				550,000	12/02/2024
100189519	CF	NEW HAVEN	CT		01/15/2025	8.374	371,871		(259)				450,000	11/26/2024
100189520	CF	BERGENFIELD	NJ		01/15/2025	6.999	400,203		(97)				505,000	09/16/2024
100189522	CF	LOCKHART	TX		01/15/2025	9.999	353,209		(221)				411,000	10/31/2024
100189525	CF	BRIDGEPORT	MI		01/15/2025	9.374	114,025		(81)				146,000	11/20/2024
100189526		SMITHSBURG	MD		01/15/2025	9.124	187,268		(138)				615,000	11/21/2024
100189528		SUMMIT	NY		01/15/2025	7.874	178,524		(81)				270,000	11/22/2024
100189529	CF	NILES	OH		01/15/2025	7.999	204,422		(132)				267,000	11/21/2024
100189530	CF	RANCHO CUCAMONGA	CA		01/15/2025	6.999	548,828		(269)				901,000	12/07/2024
100189531	CF	HUNTINGTON BEACH	CA		01/16/2025	7.750	1,403,803		(624)				1,725,000	10/16/2024
100189532		SPANISH FORK	UT		01/16/2025	7.375	348,456		(192)				455,000	11/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189533	CF	GREELEY	CO		01/16/2025	8.125	261,029		(223)				370,000	11/13/2024
100189534	CF	YOUNTVILLE	CA		01/16/2025	7.875	1,183,397		(399)				1,745,000	11/13/2024
100189535	CF	BOONSBORO	MD		01/16/2025	9.250	374,116		(239)				425,000	11/11/2024
100189538	CF	MONTESANO	WA		01/16/2025	7.125	363,147		(48)				520,000	10/30/2024
100189540	CF	LAKE ISABELLA	CA		01/16/2025	8.500	133,768		(168)				290,000	11/13/2024
100189544	CF	ALTO	NM		01/16/2025	7.750	592,975		(310)				774,000	11/18/2024
100189545	CF	AUSTIN	TX		01/16/2025	7.500	647,166		(257)				825,000	11/18/2024
100189547	CF	GOODYEAR	AZ		01/16/2025	7.375	363,109		(262)				470,000	10/22/2024
100189548	CF	ST PETERSBURG	FL		01/16/2025	7.125	738,072		(73)				993,000	11/14/2024
100189549	CF	MIAMI	FL		01/16/2025	7.500	668,763		(339)				830,000	11/18/2024
100189550	CF	POST FALLS	ID		01/16/2025	8.125	775,304		(573)				1,000,000	11/20/2024
100189551	CF	SAN DIEGO	CA		01/16/2025	7.875	913,198		(212)				1,145,000	11/21/2024
100189553	CF	PASO ROBLES	CA		01/16/2025	7.375	698,651		(168)				893,000	11/18/2024
100189554	CF	CHICAGO	IL		01/16/2025	8.625	149,165		(178)				215,000	10/29/2024
100189556	CF	JERSEY CITY	NJ		01/16/2025	7.250	697,929		(113)				930,000	11/22/2024
100189557	CF	POINTBLANK	TX		01/16/2025	7.375	697,043		(260)				1,900,000	11/18/2024
100189558	CF	QUEEN CREEK	AZ		01/16/2025	7.375	1,222,616		(360)				1,550,000	11/20/2024
100189559	CF	ANDREWS	TX		01/16/2025	7.375	187,391		(135)				260,000	10/15/2024
100189560	CF	ANTIOCH	CA		01/16/2025	7.990	319,220		(247)				385,000	11/25/2024
100189562	CF	MANTECA	CA		01/16/2025	7.625	520,371		(295)				685,000	11/26/2024
100189563	CF	LUBBOCK	TX		01/16/2025	6.990	269,501		39				375,000	11/21/2024
100189566		SURPRISE	AZ		01/17/2025	7.250	392,207		(87)				515,000	12/09/2024
100189569	CF	NORCROSS	GA		01/17/2025	6.750	271,977		62				370,000	12/20/2024
100189570	CF	LAS VEGAS	NV		01/17/2025	6.999	329,195		(124)				627,000	11/27/2024
100189572		KISSIMMEE	FL		01/17/2025	7.250	351,954		(77)				540,000	11/20/2024
100189573	CF	WACO	TX		01/17/2025	7.499	127,802		(112)				180,000	12/23/2024
100189578	CF	DES MOINES	IA		01/17/2025	7.625	162,473		(24)				215,000	12/23/2024
100189579	CF	SAN JOSE	CA		01/17/2025	7.625	1,361,290		(429)				1,765,000	12/12/2024
100189581	CF	RIALTO	CA		01/17/2025	6.750	480,440		86				652,000	12/23/2024
100189582	CF	HESPERIA	CA		01/17/2025	6.999	349,985		(85)				498,000	12/20/2024
100189584	CF	MIAMI	FL		01/17/2025	6.999	507,393		(12)				735,000	12/27/2024
100189586		MERCED	CA		01/17/2025	7.999	218,310		(90)				320,000	12/20/2024
100189590	CF	MANASSAS	VA		01/17/2025	6.875	302,075		(99)				465,000	12/30/2024
100189592		SILSBEE	TX		01/17/2025	8.375	148,126		(122)				203,000	12/30/2024
100189594		MARGATE	FL		01/17/2025	6.999	333,171		30				450,000	12/09/2024
100189595	CF	ANAHEIM	CA		01/17/2025	7.375	894,508		(385)				1,175,000	12/24/2024
100189597		CANTON	OH		01/17/2025	7.499	117,534		(47)				147,000	11/13/2024
100189598		OAK GROVE	AL		01/17/2025	6.875	206,668		27				282,000	12/16/2024
100189599	CF	COACHELLA	CA		01/17/2025	6.999	403,693		(40)				540,000	12/26/2024
100189601	CF	ANNAPOLIS	MD		01/17/2025	7.499	229,598		(140)				320,000	12/26/2024
100189603	CF	OCALA	FL		01/17/2025	6.499	128,431		66				190,000	11/13/2024
100189604	CF	DRESDEN	TN		01/17/2025	7.999	121,114		(104)				155,000	12/17/2024
100189613		COLUMBUS	GA		01/17/2025	6.499	121,697		44				167,900	12/23/2024
100189614	CF	ARLINGTON	TX		01/17/2025	6.499	264,918		54				645,000	12/27/2024
100189615	CF	SAN JACINTO	CA		01/17/2025	6.625	286,972		81				420,000	12/24/2024
100189618	CF	LA HABRA	CA		01/17/2025	8.125	713,219		(172)				885,000	12/20/2024
100189619		TALLADEGA	AL		01/17/2025	6.499	114,126		42				160,000	12/26/2024
100189620	CF	PORT SAINT LUCIE	FL		01/17/2025	6.499	241,143		(96)				440,000	12/20/2024
100189621	CF	LEAGUE CITY	TX		01/17/2025	8.999	203,437		(156)				260,000	12/20/2024
100189622	CF	JACKSONVILLE	FL		01/17/2025	7.250	171,478		(79)				225,000	12/12/2024
100189623	CF	PARKLAND	FL		01/17/2025	7.499	638,614		(353)				985,000	12/27/2024
100189624	CF	CHICAGO	IL		01/17/2025	8.875	145,462		(44)				185,000	12/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189625	CF	DENVER	CO		01/17/2025	7.999	360,700		(173)				524,000	12/26/2024
100189626	CF	LA GRANGE	KY		01/17/2025	7.999	257,752		(173)				330,000	12/30/2024
100189627	CF	OAKLAND	CA		01/17/2025	7.375	819,675		(561)				1,100,000	12/19/2024
100189630	CF	CEDAR PARK	TX		01/17/2025	7.875	349,993		(306)				420,000	12/26/2024
100189631	CF	COSTA MESA	CA		01/17/2025	7.499	1,230,608		(760)				1,500,000	12/23/2024
100189632	CF	LOS ANGELES	CA		01/17/2025	7.499	384,850		(149)				560,000	12/18/2024
100189633	CF	JULIAN	CA		01/17/2025	7.375	482,561		(215)				825,000	12/20/2024
100189635	CF	HYATTSVILLE	MD		01/17/2025	6.750	374,064		908				550,000	11/06/2024
100189636		BALTIMORE	MD		01/17/2025	8.750	269,839		(195)				333,000	12/03/2024
100189639	CF	FRAMINGHAM	MA		01/17/2025	7.375	423,881		1,148				540,000	12/23/2024
100189640	CF	SUGAR GROVE	IL		01/17/2025	8.499	312,775		(254)				375,000	12/17/2024
100189641	CF	GILBERT	AZ		01/17/2025	6.999	684,457		(415)				1,174,000	12/26/2024
100189642	CF	LAS VEGAS	NV		01/17/2025	7.499	860,266		(314)				1,230,000	12/13/2024
100189643	CF	CERES	CA		01/17/2025	7.750	609,260		(306)				810,000	12/20/2024
100189644	CF	APPLE VALLEY	CA		01/17/2025	8.999	395,227		(290)				480,000	12/25/2024
100189646	CF	LAKE ELSINORE	CA		01/17/2025	9.250	789,728		(515)				849,000	12/23/2024
100189647	CF	OXNARD	CA		01/17/2025	7.999	523,279		(147)				615,000	12/20/2024
100189648	CF	HAYWARD	CA		01/17/2025	8.875	592,812		(223)				685,000	12/26/2024
100189649	CF	CORAL GABLES	FL		01/17/2025	7.375	282,888		(261)				357,000	12/19/2024
100189650	CF	NORTH CHESTERFIELD	VA		01/17/2025	7.250	529,882		(274)				925,000	12/26/2024
100189651	CF	ELBURN	IL		01/17/2025	7.999	404,801		(137)				575,000	12/26/2024
100189652	CF	GAITHERSBURG	MD		01/17/2025	8.625	196,039		(158)				238,000	12/04/2024
100189653	CF	SIMI VALLEY	CA		01/17/2025	6.999	687,782		(330)				850,000	12/14/2024
100189654	CF	SAN RAFAEL	CA		01/17/2025	8.875	859,516		(669)				1,050,000	12/20/2024
100189655	CF	GILROY	CA		01/17/2025	9.750	1,090,241		(663)				1,178,000	12/23/2024
100189656	CF	OKLAHOMA CITY	OK		01/17/2025	7.999	490,616		(355)				633,000	12/24/2024
100189657	CF	SCOTTSDALE	AZ		01/17/2025	6.999	1,909,959		(888)				2,870,000	12/28/2024
100189659	CF	HIALEAH	FL		01/17/2025	7.875	295,489		(258)				475,000	12/27/2024
100189660	CF	HOSCHTON	GA		01/17/2025	9.499	507,120		(236)				550,000	12/24/2024
100189661	CF	NORWALK	CA		01/17/2025	9.999	648,779		(400)				735,000	12/19/2024
100189662	CF	TULARE	CA		01/17/2025	7.999	327,724		(185)				414,000	12/19/2024
100189663	CF	COMMERCE CITY	CO		01/17/2025	7.999	411,596		(123)				510,000	12/24/2024
100189664	CF	LAS VEGAS	NV		01/17/2025	8.250	216,183		(171)				264,000	12/20/2024
100189665	CF	MARTINSBURG	WV		01/17/2025	7.250	267,528		(43)				340,000	12/30/2024
100189666	CF	LAS VEGAS	NV		01/17/2025	9.499	237,172		(171)				330,000	12/03/2024
100189668	CF	HOUSTON	TX		01/17/2025	7.999	192,970		(131)				240,000	12/20/2024
100189669	CF	SIMI VALLEY	CA		01/17/2025	6.999	1,218,744		(478)				1,506,000	12/20/2024
100189670	CF	BREA	CA		01/17/2025	7.750	963,203		(286)				1,250,000	12/26/2024
100189671	CF	LAS VEGAS	NV		01/17/2025	9.375	716,268		(525)				925,000	12/10/2024
100189672	CF	CHICAGO	IL		01/17/2025	7.499	156,694		(65)				193,000	12/12/2024
100189673	CF	SIMI VALLEY	CA		01/17/2025	7.999	522,996		(345)				725,000	12/17/2024
100189674	CF	CHARLOTTE	NC		01/17/2025	7.999	236,490		(204)				285,000	12/23/2024
100189675	CF	HOUSTON	TX		01/17/2025	6.125	251,963		821				330,000	12/11/2024
100189676		CUMMING	GA		01/17/2025	7.875	1,233,029		(783)				1,500,000	11/13/2024
100189677	CF	RANCHO CUCAMONGA	CA		01/17/2025	6.999	1,164,206		(556)				1,595,000	12/19/2024
100189678	CF	HYATTSVILLE	MD		01/17/2025	8.499	327,979		(270)				420,000	10/31/2024
100189680	CF	PLANTATION	FL		02/20/2025	6.750	570,629		88				879,000	01/17/2025
100189682	CF	TEMPE	AZ		02/20/2025	7.500	414,153		(82)				525,000	01/31/2025
100189683	CF	TOLLESON	AZ		02/20/2025	7.250	295,590		(46)				430,000	01/22/2025
100189684	CF	RENO	NV		02/20/2025	7.250	335,108		1				540,000	01/30/2025
100189686	CF	HOUSTON	TX		02/20/2025	7.250	166,071		10				225,000	01/16/2025
100189687	CF	INDIAN WELLS	CA		02/20/2025	7.375	921,756		(399)				1,695,000	01/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189688		GLENDORA	CA		02/20/2025	7.125	1,171,848		(180)				1,585,000	01/16/2025
100189689	CF	OXNARD	CA		02/20/2025	7.375	715,106		(84)				1,100,000	01/14/2025
100189691	CF	PISCATAWAY	NJ		02/20/2025	7.375	446,124		(80)				640,000	01/17/2025
100189692	CF	WOODSTOCK	GA		02/20/2025	6.875	460,417		36				692,000	01/28/2025
100189693	CF	SANTA CLARA	CA		02/20/2025	7.125	597,805		(55)				1,250,000	01/30/2025
100189694	CF	WASILLA	AK		02/20/2025	7.500	684,376		6				919,000	01/31/2025
100189695	CF	ELK GROVE VILLAGE	IL		02/20/2025	6.750	346,809		60				590,000	01/17/2025
100189696		JACKSONVILLE	FL		02/20/2025	7.875	265,717		(78)				375,000	01/13/2025
100189698		TOOELE	UT		02/20/2025	7.500	357,207		(60)				445,000	01/14/2025
100189699	CF	RIMROCK	AZ		02/20/2025	7.625	316,465		(109)				395,000	01/10/2025
100189700	CF	TOMS RIVER	NJ		02/20/2025	7.000	349,783		89				552,000	01/16/2025
100189701	CF	SAN JOSE	CA		02/20/2025	7.000	710,886		(20)				1,600,000	01/17/2025
100189702	CF	DOWNERS GROVE	IL		02/20/2025	7.625	316,999		(82)				424,000	01/17/2025
100189703	CF	CHICAGO HEIGHTS	IL		02/20/2025	7.750	188,134		(80)				250,000	01/15/2025
100189704	CF	UPPER MARLBORO	MD		02/20/2025	6.750	1,742,952		528				2,350,000	01/15/2025
100189705		LA QUINTA	CA		02/20/2025	7.500	360,043		(170)				480,000	01/14/2025
100189706	CF	WESLEY CHAPEL	FL		02/20/2025	8.125	522,670		(258)				605,000	01/14/2025
100189707		POST FALLS	ID		02/20/2025	9.375	579,238		(385)				739,900	12/20/2024
100189709	CF	MEDFORD	OR		02/20/2025	7.500	953,022		(561)				1,325,000	01/15/2025
100189710		SANFORD	NC		02/20/2025	9.500	138,738		(91)				194,000	01/21/2025
100189711	CF	NORTH PALM BEACH	FL		02/20/2025	7.625	2,546,488		(1,059)				3,200,000	01/17/2025
100189712		ROGERS	AR		02/20/2025	6.875	145,886		48				264,000	01/17/2025
100189713	CF	LAS VEGAS	NV		02/20/2025	7.500	101,681		(29)				135,000	01/06/2025
100189714		GRANTS PASS	OR		02/20/2025	7.375	257,171		(7)				328,000	01/15/2025
100189715	CF	ALBUQUERQUE	NM		02/20/2025	7.500	237,404		(46)				315,000	01/14/2025
100189716	CF	COLUMBIA	PA		02/20/2025	7.000	139,238		38				216,000	01/17/2025
100189719	CF	WHITTIER	CA		01/21/2025	7.750	632,598		(255)				890,000	11/22/2024
100189720	CF	PANAMA CITY BEACH	FL		01/21/2025	7.750	177,353		(64)				219,000	11/18/2024
100189721	CF	BARTLETT	IL		01/21/2025	8.875	320,228		(147)				368,000	11/08/2024
100189722	CF	MIAMI	FL		01/21/2025	7.990	1,374,825		(615)				1,800,000	10/21/2024
100189723	CF	LAKEWOOD	NJ		01/21/2025	7.125	1,016,960		(488)				2,650,000	08/19/2024
100189725	CF	WEATHERFORD	TX		01/21/2025	6.875	273,554		(23)				375,000	10/22/2024
100189726	CF	CARNEGIE	PA		01/21/2025	8.750	308,705		(147)				337,000	11/04/2024
100189727	CF	LOXAHATCHEE	FL		01/21/2025	7.625	539,811		(175)				675,000	11/19/2024
100189729	CF	TEMPLE	TX		01/21/2025	7.125	260,850		(86)				370,000	10/08/2024
100189730	CF	TEMPLE	TX		01/21/2025	7.125	260,850		(86)				370,000	10/08/2024
100189731	CF	NEWARK	DE		01/21/2025	7.750	346,152		(129)				460,000	10/08/2024
100189732	CF	FRESNO	CA		01/21/2025	8.500	527,057		(142)				590,000	10/22/2024
100189733	CF	NEW PT RICHEY	FL		01/21/2025	7.625	555,119		(227)				749,000	12/10/2024
100189734	CF	LAKEWOOD	NJ		01/21/2025	7.625	708,215		(404)				1,175,000	12/18/2024
100189735	CF	LAKEWOOD	NJ		01/21/2025	7.625	708,215		(404)				1,200,000	12/18/2024
100189736	CF	LOTTSBURG	VA		01/21/2025	6.999	275,388		(98)				650,000	12/20/2024
100189737	CF	MINNETONKA	MN		01/21/2025	7.750	210,062		(35)				263,000	12/20/2024
100189738	CF	RALEIGH	NC		01/21/2025	7.625	211,586		(103)				280,000	12/06/2024
100189739		GRANTS PASS	OR		01/21/2025	7.625	235,358		(209)				432,000	12/10/2024
100189740	CF	JACKSON	NJ		01/21/2025	7.375	405,329		(177)				700,000	12/10/2024
100189741	CF	THE VILLAGES	FL		01/21/2025	6.250	370,708		119				510,000	12/18/2024
100189742	CF	NORRISTOWN	PA		01/21/2025	7.875	207,792		(141)				290,000	12/16/2024
100189743	CF	PHOENIX	AZ		01/21/2025	6.999	313,614		(5)				440,000	12/19/2024
100189744		SILVER BAY	MN		01/21/2025	7.000	760,041		(31)				856,000	12/10/2024
100189745		CAPE GIRARDEAU	MO		01/21/2025	7.250	150,461		21				182,000	12/04/2024
100189746		HASTINGS	FL		01/21/2025	7.500	272,725		(99)				385,000	11/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189748	CF	GAINESVILLE	FL		01/21/2025	6.624	692,066		205				950,000	12/19/2024
100189749		BATON ROUGE	LA		01/21/2025	7.375	194,108		12				230,000	12/16/2024
100189751	CF	KISSIMMEE	FL		01/21/2025	7.250	445,227		(170)				618,000	12/16/2024
100189753		PALOS HEIGHTS	IL		01/21/2025	7.499	321,809		(127)				355,000	12/12/2024
100189754	CF	TYBEE ISLAND	GA		01/21/2025	6.875	558,585		(152)				855,000	12/18/2024
100189755	CF	ELLSWORTH	ME		01/21/2025	7.250	419,947		(136)				555,000	12/18/2024
100189756	CF	YELLOW SPRINGS	OH		01/21/2025	8.250	395,904		(256)				480,000	12/19/2024
100189757	CF	DAVENPORT	FL		01/21/2025	7.500	256,392		(137)				315,000	12/20/2024
100189758	CF	CAPE CORAL	FL		01/21/2025	7.375	248,382		(121)				349,000	12/16/2024
100189759		LAVALLETTE	NJ		01/21/2025	7.875	665,107		(315)				730,000	12/13/2024
100189761	CF	INDIO	CA		01/21/2025	6.624	457,929		(21)				670,000	12/13/2024
100189762	CF	NEW BUFFALO	MI		01/21/2025	7.250	509,851		(148)				675,000	12/19/2024
100189763		GATLINBURG	TN		01/21/2025	7.625	589,742		(210)				678,000	12/09/2024
100189764	CF	ELLSWORTH	ME		01/21/2025	7.500	285,473		(149)				350,000	12/18/2024
100189765	CF	MURFREESBORO	TN		01/21/2025	7.124	311,938		(33)				395,000	12/20/2024
100189766		VIRGINIA BEACH	VA		01/21/2025	8.250	289,300		(101)				317,000	12/20/2024
100189767		TUCSON	AZ		01/21/2025	7.624	232,588		(111)				260,000	12/12/2024
100189768	CF	MANASSAS	VA		01/21/2025	6.999	546,209		(222)				820,000	12/20/2024
100189769	CF	PIGEON FORGE	TN		01/21/2025	6.999	653,524		(154)				830,000	12/18/2024
100189770		NORTH LAS VEGAS	NV		01/21/2025	7.625	365,002		(143)				408,000	12/19/2024
100189771	CF	FRISCO	TX		01/21/2025	6.875	421,824		(109)				560,000	12/20/2024
100189772		GALVESTON	TX		01/21/2025	7.500	518,886		(161)				609,000	12/18/2024
100189773	CF	STOCKTON	CA		01/21/2025	6.999	386,464		(92)				700,000	12/18/2024
100189774	CF	STEAMBOAT SPRINGS	CO		01/21/2025	6.875	727,966		(133)				970,000	12/19/2024
100189775	CF	TUCSON	AZ		01/21/2025	6.999	464,947		(154)				615,000	12/19/2024
100189776	CF	LAKEWOOD	OH		01/21/2025	6.999	271,841		(72)				364,000	12/19/2024
100189777		CINCINNATI	OH		01/21/2025	7.375	284,956		(103)				331,500	12/19/2024
100189778	CF	LITTLE EGG HARBOR	NJ		01/21/2025	7.374	343,243		(113)				430,000	12/20/2024
100189779		ALVARADO	TX		01/21/2025	7.875	230,904		(150)				265,000	12/16/2024
100189780	CF	WEST PALM BEACH	FL		01/21/2025	6.990	275,954		(37)				355,000	12/17/2024
100189782		GILCHRIST	TX		01/21/2025	7.750	441,738		(215)				501,000	12/19/2024
100189783	CF	GREAT FALLS	MT		01/21/2025	6.499	182,147		16				283,000	12/19/2024
100189784		HELEN	GA		01/21/2025	7.250	350,592		(54)				392,500	12/17/2024
100189785		DOVER	VT		01/21/2025	7.624	386,350		(60)				525,000	11/21/2024
100189786		MENIFEE	CA		01/21/2025	6.625	463,886		(13)				647,000	12/16/2024
100189787	CF	GATLINBURG	TN		01/21/2025	7.124	593,075		(254)				860,000	12/17/2024
100189788	CF	OCEAN SHORES	WA		01/21/2025	6.124	423,230		190				602,000	12/13/2024
100189790	CF	RIVERVIEW	FL		01/21/2025	7.250	259,752		(133)				390,000	12/11/2024
100189791		HOLCOMBE	WI		01/21/2025	6.125	264,141		111				389,000	12/04/2024
100189792	CF	BRADENTON	FL		01/21/2025	5.990	254,533		233				360,000	08/29/2024
100189793	CF	CHEYENNE	WY		01/21/2025	6.499	202,059		22				415,000	12/11/2024
100189794	CF	MANSFIELD	MA		01/21/2025	5.624	260,753		296				400,000	10/30/2024
100189795		CLERMONT	FL		01/21/2025	6.990	437,489		(15)				554,000	09/27/2024
100189796	CF	CARROLLTON	TX		01/21/2025	7.375	227,864		(92)				320,000	12/12/2024
100189797	CF	HARSHAW	WI		01/21/2025	6.624	480,090		290				770,000	12/09/2024
100189798	CF	SAINT AUGUSTINE	FL		01/21/2025	6.125	197,934		171				285,000	09/23/2024
100189799	CF	AIKEN	SC		01/21/2025	5.750	148,018		143				221,000	09/26/2024
100189800	CF	SAINT AUGUSTINE	FL		01/21/2025	6.250	203,557		92				281,000	09/23/2024
100189801	CF	AIKEN	SC		01/21/2025	5.750	148,018		143				217,000	09/26/2024
100189802	CF	BLOOMINGDALE	GA		01/21/2025	5.990	244,198		175				375,000	09/27/2024
100189803	CF	ALLENTOWN	PA		01/21/2025	7.250	186,398		(62)				250,000	11/15/2024
100189804	CF	LARGO	FL		01/21/2025	5.750	255,049		240				385,000	10/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189805		DAVENPORT	FL		01/21/2025	5.990	255,589		430				320,000	08/29/2024
100189807	CF	CHARLOTTE	NC		01/21/2025	7.125	2,387		(108)	(76)			294,000	12/02/2024
100189808	CF	PHILADELPHIA	PA		01/21/2025	7.250	179,560		(72)				380,000	12/12/2024
100189809	CF	CENTREVILLE	VA		01/21/2025	6.990	398,355		(172)				615,000	12/06/2024
100189810	CF	PROVIDENCE VILLAGE	TX		01/21/2025	7.125	323,173		(74)				415,000	10/23/2024
100189811	CF	PHILADELPHIA	PA		01/21/2025	7.250	183,614		(74)				380,000	12/12/2024
100189812		BIG BEAR LAKE	CA		01/21/2025	7.490	521,205		(161)				575,000	10/30/2024
100189813		MIAMI	FL		01/21/2025	7.125	667,127		(122)				895,000	10/22/2024
100189814	CF	LITTLE ELM	TX		01/21/2025	6.750	221,714		(60)				435,000	11/25/2024
100189815	CF	CHINA SPRING	TX		01/21/2025	5.500	198,778		275				291,000	10/16/2024
100189816	CF	PLANT CITY	FL		01/21/2025	5.500	255,084		360				367,000	10/24/2024
100189817	CF	WAKE FOREST	NC		01/21/2025	5.500	210,968		305				305,000	10/23/2024
100189818		PARRISH	FL		01/21/2025	5.500	257,765		557				322,000	10/04/2024
100189819	CF	SAINT AUGUSTINE	FL		01/21/2025	5.750	219,517		218				323,000	10/28/2024
100189820	CF	MCKINNEY	TX		01/21/2025	5.750	287,022		294				415,000	10/24/2024
100189821	CF	KERNERSVILLE	NC		01/21/2025	5.750	168,757		148				259,000	10/29/2024
100189822	CF	WESTERVILLE	OH		01/21/2025	7.375	222,459		(70)				321,000	12/10/2024
100189823		ADDISON	IL		01/21/2025	7.000	473,683		(138)				628,780	10/24/2024
100189824		HIGHLANDS RANCH	CO		01/21/2025	6.625	391,811		(14)				536,000	10/21/2024
100189825	CF	KAMUELA	HI		01/21/2025	7.625	356,792		(152)				535,000	11/05/2024
100189826	CF	MONTGOMERY	AL		01/21/2025	6.875	237,538		(109)				375,000	12/06/2024
100189827	CF	PUNTA GORDA	FL		01/21/2025	5.750	188,991		175				318,000	10/30/2024
100189828	CF	SEATTLE	WA		01/21/2025	6.750	697,426		(122)				930,000	12/11/2024
100189829	CF	HOUSTON	TX		01/21/2025	7.250	286,551		(121)				394,000	11/08/2024
100189830	CF	TALLAHASSEE	FL		01/21/2025	7.875	156,816		(76)				210,000	12/06/2024
100189831		AUBURN	AL		01/21/2025	6.875	357,795		(23)				403,000	12/05/2024
100189832		ROCKPORT	TX		01/21/2025	6.875	274,175		(61)				370,000	11/07/2024
100189833	CF	NOKOMIS	FL		01/21/2025	6.875	217,251		(23)				328,500	11/08/2024
100189834		RICHARDSON	TX		01/21/2025	7.500	380,251		(177)				534,000	12/12/2024
100189835	CF	COLORADO SPRINGS	CO		01/21/2025	7.490	225,357		(109)				330,000	10/28/2024
100189836	CF	PASCO	WA		01/21/2025	7.625	253,950		(61)				337,000	11/06/2024
100189837	CF	PARKVILLE	MO		01/21/2025	6.625	321,932		17				435,000	10/28/2024
100189838	CF	RICHARDSON	TX		01/21/2025	6.990	473,750		(112)				630,000	11/22/2024
100189839	CF	CANTON	GA		01/21/2025	6.990	392,912		(141)				545,000	11/15/2024
100189840	CF	GLADSTONE	OR		01/21/2025	6.625	424,354		65				618,000	09/30/2024
100189841		COLUMBIA	SC		01/21/2025	7.990	243,555		(163)				263,000	10/31/2024
100189843		PUYALLUP	WA		01/21/2025	6.490	396,766		186				560,000	11/01/2024
100189844	CF	AUSTIN	TX		01/21/2025	6.250	601,241		245				835,000	11/08/2024
100189845	CF	LAKEVILLE	MN		01/21/2025	4.990	250,395		521				385,000	10/23/2024
100189846		LAWRENCEVILLE	GA		01/21/2025	7.125	300,921		(85)				380,000	10/29/2024
100189847	CF	MYRTLE BEACH	SC		01/21/2025	5.500	237,985		278				474,000	11/08/2024
100189848		LAS VEGAS	NV		01/21/2025	5.500	247,323		305				384,000	11/07/2024
100189849	CF	CARRABASSETT VALLEY	ME		01/21/2025	7.625	382,362		(198)				500,000	11/15/2024
100189850	CF	CARTERSVILLE	GA		01/21/2025	5.500	295,017		438				432,000	11/12/2024
100189851		SARATOGA SPRINGS	UT		01/21/2025	5.750	287,737		276				455,000	11/06/2024
100189853	CF	MERIDIAN	ID		01/21/2025	6.875	298,668		(91)				447,000	11/21/2024
100189854		MURFREESBORO	TN		01/21/2025	5.750	279,020		285				398,000	11/18/2024
100189855	CF	CLERMONT	FL		01/21/2025	5.500	299,123		404				444,000	11/14/2024
100189856		BRIDGTON	ME		01/21/2025	8.125	506,538		(304)				556,000	11/18/2024
100189857		FLAGSTAFF	AZ		01/21/2025	7.375	632,587		(300)				848,000	11/19/2024
100189858	CF	NORTH LAS VEGAS	NV		01/21/2025	5.750	263,281		485				363,000	11/12/2024
100189859	CF	AUSTIN	TX		01/21/2025	7.875	260,930		(134)				334,000	11/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189860		HENDERSON	NV		01/21/2025	5.625	456,467		983				575,000	10/26/2024
100189861		LOGAN	OH		01/21/2025	7.625	775,935		(294)				915,000	11/19/2024
100189862		COLORADO SPRINGS	CO		01/21/2025	4.990	261,954		512				494,000	11/25/2024
100189863	CF	AUSTIN	TX		01/21/2025	7.375	241,652		(138)				334,000	11/15/2024
100189864	CF	SUMMERVILLE	SC		01/21/2025	7.875	400,204		(279)				535,000	11/20/2024
100189865	CF	ST AUGUSTINE	FL		01/21/2025	6.875	691,776		(182)				1,156,000	11/25/2024
100189866	CF	GRAHAM	NC		01/21/2025	5.375	169,705		254				254,000	11/21/2024
100189867		MARRIOTTSVILLE	MD		01/21/2025	7.500	542,262		(347)				770,000	11/19/2024
100189868	CF	WESTFIELD	IN		01/21/2025	6.625	290,227		(18)				480,000	11/20/2024
100189869		ACWORTH	GA		01/21/2025	5.375	287,025		430				420,000	11/12/2024
100189870	CF	CHICAGO	IL		01/21/2025	7.875	266,360		(155)				325,000	11/26/2024
100189871		DEERFIELD BEACH	FL		01/21/2025	6.750	356,896		(7)				480,000	11/08/2024
100189872	CF	SARASOTA	FL		01/21/2025	7.500	180,957		(193)				525,000	11/25/2024
100189873		WAKE FOREST	NC		01/21/2025	5.500	302,844		572				427,000	11/18/2024
100189874	CF	MADISON	AL		01/21/2025	5.125	220,085		409				355,000	11/20/2024
100189875	CF	LORIS	SC		01/21/2025	7.500	271,443		(163)				335,000	11/21/2024
100189876	CF	GRAHAM	NC		01/21/2025	5.250	222,965		342				351,000	11/21/2024
100189877	CF	WESTFIELD	IN		01/21/2025	5.375	191,022		269				300,000	11/18/2024
100189878	CF	ATHENS	AL		01/21/2025	5.125	188,006		346				276,000	11/15/2024
100189879	CF	TIMNATH	CO		01/21/2025	4.990	353,466		731				545,000	11/18/2024
100189880		POTTSTOWN	PA		01/21/2025	5.375	342,284		532				525,000	11/15/2024
100189881	CF	LAKE HAVASU CITY	AZ		01/21/2025	7.375	456,859		(137)				650,000	11/25/2024
100189882	CF	REHOBOTH BEACH	DE		01/21/2025	7.500	420,673		(214)				595,000	11/27/2024
100189883	CF	ROME CITY	IN		01/21/2025	7.625	543,195		(285)				715,000	11/18/2024
100189885	CF	PULLMAN	WA		01/21/2025	7.500	295,857		(139)				389,000	11/23/2024
100189886	CF	WINTER PARK	CO		01/21/2025	6.875	263,542		(71)				370,000	11/18/2024
100189887	CF	LUDINGTON	MI		01/21/2025	7.125	288,223		(115)				380,000	11/20/2024
100189888	CF	PRAIRIE RIDGE	TX		01/21/2025	7.500	289,636		(183)				395,000	11/14/2024
100189890	CF	FISHERS	IN		01/21/2025	7.500	234,408		(130)				293,000	11/20/2024
100189891	CF	BOYNTON BEACH	FL		01/21/2025	7.125	359,406		(81)				478,000	11/19/2024
100189893	CF	CARY	NC		01/21/2025	7.125	451,662		(156)				599,000	11/27/2024
100189894	CF	TAMPA	FL		01/21/2025	7.500	283,952		(170)				375,000	11/25/2024
100189895	CF	PRINCETON	TX		01/21/2025	6.875	250,220		(76)				338,000	11/05/2024
100189896	CF	ELKRIDGE	MD		01/21/2025	7.125	349,361		(121)				520,000	11/22/2024
100189897	CF	CHELSEA	MA		01/21/2025	6.875	668,380		6				900,000	11/20/2024
100189898	CF	MARICOPA	AZ		01/21/2025	7.500	301,202		(149)				371,000	11/22/2024
100189899	CF	MILWAUKEE	WI		01/21/2025	7.990	201,565		(129)				280,000	11/25/2024
100189900	CF	WEEKI WACHEE	FL		01/21/2025	7.375	225,407		(186)				410,000	11/26/2024
100189901	CF	MCKINNEY	TX		01/21/2025	7.125	279,900		(99)				372,000	11/25/2024
100189902	CF	PLAIN CITY	OH		01/21/2025	7.250	545,127		(193)				700,000	11/27/2024
100189903		COCOA	FL		01/21/2025	7.625	346,268		(138)				380,000	11/22/2024
100189904	CF	NORTH CHESTERFIELD	VA		01/21/2025	6.250	274,548		125				380,500	11/19/2024
100189905	CF	ROANOKE	VA		01/21/2025	7.500	249,086		(151)				311,500	11/26/2024
100189906	CF	PORT ST LUCIE	FL		01/21/2025	6.990	780,337		(250)				1,075,000	11/25/2024
100189907	CF	TUCSON	AZ		01/21/2025	7.375	231,174		(102)				328,000	11/25/2024
100189908	CF	FAIRWAY	KS		01/21/2025	7.500	202,078		(95)				290,000	11/01/2024
100189909		LITCHFIELD PARK	AZ		01/21/2025	6.990	402,846		(38)				455,000	11/21/2024
100189910		CANTON	GA		01/21/2025	7.625	326,923		(176)				425,000	12/02/2024
100189911	CF	INDIALANTIC	FL		01/21/2025	7.125	34,629		(96)				335,000	11/25/2024
100189912	CF	IRVINE	CA		01/21/2025	7.250	809,545		(325)				1,555,000	11/16/2024
100189913	CF	ATHENS	GA		01/21/2025	7.375	152,608		(54)				220,000	11/22/2024
100189914	CF	CYPRESS	TX		01/21/2025	6.500	254,348		62				405,000	11/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189915		FRESNO	CA		01/21/2025	7.500	330,758		(157)				450,000	11/12/2024
100189916	CF	FORT MYERS	FL		01/21/2025	6.125	723,415		390				1,200,000	11/25/2024
100189917		SAINT CLOUD	FL		01/21/2025	6.875	388,124		(27)				445,000	11/27/2024
100189918	CF	THE VILLAGES	FL		01/21/2025	7.375	312,278		(128)				392,500	12/02/2024
100189919	CF	WAKE FOREST	NC		01/21/2025	5.250	205,242		347				305,000	11/25/2024
100189920		APEX	NC		01/21/2025	5.250	285,863		473				420,000	11/22/2024
100189921	CF	SAN TAN VALLEY	AZ		01/21/2025	5.000	209,807		395				465,000	11/07/2024
100189922		MCKINNEY	TX		01/21/2025	4.990	227,720		485				347,000	11/22/2024
100189923		CLOVIS	CA		01/21/2025	7.000	465,458		(168)				654,000	11/22/2024
100189924		BUFORD	GA		01/21/2025	4.990	286,045		598				425,000	11/20/2024
100189925	CF	DOWNINGTOWN	PA		01/21/2025	4.990	375,530		801				557,000	11/22/2024
100189926	CF	PEORIA	AZ		01/21/2025	4.990	360,099		476				660,000	11/18/2024
100189927	CF	SMITHFIELD	NC		01/21/2025	5.250	167,636		265				266,000	11/21/2024
100189928	CF	LATHROP	CA		01/21/2025	4.625	177,873		439				675,000	11/13/2024
100189929		DOWNINGTOWN	PA		01/21/2025	7.375	379,199		(218)				510,000	11/21/2024
100189930	CF	SMITHFIELD	NC		01/21/2025	5.375	175,431		267				265,000	11/21/2024
100189931	CF	ACWORTH	GA		01/21/2025	5.375	311,118		485				475,000	11/22/2024
100189932		POTTSTOWN	PA		01/21/2025	8.125	367,929		(294)				525,000	11/22/2024
100189933		RALEIGH	NC		01/21/2025	6.250	322,377		295				408,000	11/22/2024
100189934		SURPRISE	AZ		01/21/2025	4.750	258,094		627				396,000	11/19/2024
100189935		HUNTLEY	IL		01/21/2025	5.375	230,180		351				355,000	11/22/2024
100189936		MURRIETA	CA		01/21/2025	4.875	343,538		706				672,500	11/11/2024
100189937	CF	SPARKS	NV		01/21/2025	4.990	279,548		545				460,000	11/15/2024
100189938		HOT SPRINGS VILLAGE	AR		01/21/2025	7.490	214,246		(369)				887,000	11/20/2024
100189939	CF	ROGERSVILLE	AL		01/21/2025	7.250	424,651		(170)				600,000	11/14/2024
100189940	CF	CAMDENTON	MO		01/21/2025	7.625	362,884		(122)				575,000	11/22/2024
100189941		APEX	NC		01/21/2025	4.875	274,131		590				458,000	11/21/2024
100189942		SAN TAN VALLEY	AZ		01/21/2025	5.250	238,046		392				346,000	11/22/2024
100189944		BLACK BUTTE RANCH	OR		01/21/2025	7.625	351,927		(417)		(59)		837,000	11/26/2024
100189946	CF	NOBLESVILLE	IN		01/21/2025	7.875	255,321		(138)				315,000	12/02/2024
100189947		SALT LAKE CITY	UT		01/21/2025	7.250	465,644		(165)				619,000	11/21/2024
100189950	CF	LIBERTY HILL	TX		01/21/2025	4.500	220,382		635				370,000	11/22/2024
100189952		THE VILLAGES	FL		01/21/2025	7.250	396,117		(148)				500,000	11/26/2024
100189953		ELKHART LAKE	WI		01/21/2025	7.500	675,431		(257)				890,000	11/27/2024
100189954	CF	WESLEY CHAPEL	FL		01/21/2025	5.875	647,599		457				1,155,000	11/15/2024
100189955		SALEM	OR		01/21/2025	7.500	290,941		(44)				388,000	11/21/2024
100189956		CLAYTON	NC		01/21/2025	6.875	250,855		(53)				334,500	11/21/2024
100189957	CF	LAS VEGAS	NV		01/21/2025	6.750	458,687		(65)				650,000	11/25/2024
100189958		JACKSONVILLE	AR		01/21/2025	8.125	201,999		(62)				229,000	11/26/2024
100189959	CF	FAYETTEVILLE	AR		01/21/2025	7.500	275,077		(117)				369,900	11/25/2024
100189960		ELK HORN	KY		01/21/2025	7.125	533,725		(59)				597,000	12/02/2024
100189961	CF	SALTILLO	TX		01/21/2025	6.875	256,835		(52)				340,000	11/27/2024
100189962	CF	GEORGETOWN	TX		01/21/2025	7.375	535,580		(311)				725,000	11/25/2024
100189963	CF	TUCSON	AZ		01/21/2025	7.125	231,942		(88)				315,000	11/26/2024
100189964		SNELLVILLE	GA		01/21/2025	7.375	687,608		(346)				900,000	12/04/2024
100189965	CF	KUTTAWA	KY		01/21/2025	7.125	458,605		(132)				760,000	11/07/2024
100189966		MURPHY	NC		01/21/2025	6.990	268,407		(52)				310,000	11/04/2024
100189967		HILLIARD	OH		01/21/2025	7.625	409,708		(140)				478,000	11/26/2024
100189968	CF	CHARLOTTE	NC		01/21/2025	7.125	353,153		(97)				440,000	12/04/2024
100189969		FATE	TX		01/21/2025	7.000	290,607		(60)				395,000	12/04/2024
100189970	CF	DURHAM	NC		01/21/2025	7.375	248,812		(135)				312,000	11/26/2024
100189971	CF	LAS VEGAS	NV		01/21/2025	4.750	371,320		1,141				537,000	11/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100189972		BOOTHBAY HARBOR	ME		01/21/2025	7.250	407,010		(158)				540,000	11/26/2024
100189973	CF	HATTERAS	NC		01/21/2025	6.990	346,590		(119)				495,000	12/02/2024
100189974	CF	TUCSON	AZ		01/21/2025	6.875	239,229		(45)				319,000	11/25/2024
100189975	CF	WAIKOLOA	HI		01/21/2025	6.625	480,029		(15)				1,375,000	11/26/2024
100189976		WELLSBORO	PA		01/21/2025	7.500	243,938		(126)				266,000	11/25/2024
100189977		CHUBBUCK	ID		01/21/2025	6.990	258,368		(40)				310,000	11/29/2024
100189978	CF	SAINT AUGUSTINE	FL		01/21/2025	5.500	236,438		450				336,000	10/29/2024
100189979	CF	PALM COAST	FL		01/21/2025	4.990	171,286		458				245,000	10/28/2024
100189980	CF	CEDAR CITY	UT		01/21/2025	5.750	221,561		212				349,000	11/01/2024
100189981	CF	SAINT AUGUSTINE	FL		01/21/2025	5.500	188,599		250				278,000	11/18/2024
100189982	CF	HUNTSVILLE	TX		01/21/2025	5.750	201,495		320				276,000	11/11/2024
100189983	CF	LURAY	VA		01/21/2025	7.625	213,767		(109)				280,000	11/18/2024
100189984	CF	BEAUFORT	NC		01/21/2025	6.625	515,370		80				706,000	10/23/2024
100189985		LAS VEGAS	NV		01/21/2025	5.500	318,164		428				456,000	11/18/2024
100189986	CF	HOUSTON	TX		01/21/2025	5.500	179,158		244				272,000	11/15/2024
100189987		BRADENTON	FL		01/21/2025	5.500	238,725		278				497,000	11/19/2024
100189988	CF	NORTH FORT MYERS	FL		01/21/2025	5.750	237,667		360				324,000	11/21/2024
100189990	CF	NORTH LAS VEGAS	NV		01/21/2025	5.750	43,653		347				405,000	11/01/2024
100189991	CF	MCKINNEY	TX		01/21/2025	5.750	306,408		489				417,000	11/20/2024
100189992	CF	ELBERTA	AL		01/21/2025	5.750	204,138		209				290,000	11/19/2024
100189993	CF	MCKINNEY	TX		01/21/2025	5.750	240,744		296				435,000	11/21/2024
100189994		JACKSONVILLE	NC		01/21/2025	5.750	244,662		457				302,000	11/19/2024
100189995	CF	BRYAN	TX		01/21/2025	5.500	175,889		273				282,000	11/21/2024
100189996	CF	LOCKHART	TX		01/21/2025	5.500	191,387		254				305,000	11/19/2024
100189997	CF	LAS VEGAS	NV		01/21/2025	5.500	195,097		246				335,000	11/16/2024
100189998	CF	FULSHEAR	TX		01/21/2025	4.990	235,630		487				353,000	11/22/2024
100189999	CF	BATON ROUGE	LA		01/21/2025	5.750	209,399		201				305,000	11/19/2024
100190000	CF	NORTH LAS VEGAS	NV		01/21/2025	5.750	259,750		444				360,000	11/18/2024
100190001	CF	NORTH LAS VEGAS	NV		01/21/2025	5.750	285,755		295				404,000	11/14/2024
100190003		CONWAY	SC		01/21/2025	5.500	241,828		518				300,000	11/21/2024
100190004	CF	HUNTSVILLE	AL		01/21/2025	5.750	221,498		238				319,800	11/22/2024
100190005	CF	MOBILE	AL		01/21/2025	4.990	191,170		373				311,200	11/21/2024
100190006	CF	CONWAY	SC		01/21/2025	5.500	238,856		339				356,000	11/21/2024
100190007	CF	ARGYLE	TX		01/21/2025	5.750	325,251		360				465,000	11/22/2024
100190009	CF	SCOTTSDALE	AZ		01/21/2025	7.125	483,161		1				657,000	11/21/2024
100190010	CF	LEBANON	TN		01/21/2025	5.500	210,559		257				385,000	11/22/2024
100190011	CF	HOUSTON	TX		01/21/2025	5.500	191,260		302				309,000	11/21/2024
100190012	CF	FRESNO	CA		01/21/2025	5.500	296,657		402				430,000	11/13/2024
100190013	CF	BRANDYWINE	MD		01/21/2025	5.500	310,499		419				475,000	11/25/2024
100190014	CF	DAPHNE	AL		01/21/2025	5.750	234,706		231				332,000	11/21/2024
100190015	CF	LEANDER	TX		01/21/2025	5.625	314,759		404				460,000	11/21/2024
100190016	CF	ROYSE CITY	TX		01/21/2025	5.750	227,560		230				350,000	11/25/2024
100190017	CF	SHERMAN	TX		01/21/2025	5.750	172,259		150				260,000	11/22/2024
100190018		CANDLER	NC		01/21/2025	5.750	255,151		467				340,000	11/25/2024
100190019	CF	WAKE FOREST	NC		01/21/2025	5.750	224,336		349				305,000	11/25/2024
100190020	CF	HEPHZIBAH	GA		01/21/2025	5.500	187,014		347				260,000	11/25/2024
100190021	CF	ELLENSBURG	WA		01/21/2025	5.750	267,368		444				369,000	11/18/2024
100190022	CF	HOUSTON	TX		01/21/2025	5.750	184,528		205				278,000	11/22/2024
100190023		DAPHNE	AL		01/21/2025	5.250	229,392		391				335,000	11/21/2024
100190024		OCALA	FL		01/21/2025	5.500	230,284		446				330,000	11/25/2024
100190025	CF	SUPPLY	NC		01/21/2025	6.875	297,652		(50)				380,000	11/26/2024
100190026		PROVO	UT		01/21/2025	5.500	274,446		372				394,990	11/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190027		MYRTLE BEACH	SC		01/21/2025	5.625	259,525		542				351,000	11/22/2024
100190028	CF	GALLATIN	TN		01/21/2025	7.125	22,646		111				392,000	11/25/2024
100190029	CF	FULSHEAR	TX		01/21/2025	4.990	230,212		477				340,000	11/25/2024
100190030	CF	SHERMAN	TX		01/21/2025	5.750	169,354		148				270,000	11/25/2024
100190031	CF	HAW RIVER	NC		01/21/2025	5.500	242,822		327				350,000	11/25/2024
100190032	CF	BAKERSFIELD	CA		01/21/2025	5.500	360,937		487				520,000	11/13/2024
100190033	CF	SHERMAN	TX		01/21/2025	5.750	168,414		147				265,000	11/25/2024
100190034	CF	HOUSTON	TX		01/21/2025	5.500	222,042		444				319,000	11/26/2024
100190035	CF	GREENVILLE	TX		01/21/2025	5.750	172,689		150				266,500	11/25/2024
100190036	CF	ROUND ROCK	TX		01/21/2025	5.500	213,910		250				390,000	11/25/2024
100190037		WAUKEE	IA		01/21/2025	5.750	240,854		241				345,000	11/26/2024
100190038	CF	FOLSOM	CA		01/21/2025	7.625	558,921		(327)				730,000	11/23/2024
100190039	CF	SUN LAKES	AZ		01/21/2025	7.375	442,909		(167)				690,000	11/29/2024
100190040		BETHPAGE	TN		01/21/2025	8.125	240,402		(150)				287,000	12/04/2024
100190041	CF	THE VILLAGES	FL		01/21/2025	7.625	269,992		(196)				349,500	11/22/2024
100190042		OCALA	FL		01/21/2025	5.500	259,452		575				325,000	11/26/2024
100190043	CF	TOMS RIVER	NJ		01/21/2025	7.750	321,808		(169)				450,000	12/05/2024
100190044	CF	SALT LAKE CITY	UT		01/21/2025	7.125	326,289		(138)				429,247	12/05/2024
100190045	CF	SANTA ANA	CA		01/21/2025	7.250	572,824		(211)				810,000	11/19/2024
100190046	CF	VENICE	FL		01/21/2025	7.250	302,848		(107)				398,000	11/26/2024
100190048	CF	OCEAN CITY	MD		01/21/2025	7.375	293,605		(137)				385,000	12/06/2024
100190049	CF	ATLANTA	GA		01/21/2025	7.375	247,247		(129)				315,000	12/05/2024
100190050		MCCALL	ID		01/21/2025	8.375	676,927		(364)				737,000	11/25/2024
100190051	CF	HAINES CITY	FL		01/21/2025	5.750	252,125		381				353,000	12/04/2024
100190052		PORTLAND	OR		01/21/2025	7.750	708,596		(390)				820,000	12/02/2024
100190053	CF	BEAR LAKE	MI		01/21/2025	7.875	698,167		(486)				879,000	12/06/2024
100190054	CF	CHESTERFIELD	MI		01/21/2025	7.375	589,466		(261)				775,000	12/06/2024
100190055	CF	MARSHALL	NC		01/21/2025	7.625	271,004		(178)				376,000	12/05/2024
100190056	CF	EATONTON	GA		01/21/2025	7.375	381,156		(185)				550,000	12/05/2024
100190057		SAINT GEORGE	UT		01/21/2025	7.125	166,911		(38)				375,700	12/03/2024
100190058		HAMPTON	GA		01/21/2025	6.125	266,677		269				366,000	11/27/2024
100190059	CF	ROSEVILLE	CA		01/21/2025	5.625	386,068		462				567,000	11/22/2024
100190060	CF	OCEAN CITY	MD		01/21/2025	7.125	507,441		(186)				682,000	12/03/2024
100190061	CF	RICHMOND	VA		01/21/2025	8.125	502,759		(420)				620,000	12/04/2024
100190063		BASS LAKE	CA		01/21/2025	7.500	381,310		(139)				427,000	12/01/2024
100190064	CF	POINCIANA	FL		01/21/2025	7.375	247,030		(134)				305,000	12/06/2024
100190066		PAGE	AZ		01/21/2025	7.250	275,365		(148)				370,000	12/04/2024
100190068	CF	CUMMING	GA		01/21/2025	7.375	450,293		(241)				610,000	11/21/2024
100190069		LAKE PLACID	FL		01/21/2025	7.250	271,232		(144)				355,000	12/06/2024
100190070	CF	CHESTERFIELD	SC		01/21/2025	7.375	280,655		(131)				354,000	12/03/2024
100190071	CF	PAONIA	CO		01/21/2025	6.875	280,645		(61)				400,000	12/09/2024
100190072		CONCORD	CA		01/21/2025	6.875	493,910		(138)				735,000	12/06/2024
100190073	CF	LAS VEGAS	NV		01/21/2025	7.125	314,652		(87)				433,000	12/03/2024
100190074	CF	SPOKANE VALLEY	WA		01/21/2025	7.625	524,073		(146)				650,000	12/02/2024
100190075		AURORA	IL		01/21/2025	7.250	281,902		(180)				408,000	12/06/2024
100190076	CF	GRANBURY	TX		01/21/2025	6.750	307,998		78				395,000	11/27/2024
100190077		TEMPLE	TX		01/21/2025	5.750	217,280		355				270,000	11/27/2024
100190078	CF	CHATTANOOGA	TN		01/21/2025	6.500	262,076		31				355,000	11/15/2024
100190079	CF	GREENVILLE	NC		01/21/2025	6.750	240,050		(48)				320,000	11/14/2024
100190080		GLEN ALLEN	VA		01/21/2025	6.625	270,748		56				325,000	12/04/2024
100190081	CF	OXNARD	CA		01/21/2025	6.990	422,195		(157)				690,000	12/04/2024
100190082	CF	EDISON	NJ		01/21/2025	7.500	381,164		(249)				525,000	11/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190083		PALMYRA	VA		01/21/2025	6.500	277,213		104				340,000	11/18/2024
100190084	CF	CYPRESS	TX		01/21/2025	6.990	219,568		(114)				317,000	12/06/2024
100190085		SEATTLE	WA		01/21/2025	6.875	564,386		(134)				755,000	12/02/2024
100190086	CF	KELLER	TX		01/21/2025	6.375	490,704		178				630,000	12/06/2024
100190087	CF	SANTA MARIA	CA		01/21/2025	6.875	395,199		(96)				570,000	12/03/2024
100190088	CF	LAWRENCEVILLE	GA		01/21/2025	7.500	330,210		(182)				405,000	11/27/2024
100190089	CF	MERIDIAN	ID		01/21/2025	7.250	311,216		(162)				452,000	12/09/2024
100190090	CF	RANCHO CUCAMONGA	CA		01/21/2025	6.875	377,273		(96)				770,000	12/02/2024
100190091	CF	KISSIMMEE	FL		01/21/2025	7.375	295,064		(172)				397,000	11/25/2024
100190092	CF	LAWRENCEVILLE	GA		01/21/2025	7.500	316,504		(162)				397,000	11/26/2024
100190093	CF	LONSDALE	MN		01/21/2025	7.375	266,432		(145)				350,000	12/05/2024
100190094	CF	AUBURN	GA		01/21/2025	6.875	230,644		(165)	(3)			455,000	11/27/2024
100190095	CF	WENTZVILLE	MO		01/21/2025	6.875	304,356		(73)				412,000	11/08/2024
100190096	CF	COTTLEVILLE	MO		01/21/2025	6.750	272,547		(49)				369,000	11/13/2024
100190097	CF	FORNEY	TX		01/21/2025	7.625	241,586		(179)				312,000	12/03/2024
100190099	CF	MABANK	TX		01/21/2025	7.875	465,583		(349)				708,000	12/05/2024
100190100	CF	CRESTLINE	CA		01/21/2025	7.625	266,848		(167)				325,000	12/06/2024
100190101		MILTON	FL		01/21/2025	6.875	459,756		(128)				669,000	12/06/2024
100190102	CF	DALLAS	TX		01/21/2025	6.875	331,469		(101)				455,000	12/04/2024
100190104		SIMPSONVILLE	SC		01/21/2025	8.125	266,188		(144)				310,000	12/05/2024
100190105		MODESTO	CA		01/21/2025	7.625	293,080		(203)				395,000	12/06/2024
100190107		COPPELL	TX		01/21/2025	7.000	274,440		(99)				445,000	11/15/2024
100190108		SUMMERVILLE	SC		01/21/2025	6.875	237,549		4				267,000	11/29/2024
100190109	CF	MIDDLETOWN	DE		01/21/2025	7.625	365,090		(218)				446,000	12/04/2024
100190110	CF	MESA	AZ		01/21/2025	7.625	305,662		(168)				399,000	12/02/2024
100190112		PIGEON FORGE	TN		01/21/2025	7.625	649,134		(318)				760,000	12/06/2024
100190113	CF	YAKIMA	WA		01/21/2025	7.500	253,003		(152)				317,000	12/05/2024
100190115	CF	LANESBOROUGH	MA		01/21/2025	7.375	268,856		(128)				352,100	11/27/2024
100190116		SEATTLE	WA		01/21/2025	6.990	636,103		(227)				840,000	12/02/2024
100190117	CF	OAK PARK	IL		01/21/2025	7.625	253,322		(281)	(5)			440,000	12/06/2024
100190118	CF	WICHITA	KS		01/21/2025	6.990	244,985		(65)				340,000	11/26/2024
100190119		ABILENE	TX		01/21/2025	8.125	360,443		(217)				394,000	11/20/2024
100190120	CF	CLERMONT	FL		01/21/2025	7.875	310,263		(224)				376,000	12/09/2024
100190121		JACKSON	NJ		01/21/2025	6.990	565,483		(153)				750,000	12/10/2024
100190123	CF	CHARLOTTE	NC		01/21/2025	7.375	247,851		(116)				338,000	12/09/2024
100190124	CF	FISHERS	IN		01/21/2025	7.500	291,720		(147)				360,000	11/27/2024
100190125	CF	TUCKERTON	NJ		01/21/2025	7.500	264,917		(143)				345,000	12/02/2024
100190126	CF	CLEARWATER	FL		01/21/2025	7.375	278,964		(162)				380,000	11/26/2024
100190127		MARIETTA	GA		01/21/2025	7.125	303,992		(127)				415,000	12/06/2024
100190128	CF	WINDER	GA		01/21/2025	7.500	335,072		(184)				425,000	12/04/2024
100190129		FLINTSTONE	GA		01/21/2025	7.500	298,644		(122)				330,000	11/26/2024
100190130	CF	GERMANTOWN	TN		01/21/2025	7.250	304,368		(147)				401,500	12/06/2024
100190131		GRAYSON	GA		01/21/2025	7.990	252,791		(223)				335,000	12/09/2024
100190133	CF	GAINESVILLE	FL		01/21/2025	6.990	346,338		(111)				460,000	12/04/2024
100190134	CF	SARASOTA	FL		01/21/2025	6.500	260,165		33				505,000	11/21/2024
100190135	CF	MUSKEGON	MI		01/21/2025	7.375	269,194		(141)				331,000	12/05/2024
100190136		TRACY	CA		01/21/2025	6.875	561,568		(127)				800,000	12/06/2024
100190137	CF	BUCKEYE	AZ		01/21/2025	6.500	333,457		73				470,000	12/05/2024
100190138	CF	WENTZVILLE	MO		01/21/2025	6.875	307,713		(88)				410,000	12/11/2024
100190139	CF	LOWELL	MA		01/21/2025	7.375	496,636		(260)				760,000	12/06/2024
100190140	CF	PALMETTO	FL		01/21/2025	6.625	503,989		97				650,000	12/05/2024
100190141	CF	LEANDER	TX		01/21/2025	6.750	675,773		380				880,000	11/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190142	CF	ONTARIO	CA		01/21/2025	6.125	399,446		273				620,000	12/06/2024
100190143	CF	VISALIA	CA		01/21/2025	7.625	236,118		(109)				290,000	12/05/2024
100190144	CF	BELLMONT	NC		01/21/2025	7.250	255,952		(136)				337,000	12/09/2024
100190145	CF	WINTER GARDEN	FL		01/21/2025	5.750	437,105		468				655,000	11/27/2024
100190146	CF	EAGLE	ID		01/21/2025	6.500	521,032		130				711,000	12/07/2024
100190147	CF	WARNER ROBINS	GA		01/21/2025	6.875	236,471		(51)				304,000	12/11/2024
100190148	CF	CATONSVILLE	MD		01/21/2025	6.625	282,559		(7)				380,000	11/04/2024
100190149	CF	LAUREL	MD		01/21/2025	6.625	230,840		(8)				312,000	11/05/2024
100190150	CF	MELBOURNE	FL		01/21/2025	7.625	120,697		(306)				370,000	12/06/2024
100190151	CF	HAINES CITY	FL		01/21/2025	7.490	250,316		(66)				330,000	11/21/2024
100190152	CF	WILDWOOD CREST	NJ		01/21/2025	7.625	307,981		(179)				411,000	12/09/2024
100190153	CF	ELK GROVE	CA		01/21/2025	7.625	479,627		(286)				585,000	12/06/2024
100190154	CF	HOUSTON	TX		01/21/2025	6.875	249,276		(78)				332,000	12/05/2024
100190155	CF	RIDGEFIELD	WA		01/21/2025	6.990	83,244		(140)				750,000	11/27/2024
100190156	CF	DAVENPORT	FL		01/21/2025	7.125	296,418		(61)				378,000	11/25/2024
100190157	CF	KNOXVILLE	TN		01/21/2025	7.490	306,349		(173)				402,000	12/05/2024
100190158	CF	GREENSBORO	NC		01/21/2025	7.125	244,703		(92)				325,000	12/11/2024
100190159	CF	ASHEVILLE	NC		01/21/2025	7.125	285,887		(126)				416,000	12/09/2024
100190164	CF	WESTBURY	NY		01/21/2025	6.625	506,817		29				685,000	11/07/2024
100190165	CF	CHICO	CA		01/21/2025	7.490	408,076		(215)				650,000	12/07/2024
100190166	CF	RICHMOND	TX		01/21/2025	6.750	316,996		2				450,000	12/09/2024
100190167	CF	ANCHORAGE	AK		01/21/2025	6.875	724,301		(42)				1,017,000	12/10/2024
100190168		COLORADO SPRINGS	CO		01/21/2025	7.500	297,987		(168)				390,000	12/10/2024
100190169	CF	DUBLIN	OH		01/21/2025	7.000	138,010		(327)	(183)			560,000	12/11/2024
100190170	CF	HAYESVILLE	NC		01/21/2025	7.125	255,566		(73)				445,000	12/05/2024
100190171	CF	PIGEON FORGE	TN		01/21/2025	6.990	720,538		(250)				956,000	12/10/2024
100190172	CF	WILDWOOD CREST	NJ		01/21/2025	6.875	612,289		(162)				915,000	12/12/2024
100190173	CF	CENTERTON	AR		01/21/2025	6.990	246,373		(93)				325,000	12/10/2024
100190174	CF	SAN DIEGO	CA		01/21/2025	7.000	1,257,962		(166)				1,680,000	12/09/2024
100190175	CF	GRIFFIN	GA		01/21/2025	7.625	278,179		(174)				350,000	12/10/2024
100190176		MERCED	CA		01/21/2025	6.990	264,891		(92)				355,000	12/09/2024
100190177	CF	CONROE	TX		01/21/2025	7.625	245,722		(168)				330,000	12/12/2024
100190178	CF	CHICAGO	IL		01/21/2025	6.125	343,086		145				592,000	12/10/2024
100190179		MOORE	SC		01/21/2025	6.875	232,431		(8)				262,000	12/09/2024
100190180	CF	CHATSWORTH	CA		01/21/2025	7.375	1,486,122		(313)				1,900,000	11/22/2024
100190181	CF	SALEM	VA		01/21/2025	6.875	187,800		(11)				327,000	11/22/2024
100190182	CF	FOUNTAIN VALLEY	CA		01/21/2025	8.750	1,569,372		(468)				1,910,000	11/18/2024
100190183	CF	WOODSTOCK	GA		01/21/2025	7.750	422,252		(219)				536,000	11/15/2024
100190184	CF	LOS ANGELES	CA		01/21/2025	6.500	229,693		48				1,100,000	11/21/2024
100190185	CF	ROYAL OAKS	CA		01/21/2025	9.375	672,806		(126)				840,000	11/13/2024
100190186	CF	LOWELL	MA		01/21/2025	6.750	611,819		238				925,000	11/15/2024
100190187	CF	SACRAMENTO	CA		01/21/2025	7.500	264,971		(84)				500,000	11/13/2024
100190188		CHATSWORTH	CA		01/21/2025	7.000	1,206,134		(120)				1,730,000	11/16/2024
100190190	CF	STUDIO CITY AREA CITY OF LOS	CA		01/21/2025	7.875	2,938,800		(1,972)				3,850,000	11/22/2024
100190192		SAN RAFAEL	CA		01/21/2025	6.750	466,440		71				800,000	11/04/2024
100190193	CF	PALM BAY	FL		01/21/2025	7.500	231,929		(109)				295,000	11/26/2024
100190195		MAPLE VALLEY	WA		01/21/2025	8.875	516,025		(399)				875,000	11/12/2024
100190196	CF	PORT ARTHUR	TX		01/21/2025	7.500	278,552		(244)				389,500	11/19/2024
100190197	CF	JACKSONVILLE	FL		01/21/2025	8.375	289,180		(237)				347,000	11/20/2024
100190198		RICHMOND	TX		01/21/2025	7.750	336,961		3,589				510,000	11/05/2024
100190199	CF	GREENSBORO	NC		01/21/2025	7.000	282,384		(98)				350,000	11/20/2024
100190200	CF	ANAHEIM	CA		01/21/2025	7.500	723,383		(559)				900,000	11/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190201	CF	LOS ANGELES	CA		01/21/2025	7.875	1,650,787		(698)				2,300,000	11/25/2024
100190202		PARLIER	CA		01/21/2025	7.125	234,124		(5)				363,000	11/14/2024
100190203		DAVENPORT	FL		01/21/2025	8.750	239,535		(190)				310,000	11/22/2024
100190204		WELLINGTON	FL		01/21/2025	7.875	195,066		(166)				375,000	11/18/2024
100190205		PAHRUMP	NV		01/21/2025	7.625	283,298		(150)				427,000	11/13/2024
100190206	CF	MIRAMAR	FL		01/21/2025	7.250	748,782		(215)				930,000	11/15/2024
100190207	CF	WOODLAND HILLS AREA CITY OF L	CA		01/21/2025	7.750	1,770,346		(436)				2,200,000	11/20/2024
100190208		GREENSBORO	NC		01/21/2025	7.000	290,521		(125)				360,000	11/25/2024
100190209		COVINA	CA		01/21/2025	8.375	545,232		(306)				664,000	11/25/2024
100190210		LEWISVILLE	TX		01/21/2025	7.375	481,918		(303)				594,000	11/15/2024
100190211	CF	ELLENWOOD	GA		01/21/2025	7.250	236,419		(74)				327,000	11/25/2024
100190212	CF	ANAHEIM	CA		01/21/2025	7.500	753,423		(227)				935,000	11/21/2024
100190213	CF	KANNAPOLIS	NC		01/21/2025	6.750	248,025		(43)				332,000	11/25/2024
100190214		MAURICE	LA		01/21/2025	7.500	303,468		(250)				410,000	11/25/2024
100190215	CF	IRVINE	CA		01/21/2025	8.125	1,693,419		(438)				2,050,000	11/20/2024
100190216		SOUTH LAKE TAHOE	CA		01/21/2025	7.750	851,974		(339)				1,050,000	11/21/2024
100190217	CF	HOUSTON	TX		01/21/2025	6.875	216,204		(44)				280,000	11/25/2024
100190218	CF	NORTH CHARLESTON	SC		01/21/2025	7.375	318,229		(251)				445,000	11/27/2024
100190219		HALLANDALE BEACH	FL		01/21/2025	6.375	416,920		219				675,000	11/14/2024
100190220	CF	ALHAMBRA	CA		01/21/2025	6.625	344,892		25				1,350,000	11/15/2024
100190222		COSTA MESA	CA		01/21/2025	7.500	686,539		(322)				1,180,000	11/19/2024
100190223		ALBUQUERQUE	NM		01/21/2025	7.250	306,050		(168)				378,000	11/20/2024
100190224	CF	(SYLMAR AREA) LOS ANGELES	CA		01/21/2025	6.875	688,616		(220)				855,000	11/15/2024
100190225	CF	LONG BEACH	CA		01/21/2025	8.875	913,833		(635)				1,200,000	11/19/2024
100190226		GARDEN GROVE	CA		01/21/2025	7.500	945,868		(483)				1,166,000	11/19/2024
100190228		NAPLES	FL		01/21/2025	6.500	294,915		22				605,000	11/27/2024
100190229	CF	WEST HILLS	CA		01/21/2025	6.875	1,154,200		(244)				1,650,000	11/25/2024
100190230	CF	WESTLAKE VILLAGE	CA		01/21/2025	7.750	1,303,812		(2,111)				4,100,000	11/23/2024
100190231		FORT WAYNE	IN		01/21/2025	7.750	101,310		(58)				158,000	11/25/2024
100190232	CF	ARLINGTON	TX		01/21/2025	6.875	191,406		(84)				345,000	11/25/2024
100190233	CF	PENSACOLA	FL		01/21/2025	7.625	192,449		(121)				260,000	11/26/2024
100190234	CF	(NORTH HOLLYWOOD AREA) LOS ANG	CA		01/21/2025	8.375	1,310,823		(808)				1,600,000	10/26/2024
100190235		NORTH LAS VEGAS	NV		01/21/2025	7.625	395,369		(351)				475,000	11/26/2024
100190236		MORRISTOWN	TN		01/21/2025	6.875	551,983		(142)				750,000	11/22/2024
100190237		FULLERTON	CA		01/21/2025	8.750	672,278		(526)				1,290,000	11/14/2024
100190238	CF	PARKLAND	FL		01/21/2025	6.750	1,198,859		187				1,890,000	11/22/2024
100190239		CHERRY HILL	NJ		01/22/2025	6.920	341,026		5,503				660,000	12/18/2024
100190240	CF	MOORE	SC		01/22/2025	7.320	134,217		(50)				330,000	12/12/2024
100190241	CF	KANSAS CITY	MO		01/22/2025	7.500	136,737		(58)				205,000	12/20/2024
100190242	CF	CINCINNATI	OH		01/22/2025	7.370	205,584		(81)				315,000	12/13/2024
100190243	CF	WEISER	ID		01/22/2025	8.120	230,073		(90)				320,000	12/16/2024
100190244		POTTSTOWN	PA		01/22/2025	7.100	259,596		3,849				360,500	12/26/2024
100190247	CF	FREEHOLD	NJ		01/22/2025	7.600	174,714		1,938				244,000	12/27/2024
100190249	CF	MAURERTOWN	VA		01/22/2025	7.580	217,464		2,457				343,000	12/23/2024
100190250	CF	CLEVELAND	OH		01/22/2025	8.400	98,104		(31)				128,000	12/09/2024
100190251	CF	JOLIET	IL		01/22/2025	7.200	152,921		(48)				215,000	12/24/2024
100190252	CF	HARRISBURG	PA		01/22/2025	8.230	155,691		(31)				220,000	12/19/2024
100190253	CF	WINCHESTER	VA		01/22/2025	7.800	214,674		(13)				307,000	12/04/2024
100190256	CF	PITTSBURGH	PA		01/22/2025	6.890	129,021		(8)				215,000	12/06/2024
100190257	CF	CHICAGO	IL		01/22/2025	7.270	265,417		(64)				350,000	12/09/2024
100190258	CF	DAYTON	OH		01/22/2025	8.630	77,147		(30)				100,000	11/21/2024
100190259	CF	DOLTON	IL		01/22/2025	7.250	147,389		(24)				195,500	12/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190260	CF	SAINT JOSEPH	MO		01/22/2025	8.100	144,542		(35)				190,000	12/05/2024
100190261	CF	MONTICELLO	NY		01/22/2025	7.650	105,818		(19)				200,000	12/30/2024
100190263		MIDDLETOWN	OH		01/22/2025	7.590	127,492		(39)				179,000	12/10/2024
100190264	CF	CHICAGO	IL		01/22/2025	7.815	142,393		(38)				200,000	12/09/2024
100190265		CHATTANOOGA	TN		01/22/2025	8.190	309,191		(120)				430,000	12/10/2024
100190267		PHILADELPHIA	PA		01/22/2025	7.200	151,685		2,127				265,000	12/05/2024
100190269	CF	MEMPHIS	TN		01/22/2025	8.780	92,817		(37)				120,000	12/09/2024
100190271	CF	CLEVELAND	OH		01/22/2025	8.340	133,695		(46)				174,000	12/09/2024
100190275		LUDINGTON	MI		01/22/2025	8.100	150,110		(71)				235,000	12/30/2024
100190276	CF	CHICAGO	IL		01/22/2025	8.010	155,632		(34)				205,000	12/18/2024
100190277	CF	CLEVELAND	OH		01/22/2025	8.840	86,360		(31)				112,000	12/09/2024
100190279	CF	INDIANAPOLIS	IN		01/22/2025	7.320	132,373		(25)				190,000	12/19/2024
100190280		SPRINGFIELD	OH		01/22/2025	7.900	138,091		1,207				182,000	12/18/2024
100190281	CF	TUNNEL HILL	GA		01/22/2025	7.050	164,627		(11)				235,900	12/10/2024
100190282		OAK LAWN	IL		01/22/2025	7.390	275,366		(99)				360,000	11/27/2024
100190283	CF	TROY	NY		01/22/2025	7.930	111,845		(43)				156,000	11/22/2024
100190285	CF	DETROIT	MI		01/22/2025	8.000	249,333		2,008				342,000	12/10/2024
100190287	CF	WEST MILFORD	NJ		01/22/2025	7.470	653,712		8,339				850,000	11/22/2024
100190288		PITTSBURGH	PA		01/22/2025	7.090	127,034		(18)				195,000	12/06/2024
100190289	CF	MIDLOTHIAN	IL		01/22/2025	7.990	225,551		(75)				340,000	11/21/2024
100190291	CF	TUNNEL HILL	GA		01/22/2025	7.050	160,959		29				235,000	12/10/2024
100190292	CF	PHILADELPHIA	PA		01/22/2025	7.770	203,231		(80)				305,000	12/20/2024
100190296	CF	FLANDERS	NY		01/22/2025	7.430	474,208		(177)				774,000	11/27/2024
100190297	CF	PHILADELPHIA	PA		01/22/2025	8.120	196,513		(34)				260,000	11/25/2024
100190299		CLEVELAND	OH		01/22/2025	7.950	86,065		(10)				120,000	11/15/2024
100190300		GARFIELD HEIGHTS	OH		01/22/2025	8.250	96,879		(19)				137,000	11/15/2024
100190303	CF	LOCH SHELDRAKE	NY		01/22/2025	7.730	162,927		(45)				220,000	11/12/2024
100190304	CF	MERRICK	NY		01/22/2025	7.196	288,241		(46)				581,500	12/06/2024
100190305	CF	CHICAGO	IL		01/22/2025	7.610	181,760		(50)				256,000	11/19/2024
100190306	CF	OKLAHOMA CITY	OK		01/22/2025	8.120	83,858		(14)				114,000	11/14/2024
100190307		JACKSON	MI		01/22/2025	8.222	77,708		(30)				108,000	12/13/2024
100190309	CF	PARMA	OH		01/22/2025	7.620	132,058		(27)				201,000	12/11/2024
100190310	CF	READING CENTER	NY		01/22/2025	7.490	122,764		1,462				170,000	12/12/2024
100190311		PHILADELPHIA	PA		01/22/2025	8.643	260,273		(77)				340,000	11/21/2024
100190312	CF	JERSEY CITY	NJ		01/22/2025	7.960	758,137		6,363				1,025,000	12/30/2024
100190313	CF	KANSAS CITY	KS		01/22/2025	7.990	146,984		(69)				190,000	12/04/2024
100190314	CF	MANSFIELD	CT		01/22/2025	8.278	85,282		(21)				112,000	11/26/2024
100190315		CHICAGO	IL		01/22/2025	7.650	182,584		(50)				240,000	11/19/2024
100190316		GARY	IN		01/22/2025	7.740	197,600						265,000	12/30/2024
100190317	CF	CAPE CORAL	FL		01/22/2025	7.695	274,521		(120)				410,000	12/04/2024
100190318	CF	CLEVELAND	OH		01/22/2025	8.570	110,807		(41)				144,000	11/08/2024
100190319	CF	YONKERS	NY		01/22/2025	7.350	687,700		(126)				1,050,000	11/05/2024
100190320	CF	AURORA	IL		01/22/2025	6.950	153,370		(8)				220,000	12/17/2024
100190321	CF	CHICAGO	IL		01/22/2025	8.050	255,020		(67)				335,000	11/19/2024
100190324	CF	CANTON	OH		01/22/2025	7.270	226,325		(86)				331,000	11/27/2024
100190325	CF	GARFIELD HEIGHTS	OH		01/22/2025	8.290	82,939		(18)				124,000	11/18/2024
100190326	CF	PHILADELPHIA	PA		01/22/2025	7.283	277,177		(34)				426,000	11/27/2024
100190328	CF	HEMPSTEAD	NY		01/22/2025	7.350	571,054		(30)				765,000	11/22/2024
100190329	CF	ZANESVILLE	OH		01/22/2025	7.300	96,092		(24)				160,000	11/27/2024
100190330	CF	BALTIMORE	MD		01/22/2025	7.450	194,318		(30)				258,000	11/18/2024
100190331	CF	AKRON	OH		01/22/2025	7.990	110,702		(33)				145,000	11/26/2024
100190332		WANTAGE	NJ		01/22/2025	6.950	336,272		5,606				585,000	11/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190335	CF	PHILADELPHIA	PA		01/22/2025	7.740	138,866		(41)				195,000	12/11/2024
100190336		ALEXANDRIA	VA		01/22/2025	7.300	138,045		(22)				220,000	11/13/2024
100190337	CF	SOUTH FALLSBURG	NY		01/22/2025	7.750	376,850		(91)				620,000	12/03/2024
100190339	CF	KANSAS CITY	MO		01/22/2025	9.080	85,856		(41)				110,000	12/12/2024
100190340	CF	AUSTIN	AR		01/22/2025	7.130	172,296		2,762				225,500	10/23/2024
100190343	CF	NORTH LITTLE ROCK	AR		01/22/2025	7.880	122,137		(36)				160,000	11/13/2024
100190344	CF	KANSAS CITY	MO		01/22/2025	9.030	114,016		(23)				150,000	11/20/2024
100190346	CF	ELLENVILLE	NY		01/22/2025	7.400	216,492		(34)				290,000	11/26/2024
100190347	CF	TRENTON	NJ		01/22/2025	7.650	173,781		1,876				230,000	11/26/2024
100190348	CF	OSHKOSH	WI		01/22/2025	7.260	211,906		(51)				330,000	11/12/2024
100190349	CF	THROOP	PA		01/22/2025	9.000	240,048		(100)				310,000	11/27/2024
100190350	CF	SHARON HILL	PA		01/22/2025	7.550	107,200		1,306				140,000	11/19/2024
100190351	CF	MOUNT HOLLY	NJ		01/22/2025	7.600	196,198		(33)				269,000	12/02/2024
100190352		YALAHA	FL		01/22/2025	7.060	177,844		(24)				416,000	11/13/2024
100190353	CF	WYNANTSKILL	NY		01/22/2025	7.480	198,081		(26)				289,000	12/19/2024
100190355	CF	NORTH LITTLE ROCK	AR		01/22/2025	8.060	96,000		(16)				127,000	11/13/2024
100190357	CF	GRANDVIEW	MO		01/22/2025	6.650	209,034		(12)				350,000	12/13/2024
100190359	CF	KANSAS CITY	MO		01/22/2025	8.320	154,593		(66)				200,000	11/22/2024
100190361	CF	MIAMI	FL		01/22/2025	7.960	776,273		(261)				1,170,000	11/25/2024
100190362	CF	LEE'S SUMMIT	MO		01/22/2025	7.990	302,096		(142)				390,000	12/20/2024
100190365	CF	YONKERS	NY		01/22/2025	7.150	520,580		(111)				950,000	11/21/2024
100190366	CF	PHILADELPHIA	PA		01/22/2025	7.490	149,549		(46)				210,000	12/23/2024
100190367	CF	DES PLAINES	IL		01/22/2025	6.850	302,347		(80)				460,000	12/05/2024
100190368	CF	KANSAS CITY	KS		01/22/2025	7.990	144,131		(64)				200,000	11/22/2024
100190369	CF	CLEVELAND	OH		01/22/2025	7.940	88,930		(31)				116,000	11/12/2024
100190371		KANSAS CITY	KS		01/22/2025	7.990	91,612		(25)				120,000	11/13/2024
100190372	CF	ODESSA	TX		01/22/2025	7.310	172,174		(14)				230,000	11/26/2024
100190375	CF	QUEENS	NY		01/22/2025	7.350	450,375		6,163				680,000	11/18/2024
100190382	CF	BREA	CA		01/23/2025	7.125	976,602		(296)				1,140,000	12/07/2024
100190383	CF	WOODLAND HILLS	CA		01/23/2025	7.500	1,031,217		(132)				1,150,000	12/30/2024
100190385	CF	LOS ANGELES	CA		01/23/2025	7.250	406,966		(200)				790,000	11/20/2024
100190386	CF	BOISE	ID		01/23/2025	7.000	1,075,776		(558)				1,335,000	11/19/2024
100190387	CF	MEMPHIS	TN		01/23/2025	9.375	802,932		(248)				970,000	12/03/2024
100190389	CF	MIAMI	FL		01/23/2025	6.750	609,544		(67)				875,000	12/18/2024
100190390	CF	PHILADELPHIA	PA		01/23/2025	6.875	213,338		16				270,000	12/16/2024
100190391	CF	DULUTH	GA		01/23/2025	7.875	433,290		(149)				545,000	01/02/2025
100190392	CF	HENDERSON	NV		01/23/2025	8.125	379,573		(127)				519,000	11/26/2024
100190458	CF	BARNSTEAD	NH		01/24/2025	7.500	393,269		(158)				485,000	11/15/2024
100190459	CF	PIEDMONT	SC		01/24/2025	7.875	161,573		(202)				208,000	12/23/2024
100190461	CF	KIRKLAND	WA		01/24/2025	7.000	784,568		(213)				1,750,000	12/27/2024
100190462	CF	BELMONT	CA		01/24/2025	7.375	1,209,803		(796)				2,150,000	12/31/2024
100190463	CF	MILTON	GA		01/24/2025	6.875	1,624,802		(760)				5,900,000	12/31/2024
100190464	CF	GREENSBORO	NC		01/24/2025	7.000	100,771		(31)				155,000	12/05/2024
100190466	CF	ROCKFORD	IL		01/24/2025	9.250	211,116		(154)				229,400	11/08/2024
100190467	CF	HOOKSETT	NH		01/24/2025	7.625	146,560		(97)				192,000	11/08/2024
100190468	CF	WINDER	GA		01/24/2025	7.250	252,321		(203)				394,150	11/27/2024
100190469	CF	SAN DIEGO	CA		01/24/2025	6.750	718,464		40				2,775,000	12/26/2024
100190470		OSSIPEE	NH		01/24/2025	7.500	338,694		(265)				470,000	11/25/2024
100190472		GIBBSBORO	NJ		01/24/2025	8.875	300,122		(110)				375,000	01/08/2025
100190473	CF	PARK FOREST	IL		01/24/2025	8.250	132,415		(108)				159,000	11/20/2024
100190474	CF	HOLLYWOOD	FL		01/24/2025	7.375	632,215		(288)				780,000	12/04/2024
100190475	CF	CARROLLTON	TX		01/24/2025	7.250	196,976		(124)				450,000	12/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190652		KIRKLAND	WA		01/28/2025	6.250	416,324		(236)				969,675	11/04/2024
100190653		COVERT	MI		01/28/2025	6.875	765,201		(285)				1,450,000	11/29/2024
100190655		CLOVER	SC		01/28/2025	6.875	113,693		(30)				160,000	11/15/2024
100190656		FAIRVIEW	NC		01/28/2025	5.875	244,874		139				349,000	11/06/2024
100190658		SARASOTA	FL		01/28/2025	7.750	500,456		(178)				660,000	11/01/2024
100190659		FAIRFIELD	PA		01/28/2025	6.750	450,257		(100)				607,000	11/20/2024
100190660		DAVENPORT	FL		01/28/2025	7.000	417,799		(46)				535,000	09/30/2024
100190661		CAPE CORAL	FL		01/28/2025	6.875	298,604		10				385,000	10/17/2024
100190662		LEONIA	NJ		01/28/2025	6.875	260,912		(67)				347,000	10/25/2024
100190663		COLUMBUS	OH		01/28/2025	7.375	304,275		(132)				428,000	12/05/2024
100190664		GREENTOWN	PA		01/28/2025	7.250	323,300		47				415,000	10/29/2024
100190665		NEW EGYPT	NJ		01/28/2025	6.000	427,993		148				755,000	11/20/2024
100190666		CHINO	CA		01/28/2025	5.500	424,303		420				700,000	11/26/2024
100190667		AUSTIN	TX		01/28/2025	6.875	689,371		(175)				1,145,000	11/21/2024
100190668		EVERGREEN	CO		01/28/2025	7.750	585,734		(114)				730,000	11/08/2024
100190669		FRANKLIN	TX		01/28/2025	7.000	434,120		(7)				550,500	10/11/2024
100190670		JEFFERSON	OH		01/28/2025	6.250	41,095		(81)				571,000	12/04/2024
100190671		WORTON	MD		01/28/2025	6.875	378,191		(141)				625,000	11/18/2024
100190672		JUPITER	FL		01/28/2025	6.375	421,968		5				575,000	10/17/2024
100190673		AUBURN	AL		01/28/2025	7.000	283,565		(4)				380,000	12/03/2024
100190674		BRONSTON	KY		01/28/2025	6.750	234,068		(66)				368,000	11/12/2024
100190675		DANIA BEACH	FL		01/28/2025	6.375	518,613		47				710,000	10/21/2024
100190676		MOORESTOWN	NJ		01/28/2025	7.000	353,833		(138)				500,000	11/15/2024
100190677		ORANGE BEACH	AL		01/28/2025	6.625	505,025		(24)				727,000	11/13/2024
100190678		BROWNS MILLS	NJ		01/28/2025	6.750	73,728		18				301,000	11/27/2024
100190679		NEW SMYRNA BEACH	FL		01/28/2025	6.625	478,890		76				620,000	10/29/2024
100190680		NAPLES	FL		01/28/2025	6.500	446,788		(70)				650,000	11/12/2024
100190681		AUSTIN	TX		01/28/2025	6.875	650,236		(165)				1,080,000	11/21/2024
100190682		ALPHA	NJ		01/28/2025	7.375	176,604		(40)				250,000	11/04/2024
100190683		GULF SHORES	AL		01/28/2025	6.875	608,665		(38)				875,000	11/08/2024
100190684		ORANGE	CA		01/28/2025	6.875	424,213		(182)				1,070,000	11/14/2024
100190685		MOUNTLAKE TERRACE	WA		01/28/2025	6.625	431,742		(112)				620,000	11/14/2024
100190686		GREENSBORO	NC		01/28/2025	7.000	297,328		(153)				445,500	11/15/2024
100190687		GLEN ROCK	NJ		01/28/2025	6.000	450,988		72				635,000	12/04/2024
100190691		DOWAGIAC	MI		01/28/2025	6.875	171,187		(73)				260,000	11/12/2024
100190692		LOXAHATCHEE	FL		01/28/2025	6.875	453,599		(147)				605,000	12/02/2024
100190693		GLENDALE	AZ		01/28/2025	6.500	358,213		(38)				480,000	11/22/2024
100190694		HAYWARD	CA		01/28/2025	6.750	571,552		(182)				1,104,000	11/09/2024
100190696		MURRELLS INLET	SC		01/28/2025	7.750	456,066		(167)				600,000	12/09/2024
100190697		ALAMEDA	CA		01/28/2025	7.250	855,033		(358)				1,125,000	11/06/2024
100190699		HOUSTON	TX		01/28/2025	7.375	238,765		(202)				360,000	11/26/2024
100190701		TOWNSEND	TN		01/28/2025	6.500	408,631		(7)				550,000	11/25/2024
100190702		BROKEN BOW	OK		01/28/2025	7.125	371,642		(211)				614,000	12/06/2024
100190704		LANCASTER	PA		01/28/2025	7.250	291,831		(143)				389,000	11/27/2024
100190705		WASHINGTON	MO		01/28/2025	6.875	554,195		(207)				1,000,000	11/25/2024
100190706		BAYVILLE	NJ		01/28/2025	7.500	137,737		(125)				468,000	11/27/2024
100190707		CAMDEN	NJ		01/28/2025	7.625	161,790		(101)				210,000	12/06/2024
100190708		TRACY	CA		01/28/2025	7.250	610,593		(297)				850,000	12/06/2024
100190709		SPRING	TX		01/28/2025	7.250	307,924		(115)				428,000	12/02/2024
100190710		TRACY	CA		01/28/2025	7.250	671,795		(325)				900,000	12/06/2024
100190711		SMYRNA	GA		01/28/2025	7.375	302,214		(178)				422,000	12/06/2024
100190712		HOUSTON	TX		01/28/2025	7.250	284,761		(67)				406,000	12/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190714		UPLAND	CA		01/27/2025	8.000	1,054,132		(880)				1,350,000	11/27/2024
100190715		WAKE FOREST	NC		01/27/2025	7.125	567,230		(223)				716,000	12/05/2024
100190717	CF	LOS BANOS	CA		01/27/2025	8.750	443,738		(291)	1			535,000	11/25/2024
100190718	CF	DESERT HOT SPRINGS	CA		01/27/2025	7.500	349,268		(227)				433,000	11/25/2024
100190719	CF	HOUSTON	TX		01/27/2025	9.000	269,400		(200)				344,500	11/21/2024
100190721	CF	GLENDALE	CA		01/27/2025	7.875	615,280		(344)				750,000	12/10/2024
100190722		LOOMIS	CA		01/27/2025	8.375	1,334,709		(737)				1,675,000	11/19/2024
100190723	CF	NAPLES	FL		01/27/2025	7.375	421,648		(164)				520,000	12/18/2024
100190724	CF	BURBANK	CA		01/27/2025	7.875	520,840		(438)				895,000	12/06/2024
100190726	CF	JACKSONVILLE	FL		01/27/2025	7.250	308,808		(167)				540,000	12/16/2024
100190727	CF	ALBUQUERQUE	NM		01/27/2025	7.750	238,378		(190)				305,000	12/10/2024
100190728	CF	SUWANEE	GA		01/27/2025	7.250	920,327		(519)				1,502,000	12/06/2024
100190729		BUFORD	GA		01/27/2025	7.625	332,307		(236)				460,000	12/12/2024
100190730	CF	ALBUQUERQUE	NM		01/27/2025	7.125	147,869		(103)				345,000	12/09/2024
100190731	CF	MESQUITE	TX		01/27/2025	6.750	188,201		(9)				310,000	12/03/2024
100190732	CF	GARDEN GROVE	CA		01/27/2025	7.625	1,176,887		(480)				1,448,400	12/07/2024
100190733	CF	CHANDLER	AZ		01/27/2025	7.625	366,531		(317)				445,000	12/05/2024
100190735		ELK GROVE VILLAGE	IL		01/27/2025	6.875	317,373		50				467,000	12/09/2024
100190736	CF	LEHIGH ACRES	FL		01/27/2025	7.625	269,274		(163)				355,000	11/27/2024
100190737	CF	GREENSBORO	NC		01/27/2025	7.000	227,187		69				285,000	12/09/2024
100190738	CF	HOMESTEAD	FL		01/27/2025	7.250	172,810		(33)				237,000	12/02/2024
100190740	CF	BAKERSFIELD	CA		01/27/2025	7.625	317,825		(245)				422,000	12/09/2024
100190743	CF	BELL CANYON	CA		01/27/2025	8.375	2,474,280		(1,579)				3,190,000	12/10/2024
100190745	CF	ESCONDIDO	CA		01/27/2025	7.625	751,482		(304)				932,000	12/12/2024
100190746		WHITTIER	CA		01/27/2025	7.875	527,545		(289)				650,000	12/02/2024
100190748	CF	PALMDALE	CA		01/27/2025	6.625	345,298		31				800,000	12/10/2024
100190749	CF	LAS VEGAS	NV		01/27/2025	7.375	493,854		(367)				600,000	12/10/2024
100190750	CF	SAN DIEGO	CA		01/27/2025	7.125	1,225,686		(678)				1,600,000	12/13/2024
100190751	CF	ARLINGTON	TX		01/27/2025	6.750	182,215		(5)				340,000	12/16/2024
100190752	CF	FORTSON	GA		01/27/2025	6.625	222,988		84				363,000	12/26/2024
100190754	CF	FORT WORTH	TX		01/27/2025	6.750	211,014		(1)				335,000	11/27/2024
100190756	CF	BIG BEAR LAKE	CA		01/27/2025	7.750	461,074		(220)				620,000	03/01/2024
100190758	CF	PROSPER	TX		01/27/2025	8.625	537,901		(446)				800,000	12/05/2023
100190759	CF	FULSHEAR	TX		01/27/2025	7.375	214,694		(69)				327,000	04/25/2024
100190760	CF	LAREDO	TX		01/27/2025	7.875	203,952		(130)				269,000	08/12/2024
100190764	CF	HENDERSONVILLE	TN		01/27/2025	6.625	245,390		5,734				620,000	08/29/2024
100190765	CF	LAKE WORTH BEACH	FL		01/27/2025	6.625	244,787		5,839				420,000	09/04/2024
100190766	CF	LAUREL	DE		01/27/2025	8.375	191,021		(162)				245,000	12/29/2023
100190767	CF	RALEIGH	NC		01/27/2025	8.500	253,959		(219)				290,000	07/19/2023
100190768	CF	FULSHEAR	TX		01/27/2025	7.375	217,534		(70)				327,000	04/25/2024
100190770	CF	RUTLAND	VT		01/27/2025	7.000	120,764		26				230,000	07/29/2024
100190771	CF	HAMDEN	CT		01/27/2025	7.875	255,107		(119)				345,000	07/31/2024
100190775	CF	ATLANTA	GA		01/27/2025	7.625	157,164		(94)				220,000	06/18/2024
100190776	CF	MIRAMAR	FL		01/27/2025	6.875	247,570		(12)				720,000	08/08/2024
100190778	CF	JOSHUA	TX		01/27/2025	6.750	306,191		165				447,500	08/09/2024
100190779	CF	DALLAS	TX		01/27/2025	6.875	150,631		45				238,000	09/03/2024
100190782	CF	ROCHESTER	NY		01/27/2025	6.875	99,679		47				148,000	09/03/2024
100190787	CF	SONOMA	CA		01/27/2025	7.125	1,473,415		(648)				1,850,000	08/28/2024
100190788	CF	LAGUNA NIGUEL	CA		01/27/2025	6.875	2,092,113		(306)				2,830,000	09/06/2024
100190789	CF	BROOKHAVEN	GA		01/27/2025	6.750	576,788		115				960,000	08/16/2024
100190790	CF	STANARDSVILLE	VA		01/27/2025	7.125	265,153		33				370,000	08/08/2024
100190791	CF	RAMONA	CA		01/27/2025	8.125	660,627		(412)				790,000	08/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190794	CF	LAGUNA NIGUEL	CA		01/27/2025	7.375	2,196,278		12,905				2,975,000	09/11/2024
100190795	CF	MT VERNON	KY		01/27/2025	6.875	237,839		(55)				340,000	08/27/2024
100190796	CF	MANASSAS	VA		01/27/2025	7.990	222,270		(188)				275,000	08/16/2024
100190798	CF	BENSON	NC		01/27/2025	7.250	221,898		(347)				417,000	08/29/2024
100190799	CF	HUNTINGTON BEACH	CA		01/27/2025	7.250	898,631		(437)				1,270,000	09/17/2024
100190801	CF	BALTIMORE	MD		01/27/2025	6.875	109,655		2				185,000	09/10/2024
100190802	CF	PALM DESERT	CA		01/27/2025	6.875	500,640		(123)				640,000	09/24/2024
100190803	CF	SHAWNEE	OK		01/27/2025	7.375	156,866		(54)				183,000	09/24/2024
100190806	CF	SALINAS	CA		01/27/2025	7.250	245,028		(149)				593,000	08/23/2024
100190807	CF	COLLINSVILLE	OK		01/27/2025	6.750	172,145		(34)				495,000	08/16/2024
100190808	CF	GREENWOOD VILLAGE	CO		01/27/2025	7.500	992,497		(412)				1,330,000	09/27/2024
100190809	CF	HOLLY SPRINGS	NC		01/27/2025	6.875	1,059,894		(61)				1,455,000	09/03/2024
100190811	CF	PRAIRIE GROVE	AR		01/27/2025	6.875	291,047		(84)				695,000	09/24/2024
100190813	CF	DENVER	CO		01/27/2025	7.625	181,818		(65)				225,000	09/18/2024
100190814	CF	LAKE HAVASU CITY	AZ		01/27/2025	7.125	483,883		(193)				640,000	10/01/2024
100190816	CF	BERKELEY	CA		01/27/2025	7.250	452,632		(234)				1,400,000	09/23/2024
100190817	CF	BANDON	OR		01/27/2025	6.875	1,785,071		(78)				2,375,000	09/10/2024
100190819	CF	KANSAS CITY	KS		01/27/2025	7.375	213,596		(177)				295,000	09/10/2024
100190820	CF	GREENVILLE	NC		01/27/2025	7.500	102,044		(34)				135,000	09/10/2024
100190824	CF	GARLAND	TX		01/27/2025	7.000	652,620		(88)				825,000	09/23/2024
100190825	CF	MANTECA	CA		01/27/2025	7.125	534,842		(203)				885,000	09/25/2024
100190826	CF	CEDAR PARK	TX		01/27/2025	7.750	325,908		(200)				398,000	09/27/2024
100190827	CF	EAGLE	ID		01/27/2025	7.250	1,194,929		(442)				1,820,000	09/23/2024
100190828	CF	RED WING	MN		01/27/2025	7.000	269,007		(37)				340,000	09/30/2024
100190829	CF	SOUTH SALT LAKE	UT		01/27/2025	7.625	467,089		(287)				570,000	09/12/2024
100190830	CF	COLTEWAH	TN		01/27/2025	7.125	144,318		(180)				472,500	10/03/2024
100190831	CF	SCOTTSDALE	AZ		01/27/2025	6.625	1,499,315		(4)				3,025,000	09/30/2024
100190833		COPPELL	TX		01/27/2025	6.750	964,842		94				1,225,000	10/03/2024
100190834	CF	EAST BETHEL	MN		01/27/2025	7.375	235,866		(113)				298,000	10/03/2024
100190835	CF	SAN ANTONIO	TX		01/27/2025	7.500	178,973		(119)				224,000	09/18/2024
100190837	CF	LINCOLN	NH		01/27/2025	7.125	413,239		(113)				550,000	08/30/2024
100190838		RIVER RIDGE	LA		01/27/2025	7.000	496,792		(44)				678,000	09/19/2024
100190839	CF	MILWAUKIE	OR		01/27/2025	6.750	295,572		28				581,000	10/08/2024
100190840	CF	MIAMI	FL		01/27/2025	6.625	842,116		140				1,579,000	09/26/2024
100190841	CF	LYNNFIELD	MA		01/27/2025	6.875	552,451		(42)				695,000	10/02/2024
100190842		EMERALD ISLE	NC		01/27/2025	7.875	353,106		(303)				760,000	08/21/2024
100190843	CF	SAN JUAN CAPISTRANO	CA		01/27/2025	7.250	1,765,949		(655)				2,225,000	10/01/2024
100190844	CF	CORAL SPRINGS	FL		01/27/2025	6.750	463,799		21				595,000	10/21/2024
100190846	CF	ANNA	TX		01/27/2025	6.875	397,512		38				525,000	09/11/2024
100190847		CARLSBAD	CA		01/27/2025	8.375	1,772,229		(917)				2,180,000	09/12/2024
100190848	CF	KEYSTONE	CO		01/27/2025	7.125	704,448		(277)				930,000	09/26/2024
100190849	CF	INMAN	SC		01/27/2025	7.500	217,009		(178)				740,000	09/13/2024
100190850	CF	CAPE CORAL	FL		01/27/2025	7.375	309,357		(125)				385,000	09/24/2024
100190851	CF	SNOHOMISH	WA		01/27/2025	7.375	1,271,959		(518)				1,570,000	10/08/2024
100190852	CF	BUCKEYE	AZ		01/27/2025	7.375	259,322		(189)				315,000	09/26/2024
100190853	CF	RALEIGH	NC		01/27/2025	7.000	549,467		(134)				686,000	10/03/2024
100190854	CF	BLUFFTON	SC		01/27/2025	7.375	389,177		(201)				524,000	09/24/2024
100190855	CF	NEWCASTLE	OK		01/27/2025	7.500	598,887		(244)				754,000	09/09/2024
100190856	CF	ORANGE BEACH	AL		01/27/2025	7.500	532,559		(392)				740,000	09/20/2024
100190857	CF	CHANDLER	TX		01/27/2025	7.500	198,805		(142)				307,000	10/10/2024
100190858	CF	SPRING	TX		01/27/2025	6.750	356,780		53				496,000	09/26/2024
100190859	CF	ST CHARLES	IL		01/27/2025	6.875	616,621		18				793,000	10/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190860	CF	OLYMPIA	WA		01/27/2025	6.750	1,032,623		(23)				1,400,000	10/08/2024
100190861	CF	SAN ANTONIO	TX		01/27/2025	7.125	341,257		(134)				515,000	08/30/2024
100190863	CF	HAMILTON	MT		01/27/2025	7.125	339,656		(63)				425,000	09/09/2024
100190864	CF	MESA	AZ		01/27/2025	7.000	350,340		(119)				443,000	09/20/2024
100190865	CF	FAIRFIELD	CA		01/27/2025	7.625	391,273		62				500,000	09/07/2024
100190866		WENATCHEE	WA		01/27/2025	7.125	326,514		(124)				455,000	09/13/2024
100190867	CF	HOUSTON	TX		01/27/2025	6.750	1,648,155		(15)				2,775,000	10/07/2024
100190868		CLOSTER	NJ		01/27/2025	7.625	593,543		(431)				740,000	09/27/2024
100190869	CF	DAVENPORT	FL		01/27/2025	7.625	388,424		(176)				515,000	09/20/2024
100190870		COVINGTON	GA		01/27/2025	7.125	347,123		21				425,000	09/23/2024
100190871	CF	RANCHO CUCAMONGA	CA		01/27/2025	6.750	780,847		(8)				1,215,000	10/07/2024
100190872	CF	DAHLONEGA	GA		01/27/2025	7.625	265,911		(235)				615,000	08/07/2024
100190873	CF	MCKINNEY	TX		01/28/2025	8.625	298,939		(144)				376,000	12/12/2024
100190874	CF	MCKINNEY	TX		01/28/2025	8.625	295,339		(139)				380,000	12/16/2024
100190875	CF	NAPA	CA		01/28/2025	7.125	783,201		(58)				1,282,000	12/05/2024
100190877	CF	MILLSBORO	DE		01/28/2025	7.875	241,772		(156)				605,000	12/16/2024
100190878	CF	CONCORD	NC		01/28/2025	7.625	233,203		(237)				310,000	12/27/2024
100190879	CF	ANNA	TX		01/28/2025	7.500	297,368		(155)				462,000	12/23/2024
100190880	CF	CONCORD	NC		01/28/2025	6.500	225,280		77				309,000	12/23/2024
100190881	CF	AURORA	CO		01/28/2025	6.375	240,664		42				435,000	12/19/2024
100190882	CF	GREENVILLE	TX		01/28/2025	7.125	211,622		(274)				324,000	12/17/2024
100190883	CF	PALM COAST	FL		01/28/2025	7.125	222,625		73				292,000	12/27/2024
100190884	CF	CONCORD	NC		01/28/2025	7.125	229,193		(33)				317,000	12/23/2024
100190885	CF	STEPHENSON	VA		01/28/2025	8.125	313,584		(183)				387,000	12/18/2024
100190886		LONGS	SC		01/28/2025	5.750	210,146		589				259,000	12/27/2024
100190887	CF	HAYWARD	CA		01/28/2025	5.990	615,769		950				862,000	12/16/2024
100190888	CF	NORTH TONAWANDA	NY		01/28/2025	6.500	207,339		44				303,000	12/24/2024
100190891	CF	PARRISH	FL		01/28/2025	6.990	276,147		(89)				370,000	01/04/2025
100190892		TEMPE	AZ		01/28/2025	8.625	414,306		(132)				486,000	12/10/2024
100190893	CF	HEMET	CA		01/28/2025	6.125	288,975		272				513,500	12/27/2024
100190894	CF	COLORADO SPRINGS	CO		01/28/2025	7.250	199,059		(250)				440,000	12/24/2024
100190895	CF	LAWRENCEVILLE	GA		01/28/2025	6.500	302,213		97				432,000	12/20/2024
100190896	CF	MONTGOMERY	TX		01/28/2025	6.625	172,408		(48)				324,000	12/19/2024
100190897	CF	SISTER BAY	WI		01/28/2025	6.990	462,570		(18)				665,000	12/18/2024
100190898	CF	HOUSTON	TX		01/28/2025	7.625	263,499		(114)				360,000	11/25/2024
100190899	CF	MCKINNEY	TX		01/28/2025	7.625	283,871		(431)				399,000	12/16/2024
100190900	CF	LONGBOAT KEY	FL		01/28/2025	7.625	400,908		(356)				528,000	12/12/2024
100190901	CF	ROSWELL	GA		01/28/2025	6.990	206,301		(202)				890,000	12/19/2024
100190902	CF	CONCORD	NC		01/28/2025	6.875	229,473		(19)				319,000	12/13/2024
100190903	CF	KANNAPOLIS	NC		01/28/2025	6.125	233,373		209				325,000	12/23/2024
100190904	CF	LAWRENCEVILLE	GA		01/28/2025	5.875	236,107		277				430,000	12/27/2024
100190905	CF	CONCORD	NC		01/28/2025	6.875	194,266		(96)				317,000	12/30/2024
100190906	CF	VERGAS	MN		01/28/2025	7.500	205,105		(105)				1,093,500	12/23/2024
100190907	CF	CONCORD	NC		01/28/2025	7.125	231,369		(89)				310,000	01/07/2025
100190908	CF	GRAHAM	NC		01/28/2025	5.875	186,209		212				265,000	12/13/2024
100190909	CF	STUART	FL		01/28/2025	7.625	332,304		(391)				450,000	12/16/2024
100190910	CF	CONROE	TX		01/28/2025	6.625	252,574		8				344,000	12/12/2024
100190911	CF	DILLON	CO		01/28/2025	6.990	268,439		(60)				469,000	12/10/2024
100190913	CF	SAVANNAH	GA		01/28/2025	6.990	183,576		103				235,000	12/06/2024
100190914	CF	STUART	FL		01/28/2025	7.625	244,266		(426)				425,000	12/10/2024
100190915	CF	LAWTON	OK		01/28/2025	7.500	147,005		(102)				195,000	12/23/2024
100190916	CF	RUPERT	ID		01/28/2025	7.250	182,460		(34)				273,000	12/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190917	CF	LONGS	SC		01/28/2025	5.375	135,284		394				280,000	12/13/2024
100190919	CF	PITTSFIELD	MA		01/28/2025	6.750	179,595		(89)				332,000	12/18/2024
100190920	CF	NATIONAL CITY	CA		01/28/2025	5.625	517,993		1,025				760,000	12/20/2024
100190921	CF	OCEANSIDE	CA		01/28/2025	6.875	417,015		(59)				715,000	12/10/2024
100190922	CF	CONCORD	NC		01/28/2025	6.500	211,583		(2)				309,000	12/20/2024
100190923	CF	CEDAR PARK	TX		01/28/2025	6.500	208,054						363,000	12/17/2024
100190924	CF	DAYTONA BEACH	FL		01/28/2025	6.875	168,898		(60)				303,000	12/19/2024
100190925	CF	STOCKTON	CA		01/28/2025	7.125	431,495		(199)				574,900	12/10/2024
100190926	CF	ROUND ROCK	TX		01/28/2025	7.625	191,961		(387)				319,000	12/12/2024
100190927	CF	GRAHAM	NC		01/28/2025	7.375	193,080		(144)				258,000	12/16/2024
100190928	CF	HOUSTON	TX		01/28/2025	7.625	96,915		(169)				382,000	12/04/2024
100190929	CF	WENDELL	NC		01/28/2025	6.625	249,211		(21)				361,500	12/11/2024
100190931	CF	HOLLAND	MA		01/28/2025	6.875	165,602		(85)				278,000	12/19/2024
100190932	CF	CONCORD	NC		01/28/2025	8.500	337,292		(221)				422,000	12/12/2024
100190933	CF	BENSALEM	PA		01/28/2025	7.625	268,824		(100)				390,000	12/14/2024
100190934	CF	DAWSONVILLE	GA		01/28/2025	4.750	274,746		908				545,000	12/17/2024
100190936	CF	CEDAR RAPIDS	IA		01/28/2025	6.990	203,498		(148)				290,000	12/04/2024
100190937	CF	SAN FRANCISCO	CA		01/28/2025	7.750	1,158,492		(726)				2,151,000	12/21/2024
100190938	CF	MORGAN HILL	CA		01/28/2025	7.375	421,429		(198)				1,065,000	12/05/2024
100190939	CF	MOORESVILLE	NC		01/28/2025	6.375	292,092		79				424,000	12/30/2024
100190940	CF	CARMICHAEL	CA		01/28/2025	7.625	675,991		(425)				890,000	12/18/2024
100190941	CF	ANGIER	NC		01/28/2025	6.500	283,906		92				396,000	12/31/2024
100190942	CF	UNIONDALE	NY		01/28/2025	6.625	464,060		(52)				680,000	12/13/2024
100190945	CF	SHERMAN	TX		01/28/2025	7.750	266,722		(435)				355,000	12/19/2024
100190946	CF	LAUDERDALE BY THE SEA	FL		01/28/2025	6.125	128,279		49				220,000	12/23/2024
100190947	CF	GRAHAM	NC		01/28/2025	5.990	179,667		183				265,000	12/19/2024
100190948	CF	CEDAR CREEK	TX		01/28/2025	6.500	268,223		44				370,000	12/20/2024
100190950	CF	TAMPA	FL		01/28/2025	6.990	158,091		(121)				262,000	12/21/2024
100190951	CF	CONCORD	NC		01/28/2025	7.125	229,837		(92)				310,000	12/26/2024
100190952	CF	GARNER	NC		01/28/2025	6.375	368,572		168				541,000	12/30/2024
100190954	CF	ROSEVILLE	CA		01/28/2025	6.990	326,274		(78)				580,000	12/23/2024
100190955	CF	WOODSTOCK	GA		01/28/2025	4.875	242,722		446				580,000	01/09/2025
100190956	CF	ANGIER	NC		01/28/2025	7.625	309,142		(80)				403,000	12/16/2024
100190957	CF	STUART	FL		01/28/2025	6.750	263,490		(20)				388,000	12/17/2024
100190958	CF	GRAHAM	NC		01/28/2025	5.750	189,508		241				303,000	12/30/2024
100190959	CF	FRESNO	CA		01/28/2025	6.625	148,614		1				294,000	12/16/2024
100190960	CF	GREENVILLE	TX		01/28/2025	7.625	228,010		(319)				310,000	12/23/2024
100190962	CF	GRAHAM	NC		01/28/2025	6.990	223,933		(2)				303,000	12/17/2024
100190963	CF	LAWRENCEVILLE	GA		01/28/2025	6.375	315,977		155				437,000	12/20/2024
100190964	CF	WOODSTOCK	GA		01/28/2025	6.500	384,319		97				520,000	12/19/2024
100190965	CF	PLAIN	WI		01/28/2025	6.990	613,622		(54)				880,000	12/18/2024
100190966	CF	SARASOTA	FL		01/28/2025	6.250	146,522		110				470,000	12/19/2024
100190967	CF	SURPRISE	AZ		01/28/2025	5.875	301,561		502				438,000	01/02/2025
100190968	CF	HAINES CITY	FL		01/28/2025	7.500	243,367		(391)				350,000	12/17/2024
100190969	CF	PORTOLA VALLEY	CA		01/28/2025	5.875	601,178		877				2,650,000	12/19/2024
100190970	CF	CHARLOTTE	NC		01/28/2025	7.500	270,781		(127)				385,000	12/13/2024
100190971	CF	LONGS	SC		01/28/2025	5.625	195,120		395				408,000	12/11/2024
100190972	CF	REHOBOTH BEACH	DE		01/28/2025	8.125	734,401		(298)				935,000	12/30/2024
100190973	CF	SOUTH PADRE ISLAND	TX		01/28/2025	6.990	224,650		(125)				320,000	12/09/2024
100190976	CF	MCKINNEY	TX		01/28/2025	6.990	277,842		(180)				370,000	12/16/2024
100190977	CF	GALLATIN	TN		01/28/2025	7.875	255,598		(182)				378,000	12/20/2024
100190978	CF	BELMONT	NC		01/28/2025	6.750	275,963		(94)				398,000	12/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190979	CF	LAKEWOOD	WA		01/28/2025	5.990	240,437		130				615,000	12/17/2024
100190980	CF	FARMINGDALE	NJ		01/28/2025	7.625	153,151		(90)				490,000	12/17/2024
100190981	CF	GARDNERVILLE	NV		01/28/2025	6.750	198,833		(54)				520,000	12/09/2024
100190982	CF	DOWNSVILLE	LA		01/28/2025	6.990	203,949		(26)				315,000	12/19/2024
100190983	CF	REHOBOTH BEACH	DE		01/28/2025	8.125	729,400		(296)				908,000	12/30/2024
100190984	CF	GRAHAM	NC		01/28/2025	5.990	194,310		191				270,000	12/10/2024
100190985	CF	STEPHENSON	VA		01/28/2025	7.750	299,112		(263)				395,000	12/16/2024
100190986	CF	AUSTIN	TX		01/28/2025	7.875	344,528		(463)				500,000	12/20/2024
100190987	CF	LONGS	SC		01/28/2025	5.375	135,284		394				288,000	12/13/2024
100190988	CF	BUFORD	GA		01/28/2025	6.250	95,197		46				598,000	12/19/2024
100190990	CF	GREENVILLE	TX		01/28/2025	7.125	196,735		(263)				290,000	12/17/2024
100190991	CF	MANTECA	CA		01/28/2025	6.250	392,387		77				675,000	12/11/2024
100190992	CF	OAKWOOD	GA		01/28/2025	7.750	273,156		(276)				357,000	12/09/2024
100190993	CF	RICHMOND	TX		01/28/2025	6.500	200,629		(50)				377,000	12/06/2024
100190994	CF	MONTGOMERY	TX		01/28/2025	7.625	183,151		(378)				251,000	11/08/2024
100190995	CF	HEWITT	TX		01/28/2025	6.625	190,913		51				260,000	11/08/2024
100190996	CF	SEMINOLE	FL		01/28/2025	6.990	267,434		3				413,000	11/22/2024
100190997	CF	ARGYLE	TX		01/29/2025	7.874	676,724		(284)				740,000	12/27/2024
100190998	CF	PORT SAINT LUCIE	FL		01/29/2025	6.749	242,430		45				474,000	12/23/2024
100190999	CF	SAINT LOUIS	MO		01/29/2025	7.749	128,398		(86)				170,000	12/20/2024
100191001	CF	SAN BERNARDINO	CA		01/29/2025	6.874	353,819		7				550,000	10/29/2024
100191002	CF	WESTON	FL		01/29/2025	8.999	892,318		(115)				1,135,000	12/27/2024
100191003	CF	PHILADELPHIA	PA		01/29/2025	7.874	108,193		(42)				142,000	12/23/2024
100191004		GREENACRES	FL		01/29/2025	8.499	139,964		(106)				260,000	12/31/2024
100191005	CF	OAKHURST	NJ		01/29/2025	7.499	2,364,221		(1,522)				5,250,000	01/06/2025
100191006	CF	WOODRIDGE	NY		01/29/2025	7.999	179,327		(153)				250,000	01/03/2025
100191007	CF	LEHIGH ACRES	FL		01/29/2025	7.749	324,513		(222)				393,000	12/30/2024
100191008	CF	WILSON	NC		01/29/2025	6.999	135,001		(21)				230,000	12/20/2024
100191009		CHARLESTOWN	IN		01/29/2025	7.499	183,896		(52)				227,990	12/23/2024
100191010	CF	SPRINGFIELD GARDENS	NY		01/29/2025	6.999	418,646		(184)				560,000	01/02/2025
100191011	CF	BUCKEYE	AZ		01/29/2025	8.249	261,607		(209)				390,000	12/20/2024
100191012	CF	STATEN ISLAND	NY		01/29/2025	7.749	231,341		(116)				290,000	12/27/2024
100191013	CF	DURYEA	PA		01/29/2025	8.874	124,802		(90)				181,000	12/24/2024
100191014	CF	MONTCLAIR	NJ		01/29/2025	8.499	1,285,803		(982)				1,545,000	12/27/2024
100191017	CF	BRANFORD	CT		01/29/2025	7.374	300,337		(48)				504,000	12/30/2024
100191018	CF	OAK POINT	TX		01/29/2025	7.999	379,126		(266)				438,000	12/23/2024
100191019	CF	MONROE	NY		01/29/2025	8.124	396,795		(255)				850,000	01/07/2025
100191020	CF	BALTIMORE	MD		01/29/2025	7.874	162,278		(104)				210,000	12/27/2024
100191021	CF	LOMPOC	CA		01/29/2025	7.499	452,491		(70)				565,000	12/23/2024
100191022	CF	MIAMI	FL		01/29/2025	7.499	287,451		(90)				380,000	12/27/2024
100191024	CF	SEVIERVILLE	TN		01/29/2025	7.124	1,024,324		77				1,220,000	12/23/2024
100191027	CF	NEW HYDE PARK	NY		01/29/2025	7.499	1,232,553		(320)				1,600,000	12/30/2024
100191028	CF	ANTIOCH	CA		01/29/2025	7.874	384,995		(63)				480,000	01/02/2025
100191029		POOLER	GA		01/29/2025	9.500	387,269		(149)				448,500	05/03/2024
100191030	CF	PORT CHARLOTTE	FL		01/29/2025	6.999	225,158		(53)				305,000	12/27/2024
100191031	CF	FEDERAL WAY	WA		01/29/2025	8.249	560,868		(298)				710,000	10/10/2024
100191032	CF	BROWNSBURG	IN		01/29/2025	7.874	402,678		(183)				530,000	12/27/2024
100191033	CF	SWEETWATER	TX		01/29/2025	7.874	156,271		(136)				290,000	01/02/2025
100191034	CF	LITCHFIELD PARK	AZ		01/29/2025	8.249	866,645		(383)				1,020,000	12/30/2024
100191037	CF	LUTZ	FL		01/29/2025	6.625	490,980		68				630,000	08/26/2024
100191038	CF	SAINT ALBANS	NY		01/29/2025	8.249	663,454		(350)				815,000	10/31/2024
100191039	CF	EL CAJON	CA		01/29/2025	7.250	803,454		(297)				1,015,000	10/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100191040	CF	EUGENE	OR		01/29/2025	8.124	228,328		(51)				310,000	11/05/2024
100191041	CF	SIMI VALLEY	CA		01/29/2025	6.500	687,983		22				868,000	10/24/2024
100191042	CF	SPRING VALLEY	CA		01/29/2025	7.375	642,515		(149)				1,065,000	11/18/2024
100191043		MATAWAN	NJ		01/29/2025	8.124	354,116		(85)				685,000	10/31/2024
100191044	CF	YREKA	CA		01/29/2025	7.375	184,603		(53)				260,000	10/29/2024
100191045	CF	CHESTERTOWN	MD		01/29/2025	8.250	197,832		(46)				240,000	11/25/2024
100191047	CF	HAUULA	HI		01/29/2025	6.875	867,530		(7)				1,350,000	11/01/2024
100191048	CF	STEAMBOAT SPRINGS	CO		01/29/2025	7.249	152,352		(68)				370,000	11/12/2024
100191049	CF	VENICE	FL		01/29/2025	8.374	411,339		(305)				495,000	12/12/2024
100191050	CF	OKLAHOMA CITY	OK		01/29/2025	7.500	234,459		(188)				584,000	12/10/2024
100191051	CF	CAPE CORAL	FL		01/29/2025	8.875	671,457		(261)				810,000	11/25/2024
100191052	CF	BARRINGTON	IL		01/29/2025	6.750	283,875		(142)				380,000	09/25/2024
100191053	CF	DORAL	FL		01/29/2025	7.624	290,321		(208)				396,000	11/26/2024
100191055	CF	ATLANTA	GA		01/29/2025	9.749	235,316		(152)				307,000	12/06/2024
100191058	CF	HOUSTON	TX		01/29/2025	6.749	125,882		(65)				210,000	12/19/2024
100191059		DEPTFORD	NJ		01/29/2025	7.999	383,329		(101)				475,000	12/03/2024
100191060	CF	ROCK HILL	SC		01/29/2025	8.875	494,881		(202)				586,000	11/06/2024
100191062	CF	MERIDIAN	ID		01/29/2025	7.625	320,421		(158)				395,000	10/31/2024
100191063	CF	GAINESVILLE	VA		01/29/2025	8.125	747,391		(474)				967,000	11/08/2024
100191064	CF	THOUSAND OAKS	CA		01/29/2025	6.990	938,646		11				1,185,000	11/01/2024
100191065	CF	SAN ANTONIO	TX		01/29/2025	7.500	573,104		(337)				720,000	10/31/2024
100191066	CF	LAKE WYLIE	SC		01/29/2025	7.125	830,888		(246)				1,261,000	10/30/2024
100191067	CF	BIG BEAR LAKE	CA		01/29/2025	7.125	283,184		(65)				925,000	11/06/2024
100191068	CF	EASTVALE	CA		01/29/2025	7.375	1,018,679		(267)				1,270,000	10/31/2024
100191069	CF	NASHVILLE	TN		01/29/2025	6.990	403,369		(135)				998,000	11/06/2024
100191072	CF	SAINT AUGUSTINE	FL		01/29/2025	6.990	304,715		(77)				435,000	11/08/2024
100191074	CF	SAN FRANCISCO	CA		01/29/2025	7.750	674,688		(73)				832,500	11/12/2024
100191075	CF	HOUSTON	TX		01/29/2025	8.625	240,360		(180)				272,000	10/30/2024
100191076	CF	NEWBURY PARK THOUSAND	CA		01/29/2025	7.625	1,803,896		(1,011)				2,350,000	11/05/2024
100191077		ROMEOVILLE	IL		01/29/2025	7.625	197,403		(68)				245,000	11/04/2024
100191078		DAVIS	CA		01/29/2025	7.250	492,049		115				629,000	10/29/2024
100191079	CF	COLUMBUS	OH		01/29/2025	7.000	137,487		(34)				186,000	11/21/2024
100191081	CF	SAINT PAUL	MN		01/29/2025	7.375	180,573		(39)				240,000	11/01/2024
100191085		JACKSONVILLE	FL		01/29/2025	7.500	138,712		33				189,000	10/31/2024
100191086	CF	WHITESTONE	NY		01/29/2025	7.874	588,051		(389)				1,670,000	12/18/2024
100191087	CF	PORT CHARLOTTE	FL		01/29/2025	8.249	312,677		(251)				375,000	12/13/2024
100191089	CF	SAINT CLOUD	FL		01/29/2025	6.875	449,744		(30)				604,000	08/16/2024
100191090	CF	CYPRESS	TX		01/29/2025	8.125	620,906		(496)				798,000	12/17/2024
100191091	CF	NEWARK	NJ		01/29/2025	7.250	310,367		34				450,000	11/21/2024
100191093		SAN ANTONIO	TX		01/29/2025	8.500	156,210		(119)				200,000	12/17/2024
100191094	CF	BRICK	NJ		01/29/2025	7.749	676,874		(180)				855,000	11/27/2024
100191095	CF	WACO	TX		01/29/2025	8.874	499,824		(360)				600,000	12/18/2024
100191096	CF	SEA ISLE CITY	NJ		01/29/2025	7.749	1,009,734		(751)				1,450,000	12/20/2024
100191097	CF	CROWNSVILLE	MD		01/29/2025	7.375	909,873		(537)				1,483,000	11/27/2024
100191098		CARVER	MA		01/29/2025	7.749	379,418		(108)				566,000	12/12/2024
100191099	CF	DEER PARK	NY		01/29/2025	8.249	410,239		(295)				565,000	12/27/2024
100191100	CF	VIRGINIA BEACH	VA		01/29/2025	7.125	211,563		(277)				580,000	12/20/2024
100191102	CF	GARDEN GROVE	CA		01/29/2025	7.749	311,898		(254)				1,175,000	12/05/2024
100191103	CF	ONALASKA	WI		01/29/2025	7.999	382,885		(258)				500,000	12/05/2024
100191104	CF	LUSBY	MD		01/29/2025	6.999	197,139		(49)				340,000	12/12/2024
100191106	CF	MERCED	CA		01/29/2025	8.499	177,140		(95)				235,000	12/12/2024
100191107	CF	VICTORVILLE	CA		01/29/2025	8.499	297,146		(232)				470,000	12/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100191108	CF	MIAMI	FL		01/29/2025	7.874	837,936		(700)				1,150,000	12/09/2024
100191111	CF	INGLEWOOD	CA		01/29/2025	6.625	358,346		53				775,000	01/07/2025
100191113	CF	DOWNEY	CA		01/29/2025	6.999	1,269,831		(88)				1,750,000	01/06/2025
100191115		NORTH CHARLESTON	SC		01/29/2025	8.250	266,662		(214)				342,000	12/30/2024
100191118	CF	SOUTH GATE	CA		01/29/2025	7.375	409,385		(303)				730,000	01/06/2025
100191120	CF	LOS ANGELES	CA		01/29/2025	6.499	354,185		48				790,000	12/20/2024
100191121	CF	CHARLOTTE	NC		01/29/2025	6.999	218,004		(82)				335,000	01/10/2025
100191124		SAN ANTONIO	TX		01/29/2025	6.625	275,065		64				352,000	12/23/2024
100191125	CF	HESPERIA	CA		01/29/2025	6.999	343,153		(114)				559,000	01/08/2025
100191130		YOUNGSVILLE	NC		01/29/2025	7.125	172,179		(37)				218,000	12/20/2024
100191131	CF	ROCKLAND	MA		01/29/2025	7.999	415,096		(226)				540,000	01/10/2025
100191132	CF	EUGENE	OR		01/29/2025	7.499	399,420		(191)				560,000	01/10/2025
100191133	CF	LOS ANGELES	CA		01/29/2025	7.999	664,073		(415)				860,000	01/10/2025
100191134	CF	QUINCY	FL		01/29/2025	7.375	280,800		(35)				375,000	12/31/2024
100191135	CF	SHAFTER	CA		01/29/2025	7.375	270,542		(217)				390,000	12/27/2024
100191136	CF	GILBERT	AZ		01/29/2025	7.625	237,594		(209)				348,000	01/06/2025
100191140	CF	DALLAS	TX		01/29/2025	7.250	165,596		(153)				265,000	01/08/2025
100191141		SOUTH PORTLAND	ME		01/29/2025	7.375	522,580		(118)				655,000	01/06/2025
100191142		LOS ANGELES	CA		01/29/2025	6.999	617,585		52				782,000	01/03/2025
100191143	CF	FORT WASHINGTON	MD		01/29/2025	6.999	405,688		70				554,000	01/10/2025
100191147	CF	YUCAIPA	CA		01/29/2025	6.625	554,350		320				822,000	01/03/2025
100191150	CF	DENVER	CO		01/29/2025	7.875	468,060		(407)				920,000	01/04/2025
100191152	CF	LOS ANGELES	CA		01/29/2025	6.625	249,598		(36)				500,000	12/26/2024
100191154		EASTABOGA	AL		01/29/2025	6.875	197,206		27				250,000	11/26/2024
100191155	CF	GONZALES	CA		01/29/2025	7.875	528,628		(308)				750,000	12/31/2024
100191157	CF	ARLINGTON	TX		01/29/2025	7.999	188,175		(56)				275,000	01/15/2025
100191158	CF	DALLAS	TX		01/29/2025	6.499	247,580		2				535,000	12/31/2024
100191159	CF	HOUSTON	TX		01/29/2025	7.999	129,670		(52)				170,000	01/06/2025
100191162	CF	MESQUITE	TX		01/29/2025	6.999	129,121		(11)				190,000	01/13/2025
100191163		BEAUMONT	CA		01/29/2025	7.999	356,237		(261)				525,000	01/08/2025
100191167	CF	MORENO VALLEY	CA		01/29/2025	7.750	597,634		(373)				775,000	01/09/2025
100191168		RESTON	VA		01/29/2025	7.375	212,228		(87)				575,000	01/14/2025
100191169	CF	RIVIERA BEACH	FL		01/29/2025	6.499	209,424		88				288,000	12/23/2024
100191170		PHILADELPHIA	PA		01/29/2025	9.125	126,557		(131)				385,000	12/20/2024
100191171		HOUSTON	TX		01/29/2025	8.375	140,228		(133)				185,000	11/15/2024
100191172	CF	OCALA	FL		01/29/2025	7.125	159,393		(90)				240,000	01/10/2025
100191174	CF	LITTLEROCK AREA	CA		01/29/2025	7.625	335,411		(262)				625,000	12/30/2024
100191175		CLEARLAKE OAKS	CA		01/29/2025	7.750	129,812		(59)				225,000	12/27/2024
100191178		BALTIMORE	MD		01/29/2025	7.999	157,050		(92)				180,000	01/10/2025
100191182	CF	CINCINNATI	OH		01/29/2025	8.875	134,333		(62)				175,000	01/14/2025
100191185	CF	ATLANTA	GA		01/29/2025	7.250	228,927		(36)				305,000	12/31/2024
100191187	CF	RICHMOND	CA		01/29/2025	7.625	258,219		(224)				470,000	01/07/2025
100191188	CF	CHARLOTTE	NC		01/29/2025	7.125	178,316		(22)				245,000	12/27/2024
100191191	CF	SANFORD	FL		01/29/2025	6.999	346,988		7				600,000	01/09/2025
100191193	CF	LOS ANGELES	CA		01/29/2025	7.999	1,302,350		(1,073)				2,000,000	12/18/2024
100191194		LOS ANGELES	CA		01/29/2025	7.750	156,030		(129)				750,000	12/19/2024
100191198	CF	ARVIN	CA		01/29/2025	7.499	137,313		(119)				310,000	12/20/2024
100191203	CF	ATLANTA	GA		01/29/2025	7.499	561,560		(100)				750,000	01/14/2025
100191204	CF	LOS ANGELES	CA		01/29/2025	8.499	558,360		(223)				787,000	12/17/2024
100191205	CF	SOUTHGATE	MI		01/29/2025	8.625	151,058		(27)				210,000	12/20/2024
100191206	CF	SAN DIEGO	CA		01/29/2025	8.999	360,141		(274)				460,000	01/03/2025
100191207	CF	SAN FRANCISCO	CA		01/29/2025	6.999	378,488		(217)				1,450,000	12/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100191210	CF	ASPEN HILL	MD		01/29/2025	8.375	230,876		(88)				285,000	01/10/2025
100191211	CF	HUNTINGTON PARK	CA		01/29/2025	7.375	416,436		(177)				720,000	12/23/2024
100191212	CF	LOS ANGELES	CA		01/29/2025	8.875	421,570		(218)				675,000	12/23/2024
100191213	CF	RIVERSIDE	CA		01/29/2025	10.750	934,933		(592)				1,000,000	01/07/2025
100191214	CF	BORREGO SPRINGS	CA		01/29/2025	8.125	278,177		(179)				390,000	01/06/2025
100191215	CF	BAYTOWN	TX		01/29/2025	6.499	177,501						280,000	01/06/2025
100191216	CF	MESA	AZ		01/29/2025	6.999	565,746		(198)				728,000	01/11/2025
100191217	CF	FALLS CHURCH	VA		01/29/2025	7.999	607,545		(199)				750,000	01/03/2025
100191218	CF	SPARKS	NV		01/29/2025	7.375	369,996		(290)				447,000	01/08/2025
100191219	CF	LOS ANGELES	CA		01/29/2025	9.375	1,395,522		(264)				1,500,000	12/19/2024
100191220	CF	SACRAMENTO	CA		01/29/2025	8.999	429,013		(313)				515,000	01/13/2025
100191221	CF	CYPRESS	TX		01/29/2025	6.999	1,483,592		97				2,312,000	01/06/2025
100191222	CF	LA MESA	CA		01/29/2025	9.499	782,991		(929)				970,000	01/07/2025
100191223	CF	LOS ANGELES	CA		01/29/2025	7.499	509,940		(257)				720,000	01/02/2025
100191224	CF	HENDERSON	NV		01/29/2025	7.250	410,586		(241)				505,000	01/03/2025
100191225	CF	VILLA RICA	GA		01/29/2025	8.375	257,750		(187)				278,000	01/02/2025
100191226	CF	BAKERSFIELD	CA		01/29/2025	9.125	290,962		(218)				330,000	01/03/2025
100191227	CF	BOCA RATON	FL		01/29/2025	8.625	630,118		(353)				721,000	12/31/2024
100191228	CF	VAN NUYS	CA		01/29/2025	6.625	265,626		(74)				465,000	12/26/2024
100191229	CF	HOUSTON	TX		01/29/2025	7.499	214,490		(94)				315,000	01/03/2025
100191231	CF	SARASOTA	FL		01/29/2025	7.375	963,341		(247)				1,250,000	09/30/2024
100191232	CF	MARSTONS MILLS	MA		01/29/2025	7.750	565,579		(500)				760,000	01/07/2025
100191233	CF	BRIGHTON	CO		01/29/2025	7.375	425,282		(51)				547,000	01/03/2025
100191234	CF	LOS ANGELES	CA		01/29/2025	7.375	462,146		(407)				592,000	12/16/2024
100191235	CF	SALINAS	CA		01/29/2025	7.625	632,884		(203)				785,000	12/19/2024
100191236	CF	HOMESTEAD	FL		01/29/2025	7.999	257,240		(219)				340,000	01/07/2025
100191237	CF	UPPERCO	MD		01/29/2025	6.499	1,057,571		211				1,550,000	01/08/2025
100191238		NAPA	CA		01/29/2025	8.999	417,554		(318)				1,270,000	01/07/2025
100191239	CF	WINCHESTER	CA		01/29/2025	7.375	509,930		(294)				725,000	12/27/2024
100191240	CF	BRIDGEWATER	MA		01/29/2025	7.750	571,488		(255)				715,000	01/15/2025
100191241	CF	ALEXANDRIA	VA		01/29/2025	8.875	356,175		(275)				475,000	01/10/2025
100191242	CF	CORAL SPRINGS	FL		01/29/2025	6.875	553,718		(246)				690,000	01/06/2025
100191243	CF	BALDWIN PARK	CA		01/29/2025	9.250	1,262,378		(836)				1,430,000	12/23/2024
100191244	CF	FLORISSANT	MO		01/29/2025	9.875	164,564		(113)				175,000	01/08/2025
100191245	CF	DOWNEY	CA		01/29/2025	8.499	652,805		(124)				960,000	12/23/2024
100191246	CF	LAS VEGAS	NV		01/29/2025	7.625	608,971		(470)				760,000	12/11/2024
100191247	CF	HAUULA	HI		01/29/2025	7.375	912,015		(465)				1,450,000	01/07/2025
100191248	CF	PERRIS	CA		01/29/2025	7.125	415,045		(257)				540,000	01/04/2025
100191249	CF	WOODBRIDGE	VA		01/29/2025	7.999	390,974		(334)				524,000	01/10/2025
100191250	CF	FRESNO	CA		01/29/2025	7.625	496,985		(428)				597,000	01/08/2025
100191251	CF	PERRIS	CA		01/29/2025	8.875	612,435		(77)				736,000	01/03/2025
100191252	CF	LAS VEGAS	NV		01/29/2025	7.999	322,583		(194)				408,000	01/09/2025
100191253	CF	HERMISTON	OR		01/29/2025	6.999	285,664		(245)				345,000	01/06/2025
100191254	CF	LOS ANGELES	CA		01/29/2025	7.999	528,119		(186)				835,000	12/26/2024
100191255	CF	NAPLES	FL		01/29/2025	8.250	1,027,223		(897)				1,250,000	01/07/2025
100191256	CF	BARGERSVILLE	IN		01/29/2025	7.375	424,853		(225)				520,000	01/07/2025
100191258	CF	LAS VEGAS	NV		01/29/2025	8.375	261,559		(214)				295,000	01/02/2025
100191259	CF	LAS VEGAS	NV		01/29/2025	7.875	302,017		(141)				363,000	12/27/2024
100191260	CF	STRATFORD	CT		01/29/2025	7.625	248,405		21				335,000	01/06/2025
100191261	CF	MIAMI	FL		01/29/2025	8.499	876,231		(542)				1,000,000	01/13/2025
100191262	CF	LAKE FOREST	CA		01/29/2025	7.499	306,953		(171)				570,000	01/03/2025
100191263	CF	LAKE HAVASU CITY	AZ		01/29/2025	6.999	240,481		(146)				435,000	01/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100191264	CF	DUNNELLON	FL		01/29/2025	7.625	212,579		(237)				295,000	01/03/2025
100191265	CF	LEWISVILLE	TX		01/29/2025	8.125	279,463		(235)				355,000	01/14/2025
100191266	CF	UPTON	MA		01/29/2025	7.999	551,227		(152)				820,000	01/08/2025
100191267	CF	HOUSTON	TX		01/29/2025	6.499	257,921		(2)				330,000	01/07/2025
100191269	CF	VALENCIA	CA		01/29/2025	8.125	305,916		(161)				398,000	12/09/2024
100191270	CF	LANCASTER	CA		01/29/2025	7.999	256,423		(277)				648,000	01/06/2025
100191271	CF	CLAREMONT	CA		01/29/2025	6.999	430,675		(176)				830,000	12/19/2024
100191272	CF	CONYERS	GA		01/29/2025	7.375	146,065		(59)				190,000	01/03/2025
100191273	CF	GARLAND	TX		01/29/2025	7.750	244,334		(108)				380,000	12/18/2024
100191274	CF	TAMPA	FL		01/29/2025	7.875	388,167		(151)				510,000	01/08/2025
100191275	CF	MAGGIE VALLEY	NC		01/29/2025	8.499	379,749		(306)				455,000	01/03/2025
100191276	CF	THORNTON	IL		01/29/2025	8.125	148,692		(70)				190,000	01/15/2025
100191277	CF	MOORPARK	CA		01/29/2025	7.999	965,347		(356)				1,225,000	12/30/2024
100191279	CF	MANVEL	TX		01/29/2025	7.750	352,601		(306)				460,000	01/13/2025
100191280	CF	PHOENIXVILLE	PA		01/29/2025	6.875	549,581		(195)				685,100	12/19/2024
100191281		HERNDON	VA		01/29/2025	6.999	725,902		(425)				1,260,000	01/03/2025
100191282		CHICAGO	IL		01/29/2025	8.499	327,919		(253)				394,000	01/09/2025
100191283	CF	BALTIMORE	MD		01/29/2025	7.499	332,096		(299)				400,000	01/14/2025
100191284	CF	BALTIMORE	MD		01/29/2025	7.875	311,684		(270)				380,000	01/07/2025
100191285	CF	SAN DIEGO	CA		01/30/2025	7.625	1,158,867		(183)				1,900,000	12/11/2024
100191286	CF	OCALA	FL		01/30/2025	7.000	152,234		(62)				450,000	10/08/2024
100191287	CF	SAN DIEGO	CA		01/30/2025	7.625	1,241,545		(314)				1,525,000	12/12/2024
100191288	CF	WEST PALM BEACH	FL		01/30/2025	7.500	767,685		(314)				950,000	12/20/2024
100191289		POMONA	CA		01/30/2025	7.750	568,490		(247)				700,000	09/16/2024
100191291		COCONUT CREEK	FL		01/30/2025	7.500	414,433		(272)				510,000	11/14/2024
100191292	CF	SAN ANTONIO	TX		01/30/2025	7.125	102,341		(59)				500,000	12/12/2024
100191293		ODESSA	TX		01/30/2025	7.750	236,905		(189)				285,000	12/16/2024
100191294		GLEN COVE	NY		01/30/2025	7.500	876,198		(152)				2,000,000	11/27/2024
100191296	CF	MIAMI	FL		01/30/2025	6.875	338,690		(95)				450,000	11/29/2024
100191297	CF	ATLANTA	GA		01/30/2025	7.250	287,343		(135)				370,000	11/08/2024
100191298	CF	BRENTWOOD	NY		01/30/2025	6.875	385,456		(43)				790,000	12/17/2024
100191301	CF	AVONDALE	PA		01/30/2025	7.375	344,142		(89)				452,000	12/19/2024
100191302	CF	MATTAPOISETT	MA		01/30/2025	7.250	1,299,690		(677)				1,610,000	10/18/2024
100191303		HUNTLAND	TN		01/30/2025	6.875	304,418		(84)				400,000	12/19/2024
100191304	CF	SUNSET BEACH	NC		01/30/2025	7.500	288,261		(195)				355,000	11/04/2024
100191305	CF	PHOENIX	AZ		01/30/2025	9.875	415,899		(291)				530,000	11/20/2024
100191308	CF	RAHWAY	NJ		01/30/2025	7.500	682,972		(107)				900,000	12/23/2024
100191309		NORTH MIAMI	FL		01/30/2025	6.750	275,673		35				392,000	12/06/2024
100191310	CF	ROSLYN	NY		01/30/2025	7.500	1,119,599		(226)				1,700,000	12/06/2024
100191311	CF	WOODHAVEN	NY		01/30/2025	7.625	553,801		(431)				695,000	12/05/2024
100191312	CF	BATTLE GROUND	WA		01/30/2025	7.500	236,271		(579)				725,000	12/14/2024
100191313		MONTICELLO	NY		01/30/2025	7.625	172,358		(101)				210,000	12/06/2024
100191314	CF	NEW ORLEANS	LA		01/30/2025	7.250	289,290		(194)				370,000	11/25/2024
100191315	CF	ORLANDO	FL		01/30/2025	7.750	593,453		(226)				688,000	12/04/2024
100191316	CF	SANTA MONICA	CA		01/30/2025	7.625	1,192,250		(1,064)				1,600,000	11/07/2024
100191319	CF	DALLAS	TX		01/30/2025	7.500	286,414		(203)				370,000	12/13/2024
100191321	CF	BROOKLYN	NY		01/30/2025	7.250	706,044		(582)				955,000	12/11/2024
100191322		NEW HAVEN	CT		01/30/2025	8.250	124,238		(99)				158,000	12/11/2024
100191323	CF	LAS VEGAS	NV		01/30/2025	7.375	147,157		(139)				245,000	11/13/2024
100191324	CF	PALMETTO BAY	FL		01/30/2025	8.375	923,323		(694)				1,268,000	12/05/2024
100191325	CF	CLARKSTON	GA		01/30/2025	6.875	173,733		(7)				255,000	12/10/2024
100191326	CF	NEWPORT BEACH	CA		01/30/2025	7.500	2,947,031		(1,617)				3,600,000	12/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100191327	CF	BROOKLYN	NY		01/30/2025	7.625	1,874,321		(1,602)				2,250,000	12/09/2024
100191328	CF	JURUPA VALLEY	CA		01/30/2025	7.500	596,065		(226)				735,000	12/11/2024
100191329	CF	BUCHANAN DAM	TX		01/30/2025	7.750	289,765		(211)				407,000	12/12/2024
100191330	CF	ASTORIA	NY		01/30/2025	7.625	1,333,066		(923)				1,600,000	12/23/2024
100191331	CF	ALEXANDRIA	VA		01/30/2025	6.990	991,197		(216)				1,250,000	12/04/2024
100191332	CF	MERCED	CA		01/30/2025	7.625	320,342		(267)				389,000	12/11/2024
100191334	CF	BINGHAMTON	NY		01/30/2025	7.875	114,501		(76)				157,000	12/02/2024
100191335	CF	DENVER	CO		01/30/2025	6.625	181,677		(26)				232,000	12/13/2024
100191339		VIRGINIA BEACH	VA		01/30/2025	7.125	184,338		(49)				243,000	12/11/2024
100191340	CF	OCALA	FL		01/30/2025	7.250	224,759		(160)				1,579,000	11/27/2024
100191341	CF	LITTLE ELM	TX		01/30/2025	8.000	221,961		(134)				292,000	12/12/2024
100191342	CF	HOOVER	AL		01/30/2025	7.375	445,729		(179)				781,000	12/17/2024
100191343	CF	ACWORTH	GA		01/30/2025	7.000	157,396		(11)				241,000	12/04/2024
100191344	CF	COMMERCE	GA		01/30/2025	7.250	279,365		(127)				383,500	11/27/2024
100191345		MISSION	TX		01/30/2025	8.000	165,035		(135)				215,000	12/10/2024
100191346	CF	DENVER	CO		01/30/2025	7.500	330,536		(104)				435,000	12/18/2024
100191347		SAN DIEGO	CA		01/30/2025	6.750	1,262,708		(251)				1,579,493	11/14/2024
100191349		ORANGE PARK	FL		01/30/2025	6.875	389,068		25				560,000	12/13/2024
100191350	CF	BELLEVUE	WA		01/30/2025	7.625	702,115		(398)				1,125,000	12/16/2024
100191351	CF	PALM SPRINGS	CA		01/30/2025	7.625	240,668		(133)				525,000	12/01/2024
100191353	CF	MANHATTAN BEACH	CA		01/30/2025	7.250	2,403,130		(503)				3,730,000	11/21/2024
100191354	CF	DURHAM	NC		01/30/2025	7.875	872,931		(722)				1,047,800	12/12/2024
100191356	CF	BEDFORD	NH		01/30/2025	7.625	1,066,114		(614)				1,300,000	12/18/2024
100191358		STUART	FL		01/30/2025	7.000	516,049		(268)				680,000	12/19/2024
100191363	CF	ORLANDO	FL		01/30/2025	7.625	121,885		(67)				170,000	12/12/2024
100191364	CF	BRIDGEWATER	MA		01/30/2025	7.000	355,216		(102)				870,000	11/22/2024
100191365	CF	SAN FRANCISCO	CA		01/30/2025	7.625	2,887,506		(189)				4,000,000	12/18/2024
100191368	CF	MIAMI	FL		01/30/2025	7.250	205,919		(93)				270,000	12/13/2024
100191369	CF	MARGATE	FL		01/30/2025	8.375	533,731		(421)				640,000	12/12/2024
100191370	CF	PARK CITY	UT		01/30/2025	7.625	486,561		(90)				835,000	12/11/2024
100191371		MIRAMAR	FL		01/30/2025	8.125	508,532		(411)				610,000	12/09/2024
100191374		AUSTIN	TX		01/30/2025	7.625	758,387		(528)				950,000	12/23/2024
100191375		KEY LARGO	FL		01/30/2025	8.875	906,540		(536)				1,000,000	12/16/2024
100191379	CF	NEWHALL	CA		01/30/2025	7.750	260,373		(219)				400,000	12/13/2024
100191380	CF	SURPRISE	AZ		01/30/2025	7.375	303,070		(99)				375,000	12/13/2024
100191383	CF	THE VILLAGES	FL		01/30/2025	7.625	156,193		(133)				326,000	12/19/2024
100191384	CF	AGOURA HILLS	CA		01/30/2025	7.750	1,308,227		(460)				1,570,000	12/05/2024
100191387		HOUSTON	TX		01/30/2025	7.625	466,994		(371)				600,000	12/19/2024
100191388		SAINT AUGUSTINE	FL		01/30/2025	7.625	428,253		(322)				517,000	12/13/2024
100191391	CF	AMBLER	PA		01/30/2025	7.125	709,119		(471)				1,425,000	12/17/2024
100191393	CF	SAN FRANCISCO	CA		01/30/2025	7.000	870,305		(418)				1,530,000	12/24/2024
100191552	CF	KAAAWA	HI		01/31/2025	7.625	969,955		(398)				1,180,000	11/08/2024
100191554	CF	KYLE	TX		01/31/2025	7.500	393,010		(138)				480,000	07/09/2024
100191555	CF	CABOT	AR		01/31/2025	7.990	162,545		(72)				211,000	12/02/2024
100191556	CF	RIVERTON	UT		01/31/2025	8.250	804,403		(392)				1,035,000	10/21/2024
100191557	CF	KAPAA	HI		01/31/2025	7.375	500,986		(212)				840,000	10/29/2024
100191558	CF	BAKERSFIELD	CA		01/31/2025	7.990	396,675		(65)				494,000	11/13/2024
100191559	CF	SAN FRANCISCO	CA		01/31/2025	7.500	898,867		(79)				1,485,000	11/06/2024
100191560	CF	FLAGLER BEACH	FL		01/31/2025	8.250	732,219		38				900,000	11/14/2024
100191561	CF	PROSPER	TX		01/31/2025	7.875	656,855		(162)				875,000	09/24/2024
100191562	CF	ROSEVILLE	CA		01/31/2025	7.250	1,124,648		(189)				1,600,000	11/08/2024
100191564	CF	LUBBOCK	TX		01/31/2025	7.250	145,960		13				195,000	11/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100191565	CF	MELBOURNE	FL		01/31/2025	8.250	391,593		(82)				480,000	09/24/2024
100191566	CF	BUCKEYE	AZ		01/31/2025	7.750	114,107		(67)				375,000	10/24/2024
100191567	CF	TURLOCK	CA		01/31/2025	7.750	628,799		(130)				835,000	11/13/2024
100191568	CF	LAS VEGAS	NV		01/31/2025	7.375	635,016		(192)				780,000	11/14/2024
100191569		LOCUST GROVE	GA		01/31/2025	7.750	195,811		(54)				245,000	11/12/2024
100191570	CF	LIBERTYVILLE	IL		01/31/2025	8.375	191,639		(110)				235,000	11/04/2024
100191571	CF	APOPKA	FL		01/31/2025	7.750	347,174		(159)				455,000	10/01/2024
100191574	CF	SACRAMENTO	CA		01/31/2025	6.875	362,851		208				575,000	11/13/2024
100191575	CF	RIGBY	ID		01/31/2025	7.990	202,012		(40)				290,000	11/21/2024
100191576	CF	RIGBY	ID		01/31/2025	7.990	191,353		(92)				290,000	11/15/2024
100191578	CF	PARKLAND	FL		01/31/2025	7.375	1,122,647		88				1,499,000	11/25/2024
100191579		SCAPPOOSE	OR		01/31/2025	7.125	379,583		89				590,000	11/18/2024
100191580	CF	COLLEGE STATION	TX		01/31/2025	8.500	431,488		(97)				562,000	11/22/2024
100191581	CF	LUBBOCK	TX		01/31/2025	7.250	270,340		77				375,000	11/21/2024
100191584	CF	DANIA BEACH	FL		01/31/2025	7.125	414,700		181				600,000	11/08/2024
100191585	CF	SALT LAKE CITY	UT		01/31/2025	7.375	1,181,836		(304)				1,618,000	11/29/2024
100191586	CF	OAK PARK	IL		01/31/2025	7.250	304,629		(71)				510,000	11/23/2024
100191588	CF	MANTECA	CA		01/31/2025	7.625	520,534		(177)				685,000	11/26/2024
100191589	CF	RIVERSIDE	CA		01/31/2025	7.990	1,027,127		(207)				1,330,000	05/17/2024
100191592	CF	SACRAMENTO	CA		01/31/2025	8.990	356,717		(179)				445,000	11/25/2024
100191593	CF	SPRING HILL	FL		01/31/2025	7.375	292,654		(25)				365,000	12/04/2024
100191596	CF	RICHMOND	CA		01/31/2025	8.375	792,957		(452)				950,000	12/05/2024
100191597	CF	LEHI	UT		01/31/2025	7.125	664,998		(65)				880,000	12/05/2024
100191598	CF	UPLAND	CA		01/31/2025	7.875	847,341		(314)				1,100,000	11/26/2024
100191599	CF	MANTECA	CA		01/31/2025	7.625	482,452		(164)				630,000	11/26/2024
100191600	CF	JERSEY CITY	NJ		01/31/2025	7.250	1,123,007		323				1,535,000	11/25/2024
100191603		POWHATAN	VA		01/31/2025	8.500	130,271		(73)				535,000	11/26/2024
100191604	CF	PHOENIX	AZ		01/31/2025	7.000	503,399		(48)				1,600,000	12/09/2024
100191605	CF	WINDSOR	CO		01/31/2025	7.375	545,631		(145)				672,000	12/09/2024
100191608	CF	PARKER	CO		01/31/2025	8.500	1,131,424		(282)				1,325,000	12/09/2024
100191609	CF	LEHIGH ACRES	FL		01/31/2025	7.990	250,730		(97)				364,000	12/12/2024
100191611	CF	GALT	CA		01/31/2025	6.875	388,865		50				515,000	12/10/2024
100191613		KISSIMMEE	FL		01/31/2025	7.125	281,303		97				387,000	12/03/2024
100191614	CF	DAYTON	TX		01/31/2025	7.750	100,799		(134)				390,000	12/23/2024
100191615	CF	LEHIGH ACRES	FL		01/31/2025	7.990	250,677		(95)				364,000	12/12/2024
100191616		CHULA VISTA	CA		01/31/2025	8.990	593,389		(450)				848,000	12/12/2024
100191618	CF	CEDAR HILL	TX		01/31/2025	7.625	235,795		(155)				380,000	12/13/2024
100191619	CF	HURRICANE	UT		01/31/2025	7.625	303,486		(193)				399,000	12/16/2024
100191620	CF	BRADENTON	FL		01/31/2025	7.625	210,457		(135)				273,000	12/04/2024
100191621	CF	BOISE	ID		01/31/2025	7.375	351,082		(51)				509,000	12/11/2024
100191622	CF	NORTH MYRTLE BEACH	SC		01/31/2025	7.500	263,720		(50)				325,000	12/06/2024
100191623	CF	PACIFIC CITY	OR		01/31/2025	6.875	560,629		(96)				746,000	12/04/2024
100191624	CF	GALLOWAY	NJ		01/31/2025	7.125	231,147		(114)				325,000	12/13/2024
100191625	CF	BELMONT	MI		01/31/2025	7.125	213,747		(20)				270,000	12/06/2024
100191626	CF	DUNEDIN	FL		01/31/2025	7.375	216,694		(127)				315,000	12/11/2024
100191627	CF	COLORADO SPRINGS	CO		01/31/2025	7.500	320,083		(137)				445,000	12/18/2024
100191628	CF	ST AUGUSTINE	FL		01/31/2025	6.250	192,076		8				302,000	12/11/2024
100191629	CF	COLUMBIA	SC		01/31/2025	7.125	188,142		(76)				250,000	12/07/2024
100191630	CF	COLORADO SPRINGS	CO		01/31/2025	7.500	301,382		(129)				419,000	12/18/2024
100191631	CF	MIAMI	FL		01/31/2025	6.990	221,524		(80)				310,000	12/23/2024
100191632	CF	MIAMI GARDENS	FL		01/31/2025	7.500	400,669		(29)				530,000	12/27/2024
100191633	CF	CORAL SPRINGS	FL		01/31/2025	6.875	255,087		(93)				720,000	12/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100191635	CF	FAIR OAKS	CA		01/31/2025	7.625	355,308		(238)				470,000	12/19/2024
100191636	CF	SAN ANGELO	TX		01/31/2025	6.125	190,960		15				320,000	12/10/2024
100191637	CF	COLUMBIA FALLS	MT		01/31/2025	6.875	222,949		(97)				545,000	12/09/2024
100191639	CF	HAMPSTEAD	NC		01/31/2025	7.625	194,589		(22)				242,000	12/17/2024
100191640		APPLE VALLEY	MN		01/31/2025	6.625	211,027		(45)				400,000	12/11/2024
100191641	CF	MADISON	FL		01/31/2025	6.990	254,924		(137)				540,000	12/20/2024
100191642	CF	UNION	KY		01/31/2025	7.125	188,820		(90)				265,000	12/23/2024
100191643	CF	HARRISONBURG	VA		01/31/2025	7.625	154,323		(30)				193,000	12/13/2024
100191644		BOLIVIA	NC		01/31/2025	7.625	213,531		(84)				260,000	12/31/2024
100191645	CF	MOORESVILLE	NC		01/31/2025	7.625	183,845		(26)				227,000	12/12/2024
100191646	CF	JUNE LAKE	CA		01/31/2025	7.125	423,810		(174)				575,000	12/23/2024
100191647	CF	COLUMBIA	SC		01/31/2025	7.125	184,809		(74)				243,000	12/18/2024
100191648		SOUTH PADRE ISLAND	TX		01/31/2025	7.875	208,756		(13)				240,000	12/30/2024
100191649	CF	MIAMI	FL		01/31/2025	7.625	331,505		(283)				535,000	12/13/2024
100191651		BRYAN	TX		01/31/2025	7.125	244,204		3				280,000	12/18/2024
100191652	CF	MONTGOMERY VILLAGE	MD		01/31/2025	7.375	172,378		(99)				272,000	12/13/2024
100191653	CF	CAMARILLO	CA		01/31/2025	7.125	1,538,689		(979)				3,300,000	01/06/2025
100191654	CF	WAUKEGAN	IL		01/31/2025	9.375	127,196		(38)				200,000	01/17/2025
100191655	CF	HENDERSON	NV		01/31/2025	6.375	380,985		164				650,000	01/09/2025
100191663	CF	HOLLISTER	CA		01/31/2025	8.125	535,313		(54)				695,000	12/16/2024
100191665	CF	STUDIO CITY	CA		01/31/2025	7.250	1,524,528		(475)				2,990,000	12/26/2024
100191666	CF	EL PORTAL	FL		01/31/2025	8.000	700,432		(70)				833,000	12/16/2024
100191668	CF	MCKINNEY	TX		01/31/2025	8.375	681,756		(45)				770,000	12/23/2024
100191669	CF	SARASOTA	FL		01/31/2025	7.000	3,032,216		(412)				8,000,000	12/26/2024
100191670	CF	KAMUELA	HI		01/31/2025	6.500	870,242		(229)				1,875,000	11/04/2024
100191671	CF	DALLAS	TX		01/31/2025	7.875	1,049,141		(149)				1,300,000	12/20/2024
100191674	CF	PEMBROKE PINES	FL		01/31/2025	6.250	471,665		(51)				750,000	12/23/2024
100191675	CF	WEST CHESTER	PA		02/20/2025	8.250	470,203		(310)				635,000	12/27/2024
100191676		DEARBORN HEIGHTS	MI		02/20/2025	8.500	133,004		(91)				167,000	02/06/2025
100191677	CF	BERRIEN SPRINGS	MI		02/20/2025	8.250	228,421		(172)				292,000	01/27/2025
100191678	CF	LOS ANGELES	CA		02/20/2025	7.750	552,038		(315)				775,000	01/21/2025
100191679	CF	PORTLAND	OR		02/20/2025	6.875	229,828		(28)				540,000	01/24/2025
100191681	CF	STUART	FL		02/20/2025	7.875	130,313		(102)				222,000	01/16/2025
100191683	CF	CYPRESS	TX		02/20/2025	7.250	827,812		(314)				1,020,000	02/07/2025
100191684	CF	CHARLOTTE	NC		02/20/2025	8.500	470,694		(298)				568,000	01/28/2025
100191687	CF	PENSACOLA	FL		02/20/2025	6.875	255,256		93				350,000	01/30/2025
100191688		PHILADELPHIA	PA		02/20/2025	7.375	392,345		17				500,000	01/17/2025
100191689		PHILADELPHIA	PA		02/20/2025	8.250	184,227		(104)				275,000	01/17/2025
100191690	CF	PITTSBURG	CA		02/20/2025	9.250	528,509		(318)				575,000	01/23/2025
100191692	CF	DUNNELLON	FL		02/20/2025	7.500	217,562		(94)				310,000	01/24/2025
100191693	CF	CERRITOS	CA		02/20/2025	8.000	480,256		(254)				575,000	01/21/2025
100191695	CF	COLUMBIA	SC		02/20/2025	7.500	121,601		(58)				176,000	01/22/2025
100191696	CF	HEBER	AZ		02/20/2025	7.750	103,511		(486)				443,000	01/17/2025
100191697	CF	LOS ANGELES	CA		02/20/2025	7.875	671,843		(431)				930,000	01/21/2025
100191698	CF	OAKLAND	CA		02/20/2025	7.500	388,178		(274)				830,000	01/27/2025
100191699	CF	EL CAJON	CA		02/20/2025	7.625	666,237		(526)				810,000	01/23/2025
100191701	CF	JOHNS ISLAND	SC		02/20/2025	7.750	1,159,302		(858)				1,400,000	01/31/2025
100191702	CF	MELBOURNE	FL		02/20/2025	7.500	302,550		(116)				397,000	01/31/2025
100191706	CF	BAKERSFIELD	CA		02/20/2025	7.250	257,485		(49)				355,000	02/05/2025
100191708	CF	MIAMI	FL		02/20/2025	7.500	238,424		(174)				360,000	01/24/2025
100191709	CF	TRACY	CA		02/20/2025	7.375	571,211		(307)				700,000	01/29/2025
100191710	CF	NORTHRIDGE	CA		02/20/2025	7.500	1,305,929		(382)				1,650,000	01/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100191711	CF	PLYMOUTH	CT		02/20/2025	8.125	276,533		(193)				355,000	01/31/2025
100191712	CF	KEAAU	HI		02/20/2025	7.000	238,783		(61)				475,000	01/28/2025
100191713	CF	AUSTIN	TX		02/20/2025	7.500	395,265		(257)				485,000	01/30/2025
100191714		COACHELLA	CA		02/20/2025	8.500	258,750		(189)				335,000	01/27/2025
100191715	CF	JACKSON	WI		02/20/2025	7.875	111,021		(54)				185,000	01/31/2025
100191716		OCEANSIDE	CA		02/20/2025	9.125	731,124		(313)				950,000	01/28/2025
100191717	CF	LYONS	IL		02/20/2025	7.375	290,653		(28)				400,000	01/31/2025
100191718	CF	LOS ANGELES	CA		02/20/2025	7.250	865,879		(430)				1,160,000	01/30/2025
100191719	CF	SPRINGFIELD	MA		02/20/2025	7.750	262,394		(115)				345,000	01/28/2025
100191720	CF	WINSTON SALEM	NC		02/20/2025	8.750	237,954		(169)				290,000	01/22/2025
100191721	CF	MORENO VALLEY	CA		02/20/2025	7.250	480,769		(212)				590,000	01/28/2025
100191723	CF	OXNARD	CA		02/20/2025	9.125	751,307		(466)				850,000	01/21/2025
100191724	CF	FORT VALLEY	GA		02/20/2025	7.500	226,761		(100)				297,000	01/27/2025
100191725	CF	CARMEL	CA		02/20/2025	8.000	1,455,580		(1,129)				1,745,000	01/31/2025
100191727		INDIO	CA		02/20/2025	7.750	341,633		(75)				475,000	02/03/2025
100191728	CF	CASTLE ROCK	CO		02/20/2025	8.625	978,002		(537)				1,175,000	01/24/2025
100191729	CF	GEORGETOWN	TX		02/20/2025	8.625	297,138		(214)				335,000	01/27/2025
100191730		LAKEWOOD	OH		02/20/2025	8.375	242,019		(180)				291,000	01/22/2025
100191733	CF	IRVING	TX		02/20/2025	8.625	608,956		(352)				750,000	01/22/2025
100191734	CF	SAN JOSE	CA		02/20/2025	7.750	817,857		(212)				2,100,000	01/30/2025
100191735	CF	MONROE	NC		02/20/2025	7.875	424,714		(305)				550,000	01/24/2025
100191736	CF	CLIFTON	CO		02/20/2025	8.125	536,677		(387)				645,000	01/31/2025
100191738	CF	HOUSTON	TX		02/20/2025	7.500	222,521		(99)				303,000	01/28/2025
100191739	CF	SAN JOSE	CA		02/20/2025	7.750	324,249		(104)				400,000	01/17/2025
100191741		UNION CITY	GA		02/20/2025	8.000	178,769		(129)				225,000	01/24/2025
100191744	CF	SALINAS	CA		02/20/2025	6.875	250,639		(26)				858,000	02/06/2025
100191745	CF	ORLANDO	FL		02/20/2025	7.250	337,841		(172)				447,000	02/04/2025
100191747	CF	HAMDEN	CT		02/20/2025	7.500	235,547		(144)				360,000	01/29/2025
100191748	CF	KENT	OH		02/20/2025	7.500	148,148		(91)				253,000	02/06/2025
100191749	CF	OCALA	FL		02/20/2025	7.875	186,292		(132)				275,000	02/10/2025
100191750	CF	ENOCH	UT		02/20/2025	8.625	392,274		(283)				471,000	01/27/2025
100191751		SOCORRO	TX		02/20/2025	8.875	156,877		(142)				226,000	01/31/2025
100191752	CF	HEBER CITY	UT		02/20/2025	7.625	374,832		(254)				645,000	02/03/2025
100191754		WEST COVINA	CA		02/20/2025	7.125	404,760		(5)				830,000	01/27/2025
100191755		WEST COVINA	CA		02/20/2025	7.250	459,490		(37)				850,000	01/27/2025
100191756	CF	LONG BEACH	CA		02/20/2025	7.125	890,669		(244)				1,105,000	01/24/2025
100191757		BELLMAWR	NJ		02/20/2025	7.875	152,392		(73)				210,500	01/30/2025
100191758	CF	LAS VEGAS	NV		02/20/2025	7.500	269,841		(202)				388,000	01/31/2025
100191759	CF	QUINCY	IL		02/20/2025	8.125	120,870		(88)				155,000	01/29/2025
100191760	CF	JACKSONVILLE	FL		02/20/2025	8.125	359,664		(287)				470,000	01/30/2025
100191762	CF	KISSIMMEE	FL		02/20/2025	7.500	304,800		(324)				477,000	01/29/2025
100191763	CF	PHOENIX	AZ		02/20/2025	7.375	1,364,646		(609)				1,785,000	01/31/2025
100191764		FEDERAL WAY	WA		02/20/2025	7.625	440,129		(118)				655,000	01/31/2025
100191765	CF	HOUSTON	TX		02/20/2025	7.625	481,400		(349)				630,000	01/24/2025
100191766		LOS ANGELES	CA		02/20/2025	7.500	2,511,238		(1,516)				3,200,000	01/27/2025
100191767		LUBBOCK	TX		02/20/2025	8.625	146,091		(106)				175,000	01/24/2025
100191768		CENTER LINE	MI		02/20/2025	7.875	131,774		(76)				190,000	01/31/2025
100191770	CF	MIAMI	FL		01/31/2025	7.875	887,644		(45)				1,040,000	08/09/2024
100191772	CF	NEWARK	NJ		01/31/2025	7.750	529,928		(29)				586,000	10/21/2024
100191773	CF	MIRAMAR	FL		01/31/2025	7.625	669,958		(120)				745,000	10/11/2024
100191774	CF	NORTH CHARLESTON	SC		01/31/2025	8.000	479,087		(160)				650,000	08/30/2024
100191775	CF	MIAMI	FL		01/31/2025	8.990	519,504		(186)				570,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100191776		SAN FRANCISCO	CA		01/31/2025	7.500	786,310		(271)				1,200,000	10/25/2024
100191777	CF	SAN ANTONIO	FL		01/31/2025	7.750	969,657		(160)				1,150,000	11/08/2024
100191778	CF	MIAMI	FL		01/31/2025	7.375	270,391		(132)				351,000	09/11/2024
100191779	CF	MIAMI BEACH	FL		01/31/2025	7.250	222,810		(105)				310,000	08/26/2024
100191780	CF	HAZLET	NJ		01/31/2025	8.750	660,045		(51)				815,000	09/19/2024
100191781	CF	EUGENE	OR		01/31/2025	8.750	420,925		(226)				505,000	10/07/2024
100191782	CF	NEW SMYRNA BEACH	FL		01/31/2025	7.500	230,514		(134)				340,200	09/10/2024
100191783	CF	TAMPA	FL		01/31/2025	7.500	271,990		(141)				330,000	10/29/2024
100191784	CF	SCRANTON	PA		01/31/2025	8.250	150,117		(89)				206,000	10/31/2024
100191785	CF	BUMPASS	VA		01/31/2025	7.125	1,360,656		221				1,835,000	10/15/2024
100191786		MONT CLARE	PA		01/31/2025	8.125	263,733		(59)				370,000	10/23/2024
100191787	CF	VISTA	CA		01/31/2025	8.875	529,047		(112)				585,000	10/14/2024
100191788	CF	NAPLES	FL		01/31/2025	7.250	450,687		5				540,000	10/02/2024
100191789	CF	SNELLVILLE	GA		01/31/2025	9.125	892,323		86				1,000,000	10/17/2024
100191790	CF	HILLIARD	OH		01/31/2025	7.990	293,707		(54)				380,000	10/04/2024
100191791	CF	DANIA BEACH	FL		01/31/2025	7.990	1,021,126		60				1,204,000	10/18/2024
100191793	CF	PALM BEACH GARDENS	FL		01/31/2025	7.125	1,564,025		(306)				1,976,000	10/28/2024
100191794	CF	MODESTO	CA		01/31/2025	7.875	452,518		(93)				495,000	10/09/2024
100191796	CF	KEMAH	TX		01/31/2025	7.500	976,860		(272)				1,200,000	10/08/2024
100191797	CF	SPARKS GLENCOE	MD		01/31/2025	7.125	471,154		(114)				620,000	10/17/2024
100191798	CF	DURHAM	NC		01/31/2025	8.375	433,213		(133)				517,000	10/30/2024
100191800	CF	DURHAM	NC		01/31/2025	7.375	426,995		3				502,000	10/30/2024
100191801		DELTONA	FL		01/31/2025	9.250	230,121		(112)				342,000	10/23/2024
100191803	CF	CHULA VISTA	CA		01/31/2025	8.000	805,354		(240)				1,125,000	11/05/2024
100191804	CF	CANTON	GA		01/31/2025	7.625	1,145,107		(384)				1,600,000	11/15/2024
100191805	CF	CLIFTON	NJ		01/31/2025	7.875	545,916		164				615,000	11/06/2024
100191806	CF	FRESNO	CA		01/31/2025	7.625	130,948		(45)				215,000	11/13/2024
100191807	CF	MIAMI	FL		01/31/2025	6.625	726,949		432				1,560,000	11/11/2024
100191808	CF	NORTH HOLLYWOOD	CA		01/31/2025	8.000	778,493		(496)				1,000,000	10/01/2024
100191809	CF	NORTHVILLE	MI		01/31/2025	8.875	508,682		(253)				655,000	12/11/2024
100191810	CF	HOUSTON	TX		01/31/2025	6.875	142,451		20				430,000	11/19/2024
100191811	CF	SANTA ANA	CA		01/31/2025	6.875	499,561		21				930,000	12/04/2024
100191812		DALLAS	TX		01/31/2025	8.375	298,154		(46)				355,000	12/02/2024
100191813		MIAMI	FL		01/31/2025	7.500	188,261		14				279,000	11/07/2024
100191814		SHERWOOD	OR		01/31/2025	8.000	524,558		36				690,000	11/07/2024
100191815	CF	FORT STOCKTON	TX		01/31/2025	7.875	435,009		70				525,000	10/25/2024
100191816		CHULA VISTA	CA		01/31/2025	6.875	325,240		132				745,000	12/17/2024
100191818	CF	LOS ANGELES	CA		01/31/2025	7.375	1,754,853		(530)				2,500,000	12/02/2024
100191819	CF	PHOENIX	AZ		01/31/2025	8.500	412,216		(119)				455,000	11/22/2024
100191821	CF	MARIETTA	GA		01/31/2025	8.750	1,005,394		(204)				1,230,000	11/22/2024
100191822	CF	LAKE CHARLES	LA		01/31/2025	7.500	102,787		(7)				136,000	12/05/2024
100191823	CF	WELSH	LA		01/31/2025	7.375	117,724		21				158,000	12/05/2024
100192156	CF	AUBURN	AL		01/31/2025	7.500	446,444		(191)				580,900	11/18/2024
100192157	CF	LOS ANGELES	CA		01/31/2025	7.250	457,152		(135)				697,000	11/15/2024
100192158	CF	BLUFFTON	SC		01/31/2025	7.500	270,437		(85)				354,000	11/18/2024
100192159	CF	BRIDGEPORT	CT		01/31/2025	7.500	343,133		(137)				450,000	12/05/2024
100192160	CF	BLAINE	MN		01/31/2025	7.125	317,343		(119)				427,000	11/18/2024
100192161	CF	TACOMA	WA		01/31/2025	7.125	327,443		(157)				485,000	12/03/2024
100192162	CF	ANTIOCH	IL		01/31/2025	7.125	391,711		(107)				515,000	11/21/2024
100192163	CF	SPARKS	NV		01/31/2025	7.500	308,662		(90)				430,000	11/26/2024
100192164	CF	TOMS RIVER	NJ		01/31/2025	7.125	202,624		(111)				328,000	12/02/2024
100192166	CF	BETHLEHEM	PA		01/31/2025	7.375	254,802		(107)				336,000	12/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192167	CF	TACOMA	WA		01/31/2025	6.375	386,445		48				555,000	11/15/2024
100192168	CF	AKRON	OH		01/31/2025	7.625	237,751		(79)				311,000	11/20/2024
100192169	CF	LITTLE ROCK	AR		01/31/2025	5.625	142,585		91				197,000	11/21/2024
100192170	CF	WILMINGTON	DE		01/31/2025	6.625	173,867		(35)				230,000	12/04/2024
100192171	CF	CENTEREACH	NY		01/31/2025	7.500	268,719		(84)				350,000	11/25/2024
100192172	CF	TACOMA	WA		01/31/2025	8.125	285,098		(99)				371,000	11/26/2024
100192173	CF	CARSON CITY	NV		01/31/2025	7.500	303,965		(184)				422,000	11/26/2024
100192174	CF	NORTH PORT	FL		01/31/2025	7.125	234,234		(83)				352,000	11/27/2024
100192175	CF	NORFOLK	VA		01/31/2025	7.000	208,853		(55)				293,000	11/25/2024
100192176	CF	TUCSON	AZ		01/31/2025	7.375	211,940		(134)				360,000	11/21/2024
100192177	CF	BRIGHTON	MA		01/31/2025	7.125	885,758		(209)				1,250,000	11/21/2024
100192178	CF	CRESTWOOD	IL		01/31/2025	8.000	97,670		(65)				125,000	11/21/2024
100192180	CF	AKRON	OH		01/31/2025	7.875	161,234		(13)				206,000	11/18/2024
100192181	CF	LUBBOCK	TX		01/31/2025	6.875	155,918		(2)				203,000	11/13/2024
100192182	CF	BIRMINGHAM	AL		01/31/2025	5.125	161,400		191				245,000	11/29/2024
100192183	CF	LIBERTY	NY		01/31/2025	7.375	184,379		(118)				240,000	11/26/2024
100192184	CF	HAMILTON	OH		01/31/2025	7.625	107,881		(60)				151,000	11/21/2024
100192185	CF	LONG ISLAND CITY	NY		01/31/2025	7.125	611,465		(302)				794,867	11/25/2024
100192186	CF	CRESTWOOD	IL		01/31/2025	8.000	111,735		(74)				143,000	11/21/2024
100192187	CF	WILLOWICK	OH		01/31/2025	7.625	126,527		(52)				165,000	11/14/2024
100192188	CF	GARLAND	TX		01/31/2025	7.625	193,936		(118)				260,000	11/26/2024
100192190	CF	GREEN VALLEY LAKE	CA		01/31/2025	7.625	189,339		(14)				235,000	11/18/2024
100192191	CF	LOUISBURG	KS		01/31/2025	7.125	156,926		(71)				219,000	11/25/2024
100192192	CF	SOUTHAMPTON	NJ		01/31/2025	6.875	171,619		(79)				240,000	11/22/2024
100192193	CF	LAWRENCEVILLE	GA		01/31/2025	7.375	156,304		(222)				295,000	11/25/2024
100192194		PHILADELPHIA	PA		01/31/2025	7.500	156,008		(30)				220,000	11/15/2024
100192196	CF	CORNELIUS	NC		01/31/2025	6.875	237,891		(38)				320,000	11/15/2024
100192197	CF	BETHLEHEM	PA		01/31/2025	6.875	103,041		(69)				281,000	11/20/2024
100192198	CF	CONVERSE	TX		01/31/2025	6.875	177,966		(87)				290,000	11/27/2024
100192199	CF	SEATTLE	WA		01/31/2025	7.125	363,502		(53)				480,000	12/04/2024
100192200	CF	SAINT LOUIS	MO		01/31/2025	6.750	103,266		(33)				136,000	11/20/2024
100192201	CF	KENNEWICK	WA		01/31/2025	6.875	278,642		(62)				387,500	11/27/2024
100192202	CF	WINTERVILLE	NC		01/31/2025	6.875	185,982		(94)				348,200	11/21/2024
100192203	CF	UPPER MARLBORO	MD		01/31/2025	7.125	145,462		(94)				235,000	11/19/2024
100192204	CF	LUBBOCK	TX		01/31/2025	7.375	64,795		(73)				116,000	11/19/2024
100192205	CF	NORTH ANDOVER	MA		01/31/2025	7.375	248,157		(104)				333,000	12/02/2024
100192206	CF	NEW ALBANY	IN		01/31/2025	7.000	167,239		(46)				220,000	11/20/2024
100192207	CF	CONWAY	SC		01/31/2025	7.375	162,395		(92)				238,000	11/14/2024
100192208	CF	EAST CHICAGO	IN		01/31/2025	8.125	121,070		(77)				165,000	11/22/2024
100192209	CF	SAINT AUGUSTINE	FL		01/31/2025	6.625	387,475		(42)				525,000	11/18/2024
100192210	CF	ROSEMOUNT	MN		01/31/2025	6.875	214,673		(70)				305,000	11/25/2024
100192211	CF	EAST CHICAGO	IN		01/31/2025	7.625	69,495		(120)				95,000	11/19/2024
100192213	CF	MEMPHIS	TN		01/31/2025	6.750	89,214		(42)				120,000	11/23/2024
100192214	CF	FORT MYERS	FL		01/31/2025	7.500	354,873		(175)				471,000	11/22/2024
100192215	CF	MEMPHIS	TN		01/31/2025	7.625	105,435		(37)				142,000	11/18/2024
100192217	CF	BIG BEAR CITY	CA		01/31/2025	7.500	309,952		(181)				710,000	11/29/2024
100192218	CF	STOCKTON	CA		01/31/2025	6.750	113,468		(60)				500,000	11/19/2024
100192219	CF	KANSAS CITY	MO		01/31/2025	6.500	136,884		(22)				181,600	11/26/2024
100192220	CF	HILLSIDE	NJ		01/31/2025	6.875	544,075		(47)				775,000	11/22/2024
100192221	CF	CLIFTON	NJ		01/31/2025	6.625	562,269		(19)				760,000	11/20/2024
100192222	CF	RENO	NV		01/31/2025	7.500	393		(16)				180,000	12/06/2024
100192223	CF	TAMPA	FL		01/31/2025	7.125	651,627		(209)				877,000	11/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192225	CF	CASPER	WY		01/31/2025	7.125	165,491		(29)				210,000	11/22/2024
100192226	CF	AKRON	OH		01/31/2025	8.000	97,019		(42)				135,000	11/27/2024
100192227	CF	NAPLES	NY		01/31/2025	7.500	271,813		(101)				340,000	11/27/2024
100192228	CF	PHILADELPHIA	PA		01/31/2025	7.375	150,888		(52)				230,000	11/25/2024
100192230	CF	KANSAS CITY	MO		01/31/2025	7.125	323,845		(99)				502,000	11/22/2024
100192231	CF	STRATFORD	CT		01/31/2025	7.500	321,114		(99)				420,000	12/04/2024
100192232	CF	MOUNT VERNON	NY		01/31/2025	7.000	613,193		(277)				920,000	12/02/2024
100192233	CF	PEN ARGYL	PA		01/31/2025	7.125	135,195		(78)				186,000	11/26/2024
100192234	CF	PHOENIX	AZ		01/31/2025	7.625	362,767		(149)				488,000	11/15/2024
100192235	CF	CHELSEA	MA		01/31/2025	7.000	268,915		(102)				380,000	11/27/2024
100192236	CF	TUCSON	AZ		01/31/2025	6.875	361,971		(100)				517,000	11/27/2024
100192237	CF	SAN DIEGO	CA		01/31/2025	7.500	611,905		(303)				900,000	11/19/2024
100192238	CF	CHICAGO	IL		01/31/2025	7.500	520,722		(187)				680,000	11/21/2024
100192239	CF	CORVALLIS	OR		01/31/2025	7.625	338,407		(227)				450,000	11/22/2024
100192240	CF	BELLEVILLE	NJ		01/31/2025	7.000	338,377		(94)				450,000	11/18/2024
100192241	CF	HEMET	CA		01/31/2025	7.625	316,481		(214)				435,000	11/18/2024
100192242	CF	ALBION	NY		01/31/2025	7.125	138,553		(70)				181,000	11/27/2024
100192243	CF	TEMPE	AZ		01/31/2025	7.375	345,136		(139)				450,000	11/20/2024
100192244	CF	CLIFTON HEIGHTS	PA		01/31/2025	7.875	223,116		(89)				295,000	11/22/2024
100192245	CF	WILMINGTON	NC		01/31/2025	7.375	101,335		(72)				130,000	11/25/2024
100192246	CF	STUART	FL		01/31/2025	7.500	106,513		(141)				175,000	11/26/2024
100192247	CF	DELRAY BEACH	FL		01/31/2025	7.125	631,283		(246)				830,000	11/22/2024
100192248	CF	SAN FRANCISCO	CA		01/31/2025	6.990	141,128		(179)				800,000	11/21/2024
100192249		LOCKPORT	NY		01/31/2025	7.375	73,665		(24)				102,000	12/02/2024
100192250	CF	CHATOM	AL		01/31/2025	7.000	250,100		(67)				331,000	12/02/2024
100192251	CF	PATASKALA	OH		01/31/2025	7.625	180,204		(110)				234,000	11/26/2024
100192252	CF	WORCESTER	MA		01/31/2025	7.625	620,170		(282)				815,000	12/03/2024
100192253	CF	LANSDALE	PA		01/31/2025	7.250	154,506		(84)				205,000	12/05/2024
100192255	CF	AURORA	OH		01/31/2025	7.625	124,034		(84)				165,000	11/15/2024
100192256	CF	TUCSON	AZ		01/31/2025	7.000	218,878		(89)				310,000	11/22/2024
100192257	CF	BENTON	AR		01/31/2025	5.500	119,140		82				166,000	11/21/2024
100192258	CF	CLEVELAND	OH		01/31/2025	7.500	98,882		(36)				123,000	11/05/2024
100192259	CF	KENTWOOD	MI		01/31/2025	6.750	131,946		(58)				196,000	11/15/2024
100192260	CF	NORRISTOWN	PA		01/31/2025	6.625	206,587		(60)				297,000	11/22/2024
100192261	CF	MIDDLETOWN	NY		01/31/2025	6.750	251,344		(75)				385,000	11/30/2024
100192262	CF	WEST ROXBURY	MA		01/31/2025	8.125	837,827		(434)				1,080,000	11/22/2024
100192263	CF	MONTGOMERY	AL		01/31/2025	7.625	129,215		(49)				160,000	11/22/2024
100192264	CF	STUART	FL		01/31/2025	7.375	237,139		(59)				335,000	11/21/2024
100192265	CF	SCRANTON	PA		01/31/2025	7.500	196,028		(87)				273,000	11/25/2024
100192266		MERCEDES	TX		01/31/2025	7.625	104,327		(42)				125,000	12/02/2024
100192267	CF	ROCKFORD	IL		01/31/2025	7.125	146,566		(75)				204,000	11/22/2024
100192268	CF	OZARK	MO		01/31/2025	6.375	203,845		10				278,000	11/27/2024
100192269	CF	AUBURN	WA		01/31/2025	7.000	388,396		(120)				525,000	11/19/2024
100192270	CF	COLUMBIA FALLS	MT		01/31/2025	7.625	349,303		(136)				465,000	11/14/2024
100192272	CF	HAZEL PARK	MI		01/31/2025	7.125	103,058		(66)				133,000	11/15/2024
100192273	CF	KEARNEY	MO		01/31/2025	7.375	191,517		(105)				280,000	11/18/2024
100192274	CF	ABBEVILLE	SC		01/31/2025	7.125	117,577		(21)				150,000	11/21/2024
100192275	CF	LE ROY	NY		01/31/2025	7.375	188,451		(121)				261,000	11/25/2024
100192277	CF	GAASTRA	MI		01/31/2025	7.125	94,076		(82)				223,000	11/22/2024
100192278	CF	DALLAS	TX		01/31/2025	7.125	254,360		(144)				475,000	11/19/2024
100192279	CF	KISSIMMEE	FL		01/31/2025	6.125	256,066		43				408,000	11/26/2024
100192280	CF	MEMPHIS	TN		01/31/2025	6.500	114,583		(31)				158,000	12/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192281	CF	PHILADELPHIA	PA		01/31/2025	7.375	305,873		(100)				400,000	12/06/2024
100192282	CF	FAIRPORT	NY		01/31/2025	6.875	228,690		(83)				338,000	11/18/2024
100192283	CF	YOUNGSTOWN	OH		01/31/2025	7.625	220,351		(115)				321,000	12/03/2024
100192284	CF	PHILADELPHIA	PA		01/31/2025	7.500	139,460		(34)				183,000	12/02/2024
100192285	CF	HUNTSVILLE	AL		01/31/2025	6.875	171,350		(80)				250,000	12/02/2024
100192286	CF	FORDS	NJ		01/31/2025	7.375	466,810		(209)				725,000	11/27/2024
100192287	CF	MADISON	WI		01/31/2025	7.375	185,913		(214)				390,000	12/06/2024
100192288	CF	STAMFORD	CT		01/31/2025	7.500	297,111		(72)				390,000	11/19/2024
100192289	CF	PRATTVILLE	AL		01/31/2025	8.125	157,987		(63)				195,000	12/06/2024
100192290	CF	DAYTONA BEACH	FL		01/31/2025	7.625	431,646		(193)				602,000	11/27/2024
100192291	CF	MONTGOMERY	AL		01/31/2025	7.250	85,423		(59)				114,000	11/22/2024
100192292	CF	BROOKLYN	NY		01/31/2025	7.000	963,483		(527)				1,775,000	11/25/2024
100192293	CF	MAPLE PLAIN	MN		01/31/2025	6.625	232,883		(2)				370,000	11/18/2024
100192294		COLUMBUS	OH		01/31/2025	6.625	199,413		(45)				286,000	11/22/2024
100192295	CF	TAMPA	FL		01/31/2025	7.625	575,880		(122)				750,000	11/25/2024
100192296	CF	HULL	MA		01/31/2025	6.990	194,995		(111)				391,000	11/26/2024
100192297	CF	AKRON	OH		01/31/2025	8.000	73,903		(35)				102,000	11/27/2024
100192298	CF	KISSIMMEE	FL		01/31/2025	6.750	201,724		42				259,000	11/26/2024
100192299	CF	DAYTON	OH		01/31/2025	6.500	150,216		(13)				200,000	11/19/2024
100192300	CF	GREENVILLE	SC		01/31/2025	7.125	95,139		(93)				243,000	11/27/2024
100192301	CF	HAYDEN	ID		01/31/2025	7.000	204,752		(97)				474,000	11/19/2024
100192302	CF	NORTH PORT	FL		01/31/2025	7.625	325,136		(83)				400,000	11/16/2024
100192303	CF	ELLICOTTVILLE	NY		01/31/2025	7.125	382,464		(172)				545,000	11/27/2024
100192304	CF	LANCASTER	OH		01/31/2025	7.125	165,664		(103)				237,000	11/22/2024
100192305	CF	BUFFALO	NY		01/31/2025	7.500	286,382		(161)				370,000	11/22/2024
100192306	CF	DALLAS	TX		01/31/2025	7.125	205,127		(51)				270,000	11/18/2024
100192307	CF	MABLETON	GA		01/31/2025	6.625	200,465		(60)				285,000	12/03/2024
100192308	CF	MEMPHIS	TN		01/31/2025	5.500	125,930		96				175,000	11/26/2024
100192309	CF	RUTHERFORD	NJ		01/31/2025	6.875	61,341		(108)				290,000	11/19/2024
100192310	CF	TUCSON	AZ		01/31/2025	7.125	193,001		(91)				255,000	12/03/2024
100192311	CF	EAST STROUDSBURG	PA		01/31/2025	7.000	304,919		(85)				401,000	11/26/2024
100192312	CF	GEORGETOWN	SC		01/31/2025	6.750	379,936		(59)				515,000	11/22/2024
100192313	CF	PHILADELPHIA	PA		01/31/2025	6.625	66,686		(40)				195,000	12/26/2024
100192314		DAVENPORT	IA		01/31/2025	7.875	102,655		(37)				119,500	11/22/2024
100192315	CF	CHADDS FORD	PA		01/31/2025	7.125	62,938		(59)				185,000	11/27/2024
100192316	CF	FT WORTH	TX		01/31/2025	7.375	334,632		(120)				445,000	11/22/2024
100192317		HARRISBURG	PA		01/31/2025	7.625	125,691		(82)				181,600	11/27/2024
100192318	CF	AUSTIN	TX		01/31/2025	6.500	187,473		(58)				490,000	12/02/2024
100192319	CF	TONAWANDA	NY		01/31/2025	7.500	165,662		(25)				205,000	11/18/2024
100192320		BALTIMORE	MD		01/31/2025	7.500	116,393		(27)				138,000	11/26/2024
100192321	CF	AKRON	OH		01/31/2025	8.000	85,076		(41)				118,000	11/27/2024
100192322	CF	RANCHO CUCAMONGA	CA		02/05/2025	7.875	686,106		(277)				800,000	12/04/2024
100192323	CF	LOS ANGELES	CA		02/05/2025	8.490	708,966		(559)				850,000	12/19/2024
100192324		ORLANDO	FL		02/05/2025	8.000	3,752,799		(536)				6,240,000	10/24/2024
100192325	CF	SANTA BARBARA	CA		02/05/2025	6.990	327,073		(92)				1,750,000	12/23/2024
100192326	CF	BELL	CA		02/05/2025	6.990	660,737		(315)				1,034,000	12/11/2024
100192327	CF	CRESCENT CITY	CA		02/05/2025	6.490	148,334		6				508,000	12/20/2024
100192328	CF	LOS ANGELES	CA		02/05/2025	6.990	494,203		(165)				1,014,000	12/11/2024
100192330	CF	ATLANTIS	FL		02/05/2025	7.250	345,099		(206)				515,000	12/06/2024
100192331	CF	YUCCA VALLEY	CA		02/05/2025	7.490	368,855		(135)				430,000	11/26/2024
100192332	CF	WINNETKA	CA		02/05/2025	7.250	655,021		(432)				850,000	12/10/2024
100192333	CF	(WINNETKA AREA) LOS ANGELES	CA		02/05/2025	7.375	605,745		(344)				802,000	12/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192334	CF	(VAN NUYS AREA) LOS ANGELES	CA		02/05/2025	7.490	956,024		(961)				1,450,000	12/12/2024
100192335	CF	MECCA	CA		02/05/2025	6.875	189,974		(70)				350,000	12/13/2024
100192336	CF	PARAMOUNT	CA		02/05/2025	7.750	922,035		(514)				1,300,000	12/09/2024
100192337		ORLANDO	FL		02/05/2025	7.490	238,772		(120)				360,000	12/09/2024
100192338	CF	MENIFEE	CA		02/05/2025	6.875	413,929		(146)				756,000	12/11/2024
100192340		PORT SAINT LUCIE	FL		02/05/2025	7.375	201,846		(82)				355,000	12/04/2024
100192341	CF	DELTONA	FL		02/05/2025	7.750	297,258		(179)				390,000	12/13/2024
100192342	CF	WEST COVINA	CA		02/05/2025	7.500	532,375		6,681				660,000	08/09/2024
100192344	CF	SIGNAL HILL	CA		02/05/2025	6.875	259,550		(76)				620,000	08/03/2024
100192345	CF	LOS ANGELES	CA		02/05/2025	7.250	658,368		(425)				1,815,000	07/12/2024
100192349	CF	(VAN NUYS AREA) LOS ANGELES	CA		02/05/2025	7.750	691,898		(454)				910,000	08/05/2024
100192350	CF	LOMITA	CA		02/05/2025	8.125	1,298,156		(1,096)				1,685,000	07/23/2024
100192352	CF	COMPTON	CA		02/05/2025	9.250	545,342		(412)				700,000	05/06/2024
100192353	CF	LOS ANGELES	CA		02/05/2025	8.375	910,950		(768)				1,100,000	02/02/2024
100192355	CF	ARDEN	NC		02/05/2025	8.000	695,714		(460)				850,500	03/04/2024
100192356	CF	NORTHRIDGE	CA		02/05/2025	7.625	2,334,190		(1,468)				2,860,000	05/29/2024
100192357	CF	LOS ANGELES	CA		02/05/2025	6.875	732,721		(220)				1,200,000	08/01/2024
100192358	CF	TARZANA	CA		02/05/2025	7.375	211,009		(165)				530,000	07/31/2024
100192360	CF	RANCHO PALOS VERDES	CA		02/05/2025	7.250	487,168		(296)				4,000,000	04/12/2024
100192361	CF	BURBANK	CA		02/05/2025	7.625	734,741		(484)				910,000	03/25/2024
100192362	CF	BEVERLY HILLS	CA		02/05/2025	7.125	1,526,534		(832)				2,780,000	05/24/2024
100192364	CF	LOS ANGELES	CA		02/05/2025	6.875	939,514		(351)				1,620,000	05/08/2024
100192368	CF	CARSON	CA		02/05/2025	6.875	565,983		(153)				880,000	03/05/2024
100192369	CF	WEST HILLS	CA		02/05/2025	7.500	413,471		(381)				890,000	05/16/2024
100192370	CF	CARSON	CA		02/05/2025	6.875	576,167		(100)				795,000	03/05/2024
100192371	CF	CALABASAS	CA		02/05/2025	8.375	2,900,892		(2,341)				3,500,000	05/02/2024
100192372	CF	LOS ANGELES	CA		02/05/2025	7.250	573,559		(303)				835,000	03/28/2024
100192396	CF	WOODBURN	OR		02/07/2025	10.249	528,231		(595)				650,000	01/08/2025
100192397	CF	LOS ANGELES	CA		02/07/2025	7.499	1,115,998		(423)				1,860,000	01/21/2025
100192398	CF	PALM BEACH GARDENS	FL		02/07/2025	7.500	1,323,702		(775)				1,675,000	01/21/2025
100192399	CF	ESTERO	FL		02/07/2025	6.999	410,077		(260)				1,025,000	01/10/2025
100192401	CF	LEXINGTON	KY		02/07/2025	7.624	685,425		(274)				2,400,000	01/16/2025
100192402	CF	HYATTSVILLE	MD		02/07/2025	8.249	227,343		(80)				405,000	01/16/2025
100192403	CF	NEW BRUNSWICK	NJ		02/07/2025	8.749	279,501		(237)				355,000	01/13/2025
100192404		PATERSON	NJ		02/07/2025	8.749	295,688		(142)				370,000	01/10/2025
100192405	CF	PALMDALE	CA		02/07/2025	7.999	350,862		(177)				532,500	01/22/2025
100192406	CF	FERNANDINA BEACH	FL		02/07/2025	7.499	410,368		(211)				513,000	01/10/2025
100192407	CF	FARMVILLE	NC		02/07/2025	8.999	594,604		(331)				768,000	01/06/2025
100192408	CF	MOUNTAIN DALE	NY		02/07/2025	7.999	234,728		(214)				280,000	01/13/2025
100192409	CF	BOCA RATON	FL		02/07/2025	6.999	1,486,882		(505)				2,496,000	01/14/2025
100192410	CF	NORTH HOLLYWOOD	CA		02/07/2025	7.749	794,235		(339)				975,000	01/06/2025
100192411		NASHVILLE	TN		02/07/2025	7.374	734,651		(269)				1,167,000	01/15/2025
100192412	CF	ESCALON	CA		02/07/2025	7.124	610,746		20				730,000	01/13/2025
100192413	CF	MIAMI	FL		02/07/2025	8.999	1,469,813		(187)				2,400,000	01/13/2025
100192414	CF	PHOENIX	AZ		02/07/2025	7.499	314,047		(17)				394,000	01/17/2025
100192417	CF	SAN ANTONIO	TX		02/07/2025	7.874	249,916		(203)				427,000	01/21/2025
100192418	CF	DAVENPORT	FL		02/07/2025	7.374	252,755		(136)				322,000	01/17/2025
100192419	CF	ROYAL PALM BEACH	FL		02/07/2025	7.624	194,282		(76)				260,000	01/14/2025
100192420	CF	PLYMOUTH	MA		02/07/2025	7.124	362,620		(62)				455,000	01/03/2025
100192422	CF	BRIDGEHAMPTON	NY		02/07/2025	7.749	2,745,850		(1,473)				3,350,000	01/14/2025
100192423		DORAL	FL		02/07/2025	9.124	461,997		(333)				590,000	01/03/2025
100192424	CF	PARRISH	FL		02/07/2025	6.750	337,205		(115)				425,740	08/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192425	CF	WEST ORANGE	NJ		02/07/2025	7.750	310,029		(194)				405,000	06/28/2024
100192428	CF	MCALLEN	TX		02/07/2025	8.624	164,368		(260)				239,000	01/08/2025
100192429		CALHOUN	GA		02/07/2025	7.125	149,779		18				220,000	09/10/2024
100192430	CF	NORTH SYRACUSE	NY		02/07/2025	7.875	238,439		(165)				295,000	09/06/2024
100192432	CF	HAINES CITY	FL		02/07/2025	7.125	265,140		(101)				329,000	07/12/2024
100192433	CF	KULA	HI		02/07/2025	7.125	1,639,514		(532)				2,050,000	09/10/2024
100192436	CF	MORELAND	GA		02/07/2025	7.999	359,500		(242)				440,000	09/12/2024
100192437	CF	NORTH FORT MYERS	FL		02/07/2025	7.749	632,306		(360)				775,000	01/23/2025
100192439	CF	SARASOTA	FL		02/07/2025	6.875	190,814		(154)				300,000	11/21/2024
100192440	CF	SHERWOOD	OR		02/07/2025	8.750	932,668		(689)				1,195,000	11/19/2024
100192441	CF	FORT LAUDERDALE	FL		02/07/2025	6.990	153,404		(93)				216,000	11/27/2024
100192443	CF	YANTIS	TX		02/07/2025	7.999	213,718		(164)				257,500	11/22/2024
100192445	CF	CHESTERTOWN	MD		02/07/2025	8.250	201,649		(98)				263,000	11/20/2024
100192446	CF	DOWNEY	CA		02/07/2025	10.000	1,226,604		(223)				1,450,000	12/26/2024
100192447	CF	EAST SETAUKET	NY		02/07/2025	8.125	615,174		(350)				750,000	12/17/2024
100192448	CF	HACIENDA HEIGHTS	CA		02/07/2025	5.750	286,740		192				1,220,000	09/25/2024
100192449	CF	COUPEVILLE	WA		02/07/2025	7.500	458,646		(271)				569,900	09/19/2024
100192450	CF	MONTEBELLO	CA		02/07/2025	8.750	698,284		(160)				865,000	12/13/2024
100192451	CF	TOBYHANNA	PA		02/07/2025	7.749	195,419		(105)				260,000	11/01/2024
100192452	CF	HOUSTON	TX		02/07/2025	9.749	512,724		(319)				616,000	12/18/2023
100192453	CF	RANCHO CORDOVA	CA		02/07/2025	7.500	146,737		(149)				475,000	12/04/2024
100192454	CF	WALLKILL	NY		02/07/2025	7.500	457,818		(334)				1,185,000	04/19/2024
100192455	CF	WEST COVINA	CA		02/07/2025	7.625	909,160		(617)				1,180,000	09/21/2024
100192456	CF	GAINESVILLE	TX		02/07/2025	7.125	595,210		(104)				750,000	09/18/2024
100192457	CF	WEST HILLS	CA		02/07/2025	7.750	266,618		(158)				915,000	11/04/2024
100192458	CF	AVENTURA	FL		02/07/2025	7.499	215,575		(118)				281,000	12/06/2024
100192461	CF	HUNTINGTON BEACH	CA		02/07/2025	7.125	1,746,085		(240)				2,200,000	11/07/2024
100192462	CF	SYLMAR	CA		02/07/2025	6.990	676,388		(49)				880,000	11/01/2024
100192463	CF	CITRUS SPRINGS	FL		02/07/2025	6.990	215,941		(37)				277,000	12/20/2024
100192465	CF	DEERFIELD BEACH	FL		02/07/2025	7.249	233,378		(194)				440,000	12/09/2024
100192466	CF	HICKSVILLE	NY		02/07/2025	7.875	1,023,564		(360)				1,350,000	09/13/2024
100192469	CF	STAMFORD	CT		02/07/2025	6.875	408,050		(17)				685,000	11/26/2024
100192470	CF	TARZANA	CA		02/07/2025	8.375	1,275,611		(742)				1,550,000	11/12/2024
100192471	CF	AUBURN	WA		02/07/2025	7.625	480,331		(286)				585,000	12/23/2024
100192472	CF	WOODLAND HILLS	CA		02/07/2025	6.750	989,281		(308)				1,525,000	09/14/2024
100192474	CF	LOS ANGELES	CA		02/07/2025	7.250	2,544,344		(401)				3,150,000	11/04/2024
100192475	CF	LAS VEGAS	NV		02/07/2025	8.000	818,664		(621)				1,020,000	01/09/2025
100192476	CF	NORWOOD	PA		02/07/2025	8.375	123,832		(95)				170,000	12/04/2024
100192477		UNIONDALE	NY		02/07/2025	8.749	650,791		(525)				790,000	01/02/2025
100192478	CF	RIVERSIDE	CA		02/07/2025	6.875	273,289		(103)				455,000	12/31/2024
100192480	CF	WEST MELBOURNE	FL		02/07/2025	7.499	335,139		(209)				438,000	12/31/2024
100192482	CF	SELDEN	NY		02/07/2025	7.999	454,779		(354)				700,000	12/30/2024
100192483	CF	SAINT JOHNS	FL		02/07/2025	6.874	151,533		(72)				248,000	12/24/2024
100192484	CF	LA HABRA	CA		02/07/2025	7.249	560,652		(94)				760,000	12/20/2024
100192485	CF	EASTON	MD		02/07/2025	7.499	361,865		(38)				520,000	12/26/2024
100192486	CF	KISSIMMEE	FL		02/07/2025	7.249	484,783		(122)				625,000	12/27/2024
100192487	CF	IRVINE	CA		02/07/2025	7.125	1,083,254		(300)				1,350,000	12/23/2024
100192489	CF	COLUMBUS	OH		02/07/2025	8.499	269,284		(112)				330,000	12/13/2024
100192490	CF	RIVERSIDE	CA		02/07/2025	9.749	323,303		(310)				365,000	12/30/2024
100192491	CF	BROOKLYN	NY		02/07/2025	8.749	1,067,455		(710)				1,350,000	12/27/2024
100192492	CF	VICTORVILLE	CA		02/07/2025	7.374	240,111		(191)				391,000	12/20/2024
100192493	CF	LAKE ELSINORE	CA		02/07/2025	8.624	438,556		(261)				500,000	12/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192494		GAITHERSBURG	MD		02/07/2025	8.374	462,251		(252)				500,000	12/11/2024
100192495	CF	PONTE VEDRA	FL		02/07/2025	8.250	5,034,575		(438)				7,200,000	12/06/2024
100192496		GREER	SC		02/07/2025	7.874	260,562		(66)				350,000	12/23/2024
100192497	CF	NEW YORK	NY		02/07/2025	7.874	3,797,715		(687)				4,950,000	12/11/2024
100192498	CF	BUCKEYE	AZ		02/07/2025	8.124	274,970		(204)				370,000	12/27/2024
100192499	CF	MILLS RIVER	NC		02/07/2025	8.499	590,511		(462)				814,000	12/19/2024
100192500	CF	WASHINGTON	DC		02/07/2025	7.749	292,315		(55)				430,000	01/06/2025
100192501	CF	PALM BAY	FL		02/07/2025	7.750	393,450		(269)				510,000	01/03/2025
100192502		BIG BEAR LAKE	CA		02/07/2025	7.500	722,363		(512)				1,080,000	12/30/2024
100192503	CF	SAN DIEGO	CA		02/07/2025	7.874	1,779,568		(1,141)				2,170,000	12/26/2024
100192504	CF	CAPE CORAL	FL		02/07/2025	8.499	149,646		(117)				209,000	01/07/2025
100192506	CF	WOODBURY	NJ		02/07/2025	8.749	210,829		(154)				270,000	12/18/2024
100192507	CF	MERIDIAN	ID		02/07/2025	9.375	538,504		(378)				693,000	12/27/2024
100192509		POMPTON LAKES	NJ		02/07/2025	8.249	313,026		(115)				610,000	12/17/2024
100192510	CF	IRVING	TX		02/07/2025	9.999	305,894		(182)				420,000	12/27/2024
100192512	CF	BROOKLYN	NY		02/07/2025	7.624	1,057,062		(591)				1,850,000	12/18/2024
100192513		LANCASTER	CA		02/10/2025	7.500	428,608		(186)				540,000	11/25/2024
100192514		LONG BEACH	CA		02/10/2025	6.624	278,228		(24)				400,000	12/02/2024
100192515		LA MIRADA	CA		02/10/2025	6.500	604,018		(60)				940,000	10/02/2024
100192516	CF	VALENCIA	CA		02/10/2025	7.500	558,212		(603)				934,000	11/13/2024
100192517		LANCASTER	CA		02/10/2025	7.750	370,741		(241)				480,000	12/03/2024
100192519	CF	WHITMAN	MA		02/10/2025	7.625	415,098		(183)				510,000	12/13/2024
100192520	CF	SOUTH JORDAN	UT		02/10/2025	7.750	493,645		(94)				663,000	12/12/2024
100192522	CF	CHARLOTTE	NC		02/10/2025	7.125	344,864		(54)				433,000	12/12/2024
100192523	CF	TUCSON	AZ		02/10/2025	7.500	260,289		(114)				320,000	12/16/2024
100192524	CF	ODESSA	TX		02/10/2025	8.125	234,025		(197)				326,000	11/21/2024
100192525	CF	N MYRTLE BCH	SC		02/10/2025	7.375	537,538		(178)				675,000	12/09/2024
100192526	CF	LA QUINTA	CA		02/10/2025	7.500	464,811		(150)				575,000	12/14/2024
100192527	CF	HOUSTON	TX		02/10/2025	7.625	680,290		(150)				846,000	12/11/2024
100192528	CF	EDMOND	OK		02/10/2025	8.125	208,270		(38)				266,000	12/09/2024
100192529	CF	HUTTO	TX		02/10/2025	8.125	315,879		(161)				395,000	12/18/2024
100192530	CF	AUSTIN	TX		02/10/2025	7.875	496,686		(212)				610,000	12/16/2024
100192531	CF	MADERA	CA		02/10/2025	5.875	373,202		573				522,000	11/24/2024
100192532	CF	COLLEGE STATION	TX		02/10/2025	5.750	218,694		360				305,000	11/21/2024
100192533	CF	MANAHAWKIN	NJ		02/10/2025	7.250	316,294		(56)				400,000	12/16/2024
100192534	CF	PORT ORCHARD	WA		02/10/2025	5.625	453,849		896				640,000	12/01/2024
100192535	CF	WAKE FOREST	NC		02/10/2025	7.625	268,682		(123)				337,000	12/18/2024
100192536	CF	HENDERSON	NV		02/10/2025	7.500	548,798		(240)				680,000	12/12/2024
100192537	CF	BRENTWOOD	TN		02/10/2025	8.125	295,479		(205)				427,000	12/13/2024
100192538	CF	MANASSAS	VA		02/10/2025	6.990	459,292		(59)				575,000	12/06/2024
100192539	CF	BRENTWOOD	TN		02/10/2025	8.125	295,473		(204)				375,000	12/13/2024
100192541	CF	ROWLETT	TX		02/10/2025	7.125	360,902		(72)				460,000	12/12/2024
100192542	CF	WINTER GARDEN	FL		02/10/2025	6.990	423,291		(51)				535,000	12/11/2024
100192543	CF	SHERMAN	TX		02/10/2025	5.750	239,720		385				330,000	12/06/2024
100192544	CF	WASHINGTON	UT		02/10/2025	5.750	241,777		388				355,000	12/13/2024
100192545	CF	ORLANDO	FL		02/10/2025	7.500	288,164		(131)				360,000	12/12/2024
100192546	CF	COLUMBUS	WI		02/10/2025	8.625	177,147		(43)				221,000	12/18/2024
100192547	CF	MAGGIE VALLEY	NC		02/10/2025	7.375	279,778		(110)				350,000	12/16/2024
100192548	CF	LAWRENCEVILLE	GA		02/10/2025	7.750	319,621		(186)				394,000	12/19/2024
100192549	CF	KISSIMMEE	FL		02/10/2025	5.875	244,868		359				335,000	12/17/2024
100192550	CF	SYRACUSE	UT		02/10/2025	7.500	273,118		(131)				340,000	12/19/2024
100192551	CF	BALTIMORE	MD		02/10/2025	8.125	346,571		(253)				430,000	11/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192552	CF	SAN TAN VALLEY	AZ		02/10/2025	7.500	301,830		(154)				370,000	11/20/2024
100192556	CF	MANTECA	CA		02/10/2025	7.750	566,381		(345)				695,000	12/06/2024
100192557	CF	MERCED	CA		02/10/2025	7.750	358,607		(398)				525,000	12/06/2024
100192558	CF	ODESSA	TX		02/10/2025	7.875	267,573		(182)				325,000	12/03/2024
100192559	CF	PHOENIX	AZ		02/10/2025	7.375	402,058		(170)				500,000	12/09/2024
100192560	CF	LAS VEGAS	NV		02/10/2025	5.750	262,479		408				362,000	12/03/2024
100192561	CF	ACWORTH	GA		02/10/2025	5.625	334,702		588				495,000	11/27/2024
100192562	CF	LITITZ	PA		02/10/2025	7.750	238,891		(154)				295,000	12/09/2024
100192563	CF	ROSEVILLE	CA		02/10/2025	5.750	401,215		624				555,000	12/05/2024
100192564	CF	SARASOTA	FL		02/10/2025	6.000	350,777		401				490,000	12/09/2024
100192565	CF	FLAGSTAFF	AZ		02/10/2025	7.375	630,132		(274)				779,000	12/11/2024
100192566	CF	DARTMOUTH	MA		02/10/2025	7.750	698,668		(424)				850,000	12/11/2024
100192567	CF	FAIRFIELD	CT		02/10/2025	7.250	626,805		(219)				785,000	12/10/2024
100192568	CF	MYRTLE BEACH	SC		02/10/2025	5.750	260,136		405				356,000	12/10/2024
100192569	CF	YUCCA VALLEY	CA		02/10/2025	7.625	440,154		(225)				565,000	12/12/2024
100192570	CF	LAKE OZARK	MO		02/10/2025	7.875	221,841		(182)				295,000	12/12/2024
100192571	CF	TALENT	OR		02/10/2025	6.990	338,210		(57)				428,000	12/11/2024
100192574	CF	MADISON	AL		02/10/2025	5.750	179,991		272				250,000	12/13/2024
100192575	CF	BROOKINGS	OR		02/10/2025	8.250	405,801		(280)				495,000	12/17/2024
100192576	CF	SAINT JOHN	IN		02/10/2025	5.750	73,726		617				366,000	12/13/2024
100192577	CF	FORNEY	TX		02/10/2025	6.875	301,880		(24)				379,000	12/16/2024
100192578		DANIA BEACH	FL		02/10/2025	6.875	568,920		(45)				770,000	12/16/2024
100192579	CF	LAWRENCEVILLE	GA		02/10/2025	7.750	331,509		(201)				404,000	12/19/2024
100192580	CF	LAWRENCEVILLE	GA		02/10/2025	7.750	214,662		(349)				411,000	12/19/2024
100192581	CF	PERRIS	CA		02/10/2025	6.990	480,422		(86)				602,000	12/17/2024
100192582	CF	CORONA	CA		02/10/2025	6.875	407,778		(40)				535,000	12/19/2024
100192583	CF	SCHAUMBURG	IL		02/10/2025	7.875	369,817		(197)				482,000	11/22/2024
100192584	CF	SCHAUMBURG	IL		02/10/2025	7.875	337,635		(181)				440,000	11/22/2024
100192585	CF	HOUSTON	TX		02/10/2025	7.750	297,825		(185)				365,000	12/19/2024
100192586		BIG BEAR CITY	CA		02/10/2025	6.999	760,180		(124)				950,000	12/18/2024
100192587	CF	ELVERSON	PA		02/10/2025	7.625	254,102		(155)				360,000	12/19/2024
100192588	CF	ROYSE CITY	TX		02/10/2025	6.875	245,322		(33)				320,000	12/19/2024
100192589	CF	LAVEEN	AZ		02/10/2025	7.750	393,073		(214)				535,000	12/10/2024
100192590	CF	WINCHENDON	MA		02/10/2025	7.990	242,194		(79)				345,000	12/10/2024
100192591	CF	ARGYLE	TX		02/10/2025	7.375	254,529		(82)				336,000	12/09/2024
100192592	CF	CHATTANOOGA	TN		02/10/2025	7.375	229,317		(143)		(13)		345,000	12/06/2024
100192593	CF	MINNEAPOLIS	MN		02/10/2025	7.125	1,002,094		(132)				1,370,000	12/09/2024
100192594	CF	PHOENIX	AZ		02/10/2025	7.625	267,855		(133)				350,000	12/11/2024
100192596	CF	FORT WORTH	TX		02/10/2025	8.250	439,608		(259)				630,000	12/13/2024
100192597	CF	WALTHAM	MA		02/10/2025	7.125	319,270		(58)				425,000	12/12/2024
100192598	CF	ALTON	TX		02/10/2025	6.625	369,946		65				518,000	11/01/2024
100192599	CF	MIAMI	FL		02/10/2025	7.125	358,656		(58)				530,000	12/11/2024
100192600	CF	CUMMING	GA		02/10/2025	6.990	634,887		(50)				850,000	12/17/2024
100192601	CF	MARIETTA	GA		02/10/2025	6.990	196,668		28				275,000	12/12/2024
100192602	CF	VACAVILLE	CA		02/10/2025	7.625	466,574		(226)				610,000	12/09/2024
100192603	CF	SEATTLE	WA		02/10/2025	6.875	538,898		(19)				785,000	12/12/2024
100192604	CF	MCKINNEY	TX		02/10/2025	7.500	274,722		(124)				363,000	12/13/2024
100192605	CF	MINNEAPOLIS	MN		02/10/2025	6.990	362,663		(47)				485,000	12/06/2024
100192607	CF	PRINCETON	TX		02/10/2025	7.625	256,432		(127)				336,000	12/06/2024
100192608	CF	SILVER SPRING	MD		02/10/2025	7.250	399,737		(114)				530,000	12/11/2024
100192609	CF	LILLINGTON	NC		02/10/2025	7.250	253,168		(87)				340,000	12/10/2024
100192611	CF	GRAIN VALLEY	MO		02/10/2025	7.500	282,345		(127)				370,000	12/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192612	CF	NORWALK	CT		02/10/2025	7.375	482,579		(194)				635,000	11/15/2024
100192613	CF	EXTON	PA		02/10/2025	6.875	334,937		(20)				460,000	12/13/2024
100192614	CF	GARDNER	MA		02/10/2025	7.250	378,734		(126)				503,000	12/06/2024
100192615	CF	MERCED	CA		02/10/2025	7.500	377,810		(173)				495,000	12/09/2024
100192616	CF	NEW ORLEANS	LA		02/10/2025	6.875	354,087		(32)				489,000	11/26/2024
100192617	CF	PHOENIX	AZ		02/10/2025	7.250	434,570		(135)				635,000	12/12/2024
100192618	CF	LEHI	UT		02/10/2025	7.500	431,306		(198)				568,000	12/17/2024
100192619	CF	LARGO	FL		02/10/2025	7.625	313,894		(157)				420,000	12/13/2024
100192621	CF	NORTH MYRTLE BEACH	SC		02/10/2025	7.625	280,448		(159)				368,000	12/12/2024
100192622	CF	WINDSOR LOCKS	CT		02/10/2025	7.625	248,579		(146)				325,000	12/13/2024
100192623	CF	CRANSTON	RI		02/10/2025	7.250	465,071		(165)				620,000	12/13/2024
100192624	CF	SOMERVILLE	MA		02/10/2025	7.125	849,953		(175)				1,135,000	12/19/2024
100192625	CF	ALEXANDRIA	VA		02/10/2025	6.990	655,771		(81)				940,000	11/27/2024
100192626	CF	LYNN	MA		02/10/2025	7.250	816,855		(305)				1,077,000	12/06/2024
100192627	CF	CHANDLER	AZ		02/10/2025	7.625	447,400		(251)				586,000	12/12/2024
100192628	CF	FRESNO	CA		02/10/2025	7.500	289,501		(122)				410,000	12/16/2024
100192629	CF	KANSAS CITY	MO		02/10/2025	6.875	343,190		(42)				509,000	12/11/2024
100192630	CF	SACHSE	TX		02/10/2025	6.990	306,737		(58)				410,000	12/03/2024
100192631	CF	MOUNTLAKE TERRACE	WA		02/10/2025	6.990	434,628		(91)				585,000	12/11/2024
100192632	CF	NEW MARKET	MD		02/10/2025	7.375	465,636		(205)				615,000	12/12/2024
100192633	CF	CEDAR PARK	TX		02/10/2025	7.500	483,199		(197)				680,000	12/12/2024
100192634	CF	MIDDLETOWN	DE		02/10/2025	6.990	338,095		(65)				452,000	12/12/2024
100192635	CF	MARYVILLE	TN		02/10/2025	6.750	253,539		(7)				352,000	12/13/2024
100192636		AURORA	CO		02/10/2025	6.875	329,240		(43)				450,000	12/16/2024
100192637	CF	MANAKIN SABOT	VA		02/10/2025	6.875	343,862		(45)				470,000	12/13/2024
100192638	CF	PARKLAND	FL		02/10/2025	6.375	376,570		121				520,000	12/16/2024
100192639	CF	UNION	NJ		02/10/2025	6.875	695,724		(92)				975,000	12/13/2024
100192640	CF	HURRICANE	UT		02/10/2025	7.125	319,809		(84)				425,000	12/16/2024
100192641	CF	FAIR LAWN	NJ		02/10/2025	7.000	468,327		(95)				635,000	12/16/2024
100192642	CF	WARRINGTON	PA		02/10/2025	7.500	266,539		(271)				460,000	12/16/2024
100192644	CF	MANASSAS	VA		02/10/2025	7.250	300,179		(118)				410,000	12/18/2024
100192645	CF	TEMPE	AZ		02/10/2025	6.990	471,636		(94)				630,000	12/17/2024
100192646	CF	WINDERMERE	FL		02/10/2025	7.750	319,130		(196)				415,000	12/18/2024
100192648	CF	SALEM	MA		02/10/2025	6.990	567,836		(114)				757,000	12/18/2024
100192649	CF	VAN BUREN TOWNSHIP	MI		02/10/2025	7.625	261,263		(153)				350,000	12/18/2024
100192650	CF	HENRICO	VA		02/10/2025	7.500	305,356		(158)				410,000	12/18/2024
100192651	CF	DENVER	CO		02/10/2025	6.875	454,804		(73)				630,000	11/19/2024
100192652	CF	STEPHENS CITY	VA		02/10/2025	7.500	255,016		(153)				334,000	12/06/2024
100192653		PLANO	TX		02/10/2025	7.375	316,967		(151)				417,000	12/05/2024
100192656	CF	SARASOTA	FL		02/10/2025	6.625	224,119		15				307,000	12/09/2024
100192657	CF	MCCORDSVILLE	IN		02/10/2025	7.625	276,181		(167)				360,000	12/10/2024
100192659	CF	KNOXVILLE	TN		02/10/2025	7.625	405,507		(233)				540,000	12/11/2024
100192660	CF	WYLIE	TX		02/10/2025	6.875	258,372		(39)				345,000	12/09/2024
100192661	CF	BAKERSFIELD	CA		02/10/2025	7.375	233,775		(127)				350,000	12/07/2024
100192663	CF	HOLLY SPRINGS	NC		02/10/2025	7.000	304,613		(64)				418,000	12/10/2024
100192664	CF	SANDY SPRINGS	GA		02/10/2025	7.125	423,169		(125)				570,000	12/11/2024
100192665	CF	SAN ANTONIO	TX		02/10/2025	7.375	6,314		(83)				445,000	12/11/2024
100192666	CF	INDIAN TRAIL	NC		02/10/2025	6.750	293,645		(15)				428,000	12/11/2024
100192667	CF	LITTLETON	CO		02/10/2025	6.990	432,684		(96)				600,000	12/12/2024
100192668	CF	PROVO	UT		02/10/2025	7.375	236,003		(128)				450,000	12/12/2024
100192669	CF	WEISER	ID		02/10/2025	6.990	252,060		(57)				335,000	12/13/2024
100192670	CF	DRAPER	UT		02/10/2025	7.125	551,394		(160)				731,000	12/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192671	CF	FREDERICK	MD		02/10/2025	6.875	269,934		(81)	(1)			470,000	12/13/2024
100192672	CF	WOODSTOCK	GA		02/10/2025	7.625	284,145		(166)				389,000	12/13/2024
100192673	CF	CARMEL	IN		02/10/2025	7.125	321,143		(94)				425,000	12/13/2024
100192675	CF	PLAINFIELD	IL		02/10/2025	7.375	245,287		(134)				325,000	12/13/2024
100192676	CF	LA VERKIN	UT		02/10/2025	7.125	589,160		(169)				785,000	12/17/2024
100192677	CF	LAND O LAKES	FL		02/10/2025	6.875	228,929		(41)				305,000	12/13/2024
100192678	CF	SAVANNAH	GA		02/10/2025	7.000	277,154		(62)				378,000	12/17/2024
100192679	CF	CONROE	TX		02/10/2025	6.990	283,588		(61)				395,000	12/16/2024
100192680	CF	MIDLAND	TX		02/10/2025	6.875	368,193		(65)				491,000	12/10/2024
100192681	CF	SEASIDE	OR		02/10/2025	8.125	544,113		(404)				750,000	12/13/2024
100192682	CF	TOMS RIVER	NJ		02/10/2025	6.990	387,638		(88)				515,000	12/18/2024
100192683	CF	PHOENIX	AZ		02/10/2025	6.500	435,853		91				596,000	12/12/2024
100192684	CF	SOUTH PADRE ISLAND	TX		02/10/2025	7.750	176,250		(472)	(1)			450,000	12/12/2024
100192685	CF	DEER PARK	TX		02/10/2025	6.990	237,610		(64)				315,000	12/11/2024
100192686	CF	PROVIDENCE	RI		02/10/2025	7.375	174,543		(163)				319,000	12/12/2024
100192687	CF	HURRICANE	UT		02/10/2025	7.000	296,883		(75)				401,000	12/16/2024
100192688	CF	FREDERICK	MD		02/10/2025	7.875	330,604		(251)				445,000	11/27/2024
100192689	CF	JERSEY CITY	NJ		02/10/2025	6.990	571,108		(137)				840,000	12/16/2024
100192691	CF	HENDERSON	NV		02/10/2025	7.375	289,918		(147)				380,000	12/06/2024
100192693	CF	HENDERSON	NV		02/10/2025	7.375	302,157		(153)				400,000	12/06/2024
100192694	CF	LAWRENCE TOWNSHIP	NJ		02/10/2025	7.000	247,048		(72)				340,000	12/17/2024
100192696	CF	LONGS	SC		02/10/2025	6.375	231,925		67				325,000	11/19/2024
100192697	CF	MINERAL	VA		02/10/2025	7.250	532,925		(228)				701,000	12/09/2024
100192698	CF	PEYTON	CO		02/10/2025	7.375	390,221		(199)				523,000	12/09/2024
100192699	CF	WEST CHESTER	PA		02/10/2025	7.375	326,869		(153)				445,000	12/09/2024
100192700	CF	DALLAS	TX		02/10/2025	7.490	476,027		(269)				623,000	12/09/2024
100192701	CF	BANNER ELK	NC		02/10/2025	6.875	383,345		(79)				520,000	12/10/2024
100192702	CF	CYPRESS	TX		02/10/2025	6.875	279,585		(54)				420,000	12/10/2024
100192703	CF	STAR	ID		02/10/2025	7.125	329,399		(110)				455,000	12/10/2024
100192704	CF	CARSON CITY	NV		02/10/2025	7.250	448,391		(238)				685,000	12/10/2024
100192705	CF	ORANGE	CA		02/10/2025	6.990	784,536		(211)				1,040,000	12/10/2024
100192706	CF	NORTH RICHLAND HILLS	TX		02/10/2025	7.125	227,687		(138)				383,000	12/10/2024
100192707	CF	HARVEST	AL		02/10/2025	7.125	246,470		(105)				335,000	12/10/2024
100192708	CF	INLET BEACH	FL		02/10/2025	7.000	693,965		(189)				935,000	12/11/2024
100192709	CF	GLASSBORO	NJ		02/10/2025	7.500	327,153		(187)				428,000	12/11/2024
100192711	CF	FORT WORTH	TX		02/10/2025	6.875	289,067		(59)				395,000	12/11/2024
100192712	CF	TUCSON	AZ		02/10/2025	7.125	344,655		(117)				475,000	12/12/2024
100192713	CF	DUCK CREEK VILLAGE	UT		02/10/2025	6.875	614,784		(127)				850,000	12/12/2024
100192714	CF	STEPHENS CITY	VA		02/10/2025	7.375	317,569		(172)				426,000	12/13/2024
100192715	CF	LAND O LAKES	FL		02/10/2025	6.875	257,619		(49)				343,000	12/12/2024
100192716	CF	NEW SMYRNA BEACH	FL		02/10/2025	7.500	439,244		(249)				575,000	12/12/2024
100192717	CF	AUSTIN	TX		02/10/2025	6.875	514,776		(104)				720,000	12/12/2024
100192718	CF	LAS VEGAS	NV		02/10/2025	6.875	349,501		(61)				467,000	12/13/2024
100192719	CF	LITTLE FERRY	NJ		02/10/2025	6.500	404,969		75				550,000	12/13/2024
100192720	CF	WEST CHICAGO	IL		02/10/2025	7.500	241,537		(169)				320,000	12/13/2024
100192721	CF	CENTER BARNSTEAD	NH		02/10/2025	7.500	472,309		(269)				615,000	12/16/2024
100192722	CF	MANTECA	CA		02/10/2025	7.250	524,787		(233)				692,000	12/16/2024
100192723	CF	JUPITER	FL		02/10/2025	7.375	534,235		(262)				705,000	12/16/2024
100192724	CF	ENGLEWOOD	FL		02/10/2025	6.990	532,889		(101)				841,000	12/13/2024
100192725	CF	VILLAS	NJ		02/10/2025	6.875	710,847		(142)				960,000	12/13/2024
100192726	CF	HARWOOD	MD		02/10/2025	6.990	436,450		(78)				628,000	12/16/2024
100192727	CF	REDMOND	OR		02/10/2025	7.375	273,803		(145)				358,000	12/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192728	CF	ROYSE CITY	TX		02/10/2025	7.625	239,723		(166)				315,000	12/16/2024
100192729	CF	SPANISH FORK	UT		02/10/2025	6.625	322,787		14				468,000	12/17/2024
100192730	CF	DAYTON	OH		02/10/2025	6.875	228,105		(52)				305,000	12/16/2024
100192731	CF	ROUND ROCK	TX		02/10/2025	7.000	237,952		(70)				317,000	12/16/2024
100192732	CF	CORONA	CA		02/10/2025	6.625	568,141		24				766,000	12/14/2024
100192733	CF	THORNTON	CO		02/10/2025	7.125	317,005		(125)				480,000	12/18/2024
100192734	CF	TRAVERSE CITY	MI		02/10/2025	7.375	270,442		(148)				353,000	12/17/2024
100192735	CF	NORTH KINGSTOWN	RI		02/10/2025	7.875	580,615		(404)				900,000	12/18/2024
100192736	CF	PEARLAND	TX		02/10/2025	7.000	235,518		(73)				326,500	12/17/2024
100192737	CF	SALTER PATH	NC		02/10/2025	7.000	396,134		(110)				527,000	12/18/2024
100192738	CF	RICHMOND	CA		02/10/2025	6.990	660,054		(178)				900,000	12/18/2024
100192740	CF	GRAND JUNCTION	CO		02/10/2025	6.625	333,824		14				450,000	12/18/2024
100192741	CF	LITTLE ELM	TX		02/10/2025	8.125	268,238		(217)				400,000	11/25/2024
100192742	CF	FLOWERY BRANCH	GA		02/10/2025	8.000	155,350		(525)				415,000	12/06/2024
100192743	CF	ASHEVILLE	NC		02/10/2025	7.490	328,542		(230)				490,000	12/13/2024
100192744	CF	WALDORF	MD		02/10/2025	6.990	305,735		(72)				435,000	12/11/2024
100192746	CF	POWAY	CA		02/10/2025	6.990	638,497		(136)				925,000	12/12/2024
100192747	CF	MIAMI	FL		02/10/2025	6.990	765,204		(163)				1,100,000	12/17/2024
100192748	CF	DURHAM	NC		02/10/2025	6.000	333,712		265				502,000	11/06/2024
100192749	CF	LOS ANGELES	CA		02/10/2025	7.000	947,928		(206)				1,350,000	12/12/2024
100192750	CF	UPLAND	CA		02/10/2025	7.000	377,056		(99)				656,000	12/11/2024
100192751	CF	DURHAM	NC		02/10/2025	6.375	244,342		66				406,000	12/06/2024
100192753	CF	HOUSTON	TX		02/10/2025	6.990	689,440		(196)				980,000	12/12/2024
100192754	CF	MANTECA	CA		02/10/2025	6.875	542,987		(122)				785,000	12/10/2024
100192755	CF	OCEANSIDE	CA		02/10/2025	6.500	555,904		88				845,000	12/07/2024
100192757	CF	TEQUESTA	FL		02/10/2025	7.375	749,542		(377)				1,050,000	12/16/2024
100192758	CF	SARASOTA	FL		02/10/2025	6.875	370,797		(76)				640,000	12/16/2024
100192760	CF	AUBREY	TX		02/10/2025	6.990	320,217		(72)				468,000	12/18/2024
100192762	CF	AURORA	CO		02/10/2025	6.990	373,483		(107)				550,000	12/20/2024
100192763	CF	HEBER CITY	UT		02/10/2025	6.624	497,352		17				800,000	12/18/2024
100192764	CF	GLEN ALLEN	VA		02/10/2025	6.875	320,556		(72)				506,000	12/18/2024
100192765	CF	ODESSA	FL		02/10/2025	6.000	757,581		598				1,315,000	12/17/2024
100192766	CF	MURRELLS INLET	SC		02/10/2025	6.875	592,797		(123)				850,000	12/18/2024
100192767	CF	SARASOTA	FL		02/10/2025	6.599	406,738		17				640,000	12/20/2024
100192768	CF	LAUREL	MD		02/10/2025	6.624	308,478		5				450,000	12/20/2024
100192769	CF	DALLAS	TX		02/10/2025	6.990	388,217		(110)				577,000	12/18/2024
100192770	CF	RICHMOND	VA		02/10/2025	5.999	237,490		140				353,000	12/23/2024
100192771	CF	KAILUA	HI		02/10/2025	6.624	1,002,050		16				1,510,000	12/21/2024
100192772	CF	QUEEN CREEK	AZ		02/10/2025	7.500	561,468		(197)				717,000	12/09/2024
100192773	CF	EL MIRAGE	AZ		02/10/2025	7.500	319,202		(114)				450,000	01/04/2025
100192774	CF	TEMPE	AZ		02/10/2025	7.625	305,891		(156)				400,000	01/03/2025
100192775	CF	LINEVILLE	AL		02/10/2025	7.375	347,796		(119)				430,000	12/23/2024
100192776	CF	FAYETTEVILLE	AR		02/10/2025	7.624	306,735		(154)				375,000	12/23/2024
100192777	CF	TUCSON	AZ		02/10/2025	7.500	272,469		(144)				350,000	12/20/2024
100192778	CF	FAIRHOPE	AL		02/10/2025	7.125	293,515		(87)				395,000	01/04/2025
100192779	CF	BENTONVILLE	AR		02/10/2025	7.125	365,384		(101)				492,000	12/20/2024
100192780	CF	SCOTTSDALE	AZ		02/10/2025	6.999	485,584		(51)				620,000	12/21/2024
100192781	CF	CENTERTON	AR		02/10/2025	6.750	253,302		(24)				340,000	12/20/2024
100192782	CF	TUCSON	AZ		02/10/2025	7.250	284,322		(90)				376,000	12/21/2024
100192783	CF	PINETOP	AZ		02/10/2025	7.125	379,620		(78)				475,000	12/10/2024
100192784	CF	OPELIKA	AL		02/10/2025	6.990	215,200		(95)	(23)			456,000	12/20/2024
100192785	CF	SEDONA	AZ		02/10/2025	6.124	579,006		321				808,000	12/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192786	CF	SCOTTSDALE	AZ		02/10/2025	6.990	796,044		(146)				1,117,500	12/18/2024
100192787	CF	FOUNTAIN HILLS	AZ		02/10/2025	6.624	619,897		62				857,000	12/28/2024
100192788	CF	BUENA PARK	CA		02/10/2025	7.875	734,674		(420)				933,000	12/23/2024
100192789	CF	MESA	AZ		02/10/2025	7.250	310,379		(134)				425,000	12/30/2024
100192790	CF	OAKHURST	CA		02/10/2025	7.625	471,948		(207)				580,000	12/27/2024
100192791	CF	FRESNO	CA		02/10/2025	7.500	445,687		(190)				560,000	12/26/2024
100192792	CF	PHOENIX	AZ		02/10/2025	7.125	331,460		(110)				500,000	12/20/2024
100192793	CF	YUBA CITY	CA		02/10/2025	7.750	402,952		(230)				535,000	12/30/2024
100192794	CF	MADERA	CA		02/10/2025	6.625	303,924		55				409,000	12/12/2024
100192795	CF	MANTECA	CA		02/10/2025	8.000	491,492		(140)				648,880	12/13/2024
100192796		FRESNO	CA		02/10/2025	7.250	304,714		(103)				408,000	12/27/2024
100192797	CF	CAMBRIA	CA		02/10/2025	7.625	922,584		(439)				1,325,000	12/19/2024
100192798	CF	TEMECULA	CA		02/10/2025	6.875	445,908		(44)				596,000	01/06/2025
100192799	CF	SANTA CLARA	CA		02/10/2025	7.250	313,287		(126)				420,000	12/26/2024
100192800	CF	BAKERSFIELD	CA		02/10/2025	7.125	444,818		(112)				590,000	12/27/2024
100192801	CF	LAGUNA NIGUEL	CA		02/10/2025	7.250	689,221		(286)				907,000	12/17/2024
100192802	CF	GRASS VALLEY	CA		02/10/2025	6.624	256,316		46				425,000	12/26/2024
100192803	CF	CONCORD	CA		02/10/2025	6.875	856,336		(25)				1,150,000	12/27/2024
100192804	CF	LONG BEACH	CA		02/10/2025	6.624	916,091		111				1,240,000	12/26/2024
100192805	CF	MANTECA	CA		02/10/2025	6.624	515,123		41				699,000	12/30/2024
100192806	CF	DISCOVERY BAY	CA		02/10/2025	6.875	372,561		(128)				700,000	12/23/2024
100192807		WHITTIER	CA		02/10/2025	6.750	1,086,869		46				1,465,000	12/27/2024
100192808	CF	MENIFEE	CA		02/10/2025	7.500	394,009		(234)				549,000	12/04/2024
100192809	CF	MANTECA	CA		02/10/2025	6.499	466,479		92				750,000	01/07/2025
100192811	CF	MANTECA	CA		02/10/2025	6.499	458,203		82				750,000	12/28/2024
100192812	CF	CATHEDRAL CITY	CA		02/10/2025	6.990	327,368		(88)				465,000	12/18/2024
100192814		COLORADO SPRINGS	CO		02/10/2025	7.625	453,722		(231)				620,000	12/05/2024
100192815	CF	WINCHESTER	CA		02/10/2025	6.875	589,716		(122)				875,000	12/19/2024
100192816	CF	EDGEWATER	CO		02/10/2025	7.000	923,994		(175)				1,250,000	12/19/2024
100192817	CF	ARVADA	CO		02/10/2025	6.375	356,297		99				522,000	12/30/2024
100192818	CF	WESTMINSTER	CO		02/10/2025	6.625	750,152		157				1,020,000	12/23/2024
100192819	CF	WEST HARTFORD	CT		02/10/2025	7.625	318,964		(149)				402,000	12/23/2024
100192821	CF	CULVER CITY	CA		02/10/2025	6.624	1,235,138		132				1,850,000	12/20/2024
100192822	CF	CASTLE PINES	CO		02/10/2025	6.624	51,653		38				710,000	12/30/2024
100192823	CF	PARRISH	FL		02/10/2025	7.625	359,467		(174)				450,000	11/30/2024
100192824	CF	WASHINGTON	DC		02/10/2025	6.999	402,022		(79)				575,000	12/30/2024
100192826	CF	NEWARK	DE		02/10/2025	6.990	284,536		(74)				380,000	12/20/2024
100192827	CF	ORLANDO	FL		02/10/2025	7.875	206,156		(6)				259,000	12/31/2024
100192828	CF	DENVER	CO		02/10/2025	6.499	793,179		133				1,175,000	12/30/2024
100192829	CF	BRISTOL	CT		02/10/2025	6.624	139,760		149				200,000	12/07/2024
100192830	CF	MIAMI	FL		02/10/2025	7.500	399,630		(147)				526,000	12/24/2024
100192831	CF	ALTAMONTE SPRINGS	FL		02/10/2025	6.990	309,067		(9)				416,000	09/24/2024
100192832	CF	WILTON MANORS	FL		02/10/2025	7.375	533,744		(238)				735,000	12/09/2024
100192833	CF	FERNANDINA BEACH	FL		02/10/2025	7.250	272,811		(228)	(2)			500,000	12/20/2024
100192834	CF	ORLANDO	FL		02/10/2025	6.990	635,117		(98)				847,000	12/23/2024
100192835	CF	BOCA RATON	FL		02/10/2025	6.990	392,350		(100)				560,000	12/23/2024
100192836		FORT PIERCE	FL		02/10/2025	6.999	231,475		5				312,000	12/23/2024
100192837	CF	KISSIMMEE	FL		02/10/2025	6.250	340,470		125				520,000	12/31/2024
100192838	CF	ZEPHYRHILLS	FL		02/10/2025	6.490	347,566		93				538,000	12/26/2024
100192839		MIAMI	FL		02/10/2025	7.500	376,616		(89)				535,000	12/23/2024
100192840	CF	TAMPA	FL		02/10/2025	6.375	316,958		110				435,000	12/26/2024
100192841	CF	MIAMI	FL		02/10/2025	6.875	525,539		(96)				750,000	12/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192842	CF	LAWRENCEVILLE	GA		02/10/2025	7.750	314,156		(139)				390,000	12/23/2024
100192843	CF	BLUE RIDGE	GA		02/10/2025	7.490	392,024		(131)				492,000	12/13/2024
100192844	CF	JACKSONVILLE	FL		02/10/2025	6.875	229,259		(44)				327,000	12/26/2024
100192846	CF	DULUTH	GA		02/10/2025	7.875	284,222		(125)				350,000	01/03/2025
100192847	CF	DELRAY BEACH	FL		02/10/2025	6.624	976,081		172				1,325,000	01/03/2025
100192848	CF	SAVANNAH	GA		02/10/2025	7.625	476,787		(269)				620,000	01/02/2025
100192849	CF	SAVANNAH	GA		02/10/2025	7.375	444,076		(215)				585,000	01/03/2025
100192850	CF	LAWRENCEVILLE	GA		02/10/2025	8.000	297,108		(244)				392,000	12/19/2024
100192851	CF	LAWRENCEVILLE	GA		02/10/2025	7.750	290,533		(198)				382,000	12/23/2024
100192852	CF	ALPHARETTA	GA		02/10/2025	7.375	457,122		(198)				605,000	12/30/2024
100192853	CF	WOODSTOCK	GA		02/10/2025	6.875	368,880		(52)				525,000	12/27/2024
100192854	CF	WOODSTOCK	GA		02/10/2025	6.875	389,453		(75)				537,000	12/23/2024
100192855	CF	HILO	HI		02/10/2025	7.875	369,839		(220)				450,000	12/20/2024
100192857	CF	STONE MOUNTAIN	GA		02/10/2025	6.990	375,204		(64)				504,000	12/19/2024
100192858	CF	RINGGOLD	GA		02/10/2025	6.990	235,480		(67)				314,000	12/23/2024
100192859	CF	KAPAA	HI		02/10/2025	7.250	970,804		(417)				1,275,000	12/19/2024
100192862	CF	NAMPA	ID		02/10/2025	5.375	274,417		611				400,000	12/03/2024
100192863	CF	GREENWOOD	IN		02/10/2025	7.990	276,499		(187)				360,000	11/27/2024
100192864	CF	STAR	ID		02/10/2025	6.625	310,229		34				433,000	12/18/2024
100192865	CF	CHICAGO	IL		02/10/2025	7.375	355,510		(58)				575,000	12/26/2024
100192866	CF	HOWE	IN		02/10/2025	7.625	275,017		(172)				357,500	12/19/2024
100192867	CF	FORT WAYNE	IN		02/10/2025	6.999	237,828		(64)				323,000	01/03/2025
100192868	CF	OLATHE	KS		02/10/2025	6.624	336,080		41				455,000	12/23/2024
100192870	CF	BURLINGTON	MA		02/10/2025	7.125	440,109		(121)				587,000	12/19/2024
100192871	CF	BOSTON	MA		02/10/2025	7.250	848,076		(322)				1,230,000	01/03/2025
100192872	CF	MEDFORD	MA		02/10/2025	6.999	788,182		(138)				1,050,000	12/30/2024
100192873	CF	RAYMOND	ME		02/10/2025	7.625	258,239		(149)				322,000	12/13/2024
100192874	CF	HAVERHILL	MA		02/10/2025	6.750	228,000		(25)				315,000	12/20/2024
100192876	CF	SILVER SPRING	MD		02/10/2025	7.125	465,767		(86)				625,000	11/20/2024
100192877	CF	BALTIMORE	MD		02/10/2025	6.750	388,077		(29)				580,000	12/20/2024
100192878	CF	SPRINGFIELD	MA		02/10/2025	7.250	175,694		53				255,000	12/26/2024
100192879	CF	FREDERICK	MD		02/10/2025	6.999	337,871		(12)				455,000	12/30/2024
100192880	CF	MAYER	MN		02/10/2025	7.499	718,051		(267)				945,000	12/31/2024
100192881	CF	EVERETT	MA		02/10/2025	6.375	680,521		258				1,002,000	12/30/2024
100192882		MINNEAPOLIS	MN		02/10/2025	7.375	277,990		(118)				370,000	12/13/2024
100192883		FUQUAY VARINA	NC		02/10/2025	8.125	343,641		(244)				434,000	12/20/2024
100192885	CF	CLYDE	NC		02/10/2025	7.875	288,631		(189)				365,000	12/20/2024
100192886	CF	WOODBURY	MN		02/10/2025	7.125	259,730		(102)				350,000	12/20/2024
100192887	CF	COROLLA	NC		02/10/2025	7.375	602,638		(208)				745,000	12/20/2024
100192888	CF	LEES SUMMIT	MO		02/10/2025	6.750	242,317		(14)				325,000	12/20/2024
100192890		CHARLOTTE	NC		02/10/2025	7.500	198,958		(234)				374,000	12/30/2024
100192891		FITCHBURG	MA		02/10/2025	6.624	263,238		108				497,000	01/07/2025
100192892	CF	ROSEMOUNT	MN		02/10/2025	6.999	241,433		(30)				328,000	12/26/2024
100192893	CF	CHARLOTTE	NC		02/10/2025	7.625	262,851		(163)				335,000	12/30/2024
100192894	CF	WILMINGTON	NC		02/10/2025	7.375	519,316		(247)				686,000	12/18/2024
100192895	CF	HICKORY	NC		02/10/2025	6.500	249,366		51				350,000	11/19/2024
100192896	CF	HAMPSTEAD	NC		02/10/2025	7.500	333,868		(130)				439,000	12/11/2024
100192897	CF	CHARLOTTE	NC		02/10/2025	6.875	434,037		(82)				580,000	12/13/2024
100192898	CF	BELMONT	NC		02/10/2025	7.000	243,962		(72)				353,000	12/20/2024
100192899	CF	TODD	NC		02/10/2025	6.624	337,082		32	(4)			530,000	12/18/2024
100192900	CF	KERNERSVILLE	NC		02/10/2025	6.625	247,537		13				342,000	12/03/2024
100192901	CF	SNEADS FERRY	NC		02/10/2025	7.000	229,963		(69)				305,000	12/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192902	CF	DURHAM	NC		02/10/2025	6.624	500,657		88				728,100	12/23/2024
100192903		WILLIAMSTOWN	NJ		02/10/2025	7.375	330,981		(103)				409,900	12/23/2024
100192904	CF	PISCATAWAY	NJ		02/10/2025	6.999	434,966		(75)				580,000	12/24/2024
100192905	CF	HOWELL	NJ		02/10/2025	7.375	560,776		(257)				745,000	12/23/2024
100192906	CF	LAVALLETTE	NJ		02/10/2025	7.500	467,642		(251)				615,000	12/16/2024
100192907	CF	PARAMUS	NJ		02/10/2025	7.250	720,523		(267)				971,000	12/23/2024
100192908	CF	JACKSON	NJ		02/10/2025	6.875	411,311		(59)				550,000	12/20/2024
100192909	CF	TOMS RIVER	NJ		02/10/2025	6.624	374,519		32				535,000	12/24/2024
100192910	CF	NORTH BRUNSWICK	NJ		02/10/2025	7.000	271,919		(65)				361,000	12/20/2024
100192911	CF	NEW BRUNSWICK	NJ		02/10/2025	6.990	451,994		171				650,000	12/30/2024
100192912	CF	ALBUQUERQUE	NM		02/10/2025	7.875	285,514		(193)				393,000	12/18/2024
100192914	CF	LAS VEGAS	NV		02/10/2025	6.999	749,319		(92)				1,140,000	01/02/2025
100192915	CF	LAS VEGAS	NV		02/10/2025	6.875	283,007		(58)				378,000	12/19/2024
100192916	CF	BUTLER	NJ		02/10/2025	7.500	277,111		(174)				430,000	12/23/2024
100192917	CF	ENGLEWOOD	NJ		02/10/2025	6.875	692,937		(65)				1,000,000	01/24/2025
100192918	CF	SANTA FE	NM		02/10/2025	7.125	406,022		(81)				720,000	12/23/2024
100192919	CF	BATAVIA	OH		02/10/2025	6.875	37,711		(55)				327,000	12/19/2024
100192920	CF	BATAVIA	OH		02/10/2025	6.875	139,388		(66)				326,000	12/19/2024
100192921	CF	CORVALLIS	OR		02/10/2025	7.625	503,463		(275)				665,000	12/30/2024
100192922	CF	COLUMBUS	OH		02/10/2025	6.875	253,905		(45)				384,000	12/30/2024
100192923	CF	GRANTS PASS	OR		02/10/2025	7.125	347,055		(6)				470,000	12/30/2024
100192924	CF	GRESHAM	OR		02/10/2025	6.625	339,781		42				568,000	01/02/2025
100192925	CF	SPRING HILL	TN		02/10/2025	7.750	245,230		(160)				303,000	12/16/2024
100192926	CF	EAST PROVIDENCE	RI		02/10/2025	7.624	363,474		(186)				485,000	01/03/2025
100192927	CF	SOUTH KINGSTOWN	RI		02/10/2025	7.000	537,808		(139)				720,000	12/23/2024
100192928	CF	JACKSON	TN		02/10/2025	7.125	230,828		(91)				305,000	12/12/2024
100192929	CF	MCKINNEY	TX		02/10/2025	8.125	314,172		(213)				390,000	12/20/2024
100192930	CF	SPRINGTOWN	TX		02/10/2025	5.500	208,152		423				297,000	11/26/2024
100192931	CF	MEMPHIS	TN		02/10/2025	7.250	306,397		(94)				435,000	12/16/2024
100192932	CF	HOUSTON	TX		02/10/2025	7.125	335,099		(61)				440,000	12/27/2024
100192933		PRINCETON	TX		02/10/2025	7.125	342,330		(62)				439,900	12/31/2024
100192935	CF	GEORGETOWN	TX		02/10/2025	6.999	314,933		(13)				415,800	12/27/2024
100192936	CF	ELGIN	TX		02/10/2025	6.375	220,724		102				324,000	12/27/2024
100192937	CF	ROUND ROCK	TX		02/10/2025	7.000	271,717		5				360,000	12/23/2024
100192938	CF	ROYSE CITY	TX		02/10/2025	5.750	248,798		421				350,000	12/10/2024
100192939	CF	MCKINNEY	TX		02/10/2025	7.750	312,329		(169)				384,000	01/03/2025
100192940	CF	GRAND PRAIRIE	TX		02/10/2025	7.750	410,476		(240)				515,000	12/11/2024
100192941	CF	HOUSTON	TX		02/10/2025	6.624	348,137		51				450,000	12/26/2024
100192942	CF	RICHMOND	TX		02/10/2025	7.625	318,931		(168)				392,000	12/18/2024
100192943	CF	PLANO	TX		02/10/2025	7.375	366,777		(102)				485,000	01/03/2025
100192944	CF	MANOR	TX		02/10/2025	6.999	288,762		(46)				404,000	12/29/2024
100192945	CF	ROCKPORT	TX		02/10/2025	7.000	300,989		(68)				492,000	12/20/2024
100192946	CF	LEHI	UT		02/10/2025	7.625	358,831		(195)				465,000	12/23/2024
100192947	CF	PLANO	TX		02/10/2025	6.375	503,574		182				695,000	12/31/2024
100192948		FRISCO	TX		02/10/2025	6.250	352,058		170				520,000	12/26/2024
100192949	CF	ANNA	TX		02/10/2025	6.875	334,098		(36)				463,000	12/23/2024
100192950	CF	STEPHENVILLE	TX		02/10/2025	7.000	247,931		(62)				336,000	12/20/2024
100192951	CF	ANNA	TX		02/10/2025	6.875	334,323		(51)				463,000	12/27/2024
100192952	CF	ANNA	TX		02/10/2025	6.500	280,904		52				455,000	12/31/2024
100192953	CF	BLUFFDALE	UT		02/10/2025	7.250	356,918		(113)				480,000	12/06/2024
100192954	CF	FORT WORTH	TX		02/10/2025	7.500	252,378		(160)				333,000	12/27/2024
100192955	CF	KATY	TX		02/10/2025	6.920	318,061		(53)				476,000	12/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100192956	CF	CYPRESS	TX		02/10/2025	6.920	338,065		(56)				495,000	01/02/2025
100192957	CF	ANNA	TX		02/10/2025	6.750	241,521		(28)				381,000	12/13/2024
100192958	CF	ALEDO	TX		02/10/2025	6.875	432,786		(36)				625,000	11/20/2024
100192959	CF	WASHINGTON	UT		02/10/2025	7.125	605,857		(209)				802,000	12/20/2024
100192960	CF	LOGAN	UT		02/10/2025	7.375	419,545		(191)				550,000	12/13/2024
100192961	CF	RESTON	VA		02/10/2025	7.625	694,585		(355)				863,000	12/26/2024
100192962	CF	HEBER CITY	UT		02/10/2025	6.250	530,287		289				790,000	12/06/2024
100192963	CF	RIDGEFIELD	WA		02/10/2025	7.375	459,437		(158)				568,000	12/10/2024
100192964	CF	MANASSAS	VA		02/10/2025	6.875	459,593		(37)				600,000	12/27/2024
100192965	CF	WINCHESTER	VA		02/10/2025	7.375	329,188		(171)				430,000	12/13/2024
100192966	CF	MIDLOTHIAN	VA		02/10/2025	7.250	275,270		(88)				345,000	12/20/2024
100192967	CF	WOODBRIDGE	VA		02/10/2025	6.999	350,109		(81)				465,000	12/20/2024
100192968	CF	WEST POINT	VA		02/10/2025	6.875	269,868		(48)				460,000	12/19/2024
100192969	CF	CHARLOTTESVILLE	VA		02/10/2025	6.375	343,959		145				475,000	12/20/2024
100192970	CF	LYNNWOOD	WA		02/10/2025	6.490	465,900		119				650,000	12/23/2024
100192971	CF	COVINGTON	WA		02/10/2025	6.375	520,308		162				720,000	12/27/2024
100192972	CF	BRILLION	WI		02/10/2025	8.000	262,376		(154)				322,000	12/20/2024
100192973	CF	BELLINGHAM	WA		02/10/2025	7.500	511,366		(270)				750,000	12/16/2024
100192974	CF	DES MOINES	WA		02/10/2025	6.624	336,966		39				490,000	01/07/2025
100192975	CF	SEATTLE	WA		02/10/2025	6.875	532,973		(24)				715,000	12/17/2024
100192976	CF	NEW LISBON	WI		02/10/2025	7.500	557,971		(288)				734,000	12/19/2024
100192977	CF	KENMORE	WA		02/10/2025	6.499	625,984		113				850,000	12/23/2024
100192978	CF	CHEYENNE	WY		02/10/2025	6.750	253,959		(23)				345,000	12/19/2024
100192979	CF	SEATTLE	WA		02/10/2025	6.624	652,589		42				970,000	01/06/2025
100192980		MANHATTAN	MT		02/10/2025	8.000	384,878		(168)				420,000	12/24/2024
100192981		LINCOLN CITY	OR		02/10/2025	7.500	634,922		(175)				715,000	12/17/2024
100192982		CRANE HILL	AL		02/10/2025	7.500	562,042		(76)				650,000	11/26/2024
100192983		ELLIJAY	GA		02/10/2025	8.000	379,812		(186)				448,000	12/23/2024
100192984		PERU	VT		02/10/2025	7.875	403,440		(180)				450,000	12/16/2024
100192985		ANN ARBOR	MI		02/10/2025	8.125	260,708		(101)				285,000	12/06/2024
100192986		FOLEY	AL		02/10/2025	7.625	62,199		(282)				275,000	12/06/2024
100192987		KINGSPORT	TN		02/10/2025	7.875	402,348		(160)				441,000	12/20/2024
100192988		KISSIMMEE	FL		02/10/2025	7.875	356,736		(144)				390,000	12/23/2024
100192989		KNOXVILLE	TN		02/10/2025	7.375	298,886		(83)				330,000	12/13/2024
100192990		LAKE LURE	NC		02/10/2025	7.500	264,253		(95)				290,000	12/23/2024
100192992		BEULAVILLE	NC		02/10/2025	7.500	277,553		(87)				311,000	12/09/2024
100192993		OAKHURST	CA		02/10/2025	6.999	249,981		(1)				290,000	12/20/2024
100192994		ARNOLD	CA		02/10/2025	8.000	350,005		(186)				380,000	11/08/2024
100192995		MOAB	UT		02/10/2025	7.625	714,630		(173)				789,000	12/11/2024
100192996		SHALLOWATER	TX		02/10/2025	7.125	269,922		(44)				302,000	12/19/2024
100192997		LAKE OZARK	MO		02/10/2025	8.125	538,390		(271)				600,000	12/19/2024
100192998		BOISE	ID		02/10/2025	7.625	465,659		(155)				523,000	12/12/2024
100192999		INDIO	CA		02/10/2025	5.750	505,682		977				624,000	11/26/2024
100193000		JACKSONVILLE	FL		02/10/2025	7.990	332,063		(180)				360,000	12/17/2024
100193001		HAWLEY	PA		02/10/2025	8.250	240,629		(138)				260,000	12/06/2024
100193002	CF	GOULDSBORO	PA		02/10/2025	7.490	478,318		(171)				675,000	12/13/2024
100193003		PANAMA CITY BEACH	FL		02/10/2025	5.500	235,164		516				298,500	12/05/2024
100193004		CAMDENTON	MO		02/10/2025	7.625	272,932		(90)				300,000	12/17/2024
100193005		SUCHES	GA		02/10/2025	7.625	492,315		(118)				549,000	12/20/2024
100193006		HOLLAND	MI		02/10/2025	7.750	323,029		(141)				360,000	11/22/2024
100193007		WILMINGTON	NC		02/10/2025	5.500	327,656		715				410,000	12/09/2024
100193008		FERNANDINA BEACH	FL		02/10/2025	6.750	361,191		83				445,000	12/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193009		OCALA	FL		02/10/2025	5.500	260,963		597				330,000	12/12/2024
100193010		TRAVERSE CITY	MI		02/10/2025	7.625	351,209		(124)				395,000	12/23/2024
100193011		DENTON	NC		02/10/2025	8.125	313,447		(182)				343,000	12/23/2024
100193012		PORT ORANGE	FL		02/10/2025	7.990	381,280		(204)				418,000	12/18/2024
100193014		ARVADA	CO		02/10/2025	5.750	554,315		1,006				690,000	12/20/2024
100193015		IDAHO FALLS	ID		02/10/2025	7.990	312,607		(157)				340,000	11/15/2024
100193016		FAIRVIEW	NC		02/10/2025	7.500	793,744		(211)				876,000	01/07/2025
100193017		NORTH EAST	PA		02/10/2025	7.625	362,245		(115)				400,250	12/12/2024
100193018		SNEADS FERRY	NC		02/10/2025	6.490	288,151		203				346,000	12/10/2024
100193019		MARICOPA	AZ		02/10/2025	5.750	288,429		395				365,470	12/19/2024
100193020		CRYSTAL BEACH	TX		02/10/2025	7.375	482,147		(81)				550,000	12/13/2024
100193021		MARICOPA	AZ		02/10/2025	5.750	307,028		352				365,000	12/19/2024
100193022		FRENCH LICK	IN		02/10/2025	7.625	241,791		(96)				284,000	01/07/2025
100193023		GRAVOIS MILLS	MO		02/10/2025	7.875	498,537		(233)				585,000	12/09/2024
100193024		SOUTH BEND	IN		02/10/2025	8.125	320,447		(141)				400,000	12/19/2024
100193025		OAK PARK	IL		02/10/2025	7.875	355,320		(129)				415,000	12/18/2024
100193026		CLEVELAND	GA		02/10/2025	7.375	374,722		(48)				420,000	12/16/2024
100193027		HICKORY	NC		02/10/2025	7.625	246,372		(87)				300,000	12/19/2024
100193028		KISSIMMEE	FL		02/10/2025	8.125	339,291		(187)				392,000	12/06/2024
100193029		TWIN FALLS	ID		02/10/2025	7.500	518,152		(111)				648,000	11/23/2024
100193030		HUDDLESTON	VA		02/10/2025	7.625	554,796		(198)				675,000	11/21/2024
100193031		GREENWOOD	IN		02/10/2025	7.375	287,110		(85)				345,000	12/09/2024
100193032		SAINT PAUL	MN		02/10/2025	7.375	253,540		(42)				298,000	12/23/2024
100193033		NAPLES	FL		02/10/2025	7.625	473,017		(161)				560,000	12/06/2024
100193034		HICKORY	NC		02/10/2025	7.990	284,184		(127)				350,000	11/26/2024
100193035		NEW PORT RICHEY	FL		02/10/2025	7.875	463,537		(469)				650,000	12/26/2024
100193036		GLENWOOD	IA		02/10/2025	6.750	241,913		30				289,000	12/20/2024
100193037		PHILADELPHIA	PA		02/10/2025	8.125	220,092		(12)				260,000	12/30/2024
100193038		JASPER	TN		02/10/2025	7.625	557,080		(162)				700,000	12/16/2024
100193040		CHARLOTTE	NC		02/10/2025	6.990	269,390						338,000	12/19/2024
100193041		LA GRANGE	KY		02/10/2025	8.250	267,087		(147)				335,000	12/19/2024
100193042		LYNCHBURG	VA		02/10/2025	7.125	278,097		3				330,000	12/06/2024
100193043		CHARLOTTE	NC		02/10/2025	7.375	455,142		(111)				533,000	12/18/2024
100193044		LEBANON	TN		02/10/2025	5.750	207,812		383				269,990	12/06/2024
100193045	CF	JEFFERSON	GA		02/10/2025	5.375	161,638		318	(3)			360,000	11/29/2024
100193047		OLYMPIA	WA		02/10/2025	7.500	237,204		(95)				275,000	12/18/2024
100193048		GIBSONVILLE	NC		02/10/2025	7.875	247,115		(150)				295,000	12/18/2024
100193049		HORIZON CITY	TX		02/10/2025	7.124	178,003		60				245,000	12/30/2024
100193050		PITTSBURGH	PA		02/10/2025	7.625	524,895		(187)				610,000	12/20/2024
100193051		SANDERSON	FL		02/10/2025	7.625	288,493		87				350,000	12/19/2024
100193052	CF	BRADENTON	FL		02/10/2025	5.625	252,386		219				505,000	12/05/2024
100193053		MURFREESBORO	TN		02/10/2025	7.625	263,680		(114)				310,000	12/20/2024
100193054		DAYTON	OH		02/10/2025	7.500	273,294		(93)				321,000	12/23/2024
100193055	CF	VICTORVILLE	CA		02/10/2025	5.990	285,821		221				519,000	12/06/2024
100193056	CF	MANDEVILLE	LA		02/10/2025	7.375	164,374		(55)				251,000	01/02/2025
100193057	CF	LUDOWICI	GA		02/10/2025	6.499	146,260		47				230,000	12/28/2024
100193058	CF	MONUMENT	CO		02/10/2025	7.375	482,665		(177)				855,000	01/07/2025
100193059	CF	HENDERSON	NV		02/10/2025	6.875	297,623		(3)				535,000	12/11/2024
100193060	CF	KNOB NOSTER	MO		02/10/2025	7.625	189,614		(90)				280,000	12/23/2024
100193061	CF	SUNSET BEACH	NC		02/10/2025	7.875	183,259		(120)				277,000	11/27/2024
100193062	CF	CAPE CORAL	FL		02/10/2025	7.990	818,831		(515)				1,400,000	12/05/2024
100193063	CF	WESLEY CHAPEL	FL		02/10/2025	8.000	116,718		(210)				260,000	12/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193064	CF	LIVERMORE	CA		02/10/2025	6.999	608,224		(59)				1,225,000	01/07/2025
100193065	CF	PARK CITY	UT		02/10/2025	6.875	1,140,709		(12)				2,250,000	12/30/2024
100193066	CF	IRVINE	CA		02/10/2025	7.000	894,682		(55)				1,570,000	11/19/2024
100193067	CF	HUGO	MN		02/10/2025	7.125	175,115		(23)				250,000	12/17/2024
100193068	CF	GRANADA HILLS	CA		02/10/2025	6.875	644,757		(5)				1,350,000	12/30/2024
100193069	CF	SPARTANBURG	SC		02/10/2025	6.999	175,117		(7)				234,900	12/23/2024
100193070	CF	OCALA	FL		02/10/2025	4.990	190,639		399				415,000	11/27/2024
100193071	CF	CLARKSVILLE	TN		02/10/2025	6.990	149,135		(7)				213,000	12/27/2024
100193072	CF	INDIO	CA		02/10/2025	4.500	303,780		904				600,000	12/18/2024
100193073	CF	CLOVIS	CA		02/10/2025	4.875	230,853		522				488,577	11/01/2024
100193075	CF	MILFORD	DE		02/10/2025	5.500	190,944		296				310,000	12/13/2024
100193076	CF	LATHROP	CA		02/10/2025	4.625	254,466		684				640,000	11/25/2024
100193077	CF	SAINT AUGUSTINE	FL		02/10/2025	5.500	184,643		267				331,000	10/29/2024
100193078	CF	SHERMAN	TX		02/10/2025	5.750	212,398		233				331,000	12/06/2024
100193079	CF	SAN ANTONIO	TX		02/10/2025	5.125	156,118		313				255,000	11/25/2024
100193080	CF	BETHLEHEM	GA		02/10/2025	5.375	178,326		283				317,000	11/27/2024
100193081	CF	HENDERSONVILLE	TN		02/10/2025	7.624	186,611		(80)				255,000	12/27/2024
100193082	CF	HOMESTEAD	FL		02/10/2025	4.375	258,760		855				446,000	11/30/2024
100193083	CF	AURORA	CO		02/10/2025	4.625	300,542		895				520,000	11/29/2024
100193084	CF	BIXBY	OK		02/10/2025	7.500	176,755		(74)				232,000	12/17/2024
100193085	CF	EAGLE	ID		02/10/2025	4.750	251,148		682				430,000	11/15/2024
100193086	CF	POINCIANA	FL		02/10/2025	5.500	179,846		270				289,000	12/10/2024
100193087	CF	MESA	AZ		02/10/2025	4.750	318,370		870				485,000	12/05/2024
100193088	CF	MANTECA	CA		02/10/2025	4.750	458,841		1,260				700,000	11/11/2024
100193089	CF	LITTLETON	CO		02/10/2025	4.875	330,580		843				500,000	12/17/2024
100193090	CF	VALENCIA	CA		02/10/2025	4.875	243,178		600				420,000	11/20/2024
100193091	CF	JOHNSTOWN	CO		02/10/2025	4.990	315,897		754				490,000	11/29/2024
100193092	CF	NARBERTH	PA		02/10/2025	6.750	224,593		31				570,000	01/04/2025
100193093	CF	FAYETTEVILLE	AR		02/10/2025	4.990	209,328		474				390,000	12/06/2024
100193094	CF	LATHROP	CA		02/10/2025	4.990	374,575		943				578,000	11/18/2024
100193095	CF	APEX	NC		02/10/2025	5.125	278,474		610				420,000	12/03/2024
100193096	CF	FRESNO	CA		02/10/2025	4.990	316,775		717				512,000	12/03/2024
100193097	CF	SAINT AUGUSTINE	FL		02/10/2025	5.250	174,620		347				258,000	12/04/2024
100193098	CF	WAKE FOREST	NC		02/10/2025	5.250	274,514		511				443,500	11/27/2024
100193099	CF	LATHROP	CA		02/10/2025	5.250	401,356		825				595,000	12/05/2024
100193100	CF	ACWORTH	GA		02/10/2025	5.250	279,534		526				470,000	11/22/2024
100193101	CF	ACWORTH	GA		02/10/2025	5.250	257,909		512				450,000	11/22/2024
100193102	CF	MADISON	AL		02/10/2025	5.250	210,877		393				386,000	11/26/2024
100193103	CF	ANGIER	NC		02/10/2025	5.375	272,079		519				415,500	12/05/2024
100193104	CF	KNIGHTDALE	NC		02/10/2025	5.375	265,008		481				393,000	11/25/2024
100193105	CF	KNIGHTDALE	NC		02/10/2025	5.375	305,575		553				480,000	12/09/2024
100193106	CF	ACWORTH	GA		02/10/2025	5.375	313,391		569				465,000	11/27/2024
100193107	CF	KNIGHTDALE	NC		02/10/2025	5.375	329,496		618				495,000	11/25/2024
100193108	CF	HENDERSON	NV		02/10/2025	5.375	270,232		459				425,000	12/03/2024
100193109	CF	CORPUS CHRISTI	TX		02/10/2025	5.500	205,728		358				305,000	12/09/2024
100193110	CF	JOHNSTOWN	CO		02/10/2025	5.500	273,222		472				399,900	12/12/2024
100193111	CF	CHINA SPRING	TX		02/10/2025	5.500	202,124		344				299,000	12/16/2024
100193112	CF	ANGIER	NC		02/10/2025	5.500	281,374		468				411,000	12/06/2024
100193113	CF	FRESNO	CA		02/10/2025	5.500	290,323		510				426,000	11/23/2024
100193114	CF	LAS VEGAS	NV		02/10/2025	5.500	318,790		529				465,000	12/10/2024
100193115	CF	FRESNO	CA		02/10/2025	5.500	355,873		630				526,000	12/05/2024
100193116	CF	FRESNO	CA		02/10/2025	5.500	311,601		521				464,000	11/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193117	CF	WASHINGTON	UT		02/10/2025	5.500	245,952		424				360,000	11/22/2024
100193118	CF	FONTANA	CA		02/10/2025	5.500	448,359		748				674,000	11/12/2024
100193119	CF	BREINIGSVILLE	PA		02/10/2025	5.500	261,029		445				400,000	11/26/2024
100193120	CF	ANGIER	NC		02/10/2025	5.500	188,958		307				278,000	11/27/2024
100193121	CF	RICHMOND	TX		02/10/2025	5.500	212,895		343				320,000	12/12/2024
100193122	CF	CHARLOTTE	NC		02/10/2025	5.500	235,012		417				353,000	11/22/2024
100193123	CF	BETHLEHEM	GA		02/10/2025	5.500	192,393		312				336,000	11/27/2024
100193124	CF	BETHLEHEM	GA		02/10/2025	5.500	192,097		312				317,000	11/27/2024
100193125	CF	SPRING	TX		02/10/2025	5.500	178,699		285				265,000	11/27/2024
100193126	CF	PORT ORCHARD	WA		02/10/2025	5.750	384,876		499				566,000	12/05/2024
100193127	CF	CELINA	TX		02/10/2025	5.750	298,515		412				440,000	11/22/2024
100193128	CF	ROSEDALE	MD		02/10/2025	5.750	310,153		402				445,000	12/04/2024
100193129	CF	STATESVILLE	NC		02/10/2025	5.750	257,358		345				372,000	11/26/2024
100193130	CF	LEBANON	TN		02/10/2025	5.750	189,283		277				279,990	12/12/2024
100193131	CF	BETHLEHEM	GA		02/10/2025	5.750	195,851		282				330,000	11/29/2024
100193132	CF	CELINA	TX		02/10/2025	5.750	324,601		449				498,000	11/22/2024
100193133	CF	FORT WORTH	TX		02/10/2025	5.750	259,733		376				377,000	12/10/2024
100193134	CF	WASHINGTON	UT		02/10/2025	5.750	268,476		345				389,000	12/10/2024
100193135	CF	MELISSA	TX		02/10/2025	5.750	414,728		538				595,000	12/16/2024
100193136	CF	WINCHESTER	VA		02/10/2025	5.750	260,117		334				375,000	12/12/2024
100193137	CF	ROSEVILLE	CA		02/10/2025	5.750	363,525		471				553,000	12/02/2024
100193138	CF	SHERMAN	TX		02/10/2025	5.750	175,671		243				273,000	10/30/2024
100193139	CF	MCKINNEY	TX		02/10/2025	5.750	247,491		353				373,000	12/06/2024
100193140	CF	FRESNO	TX		02/10/2025	5.750	224,906		295				345,000	11/27/2024
100193141	CF	ROYSE CITY	TX		02/10/2025	5.750	224,161		287				330,000	12/09/2024
100193142	CF	OKLAHOMA CITY	OK		02/10/2025	5.750	182,845		222				261,000	12/04/2024
100193143	CF	SHERIDAN	IN		02/10/2025	5.750	200,244		253				289,000	12/13/2024
100193144	CF	MIDDLEBURG	FL		02/10/2025	5.750	163,916		199				236,000	12/05/2024
100193145	CF	SHERMAN	TX		02/10/2025	5.750	209,824		261				300,000	12/16/2024
100193146	CF	AURORA	CO		02/10/2025	5.875	354,449		413				508,000	12/09/2024
100193147	CF	LAVON	TX		02/10/2025	5.750	203,519		254				292,000	12/11/2024
100193148	CF	AVONDALE	AZ		02/10/2025	5.875	396,508		461				566,500	12/12/2024
100193149	CF	PARKER	CO		02/10/2025	5.875	357,758		401				565,000	12/17/2024
100193150	CF	PORTLAND	OR		02/10/2025	5.875	307,443		383				465,000	12/12/2024
100193151	CF	CYPRESS	TX		02/10/2025	5.875	241,680		278				355,000	12/13/2024
100193152	CF	SARASOTA	FL		03/20/2025	7.875	404,211		(248)				495,000	01/30/2025
100193153	CF	WALNUT CREEK	CA		03/20/2025	7.750	177,050		(45)				1,225,000	02/04/2025
100193154	CF	MISSOURI CITY	TX		03/20/2025	7.000	1,123,334		(187)				1,400,000	01/31/2025
100193155	CF	LAKE LEELANAU	MI		03/20/2025	7.625	1,186,134		(596)				1,650,000	01/31/2025
100193156	CF	CULVER CITY	CA		03/20/2025	7.375	1,212,943		(312)				1,530,000	02/20/2025
100193157	CF	RIALTO	CA		03/20/2025	8.500	473,757		(313)				605,000	02/11/2025
100193159	CF	PHILADELPHIA	PA		03/20/2025	7.000	100,583		(19)				205,000	02/04/2025
100193160	CF	LOS ANGELES	CA		03/20/2025	7.375	254,473		(94)				1,250,000	02/13/2025
100193162	CF	BLOOMSBURG	PA		03/20/2025	8.125	174,774		276				223,000	02/03/2025
100193163	CF	CLINTON TOWNSHIP	MI		03/20/2025	7.375	267,312		(49)				395,000	01/31/2025
100193164	CF	SANTA CRUZ	CA		03/20/2025	7.125	862,909		(294)				1,699,999	02/10/2025
100193165		PORTSMOUTH	VA		03/20/2025	7.875	172,586		(107)				208,000	02/04/2025
100193166	CF	FALLBROOK	CA		03/20/2025	7.750	1,265,446		(736)				1,560,000	02/06/2025
100193168	CF	HERMOSA BEACH	CA		03/20/2025	7.375	3,604,438		(802)				5,400,000	02/07/2025
100193170	CF	HOUSTON	TX		03/20/2025	7.250	128,003		(60)				207,000	02/06/2025
100193171		PORT CHARLOTTE	FL		03/20/2025	7.875	285,130		(35)				400,000	01/31/2025
100193172	CF	GEORGETOWN	TX		03/20/2025	7.875	451,920		(270)				665,000	02/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193174	CF	CONROE	TX		03/20/2025	9.625	220,182		(133)				244,000	01/31/2025
100193175	CF	GREER	SC		03/20/2025	7.750	159,624		(105)				205,000	01/31/2025
100193176		WINONA	MN		03/20/2025	8.000	168,787		(96)				204,000	02/05/2025
100193177	CF	WEST PALM BEACH	FL		03/20/2025	7.375	297,725		(73)				450,000	01/30/2025
100193178	CF	SARASOTA	FL		03/20/2025	7.250	462,438		(225)				595,000	01/30/2025
100193179		LAS VEGAS	NV		03/20/2025	7.125	248,757		(11)				445,000	01/31/2025
100193180	CF	PHOENIX	AZ		03/20/2025	8.375	219,229		(147)				282,000	02/06/2025
100193181	CF	COLUMBUS	OH		03/20/2025	7.500	137,378		(49)				180,000	02/04/2025
100193182	CF	MESA	AZ		03/20/2025	7.875	479,689		(282)				595,000	02/07/2025
100193183		CELINA	TX		03/20/2025	8.375	707,798		(475)				1,425,000	02/19/2025
100193185	CF	LONGMONT	CO		03/20/2025	7.000	151,268		(36)				464,000	02/04/2025
100193186		SAN ANTONIO	TX		03/20/2025	9.000	158,785		(99)				392,000	02/03/2025
100193187	CF	FLORENCE	KY		03/20/2025	7.875	455,628		(209)				575,000	02/06/2025
100193188		SEQUIM	WA		03/20/2025	8.875	480,473		(304)				875,000	02/11/2025
100193189	CF	HAMMOND	IN		03/20/2025	8.125	138,176		(96)				190,000	01/31/2025
100193190	CF	SCOTTSDALE	AZ		03/20/2025	7.250	863,648		(139)				1,075,000	02/14/2025
100193191	CF	PUNTA GORDA	FL		03/20/2025	8.125	284,532		(160)				335,000	02/04/2025
100193192	CF	BELLINGHAM	WA		03/20/2025	7.625	260,954		(181)				521,000	02/04/2025
100193193		POTTSTOWN	PA		03/20/2025	8.000	168,013		(111)				220,000	01/31/2025
100193194	CF	SPRING	TX		03/20/2025	8.125	169,371		(117)				220,000	01/30/2025
100193195		PLANTATION	FL		03/20/2025	7.750	165,838		(105)				285,000	02/03/2025
100193196		LAS VEGAS	NV		03/20/2025	7.000	337,221		32				525,000	01/24/2025
100193197	CF	SANTA MARIA	CA		02/10/2025	7.750	210,128		(166)				475,000	01/14/2025
100193198	CF	CONCORD	NH		02/10/2025	7.125	319,696		4				433,000	12/18/2024
100193199	CF	ARGYLE	TX		02/10/2025	7.875	1,560,577		(801)				2,400,000	12/18/2024
100193200	CF	ASHEVILLE	NC		02/10/2025	7.000	363,532		(86)				452,000	01/21/2025
100193201	CF	SANTA CLARA	CA		02/10/2025	6.750	805,407		(128)				1,815,000	01/21/2025
100193202	CF	MOORESTOWN	NJ		02/10/2025	8.625	434,835		(142)				640,000	01/17/2025
100193203	CF	PALM COAST	FL		02/10/2025	8.625	217,596		(42)				287,000	01/10/2025
100193204	CF	PHOENIX	AZ		02/10/2025	8.125	392,123		(72)				530,000	01/23/2025
100193205	CF	JACKSONVILLE	FL		02/10/2025	8.625	241,723		(163)				557,500	01/27/2025
100193206	CF	LANHAM	MD		02/10/2025	9.375	266,488		(51)				335,000	01/14/2025
100193207	CF	DANBURY	CT		02/10/2025	7.375	250,903		50				365,000	01/29/2025
100193208	CF	SAVANNAH	GA		02/10/2025	7.625	419,671		(226)				600,000	12/20/2024
100193209	CF	BASKING RIDGE	NJ		02/10/2025	7.500	273,692		(109)				360,000	12/27/2024
100193210	CF	GLENDALE	AZ		02/10/2025	7.500	215,211		(66)				284,000	01/08/2025
100193211	CF	POTTSTOWN	PA		02/10/2025	7.125	168,148		(50)				230,000	12/27/2024
100193212	CF	TEMPLE TERRACE	FL		02/10/2025	7.250	114,048		(62)				160,000	12/27/2024
100193213	CF	PHILADELPHIA	PA		02/10/2025	7.500	173,635		(105)				250,000	12/16/2024
100193214	CF	LAKE WYLIE	SC		02/10/2025	7.125	177,030		(44)				235,000	12/19/2024
100193215	CF	NEW ORLEANS	LA		02/10/2025	6.375	478,424		112				815,000	12/27/2024
100193216	CF	PHILADELPHIA	PA		02/10/2025	7.625	124,780		(70)				168,000	01/24/2025
100193217	CF	LANSDALE	PA		02/10/2025	6.625	387,775		94				530,000	12/10/2024
100193218	CF	PONTIAC	MI		02/10/2025	7.625	88,386		(52)				147,000	12/24/2024
100193219	CF	HOUSTON	TX		02/10/2025	7.500	168,546		(60)				245,000	12/18/2024
100193220		WEST SENECA	NY		02/10/2025	8.125	329,651		(144)				381,000	01/07/2025
100193221		LAS VEGAS	NV		02/10/2025	6.625	442,474		203				615,000	12/13/2024
100193222	CF	FT WORTH	TX		02/10/2025	7.125	327,200		(77)				469,000	12/20/2024
100193223	CF	LILLINGTON	NC		02/10/2025	6.875	203,976		6				305,000	12/17/2024
100193224	CF	KNOXVILLE	TN		02/10/2025	6.500	212,784		53				330,000	12/30/2024
100193225	CF	NEWTON	NJ		02/10/2025	7.125	161,964		(41)				265,000	12/26/2024
100193226	CF	NASHVILLE	TN		02/10/2025	6.875	441,957		(102)				748,000	01/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193227	CF	NIAGARA FALLS	NY		02/10/2025	7.375	85,450		(41)				120,000	12/31/2024
100193228	CF	FT WORTH	TX		02/10/2025	7.125	334,610		(76)				464,000	01/06/2025
100193229		WILLIAMS	AZ		02/10/2025	7.250	355,034		39				443,000	12/26/2024
100193230		PALMYRA	PA		02/10/2025	7.500	180,468		36				248,000	12/27/2024
100193231	CF	TEMPE	AZ		02/10/2025	6.625	272,680		(8)				485,000	12/19/2024
100193232	CF	BURLINGTON	KY		02/10/2025	7.125	142,839		(76)				243,000	01/03/2025
100193233	CF	SOUTH SAN FRANCISCO	CA		02/10/2025	6.625	502,776		23				1,254,000	12/27/2024
100193234		BETHLEHEM	PA		02/10/2025	7.625	276,361		(34)				343,000	01/03/2025
100193235	CF	FRONT ROYAL	VA		02/10/2025	7.250	153,424		(85)				255,000	01/03/2025
100193236	CF	CONSHOHOCKEN	PA		02/10/2025	5.875	567,833		721				800,000	01/03/2025
100193237	CF	MELBOURNE	FL		02/10/2025	6.125	151,180		92				218,000	01/07/2025
100193238	CF	BIG BEAR LAKE	CA		02/10/2025	7.125	494,089		35				633,000	12/31/2024
100193239	CF	UPPER DARBY	PA		02/10/2025	6.500	128,363		46				183,000	12/31/2024
100193240	CF	BOWLING GREEN	OH		02/10/2025	7.500	143,777		(112)				245,000	12/20/2024
100193241	CF	AKRON	OH		02/10/2025	7.375	131,814		(59)				185,000	12/30/2024
100193242	CF	COLUMBUS	OH		02/10/2025	7.000	294,457		(38)				405,000	12/11/2024
100193243	CF	LAKEWOOD	OH		02/10/2025	7.500	70,983		(48)				92,000	12/13/2024
100193244	CF	FRONT ROYAL	VA		02/10/2025	7.500	306,854		(20)				410,000	12/06/2024
100193246	CF	PARMA	OH		02/10/2025	6.375	117,794		24				194,000	01/06/2025
100193247	CF	BRECKSVILLE	OH		02/10/2025	7.500	168,399		(94)				233,000	12/06/2024
100193248	CF	ELYRIA	OH		02/10/2025	7.500	72,654		28				100,000	12/21/2024
100193249	CF	BEDFORD	OH		02/10/2025	7.625	96,475		(61)				127,000	01/08/2025
100193250		WILMINGTON	NC		02/10/2025	7.625	163,110		(55)				230,000	01/06/2025
100193251	CF	JONESBORO	GA		02/10/2025	5.125	198,307		2,533				287,000	12/23/2024
100193252	CF	MASSILLON	OH		02/10/2025	7.375	125,869		(59)				168,000	12/06/2024
100193254	CF	STRASBURG	OH		02/10/2025	7.000	145,848		(23)				210,000	12/26/2024
100193255	CF	ZANESVILLE	OH		02/10/2025	7.500	227,529		(80)				322,000	12/24/2024
100193256	CF	MOUNT ORAB	OH		02/10/2025	7.125	154,540		3				211,000	12/04/2024
100193258	CF	GRANDVIEW HEIGHTS	OH		02/10/2025	7.125	487,681		(77)				650,000	12/27/2024
100193259	CF	YOUNGSTOWN	OH		02/10/2025	7.625	73,082		(33)				93,000	12/09/2024
100193260	CF	WEST ALLIS	WI		02/10/2025	7.500	211,731		(84)				280,000	12/16/2024
100193261	CF	BURLINGTON	KY		02/10/2025	7.375	167,283		(85)				230,000	12/17/2024
100193262	CF	CLEVELAND	OH		02/10/2025	7.125	85,725		(35)				113,000	12/16/2024
100193263	CF	BURLINGTON	KY		02/10/2025	7.625	149,163		(78)				205,000	12/11/2024
100193264	CF	QUITMAN	TX		02/10/2025	7.625	166,393		(39)				215,000	12/26/2024
100193265	CF	WENATCHEE	WA		02/10/2025	6.625	143,438		(76)				351,000	12/23/2024
100193266	CF	KETTERING	OH		02/10/2025	7.375	91,636		(59)				148,000	01/02/2025
100193267	CF	DAYTON	OH		02/10/2025	7.500	123,131		(76)				175,000	12/06/2024
100193270	CF	NIPOMO	CA		02/10/2025	7.625	596,832		(347)				910,000	12/17/2024
100193271	CF	YOUNGSTOWN	OH		02/10/2025	7.125	127,162		(15)				176,000	12/16/2024
100193272	CF	EAST CLEVELAND	OH		02/10/2025	7.250	151,170		(46)				200,000	12/12/2024
100193273	CF	YOUNGSTOWN	OH		02/10/2025	7.125	127,162		(15)				176,000	12/16/2024
100193274	CF	AKRON	OH		02/10/2025	7.375	98,170		(56)				130,000	01/06/2025
100193275	CF	INKSTER	MI		02/10/2025	7.375	61,416		(21)				85,000	12/04/2024
100193276	CF	BATTLE CREEK	MI		02/10/2025	7.500	150,835		(67)				212,000	12/10/2024
100193277	CF	DETROIT	MI		02/10/2025	6.990	93,934		(35)				133,000	12/31/2024
100193278	CF	VENICE	FL		02/10/2025	7.625	263,864		(21)				334,000	12/17/2024
100193279	CF	WEST NORRITON	PA		02/10/2025	6.875	53,990		(49)				275,000	01/03/2025
100193280	CF	YORK	PA		02/10/2025	7.375	81,312		(157)				335,000	12/31/2024
100193281	CF	SOUTH BOUND BROOK	NJ		02/10/2025	7.375	1,440		(46)				418,000	12/23/2024
100193282	CF	YORK	PA		02/10/2025	7.500	104,944		(36)				145,000	12/17/2024
100193283	CF	MYERSTOWN	PA		02/10/2025	7.625	154,376		(59)				203,000	12/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193284	CF	LAFAYETTE	LA		02/10/2025	7.375	149,015		(24)				200,000	12/11/2024
100193285	CF	READING	PA		02/10/2025	7.625	110,765		(51)				145,000	12/31/2024
100193286	CF	PHILADELPHIA	PA		02/10/2025	6.875	616,936		16				834,000	01/07/2025
100193287	CF	PITTSBURGH	PA		02/10/2025	7.125	117,148		(38)				155,000	12/20/2024
100193288	CF	BETHLEHEM	PA		02/10/2025	7.625	184,865		(42)				230,000	12/10/2024
100193289	CF	ELKRIDGE	MD		02/10/2025	6.625	300,632		28				435,000	01/07/2025
100193290	CF	CLIFTON HEIGHTS	PA		02/10/2025	7.375	216,543		(72)				290,000	12/06/2024
100193291	CF	ELGIN	IL		02/10/2025	7.375	131,930		(62)				230,000	12/17/2024
100193292	CF	FORT BRAGG	CA		02/10/2025	7.125	242,022		(83)				497,000	12/03/2024
100193293	CF	PHILADELPHIA	PA		02/10/2025	6.625	212,009		56				310,000	12/20/2024
100193295	CF	FRANKLIN	TN		02/10/2025	7.625	738,215		(300)				970,000	12/26/2024
100193296	CF	RANDALLSTOWN	MD		02/10/2025	6.875	280,448		35				381,000	12/20/2024
100193297	CF	SEVIERVILLE	TN		02/10/2025	7.500	641,280		(270)				883,000	12/16/2024
100193298	CF	LOUISVILLE	KY		02/10/2025	7.500	267,047		(124)				350,000	12/20/2024
100193299	CF	COLUMBIA	MD		02/10/2025	6.875	101,119		(39)				465,000	01/07/2025
100193300		PHILADELPHIA	PA		02/10/2025	7.625	106,100		(24)				125,000	12/13/2024
100193301	CF	MEMPHIS	TN		02/10/2025	7.625	81,339		(37)				100,000	12/17/2024
100193302	CF	PALATINE	IL		02/10/2025	7.375	116,030		(85)				214,000	12/20/2024
100193303	CF	MEMPHIS	TN		02/10/2025	7.625	86,326		(26)				112,000	12/11/2024
100193304	CF	ZION	IL		02/10/2025	8.125	95,437		(43)				121,000	12/12/2024
100193305	CF	LISLE	IL		02/10/2025	6.625	99,597		13				138,000	12/23/2024
100193306	CF	MEMPHIS	TN		02/10/2025	6.375	79,566		18				110,000	12/27/2024
100193307	CF	MEMPHIS	TN		02/10/2025	6.500	128,296		27				180,000	12/11/2024
100193308		BALTIMORE	MD		02/10/2025	7.125	167,446		20				212,000	12/27/2024
100193309	CF	ROCKFORD	IL		02/10/2025	7.625	109,787		(65)				153,000	01/06/2025
100193310	CF	MEMPHIS	TN		02/10/2025	6.625	110,743		7				150,000	12/13/2024
100193311	CF	BENTON	AR		02/10/2025	7.375	110,560		(59)				149,000	12/18/2024
100193312	CF	LITTLE ROCK	AR		02/10/2025	5.375	125,411		133				190,000	01/09/2025
100193313	CF	MEMPHIS	TN		02/10/2025	7.375	75,764		(42)				106,000	12/20/2024
100193314	CF	MEMPHIS	TN		02/10/2025	6.375	100,905		29				138,000	12/27/2024
100193315	CF	MEMPHIS	TN		02/10/2025	7.375	85,817		(45)				120,000	01/16/2025
100193316	CF	PRINCETON	TX		02/10/2025	7.375	152,188		(72)				200,000	12/18/2024
100193317	CF	NORTH LITTLE ROCK	AR		02/10/2025	5.375	140,241		206				223,000	12/30/2024
100193318	CF	MEMPHIS	TN		02/10/2025	7.375	85,771		(47)				120,000	12/20/2024
100193319	CF	MEMPHIS	TN		02/10/2025	7.375	82,912		(45)				116,000	12/20/2024
100193320	CF	MEMPHIS	TN		02/10/2025	7.375	82,327		(45)				115,000	01/03/2025
100193321	CF	MEMPHIS	TN		02/10/2025	7.000	71,201		(35)				172,000	01/02/2025
100193322	CF	MEMPHIS	TN		02/10/2025	5.375	144,218		224				230,000	01/06/2025
100193323		CABOT	AR		02/10/2025	7.500	148,052		(17)				182,000	12/19/2024
100193325	CF	LAKE ZURICH	IL		02/10/2025	7.125	226,301		(41)				315,000	01/06/2025
100193326	CF	CHICAGO	IL		02/10/2025	7.125	484,748		(44)				660,000	12/06/2024
100193327	CF	ROUND LAKE BEACH	IL		02/10/2025	7.375	152,387		(69)				222,000	12/26/2024
100193329	CF	CHICAGO	IL		02/10/2025	7.375	137,148		(62)				190,000	12/13/2024
100193330	CF	CHICAGO	IL		02/10/2025	7.375	197,170		(74)				263,000	12/05/2024
100193331	CF	GLENDALE HEIGHTS	IL		02/10/2025	7.375	150,491		(78)				215,000	12/20/2024
100193332	CF	LANSING	IL		02/10/2025	7.000	142,624		(32)				190,000	12/11/2024
100193333	CF	CHICAGO	IL		02/10/2025	8.125	106,127		(22)				132,000	12/13/2024
100193334	CF	KINGS BEACH	CA		02/10/2025	6.875	555,515		(105)				885,000	12/14/2024
100193335	CF	ABERDEEN	WA		02/10/2025	7.250	154,773		(92)				300,000	12/26/2024
100193336	CF	CHICAGO	IL		02/10/2025	6.625	616,882		89				1,015,000	12/14/2024
100193337	CF	MIDWAY	UT		02/10/2025	7.375	143,579		(90)				715,000	12/04/2024
100193338	CF	WILDWOOD CREST	NJ		02/10/2025	7.125	473,140		(195)				850,000	12/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193339	CF	ROCK ISLAND	IL		02/10/2025	7.125	64,303		(22)				93,000	12/19/2024
100193340	CF	KIRKLAND	WA		02/10/2025	6.875	222,549		(52)				370,000	12/27/2024
100193341	CF	CAMBRIDGE	MN		02/10/2025	6.625	169,144		10				285,000	01/10/2025
100193342	CF	BALTIMORE	MD		02/10/2025	7.375	293,804		(89)				420,000	12/13/2024
100193343	CF	FLUSHING	NY		02/10/2025	7.125	662,749		(357)				1,270,000	12/31/2024
100193344	CF	MILLINOCKET	ME		02/10/2025	7.500	69,990		(34)				98,000	12/06/2024
100193346	CF	DAYTON	OH		02/10/2025	8.125	60,663		(36)				77,000	12/30/2024
100193347	CF	CLEARWATER	FL		02/10/2025	6.875	702,064		(31)				975,000	12/20/2024
100193348	CF	GREENSBURG	PA		02/10/2025	7.125	126,893		(1)				160,000	12/30/2024
100193349	CF	HAZEL CREST	IL		02/10/2025	7.125	93,910		(6)				126,000	12/23/2024
100193350	CF	SAVANNAH	TX		02/10/2025	7.625	418,154		(107)				520,000	11/18/2024
100193351	CF	SAN DIEGO	CA		02/10/2025	6.875	274,020		(30)				825,000	12/27/2024
100193352	CF	GALVESTON	TX		02/10/2025	6.875	347,542		(49)				551,000	12/09/2024
100193353	CF	LUBBOCK	TX		02/10/2025	7.125	194,628		(58)				282,500	12/05/2024
100193354	CF	RIVERDALE	IL		02/10/2025	7.000	126,949		(41)				210,000	12/10/2024
100193355	CF	FORT WORTH	TX		02/10/2025	8.125	262,103		(156)				340,000	12/23/2024
100193356	CF	CONROE	TX		02/10/2025	6.500	163,922		47				225,000	12/18/2024
100193358	CF	HOUSTON	TX		02/10/2025	7.000	259,536		(27)				410,000	01/06/2025
100193359	CF	HIGHLANDS	TX		02/10/2025	7.125	143,501		(123)				550,000	12/09/2024
100193360	CF	GLADEWATER	TX		02/10/2025	7.450	261,477		(157)				455,000	01/03/2025
100193361	CF	ARLINGTON	TX		02/10/2025	7.500	402,935		(161)				530,000	12/31/2024
100193362		GUERNEVILLE	CA		02/10/2025	7.125	152,497		(70)				570,000	01/02/2025
100193364	CF	WICHITA FALLS	TX		02/10/2025	7.375	85,355		(48)				112,000	12/13/2024
100193365	CF	GRAPEVINE	TX		02/10/2025	6.625	116,616		(15)				280,000	12/27/2024
100193366	CF	EL PASO	TX		02/10/2025	7.375	180,740		(55)				240,000	12/18/2024
100193367		MCKINNEY	TX		02/10/2025	6.625	199,097		(5)				350,000	01/06/2025
100193368	CF	FREEHOLD	NJ		02/10/2025	7.000	292,722		(58)				482,000	01/07/2025
100193369	CF	HARKER HEIGHTS	TX		02/10/2025	6.750	137,203		(8)				200,000	12/31/2024
100193370	CF	WEST NEW YORK	NJ		02/10/2025	7.125	303,800		(131)				600,000	12/13/2024
100193371	CF	NEW BRUNSWICK	NJ		02/10/2025	7.000	745,164		(43)				1,000,000	12/23/2024
100193372	CF	BELLEVILLE	NJ		02/10/2025	7.125	569,315		(12)				770,000	12/17/2024
100193373	CF	BAYONNE	NJ		02/10/2025	6.625	114,924		27				180,000	12/30/2024
100193375	CF	PHILADELPHIA	PA		02/10/2025	7.375	86,994		(51)				120,000	01/06/2025
100193376	CF	FLINT	MI		02/10/2025	7.625	61,890		(44)				92,000	12/18/2024
100193377	CF	DEMAREST	NJ		02/10/2025	6.500	531,931		135				825,000	12/23/2024
100193378	CF	WESTFIELD	NJ		02/10/2025	7.500	449,176		(218)				630,000	12/13/2024
100193379	CF	PORT SAINT LUCIE	FL		02/10/2025	6.750	213,829		(10)				316,000	01/03/2025
100193380	CF	JERSEY CITY	NJ		02/10/2025	7.375	495,475		(164)				658,000	12/20/2024
100193381	CF	NORTH MIDDLETOWN	NJ		02/10/2025	7.125	368,778		(67)				520,000	12/27/2024
100193382	CF	SOMERSET	NJ		02/10/2025	7.000	222,576		(50)				370,000	12/19/2024
100193383	CF	MYRTLE BEACH	SC		02/10/2025	7.125	153,975		(65)				247,000	12/12/2024
100193384	CF	TAMPA	FL		02/10/2025	6.625	243,557		(5)				580,000	12/12/2024
100193385	CF	MORRISTOWN	NJ		02/10/2025	6.875	453,266		(30)				725,000	12/05/2024
100193386	CF	MORGANTON	NC		02/10/2025	7.000	210,054		(67)				375,000	12/13/2024
100193387	CF	TRAVERSE CITY	MI		02/10/2025	7.000	234,468		(30)				347,000	12/31/2024
100193388	CF	BONNER SPRINGS	KS		02/10/2025	6.875	134,693		(19)				200,000	12/23/2024
100193389		FLY CREEK	NY		02/10/2025	7.625	545,400		(181)				644,000	12/09/2024
100193390	CF	FUQUAY VARINA	NC		02/10/2025	6.875	270,421		1				373,000	12/12/2024
100193391	CF	RALEIGH	NC		02/10/2025	7.125	230,088		(92)				455,500	12/18/2024
100193392	CF	WILMINGTON	NC		02/10/2025	7.375	99,503		(55)				130,000	11/21/2024
100193394	CF	GAINESVILLE	FL		02/10/2025	6.875	155,855		(32)				237,000	01/03/2025
100193395	CF	BOONE	CO		02/10/2025	7.125	227,980		(52)				340,000	12/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193396	CF	DORAL	FL		02/10/2025	5.875	576,297		297				860,000	01/03/2025
100193397	CF	SEASIDE HEIGHTS	NJ		02/10/2025	6.625	542,909		247				755,000	01/03/2025
100193398	CF	LAKE IN THE HILLS	IL		02/10/2025	6.875	156,472		(47)				315,000	12/13/2024
100193399	CF	FREDERICKSBURG	VA		02/10/2025	6.625	253,074		(7)				518,000	12/13/2024
100193400	CF	VISTA	CA		02/10/2025	6.750	202,881		(31)				825,000	12/06/2024
100193401	CF	HERNDON	VA		02/10/2025	6.875	101,047		(39)				324,000	12/30/2024
100193402		EASTON	PA		02/10/2025	8.125	177,813		(10)				210,000	12/20/2024
100193403	CF	JENSEN BEACH	FL		02/10/2025	7.500	294,689		(130)				400,000	12/20/2024
100193404	CF	PHOENIXVILLE	PA		02/10/2025	7.125	302,434		(103)				610,500	12/30/2024
100193405	CF	PALM COAST	FL		02/10/2025	6.875	714,538		(34)				1,000,000	12/30/2024
100193406	CF	TAMPA	FL		02/10/2025	7.000	305,762		(97)				729,000	12/03/2024
100193407	CF	KANSAS CITY	MO		02/10/2025	7.375	101,657		(67)				165,000	12/17/2024
100193408	CF	WINTER HAVEN	FL		02/10/2025	6.500	113,890						340,000	12/26/2024
100193409		BISHOPVILLE	SC		02/10/2025	8.125	277,263		(56)				355,000	11/26/2024
100193410	CF	BLUFFTON	SC		02/10/2025	6.625	367,871		(10)				630,000	12/27/2024
100193411	CF	SAVANNAH	GA		02/10/2025	6.875	254,338		19				345,000	12/17/2024
100193412	CF	JACKSONVILLE	FL		02/10/2025	6.500	189,170		63				279,000	01/07/2025
100193413	CF	LAKE MARY	FL		02/10/2025	7.125	171,380		(43)				232,000	12/11/2024
100193414	CF	DELRAY BEACH	FL		02/10/2025	8.125	121,689		(87)				170,000	12/19/2024
100193415	CF	LAKE MARY	FL		02/10/2025	7.125	158,197		(39)				210,000	12/19/2024
100193416	CF	COLUMBUS	GA		02/10/2025	7.625	54,944		(25)				75,000	12/13/2024
100193417	CF	CAPE CORAL	FL		02/10/2025	7.125	445,723		(41)				600,000	12/04/2024
100193418	CF	NAPLES	FL		02/10/2025	7.125	364,854		(38)				575,000	12/24/2024
100193419	CF	TAMPA	FL		02/10/2025	7.125	262,525		(45)				355,000	12/18/2024
100193420	CF	NAPLES	FL		02/10/2025	7.375	632,033		(153)				912,000	12/20/2024
100193421	CF	LEBANON	IN		02/10/2025	7.625	166,925		(89)				220,000	12/09/2024
100193422	CF	PORT SAINT LUCIE	FL		02/10/2025	7.375	421,387		(168)				556,000	12/30/2024
100193423	CF	LIVERMORE	CA		02/10/2025	7.500	607,662		(335)				865,000	12/09/2024
100193424	CF	CORYDON	IN		02/10/2025	7.500	111,203		(39)				138,000	12/23/2024
100193425	CF	FORT MYERS	FL		02/10/2025	7.125	173,054		(39)				241,000	12/17/2024
100193426	CF	BOCA RATON	FL		02/10/2025	6.625	215,951		(6)				420,000	12/30/2024
100193427	CF	SEVIERVILLE	TN		02/10/2025	7.125	281,470		(51)				375,000	12/10/2024
100193428	CF	FULTON	CA		02/10/2025	7.500	361,774		(208)				670,000	12/12/2024
100193429	CF	FULTON	CA		02/10/2025	7.500	342,840		(197)				610,000	12/12/2024
100193430	CF	PITTSBURG	CA		02/10/2025	6.375	242,409		56				450,000	12/30/2024
100193431	CF	VALLEJO	CA		02/10/2025	6.375	233,831		54				575,000	12/30/2024
100193432	CF	SAN CLEMENTE	CA		02/10/2025	7.500	701,114		(310)				920,000	12/10/2024
100193433	CF	RIVERSIDE	CA		02/10/2025	7.625	484,751		(253)				775,000	12/09/2024
100193434	CF	VALLEJO	CA		02/10/2025	6.375	254,377		60				470,000	12/30/2024
100193435	CF	WARNER ROBINS	GA		02/10/2025	8.125	139,755		(54)				180,000	12/09/2024
100193436	CF	DANA POINT	CA		02/10/2025	7.125	354,526		(146)				1,050,000	12/02/2024
100193437	CF	RUNNING SPRINGS	CA		02/10/2025	7.125	154,829		(78)				460,000	12/06/2024
100193438	CF	CATHEDRAL CITY	CA		02/10/2025	7.625	264,450		(142)				425,000	12/09/2024
100193439	CF	HOMEWOOD	CA		02/10/2025	7.125	501,012		(160)				773,000	12/16/2024
100193440	CF	AUBURN	AL		02/10/2025	7.625	355,117		(167)				465,000	12/06/2024
100193441	CF	SUN CITY	AZ		02/10/2025	8.125	242,191		(79)				300,000	12/09/2024
100193442	CF	MINNEAPOLIS	MN		02/10/2025	7.375	232,367		(82)				371,000	01/06/2025
100193443	CF	HEALDSBURG	CA		02/10/2025	6.750	1,254,963		153				1,700,000	12/19/2024
100193444	CF	MINNEAPOLIS	MN		02/10/2025	7.125	460,530		(116)				660,000	12/11/2024
100193445	CF	MOUND	MN		02/10/2025	7.625	124,612		(29)				164,000	12/19/2024
100193446	CF	OCEANSIDE	CA		02/10/2025	7.625	73,439		(36)				1,210,000	12/26/2024
100193447	CF	OCEANSIDE	CA		02/10/2025	7.625	69,675		(34)				1,195,000	12/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193448	CF	SPARTANBURG	SC		02/10/2025	7.500	91,406		(47)				125,000	12/06/2024
100193449	CF	MONTGOMERY	AL		02/10/2025	7.250	87,237		(57)				145,000	12/11/2024
100193450	CF	WETUMPKA	AL		02/10/2025	6.625	301,174		66				425,000	12/23/2024
100193451	CF	MONTGOMERY	AL		02/10/2025	7.625	105,470		(42)				135,000	12/30/2024
100193452	CF	MYSTIC	CT		02/10/2025	7.375	583,001		(193)				775,000	12/18/2024
100193453	CF	TUCSON	AZ		02/10/2025	6.875	105,043		(62)				340,000	12/04/2024
100193454	CF	MONTGOMERY	AL		02/10/2025	7.625	50,546		(27)				66,000	12/17/2024
100193455	CF	MONTGOMERY	AL		02/10/2025	8.000	52,145		(23)				64,000	12/05/2024
100193457	CF	MONTGOMERY	AL		02/10/2025	7.500	153,045		(68)				201,000	12/19/2024
100193458	CF	MONTGOMERY	AL		02/10/2025	7.250	61,305		(20)				81,000	12/17/2024
100193459	CF	TUCSON	AZ		02/10/2025	7.375	267,652		37				345,000	01/01/2025
100193460	CF	TUCSON	AZ		02/10/2025	8.625	450,230		(213)				550,000	12/09/2024
100193461	CF	TUCSON	AZ		02/10/2025	6.875	227,890		(11)				325,000	12/27/2024
100193462	CF	HOBBS	NM		02/10/2025	7.500	68,971		(28)				94,000	12/18/2024
100193464	CF	YUMA	AZ		02/10/2025	7.000	169,033		(35)				255,000	01/03/2025
100193465	CF	PHOENIX	AZ		02/10/2025	7.125	341,931		(70)				455,000	12/26/2024
100193466	CF	GLENDALE	AZ		02/10/2025	7.625	299,892		(109)				395,000	12/30/2024
100193467	CF	YUMA	AZ		02/10/2025	7.625	198,517		(6)				265,000	12/19/2024
100193468	CF	CHITTENDEN	VT		02/10/2025	7.375	568,756		(187)				851,000	01/06/2025
100193469	CF	LYNN	MA		02/10/2025	7.125	278,112		58				355,000	11/19/2024
100193470	CF	TUCSON	AZ		02/10/2025	6.875	196,471		32				300,000	12/11/2024
100193471	CF	HASLET	TX		02/10/2025	7.125	215,223		(69)				385,000	12/13/2024
100193472	CF	UNITY	NH		02/10/2025	7.450	174,560		(139)				385,000	01/03/2025
100193473	CF	WEST YARMOUTH	MA		02/10/2025	7.375	394,240		(99)				535,000	12/17/2024
100193474	CF	TUCSON	AZ		02/10/2025	8.125	157,086		(12)				210,000	12/23/2024
100193475	CF	COLUMBUS	GA		02/10/2025	6.625	114,623		(15)				210,000	12/31/2024
100193476	CF	CONYERS	GA		02/10/2025	6.500	181,921		13				342,500	12/23/2024
100193477	CF	NEWBURYPORT	MA		02/10/2025	7.500	193,400		(69)				275,000	12/18/2024
100193478	CF	RALEIGH	NC		02/10/2025	6.125	255,091		153				380,000	12/28/2024
100193479	CF	HUACHUCA CITY	AZ		02/10/2025	7.375	109,753		(36)				148,000	12/17/2024
100193480	CF	BEVERLY	MA		02/10/2025	6.625	766,452		126				1,200,000	01/09/2025
100193481	CF	NEW BEDFORD	MA		02/10/2025	7.375	408,518		(115)				560,000	01/06/2025
100193482	CF	BOSTON	MA		02/10/2025	7.125	439,877		(316)				1,070,000	12/04/2024
100193483	CF	WORCESTER	MA		02/10/2025	7.500	684,230		(272)				900,000	12/30/2024
100193484	CF	DENNIS PORT	MA		02/10/2025	7.375	454,287		(150)				600,000	12/13/2024
100193485	CF	STONEHAM	MA		02/10/2025	6.375	314,057		73				550,000	12/20/2024
100193486	CF	ROSLINDALE	MA		02/10/2025	6.750	361,810		(51)				635,000	12/11/2024
100193487	CF	HOPE MILLS	NC		02/10/2025	6.625	167,072		(12)				299,950	01/07/2025
100193488	CF	WEYMOUTH	MA		02/10/2025	7.000	209,099		(32)				325,000	12/31/2024
100193489	CF	ERIE	CO		02/10/2025	7.125	354,867		(150)				765,000	12/18/2024
100193490	CF	HIGHLANDS RANCH	CO		02/10/2025	7.000	483,345		(41)				655,000	12/30/2024
100193491	CF	SPRINGFIELD	MA		02/10/2025	7.625	208,662		(67)				281,000	12/19/2024
100193493	CF	TRUCKEE	CA		02/10/2025	7.250	608,144		(253)				1,000,000	12/20/2024
100193494	CF	OREGON CITY	OR		02/10/2025	7.375	305,059		(156)				778,000	12/20/2024
100193495	CF	LAKEWOOD	CO		02/10/2025	7.625	214,135		(105)				297,000	12/27/2024
100193496	CF	DORCHESTER	MA		02/10/2025	6.500	1,174,408		116				2,015,000	12/16/2024
100193497	CF	SPRINGFIELD	OR		02/10/2025	6.875	349,134		(16)				475,000	12/20/2024
100193498	CF	SEATTLE	WA		02/10/2025	7.125	335,702		(18)				450,000	12/19/2024
100193500	CF	STANWOOD	WA		02/10/2025	7.125	509,063		37				645,000	12/02/2024
100193502	CF	CHEHALIS	WA		02/10/2025	7.125	401,671		(36)				545,000	12/13/2024
100193503		HUNTINGTON	WV		02/10/2025	8.125	65,998		(27)				85,000	12/31/2024
100193504	CF	GIG HARBOR	WA		02/10/2025	7.625	512,897		(263)				673,000	12/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193505	CF	PUYALLUP	WA		02/10/2025	7.125	354,526		(147)				615,000	12/28/2024
100193506	CF	LAKE OSWEGO	OR		02/10/2025	7.625	438,948		(226)				681,000	12/30/2024
100193507	CF	MOUNT VERNON	WA		02/10/2025	6.875	321,305		(45)				470,000	12/20/2024
100193508	CF	TACOMA	WA		02/10/2025	7.125	318,567		(131)				530,000	12/20/2024
100193509	CF	DAYTON	OH		02/10/2025	7.500	133,487		(63)				175,000	12/23/2024
100193510	CF	PLAINVIEW	TX		02/10/2025	7.500	63,040		(45)				82,000	12/05/2024
100193511		STRATFORD	CT		02/10/2025	8.125	372,877		(114)				445,000	12/31/2024
100193512	CF	NASHUA	NH		02/10/2025	7.125	559,842		(63)				752,000	12/13/2024
100193513	CF	SEATTLE	WA		02/10/2025	6.125	569,337		350				870,000	12/13/2024
100193514	CF	SPOKANE	WA		02/10/2025	6.875	151,114		(49)				255,000	12/13/2024
100193515	CF	CHEEKTOWAGA	NY		02/10/2025	7.125	159,250		(61)				210,000	12/12/2024
100193516	CF	NEW ROCHELLE	NY		02/10/2025	7.625	523,371		(150)				650,000	12/06/2024
100193517	CF	SPRING VALLEY	NY		02/10/2025	6.875	347,638		(42)				465,000	12/18/2024
100193518	CF	HAVERSTRAW	NY		02/10/2025	7.250	389,161		(182)				515,000	01/07/2025
100193519	CF	PALMETTO	FL		02/10/2025	7.125	200,664		(36)				268,000	12/31/2024
100193520	CF	CHESTNUT RIDGE	NY		02/10/2025	7.125	570,116		(241)				760,000	12/10/2024
100193521	CF	BROOKLYN	NY		02/10/2025	6.875	743,365		(300)				1,340,000	12/23/2024
100193522	CF	SPRING VALLEY	NY		02/10/2025	7.125	783,927		(206)				1,040,000	12/26/2024
100193523	CF	STATEN ISLAND	NY		02/10/2025	6.625	388,199		(40)				1,300,000	12/10/2024
100193524	CF	STAMFORD	CT		02/10/2025	7.375	174,982		(73)				230,000	12/06/2024
100193525	CF	CARMEL	NY		02/10/2025	7.375	474,776		(217)				625,000	12/19/2024
100193526	CF	HAVERSTRAW	NY		02/10/2025	7.125	299,541		(114)				400,000	12/20/2024
100193527		ELLICOTTVILLE	NY		02/10/2025	7.625	458,658		(163)				507,000	12/24/2024
100193528	CF	GRANTSBURG	WI		02/10/2025	7.125	303,880		(125)				797,000	12/27/2024
100193530	CF	COLUMBIA FALLS	MT		02/10/2025	7.375	340,767		(157)				490,000	01/06/2025
100193531	CF	JAMESTOWN	NY		02/10/2025	7.750	503,555		(234)				620,000	12/18/2024
100193532	CF	NIAGARA FALLS	NY		02/10/2025	7.125	67,141		(12)				88,000	12/04/2024
100193533	CF	STAMFORD	CT		02/10/2025	7.375	564,073		(187)				745,000	12/16/2024
100193534	CF	BOZEMAN	MT		02/10/2025	7.125	587,006		(194)				970,000	12/16/2024
100193535	CF	BUFFALO	NY		02/10/2025	7.500	97,988		(58)				138,000	12/09/2024
100193536	CF	BRIDGEPORT	CT		02/10/2025	7.500	339,651		(90)				470,000	12/12/2024
100193537	CF	BETTENDORF	IA		02/10/2025	6.375	86,806		(56)				212,000	12/16/2024
100193538	CF	BRIDGEPORT	CT		02/10/2025	7.500	339,651		(90)				460,000	12/12/2024
100193539	CF	DANBURY	CT		02/10/2025	6.875	229,739		12				310,000	12/24/2024
100193540	CF	BILLINGS	MT		02/10/2025	6.875	258,807		(24)				390,000	12/30/2024
100193541		ALMA	NY		02/10/2025	7.625	159,340		(56)				185,000	12/31/2024
100193542	CF	HYDE PARK	NY		02/10/2025	8.000	253,698		(160)				315,000	01/03/2025
100193543	CF	CHICAGO	IL		02/10/2025	7.375	631,965		(266)				890,000	12/10/2024
100193544	CF	VENTURA	CA		02/10/2025	7.625	412,142		(105)				512,000	12/26/2024
100193546		RANSOMVILLE	NY		02/10/2025	7.625	265,282		(47)				314,000	12/20/2024
100193547	CF	APTOS	CA		02/10/2025	6.750	486,464		(22)				725,000	12/10/2024
100193548	CF	RHINELANDER	WI		02/10/2025	7.000	97,757		(48)				185,000	01/03/2025
100193549	CF	CARIBOU	ME		02/10/2025	6.625	144,395		9				242,000	12/20/2024
100193550	CF	SANTA CRUZ	CA		02/10/2025	7.250	570,773		(294)				2,000,000	12/18/2024
100193551	CF	LAS VEGAS	NV		02/10/2025	7.500	236,342		(145)				585,000	01/02/2025
100193552	CF	MINNEAPOLIS	MN		02/10/2025	7.625	115,557		(57)				158,000	12/12/2024
100193553	CF	SANTA CRUZ	CA		02/10/2025	7.250	569,296		(294)				2,200,000	12/18/2024
100193554	CF	CONCORD	CA		02/10/2025	6.750	476,132		24				645,000	12/04/2024
100193555	CF	CORNELIUS	NC		02/10/2025	7.500	824,286		(453)				1,374,000	12/20/2024
100193556	CF	WATSONVILLE	CA		02/10/2025	7.625	929,653		(302)				1,290,000	01/06/2025
100193557	CF	FREMONT	CA		02/10/2025	7.000	346,977		(110)				710,000	12/10/2024
100193558	CF	SANTA CRUZ	CA		02/10/2025	6.875	631,701		(147)				1,260,000	12/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193559	CF	TRUCKEE	CA		02/10/2025	7.000	736,869		(216)				1,340,000	12/17/2024
100193560	CF	SANTA MARIA	CA		02/10/2025	7.125	365,234		(125)				653,000	12/06/2024
100193561	CF	CRESCENT CITY	CA		02/10/2025	7.125	271,302		(109)				568,000	12/26/2024
100193562	CF	CRESTONE	CO		02/10/2025	7.625	379,218		(129)				535,000	01/03/2025
100193563	CF	PACIFIC GROVE	CA		02/10/2025	7.125	702,628		(145)				1,100,000	01/03/2025
100193564	CF	PANAMA CITY BEACH	FL		02/10/2025	7.625	410,211		(104)				525,000	11/26/2024
100193565	CF	BUCKEYE	AZ		02/10/2025	6.625	400,007		90				545,000	12/23/2024
100193566	CF	BREWSTER	MA		02/10/2025	7.125	285,569		(59)				405,000	12/20/2024
100193567	CF	SEASIDE	CA		02/10/2025	6.875	546,141		(24)				850,000	12/20/2024
100193568	CF	RICHMOND	CA		02/10/2025	7.125	256,777		(89)				545,000	12/19/2024
100193570	CF	BRADENTON	FL		02/10/2025	6.375	275,378		133				395,000	12/05/2024
100193571	CF	MEMPHIS	TN		02/10/2025	7.625	113,197		(51)				160,000	12/27/2024
100193572	CF	TAMPA	FL		02/10/2025	7.125	175,632		(55)				270,000	12/18/2024
100193573	CF	OAK LAWN	IL		02/10/2025	7.500	116,201		(71)				166,000	12/04/2024
100193574	CF	COCOA	FL		02/10/2025	7.000	101,944		(32)				145,000	12/18/2024
100193575		LEHIGH ACRES	FL		02/10/2025	7.125	334,501		8				530,000	12/13/2024
100193576		KISSIMMEE	FL		02/10/2025	6.750	209,494		(30)				381,000	12/23/2024
100193577		KISSIMMEE	FL		02/10/2025	6.750	199,831		(34)				377,000	12/23/2024
100193579	CF	PACIFIC PALISADES	CA		02/10/2025	7.750	1,106,211		(462)				1,450,000	12/03/2024
100193580	CF	CARDIFF	CA		02/10/2025	7.250	1,693,813		(783)				4,300,000	01/09/2025
100193581	CF	DELRAY BEACH	FL		02/10/2025	7.750	1,046,796		(601)				1,275,000	12/16/2024
100193582	CF	PASO ROBLES	CA		02/10/2025	7.375	448,287		(213)				549,999	12/09/2024
100193584	CF	SAINT AUGUSTINE	FL		02/10/2025	7.875	262,507		(217)				315,000	12/13/2024
100193586		PETALUMA	CA		02/10/2025	7.000	805,926		(232)				1,110,000	11/15/2024
100193588		ATLANTA	GA		02/10/2025	7.750	253,751		(195)				410,000	05/30/2025
100193589	CF	PORT SAINT JOE	FL		02/10/2025	7.125	373,379		(147)				680,000	12/17/2024
100193593		ATLANTA	GA		02/10/2025	7.125	2,514,826		(649)				3,660,000	12/20/2024
100193594		PARKLAND	FL		02/10/2025	7.125	701,362		44				1,012,000	01/17/2025
100193595		COSTA MESA	CA		02/10/2025	7.500	1,474,728		(132)				1,800,000	11/15/2024
100193596	CF	BEVERLY HILLS	CA		02/10/2025	7.125	1,552,486		(1,234)				3,000,000	12/16/2024
100193597	CF	MANHATTAN BEACH	CA		02/10/2025	7.375	1,101,609		(219)				2,360,000	11/22/2024
100193598	CF	MADERA	CA		02/10/2025	7.500	212,957		(197)				340,000	12/23/2024
100193600	CF	GARDNERVILLE	NV		02/10/2025	7.500	924,567		(549)				1,150,000	01/10/2025
100193601		LAS VEGAS	NV		02/10/2025	7.000	263,126		22				410,000	12/26/2024
100193602	CF	FORT WORTH	TX		02/10/2025	8.500	200,967		(155)				257,000	12/18/2024
100193603	CF	LAS VEGAS	NV		02/10/2025	7.000	261,054		(61)				405,000	12/26/2024
100193604	CF	PIEDMONT	SC		02/10/2025	7.875	288,035		(227)				349,000	12/30/2024
100193605	CF	LAS VEGAS	NV		02/10/2025	6.875	313,772		(27)				543,000	12/27/2024
100193606		PEMBROKE PINES	FL		02/10/2025	8.375	292,082		(226)				400,000	01/08/2025
100193607	CF	DEERFIELD BEACH	FL		02/10/2025	10.000	138,270		(104)				175,000	01/08/2025
100193608	CF	LAS VEGAS	NV		02/10/2025	7.000	360,014		(74)				560,000	12/27/2024
100193609	CF	LOS ANGELES	CA		02/10/2025	7.125	1,273,950		(450)				1,700,000	12/12/2024
100193610		PLEASANT VIEW	UT		02/10/2025	7.000	1,211,068		(208)				2,598,000	12/26/2024
100193611		CHALFONT	PA		02/10/2025	8.000	250,377		(156)				405,000	12/12/2024
100193613	CF	RALEIGH	NC		02/10/2025	9.250	208,608		(147)				272,000	12/20/2024
100193614	CF	BURBANK	CA		02/10/2025	7.375	963,759		(820)				1,237,000	12/20/2024
100193615	CF	SAN DIEGO	CA		02/10/2025	8.125	416,972		(352)				500,000	12/16/2024
100193616	CF	LITTLETON	CO		02/10/2025	7.000	375,267		(100)				540,000	12/23/2024
100193617	CF	GLENDALE	CA		02/10/2025	7.250	1,075,545		(630)				1,500,000	12/19/2024
100193619	CF	HOUSTON	TX		02/10/2025	7.750	285,200		(167)				370,000	01/07/2025
100193620		DALLAS	TX		02/10/2025	6.750	356,551		(108)				669,000	12/20/2024
100193621		SAN BERNARDINO	CA		02/10/2025	7.625	496,288		(301)				700,000	12/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193622		LOS ANGELES	CA		02/10/2025	7.250	894,909		(380)				1,175,000	12/30/2024
100193625	CF	BRIAN HEAD	UT		02/10/2025	6.875	278,847		(23)				350,000	12/26/2024
100193626	CF	MIAMI	FL		02/10/2025	6.875	378,073		(24)				714,000	12/20/2024
100193628		BEVERLY HILLS	CA		02/10/2025	7.250	1,146,375		(399)				1,400,000	12/16/2024
100193629		PASADENA	CA		02/10/2025	7.375	1,703,422		(1,225)				2,400,000	12/20/2024
100193631	CF	DAVENPORT	FL		02/10/2025	7.875	153,810		(121)				230,000	12/30/2024
100193633	CF	PHOENIX	AZ		02/10/2025	7.250	299,592		(157)				490,000	12/16/2024
100193635		FALLBROOK	CA		02/10/2025	7.250	712,387		(331)				1,100,000	12/24/2024
100193636	CF	RESEDA	CA		02/10/2025	8.250	1,284,262		(457)				1,750,000	01/04/2025
100193638	CF	AVON	CO		02/10/2025	7.625	1,389,088		(1,179)				2,666,500	12/20/2024
100193639	CF	LAKEWAY	TX		02/10/2025	8.750	821,485		(379)				945,000	12/23/2024
100193640	CF	FORT MILL	SC		02/10/2025	7.625	195,764		(166)				388,000	12/31/2024
100193641		BEVERLY HILLS	FL		02/10/2025	8.000	149,745		(78)				209,000	12/30/2024
100193643	CF	RAMROD KEY	FL		02/10/2025	7.250	383,670		(312)				740,000	01/09/2025
100193645	CF	TRUCKEE	CA		02/10/2025	7.375	127,452		(62)				715,000	12/31/2024
100193646	CF	CLEARWATER	FL		02/10/2025	7.750	288,413		(192)				392,000	01/06/2025
100193647		GAINESVILLE	FL		02/10/2025	6.999	252,381		25				384,500	12/20/2024
100193648	CF	SANDY SPRINGS	GA		02/10/2025	7.625	782,699		(496)				1,000,000	12/20/2024
100193649	CF	TORRANCE	CA		02/10/2025	7.500	1,534,606		(804)				2,750,000	01/07/2025
100193650	CF	WINTER PARK	FL		02/10/2025	7.125	160,369		10				245,000	12/23/2024
100193652		WEST PALM BEACH	FL		02/10/2025	7.875	788,840		(588)				1,050,000	01/15/2025
100193657	CF	DEL MAR	CA		02/10/2025	7.250	1,981,832		(779)				2,850,000	01/11/2025
100193659	CF	PARK CITY	UT		02/10/2025	7.625	330,931		(234)				588,000	01/07/2025
100193660	CF	HOCKLEY	TX		02/10/2025	6.999	215,841		(49)				400,000	12/31/2024
100193661	CF	SAN BERNARDINO	CA		02/10/2025	7.375	472,310		(143)				700,000	12/19/2024
100193662	CF	KISSIMMEE	FL		02/10/2025	7.125	532,649		(165)				660,000	12/31/2024
100193663	CF	SAINT PETERSBURG	FL		02/10/2025	7.625	526,678		(396)				635,000	01/08/2025
100193664		ACWORTH	GA		02/10/2025	6.999	265,516		(60)				392,000	12/30/2024
100193665	CF	LEHIGH ACRES	FL		02/10/2025	7.375	154,556		(103)				280,000	01/08/2025
100193666	CF	SANTA CLARA	CA		02/10/2025	7.875	1,308,447		(986)				1,575,000	01/11/2025
100193667	CF	SOLON	OH		02/10/2025	8.250	558,154		(363)				776,000	12/23/2024
100193668	CF	FONTANA	CA		02/10/2025	7.125	181,967		(67)				320,000	11/15/2024
100193669		MCKINNEY	TX		02/10/2025	7.250	282,254		(190)				380,000	12/31/2024
100193670	CF	CORONA	CA		02/10/2025	7.250	654,106		(345)				800,000	01/13/2025
100193671	CF	POCATELLO	ID		02/10/2025	6.875	297,602		(13)				385,000	10/28/2024
100193672	CF	SUMMIT	NJ		02/10/2025	7.875	753,674		(572)				925,000	12/20/2024
100193673	CF	MARIETTA	GA		02/10/2025	8.125	706,247		(564)				903,000	01/02/2025
100193674	CF	REMOND	WA		02/10/2025	7.750	704,914		(544)				850,000	11/19/2024
100193676	CF	HESPERIA	CA		02/10/2025	7.500	418,533		(407)				630,000	11/22/2024
100193677		ALTAMONTE SPRINGS	FL		02/10/2025	7.125	589,046		(171)				750,000	01/10/2025
100193679	CF	ALBANY	NY		02/10/2025	8.125	246,011		(49)				290,000	10/31/2024
100193681	CF	BASS LAKE	CA		02/10/2025	7.250	1,000,500		(717)				1,300,000	12/16/2024
100193682	CF	DECATUR	GA		02/10/2025	7.500	83,176		(291)				480,000	12/10/2024
100193686	CF	MESA	AZ		02/10/2025	7.500	381,594		(237)				684,000	08/26/2025
100193687	CF	HARRISBURG	NC		02/10/2025	7.750	352,439		(259)				492,000	12/16/2024
100193688	CF	PARKLAND	FL		02/10/2025	8.000	873,524		(719)				1,205,000	12/09/2024
100193689	CF	VANCOUVER	WA		02/10/2025	7.625	623,933		(867)				1,410,000	12/19/2024
100193690	CF	KISSIMMEE	FL		02/10/2025	7.375	307,290		(157)				430,000	12/18/2024
100193691	CF	BINGHAMTON	NY		02/10/2025	7.875	118,858		(98)				163,000	12/02/2024
100193692	CF	NASHVILLE	TN		02/10/2025	7.875	275,509		(250)				351,000	12/31/2024
100193693	CF	NEW WINDSOR	NY		02/10/2025	7.125	295,337		41				400,000	12/17/2024
100193695	CF	HAMPTON	GA		02/10/2025	8.375	246,019		(192)				435,000	12/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193696	CF	NEW YORK	NY		02/10/2025	7.250	3,039,154		(561)				5,200,000	01/07/2025
100193697	CF	AUSTIN	TX		02/10/2025	7.250	1,298,893		(542)				1,750,000	12/02/2024
100193698	CF	PALM SPRINGS	CA		02/10/2025	7.625	394,121		(276)				485,000	12/12/2024
100193699	CF	DAVENPORT	FL		02/10/2025	8.250	310,380		(242)				384,000	12/16/2024
100193700	CF	MESA	AZ		02/10/2025	7.250	392,297		(77)				549,000	11/23/2024
100193701	CF	CYPRESS	CA		02/10/2025	8.375	1,061,736		(829)				1,455,000	12/06/2024
100193702	CF	EAST MORICHES	NY		02/10/2025	7.625	932,542		(522)				1,300,000	12/26/2024
100193705	CF	WEST GREENWICH	RI		02/10/2025	8.125	1,311,820		(679)				1,600,000	12/03/2024
100193706		HAPPY VALLEY	OR		02/10/2025	7.250	422,627		(138)				525,000	12/04/2024
100193707		WASHINGTON	DC		02/10/2025	7.375	646,009		(77)				980,000	12/18/2024
100193709	CF	CLOVIS	CA		02/10/2025	7.875	748,601		(503)				1,020,000	11/15/2024
100193710	CF	NORFOLK	VA		02/10/2025	8.625	491,138		(355)				600,000	12/26/2024
100193712	CF	MIAMI	FL		02/10/2025	7.500	574,677		(205)				767,000	12/12/2024
100193713	CF	MCCALL	ID		02/10/2025	7.375	533,688		(250)				655,000	12/09/2024
100193715		SACRAMENTO	CA		02/10/2025	7.625	283,146		(164)				429,000	12/07/2024
100193716		WASHINGTON	DC		02/10/2025	7.875	146,685		(72)				230,000	12/20/2024
100193717	CF	LOMA LINDA	CA		02/10/2025	7.500	887,726		(611)				1,165,000	12/18/2024
100193719	CF	WALNUT	CA		02/10/2025	7.250	958,480		(255)				1,235,000	12/18/2024
100193720		FAYETTEVILLE	AR		02/10/2025	8.000	305,574		(236)				424,000	12/11/2024
100193721	CF	MCKINNEY	TX		02/10/2025	7.125	557,135		(241)				695,000	12/16/2024
100193722	CF	DANBURY	CT		02/10/2025	7.125	163,055		(82)				265,000	12/20/2024
100193723	CF	QUEEN CREEK	AZ		02/10/2025	7.625	788,691		(749)				990,000	12/27/2024
100193724	CF	GOODLETTSVILLE	TN		02/10/2025	7.125	263,867		(93)				348,000	12/27/2024
100193726	CF	INLET BEACH	FL		02/10/2025	7.500	772,682		(526)				940,000	12/13/2024
100193728	CF	KILLEEN	TX		02/10/2025	7.500	108,460		(78)				151,000	12/30/2024
100193729	CF	AUGUSTA	GA		02/10/2025	8.500	127,462		(98)				163,000	12/22/2024
100193730		LONG BEACH	NY		02/10/2025	7.750	1,281,366		(914)				1,550,000	12/30/2024
100193731	CF	DOVER	NJ		02/10/2025	7.125	374,607		(346)				511,000	11/20/2024
100193732	CF	OAKLAND	CA		02/10/2025	7.125	755,277		(210)				1,150,000	12/10/2024
100193733	CF	BROOKLYN	NY		02/10/2025	7.375	1,590,714		(359)				3,150,000	12/13/2024
100193734	CF	NORTH MRYTLE BEACH	SC		02/10/2025	7.625	446,381		(254)				545,000	12/19/2024
100193735		FAYETTEVILLE	AR		02/10/2025	8.000	305,599		(237)				423,000	12/11/2024
100193736	CF	NASHVILLE	TN		02/10/2025	7.125	350,353		(110)				463,000	12/27/2024
100193737	CF	WESTBOROUGH	MA		02/10/2025	8.500	218,448		(126)				265,000	12/13/2024
100193738	CF	HOLIDAY	FL		02/10/2025	7.375	135,998		(138)				175,000	12/17/2024
100193739	CF	NASHVILLE	TN		02/10/2025	7.000	417,920		(73)				557,000	12/27/2024
100193740	CF	SUMMERTON	SC		02/10/2025	7.375	303,812		(157)				606,000	12/16/2024
100193742	CF	CHESAPEAKE	VA		02/10/2025	7.500	243,634		(170)				359,000	12/23/2024
100193745	CF	CASTLE ROCK	CO		02/10/2025	7.750	1,459,296		(922)				1,772,000	01/07/2025
100193746	CF	BIG BEAR LAKE	CA		02/10/2025	7.625	395,692		(133)				477,000	12/16/2024
100193747	CF	VICTORVILLE	CA		02/10/2025	8.125	420,866		(265)				480,000	12/10/2024
100193749	CF	CORTE MADERA	CA		02/10/2025	7.625	873,664		(724)				1,252,000	12/20/2024
100193751	CF	OCEAN CITY	MD		02/10/2025	7.500	223,024		(158)				270,000	12/13/2024
100193752	CF	CLEARWATER	FL		02/10/2025	7.625	352,429		(178)				480,000	12/12/2024
100193754	CF	FLUSHING	NY		02/10/2025	7.375	560,086		(414)				825,000	12/19/2024
100193755	CF	THOUSAND OAKS	CA		02/10/2025	7.875	1,563,851		(950)				1,900,000	12/11/2024
100193756	CF	TOMS RIVER	NJ		02/10/2025	7.375	415,483		(254)				506,000	12/20/2024
100193757	CF	SAN DIEGO	CA		02/10/2025	7.125	1,125,734		9,423				1,464,000	12/17/2024
100193759	CF	EAST NORTHPORT	NY		02/10/2025	7.625	892,447		(551)				1,125,000	12/20/2024
100193763		AUGUSTA	GA		02/10/2025	7.875	119,507		(84)				173,000	12/27/2024
100193764	CF	SANTA FE	NM		02/10/2025	7.500	707,599		(310)				1,096,000	12/21/2024
100193765	CF	LAKE WORTH	FL		02/10/2025	7.500	387,406		(185)				580,000	12/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100193766	CF	NEW YORK	NY		02/10/2025	7.625	410,660		(243)				800,000	12/31/2024
100193770	CF	TOMS RIVER	NJ		02/10/2025	7.500	671,431		(369)				820,000	12/19/2024
100193771	CF	PALMETTO BAY	FL		02/10/2025	7.000	1,008,026		(307)				3,241,000	12/20/2024
100193772		SAN FRANCISCO	CA		02/10/2025	7.875	1,282,285		(1,032)				1,541,000	12/26/2024
100193773	CF	PUEBLO	CO		02/10/2025	8.125	108,637		(87)				139,000	12/18/2024
100193777	CF	ST. PETERSBURG	FL		02/10/2025	6.625	400,529		302				567,800	12/16/2024
100193779		VAN ALSTYNE	TX		02/10/2025	8.500	326,865		(251)				445,000	12/30/2024
100193780	CF	PEMBROKE PINES	FL		02/10/2025	6.375	122,383		48				230,000	12/23/2024
100193781	CF	LEE	NH		02/10/2025	8.625	437,978		(332)				525,000	12/31/2024
100193782	CF	BROOKLYN	NY		02/10/2025	7.500	888,048		(764)				1,600,000	12/18/2024
100193783	CF	DIXON	CA		02/10/2025	8.875	612,293		(384)				695,500	12/26/2024
100193785	CF	SAN DIEGO	CA		02/10/2025	7.250	1,241,671		(308)				1,800,000	01/07/2025
100193786	CF	RIVERSIDE	CA		02/10/2025	7.500	816,479		(442)				1,140,000	12/26/2024
100193787		ROGERS	AR		02/10/2025	7.500	285,298		(70)				405,000	12/19/2024
100193788	CF	REDDING	CA		02/10/2025	8.875	227,821		(72)				290,000	12/28/2024
100193789		WILDOMAR	CA		02/10/2025	8.125	579,164		971				714,000	11/12/2024
100193790	CF	ORLANDO	FL		02/10/2025	7.125	246,587		7				332,000	12/30/2024
100193791		CARLSBAD	CA		02/10/2025	8.875	693,086		(473)				785,000	11/26/2024
100193793	CF	THOUSAND OAKS	CA		02/10/2025	7.625	873,884		(569)				1,080,000	01/06/2025
100193795	CF	RIDGEWOOD	NY		02/10/2025	7.250	483,033		(210)				1,100,000	01/03/2025
100193796	CF	DACULA	GA		02/10/2025	7.375	317,959		(110)				453,000	12/31/2024
100193797	CF	ORLANDO	FL		02/10/2025	7.875	291,676		(240)				350,000	12/27/2024
100193800	CF	MIAMI	FL		02/10/2025	7.125	153,318		(11)				220,000	12/20/2024
100193801		LOS CABOS	MEX		02/10/2025	9.740	195,390						442,770	12/20/2024
100193802		TULUM	MEX		02/10/2025	10.340	160,306						291,347	12/20/2024
100193803		TULUM	MEX		02/10/2025	10.170	158,783						300,687	12/20/2024
100193804		LOS CABOS	MEX		02/10/2025	9.630	434,950						684,533	12/18/2024
100193805		TULUM	MEX		02/10/2025	10.420	143,831						288,750	11/15/2024
100193806		LA PAZ	MEX		02/10/2025	10.470	317,827						492,283	01/29/2025
100193807		LOS CABOS	MEX		02/10/2025	9.340	1,344,462						3,195,252	11/22/2024
100193808		PUERTO VALLARTA	MEX		02/10/2025	10.110	267,628						438,205	12/17/2024
100193809		TULUM	MEX		02/10/2025	10.540	188,741						278,716	12/20/2024
100193810		LOS CABOS	MEX		02/10/2025	8.800	2,473,692						6,600,052	11/27/2024
100193811		PUERTO VALLARTA	MEX		02/10/2025	10.050	415,748						647,325	12/20/2024
100193812		TULUM	MEX		02/10/2025	10.740	168,530						301,736	12/20/2024
100193986		PLANO	TX		02/11/2025	7.875	1,257,256		(175)				1,600,000	11/20/2024
100193987	CF	ST. CLOUD	FL		02/11/2025	8.375	315,620		(190)				340,000	12/30/2024
100193988	CF	EAGLE LAKE	FL		02/11/2025	7.625	248,001		(88)				350,050	11/26/2024
100193990	CF	N HOLLYWOOD	CA		02/11/2025	7.874	841,006		(378)				1,030,000	01/10/2025
100193994	CF	LOS ANGELES	CA		02/11/2025	7.500	377,385		(107)				535,000	11/23/2024
100193995		FORT WORTH	TX		02/11/2025	8.250	185,316		(146)				254,000	12/04/2024
100193997		RESEDA	CA		02/11/2025	7.374	629,837		(126)				930,000	12/05/2024
100193998		REDLANDS	CA		02/11/2025	9.124	430,776		(151)				529,000	08/29/2024
100193999	CF	SIMI VALLEY	CA		02/11/2025	9.625	768,926		(424)				825,000	12/02/2024
100194001		SANTA PAULA	CA		02/11/2025	7.000	364,922		(74)				1,011,000	12/20/2024
100194002	CF	CHAPEL HILL	NC		02/11/2025	8.249	348,521		(177)				415,000	12/16/2024
100194003	CF	GARLAND	TX		02/11/2025	7.250	391,960		(168)				550,000	01/07/2025
100194006	CF	DAYTONA BEACH	FL		02/11/2025	9.500	345,420		(235)				407,000	12/23/2024
100194007	CF	OCALA	FL		02/11/2025	8.250	404,061		(180)				484,000	12/31/2024
100194008	CF	SUNNY ISLES BEACH	FL		02/11/2025	8.125	253,473		(167)				355,000	01/07/2025
100194009	CF	RICHMOND	TX		02/11/2025	8.874	459,508		(297)				535,000	12/05/2024
100194010		HOUSTON	TX		02/11/2025	7.125	271,807		72				380,000	11/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194011		HUNTINGTON PARK	CA		02/11/2025	7.750	478,596		(171)				630,000	11/20/2024
100194013	CF	ROWLETT	TX		02/11/2025	7.874	542,514		(167)				670,000	01/10/2025
100194014	CF	THOMPSONS STATION	TN		02/11/2025	8.375	442,897		(258)				615,000	01/09/2025
100194015	CF	COVINA	CA		02/11/2025	7.875	702,075		(468)				852,000	12/20/2024
100194017	CF	SAN ANTONIO	TX		02/11/2025	7.500	254,168		(141)				310,000	01/08/2025
100194018		TERRELL	TX		02/11/2025	8.250	164,457		(128)				225,000	12/04/2024
100194019	CF	SANTA ANA	CA		02/11/2025	7.000	213,135		(17)				935,000	12/23/2024
100194020	CF	BENBROOK	TX		02/11/2025	8.749	363,528		(155)				445,000	11/22/2024
100194022	CF	BAKERSFIELD	CA		02/11/2025	7.750	231,767		(170)				280,000	11/21/2024
100194023	CF	CLERMONT	FL		02/11/2025	7.750	462,191		(117)				606,000	12/18/2024
100194024	CF	LEHIGH ACRES	FL		02/11/2025	7.500	276,529		(59)				385,000	01/07/2025
100194025	CF	TWISP	WA		02/11/2025	9.000	355,225		(106)				500,000	12/13/2024
100194026	CF	HOUSTON	TX		02/11/2025	8.750	284,203		(208)				303,000	12/31/2024
100194027		SEAGOVILLE	TX		02/11/2025	8.250	182,397		(143)				250,000	12/04/2024
100194028	CF	LEESBURG	FL		02/11/2025	9.875	619,103		(248)				710,000	01/10/2025
100194029	CF	FORT WORTH	TX		02/11/2025	7.500	192,491		(116)				298,000	12/04/2024
100194030	CF	SOMERSET	TX		02/11/2025	8.000	158,243		(129)				217,000	12/16/2024
100194031	CF	RICHMOND	CA		03/20/2025	7.000	332,078		(92)				495,000	02/20/2025
100194032	CF	SAN JUAN CAPISTRANO	CA		03/20/2025	7.500	3,129,850		(1,601)				6,000,000	02/18/2025
100194034	CF	MIRAMAR	FL		03/20/2025	7.875	756,856		(310)				925,000	02/25/2025
100194038	CF	WINCHESTER	CA		03/20/2025	8.750	839,144		(458)				950,000	02/12/2025
100194040	CF	LEHIGH ACRES	FL		03/20/2025	7.625	275,779		(104)				365,000	02/19/2025
100194041	CF	CRYSTAL RIVER	FL		03/20/2025	7.750	301,938		(222)				432,000	02/19/2025
100194042	CF	JERSEY CITY	NJ		03/20/2025	7.500	483,236		(161)				670,000	03/06/2025
100194043	CF	LEMON GROVE	CA		03/20/2025	7.750	680,406		(1,013)				1,330,000	02/13/2025
100194044	CF	ESCONDIDO	CA		03/20/2025	7.750	716,943		1,074				860,000	02/10/2025
100194047	CF	MONCKS CORNER	SC		03/20/2025	7.125	332,325		(107)				415,000	02/18/2025
100194049	CF	SUN CITY CENTER	FL		03/20/2025	7.125	100,228		(13)				320,000	02/19/2025
100194050	CF	LA MESA	CA		03/20/2025	8.125	766,217		(439)				925,000	02/18/2025
100194052	CF	EL CAJON	CA		03/20/2025	7.250	887,413		(394)				1,500,000	02/25/2025
100194053	CF	SLIDELL	LA		03/20/2025	8.000	118,698		(83)				175,000	02/14/2025
100194055	CF	PHOENIX	AZ		03/20/2025	7.500	563,414		(288)				910,000	02/18/2025
100194056	CF	FRESNO	CA		03/20/2025	7.250	268,530		(30)				360,000	02/10/2025
100194059	CF	PHOENIX	AZ		03/20/2025	7.875	278,625		(152)				360,000	02/12/2025
100194061	CF	SACRAMENTO	CA		03/20/2025	7.375	496,545		(195)				711,000	02/21/2025
100194062	CF	AVONDALE	AZ		03/20/2025	8.875	373,719		(224)				400,000	02/13/2025
100194063	CF	MORENO VALLEY	CA		03/20/2025	7.000	201,668		(47)				560,000	02/13/2025
100194065	CF	PHOENIX	AZ		03/20/2025	7.875	229,536		(163)				385,000	02/13/2025
100194066	CF	DUNEDIN	FL		03/20/2025	7.250	301,431		(63)				417,000	02/14/2025
100194067	CF	SALEM	OR		03/20/2025	7.500	218,031		(85)				325,000	02/18/2025
100194068	CF	SPOKANE	WA		03/20/2025	7.625	263,963		(102)				350,000	02/12/2025
100194069	CF	AUSTIN	TX		03/20/2025	7.500	1,034,736		(679)				1,445,000	02/14/2025
100194070	CF	MIAMI	FL		03/20/2025	7.000	302,120		(66)				950,000	02/13/2025
100194071	CF	WILMINGTON	NC		03/20/2025	7.500	229,836		(135)				399,000	02/21/2025
100194072	CF	HOUSTON	TX		03/20/2025	7.750	162,511		(90)				223,000	02/18/2025
100194073	CF	HOPE MILLS	NC		03/20/2025	7.750	114,750		(82)				190,000	02/12/2025
100194074	CF	LAKE JACKSON	TX		03/20/2025	8.000	127,977		(88)				165,000	02/20/2025
100194075	CF	YUMA	AZ		03/20/2025	7.750	210,202		(152)				325,000	02/14/2025
100194077	CF	PALM BEACH GARDENS	FL		03/20/2025	7.625	318,342		(191)				387,000	02/13/2025
100194078	CF	FAYETTEVILLE	NC		03/20/2025	7.750	135,614		(97)				215,000	02/12/2025
100194079	CF	FRESNO	CA		03/20/2025	7.375	294,997		(58)				400,000	02/12/2025
100194080	CF	CHICO	CA		02/14/2025	7.750	443,416		(198)				615,000	11/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194081	CF	BYRON	CA		02/14/2025	7.990	617,998		(364)				750,000	10/22/2024
100194082	CF	SAN JUAN CAPISTRANO	CA		02/14/2025	6.875	397,426		(14)				1,535,000	11/13/2024
100194084	CF	CHICAGO	IL		02/14/2025	7.375	463,627		(120)				575,000	11/05/2024
100194086	CF	TREASURE ISLAND	FL		02/14/2025	7.625	385,803		(232)				760,000	11/27/2024
100194087	CF	PORT ST LUCIE	FL		02/14/2025	7.000	1,386,598		(146)				1,950,000	11/14/2024
100194089	CF	E WENATCHEE	WA		02/14/2025	7.625	318,904		(178)				415,000	12/09/2024
100194090	CF	ANGLETON	TX		02/14/2025	9.250	202,884		(140)				216,000	11/25/2024
100194091	CF	AUSTIN	TX		02/14/2025	7.990	456,475		(315)				590,000	11/25/2024
100194092	CF	FLAGSTAFF	AZ		02/14/2025	7.500	760,662		(286)				1,000,000	12/09/2024
100194093	CF	BEASLEY	TX		02/14/2025	8.375	191,681		(146)				258,000	12/09/2024
100194094	CF	HOUSTON	TX		02/14/2025	7.375	307,659		(57)				416,000	12/09/2024
100194096	CF	HOUSTON	TX		02/14/2025	7.375	307,615		(56)				415,000	12/09/2024
100194097	CF	HIALEAH	FL		02/14/2025	7.750	264,516		(123)				370,000	11/13/2024
100194099	CF	CAPE CORAL	FL		02/14/2025	7.750	280,709		(223)				393,000	11/18/2024
100194100	CF	ROSENBERG	TX		02/14/2025	11.500	257,686		(135)				354,000	12/03/2024
100194101	CF	BRENTWOOD	TN		02/14/2025	8.000	526,447		(165)				1,500,000	12/15/2024
100194102	CF	ST GEORGE	UT		02/14/2025	7.750	128,137		(68)				175,000	12/05/2024
100194103	CF	WYLIE	TX		02/14/2025	8.990	461,312		(327)				491,000	12/12/2024
100194104	CF	WAVERLY	TN		02/14/2025	8.750	237,284		(171)				325,000	12/05/2024
100194105	CF	SOQUEL	CA		02/14/2025	7.625	904,052		(198)				1,175,000	11/25/2024
100194107	CF	OAKDALE	MN		02/14/2025	6.875	414,727		110				530,000	12/04/2024
100194112	CF	STRAWN	TX		02/14/2025	7.625	1,063,163		(647)				2,602,000	12/16/2024
100194113	CF	CAMPBELL	CA		02/14/2025	7.000	194,922		(27)				1,300,000	12/17/2024
100194114	CF	LEHIGH ACRES	FL		02/14/2025	7.990	250,391		(140)				364,000	12/12/2024
100194115	CF	JURUPA VALLEY	CA		02/14/2025	7.500	499,179		(136)				661,000	12/13/2024
100194116	CF	LAKELAND	FL		02/14/2025	7.500	127,863		(84)				268,000	12/11/2024
100194117	CF	STRAWN	TX		02/14/2025	7.625	1,028,544		(660)				2,935,000	12/16/2024
100194119	CF	CHULA VISTA	CA		02/14/2025	7.875	1,217,063		(616)				1,568,000	12/30/2024
100194120	CF	SACHSE	TX		02/14/2025	7.990	238,505		(190)				305,000	12/12/2024
100194121	CF	LAS VEGAS	NV		02/14/2025	7.500	921,719		(490)				1,200,000	12/16/2024
100194122	CF	GEORGETOWN	TX		02/14/2025	7.250	734,533		(148)				915,000	12/12/2024
100194123	CF	ANAHEIM	CA		02/14/2025	7.250	1,242,170		(373)				1,670,000	12/20/2024
100194125	CF	ORMOND BEACH	FL		02/14/2025	8.500	340,343		(199)				412,000	12/20/2024
100194130		CARMEL	IN		02/14/2025	8.000	244,482		(173)				404,000	05/20/2024
100194131		MIDWAY	KY		02/14/2025	7.375	289,007		(102)				360,000	03/20/2024
100194132		PERTH AMBOY	NJ		02/14/2025	7.875	118,092		(549)				559,900	04/20/2024
100194133		MORGANTOWN	WV		02/14/2025	7.375	422,531		(310)				600,000	05/20/2024
100194135		LAS VEGAS	NV		02/14/2025	8.000	308,887		(188)				403,000	04/20/2024
100194136		NAMPA	ID		02/14/2025	7.375	332,614		(139)				440,000	04/20/2024
100194137		FLAGSTAFF	AZ		02/14/2025	7.000	297,902		(54)				465,000	03/20/2024
100194138		SALT LAKE CITY	UT		02/14/2025	7.500	363,361		(156)				520,000	05/20/2024
100194139		PATERSON	NJ		02/14/2025	7.500	416,426		(188)				550,000	04/20/2024
100194140		SACRAMENTO	CA		02/14/2025	7.500	286,843		(151)				543,000	05/20/2024
100194141		DALLAS	TX		02/14/2025	7.375	354,414		(178)				587,000	05/20/2024
100194142		OCEAN CITY	MD		02/14/2025	6.500	309,549		57				530,000	03/20/2024
100194143		TAMPA	FL		02/14/2025	8.000	418,421		(274)				680,000	05/20/2024
100194144		CARMEL	IN		02/14/2025	7.375	327,139		(96)				545,000	03/20/2024
100194146		HEALDSBURG	CA		02/14/2025	7.750	406,697		(142)				615,000	04/20/2024
100194147		MURRIETA	CA		02/14/2025	7.625	514,456		(218)				680,000	04/20/2024
100194148		CAZADERO	CA		02/14/2025	7.250	335,499		(104)				735,000	04/20/2024
100194149		OCEAN CITY	MD		02/14/2025	6.875	277,522		(43)				400,000	05/20/2024
100194150		PHILADELPHIA	PA		02/14/2025	6.250	296,630		333				470,000	05/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194151		ELKHART	IN		02/14/2025	7.750	450,991		(120)				600,000	05/20/2024
100194154		ORMOND BEACH	FL		02/14/2025	7.875	646,961		(281)				839,000	04/20/2024
100194155		APEX	NC		02/14/2025	7.375	122,650		(136)				830,000	05/20/2024
100194156		NAPLES	FL		02/14/2025	6.875	294,070		(52)				415,000	03/20/2024
100194158		SEATTLE	WA		02/14/2025	8.000	961,878		(655)				1,250,000	04/20/2024
100194159		SAINT PETE BEACH	FL		02/14/2025	7.500	443,474		(161)				650,000	04/20/2024
100194162		SACRAMENTO	CA		02/14/2025	7.500	289,266		(150)				551,000	05/20/2024
100194163		VILLAS	NJ		02/14/2025	7.875	327,901		(112)				407,000	05/20/2024
100194164		GULF SHORES	AL		02/14/2025	6.875	310,369		(38)				451,500	04/20/2024
100194165		SOUTH MIAMI	FL		02/14/2025	7.500	528,471		(249)				870,000	05/20/2024
100194166	CF	LAS VEGAS	NV		02/14/2025	8.500	676,031		(437)				732,000	06/11/2024
100194167	CF	EAST LOS ANGELES	CA		02/14/2025	7.750	363,774		(202)				535,000	05/02/2024
100194168	CF	LAUDERHILL	FL		02/14/2025	9.750	90,631		(60)				108,900	07/29/2024
100194169	CF	NORCO	CA		02/14/2025	8.625	729,689		(460)				803,000	08/12/2024
100194170	CF	GREENACRES	FL		02/14/2025	8.500	190,036		(147)				245,000	08/01/2024
100194171	CF	SAINT JOHNS	FL		02/14/2025	8.000	199,804		(205)				280,000	08/14/2024
100194172	CF	ATLANTA	GA		02/14/2025	6.875	152,579		(35)				235,000	08/28/2024
100194173	CF	AVENTURA	FL		02/14/2025	6.875	1,039,821		(234)				1,670,000	09/26/2024
100194174	CF	BENNINGTON	NE		02/14/2025	7.750	379,975		(242)				480,000	06/14/2024
100194177	CF	AUSTIN	TX		02/14/2025	7.750	458,386		(163)				641,000	05/14/2024
100194179	CF	CHARLOTTESVILLE	VA		02/14/2025	7.500	352,199		(140)				465,000	06/21/2024
100194181	CF	HIALEAH	FL		02/14/2025	7.500	160,526		(55)				212,000	09/27/2024
100194182	CF	NORCROSS	GA		02/14/2025	6.875	271,678		91				413,000	09/11/2024
100194211		LIVERMORE	CA		02/14/2025	8.125	2,119		(104)				975,000	01/01/2024
100194212		BROKEN BOW	OK		02/14/2025	7.875	761,394		(304)				1,010,000	06/01/2024
100194213	CF	CRYSTAL BEACH	TX		02/14/2025	8.000	382,516		(235)				480,000	05/01/2024
100194214	CF	OLYMPIA	WA		02/14/2025	7.625	340,585		(295)				500,000	01/01/2024
100194215		MIAMI	FL		02/14/2025	8.125	543,814		(468)				740,000	01/01/2024
100194216		MIAMI	FL		02/14/2025	8.125	532,161		(458)				685,000	01/01/2024
100194217	CF	ALACHUA	FL		02/14/2025	7.875	381,689		(234)				468,000	05/01/2024
100194218	CF	CAPE CORAL	FL		02/14/2025	7.990	323,882		(286)				447,000	04/01/2024
100194219		MESA	AZ		02/14/2025	8.125	425,316		(263)				610,000	10/01/2023
100194220	CF	ALVARADO	TX		02/14/2025	7.500	272,516		(144)				430,000	05/01/2024
100194221	CF	PLUMAS LAKE	CA		02/14/2025	7.990	424,658		(175)				528,000	11/01/2023
100194222		GLADSTONE	OR		02/14/2025	8.125	379,695		(221)				479,000	02/01/2024
100194223	CF	PROVIDENCE	RI		02/14/2025	7.625	383,591		(253)				550,000	03/01/2024
100194224	CF	WELLINGTON	FL		02/14/2025	8.625	772,574		(539)				1,012,000	01/01/2024
100194225	CF	WEST PALM BEACH	FL		02/14/2025	8.125	346,124		(180)				480,000	03/01/2024
100194226		HOMESTEAD	FL		02/14/2025	7.624	415,690		(165)				515,000	04/01/2024
100194227	CF	FORT WORTH	TX		02/14/2025	8.000	316,014		(207)				386,000	06/01/2024
100194228	CF	HILLSBOROUGH	NC		02/14/2025	8.000	240,094		(156)				320,000	06/01/2024
100194229		SNOQUALMIE PASS	WA		02/14/2025	7.500	1,166,681		(307)				1,470,000	07/01/2024
100194231	CF	ALLEN	TX		02/14/2025	7.000	332,607		(242)				555,000	08/01/2024
100194233	CF	DESTIN	FL		02/14/2025	8.000	950,471		(545)				1,160,000	07/01/2024
100194234	CF	HOQUIAM	WA		02/14/2025	7.990	292,410		(250)				375,000	06/01/2024
100194235	CF	SALEM	OR		02/14/2025	7.625	324,915		(247)				450,000	06/01/2024
100194236	CF	NEW SMYRNA BEACH	FL		02/14/2025	7.500	778,599		(354)				1,100,000	08/01/2024
100194238	CF	SARASOTA	FL		02/14/2025	8.250	583,806		(318)				720,000	08/01/2024
100194239	CF	BULLHEAD CITY	AZ		02/14/2025	8.375	371,087		(284)				477,000	06/01/2024
100194240	CF	SEBASTIAN	FL		02/14/2025	7.250	313,177		(126)				394,000	08/01/2024
100194241	CF	JACKSONVILLE BEACH	FL		02/14/2025	8.375	441,572		(331)				700,000	05/01/2024
100194242	CF	GAINESVILLE	FL		02/14/2025	8.250	299,610		(252)				410,000	09/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194243	CF	COLLIERVILLE	TN		02/14/2025	6.875	482,608		(143)				614,900	09/01/2024
100194244	CF	PALM HARBOR	FL		02/14/2025	7.000	206,917		(49)				259,000	09/01/2024
100194246	CF	MONROVIA	CA		02/14/2025	7.500	402,468		(220)				530,000	06/01/2024
100194247	CF	SAN JUAN CAPISTRANO	CA		02/14/2025	7.625	1,112,476		(431)				1,373,462	08/01/2024
100194248	CF	MURFREESBORO	TN		02/14/2025	8.500	263,850		(223)				354,000	08/01/2024
100194249	CF	RICHMOND	CA		02/14/2025	7.990	396,416		(248)				515,000	06/01/2024
100194250	CF	PALMYRA	VA		02/14/2025	7.500	236,539		(125)				312,000	09/01/2024
100194251	CF	TUNNEL HILL	GA		02/14/2025	7.250	258,630		(105)				350,000	09/01/2024
100194252	CF	SAINT AUGUSTINE	FL		02/14/2025	7.375	251,652		(139)				315,000	09/01/2024
100194253	CF	INLET BEACH	FL		02/14/2025	7.625	749,541		(469)				985,000	07/01/2024
100194254	CF	ACTON	ME		02/14/2025	7.000	504,893		(187)				635,000	09/01/2024
100194255		PARK CITY	UT		02/14/2025	7.625	899,435		(440)				1,235,000	06/01/2024
100194256	CF	EDWARDS	MO		02/14/2025	6.750	203,553		(45)				262,000	09/01/2024
100194257	CF	ENGLEWOOD	CO		02/14/2025	7.990	666,408		(401)				812,000	07/01/2024
100194258	CF	CHARLOTTE	NC		02/14/2025	6.875	270,699		(43)				350,000	09/01/2024
100194259	CF	LAWRENCE	KS		02/14/2025	8.125	531,807		(293)				650,000	06/01/2024
100194260	CF	HUNTERSVILLE	NC		02/14/2025	7.625	619,150		(452)				804,000	08/01/2024
100194261	CF	N MYRTLE BEACH	SC		02/14/2025	7.625	672,554		(276)				835,000	07/01/2024
100194262	CF	MONMOUTH	OR		02/14/2025	7.375	570,401		(390)				740,000	08/01/2024
100194263	CF	WILLIAMS BAY	WI		02/14/2025	8.490	429,041		(265)				560,000	08/01/2024
100194264	CF	BROCKTON	MA		02/14/2025	7.490	419,375		(276)				550,000	07/01/2024
100194265	CF	KEIZER	OR		02/14/2025	8.125	521,533		(362)				723,000	07/01/2024
100194267	CF	NEWBERG	OR		02/14/2025	7.625	386,337		(179)				480,000	08/01/2024
100194268	CF	SCOTTSDALE	AZ		02/14/2025	8.490	369,564		(297)				507,000	07/01/2024
100194269		GREENACRES	FL		02/14/2025	7.375	408,518		(247)				551,000	07/01/2024
100194271	CF	KANSAS CITY	MO		02/14/2025	7.625	355,067		(281)				460,000	06/01/2024
100194272	CF	KANSAS CITY	MO		02/14/2025	7.625	351,522		(277)				460,000	06/01/2024
100194273	CF	SUMMERTOWN	TN		02/14/2025	6.990	355,798		(214)				472,000	08/01/2024
100194274	CF	GARLAND	TX		02/14/2025	8.625	319,546		(275)				410,000	07/01/2024
100194275	CF	MIAMI	FL		02/14/2025	7.625	348,403		(263)				480,000	07/01/2024
100194276	CF	PORT SAINT JOE	FL		02/14/2025	7.375	326,055		(210)				425,000	07/01/2024
100194277	CF	PHOENIX	AZ		02/14/2025	7.625	299,585		(144)				378,000	08/01/2024
100194278	CF	WAUKESHA	WI		02/14/2025	7.375	313,458		(216)				410,000	07/01/2024
100194279	CF	CHICAGO	IL		02/14/2025	7.490	297,563		(153)				365,000	08/01/2024
100194280	CF	SAVANNAH	GA		02/14/2025	7.990	289,449		(161)				360,000	09/01/2024
100194281	CF	PIGEON FORGE	TN		02/14/2025	7.625	287,782		(219)				372,000	06/01/2024
100194282	CF	MESA	AZ		02/14/2025	7.625	53,179		(171)				395,000	07/01/2024
100194284	CF	GOLDEN VALLEY	MN		02/14/2025	8.490	269,655		(102)				340,000	07/01/2024
100194285	CF	DEKALB	IL		02/14/2025	7.625	274,619		(212)				354,000	08/01/2024
100194286	CF	MCDONOUGH	GA		02/14/2025	7.625	272,299		(130)				355,000	07/01/2024
100194287	CF	MANCHESTER	CT		02/14/2025	7.490	267,377		(193)				360,000	06/01/2024
100194288	CF	TUCSON	AZ		02/14/2025	7.125	261,553		(85)				330,000	07/01/2024
100194289	CF	GRANDVIEW	MO		02/14/2025	7.625	261,126		(106)				322,000	08/01/2024
100194290	CF	OMAHA	NE		02/14/2025	7.500	263,416		(177)				347,000	08/01/2024
100194291	CF	MARICOPA	AZ		02/14/2025	7.625	251,544		(184)				325,000	08/01/2024
100194292	CF	MURPHY	TX		02/14/2025	7.490	270,785		(206)				400,000	07/01/2024
100194293	CF	LAWRENCE	KS		02/14/2025	7.990	247,872		(212)				325,000	07/01/2024
100194294	CF	WAUWATOSA	WI		02/14/2025	8.490	226,043		(134)				275,000	07/01/2024
100194295	CF	MIAMI	FL		02/14/2025	8.250	508,207		(206)				625,000	08/01/2024
100194296	CF	PHOENIX	AZ		02/14/2025	7.000	244,421		(139)				400,000	08/01/2024
100194297	CF	LAWRENCEVILLE	GA		02/14/2025	7.490	159,518		(364)				335,000	08/01/2024
100194298	CF	WINSTON SALEM	NC		02/14/2025	8.125	191,997		(205)				310,000	09/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194299	CF	BEVERLY	NJ		02/14/2025	8.125	230,920		(178)				300,000	08/01/2024
100194300	CF	CRESCENT CITY	CA		02/14/2025	7.500	241,864		(163)				320,000	07/01/2024
100194301	CF	YUCAIPA	CA		02/14/2025	7.990	522,426		(369)				750,000	07/01/2024
100194304	CF	WALLA WALLA	WA		02/14/2025	7.999	328,978		(179)				495,000	07/01/2024
100194305		LAS VEGAS	NV		02/14/2025	7.625	578,365		(413)				750,000	07/01/2024
100194306	CF	HILLIARD	OH		02/14/2025	8.000	277,062		(233)				355,000	09/01/2024
100194307	CF	KNOXVILLE	TN		02/14/2025	7.875	219,369		(104)				270,000	09/01/2024
100194309	CF	GALVESTON	TX		02/14/2025	7.490	221,283		(129)				293,000	07/01/2024
100194310	CF	CRETE	IL		02/14/2025	7.875	165,783		(59)				210,000	08/01/2024
100194311		JACKSONVILLE	FL		02/14/2025	7.625	315,820		(204)				410,000	08/01/2024
100194312	CF	LAURELVILLE	OH		02/14/2025	7.500	651,517		(416)				845,000	10/01/2024
100194313	CF	WATERFORD	MI		02/14/2025	7.375	204,469		(69)				261,000	09/01/2024
100194314	CF	RUSKIN	FL		02/14/2025	7.875	205,240		(124)				310,000	08/01/2024
100194315	CF	WINSTON SALEM	NC		02/14/2025	7.500	461,126		(239)				566,000	09/01/2024
100194316	CF	VERO BEACH	FL		02/14/2025	8.500	225,294		(154)				290,000	09/01/2024
100194317	CF	SAINT JOSEPH	MI		02/14/2025	8.125	297,285		(197)				360,000	09/01/2024
100194318	CF	GRAND PRAIRIE	TX		02/14/2025	7.875	317,927		(211)				425,000	09/01/2024
100194319	CF	CLAYTON	GA		02/14/2025	7.625	329,881		(155)				430,000	09/01/2024
100194321	CF	ALBUQUERQUE	NM		02/14/2025	7.990	299,031		(171)				389,000	08/01/2024
100194322		DIVIDE	CO		02/14/2025	7.000	395,836		(147)				491,000	09/01/2024
100194323	CF	NEW PORT RICHEY	FL		02/14/2025	7.375	231,751		(107)				292,000	09/01/2024
100194324	CF	BEECH MOUNTAIN	NC		02/14/2025	7.125	323,426		(122)				400,000	09/01/2024
100194325	CF	WOODINVILLE	WA		02/14/2025	7.125	802,277		(437)				1,050,000	08/01/2024
100194326	CF	FORT WORTH	TX		02/14/2025	8.125	353,697		(199)				460,000	08/01/2024
100194327	CF	AUSTIN	TX		02/14/2025	8.500	348,697		(208)				455,000	08/01/2024
100194329		VANCOUVER	WA		02/14/2025	7.625	302,245		(232)				490,000	09/01/2024
100194330	CF	ELSIE	MI		02/14/2025	7.875	195,349		(150)				252,000	09/01/2024
100194331	CF	WILKES BARRE	PA		02/14/2025	6.990	171,621		(56)				218,000	08/01/2024
100194332	CF	ROUGH AND READY	CA		02/14/2025	7.990	432,275		(276)				550,000	09/01/2024
100194334	CF	FITCHBURG	MA		02/14/2025	7.250	300,431		(120)				404,000	08/01/2024
100194335		HILTON HEAD ISLAND	SC		02/14/2025	8.125	556,988		(224)				685,000	09/01/2024
100194336	CF	BROKEN BOW	OK		02/14/2025	7.375	506,045		(189)				674,000	10/01/2024
100194338		MINERAL BLUFF	GA		02/14/2025	6.875	260,549		(155)				345,000	10/01/2024
100194339	CF	GLENDALE	AZ		02/14/2025	7.625	382,023		(194)				468,000	09/01/2024
100194340	CF	EAST LANSING	MI		02/14/2025	7.875	163,845		(91)				200,000	09/01/2024
100194341	CF	TRAFFORD	PA		02/14/2025	7.250	218,075		(77)				270,000	09/01/2024
100194343		HOWELL	NJ		02/14/2025	7.625	440,974		(310)				570,000	09/01/2024
100194344	CF	PHILADELPHIA	PA		02/14/2025	7.375	422,274		(76)				533,000	09/01/2024
100194345	CF	PHILADELPHIA	PA		02/14/2025	7.125	249,271		(157)				327,000	09/01/2024
100194346	CF	MIDDLETOWN	RI		02/14/2025	7.990	309,961		(225)				455,000	08/01/2024
100194348	CF	PHILADELPHIA	PA		02/14/2025	7.500	251,169		(130)				311,000	09/01/2024
100194349	CF	MIDDLETOWN	RI		02/14/2025	7.990	309,961		(225)				452,500	08/01/2024
100194350	CF	NEWNAN	GA		02/14/2025	7.625	169,264		(106)				220,000	08/01/2024
100194352	CF	WORCESTER	MA		02/14/2025	7.500	480,375		(228)				595,000	09/01/2024
100194353	CF	FLOWERY BR	GA		02/14/2025	7.625	309,879		(158)				380,000	08/01/2024
100194354	CF	BANKS	OR		02/14/2025	7.250	552,791		(344)				720,000	08/01/2024
100194356	CF	SALEM	MA		02/14/2025	6.625	730,720		(183)				1,005,000	08/01/2024
100194358	CF	W YELLOWSTONE	MT		02/14/2025	7.250	687,944		(372)				919,000	08/01/2024
100194359	CF	NORTON	MA		02/14/2025	7.625	554,123		(413)				720,000	08/01/2024
100194361	CF	PHILADELPHIA	PA		02/14/2025	7.500	242,770		(106)				300,000	09/01/2024
100194362	CF	PASO ROBLES	CA		02/14/2025	7.375	549,829		(352)				715,000	08/01/2024
100194363	CF	CHATTANOOGA	TN		02/14/2025	7.250	158,827		(58)				235,000	08/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194364		GLEN MILLS	PA		02/14/2025	7.875	259,666		(189)				340,000	08/01/2024
100194365	CF	GRAND RAPIDS	MI		02/14/2025	7.375	221,672		(160)				327,000	09/01/2024
100194366	CF	GREENTOWN	PA		02/14/2025	7.875	223,936		(104)				275,000	08/01/2024
100194367		REUNION	FL		02/14/2025	8.125	659,868		(484)				925,000	09/01/2024
100194368	CF	LIVINGSTON MANOR	NY		02/14/2025	7.990	308,183		(127)				380,000	09/01/2024
100194369	CF	CANTON	TX		02/14/2025	7.625	477,345		(368)				625,000	08/01/2024
100194370	CF	LATHROP	CA		02/14/2025	7.500	541,271		(352)				703,000	08/01/2024
100194373	CF	MARIETTA	GA		02/14/2025	7.375	175,880		(101)				220,000	09/01/2024
100194374	CF	DALLAS	TX		02/14/2025	7.500	568,643		(358)				881,000	08/01/2024
100194375	CF	GEORGETOWN	TX		02/14/2025	7.275	276,828		(176)				386,000	08/01/2024
100194376		WHEATON	IL		02/14/2025	7.625	351,727		(249)				455,000	08/01/2024
100194377	CF	TOMBALL	TX		02/14/2025	7.500	207,206		(124)				272,000	08/01/2024
100194378	CF	HIDDEN VALLEY LAKE	CA		02/14/2025	7.625	432,537		(299)				625,000	09/01/2024
100194379	CF	GULF SHORES	AL		02/14/2025	8.125	214,099		(257)				325,000	08/01/2024
100194380	CF	BULLHEAD CITY	AZ		02/14/2025	8.125	206,291		(138)				297,550	08/01/2024
100194382	CF	HOUSTON	TX		02/14/2025	7.625	363,265		(213)				450,000	08/01/2024
100194383	CF	SATELLITE BEACH	FL		02/14/2025	7.625	402,447		(293)				530,000	08/01/2024
100194384		LITTLE ELM	TX		02/14/2025	7.625	327,803		(187)				430,000	08/01/2024
100194385	CF	WAUWATOSA	WI		02/14/2025	7.625	235,325		(131)				290,000	08/01/2024
100194386	CF	REDMOND	OR		02/14/2025	8.125	225,859		(132)				275,000	08/01/2024
100194387	CF	OMAHA	NE		02/14/2025	7.625	244,744		(126)				300,000	08/01/2024
100194388	CF	WYLIE	TX		02/14/2025	7.375	209,622		(97)				275,000	08/01/2024
100194389	CF	ATLANTIC BEACH	FL		02/14/2025	7.625	221,091		(171)				294,000	08/01/2024
100194391	CF	ARLINGTON	TX		02/14/2025	8.098	244,679		(143)				317,000	08/01/2024
100194392	CF	HENDERSON	NV		02/14/2025	7.125	358,107		(344)				508,680	08/01/2024
100194393	CF	CYPRESS	TX		02/14/2025	7.625	220,057		(123)				280,000	08/01/2024
100194394	CF	PALM COAST	FL		02/14/2025	7.625	202,775		(128)				253,000	08/01/2024
100194395	CF	CINCINNATI	OH		02/14/2025	8.125	235,024		(142)				305,000	08/01/2024
100194396	CF	WASHINGTONVILLE	NY		02/14/2025	8.125	392,823		(206)				480,000	08/01/2024
100194397	CF	ELLIJAY	GA		02/14/2025	7.625	498,132		(329)				659,000	08/01/2024
100194398	CF	KATY	TX		02/14/2025	7.500	340,397		(250)				440,000	08/01/2024
100194399	CF	SEDONA	AZ		02/14/2025	7.125	1,281,839		(750)				1,900,000	09/01/2024
100194400	CF	PHOENIX	AZ		02/14/2025	7.500	308,245		(200)				425,000	09/01/2024
100194401	CF	LAS VEGAS	NV		02/14/2025	7.500	1,019,854		(637)				1,325,000	09/01/2024
100194404	CF	BEAVERTON	OR		02/14/2025	6.875	1,114,611		(355)				1,475,000	10/01/2024
100194405	CF	BAKERSFIELD	CA		02/14/2025	7.625	237,811		(163)				330,000	08/01/2024
100194406	CF	LOS ANGELES	CA		02/14/2025	6.875	1,180,491		(247)				1,480,000	09/01/2024
100194407	CF	LAREDO	TX		02/14/2025	7.125	168,473		(85)				239,000	08/01/2024
100194408	CF	TAVERNIER	FL		02/14/2025	6.990	978,796		(548)				1,700,000	09/01/2024
100194409	CF	SHERMAN OAKS	CA		02/14/2025	7.250	1,448,800		(703)				1,900,000	10/01/2024
100194410		NORTH HOLLYWOOD	CA		02/14/2025	7.375	1,194,428		(733)				1,625,000	10/01/2024
100194411	CF	SURF CITY	NC		02/14/2025	6.125	919,023		220				1,181,000	09/01/2024
100194412	CF	TARZANA	CA		02/14/2025	7.990	739,066		(412)				902,000	08/01/2024
100194413	CF	SUN VALLEY	ID		02/14/2025	6.875	1,192,973		(440)				1,641,000	09/01/2024
100194414	CF	ALBANY	NY		02/14/2025	8.125	163,113		(104)				227,000	08/01/2024
100194417	CF	EWA BEACH	HI		02/14/2025	7.990	628,180		(286)				855,000	08/01/2024
100194418	CF	CHANDLER	AZ		02/14/2025	7.500	331,919		(268)				435,000	08/01/2024
100194419	CF	WEST VALLEY	UT		02/14/2025	7.990	380,988		(323)				515,000	08/01/2024
100194420	CF	ROYAL OAK	MI		02/14/2025	7.250	400,436		(232)				545,000	08/01/2024
100194421	CF	AUBREY	TX		02/14/2025	7.875	249,498		(208)				330,000	08/01/2024
100194422	CF	FRANKLIN	TN		02/14/2025	6.990	624,497		(359)				892,000	08/01/2024
100194423	CF	AURORA	CO		02/14/2025	8.125	439,839		(477)				685,000	08/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194424	CF	WASHINGTON	DC		02/14/2025	7.375	705,372		(546)				1,015,000	08/01/2024
100194425	CF	HARRISBURG	PA		02/14/2025	7.500	284,696		(210)				375,000	08/01/2024
100194426	CF	HARRISBURG	PA		02/14/2025	7.500	273,169		(201)				362,000	08/01/2024
100194427	CF	HARRISBURG	PA		02/14/2025	7.500	272,859		(201)				362,000	08/01/2024
100194428		FAIRFAX	VA		02/14/2025	7.250	302,186		(202)				395,000	08/01/2024
100194429	CF	SAINT LOUIS	MO		02/14/2025	8.125	523,618		(249)				760,000	08/01/2024
100194430	CF	LAS VEGAS	NV		02/14/2025	7.625	333,194		(278)				430,000	08/01/2024
100194432	CF	NEWPORT NEWS	VA		02/14/2025	7.990	212,588		(145)				275,000	08/01/2024
100194433	CF	DENNIS PORT	MA		02/14/2025	8.125	362,838		(243)				440,000	08/01/2024
100194434	CF	CENTRAL CITY	CO		02/14/2025	7.990	268,610		(134)				330,000	08/01/2024
100194435		SPRING LAKE	NC		02/14/2025	7.375	357,575		(158)				470,000	08/01/2024
100194436	CF	LONG BEACH	CA		02/14/2025	6.990	710,916		(355)				1,140,000	08/01/2024
100194438	CF	OAKLAND	CA		02/14/2025	7.250	710,619		(427)				980,000	08/01/2024
100194439	CF	PLANO	TX		02/14/2025	7.250	456,837		(214)				600,000	08/01/2024
100194442	CF	WYLIE	TX		02/14/2025	7.875	273,718		(142)				350,000	08/01/2024
100194443	CF	LOS ANGELES	CA		02/14/2025	7.625	1,396,366		(1,078)				2,270,000	08/01/2024
100194444	CF	TAMPA	FL		02/14/2025	7.250	301,339		(115)				410,000	08/01/2024
100194445	CF	FREDERICKSBURG	VA		02/14/2025	7.500	274,604		(184)				376,000	08/01/2024
100194446	CF	BIG BEAR CITY	CA		02/14/2025	7.990	280,103		(182)				385,000	08/01/2024
100194447	CF	FREDERICKSBURG	VA		02/14/2025	7.990	290,877		(314)				398,000	08/01/2024
100194448	CF	SIMI VALLEY	CA		02/14/2025	7.500	410,736		(328)				569,500	08/01/2024
100194449	CF	WEST HAZLETON	PA		02/14/2025	6.990	206,317		(123)				284,000	08/01/2024
100194450	CF	BAKERSFIELD	CA		02/14/2025	7.625	310,009		(160)				380,000	08/01/2024
100194451	CF	MIAMI	FL		02/14/2025	7.250	231,530		(123)				330,000	08/01/2024
100194452	CF	LOS ANGELES	CA		02/14/2025	7.250	498,622		(311)				660,000	08/01/2024
100194453	CF	BAKERSFIELD	CA		02/14/2025	7.625	448,355		(318)				590,000	08/01/2024
100194455	CF	EAST LANSING	MI		02/14/2025	7.125	263,713		(183)				350,000	08/01/2024
100194456	CF	AVE MARIA	FL		02/14/2025	7.625	352,482		(272)				474,000	08/01/2024
100194457		PALM COAST	FL		02/14/2025	6.990	306,194		(182)				426,000	08/01/2024
100194459	CF	MISSOURI CITY	TX		02/14/2025	7.990	220,261		(127)				270,000	08/01/2024
100194462	CF	KATY	TX		02/14/2025	7.500	265,034		(138)				346,000	08/01/2024
100194463		NORCROSS	GA		02/14/2025	7.750	288,635		(137)				360,000	08/01/2024
100194465	CF	PORT CHESTER	NY		02/14/2025	6.990	668,209		(366)				875,000	08/01/2024
100194466	CF	MARICOPA	AZ		02/14/2025	7.250	210,253		(127)				294,000	09/01/2024
100194467	CF	IRVING	TX		02/14/2025	7.500	222,997		(178)				296,000	09/01/2024
100194468	CF	MIDLOTHIAN	VA		02/14/2025	7.875	211,502		(122)				362,000	09/01/2024
100194469	CF	FRESNO	CA		02/14/2025	7.500	511,302		(177)				633,000	09/01/2024
100194470	CF	BAKERSFIELD	CA		02/14/2025	7.625	448,355		(318)				590,000	08/01/2024
100194471	CF	LAS VEGAS	NV		02/14/2025	7.625	272,610		(227)				352,000	09/01/2024
100194472	CF	MONMOUTH JUNCTION	NJ		02/14/2025	7.375	208,784		(151)				270,000	09/01/2024
100194473	CF	ANNAPOLIS	MD		02/14/2025	7.875	662,925		(529)				855,000	09/01/2024
100194474	CF	RESTON	VA		02/14/2025	7.375	240,040		(128)				315,000	09/01/2024
100194476	CF	VIRGINIA BEACH	VA		02/14/2025	7.500	241,966		(128)				304,000	09/01/2024
100194477	CF	MIDLAND	TX		02/14/2025	7.375	272,490		(184)				345,000	09/01/2024
100194478	CF	CREWE	VA		02/14/2025	6.990	231,125		(142)				325,000	09/01/2024
100194479	CF	GRAYSON	GA		02/14/2025	7.375	460,819		(173)				570,000	09/01/2024
100194480	CF	PALM SPRINGS	CA		02/14/2025	7.625	298,741		(230)				390,000	09/01/2024
100194481	CF	FALLS CHURCH	VA		02/14/2025	7.375	880,496		(630)				1,250,000	09/01/2024
100194482	CF	SPOKANE	WA		02/14/2025	8.125	266,143		(220)				350,000	09/01/2024
100194483	CF	RIALTO	CA		02/14/2025	7.250	431,069		(210)				565,000	09/01/2024
100194484		ANNA	TX		02/14/2025	7.500	346,865		(179)				470,000	09/01/2024
100194485		KENT	WA		02/14/2025	7.500	492,253		(372)				640,000	09/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194486	CF	BROOKLYN	NY		02/14/2025	7.250	462,625		(317)				600,000	09/01/2024
100194487	CF	ALISO VIEJO	CA		02/14/2025	7.250	542,373		(362)				728,000	09/01/2024
100194488	CF	MARIETTA	GA		02/14/2025	7.375	248,412		(115)				376,000	09/01/2024
100194490	CF	HOMESTEAD	FL		02/14/2025	7.375	281,339		(287)				395,090	09/01/2024
100194491	CF	EL PRADO	NM		02/14/2025	7.875	431,824		(197)				560,000	09/01/2024
100194492		LAKE WORTH BEACH	FL		02/14/2025	7.625	539,580		(414)				695,000	09/01/2024
100194494	CF	PASADENA	CA		02/14/2025	7.990	678,578		(579)				870,000	09/01/2024
100194495		LA CANADA FLINTRIDGE	CA		02/14/2025	7.500	1,062,810		(802)				1,469,000	09/01/2024
100194496	CF	CAMARILLO	CA		02/14/2025	7.125	590,805		(357)				770,000	09/01/2024
100194497	CF	MARLBOROUGH	MA		02/14/2025	7.500	330,222		(264)				430,000	09/01/2024
100194498		LAKE HAVASU CITY	AZ		02/14/2025	7.875	315,493		(167)				390,000	09/01/2024
100194499	CF	LAGUNA NIGUEL	CA		02/14/2025	7.625	443,225		(318)				605,000	09/01/2024
100194500	CF	SAN FERNANDO	CA		02/14/2025	7.625	662,379		(368)				810,000	09/01/2024
100194501	CF	GROVELAND	CA		02/14/2025	7.500	244,179		(184)				315,000	09/01/2024
100194502	CF	MOUNT JULIET	TN		02/14/2025	7.990	347,660		(250)				480,000	09/01/2024
100194503	CF	MINNEAPOLIS	MN		02/14/2025	7.375	347,154		(237)				454,000	09/01/2024
100194504	CF	HENDERSON	NV		02/14/2025	7.625	315,539		(262)				405,000	09/01/2024
100194505	CF	ORLANDO	FL		02/14/2025	7.500	218,146		(132)				285,000	09/01/2024
100194506	CF	GARDEN GROVE	CA		02/14/2025	7.625	788,846		(522)				1,070,000	09/01/2024
100194507	CF	SANFORD	FL		02/14/2025	7.625	245,419		(205)				316,000	09/01/2024
100194508	CF	EVERETT	WA		02/14/2025	7.990	510,796		(325)				620,000	09/01/2024
100194509	CF	NEW CARROLLTON	MD		02/14/2025	6.375	222,448		(51)				460,000	09/01/2024
100194510	CF	RICHMOND	CA		02/14/2025	6.990	608,148		(365)				930,000	09/01/2024
100194512		PITTSBURGH	PA		02/14/2025	7.375	290,054		(138)				360,000	09/01/2024
100194514	CF	CASTRO VALLEY	CA		02/14/2025	7.500	576,479		(1,662)				1,477,000	09/01/2024
100194515	CF	MIAMI	FL		02/14/2025	7.500	431,544		(233)				650,000	09/01/2024
100194517		CLERMONT	FL		02/14/2025	7.500	275,288		(220)				355,000	09/01/2024
100194518	CF	JACKSON	CA		02/14/2025	7.500	334,107		(266)				432,000	09/01/2024
100194519	CF	RINCON	GA		02/14/2025	7.375	232,256		(174)				303,000	09/01/2024
100194520	CF	SAN DIEGO	CA		02/14/2025	7.500	859,248		(642)				1,114,000	09/01/2024
100194521	CF	GARDEN CITY	UT		02/14/2025	7.625	469,987		(296)				632,000	09/01/2024
100194522	CF	MONROE	NY		02/14/2025	7.875	506,583		(409)				793,000	09/01/2024
100194523	CF	BAKERSFIELD	CA		02/14/2025	7.990	270,590		(150)				333,000	09/01/2024
100194524		WHITTIER	CA		02/14/2025	6.625	976,608		(286)				1,300,000	09/01/2024
100194525	CF	NAMPA	ID		02/14/2025	7.625	337,065		(189)				415,000	09/01/2024
100194526	CF	FORT PIERCE	FL		02/14/2025	7.500	207,114		(152)				270,000	09/01/2024
100194527	CF	BALTIMORE	MD		02/14/2025	7.500	242,649		(141)				320,000	09/01/2024
100194528	CF	FORT PIERCE	FL		02/14/2025	7.500	207,114		(152)				270,000	09/01/2024
100194529	CF	PRINCETON	TX		02/14/2025	7.125	222,890		(95)				290,000	09/01/2024
100194530	CF	SACRAMENTO	CA		02/14/2025	7.500	366,393		(174)				450,000	09/01/2024
100194531	CF	BALTIMORE	MD		02/14/2025	7.990	717,458		(442)				930,000	09/01/2024
100194532		GOODYEAR	AZ		02/14/2025	7.500	310,428		(240)				400,000	09/01/2024
100194533	CF	ATLANTA	GA		02/14/2025	7.375	379,555		(259)				492,000	09/01/2024
100194534	CF	PFLUGERVILLE	TX		02/14/2025	7.125	371,600		(157)				460,000	09/01/2024
100194535	CF	CHICAGO	IL		02/14/2025	7.750	367,674		(257)				475,000	09/01/2024
100194536	CF	SAINT JOHNS	FL		02/14/2025	7.500	627,213		(217)				778,000	09/01/2024
100194537	CF	DAWSONVILLE	GA		02/14/2025	7.500	324,751		(196)				400,000	09/01/2024
100194538	CF	DELAWARE	OH		02/14/2025	7.375	222,665		(132)				290,000	09/01/2024
100194539		ENGLEWOOD	CO		02/14/2025	7.625	271,412		(203)				365,000	09/01/2024
100194540	CF	HEMPSTEAD	TX		02/14/2025	6.500	241,063		(114)				600,000	09/01/2024
100194541	CF	CHARLOTTE	NC		02/14/2025	6.990	350,866		(184)				460,000	09/01/2024
100194542	CF	ISANTI	MN		02/14/2025	7.125	278,772		(106)				347,000	09/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194543	CF	PITTSBURGH	PA		02/14/2025	6.990	221,415		(126)				331,000	09/01/2024
100194544	CF	WINDER	GA		02/14/2025	7.125	245,519		(241)				380,000	09/01/2024
100194545	CF	WINDER	GA		02/14/2025	7.250	256,953		(148)				387,000	09/01/2024
100194546	CF	FORT LAUDERDALE	FL		02/14/2025	6.625	540,356		(194)				740,000	09/01/2024
100194547	CF	PHOENIX	AZ		02/20/2025	8.875	288,153		(141)				350,000	01/31/2025
100194548		SHAWNEE	KS		02/20/2025	7.750	461,551		(67)				575,000	01/30/2025
100194549		HOUSTON	TX		02/20/2025	9.250	156,637		(105)				470,000	01/31/2025
100194550	CF	WASHINGTON	DC		02/20/2025	7.000	677,500		(45)				1,500,000	01/24/2025
100194552	CF	HIALEAH	FL		02/20/2025	6.875	424,450		(1)				535,000	12/31/2024
100194553		GREENSBORO	NC		02/20/2025	8.125	107,541		(82)				130,000	12/20/2024
100194554		WAUKEGAN	IL		02/20/2025	7.375	173,316		9				300,000	01/09/2025
100194556	CF	BRYAN	TX		02/20/2025	7.750	320,143		13				407,000	01/31/2025
100194558	CF	GRANADA HILLS	CA		03/28/2025	7.000	1,089,496		(134)				1,360,000	02/18/2025
100194559	CF	DES MOINES	WA		03/28/2025	7.500	931,005		(243)				1,170,000	02/14/2025
100194560	CF	PANAMA CITY	FL		03/28/2025	7.125	150,065		(31)				230,000	02/21/2025
100194561	CF	LYNN HAVEN	FL		03/28/2025	7.125	195,541		(42)				320,000	02/21/2025
100194562	CF	MIAMI	FL		03/28/2025	6.875	260,569						790,000	02/25/2025
100194563	CF	HOUSTON	TX		03/28/2025	7.875	441,070		(268)				670,000	02/27/2025
100194567	CF	FONTANA	CA		03/28/2025	7.750	801,838		(359)				977,000	02/14/2025
100194568	CF	MIDLOTHIAN	IL		03/28/2025	7.000	153,117		(17)				279,000	03/07/2025
100194570	CF	WRIGHTSVILLE BEACH	NC		03/28/2025	7.375	619,174		(212)				1,190,000	02/14/2025
100194571	CF	SOLEDAD	CA		03/28/2025	7.250	673,201		(203)				830,000	02/14/2025
100194573	CF	OAKLAND	CA		03/28/2025	7.000	504,954		(66)				630,000	02/24/2025
100194574	CF	COVINA	CA		03/28/2025	7.000	652,872		(111)				1,180,000	02/18/2025
100194575	CF	ALEXANDRIA	VA		03/28/2025	6.875	334,061		(11)				485,000	02/27/2025
100194577	CF	LAKE WORTH BEACH	FL		03/28/2025	7.375	387,636		(56)				530,000	02/21/2025
100194578	CF	ARLINGTON	TX		03/28/2025	7.000	186,091		(25)				340,000	02/14/2025
100194579	CF	WESTMINSTER	CA		03/28/2025	7.000	738,740		(134)				1,357,500	03/05/2025
100194581	CF	CHICAGO	IL		03/28/2025	7.250	179,933		(60)				382,000	02/25/2025
100194583	CF	LAMAR	CO		03/28/2025	8.500	152,545		(98)				190,000	02/24/2025
100194584	CF	LAKE HAVASU CITY	AZ		03/28/2025	7.375	589,897		(184)				778,000	02/13/2025
100194585	CF	SEASIDE	CA		03/28/2025	6.750	628,840		54				900,905	02/27/2025
100194586	CF	SOUTH KINGSTOWN	RI		03/28/2025	7.250	349,862		149				515,000	02/18/2025
100194587	CF	SAINT AUGUSTINE	FL		03/28/2025	7.500	174,161		(96)				225,000	02/21/2025
100194588	CF	ROUND ROCK	TX		03/28/2025	7.000	292,465		(40)				445,000	02/24/2025
100194590	CF	AUSTIN	TX		03/28/2025	6.750	374,416		27				750,000	03/11/2025
100194591	CF	RANCHO MISSION VIEJO	CA		03/28/2025	6.875	1,186,341		(68)				1,700,000	02/27/2025
100194592	CF	CLOVIS	CA		03/28/2025	7.750	530,729		(138)				620,000	02/19/2025
100194593	CF	VALLEY VILLAGE	CA		03/28/2025	6.750	978,660		69				1,490,000	02/19/2025
100194594	CF	VAN NUYS	CA		03/28/2025	7.125	623,388		(149)				1,300,000	02/27/2025
100194595	CF	BARSTOW	CA		03/28/2025	7.125	119,697		(30)				260,000	02/19/2025
100194596	CF	MIRAMAR	FL		03/28/2025	7.000	297,972		(36)				545,000	02/14/2025
100194598	CF	PEMBROKE PINES	FL		03/28/2025	6.750	295,216		38				665,000	02/14/2025
100194599		PORTOLA	CA		02/21/2025	7.875	289,984		(24)				325,000	09/17/2024
100194601	CF	AUSTIN	TX		02/21/2025	6.625	349,944		86				481,000	11/04/2024
100194602	CF	MELISSA	TX		02/21/2025	6.125	309,074		161				430,000	10/21/2024
100194603	CF	WHITE ROCK	NM		02/21/2025	6.125	288,711		145				412,000	10/23/2024
100194604	CF	SOUTH PORTLAND	ME		02/21/2025	6.625	401,554		121				555,000	11/04/2024
100194605	CF	HARDEEVILLE	SC		02/21/2025	7.625	469,234		(297)				655,000	12/12/2024
100194607	CF	RICHMOND	TX		02/21/2025	7.625	295,036		(111)				376,000	11/20/2024
100194608	CF	VENICE	FL		02/21/2025	7.125	246,121		(95)				330,000	12/02/2024
100194609	CF	SACRAMENTO	CA		02/21/2025	7.125	416,166		(81)				580,000	11/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194610	CF	SACRAMENTO	CA		02/21/2025	7.000	417,470		(106)				570,000	11/20/2024
100194611	CF	PALM BAY	FL		02/21/2025	7.500	300,215		(50)				375,000	11/26/2024
100194612	CF	LEXINGTON	KY		02/21/2025	6.625	203,512		(9)				278,500	10/01/2024
100194613	CF	OCRACOKE	NC		02/21/2025	7.000	297,844		(17)				498,000	11/22/2024
100194614	CF	LAS VEGAS	NV		02/21/2025	6.875	294,842		(78)				420,000	10/21/2024
100194615	CF	WACO	TX		02/21/2025	5.990	377,320		221				525,000	10/21/2024
100194616	CF	DALLAS	TX		02/21/2025	5.875	513,841		373				725,000	10/15/2024
100194617		ORLAND	ME		02/21/2025	7.500	288,368		(52)				355,000	11/27/2024
100194618	CF	NAPLES	FL		02/21/2025	7.375	389,500		(424)				1,100,000	12/09/2024
100194619	CF	MANTECA	CA		02/21/2025	6.375	562,321		105				767,000	11/27/2024
100194620	CF	GREENVILLE	SC		02/21/2025	7.500	230,373		(77)				310,000	11/13/2024
100194621	CF	OCEAN ISLE BEACH	NC		02/21/2025	6.125	657,275		255				974,000	11/04/2024
100194622		HOUSTON	TX		02/21/2025	6.990	321,380		30				435,000	12/09/2024
100194623	CF	FIRESTONE	CO		02/21/2025	5.125	412,463		802				576,000	10/28/2024
100194625	CF	BRIDGEPORT	PA		02/21/2025	5.625	307,244		397				424,000	10/29/2024
100194626	CF	NORTH MYRTLE BEACH	SC		02/21/2025	6.500	467,708		54				635,000	10/15/2024
100194627	CF	COLUMBIA	SC		02/21/2025	7.250	206,101		(97)				276,000	12/17/2024
100194628	CF	NEW BRAUNFELS	TX		02/21/2025	7.625	208,648		(40)				263,000	12/31/2024
100194629		PT CHARLOTTE	FL		02/21/2025	7.625	325,111		(29)				365,000	11/21/2024
100194630	CF	MEMPHIS	TN		02/21/2025	7.125	241,955		(83)				325,000	10/10/2024
100194631	CF	COLLEGE STATION	TX		02/21/2025	6.990	271,028		(46)				362,000	11/05/2024
100194632		SAN ANTONIO	TX		02/21/2025	7.500	200,952		(36)				244,000	10/30/2024
100194634	CF	CENTERVILLE	TX		02/21/2025	7.500	252,621		(54)				315,000	10/15/2024
100194635	CF	WOODBRIDGE	VA		02/21/2025	6.490	324,477		32				479,000	10/18/2024
100194636	CF	BELTON	MO		02/21/2025	5.990	271,996		145				378,000	10/28/2024
100194637	CF	NEW ORLEANS	LA		02/21/2025	7.125	254,121		(79)				360,000	11/08/2024
100194639	CF	BELTON	MO		02/21/2025	5.990	285,686		152				397,000	10/28/2024
100194641	CF	AUSTIN	TX		02/21/2025	6.124	354,258		153				525,000	09/18/2024
100194642	CF	NEW ORLEANS	LA		02/21/2025	7.000	249,159		(72)				330,000	11/08/2024
100194643	CF	HENDERSON	NV		02/21/2025	6.875	274,582		(87)				415,000	12/02/2024
100194644	CF	MESQUITE	TX		02/21/2025	6.990	217,206		(79)				300,000	12/16/2024
100194645	CF	FONTANA	CA		02/21/2025	7.375	481,942		(249)				750,000	11/25/2024
100194647	CF	GROVETOWN	GA		02/21/2025	6.990	223,719		(64)				305,000	10/31/2024
100194648	CF	ELLENWOOD	GA		02/21/2025	6.990	214,729		(91)				315,000	12/19/2024
100194649	CF	ELK GROVE	CA		02/21/2025	6.750	397,368		(78)				595,000	12/19/2024
100194650	CF	PLYMOUTH	CA		02/21/2025	7.375	772,338		(269)				1,050,000	08/23/2024
100194651	CF	ORLANDO	FL		02/21/2025	6.875	276,648		52				395,000	10/28/2024
100194652	CF	CHICAGO	IL		02/21/2025	6.125	933,912		480				1,355,000	11/07/2024
100194654	CF	WABENO	WI		02/21/2025	7.490	258,170		(187)				640,000	11/20/2024
100194655	CF	THE VILLAGES	FL		02/21/2025	6.490	210,033		(2)				283,000	11/21/2024
100194656		KELSO	WA		02/21/2025	6.625	367,236		(4)				568,000	08/30/2024
100194657		MANCHESTER	TN		02/21/2025	6.625	260,426		83				355,000	12/13/2024
100194658	CF	CYPRESS	TX		02/21/2025	7.500	216,819		(145)				285,000	12/11/2024
100194659	CF	BELLINGHAM	WA		02/21/2025	7.375	401,318		(227)				565,000	12/18/2024
100194660	CF	SURPRISE	AZ		02/21/2025	6.990	204,400		(60)				340,000	12/05/2024
100194661	CF	LAKELAND	FL		02/21/2025	7.500	231,263		(145)				330,000	12/09/2024
100194662	CF	ROSEMEAD	CA		02/21/2025	6.750	712,049		(91)				1,020,000	12/16/2024
100194663	CF	MILWAUKEE	WI		02/21/2025	6.990	221,266		(94)				314,000	11/18/2024
100194664	CF	LAKE COMO	NJ		02/21/2025	7.375	294,039		(138)				385,000	12/30/2024
100194665	CF	ALEDO	TX		02/21/2025	6.990	425,724		(18)				573,000	11/20/2024
100194666		FAIR LAWN	NJ		02/21/2025	6.990	433,587		(54)				580,000	11/12/2024
100194667	CF	ANCHORAGE	AK		02/21/2025	6.625	528,272		11				855,000	11/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194668	CF	SACRAMENTO	CA		02/21/2025	6.000	465,092		418				618,000	11/15/2024
100194669	CF	SAN LUIS OBISPO	CA		02/21/2025	7.375	587,539		(267)				790,000	12/05/2024
100194670	CF	LOS ANGELES	CA		02/21/2025	7.000	599,905		(231)				1,200,000	11/23/2024
100194671	CF	SELBYVILLE	DE		02/21/2025	6.375	224,708		64				310,000	11/26/2024
100194672	CF	WORTHINGTON	OH		02/21/2025	7.250	209,919		(98)				275,000	12/16/2024
100194674	CF	MECHANICSBURG	PA		02/21/2025	6.990	277,551		(106)				405,000	12/17/2024
100194675	CF	COLLEGE STATION	TX		02/21/2025	6.500	226,199		(19)				340,000	11/26/2024
100194677	CF	WINDER	GA		02/21/2025	7.375	279,701		(94)				372,000	12/20/2024
100194679	CF	PLANO	TX		02/21/2025	6.625	258,241		(11)				364,000	12/30/2024
100194680	CF	PROVIDENCE VILLAGE	TX		02/21/2025	6.500	291,362		45				407,000	11/22/2024
100194681	CF	WESTFIELD	IN		02/21/2025	6.990	188,305		(100)				295,000	12/16/2024
100194682	CF	NILES	IL		02/21/2025	7.500	581,902		(284)				760,000	01/07/2025
100194683	CF	ROYCE CITY	TX		02/21/2025	6.375	230,749		38				315,000	11/08/2024
100194684	CF	WINTER GARDEN	FL		02/21/2025	7.125	302,777		(125)				455,000	11/08/2024
100194685	CF	LITITZ	PA		02/21/2025	6.625	282,332		(2)				380,000	12/27/2024
100194686	CF	POMONA	CA		02/21/2025	6.250	412,976		130				613,000	10/23/2024
100194687		SEMINOLE	FL		02/21/2025	5.875	568,088		660				705,000	11/07/2024
100194688	CF	WASHINGTON	DC		02/21/2025	6.990	720,923		(131)				1,030,000	11/25/2024
100194689	CF	SOLEDAD	CA		02/21/2025	6.624	374,062		(2)				550,000	11/19/2024
100194690	CF	PHILADELPHIA	PA		02/21/2025	7.125	210,427		(45)				280,000	11/22/2024
100194691	CF	DENVER	CO		02/21/2025	7.375	478,427		(130)				638,000	11/25/2024
100194692	CF	RADFORD	VA		02/21/2025	6.875	204,827		(74)				292,000	11/18/2024
100194693	CF	FLOWERY BRANCH	GA		02/21/2025	6.250	335,609		97				465,000	12/02/2024
100194694	CF	MCALLEN	TX		02/21/2025	7.875	456,815		(295)				595,000	11/27/2024
100194695	CF	PROSPER	TX		02/21/2025	6.250	363,335		171				525,000	11/22/2024
100194696	CF	ODESSA	TX		02/21/2025	6.490	142,471		(21)				348,000	11/21/2024
100194697	CF	TAYLORS	SC		02/21/2025	7.625	56,848		(188)				268,000	11/26/2024
100194698	CF	LAWRENCEVILLE	GA		02/21/2025	5.875	351,769		379				529,000	11/26/2024
100194699	CF	LUBBOCK	TX		02/21/2025	6.500	267,857		63				365,500	11/29/2024
100194700	CF	JACKSONVILLE	FL		02/21/2025	6.500	226,996		12				308,000	11/22/2024
100194701	CF	ANCHORAGE	AK		02/21/2025	6.875	212,933		(26)				305,000	11/27/2024
100194702	CF	SEAGOVILLE	TX		02/21/2025	6.500	242,516		(13)				383,000	01/03/2025
100194703	CF	ANTLOCH	TN		02/21/2025	7.250	306,010		(91)				428,000	12/11/2024
100194704	CF	JACKSONVILLE	AR		02/21/2025	6.990	224,665		(55)				299,000	11/26/2024
100194705	CF	TIGARD	OR		02/21/2025	6.625	480,938		35				663,000	11/23/2024
100194706	CF	JOSHUA TREE	CA		02/21/2025	7.125	491,657		(116)				700,000	11/27/2024
100194707	CF	GREENVILLE	TX		02/21/2025	6.750	223,190		(61)				318,000	12/27/2024
100194708	CF	ATLANTA	GA		02/21/2025	7.125	864,370		(187)				1,200,000	11/27/2024
100194709	CF	GREENVILLE	TX		02/21/2025	6.750	203,775		(55)				295,000	12/27/2024
100194710	CF	COLUMBIA	SC		02/21/2025	6.625	213,927		55				284,000	11/12/2024
100194711	CF	ACWORTH	GA		02/21/2025	7.375	283,813		(176)				394,860	12/19/2024
100194712	CF	WASHINGTON	DC		02/21/2025	7.500	558,921		(236)				870,000	11/04/2024
100194713	CF	ANCHORAGE	AK		02/21/2025	7.125	206,432		(81)				290,000	11/15/2024
100194714	CF	COLLEGE STATION	TX		02/21/2025	6.375	631,326		193				865,000	11/18/2024
100194715	CF	SUMMIT	NJ		02/21/2025	6.875	443,401		(121)				640,000	12/20/2024
100194716	CF	MIDLOTHIAN	VA		02/21/2025	6.375	214,142		70				315,000	10/31/2024
100194717	CF	POMONA	CA		02/21/2025	7.375	454,251		(241)				670,000	11/01/2024
100194718	CF	BRYAN	TX		02/21/2025	6.624	252,710						340,000	12/05/2024
100194719	CF	CORVALLIS	OR		02/21/2025	6.990	370,708		(61)				520,000	12/01/2024
100194720	CF	FORT WORTH	TX		02/21/2025	6.625	244,449		(31)				365,000	01/04/2025
100194721	CF	HENDERSON	NV		02/21/2025	5.990	287,553		247				380,000	11/20/2024
100194722	CF	PHILADELPHIA	PA		02/21/2025	7.500	229,712		(149)				300,000	12/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194723	CF	IRVING	TX		02/21/2025	7.625	243,459		(61)				325,000	12/31/2024
100194724	CF	KATY	TX		02/21/2025	6.625	203,723		(19)				300,000	12/06/2024
100194725	CF	EDINBURG	TX		02/21/2025	6.490	357,066		51				540,000	11/20/2024
100194726		SAINT CHARLES	MO		02/21/2025	6.624	262,441		50				415,000	12/04/2024
100194727	CF	NASHVILLE	TN		02/21/2025	6.990	394,716		(84)				525,000	11/27/2024
100194728	CF	OTSEGO	MN		02/21/2025	5.875	318,079		343				440,000	11/27/2024
100194729	CF	DESTIN	FL		02/21/2025	6.990	332,791		2				422,000	12/03/2024
100194731	CF	WYOMING	DE		02/21/2025	6.990	216,839		(31)				290,000	12/11/2024
100194732	CF	BOCA RATON	FL		02/21/2025	6.625	407,126		24				550,000	12/13/2024
100194733	CF	DOYLESBURG	PA		02/21/2025	6.990	219,630		(80)				290,000	11/15/2024
100194734	CF	RIVERBANK	CA		02/21/2025	6.990	503,160		64				642,000	12/30/2024
100194735	CF	DAVIS	CA		02/21/2025	6.875	859,053		(99)				1,360,000	11/12/2024
100194736	CF	CUMMING	GA		02/21/2025	7.125	367,586		(111)				496,000	12/20/2024
100194737	CF	TOMBALL	TX		02/21/2025	7.375	233,355		(135)				330,000	11/25/2024
100194738	CF	JACKSON	NJ		02/21/2025	7.125	418,523		(109)				560,000	12/05/2024
100194739	CF	MAYTOWN	PA		02/21/2025	6.990	383,744		(87)				550,000	12/06/2024
100194740	CF	SUNRIVER	OR		02/21/2025	6.990	514,196		20				650,000	12/04/2024
100194741	CF	ROUND ROCK	TX		02/21/2025	6.250	302,319		138				440,000	12/02/2024
100194742	CF	GRANDVIEW	MO		02/21/2025	6.625	200,070		(3)				290,000	11/21/2024
100194743	CF	SANFORD	NC		02/21/2025	7.125	299,820		27				380,000	12/09/2024
100194744	CF	SANFORD	NC		02/21/2025	7.125	306,931		28				402,000	12/09/2024
100194745	CF	MIAMI	FL		02/21/2025	6.875	250,835		(83)				800,000	12/03/2024
100194746		SOUTH BLOOMINGVILLE	OH		02/21/2025	7.625	383,918		(77)				485,000	12/24/2024
100194747	CF	SEVERNA PARK	MD		02/21/2025	7.625	503,694		(154)				665,000	12/28/2024
100194748	CF	HOUSTON	TX		02/21/2025	7.125	206,612		(81)				335,000	12/23/2024
100194749	CF	SUGAR HILL	GA		02/21/2025	6.990	296,806		(46)				400,000	12/04/2024
100194750	CF	WHITTLER	CA		02/21/2025	6.990	785,638		(97)				1,350,000	12/09/2024
100194751	CF	EDINBURG	TX		02/21/2025	6.500	363,282		73				540,000	11/22/2024
100194752	CF	RICHMOND	VA		02/21/2025	7.500	303,355		(175)				427,500	12/20/2024
100194753	CF	MARIETTA	GA		02/21/2025	6.124	354,143		106				600,000	12/11/2024
100194754	CF	TORRANCE	CA		02/21/2025	6.875	857,034		(94)				1,170,000	12/06/2024
100194755	CF	ANAHEIM	CA		02/21/2025	7.000	640,280		(157)				910,000	12/11/2024
100194757	CF	KISSIMMEE	FL		02/21/2025	6.990	256,842		(10)				352,000	12/10/2024
100194758	CF	CORINTH	TX		02/21/2025	6.875	328,981		(38)				470,000	12/09/2024
100194759	CF	CLERMONT	FL		02/21/2025	6.500	243,561		(20)				360,000	12/11/2024
100194760	CF	RIVERVIEW	FL		02/21/2025	7.500	226,611		(81)				310,000	11/22/2024
100194761	CF	GLEN ALLEN	VA		02/21/2025	7.625	394,065		(124)				490,000	12/13/2024
100194762	CF	NEW ORLEANS	LA		02/21/2025	6.990	400,914		(84)				593,000	12/13/2024
100194763	CF	VENICE	FL		02/21/2025	5.990	242,250		98				371,000	12/12/2024
100194764	CF	CITRUS SPRINGS	FL		02/21/2025	6.375	212,569		21				293,000	12/11/2024
100194765	CF	CALDWELL	ID		02/21/2025	7.750	307,119		(158)				405,000	12/02/2024
100194766	CF	ENGLEWOOD	NJ		02/21/2025	7.000	296,292		(59)				395,000	12/13/2024
100194767	CF	AUSTIN	TX		02/21/2025	7.500	673,780		(250)				995,000	12/13/2024
100194768	CF	JEFFERSON	GA		02/21/2025	5.990	256,145		229				360,000	11/27/2024
100194769	CF	STUART	FL		02/21/2025	7.250	349,033		(126)				460,000	01/02/2025
100194770	CF	STOCKTON	CA		02/21/2025	5.875	428,186		438				570,000	12/10/2024
100194771	CF	PENSACOLA	FL		02/21/2025	6.625	223,019		3				322,000	12/13/2024
100194772	CF	VISALIA	CA		02/21/2025	6.625	351,303		136				483,000	12/10/2024
100194773	CF	MCDONOUGH	GA		02/21/2025	6.125	200,450		169				306,000	11/27/2024
100194774	CF	LAKELAND	FL		02/21/2025	7.125	242,421		(83)				324,000	12/19/2024
100194776	CF	WILLINGBORO	NJ		02/21/2025	7.500	229,142		(105)				300,000	12/31/2024
100194777	CF	CHICAGO	IL		02/21/2025	6.124	387,600		157				650,000	12/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194778	CF	JACKSONVILLE	FL		02/21/2025	7.125	203,606		(52)				287,000	12/13/2024
100194779	CF	SAN ANTONIO	TX		02/21/2025	7.375	333,722		(134)				500,000	12/30/2024
100194781	CF	FORNEY	TX		02/21/2025	6.990	217,201		(8)				274,000	12/18/2024
100194782	CF	ROWLETT	TX		02/21/2025	7.375	312,446		(135)				440,000	12/17/2024
100194783	CF	BURIEN	WA		02/21/2025	6.990	211,115		(97)				678,000	11/15/2024
100194784	CF	MODESTO	CA		02/21/2025	6.990	242,405		(89)				555,000	11/12/2024
100194785	CF	SACRAMENTO	CA		02/21/2025	6.990	563,775		(117)				765,000	12/16/2024
100194786	CF	DAWSONVILLE	GA		02/21/2025	6.500	317,446		50				435,000	12/16/2024
100194787	CF	WARDEN	WA		02/21/2025	6.990	271,684		(47)				388,000	12/16/2024
100194788	CF	SAN ANTONIO	TX		02/21/2025	6.875	303,053		(39)				405,000	12/23/2024
100194789	CF	MOSCOW	ID		02/21/2025	7.000	240,979		(58)				360,000	12/23/2024
100194790	CF	COLLETTSVILLE	NC		02/21/2025	7.625	207,396		(72)				270,000	12/19/2024
100194791	CF	STEPHENSON	VA		02/21/2025	6.375	252,452		54				365,000	12/19/2024
100194792	CF	SAINT LOUIS	MO		02/21/2025	7.375	250,820		(124)				360,000	12/23/2024
100194793	CF	HOUSTON	TX		02/21/2025	6.250	229,409		74				324,990	12/16/2024
100194794	CF	CAPE CORAL	FL		02/21/2025	6.990	452,870		(60)				620,000	12/23/2024
100194795	CF	HOUSTON	TX		02/21/2025	6.490	380,150		148				490,000	12/23/2024
100194796	CF	DENVER	CO		02/21/2025	6.490	467,653		11				680,000	12/21/2024
100194797	CF	TAMPA	FL		02/21/2025	7.125	231,105		(76)				336,000	12/19/2024
100194798	CF	SEVIERVILLE	TN		02/21/2025	6.250	389,629		168				537,000	12/20/2024
100194799	CF	DENTON	TX		02/21/2025	6.875	207,327		(56)				303,000	12/23/2024
100194800	CF	CEDAR ISLAND	NC		02/21/2025	7.125	309,283		(127)				683,000	12/19/2024
100194801	CF	HOUSTON	TX		02/21/2025	6.375	237,994		62				325,000	12/23/2024
100194802	CF	CROWN POINT	IN		02/21/2025	7.500	233,488		(140)				345,000	12/27/2024
100194803	CF	WASILLA	AK		02/21/2025	6.625	233,142		10				375,000	12/23/2024
100194804	CF	SPOKANE	WA		02/21/2025	6.625	337,349		20				465,000	12/27/2024
100194805	CF	GLENDALE	AZ		02/21/2025	6.875	231,024		(40)				330,000	12/23/2024
100194806	CF	BIRMINGHAM	AL		02/21/2025	6.875	228,644		(42)				305,000	12/20/2024
100194807	CF	POTTSBORO	TX		02/21/2025	6.990	203,566		(71)				298,000	12/27/2024
100194808	CF	CARLISLE	PA		02/21/2025	6.875	240,757		(63)				335,000	12/30/2024
100194809	CF	LITTLE ROCK	AR		02/21/2025	7.500	226,009		(69)				306,000	12/20/2024
100194810	CF	ANGLER	NC		02/21/2025	5.875	272,105		176				381,000	12/31/2024
100194811	CF	STUART	FL		02/21/2025	6.500	344,936		104				485,000	12/30/2024
100194812	CF	WILLIS	TX		02/21/2025	6.375	248,459		39				356,000	12/27/2024
100194813	CF	FATE	TX		02/21/2025	6.490	208,744		(20)				355,000	12/27/2024
100194814	CF	TUCSON	AZ		02/21/2025	7.000	227,199		(75)				305,000	01/02/2025
100194815	CF	HUMBLE	TX		02/21/2025	6.375	237,994		62				330,000	12/28/2024
100194816	CF	AZUSA	CA		02/21/2025	7.125	335,144		48				430,000	12/26/2024
100194817	CF	JEFFERSON	LA		02/21/2025	7.500	257,685		(137)				360,000	12/30/2024
100194818	CF	VAIL	AZ		02/21/2025	5.875	245,156		260				332,000	12/16/2024
100194819	CF	EPHRATA	WA		02/21/2025	6.875	280,701		(63)				400,000	12/24/2024
100194820	CF	PORT CHARLOTTE	FL		02/21/2025	6.375	203,480		55				290,000	12/30/2024
100194821	CF	LARGO	FL		02/21/2025	6.625	235,072		11				375,000	12/30/2024
100194822	CF	COLORADO SPRINGS	CO		02/21/2025	6.990	354,007		(73)				530,000	12/30/2024
100194823		RALEIGH	NC		02/21/2025	5.875	342,884		325				488,000	12/20/2024
100194824	CF	JACKSON	NJ		02/21/2025	6.625	487,599		34				660,000	12/30/2024
100194825	CF	LOWA CITY	IA		02/21/2025	6.990	226,933		(74)				305,000	12/20/2024
100194826	CF	LUBBOCK	TX		02/21/2025	6.875	272,163		(49)				375,000	12/27/2024
100194828	CF	OCALA	FL		02/21/2025	6.125	212,963		86				295,000	12/27/2024
100194829	CF	OCALA	FL		02/21/2025	6.125	210,170		90				294,000	12/27/2024
100194830	CF	SAN DIEGO	CA		02/21/2025	6.490	975,737		249				1,490,000	12/30/2024
100194831		SPARKS	NV		02/21/2025	6.500	377,164		204				470,000	12/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100194832	CF	WESTFIELD	IN		02/21/2025	6.875	220,172		(42)				300,000	01/09/2025
100195068	CF	RINCON	GA		02/24/2025	5.875	245,024		178				368,000	09/23/2024
100195069	CF	SUNSET BEACH	NC		02/24/2025	7.875	193,923		(100)				267,000	12/27/2024
100195070	CF	JONESBOROUGH	TN		02/24/2025	5.750	176,700		237				242,000	12/18/2024
100195071	CF	CHICAGO	IL		02/24/2025	7.875	178,118		(55)				250,000	12/30/2024
100195072	CF	PENSACOLA	FL		02/24/2025	5.625	167,700		256				235,000	12/23/2024
100195073	CF	OKLAHOMA CITY	OK		02/24/2025	6.124	170,799		115				243,000	12/27/2024
100195074	CF	KERNERSVILLE	NC		02/24/2025	5.750	196,352		268				270,000	12/16/2024
100195075	CF	SPRING	TX		02/24/2025	5.500	176,493		312				250,000	11/18/2024
100195076	CF	PANAMA CITY	FL		02/24/2025	8.000	176,163		(37)				240,000	12/12/2024
100195077	CF	WAKEFIELD	MA		02/24/2025	7.750	213,942		(95)				320,000	11/12/2024
100195078	CF	INDIANAPOLIS	IN		02/24/2025	7.250	153,283		27				208,000	01/16/2025
100195079	CF	CANANDAIGUA	NY		02/24/2025	7.375	176,291		(28)				220,000	12/20/2024
100195080	CF	MOORHEAD	MN		02/24/2025	6.625	184,168		81				285,000	10/22/2024
100195081	CF	STONECREST	GA		02/24/2025	6.990	167,888		12				261,000	01/17/2025
100195082	CF	INWOOD	WV		02/24/2025	8.125	235,529		(174)				288,000	12/20/2024
100195083	CF	HOLIDAY	FL		02/24/2025	7.875	179,929		(4)				233,000	01/15/2025
100195084	CF	FORT WORTH	TX		02/24/2025	7.375	150,239		15				206,000	11/13/2024
100195085	CF	PHILADELPHIA	PA		02/24/2025	7.375	154,017		16				208,000	01/13/2025
100195086	CF	HUNTSVILLE	AL		02/24/2025	7.500	216,567		(135)				290,000	12/30/2024
100195087	CF	SAN ANTONIO	TX		02/24/2025	5.500	204,494		355				284,000	12/23/2024
100195089	CF	HICKORY	NC		02/24/2025	6.625	217,432		68				300,000	12/30/2024
100195090	CF	ROSEMOUNT	MN		02/24/2025	6.999	21,832		(129)	(35)			330,000	01/17/2025
100195091	CF	ALACHUA	FL		02/24/2025	6.625	222,235		16				301,000	12/30/2024
100195092	CF	INWOOD	WV		02/24/2025	8.125	233,764		(165)				306,000	12/30/2024
100195093	CF	ANTIOCH	TN		02/24/2025	8.125	241,544		(169)				295,000	12/23/2024
100195094	CF	GRAPEVINE	TX		02/24/2025	7.375	229,740		(135)				308,000	12/10/2024
100195095	CF	ATLANTA	GA		02/24/2025	6.999	228,344		(36)				285,000	01/17/2025
100195096	CF	SANFORD	ME		02/24/2025	8.125	249,789		(195)				338,000	12/27/2024
100195097	CF	FAYETTEVILLE	AR		02/24/2025	7.000	235,944		(61)				314,000	12/16/2024
100195099	CF	GENEVA	IL		02/24/2025	7.500	245,937		(132)				305,000	01/10/2025
100195100	CF	SHERMAN	TX		02/24/2025	6.875	239,527		(55)				318,000	12/30/2024
100195101	CF	MESQUITE	TX		02/24/2025	6.625	234,187						333,000	12/13/2024
100195102	CF	GLASTONBURY	CT		02/24/2025	6.875	236,038		(52)				320,000	01/03/2025
100195103	CF	SANTA ROSA BEACH	FL		02/24/2025	7.125	241,497		(99)				320,000	12/30/2024
100195104	CF	SOUTH SAINT PAUL	MN		02/24/2025	7.250	232,717		(63)				330,000	01/06/2025
100195105	CF	BRYAN	TX		02/24/2025	7.375	249,330		(142)				326,000	12/13/2024
100195106	CF	RINCON	GA		02/24/2025	6.999	237,769		(58)				315,000	01/21/2025
100195107	CF	HOUSTON	TX		02/24/2025	6.999	244,065		(72)				327,000	01/22/2025
100195108	CF	SHERMAN	TX		02/24/2025	5.750	121,375		415				320,000	12/19/2024
100195109	CF	MORTON GROVE	IL		02/24/2025	7.500	251,083		(133)				320,000	01/17/2025
100195110	CF	ROYSE CITY	TX		02/24/2025	7.625	243,056		(82)				339,000	12/23/2024
100195111	CF	ALLENTOWN	PA		02/24/2025	8.500	259,260		(197)				350,000	01/03/2025
100195112	CF	WAKE FOREST	NC		02/24/2025	6.500	240,299		38				326,000	01/03/2025
100195113	CF	NORTH LAS VEGAS	NV		02/24/2025	5.250	218,266		466				314,000	12/16/2024
100195114	CF	SOUTHERN PINES	NC		02/24/2025	7.125	249,375		(99)				330,000	12/31/2024
100195115	CF	FRESNO	TX		02/24/2025	5.750	227,795		317				318,000	12/18/2024
100195116	CF	MYRTLE BEACH	SC		02/24/2025	5.375	223,999		430				324,000	11/21/2024
100195118	CF	PLANO	TX		02/24/2025	7.500	248,064		(107)				330,000	12/26/2024
100195119	CF	GEORGETOWN	TX		02/24/2025	7.625	259,079		(166)				379,000	12/30/2024
100195120	CF	GLENSIDE	PA		02/24/2025	6.750	246,229		(17)				340,500	12/23/2024
100195121	CF	SANFORD	NC		02/24/2025	8.000	259,602		(162)				317,000	12/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100195122	CF	INDIANAPOLIS	IN		02/24/2025	7.500	254,685		(121)				334,000	01/09/2025
100195123	CF	HAW RIVER	NC		02/24/2025	6.624	246,635		21				333,000	01/03/2025
100195124	CF	GROVE CITY	OH		02/24/2025	7.990	258,009		(140)				335,000	01/03/2025
100195125	CF	KENNESAW	GA		02/24/2025	7.000	253,131		(75)				345,000	12/30/2024
100195127	CF	MEMPHIS	TN		02/24/2025	7.125	249,475		(107)				347,000	12/30/2024
100195128	CF	TUCKER	GA		02/24/2025	7.000	254,052		(74)				342,000	12/30/2024
100195129	CF	RIDLEY PARK	PA		02/24/2025	7.500	256,314		(126)				315,000	12/27/2024
100195130	CF	CASA GRANDE	AZ		02/24/2025	7.875	264,672		(176)				320,000	12/30/2024
100195131	CF	CHARLOTTE	NC		02/24/2025	6.875	254,061		(62)				386,000	12/27/2024
100195132		REDDING	CA		02/24/2025	7.000	256,802		(79)				390,000	01/09/2025
100195133	CF	CARTERSVILLE	GA		02/24/2025	7.125	260,253		(95)				345,000	11/27/2024
100195134	CF	CENTERTON	AR		02/24/2025	6.625	253,896						342,000	01/10/2025
100195135	CF	ANACONDA	MT		02/24/2025	6.875	251,193		(11)				330,000	01/06/2025
100195136	CF	REDDING	CA		02/24/2025	7.625	265,926		(156)				345,000	12/17/2024
100195137	CF	DOWNINGTOWN	PA		02/24/2025	6.625	209,473		1				345,000	12/27/2024
100195138	CF	MELISSA	TX		02/24/2025	7.375	261,656		(109)				325,000	12/26/2024
100195139	CF	VAN ALSTYNE	TX		02/24/2025	6.875	259,123		(47)				389,000	12/31/2024
100195140	CF	LEANDER	TX		02/24/2025	7.625	266,911		(169)				437,000	12/26/2024
100195141	CF	HOLLY SPRINGS	NC		02/24/2025	6.875	259,506		(62)				372,000	01/08/2025
100195142	CF	PRINCETON	TX		02/24/2025	7.250	263,696		(102)				330,000	12/20/2024
100195144	CF	UNION CITY	GA		02/24/2025	6.250	254,145		136				330,000	12/30/2024
100195145	CF	CELINA	TX		02/24/2025	6.999	272,078		(82)				390,000	01/17/2025
100195146	CF	FRANKLIN	GA		02/24/2025	7.250	269,707		(103)				380,000	12/23/2024
100195147	CF	PALM COAST	FL		02/24/2025	6.875	263,108		(24)				336,000	12/20/2024
100195148	CF	ANNA	TX		02/24/2025	7.125	272,681		(100)				398,000	12/27/2024
100195149	CF	ORANGE PARK	FL		02/24/2025	7.625	278,169		(180)				360,000	11/22/2024
100195150		CLEARWATER	FL		02/24/2025	7.375	276,368		(148)				385,000	01/17/2025
100195151	CF	MYRTLE BEACH	SC		02/24/2025	5.500	244,782		431				342,000	12/11/2024
100195153	CF	DURHAM	NC		02/24/2025	7.375	281,864		(151)				394,000	12/16/2024
100195154	CF	WINCHESTER	VA		02/24/2025	6.250	262,317		92				390,000	12/19/2024
100195155	CF	ROUND ROCK	TX		02/24/2025	8.125	277,973		(163)				380,000	01/03/2025
100195157	CF	MORRISVILLE	NC		02/24/2025	6.624	278,102		(6)				405,000	01/21/2025
100195158	CF	THE COLONY	TX		02/24/2025	7.500	288,742		(168)				380,000	12/30/2024
100195159	CF	NAPERVILLE	IL		02/24/2025	6.750	269,855		(27)				395,000	12/30/2024
100195160	CF	TUCKER	GA		02/24/2025	6.625	273,476		1				412,000	01/03/2025
100195161	CF	HARDEEVILLE	SC		02/24/2025	7.500	294,736		(176)				454,000	11/25/2024
100195162	CF	BALTIMORE	MD		02/24/2025	7.500	292,813		(168)				387,000	01/07/2025
100195163	CF	WEST VALLEY CITY	UT		02/24/2025	7.375	288,597		(114)				381,000	12/12/2024
100195164	CF	COLORADO SPRINGS	CO		02/24/2025	7.250	291,558		(108)				360,000	12/20/2024
100195165	CF	KILLEEN	TX		02/24/2025	7.625	288,839		(161)				440,000	01/14/2025
100195167	CF	WESTAMPTON	NJ		02/24/2025	7.500	7,297		(153)				415,000	12/20/2024
100195169	CF	RALEIGH	NC		02/24/2025	6.625	285,795		1				393,000	12/31/2024
100195170	CF	COLUMBUS	OH		02/24/2025	6.875	290,430		(64)				402,000	01/17/2025
100195171	CF	FUQUAY VARINA	NC		02/24/2025	6.990	293,209		(79)				390,000	01/03/2025
100195173	CF	CATONSVILLE	MD		02/24/2025	6.625	284,361		16				385,000	12/11/2024
100195175		FAYETTEVILLE	AR		02/24/2025	6.990	300,862		(88)				400,000	01/08/2025
100195176	CF	PRESCOTT VALLEY	AZ		02/24/2025	7.500	295,620		(91)				390,000	12/18/2024
100195177	CF	HENRICO	VA		02/24/2025	7.500	306,190		(153)				375,000	12/04/2024
100195178	CF	CLERMONT	FL		02/24/2025	7.375	306,692		(145)				410,000	12/18/2024
100195179	CF	COLORADO SPRINGS	CO		02/24/2025	6.500	292,357		68				459,000	01/08/2025
100195180	CF	WESTAMPTON	NJ		02/24/2025	7.375	308,964		(159)				410,000	12/18/2024
100195181	CF	BREINIGSVILLE	PA		02/24/2025	5.500	271,713		497				395,000	12/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100195183	CF	FORT WORTH	TX		02/24/2025	7.875	318,352		(206)				385,000	01/07/2025
100195184	CF	WEST CHESTER	PA		02/24/2025	7.625	308,428		(113)				380,000	12/30/2024
100195185	CF	RALEIGH	NC		02/24/2025	8.125	325,359		(212)				400,000	12/31/2024
100195186	CF	MELISSA	TX		02/24/2025	6.990	311,961		(86)				417,000	12/11/2024
100195187	CF	INDIANAPOLIS	IN		02/24/2025	7.375	311,212		(132)				418,000	01/10/2025
100195188	CF	ARDMORE	PA		02/24/2025	6.750	304,314		(31)				500,000	12/30/2024
100195189	CF	PRINCETON	TX		02/24/2025	6.875	307,763		(68)				410,000	11/27/2024
100195190	CF	GLASSBORO	NJ		02/24/2025	7.375	318,459		(155)				419,000	12/20/2024
100195191	CF	AUSTIN	TX		02/24/2025	6.990	306,378		(75)				435,000	01/21/2025
100195192	CF	ANTIOCH	TN		02/24/2025	7.125	318,645		(112)				420,000	12/12/2024
100195193	CF	STEPHENS CITY	VA		02/24/2025	7.500	321,583		(171)				440,000	12/16/2024
100195194	CF	HENDERSON	NV		02/24/2025	8.000	326,554		(211)				412,000	12/21/2024
100195195	CF	LAS VEGAS	NV		02/24/2025	5.750	283,655		458				399,000	12/10/2024
100195196	CF	LAWRENCEVILLE	GA		02/24/2025	6.000	299,388		236				429,000	12/19/2024
100195197	CF	METHUEN	MA		02/24/2025	7.500	327,042		(185)				437,000	01/08/2025
100195198	CF	LAWRENCEVILLE	GA		02/24/2025	6.125	301,192		201				440,000	12/19/2024
100195199	CF	NORTH MYRTLE BEACH	SC		02/24/2025	7.490	330,416		(181)				430,000	12/20/2024
100195200	CF	EDMOND	OK		02/24/2025	7.250	323,897		(113)				400,000	12/19/2024
100195201	CF	GUYTON	GA		02/24/2025	6.750	314,482		(40)				423,000	12/19/2024
100195202	CF	GARBERVILLE	CA		02/24/2025	7.500	322,718		(133)				400,000	12/05/2024
100195203	CF	BAKERSFIELD	CA		02/24/2025	7.375	326,960		(142)				430,000	01/21/2025
100195204	CF	BLUE ROCK	OH		02/24/2025	7.500	319,850		(100)				452,000	12/27/2024
100195205	CF	WESTAMPTON	NJ		02/24/2025	8.000	160,297		(797)				440,000	12/17/2024
100195206	CF	BRENTWOOD	CA		02/24/2025	7.500	330,747		(188)				430,000	01/03/2025
100195207	CF	RALEIGH	NC		02/24/2025	7.125	308,624		(77)				430,000	12/27/2024
100195208	CF	HYATTSVILLE	MD		02/24/2025	6.500	311,322		88				505,000	12/19/2024
100195209	CF	GLASSBORO	NJ		02/24/2025	7.500	315,504		(150)				430,000	12/19/2024
100195210	CF	CANOGA PARK	CA		02/24/2025	7.500	326,759		(119)				445,000	01/16/2025
100195211	CF	WESTAMPTON	NJ		02/24/2025	8.125	345,902		(238)				420,000	12/27/2024
100195212	CF	CHAPEL HILL	NC		02/24/2025	7.500	328,846		(87)				443,000	12/26/2024
100195213	CF	FORT MYERS	FL		02/24/2025	6.375	315,738		117				437,000	12/30/2024
100195214	CF	FORT MYERS	FL		02/24/2025	6.500	313,927		157				435,500	12/30/2024
100195215	CF	STAR	ID		02/24/2025	7.125	327,531		(40)				410,000	12/09/2024
100195216	CF	LINCOLNSHIRE	IL		02/24/2025	7.000	332,462		(102)				530,000	01/03/2025
100195217	CF	CONWAY	SC		02/24/2025	6.750	322,875		10				435,000	12/23/2024
100195218	CF	SOUTH PLAINFIELD	NJ		02/24/2025	6.625	328,400		9				442,000	01/09/2025
100195219	CF	CHARLOTTESVILLE	VA		02/24/2025	7.125	343,614		(128)				485,000	12/10/2024
100195220		LIVINGSTON	CA		02/24/2025	7.500	331,236		(102)				410,000	12/20/2024
100195221	CF	PORT SAINT LUCIE	FL		02/24/2025	7.750	343,033		(154)				432,000	12/30/2024
100195222	CF	AMBLER	PA		02/24/2025	7.625	335,527		(204)				470,000	01/03/2025
100195223	CF	YAKIMA	WA		02/24/2025	6.990	337,932		(72)				449,000	12/10/2024
100195224	CF	SAVANNAH	GA		02/24/2025	7.000	339,793		(52)				459,000	12/12/2024
100195225	CF	ANNA	TX		02/24/2025	7.250	340,846		(106)				460,000	12/30/2024
100195226	CF	SUPPLY	NC		02/24/2025	7.375	345,907		(149)				425,000	12/16/2024
100195227	CF	MAPLETON	UT		02/24/2025	7.990	353,376		(242)				432,000	12/31/2024
100195228	CF	CELINA	TX		02/24/2025	6.875	329,960		(25)				475,000	01/08/2025
100195229	CF	FRESNO	CA		02/24/2025	7.500	346,851		(158)				430,000	01/03/2025
100195230	CF	LOGAN	UT		02/24/2025	8.125	356,477		(225)				540,000	12/20/2024
100195232		KANSAS CITY	MO		02/24/2025	7.375	346,958		(125)				457,000	12/23/2024
100195233	CF	LAS VEGAS	NV		02/24/2025	7.875	360,780		(187)				440,000	12/19/2024
100195234	CF	HOOKSETT	NH		02/24/2025	7.125	355,500		(110)				475,000	12/06/2024
100195235	CF	MIDDLETOWN	DE		02/24/2025	6.500	337,235		64				458,000	01/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100195236		DORAVILLE	GA		02/24/2025	7.125	351,008		(76)				545,000	01/16/2025
100195237	CF	PLANO	TX		02/24/2025	6.990	362,868		(106)				480,000	12/16/2024
100195239	CF	CAPE MAY	NJ		02/24/2025	6.375	342,395		93				469,000	12/31/2024
100195240	CF	GOODYEAR	AZ		02/24/2025	6.625	352,858		72				450,000	12/20/2024
100195241	CF	PLEASANT HILL	MO		02/24/2025	6.990	364,446		(67)				485,000	12/26/2024
100195242	CF	MOUNT DORA	FL		02/24/2025	7.375	370,692		(152)				470,000	12/27/2024
100195243	CF	MUNDELEIN	IL		02/24/2025	5.500	326,954		597				455,000	12/27/2024
100195244	CF	ROSWELL	GA		02/24/2025	7.490	370,437		(163)				485,000	12/09/2024
100195245	CF	LAKE ARROWHEAD	CA		02/24/2025	7.000	365,787		(91)				485,000	12/20/2024
100195246		THORNTON	NH		02/24/2025	7.500	374,795		(183)				464,000	12/30/2024
100195248	CF	DUMONT	NJ		02/24/2025	7.500	376,124		(198)				505,000	12/31/2024
100195249	CF	SAINT GEORGE	UT		02/24/2025	6.875	371,366		(60)				515,000	12/18/2024
100195250	CF	METAIRIE	LA		02/24/2025	7.624	384,900		(229)				500,000	01/17/2025
100195251	CF	HERMITAGE	TN		02/24/2025	6.990	379,503		(114)				539,000	01/10/2025
100195252	CF	SHORELINE	WA		02/24/2025	6.875	376,519		(86)				520,000	12/30/2024
100195253	CF	HOUSTON	TX		02/24/2025	6.750	374,656		(48)				505,000	01/03/2025
100195255	CF	AUSTIN	TX		02/24/2025	6.990	368,690		60				515,000	01/14/2025
100195256	CF	TOBYHANNA	PA		02/24/2025	7.750	387,995		(181)				475,000	12/31/2024
100195257	CF	GLEN BURNIE	MD		02/24/2025	7.375	392,445		(159)				515,000	01/03/2025
100195258	CF	MESQUITE	NV		02/24/2025	6.750	379,484		(47)				520,000	12/23/2024
100195259	CF	WINCHESTER	VA		02/24/2025	6.250	367,187		149				505,000	12/20/2024
100195260	CF	LAKE MARY	FL		02/24/2025	7.625	398,639		(178)				500,000	12/30/2024
100195261	CF	PIKESVILLE	MD		02/24/2025	7.990	418,043		(301)				615,000	12/30/2024
100195262	CF	PORTLAND	OR		02/24/2025	6.499	384,599		41				520,000	01/17/2025
100195263	CF	ANTELOPE	CA		02/24/2025	6.875	390,922		(71)				542,000	01/09/2025
100195264	CF	LAWRENCEVILLE	GA		02/24/2025	6.625	385,750		20				540,000	12/20/2024
100195265	CF	RALEIGH	NC		02/24/2025	6.875	393,682		(73)				528,000	12/23/2024
100195266	CF	FRISCO	TX		02/24/2025	7.490	394,022		(113)				520,000	01/14/2025
100195267		MANTECA	CA		02/24/2025	7.500	249,634		(322)				570,000	12/17/2024
100195268	CF	GRAVOIS MILLS	MO		02/24/2025	8.000	410,720		(150)				539,000	12/31/2024
100195269	CF	COROLLA	NC		02/24/2025	7.375	427,676		(219)				560,000	12/06/2024
100195270	CF	LENEXA	KS		02/24/2025	6.999	393,565		(62)				525,000	01/15/2025
100195271	CF	LAS VEGAS	NV		02/24/2025	7.625	439,097		(197)				538,378	12/27/2024
100195272	CF	KENT	WA		02/24/2025	7.625	436,350		(195)				535,000	12/24/2024
100195273	CF	WASHINGTON	DC		02/24/2025	6.875	363,232		(93)				670,000	01/10/2025
100195275		COLONIAL BEACH	VA		02/24/2025	7.625	433,604		(211)				540,000	01/02/2025
100195276	CF	FOLSOM	CA		02/24/2025	7.250	426,816		(163)				610,000	01/17/2025
100195277	CF	MANTECA	CA		02/24/2025	6.625	405,092		(5)				665,000	12/05/2024
100195278	CF	CAMERON	MT		02/24/2025	7.124	444,962		(134)				860,000	01/09/2025
100195279	CF	OXNARD	CA		02/24/2025	7.125	440,174		(165)				640,000	12/05/2024
100195280	CF	FREEPORT	FL		02/24/2025	7.625	459,940		(205)				585,000	12/20/2024
100195281	CF	LITTLETON	CO		02/24/2025	6.375	418,831		184				577,000	12/21/2024
100195282	CF	BELMONT	NC		02/24/2025	6.375	421,119		113				575,000	01/03/2025
100195283	CF	CHICAGO	IL		02/24/2025	7.375	465,346		(232)				610,000	12/06/2024
100195284	CF	CAPE CORAL	FL		02/24/2025	6.990	441,993		(125)				678,000	12/26/2024
100195285	CF	HOWELL	NJ		02/24/2025	7.250	463,491		(207)				650,000	01/16/2025
100195286	CF	ELLIJAY	GA		02/24/2025	7.500	479,001		(276)				678,700	01/06/2025
100195287	CF	MARLBOROUGH	MA		02/24/2025	6.624	445,421		11				616,000	12/16/2024
100195288	CF	OVERLAND PARK	KS		02/24/2025	6.990	465,331		(135)				650,000	01/02/2025
100195289	CF	BOZEMAN	MT		02/24/2025	7.125	471,847		(124)				625,000	12/06/2024
100195290	CF	BRADENTON	FL		02/24/2025	7.375	472,753		(202)				582,000	12/30/2024
100195291	CF	NORTH MIAMI BEACH	FL		02/24/2025	7.625	490,821		(308)				700,000	01/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100195292	CF	MONUMENT	CO		02/24/2025	5.500	423,372		751				590,000	12/20/2024
100195294	CF	ANCHORAGE	AK		02/24/2025	6.875	468,159		(116)				672,000	12/27/2024
100195295	CF	INDIO	CA		02/24/2025	7.375	480,911		(112)				641,000	01/10/2025
100195296	CF	SILVER SPRING	MD		02/24/2025	7.375	496,358		(255)				650,000	12/20/2024
100195298	CF	MILLCREEK	UT		02/24/2025	7.500	513,656		(293)				670,000	12/31/2024
100195299	CF	VENTNOR CITY	NJ		02/24/2025	6.490	465,048		49				670,000	01/10/2025
100195300	CF	ENGLEWOOD	CO		02/24/2025	7.125	499,787		(158)				787,000	01/02/2025
100195301	CF	FORT MILL	SC		02/24/2025	7.375	518,620		(265)				680,000	01/16/2025
100195303	CF	PORT ST JOE	FL		02/24/2025	6.875	488,873		(63)				789,000	12/10/2024
100195305	CF	STERLING	VA		02/24/2025	6.625	472,070		67				686,000	12/13/2024
100195306	CF	OREM	UT		02/24/2025	7.125	512,181		(117)				710,000	01/06/2025
100195307	CF	SNEADS FERRY	NC		02/24/2025	7.125	168,801		(223)				755,000	12/13/2024
100195308		FLAGSTAFF	AZ		02/24/2025	6.875	518,301		(94)				700,000	12/26/2024
100195309	CF	RIVERSIDE	CA		02/24/2025	7.625	537,982		(266)				702,000	12/21/2024
100195310	CF	POULSBO	WA		02/24/2025	6.990	528,541		(154)				700,000	12/20/2024
100195311	CF	KAMAS	UT		02/24/2025	7.250	550,205		(215)				730,000	12/18/2024
100195312	CF	DEDHAM	MA		02/24/2025	6.990	537,262		(121)				720,000	12/04/2024
100195313		PORT TOWNSEND	WA		02/24/2025	6.875	525,621		(84)				700,000	01/08/2025
100195314	CF	LAKEWOOD	WA		02/24/2025	7.875	592,796		(383)				725,000	12/21/2024
100195315	CF	PASO ROBLES	CA		02/24/2025	7.125	546,541		(119)				725,000	01/07/2025
100195316	CF	TOPTON	NC		02/24/2025	7.125	576,203		(156)				730,000	01/06/2025
100195317	CF	MODESTO	CA		02/24/2025	7.875	586,219		(329)				760,000	01/07/2025
100195319		WOBURN	MA		02/24/2025	7.500	589,757		(286)				750,000	12/27/2024
100195320	CF	NAGS HEAD	NC		02/24/2025	7.750	592,873		(313)				725,000	01/07/2025
100195321	CF	MONUMENT	CO		02/24/2025	7.750	598,328		(339)				788,000	01/10/2025
100195322	CF	WEYMOUTH	MA		02/24/2025	6.990	555,779		(100)				765,000	01/03/2025
100195323	CF	VALLEJO	CA		02/24/2025	7.250	625,333		(268)				835,000	01/15/2025
100195324	CF	DAWSONVILLE	GA		02/24/2025	7.125	582,823		(104)				727,000	01/17/2025
100195325	CF	MORGAN HILL	CA		02/24/2025	8.125	670,110		(462)				820,000	12/30/2024
100195326	CF	BAR HARBOR	ME		02/24/2025	7.375	636,818		(326)				830,000	01/03/2025
100195327	CF	THOMPSONVILLE	MI		02/24/2025	7.250	637,138		(281)				835,000	12/06/2024
100195328	CF	LOS ANGELES	CA		02/24/2025	7.375	609,453		(286)				840,000	12/24/2024
100195330	CF	HOLLYWOOD	FL		02/24/2025	6.250	585,394		175				831,000	01/14/2025
100195331	CF	MANSON	WA		02/24/2025	7.125	508,156		(358)				920,000	12/30/2024
100195332	CF	NEEDHAM	MA		02/24/2025	6.875	645,321		(135)				870,000	01/03/2025
100195333	CF	SARASOTA	FL		02/24/2025	6.500	600,746		216				815,000	12/18/2024
100195335	CF	SAN LUIS OBISPO	CA		02/24/2025	6.499	683,468		85				925,000	01/16/2025
100195338	CF	MIAMI	FL		02/24/2025	5.500	650,627		1,158				905,000	11/08/2024
100195339	CF	SANTA CLARA	CA		02/24/2025	7.125	794,021		(226)				1,051,200	12/14/2024
100195340	CF	MILILANI	HI		02/24/2025	7.500	806,793		(359)				1,005,000	12/30/2024
100195341	CF	WEST YARMOUTH	MA		02/24/2025	6.624	676,489		47				925,000	12/31/2024
100195343	CF	NORTH BETHESDA	MD		02/24/2025	6.375	683,870		145				998,000	01/17/2025
100195344	CF	PROVIDENCE	RI		02/24/2025	7.375	848,676		(382)				1,110,000	01/02/2025
100195346	CF	SAN DIEGO	CA		02/24/2025	6.875	808,477		(185)				1,073,000	01/02/2025
100195347	CF	DENVER	CO		02/24/2025	6.490	769,388		202				1,050,000	12/27/2024
100195349	CF	PHILADELPHIA	PA		02/24/2025	7.125	917,928		(271)				1,300,000	01/03/2025
100195351	CF	MIAMI	FL		02/24/2025	7.875	220,928		(89)				350,000	12/23/2024
100195352	CF	CLARKSVILLE	TN		02/24/2025	7.490	176,736		(9)				245,000	05/02/2024
100195353		SOUTH LAKE TAHOE	CA		02/24/2025	7.625	528,641		(184)				599,000	12/20/2024
100195354	CF	OWENSBORO	KY		02/24/2025	7.250	168,141		(22)				227,000	01/03/2025
100195355		HARVEST	AL		02/24/2025	7.625	244,786		(120)				270,000	01/03/2025
100195356	CF	STAMFORD	CT		02/24/2025	6.750	845,457		(8)				1,140,000	01/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100195357		PIONEER	CA		02/24/2025	7.625	293,628		(114)				350,000	12/05/2024
100195358		PANAMA CITY BEACH	FL		02/24/2025	8.250	555,065		(297)				600,000	12/27/2024
100195360		POMONA	CA		02/24/2025	7.500	564,854		(212)				655,000	12/23/2024
100195361		MARANA	AZ		02/24/2025	4.875	502,576		1,375				685,000	12/13/2024
100195362		LAKELAND	FL		02/24/2025	8.250	349,173		(159)				384,000	01/15/2025
100195363		THE VILLAGES	FL		02/24/2025	8.125	300,868		(160)				331,000	12/27/2024
100195364		PANAMA CITY	FL		02/24/2025	7.500	623,771		(204)				685,000	12/27/2024
100195365		WESLEY CHAPEL	FL		02/24/2025	7.625	558,562		(169)				620,000	12/19/2024
100195366		PALM BAY	FL		02/24/2025	8.125	230,169		(163)				340,000	12/13/2024
100195367		PORT SAINT JOE	FL		02/24/2025	7.625	401,612		(152)				498,000	11/22/2024
100195368		PONDERAY	ID		02/24/2025	7.625	805,069		(279)				903,000	12/05/2024
100195369		KNOX	IN		02/24/2025	7.750	772,634		(373)				876,000	12/20/2024
100195370		HYANNIS	MA		02/24/2025	8.124	471,134		(285)				507,000	01/17/2025
100195371		JASPER	GA		02/24/2025	8.250	323,118		(162)				357,000	12/16/2024
100195372		BLUE RIDGE	GA		02/24/2025	7.625	497,452		(209)				618,000	12/18/2024
100195373		OCALA	FL		02/24/2025	5.750	290,858		471				360,000	12/16/2024
100195374		TRENTON	GA		02/24/2025	7.875	294,220		(153)				350,000	12/11/2024
100195376		HARBOR SPRINGS	MI		02/24/2025	8.125	287,876		(175)				337,000	12/20/2024
100195377		STAR	ID		02/24/2025	5.375	265,753		565				355,000	12/17/2024
100195378		BERLIN	MD		02/24/2025	7.625	532,827		(126)				598,000	01/02/2025
100195379		CALABASH	NC		02/24/2025	8.125	257,182		(153)				297,000	12/19/2024
100195380		STETSON	ME		02/24/2025	7.625	275,821		(129)				327,000	01/17/2025
100195381		BALTIMORE	MD		02/24/2025	7.500	305,146		(101)				364,000	12/30/2024
100195382		LELAND	NC		02/24/2025	8.000	209,356		(191)				286,000	12/12/2024
100195384		WILMINGTON	NC		02/24/2025	7.625	354,505		(136)				415,000	11/25/2024
100195385		NEW BERN	NC		02/24/2025	5.250	278,318		614				385,000	12/23/2024
100195386		WHITE CLOUD	MI		02/24/2025	7.250	267,359		(66)				306,000	01/06/2025
100195387		MAPLEWOOD	MN		02/24/2025	7.500	254,518		(103)				300,000	12/06/2024
100195388		BOLIVIA	NC		02/24/2025	6.625	244,555		51				284,000	12/17/2024
100195389		WEXFORD	PA		02/24/2025	8.000	283,758		(151)				340,000	01/10/2025
100195390		FERNLEY	NV		02/24/2025	5.750	282,961		463				375,000	12/24/2024
100195391		SEVIERVILLE	TN		02/24/2025	7.500	801,032		(205)				890,000	12/05/2024
100195392		LAS VEGAS	NV		02/24/2025	6.624	426,911		111				495,000	01/14/2025
100195393		LAS VEGAS	NV		02/24/2025	5.500	396,071		757				490,000	12/18/2024
100195394		HENDERSON	NV		02/24/2025	5.875	314,847		274				370,000	12/27/2024
100195395		CANADENSIS	PA		02/24/2025	7.625	274,584		(112)				326,000	01/10/2025
100195396		NORTH LAS VEGAS	NV		02/24/2025	5.500	276,494		558				344,000	12/30/2024
100195397		ROEBUCK	SC		02/24/2025	8.000	253,841		(154)				314,000	11/27/2024
100195398		CHARLESTON	SC		02/24/2025	7.250	510,183		(92)				755,000	01/17/2025
100195400		CONWAY	SC		02/24/2025	7.875	207,347		(25)				246,000	12/17/2024
100195401		AUSTIN	TX		02/24/2025	7.990	605,047		(254)				670,000	12/13/2024
100195402		SAINT GEORGE	UT		02/24/2025	8.250	570,679		(330)				615,000	01/10/2025
100195403		MYRTLE BEACH	SC		02/24/2025	5.750	375,042		619				495,000	12/20/2024
100195404		DALLAS	TX		02/24/2025	7.250	502,698		(118)				635,000	12/16/2024
100195406		BERKELEY SPRINGS	WV		02/24/2025	8.250	333,099		(194)				360,000	12/31/2024
100195407	CF	LILLIAN	AL		02/24/2025	7.125	500,882		(87)				1,050,000	12/30/2024
100195408	CF	CLAREMONT	CA		02/24/2025	7.250	482,458		(145)				800,000	01/08/2025
100195409		LURAY	VA		02/24/2025	7.625	487,111		(155)				535,000	12/16/2024
100195410	CF	DENVER	CO		02/24/2025	4.990	226,390		412				600,000	12/23/2024
100195411	CF	PERRIS	CA		02/24/2025	5.625	340,097		353				613,500	12/16/2024
100195412	CF	TRACY	CA		02/24/2025	4.990	273,385		498				920,000	12/12/2024
100195413	CF	MONUMENT	CO		02/24/2025	5.500	237,872		281				540,000	12/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100195414		HAMPTON	VA		02/24/2025	7.875	263,983		(78)				290,000	12/23/2024
100195415	CF	OCEAN VIEW	DE		02/24/2025	4.750	176,796		385				615,000	12/20/2024
100195416	CF	OJAI	CA		02/24/2025	6.624	295,360		41				995,000	01/21/2025
100195417	CF	PLAINVILLE	CT		02/24/2025	7.375	181,688		(51)				251,000	01/10/2025
100195418	CF	OCALA	FL		02/24/2025	5.500	157,823		205				230,000	12/26/2024
100195419	CF	JUPITER	FL		02/24/2025	7.750	816,756		(487)				1,360,000	12/18/2024
100195420	CF	OCALA	FL		02/24/2025	4.990	176,861		323				357,000	12/06/2024
100195421	CF	NAPLES	FL		02/24/2025	5.625	315,125		330				570,000	12/24/2024
100195422	CF	SARASOTA	FL		02/24/2025	5.625	327,576		362				725,000	12/18/2024
100195423	CF	SARASOTA	FL		02/24/2025	6.125	487,880		255				1,040,000	12/26/2024
100195424	CF	DAHLONEGA	GA		02/24/2025	5.750	237,630		226				368,000	12/19/2024
100195425	CF	DAHLONEGA	GA		02/24/2025	5.750	189,591		265				343,000	10/31/2024
100195426	CF	SAINT AUGUSTINE	FL		02/24/2025	5.500	172,960		202				387,000	12/09/2024
100195427	CF	NORTH PALM BEACH	FL		02/24/2025	6.990	259,882		(37)				475,000	01/02/2025
100195428	CF	WEST PALM BEACH	FL		02/24/2025	6.624	168,621		31				250,000	01/07/2025
100195429	CF	DARIEN	GA		02/24/2025	6.625	171,035		27				237,000	10/23/2024
100195430	CF	WESTFIELD	IN		02/24/2025	7.990	216,913		(142)				316,000	11/27/2024
100195431	CF	PLAINFIELD	IL		02/24/2025	7.375	221,645		(89)				308,000	01/03/2025
100195432	CF	LACOMBE	LA		02/24/2025	6.375	180,697		55				293,000	12/20/2024
100195433	CF	MORGANTON	GA		02/24/2025	6.375	488,443		137				945,000	01/13/2025
100195434	CF	SMITHFIELD	NC		02/24/2025	5.250	166,813		255				274,000	11/25/2024
100195437	CF	EATONTON	GA		02/24/2025	6.250	466,134		182				800,000	01/15/2025
100195438	CF	APEX	NC		02/24/2025	4.990	211,343		386				395,000	11/20/2024
100195439	CF	HICKORY	NC		02/24/2025	7.250	188,394		(38)				258,000	01/14/2025
100195440	CF	CHARLOTTE	NC		02/24/2025	5.125	196,245		321				415,000	12/16/2024
100195441	CF	ANGIER	NC		02/24/2025	5.125	182,804		296				400,000	12/06/2024
100195442	CF	ASHEVILLE	NC		02/24/2025	6.990	184,643		(18)				268,000	01/08/2025
100195443	CF	SURF CITY	NJ		02/24/2025	7.125	658,475		(109)				2,329,000	01/17/2025
100195444	CF	OKLAHOMA CITY	OK		02/24/2025	5.750	168,896		150				260,000	12/30/2024
100195445	CF	MORRISTOWN	TN		02/24/2025	7.625	173,695		(121)				367,000	12/06/2024
100195446	CF	GREENBACKVILLE	VA		02/24/2025	7.750	105,666		(286)				265,000	12/11/2024
100195447	CF	ELKINS PARK	PA		02/24/2025	7.000	201,885		(10)				290,000	12/31/2024
100195448	CF	GALLATIN	TN		02/24/2025	7.375	192,377		(67)				260,000	12/20/2024
100195449	CF	SAN ANTONIO	TX		02/24/2025	5.500	172,086		211				267,000	12/19/2024
100195450	CF	HOUSTON	TX		02/24/2025	5.500	192,334		242				317,000	12/20/2024
100195451	CF	OCEAN CITY	NJ		02/24/2025	5.990	379,638		243				860,000	01/03/2025
100195452	CF	DAPHNE	AL		02/24/2025	5.750	328,424		338				469,000	12/16/2024
100195453	CF	FORT WORTH	TX		02/24/2025	5.500	220,299		283				340,000	12/13/2024
100195454	CF	VAIL	AZ		02/24/2025	5.250	266,802		439				390,000	12/23/2024
100195455	CF	MADISON	AL		02/24/2025	5.750	177,733		167				252,000	12/06/2024
100195456	CF	OWENS CROSS ROADS	AL		02/24/2025	5.750	182,315		171				265,000	12/20/2024
100195457	CF	QUEEN CREEK	AZ		02/24/2025	4.990	403,965		806				605,000	12/10/2024
100195458	CF	DALLAS	TX		02/24/2025	7.625	185,937		(82)				310,000	01/21/2025
100195459	CF	PHOENIX	AZ		02/24/2025	5.875	357,815		324				515,000	01/06/2025
100195460	CF	WINCHESTER	CA		02/24/2025	5.500	346,718		469				515,000	12/13/2024
100195461	CF	ARVADA	CO		02/24/2025	4.875	343,697		739				560,000	12/27/2024
100195462	CF	STOCKTON	CA		02/24/2025	4.990	380,398		759				565,000	12/12/2024
100195463	CF	COMMERCE CITY	CO		02/24/2025	4.990	363,574		726				560,000	12/31/2024
100195464	CF	ROSEVILLE	CA		02/24/2025	5.750	370,568		381				543,000	12/10/2024
100195465	CF	MOUNTAIN HOUSE	CA		02/24/2025	5.250	522,583		897				814,000	12/10/2024
100195466	CF	JURUPA VALLEY	CA		02/24/2025	5.750	449,236		461				660,000	12/19/2024
100195467	CF	HOMESTEAD	FL		02/24/2025	5.125	321,610		608				505,000	12/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100195468	CF	PARRISH	FL		02/24/2025	5.500	225,431		302				335,000	12/17/2024
100195469	CF	PANAMA CITY	FL		02/24/2025	5.500	162,995		209				235,000	12/30/2024
100195470	CF	WINCHESTER	CA		02/24/2025	5.500	409,340		522				630,000	12/24/2024
100195471	CF	HOLTVILLE	CA		02/24/2025	7.250	328,658		(35)				483,000	12/27/2024
100195472	CF	DAWSONVILLE	GA		02/24/2025	5.500	291,670		417				424,000	12/30/2024
100195473	CF	LAKE WORTH	FL		02/24/2025	5.375	322,076		500				539,000	11/27/2024
100195474	CF	BUFORD	GA		02/24/2025	4.990	278,345		573				419,000	11/26/2024
100195475	CF	BUFORD	GA		02/24/2025	5.375	289,025		433				422,000	11/27/2024
100195476	CF	JEFFERSON	GA		02/24/2025	5.250	231,803		381				360,000	11/27/2024
100195477	CF	CARTERSVILLE	GA		02/24/2025	5.500	300,482		406				434,000	12/26/2024
100195478		LAWRENCEVILLE	GA		02/24/2025	7.750	296,998		48				380,000	12/27/2024
100195479	CF	GUYTON	GA		02/24/2025	5.750	300,808		308				427,000	12/23/2024
100195480	CF	BUFORD	GA		02/24/2025	5.750	289,543		297				414,000	12/27/2024
100195481	CF	ACWORTH	GA		02/24/2025	5.750	288,838		297				410,000	12/26/2024
100195482	CF	BETHLEHEM	GA		02/24/2025	5.500	194,260		258				330,000	11/29/2024
100195483	CF	SAVANNAH	GA		02/24/2025	5.500	253,740		317				390,000	12/27/2024
100195484	CF	LOMBARD	IL		02/24/2025	5.500	347,991		473				502,000	12/30/2024
100195485	CF	CLINTON	MD		02/24/2025	5.750	317,012		326				450,000	12/20/2024
100195486	CF	SMITHFIELD	NC		02/24/2025	5.000	177,922		354				267,000	11/21/2024
100195487	CF	SHERRILLS FORD	NC		02/24/2025	5.750	242,386		256				347,000	12/30/2024
100195488	CF	STATESVILLE	NC		02/24/2025	5.625	302,549		383				435,000	12/18/2024
100195489	CF	FUQUAY VARINA	NC		02/24/2025	5.750	274,661		283				404,000	12/30/2024
100195490	CF	MONROE	NC		02/24/2025	5.750	281,221		295				422,000	12/18/2024
100195491	CF	BOLIVIA	NC		02/24/2025	5.500	188,832		404				344,000	12/19/2024
100195492	CF	DALLAS	NC		02/24/2025	5.500	217,940		298				326,000	12/12/2024
100195493	CF	WINTERVILLE	NC		02/24/2025	5.750	165,595		155				245,000	12/20/2024
100195494	CF	SANFORD	NC		02/24/2025	5.500	210,553		262				330,000	12/23/2024
100195495	CF	HICKORY	NC		02/24/2025	5.750	233,001		229				340,000	12/10/2024
100195497	CF	FERNLEY	NV		02/24/2025	5.500	251,954		332				395,000	12/26/2024
100195498	CF	HENDERSON	NV		02/24/2025	5.750	329,410		357				470,000	12/27/2024
100195499	CF	FERNLEY	NV		02/24/2025	5.500	251,900		333				400,000	12/27/2024
100195500	CF	OKLAHOMA CITY	OK		02/24/2025	5.750	169,279		160				240,000	12/19/2024
100195501	CF	SPARKS	NV		02/24/2025	5.500	368,752		460				580,000	12/16/2024
100195502	CF	HARMONY	PA		02/24/2025	5.750	239,126		253				360,000	12/17/2024
100195503	CF	HARMONY	PA		02/24/2025	5.750	225,351		233				320,000	12/23/2024
100195504	CF	WHITE HOUSE	TN		02/24/2025	5.750	274,045		281				390,000	12/27/2024
100195505	CF	LEBANON	TN		02/24/2025	5.750	260,887		294				375,000	12/20/2024
100195506	CF	GOOSE CREEK	SC		02/24/2025	5.250	259,627		446				384,000	12/30/2024
100195507	CF	FORT WORTH	TX		02/24/2025	5.250	209,412		343				306,000	12/20/2024
100195508	CF	NEW BRAUNFELS	TX		02/24/2025	5.250	202,014		328				340,000	12/13/2024
100195509	CF	HOCKLEY	TX		02/24/2025	5.750	233,599		280				350,000	12/30/2024
100195510	CF	MAGNOLIA	TX		02/24/2025	5.500	188,997		263				280,000	12/20/2024
100195511	CF	HOUSTON	TX		02/24/2025	5.500	219,331		292				338,000	12/20/2024
100195512	CF	BULVERDE	TX		02/24/2025	5.500	222,384		315				340,000	12/18/2024
100195513	CF	SHERMAN	TX		02/24/2025	5.750	200,623		223				290,000	12/20/2024
100195514	CF	COLLEGE STATION	TX		02/24/2025	5.750	240,448		242				342,000	12/19/2024
100195515	CF	ROYSE CITY	TX		02/24/2025	5.750	233,709		229				331,000	12/06/2024
100195516	CF	FULSHEAR	TX		02/24/2025	5.500	190,613		286				283,500	12/26/2024
100195517	CF	FRESNO	TX		02/24/2025	5.750	209,198		202				304,000	12/27/2024
100195518	CF	ROSENBERG	TX		02/24/2025	5.500	230,481		312				380,000	12/18/2024
100195519	CF	BULVERDE	TX		02/24/2025	5.500	241,319		301				396,000	12/17/2024
100195520	CF	SHERMAN	TX		02/24/2025	5.750	187,326		176				277,000	12/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100195521	CF	SHERMAN	TX		02/24/2025	5.750	143,341		188	(16)			308,000	12/20/2024
100195522		EDINBURG	TX		02/24/2025	7.875	193,121		(53)				280,000	12/17/2024
100195523	CF	PROVO	UT		02/24/2025	5.625	268,495		407				415,000	12/27/2024
100195524	CF	WINCHESTER	VA		02/24/2025	5.750	282,509		292				404,000	11/26/2024
100195525		MUKILTEO	WA		03/27/2025	7.500	876,466		(770)				1,615,000	02/20/2025
100195526	CF	WAILUKU	HI		03/27/2025	7.250	385,834		(173)				589,000	02/21/2025
100195529	CF	SANTA CLARITA (VALENCIA AREA)	CA		03/27/2025	7.625	1,897,908		(999)				2,528,000	02/20/2025
100195530	CF	GRANADA HILLS	CA		03/27/2025	7.250	988,763		(226)				1,440,000	02/24/2025
100195531	CF	LOGANVILLE	GA		03/27/2025	7.375	426,849		(110)				500,000	02/14/2025
100195532	CF	CARSON CITY	NV		03/27/2025	7.125	510,588		(214)				995,000	02/25/2025
100195533	CF	APOPKA	FL		03/27/2025	7.625	535,849		(205)				672,000	02/18/2025
100195534	CF	PACIFIC BEACH	WA		03/27/2025	7.750	550,561		(284)				670,000	02/24/2025
100195535	CF	ALBUQUERQUE	NM		03/27/2025	7.500	161,591		(47)				245,000	02/24/2025
100195537		ALBUQUERQUE	NM		03/27/2025	7.500	161,392		(44)				245,000	02/24/2025
100195542	CF	OAKLAND	CA		03/27/2025	7.375	997,738		(436)				1,315,000	02/21/2025
100195544	CF	NOVATO	CA		03/27/2025	7.250	1,363,502		(298)				2,100,000	02/24/2025
100195545	CF	ORANGE	CA		03/27/2025	7.375	959,624		(463)				1,735,000	02/21/2025
100195546	CF	FORT WORTH	TX		03/27/2025	8.375	234,225		(161)				315,000	02/19/2025
100195547	CF	TUCSON	AZ		03/27/2025	7.500	175,014		(102)				310,000	02/24/2025
100195548	CF	MACOMB	MI		03/27/2025	7.750	347,315		(212)				441,000	02/25/2025
100195551	CF	DORAL	FL		03/27/2025	7.250	625,096		(173)				860,000	02/24/2025
100195553	CF	FORT WORTH	TX		03/27/2025	7.875	210,475		(112)				240,000	02/21/2025
100195554		CYPRESS	CA		02/24/2025	7.750	614,022		(293)				1,300,000	01/18/2025
100195555	CF	LUBBOCK	TX		02/24/2025	6.625	156,433		50				230,000	01/30/2025
100195557	CF	LOS ANGELES	CA		02/24/2025	7.499	1,032,328		(535)				1,550,000	01/28/2025
100195559		SNELLVILLE	GA		02/24/2025	8.125	274,501		(87)				332,000	12/30/2024
100195561		GAINESVILLE	FL		02/24/2025	7.999	145,926		(111)				183,000	02/03/2025
100195562	CF	HALETHORPE	MD		02/24/2025	6.999	315,919		64				460,000	01/30/2025
100195564		STRASBURG	VA		02/24/2025	7.250	150,355		(30)				187,000	01/28/2025
100195565		SILVER SPRING	MD		02/24/2025	7.625	449,231		(134)				560,000	01/29/2025
100195566		LEES SUMMIT	MO		02/24/2025	7.499	190,165		(109)				232,000	01/24/2025
100195567		HOUSTON	TX		02/24/2025	9.499	103,963		(59)				291,000	01/29/2025
100195568		RICHLAND	WA		02/24/2025	7.499	356,720		(118)				450,000	01/23/2025
100195570	CF	INDIANAPOLIS	IN		02/24/2025	7.375	129,064		(41)				172,000	01/31/2025
100195571	CF	CARMICHAELS	PA		02/24/2025	7.125	163,381		(13)				234,000	01/16/2025
100195572	CF	INVERNESS	FL		02/24/2025	6.875	144,210		22				219,000	02/03/2025
100195573		MODESTO	CA		02/24/2025	7.999	208,538		(159)				250,000	01/24/2025
100195574		PALMDALE	CA		02/24/2025	7.999	417,030		(52)				555,000	01/31/2025
100195575	CF	LOS ANGELES	CA		02/24/2025	7.125	768,178		(64)				1,100,000	01/21/2025
100195577	CF	RIVERSIDE	CA		02/24/2025	7.625	573,941		(294)				750,000	01/24/2025
100195578		BILLINGS	MT		02/24/2025	8.000	192,779		(149)				233,000	01/06/2025
100195579	CF	BAKERSFIELD	CA		02/24/2025	8.125	268,211		(90)				352,000	01/24/2025
100195580	CF	MAUMELLE	AR		02/24/2025	8.250	273,796		(204)				350,000	01/24/2025
100195581	CF	LAREDO	TX		02/24/2025	7.625	180,305		(116)				233,000	02/04/2025
100195583		ODESSA	TX		02/24/2025	7.250	203,259		(39)				334,000	01/31/2025
100195585	CF	CATONSVILLE	MD		02/24/2025	7.125	202,450		(21)				290,000	01/31/2025
100195586		CLARKSBURG	WV		02/24/2025	7.499	130,623		(58)				164,000	01/31/2025
100195588		NORWALK	CA		02/24/2025	9.250	197,984		(139)				1,080,000	02/03/2025
100195589	CF	LAS VEGAS	NV		02/24/2025	7.999	450,947		(57)				600,000	01/24/2025
100195591		RIVERSIDE	CA		02/24/2025	7.625	311,629		(231)				495,000	01/23/2025
100195593		HAMPTON	VA		02/24/2025	7.499	138,184		(52)				175,000	01/28/2025
100195594		MERIDEN	CT		02/24/2025	6.750	259,902		57				375,000	01/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100195595	CF	ROSLINDALE	MA		02/24/2025	7.375	512,746		(320)				1,080,000	01/15/2025
100195597		AURORA	CO		02/24/2025	6.750	395,108		40				534,000	01/27/2025
100195599	CF	APPLETON	WI		02/24/2025	7.750	119,348		(78)				190,000	02/03/2025
100195600		MIDDLEFIELD	OH		02/24/2025	8.250	149,949		(117)				204,000	02/04/2025
100195601	CF	NEW KENSINGTON	PA		02/24/2025	7.375	105,667		(25)				170,000	01/24/2025
100195602	CF	BAKERSFIELD	CA		02/24/2025	7.375	124,051		(85)				221,000	01/23/2025
100195604	CF	UNIVERSITY HEIGHTS	OH		02/24/2025	6.999	159,878		28				232,500	01/27/2025
100195607	CF	CHICKASHA	OK		02/24/2025	7.499	154,420		(53)				203,000	01/29/2025
100195609		ADDISON	IL		02/24/2025	7.375	288,175		(55)				410,000	01/22/2025
100195610	CF	SALINAS	CA		02/24/2025	8.375	677,920		(269)				830,000	01/31/2025
100195612	CF	BAKERSFIELD	CA		02/24/2025	6.625	185,272		22				310,000	01/17/2025
100195613	CF	KISSIMMEE	FL		02/24/2025	6.375	343,876		88				445,000	01/29/2025
100195614	CF	BALTIMORE	MD		02/24/2025	6.750	259,285		21				350,000	01/17/2025
100195616	CF	LOS ANGELES	CA		02/24/2025	7.375	489,636		(400)				1,375,000	01/23/2025
100195617	CF	NEW ORLEANS	LA		02/24/2025	7.499	124,681		73				161,000	01/31/2025
100195618	CF	SCOTTSDALE	AZ		02/24/2025	7.999	669,865		(485)				805,000	01/27/2025
100195619	CF	DESERT HOT SPRINGS	CA		02/24/2025	7.750	211,758		(67)				447,000	01/24/2025
100195620	CF	SAINT LOUIS	MO		02/24/2025	7.500	87,684		(36)				123,000	01/13/2025
100195621	CF	MIAMI	FL		02/24/2025	7.375	345,862		(153)				460,000	01/31/2025
100195623	CF	COLUMBIA	SC		02/24/2025	6.750	259,838		72				380,000	01/16/2025
100195624	CF	PALMDALE	CA		02/24/2025	7.625	377,568		(270)				455,000	01/28/2025
100195625	CF	WASHOE VALLEY	NV		02/24/2025	7.999	281,845		(221)				440,000	01/28/2025
100195626		LANCASTER	CA		02/24/2025	9.750	334,335		(208)				400,000	01/24/2025
100195627	CF	AUBURN	IN		02/24/2025	7.875	241,864		(187)				291,000	01/31/2025
100195628	CF	GAITHERSBURG	MD		02/24/2025	8.999	293,804		(92)				350,000	02/05/2025
100195630	CF	CORONA	CA		02/24/2025	7.999	624,192		(200)				743,000	01/24/2025
100195631	CF	JUPITER	FL		02/24/2025	7.250	1,840,700		(948)				3,000,000	01/30/2025
100195632	CF	AGOURA HILLS	CA		02/24/2025	7.499	428,468		(216)				630,000	01/23/2025
100195633		HAMPTON	GA		02/24/2025	10.250	265,652		(164)				344,000	02/04/2025
100195634	CF	FORT WORTH	TX		02/24/2025	7.999	203,919		(101)				250,000	01/24/2025
100195635	CF	DOWNEY	CA		02/24/2025	7.625	703,455		(559)				900,000	01/27/2025
100195636	CF	SAN DIEGO	CA		02/24/2025	8.250	693,017		(143)				880,000	01/23/2025
100195637	CF	HOUSTON	TX		02/24/2025	8.250	160,449		(125)				208,000	01/31/2025
100195638	CF	DAYTON	TX		02/24/2025	8.750	200,573		(603)				415,000	01/31/2025
100195639	CF	SAN DIMAS	CA		02/24/2025	7.125	2,227,632		(1,044)				2,750,000	01/30/2025
100195640	CF	WEST PALM BEACH	FL		02/24/2025	7.375	837,581		(397)				1,060,000	01/24/2025
100195641	CF	LOS ANGELES	CA		02/24/2025	7.625	1,094,940		(590)				1,675,000	01/28/2025
100195642	CF	AUSTIN	TX		02/24/2025	6.499	1,004,781		69				1,275,000	02/03/2025
100195643	CF	RIALTO	CA		02/24/2025	7.999	444,881		(121)				560,000	01/30/2025
100195644	CF	GOODYEAR	AZ		02/24/2025	8.875	361,534		(250)				386,000	01/27/2025
100195645	CF	OMAHA	NE		02/24/2025	8.250	309,292		(225)				400,000	01/06/2025
100195646	CF	WHEATON	MD		02/24/2025	7.250	325,137		(24)				520,000	01/24/2025
100195647	CF	WHEELING	IL		02/24/2025	7.250	454,756		(136)				565,000	01/29/2025
100195649	CF	SAN BERNARDINO	CA		02/24/2025	8.999	376,964		(127)				435,000	01/23/2025
100195650	CF	RIVERSIDE	CA		02/24/2025	7.750	484,892		(218)				770,000	01/29/2025
100195651	CF	BUFORD	GA		02/24/2025	8.125	262,527		(288)				367,000	01/28/2025
100195652		SAN DIEGO	CA		02/24/2025	7.999	2,751,712		(871)				3,300,000	11/25/2024
100195653	CF	MODESTO	CA		02/24/2025	8.750	379,385		(238)				598,000	01/31/2025
100195654	CF	HOUSTON	TX		02/24/2025	8.499	187,136		(141)				244,000	02/05/2025
100195656	CF	PHOENIX	AZ		02/24/2025	7.375	927,815		(362)				1,150,000	01/30/2025
100195657	CF	FORT WAYNE	IN		02/24/2025	8.499	196,135		(61)				244,000	01/28/2025
100195658		MARLBOROUGH	MA		02/24/2025	9.375	508,467		(143)				599,000	12/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100195659	CF	PHOENIX	AZ		02/24/2025	6.875	1,081,899		(180)				1,450,000	01/07/2025
100195660	CF	WINTER PARK	FL		02/24/2025	8.750	1,223,169		(720)				1,600,000	01/28/2025
100195661	CF	BUFORD	GA		02/24/2025	7.999	284,654		(217)				390,000	01/30/2025
100195663	CF	PALMDALE	CA		02/24/2025	8.999	520,639		(161)				620,000	02/01/2025
100195664	CF	MIAMI	FL		02/24/2025	7.250	679,567		(270)				944,000	01/31/2025
100195665	CF	CAPE CORAL	FL		02/24/2025	7.625	425,714		(302)				550,000	02/06/2025
100195666	CF	FONTANA	CA		02/24/2025	7.999	602,478		(223)				740,000	01/27/2025
100195667	CF	SAN TAN VALLEY	AZ		02/24/2025	6.999	809,305		(286)				1,042,000	01/23/2025
100195668		FLORENCE	OR		02/24/2025	7.125	540,029		(76)				725,000	12/24/2024
100195669		CONYERS	GA		02/24/2025	9.999	169,708		(106)				254,000	02/05/2025
100195670	CF	ESSEX	MD		02/24/2025	8.125	284,871		(102)				365,000	01/29/2025
100195671	CF	RIVERSIDE	CA		02/24/2025	7.250	201,228		(64)				550,000	01/28/2025
100195672	CF	CARROLLTON	TX		02/24/2025	6.875	159,247		(3)				288,000	01/28/2025
100195673	CF	LOS ANGELES	CA		02/24/2025	6.999	1,510,416		(752)				1,990,000	01/31/2025
100195674	CF	COMPTON	CA		02/24/2025	6.875	280,290		(74)				683,000	01/24/2025
100195675	CF	KATY	TX		02/24/2025	6.750	388,645		65				499,000	01/31/2025
100195676	CF	WOODLAND HILLS	CA		02/24/2025	8.499	1,337,548		(664)				2,725,000	01/27/2025
100195677		CRANSTON	RI		02/24/2025	7.375	705,469		(223)				870,000	01/31/2025
100195678	CF	TUSCUMBIA	AL		02/24/2025	7.999	247,353		(120)				292,000	01/30/2025
100195679	CF	MIAMI	FL		02/24/2025	6.999	1,044,046		(238)				1,300,000	01/29/2025
100195681	CF	HUMBLE	TX		02/24/2025	9.875	157,152		(100)				236,000	02/05/2025
100195682	CF	HARLINGEN	TX		02/24/2025	9.250	131,757		(105)				200,000	01/23/2025
100197487	CF	WINTER GARDEN	FL		02/26/2025	6.125	377,661		258				560,000	01/17/2025
100197488	CF	GRAHAM	NC		02/26/2025	5.250	210,430		407				302,000	01/15/2025
100197489	CF	KAILUA KONA	HI		02/26/2025	6.625	408,909		64				540,000	11/12/2024
100197490	CF	APEX	NC		02/26/2025	7.625	431,879		(251)				564,000	12/20/2024
100197491	CF	SCOTTSDALE	AZ		02/26/2025	7.250	305,214		(142)				1,100,000	12/31/2024
100197492	CF	GONZALES	CA		02/26/2025	7.500	574,729		(609)				750,000	01/03/2025
100197493	CF	ALAMEDA	CA		02/26/2025	6.625	349,171		(35)				800,000	01/02/2025
100197494		JENKINTOWN	PA		02/26/2025	8.125	587,847		(509)				650,000	01/14/2025
100197495	CF	CHICAGO	IL		02/26/2025	7.990	222,249		(320)				280,000	12/09/2024
100197496	CF	COOS BAY	OR		02/26/2025	7.500	212,939		(241)				315,000	12/12/2024
100197497	CF	SNOHOMISH	WA		02/26/2025	7.125	710,759		(586)				1,000,000	12/23/2024
100197499	CF	PALM DESERT	CA		02/26/2025	6.250	316,964		50				905,000	01/21/2025
100197500	CF	ALLENTOWN	NJ		02/26/2025	7.125	387,652		(294)				530,000	01/10/2025
100197501	CF	WOODLAND	CA		02/26/2025	6.575	293,299		(30)				435,000	12/14/2024
100197502	CF	VERONA	NJ		02/26/2025	6.990	584,496		(368)				825,000	12/30/2024
100197503	CF	ORANGE	CA		02/26/2025	5.990	310,524		218				565,000	12/19/2024
100197504	CF	VERNON	CT		02/26/2025	7.125	210,330		(286)				285,000	12/13/2024
100197505	CF	MOUNT VERNON	WA		02/26/2025	7.375	331,147		(452)				615,000	12/12/2024
100197506	CF	SHREVEPORT	LA		02/26/2025	8.125	205,001		(325)				251,000	01/03/2025
100197507	CF	EASTVALE	CA		02/26/2025	6.875	584,953		(104)				778,000	01/10/2025
100197508	CF	CHICAGO	IL		02/26/2025	7.750	237,433		(242)				320,000	12/03/2024
100197509	CF	NORTH BEND	WA		02/26/2025	6.990	398,911		(225)				565,000	01/10/2025
100197510	CF	GLEN ELLYN	IL		02/26/2025	7.125	214,999		(275)				280,000	12/20/2024
100197511	CF	WOODSTOCK	NY		02/26/2025	7.125	463,562		(546)				615,000	12/20/2024
100197512	CF	HOUSTON	TX		02/26/2025	7.990	193,598		(641)				340,000	12/09/2024
100197513	CF	PARAMUS	NJ		02/26/2025	7.125	425,779		(590)				860,000	12/16/2024
100197514	CF	LABELLE	FL		02/26/2025	7.625	214,629		(102)				280,000	01/22/2025
100197515	CF	ROCKDALE	IL		02/26/2025	7.125	190,580		(11)				240,000	12/26/2024
100197516	CF	SEATTLE	WA		02/26/2025	6.625	335,527		(121)				588,000	12/11/2024
100197517	CF	SOUTH ORANGE	NJ		02/26/2025	6.375	605,694		271				825,000	12/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100197518	CF	JOHNSTOWN	CO		02/26/2025	5.250	262,380		459				400,000	01/10/2025
100197519	CF	NIKISKI	AK		02/26/2025	6.575	197,879		(17)				455,000	12/23/2024
100197520		SWEDESBORO	NJ		02/26/2025	8.500	203,693		(267)				235,000	01/13/2025
100197521	CF	CAMANO ISLAND	WA		02/26/2025	7.125	462,011		(187)				1,050,000	01/23/2025
100197522	CF	JONESBORO	GA		02/26/2025	7.625	185,398		(231)				260,000	12/20/2024
100197523	CF	BOSTON	MA		02/26/2025	7.125	345,332		(356)				565,000	01/15/2025
100197524	CF	BODEGA BAY	CA		02/26/2025	7.500	393,554		(421)				587,000	01/14/2025
100197526	CF	JOHNSTOWN	PA		02/26/2025	7.375	169,051		(138)				298,000	12/18/2024
100197527	CF	MONTCLAIR	NJ		02/26/2025	7.125	829,149		(481)				1,105,000	01/16/2025
100197529	CF	GLOUCESTER	MA		02/26/2025	7.250	509,292		(637)				1,100,000	12/09/2024
100197530	CF	ST CHARLES	IL		02/26/2025	7.750	200,057		(593)				275,000	12/04/2024
100197531	CF	CYPRESS	TX		02/26/2025	7.750	292,014		(122)				370,000	12/13/2024
100197532	CF	ELK GROVE	CA		02/26/2025	6.625	444,324		(50)				600,000	12/07/2024
100197533	CF	ALBANY	OR		02/26/2025	7.625	357,406		(399)				469,000	01/10/2025
100197534	CF	LITTLE ELM	TX		02/26/2025	7.125	249,294		(291)				345,000	12/30/2024
100197535	CF	VALLEJO	CA		02/26/2025	5.750	273,075		402				415,000	01/14/2025
100197536		CENTER TUFTONBORO	NH		02/26/2025	8.625	350,831		(429)				407,000	01/24/2025
100197537	CF	BROCKTON	MA		02/26/2025	7.500	244,289		(80)				310,000	12/16/2024
100197538	CF	JERSEY CITY	NJ		02/26/2025	6.990	505,201		(538)				1,310,000	01/23/2025
100197539	CF	MANAHAWKIN	NJ		02/26/2025	7.500	205,996		(475)				675,000	01/31/2025
100197541	CF	BEND	OR		02/26/2025	6.625	287,108		(63)				550,000	01/16/2025
100197542		BROOKPARK	OH		02/26/2025	7.750	167,892		(159)				195,000	12/04/2024
100197543	CF	LOS BANOS	CA		02/26/2025	6.375	366,112		60				610,000	12/09/2024
100197544	CF	BUSHKILL	PA		02/26/2025	7.990	252,791		(429)				332,000	12/18/2024
100197545	CF	NEWARK	NJ		02/26/2025	6.990	363,254		(283)				515,000	12/30/2024
100197546	CF	WEST MIFFLIN	PA		02/26/2025	7.875	179,323		(412)				232,000	12/23/2024
100197548	CF	FORT EDWARD	NY		02/26/2025	7.625	156,362		(488)				385,000	01/21/2025
100197549	CF	BOISE	ID		02/26/2025	6.625	286,150		103				393,000	01/08/2025
100197550	CF	ROCKFORD	IL		02/26/2025	7.500	157,092		(318)				210,000	01/08/2025
100197551	CF	PUYALLUP	WA		02/26/2025	7.375	265,284		(326)				480,000	01/02/2025
100197552	CF	PALM SPRINGS	CA		02/26/2025	7.125	407,374		(726)				1,230,000	12/19/2024
100197553	CF	LIVERPOOL	NY		02/26/2025	7.250	232,432		(479)				324,000	01/09/2025
100197554	CF	NORTH LAS VEGAS	NV		02/26/2025	7.125	358,056		(251)				493,000	12/13/2024
100197555	CF	BEND	OR		02/26/2025	6.625	341,037		3				595,000	12/19/2024
100197556	CF	SANDUSKY	OH		02/26/2025	7.625	179,825		(81)				235,000	01/13/2025
100197557	CF	SCHAUMBURG	IL		02/26/2025	8.625	198,463		(100)				241,250	01/13/2025
100197558	CF	POST FALLS	ID		02/26/2025	6.375	262,229		6				537,000	12/17/2024
100197559	CF	CASA GRANDE	AZ		02/26/2025	6.750	226,154		(23)				309,000	12/20/2024
100197560	CF	BRISTOL	CT		02/26/2025	7.625	248,669		(329)				330,000	01/21/2025
100197561	CF	MINNEAPOLIS	MN		02/26/2025	7.625	326,877		(572)				425,000	12/16/2024
100197562	CF	PORT CLINTON	OH		02/26/2025	7.250	255,303		(122)				788,000	01/14/2025
100197563	CF	OCEAN CITY	MD		02/26/2025	7.125	175,197		(211)				265,000	12/11/2024
100197564	CF	MARYSVILLE	WA		02/26/2025	6.750	364,032		(111)				485,000	12/05/2024
100197565	CF	BOISE	ID		02/26/2025	8.625	328,474		(293)				410,000	12/23/2024
100197566	CF	HOUSTON	TX		02/26/2025	7.750	293,844		(468)				390,000	01/16/2025
100197568	CF	STANDISH	ME		02/26/2025	7.750	581,527		(707)				750,000	12/30/2024
100197569	CF	BOSTON	MA		02/26/2025	6.875	610,232		(180)				820,000	12/31/2024
100197570	CF	SAN DIEGO	CA		02/26/2025	7.875	617,949		(718)				753,000	01/10/2025
100197571		POCONO LAKE	PA		02/26/2025	8.625	172,677		(337)				190,000	12/13/2024
100197572	CF	KATY	TX		02/26/2025	6.750	228,169		(163)				365,000	12/10/2024
100197573	CF	ORO VALLEY	AZ		02/26/2025	7.625	271,555		(418)				438,000	12/19/2024
100197574	CF	INDIO	CA		02/26/2025	7.625	508,714		(430)				875,000	01/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100197575	CF	HOUSTON	TX		02/26/2025	7.250	212,384		(142)				300,000	01/17/2025
100197576	CF	HIGH POINT	NC		02/26/2025	8.625	287,556		(341)				351,000	12/17/2024
100197577	CF	JOSHUA TREE	CA		02/26/2025	7.750	310,250		(537)				400,000	12/13/2024
100197578	CF	EDGEWATER	MD		02/26/2025	6.750	241,707		(170)				440,000	12/16/2024
100197579	CF	STOCKTON	CA		02/26/2025	7.125	454,689		(152)				600,000	12/12/2024
100197580	CF	JACKSONVILLE	FL		02/26/2025	7.250	277,475		(258)				365,000	01/27/2025
100197581	CF	WEST HARTFORD	CT		02/26/2025	7.875	259,429		(542)				338,000	12/20/2024
100197582	CF	THOMASVILLE	GA		02/26/2025	7.250	329,173		(363)				570,000	01/27/2025
100197583	CF	NAPA	CA		02/26/2025	6.990	945,696		(62)				1,450,000	12/28/2024
100197584	CF	WEST LAFAYETTE	IN		02/26/2025	6.875	278,215		(162)				380,000	01/10/2025
100197585	CF	FAYETTEVILLE	GA		02/26/2025	7.625	212,766		(222)				278,000	01/13/2025
100197586	CF	MARYSVILLE	WA		02/26/2025	7.125	416,377		(225)				555,000	12/05/2024
100197587	CF	ANAHEIM	CA		02/26/2025	7.625	504,912		(381)				977,000	12/26/2024
100197588	CF	BLAINE	TN		02/26/2025	6.625	157,790		25				215,000	01/14/2025
100197589	CF	JERSEY CITY	NJ		02/26/2025	6.990	664,443		(227)				885,000	01/13/2025
100197590	CF	NASHUA	NH		02/26/2025	7.125	313,934		(223)				415,000	12/19/2024
100197591	CF	RAYNHAM	MA		02/26/2025	7.125	293,851		(334)				607,000	02/03/2025
100197594	CF	SCOTTSDALE	AZ		02/26/2025	7.125	319,660		(126)				891,030	12/23/2024
100197595	CF	ALBUQUERQUE	NM		02/26/2025	7.750	319,258		(360)				464,000	12/10/2024
100197596	CF	JACKSONS GAP	AL		02/26/2025	7.375	563,879		(645)				1,670,000	12/20/2024
100197597	CF	GARFIELD	NJ		02/26/2025	6.875	418,595		(413)				735,000	12/23/2024
100197599	CF	FAIRFIELD	CA		02/26/2025	7.125	225,229		(124)				495,000	12/19/2024
100197600	CF	EASTVALE	CA		02/26/2025	7.125	441,492		(178)				724,000	01/20/2025
100197601	CF	CHATTANOOGA	TN		02/26/2025	7.750	156,002		(245)				215,000	01/16/2025
100197602	CF	REYNOLDSBURG	OH		02/26/2025	6.875	337,850		(120)				450,000	01/14/2025
100197603	CF	WHITE PLAINS	NY		02/26/2025	6.625	401,116		(279)				800,000	01/06/2025
100197604	CF	BLUE RIDGE	GA		02/26/2025	8.374	421,936		(384)				510,000	01/23/2025
100197605	CF	NORTH BERGEN	NJ		02/26/2025	7.374	224,033		(28)				315,000	01/23/2025
100197606	CF	GREAT FALLS	VA		02/26/2025	7.999	1,922,791		(3,677)				3,160,000	01/31/2025
100197607	CF	STATEN ISLAND	NY		02/26/2025	8.499	695,375		(736)				820,000	01/28/2025
100197608	CF	WEST BABYLON	NY		02/26/2025	7.624	607,535		(130)				715,000	01/27/2025
100197610	CF	BROOKLYN	NY		02/26/2025	7.374	744,134		(395)				1,200,000	01/30/2025
100197612	CF	ESCONDIDO	CA		02/26/2025	8.625	603,208		(404)				725,000	12/09/2024
100197613	CF	SCOTTSDALE	AZ		02/26/2025	7.249	299,320		(136)				710,000	01/29/2025
100197615	CF	NORTHRIDGE	CA		02/26/2025	7.499	1,072,536		(376)				1,510,000	01/15/2025
100197617	CF	LOS ANGELES	CA		02/26/2025	7.499	498,535		(240)				975,000	01/30/2025
100197618	CF	FORT WORTH	TX		02/26/2025	8.374	293,370		(94)				385,000	01/21/2025
100197619	CF	NORWALK	CA		02/26/2025	8.250	495,877		(346)				745,000	12/06/2024
100197620	CF	GREER	SC		02/26/2025	6.990	246,646		(51)				354,000	12/26/2024
100197621	CF	AUBURN	WA		02/26/2025	7.874	451,813		(235)				569,000	01/18/2025
100197623	CF	WHITTIER	CA		02/26/2025	7.124	561,609		132				870,000	01/23/2025
100197624	CF	MELBOURNE	FL		02/26/2025	6.750	739,148		(167)				960,000	09/12/2024
100197625	CF	CAMDEN	NJ		02/26/2025	7.874	145,915		(69)				190,000	01/31/2025
100197626	CF	LONG BEACH	CA		02/26/2025	7.250	242,836		(85)				320,000	11/15/2024
100197629	CF	PORTSMOUTH	VA		02/26/2025	7.874	154,314		(85)				203,000	01/24/2025
100197630	CF	BRONX	NY		02/26/2025	7.999	741,287		(421)				905,000	12/27/2024
100197631	CF	CHICAGO	IL		02/26/2025	8.250	218,118		(149)				280,000	12/20/2024
100197632	CF	KATY	TX		02/26/2025	7.999	317,283		(188)				389,000	09/12/2024
100197633	CF	PENNSAUKEN	NJ		02/26/2025	7.000	154,959		(13)				340,000	01/10/2025
100197634	CF	LITTLE ELM	TX		02/26/2025	7.249	292,100		(122)				420,000	01/31/2025
100197635	CF	FRISCO	TX		02/26/2025	7.749	328,548		(240)				615,000	10/30/2024
100197636	CF	HOLLYWOOD	FL		02/26/2025	8.499	603,196		(450)				780,000	01/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100197637	CF	NORTH CHESTERFIELD	VA		02/26/2025	9.624	380,775		(286)				430,000	01/21/2025
100197638	CF	MONROE TOWNSHIP	NJ		02/26/2025	8.249	349,918		(214)				440,000	12/18/2024
100197639	CF	ALBANY	NY		02/26/2025	7.875	210,180		(126)				274,900	09/12/2024
100197640	CF	LOS ANGELES	CA		02/26/2025	8.249	539,075		(345)				650,000	01/03/2025
100197641	CF	BELLFLOWER	CA		02/26/2025	9.249	1,214,843		(810)				1,550,000	01/13/2025
100197643	CF	ORANGE	CT		02/26/2025	7.374	430,660		(188)				535,000	11/25/2024
100197644	CF	NORTH HOLLYWOOD	CA		02/26/2025	8.125	1,240,199		(504)				1,367,000	01/21/2025
100197645	CF	CALUMET CITY	IL		02/26/2025	9.625	143,550		(65)				180,000	09/17/2024
100197646	CF	HILLSIDE	NJ		02/26/2025	8.749	426,361		(280)				565,000	01/10/2025
100197647	CF	NORTH PORT	FL		02/26/2025	6.999	218,889		(29)				292,000	01/08/2025
100197649	CF	PORTLAND	OR		02/26/2025	7.624	751,729		(302)				940,000	01/16/2025
100197650	CF	OLD MONROE	MO		02/26/2025	7.999	367,779		(231)				536,000	12/31/2024
100197651	CF	KERNVILLE	CA		02/26/2025	7.249	230,675		(82)				335,000	01/06/2025
100197652	CF	VAL VERDE	CA		02/26/2025	7.999	461,959		(233)				620,000	01/10/2024
100197653	CF	GUNNISON	CO		02/26/2025	8.249	440,723		(191)				565,500	12/23/2024
100197654	CF	LOS ANGELES	CA		02/26/2025	7.499	2,482,423		(690)				3,225,000	12/27/2024
100197656	CF	SPRING GROVE	IL		02/26/2025	8.499	258,835		(201)				310,000	01/10/2025
100197657	CF	WOODBURY	NJ		02/26/2025	8.874	193,514		(127)				240,000	01/08/2025
100197658	CF	CUTLER BAY	FL		02/26/2025	7.749	686,645		(309)				840,000	01/08/2025
100197659	CF	PIKESVILLE	MD		02/26/2025	8.499	187,103		(127)				250,000	12/30/2024
100197660	CF	PROSPER	TX		02/26/2025	7.274	606,143		(175)				860,000	01/02/2025
100197664	CF	JOHNSTOWN	NY		02/26/2025	7.874	159,107		(41)				225,000	01/09/2025
100198224	CF	BOISE	ID		02/28/2025	7.375	381,535		(321)				485,000	01/24/2025
100198225	CF	HURRICANE	UT		02/28/2025	7.500	567,656		(415)				786,000	01/23/2025
100198226	CF	CONCORD	NC		02/28/2025	7.375	349,814		(279)				430,000	01/22/2025
100198227	CF	MIAMI	FL		02/28/2025	7.750	528,337		(536)				640,000	01/23/2025
100198228	CF	PRESCOTT	AZ		02/28/2025	6.999	416,343		(275)				550,000	01/27/2025
100198229	CF	BAKERSFIELD	CA		02/28/2025	7.625	631,900		(600)				820,000	01/22/2025
100198230	CF	HIALEAH	FL		02/28/2025	7.625	327,962		(300)				410,000	01/23/2025
100198232	CF	WEST SPRINGFIELD	MA		02/28/2025	7.125	576,287		(387)				762,500	01/24/2025
100198233	CF	KENT	WA		02/28/2025	6.875	601,888		(366)				895,000	01/22/2025
100198234	CF	HOLLYWOOD	FL		02/28/2025	7.500	487,501		(372)				600,000	01/23/2025
100198235	CF	SILVERTON	OR		02/28/2025	6.875	462,112		(213)				664,000	01/21/2025
100198236	CF	BRIDGEPORT	CT		02/28/2025	6.999	338,577		(189)				450,000	01/27/2025
100198237	CF	PUNTA GORDA	FL		02/28/2025	6.750	683,837		(331)				925,000	01/21/2025
100198238	CF	HOLLY SPRINGS	NC		02/28/2025	6.999	252,177		(142)				391,000	01/27/2025
100198239	CF	ANNA	TX		02/28/2025	6.750	300,515		(140)				475,000	01/22/2025
100198240	CF	ESCONDIDO	CA		02/28/2025	7.250	976,193		(724)				1,288,000	01/23/2025
100198241	CF	CANTON	GA		02/28/2025	6.999	643,575		(429)				855,000	01/23/2025
100198242	CF	LIBERTY HILL	TX		02/28/2025	6.750	484,812		(213)				654,000	01/23/2025
100198243	CF	NASHUA	NH		02/28/2025	7.500	300,358		(305)				442,000	01/24/2025
100198244	CF	ESCONDIDO	CA		02/28/2025	7.375	780,983		(600)				1,062,000	01/21/2025
100198245	CF	HARTFORD	CT		02/28/2025	7.375	278,953		(240)				370,000	01/24/2025
100198246	CF	MUSTANG	OK		02/28/2025	7.125	238,124		(166)				300,500	01/21/2025
100198247	CF	BELMONT	CA		02/28/2025	6.875	683,193		(397)				1,000,000	01/21/2025
100198248	CF	YUKON	OK		02/28/2025	7.125	246,453		(172)				306,500	01/21/2025
100198249	CF	SAVANNAH	GA		02/28/2025	7.999	306,514		(318)				375,000	01/29/2025
100198250	CF	WASHINGTON	DC		02/28/2025	6.999	296,974		(179)				455,000	01/28/2025
100198251	CF	SECANE	PA		02/28/2025	7.250	245,979		(226)				320,000	01/24/2025
100198253	CF	SACRAMENTO	CA		02/28/2025	7.125	405,203		(272)				535,000	01/23/2025
100198254	CF	SHELBY	MI		02/28/2025	8.125	239,476		(262)				300,000	01/27/2025
100198255	CF	CASTLE PINES	CO		02/28/2025	6.625	344,728		(131)				471,000	01/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100198256	CF	MESA	AZ		02/28/2025	7.625	340,065		(292)				425,000	01/27/2025
100198257	CF	JACKSONVILLE	NC		02/28/2025	7.625	271,687		(269)				372,000	01/28/2025
100198258	CF	PALMETTO	FL		02/28/2025	6.875	255,312		(131)				330,000	01/27/2025
100198259	CF	FARMINGTON	AR		02/28/2025	7.250	292,215		(257)				381,000	01/24/2025
100198260	CF	JACKSONVILLE	FL		02/28/2025	7.250	258,781		(195)				340,000	01/20/2025
100198261	CF	KAILUA KONA	HI		02/28/2025	7.625	701,086		(777)				955,000	11/13/2024
100198263	CF	RANDOLPH	NJ		02/28/2025	6.990	559,068		(133)				800,000	01/21/2025
100198264	CF	LOUISVILLE	KY		02/28/2025	7.624	213,857		(160)				283,000	01/22/2025
100198265	CF	RICHMOND HILL	GA		02/28/2025	6.499	207,743		33				298,000	01/22/2025
100198266	CF	NORTH MYRTLE BEACH	SC		02/28/2025	7.375	633,346		(446)				894,000	01/16/2025
100198267	CF	LIBERTY LAKE	WA		02/28/2025	6.500	229,462		(68)				315,000	11/15/2024
100198268	CF	LIBERTY LAKE	WA		02/28/2025	7.250	250,931		(192)				330,000	11/15/2024
100198269	CF	HOWELL	NJ		02/28/2025	7.375	512,808		(461)				710,000	11/25/2024
100198271		MCMINNVILLE	OR		02/28/2025	6.875	683,171		(311)				975,000	11/21/2024
100198272	CF	ORLANDO	FL		02/28/2025	7.000	772,410		(514)				1,030,000	11/21/2024
100198273	CF	ANNA	TX		02/28/2025	6.750	316,308		(158)				438,000	11/27/2024
100198274	CF	LAS VEGAS	NV		02/28/2025	7.875	320,563		(315)				400,000	01/17/2025
100198275	CF	ATLANTA	GA		02/28/2025	7.250	242,743		(220)				316,000	01/13/2025
100198276	CF	SILOAM SPRINGS	AR		02/28/2025	7.625	241,433		(250)				293,000	12/16/2024
100198277	CF	RALEIGH	NC		02/28/2025	6.875	307,464		(168)				409,000	01/16/2025
100198278	CF	COLUMBIA	PA		02/28/2025	7.375	239,443		(192)				315,000	01/15/2025
100198279		NORTH PORT	FL		02/28/2025	7.500	296,587		(265)				365,000	12/16/2024
100198280	CF	CANTON	GA		02/28/2025	6.990	474,828		(322)				690,000	01/15/2025
100198281	CF	BLUE JAY	CA		02/28/2025	7.500	300,757		(292)				400,000	01/13/2025
100198282	CF	CUMMING	GA		02/28/2025	6.990	454,649		(308)				647,000	01/16/2025
100198283	CF	SEATTLE	WA		02/28/2025	7.000	603,750		(367)				800,000	01/10/2025
100198284	CF	CORAL SPRINGS	FL		02/28/2025	6.750	505,134		(256)				682,500	01/17/2025
100198285	CF	AUSTIN	TX		02/28/2025	7.875	304,556		(121)				390,000	12/18/2024
100198286	CF	SOUTH HAVEN	MI		02/28/2025	7.250	610,271		(428)				805,000	12/06/2024
100198287	CF	LAKE ELSINORE	CA		02/28/2025	7.125	459,408		(304)				580,000	12/21/2024
100198288	CF	NEW BRIGHTON	MN		02/28/2025	6.990	231,351		(161)				310,000	01/15/2025
100198289	CF	CANTON	GA		02/28/2025	7.500	321,494		(270)				419,000	12/26/2024
100198290	CF	MAPLETON	UT		02/28/2025	6.500	225,689		(67)				312,000	12/20/2024
100198291	CF	LAWRENCEVILLE	GA		02/28/2025	7.625	240,157		(218)				332,000	12/19/2024
100198292	CF	MAPLETON	UT		02/28/2025	6.625	310,646		(113)				445,000	12/26/2024
100198293	CF	NUTLEY	NJ		02/28/2025	6.990	312,887		(190)				605,000	12/23/2024
100198294	CF	BLOOMFIELD	NJ		02/28/2025	6.990	521,077		(247)				750,000	12/24/2024
100198295	CF	EDGEWOOD	WA		02/28/2025	6.990	529,690		(355)				700,000	12/17/2024
100198296	CF	CENTERTON	AR		02/28/2025	7.250	304,669		(238)				440,000	12/19/2024
100198297	CF	DURHAM	NC		02/28/2025	7.500	320,337		(255)				500,000	12/31/2024
100198298	CF	MONROE	NC		02/28/2025	7.250	279,254		(252)				370,000	12/30/2024
100198299	CF	PARMA	ID		02/28/2025	6.990	649,895		(420)				860,000	12/27/2024
100198300	CF	DOUGLASVILLE	GA		02/28/2025	7.625	267,503		(222)				350,000	12/27/2024
100198301	CF	FOUNTAIN HILLS	AZ		02/28/2025	7.125	516,898		(348)				690,000	12/27/2024
100198302	CF	BUDA	TX		02/28/2025	6.490	336,825		(104)				456,000	01/17/2025
100198303	CF	FALL RIVER	MA		02/28/2025	6.625	331,550		(99)				524,000	12/20/2024
100198304	CF	KENNESAW	GA		02/28/2025	7.250	238,545		(191)				338,000	01/13/2025
100198305	CF	ROUND ROCK	TX		02/28/2025	7.625	289,938		(236)				398,000	11/26/2024
100198307	CF	ANCHORAGE	AK		02/28/2025	7.625	462,329		(439)				610,000	01/02/2025
100198308	CF	ARLINGTON	TX		02/28/2025	7.750	235,594		(214)				315,000	01/11/2025
100198309	CF	PORT RICHEY	FL		02/28/2025	7.750	169,175		(81)				226,000	01/13/2025
100198310	CF	CAMDEN	DE		02/28/2025	6.875	336,988		(182)				450,000	12/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100198311	CF	HOUSTON	TX		02/28/2025	7.500	513,735		(450)				650,000	12/23/2024
100198312	CF	LAS VEGAS	NV		02/28/2025	7.250	822,301		(683)				1,252,000	01/15/2025
100198313	CF	BOISE	ID		02/28/2025	7.000	391,922		(240)				520,000	12/06/2024
100198314		PORTLAND	OR		02/28/2025	7.625	795,026		(723)				1,063,000	12/04/2024
100198315	CF	MESA	AZ		02/28/2025	7.375	311,512		(288)				410,000	01/02/2025
100198316	CF	GROVE CITY	OH		02/28/2025	7.990	256,979		(227)				335,000	01/03/2025
100198317	CF	CYPRESS	TX		02/28/2025	6.625	247,307		(82)				365,000	11/27/2024
100198318		GLENDALE	CA		02/28/2025	7.875	764,478		(721)				960,000	01/11/2025
100198319	CF	YORK	PA		02/28/2025	7.125	440,899		(272)				593,000	01/03/2025
100198320	CF	ATHENS	GA		02/28/2025	6.875	292,550		(161)				365,000	12/30/2024
100198321	CF	FEASTERVILLE TREVOSE	PA		02/28/2025	7.375	254,030		(213)				365,000	12/23/2024
100198322	CF	CLOVIS	CA		02/28/2025	6.625	375,098		(150)				560,000	12/26/2024
100198323	CF	MADISON	AL		02/28/2025	7.250	132,482		(293)				460,000	12/19/2024
100198324	CF	ROSEVILLE	CA		02/28/2025	5.750	400,853		418				550,000	12/11/2024
100198326	CF	SAINT AUGUSTINE	FL		02/28/2025	5.750	273,055		273				371,000	12/20/2024
100198327	CF	HORIZON CITY	TX		02/28/2025	8.125	182,576		(116)				245,000	01/07/2025
100198328	CF	NORTH LAS VEGAS	NV		02/28/2025	5.750	315,131		344				444,000	12/10/2024
100198329	CF	DAVENPORT	FL		02/28/2025	7.000	310,570		(182)				390,000	12/30/2024
100198330	CF	FULSHEAR	TX		02/28/2025	5.500	203,525		323				324,000	12/30/2024
100198331	CF	ACWORTH	GA		02/28/2025	5.500	281,971		325				410,000	12/27/2024
100198332	CF	BREMERTON	WA		02/28/2025	5.750	331,361		344				460,000	12/20/2024
100198333	CF	LODI	NJ		02/28/2025	7.125	694,049		(437)				930,000	12/06/2024
100198334	CF	SEAGOVILLE	TX		02/28/2025	6.750	117,831		(131)				430,000	12/30/2024
100198335	CF	ANNA	TX		02/28/2025	6.990	336,748		(227)				500,000	12/30/2024
100198336	CF	MOUNT PLEASANT	SC		02/28/2025	8.000	789,204		(680)				969,000	01/09/2025
100198337	CF	GRAND JUNCTION	CO		02/28/2025	7.375	262,261		(255)				350,000	01/07/2025
100198338	CF	DENTON	TX		02/28/2025	6.990	287,703		(178)				360,000	12/27/2024
100198339	CF	MAPLE GROVE	MN		02/28/2025	7.125	240,493		(170)				315,000	01/08/2025
100198340	CF	LAND O LAKES	FL		02/28/2025	7.625	659,331		(620)				812,000	12/30/2024
100198341	CF	FORT COLLINS	CO		02/28/2025	7.625	324,732		(331)				455,000	12/19/2024
100198342	CF	WINTER GARDEN	FL		02/28/2025	7.625	414,133		(430)				551,000	12/17/2024
100198343	CF	TAYLOR	TX		02/28/2025	7.500	255,020		(272)				354,000	12/18/2024
100198344	CF	GILBERT	AZ		02/28/2025	7.375	448,210		(365)				585,000	01/07/2025
100198345	CF	ATLANTA	GA		02/28/2025	6.875	275,493		(175)				385,000	12/19/2024
100198346	CF	MANHATTAN	KS		02/28/2025	7.875	319,991		(311)				416,000	01/03/2025
100198347	CF	BROKEN BOW	OK		02/28/2025	7.750	423,045		(388)				590,000	01/06/2025
100198348	CF	SAVANNAH	GA		02/28/2025	6.875	314,412		(184)				460,000	12/30/2024
100198349	CF	LAKEWOOD	WA		02/28/2025	6.990	813,985		(544)				1,200,000	01/01/2025
100198350	CF	BRADENTON	FL		02/28/2025	7.125	370,222		(252)				500,000	12/31/2024
100198351	CF	RIVERSIDE	CA		02/28/2025	6.875	799,776		(483)				1,075,000	12/30/2024
100198352	CF	STAUNTON	VA		02/28/2025	7.750	253,291		(249)				312,000	01/17/2025
100198353	CF	HILLSBORO	OR		02/28/2025	7.125	405,914		(284)				565,000	01/07/2025
100198354	CF	ANNA	TX		02/28/2025	6.875	306,159		(183)				485,000	12/31/2024
100198355	CF	CENTERTON	AR		02/28/2025	6.625	254,771		(106)				342,000	01/10/2025
100198356	CF	JASPER	GA		02/28/2025	7.375	469,819		(369)				660,000	01/06/2025
100198357	CF	OREM	UT		02/28/2025	7.500	335,249		(257)				465,000	01/09/2025
100198358		REDDING	CA		02/28/2025	7.375	316,450		(285)				420,000	01/09/2025
100198359		REDDING	CA		02/28/2025	7.000	263,611		(195)				405,000	01/09/2025
100198360	CF	ALBANY	OR		02/28/2025	7.125	360,567		(267)				481,000	01/08/2025
100198361	CF	CASA GRANDE	AZ		02/28/2025	7.250	246,111		(229)				325,000	01/06/2025
100198362	CF	DUNEDIN	FL		02/28/2025	7.625	285,128		(269)				358,000	01/03/2025
100198363	CF	DOYLESTOWN	PA		02/28/2025	6.875	301,796		(169)				401,000	01/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100198364	CF	FRANKLIN	TN		02/28/2025	7.750	445,397		(394)				555,000	11/25/2024
100198365		LYMAN	ME		02/28/2025	7.125	507,472		(382)				750,000	12/26/2024
100198366	CF	CHARLOTTE	NC		02/28/2025	6.990	321,083		(201)				425,000	01/13/2025
100198367	CF	RALEIGH	NC		02/28/2025	7.500	403,901		(392)				550,000	01/06/2025
100198369	CF	COLORADO SPRINGS	CO		02/28/2025	6.990	316,787		(126)				425,000	01/10/2025
100198370	CF	RALEIGH	NC		02/28/2025	7.500	430,579		(394)				580,000	01/03/2025
100198371	CF	RALEIGH	NC		02/28/2025	7.375	264,284		(261)				395,000	01/06/2025
100198372	CF	APEX	NC		02/28/2025	7.000	344,768		(170)				477,000	01/07/2025
100198373	CF	ELLISVILLE	MO		02/28/2025	7.490	312,760		(231)				470,000	11/27/2024
100198374	CF	LOS ANGELES	CA		02/28/2025	6.625	926,935		(276)				1,250,000	01/08/2025
100198375	CF	BAKERSFIELD	CA		02/28/2025	7.625	425,662		(400)				527,000	01/03/2025
100198376		SALEM	OR		02/28/2025	7.490	292,538		(278)				385,000	12/05/2024
100198377	CF	TOPEKA	KS		02/28/2025	7.490	205,108		(149)				288,000	12/19/2024
100198379	CF	HALLOWELL	ME		02/28/2025	7.490	305,162		(256)				402,600	11/27/2024
100198380	CF	NEW SMYRNA BEACH	FL		02/28/2025	6.875	401,994		(214)				542,000	01/14/2025
100198381	CF	CENTRAL FALLS	RI		02/28/2025	6.875	558,588		(276)				750,000	01/07/2025
100198382	CF	CHARLOTTE	NC		02/28/2025	6.500	317,294		(85)				435,000	01/09/2025
100198383	CF	BOULDER	CO		02/28/2025	7.625	243,308		(280)				320,000	01/13/2025
100198385	CF	NORTH MYRTLE BEACH	SC		02/28/2025	7.000	562,063		(284)				750,000	12/31/2024
100198386	CF	TEMPLE	TX		02/28/2025	7.500	264,200		(266)				410,000	01/13/2025
100198387	CF	SELBYVILLE	DE		02/28/2025	6.875	489,766		(285)				665,000	01/10/2025
100198388	CF	SANDY	UT		02/28/2025	6.990	363,567		(244)				510,000	01/13/2025
100198389	CF	CHESTERTON	IN		02/28/2025	6.990	296,623		(164)				455,000	01/13/2025
100198390	CF	LACOMBE	LA		02/28/2025	6.750	232,314		(133)				327,000	12/20/2024
100198391	CF	DAVIS	WV		02/28/2025	7.125	460,245		(345)				610,000	01/08/2025
100198393	CF	SAINT LOUIS	MO		02/28/2025	7.875	383,037		(337)				500,000	01/08/2025
100198394	CF	BURNSVILLE	MN		02/28/2025	7.500	238,477		(220)				315,000	01/06/2025
100198395	CF	BROCKTON	MA		02/28/2025	7.875	325,103		(249)				400,000	01/06/2025
100198396	CF	SUMMERVILLE	SC		02/28/2025	7.625	278,833		(293)				365,000	12/27/2024
100198397	CF	WHEATRIDGE	CO		02/28/2025	7.500	574,514		(491)				760,000	01/09/2025
100198398	CF	SEEKONK	MA		02/28/2025	6.990	389,000		(264)				550,000	01/13/2025
100198399	CF	KANSAS CITY	MO		02/28/2025	7.000	346,217		(208)				459,000	01/17/2025
100198401	CF	DOUGLASVILLE	GA		02/28/2025	7.625	637,083		(622)				870,000	01/13/2025
100198403	CF	OAK ISLAND	NC		02/28/2025	7.375	321,915		(296)				450,000	01/09/2025
100198405	CF	KILLEN	AL		02/28/2025	7.125	258,689		(197)				340,000	12/31/2024
100198406	CF	BLOOMINGTON	CA		02/28/2025	6.750	440,995		(220)				600,000	01/13/2025
100198407	CF	DURHAM	NC		02/28/2025	6.990	205,918		(149)				320,000	01/14/2025
100198408	CF	NEW ORLEANS	LA		02/28/2025	7.500	470,575		(393)				615,200	01/13/2025
100198409	CF	LARAMIE	WY		02/28/2025	7.625	247,852		(256)				302,000	01/15/2025
100198410	CF	LEHI	UT		02/28/2025	7.375	404,625		(331)				502,000	01/06/2025
100198411	CF	BRADENTON	FL		02/28/2025	7.500	258,008		(501)				480,000	01/08/2025
100198412	CF	SAN PABLO	CA		02/28/2025	6.750	459,937		(235)				660,000	01/06/2025
100198413	CF	COLUMBIA	MO		02/28/2025	7.625	239,857		(243)				310,000	01/10/2025
100198414	CF	LOS ANGELES	CA		02/28/2025	7.250	349,502		(294)				500,000	01/10/2025
100198415	CF	HENDERSON	NV		02/28/2025	7.250	259,957		(237)				362,500	01/09/2025
100198417	CF	LAFAYETTE	CO		02/28/2025	6.624	451,450		(169)				650,000	01/03/2025
100198418	CF	FORT WORTH	TX		02/28/2025	6.625	241,813		(106)				327,000	01/06/2025
100198419	CF	MILLCREEK	UT		02/28/2025	6.875	396,386		(244)				583,200	01/15/2025
100198420	CF	FRANKLIN	TN		02/28/2025	7.750	490,582		(429)				605,000	01/15/2025
100198421	CF	HEMET	CA		02/28/2025	6.750	322,611		(160)				465,000	12/20/2024
100198422	CF	COLUMBUS	OH		02/28/2025	7.250	437,549		(270)				580,000	01/13/2025
100198423	CF	LITTLE ELM	TX		02/28/2025	6.990	398,936		(264)				605,000	01/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100198424	CF	RED LODGE	MT		02/28/2025	7.000	414,196		(282)				568,000	01/13/2025
100198425	CF	LAS VEGAS	NV		02/28/2025	7.625	295,081		(332)				395,000	01/13/2025
100198427	CF	OVERGAARD	AZ		02/28/2025	6.875	230,500		(145)				316,000	01/11/2025
100198428	CF	DELAWARE	OH		02/28/2025	6.750	354,269		(187)				525,000	01/16/2025
100198430	CF	LAVON	TX		02/28/2025	7.125	292,339		(204)				380,000	01/16/2025
100198431	CF	BAKERSFIELD	CA		02/28/2025	6.500	431,446		(85)				585,000	01/13/2025
100198433	CF	EUREKA	CA		02/28/2025	6.875	405,908		(193)				625,000	01/09/2025
100198434	CF	ATLANTA	GA		02/28/2025	6.875	346,392		(198)				460,000	01/14/2025
100198435	CF	MALDEN	MA		02/28/2025	7.375	822,323		(686)				1,075,000	01/09/2025
100198436	CF	DAYTON	OH		02/28/2025	7.625	246,012		(249)				327,000	01/13/2025
100198437	CF	HOWELL	NJ		02/28/2025	7.300	459,252		(388)				600,000	01/15/2025
100198438	CF	VIRGINIA BCH	VA		02/28/2025	6.875	234,486		(158)				320,000	01/08/2025
100198439	CF	LAKEVILLE	MN		02/28/2025	7.050	422,914		(269)				566,000	12/20/2024
100198440	CF	MILLBURN	NJ		02/28/2025	6.950	879,127		(526)				1,250,000	12/18/2024
100198441	CF	HICKSVILLE	NY		02/28/2025	6.750	568,784		(134)				860,000	01/13/2025
100198442	CF	VENTNOR CITY	NJ		02/28/2025	6.975	324,366		(204)				490,000	01/09/2025
100198443	CF	SAINT JOSEPH	MI		02/28/2025	7.100	380,034		(284)				610,000	12/09/2024
100198444	CF	CHICAGO	IL		02/28/2025	7.750	189,752		(136)				250,000	12/09/2024
100198445	CF	SEASIDE HEIGHTS	NJ		02/28/2025	6.925	760,987		(452)				1,120,000	12/12/2024
100198446	CF	KISSIMMEE	FL		02/28/2025	6.625	275,667		(110)				370,000	12/26/2024
100198447	CF	HOUSTON	TX		02/28/2025	7.375	243,734		(240)				325,000	01/10/2025
100198448	CF	DENVER	CO		02/28/2025	7.375	412,483		(304)				509,000	12/31/2024
100198449	CF	NAPERVILLE	IL		02/28/2025	6.900	302,659		(203)				450,000	12/30/2024
100198450	CF	HIGHWOOD	IL		02/28/2025	7.125	349,777		(263)				495,000	12/27/2024
100198451	CF	KIRTLAND	OH		02/28/2025	6.990	269,133		(166)				375,000	01/14/2025
100198452	CF	COMMERCE CITY	CO		02/28/2025	6.990	367,294		(184)				472,000	12/19/2024
100198454	CF	HENDERSON	NV		02/28/2025	7.125	340,981		(224)				423,000	12/06/2024
100198456	CF	HENDERSON	NV		02/28/2025	6.875	312,521		(186)				414,900	12/19/2024
100198457	CF	EL CAJON	CA		02/28/2025	7.375	895,357		(718)				1,180,000	12/11/2024
100198458	CF	LEWES	DE		02/28/2025	7.125	259,446		(209)				375,000	01/16/2025
100198460	CF	AURORA	IL		02/28/2025	7.625	331,231		(316)				414,000	01/17/2025
100198461	CF	MINNEAPOLIS	MN		02/28/2025	7.750	422,199		(473)				585,000	01/15/2025
100198462	CF	EVERETT	WA		02/28/2025	6.875	461,510		(283)				655,000	01/15/2025
100198463	CF	FRESNO	CA		02/28/2025	7.125	229,892		(207)				375,000	01/13/2025
100198464	CF	DONNELLY	ID		02/28/2025	6.375	399,402		(54)				565,000	01/09/2025
100198465	CF	ROSEVILLE	CA		02/28/2025	7.250	458,353		(348)				664,700	01/07/2025
100198466	CF	BRIDGEPORT	PA		02/28/2025	5.125	343,635		622				510,000	01/15/2025
100198467	CF	RALEIGH	NC		02/28/2025	6.625	361,422		(136)				490,000	01/10/2025
100198468	CF	WILMINGTON	DE		02/28/2025	6.990	377,711		(236)				550,000	01/14/2025
100198469	CF	LA VERNE	CA		02/28/2025	7.125	701,417		(587)				1,065,000	01/09/2025
100198470	CF	MIDLOTHIAN	VA		02/28/2025	7.375	331,466		(301)				433,000	12/30/2024
100198472	CF	SAN ANTONIO	TX		02/28/2025	7.625	209,523		(225)				309,000	01/17/2025
100198473	CF	KURE BEACH	NC		02/28/2025	7.250	573,104		(468)				750,000	01/21/2025
100198474	CF	RIVERVIEW	FL		02/28/2025	7.375	331,137		(301)				465,000	01/09/2025
100198475	CF	ELLIJAY	GA		02/28/2025	7.490	402,970		(358)				525,000	01/17/2025
100198476	CF	LITTLETON	NC		02/28/2025	6.990	796,634		(538)				1,102,000	12/20/2024
100198477	CF	NEWTOWN	PA		02/28/2025	6.875	375,123		(252)	(1)			584,000	12/31/2024
100198478	CF	MARSHALL	NC		02/28/2025	7.000	414,067		(257)				660,000	01/22/2025
100198480		BALTIMORE	MD		02/28/2025	7.750	312,831		(280)				370,000	11/26/2024
100198481	CF	BOWIE	MD		02/28/2025	6.990	432,533		(180)				545,000	01/08/2025
100198482	CF	EASTON	MD		02/28/2025	7.500	262,290		(246)				325,000	11/01/2024
100198483	CF	LAUREL	MD		02/28/2025	7.750	366,907		(311)				450,000	11/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100198485	CF	BOWIE	MD		02/28/2025	8.125	418,922		(485)				510,000	12/13/2024
100198486		BALTIMORE	MD		02/28/2025	7.625	265,040		(234)				310,000	12/30/2024
100198487	CF	MCHENRY	MD		02/28/2025	6.624	632,290		(141)				815,000	10/18/2024
100198488		BELTSVILLE	MD		02/28/2025	7.750	176,377		(35)				228,000	12/20/2024
100198489	CF	LAUREL	MD		02/28/2025	7.250	264,524		(223)				465,000	10/31/2024
100198490	CF	NOTTINGHAM	MD		02/28/2025	7.875	267,832		(245)				330,000	12/10/2024
100198492	CF	BERLIN	MD		02/28/2025	7.000	396,844		(97)				510,000	10/30/2024
100198493	CF	ROCK HALL	MD		02/28/2025	7.625	299,761		(289)				369,000	12/18/2024
100198494	CF	JARRETTSVILLE	MD		02/28/2025	8.000	313,461		(321)				415,000	12/13/2024
100198495	CF	HYATTSVILLE	MD		02/28/2025	7.375	366,242		(331)				479,000	12/30/2024
100198496	CF	NORTH BEACH	MD		02/28/2025	7.125	308,957		(211)				405,000	12/18/2024
100198498	CF	GERMANTOWN	MD		02/28/2025	6.624	349,711		(147)				486,000	11/08/2024
100198499	CF	BALTIMORE	MD		02/28/2025	7.125	324,965		(249)				440,000	11/05/2024
100198500	CF	SEVERN	MD		02/28/2025	6.990	252,954		(178)				345,000	11/01/2024
100198501	CF	BALTIMORE	MD		02/28/2025	6.124	225,787		1				312,000	10/30/2024
100198502	CF	EDGEWATER	MD		02/28/2025	7.500	378,598		(300)				497,000	11/22/2024
100198503	CF	LUTHERVILLE TIMONIUM	MD		02/28/2025	6.990	327,969		(227)				440,000	12/13/2024
100198504	CF	BEL AIR	MD		02/28/2025	6.990	234,046		(200)				330,000	11/20/2024
100198505	CF	ABINGDON	MD		02/28/2025	7.375	235,276		(233)				312,000	12/02/2024
100198508	CF	OWINGS MILLS	MD		02/28/2025	7.375	212,610		(156)				282,000	12/17/2024
100198509	CF	FREDERICK	MD		02/28/2025	7.875	348,109		(363)				453,000	11/08/2024
100198511	CF	ELKTON	MD		02/28/2025	7.250	307,781		(247)				407,000	12/20/2024
100198512	CF	CALIFORNIA	MD		02/28/2025	6.875	283,936		(151)				381,000	10/23/2024
100198513	CF	HYATTSVILLE	MD		02/28/2025	6.990	409,411		(249)				555,000	12/12/2024
100198514	CF	BALTIMORE	MD		02/28/2025	7.375	533,580		(476)				699,000	12/10/2024
100198515	CF	OCEAN CITY	MD		02/28/2025	6.990	279,763		(184)				385,000	12/17/2024
100198516	CF	HYATTSVILLE	MD		02/28/2025	6.875	384,106		(232)				525,000	12/30/2024
100198517	CF	CALIFORNIA	MD		02/28/2025	6.990	244,780		(192)				325,000	12/30/2024
100198518	CF	WALDORF	MD		02/28/2025	6.990	317,095		(195)				445,000	01/07/2025
100198519	CF	HYATTSVILLE	MD		02/28/2025	7.375	382,092		(329)				530,000	11/15/2024
100198520	CF	BRANDYWINE	MD		02/28/2025	7.500	337,296		(298)				488,000	12/19/2024
100198521	CF	BRANDYWINE	MD		02/28/2025	5.750	327,501		221				467,000	12/27/2024
100198522	CF	SILVER SPRING	MD		02/28/2025	6.875	417,275		(251)				590,000	11/22/2024
100198523	CF	OCEAN CITY	MD		02/28/2025	6.625	365,176		(140)				529,000	01/17/2025
100198524		BETHESDA	MD		02/28/2025	6.875	780,276		(447)				1,110,000	01/06/2025
100198525	CF	HALETHORPE	MD		02/28/2025	7.250	132,490		(100)				187,000	10/31/2024
100198526		SYKESVILLE	MD		02/28/2025	7.000	255,095		(194)				360,000	11/22/2024
100198528	CF	ELKRIDGE	MD		02/28/2025	6.490	290,946		(46)				427,500	11/08/2024
100198530		ELLICOTT CITY	MD		02/28/2025	6.624	289,465		(132)				475,000	10/11/2024
100198531	CF	LAUREL	MD		02/28/2025	6.490	257,573		(52)				378,000	11/08/2024
100198532	CF	CLINTON	MD		02/28/2025	5.500	266,829		214				477,000	10/24/2024
100198533	CF	CLARKSVILLE	MD		02/28/2025	6.990	300,648		(172)				675,000	11/15/2024
100198534	CF	BALTIMORE	MD		02/28/2025	6.499	427,819		(52)				650,000	01/23/2025
100198535	CF	OCEAN CITY	MD		02/28/2025	7.490	244,117		(260)				316,000	12/09/2024
100198536	CF	CHESTER	MD		02/28/2025	7.625	570,721		(505)				761,000	12/12/2024
100198537	CF	OCEAN CITY	MD		02/28/2025	6.875	307,889		(164)				415,000	11/15/2024
100198538	CF	CENTREVILLE	MD		02/28/2025	6.875	367,501		(196)				490,000	11/18/2024
100198539	CF	SAINT MICHAELS	MD		02/28/2025	6.625	631,188		(224)				910,000	11/07/2024
100198540	CF	FINKSBURG	MD		02/28/2025	7.000	359,918		(231)				510,000	01/10/2025
100198541	CF	KINGSVILLE	MD		02/28/2025	7.875	315,174		(290)				500,000	01/17/2025
100198542	CF	OCEAN CITY	MD		02/28/2025	6.990	331,309		(227)				446,000	12/27/2024
100198543	CF	OCEAN CITY	MD		02/28/2025	6.990	134,311		(282)				450,000	12/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100198864	CF	MESA	AZ		02/28/2025	7.250	227,041		(161)				309,000	10/25/2024
100198865	CF	GLEN ELLEN	CA		02/28/2025	7.875	1,402,792		(919)				1,700,000	11/14/2024
100198866	CF	SAN FRANCISCO	CA		02/28/2025	7.500	412,087		(410)				1,150,000	11/20/2024
100198868	CF	BIG BEAR LAKE	CA		02/28/2025	7.750	358,369		(336)				445,000	10/24/2024
100198870	CF	LONG BEACH	CA		02/28/2025	7.750	215,110		(193)				1,550,000	11/27/2024
100198871	CF	WEST NEW YORK	NJ		02/28/2025	7.250	745,190		(254)				1,085,000	11/08/2024
100198872	CF	SPRINGFIELD	OR		02/28/2025	6.875	384,196		(199)				518,000	10/22/2024
100198873	CF	CANYON COUNTRY	CA		02/28/2025	8.625	657,976		(639)				710,000	11/20/2024
100198874	CF	LAKE HAVASU CITY	AZ		02/28/2025	7.625	466,682		(426)				570,000	12/04/2024
100198875	CF	SANTA MARIA	CA		02/28/2025	7.250	283,498		(237)				730,000	12/03/2024
100198876	CF	PALMDALE	CA		02/28/2025	6.875	242,518		(76)				409,000	11/11/2024
100198877	CF	VENICE	CA		02/28/2025	7.625	822,233		(797)				1,010,000	12/03/2024
100198880	CF	ST GEORGE	UT		02/28/2025	7.750	141,861		(104)				190,000	12/05/2024
100198881	CF	MEQUON	WI		02/28/2025	7.625	596,705		(323)				785,000	01/02/2025
100198882	CF	RICHARDSON	TX		02/28/2025	7.875	485,172		(538)				585,000	12/06/2024
100198883	CF	MARGATE	FL		02/28/2025	6.875	244,453		(55)				357,500	10/10/2024
100198884	CF	WAIKOLOA	HI		02/28/2025	7.375	408,013		(413)				1,050,000	12/11/2024
100198885	CF	VENTURA	CA		02/28/2025	6.875	1,516,048		(606)				2,600,000	12/10/2024
100198886	CF	KUNA	ID		02/28/2025	6.750	285,022		(66)				482,000	11/21/2024
100198887	CF	MADERA	CA		02/28/2025	7.990	259,891		(371)				370,000	12/12/2024
100198889	CF	CENTER	TX		02/28/2025	7.250	455,629		(331)				725,000	11/16/2024
100198890	CF	LOS ANGELES	CA		02/28/2025	8.500	736,983		(485)				1,025,000	12/16/2024
100198891	CF	POMPANO BEACH	FL		02/28/2025	7.750	315,395		(290)				450,000	10/02/2024
100198892	CF	CHICAGO	IL		02/28/2025	7.375	186,423		(202)				300,000	12/13/2024
100198894	CF	BANGOR	PA		02/28/2025	7.250	151,089		(125)				300,000	12/18/2024
100198895	CF	RENO	NV		02/28/2025	7.375	983,861		(900)				1,200,000	12/16/2024
100198896	CF	ARLINGTON	TX		02/28/2025	8.125	164,143		(190)				220,000	12/06/2024
100198897	CF	TAMPA	FL		02/28/2025	7.750	205,262		(240)				330,000	12/04/2024
100198898	CF	NEW BRAUNFELS	TX		02/28/2025	7.250	203,457		(163)				360,000	12/26/2024
100198899	CF	ORLANDO	FL		02/28/2025	7.500	764,665		(924)				1,050,000	12/16/2024
100198900	CF	LAKEWOOD VILLAGE	TX		02/28/2025	8.990	379,480		(433)				430,730	12/19/2024
100198901	CF	LONG BEACH	CA		02/28/2025	7.375	830,342		(524)				1,125,000	12/20/2024
100198903	CF	SANTA FE	NM		02/28/2025	7.500	346,445		(354)				445,000	12/17/2024
100198907	CF	ST GEORGE	UT		02/28/2025	7.750	128,076		(116)				176,000	12/20/2024
100198908	CF	MERCED	CA		02/28/2025	7.625	200,438		(163)				390,000	12/23/2024
100198909	CF	ELGIN	TX		02/28/2025	7.990	668,206		(729)				920,000	12/19/2024
100198910	CF	CALDWELL	ID		02/28/2025	8.375	404,541		(420)				460,000	01/03/2025
100198911	CF	LAKE ELSINORE	CA		02/28/2025	7.125	125,206		(68)				465,000	12/20/2024
100198912	CF	CRYSTAL BEACH	TX		02/28/2025	7.250	255,604		(225)				531,000	01/08/2025
100198913	CF	CORVALLIS	OR		02/28/2025	7.250	304,117		(151)				435,000	12/13/2024
100198915	CF	CORINTH	TX		02/28/2025	7.250	229,345		(190)				365,000	01/03/2025
100198918	CF	BROOKFIELD	WI		02/28/2025	7.875	384,013		(327)				471,000	01/06/2025
100198919	CF	SPOKANE	WA		02/28/2025	7.625	479,211		(561)				575,000	01/10/2025
100198920	CF	DOWNEY	CA		02/28/2025	7.250	409,327		(373)				975,000	01/08/2025
100198921	CF	SMYRNA	TN		02/28/2025	8.125	283,769		(328)				363,000	01/09/2025
100198922	CF	ROCKLEDGE	FL		02/28/2025	8.750	194,182		(157)				265,000	12/20/2024
100198923	CF	ATLANTA	GA		02/28/2025	7.750	197,949		(231)				307,000	01/02/2025
100198925	CF	MANTUA	NJ		02/28/2025	8.125	190,933		(222)				245,000	01/09/2025
100198927	CF	DESOTO	TX		02/28/2025	7.750	328,180		(383)				430,000	01/09/2025
100198928		CALUMET PARK	IL		02/28/2025	7.900	158,853		(113)				195,000	01/30/2025
100198929	CF	PUEBLO WEST	CO		02/28/2025	7.250	316,062		(174)				449,000	01/31/2025
100198931		LINDENHURST	NY		03/03/2025	8.250	558,969		(140)				680,000	01/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100198932	CF	LORAIN	OH		02/28/2025	8.250	113,236		(67)				150,000	01/31/2025
100198933	CF	COVINGTON	KY		02/28/2025	8.150	194,986		(100)				260,000	01/16/2025
100198934	CF	COVINGTON	KY		02/28/2025	8.150	184,423		(103)				245,000	01/16/2025
100198936	CF	DOWNERS GROVE	IL		02/28/2025	7.400	280,903		(193)				425,000	01/08/2025
100198937	CF	GREENVILLE	NC		02/28/2025	7.810	111,596		852				155,000	01/21/2025
100198938	CF	COVINGTON	KY		02/28/2025	8.160	184,570		(104)				245,000	01/16/2025
100198939	CF	COVINGTON	KY		02/28/2025	8.150	180,730		(101)				240,000	01/16/2025
100198940	CF	COVINGTON	KY		02/28/2025	8.150	169,434		(95)				225,000	01/16/2025
100198942	CF	ANDERSON	SC		02/28/2025	7.350	149,988		1,615				210,000	12/31/2024
100198944		CLEARWATER	FL		03/03/2025	8.220	257,437		(48)				459,300	01/31/2025
100198945	CF	LEXINGTON	KY		02/28/2025	7.920	178,205		(127)				285,000	01/16/2025
100198946	CF	CYNTHIANA	KY		02/28/2025	8.700	184,258		(144)				240,000	01/28/2025
100198947		EGG HARBOR TOWNSHIP	NJ		02/28/2025	8.370	132,573		(108)				215,000	01/07/2025
100198948	CF	CHESTER	NY		02/28/2025	8.390	123,324		(103)				185,000	01/09/2025
100198949		LINCOLN	NE		02/28/2025	6.570	117,434		(38)				216,000	01/10/2025
100198950	CF	LOWVILLE	NY		02/28/2025	8.140	112,944		(86)				160,000	01/08/2025
100198952		INDEPENDENCE	MO		03/03/2025	7.770	167,015		(35)				205,000	01/15/2025
100198953	CF	CLEVELAND	OH		02/28/2025	8.820	161,246		(126)				210,000	01/21/2025
100198954		SHEPHERD	TX		02/28/2025	8.520	314,530		(259)				510,000	01/10/2025
100198955	CF	TRENTON	NJ		02/28/2025	7.780	153,923		1,250				200,000	12/31/2024
100198956	CF	DOLTON	IL		02/28/2025	7.650	121,838		(94)				170,000	01/06/2025
100198957		GREAT NECK	NY		02/28/2025	7.050	984,209		12,427				2,400,000	01/24/2025
100198958	CF	NEW LONDON	CT		02/28/2025	7.700	321,108						431,000	01/21/2025
100198959	CF	OMAHA	NE		02/28/2025	8.950	95,754		(73)				125,000	01/22/2025
100198961		CARNEGIE	PA		02/28/2025	8.250	276,232		(218)				385,000	01/02/2025
100198962	CF	DORAL	FL		02/28/2025	7.570	227,545		(113)				350,000	01/10/2025
100198963	CF	FRANKLINTON	NC		02/28/2025	8.160	251,099		(169)				330,000	01/30/2025
100198964		BIRMINGHAM	AL		02/28/2025	8.240	137,892		691				180,000	01/08/2025
100198965	CF	TUSCALOOSA	AL		02/28/2025	8.550	251,778		(181)				336,000	12/30/2024
100198966	CF	JACKSONVILLE	FL		02/28/2025	7.650	185,464		(112)				245,000	01/23/2025
100198967	CF	EUSTIS	FL		02/28/2025	8.110	171,807		(117)				282,000	01/30/2025
100198969	CF	BALTIMORE	MD		02/28/2025	8.700	98,147		(59)				130,000	01/13/2025
100198970	CF	PALESTINE	TX		02/28/2025	8.700	141,797		(95)				200,000	01/09/2025
100198971	CF	CAMPBELL	TX		02/28/2025	7.520	156,058		(109)				269,000	01/21/2025
100198972		HOLLYWOOD	FL		03/03/2025	8.150	284,870		(65)				518,000	01/10/2025
100198973	CF	GARY	IN		02/28/2025	8.060	116,034		690				150,000	01/21/2025
100198974	CF	NEW YORK	NY		02/28/2025	7.320	1,409,072		15,488				2,812,000	01/03/2025
100198975		SAUK VILLAGE	IL		03/03/2025	8.480	129,912		(29)				195,000	11/22/2024
100198977	CF	LAKEWOOD	NJ		02/28/2025	7.420	224,426		(103)				300,000	01/06/2025
100198978	CF	BUFFALO	NY		02/28/2025	8.180	165,793		(140)				230,000	01/17/2025
100198979	CF	DEPTFORD	NJ		02/28/2025	7.800	198,541		(141)				290,000	01/31/2025
100198980		BOSSIER CITY	LA		03/03/2025	8.100	81,062		(12)				160,000	01/10/2025
100198981	CF	EL CERRITO	CA		02/28/2025	6.990	337,093		(293)				1,509,000	12/10/2024
100198982	CF	PORT ORCHARD	WA		02/28/2025	7.250	394,209		(372)				2,250,000	11/27/2024
100198983	CF	ESCONDIDO	CA		02/28/2025	7.375	546,598		(489)				890,000	12/06/2024
100198984	CF	SAN DIEGO	CA		02/28/2025	6.875	505,071		(242)				650,000	11/18/2024
100198985	CF	BURSON	CA		02/28/2025	7.875	685,674		(510)				849,000	09/25/2024
100198986	CF	GLENDALE	AZ		02/28/2025	7.490	317,973		(223)				455,000	01/02/2025
100198987	CF	CHANDLER	AZ		02/28/2025	7.625	1,305,996		(876)				2,125,000	12/19/2024
100198988	CF	EDINBURG	TX		02/28/2025	9.000	217,376		(152)				240,000	12/18/2024
100198991	CF	VENICE	FL		02/28/2025	7.625	335,974		(529)				448,000	01/02/2025
100198992	CF	HOUSTON	TX		02/28/2025	7.750	311,018		(539)				415,000	01/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100198993	CF	GALLATIN	TN		02/28/2025	7.125	231,217		(120)				325,000	12/26/2024
100198994	CF	GRAHAM	NC		02/28/2025	5.125	178,395		380				305,000	12/30/2024
100198995	CF	WESLEY CHAPEL	FL		02/28/2025	7.125	223,001		(141)				330,000	12/27/2024
100198996	CF	GALLATIN	TN		02/28/2025	6.875	189,182		(141)				320,000	12/31/2024
100198997	CF	HOUSTON	TX		02/28/2025	7.990	272,125		(290)				355,000	01/14/2025
100198998	CF	GALLATIN	TN		02/28/2025	6.875	227,454		(128)				315,000	12/30/2024
100198999	CF	LONGS	SC		02/28/2025	5.750	154,731		187				439,000	01/16/2025
100199000	CF	DENVER	CO		02/28/2025	7.990	433,399		(281)				537,000	01/20/2025
100199001	CF	MOLALLA	OR		02/28/2025	6.990	249,547		(150)				455,000	01/09/2025
100199002	CF	CONWAY	AR		02/28/2025	6.750	142,120		50				194,500	12/24/2024
100199003	CF	FARMINGTON	AR		02/28/2025	7.125	313,878		(222)				456,000	12/31/2024
100199004	CF	ASHLAND CITY	TN		02/28/2025	6.990	218,903		(15)				328,000	02/01/2025
100199005	CF	CLAYTON	DE		02/28/2025	6.250	157,212		(39)				500,000	01/28/2025
100199006	CF	KANNAPOLIS	NC		02/28/2025	6.125	224,182		98				308,000	01/21/2025
100199007	CF	MONROE	NC		02/28/2025	7.125	231,332		(182)				325,000	01/13/2025
100199008	CF	DACULA	GA		02/28/2025	5.990	229,781		172				395,000	12/24/2024
100199010	CF	GALLATIN	TN		02/28/2025	7.990	232,610		(349)				310,000	12/27/2024
100199011	CF	GRAHAM	NC		02/28/2025	4.625	160,907		449				269,000	01/15/2025
100199012	CF	RALEIGH	NC		02/28/2025	6.625	297,661		(124)				399,900	01/13/2025
100199014	CF	GALLATIN	TN		02/28/2025	6.990	188,018		(160)				300,000	01/14/2025
100199015	CF	PORT ANGELES	WA		02/28/2025	7.625	195,167		(323)				410,000	01/20/2025
100199017	CF	MCKINNEY	TX		02/28/2025	7.500	174,000		(543)				410,000	01/17/2025
100199018	CF	CHARLOTTE	NC		02/28/2025	6.625	234,099		(137)				350,000	01/30/2025
100199019	CF	SPRINGFIELD	MA		02/28/2025	7.625	261,152		(229)				436,000	01/07/2025
100199020	CF	SONOMA	CA		02/28/2025	6.125	522,017		(30)				1,550,000	01/24/2025
100199021	CF	VILLA RICA	GA		02/28/2025	7.625	155,651		(338)				334,000	12/30/2024
100199022	CF	GALLATIN	TN		02/28/2025	6.875	217,097		(124)				320,000	12/30/2024
100199023	CF	ANNA	TX		02/28/2025	6.250	256,634		3				362,000	01/13/2025
100199024	CF	UPPER MARLBORO	MD		02/28/2025	6.500	199,026		29				290,000	01/21/2025
100199025	CF	CATONSVILLE	MD		02/28/2025	6.375	147,550		(32)				293,000	12/28/2024
100199026	CF	ANGIER	NC		02/28/2025	6.125	267,341		50				370,000	01/09/2025
100199027	CF	LAVON	TX		02/28/2025	7.625	247,632		(252)				325,000	01/24/2025
100199028	CF	CONROE	TX		02/28/2025	7.250	203,914		(247)				255,000	01/29/2025
100199029	CF	LAWRENCEVILLE	GA		02/28/2025	6.500	308,767		(111)				435,000	01/23/2025
100199030	CF	ANCHORAGE	AK		02/28/2025	6.990	197,957		(76)				310,000	01/28/2025
100199031	CF	GALLATIN	TN		02/28/2025	7.125	231,217		(120)				310,000	12/24/2024
100199032	CF	WINTER GARDEN	FL		02/28/2025	7.250	389,563		(409)				555,000	01/24/2025
100199035	CF	MONMOUTH	OR		02/28/2025	6.990	302,949		(55)				418,000	01/21/2025
100199036	CF	KETTERING	OH		02/28/2025	6.125	175,035		305				245,000	01/09/2025
100199037	CF	MILTON	DE		02/28/2025	7.500	610,622		(710)				860,000	12/31/2024
100199038	CF	WINTER GARDEN	FL		02/28/2025	6.500	338,402		(192)				532,000	01/17/2025
100199039	CF	LAWRENCEVILLE	GA		02/28/2025	5.750	191,709		196				430,000	01/13/2025
100199040	CF	GRAHAM	NC		02/28/2025	5.625	195,366		261				300,000	12/30/2024
100199041	CF	LAKE ARIEL	PA		02/28/2025	6.990	169,633		(132)				263,000	01/27/2025
100199042	CF	ANGIER	NC		02/28/2025	6.500	276,374		(85)				374,000	01/13/2025
100199043	CF	LAKE HUGHES	CA		02/28/2025	7.750	189,519		(172)				270,000	01/31/2025
100199045	CF	CHARLOTTE	NC		02/28/2025	7.750	266,817		(504)				355,000	01/24/2025
100199047	CF	HINDSVILLE	AR		02/28/2025	6.990	251,527		(229)				440,000	01/08/2025
100199048	CF	HOUSTON	TX		02/28/2025	7.750	183,994		(167)				257,000	01/23/2025
100199049	CF	SURPRISE	AZ		02/28/2025	7.875	279,828		(619)				445,000	01/21/2025
100199050	CF	CONCORD	NC		02/28/2025	6.750	231,729		(184)				310,000	12/30/2024
100199051	CF	CLERMONT	FL		02/28/2025	7.625	271,658		(78)				348,000	12/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100199052	CF	ANGIER	NC		02/28/2025	6.500	273,715		(86)				395,500	12/31/2024
100199053	CF	LEWES	DE		02/28/2025	7.750	688,858		(774)				1,000,000	01/31/2025
100199054	CF	ANGIER	NC		02/28/2025	6.990	278,235		(251)				370,075	01/09/2025
100199055	CF	TAMPA	FL		02/28/2025	7.125	198,841		(104)				300,000	01/18/2025
100199056	CF	HAZELHURST	WI		02/28/2025	7.625	573,266		(363)				816,000	01/24/2025
100199057	CF	NEWBURGH	NY		02/28/2025	6.990	158,963		(206)				210,000	01/17/2025
100199058	CF	PENDERGRASS	GA		02/28/2025	8.125	322,356		(492)				422,000	01/09/2025
100199059	CF	SAINT ROBERT	MO		02/28/2025	6.625	104,166		(12)				142,000	01/14/2025
100199060	CF	DENVER	CO		02/28/2025	7.500	233,391		(102)				313,000	01/17/2025
100199061	CF	DAYTONA BEACH	FL		02/28/2025	7.125	326,096		(312)				468,000	12/30/2024
100199062	CF	MIDDLETON	MA		02/28/2025	7.250	413,826		40				565,000	12/27/2024
100199063	CF	WESLEY CHAPEL	FL		02/28/2025	6.750	213,676		(205)				307,000	12/27/2024
100199065	CF	GALLATIN	TN		02/28/2025	6.875	203,098		(146)				345,000	12/31/2024
100199066	CF	WINTER GARDEN	FL		02/28/2025	7.125	415,939		(291)				560,000	12/30/2024
100199067	CF	LAWRENCEVILLE	GA		02/28/2025	6.500	308,300		(141)				426,000	01/23/2025
100199068	CF	LAWRENCEVILLE	GA		02/28/2025	6.375	280,865		(21)				420,000	01/27/2025
100199069	CF	DAWSONVILLE	GA		02/28/2025	5.250	333,735		545				487,000	01/09/2025
100199070	CF	HIGHLAND	IL		02/28/2025	7.125	157,207		(77)				220,000	01/28/2025
100199071	CF	CLARKSVILLE	TN		02/28/2025	5.990	143,121		42				235,000	01/18/2025
100199072	CF	GALLATIN	TN		02/28/2025	6.875	231,442		(84)				340,000	12/30/2024
100199074	CF	WINNETKA	CA		02/28/2025	6.625	250,687		(116)				925,000	12/26/2024
100199076	CF	LAVON	TX		02/28/2025	7.250	183,007		(573)				345,000	01/21/2025
100199077	CF	VILLA RICA	GA		02/28/2025	7.625	217,480		(421)				338,500	12/30/2024
100199078	CF	LAWRENCEVILLE	GA		02/28/2025	6.625	165,120		(89)				429,000	02/11/2025
100199079	CF	MONROE	NC		02/28/2025	7.500	209,453		(381)				338,000	01/22/2025
100199080	CF	ANGIER	NC		02/28/2025	6.625	293,644		(53)				430,000	01/27/2025
100199081	CF	WOODBRIDGE	NJ		02/28/2025	7.625	193,806		(468)				269,000	01/15/2025
100199082	CF	HIGHLANDS	NC		02/28/2025	7.250	346,206		(315)				630,000	01/27/2025
100199083	CF	CHARLOTTE	NC		02/28/2025	6.500	249,769		(90)				336,000	01/31/2025
100199084	CF	MONROE	NC		02/28/2025	6.990	220,527		(171)				317,000	01/13/2025
100199085	CF	RALEIGH	NC		02/28/2025	6.625	306,613		(149)				411,000	12/31/2024
100199086	CF	ANNA	TX		02/28/2025	6.250	257,172		(26)				360,000	01/15/2025
100199089	CF	GRAHAM	NC		02/28/2025	6.750	207,998		(155)				293,000	01/30/2025
100199090	CF	SAINT CLOUD	FL		02/28/2025	7.625	301,738		(244)				405,000	01/24/2025
100199091	CF	GRAHAM	NC		02/28/2025	5.875	200,602		96				305,000	12/30/2024
100199092	CF	DELRAN	NJ		02/28/2025	6.990	190,248		52				260,000	01/09/2025
100199093	CF	WOODSTOCK	GA		02/28/2025	5.875	395,342		354				548,050	01/16/2025
100199094	CF	TARZANA	CA		03/03/2025	7.990	4,400,941		(582)				6,750,000	02/13/2025
100199095	CF	PORTER RANCH	CA		03/03/2025	7.875	1,264,154		(193)				1,600,000	12/24/2024
100199096	CF	PENSACOLA	FL		03/03/2025	7.625	170,460		(60)				240,000	01/31/2025
100199097	CF	CANOGA PARK	CA		03/03/2025	7.625	775,470		(245)				958,000	12/12/2024
100199098	CF	ELMHURST	NY		03/03/2025	7.250	285,400		(124)				650,000	02/04/2025
100199099	CF	STATEN ISLAND	NY		03/03/2025	7.875	571,195		(442)				730,000	02/10/2025
100199100		SYKESVILLE	MD		03/03/2025	7.625	422,747		(211)				650,000	01/30/2025
100199101	CF	VILLAS	NJ		03/03/2025	7.875	442,930		(180)				643,000	01/31/2025
100199102	CF	SOUTH DAYTONA	FL		03/03/2025	8.000	222,341		(121)				279,000	02/07/2025
100199103	CF	JAMAICA	NY		03/03/2025	7.375	388,901		(38)				700,000	11/18/2024
100199104	CF	LAKELAND	FL		03/03/2025	8.375	274,020		(200)				430,000	02/05/2025
100199105		SACRAMENTO	CA		03/03/2025	8.875	269,448		(189)				375,000	01/28/2025
100199106	CF	CLOVIS	CA		03/03/2025	7.490	194,705		(99)				412,000	02/06/2025
100199107	CF	ORLANDO	FL		03/03/2025	7.375	128,140		(69)				250,000	01/29/2025
100199108	CF	FAIR LAWN	NJ		03/03/2025	6.875	415,981		173				821,000	02/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100199109	CF	JAMUL	CA		03/03/2025	7.875	2,990,109		(1,314)				3,900,000	01/31/2025
100199110	CF	PORTLAND	ME		03/03/2025	7.875	243,084		(143)				448,000	01/31/2025
100199111	CF	PAW PAW	MI		03/03/2025	6.875	129,419		(28)				373,000	12/19/2024
100199112	CF	JURUPA VALLEY	CA		03/03/2025	6.625	374,630		23				730,000	10/18/2024
100199113		KATY	TX		03/03/2025	8.125	193,356		(144)				281,000	01/29/2025
100199114	CF	FORT MYERS	FL		03/03/2025	9.375	294,519		(192)				387,000	01/30/2025
100199116	CF	SHIRLEY	NY		03/03/2025	7.000	392,712		68				500,000	12/19/2024
100199117	CF	HEMPSTEAD	NY		03/03/2025	8.125	662,442		(126)				775,000	12/19/2024
100199118	CF	HUNTINGTON BEACH	CA		03/03/2025	6.875	2,433,195		(558)				4,100,000	01/30/2025
100199119	CF	NORCO	CA		03/03/2025	7.375	1,172,229		(160)				1,300,000	01/08/2025
100199120	CF	LOS ANGELES	CA		03/03/2025	6.750	1,054,420		(460)				2,150,000	01/24/2025
100199121	CF	PASADENA	CA		03/03/2025	6.875	954,888		(400)				2,075,000	01/21/2025
100199122	CF	ALLEN	TX		03/03/2025	7.250	972,885		(148)				1,106,000	02/05/2025
100199125	CF	AUSTIN	TX		04/04/2025	7.500	1,328,468		(754)				3,000,000	02/28/2025
100199126	CF	MESA	AZ		04/04/2025	7.500	328,215		(178)				465,000	02/25/2025
100199130	CF	GRANADA HILLS	CA		04/04/2025	7.125	721,115		(408)				1,400,000	02/27/2025
100199132	CF	RIVERSIDE	CA		04/04/2025	7.125	877,234		(483)				1,220,000	02/21/2025
100199133	CF	PITTSBURG	CA		04/04/2025	7.625	359,848		(258)				540,000	02/25/2025
100199134	CF	ARLINGTON HEIGHTS	IL		04/04/2025	7.875	191,685		(130)				245,000	03/06/2025
100199137	CF	BRENTWOOD	TN		04/04/2025	7.500	1,148,678		(696)				1,480,000	02/26/2025
100199138	CF	VAN NUYS	CA		04/04/2025	6.875	663,292		(244)				815,000	03/06/2025
100199140	CF	PALM DESERT	CA		04/04/2025	7.375	281,110		(207)				569,000	03/04/2025
100199144	CF	RIVERSIDE	CA		04/04/2025	7.375	931,733		(647)				1,450,000	03/11/2025
100199145	CF	DOVER	PA		04/04/2025	7.250	149,643		(68)				195,000	02/27/2025
100199147		ABILENE	TX		04/04/2025	7.750	169,416		(119)				203,000	02/27/2025
100199148	CF	COLUMBIA	SC		04/04/2025	7.625	161,837		(108)				208,000	03/03/2025
100199149	CF	NORRISTOWN	PA		04/04/2025	7.750	145,787		(103)				215,000	02/28/2025
100199151	CF	TARZANA	CA		04/04/2025	7.125	3,620,951		(2,240)				6,850,000	03/14/2025
100199153	CF	BASALT	CO		04/04/2025	7.125	2,621,358		(979)				7,437,500	02/26/2025
100199154		HIALEAH	FL		04/04/2025	7.375	447,477		(201)				550,000	03/05/2025
100199155	CF	MIAMI	FL		04/04/2025	6.875	616,878		(200)				842,000	03/03/2025
100199157	CF	NORWALK	CA		04/04/2025	7.750	712,007		(480)				855,000	03/04/2025
100199159	CF	ACWORTH	GA		04/04/2025	7.375	1,230,108		(638)				1,595,000	02/28/2025
100199160		CONCORD	CA		04/04/2025	7.250	623,789		(196)				1,025,000	02/27/2025
100199162		SAN DIEGO	CA		04/04/2025	7.625	615,513		(439)				1,850,000	03/07/2025
100199163	CF	CITRUS SPRINGS	FL		04/04/2025	7.375	185,830		(105)				302,000	03/04/2025
100199164	CF	LEHIGH ACRES	FL		04/04/2025	7.750	292,043		(206)				380,000	02/27/2025
100199166		COALINGA	CA		04/04/2025	7.875	175,292		(58)				264,000	02/28/2025
100199167	CF	CITRUS SPRINGS	FL		04/04/2025	7.375	193,575		(110)				312,000	03/04/2025
100199168	CF	FRIENDSWOOD	TX		04/04/2025	7.750	324,319		(232)				400,000	03/04/2025
100199170	CF	DALLAS	TX		04/04/2025	7.750	529,255		(1,037)				665,000	02/24/2025
100199171	CF	SAN CLEMENTE	CA		04/04/2025	6.875	1,358,710		(519)				1,837,500	02/26/2025
100199172	CF	SAVANNAH	GA		04/04/2025	7.500	221,092		(132)				310,000	02/27/2025
100199174		SAN ANTONIO	TX		04/04/2025	7.750	163,745		(55)				245,000	03/03/2025
100199175	CF	CUTLER BAY	FL		04/04/2025	7.500	691,390		(348)				840,000	03/11/2025
100199176	CF	ORLANDO	FL		04/04/2025	7.500	231,891		(182)				319,000	03/03/2025
100199177	CF	SOUTHLAKE	TX		04/04/2025	7.250	998,076		(644)				1,750,000	03/14/2025
100199178	CF	CITRUS SPRINGS	FL		04/04/2025	7.375	185,728		(103)				302,000	03/04/2025
100199179		MIAMI	FL		04/04/2025	7.375	294,587		(125)				360,000	03/06/2025
100199180	CF	SPOKANE	WA		04/04/2025	6.875	206,498		(23)				275,000	03/04/2025
100199181		GLENDALE	CA		04/04/2025	7.500	929,531		(213)				1,200,000	03/10/2025
100199183	CF	DULUTH	GA		04/04/2025	7.125	937,802		(517)				1,250,000	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100199184	CF	CASTAIC	CA		04/04/2025	7.000	376,817		(593)				970,000	03/07/2025
100199185	CF	ORLANDO	FL		04/04/2025	7.500	230,524		(181)				319,000	03/03/2025
100199186		ATLANTA	GA		04/04/2025	7.125	125,795		(38)				167,000	03/10/2025
100199188	CF	HEARTLAND	TX		04/04/2025	7.875	214,910		(136)				266,000	03/07/2025
100199189		LAHAINA	HI		04/04/2025	8.000	915,213		(235)				1,580,000	02/26/2025
100199190		BOZEMAN	MT		04/04/2025	7.625	331,729		(95)				455,000	02/28/2025
100199192	CF	SAN ANTONIO	TX		04/04/2025	7.375	355,822		(262)				455,000	03/05/2025
100199193	CF	NAPLES	FL		04/04/2025	7.375	427,621		(276)				590,000	02/28/2025
100199195	CF	SANFORD	FL		04/04/2025	7.250	153,665		(109)				250,000	03/18/2025
100199196	CF	SAN DIEGO	CA		04/04/2025	7.250	1,224,777		(483)				2,000,000	03/04/2025
100199197		VANCOUVER	WA		04/04/2025	7.875	329,158		(228)				485,000	03/11/2025
100199198	CF	LAS VEGAS	NV		04/04/2025	6.875	1,211,578		(458)				1,500,000	02/27/2025
100199200		TUCSON	AZ		04/04/2025	8.250	204,726		(135)				247,000	03/05/2025
100199201	CF	AUSTIN	TX		04/04/2025	7.000	600,152		(183)				740,000	03/14/2025
100199202	CF	ORLANDO	FL		04/04/2025	7.500	228,328		(147)				306,000	03/03/2025
100199203	CF	OZARK	MO		04/04/2025	7.000	163,808		(84)				385,000	03/10/2025
100199204	CF	ORLANDO	FL		04/04/2025	7.500	231,859		(182)				319,000	03/03/2025
100199205	CF	COLUMBUS	GA		04/04/2025	8.125	113,577		(77)				145,000	03/07/2025
100199206	CF	FLOWERY BRANCH	GA		04/04/2025	6.625	493,266		(40)				650,000	03/07/2025
100199207	CF	SAN ANTONIO	TX		04/04/2025	7.875	203,603		(141)				260,000	03/03/2025
100199209	CF	URBANDALE	IA		04/09/2025	7.625	434,048		(298)				524,000	03/10/2025
100199212	CF	SKOKIE	IL		04/09/2025	7.000	259,483		(91)				450,000	03/19/2025
100199213	CF	WHITTIER	CA		04/09/2025	7.875	651,542		(439)				780,000	03/14/2025
100199216	CF	NEWPORT BEACH	CA		04/09/2025	7.375	2,961,270		(1,567)				3,830,000	03/14/2025
100199218		KIHEI	HI		04/09/2025	7.250	870,945		(477)				1,255,000	03/12/2025
100199223	CF	SAINT JOHNS	FL		04/09/2025	7.375	1,892,174		(997)				2,304,000	03/19/2025
100199224		BOZEMAN	MT		04/09/2025	7.500	2,765,884		(733)				3,650,000	03/18/2025
100199225	CF	SAN DIEGO	CA		04/09/2025	7.125	522,261		(311)				919,000	03/11/2025
100199226	CF	FOUNTAIN INN	SC		04/09/2025	7.125	321,597		(175)				551,000	03/18/2025
100199230		WILLOW SPRINGS	IL		04/09/2025	7.250	347,343		(169)				425,000	03/03/2025
100199231	CF	AMARILLO	TX		04/09/2025	7.750	254,142		(151)				296,000	03/24/2025
100199232	CF	LAS VEGAS	NV		04/09/2025	7.125	385,742		(229)				537,000	03/25/2025
100199234	CF	HANFORD	CA		04/09/2025	7.125	308,990		(165)				445,000	03/11/2025
100199237	CF	SALT LAKE CITY	UT		04/09/2025	7.125	394,835		(199)				640,000	03/12/2025
100199239	CF	PORT CHARLOTTE	FL		04/09/2025	7.625	463,612		(165)				535,000	03/05/2025
100199240	CF	RAMONA	CA		04/09/2025	7.500	155,890		(100)				715,000	03/10/2025
100199241	CF	LAGUNA HILLS	CA		04/09/2025	7.750	1,483,068		(645)				1,705,000	03/11/2025
100199242	CF	CITRUS SPRINGS	FL		04/09/2025	7.250	191,762		(80)				312,000	03/04/2025
100199243	CF	SOUTH SAN FRANCISCO	CA		04/09/2025	7.875	951,264		(626)				1,140,000	03/21/2025
100199246	CF	LOWELL	AR		04/09/2025	6.875	223,484		(78)				389,000	03/18/2025
100199247	CF	AUSTIN	TX		04/09/2025	7.125	546,981		(387)				1,435,000	03/24/2025
100199249	CF	VONORE	TN		03/05/2025	7.990	695,652		(222)				915,000	12/13/2024
100199251	CF	CASPER	WY		03/05/2025	7.375	268,922		(146)				350,000	12/03/2024
100199252	CF	GAITHERSBURG	MD		03/05/2025	7.500	264,037		(170)				330,000	12/09/2024
100199253		ORLANDO	FL		03/05/2025	7.625	342,064		(204)				415,000	12/27/2024
100199256		DALLAS	TX		03/05/2025	7.625	447,790		(219)				550,000	11/26/2024
100199257	CF	SOUTH AMBOY	NJ		03/05/2025	6.625	215,304		45				275,000	12/04/2024
100199258	CF	WESTMINSTER	CA		03/05/2025	6.125	756,617		469				1,060,000	10/29/2024
100199259	CF	MONSEY	NY		03/05/2025	7.500	937,821		(607)				1,300,000	12/04/2024
100199260	CF	RIVERHEAD	NY		03/05/2025	6.990	318,819		(84)				475,000	12/26/2024
100199261	CF	SANTA BARBARA	CA		03/05/2025	6.990	1,043,674		(473)				1,500,000	10/16/2024
100199263	CF	CORTE MADERA	CA		03/05/2025	6.500	785,031		112				1,000,000	10/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100199264	CF	GARDEN GROVE	CA		03/05/2025	6.625	761,560						1,100,000	10/10/2024
100199265	CF	RED LODGE	MT		03/05/2025	7.500	384,364		(158)				516,000	11/27/2024
100199266	CF	STUART	FL		03/05/2025	6.990	324,196		(117)				432,000	12/26/2024
100199267		MIAMI GARDENS	FL		03/05/2025	6.500	430,344		90				550,000	12/18/2024
100199268	CF	OAK ISLAND	NC		03/05/2025	6.990	439,011		(129)				592,000	12/18/2024
100199269	CF	WHITSETT	NC		03/05/2025	6.990	250,967		(77)				335,000	12/02/2024
100199270	CF	PHOENIX	AZ		03/05/2025	7.875	417,376		(208)				510,000	11/29/2024
100199271	CF	ATLANTA	GA		03/05/2025	6.990	659,019		(206)				877,650	12/12/2024
100199272	CF	WESLEY CHAPEL	FL		03/05/2025	6.875	316,304		(71)				420,000	12/10/2024
100199273	CF	FRESNO	CA		03/05/2025	6.750	299,443		(39)				420,000	12/13/2024
100199274		CLEARLAKE	CA		03/05/2025	7.500	401,069		(179)				525,000	11/25/2024
100199275		WEST SACRAMENTO	CA		03/05/2025	6.990	297,509		(96)				421,000	12/12/2024
100199276	CF	GRASS VALLEY	CA		03/05/2025	7.250	307,073		(165)				400,000	12/23/2024
100199277		SHELBYVILLE	KY		03/05/2025	7.500	211,513		(99)				245,000	12/06/2024
100199278	CF	PANAMA CITY BEACH	FL		03/05/2025	7.750	228,365		(148)				310,000	12/23/2024
100199279		DESERT HOT SPRINGS	CA		03/05/2025	7.500	210,621		(140)				335,000	12/07/2024
100199280	CF	ARLINGTON	TX		03/05/2025	7.500	251,403		(162)				386,950	12/02/2024
100199281	CF	BUFORD	GA		03/05/2025	7.250	243,681		(190)				395,000	12/03/2024
100199282	CF	SUWANEE	GA		03/05/2025	7.125	274,230		(113)				410,000	12/20/2024
100199283	CF	STATESVILLE	NC		03/05/2025	7.875	270,756		(171)				330,000	11/25/2024
100199284		OAKLAND PARK	FL		03/05/2025	8.125	356,784		(216)				460,000	11/27/2024
100199285	CF	GAINESVILLE	FL		03/05/2025	7.875	285,159		(177)				405,000	12/02/2024
100199286	CF	GILBERT	AZ		03/05/2025	7.750	362,649		(210)				445,000	12/03/2024
100199287	CF	LAWRENCEVILLE	GA		03/05/2025	7.625	239,331		(152)				365,000	12/03/2024
100199288		HENDERSON	NV		03/05/2025	7.875	424,293		(190)				465,000	12/07/2024
100199289		GREENBUSH	MI		03/05/2025	7.250	435,730		(146)				480,000	12/02/2024
100199290	CF	HAZLETON	PA		03/05/2025	6.990	222,251		(54)				295,000	11/26/2024
100199291	CF	PRINCETON	TX		03/05/2025	6.750	301,150		(34)				410,000	12/11/2024
100199293	CF	WINTER PARK	FL		03/05/2025	7.250	325,229		(186)				475,000	12/02/2024
100199294	CF	SAN ANTONIO	TX		03/05/2025	7.500	580,388		(351)				706,000	12/06/2024
100199295		ATLANTA	GA		03/05/2025	7.500	373,897		(197)				435,000	12/30/2024
100199296	CF	OAKLAND	CA		03/05/2025	7.625	385,931		(256)				550,000	11/27/2024
100199297		SANDY	UT		03/05/2025	7.875	491,606		(243)				681,000	12/17/2024
100199298	CF	STOCKTON	CA		03/05/2025	7.625	418,418		(266)				541,000	12/24/2024
100199299	CF	SACRAMENTO	CA		03/05/2025	7.990	435,443		(230)				540,000	12/18/2024
100199300		KISSIMMEE	FL		03/05/2025	7.625	603,779		(243)				660,000	11/26/2024
100199301		KISSIMMEE	FL		03/05/2025	7.375	327,829		(177)				415,000	12/09/2024
100199303	CF	PACIFIC BEACH	WA		03/05/2025	6.990	635,265		(199)				840,000	12/19/2024
100199304	CF	STURGEON BAY	WI		03/05/2025	7.990	304,294		(116)				399,900	11/27/2024
100199305	CF	CHARLOTTE	NC		03/05/2025	7.250	214,810		(105)				286,000	12/10/2024
100199306	CF	MUNDS PARK	AZ		03/05/2025	6.375	380,262		104				520,000	12/06/2024
100199307	CF	SAINT CHARLES	IL		03/05/2025	7.625	233,066		(130)				325,000	12/11/2024
100199308	CF	WOODLAND	CA		03/05/2025	7.500	409,984		(220)				650,000	12/12/2024
100199309	CF	RALEIGH	NC		03/05/2025	7.375	246,425		(143)				359,000	12/18/2024
100199310	CF	SAN CLEMENTE	CA		03/05/2025	7.500	869,262		(503)				1,130,000	12/10/2024
100199311	CF	SCOTTSDALE	AZ		03/05/2025	8.250	751,084		(381)				915,000	12/02/2024
100199312	CF	MANASSAS	VA		03/05/2025	7.875	255,933		(159)				310,000	12/12/2024
100199313		SEVIERVILLE	TN		03/05/2025	7.500	294,374		(145)				320,000	12/09/2024
100199314	CF	DECATUR	GA		03/05/2025	7.625	275,667		(172)				356,500	12/06/2024
100199315	CF	FRESNO	CA		03/05/2025	7.875	272,445		(168)				335,000	12/06/2024
100199316	CF	CANTON	OH		03/05/2025	7.990	218,819		(133)				269,000	12/10/2024
100199317		LUPTON	MI		03/05/2025	6.990	236,568		(62)				275,000	12/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100199318		GREENVILLE	TX		03/05/2025	7.375	244,999		(146)				285,000	11/29/2024
100199319	CF	LAGUNA NIGUEL	CA		03/05/2025	7.750	545,073		(278)				695,000	12/13/2024
100199320	CF	ROUND ROCK	TX		03/05/2025	6.990	269,038		(89)				360,000	12/26/2024
100199321	CF	EASTMAN	GA		03/05/2025	6.875	217,087		(25)				320,000	12/12/2024
100199322	CF	PRINCETON	TX		03/05/2025	6.990	312,919		(82)				415,000	12/15/2024
100199323	CF	TUCSON	AZ		03/05/2025	7.125	226,598		(91)				307,500	12/20/2024
100199325	CF	WESTBROOKVILLE	NY		03/05/2025	7.125	205,071		(91)				255,000	12/19/2024
100199327	CF	LONG BEACH	CA		03/05/2025	7.750	249,179		(157)				345,000	12/20/2024
100199328	CF	PRINCETON	TX		03/05/2025	7.250	313,528		(153)				415,000	12/23/2024
100199329		CHARLOTTE	NC		03/05/2025	7.250	438,643		(186)				660,000	12/19/2024
100199330	CF	BAKERSFIELD	CA		03/05/2025	7.750	456,492		(286)				590,000	12/10/2024
100199331		CHARLOTTE	NC		03/05/2025	7.250	355,816		(171)				470,000	12/10/2024
100199332	CF	ATHOL	ID		03/05/2025	7.250	522,577		(206)				705,000	12/23/2024
100199334	CF	SAN JOSE	CA		03/05/2025	7.875	788,264		(454)				975,000	12/02/2024
100199335	CF	BIG BEAR LAKE	CA		03/05/2025	7.250	340,382		(161)				445,000	12/11/2024
100199336	CF	PRINCETON	TX		03/05/2025	6.750	306,208		(31)				410,000	12/10/2024
100199337		WILMINGTON	NC		03/05/2025	7.875	592,357		(340)				723,000	12/17/2024
100199338	CF	PALMYRA	VA		03/05/2025	7.990	227,076		(139)				351,000	12/12/2024
100199339	CF	BASYE	VA		03/05/2025	7.375	245,542		(146)				347,000	12/02/2024
100199340		PANAMA CITY BEACH	FL		03/05/2025	7.500	285,807		(192)				330,000	12/13/2024
100199341		MISSION	KS		03/05/2025	7.875	306,469		(200)				385,000	12/10/2024
100199342	CF	STOCKTON	CA		03/05/2025	7.875	255,923		(159)				320,000	12/12/2024
100199343	CF	NORFOLK	VA		03/05/2025	7.625	349,381		(216)				489,000	12/13/2024
100199344	CF	BEAVERTON	OR		03/05/2025	7.625	378,575		(241)				565,000	12/17/2024
100199345	CF	LARAMIE	WY		03/05/2025	7.250	276,502		(155)				360,000	12/16/2024
100199347		FRONT ROYAL	VA		03/05/2025	7.750	559,694		(245)				646,000	12/09/2024
100199348	CF	PAHRUMP	NV		03/05/2025	7.990	310,165		(189)				425,000	12/12/2024
100199349	CF	FENTON	MO		03/05/2025	7.500	210,343		(123)				260,000	12/13/2024
100199350	CF	LOS ANGELES	CA		03/05/2025	7.875	221,878		(137)				715,000	12/17/2024
100199351	CF	LAREDO	TX		03/05/2025	6.990	380,560		(95)				507,500	12/11/2024
100199352	CF	UNION CITY	CA		03/05/2025	7.500	361,333		(195)				470,000	12/10/2024
100199353	CF	TAMPA	FL		03/05/2025	7.500	270,885		(176)				330,000	12/13/2024
100199354	CF	PRINCETON	TX		03/05/2025	7.375	280,397		(163)				390,110	12/30/2024
100199355	CF	OAKHURST	CA		03/05/2025	6.990	369,773		(94)				490,000	12/21/2024
100199356	CF	JACKSONVILLE	FL		03/05/2025	7.750	276,234		(169)				335,000	12/09/2024
100199357		MIAMI	FL		03/05/2025	7.375	621,379		(401)				836,000	12/16/2024
100199358	CF	CHARLOTTE	NC		03/05/2025	7.750	313,084		(207)				390,000	12/23/2024
100199359		SAN LUIS	AZ		03/05/2025	7.500	241,906		(145)				295,000	12/17/2024
100199360	CF	KEIZER	OR		03/05/2025	7.125	244,424		(94)				370,000	12/16/2024
100199361	CF	OCEAN CITY	MD		03/05/2025	7.750	314,500		(158)				385,000	12/13/2024
100199362	CF	BAKERSFIELD	CA		03/05/2025	6.875	278,704		(67)				370,000	12/12/2024
100199363		LARGO	FL		03/05/2025	6.990	233,733		(59)				325,000	12/18/2024
100199364	CF	CHARLOTTE	NC		03/05/2025	7.250	272,418		(117)				361,000	12/20/2024
100199365		ELIZABETH	CO		03/05/2025	7.750	326,564		(205)				445,000	12/18/2024
100199366	CF	RALEIGH	NC		03/05/2025	7.500	215,504		(140)				300,000	12/19/2024
100199367		COLUMBUS	OH		03/05/2025	7.750	226,306		(122)				250,000	12/16/2024
100199368	CF	AUBURN	WA		03/05/2025	7.250	643,562		(349)				838,000	12/10/2024
100199369	CF	ROUND LAKE BEACH	IL		03/05/2025	6.375	225,256		66				308,000	12/16/2024
100199370	CF	TRACY	CA		03/05/2025	6.875	452,258		(109)				635,000	12/16/2024
100199371		ALPINE	CA		03/05/2025	7.750	583,624		(366)				820,000	12/21/2024
100199372	CF	CONROE	TX		03/05/2025	7.500	222,782		(143)				300,000	12/13/2024
100199373	CF	KENNESAW	GA		03/05/2025	7.250	258,113		(142)				315,000	12/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100199374	CF	AMERICAN FORK	UT		03/05/2025	7.375	325,816		(162)				400,000	12/17/2024
100199375	CF	SACRAMENTO	CA		03/05/2025	8.125	433,594		(261)				570,000	12/16/2024
100199377	CF	COTTONWOOD	AZ		03/05/2025	7.990	308,858		(176)				385,000	12/23/2024
100199378	CF	FREDERICKSBURG	VA		03/05/2025	6.875	237,412		(56)				320,000	12/16/2024
100199379	CF	TULSA	OK		03/05/2025	7.750	301,285		(188)				365,000	12/23/2024
100199380	CF	CONCORD	CA		03/05/2025	7.625	1,030,567		(654)				1,400,000	12/18/2024
100199381		GRAHAM	WA		03/05/2025	7.750	414,056		(241)				565,000	12/19/2024
100199382	CF	CLOVIS	CA		03/05/2025	7.875	378,910		(219)				460,000	12/30/2024
100199383		MANITOU SPRINGS	CO		03/05/2025	7.750	575,058		(167)				665,000	12/16/2024
100199384	CF	SODDY DAISY	TN		03/05/2025	7.375	301,840		(161)				400,000	12/18/2024
100199385	CF	SACRAMENTO	CA		03/05/2025	7.875	380,809		(240)				590,000	12/16/2024
100199386		ARLINGTON	TX		03/05/2025	7.990	235,334		(143)				290,000	12/13/2024
100199387		VACAVILLE	CA		03/05/2025	7.875	227,554		(141)				315,000	12/13/2024
100199389	CF	BRENTWOOD	TN		03/05/2025	6.990	274,866		(84)				367,000	12/19/2024
100199390	CF	LAKEVILLE	MA		03/05/2025	7.990	264,234		(162)				391,000	12/23/2024
100199391	CF	DEERFIELD BEACH	FL		03/05/2025	7.375	569,228		(286)				700,000	12/26/2024
100199392	CF	ACWORTH	GA		03/05/2025	7.750	211,260		(132)				300,000	12/12/2024
100199394	CF	ORANGE CITY	FL		03/05/2025	6.875	201,937		(34)				269,000	12/24/2024
100199395	CF	FORT LAUDERDALE	FL		03/05/2025	7.375	740,591		(418)				975,000	12/26/2024
100199396	CF	WELLINGTON	FL		03/05/2025	7.875	399,269		(254)				487,500	12/27/2024
100199397	CF	LAWRENCEVILLE	GA		03/05/2025	6.875	293,569		(63)				390,000	12/20/2024
100199399	CF	ZIMMERMAN	MN		03/05/2025	7.750	212,546		(183)				310,000	12/26/2024
100199400		LONG POND	PA		03/05/2025	7.250	453,181		(168)				596,000	12/23/2024
100199401	CF	LAS VEGAS	NV		03/05/2025	6.500	788,991		115				1,130,000	12/20/2024
100199402	CF	JUPITER	FL		03/05/2025	7.500	439,351		(248)				535,000	12/24/2024
100199404	CF	DALLAS	TX		03/05/2025	6.990	201,623		(44)				270,000	12/16/2024
100199405		HAZLETON	PA		03/05/2025	6.875	219,162		(23)				293,000	12/30/2024
100199406	CF	SAN ANTONIO	TX		03/05/2025	7.625	183,372		(161)				300,000	12/27/2024
100199407		WACO	TX		03/05/2025	7.750	368,351		(231)				440,000	12/18/2024
100199408	CF	RIVERSIDE	CA		03/05/2025	7.990	657,460		(351)				800,000	12/21/2024
100199409	CF	MARIETTA	GA		03/05/2025	6.500	386,888		83				531,000	12/30/2024
100199410		SPRING	TX		03/05/2025	7.875	620,195		(429)				825,000	12/27/2024
100199411	CF	LA GRANGE	KY		03/05/2025	6.990	271,907		(73)				360,000	12/23/2024
100199413	CF	SAINT PAUL	MN		03/05/2025	6.990	352,264		(125)				498,000	12/23/2024
100199414	CF	GILBERT	AZ		03/05/2025	5.875	370,230		296				540,000	12/30/2024
100199415	CF	PASADENA	TX		03/05/2025	7.990	286,322		(175)				350,000	12/31/2024
100199416	CF	FORNEY	TX		03/05/2025	7.250	218,703		(102)				290,000	12/27/2024
100199417		LAWRENCEVILLE	GA		03/05/2025	7.875	218,266		(135)				315,000	12/27/2024
100199966	CF	CRESTLINE	CA		03/06/2025	7.500	379,746		(64)				475,000	09/18/2024
100199967	CF	PALM DESERT	CA		03/06/2025	7.125	611,556		(350)	(1)			1,200,000	09/13/2024
100199968	CF	PALM SPRINGS	CA		03/06/2025	6.990	744,001		(285)				1,190,000	09/18/2024
100199969	CF	LAS VEGAS	NV		03/06/2025	6.625	255,974		(21)				345,000	10/03/2024
100199970	CF	BAINBRIDGE ISLAND	WA		03/06/2025	7.125	327,282		(209)				1,075,000	10/01/2024
100199971	CF	MCCLOUD	CA		03/06/2025	6.500	222,923		(8)				320,000	10/15/2024
100199972	CF	LA HABRA	CA		03/06/2025	6.625	527,182		(182)	(1)			875,000	09/11/2024
100199973	CF	TACOMA	WA		03/06/2025	7.125	447,871		(144)	(1)			630,000	10/04/2024
100199974	CF	MESQUITE	NV		03/06/2025	6.125	197,646		(6)				375,000	09/30/2024
100199975	CF	OLYMPIA	WA		03/06/2025	6.875	252,236		(99)	(1)			425,000	10/11/2024
100199976	CF	PASADENA	CA		03/06/2025	6.625	351,827		(122)	(1)			1,415,000	10/01/2024
100199977	CF	SAN GABRIEL	CA		03/06/2025	6.500	460,036		(115)	(1)			960,000	10/08/2024
100199978	CF	CHINO	CA		03/06/2025	6.500	221,907		(58)				526,000	09/24/2024
100199979	CF	LAS VEGAS	NV		03/06/2025	6.375	219,320		18				300,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100199980	CF	SACRAMENTO	CA		03/06/2025	6.500	280,239		(75)	(1)			515,000	09/23/2024
100199981	CF	VAIL	CO		03/06/2025	7.125	524,199		(165)	(1)			695,000	09/16/2024
100199982	CF	TAFT	CA		03/06/2025	7.125	157,767		(62)				230,000	09/25/2024
100199983	CF	KEYSTONE	CO		03/06/2025	6.625	458,135		31				630,000	10/04/2024
100199984	CF	DILLON	CO		03/06/2025	7.750	314,448		(101)				465,000	10/01/2024
100199985	CF	LOGAN	UT		03/06/2025	7.125	233,992		(154)	(1)			401,000	10/10/2024
100199986	CF	SAINT GEORGE	UT		03/06/2025	7.000	213,756		(119)				350,000	09/27/2024
100199988	CF	TEMPE	AZ		03/06/2025	6.500	175,181		(51)				290,000	09/12/2024
100199989	CF	EVERGREEN	CO		03/06/2025	6.625	654,888		(95)				905,000	09/18/2024
100199990	CF	GRANTS	NM		03/06/2025	5.990	85,984		6				130,000	09/17/2024
100199991	CF	PHOENIX	AZ		03/06/2025	6.250	95,365		(34)				270,000	09/18/2024
100199992	CF	LITTLETON	CO		03/06/2025	6.625	369,885		(93)				540,000	09/11/2024
100199993	CF	LUBBOCK	TX		03/06/2025	6.500	145,791		(44)				202,000	10/15/2024
100199994	CF	SANDPOINT	ID		03/06/2025	6.125	293,674		124	(1)			415,000	09/17/2024
100199996		RATHDRUM	ID		03/06/2025	6.625	152,266		(83)				634,000	09/17/2024
100199998	CF	ELGIN	TX		03/06/2025	6.625	191,135		12				275,000	10/08/2024
100199999	CF	AUSTIN	TX		03/06/2025	6.875	329,820		(40)	(1)			456,000	10/01/2024
100200000	CF	BUCHANAN DAM	TX		03/06/2025	6.000	113,655		(7)				265,000	09/11/2024
100200001	CF	ELGIN	TX		03/06/2025	7.125	175,713		(98)				250,000	09/23/2024
100200002	CF	CANYON	TX		03/06/2025	7.125	140,886		(49)				178,000	09/12/2024
100200003	CF	SAN ANTONIO	TX		03/06/2025	6.990	214,635		(99)	(9)			297,000	10/01/2024
100200004	CF	GALVESTON	TX		03/06/2025	7.125	148,237		(102)				195,000	09/11/2024
100200005	CF	LAREDO	TX		03/06/2025	6.500	97,410		(46)				166,000	10/03/2024
100200006	CF	SAN ANTONIO	TX		03/06/2025	6.625	174,751		(46)	(1)			240,000	09/16/2024
100200007	CF	WILLIS	TX		03/06/2025	6.250	147,305		(9)	(1)			240,000	09/16/2024
100200008	CF	WILLIS	TX		03/06/2025	6.375	183,409		(14)				282,000	09/18/2024
100200009	CF	KILLEEN	TX		03/06/2025	7.375	160,373		(85)				210,000	10/09/2024
100200010	CF	ANGLETON	TX		03/06/2025	6.500	170,675		(20)	(1)			305,000	09/17/2024
100200011	CF	DONNA	TX		03/06/2025	7.125	146,591		(46)				194,000	09/17/2024
100200012	CF	GROVE	OK		03/06/2025	7.125	188,295		(24)				247,000	09/17/2024
100200013	CF	DALLAS	TX		03/06/2025	6.500	119,967		(50)				196,000	10/01/2024
100200014	CF	LITTLE ELM	TX		03/06/2025	6.625	295,842		(63)	(1)			400,000	10/01/2024
100200015	CF	ALEDO	TX		03/06/2025	6.125	325,048		79	(1)			535,000	09/13/2024
100200016	CF	MISSOURI CITY	TX		03/06/2025	7.500	153,245		(56)				218,000	09/11/2024
100200017	CF	LOCUST GROVE	OK		03/06/2025	7.125	159,484		(50)	(1)			215,000	09/13/2024
100200018	CF	TULSA	OK		03/06/2025	6.250	100,727		(16)				195,000	10/09/2024
100200019	CF	TULSA	OK		03/06/2025	7.125	159,670		(75)				235,000	09/16/2024
100200020	CF	TULSA	OK		03/06/2025	6.625	188,295		(68)	(1)			275,000	09/18/2024
100200021	CF	OKLAHOMA CITY	OK		03/06/2025	6.500	127,649		(68)	(1)			562,000	10/02/2024
100200022	CF	YUKON	OK		03/06/2025	6.500	179,033		(56)				256,000	09/24/2024
100200023	CF	NORMAN	OK		03/06/2025	7.125	167,115		(93)				255,000	09/24/2024
100200024	CF	MARIETTA	OK		03/06/2025	7.000	119,223		(74)	(1)			171,000	09/30/2024
100200025	CF	YUKON	OK		03/06/2025	6.625	163,322		(64)	(2)			230,000	10/03/2024
100200026	CF	STILLWATER	OK		03/06/2025	6.125	139,278		12				218,000	10/02/2024
100200027	CF	STILLWATER	OK		03/06/2025	6.375	43,805		(11)				63,000	09/11/2024
100200028	CF	NORMAN	OK		03/06/2025	7.125	119,844		(89)	(2)			167,500	09/13/2024
100200029	CF	BIXBY	OK		03/06/2025	6.375	151,824		1				220,000	10/16/2024
100200030	CF	NORMAN	OK		03/06/2025	6.625	122,842		(57)				165,000	09/12/2024
100200031	CF	EL RENO	OK		03/06/2025	6.875	102,021		(31)				154,000	10/01/2024
100200032	CF	EMPORIA	KS		03/06/2025	7.375	121,979		(61)				150,000	10/02/2024
100200033	CF	EDMOND	OK		03/06/2025	6.625	141,955		(57)				195,000	09/13/2024
100200034	CF	WARSAW	MO		03/06/2025	6.625	177,438		(48)				250,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200035	CF	LAKE OZARK	MO		03/06/2025	7.125	218,745		(123)				335,000	10/10/2024
100200036	CF	BENTONVILLE	AR		03/06/2025	6.875	175,388		(39)				250,000	10/09/2024
100200037	CF	CONWAY	AR		03/06/2025	6.625	128,994		(39)				182,000	09/19/2024
100200038	CF	COLUMBIA	MO		03/06/2025	6.875	188,339		(74)				260,000	09/16/2024
100200039	CF	GREERS FERRY	AR		03/06/2025	6.875	103,228		(24)				140,000	10/10/2024
100200040	CF	KANSAS CITY	KS		03/06/2025	6.625	131,642		(39)				180,000	09/24/2024
100200041	CF	LAKE ST LOUIS	MO		03/06/2025	6.625	220,194		(32)				300,000	10/09/2024
100200042	CF	HELENA	MT		03/06/2025	7.125	331,200		(53)				415,000	09/23/2024
100200043	CF	SAINT LOUIS	MO		03/06/2025	6.375	86,390		1				110,000	09/25/2024
100200044	CF	BREEZY POINT	MN		03/06/2025	6.990	214,689		(65)				285,000	09/18/2024
100200045	CF	FORRESTON	IL		03/06/2025	6.500	110,681		(41)				170,000	10/03/2024
100200046	CF	PACIFIC	MO		03/06/2025	6.250	103,902		(25)	(1)			170,000	10/08/2024
100200047	CF	ELM GROVE	WI		03/06/2025	6.990	225,814		(65)				330,000	10/15/2024
100200048	CF	WAUWATOSA	WI		03/06/2025	7.000	394,915		(107)	(1)			525,000	10/11/2024
100200049	CF	COAL CITY	IL		03/06/2025	6.500	120,033		(31)				167,000	10/09/2024
100200050	CF	CEDAR FALLS	IA		03/06/2025	6.500	117,811		(1)				159,000	09/13/2024
100200051		WARSAW	IN		03/06/2025	8.125	292,380		(48)				325,000	10/01/2024
100200052	CF	DES MOINES	IA		03/06/2025	5.750	102,569		21				180,000	09/16/2024
100200053	CF	ROCKFORD	IL		03/06/2025	6.500	139,061		(16)				200,000	09/26/2024
100200054	CF	FORT WAYNE	IN		03/06/2025	6.125	127,363		(11)				250,000	09/27/2024
100200055	CF	HUNTSVILLE	OH		03/06/2025	7.000	410,159		(169)	(1)			585,000	09/26/2024
100200056	CF	INDIANAPOLIS	IN		03/06/2025	7.124	249,762		(97)				330,000	09/12/2024
100200057	CF	GARY	IN		03/06/2025	7.500	47,070		(35)				61,000	09/11/2024
100200058	CF	PERRYSVILLE	OH		03/06/2025	6.500	146,063		(32)				195,000	10/15/2024
100200059	CF	NASHVILLE	TN		03/06/2025	6.625	199,010		(69)	(1)			330,000	09/11/2024
100200060	CF	MARION	OH		03/06/2025	6.250	189,254		(14)				280,000	10/01/2024
100200061	CF	LEBANON	TN		03/06/2025	6.125	189,615		(7)	(1)			349,000	10/03/2024
100200062	CF	AKRON	OH		03/06/2025	6.250	96,131		5				130,000	10/04/2024
100200063		DAYTON	OH		03/06/2025	7.125	85,719		(25)				101,000	10/09/2024
100200064	CF	ELIZABETHTOWN	KY		03/06/2025	6.625	154,066		(40)	(2)			235,000	10/02/2024
100200065	CF	CAPE CORAL	FL		03/06/2025	6.625	203,528		(24)				420,000	09/11/2024
100200066	CF	BIRMINGHAM	AL		03/06/2025	6.990	103,231		(46)				136,000	10/10/2024
100200067	CF	FLORENCE	AL		03/06/2025	6.375	125,581		6				175,000	10/08/2024
100200068	CF	KEY LARGO	FL		03/06/2025	6.625	426,398		(120)				730,000	10/01/2024
100200069	CF	BOCA RATON	FL		03/06/2025	6.125	138,976		(18)				240,000	09/13/2024
100200070		TOLEDO	OH		03/06/2025	7.125	53,686		(14)				63,000	10/09/2024
100200071	CF	SEBRING	FL		03/06/2025	7.125	120,245		(84)	(1)			160,000	10/01/2024
100200072	CF	NEW PORT RICHEY	FL		03/06/2025	5.990	116,424		11	(4)			240,000	09/24/2024
100200073	CF	SUMMERFIELD	FL		03/06/2025	6.375	137,233		(83)				229,000	10/16/2024
100200074		BIRMINGHAM	AL		03/06/2025	7.125	71,741		(21)				84,000	10/02/2024
100200075	CF	EUSTIS	FL		03/06/2025	6.250	108,336		(22)	(1)			160,000	10/16/2024
100200076		BIRMINGHAM	AL		03/06/2025	7.125	81,262		(27)				95,000	09/24/2024
100200077	CF	JACKSONVILLE	FL		03/06/2025	6.375	178,192		(54)				385,000	09/20/2024
100200078	CF	PANAMA CITY	FL		03/06/2025	6.375	761,367		(67)				1,500,000	09/25/2024
100200079	CF	FORT WALTON BEACH	FL		03/06/2025	6.990	140,815		(71)				200,000	09/12/2024
100200080	CF	JACKSONVILLE	FL		03/06/2025	7.125	139,945		(40)				195,000	09/11/2024
100200081	CF	JACKSONVILLE	FL		03/06/2025	7.125	173,320		(104)				230,000	10/01/2024
100200082	CF	MURRELLS INLET	SC		03/06/2025	7.000	195,914		(91)	(1)			259,900	10/09/2024
100200083	CF	SAINT AUGUSTINE	FL		03/06/2025	6.625	258,292		(48)				380,000	09/30/2024
100200084	CF	MARS HILL	NC		03/06/2025	6.875	116,184		(109)	(10)			217,000	09/20/2024
100200085	CF	FLEMING ISLAND	FL		03/06/2025	6.625	224,552		(68)				345,000	09/20/2024
100200087	CF	CHARLESTON	SC		03/06/2025	6.625	159,065		23				215,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200088	CF	SAVANNAH	GA		03/06/2025	7.500	172,744		(63)				222,000	10/01/2024
100200089	CF	COLUMBIA	SC		03/06/2025	6.500	154,038		(34)				220,000	10/10/2024
100200090	CF	ORANGE PARK	FL		03/06/2025	7.125	140,247		(71)	(1)			185,000	10/03/2024
100200092	CF	CANDLER	NC		03/06/2025	6.250	83,748		(34)	(1)			480,000	09/12/2024
100200093	CF	WILMINGTON	NC		03/06/2025	6.625	210,509		(35)				298,000	09/11/2024
100200094	CF	HENDERSON	NC		03/06/2025	6.125	143,715		(15)				645,000	10/15/2024
100200095	CF	APEX	NC		03/06/2025	6.625	309,424		(75)	(1)			465,000	09/12/2024
100200096	CF	SALISBURY	NC		03/06/2025	6.375	170,565		(7)	(1)			230,000	10/04/2024
100200097	CF	TOWSON	MD		03/06/2025	6.625	219,451		(137)				527,000	10/01/2024
100200098	CF	BLUEFIELD	WV		03/06/2025	6.375	110,765		(45)				200,000	10/01/2024
100200099	CF	ACCIDENT	MD		03/06/2025	6.625	202,033		(90)				460,000	09/25/2024
100200100	CF	WILLIAMSBURG	VA		03/06/2025	6.625	198,149		(36)				267,000	09/26/2024
100200101	CF	STAUNTON	VA		03/06/2025	6.500	100,224		(67)	(1)			203,000	09/24/2024
100200102	CF	LONG ISLAND	VA		03/06/2025	7.125	102,108		(64)				140,000	09/17/2024
100200103	CF	TOANO	VA		03/06/2025	6.500	221,657		12				310,500	10/11/2024
100200104	CF	LEWES	DE		03/06/2025	6.625	198,014		(43)	(1)			280,000	09/24/2024
100200105	CF	BALTIMORE	MD		03/06/2025	6.375	104,943		(29)				200,000	09/24/2024
100200106	CF	COLUMBIA	MD		03/06/2025	6.625	151,481		(70)				375,000	09/19/2024
100200107	CF	PETERSBURG	VA		03/06/2025	6.625	97,506		(54)				160,000	09/24/2024
100200108	CF	PHILADELPHIA	PA		03/06/2025	7.125	167,562		(26)				210,000	09/17/2024
100200109	CF	MORRISVILLE	PA		03/06/2025	6.625	171,802		3				230,000	10/10/2024
100200110	CF	MORRISVILLE	PA		03/06/2025	6.625	171,937						225,000	10/16/2024
100200111	CF	DINGMANS FERRY	PA		03/06/2025	7.000	195,932		(118)				345,000	09/12/2024
100200112	CF	SOUTHAMPTON	PA		03/06/2025	6.500	211,286		(8)				297,000	10/02/2024
100200113	CF	PHILADELPHIA	PA		03/06/2025	7.125	174,384		(83)				260,000	09/11/2024
100200114		BALTIMORE	MD		03/06/2025	6.625	92,337		19				118,000	10/10/2024
100200115	CF	ALDAN	PA		03/06/2025	6.625	190,570		(37)				310,000	09/19/2024
100200116		PHILADELPHIA	PA		03/06/2025	6.990	122,042		(66)				205,000	10/11/2024
100200117	CF	WARMINSTER	PA		03/06/2025	6.625	112,542		(29)				150,000	10/08/2024
100200118	CF	POCONO SUMMIT	PA		03/06/2025	5.500	372,712		327	(1)			525,000	09/27/2024
100200119	CF	ALLENTOWN	PA		03/06/2025	7.125	239,943		(86)				360,000	10/01/2024
100200120	CF	ALLENTOWN	PA		03/06/2025	7.375	128,427		(60)				162,000	09/09/2024
100200121	CF	BETHLEHEM	PA		03/06/2025	7.125	140,574		(40)				175,000	09/17/2024
100200122	CF	POTTSVILLE	PA		03/06/2025	6.990	64,735		(29)				84,000	10/04/2024
100200123		PHILADELPHIA	PA		03/06/2025	7.125	112,311		(8)				145,000	09/24/2024
100200124	CF	MARIETTA	PA		03/06/2025	6.125	97,534		(25)	(1)			165,000	09/30/2024
100200125	CF	LITITZ	PA		03/06/2025	5.990	170,253		42	(1)			268,000	09/12/2024
100200126	CF	GETTYSBURG	PA		03/06/2025	6.625	169,700		(95)	(8)			255,000	09/27/2024
100200127	CF	CORAOPOLIS	PA		03/06/2025	6.625	272,261		(36)				365,000	10/08/2024
100200128	CF	PITTSBURGH	PA		03/06/2025	6.875	85,330		(71)				131,000	09/26/2024
100200129	CF	ATLANTIC CITY	NJ		03/06/2025	6.625	87,043		(39)				120,000	09/11/2024
100200130	CF	BUFFALO	NY		03/06/2025	7.375	444,036		(255)	(1)			583,000	09/23/2024
100200131	CF	NEW BRIGHTON	PA		03/06/2025	6.625	87,836		(18)				110,000	10/07/2024
100200132	CF	ATTLEBORO	MA		03/06/2025	7.625	642,245		(209)	(1)			850,000	09/13/2024
100200133	CF	NEW CASTLE	PA		03/06/2025	6.625	90,225		(27)				120,000	10/04/2024
100200134	CF	LEWISTON	ME		03/06/2025	6.625	184,853		(42)				265,000	09/25/2024
100200135	CF	MARBLEHEAD	MA		03/06/2025	6.990	359,293		(141)	(1)			560,000	10/03/2024
100200136	CF	YORK	ME		03/06/2025	6.500	101,430		(59)				651,000	09/18/2024
100200137	CF	WORCESTER	MA		03/06/2025	6.125	101,580		(20)				214,000	10/02/2024
100200138	CF	MADISON	ME		03/06/2025	6.625	109,391		(12)	(1)			150,000	09/20/2024
100200139	CF	YUBA CITY	CA		03/06/2025	7.125	182,240		(81)				250,000	09/16/2024
100200140	CF	SCHENECTADY	NY		03/06/2025	6.500	119,715		(60)				216,000	09/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200142	CF	DOVER	NJ		03/06/2025	6.625	258,942		(96)				500,000	09/27/2024
100200143	CF	WELLS	ME		03/06/2025	6.125	160,318		(1)	(1)			605,000	10/01/2024
100200144	CF	SLIDELL	LA		03/06/2025	6.125	49,852		(11)				280,000	09/30/2024
100200145	CF	SCOTTSBLUFF	NE		03/06/2025	7.125	88,193		(91)				155,000	10/01/2024
100200146	CF	WILLIS	TX		03/06/2025	6.500	183,304		(14)				280,000	09/26/2024
100200148	CF	BROOKLYN PARK	MN		03/06/2025	6.875	197,755		(15)	(1)			250,000	09/16/2024
100200149	CF	LA VERGNE	TN		03/06/2025	6.875	198,038		(71)				270,000	09/17/2024
100200150	CF	NEW FRANKLIN	OH		03/06/2025	7.124	171,407		(90)				310,000	10/10/2024
100200151	CF	MARION	OH		03/06/2025	7.000	122,060		(38)				170,000	09/26/2024
100200152	CF	ANTIOCH	TN		03/06/2025	6.625	169,565		(55)				254,000	09/17/2024
100200153	CF	MIAMI	FL		03/06/2025	7.500	343,156		(52)				450,000	10/01/2024
100200154	CF	HARTSVILLE	SC		03/06/2025	6.990	175,214		(25)				225,000	10/15/2024
100200156		MILTON	FL		03/06/2025	6.625	23,217		(123)				299,000	10/09/2024
100200157	CF	KISSIMMEE	FL		03/06/2025	7.125	246,188		66				340,000	10/07/2024
100200158	CF	MYRTLE BEACH	SC		03/06/2025	6.375	66,064		(23)	(1)			105,000	10/01/2024
100200159	CF	DUBLIN	OH		03/06/2025	6.375	97,446		(32)				212,000	10/01/2024
100200160		WHITE SULPHUR SPRINGS	WV		03/06/2025	7.500	187,370		(49)				223,000	09/30/2024
100200161		GODLEY	TX		03/06/2025	6.125	367,698		363	(1)			437,000	09/24/2024
100200162	CF	COROLLA	NC		03/06/2025	6.125	289,558		24				1,230,000	10/04/2024
100200163	CF	HUNTSVILLE	AL		03/06/2025	6.375	115,493		(35)				175,000	10/01/2024
100200164	CF	MARLTON	NJ		03/06/2025	6.875	133,698		(68)				212,000	10/02/2024
100200165	CF	HENDERSON	NV		03/07/2025	7.125	452,949		(72)				565,000	01/10/2025
100200166	CF	MELBOURNE	FL		03/07/2025	7.125	416,370		(275)				577,000	01/03/2025
100200167	CF	SACRAMENTO	CA		03/07/2025	7.125	328,302		(212)				465,000	01/02/2025
100200168	CF	GAYLORD (TOWNSHIP OF OTSEGO LA	MI		03/07/2025	7.000	196,054		(99)				271,000	01/16/2025
100200169	CF	SPANISH FORK	UT		03/07/2025	7.500	409,208		(130)				505,000	01/06/2025
100200170	CF	TREASURE ISLAND	FL		03/07/2025	7.125	207,752		(131)				325,000	01/10/2025
100200171	CF	LOGAN	UT		03/07/2025	6.990	316,297		(74)				395,000	01/03/2025
100200172	CF	PORTLAND	OR		03/07/2025	7.125	296,891		(169)				435,000	01/08/2025
100200173	CF	OCEAN GROVE	NJ		03/07/2025	7.125	1,096,474		(503)				1,435,000	12/26/2024
100200174	CF	CERRITOS	CA		03/07/2025	6.875	746,711		(435)				1,456,000	01/07/2025
100200175	CF	WINTER SPRINGS	FL		03/07/2025	7.125	189,958		(105)				254,000	01/10/2025
100200176	CF	MIAMI GARDENS	FL		03/07/2025	7.500	359,510		(294)				575,000	12/31/2024
100200177	CF	KISSIMMEE	FL		03/07/2025	7.500	287,300		(85)				362,000	01/06/2025
100200178	CF	DAWSONVILLE	GA		03/07/2025	7.490	219,921		(146)				288,000	12/31/2024
100200179	CF	TACOMA	WA		03/07/2025	6.625	253,724		(109)				450,000	12/30/2024
100200180	CF	RALEIGH	NC		03/07/2025	7.625	334,827		(182)				408,000	01/17/2025
100200181	CF	OSAGE BEACH	MO		03/07/2025	6.990	238,141		(103)				320,000	01/22/2025
100200182	CF	COOPER CITY	FL		03/07/2025	6.625	702,762		(348)				1,281,000	12/20/2024
100200183	CF	CHARLOTTE	NC		03/07/2025	7.625	213,479		(116)				260,000	01/29/2025
100200184	CF	WOODLAND PARK	CO		03/07/2025	7.500	449,554		(233)				585,000	01/24/2025
100200185	CF	PHOENIX	AZ		03/07/2025	7.125	264,646		(178)				400,000	01/27/2025
100200186	CF	RALEIGH	NC		03/07/2025	7.375	212,088		(142)				277,000	01/17/2025
100200187	CF	ARLINGTON	TX		03/07/2025	7.625	208,401		(158)				270,000	01/15/2025
100200188	CF	BELLEVUE	WA		03/07/2025	6.625	810,096		(355)				1,500,000	01/24/2025
100200189	CF	GRESHAM	OR		03/07/2025	7.250	295,990		(194)				478,000	01/22/2025
100200190	CF	PHOENIX	AZ		03/07/2025	7.375	272,917		(5)				342,500	01/24/2025
100200191	CF	FAYETTEVILLE	NC		03/07/2025	6.625	171,890		(95)				286,000	02/03/2025
100200192	CF	COLUMBUS	OH		03/07/2025	6.990	170,304		(71)				240,000	01/22/2025
100200193		COVINGTON	KY		03/07/2025	6.990	189,113		13				235,000	01/30/2025
100200194	CF	CANFIELD	OH		03/07/2025	7.625	198,393		(90)				261,000	02/14/2025
100200195	CF	MYSTIC	CT		03/07/2025	7.500	500,316		(204)				730,000	12/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200196	CF	LAKE HIAWATHA	NJ		03/07/2025	7.375	440,056		(16)				590,000	12/18/2024
100200197	CF	DENVER	CO		03/07/2025	6.875	86,471		(30)				466,000	12/27/2024
100200198	CF	JAMAICA	VT		03/07/2025	7.125	313,965		47				484,000	12/30/2024
100200199		TOBYHANNA	PA		03/07/2025	7.625	137,506		2				206,000	12/19/2024
100200200		BEATTY	NV		03/07/2025	8.075	68,977		(11)				175,000	12/27/2024
100200201	CF	BOSTON	MA		03/07/2025	6.625	129,170		(300)				615,000	01/10/2025
100200202	CF	RYDERWOOD	WA		03/07/2025	7.740	259,352		(77)				320,000	02/06/2025
100200203	CF	MYRTLE BEACH	SC		03/07/2025	7.575	398,668		(160)				516,000	01/31/2025
100200205	CF	MARCO ISLAND	FL		03/07/2025	7.250	414,917		(157)				550,000	01/22/2025
100200206	CF	FT WORTH	TX		03/07/2025	7.500	327,177		(226)				476,000	01/24/2025
100200207	CF	TOMBALL	TX		03/07/2025	7.625	277,486		(195)				357,000	01/14/2025
100200208	CF	CHICAGO	IL		03/07/2025	7.375	215,217		(115)				281,000	01/23/2025
100200209	CF	DEERFIELD BEACH	FL		03/07/2025	7.575	640,978		(531)				1,410,000	02/03/2025
100200210	CF	CALDWELL	ID		03/07/2025	6.000	254,462		106				375,000	01/13/2025
100200211	CF	SIMPSONVILLE	SC		03/07/2025	6.750	310,797		(76)				515,000	01/24/2025
100200212	CF	FOREST HILL	MD		03/07/2025	7.125	203,852		(96)				480,000	01/13/2025
100200213	CF	MIDLOTHIAN	TX		03/07/2025	5.990	348,901		198				505,000	01/17/2025
100200214	CF	LEVITTOWN	PA		03/07/2025	7.625	410,228		(94)				515,000	01/15/2025
100200215	CF	LIGHTHOUSE POINT	FL		03/07/2025	6.875	841,298		(206)				1,200,000	01/23/2025
100200216	CF	AMHERST	NY		03/07/2025	7.375	216,642		(144)				285,000	01/29/2025
100200217	CF	DOTHAN	AL		03/07/2025	7.990	211,375		(107)				294,000	02/01/2025
100200219	CF	CEDAR PARK	TX		03/07/2025	7.240	224,653		(98)				316,000	02/03/2025
100200220	CF	CHICAGO	IL		03/07/2025	7.125	513,904		(266)				1,275,000	01/14/2025
100200221	CF	TEMPLE	PA		03/07/2025	7.990	215,969		(142)				278,000	01/29/2025
100200222	CF	NEWARK	DE		03/07/2025	7.375	241,275		(149)				335,000	01/17/2025
100200223	CF	PHILADELPHIA	PA		03/07/2025	6.750	308,694		(29)				416,000	01/09/2025
100200224	CF	CHICAGO	IL		03/07/2025	7.500	314,323		(177)				415,000	01/14/2025
100200225	CF	GRAYSLAKE	IL		03/07/2025	7.500	230,740		(126)				340,000	01/10/2025
100200226	CF	RAYTOWN	MO		03/07/2025	6.875	282,537		5				380,000	01/09/2025
100200228	CF	WILLIAMS BAY	WI		03/07/2025	7.125	226,570		(75)				346,000	01/21/2025
100200229	CF	PARK CITY	UT		03/07/2025	6.875	811,604		(320)				1,800,000	01/09/2025
100200230	CF	ARLINGTON HEIGHTS	IL		03/07/2025	7.500	319,703		(193)				425,000	01/24/2025
100200231	CF	PASADENA	CA		03/07/2025	6.875	304,080		(121)				950,000	12/17/2024
100200232	CF	ENGLEWOOD	NJ		03/07/2025	6.625	582,318		142				850,000	01/09/2025
100200233	CF	HUGO	MN		03/07/2025	5.875	254,867		138				380,000	01/30/2025
100200234	CF	WEST NEW YORK	NJ		03/07/2025	7.250	399,691		(151)				550,000	01/13/2025
100200235	CF	LUBBOCK	TX		03/07/2025	7.625	562,880		(250)				712,000	01/23/2025
100200236	CF	MILWAUKEE	WI		03/07/2025	6.875	204,891		(80)				345,000	01/15/2025
100200237	CF	PARK CITY	UT		03/07/2025	6.625	697,853		(142)				1,240,000	01/13/2025
100200238	CF	CAROLINA BEACH	NC		03/07/2025	7.375	395,375		(203)				518,000	01/27/2025
100200239	CF	DALLAS	TX		03/07/2025	7.750	209,088		(39)				260,000	01/30/2025
100200240	CF	WENDELL	NC		03/07/2025	7.500	255,780		(92)				316,000	01/17/2025
100200241	CF	PITMAN	NJ		03/07/2025	7.375	210,606		(113)				290,000	01/21/2025
100200242	CF	HOUSTON	TX		03/07/2025	7.625	308,712		(180)				400,000	01/28/2025
100200243	CF	HOUSTON	TX		03/07/2025	7.250	254,381		(106)				392,000	01/27/2025
100200244	CF	GRANBURY	TX		03/07/2025	7.375	227,308		(98)				315,000	01/22/2025
100200245	CF	OLATHE	KS		03/07/2025	7.625	261,984		(137)				365,000	01/13/2025
100200246	CF	JUPITER	FL		03/07/2025	7.750	345,202		(249)				475,000	01/24/2025
100200247	CF	PLAINFIELD	NJ		03/07/2025	6.750	350,688		(62)				538,000	01/22/2025
100200248	CF	WEST PALM BEACH	FL		03/07/2025	6.990	387,972		(113)				610,000	01/31/2025
100200249	CF	RIVIERA BEACH	FL		03/07/2025	7.825	250,710		(142)				348,000	01/29/2025
100200250	CF	LAKE WORTH	FL		03/07/2025	6.125	215,936		40				520,000	01/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200251	CF	BOCA RATON	FL		03/07/2025	6.500	751,923		56				1,015,000	01/14/2025
100200252	CF	BOCA RATON	FL		03/07/2025	7.250	53,850		(208)				585,000	02/03/2025
100200253	CF	CHULA VISTA	CA		03/07/2025	7.625	768,119		(386)				1,060,000	01/13/2025
100200254	CF	AVE MARIA	FL		03/07/2025	7.575	272,768		(206)				415,000	01/21/2025
100200255	CF	NAPLES	FL		03/07/2025	7.000	234,961		(85)				335,000	01/23/2025
100200256	CF	DELRAY BEACH	FL		03/07/2025	6.875	437,489		(106)				730,000	01/22/2025
100200257	CF	ANAHEIM	CA		03/07/2025	7.375	387,975		(271)				1,550,000	01/22/2025
100200258	CF	ANAHEIM	CA		03/07/2025	7.375	387,975		(271)				1,550,000	01/22/2025
100200259	CF	SOLANA BEACH	CA		03/07/2025	7.375	700,789		(331)				915,000	01/23/2025
100200260	CF	LEVITTOWN	PA		03/07/2025	7.625	470,652		(108)				595,000	01/15/2025
100200261	CF	PLEASANTON	CA		03/07/2025	7.240	171,433		(187)				580,000	01/21/2025
100200262	CF	POLLOCK PINES	CA		03/07/2025	7.625	250,275		(176)				340,000	01/10/2025
100200263	CF	PETALUMA	CA		03/07/2025	7.250	236,358		(144)				840,000	01/29/2025
100200264		NAPLES	FL		03/07/2025	7.375	593,198		(95)				715,000	01/10/2025
100200265	CF	MOUNDS VIEW	MN		03/07/2025	7.875	279,568		(148)				347,000	02/03/2025
100200266	CF	HAWTHORNE	NJ		03/07/2025	7.125	679,741		(168)				900,000	01/13/2025
100200267	CF	CAMBRIDGE	MN		03/07/2025	7.125	162,180		(98)				308,000	01/15/2025
100200268	CF	TUCSON	AZ		03/07/2025	7.625	450,932		(163)				565,000	01/09/2025
100200270	CF	WORCESTER	MA		03/07/2025	7.740	294,039		(181)				380,000	01/27/2025
100200272		SOUTH YARMOUTH	MA		03/07/2025	7.990	478,963		(147)				525,000	02/07/2025
100200273	CF	SOMERVILLE	MA		03/07/2025	6.490	119,739		(197)				585,000	01/31/2025
100200274	CF	FRAMINGHAM	MA		03/07/2025	6.875	677,624		(105)				909,000	01/21/2025
100200275	CF	BOSTON	MA		03/07/2025	7.625	458,674		(194)				605,000	01/30/2025
100200276		NORTH CONWAY	NH		03/07/2025	8.250	331,084		(160)				429,900	02/04/2025
100200277	CF	LONG BEACH	CA		03/07/2025	7.625	364,887		(249)				500,000	01/23/2025
100200278	CF	WOONSOCKET	RI		03/07/2025	7.115	309,389		(134)				518,000	01/14/2025
100200280	CF	JAMAICA PLAIN	MA		03/07/2025	7.375	920,870		(744)				1,430,000	01/16/2025
100200281	CF	ATLANTA	GA		03/07/2025	7.490	328,771		(143)				440,000	01/13/2025
100200282	CF	AVE MARIA	FL		03/07/2025	6.500	269,321		(29)				475,000	01/21/2025
100200283	CF	QUINCY	MA		03/07/2025	6.625	501,521		(102)				850,000	01/17/2025
100200284	CF	ENUMCLAW	WA		03/07/2025	7.000	660,084		(154)				885,000	01/16/2025
100200285	CF	LITTLETON	CO		03/07/2025	6.500	411,150		31				572,000	01/09/2025
100200286	CF	FIRE ISLAND PINES	NY		03/07/2025	7.250	622,034		(465)				1,300,000	01/27/2025
100200287	CF	NEPTUNE	NJ		03/07/2025	7.125	912,905		(341)				1,300,000	01/16/2025
100200288	CF	GREENWICH	CT		03/07/2025	7.375	846,140		(470)				1,321,000	01/08/2025
100200289		HOLLIS	NH		03/07/2025	7.875	265,122		(130)				403,000	01/31/2025
100200290	CF	STATEN ISLAND	NY		03/07/2025	7.000	329,095		(207)				620,000	01/16/2025
100200291	CF	PATERSON	NJ		03/07/2025	7.750	459,404		(331)				590,000	01/31/2025
100200292	CF	LAKEWOOD	NJ		03/07/2025	7.625	483,853		(227)				680,000	01/17/2025
100200293	CF	PALM TREE	NY		03/07/2025	7.500	751,141		(556)				965,000	01/30/2025
100200294	CF	MONTEBELLO	NY		03/07/2025	7.375	669,817		(377)				880,000	01/17/2025
100200295	CF	NEW CITY	NY		03/07/2025	7.250	483,507		(291)				665,000	01/15/2025
100200296	CF	CENTEREACH	NY		03/07/2025	7.500	434,155		(304)				560,000	01/10/2025
100200297	CF	STAMFORD	CT		03/07/2025	6.875	246,525		(97)				410,000	01/27/2025
100200299	CF	SUFFERN	NY		03/07/2025	7.125	243,121		(176)				480,000	01/15/2025
100200300	CF	UNION	NJ		03/07/2025	7.000	326,628		(125)				466,000	01/16/2025
100200302	CF	SHIRLEY	NY		03/07/2025	7.740	306,059		(127)				410,000	02/03/2025
100200303	CF	MIDDLETOWN	NY		03/07/2025	7.125	213,825		(110)				315,000	01/09/2025
100200304	CF	WHITTIER	CA		03/07/2025	7.500	466,631		(339)				776,000	01/23/2025
100200306	CF	HOUSTON	TX		03/07/2025	7.750	293,878		(124)				386,500	01/31/2025
100200307	CF	HOUSTON	TX		03/07/2025	7.450	289,805		(138)				386,500	01/31/2025
100200308	CF	CAPE CORAL	FL		03/07/2025	7.740	228,111		(164)				315,000	01/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200309	CF	NAPLES	FL		03/07/2025	7.000	230,504		(124)				495,000	01/30/2025
100200310	CF	SOUTH YARMOUTH	MA		03/07/2025	6.990	256,761		(119)				500,000	01/31/2025
100200311	CF	BROCKTON	MA		03/07/2025	7.990	732,275		(329)				1,025,000	02/03/2025
100200312	CF	JOHNSTON	RI		03/07/2025	6.875	220,695		(43)				345,000	01/15/2025
100200313	CF	CAPE CANAVERAL	FL		03/07/2025	7.125	254,038		(73)				335,000	01/22/2025
100200314	CF	PRESCOTT VALLEY	AZ		03/10/2025	7.625	381,794		(209)				467,000	12/20/2024
100200315	CF	DOUBLE SPRINGS	AL		03/10/2025	7.625	694,551		(416)				900,000	12/06/2024
100200317	CF	PORTLAND	OR		03/10/2025	7.500	570,607		(269)				745,000	12/13/2024
100200319	CF	PAYSON	AZ		03/10/2025	7.125	497,218		(120)				659,000	12/12/2024
100200320	CF	NEWAYGO	MI		03/10/2025	7.500	273,218		(156)				350,000	12/20/2024
100200321	CF	CONWAY	SC		03/10/2025	7.625	234,323		(202)				333,000	12/19/2024
100200322	CF	NORTH MYRTLE BEACH	SC		03/10/2025	7.500	265,722		(147)				350,000	12/19/2024
100200323	CF	SAN TAN VALLEY	AZ		03/10/2025	4.990	298,792		639				420,000	12/05/2024
100200324	CF	HENDERSON	NV		03/10/2025	5.990	253,758		130				522,000	12/06/2024
100200325	CF	SARASOTA	FL		03/10/2025	5.875	237,878		174				395,000	12/27/2024
100200326	CF	MONTELLO	WI		03/10/2025	7.250	251,122		(129)				330,000	12/20/2024
100200327	CF	LITTLE ELM	TX		03/10/2025	4.990	284,895		450				530,000	12/27/2024
100200328	CF	WINTER HAVEN	FL		03/10/2025	6.490	254,082		49				343,000	12/26/2024
100200329	CF	NORMAN	OK		03/10/2025	7.750	447,925		(179)				700,000	12/31/2024
100200330	CF	HELENA	MT		03/10/2025	7.500	711,547		(270)				875,000	01/01/2025
100200331	CF	PORT SAINT JOE	FL		03/10/2025	7.125	281,618		(68)				349,900	12/30/2024
100200332	CF	BRASELTON	GA		03/10/2025	5.375	260,959		371				412,000	12/23/2024
100200333	CF	LAKE ALMANOR	CA		03/10/2025	7.625	510,089		(274)				621,000	01/03/2025
100200334	CF	GEORGETOWN	CO		03/10/2025	6.750	423,093		(56)				565,000	12/31/2024
100200335	CF	PANAMA CITY BEACH	FL		03/10/2025	6.625	274,473		(34)				425,000	12/31/2024
100200336	CF	ROANOKE RAPIDS	NC		03/10/2025	7.500	544,597		(269)				712,000	01/06/2025
100200337	CF	GEORGETOWN	CO		03/10/2025	6.625	274,709		39				350,000	01/02/2025
100200338	CF	HILTON HEAD ISLAND	SC		03/10/2025	7.500	372,828		(161)				515,000	01/08/2025
100200339	CF	SCOTTSDALE	AZ		03/10/2025	6.990	818,091		(309)				1,330,000	01/10/2025
100200341	CF	SHOW LOW	AZ		03/10/2025	6.990	733,576		(266)				976,000	01/10/2025
100200343	CF	QUINCY	WA		03/10/2025	6.490	406,819		42				610,000	01/02/2025
100200344	CF	EASTON	PA		03/10/2025	7.875	35,641		(148)				295,000	01/10/2025
100200345	CF	BRADLEY	CA		03/10/2025	7.500	257,239		(169)				475,000	01/10/2025
100200346	CF	LAGRANGE	OH		03/10/2025	7.625	402,657		(219)				490,000	01/13/2025
100200347	CF	ANGEL FIRE	NM		03/10/2025	7.625	450,981		(242)				569,000	01/13/2025
100200348		SURF CITY	NC		03/10/2025	6.500	513,241		45				812,000	01/08/2025
100200349	CF	VERO BEACH	FL		03/10/2025	7.625	822,874		(424)				1,070,000	01/13/2025
100200350	CF	SAVANNAH	GA		03/10/2025	6.990	243,684		(96)				323,000	01/13/2025
100200351	CF	DONNELLY	ID		03/10/2025	7.750	833,561		(530)				1,200,000	01/14/2025
100200352	CF	SHOW LOW	AZ		03/10/2025	7.375	365,858		(173)				464,000	01/14/2025
100200353	CF	PIEDMONT	OK		03/10/2025	7.375	372,343		(306)				625,000	01/14/2025
100200355	CF	CHAMPIONS GATE	FL		03/10/2025	7.250	463,808		(237)				710,000	01/14/2025
100200356	CF	PHOENIX	AZ		03/10/2025	4.875	411,669		972				585,000	01/14/2025
100200357	CF	PARRISH	FL		03/10/2025	7.250	305,106		(161)				442,000	01/15/2025
100200358	CF	SANTA ROSA BEACH	FL		03/10/2025	7.500	718,178		(445)				1,030,000	01/15/2025
100200359	CF	WILLS POINT	TX		03/10/2025	6.990	642,452		(125)				800,000	01/15/2025
100200360	CF	HUDDLESTON	VA		03/10/2025	7.500	300,558		(136)				380,000	01/15/2025
100200361	CF	SOMONAUK	IL		03/10/2025	6.500	392,231		22				590,000	01/15/2025
100200362	CF	INDIAN WELLS	CA		03/10/2025	7.250	809,759		(316)				1,062,500	01/15/2025
100200364		MAPLE SHADE	NJ		03/10/2025	7.625	142,356		(289)	(3)			390,000	01/15/2025
100200365	CF	BIG SKY	MT		03/10/2025	6.990	554,191		(188)				825,000	01/16/2025
100200366	CF	OCEAN PINES	MD		03/10/2025	7.990	358,317		(133)				440,000	01/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200367	CF	TOCCOA	GA		03/10/2025	6.990	311,681		(113)				412,000	01/16/2025
100200368	CF	LONGS	SC		03/10/2025	7.500	271,734		(281)				430,000	01/16/2025
100200369	CF	LA GRANDE	OR		03/10/2025	7.375	255,556		(161)				339,000	01/16/2025
100200370	CF	NORTH PORT	FL		03/10/2025	7.625	368,581		(244)				530,000	01/16/2025
100200371	CF	SALEM	SC		03/10/2025	7.750	318,597		(165)				414,000	01/16/2025
100200372	CF	INNSBROOK	MO		03/10/2025	7.375	649,414		(340)				890,000	01/17/2025
100200374	CF	POOLER	GA		03/10/2025	7.625	293,282		(169)				385,000	01/16/2025
100200375	CF	WEST DOVER	VT		03/10/2025	7.125	362,481		(105)				470,000	01/17/2025
100200376	CF	WARSAW	VA		03/10/2025	7.250	506,508		(223)				690,000	01/17/2025
100200378	CF	PALM DESERT	CA		03/10/2025	6.750	618,832		(8)				785,000	01/17/2025
100200379	CF	BUCKEYE	AZ		03/10/2025	7.625	476,790		(194)				585,000	01/18/2025
100200381	CF	HENDERSONVILLE	NC		03/10/2025	8.000	328,407		(230)				398,000	01/21/2025
100200382	CF	OKLAHOMA CITY	OK		03/10/2025	7.875	194,343		(68)				257,500	01/17/2025
100200383	CF	TAOS	NM		03/10/2025	7.750	716,784		(354)				1,000,000	01/22/2025
100200384	CF	CONWAY	SC		03/10/2025	7.375	274,680		(114)				360,000	01/18/2025
100200385	CF	SAN TAN VALLEY	AZ		03/10/2025	7.625	303,181		(150)				370,000	01/23/2025
100200386	CF	OCEAN BEACH	NY		03/10/2025	7.500	1,022,337		34				1,375,000	01/17/2025
100200387	CF	BROKEN BOW	OK		03/10/2025	6.624	480,588		(12)				669,000	01/22/2025
100200388	CF	POCONO PINES	PA		03/10/2025	7.125	700,110		(261)				920,000	01/24/2025
100200389	CF	FRANKLIN	VT		03/10/2025	7.625	362,041		(137)				445,000	01/23/2025
100200390	CF	SELBYVILLE	DE		03/10/2025	7.625	430,824		(226)				535,000	01/24/2025
100200391	CF	AUBURN	AL		03/10/2025	7.750	251,048		(139)				307,500	01/27/2025
100200392	CF	HACKENSACK	MN		03/10/2025	8.000	692,512		(243)				912,000	01/27/2025
100200393	CF	GRAND JUNCTION	MI		03/10/2025	7.500	239,473		(80)				325,000	01/24/2025
100200394	CF	BLAIRSVILLE	GA		03/10/2025	6.990	232,286		(62)				345,000	01/24/2025
100200395	CF	SHENANDOAH	VA		03/10/2025	7.625	252,831		(108)				320,000	01/22/2025
100200396	CF	HARDEEVILLE	SC		03/10/2025	7.375	362,276		(153)				475,000	01/28/2025
100200397	CF	MOTLEY	MN		03/10/2025	7.375	211,641		(39)				281,000	01/28/2025
100200398	CF	KINGSLAND	GA		03/10/2025	7.124	327,569		(107)				439,000	01/29/2025
100200399	CF	MESA	AZ		03/10/2025	7.250	392,191		(148)				540,000	01/29/2025
100200400	CF	KITTY HAWK	NC		03/10/2025	6.124	203,716		94				367,000	01/28/2025
100200401	CF	HOUSTON	TX		03/10/2025	7.124	205,684		(6)				300,000	01/27/2025
100200402	CF	DAVIDSON	NC		03/10/2025	7.124	522,108		(188)				851,000	01/31/2025
100200404	CF	KINGS BEACH	CA		03/10/2025	6.499	527,864		12				829,000	01/28/2025
100200405	CF	EDGEWATER	FL		03/10/2025	7.625	274,075		(163)				332,500	01/31/2025
100200406	CF	LONGBOAT KEY	FL		03/10/2025	7.500	338,939		(197)				440,000	02/04/2025
100200407		VERO BEACH	FL		03/10/2025	7.250	642,595		(264)				848,000	02/04/2025
100200408	CF	SAINT AUGUSTINE	FL		03/10/2025	7.250	253,658		(135)				330,000	02/04/2025
100200410	CF	WATERBURY	CT		03/10/2025	7.999	249,873		(175)				320,000	02/12/2025
100200411	CF	LEHIGH ACRES	FL		03/10/2025	7.874	299,672		(198)				385,000	02/07/2025
100200413	CF	LAKE ARROWHEAD	CA		03/10/2025	7.749	431,461		(222)				525,000	02/14/2025
100200414	CF	GASTONIA	NC		03/10/2025	8.374	258,187		(167)				318,000	02/18/2025
100200415	CF	SAINT LOUIS	MO		03/10/2025	7.999	193,986		(114)				250,000	02/13/2025
100200417	CF	PALM SPRINGS	CA		03/10/2025	7.374	196,701		(110)				319,000	02/12/2025
100200418	CF	LAS VEGAS	NV		03/10/2025	7.249	569,589		(290)				715,000	02/07/2025
100200421	CF	FOREST HILLS	NY		03/10/2025	7.499	563,438		(272)				975,000	02/13/2025
100200423	CF	KINGMAN	AZ		03/10/2025	6.749	162,772		18				220,000	02/10/2025
100200424	CF	EL CAJON	CA		03/10/2025	7.374	788,111		(259)				1,130,000	02/18/2025
100200425	CF	WALTERBORO	SC		03/10/2025	7.749	197,636		(120)				255,000	02/14/2025
100200426	CF	SANDY SPRINGS	GA		03/10/2025	7.249	338,862		(166)				490,000	02/18/2025
100200428	CF	EAST WINDSOR	NJ		03/10/2025	7.490	232,133		(132)				326,000	12/30/2024
100200429	CF	COLTON	CA		03/10/2025	7.499	615,123		(219)				810,000	02/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200430	CF	HUTTO	TX		03/10/2025	8.374	346,579		(244)				415,000	02/14/2025
100200431	CF	ALTAMONTE SPRINGS	FL		03/10/2025	7.374	322,404		(70)				405,000	02/06/2025
100200433	CF	GRANADA HILLS	CA		03/10/2025	8.500	1,260,011		(422)				1,650,000	10/16/2024
100200438	CF	STUART	FL		03/10/2025	6.999	427,809		(144)				675,000	02/14/2025
100200439	CF	CALIENTE	CA		03/10/2025	8.625	369,117		(216)				445,000	01/08/2025
100200440	CF	SUNRISE	FL		03/10/2025	7.499	277,382		(153)				360,000	01/17/2025
100200442	CF	ONTARIO	CA		03/10/2025	8.499	536,275		(206)				750,000	01/14/2025
100200446	CF	CHARLOTTE	NC		03/10/2025	7.249	156,895		(87)				347,000	02/06/2025
100200447	CF	NORTH LAS VEGAS	NV		03/10/2025	8.625	237,927		(163)				285,000	01/28/2025
100200450	CF	NEW ALBANY	OH		03/10/2025	8.750	2,976,869		(815)				3,840,000	01/10/2025
100200453	CF	RENO	NV		03/10/2025	8.750	841,845		(572)				975,000	01/30/2025
100200454	CF	SYOSSET	NY		03/10/2025	8.749	993,335		(474)				1,807,000	01/27/2025
100200455	CF	LAS VEGAS	NV		03/10/2025	7.500	332,764		(70)				385,000	01/21/2025
100200456	CF	MIAMI	FL		03/10/2025	8.250	512,812		(451)				650,000	11/08/2024
100200457	CF	BELL CANYON	CA		03/10/2025	7.500	2,559,949		(898)				3,600,000	01/30/2025
100200458	CF	CHICAGO	IL		03/10/2025	8.374	181,206		(108)				330,000	01/06/2025
100200459	CF	HIGHLAND	IN		03/10/2025	7.625	474,796		(223)				580,000	01/24/2025
100200460	CF	CENTRAL ISLIP	NY		03/10/2025	8.625	279,491		(193)				335,000	12/13/2024
100200461	CF	TAMPA	FL		03/10/2025	7.125	923,967		(318)				1,141,111	01/16/2025
100200462	CF	SYLMAR	CA		03/10/2025	7.000	517,638		(59)				1,085,000	01/28/2025
100200464	CF	APPLE VALLEY	CA		03/10/2025	7.125	271,137		(62)				449,000	01/22/2025
100200465	CF	FONTANA	CA		03/10/2025	8.875	737,337		(423)				790,000	01/23/2025
100200469	CF	HAMTRAMCK	MI		03/10/2025	8.250	208,709		(123)				269,000	01/28/2025
100200470	CF	NEWARK	NJ		03/10/2025	8.999	353,057		(94)				445,000	12/05/2024
100200472	CF	MABLETON	GA		03/10/2025	8.125	379,611		(277)				455,000	01/23/2025
100200473	CF	MURPHY	TX		03/10/2025	7.375	334,099		(17)				420,000	01/21/2025
100200474	CF	DICKINSON	TX		03/10/2025	8.625	229,490		(158)				275,000	01/30/2025
100200475	CF	HAMTRAMCK	MI		03/10/2025	7.875	154,270		(82)				200,000	01/28/2025
100200476	CF	MONTGOMERY	TX		03/10/2025	7.500	512,531		(76)				639,000	01/22/2025
100200477	CF	BELLEVILLE	NJ		03/10/2025	9.249	327,500		(189)				420,000	01/06/2025
100200478	CF	PITTSFORD	NY		03/10/2025	7.874	578,215		(242)				755,000	01/08/2025
100200480	CF	ATLANTIC HIGHLANDS	NJ		03/10/2025	8.125	808,508		(210)				999,000	01/17/2025
100200481	CF	SADDLE RIVER	NJ		03/10/2025	7.749	2,334,927		(1,189)				3,500,000	01/30/2025
100200482	CF	NORTH PORT	FL		03/10/2025	7.749	461,014		(221)				610,000	01/15/2025
100200483	CF	VISALIA	CA		03/10/2025	8.000	273,648		(201)				350,000	01/30/2025
100200485	CF	SAN LUIS	AZ		03/10/2025	8.374	200,579		(145)				258,000	01/31/2025
100200486	CF	MIDDLE VILLAGE	NY		03/10/2025	7.874	697,782		(252)				865,000	02/03/2025
100200487	CF	RIVERSIDE	CA		03/10/2025	7.250	357,832		(262)				685,000	02/08/2025
100200489		BONITA SPRINGS	FL		03/11/2025	7.500	326,939		(61)				442,000	10/30/2024
100200490		SAN DIEGO	CA		03/11/2025	7.250	770,612		(203)				1,060,000	11/13/2024
100200491		TUCSON	AZ		03/11/2025	6.990	437,913		9				590,000	12/18/2024
100200492		LOXAHATCHEE	FL		03/11/2025	5.990	524,148		531				812,000	11/29/2024
100200493		OCALA	FL		03/11/2025	6.250	220,548		82				304,000	12/11/2024
100200494		MACHIAS	ME		03/11/2025	6.375	210,418		165				281,000	12/23/2024
100200495	CF	WEST DES MOINES	IA		03/11/2025	7.625	236,664		(160)				310,000	01/10/2025
100200496	CF	PORT SAINT LUCIE	FL		03/11/2025	7.250	411,349		(232)				590,000	01/21/2025
100200497	CF	MILWAUKEE	WI		03/11/2025	7.625	222,825		(156)				293,000	12/18/2024
100200498	CF	SARASOTA	FL		03/11/2025	7.375	242,876		(136)				320,000	01/09/2025
100200499	CF	MINNEOLA	FL		03/11/2025	6.875	494,422		(154)				770,000	12/27/2024
100200500	CF	NASHUA	NH		03/11/2025	7.125	318,069		(65)				427,500	10/09/2024
100200501	CF	CLARKSVILLE	TN		03/11/2025	6.875	261,849		(94)				389,000	12/23/2024
100200502	CF	BENTON	AR		03/11/2025	6.625	278,652		98				383,000	11/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200503	CF	LAKELAND	FL		03/11/2025	6.490	216,368		39				297,000	10/28/2024
100200504	CF	PHILADELPHIA	PA		03/11/2025	7.375	256,799		(135)				340,000	11/26/2024
100200505	CF	PFLUGERVILLE	TX		03/11/2025	5.375	230,798		254				365,000	10/21/2024
100200506	CF	SALT LAKE CITY	UT		03/11/2025	6.624	736,911		(12)				995,000	10/15/2024
100200507	CF	MILWAUKEE	WI		03/11/2025	6.625	283,756		21				390,000	11/15/2024
100200508	CF	TANEYTOWN	MD		03/11/2025	7.125	280,212		(64)				410,000	11/15/2024
100200509	CF	HARTVILLE	OH		03/11/2025	6.875	232,354		(29)				333,000	11/04/2024
100200510	CF	ANGIER	NC		03/11/2025	7.625	225,865		(109)				280,000	11/26/2024
100200511		RUSTON	LA		03/11/2025	6.990	246,017		(53)				388,000	01/17/2025
100200512	CF	SILVERDALE	PA		03/11/2025	7.500	304,112		(174)				415,000	12/09/2024
100200513	CF	STATESVILLE	NC		03/11/2025	7.375	238,601		(169)				350,000	11/26/2024
100200514	CF	CHAPEL HILL	NC		03/11/2025	7.625	644,118		(318)				900,000	12/02/2024
100200515	CF	HOUSTON	TX		03/11/2025	6.875	291,967		(71)				388,000	11/15/2024
100200516	CF	MIAMI	FL		03/11/2025	7.500	272,012		(165)				465,000	12/27/2024
100200517	CF	ROBBINS	IA		03/11/2025	6.875	215,766		(76)				285,000	11/14/2024
100200518		MIAMI	FL		03/11/2025	7.500	486,471		(277)				790,000	12/27/2024
100200519	CF	HERNDON	VA		03/11/2025	7.000	205,829		(105)				303,500	11/25/2024
100200521	CF	LOS ANGELES	CA		03/11/2025	7.500	371,469		(246)				600,000	12/03/2024
100200522	CF	CHICAGO	IL		03/11/2025	7.500	557,282		(295)				725,000	01/02/2025
100200523	CF	CRYSTAL LAKE	IL		03/11/2025	7.250	280,000		(80)				375,000	01/07/2025
100200524	CF	GLENWOOD SPRINGS	CO		03/11/2025	7.990	369,686		(212)				485,000	12/27/2024
100200525	CF	LEWES	DE		03/11/2025	7.625	267,485		(177)				345,000	01/24/2025
100200526		BRKN ARW	OK		03/11/2025	7.500	220,395		(59)				312,000	01/06/2025
100200527		INGLEWOOD	CA		03/11/2025	6.490	370,543		13				1,025,000	12/03/2024
100200528	CF	SOMERVILLE	MA		03/11/2025	5.875	529,649		248				1,330,000	01/13/2025
100200530	CF	MONTEBELLO	CA		03/11/2025	7.125	646,657		(127)				870,000	12/10/2024
100200531		LOS ANGELES	CA		03/11/2025	7.125	458,641		(168)				775,000	12/09/2024
100200532	CF	MARBLEHEAD	OH		03/11/2025	7.500	339,780		(205)				449,900	01/06/2025
100200533	CF	MIAMI GARDENS	FL		03/11/2025	6.990	380,559		(105)				540,000	12/07/2024
100200534	CF	SACRAMENTO	CA		03/11/2025	7.125	333,487		(111)				440,000	12/09/2024
100200535	CF	DALLAS	GA		03/11/2025	7.500	203,596		(64)				254,000	01/14/2025
100200536	CF	LAFAYETTE	IN		03/11/2025	7.250	112,663		(192)				300,000	01/17/2025
100200537	CF	LUBBOCK	TX		03/11/2025	7.500	324,385		(113)				400,000	01/30/2025
100200538	CF	SOUTH PORTLAND	ME		03/11/2025	7.625	377,540		(135)				500,000	01/10/2025
100200540	CF	WILMINGTON	DE		03/11/2025	6.990	277,109		(104)				375,000	12/19/2024
100200541	CF	LATHROP	CA		03/11/2025	7.500	404,570		(135)				555,000	12/19/2024
100200542	CF	BAKERSFIELD	CA		03/11/2025	5.990	377,909		125				555,000	01/11/2025
100200543	CF	CASCADE	ID		03/11/2025	6.990	424,477		21				560,000	12/18/2024
100200544	CF	BETHLEHEM	PA		03/11/2025	7.250	207,292		(110)				301,000	01/27/2025
100200545	CF	COLUMBUS	OH		03/11/2025	6.990	400,334		(87)				570,000	12/16/2024
100200547	CF	COLUMBIA	CA		03/11/2025	6.875	421,516		(97)				625,000	12/19/2024
100200548	CF	GROVER BEACH	CA		03/11/2025	6.875	673,822		(179)				970,000	12/18/2024
100200549	CF	BAKERSFIELD	CA		03/11/2025	7.000	257,964		(93)				360,000	12/20/2024
100200550	CF	LOS ALAMITOS	CA		03/11/2025	6.875	1,290,073		(311)				1,835,000	12/18/2024
100200551	CF	LOWELL	IN		03/11/2025	7.500	213,218		(143)				295,000	12/27/2024
100200552	CF	BROOKSHIRE	TX		03/11/2025	6.875	217,251		(7)				315,000	12/26/2024
100200553	CF	VIRGINIA BEACH	VA		03/11/2025	6.990	133,810		(133)				357,000	01/17/2025
100200554	CF	WIND GAP	PA		03/11/2025	7.500	238,782		(179)				420,000	01/17/2025
100200555	CF	ATASCADERO	CA		03/11/2025	7.500	375,723		(222)				487,000	01/17/2025
100200556	CF	INDIANAPOLIS	IN		03/11/2025	7.125	211,741		(86)				300,000	12/18/2024
100200557	CF	SAINT CLOUD	MN		03/11/2025	7.125	226,455		(124)				398,000	01/03/2025
100200558	CF	RICHMOND	VA		03/11/2025	6.625	478,267		13				650,000	12/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200559	CF	SACRAMENTO	CA		03/11/2025	6.875	299,369		(38)				460,000	12/20/2024
100200561	CF	NEW ORLEANS	LA		03/11/2025	7.500	345,579		(183)				460,000	12/30/2024
100200563	CF	RANSON	WV		03/11/2025	7.250	219,322		(126)				285,000	01/10/2025
100200564	CF	OREM	UT		03/11/2025	7.625	497,844		(229)				650,000	01/09/2025
100200565	CF	WESTFIELD	IN		03/11/2025	7.500	235,863		(93)				293,000	01/13/2025
100200566		EDISON	NJ		03/11/2025	7.990	380,817		(53)				505,000	12/26/2024
100200568	CF	POCATELLO	ID		03/11/2025	7.625	250,664		(165)				325,000	12/26/2024
100200569	CF	TULSA	OK		03/11/2025	7.625	223,930		(94)				285,000	12/20/2024
100200570	CF	HEMET	CA		03/11/2025	7.250	213,684		(91)				280,000	01/09/2025
100200571	CF	WELLS	ME		03/11/2025	7.250	762,809		(320)				1,110,000	01/17/2025
100200572	CF	SANFORD	FL		03/11/2025	7.125	215,582		(99)				292,000	12/27/2024
100200573	CF	WASILLA	AK		03/11/2025	6.990	453,302		(130)				618,000	12/23/2024
100200574	CF	SKOKIE	IL		03/11/2025	6.875	465,296		(82)				675,000	12/23/2024
100200575	CF	EPHRATA	WA		03/11/2025	6.875	285,803		(90)				405,000	12/26/2024
100200576	CF	SPOKANE VALLEY	WA		03/11/2025	6.375	517,381		37				755,000	12/26/2024
100200577	CF	LINCOLN	NH		03/11/2025	6.990	500,599		(196)				705,000	01/17/2025
100200578	CF	EDINBURG	TX		03/11/2025	6.750	362,276		(36)				540,000	12/17/2024
100200579	CF	LINCOLN	CA		03/11/2025	7.000	204,574		(136)				540,000	12/27/2024
100200580	CF	EDINBURG	TX		03/11/2025	6.490	365,519		23				540,000	12/23/2024
100200581	CF	COPPERAS COVE	TX		03/11/2025	6.990	227,619		(88)				315,000	12/27/2024
100200582	CF	GEORGETOWN	TX		03/11/2025	5.750	301,632		204				422,000	12/27/2024
100200583	CF	SPOKANE VALLEY	WA		03/11/2025	6.375	513,183		37				770,000	12/27/2024
100200584	CF	FRESNO	CA		03/11/2025	6.625	350,615		(38)				515,000	12/31/2024
100200585	CF	MADISON	AL		03/11/2025	5.990	227,490		161				310,000	12/27/2024
100200586	CF	VALLEJO	CA		03/11/2025	6.625	807,071		175				1,100,000	12/30/2024
100200587	CF	MANOR	TX		03/11/2025	5.750	240,794		163				340,000	01/06/2025
100200588	CF	MONROE	NC		03/11/2025	6.250	574,846		57				865,000	01/06/2025
100200589	CF	CONWAY	AR		03/11/2025	7.000	222,975		(17)				291,000	12/31/2024
100200590	CF	LAWRENCE	MA		03/11/2025	6.990	579,066		(107)				826,000	12/31/2024
100200591	CF	NASHVILLE	TN		03/11/2025	6.500	476,777		23				650,000	01/03/2025
100200592	CF	KEY WEST	FL		03/11/2025	6.375	618,090		50				858,000	01/03/2025
100200593	CF	NEW PLYMOUTH	ID		03/11/2025	6.500	218,002		39				279,000	12/23/2024
100200594	CF	JEFFERSON CITY	MO		03/11/2025	7.000	214,957		1				271,500	01/03/2025
100200595	CF	CLARKSON	KY		03/11/2025	6.875	260,009		(63)				354,000	01/03/2025
100200597	CF	HANOVER PARK	IL		03/11/2025	7.375	331,834		(94)				470,000	01/08/2025
100200598	CF	WEST DES MOINES	IA		03/11/2025	6.624	270,973		2				365,000	12/27/2024
100200599	CF	SHERMAN	TX		03/11/2025	7.125	205,232		(87)				270,000	12/23/2024
100200600	CF	PINELLAS PARK	FL		03/11/2025	7.000	225,130		(38)				316,000	12/23/2024
100200601	CF	CARLISLE	PA		03/11/2025	6.500	275,589		(11)				399,000	01/13/2025
100200602	CF	CAMDEN	DE		03/11/2025	6.875	213,305		(30)				285,000	01/09/2025
100200603	CF	GREENEVILLE	TN		03/11/2025	6.990	206,338		(63)				292,000	01/03/2025
100200604	CF	JOLLET	IL		03/11/2025	6.990	271,497		(91)				360,000	01/07/2025
100200605	CF	KNOXVILLE	TN		03/11/2025	7.490	371,758		(109)				470,000	01/08/2025
100200606	CF	ROUND ROCK	TX		03/11/2025	6.875	246,648		(66)				350,000	01/03/2025
100200607	CF	DENISON	TX		03/11/2025	6.375	277,059		24				375,000	01/06/2025
100200608	CF	KATY	TX		03/11/2025	7.125	261,428		(48)				348,000	12/26/2024
100200609	CF	NORTH RIVERSIDE	IL		03/11/2025	7.000	462,221		(117)				615,000	01/10/2025
100200610	CF	ROYERSFORD	PA		03/11/2025	6.875	256,272		(63)				345,000	01/13/2025
100200611	CF	LAWRENCEVILLE	GA		03/11/2025	6.875	449,038		(50)				600,000	01/03/2025
100200612	CF	GALVESTON	TX		03/11/2025	6.875	552,091		(96)				735,000	01/08/2025
100200613	CF	COLUMBUS	OH		03/11/2025	6.990	220,770		(89)				325,000	01/08/2025
100200614	CF	ZEBULON	NC		03/11/2025	6.000	250,923		165				375,000	12/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200615	CF	LAVON	TX		03/11/2025	5.990	241,294		97				370,000	11/25/2024
100200616	CF	SUPERIOR	CO		03/11/2025	5.990	535,271		163				825,000	12/30/2024
100200617	CF	LAS VEGAS	NV		03/11/2025	6.875	243,533		(99)				360,000	01/03/2025
100200618	CF	MECHANICSBURG	PA		03/11/2025	6.490	277,929		(8)				388,000	01/10/2025
100200619		EDINBURG	TX		03/11/2025	6.490	365,519		23				540,000	12/23/2024
100200620	CF	MELISSA	TX		03/11/2025	5.990	240,346		97				338,000	12/30/2024
100200621	CF	MELISSA	TX		03/11/2025	5.990	233,149		108				340,000	12/30/2024
100200622	CF	WATAUGA	TX		03/11/2025	5.990	263,046		183				345,000	12/31/2024
100200623	CF	IRVING	TX		03/11/2025	6.875	300,786		(58)				458,000	01/16/2025
100200624	CF	IRVING	TX		03/11/2025	6.875	299,773		(58)				400,000	01/15/2025
100200625	CF	SEABROOK	NH		03/11/2025	6.875	221,029		(60)				345,000	01/10/2025
100200626	CF	LITTLE ROCK	AR		03/11/2025	7.625	286,614		(172)				398,000	01/02/2025
100200628	CF	FREDERICKSBURG	VA		03/11/2025	6.750	293,305		(16)				433,000	01/08/2025
100200629	CF	RALEIGH	NC		03/11/2025	7.500	247,085		(124)				322,000	01/16/2025
100200630	CF	SAN ANTONIO	TX		03/11/2025	7.375	222,810		(77)				280,000	01/10/2025
100200634	CF	POST FALLS	ID		03/11/2025	7.000	484,146		(88)				690,000	01/10/2025
100200635	CF	HOWELL	NJ		03/11/2025	6.990	373,695		(40)				535,000	01/15/2025
100200636	CF	ANNA	TX		03/11/2025	7.375	341,011		(134)				487,000	01/16/2025
100200637	CF	LAS VEGAS	NV		03/11/2025	6.750	41,389		(36)				500,000	01/13/2025
100200638	CF	TUCSON	AZ		03/11/2025	7.000	379,400		(77)				505,000	01/09/2025
100200639	CF	AUSTIN	TX		03/11/2025	7.625	233,316		(196)				420,000	01/10/2025
100200640	CF	LITTLE ROCK	AR		03/11/2025	6.750	235,787		(78)				345,000	01/17/2025
100200641	CF	NORTH WILDWOOD	NJ		03/11/2025	7.500	220,105		(146)				289,000	01/17/2025
100200642	CF	COLORADO SPRINGS	CO		03/11/2025	7.625	268,510		(151)				350,000	12/30/2024
100200643	CF	ZUNI	VA		03/11/2025	6.625	269,685		(37)				364,000	01/13/2025
100200644	CF	INDIANAPOLIS	IN		03/11/2025	6.990	174,400		(83)				313,000	01/09/2025
100200645	CF	DUBLIN	OH		03/11/2025	7.125	310,329		(96)				416,000	12/31/2024
100200646	CF	SEATTLE	WA		03/11/2025	6.875	394,734		(70)				530,000	01/15/2025
100200648	CF	HOLLYWOOD	FL		03/11/2025	7.375	300,594		(176)				395,000	01/13/2025
100200649	CF	MIDLAND	TX		03/11/2025	7.750	366,824		(152)				455,000	01/15/2025
100200650	CF	LEES SUMMIT	MO		03/11/2025	6.490	295,418		42				401,000	01/08/2025
100200651	CF	ATLANTA	GA		03/11/2025	7.375	214,464		(60)				275,000	01/17/2025
100200652	CF	BONITA SPRINGS	FL		03/11/2025	7.250	267,860		(121)				355,000	01/13/2025
100200653	CF	LEXINGTON	SC		03/11/2025	7.500	244,830		(136)				318,000	01/15/2025
100200654	CF	WRIGHTSVILLE BEACH	NC		03/11/2025	7.875	776,628		(349)				950,000	01/17/2025
100200655	CF	MONTGOMERY	AL		03/11/2025	7.375	211,276		(83)				265,000	01/09/2025
100200656		GALVESTON	TX		03/11/2025	7.625	212,343		(148)				460,000	01/16/2025
100200657	CF	SEASIDE	OR		03/11/2025	6.990	236,638		(138)				735,000	01/07/2025
100200658	CF	CANYON LAKE	TX		03/11/2025	7.125	264,539		(103)				350,000	01/16/2025
100200659	CF	AURORA	CO		03/11/2025	7.375	364,629		(189)				485,000	01/10/2025
100200660	CF	AUSTIN	TX		03/11/2025	7.375	380,080		(147)				530,000	01/15/2025
100200661	CF	HOWELL	NJ		03/11/2025	7.250	583,183		(319)				815,000	01/16/2025
100200662	CF	ALTON	TX		03/11/2025	6.625	363,018		(41)				520,000	01/13/2025
100200663	CF	ARLINGTON	TX		03/11/2025	6.990	235,690		(90)				312,000	01/15/2025
100200664	CF	TUSCALOOSA	AL		03/11/2025	7.625	338,913		(188)				440,000	01/09/2025
100200665	CF	SEWELL	NJ		03/11/2025	7.125	204,793		(95)				270,000	01/17/2025
100200666	CF	RENO	NV		03/11/2025	7.500	415,815		(246)				545,000	01/21/2025
100200667	CF	BALTIMORE	MD		03/11/2025	6.750	227,122		(5)				355,000	12/11/2024
100200668	CF	TUCSON	AZ		03/11/2025	7.250	278,302		(115)				365,000	01/22/2025
100200669	CF	SEAGOVILLE	TX		03/11/2025	7.000	294,541		(72)				403,000	01/15/2025
100200670	CF	PORTLAND	OR		03/11/2025	6.624	399,445		(72)				618,000	01/14/2025
100200671	CF	WEATHERFORD	TX		03/11/2025	7.125	298,561		(154)				429,000	01/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200672	CF	NAMPA	ID		03/11/2025	7.490	358,588		(144)				508,000	01/15/2025
100200673	CF	TACOMA	WA		03/11/2025	6.990	591,258		(206)				910,000	01/15/2025
100200674	CF	DURHAM	NC		03/11/2025	6.750	432,091		(69)				670,000	01/21/2025
100200675	CF	DIAMOND BAR	CA		03/11/2025	7.125	585,837		(236)				825,000	01/15/2025
100200676	CF	ASBURY PARK	NJ		03/11/2025	6.990	452,066		(57)				640,000	01/17/2025
100200677	CF	CATHEDRAL CITY	CA		03/11/2025	6.990	362,822		(145)				550,000	01/17/2025
100200678	CF	MALDEN	MA		03/11/2025	7.250	219,068		(121)				285,000	01/16/2025
100200679	CF	REXBURG	ID		03/11/2025	6.875	241,715		(66)				320,000	01/21/2025
100200680	CF	LEHI	UT		03/11/2025	6.750	314,877		(84)				459,000	01/17/2025
100200681	CF	OXFORD	OH		03/11/2025	7.375	223,703		(135)				315,000	01/17/2025
100200682	CF	ESCONDIDO	CA		03/11/2025	6.990	751,671		(263)				1,200,000	01/16/2025
100200683	CF	AUSTIN	TX		03/11/2025	7.375	315,431		(35)				400,000	01/16/2025
100200684	CF	SACRAMENTO	CA		03/11/2025	6.625	506,101		(6)				715,000	01/03/2025
100200685	CF	WOODRUFF	SC		03/11/2025	6.875	207,845		(72)				285,000	01/24/2025
100200686	CF	PHILADELPHIA	PA		03/11/2025	7.125	311,204		(107)				411,000	01/22/2025
100200687	CF	HASLET	TX		03/11/2025	6.875	245,112		(101)				350,000	01/24/2025
100200688	CF	PEORIA	AZ		03/11/2025	7.490	651,970		(322)				860,000	01/19/2025
100200689	CF	BRADENTON	FL		03/11/2025	6.990	289,752		(92)				385,000	01/21/2025
100200690	CF	SEATTLE	WA		03/11/2025	6.625	468,432		192				645,000	01/17/2025
100200691	CF	PFLUGERVILLE	TX		03/11/2025	6.875	262,514		(83)				375,000	01/17/2025
100200692		CLEARWATER	FL		03/11/2025	7.490	363,110		(163)				495,000	01/17/2025
100200693	CF	KENNESAW	GA		03/11/2025	6.500	360,228		48				492,000	01/09/2025
100200694	CF	COTUIT	MA		03/11/2025	7.125	474,461		(142)				770,000	01/13/2025
100200695	CF	RIO RANCHO	NM		03/11/2025	6.990	410,149		(94)				545,000	01/16/2025
100200696	CF	KENNESAW	GA		03/11/2025	7.625	300,678		(129)				406,000	01/21/2025
100200697	CF	AURORA	CO		03/11/2025	6.625	323,163		(6)				445,000	01/24/2025
100200698	CF	SYKESVILLE	MD		03/11/2025	7.500	249,918		(134)				336,000	01/24/2025
100200699	CF	NAPA	CA		03/11/2025	7.375	217,674		(160)				673,000	01/14/2025
100200700	CF	SURPRISE	AZ		03/11/2025	6.990	419,257		5				530,000	01/22/2025
100200701	CF	PRINCETON	TX		03/11/2025	6.875	203,353		(72)				308,000	01/23/2025
100200702	CF	PASADENA	CA		03/11/2025	6.990	1,340,005		(544)				2,200,000	01/06/2025
100200703		NAUGATUCK	CT		03/11/2025	7.500	320,434		(139)				450,000	01/24/2025
100200704	CF	APPLE VALLEY	CA		03/11/2025	6.500	494,022		(1)				750,000	12/20/2024
100200705	CF	LEXINGTON	SC		03/11/2025	6.125	201,503		46				275,000	12/30/2024
100200707	CF	MCKINNEY	TX		03/11/2025	6.875	230,177		(60)				306,000	01/23/2025
100200708	CF	RALEIGH	NC		03/11/2025	7.625	220,028		(92)				282,000	01/24/2025
100200709	CF	NASHVILLE	TN		03/11/2025	6.750	316,991		(85)				460,000	01/27/2025
100200710	CF	ANAHEIM	CA		03/11/2025	6.875	633,270		(152)				850,000	01/21/2025
100200712	CF	RAVENEL	SC		03/11/2025	5.875	291,223		162				404,500	12/31/2024
100200713	CF	ATLANTIC BEACH	NC		03/11/2025	6.750	520,799		(131)				745,000	01/06/2025
100200714	CF	LEHI	UT		03/11/2025	6.750	321,015		(85)				468,000	01/17/2025
100200715	CF	MIDLAND	TX		03/11/2025	7.125	251,067		(120)				335,000	12/20/2024
100200716	CF	SPARTANBURG	SC		03/11/2025	6.500	199,711		(10)				285,000	01/21/2025
100200717	CF	MOUNT AIRY	NC		03/11/2025	6.990	220,258		(36)				276,000	01/17/2025
100200718	CF	CLIFTON	CO		03/11/2025	7.375	325,813		(153)				470,000	01/24/2025
100200719	CF	SAN ANTONIO	TX		03/11/2025	7.125	293,485		(110)				515,000	01/23/2025
100200720	CF	SALT LAKE CITY	UT		03/11/2025	6.990	414,459		(107)				555,000	01/23/2025
100200721	CF	HUTTO	TX		03/11/2025	5.875	294,068		269				390,000	01/17/2025
100200722	CF	NILES	IL		03/11/2025	7.375	218,108		(125)				285,000	01/15/2025
100200723	CF	TAMPA	FL		03/11/2025	6.875	570,814		(152)				859,000	01/17/2025
100200724	CF	CHICAGO	IL		03/11/2025	7.500	196,553		(290)				499,000	01/27/2025
100200725	CF	VINEYARD	UT		03/11/2025	6.500	282,220		112				364,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100200726	CF	PALM COAST	FL		03/11/2025	6.500	342,094		(33)				505,500	01/17/2025
100200727	CF	LEXINGTON	KY		03/11/2025	7.500	228,641		(152)				299,000	01/24/2025
100200728	CF	VINEYARD	UT		03/11/2025	6.500	284,930		113				368,000	01/22/2025
100200729	CF	PALM COAST	FL		03/11/2025	6.500	339,388		(33)				505,500	01/17/2025
100200730	CF	CHINO	CA		03/11/2025	6.875	535,264		(128)				710,000	01/13/2025
100200731	CF	MARYSVILLE	WA		03/11/2025	6.875	519,022		(174)				795,000	12/10/2024
100200732	CF	BUCKEYE	AZ		03/11/2025	6.990	275,920		(96)				395,000	11/22/2024
100200733	CF	SANFORD	FL		03/11/2025	6.990	380,824		(117)				503,000	01/24/2025
100200734	CF	ANGIER	NC		03/11/2025	6.124	260,441		43				388,000	01/27/2025
100200735	CF	TOMBALL	TX		03/11/2025	6.750	256,674		(43)				342,000	01/29/2025
100200736	CF	MATAWAN	NJ		03/11/2025	7.375	409,315		(188)				575,000	01/24/2025
100200737	CF	LAS VEGAS	NV		03/11/2025	5.750	394,609		265				551,000	01/22/2025
100200738	CF	VANCOUVER	WA		03/11/2025	6.990	211,533		(57)				300,000	01/28/2025
100200739	CF	RANCHO CORDOVA	CA		03/11/2025	5.750	302,983		233				425,000	01/15/2025
100200991	CF	WINTER GARDEN	FL		03/12/2025	7.125	322,159		(299)				545,000	02/10/2025
100200992	CF	FARMERSVILLE	TX		03/12/2025	7.750	239,499		(596)				310,000	02/18/2025
100200993	CF	INDIO	CA		03/12/2025	7.375	358,165		(174)				635,000	02/01/2025
100200994	CF	DULUTH	MN		03/12/2025	7.250	162,503		(179)				213,000	02/07/2025
100200995		MINNEAPOLIS	MN		03/12/2025	8.625	211,691		(331)				250,000	12/30/2024
100200996	CF	WINDHAM	NY		03/12/2025	6.990	279,623		(403)				680,000	02/12/2025
100200997	CF	YONKERS	NY		03/12/2025	7.250	532,927		(303)				750,000	02/19/2025
100200998	CF	WASHINGTON	UT		03/12/2025	6.250	267,030		27				390,000	01/28/2025
100200999	CF	CLAYTON	NC		03/12/2025	6.375	258,991		24				356,000	01/28/2025
100201000	CF	TACOMA	WA		03/12/2025	6.500	247,742						365,000	12/17/2024
100201001	CF	DESTIN	FL		03/12/2025	6.624	517,836		(82)				735,000	01/31/2025
100201002	CF	DENVER	CO		03/12/2025	6.625	393,510		12				560,000	12/06/2024
100201003	CF	ELLIJAY	GA		03/12/2025	6.375	645,649		66				875,000	01/21/2025
100201004	CF	ANGWIN	CA		03/12/2025	6.490	566,289		(17)				780,000	01/22/2025
100201005	CF	ORANGEBURG	SC		03/12/2025	6.375	235,929		34				320,000	01/17/2025
100201006	CF	MAPLE VALLEY	WA		03/12/2025	6.500	753,508		(29)				1,110,000	12/01/2024
100201007	CF	SPARKS	NV		03/12/2025	4.990	453,487		1,001				660,000	12/23/2024
100201008	CF	COLUMBUS	OH		03/12/2025	6.624	169,388		28				230,000	02/06/2025
100201009	CF	SAN DIEGO	CA		03/12/2025	6.625	733,229		(90)				1,050,000	01/11/2025
100201010	CF	MOBILE	AL		03/12/2025	4.990	211,129		423				320,000	11/25/2024
100201011		MYRTLE BEACH	SC		03/12/2025	5.750	281,133		379				362,000	12/30/2024
100201012		MANTECA	CA		03/12/2025	4.750	453,139		1,006				683,000	10/28/2024
100201013	CF	CAPE CORAL	FL		03/12/2025	5.875	372,962		380				530,000	01/30/2025
100201014	CF	BENTONVILLE	AR		03/12/2025	6.625	299,093		(35)				400,000	01/24/2025
100201015	CF	AMERICAN FORK	UT		03/12/2025	6.625	287,382		(17)				390,000	01/23/2025
100201016	CF	SAVANNAH	GA		03/12/2025	6.750	257,608		(65)				366,000	01/06/2025
100201017	CF	SOUTH OGDEN	UT		03/12/2025	6.625	234,549		(29)				324,000	01/03/2025
100201018	CF	CUMMING	GA		03/12/2025	6.750	393,891		(100)				602,000	01/30/2025
100201019	CF	HOCKESSIN	DE		03/12/2025	6.625	268,017		(34)				360,000	01/03/2025
100201020	CF	CASTLE PINES	CO		03/12/2025	6.750	343,065		(66)				535,000	01/29/2025
100201021	CF	CASTLE PINES	CO		03/12/2025	6.750	348,331		(67)				540,000	01/29/2025
100201022	CF	PHOENIX	AZ		03/12/2025	6.750	478,362		(115)				650,000	01/30/2025
100201023	CF	NEWPORT NEWS	VA		03/12/2025	6.750	245,031		(60)				327,000	12/13/2024
100201024	CF	DETROIT	MI		03/12/2025	6.750	266,745		(45)				380,000	02/06/2025
100201025	CF	NORTH WALES	PA		03/12/2025	6.750	371,185		16				524,000	01/24/2025
100201026		NAPERVILLE	IL		03/12/2025	6.875	539,427		(174)				770,000	01/31/2025
100201027	CF	OAK ISLAND	NC		03/12/2025	6.875	601,255		(188)				935,000	01/03/2025
100201028	CF	CHARLOTTE	NC		03/12/2025	6.875	364,928		(95)				490,000	01/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201029	CF	SANTA CLARITA	CA		03/12/2025	6.875	801,467		(254)				1,220,000	01/16/2025
100201030	CF	KEAAU	HI		03/12/2025	6.875	439,938		(116)				595,000	02/04/2025
100201031	CF	AUSTIN	TX		03/12/2025	6.875	742,232		(195)				990,000	01/24/2025
100201032	CF	CELINA	TX		03/12/2025	6.875	334,829		(106)				453,000	01/30/2025
100201033	CF	RALEIGH	NC		03/12/2025	6.875	242,874		(83)				320,000	01/30/2025
100201034	CF	LAS VEGAS	NV		03/12/2025	6.875	367,705		(118)				485,000	01/27/2025
100201035	CF	RALEIGH	NC		03/12/2025	6.875	239,082		(81)				330,000	01/30/2025
100201037	CF	PROVIDENCE	RI		03/12/2025	6.959	416,877		(123)				550,000	02/03/2025
100201038	CF	WATSONVILLE	CA		03/12/2025	6.875	636,651		(151)				795,000	01/21/2025
100201039	CF	VERNON HILLS	IL		03/12/2025	6.990	329,901		(105)				435,000	01/07/2025
100201040	CF	SACRAMENTO	CA		03/12/2025	6.990	419,067		(109)				558,000	12/12/2024
100201041	CF	KANSAS CITY	KS		03/12/2025	6.990	262,139		(93)				385,000	01/23/2025
100201042	CF	UNION CITY	NJ		03/12/2025	6.975	500,432		(135)				710,000	01/10/2025
100201043	CF	SACRAMENTO	CA		03/12/2025	6.990	337,485		(108)				485,000	01/10/2025
100201044	CF	ROANOKE	TX		03/12/2025	6.990	219,794		(93)				332,000	01/31/2025
100201045	CF	FORT MYERS	FL		03/12/2025	6.990	475,913		(177)				625,000	02/04/2025
100201046	CF	LAVON	TX		03/12/2025	6.990	231,154		(87)				311,000	01/30/2025
100201047	CF	RALEIGH	NC		03/12/2025	6.990	376,816		(145)				495,000	01/23/2025
100201048	CF	APEX	NC		03/12/2025	6.990	355,457		(136)				473,000	01/16/2025
100201049	CF	HAMPSHIRE	IL		03/12/2025	6.990	269,633		(107)				358,000	01/24/2025
100201051	CF	SANTA FE	NM		03/12/2025	6.999	405,303		(161)				600,000	01/30/2025
100201052	CF	STOCKTON	CA		03/12/2025	6.999	316,405		(125)				460,000	01/29/2025
100201053	CF	SEVIERVILLE	TN		03/12/2025	6.999	540,009		(160)				685,000	02/03/2025
100201054	CF	ACWORTH	GA		03/12/2025	6.999	284,647		(112)				410,000	02/03/2025
100201055	CF	EVERETT	WA		03/12/2025	6.999	526,355		(91)				700,000	01/29/2025
100201056	CF	HILLSIDE	IL		03/12/2025	7.000	356,275		(116)				520,000	12/31/2024
100201057	CF	CHESAPEAKE BEACH	MD		03/12/2025	7.125	326,026		(131)				436,000	01/24/2025
100201058		COLONIAL BEACH	VA		03/12/2025	7.000	258,046		(90)				354,000	01/24/2025
100201060	CF	SAINT LOUIS	MO		03/12/2025	7.125	562,048		(189)				740,000	01/28/2025
100201062	CF	BURBANK	CA		03/12/2025	7.124	679,899		(242)				1,050,000	01/29/2025
100201063	CF	ELOY	AZ		03/12/2025	7.125	136,552		(606)				585,000	01/14/2025
100201064	CF	HINDSVILLE	AR		03/12/2025	7.125	325,074		(84)				450,000	01/15/2025
100201065		CHINCOTEAGUE ISLAND	VA		03/12/2025	7.125	314,414		(92)				420,000	01/10/2025
100201066	CF	DURHAM	NC		03/12/2025	7.125	334,095		(133)				438,300	01/29/2025
100201067	CF	WENTZVILLE	MO		03/12/2025	7.125	248,707		(85)				350,000	01/27/2025
100201068	CF	CANYON LAKE	TX		03/12/2025	7.125	311,634		(119)				415,000	11/21/2024
100201069	CF	NORWALK	CA		03/12/2025	7.125	575,834		(252)				780,000	02/04/2025
100201070	CF	CHARLOTTE	NC		03/12/2025	7.125	389,778		(173)				515,000	01/24/2025
100201071	CF	NATICK	MA		03/12/2025	7.125	305,391		(130)				400,000	01/22/2025
100201072	CF	LEBANON	TN		03/12/2025	7.125	271,389		(123)				359,000	01/29/2025
100201073		PLANO	TX		03/12/2025	7.000	349,659		(64)				410,000	01/17/2025
100201074	CF	WENTZVILLE	MO		03/12/2025	7.125	241,092		(117)				329,000	12/30/2024
100201075	CF	MORELAND	GA		03/12/2025	7.125	232,008		(119)				316,200	12/20/2024
100201076	CF	WAKE FOREST	NC		03/12/2025	7.125	234,205		(95)				308,000	02/07/2025
100201077	CF	LONG BRANCH	NJ		03/12/2025	7.125	615,611		(196)				770,000	01/27/2025
100201078	CF	DAWSONVILLE	GA		03/12/2025	7.125	333,195		(92)				413,000	01/09/2025
100201079	CF	RENO	NV		03/12/2025	7.249	408,349		(567)				752,000	02/03/2025
100201080	CF	HOMESTEAD	FL		03/12/2025	7.125	638,787		(210)				789,000	01/09/2025
100201082	CF	WEST CHESTER	PA		03/12/2025	7.125	385,008		(138)				475,000	01/16/2025
100201084	CF	WOODSTOCK	GA		03/12/2025	7.250	283,568		(154)				395,000	01/31/2025
100201085	CF	CUMMING	GA		03/12/2025	7.250	306,297		(137)				471,000	02/03/2025
100201086	CF	OAKHURST	NJ		03/12/2025	7.250	981,075		(397)				1,300,000	01/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201087	CF	STANTON	KY		03/12/2025	7.250	391,899		(159)				515,000	01/21/2025
100201088	CF	ADDISON	IL		03/12/2025	7.250	493,284		(229)				664,000	01/31/2025
100201089	CF	LAS VEGAS	NV		03/12/2025	7.250	291,190		(96)				395,000	01/06/2025
100201091	CF	QUAKERTOWN	PA		03/12/2025	7.250	267,557		(117)				350,000	01/27/2025
100201092	CF	ELK GROVE	CA		03/12/2025	7.250	439,116		(211)				575,000	01/30/2025
100201093	CF	LAKEWOOD	OH		03/12/2025	7.250	248,883		(117)				348,000	01/29/2025
100201094	CF	EL CAJON	CA		03/12/2025	7.250	804,809		(389)				1,100,000	01/23/2025
100201095	CF	RANCHO CORDOVA	CA		03/12/2025	7.250	398,708		(188)				535,000	02/03/2025
100201096	CF	HERMITAGE	TN		03/12/2025	7.250	279,636		(141)				365,000	01/31/2025
100201097	CF	OVIEDO	FL		03/12/2025	7.250	270,450		(136)				356,000	01/23/2025
100201098	CF	LATHROP	CA		03/12/2025	7.250	432,094		(225)				562,500	01/21/2025
100201100	CF	AURORA	IL		03/12/2025	7.250	239,999		(123)				320,000	01/24/2025
100201101	CF	NASHVILLE	TN		03/12/2025	7.250	751,841		(300)				949,000	12/30/2024
100201102	CF	LEBANON	TN		03/12/2025	7.250	303,765		(165)				395,000	01/21/2025
100201103	CF	LAKEWOOD	NJ		03/12/2025	7.250	767,398		(399)				1,200,000	01/23/2025
100201104	CF	DELRAY BEACH	FL		03/12/2025	7.250	403,405		(206)				527,000	02/06/2025
100201105	CF	BAYTOWN	TX		03/12/2025	7.250	240,293		(125)				315,000	01/24/2025
100201106	CF	BLUE RIDGE	GA		03/12/2025	7.250	815,953		(354)				1,082,000	02/03/2025
100201107	CF	SAN DIEGO	CA		03/12/2025	7.374	518,125		(306)				745,000	01/29/2025
100201108	CF	CHARLOTTE	NC		03/12/2025	7.250	292,283		(134)				360,000	01/24/2025
100201109	CF	FRESNO	CA		03/12/2025	7.250	284,030		(103)				350,000	02/04/2025
100201110	CF	STANTON	CA		03/12/2025	7.375	574,989		(335)				850,000	01/16/2025
100201111	CF	HESPERIA	CA		03/12/2025	7.374	342,187		(168)				450,000	01/25/2025
100201112	CF	GREENBELT	MD		03/12/2025	7.375	458,539		(196)				615,000	01/29/2025
100201113	CF	LOS ANGELES	CA		03/12/2025	7.375	514,909		(195)				675,000	02/02/2025
100201114	CF	ATLANTA	GA		03/12/2025	7.375	258,774		(150)				378,000	01/17/2025
100201115	CF	NORMAN	OK		03/12/2025	7.375	382,534		(150)				502,000	12/27/2024
100201116	CF	SACRAMENTO	CA		03/12/2025	7.375	447,886		(259)				610,000	02/07/2025
100201117	CF	CHICAGO	IL		03/12/2025	7.375	326,515		(129)				429,000	01/10/2025
100201118	CF	AURORA	IL		03/12/2025	7.375	199,400		(33)				270,000	01/28/2025
100201119	CF	FATE	TX		03/12/2025	7.375	687,396		(258)				1,050,000	02/03/2025
100201120	CF	WAYLAND	MI		03/12/2025	7.375	366,520		(150)				498,000	01/10/2025
100201122	CF	GARNER	NC		03/12/2025	7.375	304,095		(147)				399,000	01/17/2025
100201123	CF	EDISON	NJ		03/12/2025	7.375	444,453		(209)				598,000	01/10/2025
100201124	CF	ALTOONA	WI		03/12/2025	7.375	233,011		(124)				305,000	12/27/2024
100201126	CF	CAPE CORAL	FL		03/12/2025	7.375	610,397		(307)				850,000	02/01/2025
100201127	CF	SCOTTSDALE	AZ		03/12/2025	7.375	449,840		(283)				650,000	02/03/2025
100201128	CF	COLUMBIA	CA		03/12/2025	7.375	253,818		(149)				400,000	01/23/2025
100201129	CF	TACOMA	WA		03/12/2025	7.375	291,731		(171)				380,000	12/03/2024
100201130	CF	APEX	NC		03/12/2025	7.375	374,678		(222)				490,000	01/24/2025
100201131		STERLING	VA		03/12/2025	7.375	605,898		(359)				790,000	01/28/2025
100201132	CF	PORTLAND	TN		03/12/2025	7.375	257,718		(207)				400,000	01/21/2025
100201133	CF	RICHARDSON	TX		03/12/2025	7.375	290,176		(162)				380,000	01/21/2025
100201134	CF	DELAFIELD	WI		03/12/2025	7.375	282,822		(172)				366,000	01/16/2025
100201135	CF	N MYRTLE BEACH	SC		03/12/2025	7.375	277,966		(170)				370,000	01/17/2025
100201136	CF	LIBERTY HILL	TX		03/12/2025	7.375	50,599		(147)				325,000	01/15/2025
100201137	CF	HILTON HEAD ISLAND	SC		03/12/2025	7.490	442,206		(260)				575,000	01/09/2025
100201138	CF	NASHVILLE	TN		03/12/2025	7.490	503,040		(322)				680,000	01/24/2025
100201139	CF	ANNA	TX		03/12/2025	7.375	255,621		(144)				354,000	01/27/2025
100201140	CF	SNELLVILLE	GA		03/12/2025	7.490	585,006		(339)				758,000	01/27/2025
100201141		MADERA	CA		03/12/2025	7.375	300,497		(110)				375,000	01/09/2025
100201142	CF	SAINT CLOUD	FL		03/12/2025	7.375	265,097		(119)				330,000	01/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201143	CF	BROKEN BOW	OK		03/12/2025	7.490	533,994		(343)				735,000	12/16/2024
100201145	CF	CLAYTON	NC		03/12/2025	7.490	251,818		(174)				326,000	01/22/2025
100201146	CF	TAUNTON	MA		03/12/2025	7.500	509,832		(231)				677,000	02/05/2025
100201147	CF	PALMDALE	CA		03/12/2025	7.500	389,004		(108)				590,000	01/17/2025
100201148	CF	HAGERSTOWN	MD		03/12/2025	7.500	240,924		(151)				335,000	01/10/2025
100201149	CF	BEAVERTON	OR		03/12/2025	7.500	721,084		(429)				940,000	02/07/2025
100201150	CF	CAPE CORAL	FL		03/12/2025	7.500	264,760		(128)				345,000	01/30/2025
100201151	CF	HOWELL	NJ		03/12/2025	7.500	736,428		(473)				970,000	01/28/2025
100201152	CF	BAKERSFIELD	CA		03/12/2025	7.500	461,362		(240)				600,000	01/29/2025
100201153	CF	AURORA	IL		03/12/2025	7.500	269,081		(169)				348,000	01/31/2025
100201155	CF	MIDDLETOWN	DE		03/12/2025	7.500	267,466		(171)				360,000	01/24/2025
100201156	CF	CHARLOTTE	NC		03/12/2025	7.500	278,668		(185)				370,000	01/22/2025
100201158	CF	CINCINNATI	OH		03/12/2025	7.500	263,853		(92)				400,000	02/04/2025
100201159	CF	RICHMOND	TX		03/12/2025	7.500	234,306		(153)				303,000	01/24/2025
100201160	CF	HORSHAM	PA		03/12/2025	7.500	287,423		(155)				350,000	01/31/2025
100201161	CF	CANYON COUNTRY	CA		03/12/2025	7.500	629,425		(349)				766,000	02/03/2025
100201162		TOANO	VA		03/12/2025	7.500	193,597		(3)				302,000	01/24/2025
100201164	CF	BOONE	NC		03/12/2025	7.625	258,578		(169)				400,000	01/13/2025
100201165	CF	MCCALL	ID		03/12/2025	7.625	519,618		(202)				730,000	12/23/2024
100201166	CF	PORTSMOUTH	NH		03/12/2025	7.625	677,795		(426)				930,000	01/16/2025
100201167	CF	TUCSON	AZ		03/12/2025	7.625	295,315		(202)				380,000	01/07/2025
100201168	CF	SAVANNAH	GA		03/12/2025	7.625	288,882		(193)				374,000	12/23/2024
100201170	CF	COLUMBUS	OH		03/12/2025	7.625	446,308		(189)				625,000	01/10/2025
100201171	CF	WENTZVILLE	MO		03/12/2025	7.625	250,081		(185)				330,000	01/29/2025
100201172	CF	TUCSON	AZ		03/12/2025	7.625	272,397		(193)				370,000	01/25/2025
100201173	CF	AUSTIN	TX		03/12/2025	7.625	278,730		(198)				365,000	01/21/2025
100201174	CF	LITTLE RIVER	SC		03/12/2025	7.625	280,190		(198)				361,000	01/23/2025
100201175	CF	LIVE OAK	FL		03/12/2025	7.625	468,129		(267)				569,000	01/06/2025
100201176	CF	MIDDLETOWN	DE		03/12/2025	7.625	378,621		(216)				460,000	01/28/2025
100201177	CF	FRANKLIN	TN		03/12/2025	7.625	444,120		(273)				550,000	01/24/2025
100201178	CF	GLENDALE	AZ		03/12/2025	7.625	517,042		(315)				628,000	01/15/2025
100201179	CF	GAINESVILLE	FL		03/12/2025	7.625	271,640		(154)				347,000	01/22/2025
100201180	CF	LAYTON	UT		03/12/2025	7.625	316,351		(189)				384,000	12/17/2024
100201181	CF	KODAK	TN		03/12/2025	7.625	524,063		(319)				635,000	01/22/2025
100201182		HOUSTON	TX		03/12/2025	7.500	274,815		(89)				323,000	02/07/2025
100201183	CF	ROYAL OAK	MI		03/12/2025	7.625	232,924		(154)				282,000	01/22/2025
100201184	CF	YOUNGSVILLE	LA		03/12/2025	7.625	252,161		(171)				316,000	01/03/2025
100201185	CF	SAVANNAH	GA		03/12/2025	7.750	385,045		(258)				504,000	02/04/2025
100201186	CF	POCONO PINES	PA		03/12/2025	7.750	269,838		(512)				500,000	01/27/2025
100201187	CF	CLARKSVILLE	TN		03/12/2025	7.750	240,252		(146)				310,000	02/07/2025
100201188	CF	TURLOCK	CA		03/12/2025	7.670	380,937		(191)				500,000	02/05/2025
100201190	CF	ATHENS	TN		03/12/2025	7.750	235,672		(116)				295,000	01/15/2025
100201191		HONOLULU	HI		03/12/2025	7.625	386,891		(106)				475,000	01/07/2025
100201192		GETTYSBURG	PA		03/12/2025	7.625	714,273		(263)				845,000	01/14/2025
100201193		FRESNO	CA		03/12/2025	7.625	433,527		(205)				520,000	12/09/2024
100201194	CF	STRONGSVILLE	OH		03/12/2025	7.875	174,651		(89)				245,000	02/05/2025
100201195		REHOBOTH BEACH	DE		03/12/2025	7.625	348,039		(169)				400,000	01/16/2025
100201196		WINTER HAVEN	FL		03/12/2025	7.625	291,559		(112)				340,000	01/17/2025
100201197	CF	COLUMBUS	OH		03/12/2025	7.875	280,041		(189)				432,300	01/17/2025
100201198	CF	MEDINA	OH		03/12/2025	7.875	174,651		(89)				245,000	02/05/2025
100201199	CF	BROKEN BOW	OK		03/12/2025	7.875	815,376		(526)				1,192,000	01/10/2025
100201200		MACON	GA		03/12/2025	7.750	338,833		(138)				396,000	01/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201201	CF	MESA	AZ		03/12/2025	7.875	400,582		(280)				525,000	12/30/2024
100201202	CF	CARLISLE	PA		03/12/2025	7.875	180,548		(25)				230,000	01/30/2025
100201204	CF	LAVON	TX		03/12/2025	7.875	319,853		(218)				420,000	01/27/2025
100201205	CF	FRESNO	CA		03/12/2025	7.875	480,543		(322)				632,000	01/29/2025
100201206	CF	MIDLAND	TX		03/12/2025	7.875	446,570		(237)				570,000	12/23/2024
100201207	CF	KENNESAW	GA		03/12/2025	7.875	411,912		(230)				505,000	01/24/2025
100201208	CF	GREENSBORO	NC		03/12/2025	7.875	314,664		(110)				389,000	01/22/2025
100201209	CF	BEND	OR		03/12/2025	7.875	278,781		(160)				338,000	01/27/2025
100201210	CF	SEASIDE	OR		03/12/2025	7.875	318,497		(205)				412,000	02/04/2025
100201211	CF	MCCALL	ID		03/12/2025	7.990	506,974		(370)				653,000	01/13/2025
100201212	CF	STANWOOD	WA		03/12/2025	7.875	579,387		(358)				700,000	02/06/2025
100201213	CF	TUCSON	AZ		03/12/2025	7.990	299,329		(173)				366,000	12/19/2024
100201214	CF	ORLEANS	MA		03/12/2025	8.000	696,481		(404)				900,000	01/16/2025
100201215	CF	PHOENIX	AZ		03/12/2025	8.000	446,934		(235)				580,000	12/23/2024
100201216	CF	OAKLAND	CA		03/12/2025	8.000	534,399		(391)				750,000	01/27/2025
100201217	CF	NEWARK	NJ		03/12/2025	7.990	507,879		(256)				660,000	12/12/2024
100201219	CF	ATLANTA	GA		03/12/2025	7.990	245,333		(109)				337,000	12/19/2024
100201220	CF	OCALA	FL		03/12/2025	8.000	219,004		(118)				285,000	01/23/2025
100201221	CF	GARDENDALE	TX		03/12/2025	8.000	501,943		(202)				615,000	01/17/2025
100201222	CF	SCOTTSDALE	AZ		03/12/2025	8.125	557,083		(259)				690,000	12/14/2024
100201223	CF	KENNEBUNKPORT	ME		03/12/2025	8.125	627,400		(275)				785,000	01/03/2025
100201225		METAIRIE	LA		03/12/2025	7.875	459,620		(216)				528,000	01/10/2025
100201226	CF	FAIRWAY	KS		03/12/2025	8.125	255,773		(118)				315,000	01/14/2025
100201228	CF	PORTLAND	OR		03/12/2025	5.750	302,203		311				439,000	01/11/2025
100201229	CF	VANCOUVER	WA		03/12/2025	5.500	266,713		334				399,995	12/16/2024
100201230	CF	PINGREE GROVE	IL		03/12/2025	5.500	220,829		281				325,000	12/16/2024
100201231	CF	PARRISH	FL		03/12/2025	5.500	254,889		325				367,000	12/19/2024
100201232	CF	BRADENTON	FL		03/12/2025	5.500	323,394		405				495,000	12/23/2024
100201233	CF	ORANGE PARK	FL		03/12/2025	5.375	173,359		238				257,000	11/26/2024
100201234	CF	FLOWERY BRANCH	GA		03/12/2025	5.875	355,809		290				500,000	01/13/2025
100201235	CF	BRANDYWINE	MD		03/12/2025	5.750	328,505		308				465,000	12/23/2024
100201236	CF	MADISON	AL		03/12/2025	5.000	256,546		464				385,000	11/26/2024
100201237	CF	KYLE	TX		03/12/2025	4.990	287,985		521				460,000	12/31/2024
100201238	CF	MONROE	NC		03/12/2025	5.375	290,490		390				426,000	12/23/2024
100201239	CF	SALEM	OR		03/12/2025	5.500	289,385		348				424,000	12/16/2024
100201240	CF	TALLAHASSEE	FL		03/12/2025	5.500	270,497		325				393,000	12/31/2024
100201241	CF	RENO	NV		03/12/2025	5.500	331,924		399				476,000	12/16/2024
100201242	CF	CHICO	CA		03/12/2025	5.500	302,509		375				486,000	12/27/2024
100201243	CF	NEW BRAUNFELS	TX		03/12/2025	5.250	201,142		293				322,000	12/13/2024
100201244	CF	HAW RIVER	NC		03/12/2025	5.500	144,990		288				271,200	12/27/2024
100201245	CF	PORT ST LUCIE	FL		03/12/2025	8.490	216,186		(78)				352,000	01/20/2025
100201246	CF	HAW RIVER	NC		03/12/2025	5.500	187,520		223				270,000	12/27/2024
100201247		DETROIT	MI		03/12/2025	8.250	346,654		(179)				405,000	02/07/2025
100201249	CF	CHULA VISTA	CA		03/12/2025	7.625	823,385		(444)				1,425,000	12/11/2024
100201250	CF	PENSACOLA	FL		03/12/2025	8.250	171,063		(122)				207,500	01/31/2025
100201251	CF	MARION	MA		03/12/2025	7.250	533,597		89				725,000	11/18/2024
100201252	CF	APPLE VALLEY	CA		03/12/2025	7.875	320,015		(139)				420,000	08/28/2024
100201254	CF	SYLMAR	CA		03/12/2025	7.375	784,751		(252)				970,000	12/12/2024
100201255	CF	JUPITER	FL		03/12/2025	6.875	443,556		(82)				790,000	12/19/2024
100201256	CF	WALPOLE	MA		03/12/2025	7.000	683,971		(301)				840,000	12/13/2024
100201259	CF	FREDERICKSBURG	VA		03/12/2025	7.375	343,683		(164)				480,000	01/09/2025
100201260	CF	LOS ANGELES	CA		03/12/2025	7.250	509,829		(231)				920,000	12/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201261	CF	COLFAX	CA		03/12/2025	7.250	362,270		(89)				790,000	01/29/2025
100201262	CF	THONOTOSASSA	FL		03/12/2025	7.750	363,550		(275)				550,000	02/01/2025
100201263	CF	CROCKETT	CA		03/12/2025	6.875	211,886		(69)				625,000	01/27/2025
100201264	CF	APPLETON	WI		03/12/2025	7.500	190,315		(90)				248,000	01/17/2025
100201265	CF	LOS ANGELES	CA		03/12/2025	7.750	505,036		(197)				605,000	12/14/2024
100201266	CF	TUCSON	AZ		03/12/2025	7.500	193,575		(70)				254,000	01/10/2025
100201267	CF	DORAL	FL		03/12/2025	6.875	208,415		(11)				424,000	01/10/2025
100201268	CF	SHELTER ISLAND	NY		03/12/2025	7.375	611,286		(252)				1,450,000	01/17/2025
100201270	CF	WHEELING	IL		03/12/2025	8.000	159,436		(53)				210,000	12/20/2024
100201271	CF	LAWRENCEVILLE	GA		03/12/2025	7.125	202,693		(73)				401,000	12/27/2024
100201276	CF	OAKLAND	CA		03/12/2025	7.000	628,884		(154)				1,725,000	12/23/2024
100201277	CF	PRICE	UT		03/12/2025	8.375	332,531		(233)				425,000	01/21/2025
100201278	CF	ALAMO	CA		03/12/2025	7.625	1,528,733		(1,138)				2,445,000	01/28/2025
100201279	CF	CINCINNATI	OH		03/12/2025	8.250	160,524		(129)				225,000	01/21/2025
100201280	CF	ORLANDO	FL		03/12/2025	7.125	171,091		(116)				239,000	01/17/2025
100201281	CF	APOPKA	FL		03/12/2025	7.875	299,204		(222)				410,000	01/28/2025
100201282	CF	ESCONDIDO	CA		03/12/2025	7.250	1,044,396		(352)				1,375,000	12/20/2024
100201284	CF	HERMISTON	OR		03/12/2025	7.625	242,773		(118)				320,000	01/17/2025
100201286	CF	EDISON	NJ		03/12/2025	8.000	185,060		(130)				254,000	01/31/2025
100201287	CF	INGLEWOOD	CA		03/12/2025	7.750	753,948		(539)				975,000	01/27/2025
100201288	CF	LYMAN	SC		03/12/2025	7.000	162,041		(2)				218,000	01/21/2025
100201291	CF	BEDFORD	NH		03/12/2025	7.750	265,982		(189)				332,000	01/10/2025
100201294	CF	YORBA LINDA	CA		03/12/2025	7.250	1,365,771		(563)				1,700,000	02/01/2025
100201295	CF	WORCESTER	MA		03/12/2025	7.500	488,896		(108)				750,000	01/15/2025
100201296	CF	FRAZIER PARK	CA		03/12/2025	7.875	332,391		(198)				429,000	01/09/2025
100201298	CF	EAST ELMHURST	NY		03/12/2025	6.875	642,991		90				980,000	01/07/2025
100201301	CF	HAWTHORNE	CA		03/12/2025	7.000	277,798		(81)				775,000	01/30/2025
100201302	CF	MIAMI BEACH	FL		03/12/2025	7.000	2,506,818		(424)				8,500,000	01/24/2025
100201303	CF	BERTRAM	TX		03/12/2025	8.750	175,050		(102)				225,000	01/17/2025
100201304	CF	ELK GROVE	CA		03/12/2025	7.250	441,228		(190)				557,000	01/22/2025
100201305	CF	JACKSONVILLE	FL		03/12/2025	7.625	118,020		(94)				193,000	01/28/2025
100201306	CF	BROOKLYN	NY		03/12/2025	7.625	2,040,298		(1,517)				2,450,000	01/30/2025
100201308	CF	HOUSTON	TX		03/12/2025	7.490	142,345		(226)				420,000	01/10/2025
100201309	CF	STERLING HEIGHTS	MI		03/12/2025	7.500	154,489		(56)				226,000	01/25/2025
100201310	CF	LOS ANGELES	CA		03/12/2025	7.750	1,251,480		(702)				1,620,000	01/17/2025
100201311	CF	WEST PARK	FL		03/12/2025	7.250	238,389		(104)				390,000	01/03/2025
100201312	CF	WEST PARK	FL		03/12/2025	7.250	242,058		(112)				395,000	01/03/2025
100201315	CF	JEFFERSON CITY	MO		03/12/2025	7.625	161,849		(111)				264,000	01/27/2025
100201316	CF	LOS ANGELES	CA		03/12/2025	7.500	427,684		(237)				575,000	01/21/2025
100201317	CF	PALOS VERDES ESTATES	CA		03/12/2025	7.250	1,020,358		(215)				1,852,500	01/10/2025
100201318	CF	LANCASTER	TX		03/12/2025	7.625	200,928		(108)				265,000	01/24/2025
100201319	CF	GLENN HEIGHTS	TX		03/12/2025	7.625	190,870		(98)				248,000	01/24/2025
100201320	CF	MIAMI	FL		03/12/2025	7.375	586,236		(241)				720,000	12/04/2024
100201321	CF	PALM COAST	FL		03/12/2025	7.125	271,772		9				366,000	12/23/2024
100201322	CF	NEW YORK	NY		03/12/2025	7.500	411,955		(239)				695,000	01/17/2025
100201323	CF	MADEIRA BEACH	FL		03/12/2025	7.999	772,554		(564)				1,235,000	01/28/2025
100201324	CF	PHILO	CA		03/12/2025	8.375	502,124		(352)				740,000	01/11/2025
100201325	CF	EUCLID	OH		03/12/2025	8.875	110,102		(71)				141,000	01/30/2025
100201326	CF	BONITA SPRINGS	FL		03/12/2025	7.625	546,068		(348)				671,000	01/28/2025
100201328		HAWTHORNE	CA		03/12/2025	8.875	644,529		(207)				940,000	02/06/2025
100201331	CF	DALLAS	TX		03/12/2025	7.499	243,388		72				475,000	02/24/2025
100201332		ARNOLD	CA		03/12/2025	7.875	223,266		(157)				330,000	02/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201333	CF	BAKERSFIELD	CA		03/12/2025	7.250	256,485		(112)				335,000	02/06/2025
100201334	CF	SAN ANTONIO	TX		03/12/2025	6.875	159,262		(40)				255,000	02/21/2025
100201337		MURRAY	UT		03/12/2025	6.625	326,131		(12)				520,000	02/14/2025
100201338		FAYETTEVILLE	AR		03/12/2025	6.999	276,350		31				351,000	02/19/2025
100201339	CF	MILWAUKEE	WI		03/12/2025	7.375	212,449						285,000	02/07/2025
100201340	CF	PASADENA	MD		03/12/2025	7.750	283,744		(184)				375,000	02/14/2025
100201341	CF	PASADENA	MD		03/12/2025	7.750	352,767		(212)				455,000	02/14/2025
100201342		CARROLLTON	TX		03/12/2025	6.875	246,206		(139)				300,000	02/12/2025
100201343		LAS VEGAS	NV		03/12/2025	7.499	370,302		(201)				475,000	02/19/2025
100201345		MIAMI	FL		03/12/2025	7.250	412,394		(12)				515,000	02/07/2025
100201346		OCALA	FL		03/12/2025	6.625	230,900		72				300,000	02/14/2025
100201348	CF	MIAMI	FL		03/12/2025	7.125	478,209		(20)				734,000	02/19/2025
100201349		DORAL	FL		03/12/2025	8.375	394,722		(119)				580,000	02/11/2025
100201350	CF	THOUSAND PALMS	CA		03/12/2025	7.750	345,873		(222)				445,000	02/11/2025
100201351	CF	OLD HICKORY	TN		03/12/2025	7.375	296,082		(62)				420,000	02/11/2025
100201354	CF	SAN ANTONIO	TX		03/12/2025	7.499	163,340		(73)				213,000	02/12/2025
100201356	CF	LOS ANGELES	CA		03/12/2025	6.999	754,361		(155)				1,000,000	02/14/2025
100201360	CF	KAPOLEI	HI		03/12/2025	7.250	196,435		(125)				510,000	02/19/2025
100201361	CF	LOS ANGELES	CA		03/12/2025	6.999	438,395		2				610,000	02/11/2025
100201362	CF	WINNSBORO	TX		03/12/2025	6.625	125,619		42				215,000	02/20/2025
100201364	CF	DECATUR	GA		03/12/2025	6.999	184,711		(36)				245,000	02/25/2025
100201365	CF	OROVILLE	CA		03/12/2025	6.625	186,266		24				270,000	02/07/2025
100201366	CF	BREMERTON	WA		03/12/2025	6.750	275,827		(2)				420,000	02/13/2025
100201367		VICTORVILLE	CA		03/12/2025	6.999	301,263		(79)				398,000	02/18/2025
100201369	CF	ORLANDO	FL		03/12/2025	6.999	101,405		(42)				163,000	02/18/2025
100201370	CF	RAYTOWN	MO		03/12/2025	7.499	128,337		(53)				187,000	01/31/2025
100201371	CF	HOUSTON	TX		03/12/2025	6.750	219,368		66				300,000	01/29/2025
100201372	CF	FAIRVIEW	NJ		03/12/2025	7.125	579,780		(148)				775,000	02/14/2025
100201373		ATLANTA	GA		03/12/2025	6.999	192,389		(29)				255,000	02/07/2025
100201374	CF	CINCINNATI	OH		03/12/2025	8.375	168,797		(67)				220,000	02/07/2025
100201375	CF	SPRING	TX		03/12/2025	6.999	112,414		(33)				261,000	02/14/2025
100201377	CF	KEARNS	UT		03/12/2025	7.125	247,054		(148)				371,000	02/10/2025
100201378		LOS ANGELES	CA		03/12/2025	6.999	2,042,189		(941)				3,900,000	02/18/2025
100201380	CF	ANOKA	MN		03/12/2025	7.750	224,409		(121)				350,000	02/12/2025
100201381	CF	COLTON	CA		03/12/2025	7.125	506,955		(145)				675,000	02/19/2025
100201382	CF	LAREDO	TX		03/12/2025	7.250	170,344		(62)				228,000	02/21/2025
100201383		MANAHAWKIN	NJ		03/12/2025	7.750	446,834		(67)				1,215,000	02/24/2025
100201385		LA MIRADA	CA		03/12/2025	6.875	386,631		(12)				820,000	02/19/2025
100201387	CF	ORANGEBURG	SC		03/12/2025	7.250	197,806		(66)				300,000	02/19/2025
100201388	CF	TUSCALOOSA	AL		03/12/2025	8.000	80,290		(59)				115,000	01/31/2025
100201389	CF	PRUDENVILLE	MI		03/12/2025	7.375	123,542		(46)				187,000	02/06/2025
100201390	CF	SAVANNAH	GA		03/12/2025	7.750	224,158		(149)				335,000	02/11/2025
100201391		CLEARLAKE OAKS	CA		03/12/2025	7.499	112,601		(32)				155,000	02/07/2025
100201392		COLUMBIA	TN		03/12/2025	7.875	356,961		(7)				448,000	02/11/2025
100201393	CF	PUEBLO	CO		03/12/2025	7.250	106,235		(51)				170,000	02/20/2025
100201394		BALTIMORE	MD		03/12/2025	7.999	139,074		(101)				175,000	02/13/2025
100201395	CF	CLEARWATER	FL		03/12/2025	7.500	421,354		(106)				557,500	01/27/2025
100201396	CF	ATLANTA	GA		03/12/2025	8.499	132,553		(91)				223,000	01/17/2025
100201397	CF	KNOXVILLE	TN		03/12/2025	7.750	199,045		(92)				259,000	02/19/2025
100201399		LAUREL	MD		03/12/2025	7.125	166,985		(27)				595,000	02/13/2025
100201400	CF	INDIANAPOLIS	IN		03/12/2025	6.999	112,913		(32)				149,000	02/18/2025
100201401	CF	AKRON	OH		03/12/2025	6.999	101,381		(13)				135,000	02/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201402	CF	ENCINO	CA		03/12/2025	6.625	1,080,925		195				3,250,000	02/04/2025
100201403	CF	HOUSTON	TX		03/12/2025	6.750	251,434		(62)				460,000	12/30/2024
100201404		FLINT	MI		03/12/2025	9.250	104,271		(66)				143,000	01/27/2025
100201406		PHOENIX	AZ		03/12/2025	6.999	272,801		(19)				364,500	02/05/2025
100201407	CF	INDIANAPOLIS	IN		03/12/2025	6.999	113,595		(32)				149,900	02/18/2025
100201408	CF	BALTIMORE	MD		03/12/2025	6.499	116,139		52				207,500	02/19/2025
100201409	CF	HESPERIA	CA		03/12/2025	8.625	344,263		(78)				426,000	01/31/2025
100201410		MCDONOUGH	GA		03/12/2025	7.375	267,443		(115)				355,000	02/21/2025
100201411	CF	OAKLAND	CA		03/12/2025	6.999	464,007		(203)				650,000	02/07/2025
100201412	CF	NEW ORLEANS	LA		03/12/2025	6.999	305,154		(69)				433,000	02/13/2025
100201413		NEW ORLEANS	LA		03/12/2025	8.250	162,466		(86)				225,000	02/14/2025
100201414	CF	LOS ANGELES	CA		03/12/2025	6.999	317,957		(170)				800,000	02/05/2025
100201415		BALTIMORE	MD		03/12/2025	7.999	104,010		(70)				125,000	02/20/2025
100201416	CF	YUBA CITY	CA		03/12/2025	6.999	122,639		(58)				411,000	02/07/2025
100201418	CF	READING	MA		03/12/2025	6.750	557,975		11				785,000	02/14/2025
100201419		INDIANAPOLIS	IN		03/12/2025	7.999	124,717		(83)				150,000	02/10/2025
100201420		INDIANAPOLIS	IN		03/12/2025	7.999	124,509		(80)				150,000	02/10/2025
100201421	CF	WINDSOR	CA		03/12/2025	7.250	449,616		(291)				817,000	02/18/2025
100201422		INDIANAPOLIS	IN		03/12/2025	7.999	124,808		(84)				150,000	02/10/2025
100201423		MILWAUKEE	WI		03/12/2025	6.999	118,529		54				153,460	01/31/2025
100201425		LYNCHBURG	VA		03/12/2025	7.999	106,851		(78)				128,000	02/14/2025
100201426	CF	NORTH LAS VEGAS	NV		03/12/2025	7.999	220,417		(87)				290,000	02/13/2025
100201427	CF	WASHINGTON	DC		03/12/2025	7.875	1,519,993		(915)				1,895,000	01/31/2025
100201428	CF	MEMPHIS	TN		03/12/2025	7.750	97,370		(68)				125,000	01/24/2025
100201429	CF	DENTON	TX		03/12/2025	8.250	315,637		(223)				380,000	02/14/2025
100201430	CF	RICHMOND	CA		03/12/2025	7.499	222,185		(37)				525,000	02/06/2025
100201431	CF	BELTSVILLE	MD		03/12/2025	7.625	196,899		(166)				441,000	02/10/2025
100201433		MILFORD	NJ		03/12/2025	7.625	286,445		(211)				1,000,000	02/03/2025
100201434	CF	WASCO	CA		03/12/2025	8.375	269,095		(117)				335,000	02/19/2025
100201435	CF	CARSON	CA		03/12/2025	7.750	417,262		(312)				795,000	02/03/2025
100201437	CF	ROMEOVILLE	IL		03/12/2025	9.125	210,079		(77)				293,000	02/19/2025
100201439	CF	WINTER PARK	FL		03/12/2025	8.999	88,857		(587)				395,000	02/10/2025
100201440	CF	MODESTO	CA		03/12/2025	7.499	268,653		(112)				405,000	02/19/2025
100201441	CF	DENTON	TX		03/12/2025	8.625	307,415		(208)				369,000	02/14/2025
100201442	CF	ATLANTA	GA		03/12/2025	6.750	208,206		6				280,000	02/10/2025
100201443	CF	LAS VEGAS	NV		03/12/2025	7.999	448,608		(89)				607,000	02/06/2025
100201444	CF	LAS VEGAS	NV		03/12/2025	7.999	223,492		(131)				320,000	02/19/2025
100201446	CF	LAKESIDE	CA		03/12/2025	7.999	865,337		(406)				1,065,000	02/14/2025
100201447	CF	POWAY	CA		03/12/2025	7.750	653,294		(426)				900,000	02/06/2025
100201448	CF	PEWAUKEE	WI		03/12/2025	7.625	340,070		(150)				475,000	02/07/2025
100201449	CF	CHULA VISTA	CA		03/12/2025	6.625	1,040,312		(206)				1,300,000	02/20/2025
100201450	CF	DANVILLE	CA		03/12/2025	6.999	1,497,155		(324)				1,775,000	02/21/2025
100201452	CF	VICTORVILLE	CA		03/12/2025	8.125	386,656		(137)				620,000	01/28/2025
100201453	CF	PALMER	MA		03/12/2025	7.999	274,441		(132)				337,000	02/13/2025
100201454	CF	RALEIGH	NC		03/12/2025	7.499	1,157,391		(732)				1,475,000	02/18/2025
100201456	CF	COLMA	CA		03/12/2025	7.250	1,310,754		(660)				1,600,000	02/06/2025
100201457	CF	CORONA	CA		03/12/2025	7.999	651,401		(223)				800,000	02/11/2025
100201458	CF	LYNWOOD	CA		03/12/2025	7.499	565,628		(435)				760,000	02/11/2025
100201459	CF	LONG BEACH	CA		03/12/2025	6.999	540,076		(212)				760,000	02/01/2025
100201460	CF	LOS ANGELES	CA		03/12/2025	6.375	530,317		(1)				1,200,000	02/11/2025
100201461	CF	IRVINE	CA		03/12/2025	6.999	1,815,526		(458)				2,250,000	02/14/2025
100201462	CF	COMMERCE CITY	CO		03/12/2025	7.499	392,174		(74)				578,000	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201463	CF	FRISCO	TX		03/12/2025	6.875	707,668		(210)				1,815,000	01/29/2025
100201464	CF	LAS VEGAS	NV		03/12/2025	6.499	414,195		(20)				545,000	02/14/2025
100201465	CF	OAK LAWN	IL		03/12/2025	7.999	508,950		(198)				585,000	02/03/2025
100201466	CF	WEST FARGO	ND		03/12/2025	6.750	753,079		(21)				985,000	02/19/2025
100201467	CF	CHESTERFIELD	VA		03/12/2025	8.375	736,857		(517)				885,000	01/10/2025
100201468	CF	LITTLEROCK	CA		03/12/2025	8.625	521,696		(169)				650,000	02/07/2025
100201469	CF	CARLSBAD	CA		03/12/2025	6.999	1,825,457		(906)				2,235,000	02/18/2025
100201470	CF	VERDI	NV		03/12/2025	8.250	448,399		(294)				480,000	02/07/2025
100201471	CF	MIAMI	FL		03/12/2025	6.499	673,027		156				984,000	02/11/2025
100201472	CF	STOCKTON	CA		03/12/2025	7.375	403,266		(223)				500,000	02/05/2025
100201473	CF	LINCOLN	CA		03/12/2025	7.250	399,544		(165)				510,000	02/12/2025
100201474	CF	FINKSBURG	MD		03/12/2025	6.999	606,224		(180)				775,000	02/04/2025
100201475	CF	PUEBLO	CO		03/12/2025	9.750	278,586		(164)				410,000	02/07/2025
100201476	CF	DEBARY	FL		03/12/2025	8.999	362,531		(236)				455,000	01/17/2025
100201477		HIALEAH	FL		03/12/2025	9.375	95,489		(127)				652,000	02/12/2025
100201478	CF	CARY	NC		03/12/2025	7.375	332,986		(106)				530,000	01/30/2025
100201479	CF	NEW LONDON	CT		03/12/2025	9.999	222,033		(444)				289,000	01/30/2025
100201480	CF	MICCO	FL		03/12/2025	6.499	261,574		34				393,000	02/14/2025
100201481	CF	CAPE MAY COURT HOUSE	NJ		03/12/2025	8.875	288,788		(139)				365,000	02/24/2025
100201483	CF	PRINCETON	MA		03/12/2025	6.999	300,987		(226)				500,000	02/07/2025
100201484	CF	CHARLESTON	SC		03/12/2025	6.625	625,221		(98)				2,300,000	01/17/2025
100201485	CF	WEST PARK	FL		03/12/2025	7.999	358,497		(69)				445,000	02/20/2025
100201487	CF	TAMPA	FL		03/12/2025	8.625	793,025		(327)				910,000	02/12/2025
100201488	CF	PHOENIX	AZ		03/12/2025	8.499	355,519		(284)				469,000	02/21/2025
100201489	CF	BLUFFTON	SC		03/12/2025	8.499	650,179		(374)				800,000	01/17/2025
100201490	CF	GREENFIELD	IN		03/12/2025	8.250	238,657		(132)				289,000	01/23/2025
100201491	CF	LOS ANGELES	CA		03/12/2025	7.999	1,631,247		(833)				2,000,000	02/11/2025
100201492	CF	VACAVILLE	CA		03/12/2025	8.750	388,797		(206)				495,000	02/05/2025
100201493	CF	MIAMI BEACH	FL		03/12/2025	7.125	510,292		(226)				850,000	02/04/2025
100201494	CF	HOUMA	LA		03/12/2025	7.625	173,656		(92)				224,000	02/21/2025
100201495	CF	LANHAM	MD		03/12/2025	8.999	421,030		(72)				540,000	02/11/2025
100201496	CF	MIAMI	FL		03/12/2025	8.875	332,374		(223)				405,000	02/20/2025
100201497	CF	WESTON	FL		03/12/2025	6.999	424,438		(91)				600,000	02/03/2025
100201498	CF	MORENO VALLEY	CA		03/12/2025	6.625	374,902		(66)				575,000	02/13/2025
100201499		SHREVEPORT	LA		03/12/2025	9.375	130,624		(81)				310,000	02/21/2025
100201500	CF	ROYSE CITY	TX		03/12/2025	7.625	345,177		(231)				512,000	02/18/2025
100201503	CF	MISSION VIEJO	CA		03/12/2025	7.625	1,276,172		(699)				1,551,000	01/13/2025
100201505	CF	LANHAM	MD		03/12/2025	7.625	398,993		(301)				512,000	01/23/2025
100201507	CF	EDEN PRAIRIE	MN		03/12/2025	6.625	928,009		119				1,200,000	12/04/2024
100201508	CF	CORAL GABLES	FL		03/12/2025	6.875	953,400		(180)				1,850,000	12/02/2024
100201509	CF	CUTLER BAY	FL		03/12/2025	7.000	573,863		(107)				715,000	12/13/2024
100201512	CF	FONTANA	CA		03/13/2025	7.750	186,290		(119)				525,000	01/21/2025
100201513		LONG BEACH	CA		03/13/2025	7.500	959,242		(134)				1,344,824	01/22/2025
100201514		HOUSTON	TX		03/13/2025	7.125	223,196		(115)				545,000	01/17/2025
100201515		LOS ANGELES	CA		03/13/2025	7.750	681,035		(308)				985,000	02/03/2025
100201516	CF	ALBUQUERQUE	NM		03/13/2025	7.625	250,015		(291)				367,000	01/17/2025
100201517	CF	BALDWIN PARK	CA		03/13/2025	7.500	488,259		(351)				870,000	01/25/2025
100201518	CF	EL MONTE	CA		03/13/2025	7.375	477,214		(258)				720,000	02/01/2025
100201521	CF	TORRANCE	CA		03/13/2025	7.500	718,491		(391)				900,000	01/09/2025
100201522	CF	PASADENA	CA		03/13/2025	7.875	1,059,850		(414)				1,385,000	01/14/2025
100201523	CF	FONTANA	CA		03/13/2025	7.500	401,471		(246)				558,000	01/07/2025
100201524	CF	RALEIGH	NC		03/13/2025	7.250	177,289		(55)				564,000	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201525		(NORTH HOLLYWOOD AREA) LOS ANG	CA		03/13/2025	7.750	1,031,880		(483)				1,550,000	01/31/2025
100201526	CF	FLOWERY BRANCH	GA		03/13/2025	8.000	490,082		(357)				640,000	01/24/2025
100201527	CF	HOUSTON	TX		03/13/2025	7.500	206,638		(130)				250,000	01/28/2025
100201528	CF	LAKEWOOD	CA		03/13/2025	7.875	709,119		(356)				1,050,000	01/21/2025
100201529	CF	SAINT JOHNS	FL		03/13/2025	9.000	699,141		(274)				767,000	01/21/2025
100201530	CF	MORENO VALLEY	CA		03/13/2025	8.125	469,305		(337)				600,000	01/22/2025
100201531	CF	SACRAMENTO	CA		03/13/2025	7.625	410,998		(268)				530,000	01/16/2025
100201532	CF	JUPITER	FL		03/13/2025	8.250	509,489		(161)				630,000	01/23/2025
100201533	CF	(WOODLAND HILLS AREA) LOS ANGE	CA		03/13/2025	8.000	636,827		(369)				770,000	02/06/2025
100201534		SILVER SPRING	MD		03/13/2025	8.000	417,091		(304)				512,000	01/10/2025
100201535	CF	SANTA ANA	CA		03/13/2025	7.125	293,303		(186)				975,000	01/10/2025
100201536	CF	BEAVERTON	OR		03/13/2025	7.750	423,102		(282)				516,000	02/03/2025
100201537		CORDOVA	TN		03/13/2025	7.375	150,472		(44)				255,000	01/31/2025
100201538		GREENSBORO	NC		03/13/2025	6.875	199,389		(28)				249,000	01/28/2025
100201539		RICHMOND	TX		03/13/2025	7.875	459,951		(134)				568,000	01/31/2025
100201540	CF	SANTA ROSA	CA		03/13/2025	7.375	127,648		(57)				490,000	01/06/2025
100201541		RENO	NV		03/13/2025	6.875	333,625		(73)				760,000	01/10/2025
100201542	CF	RALEIGH	NC		03/13/2025	7.125	347,986		(346)				452,000	01/28/2025
100201543		BAKERSFIELD	CA		03/13/2025	8.125	439,843		(185)				540,000	01/25/2025
100201544	CF	SAN TAN VALLEY	AZ		03/13/2025	7.875	278,298		(155)				370,000	01/17/2025
100201545	CF	LAKE WORTH	FL		03/13/2025	7.250	501,291		(100)				650,000	01/21/2025
100201547		INGLEWOOD	CA		03/13/2025	7.875	513,976		(258)				950,000	02/03/2025
100201548	CF	HACIENDA HEIGHTS	CA		03/13/2025	8.250	791,457		(461)				1,100,000	02/06/2025
100201549	CF	BLANCHARD	OK		03/13/2025	7.250	400,750		(169)				670,000	02/05/2025
100201550	CF	(LAKE BALBOA AREA) CITY OF LO	CA		03/13/2025	6.875	149,962		(18)				1,000,000	01/17/2025
100201551	CF	DUARTE	CA		03/13/2025	7.625	1,015,692		(363)				1,249,000	01/23/2025
100201552		LAKE FOREST	CA		03/13/2025	7.375	1,539,305		(439)				2,250,000	01/09/2025
100201553	CF	HAYES	VA		03/13/2025	7.125	525,364		(77)				801,000	01/29/2025
100201554		(GRANADA HILLS AREA) LOS ANGEL	CA		03/13/2025	7.250	714,281		(314)				880,000	01/22/2025
100201555	CF	ANAHEIM	CA		03/13/2025	8.000	703,609		(378)				975,000	02/05/2025
100201556		DELAND	FL		03/13/2025	7.625	237,120		(53)				314,000	01/13/2025
100201559	CF	HUNTINGTON BEACH	CA		03/13/2025	7.625	800,517		(438)				1,120,000	01/09/2025
100201561		GREENSBORO	NC		03/13/2025	7.375	173,338		(48)				240,000	01/16/2025
100201562	CF	LA GRANDE	OR		03/13/2025	8.000	246,345		(180)				315,000	01/21/2025
100201563	CF	LOS ALAMITOS	CA		03/13/2025	7.250	803,750		(176)				1,005,000	01/27/2025
100201564	CF	MANSFIELD	TX		03/13/2025	7.750	448,995		1,201				730,000	01/14/2025
100201565	CF	PEARLAND	TX		03/13/2025	7.875	534,179		(393)				640,000	02/04/2025
100201566		PALMETTO BAY	FL		03/13/2025	9.125	687,946		(212)				760,000	01/22/2025
100201567	CF	DAVENPORT	FL		03/13/2025	7.250	232,376		(108)				358,000	01/17/2025
100201568		AVON	MA		03/13/2025	7.375	462,143		(36)				772,000	01/30/2025
100201569	CF	LYNWOOD	CA		03/13/2025	7.625	784,064		(456)				951,000	01/08/2025
100201570		CARSON	CA		03/13/2025	7.500	351,010		(149)				430,000	01/07/2025
100201572	CF	GRAYSON	GA		03/13/2025	7.250	274,610		(89)				494,000	01/21/2025
100201573	CF	FOUNTAIN VALLEY	CA		03/13/2025	7.125	510,035		(236)				1,366,000	01/24/2025
100201574	CF	GARLAND	TX		03/13/2025	7.375	298,997		(65)				410,000	01/29/2025
100201575	CF	TARZANA	CA		03/13/2025	7.250	1,159,789		(715)				2,250,000	01/24/2025
100201577	CF	RIVERSIDE	CA		03/13/2025	7.250	296,525		(142)				740,000	01/08/2025
100201578	CF	SAVANNAH	GA		03/13/2025	7.750	332,072		(238)				405,000	12/27/2024
100201579		HOUSTON	TX		03/13/2025	7.250	423,510		(139)				560,000	02/03/2025
100201580		LAGRANGE	GA		03/13/2025	7.500	240,874		(104)				415,000	12/30/2024
100201582	CF	ALBUQUERQUE	NM		03/13/2025	7.250	120,296		196				412,000	01/22/2025
100201583		MIDLOTHIAN	VA		03/13/2025	6.750	534,416		(27)				732,000	01/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201584	CF	HOUSTON	TX		03/13/2025	7.500	206,344		(125)				264,000	01/28/2025
100201585	CF	CERRITOS	CA		03/13/2025	7.250	835,205		(376)				1,125,000	01/24/2025
100201586	CF	LOS ANGELES	CA		03/13/2025	7.250	455,391		(140)				1,050,000	01/27/2025
100201587	CF	CERRITOS	CA		03/13/2025	7.250	863,668		(399)				1,175,000	01/24/2025
100201588		KATY	TX		03/13/2025	7.250	338,999		1,098				420,000	01/24/2025
100201589	CF	SEATTLE	WA		03/13/2025	8.625	571,011		(299)				790,000	01/09/2025
100201590	CF	SNELLVILLE	GA		03/13/2025	7.875	237,099		(174)				327,000	01/10/2025
100201591	CF	HIALEAH GARDENS	FL		03/13/2025	7.875	415,011		(270)				580,000	01/13/2024
100201592	CF	WILLIS	TX		03/13/2025	7.500	249,874		(43)				293,000	01/30/2025
100201595	CF	KING GEORGE	VA		03/13/2025	7.125	710,690		(370)				930,000	02/03/2025
100201596		MIAMI	FL		03/13/2025	6.990	1,527,009		(305)				2,000,000	01/31/2025
100201597		MIAMI	FL		03/13/2025	7.625	867,763		(370)				1,000,000	01/31/2025
100201598	CF	CHARLESTOWN	RI		03/13/2025	7.500	411,495		(224)				735,000	02/01/2025
100201599	CF	GREENSBORO	NC		03/13/2025	8.875	287,061		(189)				385,000	01/24/2025
100201602	CF	MIAMI	FL		03/13/2025	6.990	303,931		(104)				431,000	01/21/2025
100201603	CF	ALISO VIEJO	CA		03/13/2025	8.125	368,855		4,562				750,000	12/02/2024
100201604	CF	CARMICHAEL	CA		03/13/2025	7.625	329,725		(189)				440,000	01/28/2025
100201606	CF	ORANGE BEACH	AL		03/13/2025	7.500	814,885		(408)				1,325,000	01/07/2025
100201608	CF	PORTLAND	OR		03/13/2025	7.750	830,300		(428)				980,000	02/06/2025
100201609		TAMPA	FL		03/13/2025	8.625	218,953		(146)				422,000	01/14/2025
100201610		MIAMI	FL		03/13/2025	6.990	687,294		(218)				860,000	01/31/2025
100201611	CF	ATLANTA	GA		03/13/2025	9.125	319,728		(207)				368,000	01/16/2025
100201612	CF	TULSA	OK		03/13/2025	8.375	1,156,418		(552)				1,500,000	01/29/2025
100201613	CF	SARASOTA	FL		03/13/2025	6.750	180,583		(34)				410,000	01/30/2025
100201614	CF	PALM BAY	FL		03/13/2025	6.625	192,999		83				286,000	01/30/2025
100201615		CUTLER BAY	FL		03/13/2025	7.750	485,381		(256)				620,000	02/04/2025
100201616	CF	HAMMOND	LA		03/13/2025	7.250	305,787		(113)				392,000	02/11/2025
100201617	CF	CAPE CORAL	FL		03/13/2025	6.750	158,255		25				310,000	01/31/2025
100201618	CF	MOBILE	AL		03/13/2025	7.500	187,507		(90)				244,000	02/06/2025
100201619	CF	PUNTA GORDA	FL		03/13/2025	6.750	156,534		54				299,000	01/31/2025
100201621	CF	PARKER	CO		03/13/2025	6.990	152,021		(50)				320,000	02/11/2025
100201622	CF	MIAMI	FL		03/13/2025	7.500	413,078		(257)				520,000	01/28/2025
100201623	CF	ESCONDIDO	CA		03/13/2025	6.990	654,787		2,008				1,025,000	10/21/2024
100201625		MIAMI	FL		03/13/2025	7.625	333,502		(253)				430,000	01/31/2025
100201626		BETHESDA	MD		03/13/2025	8.125	1,225,423		(799)				1,475,000	01/30/2025
100201627	CF	PENSACOLA BEACH	FL		03/13/2025	7.750	1,510,563		(1,289)				2,400,000	01/17/2025
100201628	CF	INLET BEACH	FL		03/13/2025	7.750	3,011,396		(2,490)				4,800,000	01/17/2025
100201630	CF	SCOTTSDALE	AZ		03/13/2025	6.875	1,222,037		24,149				1,500,000	01/17/2025
100201631	CF	OCALA	FL		03/13/2025	8.750	402,380		1,356				485,000	01/07/2025
100201632	CF	VISALIA	CA		03/13/2025	7.125	495,192		(137)				700,000	02/10/2025
100201633	CF	LAS VEGAS	NV		03/13/2025	8.750	386,409		(257)				900,000	01/28/2025
100201634	CF	MIDDLETON	ID		03/13/2025	7.375	424,214		(253)				565,000	01/28/2025
100201635	CF	TEMPE	AZ		03/13/2025	6.990	702,624		(88)				880,000	12/04/2024
100201636	CF	TONTITOWN	AR		03/13/2025	7.875	279,782		(201)				337,000	01/17/2025
100201637	CF	PENSACOLA	FL		03/13/2025	7.375	233,205		(116)				325,000	01/17/2025
100201639	CF	RED OAK	TX		03/13/2025	8.990	296,739		(193)				360,000	01/24/2025
100201640	CF	PENSACOLA	FL		03/13/2025	7.375	232,672		(110)				325,000	01/17/2025
100201641	CF	FORT WORTH	TX		03/13/2025	7.375	339,756		(111)				425,000	01/30/2025
100201642	CF	MENLO PARK	CA		03/13/2025	6.990	1,101,282		(224)				3,200,000	01/17/2025
100201643	CF	SALT LAKE CITY	UT		03/13/2025	6.875	1,737,061		(4)				2,500,000	01/16/2025
100201644	CF	GUNTERSVILLE	AL		03/13/2025	6.750	386,872		75				770,000	11/15/2024
100201645	CF	SAN ANTONIO	TX		03/13/2025	6.750	393,986		16				510,000	01/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201646	CF	WEST HILLS	CA		03/13/2025	7.375	609,183		(350)				740,000	01/28/2025
100201647	CF	PIKE ROAD	AL		03/13/2025	7.500	161,488		(86)				230,000	01/27/2025
100201648	CF	HOWARD	CO		03/13/2025	7.750	359,995		(204)				623,000	01/27/2025
100201649	CF	ALBUQUERQUE	NM		03/13/2025	7.875	183,489		(135)				278,000	01/29/2025
100201650	CF	PENSACOLA	FL		03/13/2025	7.375	232,020		(119)				325,000	01/17/2025
100201651	CF	WESLEY CHAPEL	FL		03/13/2025	7.500	478,678		(259)				613,000	01/29/2025
100201653	CF	CORONA	CA		03/13/2025	7.375	646,902		(306)				1,000,000	01/27/2025
100201654	CF	BRONX	NY		03/13/2025	6.990	469,191		39				960,000	01/14/2025
100201655	CF	PENSACOLA	FL		03/13/2025	7.375	234,312		(135)				325,000	01/17/2025
100201656	CF	LEESVILLE	SC		03/13/2025	7.750	224,147		(103)				700,000	01/22/2025
100201657	CF	MENDHAM	NJ		03/13/2025	7.875	1,382,479		(377)				1,825,000	02/04/2025
100201658	CF	SCHERTZ	TX		03/13/2025	7.990	429,591		(313)				516,000	01/31/2025
100201659	CF	OMAHA	NE		03/13/2025	7.990	279,449		(203)				345,000	02/03/2025
100201660	CF	IRVINE	CA		03/13/2025	7.500	879,838		(581)				1,395,000	01/31/2025
100201662	CF	EAST ORANGE	NJ		03/13/2025	6.625	483,213		224				900,000	01/31/2025
100201663	CF	NORTHWOOD	NH		03/13/2025	7.750	114,906		(90)				376,000	01/28/2025
100201664		MADISON	NJ		03/13/2025	7.375	738,807		(373)				1,034,000	01/31/2025
100201665	CF	NEW BRITAIN	CT		03/13/2025	7.750	202,020		(115)				280,000	01/31/2025
100201668	CF	JACKSONVILLE	FL		03/13/2025	6.990	638,964		(132)				830,000	01/30/2025
100201670	CF	BROOMFIELD	CO		03/13/2025	7.625	828,547		(538)				1,100,000	01/31/2025
100201672	CF	WINCHESTER	OH		03/13/2025	7.375	119,067		(43)				168,000	01/27/2025
100201673	CF	SUPPLY	NC		03/13/2025	9.625	236,938		(142)				324,000	01/27/2025
100201676	CF	SAINT PETERSBURG	FL		03/13/2025	7.250	513,466		(119)				679,000	02/03/2025
100201677	CF	LUBBOCK	TX		03/13/2025	8.375	160,401		(86)				225,000	01/16/2025
100201678	CF	RUIDOSO	NM		03/13/2025	7.750	803,457		(522)				1,189,000	01/30/2025
100201679		LOS ANGELES	CA		03/13/2025	7.750	915,447		(562)				1,275,000	01/28/2025
100201680	CF	APOLLO BEACH	FL		03/13/2025	8.990	1,050,363		(408)				1,175,000	01/23/2025
100201682	CF	VISTA	CA		03/13/2025	7.625	717,029		(544)				860,000	01/24/2025
100201683	CF	POWDER SPRINGS	GA		03/13/2025	7.625	156,308		(118)				300,000	01/21/2025
100201684	CF	NASHVILLE	TN		03/13/2025	7.500	477,098		(297)				585,000	01/15/2025
100201686	CF	MODESTO	CA		03/13/2025	7.250	1,265,694		(172)				2,250,000	01/27/2025
100201687	CF	MAYS LANDING	NJ		03/13/2025	7.875	109,554		(86)				155,000	01/31/2025
100201690		SCRANTON	PA		03/13/2025	6.750	374,709		141				594,000	01/30/2025
100201691	CF	TOMBALL	TX		03/13/2025	7.375	254,143		724				355,000	01/09/2025
100201694		OSTERVILLE	MA		03/18/2025	7.500	500,637		(286)				815,000	12/20/2024
100201695		ROCKVILLE	MD		03/18/2025	7.875	450,745		(208)				553,000	01/07/2025
100201696		HARKERS ISLAND	NC		03/18/2025	6.500	347,688		(226)				750,000	12/16/2024
100201697		SAN JOSE	CA		03/18/2025	7.625	692,362		(344)				930,000	01/31/2025
100201698		OCEAN PINES	MD		03/18/2025	6.875	222,713		449				345,000	12/20/2024
100201699		IRVING	TX		03/18/2025	7.500	339,198		(194)				568,000	12/19/2024
100201700		LEONIA	NJ		03/18/2025	7.250	489,250		(215)				760,000	12/12/2024
100201702		PEMBROKE PINES	FL		03/18/2025	7.250	739,101		(223)				975,000	12/17/2024
100201703		MERCED	CA		03/18/2025	7.250	321,338		(141)				425,000	01/30/2025
100201704		SAN DIEGO	CA		03/18/2025	6.875	586,992		1,157				1,350,000	12/20/2024
100201705		PFLUGERVILLE	TX		03/18/2025	6.875	485,316		(142)				690,000	12/19/2024
100201706		PHILADELPHIA	PA		03/18/2025	6.500	262,322		66				360,000	12/12/2024
100201707		JAMESPORT	NY		03/18/2025	7.250	522,839		(324)				727,000	12/13/2024
100201708		NUTLEY	NJ		03/18/2025	6.750	547,480		(81)				736,000	12/16/2024
100201709		PHILADELPHIA	PA		03/18/2025	7.000	378,255		(59)				540,000	12/13/2024
100201710		ROCKFORD	IL		03/18/2025	6.375	35,665		(18)				65,000	01/10/2025
100201711		VAN ALSTYNE	TX		03/18/2025	6.375	302,243		1,945				435,000	01/09/2025
100201712		MODESTO	CA		03/18/2025	7.250	361,515		(367)				595,000	01/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201713		PITTSBURGH	PA		03/18/2025	6.875	117,245		(51)				155,000	12/26/2024
100201714		HURRICANE	UT		03/18/2025	7.375	516,300		1,039				700,000	01/06/2025
100201715		PUYALLUP	WA		03/18/2025	7.500	369,889		(205)				695,000	12/20/2024
100201716		MERCED	CA		03/18/2025	7.250	345,572		(151)				452,000	01/02/2025
100201717		PLAINWELL	MI		03/18/2025	7.625	383,667		(159)				475,000	01/31/2025
100201718		LANCASTER	SC		03/18/2025	7.250	83,051		70				221,000	12/27/2024
100201719		LOS ANGELES	CA		03/18/2025	7.375	635,960		(244)				890,000	12/23/2024
100201721		PORT MATILDA	PA		03/18/2025	7.625	396,989		(107)				525,000	01/31/2025
100201722		BURNSVILLE	NC		03/18/2025	6.500	424,154		(31)				790,000	12/23/2024
100201724		KIRKLAND	WA		03/18/2025	6.250	316,102		242				1,805,000	01/16/2025
100201725		ERIE	PA		03/18/2025	7.625	79,555		(91)				107,000	01/31/2025
100201727		OCEAN CITY	NJ		03/18/2025	6.875	367,087		(121)				765,000	01/10/2025
100201728		LAVEEN	AZ		03/18/2025	7.875	300,074		(303)				498,000	01/21/2025
100201729		OJAI	CA		03/18/2025	7.250	312,945		(148)				2,500,000	01/22/2025
100201732		PHOENIX	AZ		03/18/2025	7.250	515,291		(43)				650,000	12/27/2024
100201733		KENT	WA		03/18/2025	6.875	362,353		(121)				740,000	01/14/2025
100201735		MASON	OH		03/18/2025	7.500	344,980		(182)				448,000	02/03/2025
100201736		LIVERMORE	CA		03/18/2025	7.375	758,951		1,432				985,000	01/03/2025
100201737		LOS ANGELES	CA		03/18/2025	7.000	576,373		(590)				960,000	01/29/2025
100201738		SAN ANTONIO	TX		03/18/2025	7.250	313,646		623				475,000	12/31/2024
100201740		FORKS	WA		03/18/2025	7.875	419,613		(61)				488,000	01/23/2025
100201741		LAKE HARMONY	PA		03/18/2025	7.500	433,904		(130)				555,000	01/10/2025
100201742		OVERLAND PARK	KS		03/18/2025	7.250	353,558		(192)				505,000	01/28/2025
100201744		CENTENNIAL	CO		03/18/2025	7.875	346,666		(92)				560,000	01/14/2025
100201745		SAN FRANCISCO	CA		03/18/2025	7.000	721,318		1,389				1,045,000	01/28/2025
100201746		BLOOMINGDALE	IL		03/18/2025	7.375	225,796		(143)				300,000	01/30/2025
100201747		HAMPSTEAD	NC		03/18/2025	7.750	821,942		(328)				1,116,000	01/28/2025
100201748		SELBYVILLE	DE		03/18/2025	7.875	417,715		(177)				545,000	01/31/2025
100201753	CF	HOFFMAN ESTATES	IL		03/18/2025	7.375	105,110		(29)				140,000	10/10/2024
100201754	CF	MIAMI BEACH	FL		03/18/2025	7.250	540,174		(217)				1,780,000	08/28/2024
100201755	CF	WATERBURY	CT		03/18/2025	7.125	238,131		(73)				455,000	10/08/2024
100201756	CF	MIDDLE VILLAGE	NY		03/18/2025	7.500	511,939		(790)				1,025,000	11/07/2024
100201757	CF	WILMINGTON	DE		03/18/2025	7.375	178,535		(25)				238,000	11/04/2024
100201760	CF	HOUSTON	TX		03/18/2025	7.500	176,417		(68)				250,000	09/11/2024
100201761		BROOKLYN	NY		03/18/2025	7.375	920,609		(456)				1,130,000	11/14/2024
100201763	CF	BLACKSBURG	VA		03/18/2025	8.250	312,476		(222)				376,000	08/23/2024
100201764	CF	SUGAR LAND	TX		03/18/2025	7.125	149,050		(8)				214,000	10/17/2024
100201765		WILMINGTON	NC		03/18/2025	7.500	145,494		(52)				205,000	10/16/2024
100201767	CF	FISHKILL	NY		03/18/2025	7.500	259,834		(193)				462,000	11/13/2024
100201769		HAMPSTEAD	NC		03/18/2025	7.250	468,814		(216)				748,000	10/16/2024
100201771		FORT WORTH	TX		03/18/2025	7.375	215,826		(16)				315,000	10/18/2024
100201772	CF	WILMINGTON	DE		03/18/2025	7.875	251,741		(184)				304,000	11/19/2024
100201773	CF	ANAHEIM	CA		03/18/2025	7.000	2,819,533		(127)				3,985,000	10/10/2024
100201774	CF	CHULA VISTA	CA		03/18/2025	7.000	805,802		(300)				1,325,000	10/22/2024
100201775	CF	HAYWARD	CA		03/18/2025	8.125	1,113,834		(785)				1,425,000	12/09/2024
100201776	CF	NOVATO	CA		03/18/2025	8.000	1,322,707		(955)				1,700,000	10/29/2024
100201777	CF	WEST PALM BEACH	FL		03/18/2025	7.250	486,261		(184)				685,000	09/27/2024
100201778	CF	ONSET	MA		03/18/2025	7.500	748,303		(226)				925,000	11/18/2024
100201780	CF	SAMMAMISH	WA		03/18/2025	7.500	1,803,862		(801)				2,225,000	11/04/2024
100201781	CF	MEMPHIS	TN		03/18/2025	7.750	124,302		(98)				156,000	10/21/2024
100201782	CF	PLAINFIELD	IL		03/18/2025	8.250	394,183		(155)				460,000	09/20/2024
100201783	CF	SAVANNAH	GA		03/18/2025	7.625	481,235		(211)				590,000	11/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201784	CF	PLANTATION	FL		03/18/2025	7.875	156,196		(124)				190,000	09/16/2024
100201785	CF	EAST BRIDGEWATER	MA		03/18/2025	7.750	598,186		(388)				726,000	11/21/2024
100201786	CF	SNOHOMISH	WA		03/18/2025	7.250	699,154		(83)				875,000	10/14/2024
100201788	CF	MERIDIAN	ID		03/18/2025	7.375	752,885		(392)				920,000	10/28/2024
100201789		NEWCASTLE	WA		03/18/2025	7.250	784,662		(348)				1,424,000	11/05/2024
100201790	CF	ROSEMEAD	CA		03/18/2025	8.375	875,152		(603)				1,050,000	11/12/2024
100201792	CF	TAMPA	FL		03/18/2025	7.750	378,756		(230)				462,000	08/05/2024
100201793	CF	SCOTTSDALE	AZ		03/18/2025	7.500	687,426		(305)				860,000	10/23/2024
100201794	CF	MORGAN HILL	CA		03/18/2025	7.125	1,061,021		(350)				1,315,000	11/06/2024
100201795	CF	CHICAGO	IL		03/18/2025	7.500	308,608		(127)				403,000	08/22/2024
100201796	CF	CHARLOTTE	NC		03/18/2025	7.250	428,326		(175)				535,000	11/01/2024
100201797	CF	SPRINGFIELD	OR		03/18/2025	8.375	343,810		(237)				442,000	11/22/2024
100201798	CF	SUNRISE	FL		03/18/2025	7.500	264,983		(196)				367,000	11/22/2024
100201799	CF	BENSALEM	PA		03/18/2025	7.875	346,740		(146)				439,000	11/01/2024
100201800	CF	TAMPA	FL		03/18/2025	7.250	278,183		(118)				360,000	11/04/2024
100201801	CF	EULESS	TX		03/18/2025	8.500	468,436		(240)				535,000	11/22/2024
100201802	CF	SAN LUIS OBISPO	CA		03/18/2025	7.000	857,510		(201)				1,067,500	11/15/2024
100201803	CF	CUTLER BAY	FL		03/18/2025	7.750	589,325		(186)				685,000	10/18/2024
100201804	CF	SPRINGFIELD	MA		03/18/2025	8.000	344,405		(155)				450,000	08/28/2024
100201805	CF	PEORIA	AZ		03/18/2025	7.500	250,423		(105)				391,000	08/26/2024
100201806		SOUTHLAKE	TX		03/18/2025	7.750	1,822,620		(1,350)				2,200,000	11/14/2024
100201809	CF	MANALAPAN	NJ		03/18/2025	7.625	266,375		(93)				356,000	11/27/2024
100201810	CF	GREENWOOD	SC		03/18/2025	7.250	167,552		(27)				239,000	11/12/2024
100201811	CF	GOLETA	CA		03/18/2025	6.750	858,023		20				1,290,000	10/02/2024
100201812	CF	STOCKTON	CA		03/18/2025	7.250	311,781		(52)				445,000	10/24/2024
100201813	CF	JACKSONVILLE	FL		03/18/2025	7.250	145,868		(21)				195,000	11/14/2024
100201814	CF	LOS ANGELES	CA		03/18/2025	7.500	1,336,545		(345)				1,625,000	09/25/2024
100201815	CF	IRVINE	CA		03/18/2025	7.625	1,334,947		(819)				1,750,000	11/18/2024
100201816	CF	SAN DIEGO	CA		03/18/2025	7.125	601,855		(202)				820,000	09/24/2024
100201817		HILTON HEAD ISLAND	SC		03/18/2025	7.375	585,443		(259)				720,000	11/26/2024
100201819	CF	LEHIGH ACRES	FL		03/18/2025	7.000	192,496		6				300,000	09/30/2024
100201820	CF	PROVIDENCE	RI		03/18/2025	7.250	294,876		(138)				495,000	11/01/2024
100201822	CF	JACKSON	CA		03/18/2025	8.375	309,561		(219)				400,000	09/17/2024
100201823	CF	DES MOINES	IA		03/18/2025	8.250	143,761		(108)				194,000	10/22/2024
100201825	CF	LOMITA	CA		03/18/2025	7.750	355,281		(206)				470,000	09/27/2024
100201827	CF	OXNARD	CA		03/18/2025	7.125	591,988		(229)				735,000	09/16/2024
100201828	CF	KATY	TX		03/18/2025	7.500	186,811		(143)				270,000	08/26/2024
100201829	CF	TYLER	TX		03/18/2025	7.625	103,115		(57)				149,000	09/30/2024
100201830	CF	RANCHO CUCAMONGA	CA		03/18/2025	7.500	738,393		(462)				1,214,000	10/11/2024
100201832	CF	APOPKA	FL		03/18/2025	7.000	199,148		(56)				410,000	11/15/2024
100201834	CF	READING	PA		03/18/2025	8.375	144,458		(100)				185,000	10/31/2024
100201835	CF	NEWARK	NJ		03/18/2025	7.625	604,921		(159)				800,000	09/30/2024
100201836	CF	FRAMINGHAM	MA		03/18/2025	7.000	327,686		(45)				703,000	11/18/2024
100201837	CF	BLOOMFIELD	CT		03/18/2025	7.250	294,128		19				400,000	11/15/2024
100201838	CF	BALTIMORE	MD		03/18/2025	7.750	217,644		(82)				285,000	12/28/2024
100201839	CF	WEST LAWN	PA		03/18/2025	7.250	167,878		(11)				227,000	10/29/2024
100201842	CF	FRIENDSWOOD	TX		03/18/2025	7.125	192,758		(17)				260,000	10/08/2024
100201843	CF	MOORPARK	CA		03/18/2025	7.500	1,218,006		(603)				1,590,000	11/05/2024
100201844	CF	COACHELLA	CA		03/18/2025	8.875	690,851		(229)				825,000	10/15/2024
100201845	CF	PALOS PARK	IL		03/18/2025	7.500	837,370		(371)				1,025,000	12/02/2024
100201846	CF	TULSA	OK		03/18/2025	7.250	1,011,630		(293)				1,260,000	09/23/2024
100201847	CF	ACWORTH	GA		03/18/2025	7.375	162,480		(105)				380,000	12/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201849	CF	LOS ANGELES	CA		03/18/2025	7.500	2,493,572		(629)				3,345,000	11/13/2024
100201852	CF	SPRING	TX		03/18/2025	7.500	41,564		(206)				320,000	10/29/2024
100201853	CF	WRIGHTWOOD	CA		03/18/2025	7.125	540,850		(190)				675,000	10/18/2024
100201854	CF	LAS VEGAS	NV		03/18/2025	7.125	513,946		(217)				640,000	10/24/2024
100201855	CF	N CAPE MAY	NJ		03/18/2025	7.250	540,242		(85)				676,000	10/23/2024
100201856	CF	LOVELAND	CO		03/18/2025	7.000	136,074		(37)				531,000	12/06/2024
100201859		AUSTELL	GA		03/18/2025	8.000	136,757		(94)				189,000	10/28/2024
100201860	CF	LYNNWOOD	WA		03/18/2025	7.250	420,154		(250)				780,000	11/12/2024
100201861	CF	EASTON	PA		03/18/2025	7.990	199,621		(145)				240,000	09/12/2024
100201864	CF	SAN JOSE	CA		03/18/2025	7.750	808,795		(449)				1,050,000	10/25/2024
100201865	CF	PHILADELPHIA	PA		03/18/2025	7.500	136,101		(35)				180,000	11/07/2024
100201866	CF	LAS VEGAS	NV		03/18/2025	7.625	132,760		(70)				185,000	10/09/2024
100201869	CF	CHULA VISTA	CA		03/18/2025	7.250	380,391		(180)				657,000	10/31/2024
100201870	CF	DENVER	CO		03/18/2025	7.375	363,705		(105)				515,000	10/10/2024
100201871	CF	HUNTERSVILLE	NC		03/18/2025	8.000	445,853		(247)				542,000	11/13/2024
100201872		LITHONIA	GA		03/18/2025	7.500	205,774		(67)				313,000	11/12/2024
100201873	CF	COCONUT CREEK	FL		03/18/2025	7.625	535,047		(292)				695,000	10/25/2024
100201874	CF	BAKERSFIELD	CA		03/18/2025	8.000	345,438		(249)				415,000	10/31/2024
100201875	CF	OKEMAH	OK		03/18/2025	7.500	392,036		(251)				530,000	10/24/2024
100201877	CF	PRINCETON	TX		03/18/2025	7.250	358,415		(144)				452,000	09/25/2024
100201878	CF	PORTLAND	OR		03/18/2025	7.375	436,582		(246)				716,000	11/21/2024
100201879	CF	HAINES CITY	FL		03/18/2025	7.875	266,495		(194)				320,000	11/27/2024
100201880	CF	NAPLES	FL		03/18/2025	7.250	1,006,224		(254)				1,255,000	10/16/2024
100201881	CF	LOUISVILLE	KY		03/18/2025	7.875	286,880		(107)				332,000	10/24/2024
100201883	CF	DOWNEY	CA		03/18/2025	8.000	573,904		(281)				700,000	10/08/2024
100201884	CF	AURORA	CO		03/18/2025	7.500	246,130		(137)				450,000	09/13/2024
100201885	CF	KYLE	TX		03/18/2025	7.500	611,742		(361)				745,000	08/29/2024
100201886	CF	PLAINFIELD	IN		03/18/2025	7.625	299,369		(167)				400,000	11/08/2024
100201887	CF	ATLANTA	GA		03/18/2025	7.125	1,058,206		(489)				1,600,000	09/26/2024
100201890	CF	BURGAW	NC		03/18/2025	7.625	145,835		(60)				212,000	12/05/2024
100201891	CF	MANCHESTER	NH		03/18/2025	7.250	578,138		(38)				780,000	10/23/2024
100201892		LIVINGSTON	NJ		03/18/2025	7.375	403,926		(76)				580,000	11/15/2024
100201893	CF	WASHINGTON	DC		03/18/2025	7.125	461,373		2				635,000	10/30/2024
100201894	CF	STOCKTON	CA		03/18/2025	7.250	287,571		(53)				410,000	10/24/2024
100201895	CF	ALEXANDRIA	VA		03/18/2025	7.250	316,628		(152)				680,000	11/14/2024
100201897	CF	SCOTTSDALE	AZ		03/18/2025	7.500	265,172		(1,681)				1,400,000	10/23/2024
100201899	CF	BUFFALO	NY		03/18/2025	7.625	172,516		(83)				228,000	10/21/2024
100201900	CF	HAYWARD	WI		03/18/2025	7.875	287,044		(153)				430,000	11/27/2024
100201902	CF	BALTIMORE	MD		03/18/2025	7.625	184,626		(63)				260,000	11/08/2024
100201903	CF	NORTH RIDGEVILLE	OH		03/18/2025	7.250	254,763		(18)				395,000	09/19/2024
100201904	CF	ORMOND BEACH	FL		03/18/2025	7.125	281,754		(20)				398,500	09/23/2024
100201905	CF	FRISCO	TX		03/18/2025	7.375	586,353		(311)				720,000	11/08/2024
100201906	CF	QUEEN CREEK	AZ		03/18/2025	7.750	616,973		(339)				760,000	11/01/2024
100201907	CF	CALABASAS	CA		03/18/2025	7.375	3,306,405		(1,044)				5,600,000	08/20/2024
100201908	CF	E PALO ALTO	CA		03/18/2025	7.375	1,033,770		(267)				1,280,000	10/11/2024
100201909	CF	BOCA RATON	FL		03/18/2025	7.375	2,032,025		(886)				2,875,000	10/30/2024
100201910	CF	DIAMOND BAR	CA		03/18/2025	7.000	712,925		(250)				1,210,000	10/04/2024
100201911	CF	UPPER SADDLE RIVER	NJ		03/18/2025	7.000	1,338,222		(257)				1,750,000	10/30/2024
100201912	CF	SPRINGFIELD	MA		03/18/2025	8.000	343,108		(135)				450,000	08/28/2024
100201913		LAS VEGAS	NV		03/18/2025	7.250	274,923		3,321				430,000	11/26/2024
100201914	CF	PHOENIX	AZ		03/18/2025	6.875	1,173,865		(100)				1,525,000	10/12/2024
100201915	CF	CLAYTON	NC		03/18/2025	7.500	529,627		(261)				690,000	11/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201916	CF	FREDERICK	CO		03/18/2025	7.500	346,135		(225)				479,000	11/01/2024
100201918	CF	PLANT CITY	FL		03/18/2025	7.750	289,773		(197)				350,000	09/12/2024
100201919	CF	WILLOW GROVE	PA		03/18/2025	7.500	219,832		(109)				310,000	10/04/2024
100201920	CF	EAST ORANGE	NJ		03/18/2025	7.500	366,962		907				490,000	11/07/2024
100201921	CF	OAKDALE	MN		03/18/2025	7.000	167,069		25				244,000	10/31/2024
100201924	CF	PITTSBURG	CA		03/18/2025	7.125	273,951		(469)				1,025,000	11/14/2024
100201926	CF	SAN LUIS OBISPO	CA		03/18/2025	7.125	1,016,303		(350)				1,255,000	11/21/2024
100201928	CF	CAPE CORAL	FL		03/18/2025	7.625	319,982		(240)				410,000	11/12/2024
100201929	CF	CONVERSE	TX		03/18/2025	7.875	230,962		(151)				300,000	09/05/2024
100201930	CF	PALM SPRINGS	CA		03/18/2025	7.875	160,525		(1,843)				1,500,000	11/20/2024
100201931	CF	PHILADELPHIA	PA		03/18/2025	7.500	101,771		(23)				135,500	09/25/2024
100201932	CF	GULF SHORES	AL		03/18/2025	7.750	379,420		(274)				487,000	10/31/2024
100201933	CF	LOS OSOS	CA		03/18/2025	7.375	654,306		(409)				870,000	11/09/2024
100201934	CF	BAKERSFIELD	CA		03/18/2025	7.750	312,243		(231)				400,000	11/08/2024
100201935	CF	VAN NUYS	CA		03/18/2025	7.990	956,100		(674)				1,150,000	10/22/2024
100201937	CF	COTO DE CAZA	CA		03/18/2025	7.375	876,692		(552)				2,800,000	11/15/2024
100201938	CF	SAN TAN VALLEY	AZ		03/18/2025	7.875	273,473		(198)				459,000	12/17/2024
100201939		MICHIGAN CITY	IN		03/18/2025	7.500	326,137		(228)				420,000	11/02/2024
100201940	CF	HONOLULU	HI		03/18/2025	7.250	475,960		(245)				620,000	11/06/2024
100201941	CF	MARGATE CITY	NJ		03/18/2025	7.990	620,225		(376)				960,000	11/08/2024
100201942	CF	MCLOUD	OK		03/18/2025	7.625	774,585		(334)				968,000	10/23/2024
100201945	CF	TURLOCK	CA		03/18/2025	7.375	231,640		(164)				300,000	11/26/2024
100201946	CF	PLEASANT HILL	CA		03/18/2025	7.000	531,227		(249)				960,000	11/08/2024
100201947	CF	HUNT VALLEY	MD		03/18/2025	7.625	510,998		(243)				1,600,000	10/30/2024
100201948	CF	SIMI VALLEY	CA		03/18/2025	7.125	757,607		(234)				1,465,000	11/04/2024
100201949	CF	MESA	AZ		03/18/2025	7.875	297,631		(212)				361,000	11/22/2024
100201950	CF	BELLEVUE	WA		03/18/2025	7.625	1,386,491		(627)				1,700,000	09/24/2024
100201954	CF	BRADENTON	FL		03/18/2025	7.250	303,339		(68)				431,000	11/15/2024
100201955	CF	FLAGLER BEACH	FL		03/18/2025	7.750	424,242		(160)				600,000	11/13/2024
100201957	CF	LABELLE	FL		03/18/2025	7.500	949,897		(477)				1,175,000	11/19/2024
100201959	CF	HOUSTON	TX		03/18/2025	7.250	141,358		(17)				200,000	10/18/2024
100201960	CF	HOPE MILLS	NC		03/18/2025	7.625	167,709		(81)				219,000	10/18/2024
100201961	CF	SEASIDE	OR		03/18/2025	7.250	1,074,617		4,562				1,630,000	10/21/2024
100201963	CF	NORTH BRANFORD	CT		03/18/2025	7.500	783,840		(355)				1,100,000	11/18/2024
100201964	CF	MONTGOMERY	TX		03/18/2025	7.875	236,803		(175)				287,000	09/11/2024
100201965	CF	SANDPOINT	ID		03/18/2025	7.125	1,146,199		(200)				1,450,000	11/19/2024
100201966	CF	CHICAGO	IL		03/18/2025	7.250	656,438		(277)				860,000	10/30/2024
100201967		PHILADELPHIA	PA		03/18/2025	7.375	149,619		(11)				235,000	12/04/2024
100201968	CF	BERKELEY	CA		03/18/2025	7.250	986,046		(414)				1,380,000	10/28/2024
100201970	CF	CLEARWATER	FL		03/18/2025	7.125	130,711		(140)				250,000	08/30/2024
100201971	CF	DRAPER	UT		03/18/2025	7.875	1,025,794		(367)				1,200,000	10/30/2024
100201972	CF	BOTHELL	WA		03/18/2025	7.625	636,498		(340)				775,000	11/12/2024
100201973	CF	ALEXANDRIA	VA		03/18/2025	7.990	662,780		(387)				870,000	10/24/2024
100201974	CF	LOS ANGELES	CA		03/18/2025	7.500	766,392		(359)				1,000,000	11/20/2024
100201975	CF	BAKERSFIELD	CA		03/18/2025	7.750	205,456		(152)				282,000	11/08/2024
100201976	CF	NASHVILLE	TN		03/18/2025	7.125	304,275		(115)				410,000	11/20/2024
100201977	CF	THE WOODLANDS	TX		03/18/2025	7.250	389,897		(232)				639,000	11/12/2024
100201978	CF	PLAIN CITY	UT		03/18/2025	7.125	530,726		(187)				665,000	11/01/2024
100201979	CF	CLERMONT	FL		03/18/2025	7.625	592,318		(194)				652,000	10/08/2024
100201980	CF	WAHIAWA	HI		03/18/2025	8.250	997,700		(649)				1,280,000	12/02/2024
100201981	CF	POULSBO	WA		03/18/2025	7.250	739,553		(195)				920,000	09/19/2024
100201982	CF	EAST BRIDGEWATER	MA		03/18/2025	7.500	717,899		(300)				930,000	09/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100201983	CF	FALL RIVER	MA		03/18/2025	7.625	473,113		(149)				636,000	10/18/2024
100201984	CF	LAS VEGAS	NV		03/18/2025	7.125	317,527		(137)				416,000	11/11/2024
100201985	CF	RESEDA	CA		03/18/2025	8.875	642,333		(394)				825,000	09/04/2024
100201986	CF	MEDWAY	MA		03/18/2025	7.250	418,630		(124)				650,000	11/04/2024
100201987	CF	PHILADELPHIA	PA		03/18/2025	7.500	167,246		(67)				235,000	10/02/2024
100201988	CF	HOLLISTER	MO		03/18/2025	7.625	150,421		(41)				209,000	09/06/2024
100201990	CF	BURBANK	CA		03/18/2025	7.250	719,589		(126)				900,000	09/25/2024
100201992	CF	MODESTO	CA		03/18/2025	8.375	541,838		(327)				655,000	09/30/2024
100201994		NEW MILFORD	CT		03/18/2025	7.375	185,257		(12)				268,000	10/23/2024
100201996	CF	NEWBURGH	NY		03/18/2025	7.750	171,213		(127)				280,000	11/05/2024
100201997	CF	APPLE VALLEY	CA		03/18/2025	8.500	481,334		(237)				530,000	12/06/2024
100201998		LYNWOOD	CA		03/18/2025	7.875	467,557		(213)				700,000	10/24/2024
100202001	CF	LONG BEACH	CA		03/18/2025	7.000	715,471		(54)				1,350,000	09/23/2024
100202002	CF	GOLDEN	CO		03/18/2025	8.375	442,785		(305)				656,000	11/01/2024
100202003	CF	MIAMI GARDENS	FL		03/18/2025	7.000	176,001		(46)				580,000	10/25/2024
100202004	CF	ALBANY	NY		03/18/2025	7.000	212,489		42				310,000	10/28/2024
100202005	CF	SNELLVILLE	GA		03/18/2025	7.500	328,744		(252)				448,000	09/18/2024
100202007	CF	EUCLID	OH		03/18/2025	7.125	119,515		(76)				155,000	09/16/2024
100202009		SHELBY	NC		03/18/2025	7.125	109,552		(45)				172,000	09/16/2024
100202010	CF	GOLDSBORO	NC		03/18/2025	7.125	184,154		(115)				241,000	09/13/2024
100202011	CF	EATON	OH		03/18/2025	7.375	144,818		4				195,000	11/21/2024
100202013	CF	BRUNSWICK	GA		03/18/2025	7.250	130,662		(31)				173,000	12/12/2024
100202014	CF	NORTH LAS VEGAS	NV		03/18/2025	7.000	236,120		(4)				340,000	11/25/2024
100202015		PHILADELPHIA	PA		03/18/2025	7.250	171,177		(61)				260,000	10/11/2024
100202016	CF	SILER CITY	NC		03/18/2025	7.750	159,069		(98)				215,000	11/19/2024
100202017		HOUSTON	TX		03/18/2025	7.375	91,568		772				235,000	09/19/2024
100202018		PITTSBURGH	PA		03/18/2025	7.500	264,223		(57)				355,000	12/23/2024
100202019	CF	NORTH LAS VEGAS	NV		03/18/2025	6.875	232,048		(4)				360,000	11/26/2024
100202020	CF	MILWAUKEE	WI		03/18/2025	7.375	95,918		(12)				128,000	11/18/2024
100202021	CF	GARY	IN		03/18/2025	7.250	118,138		(11)				158,000	11/21/2024
100202022	CF	DETROIT	MI		03/18/2025	7.500	135,079		(48)				190,000	12/20/2024
100202024	CF	SAN ANTONIO	TX		03/18/2025	7.250	217,421		2,708				285,000	12/18/2024
100202025	CF	MEMPHIS	TN		03/18/2025	7.375	151,504		(44)				200,000	11/22/2024
100202027	CF	KANSAS CITY	MO		03/18/2025	7.125	131,655		(11)				176,000	12/03/2024
100202028	CF	CHICAGO HEIGHTS	IL		03/18/2025	7.000	99,932		7				135,000	11/25/2024
100202029	CF	WALNUT COVE	NC		03/18/2025	7.250	125,430		(22)				175,000	12/12/2024
100202031	CF	WARREN	MI		03/18/2025	6.875	157,201		16				215,000	12/11/2024
100202032	CF	MARKHAM	IL		03/18/2025	7.250	149,767		(15)				201,000	12/13/2024
100202033	CF	MUNHALL	PA		03/18/2025	7.375	113,951		22				155,000	12/20/2024
100202034	CF	COLUMBUS	OH		03/18/2025	7.375	171,823		(12)				230,000	11/20/2024
100202035	CF	PUEBLO	CO		03/18/2025	8.000	87,012		(8)				116,000	12/13/2024
100202036	CF	GARY	IN		03/18/2025	7.250	165,218		(24)				221,000	12/13/2024
100202037	CF	BALTIMORE	MD		03/18/2025	7.375	131,239		(16)				180,000	12/03/2024
100202038	CF	TYLER	TX		03/18/2025	7.375	181,724		(49)				240,000	12/13/2024
100202040	CF	AUBURN	MI		03/18/2025	7.250	164,663		(23)				235,000	12/05/2024
100202041	CF	MEMPHIS	TN		03/18/2025	7.250	113,400		2				152,500	12/09/2024
100202042	CF	TROY	OH		03/18/2025	7.250	135,848		(33)				225,000	11/20/2024
100202043	CF	PHILADELPHIA	PA		03/18/2025	7.125	222,113		15				300,000	12/11/2024
100202044	CF	GARY	IN		03/18/2025	7.125	115,465		32				158,000	11/21/2024
100202045		BROWNSVILLE	TX		03/18/2025	7.250	118,756		(43)				195,000	12/04/2024
100202046	CF	CINCINNATI	OH		03/18/2025	7.000	96,567		2				150,000	12/16/2024
100202047	CF	KANSAS CITY	MO		03/18/2025	7.000	133,517		29				182,000	11/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202048	CF	SAN BENITO	TX		03/18/2025	7.250	95,203		(58)				132,000	12/10/2024
100202049	CF	SAN JUAN	TX		03/18/2025	7.625	152,934		(55)				215,000	12/02/2024
100202050	CF	SCHENECTADY	NY		03/18/2025	7.250	144,395		(1)				194,000	12/30/2024
100202051		MCDONOUGH	GA		03/18/2025	10.250	189,340		(72)				283,000	11/26/2024
100202052	CF	NEW BRITAIN	CT		03/18/2025	7.250	228,014		(19)				305,000	11/22/2024
100202054	CF	MILLBROOK	AL		03/18/2025	8.125	125,930		(22)				167,000	12/06/2024
100202055	CF	WICHITA FALLS	TX		03/18/2025	7.000	84,639		14				115,000	11/21/2024
100202056	CF	TULSA	OK		03/18/2025	7.000	151,582		16				220,000	11/20/2024
100202057	CF	JACKSONVILLE	FL		03/18/2025	7.250	183,334		(16)				245,000	12/02/2024
100202058	CF	HAZEL PARK	MI		03/18/2025	7.000	132,440		18				181,000	11/22/2024
100202059	CF	YORK	PA		03/18/2025	7.375	157,362		(59)				214,000	11/21/2024
100202060	CF	WILSON	NC		03/18/2025	8.000	95,700		(16)				127,000	12/09/2024
100202061	CF	BALTIMORE	MD		03/18/2025	7.125	155,910		(58)				206,000	11/22/2024
100202062	CF	SULPHUR SPRINGS	TX		03/18/2025	7.250	155,611		(27)				207,000	11/27/2024
100202064	CF	YORK	PA		03/18/2025	7.125	155,600		(4)				209,000	11/21/2024
100202066	CF	BALTIMORE	MD		03/18/2025	7.250	159,247		10				215,000	11/29/2024
100202067	CF	COVINGTON	KY		03/18/2025	7.125	123,139		(33)				163,000	11/21/2024
100202068	CF	NASHVILLE	TN		03/18/2025	7.000	289,597		(120)				380,000	11/21/2024
100202069	CF	ALBERT LEA	MN		03/18/2025	7.500	86,499		(15)				115,000	11/25/2024
100202071	CF	KNOXVILLE	TN		03/18/2025	7.000	165,312		(2)				222,000	12/04/2024
100202073	CF	HAMBURG	NY		03/18/2025	7.625	155,532		(43)				205,000	01/09/2025
100202075	CF	COLUMBUS	OH		03/18/2025	7.250	178,129		(76)				250,000	11/27/2024
100202076	CF	MULDRAUGH	KY		03/18/2025	7.625	168,963		(86)				229,000	10/30/2024
100202077	CF	SPRINGFIELD	OH		03/18/2025	7.000	94,594		21				129,000	11/07/2024
100202078	CF	CLEVELAND	OH		03/18/2025	7.125	115,476		(6)				155,000	10/30/2024
100202080	CF	HOLLY HILL	FL		03/18/2025	8.000	194,496		(137)				252,000	11/13/2024
100202082		ORLANDO	FL		03/18/2025	7.250	246,371		1				379,000	01/07/2025
100202083	CF	KANSAS CITY	KS		03/18/2025	6.875	140,531		5				256,000	11/27/2024
100202084	CF	SCHENECTADY	NY		03/18/2025	7.000	152,947		50				210,000	11/19/2024
100202085	CF	WARRENSVILLE HEIGHTS	OH		03/18/2025	7.125	166,467		13				225,000	11/13/2024
100202086	CF	SAN ANTONIO	TX		03/18/2025	7.125	174,488		(3)				270,000	11/18/2024
100202087	CF	MILWAUKEE	WI		03/18/2025	7.000	73,645		11				101,000	11/22/2024
100202089	CF	FOLCROFT	PA		03/18/2025	7.000	165,203		32				241,000	11/15/2024
100202090	CF	BALTIMORE	MD		03/18/2025	7.250	156,767		(8)				225,000	12/16/2024
100202091	CF	MACON	GA		03/18/2025	7.375	99,910		(28)				132,000	11/15/2024
100202092	CF	KANSAS CITY	MO		03/18/2025	7.375	154,464		(91)				206,000	12/05/2024
100202094	CF	ST. LOUIS	MO		03/18/2025	7.250	97,191		(8)				130,000	12/04/2024
100202095	CF	COLUMBUS	GA		03/18/2025	7.000	97,560		1,438				128,000	11/25/2024
100202096	CF	DETROIT	MI		03/18/2025	7.250	94,439		(22)				125,000	12/06/2024
100202097		BRECKENRIDGE HILLS	MO		03/18/2025	7.250	83,658		2				130,000	11/25/2024
100202098	CF	STATESVILLE	NC		03/18/2025	7.250	136,155		(35)				180,000	12/09/2024
100202099	CF	LEBANON	PA		03/18/2025	7.375	93,361		(5)				125,000	12/06/2024
100202100	CF	FRONT ROYAL	VA		03/18/2025	6.875	239,325		(137)				311,000	12/04/2024
100202101	CF	PLAINVILLE	CT		03/18/2025	7.250	237,441		(37)				316,000	12/03/2024
100202102	CF	STEUBENVILLE	OH		03/18/2025	7.250	90,207		(14)				123,000	12/19/2024
100202103	CF	RICHMOND HEIGHTS	OH		03/18/2025	7.125	217,894		23				295,000	11/23/2024
100202104	CF	CHICAGO	IL		03/18/2025	7.125	94,558		1,248				128,000	12/03/2024
100202105	CF	PHILADELPHIA	PA		03/18/2025	7.875	222,761		(64)				297,000	12/09/2024
100202106	CF	BRIDGMAN	MI		03/18/2025	7.250	205,145		(42)				275,000	11/26/2024
100202107	CF	BROWNSVILLE	TX		03/18/2025	7.125	177,573		(20)				254,000	12/12/2024
100202108	CF	KANSAS CITY	MO		03/18/2025	7.000	170,275		11				230,000	11/20/2024
100202109	CF	SCHENECTADY	NY		03/18/2025	7.375	217,661		18				298,000	12/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202110		MEMPHIS	TN		03/18/2025	7.250	179,123		(139)				265,000	11/27/2024
100202111	CF	FERGUSON	MO		03/18/2025	7.250	158,456		(35)				210,000	12/20/2024
100202112	CF	CHATTANOOGA	TN		03/18/2025	7.625	150,442		(73)				196,000	11/27/2024
100202113	CF	OKLAHOMA CITY	OK		03/18/2025	7.000	193,315		(1)				285,000	11/27/2024
100202114	CF	FLINT	MI		03/18/2025	7.000	77,429		10				105,000	11/20/2024
100202115	CF	TITUSVILLE	FL		03/18/2025	7.000	199,189		(157)				295,000	11/27/2024
100202116	CF	WILSON	NC		03/18/2025	6.875	168,039		(12)				244,000	12/12/2024
100202117	CF	MUSKEGON	MI		03/18/2025	7.125	170,803		(68)				240,000	12/10/2024
100202118	CF	ST. LOUIS	MO		03/18/2025	7.500	80,738		6				110,000	12/02/2024
100202119	CF	KANSAS CITY	KS		03/18/2025	7.125	125,104		(3)				175,000	11/26/2024
100202120	CF	WILSON	NC		03/18/2025	7.750	158,063		(3)				212,000	12/12/2024
100202121	CF	DOVER	PA		03/18/2025	7.375	164,262		(30)				219,000	11/27/2024
100202122	CF	JACKSONVILLE	FL		03/18/2025	7.250	75,294		(14)				120,000	12/13/2024
100202123	CF	STEUBENVILLE	OH		03/18/2025	7.375	106,591		(26)				145,000	12/05/2024
100202124	CF	MEMPHIS	TN		03/18/2025	7.250	126,689		(2)				170,000	12/09/2024
100202125	CF	SARASOTA	FL		03/18/2025	6.750	144,927		1,841				221,000	12/11/2024
100202126	CF	INDIAN TRAIL	NC		03/18/2025	7.000	209,627		(22)				300,000	12/09/2024
100202127		DETROIT	MI		03/18/2025	7.750	109,971		(54)				165,000	12/10/2024
100202128	CF	LAS VEGAS	NV		03/18/2025	7.000	335,669		(8)				451,000	11/18/2024
100202129	CF	COLUMBUS	GA		03/18/2025	7.375	240,381		(79)				316,000	01/09/2025
100202131	CF	CLIFTON HEIGHTS	PA		03/18/2025	7.000	202,173		36				275,000	11/08/2024
100202132	CF	MANSFIELD	OH		03/18/2025	7.875	104,058		(7)				139,000	12/09/2024
100202133	CF	LANSING	MI		03/18/2025	7.125	89,819		(10)				120,000	11/18/2024
100202134	CF	SAN BERNARDINO	CA		03/18/2025	7.375	500,460		(147)				665,000	12/03/2024
100202136	CF	GASTONIA	NC		03/18/2025	6.875	219,750		2				317,000	11/19/2024
100202137	CF	VIRGINIA BEACH	VA		03/18/2025	6.750	235,662		(132)				460,000	12/12/2024
100202138	CF	PHILADELPHIA	PA		03/18/2025	7.375	104,226		(2)				140,000	11/06/2024
100202140	CF	KANSAS CITY	MO		03/18/2025	7.125	136,697		(46)				221,000	12/20/2024
100202141		MONTGOMERY	AL		03/18/2025	7.875	81,022		(26)				123,000	11/25/2024
100202142	CF	CORPUS CHRISTI	TX		03/18/2025	7.000	208,347		3,072				313,000	11/06/2024
100202143	CF	MONTGOMERY	AL		03/18/2025	7.000	169,693		1				229,000	10/31/2024
100202144	CF	PANAMA CITY	FL		03/18/2025	7.750	81,192		(47)				105,000	12/12/2024
100202148	CF	YORK	PA		03/18/2025	7.250	120,484		(24)				160,000	11/13/2024
100202149	CF	CORPUS CHRISTI	TX		03/18/2025	7.125	152,468		(13)				204,000	11/01/2024
100202150		NEWARK	OH		03/18/2025	7.500	109,020		(22)				167,000	11/15/2024
100202151	CF	LINTON	IN		03/18/2025	7.000	117,153		28				165,000	11/05/2024
100202152	CF	TAMPA	FL		03/18/2025	7.125	204,912		(8)				275,000	11/07/2024
100202154	CF	JOHNSON CITY	NY		03/18/2025	7.250	83,764		(7)				122,000	12/10/2024
100202155	CF	CHATTANOOGA	TN		03/18/2025	7.000	83,560		(22)				140,000	11/20/2024
100202156	CF	MOSES LAKE	WA		03/18/2025	7.250	193,197		(38)				275,000	11/05/2024
100202157		NICEVILLE	FL		03/18/2025	7.375	198,008		2,320				299,900	12/05/2024
100202159		PERRY	GA		03/18/2025	7.375	184,384		(117)				325,000	11/12/2024
100202161	CF	PHILADELPHIA	PA		03/18/2025	7.125	325,451		77				444,000	12/10/2024
100202163	CF	BURLESON	TX		03/18/2025	7.625	250,005		(109)				350,000	11/14/2024
100202164	CF	FRESNO	CA		03/18/2025	7.625	326,928		(149)				429,000	11/20/2024
100202165	CF	KANSAS CITY	MO		03/18/2025	7.125	136,204						183,000	12/06/2024
100202166	CF	COLUMBUS	OH		03/18/2025	7.000	132,072		16				179,000	11/26/2024
100202167	CF	ALBANY	NY		03/18/2025	7.250	214,710		17				290,000	12/16/2024
100202168	CF	SPRINGFIELD	OH		03/18/2025	7.750	97,662		20				133,000	12/04/2024
100202171	CF	WINFIELD	KS		03/18/2025	7.125	111,106		(19)				147,900	11/15/2024
100202172	CF	GLEN BURNIE	MD		03/18/2025	7.125	335,068		23				455,000	11/06/2024
100202173		ALLEN PARK	MI		03/18/2025	7.000	134,548		(29)				195,000	11/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202174	CF	SAINT ANN	MO		03/18/2025	7.625	128,081		(48)				168,000	11/01/2024
100202175		RIVIERA BEACH	FL		03/18/2025	7.750	149,620		(70)				225,000	11/26/2024
100202176		ALLEN PARK	MI		03/18/2025	7.000	183,445		37				268,000	10/31/2024
100202178	CF	GREENSBORO	NC		03/18/2025	8.875	100,872		(65)				129,000	11/08/2024
100202179	CF	AUGUSTA	GA		03/18/2025	7.375	174,487		2,448				228,000	10/31/2024
100202180		ALLEN PARK	MI		03/18/2025	7.500	135,073		(50)				200,000	11/12/2024
100202181	CF	MODESTO	CA		03/18/2025	7.125	277,924		(83)				460,000	11/05/2024
100202186	CF	DEARBORN HEIGHTS	MI		03/18/2025	7.625	107,449		(52)				156,000	11/13/2024
100202187	CF	MILWAUKEE	WI		03/18/2025	7.125	105,052		(9)				141,000	11/21/2024
100202188		NORTHRIDGE	CA		03/18/2025	7.000	857,168		(213)				1,400,000	11/12/2024
100202189	CF	GRAND RAPIDS	MI		03/18/2025	7.000	154,439		1				225,000	11/15/2024
100202190	CF	LEBANON	PA		03/18/2025	7.000	126,697		18				172,000	11/08/2024
100202192	CF	JACKSONVILLE	FL		03/18/2025	7.375	113,162		(25)				150,000	11/01/2024
100202193	CF	MILLBROOK	AL		03/18/2025	7.625	106,979		(44)				140,000	11/26/2024
100202194	CF	BOWLING GREEN	KY		04/17/2025	7.000	117,306		(88)				260,000	03/18/2025
100202195	CF	SAN TAN VALLEY	AZ		04/17/2025	7.500	417,418		(229)				510,000	03/14/2025
100202198	CF	NAPLES	FL		04/17/2025	7.250	469,883		(155)				655,000	03/27/2025
100202199	CF	NORTHRIDGE	CA		04/17/2025	6.625	450,951		(56)				2,150,000	03/18/2025
100202200	CF	PRESCOTT	AZ		04/17/2025	7.375	259,757		(160)				620,000	03/14/2025
100202202	CF	BOCA RATON	FL		04/17/2025	7.625	233,413		(259)				465,000	02/13/2025
100202203	CF	MIDLOTHIAN	IL		04/17/2025	7.125	143,429		(25)				200,000	03/13/2025
100202206	CF	RESEDA	CA		04/17/2025	6.875	683,888		(212)				985,000	03/24/2025
100202207	CF	HOUSTON	TX		04/17/2025	7.750	162,869		(107)				214,000	03/14/2025
100202208	CF	LILBURN	GA		04/17/2025	7.875	416,105		(268)				527,000	03/07/2025
100202209	CF	DILLON	CO		04/17/2025	7.250	592,410		(298)				2,100,000	03/31/2025
100202210	CF	MOONACHIE	NJ		04/17/2025	7.375	403,702		(140)				485,000	03/17/2025
100202211	CF	MOORPARK	CA		04/17/2025	7.000	558,849		(50)				1,720,000	03/21/2025
100202212	CF	LITTLETON	CO		04/17/2025	7.375	754,052		(161)				930,000	03/14/2025
100202216	CF	JACKSONVILLE	FL		04/17/2025	7.250	328,966		(159)				410,000	03/21/2025
100202219	CF	GLENDALE	AZ		04/17/2025	7.375	170,544		(57)				244,000	03/10/2025
100202220	CF	ROME	GA		04/17/2025	7.375	185,701		(67)				258,000	03/10/2025
100202221	CF	LA GRANGE	KY		04/17/2025	6.875	211,712		14				322,000	03/17/2025
100202222	CF	WASHINGTON	DC		04/17/2025	9.125	344,988		(192)				440,000	03/19/2025
100202223	CF	BARDSTOWN	KY		04/17/2025	6.875	136,062		18				209,000	03/18/2025
100202224	CF	LOS ANGELES	CA		04/17/2025	7.000	1,365,859		(196)				1,815,000	03/25/2025
100202225	CF	SCOTTSDALE	AZ		04/17/2025	6.625	1,003,582		(147)				3,500,000	03/11/2025
100202227	CF	FORT PIERCE	FL		04/17/2025	7.375	267,810		(59)				355,000	03/17/2025
100202228	CF	PHILADELPHIA	PA		04/17/2025	7.375	141,126		(44)				190,000	03/17/2025
100202229	CF	SANTA ANA	CA		04/17/2025	6.875	1,690,603		(461)				2,100,000	03/28/2025
100202230	CF	ELLICOTT CITY	MD		04/17/2025	7.125	829,418		(275)				1,030,000	03/25/2025
100202232	CF	HOUSTON	TX		04/17/2025	7.250	359,950		(199)				465,000	03/12/2025
100202233	CF	NORTH PORT	FL		04/17/2025	7.250	245,336		(108)				300,000	03/17/2025
100202234	CF	ONTARIO	CA		04/17/2025	7.250	358,661		(205)				573,000	03/18/2025
100202236	CF	FLORENCE	KY		04/17/2025	7.625	215,523		(71)				265,000	03/19/2025
100202238	CF	ATLANTA	GA		04/17/2025	7.500	155,410		(58)				222,000	03/27/2025
100202239	CF	TUCSON	AZ		04/17/2025	6.625	464,203		(33)				733,000	03/20/2025
100202240	CF	CHARLOTTE	NC		04/17/2025	6.750	480,880		92				745,000	03/17/2025
100202241	CF	PACOIMA	CA		04/17/2025	7.375	227,028		(95)				350,000	03/17/2025
100202243	CF	LOS ANGELES	CA		04/17/2025	8.125	785,418		(491)				1,000,000	03/12/2025
100202245	CF	LAS VEGAS	NV		04/17/2025	6.875	249,134		(67)				457,000	03/12/2025
100202246	CF	JERSEY CITY	NJ		04/17/2025	7.250	261,408		(113)				340,000	03/19/2025
100202247	CF	LEMOORE	CA		04/17/2025	8.750	335,049		(195)				458,000	03/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202250	CF	SAN GABRIEL	CA		04/17/2025	7.125	606,538		(254)				800,000	03/17/2025
100202251	CF	BUENA PARK	CA		04/17/2025	7.000	955,688		(322)				1,175,000	03/28/2025
100202256	CF	RIDGECREST	CA		04/17/2025	6.750	258,420		(52)				415,000	03/21/2025
100202257	CF	OAKHURST	CA		04/17/2025	7.375	267,711		(103)				372,000	03/17/2025
100202260	CF	HARRISON TOWNSHIP	MI		04/17/2025	7.250	346,400		(155)				450,000	03/14/2025
100202261		LOS ANGELES	CA		04/17/2025	7.250	823,896		(76)				1,200,000	03/13/2025
100202264	CF	LAS VEGAS	NV		04/17/2025	7.125	972,653		(391)				1,200,000	03/28/2025
100202265	CF	LOMITA	CA		04/17/2025	7.375	1,035,604		(661)				1,388,000	03/25/2025
100202349	CF	LOS ANGELES (ENCINO AR	CA		03/19/2025	6.999	3,575,629		(606)				5,149,000	09/13/2024
100202350	CF	MIAMI	FL		03/19/2025	7.124	454,941		(34)				540,000	12/30/2024
100202351	CF	IMPERIAL	CA		03/19/2025	7.500	361,808		(239)				465,000	02/25/2025
100202352		NORTH HIGHLANDS	CA		03/19/2025	7.250	400,817		13				545,000	09/18/2024
100202353	CF	CAMDEN	NJ		03/19/2025	7.874	122,641		(51)				180,000	01/31/2025
100202354	CF	WELLINGTON	FL		03/19/2025	7.374	484,681		(220)				685,000	02/28/2025
100202355	CF	LOS ANGELES	CA		03/19/2025	8.500	2,695,162		(1,547)				3,250,000	01/30/2025
100202356	CF	LAGUNA NIGEL	CA		03/19/2025	8.750	2,325,976		(1,342)				2,842,000	01/27/2025
100202357	CF	BROOKLYN	NY		03/19/2025	7.249	432,860		(113)				1,780,000	02/14/2025
100202358	CF	PORTLAND	OR		03/19/2025	7.125	539,231		(159)				840,000	01/22/2025
100202359	CF	ORLANDO	FL		03/19/2025	8.250	184,248		(91)				330,000	01/16/2025
100202360		BROWNS MILLS	NJ		03/19/2025	8.124	269,878		(68)				356,800	12/13/2024
100202361	CF	MALIBU	CA		03/19/2025	7.375	1,629,018		(476)				2,300,000	01/22/2025
100202362		ELIZABETH	NJ		03/19/2025	7.874	407,507		(105)				660,000	12/11/2024
100202366	CF	NORTHRIDGE	CA		03/19/2025	7.499	1,094,994		(814)				1,400,000	02/01/2025
100202369	CF	LAS CRUCES	NM		03/19/2025	6.990	424,617		36				549,999	01/30/2025
100202370	CF	FAYETTEVILLE	NC		03/19/2025	7.750	357,199		(212)				426,000	01/31/2025
100202371	CF	PENSACOLA	FL		03/19/2025	6.999	259,320		4				350,000	01/31/2025
100202372	CF	PALM DESERT	CA		03/19/2025	7.375	735,326		(87)				1,190,500	02/27/2025
100202373	CF	REDDING	CA		03/19/2025	7.875	235,330		(169)				301,000	01/27/2025
100202375	CF	MAMMOTH LAKES	CA		03/19/2025	7.500	1,810,612		(1,048)				2,195,000	01/19/2025
100202376	CF	RAVENEL	SC		03/19/2025	8.125	277,208		(193)				354,400	01/30/2025
100202378	CF	NORTH HOLLYWOOD	CA		03/19/2025	9.125	2,443,215		(660)				3,325,000	01/29/2025
100202380		MOORE	SC		03/19/2025	7.125	161,379		(73)				371,927	01/28/2025
100202381	CF	YUCAIPA	CA		03/19/2025	7.990	515,217		(377)				770,000	01/16/2025
100202382	CF	LOS ANGELES	CA		03/19/2025	7.875	664,642		(476)				850,000	01/24/2025
100202383	CF	BREA	CA		03/19/2025	7.875	1,037,613		(487)				1,190,000	01/24/2025
100202384	CF	NAPLES	FL		03/19/2025	6.875	252,708		(76)				435,000	01/16/2025
100202386	CF	EATONTOWN	NJ		03/19/2025	7.375	359,228		(65)				510,678	01/27/2025
100202387	CF	CHESTERFIELD	VA		03/19/2025	7.000	403,284		(174)				495,000	01/28/2025
100202388	CF	WEST HILLS	CA		03/19/2025	9.250	988,274		(561)				1,055,500	01/16/2025
100202389		EL PASO	TX		03/19/2025	8.125	158,005		(50)				212,500	01/31/2025
100202390	CF	COLUMBUS	OH		03/19/2025	7.375	193,487		(83)				236,900	01/23/2025
100202391	CF	TUSCOLA	TX		03/19/2025	7.125	403,123		(24)				615,000	01/27/2025
100202392	CF	HAMPSTEAD	MD		03/19/2025	7.250	232,855		(112)				365,000	01/21/2025
100202393	CF	SCOTCH PLAINS	NJ		03/19/2025	7.250	982,103		(281)				1,295,000	01/27/2025
100202394	CF	STUDIO CITY	CA		03/19/2025	7.625	1,569,275		(643)				2,050,000	01/29/2025
100202395	CF	LAS VEGAS	NV		03/19/2025	7.750	661,460		(433)				850,000	01/27/2025
100202396		FLOWER MOUND	TX		03/19/2025	7.500	332,320		3,311				665,000	01/21/2025
100202397	CF	MIAMI	FL		03/19/2025	7.500	284,840		(105)				400,000	01/24/2025
100202398		ESPANOLA	NM		03/19/2025	8.500	275,865		1,227				415,000	01/30/2025
100202399	CF	WEST JORDAN	UT		03/19/2025	7.500	561,434		(312)				779,000	01/23/2025
100202400	CF	WALLER	TX		03/19/2025	8.750	617,073		(315)				665,000	01/30/2025
100202401	CF	CHARLOTTE	NC		03/19/2025	7.750	308,949		(218)				371,000	01/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202402		PONTE VEDRA BEACH	FL		03/19/2025	7.875	145,155		(37)				200,000	01/30/2025
100202403	CF	AUSTIN	TX		03/19/2025	7.375	1,787,208		(281)				2,375,000	01/17/2025
100202404		PENNSAUKEN	NJ		03/19/2025	7.750	306,107		(121)				375,000	01/24/2025
100202405	CF	CAPE CORAL	FL		03/19/2025	7.375	323,597		(115)				490,000	01/28/2025
100202406	CF	CHATSWORTH	CA		03/19/2025	7.250	649,485		(262)				800,000	01/30/2025
100202407	CF	DETROIT	MI		03/19/2025	7.375	301,020		(48)				400,000	01/29/2025
100202408	CF	NEWPORT NEWS	VA		03/19/2025	7.500	131,524		(57)				175,000	01/24/2025
100202409	CF	LOS ANGELES	CA		03/19/2025	6.875	1,991,168		(276)				4,900,000	01/23/2025
100202410	CF	COEUR D ALENE	ID		03/19/2025	7.125	349,440		(27)				468,000	01/22/2025
100202412	CF	LAWRENCEVILLE	GA		03/19/2025	7.375	273,003		(87)				385,000	01/28/2025
100202414	CF	MURFREESBORO	TN		03/19/2025	7.375	320,494		(113)				427,000	01/28/2025
100202415	CF	BARSTOW	CA		03/19/2025	8.874	202,567		(134)				268,000	02/13/2025
100202416	CF	BELTSVILLE	MD		03/19/2025	8.124	402,179		(187)				560,000	02/18/2025
100202417	CF	GRAND RAPIDS	MI		03/19/2025	7.250	395,540		(398)				785,000	02/14/2025
100202418	CF	PHILADELPHIA	PA		03/19/2025	8.500	176,337		(118)				260,000	01/22/2025
100202419	CF	RARITAN	NJ		03/19/2025	7.999	426,377		(155)				630,000	02/06/2025
100202420		SAINT CLOUD	FL		03/19/2025	7.125	291,000		(10)				389,990	01/29/2025
100202421		BROWNSVILLE	TX		03/19/2025	7.874	192,572		(134)				232,000	02/07/2025
100202422	CF	HOPEWELL	VA		03/19/2025	8.624	199,768		(72)				255,000	02/10/2025
100202423	CF	LAKE ARIEL	PA		03/19/2025	7.624	187,244		(69)				245,000	02/12/2025
100202424	CF	ANNAPOLIS	MD		03/19/2025	7.249	170,288		(21)				344,000	02/07/2025
100202425	CF	THOUSAND OAKS	CA		03/20/2025	8.625	695,008		(279)				850,000	02/26/2025
100202426		LEMONT	IL		03/20/2025	7.750	638,587		1,032				928,000	02/06/2025
100202429		FRANKFORT	KY		03/20/2025	6.750	299,053		600				375,000	02/24/2025
100202430	CF	ACTON	CA		03/20/2025	8.000	584,695		(170)				730,000	03/04/2025
100202431	CF	BROOKSVILLE	FL		03/20/2025	7.125	255,496		(96)				359,000	02/18/2025
100202432	CF	BARNEGAT	NJ		03/20/2025	8.250	259,602		(42)				415,000	02/28/2025
100202433	CF	BARNEGAT	NJ		03/20/2025	7.875	431,918		(70)				540,000	02/28/2025
100202435	CF	MIAMI	FL		03/20/2025	7.375	479,789		(28)				692,000	03/03/2025
100202436	CF	MEREDITH	NH		03/20/2025	7.375	127,913		(60)				285,000	01/31/2025
100202437	CF	VISALIA	CA		03/20/2025	6.875	249,649		87				400,000	02/07/2025
100202438	CF	CINCINNATI	OH		03/20/2025	7.250	157,810		(19)				210,000	02/19/2025
100202440	CF	PLAYA DEL REY	CA		03/20/2025	8.500	560,195		(221)				730,000	02/13/2025
100202441		RALEIGH	NC		03/20/2025	7.500	315,209		(43)				555,000	02/19/2025
100202442	CF	DECATUR	IL		03/20/2025	7.875	784,377		(409)				1,000,000	02/04/2025
100202443	CF	GLENDALE	AZ		03/20/2025	8.000	306,421		(117)				375,000	02/07/2025
100202445	CF	MESA	AZ		03/20/2025	8.500	159,510		(54)				210,000	01/31/2025
100202446	CF	ANNANDALE	VA		03/20/2025	8.625	1,100,361		(717)				1,405,000	02/12/2025
100202447	CF	RANCHO PALOS VERDES	CA		03/20/2025	7.125	1,218,633		(586)				1,700,000	02/11/2025
100202448	CF	CHICAGO	IL		03/20/2025	9.250	146,515		(59)				195,000	01/28/2025
100202449	CF	FORT LAUDERDALE	FL		03/20/2025	7.625	938,720		(686)				1,205,000	02/10/2025
100202450	CF	LAKE ELSINORE	CA		03/20/2025	6.750	365,611		(18)				617,000	02/19/2025
100202451	CF	SALEM	OR		03/20/2025	8.500	296,283		(77)				375,000	02/18/2025
100202452	CF	MELBOURNE	FL		03/20/2025	7.875	122,753		(13)				160,000	01/27/2025
100202453	CF	CHICAGO	IL		03/20/2025	7.625	152,894		(57)				355,000	02/10/2025
100202454	CF	MARTGATE	FL		03/20/2025	8.750	103,979		(43)				140,000	02/27/2025
100202455	CF	BOLINGBROOK	IL		03/20/2025	7.750	146,752		(10)				190,000	02/18/2025
100202456	CF	FORT MYERS	FL		03/20/2025	8.625	546,590		(242)				670,000	02/24/2025
100202457	CF	TROUTMAN	NC		03/20/2025	7.750	342,570		(22)				443,000	02/07/2025
100202458	CF	PLAIN CITY	OH		03/20/2025	6.875	400,285		32				635,000	02/07/2025
100202459	CF	TRACY	CA		03/20/2025	8.250	426,922		(127)				525,000	02/20/2025
100202460	CF	EATONTOWN	NJ		03/20/2025	8.625	403,220		(67)				725,000	02/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202461	CF	KAUFMAN	TX		03/20/2025	6.625	249,717		11				425,000	02/21/2025
100202462	CF	CHARLOTTE	NC		03/20/2025	8.125	240,725		(6)				345,000	02/05/2025
100202463		LEHIGH ACRES	FL		03/20/2025	7.500	272,225		(86)				460,000	02/12/2025
100202464	CF	BAKERSFIELD	CA		03/20/2025	7.875	399,899		(81)				575,000	02/20/2025
100202465		SOUTHERN SHORES	NC		03/21/2025	7.875	573,652		(222)				625,000	01/16/2025
100202466		MARS HILL	NC		03/21/2025	7.625	725,715		(301)				795,000	01/21/2025
100202468		WHITELAND	IN		03/21/2025	7.625	354,095		(154)				389,000	01/24/2025
100202469		BAILEY	CO		03/21/2025	7.250	471,930		(109)				525,000	02/10/2025
100202470		UNION	KY		03/21/2025	7.625	312,346		(123)				350,000	01/31/2025
100202471		BURNET	TX		03/21/2025	7.875	361,513		(124)				395,000	01/29/2025
100202472		CARLISLE	PA		03/21/2025	7.625	374,293		(119)				472,000	01/06/2025
100202473		BRADENTON	FL		03/21/2025	7.625	729,552		(281)				800,000	02/13/2025
100202474		CHINCOTEAGUE ISLAND	VA		03/21/2025	7.625	253,530		(119)				276,000	01/17/2025
100202475		CAPE CORAL	FL		03/21/2025	7.500	403,427		(155)				470,000	02/05/2025
100202476		MYRTLE BEACH	SC		03/21/2025	8.000	362,794		(136)				400,000	02/05/2025
100202477		COLUMBUS	OH		03/21/2025	7.625	248,786		(108)				271,000	01/30/2025
100202478		MCDONOUGH	GA		03/21/2025	7.250	378,808		(58)				442,000	01/27/2025
100202479		COLUMBIA	SC		03/21/2025	7.625	288,530		(106)				320,000	02/05/2025
100202480		JONESVILLE	VA		03/21/2025	6.990	269,116		(23)				329,400	01/17/2025
100202482		NORTH LOGAN	UT		03/21/2025	7.500	593,403		(193)				655,000	01/17/2025
100202483		SEVIERVILLE	TN		03/21/2025	7.625	471,912		(172)				515,000	02/12/2025
100202484		SEQUIM	WA		03/21/2025	8.250	461,151		(269)				513,000	01/30/2025
100202485		BLUE RIDGE	GA		03/21/2025	7.500	603,341		(172)				663,000	02/04/2025
100202486		LAS VEGAS	NV		03/21/2025	8.250	441,691		(238)				500,000	02/07/2025
100202488		COLUMBUS	OH		03/21/2025	6.990	607,884		(70)				680,000	02/05/2025
100202489		LEWES	DE		03/21/2025	7.625	761,777		(288)				863,000	01/27/2025
100202490		DAYTONA BEACH SHORES	FL		03/21/2025	7.500	213,460		17				266,000	01/27/2025
100202491		SAN ANTONIO	TX		03/21/2025	6.990	12,124		(49)				368,500	01/10/2025
100202492		WILLISTON	FL		03/21/2025	7.375	173,915		6				197,000	02/03/2025
100202493		NAUGATUCK	CT		03/21/2025	8.000	384,905		(69)				450,000	01/07/2025
100202494		TEMPE	AZ		03/21/2025	7.490	362,589		(126)				420,000	01/16/2025
100202495		DURHAM	NC		03/21/2025	6.125	222,508		213				295,000	01/23/2025
100202496		QUEEN CREEK	AZ		03/21/2025	5.500	517,944		865				688,000	01/09/2025
100202497		PULLMAN	WA		03/21/2025	7.125	484,111		(77)				568,000	01/27/2025
100202498		LYNCHBURG	VA		03/21/2025	7.625	271,922		(92)				319,000	01/31/2025
100202499	CF	LAS VEGAS	NV		03/21/2025	5.750	278,930		193				489,000	12/24/2024
100202500		PORT SAINT LUCIE	FL		03/21/2025	7.375	270,710		(73)				365,000	02/10/2025
100202501		HIGHLAND LAKES	NJ		03/21/2025	7.625	249,977		(112)				299,000	01/27/2025
100202502	CF	MESA	AZ		03/21/2025	6.125	315,290		105				561,000	02/03/2025
100202503	CF	RICHMOND	TX		03/21/2025	7.250	168,897		(66)				241,000	01/31/2025
100202504		SAN DIEGO	CA		03/21/2025	7.500	546,354		(285)				1,010,000	02/07/2025
100202505		ENNIS	TX		03/21/2025	7.875	263,310		(85)				370,000	01/29/2025
100202506	CF	LEWISVILLE	TX		03/21/2025	7.250	222,631		(74)				335,000	01/29/2025
100202507	CF	HEALDSBURG	CA		03/21/2025	7.375	407,695		(161)				1,400,000	02/03/2025
100202508		LEHIGH ACRES	FL		03/21/2025	7.875	247,864		(68)				295,000	01/31/2025
100202509	CF	PHILADELPHIA	PA		03/21/2025	7.375	34,223		(349)		(29)		375,000	12/19/2024
100202510	CF	SAN FRANCISCO	CA		03/21/2025	7.250	1,265,522		(405)				2,550,000	02/14/2025
100202511		BETHLEHEM	GA		03/21/2025	6.375	161,329		150				308,000	01/17/2025
100202512	CF	BRUNSWICK	GA		03/21/2025	7.125	253,987		(108)				399,000	02/07/2025
100202513	CF	HIAWASSEE	GA		03/21/2025	7.250	235,711		(130)				390,000	02/07/2025
100202514	CF	CLARKSVILLE	TN		03/21/2025	7.500	205,365		(75)				270,000	02/12/2025
100202515	CF	BRANDYWINE	MD		03/21/2025	5.990	306,464		161				480,000	01/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202516	CF	HEMET	CA		03/21/2025	5.625	311,444		304				488,000	12/09/2024
100202517	CF	PLAINFIELD	IL		03/21/2025	7.625	214,595		(90)				280,000	02/07/2025
100202518	CF	HOUSTON	TX		03/21/2025	6.875	204,385		(12)				300,000	02/06/2025
100202519	CF	BALDWIN	NY		03/21/2025	7.375	534,719		(213)				700,000	01/31/2025
100202520	CF	ALBRIGHTSVILLE	PA		03/21/2025	7.375	207,838		(70)				275,000	01/28/2025
100202521	CF	MACOMB	MI		03/21/2025	7.250	227,033		(58)				350,000	01/17/2025
100202523	CF	KNOXVILLE	TN		03/21/2025	6.990	204,547		(27)				325,000	01/09/2025
100202525	CF	FORT WORTH	TX		03/21/2025	5.625	200,519		191				305,000	12/27/2024
100202526		JACKSONVILLE	FL		03/21/2025	6.875	219,478		(17)				310,000	12/12/2024
100202527	CF	MARSHFIELD	MA		03/21/2025	7.490	221,041		(82)				290,000	12/17/2024
100202528	CF	PALM DESERT	CA		03/21/2025	7.500	214,042		(86)				305,000	01/06/2025
100202529	CF	AUSTIN	TX		03/21/2025	7.125	302,128		(58)				550,000	12/30/2024
100202530	CF	VENICE	FL		03/21/2025	6.999	172,597		(19)				250,000	02/14/2025
100202531	CF	PHILADELPHIA	PA		03/21/2025	6.750	218,924		2				310,000	01/31/2025
100202532	CF	ROSEDALE	MD		03/21/2025	7.250	241,869		(106)				352,000	02/07/2025
100202534	CF	TEMPE	AZ		03/21/2025	7.750	315,061		(170)				565,000	01/30/2025
100202535	CF	LADSON	SC		03/21/2025	7.250	222,012		(61)				325,000	02/03/2025
100202536	CF	WAKE FOREST	NC		03/21/2025	5.625	201,398		186				305,800	12/31/2024
100202537	CF	GREER	SC		03/21/2025	7.375	191,097		(79)				250,000	01/17/2025
100202538	CF	MAGNOLIA	TX		03/21/2025	6.750	181,941		(3)				254,000	02/04/2025
100202539	CF	WEST LAFAYETTE	IN		03/21/2025	7.250	211,696		(63)				283,000	01/30/2025
100202540	CF	CHATTANOOGA	TN		03/21/2025	6.990	185,367		(29)				247,000	01/15/2025
100202541	CF	DAHLONEGA	GA		03/21/2025	7.490	228,952		(95)				303,000	12/04/2024
100202542	CF	DORAVILLE	GA		03/21/2025	7.490	205,086		(94)				298,000	01/31/2025
100202543	CF	SEVERNA PARK	MD		03/21/2025	7.000	354,615		(113)				540,000	01/22/2025
100202544	CF	HOLT	MO		03/21/2025	7.500	160,710		(67)				225,000	01/27/2025
100202545		SUPPLY	NC		03/21/2025	7.250	531,602		(166)				915,000	01/31/2025
100202546	CF	DELRAY BEACH	FL		03/21/2025	7.625	181,278		(100)				240,000	12/30/2024
100202547	CF	ABERDEEN	MD		03/21/2025	6.990	277,739		(99)				400,000	12/19/2024
100202548	CF	SURPRISE	AZ		03/21/2025	4.500	180,929		406				465,000	01/07/2025
100202549	CF	SACRAMENTO	CA		03/21/2025	4.750	242,448		452				490,000	01/09/2025
100202550	CF	BRIDGEPORT	PA		03/21/2025	4.875	337,315		643				510,000	01/15/2025
100202551	CF	PLUMAS LAKE	CA		03/21/2025	5.250	168,531		433				515,000	12/09/2024
100202552	CF	SURPRISE	AZ		03/21/2025	4.750	352,230		725				535,000	01/10/2025
100202553	CF	MESA	AZ		03/21/2025	4.990	307,451		520				485,000	01/09/2025
100202554	CF	JOHNSTOWN	CO		03/21/2025	4.990	288,063		479				486,000	01/16/2025
100202555	CF	ANGIER	NC		03/21/2025	5.000	268,666		472				405,000	01/31/2025
100202556	CF	KNIGHTDALE	NC		03/21/2025	5.125	241,733		366				389,000	01/31/2025
100202557	CF	ANGIER	NC		03/21/2025	5.000	268,492		474				405,000	01/31/2025
100202558	CF	VAIL	AZ		03/21/2025	5.125	258,033		391				410,000	01/28/2025
100202559	CF	LIBERTY LAKE	WA		03/21/2025	5.250	275,141		392				445,000	01/21/2025
100202560	CF	ANGIER	NC		03/21/2025	5.500	179,906		205				264,000	12/20/2024
100202561	CF	KYLE	TX		03/21/2025	5.490	310,478		376				449,000	01/29/2025
100202562		FRISCO	TX		03/21/2025	5.875	189,385		134				405,000	01/14/2025
100202563	CF	LATHROP	CA		03/21/2025	5.125	431,963		649				676,000	01/09/2025
100202564	CF	ROSEMOUNT	MN		03/21/2025	5.500	215,040		300				338,000	01/15/2025
100202566	CF	MURRIETA	CA		03/21/2025	5.375	422,720		523				665,000	01/09/2025
100202567	CF	WENDELL	NC		03/21/2025	5.500	274,485		294				435,000	12/30/2024
100202568	CF	CHARLOTTE	NC		03/21/2025	5.625	234,190		242				335,000	12/19/2024
100202569	CF	FRESNO	TX		03/21/2025	5.750	219,408		189				314,000	12/30/2024
100202570	CF	BARGERSVILLE	IN		03/21/2025	5.750	264,203		220				424,000	01/28/2025
100202571	CF	ROYSE CITY	TX		03/21/2025	5.750	204,863		184				296,000	12/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202572	CF	SAINT AUGUSTINE	FL		03/21/2025	5.750	196,859		168				284,000	12/19/2024
100202573		BAKERSFIELD	CA		03/21/2025	7.624	126,466		(136)	(36)			265,000	02/07/2025
100202574	CF	OCALA	FL		03/21/2025	4.875	211,263		463				345,000	12/27/2024
100202575		MALIBU	CA		03/21/2025	7.375	1,680,518		(632)				2,700,000	02/10/2025
100202576	CF	GARDEN GROVE	CA		03/21/2025	7.375	425,587		(210)				1,110,000	02/04/2025
100202577	CF	PHILADELPHIA	PA		03/21/2025	7.000	259,251		(182)				790,000	02/13/2025
100202578	CF	APOPKA	FL		03/21/2025	7.750	237,847		(170)				285,000	02/07/2025
100202579	CF	RIVERSIDE	CA		03/21/2025	8.000	691,769		(214)				960,000	02/06/2025
100202580	CF	SANFORD	NC		03/21/2025	7.750	266,961		(203)				327,000	02/06/2025
100202581	CF	PALMDALE	CA		03/21/2025	7.750	386,117		(247)				480,000	02/13/2025
100202582	CF	MIAMI	FL		03/21/2025	8.500	1,539,438		(880)				1,760,000	02/20/2025
100202583		IRVINE	CA		03/21/2025	7.375	1,346,421		(656)				1,750,000	02/19/2025
100202585		SAN FERNANDO	CA		03/21/2025	8.375	770,437		(515)				1,000,000	02/11/2025
100202586	CF	LITTLETON	CO		03/21/2025	8.000	523,421		(365)				627,000	02/06/2025
100202587	CF	SAN DIEGO	CA		03/21/2025	7.000	622,896		(334)				760,000	02/08/2025
100202588	CF	CROSS ROADS	TX		03/21/2025	7.500	1,072,446		(601)				1,384,000	02/20/2025
100202589	CF	LAKE HAMILTON	FL		03/21/2025	7.500	247,384		(149)				299,990	02/10/2025
100202590	CF	ANAHEIM	CA		03/21/2025	8.250	1,002,269		(670)				1,233,000	02/18/2025
100202591	CF	MIAMI	FL		03/21/2025	8.500	1,467,936		(825)				1,675,000	02/20/2025
100202592	CF	SPRINGFIELD	VA		03/21/2025	7.625	314,551		(214)				380,000	02/10/2025
100202593		SAN BERNARDINO	CA		03/21/2025	9.750	577,884		(327)				691,000	02/18/2025
100202595		ROSEMEAD	CA		03/21/2025	8.875	653,219		(190)				902,000	02/07/2025
100202596		RALEIGH	NC		03/21/2025	7.375	401,182		(275)				549,000	02/20/2025
100202597	CF	HIGH POINT	NC		03/21/2025	6.625	277,146		(95)				495,400	02/06/2025
100202599		ALBUQUERQUE	NM		03/21/2025	6.375	441,432		(30)				1,089,000	02/14/2025
100202600	CF	FULSHEAR	TX		03/21/2025	7.375	266,150		(150)				355,000	02/18/2025
100202601	CF	KATY	TX		03/21/2025	7.125	232,939		(88)				361,000	02/13/2025
100202603	CF	THOUSAND OAKS	CA		03/21/2025	7.625	829,649		(482)				1,147,000	02/18/2025
100202606	CF	LAKE FOREST	CA		03/21/2025	7.500	827,638		(518)				1,350,000	02/01/2025
100202607	CF	VENICE	CA		03/21/2025	6.875	2,024,814		(658)				3,490,000	02/01/2025
100202609	CF	CASTAIC	CA		03/21/2025	6.875	793,921		1				1,300,000	02/01/2025
100202610	CF	CHARLOTTE	NC		03/21/2025	6.500	350,022		172				525,000	02/01/2025
100202612	CF	ONTARIO	CA		03/21/2025	8.500	839,744		(256)				1,112,000	02/01/2025
100202614	CF	TACOMA	WA		03/21/2025	6.875	276,867		(65)				440,000	02/01/2025
100202615	CF	WILSON	NC		03/21/2025	7.000	163,551		(18)				229,000	03/01/2025
100202617	CF	BATTLE GROUND	WA		03/21/2025	6.875	355,640		(68)				547,000	03/01/2025
100202618	CF	WILSON	NC		03/21/2025	7.000	163,499		(17)				229,000	03/01/2025
100202619	CF	STUDIO CITY	CA		03/21/2025	9.625	2,924,147		(1,700)				4,500,000	02/01/2025
100202620	CF	CHARLOTTE	NC		03/24/2025	6.750	401,863		(62)				543,000	01/16/2025
100202621	CF	LEAVENWORTH	WA		03/24/2025	6.750	364,671		(62)				494,000	02/04/2025
100202622	CF	ASHBURN	VA		03/24/2025	6.750	521,712		(125)				865,000	01/30/2025
100202623	CF	LAWRENCEVILLE	GA		03/24/2025	6.750	358,850		(28)				450,000	01/31/2025
100202624	CF	WILSON	NC		03/24/2025	4.625	157,337		410				235,000	01/29/2025
100202625	CF	TUCKER	GA		03/24/2025	6.250	360,192		152				468,000	01/30/2025
100202626		PFLUGERVILLE	TX		03/24/2025	6.750	292,940		(53)				415,000	02/06/2025
100202627	CF	QUEEN CREEK	AZ		03/24/2025	5.500	397,145		583				551,000	01/29/2025
100202628	CF	ROGERS	MN		03/24/2025	6.625	321,581		62				410,000	01/29/2025
100202629	CF	SURPRISE	AZ		03/24/2025	5.500	361,030		535				505,000	01/27/2025
100202630		THONOTOSASSA	FL		03/24/2025	6.750	521,565		(68)				696,000	02/04/2025
100202631	CF	FRAMINGHAM	MA		03/24/2025	6.625	417,515		(14)				600,000	01/17/2025
100202632	CF	SPARKS	NV		03/24/2025	4.875	332,832		692				530,000	01/10/2025
100202633	CF	TORRANCE	CA		03/24/2025	6.499	875,456		53				1,200,000	02/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202634	CF	OCALA	FL		03/24/2025	6.500	332,040		97				428,000	12/23/2024
100202635	CF	ATHENS	AL		03/24/2025	5.625	212,303		293				320,000	11/22/2024
100202636	CF	MURFREESBORO	TN		03/24/2025	6.750	248,455		(26)				325,000	02/07/2025
100202637	CF	WESTON	FL		03/24/2025	6.750	508,007		(94)				675,000	02/18/2025
100202638	CF	LYNNWOOD	WA		03/24/2025	6.875	536,549		(133)				785,000	01/23/2025
100202639	CF	RALEIGH	NC		03/24/2025	6.875	424,187		(56)				570,000	01/22/2025
100202640		LAKEWOOD	CO		03/24/2025	6.875	412,037		(105)				550,000	01/27/2025
100202641	CF	DURANGO	CO		03/24/2025	6.875	651,667		(118)				990,000	12/09/2024
100202642	CF	NEW HARBOR	ME		03/24/2025	6.750	671,291		(177)				1,100,000	02/13/2025
100202643		CHARLOTTE	NC		03/24/2025	6.875	287,525		(78)				386,000	01/27/2025
100202644	CF	MONTROSE	CA		03/24/2025	6.750	618,181		(150)				1,290,000	02/15/2025
100202646		MOUNT PLEASANT	SC		03/24/2025	6.875	400,492		(68)				570,000	02/03/2025
100202647	CF	MIAMI	FL		03/24/2025	6.875	605,465		(156)				905,000	02/04/2025
100202648		LAS VEGAS	NV		03/24/2025	6.875	476,798		(122)				680,000	02/14/2025
100202649	CF	ST AUGUSTINE	FL		03/24/2025	6.875	243,135		(64)				335,000	01/31/2025
100202650	CF	LAVONIA	GA		03/24/2025	6.990	472,804		(109)				695,000	12/23/2024
100202651		HARTSEL	CO		03/24/2025	6.990	394,632		(123)				535,000	01/06/2025
100202652	CF	CHUBBUCK	ID		03/24/2025	6.990	287,173		(71)				448,000	01/28/2025
100202653	CF	WILDWOOD CREST	NJ		03/24/2025	6.990	482,186		(125)				690,000	01/10/2025
100202654	CF	JERSEY CITY	NJ		03/24/2025	6.990	682,413		(202)				900,000	02/05/2025
100202655	CF	CHARLOTTE	NC		03/24/2025	6.990	297,706		(98)				402,000	02/04/2025
100202656	CF	ENGLEWOOD	FL		03/24/2025	6.875	223,306		3				340,000	02/12/2025
100202657	CF	FERNLEY	NV		03/24/2025	6.990	279,180		(98)				380,000	02/06/2025
100202658		LAKEWOOD	NJ		03/24/2025	6.990	528,856		(170)				1,250,000	02/06/2025
100202659	CF	AURORA	CO		03/24/2025	6.990	307,381		(101)				505,000	02/10/2025
100202660	CF	LEES SUMMIT	MO		03/24/2025	6.990	244,616		(88)				321,000	02/07/2025
100202661	CF	CORNVILLE	AZ		03/24/2025	6.999	812,384		(258)				1,100,000	02/14/2025
100202662	CF	SAINT CLOUD	FL		03/24/2025	6.999	258,420		(88)				374,000	02/12/2025
100202663	CF	HAGERSTOWN	MD		03/24/2025	6.990	276,423		(81)				365,000	12/20/2024
100202664	CF	SAINT SIMONS ISLAND	GA		03/24/2025	6.999	607,358		(185)				913,000	02/17/2025
100202665	CF	ARROYO GRANDE	CA		03/24/2025	6.999	551,283		(199)				1,018,500	02/14/2025
100202666	CF	MARLTON	NJ		03/24/2025	6.999	508,646		(136)				800,000	02/13/2025
100202667		ORLANDO	FL		03/24/2025	7.000	370,244		(121)				521,000	01/03/2025
100202668	CF	AURORA	CO		03/24/2025	7.000	333,949		(105)				444,000	01/24/2025
100202669	CF	SMYRNA	GA		03/24/2025	7.000	316,077		(60)				450,000	12/31/2024
100202670	CF	CHESAPEAKE	VA		03/24/2025	6.999	245,445		(53)				360,000	02/13/2025
100202671	CF	SEATTLE	WA		03/24/2025	7.000	872,340		(231)				1,235,000	01/30/2025
100202673	CF	ANNA	TX		03/24/2025	7.000	231,092		(83)				345,000	02/04/2025
100202674		FORT LAUDERDALE	FL		03/24/2025	7.124	408,279		(129)				545,000	01/30/2025
100202675	CF	CLIFTON	NJ		03/24/2025	7.000	274,216		(98)				425,000	02/05/2025
100202677	CF	MANDEVILLE	LA		03/24/2025	7.125	472,923		(235)				725,000	01/10/2025
100202678	CF	FORT LAUDERDALE	FL		03/24/2025	7.125	505,541		(155)				625,000	12/18/2024
100202679	CF	NASHVILLE	TN		03/24/2025	7.124	524,356		(42)				700,000	02/14/2025
100202680	CF	BRADENTON	FL		03/24/2025	7.125	371,390		(123)				489,000	12/31/2024
100202681	CF	BELLINGHAM	WA		03/24/2025	7.125	533,394		(93)				708,500	01/09/2025
100202683	CF	CHARLOTTESVILLE	VA		03/24/2025	7.125	304,046		(100)				440,000	01/16/2025
100202684	CF	AURORA	IL		03/24/2025	7.125	202,548		(24)				285,000	01/30/2025
100202685	CF	O FALLON	MO		03/24/2025	7.125	249,739		(91)				328,000	01/31/2025
100202686	CF	LOWELL	MA		03/24/2025	7.125	695,538		(219)				920,000	02/03/2025
100202687	CF	WESTLAKE VILLAGE	CA		03/24/2025	7.125	1,024,200		(267)				1,621,000	02/04/2025
100202689		SUWANEE	GA		03/24/2025	7.125	555,573		(210)				780,000	02/11/2025
100202690	CF	COTTONWOOD	AZ		03/24/2025	7.250	397,871		(182)				525,000	01/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202692	CF	KNIGHTDALE	NC		03/24/2025	7.250	323,654		(152)				432,000	01/21/2025
100202693	CF	LAS VEGAS	NV		03/24/2025	7.125	301,097		(88)				425,000	02/18/2025
100202694	CF	SARATOGA SPRINGS	UT		03/24/2025	7.250	252,973		(81)				320,000	01/24/2025
100202695	CF	TUCSON	AZ		03/24/2025	7.250	323,251		(153)				436,000	01/24/2025
100202696		WHITTIER	CA		03/24/2025	7.250	641,978		(263)				900,000	01/24/2025
100202697	CF	MORGAN	UT		03/24/2025	7.250	310,731		(147)				415,000	01/28/2025
100202699	CF	AUBURN	GA		03/24/2025	7.250	389,175		(158)				510,000	01/27/2025
100202700	CF	RIVERSIDE	CA		03/24/2025	7.250	458,567		(188)				611,000	01/30/2025
100202701	CF	RICHMOND	VA		03/24/2025	7.250	257,187		(132)				406,000	01/27/2025
100202702		PLAIN CITY	OH		03/24/2025	7.250	608,000		(203)				775,000	01/30/2025
100202703	CF	RIALTO	CA		03/24/2025	7.250	507,861		(233)				675,000	01/30/2025
100202705	CF	MAULDIN	SC		03/24/2025	7.250	272,173		(126)				355,000	01/29/2025
100202706	CF	FAIRFIELD BAY	AR		03/24/2025	7.250	301,300		(150)				425,000	02/03/2025
100202707		CAMERON PARK	CA		03/24/2025	7.250	633,407		(284)				895,000	01/31/2025
100202708	CF	SHREWSBURY	MA		03/24/2025	7.250	412,259		(171)				540,000	01/31/2025
100202709	CF	CASA GRANDE	AZ		03/24/2025	7.250	246,131		(125)				334,000	02/03/2025
100202710	CF	MANTECA	CA		03/24/2025	7.250	529,909		(249)				740,000	02/04/2025
100202711	CF	FORT MYERS	FL		03/24/2025	7.250	266,547		(113)				365,000	01/31/2025
100202712	CF	MERIDEN	CT		03/24/2025	7.250	388,788		(137)				510,000	02/04/2025
100202713	CF	REUNION	FL		03/24/2025	7.250	823,646		(362)				1,300,000	02/05/2025
100202714	CF	POOLER	GA		03/24/2025	7.250	357,168		(161)				472,000	02/06/2025
100202715	CF	NORFOLK	VA		03/24/2025	7.250	237,865		(108)				325,000	02/04/2025
100202716	CF	SILVERHILL	AL		03/24/2025	7.250	327,531		(112)				460,000	02/05/2025
100202717	CF	ROSEVILLE	CA		03/24/2025	7.250	379,772		(173)				505,000	02/07/2025
100202718	CF	CHICAGO	IL		03/24/2025	7.250	408,730		(178)				575,000	02/10/2025
100202719	CF	MORRISVILLE	NC		03/24/2025	7.250	217,677		(46)				330,000	02/10/2025
100202720	CF	LAS VEGAS	NV		03/24/2025	7.250	284,113		(133)				410,000	02/10/2025
100202721	CF	SARATOGA SPRINGS	UT		03/24/2025	7.250	242,961		(116)				317,000	02/10/2025
100202722	CF	FONTANA	CA		03/24/2025	7.250	464,329		(216)				610,000	02/10/2025
100202723	CF	BRENTWOOD	CA		03/24/2025	7.250	1,202,085		(307)				1,799,000	02/07/2025
100202724	CF	AVALON	NJ		03/24/2025	7.250	515,980		(205)				675,000	02/11/2025
100202726	CF	LAS VEGAS	NV		03/24/2025	7.374	439,065		(231)				595,000	01/30/2025
100202727	CF	JACKSONVILLE	FL		03/24/2025	7.250	251,875		(85)				310,000	02/18/2025
100202728	CF	BAKERSFIELD	CA		03/24/2025	7.250	268,424		(120)				351,000	02/14/2025
100202731	CF	LANCASTER	OH		03/24/2025	7.250	252,947		(111)				332,000	02/19/2025
100202732	CF	CUMMING	GA		03/24/2025	7.375	331,031		(176)				445,000	12/18/2024
100202734		LOS ANGELES	CA		03/24/2025	7.374	931,977		(433)				1,575,000	02/07/2025
100202735	CF	COLUMBUS	IN		03/24/2025	7.250	149,888		(28)				200,000	12/30/2024
100202736	CF	HENRICO	VA		03/24/2025	7.250	241,396		(94)				323,000	02/18/2025
100202739	CF	HENEFER	UT		03/24/2025	7.375	242,053		(138)				315,000	01/24/2025
100202740	CF	NEW HOPE	PA		03/24/2025	7.375	542,661		(285)				750,000	01/24/2025
100202741	CF	GRESHAM	OR		03/24/2025	7.375	429,664		(201)				562,000	01/24/2025
100202742	CF	LONG BEACH	CA		03/24/2025	7.375	550,087		(291)				765,000	01/28/2025
100202743	CF	SAN ANTONIO	TX		03/24/2025	7.375	282,204		(132)				355,000	01/29/2025
100202744	CF	ESSEX	CT		03/24/2025	7.375	78,518		(376)				761,000	01/30/2025
100202745	CF	PFAFFTOWN	NC		03/24/2025	7.375	204,732		(57)				275,000	01/30/2025
100202746	CF	HENDERSON	NV		03/24/2025	7.375	313,159		(163)				465,000	01/30/2025
100202747	CF	SAINT LOUIS	MO		03/24/2025	7.375	270,847		(125)				355,000	01/30/2025
100202748		VISALIA	CA		03/24/2025	7.375	315,896		(167)				470,000	01/30/2025
100202749	CF	BALL GROUND	GA		03/24/2025	7.375	440,453		(182)				540,000	01/31/2025
100202750	CF	FOLSOM	CA		03/24/2025	7.375	658,469		(292)				806,000	01/31/2025
100202751	CF	ROGERS	MN		03/24/2025	7.375	262,997		(131)				345,000	01/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202752		CHICAGO	IL		03/24/2025	7.375	495,417		(218)				656,000	01/31/2025
100202753	CF	PEORIA	AZ		03/24/2025	7.375	339,305		(189)				495,000	02/01/2025
100202754		SAVANNAH	GA		03/24/2025	7.375	231,596		(105)				330,000	01/31/2025
100202755	CF	LITTLE RIVER	SC		03/24/2025	7.375	267,924		(150)				350,000	01/31/2025
100202756		HARTLAND	WI		03/24/2025	7.375	442,535		(230)				583,000	02/03/2025
100202757	CF	MURRIETA	CA		03/24/2025	7.375	328,747		(170)				435,000	02/04/2025
100202758	CF	MYRTLE BEACH	SC		03/24/2025	7.375	254,324		(144)				368,000	02/04/2025
100202759	CF	PRINCETON	TX		03/24/2025	7.375	203,988		(56)				288,000	02/03/2025
100202760	CF	PLANO	TX		03/24/2025	7.375	232,120		(105)				324,000	02/03/2025
100202761	CF	BROOKHAVEN	GA		03/24/2025	7.375	573,527		(304)				830,000	02/05/2025
100202762	CF	LOGAN	UT		03/24/2025	7.375	262,594		(145)				353,000	02/05/2025
100202763	CF	HOWELL	NJ		03/24/2025	7.375	608,634		(312)				795,000	02/05/2025
100202764	CF	TULARE	CA		03/24/2025	7.375	321,866		(138)				435,000	02/05/2025
100202765	CF	SAINT LOUIS	MO		03/24/2025	7.375	106,019		(194)				353,000	02/06/2025
100202767	CF	MURRAY	UT		03/24/2025	7.375	321,262		(165)				495,000	02/07/2025
100202768	CF	MOUNTAIN HOME	ID		03/24/2025	7.375	449,035		(204)				585,000	02/08/2025
100202769	CF	LAKE HAVASU CITY	AZ		03/24/2025	7.375	436,444		(206)				587,000	02/10/2025
100202770	CF	TAMPA	FL		03/24/2025	7.375	249,899		(123)				317,000	02/07/2025
100202771	CF	MISSION VIEJO	CA		03/24/2025	7.375	768,568		(332)				955,000	02/14/2025
100202772	CF	HYDE PARK	MA		03/24/2025	7.375	600,304		(155)				890,000	02/10/2025
100202773	CF	BRIDGEWATER	CT		03/24/2025	7.375	428,376		(171)				550,000	02/10/2025
100202774	CF	FORT WORTH	TX		03/24/2025	7.375	292,099		(143)				385,000	02/10/2025
100202775	CF	LAKE OSWEGO	OR		03/24/2025	7.490	240,067		(144)				312,000	02/06/2025
100202776	CF	CLEVELAND	GA		03/24/2025	7.490	258,935		(148)				358,000	01/13/2025
100202777	CF	WINTER GARDEN	FL		03/24/2025	7.500	387,127		(212)				540,000	12/16/2024
100202778	CF	SPRINGFIELD	OR		03/24/2025	7.500	307,879		(167)				400,000	12/31/2024
100202779	CF	BAKERSFIELD	CA		03/24/2025	7.500	555,094		(348)				800,000	01/13/2025
100202780		CENTERTON	AR		03/24/2025	7.500	279,227		(132)				343,000	01/06/2025
100202781	CF	LANCASTER	PA		03/24/2025	7.500	255,250		(140)				355,000	01/10/2025
100202782	CF	MONTICELLO	FL		03/24/2025	7.490	367,505		(142)				515,000	02/05/2025
100202786	CF	PORT ARANSAS	TX		03/24/2025	7.500	334,256		(160)				450,000	01/27/2025
100202787	CF	TOMS RIVER	NJ		03/24/2025	7.500	353,000		(177)				430,000	01/30/2025
100202788	CF	SHELBY TOWNSHIP	MI		03/24/2025	7.500	241,353		(104)				315,000	01/28/2025
100202789		CHARLES TOWN	WV		03/24/2025	7.500	266,655		(132)				347,000	01/30/2025
100202790	CF	WORCESTER	MA		03/24/2025	7.500	465,045		(224)				612,000	01/31/2025
100202791		LAS VEGAS	NV		03/24/2025	7.500	398,368		(197)				520,000	02/03/2025
100202792	CF	NEWARK	DE		03/24/2025	7.500	269,557		(134)				365,000	02/03/2025
100202795	CF	PORTLAND	ME		03/24/2025	7.500	487,774		(345)				640,000	02/13/2025
100202797	CF	BRICK	NJ		03/24/2025	7.500	246,579		(125)				325,000	02/04/2025
100202798	CF	SARASOTA	FL		03/24/2025	7.500	335,866		(153)				410,000	02/05/2025
100202799	CF	KNOXVILLE	TN		03/24/2025	7.500	175,120		(56)				230,000	02/07/2025
100202800	CF	PENDERGRASS	GA		03/24/2025	7.500	220,604		(265)		(1)		396,000	02/14/2025
100202802	CF	OAKLAND	MD		03/24/2025	7.500	685,719		(312)				840,000	02/19/2025
100202804	CF	WEST PALM BEACH	FL		03/24/2025	7.500	728,180		(349)				960,000	02/14/2025
100202805	CF	SALINAS	CA		03/24/2025	7.625	612,375		(350)				860,000	12/11/2024
100202806	CF	TOWSON	MD		03/24/2025	7.625	411,573		(184)				510,000	12/13/2024
100202807	CF	JACKSONVILLE	FL		03/24/2025	7.625	278,893		(395)				505,000	12/30/2024
100202808	CF	MILWAUKEE	WI		03/24/2025	7.625	281,256		(168)				370,000	01/07/2025
100202809	CF	MANTECA	CA		03/24/2025	7.625	604,931		(304)				737,000	01/24/2025
100202810	CF	SUMTER	SC		03/24/2025	7.625	253,308		(144)				342,000	12/31/2024
100202811	CF	TRAVERSE CITY	MI		03/24/2025	7.625	280,494		(132)				365,000	01/07/2025
100202812	CF	WARREN	NJ		03/24/2025	7.625	519,506		(316)				745,000	01/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202813	CF	GEORGETOWN	TX		03/24/2025	7.625	429,145		(177)				565,000	01/27/2025
100202814		MIDDLETOWN	DE		03/24/2025	7.625	310,735		(198)				405,000	01/27/2025
100202815	CF	TUCSON	AZ		03/24/2025	7.625	246,975		(133)				365,000	01/27/2025
100202816	CF	WORCESTER	MA		03/24/2025	7.625	245,425		(114)				324,000	01/03/2025
100202818		SUPERIOR	CO		03/24/2025	7.625	620,726		(265)				810,000	01/30/2025
100202819	CF	PLAINSBORO	NJ		03/24/2025	7.625	345,025		(161)				435,000	01/30/2025
100202821	CF	FRESNO	CA		03/24/2025	7.625	329,842		(187)				437,000	01/29/2025
100202822	CF	LOCUST GROVE	VA		03/24/2025	7.625	285,107		(163)				359,000	01/30/2025
100202825	CF	DELRAY BEACH	FL		03/24/2025	7.625	256,128		(151)				310,500	01/31/2025
100202826	CF	SALISBURY MILLS	NY		03/24/2025	7.625	251,654		(47)				333,600	01/15/2025
100202827	CF	MILWAUKIE	OR		03/24/2025	7.625	358,151		(219)				470,000	02/04/2025
100202828		PHOENIX	AZ		03/24/2025	7.625	455,491		(291)				605,000	02/04/2025
100202830	CF	MANCHESTER	NH		03/24/2025	7.625	352,682		(129)				495,000	01/31/2025
100202831	CF	DELTA	UT		03/24/2025	7.625	256,426		(132)				345,000	02/04/2025
100202832	CF	NORTHGLENN	CO		03/24/2025	7.625	421,942		(231)				515,000	02/06/2025
100202833	CF	VIRGINIA BEACH	VA		03/24/2025	7.625	275,770		(112)				360,000	02/03/2025
100202834	CF	SAN BERNARDINO	CA		03/24/2025	7.625	297,124		(166)				369,000	02/06/2025
100202835		BOCA RATON	FL		03/24/2025	7.625	440,824		(236)				537,000	02/07/2025
100202836	CF	OAK ISLAND	NC		03/24/2025	7.625	562,886		(303)				695,000	02/10/2025
100202837	CF	GLENDALE	AZ		03/24/2025	7.625	399,305		(203)				490,000	02/10/2025
100202838	CF	LEVITTOWN	PA		03/24/2025	7.625	287,763		(144)				353,000	02/11/2025
100202839	CF	OAK ISLAND	NC		03/24/2025	7.625	574,553		(305)				708,000	02/13/2025
100202840	CF	HAVERHILL	MA		03/24/2025	7.625	420,750		(178)				648,000	02/13/2025
100202841	CF	KENT	WA		03/24/2025	7.625	481,137		(234)				670,000	02/14/2025
100202842	CF	THOUSAND OAKS	CA		03/24/2025	7.750	575,531		(253)				750,000	01/21/2025
100202844	CF	COLORADO SPRINGS	CO		03/24/2025	7.750	247,639		(142)				345,000	01/16/2025
100202845	CF	EAST GREENVILLE	PA		03/24/2025	7.625	213,115		(66)				280,000	02/13/2025
100202846	CF	EAST GREENVILLE	PA		03/24/2025	7.625	226,054		(70)				297,000	02/13/2025
100202847	CF	LAS VEGAS	NV		03/24/2025	7.750	326,072		(201)				423,000	01/22/2025
100202848	CF	NORFOLK	VA		03/24/2025	7.750	271,716		(170)				350,000	01/21/2025
100202849	CF	POOLER	GA		03/24/2025	7.750	385,626		(195)				469,250	01/31/2025
100202851	CF	CLINTON	UT		03/24/2025	7.750	309,436		(161)				430,000	01/27/2025
100202854	CF	ELKTON	MD		03/24/2025	7.750	236,910		(135)				291,000	01/31/2025
100202855	CF	GRAND RAPIDS	MI		03/24/2025	7.750	215,597		(95)				285,000	02/03/2025
100202856		HENDERSONVILLE	NC		03/24/2025	7.875	342,049		(173)				417,000	01/28/2025
100202857	CF	CROWN POINT	IN		03/24/2025	7.750	202,981		(111)				271,000	01/10/2025
100202859	CF	TUCSON	AZ		03/24/2025	7.875	360,091		(180)				440,000	01/25/2025
100202861	CF	HOUSTON	TX		03/24/2025	7.875	361,188		(171)				440,000	01/29/2025
100202862	CF	WAKE FOREST	NC		03/24/2025	7.875	264,979		(176)				340,000	01/30/2025
100202864	CF	DELTA	UT		03/24/2025	7.875	263,462		(91)				345,000	02/04/2025
100202865	CF	COXS CREEK	KY		03/24/2025	7.875	398,320		(186)				485,000	02/07/2025
100202866	CF	WOONSOCKET	RI		03/24/2025	7.875	451,941		(214)				644,000	02/07/2025
100202868	CF	BURLINGTON	WA		03/24/2025	7.875	334,176		(164)				500,000	02/15/2025
100202869	CF	MANASSAS	VA		03/24/2025	8.000	313,305		(212)				380,000	02/07/2025
100202870	CF	PARRISH	FL		03/24/2025	4.750	192,954		399				308,000	01/30/2025
100202871	CF	MERIDIAN	ID		03/24/2025	5.125	283,045		433				470,000	11/15/2024
100202872	CF	JACKSONVILLE	FL		03/24/2025	5.125	172,208		274				253,000	01/30/2025
100202873	CF	LYNN HAVEN	FL		03/24/2025	8.125	710,303		(501)				850,000	02/03/2025
100202874	CF	MCKINNEY	TX		03/24/2025	5.125	223,787		340				355,000	01/29/2025
100202875		DOWNINGTOWN	PA		03/24/2025	8.125	437,455		(278)				526,000	01/31/2025
100202876	CF	BETHLEHEM	GA		03/24/2025	5.625	206,943		215				307,000	01/31/2025
100202878	CF	OMAHA	NE		03/24/2025	7.875	157,090		(64)				215,000	01/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202879		RICHMOND	VA		03/24/2025	8.125	433,383		(173)				529,950	01/24/2025
100202880	CF	BOWIE	MD		03/24/2025	8.000	330,460		(102)				434,000	02/03/2025
100202881	CF	TUCSON	AZ		03/24/2025	8.125	279,641		(199)				336,000	02/07/2025
100202882		HOPE MILLS	NC		03/24/2025	8.250	264,922		(152)				323,000	01/16/2025
100202883	CF	COLUMBUS	OH		03/24/2025	8.250	390,449		(238)				495,000	02/13/2025
100202884	CF	WEST SPRINGFIELD	MA		03/24/2025	8.250	356,010		(218)				491,000	01/31/2025
100202887	CF	NORTH MYRTLE BEACH	SC		03/24/2025	7.875	557,111		(311)				727,000	01/29/2025
100202888	CF	FENTON	MO		03/24/2025	7.625	291,258		(185)				379,000	01/23/2025
100202889	CF	REHOBOTH BEACH	DE		03/24/2025	7.375	157,662		(296)				645,000	01/31/2025
100202890	CF	VENICE	FL		03/24/2025	7.750	241,506		(131)				320,000	02/07/2025
100202891	CF	LEANDER	TX		03/24/2025	7.124	348,243		(119)				490,000	02/10/2025
100202892	CF	MILLVILLE	DE		03/24/2025	5.990	352,351		214				540,000	01/28/2025
100202893	CF	HARPSWELL	ME		03/24/2025	7.245	575,996		(199)				881,000	02/10/2025
100202894	CF	JONESBOROUGH	TN		03/24/2025	5.750	180,933		221				251,000	01/21/2025
100202895	CF	FORT WORTH	TX		03/24/2025	5.750	306,017		356				413,000	01/27/2025
100202896	CF	DELAND	FL		03/24/2025	7.000	261,655		(100)				382,000	11/27/2024
100202897	CF	HOUSTON	TX		03/24/2025	5.250	215,384		299				338,000	01/20/2025
100202898	CF	PAHRUMP	NV		03/24/2025	6.500	258,838		24				355,000	01/27/2025
100202899		COLLEGE STATION	TX		03/24/2025	4.990	212,809		435				308,000	01/27/2025
100202900		SINCLAIR	ME		03/24/2025	6.875	300,835		(47)				475,000	02/01/2025
100202901	CF	MAY	TX		03/24/2025	7.500	281,178		(126)				375,000	01/17/2025
100202902		MYRTLE BEACH	SC		03/24/2025	7.250	284,647		(122)				419,000	01/13/2025
100202903	CF	BROKEN BOW	OK		03/24/2025	7.750	363,347		(195)				470,000	02/06/2025
100202904	CF	LAMOINE	ME		03/24/2025	6.875	807,706		(214)				1,229,000	02/20/2025
100202905		PAHRUMP	NV		03/24/2025	7.375	362,446		(167)				485,000	01/27/2025
100202906	CF	CHESTER	MD		03/24/2025	7.625	513,823		(272)				668,000	01/31/2025
100202907	CF	FORT MILL	SC		03/24/2025	7.750	442,910		(249)				575,000	01/31/2025
100202908	CF	NORTH MYRTLE BEACH	SC		03/24/2025	7.500	371,470		(186)				500,000	02/05/2025
100202909	CF	FOUNTAIN HILLS	AZ		03/24/2025	7.250	281,117		(125)				375,000	01/27/2025
100202910	CF	APPLING	GA		03/24/2025	7.500	519,766		(284)				700,000	01/30/2025
100202911		CHARLOTTE	NC		03/24/2025	7.750	263,005		(158)				340,000	02/04/2025
100202912	CF	SELBYVILLE	DE		03/24/2025	6.750	268,783		(44)				395,000	01/30/2025
100202913		TEAGUE	TX		03/24/2025	7.250	566,796		(182)				832,000	02/07/2025
100202914		PUNTA GORDA	FL		03/24/2025	7.125	260,625		(107)				350,000	02/07/2025
100202915	CF	CLAYTON	GA		03/24/2025	6.375	519,921		34				757,000	01/31/2025
100202918		WINNECONNE	WI		03/24/2025	7.875	53,770		(285)				535,000	01/31/2025
100202919	CF	OAK ISLAND	NC		03/24/2025	7.500	316,852		(174)				417,000	02/18/2025
100202920	CF	KREMMLING	CO		03/24/2025	5.999	330,970		164				432,000	02/13/2025
100202921	CF	POQUOSON	VA		03/24/2025	6.990	249,022		(95)				350,000	01/27/2025
100202922	CF	WILMINGTON	NC		03/24/2025	8.250	373,221		(218)				450,000	02/13/2025
100202923	CF	EATONTON	GA		03/24/2025	7.875	448,345		(41)				560,000	02/07/2025
100202925	CF	MONETA	VA		03/24/2025	7.125	415,215		(134)				588,000	01/22/2025
100202926	CF	ELLIJAY	GA		03/24/2025	6.750	250,882		(22)				340,000	02/20/2025
100202929	CF	JOSEPH	OR		03/24/2025	7.375	536,645		(232)				780,000	02/01/2025
100202930	CF	FLORENCE	AZ		03/24/2025	6.500	279,470		37				357,000	01/15/2025
100202931	CF	DALLAS	NC		03/24/2025	8.250	356,727		(124)				475,000	02/07/2025
100202933	CF	TOWNSEND	TN		03/24/2025	7.125	453,904		(119)				599,900	01/29/2025
100202934	CF	BRIGANTINE	NJ		03/24/2025	7.250	392,986		(118)				520,000	02/07/2025
100202935	CF	MESQUITE	NV		03/24/2025	7.250	314,021		(142)				497,000	02/05/2025
100202936	CF	PALM SPRINGS	CA		03/24/2025	6.990	359,950		(156)				671,000	12/20/2024
100202937	CF	PANAMA CITY BEACH	FL		03/24/2025	7.500	246,418		(126)				319,999	01/31/2025
100202938	CF	POLLOCK PINES	CA		03/24/2025	7.375	282,136		(123)				368,650	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100202939	CF	BRANSON	MO		03/24/2025	6.990	281,210		(99)				370,000	01/31/2025
100202940		CALHOUN	GA		03/24/2025	7.625	271,644		(178)				357,000	02/11/2025
100202941	CF	HARSHAW	WI		03/24/2025	7.750	255,708		(111)				315,000	02/03/2025
100202942	CF	OCEAN VIEW	DE		03/24/2025	7.500	533,379		(193)				674,000	01/23/2025
100202943	CF	PANAMA CITY BEACH	FL		03/24/2025	7.375	427,089		(157)				549,000	01/10/2025
100202944	CF	MONETA	VA		03/24/2025	7.490	517,584		(174)				640,000	02/04/2025
100202945	CF	ARNOLD	CA		03/24/2025	7.250	277,349		(116)				422,300	01/30/2025
100202946	CF	SUN CITY	AZ		03/24/2025	7.875	330,723		(202)				399,000	01/31/2025
100202947	CF	IDYLLWILD	CA		03/24/2025	7.625	293,728		(191)				415,000	02/14/2025
100202948	CF	TUCSON	AZ		03/24/2025	8.000	299,949		(144)				370,000	01/29/2025
100202951	CF	FORT MYERS	FL		03/24/2025	7.250	390,462		(168)				560,000	02/06/2025
100202952	CF	RANSON	WV		03/24/2025	7.375	307,702		(91)				385,000	01/16/2025
100202954	CF	DELAVAN	WI		03/24/2025	7.250	272,565		(111)				360,000	01/29/2025
100202955	CF	DOUBLE SPRINGS	AL		03/24/2025	7.500	477,020		(237)				640,000	01/24/2025
100202956	CF	MINERAL BLUFF	GA		03/24/2025	7.375	306,593		(171)				410,000	01/30/2025
100202957	CF	SAN ANTONIO	TX		03/24/2025	6.750	237,427		(9)				299,000	01/29/2025
100202958	CF	CLERMONT	FL		03/24/2025	6.875	278,190		51				378,000	02/19/2025
100202959		GRANBURY	TX		03/24/2025	7.375	277,441		(156)				365,000	02/07/2025
100202960	CF	SAVANNAH	GA		03/24/2025	6.875	804,982		(63)				1,150,000	02/01/2025
100202961	CF	COMANCHE	TX		03/24/2025	7.625	290,991		(170)				377,000	02/07/2025
100202962	CF	WINCHESTER	WI		03/24/2025	7.625	613,034		(364)				797,000	02/07/2025
100202963	CF	OCEAN CITY	MD		03/24/2025	7.125	396,510		(110)				525,000	12/06/2024
100202964	CF	VESTABURG	MI		03/24/2025	7.500	308,885		(170)				434,000	02/07/2025
100202966		SCITUATE	MA		03/24/2025	7.875	519,185		(214)				680,000	01/29/2025
100202967	CF	ROCKPORT	TX		03/24/2025	7.375	261,116		(138)				345,000	02/04/2025
100202968		CANON CITY	CO		03/24/2025	7.375	324,838		(111)				399,999	01/31/2025
100202969	CF	WESTERLY	RI		03/24/2025	7.125	502,895		(123)				802,000	01/10/2025
100202970		NEW BUFFALO	MI		03/24/2025	7.375	592,530		(293)				785,000	02/05/2025
100202971	CF	BELLAIRE	TX		03/24/2025	7.374	516,574		(262)				720,000	01/30/2025
100202972	CF	MCCALL	ID		03/24/2025	7.500	655,860		(183)				927,000	12/23/2024
100202973		NORFOLK	VA		03/24/2025	7.500	637,000		(353)				825,000	01/03/2025
100202974	CF	FORT MYERS	FL		03/24/2025	7.375	292,826		(156)				390,000	01/31/2025
100202975	CF	OAK ISLAND	NC		03/24/2025	7.375	817,938		(381)				1,130,000	01/03/2025
100202976	CF	COLUMBIA	SC		03/24/2025	7.500	304,737		(183)				394,000	01/06/2025
100202978	CF	WASHINGTON	UT		03/24/2025	7.375	424,701		(176)				520,000	02/05/2025
100202979		SAINT AUGUSTINE	FL		03/24/2025	7.250	660,988		(216)				835,000	01/28/2025
100202980		CAPE CORAL	FL		03/24/2025	7.250	498,564		(159)				615,000	02/06/2025
100202981		ACWORTH	GA		03/24/2025	7.375	425,676		(133)				531,000	02/04/2025
100202982	CF	SIGNAL MOUNTAIN	TN		03/24/2025	7.625	489,719		(236)				655,000	01/29/2025
100202983	CF	DUNEDIN	FL		03/24/2025	6.375	562,734		87				765,000	12/30/2024
100202984	CF	TUCSON	AZ		03/24/2025	7.500	394,677		(196)				490,000	02/01/2025
100202986	CF	MURPHY	NC		03/24/2025	7.375	318,488		(122)				395,000	01/31/2025
100202987	CF	AVONDALE	AZ		03/24/2025	6.875	336,586		(66)				425,000	01/22/2025
100202988	CF	PUNTA GORDA	FL		03/24/2025	7.250	270,812		(75)				346,000	01/21/2025
100202989	CF	BASALT	CO		04/25/2025	7.125	859,108		(333)				1,085,000	03/27/2025
100202990		ENCINO	CA		04/25/2025	7.375	1,170,149		529				1,750,000	03/17/2025
100202993		HARBOR CITY	CA		04/25/2025	6.875	378,562		(110)				775,000	03/19/2025
100202994	CF	COLORADO SPRINGS	CO		04/25/2025	7.750	438,431		(210)				500,000	03/28/2025
100202995	CF	MISSOURI CITY	TX		04/25/2025	6.875	1,242,388		(135)				1,575,000	03/25/2025
100202996		REDONDO BEACH	CA		04/25/2025	6.875	996,810		(779)				2,200,000	03/27/2025
100202997	CF	TAMPA	FL		04/25/2025	8.625	446,448		(253)				480,000	03/21/2025
100202999	CF	SANTA BARBARA	CA		04/25/2025	6.875	1,221,558		(417)				3,400,000	03/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203001	CF	ESTES PARK	CO		04/25/2025	7.000	328,782		(127)				950,000	03/18/2025
100203003	CF	PRIEST RIVER	ID		04/25/2025	7.375	312,506		(205)				660,000	03/24/2025
100203005		LAGUNA BEACH	CA		04/25/2025	7.250	871,496		(505)				1,250,000	03/21/2025
100203006	CF	SAINT PETERSBURG	FL		04/25/2025	7.375	307,295		(195)				377,000	03/24/2025
100203008	CF	WHEATON	IL		04/25/2025	8.625	632,346		(217)				755,000	03/26/2025
100203011		ASTORIA	OR		04/25/2025	7.375	445,651		(120)				612,000	03/24/2025
100203013	CF	CANTON	GA		04/25/2025	6.875	671,334		(145)				950,000	03/28/2025
100203018		WILMINGTON	DE		04/25/2025	7.625	249,732		(117)				346,000	03/14/2025
100203021	CF	RENTON	WA		04/25/2025	7.250	153,049		(69)				730,000	03/21/2025
100203025		HONOLULU	HI		04/25/2025	7.250	336,865		(198)				875,000	04/03/2025
100203028	CF	LAKE ARROWHEAD	CA		04/25/2025	7.625	692,659		(352)				893,000	03/19/2025
100203030	CF	NEW BERLIN	WI		04/25/2025	7.500	333,040		(99)				386,000	03/21/2025
100203031		PLYMOUTH	PA		04/25/2025	7.375	217,130		(62)				307,000	04/04/2025
100203032		SOUTH JORDAN	UT		04/25/2025	7.125	220,657		(96)				825,000	03/21/2025
100203033		IRVING	TX		04/25/2025	7.125	524,995		(239)				650,000	03/19/2025
100203034		NAPA	CA		04/25/2025	6.875	1,421,375		(421)				2,050,000	03/19/2025
100203036	CF	OJAI	CA		04/25/2025	6.875	544,797		(185)				1,025,000	03/21/2025
100203041	CF	LOS ANGELES	CA		04/25/2025	7.375	298,814		(171)				950,000	03/25/2025
100203043	CF	CAPE CORAL	FL		04/25/2025	6.875	328,146		(90)				408,000	03/21/2025
100203045	CF	COALVILLE	UT		04/25/2025	7.125	1,143,619		(346)				1,550,000	03/21/2025
100203046	CF	SAN DIEGO	CA		04/25/2025	7.500	599,237		(337)				825,000	03/26/2025
100203048	CF	VERONA	WI		04/25/2025	7.375	382,137		(166)				474,000	03/25/2025
100203049	CF	COCOA	FL		04/25/2025	7.625	386,830		(240)				680,000	03/12/2025
100203050	CF	OCEANSIDE	CA		04/25/2025	7.250	270,496		(167)				800,000	03/26/2025
100203052	CF	SACRAMENTO	CA		04/25/2025	7.250	198,400		(476)				856,000	03/31/2025
100203053		OLIVEHURST	CA		04/25/2025	7.625	441,608		(267)				540,000	03/27/2025
100203054	CF	COALVILLE	UT		04/25/2025	7.250	1,149,051		(244)				1,766,000	03/24/2025
100203055	CF	COLUMBIA	SC		04/25/2025	7.125	386,723		(199)				489,900	04/01/2025
100203057		LOS ANGELES	CA		04/25/2025	7.375	1,385,208		(905)				1,900,000	03/25/2025
100203058		SAN DIEGO	CA		04/25/2025	6.875	720,521		(209)				1,495,000	03/31/2025
100203059		SAN DIEGO	CA		04/25/2025	7.250	1,450,320		(811)				2,000,000	04/01/2025
100203060		SAN DIEGO	CA		04/25/2025	7.250	897,156		(231)				1,200,000	03/21/2025
100203061		MEDFORD	OR		04/25/2025	7.500	265,835		(145)				342,000	03/24/2025
100203063	CF	STERLING HEIGHTS	MI		04/25/2025	7.500	261,433		(104)				340,000	03/14/2025
100203068	CF	OCEANSIDE	CA		04/25/2025	7.250	896,259		(402)				1,090,000	03/28/2025
100203070	CF	WICKENBURG	AZ		04/25/2025	7.375	225,517		(91)				320,000	03/31/2025
100203071	CF	HAPPY VALLEY	OR		04/25/2025	6.875	468,677		(133)				690,000	03/19/2025
100203074		NORTH CHESTERFIELD	VA		04/25/2025	8.750	209,138		(124)				260,000	04/04/2025
100203079	CF	BOGART	GA		04/25/2025	6.875	997,107		(225)				1,410,000	03/28/2025
100203082	CF	FORT LAUDERDALE	FL		04/25/2025	7.125	207,032		(115)				499,000	03/25/2025
100203084	CF	HOUSTON	TX		04/25/2025	6.875	335,009		(163)				775,000	03/25/2025
100203085		MESA	AZ		04/25/2025	7.250	244,194		(123)				370,000	03/12/2025
100203086	CF	ARLINGTON	TX		04/25/2025	6.875	352,262		(111)				529,000	03/24/2025
100203087	CF	NORTH CHARLESTON	SC		04/25/2025	7.750	246,658		(154)				370,000	03/31/2025
100203088		PHILADELPHIA	PA		04/25/2025	7.250	236,558		(73)				341,000	03/26/2025
100203089	CF	OAKLAND	CA		04/25/2025	8.375	1,837,527		(736)				2,100,000	03/26/2025
100203090		FOUNTAIN INN	SC		04/25/2025	7.750	201,789		(109)				279,000	03/31/2025
100203091	CF	APOPKA	FL		04/25/2025	7.250	258,441		(135)				330,000	03/24/2025
100203092	CF	SILVER SPRING	MD		04/25/2025	6.875	564,258		(107)				800,000	03/31/2025
100203093	CF	OZARK	MO		03/27/2025	7.250	173,920		(641)				570,000	02/03/2025
100203094	CF	CHEYENNE	WY		03/27/2025	7.625	698,711		(435)				899,000	01/31/2025
100203095	CF	REDMOND	OR		03/27/2025	6.990	274,726		(184)				475,000	02/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203096	CF	DORCHESTER	MA		03/27/2025	7.625	894,490		(470)				1,240,000	02/05/2025
100203097	CF	LOS ANGELES	CA		03/27/2025	7.500	661,259		(429)				900,000	02/03/2025
100203098	CF	MARSHFIELD	MO		03/27/2025	7.250	175,355		(122)				225,000	01/31/2025
100203099	CF	SALEM	VA		03/27/2025	7.500	191,640		(130)				297,000	02/04/2025
100203100	CF	WEST ORANGE	NJ		03/27/2025	7.625	586,130		(360)				770,000	01/31/2025
100203102	CF	CLIFFSIDE PARK	NJ		03/27/2025	6.990	415,850		(265)				720,000	02/18/2025
100203103	CF	JERSEY CITY	NJ		03/27/2025	6.990	297,951		(190)				550,000	02/18/2025
100203104	CF	RIDLEY PARK	PA		03/27/2025	7.000	304,886		(156)				425,000	02/05/2025
100203105	CF	JERSEY CITY	NJ		03/27/2025	6.990	369,097		(182)				520,000	02/18/2025
100203106	CF	CLIFTON HEIGHTS BORO	PA		03/27/2025	7.375	188,179		(83)				235,000	01/31/2025
100203107	CF	KISSIMMEE	FL		03/27/2025	7.625	277,062		(134)				340,000	02/10/2025
100203108	CF	TOWN OF WEST HAVEN	CT		03/27/2025	6.990	200,457		(124)				290,000	02/07/2025
100203109	CF	SNEADS FERRY	NC		03/27/2025	7.625	263,286		(131)				323,000	02/19/2025
100203110	CF	MERIDIAN	ID		03/27/2025	7.125	473,877		(209)				589,000	01/31/2025
100203111	CF	LAKEWOOD	CO		03/27/2025	7.125	298,830		(195)				420,000	01/31/2025
100203112	CF	LONG POND	PA		03/27/2025	7.375	235,828		(150)				310,000	02/28/2025
100203113	CF	NORTH HIGHLANDS	CA		03/27/2025	7.625	240,281		(144)				359,000	02/03/2025
100203114	CF	NORTH BERGEN	NJ		03/27/2025	6.990	352,470		(154)				475,000	02/18/2025
100203115	CF	FAYETTEVILLE	NC		03/27/2025	6.625	173,029		(106)				286,000	02/03/2025
100203117	CF	SAYLORSBURG	PA		03/27/2025	6.875	178,956		(120)				380,000	02/12/2025
100203118	CF	SAVANNAH	GA		03/27/2025	6.625	187,076		(90)				260,000	02/03/2025
100203119		BUTTE	MT		03/27/2025	7.875	242,431		(117)				264,000	02/13/2025
100203120	CF	FLAGLER BEACH	FL		03/27/2025	7.000	362,531		(260)				720,000	02/13/2025
100203121	CF	ALBUQUERQUE	NM		03/27/2025	7.625	327,199		(295)				462,000	02/13/2025
100203122	CF	ALVARADO	TX		03/27/2025	7.500	227,390		(98)				700,000	02/14/2025
100203123	CF	INDIAN SHORES	FL		03/27/2025	7.625	433,637		(245)				525,000	02/03/2025
100203124	CF	PORTLAND	TN		03/27/2025	7.375	263,672		(158)				346,000	02/21/2025
100203126	CF	MESA	AZ		03/27/2025	7.375	542,596		(380)				695,000	02/10/2025
100203127	CF	FRESNO	CA		03/27/2025	7.125	203,758		(119)				285,000	01/27/2025
100203128	CF	LONGWOOD	FL		03/27/2025	7.125	444,701		(292)				733,000	02/13/2025
100203129	CF	DE PERE	WI		03/27/2025	7.125	248,008		(167)				483,000	01/27/2025
100203130	CF	PARK HILLS	KY		03/27/2025	7.625	382,874		(209)				500,000	02/24/2025
100203131	CF	PORT ARANSAS	TX		03/27/2025	6.625	463,814		(282)				823,000	02/10/2025
100203132	CF	LOUISVILLE	KY		03/27/2025	6.990	234,912		(167)				392,000	02/19/2025
100203133	CF	COLUMBUS	OH		03/27/2025	6.990	155,053		(90)				215,000	02/05/2025
100203134	CF	OKLAHOMA CITY	OK		03/27/2025	7.125	89,052		(83)				151,000	02/25/2025
100203135	CF	JACKSONVILLE	NC		03/27/2025	7.625	178,086		(96)				217,000	02/21/2025
100203136	CF	SAN DIEGO	CA		03/27/2025	7.250	683,991		(359)				950,000	02/25/2025
100203137	CF	FORT PIERCE	FL		03/27/2025	7.625	201,267		(84)				246,000	02/19/2025
100203138		CINCINNATI	OH		03/27/2025	7.875	221,932		(95)				260,000	02/28/2025
100203139	CF	KUNA	ID		03/27/2025	6.875	303,104		(196)				530,000	02/24/2025
100203140	CF	SPARKS	NV		03/27/2025	6.500	381,391		(151)				500,000	02/20/2025
100203141		SARDINIA	OH		03/27/2025	7.625	143,648		(74)				157,000	02/19/2025
100203142	CF	BLYTHEWOOD	SC		03/27/2025	7.000	354,759		(263)				582,000	01/27/2025
100203144	CF	PROVIDENCE	RI		03/27/2025	7.625	521,524		(279)				700,000	02/25/2025
100203145	CF	KINGSPORT	TN		03/27/2025	7.125	285,441		(198)				475,000	01/28/2025
100203146	CF	PARADISE VALLEY	AZ		03/27/2025	7.250	239,719		(167)				385,000	02/11/2025
100203147	CF	COLORADO SPRINGS	CO		03/27/2025	6.375	251,167		(88)				414,000	03/03/2025
100203148	CF	CARTERSVILLE	GA		03/27/2025	7.250	215,571		(135)				365,000	02/07/2025
100203149	CF	BAKERSFIELD	CA		03/27/2025	6.625	102,906		(61)				275,000	02/01/2025
100203150	CF	TEMECULA	CA		03/27/2025	6.875	373,011		(240)				715,000	01/31/2025
100203151	CF	PRESCOTT	AZ		03/27/2025	6.750	340,126		(195)				650,000	02/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203152	CF	JUPITER	FL		03/27/2025	7.374	511,559		(361)				670,000	02/13/2025
100203153	CF	BLOOMFIELD	NJ		03/27/2025	7.000	255,870		(170)				730,000	02/14/2025
100203154	CF	MENA	AR		03/27/2025	8.125	206,591		(111)				250,000	01/31/2025
100203155	CF	WESTAMPTON	NJ		03/27/2025	7.875	308,297		(151)				409,000	01/30/2025
100203157	CF	LATHROP	CA		03/27/2025	7.500	445,205		(265)				616,000	01/30/2025
100203158	CF	CAROLINA BEACH	NC		03/27/2025	7.490	255,925		(153)				335,000	02/19/2025
100203159	CF	CAMERON	NC		03/27/2025	7.490	243,478		(133)				326,500	02/14/2025
100203160	CF	COMMERCE TOWNSHIP	MI		03/27/2025	7.250	586,475		(156)				740,000	02/10/2025
100203161	CF	PRINCETON	TX		03/27/2025	7.125	324,359		(153)				400,000	02/25/2025
100203162		HOUSTON	TX		03/27/2025	7.625	325,459		(141)				410,000	02/24/2025
100203163	CF	GILBERT	AZ		03/27/2025	6.625	253,785		(81)				470,000	02/14/2025
100203164	CF	MILTON	GA		03/27/2025	7.375	326,960		(138)				404,000	02/28/2025
100203165	CF	SANFORD	NC		03/27/2025	5.750	290,918		193				427,000	01/31/2025
100203166	CF	FAIRDALE	KY		03/27/2025	7.375	210,258		(58)				322,000	02/25/2025
100203167	CF	DAWSONVILLE	GA		03/27/2025	5.750	341,391		211				476,000	01/30/2025
100203168	CF	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	217,310		135				303,000	01/23/2025
100203169	CF	TAMPA	FL		03/27/2025	7.625	242,157		(56)				321,000	02/18/2025
100203170	CF	SAINT PETERSBURG	FL		03/27/2025	7.250	273,027		(73)				360,000	02/24/2025
100203171	CF	TUCSON	AZ		03/27/2025	7.500	309,523		(183)				420,000	01/22/2025
100203172	CF	REHOBOTH BEACH	DE		03/27/2025	6.875	297,559		(114)				410,000	02/14/2025
100203173	CF	SAINT CHARLES	IL		03/27/2025	5.990	285,901		130				399,000	01/28/2025
100203174	CF	BRADENTON	FL		03/27/2025	7.500	282,531		(128)				365,000	03/03/2025
100203175	CF	SOUTHLAKE	TX		03/27/2025	7.250	817,912		(281)				1,108,000	02/28/2025
100203176	CF	HAINES CITY	FL		03/27/2025	7.375	325,523		(120)				408,000	03/03/2025
100203177	CF	PHILADELPHIA	PA		03/27/2025	7.250	243,735		(130)				316,000	02/14/2025
100203178	CF	LITTLE FERRY	NJ		03/27/2025	7.375	288,022		(152)				450,000	02/19/2025
100203179	CF	PANORAMA CITY	CA		03/27/2025	6.624	605,457		(94)				852,000	02/14/2025
100203180	CF	RANCHO CORDOVA	CA		03/27/2025	6.999	492,187		(199)				655,000	02/20/2025
100203181	CF	DANA POINT	CA		03/27/2025	7.500	421,762		(227)				585,000	02/20/2025
100203182		MANTECA	CA		03/27/2025	7.500	345,359		(139)				436,000	03/01/2025
100203183	CF	PORT SAINT LUCIE	FL		03/27/2025	7.875	327,476		(154)				429,000	02/14/2025
100203184	CF	BIG BEAR LAKE	CA		03/27/2025	7.875	305,771		(125)				375,000	01/29/2025
100203185	CF	SANTAQUIN	UT		03/27/2025	5.990	290,289		200				383,000	01/17/2025
100203186	CF	ANGIER	NC		03/27/2025	5.500	170,031		140				255,000	12/31/2024
100203187	CF	GILROY	CA		03/27/2025	7.250	929,224		(416)				1,300,000	02/06/2025
100203188	CF	BOYNTON BEACH	FL		03/27/2025	7.250	308,299		(160)				415,000	02/11/2025
100203189	CF	HURST	TX		03/27/2025	6.624	316,671		(15)				495,000	02/22/2025
100203190		PHOENIX	AZ		03/27/2025	7.500	473,766		(261)				640,000	01/16/2025
100203191	CF	STATESVILLE	NC		03/27/2025	5.750	295,819		186				425,000	01/30/2025
100203192	CF	REDINGTON SHORES	FL		03/27/2025	7.250	446,059		(238)				650,000	02/26/2025
100203193	CF	LAS VEGAS	NV		03/27/2025	5.500	56,980		230				381,000	01/30/2025
100203194	CF	DURHAM	NC		03/27/2025	7.250	310,158		(113)				406,500	02/28/2025
100203195	CF	MCKINNEY	TX		03/27/2025	7.375	507,535		(274)				699,000	02/10/2025
100203196	CF	LOWELL	AR		03/27/2025	6.875	266,406		(115)				350,000	01/31/2025
100203197	CF	PALM DESERT	CA		03/27/2025	6.875	264,173		(117)				345,000	02/21/2025
100203198	CF	WINCHESTER	CA		03/27/2025	5.500	452,793		400				659,000	02/07/2025
100203199	CF	SAVANNAH	GA		03/27/2025	6.999	256,689		(137)				350,000	02/20/2025
100203200	CF	LAWRENCEVILLE	GA		03/27/2025	7.875	315,526		(209)				379,000	02/24/2025
100203201	CF	YOUNTVILLE	CA		03/27/2025	7.500	592,484		(307)				725,000	02/19/2025
100203202	CF	CLARKSVILLE	TN		03/27/2025	7.875	165,611		(28)				220,000	02/25/2025
100203203	CF	MONROE	NC		03/27/2025	5.750	294,734		196				417,000	01/31/2025
100203204	CF	SAN FRANCISCO	CA		03/27/2025	7.875	1,153,388		(524)				1,500,000	01/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203205	CF	AUBREY	TX		03/27/2025	7.250	247,275		(127)				315,000	02/20/2025
100203206		POWELL	OH		03/27/2025	7.375	314,645		(176)				502,000	02/10/2025
100203207	CF	HAMPTON	VA		03/27/2025	6.999	16,686		(179)	(85)			370,000	03/03/2025
100203208	CF	GRAHAM	NC		03/27/2025	7.375	242,953		(240)				367,000	01/29/2025
100203209	CF	PIGEON FORGE	TN		03/27/2025	7.750	329,279		(134)				409,000	01/24/2025
100203210	CF	OLATHE	KS		03/27/2025	7.250	269,469		(141)				360,000	01/31/2025
100203211	CF	OAKLAND	CA		03/27/2025	6.750	479,168		(163)				630,000	02/20/2025
100203212	CF	DONNELLY	ID		03/27/2025	6.875	766,939		(373)				1,038,000	01/21/2025
100203213	CF	MERIDIAN	ID		03/27/2025	6.999	287,771		(156)				422,000	02/27/2025
100203214	CF	VIENNA	VA		03/27/2025	6.875	672,068		(318)				890,000	02/20/2025
100203215	CF	AVON	CO		03/27/2025	7.375	528,283		(275)				690,000	02/03/2025
100203216	CF	PITTSBURGH	PA		03/27/2025	7.875	284,570		(153)				370,500	02/14/2025
100203217		PORTERVILLE	CA		03/27/2025	7.625	254,919		(79)				335,000	02/27/2025
100203218	CF	MESQUITE	TX		03/27/2025	7.500	239,398		(139)				293,000	01/22/2025
100203219	CF	ST. PETERSBURG	FL		03/27/2025	7.250	322,790		(94)				425,000	02/21/2025
100203220		MIAMI	FL		03/27/2025	7.500	537,869		(269)				660,000	01/31/2025
100203221	CF	CYPRESS	TX		03/27/2025	6.750	316,653		(89)				420,000	02/12/2025
100203222	CF	PENSACOLA	FL		03/27/2025	7.250	295,363		(104)				415,000	02/03/2025
100203224	CF	KATY	TX		03/27/2025	6.750	244,194		(97)				325,000	02/27/2025
100203225	CF	DELRAY BEACH	FL		03/27/2025	6.990	291,623		(109)				410,000	01/31/2025
100203226	CF	GATLINBURG	TN		03/27/2025	7.625	322,294		(158)				430,000	02/14/2025
100203227	CF	EVERETT	WA		03/27/2025	7.000	384,851		(167)				605,000	02/14/2025
100203229	CF	MIRAMAR	FL		03/27/2025	7.500	340,191		(148)				475,000	02/13/2025
100203230	CF	COPPELL	TX		03/27/2025	6.124	458,716		45				620,000	02/28/2025
100203231	CF	NORTH LAS VEGAS	NV		03/27/2025	5.750	302,094		189				421,000	02/12/2025
100203232	CF	FORT MYERS	FL		03/27/2025	7.625	244,867		(172)				315,000	02/21/2025
100203233	CF	NAMPA	ID		03/27/2025	7.374	328,809		(154)				430,000	02/28/2025
100203234	CF	BRANDON	FL		03/27/2025	7.500	235,978		(105)				330,000	02/12/2025
100203236	CF	COLORADO SPRINGS	CO		03/27/2025	7.750	308,307		(185)				405,000	02/20/2025
100203238	CF	BAKERSFIELD	CA		03/27/2025	6.990	389,040		(193)				530,000	02/10/2025
100203240	CF	COLORADO SPRINGS	CO		03/27/2025	7.375	248,166		(161)				340,000	12/30/2024
100203241	CF	WENDELL	NC		03/27/2025	6.875	244,064		(105)				340,000	02/24/2025
100203242	CF	LAS VEGAS	NV		03/27/2025	7.625	268,104		(141)				326,000	12/24/2024
100203243	CF	LOS GATOS	CA		03/27/2025	7.250	705,773		(352)				920,000	02/14/2025
100203244		IDAHO FALLS	ID		03/27/2025	7.125	262,182		(125)				325,000	02/21/2025
100203245	CF	RALEIGH	NC		03/27/2025	7.125	370,324		(215)				485,000	02/07/2025
100203246	CF	HOLDEN BEACH	NC		03/27/2025	7.750	805,966		(395)				985,000	02/24/2025
100203248	CF	FORT WORTH	TX		03/27/2025	5.750	245,109		334				360,000	02/14/2025
100203249	CF	WENDELL	NC		03/27/2025	5.750	222,447		145				315,000	02/14/2025
100203250	CF	BROOMFIELD	CO		03/27/2025	7.250	409,029		(162)				540,000	02/18/2025
100203251	CF	WASHINGTON	DC		03/27/2025	7.375	278,600		(161)				360,000	02/07/2025
100203252	CF	LAWRENCEVILLE	GA		03/27/2025	7.250	237,798		(140)				310,000	02/24/2025
100203253		GLENDALE	AZ		03/27/2025	6.750	407,741		(158)				537,000	02/20/2025
100203254	CF	MILLEDGEVILLE	GA		03/27/2025	7.374	378,102		(201)				500,000	02/13/2025
100203255	CF	NORTH WALES	PA		03/27/2025	6.999	353,713		(187)				475,000	02/28/2025
100203256	CF	VIRGINIA BEACH	VA		03/27/2025	7.500	233,883		(161)				427,500	02/11/2025
100203258	CF	MEMPHIS	TN		03/27/2025	7.375	250,020		(160)				322,000	02/13/2025
100203259	CF	SANTA CLARITA	CA		03/27/2025	7.750	450,354		(272)				725,000	02/01/2025
100203260	CF	PACIFIC CITY	OR		03/27/2025	7.250	559,281		(299)				725,000	02/19/2025
100203261	CF	BLOOMINGDALE	GA		03/27/2025	7.625	316,707		(208)				408,000	01/29/2025
100203262	CF	RICHMOND	TX		03/27/2025	7.500	234,859		(118)				305,000	01/27/2025
100203263	CF	SAN JOSE	CA		03/27/2025	7.250	917,839		(370)				1,350,000	02/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203264	CF	DAVIDSON	NC		03/27/2025	5.750	391,196		242				548,000	01/30/2025
100203265	CF	LAND O LAKES	FL		03/27/2025	7.500	266,771		(175)				343,000	01/31/2025
100203266	CF	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	231,409		143				330,000	01/30/2025
100203267	CF	WINCHESTER	CA		03/27/2025	5.750	459,187		281				640,000	01/21/2025
100203268	CF	SUMMERVILLE	SC		03/27/2025	7.490	284,591		(171)				367,000	02/10/2025
100203269	CF	DUMFRIES	VA		03/27/2025	7.250	312,623		(171)				415,000	02/14/2025
100203270	CF	CONCORD	NH		03/27/2025	7.500	309,381		(173)				420,000	02/14/2025
100203271	CF	SAVANNAH	GA		03/27/2025	6.250	256,437		(3)				386,000	01/30/2025
100203272	CF	NORTH MYRTLE BEACH	SC		03/27/2025	7.250	249,708		(145)				327,000	02/13/2025
100203273	CF	WINCHESTER	VA		03/27/2025	6.875	275,067		(128)				365,000	02/26/2025
100203275	CF	MIDDLETOWN	DE		03/27/2025	6.750	304,157		(127)				420,000	01/30/2025
100203276	CF	KATY	TX		03/27/2025	7.250	212,665		(39)				284,000	02/28/2025
100203277	CF	WAUKEE	IA		03/27/2025	5.500	252,035		206				360,000	01/21/2025
100203279		LONG BEACH	CA		03/27/2025	7.250	942,410		(464)				1,230,000	02/12/2025
100203280	CF	ALTON	TX		03/27/2025	7.625	374,893		(226)				483,000	02/27/2025
100203281		WEST SACRAMENTO	CA		03/27/2025	8.000	472,182		(293)				569,000	02/18/2025
100203282	CF	ARDEN	NC		03/27/2025	5.750	226,441		196				318,000	02/06/2025
100203283	CF	ATLANTA	GA		03/27/2025	7.750	212,293		(51)				300,000	02/26/2025
100203284		MIAMI LAKES	FL		03/27/2025	7.875	354,089		(207)				520,000	02/21/2025
100203285	CF	RUPERT	ID		03/27/2025	7.500	183,724		(53)				255,000	01/14/2025
100203286	CF	ROSEVILLE	CA		03/27/2025	5.750	399,249		395				550,000	01/14/2025
100203287	CF	WASHINGTON	UT		03/27/2025	6.125	476,501		122				612,000	01/24/2025
100203288	CF	MOUNT HOLLY	NC		03/27/2025	5.750	299,187		183				417,000	01/24/2025
100203289		LEBANON	TN		03/27/2025	7.375	254,331		(166)				345,000	02/12/2025
100203290	CF	MISSION VIEJO	CA		03/27/2025	7.250	610,799		(323)				878,000	02/20/2025
100203291	CF	ARLINGTON	TX		03/27/2025	7.625	296,275		(186)				381,000	02/27/2025
100203292	CF	SARATOGA SPRINGS	UT		03/27/2025	7.375	459,723		(236)				577,000	02/17/2025
100203293	CF	ANNA	TX		03/27/2025	7.500	330,283		(212)				460,000	02/14/2025
100203294	CF	GAINESVILLE	GA		03/27/2025	7.250	252,817		(129)				335,000	02/14/2025
100203296	CF	LEAGUE CITY	TX		03/27/2025	5.990	246,032		164				330,000	01/29/2025
100203297	CF	ANNAPOLIS	MD		03/27/2025	7.500	272,099		(115)				333,000	01/13/2025
100203298	CF	BRISTOL	RI		03/27/2025	7.125	367,456		(84)				460,000	02/26/2025
100203299	CF	FORT MYERS	FL		03/27/2025	7.250	397,603		(158)				522,000	02/22/2025
100203300	CF	MENIFEE	CA		03/27/2025	8.500	487,371		(192)				709,000	01/22/2025
100203301	CF	BUFORD	GA		03/27/2025	7.875	315,729		(173)				411,000	01/30/2025
100203302		CHARLOTTE	NC		03/27/2025	6.375	302,580		32				384,000	02/18/2025
100203303	CF	BURBANK	CA		03/27/2025	6.875	444,351		(205)				580,000	02/28/2025
100203304	CF	SARATOGA SPRINGS	UT		03/27/2025	7.375	456,265		(233)				609,000	02/17/2025
100203305	CF	GILBERT	AZ		03/27/2025	7.625	426,044		(243)				550,000	02/14/2025
100203306	CF	FORT WORTH	TX		03/27/2025	7.125	235,640		(138)				312,000	01/29/2025
100203307	CF	BASYE	VA		03/27/2025	6.875	456,248		(213)				595,000	02/14/2025
100203308	CF	SAINT AUGUSTINE	FL		03/27/2025	5.750	226,963		238				312,000	01/22/2025
100203309	CF	MESA	AZ		03/27/2025	7.750	341,393		(226)				450,000	02/26/2025
100203310	CF	ROSENBERG	TX		03/27/2025	5.750	251,839		158				351,000	02/17/2025
100203311	CF	READING	PA		03/27/2025	7.625	262,285		(145)				339,000	02/19/2025
100203312	CF	LINCOLN	CA		03/27/2025	8.250	492,476		(210)				640,000	02/18/2025
100203313	CF	ADRIAN	MO		03/27/2025	7.250	408,597		(180)				625,000	02/28/2025
100203314	CF	SAVANNAH	GA		03/27/2025	6.125	287,851		40				396,000	02/14/2025
100203315	CF	EAGLE ROCK	NC		03/27/2025	6.999	264,687		(142)				385,000	02/24/2025
100203316	CF	DRAPER	UT		03/27/2025	7.125	511,646		(238)				625,000	02/21/2025
100203317	CF	RALEIGH	NC		03/27/2025	7.250	311,050		(153)				405,000	02/04/2025
100203318	CF	CHARLOTTE	NC		03/27/2025	7.375	262,158		(136)				341,000	02/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203319	CF	DAWSONVILLE	GA		03/27/2025	7.125	325,004		(170)				422,000	02/13/2025
100203320	CF	NORTH HOLLYWOOD	CA		03/27/2025	7.250	1,186,145		(486)				1,550,000	02/25/2025
100203321	CF	DENVER	CO		03/27/2025	6.750	356,462		(147)				567,000	02/24/2025
100203322	CF	CLAYTON	NC		03/27/2025	6.625	243,717		(79)				321,000	02/18/2025
100203323	CF	MCKINNEY	TX		03/27/2025	5.750	302,388		185				440,000	01/29/2025
100203324	CF	BROOKVILLE	OH		03/27/2025	7.625	347,769		(170)				425,000	02/17/2025
100203325		LARGO	FL		03/27/2025	7.375	442,781		(214)				560,000	03/03/2025
100203326	CF	GREEN BROOK	NJ		03/27/2025	7.250	308,636		(166)				400,000	02/21/2025
100203327	CF	HUDSON	FL		03/27/2025	6.125	258,528		15				415,000	02/21/2025
100203329	CF	GOSHEN	KY		03/27/2025	7.000	272,080		(148)				355,000	02/10/2025
100203330	CF	BENTONVILLE	AR		03/27/2025	7.875	424,660		(283)				510,000	02/20/2025
100203331	CF	MECHANICSVILLE	VA		03/27/2025	6.999	275,928		(131)				362,000	02/26/2025
100203332	CF	ROTONDA WEST	FL		03/27/2025	7.625	260,694		(167)				362,500	02/14/2025
100203333	CF	BRADENTON	FL		03/27/2025	6.990	246,220		(126)				329,000	02/14/2025
100203334	CF	APEX	NC		03/27/2025	7.875	346,451		(202)				450,000	02/06/2025
100203335	CF	SEMINOLE	FL		03/27/2025	7.250	508,199		(296)				675,000	02/18/2025
100203336		BETHLEHEM	GA		03/27/2025	6.990	257,922		(140)				345,000	01/29/2025
100203337	CF	FARMINGTON	UT		03/27/2025	7.375	397,896		(204)				500,000	02/13/2025
100203338	CF	SAVANNAH	GA		03/27/2025	7.000	258,547		(126)				343,000	01/23/2025
100203339	CF	LANHAM	MD		03/27/2025	7.750	383,673		(107)				505,000	02/25/2025
100203340	CF	BOYERTOWN	PA		03/27/2025	7.375	180,453		(26)				240,000	02/20/2025
100203341	CF	NEW BRITAIN	CT		03/27/2025	7.750	302,949		(188)				390,000	03/03/2025
100203342	CF	MANCHESTER	CT		03/27/2025	7.375	237,850		(129)				288,800	02/28/2025
100203343	CF	ANGIER	NC		03/27/2025	6.625	284,445		(87)				384,000	02/12/2025
100203344	CF	CHARLOTTE	NC		03/27/2025	7.625	278,333		(144)				342,000	02/05/2025
100203346	CF	LAS VEGAS	NV		03/27/2025	6.125	398,631		34				538,500	02/18/2025
100203347		LONG BEACH	CA		03/27/2025	7.625	562,490		(275)				685,000	01/17/2025
100203348		GARNER	NC		03/27/2025	7.375	301,606		(187)				399,000	02/14/2025
100203349	CF	CYPRESS	TX		03/27/2025	6.125	266,270		2				385,000	02/14/2025
100203350	CF	WENDELL	NC		03/27/2025	6.750	253,996		(101)				360,000	02/27/2025
100203351	CF	STEPHENS CITY	VA		03/27/2025	7.500	342,805		(213)				445,000	02/10/2025
100203352		RALEIGH	NC		03/27/2025	7.250	405,283		(221)				525,000	02/11/2025
100203353	CF	FORT WORTH	TX		03/27/2025	7.125	239,434		(140)				315,000	01/29/2025
100203354	CF	CINCINNATI	OH		03/27/2025	8.125	223,005		(35)				278,000	12/14/2024
100203355	CF	MURPHY	TX		03/27/2025	6.750	262,016		(108)				390,000	02/13/2025
100203357	CF	WHITESTOWN	IN		03/27/2025	5.750	241,220		211				330,000	01/31/2025
100203358		FRESNO	CA		03/27/2025	6.875	385,243		(180)				598,000	02/28/2025
100203359	CF	MISSION VIEJO	CA		03/27/2025	6.990	334,542		(109)				440,000	03/01/2025
100203360	CF	BLUFFTON	SC		03/27/2025	7.375	280,458		(145)				370,000	02/18/2025
100203363	CF	WILMINGTON	NC		03/27/2025	7.500	251,244		(122)				332,000	01/24/2025
100203364	CF	NORTH WILDWOOD	NJ		03/27/2025	6.990	628,118		(328)				895,000	02/21/2025
100203365	CF	RONALD	WA		03/27/2025	7.000	449,575		(215)				589,000	02/19/2025
100203366	CF	ATLANTA	GA		03/27/2025	6.499	639,572		(112)				911,000	02/25/2025
100203367	CF	KYLE	TX		03/27/2025	7.125	240,845		(134)				340,000	02/20/2025
100203368	CF	SAN ANTONIO	TX		03/27/2025	5.500	283,757		237				416,000	02/17/2025
100203369	CF	MAPLE GROVE	MN		03/27/2025	7.250	217,592		(228)				386,000	02/25/2025
100203370	CF	BIG BEAR LAKE	CA		03/27/2025	7.250	451,418		(211)				560,000	02/19/2025
100203371	CF	CEDARBURG	WI		03/27/2025	6.990	309,086		(164)				435,000	02/13/2025
100203372	CF	SPOKANE	WA		03/27/2025	7.250	235,109		(123)				310,000	02/24/2025
100203373	CF	ANNA	TX		03/27/2025	7.500	321,821		(193)				480,000	02/14/2025
100203374	CF	MAPLETON	UT		03/27/2025	7.375	328,411		(169)				424,000	02/14/2025
100203375	CF	YELM	WA		03/27/2025	7.875	330,339		(220)				404,000	02/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203376	CF	CLAYTON	NC		03/27/2025	6.875	245,939		(121)				327,000	02/13/2025
100203377		MIDLOTHIAN	VA		03/27/2025	7.375	316,772		(162)				390,000	02/21/2025
100203378	CF	FARMINGTON	UT		03/27/2025	7.375	205,998		(289)				430,000	02/13/2025
100203379	CF	SURPRISE	AZ		03/27/2025	6.875	339,183		(155)				502,000	01/28/2025
100203380		LAS VEGAS	NV		03/27/2025	7.500	336,774		(197)				435,000	01/21/2025
100203381	CF	LAS VEGAS	NV		03/27/2025	7.374	306,318		(189)				460,000	02/11/2025
100203382	CF	CAMARILLO	CA		03/27/2025	7.124	873,824		(399)				1,140,000	02/14/2025
100203383	CF	SUPPLY	NC		03/27/2025	7.500	817,432		(478)				1,057,000	02/07/2025
100203384	CF	VANCOUVER	WA		03/27/2025	7.000	326,853		(149)				435,000	02/20/2025
100203385	CF	PORTAL	GA		03/27/2025	7.375	122,176		(378)				330,000	02/14/2025
100203387		CHICAGO	IL		03/27/2025	7.490	274,860		(127)				350,000	02/21/2025
100203388	CF	CARNEGIE	PA		03/27/2025	7.750	164,999		(69)				215,000	02/05/2025
100203389	CF	RESTON	VA		03/27/2025	8.250	364,414		(169)				450,000	02/21/2025
100203390	CF	OAKLAND	TN		03/27/2025	5.500	239,968		201				354,000	02/13/2025
100203391	CF	GREENVILLE	SC		03/27/2025	7.250	179,964		(315)				430,000	02/26/2025
100203392		WASHINGTON	DC		03/27/2025	6.875	470,019		(198)				635,000	02/20/2025
100203393		LAKE ELSINORE	CA		03/27/2025	7.250	387,873		(196)				505,000	02/13/2025
100203395	CF	FORT WORTH	TX		03/27/2025	5.750	277,612		167				412,000	01/24/2025
100203396	CF	GREENSBORO	NC		03/27/2025	5.500	186,616		226				265,000	02/13/2025
100203397	CF	FEDERAL WAY	WA		03/27/2025	6.990	368,415		(201)				480,000	02/12/2025
100203398	CF	PITTSBURGH	PA		03/27/2025	6.999	276,696		(145)				390,000	02/19/2025
100203399	CF	SAVANNAH	GA		03/27/2025	7.375	304,480		(156)				376,500	03/03/2025
100203400	CF	LAS VEGAS	NV		03/27/2025	7.750	410,777		(261)				526,000	02/21/2025
100203401	CF	ROYAL OAK	MI		03/27/2025	7.250	298,676		(154)				388,000	02/20/2025
100203402	CF	JOSHUA TREE	CA		03/27/2025	7.625	397,862		(221)				515,000	01/31/2025
100203403		BRIDGEPORT	PA		03/27/2025	5.125	364,160		560				540,000	02/05/2025
100203404	CF	CINCINNATI	OH		03/27/2025	7.625	525,210		(308)				635,000	02/13/2025
100203405	CF	CAPE CORAL	FL		03/27/2025	7.250	411,504		(221)				600,000	02/20/2025
100203406	CF	GARDNERVILLE	NV		03/27/2025	7.875	566,184		(377)				680,000	02/20/2025
100203408	CF	PHILADELPHIA	PA		03/27/2025	7.500	186,025		(51)				245,000	02/12/2025
100203409		GARNER	NC		03/27/2025	7.250	262,502		(154)				346,000	02/14/2025
100203410	CF	DURHAM	NC		03/27/2025	6.875	286,323		(120)				375,000	02/28/2025
100203411	CF	CHARLOTTE	NC		03/27/2025	7.250	375,048		(210)				522,000	02/20/2025
100203412	CF	LAS VEGAS	NV		03/27/2025	6.875	355,649		(147)				500,000	02/22/2025
100203413	CF	PROSPER	TX		03/27/2025	6.750	456,511		(286)				795,000	02/19/2025
100203414		DAWSONVILLE	GA		03/27/2025	7.625	182,439		(306)				387,000	02/13/2025
100203415	CF	LATHROP	CA		03/27/2025	6.999	438,494		(232)				610,000	02/19/2025
100203416	CF	COLLIERVILLE	TN		03/27/2025	7.375	250,083		(138)				362,000	03/04/2025
100203417	CF	ANNA	TX		03/27/2025	6.750	266,346		(112)				355,000	02/20/2025
100203418	CF	WADSWORTH	OH		03/27/2025	7.875	166,541		(81)				232,000	02/20/2025
100203419	CF	PEACHTREE CORNERS	GA		03/27/2025	7.250	749,960		(368)				975,000	02/11/2025
100203420	CF	LAS VEGAS	NV		03/27/2025	5.750	352,288		216				491,000	01/17/2025
100203421	CF	SANFORD	FL		03/27/2025	7.625	331,940		(190)				428,500	02/12/2025
100203422	CF	ACWORTH	GA		03/27/2025	7.625	240,803		(148)				312,000	02/14/2025
100203423	CF	PRINCETON	TX		03/27/2025	6.999	331,863		(210)				525,000	02/20/2025
100203424	CF	TUCSON	AZ		03/27/2025	7.250	346,337		(178)				450,000	01/24/2025
100203425	CF	CHARLOTTE	NC		03/27/2025	5.750	245,855		142				343,000	01/23/2025
100203426	CF	FREDERICKSBURG	TX		03/27/2025	5.625	349,129		264				497,000	02/05/2025
100203427		CLAYTON	NC		03/27/2025	6.750	267,039		(113)				370,000	01/30/2025
100203428	CF	LEWES	DE		03/27/2025	7.500	281,232		(127)				360,000	02/14/2025
100203429	CF	NIPOMO	CA		03/27/2025	7.000	523,950		(288)				815,000	01/28/2025
100203430	CF	VIDA	OR		03/27/2025	7.750	423,858		(272)				520,000	02/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203431	CF	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	228,239		142				320,000	02/07/2025
100203432	CF	PROSPER	TX		03/27/2025	7.375	343,327		(206)				470,000	01/31/2025
100203433	CF	CHARLOTTE	NC		03/27/2025	7.875	302,001		(165)				402,000	02/11/2025
100203434	CF	FORT WORTH	TX		03/27/2025	5.500	266,437		241				396,000	02/05/2025
100203435	CF	FORT WORTH	TX		03/27/2025	5.500	221,715		217				358,000	01/23/2025
100203436	CF	SAN ANTONIO	TX		03/27/2025	7.500	337,981		(191)				447,000	02/12/2025
100203437	CF	FULSHEAR	TX		03/27/2025	5.500	256,822		297				350,000	01/30/2025
100203438	CF	CHRISTIANSBURG	VA		03/27/2025	6.750	297,842		(124)				390,000	03/03/2025
100203440	CF	CUMMING	GA		03/27/2025	6.750	273,200		(92)				385,000	02/28/2025
100203441	CF	KANSAS CITY	MO		03/27/2025	7.250	239,193		(133)				323,000	03/04/2025
100203442	CF	SAINT AUGUSTINE	FL		03/27/2025	6.875	254,832		(99)				318,500	02/28/2025
100203443	CF	MADISON	AL		03/27/2025	5.750	234,081		135				330,000	02/13/2025
100203444	CF	GOODYEAR	AZ		03/27/2025	7.000	323,328		(175)				426,000	02/18/2025
100203445	CF	OCALA	FL		03/27/2025	5.500	214,211		197				340,000	01/30/2025
100203446	CF	LIBERTY HILL	TX		03/27/2025	7.750	221,383		(181)	(22)			435,000	01/31/2025
100203447	CF	COLTEWAH	TN		03/27/2025	7.250	348,787		(152)				456,000	02/13/2025
100203448	CF	PAGE	AZ		03/27/2025	7.250	329,285		(187)				450,000	02/14/2025
100203449	CF	LEBANON	TN		03/27/2025	5.750	208,400		122				300,000	01/29/2025
100203451	CF	LUBBOCK	TX		03/27/2025	7.374	245,313		(129)				322,500	02/20/2025
100203452	CF	SHERRILLS FORD	NC		03/27/2025	5.750	251,059		146				352,000	02/07/2025
100203453	CF	REDMOND	WA		03/27/2025	7.000	824,666		(438)				1,390,000	02/08/2025
100203454	CF	COLUMBUS	OH		03/27/2025	7.625	252,588		(134)				310,000	02/14/2025
100203455	CF	CHARLOTTE	NC		03/27/2025	7.375	346,283		(193)				465,000	02/19/2025
100203456	CF	APEX	NC		03/27/2025	7.625	267,194		(168)				400,000	01/24/2025
100203457	CF	WESTAMPTON	NJ		03/27/2025	7.250	11,787		(509)	(341)			405,000	01/30/2025
100203459	CF	INDEPENDENCE	KY		03/27/2025	6.875	251,844		(108)				375,000	02/21/2025
100203460		HENDERSON	NV		03/27/2025	8.000	266,911		(143)				350,000	01/30/2025
100203461		BELLINGHAM	WA		03/27/2025	6.750	549,074		(211)				778,000	02/25/2025
100203462	CF	TOMS RIVER	NJ		03/27/2025	7.875	432,895		(287)				520,000	02/24/2025
100203463	CF	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	189,037		178				330,000	02/07/2025
100203464	CF	FUQUAY VARINA	NC		03/27/2025	5.750	261,277		171				375,000	01/31/2025
100203465	CF	BREVARD	NC		03/27/2025	7.500	253,867		(137)				313,000	02/07/2025
100203466	CF	ELK GROVE	CA		03/26/2025	7.625	457,229		(262)				600,000	01/23/2025
100203467	CF	OAK PARK	IL		03/26/2025	7.625	481,577		(251)				625,000	01/24/2025
100203469	CF	LAKE WALES	FL		03/26/2025	7.625	267,677		(169)				356,000	01/31/2025
100203471	CF	PHILADELPHIA	PA		03/26/2025	7.500	446,443		(229)				580,000	01/27/2025
100203472	CF	RINCON	GA		03/26/2025	7.500	231,036		(120)				300,000	01/28/2025
100203473	CF	DALLAS	TX		03/26/2025	7.625	367,276		(144)				515,000	01/22/2025
100203474	CF	FORT WORTH	TX		03/26/2025	6.875	229,940		(79)				305,000	02/06/2025
100203475	CF	N TOPSAIL BCH	NC		03/26/2025	7.375	315,071		(108)				420,000	01/29/2025
100203476	CF	BOCA RATON	FL		03/26/2025	7.500	768,036		(496)				2,000,000	01/07/2025
100203477	CF	MANTECA GREEN	CA		03/26/2025	6.500	531,822		5				719,000	01/18/2025
100203478		PHOENIX	AZ		03/26/2025	7.625	268,414		(66)				385,000	01/30/2025
100203479	CF	FAIR LAWN	NJ		03/26/2025	7.625	390,052		(131)				480,000	02/03/2025
100203480	CF	PASO ROBLES	CA		03/26/2025	7.250	486,547		(243)				790,000	01/28/2025
100203481	CF	BRANFORD	CT		03/26/2025	6.875	394,825		(128)				650,000	02/05/2025
100203482	CF	LAS VEGAS	NV		03/26/2025	7.500	376,939		(190)				495,000	01/24/2025
100203483		POCONO LAKE	PA		03/26/2025	7.500	215,750		(72)				255,000	02/10/2025
100203484		FLOWER MOUND	TX		03/26/2025	6.375	413,794		29				655,000	01/29/2025
100203485	CF	MANTECA	CA		03/26/2025	7.375	508,972		(238)				663,000	02/04/2025
100203486	CF	LAKE FOREST	IL		03/26/2025	7.625	333,625		(218)				460,000	01/28/2025
100203487	CF	PHOENIX	AZ		03/26/2025	7.490	490,129		(221)				655,000	12/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203488	CF	HAZEL GREEN	AL		03/26/2025	7.125	277,390		(110)				390,000	12/31/2024
100203489	CF	GREELEY	CO		03/26/2025	6.990	222,501		(79)				314,000	12/30/2024
100203491	CF	BIRDSEYE	IN		03/26/2025	7.500	224,352		(92)				278,000	01/10/2025
100203492	CF	ORANGE	CA		03/26/2025	7.500	768,144		(371)				1,185,000	01/09/2025
100203493	CF	DENISON	TX		03/26/2025	6.375	277,322		18				375,000	01/06/2025
100203494	CF	HERCULES	CA		03/26/2025	7.625	494,516		(161)				650,000	01/09/2025
100203495	CF	MANCHESTER	NJ		03/26/2025	7.500	327,609		(176)				435,000	01/17/2025
100203497	CF	KENNESAW	GA		03/26/2025	6.990	238,827		(115)				360,000	12/20/2024
100203498	CF	GREAT FALLS	MT		03/26/2025	7.375	305,777		(122)				429,000	01/16/2025
100203499	CF	FULLERTON	CA		03/26/2025	7.490	276,303		(130)				365,000	01/14/2025
100203501	CF	ROSEVILLE	CA		03/26/2025	7.125	507,782		(149)				676,000	01/17/2025
100203502	CF	MOUNT PLEASANT	SC		03/26/2025	7.500	262,672		(150)				350,000	01/17/2025
100203503	CF	STAFFORD SPRINGS	CT		03/26/2025	6.250	200,826		55				275,000	12/30/2024
100203504	CF	ATWATER	CA		03/26/2025	7.125	629,350		(189)				832,000	01/21/2025
100203505	CF	PLAINFIELD	IL		03/26/2025	7.375	276,666		(139)				362,000	01/17/2025
100203506	CF	MINERAL BLUFF	GA		03/26/2025	6.625	320,022		(64)				556,000	01/24/2025
100203507	CF	PFLUGERVILLE	TX		03/26/2025	7.490	326,487		(219)				525,000	01/17/2025
100203508	CF	EDMOND	OK		03/26/2025	6.250	204,833		13				285,000	01/16/2025
100203510	CF	POOLER	GA		03/26/2025	7.124	319,800		(118)				420,000	01/24/2025
100203511	CF	KENAI	AK		03/26/2025	6.490	254,001		(7)				380,000	01/21/2025
100203512	CF	SPRING	TX		03/26/2025	7.000	333,406		(100)				440,000	01/21/2025
100203513	CF	CHERRY HILL	NJ		03/26/2025	6.990	529,226		(140)				700,000	01/23/2025
100203514	CF	KENAI	AK		03/26/2025	6.490	254,499		(7)				380,000	01/21/2025
100203515	CF	SEVERN	MD		03/26/2025	7.000	324,866		(128)				540,000	12/27/2024
100203516	CF	NORTHBOROUGH	MA		03/26/2025	7.500	358,238		(178)				468,000	01/21/2025
100203517	CF	PALM HARBOR	FL		03/26/2025	7.250	474,480		(125)				627,000	01/23/2025
100203518	CF	JEFFERSON	GA		03/26/2025	5.990	285,173		176				406,000	01/16/2025
100203519	CF	ZEPHYRHILLS	FL		03/26/2025	5.750	273,699		273				370,000	01/15/2025
100203520	CF	CHOWCHILLA	CA		03/26/2025	6.875	273,043		(88)				360,000	01/10/2025
100203521	CF	LAKEWOOD RANCH	FL		03/26/2025	6.875	445,512		(111)				620,000	01/22/2025
100203522	CF	ANTIOCH	CA		03/26/2025	6.625	446,451		(15)				675,000	12/20/2024
100203523	CF	ANNA	TX		03/26/2025	6.375	364,395		19				535,000	01/17/2025
100203524	CF	SAN MARCOS	CA		03/26/2025	7.375	372,060		(171)				585,000	01/23/2025
100203525	CF	BUFFALO GROVE	IL		03/26/2025	6.875	239,399		(81)				320,000	01/27/2025
100203528	CF	BETHLEHEM	GA		03/26/2025	5.875	208,195		131				301,000	01/17/2025
100203529	CF	NEPTUNE	NJ		03/26/2025	7.625	345,363		(120)				430,000	01/24/2025
100203530	CF	SHAKOPEE	MN		03/26/2025	6.490	223,112		(20)				338,000	01/23/2025
100203531	CF	LEHIGH ACRES	FL		03/26/2025	6.250	214,439		13				340,000	12/30/2024
100203532	CF	ROBBINSVILLE	NJ		03/26/2025	7.125	228,956		(94)				305,000	01/30/2025
100203533	CF	SAVANNAH	GA		03/26/2025	6.990	408,413		(110)				545,000	01/24/2025
100203534	CF	FARMINGTON	MN		03/26/2025	5.990	219,151		62				320,000	01/24/2025
100203535	CF	WOODBRIDGE	VA		03/26/2025	6.990	382,314		(109)				505,000	01/28/2025
100203536	CF	BAKERSFIELD	CA		03/26/2025	6.990	373,610		(109)				510,000	01/27/2025
100203537	CF	PLAINFIELD	IL		03/26/2025	7.375	295,501		(142)				390,000	01/23/2025
100203538	CF	ONTARIO	CA		03/26/2025	5.875	486,698		311				710,000	01/09/2025
100203539	CF	SUMMERVILLE	SC		03/26/2025	6.875	217,114		(32)				290,000	01/25/2025
100203540	CF	BAKERSFIELD	CA		03/26/2025	6.990	383,686		(111)				520,000	01/27/2025
100203541	CF	BAKERSFIELD	CA		03/26/2025	6.990	367,116		(89)				510,000	01/30/2025
100203542	CF	CRISFIELD	MD		03/26/2025	7.500	208,422		(118)				275,000	01/27/2025
100203544	CF	SPRINGFIELD	VA		03/26/2025	6.875	338,658		(100)				530,000	01/30/2025
100203545	CF	SPOKANE	WA		03/26/2025	6.990	212,340		(104)				310,000	01/23/2025
100203546	CF	FORNEY	TX		03/26/2025	7.250	251,259		(115)				350,000	01/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203547	CF	RUTLEDGE	PA		03/26/2025	6.990	359,596		(102)				485,000	01/31/2025
100203548	CF	ALBUQUERQUE	NM		03/26/2025	6.875	360,905		(114)				523,000	01/30/2025
100203550	CF	PALM BAY	FL		03/26/2025	7.500	304,188		(171)				400,000	01/27/2025
100203551	CF	EL PASO	TX		03/26/2025	7.000	215,916		24				282,000	01/30/2025
100203552	CF	WESLEY CHAPEL	FL		03/26/2025	6.875	384,226		(111)				508,000	01/24/2025
100203553	CF	OGDEN	UT		03/26/2025	7.000	441,695		(114)				585,000	01/30/2025
100203554	CF	COLUMBUS	OH		03/26/2025	7.625	365,724		(186)				475,000	01/24/2025
100203555	CF	MONROE	WA		03/26/2025	7.125	518,844		(131)				690,000	01/28/2025
100203556	CF	GREAT FALLS	MT		03/26/2025	5.990	284,027		95				390,000	01/28/2025
100203557	CF	POOLER	GA		03/26/2025	7.125	214,526		(101)				320,000	01/31/2025
100203558	CF	MODESTO	CA		03/26/2025	6.750	318,116		(81)				492,000	01/29/2025
100203559	CF	SAN MARCOS	CA		03/26/2025	6.875	487,532		(134)				732,000	02/01/2025
100203560	CF	MORRISTOWN	NJ		03/26/2025	6.875	504,680		(150)				805,000	01/31/2025
100203561	CF	MISSOUR CITY	TX		03/26/2025	6.875	351,603		(34)				482,000	01/28/2025
100203562	CF	CITRUS SPRINGS	FL		03/26/2025	6.000	226,070		94				315,000	01/30/2025
100203563	CF	NAPERVILLE	IL		03/26/2025	7.490	331,097		(85)				430,000	01/31/2025
100203564	CF	FOREST FALLS	CA		03/26/2025	7.125	244,005		(79)				380,000	01/15/2025
100203565	CF	BOSTON	MA		03/26/2025	6.875	719,053		(84)				960,000	01/30/2025
100203566	CF	FRESNO	CA		03/26/2025	6.990	342,963		(56)				460,000	01/23/2025
100203567	CF	SALT LAKE CITY	UT		03/26/2025	7.125	381,079		(89)				510,000	01/31/2025
100203568	CF	AUSTIN	TX		03/26/2025	7.125	312,538		(71)				460,000	01/30/2025
100203569	CF	CHICAGO	IL		03/26/2025	7.625	225,032		(149)				300,000	01/31/2025
100203570	CF	NASHVILLE	TN		03/26/2025	6.990	224,057		(58)				300,000	01/30/2025
100203571	CF	OCALA	FL		03/26/2025	7.125	212,895		(51)				272,000	01/28/2025
100203572	CF	HOFFMAN ESTATES	IL		03/26/2025	6.990	283,198		(65)				384,000	02/03/2025
100203573	CF	MISSOURI CITY	TX		03/26/2025	7.125	264,597		(68)				350,000	01/30/2025
100203575	CF	FORT WORTH	TX		03/26/2025	6.875	301,370		(60)				415,000	02/03/2025
100203576	CF	FAIRFIELD	OH		03/26/2025	7.625	256,260		(100)				325,000	02/03/2025
100203578	CF	CARY	IL		03/26/2025	6.990	224,731		(83)				295,000	02/03/2025
100203580	CF	AURORA	IL		03/26/2025	7.000	221,421		(78)				291,000	02/04/2025
100203581	CF	BAKERSFIELD	CA		03/26/2025	6.875	443,287		(80)				590,000	02/04/2025
100203582	CF	LAKE ARROWHEAD	CA		03/26/2025	7.625	246,547		(128)				360,000	01/28/2025
100203583	CF	ARELY	AL		03/26/2025	6.875	565,897		(133)				795,000	01/30/2025
100203584	CF	ALACHUA	FL		03/26/2025	5.875	234,921		103				340,000	01/30/2025
100203585	CF	LATHROP	CA		03/26/2025	5.990	474,054		192				655,000	01/24/2025
100203586	CF	PEA RIDGE	AR		03/26/2025	6.875	228,329		(97)				348,000	02/04/2025
100203587	CF	OAK RIDGE	TN		03/26/2025	6.875	222,862		(39)				300,000	01/22/2025
100203588	CF	LONG BEACH	CA		03/26/2025	7.375	1,109,919		(408)				1,455,000	02/07/2025
100203589	CF	SNELLVILLE	GA		03/26/2025	7.625	258,866		(95)				339,000	02/10/2025
100203590	CF	BRYAN	TX		03/26/2025	7.625	279,441		(59)				370,000	01/31/2025
100203591	CF	MARIETTA	GA		03/26/2025	7.000	243,524		(128)				425,000	02/06/2025
100203592	CF	NORTHFIELD	NJ		03/26/2025	7.000	316,770		(106)				420,000	01/17/2025
100203593	CF	HARKER HEIGHTS	TX		03/26/2025	6.875	244,972		(92)				353,000	01/10/2025
100203594	CF	DUBLIN	OH		03/26/2025	7.500	468,087		(247)				716,000	02/07/2025
100203595	CF	TOBYHANNA	PA		03/26/2025	7.250	387,225		(120)				530,000	02/07/2025
100203596	CF	SARATOGA SPRINGS	UT		03/26/2025	6.875	334,483		(79)				447,000	02/10/2025
100203597	CF	SCOTCH PLAINS	NJ		03/26/2025	7.000	415,805		(128)				552,000	02/07/2025
100203598	CF	TUSCALOOSE	AL		03/26/2025	7.375	203,762		(124)				270,000	02/05/2025
100203599	CF	CEDAR PARK	TX		03/26/2025	6.875	343,107		(102)				490,000	02/06/2025
100203600	CF	BEAUMONT	CA		03/26/2025	7.250	345,969		(148)				480,000	02/03/2025
100203601	CF	COLUMBUS	OH		03/26/2025	7.625	266,180		(149)				410,000	02/06/2025
100203602	CF	WILMINGTON	DE		03/26/2025	6.490	220,141		(28)				315,000	01/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203603	CF	BRECKSVILLE	OH		03/26/2025	7.500	236,913		(126)				313,000	02/05/2025
100203604	CF	BENTONVILLE	AR		03/26/2025	6.875	200,325		(140)				518,000	02/07/2025
100203605	CF	SANTA BARBARA	CA		03/26/2025	6.990	592,809		(139)				905,000	01/31/2025
100203606		DANBURY	CT		03/26/2025	7.375	321,187		(179)				492,000	02/05/2025
100203608	CF	JACKSONVILLE	FL		03/26/2025	7.490	220,598		(147)				284,000	02/10/2025
100203609	CF	HOLLYWOOD	FL		03/26/2025	6.875	427,491		(75)				610,000	02/03/2025
100203647	CF	TULARE	CA		03/28/2025	7.625	321,687		(128)				515,000	03/11/2025
100203649	CF	FORT WORTH	TX		03/28/2025	7.250	225,132		96				345,000	02/28/2025
100203890	CF	(GRANADA HILLS AREA) L	CA		03/28/2025	7.875	657,859		(301)				850,000	02/07/2025
100203891	CF	HENDERSON	NV		03/28/2025	8.874	347,827		(212)				370,000	02/11/2025
100203892	CF	BELTSVILLE	MD		03/28/2025	8.124	409,902		(182)				570,000	02/18/2025
100203893	CF	FREDERICK	MD		03/28/2025	8.874	739,884		(381)				892,000	02/10/2025
100203894		NEW YORK	NY		03/28/2025	8.375	5,686,208		(3,005)				10,000,000	03/07/2025
100203895	CF	GARDENA	CA		03/28/2025	7.499	803,538		(442)				995,000	02/26/2025
100203896	CF	BOCA RATON	FL		03/28/2025	8.249	4,934,209		(2,187)				7,500,000	02/05/2025
100203897	CF	VERO BEACH	FL		03/28/2025	7.374	312,510		(182)				460,000	03/06/2025
100203898	CF	SMITHFIELD	UT		03/28/2025	6.749	304,789		(112)				465,000	03/06/2025
100203899	CF	BROOKFIELD	CT		03/28/2025	7.374	538,126		(251)				660,000	02/26/2025
100203903	CF	SHELTON	CT		03/28/2025	7.499	307,278		(207)				380,000	03/13/2025
100203904	CF	FORT PIERCE	FL		03/28/2025	7.624	229,356		(106)				301,500	02/25/2025
100203905	CF	LOS ANGELES	CA		03/28/2025	8.374	208,059		(125)				860,000	02/25/2025
100203907	CF	BUENA PARK	CA		03/28/2025	7.624	308,506		(217)				720,000	02/21/2025
100203908	CF	MIDLOTHIAN	TX		03/28/2025	7.874	974,492		(450)				1,130,000	03/11/2025
100203910	CF	DANBURY	CT		03/28/2025	8.249	439,324		(144)				582,000	02/20/2025
100203911	CF	SAN FRANCISCO	CA		03/28/2025	7.250	872,503		(428)				1,840,000	02/10/2025
100203912	CF	HESPERIA	CA		03/28/2025	7.749	316,899		(220)				615,000	02/21/2025
100203913	CF	SEMINOLE	FL		03/28/2025	8.249	432,850		(283)				553,000	02/28/2025
100203914	CF	PEACHTREE CITY	GA		03/28/2025	7.749	1,621,945		(453)				2,000,000	03/07/2025
100203915	CF	DELANO	CA		03/28/2025	8.124	438,344		(292)				635,000	02/19/2025
100203916	CF	MARATHON	FL		03/28/2025	7.625	706,675		(336)				860,000	02/21/2025
100203918	CF	BIRMINGHAM	AL		03/28/2025	7.250	296,567		(106)				389,000	01/31/2025
100203919	CF	DAVIE	FL		03/28/2025	8.250	1,165,859		(721)				1,400,000	02/04/2025
100203920		ORLANDO	FL		03/28/2025	6.750	290,356		(132)				830,000	01/31/2025
100203921	CF	ROLLING HILLS ESTATES	CA		03/28/2025	6.875	408,140		(67)				1,900,000	02/14/2025
100203922	CF	LOS ANGELES	CA		03/28/2025	7.875	1,015,889		(110)				1,315,000	02/04/2025
100203923	CF	MIAMI	FL		03/28/2025	7.750	186,256		(248)				365,000	02/04/2025
100203924	CF	MARATHON	FL		03/28/2025	7.625	575,802		(287)				708,000	02/21/2025
100203925	CF	LA JOLLA	CA		03/28/2025	7.375	542,010		(169)				890,000	02/21/2025
100203926	CF	MILFORD	MI		03/28/2025	7.125	1,173,720		65				1,630,000	02/21/2025
100203928	CF	CATHEDRAL CITY	CA		03/28/2025	6.990	339,527		(87)				609,000	02/19/2025
100203929	CF	NORTH RIDGEVILLE	OH		03/28/2025	8.250	471,444		(315)				742,000	02/19/2025
100203930	CF	CUTLER BAY	FL		03/28/2025	9.750	633,556		(337)				787,500	01/23/2025
100203931	CF	CORAL SPRINGS	FL		03/28/2025	7.500	549,086		(259)				740,000	02/25/2025
100203932	CF	SEATTLE	WA		03/28/2025	7.500	598,036		(246)				740,000	02/26/2025
100203933	CF	SHELTON	WA		03/28/2025	7.750	316,871		(220)				405,000	02/25/2025
100203934	CF	ERIE	MI		03/28/2025	8.875	478,103		(166)				563,000	02/21/2025
100203935	CF	TUCSON	AZ		03/28/2025	7.375	1,324,990		(523)				1,740,000	02/18/2025
100203936	CF	CEDAR GROVE	NJ		03/28/2025	7.500	1,515,852		(609)				1,950,000	03/03/2025
100203937		MABANK	TX		03/28/2025	7.750	410,765		(285)				525,000	02/27/2025
100203938	CF	MIAMI	FL		03/28/2025	7.375	696,822		(156)				878,000	02/26/2025
100203939		DENVER	CO		03/28/2025	6.990	349,295		(176)				454,000	02/10/2025
100203940		MIAMI LAKES	FL		03/28/2025	6.750	1,023,213		57				1,330,000	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100203941	CF	HOMESTEAD	FL		03/28/2025	7.375	133,959		(29)				215,000	01/29/2025
100203942	CF	PONDERAY	ID		03/28/2025	7.250	519,988		(296)				630,000	02/12/2025
100203943		AVENTURA	FL		03/28/2025	8.250	833,934		(532)				1,400,000	02/18/2025
100203944	CF	HOMESTEAD	FL		03/28/2025	7.125	368,424		(167)				468,000	02/26/2025
100203945	CF	MCDONOUGH	GA		03/28/2025	8.990	250,127		(146)				320,000	01/21/2025
100203946	CF	LEHIGH ACRES	FL		03/28/2025	6.750	175,934		18				329,000	01/31/2025
100203947	CF	DAVENPORT	FL		03/28/2025	6.750	363,664		(3)				625,000	02/19/2025
100203948		MAGNOLIA	TX		03/28/2025	6.750	252,864		96				360,000	02/14/2025
100203949	CF	ARRINGTON	TN		03/28/2025	6.990	1,687,531		(430)				2,120,000	02/18/2025
100203950	CF	ASHEVILLE	NC		03/28/2025	6.750	510,966		7				850,000	02/24/2025
100203952	CF	TUCSON	AZ		03/28/2025	6.990	172,555		(55)				365,000	02/24/2025
100203954	CF	ROSEVILLE	CA		03/28/2025	6.990	528,494		(187)				850,000	02/05/2025
100203955	CF	NEWPORT	RI		03/28/2025	7.375	653,925		9				875,000	02/12/2025
100203956	CF	CANYON LAKE	TX		03/28/2025	7.875	204,494		(140)				285,000	02/19/2025
100203958	CF	TAMPA	FL		03/28/2025	7.250	209,575		(13)				280,000	02/25/2025
100203960	CF	CYPRESS	TX		03/28/2025	7.500	326,333		(46)				474,000	02/14/2025
100203961	CF	MOORE	SC		03/28/2025	6.875	177,706		17				240,000	02/28/2025
100203962	CF	ST CHARLES	IL		03/28/2025	7.875	542,834		(307)				708,000	01/31/2025
100203963		PHOENIX	AZ		03/28/2025	6.875	992,887		5				1,340,000	02/01/2025
100203965	CF	LOUISVILLE	KY		03/28/2025	6.750	324,255		(8)				514,000	02/24/2025
100203966	CF	MIAMI	FL		03/28/2025	7.625	436,416		(288)				875,000	01/31/2025
100203967	CF	OMAHA	NE		03/28/2025	7.125	263,701		(33)				359,000	02/28/2025
100203968	CF	GREENSBORO	NC		03/28/2025	7.375	249,767		(140)				353,000	01/31/2025
100203969		PARK CITY	UT		03/28/2025	8.750	1,048,456		(351)				1,400,000	01/30/2025
100203970	CF	MISSION	TX		03/28/2025	7.625	178,831		(112)				230,000	02/28/2025
100203971	CF	CITRUS SPGS	FL		03/28/2025	7.250	253,426		(76)				390,000	02/11/2025
100203972	CF	LOS ANGELES	CA		03/28/2025	7.375	919,633		(231)				1,320,000	02/26/2025
100203973	CF	FREDERICKSBURG	TX		03/28/2025	8.125	395,019		(128)				470,000	01/28/2025
100203974	CF	SPARTANBURG	SC		03/28/2025	6.875	212,360		3				287,000	01/31/2025
100203975	CF	LINDEN	NJ		03/28/2025	7.875	897,221		(575)				1,150,000	02/06/2025
100203976	CF	EL MIRAGE	AZ		03/28/2025	7.625	476,371		(193)				666,000	02/07/2025
100203977		GRAND RAPIDS	MI		03/28/2025	7.125	363,348		(46)				595,000	01/30/2025
100203981	CF	MCHENRY	IL		03/28/2025	8.750	218,853		(51)				270,000	01/17/2025
100203982	CF	BELLA VISTA	AR		03/28/2025	7.625	185,322		(117)				256,000	02/19/2025
100203983	CF	WEATHERFORD	TX		03/28/2025	7.990	467,889		(321)				948,000	02/07/2025
100203984	CF	VALLEY VILLAGE	CA		03/28/2025	7.750	872,963		(414)				1,000,000	02/01/2025
100203985	CF	JACKSONVILLE	FL		03/28/2025	7.375	413,915		(172)				545,000	02/07/2025
100203987	CF	HOMELAND	CA		03/28/2025	6.990	448,176		(54)				565,000	02/13/2025
100203988	CF	BEEVILLE	TX		03/28/2025	7.625	594,864		(330)				798,000	02/05/2025
100203989	CF	LAS VEGAS	NV		03/28/2025	7.875	887,389		(598)				1,090,000	01/29/2025
100203990	CF	MIDLOTHIAN	TX		03/28/2025	6.990	414,837		(87)				675,000	01/30/2025
100203991	CF	KIHEI	HI		03/28/2025	6.990	1,109,169		169				1,385,000	02/03/2025
100203992	CF	BAKER	LA		03/28/2025	8.750	174,885		(97)				187,000	02/07/2025
100203993		ALLEN	TX		03/28/2025	7.625	280,447		(133)				420,000	02/03/2025
100203994	CF	SALEM	OR		03/28/2025	7.125	304,885		(109)				488,000	01/31/2025
100203995	CF	GARDEN GROVE	CA		03/28/2025	7.500	1,115,457		(515)				1,550,000	02/03/2025
100203996	CF	STATESVILLE	NC		03/28/2025	7.750	279,395		(119)				345,000	02/20/2025
100203997	CF	UPPER DARBY	PA		03/28/2025	7.500	188,668		(92)				245,000	01/31/2025
100203999	CF	MYRTLE BEACH	SC		03/28/2025	7.750	191,824		(123)				258,000	02/07/2025
100204001	CF	PALM COAST	FL		03/28/2025	7.500	226,623		(162)				440,000	01/31/2025
100204002	CF	ROYSE CITY	TX		03/28/2025	7.375	171,105		(115)				300,000	01/30/2025
100204004	CF	NEW ORLEANS	LA		03/28/2025	7.250	261,738		(13)				350,000	02/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204005	CF	EL PASO	TX		03/28/2025	7.875	158,694		(95)				204,000	02/13/2025
100204006		PACIFIC BEACH	WA		03/28/2025	7.625	588,486		(405)				1,139,000	02/10/2025
100204007	CF	ELLIJAY	GA		03/28/2025	6.990	1,506,724		(257)				2,000,000	02/12/2025
100204008	CF	MARYVILLE	TN		03/28/2025	6.990	213,119		(12)				285,000	02/18/2025
100204009	CF	SEATTLE	WA		03/28/2025	7.375	489,060		(242)				770,000	02/05/2025
100204010	CF	GRAPEVINE	TX		03/28/2025	7.750	417,259		(289)				780,000	02/24/2025
100204011	CF	MENIFEE	CA		03/28/2025	7.375	1,023,588		(461)				1,253,000	02/14/2025
100204012	CF	OAKLAND	CA		03/28/2025	7.875	594,023		(396)				769,000	02/05/2025
100204013	CF	FORT WAYNE	IN		03/28/2025	6.990	250,825		5				375,000	02/07/2025
100204015	CF	RANCHO MIRAGE	CA		03/28/2025	7.750	895,334		(360)				1,030,000	02/08/2025
100204016	CF	CRYSTAL BEACH	TX		03/28/2025	7.500	472,071		(110)				552,000	02/19/2025
100204017	CF	EL PASO	TX		03/28/2025	7.875	155,215		(87)				200,000	02/13/2025
100204018	CF	WILLIS	TX		03/28/2025	7.625	475,808		(256)				620,000	02/21/2025
100204020		RANCHO CORDOVA	CA		03/28/2025	7.875	428,303		(299)				515,000	01/06/2025
100204021	CF	WILLIS	MI		03/28/2025	7.250	236,349		(105)				322,000	02/13/2025
100204022		YORBA LINDA	CA		03/28/2025	7.625	3,110,990		(1,917)				4,700,000	02/07/2025
100204024	CF	HERMITAGE	TN		03/28/2025	6.500	96,206		2,089				400,000	01/07/2025
100204025	CF	FORT WAYNE	IN		03/28/2025	7.750	119,142		(54)				166,000	01/29/2025
100204026	CF	JONESBORO	GA		03/28/2025	7.375	220,130		(82)				288,000	02/13/2025
100204027	CF	VIDOR	TX		03/28/2025	7.990	118,174		(80)				151,000	02/14/2025
100204028	CF	KAMAS	UT		03/28/2025	7.500	994,478		(385)				1,300,000	02/13/2025
100204029	CF	BEACH HAVEN	NJ		03/28/2025	7.625	1,566,536		(551)				1,950,000	01/16/2025
100204030	CF	PEORIA	AZ		03/28/2025	7.500	1,296,513		(369)				1,600,000	02/28/2025
100204031	CF	VERO BEACH	FL		03/28/2025	7.500	1,101,607		(303)				1,415,500	02/06/2025
100204033	CF	JACKSON	WY		03/28/2025	7.000	994,783		(292)	(4)			1,499,000	01/17/2025
100204034	CF	REDMOND	WA		03/28/2025	7.500	1,013,019		(315)				1,340,000	01/23/2025
100204035		LOMA LINDA	CA		03/28/2025	7.000	998,131		(164)				1,250,000	02/07/2025
100204036	CF	LONG BEACH TOWNSHIP	NJ		03/28/2025	6.875	1,350,257		(149)				1,900,000	02/28/2025
100204037	CF	BLOOMINGTON	CA		03/28/2025	7.499	387,385		(106)				510,000	02/24/2025
100204039		BOTHELL	WA		03/28/2025	6.490	627,926		(143)				1,167,500	12/20/2024
100204040	CF	GASTONIA	NC		03/28/2025	8.375	269,900		(183)				306,000	03/05/2025
100204041	CF	BURLINGTON	MA		03/28/2025	7.499	561,478		(209)				700,000	03/07/2025
100204042	CF	FRESNO	CA		03/28/2025	7.999	365,215		(88)				428,000	02/27/2025
100204043	CF	SCOTTSDALE	AZ		03/28/2025	7.250	402,457		(237)				529,000	02/28/2025
100204044	CF	MIAMI SHORES	FL		03/28/2025	6.375	1,018,341		97				1,290,000	02/28/2025
100204045	CF	LOS ANGELES	CA		03/28/2025	6.625	823,480		(230)				1,100,000	02/22/2025
100204046	CF	MARSHALL	TX		03/28/2025	8.625	130,667		(85)				157,000	02/24/2025
100204047	CF	DAVIE	FL		03/28/2025	6.375	286,088		24				890,000	02/20/2025
100204048	CF	LOS ANGELES	CA		03/28/2025	7.750	1,355,875		(941)				1,632,000	02/20/2025
100204049	CF	LAKE HAVASU CITY	AZ		03/28/2025	6.999	243,580		(141)				320,000	02/24/2025
100204050	CF	HILLSIDE	NJ		03/28/2025	7.625	611,786		(224)				750,000	02/28/2025
100204051	CF	CHARLOTTE	NC		03/28/2025	7.375	300,986		(148)				470,000	03/04/2025
100204052	CF	GUTHRIE	OK		03/28/2025	6.999	220,986		(94)				313,000	02/26/2025
100204053	CF	CLEVELAND	TN		03/28/2025	8.499	156,516		(100)				235,000	02/21/2025
100204054	CF	LOS ANGELES	CA		03/28/2025	7.375	1,980,729		(1,224)				2,550,000	03/05/2025
100204055	CF	LANCASTER	CA		03/28/2025	7.750	161,786		(118)				437,000	02/28/2025
100204056	CF	SOUTH EL MONTE	CA		03/28/2025	6.750	526,040		(233)				750,000	03/03/2025
100204057	CF	PUEBLO	CO		03/28/2025	7.625	211,786		(122)				390,000	03/03/2025
100204058	CF	GAINESVILLE	VA		03/28/2025	8.625	349,221		(208)				413,000	02/25/2025
100204059	CF	MOORESVILLE	NC		03/28/2025	8.875	2,323,031		(1,421)				2,780,000	02/26/2025
100204060	CF	LOS ANGELES	CA		03/28/2025	7.375	909,187		(610)				1,095,000	03/01/2025
100204061	CF	LOS ANGELES	CA		03/28/2025	7.625	2,856,603		(1,069)				4,000,000	01/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204062	CF	SANTA MONICA	CA		03/28/2025	8.250	6,723,268		(186)				10,300,000	02/28/2025
100204063	CF	JIM THORPE	PA		03/28/2025	9.875	205,160		(89)				230,000	03/07/2025
100204064	CF	CAPE CORAL	FL		03/28/2025	6.375	403,081		85				544,000	02/28/2025
100204065	CF	DENVER	NC		03/28/2025	6.999	876,384		(286)				1,275,000	02/28/2025
100204066	CF	SCOTTSDALE	AZ		03/28/2025	6.875	1,542,456		(865)				4,100,000	03/07/2025
100204067	CF	CAPITOL HEIGHTS	MD		03/28/2025	8.625	283,792		(127)				360,000	12/17/2024
100204068	CF	FRESNO	TX		03/28/2025	7.999	306,981		(172)				375,000	03/07/2025
100204069	CF	DORAL	FL		03/28/2025	6.375	502,425		37				656,000	03/10/2025
100204070	CF	LINDON	UT		03/28/2025	7.875	441,694		(320)				795,000	03/07/2025
100204071	CF	NOVATO	CA		03/28/2025	7.125	1,194,035		(600)				1,584,000	02/21/2025
100204072	CF	OCEANSIDE	CA		03/28/2025	6.999	340,041		(114)				424,000	03/05/2025
100204073	CF	THORNTON	CO		03/28/2025	8.125	439,361		(159)				585,000	02/24/2025
100204074	CF	CRESTLINE	CA		03/28/2025	7.499	725,853		(454)				1,000,000	02/19/2025
100204075	CF	HOUSTON	TX		03/28/2025	6.875	325,011		(20)				469,600	02/21/2025
100204076	CF	BIG BEAR CITY	CA		03/28/2025	6.999	298,053		(81)				419,000	02/26/2025
100204077	CF	LA QUINTA	CA		03/28/2025	7.750	591,501		(410)				810,000	02/27/2025
100204078	CF	BAKERSFIELD	CA		03/28/2025	7.375	258,594		(187)				310,000	02/26/2025
100204079	CF	FONTANA	CA		03/28/2025	7.750	503,921		(79)				615,000	03/03/2025
100204080	CF	WEST HILLS	CA		03/28/2025	7.375	1,026,721		(133)				1,315,000	02/15/2025
100204081	CF	DAVENPORT	FL		03/28/2025	7.250	333,090		(242)				410,000	03/03/2025
100204082	CF	CYPRESS	TX		03/28/2025	9.250	303,212		(214)				324,500	03/12/2025
100204083	CF	BLACKLICK	OH		03/28/2025	8.499	164,697		(111)				540,000	12/20/2024
100204084	CF	LA QUINTA	CA		03/28/2025	8.625	510,380		(322)				582,000	02/27/2025
100204085	CF	PORTERVILLE	CA		03/28/2025	7.499	266,862		(199)				365,000	03/03/2025
100204086	CF	SAN JACINTO	CA		03/28/2025	8.999	494,620		(208)				565,000	02/26/2025
100204087	CF	MCLENDON-CHISHOLM	TX		03/28/2025	6.499	234,076		(46)				638,000	02/21/2025
100204088	CF	FULTON	MD		03/28/2025	7.875	368,923		(160)				475,000	03/05/2025
100204089	CF	LOS ANGELES	CA		03/28/2025	6.999	1,957,919		(1,052)				2,390,000	03/07/2025
100204090	CF	FONTANA	CA		03/28/2025	7.999	492,098		(259)				720,000	03/01/2025
100204091	CF	TEMPLE CITY	CA		03/28/2025	6.999	813,702		(486)				1,055,000	03/03/2025
100204092	CF	HESPERIA	CA		03/28/2025	7.125	537,411		(297)				655,000	02/27/2025
100204093	CF	TUCSON	AZ		03/28/2025	6.999	177,773		(41)				235,000	02/25/2025
100204094	CF	NORTH HOLLYWOOD	CA		03/28/2025	7.875	1,270,343		(570)				1,650,000	02/24/2025
100204096	CF	LONG BEACH	CA		03/28/2025	7.250	591,709		(260)				890,000	02/25/2025
100204099	CF	BRADENTON	FL		03/28/2025	7.499	249,119		(102)				325,000	02/27/2025
100204100	CF	BOYNTON BEACH	FL		03/28/2025	6.999	172,602		(61)				260,000	03/12/2025
100204101	CF	FORT WORTH	TX		03/28/2025	6.875	127,331		(11)				170,000	02/26/2025
100204102	CF	LOS ANGELES	CA		03/28/2025	7.999	621,136		(348)				800,000	02/24/2025
100204103	CF	FORT WORTH	TX		03/28/2025	6.875	132,274		5				178,000	02/26/2025
100204105	CF	CHANDLER	AZ		03/28/2025	7.999	253,042		(137)				355,000	03/06/2025
100204109	CF	HOMESTEAD	FL		03/28/2025	6.750	284,965		(33)				425,000	02/28/2025
100204110	CF	CAPE CORAL	FL		03/28/2025	6.625	328,686		(97)				509,000	02/24/2025
100204111	CF	POCATELLO	ID		03/28/2025	6.875	430,039		(113)				657,200	03/11/2025
100204113	CF	SHELBY TOWNSHIP	MI		03/28/2025	7.499	196,672		(124)				280,000	02/28/2025
100204115	CF	LINTHICUM HEIGHTS	MD		03/28/2025	6.625	255,959		73				350,000	02/26/2025
100204118	CF	SPARTANBURG	SC		03/28/2025	7.499	122,017		(86)				180,000	02/26/2025
100204120	CF	NORWOOD	OH		03/28/2025	6.999	263,192		(37)				375,000	02/28/2025
100204124		CONROE	TX		03/28/2025	6.875	161,167		(32)				214,000	02/28/2025
100204125		HAINES CITY	FL		03/28/2025	7.999	186,791		(126)				257,000	02/27/2025
100204126	CF	LAS VEGAS	NV		03/28/2025	7.250	244,998		(179)				428,000	02/24/2025
100204127		HAINES CITY	FL		03/28/2025	8.999	124,314		(75)				170,000	02/27/2025
100204129	CF	CALABASAS	CA		03/28/2025	6.499	550,914		(80)				1,300,000	02/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204130		FORT WORTH	TX		03/28/2025	7.499	162,814		(67)				250,000	03/07/2025
100204133	CF	BELLFLOWER	CA		03/28/2025	6.999	943,961		(235)				2,050,000	02/19/2025
100204135	CF	LA VERNE	CA		03/28/2025	6.875	700,182		(77)				1,000,000	02/21/2025
100204136	CF	BENTON	AR		03/28/2025	6.750	145,066		22				218,000	02/25/2025
100204138	CF	LONG BEACH	CA		03/28/2025	6.625	301,144		(53)				975,000	02/19/2025
100204139		LAUREL	MD		03/28/2025	7.375	360,388		(49)				492,000	02/27/2025
100204140	CF	URBANA	OH		03/28/2025	7.250	117,217		(81)				216,100	02/28/2025
100204141	CF	LINCOLN	AL		03/28/2025	6.625	150,377		15				203,500	03/04/2025
100204143	CF	LAS VEGAS	NV		03/28/2025	7.499	474,705		(256)				615,000	03/06/2025
100204144	CF	NORWOOD	OH		03/28/2025	6.999	249,683		(44)				355,000	02/28/2025
100204145	CF	CANTON	OH		03/28/2025	8.125	100,428		(70)				128,000	02/25/2025
100204146		BALTIMORE	MD		03/28/2025	7.999	384,178		(115)				570,000	02/26/2025
100204147		VAL VERDE	CA		03/28/2025	8.375	389,402		(252)				553,000	02/26/2025
100204148	CF	MANASSAS	VA		03/28/2025	7.499	293,772		(150)				549,000	02/28/2025
100204149	CF	CLOVIS	CA		03/28/2025	6.750	339,466		(36)				485,000	02/28/2025
100204150		HAINES CITY	FL		03/28/2025	8.625	177,524		(112)				244,000	02/27/2025
100204153	CF	EL MONTE	CA		03/28/2025	6.875	459,884		(217)				950,000	02/28/2025
100204154	CF	SANTA ANA	CA		03/28/2025	7.499	396,591		(296)				810,000	03/03/2025
100204155	CF	AURORA	IL		03/28/2025	7.499	215,207		(97)				280,000	02/28/2025
100204156	CF	KATY	TX		03/28/2025	7.499	209,356		(36)				345,000	03/03/2025
100204158	CF	LONG BEACH	CA		03/28/2025	6.999	597,881		(320)				970,000	03/03/2025
100204159		SAN ANTONIO	TX		03/28/2025	7.125	227,219		(25)				350,000	02/28/2025
100204407	CF	CHICAGO	IL		04/01/2025	7.780	360,430		(65)				470,000	02/21/2025
100204408	CF	BIRMINGHAM	AL		04/01/2025	7.370	100,882		(10)				200,000	02/13/2025
100204409	CF	BADIN	NC		04/01/2025	7.950	118,443		(24)				165,000	02/19/2025
100204410	CF	LEXINGTON	NC		04/01/2025	7.970	83,076		475				115,000	02/04/2025
100204412	CF	CLEVELAND	OH		04/01/2025	8.650	124,037		205				165,000	02/06/2025
100204414		CLEVELAND	OH		04/01/2025	8.500	153,111		(22)				200,000	02/07/2025
100204416	CF	ST. LOUIS	MO		04/01/2025	8.200	108,074		(23)				150,000	02/12/2025
100204418		DETROIT	MI		04/01/2025	8.720	120,857		(25)				180,000	02/12/2025
100204420	CF	TRENTON	NJ		04/01/2025	7.850	197,375		(37)				280,000	02/27/2025
100204422		SALISBURY MILLS	NY		04/01/2025	7.870	393,028		(59)				550,000	02/24/2025
100204424	CF	INDIANAPOLIS	IN		04/01/2025	8.350	119,903		(26)				155,000	02/24/2025
100204426	CF	ESPAOLA	NM		04/01/2025	8.020	166,716		(16)				303,000	02/20/2025
100204427		DETROIT	MI		04/01/2025	8.540	108,151		(21)				140,000	02/14/2025
100204429	CF	SOUTHFIELDS	NY		04/01/2025	7.780	136,555		(33)				221,000	02/27/2025
100204430	CF	KANSAS CITY	KS		04/01/2025	7.420	128,729		(27)				180,000	02/28/2025
100204432		CLEVELAND	OH		04/01/2025	8.500	130,519		(22)				170,000	02/07/2025
100204434		FORT LAUDERDALE	FL		04/01/2025	8.490	480,215		(104)				775,000	02/10/2025
100204436	CF	BUFFALO	NY		04/01/2025	8.050	113,714		(15)				160,000	02/14/2025
100204437		OLNEY	IL		04/01/2025	8.550	90,101		(17)				125,000	02/03/2025
100204438	CF	RANCHO CUCAMONGA	CA		04/03/2025	6.750	852,033		(103)				1,250,000	03/01/2025
100204439	CF	REDWOOD CITY	CA		04/03/2025	6.990	1,209,788		(217)				2,150,000	02/01/2025
100204440	CF	SUITLAND	MD		04/03/2025	7.000	200,401		(38)				315,000	03/01/2025
100204441	CF	HOLLISTER	CA		04/03/2025	8.250	438,015		(288)				570,000	03/01/2025
100204442	CF	CHINO HILLS	CA		04/03/2025	7.250	567,044		(325)				1,605,000	03/01/2025
100204443	CF	LOS ANGELES	CA		04/03/2025	7.500	356,290		(133)				635,000	02/01/2025
100204444	CF	GILROY	CA		04/03/2025	7.500	893,091		(291)				1,099,000	03/01/2025
100204445	CF	CORONA	CA		04/03/2025	7.125	1,121,155		(213)				1,500,000	03/01/2025
100204447	CF	SAGLE	ID		04/03/2025	7.500	691,478		(373)				925,000	03/01/2025
100204448	CF	CARSON	CA		04/03/2025	7.875	738,597		(358)				845,000	03/01/2025
100204450	CF	ZEBULON	NC		04/03/2025	7.000	191,139		(18)				275,000	03/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204451	CF	ZEBULON	NC		04/03/2025	7.000	191,189		(20)				275,000	03/01/2025
100204452	CF	ZEBULON	NC		04/03/2025	7.000	191,113		(18)				275,000	03/01/2025
100204454	CF	ABERDEEN	MD		04/03/2025	6.875	161,538		13				235,000	03/01/2025
100204455	CF	OXNARD	CA		04/03/2025	7.750	1,372,421		(905)				2,100,000	03/01/2025
100204456	CF	SHENANDOAH	VA		04/03/2025	7.375	248,104		(91)				325,000	03/01/2025
100204457		CHEVERLY	MD		04/03/2025	7.250	344,126		(20)				460,000	03/01/2025
100204458	CF	WESTLAKE VILLAGE	CA		04/03/2025	6.625	881,608		(13)				1,725,000	02/01/2025
100204459	CF	MIDWAY	UT		04/03/2025	6.500	417,143		78				1,005,000	03/01/2025
100204460	CF	OPA LOCKA	FL		04/03/2025	7.500	330,464		(223)				530,000	03/01/2025
100204461		SAN TAN VALLEY	AZ		04/04/2025	7.750	310,872		(76)				550,000	02/21/2025
100204462		OXNARD	CA		04/04/2025	7.000	448,120		15				800,000	03/19/2025
100204463		CLERMONT	FL		04/04/2025	6.875	383,572		(127)				545,000	03/07/2025
100204464		BROKEN BOW	OK		04/04/2025	7.250	812,178		(330)				995,000	02/14/2025
100204465		LONG BRANCH	NJ		04/04/2025	8.000	296,826		(135)				340,000	02/06/2025
100204467	CF	TOLLESON	AZ		04/04/2025	7.875	431,380		(136)				800,000	03/19/2025
100204468	CF	SALEM	OR		04/04/2025	7.500	107,986		(35)				360,000	03/20/2025
100204469		MARLBORO	NJ		04/04/2025	7.250	1,129,755		(337)				1,645,000	02/28/2025
100204470	CF	WASCO	CA		04/04/2025	8.000	205,132		(70)				305,000	03/24/2025
100204471	CF	COALVILLE	UT		04/04/2025	7.450	45,870		(406)				750,000	12/18/2024
100204472	CF	MEMPHIS	TN		04/04/2025	5.500	155,620		139				220,000	01/03/2025
100204474	CF	NEW ORLEANS	LA		04/04/2025	6.990	678,004		(202)				1,569,000	02/21/2025
100204475	CF	LANEXA	VA		04/04/2025	7.250	628,010		(277)				825,000	02/28/2025
100204476	CF	ALLENTOWN	PA		04/04/2025	7.500	265,963		(81)				340,000	02/05/2025
100204477	CF	ALLENTOWN	PA		04/04/2025	7.500	265,963		(81)				340,000	02/05/2025
100204478	CF	BEALS	ME		04/04/2025	7.125	292,926		(163)				670,000	02/13/2025
100204479		YORKVILLE	IL		04/04/2025	8.125	251,342		(88)				290,000	02/06/2025
100204480	CF	OCALA	FL		04/04/2025	6.750	222,429		(70)				326,000	02/18/2025
100204481	CF	LITHIA SPRINGS	GA		04/04/2025	7.125	210,326		(87)				280,000	03/06/2025
100204482	CF	CLIFTON HEIGHTS	PA		04/04/2025	6.750	352,490		(81)				525,000	02/10/2025
100204483	CF	PITTSBURGH	PA		04/04/2025	7.750	122,551		(50)				160,000	01/30/2025
100204485	CF	PHILADELPHIA	PA		04/04/2025	8.125	138,975		(68)				180,000	02/10/2025
100204486	CF	GENEVA	NY		04/04/2025	7.500	209,513		(175)				295,000	01/29/2025
100204487	CF	AUSTIN	TX		04/04/2025	7.375	207,059		(132)				500,000	02/14/2025
100204488	CF	HAYWARD	CA		04/04/2025	7.575	723,409		(335)				945,000	02/07/2025
100204489	CF	MILLVILLE	NJ		04/04/2025	7.990	236,889		(156)				340,000	02/14/2025
100204490	CF	STUART	FL		04/04/2025	7.375	170,735		(125)				300,000	02/19/2025
100204491	CF	MEMPHIS	TN		04/04/2025	7.625	120,808		(56)				148,000	02/11/2025
100204492	CF	RIVERVIEW	FL		04/04/2025	5.625	315,439		296				420,000	02/27/2025
100204493	CF	PERTH AMBOY	NJ		04/04/2025	7.375	421,647		(171)				580,000	02/28/2025
100204494	CF	PORT RICHEY	FL		04/04/2025	8.125	139,077		(80)				171,000	02/24/2025
100204495	CF	JERSEY CITY	NJ		04/04/2025	6.990	164,647		(94)				470,000	02/27/2025
100204496	CF	BUFFALO	NY		04/04/2025	7.490	380,410		(237)				525,000	02/28/2025
100204498	CF	CHALMETTE	LA		04/04/2025	7.625	200,864		(120)				266,000	02/27/2025
100204500	CF	YUMA	AZ		04/04/2025	7.740	249,002		(138)				323,000	02/07/2025
100204501	CF	ROCHESTER	NY		04/04/2025	8.125	193,939		(101)				235,000	02/18/2025
100204502	CF	DEERFIELD BEACH	FL		04/04/2025	7.750	567,776		(350)				730,000	03/03/2025
100204503	CF	YUMA	AZ		04/04/2025	7.240	111,582		(69)				155,000	02/14/2025
100204504	CF	YORKVILLE	IL		04/04/2025	7.325	219,524		(122)				300,000	02/14/2025
100204505	CF	LUPTON	MI		04/04/2025	8.125	239,457		(97)				312,000	02/12/2025
100204506	CF	LEHIGH ACRES	FL		04/04/2025	7.750	291,356		(181)				375,000	02/21/2025
100204507	CF	KINGSTON	OK		04/04/2025	7.250	204,032		(118)				310,000	02/26/2025
100204508	CF	VERO BEACH	FL		04/04/2025	7.375	176,232		(105)				230,000	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204509	CF	RINGWOOD	NJ		04/04/2025	6.990	211,162		(41)				330,000	02/24/2025
100204511	CF	MANDEVILLE	LA		04/04/2025	8.115	254,277		(177)				366,000	02/10/2025
100204512	CF	SPRING	TX		04/04/2025	7.250	160,635		(107)				455,000	02/07/2025
100204513	CF	CINCINNATI	OH		04/04/2025	7.500	142,741		(56)				200,000	02/07/2025
100204514	CF	CAPE CANAVERAL	FL		04/04/2025	7.125	234,539		(130)				380,000	02/13/2025
100204515	CF	RAVENNA	OH		04/04/2025	7.740	168,050		(105)				220,000	02/19/2025
100204516	CF	PORT ANGELES	WA		04/04/2025	7.500	358,136		(158)				500,000	02/20/2025
100204517	CF	BOISE	ID		04/04/2025	6.990	448,885		(86)				690,000	02/28/2025
100204518	CF	SEATTLE	WA		04/04/2025	7.740	941,198		(583)				1,211,000	02/18/2025
100204519	CF	PINE	AZ		04/04/2025	7.575	285,238		(150)				490,000	02/15/2025
100204521	CF	CLARK	NJ		04/04/2025	7.125	504,796		(284)				850,000	02/18/2025
100204522	CF	SAN ANTONIO	TX		04/04/2025	7.625	133,001		(169)				178,000	02/21/2025
100204523	CF	ROSEMOUNT	MN		04/04/2025	6.875	246,034		(71)				325,000	02/26/2025
100204526		ELMENDORF	TX		04/04/2025	7.990	172,466		(61)				195,000	02/25/2025
100204527	CF	SUMTER	SC		04/04/2025	7.740	233,988		(157)				310,000	02/20/2025
100204528	CF	NEWBURGH	NY		04/04/2025	7.740	341,575		(201)				475,000	03/05/2025
100204529	CF	SHAKER HEIGHTS	OH		04/04/2025	7.740	152,651		(88)				203,000	02/28/2025
100204530	CF	DOVER	PA		04/04/2025	7.750	347,598		(223)				455,000	02/27/2025
100204531	CF	NAPERVILLE	IL		04/04/2025	7.200	515,397		(299)				960,000	02/28/2025
100204533	CF	EDGEWATER	NJ		04/04/2025	7.740	438,301		(200)				570,000	02/21/2025
100204534	CF	N LAS VEGAS	NV		04/04/2025	6.990	250,989		(128)				415,000	02/25/2025
100204535	CF	VENTNOR CITY	NJ		04/04/2025	7.575	410,799		(183)				579,000	02/21/2025
100204536	CF	SAN MARCOS	CA		04/04/2025	6.990	271,132		(137)				1,290,000	02/27/2025
100204537	CF	LAS VEGAS	NV		04/04/2025	7.200	243,515		(144)				395,000	02/27/2025
100204538	CF	LAS VEGAS	NV		04/04/2025	7.375	307,196		(142)				430,000	02/25/2025
100204539	CF	DES PLAINES	IL		04/04/2025	7.075	202,495		(74)				310,000	03/03/2025
100204540	CF	ATHENS	OH		04/04/2025	7.740	220,528		(119)				285,000	03/04/2025
100204541	CF	BIG BEAR LAKE	CA		04/04/2025	7.375	238,750		(162)				585,000	02/26/2025
100204542		LANSING	IL		04/04/2025	7.990	147,993		(37)				172,000	02/26/2025
100204543	CF	MEMPHIS	TN		04/04/2025	5.375	127,816		98				195,000	02/26/2025
100204544	CF	MORA	MN		04/04/2025	7.750	150,234		(71)				195,000	03/04/2025
100204545	CF	ROUND LAKE BEACH	IL		04/04/2025	7.625	140,621		(60)				175,000	02/28/2025
100204546	CF	TUCSON	AZ		04/04/2025	7.490	484,693		(233)				675,000	02/27/2025
100204547	CF	YORK	PA		04/04/2025	7.375	223,559		(80)				309,000	03/05/2025
100204548	CF	CORDOVA	TN		04/04/2025	5.750	166,745		59				245,000	02/26/2025
100204549	CF	MADISON	TN		04/04/2025	7.825	307,748		(145)				380,000	02/28/2025
100204550		BREWTON	AL		04/04/2025	8.115	130,304		(52)				165,000	02/21/2025
100204551	CF	HENDERSON	NV		04/04/2025	7.375	141,424		(347)				400,000	02/28/2025
100204552	CF	RIVERSIDE	CA		04/04/2025	7.200	471,318		(193)				625,000	03/01/2025
100204553	CF	MURRIETA	CA		04/04/2025	7.375	318,988		(154)				414,500	03/05/2025
100204554	CF	MEMPHIS	TN		04/04/2025	5.990	121,345		25				175,000	03/03/2025
100204555	CF	ROUND LAKE BEACH	IL		04/04/2025	7.490	165,923		(88)				265,000	02/25/2025
100204556	CF	LUDLOW	KY		04/04/2025	7.075	267,945		(112)				375,000	03/05/2025
100204557	CF	LAKEWOOD	OH		04/04/2025	7.740	331,684		(163)				467,000	02/18/2025
100204559	CF	BROOKVILLE	OH		04/04/2025	7.375	101,489		(82)				165,000	03/07/2025
100204560	CF	GREENVILLE	TX		04/04/2025	7.625	165,330		(88)				246,000	02/28/2025
100204561	CF	BALA CYNWYD	PA		04/04/2025	7.375	188,859		(103)				251,000	02/19/2025
100204563	CF	COLUMBUS	OH		04/04/2025	7.125	168,322		(104)				515,000	02/14/2025
100204564	CF	EASTON	PA		04/04/2025	6.875	89,874		(189)				338,000	02/28/2025
100204565	CF	WEST NEW YORK	NJ		04/04/2025	7.490	428,057		(746)				1,200,000	02/07/2025
100204566	CF	COLUMBUS	OH		04/04/2025	7.950	114,366		(91)				200,000	02/04/2025
100204567	CF	CLEVELAND	OH		04/04/2025	6.875	225,884		(43)				305,000	01/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204568	CF	NORTH OLMSTED	OH		04/04/2025	7.375	159,401		(103)				300,000	02/06/2025
100204569	CF	PITTSBURGH	PA		04/04/2025	7.375	169,513		(87)				245,000	02/26/2025
100204570	CF	POTTSTOWN	PA		04/04/2025	6.750	140,264		(64)				230,000	02/21/2025
100204571	CF	WEXFORD	PA		04/04/2025	7.125	254,930		(97)				340,000	02/26/2025
100204572	CF	WARRINGTON	PA		04/04/2025	7.575	173,540		(90)				250,000	02/28/2025
100204573		CROSS JUNCTION	VA		04/04/2025	7.990	359,861		(192)				480,000	02/21/2025
100204575	CF	MEMPHIS	TN		04/04/2025	5.500	156,562		116				220,000	01/11/2025
100204576	CF	FAIRFAX	VA		04/04/2025	6.875	163,945		(84)				307,000	02/14/2025
100204577	CF	SAINT LOUIS	MO		04/04/2025	5.500	132,193		94				190,000	01/30/2025
100204578	CF	MEMPHIS	TN		04/04/2025	5.375	119,687		92				180,000	01/09/2025
100204579	CF	JACKSONVILLE	AR		04/04/2025	7.750	148,695		(61)				185,000	01/31/2025
100204580	CF	WINCHESTER	TN		04/04/2025	7.750	260,702		(121)				340,000	02/25/2025
100204581		BALTIMORE	MD		04/04/2025	7.990	202,814		(77)				235,000	02/28/2025
100204582	CF	NORTH LITTLE ROCK	AR		04/04/2025	5.500	119,585		85				168,000	01/24/2025
100204583	CF	MEMPHIS	TN		04/04/2025	5.375	149,456		118				225,000	01/29/2025
100204584	CF	MEMPHIS	TN		04/04/2025	5.500	149,817		110				210,000	01/25/2025
100204585	CF	NORTH LITTLE ROCK	AR		04/04/2025	5.750	166,745		59				245,000	02/08/2025
100204586	CF	JACKSONVILLE	AR		04/04/2025	5.500	114,402		80				165,000	01/25/2025
100204587	CF	OKLAHOMA CITY	OK		04/04/2025	5.500	190,011		152				268,000	02/21/2025
100204588	CF	CHICAGO	IL		04/04/2025	7.750	251,505		(139)				325,000	02/27/2025
100204589	CF	MEMPHIS	TN		04/04/2025	5.750	114,775		39				170,000	02/19/2025
100204590	CF	MILLINGTON	TN		04/04/2025	5.750	149,730		53				225,000	02/19/2025
100204591	CF	CHICAGO	IL		04/04/2025	7.490	191,953		(108)				250,000	02/24/2025
100204592	CF	LITTLE ROCK	AR		04/04/2025	5.750	173,231		65				256,000	02/21/2025
100204593	CF	FENNVILLE	MI		04/04/2025	7.325	257,644		(142)				510,000	02/28/2025
100204594	CF	MEMPHIS	TN		04/04/2025	6.500	112,915		(20)				150,000	03/07/2025
100204595	CF	MEMPHIS	TN		04/04/2025	5.750	149,730		53				220,000	02/27/2025
100204597	CF	WARD	AR		04/04/2025	5.875	169,376		56				232,000	02/24/2025
100204598	CF	ROUND LAKE BEACH	IL		04/04/2025	7.625	191,152		(67)				241,000	02/05/2025
100204600	CF	FOX LAKE	IL		04/04/2025	7.490	205,549		(125)				270,000	02/28/2025
100204601	CF	ROUND LAKE	IL		04/04/2025	7.490	157,366		(94)				209,000	02/07/2025
100204602	CF	WARD	AR		04/04/2025	5.875	166,444		81				230,000	02/21/2025
100204603	CF	CHICAGO	IL		04/04/2025	7.625	225,434		(177)				360,000	02/18/2025
100204604	CF	DALY CITY	CA		04/04/2025	7.490	259,546		(174)				980,000	02/27/2025
100204605	CF	CONCORD	CA		04/04/2025	7.200	666,789		(337)				1,060,000	02/12/2025
100204607	CF	HUGO	MN		04/04/2025	5.875	263,550		89				387,000	02/28/2025
100204608	CF	PEARLAND	TX		04/04/2025	7.875	417,063		(254)				550,000	02/14/2025
100204609	CF	MULLICA HILL	NJ		04/04/2025	6.500	138,887		(171)				311,000	02/21/2025
100204610	CF	WEST ORANGE	NJ		04/04/2025	7.625	247,176		(135)				325,000	02/07/2025
100204611	CF	MONTAGUE	NJ		04/04/2025	7.375	271,080		(105)				360,000	02/11/2025
100204612	CF	LEDGEWOOD	NJ		04/04/2025	7.250	302,932		(75)				400,000	02/06/2025
100204613	CF	RALEIGH	NC		04/04/2025	6.950	127,677		(145)				1,038,000	02/28/2025
100204614	CF	EULESS	TX		04/04/2025	6.875	186,416		(93)				365,000	02/27/2025
100204615	CF	ROWLETT	TX		04/04/2025	7.325	202,091		(104)				281,000	02/27/2025
100204616	CF	TYLER	TX		04/04/2025	7.490	113,988		(69)				154,000	02/11/2025
100204617	CF	DURHAM	NC		04/04/2025	7.250	232,836		(150)				445,000	02/21/2025
100204618	CF	WEST READING	PA		04/04/2025	7.740	195,318		(106)				253,000	02/21/2025
100204619	CF	PHILADELPHIA	PA		04/04/2025	8.125	118,667		(47)				145,000	02/21/2025
100204620	CF	NORTH LAS VEGAS	NV		04/04/2025	7.450	145,391		(116)				458,000	02/27/2025
100204621	CF	ALEXANDRIA	VA		04/04/2025	6.750	482,438		(180)				805,000	02/07/2025
100204622	CF	TEMPE	AZ		04/04/2025	7.240	121,654		(90)				400,000	02/07/2025
100204623	CF	SAVANNAH	GA		04/04/2025	7.490	229,391		(137)				315,000	02/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204624	CF	CAMDEN	NJ		04/04/2025	7.490	143,481		(71)				226,000	02/28/2025
100204626	CF	RIVIERA BEACH	FL		04/04/2025	6.625	182,419		(126)				260,000	02/11/2025
100204627	CF	FORT LAUDERDALE	FL		04/04/2025	7.375	104,782		(87)				259,000	02/24/2025
100204628	CF	ALTURAS	CA		04/04/2025	7.325	173,630		(92)				233,000	03/01/2025
100204629	CF	DURHAM	NC		04/04/2025	6.950	200,925		(101)				535,000	03/03/2025
100204630	CF	AIKEN	SC		04/04/2025	7.625	308,633		(175)				430,000	02/19/2025
100204631	CF	NAPLES	FL		04/04/2025	7.625	435,966		(75)				550,000	02/07/2025
100204632	CF	WINDSOR	CA		04/04/2025	7.575	1,003,712		(576)				1,568,000	02/24/2025
100204634	CF	CHARLOTTE	NC		04/04/2025	7.875	269,302		(170)				355,000	02/12/2025
100204635	CF	NAPLES	FL		04/04/2025	7.500	303,848		(55)				378,000	02/19/2025
100204636	CF	SCOTTSDALE	AZ		04/04/2025	6.990	193,769		(280)				395,000	02/28/2025
100204637	CF	BOCA RATON	FL		04/04/2025	6.990	119,352		(82)				237,000	03/11/2025
100204638	CF	PHOENIX	AZ		04/04/2025	7.875	337,284		(110)				420,000	02/14/2025
100204639	CF	HUGO	MN		04/04/2025	6.990	131,959		(63)				200,000	02/21/2025
100204640	CF	FLORENCE	AZ		04/04/2025	7.490	262,087		(134)				375,000	02/21/2025
100204641	CF	PHOENIX	AZ		04/04/2025	7.500	255,220		(144)				330,000	02/12/2025
100204642	CF	MONTGOMERY	AL		04/04/2025	7.740	139,297		(78)				185,000	03/03/2025
100204643	CF	PHOENIX	AZ		04/04/2025	7.740	620,444		(275)				765,000	02/20/2025
100204645	CF	VAIL	AZ		04/04/2025	6.875	223,799		(104)				395,000	02/28/2025
100204646	CF	SEFFNER	FL		04/04/2025	7.125	208,555		(120)				405,000	02/14/2025
100204647	CF	ROCHESTER	NH		04/04/2025	7.875	563,629		(344)				725,000	02/28/2025
100204648	CF	GLENDALE	AZ		04/04/2025	6.750	297,088		(111)				490,000	02/06/2025
100204649	CF	BROCKTON	MA		04/04/2025	7.375	462,995		(249)				679,500	02/05/2025
100204650	CF	GLOUCESTER	MA		04/04/2025	7.000	316,759		(144)				880,000	02/24/2025
100204651	CF	WAKEFIELD	MA		04/04/2025	7.000	683,122		(204)				909,000	02/26/2025
100204653	CF	TUCSON	AZ		04/04/2025	7.240	134,343		(81)				270,000	03/03/2025
100204655	CF	YUMA	AZ		04/04/2025	7.075	199,734		(88)				282,000	02/26/2025
100204656		TUCSON	AZ		04/04/2025	7.500	199,247		(86)				305,000	02/28/2025
100204657	CF	SPRINGFIELD	MA		04/04/2025	7.750	228,035		(109)				305,000	03/03/2025
100204658	CF	BOSTON	MA		04/04/2025	6.250	278,290		(7)				685,000	02/26/2025
100204659	CF	EVERETT	MA		04/04/2025	7.250	190,997		(106)				270,000	02/25/2025
100204660	CF	DORCHESTER	MA		04/04/2025	6.990	606,060		(154)				800,000	03/03/2025
100204661	CF	SEATTLE	WA		04/04/2025	7.625	644,670		(393)				840,000	02/14/2025
100204662	CF	HILLSBORO	OR		04/04/2025	7.250	247,031		(154)				439,000	02/18/2025
100204663	CF	HOT SPRINGS NATIONAL P	AR		04/04/2025	8.125	334,186		(81)				440,000	03/05/2025
100204664	CF	GUNNISON	CO		04/04/2025	6.875	331,803		(10)				445,000	02/07/2025
100204665	CF	MOLALLA	OR		04/04/2025	7.375	310,130		(190)				564,500	02/28/2025
100204666	CF	DERRY	NH		04/04/2025	7.500	258,120		(71)				341,000	02/28/2025
100204667	CF	YAKIMA	WA		04/04/2025	7.375	403,195		(186)				525,000	02/12/2025
100204668	CF	WOODBRIDGE	VA		04/04/2025	7.325	236,495		(138)				380,000	02/21/2025
100204669	CF	TACOMA	WA		04/04/2025	6.990	153,990		(82)				506,000	02/27/2025
100204670	CF	HARRISON	NY		04/04/2025	7.490	186,428		(151)				280,000	02/19/2025
100204671	CF	SPRING VALLEY	NY		04/04/2025	7.625	803,459		(431)				1,040,000	02/06/2025
100204672	CF	SPRING VALLEY	NY		04/04/2025	7.490	659,894		(412)				850,000	02/19/2025
100204673	CF	MONSEY	NY		04/04/2025	7.450	840,358		(513)				1,190,000	02/04/2025
100204674		GASTONIA	NC		04/04/2025	7.375	278,343		(8)				324,000	02/24/2025
100204675	CF	NEWPORT BEACH	CA		04/04/2025	7.250	206,415		(123)				2,415,000	02/28/2025
100204676	CF	HAYDEN	ID		04/04/2025	7.625	572,793		(258)				754,000	02/22/2025
100204677	CF	CHASKA	MN		04/04/2025	7.750	217,452		(132)				283,000	02/28/2025
100204678	CF	POUGHKEEPSIE	NY		04/04/2025	7.250	609,877		(339)				790,000	02/21/2025
100204679	CF	REDMOND	OR		04/04/2025	7.375	312,863		(122)				434,000	02/25/2025
100204680	CF	GARNERVILLE	NY		04/04/2025	7.325	366,271		(264)				510,000	02/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204681	CF	BUFFALO	NY		04/04/2025	7.200	231,965		(184)				396,000	02/21/2025
100204683	CF	ELMWOOD PARK	IL		04/04/2025	7.575	170,027		(118)				250,000	02/10/2025
100204684	CF	CROMWELL	CT		04/04/2025	7.625	127,308		(47)				170,000	02/11/2025
100204685		CENTEREACH	NY		04/04/2025	7.625	492,835		(147)				600,000	03/06/2025
100204686	CF	SAN FRANCISCO	CA		04/04/2025	6.875	680,801		(303)				1,355,000	02/20/2025
100204687	CF	MODESTO	CA		04/04/2025	7.750	481,369		(231)				625,000	02/24/2025
100204688	CF	SALINAS	CA		04/04/2025	6.625	350,827		(98)				750,000	02/06/2025
100204689	CF	THE VILLAGES	FL		04/04/2025	7.490	409,034		(217)				536,000	02/13/2025
100204690	CF	CORAL SPRINGS	FL		04/04/2025	6.990	295,740		(144)				791,000	03/06/2025
100204691	CF	MEMPHIS	TN		04/04/2025	7.625	137,238		(71)				178,000	02/19/2025
100204692	CF	HENDERSON	NV		04/04/2025	7.375	253,698		(148)				410,000	02/28/2025
100204694		OCALA	FL		04/04/2025	7.990	167,905		(69)				223,000	01/07/2025
100204697		TULUM	MEX		04/07/2025	10.770	192,843						269,058	02/13/2025
100204698		PLAYA DEL CARMEN	MEX		04/07/2025	11.050	322,097						540,110	01/31/2025
100204699		PLAYA DEL CARMEN	MEX		04/07/2025	10.260	456,017						706,450	01/31/2025
100204700		TULUM	MEX		04/07/2025	10.620	205,842						269,058	02/13/2025
100204701		TULUM	MEX		04/07/2025	10.380	100,289						254,484	03/04/2025
100204702		BELLFLOWER	CA		04/08/2025	7.625	701,085		(350)				855,000	02/26/2025
100204703		RIVERSIDE	CA		04/08/2025	7.999	374,085		(376)				920,000	02/20/2025
100204704	CF	LAKEWOOD	CO		04/08/2025	7.125	263,406		(157)				455,000	02/25/2025
100204705	CF	BUFORD	GA		04/08/2025	6.875	435,424		(211)				575,000	02/27/2025
100204706	CF	GREENSBORO	NC		04/08/2025	7.250	107,547		(49)				230,000	02/27/2025
100204707		FONTANA	CA		04/08/2025	8.000	492,634		(325)				630,000	02/24/2025
100204708		VIRGINIA BEACH	VA		04/08/2025	7.250	399,903		(286)				484,000	02/28/2025
100204709		HONOLULU	HI		04/08/2025	7.000	476,276		(146)				797,000	02/24/2025
100204710		AGOURA HILLS	CA		04/08/2025	7.500	363,497		(137)				850,000	02/19/2025
100204711	CF	GREENSBORO	NC		04/08/2025	6.875	231,732		(132)				375,000	02/27/2025
100204712		MONTEBELLO	CA		04/08/2025	7.500	549,563		(376)				670,000	02/21/2025
100204713	CF	HOCKLEY	TX		04/08/2025	7.125	230,950		(134)				339,000	02/26/2025
100204714	CF	BAKERSFIELD	CA		04/08/2025	8.375	284,510		(166)				365,000	02/25/2025
100204716	CF	ASHEBORO	NC		04/08/2025	7.750	164,892		(111)				226,000	02/25/2025
100204717	CF	WATSONVILLE	CA		04/08/2025	6.750	634,140		(46)				1,417,000	03/03/2025
100204718	CF	MORENO VALLEY	CA		04/08/2025	7.500	521,243		(242)				635,000	02/21/2025
100204719		MORENO VALLEY	CA		04/08/2025	7.375	326,153		(168)				538,000	02/24/2025
100204720		LAS VEGAS	NV		04/08/2025	7.500	1,224,750		(472)				1,500,000	02/21/2025
100204721		LOS ANGELES (HARBOR CITY AREA)	CA		04/08/2025	8.375	542,391		(342)				983,000	02/27/2025
100204723	CF	RANCHO SANTA MARGARITA	CA		04/08/2025	7.750	364,513		(244)				490,000	02/18/2025
100204724		CARY	NC		04/08/2025	7.750	753,407		(335)				918,000	02/26/2025
100204725	CF	CORAL SPRINGS	FL		04/08/2025	7.250	547,762		(282)				680,000	02/24/2025
100204726	CF	ORANGE	CA		04/08/2025	7.875	1,812,824		(913)				2,200,000	02/12/2025
100204727		LAS VEGAS	NV		04/08/2025	7.500	161,834		(107)				195,000	02/21/2025
100204728	CF	ASHEBORO	NC		04/08/2025	7.750	244,419		(166)				335,000	02/25/2025
100204729		CERRITOS	CA		04/08/2025	7.125	968,351		(537)				1,178,000	03/06/2025
100204730	CF	GREENSBORO	NC		04/08/2025	7.250	144,266		(103)				186,000	02/27/2025
100204733	CF	PHOENIX	AZ		04/09/2025	7.875	163,834		(50)				390,000	03/26/2025
100204734	CF	OAKLAND	CA		04/09/2025	7.250	338,430		(155)				825,000	03/26/2025
100204735	CF	VENTURA	CA		04/09/2025	8.000	370,047		(163)				462,000	03/27/2025
100204736	CF	GRANBURY	TX		04/09/2025	8.375	191,958		(122)				245,000	03/26/2025
100204737	CF	SEASIDE	CA		04/09/2025	7.250	488,324		(133)				784,000	03/28/2025
100204738		OCOEE	FL		04/09/2025	6.875	387,082		(27)				484,900	03/12/2025
100204739	CF	SAN RAFAEL	CA		04/09/2025	7.875	632,234		(197)				1,215,000	03/19/2025
100204740	CF	MAMMOTH LAKES	CA		04/10/2025	7.250	1,320,694		(385)				2,195,000	01/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204741	CF	CANON CITY	CO		04/10/2025	7.625	317,371		(105)				390,000	03/19/2025
100204742	CF	MARTINEZ	CA		04/10/2025	7.500	325,198		(114)				582,000	02/05/2025
100204743	CF	SACRAMENTO	CA		04/10/2025	8.750	567,848		(150)				620,000	03/19/2025
100204744	CF	EDWARDS	CO		04/10/2025	6.999	2,036,096		(555)				6,700,000	01/03/2025
100204745	CF	LOS ANGELES	CA		04/10/2025	6.625	1,010,581		(280)				1,402,000	03/17/2025
100204746	CF	LOS ANGELES	CA		04/10/2025	6.875	1,476,759		(320)				2,418,000	02/28/2025
100204747	CF	LOS ANGELES	CA		04/10/2025	6.750	2,875,222		(1,236)				5,200,000	03/21/2025
100204749	CF	CERES	CA		04/10/2025	6.500	260,114		(37)				495,000	03/13/2025
100204750	CF	SUN VALLEY	CA		04/10/2025	6.000	286,505		25				810,000	03/12/2025
100204751	CF	VACAVILLE	CA		04/09/2025	6.999	363,155		(114)				495,001	03/12/2025
100204752	CF	ORLANDO	FL		04/09/2025	6.999	168,498		(92)				300,000	03/20/2025
100204753	CF	INDIANAPOLIS	IN		04/09/2025	6.999	121,127		(34)				184,000	03/20/2025
100204755		ELK GROVE	CA		04/09/2025	7.875	318,462		(214)				485,000	03/10/2025
100204756	CF	ONTARIO	CA		04/09/2025	6.999	415,974		(128)				598,000	03/14/2025
100204757	CF	SCHERTZ	TX		04/09/2025	6.625	286,713		27				415,000	03/07/2025
100204758	CF	RIVERSIDE	CA		04/09/2025	7.250	685,858		(275)				895,000	03/13/2025
100204762		PATTERSON	CA		04/09/2025	7.499	391,418		(89)				545,000	03/13/2025
100204763	CF	MIAMI	FL		04/09/2025	6.999	304,368		(94)				450,000	03/25/2025
100204764	CF	LAS VEGAS	NV		04/09/2025	6.499	175,547		29				255,000	03/17/2025
100204766		SIERRA MADRE	CA		04/09/2025	7.125	1,008,002		(619)				1,650,000	03/07/2025
100204768		MESQUITE	TX		04/09/2025	7.250	167,758		(47)				239,000	03/17/2025
100204770	CF	FORT WORTH	TX		04/09/2025	6.875	127,311		(10)				170,000	02/26/2025
100204771	CF	PATTERSON	CA		04/09/2025	6.625	327,499		(72)				515,000	03/24/2025
100204774		LAS VEGAS	NV		04/09/2025	6.990	276,521		(58)				385,000	03/13/2025
100204775	CF	FORT WORTH	TX		04/09/2025	6.875	125,640		15				170,000	02/25/2025
100204777	CF	OPELIKA	AL		04/09/2025	7.375	169,242		(111)				217,000	03/26/2025
100204778	CF	HYATTSVILLE	MD		04/09/2025	6.999	128,479		(27)				170,000	03/18/2025
100204779	CF	PATTERSON	CA		04/09/2025	6.625	328,275		(84)				560,000	03/18/2025
100204780	CF	INGLEWOOD	CA		04/09/2025	6.625	329,102		(50)				575,000	03/14/2025
100204783		HASKELL	OK		04/09/2025	6.625	134,562		21				184,000	03/13/2025
100204785	CF	FORT WORTH	TX		04/09/2025	6.875	131,127		(12)				175,000	02/26/2025
100204786	CF	PETERSBURG	VA		04/09/2025	7.750	271,014		(141)				350,000	03/21/2025
100204790	CF	FORT WORTH	TX		04/09/2025	6.875	131,466		17				178,000	02/25/2025
100204793	CF	WASHINGTON	DC		04/09/2025	7.250	395,927		(95)				560,000	02/19/2025
100204794	CF	RALSTON	NE		04/09/2025	6.999	174,944		(55)				230,000	02/28/2025
100204795	CF	INDIANAPOLIS	IN		04/09/2025	7.999	166,498		(112)				299,000	03/13/2025
100204796	CF	OWASSO	OK		04/09/2025	7.375	129,620		(66)				180,000	02/28/2025
100204798		WASHINGTON	DC		04/09/2025	6.999	407,074		(164)				630,000	03/07/2025
100204799		WILMETTE	IL		04/09/2025	6.499	280,633		57				440,000	03/14/2025
100204800	CF	BLUE SPRINGS	MO		04/09/2025	7.750	192,931		(131)				264,000	03/06/2025
100204801	CF	GRAND PRAIRIE	TX		04/09/2025	7.250	176,902		(60)				232,000	03/18/2025
100204802	CF	PHOENIX	AZ		04/09/2025	6.625	208,145		5				299,000	03/19/2025
100204803	CF	BAKERSFIELD	CA		04/09/2025	6.999	170,864		(107)				375,000	03/18/2025
100204805	CF	RIVERSIDE	CA		04/09/2025	6.875	511,311		(224)				1,190,000	03/21/2025
100204806	CF	MONROVIA	CA		04/09/2025	6.625	232,518		(43)				980,000	03/24/2025
100204807		CLARKSTON	GA		04/09/2025	8.375	106,885		(24)				166,000	03/10/2025
100204808	CF	LOS ANGELES	CA		04/09/2025	6.625	286,061		72				475,000	03/14/2025
100204809	CF	UPPER MARLBORO	MD		04/09/2025	7.125	166,643		(102)				485,000	03/21/2025
100204810		BEGGS	OK		04/09/2025	6.625	126,576		24				175,000	03/24/2025
100204812	CF	ROCKPORT	TX		04/09/2025	6.999	145,328		(40)				205,000	03/21/2025
100204814	CF	WORCESTER	MA		04/09/2025	6.625	629,231		183				860,000	03/14/2025
100204815	CF	STEVINSON	CA		04/09/2025	6.499	235,454		(15)				550,000	03/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204816	CF	VICTORVILLE	CA		04/09/2025	6.750	176,126		(17)				350,000	03/21/2025
100204818	CF	MONROVIA	CA		04/09/2025	6.625	252,990		(57)				950,000	03/24/2025
100204819	CF	GILROY	CA		04/09/2025	6.750	1,385,219		(530)				1,700,000	03/21/2025
100204821	CF	SAN JOSE	CA		04/09/2025	6.625	1,043,561		(266)				1,365,000	03/24/2025
100204822	CF	KISSIMMEE	FL		04/09/2025	6.625	216,496		(19)				355,000	03/17/2025
100204823		NORTH MIAMI	FL		04/09/2025	6.999	418,616		79				610,000	01/31/2025
100204824	CF	SACRAMENTO	CA		04/09/2025	6.750	264,145		(44)				400,000	03/18/2025
100204826	CF	DENTON	TX		04/09/2025	7.125	119,972		(87)				340,000	03/18/2025
100204828	CF	MONROVIA	CA		04/09/2025	6.625	232,596		(52)				1,000,000	03/24/2025
100204829	CF	CARLSBAD	CA		04/09/2025	6.499	481,691		(99)				950,000	03/20/2025
100204830	CF	BOONSBORO	MD		04/09/2025	7.625	301,394		(88)				350,000	03/14/2025
100204832		MACON	GA		04/09/2025	6.375	120,450		27				169,000	03/18/2025
100204834	CF	LOS ANGELES	CA		04/09/2025	6.999	311,569		(25)				845,000	03/18/2025
100204835	CF	ALEXANDRIA	VA		04/09/2025	7.250	428,663		(165)				660,000	03/24/2025
100204836	CF	LAS VEGAS	NV		04/09/2025	7.875	353,176		(159)				430,000	03/21/2025
100204837	CF	TULARE	CA		04/09/2025	7.875	194,132		(115)				317,000	03/14/2025
100204838	CF	HAYWARD	CA		04/09/2025	7.375	496,455		(176)				655,000	03/11/2025
100204839	CF	REEDLEY	CA		04/09/2025	7.250	351,496		(85)				550,000	02/28/2025
100204840	CF	LONG BEACH	CA		04/09/2025	6.875	574,064		(137)				830,000	03/20/2025
100204841	CF	WOOD VILLAGE	OR		04/09/2025	7.499	544,109		(236)				626,000	03/13/2025
100204842	CF	COLORADO SPRINGS	CO		04/09/2025	6.375	519,112		(24)				750,000	03/21/2025
100204844	CF	BELMONT	CA		04/09/2025	6.750	1,392,282		(515)				1,710,000	03/04/2025
100204845	CF	FORT WORTH	TX		04/09/2025	6.875	130,421		(11)				185,000	03/21/2025
100204846	CF	TOANO	VA		04/09/2025	7.625	238,502		(100)				291,000	03/26/2025
100204848	CF	PALMDALE	CA		04/09/2025	7.499	251,182		(110)				430,000	03/18/2025
100204849	CF	SANTA CLARITA CANYON COUNTRY	CA		04/09/2025	8.999	751,149		(363)				855,000	03/20/2025
100204850	CF	PASADENA	MD		04/09/2025	6.875	360,377		(197)				700,000	03/20/2025
100204851	CF	LANHAM	MD		04/09/2025	7.875	348,659		(169)				500,000	03/11/2025
100204852	CF	SPRING	TX		04/09/2025	7.499	186,306		(72)				245,000	03/18/2025
100204853	CF	QUEEN CREEK	AZ		04/09/2025	8.625	1,980,230		(1,222)				3,100,000	03/10/2025
100204854		HIGHLAND	CA		04/09/2025	7.250	602,197		(366)				729,000	02/26/2025
100204855	CF	HESPERIA	CA		04/09/2025	9.250	403,669		(230)				464,000	03/20/2025
100204856	CF	PLYMOUTH	MN		04/09/2025	6.499	1,222,611		104				1,597,000	02/28/2025
100204857	CF	PAHRUMP	NV		04/09/2025	7.750	365,399		(250)				450,000	03/19/2025
100204858	CF	MALDEN	MA		04/09/2025	6.999	359,721		(280)				790,000	03/25/2025
100204859	CF	AUSTIN	TX		04/09/2025	7.999	334,168		(221)				404,000	03/18/2025
100204860	CF	CARMEL	CA		04/09/2025	6.625	2,734,601		(819)				9,000,000	03/20/2025
100204861	CF	WESTMINSTER	CA		04/09/2025	6.999	333,199		(174)				870,000	03/11/2025
100204862	CF	ATWATER	CA		04/09/2025	7.999	448,421		(235)				677,000	03/05/2025
100204863	CF	PALMDALE	CA		04/09/2025	6.499	241,476		(48)				500,000	03/18/2025
100204864	CF	ANAHEIM	CA		04/09/2025	7.999	5,025,487		(1,068)				7,100,000	03/18/2025
100204865	CF	SAN BERNARDINO	CA		04/09/2025	8.875	414,877		(248)				475,000	03/10/2025
100204866	CF	WHITE PLAINS	MD		04/09/2025	7.499	418,602		(264)				620,000	03/14/2025
100204867	CF	PANAMA CITY BEACH	FL		04/09/2025	7.499	449,832		(311)				575,000	03/19/2025
100204868	CF	WOODLAND HILLS	CA		04/09/2025	6.999	1,930,194		(1,029)				2,500,000	03/10/2025
100204869	CF	LA PUENTE	CA		04/09/2025	7.125	492,398		(853)				607,000	03/07/2025
100204870	CF	LA CRESCENTA	CA		04/09/2025	6.375	1,026,920		(139)				1,625,000	03/04/2025
100204871	CF	VERNAL	UT		04/09/2025	6.999	480,263		(235)				720,000	03/19/2025
100204872	CF	CLINTON	MD		04/09/2025	8.375	426,418		(173)				490,000	03/21/2025
100204873	CF	ARTESIA	CA		04/09/2025	6.999	593,593		(313)				739,000	03/20/2025
100204874	CF	PANORAMA CITY	CA		04/09/2025	7.375	1,178,663		(818)				1,525,000	03/17/2025
100204875	CF	PASADENA	CA		04/09/2025	7.499	621,760		(369)				1,600,000	03/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204876	CF	GRAND PRAIRIE	TX		04/09/2025	6.999	319,137		(93)				396,000	03/13/2025
100204877	CF	MIAMI	FL		04/09/2025	6.999	681,669		(214)				860,000	03/15/2025
100204878		JOHNSTON	RI		04/09/2025	8.750	305,946		(161)				420,000	03/17/2025
100204879	CF	KIRKLAND	WA		04/10/2025	7.875	837,163		(710)				1,251,000	01/09/2025
100204880	CF	MONROE	NC		04/10/2025	7.500	103,963		(69)				310,000	02/21/2025
100204882	CF	HAINES CITY	FL		04/10/2025	6.990	152,105		(50)				269,000	02/28/2025
100204883	CF	MOBILE	AL		04/10/2025	7.500	165,836		(82)				215,000	02/28/2025
100204884	CF	ODESSA	TX		04/10/2025	7.250	201,245		(101)				245,000	01/16/2025
100204885	CF	MESQUITE	TX		04/10/2025	7.375	228,052		(90)				297,500	03/05/2025
100204886	CF	TUCSON	AZ		04/10/2025	6.875	232,021		(52)				433,000	02/21/2025
100204887	CF	CAVE CREEK	AZ		04/10/2025	7.250	1,008,475		(325)				1,325,000	02/20/2025
100204888	CF	AUSTIN	TX		04/10/2025	6.750	443,821		158				610,000	03/04/2025
100204889	CF	ALEXANDRIA	VA		04/10/2025	8.500	542,242		(343)				651,000	12/23/2024
100204890	CF	PORTLAND	OR		04/10/2025	7.375	389,742		(142)				600,000	02/18/2025
100204893		MORENO VALLEY	CA		04/10/2025	7.625	341,918		(47)				685,000	02/03/2025
100204894	CF	ATHENS	GA		04/10/2025	6.990	199,226		(36)				264,000	03/11/2025
100204895		OAKLAND PARK	FL		04/10/2025	7.250	349,759		(191)				565,000	03/11/2025
100204896	CF	ARGYLE	TX		04/10/2025	7.250	155,707		(100)				485,000	03/07/2025
100204897	CF	CUTLER BAY	FL		04/10/2025	6.750	359,814		(35)				650,000	02/28/2025
100204898	CF	HURRICANE	UT		04/10/2025	9.990	351,420		(182)				375,000	02/06/2025
100204899		FORT LAUDERDALE	FL		04/10/2025	7.375	402,260		(164)				605,000	03/11/2025
100204901	CF	COLOMA	MI		04/10/2025	9.625	155,776		(79)				555,000	12/20/2024
100204902	CF	ENGLEWOOD	CO		04/10/2025	7.625	2,003,728		(938)				2,450,000	02/06/2025
100204903	CF	BRIDGEVILLE	DE		04/10/2025	6.990	254,175		(9)				350,000	03/11/2025
100204905	CF	CONCORD	NC		04/10/2025	8.375	194,671		(183)				666,000	10/18/2024
100204906	CF	MIAMI	FL		04/10/2025	6.875	241,892		(23)				387,000	02/28/2025
100204907	CF	MICHIGAN CITY	IN		04/10/2025	6.990	272,155		11				424,000	10/22/2024
100204908	CF	TOMS RIVER	NJ		04/10/2025	8.500	278,525		(177)				315,000	02/14/2025
100204909	CF	ORLANDO	FL		04/10/2025	8.250	148,964		(94)				190,500	02/04/2025
100204910	CF	PORTLAND	OR		04/10/2025	7.375	249,982		(115)				325,000	02/12/2025
100204911	CF	MARLIN	TX		04/10/2025	8.250	267,223		(172)				321,000	02/14/2025
100204913	CF	WASHINGTON	DC		04/10/2025	7.375	803,832		(300)				1,095,000	02/14/2025
100204914	CF	CAPE CANAVERAL	FL		04/10/2025	6.990	314,255		7				422,000	03/06/2025
100204915	CF	RICHMOND	TX		04/10/2025	7.750	402,568		(221)				504,000	02/26/2025
100204916	CF	OCALA	FL		04/10/2025	6.990	314,224		(38)				420,000	03/11/2025
100204917	CF	HOCKLEY	TX		04/10/2025	7.375	191,532		(61)				281,000	02/21/2025
100204918	CF	IDAHO FALLS	ID		04/10/2025	7.250	421,664		(247)				512,000	02/14/2025
100204919	CF	HOT SPRINGS	AR		04/10/2025	7.750	265,394		(185)				338,000	02/24/2025
100204920	CF	SCOTTSDALE	AZ		04/10/2025	7.625	317,091		(219)				380,000	02/18/2025
100204921		PHOENIX	AZ		04/10/2025	9.125	292,133		(167)				350,000	02/11/2025
100204923	CF	LOS ANGELES	CA		04/10/2025	6.990	2,047,194		(183)				3,070,000	02/13/2025
100204924	CF	CHARLES TOWN	WV		04/10/2025	7.750	252,178		(103)				343,000	02/28/2025
100204925	CF	SACRAMENTO	CA		04/10/2025	7.875	576,371		(239)				625,000	02/18/2025
100204926		MIAMI	FL		04/10/2025	7.375	561,499		(183)				660,000	02/18/2025
100204927	CF	WILLOUGHBY HILLS	OH		04/10/2025	6.750	172,829		(32)				473,000	02/05/2025
100204928	CF	IRVINE	CA		04/10/2025	6.875	480,991		233				770,000	02/19/2025
100204929		LOS ANGELS (CHATSWORTH AREA)	CA		04/10/2025	7.125	855,884		(398)				1,060,000	02/19/2025
100204930	CF	LAPEER	MI		04/10/2025	7.750	374,518		(255)				514,000	02/26/2025
100204931		PANAMA CITY BEACH	FL		04/10/2025	7.990	578,775		(264)				675,000	02/21/2025
100204932	CF	MANDEVILLE	LA		04/10/2025	7.500	1,352,794		(417)				1,670,000	02/20/2025
100204933		SOMERVILLE	NJ		04/10/2025	7.375	354,019		(80)				485,000	02/11/2025
100204934	CF	GRAY	TN		04/10/2025	8.250	182,626		(118)				540,000	02/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204935	CF	EVERETT	WA		04/10/2025	7.250	673,693		(215)				840,000	02/21/2025
100204936		GOLDEN	CO		04/10/2025	7.625	1,578,162		(769)				2,190,000	02/26/2025
100204937	CF	SCHERTZ	TX		04/10/2025	7.250	147,168		(41)				207,500	03/12/2025
100204938	CF	SPRING	TX		04/10/2025	7.250	197,304		(51)				304,000	02/21/2025
100204939	CF	CANYON LAKE	TX		04/10/2025	8.625	208,835		(129)				615,000	02/21/2025
100204942		VAN ALSTYNE	TX		04/10/2025	7.375	522,347		(199)				684,000	02/18/2025
100204943		IRVING	TX		04/10/2025	7.625	304,622		(91)				400,000	02/11/2025
100204944	CF	CONNERSVILLE	IN		04/10/2025	8.250	192,765		(114)				248,000	02/15/2025
100204945		BOLIVIA	NC		04/10/2025	8.750	302,356		(184)				386,000	02/15/2025
100204946	CF	DELRAY BEACH	FL		04/10/2025	6.990	314,128		(104)				630,000	02/27/2025
100204947	CF	LAKE HAVASU CITY	AZ		04/10/2025	8.990	384,958		(222)				430,000	02/03/2025
100204948		ANAHEIM	CA		04/10/2025	6.750	733,023		(47)				1,050,000	02/20/2025
100204949		CASTLE ROCK	CO		04/10/2025	6.750	907,004		(19)				1,172,000	02/27/2025
100204950	CF	BALDWIN PARK	CA		04/10/2025	7.375	846,307		(446)				1,100,000	02/17/2025
100204951	CF	OCALA	FL		04/10/2025	7.875	31,021		(360)				315,000	02/12/2025
100204952		ROCKY MOUNT	NC		04/10/2025	6.875	284,661		(28)				385,000	02/05/2025
100204953		LOS ANGELES	CA		04/10/2025	7.750	349,480		(238)				750,000	02/25/2025
100204954		SACRAMENTO	CA		04/10/2025	7.625	282,027		(81)				390,000	02/18/2025
100204955	CF	PUNTA GORDA	FL		04/10/2025	6.990	381,808		(66)				500,000	02/25/2025
100204956	CF	HAMPTON	VA		04/10/2025	7.375	211,223		(99)				294,000	02/10/2025
100204957		PROSPER	TX		04/10/2025	7.375	891,457		(433)				1,395,000	02/21/2025
100204958	CF	WEST CHESTER	OH		04/10/2025	7.250	241,385		(63)				335,000	02/21/2025
100204959	CF	GRANITE BAY	CA		04/10/2025	8.625	1,284,301		(649)				1,460,500	02/12/2025
100204960		SALINAS	CA		04/10/2025	9.990	645,993		(336)				780,000	02/15/2025
100204961	CF	SAN ANTONIO	TX		04/10/2025	8.750	469,969		(286)				660,000	02/11/2025
100204962	CF	MARION	IL		04/10/2025	8.375	190,297		(121)				235,000	02/28/2025
100204964	CF	FREEPORT	FL		04/10/2025	9.000	498,201		(165)				610,000	12/03/2024
100204965	CF	ANGLETON	TX		04/10/2025	7.250	135,116		(37)				220,000	02/28/2025
100204966	CF	NASHVILLE	TN		04/10/2025	7.375	336,774		(81)				490,000	03/07/2025
100204967		LAS VEGAS	NV		04/10/2025	6.625	460,880		32				587,825	02/20/2025
100204968	CF	DENVER	CO		04/10/2025	7.500	516,635		(283)				750,000	02/27/2025
100204969	CF	BAKERSFIELD	CA		04/10/2025	7.750	146,047		(100)				175,000	02/13/2025
100204970	CF	PHOENIX	AZ		04/10/2025	7.875	167,770		(125)				230,000	02/27/2025
100204971	CF	ONTARIO	OR		04/10/2025	7.875	298,189		(202)				360,000	01/27/2025
100204972	CF	MORGAN HILL	CA		04/10/2025	7.375	1,178,119		(628)				1,429,000	02/14/2025
100204974	CF	SCOTTSDALE	AZ		04/10/2025	7.500	2,169,597		(613)				2,680,000	02/20/2025
100204975	CF	BATON ROUGE	LA		04/10/2025	7.500	114,808		(81)				238,000	02/06/2025
100204976	CF	KEY LARGO	FL		04/10/2025	7.375	869,852		(1,577)				3,900,000	02/07/2025
100204977	CF	OLYMPIA	WA		04/10/2025	7.875	683,279		(95)				800,000	02/24/2025
100204978	CF	BISMARCK	AR		04/10/2025	7.990	217,208		(143)				265,000	03/04/2025
100204980	CF	GLEN ROSE	TX		04/10/2025	7.500	114,738		(81)				245,000	02/20/2025
100204981	CF	MAIDEN	NC		04/10/2025	7.990	352,444		(140)				405,000	02/28/2025
100204982	CF	GLEN ROSE	TX		04/10/2025	7.500	122,312		(75)				268,000	02/20/2025
100204983	CF	SAINT LOUIS	MO		04/10/2025	9.990	179,166		(91)				262,000	02/13/2025
100204984	CF	WINDSOR	CA		04/10/2025	7.125	728,653		(278)				1,373,000	02/21/2025
100204985	CF	WESTERVILLE	OH		04/10/2025	7.875	1,422,847		(714)				1,910,000	02/25/2025
100204986	CF	HIALEAH	FL		04/10/2025	7.625	467,463		(289)				750,000	03/07/2025
100204987	CF	WEST HOLLYWOOD	CA		04/10/2025	7.375	358,494		(236)				1,180,000	02/11/2025
100204988	CF	ARIZONA CITY	AZ		04/10/2025	9.625	196,358		(107)				295,000	02/05/2025
100204989	CF	HALLANDALE BEACH	FL		04/10/2025	7.375	259,232		(146)				350,000	02/25/2025
100204991		NASHVILLE	TN		04/10/2025	6.990	1,459,185		(541)				2,400,000	03/03/2025
100204993	CF	BRADENTON	FL		04/10/2025	7.375	465,009		(238)				660,000	02/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100204994	CF	MURRIETA	CA		04/10/2025	7.125	739,988		(143)				920,000	02/25/2025
100204997	CF	PUNTA GORDA	FL		04/10/2025	7.990	379,857		(214)				495,000	02/25/2025
100204998		CAPE CORAL	FL		04/10/2025	7.875	501,076		(334)				625,000	03/05/2025
100204999	CF	HONOLULU	HI		04/10/2025	7.875	655,102		(254)				800,000	03/04/2025
100205000	CF	CUTLER BAY	FL		04/10/2025	6.875	277,549		(95)				546,000	03/07/2025
100205001	CF	WINTERGREEN RESORT	VA		04/10/2025	8.125	333,285		(193)				428,000	02/27/2025
100205002	CF	GREELEY	CO		04/10/2025	7.250	340,901		(104)				493,000	02/06/2025
100205003	CF	LEWISTON	ID		04/10/2025	7.990	369,798		(228)				445,000	02/19/2025
100205004		MIAMI	FL		04/10/2025	7.750	799,933		(486)				1,101,000	02/27/2025
100205005	CF	SANTA CLARITA	CA		04/10/2025	7.500	516,268		(355)				650,000	03/06/2025
100205006	CF	MIAMI BEACH	FL		04/10/2025	7.990	369,840		(88)				475,000	02/24/2025
100205007	CF	BRIGHAM CITY	UT		04/10/2025	7.500	212,919		(91)				382,000	02/27/2025
100205009	CF	MANSFIELD	TX		04/10/2025	7.500	475,203		(178)				548,000	02/28/2025
100205010	CF	BOLINGBROOK	IL		04/10/2025	7.625	260,001		(140)				337,000	03/12/2025
100205011	CF	PALM COAST	FL		04/10/2025	7.750	253,541		(155)				305,000	03/03/2025
100205012	CF	LAKE OSWEGO	OR		04/10/2025	6.990	336,712		(137)				1,730,000	03/12/2025
100205013	CF	ROUND LAKE	IL		04/10/2025	7.750	407,572		(229)				646,000	03/10/2025
100205014	CF	RENO	NV		04/10/2025	7.625	207,306		(121)				250,000	03/14/2025
100205015	CF	LAKELAND	FL		04/10/2025	7.375	407,451		(160)				795,000	02/19/2025
100205016	CF	POLK CITY	IA		04/10/2025	7.125	667,274		(241)				830,000	03/14/2025
100205017	CF	MANTECA	CA		04/10/2025	6.990	602,231		(218)				740,000	03/05/2025
100205018	CF	FORT LAUDERDALE	FL		04/10/2025	7.125	188,294		(88)				245,000	03/11/2025
100205019	CF	INDIANAPOLIS	IN		04/10/2025	8.500	247,038		(135)				435,000	03/14/2025
100205020	CF	PINELLAS PARK	FL		04/10/2025	8.500	117,101		(73)				140,100	03/14/2025
100205021	CF	GAYLORD	MI		04/10/2025	9.250	88,868		(50)				260,000	03/03/2025
100205022	CF	CORDOVA	TN		04/10/2025	7.625	330,415		(199)				398,000	03/07/2025
100205023	CF	FULSHEAR	TX		04/10/2025	7.250	261,813		(82)				330,000	03/05/2025
100205024	CF	MT JULIET	TN		04/10/2025	6.875	804,905		(158)				1,319,000	03/14/2025
100205025	CF	SEABROOK	TX		04/10/2025	7.375	343,291		(155)				480,000	02/27/2025
100205026		HOLLYWOOD	FL		04/10/2025	7.250	594,124		(198)				730,000	03/07/2025
100205027	CF	CORVALLIS	OR		04/10/2025	6.875	243,736		(79)				340,000	03/19/2025
100205028	CF	GREELEY	CO		04/11/2025	6.875	278,440		(85)				355,000	12/27/2024
100205029	CF	LOS ANGELES	CA		04/11/2025	8.000	500,992		(132)				625,000	09/10/2024
100205030	CF	AGOURA HILLS	CA		04/11/2025	8.625	1,025,233		(641)				1,725,000	02/26/2025
100205031	CF	ALAMOGONDO	NM		04/11/2025	8.375	285,792		(181)				365,000	02/19/2025
100205032	CF	CHESTER	SC		04/11/2025	7.875	197,610		(104)				271,000	02/25/2025
100205033		STATEN ISLAND	NY		04/11/2025	7.375	293,735		(43)				530,000	02/24/2025
100205034		CIBOLO	TX		04/11/2025	8.750	283,154		(162)				345,000	01/03/2025
100205035	CF	NORTH MYRTLE BEACH	SC		04/11/2025	7.375	353,372		(233)				435,000	02/13/2025
100205037	CF	NORTH KINGSTOWN	RI		04/11/2025	7.625	391,494		(198)				585,000	02/18/2025
100205038	CF	ST PETERSBURG	FL		04/11/2025	7.875	471,611		(315)				575,000	02/14/2025
100205039	CF	EAST HAMPTON	NY		04/11/2025	7.625	1,362,156		(817)				1,750,000	03/04/2025
100205042	CF	VISTA	CA		04/11/2025	7.750	782,421		(531)				985,000	02/19/2025
100205043	CF	KISSIMMEE	FL		04/11/2025	7.250	148,491		(89)				207,000	02/28/2025
100205044	CF	SACRAMENTO	CA		04/11/2025	7.375	413,678		(180)				545,000	02/19/2025
100205045	CF	VIRGINIA BEACH	VA		04/11/2025	7.625	202,144		(138)				280,000	03/03/2025
100205046	CF	YORBA LINDA	CA		04/11/2025	7.250	1,094,338		(688)				1,580,000	02/24/2025
100205047	CF	HURRICANE	UT		04/11/2025	7.375	449,026		(317)				728,000	02/14/2025
100205048		MIRAMAR	FL		04/11/2025	7.625	219,044		(150)				529,000	02/19/2025
100205049	CF	JACKSONVILLE	FL		04/11/2025	7.250	113,525		(60)				220,000	02/26/2025
100205050	CF	STONE MOUNTAIN	GA		04/11/2025	7.000	234,613		(148)				395,000	03/07/2025
100205051	CF	SAN DIEGO	CA		04/11/2025	7.750	513,499		(339)				617,000	02/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100205052	CF	MIAMI	FL		04/11/2025	7.375	286,595		(123)				360,000	02/21/2025
100205053	CF	LILBURN	GA		04/11/2025	7.375	210,306		(136)				315,000	02/13/2025
100205054	CF	COLUMBIA	MD		04/11/2025	8.375	357,241		(214)				490,000	02/27/2025
100205055	CF	LOCUST GROVE	GA		04/11/2025	8.250	159,400		(102)				210,000	02/20/2025
100205056	CF	MIAMI	FL		04/11/2025	7.500	312,155		(207)				455,000	02/28/2025
100205057	CF	MAPLE SHADE	NJ		04/11/2025	8.000	133,052		(88)				177,000	02/28/2025
100205058		KATY	TX		04/11/2025	7.500	351,143		(233)				508,000	02/24/2025
100205059		BRAMBLETON	VA		04/11/2025	7.875	314,790		(210)				435,000	02/24/2025
100205060	CF	BROOKLYN	NY		04/11/2025	7.625	524,205		(170)				1,500,000	02/20/2025
100205061	CF	KAILUA KONA	HI		04/11/2025	7.875	2,418,440		(1,624)				2,970,000	02/15/2025
100205062	CF	WAREHAM	MA		04/11/2025	8.375	260,998		(165)				365,000	02/14/2025
100205063	CF	MANASSAS	VA		04/11/2025	7.375	397,921		(275)				621,000	02/14/2025
100205064	CF	SUNNYVALE	CA		04/11/2025	7.375	1,191,792		(425)				1,800,000	02/26/2025
100205065		OCEAN CITY	MD		04/11/2025	7.500	535,892		(219)				660,000	02/25/2025
100205066	CF	AMHERST	NY		04/11/2025	7.625	268,483		(185)				375,000	02/27/2025
100205067	CF	POMPANO BEACH	FL		04/11/2025	7.875	253,105		(166)				377,000	03/04/2025
100205069	CF	COLUMBIA	MD		04/11/2025	7.000	268,239		(91)				380,000	02/27/2025
100205070	CF	WICHITA	KS		04/11/2025	7.000	116,141		(39)				155,000	02/13/2025
100205071	CF	EAST HAMPTON	NY		04/11/2025	7.875	1,010,046		(559)				1,300,000	03/05/2025
100205072	CF	MONROE	NC		04/11/2025	7.000	270,370		(101)				389,000	02/28/2025
100205073	CF	LOS ANGELES	CA		04/11/2025	7.625	1,225,962		(684)				1,395,000	02/13/2025
100205074	CF	BAYVILLE	NY		04/11/2025	7.625	455,202		(270)				549,000	02/26/2025
100205075	CF	BROOKLYN	NY		04/11/2025	7.125	260,596		(189)				900,000	02/21/2025
100205076	CF	LOS ANGELES	CA		04/11/2025	7.250	1,500,877		(560)				1,798,888	02/20/2025
100205077	CF	LAS VEGAS	NV		04/11/2025	7.875	1,573,983		(1,106)				2,150,000	02/15/2025
100205078	CF	MIAMI	FL		04/11/2025	7.125	457,121		(181)				640,000	02/28/2025
100205079	CF	MONROE	NC		04/11/2025	7.000	230,313		(88)				324,000	02/28/2025
100205080	CF	BRIDGEPORT	CT		04/11/2025	7.000	302,636		(82)				410,000	02/28/2025
100205081	CF	FALL RIVER	MA		04/11/2025	7.500	497,796		(282)				642,000	02/28/2025
100205082	CF	SAN PEDRO	CA		04/11/2025	7.625	979,835		(601)				1,200,000	03/07/2025
100205083	CF	NORTH BABYLON	NY		04/11/2025	7.250	224,150		(161)				707,500	02/27/2025
100205084	CF	TAMPA	FL		04/11/2025	7.750	334,812		(232)				405,000	02/24/2025
100205085	CF	ANAHEIM	CA		04/11/2025	7.875	827,737		(458)				1,000,000	02/07/2025
100205086	CF	BUFORD	GA		04/11/2025	8.375	400,892		(253)				490,000	02/13/2025
100205087	CF	WILLIS	TX		04/11/2025	7.125	427,828		(312)				950,000	02/03/2025
100205088	CF	MANVEL	TX		04/11/2025	7.875	205,481		(145)				288,000	02/26/2025
100205089	CF	VAN NUYS	CA		04/11/2025	8.000	853,849		(526)				1,025,000	03/05/2025
100205090	CF	STUART	FL		04/11/2025	6.875	313,829		(72)				415,000	02/27/2025
100205092	CF	TYLER	TX		04/11/2025	7.625	193,262		(130)				265,000	02/27/2025
100205093	CF	IRVINE	CA		04/11/2025	7.375	120,557		(180)				1,330,000	03/07/2025
100205095	CF	NEW CASTLE	CO		04/11/2025	7.500	359,769		(251)				582,000	02/28/2025
100205096	CF	BEAUMONT	CA		04/11/2025	7.500	508,689		(277)				620,000	02/28/2025
100205097	CF	LINDEN	NJ		04/11/2025	7.125	478,602		(145)				590,000	02/27/2025
100205098	CF	UPLAND	CA		04/11/2025	6.999	881,323		(581)				2,000,000	02/27/2025
100205099		ALTAMONTE SPRINGS	FL		04/11/2025	7.000	260,090		(65)				344,000	12/20/2024
100205100	CF	STERLING HEIGHTS	MI		04/11/2025	8.125	182,665		(92)				236,000	01/13/2025
100205101		CHARLOTTE	NC		04/11/2025	7.250	709,889		(114)				1,770,000	02/27/2025
100205103		WASHINGTON	UT		04/11/2025	6.625	278,828		(92)				385,000	02/27/2025
100205104	CF	CINCINNATI	OH		04/11/2025	7.250	318,013		(126)				415,000	03/13/2025
100205106	CF	NEEDVILLE	TX		04/11/2025	8.125	159,310		(99)				204,000	02/27/2025
100205107		POMPANO BEACH	FL		04/11/2025	7.625	488,155		(335)				1,850,000	02/24/2025
100205108	CF	IRVING	TX		04/11/2025	6.999	171,838		(120)				420,000	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100205110	CF	LEBANON	TN		04/11/2025	7.125	295,119		(45)				430,000	02/12/2025
100205112	CF	SACRAMENTO	CA		04/11/2025	7.375	136,961		(71)				512,000	02/07/2025
100205115	CF	ADAIRSVILLE	GA		04/11/2025	6.875	212,258		20				309,500	02/06/2025
100205116		LANCASTER	CA		04/11/2025	8.625	583,735		(359)				892,000	02/06/2025
100205117	CF	DOWNEY	CA		04/11/2025	7.250	1,505,279		(515)				1,850,000	02/06/2025
100205118	CF	SANTA CLARITA	CA		04/11/2025	6.750	214,310		(12)				820,000	02/13/2025
100205119	CF	MENIFEE	CA		04/11/2025	6.875	206,303		(47)				340,000	02/18/2025
100205120	CF	LAKEWOOD	CO		04/11/2025	8.490	976,492		(475)				1,050,000	02/25/2025
100205121	CF	SAN DIEGO	CA		04/11/2025	6.990	505,670		(137)				1,335,000	02/20/2025
100205122	CF	TAMPA	FL		04/11/2025	6.875	469,519		(72)				620,000	02/24/2025
100205123	CF	OKLAHOMA CITY	OK		04/11/2025	6.990	211,733		(17)				267,000	02/13/2025
100205124	CF	MORENO VALLEY	CA		04/11/2025	7.750	529,931		(299)				645,000	02/20/2025
100205126	CF	VICTORVILLE	CA		04/11/2025	7.250	449,538		(185)				550,000	02/25/2025
100205127	CF	APPLE VALLEY	CA		04/11/2025	8.125	369,963		(230)				430,000	03/05/2025
100205128	CF	LOS ANGELES	CA		04/11/2025	7.375	610,016		(261)				850,000	03/11/2025
100205129	CF	NEWPORT BEACH	CA		04/11/2025	7.250	3,577,616		(1,451)				5,050,000	03/07/2025
100205130	CF	COVINA	CA		04/11/2025	6.875	647,245		(61)				820,000	03/07/2025
100205131	CF	INDIAN WELLS	CA		04/11/2025	7.750	1,592,862		(705)				2,074,000	03/07/2025
100205133		(WOODLAND HILLS AREA) LOS ANG	CA		04/11/2025	7.490	2,601,663		(972)				3,400,000	03/06/2025
100205134	CF	SAN DIEGO	CA		05/01/2025	7.750	1,141,664		(404)				1,500,000	04/04/2025
100205136	CF	CORONA	CA		05/01/2025	7.250	521,880		(237)				640,000	04/02/2025
100205137	CF	NORTH PORT	FL		05/01/2025	8.000	246,832		(131)				280,000	04/04/2025
100205138		MIAMI	FL		05/01/2025	7.375	304,262		(102)				398,000	03/31/2025
100205140		SANTA CLARITA	CA		05/01/2025	7.125	204,270		(85)				817,000	03/27/2025
100205142	CF	CARTERET	NJ		05/01/2025	7.625	412,356		(180)				520,000	03/28/2025
100205144	CF	THE COLONY	TX		05/01/2025	7.250	217,054		(114)				350,000	04/09/2025
100205145	CF	CINCINNATI	OH		05/01/2025	7.125	158,576		(36)				210,000	03/27/2025
100205146	CF	COLUMBUS	OH		05/01/2025	7.125	166,541		(36)				220,000	03/28/2025
100205148	CF	BRECKENRIDGE	CO		05/01/2025	7.125	1,926,069		(736)				2,422,000	04/04/2025
100205150	CF	MILTON	WA		05/01/2025	6.625	528,057		(82)				885,000	03/31/2025
100205151		MESA	AZ		05/01/2025	7.375	292,746		(116)				390,000	03/28/2025
100205153	CF	SOQUEL	CA		05/01/2025	7.000	1,248,614		(401)				1,550,000	03/27/2025
100205155	CF	SOUTH SAN FRANCISCO	CA		05/01/2025	6.625	1,444,360		(168)				1,961,000	04/04/2025
100205159	CF	MOUNT PLEASANT	SC		05/01/2025	6.625	1,241,410		28				2,192,000	04/04/2025
100205160	CF	LAKE WORTH	FL		05/01/2025	7.000	374,645		(122)				550,000	04/15/2025
100205162	CF	CORTE MADERA	CA		05/01/2025	7.250	1,249,969		(301)				1,680,000	04/01/2025
100205164	CF	SAN DIEGO	CA		05/01/2025	7.000	311,174		(127)				510,000	03/28/2025
100205165	CF	BLUE SPRINGS	MO		05/01/2025	7.500	258,599		(113)				345,000	03/26/2025
100205166	CF	SUWANEE	GA		05/01/2025	6.875	813,505		(255)				1,250,000	04/04/2025
100205167	CF	EDGEWOOD	WA		05/01/2025	7.000	346,688		(178)				800,000	04/04/2025
100205168	CF	LAS VEGAS	NV		05/01/2025	7.375	1,173,355		(785)				1,500,000	03/31/2025
100205169	CF	SCOTTSDALE	AZ		05/01/2025	7.000	813,899		(268)				1,165,000	03/31/2025
100205565	CF	SAN FRANCISCO	CA		05/09/2025	7.500	816,914		(281)				1,065,000	04/23/2025
100205566	CF	CINCINNATI	OH		05/09/2025	7.125	175,733		(55)				230,000	04/17/2025
100205567	CF	STOCKTON	CA		05/09/2025	7.500	515,466		(190)				559,000	04/17/2025
100205569		SEASIDE HEIGHTS	NJ		05/09/2025	7.250	389,346		(94)				500,000	04/15/2025
100205570	CF	NEW CASTLE	DE		05/09/2025	6.875	274,323		(37)				390,000	04/10/2025
100205571		GARDEN GROVE	CA		05/09/2025	7.625	355,110		(203)				1,005,000	04/10/2025
100205572	CF	MIRAMAR	FL		05/09/2025	7.750	208,970		(127)				291,000	04/22/2025
100205573	CF	STOCKTON	CA		05/09/2025	7.750	934,886		(495)				1,200,000	04/18/2025
100205574	CF	WALNUT CREEK	CA		05/09/2025	7.375	305,151		(153)				400,000	04/16/2025
100205575	CF	SPRING HILL	TN		05/09/2025	6.875	320,936		(142)				605,000	04/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100205576	CF	WESTLAKE VILLAGE	CA		05/09/2025	6.875	1,329,839		(462)				2,022,000	04/16/2025
100205577	CF	KLAMATH FALLS	OR		05/09/2025	7.000	309,365		(150)				540,000	04/21/2025
100205578	CF	PHOENIX	AZ		05/09/2025	6.750	168,849		(45)				309,000	04/09/2025
100205582		LENOIR CITY	TN		05/09/2025	8.750	112,306		(71)				380,000	04/14/2025
100205583	CF	PLYMOUTH	PA		05/09/2025	7.250	167,541		(69)				225,000	04/17/2025
100205584	CF	LONG BEACH	CA		05/09/2025	7.250	1,327,970		(269)				1,608,000	04/09/2025
100205586	CF	LONG BEACH	CA		05/09/2025	6.875	344,244		(117)				470,000	04/08/2025
100205587		ISELIN	NJ		05/09/2025	7.125	389,306		58				566,000	04/18/2025
100205588	CF	HUDSON	MA		05/09/2025	7.500	477,847		(216)				662,000	04/17/2025
100205589	CF	GRASS VALLEY	CA		05/09/2025	7.125	294,193		(145)				466,000	04/17/2025
100205590	CF	CHARLESTON	SC		05/09/2025	7.625	426,223		(261)				583,000	04/16/2025
100205591	CF	SAINT GEORGE	UT		05/09/2025	7.625	693,187		(295)				847,000	04/04/2025
100205592	CF	EVERETT	WA		05/09/2025	7.500	513,539		(216)				768,000	04/15/2025
100205593	CF	GOODYEAR	AZ		05/09/2025	7.000	827,330		(187)				1,800,000	04/14/2025
100205595		CORAL GABLES	FL		05/09/2025	7.750	2,503,717		(1,516)				3,195,000	04/10/2025
100205596		EVERETT	WA		05/09/2025	7.125	313,745		(13)				480,000	04/14/2025
100205597	CF	ATLANTA	GA		05/09/2025	7.000	361,362		(195)				751,000	04/08/2025
100205598	CF	CINCINNATI	OH		05/09/2025	7.125	164,007		(48)				218,000	04/17/2025
100205599	CF	HOUSTON	TX		05/09/2025	7.125	1,345,317		(706)				3,175,000	04/21/2025
100205600	CF	CHARLESTON	SC		05/09/2025	7.375	2,307,378		(1,028)				2,800,000	04/07/2025
100205601	CF	DELTONA	FL		05/09/2025	8.125	216,879		(126)				287,000	04/10/2025
100205602		WASILLA	AK		05/09/2025	7.625	229,840		(141)				592,000	04/08/2025
100205603	CF	LOS ANGELES	CA		05/09/2025	7.000	533,997		(235)				1,625,000	04/15/2025
100205604	CF	AUSTIN	TX		05/09/2025	7.375	1,237,144		(645)				1,650,000	04/02/2025
100205605	CF	PORT HUENEME	CA		05/09/2025	7.125	515,129		(239)				775,000	04/08/2025
100205606	CF	SANTA BARBARA	CA		05/09/2025	7.250	843,014		(360)				1,025,000	04/10/2025
100205607	CF	LAKE HAVASU CITY	AZ		05/09/2025	7.375	511,597		(287)				615,000	04/11/2025
100205608	CF	LOUISVILLE	KY		05/09/2025	7.625	653,320		(254)				771,000	04/07/2025
100205609		LAHAINA	HI		05/09/2025	7.375	468,968		(296)				900,000	04/21/2025
100205610	CF	LONE PINE	CA		05/09/2025	6.875	256,336		(106)				435,000	04/09/2025
100205611	CF	MARTIN	GA		05/09/2025	6.875	404,200		(153)				570,000	04/08/2025
100205612	CF	LONGMONT	CO		05/09/2025	7.625	463,933		(250)				530,000	04/21/2025
100205613		GLADSTONE	OR		05/09/2025	7.750	315,493		(194)				525,000	04/28/2025
100205614		JERSEY CITY	NJ		05/09/2025	7.375	165,894		(38)				615,000	04/25/2025
100205615	CF	BOCA RATON	FL		05/09/2025	7.000	358,420		(162)				500,000	04/16/2025
100205616	CF	BOYNTON BEACH	FL		05/09/2025	7.500	300,335		(189)				395,000	04/14/2025
100205617	CF	VALLEYFORD	WA		05/09/2025	7.250	287,194		(184)				542,000	04/16/2025
100205619		HALTOM CITY	TX		05/09/2025	8.375	141,041		(79)				250,000	04/14/2025
100205620	CF	LA QUINTA	CA		05/09/2025	6.750	458,537		(153)				1,440,000	04/07/2025
100205621	CF	CONCORD	CA		05/09/2025	7.500	363,519		(84)				478,000	04/04/2025
100205622	CF	REDONDO BEACH	CA		05/09/2025	7.000	1,389,119		(164)				2,600,000	04/09/2025
100205623		OVERLAND PARK	KS		05/09/2025	7.500	297,659		(144)				361,000	04/07/2025
100205624	CF	SAN DIEGO	CA		05/09/2025	7.000	750,201		(399)				1,850,000	04/04/2025
100205625	CF	FRASER	CO		05/09/2025	6.875	363,585		(107)				447,000	04/04/2025
100205626	CF	HARDEEVILLE	SC		05/09/2025	6.875	274,117		(108)				340,000	04/04/2025
100205627		EAST STROUDSBURG	PA		05/09/2025	7.375	195,991		(31)				265,000	04/04/2025
100205628		PATERSON	NJ		05/09/2025	7.375	192,742		(60)				325,000	04/11/2025
100205630	CF	SCOTTSDALE	AZ		05/09/2025	7.125	671,340		(295)				825,000	04/08/2025
100205631	CF	ELMHURST	IL		05/09/2025	7.250	542,323		(237)				670,000	04/07/2025
100205632	CF	REDONDO BEACH	CA		05/09/2025	7.000	1,611,092		(601)				2,360,000	04/14/2025
100205633	CF	FRISCO	TX		05/09/2025	8.375	383,880		(216)				480,000	04/04/2025
100205634		PHILADELPHIA	PA		05/09/2025	7.250	155,798		(33)				254,000	04/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100205635	CF	OCALA	FL		05/09/2025	7.125	179,767		(91)				225,000	04/08/2025
100205636		LEHIGH ACRES	FL		05/09/2025	7.250	139,134		(51)				185,000	04/04/2025
100205638		SMYRNA	TN		05/09/2025	8.250	152,002		(78)				290,000	04/09/2025
100205639	CF	ISELIN	NJ		05/09/2025	6.875	300,529		(97)				545,000	04/11/2025
100205640	CF	PLAINFIELD	IN		05/09/2025	6.875	282,111		(104)				368,000	04/09/2025
100205641	CF	LODI	CA		05/09/2025	7.000	420,790		(182)				638,000	04/09/2025
100205644	CF	LOUISVILLE	KY		05/09/2025	7.875	224,948		(136)				270,000	04/08/2025
100205646	CF	BALDWIN PARK	CA		05/09/2025	6.750	343,925		(83)				715,000	04/09/2025
100205647	CF	ROSEMEAD	CA		05/09/2025	6.625	687,239		(117)				1,000,000	04/24/2025
100205648	CF	VAUXHALL	NJ		05/09/2025	7.250	232,678		(136)				409,000	04/25/2025
100205649		STOCKTON	CA		05/09/2025	7.000	286,550		(28)				382,000	04/09/2025
100205650	CF	SIGNAL HILL	CA		05/09/2025	7.250	429,005		(146)				625,000	04/16/2025
100205651	CF	CHULA VISTA	CA		05/09/2025	7.750	537,324		(303)				647,000	04/14/2025
100205653	CF	SAN MARCOS	CA		05/09/2025	7.125	686,690		(211)				910,000	04/24/2025
100205654	CF	CINCINNATI	OH		05/09/2025	7.250	118,831		(42)				160,000	04/14/2025
100205656	CF	AUSTIN	TX		05/09/2025	7.375	444,407		(163)				543,000	04/15/2025
100205657	CF	ALEXANDRIA	MN		05/09/2025	6.875	413,110		(71)				525,000	04/16/2025
100205659	CF	KISSIMMEE	FL		05/09/2025	6.875	301,315		(94)				371,000	04/21/2025
100205664	CF	CAPE CORAL	FL		05/09/2025	6.750	361,031		15				505,000	04/15/2025
100205666	CF	CHANDLER	AZ		05/09/2025	6.875	1,516,907		(339)				2,150,000	04/18/2025
100205669		BOYNTON BEACH	FL		05/09/2025	7.125	490,400		(56)				1,310,000	04/11/2025
100205671	CF	COLONIAL BEACH	VA		05/09/2025	7.500	292,659		(116)				380,000	04/16/2025
100205672	CF	WOODSTOCK	GA		05/09/2025	7.250	475,054		(232)				575,000	04/22/2025
100205673	CF	WARREN	MI		05/09/2025	7.125	166,612		(87)				290,000	04/23/2025
100205674	CF	LOS GATOS	CA		05/09/2025	7.500	2,537,876		(664)				3,475,000	04/11/2025
100205675	CF	ROSWELL	GA		05/09/2025	7.125	842,911		(317)				1,460,000	04/17/2025
100205677	CF	ROSEVILLE	CA		05/09/2025	6.625	442,339		(65)				550,000	04/25/2025
100205678	CF	SCOTTSDALE	AZ		05/09/2025	7.125	1,110,804		(371)				1,700,000	04/09/2025
100205679		GROSSE POINTE WOODS	MI		05/09/2025	7.875	210,587		(93)				295,000	04/11/2025
100205680	CF	ROSEVILLE	CA		05/09/2025	6.625	616,502		(95)				773,000	04/17/2025
100205681	CF	COSTA MESA	CA		05/09/2025	7.250	1,059,994		(236)				1,365,000	04/25/2025
100205682		FOUNTAIN VALLEY	CA		05/09/2025	7.625	515,958		(233)				1,270,000	04/08/2025
100205683	CF	LILBURN	GA		05/09/2025	7.250	439,378		(238)				550,000	04/11/2025
100205684	CF	TUSTIN	CA		05/09/2025	7.250	757,853		(285)				929,000	04/14/2025
100205685	CF	CANTON	GA		05/09/2025	7.375	351,228		(224)				450,000	04/18/2025
100205687	CF	STUART	FL		05/09/2025	6.625	370,763		(94)				511,000	04/11/2025
100205688	CF	BOCA RATON	FL		05/09/2025	7.500	2,046,503		(717)				2,750,000	04/11/2025
100205689	CF	LOS ALAMITOS	CA		05/09/2025	7.750	1,152,757		(148)				1,375,000	04/16/2025
100205691	CF	ONTARIO	CA		05/09/2025	7.875	551,461		(331)				705,000	04/21/2025
100205692	CF	GRANADA HILLS	CA		05/09/2025	7.500	939,357		(586)				1,210,000	04/21/2025
100205693		LEHIGH ACRES	FL		05/09/2025	7.125	332,643		(56)				425,000	04/17/2025
100205694	CF	WESTLAND	MI		05/09/2025	7.375	108,087		(47)				152,875	04/08/2025
100205695	CF	LOS ANGELES	CA		05/09/2025	6.875	1,436,773		(612)				2,500,000	04/16/2025
100205696		TUKWILA	WA		04/14/2025	7.625	413,883		(164)				580,000	12/10/2024
100205697	CF	FRESNO	CA		04/14/2025	6.625	312,576		(16)				420,000	01/13/2025
100205698	CF	PORT ST LUCIE	FL		04/14/2025	5.990	284,475		144				411,000	01/28/2025
100205700	CF	KNOXVILLE	TN		04/14/2025	7.625	474,075		(242)				620,000	02/13/2025
100205701	CF	OAKHURST	NJ		04/14/2025	7.500	577,081		(248)				765,000	02/11/2025
100205702		PORTSMOUTH	RI		04/14/2025	7.375	491,894		(152)				665,000	02/03/2025
100205703	CF	BELLA VISTA	AR		04/14/2025	7.250	261,166		(110)				350,000	02/24/2025
100205704	CF	PALM BEACH GARDENS	FL		04/14/2025	7.125	717,577		(317)				1,078,000	02/21/2025
100205705	CF	FONTANA	CA		04/14/2025	6.990	566,128		(178)				745,000	02/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100205707		MELROSE PARK	IL		04/14/2025	7.250	350,560		(119)				460,000	02/14/2025
100205708	CF	PHILADELPHIA	PA		04/14/2025	6.875	204,775		(69)				270,000	02/28/2025
100205709	CF	PALM BEACH GARDENS	FL		04/14/2025	7.125	812,465		(246)				1,255,000	02/20/2025
100205710	CF	GRANDVIEW	TX		04/14/2025	7.250	257,149		(116)				335,000	02/14/2025
100205711	CF	KNOXVILLE	TN		04/14/2025	7.625	244,973		(98)				320,000	01/23/2025
100205712	CF	DAVENPORT	FL		04/14/2025	7.375	320,805		(162)				467,000	02/18/2025
100205713		CAPE CORAL	FL		04/14/2025	7.875	325,592		(66)				380,000	02/14/2025
100205714	CF	HUDSONVILLE	MI		04/14/2025	7.875	457,897		(204)				595,000	02/07/2025
100205715		SAINT PETERSBURG	FL		04/14/2025	7.250	300,895		(77)				445,000	01/30/2025
100205716	CF	WAUNAKEE	WI		04/14/2025	7.500	375,809		(168)				497,000	01/31/2025
100205717	CF	FATE	TX		04/14/2025	6.990	479,585		(228)				893,000	03/03/2025
100205718	CF	NORTH LAS VEGAS	NV		04/14/2025	7.500	213,153		(169)				299,000	02/10/2025
100205719		LOS ANGELES	CA		04/14/2025	7.625	431,219		(209)				750,000	01/14/2025
100205720	CF	GARLAND	TX		04/14/2025	7.125	417,514		(150)				550,000	01/08/2025
100205721	CF	MENIFEE	CA		04/14/2025	6.375	514,296		29				695,000	01/11/2025
100205722	CF	SAN BERNARDINO	CA		04/14/2025	6.625	571,524		(10)				768,000	01/24/2025
100205723	CF	NORTH LAS VEGAS	NV		04/14/2025	7.750	325,694		(110)				408,000	02/13/2025
100205724	CF	ANNAPOLIS	MD		04/14/2025	6.990	410,482		(29)				520,000	01/31/2025
100205725	CF	WILDOMAR	CA		04/14/2025	7.375	429,639		(223)				750,000	11/12/2024
100205726	CF	FORT WORTH	TX		04/14/2025	5.990	281,161		108				403,000	01/28/2025
100205727	CF	DALLAS	TX		04/14/2025	6.875	738,138		(107)				1,000,000	02/04/2025
100205728	CF	JACKSON	NJ		04/14/2025	6.990	361,589		(94)				480,000	01/27/2025
100205729	CF	HARTFORD	CT		04/14/2025	6.875	359,096		(74)				510,000	01/28/2025
100205730	CF	MARYVILLE	TN		04/14/2025	6.990	249,060		(90)				355,000	02/07/2025
100205731	CF	PHOENIX	AZ		04/14/2025	6.875	425,751		(28)				570,000	01/31/2025
100205733	CF	AFTON	OK		04/14/2025	7.625	242,696		(171)				351,000	02/06/2025
100205734	CF	NEWARK	NJ		04/14/2025	7.125	236,467		(86)				330,000	02/06/2025
100205735	CF	KETTERING	OH		04/14/2025	7.125	206,573		(84)				308,000	02/07/2025
100205736	CF	BETHANY	OK		04/14/2025	7.500	288,222		(143)				378,000	02/06/2025
100205737	CF	PHILADELPHIA	PA		04/14/2025	6.990	430,934		(44)				575,000	02/05/2025
100205738	CF	HOUSTON	TX		04/14/2025	7.000	244,120		(91)				320,000	02/06/2025
100205739	CF	LAVEEN	AZ		04/14/2025	7.125	464,519		(196)				670,000	02/08/2025
100205740		TUCSON	AZ		04/14/2025	7.750	329,500		(42)				365,000	01/31/2025
100205741	CF	READING	MA		04/14/2025	7.250	312,592		(109)				410,000	02/07/2025
100205742	CF	FORT WORTH	TX		04/14/2025	7.250	202,155		(142)				315,000	02/07/2025
100205743	CF	SEVERANCE	CO		04/14/2025	6.625	265,261		(53)				450,000	02/05/2025
100205744	CF	DENVER	CO		04/14/2025	7.125	305,804		(248)				655,000	02/07/2025
100205745	CF	CHESTERFIELD	VA		04/14/2025	7.250	238,464		(133)				345,000	02/11/2025
100205746	CF	COLORADO SPRINGS	CO		04/14/2025	7.500	383,426		(32)				565,000	01/24/2025
100205747		FRESNO	CA		04/14/2025	6.875	253,698		(71)				447,000	02/06/2025
100205748	CF	ARGYLE	TX		04/14/2025	6.875	247,092		(78)				370,000	02/14/2025
100205750	CF	HOMESTEAD	FL		04/14/2025	6.625	217,230		(23)				350,000	02/06/2025
100205751	CF	WALNUT CREEK	CA		04/14/2025	7.375	413,416		(76)				548,000	02/01/2025
100205752	CF	KISSIMMEE	FL		04/14/2025	7.500	241,145		(146)				311,000	02/10/2025
100205753	CF	TOMS RIVER	NJ		04/14/2025	7.500	230,830		(143)				315,000	02/11/2025
100205754	CF	CHRISTIANSBURG	VA		04/14/2025	6.750	236,040		(76)				395,000	01/31/2025
100205755	CF	ALLEN	TX		04/14/2025	6.990	341,194		(95)				460,000	02/10/2025
100205756	CF	LOS ANGELES	CA		04/14/2025	7.125	486,005		(151)				645,000	01/28/2025
100205757	CF	FORT COLLINS	CO		04/14/2025	7.000	223,723		(71)				295,500	02/10/2025
100205758	CF	DURHAM	NC		04/14/2025	6.875	204,077		(161)				413,000	02/10/2025
100205759	CF	ELK GROVE	CA		04/14/2025	6.750	399,307		(77)				531,000	02/06/2025
100205760	CF	MONROE	NC		04/14/2025	7.125	304,297		(37)				390,000	02/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100205761		MESA	AZ		04/14/2025	5.750	318,726		296				402,000	02/04/2025
100205762	CF	CYPRESS	TX		04/14/2025	7.125	306,708		(97)				415,000	01/30/2025
100205763	CF	LAS VEGAS	NV		04/14/2025	7.375	324,600		(76)				403,000	02/07/2025
100205764		LOS ANGELES	CA		04/14/2025	6.750	502,938		(68)				675,000	02/10/2025
100205765	CF	DENVER	CO		04/14/2025	7.625	299,693		(50)				402,000	02/11/2025
100205766	CF	SIMLA	CO		04/14/2025	7.000	255,438		(114)				433,000	02/10/2025
100205767	CF	PORTLAND	OR		04/14/2025	7.375	390,176		(153)				546,000	02/11/2025
100205768	CF	ANCHORAGE	AK		04/14/2025	6.990	373,717		(27)				505,000	01/30/2025
100205769	CF	APPLE VALLEY	CA		04/14/2025	7.625	547,297		(197)				730,000	02/07/2025
100205770	CF	MADISON	AL		04/14/2025	7.375	331,156		(64)				425,000	02/05/2025
100205771	CF	MADISON	AL		04/14/2025	7.375	318,635		(70)				395,000	02/05/2025
100205772	CF	MIAMI	FL		04/14/2025	6.875	461,846		(161)				700,000	02/03/2025
100205773	CF	LANCASTER	CA		04/14/2025	7.000	285,919		(31)				422,000	02/10/2025
100205774	CF	INDIANAPOLIS	IN		04/14/2025	6.875	214,492		(36)				295,000	02/13/2025
100205775	CF	FRISCO	TX		04/14/2025	6.990	313,251		(124)				525,000	02/07/2025
100205776	CF	NAPLES	FL		04/14/2025	6.875	732,424		(258)				1,100,000	02/11/2025
100205777	CF	PEA RIDGE	AR		04/14/2025	6.750	247,806		(75)				372,000	02/06/2025
100205778	CF	AUSTIN	TX		04/14/2025	7.490	481,180		(139)				660,000	02/13/2025
100205779	CF	DALLAS	TX		04/14/2025	5.990	341,711		124				470,000	02/11/2025
100205780	CF	POOLER	GA		04/14/2025	6.875	277,015		(74)				392,000	02/12/2025
100205782	CF	LATHROP	CA		04/14/2025	6.875	390,377		(130)				585,000	02/11/2025
100205783	CF	TACOMA	WA		04/14/2025	6.990	682,834		(174)				915,000	02/10/2025
100205785	CF	DALTON	GA		04/14/2025	6.875	238,467		(62)				315,800	02/13/2025
100205786	CF	MOUNTAIN HOME	ID		04/14/2025	7.500	287,806		(155)				400,000	02/14/2025
100205787	CF	NAPERVILLE	IL		04/14/2025	7.500	211,074		(123)				287,000	02/12/2025
100205788	CF	PHILADELPHIA	PA		04/14/2025	7.625	225,574		(142)				291,000	01/17/2025
100205789	CF	ABILENE	TX		04/14/2025	7.125	545,018		(135)				720,000	02/11/2025
100205790		MODESTO	CA		04/14/2025	7.375	262,812		(98)				370,000	02/10/2025
100205791	CF	MOUNT LAUREL	NJ		04/14/2025	7.500	229,056		(139)				295,000	02/14/2025
100205792	CF	HOUSTON	TX		04/14/2025	6.875	370,863		(97)				500,000	02/14/2025
100205793	CF	MARIETTA	GA		04/14/2025	7.625	404,156		(193)				530,000	02/10/2025
100205794	CF	ROCKFORD	MN		04/14/2025	7.375	238,736		(118)				310,000	02/07/2025
100205795	CF	NEWLAND	NC		04/14/2025	7.250	220,796		(127)				315,000	02/03/2025
100205796	CF	KLAMATH FALLS	OR		04/14/2025	6.990	414,674		(111)				555,000	02/07/2025
100205797	CF	SPANISH FORK	UT		04/14/2025	7.000	315,036		(130)				460,000	02/13/2025
100205798	CF	SPANISH FORK	UT		04/14/2025	7.000	311,403		(128)				454,000	02/13/2025
100205799	CF	PHILADELPHIA	PA		04/14/2025	6.875	432,670		(72)				585,000	02/14/2025
100205800	CF	RICHMOND	TX		04/14/2025	6.990	237,774		(77)				326,000	02/10/2025
100205801		TURLOCK	CA		04/14/2025	7.124	79		(2)				430,000	02/15/2025
100205802	CF	WEST ALLENHURST	NJ		04/14/2025	6.990	753,635		(152)				1,225,000	02/18/2025
100205803	CF	GEORGETOWN	TX		04/14/2025	7.375	309,868		(122)				455,000	02/13/2025
100205804	CF	KNOXVILLE	TN		04/14/2025	6.875	313,614		(75)				418,000	02/12/2025
100205805	CF	MESA	AZ		04/14/2025	7.000	537,093		(136)				750,000	02/04/2025
100205806	CF	EDGEWATER	MD		04/14/2025	7.125	534,250		(160)				718,000	02/14/2025
100205807	CF	CITRUS SPRINGS	FL		04/14/2025	6.250	212,425		27				293,000	02/15/2025
100205808	CF	PALM HARBOR	FL		04/14/2025	6.500	308,704		(23)				437,000	02/12/2025
100205809	CF	WOODLAND	CA		04/14/2025	6.000	666,321		156				1,050,000	01/28/2025
100205810	CF	CAPITOL HEIGHTS	MD		04/14/2025	7.500	254,226		(82)				315,000	02/14/2025
100205811	CF	PROSPER	TX		04/14/2025	7.000	277,982		(101)				365,000	01/27/2025
100205812	CF	NORTH KINGSTOWN	RI		04/14/2025	6.990	357,324		(74)				480,000	01/31/2025
100205813	CF	LAS VEGAS	NV		04/14/2025	6.990	307,506		(92)				405,000	02/15/2025
100205814	CF	SAINT LOUIS	MO		04/14/2025	7.000	272,396		(67)				430,000	02/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100205815		DREXEL HILL	PA		04/14/2025	6.875	425,391		(109)				565,000	02/18/2025
100205816	CF	SANDY	UT		04/14/2025	7.125	439,155		(99)				581,000	02/18/2025
100205818	CF	MILLEDGEVILLE	GA		04/14/2025	7.500	251,752		(144)				335,000	02/13/2025
100205819		HOWELL	NJ		04/14/2025	6.990	627,686		(197)				828,000	02/19/2025
100205820	CF	PORT SAINT JOE	FL		04/14/2025	7.125	253,417		(92)				400,000	02/07/2025
100205821	CF	DENVER	CO		04/14/2025	6.750	236,966		(75)				390,000	02/10/2025
100205822	CF	WAKE FOREST	NC		04/14/2025	6.875	327,653		(72)				460,000	02/18/2025
100205824	CF	PHOENIX	AZ		04/14/2025	7.000	402,149		(77)				560,000	02/13/2025
100205825	CF	METAIRIE	LA		04/14/2025	7.125	255,005		(84)				343,000	02/19/2025
100205826	CF	ELLISON BAY	WI		04/14/2025	7.375	286,096		(89)				377,000	02/20/2025
100205827	CF	CHARLOTTE	NC		04/14/2025	7.125	385,140		(81)				530,000	02/19/2025
100205828	CF	SANGER	TX		04/14/2025	6.990	252,613		(96)				335,000	02/07/2025
100205829	CF	CHICAGO	IL		04/14/2025	7.625	454,722		(200)				595,000	02/18/2025
100205830	CF	FREDERICK	MD		04/14/2025	6.750	254,929		(46)				340,000	02/14/2025
100205831	CF	ELK GROVE	CA		04/14/2025	6.990	453,369		(134)				625,000	02/13/2025
100205832	CF	GEORGETOWN	TX		04/14/2025	6.990	310,836		(98)				425,000	02/14/2025
100205833		MT. JULIET	TN		04/14/2025	7.125	347,836		(110)				465,000	01/31/2025
100205834		MOUNT JULIET	TN		04/14/2025	6.990	324,954		(99)				460,000	01/31/2025
100205836	CF	CENTRAL	SC		04/14/2025	6.875	268,851		(105)				403,000	02/18/2025
100205837	CF	CLAYTON	NC		04/14/2025	6.875	240,356		(70)				327,000	02/12/2025
100205838	CF	ANDOVER	KS		04/14/2025	7.500	280,295		(146)				365,000	02/11/2025
100205839	CF	LAS VEGAS	NV		04/14/2025	7.375	312,458		(106)				417,000	02/10/2025
100205840	CF	BOCA RATON	FL		04/14/2025	7.000	444,295		(143)				595,000	02/11/2025
100205841	CF	ROYAL OAK	MI		04/14/2025	6.875	317,856		(82)				420,000	02/11/2025
100205842	CF	BENTONVILLE	AR		04/14/2025	6.875	372,340		(122)				530,000	02/14/2025
100205843	CF	SALEM	MA		04/14/2025	7.124	315,422		(98)				415,000	02/20/2025
100205844	CF	AUSTIN	TX		04/14/2025	7.500	237,220		(143)				362,000	02/19/2025
100205845	CF	COLUMBUS	OH		04/14/2025	7.625	232,108		(126)				310,000	02/14/2025
100205846	CF	WINTER SPRINGS	FL		04/14/2025	6.990	281,612		(120)				458,000	02/20/2025
100205847	CF	TUCSON	AZ		04/14/2025	7.500	220,641		(70)				290,000	01/28/2025
100205848	CF	PITTSBURGH	PA		04/14/2025	6.990	308,612		(92)				420,000	02/14/2025
100205849	CF	MCKINNEY	TX		04/14/2025	6.990	224,078		(93)				300,000	02/14/2025
100205850	CF	DENVER	CO		04/14/2025	7.124	258,849		(94)				377,000	02/19/2025
100205851	CF	CEDAR CITY	UT		04/14/2025	7.375	667,226		(229)				881,000	02/21/2025
100205852	CF	ST. AUGUSTINE	FL		04/14/2025	6.375	539,994		(41)				775,000	01/31/2025
100205853	CF	TAMPA	FL		04/14/2025	7.375	526,416		(186)				695,000	02/20/2025
100205854	CF	TEMECULA	CA		04/14/2025	6.875	491,915		(126)				680,000	02/18/2025
100205855	CF	GARLAND	TX		04/14/2025	6.750	251,329		(51)				343,000	02/24/2025
100205856	CF	ONTARIO	CA		04/14/2025	6.750	402,773		(108)				649,000	02/18/2025
100205857	CF	KISSIMMEE	FL		04/14/2025	6.375	495,828		2				720,000	02/12/2025
100205858	CF	ASHEVILLE	NC		04/14/2025	7.375	281,353		(60)				353,000	02/19/2025
100205859		LANSDALE	PA		04/14/2025	7.500	320,886		(91)				423,000	02/18/2025
100205860	CF	PHILADELPHIA	PA		04/14/2025	7.125	398,322		(124)				540,000	02/18/2025
100205861	CF	FORT WORTH	TX		04/14/2025	6.125	270,062		30				425,000	02/17/2025
100205862	CF	BAKERSFIELD	CA		04/14/2025	7.500	528,878		(218)				697,000	02/18/2025
100205863	CF	ORLEANS	MA		04/14/2025	7.625	233,356		(127)				315,000	02/21/2025
100205864	CF	COMPTON	CA		04/14/2025	6.490	349,327		(35)				674,000	02/19/2025
100205865	CF	CATHEDRAL CITY	CA		04/14/2025	6.990	359,133		(27)				512,000	02/22/2025
100205866	CF	CONROE	TX		04/14/2025	7.500	225,291		(138)				290,000	02/24/2025
100205867	CF	CHARLOTTE	NC		04/14/2025	5.990	310,747		190				428,500	02/24/2025
100205868	CF	NORFOLK	VA		04/14/2025	6.875	210,452		(10)				272,000	02/18/2025
100205869	CF	WESTON	FL		04/14/2025	6.625	383,460		(89)				555,000	02/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100205870	CF	DEL VALLE	TX		04/14/2025	6.625	225,333		(59)				321,000	02/12/2025
100205871	CF	PALM DESERT	CA		04/14/2025	6.875	485,609		(153)				685,000	02/12/2025
100205872	CF	TOPSAIL BEACH	NC		04/14/2025	7.124	520,713		(162)				685,000	02/19/2025
100205873	CF	BUTLER	NJ		04/14/2025	7.625	428,454		(161)				573,000	02/14/2025
100205874	CF	ROUND ROCK	TX		04/14/2025	6.125	323,090		83				458,000	02/24/2025
100205875	CF	WAKE FOREST	NC		04/14/2025	6.750	335,255		(90)				510,000	02/10/2025
100205876	CF	NORTH CHARLESTON	SC		04/14/2025	6.750	220,621		(61)				305,000	02/20/2025
100205877	CF	APEX	NC		04/14/2025	6.875	299,035		(101)				425,000	02/07/2025
100205878	CF	WENDELL	NC		04/14/2025	6.990	299,125		(96)				395,000	02/24/2025
100205879	CF	LAKEWOOD	NJ		04/14/2025	6.990	708,260		(130)				940,000	02/18/2025
100205880	CF	EVERETT	WA		04/14/2025	6.875	474,962		(94)				650,000	02/14/2025
100205881	CF	ROSEVILLE	CA		04/14/2025	6.750	387,695		(89)				590,000	02/18/2025
100205882	CF	INDIANAPOLIS	IN		04/14/2025	7.500	189,866		(294)				345,000	02/18/2025
100205883	CF	BAKERSFIELD	CA		04/14/2025	6.375	265,024		(12)				431,000	02/01/2025
100205884	CF	ANACORTES	WA		04/14/2025	6.875	671,414		(170)				895,000	02/14/2025
100205885	CF	ALDIE	VA		04/14/2025	7.125	341,977		(104)				450,000	02/24/2025
100205886	CF	RICHMOND	VA		04/14/2025	7.625	318,333		(50)				423,000	02/14/2025
100205887	CF	KENNEWICK	WA		04/14/2025	7.625	249,965		(148)				345,000	02/22/2025
100205888	CF	SPRINGFIELD	MO		04/14/2025	7.625	218,854		(82)				277,000	02/20/2025
100205889	CF	CASPER	WY		04/14/2025	6.990	452,466		(88)				702,000	02/24/2025
100205890	CF	BEAVERTON	OR		04/14/2025	6.500	346,925		6				475,000	02/19/2025
100205891	CF	CADDO MILLS	TX		04/14/2025	6.990	213,238		(87)				280,000	02/18/2025
100205892	CF	CHARLOTTESVILLE	VA		04/14/2025	6.875	226,621		(77)				310,000	02/25/2025
100205893	CF	MELBOURNE BEACH	FL		04/14/2025	7.490	664,045		(181)				820,000	02/24/2025
100205894	CF	OCEAN CITY	MD		04/14/2025	7.000	228,957		(87)				300,000	02/21/2025
100205895	CF	FAIRBURN	GA		04/14/2025	6.875	269,337						350,000	02/24/2025
100205896	CF	ROGERS	AR		04/14/2025	7.490	220,815		(127)				285,000	02/18/2025
100205897	CF	PETERSBURG	AK		04/14/2025	6.925	254,640		(106)				425,000	01/20/2025
100205898	CF	NAPLES	FL		04/14/2025	6.490	328,397		(17)				465,000	02/24/2025
100205899	CF	DENVER	CO		04/14/2025	7.250	464,713		(100)				615,000	02/28/2025
100205900	CF	SURFSIDE BEACH	SC		04/14/2025	7.625	293,284		(103)				365,000	02/25/2025
100205901	CF	MINNEAPOLIS	MN		04/14/2025	7.500	269,529		(87)				355,000	02/26/2025
100205902	CF	RICHMOND	VA		04/14/2025	6.990	384,786		(107)				515,000	02/28/2025
100205904	CF	HENRICO	VA		04/14/2025	7.125	249,894		(43)				315,000	02/25/2025
100205905	CF	PALMETTO	FL		04/14/2025	6.875	259,943		(21)				395,000	02/28/2025
100205906	CF	TEMECULA	CA		04/15/2025	7.250	496,043		(172)				701,000	03/17/2025
100205907	CF	LAVON	TX		04/15/2025	7.125	113,470		(540)				355,000	02/24/2025
100205908	CF	CHARLOTTE	NC		04/15/2025	7.750	257,110		(215)				336,000	02/26/2025
100205909	CF	ARMONA	CA		04/15/2025	7.750	314,225		(306)				410,000	03/14/2025
100205910	CF	FREMONT	CA		04/15/2025	7.375	228,439		(181)				1,462,000	03/05/2025
100205911	CF	GALLATIN	TN		04/15/2025	7.250	227,733		(159)				305,000	03/05/2025
100205912	CF	LONGS	SC		04/15/2025	7.125	153,439		(67)				361,000	02/24/2025
100205913	CF	SHERMAN	TX		04/15/2025	6.750	228,188		(83)				319,000	02/26/2025
100205914	CF	MCKINNEY	TX		04/15/2025	6.990	296,122		(297)				400,000	02/21/2025
100205915	CF	WILLOW SPRINGS	MO		04/15/2025	6.625	174,007		(46)				269,700	03/10/2025
100205916	CF	TEMECULA	CA		04/15/2025	6.375	379,160		(26)				640,000	03/11/2025
100205917	CF	KANNAPOLIS	NC		04/15/2025	5.625	217,997		113				323,000	02/28/2025
100205918	CF	ROLLING HILLS ESTATES	CA		04/15/2025	5.990	245,031		45				1,150,000	01/29/2025
100205919	CF	CONCORD	NC		04/15/2025	6.375	224,328		(38)				359,000	02/10/2025
100205920	CF	LAWRENCEVILLE	GA		04/15/2025	6.625	311,758		(49)				422,000	03/06/2025
100205921	CF	MANTECA	CA		04/15/2025	7.125	577,927		(619)				760,000	02/21/2025
100205922	CF	CHANDLER	AZ		04/15/2025	7.625	743,671		49				1,000,000	02/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100205923	CF	ANGIER	NC		04/15/2025	6.990	219,884		(275)				458,000	01/30/2025
100205924	CF	ROSEVILLE	CA		04/15/2025	7.125	357,031		(395)				650,000	02/13/2025
100205925		ELLIJAY	GA		04/15/2025	6.500	509,644		328				640,000	01/31/2025
100205926	CF	GRAHAM	NC		04/15/2025	5.500	173,154		149				279,000	02/19/2025
100205927	CF	WINSTON SALEM	NC		04/15/2025	7.125	268,524		(294)				356,000	02/26/2025
100205928	CF	MCKINNEY	TX		04/15/2025	7.500	98,926		(171)				301,000	02/13/2025
100205929	CF	CASA GRANDE	AZ		04/15/2025	6.125	209,176		40				315,000	03/12/2025
100205930	CF	GEORGETOWN	TX		04/15/2025	7.750	289,389		(133)				364,000	02/18/2025
100205931	CF	PARRISH	FL		04/15/2025	7.250	237,804		(352)				365,000	02/21/2025
100205932	CF	CHARLOTTE	NC		04/15/2025	5.750	239,903		181				339,000	02/14/2025
100205933	CF	CENTERVILLE	TX		04/15/2025	7.250	221,564		(120)				447,000	02/21/2025
100205934	CF	MILLSBORO	DE		04/15/2025	7.990	425,567		(187)				523,000	03/14/2025
100205935	CF	BALTIMORE	MD		04/15/2025	6.750	212,134		(190)				370,000	03/18/2025
100205936	CF	CALDWELL	ID		04/15/2025	6.625	240,681		(54)				437,000	01/31/2025
100205937	CF	TEMECULA	CA		04/15/2025	6.990	401,355		(126)				710,000	03/10/2025
100205938	CF	CHICAGO	IL		04/15/2025	7.125	215,554		(313)				450,000	02/27/2025
100205939	CF	CONCORD	NC		04/15/2025	6.625	259,663		(73)				349,000	02/18/2025
100205940	CF	MCKINNEY	TX		04/15/2025	5.750	208,215		279				358,000	01/29/2025
100205941	CF	MARICOPA	AZ		04/15/2025	6.625	296,088		134				380,000	03/12/2025
100205942	CF	WOODRUFF	SC		04/15/2025	7.500	212,860		(215)				295,000	02/26/2025
100205943	CF	KEMAH	TX		04/15/2025	7.375	192,258		(506)				278,000	02/14/2025
100205944	CF	WINDHAM	NH		04/15/2025	6.990	272,373		(18)				434,000	03/09/2025
100205945	CF	COLONIAL BCH	VA		04/15/2025	6.250	244,543		16				342,000	02/07/2025
100205946	CF	LYNNWOOD	WA		04/15/2025	6.375	568,799		(57)				780,000	03/04/2025
100205947	CF	LABELLE	FL		04/15/2025	5.990	181,774		26				270,000	02/20/2025
100205948	CF	FONTANA	CA		04/15/2025	7.625	69,489		(875)				704,000	03/03/2025
100205949	CF	DAYTONA BEACH	FL		04/15/2025	7.125	267,501		(274)				358,000	02/28/2025
100205950	CF	LA VERGNE	TN		04/15/2025	7.500	164,956		(196)				385,000	02/21/2025
100205951	CF	RACINE	WI		04/15/2025	7.625	226,996		(18)				335,000	01/30/2025
100205952	CF	WEST ALLIS	WI		04/15/2025	6.750	161,812		(33)				240,000	02/27/2025
100205953	CF	CHARLOTTE	NC		04/15/2025	7.625	172,899		(85)				240,000	02/04/2025
100205954	CF	MCKINNEY	TX		04/15/2025	6.750	259,470		(246)				367,000	03/07/2025
100205955	CF	LAS VEGAS	NV		04/15/2025	6.990	225,407		(195)				465,000	03/06/2025
100205956	CF	ANNANDALE	MN		04/15/2025	8.375	308,665		(359)				375,000	02/24/2025
100205957	CF	MCKINNEY	TX		04/15/2025	7.125	241,968		(172)				327,000	03/07/2025
100205958	CF	MCKINNEY	TX		04/15/2025	7.750	246,173		(420)				310,000	03/18/2025
100205959	CF	LAS VEGAS	NV		04/15/2025	6.990	199,332		(169)				385,000	02/19/2025
100205960	CF	SACRAMENTO	CA		04/15/2025	7.500	304,722		21				411,500	02/06/2025
100205962	CF	WOODBURY	TN		04/15/2025	7.500	230,608		(130)				325,000	03/04/2025
100205963	CF	MOUNTAIN HOUSE	CA		04/15/2025	6.750	386,082		(236)				1,054,000	02/12/2025
100205965	CF	MCKINNEY	TX		04/15/2025	7.625	251,087		(477)				340,000	02/25/2025
100205966	CF	MONROE	WA		04/15/2025	7.500	328,854		(175)				510,000	03/10/2025
100205967	CF	HOUSTON	TX		04/15/2025	7.750	156,835		(534)				365,000	02/03/2025
100205968	CF	CONCORD	NC		04/15/2025	6.625	126,791		(69)				310,000	02/28/2025
100205969	CF	CHICAGO	IL		04/15/2025	7.990	397,602		(781)				640,000	02/27/2025
100205970	CF	VILLA RICA	GA		04/15/2025	7.500	194,837		(384)				342,000	02/25/2025
100205971	CF	CHESAPEAKE	VA		04/15/2025	7.875	246,602		(289)				320,000	02/22/2025
100205972	CF	MYRTLE BEACH	SC		04/15/2025	6.750	162,271		(53)				380,000	02/19/2025
100205973	CF	LAKE ELSINORE	CA		04/15/2025	7.250	488,503		(170)				643,000	02/03/2025
100205974	CF	MCKINNEY	TX		04/15/2025	7.250	231,108		(354)				365,000	02/27/2025
100205975	CF	CLEVELAND	TX		04/15/2025	6.990	193,066		(46)				255,000	02/06/2025
100205976	CF	LYNNWOOD	WA		04/15/2025	6.625	546,887		(149)				785,000	03/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100205977	CF	LONGS	SC		04/15/2025	7.250	101,695		(257)				267,000	02/27/2025
100205978	CF	TEMECULA	CA		04/15/2025	7.125	384,346		(401)				629,000	03/11/2025
100205979	CF	SAN ANTONIO	TX		04/15/2025	7.125	159,618		(165)				216,000	02/25/2025
100205980	CF	ELIZABETH	NJ		04/15/2025	6.625	371,280		(224)				615,000	01/28/2025
100205981	CF	MONROE	NC		04/15/2025	6.750	248,834		(97)				336,000	02/26/2025
100205982	CF	RALEIGH	NC		04/15/2025	6.990	288,835		(179)				385,000	02/26/2025
100205983	CF	BELT	MT		04/15/2025	6.990	402,184		(140)				760,000	02/21/2025
100205984	CF	STONE MOUNTAIN	GA		04/15/2025	6.500	210,180		(44)				350,000	02/24/2025
100205985	CF	PENDERGRASS	GA		04/15/2025	6.625	289,011		(137)				441,000	03/04/2025
100205986	CF	FAIRFAX	VA		04/15/2025	6.875	409,711		(114)				675,000	02/13/2025
100205987	CF	LAKE HAVASU CITY	AZ		04/15/2025	7.990	280,637		(192)				406,000	02/21/2025
100205988	CF	SEDONA	AZ		04/15/2025	7.625	285,013		(263)				420,000	02/21/2025
100205989	CF	KANSAS CITY	MO		04/15/2025	7.250	169,017		(220)				235,000	02/22/2025
100205990	CF	MCKINNEY	TX		04/15/2025	7.250	196,230		(517)				375,000	03/07/2025
100205991	CF	STOCKTON	CA		04/15/2025	7.750	208,233		(133)				385,000	03/04/2025
100205992	CF	ASHLAND	VA		04/15/2025	7.750	293,063		(213)				390,000	02/08/2025
100205993	CF	WOODLAWN	TN		04/15/2025	6.990	178,733		(148)				305,000	02/12/2025
100205994	CF	BRASELTON	GA		04/15/2025	5.750	390,030		198				591,000	03/18/2025
100205995	CF	ANGIER	NC		04/15/2025	6.125	315,597		76				440,000	02/18/2025
100205996	CF	EAST LANSING	MI		04/15/2025	7.990	159,304		(56)				200,000	02/28/2025
100205997	CF	WINTER HAVEN	FL		04/15/2025	4.990	236,666		628				340,000	02/18/2025
100205998	CF	DALLAS	TX		04/15/2025	6.990	241,014		(210)				345,000	02/21/2025
100205999	CF	SPRING HILL	TN		04/15/2025	7.500	279,725		(201)				367,000	02/27/2025
100206000	CF	HARRISON	OH		04/15/2025	7.750	155,747		(224)				208,000	03/11/2025
100206001	CF	ROUND ROCK	TX		04/15/2025	7.500	231,150		(109)				335,000	02/14/2025
100206002	CF	LEWES	DE		04/15/2025	7.500	823,199		(531)				1,150,000	02/25/2025
100206003	CF	CANTON	GA		04/15/2025	5.500	302,252		300				460,000	02/14/2025
100206004	CF	GALLATIN	TN		04/15/2025	7.625	254,036		(70)				325,000	12/30/2024
100206005	CF	LANCASTER	CA		04/15/2025	7.625	390,529		(207)				480,000	02/18/2025
100206006	CF	LITTLE RIVER	SC		04/15/2025	6.990	202,520		(156)				316,000	03/20/2025
100206008	CF	FOREST FALLS	CA		04/15/2025	7.500	202,534		(110)				280,000	03/12/2025
100206009	CF	ANGIER	NC		04/15/2025	6.500	276,330		(20)				375,000	03/03/2025
100206010	CF	MYRTLE BEACH	SC		04/15/2025	6.875	243,306		(159)				354,000	02/27/2025
100206011	CF	FORT WORTH	TX		04/15/2025	7.125	172,305		(169)				280,000	03/22/2025
100206012	CF	BRISTOL	CT		04/15/2025	7.250	379,955		(645)				494,000	02/05/2025
100206013	CF	CONROE	TX		04/15/2025	6.990	202,076		(70)				260,000	02/26/2025
100206014	CF	HOUSTON	TX		04/15/2025	7.750	177,010		(114)				227,000	01/30/2025
100206015	CF	WEDOWEE	AL		04/15/2025	7.375	154,500		(221)				390,766	03/07/2025
100206016	CF	MYRTLE BEACH	SC		04/15/2025	7.375	268,105		(302)				422,500	02/24/2025
100206017	CF	ANNANDALE	MN		04/15/2025	8.375	260,798		(290)				317,000	02/24/2025
100206018	CF	HUBERT	NC		04/15/2025	7.625	223,700		(190)				294,000	02/21/2025
100206019	CF	HOUSTON	TX		04/15/2025	7.500	204,217		(101)				294,000	01/30/2025
100206020	CF	RICHMOND	TX		04/15/2025	7.375	279,664		(364)				368,000	02/12/2025
100206021	CF	SCOTCH PLAINS	NJ		04/15/2025	6.990	297,986		(256)				650,000	02/12/2025
100206022	CF	SAVANNAH	GA		04/15/2025	6.500	255,606		(79)				450,000	02/27/2025
100206023	CF	LEWES	DE		04/15/2025	7.375	752,740		(426)				1,008,000	02/21/2025
100206024		FRANKLIN	TN		04/15/2025	7.750	590,998		(205)				655,000	03/14/2025
100206025	CF	HELOTES	TX		04/15/2025	6.750	177,262		(54)				485,000	02/25/2025
100206027	CF	ANGIER	NC		04/15/2025	7.375	210,779		(325)				425,000	02/28/2025
100206028		HOUSTON	TX		04/15/2025	8.125	336,999		(341)				398,000	02/24/2025
100206029	CF	MC KINNEY	TX		04/15/2025	7.125	222,966		(117)				305,000	02/20/2025
100206030	CF	RICHMOND	TX		04/15/2025	7.375	223,152		(110)				335,000	02/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206031	CF	FORT WORTH	TX		04/15/2025	8.125	304,100		(448)				372,000	02/28/2025
100206032	CF	HARTFORD	CT		04/15/2025	7.625	298,719		(458)				415,000	02/27/2025
100206033	CF	WINTER GARDEN	FL		04/15/2025	6.990	392,029		(394)				548,000	03/06/2025
100206034	CF	HOUSTON	TX		04/15/2025	6.990	283,555		(388)				437,000	02/27/2025
100206035	CF	KATY	TX		04/15/2025	7.500	217,382		(229)				307,000	02/07/2025
100206036	CF	FAYETTEVILLE	NC		04/15/2025	7.125	165,022		(77)				256,000	02/13/2025
100206037	CF	HARMONY	ME		04/15/2025	6.875	162,552		(91)				285,000	02/26/2025
100206040	CF	EUGENE	OR		05/16/2025	7.750	815,267		(348)				1,475,000	04/22/2025
100206042		HILTON HEAD ISLAND	SC		05/16/2025	6.750	241,636		54				511,000	04/15/2025
100206043	CF	SACRAMENTO	CA		05/16/2025	7.125	236,934		(1)				340,000	04/22/2025
100206044		VALLEJO	CA		05/16/2025	7.750	481,954		(106)				600,000	04/21/2025
100206045	CF	LOS ANGELES	CA		05/16/2025	7.625	1,145,248		(367)				1,400,000	04/29/2025
100206046	CF	IRVINE	CA		05/16/2025	7.125	1,618,863		(374)				2,000,000	04/30/2025
100206047	CF	WILLOWBROOK	IL		05/16/2025	7.375	125,424						168,000	04/15/2025
100206050	CF	SALEM	OR		05/16/2025	7.375	455,465		4				555,000	04/18/2025
100206051	CF	SANTA ROSA	CA		05/16/2025	7.000	465,753		(71)				820,000	04/21/2025
100206054	CF	DENVER	CO		05/16/2025	7.125	439,905		(76)				550,000	04/25/2025
100206055	CF	ENCINITAS	CA		05/16/2025	7.250	1,320,448		(366)				1,730,000	04/08/2025
100206056	CF	BAYONNE	NJ		05/16/2025	7.125	735,407		128				1,075,000	04/11/2025
100206057	CF	SUGAR HILL	GA		05/16/2025	7.250	642,534		(111)				799,000	04/18/2025
100206058	CF	NEWPORT BEACH	CA		05/16/2025	6.750	706,083		(24)				1,295,000	04/28/2025
100206059		WARREN	MI		05/16/2025	7.750	100,406		(9)				245,000	04/21/2025
100206060		OCALA	FL		05/16/2025	7.500	239,636		(1)				357,000	04/23/2025
100206061	CF	LOS ANGELES	CA		05/16/2025	7.625	1,024,192		(348)				1,370,000	04/15/2025
100206064	CF	ALHAMBRA	CA		05/16/2025	7.000	599,751		(175)				1,470,000	04/15/2025
100206065	CF	MCMINNVILLE	OR		05/16/2025	6.875	399,485		1,276				550,000	04/15/2025
100206066	CF	AUBURN	WA		05/16/2025	7.250	153,323		(51)				475,000	04/22/2025
100206068	CF	LAKE ARROWHEAD	CA		05/16/2025	7.125	402,651		(57)				878,000	04/15/2025
100206069	CF	HONOLULU	HI		05/16/2025	7.250	300,307		769				392,500	04/10/2025
100206070	CF	EVANSTON	IL		05/16/2025	7.750	307,020		(109)				410,000	04/11/2025
100206071	CF	PHOENIX	AZ		05/16/2025	7.375	351,923		(42)				475,000	04/09/2025
100206072	CF	BONITA	CA		05/16/2025	7.500	1,005,970		(441)				1,625,000	04/11/2025
100206073	CF	PARSIPPANY	NJ		05/16/2025	7.250	179,301		(52)				225,000	04/11/2025
100206074	CF	FLOWERY BRANCH	GA		05/16/2025	9.000	459,390		(230)				516,000	04/11/2025
100206076	CF	ANDERSON	SC		05/16/2025	7.625	182,502		(78)				253,000	04/03/2025
100206077		LOS ANGELES	CA		05/16/2025	7.375	752,595		(22)				1,200,000	04/04/2025
100206079	CF	ANDERSON	SC		05/16/2025	7.625	180,309		(50)				253,000	04/03/2025
100206080		COVINGTON	WA		05/16/2025	7.250	347,671		56				694,000	04/11/2025
100206081	CF	WARREN	MI		05/16/2025	7.500	235,694		(51)				310,000	04/14/2025
100206082	CF	LOS ANGELES	CA		05/16/2025	7.625	952,671		(351)				1,200,000	04/10/2025
100206083		VANCOUVER	WA		05/16/2025	6.875	283,359		74				418,000	04/11/2025
100206084	CF	TACOMA	WA		05/16/2025	7.125	330,524		(30)				440,000	04/10/2025
100206085	CF	GILBERT	AZ		05/16/2025	7.000	1,387,847		(10)				2,050,000	04/21/2025
100206086	CF	TOMBALL	TX		05/16/2025	6.875	1,306,448		72				2,000,000	04/09/2025
100206087	CF	PALM SPRINGS	CA		04/16/2025	7.500	800,779		(452)				970,000	02/06/2025
100206088	CF	CAPE MAY COURT HOUSE	NJ		04/16/2025	7.375	395,330		(253)				475,000	03/14/2025
100206089	CF	NORTH PROVIDENCE	RI		04/16/2025	7.750	140,614		(76)				170,000	02/20/2025
100206090	CF	TALLAHASSEE	FL		04/16/2025	7.375	309,133		703				380,000	03/06/2025
100206091	CF	TALLAHASSEE	FL		04/16/2025	7.375	201,022		(124)				250,000	02/28/2025
100206092	CF	APACHE JUNCTION	AZ		04/16/2025	6.250	350,770		22				670,000	02/14/2025
100206093	CF	RENTON	WA		04/16/2025	6.875	670,305		(222)				950,000	02/08/2025
100206094	CF	MAPLETON	UT		04/16/2025	6.750	1,861,864		(603)				3,700,000	02/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206096	CF	MONTEBELLO	CA		04/16/2025	7.000	906,872		(7,688)				1,310,000	03/05/2025
100206097	CF	LAKE LOS ANGELES	CA		04/16/2025	7.625	236,794		(118)				360,000	02/18/2025
100206098	CF	TORRANCE	CA		04/16/2025	6.875	815,768		(357)				1,390,000	02/19/2025
100206099	CF	CINCINNATI	OH		04/16/2025	7.000	352,535		(134)				475,000	03/08/2025
100206100	CF	MIDDLEBURG	FL		04/16/2025	6.750	269,077		(79)				365,460	03/14/2025
100206101	CF	OCEANO	CA		04/16/2025	6.875	838,983		(352)				1,370,000	02/14/2025
100206102	CF	ORLANDO	FL		04/16/2025	6.875	469,393		(140)				580,000	02/24/2025
100206103	CF	WESTLAKE VILLAGE	CA		04/16/2025	7.250	554,730		(416)				875,000	01/28/2025
100206104	CF	TOLUCA LAKE	CA		04/16/2025	6.875	1,022,805		(433)				2,320,000	03/07/2025
100206105	CF	BANNING	CA		04/16/2025	7.250	260,752		(181)				500,000	03/11/2025
100206106	CF	NORTHFIELD	NH		04/16/2025	7.250	151,257		(1,449)				439,000	02/28/2025
100206107	CF	BRIDGTON	ME		04/16/2025	7.250	316,253		(190)				530,000	03/17/2025
100206108	CF	KILL DEVIL HILLS	NC		04/16/2025	7.125	311,618		(203)				520,000	02/05/2025
100206110	CF	LONG BEACH	CA		04/16/2025	6.875	963,102		(365)				1,565,000	02/24/2025
100206112	CF	EDINA	MN		04/16/2025	7.250	594,145		(287)				775,000	02/28/2025
100206113	CF	SAMMAMISH	WA		04/16/2025	6.875	991,882		(659)				1,990,000	02/01/2025
100206114	CF	SAMMAMISH	WA		04/16/2025	6.875	722,533		(531)				2,260,000	02/12/2025
100206115	CF	SAN LUIS OBISPO	CA		04/16/2025	6.750	1,762,881		(531)				2,175,000	02/27/2025
100206116	CF	STEVENSON RANCH	CA		04/16/2025	7.125	723,024		(411)				1,211,000	02/03/2025
100206117	CF	BEND	OR		04/16/2025	6.375	249,450		(20)				565,000	02/18/2025
100206118	CF	NEWPORT BEACH	CA		04/16/2025	7.250	1,531,951		(943)				1,850,000	02/10/2025
100206119	CF	PENSACOLA	FL		04/16/2025	8.875	302,702		(180)				325,000	01/29/2025
100206120	CF	FORT COLLINS	CO		04/16/2025	7.500	326,648		(228)				398,000	02/28/2025
100206122	CF	BRONX	NY		04/16/2025	7.875	955,667		(550)				1,150,000	03/07/2025
100206123	CF	SARATOGA	CA		04/16/2025	6.750	2,706,459		(911)				3,600,000	03/06/2025
100206124	CF	PHOENIX	AZ		04/16/2025	7.250	499,910		(276)				610,000	03/07/2025
100206125	CF	VERO BEACH	FL		04/16/2025	6.875	435,497		(365)				4,000,000	02/24/2025
100206127	CF	PINETOP	AZ		04/16/2025	7.125	705,217		(242)				970,000	03/03/2025
100206128	CF	POMONA	CA		04/16/2025	7.500	598,521		(261)				755,000	02/15/2025
100206129	CF	FULLERTON	CA		04/16/2025	7.500	389,323		(167)				545,000	03/07/2025
100206130	CF	VACAVILLE	CA		04/16/2025	7.750	420,265		(140)				535,000	03/06/2025
100206131	CF	STOCKTON	CA		04/16/2025	7.500	546,344		(269)				710,000	02/27/2025
100206132	CF	CANON CITY	CO		04/16/2025	7.375	283,161		(131)				350,000	03/04/2025
100206134	CF	SELMA	CA		04/16/2025	7.875	330,157		(134)				430,000	03/03/2025
100206135	CF	HAPPY JACK	AZ		04/16/2025	6.875	342,058		(103)				506,000	02/20/2025
100206136	CF	FRESNO	CA		04/16/2025	6.999	394,483		(150)				600,000	03/01/2025
100206137	CF	SIMI VALLEY	CA		04/16/2025	6.750	703,429		(155)				950,000	02/28/2025
100206138	CF	LONG BEACH	CA		04/16/2025	7.375	704,821		(130)				875,000	02/19/2025
100206139	CF	INGLEWOOD	CA		04/16/2025	7.000	982,014		(293)				1,550,000	02/27/2025
100206140	CF	OJAI	CA		04/16/2025	6.875	906,132		(188)				1,325,000	02/25/2025
100206142	CF	NAPLES	FL		04/16/2025	7.500	413,517		(213)				535,000	03/05/2025
100206143	CF	PALM HARBOR	FL		04/16/2025	7.625	351,643		(144)				430,000	02/28/2025
100206144	CF	APOLLO BEACH	FL		04/16/2025	7.125	473,299		(178)				600,000	03/03/2025
100206145	CF	OCEAN CITY	MD		04/16/2025	7.375	440,531		(174)				600,000	02/26/2025
100206146	CF	SANIBEL	FL		04/16/2025	7.375	288,546		(147)				403,000	03/04/2025
100206147	CF	CLEARWATER	FL		04/16/2025	7.125	463,603		(127)				572,000	03/17/2025
100206148	CF	DORAVILLE	GA		04/16/2025	7.625	334,169		(133)				436,000	03/07/2025
100206149	CF	OAKLAND PARK	FL		04/16/2025	7.125	548,791		(268)				880,000	02/20/2025
100206150	CF	AUBURN	GA		04/16/2025	6.500	278,809		(13)				359,000	02/13/2025
100206151	CF	ANNAPOLIS	MD		04/16/2025	6.875	329,776		(97)				447,500	01/15/2025
100206152	CF	LOWELL	MA		04/16/2025	7.125	218,569		(33)				295,000	02/20/2025
100206153	CF	COLUMBIA	MD		04/16/2025	7.500	318,701		(146)				390,000	03/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206154	CF	ODENTON	MD		04/16/2025	6.990	301,826		(108)				404,000	01/24/2025
100206155	CF	LOCUST GROVE	GA		04/16/2025	7.124	202,764		(127)				360,000	02/24/2025
100206156	CF	WALDORF	MD		04/16/2025	6.990	322,424		(87)				435,000	02/25/2025
100206157	CF	FREDERICK	MD		04/16/2025	7.625	284,392		(109)				365,000	02/13/2025
100206159		DAHLONEGA	GA		04/16/2025	5.750	254,773		277				345,000	02/06/2025
100206160	CF	PILLAGER	MN		04/16/2025	7.250	246,990		(111)				305,000	03/04/2025
100206161	CF	CLAYTON	NC		04/16/2025	6.875	236,509		(93)				314,900	01/30/2025
100206162	CF	WAKE FOREST	NC		04/16/2025	7.375	201,918		(357)				420,000	02/27/2025
100206163	CF	RALEIGH	NC		04/16/2025	7.875	237,491		(83)				310,000	02/28/2025
100206164	CF	MINNEAPOLIS	MN		04/16/2025	6.875	263,683		(75)				400,000	03/14/2025
100206165	CF	DENVER	NC		04/16/2025	8.500	202,788		(85)				265,000	02/06/2025
100206166	CF	CAMPTON	NH		04/16/2025	7.125	319,684		(121)				448,000	03/06/2025
100206168	CF	GREENSBORO	NC		04/16/2025	7.250	222,450		(153)				349,000	02/28/2025
100206169	CF	RALEIGH	NC		04/16/2025	6.990	313,050		(81)				413,000	02/27/2025
100206170	CF	CHARLOTTE	NC		04/16/2025	7.000	380,809		(127)				550,000	03/05/2025
100206171	CF	OCEAN CITY	NJ		04/16/2025	6.999	564,884		(158)				843,000	03/14/2025
100206173	CF	SILVER CITY	NM		04/16/2025	7.250	265,218		(83)				348,000	03/04/2025
100206174	CF	GLASSBORO	NJ		04/16/2025	7.250	276,695		(125)				360,000	02/28/2025
100206175	CF	SURF CITY	NC		04/16/2025	5.875	675,863		356				1,100,000	03/10/2025
100206176	CF	GOODLETTSVILLE	TN		04/16/2025	7.625	258,839		(115)				325,000	03/07/2025
100206177	CF	HILTON HEAD ISLAND	SC		04/16/2025	7.125	339,225		(118)				450,000	02/28/2025
100206178	CF	GARDNERVILLE	NV		04/16/2025	6.875	377,665		(102)				538,000	03/01/2025
100206179	CF	LAS VEGAS	NV		04/16/2025	5.500	279,667		257				400,000	02/21/2025
100206180	CF	GALLOWAY	OH		04/16/2025	5.375	262,862		277				383,000	02/26/2025
100206181	CF	PORTLAND	OR		04/16/2025	6.624	733,056		(108)				982,000	03/13/2025
100206182	CF	ROUND ROCK	TX		04/16/2025	7.500	258,025		(130)				315,000	03/07/2025
100206183		PIGEON FORGE	TN		04/16/2025	6.990	420,741		(103)				555,000	03/05/2025
100206184	CF	COLLEGE STATION	TX		04/16/2025	7.000	249,331		(106)				338,500	03/07/2025
100206185	CF	CHESAPEAKE	VA		04/16/2025	7.250	243,327		(124)				380,000	03/03/2025
100206186	CF	MANASSAS	VA		04/16/2025	6.875	412,716		(125)				545,000	03/10/2025
100206187	CF	NEW BRAUNFELS	TX		04/16/2025	6.624	238,238		(54)				375,000	03/07/2025
100206188	CF	CYPRESS	TX		04/16/2025	6.375	234,157		17				435,000	03/05/2025
100206189	CF	ALEXANDRIA	VA		04/16/2025	7.375	993,096		(351)				1,315,000	02/26/2025
100206190		FISHERSVILLE	VA		04/16/2025	7.625	241,206		(131)				320,050	03/04/2025
100206191		LAKE STEVENS	WA		04/16/2025	6.625	651,752		(104)				890,000	03/14/2025
100206192	CF	FEDERAL WAY	WA		04/16/2025	6.499	632,045		(44)				845,000	02/27/2025
100206194	CF	BONNEY LAKE	WA		04/16/2025	7.250	906,541		(301)				1,290,000	02/11/2025
100206195		SAINT AUGUSTINE	FL		04/16/2025	8.124	669,957		(337)				765,000	03/14/2025
100206196		JOSHUA TREE	CA		04/16/2025	7.875	389,440		(214)				420,000	02/28/2025
100206197		JENSEN BEACH	FL		04/16/2025	7.750	395,107		(127)				431,000	03/13/2025
100206198		OQUOSSOC	ME		04/16/2025	7.375	399,875		(152)				535,000	03/03/2025
100206199		NORTH PORT	FL		04/16/2025	7.875	254,929		(59)				290,000	02/28/2025
100206200		KISSIMMEE	FL		04/16/2025	7.625	349,406		(150)				390,000	02/24/2025
100206201		BROKEN BOW	OK		04/16/2025	6.999	688,278		(122)				771,500	03/07/2025
100206202		GLENPOOL	OK		04/16/2025	7.625	296,411		(142)				320,000	03/06/2025
100206203		MILLVILLE	DE		04/16/2025	5.750	431,133		388				520,000	02/26/2025
100206204		WINTER HAVEN	FL		04/16/2025	5.750	270,424		230				320,000	02/18/2025
100206205		YAKIMA	WA		04/16/2025	7.374	280,729		(115)				306,000	02/27/2025
100206206		ANGIER	NC		04/16/2025	5.750	295,024		375				365,000	02/26/2025
100206207		OCEAN ISLE BEACH	NC		04/16/2025	5.750	199,135		239				244,000	02/18/2025
100206209		SHENANDOAH	VA		04/16/2025	8.000	389,114		(160)				446,000	03/03/2025
100206210		LEANDER	TX		04/16/2025	7.875	444,536		(51)				525,000	01/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206211		PANAMA CITY BEACH	FL		04/16/2025	7.750	410,167		(195)				490,000	02/27/2025
100206212		BALTIMORE	MD		04/16/2025	7.875	260,599		(97)				300,000	02/18/2025
100206213		MADERA	CA		04/16/2025	7.625	415,352		(139)				495,000	02/25/2025
100206214		KISSIMMEE	FL		04/16/2025	7.490	441,511		(160)				510,000	03/07/2025
100206215		LEXINGTON	NC		04/16/2025	7.625	295,672		(119)				341,000	02/26/2025
100206216		LONGS	SC		04/16/2025	7.625	233,185		(74)				270,000	01/30/2025
100206217	CF	CLOVERDALE	CA		04/17/2025	8.875	963,918		(376)				1,175,000	03/28/2025
100206218	CF	LAGUNA BEACH	CA		04/17/2025	6.875	2,060,271		(1,094)				4,139,000	03/31/2025
100206219	CF	NEW ORLEANS	LA		04/17/2025	7.500	193,714		(102)				318,000	03/24/2025
100206220	CF	ALBANY	OR		04/17/2025	7.000	344,790		(16)				432,000	03/31/2025
100206221	CF	SAN RAFAEL	CA		04/17/2025	7.500	314,540		(89)				415,000	04/01/2025
100206222	CF	MANTECA	CA		04/17/2025	8.125	247,236		(144)				410,000	03/31/2025
100206223	CF	NORTHRIDGE	CA		04/17/2025	8.875	759,475		(266)				925,000	03/26/2025
100206224		QUEEN CREEK	AZ		04/17/2025	6.750	1,156,061		(43)				1,450,000	03/25/2025
100206225	CF	VANCOUVER	WA		04/17/2025	8.000	389,382		(101)				480,000	04/01/2025
100206227	CF	SAN MARCOS	CA		04/17/2025	7.624	717,854		(336)				900,000	02/21/2025
100206228	CF	THOUSAND OAKS	CA		04/17/2025	7.125	1,430,854		(419)				2,025,000	03/06/2025
100206229	CF	MCLEAN	VA		04/17/2025	7.499	733,918		(369)				1,375,000	02/28/2025
100206230	CF	COLUMBUS	OH		04/17/2025	8.249	100,154		(59)				148,000	02/26/2025
100206231	CF	EDGEWOOD	WA		04/17/2025	8.480	534,344		(210)				725,000	12/02/2024
100206233	CF	MIAMI LAKES	FL		04/17/2025	8.375	1,102,560		(318)				1,275,000	02/14/2025
100206234	CF	SHELTER ISLAND HEIGHTS	NY		04/17/2025	6.750	2,896,407		(74)				5,500,000	09/13/2024
100206235	CF	FREEPORT	NY		04/17/2025	7.624	343,662		(221)				910,000	02/25/2025
100206237	CF	NORTH HOLLYWOOD	CA		04/17/2025	7.375	537,363		(130)				1,015,000	02/24/2025
100206238	CF	VERO BEACH	FL		04/17/2025	7.499	279,237		(173)				362,000	02/25/2025
100206240	CF	TOMBALL	TX		04/17/2025	8.999	354,092		(190)				475,000	02/17/2025
100206241		PHOENIX	AZ		04/17/2025	7.125	526,981		(229)				690,000	08/27/2024
100206242		NASHVILLE	TN		04/17/2025	6.875	631,993		(208)				850,000	10/03/2024
100206243		PHOENIX	AZ		04/17/2025	6.750	582,388		(153)				725,000	09/11/2024
100206244		ANGIER	NC		04/17/2025	7.250	277,464		(166)				345,000	07/18/2024
100206246		DURHAM	NC		04/17/2025	6.875	307,769		(127)				395,000	09/26/2024
100206247		SACRAMENTO	CA		04/17/2025	6.875	388,509		(159)				544,000	09/13/2024
100206248		CYPRESS	TX		04/17/2025	6.875	325,224		(156)				405,000	11/05/2024
100206249		LOUISVILLE	KY		04/17/2025	7.375	164,731		(92)				210,000	09/20/2024
100206250		EUGENE	OR		04/17/2025	7.250	296,170		(163)				360,000	11/07/2024
100206251		CORONA	CA		04/17/2025	6.875	771,527		(312)				950,000	09/09/2024
100206252		CHICAGO	IL		04/17/2025	7.750	262,731		(141)				365,000	10/01/2024
100206253		GOODLETTSVILLE	TN		04/17/2025	6.875	305,614		(146)				420,000	10/04/2024
100206254		BULLHEAD CITY	AZ		04/17/2025	7.125	206,209		(133)				266,000	08/23/2024
100206255		PATERSON	NJ		04/17/2025	6.625	264,661		(74)				335,000	11/08/2024
100206256		BRADENTON	FL		04/17/2025	6.875	260,688		(112)				350,000	11/04/2024
100206257		CINCINNATI	OH		04/17/2025	7.625	374,194		(169)				459,000	08/23/2024
100206258		NAPLES	FL		04/17/2025	7.000	401,196		91				570,000	08/22/2024
100206259		MOUNT LAUREL	NJ		04/17/2025	7.875	184,677		(100)				230,000	08/23/2024
100206260		CHESTERFIELD	VA		04/17/2025	7.500	264,867		(146)				325,000	09/10/2024
100206262		HEMET	CA		04/17/2025	7.500	271,659		(151)				340,000	09/10/2024
100206263		NORTH MYRTLE BEACH	SC		04/17/2025	7.375	708,043		(399)				870,000	10/02/2024
100206264		RICHMOND	VA		04/17/2025	7.500	353,691		(197)				430,000	08/19/2024
100206265		BELLEVUE	NE		04/17/2025	7.500	322,666		(106)				425,000	08/16/2024
100206266		LEHI	UT		04/17/2025	7.125	355,983		(172)				448,000	08/28/2024
100206268		LEHI	UT		04/17/2025	7.125	354,576		(159)				455,000	08/21/2024
100206269		BALTIMORE	MD		04/17/2025	7.125	314,520		(149)				385,000	08/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206270		PEORIA	AZ		04/17/2025	6.750	416,091		(118)				540,000	10/01/2024
100206271		EAGLE	ID		04/17/2025	6.375	210,713		(19)				283,000	09/24/2024
100206272		LAKE ZURICH	IL		04/17/2025	7.000	231,501		(92)				290,000	10/15/2024
100206273		LEASBURG	NC		04/17/2025	7.000	355,456		(116)				560,000	10/16/2024
100206274		SPANISH FORK	UT		04/17/2025	7.625	264,413		(132)				440,000	08/20/2024
100206275		HANFORD	CA		04/17/2025	7.875	192,627		(105)				235,000	08/19/2024
100206276		ANTIOCH	CA		04/17/2025	7.000	521,105		(217)				640,000	09/13/2024
100206277		PHOENIX	AZ		04/17/2025	6.625	509,735		(105)				644,000	09/24/2024
100206278		WADSWORTH	IL		04/17/2025	7.500	230,121		(129)				280,000	07/12/2024
100206279		COLUMBUS	OH		04/17/2025	6.750	161,321		(62)				199,000	08/23/2024
100206280		MOUNT PLEASANT	WI		04/17/2025	7.500	159,538		(89)				197,000	09/16/2024
100206281		VICTORVILLE	CA		04/17/2025	7.125	287,192		(162)				350,000	08/28/2024
100206282		MYRTLE BEACH	SC		04/17/2025	6.625	221,496		(69)				608,000	09/30/2024
100206283		LEAVENWORTH	WA		04/17/2025	7.000	379,377		(129)				905,000	09/01/2024
100206284		CLOVIS	CA		04/17/2025	6.875	320,962		(132)				395,000	09/05/2024
100206285		FRESNO	CA		04/17/2025	6.625	314,417		(107)				390,000	10/04/2024
100206286		SAN TAN VALLEY	AZ		04/17/2025	6.375	248,202		(24)				340,000	10/05/2024
100206287		GREENVILLE	NC		04/17/2025	6.500	182,143		(36)				235,000	09/06/2024
100206288		FOUNTAIN HILLS	AZ		04/17/2025	7.500	502,468		(105)				680,000	09/24/2024
100206289		LUTZ	FL		04/17/2025	7.125	266,818		(154)				380,000	09/16/2024
100206290		FORT COLLINS	CO		04/17/2025	6.875	308,166		(121)				400,000	08/08/2024
100206291		PORTLAND	OR		04/17/2025	7.375	158,572		(90)				197,000	07/16/2024
100206292		FAIRFIELD	CA		04/17/2025	7.375	399,695		(197)				565,000	09/09/2024
100206293		SURPRISE	AZ		04/17/2025	6.500	171,909		(26)				325,000	10/10/2024
100206294		JERSEY CITY	NJ		04/17/2025	7.500	696,785		(321)				900,000	08/08/2024
100206295		CARY	IL		04/17/2025	7.375	203,710		(112)				250,000	10/09/2024
100206296		MAGNOLIA	TX		04/17/2025	6.875	201,376		(91)				248,000	09/26/2024
100206297		NISSWA	MN		04/17/2025	7.500	448,382		(164)				555,500	09/11/2024
100206298		FALLING WATERS	WV		04/17/2025	7.125	206,305		(102)				271,000	08/08/2024
100206299		PORTLAND	TN		04/17/2025	6.875	292,519		(148)				385,000	10/04/2024
100206300		KANSAS CITY	MO		04/17/2025	7.375	315,967		(104)				391,000	09/17/2024
100206301		ULSTER	PA		04/17/2025	7.250	307,526		(123)				400,000	09/18/2024
100206302		COVINGTON	GA		04/17/2025	7.500	213,684		(120)				265,000	07/19/2024
100206303		MERCED	CA		04/17/2025	6.500	312,740		(67)				530,000	08/12/2024
100206305		GRANITE SHOALS	TX		04/17/2025	6.750	692,672		(191)				1,500,000	09/24/2024
100206306		FALLING WATERS	WV		04/17/2025	7.500	65,995		(130)				276,000	08/22/2024
100206308		GULF BREEZE	FL		04/17/2025	6.875	235,415		(94)				290,000	10/02/2024
100206309		RIVERTON	UT		04/17/2025	7.125	365,450		(154)				494,000	08/29/2024
100206310		BERLIN	MD		04/17/2025	7.000	725,205		(248)				935,000	10/07/2024
100206311		PROVO	UT		04/17/2025	7.250	353,607		(178)				460,000	10/16/2024
100206312		RALEIGH	NC		04/17/2025	6.875	359,420		(129)				444,000	09/30/2024
100206313		RIVERSIDE	CA		04/17/2025	7.000	481,889		(222)				610,000	11/08/2024
100206314		CALDWELL	ID		04/17/2025	7.125	305,495		(138)				382,000	10/24/2024
100206315		SAINT CLOUD	FL		04/17/2025	6.500	366,850		(65)				462,000	09/19/2024
100206316		SPRINGFIELD	MO		04/17/2025	6.625	215,254		(58)				274,000	10/29/2024
100206317		HUMMELSTOWN	PA		04/17/2025	6.625	263,826		(80)				330,000	10/17/2024
100206318		FREDERICKSBURG	TX		04/17/2025	7.375	465,379		(260)				565,000	10/11/2024
100206319		BEDFORD	TX		04/17/2025	7.375	271,806		(152)				330,000	10/29/2024
100206320		GREEN VALLEY	AZ		04/17/2025	6.125	192,405		24				250,000	10/21/2024
100206321		ELLIJAY	GA		04/17/2025	6.625	350,597		(87)				447,000	10/25/2024
100206322		DURHAM	NC		04/17/2025	7.250	264,683		(146)				337,000	10/24/2024
100206323		ASHLAND CITY	TN		04/17/2025	6.750	326,993		(99)				405,000	10/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206324		SEVIERVILLE	TN		04/17/2025	6.875	594,766		(197)				740,000	10/23/2024
100206325		WHITTIER	CA		04/17/2025	7.125	659,450		(329)				805,000	10/03/2024
100206326		BOERNE	TX		04/17/2025	6.625	326,297		(89)				418,000	10/10/2024
100206327		HANFORD	CA		04/17/2025	7.125	305,873		(178)				376,000	10/17/2024
100206328		HILTON HEAD ISLAND	SC		04/17/2025	6.750	352,419		(100)				675,000	09/30/2024
100206329		WILDWOOD	NJ		04/17/2025	7.125	531,469		(241)				652,000	11/01/2024
100206330		TAHOE CITY	CA		04/17/2025	6.250	394,411		16				500,000	10/09/2024
100206331		DELAND	FL		04/17/2025	6.125	187,485		36				240,000	10/16/2024
100206332		GREENVILLE	NC		04/17/2025	6.500	181,778		(34)				227,000	10/16/2024
100206333		SAINT PETERSBURG	FL		04/17/2025	6.375	232,948		(17)				300,000	10/29/2024
100206334		CHICAGO	IL		04/17/2025	6.875	369,439		(145)				545,000	11/04/2024
100206335		GREENVILLE	SC		04/17/2025	6.750	253,372		(91)				365,000	10/25/2024
100206336		JUNEAU	AK		04/17/2025	6.125	469,833		73				600,000	10/03/2024
100206337		CORVALLIS	OR		04/17/2025	7.000	403,684		(165)				506,000	12/04/2024
100206338		AUBURN	AL		04/17/2025	6.625	320,385		(62)				400,000	10/22/2024
100206339		LELAND	NC		04/17/2025	6.750	211,188		(79)				262,000	11/07/2024
100206340		LYNN	MA		04/17/2025	7.375	676,724		(367)				940,000	10/18/2024
100206341		MORGANTON	GA		04/17/2025	6.875	666,279		(248)				895,000	11/26/2024
100206344		POWDERSVILLE	SC		04/17/2025	6.875	255,788		(108)				296,000	09/26/2024
100206345		CALDWELL	ID		04/17/2025	6.875	153,047		(120)				358,000	11/26/2024
100206346	CF	COLORADO SPRINGS	CO		04/17/2025	7.375	458,696		(229)				620,000	01/09/2025
100206347		BLUFFDALE	UT		04/17/2025	5.625	377,134		258				498,000	10/30/2024
100206348		HUTTO	TX		04/17/2025	6.375	266,734		(30)				340,000	09/20/2024
100206349		HARRISBURG	PA		04/17/2025	7.125	166,363		(95)				208,000	11/22/2024
100206350	CF	HUNTSVILLE	AL		04/17/2025	8.000	160,026		(82)				200,000	02/12/2025
100206351		FOREST PARK	IL		04/17/2025	7.250	578,961		(241)				715,000	11/26/2024
100206352	CF	DINUBA	CA		04/17/2025	7.250	240,403		23				364,000	01/27/2025
100206353	CF	EVERETT	WA		04/17/2025	7.000	560,471		(268)				725,000	02/05/2025
100206354		LINCOLN	NE		04/17/2025	6.500	199,172		(33)				339,000	11/26/2024
100206355	CF	MOUNT JACKSON	VA		04/17/2025	8.000	202,617		(103)				249,000	02/05/2025
100206356		MYRTLE BEACH	SC		04/17/2025	7.125	223,931		(172)				327,000	11/26/2024
100206358		PORTLAND	OR		04/17/2025	7.500	588,400		(320)				765,000	12/19/2024
100206359		RANCHO CUCAMONGA	CA		04/17/2025	7.250	345,048		1,067				595,000	01/08/2025
100206360		KERNERSVILLE	NC		04/17/2025	7.125	164,219		438				254,000	01/13/2025
100206361		ALLENTOWN	PA		04/17/2025	4.875	192,013		689				452,500	05/03/2019
100206362		HUFFMAN	TX		04/17/2025	6.875	207,574		(92)				255,000	11/25/2024
100206363		PINE MOUNTAIN CLUB	CA		04/17/2025	7.250	219,292		489				370,000	01/03/2025
100206364		CROWLEY	TX		04/17/2025	7.750	304,820		(168)				340,000	06/22/2024
100206365		HYATTSVILLE	MD		04/17/2025	5.250	288,887		429				444,000	05/10/2019
100206366		TACOMA	WA		04/17/2025	5.500	384,681		472				810,000	07/19/2019
100206367		MINNEAPOLIS	MN		04/17/2025	4.875	368,340		748				611,000	08/01/2019
100206368		TURLOCK	CA		04/17/2025	4.750	218,507		493				450,000	07/30/2019
100206370	CF	NOVATO	CA		05/22/2025	6.750	110,036		(9)				545,000	03/14/2025
100206371	CF	CHARLOTTE	NC		05/22/2025	7.375	206,467		(48)				286,000	04/17/2025
100206372	CF	PROVO	UT		05/22/2025	7.000	773,529		(96)				975,000	04/23/2025
100206373	CF	BARNEGAT	NJ		05/22/2025	7.625	313,356		(84)				410,000	04/23/2025
100206374	CF	MOUNT PLEASANT	MI		05/22/2025	7.375	166,739		(29)				220,000	04/18/2025
100206375	CF	BUCKEYE	AZ		05/22/2025	7.250	153,952		(57)				630,000	04/21/2025
100206376	CF	MADERA	CA		05/22/2025	7.875	310,191		(132)				400,000	04/14/2025
100206377	CF	LOUISVILLE	KY		05/22/2025	7.875	167,316		(98)				330,000	05/05/2025
100206378	CF	HOUSTON	TX		05/22/2025	8.000	376,248		(204)				450,000	04/14/2025
100206379	CF	AUSTIN	TX		05/22/2025	7.625	3,642,762		(1,896)				7,000,000	04/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206381	CF	AIRWAY HEIGHTS	WA		05/22/2025	7.000	306,284		43				415,000	04/25/2025
100206382	CF	SCOTTSDALE	AZ		05/22/2025	6.875	385,026		34				650,000	04/11/2025
100206384	CF	MIAMI	FL		05/22/2025	7.250	458,138		(124)				810,000	05/02/2025
100206385	CF	HENDERSON	NV		05/22/2025	7.250	1,025,479		(159)				1,950,000	05/06/2025
100206386	CF	TORRANCE	CA		05/22/2025	7.250	191,522		(35)				400,000	04/21/2025
100206387	CF	SCOTTS VALLEY	CA		05/22/2025	7.250	545,926		(152)				675,000	05/01/2025
100206388	CF	HOUSTON	TX		05/22/2025	7.500	188,803		(32)				250,000	04/17/2025
100206390	CF	CHARLOTTE	NC		05/22/2025	7.375	129,289		(29)				185,000	04/24/2025
100206391	CF	PORT RICHEY	FL		05/22/2025	7.500	460,495		(186)				562,000	04/22/2025
100206392	CF	SUGAR LAND	TX		05/22/2025	7.250	763,581		(234)				935,000	04/24/2025
100206396	CF	PALM BEACH GARDENS	FL		05/22/2025	6.875	728,147		3				920,000	04/22/2025
100206400	CF	RANCHO SANTA MARGARITA	CA		05/22/2025	6.875	944,282		(112)				1,175,000	04/24/2025
100206401	CF	DENVER	CO		05/22/2025	7.250	332,932		(53)				465,000	04/17/2025
100206402	CF	HOUSTON	TX		05/22/2025	7.250	266,004		(14)				380,000	04/25/2025
100206403	CF	EL MONTE	CA		05/22/2025	7.500	737,689		(343)				960,000	04/17/2025
100206409	CF	AVON	NC		05/22/2025	7.875	489,854		(202)				640,000	04/24/2025
100206410	CF	PRESCOTT	AZ		05/22/2025	7.375	601,324		(186)				745,000	04/18/2025
100206411	CF	MIAMI	FL		05/22/2025	7.125	1,050,573		(66)				1,500,000	04/30/2025
100206412	CF	EUREKA	CA		05/22/2025	7.625	242,290		(85)				346,000	04/24/2025
100206414	CF	KIHEI	HI		05/22/2025	7.500	1,390,400		(434)				1,700,000	04/24/2025
100206415	CF	EUREKA	CA		05/22/2025	7.375	235,889		(52)				355,000	04/24/2025
100206417	CF	PONTE VEDRA	FL		05/22/2025	7.250	1,046,479		(240)				1,330,000	05/01/2025
100206419	CF	TURLOCK	CA		05/22/2025	7.000	318,439		(50)				400,000	04/15/2025
100206420	CF	GARNER	NC		05/22/2025	6.875	386,424		(21)				485,000	04/29/2025
100206421		MYRTLE BEACH	SC		04/22/2025	7.125	573,030		(217)				750,000	01/13/2025
100206422	CF	MURPHY	NC		04/22/2025	7.375	407,002		(152)				518,000	12/19/2024
100206423	CF	SAN FRANCISCO	CA		04/22/2025	7.625	763,499		(472)				1,250,000	12/31/2024
100206424	CF	FAYETTEVILLE	GA		04/22/2025	7.875	367,579		(246)				440,000	12/30/2024
100206425	CF	ATLANTA	GA		04/22/2025	7.490	529,259		(304)				730,000	01/31/2025
100206426	CF	MYRTLE BEACH	SC		04/22/2025	7.375	353,487		(217)				458,000	01/10/2025
100206427	CF	ALPHARETTA	GA		04/22/2025	6.990	447,677		(198)				586,000	12/30/2024
100206429	CF	SMYRNA	GA		04/22/2025	6.990	476,361		(224)				640,000	12/17/2024
100206430	CF	CHERRY LOG	GA		04/22/2025	6.625	487,824		(126)				645,000	01/03/2025
100206431	CF	LONGS	SC		04/22/2025	7.125	263,310		(168)				339,500	12/19/2024
100206432	CF	CHARLOTTE	NC		04/22/2025	6.750	211,661		(86)				433,000	02/11/2025
100206433	CF	ORANGEBURG	SC		04/22/2025	7.490	250,150		(201)				340,000	12/20/2024
100206434		NORTH CHARLESTON	SC		04/22/2025	8.125	647,492		(394)				850,000	12/27/2024
100206435		HONOLULU	HI		04/22/2025	8.125	250,192		(186)				300,000	02/12/2025
100206436	CF	SAINT AUGUSTINE	FL		04/22/2025	7.490	527,722		(227)				750,000	11/27/2024
100206438	CF	YORKTOWN	VA		04/22/2025	7.125	284,194		(183)				380,000	12/17/2024
100206439	CF	ST SIMONS ISLAND	GA		04/22/2025	6.875	408,775		(181)				1,150,000	12/13/2024
100206440	CF	CULLOWHEE	NC		04/22/2025	6.625	469,034		(123)				1,514,000	12/18/2024
100206441	CF	BLUE RIDGE	GA		04/22/2025	6.990	400,195		(141)				588,000	12/20/2024
100206442	CF	HIGHLANDS	NC		04/22/2025	6.625	452,244		(87)				600,000	01/27/2025
100206443	CF	GREEN COVE SPRINGS	FL		04/22/2025	6.750	206,875		(96)				298,000	12/17/2024
100206444	CF	GAINESVILLE	GA		04/22/2025	7.125	236,373		(170)				316,000	12/18/2024
100206446	CF	DURHAM	NC		04/22/2025	6.875	266,069		(138)				399,500	12/20/2024
100206447	CF	SAINT AUGUSTINE	FL		04/22/2025	7.125	274,909		(178)				368,000	01/03/2025
100206448		DOUGLASVILLE	GA		04/22/2025	7.125	629,952		(321)				709,000	12/18/2024
100206449	CF	HELEN	GA		04/22/2025	6.990	531,462		(227)				750,000	12/13/2024
100206450	CF	COVINGTON	GA		04/22/2025	7.125	307,535		(158)				399,000	02/21/2025
100206451	CF	LEXINGTON	SC		04/22/2025	7.500	228,548		(178)				290,000	01/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206452	CF	FAYETTEVILLE	GA		04/22/2025	6.990	502,770		(230)				665,000	12/30/2024
100206453	CF	MURRELLS INLET	SC		04/22/2025	8.000	290,924		(153)				380,000	01/06/2025
100206454	CF	URBANNA	VA		04/22/2025	7.490	220,850		(145)				315,000	01/24/2025
100206455	CF	SAINT HELENA ISLAND	SC		04/22/2025	7.375	355,000		(194)				435,000	12/23/2024
100206456		JENKINSBURG	GA		04/22/2025	7.125	208,839		(132)				335,000	02/11/2025
100206457	CF	CRESTVIEW	FL		04/22/2025	7.875	271,466		(208)				345,000	01/17/2025
100206458	CF	ORMOND BEACH	FL		04/22/2025	7.125	303,413		(173)				399,000	12/31/2024
100206459		SUMMERVILLE	SC		04/22/2025	8.125	430,761		(241)				490,000	01/08/2025
100206461	CF	ATLANTA	GA		04/22/2025	7.625	265,128		(208)				316,000	01/02/2025
100206463	CF	ATLANTA	GA		04/22/2025	6.375	401,344		(65)				538,000	01/08/2025
100206464	CF	CARTERSVILLE	GA		04/22/2025	7.125	222,121		(140)				290,000	02/07/2025
100206465	CF	SAINT AUGUSTINE	FL		04/22/2025	7.250	311,904		(203)				530,000	01/22/2025
100206466	CF	JACKSONVILLE	FL		04/22/2025	7.500	322,252		(239)				410,000	01/17/2025
100206467	CF	CHARLESTON	SC		04/22/2025	6.750	316,722		(137)				580,000	01/21/2025
100206468	CF	SKY VALLEY	GA		04/22/2025	7.375	295,058		(171)				385,000	01/29/2025
100206470	CF	DULUTH	GA		04/22/2025	6.490	260,999		(77)				451,000	02/20/2025
100206471	CF	ORMOND BEACH	FL		04/22/2025	7.250	238,675		(195)				353,400	02/10/2025
100206472	CF	MANASSAS	VA		04/22/2025	7.490	431,697		(266)				600,000	02/21/2025
100206473	CF	MARIETTA	GA		04/22/2025	7.500	386,134		(200)				500,000	02/20/2025
100206474	CF	LAWRENCEVILLE	GA		04/22/2025	7.125	301,226		(190)				415,000	02/18/2025
100206475	CF	ATLANTA	GA		04/22/2025	6.490	314,142		(109)				1,190,000	02/19/2025
100206476	CF	MANASSAS	VA		04/22/2025	7.490	244,443		(188)				310,000	02/10/2025
100206477		SAN FERNANDO	CA		04/22/2025	7.250	896,277		(260)				1,113,000	03/19/2025
100206479		BELLA VISTA	AR		04/22/2025	7.999	199,165		(122)				273,000	04/08/2025
100206480		TUCSON	AZ		04/22/2025	7.375	406,220		(112)				545,000	03/20/2025
100206481		MYRTLE BEACH	SC		04/22/2025	6.499	254,148		59				325,000	03/26/2025
100206484		MYRTLE BEACH	SC		04/22/2025	6.499	242,785		53				320,000	03/26/2025
100206487	CF	LAS VEGAS	NV		04/22/2025	6.875	495,928		(98)				656,000	03/25/2025
100206488	CF	SALINAS	CA		04/22/2025	7.375	453,236		(136)				649,000	03/31/2025
100206490	CF	WASHINGTON	DC		04/22/2025	6.999	599,289		(37)				955,000	03/31/2025
100206492	CF	DALLAS	TX		04/22/2025	7.375	175,947		(126)				294,000	04/08/2025
100206493	CF	GARDENA	CA		04/22/2025	6.999	743,101		(435)				1,200,000	04/04/2025
100206494		TUCSON	AZ		04/22/2025	7.375	405,917		(108)				545,000	03/20/2025
100206495	CF	COVINGTON	GA		04/22/2025	7.375	159,352		(94)				205,000	04/02/2025
100206497	CF	COLLEGE PARK	MD		04/22/2025	6.875	331,177		49				495,000	04/03/2025
100206498	CF	TAMPA	FL		04/22/2025	6.999	113,596		(62)				303,000	03/27/2025
100206500		BELL	CA		04/22/2025	7.250	613,171		(187)				930,000	03/28/2025
100206501	CF	WORCESTER	MA		04/22/2025	7.499	321,099		(108)				450,000	03/31/2025
100206502	CF	ANDERSON	SC		04/22/2025	7.375	125,684		(36)				165,000	03/31/2025
100206504	CF	CHICOPEE	MA		04/22/2025	7.750	156,717		(106)				369,000	04/07/2025
100206506	CF	DALLAS	TX		04/22/2025	7.250	204,036		(133)				250,000	03/31/2025
100206507		LOS ANGELES	CA		04/22/2025	7.999	313,505		(206)				775,000	04/03/2025
100206509	CF	LOS ANGELES	CA		04/22/2025	7.750	621,446		(342)				800,000	03/31/2025
100206510	CF	GROSSE POINTE PARK	MI		04/22/2025	7.625	216,622		(133)				280,000	03/28/2025
100206511	CF	SAN FRANCISCO	CA		04/22/2025	6.999	2,600,957		(1,268)				3,450,000	03/26/2025
100206512	CF	GROSSE POINTE PARK	MI		04/22/2025	8.250	208,426		(119)				287,000	03/28/2025
100206513	CF	GLENDALE	AZ		04/22/2025	7.999	253,364		(93)				312,000	03/29/2025
100206514	CF	COUNTRY CLUB HILLS	IL		04/22/2025	7.999	165,340		(83)				258,000	04/03/2025
100206515	CF	HAGERSTOWN	MD		04/22/2025	7.999	513,500		(150)				595,000	04/03/2025
100206516	CF	SANTA ANA	CA		04/22/2025	7.750	665,748		(268)				825,000	04/07/2025
100206517	CF	BALTIMORE	MD		04/22/2025	8.250	251,714		(105)				306,000	04/09/2025
100206518	CF	VALENCIA	CA		04/22/2025	6.625	1,482,262		(251)				1,970,000	03/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206519	CF	NEW FAIRFIELD	CT		04/22/2025	6.999	383,820		(40)				530,000	03/28/2025
100206520	CF	BALTIMORE	MD		04/22/2025	7.625	166,768		(76)				259,000	03/28/2025
100206521	CF	CERRITOS	CA		04/22/2025	6.625	871,373		(237)				1,250,000	04/01/2025
100206522	CF	OAK POINT	TX		04/22/2025	6.499	296,206		(66)				422,000	04/04/2025
100206523	CF	BRANDON	FL		04/22/2025	7.375	381,832		(235)				465,000	04/01/2025
100206524	CF	TEATICKET	MA		04/22/2025	7.499	482,070		(55)				595,000	03/27/2025
100206525	CF	RIVERSIDE	CA		04/22/2025	6.499	467,387		(89)				735,000	03/25/2025
100206526	CF	TITUSVILLE	FL		04/22/2025	7.750	292,333		(185)				400,000	03/26/2025
100206527	CF	LITTLEROCK	CA		04/22/2025	8.250	401,122		(242)				480,000	03/25/2025
100206528	CF	TAYLORS	SC		04/22/2025	7.250	312,727		(214)				375,000	04/07/2025
100206529	CF	MONTGOMERY	TX		04/22/2025	6.875	290,656		(125)				445,000	03/28/2025
100206530	CF	KNOXVILLE	TN		04/22/2025	7.125	490,540		(123)				575,000	03/31/2025
100206531	CF	MONTEBELLO	CA		04/22/2025	6.750	678,208		(149)				960,000	03/28/2025
100206532	CF	ESTERO	FL		04/22/2025	7.750	532,556		(332)				700,000	03/25/2025
100206533	CF	KANNAPOLIS	NC		04/22/2025	9.125	229,587		(108)				260,000	03/28/2025
100206534	CF	LOS ANGELES	CA		04/22/2025	6.499	824,971		(153)				1,490,000	03/31/2025
100206535	CF	FORT MYERS	FL		04/22/2025	7.499	172,890		(79)				210,000	03/28/2025
100206536	CF	MIAMI GARDENS	FL		04/22/2025	6.875	499,317		(207)				625,000	03/28/2025
100206537	CF	LAS VEGAS	NV		04/22/2025	8.499	223,730		(138)				355,000	04/01/2025
100206538	CF	LOS ANGELES	CA		04/22/2025	7.125	1,259,624		(715)				1,525,000	03/20/2025
100206539	CF	VISALIA	CA		04/22/2025	7.375	379,668		(248)				520,000	03/24/2025
100206540	CF	VANCOUVER	WA		04/22/2025	7.375	497,176		(98)				640,000	04/01/2025
100206541	CF	NEW RIVER	AZ		04/22/2025	7.000	153,488		(63)				555,000	03/04/2025
100206542	CF	GALT	CA		04/22/2025	6.625	169,946		(28)				495,000	03/11/2025
100206543		BUFORD	GA		04/22/2025	7.000	391,525		(205)				615,000	02/28/2025
100206544	CF	CONCORD	CA		04/22/2025	7.375	260,464		(170)				575,000	02/27/2025
100206545		BONAIRE	GA		04/22/2025	7.625	183,714		(107)				230,000	03/07/2025
100206546	CF	LOS ANGELES (WILMINGTON AREA)	CA		04/22/2025	7.250	506,904		(278)				670,000	03/05/2025
100206547		ADELANTO	CA		04/22/2025	6.750	311,779		(83)				394,000	03/03/2025
100206548	CF	SALINAS	CA		04/22/2025	6.875	222,176		(142)				1,190,000	03/06/2025
100206549		WICHITA	KS		04/22/2025	7.750	186,227		(119)				240,000	03/10/2025
100206550		LOS ANGELES (NORTHRIDGE)	CA		04/22/2025	7.375	2,337,199		(1,307)				3,050,000	03/17/2025
100206551		LOS ANGELES	CA		04/22/2025	6.875	306,306		(122)				725,000	02/20/2025
100206552		WINSTON-SALEM	NC		04/22/2025	6.875	446,189		(77)				740,000	03/18/2025
100206553		HOLLISTER	CA		04/22/2025	9.750	635,145		(320)				675,000	03/03/2025
100206554		RANCHO CUCAMONGA	CA		04/22/2025	7.500	1,117,373		(570)				1,352,000	03/14/2025
100206555		LAS VEGAS	NV		04/22/2025	9.125	365,267		(199)				390,000	03/07/2025
100206556	CF	SAN JOSE	CA		04/22/2025	7.375	564,790		(301)				1,200,000	03/17/2025
100206558		MORENO VALLEY	CA		04/22/2025	8.250	316,327		(161)				451,000	03/07/2025
100206559		FOUNTAIN VALLEY	CA		04/22/2025	8.250	1,270,218		(764)				1,545,000	03/03/2025
100206560		FORT LAUDERDALE	FL		04/22/2025	8.500	323,734		(194)				404,000	03/17/2025
100206561	CF	SAVANNAH	GA		04/22/2025	8.125	261,114		(160)				510,000	03/03/2025
100206562		MIAMI	FL		04/22/2025	7.125	949,149		(363)				1,160,000	03/12/2025
100206564	CF	PALM BAY	FL		04/22/2025	7.500	222,188		(100)				274,000	03/14/2025
100206565	CF	FRESNO	TX		04/22/2025	9.500	146,491		(166)				310,000	03/10/2025
100206566	CF	MEMPHIS	TN		04/22/2025	7.375	110,005		(53)				165,000	03/07/2025
100206567		SOLEDAD	CA		04/22/2025	8.000	560,634		(269)				775,000	03/12/2025
100206568		ELON	NC		04/22/2025	6.750	268,446		(46)				336,000	03/12/2025
100206570		SANTA ANA	CA		04/22/2025	7.125	346,654		(121)				580,000	03/04/2025
100206571		SAN JOSE	CA		04/22/2025	7.375	859,547		(340)				1,120,000	03/12/2025
100206572		SOLEDAD	CA		04/22/2025	7.375	675,030		(408)				1,187,000	03/12/2025
100206574	CF	BROKEN ARROW	OK		04/22/2025	6.875	453,691		(105)				565,000	03/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206575	CF	ANAHEIM	CA		04/22/2025	6.875	599,307		(112)				940,000	03/06/2025
100206576	CF	SANTA ANA	CA		04/22/2025	7.000	648,428		(267)				905,000	03/04/2025
100206577	CF	FOUNTAIN VALLEY	CA		04/22/2025	7.000	575,624		(162)				1,420,000	03/03/2025
100206578	CF	RIVERSIDE	CA		04/22/2025	7.125	153,151		(69)				590,000	03/10/2025
100206579	CF	HUMBLE	TX		04/22/2025	8.875	296,838		(166)				370,000	03/10/2025
100206580	CF	AUGUSTA	GA		04/22/2025	7.500	167,274		(95)				215,000	03/21/2025
100206581		ANAHEIM	CA		04/22/2025	6.875	709,660		(105)				960,000	03/17/2025
100206583		WILDOMAR	CA		04/22/2025	7.625	473,882		(219)				575,000	03/12/2025
100206584	CF	AUGUSTA	GA		04/22/2025	7.500	163,324		(92)				210,000	03/21/2025
100206585		LAS VEGAS	NV		04/22/2025	7.625	1,159,807		(502)				1,490,000	03/19/2025
100206586	CF	PALM BAY	FL		04/22/2025	7.750	175,400		(112)				215,000	03/12/2025
100206587		LANCASTER	CA		04/22/2025	6.875	338,164		(118)				520,000	03/11/2025
100206588	CF	DULUTH	GA		04/22/2025	7.375	781,127		(410)				950,000	03/11/2025
100206589		SAN JOSE	CA		04/22/2025	6.875	453,639		(90)				1,175,000	03/12/2025
100206590	CF	PARKVILLE	MD		04/22/2025	7.250	234,353		(80)				307,650	03/07/2025
100206591	CF	WEST COLUMBIA	SC		04/22/2025	6.625	159,439		(37)				268,000	03/13/2025
100206592		JUPITER	FL		04/22/2025	7.000	468,316		(98)				580,000	03/17/2025
100206593		VIRGINIA BEACH	VA		04/22/2025	7.000	359,441		(173)				440,000	03/15/2025
100206595	CF	ARLINGTON	TX		04/22/2025	7.875	269,371		(171)				360,000	03/11/2025
100206596		SAN DIEGO	CA		04/23/2025	9.750	533,848		(253)				950,000	03/01/2025
100206597		SACRAMENTO	CA		04/23/2025	8.250	832,452		(266)				1,200,000	04/01/2025
100206598		MADISON	WI		04/23/2025	7.375	314,572		(71)				415,000	03/01/2025
100206599	CF	MENIFEE	CA		04/23/2025	6.375	417,145		84				715,000	03/01/2025
100206600	CF	WOODBRIDGE	VA		04/23/2025	7.000	152,388		(49)				600,000	03/01/2025
100206601	CF	POWDER SPRINGS	GA		04/23/2025	6.750	214,765		(15)				410,000	04/01/2025
100206602	CF	AUBURN	GA		04/23/2025	6.750	241,052		(15)				439,000	04/01/2025
100206603	CF	MARIETTA	GA		04/23/2025	6.750	226,494		(15)				423,500	04/01/2025
100206604	CF	AUBURN	GA		04/23/2025	6.750	173,628		(10)				290,000	04/01/2025
100206605	CF	POTTSBORO	TX		04/23/2025	6.750	400,300		79				585,000	03/01/2025
100206606		SEATTLE	WA		04/23/2025	7.125	849,693		4				1,250,000	03/01/2025
100206607	CF	OAKLAND	CA		04/23/2025	8.500	914,886		(486)				1,100,000	03/01/2025
100206608		LAKE HAVASU CITY	AZ		04/23/2025	6.750	838,592		(103)				2,000,000	03/01/2025
100206609	CF	ROSWELL	GA		04/23/2025	6.750	299,662		(21)				600,000	04/01/2025
100206610	CF	PLAINFIELD	IL		04/23/2025	7.125	578,985		(100)				1,060,000	04/01/2025
100206611	CF	SNOWMASS VILLAGE	CO		04/23/2025	8.000	472,087		(203)				624,000	04/01/2025
100206612	CF	MERIDIAN	ID		04/23/2025	8.125	456,728		(263)				590,000	03/01/2025
100206613	CF	MELBOURNE	FL		04/23/2025	6.750	178,347		58				245,000	03/01/2025
100206614		GLENDALE	AZ		04/23/2025	6.375	386,857		149				645,000	03/01/2025
100206615		LONGMONT	CO		04/23/2025	7.500	781,999		(354)				950,000	04/01/2025
100206618	CF	DOWNEY	CA		04/23/2025	6.375	480,308		159				930,000	03/01/2025
100206619		BRADENTON	FL		04/23/2025	7.250	896,452		(17)				1,200,000	04/01/2025
100206621	CF	HOUSTON	TX		04/23/2025	7.000	361,125		7				520,000	03/01/2025
100206622	CF	HOUSTON	TX		04/24/2025	7.250	330,614		(97)				475,000	03/05/2025
100206623		LONGMONT	CO		04/24/2025	7.500	455,453		(151)				500,000	02/24/2025
100206624		MIAMI BEACH	FL		04/24/2025	7.625	480,445		(139)				525,000	03/20/2025
100206625		KISSIMMEE	FL		04/24/2025	7.875	655,785		(146)				752,000	03/11/2025
100206626		RINGGOLD	GA		04/24/2025	7.490	414,446		(134)				452,000	03/11/2025
100206627		BULLHEAD CITY	AZ		04/24/2025	7.375	289,507		(91)				322,000	03/07/2025
100206628		BROKEN BOW	OK		04/24/2025	7.375	495,464		(109)				645,000	03/07/2025
100206629		ALVA	FL		04/24/2025	7.500	457,405		(133)				535,000	03/06/2025
100206630		CAPE CORAL	FL		04/24/2025	7.371	434,225		(125)				501,000	03/17/2025
100206631		SELMA	AL		04/24/2025	7.750	273,604		(66)				325,000	03/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206632		FOLEY	AL		04/24/2025	5.750	211,017		218				253,500	01/27/2025
100206633		ATLANTA	GA		04/24/2025	6.990	494,898		(38)				550,000	03/11/2025
100206634		SAN ANTONIO	FL		04/24/2025	5.875	283,893		229				350,000	02/25/2025
100206635		CLEARWATER	FL		04/24/2025	6.875	261,419		(28)				325,000	03/21/2025
100206636		MINERAL BLUFF	GA		04/24/2025	7.875	536,199		(158)				644,000	03/14/2025
100206637		LITTLE RIVER	SC		04/24/2025	7.875	192,709		(243)				465,000	02/28/2025
100206638		CASSOPOLIS	MI		04/24/2025	7.875	479,011		(175)				520,000	03/18/2025
100206639		SAINT LOUIS	MO		04/24/2025	7.875	295,265		(118)				326,000	03/06/2025
100206640		DE SOTO	MO		04/24/2025	8.375	410,143		(215)				445,000	03/07/2025
100206641		JOHNSTOWN	PA		04/24/2025	6.999	206,237		57				235,000	03/21/2025
100206642		EDEN	UT		04/24/2025	7.990	585,365		(149)				660,000	03/05/2025
100206643		BUCHANAN	TN		04/24/2025	8.250	354,215		(237)				409,000	02/28/2025
100206644		INDIALANTIC	FL		04/24/2025	8.125	741,694		(263)				811,000	03/10/2025
100206645		CANYON LAKE	TX		04/24/2025	7.990	398,249		(111)				440,000	03/06/2025
100206646		SCOTTSDALE	AZ		04/24/2025	7.750	722,415		(261)				785,000	03/13/2025
100206647		PARK HILL	OK		04/24/2025	7.250	219,967		52				294,000	03/07/2025
100206648		RICHMOND	VA		04/24/2025	8.250	337,347		(86)				370,000	02/26/2025
100206649		LEBANON	TN		04/24/2025	5.750	248,130		264				327,000	02/24/2025
100206650		MERIDIAN	ID		04/24/2025	7.125	428,990		(53)				512,000	03/18/2025
100206651		MIDVALE	UT		04/24/2025	7.750	333,996		(124)				384,000	03/17/2025
100206652		LIBERTY LAKE	WA		04/24/2025	7.750	491,620		(184)				571,500	03/05/2025
100206653		PROSPER	TX		04/24/2025	7.250	390,518		(63)				462,300	02/20/2025
100206654		COACHELLA	CA		04/24/2025	7.625	720,583		(179)				837,000	02/14/2025
100206655		DACULA	GA		04/24/2025	7.750	390,095		(132)				452,000	02/27/2025
100206656		SEEKONK	MA		04/24/2025	7.375	366,231		(106)				540,000	03/25/2025
100206657		COLUMBUS	OH		04/24/2025	7.625	284,712		(88)				331,000	03/20/2025
100206658		LORIS	SC		04/24/2025	7.375	289,062		(58)				340,000	03/04/2025
100206659		LAKE HAVASU CITY	AZ		04/24/2025	7.875	371,270		(72)				460,000	03/06/2025
100206660		NOKOMIS	FL		04/24/2025	6.750	254,211		(10)				300,000	03/13/2025
100206661		BETHLEHEM	GA		04/24/2025	6.625	258,105		23				325,000	02/27/2025
100206662		TAMPA	FL		04/24/2025	6.990	424,064		(21)				512,000	03/20/2025
100206663		HUFFMAN	TX		04/24/2025	5.875	212,677		214				275,000	02/27/2025
100206664		BRADENTON	FL		04/24/2025	7.875	629,889		(188)				763,000	03/06/2025
100206665		OAK ISLAND	NC		04/24/2025	8.250	675,848		(254)				778,000	03/11/2025
100206666		AUBURN	PA		04/24/2025	8.000	233,369		(100)				267,000	02/28/2025
100206667		FORT WORTH	TX		04/24/2025	6.999	198,629		59				267,000	03/12/2025
100206668	CF	LEXINGTON PARK	MD		04/24/2025	7.250	247,641		(132)				351,000	02/14/2025
100206669	CF	COLUMBUS	OH		04/24/2025	7.250	209,837		(77)				274,000	03/10/2025
100206670	CF	MOORHEAD	MN		04/24/2025	7.375	161,887		(63)				221,000	02/28/2025
100206671	CF	LEHI	UT		04/24/2025	5.750	308,967		144				461,900	03/10/2025
100206672		WINNIE	TX		04/24/2025	7.500	305,708		(86)				377,900	03/05/2025
100206673	CF	COMMACK	NY		04/24/2025	7.500	378,528		(545)				775,000	03/12/2025
100206674	CF	PRINCETON	TX		04/24/2025	5.500	148,875		97				226,000	01/20/2025
100206675		ADVANCE	NC		04/24/2025	7.875	181,247		(11)				265,000	03/21/2025
100206676	CF	GOLD CANYON	AZ		04/24/2025	4.500	215,848		359				423,000	03/11/2025
100206677		ROCKLIN	CA		04/24/2025	6.624	320,599		(30)				640,000	02/26/2025
100206678	CF	BRIDGEPORT	PA		04/24/2025	4.500	259,125		423				505,000	02/20/2025
100206679	CF	LELAND	NC		04/24/2025	5.750	177,732		71				288,000	01/30/2025
100206680	CF	CORUNNA	MI		04/24/2025	7.374	192,659		(91)				265,000	03/14/2025
100206681	CF	MIAMI	FL		04/24/2025	6.000	244,112		61				450,000	02/28/2025
100206682	CF	ATLANTA	GA		04/24/2025	6.875	184,868		(31)				245,000	03/11/2025
100206683	CF	GREEN VALLEY	AZ		04/24/2025	6.990	191,746		(55)				252,000	03/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206684		SAN LORENZO	CA		04/24/2025	6.624	400,506		(44)				865,000	03/18/2025
100206685		COLUMBUS	GA		04/24/2025	7.500	161,443		(76)				220,000	03/07/2025
100206686	CF	FLORENCE	KY		04/24/2025	6.875	157,841		(34)				281,000	03/21/2025
100206687	CF	WOODBURY	MN		04/24/2025	6.875	344,067		(89)				654,000	03/14/2025
100206688	CF	CYPRESS	TX		04/24/2025	7.000	206,305		(63)				325,000	03/07/2025
100206689	CF	HOUSTON	TX		04/24/2025	7.125	363,491		(121)				935,000	03/07/2025
100206690	CF	BRIDGEPORT	PA		04/24/2025	4.875	331,346		448				495,000	02/26/2025
100206691	CF	PARRISH	FL		04/24/2025	5.250	261,611		274				395,000	03/03/2025
100206692	CF	DALLAS	TX		04/24/2025	7.750	548,591		56				700,000	02/20/2025
100206693	CF	BELLINGHAM	WA		04/24/2025	7.250	482,215		(59)				647,000	03/20/2025
100206694		CHARLOTTE	NC		04/24/2025	8.000	240,280		(56)				330,000	03/17/2025
100206695	CF	EAST WEYMOUTH	MA		04/23/2025	8.625	265,301		(183)				315,000	01/31/2025
100206696	CF	SPOKANE	WA		04/23/2025	8.125	245,412		(196)				302,000	02/11/2025
100206697	CF	SEATTLE	WA		04/23/2025	7.875	514,252		(737)				675,000	03/13/2025
100206698	CF	PANAMA CITY BEACH	FL		04/23/2025	7.750	439,287		(756)				580,000	02/27/2025
100206699	CF	JOPLIN	MO		04/23/2025	7.875	161,653		(85)				204,000	03/10/2025
100206700	CF	FLEMINGTON	NJ		04/23/2025	7.875	311,574		(489)				400,000	02/07/2025
100206701	CF	LORIS	SC		04/23/2025	7.500	173,035		(411)				245,000	02/24/2025
100206702	CF	SPRINGFIELD	OR		04/23/2025	7.125	245,692		(231)				365,000	03/21/2025
100206703	CF	HOLLADAY	UT		04/23/2025	6.625	381,362		(226)				826,000	03/06/2025
100206704	CF	COLORADO SPRINGS	CO		04/23/2025	7.250	231,934		(251)				420,000	02/07/2025
100206705	CF	WINDSOR	CO		04/23/2025	5.375	382,498		292				665,000	02/12/2025
100206706	CF	LAKESIDE	CA		04/23/2025	6.750	603,292		(354)				795,000	03/04/2025
100206707	CF	CRANFORD	NJ		04/23/2025	6.750	397,956		(458)				700,000	03/10/2025
100206708	CF	AUBURNDALE	FL		04/23/2025	6.875	123,215		(290)				700,000	03/26/2025
100206709	CF	HILLSDALE	NY		04/23/2025	7.625	182,821		(372)				325,000	02/10/2025
100206710	CF	MARCO ISLAND	FL		04/23/2025	7.125	208,089		(220)				370,000	01/30/2025
100206711	CF	VAN NUYS	CA		04/23/2025	7.125	256,789		(710)				1,340,000	02/05/2025
100206713		KISSIMMEE	FL		04/23/2025	8.125	376,532		(329)				419,000	03/06/2025
100206714	CF	CAPE MAY COURT HOUSE	NJ		04/23/2025	7.250	232,910		(552)				725,000	02/28/2025
100206715	CF	HARRISBURG	PA		04/23/2025	7.625	238,503		(406)				310,000	02/07/2025
100206716	CF	JOHNSTOWN	CO		04/23/2025	6.500	268,966		6				348,000	02/26/2025
100206717	CF	LAKE ZURICH	IL		04/23/2025	7.750	298,379		(146)				418,000	02/25/2025
100206719	CF	TROY	OH		04/23/2025	7.990	193,419		(254)				236,000	01/31/2025
100206720	CF	GREENSBORO	NC		04/23/2025	7.875	139,218		(121)				218,000	03/03/2025
100206721	CF	MCMINNVILLE	OR		04/23/2025	6.750	205,055		(236)				522,000	02/19/2025
100206722	CF	FAYETTEVILLE	GA		04/23/2025	6.750	152,426		(51)				249,000	03/28/2025
100206723	CF	WILMINGTON	NC		04/23/2025	7.500	149,747		(341)				254,000	02/04/2025
100206724	CF	EASTVALE	CA		04/23/2025	6.500	331,303		(48)				693,000	02/18/2025
100206726	CF	GAINESVILLE	FL		04/23/2025	6.575	157,082		(179)				260,000	03/10/2025
100206727	CF	TACOMA	WA		04/23/2025	7.875	379,355		(465)				490,000	01/31/2025
100206728	CF	HOUSTON	TX		04/23/2025	7.750	233,216		(91)				298,000	01/30/2025
100206729		ALBUQUERQUE	NM		04/23/2025	7.990	346,610		(198)				380,000	01/31/2025
100206730	CF	TRUSSVILLE	AL		04/23/2025	7.500	253,934		(202)				320,000	02/28/2025
100206731	CF	EL SOBRANTE	CA		04/23/2025	7.375	486,041		(703)				680,000	02/07/2025
100206732	CF	SPRINGFIELD	OR		04/23/2025	7.250	422,539		(223)				700,000	03/25/2025
100206733		LEBANON	OR		04/23/2025	8.625	264,735		(199)				309,000	02/06/2025
100206734	CF	HOLLADAY	UT		04/23/2025	6.500	349,317		(176)				770,000	02/24/2025
100206735	CF	VILLAS	NJ		04/23/2025	7.500	187,341		(268)				244,000	02/25/2025
100206737	CF	PARKER	CO		04/23/2025	6.875	282,565		(80)				376,000	02/14/2025
100206738	CF	PLYMOUTH	MA		04/23/2025	7.250	343,384		(395)				450,000	01/30/2025
100206739	CF	GAINESVILLE	FL		04/23/2025	6.575	184,341		(185)				305,000	03/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206740	CF	CLEVELAND	OH		04/23/2025	7.625	154,276		(174)				200,000	02/13/2025
100206741	CF	NAPLES	FL		04/23/2025	7.375	178,801		(125)				285,000	03/12/2025
100206742	CF	HOBOKEN	NJ		04/23/2025	7.875	325,292		(307)				433,000	02/07/2025
100206743	CF	JERSEY CITY	NJ		04/23/2025	7.125	288,391		(585)				690,000	03/21/2025
100206744	CF	SOUTH KINGSTOWN	RI		04/23/2025	7.750	587,443		(637)				800,000	02/28/2025
100206745	CF	HOBOKEN	NJ		04/23/2025	6.375	203,130		(122)				570,000	03/14/2025
100206747	CF	FARMINGTON	MN		04/23/2025	7.375	176,427		(165)				215,000	03/04/2025
100206748	CF	LOS OSOS	CA		04/23/2025	6.990	316,299		(275)				870,000	02/17/2025
100206749	CF	MOUNT PROSPECT	IL		04/23/2025	6.990	334,318		(510)				463,000	03/04/2025
100206750	CF	WILMINGTON	NC		04/23/2025	7.625	174,700		(190)				225,000	02/07/2025
100206751	CF	WEEHAWKEN	NJ		04/23/2025	6.990	265,271		(300)				345,000	03/14/2025
100206752	CF	REDMOND	OR		04/23/2025	7.250	528,857		(518)				705,000	02/01/2025
100206754	CF	EVANS	CO		04/23/2025	6.500	253,891		8				325,000	02/26/2025
100206755	CF	SAN LUIS OBISPO	CA		04/23/2025	7.250	955,061		(799)				1,550,000	02/24/2025
100206756	CF	CALIFORNIA CITY	CA		04/23/2025	7.990	268,167		(301)				353,000	03/06/2025
100206757	CF	FAIRFIELD	CT		04/23/2025	7.990	606,519		(1,094)				775,000	03/11/2025
100206758	CF	RANCHO MIRAGE	CA		04/23/2025	7.125	739,174		(864)				960,000	03/07/2025
100206759	CF	LACKAWAXEN	PA		04/23/2025	7.625	243,023		(197)				300,000	03/07/2025
100206760	CF	MESQUITE	NV		04/23/2025	7.750	228,151		(224)				327,000	03/27/2025
100206761	CF	STOCKTON	CA		04/23/2025	7.625	392,048		(534)				556,000	02/06/2025
100206762	CF	HILLSDALE	NY		04/23/2025	7.875	468,744		(550)				645,000	02/19/2025
100206763	CF	MERRIMAC	MA		04/23/2025	7.125	296,031		(377)				422,500	03/24/2025
100206764	CF	IMPERIAL BEACH	CA		04/23/2025	7.250	769,279		(737)				1,180,000	02/25/2025
100206765	CF	CHICAGO	IL		04/23/2025	6.875	179,268		(284)				380,000	02/06/2025
100206766	CF	UNIVERSITY PARK	FL		04/23/2025	7.500	359,855		(188)				452,000	03/18/2025
100206767	CF	PALM SPRINGS	CA		04/23/2025	6.990	200,483		(193)				275,000	02/10/2025
100206768		ST AUGUSTINE	FL		04/23/2025	7.750	207,553		(206)				245,000	03/21/2025
100206769	CF	MILWAUKEE	WI		04/23/2025	7.875	255,943		(326)				310,000	02/19/2025
100206770	CF	ROTONDA WEST	FL		04/23/2025	6.990	185,318		(313)				375,000	03/06/2025
100206771	CF	SOMERSWORTH	NH		04/23/2025	7.500	493,559		(726)				640,000	02/21/2025
100206772	CF	POST FALLS	ID		04/23/2025	7.625	418,268		(439)				560,000	02/19/2025
100206773	CF	PACE	FL		04/23/2025	8.125	165,008		(74)				200,000	03/12/2025
100206774	CF	SEATTLE	WA		04/23/2025	8.625	637,901		(759)				800,000	02/22/2025
100206775		WILMINGTON	VT		04/23/2025	7.750	394,287		(342)				458,000	02/21/2025
100206776	CF	CALIFORNIA CITY	CA		04/23/2025	7.625	185,852		(161)				250,000	03/06/2025
100206777	CF	NORTH LAS VEGAS	NV		04/23/2025	7.750	292,145		(293)				424,000	02/14/2025
100206778	CF	BELLEVUE	WA		04/23/2025	7.250	265,674		(127)				1,200,000	03/06/2025
100206779	CF	SANTA ROSA	CA		04/23/2025	6.990	338,575		(465)				940,000	03/13/2025
100206780	CF	HOBOKEN	NJ		04/23/2025	7.250	508,816		(1,162)				1,800,000	02/06/2025
100206781	CF	CAPE CORAL	FL		04/23/2025	7.750	424,523		(742)				525,000	03/04/2025
100206782	CF	JERSEY CITY	NJ		04/23/2025	7.250	1,064,662		(455)				1,410,000	01/30/2025
100206783	CF	NORTH BEND	WA		04/23/2025	7.250	243,141		(125)				436,000	02/11/2025
100206784	CF	STAMFORD	CT		04/23/2025	7.750	337,236		(440)				430,000	03/07/2025
100206785	CF	CUMBERLAND	RI		04/23/2025	7.625	414,541		(507)				610,000	01/31/2025
100206786	CF	TUCSON	AZ		04/23/2025	7.750	234,614		(244)				302,500	02/24/2025
100206787	CF	CAPE MAY	NJ		04/23/2025	7.250	416,891		(377)				540,000	02/28/2025
100206788	CF	BRIDGEPORT	CT		04/23/2025	7.500	337,511		(517)				445,000	02/28/2025
100206789	CF	BARTLETT	NH		04/23/2025	7.625	270,256		(212)				370,000	03/12/2025
100206790	CF	BRICK	NJ		04/23/2025	7.125	213,234		(323)				370,000	03/06/2025
100206791	CF	NORTH HALEDON	NJ		04/23/2025	7.375	222,293		(555)				425,000	02/14/2025
100206793	CF	CLEVELAND	OH		04/23/2025	7.625	233,701		(456)				304,000	02/04/2025
100206794		MADISON	WI		04/23/2025	7.990	353,470		(287)				415,000	03/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206795	CF	DALTON	GA		04/23/2025	7.375	207,682		(356)				370,000	02/24/2025
100206796	CF	FRESNO	CA		04/23/2025	7.125	341,852		(304)				480,000	01/08/2025
100206797	CF	YUCAIPA	CA		04/23/2025	7.375	461,052		(615)				605,000	01/27/2025
100206798	CF	AMES	IA		04/23/2025	8.625	207,371		(113)				256,000	03/20/2025
100206799	CF	DOBBS FERRY	NY		04/23/2025	7.500	702,984		(1,559)				899,000	03/13/2025
100206800	CF	MOUNTAIN VIEW	HI		04/23/2025	6.875	205,462		(192)				410,000	02/25/2025
100206801		WALLACE	ID		04/23/2025	8.125	230,304		(225)				250,000	03/05/2025
100206802	CF	OLYMPIA	WA		04/23/2025	6.875	423,260		(167)				555,000	03/12/2025
100206803	CF	JOHNSTOWN	CO		04/23/2025	5.990	294,173		127				402,000	12/30/2024
100206804	CF	DENTON	TX		04/23/2025	7.375	251,434		(464)				345,000	01/31/2025
100206805	CF	MIAMI SHORES	FL		04/23/2025	7.125	237,233		(437)				450,000	03/04/2025
100206806	CF	FLORENCE	AZ		04/23/2025	7.125	219,633		(23)				275,000	02/26/2025
100206808	CF	JERSEY CITY	NJ		04/23/2025	7.250	203,414		(653)				1,215,000	01/31/2025
100206809	CF	DALLAS	TX		04/23/2025	7.990	456,733		(607)				591,000	02/10/2025
100206810	CF	PEACHTREE CITY	GA		04/23/2025	7.990	479,836		(498)				595,000	02/28/2025
100206811	CF	SEATTLE	WA		04/23/2025	6.625	460,172		(227)				620,000	02/04/2025
100206812	CF	NEW YORK	NY		04/23/2025	7.375	690,656		(464)				2,175,000	02/12/2025
100206813	CF	LANCASTER	PA		04/23/2025	7.625	231,164		(95)				290,000	03/17/2025
100206814	CF	EAST RUTHERFORD	NJ		04/23/2025	7.250	260,225		(310)				365,000	02/14/2025
100206815	CF	ELK GROVE	CA		04/23/2025	7.250	155,496		(91)				765,000	03/03/2025
100206816	CF	OWENS CROSS ROADS	AL		04/23/2025	7.750	267,890		(247)				326,000	02/03/2025
100206817	CF	FREDERICK	MD		04/23/2025	7.375	190,724		(191)				275,000	02/26/2025
100206818	CF	GAINESVILLE	FL		04/23/2025	6.575	193,526		(165)				320,000	03/10/2025
100206819	CF	PEMBROKE PINES	FL		04/23/2025	6.575	216,654		(276)				595,000	02/04/2025
100206821	CF	NORWOOD	OH		04/24/2025	7.625	411,310		(184)				522,000	02/28/2025
100206822	CF	CHAPIN	SC		04/24/2025	7.625	283,460		(180)				360,000	02/27/2025
100206823	CF	BRYAN	TX		04/24/2025	8.000	631,792		(346)				761,000	03/03/2025
100206824	CF	UNION	KY		04/24/2025	7.125	185,261		(88)				265,000	03/14/2025
100206826	CF	ALBUQUERQUE	NM		04/24/2025	7.125	316,877		(178)				410,000	02/27/2025
100206827	CF	WILMINGTON	NC		04/24/2025	7.625	217,845		(148)				280,000	03/13/2025
100206828	CF	FINDLAY	OH		04/24/2025	7.125	180,806		(94)				225,000	03/06/2025
100206829	CF	LAS VEGAS	NV		04/24/2025	6.875	459,582		(127)				610,000	02/27/2025
100206830	CF	FORT PIERCE	FL		04/24/2025	7.125	235,311		(134)				290,000	03/13/2025
100206831	CF	LAS VEGAS	NV		04/24/2025	6.500	175,352		(21)				265,000	03/13/2025
100206832	CF	RIDGEFIELD	NJ		04/24/2025	7.125	440,667		(166)				825,000	03/19/2025
100206833	CF	DALLAS	TX		04/24/2025	7.375	312,735		(204)				400,000	02/28/2025
100206834		SANTA FE	NM		04/24/2025	7.625	498,819		(236)				575,000	02/27/2025
100206836	CF	KISSIMMEE	FL		04/24/2025	7.375	272,946		(165)				352,000	03/10/2025
100206837	CF	LOVELAND	CO		04/24/2025	7.500	443,933		(192)				541,000	03/19/2025
100206838	CF	MELISSA	TX		04/24/2025	7.625	162,915		(476)				417,000	02/14/2025
100206839	CF	COVINGTON	WA		04/24/2025	6.625	491,428		(112)				700,000	03/13/2025
100206840	CF	YUMA	AZ		04/24/2025	7.625	224,517		(144)				315,000	03/13/2025
100206841	CF	FORT WORTH	TX		04/24/2025	7.625	528,112		(321)				725,000	02/27/2025
100206842	CF	COLUMBIA	MO		04/24/2025	7.625	230,016		(134)				282,000	03/04/2025
100206843	CF	FEDERAL WAY	WA		04/24/2025	6.625	444,525		(92)				615,000	03/21/2025
100206844	CF	SPOKANE	WA		04/24/2025	7.250	254,257		(153)				350,000	02/25/2025
100206845	CF	WILDWOOD CREST	NJ		04/24/2025	6.875	235,652		(94)				602,000	02/21/2025
100206846	CF	ASHLAND	MA		04/24/2025	6.625	327,028		(57)				434,000	02/18/2025
100206847	CF	MURFREESBORO	TN		04/24/2025	7.375	227,254		(133)				302,000	03/21/2025
100206848	CF	TEMPE	AZ		04/24/2025	7.490	263,319		(149)				319,000	03/21/2025
100206849	CF	MELISSA	TX		04/24/2025	6.500	198,932		(24)				340,000	02/28/2025
100206850	CF	TOOELE	UT		04/24/2025	6.990	231,363		(111)				520,000	03/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206851	CF	TAYLORSVILLE	UT		04/24/2025	7.375	209,674		(151)				630,000	03/03/2025
100206852	CF	NORTH PORT	FL		04/24/2025	7.625	240,606		(200)				325,000	03/06/2025
100206853	CF	SHOW LOW	AZ		04/24/2025	6.625	213,008		(52)				454,000	02/27/2025
100206854		DISCOVERY BAY	CA		04/24/2025	7.750	577,340		(267)				950,000	03/19/2025
100206855		EDISON	NJ		04/24/2025	7.500	466,639		(176)				577,000	03/21/2025
100206857		SAINT PETERSBURG	FL		04/24/2025	8.250	296,142		(176)				405,000	03/20/2025
100206858		CORONA	CA		04/24/2025	7.625	1,052,262		(673)				1,260,000	03/17/2025
100206859		LAWRENCEVILLE	GA		04/24/2025	7.125	238,907		(146)				560,000	03/18/2025
100206860		VIRGINIA BEACH	VA		04/24/2025	6.625	185,560		30				253,000	03/18/2025
100206861		MOUNT PLEASANT	TN		04/24/2025	7.375	153,980		(65)				200,000	03/19/2025
100206862		RICHMOND	TX		04/24/2025	7.375	436,603		(218)				522,500	03/18/2025
100206863		CAPE CORAL	FL		04/24/2025	7.250	293,012		(71)				425,000	03/19/2025
100206864		SCHAUMBURG	IL		04/24/2025	7.250	189,505		(70)				249,000	03/17/2025
100206865		BRICK	NJ		04/24/2025	7.125	356,327		(116)				780,000	03/20/2025
100206866		MILLVILLE	NJ		04/24/2025	6.999	205,369		(4)				275,000	03/17/2025
100206867		MILLVILLE	NJ		04/24/2025	6.999	167,757		1				225,000	03/17/2025
100206868		MILLVILLE	NJ		04/24/2025	6.999	130,942		(6)				175,000	03/19/2025
100206869		MIAMI	FL		04/24/2025	7.250	724,050		(219)				900,000	03/18/2025
100206870		LE MARS	IA		04/24/2025	7.750	118,882		(73)				152,000	03/18/2025
100206871		JENKS	OK		04/24/2025	7.999	262,626		(163)				323,000	03/18/2025
100206872		LOS ANGELES	CA		04/24/2025	7.750	1,053,754		(598)				1,560,000	03/12/2025
100206873		TRENTON	NJ		04/24/2025	7.625	139,442		(69)				180,000	03/17/2025
100206874		TAMPA	FL		04/24/2025	7.250	199,718		(69)				250,000	02/21/2025
100206875		DENVER	CO		04/24/2025	7.250	1,616,934		(544)				2,115,000	03/13/2025
100206876		INDIANAPOLIS	IN		04/24/2025	7.625	232,669		(119)				320,000	03/18/2025
100206877		BRADENTON	FL		04/24/2025	6.999	1,082,771		(486)				1,623,000	03/17/2025
100206878		ORANGE	CA		04/24/2025	7.500	739,916		(391)				1,100,000	03/14/2025
100206879		WILMINGTON	DE		04/24/2025	6.999	170,220		(34)				225,000	03/24/2025
100206880		WILMINGTON	DE		04/24/2025	6.999	155,132		(31)				205,000	03/24/2025
100206881		EL PASO	TX		04/24/2025	6.999	205,742		(93)				267,500	03/20/2025
100206882		OCEANSIDE	CA		04/24/2025	7.125	2,181,524		(1,335)				2,800,000	03/14/2025
100206883		WEST PALM BEACH	FL		04/24/2025	6.999	273,129		(38)				322,000	03/21/2025
100206884		FALLBROOK	CA		04/24/2025	8.375	692,859		(408)				829,000	03/14/2025
100206885		GLENDALE	AZ		04/24/2025	7.999	244,206		(107)				395,000	03/15/2025
100206886		LEMOORE	CA		04/24/2025	7.625	202,230		(120)				327,000	03/19/2025
100206887		THE COLONY	TX		04/24/2025	8.750	266,258		(153)				325,000	03/14/2025
100206888		WINTER GARDEN	FL		04/24/2025	8.125	621,455		(376)				850,000	03/24/2025
100206889		HANFORD	CA		04/24/2025	7.625	232,032		(135)				376,000	03/21/2025
100206890		FLORIDA CITY	FL		04/24/2025	7.500	323,154		(132)				380,000	03/21/2025
100206891		CHESTNUT RIDGE	NY		04/24/2025	6.500	903,634		398				1,270,000	03/21/2025
100206892		FAYETTEVILLE	NY		04/24/2025	7.875	195,708		(122)				250,000	03/18/2025
100206893		ANDERSON	SC		04/24/2025	7.375	209,491		(91)				260,000	03/17/2025
100206894		HOUSTON	TX		04/24/2025	7.125	169,483		(32)				230,000	03/21/2025
100206895		DUARTE	CA		04/24/2025	6.625	433,004		(79)				575,000	03/19/2025
100206896		EAST WINDSOR	NJ		04/24/2025	7.375	451,767		(194)				552,000	03/18/2025
100206897		CAMDEN	SC		04/24/2025	9.125	133,293		(72)				260,000	03/17/2025
100206898		ORLANDO	FL		04/24/2025	7.750	271,146		(171)				347,000	03/23/2025
100206899		RICHMOND	TX		04/24/2025	7.625	241,758		(114)				345,000	03/15/2025
100206900		CASA GRANDE	AZ		04/24/2025	7.999	285,213		(166)				365,000	03/14/2025
100206901		NAPLES	FL		04/24/2025	7.999	223,225		(137)				295,000	03/20/2025
100206903		SAN ANTONIO	TX		04/24/2025	7.625	412,982		(237)				530,000	03/18/2025
100206904		BALTIMORE	MD		04/24/2025	7.999	164,104		(101)				189,000	03/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206905		WEST PALM BEACH	FL		04/24/2025	7.250	210,900		(80)				275,000	03/25/2025
100206906		BUFORD	GA		04/24/2025	7.375	289,966		(139)				355,000	03/21/2025
100206907		AVON LAKE	OH		04/24/2025	6.750	659,300		(136)				935,000	03/21/2025
100206908		CARMICHAEL	CA		04/24/2025	8.625	420,600		(240)				575,000	03/19/2025
100206909		CHULA VISTA	CA		04/24/2025	6.999	404,698		(176)				725,000	03/21/2025
100206910		PUEBLO	CO		04/24/2025	7.999	222,700		(129)				285,000	03/18/2025
100206911		NORRISTOWN	PA		04/24/2025	7.750	222,383		(140)				284,000	03/17/2025
100206912		STOCKTON	CA		04/24/2025	6.875	305,622		(107)				550,000	03/20/2025
100206913		SAN ANTONIO	TX		04/24/2025	6.625	201,469		51				275,000	03/20/2025
100206914		MILLBRAE	CA		04/24/2025	6.750	1,833,103		(537)				2,780,000	03/20/2025
100206915		LAS VEGAS	NV		04/24/2025	6.875	514,653		(197)				630,000	03/17/2025
100206916		FORT WORTH	TX		04/24/2025	7.375	173,026		(71)				225,000	03/17/2025
100206917		LONGVIEW	TX		04/24/2025	8.750	155,457		(87)				180,000	03/21/2025
100206918		PORT CHARLOTTE	FL		04/24/2025	7.250	305,544		(99)				405,000	03/20/2025
100206919		SANTA MARIA	CA		04/24/2025	7.999	424,559		(246)				480,000	02/27/2025
100206920		DEERFIELD BEACH	FL		04/24/2025	6.875	263,453		(66)				643,000	03/25/2025
100206921		LAKE ARROWHEAD	CA		04/24/2025	7.625	607,973		(389)				728,000	03/14/2025
100206922		DETROIT	MI		04/24/2025	7.125	245,260		(37)				325,000	03/21/2025
100206923		ODESSA	TX		04/24/2025	7.625	301,494		(187)				362,000	02/26/2025
100206925		LONG BEACH	CA		04/24/2025	6.875	815,286		(298)				1,500,000	03/18/2025
100206926		CORAL GABLES	FL		04/24/2025	6.500	634,751		25				1,100,000	03/24/2025
100206927		ATLANTA	GA		04/24/2025	7.125	231,853		(44)				319,000	03/21/2025
100206928		WINCHESTER	TN		04/24/2025	7.500	182,659		(119)				285,000	03/28/2025
100206929		FORT WORTH	TX		04/24/2025	7.750	235,974		(156)				300,000	02/27/2025
100206930		TULLAHOMA	TN		04/24/2025	7.500	246,666		(146)				339,000	03/28/2025
100206931		CANTON	GA		04/24/2025	8.500	237,486		(138)				290,000	03/28/2025
100206932	CF	MYRTLE BEACH	SC		04/25/2025	8.250	224,697		(126)				295,000	03/06/2025
100206933		SAN DIEGO	CA		04/25/2025	7.375	626,665		(224)				825,000	02/15/2025
100206934	CF	LAUREL	MD		04/25/2025	8.000	314,643		(192)				402,000	02/21/2025
100206935	CF	PITTSBURGH	PA		04/25/2025	8.375	205,640		(126)				285,000	03/14/2025
100206936	CF	MILL CREEK	WA		04/25/2025	7.625	1,287,749		(435)				1,485,000	02/26/2025
100206938	CF	PRINCETON	TX		04/25/2025	7.500	229,377		(79)				324,000	03/14/2025
100206939	CF	BAYFIELD	CO		04/25/2025	6.875	278,630		(73)				399,000	03/05/2025
100206940	CF	ORANGEVALE	CA		04/25/2025	7.375	1,655,184		(1,168)				1,975,000	03/01/2025
100206941	CF	LAYTON	UT		04/25/2025	7.000	335,441		(191)				420,000	03/07/2025
100206942		PHOENIX	AZ		04/25/2025	6.625	300,661		(86)				468,000	02/18/2025
100206943	CF	WYNCOTE	PA		04/25/2025	8.000	316,321		(178)				380,000	03/19/2025
100206944	CF	MORENO VALLEY	CA		04/25/2025	8.000	372,388		(222)				510,000	03/07/2025
100206945	CF	MIAMI	FL		04/25/2025	7.750	287,000		(172)				350,000	03/14/2025
100206946	CF	CHARLOTTE	NC		04/25/2025	7.125	262,376		(88)				396,500	03/07/2025
100206948	CF	HILO	HI		04/25/2025	8.750	345,073		(180)				455,000	02/18/2025
100206949	CF	CAPE CORAL	FL		04/25/2025	7.250	362,259		(203)				627,000	02/28/2025
100206950	CF	LOS ANGELES	CA		04/25/2025	7.750	3,654,199		(2,288)				7,800,000	03/12/2025
100206951	CF	HERMOSA BEACH	CA		04/25/2025	7.625	1,190,797		(487)				1,460,000	03/06/2025
100206952	CF	MAPLEWOOD	NJ		04/25/2025	7.250	654,722		(366)				790,000	03/10/2025
100206954	CF	DOWNEY	CA		04/25/2025	7.250	529,296		(315)				925,000	03/06/2025
100206955	CF	FALLBROOK	CA		04/25/2025	8.625	626,984		(355)				930,000	03/06/2025
100206956		FORT MYERS	FL		04/25/2025	8.250	121,173		(72)				145,000	03/12/2025
100206957	CF	TUJUNGA	CA		04/25/2025	7.500	924,623		(802)				1,420,000	03/10/2025
100206958	CF	ORLANDO	FL		04/25/2025	7.490	130,157		(79)				320,000	03/13/2025
100206959	CF	LITCHFIELD PARK	AZ		04/25/2025	7.625	363,282		(231)				435,000	03/03/2025
100206960	CF	CHARLOTTE	NC		04/25/2025	7.000	229,370		(77)				322,000	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100206961	CF	SAN PEDRO	CA		04/25/2025	7.250	352,030		(126)				500,000	03/01/2025
100206962	CF	BULLHEAD CITY	AZ		04/25/2025	6.750	285,951		(111)				394,000	03/10/2025
100206963	CF	LORTON	VA		04/25/2025	7.500	1,708,996		(264)				2,800,000	03/11/2025
100206964	CF	ATLANTA	GA		04/25/2025	7.125	208,081		(137)				375,000	03/06/2025
100206965	CF	DEMOREST	GA		04/25/2025	7.125	278,213		(160)				337,000	02/14/2025
100206967	CF	MOUNT LAUREL	NJ		04/25/2025	7.125	327,540		(205)				490,000	03/07/2025
100206968	CF	LAKE HAVASU CITY	AZ		04/25/2025	7.250	978,610		(298)				1,850,000	03/04/2025
100206970	CF	DULUTH	GA		04/25/2025	6.750	229,401		(98)				615,000	02/28/2025
100206972	CF	MODESTO	CA		04/25/2025	7.000	237,708		(130)				709,000	03/13/2025
100206973		LAS VEGAS	NV		04/25/2025	7.125	266,998		(185)				402,000	03/14/2025
100206974	CF	FULSHEAR	TX		04/25/2025	7.625	216,391		(137)				300,000	03/13/2025
100206975	CF	LINCOLN CITY	OR		04/25/2025	7.125	311,690		(209)				610,000	02/27/2025
100206976	CF	SPARKS	NV		04/25/2025	7.125	325,764		(218)				625,000	03/19/2025
100206977	CF	HURRICANE	UT		04/25/2025	7.625	501,079		(318)				705,000	03/07/2025
100206978	CF	SANTA CLARITA	CA		04/25/2025	7.000	599,257		(323)				725,000	03/13/2025
100206979	CF	SUMMERFIELD	FL		04/25/2025	7.625	315,014		(225)				407,000	03/18/2025
100206980	CF	LINDEN	NJ		04/25/2025	7.500	901,451		(419)				1,250,000	03/12/2025
100206981	CF	TULSA	OK		04/25/2025	7.000	105,836		(23)				150,000	02/28/2025
100206982	CF	MANCHESTER	NH		04/25/2025	7.250	271,303		(180)				617,000	03/17/2025
100206983	CF	MIAMI	FL		04/25/2025	7.125	594,641		(367)				720,000	03/18/2025
100206984	CF	BAKERSFIELD	CA		04/25/2025	7.375	337,182		(192)				475,000	03/04/2025
100206985	CF	ENNIS	TX		04/25/2025	7.000	118,797		(49)				205,000	03/20/2025
100206986		FORT LAUDERDALE	FL		04/25/2025	7.999	2,742,058		(1,209)				3,900,000	03/14/2025
100206987		FRISCO	TX		04/25/2025	6.875	353,921		69				670,000	12/31/2024
100206988		MIDLOTHIAN	TX		04/25/2025	6.750	178,815		(52)				345,000	03/20/2025
100206991		GLENDORA	CA		04/24/2025	8.125	543,788		(237)				680,000	02/12/2025
100206992		RIVERSIDE	CA		04/24/2025	7.625	348,918		(175)				484,000	02/05/2025
100206993		HENDERSON	NV		04/24/2025	7.250	319,998		(149)				424,995	02/03/2025
100206994	CF	GUTTENBERG	NJ		04/24/2025	7.500	767,801		(409)				1,000,000	02/26/2025
100206995	CF	WOODLAND	CA		04/24/2025	7.750	361,299		(178)				557,000	02/22/2025
100206996		BELLEROSE	NY		04/24/2025	7.500	603,575		(493)				825,000	02/25/2025
100206997	CF	SANTA ROSA	CA		04/24/2025	7.125	213,037		(88)				290,000	02/04/2025
100206998	CF	NORTH LAS VEGAS	NV		04/24/2025	7.375	289,744		(146)				355,000	02/11/2025
100206999	CF	TAMPA	FL		04/24/2025	6.990	678,645		(219)				950,000	02/18/2025
100207000	CF	MIAMI	FL		04/24/2025	7.500	383,492		(152)				500,000	02/24/2025
100207002		HUNTINGTON BEACH	CA		04/24/2025	7.500	801,622		(359)				1,500,000	02/26/2025
100207003	CF	PLAINFIELD	CT		04/24/2025	6.990	283,606		(115)				385,000	02/12/2025
100207004	CF	PRINCETON	TX		04/24/2025	7.990	342,441		(219)				410,000	02/18/2025
100207005	CF	BIG PINE KEY	FL		04/24/2025	7.990	538,843		(180)				660,000	02/07/2025
100207006	CF	WARWICK	NY		04/24/2025	7.875	356,879		(182)				460,000	02/12/2025
100207007	CF	MIAMI BEACH	FL		04/24/2025	7.875	437,307		(152)				535,000	02/07/2025
100207008		CHESTER	NY		04/24/2025	7.625	274,667		(136)				355,000	02/10/2025
100207009	CF	EDISON	NJ		04/24/2025	7.625	286,667		(165)				425,000	02/07/2025
100207010		SOMERS POINT	NJ		04/24/2025	7.250	367,047		(77)				485,000	02/14/2025
100207011	CF	BRONX	NY		04/24/2025	7.250	961,500		(695)				1,225,000	02/20/2025
100207012	CF	CAPE CORAL	FL		04/24/2025	7.500	501,106		(226)				655,000	02/07/2025
100207013	CF	PHOENIX	AZ		04/24/2025	7.750	369,494		(195)				540,000	02/18/2025
100207014	CF	FLORENCE	AZ		04/24/2025	7.750	233,550		(93)				285,000	02/20/2025
100207015		FRAMINGHAM	MA		04/24/2025	7.750	419,920		(128)				557,000	02/14/2025
100207016		COHASSET	MA		04/24/2025	7.750	753,917		(301)				990,000	02/07/2025
100207017	CF	SCOTTSDALE	AZ		04/24/2025	7.500	248,113		(122)				344,000	02/06/2025
100207018	CF	PHOENIX	AZ		04/24/2025	6.875	415,309		(87)				570,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100207019		EATONVILLE	WA		04/24/2025	7.750	294,180		(145)				380,000	02/12/2025
100207020	CF	BALTIMORE	MD		04/24/2025	7.375	215,503		(121)				285,000	02/20/2025
100207021	CF	CHARLOTTE	NC		04/24/2025	7.375	265,080		(163)				416,000	02/14/2025
100207022		GREENDALE	WI		04/24/2025	7.750	316,212		(146)				429,500	02/21/2025
100207024	CF	UKIAH	CA		04/24/2025	7.750	331,486		(159)				450,000	02/10/2025
100207025	CF	ANTIOCH	CA		04/24/2025	7.625	679,607		(234)				832,500	02/11/2025
100207027	CF	MIAMI	FL		04/24/2025	7.250	212,380		(124)				265,000	02/07/2025
100207028	CF	SUPPLY	NC		04/24/2025	7.750	425,005		(101)				525,000	02/13/2025
100207029	CF	TORRINGTON	CT		04/24/2025	7.375	295,548		(172)				380,000	02/14/2025
100207030	CF	NORTHRIDGE	CA		04/24/2025	7.500	692,595		(282)				845,000	02/04/2025
100207031	CF	SEATTLE	WA		04/24/2025	7.750	460,484		(172)				600,000	02/07/2025
100207032	CF	MIDDLETOWN	DE		04/24/2025	7.500	225,950		(142)				310,000	02/07/2025
100207033	CF	STOCKTON	CA		04/24/2025	7.500	348,066		(200)				485,000	02/04/2025
100207034	CF	FORT MYERS	FL		04/24/2025	7.875	241,888		(125)				303,000	02/22/2025
100207037	CF	NEWBERG	OR		04/24/2025	7.875	378,772		(125)				495,000	02/06/2025
100207039	CF	SAN DIEGO	CA		04/24/2025	6.750	366,945		(83)				485,000	02/27/2025
100207040	CF	CARSON	CA		04/24/2025	7.250	352,848		(140)				760,000	02/21/2025
100207041		SACRAMENTO	CA		04/24/2025	7.750	818,412		(358)				995,000	01/31/2025
100207042	CF	SHAKOPEE	MN		04/24/2025	7.250	354,247		(137)				465,000	02/10/2025
100207044		COLORADO SPRINGS	CO		04/24/2025	7.625	273,104		(144)				360,000	02/14/2025
100207045		ARNOLD	CA		04/24/2025	7.625	293,473		(95)				320,000	02/07/2025
100207047	CF	PORT JEFFERSON STATION	NY		04/24/2025	7.625	223,138		(165)				331,000	02/14/2025
100207048	CF	DETROIT	MI		04/24/2025	7.750	308,258		(132)				375,000	02/14/2025
100207049	CF	CHAPEL HILL	NC		04/24/2025	7.875	214,570		(102)				260,000	02/12/2025
100207050	CF	NEW PORT RICHEY	FL		04/24/2025	6.750	253,628		(49)				315,000	02/12/2025
100207051	CF	PORT SAINT LUCIE	FL		04/24/2025	7.875	286,343		(189)				365,000	02/11/2025
100207052		BRIDGEPORT	CT		04/24/2025	7.625	308,182		(169)				350,000	02/24/2025
100207053	CF	QUEEN CREEK	AZ		04/24/2025	7.125	335,768		(111)				465,000	02/20/2025
100207054	CF	VENICE	FL		04/24/2025	7.500	264,700		(141)				320,000	02/21/2025
100207056		SAINT PETERSBURG	FL		04/24/2025	7.875	301,483		(139)				340,000	02/14/2025
100207058	CF	SAINT MARYS	GA		04/24/2025	7.750	420,443		(142)				569,000	02/12/2025
100207059	CF	COALINGA	CA		04/24/2025	7.375	236,060		(111)				288,000	02/19/2025
100207060	CF	MANASSAS	VA		04/24/2025	7.250	311,122		(141)				405,000	02/07/2025
100207061	CF	ATLANTA	GA		04/24/2025	7.625	233,017		(141)				279,990	02/25/2025
100207062		MCCALL	ID		04/24/2025	6.625	469,055		(13)				749,000	02/19/2025
100207063		SEDONA	AZ		04/24/2025	7.250	219,006		(103)				500,000	02/14/2025
100207064	CF	TOMBALL	TX		04/24/2025	7.625	263,977		(175)				328,000	02/14/2025
100207065	CF	MESA	AZ		04/24/2025	7.750	314,712		(147)				420,000	02/18/2025
100207066		DEERFIELD BEACH	FL		04/24/2025	7.750	621,347		(276)				755,000	02/07/2025
100207067	CF	ELKINS PARK	PA		04/24/2025	7.375	235,574		(114)				305,000	02/18/2025
100207068		MILLVILLE	DE		04/24/2025	7.625	398,344		(132)				462,000	02/21/2025
100207070	CF	HARLINGEN	TX		04/24/2025	7.375	214,465		(132)				275,000	02/19/2025
100207071	CF	SWAMPSCOTT	MA		04/24/2025	7.875	331,883		(126)				432,000	02/18/2025
100207072	CF	WESLEY CHAPEL	FL		04/24/2025	7.750	272,228		(186)				355,000	02/10/2025
100207073	CF	OAKLAND	CA		04/24/2025	7.250	646,158		(354)				975,000	02/18/2025
100207074	CF	LANCASTER	TX		04/24/2025	7.625	216,719		(156)				335,000	02/20/2025
100207075		FRESNO	CA		04/24/2025	7.875	364,372		(178)				415,000	02/09/2025
100207076	CF	FRESNO	CA		04/24/2025	7.500	340,852		(166)				478,500	02/21/2025
100207077		RIDGEWOOD	NY		04/24/2025	7.750	365,546		(241)				571,000	02/11/2025
100207078	CF	AUBURN	AL		04/24/2025	7.375	252,694		(97)				309,000	02/21/2025
100207080		MONROE	NY		04/24/2025	6.990	491,395		(101)				660,000	02/25/2025
100207081	CF	NORTH CHESTERFIELD	VA		04/24/2025	7.750	274,364		(234)				346,000	02/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100207082	CF	LAKE WALES	FL		04/24/2025	6.990	237,496		(102)				292,000	02/13/2025
100207084		PORT ORCHARD	WA		04/24/2025	7.500	470,505		(180)				575,000	02/12/2025
100207085	CF	BRANDON	FL		04/24/2025	7.750	275,434		(245)				390,000	02/20/2025
100207087	CF	FREDERICK	MD		04/24/2025	6.750	313,882		(58)				422,000	02/18/2025
100207088		SURPRISE	AZ		04/24/2025	6.990	353,276		(97)				465,000	02/20/2025
100207089		PANAMA CITY BEACH	FL		04/24/2025	7.500	341,484		(176)				395,000	02/14/2025
100207090	CF	BONITA SPRINGS	FL		04/24/2025	6.990	428,643		(106)				535,000	02/18/2025
100207091		WHITEHOUSE	TX		04/24/2025	7.625	232,310		(250)				315,000	02/26/2025
100207092	CF	ATHENS	GA		04/24/2025	7.250	231,140		(121)				285,000	02/18/2025
100207093	CF	RICHARDSON	TX		04/24/2025	7.750	472,255		(218)				655,000	02/14/2025
100207094	CF	WESTMINSTER	CA		04/24/2025	7.990	913,124		(410)				1,110,000	02/22/2025
100207095	CF	PHOENIX	AZ		04/24/2025	7.500	353,922		(178)				490,000	02/20/2025
100207096	CF	SAN MARCOS	CA		04/24/2025	6.990	552,258		(173)				725,000	02/17/2025
100207097		SAN PEDRO	CA		04/24/2025	6.750	590,128		(146)				778,900	02/20/2025
100207098	CF	CAVE CREEK	AZ		04/24/2025	7.250	603,032		(143)				749,900	02/20/2025
100207099		BAKERSFIELD	CA		04/24/2025	7.375	208,526		(123)				275,000	02/21/2025
100207100	CF	NORWALK	CT		04/24/2025	7.375	455,084		(169)				594,000	02/25/2025
100207101	CF	BAKERSFIELD	CA		04/24/2025	7.250	247,480		(127)				320,000	02/14/2025
100207102	CF	RIVERSIDE	CA		04/24/2025	7.375	472,026		(182)				629,000	02/22/2025
100207103	CF	BEAUFORT	SC		04/24/2025	7.625	315,838		(130)				385,000	02/25/2025
100207104	CF	BAKERSFIELD	CA		04/24/2025	7.250	436,427		(203)				591,000	02/20/2025
100207105	CF	SACRAMENTO	CA		04/24/2025	8.125	389,722		(205)				501,000	02/18/2025
100207106		SAINT MARYS	GA		04/24/2025	7.125	421,801		(105)				558,800	02/26/2025
100207107	CF	CYPRESS	TX		04/24/2025	7.750	645,507		(280)				785,000	02/21/2025
100207109	CF	PLEASANT GROVE	UT		04/24/2025	6.250	369,903		86				530,000	02/24/2025
100207111	CF	VIRGINIA BEACH	VA		04/24/2025	7.125	218,658		(100)				316,000	02/25/2025
100207112	CF	COLORADO SPRINGS	CO		04/24/2025	7.750	320,582		(139)				399,000	02/21/2025
100207113	CF	NORTH LAS VEGAS	NV		04/24/2025	7.375	310,746		(147)				380,000	02/19/2025
100207114	CF	RIVERSIDE	CA		04/24/2025	7.250	470,135		(163)				615,000	02/25/2025
100207115		CHANDLER	AZ		04/24/2025	6.750	118,996		(81)				385,000	02/24/2025
100207116	CF	LEHI	UT		04/24/2025	6.990	480,713		(112)				595,000	02/27/2025
100207117	CF	ANTIOCH	CA		04/24/2025	7.750	495,715		(181)				615,000	02/26/2025
100207118	CF	CUMMING	GA		04/24/2025	6.875	276,165		(73)				390,000	02/25/2025
100207119	CF	VALRICO	FL		04/24/2025	7.625	329,592		(216)				395,000	02/25/2025
100207120		CHARLOTTE	NC		04/24/2025	7.750	326,411		(102)				360,000	02/25/2025
100207121		DENVER	CO		04/25/2025	7.875	409,243		(40)				511,000	04/01/2025
100207123	CF	NASHVILLE	TN		04/25/2025	7.125	838,560		(295)				1,250,000	03/28/2025
100207124	CF	LAKEWOOD	NJ		04/25/2025	7.000	504,164		(98)				1,350,000	03/28/2025
100207125	CF	CHULA VISTA	CA		04/25/2025	6.875	817,648		(323)				1,345,000	04/04/2025
100207126		WICHITA FALLS	TX		04/25/2025	7.250	137,961		(38)				215,000	04/03/2025
100207128	CF	SANTA CLARITA AREA	CA		04/28/2025	8.375	996,024		4				1,210,000	03/14/2025
100207130	CF	LOS ANGELES	CA		04/28/2025	7.375	824,859		(234)				1,050,000	03/13/2025
100207131	CF	SANTA CLARITA	CA		04/28/2025	7.375	933,792		(240)				1,228,000	03/14/2025
100207132	CF	CORAL GABLES	FL		04/28/2025	6.750	277,164		(37)				410,000	03/07/2025
100207133	CF	ESCONDIDO AREA	CA		04/28/2025	7.625	1,476,849		(487)				1,930,000	03/19/2025
100207134	CF	LA MESA	CA		04/28/2025	6.375	541,294		271				890,000	03/17/2025
100207135	CF	WEST COVINA	CA		04/28/2025	7.750	321,129		(178)				550,000	03/12/2025
100207137	CF	PEACHTREE CORNERS	GA		04/28/2025	7.125	387,361		(129)				507,000	03/07/2025
100207138	CF	KEY LARGO	FL		04/28/2025	7.375	380,481		(103)				590,000	03/10/2025
100207139	CF	GRANADA HILLS AREA	CA		04/28/2025	6.875	683,823		167				1,260,000	03/18/2025
100207140	CF	GRAND PRAIRIE	TX		04/28/2025	7.875	276,079		(149)				380,000	03/10/2025
100207141	CF	PORT ST. LUCIE	FL		04/28/2025	7.750	353,496		(158)				429,000	03/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100207142	CF	GARDEN GROVE	CA		04/28/2025	7.500	1,059,699		(349)				1,300,000	03/07/2025
100207144	CF	ESSINGTON	PA		04/28/2025	8.250	130,187		(70)				252,000	03/10/2025
100207145		WESTON	FL		04/28/2025	7.000	1,013,385		365				1,495,000	03/21/2025
100207146	CF	ANTELOPE	CA		04/28/2025	6.875	220,206		(21)				520,000	03/10/2025
100207147	CF	GLENDORA	CA		04/28/2025	6.875	735,631						1,050,000	03/10/2025
100207148		MIAMI	FL		04/28/2025	6.750	869,882		(22)				1,092,000	03/10/2025
100207149	CF	PRINCETON	TX		04/28/2025	7.375	339,645		(109)				420,000	03/14/2025
100207150	CF	SAN ANTONIO	TX		04/28/2025	8.125	208,370		(126)				285,000	03/12/2025
100207151		LOS ANGELES	CA		04/28/2025	7.625	333,034		(199)				635,000	03/14/2025
100207152	CF	FRESNO	CA		04/28/2025	6.875	302,087		1				380,000	03/11/2025
100207153	CF	SUWANEE	GA		04/28/2025	7.500	352,776		(112)				462,000	03/07/2025
100207154	CF	ESCONDIDO	CA		04/28/2025	7.500	491,862		(251)				680,000	03/18/2025
100207155	CF	LOS ANGELES SUN VALLEY AREA	CA		04/28/2025	7.250	356,679		(119)				830,000	03/17/2025
100207156	CF	ROWLAND HEIGHTS AREA	CA		04/28/2025	7.125	1,417,426		(511)				1,740,000	03/06/2025
100207157	CF	DENTON	TX		04/28/2025	7.250	345,869		(62)				430,000	03/07/2025
100207158	CF	NORTH LAS VEGAS	NV		04/28/2025	7.500	336,479		(138)				440,000	03/12/2025
100207159	CF	PINOLE	CA		04/28/2025	7.125	570,646		(52)				760,000	03/13/2025
100207160	CF	FORT WORTH	TX		04/28/2025	7.125	196,185		(53)				340,000	03/10/2025
100207161	CF	THOUSAND OAKS	CA		04/28/2025	7.000	780,002		(63)				1,200,000	03/11/2025
100207162	CF	TAMPA	FL		04/28/2025	7.000	419,479		(27)				525,000	03/14/2025
100207163	CF	LAKE ELSINORE	CA		04/28/2025	7.625	511,035		1,364				660,000	03/12/2025
100207164	CF	FORT WORTH	TX		04/28/2025	7.500	224,492		(126)				357,000	03/21/2025
100207165	CF	GLENDALE	CA		04/28/2025	7.375	1,856,365		(528)				2,500,000	03/12/2025
100207166	CF	OKLAHOMA CITY	OK		04/28/2025	7.875	332,029		(105)				472,000	03/10/2025
100207167	CF	ANTELOPE	CA		04/28/2025	6.875	343,861		(6)				495,000	03/17/2025
100207168	CF	SAN FRANCISCO	CA		04/28/2025	8.000	1,231,685		(518)				1,675,000	03/13/2025
100207169	CF	VERO BEACH	FL		04/28/2025	7.250	278,196		(64)				372,000	03/14/2025
100207170	CF	HIGHLANDS RANCH	CO		04/28/2025	7.125	201,731		(48)				534,000	03/14/2025
100207171	CF	REDWOOD CITY	CA		04/28/2025	7.000	2,892,791		(236)				4,450,000	03/10/2025
100207172	CF	SAN JOSE	CA		04/28/2025	7.125	805,855		(173)				1,326,000	03/12/2025
100207173	CF	BURLINGTON	KY		04/28/2025	7.375	367,378		(127)				480,000	03/14/2025
100207175	CF	LAKE SAINT LOUIS	MO		04/28/2025	7.250	344,390		(86)				458,500	03/12/2025
100207176		MIAMI	FL		04/28/2025	7.750	444,814		(159)				580,000	03/20/2025
100207177	CF	(ALTADENA AREA) PASADENA	CA		04/28/2025	6.875	998,504		(62)				1,760,000	03/20/2025
100207178	CF	LEWISVILLE	TX		04/28/2025	7.250	373,834		(91)				492,700	03/14/2025
100207179	CF	DAVIE	FL		04/28/2025	7.250	836,757		(294)				1,050,000	03/05/2025
100207180	CF	MANAHAWKIN	NJ		04/28/2025	7.500	874,238		(389)				1,360,000	03/07/2025
100207181		NOKOMIS	FL		04/28/2025	7.000	406,220		13				635,000	03/17/2025
100207182		EDMOND	OK		04/28/2025	6.875	192,137		(23)				314,000	03/14/2025
100207183		WHITTIER	CA		04/28/2025	7.375	1,560,495		(667)				1,900,000	03/06/2025
100207185	CF	CYPRESS	TX		04/28/2025	6.875	204,686		(58)				340,000	03/11/2025
100207186	CF	LAGUNA HILLS	CA		04/28/2025	6.875	2,365,559		(538)				3,400,000	03/04/2025
100207187	CF	HEMPSTEAD	TX		04/28/2025	6.750	868,462		(125)				2,550,000	02/26/2025
100207188	CF	SUMMERVILLE	SC		04/28/2025	7.375	226,930		(84)				290,000	03/11/2025
100207189	CF	LAUDERDALE LAKES	FL		04/28/2025	6.500	195,129		24				345,500	03/21/2025
100207190	CF	SUGAR HILL	GA		04/28/2025	7.125	523,820		(87)				708,000	03/14/2025
100207191	CF	LEXINGTON	SC		04/28/2025	8.000	342,969		(202)				485,000	03/11/2025
100207192	CF	MIAMI	FL		04/28/2025	7.250	396,247		(115)				530,000	03/10/2025
100207193		MERCED	CA		04/28/2025	6.875	400,971		2,300				610,000	03/05/2025
100207194	CF	KISSIMMEE	FL		04/28/2025	6.625	389,124		76				617,000	03/21/2025
100207195	CF	RALEIGH	NC		04/28/2025	6.625	300,329		20				486,000	03/05/2025
100207196		PORT CHARLOTTE	FL		04/28/2025	6.750	199,816		(14)				335,000	03/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100207197	CF	AUBREY	TX		04/28/2025	7.125	290,212		(77)				418,000	03/19/2025
100207198		SOUTH GATE	CA		04/28/2025	8.375	671,440		(378)				930,000	03/11/2025
100207199		SUFFERN	NY		04/28/2025	7.500	263,239		857				370,000	03/10/2025
100207201	CF	NORCROSS	GA		04/28/2025	7.875	281,161		(168)				415,000	03/10/2025
100207204		HOFFMAN ESTATES	IL		04/28/2025	7.625	202,689		(117)				330,000	03/17/2025
100207205	CF	LOUISVILLE	KY		04/28/2025	8.000	200,883		(150)				250,000	03/10/2025
100207206		ARLINGTON	TN		04/28/2025	6.750	211,086		(23)				410,000	03/06/2025
100207207	CF	BOLINGBROOK	IL		04/28/2025	7.500	483,476		(160)				650,000	03/07/2025
100207208		SAN LEANDRO	CA		04/28/2025	7.125	359,897		(82)				935,000	03/17/2025
100207209		LOWELL	MA		04/28/2025	7.000	650,609		(26)				870,000	03/10/2025
100207210		SCHENECTADY	NY		04/28/2025	6.750	153,258		46				225,000	03/07/2025
100207211		SAN ANTONIO	TX		04/28/2025	7.750	259,245		(112)				390,000	03/06/2025
100207212	CF	LAWRENCEVILLE	GA		04/28/2025	6.750	273,805		20				480,000	03/12/2025
100207213		CHICAGO	IL		04/28/2025	6.875	426,054		95				670,000	03/06/2025
100207214		GREENVILLE	TX		04/28/2025	6.750	190,858		30				300,000	03/13/2025
100207215		ST. PETERSBURG	FL		04/28/2025	6.875	319,325		(65)				588,000	03/06/2025
100207216		SOUTH BEND	IN		04/28/2025	6.750	136,972		21				199,000	03/05/2025
100207217	CF	COVINA AREA	CA		04/28/2025	7.375	504,765		1,835				762,360	03/10/2025
100207218		ROCHESTER	NY		04/28/2025	7.500	162,383		33				255,000	03/14/2025
100207219		PALMDALE	CA		04/28/2025	6.875	362,476		5				522,000	03/12/2025
100207220	CF	GLENDALE	AZ		04/28/2025	7.750	395,292		(178)				480,000	03/17/2025
100207221		MONUMENT	CO		04/28/2025	7.625	342,613		(159)				475,000	03/18/2025
100207222		SWAMPSCOTT	MA		04/28/2025	7.375	506,428		(57)				780,000	03/06/2025
100207223		WINNABOW	NC		04/28/2025	6.875	244,078		11				355,000	03/07/2025
100207225		VENICE	FL		04/28/2025	6.750	268,429		41				390,000	03/07/2025
100207226		BURKE	VA		04/28/2025	6.875	232,519		15				360,000	03/14/2025
100207227		CLEBURNE	TX		04/28/2025	6.875	167,401		(37)				292,000	03/06/2025
100207228		CHANDLER	AZ		04/28/2025	6.750	308,125		35				450,000	03/14/2025
100207229		LINCOLN	NE		04/28/2025	7.250	127,312		(7)				170,000	03/12/2025
100207230	CF	PHILADELPHIA	PA		04/28/2025	6.875	120,918		693				360,000	03/10/2025
100207232		MANCHESTER	TN		04/28/2025	7.250	147,698		(22)				226,000	03/12/2025
100207234	CF	OKLAHOMA CITY	OK		04/28/2025	7.250	354,921		(61)				470,000	03/07/2025
100207235	CF	AUBURN	MA		04/28/2025	6.625	69,669		3				375,000	03/14/2025
100207236		GARLAND	TX		04/28/2025	7.250	100,339		(25)				245,000	03/10/2025
100207237	CF	AVONDALE	AZ		04/28/2025	7.250	300,839		(89)				370,000	03/06/2025
100207238		CHICAGO	IL		04/28/2025	7.125	437,833		(35)				585,000	03/12/2025
100207239	CF	LILBURN	GA		04/28/2025	7.625	359,574		(135)				440,000	03/12/2025
100207240	CF	MOSES LAKE	WA		04/28/2025	7.750	293,640		(185)				385,000	03/17/2025
100207241		CHANDLER	AZ		04/28/2025	7.375	377,835		(108)				580,000	03/10/2025
100207242	CF	PHILADELPHIA	PA		04/28/2025	7.125	199,254		(41)				408,000	03/10/2025
100207243		KANSAS CITY	MO		04/28/2025	7.250	120,772		(20)				160,000	03/10/2025
100207244		WESTMINSTER	CA		04/28/2025	6.750	751,330		(84)				1,280,000	03/14/2025
100207247		PHILADELPHIA	PA		04/28/2025	6.875	277,238		33				440,000	03/17/2025
100207248	CF	SANTA ANA	CA		04/28/2025	7.500	633,654		(245)				825,000	03/10/2025
100207249		CINCINNATI	OH		04/28/2025	6.875	241,622		110				335,000	03/07/2025
100207250		JOPLIN	MO		04/28/2025	6.625	138,497		43				221,000	03/17/2025
100207251		DAVENPORT	FL		04/28/2025	6.750	330,968		2,354				505,000	03/11/2025
100207252		PHILADELPHIA	PA		04/28/2025	7.250	123,447		(58)				230,000	03/17/2025
100207253	CF	NORTH RICHLAND HILLS	TX		04/28/2025	7.375	405,576		(83)				505,000	03/18/2025
100207254		ORLANDO	FL		04/28/2025	7.375	304,983		(91)				415,000	03/12/2025
100207255		BUFFALO GROVE	IL		04/28/2025	7.000	270,132		(66)				440,000	03/13/2025
100207256		MESQUITE	TX		04/28/2025	7.000	120,072		(10)				160,000	03/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100207257	CF	FRYEBURG	ME		04/28/2025	7.375	218,708		(83)				290,000	03/18/2025
100207258		BATON ROUGE	LA		04/28/2025	7.000	222,297		6				299,500	03/12/2025
100207260	CF	LAFAYETTE	LA		04/28/2025	8.000	226,540		207				299,000	03/14/2025
100207261		BALCH SPRINGS	TX		04/28/2025	6.875	136,782		(15)				211,000	03/10/2025
100207262		LAS VEGAS	NV		04/28/2025	7.125	233,090		(93)				380,000	03/06/2025
100207265		SAN DIEGO	CA		04/28/2025	7.125	1,832,376		(616)				2,800,000	03/18/2025
100207266	CF	LAWRENCEVILLE	GA		04/28/2025	7.125	298,208		(56)				399,000	03/11/2025
100207268	CF	NORTH HOLLYWOOD AREA LOS ANGE	CA		04/28/2025	7.750	767,008		(365)				936,000	03/14/2025
100207269	CF	HENRICO	VA		04/28/2025	7.375	306,888		54				375,000	03/14/2025
100207270		GROTON	CT		04/28/2025	6.750	191,515		43				261,000	03/11/2025
100207271		ST. LOUIS	MO		04/28/2025	6.750	136,548		(8)				228,500	03/11/2025
100207272		FREEPORT	NY		04/28/2025	6.875	409,668		2,125				650,000	03/10/2025
100207273	CF	HOUSTON	TX		04/28/2025	7.250	202,747		(55)				255,000	03/14/2025
100207274		COLUMBUS	OH		04/28/2025	6.750	153,035		49				225,000	03/11/2025
100207275	CF	SACRAMENTO	CA		04/28/2025	7.625	396,684		(187)				574,000	03/12/2025
100207278		LINCOLN	AL		04/28/2025	6.750	143,762		20				203,000	03/17/2025
100207280		COOLBAUGH TOWNSHIP	PA		04/28/2025	9.250	168,407		(91)				215,000	12/13/2024
100207281		KATY	TX		04/28/2025	7.250	501,055		(62)				700,000	03/12/2025
100207282	CF	TUCSON	AZ		04/28/2025	6.250	325,942		178				455,000	03/21/2025
100207284		FLOWER MOUND	TX		04/28/2025	6.750	199,385		24				315,000	03/07/2025
100207285		MCKINNEY	TX		04/28/2025	7.000	420,650		(69)				758,000	03/14/2025
100207287	CF	NORTHRIDGE	CA		04/28/2025	7.374	1,353,808		(223)				1,920,000	03/16/2025
100207290		MOUNT HOLLY	NJ		04/28/2025	8.249	180,073		(77)				290,000	12/16/2024
100207292	CF	HOLT	MI		04/28/2025	7.500	266,090		(128)				322,900	02/28/2025
100207293	CF	MIAMI GARDENS	FL		04/28/2025	7.874	504,725		(154)				551,000	04/08/2025
100207295	CF	SCOTTSDALE	AZ		04/28/2025	7.749	1,824,697		(745)				2,222,000	04/04/2025
100207296	CF	RANCHO CORDOVA	CA		04/28/2025	7.624	386,795		(229)				465,000	04/03/2025
100207297	CF	MONSEY	NY		04/28/2025	7.124	969,838		(363)				1,275,000	03/28/2025
100207298	CF	WEST SACRAMENTO	CA		04/28/2025	7.125	380,825		(214)				460,000	04/03/2025
100207299	CF	MONROE	GA		04/28/2025	8.749	330,477		(112)				409,000	03/26/2025
100207301	CF	CHULA VISTA	CA		04/28/2025	7.750	628,564		(296)				815,000	03/14/2025
100207302	CF	PORTLAND	OR		04/28/2025	7.990	508,193		(254)				545,000	03/13/2025
100207303	CF	RANCHO SANTA MARGARITA	CA		04/28/2025	7.990	844,673		(400)				910,000	02/27/2025
100207304	CF	CLEARWATER	FL		04/28/2025	7.499	191,717		(98)				232,000	04/07/2025
100207305	CF	PHOENIX	AZ		04/28/2025	8.250	393,875		(217)				420,000	03/03/2025
100207307	CF	GLEN COVE	NY		04/28/2025	7.874	522,900		(275)				661,000	03/26/2025
100207309	CF	UXBRIDGE	MA		04/28/2025	7.624	483,116		(188)				588,900	03/26/2025
100207310	CF	EWING	NJ		04/28/2025	7.250	258,576		(160)				525,000	02/21/2025
100207311	CF	THOUSAND OAKS	CA		04/28/2025	7.375	1,276,180		(422)				1,472,000	03/13/2025
100207312	CF	NOVATO	CA		04/28/2025	7.125	2,448,566		(851)				3,000,000	03/11/2025
100207313	CF	DISCOVERY BAY	CA		04/28/2025	7.375	1,273,600		(541)				1,550,000	03/01/2025
100207314	CF	PORT ST LUCIE	FL		04/28/2025	8.375	269,199		(189)				470,000	03/06/2025
100207315	CF	GREENWOOD	IN		04/28/2025	8.499	441,066		(227)				530,000	03/04/2025
100207316	CF	WEST CHICAGO	IL		04/28/2025	7.499	153,559		(58)				460,000	03/03/2025
100207317	CF	HONOLULU	HI		04/28/2025	7.375	814,443		(249)				1,000,000	03/01/2025
100207318	CF	RICHMOND	TX		04/28/2025	7.250	321,773		(177)				445,795	03/14/2025
100207319	CF	BROOKLYN	NY		04/28/2025	7.499	3,122,452		(1,859)				5,000,000	03/10/2025
100207321	CF	LEESBURG	VA		04/29/2025	7.500	1,161,960		(638)				1,450,000	03/27/2025
100207322		NAPA	CA		04/29/2025	6.990	1,903,770		(651)				2,500,000	03/27/2025
100207323	CF	SAN ANTONIO	FL		04/29/2025	7.625	448,869		(249)				560,000	03/07/2025
100207324	CF	BOGART	GA		04/29/2025	6.750	250,212		(28)				617,000	02/25/2025
100207325	CF	TAMARAC	FL		04/29/2025	7.250	206,328		(104)				358,000	03/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100207326	CF	BURLINGTON	MA		04/29/2025	6.875	262,874		(83)				665,000	03/14/2025
100207327		OAKLAND PARK	FL		04/29/2025	7.500	300,503		(126)				450,000	03/11/2025
100207328		ORLANDO	FL		04/29/2025	6.750	153,450		11				270,000	03/24/2025
100207329		CINCINNATI	OH		04/29/2025	7.500	241,300		(87)				295,000	03/28/2025
100207330		HUNTINGTOWN	MD		04/29/2025	7.625	1,132,713		(248)				1,460,000	02/21/2025
100207331	CF	WHITTIER	CA		04/29/2025	6.990	669,789		181				1,075,000	02/25/2025
100207332	CF	PLAINFIELD	IL		04/29/2025	6.750	409,667		7				568,000	03/20/2025
100207333	CF	EL CENTRO	CA		04/29/2025	6.990	177,944		(68)				397,000	03/24/2025
100207334	CF	DENNIS PORT	MA		04/29/2025	6.990	330,623		(21)				490,000	03/22/2025
100207336		MALIBU	CA		04/29/2025	6.990	2,020,506		(208)				3,275,000	03/11/2025
100207337	CF	SUMMERVILLE	SC		04/29/2025	7.500	296,218		(119)				415,000	02/06/2025
100207338		MORENO VALLEY	CA		04/29/2025	7.875	484,834		(295)				587,000	02/19/2025
100207339	CF	ROGERS	AR		04/29/2025	7.500	556,868		(215)				683,000	02/20/2025
100207340	CF	PORT ST JOE	FL		04/29/2025	7.875	259,689		(115)				342,000	02/19/2025
100207341	CF	SANTA CLARITA	CA		04/29/2025	6.750	593,982		26				749,990	02/21/2025
100207342	CF	RANSON	WV		04/29/2025	6.875	150,622		(23)				335,000	02/26/2025
100207343		COVINGTON	GA		04/29/2025	7.875	286,084		(176)				873,000	03/11/2025
100207344	CF	TYLER	TX		04/29/2025	7.625	442,318		(251)				540,000	02/12/2025
100207345	CF	UPLAND	CA		04/29/2025	7.375	656,953		(342)				1,025,000	03/08/2025
100207346	CF	SAGLE	ID		04/29/2025	8.125	219,340		(129)				1,150,000	03/12/2025
100207347	CF	CALIFORNIA	MD		04/29/2025	7.500	168,923		(63)				228,000	03/07/2025
100207348	CF	BURLINGTON	KY		04/29/2025	8.250	329,668		(190)				372,000	02/28/2025
100207349	CF	MEMPHIS	TN		04/29/2025	7.125	154,886		(28)				205,000	02/28/2025
100207350	CF	MIAMI	FL		04/29/2025	6.990	527,400		(60)				860,000	03/12/2025
100207351	CF	ASHBURN	VA		04/29/2025	6.990	409,737		(513)				1,444,000	02/27/2025
100207352	CF	RIO RANCHO	NM		04/29/2025	7.750	156,611		(96)				235,000	03/19/2025
100207353	CF	LEANDER	TX		04/29/2025	6.990	318,025		(119)				526,000	02/28/2025
100207354	CF	HEMET	CA		04/29/2025	8.250	567,756		(231)				650,000	02/14/2025
100207355		OAKLAND	CA		04/29/2025	7.250	514,460		(234)				1,150,000	03/03/2025
100207356	CF	RICHMOND	KY		04/29/2025	7.250	194,966		(44)				350,000	03/14/2025
100207357	CF	NASHVILLE	TN		04/29/2025	7.625	468,679		(250)				575,000	03/06/2025
100207358		RANCHO CUCAMONGA	CA		04/29/2025	7.250	427,177		(202)				820,000	02/26/2025
100207359	CF	TROUTMAN	NC		04/29/2025	7.500	385,600		(157)				520,000	02/26/2025
100207360		BERNARDSVILLE	NJ		04/29/2025	7.500	453,760		(241)				640,000	03/20/2025
100207361		CAPE CORAL	FL		04/29/2025	6.990	719,021		(32)				1,100,000	03/11/2025
100207362	CF	FORT MYERS	FL		04/29/2025	7.750	439,462		(270)				527,000	03/11/2025
100207363	CF	IDAHO FALLS	ID		04/29/2025	7.750	359,937		(220)				565,000	03/12/2025
100207364	CF	RANCHO CUCAMONGA	CA		04/29/2025	6.990	1,151,859		(156)				1,650,000	03/07/2025
100207365	CF	MONROE	OH		04/29/2025	8.500	304,948		(173)				349,000	03/20/2025
100207367	CF	CAREFREE	AZ		04/29/2025	8.125	531,422		(237)				750,000	02/27/2025
100207368		JURUPA VALLEY	CA		04/29/2025	7.500	310,958		(184)				665,000	02/26/2025
100207369	CF	MANALAPAN	NJ		04/29/2025	8.500	130,629		(74)				790,000	03/18/2025
100207370		BARSTOW	CA		04/29/2025	7.500	368,437		(140)				490,000	02/26/2025
100207371	CF	ATLANTA	GA		04/29/2025	7.750	176,448		(108)				440,000	03/11/2025
100207373	CF	FORT WORTH	TX		04/29/2025	8.375	310,812		(151)				400,000	03/07/2025
100207374	CF	TAMARACK	ID		04/29/2025	7.375	215,998		(227)				605,000	03/19/2025
100207375	CF	FULLERTON	CA		04/29/2025	7.875	669,252		(405)				920,000	03/14/2025
100207376	CF	NEWTON	NC		04/29/2025	7.000	229,127		7				330,000	03/07/2025
100207377	CF	NASHVILLE	TN		04/29/2025	7.500	808,107		(522)				1,200,000	03/07/2025
100207378	CF	NEWTON	NC		04/29/2025	7.000	229,131		7				330,000	03/07/2025
100207379	CF	ALPHARETTA	GA		04/29/2025	7.250	574,800		(235)				834,000	03/20/2025
100207380	CF	NASHVILLE	TN		04/29/2025	7.750	683,166		(281)				950,000	03/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100207381	CF	NEWTON	NC		04/29/2025	7.000	229,202		6				330,000	03/07/2025
100207382	CF	NEWTON	NC		04/29/2025	7.000	228,977		9				330,000	03/07/2025
100207383	CF	DENVER	CO		04/29/2025	7.375	954,316		(117)				2,250,000	03/20/2025
100207384	CF	MIAMI	FL		04/29/2025	6.990	317,792		(63)				460,000	03/17/2025
100207385	CF	PERRIS	CA		04/29/2025	8.375	191,818		(110)				510,000	03/04/2025
100207386		CYPRESS	CA		04/29/2025	7.500	719,131		(383)				1,045,000	03/07/2025
100207387		LA PALMA	CA		04/29/2025	7.250	1,028,193		(518)	(1)			1,400,000	01/24/2025
100207388		GRANITE BAY	CA		04/29/2025	7.250	1,120,026		(516)				1,400,000	03/10/2025
100207389	CF	PACIFIC GROVE	CA		04/29/2025	7.250	1,285,097		(542)				1,600,000	03/18/2025
100207390	CF	SHERMAN OAKS	CA		04/29/2025	6.875	1,916,907		(304)				2,500,000	03/13/2025
100207391		FARMINGTON	UT		04/29/2025	6.990	512,007		(207)				915,000	03/20/2025
100207392	CF	PHOENIX	AZ		04/29/2025	7.250	254,264		(79)				350,000	03/10/2025
100207393	CF	LOS ANGELES	CA		04/29/2025	7.375	1,512,766		(778)				1,880,000	03/19/2025
100207394		LEAWOOD	KS		04/29/2025	7.375	509,648		(238)				670,000	02/21/2025
100207395		SAN MARCOS	CA		04/29/2025	9.750	674,138		(40)				865,000	02/22/2025
100207396	CF	PHILADELPHIA	PA		04/29/2025	7.500	311,105		(138)				425,000	03/07/2025
100207397	CF	PALOS HILLS	IL		04/29/2025	7.750	210,231		1,444				425,000	02/07/2025
100207398	CF	COLORADO SPRINGS	CO		04/29/2025	6.990	476,529		(156)				620,000	03/18/2025
100207399	CF	BROOKLYN	NY		04/29/2025	7.750	465,282		(227)				635,000	03/19/2025
100207400	CF	ELGIN	IL		04/29/2025	6.990	234,729		(99)				732,500	03/21/2025
100207402		SACRAMENTO	CA		04/29/2025	7.375	492,698		(211)				600,000	02/13/2025
100207403	CF	KANSAS CITY	MO		04/29/2025	6.990	174,089		(85)				275,000	03/13/2025
100207404		HOUSTON	TX		04/29/2025	8.375	338,629		(197)				945,000	01/23/2025
100207405	CF	MIAMI	FL		04/29/2025	6.875	304,366		(85)				500,000	03/14/2025
100207406	CF	DOUGLASVILLE	GA		04/29/2025	7.375	125,444		(70)				250,000	03/14/2025
100207407	CF	PALM BAY	FL		04/29/2025	7.375	237,940		(84)				335,000	03/13/2025
100207408	CF	MIAMI	FL		04/29/2025	6.875	298,601		8				430,000	03/26/2025
100207409	CF	MIAMI	FL		04/29/2025	6.990	224,517		(80)				400,000	03/18/2025
100207410	CF	COLUMBIA	SC		04/29/2025	7.250	154,496		(51)				202,000	03/26/2025
100207411	CF	SPARTA	NJ		04/29/2025	7.250	304,739		(86)				490,000	03/26/2025
100207412	CF	PHILADELPHIA	PA		04/29/2025	6.990	218,137		(74)				360,000	03/24/2025
100207413	CF	FORNEY	TX		04/29/2025	6.990	285,754		(43)				390,000	03/19/2025
100207415	CF	FERNANDINA BEACH	FL		04/29/2025	6.990	192,107		(76)				425,000	03/25/2025
100207417	CF	BETHESDA	MD		04/29/2025	7.250	1,789,983		(533)				2,200,000	02/28/2025
100207418	CF	WAUSAU	WI		04/29/2025	7.625	130,883		(73)				169,000	03/12/2025
100207419	CF	SHELBY	NC		04/29/2025	7.500	1,044,806		(144)				1,392,000	01/27/2025
100207420	CF	LIVERMORE	CA		04/29/2025	6.750	631,325		(117)				785,000	02/01/2025
100207421	CF	KELSEYVILLE	CA		04/29/2025	7.125	373,787		(168)				520,000	02/05/2025
100207422	CF	BATON ROUGE	LA		04/29/2025	7.375	209,366		(115)				410,000	02/06/2025
100207423	CF	NORTH CHESTERFIELD	VA		04/29/2025	7.125	246,080		(36)				345,000	02/28/2025
100207424	CF	HERALD	CA		04/29/2025	7.750	619,891		(309)				775,000	02/11/2025
100207425		CHICAGO	IL		04/29/2025	7.750	1,249,295		(720)				1,650,000	03/03/2025
100207426	CF	WAYZATA	MN		04/29/2025	7.250	1,321,588		(402)				2,595,000	02/24/2025
100207427		EAST ORANGE	NJ		04/29/2025	8.625	540,714		(275)				685,000	02/25/2025
100207428	CF	PHOENIX	AZ		04/29/2025	7.250	654,499		(188)				805,000	03/03/2025
100207429	CF	FRANKLIN	TN		04/29/2025	7.375	735,622		(280)				950,000	02/25/2025
100207430	CF	KANSAS CITY	KS		04/29/2025	7.875	109,537		(66)				150,000	03/06/2025
100207431	CF	ALBUQUERQUE	NM		04/29/2025	7.625	165,776		(88)				233,000	03/04/2025
100207432	CF	SAN BRUNO	CA		04/29/2025	7.250	560,740		(239)				1,355,000	02/19/2025
100207433	CF	GLENVILLE	NC		04/29/2025	7.500	2,788,274		(986)				3,900,000	02/28/2025
100207435	CF	PEEKSKILL	NY		04/29/2025	6.990	334,826		(97)				580,000	02/14/2025
100207436	CF	LAUREL	MD		04/29/2025	7.125	568,796		(304)				1,240,000	03/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100207437		AUSTIN	TX		04/29/2025	6.990	1,804,125		(751)				3,525,000	03/13/2025
100207438	CF	SOUTH AMBOY	NJ		04/29/2025	8.125	386,413		2,089				500,000	01/09/2025
100207439	CF	CORAL SPRINGS	FL		04/29/2025	7.625	688,045		(261)				840,000	03/03/2025
100207440	CF	REDONDO BEACH	CA		04/29/2025	7.875	493,404		(306)				618,000	03/05/2025
100207441	CF	MEMPHIS	TN		04/29/2025	7.375	224,602		(88)				292,000	03/11/2025
100207442	CF	WOODBRIDGE	VA		04/29/2025	7.875	551,342		(334)				660,000	03/14/2025
100207443	CF	LIVERPOOL	NY		04/29/2025	7.625	232,313		(110)				300,000	03/13/2025
100207444	CF	TORRINGTON	CT		04/29/2025	8.250	238,010		(139)				318,500	02/19/2025
100207446	CF	PLAINFIELD	NJ		04/29/2025	8.625	256,711		707				362,000	02/28/2025
100207447	CF	BATTLE CREEK	MI		04/29/2025	7.500	95,038		(39)				130,000	03/25/2025
100207448	CF	PHOENIX	AZ		04/29/2025	7.125	1,522,051		(159)				2,025,000	03/17/2025
100207449	CF	BLACK EAGLE	MT		04/29/2025	6.990	147,715		(32)				211,000	03/11/2025
100207451		GILBERT	AZ		04/29/2025	7.375	296,026		(6)				465,000	03/25/2025
100207452	CF	WHITTIER	CA		04/29/2025	7.125	383,029		(149)				930,000	03/18/2025
100207454	CF	VISALIA	CA		04/29/2025	7.125	493,403		(89)				700,000	02/10/2025
100207455		CHANDLER	AZ		04/29/2025	7.250	332,225		(10)				551,000	03/25/2025
100207457		GILBERT	AZ		04/29/2025	7.375	284,903		(19)				470,000	03/25/2025
100207458	CF	HAINESVILLE	IL		04/29/2025	7.990	188,156		(115)				225,000	03/27/2025
100207459	CF	SANTEE	CA		04/29/2025	8.125	835,203		(394)				1,010,000	02/14/2025
100207460	CF	SANTA ROSA	CA		04/29/2025	6.990	626,597		(217)				915,000	03/19/2025
100207462	CF	FORNEY	TX		04/29/2025	7.375	254,166		(80)				355,000	03/31/2025
100207463	CF	HIALEAH	FL		04/29/2025	7.250	650,865		(93)				810,000	02/14/2025
100207464	CF	WALLER	TX		04/29/2025	8.625	370,746		(206)				421,000	03/17/2025
100207465	CF	BUFORD	GA		04/29/2025	6.990	404,675		(152)				504,000	03/21/2025
100207466	CF	MARANA	AZ		04/29/2025	7.990	288,236		(173)				355,000	03/25/2025
100207467	CF	BONNEY LAKE	WA		04/29/2025	6.750	584,108		(51)				790,000	03/18/2025
100207468	CF	ESCONDIDO	CA		04/29/2025	6.990	638,145		(219)				796,000	03/28/2025
100207469	CF	DEERFIELD BEACH	FL		04/29/2025	6.990	334,896		(147)				435,000	03/24/2025
100207470	CF	KALISPELL	MT		04/29/2025	8.250	519,923		(308)				2,030,000	03/25/2025
100207471	CF	HILLSBORO	OR		04/29/2025	7.375	651,977		(314)				790,000	03/17/2025
100207472	CF	PANAMA CITY BEACH	FL		04/29/2025	8.125	313,343		(185)				375,000	03/21/2025
100207473	CF	DEERFIELD BEACH	FL		04/29/2025	6.990	178,607		(63)				222,000	03/07/2025
100207474	CF	FELTON	CA		04/29/2025	7.750	744,938		(412)				1,025,000	02/21/2025
100207475	CF	LAKELAND	TN		04/29/2025	6.875	487,603		(175)				660,000	03/12/2025
100207476	CF	RICHMOND	TX		04/29/2025	6.875	398,465		(100)				495,000	03/21/2025
100207477	CF	NIPOMO	CA		04/29/2025	8.500	940,375		(531)				1,175,000	03/14/2025
100207478	CF	COCOA	FL		04/29/2025	9.250	335,886		(174)				360,000	03/19/2025
100207479	CF	SAN FRANCISCO	CA		04/29/2025	6.990	655,770		(158)				840,000	03/19/2025
100207480	CF	MIAMI	FL		04/29/2025	7.125	717,487		(294)				1,250,000	03/20/2025
100207481	CF	HIALEAH	FL		04/29/2025	8.250	211,324		(123)				275,000	03/20/2025
100207482		HENRICO	VA		04/29/2025	6.990	210,723		(21)				275,000	03/28/2025
100207484	CF	HIALEAH	FL		04/29/2025	7.250	474,751		(112)				670,000	03/14/2025
100207485	CF	ARLINGTON HEIGHTS	IL		04/29/2025	7.500	258,250		(170)				550,000	03/21/2025
100207486	CF	LAND O' LAKES	FL		04/29/2025	6.990	368,376		(63)				525,000	03/25/2025
100207487	CF	BROOKLYN	NY		04/29/2025	7.000	1,424,765		77				2,300,000	02/19/2025
100207488		HAWLEY	PA		04/29/2025	8.625	340,124		(180)				435,000	03/19/2025
100207489		OSWEGO	IL		04/29/2025	7.375	215,077		(138)				275,000	02/07/2025
100207491		EVERETT	WA		04/29/2025	8.250	228,953		(144)				720,000	03/14/2025
100207492		TUSTIN	CA		04/29/2025	7.125	344,396		(177)				855,000	03/24/2025
100207494		LANSING	MI		04/29/2025	7.750	157,180		(92)				203,000	03/31/2025
100207495		TRENTON	NJ		04/29/2025	7.750	164,318		(102)				210,000	02/12/2025
100207496		BRIDGEPORT	CT		04/29/2025	7.500	255,905		(91)				385,000	03/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100207499		RAMONA	CA		04/29/2025	7.375	1,130,056		(481)				2,000,000	03/18/2025
100207500		KERMAN	CA		04/29/2025	6.875	276,824		(118)				422,000	03/31/2025
100207501		DOVER	NJ		04/29/2025	6.875	352,990		16				475,000	03/18/2025
100207502		SACRAMENTO	CA		04/29/2025	7.500	162,150		(72)				210,000	03/28/2025
100207504		HAMPTON	GA		04/29/2025	7.625	178,866		(95)				230,000	03/19/2025
100207505		HAYWARD	CA		04/29/2025	7.875	609,481		(301)				785,000	03/31/2025
100207506		TAMPA	FL		04/29/2025	6.500	210,929		(33)				356,000	03/31/2025
100207507		CALHOUN	GA		04/29/2025	7.500	308,690		(146)				399,000	03/31/2025
100207509		SALEM	OR		04/29/2025	8.500	320,417		(164)				393,200	03/28/2025
100207511		MIAMI	FL		04/29/2025	6.750	689,841		(197)				850,000	03/28/2025
100207514		RIVERDALE	GA		04/29/2025	7.250	172,656		(69)				225,000	03/31/2025
100207515		PUEBLO WEST	CO		04/29/2025	6.875	470,473		(178)				615,000	03/21/2025
100207516		ANTELOPE	CA		04/29/2025	7.500	351,970		(211)				565,000	03/31/2025
100207517		LOS ANGELES	CA		04/29/2025	7.750	517,010		(140)				1,050,000	03/31/2025
100207519		AUBURN	WA		04/29/2025	7.250	365,752		(157)				650,000	03/28/2025
100207520		FRISCO	TX		04/29/2025	6.999	303,977		(136)				385,000	03/31/2025
100207523		YPSILANTI	MI		04/29/2025	8.250	393,640		(143)				510,000	03/19/2025
100207524		HOMESTEAD	FL		04/29/2025	6.500	314,133		(52)				455,000	03/31/2025
100207526		HOUSTON	TX		04/29/2025	7.750	262,550		(161)				317,000	03/31/2025
100207527		CHARLOTTE	NC		04/29/2025	6.750	254,782		(89)				399,000	03/31/2025
100208941	CF	MONTEBELLO	CA		04/29/2025	8.125	287,419		(178)				710,000	04/08/2025
100208943	CF	OXNARD	CA		04/29/2025	6.999	336,916		(44)				610,000	04/14/2025
100208945	CF	CORONA	CA		04/29/2025	7.250	685,449		(227)				975,000	04/11/2025
100208946		LAS VEGAS	NV		04/29/2025	6.999	198,090		(27)				260,000	04/10/2025
100208947	CF	HYATTSVILLE	MD		04/29/2025	6.625	275,002		14				375,000	04/09/2025
100208948	CF	WINCHESTER	VA		04/29/2025	7.499	173,425		(86)				300,000	04/16/2025
100208949		CLERMONT	FL		04/29/2025	6.875	368,218		(7)				479,000	04/08/2025
100208950	CF	JURUPA VALLEY	CA		04/29/2025	6.375	332,078		10				530,000	03/27/2025
100208952		ORLAND	CA		04/29/2025	8.250	235,037		(137)				407,500	03/17/2025
100208953		ANTIOCH	TN		04/29/2025	8.999	145,064		(98)				212,000	03/28/2025
100208954	CF	LAWRENCEVILLE	GA		04/29/2025	6.499	246,680		12				371,000	04/09/2025
100208955	CF	TOMS RIVER	NJ		04/29/2025	7.499	417,499		(277)				695,000	04/04/2025
100208956	CF	NEPTUNE	NJ		04/29/2025	7.499	317,560		(164)				410,000	04/04/2025
100208957	CF	ONTARIO	OH		04/29/2025	6.625	112,334		(14)				224,000	04/01/2025
100208958		LINDSAY	CA		04/29/2025	6.499	133,271		43				215,000	04/11/2025
100208959	CF	ORLANDO	FL		04/29/2025	6.375	211,059		49				297,000	04/09/2025
100208960		OCEANSIDE	CA		04/29/2025	8.375	414,638		(112)				829,944	04/11/2025
100208961	CF	FAWNSKIN	CA		04/29/2025	7.250	208,860		(142)				557,000	04/07/2025
100208962	CF	DOWNEY	CA		04/29/2025	6.999	370,871		(200)				1,050,000	03/20/2025
100208964	CF	SACRAMENTO	CA		04/29/2025	6.999	328,345		(142)				550,000	03/26/2025
100208965		ELGIN	IL		04/29/2025	7.750	204,845		(122)				250,000	04/17/2025
100208966	CF	GLENDALE	CA		04/29/2025	6.625	641,509		(135)				1,600,000	04/16/2025
100208967	CF	HAYWARD	CA		04/29/2025	6.499	248,814		(6)				625,000	03/25/2025
100208968		OWASSO	OK		04/29/2025	7.375	104,199		(54)				131,000	02/28/2025
100208969		NEW ORLEANS	LA		04/29/2025	6.999	195,768		41				250,000	03/27/2025
100208970	CF	PETERSBURG	VA		04/29/2025	7.375	137,603		(71)				177,500	02/27/2025
100208971	CF	ORLANDO	FL		04/29/2025	7.750	315,670		(176)				385,000	03/03/2025
100208973		ODESSA	TX		04/29/2025	6.625	170,123		16				215,725	04/08/2025
100208974		DYER	IN		04/29/2025	6.999	262,611		(6)				349,000	04/07/2025
100208975	CF	BOURNE	MA		04/29/2025	7.499	345,385		(219)				420,000	03/05/2025
100208976	CF	HUNTINGTON PARK	CA		04/29/2025	6.999	626,416		(439)				1,000,000	04/03/2025
100208977	CF	SAN MATEO	CA		04/29/2025	6.500	1,139,398		(201)				1,470,000	03/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100208978	CF	LOS ANGELES	CA		04/29/2025	6.375	285,300		(49)				820,000	04/09/2025
100208979		VISALIA	CA		04/29/2025	6.875	411,429		45				596,000	03/18/2025
100208980	CF	SAN DIEGO	CA		04/29/2025	6.625	1,008,536		(210)				1,300,000	03/25/2025
100208982	CF	COSTA MESA	CA		04/29/2025	6.499	1,324,479		(64)				1,775,000	04/10/2025
100208983	CF	ESCONDIDO	CA		04/29/2025	7.999	585,285		(181)				675,000	04/07/2025
100208985	CF	TULALIP	WA		04/29/2025	7.999	693,760		(290)				750,000	04/09/2025
100208986	CF	LOS ALTOS	CA		04/29/2025	7.499	3,865,665		(454)				5,500,000	04/04/2025
100208987		VICTORIA	MN		04/29/2025	7.250	403,653		(199)				490,000	03/17/2025
100208988	CF	LOS ANGELES	CA		04/29/2025	6.625	582,460		(159)				850,000	04/01/2025
100208989	CF	OCALA	FL		04/29/2025	6.999	224,398		(119)				295,000	04/08/2025
100208990	CF	ANTIOCH	CA		04/29/2025	6.999	411,511		(192)				605,000	04/08/2025
100208991	CF	CHULA VISTA	CA		04/29/2025	7.999	702,504		(220)				920,000	04/11/2025
100208992	CF	CARPINTERIA	CA		04/29/2025	7.250	578,766		(317)				805,000	03/15/2025
100208993	CF	JURUPA VALLEY	CA		04/29/2025	6.499	839,352		(116)				1,050,000	04/08/2025
100209156	CF	TRACY	CA		04/30/2025	7.375	855,177		(272)				1,049,000	03/28/2025
100209157	CF	O FALLON	MO		04/30/2025	7.875	165,735		(70)				215,000	04/03/2025
100209159		OAKLAND	CA		04/30/2025	7.500	745,065		(258)				912,000	03/31/2025
100209160	CF	SAINT LOUIS	MO		04/30/2025	8.000	146,471		(59)				190,000	04/02/2025
100209161	CF	EASTVALE	CA		04/30/2025	7.625	825,630		(303)				1,190,000	03/29/2025
100209162	CF	REHOBOTH BEACH	DE		04/30/2025	6.750	1,260,811		108				3,093,000	04/02/2025
100209164	CF	DALLAS	GA		04/30/2025	7.125	701,967		(99)				875,000	04/02/2025
100209165	CF	AUSTIN	TX		04/30/2025	7.000	754,876		(124)				1,450,000	04/03/2025
100209166	CF	JACKSONVILLE	FL		04/30/2025	7.500	227,221		(91)				278,000	04/07/2025
100209167	CF	MERCED	CA		04/30/2025	7.875	188,088		(119)				226,000	04/03/2025
100209169	CF	LAS VEGAS	NV		04/30/2025	7.000	360,401		(53)				475,000	04/01/2025
100209171	CF	GREENVILLE	SC		04/30/2025	7.000	237,212		53				346,000	04/03/2025
100209172	CF	HOMESTEAD	FL		04/30/2025	7.875	268,963		(120)				290,000	04/07/2025
100209174	CF	THE VILLAGES	FL		04/30/2025	7.375	162,988		(27)				233,000	04/03/2025
100209175	CF	BULLHEAD CITY	AZ		04/30/2025	8.500	269,526		(159)				385,000	04/05/2025
100209176	CF	OURAY	CO		04/30/2025	7.500	292,740		(399)				635,000	04/01/2025
100209177	CF	TEMECULA	CA		04/30/2025	6.750	545,045		30				1,330,000	04/02/2025
100209178	CF	RUPERT	ID		04/30/2025	7.875	381,313		(89)				477,000	03/31/2025
100209179	CF	JULIAN	CA		04/30/2025	8.375	867,645		(375)				1,050,000	03/28/2025
100209180	CF	MIDLAND	TX		04/30/2025	6.500	230,851		120				375,000	03/31/2025
100209182	CF	HOBE SOUND	FL		04/30/2025	7.125	508,870		(104)				635,000	04/03/2025
100209184	CF	TURLOCK	CA		04/30/2025	7.125	493,204		(43)				620,000	03/28/2025
100209185	CF	SPRING	TX		04/30/2025	6.875	501,852		(13)				720,000	04/04/2025
100209187	CF	PLAINFIELD	IL		04/30/2025	7.500	382,681		(112)				475,000	03/31/2025
100209188	CF	SAINT PETERSBURG	FL		04/30/2025	8.000	453,378		(124)				500,000	03/31/2025
100209189	CF	TRACY	CA		04/30/2025	8.875	490,695		(277)				590,000	03/17/2025
100209190		STAR	ID		04/30/2025	7.625	236,829		(138)				363,000	03/21/2025
100209191	CF	BAKERSFIELD	CA		04/30/2025	7.500	135,362		(53)				175,000	03/31/2025
100209192		PALMER LAKE	CO		04/30/2025	7.500	538,801		(169)				670,000	03/20/2025
100209193	CF	MC LEAN	VA		04/30/2025	7.125	802,105		(138)				1,250,000	03/27/2025
100209194	CF	HOUSTON	TX		04/30/2025	7.500	148,000		(21)				210,000	04/10/2025
100209195	CF	FORESTHILL	CA		04/29/2025	6.250	351,855		55				460,000	03/24/2025
100209196	CF	OKLAHOMA CITY	OK		04/29/2025	5.990	174,204		59				247,000	03/21/2025
100209197	CF	DURHAM	NC		04/29/2025	6.250	396,957		11				555,000	03/11/2025
100209198	CF	SACRAMENTO	CA		04/29/2025	6.499	333,403		(57)				552,500	03/29/2025
100209199	CF	DURHAM	NC		04/29/2025	5.125	330,828		379				500,000	03/12/2025
100209200	CF	DOUGLASVILLE	GA		04/29/2025	5.990	275,452		105				400,000	02/28/2025
100209201	CF	ROCKLIN	CA		04/29/2025	6.375	504,563		(43)				815,000	03/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209202		MCKINNEY	TX		04/29/2025	4.990	453,791		706				635,000	03/20/2025
100209203	CF	DURHAM	NC		04/29/2025	5.250	279,587		298				414,000	03/14/2025
100209204	CF	LATHROP	CA		04/29/2025	5.990	434,879		198				629,000	03/04/2025
100209205	CF	APEX	NC		04/29/2025	5.250	272,035		272				406,000	03/18/2025
100209206	CF	BOISE	ID		04/29/2025	5.990	410,878		259				540,000	03/20/2025
100209207	CF	GASTONIA	NC		04/29/2025	6.375	157,332		21				240,000	03/21/2025
100209208	CF	MANTECA	CA		04/29/2025	5.990	505,841		322				666,000	03/03/2025
100209209	CF	PALM DESERT	CA		04/29/2025	6.124	581,346		62				785,000	04/04/2025
100209210	CF	COLUMBUS	OH		04/29/2025	6.499	208,881		35				305,000	03/26/2025
100209211	CF	LAS VEGAS	NV		04/29/2025	6.500	460,254		(12)				585,000	03/17/2025
100209212	CF	DURHAM	NC		04/29/2025	6.499	311,445		(37)				420,000	03/27/2025
100209213	CF	LAVA HOT SPRINGS	ID		04/29/2025	6.500	735,266		34				928,000	03/14/2025
100209214	CF	LONGMONT	CO		04/29/2025	6.625	348,561		(98)				530,000	04/04/2025
100209215	CF	RENO	NV		04/29/2025	6.624	364,186		(70)				550,000	04/07/2025
100209216	CF	ATLANTA	GA		04/29/2025	6.499	338,627		(1)				525,000	03/25/2025
100209217	CF	DENVER	CO		04/29/2025	6.624	485,666		(97)				702,000	03/25/2025
100209218	CF	BELLEVILLE	NJ		04/29/2025	6.499	565,354		(51)				910,000	03/28/2025
100209219	CF	SALT LAKE CITY	UT		04/29/2025	6.624	469,259		(88)				648,000	03/18/2025
100209221	CF	CHARLOTTE	NC		04/29/2025	6.500	308,349		(46)				411,500	03/06/2025
100209223	CF	ELK GROVE VILLAGE	IL		04/29/2025	6.500	256,142		(46)				395,000	03/20/2025
100209224	CF	WESTFIELD	IN		04/29/2025	6.624	280,978		(67)				385,000	04/07/2025
100209225	CF	GARDENA	CA		04/29/2025	6.500	725,840		10				975,000	03/07/2025
100209226	CF	CHULA VISTA	CA		04/29/2025	6.500	848,206		(41)				1,375,000	03/19/2025
100209227	CF	DULUTH	GA		04/29/2025	6.624	334,637		(87)				540,000	03/31/2025
100209228	CF	VISALIA	CA		04/29/2025	6.624	263,916		(36)				329,000	04/04/2025
100209229	CF	CHULA VISTA	CA		04/29/2025	6.624	472,602		(94)				720,000	04/02/2025
100209230	CF	ATLANTIC CITY	NJ		04/29/2025	6.625	603,897		(111)				970,000	03/18/2025
100209231	CF	GARDNERVILLE	NV		04/29/2025	6.624	493,012		(66)				660,000	03/12/2025
100209232		FORT LAUDERDALE	FL		04/29/2025	6.625	286,245		(68)				430,000	03/21/2025
100209233	CF	THORNTON	CO		04/29/2025	6.625	373,475		(25)				505,000	03/19/2025
100209234	CF	RIVERSIDE	CA		04/29/2025	6.625	580,671		(110)				770,000	03/24/2025
100209235	CF	DAWSONVILLE	GA		04/29/2025	6.625	296,177		(66)				401,000	03/10/2025
100209236	CF	TOLLESON	AZ		04/29/2025	6.625	297,020		(56)				410,000	03/18/2025
100209237	CF	SHELBYVILLE	TN		04/29/2025	6.625	265,037		(61)				361,000	03/17/2025
100209238	CF	NORRISTOWN	PA		04/29/2025	6.624	258,623		(30)				356,000	04/02/2025
100209239	CF	PARRISH	FL		04/29/2025	6.625	292,403		(22)				379,000	02/28/2025
100209240	CF	BURLINGTON	NC		04/29/2025	6.625	292,570		(56)				417,000	03/07/2025
100209241	CF	FREDERICKSBURG	VA		04/29/2025	6.625	236,264		(57)				333,000	03/17/2025
100209242	CF	FRESNO	CA		04/29/2025	6.625	322,599		(52)				428,425	02/26/2025
100209243	CF	FUQUAY VARINA	NC		04/29/2025	6.750	281,587		(86)				415,000	04/03/2025
100209244	CF	SANTA ROSA	CA		04/29/2025	6.750	564,283		(150)				875,000	03/25/2025
100209245	CF	INNSBROOK	MO		04/29/2025	6.750	266,882		(87)				375,000	03/14/2025
100209246	CF	RIVERSIDE	CA		04/29/2025	6.750	507,619		(146)				715,000	03/13/2025
100209247	CF	FRESNO	CA		04/29/2025	6.750	404,440		(114)				610,000	03/27/2025
100209248	CF	ELK GROVE	CA		04/29/2025	6.750	394,038		(111)				565,000	03/26/2025
100209249	CF	HURRICANE	UT		04/29/2025	6.750	467,714		(83)				627,000	03/25/2025
100209251	CF	NEW BERLIN	WI		04/29/2025	6.750	280,316		(86)				372,000	03/21/2025
100209252	CF	YOUNGSVILLE	LA		04/29/2025	6.750	234,461		(76)				308,000	03/27/2025
100209253	CF	WEST CHESTER	PA		04/29/2025	6.750	532,029		(88)				706,000	03/31/2025
100209254	CF	WENDELL	NC		04/29/2025	6.750	319,675		(60)				425,000	03/26/2025
100209255	CF	FORNEY	TX		04/29/2025	6.750	244,315		(72)				330,000	03/06/2025
100209256	CF	LONGMONT	CO		04/29/2025	6.750	360,649		(95)				490,000	04/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209257	CF	NASHVILLE	TN		04/29/2025	6.750	247,104		(51)				375,000	03/17/2025
100209258	CF	CINCINNATI	OH		04/29/2025	6.750	378,102		(78)				542,000	03/28/2025
100209261		BRENTWOOD	TN		04/29/2025	6.825	278,336		(116)				430,000	03/21/2025
100209262	CF	RALEIGH	NC		04/29/2025	6.750	293,969		(47)				391,000	03/03/2025
100209263	CF	WORCESTER	MA		04/29/2025	6.750	547,544		(101)				727,000	03/19/2025
100209264		ALEXANDRIA	VA		04/29/2025	6.825	819,795		(260)				1,259,000	03/14/2025
100209266	CF	MIAMI	FL		04/29/2025	6.750	918,030		(177)				1,450,000	04/01/2025
100209267	CF	MISSION VIEJO	CA		04/29/2025	6.875	421,696		(131)				605,000	03/20/2025
100209269	CF	CARLSBAD	CA		04/29/2025	6.875	769,189		(241)				1,083,107	02/24/2025
100209270	CF	BEVERLY HILLS	CA		04/29/2025	6.875	1,706,007		(324)				2,425,000	02/28/2025
100209271	CF	FRISCO	TX		04/29/2025	6.875	345,945		(118)				503,000	02/03/2025
100209272	CF	SANTA CRUZ	CA		04/29/2025	6.875	634,907		(176)				897,000	03/14/2025
100209273	CF	BOSTON	MA		04/29/2025	6.875	705,084		(113)				936,000	04/03/2025
100209274	CF	GOLD BAR	WA		04/29/2025	6.875	680,627		(144)				900,000	03/28/2025
100209276	CF	SIMI VALLEY	CA		04/29/2025	6.875	604,078		(126)				806,000	03/18/2025
100209277	CF	NORTH MYRTLE BEACH	SC		04/29/2025	6.875	520,937		(145)				690,000	03/20/2025
100209278	CF	DELAWARE	OH		04/29/2025	6.875	266,013		(84)				350,000	03/27/2025
100209279	CF	ESTERO	FL		04/29/2025	6.875	381,838		(130)				500,000	03/24/2025
100209280	CF	OSWEGO	IL		04/29/2025	6.875	96,339		(164)	(1)			335,000	03/31/2025
100209281	CF	PHILADELPHIA	PA		04/29/2025	6.875	532,190		(147)				700,000	03/14/2025
100209282	CF	GULF SHORES	AL		04/29/2025	6.875	314,393		(65)				405,000	03/20/2025
100209283	CF	KENNESAW	GA		04/29/2025	6.875	348,602		(103)				469,000	03/17/2025
100209284	CF	TUCSON	AZ		04/29/2025	6.875	368,117		(94)				460,000	03/19/2025
100209285	CF	SAINT GEORGE ISLAND	FL		04/29/2025	6.875	684,526		(246)				975,000	03/19/2025
100209286	CF	COCOA BEACH	FL		04/29/2025	6.875	614,569		(145)				775,000	03/21/2025
100209287	CF	TEMPLE TERRACE	FL		04/29/2025	6.875	324,598		(93)				400,000	04/01/2025
100209289	CF	JEFFERSON	CO		04/29/2025	6.975	440,206		(162)				619,000	03/07/2025
100209290	CF	TUCSON	AZ		04/29/2025	6.875	247,000		(32)				308,000	03/17/2025
100209291		SACRAMENTO	CA		04/29/2025	6.875	370,218		(126)				485,000	03/29/2025
100209292	CF	HANOVER PARK	IL		04/29/2025	6.875	319,386		(91)				427,000	04/10/2025
100209293	CF	SPRINGFIELD	VA		04/29/2025	6.975	345,526		(197)				690,000	02/06/2025
100209294	CF	EMLENTON	PA		04/29/2025	6.990	592,585		(218)				950,000	03/28/2025
100209295	CF	HAYWARD	CA		04/29/2025	6.875	767,222		(166)				950,000	03/14/2025
100209296	CF	BERLIN	MD		04/29/2025	6.990	394,827		(50)				508,000	03/14/2025
100209297		HOWELL	NJ		04/29/2025	6.875	612,485		(176)				805,000	03/18/2025
100209298	CF	SILVER SPRING	MD		04/29/2025	6.990	531,077		(127)				703,000	03/10/2025
100209300	CF	WEBSTER	MA		04/29/2025	6.990	362,833		(69)				555,000	03/12/2025
100209301	CF	ARVIN	CA		04/29/2025	6.875	294,460		(97)				386,000	03/04/2025
100209302		WINNSBORO	TX		04/29/2025	6.990	311,114		(116)				460,000	02/27/2025
100209303	CF	KISSIMMEE	FL		04/29/2025	6.875	231,541		(59)				305,000	03/27/2025
100209304	CF	NELLYSFORD	VA		04/29/2025	6.990	367,233		(139)				500,000	03/18/2025
100209305	CF	WINTHROP	ME		04/29/2025	6.990	347,467		(116)				460,000	03/19/2025
100209306	CF	MIAMI	FL		04/29/2025	6.990	530,995		(128)				700,000	04/01/2025
100209307	CF	ELLIJAY	GA		04/29/2025	6.990	621,276		(216)				845,000	03/19/2025
100209308	CF	PORT HUENEME	CA		04/29/2025	6.990	499,610		(175)				655,000	03/18/2025
100209309	CF	LAKE HAVASU CITY	AZ		04/29/2025	6.990	420,560		(160)				553,000	03/18/2025
100209310	CF	DAYTON	NV		04/29/2025	6.990	430,358		(124)				530,000	03/17/2025
100209311	CF	SEATTLE	WA		04/29/2025	6.990	579,026		(223)	(1)			820,000	03/20/2025
100209312	CF	PHOENIX	AZ		04/29/2025	6.990	245,439		(97)				350,000	03/24/2025
100209313	CF	BUCKEYE	AZ		04/29/2025	6.990	252,610		(78)				335,000	03/24/2025
100209314		HARRISON	NJ		04/29/2025	6.990	758,573		(212)				1,000,000	02/28/2025
100209315	CF	LOS ANGELES	CA		04/29/2025	6.990	659,853		(201)				1,020,000	02/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209317	CF	RALEIGH	NC		04/29/2025	6.999	317,298		(115)				430,000	03/26/2025
100209318	CF	SAN TAN VALLEY	AZ		04/29/2025	6.999	316,554		(95)				390,000	04/15/2025
100209319	CF	OAKLAND	CA		04/29/2025	6.990	274,346		(92)				475,000	03/12/2025
100209320	CF	NORTH HIGHLANDS	CA		04/29/2025	6.990	264,533		(80)				385,000	03/02/2025
100209321	CF	NORTH HOLLYWOOD	CA		04/29/2025	6.999	632,429		(194)				850,000	03/28/2025
100209322	CF	HAYWARD	CA		04/29/2025	6.999	701,774		(222)				920,000	03/12/2025
100209323	CF	NATIONAL CITY	CA		04/29/2025	6.999	567,322		(150)				800,000	04/01/2025
100209324	CF	HOLLISTER	CA		04/29/2025	7.000	576,352		(181)				715,000	03/14/2025
100209325	CF	LINCOLN	NE		04/29/2025	7.000	253,809		(111)				330,000	03/11/2025
100209326		YANCEYVILLE	NC		04/29/2025	7.000	271,851		(94)				394,000	02/27/2025
100209327	CF	SPARKS	NV		04/29/2025	7.050	512,862		(202)				703,700	03/04/2025
100209328	CF	ENOREE	SC		04/29/2025	7.000	472,412		(145)				700,000	03/14/2025
100209329	CF	FARMERS BRANCH	TX		04/29/2025	7.000	395,608		(110)				490,000	02/07/2025
100209330	CF	MANTECA	CA		04/29/2025	7.100	466,237		(194)				650,000	03/08/2025
100209332	CF	VISALIA	CA		04/29/2025	7.000	267,089		(94)				365,000	03/18/2025
100209333	CF	BERWYN	PA		04/29/2025	7.124	350,442		(118)				463,000	03/20/2025
100209334	CF	COLTEWAH	TN		04/29/2025	7.125	383,081		(143)				500,000	03/19/2025
100209335	CF	MOAB	UT		04/29/2025	7.125	386,401		(136)				505,000	03/20/2025
100209336	CF	ALEXANDRIA	VA		04/29/2025	7.125	431,380		(93)				540,000	03/19/2025
100209337	CF	VISALIA	CA		04/29/2025	7.125	303,736		(129)				395,000	03/20/2025
100209338		GLEN ALLEN	VA		04/29/2025	7.124	319,057		(119)				425,000	03/18/2025
100209339	CF	APOLLO BEACH	FL		04/29/2025	7.125	366,548		(145)				478,000	03/26/2025
100209340	CF	MINT HILL	NC		04/29/2025	7.125	271,224		(149)				436,000	03/07/2025
100209342		PFLUGERVILLE	TX		04/29/2025	7.124	323,329		(93)				432,000	02/27/2025
100209343	CF	ANTIOCH	CA		04/29/2025	7.125	283,098		(476)	(2)			845,000	03/10/2025
100209344	CF	ALBUQUERQUE	NM		04/29/2025	7.125	438,093		(145)				605,000	03/27/2025
100209345	CF	SAINT LOUIS	MO		04/29/2025	7.125	344,413		(126)				495,000	04/07/2025
100209346	CF	NOBLESVILLE	IN		04/29/2025	6.875	312,081		(100)				425,000	04/07/2025
100209348	CF	BAKERSFIELD	CA		04/29/2025	7.125	265,965		(121)				360,000	03/04/2025
100209349	CF	RUSH CITY	MN		04/29/2025	7.250	246,365		(102)				395,000	03/28/2025
100209350	CF	MANTECA	CA		04/29/2025	7.250	472,170		(233)				655,000	02/21/2025
100209351		DAVENPORT	FL		04/29/2025	7.250	209,983		(303)	(1)			467,000	03/14/2025
100209352	CF	INDIO	CA		04/29/2025	7.125	322,420		(133)				420,000	03/10/2025
100209353	CF	SEASIDE HEIGHTS	NJ		04/29/2025	7.250	557,988		(260)				835,000	02/10/2025
100209354	CF	FRESNO	CA		04/29/2025	7.125	419,205		(125)				590,000	03/26/2025
100209355	CF	MARANA	AZ		04/29/2025	7.250	291,798		(138)				385,000	03/18/2025
100209357	CF	PRINCETON	TX		04/29/2025	7.125	280,078		(78)				413,000	03/31/2025
100209358	CF	BOTHELL	WA		04/29/2025	7.250	684,042		(174)				900,000	03/24/2025
100209359	CF	LAKELAND	FL		04/29/2025	7.250	289,740		(99)				379,000	04/08/2025
100209360		REDMOND	WA		04/29/2025	7.250	1,051,580		(383)				1,375,000	02/25/2025
100209361	CF	ORO VALLEY	AZ		04/29/2025	7.250	365,486		(103)				450,000	03/20/2025
100209362	CF	LAS VEGAS	NV		04/29/2025	7.250	584,406		(214)				763,442	02/14/2025
100209363	CF	VERO BEACH	FL		04/29/2025	7.250	266,726		(113)				335,000	03/13/2025
100209364	CF	BROKEN BOW	OK		04/29/2025	7.250	505,356		(241)				721,000	03/21/2025
100209365	CF	SURF CITY	NC		04/29/2025	7.250	481,956		(173)				591,000	03/12/2025
100209366	CF	BIG BEAR CITY	CA		04/29/2025	7.250	243,336		(111)				296,000	03/14/2025
100209367		EGG HARBOR CITY	NJ		04/29/2025	7.250	329,244		(122)				435,000	02/10/2025
100209368	CF	TROUTMAN	NC		04/29/2025	7.275	308,511		(141)				400,000	03/05/2025
100209369	CF	LAKEWOOD	NJ		04/29/2025	7.250	568,893		(164)				800,000	03/27/2025
100209370		PEORIA	AZ		04/29/2025	7.250	311,837		(92)				409,000	03/20/2025
100209371	CF	ZEPHYRHILLS	FL		04/29/2025	7.250	295,180		(147)				410,000	03/17/2025
100209372	CF	ASHEVILLE	NC		04/29/2025	7.300	253,985		(108)				340,000	03/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209373		GARDNER	MA		04/29/2025	7.325	443,933		(159)				584,000	02/07/2025
100209374	CF	KEAAU	HI		04/29/2025	7.350	319,485		(140)				425,000	02/05/2025
100209375	CF	SANTA CLARA	UT		04/29/2025	7.374	606,442		(304)				810,000	03/17/2025
100209376		CHICAGO	IL		04/29/2025	7.374	309,625		(155)				570,000	03/19/2025
100209377	CF	JUNEAU	AK		04/29/2025	7.325	332,288		(148)				485,000	02/21/2025
100209378	CF	SUNLAND PARK	NM		04/29/2025	7.374	274,508		(151)				360,000	03/18/2025
100209379	CF	REHOBOTH BEACH	DE		04/29/2025	7.375	318,604		(175)				450,000	03/12/2025
100209380	CF	CLEVELAND	OH		04/29/2025	7.375	339,051		(123)				474,000	03/06/2025
100209381	CF	FORNEY	TX		04/29/2025	7.374	273,725		(123)				345,000	03/07/2025
100209383		COLUMBUS	OH		04/29/2025	7.375	271,945		(150)				375,000	03/14/2025
100209384	CF	TALLAHASSEE	FL		04/29/2025	7.375	259,696		(124)				360,000	03/28/2025
100209386	CF	ENGLEWOOD	CO		04/29/2025	7.375	319,594		(152)				425,000	02/13/2025
100209387	CF	FULLERTON	CA		04/29/2025	7.375	385,970		(178)				510,000	03/07/2025
100209388	CF	OCEAN CITY	NJ		04/29/2025	7.375	556,753		(217)				730,000	03/14/2025
100209389	CF	AUSTIN	TX		04/29/2025	7.375	751,731		(344)				980,000	02/14/2025
100209390	CF	RILLITO	AZ		04/29/2025	7.375	241,905		(97)				318,000	02/27/2025
100209391	CF	SPRING	TX		04/29/2025	7.375	287,586		(128)				350,000	04/04/2025
100209392	CF	STUART	FL		04/29/2025	7.375	564,077		(240)				760,000	02/24/2025
100209393	CF	ROANOKE	VA		04/29/2025	7.375	235,319		(118)				285,000	03/13/2025
100209394	CF	TARPON SPRINGS	FL		04/29/2025	7.375	740,174		(253)				947,000	03/27/2025
100209395	CF	LAS VEGAS	NV		04/29/2025	7.375	390,750		(175)				475,000	03/14/2025
100209396	CF	SPRING HILL	FL		04/29/2025	7.375	506,158		(209)				635,000	04/03/2025
100209397	CF	RALEIGH	NC		04/29/2025	7.375	259,696		(233)	(1)			399,000	03/06/2025
100209398	CF	PALM COAST	FL		04/29/2025	7.375	297,704		(140)				375,000	02/24/2025
100209399	CF	RALEIGH	NC		04/29/2025	7.375	268,018		(129)				328,000	03/06/2025
100209400	CF	HENDERSONVILLE	NC		04/29/2025	7.375	368,004		(170)				465,000	03/03/2025
100209401	CF	EL PASO	TX		04/29/2025	7.375	303,206		(134)				385,600	03/07/2025
100209402	CF	AUBREY	TX		04/29/2025	7.375	267,232		(118)				335,000	03/27/2025
100209403	CF	PIKESVILLE	MD		04/29/2025	7.375	367,627		(176)				530,000	02/24/2025
100209404	CF	PIKESVILLE	MD		04/29/2025	7.375	362,310		(165)				511,000	02/28/2025
100209405	CF	ST. AUGUSTINE	FL		04/29/2025	7.490	85,932		(424)				478,000	03/21/2025
100209406		CEDAR PARK	TX		04/29/2025	7.375	300,916		(88)				375,000	03/24/2025
100209407	CF	FRESNO	CA		04/29/2025	7.375	325,827		(127)				401,000	03/08/2025
100209408	CF	SURF CITY	NC		04/29/2025	7.490	241,119		(134)				321,000	03/14/2025
100209409	CF	CHARLOTTE	NC		04/29/2025	7.490	215,162		(64)				282,000	03/21/2025
100209411	CF	PARRISH	FL		04/29/2025	7.490	304,723		(154)				370,000	03/20/2025
100209412	CF	SABATTUS	ME		04/29/2025	7.490	268,691		(137)				330,000	03/19/2025
100209413	CF	LEXINGTON	KY		04/29/2025	7.490	275,418		(134)				339,000	03/19/2025
100209414	CF	CROSSVILLE	TN		04/29/2025	7.500	278,588		(136)				360,000	03/19/2025
100209415	CF	ELKTON	VA		04/29/2025	7.490	247,866		(132)				300,000	03/21/2025
100209416	CF	IRVINE	CA		04/29/2025	7.500	1,031,359		(397)				1,355,000	02/25/2025
100209417	CF	DUCK CREEK VILLAGE	UT		04/29/2025	7.500	333,755		(146)				415,000	03/24/2025
100209418		CENTRAL	SC		04/29/2025	7.500	471,361		(254)				654,000	03/20/2025
100209419	CF	CHARLOTTE	NC		04/29/2025	7.500	333,036		(195)				440,000	03/11/2025
100209420	CF	BEACH HAVEN	NJ		04/29/2025	7.500	1,374,373		(523)				1,800,000	03/28/2025
100209421	CF	MC GAHEYSVILLE	VA		04/29/2025	7.500	314,167		(163)				426,000	03/19/2025
100209422	CF	CHARLOTTE	NC		04/29/2025	7.490	172,086		(56)				225,000	03/21/2025
100209423	CF	PINE	ID		04/29/2025	7.500	365,241		(203)				475,000	02/18/2025
100209424	CF	CHICAGO	IL		04/29/2025	7.500	241,411		(143)				314,000	02/13/2025
100209425	CF	SUGARLOAF	CA		04/29/2025	7.500	281,131		(144)				340,000	03/13/2025
100209427	CF	BOISE	ID		04/29/2025	7.625	435,870		(132)				535,000	03/17/2025
100209428		ROYAL OAK	MI		04/29/2025	7.625	330,266		(177)				425,000	03/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209429	CF	FAYETTEVILLE	GA		04/29/2025	7.625	287,871		(146)				375,000	03/19/2025
100209430	CF	VANCOUVER	WA		04/29/2025	7.625	675,824		(327)				820,000	03/10/2025
100209431	CF	HOUSTON	AL		04/29/2025	7.625	553,620		(268)				692,000	03/19/2025
100209432	CF	PEA RIDGE	AR		04/29/2025	7.625	304,258		(129)				389,000	03/18/2025
100209433		ARLINGTON	WA		04/29/2025	7.625	345,997		(160)				425,000	02/06/2025
100209435	CF	NORRIDGE	IL		04/29/2025	7.625	237,127		(123)				310,000	03/11/2025
100209436	CF	MANVEL	TX		04/29/2025	7.750	473,050		(264)				611,000	03/14/2025
100209437	CF	HONOLULU	HI		04/29/2025	7.750	270,184		(137)				350,000	02/07/2025
100209438	CF	RALEIGH	NC		04/29/2025	7.625	276,347		(172)				362,000	02/28/2025
100209439	CF	BAKERSFIELD	CA		04/29/2025	7.625	256,415		(136)				356,000	03/21/2025
100209440	CF	LAKEWOOD	NJ		04/29/2025	7.585	691,829		(203)				852,000	03/25/2025
100209442	CF	NUTRIOSO	AZ		04/29/2025	7.750	350,861		(166)				425,000	03/18/2025
100209443	CF	TEMPLE	GA		04/29/2025	7.625	240,222		(126)				295,000	03/21/2025
100209444	CF	CHARLESTOWN	RI		04/29/2025	7.750	452,303		(201)				555,000	03/24/2025
100209445	CF	PALM BAY	FL		04/29/2025	7.750	391,299		(173)				475,000	03/20/2025
100209446	CF	PIGEON FORGE	TN		04/29/2025	7.875	618,809		(229)				755,000	03/13/2025
100209447	CF	KILL DEVIL HILLS	NC		04/29/2025	7.750	430,641		(194)				530,000	02/24/2025
100209448	CF	LAKE GENEVA	WI		04/29/2025	7.875	647,934		(299)				803,000	03/21/2025
100209449	CF	HEMPHILL	TX		04/29/2025	7.875	305,897		(392)				527,000	03/24/2025
100209450		HEBER	AZ		04/29/2025	7.750	363,496		(118)				475,000	03/19/2025
100209451	CF	ELLIJAY	GA		04/29/2025	7.875	326,572		(134)				424,000	03/19/2025
100209452	CF	WILLARD	NC		04/29/2025	7.750	482,501		(227)				635,000	03/10/2025
100209453		RICHLAND	WA		04/29/2025	7.875	304,584		(97)				398,000	03/18/2025
100209454	CF	LEBANON	TN		04/29/2025	7.990	247,506		(115)				300,000	02/20/2025
100209456	CF	PHOENIX	AZ		04/29/2025	8.125	414,483		(212)				553,000	02/26/2025
100209457	CF	PEPPERELL	MA		04/29/2025	7.875	325,979		(96)				400,000	03/20/2025
100209458	CF	CLEARWATER	FL		04/29/2025	8.125	533,029		(199)				661,000	02/06/2025
100209459	CF	PORT SAINT LUCIE	FL		04/29/2025	8.125	463,703		(177)				570,000	03/05/2025
100209460	CF	CONCORD	NC		04/29/2025	8.125	546,494		(230)				720,000	03/21/2025
100209461	CF	CONCORD	NC		04/29/2025	8.125	548,325		(231)				720,000	03/20/2025
100209462	CF	UPPER CAPTIVA	FL		04/29/2025	6.875	499,723		(169)				657,000	03/07/2025
100209463	CF	QUEEN CREEK	AZ		04/29/2025	6.990	399,869		(145)				564,000	04/14/2025
100209464	CF	OCALA	FL		04/29/2025	6.750	340,901		(78)				450,000	04/08/2025
100209465		RICHMOND	VA		04/29/2025	7.375	278,897		(147)				360,000	04/14/2025
100209466	CF	CHARLOTTESVILLE	VA		04/29/2025	7.375	212,247		(124)				369,000	04/08/2025
100209467	CF	DECATUR	GA		04/29/2025	7.750	418,935		(110)				555,000	04/18/2025
100209468	CF	GRANT VALKARIA	FL		04/29/2025	6.624	267,470		16				360,000	04/11/2025
100209469	CF	BROOKFIELD	IL		04/29/2025	6.624	303,835		(38)				430,000	04/18/2025
100209470	CF	BEACHWOOD	OH		05/01/2025	7.625	205,832		(96)				347,000	02/14/2025
100209471	CF	NEW BEDFORD	MA		05/01/2025	7.875	425,378		(97)				560,000	03/31/2025
100209472	CF	OZONE PARK	NY		05/01/2025	8.500	708,276		(413)				880,000	12/03/2024
100209473	CF	NEW BOSTON	NH		05/01/2025	8.250	2,056,438		(830)				3,796,000	03/26/2025
100209474		MIAMI	FL		05/01/2025	7.990	547,686		(188)				715,000	02/24/2025
100209475		BROOKLYN	NY		05/01/2025	7.500	983,902		(26)				1,235,000	02/28/2025
100209476	CF	YONKERS	NY		05/01/2025	6.875	440,262		19				710,000	01/31/2025
100209477	CF	RED BANK	NJ		05/01/2025	7.625	293,371		(93)				525,000	03/12/2025
100209478	CF	BELLEROSE	NY		05/01/2025	7.750	984,278		(89)				1,228,000	03/25/2025
100209479	CF	BROOKLYN	NY		05/01/2025	6.990	299,061		(16)				2,100,000	02/21/2025
100209480	CF	BROOKLYN	NY		05/01/2025	8.125	2,004,016		(185)				4,350,000	02/24/2025
100209481		VAN NUYS	CA		05/01/2025	7.875	564,678		(252)				750,000	02/19/2025
100209482	CF	SEABECK	WA		05/01/2025	7.125	256,423		(112)				575,000	03/31/2025
100209483		LAS VEGAS	NV		05/01/2025	7.250	268,533		(35)				450,000	03/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209484	CF	KATONAH	NY		05/01/2025	7.875	975,507		(288)				1,445,000	03/07/2025
100209485	CF	GREENWOOD LAKE	NY		05/01/2025	8.125	292,446		(180)				400,000	03/07/2025
100209486		CENTRAL VALLEY	NY		05/01/2025	7.250	212,189		(47)				336,000	03/24/2025
100209487	CF	MONROE	NC		05/01/2025	7.750	395,558		(223)				532,500	04/09/2025
100209488	CF	KAPAA	HI		05/01/2025	7.000	820,405		(339)				1,100,000	04/08/2025
100209489	CF	EWING	NJ		05/01/2025	7.625	383,653		(192)				465,000	04/07/2025
100209490		COLORADO SPRINGS	CO		05/01/2025	7.125	309,137		(43)				410,000	04/11/2025
100209493	CF	RENO	NV		05/01/2025	6.875	568,644		(180)				700,000	04/10/2025
100209494	CF	SIMI VALLEY	CA		05/01/2025	6.875	549,279		(220)				963,000	04/07/2025
100209495		WEBSTER	MA		05/01/2025	7.375	333,756		(114)				436,000	04/15/2025
100209496	CF	LOS ANGELES	CA		05/01/2025	7.375	600,114		(327)				725,000	04/09/2025
100209498	CF	MURFREESBORO	TN		05/01/2025	7.500	375,302		(43)				468,000	04/11/2025
100209499	CF	BRENTWOOD	TN		05/01/2025	7.375	4,264,394		(1,786)				8,600,000	04/15/2025
100209500	CF	LOS ANGELES	CA		05/01/2025	6.875	795,684		(213)				1,145,000	04/07/2025
100209501		DAVENPORT	FL		05/01/2025	6.875	602,761		(210)				785,000	03/19/2025
100209502		GAINESVILLE	GA		05/01/2025	8.500	608,894		(249)				700,000	03/21/2025
100209503		ATLANTA	GA		05/01/2025	7.750	175,471		(100)				225,000	04/09/2025
100209505		GARDENA	CA		05/01/2025	6.875	797,588		(204)				1,050,000	04/08/2025
100209506	CF	KINGSLAND	TX		05/01/2025	7.375	435,108		(168)				768,000	04/07/2025
100209507		CAPE CORAL	FL		05/01/2025	7.250	492,782		(213)				640,000	04/03/2025
100209508	CF	BRADLEY	CA		05/02/2025	7.625	477,181		(136)				595,000	02/19/2025
100209510	CF	CHARLOTTESVILLE	VA		05/02/2025	6.375	248,753		(29)				515,000	02/21/2025
100209511	CF	FOREST FALLS	CA		05/02/2025	7.625	412,802		(208)				542,000	02/11/2025
100209512	CF	KATY	TX		05/02/2025	6.500	245,854		(71)				345,000	02/27/2025
100209514	CF	ROUND LAKE BEACH	IL		05/02/2025	7.250	140,764		(80)				170,000	02/28/2025
100209515	CF	HOLLYWOOD	FL		05/02/2025	7.125	560,452		(294)				725,000	02/27/2025
100209516	CF	AVONDALE	AZ		05/02/2025	7.125	262,787		(131)				375,000	02/14/2025
100209517	CF	BAKERSFIELD	CA		05/02/2025	6.875	134,752		(199)				375,000	02/28/2025
100209518	CF	BELLFLOWER	CA		05/02/2025	6.375	363,930		(39)				720,000	02/24/2025
100209519	CF	GRAND PRAIRIE	TX		05/02/2025	7.000	151,786		(69)				205,000	02/10/2025
100209520	CF	CORPUS CHRISTI	TX		05/02/2025	7.125	166,472		(152)				260,000	03/20/2025
100209521	CF	ENNIS	MT		05/02/2025	7.125	381,988		(208)				750,000	03/18/2025
100209523	CF	MERIDIAN	ID		05/02/2025	5.500	229,757		108				475,000	03/05/2025
100209524	CF	BARNEGAT	NJ		05/02/2025	6.990	257,226		(129)				645,000	03/13/2025
100209525	CF	OGDEN	UT		05/02/2025	7.325	160,429		(107)				285,000	03/26/2025
100209526	CF	SEBRING	FL		05/02/2025	6.625	197,409		(171)				300,000	03/20/2025
100209527	CF	WOODBURN	OR		05/02/2025	7.575	319,624		(182)				440,000	03/27/2025
100209529	CF	CHICAGO	IL		05/02/2025	6.990	332,098		(103)				503,000	03/21/2025
100209531		SPOKANE VALLEY	WA		05/02/2025	7.250	494,903		(264)				800,000	03/13/2025
100209532	CF	CLEMMONS	NC		05/02/2025	7.375	181,957		(102)				238,000	03/06/2025
100209533	CF	SAN DIEGO	CA		05/02/2025	7.125	322,146		(186)				1,300,000	03/17/2025
100209534	CF	WALTHAM	MA		05/02/2025	6.575	262,206		(98)				530,000	03/28/2025
100209535	CF	GRAND BAY	AL		05/02/2025	7.375	175,059		(94)				235,000	03/10/2025
100209536		HAYWARD	WI		05/02/2025	6.875	247,240		(92)				368,000	03/21/2025
100209537	CF	BOONTON	NJ		05/02/2025	6.375	321,495		(226)				615,000	03/18/2025
100209538	CF	OLYMPIC VALLEY	CA		05/02/2025	6.875	522,188		(186)				732,500	03/08/2025
100209539	CF	NEW RICHMOND	WI		05/02/2025	6.875	259,033		(64)				342,000	03/20/2025
100209540		SAN ANTONIO	TX		05/02/2025	8.125	200,103		(74)				217,000	03/04/2025
100209541		ORCHARD PARK	NY		05/02/2025	7.625	218,335		(96)				250,000	03/06/2025
100209542	CF	BROAD RUN	VA		05/02/2025	6.990	821,494		(358)				1,230,000	03/28/2025
100209543		PENNSBORO	WV		05/02/2025	7.450	229,577		(49)				257,000	03/07/2025
100209544	CF	EAST STROUDSBURG	PA		05/02/2025	7.750	277,270		(117)				380,000	03/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209545	CF	CAROL STREAM	IL		05/02/2025	7.250	159,544		(93)				261,000	03/08/2025
100209546	CF	COLUMBIA FALLS	MT		05/02/2025	6.500	716,531		(75)				1,095,000	03/26/2025
100209547	CF	PHILADELPHIA	PA		05/02/2025	6.950	265,485		(127)				485,000	03/18/2025
100209548	CF	PALM BEACH	FL		05/02/2025	6.990	240,481		(98)				360,000	03/31/2025
100209549		ACWORTH	GA		05/02/2025	7.990	436,554		(86)				480,000	03/20/2025
100209550	CF	INDIANAPOLIS	IN		05/02/2025	7.875	376,908		(202)				485,000	03/26/2025
100209551	CF	STATEN ISLAND	NY		05/02/2025	7.125	207,868		(132)				825,000	03/18/2025
100209552	CF	FRAMINGHAM	MA		05/02/2025	7.250	354,830		(206)				685,000	03/10/2025
100209553	CF	BOSTON	MA		05/02/2025	7.125	388,728		(198)				601,000	03/21/2025
100209554	CF	PASADENA	CA		05/02/2025	7.200	458,826		(207)				703,000	03/11/2025
100209555	CF	SPOKANE	WA		05/02/2025	7.875	304,208		(126)				370,000	03/19/2025
100209556	CF	NEW YORK	NY		05/02/2025	6.825	556,122		(292)				940,000	03/19/2025
100209557	CF	PALM BEACH	FL		05/02/2025	7.490	818,459		(392)				1,200,000	03/28/2025
100209558	CF	KENT	WA		05/02/2025	6.990	257,226		(129)				780,000	03/12/2025
100209559	CF	WESLEY CHAPEL	FL		05/02/2025	7.250	301,885		(136)				405,000	03/28/2025
100209560	CF	HAMBURG	NY		05/02/2025	7.375	225,800		(114)				298,000	03/10/2025
100209561	CF	SCOTTSDALE	AZ		05/02/2025	7.375	177,301		(106)				247,000	03/12/2025
100209562		BOZEMAN	MT		05/02/2025	7.490	308,660		(144)				739,000	03/11/2025
100209563		KILLINGTON	VT		05/02/2025	6.875	318,627		(142)				600,000	03/31/2025
100209564		SEDRO WOOLLEY	WA		05/02/2025	7.750	501,919		(66)				555,000	03/07/2025
100209565	CF	LOCKPORT	IL		05/02/2025	7.490	202,478		(116)				279,000	03/12/2025
100209566	CF	NORTH FORT MYERS	FL		05/02/2025	7.250	200,300		(100)				276,000	03/28/2025
100209567	CF	JERSEY CITY	NJ		05/02/2025	7.325	453,276		(224)				725,000	03/28/2025
100209568	CF	PAINESVILLE	OH		05/02/2025	7.500	172,521		(89)				227,000	03/18/2025
100209570	CF	BENTON	AR		05/02/2025	5.750	156,013		39				228,000	03/13/2025
100209571	CF	KANNAPOLIS	NC		05/02/2025	7.990	239,936		(66)				295,000	03/17/2025
100209572	CF	FRISCO	TX		05/02/2025	6.875	41,555		(79)				650,000	03/27/2025
100209573	CF	GOOCHLAND	VA		05/02/2025	7.250	222,059		(135)				394,000	03/31/2025
100209574	CF	KENOSHA	WI		05/02/2025	7.575	182,638		(97)				239,000	03/21/2025
100209575	CF	SPARKS	NV		05/02/2025	6.990	398,268		(178)				648,000	03/19/2025
100209576	CF	TAMPA	FL		05/02/2025	6.950	274,169		(110)				400,000	04/02/2025
100209577	CF	LAKELAND	FL		05/02/2025	7.075	772,741		(407)				1,601,000	03/14/2025
100209578	CF	SAN TAN VALLEY	AZ		05/02/2025	7.375	307,017		(122)				400,000	03/29/2025
100209579	CF	PITTSBURGH	PA		05/02/2025	6.990	179,375		(73)				290,000	03/21/2025
100209580	CF	EASTPOINT	FL		05/02/2025	6.500	230,926		(236)				410,000	03/31/2025
100209581	CF	GOLD HILL	OR		05/02/2025	7.250	464,726		(103)				595,000	03/13/2025
100209582	CF	SANTA BARBARA	CA		05/02/2025	7.075	462,384		(219)				920,000	03/19/2025
100209583	CF	FLAGSTAFF	AZ		05/02/2025	6.990	328,035		(147)				698,000	03/20/2025
100209584	CF	HOBE SOUND	FL		05/02/2025	7.125	271,992		(105)				380,000	03/25/2025
100209585	CF	TACOMA	WA		05/02/2025	7.125	431,828		(235)				725,000	03/27/2025
100209586	CF	LEITCHFIELD	KY		05/02/2025	7.750	323,375		(134)				488,000	03/28/2025
100209587	CF	SOUTH BOSTON	MA		05/02/2025	6.950	208,546		(106)				600,000	03/21/2025
100209588	CF	WILMINGTON	NC		05/02/2025	6.990	316,692		(330)				488,000	03/31/2025
100209589	CF	BELLFLOWER	CA		05/02/2025	7.240	773,177		(396)				1,100,000	03/22/2025
100209590	CF	FORT WORTH	TX		05/02/2025	6.875	204,599		(87)				370,000	03/28/2025
100209591	CF	CLEVELAND HEIGHTS	OH		05/02/2025	7.115	275,753		(39)				351,000	03/14/2025
100209592	CF	CLARKSVILLE	TN		05/02/2025	7.950	194,428		(53)				246,000	03/21/2025
100209593	CF	RICHMOND	VA		05/02/2025	6.990	349,198		(131)				534,000	03/21/2025
100209594	CF	LOXAHATCHEE	FL		05/02/2025	7.500	474,536		(141)				587,000	03/25/2025
100209595	CF	YUCAIPA	CA		05/02/2025	7.250	413,688		(184)				562,000	03/18/2025
100209596	CF	KATY	TX		05/02/2025	5.750	174,488		44				257,000	03/20/2025
100209597	CF	ASHBURN	VA		05/02/2025	6.990	178,672		(127)				411,000	03/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209598	CF	BESSEMER	AL		05/02/2025	6.375	173,793		(28)				247,000	04/01/2025
100209599	CF	MANCHESTER	MA		05/02/2025	7.250	513,803		(201)				680,000	03/28/2025
100209600	CF	MANCHESTER	PA		05/02/2025	7.125	218,118		(85)				292,000	03/28/2025
100209601	CF	MAUMELLE	AR		05/02/2025	5.750	148,783		31				218,000	03/14/2025
100209602	CF	TRACY	CA		05/02/2025	7.125	258,510		(224)				602,000	04/01/2025
100209603	CF	SEATTLE	WA		05/02/2025	7.240	793,795		(405)				1,100,000	03/28/2025
100209604	CF	FORT MYERS	FL		05/02/2025	7.825	196,358		(122)				290,000	03/07/2025
100209605	CF	WOOD RIDGE	NJ		05/02/2025	6.750	416,468		(135)				945,000	03/21/2025
100209606	CF	CANTON	OH		05/02/2025	7.490	197,099		(128)				275,000	03/17/2025
100209607	CF	AURORA	OH		05/02/2025	7.250	237,897		(98)				310,000	03/20/2025
100209608	CF	WEST PALM BEACH	FL		05/02/2025	7.500	235,485		(166)				440,000	03/26/2025
100209609	CF	MOUNT GRETNA	PA		05/02/2025	7.375	288,884		(135)				400,000	03/28/2025
100209610	CF	CHESAPEAKE BEACH	MD		05/02/2025	7.750	407,311		(212)				535,000	03/21/2025
100209611	CF	DURHAM	NC		05/02/2025	7.250	328,564		(146)				439,000	03/28/2025
100209612	CF	LONG POND	PA		05/02/2025	7.490	223,799		(71)				279,000	03/28/2025
100209613	CF	MAPLE GROVE	MN		05/02/2025	6.825	188,429		(68)				294,000	03/28/2025
100209614	CF	MEMPHIS	TN		05/02/2025	5.750	151,601		31				221,000	03/11/2025
100209615		DALLAS	TX		05/02/2025	5.750	159,396		63				235,000	03/17/2025
100209616	CF	ORLANDO	FL		05/02/2025	7.500	290,060		(246)				450,000	03/31/2025
100209617	CF	NORTH PORT	FL		05/02/2025	6.450	169,434		(22)				255,000	03/26/2025
100209618	CF	COLUMBUS	OH		05/02/2025	7.490	375,352		(142)				490,000	03/28/2025
100209619	CF	CHICAGO	IL		05/02/2025	7.375	173,361		(104)				275,000	03/05/2025
100209620	CF	LA QUINTA	CA		05/02/2025	4.750	598,377		947				1,390,000	03/24/2025
100209621	CF	NAPLES	FL		05/02/2025	7.250	395,237		(81)				510,000	03/27/2025
100209622	CF	CHADDS FORD	PA		05/02/2025	7.375	162,893		(92)				222,500	03/06/2025
100209623	CF	REHOBOTH BEACH	DE		05/02/2025	6.875	250,844		(72)				340,000	03/31/2025
100209625	CF	NORTH LAS VEGAS	NV		05/02/2025	7.240	12,105		(69)				475,000	03/27/2025
100209626		RALEIGH	NC		05/02/2025	7.375	168,223		(92)				222,000	03/19/2025
100209627	CF	BROOKFIELD	IL		05/02/2025	7.575	207,768		(99)				270,000	03/14/2025
100209628	CF	TOWNSHIP OF MIDDLETOWN	NJ		05/02/2025	6.740	278,118		(105)				650,000	03/28/2025
100209629	CF	DALLAS	TX		05/02/2025	6.500	760,440		(196)				1,841,500	03/25/2025
100209630	CF	WAUCONDA	IL		05/02/2025	6.990	211,736		(72)				298,000	03/20/2025
100209631	CF	OVERLAND PARK	KS		05/02/2025	7.250	460,596		(202)				770,000	03/11/2025
100209632	CF	BASSETT	VA		05/02/2025	6.740	207,869		(67)				478,000	03/12/2025
100209633	CF	NORRISTOWN	PA		05/02/2025	6.950	166,532		(37)				220,000	03/07/2025
100209634		SPRING	TX		05/02/2025	7.325	191,759		(33)				227,000	03/31/2025
100209635	CF	SOUTHERN PINES	NC		05/02/2025	7.625	165,461		(102)				214,000	03/07/2025
100209636	CF	HOBOKEN	NJ		05/02/2025	7.125	361,405		(196)				752,000	03/14/2025
100209637	CF	MARICOPA	AZ		05/02/2025	7.825	200,437		(129)				320,000	03/31/2025
100209638	CF	MARCO ISLAND	FL		05/02/2025	6.125	683,028		(417)				1,172,000	03/19/2025
100209639	CF	LA HABRA	CA		05/02/2025	7.575	317,346		(196)				510,000	03/24/2025
100209640	CF	LAKEWOOD	CA		05/02/2025	7.075	254,086		(134)				880,000	03/28/2025
100209641	CF	PALM COAST	FL		05/02/2025	6.750	163,037		(37)				266,000	03/24/2025
100209642	CF	MODESTO	CA		05/02/2025	7.575	334,844		(118)				420,000	03/19/2025
100209643	CF	BROOKLYN PARK	MN		05/02/2025	7.325	345,544		(130)				455,000	03/31/2025
100209644	CF	TUCSON	AZ		05/02/2025	7.125	261,940		(115)				365,000	03/26/2025
100209645	CF	MIAMI	FL		05/02/2025	7.375	651,693		(249)				850,000	03/26/2025
100209646	CF	NASHVILLE	TN		05/02/2025	6.875	250,671		(116)				852,000	03/27/2025
100209649	CF	SILVERTON	OR		05/02/2025	6.990	363,193		(114)				550,000	03/20/2025
100209650	CF	SAN FRANCISCO	CA		05/02/2025	7.000	410,589		(186)				1,210,000	03/19/2025
100209651	CF	PENN VALLEY	CA		05/02/2025	7.200	350,853		(196)				720,000	03/11/2025
100209652	CF	LOWELL	MA		05/02/2025	7.375	200,163		(208)				300,000	03/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209653	CF	KISSIMMEE	FL		05/02/2025	6.450	209,239		(56)				345,000	03/31/2025
100209654	CF	JAMAICA PLAIN	MA		05/02/2025	7.375	655,125		(316)				855,000	03/10/2025
100209655	CF	ORMOND BEACH	FL		05/02/2025	7.115	200,865		(100)				285,000	04/01/2025
100209656	CF	LAWRENCE	MA		05/02/2025	7.575	492,725		(248)				690,000	03/21/2025
100209657	CF	EAST FALMOUTH	MA		05/02/2025	7.240	411,123		(192)				895,000	03/17/2025
100209658	CF	SURPRISE	AZ		05/02/2025	6.875	437,527		(139)				745,000	03/26/2025
100209659	CF	WHITMAN	MA		05/02/2025	7.750	395,614		(206)				635,000	03/11/2025
100209661		TURLOCK	CA		05/02/2025	7.075	240,268		(126)				460,000	03/11/2025
100209663	CF	TUCSON	AZ		05/02/2025	6.990	190,132		(74)				248,500	03/24/2025
100209664	CF	HOPE MILLS	NC		05/02/2025	7.125	215,143		(102)				299,900	03/05/2025
100209665	CF	LYNNWOOD	WA		05/02/2025	7.000	161,422		(113)				620,000	03/12/2025
100209666	CF	BROOMFIELD	CO		05/02/2025	6.500	373,554		(76)				645,000	03/31/2025
100209667	CF	SEASIDE HEIGHTS	NJ		05/02/2025	7.000	387,186		(132)				510,000	04/02/2025
100209668		BRONX	NY		05/02/2025	7.325	583,779		(351)				780,000	03/07/2025
100209670	CF	KEANSBURG	NJ		05/02/2025	6.490	190,706		(60)				650,000	03/25/2025
100209671		TANNERSVILLE	NY		05/02/2025	7.500	278,248		(47)				540,000	03/20/2025
100209672	CF	AMHERST	NY		05/02/2025	7.375	210,689		(138)				275,000	03/26/2025
100209673	CF	BRIDGEPORT	CT		05/02/2025	7.325	354,862		(169)				461,000	03/25/2025
100209674	CF	HOPKINS	MN		05/02/2025	7.750	419,878		(232)				540,000	03/10/2025
100209675	CF	HOPKINS	MN		05/02/2025	7.750	408,331		(227)				535,000	03/10/2025
100209676	CF	DENNIS PORT	MA		05/02/2025	6.750	170,140		(47)				225,000	03/28/2025
100209677	CF	TACOMA	WA		05/02/2025	7.115	474,479		(206)				710,000	03/07/2025
100209678	CF	SALINAS	CA		05/02/2025	6.875	463,338		(165)				720,000	03/20/2025
100209679	CF	LA SELVA BEACH	CA		05/02/2025	6.950	436,619		(210)				2,000,000	03/24/2025
100209680		MONROE	NY		05/02/2025	7.625	490,494		(231)				635,000	03/07/2025
100209681	CF	AIRMONT	NY		05/02/2025	7.240	710,864		(412)				1,005,000	03/12/2025
100209682	CF	OAKLAND	CA		05/02/2025	6.950	813,200		(389)				1,440,000	03/19/2025
100209683	CF	SAN JOSE	CA		05/02/2025	7.325	491,078		(268)				1,425,000	03/03/2025
100209684	CF	TWAIN HARTE	CA		05/02/2025	7.000	321,332		(117)				450,000	03/18/2025
100209685	CF	WESTHAMPTON	NY		05/02/2025	6.825	772,392		(407)				1,500,000	03/19/2025
100209686	CF	MONROE	NY		05/02/2025	7.250	364,972		(209)				475,000	03/20/2025
100209687	CF	CONGERS	NY		05/02/2025	7.200	422,196		(229)				545,000	03/19/2025
100209688	CF	BUFFALO	NY		05/02/2025	7.240	244,633		(146)				332,000	03/21/2025
100209689		TUCSON	AZ		05/02/2025	6.990	253,572		(74)				500,000	03/27/2025
100209690	CF	PALM BAY	FL		05/02/2025	7.500	229,353		(120)				318,000	03/11/2025
100209691		CHEEKTOWAGA	NY		05/02/2025	7.490	240,309		(88)				280,000	03/14/2025
100209692	CF	PALM BEACH GARDENS	FL		05/02/2025	7.375	232,606		(126)				644,000	03/26/2025
100209693		CEDAR LAKE	IN		05/02/2025	7.990	157,278		(26)				188,000	03/14/2025
100209695	CF	DES PLAINES	IL		05/05/2025	9.000	286,097		(159)				335,000	10/25/2024
100209696	CF	EAST NORTHPORT	NY		05/05/2025	7.375	451,298		(247)				838,000	01/09/2025
100209697	CF	ATLANTA	GA		05/05/2025	7.375	218,340		(155)				395,000	11/26/2024
100209698	CF	NEW YORK	NY		05/05/2025	7.375	899,403		(407)				1,100,000	12/30/2024
100209700	CF	DAVIE	FL		05/05/2025	6.625	1,202,726		(2)				2,650,000	11/01/2024
100209701		WALDWICK	NJ		05/05/2025	7.125	681,513		(206)				905,000	08/26/2024
100209702	CF	OZONE PARK	NY		05/05/2025	7.375	981,797		(392)				1,280,000	01/30/2025
100209703		JERSEY CITY	NJ		05/05/2025	7.125	434,728		(105)				580,000	09/23/2024
100209704		YORK	ME		05/05/2025	6.875	736,952		(71)				1,079,000	12/05/2024
100209705		MACON	GA		05/05/2025	7.125	146,614		1,720				181,000	11/26/2024
100209706	CF	SAN DIEGO	CA		05/05/2025	6.875	880,447		(126)				1,100,000	10/28/2024
100209707	CF	PORTSMOUTH	OH		05/05/2025	7.625	273,746		674				349,000	12/06/2024
100209708	CF	SAINT AUGUSTINE	FL		05/05/2025	7.750	308,221		(177)				487,000	11/25/2024
100209709	CF	TRUCKEE	CA		05/05/2025	7.625	639,437		(182)				788,000	12/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209710	CF	WOODLAND HILLS	CA		05/05/2025	6.625	1,485,187		(41)				2,800,000	09/09/2024
100209711		KANSAS CITY	MO		05/05/2025	6.625	151,303		61				270,000	12/13/2024
100209714		FORT WALTON BEACH	FL		05/05/2025	7.375	149,990		1,053				195,000	12/31/2024
100209715	CF	MARVIN	NC		05/05/2025	6.250	1,061,623		384				1,764,000	10/02/2024
100209716		BERKELEY	CA		05/05/2025	6.750	1,195,317		(22)				1,500,000	09/18/2024
100209717	CF	SAN FRANCISCO	CA		05/05/2025	6.750	1,967,029		(216)				3,100,000	09/26/2024
100209718	CF	LEBANON	PA		05/05/2025	7.375	87,121		(20)				125,000	01/02/2025
100209720		EDMOND	OK		05/05/2025	6.500	179,079		88				267,000	12/12/2024
100209721	CF	PECOS	TX		05/05/2025	7.375	281,403		(104)				345,000	12/11/2024
100209722	CF	MACON	GA		05/05/2025	7.875	78,143		(49)				100,000	12/26/2024
100209724	CF	PIGEON FORGE	TN		05/05/2025	7.500	1,064,521		(453)				1,300,000	12/16/2024
100209725		HENDERSON	NV		05/05/2025	6.750	299,294		75				429,000	11/25/2024
100209727	CF	SAN ANSELMO	CA		05/05/2025	8.250	1,853,579		(376)				2,270,000	12/09/2024
100209729	CF	ST. LOUIS	MO		05/05/2025	7.500	234,035		(120)				350,000	01/14/2025
100209730		HILLSBORO	OR		05/05/2025	7.625	549,980		(298)				675,000	12/03/2024
100209731		COMMERCE	TX		05/05/2025	7.500	129,967		(48)				170,000	12/05/2024
100209732	CF	ATLANTA	GA		05/05/2025	7.625	173,103		(115)				300,000	10/23/2024
100209733	CF	SCOTTSDALE	AZ		05/05/2025	7.625	1,552,076		(580)				1,900,000	12/09/2024
100209734		BROOKLYN	NY		05/05/2025	7.375	535,097		(274)				1,470,000	11/07/2024
100209736	CF	MONTVALE	NJ		05/05/2025	7.250	485,831		(191)				622,000	12/10/2024
100209737	CF	MONROEVILLE	PA		05/05/2025	7.125	168,846		(9)				242,000	01/03/2025
100209738		WAKE FOREST	NC		05/05/2025	6.875	231,991		28				295,000	12/19/2024
100209739	CF	HENDERSON	NV		05/05/2025	7.250	501,165		(189)				615,000	11/25/2024
100209740		NORTH LAS VEGAS	NV		05/05/2025	7.375	278,564		(101)				480,000	01/08/2025
100209741	CF	FLAGSTAFF	AZ		05/05/2025	6.500	782,889		71				1,350,000	12/16/2024
100209742		BEAUMONT	CA		05/05/2025	7.125	429,157		(128)				535,000	11/26/2024
100209743		DRAPER	UT		05/05/2025	7.875	2,437,566		(1,208)				3,200,000	12/13/2024
100209744	CF	ERWIN	NC		05/05/2025	7.375	135,960		940				202,000	01/17/2025
100209746	CF	ROCKLIN	CA		05/05/2025	7.250	656,758		(268)				808,000	10/26/2024
100209747	CF	OCEANSIDE	CA		05/05/2025	8.250	479,756		(237)				840,000	12/17/2024
100209748	CF	CHARLOTTE	NC		05/05/2025	7.250	223,327		(50)				295,000	01/09/2025
100209749		SARASOTA	FL		05/05/2025	7.500	363,722		(199)				540,000	12/23/2024
100209751	CF	NOTTINGHAM	MD		05/05/2025	8.625	183,568		(106)				220,000	12/30/2024
100209752	CF	COTTONWOOD	AZ		05/05/2025	7.500	301,628		(68)				477,000	12/12/2024
100209753	CF	MOLINE	IL		05/05/2025	7.500	77,984		(48)				166,000	01/14/2025
100209754	CF	PASCO	WA		05/05/2025	7.375	1,050,956		(293)				1,297,000	12/19/2024
100209755	CF	TEMECULA	CA		05/05/2025	7.000	252,223		(61)				652,000	12/16/2024
100209756	CF	SAN BERNARDINO	CA		05/05/2025	6.875	309,131		(44)				475,000	12/09/2024
100209757	CF	DETROIT	MI		05/05/2025	7.500	95,961		(38)				130,000	01/23/2025
100209759	CF	SAN LUIS OBISPO	CA		05/05/2025	7.375	571,989		(244)				750,000	12/30/2024
100209760	CF	PORT SAINT LUCIE	FL		05/05/2025	7.375	180,590		(54)				291,000	12/27/2024
100209761	CF	CLOVER	SC		05/05/2025	7.625	594,498		(253)				726,000	12/19/2024
100209762		SAN DIEGO	CA		05/05/2025	7.250	309,364		(166)				965,000	12/30/2024
100209763		LOS ANGELES	CA		05/05/2025	7.250	445,176		(175)				680,000	01/15/2025
100209764	CF	GALVESTON	TX		05/05/2025	7.500	262,464		(112)				350,000	01/03/2025
100209765	CF	PEMBROKE PINES	FL		05/05/2025	7.375	1,022,780		(422)				1,600,000	12/20/2024
100209766	CF	SAN DIEGO	CA		05/05/2025	7.125	886,626		(276)				1,250,000	11/26/2024
100209767	CF	ENOLA	PA		05/05/2025	7.375	151,882		(39)				225,000	01/17/2025
100209768	CF	VANCOUVER	WA		05/05/2025	7.250	409,918		(184)				825,000	12/19/2024
100209769		RICHTON PARK	IL		05/05/2025	7.625	111,672		(37)				137,000	01/13/2025
100209770	CF	LONGWOOD	FL		05/05/2025	7.250	306,052		(118)				485,000	12/20/2024
100209771		CONSTANTINE	MI		05/05/2025	7.750	127,035		(64)				205,000	01/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209772	CF	HENDERSON	NV		05/05/2025	6.875	264,564		(41)				584,000	01/24/2025
100209773	CF	WEATHERFORD	TX		05/05/2025	7.125	245,914		(13)				360,000	12/31/2024
100209774	CF	CHICAGO	IL		05/05/2025	7.500	265,064		(79)				348,000	01/22/2025
100209775	CF	DECATUR	GA		05/05/2025	7.875	108,063		(68)				154,000	01/15/2025
100209776		MIAMI	FL		05/05/2025	7.125	327,829		(59)				690,000	01/31/2025
100209777	CF	SITKA	AK		05/05/2025	7.250	418,888		(146)				665,000	12/16/2024
100209778	CF	ATLANTA	GA		05/05/2025	7.000	253,436		(75)				465,000	01/23/2025
100209779	CF	LAWRENCEVILLE	GA		05/05/2025	7.250	296,275		(56)				420,000	02/07/2025
100209780	CF	GULF SHORES	AL		05/05/2025	8.000	212,700		(97)				280,000	01/08/2025
100209782	CF	SAN DIEGO	CA		05/05/2025	7.500	719,856		(224)				890,000	01/24/2025
100209783	CF	PORTLAND	OR		05/05/2025	7.875	531,376		(230)				700,000	02/07/2025
100209784	CF	KANNAPOLIS	NC		05/05/2025	7.125	140,820		(55)				276,000	02/07/2025
100209785	CF	AUSTIN	TX		05/05/2025	7.750	1,272,831		(667)				1,550,000	01/09/2025
100209786		CHULA VISTA	CA		05/05/2025	7.500	937,919		(608)				1,200,000	01/16/2025
100209787	CF	MANTECA	CA		05/05/2025	7.375	490,084		(243)				634,000	02/13/2025
100209788		LOS ANGELES	CA		05/05/2025	7.500	918,273		(344)				1,250,000	01/14/2025
100209789	CF	RICHMOND	CA		05/05/2025	7.375	371,382		(193)				700,000	01/09/2025
100209790		NEW SMYRNA BEACH	FL		05/05/2025	7.750	370,794		(228)				510,000	01/09/2025
100209791	CF	WILMETTE	IL		05/05/2025	7.500	56,545		(451)				635,000	01/30/2025
100209792	CF	CORINTH	TX		05/05/2025	7.750	115,558		(308)				492,000	12/20/2024
100209793		BOYNTON BEACH	FL		05/05/2025	7.625	512,021		314				1,000,000	01/08/2025
100209795	CF	RICHMOND	VA		05/05/2025	7.375	326,576		(56)				482,500	01/03/2025
100209796	CF	FREMONT	NE		05/05/2025	7.500	317,795		(163)				395,000	10/11/2024
100209797	CF	FRIENDSWOOD	TX		05/05/2025	7.625	262,210		(132)				318,000	12/23/2024
100209798	CF	CORPUS CHRISTI	TX		05/05/2025	9.375	216,100		(113)				230,000	12/18/2024
100209799		GLENDORA	CA		05/05/2025	7.875	1,084,576		(442)				1,245,000	12/27/2024
100209800		SHORT HILLS	NJ		05/05/2025	7.125	1,194,506		(381)				1,900,000	01/24/2025
100209801		MUNCIE	IN		05/05/2025	8.000	99,655		(56)				124,000	12/27/2024
100209802		MEMPHIS	TN		05/05/2025	8.000	97,089		(59)				133,000	01/13/2025
100209805	CF	DENVER	CO		05/05/2025	8.375	538,952		(246)				616,000	01/03/2025
100209806		GOTHA	FL		05/05/2025	7.250	491,651		(210)				610,000	01/21/2025
100209807	CF	MIDDLETON	ID		05/05/2025	8.250	513,772		(190)				598,000	01/16/2025
100209809	CF	MIDLAND	TX		05/05/2025	7.250	298,838		(129)				365,000	12/30/2024
100209812	CF	SAN DIEGO	CA		05/05/2025	7.625	227,881		(59)				1,110,000	11/18/2024
100209813		TAMPA	FL		05/05/2025	7.500	547,771		(293)				834,000	01/17/2025
100209814	CF	SAN FRANCISCO	CA		05/05/2025	7.625	589,083		(144)				765,000	02/19/2025
100209815	CF	WEST CALDWELL	NJ		05/05/2025	6.990	151,544		(42)				670,000	11/15/2024
100209816	CF	PACKWOOD	WA		05/05/2025	7.990	539,327		(226)				845,000	01/22/2025
100209817		OAK BROOK	IL		05/05/2025	7.125	1,282,570		(164)				1,630,000	01/24/2025
100209818	CF	SAN CLEMENTE	CA		05/05/2025	7.125	1,380,548		(410)				1,700,000	02/25/2025
100209820	CF	CLIFTON	NJ		05/05/2025	8.250	628,193		(332)				865,000	12/30/2024
100209821	CF	PIKE ROAD	AL		05/05/2025	7.750	238,687		(137)				315,000	02/11/2025
100209822	CF	GORDONSVILLE	VA		05/05/2025	7.500	207,655		(124)				327,000	01/22/2025
100209825	CF	BALTIMORE	MD		05/05/2025	7.500	210,989		(102)				273,000	02/06/2025
100209826	CF	SEGUIN	TX		05/05/2025	7.500	165,835		(76)				215,000	02/13/2025
100209827	CF	MANALAPAN	NJ		05/05/2025	7.625	184,892		(93)				720,000	02/13/2025
100209828		CHESTERFIELD	VA		05/05/2025	8.375	347,828		(206)				418,000	12/17/2024
100209829	CF	MODESTO	CA		05/05/2025	7.000	273,289		2,839				445,000	01/27/2025
100209830	CF	TAMPA	FL		05/05/2025	7.250	272,753		(138)				512,000	02/06/2025
100209831	CF	NORTHBOROUGH	MA		05/05/2025	6.990	431,986		(76)				600,000	01/21/2025
100209832	CF	AURORA	IL		05/05/2025	7.625	169,113		(67)				220,000	02/03/2025
100209833	CF	SELMA	TX		05/05/2025	7.250	167,986		(40)				250,000	01/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209834	CF	KNOB NOSTER	MO		05/05/2025	7.500	138,182		(55)				190,000	01/29/2025
100209835	CF	READING	PA		05/05/2025	7.625	83,877		(25)				124,000	01/30/2025
100209836		CARLISLE	KY		05/05/2025	7.625	134,841		890				175,000	02/26/2025
100209837	CF	WESTLAND	MI		05/05/2025	7.625	154,622		(76)				200,000	01/30/2025
100209838	CF	UPPER SADDLE RIVER	NJ		05/05/2025	7.500	1,322,116		(430)				1,900,000	01/17/2025
100209839		SEATTLE	WA		05/05/2025	7.250	1,112,801		(299)				1,378,000	10/18/2024
100209840	CF	MACON	GA		05/05/2025	7.625	110,267		(50)				143,000	02/05/2025
100209841		PEN ARGYL	PA		05/05/2025	8.250	162,680		(43)				200,000	02/14/2025
100209842	CF	PANAMA CITY	FL		05/05/2025	8.000	237,795		(116)				325,000	02/18/2025
100209844	CF	DEARBORN HEIGHTS	MI		05/05/2025	7.250	118,882		(27)				157,000	01/29/2025
100209847		CHATTANOOGA	TN		05/05/2025	7.000	157,660		1,199				310,000	01/27/2025
100209848		BIRMINGHAM	AL		05/05/2025	7.500	144,727		837				203,000	02/21/2025
100209849	CF	BRASELTON	GA		05/05/2025	6.500	597,728		3,718				920,000	09/30/2024
100209850	CF	STEUBENVILLE	OH		05/05/2025	7.250	113,221		(21)				150,000	01/28/2025
100209851		ATLANTA	GA		05/05/2025	6.750	200,333		54				275,000	10/10/2024
100209852	CF	GOLETA	CA		05/05/2025	6.625	934,633		3				1,260,000	10/09/2024
100209854	CF	ATLANTA	GA		05/05/2025	6.750	1,057,145		(34)				1,435,000	09/16/2024
100209855	CF	RICHMOND	VA		05/05/2025	7.750	184,522		(117)				282,500	01/30/2025
100209856	CF	TOLEDO	OH		05/05/2025	7.500	95,127		(27)				125,000	01/24/2025
100209857	CF	PINEHURST	ID		05/05/2025	6.575	264,361		(3)				450,000	08/16/2024
100209858	CF	PHILADELPHIA	PA		05/05/2025	7.250	120,718		(20)				160,000	02/04/2025
100209859	CF	BALTIMORE	MD		05/05/2025	7.500	114,725		(74)				195,000	02/07/2025
100209860	CF	GUN BARREL CITY	TX		05/05/2025	7.625	96,969		(20)				128,000	02/13/2025
100209861	CF	WARREN	MI		05/05/2025	7.375	117,350		(35)				166,000	02/24/2025
100209864	CF	PHILADELPHIA	PA		05/05/2025	7.250	92,957		(1)				126,000	10/04/2024
100209867	CF	PANAMA CITY BEACH	FL		06/11/2025	7.625	629,068		(212)				765,000	05/22/2025
100209869	CF	PALM DESERT	CA		06/11/2025	8.125	417,413		(198)				578,000	05/12/2025
100209871	CF	MOUNT PLEASANT	SC		06/11/2025	7.375	367,317		(83)				425,000	05/12/2025
100209873	CF	FOOTHILL RANCH	CA		06/11/2025	7.625	483,401		(224)				620,000	05/05/2025
100209874	CF	JUPITER	FL		06/11/2025	6.750	1,041,708		(253)				2,100,000	05/20/2025
100209878	CF	MAGNOLIA	TX		06/11/2025	7.500	813,108		(323)				1,058,000	04/30/2025
100209880	CF	PHOENIX	AZ		06/11/2025	8.000	449,633		(228)				625,000	05/09/2025
100209881	CF	BLAKESLEE	PA		06/11/2025	7.625	900,765		(262)				1,525,000	05/16/2025
100209882	CF	OAKLAND	CA		06/11/2025	7.750	261,886		(142)				700,000	05/21/2025
100209884	CF	NEWTON	NC		06/11/2025	8.125	104,529		(52)				149,000	05/02/2025
100209885	CF	EL CAJON	CA		06/11/2025	7.625	737,435		(392)				882,500	04/28/2025
100209886	CF	SAN DIEGO	CA		06/11/2025	7.500	726,076		(280)				1,250,000	04/30/2025
100209890	CF	APPLE VALLEY	CA		06/11/2025	7.125	122,840		(40)				445,000	04/21/2025
100209891	CF	SANGER	TX		06/11/2025	7.125	405,347		(84)				500,000	04/29/2025
100209892	CF	BOYNTON BEACH	FL		06/11/2025	7.250	828,726		(160)				1,500,000	05/09/2025
100209893	CF	LANCASTER	CA		06/11/2025	7.500	510,373		(237)				655,000	05/05/2025
100209894	CF	PHOENIX	AZ		06/11/2025	7.500	300,181		(49)				396,000	04/30/2025
100209895	CF	FORT MYERS	FL		06/11/2025	7.875	255,105		(121)				350,000	04/29/2025
100209896	CF	BONITA SPRINGS	FL		06/11/2025	8.875	558,291		(238)				595,000	04/29/2025
100209898	CF	BOSTON	MA		06/11/2025	7.250	1,004,586		(174)				1,325,000	04/29/2025
100209899	CF	JACKSONVILLE	FL		06/11/2025	7.750	1,297,921		(174)				1,552,000	05/13/2025
100209903	CF	MODESTO	CA		06/11/2025	7.750	278,376		(162)				635,000	05/06/2025
100209904	CF	PANORAMA CITY	CA		06/11/2025	7.250	514,908		(194)				1,190,000	05/05/2025
100209905	CF	SNOHOMISH	WA		06/11/2025	8.125	1,841,253		(417)				2,200,000	05/05/2025
100209906	CF	BELMONT	CA		06/11/2025	7.750	519,358		(232)				2,345,000	05/05/2025
100209909	CF	NORTH CHARLESTON	SC		06/11/2025	7.375	280,706		(50)				370,000	04/30/2025
100209912	CF	SAN CARLOS	CA		06/11/2025	7.250	371,123		1,255				900,000	05/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209913	CF	SMITHFIELD	NC		06/11/2025	7.625	203,892		(108)				325,000	05/05/2025
100209914	CF	KENT	WA		06/11/2025	7.375	613,349		(222)				750,000	05/07/2025
100209915	CF	LAHAINA	HI		06/11/2025	7.500	446,866		(168)				578,000	05/01/2025
100209917	CF	PHOENIX	AZ		06/11/2025	7.375	576,342		(215)				715,000	04/29/2025
100209918	CF	RIVERDALE	CA		06/11/2025	8.500	241,689		(115)				330,000	05/06/2025
100209919	CF	AUBURN	GA		06/11/2025	7.750	818,713		(240)				1,000,000	04/30/2025
100209920	CF	TRACY	CA		06/11/2025	7.625	887,410		(200)				1,600,000	05/05/2025
100209921	CF	MORENO VALLEY	CA		06/11/2025	7.000	354,687		(75)				950,000	05/01/2025
100209922	CF	STONEWALL	LA		06/11/2025	9.125	236,091		(68)				277,000	04/29/2025
100209923	CF	NORTH RICHLAND HILLS	TX		06/11/2025	7.625	317,778		(168)				400,000	05/02/2025
100209925	CF	MURFREESBORO	TN		06/11/2025	8.875	390,652		(179)				415,000	04/24/2025
100209926	CF	CRESTLINE	CA		06/11/2025	7.375	372,625		(159)				450,500	05/01/2025
100209927	CF	RANCHO PALOS VERDES	CA		06/11/2025	6.875	661,378		(127)				820,000	04/29/2025
100209928	CF	MCKINNEY	TX		06/11/2025	8.875	240,483		(78)				305,000	05/01/2025
100209929	CF	NEWPORT BEACH (CORONA DEL MAR	CA		06/11/2025	7.375	3,120,006		(663)				5,500,000	05/02/2025
100209930	CF	GOLDEN	CO		06/11/2025	7.250	103,489		(46)				250,000	04/25/2025
100209932	CF	LEANDER	TX		06/11/2025	7.750	343,362		(140)				425,000	04/28/2025
100209933	CF	SCOTTSDALE	AZ		06/11/2025	7.125	1,131,196		(429)				2,100,000	05/05/2025
100209934	CF	SAN DIEGO	CA		06/11/2025	7.750	1,042,943		(552)				1,250,000	04/22/2025
100209935	CF	SONOMA	CA		06/11/2025	7.500	1,188,150		(523)				1,465,000	04/21/2025
100209936	CF	SCOTTSDALE	AZ		06/11/2025	7.625	3,506,001		(688)				4,700,000	05/05/2025
100209938	CF	HAUULA	HI		06/11/2025	6.750	257,974		(31)				405,000	04/23/2025
100209939	CF	BENTON CITY	WA		06/11/2025	7.875	215,908		(116)				298,500	04/28/2025
100209941	CF	CHARLOTTE	NC		06/11/2025	7.875	391,896		(201)				550,000	05/21/2025
100209943	CF	BRADENTON	FL		06/11/2025	8.000	946,570		(47)				1,230,000	04/23/2025
100209944	CF	MIAMI	FL		06/11/2025	8.375	303,771		(146)				325,000	04/30/2025
100209946	CF	ROSEVILLE	CA		06/11/2025	7.125	560,497		(206)				912,000	04/25/2025
100209947	CF	CHICAGO	IL		06/11/2025	7.625	325,750		(113)				460,000	04/24/2025
100209948	CF	VENTURA	CA		06/11/2025	7.375	906,555		(459)				1,450,000	05/09/2025
100209949	CF	OXNARD	CA		06/11/2025	7.125	542,599		(177)				795,000	04/28/2025
100209951	CF	FRISCO	TX		06/11/2025	7.250	1,426,975		(369)				2,150,000	04/30/2025
100209954	CF	PANAMA CITY BEACH	FL		06/11/2025	7.625	460,970		(181)				595,000	05/21/2025
100209955	CF	OAK PARK	CA		06/11/2025	8.750	2,084,988		(924)				2,400,000	04/22/2025
100209959	CF	KAILUA KONA	HI		06/11/2025	9.500	348,269		(147)				370,000	04/22/2025
100209960	CF	LOS GATOS	CA		06/11/2025	7.250	901,428		(177)				2,740,000	04/30/2025
100209962	CF	SAINT CLOUD	FL		06/11/2025	7.000	449,246		1				617,000	04/28/2025
100209963	CF	LULING	LA		06/11/2025	8.250	219,743		(100)				255,000	04/25/2025
100209964	CF	ENGLEWOOD	FL		06/11/2025	7.875	342,915		(177)				415,000	05/02/2025
100209965	CF	PHILADELPHIA	PA		06/11/2025	7.375	147,148		(31)				210,000	05/06/2025
100209966	CF	PHILADELPHIA	PA		06/11/2025	7.375	184,495		(17)				245,000	04/28/2025
100209967	CF	LOS OSOS	CA		06/11/2025	7.500	730,646		(338)				880,000	04/30/2025
100209968	CF	FOGELSVILLE	PA		06/11/2025	7.250	246,552		(93)				456,000	04/30/2025
100209971	CF	TOLLESON	AZ		06/11/2025	7.375	262,715		(102)				355,000	04/25/2025
100209972	CF	JACKSONVILLE	FL		06/11/2025	7.875	218,886		(113)				299,000	05/08/2025
100209973	CF	JUPITER	FL		06/11/2025	7.500	1,114,097		(361)				1,500,000	04/30/2025
100209974	CF	REDLANDS	CA		06/11/2025	7.250	351,306		(170)				635,000	05/06/2025
100209975	CF	LADERA RANCH	CA		06/11/2025	7.375	717,578		(305)				940,000	05/20/2025
100209976	CF	HOUSTON	TX		06/11/2025	7.750	1,460,216		(719)				1,755,000	05/01/2025
100209978	CF	SAN ANTONIO	TX		06/11/2025	7.125	262,006		(91)				365,000	04/28/2025
100209981	CF	RICHMOND	TX		06/11/2025	7.125	284,348		(43)				365,000	04/29/2025
100209983	CF	UPLAND	CA		06/11/2025	7.250	887,251		(204)				1,300,000	04/30/2025
100209984	CF	BOERNE	TX		06/11/2025	7.125	737,166		(240)				940,000	04/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100209985	CF	PEMBROKE PINES	FL		06/11/2025	7.250	391,270		(151)				555,000	04/25/2025
100209986	CF	GREENVILLE	SC		06/11/2025	7.250	219,067		(94)				496,000	04/30/2025
100209988	CF	MURRYSVILLE	PA		06/11/2025	7.625	334,900		(151)				589,000	04/30/2025
100209990	CF	HOUSTON	TX		06/11/2025	7.750	488,255		(119)				599,000	04/25/2025
100210041	CF	ALBANY	OR		05/07/2025	7.250	428,912		(142)				605,000	03/21/2025
100210042	CF	SEABROOK ISLAND	SC		05/07/2025	6.750	421,662		(66)				583,500	03/31/2025
100210043		MORENO VALLEY	CA		05/07/2025	7.125	428,247		(43)				570,000	03/27/2025
100210044	CF	MELBOURNE	FL		05/07/2025	7.125	435,153		(98)				605,000	03/27/2025
100210045	CF	OCEAN SHORES	WA		05/07/2025	6.990	285,488		(73)				384,000	03/27/2025
100210046	CF	HOT SPRINGS VILLAGE	AR		05/07/2025	7.125	99,648		(47)				380,000	03/31/2025
100210047	CF	THE VILLAGES	FL		05/07/2025	7.625	286,015		(101)				350,000	03/31/2025
100210048	CF	GASTONIA	NC		05/07/2025	6.750	245,001		(50)				324,000	03/31/2025
100210049	CF	FALLS CHURCH	VA		05/07/2025	6.875	548,329		(111)				725,000	03/31/2025
100210050		LA GRANGE	KY		05/07/2025	7.624	304,509		(76)				360,000	04/25/2025
100210051		PALMER	AK		05/07/2025	6.875	285,632		(72)				400,000	03/27/2025
100210052	CF	ENGLEWOOD	FL		05/07/2025	6.625	272,137		(28)				366,000	03/27/2025
100210053	CF	RICHARDSON	TX		05/07/2025	7.125	424,842		(95)				565,000	04/02/2025
100210054	CF	SAN ANTONIO	FL		05/07/2025	6.625	318,913		(9)				420,000	04/10/2025
100210055		COCOA BEACH	FL		05/07/2025	6.750	574,833		(70)				785,000	03/31/2025
100210057	CF	LEOMINSTER	MA		05/07/2025	7.500	540,472		(188)				705,000	04/01/2025
100210058	CF	MOUNTAIN BROOK	AL		05/07/2025	6.990	486,659		(106)				662,000	03/31/2025
100210059	CF	BRIDGEPORT	CT		05/07/2025	7.375	353,367		(94)				445,000	04/01/2025
100210061	CF	TRINITY	FL		05/07/2025	7.125	320,282		(99)				450,000	03/31/2025
100210063	CF	MARYSVILLE	WA		05/07/2025	6.875	488,203		(117)				750,000	03/26/2025
100210065	CF	YOUNGSVILLE	LA		05/07/2025	7.125	234,769		(70)				312,000	03/31/2025
100210066	CF	BRIDGEPORT	CT		05/07/2025	7.250	274,990		(58)				345,000	04/03/2025
100210067	CF	PROVO	UT		05/07/2025	6.990	325,461		(42)				536,000	03/31/2025
100210068	CF	LIGHTHOUSE POINT	FL		05/07/2025	7.500	608,268		(158)				750,000	03/31/2025
100210069		GLASSBORO	NJ		05/07/2025	6.625	326,907		(24)				440,000	03/31/2025
100210070	CF	ALBUQUERQUE	NM		05/07/2025	7.375	259,354		(78)				326,000	03/28/2025
100210071	CF	FREDERICKSBURG	TX		05/07/2025	6.990	253,586		(58)				313,999	03/28/2025
100210072	CF	BOLIVIA	NC		05/07/2025	7.250	329,516		(45)				410,000	03/28/2025
100210074	CF	PALM BAY	FL		05/07/2025	7.500	244,274		(53)				305,000	03/28/2025
100210075		LAKEWOOD RANCH	FL		05/07/2025	7.250	385,678		(124)				505,000	03/13/2025
100210076	CF	CHANDLER	AZ		05/07/2025	7.500	499,804		(96)				619,000	03/21/2025
100210078	CF	ST SIMONS ISLAND	GA		05/07/2025	7.125	414,989		(66)				565,000	03/14/2025
100210079	CF	ALEXANDRIA	VA		05/07/2025	6.990	591,900		(152)				842,000	03/20/2025
100210080	CF	FORT WORTH	TX		05/07/2025	6.990	545,853		(73)				735,000	03/28/2025
100210081	CF	GALVESTON	TX		05/07/2025	6.875	295,418		(70)				430,000	03/26/2025
100210082	CF	BATON ROUGE	LA		05/07/2025	6.990	234,422		(57)				292,000	03/25/2025
100210083	CF	HENDERSON	NV		05/07/2025	6.125	549,405		177				717,000	03/26/2025
100210085	CF	MESA	AZ		05/07/2025	6.000	514,315		154				704,093	03/26/2025
100210086	CF	GRAND JUNCTION	CO		05/07/2025	6.625	276,122		(16)				369,000	03/28/2025
100210087	CF	NOBLESVILLE	IN		05/07/2025	7.125	316,067		(144)				550,000	03/28/2025
100210088	CF	CLAYTON	NC		05/07/2025	7.490	363,429		(125)				448,000	03/20/2025
100210089	CF	CHARLOTTE	NC		05/07/2025	6.375	339,701		51				434,000	03/26/2025
100210090	CF	APOPKA	FL		05/07/2025	6.624	258,765		(27)				365,000	03/18/2025
100210091	CF	ORLANDO	FL		05/07/2025	7.125	489,113		(159)				689,000	03/28/2025
100210092	CF	BIXBY	OK		05/07/2025	6.625	281,281		(26)				392,000	03/28/2025
100210093	CF	OVERLAND PARK	KS		05/07/2025	6.750	281,885		(55)				423,000	03/28/2025
100210094	CF	MYRTLE BEACH	SC		05/07/2025	6.625	349,587		3				445,000	03/31/2025
100210095	CF	HIGHLANDS RANCH	CO		05/07/2025	7.125	445,097		(77)				607,000	03/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210096	CF	SIMPSONVILLE	SC		05/07/2025	7.490	237,713		(94)				335,000	03/27/2025
100210097	CF	ELK GROVE	CA		05/07/2025	6.990	438,335		(116)				627,000	03/31/2025
100210098	CF	BRADENTON	FL		05/07/2025	7.500	387,341		(130)				510,000	03/18/2025
100210101	CF	CLAYTON	NC		05/07/2025	7.490	254,844		(118)				331,000	03/20/2025
100210102	CF	GARNER	NC		05/07/2025	7.125	290,351		(76)				388,000	03/28/2025
100210103		ELLIJAY	GA		05/07/2025	6.990	455,479		(115)				660,000	03/27/2025
100210104	CF	ST AUGUSTINE	FL		05/07/2025	6.625	523,762		31				720,000	04/01/2025
100210105	CF	SAINT CLOUD	FL		05/07/2025	7.125	272,728		(41)				360,000	03/21/2025
100210106		CLAYTON	NC		05/07/2025	6.625	258,274		(18)				353,000	03/26/2025
100210107	CF	BELLEVILLE	NJ		05/07/2025	7.124	378,688		(80)				580,000	03/28/2025
100210108	CF	RONALD	WA		05/07/2025	6.750	314,888		(40)				490,000	03/21/2025
100210109		MORRILTON	AR		05/07/2025	6.875	293,843		(72)				425,000	03/28/2025
100210110		SEDONA	AZ		05/07/2025	6.750	810,786		(131)				1,251,500	03/24/2025
100210111	CF	PORT CHARLOTTE	FL		05/07/2025	6.750	452,834		(80)				740,000	03/24/2025
100210112	CF	TOOELE	UT		05/07/2025	6.375	446,210		13				633,000	03/31/2025
100210113	CF	FRESNO	CA		05/07/2025	6.990	311,130		(78)				445,000	03/17/2025
100210114	CF	SANDY	UT		05/07/2025	6.375	501,088		15				710,000	03/31/2025
100210115	CF	KENNESAW	GA		05/07/2025	6.750	340,998		(46)				455,000	03/25/2025
100210116	CF	LAKE HAVASU CITY	AZ		05/07/2025	7.875	413,555		(97)				509,900	03/14/2025
100210117		KENNESAW	GA		05/07/2025	6.750	341,817		(59)				455,000	03/25/2025
100210118	CF	FRISCO	TX		05/07/2025	6.000	553,276		157				770,000	03/24/2025
100210119	CF	HAMMOND	LA		05/07/2025	7.125	244,057		(93)				350,000	03/24/2025
100210120	CF	CHARLOTTE	NC		05/07/2025	6.375	273,088		7				389,000	03/21/2025
100210121	CF	LAWRENCEVILLE	GA		05/07/2025	6.125	324,613		67				450,000	03/14/2025
100210123	CF	TRENTON	NJ		05/07/2025	7.250	273,857		(73)				370,000	03/25/2025
100210124	CF	BRADENTON	FL		05/07/2025	6.000	544,344		204				750,000	03/25/2025
100210125	CF	LAWRENCEVILLE	GA		05/07/2025	6.000	236,754		103				435,000	03/27/2025
100210126	CF	HENDERSON	NV		05/07/2025	6.000	312,462		58				460,000	03/20/2025
100210127		DAVIDSONVILLE	MD		05/07/2025	6.750	361,189		(47)				535,000	03/21/2025
100210128	CF	DENTON	TX		05/07/2025	6.990	452,041		(65)				600,000	03/28/2025
100210131	CF	PHOENIX	AZ		05/07/2025	7.490	256,794		(162)				405,000	03/21/2025
100210132	CF	WINCHESTER	VA		05/07/2025	6.625	300,007		(27)				409,000	03/27/2025
100210133	CF	BREINIGSVILLE	PA		05/07/2025	6.250	307,799		45				435,000	03/10/2025
100210134	CF	SARASOTA	FL		05/07/2025	6.625	420,923		(51)				695,000	03/27/2025
100210135	CF	FUQUAY VARINA	NC		05/07/2025	5.750	268,347		207				393,000	02/28/2025
100210136	CF	WILDWOOD	MO		05/07/2025	6.875	227,003		(52)				385,000	03/26/2025
100210137	CF	SEATTLE	WA		05/07/2025	6.875	525,247		(48)				700,000	03/17/2025
100210139	CF	FORT SMITH	AR		05/07/2025	7.250	174,141		9				225,000	03/18/2025
100210140		DAWSONVILLE	GA		05/07/2025	6.875	312,270		(51)				417,000	03/27/2025
100210141	CF	PHOENIX	AZ		05/07/2025	7.625	304,427		(125)				410,000	03/26/2025
100210142	CF	PHOENIX	AZ		05/07/2025	6.990	348,125		(72)				460,000	03/25/2025
100210143	CF	LAS VEGAS	NV		05/07/2025	6.750	263,830		(49)				400,000	03/25/2025
100210144	CF	AUBREY	TX		05/07/2025	6.375	262,920		4				364,000	03/28/2025
100210145	CF	OFALLON	MO		05/07/2025	6.750	340,339		(23)				506,000	03/27/2025
100210146	CF	WHITEFISH BAY	WI		05/07/2025	6.625	412,471		(37)				550,000	03/21/2025
100210148	CF	BAY VILLAGE	OH		05/07/2025	7.625	236,574		(97)				315,000	03/25/2025
100210150	CF	LAKEWOOD	CO		05/07/2025	6.375	479,912		145				775,000	03/21/2025
100210151	CF	COLLEGE STATION	TX		05/07/2025	6.875	240,082		(44)				298,000	03/27/2025
100210152	CF	DULUTH	GA		05/07/2025	6.875	813,657		(170)				1,175,000	03/27/2025
100210153	CF	WOODSTOCK	GA		05/07/2025	6.500	241,317		(19)				377,000	03/24/2025
100210154	CF	GATLINBURG	TN		05/07/2025	7.124	520,723		(84)				690,000	03/25/2025
100210156	CF	QUEEN CREEK	AZ		05/07/2025	7.750	393,598		(151)				508,000	03/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210157		RESTON	VA		05/07/2025	6.624	265,512		(13)				465,000	03/21/2025
100210158	CF	SEVIERVILLE	TN		05/07/2025	6.375	406,166		32				550,000	03/14/2025
100210160	CF	LATHROP	CA		05/07/2025	6.625	570,935		(59)				815,000	03/05/2025
100210161		SAGAMORE BEACH	MA		05/07/2025	6.990	367,922		(81)				578,000	03/24/2025
100210162	CF	OLATHE	KS		05/07/2025	6.750	255,586		(54)				365,000	03/21/2025
100210163	CF	LOWELL	MA		05/07/2025	6.875	650,564		(96)				870,000	03/24/2025
100210164	CF	CLARKSVILLE	VA		05/07/2025	7.250	271,406		(92)	(3)			640,000	03/24/2025
100210165	CF	OAKLAND	MD		05/07/2025	7.124	406,278		(101)				575,000	03/21/2025
100210166	CF	HAYESVILLE	NC		05/07/2025	7.375	502,098		(152)				630,000	04/03/2025
100210167	CF	STONEWALL	TX		05/07/2025	7.124	498,350		24				680,000	04/07/2025
100210168	CF	JOHNS CREEK	GA		05/07/2025	6.875	529,257		(106)				715,000	03/27/2025
100210169	CF	PASCO	WA		05/07/2025	7.500	269,284		(62)				355,000	03/27/2025
100210170	CF	GULF BREEZE	FL		05/07/2025	6.990	357,242		(96)				470,000	03/28/2025
100210171	CF	NASHVILLE	TN		05/07/2025	6.375	757,713		24				1,050,000	03/13/2025
100210172	CF	EDGEWOOD	MD		05/07/2025	7.250	180,481		2				264,000	04/03/2025
100210173	CF	BEALETON	VA		05/07/2025	6.999	470,861		(72)				592,000	04/09/2025
100210174	CF	GILBERT	AZ		05/07/2025	7.125	422,940		(82)				538,000	04/07/2025
100210175	CF	SUNNYVALE	CA		05/07/2025	6.999	637,149		5				860,000	04/09/2025
100210176	CF	RICHMOND	TX		05/07/2025	6.875	223,904		(65)				318,000	04/07/2025
100210177	CF	EVERETT	WA		05/07/2025	6.875	380,680		(109)				595,000	04/07/2025
100210178	CF	PHILADELPHIA	PA		05/07/2025	6.875	280,510		(63)				375,000	04/04/2025
100210179	CF	LAS VEGAS	NV		05/07/2025	6.124	337,552		52				500,000	04/08/2025
100210180	CF	LAS VEGAS	NV		05/07/2025	6.499	442,649		17				641,000	04/09/2025
100210181	CF	ELLENWOOD	GA		05/07/2025	6.375	200,188		69				275,000	03/26/2025
100210182	CF	ATWATER	CA		05/07/2025	6.999	625,256		(80)				830,000	04/04/2025
100210183	CF	GLEN ALLEN	VA		05/07/2025	6.875	323,180		(52)				430,000	04/03/2025
100210184	CF	PORTLAND	OR		05/07/2025	6.750	491,990		(65)				700,000	04/02/2025
100210185	CF	BRIGANTINE	NJ		05/07/2025	6.999	342,220		(68)				480,000	04/04/2025
100210186	CF	HILO	HI		05/07/2025	6.624	390,664		(39)				608,000	04/04/2025
100210188	CF	ANNA	TX		05/07/2025	6.999	284,944		(77)				377,000	04/04/2025
100210189	CF	CHARLOTTE	NC		05/07/2025	7.125	246,277		(51)				346,500	04/04/2025
100210190	CF	RENO	NV		05/07/2025	7.124	252,919		(54)				313,000	04/04/2025
100210191	CF	MARIPOSA	CA		05/07/2025	7.375	488,330		(142)				651,000	04/10/2025
100210192	CF	ELGIN	IL		05/07/2025	6.999	333,148		(67)				440,000	04/03/2025
100210193	CF	CHAPEL HILL	NC		05/07/2025	6.875	459,779		(65)				615,000	04/09/2025
100210194	CF	FRANKLINTON	NC		05/07/2025	6.875	284,235		(59)				372,000	04/08/2025
100210195	CF	RALEIGH	NC		05/07/2025	6.499	321,686		(14)				438,000	04/08/2025
100210196	CF	SCOTTSDALE	AZ		05/07/2025	7.375	214,337		(73)				282,000	04/04/2025
100210197	CF	WICHITA	KS		05/07/2025	7.125	287,908		(91)				377,000	04/09/2025
100210198		BEACH HAVEN	NJ		05/07/2025	6.990	1,040,680		(203)				1,400,000	04/10/2025
100210199	CF	MESQUITE	TX		05/07/2025	7.625	205,503		(87)				303,000	03/25/2025
100210200	CF	GARFIELD	NJ		05/07/2025	6.999	423,372		(76)				615,000	04/01/2025
100210201	CF	BLUE RIDGE	GA		05/07/2025	6.999	188,490		(47)				309,000	04/23/2025
100210202	CF	GALENA	IL		05/07/2025	6.990	302,968		(42)				431,000	03/05/2025
100210203	CF	GREENSBORO	NC		05/07/2025	6.490	231,971		25				392,000	04/15/2025
100210204	CF	ARNOLD	CA		05/08/2025	7.375	347,734		355				520,000	03/19/2025
100210206	CF	THOMPSONS STATION	TN		05/08/2025	7.000	270,653		(100)				950,000	03/27/2025
100210207	CF	BEDFORD	NH		05/08/2025	7.625	455,703		(249)				645,000	04/18/2025
100210208	CF	BEVERLY HILLS	CA		05/08/2025	6.750	1,525,346		(567)				3,200,000	03/05/2025
100210209	CF	HENDERSON	NV		05/08/2025	7.250	434,579		(255)				550,000	04/18/2025
100210210	CF	OAKLEY	CA		05/08/2025	6.500	642,640		(97)				1,077,000	03/15/2025
100210213		ANTELOPE	CA		05/09/2025	7.625	522,646		(246)				675,000	03/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210214		VALLEY SPRINGS	CA		05/09/2025	7.625	550,011		(212)				715,000	03/27/2025
100210215		PANAMA CITY BEACH	FL		05/09/2025	7.625	623,001		(203)				718,000	03/19/2025
100210216		COVINGTON	KY		05/09/2025	7.500	195,495		(120)				250,000	03/31/2025
100210219		TEMPE	AZ		05/09/2025	7.375	386,769		(184)				650,000	03/24/2025
100210220		KENT	WA		05/09/2025	7.625	412,863		(198)				610,000	02/10/2025
100210221		MURRELLS INLET	SC		05/09/2025	6.999	288,477		(141)				350,000	03/27/2025
100210223		PASADENA	CA		05/09/2025	6.999	1,028,916		(482)				1,250,000	03/27/2025
100210224		TRENTON	NJ		05/09/2025	7.500	187,876		(117)				240,000	03/31/2025
100210225		PALM SPRINGS	CA		05/09/2025	7.625	1,649,706		(900)				1,995,000	03/26/2025
100210226		OAKLAND	CA		05/09/2025	6.999	1,255,089		(337)				1,650,000	03/30/2025
100210227		HOWELL	NJ		05/09/2025	7.500	532,616		(303)				660,000	03/26/2025
100210228		RANCHO CUCAMONGA	CA		05/09/2025	6.999	613,931		(355)				746,000	03/31/2025
100210229		ARVADA	CO		05/09/2025	6.999	377,467		(127)				538,000	04/01/2025
100210230		SACRAMENTO	CA		05/09/2025	8.875	323,603		(173)				387,000	03/28/2025
100210231		MOUNTAIN VIEW	CA		05/09/2025	8.250	1,587,814		(914)				1,900,000	03/21/2025
100210232		MIAMI	FL		05/09/2025	6.875	317,543		(60)				442,000	03/28/2025
100210233		RIDGEFIELD PARK	NJ		05/09/2025	7.875	593,113		(356)				710,000	03/31/2025
100210234		ROCKLEDGE	FL		05/09/2025	6.875	328,152		(136)				400,000	04/01/2025
100210235		FRANKLINTON	NC		05/09/2025	7.625	163,725		(92)				210,000	03/19/2025
100210237		DECATUR	GA		05/09/2025	7.375	250,653		(110)				325,000	03/21/2025
100210238		SANFORD	FL		05/09/2025	6.875	183,590		(83)				345,000	03/31/2025
100210239		ORLANDO	FL		05/09/2025	7.375	407,123		(190)				610,000	03/31/2025
100210240		TRENTON	NJ		05/09/2025	7.500	160,267		(97)				205,000	03/31/2025
100210241		JACKSONVILLE	FL		05/09/2025	7.250	222,841		(85)				290,000	04/01/2025
100210242		COLUMBIA	SC		05/09/2025	7.375	165,313		(105)				264,000	04/01/2025
100210243		LOS ANGELES	CA		05/09/2025	7.625	1,607,656		(993)				2,900,000	03/31/2025
100210244		COACHELLA	CA		05/09/2025	7.999	460,771		(152)				605,000	03/28/2025
100210245		OPA LOCKA	FL		05/09/2025	6.875	370,597		31				500,000	03/20/2025
100210246		TEMECULA	CA		05/09/2025	6.875	778,453		(321)				1,061,000	03/31/2025
100210249		GOODYEAR	AZ		05/09/2025	7.125	301,675		(148)				375,000	03/26/2025
100210251		FONTANA	WI		05/09/2025	8.125	427,408		(77)				470,000	03/07/2025
100210252		NEWRY	ME		05/09/2025	8.250	581,682		(104)				640,000	03/12/2025
100210253		CONWAY	NH		05/09/2025	7.500	534,949		(88)				590,000	03/13/2025
100210254		TAMPA	FL		05/09/2025	8.250	429,583		(114)				474,000	03/11/2025
100210256		CAMP CONNELL	CA		05/09/2025	7.625	429,533		(58)				520,000	02/06/2025
100210257		WIMAUMA	FL		05/09/2025	7.875	326,633		(56)				363,000	02/27/2025
100210258		KINGMAN	AZ		05/09/2025	8.250	309,595		22				348,000	03/01/2025
100210259		KANSAS CITY	MO		05/09/2025	7.750	228,916		(45)				265,000	03/04/2025
100210260		SARASOTA	FL		05/09/2025	7.490	461,909		(95)				535,000	03/12/2025
100210262		ALBUQUERQUE	NM		05/09/2025	7.500	233,484		(69)				292,000	03/12/2025
100210263		STANARDSVILLE	VA		05/09/2025	7.250	283,400		(34)				315,000	02/26/2025
100210264		CONWAY	SC		05/09/2025	6.990	372,383		47				424,000	03/13/2025
100210265		SAINT AUGUSTINE BEACH	FL		05/09/2025	7.490	454,797		(87)				530,000	03/12/2025
100210266		RUTHER GLEN	VA		05/09/2025	8.000	382,325		(75)				432,000	03/14/2025
100210267		POCONO PINES	PA		05/09/2025	7.750	376,709		(64)				460,000	03/14/2025
100210268		PRESCOTT VALLEY	AZ		05/09/2025	6.625	569,215		172				655,000	03/13/2025
100210269		CRESCENT LAKE	OR		05/09/2025	7.875	422,451		(90)				520,000	03/19/2025
100210270		FAYETTEVILLE	GA		05/09/2025	7.875	344,278		(63)				401,000	03/17/2025
100210272		WOODSTOCK	GA		05/09/2025	7.500	335,587		(56)				370,000	03/17/2025
100210273		GOODLETTSVILLE	TN		05/09/2025	7.375	494,446		(55)				580,000	03/18/2025
100210274		SURPRISE	AZ		05/09/2025	7.875	631,468		(123)				695,000	03/20/2025
100210275		MISSOURI CITY	TX		05/09/2025	7.625	259,038		(70)				295,000	03/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210276		HENDERSONVILLE	NC		05/09/2025	7.500	287,724		(56)				322,500	03/19/2025
100210278		CAMDEN WYOMING	DE		05/09/2025	7.250	257,157		(27)				285,000	03/17/2025
100210279		MENTONE	AL		05/09/2025	8.250	462,994		37				524,000	03/20/2025
100210280		ROCK HILL	SC		05/09/2025	7.500	248,573		(42)				275,000	03/17/2025
100210281		STUART	FL		05/09/2025	7.625	454,969		(94)				500,000	03/20/2025
100210283		ONANCOCK	VA		05/09/2025	7.875	455,682		(110)				503,000	03/20/2025
100210284		JACKSONVILLE	OR		05/09/2025	7.250	260,836		(36)				335,000	03/20/2025
100210285		PHOENIX	AZ		05/09/2025	7.625	373,539		(76)				450,000	03/24/2025
100210286		CAPE CORAL	FL		05/09/2025	7.875	283,038		(68)				345,000	03/24/2025
100210288		PHILADELPHIA	PA		05/09/2025	7.500	326,747						365,000	03/24/2025
100210289		WEED	CA		05/09/2025	7.750	436,129		(68)				560,000	03/25/2025
100210290		GIG HARBOR	WA		05/09/2025	7.625	221,526		(202)				580,000	03/24/2025
100210291		KILL DEVIL HILLS	NC		05/09/2025	7.875	594,590		(99)				680,000	03/25/2025
100210292		PAHRUMP	NV		05/09/2025	6.990	354,737		44				400,000	03/24/2025
100210293		OAKHURST	CA		05/09/2025	8.125	733,152		(171)				853,000	03/26/2025
100210294		SAN ANTONIO	TX		05/09/2025	8.000	365,143		(86)				400,000	03/24/2025
100210295		BLUFFTON	SC		05/09/2025	6.990	303,561		9				340,000	03/24/2025
100210296		TOBYHANNA	PA		05/09/2025	6.990	245,646		6				278,000	03/24/2025
100210297		OCALA	FL		05/09/2025	7.250	243,027		(32)				289,000	03/21/2025
100210298		SAN ANTONIO	TX		05/09/2025	7.374	508,237		(68)				595,000	03/24/2025
100210299		SAINT AUGUSTINE	FL		05/09/2025	7.625	301,148		(37)				336,000	03/26/2025
100210300		SOUTH LAKE TAHOE	CA		05/09/2025	7.750	725,433		(118)				799,000	03/27/2025
100210301		TRENTON	SC		05/09/2025	7.875	363,446		(65)				415,000	03/27/2025
100210302		RIUDOSO	NM		05/09/2025	7.875	395,759		80				451,000	03/26/2025
100210303		WOLFEBORO	NH		05/09/2025	8.000	316,511		(94)				345,000	03/28/2025
100210304		NORTH OCEAN CITY	MD		05/09/2025	7.624	220,897		38				250,000	03/27/2025
100210305		DAVENPORT	FL		05/09/2025	7.500	446,056		(81)				500,000	03/28/2025
100210306		HOLIDAY ISLAND	AR		05/09/2025	7.125	293,304		(14)				328,000	03/28/2025
100210307		LEWES	DE		05/09/2025	7.125	367,773		39				418,000	03/28/2025
100210308		TAMPA	FL		05/09/2025	7.875	332,804		(17)				392,000	03/28/2025
100210309		BLUE RIDGE	GA		05/09/2025	6.625	478,338		129				590,220	03/27/2025
100210310		MOAB	UT		05/09/2025	7.625	513,704		(101)				565,000	03/28/2025
100210311		CALHOUN	GA		05/09/2025	7.625	313,602		(64)				367,000	03/28/2025
100210312		BAILEY	CO		05/09/2025	6.375	546,667		239				630,000	03/28/2025
100210313		DAVENPORT	FL		05/09/2025	7.500	270,027		(19)				300,000	03/28/2025
100210314		MERIDIAN	ID		05/09/2025	8.000	369,993		(153)				522,000	04/07/2025
100210315		MINERAL BLUFF	GA		05/09/2025	7.500	530,728		(85)				677,400	04/01/2025
100210316		BOISE	ID		05/09/2025	7.625	443,034		(92)				520,000	04/02/2025
100210317		OURAY	CO		05/09/2025	7.500	770,250		(124)				850,000	04/04/2025
100210318		MILLVILLE	DE		05/09/2025	8.125	365,163		(61)				415,000	03/27/2025
100210320		WACO	TX		05/09/2025	7.990	217,250		29				252,000	04/01/2025
100210322		MC MINNVILLE	TN		05/09/2025	7.500	233,400		(60)				256,000	03/31/2025
100210323		WISCONSIN DELLS	WI		05/09/2025	7.375	487,374		(11)				563,000	04/02/2025
100210324		JENSEN BEACH	FL		05/09/2025	5.990	480,184		381				570,000	03/24/2025
100210325		INDIANAPOLIS	IN		05/09/2025	5.750	226,168		245				275,000	03/20/2025
100210326		AUBREY	TX		05/09/2025	5.250	220,279		566				340,000	03/17/2025
100210327		ORLANDO	FL		05/09/2025	6.999	692,773		72				840,000	04/04/2025
100210328		CONWAY	SC		05/09/2025	6.250	267,323		181				352,000	03/26/2025
100210329		ELK	WA		05/09/2025	7.500	359,226		55				440,000	04/07/2025
100210330		GALLATIN	TN		05/09/2025	6.250	301,014		165				388,000	03/26/2025
100210331		DAVENPORT	FL		05/09/2025	7.375	288,378		(22)				320,000	04/14/2025
100210332		BLUE RIDGE	GA		05/09/2025	7.375	320,034		(13)				379,000	04/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210333	CF	PHILLIPSBURG	NJ		05/09/2025	7.500	147,933		(169)				210,000	04/04/2025
100210334	CF	ROCK HILL	SC		05/09/2025	7.750	447,153		(226)				575,000	04/16/2025
100210335		PHOENIX	AZ		05/09/2025	7.750	293,034		(157)				434,000	04/28/2025
100210336	CF	OAK PARK	MI		05/09/2025	7.375	102,546		(23)				135,000	04/04/2025
100210337		PHOENIX	AZ		05/09/2025	8.625	255,740		(42)				329,500	04/28/2025
100210338	CF	BARNEGAT	NJ		05/09/2025	7.250	144,639		(73)				393,000	04/15/2025
100210339		PHOENIX	AZ		05/09/2025	7.750	313,721		(103)				472,000	04/28/2025
100210340		PHOENIX	AZ		05/09/2025	7.750	336,081		(99)				507,000	04/28/2025
100210341	CF	RIVERSIDE	CA		05/09/2025	7.125	600,780		(287)				1,085,000	04/16/2025
100210342		NORTH LAS VEGAS	NV		05/09/2025	7.625	337,901		(119)				410,000	04/16/2025
100210343	CF	SPOKANE VALLEY	WA		05/09/2025	7.250	187,659		(116)				373,000	04/23/2025
100210344		LAFAYETTE	CA		05/09/2025	6.375	1,221,969		(419)				2,300,000	04/18/2025
100210346		INDIANAPOLIS	IN		05/09/2025	7.875	171,725		(21)				210,000	04/10/2025
100210347	CF	APPLE VALLEY	CA		05/09/2025	9.250	219,003		(62)				285,000	04/25/2025
100210348		CONCORD	CA		05/09/2025	6.625	768,547		(360)				1,150,000	04/15/2025
100210349	CF	OREGON CITY	OR		05/09/2025	7.125	516,902		(131)				690,000	03/24/2025
100210350	CF	CHOWCHILLA	CA		05/09/2025	8.250	256,433		(55)				350,000	04/23/2025
100210351	CF	LOS OLIVOS	CA		05/09/2025	6.875	1,331,401		(271)				2,975,000	04/16/2025
100210352	CF	MUNSTER	IN		05/09/2025	6.750	589,024		(171)				750,000	04/09/2025
100210353	CF	CONROE	TX		05/09/2025	7.500	245,391		(102)				340,000	04/15/2025
100210354	CF	BAKERSFIELD	CA		05/09/2025	7.875	315,381		(84)				413,000	04/18/2025
100210355		HOMESTEAD	FL		05/09/2025	8.000	339,062		(120)				395,000	04/04/2025
100210356	CF	GRAND PRAIRIE	TX		05/09/2025	6.500	411,278		(108)				510,000	04/16/2025
100210357	CF	NEW SMYRNA BEACH	FL		05/09/2025	8.125	104,218		(59)				254,000	04/14/2025
100210358		LOS ANGELES	CA		05/12/2025	7.875	652,415		(335)				785,000	04/07/2025
100210359		LOS ANGELES	CA		05/12/2025	6.999	356,745		(44)				510,000	04/21/2025
100210361		HIXSON	TN		05/12/2025	7.125	219,857		(67)				275,000	03/28/2025
100210362		PORT SAINT LUCIE	FL		05/12/2025	7.375	237,598		(47)				330,000	04/11/2025
100210365	CF	NORTH MIAMI	FL		05/12/2025	6.999	138,645		(14)				230,500	04/18/2025
100210366	CF	LOS ANGELES	CA		05/12/2025	7.125	594,741		(171)				835,000	04/22/2025
100210367	CF	RIVERSIDE	CA		05/12/2025	6.999	417,254		(197)				675,000	04/14/2025
100210369	CF	SAN ANTONIO	TX		05/12/2025	6.875	143,588		(1)				208,000	04/14/2025
100210371	CF	PICO RIVERA	CA		05/12/2025	7.375	320,945		(189)				750,000	04/22/2025
100210373		DURHAM	NC		05/12/2025	8.750	318,240		(169)				451,000	03/28/2025
100210374	CF	KNOXVILLE	TN		05/12/2025	6.625	293,842		(68)				415,000	04/16/2025
100210375		DEVINE	TX		05/12/2025	8.499	221,152		(90)				380,000	04/24/2025
100210377	CF	LOS ANGELES	CA		05/12/2025	6.999	305,286		(91)				740,000	04/22/2025
100210379	CF	HOPEWELL	VA		05/12/2025	6.999	166,753		(38)				220,000	03/04/2025
100210380		RANDALLSTOWN	MD		05/12/2025	7.375	251,154		(75)				350,000	04/10/2025
100210381	CF	EVANSVILLE	IN		05/12/2025	7.750	89,645		(53)				132,000	03/20/2025
100210382		HIGH POINT	NC		05/12/2025	7.250	183,679		(59)				225,000	04/14/2025
100210383		KATY	TX		05/12/2025	6.750	173,902		13				240,000	04/16/2025
100210384	CF	MIDDLE TOWNSHIP	NJ		05/12/2025	7.125	255,050		(117)				385,000	04/11/2025
100210385	CF	PEMBROKE PINES	FL		05/12/2025	6.999	102,083		(36)				630,000	04/25/2025
100210386	CF	SAN MARCOS	TX		05/12/2025	6.625	181,527		(34)				315,000	04/01/2025
100210387		MIDLOTHIAN	VA		05/12/2025	7.000	178,855		(19)				255,000	03/28/2025
100210388		PETERSBURG	VA		05/12/2025	7.250	161,601		(15)				231,000	01/14/2025
100210389		COLUMBUS	GA		05/12/2025	6.625	110,240		11				153,000	04/11/2025
100210390	CF	MORENO VALLEY	CA		05/12/2025	7.875	540,204		(222)				657,000	04/23/2025
100210391	CF	PALM HARBOR	FL		05/12/2025	6.999	229,046		(89)				300,000	02/26/2025
100210392	CF	VISTA	CA		05/12/2025	6.999	613,808		(248)				860,000	04/09/2025
100210394	CF	AURORA	CO		05/12/2025	7.999	370,491		(108)				430,000	04/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210395		MANITOU BEACH	MI		05/12/2025	7.625	157,982		(95)				275,000	04/02/2025
100210396	CF	HOUSTON	TX		05/12/2025	6.499	252,732		23				342,000	04/23/2025
100210397	CF	PROVIDENCE	RI		05/12/2025	7.375	506,860		(182)				660,000	04/28/2025
100210398	CF	WHITTIER	CA		05/12/2025	6.499	747,872		112				950,000	04/15/2025
100210399	CF	SANTA ANA	CA		05/12/2025	6.999	498,152		(193)				660,000	04/04/2025
100210400	CF	PASADENA	CA		05/12/2025	6.375	936,582		(34)				1,260,000	04/10/2025
100210401	CF	PALM COAST	FL		05/12/2025	6.375	426,715		51				577,000	04/25/2025
100210402	CF	INDIO	CA		05/12/2025	8.375	405,523		(174)				493,000	04/16/2025
100210403	CF	CUMMING	GA		05/12/2025	6.499	390,057		22				535,000	04/11/2025
100210404	CF	LONG BEACH	CA		05/12/2025	6.999	518,810		69				620,000	04/08/2025
100210405	CF	ESCONDIDO	CA		05/12/2025	6.625	1,402,799		(325)				1,735,000	03/28/2025
100210406	CF	FRAMINGHAM	MA		05/12/2025	6.750	407,469		(34)				511,000	04/10/2025
100210407	CF	NASHVILLE	TN		05/12/2025	7.499	686,090		(385)				993,000	03/27/2025
100210408	CF	BELLEVUE	WA		05/12/2025	6.375	819,081		(55)				1,750,000	03/29/2025
100210409	CF	BLOOMINGTON	CA		05/12/2025	6.999	706,334		(327)				875,000	04/14/2025
100210410	CF	SUNNYVALE	CA		05/12/2025	6.375	1,403,895		(141)				2,860,000	04/02/2025
100210411	CF	SANTA ANA	CA		05/12/2025	8.375	705,932		(290)				835,000	03/20/2025
100210412	CF	WEST BRIDGEWATER	MA		05/12/2025	7.999	377,223		(117)				455,000	04/11/2025
100210413	CF	RANCHO SANTA MARGARITA	CA		05/12/2025	6.999	829,466		(288)				1,020,000	04/02/2025
100210414	CF	BIG BEAR LAKE	CA		05/12/2025	6.999	484,656		(109)				600,000	04/14/2025
100210415	CF	LA MESA	CA		05/12/2025	6.750	1,144,570		(244)				1,420,000	03/19/2025
100210416		REDMOND	WA		05/12/2025	6.375	1,297,645		(9)				1,700,000	04/03/2025
100210417	CF	MIRAMAR BEACH	FL		05/12/2025	8.499	719,528		(393)				1,060,000	04/25/2025
100210418	CF	NORTH HILLS	CA		05/12/2025	8.250	827,355		(266)				960,000	04/21/2025
100210419	CF	WOODBRIDGE	VA		05/12/2025	6.999	272,431		(36)				450,345	04/07/2025
100210420	CF	MUNDELEIN	IL		05/12/2025	6.499	226,425		5				295,000	04/16/2025
100210421	CF	VALLEY GLEN	CA		05/12/2025	7.000	1,071,288		(396)				1,310,000	03/14/2025
100210422	CF	PALM SPRINGS	CA		05/12/2025	6.750	1,343,960		(222)				1,650,000	03/25/2025
100210423	CF	GOVERNMENT CAMP	OR		05/12/2025	6.375	1,395,512		(80)				1,869,000	03/31/2025
100210424	CF	SAN BERNARDINO	CA		05/12/2025	8.999	732,059		(360)				925,000	04/19/2025
100210425	CF	SCOTTSDALE	AZ		05/12/2025	6.499	1,461,294		(126)				1,825,000	04/07/2025
100210426	CF	LOS ANGELES	CA		05/12/2025	6.499	733,068		88				930,000	04/11/2025
100210427	CF	MOUNT PLEASANT	SC		05/12/2025	6.499	847,612		(13)				1,250,000	04/09/2025
100210428	CF	MIAMI BEACH	FL		05/12/2025	6.499	1,508,842		(250)				2,650,000	04/03/2025
100210430	CF	RIVERSIDE	CA		05/12/2025	6.375	488,190		57				865,000	04/14/2025
100210431		ANNAPOLIS	MD		05/12/2025	6.375	426,164		76				679,000	04/09/2025
100210432	CF	CARSON CITY	NV		05/12/2025	6.375	333,926		(22)				460,000	04/15/2025
100210433	CF	LOS ANGELES	CA		05/12/2025	6.375	362,228		(31)				833,000	04/21/2025
100210434		TAMPA	FL		05/12/2025	8.999	236,309		(90)				305,000	04/11/2025
100210435	CF	LOS ANGELES	CA		05/12/2025	7.499	778,675		(333)				945,000	04/22/2025
100210436	CF	APPLE VALLEY	CA		05/12/2025	8.499	615,971		(314)				663,000	04/08/2025
100210437	CF	CORNELIUS	NC		05/12/2025	6.875	1,143,756		(399)				1,400,000	04/04/2025
100210438	CF	SIMI VALLEY	CA		05/12/2025	6.499	715,683		7				960,000	04/24/2025
100210439	CF	HELENDALE	CA		05/12/2025	7.999	286,912		(168)				325,000	04/23/2025
100210440	CF	MANVEL	TX		05/12/2025	6.375	567,366		95				784,000	04/23/2025
100210441	CF	VAN NUYS	CA		05/12/2025	7.250	1,240,815		(624)				1,715,000	03/21/2025
100210442	CF	RALEIGH	NC		05/12/2025	6.750	243,472		(77)				370,000	04/25/2025
100210443	CF	WORCESTER	MA		05/12/2025	9.124	259,256		(72)				305,000	03/26/2025
100210444	CF	SANTA BARBARA	CA		05/12/2025	7.999	595,782		(281)				1,550,000	03/31/2025
100210446	CF	BALTIMORE	MD		05/12/2025	7.624	556,471		(93)				660,000	03/24/2025
100210447	CF	OLD TAPPAN	NJ		05/12/2025	7.749	2,024,493		(651)				2,475,000	04/14/2025
100210448	CF	READING	PA		05/12/2025	7.874	117,318		(67)				163,000	03/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210449	CF	GREENACRES	FL		05/12/2025	7.499	415,627		(230)				500,000	03/31/2025
100210450	CF	LOXAHATCHEE	FL		05/12/2025	7.499	604,129		(187)				740,000	04/10/2025
100210451	CF	KISSIMMEE	FL		05/12/2025	7.624	245,904		(106)				311,000	03/31/2025
100210452	CF	GILBERT	AZ		05/12/2025	7.499	522,753		(250)				735,000	04/11/2025
100210453	CF	EAST QUOGUE	NY		05/12/2025	6.874	323,937		6				970,000	03/31/2025
100210454	CF	PHOENIX	AZ		05/12/2025	7.874	511,559		(474)				780,000	04/14/2025
100210455	CF	EDWARDS	CO		05/12/2025	7.499	3,037,970		(1,465)				4,200,000	03/28/2025
100210456	CF	HIALEAH	FL		05/12/2025	7.124	354,559		(82)				935,000	04/18/2025
100210457	CF	DELANO	CA		05/12/2025	7.624	373,272		(225)				450,000	03/28/2025
100210458	CF	STUDIO CITY	CA		05/12/2025	7.250	2,278,168		(695)				2,800,000	02/19/2025
100210459		SEBRING	FL		05/12/2025	7.999	161,302		(82)				199,000	03/06/2025
100210460	CF	FORT LAUDERDALE	FL		05/12/2025	8.125	3,613,939		(1,668)				5,800,000	01/10/2025
100210461	CF	TULARE	CA		05/12/2025	7.124	346,464		28				412,000	04/02/2025
100210462	CF	RINGWOOD	NJ		05/12/2025	7.749	260,984		(152)				430,000	04/07/2025
100210463	CF	AUBURNDALE	FL		05/12/2025	8.625	261,640		(138)				375,000	03/28/2025
100210464	CF	SAINT CLOUD	FL		05/12/2025	7.249	361,888		(184)				820,000	02/28/2025
100210465	CF	LOS ANGELES	CA		05/12/2025	7.875	1,235,333		(702)				1,580,000	03/18/2025
100210466	CF	NORCO	CA		05/12/2025	7.625	886,939		(357)				965,000	03/11/2025
100210468	CF	SANTA ANA	CA		05/12/2025	6.990	309,307		(122)				378,000	03/11/2025
100210469	CF	ENCINO LOS ANGELES	CA		05/12/2025	7.625	3,809,804		(2,207)				5,900,000	03/12/2025
100210471	CF	HOPEWELL	VA		05/12/2025	7.750	114,467		(67)				210,000	03/19/2025
100210472	CF	HEMET	CA		05/12/2025	6.750	707,031		(99)				880,000	03/20/2025
100210473	CF	LUBBOCK	TX		05/12/2025	6.875	151,537		(40)				187,000	03/11/2025
100210474	CF	DEARBORN HEIGHTS	MI		05/12/2025	6.990	280,919		(88)				345,000	03/10/2025
100210475	CF	WHITTIER	CA		05/12/2025	7.750	892,411		(496)				1,225,000	03/21/2025
100210477	CF	JACKSONVILLE	FL		05/12/2025	7.249	155,447		(81)				430,000	04/09/2025
100210478	CF	PICO RIVERA	CA		05/12/2025	7.500	379,460		(217)				780,000	03/18/2025
100210479	CF	DELAND	FL		05/12/2025	7.625	246,887		(100)				329,000	04/08/2025
100210480	CF	FAIRVIEW	NJ		05/12/2025	7.250	169,390		(72)				265,000	02/06/2025
100210481	CF	HILLSBORO	OR		05/12/2025	8.250	574,093		(162)				680,000	03/14/2025
100210482	CF	SANTA CLARITA	CA		05/12/2025	7.375	225,476		(113)				360,000	03/13/2025
100210483	CF	BELMONT	NC		05/12/2025	8.125	108,400		(61)				160,000	03/05/2025
100210484	CF	VICTORVILLE	CA		05/12/2025	7.375	258,479		(129)				430,000	03/10/2025
100210487	CF	PORT SAINT LUCIE	FL		05/12/2025	8.375	179,728		(160)				475,000	03/06/2025
100210488	CF	BELMONT	NC		05/12/2025	8.125	108,385		(61)				160,000	03/05/2025
100210489	CF	ROSELLE	NJ		05/12/2025	8.499	192,210		(103)				235,000	04/01/2025
100210490		PHILADELPHIA	PA		05/12/2025	7.625	232,294		(68)				285,000	03/07/2025
100210491	CF	BELMONT	NC		05/12/2025	8.125	109,484		(62)				186,000	03/05/2025
100210492	CF	BROOKLYN	NY		05/12/2025	7.874	314,771		(201)				970,000	04/10/2025
100210493	CF	BELMONT	NC		05/12/2025	8.125	109,419		(62)				165,000	03/05/2025
100210494	CF	HEWLETT	NY		05/12/2025	7.374	1,529,227		(825)				2,475,000	04/07/2025
100210495	CF	AUBURN	CA		05/12/2025	7.624	367,151		(165)				520,000	03/31/2025
100210496	CF	MANALAPAN	NJ		05/12/2025	8.124	163,954		(91)				225,000	04/01/2025
100210497	CF	BROOKLYN	NY		05/12/2025	7.999	3,998,606		(1,412)				5,999,999	03/12/2025
100210498	CF	ENCINO	CA		05/12/2025	8.125	6,021,136		(495)				9,691,000	04/09/2025
100210499		MIRAMAR	FL		05/12/2025	7.749	342,158		(201)				830,000	02/28/2025
100210500		FRESNO	CA		05/12/2025	7.999	209,523		(119)				309,000	03/29/2025
100210502	CF	RANCHO MIRAGE	CA		05/15/2025	7.250	621,007		(310)				825,000	04/01/2025
100210503	CF	VISTA	CA		05/15/2025	8.250	455,781		(215)				657,500	03/28/2025
100210504	CF	ELK GROVE VLG	IL		05/15/2025	7.250	150,189		(38)				199,000	03/25/2025
100210505	CF	DAVIS	CA		05/15/2025	6.500	1,234,465		(7)				1,912,000	03/28/2025
100210506	CF	SAN DIEGO	CA		05/15/2025	7.125	1,698,918		(344)				2,175,000	04/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210507	CF	TEMPLE	GA		05/15/2025	7.750	469,431		(232)				635,000	03/28/2025
100210508	CF	BOYNE CITY	MI		05/15/2025	6.990	1,171,207		(233)				1,740,000	03/28/2025
100210509	CF	MOORE	SC		05/15/2025	6.875	177,001		24				240,000	02/28/2025
100210510	CF	SCOTTSDALE	AZ		05/15/2025	6.990	279,832		(81)				625,000	04/11/2025
100210511	CF	CAMARILLO	CA		05/15/2025	7.750	463,580		(272)				565,000	03/31/2025
100210512		FULLERTON	CA		05/15/2025	7.500	1,894,411		(808)				2,725,000	03/13/2025
100210513	CF	HIGH POINT	NC		05/15/2025	9.250	152,990		(75)				183,000	03/28/2025
100210514	CF	MIAMI	FL		05/15/2025	6.875	290,160		(91)				570,000	03/28/2025
100210515	CF	HARRISON	OH		05/15/2025	7.990	345,649		(153)				393,500	03/18/2025
100210516	CF	FLORIDA CITY	FL		05/15/2025	7.125	246,118		(31)				360,000	03/28/2025
100210518		OXNARD	CA		05/15/2025	7.625	722,418		(429)				865,000	03/07/2025
100210519	CF	HEFLIN	AL		05/15/2025	7.500	361,653		(156)				439,000	03/31/2025
100210520		GILBERT	AZ		05/15/2025	7.375	344,234		(5)				500,000	03/25/2025
100210521	CF	GASTONIA	NC		05/15/2025	7.500	152,990		(45)				200,000	04/02/2025
100210522	CF	FORNEY	TX		05/15/2025	7.500	277,143		(127)				370,000	04/03/2025
100210523	CF	COOKSON	OK		05/15/2025	6.990	228,027		(22)				297,000	04/07/2025
100210524	CF	CHALMETTE	LA		05/15/2025	6.875	125,608		(19)				226,000	03/28/2025
100210525	CF	TALLAHASSEE	FL		05/15/2025	7.500	165,884		443				214,000	04/02/2025
100210526	CF	BAY HARBOR ISLANDS	FL		05/15/2025	6.875	1,008,556		(327)				1,800,000	03/24/2025
100210527	CF	HOUSTON	TX		05/15/2025	7.990	153,267		(91)				201,000	03/21/2025
100210528	CF	THE COLONY	TX		05/15/2025	7.250	220,336		(64)				315,000	03/17/2025
100210529	CF	TEHACHAPI	CA		05/15/2025	6.990	203,340		(59)				604,000	03/31/2025
100210530	CF	DOWNERS GROVE	IL		05/15/2025	7.125	393,378		(73)				600,000	04/08/2025
100210532	CF	MIAMI	FL		05/15/2025	7.250	492,967		(202)				600,000	03/25/2025
100210533	CF	PEARL CITY	HI		05/15/2025	7.375	671,000		(314)				1,044,000	03/11/2025
100210534		JAMAICA	NY		05/15/2025	7.375	458,811		(207)				1,130,000	03/27/2025
100210535		NAMPA	ID		05/15/2025	7.250	445,938		(240)				585,000	03/13/2025
100210536	CF	VALLEY COTTAGE	NY		05/15/2025	6.990	259,278		29				400,000	02/24/2025
100210537	CF	HERNANDO	FL		05/15/2025	6.990	367,733		(19)				526,000	04/11/2025
100210538	CF	LAURINBURG	NC		05/15/2025	7.500	225,876		(133)				290,000	03/17/2025
100210539		JURUPA VALLEY	CA		05/15/2025	6.875	309,656		(139)				720,000	03/13/2025
100210540	CF	SPARTANBURG	SC		05/15/2025	6.875	139,576		(44)				210,000	03/28/2025
100210541	CF	CAYCE	SC		05/15/2025	7.625	193,918		(107)				250,000	03/21/2025
100210542	CF	LA JOLLA	CA		05/15/2025	7.375	493,439		(253)				600,000	03/20/2025
100210543	CF	JACKSON	GA		05/15/2025	7.125	170,010		(29)				225,000	03/28/2025
100210544	CF	CUMMING	GA		05/15/2025	6.990	721,988		(239)				885,000	03/26/2025
100210545	CF	NAPLES	FL		05/15/2025	7.375	639,101		(287)				775,000	03/19/2025
100210546		CYPRESS	TX		05/15/2025	7.875	287,134		(166)				588,000	03/07/2025
100210547	CF	FORT WORTH	TX		05/15/2025	7.500	206,304		(109)				268,000	03/27/2025
100210549	CF	EAGLE LAKE	FL		05/15/2025	6.875	189,417		(46)				290,000	03/31/2025
100210550	CF	WILMINGTON	DE		05/15/2025	6.875	158,028		14				242,000	03/28/2025
100210551		SOUTH WEBER	UT		05/15/2025	6.990	713,773		(235)				1,515,000	03/27/2025
100210552	CF	NAPLES	FL		05/15/2025	7.750	437,941		(193)				515,000	03/26/2025
100210553		THORNVILLE	OH		05/15/2025	6.875	271,470		(67)				335,000	03/31/2025
100210554	CF	WILMINGTON	NC		05/15/2025	6.875	134,370		(36)				389,000	03/21/2025
100210556		FONTANA	CA		05/15/2025	7.990	1,071,339		(271)				1,285,000	03/06/2025
100210557	CF	OCALA	FL		05/15/2025	6.875	185,181		(50)				322,000	03/14/2025
100210558	CF	COLUMBUS	OH		05/15/2025	7.500	135,696		(81)				295,000	03/28/2025
100210559	CF	VENETA	OR		05/15/2025	7.875	1,122,970		(577)				1,350,000	04/01/2025
100210560		BOYNTON BEACH	FL		05/15/2025	6.875	273,368		(107)				445,000	03/21/2025
100210561	CF	SEGUIN	TX		05/15/2025	8.250	201,823		(112)				255,000	03/25/2025
100210562	CF	IRVINE	CA		05/15/2025	6.990	1,405,624		(512)				3,250,000	03/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210563		BOYNTON BEACH	FL		05/15/2025	6.875	273,864		(113)				445,000	03/28/2025
100210564	CF	ALLENTOWN	PA		05/15/2025	7.750	154,395		(83)				203,000	03/25/2025
100210565	CF	PHILADELPHIA	PA		05/15/2025	7.375	159,198		(75)				220,000	04/04/2025
100210566		BOYNTON BEACH	FL		05/15/2025	6.875	274,633		(125)				445,000	03/28/2025
100210567		LOS ANGELES	CA		05/15/2025	6.990	979,589		(86)				1,725,000	02/20/2025
100210568	CF	WILDWOOD CREST	NJ		05/15/2025	6.875	584,135		(158)				770,000	03/27/2025
100210569	CF	PHOENIX	AZ		05/15/2025	7.750	338,865		(206)				405,000	03/26/2025
100210570	CF	LAS VEGAS	NV		05/15/2025	7.500	253,530		(206)				340,000	03/25/2025
100210571	CF	LAS VEGAS	NV		05/15/2025	6.990	470,752		(57)				670,000	03/26/2025
100210572		SAN DIMAS	CA		05/15/2025	7.250	581,563		(162)				720,000	03/25/2025
100210573	CF	KISSIMMEE	FL		05/15/2025	6.875	221,705		(34)				584,000	03/28/2025
100210574	CF	HOLLY HILL	FL		05/15/2025	7.000	207,967		(70)				257,000	03/26/2025
100210575		LEHIGH ACRES	FL		05/15/2025	7.375	373,115		(195)				460,000	03/25/2025
100210576	CF	NORTH ROYALTON	OH		05/15/2025	7.500	225,049		(119)				271,500	03/27/2025
100210577		MANTECA	CA		05/15/2025	8.750	756,694		(217)				870,000	03/28/2025
100210578		FRANKLIN	TN		05/15/2025	7.125	1,608,936		(615)				6,250,000	03/28/2025
100210579	CF	ST. GEORGE	UT		05/15/2025	6.990	927,161		(223)				1,183,000	03/25/2025
100210580	CF	PHILADELPHIA	PA		05/15/2025	7.125	297,388		12				425,000	03/28/2025
100210581	CF	CANAL WINCHESTER	OH		05/15/2025	6.750	161,330		(31)				360,000	04/01/2025
100210582		LAKE WORTH	FL		05/15/2025	7.125	308,416		(6)				410,000	03/28/2025
100210584	CF	SOUTH CHESTERFIELD	VA		05/15/2025	7.750	375,836		(220)				534,000	03/14/2025
100210588	CF	KATY	TX		05/15/2025	7.875	272,930		(142)				329,000	03/07/2025
100210589	CF	KEY WEST	FL		05/15/2025	7.625	509,076		(165)				670,000	02/28/2025
100210590	CF	LARAMIE	WY		05/15/2025	6.990	284,717		(118)				409,000	03/05/2025
100210591	CF	MOBILE	AL		05/15/2025	7.125	379,329		(138)				499,000	02/28/2025
100210592		VISTA	CA		05/15/2025	6.990	613,411		(224)				850,000	03/03/2025
100210593		GWYNN OAK	MD		05/15/2025	7.500	202,586		(110)				297,000	03/05/2025
100210594		SOUTH PADRE ISLAND	TX		05/15/2025	7.375	573,925		(280)				860,000	03/11/2025
100210595	CF	BELVIDERE	NJ		05/15/2025	7.500	463,859		(196)				650,000	03/03/2025
100210597		SEVERN	MD		05/15/2025	6.875	225,832		(79)				295,000	03/08/2025
100210598	CF	KANNAPOLIS	NC		05/15/2025	7.375	186,976		(103)				241,500	03/07/2025
100210599		SUGARLOAF	CA		05/15/2025	7.625	232,570		(124)				320,000	03/14/2025
100210600	CF	CLEVELAND	OH		05/15/2025	7.375	194,610		(107)				265,000	02/22/2025
100210601		SPRING HILL	FL		05/15/2025	7.990	215,571		(113)				263,000	02/28/2025
100210602	CF	BAKERSFIELD	CA		05/15/2025	6.875	429,880		(141)				570,000	03/04/2025
100210603	CF	SAN ANTONIO	TX		05/15/2025	7.250	194,579		(109)				271,000	02/24/2025
100210604		MESA	AZ		05/15/2025	7.990	278,768		(144)				388,000	03/05/2025
100210605	CF	TUCSON	AZ		05/15/2025	7.625	199,349		(279)				626,000	02/28/2025
100210606	CF	GASTONIA	NC		05/15/2025	7.500	207,535		(114)				250,000	02/21/2025
100210607	CF	CANYON LAKE	TX		05/15/2025	7.750	290,141		(154)				349,000	03/04/2025
100210608	CF	HUDGINS	VA		05/15/2025	7.875	298,228		(128)				370,000	03/10/2025
100210609		NEW PORT RICHEY	FL		05/15/2025	7.625	381,618		(188)				447,000	03/07/2025
100210610		PALM DESERT	CA		05/15/2025	6.990	524,039		(159)				756,000	03/08/2025
100210612		TEMPE	AZ		05/15/2025	7.990	371,578		(180)				453,000	03/12/2025
100210613		AVALON	CA		05/15/2025	7.750	598,377		(161)				755,000	03/07/2025
100210614	CF	DALLAS	TX		05/15/2025	7.250	204,252		(97)				275,000	02/25/2025
100210615		NEW BEDFORD	MA		05/15/2025	6.990	225,975		(79)				380,000	03/11/2025
100210616	CF	LAWRENCEVILLE	GA		05/15/2025	7.250	261,930		(147)				340,000	02/28/2025
100210617		HICKSVILLE	NY		05/15/2025	7.625	519,409		(249)				670,000	03/21/2025
100210618	CF	HICKSVILLE	NY		05/15/2025	7.625	555,284		(273)				715,000	03/21/2025
100210619	CF	WOODSTOCK	GA		05/15/2025	7.375	567,261		(243)				768,000	02/28/2025
100210620	CF	HICKSVILLE	NY		05/15/2025	7.625	495,059		(228)				639,000	03/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210621	CF	BROKEN ARROW	OK		05/15/2025	6.500	211,069		(25)				282,000	03/14/2025
100210622		NESCOPECK	PA		05/15/2025	7.500	200,312		(152)				278,000	03/07/2025
100210623	CF	DEARBORN	MI		05/15/2025	7.625	293,853		(129)				380,000	03/19/2025
100210624	CF	PLEASANT HILL	CA		05/15/2025	7.500	325,561		(140)				425,000	02/27/2025
100210625	CF	SAINT SIMONS ISLAND	GA		05/15/2025	7.125	223,196		(233)				443,000	03/07/2025
100210626	CF	DETROIT	MI		05/15/2025	7.500	209,599		(114)				270,000	03/07/2025
100210627	CF	NAPLES	FL		05/15/2025	7.250	228,199		(276)				545,000	02/26/2025
100210628		GOODYEAR	AZ		05/15/2025	7.375	250,247		(130)				322,000	03/05/2025
100210629	CF	LOMA LINDA	CA		05/15/2025	7.250	358,847		(139)				475,000	03/04/2025
100210630	CF	WHEAT RIDGE	CO		05/15/2025	6.750	375,095		(75)				570,000	03/04/2025
100210631		HOWARD	OH		05/15/2025	7.625	234,783		(94)				254,000	02/28/2025
100210632		DURHAM	NC		05/15/2025	7.125	334,643		(125)				437,000	03/14/2025
100210634	CF	NAPLES	FL		05/15/2025	7.875	493,345		(218)				638,000	03/03/2025
100210635	CF	LADY LAKE	FL		05/15/2025	7.250	252,367		(141)				346,000	03/08/2025
100210636		AUSTIN	TX		05/15/2025	7.375	424,885		(207)				555,000	03/07/2025
100210637	CF	LOXAHATCHEE	FL		05/15/2025	6.990	573,349		(204)				875,000	03/14/2025
100210638	CF	FIFE	WA		05/15/2025	7.750	346,782		(158)				425,000	02/27/2025
100210639		LIVERPOOL	NY		05/15/2025	7.750	209,084		(111)				255,000	03/17/2025
100210640	CF	LA JOLLA	CA		05/15/2025	7.500	1,052,066		(450)				1,375,000	03/03/2025
100210642	CF	CYPRESS	TX		05/15/2025	7.250	353,315		(167)				431,000	03/07/2025
100210643		SUN CITY CENTER	FL		05/15/2025	7.875	289,887		(138)				350,000	03/07/2025
100210644		HEBER SPRINGS	AR		05/15/2025	7.500	273,658		(92)				308,000	03/18/2025
100210645		MIAMI	FL		05/15/2025	7.250	581,621		(326)				760,000	03/18/2025
100210646		OCEAN CITY	MD		05/15/2025	7.500	393,725		(115)				520,000	03/10/2025
100210647	CF	INDIO	CA		05/15/2025	6.625	551,320		(98)				730,000	03/18/2025
100210648		BELFAIR	WA		05/15/2025	7.375	333,299		(452)				725,000	03/07/2025
100210649	CF	WEST GROVE	PA		05/15/2025	7.750	331,501		(175)				457,000	03/14/2025
100210650	CF	GLENDALE	CA		05/15/2025	7.750	398,265		(167)				495,000	03/20/2025
100210651		FONTANA	CA		05/15/2025	7.375	410,291		(165)				485,000	03/07/2025
100210652		MOORPARK	CA		05/15/2025	6.875	748,599		(241)				1,050,000	03/10/2025
100210653		FAYETTEVILLE	AR		05/15/2025	7.500	488,740		(206)				720,000	03/05/2025
100210654		LAKE ARIEL	PA		05/15/2025	7.625	334,571		(105)				386,000	03/10/2025
100210655	CF	DAYTONA BEACH	FL		05/15/2025	7.750	240,252		(127)				290,000	03/20/2025
100210656		LAWRENCE	KS		05/15/2025	7.250	215,097		(101)				278,000	03/06/2025
100210657	CF	VACAVILLE	CA		05/15/2025	7.750	800,059		(292)				1,000,000	03/19/2025
100210658		FRESNO	CA		05/15/2025	7.750	259,796		(137)				440,000	03/10/2025
100210659		SEATTLE	WA		05/15/2025	6.500	382,907		(39)				520,000	03/03/2025
100210660		CRESSKILL	NJ		05/15/2025	7.990	461,576		(163)				625,000	03/14/2025
100210661	CF	RICHMOND	TX		05/15/2025	7.500	311,671		(170)				390,000	03/10/2025
100210662	CF	MORROW	GA		05/15/2025	6.875	179,607		(57)				220,500	03/12/2025
100210663	CF	LEANDER	TX		05/15/2025	6.750	374,897		(83)				495,000	03/18/2025
100210664	CF	RANCHO MIRAGE	CA		05/15/2025	6.990	399,902		(135)				560,000	03/07/2025
100210665	CF	EXCELSIOR	MN		05/15/2025	7.375	246,279		(121)				360,000	03/10/2025
100210666	CF	SHERMAN OAKS	CA		05/15/2025	7.750	1,053,160		(472)				1,275,000	03/05/2025
100210667		NORTH HOLLYWOOD	CA		05/15/2025	7.500	669,969		(270)				900,000	03/14/2025
100210668	CF	COLUSA	CA		05/15/2025	7.625	362,956		(159)				440,000	03/07/2025
100210669		EL CAJON	CA		05/15/2025	6.875	301,502		(101)				415,000	02/28/2025
100210670	CF	PAYSON	UT		05/15/2025	7.500	138,722		(263)				361,000	03/07/2025
100210671	CF	TRAPHILL	NC		05/15/2025	7.750	192,331		(79)				311,000	03/10/2025
100210672	CF	SACRAMENTO	CA		05/15/2025	7.990	355,358		(159)				440,000	03/07/2025
100210673		MONROE	MI		05/15/2025	6.875	180,371		(51)				240,000	03/06/2025
100210674	CF	DOTHAN	AL		05/15/2025	7.750	240,500		(128)				295,000	03/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210675	CF	CHANDLER	AZ		05/15/2025	7.250	392,035		(151)				510,000	03/07/2025
100210676		OCALA	FL		05/15/2025	7.250	265,671		(124)				289,000	03/07/2025
100210677	CF	TWIN PEAKS	CA		05/15/2025	7.990	276,124		(142)				355,000	03/10/2025
100210678		MARIETTA	GA		05/15/2025	7.875	528,254		(188)				575,000	03/07/2025
100210679		LAND O LAKES	FL		05/15/2025	7.375	294,689		(162)				355,000	03/03/2025
100210680	CF	CHARLOTTE	NC		05/15/2025	6.875	203,966		(69)				292,000	03/13/2025
100210681		SYRACUSE	UT		05/15/2025	7.500	358,162		(142)				437,000	03/14/2025
100210682	CF	AIKEN	SC		05/15/2025	7.750	199,914		(96)				269,000	03/13/2025
100210683		WEBSTER	TX		05/15/2025	7.750	470,818		(225)				536,000	03/14/2025
100210684		PEQUANNOCK	NJ		05/15/2025	7.500	326,682		(169)				465,000	03/07/2025
100210685		CLOSTER	NJ		05/15/2025	7.500	310,662		(156)				820,000	03/10/2025
100210686		BENTONVILLE	AR		05/15/2025	6.750	274,364		(69)				375,000	03/19/2025
100210688	CF	SAN JOSE	CA		05/15/2025	7.500	355,408		(137)				500,000	03/05/2025
100210689		BENTONVILLE	AR		05/15/2025	6.625	240,916		(43)				319,000	03/19/2025
100210690	CF	BUENA PARK	CA		05/15/2025	7.250	641,287		(279)				831,000	03/17/2025
100210691		MIAMI GARDENS	FL		05/15/2025	7.500	531,778		(234)				645,000	03/13/2025
100210693	CF	KENT	WA		05/15/2025	6.875	422,229		(117)				555,000	03/03/2025
100210694	CF	FORT WORTH	TX		05/15/2025	6.990	185,080		(86)				240,000	03/06/2025
100210695	CF	VIRGINIA BEACH	VA		05/15/2025	7.375	197,581		(99)				243,000	03/10/2025
100210696		NEWTON	NC		05/15/2025	7.375	267,981		(107)				304,500	03/06/2025
100210697	CF	CUMMING	GA		05/15/2025	6.875	244,618		(81)				320,000	03/06/2025
100210698	CF	SPANISH FORK	UT		05/15/2025	6.990	338,113		(104)				445,000	03/07/2025
100210699	CF	KINGWOOD	TX		05/15/2025	7.625	223,797		(121)				280,000	03/14/2025
100210700	CF	MELISSA	TX		05/15/2025	7.375	307,908		(172)				400,000	03/19/2025
100210701	CF	POST FALLS	ID		05/15/2025	7.750	425,815		(121)				525,000	03/14/2025
100210702	CF	CAMP CONNELL	CA		05/15/2025	7.250	264,041		(137)				375,000	03/12/2025
100210703	CF	WEST PALM BEACH	FL		05/15/2025	7.250	240,378		(127)				319,000	03/12/2025
100210704	CF	BELLEVIEW	FL		05/15/2025	7.250	189,442		(106)				230,000	03/10/2025
100210705		ATHENS	GA		05/15/2025	7.750	207,837		(110)				250,000	03/19/2025
100210707		AUBREY	TX		05/15/2025	7.500	357,133		(191)				440,000	03/05/2025
100210708	CF	FORT WORTH	TX		05/15/2025	7.625	241,534		(137)				305,000	03/13/2025
100210709		SCOTTSDALE	AZ		05/15/2025	7.625	603,959		(135)				745,000	03/17/2025
100210711		HILTON HEAD ISLAND	SC		05/15/2025	7.750	465,020		(153)				545,000	03/17/2025
100210712	CF	STERLING HEIGHTS	MI		05/15/2025	7.990	194,117		(100)				250,000	03/07/2025
100210713		HORIZON CITY	TX		05/15/2025	7.500	343,648		(147)				380,000	03/17/2025
100210714		WATERTOWN	WI		05/15/2025	7.500	189,229		(81)				250,000	03/14/2025
100210715	CF	OAKDALE	MN		05/15/2025	6.875	210,451		(70)				295,000	03/17/2025
100210716		NEW HYDE PARK	NY		05/15/2025	7.250	581,370		(322)				960,000	03/14/2025
100210717	CF	SEDONA	AZ		05/15/2025	7.250	709,172		(306)				915,000	03/10/2025
100210720	CF	MINNEAPOLIS	MN		05/15/2025	6.875	240,754		(79)				316,000	03/07/2025
100210721	CF	NORTH FORT MYERS	FL		05/15/2025	7.250	219,763		(123)				265,000	03/13/2025
100210722		SUNNYVALE	CA		05/15/2025	7.375	587,241		(207)				842,000	03/15/2025
100210723	CF	PHOENIX	AZ		05/15/2025	7.875	383,760		(174)				495,000	03/07/2025
100210724		ANTIOCH	CA		05/15/2025	7.875	549,456		(200)				630,000	03/14/2025
100210725	CF	JACKSONVILLE	FL		05/15/2025	6.500	270,259		(27)				360,000	03/14/2025
100210726	CF	AUSTIN	TX		05/15/2025	6.990	468,481		(154)				700,000	03/18/2025
100210727		PEORIA	AZ		05/15/2025	7.875	221,337		(119)				272,000	03/12/2025
100210728	CF	PALM DESERT	CA		05/15/2025	7.250	272,762		(128)				355,000	03/18/2025
100210729	CF	ANAHEIM	CA		05/15/2025	7.500	823,960		(335)				1,040,000	03/08/2025
100210730		OCEAN VIEW	DE		05/15/2025	7.625	351,608		(126)				429,000	03/21/2025
100210731	CF	BRASELTON	GA		05/15/2025	6.990	278,956		(110)				373,000	03/11/2025
100210732		DUCK CREEK VILLAGE	UT		05/15/2025	7.750	346,736		(97)				380,000	03/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100210733		LAS VEGAS	NV		05/15/2025	7.750	219,755		(93)				238,000	03/07/2025
100210734	CF	MESA	AZ		05/15/2025	7.500	359,244		(150)				480,000	03/08/2025
100210735	CF	BURBANK	CA		05/15/2025	7.625	1,249,423		(574)				2,265,000	03/18/2025
100210736	CF	ALBANY	CA		05/15/2025	6.990	1,079,973		(483)				1,400,000	03/17/2025
100210737	CF	HARMONY	FL		05/15/2025	7.750	190,179		(93)				240,000	03/21/2025
100210739		OKLAHOMA CITY	OK		05/15/2025	7.750	387,176		(172)				448,000	03/11/2025
100210740		FOUNTAIN HILLS	AZ		05/15/2025	7.375	463,440		(154)				640,000	03/19/2025
100210741	CF	SACRAMENTO	CA		05/15/2025	6.750	798,856		(253)				1,290,000	03/21/2025
100210742	CF	PACIFICA	CA		05/15/2025	7.750	1,153,963		(486)				1,415,000	03/12/2025
100210743	CF	NORTH CHELMSFORD	MA		05/15/2025	7.375	324,764		(172)				700,000	03/10/2025
100210744	CF	FORT LAUDERDALE	FL		05/15/2025	6.500	486,477		(54)				750,000	03/17/2025
100210745		PHOENIX	AZ		05/15/2025	7.250	296,789		(128)				403,000	03/18/2025
100210746	CF	SEATAC	WA		05/15/2025	7.125	517,988		(200)				677,000	03/10/2025
100210747		ANAHEIM	CA		05/15/2025	6.875	535,462		(100)				720,000	03/21/2025
100210748		CASTLE ROCK	CO		05/15/2025	7.625	571,774		(181)				700,000	03/12/2025
100210749		GREENVILLE	SC		05/15/2025	7.750	228,621		(121)				341,000	03/21/2025
100210750	CF	BAINBRIDGE ISLAND	WA		05/15/2025	6.990	249,524		(96)				325,000	03/14/2025
100210751	CF	WEST JORDAN	UT		05/15/2025	7.250	307,479		(118)				429,000	03/20/2025
100210752	CF	TEMPE	AZ		05/15/2025	7.250	437,489		(153)				538,000	03/22/2025
100210753	CF	MADISON	WI		05/15/2025	7.375	335,451		(157)				440,000	03/24/2025
100210754	CF	SAN FRANCISCO	CA		05/15/2025	7.625	1,078,825		(425)				1,461,000	03/20/2025
100210755	CF	DAYTON	TX		05/15/2025	7.750	413,942		(202)				600,000	03/18/2025
100210756	CF	HEMPSTEAD	TX		05/15/2025	6.990	220,729		(88)				275,000	03/21/2025
100210757		ST SIMONS ISLAND	GA		05/15/2025	7.750	385,576		(114)				420,000	03/20/2025
100210758	CF	WILMINGTON	OH		05/15/2025	6.990	214,655		(78)				280,000	03/20/2025
100210759		TAMPA	FL		05/15/2025	7.750	332,436		(176)				402,000	03/21/2025
100210760	CF	DUARTE	CA		05/15/2025	6.990	625,662		(246)				815,000	03/08/2025
100210761	CF	DOUBLE OAK	TX		05/15/2025	6.990	484,099		(172)				680,000	03/24/2025
100210762		CITRUS HEIGHTS	CA		05/15/2025	6.990	355,283		(131)				476,000	03/18/2025
100210763	CF	PENINSULA	OH		05/15/2025	6.875	289,610		(84)				380,000	03/21/2025
100210764		VACAVILLE	CA		05/15/2025	7.250	712,318		(291)				925,000	03/17/2025
100210765		LAS VEGAS	NV		05/15/2025	6.625	360,981		(53)				481,000	03/15/2025
100210766	CF	PHOENIX	AZ		05/15/2025	6.875	387,738		(102)				485,000	03/20/2025
100210767	CF	BIG BEAR CITY	CA		05/15/2025	7.750	231,672		(111)				285,000	03/18/2025
100210768	CF	SHIPPENSBURG	PA		05/15/2025	6.875	191,367		(67)				251,000	03/17/2025
100211413	CF	FORT LAUDERDALE	FL		05/16/2025	7.500	148,977		(91)				225,000	03/20/2025
100211415	CF	PITTSBURGH	PA		05/16/2025	7.375	272,193		(122)				362,000	03/28/2025
100211416		NEWCASTLE	CA		05/16/2025	7.125	306,205		(106)				1,350,000	02/27/2025
100211417	CF	WILMINGTON	MA		05/16/2025	7.375	263,620		(141)				555,000	03/12/2025
100211418	CF	SCOTTSDALE	AZ		05/16/2025	6.875	308,118		(137)				675,000	02/14/2025
100211419	CF	PORT SAINT LUCIE	FL		05/16/2025	7.375	130,072		(77)				410,000	03/17/2025
100211420		CALABASAS	CA		05/16/2025	7.875	2,621,178		(697)				6,000,000	03/20/2025
100211421	CF	MIAMI	FL		05/16/2025	7.500	376,066		(225)				450,000	04/03/2025
100211422	CF	MIAMI	FL		05/16/2025	6.990	200,402		(20)				330,000	03/24/2025
100211423	CF	BEAVERTON	OR		05/16/2025	7.250	272,438		(155)				445,000	03/17/2025
100211424	CF	MIDDLEBURG	FL		05/16/2025	7.750	436,982		(165)				534,000	12/23/2024
100211425	CF	MONSEY	NY		05/16/2025	7.125	654,134		(183)				1,155,000	03/20/2025
100211426	CF	HOUSTON	TX		05/16/2025	6.875	291,681		(132)				436,000	02/24/2025
100211428	CF	OAKLAND	CA		05/16/2025	7.125	883,328		(413)				1,450,000	03/17/2025
100211429	CF	SEATTLE	WA		05/16/2025	7.625	331,721		(186)				440,000	03/13/2025
100211430	CF	SUGAR LAND	TX		05/16/2025	7.500	314,872		924				450,000	01/23/2025
100211431		LAS VEGAS	NV		05/16/2025	7.125	279,431		(113)				363,000	03/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100211432	CF	BROOKLYN	NY		05/16/2025	7.250	1,130,021		3,078				2,700,000	09/27/2024
100211433	CF	AIRWAY HEIGHTS	WA		05/16/2025	7.500	362,725		(207)				503,000	03/18/2025
100211434	CF	NASHVILLE	TN		05/16/2025	7.375	403,030		(178)				489,000	03/25/2025
100211435	CF	DAVIE	FL		05/16/2025	7.750	332,129		(183)				448,000	03/31/2025
100211436	CF	GODLEY	TX		05/16/2025	7.500	112,390		(37)				160,000	03/17/2025
100211437	CF	BATON ROUGE	LA		05/16/2025	8.125	250,682		(140)				305,000	03/20/2025
100211438	CF	TAMPA	FL		05/16/2025	6.750	348,424		(142)				639,000	03/26/2025
100211439		LOS ANGELES	CA		05/16/2025	7.250	306,469		(198)				750,000	03/14/2025
100211440	CF	PALM COAST	FL		05/16/2025	6.875	1,422,400		(68)				1,780,000	04/07/2025
100211441	CF	GILBERT	AZ		05/16/2025	7.125	2,665,133		(1,208)				3,450,000	03/21/2025
100211442		LOS ANGELES	CA		05/16/2025	7.500	494,027		(310)				658,000	03/20/2025
100211443	CF	NEWNAN	GA		05/16/2025	7.500	297,635		(142)				365,000	03/31/2025
100211444	CF	ANAHEIM	CA		05/16/2025	6.875	1,026,592		109				1,300,000	04/02/2025
100211445	CF	WAXAHACHIE	TX		05/16/2025	6.750	188,113		(85)				385,000	03/26/2025
100211446	CF	ANDERSON	CA		05/16/2025	8.375	328,249		(162)				405,000	03/25/2025
100211447	CF	RENO	NV		05/16/2025	7.250	957,999		(326)				1,250,000	04/01/2025
100211448	CF	LAYTON	UT		05/16/2025	7.375	248,108		(104)				626,000	04/08/2025
100211449	CF	EASTVALE	CA		05/16/2025	6.875	901,326		(214)				1,450,000	03/28/2025
100211450	CF	ROCKWALL	TX		05/16/2025	6.375	242,893		185				345,000	03/25/2025
100211451	CF	KEY BISCAYNE	FL		05/16/2025	6.875	2,682,292		65				6,350,000	04/02/2025
100211452	CF	BRONX	NY		05/16/2025	7.000	621,198		155				925,000	04/01/2025
100211453	CF	MILWAUKIE	OR		05/16/2025	6.500	243,570		68				470,000	04/09/2025
100211454		CHATTANOOGA	TN		05/16/2025	8.500	193,305		(104)				300,000	03/24/2025
100211455	CF	COLUMBUS	OH		05/16/2025	7.625	156,582		(90)				200,000	04/11/2025
100211456	CF	CHICAGO	IL		05/16/2025	6.750	478,054		71				608,000	04/14/2025
100211457		POMONA	CA		05/16/2025	7.875	620,124		(111)				850,000	04/09/2025
100211458		COOPER CITY	FL		05/16/2025	7.625	233,486		(19)				405,000	04/03/2025
100211459		KAYSVILLE	UT		05/16/2025	9.375	292,261		(132)				507,000	04/08/2025
100211460		FAYETTEVILLE	GA		05/16/2025	8.000	203,062		(105)				510,000	04/08/2025
100211461	CF	LAGUNA BEACH	CA		05/16/2025	7.250	476,074		(179)				865,000	04/14/2025
100211462		VALRICO	FL		05/16/2025	6.875	185,757		41				339,000	03/31/2025
100211463		LAS VEGAS	NV		05/16/2025	8.375	1,267,914		(596)				1,375,000	03/25/2025
100211464	CF	MORGAN HILL	CA		05/16/2025	7.250	617,541		(111)				900,000	03/28/2025
100211465	CF	OAKDALE	CA		05/16/2025	7.750	718,644		(266)				875,000	04/04/2025
100211466	CF	WHITTIER	CA		05/16/2025	7.375	801,073		(329)				975,000	03/28/2025
100211467	CF	FORT MYERS	FL		05/16/2025	6.875	1,558,915		(133)				2,200,000	04/01/2025
100211468	CF	MIAMI BEACH	FL		05/16/2025	7.500	5,020,433		(504)				9,000,000	04/22/2025
100211469		LOS ANGELES	CA		05/16/2025	7.125	498,420		(144)				760,000	03/28/2025
100211470		MOSS LANDING	CA		05/16/2025	7.625	527,599		(155)				925,000	03/27/2025
100211471		HEMET	CA		05/16/2025	7.625	416,419		(168)				556,000	03/28/2025
100211472	CF	DENVER	CO		05/16/2025	6.875	418,381		(14)				535,000	03/31/2025
100211473	CF	NORCO	CA		05/16/2025	7.875	721,373		(290)				1,000,000	04/07/2025
100211474		ATLANTA	GA		05/16/2025	6.875	476,877		85				727,000	03/31/2025
100211475		LEBANON	TN		05/16/2025	7.500	396,844		(167)				489,800	03/28/2025
100211476	CF	VENICE	CA		05/16/2025	7.250	1,365,123		(29)				2,000,000	03/24/2025
100211477	CF	STANTON	CA		05/16/2025	7.125	681,263		(175)				841,000	03/18/2025
100211478	CF	FUQUAY VARINA	NC		05/16/2025	7.000	388,620		(35)				495,000	04/07/2025
100211479		MURRIETA	CA		05/16/2025	7.625	946,345		(436)				1,420,000	04/03/2025
100211480	CF	BUCKEYE	AZ		05/16/2025	7.250	238,670		(76)				390,000	03/27/2025
100211481	CF	LOS ANGELES	CA		05/16/2025	7.125	400,271		(27)				705,000	04/01/2025
100211482		ANAHEIM	CA		05/16/2025	7.875	1,088,696		(531)				1,450,000	03/25/2025
100211483	CF	CLIFTON	NJ		05/16/2025	7.375	481,818		(193)				610,000	04/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100211484		COMPTON	CA		05/16/2025	8.250	328,481		(174)				582,000	03/18/2025
100211485	CF	BAKERSFIELD	CA		05/16/2025	6.875	163,797		4				390,000	03/27/2025
100211486		LOS ANGELES	CA		05/16/2025	9.875	496,772		(212)				680,000	03/28/2025
100211487	CF	STANTON	CA		05/16/2025	8.250	625,862		(196)				775,000	03/19/2025
100211488		SAN DIEGO	CA		05/16/2025	7.625	1,237,680		(244)				2,400,000	03/27/2025
100211489	CF	AUGUSTA	GA		05/16/2025	7.500	138,742		(27)				183,000	03/25/2025
100211490		AUSTIN	TX		05/16/2025	6.875	350,508		(6)				460,000	03/25/2025
100211491		AURORA	CO		05/16/2025	7.250	572,233		(91)				710,000	03/28/2025
100211492	CF	RALEIGH	NC		05/16/2025	6.875	247,640		9				333,000	03/25/2025
100211493		GLENDORA	CA		05/16/2025	7.375	986,366		(193)				1,250,000	03/20/2025
100211495		TUSTIN	CA		05/16/2025	7.250	446,169		(62)				562,000	03/24/2025
100211496	CF	ALBUQUERQUE	NM		05/16/2025	6.750	186,004		49				366,000	03/26/2025
100211497		RICHMOND	TX		05/16/2025	6.875	266,358		75				365,000	03/19/2025
100211498	CF	BAKERSFIELD	CA		05/16/2025	7.125	235,269		(4)				316,000	03/20/2025
100211499	CF	RUNNING SPRINGS	CA		05/16/2025	7.125	296,788		(84)				364,900	03/28/2025
100211500		THE SEA RANCH	CA		05/16/2025	7.750	1,154,744		(492)				1,350,000	03/26/2025
100211501	CF	SUGARLOAF	CA		05/16/2025	7.500	195,330		(60)				240,000	03/20/2025
100211502		CLAYTON	NC		05/16/2025	7.375	325,017		(53)				380,000	03/24/2025
100211503		PINON HILLS	CA		05/16/2025	6.875	394,724		(26)				570,000	03/20/2025
100211504		IRVINE	CA		05/16/2025	7.375	2,772,189		(612)				3,650,000	03/27/2025
100211505	CF	LUBBOCK	TX		05/16/2025	7.375	118,823		(19)				157,000	04/02/2025
100211506		ROWLETT	TX		05/16/2025	7.000	256,202		39				345,000	03/20/2025
100211507	CF	BOCA RATON	FL		05/16/2025	8.375	182,839		(102)				240,000	03/27/2025
100211508		HEMET	CA		05/16/2025	7.750	499,811		(178)				650,000	03/21/2025
100211509	CF	PERRIS	CA		05/16/2025	7.500	775,174		(173)				850,000	03/19/2025
100211510		LOS ANGELES	CA		05/16/2025	7.750	1,248,481		(427)				1,530,000	03/28/2025
100211511	CF	DURHAM	NC		05/16/2025	6.750	253,199		17				320,000	04/04/2025
100211512	CF	PANAMA CITY BEACH	FL		05/16/2025	6.875	317,977		50				405,000	03/26/2025
100211513		KNIGHTDALE	NC		05/16/2025	6.625	314,156		52				400,000	03/28/2025
100211514	CF	LAKE HUGHES	CA		06/05/2025	7.875	376,444		(203)				450,000	05/09/2025
100211518	CF	TORRANCE	CA		06/05/2025	7.375	1,047,734		(375)				1,275,000	05/07/2025
100211519	CF	SAN PEDRO	CA		06/05/2025	7.375	868,543		(366)				1,450,000	05/05/2025
100211520	CF	TORRANCE	CA		06/05/2025	7.500	456,444		(214)				1,050,000	05/12/2025
100211523	CF	SAN FRANCISCO	CA		06/05/2025	7.500	1,333,502		(569)				1,614,000	04/30/2025
100211524	CF	INDIAN TRAIL	NC		06/05/2025	7.125	170,791		(117)				488,000	05/05/2025
100211525	CF	EDMONDS	WA		06/05/2025	7.875	172,553		(92)				390,000	05/20/2025
100211526	CF	SAN ANTONIO	TX		06/05/2025	7.750	131,388		(49)				185,000	05/13/2025
100211527	CF	BUFFALO GROVE	IL		06/05/2025	8.750	373,870		(175)				400,000	05/21/2025
100211529	CF	CUMMING	GA		06/05/2025	7.375	601,356		(242)				777,625	05/07/2025
100211531	CF	LODI	CA		06/05/2025	8.000	420,405		(41)				560,000	05/23/2025
100211532	CF	EAST PALO ALTO	CA		06/05/2025	7.125	735,646		(231)				1,068,000	05/02/2025
100211534	CF	RIO RANCHO	NM		06/05/2025	7.875	146,099		(63)				188,000	05/06/2025
100211535	CF	QUAKERTOWN	PA		06/05/2025	7.500	195,101		(200)				705,000	05/08/2025
100211541	CF	FRESNO	CA		06/05/2025	8.125	254,904		(133)				335,000	05/16/2025
100211543	CF	GILBERT	AZ		06/05/2025	7.250	976,352		(324)				1,275,000	05/06/2025
100211544	CF	COSTA MESA	CA		06/05/2025	8.000	1,818,141		(710)				2,200,000	05/08/2025
100211546	CF	SURPRISE	AZ		06/05/2025	7.375	359,349		(151)				470,000	05/20/2025
100211547	CF	LAKE HARMONY	PA		06/05/2025	7.750	522,655		(141)				640,000	05/01/2025
100211548	CF	VALLEJO	CA		06/05/2025	7.250	141,828		(52)				198,000	05/19/2025
100211550	CF	NORWALK	CA		06/05/2025	7.375	688,841		(260)				837,500	05/02/2025
100211552	CF	GLENDALE	CA		06/05/2025	6.875	608,079		(131)				1,100,000	05/08/2025
100211553	CF	ARLINGTON	TN		06/05/2025	7.750	156,851		(85)				358,000	05/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100211554	CF	LITHONIA	GA		06/05/2025	7.875	145,728		(72)				214,000	05/01/2025
100211555	CF	LOS ANGELES	CA		06/05/2025	7.125	647,480		(169)				1,284,000	05/07/2025
100211556	CF	BAKERSFIELD	CA		06/05/2025	7.875	583,359		(174)				675,000	05/02/2025
100211557	CF	MASON	TX		06/05/2025	7.250	402,790		(99)				568,000	05/16/2025
100211560	CF	GOODYEAR	AZ		06/23/2025	7.500	372,070		(126)				482,000	05/16/2025
100211562	CF	ORLAND PARK	IL		06/23/2025	7.375	361,596		(71)				445,000	05/27/2025
100211569	CF	BAINBRIDGE ISLAND	WA		06/23/2025	7.250	649,399		(160)				1,727,000	06/03/2025
100211570	CF	SIMI VALLEY	CA		06/23/2025	7.375	335,741		(94)				470,000	05/30/2025
100211571	CF	BEND	OR		06/23/2025	7.000	400,649		(40)				1,250,000	05/16/2025
100211572	CF	STERLING HEIGHTS	MI		06/23/2025	7.625	557,711		(129)				687,000	05/13/2025
100211573	CF	TRAVELERS REST	SC		06/23/2025	7.875	143,105		(49)				198,000	05/13/2025
100211574	CF	CLEVELAND	OH		06/23/2025	7.750	120,560		(24)				158,000	05/19/2025
100211575	CF	PRINCEVILLE	HI		06/23/2025	7.625	610,149		(122)				855,000	05/28/2025
100211576	CF	BROOMALL	PA		06/23/2025	7.625	440,854		(117)				586,000	05/16/2025
100211577	CF	DALLAS	TX		06/23/2025	7.250	446,860		(15)				605,000	05/22/2025
100211578	CF	ATHENS	GA		06/23/2025	7.625	439,425		(148)				535,000	05/23/2025
100211579	CF	LAS VEGAS	NV		06/23/2025	7.625	432,266		(67)				610,000	05/08/2025
100211580	CF	CHINO	CA		06/23/2025	7.000	664,394		(12)				1,210,000	05/21/2025
100211581		AUSTIN	TX		06/23/2025	7.500	1,139,067		(221)				1,495,000	05/20/2025
100211582	CF	LAGO VISTA	TX		06/23/2025	7.375	359,183		(109)				1,000,000	05/16/2025
100211584	CF	SPRING HILL	TN		06/23/2025	7.500	382,972		(125)				467,000	05/29/2025
100211585	CF	SWEDESBORO	NJ		06/23/2025	7.250	277,160		31				375,000	05/15/2025
100211586	CF	WESTLAKE VILLAGE	CA		06/23/2025	8.875	646,106		(37)				690,000	05/28/2025
100211589	CF	SACRAMENTO	CA		06/23/2025	7.750	309,401		(84)				450,000	06/02/2025
100211590	CF	JERSEY CITY	NJ		06/23/2025	7.625	350,971		(128)				820,000	05/14/2025
100211591	CF	DORAL	FL		06/23/2025	7.000	905,934		9				1,700,000	06/06/2025
100211592	CF	OXNARD	CA		06/23/2025	7.375	649,868		(126)				825,000	05/23/2025
100211597	CF	CASTLE PINES	CO		06/23/2025	7.125	890,976		(151)				1,281,000	05/22/2025
100211598	CF	SANDY	UT		06/23/2025	7.125	436,376		(85)				1,220,000	05/23/2025
100211600	CF	LYNNWOOD	WA		06/23/2025	7.500	1,324,117		(240)				1,740,000	05/16/2025
100211602	CF	VERO BEACH	FL		06/23/2025	7.375	81,507		(37)				185,000	06/04/2025
100211603	CF	FORESTHILL	CA		06/23/2025	7.500	400,688		(126)				635,000	05/20/2025
100211604	CF	DULUTH	GA		06/23/2025	7.500	694,403		(130)				855,000	05/19/2025
100211606	CF	SUN LAKES	AZ		06/23/2025	7.625	413,904		(156)				530,000	05/16/2025
100211608	CF	LAWRENCEVILLE	GA		06/23/2025	7.500	683,648		(211)				859,000	05/13/2025
100211609	CF	EUGENE	OR		06/23/2025	7.875	256,232		(121)				390,000	05/14/2025
100211610	CF	CONCORD	CA		06/23/2025	7.625	390,818		(124)				480,000	05/21/2025
100211612		WINCHESTER	VA		06/23/2025	8.625	251,092		(116)				320,000	05/20/2025
100211613	CF	SAN MARCOS	CA		06/23/2025	7.375	511,733		(141)				975,000	05/19/2025
100211614	CF	PENN VALLEY	CA		06/23/2025	7.375	385,135		(99)				550,000	05/14/2025
100211615	CF	ANAHEIM	CA		06/23/2025	6.875	499,026		(65)				1,895,000	05/16/2025
100211617	CF	CAMBRIA	CA		06/23/2025	7.750	822,432		(92)				1,070,000	05/28/2025
100211618	CF	LOS ANGELES	CA		06/23/2025	7.625	488,661		(182)				675,000	05/07/2025
100211619	CF	SAN DIEGO	CA		06/23/2025	7.625	1,256,622		(256)				1,650,000	05/21/2025
100211621	CF	SAN DIEGO	CA		06/23/2025	7.625	1,380,697		(491)				1,750,000	05/16/2025
100211625	CF	SAN BRUNO	CA		06/23/2025	7.625	566,662		(210)				685,000	05/15/2025
100211626	CF	MERCED	CA		06/23/2025	7.750	269,302		(110)				375,000	05/13/2025
100211627	CF	LAKEWOOD	WA		06/23/2025	7.375	530,536		(108)				750,000	05/16/2025
100211628	CF	CULVER	OR		06/23/2025	7.875	179,316		(48)				269,000	05/20/2025
100211629		SACRAMENTO	CA		05/16/2025	6.750	505,332		(111)				695,000	03/20/2025
100211630	CF	SANTA CLARITA (VALENCIA AREA)	CA		05/16/2025	7.875	720,671		(190)				895,000	03/20/2025
100211631		ROSEVILLE	CA		05/16/2025	7.750	173,246		(126)				617,000	04/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100211632		DOTHAN	AL		05/16/2025	8.000	137,955		(78)				185,000	04/22/2025
100211633		SCOTTSDALE	AZ		05/16/2025	7.250	511,399		(200)				1,112,000	12/31/2024
100211634	CF	BIG BEAR LAKE	CA		05/16/2025	7.500	296,444		(177)				440,000	03/26/2025
100211635	CF	LA QUINTA	CA		05/16/2025	7.250	1,155,712		(300)				1,648,000	03/24/2025
100211636	CF	WELLINGTON	FL		05/16/2025	7.125	545,721		(205)				780,000	04/25/2025
100211637	CF	HOUSTON	TX		05/16/2025	7.375	510,806		(184)				674,000	04/25/2025
100211638	CF	FAIRVIEW	TX		05/16/2025	7.125	1,308,153		(1,370)				1,730,000	04/25/2025
100211639		VANCOUVER	WA		05/16/2025	7.750	362,462		(85)				480,000	01/24/2025
100211640		HILLSBORO	OR		05/16/2025	6.875	414,171		15				555,000	03/18/2025
100211641	CF	FRESNO	CA		05/16/2025	7.250	259,586		(82)				339,000	04/30/2025
100211642	CF	SAN JOSE	CA		05/16/2025	6.625	1,803,005		(645)				2,420,000	04/17/2025
100211643		GILBERT	AZ		05/16/2025	7.250	411,845		(67)				672,000	03/28/2025
100211644		TAYLORSVILLE	UT		05/16/2025	7.375	366,647		(107)				565,000	03/25/2025
100211645	CF	KISSIMMEE	FL		05/16/2025	8.124	252,710		(98)				307,000	02/07/2025
100211646		MILLVILLE	NJ		05/16/2025	7.500	110,012		(30)				180,000	04/25/2025
100211647	CF	BOCA RATON	FL		05/16/2025	6.875	361,390		(98)				465,000	04/04/2025
100211648	CF	TEMECULA	CA		05/19/2025	7.250	469,528		(469)				635,000	03/17/2025
100211650	CF	ENGLEWOOD	FL		05/19/2025	7.250	292,757		(143)				385,000	03/25/2025
100211651	CF	MORGAN HILL	CA		05/19/2025	7.125	567,766		(322)				980,000	03/20/2025
100211652	CF	TEMECULA	CA		05/19/2025	6.990	519,157		(141)				682,000	03/25/2025
100211654	CF	CANTON	GA		05/19/2025	6.625	308,834		(94)				459,000	03/26/2025
100211655	CF	CHARLOTTE	NC		05/19/2025	6.625	272,216		3				367,000	04/23/2025
100211656	CF	ANGIER	NC		05/19/2025	6.500	282,653		(38)				405,000	03/27/2025
100211657		TORRANCE	CA		05/19/2025	7.625	555,734		(169)				715,000	04/28/2025
100211658	CF	MOORE	SC		05/19/2025	6.375	201,548		(77)				286,000	03/24/2025
100211659	CF	GROSSE POINTE PARK	MI		05/19/2025	6.990	437,805		(188)				595,000	04/07/2025
100211660	CF	BAKER CITY	OR		05/19/2025	6.625	150,006		63				205,000	02/03/2025
100211661	CF	MCKINNEY	TX		05/19/2025	6.875	210,098		(41)				295,000	03/11/2025
100211663	CF	CHARLES TOWN	WV		05/19/2025	6.625	287,220		109				390,000	03/26/2025
100211665	CF	SAN DIEGO	CA		05/19/2025	7.625	496,999		(147)				650,000	03/20/2025
100211666	CF	LAKE ELSINORE	CA		05/19/2025	6.990	490,968		(141)				650,000	03/28/2025
100211667	CF	MCKINNEY	TX		05/19/2025	5.875	268,156		262				376,000	02/26/2025
100211668	CF	TUCSON	AZ		05/19/2025	5.875	306,642		349				409,000	02/12/2025
100211669	CF	PARMA	ID		05/19/2025	6.990	235,732		(66)				367,000	03/26/2025
100211670	CF	FEDERAL WAY	WA		05/19/2025	6.625	392,051		103				630,000	03/14/2025
100211671		MARICOPA	AZ		05/19/2025	4.750	351,925		1,081				441,000	02/03/2025
100211672	CF	LATHROP	CA		05/19/2025	7.490	154,523		(557)		(25)		800,000	03/26/2025
100211673	CF	GATLINBURG	TN		05/19/2025	7.125	684,483		(172)				970,000	03/14/2025
100211674	CF	HIGHLANDS	NC		05/19/2025	7.500	467,877		(116)				615,000	03/24/2025
100211675	CF	BRUNSWICK	GA		05/19/2025	6.750	176,757		(1)				241,000	03/17/2025
100211676	CF	CHATTANOOGA	TN		05/19/2025	7.374	220,749		(55)				300,000	03/12/2025
100211677	CF	MANHATTAN	KS		05/19/2025	6.875	152,699		(10)				211,000	03/27/2025
100211678	CF	MIDLAND	TX		05/19/2025	7.500	183,056		(60)				256,000	03/25/2025
100211679	CF	BRADENTON	FL		05/19/2025	6.500	183,746		22				280,000	03/20/2025
100211680	CF	CHEVY CHASE	MD		05/19/2025	6.750	246,598		(41)				380,000	03/20/2025
100211681	CF	ROYAL OAK	MI		05/19/2025	6.990	612,747		(70)				815,000	03/27/2025
100211682	CF	YUKON	OK		05/19/2025	6.750	169,435		(1)				228,000	03/24/2025
100211683	CF	RENO	NV		05/19/2025	5.750	317,322		219				448,000	03/21/2025
100211684	CF	PLANO	TX		05/19/2025	6.750	271,677		(23)				388,000	03/25/2025
100211685	CF	WEST MONROE	LA		05/19/2025	6.750	176,846		(2)				237,000	03/24/2025
100211686	CF	LOGAN	UT		05/19/2025	6.875	212,163		(13)				352,000	03/21/2025
100211687	CF	SEYMOUR	IN		05/19/2025	7.375	228,843		(63)				339,000	03/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100211688	CF	PHOENIX	AZ		05/19/2025	7.490	352,011		(105)				433,000	03/28/2025
100211689	CF	MANHATTAN	KS		05/19/2025	6.875	152,699		(10)				211,000	03/27/2025
100211691	CF	DENVER	CO		05/19/2025	6.624	233,364		(8)				340,000	03/28/2025
100211692	CF	MIDDLEBURY	IN		05/19/2025	7.990	296,065		(81)				365,000	03/28/2025
100211693	CF	WEST DES MOINES	IA		05/19/2025	6.624	236,510		(11)				330,500	03/28/2025
100211694	CF	ROSEVILLE	CA		05/19/2025	6.750	345,012		(39)				510,000	03/28/2025
100211695	CF	CHELSEA	MI		05/19/2025	7.000	270,663		(71)				370,000	03/28/2025
100211697		FRANKLIN	TN		05/19/2025	6.490	577,136		12				935,000	03/28/2025
100211698	CF	CAPE CORAL	FL		05/19/2025	6.875	268,817		(54)				360,000	03/28/2025
100211699	CF	SOUTH SAINT PAUL	MN		05/19/2025	7.125	272,553		(58)				338,000	03/28/2025
100211701	CF	BRADENTON	FL		05/19/2025	6.990	273,785		(69)				395,000	03/28/2025
100211702	CF	CARY	NC		05/19/2025	6.875	382,329		(68)				550,000	03/31/2025
100211703	CF	BOYNTON BEACH	FL		05/19/2025	7.375	276,662		(102)				360,000	03/31/2025
100211704	CF	DAWSONVILLE	GA		05/19/2025	7.000	340,321		(50)				428,000	03/31/2025
100211705	CF	HAGERMAN	ID		05/19/2025	7.490	450,389		(179)				585,000	03/31/2025
100211706	CF	CROZET	VA		05/19/2025	7.125	263,246		(75)				381,000	03/31/2025
100211708	CF	SARASOTA	FL		05/19/2025	6.750	667,011		(112)				969,000	03/31/2025
100211709	CF	CHICAGO	IL		05/19/2025	7.375	241,895		(67)				299,000	03/31/2025
100211710		VICTOR	ID		05/19/2025	7.124	699,780		(89)				885,000	04/01/2025
100211711	CF	NASHVILLE	TN		05/19/2025	7.375	371,620		(76)				490,000	03/31/2025
100211712	CF	GROVELAND	CA		05/19/2025	7.125	747,182		(84)				950,000	04/01/2025
100211713		HISTORIC NEW CASTLE	DE		05/19/2025	6.875	303,813		(24)				405,000	03/31/2025
100211714	CF	ALPENA	MI		05/19/2025	7.375	284,845		(111)				376,000	04/01/2025
100211715	CF	ORO VALLEY	AZ		05/19/2025	7.125	245,322		(84)				320,000	04/01/2025
100211716	CF	HENDERSON	NV		05/19/2025	6.250	697,113		147				950,000	03/31/2025
100211717	CF	ANN ARBOR	MI		05/19/2025	7.250	247,676		(61)				305,000	04/01/2025
100211718	CF	PORTLAND	OR		05/19/2025	7.125	444,198		(86)				600,000	04/02/2025
100211719	CF	ANDERSON	SC		05/19/2025	6.875	155,069		(13)				248,000	03/31/2025
100211721	CF	SAPPHIRE	NC		05/19/2025	8.125	256,571		(99)				335,000	04/02/2025
100211722	CF	MILL SPRING	NC		05/19/2025	6.875	402,578		(43)				538,000	04/02/2025
100211723	CF	HOUSTON	TX		05/19/2025	7.375	275,183		(83)				450,000	03/31/2025
100211724	CF	LITCHFIELD PARK	AZ		05/19/2025	7.625	341,816		(128)				441,000	04/03/2025
100211725	CF	GILBERT	AZ		05/19/2025	7.500	322,010		(66)				410,000	04/02/2025
100211726	CF	TUCSON	AZ		05/19/2025	6.990	432,910		(48)				539,000	04/03/2025
100211727	CF	OSSINING	NY		05/19/2025	6.875	498,347		(34)				730,000	04/01/2025
100211728	CF	HENDERSON	NV		05/19/2025	7.490	393,774		(132)				483,000	04/03/2025
100211729	CF	DOUGLASVILLE	GA		05/19/2025	6.875	240,312		(56)				364,000	04/02/2025
100211730	CF	NEW BRAUNFELS	TX		05/19/2025	6.624	239,281		(10)				320,000	04/03/2025
100211731	CF	CANTON	GA		05/19/2025	7.375	316,033		(115)				418,000	04/03/2025
100211732	CF	DESERT HOT SPRINGS	CA		05/19/2025	6.875	325,550		(64)				523,140	04/03/2025
100211733	CF	CINCINNATI	OH		05/19/2025	6.625	308,405		17				415,000	04/02/2025
100211734	CF	LAWRENCEVILLE	GA		05/19/2025	7.250	289,152		(69)				403,300	04/03/2025
100211735	CF	CANBY	OR		05/19/2025	7.625	211,421		(28)				262,500	04/04/2025
100211737	CF	CHESAPEAKE BEACH	MD		05/19/2025	7.625	269,539		(102)				344,000	04/04/2025
100211738		BONITA SPRINGS	FL		05/19/2025	7.000	308,676		(73)				435,000	04/04/2025
100211739		PRINCETON	TX		05/19/2025	6.875	323,449		(29)				435,000	04/04/2025
100211740	CF	DAVIDSON	NC		05/19/2025	6.375	368,457		57				501,000	04/04/2025
100211741	CF	WEST LAFAYETTE	IN		05/19/2025	6.500	333,281		14				471,000	04/04/2025
100211742	CF	HENDERSONVILLE	NC		05/19/2025	7.375	402,285		(130)				549,000	04/04/2025
100211743	CF	FREEPORT	FL		05/19/2025	7.250	305,914		(113)				405,000	04/04/2025
100211744	CF	PORT SAINT LUCIE	FL		05/19/2025	7.375	327,862		(99)				415,000	04/04/2025
100211745	CF	MINNEAPOLIS	MN		05/19/2025	7.375	237,243		(89)				290,000	04/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100211746	CF	BAKERSFIELD	CA		05/19/2025	7.125	289,143		(63)				365,000	04/04/2025
100211747	CF	SAINT LOUIS	MO		05/19/2025	7.625	314,157		(91)				390,000	04/04/2025
100211748	CF	LYNCHBURG	VA		05/19/2025	7.375	250,307		(94)				308,000	04/04/2025
100211749	CF	CONWAY	NH		05/19/2025	7.875	425,256		(174)				550,000	04/04/2025
100211750	CF	SACRAMENTO	CA		05/19/2025	7.375	563,827		(129)				699,000	04/05/2025
100211751	CF	STRATHAM	NH		05/19/2025	7.375	296,078		(67)				365,000	04/04/2025
100211752	CF	PLEASANT HILL	CA		05/19/2025	6.875	361,380		(54)				485,000	04/04/2025
100211753	CF	CALDWELL	ID		05/19/2025	7.750	322,130		(228)				510,000	04/07/2025
100211755	CF	TACOMA	WA		05/19/2025	6.500	284,222		10				382,000	04/05/2025
100211756	CF	WAKE FOREST	NC		05/19/2025	6.750	230,489		(8)				375,000	04/04/2025
100211757	CF	WESTLAND	MI		05/19/2025	6.875	228,460		(31)				325,000	04/04/2025
100211758	CF	WAKE FOREST	NC		05/19/2025	6.750	230,489		(8)				375,000	04/04/2025
100211759	CF	NEW BRAUNFELS	TX		05/19/2025	7.125	231,509		(69)				335,000	04/07/2025
100211760	CF	HELEN	GA		05/19/2025	7.125	243,976		(65)				310,000	04/07/2025
100211761	CF	LEAVENWORTH	WA		05/19/2025	6.875	367,093		(25)				505,000	04/07/2025
100211762	CF	FREDERICKSBURG	VA		05/19/2025	7.250	339,917		(111)				450,000	04/07/2025
100211763	CF	ASHTON	ID		05/19/2025	6.875	800,495		27				1,225,000	04/07/2025
100211764	CF	PALM CITY	FL		05/19/2025	7.375	92,519		(84)				233,000	04/08/2025
100211765		ISSAQUAH	WA		05/19/2025	6.624	206,694		44				2,000,000	04/08/2025
100211766		MANASSAS	VA		05/19/2025	6.625	294,279		(7)				400,000	04/07/2025
100211767	CF	KISSIMMEE	FL		05/19/2025	7.125	519,598		(108)				650,000	04/08/2025
100211768	CF	BELLINGHAM	WA		05/19/2025	7.500	370,383		(112)				470,000	04/08/2025
100211769	CF	NAPLES	FL		05/19/2025	7.125	296,584		(82)				408,000	04/08/2025
100211770	CF	GREEN MOUNTAIN	NC		05/19/2025	7.500	423,823		(69)				535,000	04/08/2025
100211771	CF	DAVIS	CA		05/19/2025	6.500	437,227		13				589,000	04/08/2025
100211772	CF	MODESTO	CA		05/19/2025	6.750	381,854		(27)				510,000	04/08/2025
100211773	CF	TAMPA	FL		05/19/2025	7.250	317,243		(89)				390,000	04/08/2025
100211774	CF	MESA	AZ		05/19/2025	6.750	336,894		(25)				483,000	04/09/2025
100211775	CF	BUCKEYE	AZ		05/19/2025	7.125	377,135		(60)				495,000	04/09/2025
100211776	CF	DURHAM	NC		05/19/2025	6.875	319,460		(49)				435,000	04/09/2025
100211777	CF	BOARDMAN	OR		05/19/2025	6.875	241,483		(51)				321,000	04/09/2025
100211778	CF	LITCHFIELD PARK	AZ		05/19/2025	7.125	381,148		(59)				495,000	04/09/2025
100211779	CF	SOMERSET	NJ		05/19/2025	7.875	346,915		(42)				460,000	04/08/2025
100211780	CF	NEW BRAUNFELS	TX		05/19/2025	7.375	243,400		(92)				300,000	04/09/2025
100211781	CF	LEASBURG	NC		05/19/2025	6.500	522,495		40				705,000	04/09/2025
100211782	CF	TELFORD	PA		05/19/2025	7.500	257,461		(125)				335,000	04/09/2025
100211783	CF	AUBREY	TX		05/19/2025	7.375	251,758		(97)				335,000	04/09/2025
100211784	CF	SHAVER LAKE	CA		05/19/2025	6.875	435,910		(53)				620,000	04/09/2025
100211785	CF	FLORENCE	OR		05/19/2025	6.624	638,516		16				895,000	04/10/2025
100211786	CF	CARROLLTON	TX		05/19/2025	6.625	384,920		(13)				518,000	04/10/2025
100211787	CF	TUCSON	AZ		05/19/2025	6.990	596,079		(89)				750,000	04/10/2025
100211788	CF	CAPE CORAL	FL		05/19/2025	6.250	608,416		94				940,000	04/10/2025
100211789	CF	LITTLETON	NC		05/19/2025	6.625	411,514		(5)				553,000	04/10/2025
100211790	CF	DURHAM	NC		05/19/2025	7.500	372,386		(111)				465,000	04/10/2025
100211791	CF	HIAWASSEE	GA		05/19/2025	6.499	764,173		24				1,100,000	04/10/2025
100211792	CF	ELK GROVE	CA		05/19/2025	6.750	419,998		(55)				630,000	04/10/2025
100211793	CF	CLARKSTON	WA		05/19/2025	7.625	246,555		(98)				303,000	04/10/2025
100211794	CF	COMMERCIAL POINT	OH		05/19/2025	7.375	232,446		(60)				290,000	04/10/2025
100211795	CF	TRENTON	NJ		05/19/2025	7.875	162,136		(64)				210,000	04/10/2025
100211796	CF	MATTHEWS	NC		05/19/2025	6.499	267,093		4				384,000	04/11/2025
100211797	CF	WEST DENNIS	MA		05/19/2025	6.875	721,239		(55)				1,050,000	04/11/2025
100211798	CF	YUCCA VALLEY	CA		05/19/2025	7.125	249,401		(78)				350,000	04/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100211799		PHOENIX	AZ		05/19/2025	7.500	479,403		(142)				590,000	04/11/2025
100211801	CF	ROCKLIN	CA		05/19/2025	6.624	458,003		(18)				665,000	04/11/2025
100211802	CF	ST LOUIS CITY	MO		05/19/2025	6.375	260,189		63				355,000	04/11/2025
100211803	CF	RENO	NV		05/19/2025	7.125	377,776		(57)				500,000	04/11/2025
100211804	CF	O FALLON	MO		05/19/2025	7.625	265,644		(115)				340,000	04/11/2025
100211805	CF	ALBUQUERQUE	NM		05/19/2025	6.990	272,797		(75)				385,000	04/11/2025
100211806	CF	GREENSBORO	NC		05/19/2025	7.375	281,341		(83)				365,000	04/11/2025
100211807	CF	BORING	OR		05/19/2025	8.125	512,869		(175)				625,000	04/11/2025
100211808	CF	KNOXVILLE	TN		05/19/2025	7.125	756,633		(129)				1,100,000	04/11/2025
100211809	CF	BETHANY BEACH	DE		05/19/2025	7.500	444,780		(32)				556,000	04/11/2025
100211810	CF	GREENSBORO	NC		05/19/2025	6.624	542,205		39				685,000	04/11/2025
100211811		FINLEYVILLE	PA		05/19/2025	7.990	309,494		(124)				380,000	04/11/2025
100211812	CF	WAUWATOSA	WI		05/19/2025	6.750	373,023		(13)				500,000	04/11/2025
100211813	CF	BAKERSFIELD	CA		05/19/2025	7.500	308,375		(50)				385,000	04/11/2025
100211814	CF	REHOBOTH BEACH	DE		05/19/2025	6.500	631,066		180				812,000	04/11/2025
100211815	CF	OCEANSIDE	CA		05/19/2025	6.875	378,385		(57)				545,000	04/12/2025
100211816	CF	SAN DIEGO	CA		05/19/2025	6.999	604,346		(131)				820,000	04/12/2025
100211817		CINCINNATI	OH		05/19/2025	6.625	250,345		(6)				340,000	04/11/2025
100211818	CF	COLUMBIA FALLS	MT		05/19/2025	6.999	543,641		(81)				685,000	04/14/2025
100211820	CF	BAYONNE	NJ		05/19/2025	6.875	547,358		(66)				732,000	04/11/2025
100211821	CF	CAPE CANAVERAL	FL		05/19/2025	6.990	404,463		(94)				618,000	04/14/2025
100211822	CF	BLAKESLEE	PA		05/19/2025	6.999	465,443		(47)				585,000	04/14/2025
100211823	CF	SAINT AUGUSTINE	FL		05/19/2025	6.624	464,294		27				649,000	04/14/2025
100211824	CF	FRESNO	CA		05/19/2025	6.624	305,468		2				433,000	04/14/2025
100211825		RALEIGH	NC		05/19/2025	6.990	269,641		(63)				377,000	04/14/2025
100211826	CF	NORTH BELLMORE	NY		05/19/2025	7.250	1,061,699		(354)				1,387,000	04/14/2025
100211827	CF	ANTIOCH	TN		05/19/2025	7.375	214,118		(43)				288,000	04/14/2025
100211828	CF	WINTER HAVEN	FL		05/19/2025	7.624	172,857		(28)				225,000	04/14/2025
100211829	CF	PARLIER	CA		05/19/2025	7.625	241,459		(92)				349,000	04/14/2025
100211830	CF	GRANBY	CO		05/19/2025	6.999	654,053		(93)				905,000	04/15/2025
100211831	CF	APEX	NC		05/19/2025	6.750	363,583		(26)				500,000	04/15/2025
100211832	CF	BELTON	MO		05/19/2025	6.490	271,999		5				380,000	04/15/2025
100211833	CF	THE VILLAGES	FL		05/19/2025	6.999	293,923		(69)				387,000	04/15/2025
100211834	CF	MORRISVILLE	NC		05/19/2025	6.999	320,316		(49)				435,000	04/15/2025
100211835	CF	SAN DIEGO	CA		05/19/2025	6.250	408,142		82				595,000	04/15/2025
100211836	CF	PITTSBURGH	PA		05/19/2025	7.250	298,181		(90)				390,000	04/15/2025
100211837	CF	PITTSBURGH	PA		05/19/2025	7.375	282,864		(84)				370,000	04/15/2025
100211838	CF	VALLEJO	CA		05/19/2025	7.375	489,093		(142)				605,000	04/15/2025
100211839	CF	BRICK	NJ		05/19/2025	7.125	270,166		(73)				380,000	04/15/2025
100211840	CF	KAPOLEI	HI		05/19/2025	6.218	498,931		100				825,000	04/15/2025
100211841	CF	GLENDALE	CA		05/19/2025	6.750	485,905		(31)				750,000	04/15/2025
100211842		CHICAGO	IL		05/19/2025	7.375	558,136		(165)				730,000	04/15/2025
100211843	CF	CHELAN	WA		05/19/2025	6.499	718,555		28				1,390,000	04/15/2025
100211844	CF	EASTHAM	MA		05/19/2025	7.250	372,139		(118)				590,000	04/16/2025
100211845	CF	THOUSAND OAKS	CA		05/19/2025	6.250	590,280		94				962,000	04/15/2025
100211846	CF	PORTLAND	OR		05/19/2025	6.875	316,056		(52)				442,000	04/16/2025
100211847	CF	PASSAIC	NJ		05/19/2025	7.375	427,035		(112)				700,000	04/15/2025
100211848	CF	SAINT CLOUD	FL		05/19/2025	6.499	482,862		(9)				775,000	04/16/2025
100211849	CF	MARINA	CA		05/19/2025	6.875	543,709		(91)				730,000	04/16/2025
100211850	CF	COLUMBUS	OH		05/19/2025	6.375	359,862		72				490,000	04/15/2025
100211851	CF	MANTECA	CA		05/19/2025	6.625	497,809		(5)				709,000	04/16/2025
100211852	CF	MARIETTA	GA		05/19/2025	7.500	357,887		(92)				442,000	04/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100211853	CF	LATHROP	CA		05/19/2025	6.625	463,101		(14)				695,000	04/18/2025
100211854	CF	WACONIA	MN		05/19/2025	6.999	487,614		(68)				651,000	04/17/2025
100211855	CF	ARLINGTON	TX		05/19/2025	6.990	457,843		(45)				610,000	04/17/2025
100211856	CF	APEX	NC		05/19/2025	6.624	389,751		37				526,000	04/17/2025
100211857	CF	HOLLY SPRINGS	NC		05/19/2025	6.875	314,722		(43)				428,000	04/17/2025
100211858	CF	ARLINGTON	TX		05/19/2025	6.990	251,597		(33)				335,000	04/17/2025
100211859	CF	HOBOKEN	NJ		05/19/2025	6.500	520,068		30				750,000	04/17/2025
100211860	CF	SEATTLE	WA		05/19/2025	6.875	445,955		(57)				655,000	04/17/2025
100211861	CF	SUNSET BEACH	NC		05/19/2025	6.999	624,108		(89)				830,000	04/22/2025
100211862	CF	KITTERY	ME		05/19/2025	7.625	306,446		(94)				475,000	04/18/2025
100211863	CF	NAPERVILLE	IL		05/19/2025	6.999	300,146		(53)				415,000	04/18/2025
100211864	CF	LAKE GENEVA	WI		05/19/2025	6.990	604,352		(129)				817,000	04/18/2025
100211865	CF	MIAMI	FL		05/19/2025	7.500	468,076		(109)				615,000	04/17/2025
100211866	CF	MILLCREEK	UT		05/19/2025	6.875	643,039		(86)				875,000	04/18/2025
100211867	CF	CUMMING	GA		05/19/2025	7.625	252,546		(80)				310,000	04/18/2025
100211868	CF	MARTINSBURG	WV		05/19/2025	7.250	245,404		(73)				305,000	04/18/2025
100211870	CF	STATESBORO	GA		05/19/2025	7.624	152,795		(17)				190,000	04/17/2025
100211871	CF	SAVANNAH	GA		05/19/2025	6.999	299,292		(53)				400,000	04/18/2025
100211872	CF	MEDFORD	OR		05/19/2025	7.500	266,508		(96)				325,000	04/17/2025
100211873	CF	FORT LEE	NJ		05/19/2025	6.624	237,572		(13)				320,000	04/21/2025
100211874	CF	LANARK	IL		05/19/2025	7.375	650,125		(162)				810,000	04/24/2025
100211875	CF	HARTSEL	CO		05/19/2025	6.999	558,247		(76)				740,000	04/25/2025
100211876	CF	MONT CLARE	PA		05/19/2025	6.999	305,214		(31)				455,000	04/21/2025
100211877	CF	SEATTLE	WA		05/19/2025	6.750	616,753		(14)				840,000	04/25/2025
100211878	CF	WOODBRIDGE	VA		05/19/2025	6.990	362,319		(77)				480,000	04/24/2025
100211879	CF	SEATTLE	WA		05/19/2025	6.875	856,160		(37)				1,225,000	04/23/2025
100211880	CF	JERSEY CITY	NJ		05/19/2025	6.999	989,016		(135)				1,311,000	04/21/2025
100211881	CF	GILBERT	AZ		05/19/2025	7.250	402,001		(99)				495,000	04/23/2025
100211882	CF	NORTHBOROUGH	MA		05/19/2025	7.250	493,211		(68)				666,675	04/24/2025
100211883	CF	HIGHLANDS RANCH	CO		05/19/2025	6.875	394,836		(57)				633,000	04/25/2025
100211884	CF	WILLIAMSTOWN	NJ		05/19/2025	7.125	389,221		(77)				520,000	04/29/2025
100211885	CF	STOCKTON	CA		05/19/2025	6.124	277,578		127				445,000	04/18/2025
100211886	CF	JARRELL	TX		05/19/2025	6.125	173,644		72				242,000	04/02/2025
100211887	CF	MOORESVILLE	NC		05/19/2025	6.625	372,615		(7)				530,000	04/10/2025
100211888	CF	SAN JOSE	CA		05/19/2025	6.375	1,004,961		156				1,460,000	04/24/2025
100211889	CF	DURHAM	NC		05/19/2025	6.625	295,116		44				376,000	04/08/2025
100211890	CF	PENSACOLA	FL		05/19/2025	6.750	469,946		(36)				590,000	04/14/2025
100211891	CF	OCEAN CITY	MD		05/19/2025	6.875	361,360		4		(16)		700,000	04/04/2025
100211892	CF	PRINCETON	TX		05/19/2025	6.750	268,524		(25)				393,000	04/14/2025
100211893	CF	SURPRISE	AZ		05/19/2025	6.750	376,516		(4)				472,610	04/03/2025
100211894	CF	RICHFIELD	MN		05/19/2025	6.750	344,604		(32)				460,000	03/28/2025
100211895	CF	SANDY SPRINGS	GA		05/19/2025	6.875	591,566		(102)				790,000	03/31/2025
100211896	CF	CHARLOTTE	NC		05/19/2025	6.875	277,246		(51)				367,000	04/04/2025
100211897	CF	ROSEMOUNT	MN		05/19/2025	6.875	253,577		(43)				340,000	04/15/2025
100211898	CF	NEW ORLEANS	LA		05/19/2025	6.875	278,664		(33)				378,000	04/15/2025
100211899	CF	PIGEON FORGE	TN		05/19/2025	6.990	568,888		(124)				750,000	04/11/2025
100211900	CF	MCKINNEY	TX		05/19/2025	6.990	319,232		(65)				421,000	04/05/2025
100211901	CF	COLORADO SPRINGS	CO		05/19/2025	7.000	591,060		(95)				760,000	04/14/2025
100211903	CF	LITTLE ROCK	AR		05/19/2025	6.990	258,533		(65)				350,000	04/07/2025
100211904	CF	CAMARILLO	CA		05/19/2025	7.075	438,873		(81)				880,000	03/14/2025
100211905	CF	ASHBURN	VA		05/19/2025	7.250	448,211		(137)				590,000	04/07/2025
100211906	CF	SACRAMENTO	CA		05/19/2025	6.990	866,991		(66)				1,180,000	04/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100211907	CF	STRATTON	VT		05/19/2025	7.250	263,973		(82)				350,000	04/04/2025
100211908	CF	JENSEN BEACH	FL		05/19/2025	6.625	422,935		11				550,000	04/10/2025
100211909	CF	GREENWOOD	IN		05/19/2025	7.490	342,000		(94)				422,000	04/07/2025
100211910	CF	LIBERTY HILL	TX		05/19/2025	7.375	311,452		(75)				391,000	04/04/2025
100211911	CF	CLOVIS	CA		05/19/2025	6.990	348,521		(38)				470,000	04/01/2025
100211912	CF	BONITA SPRINGS	FL		05/19/2025	7.500	508,424		(177)				644,000	04/10/2025
100211913	CF	BONITA SPRINGS	FL		05/19/2025	7.625	506,131		(189)				625,000	04/01/2025
100211914	CF	HOUSTON	TX		05/19/2025	7.500	621,539		(287)				875,000	04/04/2025
100211915	CF	GULF SHORES	AL		05/19/2025	7.250	490,930		(33)				620,000	04/11/2025
100211916	CF	MOHAVE VALLEY	AZ		05/19/2025	7.000	277,149		(48)				370,000	04/10/2025
100211917	CF	NAGS HEAD	NC		05/19/2025	7.250	474,346		(103)				625,000	03/31/2025
100211918	CF	JAMAICA BEACH	TX		05/19/2025	7.250	375,968		(76)				475,000	04/11/2025
100211919	CF	CHARLOTTESVILLE	VA		05/19/2025	7.375	553,831		(91)				689,000	04/03/2025
100211920	CF	DOWAGIAC	MI		05/19/2025	7.375	371,505		(70)				465,000	04/07/2025
100211921		NORTH SWANZEY	NH		05/19/2025	7.500	260,911		(77)				326,000	04/08/2025
100211922	CF	KNOXVILLE	TN		05/19/2025	7.990	361,133		(91)				444,000	04/08/2025
100211923	CF	OAKLAND PARK	FL		05/19/2025	7.625	543,823		(122)				670,000	04/08/2025
100211924	CF	CHARLOTTE	NC		05/19/2025	6.999	346,535		(33)				454,000	04/30/2025
100211925	CF	MESA	AZ		05/19/2025	7.250	299,232		(58)				370,000	04/08/2025
100211926	CF	SUN CITY	AZ		05/19/2025	7.375	296,529		(94)				370,000	04/09/2025
100211927	CF	COLUMBUS	OH		05/19/2025	6.990	495,491		(76)				750,000	04/11/2025
100211928	CF	HOLLY SPRINGS	NC		05/19/2025	6.499	219,351		13				340,000	04/30/2025
100211929	CF	PHOENIX	AZ		05/19/2025	7.625	588,160		(79)				730,000	04/09/2025
100211930	CF	BUFORD	GA		05/19/2025	6.125	306,876		104				436,000	03/31/2025
100211931	CF	PLANO	TX		05/19/2025	6.990	252,277		(58)				333,000	04/08/2025
100211932	CF	ARDEN	NC		05/19/2025	7.124	325,270		(50)				405,000	04/09/2025
100211933	CF	CHARLOTTE	NC		05/19/2025	5.990	280,777		235				385,000	04/11/2025
100211934	CF	GARNET VALLEY	PA		05/19/2025	7.750	328,744		(139)				400,000	05/05/2025
100211935	CF	LOUISBURG	NC		05/19/2025	7.250	336,111		(75)				454,000	03/31/2025
100211936	CF	WEST PALM BEACH	FL		05/19/2025	6.875	758,126		(21)				950,000	05/05/2025
100211937	CF	PRESCOTT	AZ		05/19/2025	7.250	262,973		(72)				345,000	05/05/2025
100211938	CF	WARSAW	OH		05/19/2025	8.625	162,017		(30)				232,000	02/14/2025
100211939	CF	BELLEVUE	KY		05/19/2025	7.250	96,374		(156)	(13)			385,000	04/25/2025
100211940		SAINT HELENA ISLAND	SC		05/19/2025	8.500	502,499		(89)				610,000	12/20/2023
100211941	CF	VIRGINIA BEACH	VA		05/19/2025	7.375	371,041		(102)				499,000	04/23/2025
100211942	CF	NEW BUFFALO	MI		05/19/2025	6.624	222,665		18				375,000	05/01/2025
100211943	CF	SURPRISE	AZ		05/19/2025	6.750	332,093		20				419,500	04/15/2025
100211944	CF	TRACY	CA		05/19/2025	7.750	537,683		(204)				670,000	04/21/2025
100211945	CF	CODY	WY		05/19/2025	6.875	453,579		(9)				610,000	04/22/2025
100211946		RALEIGH	NC		05/19/2025	6.875	366,550		(60)				487,000	04/17/2025
100211947	CF	WYOMISSING	PA		05/19/2025	7.500	149,953		(7)				200,000	04/28/2025
100211948	CF	BROOKLYN CENTER	MN		05/19/2025	6.750	229,900		(26)				335,000	04/18/2025
100211949		PUYALLUP	WA		05/19/2025	6.375	495,954		93				685,000	04/11/2025
100211950	CF	LANCASTER	CA		05/22/2025	7.490	479,302		(126)				590,000	03/20/2025
100211951	CF	WEBSTER	FL		05/22/2025	7.375	777,364		(245)				995,000	04/21/2025
100211952	CF	POMPANO BEACH	FL		05/22/2025	7.500	379,101		(8)				566,000	04/14/2025
100211953	CF	CANYON COUNTRY	CA		05/22/2025	7.375	805,544		(452)				1,520,000	02/27/2025
100211954	CF	HAYWARD	CA		05/22/2025	7.250	617,988		(4,968)				945,000	02/28/2025
100211955	CF	PEACHTREE CORNERS	GA		05/22/2025	7.250	320,975		(2,606)				538,000	03/02/2025
100211956	CF	OXNARD	CA		05/22/2025	7.375	666,234		1,010				880,000	02/20/2025
100211957	CF	MYRTLE BEACH	SC		05/22/2025	7.875	319,967		433				450,000	02/12/2025
100211958	CF	LA HABRA	CA		05/22/2025	7.125	515,185		822				770,000	03/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100211959	CF	POMONA	CA		05/22/2025	7.250	635,724		1,006				787,000	02/27/2025
100211960	CF	IRVINE	CA		05/22/2025	7.500	2,014,898		(448)				2,670,000	02/28/2025
100211961	CF	HAPPY VALLEY	OR		05/22/2025	6.500	506,606		192				769,000	02/11/2025
100211962	CF	SUGAR HILL	GA		05/22/2025	7.250	264,874		(47)				380,000	02/20/2025
100211963	CF	GARDEN GROVE	CA		05/22/2025	7.125	692,424		1,121				985,000	03/03/2025
100211964		LOS ANGELES	CA		05/22/2025	7.125	1,386,450		(148)				2,150,000	01/29/2025
100211965	CF	JOHNS CREEK	GA		05/22/2025	7.375	536,014		897				670,000	03/03/2025
100211966	CF	VALLEJO	CA		05/22/2025	7.000	377,329		(1,908)				730,000	03/04/2025
100211967	CF	BAKERSFIELD	CA		05/22/2025	8.500	669,289		(83)				831,000	02/25/2025
100211968	CF	ROWLAND HEIGHTS	CA		05/22/2025	6.875	564,929		(3,786)				885,000	03/03/2025
100211969	CF	FORT MYERS	FL		05/22/2025	6.875	444,140		865				610,000	03/03/2025
100211971	CF	SUWANEE	GA		05/22/2025	7.250	393,850		652				560,000	02/28/2025
100211972	CF	GARDEN GROVE	CA		05/22/2025	7.250	751,956		(134)				1,070,000	03/06/2025
100211973		SAINT CLOUD	FL		05/22/2025	7.500	297,384		(2,028)				455,000	03/05/2025
100211974	CF	JOHNS CREEK	GA		05/22/2025	7.375	582,921		(4,879)				738,000	03/10/2025
100211975	CF	WEST COVINA	CA		05/22/2025	6.875	298,208		512				935,000	03/04/2025
100211976	CF	CONCORD	CA		05/22/2025	6.750	463,561		832				783,000	03/07/2025
100211977	CF	GLENDALE	CA		05/22/2025	7.375	1,174,900		(166)				1,460,000	03/05/2025
100211978	CF	FULSHEAR	TX		05/22/2025	7.125	378,640		(2,158)				473,000	03/10/2025
100211979	CF	PASADENA	MD		05/22/2025	6.750	192,939		370				432,800	03/13/2025
100211980	CF	WOODLAND HILLS	CA		05/22/2025	7.375	1,302,117		1,966				1,600,000	03/14/2025
100211981	CF	DUBLIN	CA		05/22/2025	7.500	531,820		(3,668)				659,000	03/13/2025
100211982	CF	MCKINNEY	TX		05/22/2025	6.750	260,254		504				390,000	03/05/2025
100211983	CF	FULLERTON	CA		05/22/2025	7.375	804,892		1,189				1,265,000	03/12/2025
100211984	CF	REDDING	CA		05/22/2025	6.875	260,629		463				390,000	03/07/2025
100211985	CF	HOSCHTON	GA		05/22/2025	7.875	389,867		(3,125)				485,000	03/12/2025
100211986	CF	BOZEMAN	MT		05/22/2025	7.375	246,730		372				350,000	03/14/2025
100211987	CF	DESERT HOT SPRINGS	CA		05/22/2025	7.250	332,495		531				415,000	03/11/2025
100211988	CF	SIMI VALLEY	CA		05/22/2025	7.750	1,216,509		1,853				1,500,000	03/17/2025
100211989	CF	GARDEN GROVE	CA		05/22/2025	7.000	655,421		(51)				1,120,000	03/14/2025
100211993	CF	CRESSKILL	NJ		05/22/2025	6.875	1,478,329		3,004				2,170,000	03/10/2025
100211994	CF	BALDWIN PARK	CA		05/22/2025	7.250	513,253		800				735,000	03/17/2025
100211995	CF	HAPPY VALLEY	OR		05/22/2025	7.875	445,639		649				590,000	03/18/2025
100211997	CF	SAN DIEGO	CA		05/22/2025	7.375	1,555,176		2,370				1,915,000	03/25/2025
100211998	CF	ARCADIA	CA		05/22/2025	6.750	679,767		1,236				2,250,000	03/18/2025
100211999	CF	OAKWOOD	GA		05/22/2025	7.250	147,396		217				318,000	03/27/2025
100212000	CF	TARZANA	CA		05/22/2025	7.750	483,134		722				680,000	03/20/2025
100212001	CF	GARDEN GROVE	CA		05/22/2025	7.250	906,596		1,479				1,125,000	03/28/2025
100212042	CF	WALNUT CREEK	CA		06/27/2025	7.375	353,523		(130)				460,000	05/29/2025
100212043	CF	HOUSTON	TX		06/27/2025	7.875	483,591		(209)				580,000	05/21/2025
100212044	CF	BRADENTON	FL		06/27/2025	7.375	941,049		(247)				1,150,000	05/23/2025
100212045	CF	PINEBLUFF	NC		06/27/2025	6.750	298,970		(5)				445,000	05/30/2025
100212046	CF	BAINBRIDGE ISLAND	WA		06/27/2025	7.375	1,496,352		(397)				1,950,000	05/20/2025
100212047	CF	PHOENIX	AZ		06/27/2025	7.625	289,433		(130)				380,000	05/20/2025
100212048	CF	FOUNTAIN HILLS	AZ		06/27/2025	8.375	594,532		(185)				640,000	05/29/2025
100212049	CF	FORT LAUDERDALE	FL		06/27/2025	7.250	300,972		(10)				430,000	06/05/2025
100212051	CF	RUCKERSVILLE	VA		06/27/2025	7.375	315,739		(57)				426,000	05/28/2025
100212052	CF	GRASS VALLEY	CA		06/27/2025	7.125	447,083		(113)				560,000	06/02/2025
100212054	CF	MOORPARK	CA		06/27/2025	6.875	534,267		(68)				1,500,000	05/29/2025
100212055	CF	DES PLAINES	IL		06/27/2025	7.375	129,229		(49)				410,000	05/19/2025
100212057	CF	TARZANA	CA		06/27/2025	7.375	1,558,930		(526)				2,920,000	05/15/2025
100212058	CF	BUFFALO	NY		06/27/2025	7.990	132,662		(54)				170,000	05/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212059	CF	OLYMPIA	WA		06/27/2025	7.125	511,662		(141)				1,111,000	05/16/2025
100212060	CF	SALT LAKE CITY	UT		06/27/2025	7.500	825,180		(108)				1,090,000	06/09/2025
100212062	CF	HUNTINGTON BEACH	CA		06/27/2025	7.375	765,949		(188)				2,050,000	05/23/2025
100212063	CF	LOS ANGELES	CA		06/27/2025	7.250	982,150		(285)				1,200,000	05/21/2025
100212064	CF	MCCLEARY	WA		06/27/2025	7.125	356,374		(59)				467,000	05/23/2025
100212065	CF	VISALIA	CA		06/27/2025	7.125	111,435		(21)				285,000	05/16/2025
100212066	CF	ORLANDO	FL		06/27/2025	7.125	110,490		1				160,000	05/15/2025
100212067	CF	ATLANTA	GA		06/27/2025	7.250	342,165		9				492,000	05/15/2025
100212068	CF	REDWOOD CITY	CA		05/22/2025	7.250	1,611,003		(433)				2,050,000	04/30/2025
100212069	CF	WOODLAND HILLS	CA		05/22/2025	7.250	3,540,567		(921)				4,650,000	04/30/2025
100212070	CF	SONOMA	CA		05/22/2025	7.000	918,973		(368)				1,118,000	05/01/2025
100212071	CF	GOODYEAR	AZ		05/22/2025	7.250	407,264		(238)				610,000	05/05/2025
100212073	CF	SAN DIMAS	CA		05/22/2025	6.875	692,769		(234)				1,255,000	02/21/2025
100212074	CF	SAN DIEGO	CA		05/22/2025	6.875	1,064,335		1,355				1,300,000	04/23/2025
100212075	CF	CARSON	CA		05/22/2025	6.625	647,037		(135)				800,000	04/15/2025
100212076	CF	OGDEN	UT		05/22/2025	7.125	310,686		4				635,000	05/05/2025
100212077	CF	CAPE CORAL	FL		05/22/2025	7.875	243,247		(88)				300,000	04/17/2025
100212078	CF	RANCHO MIRAGE	CA		05/22/2025	7.125	541,446		(184)				1,100,000	04/01/2025
100212079	CF	RANCHO MIRAGE	CA		05/22/2025	7.375	768,116		(140)				1,250,000	04/10/2025
100212081		CATHEDRAL CITY	CA		05/22/2025	7.875	450,328		(69)				500,000	04/05/2025
100212082	CF	PORTSMOUTH	NH		05/22/2025	7.125	397,445		(186)				525,000	04/10/2025
100212083	CF	MANTECA	CA		05/22/2025	7.125	499,077		(239)				670,000	04/01/2025
100212084	CF	LAKE FOREST	CA		05/22/2025	6.990	398,540		(193)				1,098,000	03/10/2025
100212085	CF	CAPE MAY	NJ		05/22/2025	7.125	416,602		(192)				552,000	03/19/2025
100212086	CF	SPRINGFIELD	OR		05/22/2025	7.125	252,769		(106)				450,000	04/25/2025
100212087	CF	SAINT LOUIS	MO		05/22/2025	7.250	163,064		(71)				224,000	04/10/2025
100212089	CF	ANGIER	NC		05/22/2025	5.125	235,057		419				368,000	03/28/2025
100212090	CF	LAWRENCEVILLE	GA		05/22/2025	6.125	248,154		143				450,000	03/26/2025
100212091	CF	WHITMAN	MA		05/22/2025	6.990	264,435		(115)				452,000	04/18/2025
100212092	CF	MERIDIAN	ID		05/22/2025	6.575	316,536		90				435,000	04/02/2025
100212093	CF	LAKE HAVASU CITY	AZ		05/22/2025	7.500	608,798		(169)				840,000	04/04/2025
100212094	CF	WOODBURY	MN		05/22/2025	7.875	330,796		(113)				410,000	03/27/2025
100212096	CF	FULLERTON	CA		05/22/2025	7.500	360,659		(75)				520,000	04/02/2025
100212097	CF	WARETOWN	NJ		05/22/2025	7.625	221,525		(142)				350,000	04/03/2025
100212098	CF	FARMERSVILLE	TX		05/22/2025	7.750	240,659		(96)				310,000	03/25/2025
100212099	CF	ORANGEVALE	CA		05/22/2025	6.875	497,717		(40)				710,000	04/11/2025
100212100	CF	SKOKIE	IL		05/22/2025	7.990	173,725		(86)				215,000	03/31/2025
100212101	CF	PATERSON	NJ		05/22/2025	6.625	204,860		(10)				590,000	03/25/2025
100212102	CF	MILLSBORO	DE		05/22/2025	6.875	681,488		(78)				912,000	04/07/2025
100212103	CF	BELLEVUE	WA		05/22/2025	6.990	492,268		(59)				1,900,000	03/26/2025
100212104	CF	NECEDAH	WI		05/22/2025	7.125	196,453		(45)				341,000	04/01/2025
100212105	CF	LAVON	TX		05/22/2025	6.990	194,415		(204)				328,000	03/27/2025
100212106	CF	SACRAMENTO	CA		05/22/2025	7.125	256,306		(81)				365,000	03/06/2025
100212107	CF	NORTH CAPE MAY	NJ		05/22/2025	7.125	346,416		81				440,000	03/10/2025
100212108		CAPE MAY	NJ		05/22/2025	7.500	532,964		101				600,000	03/10/2025
100212109	CF	MONROE	NC		05/22/2025	7.250	232,118		(121)				319,000	03/31/2025
100212110	CF	SURPRISE	AZ		05/22/2025	4.990	305,756		310				426,000	03/26/2025
100212111		MONTGOMERY	OH		05/22/2025	7.750	100,584		(16)				202,000	03/28/2025
100212112	CF	NAPLES	FL		05/22/2025	7.250	298,739		(106)				425,000	03/31/2025
100212113	CF	SMITHFIELD	VA		05/22/2025	6.990	174,099		(33)				514,000	03/28/2025
100212114	CF	SPOKANE	WA		05/22/2025	5.500	203,380		245				319,000	03/27/2025
100212115	CF	MOUNTAIN VIEW	HI		05/22/2025	6.990	150,389		(26)				340,000	03/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212116	CF	LAWRENCEVILLE	GA		05/22/2025	6.500	322,612		55				446,000	04/18/2025
100212117	CF	FOLSOM	CA		05/22/2025	6.875	506,876		(109)				675,000	04/07/2025
100212118	CF	MAGNOLIA	TX		05/22/2025	4.990	158,341		480				285,000	03/28/2025
100212120	CF	PALM DESERT	CA		05/22/2025	6.990	392,626		(34)				530,000	04/04/2025
100212121	CF	PALM DESERT	CA		05/22/2025	7.125	661,308		(272)				875,000	03/18/2025
100212122	CF	BRADENTON	FL		05/22/2025	7.990	201,167		(84)				262,000	03/14/2025
100212123	CF	SPRING	TX		05/22/2025	7.875	142,141		(58)				255,000	04/08/2025
100212124	CF	DAMASCUS	MD		05/22/2025	7.125	635,168		(139)				905,000	03/26/2025
100212125	CF	VILLAS	NJ		05/22/2025	6.500	209,782		(6)				315,000	04/09/2025
100212126	CF	SCOTTSDALE	AZ		05/22/2025	6.875	265,772		(66)				490,000	04/01/2025
100212127	CF	PLYMOUTH	MA		05/22/2025	6.990	235,954		(64)				320,000	04/04/2025
100212128	CF	DEL VALLE	TX		05/22/2025	7.500	264,145		(254)				365,000	03/31/2025
100212129	CF	MILLSBORO	DE		05/22/2025	7.990	288,318		(202)				379,000	03/20/2025
100212130	CF	MINT HILL	NC		05/22/2025	7.250	395,277		(109)				615,000	03/13/2025
100212131	CF	ROUND ROCK	TX		05/22/2025	5.500	172,137		275				330,000	03/28/2025
100212132	CF	CONCORD	NC		05/22/2025	7.375	230,119		(91)				307,000	03/28/2025
100212133	CF	MINEOLA	NY		05/22/2025	6.625	528,027		88				750,000	03/12/2025
100212134	CF	NAPLES	FL		05/22/2025	6.575	261,090		20				460,000	03/28/2025
100212135	CF	GUTTENBERG	NJ		05/22/2025	7.125	248,321		(195)				425,000	03/21/2025
100212136	CF	COMMERCE CITY	CO		05/22/2025	6.625	485,262		55				660,000	03/26/2025
100212137		BERLIN	NH		05/22/2025	8.625	149,192		(86)				165,000	03/27/2025
100212138	CF	HILLSDALE	NJ		05/22/2025	7.250	227,234		(190)				720,000	04/09/2025
100212139	CF	PLYMOUTH MEETING	PA		05/22/2025	6.500	197,491						299,000	03/28/2025
100212140	CF	BOONE	NC		05/22/2025	6.990	265,892		(49)				625,000	03/14/2025
100212141	CF	MANAHAWKIN	NJ		05/22/2025	6.875	707,347		(11)				1,140,000	04/10/2025
100212142	CF	UNION CITY	NJ		05/22/2025	6.625	242,619		(10)				455,000	03/28/2025
100212143	CF	CHICAGO	IL		05/22/2025	7.250	302,152		(150)				410,000	03/31/2025
100212144	CF	MARIETTA	GA		05/22/2025	6.125	297,767		141				435,000	04/05/2025
100212145		CHARLOTTE	NC		05/22/2025	5.990	268,797		369				324,000	04/10/2025
100212146	CF	PALM COAST	FL		05/22/2025	4.990	213,513		477				330,000	03/21/2025
100212147	CF	MIAMI	FL		05/22/2025	6.500	428,981		63				1,000,000	04/10/2025
100212148	CF	MANCHESTER CENTER	VT		05/22/2025	7.990	257,168		33				325,000	04/01/2025
100212149	CF	PALM DESERT	CA		05/22/2025	6.625	785,935		244				1,200,000	03/26/2025
100212150	CF	TOMS RIVER	NJ		05/22/2025	7.625	339,404		(135)				433,000	04/08/2025
100212151	CF	BILLINGS	MT		05/22/2025	6.500	220,476		63				340,000	03/27/2025
100212152	CF	SAINT CLOUD	FL		05/22/2025	7.125	301,923		(41)				405,000	04/03/2025
100212153	CF	MADRAS	OR		05/22/2025	8.625	292,432		(191)				380,000	04/02/2025
100212154	CF	CLERMONT	FL		05/22/2025	5.990	264,574		192				365,000	04/09/2025
100212156	CF	TULSA	OK		05/22/2025	7.750	305,254		(82)				400,000	03/15/2025
100212157	CF	AKRON	OH		05/22/2025	6.990	169,382		(67)				230,000	03/29/2025
100212158		SIERRA VISTA	AZ		05/22/2025	8.125	250,493		(7)				293,000	03/31/2025
100212159	CF	ALBUQUERQUE	NM		05/22/2025	6.875	165,552		(20)				355,000	03/24/2025
100212160	CF	MCKINNEY	TX		05/22/2025	6.990	252,821		14				325,000	04/07/2025
100212161	CF	ANDOVER	KS		05/22/2025	6.625	150,680		(4)				215,000	03/25/2025
100212162	CF	SURPRISE	AZ		05/22/2025	6.990	301,350		(56)				400,000	03/24/2025
100212163	CF	HERNDON	VA		05/22/2025	7.375	251,630		(74)				444,000	03/10/2025
100212164	CF	SHERMAN	TX		05/22/2025	6.750	250,250		(12)				360,000	03/28/2025
100212165	CF	SAINT CLOUD	FL		05/22/2025	6.750	252,663		30				350,000	03/31/2025
100212166	CF	PFLUGERVILLE	TX		05/22/2025	7.375	363,678		(240)				487,000	03/31/2025
100212168	CF	AURORA	CO		05/22/2025	6.625	236,462		(20)				395,000	04/07/2025
100212169	CF	ORLANDO	FL		05/22/2025	7.625	310,860		(79)				395,000	03/31/2025
100212170	CF	GLASTONBURY	CT		05/22/2025	7.375	335,021		(118)				535,000	04/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212171	CF	LAWRENCEVILLE	GA		05/22/2025	5.990	242,444		206				360,000	03/13/2025
100212172	CF	VIRGINIA BEACH	VA		05/22/2025	6.990	256,519		(107)				530,000	03/21/2025
100212173	CF	GIG HARBOR	WA		05/22/2025	6.990	384,416		(91)				510,000	04/07/2025
100212174	CF	LAS VEGAS	NV		05/22/2025	6.625	421,789		59				675,000	03/27/2025
100212175	CF	STOCKTON	CA		05/22/2025	6.990	227,174		(44)				440,000	03/18/2025
100212176	CF	HAWAIIAN GARDENS	CA		05/22/2025	7.625	525,905		(65)				710,000	04/02/2025
100212178	CF	SANDPOINT	ID		05/22/2025	6.990	381,041		(43)				1,350,000	04/08/2025
100212179	CF	EASTVALE	CA		05/22/2025	6.990	511,349		(86)				725,000	03/21/2025
100212180	CF	MCKINNEY	TX		05/22/2025	6.750	225,718		(94)				300,000	03/25/2025
100212181	CF	LONGS	SC		05/22/2025	6.990	227,251		42				315,000	03/17/2025
100212183	CF	ANGIER	NC		05/22/2025	6.750	297,814		11				427,000	03/25/2025
100212184	CF	BELLEVUE	ID		05/22/2025	7.125	328,664		(75)				468,000	03/24/2025
100212185	CF	SILVERDALE	WA		05/22/2025	6.625	370,073		55				535,000	04/04/2025
100212186	CF	OCALA	FL		05/22/2025	7.375	168,104		(120)				222,000	03/20/2025
100212187	CF	LAKE ARROWHEAD	CA		05/22/2025	6.990	499,481		(29)				795,000	03/26/2025
100212188	CF	ATLANTA	GA		05/22/2025	7.500	336,868		(90)				441,600	03/14/2025
100212189	CF	GULF BREEZE	FL		05/22/2025	6.250	398,539		206				600,000	03/28/2025
100212190	CF	NORTH PORT	FL		05/22/2025	6.990	150,998		(74)				271,000	04/17/2025
100212191	CF	NAPERVILLE	IL		05/22/2025	6.375	368,252		67				750,000	03/27/2025
100212192	CF	ELK GROVE	CA		05/22/2025	7.125	213,113		(54)				689,000	03/28/2025
100212193	CF	VIRGINIA BEACH	VA		05/22/2025	7.625	210,371		(63)				280,000	03/27/2025
100212194	CF	SAWTOOTH CITY	ID		05/22/2025	7.125	222,971		(134)				972,000	04/11/2025
100212195	CF	WEEHAWKEN	NJ		05/22/2025	6.990	784,028		(286)				1,185,000	03/31/2025
100212197	CF	LAS VEGAS	NV		05/22/2025	6.500	293,945		109				400,000	04/11/2025
100212198	CF	HAW RIVER	NC		05/22/2025	6.500	296,300		55				402,000	03/25/2025
100212199	CF	NASHUA	NH		05/22/2025	7.125	346,312		(118)				462,000	03/14/2025
100212200	CF	BRIDGEPORT	CT		05/22/2025	7.500	415,530		(367)				545,000	03/21/2025
100212201	CF	MIDDLE VILLAGE	NY		05/22/2025	7.125	511,277		(518)				1,300,000	04/11/2025
100212202	CF	SOUTH CHICAGO HEIGHTS	IL		05/22/2025	6.990	166,086		(130)				280,000	03/17/2025
100212203	CF	CROFTON	MD		05/22/2025	7.990	274,636		(91)				348,000	03/05/2025
100212205	CF	SAN DIEGO	CA		05/22/2025	6.990	207,023		(31)				779,000	03/24/2025
100212206	CF	FARMINGTON	NM		05/22/2025	7.750	402,405		(106)				580,000	04/09/2025
100212207	CF	MCKINNEY	TX		05/22/2025	7.500	205,474		(387)				295,000	04/04/2025
100212208	CF	BALD HEAD ISLAND	NC		05/22/2025	7.125	708,825		29				952,000	03/25/2025
100212209	CF	SOUTH LAKE TAHOE	CA		05/22/2025	6.575	30,123		(7)				740,000	03/19/2025
100212210	CF	ASHEVILLE	NC		05/22/2025	7.375	214,852		(149)				415,000	03/11/2025
100212211	CF	CORDOVA	TN		05/22/2025	6.990	244,947		(126)				446,000	04/04/2025
100212212	CF	MELBOURNE	FL		05/22/2025	6.125	317,065		217				657,000	03/19/2025
100212213	CF	LODI	WI		05/22/2025	7.625	467,380		34				592,500	04/04/2025
100212214	CF	SARASOTA	FL		05/22/2025	7.750	267,612		(62)				335,000	03/24/2025
100212215	CF	ASBURY PARK	NJ		05/22/2025	6.990	432,360		(168)				938,000	03/14/2025
100212216	CF	ALBUQUERQUE	NM		05/22/2025	6.990	210,076		12				265,000	03/24/2025
100212217	CF	LOMPOC	CA		05/22/2025	6.875	349,624		(21)				750,000	03/20/2025
100212218	CF	WITTMANN	AZ		05/22/2025	6.500	396,027		30				675,000	03/25/2025
100212219	CF	AMELIA	OH		05/22/2025	6.250	161,164		33				300,000	04/04/2025
100212220	CF	JACKSONVILLE	FL		05/23/2025	7.875	452,444		(211)				580,000	04/14/2025
100212221	CF	RANCHO PALOS VERDES	CA		05/23/2025	7.875	2,345,500		(1,218)				3,100,000	04/18/2025
100212223	CF	SPRING HILL	FL		05/23/2025	6.750	152,128		5				206,000	04/14/2025
100212224	CF	VAN NUYS	CA		05/23/2025	8.500	1,131,759		(510)				1,450,000	05/01/2025
100212225	CF	EDMONDS	WA		05/23/2025	7.750	656,173		(145)				785,000	04/24/2025
100212226	CF	PARKER	CO		05/23/2025	6.990	2,480,578		(864)				3,500,000	04/11/2025
100212227	CF	LYNNWOOD	WA		05/23/2025	7.750	660,352		(146)				790,000	04/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212228	CF	MARIETTA	GA		05/23/2025	7.125	202,639		(39)				286,000	04/22/2025
100212231	CF	BURBANK	CA		05/23/2025	7.625	1,329,231		(716)				1,700,000	04/25/2025
100212232	CF	FRESNO	CA		05/23/2025	6.750	166,598		(1)				258,500	02/28/2025
100212235	CF	NEWPORT BEACH	CA		05/23/2025	7.000	3,911,314		338				6,100,000	04/18/2025
100212236	CF	LOS ANGELES	CA		05/23/2025	7.375	1,349,133		(726)				2,000,000	04/21/2025
100212237	CF	SCOTTSDALE	AZ		05/23/2025	7.750	2,793,110		(1,378)				3,350,000	04/18/2025
100212239	CF	DEBARY	FL		05/23/2025	7.250	94,242		(119)				475,000	04/18/2025
100212240	CF	PARRISH	FL		05/23/2025	6.375	267,092		73				393,000	04/17/2025
100212241	CF	ANAHEIM	CA		05/23/2025	7.875	5,044,736		(1,753)				7,550,000	04/24/2025
100212242	CF	AUSTIN	TX		05/23/2025	8.375	414,007		(215)				545,000	04/25/2025
100212243	CF	GLENDALE	CA		05/23/2025	7.000	1,124,239		(378)				1,470,000	04/22/2025
100212244	CF	NORTH HOLLYWOOD	CA		05/23/2025	8.000	782,807		(332)				840,000	04/21/2025
100212245	CF	SKOKIE	IL		05/27/2025	7.375	577,537		(772)				751,000	04/24/2025
100212246	CF	ELGIN	IL		05/27/2025	7.500	226,998		(294)				324,000	04/08/2025
100212247	CF	NIPOMO	CA		05/27/2025	7.125	398,741		(250)				528,000	04/10/2025
100212248	CF	MIRAMONTE	CA		05/27/2025	7.625	191,646		(199)				250,000	03/27/2025
100212249	CF	WEST NEW YORK	NJ		05/27/2025	7.125	231,043		(217)				310,000	03/31/2025
100212250	CF	VOWINCKEL	PA		05/27/2025	7.500	230,156		(265)				297,000	03/14/2025
100212251		ACCORD	NY		05/27/2025	8.125	452,020		(109)				518,000	03/31/2025
100212252	CF	SANTA MARIA	CA		05/27/2025	7.125	206,988		(189)				585,000	05/07/2025
100212253	CF	NORTHBROOK	IL		05/28/2025	7.500	446,683		1,114				630,000	04/25/2025
100212254	CF	DALLAS	GA		05/28/2025	7.500	388,092		(151)				472,000	03/31/2025
100212255	CF	SAN FRANCISCO	CA		05/28/2025	6.875	1,043,744		12				1,550,000	04/17/2025
100212256	CF	ARLINGTON	VA		05/28/2025	6.875	1,433,214		(54)				2,400,000	04/28/2025
100212257	CF	MIDWAY CITY	CA		05/28/2025	7.250	675,982		(141)				955,000	04/07/2025
100212258	CF	SAN JOSE	CA		05/28/2025	7.000	784,435		(162)				1,550,000	04/24/2025
100212259	CF	LAS VEGAS	NV		05/28/2025	7.500	623,531		(204)				870,000	04/08/2025
100212260	CF	SAN BERNARDINO	CA		05/28/2025	7.250	318,664		(69)				455,000	04/28/2025
100212261	CF	ATLANTA	GA		05/28/2025	6.875	621,008		(90)				950,000	03/14/2025
100212262	CF	WESTMINSTER	CA		05/28/2025	7.000	779,595		(213)				1,260,000	04/07/2025
100212263	CF	SATELLITE BEACH	FL		05/28/2025	7.250	424,445		(40)				505,000	04/11/2025
100212264	CF	OTTAWA	IL		05/28/2025	8.375	160,664		(82)				220,000	04/10/2025
100212266	CF	MIAMI	FL		05/28/2025	7.875	515,325		(152)				720,000	04/16/2025
100212267	CF	LOS ANGELES	CA		05/28/2025	6.875	877,852		(10)				1,830,000	04/14/2025
100212268	CF	BAKERSFIELD	CA		05/28/2025	7.875	206,405		(32)				292,000	04/16/2025
100212269	CF	AUBURN	GA		05/28/2025	7.000	312,800		(129)				500,000	04/03/2025
100212270	CF	ALPHARETTA	GA		05/28/2025	6.875	299,750		(19)				616,000	03/19/2025
100212271	CF	ORLANDO	FL		05/28/2025	7.500	719,149		(252)				877,000	03/26/2025
100212272		MONTGOMERY	AL		05/28/2025	7.250	279,814		(61)				370,000	01/31/2025
100212273		NEW ORLEANS	LA		05/28/2025	7.250	89,757		(8)				123,000	03/19/2025
100212275	CF	TOPANGA	CA		05/28/2025	7.000	2,274,430		(156)				3,035,000	03/24/2025
100212276		VAN NUYS	CA		05/28/2025	7.500	398,945		(130)				520,000	03/24/2025
100212277	CF	LONG BEACH	CA		05/28/2025	7.250	2,732,425		(568)				4,168,200	03/10/2025
100212279		FALLS CHURCH	VA		05/28/2025	7.750	406,193		(89)				780,000	04/03/2025
100212280	CF	SACRAMENTO	CA		05/28/2025	7.250	224,290		(66)				540,000	03/18/2025
100212283	CF	LEMON GROVE	CA		05/28/2025	6.875	535,871		12				720,000	03/19/2025
100212284		FLEMINGTON	NJ		05/28/2025	7.875	206,124		(106)				285,000	03/21/2025
100212285		LOUISVILLE	KY		05/28/2025	7.125	168,528		(55)				275,000	03/19/2025
100212286		LOUISVILLE	KY		05/28/2025	7.125	234,802		(78)				365,000	03/19/2025
100212287		JOHNSTOWN	NY		05/28/2025	7.625	94,028		(12)				125,000	03/20/2025
100212288		JACKSONVILLE	FL		05/28/2025	7.125	66,383		9				90,000	04/02/2025
100212289	CF	YAKIMA	WA		05/28/2025	7.875	218,543		(12)				315,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212290		WHITTIER	CA		05/28/2025	6.875	785,472		(189)				1,375,000	03/12/2025
100212292		CHARLOTTE	NC		05/28/2025	7.375	355,246		(85)				777,000	03/31/2025
100212293		JOHNSTOWN	NY		05/28/2025	7.625	82,190		(14)				111,000	03/20/2025
100212294		OAKLAND	CA		05/28/2025	9.000	627,234		(302)				750,000	03/19/2025
100212295		NEWCASTLE	OK		05/28/2025	6.375	142,766		60				198,000	03/21/2025
100212296	CF	LOS ANGELES (SHERMAN OAKS AREA	CA		05/28/2025	6.875	496,488		7				830,000	04/02/2025
100212297		LOS ANGELES	CA		05/28/2025	7.375	1,283,106		(330)				1,485,000	03/25/2025
100212299		BROOKLYN	NY		05/28/2025	7.125	1,118,864		373				1,670,000	03/24/2025
100212302		HERRIN	IL		05/28/2025	6.875	209,482		(9)				389,900	03/24/2025
100212303		SAN FERNANDO	CA		05/28/2025	6.875	318,213		108				820,000	03/19/2025
100212305	CF	LOS ANGELES	CA		05/28/2025	7.125	977,451		(344)				1,645,000	03/24/2025
100212308	CF	WOODLAND	CA		05/28/2025	7.375	576,102		(232)				715,000	03/11/2025
100212309	CF	ORLANDO	FL		05/28/2025	7.125	214,606		(71)				280,000	03/14/2025
100212310	CF	SACRAMENTO	CA		05/28/2025	7.125	413,198		(66)				590,000	03/24/2025
100212311	CF	EAST BOSTON	MA		05/28/2025	7.500	486,573		(197)				630,000	03/26/2025
100212312	CF	PEARLAND	TX		05/28/2025	7.125	291,690		(95)				360,000	03/19/2025
100212313		OVIEDO	FL		05/28/2025	6.750	203,381		(14)				370,000	03/28/2025
100212314	CF	MURRIETA	CA		05/28/2025	7.500	683,724		(228)				835,000	03/21/2025
100212315		DULUTH	GA		05/28/2025	6.750	435,783		(20)				583,000	03/28/2025
100212316		PENSACOLA	FL		05/28/2025	6.875	178,931		(1)				258,000	03/24/2025
100212318	CF	LANCASTER	CA		05/28/2025	8.375	422,280		(219)				475,500	03/14/2025
100212319	CF	FONTANA	CA		05/28/2025	7.000	134,203		(24)				690,000	03/21/2025
100212320	CF	VALLEY GLEN AREA LOS ANGELES	CA		05/28/2025	7.000	523,837		(153)				750,000	03/12/2025
100212321		ST. CLOUD	FL		05/28/2025	7.125	668,746		15				900,000	03/18/2025
100212322	CF	PHILADELPHIA	PA		05/28/2025	6.875	207,116		20				301,000	03/25/2025
100212323	CF	NORTH SMITHFIELD	RI		05/28/2025	7.125	361,946		(54)				480,000	03/31/2025
100212325		LOS ANGELES	CA		05/28/2025	6.875	753,557		(99)				1,200,000	03/25/2025
100212327		ANNANDALE	VA		05/28/2025	6.875	173,917		1				257,500	03/25/2025
100212328	CF	OKLAHOMA CITY	OK		05/28/2025	7.750	201,426		(86)				264,000	03/20/2025
100212329	CF	PALMDALE	CA		05/28/2025	7.375	552,857		(251)				825,000	03/28/2025
100212330		APOPKA	FL		05/28/2025	6.750	228,667		1,141				450,000	03/24/2025
100212331	CF	PHILADELPHIA	PA		05/28/2025	7.125	151,621		(30)				400,000	03/31/2025
100212333	CF	LOS ANGELES VAN NUYS AREA	CA		05/28/2025	6.875	481,002		(98)				680,000	03/18/2025
100212334		KYLE	TX		05/28/2025	7.250	309,248		(71)				391,000	03/19/2025
100212335	CF	TRACY	CA		05/28/2025	7.250	664,669		(247)				810,000	03/17/2025
100212336	CF	THOUSAND OAKS	CA		05/28/2025	7.125	505,692		(103)				990,000	03/10/2025
100212337	CF	SPRINGFIELD	PA		05/28/2025	6.750	420,370		100				680,000	03/25/2025
100212338	CF	SUN VALLEY AREA LOS ANGELES	CA		05/28/2025	7.750	261,033		(145)				620,000	03/19/2025
100212340	CF	SAN JOSE	CA		05/28/2025	6.750	1,101,024		140				1,600,000	03/25/2025
100212341	CF	STANTON	CA		05/28/2025	7.125	554,278		(89)				786,000	03/25/2025
100212342		FOREST PARK	GA		05/28/2025	6.875	159,200		7				230,000	03/19/2025
100212343		MORROW	GA		05/28/2025	6.875	158,512		11				229,000	03/19/2025
100212344	CF	ROWLETT	TX		05/28/2025	7.375	270,064		(80)				350,000	03/20/2025
100212345		PEARLAND	TX		05/28/2025	6.750	268,825		64				480,000	03/24/2025
100212346	CF	SAN JACINTO	CA		05/28/2025	8.375	468,068		(242)				560,000	04/01/2025
100212347		ATLANTA	GA		05/28/2025	6.750	110,086		(9)				217,000	04/01/2025
100212348		NASHVILLE	TN		05/28/2025	7.250	200,677		(83)				325,000	03/26/2025
100212349	CF	AGOURA HILLS	CA		05/28/2025	7.000	2,400,178		(796)				4,182,000	04/02/2025
100212350		NORTH MIAMI	FL		05/28/2025	7.000	371,455		1				520,000	03/24/2025
100212351		ALLEN	TX		05/28/2025	6.875	317,168		36				463,075	03/17/2025
100212352	CF	BUFORD	GA		05/28/2025	6.875	256,952		5				355,000	03/18/2025
100212353	CF	RIALTO	CA		05/28/2025	7.750	552,561		(228)				670,000	03/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212354	CF	CHINO	CA		05/28/2025	7.375	662,509		(194)				880,000	03/27/2025
100212355	CF	NEW BRIGHTON	MN		05/28/2025	7.000	385,071		(13)				515,000	03/28/2025
100212356		CLEVELAND	OH		05/28/2025	6.625	259,053		108				385,000	03/26/2025
100212357		WOODBRIDGE	VA		05/28/2025	7.125	357,810		(120)				552,000	03/26/2025
100212358		LAND O' LAKES	FL		05/28/2025	6.875	206,641		(38)				412,000	03/19/2025
100212359		MARBLE FALLS	TX		05/28/2025	6.750	205,747		37				300,000	03/25/2025
100212360	CF	BURBANK	CA		05/28/2025	7.125	1,394,139		(178)				1,632,000	03/21/2025
100212361	CF	PHILADELPHIA	PA		05/28/2025	7.125	154,538		(19)				220,000	03/31/2025
100212362		MANVEL	TX		05/28/2025	6.875	200,895		(30)				335,000	03/26/2025
100212363		JONESBORO	AR		05/28/2025	6.625	150,766		3				235,000	03/25/2025
100212364	CF	CANDLER	NC		05/28/2025	6.875	455,945		(68)				585,000	03/25/2025
100212365	CF	FILLMORE	CA		05/28/2025	8.250	567,525		(239)				660,000	03/20/2025
100212366		WINTER GARDEN	FL		05/28/2025	6.875	150,883		(23)				237,000	03/21/2025
100212367		EDMOND	OK		05/28/2025	7.250	307,181		1,004				450,000	03/27/2025
100212368	CF	ARLINGTON	TX		05/28/2025	7.125	193,146		(27)				250,000	04/04/2025
100212370	CF	SACRAMENTO	CA		05/28/2025	7.500	348,032		76				430,000	03/18/2025
100212371	CF	BEVERLY HILLS	CA		05/28/2025	7.750	529,519		(190)				740,000	03/26/2025
100212372	CF	CHARLOTTE	NC		05/28/2025	6.500	260,078		91				400,000	03/20/2025
100212373		CITRUS SPRINGS	FL		05/28/2025	6.250	184,999		87				269,000	03/27/2025
100212374		LUBBOCK	TX		05/28/2025	6.875	166,161		2				225,000	03/21/2025
100212375	CF	GRAND PRAIRIE	TX		05/28/2025	6.625	346,888		119				450,000	03/20/2025
100212376	CF	MOORESVILLE	NC		05/28/2025	7.375	1,085,664		(230)				1,400,000	03/27/2025
100212377	CF	LAWRENCEVILLE	GA		05/28/2025	7.000	257,658		(27)				385,000	03/21/2025
100212378	CF	SAN ANTONIO	TX		05/28/2025	7.250	200,271		(45)				250,000	03/28/2025
100212379	CF	BAYTOWN	TX		05/28/2025	6.625	180,057		11				265,000	03/20/2025
100212380		KATY	TX		05/28/2025	6.750	311,790		59				425,000	04/01/2025
100212382		COMMERCE	GA		05/28/2025	7.250	307,948		(118)				375,000	03/14/2025
100212383		BEND	OR		05/28/2025	7.000	629,316		10				975,000	03/18/2025
100212385	CF	KATY	TX		05/28/2025	7.375	225,158		(62)				304,000	03/24/2025
100212386	CF	GAINESVILLE	GA		05/28/2025	7.375	315,146		(89)				387,000	03/27/2025
100212387	CF	SPRING HILL	FL		05/28/2025	7.000	203,140		(22)				270,000	03/24/2025
100212388	CF	VALLEJO	CA		05/28/2025	7.500	641,664		(170)				795,000	04/01/2025
100212389	CF	VISTA	CA		05/28/2025	7.250	506,601		(112)				630,000	03/25/2025
100212390	CF	MERIDIAN	ID		05/28/2025	6.625	503,378		24				740,000	03/31/2025
100212391	CF	SAN JOSE	CA		05/28/2025	7.000	623,130		(53)				800,000	03/27/2025
100212392	CF	CROWN POINT	IN		05/28/2025	6.250	142,820		53				328,000	03/28/2025
100212393	CF	PRINCETON	TX		05/28/2025	7.000	78,146		(21)				225,000	03/24/2025
100212394	CF	LOS ANGELES	CA		05/28/2025	6.750	517,768		50				700,000	03/31/2025
100212395	CF	CARLSBAD	CA		05/28/2025	7.500	1,054,455		(275)				1,297,000	03/24/2025
100212396	CF	DALY CITY	CA		05/28/2025	6.875	844,984		(17)				1,250,000	03/21/2025
100212397	CF	CONYERS	GA		05/28/2025	7.125	268,037		(40)				360,000	03/25/2025
100212398	CF	LEAGUE CITY	TX		05/28/2025	6.750	428,723		97				588,000	03/28/2025
100212399	CF	TUJUNGA AREA LOS ANGELES	CA		05/28/2025	6.875	556,046		8				800,000	04/01/2025
100212450		OCEAN ISLE	NC		05/27/2025	6.875	989,182		(117)				1,368,000	03/26/2025
100212451		BLOOMFIELD HILLS	MI		05/27/2025	6.990	1,198,263		(139)				1,688,000	04/21/2025
100212452		GILBERT	AZ		05/27/2025	6.875	874,111		(123)				1,310,000	04/01/2025
100212453		WILMINGTON	NC		05/27/2025	6.875	1,155,104		(133)				1,555,000	04/09/2025
100212454		KAMUELA	HI		05/27/2025	6.875	1,896,525		(195)				2,725,000	04/03/2025
100212455		LOS ANGELES	CA		05/27/2025	6.990	2,002,732		(236)				2,990,000	03/27/2025
100212456		SANTA ROSA BEACH	FL		05/27/2025	6.750	1,495,420		(39)				2,000,000	04/04/2025
100212457		LOS GATOS	CA		05/27/2025	6.625	1,352,141		43				4,250,000	03/28/2025
100212458		SCOTTSDALE	AZ		05/27/2025	6.250	971,183		283				1,800,000	03/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212459		SAN JOSE	CA		05/27/2025	6.750	1,601,394		(87)				3,372,000	03/26/2025
100212460		BOCA RATON	FL		05/27/2025	6.990	1,204,768		(142)				2,112,000	03/29/2025
100212461		SEBAGO	ME		05/27/2025	6.500	861,915		178				1,275,000	04/12/2025
100212462		FORT MYERS BEACH	FL		05/27/2025	6.375	990,076		212				1,350,000	04/01/2025
100212463		HILTON HEAD ISLAND	SC		05/27/2025	6.500	1,698,984		253				2,500,000	04/18/2025
100212464		JOHNS ISLAND	SC		05/27/2025	6.625	1,724,532		126				3,200,000	03/28/2025
100212465		N TOPSAIL BEACH	NC		05/27/2025	6.875	1,031,655		(83)				1,335,000	04/10/2025
100212466		BEVERLY HILLS	CA		05/27/2025	6.990	911,346		(167)				1,750,000	03/28/2025
100212467		IRVINE	CA		05/27/2025	7.375	690,408		(364)				2,310,000	04/14/2025
100212468		CLIFTON	VA		05/27/2025	6.125	1,232,370		516				1,830,000	04/03/2025
100212469		ATLANTIC BEACH	NC		05/27/2025	7.250	1,326,715		(150)				1,660,000	04/15/2025
100212470		BOSTON	MA		05/27/2025	6.750	1,061,653		(57)				2,220,000	04/04/2025
100212471		SAN MATEO	CA		05/27/2025	6.875	977,790		(104)				1,500,000	03/25/2025
100212472		CULVER CITY	CA		05/27/2025	6.875	1,504,480		(163)				2,150,000	03/27/2025
100212473		EMERALD ISLE	NC		05/27/2025	6.875	1,374,903		(149)				1,826,000	04/14/2025
100212474		HUNTINGTON BEACH	CA		05/27/2025	6.750	923,902		(45)				1,325,000	04/04/2025
100212475		SCOTTSDALE	AZ		05/27/2025	6.625	966,378		43				1,445,000	04/17/2025
100212476		MONTGOMERY	TX		05/27/2025	6.625	415,848		105				1,317,000	04/15/2025
100212477		PASADENA	CA		05/27/2025	6.625	1,339,198		47				1,800,000	04/09/2025
100212478		SAN DIEGO	CA		05/27/2025	6.625	1,368,838		49				1,840,000	04/10/2025
100212479		PORT CHARLOTTE	FL		05/28/2025	7.875	180,883		(71)				228,000	04/02/2025
100212480	CF	PALMETTO BAY	FL		05/28/2025	7.500	1,664,295		(597)				2,025,000	04/14/2025
100212481	CF	PERRINEVILLE	NJ		05/28/2025	8.000	1,024,444		(493)				1,300,000	04/10/2025
100212482	CF	CASTRO VALLEY	CA		05/28/2025	6.750	925,313		177				1,260,000	04/05/2025
100212483		SAN GABRIEL	CA		05/28/2025	7.000	569,982		26				720,000	03/25/2025
100212484	CF	WHITTIER	CA		05/28/2025	6.875	458,774		(1)				990,000	04/10/2025
100212485	CF	IRVINE	CA		05/28/2025	7.250	1,242,556		(192)				1,520,000	04/14/2025
100212486	CF	ORANGE	CA		05/28/2025	7.125	650,616		(43)				1,015,000	04/02/2025
100212487	CF	GRANADA HILLS	CA		05/28/2025	8.000	1,067,464		(346)				1,300,000	04/04/2025
100212488	CF	TAMPA	FL		05/28/2025	7.250	333,940		(192)				424,000	03/17/2025
100212489		KISSIMMEE	FL		05/28/2025	9.875	156,735		(64)				309,000	03/26/2025
100212490		MONROE	NY		05/28/2025	7.250	445,538		28				600,000	04/09/2025
100212491	CF	WAXAHACHIE	TX		05/28/2025	6.875	132,379		(61)				235,000	03/20/2025
100212492	CF	CAPE CORAL	FL		05/28/2025	7.375	323,342		(91)				500,000	04/10/2025
100212493		PETERSBURG	VA		05/28/2025	8.875	216,772		(98)				320,000	04/14/2025
100212495	CF	HACIENDA HEIGHTS	CA		05/28/2025	6.875	647,502		62				820,000	04/03/2025
100212496	CF	SAN JOSE	CA		05/28/2025	6.875	1,422,229		112				2,000,000	04/01/2025
100212497	CF	SPARKS	NV		05/28/2025	6.750	562,727		(11)				720,000	04/17/2025
100212498		MONSEY	NY		05/28/2025	7.000	421,867		116				1,200,000	04/10/2025
100212500	CF	LONDONDERRY	NH		05/28/2025	6.875	512,409		(41)				660,000	04/22/2025
100212501	CF	RANCHO CUCAMONGA	CA		05/28/2025	6.750	927,621		(155)				1,479,000	04/25/2025
100212502		JACKSONVILLE	FL		05/28/2025	8.375	235,235		(118)				398,000	04/14/2025
100212503		POMPANO BEACH	FL		05/28/2025	7.999	104,665		(25)				404,000	04/17/2025
100212504	CF	STONE MOUNTAIN	GA		05/28/2025	7.875	283,792		(96)				330,000	04/11/2025
100212505		PINOLE	CA		05/28/2025	7.750	207,252		(95)				555,000	04/22/2025
100212506	CF	SIMI VALLEY	CA		05/28/2025	6.625	305,831		31				745,000	04/17/2025
100212507	CF	PORTLAND	OR		05/28/2025	6.999	406,091		(45)				735,000	04/15/2025
100212508		LONG BEACH	CA		05/29/2025	8.125	731,815		(321)				940,000	04/25/2025
100212509		SAN DIEGO	CA		05/29/2025	6.999	924,266		5,223				1,230,000	04/22/2025
100212510		LOS ANGELES	CA		05/29/2025	6.875	198,398		10				723,000	05/02/2025
100212511		RIVERSIDE	CA		05/29/2025	7.500	515,789		(135)				675,000	04/25/2025
100212512		PALM HARBOR	FL		05/29/2025	7.250	374,714		(133)				705,000	05/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212513		NORTH PORT	FL		05/29/2025	7.125	270,628		(28)				475,000	04/29/2025
100212514		ORLANDO	FL		05/29/2025	7.250	278,111		(30)				369,000	05/07/2025
100212515		WEST HILLS	CA		05/29/2025	6.875	579,675		(28)				1,220,000	05/02/2025
100212516		PALM BAY	FL		05/29/2025	7.375	225,621		(36)				298,000	04/28/2025
100212517		OAKLAND	CA		05/29/2025	8.999	439,322		(205)				650,000	04/25/2025
100212518		CORAL GABLES	FL		05/29/2025	7.375	2,017,392		(315)				9,000,000	04/25/2025
100212519		WACO	TX		05/29/2025	7.125	159,200		(2)				213,000	05/06/2025
100212521		BELLFLOWER	CA		05/29/2025	7.625	616,351		(286)				850,000	05/02/2025
100212522		OCEANSIDE	CA		05/29/2025	7.999	544,166		(205)				1,060,000	04/24/2025
100212523		ST. HEDWIG	TX		05/29/2025	7.750	171,011		6				245,000	04/28/2025
100212524		BAKERSFIELD	CA		05/29/2025	7.250	536,723		(102)				722,000	05/08/2025
100212525		NORTH HILLS	CA		05/29/2025	7.875	494,296		(175)				665,000	04/29/2025
100212526		MONTEBELLO	CA		05/29/2025	7.375	1,877,451		(722)				2,295,000	04/25/2025
100212527		SALINAS	CA		05/29/2025	7.750	553,700		(179)				690,000	04/28/2025
100212528		FONTANA	CA		05/29/2025	6.999	531,560		(112)				750,000	05/06/2025
100212529		LONGWOOD	FL		05/29/2025	7.750	273,188		(90)				380,000	04/29/2025
100212530		WAYNE	NJ		05/29/2025	6.999	838,785		(25)				1,265,000	04/25/2025
100212531		MIAMI	FL		05/29/2025	6.999	452,965		18				585,000	04/30/2025
100212532		BLUE SPRINGS	MO		05/29/2025	7.625	194,477		(66)				253,000	05/05/2025
100212533		GREENACRES	FL		05/29/2025	7.875	479,276		(164)				550,000	05/08/2025
100212534		TOLEDO	OH		05/29/2025	7.750	103,845		(32)				145,000	05/07/2025
100212535		KIRKLAND	WA		05/29/2025	7.375	1,028,582		(210)				1,450,000	04/30/2025
100212536		TOLEDO	OH		05/29/2025	7.875	107,997		(39)				150,000	05/07/2025
100212537		LAS VEGAS	NV		05/29/2025	7.625	346,164		(96)				400,000	04/24/2025
100212538		POMPANO BEACH	FL		05/29/2025	7.750	344,292		(151)				450,000	05/05/2025
100212539		LINCOLN	CA		05/29/2025	8.375	2,044,145		(415)				2,900,000	05/06/2025
100212540		BAKERSFIELD	CA		05/29/2025	7.500	314,473		(143)				380,000	05/07/2025
100212541		THOMASVILLE	NC		05/29/2025	7.999	183,958		(67)				255,000	04/28/2025
100212542		NORTHPORT	NY		05/29/2025	7.625	709,049		(274)				920,000	04/29/2025
100212545		FORT WORTH	TX		05/29/2025	7.250	187,349		(39)				231,000	04/29/2025
100212546		LOS ANGELES	CA		05/29/2025	6.999	1,391,554		(272)				1,880,000	05/03/2025
100212547		HOLLYWOOD	FL		05/29/2025	7.125	396,037		28				570,000	05/06/2025
100212548		ESTERO	FL		05/29/2025	7.750	269,339		(119)				412,000	04/28/2025
100212549		BRENTWOOD	NY		05/29/2025	7.875	605,574		(181)				715,000	04/24/2025
100212550		MONTCLAIR	NJ		05/29/2025	7.625	805,999		(219)				1,340,000	04/29/2025
100212551		ELBERTA	AL		05/29/2025	7.375	175,782		(6)				220,000	04/29/2025
100212552		OCEANSIDE	CA		05/29/2025	7.250	385,261		(131)				470,000	04/24/2025
100212553		DENTON	TX		05/29/2025	7.500	296,902		(56)				345,000	04/29/2025
100212554		GRAND PRAIRIE	TX		05/29/2025	7.875	210,115		(93)				290,000	05/05/2025
100212555		VENICE	FL		05/29/2025	6.999	223,890		(62)				431,000	05/05/2025
100212556		GLENN HEIGHTS	TX		05/29/2025	7.375	338,331		(67)				462,000	04/23/2025
100212557		CANTON	MI		05/29/2025	7.500	156,701		(86)				475,000	04/28/2025
100212558		TAMPA	FL		05/29/2025	7.625	249,165		(73)				325,000	04/29/2025
100212559		BROOKLYN	NY		05/29/2025	7.625	638,148		(284)				950,000	05/08/2025
100212560		LAS CRUCES	NM		05/29/2025	7.500	153,243		(22)				196,000	04/29/2025
100212561		CEDAR GROVE	NJ		05/29/2025	7.500	580,116		(84)				720,000	04/24/2025
100212562		LAFAYETTE	IN		05/29/2025	7.875	252,095		(142)				310,000	05/02/2025
100212563		CORONA	CA		05/29/2025	6.999	601,326		(95)				795,000	04/25/2025
100212564		ORLANDO	FL		05/29/2025	7.375	310,972		(56)				440,000	04/25/2025
100212565		WASHINGTON	DC		05/29/2025	7.625	895,244		(161)				1,500,000	04/30/2025
100212566		PHOENIX	AZ		05/29/2025	6.999	325,148		(81)				649,000	04/30/2025
100212567		MESA	AZ		05/29/2025	7.250	158,797		(55)				314,000	05/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212568		MUNDELEIN	IL		05/29/2025	6.750	276,052		(32)				509,000	04/29/2025
100212569		AUSTIN	TX		05/29/2025	7.750	286,692		(117)				439,000	04/29/2025
100212570		NAPERVILLE	IL		05/29/2025	7.750	287,175		(97)				405,000	05/08/2025
100212571		PLANTATION	FL		05/29/2025	7.500	686,427		(176)				2,375,000	04/22/2025
100212572		OAKLEY	CA		05/29/2025	8.250	504,893		(212)				765,000	04/24/2025
100212573		SCOTTSDALE	AZ		05/29/2025	9.125	460,529		(224)				558,000	05/07/2025
100212574		PARRISH	FL		05/29/2025	7.250	304,808		(29)				384,000	04/30/2025
100212575		EAST HAVEN	CT		05/29/2025	7.625	294,213		(65)				342,000	05/06/2025
100212576		EUSTIS	FL		05/29/2025	7.500	360,218		(129)				439,000	05/06/2025
100212577		LITTLE ELM	TX		05/29/2025	7.375	308,377		(119)				470,000	05/05/2025
100212578		CHANDLER	AZ		05/29/2025	7.750	391,596		(223)				535,000	05/07/2025
100212579		HILTON HEAD ISLAND	SC		05/29/2025	7.250	340,856		(40)				425,000	04/29/2025
100212580		NAPLES	FL		05/29/2025	7.625	552,166		(98)				800,000	05/09/2025
100212581		PATERSON	NJ		05/29/2025	7.750	229,045		(69)				320,000	05/09/2025
100212582		EUREKA	CA		05/29/2025	8.375	332,971		(141)				377,500	04/22/2025
100212583		SAN ANTONIO	TX		05/29/2025	7.375	147,019		(19)				211,000	05/07/2025
100212584		YUCCA VALLEY	CA		05/29/2025	7.625	342,738		(163)				590,000	04/21/2025
100212586		PORT ORANGE	FL		05/29/2025	8.250	317,535		(161)				405,000	04/23/2025
100212587		BOCA RATON	FL		05/29/2025	7.250	1,541,282		(572)				3,212,000	04/24/2025
100212588		CHATSWORTH	CA		05/29/2025	7.750	295,953		(144)				925,000	04/28/2025
100212589		WEST BALDWIN	ME		05/29/2025	7.250	224,678		(8)				450,000	04/25/2025
100212590		LOS ANGELES	CA		05/29/2025	7.500	500,748		(107)				800,000	04/22/2025
100212591		SAG HARBOR	NY		05/29/2025	7.375	509,503		(136)				1,100,000	04/30/2025
100212592		NIPOMO	CA		05/29/2025	7.375	858,266		(316)				1,330,000	04/25/2025
100212593		HILO	HI		05/29/2025	7.875	306,793		(117)				445,000	04/24/2025
100212594		OLYMPIA	WA		05/29/2025	6.999	366,541		(40)				545,000	04/24/2025
100212595		CINCINNATI	OH		05/29/2025	7.125	222,957		11				300,000	04/29/2025
100212596		CINCINNATI	OH		05/29/2025	6.999	221,004		(24)				341,000	04/25/2025
100212597		SAN LORENZO	CA		05/29/2025	7.250	404,605		(74)				880,000	05/02/2025
100212598		BENSALEM	PA		05/29/2025	8.125	270,525		(131)				400,000	05/05/2025
100212599		DETROIT	MI		05/29/2025	7.875	252,302		(98)				326,000	04/24/2025
100212600		SANTA ROSA	CA		05/29/2025	8.375	497,996		(235)				600,000	05/02/2025
100212601		PIEDMONT	CA		05/29/2025	6.875	1,512,820		(216)				3,005,000	04/22/2025
100212602		FORT LEE	NJ		05/29/2025	7.250	955,179		(299)				1,475,000	05/01/2025
100212603		SANTA ROSA	CA		05/29/2025	8.375	537,327		(230)				650,000	04/30/2025
100212604		ABSECON	NJ		05/29/2025	8.250	135,900		(69)				180,000	04/25/2025
100212605		FAYETTEVILLE	NC		05/29/2025	7.375	172,674		(17)				228,000	04/28/2025
100212606		LAKESIDE	AZ		05/29/2025	7.250	254,055		(72)				426,000	04/29/2025
100212607		CHICAGO	IL		05/29/2025	7.375	328,035		(115)				510,000	05/05/2025
100212608		SACRAMENTO	CA		05/29/2025	7.750	387,888		(152)				485,000	04/18/2025
100212609		JACKSON	CA		05/29/2025	7.500	205,992		(79)				350,000	04/24/2025
100212610		GAINESVILLE	FL		05/29/2025	7.500	482,857		(73)				600,000	04/22/2025
100212611		STROUDSBURG	PA		05/29/2025	7.750	242,859		(61)				302,000	04/24/2025
100212612		GRAND HAVEN	MI		05/29/2025	7.125	309,683		(88)				380,000	05/01/2025
100212613		PENSACOLA	FL		05/29/2025	6.999	171,972		18				249,500	04/29/2025
100212614		FORT MOHAVE	AZ		05/29/2025	6.999	304,828		(76)				526,000	04/23/2025
100212615		MURRIETA	CA		05/29/2025	6.750	560,795		31				810,000	04/25/2025
100212616		GLENDALE	AZ		05/29/2025	7.875	352,737		(101)				465,000	04/17/2025
100212617		SEGUIN	TX		05/29/2025	7.500	249,107		(56)				327,000	04/30/2025
100212618		STONE MOUNTAIN	GA		05/29/2025	7.999	250,837		(131)				300,000	04/29/2025
100212619		CONWAY	SC		05/29/2025	7.250	313,101		(98)				415,000	05/05/2025
100212620		LA QUINTA	CA		05/29/2025	8.125	1,335,131		(522)				1,725,000	05/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212621		MILFORD	CT		05/29/2025	6.875	447,079		117				630,000	05/01/2025
100212622		WINCHESTER	TN		05/29/2025	7.625	294,174		(87)				415,000	04/30/2025
100212623		LANCASTER	CA		05/29/2025	7.999	717,953		(363)				860,000	04/21/2025
100212624		LEBANON	TN		05/29/2025	7.125	498,122		(127)				636,500	04/25/2025
100212625		SPRINGFIELD	MO		05/29/2025	7.250	199,503		(19)				323,000	04/25/2025
100212626		WHITTIER	CA		05/29/2025	7.875	542,959		(234)				915,000	05/07/2025
100212627		MEADOW VISTA	CA		05/29/2025	7.750	1,019,290		(376)				1,650,000	04/18/2025
100212628		FLORIDA CITY	FL		05/29/2025	6.625	290,049		37				382,000	05/06/2025
100212629		NAPLES	FL		05/29/2025	7.125	226,439		(59)				473,000	04/25/2025
100212630		EL CENTRO	CA		05/29/2025	6.999	281,517		(34)				490,000	04/25/2025
100212631		GASTONIA	NC		05/29/2025	7.750	162,102		(60)				213,000	04/29/2025
100212632		SNELLVILLE	GA		05/29/2025	6.999	253,436		(56)				510,000	04/25/2025
100212633		WESTON	FL		05/29/2025	7.375	364,332		(139)				655,000	04/21/2025
100212634		CLERMONT	FL		05/29/2025	6.875	392,888		(10)				839,000	04/25/2025
100212635		KIHEI	HI		05/29/2025	7.375	514,679		(199)				1,150,000	04/23/2025
100212636		SAN DIEGO	CA		05/29/2025	7.625	515,384		(119)				680,000	04/28/2025
100212637		JUNO BEACH	FL		05/29/2025	7.875	375,357		(201)				562,000	04/25/2025
100212638		LA SALLE	IL		05/29/2025	7.250	152,371		(6)				206,000	04/29/2025
100212639		JACKSON	NJ		05/29/2025	7.625	499,940		(98)				705,000	05/07/2025
100212640		OSPREY	FL		05/29/2025	7.250	360,906		(156)				875,000	05/01/2025
100212641		KISSIMMEE	FL		05/29/2025	7.250	272,032		(38)				360,000	04/29/2025
100212642		LAS VEGAS	NV		05/29/2025	7.999	265,698		(130)				340,000	04/24/2025
100212643		SEVIERVILLE	TN		05/29/2025	7.500	742,894		(75)				882,000	04/30/2025
100212644		SUNRISE	FL		05/29/2025	7.250	472,016		(123)				580,000	05/09/2025
100212645		MILWAUKEE	WI		05/29/2025	7.500	133,669		(44)				205,000	04/29/2025
100212647		LOS ANGELES	CA		05/29/2025	7.999	1,086,202		(437)				1,400,000	05/02/2025
100212648		KATY	TX		05/29/2025	7.250	232,117		(1)				389,500	04/29/2025
100212649		SEVILLE	OH		05/29/2025	7.375	353,813		(121)				435,000	04/24/2025
100212650		MIAMI BEACH	FL		05/29/2025	7.625	132,916		(40)				211,000	05/08/2025
100212651		LONG BEACH	CA		05/29/2025	6.999	371,142		20				749,000	04/21/2025
100212652		BOERNE	TX		05/29/2025	7.375	259,745		(104)				315,000	04/23/2025
100212653		THE COLONY	TX		05/29/2025	8.625	156,793		(76)				400,000	04/29/2025
100212654		SAN DIEGO	CA		05/29/2025	8.625	784,738		(404)				1,000,000	05/05/2025
100212655		HUNTINGTON BEACH	CA		05/29/2025	7.750	1,540,764		(647)				1,875,000	05/07/2025
100212656		ANNA	TX		05/29/2025	7.999	245,147		(135)				344,000	05/02/2025
100212657		TAMPA	FL		05/29/2025	7.750	263,453		(132)				362,000	05/01/2025
100212658		MANCHESTER	TN		05/29/2025	7.875	202,224		(87)				274,000	04/29/2025
100212659		LAS VEGAS	NV		05/29/2025	7.625	130,515		(70)				235,000	04/29/2025
100212660		TULLAHOMA	TN		05/29/2025	7.750	154,293		(57)				214,500	04/29/2025
100212661		FORT WORTH	TX		05/29/2025	7.625	176,566		(87)				275,000	05/02/2025
100212662		BROKEN ARROW	OK		05/29/2025	7.625	328,943		(94)				412,000	05/01/2025
100212663		LAGUNA NIGUEL	CA		05/29/2025	7.625	431,348		(63)				1,585,000	04/25/2025
100212664		FLORISSANT	MO		05/29/2025	7.750	147,025		(46)				204,000	04/24/2025
100212665		PALM COAST	FL		05/29/2025	7.375	307,686		(74)				381,000	05/02/2025
100212666		WAIANAE	HI		05/29/2025	8.500	299,181		(69)				475,000	05/07/2025
100212667		PORT CHARLOTTE	FL		05/29/2025	7.375	170,330		(81)				359,000	05/01/2025
100212668		LA JOLLA	CA		05/29/2025	7.125	964,594		(357)				2,560,000	05/02/2025
100212670		SMYRNA	TN		05/29/2025	8.625	285,597		(20)				425,000	04/30/2025
100212671		LONGVIEW	TX		05/29/2025	7.999	156,016		(89)				228,000	05/09/2025
100212672		LAS VEGAS	NV		05/29/2025	7.500	396,504		(106)				519,000	05/08/2025
100212673		MONTEBELLO	CA		05/29/2025	8.125	906,711		(433)				1,025,000	03/15/2025
100212674		LAKE WORTH	FL		05/29/2025	7.750	166,916		(85)				222,500	04/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100212675		NATIONAL CITY	CA		05/29/2025	6.500	306,834		(41)				680,000	03/27/2025
100212677		DEER PARK	TX		05/29/2025	7.375	149,717		(49)				195,000	03/17/2025
100212678	CF	PHOENIX	AZ		05/28/2025	7.500	458,969		(194)				593,000	03/25/2025
100212679	CF	CHANDLER	AZ		05/28/2025	7.125	507,959		(207)				660,000	03/25/2025
100212680	CF	GILBERT	AZ		05/28/2025	7.125	467,716		(191)				606,000	03/25/2025
100212681	CF	GILBERT	AZ		05/28/2025	7.125	412,957		(170)				535,000	03/25/2025
100212682	CF	PHOENIX	AZ		05/28/2025	7.125	447,606		(182)				580,000	03/25/2025
100212683	CF	EAGLE MOUNTAIN	UT		05/28/2025	6.625	319,267		(78)				422,000	03/24/2025
100212684	CF	AUSTIN	TX		05/28/2025	7.125	622,207		(204)				859,000	03/28/2025
100212685	CF	PROVIDENCE	RI		05/28/2025	7.490	503,066		(313)				808,000	04/07/2025
100212686	CF	CLOVIS	CA		05/28/2025	7.125	294,331		(108)				393,000	03/27/2025
100212687	CF	PHOENIX	AZ		05/28/2025	6.990	583,343		(197)				815,000	04/02/2025
100212688	CF	GILBERT	AZ		05/28/2025	6.990	237,463		(109)				456,000	03/21/2025
100212689	CF	BROCKFIELD	IL		05/28/2025	6.875	435,324		(104)				595,000	04/17/2025
100212690	CF	NORTH BRUNSWICK	NJ		05/28/2025	7.375	193,004		(106)				395,000	04/08/2025
100212691	CF	BAKERSFIELD	CA		05/28/2025	6.990	452,626		(152)				595,000	04/07/2025
100212693	CF	AUSTIN	TX		05/28/2025	7.500	292,055		(64)				384,000	03/21/2025
100212694	CF	RALEIGH	NC		05/28/2025	6.625	161,864		(93)				330,000	04/01/2025
100212695	CF	SUNSET BEACH	NC		05/28/2025	7.625	208,325		(61)				257,000	04/04/2025
100212696	CF	NORTH MYRTLE BEACH	SC		05/28/2025	6.875	254,549		(106)				445,000	04/02/2025
100212697	CF	SAN FERNANDO	CA		05/28/2025	7.250	720,584		(188)				885,000	04/07/2025
100212698	CF	THE VILLAGES	FL		05/28/2025	7.000	108,685		(89)				420,000	03/31/2025
100212699	CF	MCKINNEY	TX		05/28/2025	6.625	369,915		(70)				490,000	03/31/2025
100212700	CF	CINCINNATI	OH		05/28/2025	7.125	202,556		(85)				275,000	04/01/2025
100212701	CF	ST. GEORGE	UT		05/28/2025	7.125	414,856		(142)				550,000	04/04/2025
100212702	CF	EWING	NJ		05/28/2025	7.625	241,857		(123)				315,000	04/17/2025
100212703	CF	FORT PIERCE	FL		05/28/2025	7.125	201,308		(27)				264,000	04/01/2025
100212704	CF	LAWRENCEVILLE	GA		05/28/2025	6.990	237,916		(121)				420,000	03/14/2025
100212705	CF	BRECKENRIDGE	CO		05/28/2025	6.990	634,025		(225)				835,000	04/15/2025
100212706	CF	DENVER	CO		05/28/2025	7.375	391,905		(185)				535,000	02/28/2025
100212707	CF	SOUTH PADRE ISLAND	TX		05/28/2025	7.125	332,196		(172)				575,000	03/14/2025
100212708	CF	WEST VALLEY CITY	UT		05/28/2025	6.625	412,178		(70)				545,000	04/16/2025
100212709	CF	WEST DEPTFORD	NJ		05/28/2025	7.500	194,880		(68)				240,000	04/11/2025
100212710		WASHINGTON	DC		05/28/2025	7.375	368,728		(60)				440,000	03/24/2025
100212711	CF	TACOMA	WA		05/28/2025	6.990	340,740		(157)				572,000	03/25/2025
100212712	CF	FORT WORTH	TX		05/28/2025	7.625	248,169		(135)				344,000	03/06/2025
100212713	CF	SPANAWAY	WA		05/28/2025	7.375	404,185		(63)				505,000	04/10/2025
100212714		PHILADELPHIA	PA		05/28/2025	7.250	380,695		(184)				540,000	03/28/2025
100212715	CF	GALVESTON	TX		05/28/2025	6.625	238,363		(84)				550,000	04/01/2025
100212716	CF	DEPTFORD	NJ		05/28/2025	7.625	247,423		(43)				306,000	03/26/2025
100213697	CF	WEST DOVER	VT		05/29/2025	7.000	186,658		(62)				250,000	05/09/2025
100213698	CF	THOUSAND OAKS	CA		05/29/2025	7.375	1,233,495		(612)				1,485,000	04/30/2025
100213699	CF	LAS VEGAS	NV		05/29/2025	8.875	350,170		(166)				420,000	04/29/2025
100213700		PARRISH	FL		05/29/2025	8.500	369,938		(194)				419,000	05/02/2025
100213701	CF	SEBRING	FL		05/29/2025	6.875	209,492		(73)				414,000	05/05/2025
100213702	CF	CLINTON	CT		05/29/2025	7.374	173,978		(32)				383,000	04/24/2025
100213703	CF	LODI	CA		05/29/2025	6.625	311,640		(11)				525,000	05/05/2025
100213704	CF	NEWBERRY	FL		05/29/2025	6.750	278,196		(44)				349,000	04/24/2025
100213705	CF	PORT ST LUCIE	FL		05/29/2025	6.875	259,793		(83)				404,000	05/07/2025
100213706	CF	ELKHART	IN		05/29/2025	7.250	119,902		(56)				200,000	05/01/2025
100213707	CF	CANOGA PARK	CA		05/29/2025	8.874	706,101		(289)				850,000	04/11/2025
100213708		PINELLAS PARK	FL		05/29/2025	7.499	329,529		(37)				435,000	04/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100213709	CF	TEMPLE	TX		05/29/2025	7.499	299,434		(160)				360,000	05/12/2025
100213710		MESQUITE	TX		05/29/2025	7.999	335,087		(100)				409,000	04/14/2025
100213711		CHARLOTTE	NC		05/29/2025	7.499	203,613		(51)				256,000	04/23/2025
100213712		GILBERT	AZ		05/29/2025	8.249	274,454		(117)				1,420,000	02/18/2025
100213713	CF	LAWRENCEVILLE	GA		05/29/2025	6.999	339,275		(63)				549,000	04/21/2025
100213714	CF	CHULA VISTA	CA		05/29/2025	7.375	748,008		(291)				908,000	04/04/2025
100213715	CF	DAYTONA BEACH	FL		05/29/2025	7.124	310,801		(35)				410,000	04/01/2025
100213716	CF	MIAMI	FL		05/29/2025	7.875	519,580		(228)				630,000	10/21/2024
100213717	CF	MILWAUKEE	WI		05/29/2025	7.250	308,183		(78)				380,000	04/11/2025
100213718	CF	NEWARK	NJ		05/29/2025	7.249	161,817		(60)				730,000	04/15/2025
100213719	CF	TARPON SPGS	FL		05/29/2025	7.874	298,205		(129)				370,000	04/30/2025
100213720	CF	EL CAJON	CA		05/29/2025	7.625	583,096		(301)				1,025,000	03/14/2025
100213721	CF	DIAMOND BAR	CA		05/29/2025	6.750	1,967,397		(358)				3,000,000	04/10/2025
100213722	CF	PORTER RANCH	CA		05/29/2025	7.125	724,660		(277)				1,175,000	04/14/2025
100213723	CF	TUJUNGA	CA		05/29/2025	7.250	732,187		(182)				900,000	04/11/2025
100213724	CF	RIVERSIDE	CA		05/29/2025	7.250	517,874		(150)				725,000	04/11/2025
100213725	CF	TUCSON	AZ		05/29/2025	7.999	157,572		(66)				204,000	03/24/2025
100213726	CF	SHERMAN OAKS	CA		05/29/2025	7.875	4,025,984		(1,742)				6,460,000	04/16/2025
100213728	CF	PHOENIX	AZ		05/29/2025	7.625	360,942		(155)				464,000	04/16/2025
100213729	CF	BURBANK	CA		05/29/2025	7.375	743,923		(381)				950,000	04/17/2025
100213730	CF	SIMI VALLEY	CA		05/29/2025	7.625	1,437,016		(782)				1,730,000	04/14/2025
100213731	CF	MONTGOMERY	AL		05/29/2025	7.250	243,891		(68)				300,000	04/22/2025
100213732		LAWRENCEVILLE	GA		05/29/2025	7.000	271,365		(9)				339,900	04/22/2025
100213733		HOMESTEAD	FL		05/29/2025	7.124	404,228		(104)				616,000	03/19/2025
100213734		NORFOLK	VA		05/29/2025	7.750	196,819		(72)				239,000	04/17/2025
100213735	CF	LAS VEGAS	NV		05/29/2025	8.499	216,152		(59)				255,000	04/14/2025
100213736		HOUSTON	TX		05/29/2025	7.875	190,161		(86)				230,000	04/15/2025
100213738	CF	SEATTLE	WA		05/29/2025	6.875	1,378,703		(441)				2,150,000	04/10/2025
100213739	CF	HUMBLE	TX		05/29/2025	7.500	194,704		(76)				270,000	04/28/2025
100213740		WINTER SPRINGS	FL		05/29/2025	7.500	242,611		(5)				347,500	04/15/2025
100213741	CF	RIVERSIDE	CA		05/29/2025	7.625	1,481,782		(726)				1,900,000	04/14/2025
100213742	CF	MANCHESTER CENTER	VT		05/29/2025	8.249	290,640		(129)				330,000	04/16/2025
100213743	CF	SUN CITY CENTER	FL		05/29/2025	7.874	153,319		(68)				222,000	04/21/2025
100213745	CF	LOS ANGELES	CA		05/29/2025	7.250	531,748		(233)				890,000	04/24/2025
100213746	CF	BELLFLOWER	CA		05/29/2025	7.250	634,284		(189)				888,000	04/30/2025
100213747	CF	LAS VEGAS	NV		05/29/2025	6.999	536,132		(62)				765,000	04/28/2025
100213748		HUTTO	TX		05/29/2025	6.999	176,266		(13)				230,000	05/05/2025
100213749	CF	INGLEWOOD	CA		05/29/2025	6.999	730,474		(33)				975,000	04/23/2025
100213750		LOS ANGELES	CA		05/29/2025	7.999	586,855		(306)				1,145,000	04/25/2025
100213751		HOUSTON	TX		05/29/2025	8.999	172,744		(19)				271,000	04/30/2025
100213753		OCALA	FL		05/29/2025	7.499	202,843		(66)				270,000	04/17/2025
100213754		LOS ANGELES	CA		05/29/2025	7.250	690,265		(110)				880,000	04/28/2025
100213755	CF	HOUSTON	TX		05/29/2025	7.375	148,780		67				224,000	04/25/2025
100213756		ZILLAH	WA		05/29/2025	7.125	256,318		(9)				337,000	05/01/2025
100213757		NORTH LAS VEGAS	NV		05/29/2025	7.250	277,899		(26)				445,000	04/25/2025
100213758		KISSIMMEE	FL		05/29/2025	6.875	191,292		31				278,000	05/02/2025
100213759		ATLANTA	GA		05/29/2025	6.750	283,062		(57)				400,000	04/08/2025
100213760		DOWNEY	CA		05/29/2025	8.375	713,110		(374)				860,000	04/30/2025
100213761	CF	HUNTINGTON BEACH	CA		05/29/2025	6.875	871,674		(194)				3,325,000	04/29/2025
100213762	CF	GAITHERSBURG	MD		05/29/2025	6.750	425,235		(30)				655,000	04/23/2025
100213763	CF	LONG BEACH	CA		05/29/2025	6.875	454,376		78				850,000	04/23/2025
100213764		SAN TAN VALLEY	AZ		05/29/2025	6.999	703,710		(87)				949,000	04/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100213765	CF	JURUPA VALLEY	CA		05/29/2025	7.375	400,432		(142)				562,000	04/24/2025
100213766		NORTH LAUDERDALE	FL		05/29/2025	7.375	251,469		1,531				320,000	04/25/2025
100213767		FAYETTEVILLE	NC		05/29/2025	7.750	121,070		(22)				158,000	05/06/2025
100213768		SAN ANTONIO	TX		05/29/2025	7.750	162,194		(84)				345,000	04/25/2025
100213769	CF	NORTH LAS VEGAS	NV		05/29/2025	7.250	239,586		(61)				380,000	05/01/2025
100213770		DECATUR	GA		05/29/2025	6.999	198,070		13				276,000	05/02/2025
100213771	CF	LONGWOOD	FL		05/29/2025	7.125	386,222		(60)				550,000	05/01/2025
100213772		SAN ANTONIO	TX		05/29/2025	6.999	174,912		(70)				245,000	04/30/2025
100213773		LOS ANGELES	CA		05/29/2025	8.750	1,019,480		(56)				1,300,000	04/24/2025
100213774		LOS ANGELES GARDENA AREA	CA		05/29/2025	7.375	1,061,075		(347)				1,550,000	04/17/2025
100213775	CF	BELTON	MO		05/29/2025	6.499	278,968		32				378,000	04/28/2025
100213776		NORMAN	OK		05/29/2025	6.875	185,728		5				242,000	04/25/2025
100213777		WASHINGTON	DC		05/29/2025	6.999	398,301		(3)				525,000	04/22/2025
100213778	CF	HUNTINGTON BEACH	CA		05/29/2025	6.999	857,661		(189)				3,400,000	04/18/2025
100213779		PENSACOLA	FL		05/29/2025	7.375	290,053		(83)				360,000	05/02/2025
100213780		BALTIMORE	MD		05/29/2025	6.875	173,516		14				225,000	04/30/2025
100213781	CF	MIAMI	FL		05/29/2025	6.999	518,372		62				797,000	05/01/2025
100213782	CF	HESPERIA	CA		05/29/2025	6.999	298,404		(37)				450,000	04/29/2025
100213783		ASHEVILLE	NC		05/29/2025	6.999	334,456		110				494,000	04/30/2025
100213784		ODESSA	TX		05/29/2025	6.999	195,283		68				233,000	04/24/2025
100213785	CF	GRAHAM	NC		05/29/2025	6.999	110,167		(24)				175,000	04/16/2025
100213786		CULLMAN	AL		05/29/2025	6.750	164,111		14				230,000	04/22/2025
100213787		LOS ANGELES	CA		05/29/2025	7.499	1,544,589		(261)				1,900,000	04/22/2025
100213788	CF	MORGANTOWN	WV		05/29/2025	7.750	117,021		(57)				162,000	04/22/2025
100213789	CF	MORGANTOWN	WV		05/29/2025	7.499	151,618		(53)				216,000	04/30/2025
100213790		BALTIMORE	MD		05/29/2025	7.375	173,112		(22)				216,000	04/29/2025
100213791	CF	LAS VEGAS	NV		05/29/2025	6.999	188,016		(49)				330,000	05/02/2025
100213792	CF	PITTSBURGH	PA		05/29/2025	7.125	155,532		(27)				220,000	04/14/2025
100213793		SAVANNAH	GA		05/29/2025	8.625	95,442		(111)				130,000	04/30/2025
100213794	CF	WHITTIER	CA		05/29/2025	6.750	186,972		(48)				870,000	04/25/2025
100213795	CF	VICTORVILLE	CA		05/29/2025	8.999	385,976		(180)				410,000	04/25/2025
100213796	CF	REDWOOD CITY	CA		05/29/2025	6.999	1,887,394		(686)				2,424,000	04/29/2025
100213797	CF	MAPLE VALLEY	WA		05/29/2025	6.750	611,026		(174)				750,000	05/01/2025
100213798	CF	SAN JOSE	CA		05/29/2025	6.499	732,407		18				2,130,000	04/14/2025
100213799		WASHINGTON	DC		05/29/2025	6.999	342,747		30				540,000	04/29/2025
100213800	CF	BOCA RATON	FL		05/29/2025	6.499	1,539,668		(133)				2,050,000	04/16/2025
100213801		SHELLEY	ID		05/29/2025	7.999	198,304		(111)				325,000	04/30/2025
100213802	CF	HARDEEVILLE	SC		05/29/2025	6.999	621,606		(207)				760,000	04/29/2025
100213803	CF	CORONA	CA		05/29/2025	7.375	791,006		(263)				970,000	04/28/2025
100213804	CF	INDIANAPOLIS	IN		05/29/2025	6.999	365,711		(93)				475,000	05/02/2025
100213805	CF	SAINT CLOUD	FL		05/29/2025	6.625	345,027		(5)				433,000	04/29/2025
100213806	CF	NORTH LAS VEGAS	NV		05/29/2025	6.875	394,364		(113)				605,000	04/28/2025
100213807	CF	QUINCY	MA		05/29/2025	6.999	342,171		(52)				485,000	04/30/2025
100213808	CF	MODESTO	CA		05/29/2025	7.999	433,196		(219)				461,500	04/25/2025
100213809	CF	ANAHEIM	CA		05/29/2025	7.499	673,583		32				945,000	04/26/2025
100213810	CF	GARDEN CITY	ID		05/29/2025	7.375	573,457		(321)				707,000	04/04/2025
100213811	CF	MORENO VALLEY	CA		05/29/2025	7.750	455,615		(166)				555,000	04/24/2025
100213812	CF	DANVILLE	CA		05/29/2025	8.375	2,485,533		(995)				3,200,000	04/25/2025
100213813	CF	KISSIMMEE	FL		05/29/2025	6.999	298,779		(321)				370,000	04/29/2025
100213814	CF	STANWOOD	WA		05/29/2025	7.250	740,974		(304)				1,700,000	05/01/2025
100213815	CF	NORTH LAS VEGAS	NV		05/29/2025	8.875	423,484		(200)				450,000	04/25/2025
100213816	CF	SAN JOSE	CA		05/29/2025	7.750	541,251		(293)				860,000	04/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100213817	CF	OAK HILLS	CA		05/29/2025	7.750	829,880		(443)				996,000	04/30/2025
100213818	CF	FOUNTAIN VALLEY	CA		05/29/2025	7.999	926,574		(341)				1,385,000	04/02/2025
100213819	CF	JOLIET	IL		05/29/2025	7.499	153,019		(43)				320,000	05/02/2025
100213820	CF	WEST LINN	OR		05/29/2025	6.499	1,137,042		95				1,875,000	04/25/2025
100213821	CF	ORINDA	CA		05/29/2025	6.750	2,521,125		201				3,100,000	04/04/2025
100213822	CF	LA CRESCENTA	CA		05/29/2025	6.625	924,222		(212)				1,140,000	04/01/2025
100213823	CF	SAINT LOUIS PARK	MN		05/29/2025	7.875	230,745		(123)				280,000	04/30/2025
100213824	CF	RIVERSIDE	CA		05/29/2025	6.999	341,323		(42)				790,000	04/25/2025
100213825	CF	ROLLING HILLS ESTATES	CA		05/29/2025	6.375	971,011		(55)				1,330,000	04/16/2025
100213826		SAN FRANCISCO	CA		05/29/2025	6.999	1,064,062		108				1,380,000	04/18/2025
100213827	CF	LOS ANGELES	CA		05/29/2025	6.375	1,388,390		(52)				1,740,000	04/01/2025
100213828	CF	WESTON	FL		05/29/2025	6.999	2,021,131		(428)				2,500,000	05/02/2025
100213829	CF	LAKE ELSINORE	CA		05/29/2025	6.375	262,915		38				600,000	04/25/2025
100213830	CF	SCOTTSDALE	AZ		05/29/2025	6.375	1,165,621		98				1,582,500	04/08/2025
100213831	CF	BOULDER	CO		05/29/2025	7.000	1,757,481		(576)				2,155,000	03/14/2025
100213832	CF	KERRVILLE	TX		05/29/2025	6.625	234,462		(11)				315,000	04/28/2025
100213833	CF	LOS ANGELES	CA		05/29/2025	7.625	1,438,687		(733)				1,740,000	04/11/2025
100213834	CF	CLAREMORE	OK		05/29/2025	7.125	448,380		(101)				520,000	04/10/2025
100213835	CF	SANTA CLARITA	CA		05/29/2025	6.375	500,088		(36)				1,260,000	04/22/2025
100213836	CF	CARSON	CA		05/29/2025	6.499	761,702		123				1,130,000	04/30/2025
100213837	CF	MIAMI	FL		05/29/2025	7.375	742,114		(107)				890,000	05/01/2025
100213838		LONGMONT	CO		05/29/2025	8.625	447,876		(231)				685,000	04/28/2025
100213839	CF	ORLANDO	FL		05/29/2025	7.250	441,571		(172)				565,000	05/05/2025
100213840		EASTVALE	CA		05/29/2025	8.750	286,551		(138)				1,050,000	04/24/2025
100213841	CF	ROXBORO	NC		05/29/2025	8.000	739,255		(258)				930,000	04/04/2025
100213842	CF	OCEAN CITY	NJ		05/29/2025	7.875	815,536		(282)				998,000	05/02/2025
100213843	CF	HILTON HEAD ISLAND	SC		05/29/2025	7.125	401,918		(50)				501,000	03/27/2025
100213844	CF	GENEVA	OH		05/29/2025	7.625	478,347		(119)				588,000	03/28/2025
100213845	CF	HAMPTON	VA		05/29/2025	8.250	277,914		(119)				341,000	03/21/2025
100213846	CF	POLLOCK PINES	CA		05/29/2025	7.625	393,073		(124)				480,000	04/22/2025
100213847	CF	VERO BEACH	FL		05/29/2025	7.750	327,089		(100)				400,000	03/19/2025
100213848		SCHAUMBURG	IL		05/29/2025	7.500	256,300		(47)				317,000	03/21/2025
100213849	CF	WILMINGTON	VT		05/29/2025	6.875	423,968		(38)				535,000	04/16/2025
100213850	CF	SAVANNAH	GA		05/29/2025	7.500	306,347		(87)				375,000	03/25/2025
100213851	CF	AUBURN	AL		05/29/2025	5.500	262,539		266				366,000	03/31/2025
100213853		LEBANON	TN		05/29/2025	7.500	268,994		(48)				364,000	04/19/2025
100213854	CF	SANFORD	NC		05/29/2025	5.750	191,430		156				256,000	04/14/2025
100213855	CF	ROCKFORD	IL		05/29/2025	7.250	243,009		(49)				300,000	04/08/2025
100213856	CF	SAN ANTONIO	TX		05/29/2025	5.500	275,883		294				383,000	04/04/2025
100213857	CF	SPRINGFIELD	OR		05/29/2025	5.990	328,934		208				434,995	03/25/2025
100213858	CF	SICKLERVILLE	NJ		05/29/2025	7.375	256,973		(37)				356,000	04/07/2025
100213859	CF	RODANTHE	NC		05/29/2025	6.875	594,289		(69)				750,000	04/24/2025
100213860	CF	POTTSBORO	TX		05/29/2025	7.750	554,227		(253)				670,000	05/05/2025
100213861	CF	SEATTLE	WA		05/29/2025	7.250	406,841		(105)				630,000	04/29/2025
100213862	CF	MONROVIA	IN		05/29/2025	5.990	222,786		137				295,000	04/16/2025
100213863	CF	MERRIFIELD	MN		05/29/2025	7.375	774,608		(216)				960,000	04/18/2025
100213864	CF	NORTH CHARLESTON	SC		05/29/2025	7.250	415,262		(113)				510,000	05/06/2025
100213865		SAN ANTONIO	TX		05/29/2025	5.375	231,362		239				327,000	04/07/2025
100213866	CF	MORENO VALLEY	CA		05/29/2025	5.500	403,870		376				545,000	03/28/2025
100213867	CF	HARDEEVILLE	SC		05/29/2025	6.499	230,546		2				290,000	04/18/2025
100213868	CF	DAPHNE	AL		05/29/2025	5.750	178,827		134				238,000	04/17/2025
100213869	CF	SUNRIVER	OR		05/29/2025	7.625	685,635		(215)				870,000	04/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100213870	CF	COLUMBUS	OH		05/29/2025	7.125	243,186		(52)				300,000	04/24/2025
100213871	CF	GRAFTON	WI		05/29/2025	7.375	251,402		(75)				310,000	04/04/2025
100213872	CF	SUPPLY	NC		05/29/2025	6.250	248,062		41				335,000	04/11/2025
100213874	CF	PAHRUMP	NV		05/29/2025	6.375	259,495		19				350,000	04/15/2025
100213875	CF	THE VILLAGES	FL		05/29/2025	7.625	337,235		(130)				415,000	04/15/2025
100213876		WAUWATOSA	WI		05/29/2025	7.490	373,313		(132)				455,000	04/17/2025
100213877	CF	HOUSTON	TX		05/29/2025	5.750	198,501		145				264,000	03/31/2025
100213878	CF	TACOMA	WA		05/29/2025	7.500	343,027		(118)				435,000	04/07/2025
100213879		INDIO	CA		05/29/2025	7.375	420,101		(118)				530,000	04/11/2025
100213880	CF	LA VERGNE	TN		05/29/2025	8.250	243,754		(126)				300,000	02/26/2025
100213881	CF	STATE COLLEGE	PA		05/29/2025	7.250	296,764		(86)				372,000	04/24/2025
100213882	CF	BUNNELL	FL		05/29/2025	7.625	171,969		(17)				246,000	04/29/2025
100213883	CF	FISHERS	IN		05/29/2025	7.500	287,605		(104)				355,000	04/25/2025
100213884		FORT WORTH	TX		05/29/2025	5.750	274,975		197				374,000	04/14/2025
100213885	CF	AUBURN	AL		05/29/2025	5.750	270,080		195				362,000	03/28/2025
100213886	CF	FORT WORTH	TX		05/29/2025	5.750	260,991		191				349,500	04/17/2025
100213887	CF	WOODBURY	MN		05/29/2025	5.875	257,346		166				340,000	04/21/2025
100213888	CF	WYOMING	MI		05/29/2025	7.625	278,807		(112)				341,000	04/18/2025
100213889	CF	MIAMI	FL		05/29/2025	6.875	475,704		(15)				640,000	04/30/2025
100213890	CF	NASHVILLE	TN		05/29/2025	7.375	244,681		(76)				302,000	04/30/2025
100213891	CF	WAUKEE	IA		05/29/2025	5.990	183,179		102				246,000	04/10/2025
100213892	CF	SACHSE	TX		05/29/2025	7.000	367,947		(31)				490,000	04/03/2025
100213893	CF	SANTA ROSA BEACH	FL		05/29/2025	5.750	229,810		161				319,000	03/31/2025
100213894	CF	HOUSTON	TX		05/29/2025	5.750	172,501		167				285,000	03/25/2025
100213895	CF	HOUSTON	TX		05/29/2025	6.875	317,847		(56)				445,000	04/11/2025
100213896		FORT WORTH	TX		05/29/2025	7.375	410,292		(145)				550,000	04/21/2025
100213897	CF	MC GAHEYSVILLE	VA		05/29/2025	7.250	507,703		(164)				635,000	04/23/2025
100213898	CF	LA HABRA	CA		05/29/2025	7.250	664,350		(221)				820,000	05/01/2025
100213899	CF	SAINT AUGUSTINE	FL		05/29/2025	5.750	194,503		136				260,000	03/28/2025
100213900	CF	FOLEY	AL		05/29/2025	7.500	2,886		(87)				395,000	05/08/2025
100213901	CF	ANTIOCH	CA		05/29/2025	7.250	646,666		(207)				791,500	04/18/2025
100213902	CF	CHANDLER	AZ		05/29/2025	7.490	337,158		(131)				410,000	04/16/2025
100213903	CF	GILBERT	AZ		05/29/2025	7.250	374,304		(74)				493,000	04/21/2025
100213904	CF	LEXINGTON	VA		05/29/2025	7.375	287,501		(105)				359,000	04/22/2025
100213905	CF	PIONEER	CA		05/29/2025	7.625	309,847		(130)				375,000	04/20/2025
100213906	CF	WENTZVILLE	MO		05/29/2025	7.375	286,936		(99)				360,000	04/18/2025
100213907		BOISE	ID		05/29/2025	7.375	295,267		(105)				360,000	04/18/2025
100213908	CF	PHOENIX	AZ		05/29/2025	7.500	285,730		(86)				350,000	03/17/2025
100213909	CF	HIALEAH	FL		05/29/2025	6.250	446,446		39				575,000	04/30/2025
100213910		SPRINGFIELD	OR		05/29/2025	7.750	539,107		(200)				700,000	04/21/2025
100213911	CF	BRADENTON	FL		05/29/2025	6.375	237,879		4				305,000	04/10/2025
100213912	CF	GREENSBORO	NC		05/29/2025	7.375	184,370		(14)				230,000	04/28/2025
100213913	CF	BAKERSFIELD	CA		05/29/2025	7.490	275,904		(107)				336,000	04/11/2025
100213914	CF	PORT SAINT JOE	FL		05/29/2025	6.875	743,991		(155)				919,000	04/30/2025
100213915	CF	FORNEY	TX		05/29/2025	7.125	303,332		(84)				410,000	04/17/2025
100213916	CF	DAVENPORT	FL		05/29/2025	7.250	264,060		(93)				340,000	04/18/2025
100213917	CF	HUNTINGTON	MA		05/29/2025	6.875	274,296		(24)				365,000	04/15/2025
100213918	CF	RANSON	WV		05/29/2025	7.750	251,937		(121)				342,000	04/11/2025
100213919		RANDOLPH	MA		05/29/2025	6.499	358,823		9				482,000	04/28/2025
100213920	CF	TARPON SPRINGS	FL		05/29/2025	7.500	274,317		(87)				395,000	04/21/2025
100213921		HILTON HEAD ISLAND	SC		05/29/2025	7.250	594,282		(144)				825,000	04/25/2025
100213922	CF	CHANDLER	AZ		05/29/2025	6.875	264,149		(36)				350,000	04/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100213923	CF	NAPLES	FL		05/29/2025	7.250	281,696		(66)				370,000	04/09/2025
100213924		LINCOLN	CA		05/29/2025	6.875	324,467		(44)				430,000	04/17/2025
100213925	CF	ALEXANDRIA	MN		05/29/2025	7.250	206,828		(20)				275,000	04/23/2025
100213926		EVERETT	WA		05/29/2025	6.625	482,293		(14)				645,000	04/18/2025
100213927	CF	BRYAN	TX		05/29/2025	6.875	343,605		(51)				500,000	04/04/2025
100213928	CF	APEX	NC		05/29/2025	6.750	304,958		(35)				410,000	04/21/2025
100213929	CF	SUMMERVILLE	SC		05/29/2025	8.000	398,302		(113)				495,000	05/09/2025
100213930	CF	PENNSAUKEN	NJ		05/29/2025	6.624	243,901		(3)				350,000	04/19/2025
100213931	CF	BONNER SPRINGS	KS		05/29/2025	7.125	239,717		(56)				320,000	04/14/2025
100213932	CF	CORSICANA	TX		05/29/2025	5.750	182,275		102				268,000	04/07/2025
100213933	CF	SURPRISE	AZ		05/29/2025	7.250	363,114		(98)				477,000	04/14/2025
100213934	CF	CORSICANA	TX		05/29/2025	5.750	187,994		105				265,000	04/07/2025
100213935	CF	BLACKFOOT	ID		05/29/2025	6.990	194,608		(7)				260,000	04/17/2025
100213936		DALLAS	TX		05/29/2025	6.990	375,090		(85)				520,000	04/17/2025
100213937	CF	SUGAR MOUNTAIN	NC		05/29/2025	6.625	799,725		(69)				1,250,000	04/01/2025
100213938	CF	WAIPAHU	HI		05/29/2025	6.500	822,859		(30)				1,170,000	04/17/2025
100213939		BENNINGTON	NE		05/29/2025	5.750	277,594		152				400,000	04/14/2025
100213940	CF	BEL AIRE	KS		05/29/2025	6.375	316,697		7				425,000	05/09/2025
100213941	CF	DENTON	TX		05/29/2025	5.750	305,560		168				430,000	04/16/2025
100213942	CF	INDIANAPOLIS	IN		05/29/2025	7.490	266,269		(102)				345,000	04/25/2025
100213944	CF	SUNRISE BEACH	MO		05/29/2025	7.125	367,947		(105)				575,000	05/02/2025
100213945	CF	MADISON	WI		05/29/2025	7.125	343,964		(92)				451,000	04/23/2025
100213946	CF	MESA	AZ		05/29/2025	6.490	631,622		(24)				847,000	04/10/2025
100213947	CF	CHICAGO	IL		05/29/2025	7.125	363,689		(96)				495,000	04/21/2025
100213948	CF	SHERRILLS FORD	NC		05/29/2025	7.375	821,518		(300)				1,090,000	04/16/2025
100213949		VISTA	CA		05/29/2025	7.250	1,186,023		(379)				1,600,000	04/14/2025
100213950	CF	GRETNA	LA		05/29/2025	6.875	468,814		(95)				630,000	04/18/2025
100213951	CF	SANFORD	NC		05/29/2025	5.750	223,011		119				314,000	04/08/2025
100213952	CF	MUSTANG	OK		05/29/2025	6.250	163,748		42				224,500	04/22/2025
100213953	CF	CHARLOTTE	NC		05/29/2025	6.375	312,191		3				419,000	04/09/2025
100213954	CF	RANCHO CORDOVA	CA		05/29/2025	6.125	390,440		62				530,000	04/10/2025
100213955	CF	WINDER	GA		05/29/2025	5.990	247,005		94				380,000	02/28/2025
100213956	CF	MADISON	WI		05/29/2025	6.875	309,699		(65)				408,000	04/23/2025
100213957	CF	COLUMBUS	OH		05/29/2025	7.250	361,165		(129)				470,000	05/05/2025
100213958	CF	ROTONDA WEST	FL		05/29/2025	7.250	245,351		(78)				335,000	04/28/2025
100213960		MIDLOTHIAN	VA		05/29/2025	6.999	339,396		(87)				450,000	04/24/2025
100213961	CF	THOUSAND OAKS	CA		05/29/2025	6.750	812,367		(125)				1,084,000	04/29/2025
100213962	CF	REDLANDS	CA		05/29/2025	6.750	493,650		(81)				664,000	04/11/2025
100213963		TUCSON	AZ		05/29/2025	7.500	320,155		(137)				460,000	03/21/2025
100213964	CF	OCEAN CITY	NJ		05/29/2025	6.624	722,831		(84)				960,000	04/25/2025
100213965	CF	UNION CITY	NJ		05/29/2025	6.490	512,937		(32)				710,000	04/04/2025
100213966	CF	BELLOWS FALLS	VT		05/29/2025	7.375	164,841		(34)				245,000	04/16/2025
100213967	CF	ONTARIO	CA		05/29/2025	7.250	576,950		(206)				784,000	04/21/2025
100213968	CF	LAKE ARROWHEAD	CA		05/29/2025	7.125	522,483		(151)				715,000	04/28/2025
100213969	CF	MANAHAWKIN	NJ		05/29/2025	7.375	331,248		(126)				440,000	03/28/2025
100213970		AUSTIN	TX		05/29/2025	6.875	372,480		(83)				558,000	04/05/2025
100213971	CF	OSAGE BEACH	MO		05/29/2025	6.875	425,383		(93)				560,000	04/18/2025
100213972	CF	CAMBRIDGE	MA		05/29/2025	6.624	473,898		(50)				630,000	04/17/2025
100213973		FRISCO	TX		05/29/2025	6.500	289,528		(7)				415,000	04/18/2025
100213974	CF	APEX	NC		05/29/2025	6.625	316,931		(61)				503,000	04/21/2025
100213975	CF	JEFFERSON	GA		05/29/2025	5.990	290,195		104				406,000	04/10/2025
100213976		SAINT AUGUSTINE	FL		05/29/2025	7.125	518,598		(162)				696,000	04/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100213977	CF	WEST JORDAN	UT		05/29/2025	6.490	393,823		(34)				525,000	05/01/2025
100213978	CF	PLACENTIA	CA		05/29/2025	6.125	546,442		69				740,000	04/11/2025
100213979	CF	SEVIERVILLE	TN		05/29/2025	6.625	391,821		(50)				530,000	04/16/2025
100213980	CF	WOODSTOCK	GA		05/29/2025	6.500	302,628		(27)				410,000	04/15/2025
100213981	CF	BEAVERTON	OR		05/29/2025	7.000	298,988		(87)				418,000	04/12/2025
100213982		PORTERVILLE	CA		05/29/2025	6.875	325,153		(59)				465,000	04/17/2025
100213983	CF	MIMS	FL		05/29/2025	7.375	184,405		(41)				261,000	03/28/2025
100213984	CF	LIBERTY HILL	TX		05/29/2025	6.250	279,441		11				380,000	04/11/2025
100213985	CF	FORNEY	TX		05/29/2025	6.490	295,246		(27)				425,000	04/22/2025
100213987		WEST CALDWELL	NJ		05/29/2025	7.050	347,951		(107)				656,000	03/28/2025
100213988	CF	EDISON	NJ		05/29/2025	6.875	436,575		(108)				575,000	04/18/2025
100213989		GILBERT	AZ		05/29/2025	6.990	449,470		(128)				625,000	04/21/2025
100213990	CF	OREGON CITY	OR		05/29/2025	6.990	460,078		(129)				675,000	04/17/2025
100213991	CF	CHARLES TOWN	WV		05/29/2025	6.875	287,190		(71)				378,000	04/21/2025
100213992	CF	PORT ISABEL	TX		05/29/2025	6.990	391,371		(110)				513,000	03/31/2025
100213993	CF	RANCHO CUCAMONGA	CA		05/29/2025	7.000	648,668		(154)				945,000	03/20/2025
100213994	CF	COOLIN	ID		05/29/2025	6.875	303,974		(74)				415,000	04/21/2025
100213995		ANNA	TX		05/29/2025	6.624	295,913		(34)				400,000	04/17/2025
100213996	CF	CARLISLE	PA		05/29/2025	6.750	314,902		(66)				415,000	04/18/2025
100213997	CF	PHOENIXVILLE	PA		05/29/2025	6.750	307,045		(65)				405,000	04/17/2025
100213998	CF	ROSEMOUNT	MN		05/29/2025	6.875	248,260		(67)				340,000	04/23/2025
100213999	CF	SUGAR LAND	TX		05/29/2025	6.999	241,564		(58)				360,000	04/29/2025
100214001	CF	JOHNS CREEK	GA		05/29/2025	6.750	315,109		(60)				445,000	04/23/2025
100214002	CF	CARTERSVILLE	GA		05/29/2025	7.625	237,440		(114)				313,000	04/16/2025
100214003	CF	LULA	GA		05/29/2025	6.875	257,482		(66)				350,000	04/21/2025
100214004		BIG SKY	MT		05/29/2025	7.000	443,858		(109)				630,000	03/14/2025
100214005	CF	POCONO LAKE	PA		05/29/2025	7.250	295,583		(114)				391,800	04/28/2025
100214006	CF	MIAMI BEACH	FL		05/29/2025	7.250	681,073		(257)				890,000	04/11/2025
100214007	CF	TUCSON	AZ		05/29/2025	6.500	237,232		(29)				325,500	04/15/2025
100214008	CF	ROSEVILLE	CA		05/29/2025	6.375	414,023		(5)				640,000	04/08/2025
100214009	CF	FORT WORTH	TX		05/29/2025	7.375	172,170		(43)				240,000	04/23/2025
100214010	CF	NEWPORT	NC		05/29/2025	5.999	734,915		159				1,270,000	05/01/2025
100214011	CF	LAS VEGAS	NV		05/29/2025	6.990	276,203		(75)				425,000	02/24/2025
100214012	CF	YULEE	FL		05/29/2025	6.750	395,081		(98)				551,000	04/24/2025
100214013		INTERLACHEN	FL		05/29/2025	6.990	401,696		(190)				605,000	04/17/2025
100214014		ST AUGUSTINE	FL		05/29/2025	6.750	286,690		(64)				380,000	04/28/2025
100214015	CF	KISSIMMEE	FL		05/29/2025	6.990	355,523		(114)				465,000	04/16/2025
100214016		KISSIMMEE	FL		05/29/2025	7.125	315,228		(112)				410,000	04/16/2025
100214017	CF	PANAMA CITY BEACH	FL		05/29/2025	6.875	536,503		(174)				740,000	04/03/2025
100214018	CF	FOREST GROVE	OR		05/29/2025	6.875	295,648		(87)				416,000	04/12/2025
100214019	CF	MURRELLS INLET	SC		05/29/2025	7.490	244,570		(117)				330,000	04/23/2025
100214020	CF	KEY LARGO	FL		05/29/2025	6.875	571,655		(151)				750,000	04/16/2025
100214021	CF	WOODBRIDGE	VA		05/29/2025	7.250	229,207		(100)				305,000	04/18/2025
100214022	CF	FORT MYERS	FL		05/29/2025	7.375	248,240		(112)				320,000	04/11/2025
100214023	CF	YORK	SC		05/29/2025	6.375	317,980		(5)				475,000	04/11/2025
100214024	CF	LEWISVILLE	TX		05/29/2025	6.624	264,475		(43)				365,000	04/08/2025
100214025	CF	CHARLES TOWN	WV		05/29/2025	7.375	268,603		(122)				347,000	04/21/2025
100214026	CF	FOUNTAIN VALLEY	CA		05/29/2025	6.625	619,233		(87)				890,000	04/24/2025
100214027	CF	AURORA	IL		05/29/2025	6.990	247,142		(84)				325,000	04/21/2025
100214028	CF	SCHERTZ	TX		05/29/2025	7.000	233,825		(80)				307,000	04/24/2025
100214029	CF	CALDWELL	ID		05/29/2025	6.990	230,938		(78)				320,000	04/12/2025
100214030	CF	OCALA	FL		05/29/2025	7.125	252,183		(90)				328,000	04/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214031	CF	BESSEMER CITY	NC		05/29/2025	7.375	243,702		(111)				341,000	01/31/2025
100214032	CF	KENNEWICK	WA		05/29/2025	6.990	245,440		(82)				354,000	04/09/2025
100214033		PRINCETON	TX		05/29/2025	6.375	280,385		(15)				410,000	04/21/2025
100214034	CF	LAS VEGAS	NV		05/29/2025	6.990	397,792		(119)				620,000	04/11/2025
100214035	CF	STATESBORO	GA		05/29/2025	7.125	219,234		(42)				310,000	04/29/2025
100214036	CF	STATESBORO	GA		05/29/2025	7.250	206,231		(52)				290,000	04/29/2025
100214037	CF	HUNTINGTON BEACH	CA		05/29/2025	6.999	353,040		(58)				725,000	04/24/2025
100214038	CF	KODAK	TN		05/29/2025	6.875	204,077		(25)				278,000	04/15/2025
100214039		DURANGO	CO		05/29/2025	6.990	820,958		(236)				1,250,000	04/18/2025
100214040	CF	HENDERSONVILLE	TN		05/29/2025	6.990	226,521		(37)				325,000	04/09/2025
100214041	CF	VIRGINIA BEACH	VA		05/29/2025	7.250	209,634		(53)				277,000	04/25/2025
100214042	CF	SEVIERVILLE	TN		05/29/2025	7.250	206,189		(50)				305,000	04/14/2025
100214043		PRINCETON	TX		05/29/2025	6.375	260,912		(16)				380,000	04/17/2025
100214044	CF	BOILING SPRINGS	SC		05/29/2025	6.990	204,388		(34)				273,000	04/18/2025
100214045	CF	FORT MYERS	FL		05/29/2025	7.125	337,555		(124)				480,000	04/22/2025
100214046	CF	BRADENTON	FL		05/29/2025	7.375	468,641		(213)				675,000	04/25/2025
100214049		SUMMERFIELD	FL		05/29/2025	6.750	354,840		(83)				538,000	04/16/2025
100214050	CF	PILOT POINT	TX		05/29/2025	6.375	247,326		(19)				391,000	04/24/2025
100214051	CF	APEX	NC		05/29/2025	7.500	227,873		(195)				376,000	04/11/2025
100214052		NORTH LAS VEGAS	NV		05/29/2025	6.750	267,822		(67)				379,000	04/03/2025
100214053	CF	MCKINNEY	TX		05/29/2025	6.750	233,679		(61)				377,000	04/23/2025
100214054	CF	AMMON	ID		05/29/2025	6.875	229,290		(71)				360,000	04/14/2025
100214055	CF	DENHAM SPRINGS	LA		05/29/2025	7.625	274,198		(133)				380,000	04/17/2025
100214056		GRAYSON	GA		05/29/2025	6.375	310,303		(7)				497,000	04/28/2025
100214057	CF	NORTH PORT	FL		05/29/2025	6.875	254,607		(48)				344,000	04/17/2025
100214058	CF	EAGLE	ID		05/29/2025	4.875	337,783		399				658,000	04/22/2025
100214059		WILMINGTON	NC		05/29/2025	6.990	303,406		(87)				425,000	04/24/2025
100214060	CF	HOUSTON	TX		05/29/2025	6.624	400,859		51				542,000	04/29/2025
100214061	CF	ALEXANDRIA	VA		05/29/2025	6.500	515,653		(31)				835,000	04/30/2025
100214062	CF	FORT WORTH	TX		05/29/2025	7.625	163,753		(39)				230,000	04/21/2025
100214063	CF	AUSTIN	TX		05/29/2025	6.875	579,046		(103)				765,000	05/09/2025
100214064	CF	FORT COLLINS	CO		05/30/2025	7.625	1,398,414		(618)				3,050,000	04/22/2025
100214065	CF	WHITTIER	CA		05/30/2025	7.500	778,540		8,492				1,000,000	04/11/2025
100214066	CF	WEST HILLS	CA		05/30/2025	6.990	1,470,297		(450)				1,835,000	04/15/2025
100214067	CF	NEWPORT BEACH	CA		05/30/2025	7.125	3,571,790		(1,091)				4,900,000	03/26/2025
100214068	CF	CHEYENNE	WY		05/30/2025	9.250	369,609		(163)				476,000	04/03/2025
100214069	CF	FORT LAUDERDALE	FL		05/30/2025	7.750	147,418		(68)				180,000	04/17/2025
100214070	CF	IRVING	TX		05/30/2025	7.875	93,350		(53)				324,000	04/11/2025
100214071	CF	ROGERS CITY	MI		05/30/2025	7.500	718,988		(349)				890,000	04/17/2025
100214072	CF	MIAMI	FL		05/30/2025	7.250	208,885		(117)				425,000	04/14/2025
100214073		BUCKEYE	AZ		05/30/2025	7.750	1,143,957		(549)				1,722,000	04/11/2025
100214074		CHULA VISTA	CA		05/30/2025	8.500	385,827		(190)				570,000	04/23/2025
100214075		HAGERSTOWN	MD		05/30/2025	7.250	577,145		(170)				710,000	04/04/2025
100214076	CF	PEORIA	AZ		05/30/2025	7.500	667,691		(259)				825,000	04/30/2025
100214077		SIGNAL HILL	CA		05/30/2025	6.990	721,857		(143)				1,020,000	03/28/2025
100214078	CF	PEMBROKE PINES	FL		05/30/2025	6.625	565,703		33				715,000	04/14/2025
100214079	CF	DALLAS	TX		05/30/2025	7.750	164,163		(85)				240,000	03/26/2025
100214080	CF	WELLINGTON	FL		05/30/2025	7.125	902,043		(210)				1,193,000	04/21/2025
100214081	CF	PANAMA CITY BEACH	FL		05/30/2025	7.990	1,502,545		(498)				1,950,000	04/23/2025
100214082	CF	MIAMI	FL		05/30/2025	6.875	1,174,904		(221)				1,550,000	04/18/2025
100214083	CF	PALM COAST	FL		05/30/2025	6.990	258,369		(55)				400,000	04/22/2025
100214084	CF	PHOENIX	AZ		05/30/2025	6.625	1,585,977		322				2,040,000	04/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214085	CF	CASTAIC	CA		05/30/2025	7.125	1,423,080		(505)				1,910,000	04/19/2025
100214086	CF	SALINAS	CA		05/30/2025	7.625	574,007		(154)				662,000	04/10/2025
100214087	CF	LAGUNA HILLS	CA		05/30/2025	6.875	1,938,645		(304)				3,000,000	04/21/2025
100214088	CF	PEMBROKE PINES	FL		05/30/2025	7.500	248,181		(111)				300,000	03/31/2025
100214089	CF	MIAMI	FL		05/30/2025	7.375	206,498		(89)				475,000	03/10/2025
100214090	CF	ALBANY	NH		05/30/2025	8.875	459,703		(130)				825,000	10/28/2024
100214091		MIAMI	FL		05/30/2025	6.990	696,456		22				1,125,000	02/20/2025
100214092		GILBERT	AZ		05/30/2025	7.125	300,762		9				465,000	03/25/2025
100214093		ATLANTA	GA		05/30/2025	7.125	1,095,506		(321)				1,450,000	03/27/2025
100214094	CF	PELHAM	AL		05/30/2025	6.990	534,688		35				636,000	04/08/2025
100214095	CF	FRONT ROYAL	VA		05/30/2025	7.500	173,900		(76)				240,000	04/11/2025
100214096	CF	RICHMOND	KY		05/30/2025	7.250	191,307		(77)				350,000	03/14/2025
100214097	CF	WEATHERFORD	TX		05/30/2025	7.125	394,385		19				517,000	10/18/2024
100214098		MORTON GROVE	IL		05/30/2025	7.875	363,193		(37)				493,060	04/18/2025
100214099	CF	OROVILLE	CA		05/30/2025	7.375	216,462		(51)				284,000	04/14/2025
100214100	CF	SAN DIEGO	CA		05/30/2025	6.990	671,416		(176)				1,550,000	04/16/2025
100214101	CF	FRESNO	TX		05/30/2025	7.500	217,508		(67)				304,000	03/21/2025
100214102	CF	RIDGEFIELD	CT		05/30/2025	6.625	187,274		7				830,000	04/21/2025
100214103	CF	SEQUIM	WA		05/30/2025	7.750	616,133		(329)				788,000	03/28/2025
100214104	CF	BLYTHEWOOD	SC		05/30/2025	8.250	130,211		(67)				400,000	03/25/2025
100214105	CF	NAPLES	FL		05/30/2025	6.875	372,411		(63)				650,000	04/09/2025
100214106		TIKI ISLAND	TX		05/30/2025	7.875	327,098		(172)				1,300,000	04/21/2025
100214107	CF	PUYALLUP	WA		05/30/2025	7.625	498,880		(152)				665,000	04/16/2025
100214108		MIAMI	FL		05/30/2025	6.875	696,591		(39)				930,000	03/27/2025
100214109	CF	DESOTO	TX		05/30/2025	8.750	213,631		(98)				520,000	03/19/2025
100214110	CF	COUPEVILLE	WA		05/30/2025	7.375	385,657		(124)				580,000	03/26/2025
100214111	CF	MESA	AZ		05/30/2025	7.625	595,691		(259)				780,000	03/20/2025
100214112		ARLINGTON	TX		05/30/2025	6.990	283,010		38				365,000	04/21/2025
100214113		CAPE CORAL	FL		05/30/2025	7.625	186,190		(80)				650,000	04/21/2025
100214114	CF	SOMERSET	NJ		05/30/2025	7.375	265,393		(115)				395,000	04/22/2025
100214115	CF	ROSENBERG	TX		05/30/2025	6.990	303,409		(62)				380,000	03/28/2025
100214116	CF	PERRY	OH		05/30/2025	7.125	148,799		11				215,000	04/10/2025
100214117	CF	LAND O LAKES	FL		05/30/2025	7.500	466,690		(150)				582,000	04/04/2025
100214118		FRISCO	TX		05/30/2025	6.875	476,451		(412)				1,582,000	03/31/2025
100214119	CF	VISALIA	CA		05/30/2025	8.625	321,498		(152)				385,000	03/26/2025
100214120	CF	OAKLAND	CA		05/30/2025	7.500	541,410		(216)				700,000	03/31/2025
100214121		OAK HARBOR	WA		05/30/2025	6.875	413,802		(82)				546,000	03/28/2025
100214122	CF	SAN DIEGO	CA		05/30/2025	6.990	1,675,799		26				2,100,000	04/01/2025
100214123	CF	MIAMI	FL		05/30/2025	6.875	905,173		139				1,229,000	04/22/2025
100214124	CF	RINGWOOD	NJ		05/30/2025	7.375	318,642		(132)				475,000	04/22/2025
100214125	CF	MIAMI	FL		05/30/2025	6.625	170,946		37				250,000	04/23/2025
100214126	CF	WALDORF	MD		05/30/2025	7.375	208,653		(116)				431,500	04/10/2025
100214127	CF	SEYMOUR	TN		05/30/2025	7.375	232,722		(121)				320,000	03/27/2025
100214128	CF	TRINITY	NC		05/30/2025	7.625	447,949		(208)				540,000	03/26/2025
100214129		LUCAS	TX		05/30/2025	7.375	838,006		(186)				1,640,000	04/09/2025
100214130		PEQUANNOCK	NJ		05/30/2025	7.875	384,654		(198)				465,000	03/21/2025
100214131	CF	ALEXANDRIA	VA		05/30/2025	7.875	893,911		(473)				1,070,000	03/26/2025
100214132		FORT EDWARD	NY		05/30/2025	7.500	186,712		(60)				250,000	03/10/2025
100214133	CF	CHARLOTTE	NC		05/30/2025	7.750	348,485		(187)				445,000	03/28/2025
100214134	CF	JOPPA	MD		05/30/2025	7.125	292,957		(115)				385,000	03/25/2025
100214135	CF	STUART	FL		05/30/2025	6.750	491,293		(41)				618,000	03/28/2025
100214136		KELLER	TX		05/30/2025	7.375	643,268		(253)				1,220,000	03/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214137	CF	PLEASANT VALLEY	MO		05/30/2025	6.875	154,066		(11)				220,000	04/01/2025
100214138		BOYNTON BEACH	FL		05/30/2025	6.875	273,851		(104)				445,000	03/28/2025
100214139	CF	PRINCEVILLE	HI		05/30/2025	6.625	881,776		(342)				1,075,000	03/26/2025
100214140		EL DORADO HILLS	CA		05/30/2025	9.750	1,104,141		(391)				1,436,000	03/27/2025
100214141	CF	FOLEY	AL		05/30/2025	6.750	180,841		(21)				301,000	04/16/2025
100214142	CF	RANSON	WV		05/30/2025	7.125	168,453		(66)				328,000	03/31/2025
100214143	CF	PORTER RANCH	CA		05/30/2025	6.875	1,768,857		(213)				2,380,000	04/23/2025
100214144	CF	PHILADELPHIA	PA		05/30/2025	7.500	149,505		(23)				205,000	04/10/2025
100214145	CF	WATERBURY	CT		05/30/2025	7.500	199,086		(50)				274,000	04/04/2025
100214146		POLKTON	NC		05/30/2025	9.500	743,544		(304)				1,320,000	03/25/2025
100214147	CF	CULLOWHEE	NC		05/30/2025	7.990	550,601		(66)				714,000	04/22/2025
100214148	CF	MIAMI	FL		05/30/2025	7.625	648,749		(157)				770,000	04/28/2025
100214149	CF	COLUMBUS	OH		05/30/2025	7.375	153,112		(62)				198,000	04/11/2025
100214150	CF	WYNNE	AR		05/30/2025	7.250	182,540		(41)				242,000	03/13/2025
100214151	CF	STATESVILLE	NC		05/30/2025	8.875	300,349		(113)				332,000	03/31/2025
100214152	CF	FORT WORTH	TX		05/30/2025	6.625	362,234		(51)				590,000	04/29/2025
100214153		CHICAGO	IL		05/30/2025	8.125	152,354		(19)				196,000	03/18/2025
100214154	CF	ST AUGUSTINE	FL		05/30/2025	7.875	245,617		(130)				314,000	03/28/2025
100214156	CF	LOUISVILLE	KY		05/30/2025	9.375	177,356		(80)				279,000	03/31/2025
100214157	CF	ST AUGUSTINE	FL		05/30/2025	8.250	231,502		(118)				292,000	03/28/2025
100214158	CF	SCOTTSDALE	AZ		05/30/2025	6.990	1,307,320		(307)				1,650,000	04/08/2025
100214159		ASHBURN	VA		05/30/2025	6.990	675,311		(271)				1,334,000	03/31/2025
100214160	CF	PHOENIX	AZ		05/30/2025	7.125	1,715,902		(336)				2,150,000	04/03/2025
100214161		BEAVERTON	OR		05/30/2025	9.875	572,760		(240)				730,000	03/26/2025
100214162	CF	BOYDS	MD		05/30/2025	7.625	549,934		(115)				1,100,000	04/09/2025
100214163		ALDIE	VA		05/30/2025	7.875	407,814		(171)				715,000	04/04/2025
100214164	CF	BOERNE	TX		05/30/2025	6.990	203,646		(48)				281,000	04/17/2025
100214165	CF	MISSION	TX		05/30/2025	7.750	111,807		(60)				250,000	04/28/2025
100214166	CF	POMPANO BEACH	FL		05/30/2025	8.750	366,033		(174)				600,000	04/11/2025
100214167	CF	FRANKLIN	NC		05/30/2025	6.990	259,575		(61)				320,000	04/11/2025
100214168	CF	LAND O'LAKES	FL		05/30/2025	7.990	318,954		(165)				407,000	04/08/2025
100214169	CF	SPRINGFIELD	MA		05/30/2025	6.990	162,366		4				243,000	05/01/2025
100214170	CF	DAMASCUS	OR		05/30/2025	7.125	788,927		(367)				1,264,000	04/09/2025
100214171	CF	MAKAWAO	HI		05/30/2025	7.250	757,229		(374)				1,600,000	03/17/2025
100214173		FRANKLIN	TN		05/30/2025	7.500	624,174		(275)				1,025,000	04/09/2025
100214174	CF	MARTINEZ	GA		05/30/2025	7.375	157,316		(57)				225,000	04/09/2025
100214175	CF	TAMPA	FL		05/30/2025	6.875	181,774		(32)				310,000	04/01/2025
100214176	CF	TRACY	CA		05/30/2025	6.875	710,388		(170)				875,000	04/11/2025
100214177	CF	HONOLULU	HI		05/30/2025	7.125	1,194,393		(447)				1,572,000	04/10/2025
100214178	CF	MIAMI	FL		05/30/2025	6.750	3,467,209		8				4,980,000	04/10/2025
100214180		MORRISTOWN	TN		05/30/2025	8.500	107,906		(53)				172,000	04/17/2025
100214181	CF	WASHINGTON	DC		05/30/2025	7.375	702,665		(301)				850,000	04/03/2025
100214182	CF	LAKE WORTH	FL		05/30/2025	6.990	298,801		(1)				430,000	04/11/2025
100214183	CF	FISHERS	IN		05/30/2025	7.500	248,549		(137)				360,000	04/01/2025
100214184	CF	HOUSTON	TX		05/30/2025	8.125	182,518		(81)				228,000	03/27/2025
100214185		ONTARIO	CA		05/30/2025	6.990	72,995		(4)				565,000	04/16/2025
100214186	CF	LEXINGTON	OH		05/30/2025	7.990	259,127		(135)				310,000	04/09/2025
100214187	CF	QUEEN CREEK	AZ		05/30/2025	7.750	743,268		(295)				930,000	04/29/2025
100214188	CF	COEUR D ALENE	ID		05/30/2025	6.875	240,047		(15)				660,000	04/18/2025
100214189		FORT LAUDERDALE	FL		05/30/2025	6.875	461,616		6				745,000	03/26/2025
100214190	CF	GREENVILLE	TX		05/30/2025	6.990	164,613		(21)				234,000	03/25/2025
100214191	CF	FAYETTEVILLE	NC		05/30/2025	7.125	145,562		(9)				194,000	04/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214192	CF	TEMPLETON	CA		05/30/2025	7.375	444,379		(114)				3,770,000	03/07/2025
100214193	CF	HALEIWA	HI		05/30/2025	7.125	911,944		(202)				1,525,000	02/13/2025
100214194	CF	LEWISVILLE	TX		05/30/2025	7.125	128,927		1				400,225	03/13/2025
100214195		EMPIRE	CA		05/30/2025	7.625	321,443		(136)				518,000	02/25/2025
100214196	CF	LEHI	UT		05/30/2025	7.000	512,423		(54)				645,000	03/17/2025
100214197		PUEBLO	CO		05/30/2025	7.500	227,764		(12)				282,000	03/10/2025
100214198	CF	POMPANO BEACH	FL		05/30/2025	7.125	303,700		(60)				594,000	03/06/2025
100214199		CERRITOS	CA		05/30/2025	8.875	904,180		(219)				1,150,000	02/07/2025
100214200	CF	PEORIA	AZ		05/30/2025	7.000	271,776		(40)				479,000	03/18/2025
100214201	CF	KALISPELL	MT		05/30/2025	7.125	315,154		(68)				1,098,000	01/28/2025
100214202		TOMBALL	TX		05/30/2025	6.625	249,423		75				374,000	03/31/2025
100214203	CF	DOBBINS	CA		05/30/2025	7.500	310,107		(132)				695,000	03/12/2025
100214204	CF	CORVALLIS	OR		05/30/2025	7.125	244,228		(5)				403,850	03/21/2025
100214205	CF	CANTON	GA		05/30/2025	7.500	295,011		(95)				360,000	03/07/2025
100214206	CF	LOS LUNAS	NM		05/30/2025	7.250	425,676		(35)				750,000	02/21/2025
100214207	CF	SACRAMENTO	CA		05/30/2025	7.875	198,558		(105)				380,000	03/21/2025
100214208	CF	NORTH MYRTLE BEACH	SC		05/30/2025	7.750	374,742		(97)				503,000	03/18/2025
100214209	CF	IRVING	TX		05/30/2025	7.750	224,516		(47)				316,000	03/10/2025
100214210	CF	FORT WORTH	TX		05/30/2025	7.500	146,963		(41)				180,000	02/27/2025
100214211	CF	LA MIRADA	CA		05/30/2025	7.499	734,035		(276)				860,000	05/09/2025
100214212	CF	NEWARK	NJ		05/30/2025	6.375	477,571		43				800,000	05/09/2025
100214213	CF	SAINT LOUIS	MO		05/30/2025	7.625	216,940		(47)				285,000	05/13/2025
100214214	CF	BELLFLOWER	CA		05/30/2025	7.375	760,369		(239)				880,000	05/09/2025
100214215	CF	LAGUNA HILLS	CA		05/30/2025	6.625	1,766,806		(233)				2,200,000	05/05/2025
100214216	CF	LEXINGTON	KY		05/30/2025	7.499	123,661		(52)				180,000	05/08/2025
100214217	CF	SARASOTA	FL		05/30/2025	6.999	246,898		(5)				365,000	05/13/2025
100214218		GLENDALE	CA		05/30/2025	7.250	1,267,139		(46)				1,776,000	03/03/2025
100214219	CF	TUCSON	AZ		05/30/2025	6.499	302,838		10				385,000	05/08/2025
100214220	CF	LOS ANGELES	CA		05/30/2025	7.250	507,990		(251)				715,000	05/02/2025
100214221		SIMI VALLEY	CA		05/30/2025	8.875	565,107		(280)				930,000	05/05/2025
100214222		CAPE CORAL	FL		05/30/2025	6.750	325,334		(6)				546,000	04/30/2025
100214223	CF	DOWNEY	CA		05/30/2025	6.999	1,213,196		(244)				1,600,000	05/05/2025
100214224		FORT LAUDERDALE	FL		05/30/2025	7.499	132,512		(37)				195,000	05/08/2025
100214225		BAY POINT	CA		05/30/2025	6.999	465,223		14				650,000	04/22/2025
100214226		MOSES LAKE	WA		05/30/2025	7.625	205,352		(86)				252,000	05/05/2025
100214227	CF	RIVERSIDE	CA		05/30/2025	7.750	462,437		(211)				525,000	05/09/2025
100214228		KISSIMMEE	FL		05/30/2025	7.499	174,591		(38)				305,000	05/12/2025
100214229	CF	SAMMAMISH	WA		05/30/2025	6.499	1,160,775		(33)				1,903,000	05/05/2025
100214230	CF	PALM DESERT	CA		05/30/2025	7.125	348,265		(126)				651,000	05/06/2025
100214231	CF	WOODBURN	OR		05/30/2025	8.625	488,979		(66)				519,260	05/06/2025
100214232	CF	LOS ANGELES	CA		05/30/2025	7.499	1,505,442		(875)				2,100,000	05/01/2025
100214233		KIMBERLY	AL		05/30/2025	6.750	223,814		30				310,000	04/24/2025
100214234		VANCOUVER	WA		05/30/2025	6.875	336,808		19				427,500	05/05/2025
100214235	CF	QUEEN CREEK	AZ		05/30/2025	6.875	1,468,500		(195)				1,850,000	04/16/2025
100214236	CF	FRESNO	CA		05/30/2025	7.999	197,768		(221)				390,000	04/26/2025
100214237		GREENVILLE	NC		05/30/2025	6.999	191,358		(13)				255,000	04/30/2025
100214238		OXNARD	CA		05/30/2025	7.750	1,054,500		(159)				1,300,000	05/09/2025
100214239	CF	CHAGRIN FALLS	OH		05/30/2025	8.500	3,774,634		(197)				5,800,000	05/05/2025
100214240	CF	HACIENDA HEIGHTS	CA		05/30/2025	6.750	501,584		(75)				998,000	05/09/2025
100214241		ROYAL PALM BEACH	FL		05/30/2025	7.375	246,584		(59)				318,000	05/09/2025
100214242	CF	SAN DIEGO	CA		05/30/2025	6.875	352,979		(57)				770,000	04/24/2025
100214243	CF	CARSON	CA		05/30/2025	6.999	482,061		(146)				980,000	05/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214244	CF	MISSION VIEJO	CA		05/30/2025	6.750	447,584		(59)				1,150,000	05/08/2025
100214245	CF	HOUSTON	TX		05/30/2025	6.625	191,259		(14)				245,000	05/09/2025
100214246		LAS VEGAS	NV		05/30/2025	8.999	365,682		(68)				650,000	05/07/2025
100214247	CF	PALMDALE	CA		05/30/2025	7.499	313,634		(183)				392,000	05/01/2025
100214248	CF	WEEHAWKEN	NJ		05/30/2025	6.750	297,884		(38)				399,000	05/02/2025
100214249	CF	EL DORADO	CA		05/30/2025	7.375	234,401		(128)				330,000	05/06/2025
100214250	CF	HOUSTON	TX		05/30/2025	7.875	156,864		(88)				230,000	05/06/2025
100214251	CF	PARAMOUNT	CA		05/30/2025	6.999	505,672		(28)				705,000	05/06/2025
100214252	CF	LAS VEGAS	NV		05/30/2025	6.750	279,206		(37)				605,000	05/08/2025
100214253	CF	GILROY	CA		05/30/2025	8.875	1,346,935		(667)				1,535,000	05/09/2025
100214254	CF	DALLAS	TX		05/30/2025	7.375	190,952		(116)				310,000	05/12/2025
100214255	CF	PHOENIX	AZ		05/30/2025	7.125	246,992		(98)				321,000	05/01/2025
100214256		NAPERVILLE	IL		05/30/2025	7.125	221,081		(101)				775,000	05/08/2025
100214257	CF	MONTCLAIR	CA		05/30/2025	7.499	333,755		(184)				550,000	05/07/2025
100214258		PHILADELPHIA	PA		05/30/2025	6.999	167,566		(5)				214,000	05/09/2025
100214259	CF	PALM BEACH GARDENS	FL		05/30/2025	6.625	279,391		(17)				660,000	05/07/2025
100214260	CF	KEARNEY	MO		05/30/2025	6.999	460,527		(61)				575,000	05/06/2025
100214261	CF	MIAMI	FL		05/30/2025	6.999	595,156		29				800,000	05/08/2025
100214262	CF	ANDERSON	CA		05/30/2025	7.999	218,361		(78)				265,000	04/30/2025
100214263	CF	SIMI VALLEY	CA		05/30/2025	9.250	709,376		(336)				765,000	05/06/2025
100214264	CF	HARDEEVILLE	SC		05/30/2025	7.999	292,878		(154)				380,000	04/17/2025
100214265	CF	LOS ANGELES	CA		05/30/2025	7.250	806,381		(153)				1,200,000	05/06/2025
100214266		KENOSHA	WI		05/30/2025	7.375	229,284		(76)				282,000	05/09/2025
100214267	CF	ALAMO	CA		05/30/2025	6.499	1,325,029		115				2,575,000	05/02/2025
100214268	CF	ROHNERT PARK	CA		05/30/2025	6.999	371,524		(102)				820,000	05/06/2025
100214269		GLENDORA	CA		05/30/2025	8.125	657,816		(225)				800,000	05/09/2025
100214270		HAVERHILL	MA		05/30/2025	7.625	227,342		(100)				476,000	05/14/2025
100214271	CF	SPRING LAKE	MI		05/30/2025	7.375	284,400		(149)				461,000	04/30/2025
100214272	CF	BLAINE	WA		05/30/2025	6.499	281,960		(4)				573,000	05/07/2025
100214273	CF	MONTCLAIR	CA		05/30/2025	7.625	154,155		(88)				747,000	05/13/2025
100214274	CF	FORT WORTH	TX		05/30/2025	6.999	257,439		(29)				370,000	05/12/2025
100214275	CF	VILLA PARK	CA		05/30/2025	6.625	1,005,519		(132)				3,300,000	05/07/2025
100214276	CF	LONG BEACH	CA		05/30/2025	7.125	421,574		(139)				700,000	05/06/2025
100214277	CF	SACRAMENTO	CA		05/30/2025	6.625	429,842		3				544,000	05/01/2025
100214278	CF	LONG BEACH	CA		05/30/2025	6.750	420,091		(95)				875,000	04/30/2025
100214279	CF	CLEVELAND	TN		05/30/2025	6.750	233,966		105				320,000	04/29/2025
100214280	CF	BOULDER	CO		05/30/2025	6.999	513,595		(43)				1,200,000	05/14/2025
100214281	CF	CAREFREE	AZ		05/30/2025	6.875	1,289,261		(203)				1,600,000	04/25/2025
100214282		KENOSHA	WI		05/30/2025	7.375	292,633		(71)				360,000	05/09/2025
100214283		VICTORVILLE	CA		05/30/2025	8.499	267,667		(139)				325,000	05/06/2025
100214284	CF	HAVERHILL	MA		05/30/2025	7.375	365,129		(206)				460,000	05/09/2025
100214285		DINUBA	CA		05/30/2025	6.999	334,212		4				420,000	05/09/2025
100214286		WARREN	MI		05/30/2025	7.499	101,644		(24)				161,000	05/07/2025
100214287		IRON STATION	NC		05/30/2025	9.125	156,999		(76)				418,000	05/08/2025
100214288		AIEA	HI		05/30/2025	8.999	1,568,819		(766)				2,150,000	05/09/2025
100214289	CF	KISSIMMEE	FL		05/30/2025	6.750	222,030		19				310,000	05/06/2025
100214290		OXNARD	CA		05/30/2025	7.250	489,290		(55)				700,000	05/13/2025
100214291	CF	MESA	AZ		05/30/2025	6.875	765,958		(205)				1,173,000	04/28/2025
100214292	CF	RAYMOND	ME		05/30/2025	6.999	659,015		(156)				1,400,000	05/08/2025
100214293	CF	PALMDALE	CA		05/30/2025	6.750	349,414		(116)				820,000	05/06/2025
100214294		ATCHISON	KS		05/30/2025	7.499	125,314		(10)				245,000	05/02/2025
100214295		VAN NUYS	CA		05/30/2025	7.375	1,174,593		(245)				1,450,000	03/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214296	CF	RENTON	WA		05/30/2025	6.875	382,274		(81)				540,000	03/07/2025
100214297		LEESBURG	VA		05/30/2025	6.750	191,554		28				305,000	03/31/2025
100214298	CF	RANCHO SANTA MARGARITA	CA		05/30/2025	7.125	1,454,364		(455)				2,385,000	03/21/2025
100214299		LAKE HAVASU CITY	AZ		06/02/2025	7.990	442,554		(138)				480,000	04/04/2025
100214300		CINCINNATI	OH		06/02/2025	7.875	276,208		(54)				303,000	04/18/2025
100214301		BOYNTON BEACH	FL		06/02/2025	7.500	786,448		(269)				855,000	05/05/2025
100214302		WIMAUMA	FL		06/02/2025	7.625	323,595		(120)				350,000	04/30/2025
100214303		ANTIOCH	IL		06/02/2025	7.375	229,984		(72)				275,000	04/04/2025
100214304		LEICESTER	NC		06/02/2025	7.000	712,183		(56)				790,000	04/16/2025
100214305		HERNANDO	FL		06/02/2025	7.375	260,307		(75)				301,000	04/17/2025
100214307		OCALA	FL		06/02/2025	7.615	267,051		(94)				291,000	04/08/2025
100214308		SHIPPENSBURG	PA		06/02/2025	7.125	295,337		(58)				350,000	04/11/2025
100214309		SAN ANTONIO	TX		06/02/2025	6.875	462,810		(36)				525,000	04/15/2025
100214310		PORT SAINT LUCIE	FL		06/02/2025	4.990	396,260		516				508,000	03/27/2025
100214311		ADAIRSVILLE	GA		06/02/2025	7.250	257,064		(65)				315,000	04/21/2025
100214312		AUGUSTA	GA		06/02/2025	6.624	330,217		14				370,000	04/29/2025
100214313		SCOTTDALE	GA		06/02/2025	7.125	276,929		(26)				325,000	04/17/2025
100214314		HUNTERTOWN	IN		06/02/2025	7.625	302,097		(81)				340,000	03/13/2025
100214315	CF	DETROIT	OR		06/02/2025	7.125	794,026		(122)				1,005,000	04/22/2025
100214316		CLARKSVILLE	TN		06/02/2025	8.000	240,850		(93)				260,000	03/28/2025
100214317	CF	OAKLAND	MD		06/02/2025	7.490	293,123		(117)				409,000	04/17/2025
100214318		MERCED	CA		06/02/2025	7.375	351,528		(88)				397,000	04/03/2025
100214319		BRADENTON	FL		06/02/2025	7.875	584,313		(164)				637,000	04/11/2025
100214320		MESA	AZ		06/02/2025	8.250	471,592		(171)				510,000	02/07/2025
100214321		FONTANA	CA		06/02/2025	5.750	455,249		493				590,000	03/26/2025
100214322		MERCER	WI		06/02/2025	7.750	322,356		(96)				351,000	03/12/2025
100214323		HELEN	GA		06/02/2025	6.750	371,617		(1)				435,000	04/04/2025
100214324		DAVENPORT	FL		06/02/2025	7.125	474,087		(71)				523,000	04/15/2025
100214325		KINSTON	NC		06/02/2025	5.750	218,506		171				259,000	03/14/2025
100214326		SOUTH CHATHAM	MA		06/02/2025	7.625	750,371		(192)				833,000	04/11/2025
100214327		LAWRENCEVILLE	GA		06/02/2025	5.875	346,453		152				400,000	03/31/2025
100214328		ARDEN	NC		06/02/2025	7.250	691,231		(159)				802,000	04/17/2025
100214329		FAIRPORT	NY		06/02/2025	7.875	312,492		(93)				340,000	04/03/2025
100214330		RALEIGH	NC		06/02/2025	7.625	264,888		(100)				287,000	04/11/2025
100214331		CINCINNATI	OH		06/02/2025	7.750	479,403		(170)				520,000	04/11/2025
100214332		SEVIERVILLE	TN		06/02/2025	7.500	398,992		(119)				465,000	04/09/2025
100214333		SPRING	TX		06/02/2025	5.990	216,942		127				260,000	04/07/2025
100214334		SAN ANTONIO	TX		06/02/2025	5.500	315,399		320				392,000	03/26/2025
100214335		SEVIERVILLE	TN		06/02/2025	7.625	418,041		(111)				495,000	04/11/2025
100214336		SAINT JOSEPH	MI		06/02/2025	7.490	233,598		(85)				253,000	04/11/2025
100214337		GREEN BAY	WI		06/02/2025	7.750	453,447		(150)				618,000	04/11/2025
100214338		KNOXVILLE	TN		06/02/2025	8.000	338,663		(124)				371,000	03/28/2025
100214339		PAHOA	HI		06/02/2025	7.500	349,051		(104)				399,000	04/07/2025
100214340		WAUKEE	IA		06/02/2025	7.125	306,588		(50)				358,000	04/11/2025
100214341		BAR HARBOR	ME		06/02/2025	7.500	294,479		(83)				327,000	04/30/2025
100214342		BROKEN BOW	OK		06/02/2025	7.750	481,822		(134)				530,000	04/07/2025
100214343		GREENVILLE	NC		06/02/2025	7.875	267,001		(79)				380,000	04/01/2025
100214344		COLUMBUS	GA		06/02/2025	7.625	202,860		(39)				228,000	04/18/2025
100214345		EAGLE	ID		06/02/2025	7.750	623,650		(223)				675,000	04/18/2025
100214346		OLD HICKORY	TN		06/02/2025	7.625	430,227		(129)				470,000	04/24/2025
100214347		PEORIA	AZ		06/02/2025	6.999	388,316		(43)				440,000	04/21/2025
100214348		HUNTSVILLE	TX		06/02/2025	7.875	314,120		(89)				365,000	03/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214349		MEMPHIS	TN		06/02/2025	7.625	302,213		(78)				340,000	04/07/2025
100214350		VENUS	TX		06/02/2025	7.375	282,250		(72)				310,000	04/16/2025
100214351		ASHEVILLE	NC		06/02/2025	5.750	288,292		189				347,000	04/15/2025
100214352		LAWRENCEBURG	TN		06/02/2025	7.625	294,488		(87)				364,000	04/03/2025
100214353		LAKELAND	FL		06/02/2025	7.750	360,252		(125)				390,000	05/02/2025
100214354		SYLVA	NC		06/02/2025	7.375	314,568		(74)				378,000	04/17/2025
100214355		SPRINGFIELD	MO		06/02/2025	7.500	232,754		(80)				279,000	04/11/2025
100214356		PIGEON FORGE	TN		06/02/2025	7.490	365,187		(83)				420,000	04/11/2025
100214357		AUSTIN	AR		06/02/2025	7.625	312,659		(94)				340,000	04/04/2025
100214358		BRADENTON	FL		06/02/2025	7.750	290,587		(44)				320,000	04/23/2025
100214359		BELLA VISTA	AR		06/02/2025	7.625	270,231		(66)				301,000	04/03/2025
100214360		DUCK	WV		06/02/2025	7.750	163,668		(33)				200,000	04/21/2025
100214361		WESTLAKE	FL		06/02/2025	7.625	641,692		(189)				770,000	04/23/2025
100214362		LAKEVILLE	MA		06/02/2025	7.490	585,721		(163)				683,000	03/28/2025
100214363		BLUE RIDGE	GA		06/02/2025	7.750	489,245		(131)				580,000	04/11/2025
100214364		SAN JOSE	CA		06/02/2025	6.990	715,129		(86)				920,000	04/03/2025
100214365		PHILADELPHIA	PA		06/02/2025	7.875	234,679		(72)				285,000	04/11/2025
100214366		JACKSONVILLE	FL		06/02/2025	7.625	151,742		(15)				180,000	04/25/2025
100214367		REHOBOTH BEACH	DE		06/02/2025	7.875	425,737		(127)				467,000	04/23/2025
100214368		LEBANON	TN		06/02/2025	6.250	254,489		51				290,000	04/04/2025
100214369		INDIAN TRAIL	NC		06/02/2025	7.990	104,728		(260)				475,000	04/14/2025
100214370		KURE BEACH	NC		06/02/2025	8.250	826,980		(292)				955,000	03/26/2025
100214371		WALFORD	IA		06/02/2025	7.250	301,296		(71)				335,000	04/11/2025
100214372		PALM COAST	FL		06/02/2025	7.750	343,975		(117)				400,000	04/02/2025
100214373		MERCED	CA		06/02/2025	5.875	393,803		173				464,990	03/27/2025
100214374		SAN ANTONIO	TX		06/02/2025	5.250	263,778		314				322,000	03/31/2025
100214375		CHARLOTTE	NC		06/02/2025	7.500	272,282		(97)				295,000	04/22/2025
100214376		CLARKRANGE	TN		06/02/2025	7.625	241,197		(37)				280,500	04/11/2025
100214377		THE VILLAGES	FL		06/02/2025	7.499	369,527		(109)				415,000	04/22/2025
100214378		TACOMA	WA		06/02/2025	7.490	612,640		(137)				680,000	03/27/2025
100214379	CF	MONTGOMERY	AL		06/02/2025	6.500	150,877		2				214,000	03/21/2025
100214380		PALM HARBOR	FL		06/02/2025	6.875	479,532		(64)				530,000	04/18/2025
100214381	CF	MESA	AZ		06/02/2025	6.875	208,902		(30)				299,990	04/18/2025
100214382	CF	COVINGTON	TN		06/02/2025	7.875	240,747		21				325,000	04/18/2025
100214383		BLOOMINGTON	CA		06/02/2025	7.875	356,816		(14)				510,000	04/22/2025
100214384	CF	MESA	AZ		06/02/2025	5.375	242,721		156				529,000	04/01/2025
100214385		DUARTE	CA		06/02/2025	6.500	483,534		(8)				811,000	03/31/2025
100214386	CF	LOMA LINDA	CA		06/02/2025	5.125	402,480		375				731,500	04/01/2025
100214387	CF	VISTA	CA		06/02/2025	6.624	484,507		153				755,000	04/21/2025
100214388	CF	CHATTANOOGA	TN		06/02/2025	7.490	246,853		39				335,000	04/09/2025
100214389	CF	TRACY	CA		06/02/2025	5.990	449,684		137				733,000	04/07/2025
100214390		LAKELAND	FL		06/02/2025	7.624	245,196		61				299,000	04/11/2025
100214391	CF	PLUMAS LAKE	CA		06/02/2025	5.990	340,415		103				516,500	04/04/2025
100214392	CF	PLUMAS LAKE	CA		06/02/2025	5.875	303,868		117				511,000	04/08/2025
100214393	CF	PALM SPRINGS	CA		06/02/2025	6.999	500,227		(97)				990,000	04/23/2025
100214394		SAN FRANCISCO	CA		06/02/2025	6.490	626,974		(13)				1,330,000	04/08/2025
100214395	CF	MURRIETA	CA		06/02/2025	5.875	379,359		167				607,000	04/01/2025
100214396	CF	KAPOLEI	HI		06/02/2025	6.125	528,152		97				1,120,000	03/11/2025
100214397	CF	ALAMEDA	CA		06/02/2025	6.875	346,739		(45)				1,014,000	04/17/2025
100214398		GARFIELD	NJ		06/02/2025	6.875	461,465		142				700,000	03/26/2025
100214399	CF	ANKENY	IA		06/02/2025	5.990	170,546		47				281,000	04/07/2025
100214400	CF	ROME	GA		06/02/2025	5.750	164,650		79				240,000	04/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214401	CF	GLENVIEW	IL		06/02/2025	7.125	177,614		(36)				235,000	04/30/2025
100214402	CF	DES MOINES	IA		06/02/2025	6.624	194,077		(3)				260,000	04/11/2025
100214403	CF	BLACKFOOT	ID		06/02/2025	6.875	195,373		(17)				260,000	04/17/2025
100214404	CF	MERIDIAN	ID		06/02/2025	6.567	396,992		(16)				670,000	04/17/2025
100214405	CF	MERIDIAN	ID		06/02/2025	6.875	738,094		(90)				1,225,000	04/15/2025
100214406	CF	PASADENA	MD		06/02/2025	6.875	294,676		(69)				415,000	04/14/2025
100214407	CF	UPLAND	CA		06/02/2025	6.499	817,986		(15)				1,372,000	04/23/2025
100214408	CF	DANVILLE	IN		06/02/2025	6.125	212,554		43				334,000	04/11/2025
100214409	CF	TOWSON	MD		06/02/2025	6.375	233,845		(9)				335,000	04/21/2025
100214410	CF	EVERETT	MA		06/02/2025	6.499	646,936		(15)				1,120,000	04/18/2025
100214411	CF	TROUTMAN	NC		06/02/2025	5.990	298,279		86				517,000	03/21/2025
100214412	CF	GREENVILLE	NC		06/02/2025	5.500	156,752		113				232,000	03/27/2025
100214413	CF	KNIGHTDALE	NC		06/02/2025	4.990	239,764		244				490,000	03/20/2025
100214414	CF	GREENVILLE	NC		06/02/2025	5.500	156,752		113				228,000	03/27/2025
100214415	CF	APEX	NC		06/02/2025	5.250	220,963		163				418,000	03/31/2025
100214416	CF	KERNERSVILLE	NC		06/02/2025	5.750	182,133		77				273,000	03/31/2025
100214417	CF	NORTH LAS VEGAS	NV		06/02/2025	5.750	222,195		103				360,990	04/03/2025
100214418		GOLDSBORO	NC		06/02/2025	5.750	182,519		77				271,000	04/07/2025
100214419	CF	GLENBROOK	NV		06/02/2025	6.499	434,906		(4)				1,300,000	04/23/2025
100214420	CF	LONGS	SC		06/02/2025	5.990	165,392		42				263,000	04/07/2025
100214421	CF	LITTLE RIVER	SC		06/02/2025	6.990	181,267		(26)				260,000	04/07/2025
100214422	CF	SPARKS	NV		06/02/2025	5.125	246,996		212				520,000	03/26/2025
100214423	CF	FULSHEAR	TX		06/02/2025	5.500	194,212		131				294,000	04/04/2025
100214424	CF	HOWE	TX		06/02/2025	7.625	215,596		(79)				295,000	04/14/2025
100214425		PRINCETON	TX		06/02/2025	5.750	52,807		99				236,000	04/07/2025
100214426	CF	SAN ANTONIO	TX		06/02/2025	5.500	213,523		117				382,000	03/31/2025
100214427	CF	SALT LAKE CITY	UT		06/02/2025	6.990	303,321		(61)				840,000	04/14/2025
100214428	CF	FORT WORTH	TX		06/02/2025	5.500	227,498		143				390,000	04/14/2025
100214429	CF	SUGAR LAND	TX		06/02/2025	7.000	174,433		(36)				237,000	04/29/2025
100214430	CF	VANCOUVER	WA		06/02/2025	5.990	303,169		94				450,000	03/25/2025
100214431	CF	TABIONA	UT		06/02/2025	6.875	308,017		(40)				745,000	04/03/2025
100214432	CF	VANCOUVER	WA		06/02/2025	5.990	291,378		90				460,000	03/26/2025
100214433	CF	HERNDON	VA		06/02/2025	6.499	248,860		(3)				455,000	04/19/2025
100214434	CF	SALT LAKE CITY	UT		06/02/2025	6.375	406,083		16				770,000	04/22/2025
100214435		JOSHUA TREE	CA		06/02/2025	7.375	559,493		(99)				615,000	05/02/2025
100214436		ANACORTES	WA		06/02/2025	6.250	280,301		39				770,000	03/31/2025
100214437		PHOENIX	AZ		06/02/2025	7.490	298,953		(69)				330,000	04/19/2025
100214438		COCOA BEACH	FL		06/02/2025	7.875	231,358		(81)				310,000	05/09/2025
100214439		PINETOP	AZ		06/02/2025	7.625	190,039		6				225,000	05/05/2025
100214440		SAN ANTONIO	TX		06/02/2025	7.490	267,083		(68)				315,000	04/30/2025
100214441	CF	BEVERLY HILLS	CA		06/06/2025	8.875	5,017,779		(423)				6,650,000	05/01/2025
100214442	CF	LAKE FOREST	CA		06/06/2025	7.375	1,198,470		4,928				2,750,000	04/21/2025
100214443	CF	PORT HUENEME	CA		06/06/2025	7.875	629,838		(609)				1,020,000	05/13/2025
100214444	CF	EAST PROVIDENCE	RI		06/06/2025	8.249	434,876		(223)				528,000	05/05/2025
100214445	CF	CANYON COUNTRY	CA		06/06/2025	7.749	577,103		(312)				690,000	05/02/2025
100214446		PARKVILLE	MD		06/06/2025	7.499	232,796		(49)				295,000	04/30/2025
100214447	CF	DUBLIN	CA		06/06/2025	7.249	175,862		(82)				405,000	04/22/2025
100214448	CF	VANCOUVER	WA		06/06/2025	7.249	397,312		(191)				490,000	04/28/2025
100214449	CF	WATERBURY	CT		06/06/2025	7.125	272,337		(53)				415,000	05/09/2025
100214450	CF	CHARLOTTE	NC		06/06/2025	7.625	216,550		(111)				265,000	05/01/2025
100214451	CF	MASPETH	NY		06/06/2025	7.624	306,886		(90)				940,000	05/08/2025
100214452	CF	HAGERSTOWN	MD		06/06/2025	7.750	345,188		(109)				380,000	03/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214453	CF	EAGLE	ID		06/06/2025	7.625	1,076,849		(481)				1,300,000	04/28/2025
100214454	CF	VENTURA	CA		06/06/2025	7.999	774,714		(281)				885,000	04/18/2025
100214455	CF	ST GEORGE	UT		06/06/2025	7.250	1,443,922		(610)				1,768,000	04/28/2025
100214456	CF	GRANADA HILLS	CA		06/06/2025	7.875	988,634		(476)				1,225,000	04/17/2025
100214457		HOMESTEAD	FL		06/06/2025	7.250	336,299		(69)				415,000	04/21/2025
100214458	CF	SUNLAND	CA		06/06/2025	7.490	1,297,181		(454)				1,580,000	04/07/2025
100214459	CF	HIGHLAND	CA		06/06/2025	6.875	387,987		(86)				720,000	04/24/2025
100214460	CF	HIDDEN VALLEY LAKE	CA		06/06/2025	7.250	501,675		(61)				605,000	03/08/2025
100214461		STARKE	FL		06/06/2025	7.750	224,700		(122)				269,000	04/25/2025
100214462	CF	HASKELL	NJ		06/06/2025	8.250	324,156		(170)				390,000	05/05/2025
100214463	CF	ANAHEIM	CA		06/06/2025	6.750	2,543,521		(573)				4,475,000	04/10/2025
100214464	CF	EL CAJON	CA		06/06/2025	7.000	1,468,435		(436)				1,800,000	04/18/2025
100214465	CF	HOLLYWOOD	FL		06/06/2025	7.750	358,247		(176)				430,500	04/09/2025
100214466	CF	CHARLOTTE	NC		06/06/2025	8.750	458,831		(222)				550,000	05/05/2025
100214467	CF	PEARBLOSSOM	CA		06/06/2025	7.250	314,408		(144)				385,000	04/08/2025
100214468	CF	KISSIMMEE	FL		06/06/2025	7.375	259,430		(123)				394,000	05/07/2025
100214469	CF	LOS ANGELES	CA		06/06/2025	6.990	1,344,748		(78)				3,000,000	04/11/2025
100214470	CF	RESEDA	CA		06/06/2025	6.750	766,782		(153)				1,285,000	04/18/2025
100214471	CF	MYRTLE BEACH	SC		06/06/2025	8.374	531,921		(277)				646,000	04/29/2025
100214472	CF	TARZANA	CA		06/06/2025	7.375	1,476,152		(649)				1,807,000	05/01/2025
100214473		MCHENRY	IL		06/06/2025	7.375	223,053		(28)				320,000	04/17/2025
100214474	CF	OVIEDO	FL		06/06/2025	7.999	467,181		(246)				745,000	04/22/2025
100214475	CF	LAS VEGAS	NV		06/06/2025	7.000	298,883		(37)				425,000	04/30/2025
100214476	CF	DIAMOND BAR	CA		06/06/2025	7.750	1,462,878		(796)				1,869,000	04/17/2025
100214477		GREENSBORO	NC		06/06/2025	7.999	200,669		(106)				242,500	04/30/2025
100214478	CF	CHANDLER	AZ		06/06/2025	7.875	242,372		(130)				290,000	04/19/2025
100214479	CF	HOBE SOUND	FL		06/06/2025	7.124	4,119,751		(1,784)				7,300,000	04/23/2025
100214480	CF	IRVING	TX		06/06/2025	6.875	450,892		(18)				600,000	04/24/2025
100214481	CF	TOMBALL	TX		06/06/2025	7.500	328,233		(163)				411,000	04/25/2025
100214482	CF	MOUNT LAUREL	NJ		06/06/2025	8.000	244,673		(130)				335,000	04/21/2025
100214483	CF	HUNTINGTON	NY		06/06/2025	7.374	413,575		(179)				1,500,000	05/02/2025
100214484		MENTONE	CA		06/06/2025	7.625	367,352		(145)				485,000	05/16/2025
100214487	CF	NORTHVILLE	MI		06/06/2025	7.125	231,331		(25)				410,000	05/20/2025
100214490	CF	DANA POINT	CA		06/06/2025	7.875	981,558		(292)				1,500,000	05/15/2025
100214491		LOUISVILLE	KY		06/06/2025	6.750	218,253		54				280,000	05/21/2025
100214492		WAXAHACHIE	TX		06/06/2025	7.125	204,219		(12)				274,000	05/20/2025
100214493	CF	ONTARIO	CA		06/06/2025	6.875	459,282		42				715,000	05/01/2025
100214494	CF	CORONA	CA		06/06/2025	6.875	458,137		(61)				766,000	05/12/2025
100214495	CF	LOS ANGELES	CA		06/06/2025	6.999	820,132		25				1,160,000	05/12/2025
100214497		FLOWER MOUND	TX		06/06/2025	6.999	281,982		20				380,000	05/21/2025
100214498	CF	WATSONVILLE	CA		06/06/2025	6.750	450,169		(26)				705,000	05/16/2025
100214499	CF	WATSONVILLE	CA		06/06/2025	6.750	449,907		(22)				705,000	05/16/2025
100214500	CF	ORLANDO	FL		06/06/2025	6.750	217,141		22				315,000	05/20/2025
100214502	CF	SIMPSONVILLE	SC		06/06/2025	6.750	236,730		(19)				325,000	04/02/2025
100214503	CF	CORONADO	CA		06/06/2025	6.750	800,520		(48)				2,250,000	05/16/2025
100214504	CF	BAKERSFIELD	CA		06/06/2025	7.375	200,946		(91)				300,000	05/19/2025
100214505	CF	SAN ANTONIO	TX		06/06/2025	6.875	178,241		10				256,000	05/20/2025
100214507	CF	ATLANTA	GA		06/06/2025	7.375	349,183		(129)				485,000	05/16/2025
100214508		ATLANTA	GA		06/06/2025	7.375	348,997		(127)				485,000	05/15/2025
100214509	CF	ALDIE	VA		06/06/2025	6.875	507,486		(117)				1,022,000	05/20/2025
100214511	CF	KATY	TX		06/06/2025	6.625	236,761		64				325,000	05/22/2025
100214512		SAINT PETERS	MO		06/06/2025	6.750	272,433		(4)				368,000	03/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214513		LAREDO	TX		06/06/2025	7.250	212,835		(17)				280,000	05/15/2025
100214514	CF	LANCASTER	CA		06/06/2025	7.750	329,389		(178)				640,000	05/20/2025
100214515		WATERFORD	MI		06/06/2025	7.125	238,438		8				320,000	05/22/2025
100214517	CF	ATLANTA	GA		06/06/2025	7.375	314,289		(129)				435,000	05/15/2025
100214519	CF	SAN ANGELO	TX		06/06/2025	7.750	113,377		(174)				220,000	05/12/2025
100214520	CF	HUNTINGTON BEACH	CA		06/06/2025	7.375	751,009		(341)				2,000,000	05/13/2025
100214521	CF	LAKE ELSINORE	CA		06/06/2025	7.499	260,567		(135)				390,000	05/19/2025
100214523		HEATH SPRINGS	SC		06/06/2025	7.999	108,177		(58)				136,000	05/19/2025
100214524	CF	MEMPHIS	TN		06/06/2025	6.499	155,820		58				215,000	05/14/2025
100214525	CF	METAIRIE	LA		06/06/2025	6.999	91,138						122,000	05/01/2025
100214526	CF	CHICAGO HEIGHTS	IL		06/06/2025	8.250	168,418		(86)				230,000	05/20/2025
100214527	CF	LOUISVILLE	KY		06/06/2025	7.375	117,026		(40)				160,000	05/16/2025
100214529	CF	GLENWOOD	IL		06/06/2025	8.125	167,095		(87)				213,000	05/16/2025
100214530		LAGO VISTA	TX		06/06/2025	7.250	419,445		(138)				630,000	05/16/2025
100214531	CF	PROVIDENCE	RI		06/06/2025	7.750	540,749		(199)				700,000	05/19/2025
100214532	CF	WEATHERFORD	TX		06/06/2025	6.999	440,790		(30)				650,000	05/16/2025
100214533	CF	LAS VEGAS	NV		06/06/2025	7.499	501,263		(92)				650,000	05/21/2025
100214535	CF	HOMOSASSA	FL		06/06/2025	6.999	225,228		(23)				301,000	05/13/2025
100214536		RACINE	WI		06/06/2025	6.999	98,906		8				134,000	05/19/2025
100214539	CF	PALMDALE	CA		06/06/2025	6.875	250,108		(60)				550,000	05/15/2025
100214542	CF	WEST COVINA	CA		06/06/2025	6.999	419,651		(120)				1,000,000	05/13/2025
100214543		NORTH EDWARDS	CA		06/06/2025	6.999	216,220		34				340,000	05/13/2025
100214544	CF	VIENNA	VA		06/06/2025	6.375	1,274,676		68				2,111,000	04/15/2025
100214545	CF	(NORTH HOLLYWOOD AREA) LOS ANG	CA		06/06/2025	7.875	601,032		(166)				785,000	05/16/2025
100214546	CF	BAKERSFIELD	CA		06/06/2025	8.375	27,859		(110)				350,000	05/12/2025
100214547	CF	LOS ANGELES	CA		06/06/2025	6.750	313,476		(21)				1,100,000	05/15/2025
100214548	CF	LONG BEACH	CA		06/06/2025	7.750	665,812		(361)				850,000	05/20/2025
100214550		NORTH ADAMS	MA		06/06/2025	7.625	199,873		(38)				263,000	05/21/2025
100214551	CF	CONCORD	CA		06/06/2025	7.499	250,822		(138)				305,000	05/13/2025
100214552	CF	RANCHO CUCAMONGA	CA		06/06/2025	7.125	649,743		2,932				1,885,000	05/12/2025
100214553	CF	VACAVILLE	CA		06/06/2025	7.750	564,254		(305)				1,900,000	05/09/2025
100214554		KINGSTON	MA		06/06/2025	8.999	345,378		(161)				490,000	05/08/2025
100214555	CF	MORGAN HILL	CA		06/06/2025	6.750	1,691,281		(266)				2,200,000	04/18/2025
100214556	CF	JACKSONVILLE	FL		06/06/2025	7.875	255,171		(136)				415,000	05/15/2025
100214557		ENGLEWOOD	CO		06/06/2025	7.375	292,976		(70)				525,000	05/12/2025
100214558	CF	NORCO	CA		06/06/2025	7.625	712,065		(373)				1,000,000	05/14/2025
100214559	CF	SEAGOVILLE	TX		06/06/2025	6.875	214,871		(145)				317,000	05/16/2025
100214560	CF	LANCASTER	CA		06/06/2025	6.999	306,751		(97)				475,000	05/12/2025
100214561	CF	MOORPARK	CA		06/06/2025	6.999	1,233,408		(317)				1,540,000	05/19/2025
100214563	CF	LOS ANGELES	CA		06/06/2025	6.875	542,746		(107)				715,000	05/08/2025
100214564	CF	CHICAGO	IL		06/06/2025	6.999	274,979		(20)				392,000	05/14/2025
100214565	CF	FULTON	MD		06/06/2025	6.875	979,657		(307)				1,200,000	04/11/2025
100214566	CF	RAMONA	CA		06/06/2025	6.999	1,432,794		(476)				1,950,000	05/15/2025
100214567	CF	SAN JOSE	CA		06/06/2025	6.750	506,729		(116)				1,300,000	05/07/2025
100214568	CF	CEDAR HILLS	UT		06/06/2025	6.375	947,682		298				1,300,000	05/20/2025
100214569	CF	POMONA	CA		06/06/2025	8.499	527,614		(198)				600,000	05/19/2025
100214570	CF	MCKINNEY	TX		06/06/2025	6.875	250,758		31				302,000	05/23/2025
100214571	CF	GREELEY	CO		06/06/2025	6.875	265,960		(87)				632,000	05/15/2025
100214572	CF	AMERICAN CANYON	CA		06/06/2025	8.499	487,346		(241)				585,000	05/15/2025
100214573	CF	BOCA RATON	FL		06/06/2025	6.999	306,807		(102)				380,000	05/16/2025
100214574	CF	LOS ANGELES	CA		06/06/2025	7.499	644,286		(254)				895,000	05/20/2025
100214575	CF	LAKE WORTH	FL		06/06/2025	7.375	182,939		(103)				365,000	05/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214576	CF	GALIVANTS FERRY	SC		06/06/2025	6.999	307,293		(104)				392,000	05/16/2025
100214577		HOUSTON	TX		06/06/2025	8.999	211,937		(99)				270,500	05/21/2025
100214578	CF	LOS ANGELES	CA		06/06/2025	6.750	612,821		(42)				765,000	05/12/2025
100214580	CF	ANDERSON	SC		06/06/2025	6.999	292,177		(108)				360,000	05/21/2025
100214581	CF	CORYDON	IN		06/06/2025	6.999	179,599		(4)				228,000	05/19/2025
100214582	CF	CARROLLTON	TX		06/06/2025	7.750	334,618		(181)				400,000	05/14/2025
100214584	CF	LA HABRA HEIGHTS	CA		06/09/2025	9.375	2,068,653		(892)				2,200,000	03/13/2025
100214585	CF	PORTER RANCH	CA		06/09/2025	8.125	1,573,690		(798)				1,770,000	04/28/2025
100214586		CHANDLER	AZ		06/09/2025	7.749	435,756		(193)				675,000	03/27/2025
100214587	CF	EDMOND	OK		06/09/2025	6.990	199,979		(38)				344,000	03/07/2025
100214589	CF	MOORPARK	CA		06/09/2025	7.875	1,066,474		(496)				1,600,000	04/17/2025
100214591		LOS ANGELES	CA		06/09/2025	7.250	393,536		10				722,000	03/18/2025
100214594	CF	NAPLES	FL		06/09/2025	7.375	656,065		(580)				795,000	04/04/2025
100214595	CF	CRESTONE	CO		06/09/2025	7.000	323,849		(162)				410,000	05/01/2025
100214596	CF	HUNTINGTON BEACH	CA		06/09/2025	7.250	1,306,709		(950)				1,595,000	04/17/2025
100214597	CF	CARY	NC		06/09/2025	7.000	611,492		(311)				805,000	04/21/2025
100214599	CF	EL SEGUNDO	CA		06/09/2025	7.000	2,234,643		(1,178)				2,750,000	04/14/2025
100214600	CF	WILTON	CT		06/09/2025	7.125	869,360		(109)				1,390,000	04/23/2025
100214601	CF	SAVANNAH	GA		06/09/2025	7.125	185,276		(141)				228,500	03/31/2025
100214602	CF	VERO BEACH	FL		06/09/2025	6.875	394,754		(127)				494,000	04/24/2025
100214603	CF	BOULDER CITY	NV		06/09/2025	7.125	1,406,107		(676)				1,725,000	04/25/2025
100214604	CF	HUNTINGTON BEACH	CA		06/09/2025	6.250	1,490,980		364				2,575,000	04/28/2025
100214605	CF	BRASELTON	GA		06/09/2025	6.375	369,029		170				556,000	03/18/2025
100214606		DARIEN	CT		06/09/2025	6.875	1,154,841		(141)				2,200,000	04/25/2025
100214607	CF	GLENDORA	CA		06/09/2025	7.375	1,638,975		(1,087)				2,010,000	04/25/2025
100214608	CF	MORRISTOWN	NJ		06/09/2025	7.625	943,780		(600)				1,320,000	04/10/2025
100214609	CF	NAPLES	FL		06/09/2025	7.250	455,113		648				635,000	04/03/2025
100214610	CF	BOUNTIFUL	UT		06/09/2025	6.625	837,865		2,638				2,650,000	04/10/2025
100214611	CF	TIFFIN	OH		06/09/2025	7.625	195,440		(101)				234,500	04/24/2025
100214613	CF	PARK CITY	UT		06/09/2025	6.500	457,896		(7)				7,125,000	04/29/2025
100214615	CF	WASHINGTON	UT		06/09/2025	7.000	715,295		(234)				890,000	04/22/2025
100214616	CF	TUSTIN	CA		06/09/2025	6.750	904,714		(113)				1,850,000	04/02/2025
100214617	CF	WESTLAKE	FL		06/09/2025	7.250	360,177		(455)				530,000	04/21/2025
100214618	CF	RIVERDALE	GA		06/09/2025	7.125	153,642		(167)				265,000	04/24/2025
100214619	CF	LAS VEGAS	NV		06/09/2025	6.875	1,981,728		(649)				4,000,000	04/12/2025
100214620	CF	NAPLES	FL		06/09/2025	7.500	516,379		(250)				725,000	04/23/2025
100214621	CF	LAS VEGAS	NV		06/10/2025	7.125	528,120		(1,415)				850,000	03/03/2025
100214622	CF	LAWRENCEVILLE	GA		06/10/2025	6.875	124,293		(231)				314,000	03/03/2025
100214623	CF	BLUFFTON	SC		06/10/2025	7.000	250,698		(37)				426,000	02/28/2025
100214624	CF	VANCOUVER	WA		06/10/2025	6.875	396,135		19				515,000	03/17/2025
100214625	CF	CASTRO VALLEY	CA		06/10/2025	7.125	1,115,854		(7,779)				1,390,000	03/13/2025
100214626	CF	SIMI VALLEY	CA		06/10/2025	6.875	713,193		21				910,000	03/04/2025
100214627		GLENDORA	CA		06/10/2025	7.250	709,459		(145)				1,470,000	12/05/2024
100214628	CF	POMONA	CA		06/10/2025	6.875	705,641		(4,390)				881,000	03/25/2025
100214629	CF	ALAMEDA	CA		06/10/2025	7.125	891,379		(6,031)				1,300,000	03/19/2025
100214630	CF	CHICAGO	IL		06/10/2025	6.750	361,530		79				510,000	03/06/2025
100214632	CF	RICHMOND	TX		06/10/2025	7.250	378,466		(61)				468,940	01/31/2025
100214633	CF	ANAHEIM	CA		06/10/2025	7.250	407,143		(107)				950,000	01/06/2025
100214634	CF	IRVINE	CA		06/10/2025	7.125	1,029,172		(179)				1,590,000	03/18/2025
100214635	CF	FOUNTAIN VALLEY	CA		06/10/2025	6.875	990,916		(23)				1,325,000	03/20/2025
100214636	CF	NORTH CHARLESTON	SC		06/10/2025	7.000	252,877		(68)				410,000	03/25/2025
100214637		WESTMINSTER	CA		06/10/2025	7.250	757,827		(158)				1,150,000	03/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214638	CF	NORTH HOLLYWOOD	CA		06/10/2025	7.375	1,253,287		(387)				1,755,000	03/26/2025
100214639	CF	CARROLLTON	TX		06/10/2025	6.875	332,567		22				420,000	03/24/2025
100214640	CF	LONG BEACH	CA		06/10/2025	7.000	930,709		(36)				1,170,000	03/17/2025
100214641	CF	SUNLAND	CA		06/10/2025	7.250	797,173		(194)				980,000	03/31/2025
100214642	CF	HIGHLAND	CA		06/10/2025	7.125	478,561		(56)				595,000	03/20/2025
100214643	CF	SAN LEANDRO	CA		06/10/2025	7.750	686,236		(6,125)				900,000	03/28/2025
100214644		BOWIE	MD		06/10/2025	7.125	515,991		(75)				650,000	03/28/2025
100214645	CF	WEST COVINA	CA		06/10/2025	6.875	604,993		6				870,000	03/27/2025
100214646	CF	BURLINGAME	CA		06/10/2025	7.125	1,682,846		(11,675)				2,510,000	03/14/2025
100214647	CF	SCHAUMBURG	IL		06/10/2025	7.000	318,912		39				405,000	03/20/2025
100214648	CF	ARLETA	CA		06/10/2025	6.875	586,681		23				845,000	11/26/2024
100214649	CF	ANAHEIM	CA		06/10/2025	7.875	1,245,528		(385)				1,525,000	03/10/2025
100214650	CF	FULSHEAR	TX		06/10/2025	7.000	531,484		69				680,000	03/17/2025
100214651	CF	NORTH HALEDON	NJ		06/10/2025	7.250	679,630		(4,919)				860,000	02/26/2025
100214652		HOUSTON	TX		06/10/2025	7.000	370,372		46				474,000	03/19/2025
100214653	CF	ALLEN	TX		06/10/2025	7.000	391,467		49				497,000	03/26/2025
100214654		ARLINGTON	TX		06/10/2025	7.125	359,284		31				500,000	03/21/2025
100214655	CF	ARLINGTON	TX		06/10/2025	8.625	225,874		(107)				285,000	03/31/2025
100214656	CF	RIALTO	CA		06/11/2025	7.125	976,194		(320)				1,275,000	01/02/2025
100214657	CF	SAVANNAH	GA		06/11/2025	6.750	318,487		(72)				527,000	01/27/2025
100214658	CF	ONTARIO	CA		06/11/2025	7.375	453,116		(3,617)				640,000	01/21/2025
100214659		OWASSO	OK		06/11/2025	7.250	185,814		(36)				289,000	01/15/2025
100214660	CF	FOUNTAIN VALLEY	CA		06/11/2025	6.875	756,423		(25)				1,800,000	01/18/2025
100214661	CF	HAMPTON	GA		06/11/2025	7.000	132,090		(16)				205,000	10/30/2024
100214662		HAINES CITY	FL		06/11/2025	7.750	274,590		(97)				375,000	01/17/2025
100214663	CF	CHINO HILLS	CA		06/11/2025	6.875	448,465		(22)				790,000	01/23/2025
100214664		SAN ANTONIO	TX		06/11/2025	7.125	137,329		(20)				176,000	01/30/2025
100214665		WEST PALM BEACH	FL		06/11/2025	7.875	185,512		(273)				555,000	12/06/2024
100214666	CF	MIAMI	FL		06/11/2025	6.625	526,887		(27)				770,000	12/02/2024
100214667	CF	ELGIN	TX		06/11/2025	6.500	235,176		76				330,000	11/27/2024
100214668	CF	JACKSONVILLE	AR		06/11/2025	7.875	94,681		(50)				140,000	10/28/2024
100214669		INDIANAPOLIS	IN		06/11/2025	7.000	127,760		8				162,000	11/27/2024
100214670	CF	RIVERSIDE	CA		06/11/2025	7.250	401,325		(171)				595,000	12/18/2024
100214671	CF	PALMDALE	CA		06/11/2025	7.500	260,058		(137)				435,000	02/03/2025
100214672		HOUSTON	TX		06/11/2025	8.500	126,742		(59)				188,000	08/28/2024
100214673	CF	SPRING	TX		06/11/2025	7.000	176,128		(4)				237,000	01/24/2025
100214674		DORAVILLE	GA		06/11/2025	7.500	253,706		(93)				380,000	02/04/2025
100214675	CF	NEWBURY PARK	CA		06/11/2025	7.125	979,857		(356)				1,200,000	02/03/2025
100214676	CF	SAN FRANCISCO	CA		06/11/2025	7.500	1,701,199		(14,044)				2,250,000	01/22/2025
100214677	CF	SAN FRANCISCO	CA		06/11/2025	7.625	3,131,002		(119)				4,750,000	01/27/2025
100214679	CF	LOS ANGELES	CA		06/11/2025	7.250	3,023,219		(26,314)				5,950,000	02/04/2025
100214680	CF	WESTFIELD	NJ		06/11/2025	6.500	522,634		(17)				725,000	02/07/2025
100214681	CF	QUEEN CREEK	AZ		06/11/2025	6.375	301,056		34				574,000	02/06/2025
100214682		DICKSON	TN		06/11/2025	7.750	162,117		(81)				240,000	02/07/2025
100214683	CF	EL MONTE	CA		06/11/2025	7.375	612,686		(187)				750,000	02/06/2025
100214684	CF	BROOKLYN	NY		06/11/2025	7.750	2,829,594		(1,310)				3,900,000	02/06/2025
100214685	CF	COVINGTON	GA		06/11/2025	7.375	274,828		(53)				365,000	02/06/2025
100214686	CF	HAMILTON	NJ		06/11/2025	7.500	323,446		(166)				415,000	01/17/2025
100214687		CLEVELAND	OH		06/11/2025	7.750	86,536		(34)				105,000	01/31/2025
100214688	CF	LAUDERHILL	FL		06/11/2025	7.500	365,071		(199)				516,000	02/08/2025
100214689	CF	EASTVALE	CA		06/11/2025	7.000	453,303		(3,093)				725,000	02/04/2025
100214690	CF	AUSTIN	TX		06/11/2025	7.750	347,789		(184)				437,000	02/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214691		SPOKANE VALLEY	WA		06/11/2025	6.875	363,688		159				500,000	02/12/2025
100214693	CF	COSTA MESA	CA		06/11/2025	7.490	1,973,511		(932)				2,750,000	02/10/2025
100214695	CF	RANCHO CUCAMONGA	CA		06/11/2025	7.500	872,056		(7,169)				1,150,000	02/01/2025
100214696		LITTLETON	CO		06/11/2025	8.125	624,413		(255)				853,000	02/10/2025
100214697	CF	BROOKLYN	NY		06/11/2025	7.250	3,050,823		(806)				6,100,000	02/10/2025
100214698		CRYSTAL LAKE	IL		06/11/2025	7.625	316,644		(164)				380,000	02/10/2025
100214699		DURHAM	NC		06/11/2025	7.375	260,873		(75)				475,000	02/10/2025
100214700	CF	FARMINGTON HILLS	MI		06/11/2025	7.250	429,521		(181)				521,000	02/12/2025
100214701	CF	ASTORIA	NY		06/11/2025	7.625	1,099,810		(353)				2,300,000	02/13/2025
100214702		SHEBOYGAN	WI		06/11/2025	8.125	536,708		(153)				750,000	02/13/2025
100214703		FORT WALTON BEACH	FL		06/11/2025	7.375	281,621		(66)				370,000	02/12/2025
100214704	CF	ORMOND BEACH	FL		06/11/2025	7.375	228,263		(103)				287,000	02/18/2025
100214706	CF	PHILADELPHIA	PA		06/11/2025	7.375	135,584		(36)				205,000	02/14/2025
100214708	CF	POINCIANA	FL		06/11/2025	7.500	271,195		(147)				345,000	02/14/2025
100214709		FLUSHING	NY		06/11/2025	7.750	270,703		(137)				512,000	02/18/2025
100214710	CF	FREDERICKSBURG	VA		06/11/2025	7.500	206,809		(94)				400,000	02/14/2025
100214711	CF	ATLANTA	GA		06/11/2025	7.250	595,498		(224)				725,000	02/13/2025
100214712	CF	YUMA	AZ		06/11/2025	8.375	138,543		(65)				190,000	02/18/2025
100214714		ADELANTO	CA		06/11/2025	7.500	261,751		(94)				400,000	02/17/2025
100214715	CF	CUMMING	GA		06/11/2025	7.125	320,333		(134)				825,000	02/15/2025
100214717	CF	MONTCLAIR	CA		06/11/2025	7.625	605,411		(275)				835,000	02/14/2025
100214718	CF	GRESHAM	OR		06/11/2025	7.000	405,996		(133)				532,000	02/21/2025
100214719	CF	MARINA	CA		06/11/2025	7.375	1,250,189		(451)				1,625,000	02/14/2025
100214720		DETROIT	MI		06/11/2025	8.000	83,366		(43)				101,000	02/14/2025
100214721		NASHVILLE	TN		06/11/2025	7.375	461,534		(129)				760,000	02/20/2025
100214722	CF	WELCH	MN		06/11/2025	7.625	558,205		(242)				845,000	02/21/2025
100214723	CF	ORLANDO	FL		06/11/2025	7.625	290,710		(159)				368,000	02/19/2025
100214725	CF	HARLEYSVILLE	PA		06/11/2025	7.125	476,691		(118)				760,000	02/20/2025
100214726	CF	CHICOPEE	MA		06/11/2025	7.500	323,366		(116)				420,000	02/13/2025
100214727		HARLINGEN	TX		06/11/2025	7.250	165,670		(31)				205,000	02/14/2025
100214728		DESOTO	TX		06/11/2025	7.875	287,158		(137)				395,000	02/19/2025
100214729		RALEIGH	NC		06/11/2025	7.375	255,534		(83)				467,500	02/18/2025
100214730	CF	FLUSHING	NY		06/11/2025	6.875	839,304		61				1,350,000	02/24/2025
100214731	CF	RIVERDALE	GA		06/11/2025	7.250	187,434		(74)				266,000	02/14/2025
100214732	CF	IRVINE	CA		06/11/2025	7.250	1,228,528		(7,070)				1,530,000	02/21/2025
100214733		PORT SAINT LUCIE	FL		06/11/2025	7.750	344,577		(141)				445,000	02/13/2025
100214734	CF	GLEN MILLS	PA		06/11/2025	8.000	272,919		(139)				355,000	02/24/2025
100214735		DANBURY	CT		06/11/2025	7.125	310,630		(7)				520,000	02/19/2025
100214736	CF	FORT MOHAVE	AZ		06/11/2025	6.875	315,217		(92)				564,000	02/03/2025
100214737	CF	RANCHO PALOS VERDES	CA		06/11/2025	7.250	1,620,814		(449)				1,990,000	02/13/2025
100214738	CF	CHINO	CA		06/11/2025	7.250	128,196		(853)				1,070,000	02/07/2025
100214739		LAS VEGAS	NV		06/11/2025	7.250	451,866		(104)				770,000	02/20/2025
100214740	CF	RIVERSIDE	CA		06/11/2025	7.875	465,376		(85)				575,000	02/19/2025
100214741	CF	STATEN ISLAND	NY		06/11/2025	7.000	982,743		(59)				1,230,000	02/19/2025
100214742	CF	WOODLAND PARK	NJ		06/11/2025	7.500	301,299		(132)				663,000	02/12/2025
100214744	CF	ASHBURN	VA		06/11/2025	7.750	590,248		(239)				715,000	02/21/2025
100214745	CF	HERMOSA BEACH	CA		06/11/2025	7.000	489,268		(149)				1,580,000	02/20/2025
100214746		MONTGOMERY	TX		06/11/2025	7.250	167,057		(36)				220,000	02/20/2025
100214747		UNION	NJ		06/11/2025	8.750	305,343		(144)				420,000	01/29/2025
100214748	CF	PHILADELPHIA	PA		06/11/2025	7.500	280,265		(101)				390,000	02/26/2025
100214749		SAN FRANCISCO	CA		06/11/2025	7.875	645,305		(318)				1,575,000	02/19/2025
100214750	CF	OYSTERVILLE	WA		06/11/2025	6.875	212,347		(66)				432,000	02/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214751		SAINT LOUIS	MO		06/11/2025	7.125	160,943		7				206,000	02/20/2025
100214752	CF	BIXBY	OK		06/11/2025	7.500	224,071		(110)				277,000	02/14/2025
100214753	CF	STATEN ISLAND	NY		06/11/2025	6.750	488,819		(7)				1,480,000	02/26/2025
100214754	CF	NORTH CHESTERFIELD	VA		06/11/2025	7.500	271,154		(147)				325,000	02/25/2025
100214755	CF	IRVINE	CA		06/11/2025	8.125	2,230,568		(1,035)				2,720,000	02/19/2025
100214756	CF	CLOVIS	CA		06/11/2025	7.375	453,588		(112)				558,000	02/25/2025
100214757	CF	FOUNTAIN VALLEY	CA		06/11/2025	7.250	599,397		(166)				785,000	02/15/2025
100214758	CF	ABERDEEN	WA		06/11/2025	7.500	217,940		(90)				310,000	02/18/2025
100214759	CF	DECATUR	GA		06/11/2025	6.625	327,642		(40)				500,000	02/27/2025
100214760	CF	PRESCOTT VALLEY	AZ		06/11/2025	7.375	356,993		(129)				605,000	02/25/2025
100214761	CF	LOS ANGELES	CA		06/11/2025	6.875	981,702		(181)				2,500,000	01/07/2025
100214763	CF	NEW HYDE PARK	NY		06/11/2025	7.375	1,038,397		(384)				1,264,100	02/19/2025
100214764	CF	CHINO	CA		06/11/2025	7.375	420,525		(120)				690,000	02/27/2025
100214765		SEATTLE	WA		06/11/2025	7.125	1,520,931		(478)				2,300,000	02/22/2025
100214767	CF	ATLANTA	GA		06/11/2025	6.625	361,399		(42)				545,000	02/28/2025
100214768	CF	NOBLESVILLE	IN		06/11/2025	7.125	263,189		(95)				367,000	02/26/2025
100214769	CF	CEDAR CITY	UT		06/11/2025	7.000	280,727		(90)				480,000	02/27/2025
100214770	CF	IRVINE	CA		06/11/2025	7.250	3,041,093		(23,077)				5,400,000	02/24/2025
100214771	CF	LAS VEGAS	NV		06/11/2025	7.875	413,242		(216)				530,000	02/21/2025
100214772	CF	WESTFIELD	IN		06/11/2025	7.250	232,251		(90)				323,000	02/26/2025
100214773		RAMONA	CA		06/11/2025	7.875	258,930		(138)				1,005,000	02/22/2025
100214774	CF	WOODSTOCK	MD		06/11/2025	7.625	467,333		(233)				700,000	02/28/2025
100214775		DUNDALK	MD		06/11/2025	7.375	203,044		(44)				250,000	02/28/2025
100214776	CF	BRADENTON	FL		06/11/2025	8.250	708,343		(249)				865,000	02/05/2025
100214777	CF	BROOKLYN	NY		06/11/2025	7.125	1,161,329		(459)				1,995,000	02/27/2025
100214778		SANTA MARIA	CA		06/11/2025	8.500	442,512		(214)				600,000	02/25/2025
100214779	CF	WEST JORDAN	UT		06/11/2025	7.625	682,287		(252)				888,000	02/20/2025
100214780	CF	MIDDLESEX	NJ		06/11/2025	7.750	285,365		(151)				450,000	02/27/2025
100214781	CF	AUSTIN	TX		06/11/2025	6.875	236,511		(71)				515,000	02/28/2025
100214782		GLENMOORE	PA		06/11/2025	7.875	371,343		(160)				465,000	02/28/2025
100214783	CF	GREENLEAF	ID		06/11/2025	7.500	155,286		(87)				283,000	02/25/2025
100214784	CF	RICHFIELD	UT		06/11/2025	6.875	307,727		(77)				415,000	03/03/2025
100214786	CF	CHESTERFIELD	MI		06/11/2025	8.000	374,947		(193)				480,000	02/28/2025
100214788	CF	MONROE	NC		06/11/2025	7.750	251,272		(117)				292,400	02/25/2025
100214789		FLORENCE	SC		06/11/2025	8.500	97,891		(48)				120,000	03/03/2025
100214790		SAVANNAH	GA		06/11/2025	7.500	390,845		(150)				1,200,000	02/26/2025
100214791	CF	HOUSTON	TX		06/11/2025	6.750	594,762		21				1,838,000	03/07/2025
100214792	CF	JACKSONVILLE	FL		06/11/2025	6.990	264,571		(9)				355,000	02/28/2025
100214793	CF	BELLEROSE	NY		06/11/2025	6.500	459,541		4,025				700,000	03/06/2025
100214794	CF	JERSEY CITY	NJ		06/11/2025	7.250	921,473		(306)				1,240,000	03/03/2025
100214795		KINGMAN	AZ		06/11/2025	8.625	256,042		(121)				392,000	03/03/2025
100214796		ATLANTA	GA		06/11/2025	9.000	78,406		(35)				170,000	03/03/2025
100214797	CF	DUMONT	NJ		06/11/2025	7.500	240,049		(146)				700,000	03/03/2025
100214799	CF	MONTEREY PARK	CA		06/11/2025	7.375	928,125		(262)				1,300,000	03/03/2025
100214801	CF	AURORA	CO		06/11/2025	7.750	1,250,657		(293)				2,325,000	02/24/2025
100214802	CF	CHINO	CA		06/11/2025	7.375	728,648		(320)				881,000	03/05/2025
100214803	CF	SANTA CLARITA	CA		06/11/2025	7.250	970,601		(227)				1,195,000	03/03/2025
100214804	CF	IRVINE	CA		06/11/2025	6.875	1,100,213		(118)				1,950,000	03/01/2025
100214805	CF	FRASER	CO		06/11/2025	7.000	335,912		(126)				557,500	02/27/2025
100214806	CF	VALLEY VILLAGE	CA		06/11/2025	7.625	1,165,554		(610)				1,400,000	02/28/2025
100214807		LOWELL	MA		06/11/2025	7.750	375,707		(112)				459,000	03/07/2025
100214808	CF	LAKE HAVASU CITY	AZ		06/11/2025	8.500	240,913		(116)				310,000	03/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214809	CF	LEES SUMMIT	MO		06/11/2025	7.875	132,104		(68)				250,000	03/06/2025
100214810	CF	SACRAMENTO	CA		06/11/2025	6.875	578,769		(145)				762,000	03/04/2025
100214811	CF	FREEHOLD	NJ		06/11/2025	7.750	388,549		(202)				638,000	03/10/2025
100214812	CF	FONTANA	CA		06/11/2025	7.250	526,648		(137)				800,000	03/04/2025
100214813		SISTERS	OR		06/11/2025	7.375	343,793		(49)				806,000	03/07/2025
100214814	CF	DUARTE	CA		06/11/2025	7.000	663,710		(87)				880,000	03/05/2025
100214816	CF	LOS ANGELES	CA		06/11/2025	7.250	487,561		(123)				690,000	03/03/2025
100214817	CF	MORRIS PLAINS A/K/A PARSLPPANY	NJ		06/11/2025	6.500	330,127		94				575,000	03/12/2025
100214818	CF	BRADENTON	FL		06/11/2025	7.250	1,696,040		(657)				2,100,000	03/06/2025
100214820	CF	STATEN ISLAND	NY		06/11/2025	6.875	403,185		63				675,000	03/12/2025
100214821	CF	RAEFORD	NC		06/11/2025	7.000	224,974		(27)				320,000	03/07/2025
100214822	CF	LA PUENTE	CA		06/11/2025	6.875	488,154		(11)				730,000	03/04/2025
100214823	CF	VALDOSTA	GA		06/11/2025	7.125	236,865		(50)				351,000	03/11/2025
100214824	CF	MISSION VIEJO	CA		06/11/2025	7.000	432,037		(69)				745,000	03/07/2025
100214825		SAINT LOUIS	MO		06/11/2025	7.500	87,778		(21)				108,000	03/06/2025
100214826		FORT WORTH	TX		06/11/2025	7.875	234,230		(114)				332,000	03/07/2025
100214827		ELK GROVE	CA		06/11/2025	6.625	513,961		(50)				750,000	03/07/2025
100214828	CF	WILMINGTON	DE		06/11/2025	7.250	151,367		(24)				225,000	03/12/2025
100214829	CF	RIVERBANK	CA		06/11/2025	8.375	502,949		(209)				625,000	03/04/2025
100214830	CF	ONTARIO	CA		06/11/2025	7.000	668,796		(4,396)				890,000	03/07/2025
100214831	CF	ASHBURN	VA		06/11/2025	7.499	208,775		(113)				570,000	03/03/2025
100214832		VALRICO	FL		06/11/2025	8.375	395,506		(199)				508,000	02/21/2025
100214834	CF	PASADENA	CA		06/11/2025	7.500	567,274		(229)				1,090,000	03/10/2025
100214835	CF	OKLAHOMA CITY	OK		06/11/2025	7.000	101,561		(25)				187,000	03/11/2025
100214836		SAINT AUGUSTINE	FL		06/11/2025	7.500	326,108		(116)				460,000	03/12/2025
100214837	CF	LATHAM	NY		06/11/2025	6.250	223,361		110				389,800	03/17/2025
100214838	CF	VICTORVILLE	CA		06/11/2025	6.500	179,926		(13)				530,000	03/10/2025
100214839	CF	VICTORVILLE	CA		06/11/2025	6.500	180,176		(16)				510,000	03/10/2025
100214842	CF	SUWANEE	GA		06/11/2025	7.250	366,643		(144)				480,000	03/14/2025
100214844		PHARR	TX		06/11/2025	7.875	133,670		(70)				165,000	03/12/2025
100214845		JACKSON	NJ		06/11/2025	7.875	478,684		(172)				630,000	03/11/2025
100214846	CF	ALBANY	CA		06/11/2025	7.875	229,465		(117)				950,000	03/12/2025
100214847	CF	SANTA ANA	CA		06/11/2025	6.875	782,792		(27)				1,285,000	03/06/2025
100214848	CF	ROSLYN	NY		06/11/2025	6.875	562,498		(67)				715,000	03/17/2025
100214850		BOHEMIA	NY		06/11/2025	7.500	338,649		(108)				500,000	03/18/2025
100214852	CF	REDMOND	WA		06/11/2025	7.625	722,462		(386)				1,125,000	03/15/2025
100214853	CF	TRENTON	NJ		06/11/2025	8.125	144,046		(72)				197,000	03/17/2025
100214854	CF	KENT	WA		06/11/2025	7.625	464,589		(248)				855,000	03/15/2025
100214856	CF	WOODLAND HILLS AREA CITY OF LO	CA		06/11/2025	7.500	873,782		(137)				1,305,000	03/10/2025
100214857	CF	TACOMA	WA		06/11/2025	7.625	781,971		(418)				1,235,000	03/15/2025
100214858	CF	TRENTON	NJ		06/11/2025	7.250	144,897		(33)				204,000	03/17/2025
100214859	CF	SAN BERNARDINO	CA		06/11/2025	7.625	366,338		(165)				505,000	03/10/2025
100214860	CF	LAS VEGAS	NV		06/11/2025	7.375	177,623		(69)				232,000	03/13/2025
100214861		CHARLOTTE	NC		06/11/2025	7.250	282,296		(54)				372,000	03/13/2025
100214862	CF	PORT SAINT LUCIE	FL		06/11/2025	7.125	627,350		(221)				769,000	03/11/2025
100214863	CF	THOUSAND PALMS	CA		06/11/2025	7.375	310,020		(143)				402,000	03/11/2025
100214864	CF	DUARTE	CA		06/11/2025	6.750	494,826		27				790,000	03/12/2025
100214865	CF	PHOENIX	AZ		06/11/2025	7.875	296,921		(147)				382,000	03/14/2025
100214866		CORRALES	NM		06/11/2025	5.750	403,291		405				604,000	03/14/2025
100214867	CF	BUFFALO	NY		06/11/2025	7.250	79,438		(31)				189,000	03/13/2025
100214868	CF	WHEATLEY HEIGHTS	NY		06/11/2025	7.000	490,013		(19)				720,000	03/18/2025
100214869		MONTGOMERY	TX		06/11/2025	7.875	235,013		(132)				330,000	03/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214870	CF	CLEVELAND	OH		06/11/2025	7.750	221,279		(126)				278,000	03/06/2025
100214872	CF	IRVINE	CA		06/11/2025	7.750	1,671,274		(702)				2,020,000	03/10/2025
100214873	CF	MINEOLA	NY		06/11/2025	6.500	537,108		88				1,100,000	03/18/2025
100214874	CF	BRONX	NY		06/11/2025	6.375	464,341		154				1,080,000	03/19/2025
100214875		SAN JOSE	CA		06/11/2025	6.625	995,688		(118)				1,760,000	03/15/2025
100214876	CF	LOS ANGELES	CA		06/11/2025	7.125	708,533		(145)				920,000	03/07/2025
100214877	CF	CHAPIN	SC		06/11/2025	9.000	276,875		(126)				860,000	02/03/2025
100214878	CF	RENO	NV		06/11/2025	7.375	508,912		(199)				720,000	03/11/2025
100214879	CF	BUCKLEY	WA		06/11/2025	7.750	531,432		(287)				640,000	03/14/2025
100214880	CF	SYLMAR	CA		06/11/2025	7.375	822,954		(239)				1,075,000	03/13/2025
100214881	CF	WOODSTOCK	GA		06/11/2025	6.875	528,215		15				720,000	03/20/2025
100214882	CF	GLENDALE HEIGHTS	IL		06/11/2025	8.000	234,153		(121)				285,000	03/14/2025
100214883	CF	BELLEROSE	NY		06/11/2025	7.375	548,322		(80)				716,000	03/18/2025
100214884	CF	PARKER	CO		06/11/2025	7.490	527,151		(286)				805,000	03/14/2025
100214885	CF	DALLAS	TX		06/11/2025	7.375	150,220		(70)				268,000	03/20/2025
100214886		KISSIMMEE	FL		06/11/2025	7.250	581,701		(140)				818,000	03/21/2025
100214887	CF	ONTARIO	CA		06/11/2025	7.625	462,613		2,853				705,000	12/23/2024
100214888	CF	GRANADA HILLS	CA		06/11/2025	6.875	991,932		9,490				1,500,000	12/20/2024
100214889		STATE COLLEGE	PA		06/11/2025	7.750	256,824		(99)				351,000	11/26/2024
100214890	CF	ELLENWOOD	GA		06/11/2025	7.250	183,261		(154)				265,000	01/08/2025
100214891	CF	HOSCHTON	GA		06/11/2025	7.500	279,214		1,887				365,000	01/13/2025
100214892	CF	NEW BRITAIN	CT		06/11/2025	7.000	305,124		16				445,000	01/16/2025
100214893	CF	SAN LEANDRO	CA		06/11/2025	7.500	627,143		4,254				790,000	01/14/2025
100214894		RIVERSIDE	CA		06/11/2025	7.500	621,415		(199)				760,000	01/14/2025
100214895		ANAHEIM	CA		06/11/2025	7.500	706,369		(240)				1,150,000	01/08/2025
100214896		GREENFIELD	CA		06/11/2025	7.250	321,623		2,504				445,000	01/06/2025
100214897	CF	MANASSAS	VA		06/11/2025	6.750	206,288		25				330,000	01/16/2025
100214898	CF	HENDERSON	NV		06/11/2025	6.875	251,086		2,352				365,000	01/03/2025
100214900		LITHIA SPRINGS	GA		06/11/2025	7.750	178,279		(70)				233,000	01/21/2025
100214901		LOS ANGELES	CA		06/11/2025	7.750	937,819		(500)				1,290,000	01/15/2025
100214902		(NORTH HILLS AREA) LOS ANGELES	CA		06/11/2025	7.125	638,901		(116)				1,301,000	01/23/2025
100214903	CF	BARSTOW	CA		06/11/2025	6.990	152,355		(42)				275,000	01/23/2025
100214904	CF	MURFREESBORO	TN		06/11/2025	7.125	273,278		(104)				635,000	01/30/2025
100214905	CF	COSTA MESA	CA		06/11/2025	7.750	1,158,938		(518)				1,700,000	01/25/2025
100214906		GAINESVILLE	GA		06/11/2025	6.875	257,216		(83)				525,000	01/31/2025
100214907		TUCSON	AZ		06/11/2025	7.625	493,418		(188)				835,000	01/24/2025
100214908	CF	LAS VEGAS	NV		06/11/2025	7.750	166,816		(89)				363,000	01/30/2025
100214909	CF	LAS VEGAS	NV		06/11/2025	7.750	145,964		(77)				310,000	01/30/2025
100214910	CF	HAYWARD	CA		06/11/2025	7.875	1,374,737		7,171				1,650,000	01/27/2025
100214911	CF	LAS VEGAS	NV		06/11/2025	7.750	240,736		(128)				420,000	01/30/2025
100214912	CF	PHILADELPHIA	PA		06/11/2025	7.125	148,395		(123)				410,000	02/03/2025
100214913		AUBURN	WA		06/11/2025	7.375	549,615		(268)				1,050,000	02/06/2025
100214914		AUBURN	WA		06/11/2025	7.125	459,370		(144)				625,000	02/03/2025
100214915		TACOMA	WA		06/11/2025	7.500	459,876		(142)				704,000	02/05/2025
100214916		SAN PABLO	CA		06/11/2025	7.625	607,768		3,808				738,000	01/23/2025
100214917		TACOMA	WA		06/11/2025	7.250	322,172		(141)				575,000	02/07/2025
100214918		LAS VEGAS	NV		06/11/2025	7.625	288,760		(156)				390,000	02/05/2025
100214920	CF	SARATOGA	CA		06/11/2025	7.375	2,879,558		19,841				6,550,000	02/10/2025
100214921		WHITEHALL	PA		06/11/2025	7.750	172,646		(63)				234,000	02/11/2025
100214922		LEESBURG	VA		06/11/2025	7.750	399,455		(186)				554,000	02/11/2025
100214923	CF	OCEAN CITY	MD		06/11/2025	7.250	147,608		(74)				317,000	02/14/2025
100214924	CF	UPLAND	CA		06/11/2025	6.875	372,408		(4)				832,000	02/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214925	CF	PHOENIX	AZ		06/11/2025	7.625	577,688		(279)				720,000	02/07/2025
100214926	CF	CONCORD	NC		06/11/2025	7.250	417,274		(161)				508,000	02/14/2025
100214927	CF	DACULA	GA		06/11/2025	7.000	325,041		(9)				415,000	02/12/2025
100214928	CF	TUJUNGA AREA, LOS ANGELES	CA		06/11/2025	7.375	1,258,577		(401)				1,549,000	02/07/2025
100214929	CF	ONTARIO	CA		06/11/2025	7.375	592,360		(159)				800,000	02/11/2025
100214930	CF	MESQUITE	NV		06/11/2025	7.125	312,862		(64)				401,000	02/10/2025
100214931	CF	FALLBROOK	CA		06/11/2025	7.375	765,894		(211)				940,000	02/13/2025
100214932		MISSION VIEJO	CA		06/11/2025	7.250	602,678		(178)				985,000	02/13/2025
100214933	CF	CORONA	CA		06/11/2025	7.875	1,190,918		(498)				1,450,000	02/24/2025
100214934	CF	FORT LEE	NJ		06/11/2025	7.375	335,155		(102)				410,000	03/03/2025
100214935	CF	LANCASTER	CA		06/11/2025	8.125	440,991		(226)				533,000	02/21/2025
100214936	CF	LEAGUE CITY	TX		06/11/2025	6.750	255,446		2,419				641,000	02/21/2025
100214937	CF	MELBOURNE	FL		06/11/2025	7.750	142,030		(72)				205,000	02/28/2025
100214939	CF	COLLINGSWOOD	NJ		06/11/2025	7.250	190,899		(47)				235,000	02/28/2025
100214940		SAN DIEGO	CA		06/11/2025	8.125	581,991		(267)				1,150,000	02/28/2025
100214941		HENRICO	VA		06/11/2025	6.875	289,677		2,633				565,000	03/05/2025
100214942	CF	LAS VEGAS	NV		06/11/2025	7.000	297,969		(25)				425,000	03/03/2025
100214943	CF	TUJUNGA	CA		06/11/2025	7.625	1,145,141		(434)				1,390,000	03/04/2025
100214944		BROOKLYN CENTER	MN		06/11/2025	8.375	264,539		(61)				321,000	02/28/2025
100214945		ROSEMEAD	CA		06/11/2025	7.500	1,012,415		(350)				1,540,000	03/03/2025
100214946		MIAMI	FL		06/11/2025	7.375	572,448		(156)				749,000	03/06/2025
100214947	CF	BRIDGEPORT	CT		06/11/2025	7.750	229,459		(122)				278,000	02/18/2025
100214948		HENDERSON	NV		06/11/2025	7.125	190,545		(25)				365,000	03/06/2025
100214949	CF	LA PUENTE	CA		06/11/2025	6.750	599,849		5,826				788,000	03/07/2025
100214950	CF	SAN LEANDRO	CA		06/11/2025	7.375	729,852		(183)				1,025,000	03/03/2025
100214951		ANAHEIM	CA		06/11/2025	7.125	740,659		(171)				1,143,000	03/06/2025
100214952		CORONA	CA		06/11/2025	7.500	581,123		(178)				900,000	02/25/2025
100214953	CF	EL CAJON	CA		06/11/2025	6.875	448,670		(75)				1,150,000	03/07/2025
100214955		OYSTER BAY	NY		06/11/2025	7.750	1,545,277		(581)				2,200,000	03/05/2025
100214956	CF	DALLAS	GA		06/11/2025	7.750	340,994		(171)				415,000	03/07/2025
100214957	CF	JERSEY CITY	NJ		06/11/2025	7.375	470,783		(113)				700,000	03/12/2025
100214958	CF	NASHVILLE	TN		06/11/2025	7.125	763,123		(275)				935,000	03/07/2025
100214959	CF	VAN NUYS AREA, LOS ANGELES	CA		06/11/2025	7.875	997,015		(457)				1,200,000	03/10/2025
100214960	CF	ARCADIA	CA		06/11/2025	6.490	383,479		129				885,000	03/10/2025
100214961	CF	COLUMBUS	OH		06/11/2025	7.375	249,436		(111)				450,000	03/14/2025
100214962	CF	FREDERICKSBURG	VA		06/11/2025	6.990	316,857		(88)				415,000	03/11/2025
100214963	CF	SAN DIEGO	CA		06/11/2025	6.990	417,761		(47)				775,000	03/13/2025
100214964	CF	PINEHURST	NC		06/11/2025	7.250	825,376		(269)				1,244,000	03/19/2025
100214965	CF	GLENDORA	CA		06/11/2025	7.125	505,198		4,502				791,000	07/18/2024
100214966	CF	HAWTHORNE	CA		06/11/2025	7.000	552,842		(70)				850,000	10/21/2024
100214967	CF	CHINO HILLS	CA		06/11/2025	6.875	440,111		9				1,150,000	10/29/2024
100214969	CF	NORWALK	CA		06/11/2025	7.000	612,348		(95)				895,000	11/19/2024
100214970	CF	WALNUT	CA		06/11/2025	7.500	1,004,705		7,203				1,270,000	12/18/2024
100214971	CF	BALDWIN PARK	CA		06/11/2025	8.625	515,287		(249)				670,000	12/23/2024
100214972	CF	LAKE FOREST	CA		06/11/2025	7.500	1,533,487		4,466				2,050,000	12/23/2024
100214973	CF	SEATTLE	WA		06/11/2025	7.500	459,589		(148)				600,000	12/27/2024
100214974	CF	ARCADIA	CA		06/11/2025	6.750	418,588		4,306				685,000	12/30/2024
100214975	CF	CLAREMONT	CA		06/11/2025	7.875	797,133		(354)				1,100,000	01/17/2025
100214976	CF	SWAINSBORO	GA		06/11/2025	7.875	205,218		(108)				256,000	01/23/2025
100214977	CF	WESTMINSTER	CA		06/11/2025	7.375	1,144,731		(375)				1,400,000	01/25/2025
100214979	CF	IRVINE	CA		06/11/2025	7.000	1,202,509		(376)				1,700,000	01/27/2025
100214980	CF	SAN GABRIEL	CA		06/11/2025	7.375	888,312		(287)				1,250,000	01/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100214981	CF	ALHAMBRA	CA		06/11/2025	6.875	819,867		3,837				1,165,000	12/23/2024
100214982	CF	ONTARIO	CA		06/11/2025	7.375	478,428		(153)				595,000	01/25/2025
100214983	CF	ALHAMBRA	CA		06/11/2025	7.250	795,206		2,633				1,140,000	01/10/2025
100214984	CF	MONTEBELLO	CA		06/11/2025	8.500	773,749		(376)				925,000	01/31/2025
100214985		NOTTINGHAM	MD		06/11/2025	7.750	137,940		(63)				210,000	02/06/2025
100214986	CF	ONTARIO	CA		06/11/2025	7.625	731,146		(269)				895,000	01/25/2025
100214987	CF	SAN JOSE	CA		06/11/2025	7.250	682,363		(168)				1,125,000	02/04/2025
100214988	CF	PEMBROKE PINES	FL		06/11/2025	7.500	557,804		(208)				835,000	02/04/2025
100214989	CF	SANTA ANA	CA		06/11/2025	7.375	1,040,249		(557)				2,750,000	01/27/2025
100214990	CF	ROCKVILLE	MD		06/11/2025	6.875	768,623		(43)				1,230,000	02/12/2025
100214991		POMONA	CA		06/11/2025	7.875	489,882		(220)				650,000	02/19/2025
100214992		AVE MARIA	FL		06/11/2025	7.625	307,592		(19)				410,000	02/14/2025
100214993	CF	PHOENIX	AZ		06/11/2025	7.625	454,095		(246)				572,000	02/21/2025
100214994	CF	NORTH PORT	FL		06/11/2025	6.625	277,482		113				430,000	02/20/2025
100214996	CF	ARLINGTON	VA		06/11/2025	7.000	803,867		(81)				1,375,000	05/12/2025
100214997	CF	LODI	CA		06/11/2025	8.500	246,155		(106)				652,000	05/12/2025
100214998	CF	BOULDER CREEK	CA		06/11/2025	6.625	476,983		131				820,000	05/19/2025
100214999		BELLA COLLINA	FL		06/11/2025	6.625	1,456,681		(357)				1,802,000	03/31/2025
100215000	CF	CARLSBAD	CA		06/11/2025	6.875	1,307,839		(144)				2,170,000	05/05/2025
100215001	CF	SAN JOSE	CA		06/11/2025	7.500	682,313		(220)				844,000	04/28/2025
100215003	CF	CORONADO	CA		06/11/2025	6.750	2,040,482		(617)				3,400,000	04/23/2025
100215004	CF	CLIVE	IA		06/11/2025	7.500	667,376		(106)				1,314,000	05/14/2025
100215005	CF	WALNUT	CA		06/11/2025	7.375	787,427		(344)				1,089,000	05/05/2025
100215006		DRIPPING SPRINGS	TX		06/11/2025	6.875	457,948		(92)				565,000	05/01/2025
100215007	CF	CHINO HILLS	CA		06/11/2025	6.875	543,800		(198)				1,135,000	05/02/2025
100215008	CF	CHINO HILLS	CA		06/11/2025	6.875	1,198,590		(380)				1,604,000	03/27/2025
100215009	CF	BOERNE	TX		06/11/2025	7.000	387,359		(98)				480,000	04/24/2025
100215010		MESA	AZ		06/11/2025	7.125	433,845		(104)				535,000	05/05/2025
100215011	CF	PHOENIX	AZ		06/11/2025	7.250	266,261		(67)				329,000	05/12/2025
100215012		LOS ANGELES	CA		06/11/2025	7.875	1,275,738		(253)				1,572,500	03/07/2025
100215013	CF	GOODYEAR	AZ		06/11/2025	7.500	513,602		(96)				725,000	04/30/2025
100215014	CF	DETROIT	MI		06/11/2025	7.875	145,069		(20)				180,000	05/02/2025
100215015	CF	COLORADO SPRINGS	CO		06/11/2025	7.750	411,049		(139)				585,000	04/14/2025
100215016	CF	BIG BEAR LAKE	CA		06/11/2025	6.875	571,899		(220)				748,000	04/15/2025
100215017		MCKINNEY	TX		06/11/2025	7.250	393,917		(231)				630,000	04/28/2025
100215018		PORT ST. LUCIE	FL		06/11/2025	7.500	393,775		(146)				475,000	04/25/2025
100215019		PINELLAS PARK	FL		06/11/2025	7.750	294,396		(97)				360,000	03/28/2025
100215020		LAS VEGAS	NV		06/11/2025	7.125	418,684		(74)				550,000	04/22/2025
100215021	CF	ARLINGTON	VA		06/11/2025	6.375	520,338		(126)				876,000	04/30/2025
100215022	CF	NORTHRIDGE	CA		06/11/2025	7.250	996,018		(318)				1,215,000	05/07/2025
100215023	CF	NAPA	CA		06/11/2025	7.875	433,454		(82)				925,000	05/12/2025
100215024	CF	VAN NUYS	CA		06/11/2025	7.000	770,451		(208)				890,000	04/18/2025
100215025	CF	LAVEEN	AZ		06/11/2025	6.250	418,471		(75)				621,000	05/12/2025
100215026	CF	DALLAS	TX		06/11/2025	7.875	214,756		(93)				498,000	04/07/2025
100215027	CF	DALLAS	GA		06/11/2025	7.250	438,509		(116)				615,000	05/06/2025
100215277	CF	CASTLE ROCK	CO		06/12/2025	6.990	470,604		(91)				680,000	04/04/2025
100215278		STATE COLLEGE	PA		06/12/2025	7.625	373,256		(93)				415,000	03/28/2025
100215279	CF	HARPERS FERRY	WV		06/12/2025	7.375	254,829		(99)				390,000	03/28/2025
100215280		FREDERICK	MD		06/12/2025	6.990	295,207		(104)				449,000	04/14/2025
100215281	CF	MURPHY	NC		06/12/2025	6.990	305,639		(64)				380,000	04/16/2025
100215282	CF	SEDONA	AZ		06/12/2025	6.990	490,172		(85)				824,000	04/15/2025
100215283		WESLEY CHAPEL	FL		06/12/2025	7.375	245,618		(109)				322,000	03/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215284	CF	COLUMBUS	OH		06/12/2025	6.990	178,182		(86)				289,000	03/27/2025
100215285	CF	VIAN	OK		06/12/2025	6.990	542,503		(102)				720,000	04/01/2025
100215286	CF	HENDERSON	NV		06/12/2025	6.625	291,897		(15)				424,000	03/24/2025
100215287	CF	NORTHAMPTON	MA		06/12/2025	7.250	371,968		(95)				490,000	03/24/2025
100215288	CF	COLUMBUS	GA		06/12/2025	7.375	219,932		(91)				325,000	03/26/2025
100215289	CF	EWING	NJ		06/12/2025	6.875	227,211		(43)				305,000	03/27/2025
100215290	CF	NORMAN	OK		06/12/2025	6.750	712,245		(80)				950,000	04/01/2025
100215291	CF	WESTBURY	NY		06/12/2025	6.625	534,116		(16)				700,000	03/28/2025
100215292	CF	BEACON	NY		06/12/2025	7.250	633,083		(262)				830,000	04/01/2025
100215293	CF	POCONO LAKE	PA		06/12/2025	7.500	208,996		(81)				260,000	03/26/2025
100215294		ELK GROVE	CA		06/12/2025	7.750	458,004		(148)				595,000	04/09/2025
100215295	CF	MIAMI	FL		06/12/2025	7.625	191,696		(81)				265,000	03/21/2025
100215296	CF	ARLINGTON	VA		06/12/2025	7.625	190,177		(81)				245,000	04/07/2025
100215297	CF	FREDERICKSBURG	TX		06/12/2025	7.375	322,894		(99)				400,000	03/28/2025
100215298		WEST CHESTER	PA		06/12/2025	6.625	448,484		3				645,000	03/25/2025
100215299	CF	OCALA	FL		06/12/2025	7.750	222,381		(93)				310,000	03/28/2025
100215301		MIDLOTHIAN	VA		06/12/2025	7.875	253,526		(97)				310,000	03/27/2025
100215302		KOLOA	HI		06/12/2025	7.250	1,115,079		(387)				1,499,000	03/17/2025
100215303	CF	MCKINNEY	TX		06/12/2025	7.250	282,103		(114)				365,000	03/25/2025
100215304	CF	GALLATIN	TN		06/12/2025	7.250	249,764		(82)				306,000	03/24/2025
100215305	CF	YORK	SC		06/12/2025	7.250	194,921		(63)				256,000	03/28/2025
100215306	CF	HORIZON CITY	TX		06/12/2025	7.500	201,640		(87)				260,000	03/28/2025
100215307	CF	LYNCHBURG	VA		06/12/2025	6.990	192,310		(53)				253,000	03/26/2025
100215308	CF	LAWRENCEVILLE	GA		06/12/2025	7.750	353,180		(146)				427,000	03/21/2025
100215309	CF	NEW HOPE	PA		06/12/2025	7.750	525,539		(153)				695,000	03/26/2025
100215310	CF	INDIO	CA		06/12/2025	6.990	206,661		(55)				281,000	04/16/2025
100215311		GRAPEVIEW	WA		06/12/2025	7.750	732,608		(174)				910,000	03/21/2025
100215312		BUFFALO	NY		06/12/2025	6.990	203,552		(37)				225,000	03/26/2025
100215313		WALTHAM	MA		06/12/2025	7.500	378,389		(283)				757,000	04/02/2025
100215314	CF	NAPLES	FL		06/12/2025	7.250	204,210		(83)				300,000	03/31/2025
100215315	CF	UNION CITY	CA		06/12/2025	6.990	1,447,669		(466)				1,915,000	03/28/2025
100215316	CF	HERNANDO	FL		06/12/2025	7.250	416,604		(98)				515,000	03/31/2025
100215317	CF	PINELLAS PARK	FL		06/12/2025	6.990	240,364		(64)				325,000	03/28/2025
100215318		CAPE CORAL	FL		06/12/2025	7.375	592,038		(201)				780,000	03/28/2025
100215319	CF	COLUMBIA	TN		06/12/2025	6.990	265,572		(67)				375,000	03/25/2025
100215320	CF	MOBILE	AL		06/12/2025	7.750	196,953		(69)				246,000	03/26/2025
100215322		RIVERSIDE	CA		06/12/2025	7.750	380,667		(122)				495,000	03/19/2025
100215323	CF	INGLEWOOD	CA		06/12/2025	6.990	928,073		(284)				1,299,000	03/21/2025
100215324	CF	EAST PALO ALTO	CA		06/12/2025	7.625	1,215,028		(530)				1,685,000	03/27/2025
100215325	CF	CORAM	MT		06/12/2025	6.500	411,614		67				690,000	03/24/2025
100215326	CF	BENTONVILLE	AR		06/12/2025	7.750	196,171		(82)				237,000	04/02/2025
100215327	CF	ROSEVILLE	CA		06/12/2025	7.750	333,817		(140)				483,000	04/03/2025
100215328	CF	SACRAMENTO	CA		06/12/2025	7.375	416,870		(134)				567,000	03/14/2025
100215330	CF	RIVERSIDE	CA		06/12/2025	6.990	487,701		(124)				600,000	04/10/2025
100215331	CF	CUMMING	GA		06/12/2025	7.250	317,834		(99)				490,000	03/24/2025
100215332		STUART	FL		06/12/2025	7.375	346,593		(141)				425,000	04/07/2025
100215333	CF	LITTLE ELM	TX		06/12/2025	7.375	230,161		(98)				307,000	03/26/2025
100215334		SAINT HELENS	OR		06/12/2025	7.625	301,679		(90)				330,000	03/19/2025
100215335		BOCA RATON	FL		06/12/2025	7.750	293,531		(122)				370,000	03/28/2025
100215337	CF	HONOLULU	HI		06/12/2025	6.625	435,735		(8)				650,000	03/28/2025
100215338	CF	ANTHEM	AZ		06/12/2025	7.375	316,982		(101)				430,000	03/25/2025
100215339	CF	CASPER	WY		06/12/2025	5.990	201,083		75				298,400	04/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215340	CF	GASTONIA	NC		06/12/2025	6.750	188,636		(19)				238,000	04/09/2025
100215341	CF	CONCORD	NC		06/12/2025	6.375	223,014		29				307,000	03/27/2025
100215342		GILBERT	AZ		06/12/2025	6.990	349,345		(74)				470,000	03/31/2025
100215343		STUART	FL		06/12/2025	7.750	821,952		(210)				910,000	03/28/2025
100215344	CF	SAINT MARYS	GA		06/12/2025	6.990	305,565		(83)				400,000	04/07/2025
100215345		ELY	MN		06/12/2025	6.990	574,988		(82)				765,000	03/25/2025
100215346		VAN NUYS	CA		06/12/2025	6.625	975,365		(75)				1,300,000	03/21/2025
100215347		SANTA ANA	CA		06/12/2025	7.500	386,930		(113)				505,000	03/31/2025
100215348	CF	WEST VALLEY CITY	UT		06/12/2025	6.875	294,081		(45)				416,000	03/25/2025
100215349	CF	BEND	OR		06/12/2025	6.990	805,115		(160)				995,000	03/21/2025
100215350		DOWNEY	CA		06/12/2025	6.750	246,644		(36)				715,000	04/03/2025
100215351		TALLAHASSEE	FL		06/12/2025	6.990	371,204		(113)				490,000	03/24/2025
100215352	CF	CAPE CORAL	FL		06/12/2025	7.250	345,765		(112)				450,000	04/08/2025
100215353		WILLIAMSTOWN	NJ		06/12/2025	7.125	372,784		(75)				460,000	04/17/2025
100215354	CF	HAMPTON	VA		06/12/2025	7.625	218,035		(92)				293,000	04/08/2025
100215355	CF	SANDWICH	IL		06/12/2025	7.250	521,881		(77)				650,000	03/26/2025
100215356		SAINT GEORGE	UT		06/12/2025	6.990	469,974		(63)				635,000	03/28/2025
100215357		SEASIDE HEIGHTS	NJ		06/12/2025	7.125	549,800		(102)				680,000	03/31/2025
100215358		REISTERSTOWN	MD		06/12/2025	6.625	254,934		(15)				340,000	04/04/2025
100215359	CF	HOUSTON	TX		06/12/2025	6.500	223,144		8				306,000	04/15/2025
100215360		LAVEEN	AZ		06/12/2025	7.125	460,210		(96)				610,000	04/02/2025
100215361		ANNAPOLIS	MD		06/12/2025	7.375	498,808		(152)				758,000	03/28/2025
100215363	CF	MASHPEE	MA		06/12/2025	6.875	793,542		(116)				1,050,000	04/09/2025
100215364	CF	LAS VEGAS	NV		06/12/2025	6.625	248,089		(6)				333,000	03/27/2025
100215365	CF	GOULDSBORO	PA		06/12/2025	6.625	238,911		(4)				300,000	03/28/2025
100215366	CF	CHATTANOOGA	TN		06/12/2025	7.750	239,450		(172)				449,000	03/28/2025
100215367	CF	AMBLER	PA		06/12/2025	7.250	238,160		(80)				315,000	03/26/2025
100215368		MOAB	UT		06/12/2025	6.875	288,693		(41)				485,000	03/26/2025
100215369	CF	CASTLE ROCK	CO		06/12/2025	7.250	338,702		(100)				442,000	04/04/2025
100215370	CF	SAVANNAH	GA		06/12/2025	6.750	231,026		(2)				312,000	03/28/2025
100215371		SPRINGFIELD	OR		06/12/2025	7.500	364,268		(156)				534,000	04/07/2025
100215372	CF	FORT MILL	SC		06/12/2025	7.250	258,400		(83)				355,000	04/01/2025
100215373	CF	WILMINGTON	NC		06/12/2025	6.375	244,130		35				340,000	03/25/2025
100215374	CF	CHINO	CA		06/12/2025	6.500	561,908		10				755,000	04/04/2025
100215375		BOSTON	MA		06/12/2025	6.990	301,178		(64)				397,000	04/04/2025
100215376	CF	MOUNT LAUREL	NJ		06/12/2025	6.990	190,874		(51)				250,000	04/11/2025
100215377	CF	SEATTLE	WA		06/12/2025	6.875	519,627		(48)				700,000	04/09/2025
100215378	CF	ROGERS	MN		06/12/2025	6.875	245,805		(47)				327,000	03/28/2025
100215379		RICHMOND	VA		06/12/2025	6.875	207,391		(46)				275,000	03/24/2025
100215380	CF	LONG BEACH	CA		06/12/2025	7.125	886,866		(333)				1,150,000	04/09/2025
100215381		FOUNTAIN VALLEY	CA		06/12/2025	6.625	199,515		(6)				655,000	04/07/2025
100215382	CF	SAINT PAUL	MN		06/12/2025	6.625	242,194		(14)				330,000	04/03/2025
100215383	CF	INDIANAPOLIS	IN		06/12/2025	7.750	191,609		(80)				247,000	03/31/2025
100215384	CF	CONROE	TX		06/12/2025	6.990	201,397		(53)				272,000	03/25/2025
100215386	CF	THE VILLAGES	FL		06/12/2025	7.750	227,026		(95)				304,000	03/28/2025
100215387	CF	BANNER ELK	NC		06/12/2025	6.990	257,006		(62)				411,000	04/11/2025
100215388	CF	WINTER SPRINGS	FL		06/12/2025	6.990	314,894		(74)				388,000	03/28/2025
100215389	CF	LAVEEN	AZ		06/12/2025	6.125	325,592		108				449,000	03/25/2025
100215390	CF	VAN NUYS	CA		06/12/2025	7.250	287,250		(98)				490,000	04/03/2025
100215391	CF	EUGENE	OR		06/12/2025	7.250	469,352		(160)				618,000	04/07/2025
100215392		REMER	MN		06/12/2025	6.875	301,074		(46)				410,000	03/28/2025
100215393	CF	SANTA ANA	CA		06/12/2025	7.125	440,095		(103)				550,000	04/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215394	CF	SAN FRANCISCO	CA		06/12/2025	6.990	684,082		(90)				910,000	04/01/2025
100215395		HAINES CITY	FL		06/12/2025	7.500	236,539		(102)				339,000	03/28/2025
100215396	CF	OCEAN CITY	NJ		06/12/2025	7.625	717,724		(228)				876,000	04/02/2025
100215397	CF	DELTONA	FL		06/12/2025	7.250	203,114		(67)				285,000	03/26/2025
100215398	CF	AUSTIN	TX		06/12/2025	6.990	229,679		(61)				375,000	04/07/2025
100215399	CF	STAMFORD	CT		06/12/2025	6.875	872,933		(174)				1,150,000	04/18/2025
100215400		JUPITER	FL		06/12/2025	6.990	536,526		(100)				620,000	03/27/2025
100215401	CF	EL PASO	TX		06/12/2025	6.750	182,465		(14)				243,000	04/03/2025
100215402	CF	HENDERSON	NV		06/12/2025	6.625	354,116		(5)				508,000	04/07/2025
100215403	CF	MERRIMAC	MA		06/12/2025	7.250	358,867		(92)				470,000	04/11/2025
100215404		CATHEDRAL CITY	CA		06/12/2025	7.125	322,630		(122)				455,000	04/15/2025
100215405	CF	JACKSONVILLE	FL		06/12/2025	5.750	290,632		194				428,000	04/18/2025
100215406	CF	SAN ANTONIO	TX		06/12/2025	6.375	221,379		27				305,000	03/27/2025
100215407		CHICAGO	IL		06/12/2025	6.875	396,167		(29)				440,000	04/08/2025
100215408		PALMDALE	CA		06/12/2025	7.375	288,216		(112)				335,000	03/31/2025
100215410		INDIAN RIVER	MI		06/12/2025	7.750	402,226		(88)				440,000	04/04/2025
100215411	CF	SACRAMENTO	CA		06/12/2025	7.250	557,928		(198)				765,000	03/31/2025
100215412		LA GRANGE	KY		06/12/2025	7.250	298,346		(91)				393,000	03/28/2025
100215413		LEMOORE	CA		06/12/2025	6.500	255,831		16				345,000	04/01/2025
100215414		ORLANDO	FL		06/12/2025	6.875	202,824		(39)				268,000	03/26/2025
100215415	CF	FORNEY	TX		06/12/2025	6.875	259,687		(58)				333,000	04/03/2025
100215416	CF	APOPKA	FL		06/12/2025	7.125	301,574		(81)				411,000	04/09/2025
100215417	CF	MILWAUKEE	WI		06/12/2025	6.875	312,073		(57)				415,000	04/01/2025
100215418	CF	EAST TAWAS	MI		06/12/2025	7.625	196,447		(87)				255,000	03/31/2025
100215419		FREDERICKSBURG	VA		06/12/2025	6.625	295,473		(15)				395,000	03/31/2025
100215420		FORT MYERS	FL		06/12/2025	7.625	219,414		(93)				290,000	04/10/2025
100215421		COLUMBUS	OH		06/12/2025	6.375	405,178		62				550,000	04/09/2025
100215422	CF	SEATTLE	WA		06/12/2025	7.250	793,020		(188)				1,040,000	04/07/2025
100215423	CF	PIONEER	CA		06/12/2025	7.875	301,605		(111)				390,000	04/04/2025
100215424	CF	LA HABRA	CA		06/12/2025	7.250	385,045		(136)				530,000	04/04/2025
100215425	CF	ARVERNE	NY		06/12/2025	6.625	458,122		50				645,000	04/10/2025
100215426		SACRAMENTO	CA		06/12/2025	7.750	464,591		(147)				605,000	04/02/2025
100215427	CF	SAN LEANDRO	CA		06/12/2025	7.250	681,749		(216)				950,000	04/02/2025
100215428	CF	BLAINE	MN		06/12/2025	6.990	306,012		(70)				415,000	04/04/2025
100215429	CF	BENNETT	NC		06/12/2025	6.750	206,905		(25)				280,000	04/11/2025
100215430	CF	LAKE FOREST	CA		06/12/2025	7.750	577,369		(170)				709,000	04/07/2025
100215431	CF	MANTECA	CA		06/12/2025	6.990	460,517		(90)				650,000	04/04/2025
100215432	CF	CLACKAMAS	OR		06/12/2025	6.625	517,889		(13)				660,000	03/31/2025
100215433		INDIANAPOLIS	IN		06/12/2025	7.375	228,478		(79)				302,000	03/26/2025
100215434	CF	ORLANDO	FL		06/12/2025	6.500	267,717		10				430,000	04/09/2025
100215435	CF	BOISE	ID		06/12/2025	6.250	329,558		75				450,000	04/04/2025
100215436		INGLEWOOD	CA		06/12/2025	6.500	535,248		32				800,000	04/03/2025
100215437		PALISADE	CO		06/12/2025	7.875	430,116		(126)				565,000	04/08/2025
100215438	CF	WASHINGTON	MI		06/12/2025	7.125	165,664		(165)				555,000	04/07/2025
100215439	CF	MANSFIELD	TX		06/12/2025	6.875	212,226		(43)				290,000	03/28/2025
100215440	CF	SAN JOSE	CA		06/12/2025	7.250	1,224,756		(513)				1,695,000	04/07/2025
100215441	CF	ROME	GA		06/12/2025	6.250	217,158		52				303,000	04/10/2025
100215442		MARIETTA	GA		06/12/2025	7.625	368,122		(144)				419,999	03/28/2025
100215443		LAKE ELSINORE	CA		06/12/2025	7.625	509,178		(170)				665,000	04/04/2025
100215444		OAKHURST	NJ		06/12/2025	7.375	1,245,835		(473)				1,800,000	04/11/2025
100215445	CF	ORLANDO	FL		06/12/2025	6.990	404,837		(79)				500,000	04/11/2025
100215446	CF	WAXAHACHIE	TX		06/12/2025	7.250	245,088		(84)				320,000	04/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215447	CF	AUSTIN	TX		06/12/2025	7.250	261,907		(93)				350,000	04/09/2025
100215448	CF	WOODLAND HILLS	CA		06/12/2025	6.990	769,996		(209)				1,009,000	04/02/2025
100215449	CF	ANN ARBOR	MI		06/12/2025	6.990	203,840		(47)				277,000	03/31/2025
100215450		SACRAMENTO	CA		06/12/2025	7.625	688,258		(291)				950,000	04/17/2025
100215451	CF	VICTORVILLE	CA		06/12/2025	6.750	337,214		(47)				460,000	03/25/2025
100215452	CF	HAYWARD	CA		06/12/2025	7.250	678,625		(207)				889,000	04/15/2025
100215453		FRESNO	CA		06/12/2025	7.500	245,644		(105)				290,000	04/10/2025
100215454	CF	DELRAY BEACH	FL		06/12/2025	7.625	413,136		(108)				540,000	04/15/2025
100215455	CF	GAITHERSBURG	MD		06/12/2025	6.990	259,914		(64)				320,000	03/31/2025
100215456		HARRISBURG	NC		06/12/2025	7.625	341,725		(130)				400,000	04/16/2025
100215457		DEARBORN	MI		06/12/2025	6.990	288,680		(76)				494,000	04/01/2025
100215458	CF	SEATAC	WA		06/12/2025	7.250	288,297		(97)				552,000	04/14/2025
100215459	CF	VICTOR	ID		06/12/2025	7.625	359,797		(114)				545,000	04/10/2025
100215460	CF	MI WUK VILLAGE	CA		06/12/2025	7.625	276,939		(78)				339,000	04/01/2025
100215462	CF	BAKERSFIELD	CA		06/12/2025	6.750	422,887		(42)				590,000	03/26/2025
100215463	CF	HOUSTON	TX		06/12/2025	6.625	192,745		(9)				260,000	04/03/2025
100215464	CF	PHOENIX	AZ		06/12/2025	6.875	388,770		(54)				552,000	03/24/2025
100215465	CF	BAKERSFIELD	CA		06/12/2025	6.750	422,998		(26)				590,000	03/26/2025
100215466		COLUMBUS	OH		06/12/2025	6.125	389,465		163				450,000	04/07/2025
100215467	CF	LOS ALAMITOS	CA		06/12/2025	7.375	1,029,377		(386)				1,550,000	04/09/2025
100215468		LIVERMORE	CA		06/12/2025	7.500	827,729		(302)				1,262,000	04/12/2025
100215469		MURRIETA	CA		06/12/2025	7.500	681,160		(162)				775,000	03/29/2025
100215470	CF	LONG BEACH	CA		06/12/2025	6.375	372,215		46				504,000	04/11/2025
100215471	CF	RANCHO MIRAGE	CA		06/12/2025	6.875	711,378		(88)				917,000	04/01/2025
100215472	CF	ALBANY	OR		06/12/2025	7.125	721,758		(213)				980,000	04/21/2025
100215473	CF	LEHIGH ACRES	FL		06/12/2025	7.625	251,395		(106)				347,000	04/11/2025
100215474		TOMS RIVER	NJ		06/12/2025	6.990	311,412		(81)				425,000	04/07/2025
100215475	CF	OLYMPIA	WA		06/12/2025	6.990	364,692		(75)				480,000	04/18/2025
100215476	CF	GREENSBORO	GA		06/12/2025	7.625	588,177		(145)				860,000	04/14/2025
100215477		CAPE CORAL	FL		06/12/2025	6.990	408,494		(82)				540,000	04/10/2025
100215478	CF	SAN LEANDRO	CA		06/12/2025	6.990	762,325		(182)				938,000	04/11/2025
100215479	CF	CARROLLTON	TX		06/12/2025	7.125	342,611		(111)				450,000	04/03/2025
100215480	CF	FLAGSTAFF	AZ		06/12/2025	7.500	718,544		(201)				938,000	04/12/2025
100215481	CF	DES PLAINES	IL		06/12/2025	6.990	304,876		(65)				410,000	04/09/2025
100215482		HANAHAN	SC		06/12/2025	7.625	281,405		(117)				320,000	04/14/2025
100215483	CF	SYLMAR	CA		06/12/2025	6.500	548,063		13				720,000	04/12/2025
100215484	CF	LOMA LINDA	CA		06/12/2025	7.250	478,249		(134)				625,000	04/10/2025
100215485	CF	RANCHO MIRAGE	CA		06/12/2025	6.875	215,653		(32)				289,000	04/09/2025
100215486	CF	ATLANTA	GA		06/12/2025	7.375	197,595		(73)				250,000	04/04/2025
100215487	CF	RIPON	CA		06/12/2025	6.990	418,570		(91)				555,000	04/09/2025
100215488		PALM SPRINGS	CA		06/12/2025	6.875	760,905		(104)				945,000	04/07/2025
100215489	CF	SANTA CRUZ	CA		06/12/2025	7.625	800,773		(272)				1,250,000	04/16/2025
100215490		CYPRESS	TX		06/12/2025	6.500	107,789		7				405,000	04/16/2025
100215491		CAROLINA BEACH	NC		06/12/2025	7.250	523,234		(102)				610,000	04/17/2025
100215492		SUGARLOAF	CA		06/12/2025	7.500	290,642		(102)				315,000	04/18/2025
100215493		WESTMINSTER	MD		06/12/2025	5.990	233,943		104				335,000	04/15/2025
100215495	CF	FLAGSTAFF	AZ		06/12/2025	7.625	488,265		(121)				599,000	04/17/2025
100215496	CF	TEMPE	AZ		06/12/2025	6.875	305,369		(47)				410,000	04/07/2025
100215497	CF	PORTLAND	OR		06/12/2025	6.990	438,110		(105)				618,000	04/10/2025
100215498	CF	EDEN	UT		06/12/2025	7.125	732,252		(125)				906,000	04/16/2025
100215499	CF	CONYERS	GA		06/12/2025	7.125	268,471		(92)				350,000	04/18/2025
100215500	CF	ROCKVILLE	MD		06/12/2025	7.750	636,922		(217)				777,000	04/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215503		LAS CRUCES	NM		06/12/2025	6.990	185,147		(47)				280,500	04/19/2025
100215504		MILLEDGEVILLE	GA		06/12/2025	7.250	309,902		(71)				340,000	04/17/2025
100215505		ORMOND BEACH	FL		06/12/2025	7.750	343,639		(114)				400,000	04/18/2025
100215506	CF	NOBLESVILLE	IN		06/12/2025	6.125	223,048		87				315,000	04/15/2025
100215507		HAYWARD	CA		06/12/2025	6.750	1,062,044		(208)				1,400,000	04/12/2025
100215508	CF	SAN DIEGO	CA		06/12/2025	6.750	619,153		(94)				835,000	04/21/2025
100215509	CF	MADISON	WI		06/12/2025	7.125	310,680		(65)				409,000	04/21/2025
100215510	CF	MONTEREY	CA		06/12/2025	6.750	528,012		(67)				700,000	04/11/2025
100215511		PHILADELPHIA	PA		06/12/2025	7.125	283,390		(86)				380,000	04/04/2025
100215512	CF	SHEPHERD	TX		06/12/2025	6.875	193,787		(41)				255,000	04/17/2025
100215513	CF	STAUNTON	VA		06/12/2025	6.990	198,559		(53)				268,800	04/11/2025
100215514	CF	PROSPECT PARK	NJ		06/12/2025	7.250	253,731		(90)				330,000	04/09/2025
100215515		YUMA	AZ		06/12/2025	6.990	301,881		(50)				335,000	04/09/2025
100215516		CITRUS HEIGHTS	CA		06/12/2025	7.250	438,664		(152)				575,000	04/15/2025
100215517		BIRMINGHAM	AL		06/12/2025	7.750	435,364		(62)				575,000	04/16/2025
100215518	CF	PORT SAINT LUCIE	FL		06/12/2025	7.250	261,241		(85)				340,000	04/14/2025
100215519	CF	WATSONVILLE	CA		06/12/2025	7.250	511,568		(189)				710,000	04/22/2025
100215520	CF	OVIEDO	FL		06/12/2025	6.875	357,883		(59)				459,000	04/11/2025
100215521	CF	HASLET	TX		06/12/2025	6.625	234,388		(10)				295,000	04/17/2025
100215522	CF	RANCHO CORDOVA	CA		06/12/2025	6.500	416,719		13				600,000	04/08/2025
100215523		SEATTLE	WA		06/12/2025	7.875	545,097		(181)				665,000	04/15/2025
100215524		NEWARK	DE		06/12/2025	7.500	260,783		(112)				335,000	04/16/2025
100215525	CF	SCOTTSDALE	AZ		06/12/2025	7.125	742,503		(170)				979,000	04/11/2025
100215526	CF	RUNNELLS	IA		06/11/2025	7.625	421,512		(196)				625,000	04/01/2025
100215527	CF	PHILADELPHIA	PA		06/11/2025	7.250	263,399		(26)				390,000	04/01/2025
100215528	CF	WOODSTOCK	GA		06/11/2025	6.750	255,485		(8)				466,000	04/01/2025
100215529	CF	PHILADELPHIA	PA		06/11/2025	6.875	275,391		(38)				365,000	04/01/2025
100215530	CF	RICHLAND	WA		06/11/2025	7.250	482,592		(177)				850,000	04/01/2025
100215531		PHOENIX	AZ		06/11/2025	8.250	320,960		(140)				475,000	05/01/2025
100215532	CF	HARVEY	LA		06/11/2025	7.000	178,070		38				243,000	05/01/2025
100215533	CF	SIGNAL HILL	CA		06/11/2025	6.500	547,031		93				1,055,000	05/01/2025
100215534		MURPHYS	CA		06/12/2025	7.990	508,266		(217)				655,000	04/11/2025
100215535		DUNEDIN	FL		06/12/2025	7.625	589,863		(253)				760,000	04/25/2025
100215536		OAKLAND	CA		06/12/2025	7.625	537,176		(112)				670,000	04/09/2025
100215537		WEBSTER	WI		06/12/2025	7.125	515,639		(111)				830,000	04/25/2025
100215538	CF	NORMAN	OK		06/12/2025	7.875	277,363		(70)				340,000	04/24/2025
100215539	CF	INDIAN BEACH	NC		06/12/2025	7.250	729,783		(152)				1,075,000	04/21/2025
100215540	CF	CHICAGO	IL		06/12/2025	6.990	239,277		(71)				335,000	04/22/2025
100215541		THORNVILLE	OH		06/12/2025	7.125	408,151		(89)				575,000	04/15/2025
100215542	CF	COLORADO SPRINGS	CO		06/12/2025	6.750	306,323		(14)				409,000	04/25/2025
100215543	CF	MOUNT DORA	FL		06/12/2025	6.875	293,441		(53)				390,000	04/25/2025
100215544		MILLEDGEVILLE	GA		06/12/2025	7.500	282,840		(39)				375,000	03/28/2025
100215545	CF	CHATTANOOGA	TN		06/12/2025	6.750	325,183		5				409,000	04/21/2025
100215546	CF	TUCSON	AZ		06/12/2025	6.875	308,469		(63)				425,000	04/18/2025
100215547		CORPUS CHRISTI	TX		06/12/2025	7.625	262,855		(48)				325,000	03/26/2025
100215548		OCALA	FL		06/12/2025	7.615	291,615		(54)				360,000	04/18/2025
100215549		ROCKPORT	TX		06/12/2025	6.500	643,503		31				1,075,000	04/11/2025
100215550		SANDWICH	MA		06/12/2025	7.125	530,600		(76)				702,000	04/28/2025
100215551	CF	GREER	SC		06/12/2025	7.250	248,039		(50)				306,000	04/29/2025
100215552		HILTON HEAD ISLAND	SC		06/12/2025	6.990	288,577		(59)				380,000	04/30/2025
100215553	CF	APPLE RIVER	IL		06/12/2025	6.875	602,880		(69)				800,000	04/30/2025
100215554	CF	SEATTLE	WA		06/12/2025	7.625	607,597		(107)				750,000	05/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215555		SELBYVILLE	DE		06/12/2025	7.375	431,390		(83)				532,000	05/01/2025
100215556	CF	TAMARAC	FL		06/12/2025	7.625	324,588		(117)				395,000	05/02/2025
100215557	CF	LAS VEGAS	NV		06/12/2025	7.375	241,871		(79)				314,500	05/05/2025
100215558	CF	DAVENPORT	FL		06/12/2025	7.375	425,146		(81)				525,000	04/30/2025
100215559	CF	GEORGETOWN	DE		06/12/2025	6.990	242,167		(37)				320,000	05/06/2025
100215560		GARLAND	TX		06/12/2025	6.990	603,286		(25)				755,000	04/30/2025
100215561		MOREHEAD CITY	NC		06/12/2025	6.625	296,777		17				465,000	05/02/2025
100215562		MEADOWS OF DAN	VA		06/12/2025	7.750	342,049		(62)				450,000	05/23/2025
100215563	CF	LAS VEGAS	NV		06/12/2025	7.250	188,557		(20)				250,000	05/01/2025
100215564	CF	ASHEVILLE	NC		06/12/2025	7.125	401,397		(63)				530,000	05/09/2025
100215565	CF	MORRISTOWN	TN		06/12/2025	6.375	234,611		33				300,000	05/02/2025
100215566		POYNETTE	WI		06/12/2025	6.875	465,880		(59)				625,000	05/09/2025
100215567	CF	GULF BREEZE	FL		06/12/2025	7.125	254,287		(61)				355,000	05/01/2025
100215568	CF	PALM COAST	FL		06/12/2025	5.875	194,989		110				274,000	04/28/2025
100215569		NEW SMYRNA BEACH	FL		06/12/2025	7.375	293,581		(110)				408,000	04/23/2025
100215570		OLYMPIC VALLEY	CA		06/12/2025	6.624	400,118		35				630,000	04/21/2025
100215571	CF	AMERICAN FORK	UT		06/12/2025	5.990	292,234		124				405,000	04/11/2025
100215572		LAS VEGAS	NV		06/12/2025	6.375	482,097		95				615,500	04/19/2025
100215573	CF	SELBYVILLE	DE		06/12/2025	7.125	314,936		(51)				390,000	04/24/2025
100215574	CF	NORTH PORT	FL		06/12/2025	7.250	303,069		(96)				395,000	04/30/2025
100215575	CF	OJAI	CA		06/12/2025	6.750	805,605		(35)				1,200,000	05/16/2025
100215577	CF	LAS VEGAS	NV		06/12/2025	6.250	288,107		120				376,000	04/11/2025
100215578		HENDERSON	NV		06/12/2025	5.990	274,400		179				365,000	03/14/2025
100215579	CF	MOORESVILLE	NC		06/12/2025	7.125	605,761		(52)				758,000	04/25/2025
100215580		DICKINSON	ND		06/12/2025	7.490	290,480		(74)				380,000	05/03/2025
100215581		EAGLE LAKE	FL		06/12/2025	5.999	256,603		169				340,000	04/29/2025
100215582	CF	HAZELTON	ND		06/12/2025	7.125	212,575		19				270,000	04/25/2025
100215584		MYRTLE BEACH	SC		06/12/2025	7.250	454,891		(76)				565,000	05/29/2025
100215585		SPRINGDALE	AR		06/12/2025	7.250	262,276		(73)				345,000	04/29/2025
100215586	CF	FORT LAUDERDALE	FL		06/12/2025	6.990	296,223		(68)				420,000	03/28/2025
100215587	CF	GEORGETOWN	SC		06/12/2025	7.375	239,358		(79)				295,000	04/28/2025
100215588		TWIN LAKES	WI		06/12/2025	6.875	541,480		(31)				722,000	04/30/2025
100215589		BONAIRE	GA		06/12/2025	7.375	306,615		(81)				380,000	04/28/2025
100215590	CF	JACKSONS GAP	AL		06/12/2025	6.990	426,342		(55)				568,000	04/30/2025
100215591	CF	KEY WEST	FL		06/12/2025	7.000	201,377		(131)				622,000	05/01/2025
100215592		WINCHESTER	TN		06/12/2025	7.500	355,783		(106)				441,000	04/30/2025
100215593	CF	GATLINBURG	TN		06/12/2025	7.375	645,105		(137)				800,000	04/25/2025
100215594		MINONG	WI		06/12/2025	6.990	423,137		(108)				705,000	05/05/2025
100215595		PORT SAINT LUCIE	FL		06/12/2025	7.750	507,188		(138)				670,000	05/07/2025
100215597		OCALA	FL		06/12/2025	5.990	250,386		136				335,000	04/25/2025
100215598		NORTH OGDEN	UT		06/12/2025	5.875	428,817		161				640,000	04/23/2025
100215599		GAINESVILLE	FL		06/12/2025	5.990	345,266		199				460,000	04/28/2025
100215600	CF	PHOENIX	AZ		06/12/2025	5.750	348,725		336				527,000	04/22/2025
100215601	CF	CAPE CORAL	FL		06/12/2025	7.375	317,097		(95)				397,000	05/01/2025
100215603		HIAWASSEE	GA		06/12/2025	7.625	526,597		(144)				655,000	04/04/2025
100215604	CF	BRADENTON	FL		06/12/2025	6.250	473,461		114				622,000	04/24/2025
100215605		LAKE WORTH	FL		06/12/2025	7.250	272,256		(88)				390,000	04/21/2025
100215607		NORTH WILDWOOD	NJ		06/12/2025	6.875	412,166		(57)				850,000	05/01/2025
100215608	CF	WHITE STONE	VA		06/12/2025	6.750	356,067		(19)				485,000	04/28/2025
100215609	CF	SOUTH YARMOUTH	MA		06/12/2025	7.000	471,256		(60)				640,000	04/29/2025
100215610	CF	REDDING	CA		06/12/2025	5.990	342,066		199				461,000	04/23/2025
100215611	CF	WASHINGTON	UT		06/12/2025	6.250	359,981		80				515,000	04/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215612		QUEEN CREEK	AZ		06/12/2025	7.750	529,472		(212)				707,000	04/09/2025
100215613		HOLLYWOOD	FL		06/12/2025	6.990	535,778		(108)				720,000	05/05/2025
100215614		PENSACOLA	FL		06/12/2025	5.500	368,305		428				530,000	04/25/2025
100215615	CF	NAPLES	FL		06/12/2025	7.375	287,989		(104)				418,000	05/02/2025
100215616	CF	BOLIVIA	NC		06/12/2025	5.750	200,213		140				307,000	04/22/2025
100215617	CF	KISSIMMEE	FL		06/12/2025	7.250	348,525		(111)				480,000	04/28/2025
100215618	CF	GLENWOOD	AR		06/12/2025	7.375	245,954		(81)				325,000	04/30/2025
100215619	CF	POOLER	GA		06/12/2025	7.625	351,414		(102)				455,000	05/01/2025
100215620		PUNTA GORDA	FL		06/12/2025	7.875	372,053		(149)				520,000	04/30/2025
100215621	CF	ANTIOCH	TN		06/12/2025	7.500	279,182		(93)				370,000	05/05/2025
100215622		CHARLOTTE	NC		06/12/2025	7.750	314,272		(80)				415,000	05/06/2025
100215623	CF	FORSYTH	MO		06/12/2025	6.625	391,413		1				640,000	04/28/2025
100215624		CONVERSE	TX		06/12/2025	6.125	210,058		199				293,000	03/28/2025
100215625		CHINO VALLEY	AZ		06/12/2025	7.125	401,403		(71)				640,000	04/30/2025
100215626	CF	NOKOMIS	FL		06/12/2025	6.375	251,115		43				355,000	04/23/2025
100215627		PHILADELPHIA	PA		06/12/2025	6.575	405,268		20				595,000	04/14/2025
100215628	CF	EDGEWATER	FL		06/12/2025	6.375	234,214		34				335,000	04/29/2025
100215629		JUPITER	FL		06/12/2025	6.875	293,780		(29)				425,000	05/08/2025
100215630		OCEAN CITY	NJ		06/12/2025	6.625	610,840		58				855,000	04/29/2025
100215631	CF	DOUBLE SPRINGS	AL		06/12/2025	6.875	623,513		(85)				1,015,000	03/14/2025
100215632	CF	SARASOTA	FL		06/12/2025	6.375	354,342		50				490,000	05/02/2025
100215633		MYRTLE BEACH	SC		06/12/2025	7.375	363,007		(96)				531,000	04/30/2025
100215634		COCOA BEACH	FL		06/12/2025	7.250	533,844		(173)				867,000	05/06/2025
100215635	CF	BOVEY	MN		06/12/2025	7.625	300,820		(71)				422,000	04/09/2025
100215636	CF	CARRBORO	NC		06/12/2025	7.375	249,210		(70)				306,000	05/16/2025
100215637	CF	PROSPERITY	SC		06/12/2025	7.490	639,786		(158)				785,000	05/13/2025
100215638		ASHBURN	VA		06/12/2025	7.375	388,231		(64)				490,000	05/13/2025
100215639		WEATHERFORD	TX		06/12/2025	7.125	240,439		(63)				371,000	04/30/2025
100215640		FONTANA	WI		06/12/2025	7.375	352,198		(42)				755,000	04/24/2025
100215641		LAKEWOOD	WA		06/12/2025	7.499	309,533		(52)				485,000	05/22/2025
100215642		ATLANTA	GA		06/12/2025	6.750	272,619		(5)				377,000	04/30/2025
100215643	CF	BALTIMORE	MD		06/12/2025	7.375	293,541		(75)				384,000	05/14/2025
100215644		KINGSTON	OK		06/12/2025	7.375	277,132		(95)				360,000	05/09/2025
100215645		LAWRENCEVILLE	GA		06/12/2025	6.624	253,909		27				364,000	05/21/2025
100215646		PHILADELPHIA	PA		06/12/2025	6.750	269,518		(8)				370,000	05/15/2025
100215647		ADDISON	TX		06/12/2025	6.750	431,027		(19)				575,000	05/15/2025
100215648	CF	NORTH HOLLYWOOD	CA		06/13/2025	7.500	349,284		(178)				700,000	04/22/2025
100215649	CF	LOS ANGELES	CA		06/13/2025	7.375	576,758		(228)				700,000	04/22/2025
100215650	CF	WHITTIER	CA		06/13/2025	7.500	1,300,665		(563)				1,570,000	04/25/2025
100215651	CF	HESPERIA	CA		06/13/2025	7.875	421,182		(222)				525,000	04/28/2025
100215652	CF	NAPERVILLE	IL		06/13/2025	7.250	530,618		(177)				830,000	04/21/2025
100215653	CF	CANTON	GA		06/13/2025	8.375	313,429		(150)				750,000	04/28/2025
100215654	CF	PROVO	UT		06/13/2025	6.750	458,062		(27)				758,000	04/09/2025
100215655	CF	CLARK	NJ		06/13/2025	7.000	627,148		(64)				800,000	05/02/2025
100215656	CF	OGDEN	UT		06/13/2025	8.250	184,113		(90)				230,000	05/02/2025
100215657	CF	CONCORD	NH		06/13/2025	7.375	212,121		(91)				490,000	04/29/2025
100215658	CF	CASTROVILLE	CA		06/13/2025	6.875	861,671		(68)				1,252,000	04/10/2025
100215659	CF	PLANTATION	FL		06/13/2025	7.000	688,087		98				1,000,000	04/30/2025
100215660	CF	BONITA SPRINGS	FL		06/13/2025	6.875	772,278		(74)				1,285,000	05/06/2025
100215661	CF	SAN ANTONIO	TX		06/13/2025	7.500	531,066		(187)				860,000	05/02/2025
100215662	CF	SACRAMENTO	CA		06/13/2025	7.875	346,849		(176)				685,000	05/02/2025
100215663	CF	HOUSTON	TX		06/13/2025	7.250	142,312		(5)				190,000	04/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215664		ATLANTA	GA		06/13/2025	7.125	74,029		(45)				225,000	04/29/2025
100215665	CF	DENVER	CO		06/13/2025	7.125	1,060,630		(285)				1,303,000	04/28/2025
100215666	CF	VENICE	FL		06/13/2025	7.000	627,723		(123)				900,000	05/12/2025
100215667	CF	LAWRENCE	KS		06/13/2025	7.875	200,795		(102)				260,000	05/12/2025
100215669		ORLANDO	FL		06/13/2025	6.875	206,352		(11)				330,000	05/06/2025
100215670		MILL VALLEY	CA		06/13/2025	7.375	1,112,636		(179)				1,350,000	04/30/2025
100215671	CF	AURORA	CO		06/13/2025	7.125	560,781		(151)				688,000	05/05/2025
100215672	CF	PHOENIX	AZ		06/13/2025	7.750	539,849		(176)				690,000	04/16/2025
100215673	CF	HENRICO	VA		06/13/2025	7.500	448,824		(87)				590,000	04/09/2025
100215674	CF	ONTARIO	CA		06/13/2025	8.000	646,633		(240)				770,000	05/05/2025
100215675	CF	CONROE	TX		06/13/2025	6.875	502,025		(51)				1,150,000	05/05/2025
100215677	CF	FRESNO	CA		06/13/2025	6.875	279,703		990				409,000	04/25/2025
100215678	CF	MC LEAN	VA		06/13/2025	7.625	1,023,319		(404)				1,320,000	05/02/2025
100215679	CF	KISSIMMEE	FL		06/13/2025	7.375	308,566		(138)				610,000	04/25/2025
100215680		EUREKA	MO		06/13/2025	8.125	353,766		(44)				460,000	04/25/2025
100215682		EUREKA	MO		06/13/2025	7.875	363,552		(37)				475,000	04/25/2025
100215683		SALT LAKE CITY	UT		06/13/2025	6.625	560,916		14				1,155,000	04/16/2025
100215684		HOMESTEAD	FL		06/13/2025	7.500	355,876		(154)				457,000	03/26/2025
100215685	CF	COVINA	CA		06/13/2025	7.875	628,196		(253)				775,000	04/28/2025
100215686		HAVERHILL	MA		06/13/2025	7.490	321,595		(32)				402,000	04/15/2025
100215687	CF	INDIANAPOLIS	IN		06/13/2025	7.000	292,843		(37)				415,000	04/01/2025
100215688		CHARLOTTE	NC		06/13/2025	7.500	283,189		(59)				372,000	04/22/2025
100215689	CF	LOS ANGELES	CA		06/13/2025	6.750	632,716		65				1,070,000	03/31/2025
100215690		MONTCLAIR	NJ		06/13/2025	7.500	460,212		(134)				1,300,000	04/17/2025
100215691		SHERRILLS FORD	NC		06/13/2025	8.250	188,173		(92)				245,000	04/14/2025
100215692		YULEE	FL		06/13/2025	7.875	276,977		(125)				333,000	04/24/2025
100215693	CF	THIELLS	NY		06/13/2025	7.000	394,391		(2)				795,000	04/03/2025
100215694		PHOENIX	AZ		06/13/2025	7.250	191,204		12				405,000	05/06/2025
100215695		GARDEN GROVE	CA		06/13/2025	7.250	570,281		(204)				955,000	04/23/2025
100215696	CF	MONROE	NY		06/13/2025	7.375	763,614		(189)				1,050,000	04/07/2025
100215697	CF	JURUPA VALLEY	CA		06/13/2025	7.125	963,997		(211)				1,300,000	04/17/2025
100215698	CF	WOODSTOCK	NY		06/13/2025	7.750	577,344		(222)				700,000	04/23/2025
100215699	CF	PHOENIX	AZ		06/13/2025	6.875	1,117,326		74				1,409,000	05/01/2025
100215700	CF	NEWPORT BEACH	CA		06/13/2025	6.999	299,704		(65)				950,000	04/29/2025
100215701		AUSTIN	TX		06/13/2025	8.375	2,166,463		(762)				2,625,000	03/25/2025
100215702	CF	PORTLAND	OR		06/13/2025	7.125	390,232		(78)				485,000	04/15/2025
100215703	CF	CORCORAN	CA		06/13/2025	6.875	172,950		(9)				340,000	04/21/2025
100215704	CF	RENO	NV		06/13/2025	6.750	857,372		(4)				1,080,000	04/17/2025
100215705		PEORIA	AZ		06/13/2025	7.875	217,327		(66)				265,000	04/22/2025
100215706	CF	MURFREESBORO	TN		06/13/2025	7.625	414,210		(85)				544,000	04/10/2025
100215707		BALTIMORE	MD		06/13/2025	7.625	125,021		(19)				208,000	04/22/2025
100215708		CLARKSVILLE	TN		06/13/2025	7.750	210,159		(19)				275,000	04/22/2025
100215709		SACRAMENTO	CA		06/13/2025	6.750	390,678		75				810,000	04/24/2025
100215710	CF	ANAHEIM	CA		06/13/2025	7.500	379,994		(129)				1,355,000	04/22/2025
100215711	CF	MIAMI	FL		06/13/2025	7.750	276,453		(138)				520,000	04/24/2025
100215712	CF	BIXBY	OK		06/13/2025	8.500	151,807		(37)				198,000	04/29/2025
100215713	CF	LAKE HAVASU CITY	AZ		06/13/2025	7.125	1,952,155		(109)				2,700,000	04/22/2025
100215714	CF	NORTH PORT	FL		06/13/2025	7.125	242,863		(43)				343,000	05/06/2025
100215715	CF	OCEANSIDE	CA		06/13/2025	7.250	1,054,282		(260)				1,295,000	04/16/2025
100215716		LOGAN	OH		06/13/2025	7.875	123,419		(41)				150,000	04/28/2025
100215717		ORLANDO	FL		06/13/2025	7.375	416,562		(66)				515,000	05/13/2025
100215718	CF	PEORIA	AZ		06/13/2025	7.375	191,095		(78)				550,000	04/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215719	CF	PHOENIX	AZ		06/13/2025	6.999	329,208		(32)				420,000	04/23/2025
100215720		WINTER GARDEN	FL		06/13/2025	8.000	155,554		(32)				250,000	04/28/2025
100215721	CF	TAMPA	FL		06/13/2025	7.875	115,039		(58)				400,000	05/12/2025
100215723	CF	LAKELAND	FL		06/13/2025	6.999	162,400		17				235,000	05/15/2025
100215725	CF	KATY	TX		06/12/2025	7.990	270,938		(91)				334,000	04/14/2025
100215726		SOUTHPORT	NC		06/12/2025	6.990	334,818		(84)				550,000	03/31/2025
100215727		LAS VEGAS	NV		06/12/2025	7.875	271,151		(72)				355,000	02/26/2025
100215728	CF	RALEIGH	NC		06/12/2025	6.990	257,181		(54)				341,100	04/21/2025
100215729	CF	MOUNT DESERT	ME		06/12/2025	7.375	368,256		(81)				485,000	02/18/2025
100215730		TARZANA	CA		06/12/2025	7.250	818,161		(325)				1,700,000	04/25/2025
100215731	CF	MARYSVILLE	CA		06/12/2025	7.750	249,044		(102)				370,000	02/12/2025
100215732	CF	PORT SAINT LUCIE	FL		06/12/2025	7.250	281,641		(123)				600,000	04/30/2025
100215733	CF	DOUGLASVILLE	GA		06/12/2025	7.250	289,560		(77)				390,000	02/27/2025
100215734		KATY	TX		06/12/2025	7.990	259,702		(75)				305,000	03/04/2025
100215735	CF	SALINAS	CA		06/12/2025	7.250	507,632		(102)				670,000	02/25/2025
100215736	CF	JEFFERSON	GA		06/12/2025	5.990	278,260		184				406,000	01/16/2025
100215737	CF	PALM COAST	FL		06/12/2025	6.500	247,802		15				355,000	03/12/2025
100215738	CF	MENIFEE	CA		06/12/2025	5.990	485,063		330				645,000	02/20/2025
100215739	CF	DACULA	GA		06/12/2025	6.990	357,694						470,000	03/07/2025
100215740	CF	FRISCO	TX		06/12/2025	7.250	481,965		(22)				690,000	03/28/2025
100215742	CF	PLYMOUTH	MN		06/12/2025	6.750	238,934		(45)				395,000	04/15/2025
100215743	CF	LOCKLAND	OH		06/12/2025	7.625	209,868		(89)				300,000	03/12/2025
100215744	CF	DORAL	FL		06/12/2025	6.990	277,089		(68)				400,000	04/15/2025
100215745		ATHENS	GA		06/12/2025	6.875	279,405		(32)				375,000	04/02/2025
100215746		CHICAGO	IL		06/12/2025	7.375	420,399		(121)				630,000	03/27/2025
100215747	CF	OAKHURST	CA		06/12/2025	6.750	354,604		40				450,000	04/21/2025
100215749	CF	COLORADO SPRINGS	CO		06/12/2025	7.375	205,167		(12)				274,000	02/28/2025
100215752		PRINCETON	TX		06/12/2025	6.750	287,988		(21)				421,000	04/22/2025
100215753	CF	CARROLL	NH		06/12/2025	6.875	391,705		(84)				760,000	04/21/2025
100215754	CF	WOBURN	MA		06/12/2025	6.875	226,352		(41)				305,000	04/09/2025
100215755	CF	RICHMOND	VA		06/12/2025	7.250	231,574		(47)				320,000	04/04/2025
100215756	CF	POCONO LAKE	PA		06/12/2025	7.375	284,154		(112)				465,000	04/21/2025
100215757	CF	QUEEN CREEK	AZ		06/12/2025	7.250	358,033		(92)				478,000	04/22/2025
100215758		CAPE CORAL	FL		06/12/2025	6.875	246,094		(2)				330,000	03/12/2025
100215759	CF	WIND LAKE	WI		06/12/2025	6.875	322,019		(46)				460,000	04/21/2025
100215760	CF	PRINCETON	TX		06/12/2025	6.875	201,892		(34)				275,000	04/14/2025
100215762	CF	NEW HAVEN	CT		06/12/2025	6.990	242,603		(47)				320,000	04/10/2025
100215763	CF	MORGANTON	GA		06/12/2025	6.990	530,459		(102)				715,000	04/16/2025
100215764	CF	FRISCO	TX		06/12/2025	6.375	360,332		22				537,000	04/18/2025
100215765	CF	MYRTLE BEACH	SC		06/12/2025	7.125	283,911		(114)				456,000	04/16/2025
100215767	CF	N TOPSAIL BEACH	NC		06/12/2025	7.125	449,837		(110)				599,000	03/13/2025
100215768		SAN DIEGO	CA		06/12/2025	6.990	478,233		(106)				678,000	03/06/2025
100215769	CF	CHARLESTON	SC		06/12/2025	6.875	676,778		(75)				940,000	03/21/2025
100215770	CF	LUBBOCK	TX		06/12/2025	7.250	266,449		(68)				375,000	04/25/2025
100215771	CF	RICHMOND HILL	GA		06/12/2025	7.125	482,368		(80)				645,000	04/24/2025
100215772	CF	FITCHBURG	MA		06/12/2025	7.124	385,926		(69)				512,000	03/25/2025
100215773	CF	DRIPPING SPRINGS	TX		06/12/2025	6.990	627,631		(58)				850,000	04/29/2025
100215774	CF	CAMP CONNELL	CA		06/12/2025	6.625	518,288		(68)				860,000	04/18/2025
100215776	CF	NEWPORT NEWS	VA		06/12/2025	7.750	244,595		(66)				303,000	03/25/2025
100215777	CF	AWENDAW	SC		06/12/2025	6.990	624,992		(156)				880,000	03/31/2025
100215778	CF	CONROE	TX		06/12/2025	7.500	307,588		(56)				394,000	04/22/2025
100215779	CF	OCEAN ISLE BEACH	NC		06/12/2025	7.125	352,647		(72)				480,000	03/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215780	CF	AMMON	ID		06/12/2025	7.375	287,953		(47)				400,000	04/01/2025
100215781		CHICAGO	IL		06/12/2025	7.125	555,247		(88)				830,000	03/31/2025
100215782	CF	KAILUA KONA	HI		06/12/2025	7.125	842,181		(183)				1,200,000	03/27/2025
100215783	CF	PALM COAST	FL		06/12/2025	6.625	242,424		(5)				325,000	03/21/2025
100215784		MONROE	NC		06/12/2025	7.625	256,498		(75)				343,000	03/05/2025
100215785	CF	YORKVILLE	IL		06/12/2025	6.625	215,524		6				295,000	03/28/2025
100215786	CF	FRANKLIN	TN		06/12/2025	6.990	446,902		(181)				760,000	03/31/2025
100215787	CF	KNOXVILLE	TN		06/12/2025	7.125	211,909		(44)				305,000	04/23/2025
100215788	CF	MOUNT AIRY	MD		06/12/2025	7.000	339,854		(30)				485,000	03/18/2025
100215789	CF	GLENDALE	AZ		06/12/2025	7.625	244,834		(71)				320,000	03/27/2025
100215790	CF	POCONO LAKE	PA		06/12/2025	7.374	380,414		(133)				514,000	03/28/2025
100215791	CF	WORCESTER	MA		06/12/2025	7.125	568,696		(115)				750,000	03/27/2025
100215793	CF	YORK	ME		06/12/2025	7.375	497,832		(148)				710,000	04/25/2025
100215794	CF	MONTEREY PARK	CA		06/12/2025	6.500	455,709		(32)				850,000	04/25/2025
100215795	CF	LAWRENCEVILLE	GA		06/12/2025	7.125	541,827		(61)				760,000	03/28/2025
100215796	CF	CHICAGO	IL		06/12/2025	6.990	653,185		(96)				865,000	04/02/2025
100215797	CF	JENSEN BEACH	FL		06/12/2025	6.875	513,411		(76)				690,000	04/11/2025
100215798	CF	LEXINGTON	MA		06/12/2025	6.990	711,871		42				935,000	03/31/2025
100215799	CF	HOBOKEN	NJ		06/12/2025	6.750	354,985		(14)				475,000	03/28/2025
100215800		NEW BEDFORD	MA		06/12/2025	7.125	422,636		(62)				600,000	03/28/2025
100215801	CF	LAWRENCEVILLE	GA		06/12/2025	6.000	282,636		72				435,000	03/28/2025
100215802	CF	ARCADIA	CA		06/12/2025	7.000	1,274,143		(269)				1,800,000	03/28/2025
100215803	CF	ANTIOCH	CA		06/12/2025	6.990	409,784		(77)				580,000	03/28/2025
100215804		NEW HAVEN	CT		06/12/2025	7.625	321,682		(53)				425,000	03/31/2025
100215805		FORT LAUDERDALE	FL		06/12/2025	6.875	228,185		(53)				340,000	04/02/2025
100215806		BULLHEAD CITY	AZ		06/12/2025	6.500	232,166		110				270,000	03/29/2025
100215807	CF	ARLINGTON	TN		06/12/2025	6.490	383,571		(3)				525,000	03/31/2025
100215808	CF	HEMET	CA		06/12/2025	6.990	354,393		(68)				500,000	03/18/2025
100215809	CF	BREINIGSVILLE	PA		06/12/2025	6.875	210,562		(41)				285,000	04/30/2025
100215810		ONTARIO	CA		06/12/2025	6.990	480,768		(64)				665,000	03/31/2025
100215811	CF	BETHEL	ME		06/12/2025	7.000	302,788		(123)				498,000	04/04/2025
100215812		ONTARIO	CA		06/12/2025	6.990	477,939		(57)				665,000	03/31/2025
100215813	CF	ALBUQUERQUE	NM		06/12/2025	7.625	221,300		(101)				347,000	03/28/2025
100215815	CF	CYPRESS	TX		06/12/2025	6.625	224,402		(9)				320,000	04/04/2025
100215816	CF	GARDEN GROVE	CA		06/12/2025	7.125	1,353,982		(236)				1,790,000	03/27/2025
100215817	CF	RICHMOND	VA		06/12/2025	7.125	323,009		(71)				425,000	04/04/2025
100215818	CF	JARRELL	TX		06/12/2025	7.000	207,896		(35)				275,000	03/13/2025
100215819		OAK ISLAND	NC		06/12/2025	7.490	374,587		(146)				485,500	03/28/2025
100215820	CF	LAKEWOOD	NJ		06/12/2025	6.750	501,082		(73)				1,020,000	04/10/2025
100215821	CF	APEX	NC		06/12/2025	6.990	533,712		(55)				754,000	03/27/2025
100215822		SEATTLE	WA		06/12/2025	7.000	476,939		(91)				630,000	03/31/2025
100215823		SEATTLE	WA		06/12/2025	7.000	476,939		(91)				630,000	03/31/2025
100215824	CF	LACONIA	NH		06/12/2025	6.500	425,812		(43)				1,450,000	04/03/2025
100215825	CF	JASPER	GA		06/12/2025	6.875	511,664		(152)				773,000	04/02/2025
100215826	CF	WELLINGTON	NV		06/12/2025	6.990	399,797		(121)				560,000	03/27/2025
100215827	CF	MANSFIELD	TX		06/12/2025	6.125	379,365		190				520,000	03/26/2025
100215828	CF	SAINT CHARLES	MO		06/12/2025	6.990	255,449		(25)				340,000	03/31/2025
100215829	CF	TUCSON	AZ		06/12/2025	7.500	251,145		(85)				350,000	04/08/2025
100215830		PROVINCETOWN	MA		06/12/2025	7.625	747,793		(47)				885,000	04/11/2025
100215831	CF	BEND	OR		06/12/2025	7.500	399,418		(88)				525,000	04/16/2025
100215834	CF	WARSAW	IN		06/12/2025	7.625	209,783		(94)				275,000	04/15/2025
100215835	CF	SUNRISE BEACH	MO		06/12/2025	6.625	266,483		(48)				675,000	03/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215836	CF	CARY	NC		06/12/2025	6.990	462,957		(51)				645,000	04/11/2025
100215837		OCALA	FL		06/12/2025	7.490	223,531		(42)				260,000	04/11/2025
100215838	CF	CHEYENNE	WY		06/12/2025	7.625	317,338		(68)				391,000	04/25/2025
100215839	CF	CHANHASSEN	MN		06/12/2025	6.624	279,320		(7)				398,000	04/28/2025
100215840	CF	CINCINNATI	OH		06/12/2025	6.990	352,509		(54)				500,000	04/11/2025
100215841	CF	WINOOSKI	VT		06/12/2025	7.000	564,646		(63)				760,000	04/15/2025
100215842	CF	LAS VEGAS	NV		06/12/2025	6.875	206,739		(22)				300,000	04/10/2025
100215843	CF	SUNRISE	FL		06/12/2025	7.000	282,339		(57)				400,000	04/07/2025
100215844	CF	AURORA	IL		06/12/2025	7.125	169,852		(77)				320,000	04/25/2025
100215845	CF	NOKOMIS	FL		06/12/2025	6.250	221,148		30				300,000	04/16/2025
100215846	CF	SANTAQUIN	UT		06/12/2025	6.875	382,369		20				515,000	04/18/2025
100215847	CF	MANTECA	CA		06/12/2025	6.875	482,871		(68)				640,000	04/10/2025
100215848		TAFTON	PA		06/12/2025	7.490	405,841		(46)				475,000	04/28/2025
100215849	CF	FOLSOM	CA		06/12/2025	6.875	548,853		(101)				777,000	04/16/2025
100215850	CF	AURORA	IL		06/12/2025	7.875	312,000		(69)				391,000	04/23/2025
100215851	CF	CHARLOTTE	NC		06/12/2025	6.500	301,549		50				428,000	04/17/2025
100215852	CF	BLACKSBURG	VA		06/12/2025	6.990	249,098		(67)				355,000	04/23/2025
100215853		MIDDLETOWN	DE		06/12/2025	7.125	311,261		(94)				452,000	04/10/2025
100215854	CF	SOUTH LAKE TAHOE	CA		06/12/2025	6.750	647,120		(44)				863,000	04/18/2025
100215855	CF	SHARON	MA		06/12/2025	6.624	511,780		(8)				750,000	04/11/2025
100215856	CF	CHARLOTTE	NC		06/12/2025	6.750	336,560		(29)				460,000	04/22/2025
100215857	CF	SPRINGFIELD	VA		06/12/2025	6.990	391,078		(35)				550,000	05/02/2025
100215858	CF	HOLLY SPRINGS	NC		06/12/2025	6.375	342,822		20				504,000	04/17/2025
100215859	CF	MEMPHIS	TN		06/12/2025	6.750	399,428		(22)				560,000	04/21/2025
100215860	CF	SHENANDOAH	VA		06/12/2025	7.125	231,280		(67)				305,000	04/24/2025
100215861	CF	RIVERDALE	GA		06/12/2025	7.125	219,275		(62)				320,000	04/28/2025
100215862	CF	KENNESAW	GA		06/12/2025	6.990	217,934		(9)				277,000	04/11/2025
100215863	CF	ATLANTA	GA		06/12/2025	6.250	346,181		45				510,000	04/25/2025
100215864	CF	SWEDESBORO	NJ		06/12/2025	7.625	241,272		(90)				335,000	04/22/2025
100215865		CHESTERFIELD	VA		06/12/2025	7.500	233,353		(42)				299,000	04/22/2025
100215866	CF	MELROSE	MA		06/12/2025	6.990	649,114		(95)				860,000	04/25/2025
100215867	CF	WINTER PARK	CO		06/12/2025	6.750	674,865		(47)				902,000	04/28/2025
100215868	CF	PANAMA CITY BEACH	FL		06/12/2025	6.625	235,928		(16)				320,000	04/25/2025
100215869	CF	CHARLOTTE	NC		06/12/2025	6.875	349,353		(40)				474,000	04/28/2025
100215870		CHICAGO	IL		06/12/2025	7.125	558,827		(87)				792,000	04/17/2025
100215871	CF	LAKE HAVASU CITY	AZ		06/12/2025	6.875	462,713		(52)				637,000	04/17/2025
100215872	CF	HOWELL	NJ		06/12/2025	6.990	547,039		(48)				780,000	04/28/2025
100215873	CF	NATICK	MA		06/12/2025	6.250	543,054		106				740,000	04/22/2025
100215874	CF	SCOTTSDALE	AZ		06/12/2025	6.875	610,381		(31)				835,000	04/10/2025
100215875	CF	BRYAN	TX		06/12/2025	6.490	227,216						308,000	04/25/2025
100215876	CF	FRONT ROYAL	VA		06/12/2025	7.500	229,015		(94)				296,000	04/29/2025
100215877	CF	BELLA VISTA	AR		06/12/2025	6.990	204,081		(50)				268,000	04/17/2025
100215878	CF	RENO	NV		06/12/2025	6.990	402,857		(77)				539,000	03/27/2025
100215879	CF	OMAHA	NE		06/12/2025	6.990	236,645		(57)				313,000	04/28/2025
100215880	CF	DURHAM	NC		06/12/2025	7.500	271,863		(95)				355,000	04/29/2025
100215881	CF	EMIGRANT GAP	CA		06/12/2025	6.875	320,558		(65)				495,000	04/28/2025
100215882	CF	GUNTERSVILLE	AL		06/12/2025	6.875	219,051		(43)				293,000	04/29/2025
100215883	CF	HAMPSTEAD	NC		06/12/2025	6.750	448,610		(25)				600,000	04/25/2025
100215884	CF	MELISSA	TX		06/12/2025	6.625	269,354		(17)				360,000	04/30/2025
100215885	CF	LAS VEGAS	NV		06/12/2025	7.500	288,908		(78)				405,000	04/07/2025
100215886	CF	CONCORD	NC		06/12/2025	6.625	253,485		(9)				350,000	04/28/2025
100215887	CF	TUSTIN	CA		06/12/2025	7.000	623,345		(151)				950,000	04/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215888		OXFORD	FL		06/12/2025	7.490	293,956		(39)				390,000	02/06/2025
100215889	CF	CALABASAS	CA		06/16/2025	7.750	5,543,577		(152)				7,400,000	04/18/2025
100215890	CF	PROVIDENCE	RI		06/16/2025	7.124	108,801		(14)				619,000	05/28/2025
100215891		MONTGOMERY	TX		06/16/2025	7.874	999,952		(471)				1,198,000	05/07/2025
100215892	CF	PALM COAST	FL		06/16/2025	7.749	155,868		(69)				245,000	05/13/2025
100215893	CF	PLANTATION	FL		06/16/2025	7.750	415,936		(197)				1,071,000	05/28/2025
100215894	CF	CHARLOTTESVILLE	VA		06/16/2025	7.250	279,834		(122)				490,000	05/21/2025
100215895	CF	ARCADIA	CA		06/16/2025	6.875	1,091,141		(281)				1,428,000	04/29/2025
100215896	CF	ROTONDA WEST	FL		06/16/2025	7.375	189,220		(74)				283,000	04/28/2025
100215897		TRENTON	NJ		06/16/2025	7.875	187,119		(38)				250,000	05/29/2025
100215898	CF	ENCINO	CA		06/16/2025	7.125	1,291,829		(254)				1,705,000	04/21/2025
100215899	CF	LAS VEGAS	NV		06/16/2025	6.875	458,667		(20)				570,000	04/24/2025
100215900	CF	PASSAIC	NJ		06/16/2025	7.125	267,911		(104)				600,000	04/17/2025
100215901	CF	SCOTTSDALE	AZ		06/16/2025	8.250	2,824,495		(1,342)				4,500,000	05/19/2025
100215902	CF	SHERMAN OAKS	CA		06/16/2025	7.490	1,327,987		(682)				1,800,000	04/17/2025
100215903	CF	HOBOKEN	NJ		06/16/2025	7.499	399,380		(199)				675,000	05/09/2025
100215904	CF	BRENTWOOD	TN		06/16/2025	6.875	3,564,095		(172)				9,400,000	04/25/2025
100215905		ANSONIA	CT		06/16/2025	7.999	363,819		(174)				420,000	05/02/2025
100215906	CF	SUMMERFIELD	FL		06/16/2025	7.875	217,254		(109)				275,000	05/09/2025
100215907	CF	LOS ANGELES	CA		06/16/2025	7.624	675,777		(70)				840,000	05/07/2025
100215908	CF	PETALUMA	CA		06/17/2025	6.990	106,625		(19)				905,000	04/21/2025
100215909		SAN JOSE	CA		06/17/2025	7.990	975,940		(367)				1,265,000	04/08/2025
100215910		DUARTE	CA		06/17/2025	7.750	583,365		(169)				772,500	04/02/2025
100215911		LOS ANGELES	CA		06/17/2025	7.250	688,765		(108)				910,000	03/28/2025
100215912		WEST COVINA	CA		06/17/2025	7.750	713,817		(212)				820,000	03/31/2025
100215913	CF	LIVERMORE	CA		06/17/2025	6.990	941,499		(191)				1,250,000	04/24/2025
100215914		READING	PA		06/17/2025	7.490	195,946		(8)				292,000	04/22/2025
100215915	CF	WEST COVINA	CA		06/17/2025	7.125	1,023,940		(230)				1,260,000	04/07/2025
100215916		PALMDALE	CA		06/17/2025	6.990	460,520		(75)				570,000	04/22/2025
100215917		LITCHFIELD PARK	AZ		06/17/2025	8.125	312,150		(128)				430,000	04/03/2025
100215918	CF	MONROVIA	CA		06/17/2025	7.625	1,007,140		(389)				1,300,000	04/17/2025
100215919		PALMDALE	CA		06/17/2025	8.375	358,904		(169)				458,000	03/27/2025
100215920	CF	WINTER GARDEN	FL		06/17/2025	6.990	466,914		(39)				582,000	04/25/2025
100215921		NATIONAL CITY	CA		06/17/2025	7.490	1,100,082		(265)				1,440,000	04/16/2025
100215922		SILVER SPRING	MD		06/17/2025	6.990	196,790		27				360,000	05/16/2025
100215923		BALDWIN	NY		06/17/2025	6.875	360,815		150				550,000	03/26/2025
100215924		RIVERSIDE	CA		06/17/2025	7.490	520,760		(196)				595,000	04/15/2025
100215925	CF	ATLANTA	GA		06/17/2025	7.125	312,842		21				422,000	03/27/2025
100215926		DAYTONA BEACH	FL		06/17/2025	7.250	206,907		(9)				259,000	03/26/2025
100215928	CF	CASA GRANDE	AZ		06/17/2025	7.375	163,123		(29)				215,000	04/29/2025
100215929		ENCINITAS	CA		06/17/2025	7.750	994,316		(406)				1,230,000	04/11/2025
100215930	CF	PALMDALE	CA		06/17/2025	7.490	542,704		(229)				660,000	05/05/2025
100215931		DESERT HOT SPRINGS	CA		06/17/2025	7.375	511,167		(160)				665,000	04/14/2025
100215932	CF	MESQUITE	TX		06/17/2025	7.000	255,668		20				346,000	04/21/2025
100215933		LOS ANGELES	CA		06/17/2025	7.750	485,545		(245)				785,000	03/31/2025
100215934	CF	SAN TAN VALLEY	AZ		07/11/2025	7.750	504,168		(188)				609,000	06/11/2025
100215935	CF	DAVIE	FL		07/11/2025	7.500	118,504		(48)				190,000	06/06/2025
100215936	CF	PARADISE VALLEY	AZ		07/11/2025	7.375	3,551,366		(1,118)				4,775,000	06/06/2025
100215939	CF	TEMECULA	CA		07/11/2025	7.500	1,052,603		(269)				1,215,000	06/09/2025
100215940	CF	SAN ANTONIO	TX		07/11/2025	8.000	158,151		(68)				216,000	05/19/2025
100215942	CF	AURORA	OH		07/11/2025	7.875	599,007		(127)				696,000	06/17/2025
100215943	CF	SOUTHFIELD	MI		07/11/2025	7.875	179,067		(76)				245,000	06/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100215944	CF	IGO	CA		07/11/2025	7.875	260,085		(114)				360,000	06/10/2025
100215945	CF	EAST PALO ALTO	CA		07/11/2025	7.375	885,556		(284)				1,315,000	06/20/2025
100215946	CF	FRANKLIN PARK	IL		07/11/2025	7.625	228,957		(92)				315,000	06/02/2025
100215949	CF	PHILADELPHIA	PA		07/11/2025	7.875	203,522		(76)				280,000	06/05/2025
100215950	CF	CLIFTON	NJ		07/11/2025	7.875	386,213		(112)				621,000	06/10/2025
100215952	CF	GARY	IN		07/11/2025	7.750	116,582		(41)				153,000	06/13/2025
100215953	CF	CARROLLTON	TX		07/11/2025	7.625	308,162		(132)				401,000	06/09/2025
100215955	CF	WILMINGTON	NC		07/11/2025	7.875	199,364		(87)				272,500	06/20/2025
100215958	CF	FRESNO	CA		07/11/2025	7.750	354,445		(97)				435,000	06/16/2025
100215959	CF	SAN ANTONIO	TX		07/11/2025	8.000	150,097		(65)				205,000	05/19/2025
100215962	CF	FRISCO	TX		07/11/2025	7.375	1,484,047		(468)				2,100,000	06/02/2025
100215964	CF	CENTRAL	SC		07/11/2025	7.250	315,033		(270)				709,000	06/06/2025
100215965	CF	LAGUNA HILLS	CA		07/11/2025	6.750	2,003,614		(101)				2,960,000	06/13/2025
100215967	CF	INDIAN HEAD PARK	IL		07/11/2025	7.500	302,460		(101)				375,000	06/09/2025
100215969	CF	RICHMOND	TX		07/11/2025	7.875	374,791		(165)				450,000	06/03/2025
100215971	CF	BONITA SPRINGS	FL		07/11/2025	7.875	559,866		(184)				640,000	06/20/2025
100215974	CF	AGOURA HILLS	CA		07/11/2025	7.625	3,108,249		(1,128)				4,300,000	06/09/2025
100215975	CF	HOUSTON	TX		07/11/2025	9.000	172,743		(73)				200,000	06/13/2025
100215977	CF	POINCIANA	FL		07/11/2025	7.000	99,583						150,000	05/21/2025
100215978	CF	HERRIMAN	UT		07/11/2025	7.125	522,277		(37)				800,000	06/13/2025
100215981	CF	BONITA SPRINGS	FL		07/11/2025	7.750	1,577,394		(576)				2,100,000	06/06/2025
100215982	CF	KLAMATH FALLS	OR		07/11/2025	7.375	155,226		(55)				255,000	06/20/2025
100215985	CF	PLACENTIA	CA		07/11/2025	8.000	1,334,124		(525)				1,602,000	06/24/2025
100215986	CF	MOORESVILLE	NC		07/11/2025	7.750	551,465		(97)				679,000	06/10/2025
100215987	CF	PALMER	AK		07/11/2025	7.000	267,439		1				370,000	06/03/2025
100215991	CF	NORTH MIAMI BEACH	FL		07/11/2025	7.625	387,985		(129)				488,000	06/11/2025
100215992	CF	NORTH WALES	PA		07/11/2025	7.750	188,377		(84)				285,000	06/10/2025
100215993	CF	FORT WORTH	TX		07/11/2025	7.000	256,877		(22)				320,000	06/13/2025
100215994	CF	ORLANDO	FL		07/11/2025	7.125	140,395		(30)				232,000	05/21/2025
100215995	CF	MERCED	CA		07/11/2025	7.750	153,841		(68)				300,000	06/13/2025
100215996	CF	STOCKTON	CA		07/11/2025	7.125	127,551		(29)				400,000	06/10/2025
100215997	CF	JONESBORO	AR		07/11/2025	8.250	158,045		(69)				180,000	06/06/2025
100215998	CF	BERKELEY	CA		07/11/2025	7.375	352,512		(112)				735,000	06/10/2025
100215999	CF	CROCKETT	CA		07/11/2025	7.750	567,203		(166)				650,000	06/11/2025
100216002	CF	ATASCADERO	CA		07/11/2025	7.750	616,214		(264)				875,000	06/10/2025
100216003	CF	WHITTIER	CA		07/11/2025	8.625	537,934		(216)				685,000	06/11/2025
100216004	CF	HARBOR CITY	CA		07/11/2025	7.000	973,212		(161)				1,225,000	06/16/2025
100216005	CF	MIAMI	FL		07/11/2025	7.125	944,236		(68)				1,195,000	06/09/2025
100216006	CF	WALNUT CREEK	CA		07/11/2025	7.375	376,080		(128)				455,000	06/13/2025
100216007	CF	FELTON	DE		07/11/2025	7.375	306,257		(121)				550,000	06/13/2025
100216009	CF	HAYWARD	CA		07/11/2025	7.000	865,217		(179)				1,300,000	06/12/2025
100216010	CF	WINTER SPRINGS	FL		07/11/2025	7.375	113,257		(15)				150,000	05/21/2025
100216011	CF	SAN ANTONIO	TX		07/11/2025	7.000	792,038		38				1,000,000	06/17/2025
100216012	CF	WEST PALM BEACH	FL		07/11/2025	6.875	1,513,485		(254)				3,740,000	06/06/2025
100216013	CF	ARLINGTON	TX		07/11/2025	7.375	221,660		(61)				270,000	06/06/2025
100216015	CF	SANTA ANA	CA		07/11/2025	7.500	1,633,552		(557)				1,975,000	06/12/2025
100216016	CF	HOLLYWOOD	FL		07/11/2025	7.375	652,029		(213)				915,000	06/10/2025
100216017	CF	ROYAL PALM BEACH	FL		07/11/2025	7.500	416,856		(141)				545,000	06/12/2025
100216018	CF	BURLINGAME	CA		07/11/2025	7.000	2,028,642		(444)				3,350,000	06/12/2025
100216021	CF	GRAND PRAIRIE	TX		07/11/2025	7.375	332,010		(132)				575,000	06/16/2025
100216023	CF	PULLMAN	WA		06/17/2025	6.990	363,777		4				493,000	01/30/2025
100216024	CF	CANTON	GA		06/17/2025	7.500	617,475		(256)				755,000	05/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216025	CF	MIAMI	FL		06/17/2025	7.250	821,014		(279)				1,066,000	05/08/2025
100216026	CF	LOS ANGELES	CA		06/17/2025	6.875	2,390,598		(201)				3,050,000	04/17/2025
100216027	CF	PORTLAND	OR		06/17/2025	7.250	442,800		(37)				660,000	05/06/2025
100216029	CF	COVE	TX		06/17/2025	7.125	247,521		(98)				410,000	04/21/2025
100216030	CF	BLOOMFIELD	NJ		06/17/2025	6.875	461,078		24				710,000	05/12/2025
100216031	CF	SOUTH JORDAN	UT		06/17/2025	7.500	916,462		(387)				1,180,000	05/09/2025
100216032	CF	HUDSON	MA		06/17/2025	8.125	630,944		(200)				732,000	03/04/2025
100216033	CF	PROVO	UT		06/17/2025	7.500	384,313		(158)				497,000	03/31/2025
100216034	CF	LEHIGH ACRES	FL		06/17/2025	7.990	296,735		(132)				419,000	05/09/2025
100216035	CF	WRIGHTWOOD	CA		06/17/2025	7.500	93,806		(26)				205,000	03/12/2025
100216036	CF	BELLAIRE	TX		06/17/2025	7.625	1,274,551		(171)				1,485,000	05/08/2025
100216037	CF	DADE CITY	FL		06/17/2025	7.990	160,620		(76)				205,000	05/06/2025
100216038	CF	MIAMI	FL		06/17/2025	7.875	191,806		(92)				245,000	04/29/2025
100216039		CAPE CORAL	FL		06/17/2025	7.990	252,745		(123)				341,000	05/16/2025
100216040	CF	CAPE CORAL	FL		06/17/2025	7.875	449,382		(223)				800,000	04/23/2025
100216041		SAPPHIRE	NC		06/17/2025	6.875	354,378		(69)				810,000	04/29/2025
100216042		SYLVA	NC		06/17/2025	7.250	308,438		(109)				515,000	04/30/2025
100216043		CONWAY	SC		06/17/2025	6.990	284,087		(59)				353,500	04/03/2025
100216044	CF	ORLANDO	FL		06/17/2025	6.990	384,930		(109)				485,000	05/05/2025
100216045	CF	WEST SACRAMENTO	CA		06/17/2025	7.750	194,582		(81)				300,000	05/01/2025
100216046	CF	NEW ORLEANS	LA		06/17/2025	6.625	377,066		100				554,000	04/30/2025
100216047	CF	NORTH RICHLAND HILLS	TX		06/17/2025	8.375	230,016		(107)				340,000	04/01/2025
100216048		PHILADELPHIA	PA		06/17/2025	7.500	152,576		(10)				217,500	04/22/2025
100216049	CF	KAILUA KONA	HI		06/17/2025	7.625	319,880		(139)				440,000	05/12/2025
100216050	CF	MIAMI	FL		06/17/2025	7.500	510,091		(236)				645,000	04/22/2025
100216052		SEATTLE	WA		06/17/2025	7.250	414,371		(187)				750,000	03/12/2025
100216053	CF	SAN JOSE	CA		06/17/2025	7.250	554,969		(181)				677,000	03/27/2025
100216054	CF	DENVER	NC		06/17/2025	7.250	699,028		(134)				909,000	03/29/2025
100216055	CF	JUPITER	FL		06/17/2025	7.500	2,033,156		(675)				3,100,000	03/25/2025
100216056	CF	NORTH LAUDERDALE	FL		06/17/2025	8.125	223,353		(63)				293,000	04/29/2025
100216057	CF	DELAND	FL		06/17/2025	7.375	292,892		(137)				376,000	04/03/2025
100216058	CF	VIRGINIA BEACH	VA		06/17/2025	7.250	240,348		(38)				350,000	04/18/2025
100216059	CF	LAWRENCEVILLE	GA		06/17/2025	7.625	237,583		(125)				379,000	04/25/2025
100216060	CF	KNOXVILLE	TN		06/17/2025	9.875	164,093		(67)				220,000	04/04/2025
100216061	CF	FLORENCE	SC		06/17/2025	8.500	154,547		(65)				198,000	03/31/2025
100216062	CF	FALLBROOK	CA		06/17/2025	7.990	697,287		(342)				890,000	04/12/2025
100216063	CF	GLEN ROSE	TX		06/17/2025	7.375	86,860		(30)				152,000	04/15/2025
100216064	CF	MEMPHIS	TN		06/17/2025	7.990	127,895		(52)				165,000	04/18/2025
100216065	CF	PORTLAND	OR		06/17/2025	6.990	380,899		(93)				675,000	04/18/2025
100216066	CF	HARRISON	NJ		06/17/2025	7.500	418,205		(216)				815,000	04/28/2025
100216067	CF	HILLIARD	OH		06/17/2025	7.500	124,568		(54)				277,000	05/15/2025
100216068	CF	EDGECLIFF VILLAGE	TX		06/17/2025	7.500	166,109		(86)				304,000	04/29/2025
100216069	CF	GLENDALE HEIGHTS	IL		06/17/2025	7.625	234,883		(112)				347,000	04/18/2025
100216070	CF	STATESVILLE	NC		06/17/2025	7.625	236,438		(92)				318,000	04/29/2025
100216071	CF	PENSACOLA	FL		06/17/2025	7.875	166,837		(45)				233,000	04/29/2025
100216072	CF	TOMS RIVER	NJ		06/17/2025	7.375	742,275		(100)				975,000	05/01/2025
100216073	CF	NORTH CHARLESTON	SC		06/17/2025	6.875	206,524		30				300,000	05/02/2025
100216074	CF	RIVERSIDE	CA		06/17/2025	7.750	1,247,252		(610)				1,800,000	04/18/2025
100216075	CF	WOODBURN	OR		06/17/2025	8.000	381,685		(121)				464,000	04/18/2025
100216076	CF	LOS BANOS	CA		06/17/2025	7.500	203,553		(104)				345,000	04/17/2025
100216077	CF	CORONA	CA		06/17/2025	6.625	878,894		(25)				1,255,000	04/21/2025
100216078	CF	FAIR LAWN	NJ		06/17/2025	6.990	267,970		(89)				420,000	04/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216079	CF	LULING	LA		06/17/2025	7.625	134,576		(40)				175,000	05/19/2025
100216080	CF	SANTA CRUZ	CA		06/17/2025	7.250	1,242,397		(377)				1,600,000	03/31/2025
100216081	CF	BIG SKY	MT		06/17/2025	7.500	1,305,755		(668)				2,130,000	04/25/2025
100216082		BRANDYWINE	MD		06/17/2025	7.625	391,472		(133)				476,000	04/22/2025
100216084		MEMPHIS	TN		06/17/2025	7.990	132,867		(33)				170,000	04/18/2025
100216085		SCARBOROUGH	ME		06/17/2025	7.375	409,666		(125)				715,000	04/25/2025
100216086	CF	WASHINGTON	NC		06/17/2025	8.625	104,509		(48)				166,000	04/21/2025
100216089		MENIFEE	CA		06/17/2025	7.375	1,110,552		(225)				1,440,000	03/21/2025
100216090	CF	HOUSTON	TX		06/17/2025	7.125	527,291		(165)				1,660,000	04/16/2025
100216093	CF	HENRICO	VA		06/17/2025	7.250	211,970		(25)				288,000	04/25/2025
100216094	CF	WILLARD	NC		06/17/2025	7.750	117,160		(54)				153,000	04/15/2025
100216097	CF	CORNELIUS	OR		06/17/2025	10.250	314,075		(116)				790,000	04/21/2025
100216098	CF	CHARLOTTE	NC		06/17/2025	7.250	192,388		(44)				270,000	05/14/2025
100216099	CF	RANSON	WV		06/17/2025	7.125	165,547		(63)				338,000	03/31/2025
100216100	CF	KELLER	TX		06/17/2025	7.125	1,171,592		(231)				1,920,000	04/23/2025
100216101	CF	AMBOY	WA		06/17/2025	7.250	627,171		(237)				860,000	04/03/2025
100216102	CF	DICKINSON	TX		06/17/2025	8.990	233,577		(168)				310,000	04/17/2025
100216103	CF	DAYTON	OH		06/17/2025	8.125	203,906		(95)				244,000	05/05/2025
100216104	CF	VANCOUVER	WA		06/17/2025	7.875	652,115		(292)				865,000	05/08/2025
100216105	CF	PINECREST	FL		06/17/2025	8.500	1,056,911		(600)				1,400,000	04/22/2025
100216106	CF	LAKE HAVASU CITY	AZ		06/17/2025	7.875	1,264,081		(720)				2,500,000	05/07/2025
100216107	CF	CHOWCHILLA	CA		06/17/2025	7.990	194,895		(95)				302,000	04/21/2025
100216108	CF	NORFOLK	VA		06/17/2025	7.750	352,932		(177)				452,500	05/05/2025
100216109	CF	CONWAY	SC		06/17/2025	7.625	291,093		(128)				352,000	04/14/2025
100216110	CF	MALIBU	CA		06/17/2025	7.625	2,099,484		(516)				3,250,000	05/01/2025
100216111		HARTWELL	GA		06/17/2025	8.500	348,980		(160)				453,000	04/07/2025
100216112	CF	WOODLAND HILLS	CA		06/17/2025	7.250	1,645,721		(86)				2,300,000	04/10/2025
100216113		SARASOTA	FL		06/17/2025	7.250	262,860		(124)				515,000	04/03/2025
100216114	CF	UNIONDALE	NY		06/17/2025	7.750	477,450		(186)				615,000	05/01/2025
100216115	CF	PICKERINGTON	OH		06/17/2025	8.750	137,719		(29)				238,000	04/04/2025
100216116		GREENSBORO	NC		06/17/2025	6.750	276,895		34				382,000	04/30/2025
100216117	CF	CHARLOTTESVILLE	VA		06/17/2025	7.125	188,860		(25)				263,000	04/23/2025
100216118	CF	ATLANTA	GA		06/17/2025	8.250	102,962		(47)				135,000	04/11/2025
100216119	CF	JACKSONVILLE	FL		06/17/2025	7.625	185,601		(70)				240,000	03/26/2025
100216120	CF	LOS ANGELES	CA		06/17/2025	6.500	281,521		4				770,000	10/01/2024
100216121		COLOMA	MI		06/17/2025	7.562	567,479		(137)				700,000	06/01/2024
100216122		SEVIERVILLE	TN		06/17/2025	7.562	535,701		(130)				595,000	06/01/2024
100216123		SEVIERVILLE	TN		06/17/2025	7.562	773,325		(187)				876,000	06/01/2024
100216124		SEVIERVILLE	TN		06/17/2025	6.990	558,309		(145)				750,000	04/01/2024
100216125		CAPE CORAL	FL		06/17/2025	7.625	750,495		(183)				880,000	06/01/2024
100216126		SARASOTA	FL		06/17/2025	7.562	703,093		(170)				775,000	06/01/2024
100216127		NASHVILLE	TN		06/17/2025	7.125	733,172		(188)				825,000	04/01/2024
100216128		BRADENTON	FL		06/17/2025	6.990	376,219		(97)				440,000	06/01/2024
100216129		SEASIDE	CA		06/17/2025	7.375	2,285,710		(550)				2,510,000	11/01/2024
100216130		ALEDO	TX		06/17/2025	6.875	997,567		(230)				1,112,000	10/01/2024
100216131		COOKEVILLE	TN		06/17/2025	7.625	54,051		(253)				740,000	04/01/2025
100216132		CARROLL	NH		06/17/2025	7.875	716,643		(159)				810,000	03/01/2025
100216133		SEATTLE	WA		06/17/2025	6.125	1,625,925		449				1,900,000	11/01/2024
100216134		CAMBY	IN		06/17/2025	8.125	457,561		(99)				503,000	03/01/2025
100216135		MONTROSE	CO		06/17/2025	7.899	452,869		(101)				500,000	03/01/2025
100216136		BRADENTON	FL		06/17/2025	7.750	429,923		(97)				470,000	03/01/2025
100216137		AUSTIN	TX		06/17/2025	6.625	1,172,593		(177)				1,425,000	12/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216138		COLLEGE STATION	TX		06/17/2025	8.125	347,743		(82)				388,000	03/01/2025
100216139		LOS ANGELES	CA		06/17/2025	8.124	371,423		(81)				410,000	03/01/2025
100216140		PORTLAND	TX		06/17/2025	7.755	306,345		(69)				336,000	03/01/2025
100216141		BREA	CA		06/17/2025	7.250	958,858		(229)				1,100,000	03/01/2025
100216142		LONG BEACH	CA		06/17/2025	6.625	1,059,357		(111)				1,275,000	10/01/2024
100216143		JACKSONVILLE	FL		06/17/2025	7.125	1,188,091		(288)				1,400,000	03/01/2025
100216144		FAIRFAX	VA		06/17/2025	7.250	1,227,778		(294)				1,405,000	03/01/2025
100216145		DUBLIN	CA		06/17/2025	6.990	1,163,642		(286)				1,350,000	04/01/2025
100216146		FOUNTAIN HILLS	AZ		06/17/2025	6.990	1,141,048		(281)				1,280,000	03/01/2025
100216147		WESTLAKE VILLAGE	CA		06/17/2025	6.875	1,004,102		(228)				1,100,000	04/01/2025
100216148		DUBLIN	CA		06/17/2025	6.990	946,145		(226)				1,035,000	04/01/2025
100216149		AUSTIN	TX		06/17/2025	6.990	1,104,748		(272)				1,300,000	03/01/2025
100216150		SOMERVILLE	MA		06/17/2025	6.750	946,684		(153)				1,143,000	03/01/2025
100216151		MONTEREY	CA		06/17/2025	7.250	1,021,903		(246)				1,185,000	03/01/2025
100216152		DANVILLE	CA		06/17/2025	6.990	1,596,705		(393)				1,850,000	03/01/2025
100216153		HOUSTON	TX		06/17/2025	6.750	1,031,523		(215)				1,213,000	03/01/2025
100216154		OLYMPIA	WA		06/17/2025	7.250	949,631		(226)				1,100,000	04/01/2025
100216156		TEMECULA	CA		06/17/2025	7.125	1,088,595		(263)				1,260,000	04/01/2025
100216157		NEWCASTLE	CA		06/17/2025	6.875	1,086,365		(247)				1,346,000	04/01/2025
100216158		SEATTLE	WA		06/17/2025	7.250	1,053,322		(252)				1,250,000	03/01/2025
100216159		VALLEY CENTER	CA		06/17/2025	6.990	945,839		(233)				1,035,000	03/01/2025
100216160		CLAYTON	CA		06/17/2025	6.625	956,303		(96)				1,075,000	03/01/2025
100216161	CF	CANOGA PARK	CA		06/18/2025	7.500	862,931		(285)				1,050,000	03/18/2025
100216162		NORTHRIDGE	CA		06/18/2025	7.250	298,103		(84)				1,230,000	03/19/2025
100216163	CF	SAN JOSE	CA		06/18/2025	6.875	1,431,410		(8,639)				2,700,000	03/18/2025
100216164	CF	ONTARIO	CA		06/18/2025	7.250	711,084		(155)				875,000	03/24/2025
100216165	CF	RANCHO CUCAMONGA	CA		06/18/2025	6.875	486,687		6				650,000	03/24/2025
100216166	CF	CORONA	CA		06/18/2025	6.750	527,678		59				670,000	03/19/2025
100216167	CF	AUBURN	WA		06/18/2025	7.375	524,704		(119)				645,000	03/26/2025
100216168	CF	WEST HILLS	CA		06/18/2025	7.125	324,616		(67)				1,050,000	03/28/2025
100216169	CF	WESTMINSTER	CA		06/18/2025	7.000	264,072		(65)				860,000	04/02/2025
100216170	CF	LOS ANGELES	CA		06/18/2025	7.375	1,291,454		(357)				1,580,000	03/24/2025
100216171		ELK GROVE	CA		06/18/2025	7.125	358,452		(53)				610,000	03/27/2025
100216172	CF	SAN DIEGO	CA		06/18/2025	7.500	810,991		(239)				990,000	04/03/2025
100216173	CF	CANOGA PARK	CA		06/18/2025	7.500	947,971		(300)				1,155,000	03/28/2025
100216174	CF	ONTARIO	CA		06/18/2025	7.375	612,065		(164)				750,000	04/01/2025
100216175	CF	WAYNE	NJ		06/18/2025	7.000	417,944		19				550,000	02/27/2025
100216176	CF	ROUND ROCK	TX		06/18/2025	6.875	297,662						445,000	03/31/2025
100216177	CF	NORTH HOLLYWOOD	CA		06/18/2025	7.250	705,711		(5,024)				1,000,000	01/28/2025
100216178	CF	LAS VEGAS	NV		06/18/2025	6.875	363,105		17				462,000	03/19/2025
100216179	CF	MANSFIELD	TX		06/18/2025	7.250	278,126		(36)				360,000	03/24/2025
100216180	CF	LAS VEGAS	NV		06/18/2025	6.875	344,400		22				435,000	03/27/2025
100216181	CF	CULVER CITY	CA		06/18/2025	7.125	1,138,178		(34)				2,430,000	03/31/2025
100216182	CF	LINCOLN	CA		06/20/2025	7.000	153,395		(35)				510,000	04/08/2025
100216183	CF	BEAUMONT	CA		06/20/2025	7.500	410,589		(127)				560,000	05/05/2025
100216184	CF	LYNWOOD	CA		06/20/2025	7.000	202,475		(36)				635,000	05/02/2025
100216185	CF	HOUSTON	TX		06/20/2025	7.125	155,897		(22)				265,500	04/15/2025
100216186	CF	SANTA ANA	CA		06/20/2025	7.000	586,102		(14)				905,000	04/14/2025
100216187	CF	COSTA MESA	CA		06/20/2025	7.625	1,023,044		(501)				1,227,000	04/25/2025
100216188	CF	WINTERVILLE	NC		06/20/2025	6.875	95,592		(59)				325,000	04/21/2025
100216189	CF	SAN CLEMENTE	CA		06/20/2025	6.875	2,811,919		(472)				5,000,000	05/20/2025
100216190	CF	CENTENNIAL	CO		06/20/2025	6.875	496,879		(54)				665,000	04/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216191	CF	ORANGE	CA		06/20/2025	7.250	360,970		(137)				1,000,000	04/28/2025
100216192	CF	LAWNDALE	CA		06/20/2025	8.375	732,278		(165)				935,000	05/08/2025
100216193	CF	WHITTIER	CA		06/20/2025	6.875	2,386,487		(252)				3,000,000	05/07/2025
100216194		SANTA ANA	CA		06/20/2025	7.250	363,272		(48)				825,000	05/13/2025
100216195	CF	MARINA	CA		06/20/2025	7.750	1,332,598		(495)				1,720,000	04/29/2025
100216196		STOCKTON	CA		06/20/2025	8.125	329,275		(154)				470,000	05/05/2025
100216197	CF	BAKERSFIELD	CA		06/20/2025	7.125	419,460		9				600,000	05/09/2025
100216198	CF	MAMMOTH LAKES	CA		06/20/2025	7.750	1,481,432		(472)				1,888,000	05/01/2025
100216199	CF	MIAMI	FL		06/20/2025	7.250	277,012		(87)				414,000	05/16/2025
100216200	CF	LEHIGH ACRES	FL		06/20/2025	6.875	244,033		13				415,000	04/21/2025
100216201	CF	VIRGINIA BEACH	VA		06/20/2025	7.125	247,347		(24)				371,000	05/12/2025
100216202	CF	LOS ANGELES	CA		06/20/2025	7.500	209,933		(70)				860,000	05/15/2025
100216203		SANTA ANA	CA		06/20/2025	7.250	843,129		(283)				1,050,000	05/05/2025
100216204	CF	HOUSTON	TX		06/20/2025	6.750	267,337		6				373,000	04/18/2025
100216205	CF	DENVER	CO		06/20/2025	7.500	465,165		(104)				572,000	05/09/2025
100216206	CF	NORTHGLENN	CO		06/20/2025	7.500	553,942		(165)				710,000	05/02/2025
100216207		WALL TOWNSHIP	NJ		06/20/2025	7.250	381,274		(137)				980,000	05/01/2025
100216208		HOCKLEY	TX		06/20/2025	9.000	228,886		(311)				309,000	05/19/2025
100216209	CF	BUENA PARK	CA		06/20/2025	7.375	845,617		(218)				1,035,000	05/01/2025
100216210	CF	FOREST PARK	GA		06/20/2025	7.375	140,218		(30)				197,000	05/13/2025
100216211	CF	STOCKTON	CA		06/20/2025	7.375	313,036		(112)				385,000	04/29/2025
100216212		HOUSTON	TX		06/20/2025	7.625	222,796		(47)				274,000	05/12/2025
100216213	CF	WESTMINSTER	CA		06/20/2025	7.875	803,201		(387)				960,000	05/02/2025
100216214	CF	GUSTINE	CA		06/20/2025	7.250	376,435		(44)				440,000	04/29/2025
100216215	CF	LOS BANOS	CA		06/20/2025	7.750	428,051		(179)				580,000	05/06/2025
100216216		LOS ANGELES (TARZANA AREA)	CA		06/20/2025	7.375	1,393,746		(522)				1,950,000	05/02/2025
100216217	CF	SAN JOSE	CA		06/20/2025	7.125	1,703,299		(447)				2,150,000	05/02/2025
100216218		VENICE	FL		06/20/2025	9.500	228,954		(91)				365,000	05/02/2025
100216219	CF	WOODSTOCK	GA		06/20/2025	7.875	414,905		(177)				480,000	05/12/2025
100216220	CF	OCEANSIDE	CA		06/20/2025	7.250	711,787		(242)				865,000	05/01/2025
100216221	CF	WEST SACRAMENTO	CA		06/20/2025	7.750	384,578		(188)				460,000	05/06/2025
100216222	CF	WINDERMERE	FL		06/20/2025	7.375	718,100		(197)				1,100,000	05/05/2025
100216223	CF	ESCONDIDO	CA		06/20/2025	7.625	881,527		(261)				1,075,000	04/25/2025
100216224	CF	SACRAMENTO	CA		06/20/2025	6.875	543,004		41				742,000	04/30/2025
100216225	CF	AURORA	CO		06/20/2025	7.500	499,275		(106)				655,000	04/29/2025
100216226	CF	BALDWIN PARK	CA		06/20/2025	7.500	491,636		(127)				688,000	04/23/2025
100216227	CF	MOLALLA	OR		06/20/2025	7.125	300,681		(61)				423,022	05/12/2025
100216228	CF	CASSOPOLIS	MI		06/20/2025	7.000	441,876		(167)				580,000	11/05/2024
100216229	CF	ORANGE BEACH	AL		06/20/2025	6.875	730,430		(223)				962,000	10/25/2024
100216230		GRAND LAKE	CO		06/20/2025	7.000	325,947		(120)				427,000	11/01/2024
100216231	CF	PARKER	AZ		06/20/2025	6.500	663,151		(229)				1,340,000	11/12/2024
100216232		OCEAN ISLE BEACH	NC		06/20/2025	6.625	537,815		(154)				842,000	10/31/2024
100216233	CF	ELLIJAY	GA		06/20/2025	6.625	498,004		(143)				670,000	10/18/2024
100216234	CF	BIG BEAR LAKE	CA		06/20/2025	6.625	453,665		(93)				579,000	10/17/2024
100216235		PRINCETON	TX		06/20/2025	6.750	280,708		(98)				369,000	10/01/2024
100216236	CF	LURAY	VA		06/20/2025	6.490	330,040		(89)				439,000	10/24/2024
100216238	CF	FOREST LAKES	AZ		06/20/2025	6.625	522,759		(74)				696,000	10/19/2024
100216239	CF	HENDERSON	NV		06/20/2025	5.500	333,480		125				455,000	10/17/2024
100216240	CF	BROKEN BOW	OK		06/20/2025	6.375	426,076		(120)				561,500	10/31/2024
100216241	CF	AUSTIN	TX		06/20/2025	6.124	252,178		(46)				342,500	10/16/2024
100216242	CF	SELBYVILLE	DE		06/20/2025	6.375	283,651		(61)				404,000	10/17/2024
100216243	CF	DESOTO	TX		06/20/2025	6.425	241,030		(57)				320,000	09/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216244	CF	CABLE	WI		06/20/2025	6.990	337,057		(116)				455,000	11/22/2024
100216245	CF	SUNSET BEACH	NC		06/20/2025	7.625	185,127		(75)				270,000	11/25/2024
100216246	CF	CYPRESS	TX		06/20/2025	7.250	332,588		(128)				440,000	12/13/2024
100216247		MARGATE CITY	NJ		06/20/2025	6.990	462,714		(148)				620,000	12/09/2024
100216249		HILTON HEAD ISLAND	SC		06/20/2025	7.000	355,328		(136)				550,000	01/10/2025
100216250	CF	HAYDEN	ID		06/20/2025	5.500	438,170		155				570,000	11/20/2024
100216252	CF	PRESCOTT	AZ		06/20/2025	5.625	460,605		80				590,000	12/19/2024
100216253	CF	PRINCETON	TX		06/20/2025	7.125	352,325		(114)				438,000	12/30/2024
100216254	CF	AUBURN	AL		06/20/2025	7.250	184,555		(68)				240,000	12/09/2024
100216255	CF	SEAGOVILLE	TX		06/20/2025	7.125	367,187		(114)				450,000	01/10/2025
100216256	CF	BROOMFIELD	CO		06/20/2025	6.875	326,841		(94)				432,000	01/14/2025
100216257	CF	EBONY	VA		06/20/2025	7.250	511,743		(182)				666,000	01/27/2025
100216258	CF	PORT ST. LUCIE	FL		06/20/2025	6.625	496,026		(51)				710,000	10/29/2024
100216259	CF	MYRTLE BEACH	SC		06/20/2025	5.625	297,256		104				422,000	12/13/2024
100216260	CF	DALLAS	TX		06/20/2025	6.500	126,890		(18)				161,000	12/23/2024
100216261	CF	NASHVILLE	TN		06/20/2025	7.125	198,452		(78)				263,000	01/17/2025
100216262	CF	POCONO PINES	PA		06/20/2025	7.625	515,160		(188)				628,500	09/30/2024
100216263	CF	MESA	AZ		06/20/2025	6.875	385,256		(93)				475,000	01/09/2025
100216264		FAIRFAX	VA		06/20/2025	6.875	329,188		(223)				575,000	02/06/2025
100216265	CF	SOUTHFIELD	MI		06/20/2025	6.875	306,770		(114)				400,000	02/14/2025
100216266	CF	BREMERTON	WA		06/20/2025	7.000	198,815		(69)				270,000	01/27/2025
100216267	CF	DALLAS	TX		06/20/2025	6.875	122,228		(37)				154,000	12/27/2024
100216268	CF	STOCKTON	CA		06/20/2025	5.500	384,038		205				540,000	11/24/2024
100216269	CF	DURANGO	CO		06/20/2025	6.875	395,607		(118)				490,000	11/14/2024
100216270	CF	POOLER	GA		06/20/2025	7.750	362,475		(124)				461,000	02/27/2025
100216271	CF	HUNTERSVILLE	NC		06/20/2025	6.500	310,294		(64)				392,000	11/22/2024
100216272	CF	SAVANNAH	GA		06/20/2025	6.875	557,202		(173)				752,000	11/01/2024
100216273	CF	MOREHEAD CITY	NC		06/20/2025	6.375	164,160		(79)				700,000	10/11/2024
100216274	CF	NEWRY	ME		06/20/2025	7.375	103,734		(208)				400,000	11/08/2024
100216275	CF	WASHINGTON	VA		06/20/2025	6.000	328,106		(22)				415,000	10/30/2024
100216276	CF	ROCKINGHAM	VA		06/20/2025	5.990	286,472		(16)				382,000	11/15/2024
100216277	CF	BAKERSFIELD	CA		06/20/2025	7.125	416,073		(90)				515,000	10/25/2024
100216278	CF	LAWRENCEVILLE	GA		06/20/2025	7.250	502,018		(154)				618,000	11/13/2024
100216279	CF	LAKE OZARK	MO		06/20/2025	6.750	467,450		(138)				580,000	11/22/2024
100216280	CF	CAPE CORAL	FL		06/20/2025	6.375	275,242		(42)				345,000	09/27/2024
100216281	CF	ZEPHYRHILLS	FL		06/20/2025	7.500	302,319		(107)				390,000	12/27/2024
100216282		BARTLETT	NH		06/20/2025	7.125	334,274		(58)				420,000	11/21/2024
100216283	CF	STERLING	VA		06/20/2025	7.375	607,035		(219)				742,000	12/06/2024
100216284	CF	BETHEL	ME		06/20/2025	7.250	220,804		(72)				270,000	12/19/2024
100216285	CF	RICHMOND	VA		06/20/2025	7.500	323,507		(138)				400,000	12/09/2024
100216286	CF	DENVER	NC		06/20/2025	6.875	352,445		(120)				460,000	12/17/2024
100216288	CF	CALABASH	NC		06/20/2025	7.000	248,511		(79)				308,000	12/30/2024
100216289	CF	CHESAPEAKE	VA		06/20/2025	6.625	291,528		(85)				361,000	12/30/2024
100216290	CF	DANDRIDGE	TN		06/20/2025	6.750	424,998		(153)				617,000	01/24/2025
100216291	CF	ATLANTA	GA		06/20/2025	6.750	120,404		(235)				449,000	12/20/2024
100216292	CF	ASHBURN	VA		06/20/2025	7.000	575,926		(147)				725,000	12/12/2024
100216293	CF	LONGVILLE	MN		06/20/2025	7.250	322,925		(119)				410,000	01/03/2025
100216294	CF	CALABASH	NC		06/20/2025	6.750	201,369		(64)				255,000	01/07/2025
100216295	CF	NASHVILLE	TN		06/20/2025	6.000	257,411		(15)				353,000	12/20/2024
100216296		ROCKWALL	TX		06/20/2025	6.875	282,740		(65)				329,000	11/19/2024
100216297		ALEXANDRIA	VA		06/20/2025	7.500	504,408		(150)				617,000	01/17/2025
100216298	CF	HARPERS FERRY	WV		06/20/2025	7.250	297,584		(93)				364,000	01/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216299	CF	CANTON	GA		06/20/2025	6.625	329,920		(65)				410,000	01/08/2025
100216300		SACRAMENTO	CA		06/20/2025	7.750	329,147		(104)				405,000	01/31/2025
100216301	CF	ELLISVILLE	MO		06/20/2025	7.500	137,675		(61)				167,000	01/07/2025
100216302	CF	WASHINGTON	DC		06/20/2025	6.875	404,793		(89)				505,000	12/27/2024
100216303	CF	ARVONIA	VA		06/20/2025	7.250	258,462		(91)				320,000	01/27/2025
100216304		LAS VEGAS	NV		06/20/2025	6.500	505,806		(110)				625,000	02/03/2025
100216305	CF	CLINTON	MD		06/20/2025	7.500	306,126		(89)				375,000	02/19/2025
100216306	CF	ATHENS	AL		06/20/2025	6.875	229,670		(100)				340,000	02/25/2025
100216307	CF	ARDEN	NC		06/20/2025	7.125	425,962		(136)				524,000	03/13/2025
100216308	CF	FLETCHER	NC		06/20/2025	7.250	197,807		(75)				245,000	03/13/2025
100216309	CF	ARLINGTON	VA		06/20/2025	7.000	225,936		(83)				275,000	02/10/2025
100216310	CF	PORTSMOUTH	VA		06/20/2025	6.990	250,780		(73)				310,000	02/24/2025
100216311		HAINES CITY	FL		06/20/2025	6.625	246,958		(35)				298,000	02/07/2025
100216312	CF	CENTERVILLE	TN		06/20/2025	7.875	285,659		(110)				383,000	03/14/2025
100216313	CF	FRISCO	TX		06/20/2025	7.000	526,897		(155)				675,000	03/06/2025
100216314		NEWARK	DE		06/20/2025	7.250	334,012		(99)				420,000	03/17/2025
100216315	CF	NORFOLK	VA		06/20/2025	6.750	130,923		(42)				160,000	03/07/2025
100216316	CF	CLARKSVILLE	TN		06/20/2025	6.625	233,712		(53)				300,000	03/14/2025
100216318		NORTHGLENN	CO		06/20/2025	6.999	351,062		(5)				440,000	05/29/2025
100216319		KISSIMMEE	FL		06/20/2025	7.375	288,439		(26)				365,000	05/15/2025
100216320		CAPE CORAL	FL		06/20/2025	8.375	200,815		(35)				300,000	06/02/2025
100216321		LA PORTE	TX		06/20/2025	6.750	214,956		40				282,000	06/04/2025
100216322		LEESBURG	FL		06/20/2025	7.999	203,727		(155)				310,000	05/29/2025
100216323		HARDEEVILLE	SC		06/20/2025	6.499	338,696		40				461,000	05/28/2025
100216324		FREDERICK	MD		06/20/2025	6.750	245,732		18				320,000	05/06/2025
100216325	CF	LOS ANGELES	CA		06/20/2025	6.999	634,702		(1)				850,000	05/31/2025
100216326		DALLAS	GA		06/20/2025	6.999	343,498		9				433,000	05/30/2025
100216328		BLOOMINGTON	CA		06/20/2025	6.999	479,567		(15)				800,000	05/20/2025
100216329		PHILADELPHIA	PA		06/20/2025	7.250	101,718		(13)				192,000	05/29/2025
100216334	CF	EL CENTRO	CA		06/20/2025	7.125	134,057		(2)				194,000	06/03/2025
100216335	CF	FALLS CHURCH	VA		06/20/2025	6.875	152,215		(32)				265,000	05/27/2025
100216336	CF	LAWRENCEVILLE	GA		06/20/2025	7.625	282,724		518				375,700	04/30/2025
100216337		BRIGHTON	CO		06/20/2025	6.499	404,222		56				517,000	05/28/2025
100216338	CF	PEACHTREE CITY	GA		06/20/2025	6.999	182,472		(15)				289,000	06/04/2025
100216339	CF	HOUSTON	TX		06/20/2025	6.750	197,141		24				286,000	06/04/2025
100216340		ADELANTO	CA		06/20/2025	6.999	216,955		(9)				271,500	05/22/2025
100216341		LAS VEGAS	NV		06/20/2025	7.499	169,766		(54)				236,000	05/15/2025
100216342		LANCASTER	CA		06/20/2025	7.125	662,894		(13)				825,000	05/22/2025
100216343	CF	RIVERSIDE	CA		06/20/2025	6.875	515,735		27				800,000	06/03/2025
100216344	CF	ROMULUS	MI		06/20/2025	8.250	133,581		(64)				195,000	05/09/2025
100216346	CF	DALLAS	TX		06/20/2025	6.625	163,022		38				245,000	05/30/2025
100216347	CF	ATLANTA	GA		06/20/2025	6.625	236,787		(21)				437,000	06/06/2025
100216348	CF	PHOENIX	AZ		06/20/2025	7.125	226,313		(78)				390,000	05/23/2025
100216350	CF	WINNEMUCCA	NV		06/20/2025	7.499	384,881		(89)				581,000	05/27/2025
100216353		LANCASTER	CA		06/20/2025	7.250	305,475		(55)				377,000	05/23/2025
100216354		SAINT CLOUD	FL		06/20/2025	6.999	275,136		46				338,000	05/30/2025
100216355	CF	NORWALK	CA		06/20/2025	7.375	828,664		(216)				1,160,000	04/21/2025
100216358	CF	MELROSE	MA		06/20/2025	7.125	566,992		(71)				830,000	05/27/2025
100216359	CF	HARDEEVILLE	SC		06/20/2025	6.625	229,398		(7)				389,000	05/30/2025
100216360	CF	AVENTURA	FL		06/20/2025	6.999	252,936		(45)				460,000	05/29/2025
100216361	CF	AZLE	TX		06/20/2025	7.250	123,586		(50)				199,000	05/14/2025
100216362		ROSSVILLE	GA		06/20/2025	7.750	248,953		(48)				355,000	05/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216363	CF	OXNARD	CA		06/20/2025	6.999	577,220		(46)				825,000	05/28/2025
100216364		GRAND RAPIDS	MI		06/20/2025	7.375	118,799		(14)				169,000	05/30/2025
100216366	CF	SPRINGTOWN	TX		06/20/2025	7.250	120,500		(12)				188,000	05/14/2025
100216370		ADAMSVILLE	AL		06/20/2025	6.750	117,069		18				150,000	05/27/2025
100216372	CF	ATCHISON	KS		06/20/2025	8.250	181,301		(88)				247,000	05/07/2025
100216373		ALTOONA	FL		06/20/2025	7.375	151,627		(24)				300,000	05/13/2025
100216375		HOUSTON	TX		06/20/2025	6.999	181,981		(11)				290,000	06/06/2025
100216378		UNION GROVE	AL		06/20/2025	6.999	141,641		9				220,000	05/21/2025
100216379	CF	BROWNSVILLE	TX		06/20/2025	7.375	119,111		(11)				166,000	05/27/2025
100216380	CF	SEBRING	FL		06/20/2025	7.375	110,290		(16)				164,000	05/27/2025
100216381	CF	PALM SPRINGS	CA		06/20/2025	6.875	976,986		(76)				1,300,000	06/04/2025
100216382		LAKE ORION	MI		06/20/2025	7.499	185,673		(20)				246,000	06/06/2025
100216383	CF	RICHMOND	VA		06/20/2025	6.750	160,128		(9)				351,000	06/02/2025
100216385	CF	WINNEMUCCA	NV		06/20/2025	6.999	226,123		(89)				369,900	05/28/2025
100216386	CF	LOS ANGELES	CA		06/20/2025	6.750	799,994		1,575				2,200,000	05/27/2025
100216389	CF	ATLANTA	GA		06/20/2025	6.625	167,648		(16)				385,000	06/06/2025
100216392	CF	HAYWARD	CA		06/20/2025	6.499	841,877		27				1,100,000	05/11/2025
100216393	CF	SANDUSKY	OH		06/20/2025	7.875	151,570		(59)				195,000	05/21/2025
100216394	CF	HUNTINGTON PARK	CA		06/20/2025	7.499	322,587		(146)				710,000	05/22/2025
100216395	CF	CLERMONT	FL		06/20/2025	6.375	341,520		51				535,000	04/29/2025
100216397	CF	ORLAND PARK	IL		06/20/2025	6.999	224,855		(10)				305,000	05/23/2025
100216398	CF	SAVANNAH	GA		06/20/2025	7.125	139,693		(2)				200,000	05/27/2025
100216399	CF	DESOTO	TX		06/20/2025	7.999	415,013		(195)				471,000	05/07/2025
100216400	CF	ORANGE	CA		06/20/2025	9.250	1,268,075		(521)				1,350,000	06/02/2025
100216402	CF	LOS ANGELES	CA		06/20/2025	7.999	749,367		(339)				1,375,000	05/07/2025
100216403		MATTAPAN	MA		06/20/2025	7.625	459,762		(124)				880,000	06/05/2025
100216405	CF	SANTA MARIA	CA		06/20/2025	7.250	501,001		(173)				670,000	05/20/2025
100216407	CF	IRVINE	CA		06/20/2025	7.499	847,720		(281)				970,000	05/02/2025
100216408	CF	SCOTTSDALE	AZ		06/20/2025	6.499	1,104,670		(348)				1,610,000	05/22/2025
100216409	CF	SAINT LOUIS	MO		06/20/2025	7.499	322,006		(134)				396,000	06/06/2025
100216410	CF	LOS ANGELES	CA		06/20/2025	7.499	592,741		(198)				720,000	05/30/2025
100216411	CF	KEIZER	OR		06/20/2025	6.625	261,022		3				442,000	06/03/2025
100216412	CF	ESCONDIDO	CA		06/20/2025	7.499	824,600		(290)				1,120,000	05/30/2025
100216413	CF	WEST RICHLAND	WA		06/20/2025	7.125	290,839		(92)				383,000	05/01/2025
100216414	CF	BEE CAVE	TX		06/20/2025	6.625	1,094,292		2				1,380,000	04/30/2025
100216415	CF	SURPRISE	AZ		06/20/2025	7.125	387,494		(165)				470,000	05/30/2025
100216416	CF	GLENCOE	CA		06/20/2025	6.750	204,262		(58)				335,000	04/29/2025
100216417	CF	MARCO ISLAND	FL		06/20/2025	6.999	643,853		(191)				1,035,000	06/03/2025
100216418	CF	BRADENTON	FL		06/20/2025	8.125	1,190,872		(256)				1,300,000	03/14/2025
100216419	CF	GREENSBORO	NC		06/20/2025	6.875	219,293		(38)				272,500	05/30/2025
100216420	CF	SALINAS	CA		06/20/2025	7.999	695,591		(353)				865,000	06/02/2025
100216421	CF	FEEDING HILLS	MA		06/20/2025	6.999	788,953		(138)				996,000	06/06/2025
100216422	CF	ELLICOTT CITY	MD		06/20/2025	6.999	677,946		(427)				1,000,000	05/16/2025
100216424		PINE	AZ		06/20/2025	8.250	799,773		(347)				1,327,000	05/23/2025
100216425	CF	ROSEVILLE	CA		06/20/2025	6.999	532,618		(122)				676,000	05/29/2025
100216426	CF	GILROY	CA		06/20/2025	6.875	981,912		(198)				1,210,000	05/19/2025
100216427	CF	EMERYVILLE	CA		06/20/2025	7.499	300,912		(140)				385,000	05/22/2025
100216428	CF	TEMECULA	CA		06/20/2025	6.999	354,910		(125)				660,000	05/17/2025
100216429	CF	PHOENIX	AZ		06/20/2025	7.750	652,110		(111)				1,105,000	06/03/2025
100216430	CF	FINKSBURG	MD		06/20/2025	6.625	200,319		(14)				452,000	05/12/2025
100216431	CF	COSTA MESA	CA		06/20/2025	7.499	2,257,382		(503)				2,700,000	05/24/2025
100216433	CF	OCALA	FL		06/20/2025	6.999	189,060		(68)				232,000	06/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216434	CF	POMPANO BEACH	FL		06/20/2025	6.999	408,765		(154)				735,000	05/30/2025
100216435	CF	LOS ANGELES	CA		06/20/2025	7.750	626,730		(299)				750,000	05/19/2025
100216436	CF	TENNILLE	GA		06/20/2025	7.625	359,248		(180)				440,000	04/30/2025
100216437	CF	BASS LAKE	CA		06/20/2025	7.750	1,426,094		(664)				1,706,000	05/27/2025
100216438	CF	SKOKIE	IL		06/20/2025	6.999	1,136,014		(237)				1,400,000	06/06/2025
100216439	CF	BOCA RATON	FL		06/20/2025	8.750	476,410		(208)				607,000	05/21/2025
100216440	CF	LYNDEN	WA		06/20/2025	7.625	575,098		(285)				710,000	05/27/2025
100216441	CF	CAREY	ID		06/20/2025	6.999	434,512		13				521,000	06/05/2025
100216442	CF	ODESSA	TX		06/20/2025	8.999	254,113		(116)				270,000	06/04/2025
100216443	CF	PALMDALE	CA		06/20/2025	6.999	299,896		(101)				365,000	05/19/2025
100216444	CF	ADELANTO	CA		06/20/2025	8.875	250,845		(124)				291,000	05/29/2025
100216445	CF	BIG BEAR LAKE	CA		06/20/2025	6.750	1,784,277		(494)				2,718,000	05/13/2025
100216446	CF	NEWINGTON	CT		06/20/2025	8.499	423,738		(205)				450,000	06/06/2025
100216447	CF	SAN DIEGO	CA		06/20/2025	7.999	1,291,294		(677)				1,700,000	06/05/2025
100216448	CF	HILLSBOROUGH	NC		06/20/2025	6.375	1,198,946		(16)				1,553,000	05/01/2025
100216449	CF	MIAMI	FL		06/20/2025	7.750	484,177		(188)				575,000	05/28/2025
100216450	CF	INDIO	CA		06/20/2025	6.750	201,447		(26)				400,000	05/31/2025
100216451	CF	HYATTSVILLE	MD		06/20/2025	7.999	275,342		(131)				405,000	04/28/2025
100216452	CF	KISSIMMEE	FL		06/20/2025	7.499	310,828		(135)				390,000	05/30/2025
100216453	CF	PEMBROKE PINES	FL		06/20/2025	6.999	405,578		(35)				515,000	06/06/2025
100216454	CF	CERRITOS	CA		06/20/2025	6.875	831,260		(127)				1,180,000	05/22/2025
100216455	CF	THOUSAND OAKS	CA		06/20/2025	7.375	1,057,388		(455)				1,670,000	05/27/2025
100216456	CF	MORENO VALLEY	CA		06/20/2025	7.499	548,613		(260)				778,000	05/28/2025
100216457	CF	PARAMOUNT	CA		06/20/2025	6.625	361,955		40				510,000	05/15/2025
100216458	CF	DOWNEY	CA		06/20/2025	7.625	1,372,142		(539)				1,565,000	06/04/2025
100216459	CF	LAKE STEVENS	WA		06/20/2025	7.250	1,165,000		(98)				1,730,000	05/20/2025
100216460	CF	DOWNEY	CA		06/20/2025	6.875	447,784		(106)				840,000	05/29/2025
100216461	CF	PORTLAND	OR		06/20/2025	7.750	235,861		(68)				468,000	05/30/2025
100216462	CF	GRAND RAPIDS	MI		06/20/2025	7.250	179,304		(22)				215,000	05/30/2025
100216463	CF	ROWLETT	TX		06/20/2025	6.499	415,659		77				545,000	06/03/2025
100216464	CF	SEDONA	AZ		06/20/2025	6.499	318,149		(126)				1,175,000	05/16/2025
100216465	CF	MURRIETA	CA		06/20/2025	7.499	1,123,942		(566)				2,050,000	05/12/2025
100216466	CF	HANOVER	NH		06/20/2025	6.625	291,789		(36)				600,000	05/27/2025
100216467	CF	CHAPEL HILL	NC		06/20/2025	6.375	1,136,785		(34)				1,425,000	05/02/2025
100216468	CF	PLAYA DEL REY	CA		06/20/2025	6.999	640,448		(165)				785,000	05/28/2025
100216470	CF	LONG BEACH	CA		06/20/2025	6.875	410,195		(113)				1,140,000	05/20/2025
100216471	CF	HUNTINGTON BEACH	CA		06/20/2025	6.999	882,221		(111)				1,440,000	05/29/2025
100216472	CF	MIAMI	FL		06/20/2025	7.875	602,317		(263)				780,000	06/06/2025
100216473	CF	RENO	NV		06/20/2025	7.125	346,441		(118)				539,000	05/29/2025
100216474	CF	LAKE HAVASU CITY	AZ		06/23/2025	7.500	776,834		(195)				1,005,000	05/01/2025
100216475	CF	DENVER	CO		06/23/2025	7.250	569,925		(150)				835,000	05/09/2025
100216476		LAKE GENEVA	WI		06/23/2025	6.990	369,231		(43)				520,000	05/15/2025
100216477	CF	EUGENE	OR		06/23/2025	7.490	242,352		(70)				340,000	05/05/2025
100216478	CF	ISLAND PARK	ID		06/23/2025	6.750	355,848		(12)				860,000	05/12/2025
100216479	CF	DELANO	MN		06/23/2025	7.375	245,556		(69)				335,000	05/27/2025
100216480		BONITA SPRINGS	FL		06/23/2025	6.624	334,067		(2)				510,000	04/29/2025
100216481		CYPRESS	TX		06/23/2025	6.990	307,504		(40)				442,000	05/14/2025
100216482		NAPLES	FL		06/23/2025	6.124	375,486		104				550,000	05/21/2025
100216483	CF	ORLANDO	FL		06/23/2025	6.750	323,395		(25)				465,000	05/16/2025
100216484	CF	SNELLVILLE	GA		06/23/2025	6.990	287,429		(18)				407,000	05/27/2025
100216485	CF	SHAVER LAKE	CA		06/23/2025	6.990	418,889		(50)				585,000	05/02/2025
100216486		MEGGETT	SC		06/23/2025	6.375	718,623		107				1,050,000	05/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216487		SOUTH LAKE TAHOE	CA		06/23/2025	6.750	559,425		(38)				835,000	05/09/2025
100216488		METAIRIE	LA		06/23/2025	7.625	489,048		(152)				625,000	05/06/2025
100216489	CF	GREENEVILLE	TN		06/23/2025	7.625	409,727		(119)				525,000	04/29/2025
100216490		LITTLE RIVER	SC		06/23/2025	7.250	301,174		(22)				425,000	05/08/2025
100216491		COSTA MESA	CA		06/23/2025	6.750	754,130		(14)				1,425,000	05/19/2025
100216492	CF	MOORESVILLE	NC		06/23/2025	7.375	285,929		(74)				375,000	05/20/2025
100216493		CLINTON	CT		06/23/2025	7.500	615,211		(181)				823,000	05/07/2025
100216494	CF	POTTSTOWN	PA		06/23/2025	7.375	381,410		(102)				525,000	05/16/2025
100216495	CF	SHREVEPORT	LA		06/23/2025	6.875	224,181		7				319,000	04/25/2025
100216497		LAS VEGAS	NV		06/23/2025	7.375	406,362		(109)				560,000	05/08/2025
100216498		PRESCOTT VALLEY	AZ		06/23/2025	7.625	630,569		(180)				788,000	05/10/2025
100216499		EUGENE	OR		06/23/2025	7.625	296,376		(97)				380,000	05/15/2025
100216500		WESTMONT	IL		06/23/2025	6.990	430,960		(55)				648,000	05/12/2025
100216501		LITTLE RIVER	SC		06/23/2025	7.625	359,537		(87)				488,000	05/08/2025
100216502	CF	GALVESTON	TX		06/23/2025	7.625	243,464		(79)				315,000	05/12/2025
100216503		CHIPPEWA FALLS	WI		06/23/2025	7.500	472,132		(131)				633,000	05/15/2025
100216504		MINNEAPOLIS	MN		06/23/2025	6.990	309,401		(34)				430,000	05/02/2025
100216505		PORT SAINT JOE	FL		06/23/2025	7.875	363,160		(136)				485,000	04/28/2025
100216506	CF	SAN DIEGO	CA		06/23/2025	6.875	519,228		(26)				715,000	05/20/2025
100216507		OLATHE	KS		06/23/2025	6.875	252,864		(37)				376,000	05/09/2025
100216508	CF	HIGHLAND	UT		06/23/2025	7.125	473,165		(83)				640,000	05/15/2025
100216509		RICHMOND	VA		06/23/2025	7.125	516,498		(69)				657,000	05/09/2025
100216510	CF	HAMBURG	IA		06/23/2025	7.625	252,416		(64)				325,000	05/08/2025
100216511		WINTER GARDEN	FL		06/23/2025	6.125	320,255		94				535,000	05/08/2025
100216512	CF	MEMPHIS	TN		06/23/2025	6.624	241,112		(3)				338,000	05/07/2025
100216513		ATLANTA	GA		06/23/2025	6.490	314,973		27				475,000	05/05/2025
100216514		SOMERS POINT	NJ		06/23/2025	7.375	258,776		(57)				357,000	05/13/2025
100216515		SEATTLE	WA		06/23/2025	6.125	383,520		129				630,000	04/17/2025
100216516	CF	RICHMOND	TX		06/23/2025	7.125	311,590		(57)				425,000	05/20/2025
100216517	CF	RICHARDSON	TX		06/23/2025	7.625	427,859		(97)				540,000	05/09/2025
100216518	CF	SARASOTA	FL		06/23/2025	6.750	403,356		(28)				590,000	05/09/2025
100216519	CF	GEORGIA	VT		06/23/2025	8.125	410,832		(118)				511,000	05/15/2025
100216520		DALLAS	TX		06/23/2025	6.750	255,934		(22)				420,000	05/13/2025
100216521		EAST JORDAN	MI		06/23/2025	6.990	427,800		(41)				581,000	05/30/2025
100216522		PARKLAND	FL		06/23/2025	6.875	330,823		(23)				455,000	05/20/2025
100216523		SEATTLE	WA		06/23/2025	6.999	481,958		(41)				615,000	05/27/2025
100216524		GOODYEAR	AZ		06/23/2025	7.125	227,473		(80)				385,000	05/16/2025
100216525	CF	BLAINE	MN		06/23/2025	7.375	379,979		(105)				510,000	05/27/2025
100216526	CF	SAYREVILLE	NJ		06/23/2025	6.750	259,560		(9)				375,000	05/09/2025
100216527	CF	FRISCO	TX		06/23/2025	7.250	344,226		(59)				437,000	05/09/2025
100216528	CF	LEXINGTON	NC		06/23/2025	7.875	820,405		(169)				1,060,000	05/21/2025
100216529		SUNRISE BEACH	MO		06/23/2025	7.625	593,037		(141)				785,000	05/16/2025
100216530	CF	SHERMAN	TX		06/23/2025	7.375	238,194		(96)				328,000	05/07/2025
100216531	CF	AURORA	CO		06/23/2025	7.375	416,147		(102)				520,000	05/27/2025
100216532		LAKE FREDERICK	VA		06/23/2025	6.624	294,271		4				430,000	04/25/2025
100216533		CELINA	TX		06/23/2025	5.750	268,663		204				395,000	05/09/2025
100216534		WOODLAND HILLS	CA		06/23/2025	7.125	752,580		(155)				999,000	05/05/2025
100216535		CHANDLER	AZ		06/23/2025	7.625	412,984		(107)				515,000	05/07/2025
100216536		ANNA	TX		06/23/2025	6.500	301,674		37				419,000	05/09/2025
100216537	CF	CLERMONT	FL		06/23/2025	7.375	244,509		(57)				310,000	05/08/2025
100216538	CF	EASTVALE	CA		06/23/2025	7.250	735,056		(190)				969,000	05/02/2025
100216539		CONROE	TX		06/23/2025	6.875	515,556		(43)				695,000	05/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216540	CF	ALBUQUERQUE	NM		06/23/2025	7.500	251,432		(90)				334,000	05/10/2025
100216541	CF	COLLEGE STATION	TX		06/23/2025	6.250	249,302		57				350,000	04/25/2025
100216542	CF	GEORGETOWN	TX		06/23/2025	7.625	269,043		(85)				335,000	05/09/2025
100216543	CF	HENDERSON	NV		06/23/2025	5.990	345,278		201				494,000	05/08/2025
100216544	CF	MIDLAND	TX		06/23/2025	8.125	340,917		(90)				435,000	05/12/2025
100216545		THREE LAKES	WI		06/23/2025	7.125	308,389		(63)				412,000	05/05/2025
100216546	CF	URBANDALE	IA		06/23/2025	5.750	175,600		124				257,000	05/01/2025
100216547		SANTA ROSA BEACH	FL		06/23/2025	5.990	226,198		138				305,000	04/28/2025
100216548	CF	WASHINGTON	DC		06/23/2025	6.990	362,523		(43)				487,000	05/09/2025
100216549		COLLEGE STATION	TX		06/23/2025	7.500	284,468		(59)				356,000	04/10/2025
100216550	CF	CONWAY	SC		06/23/2025	5.750	225,172		217				314,000	05/15/2025
100216551		CHICAGO	IL		06/23/2025	6.990	742,519		(88)				1,060,000	04/22/2025
100216552	CF	QUEEN CREEK	AZ		06/23/2025	6.750	344,442		(5)				466,000	05/17/2025
100216553	CF	BELLA VISTA	AR		06/23/2025	6.875	320,558		(37)				460,000	05/09/2025
100216554		GARNER	NC		06/23/2025	5.750	322,721		174				527,900	04/02/2025
100216555		CARTERSVILLE	GA		06/23/2025	7.375	287,963		(93)				378,000	05/16/2025
100216556		LENEXA	KS		06/23/2025	7.125	456,715		(91)				604,000	05/09/2025
100216557		CARMICHAEL	CA		06/23/2025	6.990	488,186		(52)				655,000	05/21/2025
100216558		FARMINGTON	MO		06/23/2025	6.875	443,875		(40)				594,000	05/09/2025
100216559	CF	JERSEY CITY	NJ		06/23/2025	7.125	407,238		(44)				545,000	05/09/2025
100216560	CF	VANCOUVER	WA		06/23/2025	7.125	303,448		(69)				430,000	04/17/2025
100216561	CF	CANTON	GA		06/23/2025	7.250	291,827		(53)				364,000	05/09/2025
100216562	CF	WASHINGTON	UT		06/23/2025	5.990	286,099		144				420,000	05/06/2025
100216563	CF	POCONO LAKE	PA		06/23/2025	7.490	257,447		(97)				337,000	05/12/2025
100216564	CF	BEND	OR		06/23/2025	5.990	422,633		246				598,000	05/13/2025
100216565	CF	FAIRVIEW	TX		06/23/2025	6.875	316,432		(30)				454,000	05/09/2025
100216566	CF	RICHMOND	TX		06/23/2025	5.750	250,641		265				350,000	04/30/2025
100216567	CF	FOLLY BEACH	SC		06/23/2025	6.750	413,682		(4)				618,000	05/19/2025
100216568	CF	PORTLAND	OR		06/23/2025	6.625	259,275		(3)				375,000	04/21/2025
100216569	CF	LEXINGTON	NC		06/23/2025	5.750	255,411		238				350,000	05/02/2025
100216572	CF	CHARLOTTE	NC		06/23/2025	7.750	461,079		(150)				562,000	05/20/2025
100216573		TOMS RIVER	NJ		06/23/2025	7.625	310,222		(96)				380,000	05/15/2025
100216574		AUBURN	AL		06/23/2025	6.999	304,897		(46)				405,000	05/19/2025
100216575	CF	SEVIERVILLE	TN		06/23/2025	7.250	432,886		(87)				535,000	05/08/2025
100216576	CF	SCOTTSDALE	AZ		06/23/2025	6.625	400,665		12				540,000	05/02/2025
100216577		FORT WORTH	TX		06/23/2025	5.750	254,823		186				365,000	05/12/2025
100216578		CAROLINA BEACH	NC		06/23/2025	7.250	423,779		(111)				677,000	05/14/2025
100216579		DENTON	TX		06/23/2025	7.000	333,438		(30)				417,000	05/15/2025
100216580	CF	EDEN PRAIRIE	MN		06/23/2025	6.999	355,958		(44)				473,000	05/12/2025
100216581		KERNERSVILLE	NC		06/23/2025	5.750	175,114		127				253,000	04/25/2025
100216582	CF	FOGELSVILLE	PA		06/23/2025	5.990	320,444		197				455,000	04/30/2025
100216583		POYNTELLE	PA		06/23/2025	7.625	266,065		(86)				325,000	05/23/2025
100216584	CF	SEVIERVILLE	TN		06/23/2025	7.250	709,103		(133)				875,000	05/12/2025
100216585	CF	SALEM	OR		06/23/2025	5.990	366,144		266				526,995	05/13/2025
100216586		CYPRESS	TX		06/23/2025	7.490	321,044		(74)				422,000	04/30/2025
100216587	CF	SAN MARCOS	TX		06/23/2025	6.875	247,725		(35)				330,000	05/12/2025
100216588	CF	KERNERSVILLE	NC		06/23/2025	5.750	177,303		124				253,000	05/09/2025
100216589		CARTERSVILLE	GA		06/23/2025	5.750	294,702		217				422,000	05/06/2025
100216590		LAKE ARIEL	PA		06/23/2025	7.500	356,145		(57)				440,000	05/09/2025
100216591	CF	WHITE CITY	OR		06/23/2025	6.990	237,850		(44)				315,000	05/07/2025
100216592	CF	LOMPOC	CA		06/23/2025	6.625	286,986		6				385,500	05/05/2025
100216593		DURANGO	CO		06/23/2025	7.250	402,394		(153)				743,000	05/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216594	CF	LANSDALE	PA		06/23/2025	6.875	205,255		(49)				310,000	05/13/2025
100216595		LATHROP	CA		06/23/2025	6.625	480,432		5				690,000	05/01/2025
100216596	CF	MARICOPA	AZ		06/23/2025	7.625	227,090		(29)				315,000	05/20/2025
100216598		SALIDA	CO		06/23/2025	7.125	413,599		(57)				657,000	05/16/2025
100216599		EGG HARBOR TOWNSHIP	NJ		06/23/2025	6.125	246,086		89				340,000	05/02/2025
100216600		DAHLONEGA	GA		06/23/2025	5.750	260,570		233				355,000	05/14/2025
100216601		WEST UNION	SC		06/23/2025	7.250	250,597		(118)				666,250	05/09/2025
100216602	CF	SPOKANE	WA		06/23/2025	7.000	199,897		(56)				350,000	05/12/2025
100216603	CF	PHOENIX	AZ		06/23/2025	6.624	363,314		29				503,000	05/08/2025
100216605		MESA	AZ		06/23/2025	7.250	322,157		(78)				425,000	05/10/2025
100216606		JULIAN	CA		06/23/2025	6.499	543,344		115				745,000	05/16/2025
100216607	CF	MOUNT LAUREL	NJ		06/23/2025	6.875	251,932		(34)				335,000	05/16/2025
100216608	CF	ROSEVILLE	CA		06/23/2025	7.250	521,777		(96)				690,000	04/09/2025
100216609	CF	LODI	CA		06/23/2025	7.500	318,267		(80)				390,000	04/14/2025
100216610	CF	DALLAS	TX		06/23/2025	7.125	190,615		(82)				354,000	04/24/2025
100216611	CF	SAINT LOUIS	MO		06/23/2025	6.625	189,047		5				390,000	04/30/2025
100216612		WILMINGTON	NC		06/23/2025	7.500	338,174		(80)				415,000	04/28/2025
100216613		HILLIARD	OH		06/23/2025	7.375	262,542		(78)				330,000	04/29/2025
100216614		SYRACUSE	UT		06/23/2025	6.625	351,509		7				472,000	04/25/2025
100216615	CF	ANGIER	NC		06/23/2025	5.750	182,311		134				260,000	04/28/2025
100216616		HOUSTON	TX		06/23/2025	6.375	260,650		67				335,000	04/25/2025
100216617		NORTH LAS VEGAS	NV		06/23/2025	7.125	271,214		(27)				360,000	04/25/2025
100216618	CF	PULLMAN	MI		06/23/2025	6.875	271,891		(39)				385,500	04/25/2025
100216619		VENTURA	CA		06/23/2025	6.990	1,271,153		(23)				1,700,000	04/18/2025
100216620	CF	NORTH LOGAN	UT		06/23/2025	7.375	572,268		(126)				703,000	05/02/2025
100216621		POST FALLS	ID		06/23/2025	6.624	308,033		2				500,000	05/02/2025
100216622		WINCHESTER	NH		06/23/2025	7.250	267,977		(55)				330,000	05/02/2025
100216623	CF	DURANGO	CO		06/23/2025	6.875	508,228		(7)				680,000	04/30/2025
100216624		CHANDLER	AZ		06/23/2025	7.625	489,547		(124)				599,000	05/08/2025
100216625		LAWNDALE	CA		06/23/2025	7.125	832,408		(114)				1,100,000	05/01/2025
100216626	CF	CHIPPEWA FALLS	WI		06/23/2025	7.000	243,653		(42)				345,000	05/08/2025
100216627		CASA GRANDE	AZ		06/23/2025	7.000	316,323		(26)				394,000	05/07/2025
100216628	CF	SUTHERLIN	OR		06/23/2025	6.990	233,667		(94)				505,000	05/06/2025
100216629	CF	STATESBORO	GA		06/23/2025	7.125	234,522		(17)				312,000	05/05/2025
100216630	CF	RENTON	WA		06/23/2025	6.500	652,479		54				1,100,000	05/03/2025
100216631		PLAINFIELD	IL		06/23/2025	6.875	257,132		(35)				340,000	05/09/2025
100216632		COMPTON	CA		06/23/2025	6.750	978,237		(25)				1,400,000	05/05/2025
100216633		MESQUITE	TX		06/23/2025	7.000	320,994		(38)				425,000	05/09/2025
100216634	CF	PITTSFIELD	MA		06/23/2025	7.375	280,729		(85)				365,000	05/09/2025
100216635	CF	SYLVA	NC		06/23/2025	7.375	208,934		(14)				278,000	05/09/2025
100216636	CF	DARIEN	IL		06/23/2025	7.125	192,350		(6)				265,000	05/06/2025
100216637		ASHLAND	MA		06/23/2025	7.125	256,777		(46)				338,000	05/09/2025
100216638	CF	STEPHENS CITY	VA		06/23/2025	7.490	251,590		(75)				320,000	05/09/2025
100216639		LEHIGH ACRES	FL		06/23/2025	6.875	425,772		(40)				565,000	05/09/2025
100216640	CF	GRAY	ME		06/23/2025	7.500	532,539		(151)				650,000	05/09/2025
100216641	CF	COLD SPRINGS	CA		06/23/2025	7.375	332,321		(102)				432,000	05/12/2025
100216642		WOODBRIDGE	NJ		06/23/2025	7.250	259,798		(14)				370,000	05/09/2025
100216643		SAN ANTONIO	TX		06/23/2025	7.500	506,483		(128)				620,000	05/12/2025
100216644		DACONO	CO		06/23/2025	6.499	376,986		31				545,000	05/10/2025
100216645		ESTES PARK	CO		06/23/2025	7.125	357,668		(71)				470,000	05/13/2025
100216646	CF	NASHVILLE	TN		06/23/2025	6.750	280,838		(8)				375,000	05/13/2025
100216647	CF	TAMPA	FL		06/23/2025	7.125	250,595		(38)				310,000	05/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216648		FORT WORTH	TX		06/23/2025	6.875	260,814		(9)				348,000	05/13/2025
100216649		MUNDS PARK	AZ		06/23/2025	7.375	632,149		(152)				775,000	05/22/2025
100216650		GARLAND	TX		06/23/2025	7.375	477,949		(115)				625,000	05/14/2025
100216651		LAHAINA	HI		06/23/2025	7.375	663,982		(106)				875,000	05/20/2025
100216652		PILOT POINT	TX		06/23/2025	7.375	752,169		(114)				930,000	05/12/2025
100216653		MCCAYSVILLE	GA		06/23/2025	6.999	693,807		(71)				920,000	05/21/2025
100216654		KIRKLAND	WA		06/23/2025	6.625	764,682		18				1,026,000	05/13/2025
100216655	CF	CUMMING	GA		06/23/2025	6.999	295,541		(46)				390,000	05/22/2025
100216656	CF	HIALEAH	FL		06/23/2025	7.375	563,277		(61)				700,000	05/19/2025
100216658		LAWRENCEVILLE	GA		06/23/2025	7.125	296,161		(35)				420,000	05/19/2025
100216659	CF	INDIAN HEAD PARK	IL		06/23/2025	6.875	245,934		(35)				375,000	05/28/2025
100216661	CF	CHARLOTTE	NC		06/23/2025	7.250	426,620		(93)				525,000	06/02/2025
100216662		TYBEE ISLAND	GA		06/23/2025	7.625	305,813		(114)				410,000	05/09/2025
100216663		COUPEVILLE	WA		06/23/2025	6.999	715,671		(64)				950,000	05/29/2025
100216665	CF	PUNTA GORDA	FL		06/23/2025	8.125	249,009		(55)				305,000	05/05/2025
100216666		WHITE STONE	VA		06/23/2025	7.375	505,902		(124)				620,000	05/16/2025
100216667	CF	OSCODA	MI		06/23/2025	7.250	264,761		(75)				346,000	05/15/2025
100216668	CF	LARGO	FL		06/23/2025	5.990	274,911		188				425,000	04/29/2025
100216669		ROSELLE	NJ		06/23/2025	7.625	390,226		(120)				475,000	05/19/2025
100216670		MONROE	NC		06/23/2025	6.250	325,182		105				420,000	05/02/2025
100216671	CF	CINCINNATI	OH		06/23/2025	7.250	334,682		(66)				440,000	05/09/2025
100216672		CARY	NC		06/23/2025	6.875	299,411		(7)				411,500	05/13/2025
100216673		KYLE	TX		06/23/2025	5.990	283,445		254				385,000	04/30/2025
100216674	CF	RANCHO SANTA MARGARITA	CA		06/23/2025	7.125	635,772		(104)				989,000	05/27/2025
100216675	CF	SAN DIEGO	CA		06/23/2025	7.490	335,195		(77)				450,000	05/09/2025
100216676		KEARNY	NJ		06/23/2025	6.999	503,989		(80)				799,000	05/21/2025
100216677		ARVADA	CO		06/23/2025	6.250	401,518		122				650,000	05/09/2025
100216678		ORLANDO	FL		06/23/2025	6.875	377,632		(35)				528,000	05/20/2025
100216679		ESPANOLA	NM		06/23/2025	8.125	429,059		(55)				570,000	04/29/2025
100216680		BRENHAM	TX		06/23/2025	7.500	473,679		(107)				597,000	05/09/2025
100216681		ATTLEBORO	MA		06/23/2025	6.624	391,554		60				585,000	05/08/2025
100216682		HAYWARD	CA		06/23/2025	7.249	672,834		(164)				925,000	05/09/2025
100216683		MORENO VALLEY	CA		06/23/2025	6.875	370,646		(27)				625,000	04/28/2025
100216684	CF	ATLANTA	GA		06/23/2025	6.999	182,519		45				235,000	05/22/2025
100216685	CF	FAIRHOPE	AL		06/23/2025	7.625	255,512		(82)				335,000	05/14/2025
100216686		AUSTIN	TX		06/23/2025	6.875	416,750		(44)				650,000	05/12/2025
100216688	CF	LAWRENCE	KS		06/23/2025	7.500	262,513		(78)				320,000	05/27/2025
100216689	CF	SIOUX FALLS	SD		06/23/2025	7.250	234,851		(45)				309,000	05/22/2025
100216690	CF	HOLLY RIDGE	NC		06/23/2025	6.990	229,017		(21)				285,000	05/16/2025
100216691	CF	RAPID CITY	SD		06/23/2025	7.375	250,875		(63)				341,000	05/21/2025
100216692	CF	CAMDENTON	MO		06/23/2025	7.625	311,728		(93)				405,000	05/27/2025
100216693		STATE COLLEGE	PA		06/23/2025	7.490	308,876		(69)				380,000	05/22/2025
100216694		WOODSTOCK	GA		06/23/2025	6.750	267,172		(2)				343,000	05/30/2025
100216695		ROSELLE PARK	NJ		06/23/2025	6.875	575,319		37				810,000	05/13/2025
100216696		SUMMERVILLE	SC		06/23/2025	6.999	383,926		(39)				510,000	05/30/2025
100216697	CF	SUNRISE BEACH	MO		06/23/2025	6.990	366,604		(50)				510,000	05/09/2025
100216698		CLAYTON	NC		06/23/2025	7.250	401,426		(74)				500,000	05/16/2025
100216699	CF	FREDERICA	DE		06/23/2025	7.125	318,029		(45)				420,000	05/14/2025
100216700	CF	SEVIERVILLE	TN		06/23/2025	7.750	493,953		(159)				630,000	05/20/2025
100216701		BOISE	ID		06/23/2025	6.990	404,614		(54)				535,000	05/15/2025
100216702	CF	TEMPE	AZ		06/23/2025	7.750	447,964		(146)				545,000	06/02/2025
100216703		LEESBURG	VA		06/23/2025	7.000	383,089		(25)				510,000	05/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216705	CF	BEECH MOUNTAIN	NC		06/23/2025	7.250	418,391		(104)				550,000	05/23/2025
100216706	CF	HIGDEN	AR		06/23/2025	7.125	394,737		(59)				555,000	05/23/2025
100216707	CF	LONGWOOD	FL		06/23/2025	6.875	320,537		(42)				465,000	05/16/2025
100216708	CF	PORTLAND	OR		06/23/2025	7.250	493,502		(77)				622,000	05/30/2025
100216709	CF	NAPLES	FL		06/23/2025	7.625	646,749		(175)				950,000	05/23/2025
100216710	CF	SAVANNAH	GA		06/23/2025	7.250	632,134		(128)				850,000	05/29/2025
100216711	CF	SANTA ROSA	CA		06/23/2025	6.875	583,092		(5)				780,000	05/28/2025
100216712		WATERVLIET	MI		06/23/2025	7.124	252,396		(15)				365,000	05/30/2025
100216713		GASTONIA	NC		06/23/2025	7.500	234,319		15				338,000	04/29/2025
100216715		DURANGO	CO		06/23/2025	7.375	1,040,089		(474)				1,850,000	05/02/2025
100216716	CF	SUNNY ISLES BEACH	FL		06/23/2025	7.375	6,526		(51)				515,000	05/28/2025
100216717	CF	MIAMI BEACH	FL		06/23/2025	7.750	558,968		(215)				675,000	04/29/2025
100216718	CF	CUMMING	GA		06/23/2025	7.375	736,148		(214)				899,000	05/28/2025
100216719	CF	HAWTHORNE	CA		06/23/2025	7.750	999,299		(347)				1,210,000	05/05/2025
100216720	CF	BEVERLY HILLS	CA		06/23/2025	7.500	1,200,775		(284)				1,570,000	03/24/2025
100216721	CF	BOERNE	TX		06/23/2025	7.625	1,387,542		(566)				2,130,000	05/16/2025
100216723	CF	AZUSA	CA		06/23/2025	7.125	941,533		(370)				1,518,000	05/09/2025
100216724	CF	LAKE WORTH	FL		06/23/2025	7.000	554,738		(104)				685,000	05/05/2025
100216726	CF	KELSEYVILLE	CA		06/23/2025	8.000	214,375		(80)				259,000	04/25/2025
100216727	CF	OGDEN	UT		06/23/2025	7.125	496,002		(165)				943,000	05/02/2025
100216728	CF	SALEM	UT		06/23/2025	7.375	669,645		(130)				860,000	04/28/2025
100216729	CF	BLOOMSBURG	PA		06/23/2025	7.750	189,358		(47)				250,000	06/02/2025
100216730	CF	DUBLIN	CA		06/23/2025	6.875	1,492,401		(288)				1,740,000	05/15/2025
100216731	CF	SAN CLEMENTE	CA		06/23/2025	6.750	405,543		(161)				2,580,000	05/12/2025
100216733	CF	TRUCKEE	CA		06/23/2025	7.500	616,781		(80)				900,000	05/27/2025
100216734	CF	STUDIO CITY	CA		06/23/2025	6.875	2,076,654		(600)				3,375,000	04/29/2025
100216735	CF	ENOCH	UT		06/23/2025	7.625	402,690		(90)				470,000	05/13/2025
100216736	CF	ENCINO	CA		06/23/2025	6.625	425,740		(41)				535,000	05/06/2025
100216737	CF	JUPITER	FL		06/23/2025	7.250	1,027,046		(336)				1,250,000	04/25/2025
100216738		BUDA	TX		06/23/2025	6.250	277,326		6				359,000	04/18/2025
100216739	CF	SANTA ROSA BEACH	FL		06/23/2025	6.875	1,081,194		(136)				1,350,000	04/02/2025
100216740	CF	DUNCANVILLE	TX		06/23/2025	7.500	259,497		(130)				340,000	05/07/2025
100216741	CF	SHOREACRES	TX		06/23/2025	6.625	282,556		(50)				365,000	04/29/2025
100216742	CF	PHILADELPHIA	PA		06/23/2025	7.875	2,066,813		(711)				2,502,000	05/06/2025
100216743	CF	BASTROP	TX		06/23/2025	6.250	393,358		(54)				519,000	05/09/2025
100216744	CF	KISSIMMEE	FL		06/23/2025	7.250	317,789		(60)				393,000	04/30/2025
100216745	CF	EAGLE PASS	TX		06/23/2025	7.125	278,249		(41)				342,000	05/19/2025
100216746	CF	MANSFIELD	TX		06/23/2025	6.875	411,660		(46)				514,000	05/08/2025
100216747	CF	SWEDESBORO	NJ		06/23/2025	6.500	368,948		(34)				770,000	05/19/2025
100216748	CF	INKSTER	MI		06/23/2025	9.250	98,910		(14)				165,000	05/28/2025
100216749	CF	NORTH HAVEN	CT		06/25/2025	8.249	342,176		(150)				438,000	05/23/2025
100216750	CF	MALIBU	CA		06/25/2025	8.500	5,200,165		315				7,400,000	05/29/2025
100216751	CF	JERSEY CITY	NJ		06/25/2025	7.249	409,787		(198)				618,000	05/23/2025
100216752		ROHNERT PARK	CA		06/25/2025	7.000	326,812		(34)				672,000	06/06/2025
100216753	CF	BOYNTON BEACH	FL		06/25/2025	7.624	245,822		(74)				300,000	02/24/2025
100216754	CF	LOS ANGELES	CA		06/25/2025	7.250	1,468,753		(382)				1,800,000	03/08/2025
100216755		HOMESTEAD	FL		06/25/2025	7.250	337,845		(62)				422,000	04/21/2025
100216756	CF	FAYETTEVILLE	NC		06/25/2025	7.499	168,068		(57)				233,000	05/08/2025
100216757	CF	BROOKHAVEN	PA		06/25/2025	7.749	156,609		(72)				385,000	05/09/2025
100216758	CF	DALLAS	TX		06/25/2025	6.875	1,398,133		(189)				2,075,000	06/02/2025
100216759		LEHIGH ACRES	FL		06/25/2025	7.500	224,929						300,000	06/03/2025
100216760	CF	CARROLLTON	TX		06/25/2025	7.500	216,478		(73)				320,000	05/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100216761	CF	CARROLLTON	TX		06/25/2025	7.375	206,149		(71)				300,000	05/16/2025
100218122	CF	WHEATON	IL		07/22/2025	7.875	204,497		(77)				245,000	06/16/2025
100218124	CF	BOUNTIFUL	UT		07/22/2025	7.375	1,650,380		(494)				2,225,000	06/23/2025
100218125	CF	POWAY	CA		07/22/2025	7.500	1,864,495		(127)				2,400,000	06/20/2025
100218126	CF	MARYSVILLE	CA		07/22/2025	7.625	227,026		(67)				275,000	06/20/2025
100218129	CF	HENDERSON	NV		07/22/2025	7.375	1,046,500		(70)				1,225,000	06/20/2025
100218131	CF	SUMMIT	NJ		07/22/2025	7.250	756,287		(79)				1,000,000	06/24/2025
100218132	CF	CEDAR HILLS	UT		07/22/2025	6.750	1,204,665		(82)				1,500,000	06/13/2025
100218133	CF	MOUNT DORA	FL		07/22/2025	7.250	268,344		(73)				398,000	06/30/2025
100218134	CF	FORT LAUDERDALE	FL		07/22/2025	6.875	2,025,537		(292)				2,875,000	06/12/2025
100218135	CF	BROOKFIELD	WI		07/22/2025	6.875	256,472		(21)				510,000	06/17/2025
100218136	CF	SACRAMENTO	CA		07/22/2025	7.250	155,043		(49)				275,000	06/17/2025
100218138	CF	THOUSAND OAKS	CA		07/22/2025	7.875	1,020,459		(372)				1,225,000	05/30/2025
100218140	CF	TEMECULA	CA		07/22/2025	7.375	1,138,799		(315)				1,387,000	06/17/2025
100218141	CF	SAINT GEORGE	UT		07/22/2025	7.000	2,218,699		(286)				3,063,000	06/20/2025
100218142	CF	FRESNO	CA		07/22/2025	7.375	211,200		(74)				295,000	06/18/2025
100218145	CF	CONROE	TX		07/22/2025	7.125	316,679		(90)				615,000	06/13/2025
100218147	CF	FILLMORE	CA		07/22/2025	6.750	259,482		2				463,000	06/17/2025
100218148	CF	ARCADIA	FL		07/22/2025	7.375	532,095		(81)				700,000	07/01/2025
100218153	CF	KINGWOOD	TX		07/22/2025	8.000	267,966		(106)				327,000	06/13/2025
100218154	CF	ARVADA	CO		07/22/2025	7.500	391,310		(156)				635,000	06/25/2025
100218156	CF	LAS VEGAS	NV		07/22/2025	7.125	1,179,404		(345)				3,250,000	06/25/2025
100218157	CF	SALEM	OR		07/22/2025	7.500	254,462		(67)				330,000	06/26/2025
100218158	CF	MCKINNEY	TX		07/22/2025	7.375	295,242		(110)				355,000	06/20/2025
100218160	CF	CONROE	TX		07/22/2025	7.750	546,160		(131)				690,000	06/30/2025
100218162	CF	DALLAS	TX		07/22/2025	7.750	525,656		(126)				660,000	06/16/2025
100218163	CF	REDONDO BEACH	CA		07/22/2025	7.375	1,475,056		(425)				1,789,000	06/17/2025
100218164	CF	TOPANGA	CA		07/22/2025	7.750	1,412,147		(262)				1,690,000	06/16/2025
100218165	CF	LAS VEGAS	NV		07/22/2025	7.125	1,025,745		(260)				1,300,000	06/13/2025
100218167	CF	ARVADA	CO		07/22/2025	8.000	568,854		(226)				690,000	06/25/2025
100218168	CF	AUSTIN	TX		07/22/2025	7.375	342,924		(129)				485,000	06/30/2025
100218169	CF	OJAI	CA		07/22/2025	8.125	999,963		(165)				1,125,000	06/24/2025
100218170	CF	SHERWOOD FOREST	CA		07/22/2025	7.125	1,025,945		(114)				1,450,000	06/18/2025
100218171	CF	DANA POINT	CA		07/22/2025	7.250	1,307,998		(403)				1,950,000	06/23/2025
100218173	CF	DANA POINT	CA		07/22/2025	7.250	1,506,363		(433)				1,950,000	06/16/2025
100218174	CF	WEST	TX		07/22/2025	7.875	118,421		(187)				270,000	06/25/2025
100218175	CF	STONE MOUNTAIN	GA		07/22/2025	7.500	1,944,538		(566)				2,906,000	06/23/2025
100218176	CF	PHOENIX	AZ		07/22/2025	6.750	332,987		48				490,100	06/20/2025
100218177	CF	VACAVILLE	CA		07/22/2025	7.250	313,416		(110)				470,000	06/30/2025
100218178	CF	YELM	WA		07/22/2025	7.750	104,875		(20)				440,000	06/18/2025
100218179	CF	SAN PEDRO	CA		07/22/2025	7.375	733,603		(247)				885,000	06/26/2025
100218181	CF	LAKE WORTH	FL		07/22/2025	7.375	196,469		(79)				500,000	06/20/2025
100218183	CF	TACOMA	WA		07/22/2025	7.875	1,323,808		(127)				1,850,000	06/27/2025
100218185	CF	MISSION VIEJO	CA		06/26/2025	7.250	970,511		(349)				1,475,000	06/03/2025
100218186	CF	SCHAUMBURG	IL		06/26/2025	7.625	225,699		(122)				470,000	05/27/2025
100218187	CF	BAYONNE	NJ		06/26/2025	7.500	626,050		(118)				945,000	06/03/2025
100218188	CF	WASHINGTON	DC		06/26/2025	7.625	156,267		(69)				255,000	05/23/2025
100218190	CF	MASON	OH		06/26/2025	7.250	531,048		(100)				805,000	06/06/2025
100218191	CF	EL PASO	TX		06/26/2025	7.875	231,889		(122)				290,000	05/29/2025
100218192	CF	ANCHORAGE	AK		06/26/2025	7.875	386,966		(65)				500,000	05/27/2025
100218193	CF	AUSTIN	TX		06/26/2025	7.500	423,174		(171)				545,000	06/04/2025
100218194	CF	NICEVILLE	FL		06/26/2025	7.250	1,227,575		(336)				1,500,000	05/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218195	CF	LAHAINA	HI		06/26/2025	7.625	718,738		(321)				995,000	05/27/2025
100218197	CF	VISTA	CA		06/26/2025	7.375	335,882		(72)				520,000	05/28/2025
100218198	CF	CHICAGO	IL		06/26/2025	7.375	363,167		(111)				445,000	05/27/2025
100218199	CF	LEANDER	TX		06/26/2025	8.125	907,126		(381)				1,235,000	05/20/2025
100218200	CF	LOS ANGELES (WOODLAND HILLS AR	CA		06/26/2025	7.375	747,987		(245)				930,000	06/10/2025
100218201		MELBOURNE	FL		06/26/2025	7.250	303,353		(98)				535,000	05/28/2025
100218203	CF	EL CAJON	CA		06/26/2025	7.625	643,733		(218)				750,000	05/23/2025
100218204	CF	WYNCOTE	PA		06/26/2025	7.375	259,079		(84)				325,000	05/22/2025
100218205	CF	NORRISTOWN	PA		06/26/2025	7.875	150,857		(49)				195,000	05/30/2025
100218208	CF	GRAND PRAIRIE	TX		06/26/2025	7.500	131,776		(68)				430,000	05/28/2025
100218209	CF	VACAVILLE	CA		06/26/2025	7.875	1,032,746		(350)				1,300,000	06/02/2025
100218210	CF	PLANT CITY	FL		06/26/2025	6.875	194,182						305,000	05/23/2025
100218211	CF	INGLEWOOD	CA		06/26/2025	7.500	772,403		(254)				944,000	05/28/2025
100218212	CF	CHICAGO	IL		06/26/2025	7.750	111,348		(31)				145,000	06/03/2025
100218213	CF	COMMERCE	GA		06/26/2025	7.250	174,962		(41)				298,000	05/23/2025
100218214	CF	WEATHERFORD	TX		06/26/2025	7.625	345,066		(165)				595,000	05/28/2025
100218215	CF	CARLSBAD	CA		06/26/2025	7.375	1,161,196		(219)				1,542,000	05/27/2025
100218216	CF	COMMERCE	GA		06/26/2025	7.250	206,804		(47)				335,000	05/23/2025
100218217	CF	PHOENIX	AZ		06/26/2025	7.250	1,072,693		(275)				1,590,000	05/21/2025
100218218	CF	FAIR OAKS	CA		06/26/2025	7.500	278,715		(130)				425,000	05/30/2025
100218219	CF	SAN ANTONIO	TX		06/26/2025	7.750	157,986		(49)				205,000	06/04/2025
100218220	CF	ROSENBERG	TX		06/26/2025	7.250	391,681		(39)				495,000	05/22/2025
100218221	CF	SARATOGA SPRINGS	UT		06/26/2025	6.750	270,341		(15)				390,000	05/28/2025
100218222	CF	FRESNO	CA		06/26/2025	7.375	221,004		(139)				350,000	05/27/2025
100218223	CF	UNION CITY	NJ		06/26/2025	7.250	356,694		(104)				445,000	05/30/2025
100218224	CF	ANAHEIM	CA		06/26/2025	7.875	883,747		(410)				1,175,000	05/29/2025
100218225		BOCA RATON	FL		06/26/2025	7.375	258,599		(82)				408,000	05/09/2025
100218226	CF	HENDERSON	NV		06/26/2025	8.750	231,276		(97)				260,000	05/20/2025
100218227	CF	ELIZABETH	NJ		06/26/2025	7.375	446,341		(153)				807,000	05/21/2025
100218228	CF	COLORADO SPRINGS	CO		06/26/2025	7.375	697,993		(221)				850,000	06/04/2025
100218230	CF	GARDENA	CA		06/26/2025	7.375	393,953		(143)				559,000	05/23/2025
100218231	CF	ALPINE	UT		06/26/2025	7.250	633,503		(169)				787,000	05/29/2025
100218233	CF	LOS ANGELES	CA		06/26/2025	7.625	2,611,038		(635)				5,150,000	05/21/2025
100218234	CF	LOS ANGELES	CA		06/26/2025	8.125	2,092,789		(177)				2,800,000	05/30/2025
100218235	CF	LOS GATOS	CA		06/26/2025	7.250	1,712,372		(496)				2,227,500	05/29/2025
100218236	CF	ABILENE	TX		06/26/2025	7.500	115,639		(20)				152,000	05/29/2025
100218237	CF	ORLANDO	FL		06/26/2025	7.125	119,132		4				160,000	05/21/2025
100218239	CF	PHILADELPHIA	PA		06/26/2025	7.875	201,921		(65)				280,000	05/29/2025
100218242	CF	PUEBLO	CO		06/26/2025	7.875	170,531		(75)				230,000	01/16/2025
100218243	CF	YUCCA VALLEY	CA		06/26/2025	7.875	335,707		(124)				650,000	02/07/2025
100218244	CF	CROWLEY	TX		06/26/2025	6.750	192,764		33				282,000	01/10/2025
100218245		ASHEVILLE	NC		06/26/2025	7.500	264,631		(63)				360,000	02/06/2025
100218246	CF	CUTLER BAY	FL		06/26/2025	6.625	203,868		49				285,000	12/09/2024
100218247	CF	TITUSVILLE	FL		06/26/2025	7.125	317,053		(72)				800,000	01/17/2025
100218249		BIRMINGHAM	AL		06/26/2025	6.750	248,525		60				366,000	01/16/2025
100218251		MIAMI	FL		06/26/2025	8.125	151,365		(70)				566,000	02/10/2025
100218252		PHOENIX	AZ		06/26/2025	7.875	250,591		(71)				352,000	02/07/2025
100218253		BOYNTON BEACH	FL		06/26/2025	6.875	279,489		53				400,000	02/10/2025
100218255	CF	NORTH HOLLYWOOD	CA		06/26/2025	9.500	1,196,686		(300)				1,380,000	02/10/2025
100218256	CF	MIAMI	FL		06/26/2025	6.750	976,143		172				2,320,000	01/17/2025
100218257		JARRELL	TX		06/26/2025	7.875	325,297		(94)				460,000	01/07/2025
100218259	CF	CARROLLTON	TX		06/26/2025	7.500	321,038		(80)				450,000	02/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218260	CF	LAKE ARROWHEAD	CA		06/26/2025	9.999	1,059,846		(334)				1,200,000	02/07/2025
100218261	CF	RIVERSIDE	CA		06/26/2025	6.500	469,294		114				715,000	10/22/2024
100218262	CF	ANAHEIM	CA		06/26/2025	7.500	598,931		(184)				975,000	02/07/2025
100218263	CF	LAUREL	NY		06/26/2025	8.125	156,584		(72)				650,000	02/10/2025
100218264	CF	FAIRFAX STATION	VA		06/26/2025	7.625	2,259,080		(725)				3,200,000	02/06/2025
100218265	CF	CELINA	TX		06/26/2025	6.875	243,248		(18)				618,185	02/06/2025
100218266	CF	TOPANGA	CA		06/26/2025	7.500	854,758		(169)				1,209,000	10/11/2024
100218267		ANAHEIM	CA		06/26/2025	6.999	768,141		(139)				950,000	02/06/2025
100218268	CF	PENSACOLA	FL		06/26/2025	7.500	364,316		(365)				735,000	02/28/2025
100218269	CF	HOUSTON	TX		06/26/2025	7.125	1,508,617		(219)				2,250,000	12/27/2024
100218270	CF	LAKE GENEVA	WI		06/26/2025	7.125	1,059,183		(166)				1,400,000	02/06/2025
100218272	CF	CARSON CITY	NV		06/26/2025	7.375	319,059		(83)				520,000	02/07/2025
100218273	CF	CHERRY LOG	GA		06/26/2025	7.500	439,372		(166)				532,181	02/14/2025
100218274	CF	SCOTTSDALE	AZ		06/26/2025	6.875	604,652		(93)				1,150,000	02/18/2025
100218275	CF	KURE BEACH	NC		06/26/2025	6.750	270,901		(30)				560,000	02/24/2025
100218276	CF	CHICAGO	IL		06/26/2025	7.375	936,907		(222)				1,150,000	03/12/2025
100218277	CF	CAROLINA BEACH	NC		06/26/2025	7.250	991,308		(223)				1,500,000	03/13/2025
100218278	CF	WHITEFISH	MT		06/26/2025	6.875	2,007,240		(221)				3,000,000	02/20/2025
100218279	CF	HENDERSONVILLE	TN		06/26/2025	7.375	1,079,380		(300)				1,320,890	02/28/2025
100218280	CF	FAYETTEVILLE	AR		06/26/2025	6.750	1,494,615		(52)				2,568,000	02/06/2025
100218281	CF	KIRKLAND	WA		06/26/2025	7.750	2,728,287		(964)				3,850,000	02/21/2025
100218282	CF	WYNNE	AR		06/26/2025	6.625	97,512		20				160,000	03/19/2025
100218284	CF	WARRENTON	VA		06/26/2025	8.750	1,855,088		(621)				2,241,685	03/13/2025
100218285	CF	PUYALLUP	WA		06/26/2025	7.375	629,763		(203)				769,000	02/07/2025
100218286	CF	FERNANDINA BEACH	FL		06/26/2025	7.625	485,200		(825)				632,500	03/17/2025
100218287	CF	DALLAS	TX		06/26/2025	7.625	545,954		(1,094)				900,000	03/13/2025
100218289	CF	ROCKAWAY	NJ		06/26/2025	7.625	239,954		(116)				480,000	02/12/2025
100218291	CF	TACOMA	WA		06/26/2025	7.250	410,135		(129)				624,000	03/18/2025
100218292	CF	TRENTON	NJ		06/26/2025	7.250	176,331		(10)				235,000	02/11/2025
100218293		EWING	NJ		06/26/2025	7.999	248,585		(77)				404,000	02/10/2025
100218456	CF	SPRINGFIELD	VA		06/27/2025	7.250	567,578		(98)				725,000	05/23/2025
100218457	CF	MORENO VALLEY	CA		06/27/2025	7.250	555,953		(101)				685,000	05/09/2025
100218459	CF	PITTSBURGH	PA		06/27/2025	7.625	360,105		(112)				535,000	05/17/2025
100218460	CF	DESERT HOT SPRINGS	CA		06/27/2025	7.000	222,898		(52)				300,000	05/22/2025
100218461	CF	HIALEAH	FL		06/27/2025	6.625	349,633		65				530,000	05/16/2025
100218462	CF	PALM DESERT	CA		06/27/2025	7.250	2,003,556		(627)				2,500,000	05/12/2025
100218463		FRISCO	CO		06/27/2025	7.625	1,823,918		(760)				2,404,000	05/16/2025
100218464	CF	DELRAY BEACH	FL		06/27/2025	7.250	154,168		(49)				232,000	05/20/2025
100218465	CF	MANHATTAN BEACH	CA		06/27/2025	7.500	3,060,999		(1,230)				4,300,000	05/19/2025
100218466	CF	DENISON	TX		06/27/2025	7.375	255,536		(55)				335,000	05/07/2025
100218467	CF	ARCHDALE	NC		06/27/2025	7.500	225,189		(59)				275,000	05/16/2025
100218468	CF	HOUSTON	TX		06/27/2025	7.375	157,005		(36)				213,000	05/16/2025
100218469	CF	BAKERSFIELD	CA		06/27/2025	7.250	366,130		(120)				452,000	05/12/2025
100218470	CF	SAN MARCOS	CA		06/27/2025	7.375	513,572		(156)				670,000	05/16/2025
100218471	CF	BAKERSFIELD	CA		06/27/2025	7.125	420,748		(5)				565,000	05/15/2025
100218472		LAS VEGAS	NV		06/27/2025	7.750	241,413		(96)				332,000	05/09/2025
100218473		PHOENIX	AZ		06/27/2025	7.500	316,671		(39)				475,000	05/22/2025
100218474	CF	FORT MYERS	FL		06/27/2025	7.875	387,804		(165)				467,000	05/07/2025
100218475	CF	ONTARIO	CA		06/27/2025	7.375	482,110		(114)				630,000	05/20/2025
100218476	CF	FAYETTEVILLE	NC		06/27/2025	7.375	180,213		(50)				236,000	05/19/2025
100218477	CF	LAS VEGAS	NV		06/27/2025	7.000	727,011		(143)				896,000	05/14/2025
100218478	CF	MONTGOMERY	TX		06/27/2025	7.375	206,577		(38)				345,000	05/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218479	CF	LOS ANGELES (WOODLAND HILLS AR	CA		06/27/2025	7.375	1,055,574		(108)				1,590,000	05/21/2025
100218480		GLENDALE	CA		06/27/2025	7.875	447,768		(36)				575,000	05/07/2025
100218481		LEAVENWORTH	WA		06/27/2025	7.250	599,194		(61)				799,000	03/26/2025
100218482		LAKEVILLE	MN		06/27/2025	7.750	310,594		(76)				390,000	03/28/2025
100218483		PARK RIDGE	IL		06/27/2025	7.125	710,926		(18)				950,000	04/04/2025
100218484	CF	CHICAGO	IL		06/27/2025	7.375	719,488		(46)				1,060,000	06/06/2025
100218485	CF	PINOLE	CA		06/27/2025	7.125	382,316		(94)				500,000	05/06/2025
100218486	CF	NEW FAIRFIELD	CT		06/27/2025	7.250	259,226		(131)				655,000	05/14/2025
100218487	CF	CLINTON TOWNSHIP	MI		06/27/2025	7.750	288,819		(99)				380,000	05/27/2025
100218488	CF	CARROLLTON	GA		06/27/2025	7.500	118,345		(40)				205,000	06/04/2025
100218489	CF	PHOENIX	AZ		06/27/2025	7.500	1,948,597		(569)				2,480,000	05/23/2025
100218490	CF	BIG BEAR LAKE	CA		06/27/2025	7.500	226,885		(77)				330,000	05/12/2025
100218491	CF	KAILUA	HI		06/27/2025	8.000	1,960,436		(633)				2,375,000	05/09/2025
100218492	CF	LAWRENCEVILLE	GA		06/27/2025	6.875	552,899		(118)				684,000	05/28/2025
100218493	CF	HARWOOD HEIGHTS	IL		06/27/2025	6.750	412,466		(91)				516,000	05/27/2025
100218494	CF	LACONIA	NH		06/27/2025	7.875	487,651		270				595,000	04/30/2025
100218495	CF	SACRAMENTO	CA		06/27/2025	6.875	409,006		(114)				550,000	05/28/2025
100218496	CF	HOUSTON	TX		06/27/2025	7.750	1,725,764		(500)				2,100,000	05/20/2025
100218497	CF	FREDERICA	DE		06/27/2025	7.625	318,422		(79)				372,000	05/19/2025
100218498	CF	FRISCO	TX		06/27/2025	7.125	660,656		(216)				830,000	05/15/2025
100218499	CF	SAN JOSE	CA		06/27/2025	6.500	1,177,036		(350)				1,810,000	05/23/2025
100218500	CF	ENCINO	CA		06/27/2025	6.875	1,027,439		(337)				2,400,000	05/30/2025
100218501	CF	OCALA	FL		06/27/2025	7.375	425,969		(158)				575,000	05/22/2025
100218502	CF	GAINESVILLE	TX		06/27/2025	7.750	315,384		149				365,500	05/30/2025
100218503	CF	EUGENE	OR		06/27/2025	7.125	403,500		(60)				518,000	04/22/2025
100218504	CF	KATY	TX		06/27/2025	6.500	332,430		488	98			415,100	05/09/2025
100218505	CF	JOLIET	IL		06/27/2025	7.125	370,645		(135)				455,000	06/03/2025
100218506	CF	BURBANK	IL		06/27/2025	7.250	370,127		(128)				450,000	06/04/2025
100218507	CF	PLAINFIELD	IL		06/27/2025	7.250	507,258		194				615,000	04/18/2025
100218508	CF	JOHNS CREEK	GA		06/27/2025	6.750	1,155,081		(321)				1,420,000	06/03/2025
100218509	CF	TAMPA	FL		06/27/2025	7.875	185,267		(34)				255,000	05/14/2025
100218510	CF	MEDFORD	OR		06/27/2025	8.750	313,499		240				411,000	05/15/2025
100218511		ROANOKE	VA		06/27/2025	7.625	378,602		181				485,000	05/19/2025
100218512		ORO VALLEY	AZ		06/27/2025	7.875	435,076		(134)				475,000	04/23/2025
100218513	CF	GREENVILLE	SC		06/27/2025	7.250	337,971		(110)				417,000	05/21/2025
100218514	CF	UNION	KY		06/27/2025	7.125	269,029		(84)				365,000	04/30/2025
100218515	CF	SARASOTA	FL		06/27/2025	7.125	182,123		(57)				256,000	04/17/2025
100218516	CF	CHAPEL HILL	NC		06/27/2025	6.500	255,138		(15)				380,000	04/21/2025
100218517	CF	CRITTENDEN	KY		06/27/2025	7.625	192,775		(62)				250,500	04/24/2025
100218518	CF	WARETOWN (TOWNSHIP OF	NJ		06/27/2025	6.990	346,405		(116)				460,000	05/12/2025
100218519	CF	PHILADELPHIA	PA		06/27/2025	6.990	324,846		(80)				430,000	04/24/2025
100218520	CF	PLAINFIELD	NJ		06/27/2025	7.490	161,210		(44)				210,000	04/26/2025
100218521	CF	FORT PIERCE	FL		06/27/2025	6.625	245,065		(25)				315,000	04/25/2025
100218522	CF	SAN ANTONIO	TX		06/27/2025	7.125	179,615		(47)				220,000	04/11/2025
100218523	CF	GLENDORA	CA		06/27/2025	6.625	810,505		(89)				1,079,500	04/23/2025
100218524	CF	RIDGEFIELD	CT		06/27/2025	6.625	622,304		(79)				880,000	04/24/2025
100218525	CF	NEWNAN	GA		06/27/2025	6.490	239,258		2				321,000	04/18/2025
100218526	CF	BONNEY LAKE	WA		06/27/2025	6.625	525,857		(13)				719,995	04/23/2025
100218527		FORT MYERS	FL		06/27/2025	7.250	228,991		(52)				255,000	04/29/2025
100218528	CF	SPRINGFIELD	MO		06/27/2025	7.500	232,209		(82)				300,000	05/02/2025
100218529	CF	MYRTLE BEACH	SC		06/27/2025	7.625	181,018		(57)				220,000	04/29/2025
100218530	CF	PHOENIX	AZ		06/27/2025	6.490	460,386		(26)				640,000	05/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218531	CF	NASHVILLE	TN		06/27/2025	7.490	173,201		(62)				221,000	05/07/2025
100218532	CF	RALEIGH	NC		06/27/2025	6.990	361,457		(85)				474,000	05/02/2025
100218533	CF	YORK	ME		06/27/2025	7.500	580,907		(133)				760,000	05/22/2025
100218534	CF	PHILADELPHIA	PA		06/27/2025	7.125	233,808		(66)				310,000	04/28/2025
100218535		STOCKTON	MO		06/27/2025	7.625	163,264		(65)				175,000	04/28/2025
100218536	CF	CHESAPEAKE	VA		06/27/2025	7.250	182,727		(37)				247,000	04/25/2025
100218537	CF	LEHI	UT		06/27/2025	6.750	246,456		(42)				330,000	04/30/2025
100218538	CF	OREM	UT		06/27/2025	7.125	409,201		(117)				542,000	04/25/2025
100218539	CF	PEORIA	AZ		06/27/2025	6.500	459,893		(15)				625,000	05/07/2025
100218540	CF	GLENDALE	CA		06/27/2025	7.125	1,032,957		(253)				1,800,000	05/08/2025
100218541	CF	BELGRADE	MT		06/27/2025	6.125	467,917		105				600,000	05/01/2025
100218542	CF	BOSTON	MA		06/27/2025	6.875	982,292		(119)				1,300,000	05/12/2025
100218543	CF	LA GRANGE	KY		06/27/2025	6.875	552,853		(126)				725,000	04/28/2025
100218544	CF	CHAPEL HILL	NC		06/27/2025	6.625	691,166		(85)				960,000	05/14/2025
100218545		GASTONIA	NC		06/27/2025	7.500	181,777		(98)				270,000	05/02/2025
100218546	CF	BOGART	GA		06/27/2025	7.490	359,693		(140)				435,000	05/08/2025
100218547	CF	OCEAN CITY	MD		06/27/2025	7.250	203,628		(46)				262,000	04/02/2025
100218548	CF	MADISON HEIGHTS	VA		06/27/2025	7.375	173,244		(60)				220,000	05/12/2025
100218549	CF	INDIANAPOLIS	IN		06/27/2025	7.625	226,790		(75)				300,000	05/08/2025
100218550	CF	RICHMOND	VA		06/27/2025	7.500	253,215		(91)				310,000	05/16/2025
100218551	CF	TEMPE	AZ		06/27/2025	6.625	435,005		(44)				541,000	05/14/2025
100218552	CF	SHORELINE	WA		06/27/2025	6.625	1,015,066		(74)				1,400,000	05/16/2025
100218553	CF	CREST HILL	IL		06/27/2025	7.625	193,430		(83)				234,000	04/29/2025
100218554	CF	WATAUGA	TX		06/27/2025	7.500	238,960		(88)				289,000	05/08/2025
100218555	CF	WILMINGTON	NC		06/27/2025	7.490	226,871		(86)				275,000	05/08/2025
100218556	CF	GREENFIELD	IN		06/27/2025	7.625	211,604		(88)				255,000	03/28/2025
100218557		SAN ANTONIO	TX		06/27/2025	7.375	457,834		(137)				496,000	04/03/2025
100218558	CF	SACRAMENTO	CA		06/27/2025	7.125	356,624		(113)				470,000	05/02/2025
100218559	CF	LA QUINTA	CA		06/27/2025	7.375	470,162		(162)				590,000	05/08/2025
100218560	CF	FORT WORTH	TX		06/27/2025	6.990	236,816		(63)				295,000	05/09/2025
100218561	CF	KEMAH	TX		06/27/2025	7.625	277,831		(108)				345,000	05/16/2025
100218562	CF	DERBY	KS		06/27/2025	7.625	183,283		(68)				221,800	05/14/2025
100218563	CF	PHOENIX	AZ		06/27/2025	7.625	222,710		(74)				270,000	05/13/2025
100218564		BRANSON WEST	MO		06/27/2025	7.625	574,712		(209)				620,000	05/09/2025
100218565	CF	STATESVILLE	NC		06/27/2025	7.625	313,172		(106)				407,000	05/14/2025
100218566	CF	DENVER	CO		06/27/2025	6.990	310,539		(84)				433,000	05/14/2025
100218567	CF	NORMAN	OK		06/27/2025	7.490	201,153		(80)				245,000	05/19/2025
100218568	CF	PRESCOTT	AZ		06/27/2025	6.500	446,497		(24)				595,000	05/16/2025
100218569	CF	WESTCLIFFE	CO		06/27/2025	6.500	636,226		(33)				800,000	05/27/2025
100218570		CAROLINA BEACH	NC		06/27/2025	7.500	536,883		(99)				710,000	05/16/2025
100218571	CF	DUNDALK	MD		06/27/2025	7.250	184,951		(58)				227,000	05/14/2025
100218572	CF	LAPEER	MI		06/27/2025	8.000	448,175		(176)				600,000	05/09/2025
100218573	CF	LITCHFIELD PARK	AZ		06/27/2025	7.375	313,886		(96)				395,000	05/15/2025
100218574	CF	FORDLAND	MO		06/27/2025	7.500	420,737		(139)				560,000	05/09/2025
100218575		BRADENTON	FL		06/27/2025	7.500	382,652		(109)				415,000	04/14/2025
100218576	CF	PORT ANGELES	WA		06/27/2025	7.500	382,388		(61)				469,000	05/23/2025
100218577	CF	MONTGOMERY	TX		06/27/2025	7.125	552,134		(148)				680,000	05/21/2025
100218578	CF	MYRTLE BEACH	SC		06/27/2025	7.625	176,578		(60)				216,000	05/22/2025
100218579	CF	RICHMOND	TX		06/27/2025	6.990	336,334		(76)				415,000	05/22/2025
100218580	CF	NEWARK	DE		06/27/2025	7.375	234,153		(72)				288,000	05/23/2025
100218581	CF	ATLANTA	GA		06/27/2025	7.125	288,742		(91)				385,000	05/23/2025
100218583	CF	MAMMOTH LAKES	CA		06/27/2025	7.125	558,721		(87)				740,000	05/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218584	CF	RICHMOND	VA		06/27/2025	7.500	296,591		(102)				364,000	05/30/2025
100218585	CF	SEASIDE HEIGHTS	NJ		06/27/2025	6.990	375,777		(47)				499,900	05/02/2025
100218586	CF	RICHMOND	VA		06/27/2025	7.250	274,433		(94)				360,000	05/30/2025
100218587	CF	SUNNYVALE	CA		06/27/2025	6.375	417,308		64				2,575,000	05/23/2025
100218588	CF	ATLANTIC BEACH	NC		06/27/2025	6.875	805,107		(90)				1,152,000	05/29/2025
100218589		CHARLOTTE	NC		06/27/2025	6.875	316,483		(54)				435,000	05/28/2025
100218590	CF	WESTFIELD	IN		06/27/2025	6.750	362,202		(44)				480,000	06/05/2025
100218591	CF	RICHMOND	TX		06/27/2025	6.875	415,881		(34)				518,000	05/28/2025
100218592	CF	PATERSON	NJ		06/27/2025	6.999	667,999		(113)				880,000	05/29/2025
100218593	CF	OVERLAND PARK	KS		06/27/2025	7.375	296,452		(71)				395,000	06/02/2025
100218594	CF	CARNATION	WA		06/27/2025	6.875	700,443		(91)				1,050,000	06/02/2025
100218595		CARNATION	WA		06/27/2025	6.875	698,306		(66)				1,050,000	05/30/2025
100218596	CF	SPRING HILL	FL		06/27/2025	7.250	281,543		(71)				355,000	05/28/2025
100218597	CF	SAVANNAH	GA		06/27/2025	6.999	471,966		(98)				620,000	06/06/2025
100218598	CF	BAKERSFIELD	CA		06/27/2025	6.750	233,102		(17)				310,000	05/27/2025
100218599	CF	HINSDALE	MA		06/27/2025	7.500	291,730		(105)				373,000	06/06/2025
100218600		AURORA	CO		06/27/2025	6.750	459,632		(50)				670,000	06/02/2025
100218601	CF	STAFFORD	TX		06/27/2025	6.875	259,762		(56)				360,000	05/30/2025
100218602	CF	WINCHESTER	VA		06/27/2025	6.750	288,578		(26)				400,000	05/28/2025
100218603	CF	LAS VEGAS	NV		06/27/2025	7.250	435,999		(104)				535,000	05/28/2025
100218604		PITTSBORO	NC		06/27/2025	7.500	316,221		(95)				390,000	05/30/2025
100218605		MERRIAM	KS		06/27/2025	7.375	296,452		(71)				400,000	06/02/2025
100218606	CF	PALM SPRINGS	CA		06/27/2025	6.999	274,182		(59)				372,500	05/30/2025
100218607	CF	GILBERT	AZ		06/27/2025	6.875	402,591		(69)				550,000	05/30/2025
100218608		SEATTLE	WA		06/27/2025	7.057	570,570		(113)				750,000	05/30/2025
100218609	CF	PHOENIX	AZ		06/27/2025	7.500	317,098		(88)				390,000	05/28/2025
100218610		RAHWAY	NJ		06/27/2025	6.999	422,517		(57)				610,000	06/06/2025
100218611	CF	AMERICAN CANYON	CA		06/27/2025	7.375	585,412		(166)				741,000	05/23/2025
100218612	CF	HENDERSON	NV		06/27/2025	7.625	302,788		(112)				388,000	05/28/2025
100218613	CF	WENDELL	NC		06/27/2025	7.625	523,197		(163)				636,250	05/29/2025
100218614		PHILADELPHIA	PA		06/27/2025	6.875	263,187		(34)				390,000	05/30/2025
100218615	CF	SALEM	MA		06/27/2025	7.375	330,319		(52)				415,000	05/30/2025
100218616	CF	PLANTATION KEY	FL		06/27/2025	6.875	312,343		(42)				415,000	05/28/2025
100218617	CF	WILLIAMSBURG	VA		06/27/2025	6.999	292,760		(69)				384,000	06/02/2025
100218618	CF	HENRICO	VA		06/27/2025	6.875	240,558		(43)				322,000	06/12/2025
100218619	CF	SHAWNEE	KS		06/27/2025	7.250	280,673		(93)				365,000	05/30/2025
100218620	CF	WASHINGTON	DC		06/27/2025	6.375	1,090,838		156				1,550,000	05/29/2025
100218621	CF	LAS VEGAS	NV		06/27/2025	6.999	362,531		(78)				555,000	05/27/2025
100218622	CF	ROSEMOUNT	MN		06/27/2025	6.875	325,438		(45)				430,000	05/28/2025
100218623	CF	PHILADELPHIA	PA		06/27/2025	6.875	264,628		(38)				350,000	06/09/2025
100218624	CF	KANSAS CITY	MO		06/27/2025	6.999	318,976		(56)				450,000	05/30/2025
100218625	CF	PALM COAST	FL		06/27/2025	6.875	418,695		(59)				635,000	06/04/2025
100218626	CF	CAPE CANAVERAL	FL		06/27/2025	7.250	327,206		(88)				418,000	05/28/2025
100218627	CF	COLORADO SPRINGS	CO		06/27/2025	6.999	278,932		(71)				370,000	06/04/2025
100218628	CF	TUCKER	GA		06/27/2025	6.875	294,451		(40)				369,000	06/03/2025
100218629	CF	IRVING	TX		06/27/2025	6.750	248,777		(26)				335,000	05/29/2025
100218630	CF	CHARLOTTE	NC		06/27/2025	7.250	287,222		(87)				382,000	06/04/2025
100218631	CF	ARNOLD	CA		06/27/2025	6.875	322,307		(54)				425,000	06/06/2025
100218632	CF	LYNNWOOD	WA		06/27/2025	6.750	510,948		(61)				740,000	05/27/2025
100218633	CF	SUN CITY	AZ		06/27/2025	6.625	288,742		(15)				385,000	06/05/2025
100218635		NAPLES	FL		06/27/2025	7.125	493,395		(127)				645,000	06/06/2025
100218636	CF	FLAGSTAFF	AZ		06/27/2025	6.999	517,497		(78)				660,000	05/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218637	CF	MATTHEWS	NC		06/27/2025	6.875	527,682		(9)				715,000	06/07/2025
100218638	CF	HUNTSVILLE	AL		06/27/2025	7.375	246,037		(72)				305,000	05/02/2025
100218639	CF	THE VILLAGES	FL		06/27/2025	6.875	532,933		(85)				703,000	05/23/2025
100218640	CF	PRINEVILLE	OR		06/27/2025	6.624	345,557		32				549,000	05/23/2025
100218641	CF	EFFORT	PA		06/27/2025	7.375	456,381		(104)				575,000	05/13/2025
100218642	CF	SISTER BAY	WI		06/27/2025	6.500	343,993		49				810,000	05/15/2025
100218643		PHOENIX	AZ		06/27/2025	6.375	540,435		78				884,000	05/24/2025
100218644		CARMEL	CA		06/27/2025	7.124	965,201		17				1,940,000	05/22/2025
100218645	CF	NEWARK	NJ		06/27/2025	6.875	588,189		(60)				785,000	05/19/2025
100218646		CHICAGO	IL		06/27/2025	7.000	295,491		(46)				390,000	05/23/2025
100218647	CF	ANTIOCH	TN		06/27/2025	6.990	224,603		(23)				340,000	05/13/2025
100218648	CF	FORT MOHAVE	AZ		06/27/2025	7.500	161,679		(27)				214,000	05/21/2025
100218649		SNOWFLAKE	AZ		06/27/2025	7.875	312,314		(25)				415,000	04/04/2025
100218650	CF	AMMON	ID		06/27/2025	6.625	240,848		(20)				341,000	05/20/2025
100218651	CF	ALLENTOWN	PA		06/27/2025	6.500	283,842		12				400,000	05/09/2025
100218652	CF	WEST DES MOINES	IA		06/27/2025	7.250	272,555		(58)				337,000	05/09/2025
100218653	CF	HOMOSASSA	FL		06/27/2025	6.750	511,576		(42)				691,000	05/14/2025
100218654	CF	CHUBBUCK	ID		06/27/2025	6.875	224,600		(6)				305,000	05/15/2025
100218655	CF	GULF SHORES	AL		06/27/2025	6.875	366,084		(44)				485,000	05/08/2025
100218656		DANVERS	MA		06/27/2025	7.250	623,254		(155)				854,000	05/15/2025
100218657	CF	SANDWICH	MA		06/27/2025	6.875	798,103		(15)				1,470,000	05/12/2025
100218658	CF	LANDRUM	SC		06/27/2025	7.125	311,936		(49)				425,000	05/22/2025
100218659	CF	GLASSBORO	NJ		06/27/2025	6.990	267,743		(30)				360,000	05/16/2025
100218660	CF	DALLAS	TX		06/27/2025	6.990	272,385		(81)				400,000	05/16/2025
100218661	CF	INDIO	CA		06/27/2025	7.625	573,728		(163)				700,000	04/26/2025
100218662		SUGAR LAND	TX		06/27/2025	6.750	317,964		(39)				435,000	05/20/2025
100218663	CF	NORTH CHESTERFIELD	VA		06/27/2025	7.750	313,242		(70)				384,000	05/06/2025
100218664	CF	MOSCOW	ID		06/27/2025	7.250	319,442		(81)				425,000	05/12/2025
100218665	CF	PHOENIX	AZ		06/27/2025	6.990	273,881		(53)				377,000	05/21/2025
100218666		CHICAGO	IL		06/27/2025	6.990	558,342		(79)				740,000	05/14/2025
100218668		BLAINE	MN		06/27/2025	7.250	541,069		(121)				685,000	04/21/2025
100218670		OAKLAND PARK	FL		06/27/2025	7.125	267,445		(38)				400,000	05/02/2025
100218671	CF	GULF SHORES	AL		06/27/2025	7.000	303,484		(56)				639,000	05/20/2025
100218672	CF	GLEN ALLEN	VA		06/27/2025	6.875	210,138		(11)				305,000	05/05/2025
100218673	CF	BLUFFTON	SC		06/27/2025	7.500	364,342		(123)				480,000	05/01/2025
100218675	CF	BEACH HAVEN	NJ		06/27/2025	7.500	625,548		(168)				825,000	05/21/2025
100218676		NORTHRIDGE	CA		06/27/2025	7.250	497,070		(119)				730,000	05/21/2025
100218677	CF	PHOENIX	AZ		06/27/2025	6.990	288,080		(61)				405,000	05/21/2025
100218678	CF	BAYVIEW	ID		06/27/2025	7.000	626,766		(111)				825,000	05/15/2025
100218679	CF	JEFFERSON CITY	MO		06/27/2025	6.990	150,735		(14)				227,000	05/14/2025
100218680	CF	SEVIERVILLE	TN		06/27/2025	7.125	266,851		(57)				380,000	05/08/2025
100218682	CF	NAPLES	FL		06/27/2025	7.375	488,910		(118)				639,000	05/19/2025
100218683	CF	ATLANTA	GA		06/27/2025	6.875	268,123		(46)				390,000	05/15/2025
100218684	CF	WASHINGTON	UT		06/27/2025	6.490	244,410		(6)				395,000	05/13/2025
100218685	CF	GILROY	CA		06/27/2025	6.875	691,348		(120)				1,000,000	05/16/2025
100218686	CF	TWIN FALLS	ID		06/27/2025	6.750	296,365		(27)				394,000	05/12/2025
100218687	CF	ATHENS	GA		06/27/2025	7.625	235,826		(88)				285,000	05/21/2025
100218688	CF	ASHTON	ID		06/27/2025	6.990	225,995		(20)				348,000	05/16/2025
100218689	CF	FAIRFAX	VA		06/27/2025	6.500	269,859		60				780,000	05/20/2025
100218690		SHERMAN	TX		06/27/2025	7.375	259,094		(96)				340,000	05/16/2025
100218691	CF	CARLSBAD	CA		06/27/2025	6.750	582,093		(67)				780,000	05/19/2025
100218692		ROUND ROCK	TX		06/27/2025	6.490	656,942		11				950,000	05/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218693	CF	MONTGOMERY VILLAGE	MD		06/27/2025	6.875	247,346		(47)				370,000	05/16/2025
100218694	CF	PARRISH	FL		06/27/2025	6.375	247,523		8				349,000	05/13/2025
100218695		FORT BELVOIR	VA		06/27/2025	6.750	601,154		(68)				810,000	05/21/2025
100218696	CF	GLEN ALLEN	VA		06/27/2025	7.125	295,754		(65)				394,000	05/15/2025
100218697		GRAND PRAIRIE	TX		06/27/2025	6.500	267,333		(5)				395,000	05/23/2025
100218698	CF	CROFTON	MD		06/27/2025	6.750	280,412		(33)				438,000	05/23/2025
100218700	CF	OAKLAND	NJ		06/27/2025	7.375	372,529		(124)				495,000	05/15/2025
100218701		O FALLON	MO		06/27/2025	7.875	303,528		(108)				390,000	05/15/2025
100218702	CF	LAS VEGAS	NV		06/27/2025	7.250	298,079		(79)				368,000	05/13/2025
100218703	CF	MIAMI BEACH	FL		06/27/2025	7.500	301,824		(109)				400,000	05/01/2025
100218704		NAVARRE	FL		06/27/2025	7.250	335,421		(98)				438,000	04/29/2025
100218705	CF	LAND O LAKES	FL		06/27/2025	5.875	217,519		145				310,000	04/28/2025
100218706	CF	PAHRUMP	NV		06/27/2025	4.999	270,910		285				580,000	04/30/2025
100218707		GALVESTON	TX		06/27/2025	7.490	688,455		(161)				900,000	05/22/2025
100218708	CF	MESA	AZ		06/27/2025	6.875	247,288		(53)				355,000	05/15/2025
100218709		DELAVAN	WI		06/27/2025	6.875	263,315		(26)				350,000	05/20/2025
100218710	CF	ORLANDO	FL		06/27/2025	7.250	420,220		(121)				562,000	05/20/2025
100218711	CF	NAGS HEAD	NC		06/27/2025	7.000	409,631		(66)				560,000	05/14/2025
100218712		WASHINGTON	UT		06/27/2025	5.990	336,772		125				600,000	05/09/2025
100218713	CF	MIAMI BEACH	FL		06/27/2025	7.250	243,526		(67)				350,000	05/14/2025
100218714		HARWICH	MA		06/27/2025	7.375	498,985		(148)				660,000	05/27/2025
100218715	CF	SAINT AUGUSTINE	FL		06/27/2025	5.625	213,815		141				327,000	04/24/2025
100218716	CF	BRANDYWINE	MD		06/27/2025	6.125	290,235		85				505,000	04/28/2025
100218717		ROSENBERG	TX		06/27/2025	5.625	212,208		165				415,000	04/30/2025
100218718	CF	RANCHO MISSION VIEJO	CA		06/27/2025	7.250	955,126		(199)				1,342,500	05/02/2025
100218719	CF	LAKEWOOD	NJ		06/27/2025	7.750	468,573		(149)				575,000	05/20/2025
100218720	CF	CHARLOTTE	NC		06/27/2025	6.990	446,722		(69)				553,000	05/23/2025
100218721		SPARKS	NV		06/27/2025	5.750	270,208		148				440,000	05/14/2025
100218722	CF	WENTZVILLE	MO		06/27/2025	6.990	265,286		(41)				375,000	05/16/2025
100218723	CF	TERRACE PARK	OH		06/27/2025	7.625	239,216		(88)				318,500	05/14/2025
100218724		FAYETTEVILLE	AR		06/27/2025	6.875	270,831		(56)				440,000	05/16/2025
100218725	CF	SKYKOMISH	WA		06/27/2025	6.990	511,137		(96)				680,000	05/19/2025
100218726	CF	BRIGANTINE	NJ		06/27/2025	7.375	509,639		(122)				644,000	05/21/2025
100218727	CF	SEASIDE HEIGHTS	NJ		06/27/2025	7.375	787,624		(149)				969,900	05/23/2025
100218728		GLENDALE	AZ		06/27/2025	6.875	298,130		(58)				420,000	05/21/2025
100218729	CF	NESKOWIN	OR		06/27/2025	6.875	243,918		32				310,000	05/16/2025
100218730	CF	BLOOMINGDALE	GA		06/27/2025	7.125	292,596		(77)				385,000	05/22/2025
100218731	CF	OCALA	FL		06/27/2025	7.250	250,881		(85)				335,000	05/22/2025
100218732	CF	EDMOND	OK		06/27/2025	7.125	252,570		(71)				358,000	05/19/2025
100218733	CF	ELKRIDGE	MD		06/27/2025	6.750	285,155		(31)				385,000	05/22/2025
100218734		SPRINGFIELD	MO		06/27/2025	7.375	324,326		(109)				423,000	05/16/2025
100218735	CF	AUSTIN	TX		06/27/2025	6.624	265,892		(23)				420,000	05/22/2025
100218736	CF	LAWRENCEVILLE	GA		06/27/2025	7.375	412,115		(96)				562,000	05/22/2025
100218737	CF	REDMOND	WA		06/27/2025	6.875	814,725		(124)				1,250,000	05/20/2025
100218738	CF	MONTEZUMA	IA		06/27/2025	6.875	569,791		(67)				768,000	05/22/2025
100218739	CF	DELAWARE	OH		06/27/2025	7.250	272,849		(71)				356,000	05/21/2025
100218740	CF	BIG PINE KEY	FL		06/27/2025	7.490	574,146		(171)				700,000	05/14/2025
100218741	CF	BRONX	NY		06/27/2025	6.875	737,632		20				1,025,000	05/22/2025
100218742	CF	SPRING	TX		06/27/2025	7.625	221,045		(18)				277,000	05/14/2025
100218743	CF	LITTLE ROCK	AR		06/27/2025	7.375	411,746		(104)				518,000	05/22/2025
100218744	CF	BREINIGSVILLE	PA		06/27/2025	6.625	243,786		(24)				450,000	05/16/2025
100218745		MCARTHUR	OH		06/27/2025	7.375	529,288		(141)				690,000	05/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218746	CF	AVON	IN		06/27/2025	7.125	302,746		(58)				374,000	05/19/2025
100218747		MARYSVILLE	OH		06/27/2025	6.875	299,281		(82)				445,000	05/27/2025
100218748	CF	WEST HARTFORD	CT		06/27/2025	7.500	487,330		(91)				600,000	05/23/2025
100218749	CF	METAIRIE	LA		06/27/2025	7.125	478,617		(121)				694,000	05/05/2025
100218750		SAWYER	MI		06/27/2025	7.500	500,647		(147)				610,000	05/23/2025
100218751		HACKBERRY	LA		06/27/2025	7.375	313,219		(107)				438,000	05/09/2025
100218752	CF	MILFORD	OH		06/27/2025	6.625	228,145		(11)				309,000	05/22/2025
100218753		POOLER	GA		06/27/2025	6.500	213,709		(10)				378,000	05/22/2025
100218754		MOUNT LAUREL	NJ		06/27/2025	7.625	399,861		(134)				505,000	05/23/2025
100218755		HASLET	TX		06/27/2025	7.125	416,765		(70)				555,000	05/22/2025
100218756	CF	SAINT AUGUSTINE	FL		06/27/2025	7.375	400,178		(78)				500,000	05/08/2025
100218757	CF	BIDDEFORD	ME		06/27/2025	7.250	495,533		(129)				650,000	05/22/2025
100218758	CF	CENTERVILLE	MA		06/27/2025	6.625	493,765		(10)				670,000	05/09/2025
100218759		COLORADO SPRINGS	CO		06/27/2025	7.625	281,258		(88)				365,000	05/13/2025
100218760	CF	CANYON LAKE	TX		06/27/2025	7.375	719,887		(233)				1,170,000	05/22/2025
100218761	CF	WETHERSFIELD	CT		06/27/2025	7.490	287,014		(69)				376,000	05/22/2025
100218762	CF	BOUNTIFUL	UT		06/27/2025	7.250	417,231		(125)				545,000	05/22/2025
100218763	CF	LEMONT	IL		06/27/2025	7.250	246,809		(69)				331,000	05/16/2025
100218764		FRIPP ISLAND	SC		06/27/2025	6.490	631,539		26				849,000	05/23/2025
100218765	CF	ELLIJAY	GA		06/27/2025	6.990	564,834		(75)				710,000	05/23/2025
100218766		SPARKS	NV		06/27/2025	7.500	392,294		(114)				510,000	05/17/2025
100218767		SAINT SIMONS ISLAND	GA		06/27/2025	7.000	568,152		(94)				750,000	05/21/2025
100218768		PERRYSBURG	OH		06/27/2025	7.875	554,641		(228)				910,000	05/23/2025
100218769	CF	TUSCALOOSA	AL		06/27/2025	7.000	251,558		(49)				310,000	05/15/2025
100218770	CF	LAYTON	UT		06/27/2025	6.500	448,153		(2)				600,000	05/22/2025
100218771		LONGVILLE	MN		06/27/2025	7.375	458,039		(121)				584,000	05/23/2025
100218772		FERNANDINA BEACH	FL		06/27/2025	7.375	545,413		(159)				665,000	05/15/2025
100218773		BOSTON	MA		06/27/2025	7.000	415,375		(85)				550,000	05/15/2025
100218774		LAVON	TX		06/27/2025	6.875	321,409		(56)				430,000	05/15/2025
100218775	CF	WARSAW	MO		06/27/2025	7.750	304,665		(90)				397,000	05/23/2025
100218776		GILBERT	AZ		06/27/2025	7.000	472,938		(104)				690,000	05/27/2025
100218777	CF	JOHNS ISLAND	SC		06/27/2025	7.125	362,318		(78)				475,000	05/02/2025
100218778	CF	TRAVELERS REST	SC		06/27/2025	7.750	346,682		(118)				421,000	05/19/2025
100218779	CF	ODENTON	MD		06/27/2025	7.375	321,767		(90)				430,000	05/08/2025
100218780	CF	MANCOS	CO		06/27/2025	7.000	311,647		(57)				460,000	05/21/2025
100218781	CF	BROOKELAND	TX		06/27/2025	7.375	266,525		(85)				330,000	05/21/2025
100218782	CF	CHELSEA	MA		06/27/2025	7.125	774,298		(129)				1,022,000	05/12/2025
100218783	CF	WESTMINSTER	SC		06/27/2025	6.990	447,569		(14)				560,000	05/20/2025
100218784	CF	ARNOLD	CA		06/27/2025	7.250	348,059		(84)				470,000	05/20/2025
100218785	CF	BIG CREEK	CA		06/27/2025	6.624	226,833		(11)				328,000	05/15/2025
100218786		LAS VEGAS	NV		06/27/2025	7.750	727,035		(213)				900,000	05/23/2025
100218787	CF	PRESCOTT VALLEY	AZ		06/27/2025	6.625	510,622		10				700,000	05/19/2025
100218788	CF	SAN LEANDRO	CA		06/27/2025	7.490	749,273		(250)				970,000	05/22/2025
100218789	CF	HOLLY SPRINGS	NC		06/27/2025	6.990	240,667		(49)				332,000	05/22/2025
100218790	CF	PRESCOTT VALLEY	AZ		06/27/2025	6.500	625,066		(4)				910,000	05/19/2025
100218791	CF	CORNING	NY		06/27/2025	7.625	174,542		(39)				220,000	05/22/2025
100218792	CF	HYATTSVILLE	MD		06/27/2025	8.250	340,876		(112)				440,000	05/20/2025
100218793	CF	ROCKINGHAM	NC		06/27/2025	7.625	246,312		(73)				300,000	05/23/2025
100218794		PERRYSBURG	OH		06/27/2025	7.250	262,343		(88)				350,000	05/20/2025
100218795	CF	WEST FARGO	ND		06/27/2025	7.250	370,147		(101)				494,000	05/22/2025
100218796	CF	OCEAN CITY	MD		06/27/2025	6.990	296,740		(67)				420,000	05/16/2025
100218797	CF	KELSEYVILLE	CA		06/27/2025	7.000	274,587		(66)				375,000	05/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218798	CF	RANSON	WV		06/27/2025	7.500	243,148		(97)				340,000	05/16/2025
100218799		PORT ORCHARD	WA		06/27/2025	7.250	509,787		(80)				636,950	05/12/2025
100218800		CHARLES TOWN	WV		06/27/2025	7.625	261,733		(105)				340,000	05/20/2025
100218803	CF	PUNTA GORDA	FL		06/27/2025	7.375	529,009		(154)				660,000	05/22/2025
100218804	CF	BUTTE	MT		06/27/2025	7.625	250,564		(96)				305,500	05/22/2025
100218805		LATHROP	CA		06/27/2025	5.990	449,626		190				670,000	05/05/2025
100218806	CF	DAVIDSON	NC		06/27/2025	7.375	308,817		(103)				400,000	05/23/2025
100218807		JUNO BEACH	FL		06/27/2025	7.625	427,779		(178)				580,500	05/23/2025
100218808		NEW ORLEANS	LA		06/27/2025	7.875	461,669		(149)				567,000	05/22/2025
100218809	CF	NASHVILLE	TN		06/27/2025	7.125	366,410		(65)				467,000	05/23/2025
100218810	CF	CAROLINA BEACH	NC		06/27/2025	7.625	516,128		(139)				630,000	05/16/2025
100218811	CF	OCALA	FL		06/27/2025	6.875	294,677		(48)				393,000	05/27/2025
100218812	CF	GARDNER	MA		06/27/2025	7.375	385,001		(118)				505,000	05/23/2025
100218813	CF	VENICE	FL		06/27/2025	7.375	586,890		(186)				752,000	05/16/2025
100218814	CF	ROGERS	MN		06/27/2025	6.375	241,651		11				328,000	05/28/2025
100218815		OCEAN VIEW	DE		06/27/2025	6.990	516,387		(98)				746,000	05/27/2025
100218816		AUBURN	WA		06/27/2025	6.624	420,857		(15)				595,000	05/28/2025
100218817	CF	HANFORD	CA		06/27/2025	7.490	264,665		(56)				350,000	05/23/2025
100218818		HOBOKEN	NJ		06/27/2025	6.990	503,921		(76)				795,000	05/20/2025
100218819	CF	WEST WARWICK	RI		06/27/2025	6.990	289,268		(58)				398,000	05/23/2025
100218820	CF	PEORIA	AZ		06/27/2025	6.625	407,584		(17)				588,000	05/05/2025
100218821	CF	NOKOMIS	FL		06/27/2025	6.500	241,200		19				305,000	05/09/2025
100218822	CF	DEL VALLE	TX		06/27/2025	5.875	253,317		185				344,000	05/08/2025
100218823	CF	VICTORVILLE	CA		06/27/2025	7.490	308,086		(97)				400,000	05/24/2025
100218824	CF	BALL GROUND	GA		06/27/2025	5.875	392,750		188				650,000	05/15/2025
100218825	CF	ANGIER	NC		06/27/2025	6.750	275,995		(4)				350,000	05/14/2025
100218826	CF	LAVEEN	AZ		06/27/2025	6.250	513,871		112				670,000	05/13/2025
100218827	CF	PFLUGERVILLE	TX		06/27/2025	6.125	345,853		81				480,000	05/13/2025
100218828	CF	BRADENTON	FL		06/27/2025	6.500	243,746		19				312,000	05/19/2025
100218829	CF	MANTECA	CA		06/27/2025	6.750	478,185		(40)				666,000	05/07/2025
100218830	CF	AVONDALE	AZ		06/27/2025	6.625	342,769		8				442,000	05/20/2025
100218831	CF	SARASOTA	FL		06/27/2025	6.250	233,039		28				315,500	05/19/2025
100218832	CF	MABLETON	GA		06/27/2025	6.000	285,000		86				420,000	05/16/2025
100218833	CF	PAHRUMP	NV		06/27/2025	6.875	305,437		1				385,000	05/13/2025
100218834	CF	BRADENTON	FL		06/27/2025	6.375	657,764		48				895,000	05/21/2025
100218835	CF	QUEEN CREEK	AZ		06/27/2025	6.875	453,100		(53)				628,000	05/20/2025
100218836		MURRELLS INLET	SC		06/27/2025	7.875	814,956		(171)				1,013,000	05/27/2025
100218837	CF	KIMBERLING CITY	MO		06/27/2025	7.990	466,400		(154)				580,000	05/20/2025
100218838	CF	SARASOTA	FL		06/27/2025	6.375	453,250		51				625,000	05/21/2025
100218839	CF	MONTGOMERY	AL		06/27/2025	7.490	263,798		(90)				326,000	05/22/2025
100218840	CF	FISHERS	IN		06/27/2025	6.875	370,951		(41)				475,000	05/28/2025
100218841	CF	LAVEEN	AZ		06/27/2025	6.125	391,137		165				525,000	05/19/2025
100218842	CF	TEMPE	AZ		06/27/2025	6.875	312,780		(38)				425,000	05/13/2025
100218843		HUNTERSVILLE	NC		06/27/2025	6.990	819,400		(172)				1,106,000	05/23/2025
100218844	CF	HENDERSON	NV		06/27/2025	6.000	544,571		199				873,000	05/27/2025
100218845	CF	GILFORD	NH		06/27/2025	7.375	673,357		(218)				880,000	05/29/2025
100218846		IRVINE	CA		06/27/2025	7.375	315,617		(96)				410,000	05/27/2025
100218847	CF	BRADLEY	ME		06/27/2025	7.125	271,625		(20)				361,000	05/22/2025
100218848	CF	GOODYEAR	AZ		06/27/2025	7.625	469,300		(150)				570,000	05/14/2025
100218849	CF	LINCOLN	NE		06/27/2025	7.375	339,865		(115)				440,000	05/22/2025
100218850	CF	ACWORTH	GA		06/27/2025	6.375	259,330		10				408,000	05/24/2025
100218851	CF	SUN CITY CENTER	FL		06/27/2025	7.625	294,971		(107)				359,000	05/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218852	CF	BOSTON	MA		06/27/2025	6.990	778,788		(152)				1,080,000	05/27/2025
100218853	CF	RATHDRUM	ID		06/27/2025	7.125	414,853		(77)				525,000	05/20/2025
100218854	CF	CRIPPLE CREEK	CO		06/27/2025	7.125	369,514		(83)				525,000	05/23/2025
100218855	CF	VIRGINIA BEACH	VA		06/27/2025	7.490	495,268		(175)				650,000	05/23/2025
100218856	CF	FORT WORTH	TX		06/27/2025	6.750	251,591		(40)				344,000	05/16/2025
100218857	CF	MIDDLE RIVER	MD		06/27/2025	7.625	430,120		(163)				577,000	05/15/2025
100218858	CF	TAMPA	FL		06/27/2025	6.875	260,600		(52)				365,000	05/20/2025
100218859	CF	NORMAN	OK		06/27/2025	7.250	645,165		(199)				935,000	05/28/2025
100218860	CF	VENICE	FL		06/27/2025	7.250	303,481		(95)				396,000	05/21/2025
100218861	CF	EAST WENATCHEE	WA		06/27/2025	7.750	383,578		(128)				470,000	05/22/2025
100218862	CF	APALACHICOLA	FL		06/27/2025	7.500	462,225		(177)				601,000	05/28/2025
100218863	CF	NAPLES	FL		06/27/2025	7.250	486,081		(162)				764,000	05/28/2025
100218864	CF	WATERBURY	CT		06/27/2025	7.250	253,875		(72)				312,000	05/29/2025
100218865	CF	TITUSVILLE	FL		06/27/2025	6.875	296,530		(56)				390,000	05/27/2025
100218866	CF	SATELLITE BEACH	FL		06/27/2025	6.875	379,705		(67)				527,000	05/02/2025
100218867		MEDINA	OH		06/27/2025	7.875	362,912		(129)				395,000	05/30/2025
100218868		INLET BEACH	FL		06/27/2025	7.750	786,729		(250)				860,000	05/05/2025
100218869		BENTON	LA		06/27/2025	7.875	352,428		(114)				380,000	05/15/2025
100218870		NORTH ATTLEBORO	MA		06/27/2025	7.625	255,914		(50)				280,000	05/29/2025
100218871		COLUMBUS	OH		06/27/2025	7.250	531,792		(75)				620,000	05/19/2025
100218872		FREDERICKSBURG	TX		06/27/2025	7.875	397,222		(113)				430,000	05/28/2025
100218873		CORAOPOLIS	PA		06/27/2025	8.250	288,963		(102)				310,000	05/15/2025
100218874		RICHMOND	VA		06/27/2025	7.750	447,330		(130)				527,500	04/07/2025
100218875		HOT SPRINGS VILLAGE	AR		06/27/2025	7.490	292,824		(82)				320,000	05/15/2025
100218876		VILLA RICA	GA		06/27/2025	8.000	278,075		(96)				299,000	05/15/2025
100218877		HIDEOUT	UT		06/27/2025	7.375	1,066,155		95				1,225,000	05/07/2025
100218878		DENVER	NC		06/27/2025	7.125	688,074		(70)				766,000	05/19/2025
100218879		BROKEN BOW	OK		06/27/2025	7.750	401,761		(115)				454,000	05/14/2025
100218880		SEMINOLE	FL		06/27/2025	6.990	680,187		(90)				750,000	04/21/2025
100218881		TOFTE	MN		06/27/2025	7.875	474,152		(119)				532,000	05/15/2025
100218882		CAROLINA BEACH	NC		06/27/2025	7.000	342,057		9				387,000	05/09/2025
100218883		OCEAN CITY	MD		06/27/2025	7.500	247,316		(60)				270,000	05/12/2025
100218884		WAXHAW	NC		06/27/2025	7.625	466,931		(100)				510,000	05/14/2025
100218885		FRANKFORT	KY		06/27/2025	7.625	382,900		(108)				415,000	05/21/2025
100218886		GREENVILLE	MI		06/27/2025	7.625	294,618		(76)				325,000	05/14/2025
100218887		SUMMERVILLE	SC		06/27/2025	8.125	424,948		(73)				470,000	05/27/2025
100218888		CONWAY	SC		06/27/2025	6.250	227,959		55				268,000	05/06/2025
100218889		OCEAN PINES	MD		06/27/2025	7.375	358,655		(45)				398,000	05/16/2025
100218890		HAMPTON	GA		06/27/2025	5.500	321,855		342				396,000	05/12/2025
100218891		KYLE	TX		06/27/2025	7.500	499,784		(112)				580,000	05/23/2025
100218892		BERLIN	MD		06/27/2025	7.990	688,805		(141)				764,000	05/09/2025
100218893		CLARYVILLE	NY		06/27/2025	7.500	249,000		(24)				275,000	05/08/2025
100218894		POCONO LAKE	PA		06/27/2025	7.750	309,975		(76)				355,000	05/23/2025
100218895		SAN DIEGO	CA		06/27/2025	8.125	822,399		(214)				900,000	04/14/2025
100218896		WISHON	CA		06/27/2025	8.125	195,188		(24)				475,000	05/08/2025
100218897		SAINT JOHNS	FL		06/27/2025	6.375	330,689		87				383,000	05/12/2025
100218898		BERLIN	MD		06/27/2025	6.990	238,097		(5)				420,000	05/15/2025
100218899		WASHINGTON	DC		06/27/2025	8.125	620,791		(187)				715,000	05/19/2025
100218900		SURPRISE	AZ		06/27/2025	7.500	427,446		(91)				492,000	05/06/2025
100218901		PALM BEACH GARDENS	FL		06/27/2025	7.625	541,496		(173)				620,000	06/02/2025
100218902		LAGRANGE	GA		06/27/2025	7.750	353,903		46				415,000	05/23/2025
100218903		NAVARRE	FL		06/27/2025	6.875	276,512		(58)				420,000	05/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218904		KISSIMMEE	FL		06/27/2025	7.875	392,329		(122)				500,000	05/16/2025
100218905		CHARLESTON	SC		06/27/2025	7.875	523,377		(147)				620,000	05/07/2025
100218906		SPOTSYLVANIA	VA		06/27/2025	8.375	313,840		(83)				360,000	04/25/2025
100218907		PITTSBURGH	PA		06/27/2025	7.250	232,912		(53)				270,000	05/23/2025
100218908		AUSTIN	TX		06/27/2025	7.500	429,664		(71)				500,000	05/12/2025
100218909		BLUFFTON	SC		06/27/2025	7.750	453,871		(133)				520,000	05/16/2025
100218910		INDIAN HARBOUR BEACH	FL		06/27/2025	7.490	499,334		(131)				585,000	05/09/2025
100218911		ENUMCLAW	WA		06/27/2025	8.250	539,034		(127)				620,000	05/16/2025
100218912		OLNEY	MD		06/27/2025	7.490	596,761		(139)				700,000	04/22/2025
100218913		BIG BEAR CITY	CA		06/27/2025	7.625	284,249		(75)				332,000	05/21/2025
100218914		HAMPSTEAD	NC		06/27/2025	7.375	390,491		(81)				453,000	05/20/2025
100218915		CEDAR CITY	UT		06/27/2025	6.250	262,588		68				325,000	05/08/2025
100218916		SOUTH BEND	IN		06/27/2025	7.625	338,219		(79)				399,000	05/15/2025
100218917		GREENEVILLE	TN		06/27/2025	6.250	211,461		98				280,000	04/30/2025
100218918		NASHVILLE	TN		06/27/2025	7.750	827,339		(244)				900,000	05/15/2025
100218919		HARDEEVILLE	SC		06/27/2025	7.750	439,217		(68)				515,000	05/20/2025
100218920		COON RAPIDS	MN		06/27/2025	7.500	272,431		(102)				310,000	05/23/2025
100218921		OCEAN SHORES	WA		06/27/2025	7.875	315,632		(120)				342,000	06/02/2025
100218922		DARIEN	GA		06/27/2025	8.500	278,593		4				358,000	04/29/2025
100218923		WASHINGTON	UT		06/27/2025	5.990	297,949		215				380,000	05/13/2025
100218924		SARASOTA	FL		06/27/2025	6.625	265,476		12				315,500	05/23/2025
100218925	CF	WESTAMPTON	NJ		06/27/2025	8.000	319,623		(56)				425,000	04/28/2025
100218926		WILDWOOD	NJ		06/27/2025	6.624	296,692		85				374,000	05/30/2025
100218927		SEBRING	FL		06/27/2025	6.875	383,917		(28)				465,000	12/02/2024
100218928	CF	ARRINGTON	TN		06/27/2025	7.125	463,933		(60)				1,350,000	05/08/2025
100218929	CF	SOUTH FULTON	GA		06/27/2025	7.000	204,676		(25)				293,790	05/01/2025
100218930	CF	PLAINFIELD	IL		06/27/2025	7.125	204,465		(24)				279,000	05/20/2025
100218931		LONGS	SC		06/27/2025	6.250	254,921		92				410,000	04/23/2025
100218932		HOUSTON	TX		06/27/2025	7.990	161,460		3				256,000	04/18/2025
100218933	CF	PAYETTE	ID		06/27/2025	7.250	65,011		(99)				276,000	05/12/2025
100218934		WAIPAHU	HI		06/27/2025	6.990	780,527		96				1,059,000	04/17/2025
100218935	CF	JACKSON	NJ		06/27/2025	7.000	503,056		(58)				935,000	05/12/2025
100218936	CF	STREAMWOOD	IL		06/27/2025	7.375	182,867		(1)				265,000	05/08/2025
100218937	CF	KITTY HAWK	NC		06/27/2025	7.250	659,118		(120)				1,325,000	05/16/2025
100218938	CF	CENTERTON	AR		06/27/2025	7.250	201,456		(36)				287,000	05/09/2025
100218939	CF	CONCORD	CA		06/27/2025	7.325	238,198		(55)				335,000	04/29/2025
100218940		PAYSON	AZ		06/27/2025	6.124	158,670		61				308,000	05/27/2025
100218941	CF	KANSAS CITY	MO		06/27/2025	7.375	209,882		(45)				275,000	05/19/2025
100218942	CF	KANSAS CITY	MO		06/27/2025	7.500	203,133		(51)				275,000	05/02/2025
100218943	CF	BELLA VISTA	AR		06/27/2025	7.375	217,531		(47)				333,000	05/09/2025
100218944		NORTHRIDGE	CA		06/27/2025	7.125	811,779		(93)				1,500,000	05/12/2025
100218945	CF	NEW WINDSOR	NY		06/27/2025	7.250	325,085		(11)				465,000	05/20/2025
100218946	CF	PHOENIX	AZ		06/27/2025	6.990	295,695		(48)				390,000	06/05/2025
100218947		PLYMOUTH	MN		06/27/2025	6.990	353,600		(69)				465,000	06/12/2025
100218949	CF	SCHAUMBURG	IL		06/27/2025	6.875	234,823		(36)				310,000	06/10/2025
100218950	CF	NORTH PALM BEACH	FL		06/27/2025	7.750	159,971		(55)				260,000	05/16/2025
100218951	CF	MARICOPA	AZ		06/27/2025	6.875	270,846		(52)				370,000	05/29/2025
100218952	CF	WHITESTONE	VA		06/27/2025	7.490	405,983		(78)				500,000	06/06/2025
100218953	CF	STARKVILLE	MS		06/27/2025	7.375	393,265		(110)				482,000	05/23/2025
100218954	CF	CHESTERFIELD	VA		06/27/2025	7.250	442,356		(56)				585,000	06/17/2025
100218955		BARDSTOWN	KY		06/27/2025	7.750	407,199		(39)				450,000	06/06/2025
100218956		ARNOLD	CA		06/27/2025	7.490	373,629		(34)				413,000	06/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100218957		MIDLAND CITY	AL		06/27/2025	7.750	291,063		(41)				328,000	06/20/2025
100218958	CF	WEST BRIDGEWATER	MA		06/27/2025	7.125	398,657		(134)				485,000	06/06/2025
100218959		LOS ANGELES	CA		06/27/2025	6.999	1,090,924		(185)				1,450,000	04/07/2025
100218960	CF	VALLEY VILLAGE	CA		06/27/2025	7.875	502,289		(237)				650,000	06/09/2025
100218961	CF	JACKSONVILLE	FL		06/27/2025	7.750	218,480		(96)				308,000	06/11/2025
100218962	CF	LOS ANGELES	CA		06/27/2025	7.250	569,489		(124)				815,000	06/05/2025
100218963	CF	WEST BRIDGEWATER	MA		06/27/2025	6.999	536,431		(150)				700,000	06/06/2025
100218965		MIAMI	FL		06/27/2025	8.499	376,901		(173)				650,000	06/09/2025
100218966	CF	TARZANA	CA		06/27/2025	7.250	850,148		(345)				1,100,000	06/02/2025
100218967	CF	ROCKLEDGE	FL		06/27/2025	6.999	202,197		(4)				289,500	06/12/2025
100218968		BELL GARDENS	CA		06/27/2025	7.999	883,613		(348)				1,425,000	05/20/2025
100218969	CF	ROCKLEDGE	FL		06/27/2025	6.999	202,931		(13)				289,500	06/12/2025
100218970		LOS ANGELES	CA		06/27/2025	7.875	652,342		(295)				1,130,000	06/10/2025
100218971		CORAL SPRINGS	FL		06/27/2025	6.875	221,258		33				325,000	05/16/2025
100218972	CF	NEW BRITAIN	CT		06/27/2025	7.125	343,331		(94)				435,000	06/09/2025
100218973	CF	PORT RICHEY	FL		06/27/2025	6.999	155,340		(32)				246,000	04/30/2025
100218974		FOLSOM	CA		06/27/2025	6.999	443,811		(16)				730,000	05/23/2025
100218975	CF	WASHINGTON	DC		06/27/2025	7.250	523,963		(73)				692,000	06/06/2025
100218976		LOS ANGELES	CA		06/27/2025	6.999	890,259		(8)				1,270,000	06/05/2025
100218977		LOS ANGELES	CA		06/27/2025	6.999	892,900		(22)				1,270,000	06/05/2025
100218978		LOS ANGELES	CA		06/27/2025	6.999	889,829		(6)				1,270,000	06/03/2025
100218979	CF	VALLEY	AL		06/27/2025	6.875	178,130		30				242,000	06/10/2025
100218980		LOS ANGELES	CA		06/27/2025	7.750	478,073		(186)				800,000	05/31/2025
100218981		LOS ANGELES	CA		06/27/2025	6.999	889,133		(2)				1,270,000	05/31/2025
100218982	CF	CANTON	GA		06/27/2025	7.125	1,092,043		(241)				1,385,000	06/12/2025
100218983		MONROVIA	CA		06/27/2025	6.999	730,295		(60)				1,350,000	06/09/2025
100218984	CF	LAKE FOREST	CA		06/27/2025	7.125	904,320		(249)				1,550,000	06/03/2025
100218985	CF	COMMERCE TOWNSHIP	MI		06/27/2025	6.999	487,122		(240)				680,000	06/05/2025
100218986	CF	OCALA	FL		06/27/2025	6.999	178,308		(44)				252,000	06/05/2025
100218988	CF	HOUSTON	TX		06/27/2025	7.875	213,642		(129)				270,000	06/05/2025
100218989	CF	SAN GABRIEL	CA		06/27/2025	6.625	746,922		(27)				1,345,000	06/02/2025
100218990		TULSA	OK		06/27/2025	7.625	191,971		(48)				245,000	06/06/2025
100218991	CF	ANTIOCH	CA		06/27/2025	7.875	802,081		(331)				1,030,000	06/06/2025
100218992		ELGIN	IL		06/27/2025	7.625	187,474		(57)				240,000	06/12/2025
100218993	CF	HUDSON	FL		06/27/2025	7.625	220,347		(91)				250,000	06/10/2025
100218994		PEARBLOSSOM	CA		06/27/2025	7.999	514,580		(204)				620,000	06/05/2025
100218995	CF	MERCED	CA		06/27/2025	6.875	283,151		9				380,000	06/06/2025
100218996	CF	CASTAIC	CA		06/27/2025	6.999	857,050		(225)				1,050,000	06/02/2025
100218997		REDLANDS	CA		06/27/2025	8.250	282,359		(134)				480,000	06/06/2025
100218998	CF	ONTARIO	CA		06/27/2025	7.250	586,237		(116)				780,000	06/09/2025
100218999	CF	GARLAND	TX		06/27/2025	6.625	207,020		(1)				290,000	06/11/2025
100219000	CF	GRAND PRAIRIE	TX		06/27/2025	7.499	154,330		(77)				220,000	06/09/2025
100219001	CF	IDYLLWILD	CA		06/27/2025	6.999	383,076		(105)				506,000	06/09/2025
100219002	CF	BARSTOW	CA		06/27/2025	7.125	338,399		(22)				450,000	06/10/2025
100219003	CF	LOS ANGELES	CA		06/27/2025	7.125	564,032		(70)				800,000	06/02/2025
100219004	CF	PEORIA	AZ		06/27/2025	6.999	664,851		(35)				830,000	06/10/2025
100219005	CF	OCEANSIDE	CA		06/27/2025	7.999	1,628,838		(794)				2,075,000	06/06/2025
100219006	CF	BELLEVUE	WA		06/27/2025	8.625	858,556		(389)				1,295,000	06/06/2025
100219007	CF	KEY LARGO	FL		06/27/2025	6.999	580,735		(19)				736,000	06/10/2025
100219008	CF	SANTA CLARITA	CA		06/27/2025	7.499	457,638		(206)				690,000	06/04/2025
100219009		PAWTUCKET	RI		06/27/2025	7.499	434,298		(107)				532,000	06/12/2025
100219010	CF	LAS VEGAS	NV		06/27/2025	6.625	226,123		30				376,000	06/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219011	CF	SUNNYVALE	CA		06/27/2025	7.125	1,437,792		(488)				1,750,000	06/05/2025
100219012		CYPRESS	TX		06/27/2025	6.750	215,036		54				306,000	06/10/2025
100219013		MOSES LAKE	WA		06/27/2025	7.999	166,000		(69)				215,000	06/09/2025
100219014	CF	OCALA	FL		06/27/2025	7.375	370,207		(43)				487,000	06/11/2025
100219015		ROCKLEDGE	FL		06/27/2025	7.999	349,735		(63)				498,000	06/12/2025
100219016	CF	POMONA	CA		06/27/2025	6.750	209,864		(9)				630,000	06/04/2025
100219017	CF	CHARLOTTE	NC		06/27/2025	7.250	321,317		(40)				425,000	06/12/2025
100219018	CF	COVINA	CA		06/27/2025	7.250	967,625		(317)				1,200,000	06/05/2025
100219019	CF	PLEASANTON	CA		06/27/2025	7.125	1,233,128		(416)				1,675,000	06/09/2025
100219020		CHICAGO	IL		06/27/2025	6.499	354,953		40				460,000	06/10/2025
100219021	CF	MORGAN CITY	LA		06/27/2025	6.875	206,466		(27)				257,700	06/10/2025
100219022	CF	TUCSON	AZ		06/27/2025	6.999	1,380,444		(304)				1,700,000	06/06/2025
100219023	CF	EL DORADO HILLS	CA		06/27/2025	7.499	744,365		(360)				940,000	06/06/2025
100219024	CF	FAIRFIELD	CA		06/27/2025	6.625	234,526		(7)				505,000	06/04/2025
100219025	CF	CLOVIS	CA		06/27/2025	6.875	152,810		(27)				458,000	06/11/2025
100219026	CF	HOUSTON	TX		06/27/2025	6.999	374,926		(47)				468,000	06/11/2025
100219027	CF	BROOMFIELD	CO		06/27/2025	7.250	448,920		(208)				543,000	06/10/2025
100219028	CF	AZUSA	CA		06/27/2025	7.999	654,381		(289)				700,000	06/12/2025
100219029	CF	BONITA SPRINGS	FL		06/27/2025	6.875	354,490		(69)				455,000	06/11/2025
100219030	CF	SAN BERNARDINO	CA		06/27/2025	7.375	503,130		(107)				660,000	06/05/2025
100219031	CF	WENDELL	NC		06/27/2025	7.499	374,222		(88)				432,000	06/09/2025
100219032	CF	MURRIETA	CA		06/27/2025	6.625	561,276		27				715,000	06/11/2025
100219033	CF	AGUA DULCE	CA		06/27/2025	7.750	991,020		(420)				1,100,000	06/10/2025
100219034	CF	PALMDALE	CA		06/27/2025	7.250	484,952		(194)				670,000	06/06/2025
100219035	CF	LOS GATOS	CA		06/27/2025	6.999	1,029,704		(377)				3,050,000	06/11/2025
100219036		DESOTO	TX		06/27/2025	7.625	344,611		(146)				415,000	06/10/2025
100219037	CF	THOUSAND OAKS	CA		06/27/2025	6.875	1,156,320		(94)				1,440,000	05/01/2025
100219038		LAS VEGAS	NV		06/27/2025	7.375	1,510,683		(482)				2,458,000	04/17/2025
100219039		SILVERTHORNE	CO		06/27/2025	7.000	488,463		299				615,000	05/02/2025
100219040	CF	SCOTTSDALE	AZ		06/27/2025	6.875	1,107,073		(132)				1,625,000	04/28/2025
100219041	CF	DESERT HOT SPRINGS	CA		06/27/2025	7.000	252,166		(33)				445,000	05/06/2025
100219042	CF	WINDSOR	CO		06/27/2025	7.000	419,670		(60)				530,000	04/28/2025
100219043	CF	KYLE	TX		06/27/2025	6.500	172,819		27				320,000	04/25/2025
100219044	CF	MACON	GA		06/27/2025	6.999	692,338		(94)				980,000	05/16/2025
100219045	CF	FUQUAY VARINA	NC		06/27/2025	6.875	313,982		(133)				455,000	05/12/2025
100219047	CF	SANTA FE	NM		06/27/2025	7.625	1,521,066		(255)				2,860,000	05/13/2025
100219048		MAGNOLIA	TX		06/27/2025	7.000	472,020		(28)				590,000	04/25/2025
100219049	CF	NASHVILLE	TN		06/27/2025	6.875	223,135		37				330,000	05/07/2025
100219051	CF	TUSCALOOSA	AL		06/27/2025	7.500	696,090		(144)				855,000	05/15/2025
100219052	CF	HERMOSA BEACH	CA		06/27/2025	7.750	2,973,244		(1,105)				3,650,000	05/01/2025
100219053	CF	BROOKLYN	NY		06/27/2025	7.750	2,613,205		(545)				4,996,500	04/24/2025
100219054	CF	NEW YORK	NY		06/27/2025	7.375	1,232,532		(120)				2,750,000	05/14/2025
100219055	CF	HEATH	TX		06/27/2025	7.125	469,642		(74)				1,160,000	05/16/2025
100219056	CF	COSTA MESA	CA		06/27/2025	7.125	1,533,414		(174)				2,150,000	04/26/2025
100219058		MIAMI	FL		06/27/2025	7.625	333,537		(2)				650,000	05/19/2025
100219059		OXNARD	CA		06/27/2025	8.125	1,784,017		(655)				2,180,000	05/02/2025
100219060		WEST COVINA	CA		06/27/2025	7.125	364,323		(94)				849,000	04/24/2025
100219061		CHICAGO	IL		06/27/2025	7.375	494,949		(129)				605,000	05/02/2025
100219062		BELL CANYON	CA		06/27/2025	7.875	2,324,313		(790)				3,000,000	05/08/2025
100219063		FAIRFIELD	CA		06/27/2025	7.375	413,464		(157)				800,000	04/23/2025
100219064		ALAMEDA	CA		06/27/2025	8.625	1,021,889		(114)				1,515,000	05/06/2025
100219065	CF	FOLCROFT	PA		06/27/2025	7.875	184,785		(68)				238,000	04/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219066		NORTH HOLLYWOOD	CA		06/27/2025	7.250	635,118		(81)				840,000	04/30/2025
100219067	CF	IDYLLWILD	CA		06/27/2025	7.250	158,814		(45)				500,000	05/13/2025
100219068		SONOMA	CA		06/27/2025	7.125	1,028,782		(341)				2,250,000	05/03/2025
100219069		RANCHO PALOS VERDES	CA		06/27/2025	8.000	1,243,442		(452)				1,500,000	05/05/2025
100219071		NORTH HIGHLANDS	CA		06/27/2025	8.125	415,805		(186)				530,000	05/02/2025
100219073		LOS ANGELES	CA		06/27/2025	7.125	697,360		(208)				850,000	05/06/2025
100219074		PALM BEACH GARDENS	FL		06/27/2025	7.500	1,192,491		(341)				1,556,000	05/05/2025
100219075		LAKE WALES	FL		06/27/2025	8.250	175,752		(78)				210,000	05/02/2025
100219076		APPLE VALLEY	CA		06/27/2025	7.750	586,746		(249)				705,000	04/25/2025
100219077		MARTINEZ	GA		06/27/2025	8.250	260,502		(110)				312,000	05/07/2025
100219078		SAN FRANCISCO	CA		06/27/2025	7.990	1,821,908		(651)				2,200,000	05/14/2025
100219080		NAPLES	FL		06/27/2025	7.625	1,027,860		(434)				1,235,000	05/21/2025
100219081		LOS ANGELES	CA		06/27/2025	7.250	749,970		(299)				1,150,000	05/09/2025
100219085		MIAMI	FL		06/27/2025	7.990	156,782		(71)				715,000	04/22/2025
100219087		CHICO	CA		06/27/2025	7.375	489,759		(159)				623,500	04/15/2025
100219088		MONTGOMERY	IL		06/27/2025	9.250	310,907		(122)				330,000	05/12/2025
100219090		KATY	TX		06/27/2025	7.875	305,913		(141)				390,000	05/03/2025
100219091		CHATTANOOGA	TN		06/27/2025	9.750	319,896		(118)				470,000	04/29/2025
100219092		NAGS HEAD	NC		06/27/2025	7.625	508,392		(154)				745,000	03/11/2025
100219093		NEW RIVER	AZ		06/27/2025	7.375	365,036		(119)				550,000	04/30/2025
100219094		BRIDGEPORT	CT		06/27/2025	6.750	331,059		111				460,000	11/04/2024
100219095		MORENO VALLEY	CA		06/27/2025	7.750	392,006		(164)				540,500	04/25/2025
100219096		THE COLONY	TX		06/27/2025	7.125	289,054		(174)				520,000	05/08/2025
100219097	CF	GILBERT	AZ		06/27/2025	7.500	245,043		(119)				820,000	05/12/2025
100219098		PALMDALE	CA		06/27/2025	7.375	409,538		(126)				570,000	04/12/2025
100219099		LEBANON	OR		06/27/2025	7.250	743,535		(261)				1,125,000	05/13/2025
100219100		STAR	ID		06/27/2025	8.375	557,925		(220)				640,000	05/14/2025
100219101	CF	CHESTER SPRINGS	PA		06/27/2025	6.990	142,130		(145)				720,000	05/15/2025
100219102		TAMARAC	FL		06/27/2025	7.000	297,144		(21)				395,000	05/06/2025
100219104		POMPANO BEACH	FL		06/27/2025	7.750	554,180		(158)				720,000	05/05/2025
100219105		MARGATE	FL		06/27/2025	7.250	299,614		(48)				376,000	04/01/2025
100219106		HUNTINGTON BEACH	CA		06/27/2025	7.125	1,392,757		4,483				1,700,000	04/10/2025
100219107		LOS ANGELES	CA		06/27/2025	7.000	2,047,152		(602)				3,100,000	04/24/2025
100219108		CORONA	CA		06/27/2025	7.750	828,423		(284)				1,150,000	05/02/2025
100219110	CF	LINCOLN CITY	OR		06/27/2025	7.125	228,680		(48)				457,000	05/23/2025
100219111		MURRIETA	CA		06/27/2025	7.000	771,129		(164)				1,084,000	04/17/2025
100219112	CF	MILWAUKEE	WI		06/27/2025	7.750	147,682		(40)				206,000	04/25/2025
100219113	CF	SOUTH DAYTONA	FL		06/27/2025	7.875	188,254		(87)				413,000	05/23/2025
100219114		BURIEN	WA		06/27/2025	7.375	1,515,534		(210)				2,420,000	04/30/2025
100219115	CF	HILTON HEAD ISLAND	SC		06/27/2025	7.125	196,520		(53)				240,000	04/30/2025
100219116	CF	HUNTERSVILLE	NC		06/27/2025	7.125	448,473		(106)				570,000	05/12/2025
100219117		STOCKTON	CA		06/27/2025	7.875	359,399		(116)				440,000	06/05/2024
100219118		JACKSONVILLE	FL		06/27/2025	7.625	250,196		(88)				313,000	06/20/2024
100219119	CF	BLUFFTON	SC		06/27/2025	7.125	192,771		(58)				250,000	03/28/2025
100219120	CF	INWOOD	WV		06/27/2025	6.875	185,083		(22)				250,000	04/25/2025
100219121		DAYTONA BEACH	FL		06/27/2025	6.750	346,206		(28)				480,000	06/28/2024
100219123		SALT LAKE CITY	UT		06/27/2025	7.500	657,306		(134)				890,000	06/26/2024
100219124		HAYWARD	CA		06/27/2025	7.375	718,923		(155)				950,000	07/09/2024
100219125		BASYE	VA		06/27/2025	7.250	267,142		(84)				330,000	04/01/2025
100219126		HOBE SOUND	FL		06/27/2025	7.375	285,125		(39)				382,000	06/18/2024
100219127	CF	ROUND ROCK	TX		06/27/2025	8.250	346,523		(107)				425,000	04/28/2025
100219128	CF	LAKESIDE	AZ		06/27/2025	7.125	445,675		(86)				551,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219129		GAINESVILLE	GA		06/27/2025	6.990	242,670		(45)				328,000	07/12/2024
100219130		ARAB	AL		06/27/2025	6.875	277,192		(48)				365,000	04/29/2025
100219131		CONWAY	SC		06/27/2025	7.000	559,473		(195)				855,000	04/25/2025
100219132	CF	LELAND	NC		06/27/2025	6.875	215,085		(43)				269,000	04/29/2025
100219133	CF	ROSEBURG	OR		06/27/2025	6.625	196,887		(14)				300,000	04/11/2025
100219134		CHARLOTTE	NC		06/27/2025	7.125	358,091		(74)				475,000	07/01/2024
100219135		LAWRENCEVILLE	GA		06/27/2025	6.990	262,750		(50)				350,000	06/17/2024
100219136		COEUR D'ALENE	ID		06/27/2025	6.750	396,989		(46)				495,000	04/04/2025
100219137	CF	SPRINGFIELD	OR		06/27/2025	7.750	455,530		(150)				610,000	03/21/2025
100219138		OCALA	FL		06/27/2025	7.375	214,424		(77)				280,000	06/24/2024
100219139	CF	ANDERSON	SC		06/27/2025	6.875	491,211		(61)				651,000	04/23/2025
100219140	CF	ANNANDALE	VA		06/27/2025	6.875	655,535		(150)				825,800	05/01/2025
100219141	CF	BOERNE	TX		06/27/2025	6.875	244,582		(48)				395,000	03/31/2025
100219142	CF	GREENVILLE	SC		06/27/2025	6.875	444,964		(62)				555,000	04/24/2025
100219143	CF	BATON ROUGE	LA		06/27/2025	6.750	181,004		(18)				240,000	05/09/2025
100219144		ATLANTA	GA		06/27/2025	6.990	270,482		(43)				400,000	07/02/2024
100219145	CF	MORRO BAY	CA		06/27/2025	6.875	745,031		(186)				975,000	04/15/2025
100219146	CF	LIBERTYVILLE	IL		06/27/2025	7.500	333,711		(113)				405,000	04/10/2025
100219147	CF	VISALIA	CA		06/27/2025	6.875	181,808		(45)				232,000	04/11/2025
100219148	CF	MAGNOLIA	TX		06/27/2025	7.500	369,093		(125)				450,000	03/26/2025
100219149	CF	GREENSBORO	NC		06/27/2025	7.375	191,140		(65)				234,000	04/08/2025
100219150	CF	DUBLIN	OH		06/27/2025	6.625	222,669		1				366,000	04/25/2025
100219151		NAPLES	FL		06/27/2025	6.750	467,753		(27)				585,000	04/03/2025
100219152	CF	CHARLOTTE	NC		06/27/2025	6.875	609,367		(131)				760,000	04/04/2025
100219153		BEAUFORT	NC		06/27/2025	7.125	413,290		(83)				525,000	03/25/2025
100219154	CF	MADEIRA BEACH	FL		06/27/2025	7.875	813,434		(204)				995,000	03/24/2025
100219155	CF	MOREHEAD CITY	NC		06/27/2025	6.875	194,282		(36)				248,000	04/02/2025
100219156	CF	BELLA VISTA	AR		06/27/2025	7.375	189,053		(61)				243,200	03/27/2025
100219157		WARWICK	GA		06/27/2025	7.250	451,115		(97)				575,000	03/28/2025
100219158	CF	REDLANDS	CA		06/27/2025	7.250	368,882		(159)				490,000	03/27/2025
100219159	CF	MC MINNVILLE	TN		06/27/2025	7.500	230,453		(78)				284,000	04/04/2025
100219160	CF	CLEVELAND	TX		06/27/2025	6.875	166,120		(33)				210,000	04/04/2025
100219161	CF	SCOFIELD	UT		06/27/2025	7.250	563,364		(113)				750,000	02/12/2025
100219162		BRISBANE	CA		06/27/2025	6.750	996,698		(190)				1,230,000	04/17/2025
100219163	CF	PORT ORANGE	FL		06/27/2025	7.625	810,526		(266)				1,000,000	03/14/2025
100219164	CF	EAST SPENCER	NC		06/27/2025	6.750	181,376		(23)				235,000	03/31/2025
100219165	CF	AUSTIN	TX		06/27/2025	7.250	402,081		(237)				620,000	03/21/2025
100219166	CF	CONCORD	NC		06/27/2025	6.875	319,129		(59)				415,000	04/07/2025
100219167		EDMONDS	WA		06/27/2025	7.375	502,220		(147)				820,000	04/01/2025
100219168	CF	BROKEN BOW	OK		06/27/2025	7.000	767,265		(172)				1,047,000	03/06/2025
100219169		PALM SPRINGS	CA		06/27/2025	7.500	267,166		(91)				325,000	02/25/2025
100219170		FALLING WATERS	WV		06/27/2025	7.000	245,918		(57)				325,500	03/27/2025
100219171	CF	KATY	TX		06/27/2025	6.875	154,306		(32)				199,000	04/08/2025
100219172	CF	WEST COLUMBIA	SC		06/27/2025	7.000	202,108		(46)				255,000	03/24/2025
100219174	CF	CAPE CORAL	FL		06/27/2025	8.125	201,849		(63)				248,000	03/26/2025
100219175	CF	BRYAN	TX		06/27/2025	7.125	237,700		(68)				310,000	03/13/2025
100219176	CF	HAMPTON	NH		06/27/2025	6.750	222,100		(23)				304,000	03/28/2025
100219177	CF	PENNSAUKEN	NJ		06/27/2025	6.875	192,945		(20)				270,000	04/01/2025
100219178	CF	MERRILLVILLE	IN		06/27/2025	7.000	195,187		(45)				245,000	03/21/2025
100219179	CF	FRANKLIN	TN		06/27/2025	6.875	203,606		(38)				510,000	03/27/2025
100219180	CF	RUNNING SPRINGS	CA		06/27/2025	7.000	204,589		(59)				285,000	04/09/2025
100219182	CF	MOUNT VERNON	TX		06/27/2025	7.375	272,702		(94)				345,000	03/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219183	CF	ENON	OH		06/27/2025	7.500	297,174		(100)				405,000	03/11/2025
100219184	CF	GLENDALE	AZ		06/27/2025	7.875	179,990		(60)				227,000	03/01/2025
100219185	CF	LAWRENCEVILLE	GA		06/27/2025	7.125	81,170		(190)				415,000	02/26/2025
100219186	CF	ROCKAWAY BEACH	OR		06/27/2025	6.875	395,713		(67)				492,500	03/12/2025
100219187	CF	PHOENIX	AZ		06/27/2025	7.125	318,214		(87)				440,000	02/25/2025
100219188	CF	IDAHO FALLS	ID		06/27/2025	7.250	213,255		(69)				268,000	03/18/2025
100219189	CF	CHANTILLY	VA		06/27/2025	7.125	479,266		(120)				625,000	03/14/2025
100219190	CF	VENTURA	CA		06/27/2025	7.125	256,969		(91)				755,000	02/26/2025
100219191	CF	TOBYHANNA	PA		06/27/2025	7.250	239,733		(72)				295,000	03/10/2025
100219192	CF	NOLENSVILLE	TN		06/27/2025	7.875	533,584		(160)				670,000	02/18/2025
100219194	CF	CINCINNATI	OH		06/27/2025	7.000	170,592		(38)				212,000	03/11/2025
100219195	CF	LAVON	TX		06/27/2025	7.250	324,594		(114)				425,000	02/24/2025
100219197	CF	DANA POINT	CA		06/27/2025	7.500	904,966		(307)				1,100,000	02/14/2025
100219198	CF	TEMPE	AZ		06/27/2025	7.500	520,858		(166)				677,000	02/18/2025
100219199	CF	BAKERSFIELD	CA		06/27/2025	7.500	237,759		(81)				298,000	02/27/2025
100219200	CF	SAN DIEGO	CA		06/27/2025	7.250	1,079,073		(376)				1,400,000	02/14/2025
100219201	CF	SOUTH HAVEN	MI		06/27/2025	7.375	229,804		(79)				298,000	02/14/2025
100219202	CF	FORT MOHAVE	AZ		06/27/2025	7.250	222,527		(60)				277,000	02/14/2025
100219203	CF	ORANGEVALE	CA		06/27/2025	7.375	366,080		(131)				480,000	02/12/2025
100219204	CF	AUBURN	WA		06/27/2025	7.500	349,371		(118)				770,000	02/13/2025
100219205	CF	PHOENIX	AZ		06/27/2025	7.250	556,648		(169)				728,000	02/26/2025
100219206	CF	HILLIARD	OH		06/27/2025	7.250	172,781		(78)				255,000	02/10/2025
100219207	CF	OCALA	FL		06/27/2025	6.875	191,034		(43)				262,000	02/24/2025
100219208	CF	SPRING	TX		06/27/2025	7.000	210,081		(54)				282,000	02/21/2025
100219209	CF	RALEIGH	NC		06/27/2025	7.125	257,454		(74)				315,000	02/19/2025
100219210		MARIETTA	GA		06/27/2025	6.875	446,740		(96)				605,000	02/18/2025
100219211	CF	GRAYSON	GA		06/27/2025	6.875	363,937		(68)				455,000	02/19/2025
100219212		LOS ANGELES	CA		06/27/2025	8.250	1,221,467		(246)				1,500,000	06/04/2025
100219214		DENVER	CO		06/27/2025	7.625	913,408		(114)				1,075,000	05/12/2025
100219215		MIDDLETON	ID		06/27/2025	8.000	949,716		(105)				1,100,000	05/08/2025
100219216		DRIPPING SPRINGS	TX		06/27/2025	7.875	1,135,431		(137)				1,327,000	05/27/2025
100219218		SHERWOOD	OR		06/27/2025	7.250	1,692,481		(119)				2,000,000	06/03/2025
100219220		MILL VALLEY	CA		06/27/2025	6.625	1,565,191		(77)				6,600,000	05/15/2025
100219221		HURRICANE	UT		06/27/2025	7.375	1,218,776		(63)				1,632,000	05/27/2025
100219222		SAN DIEGO	CA		06/27/2025	6.875	1,507,267		8				1,850,000	05/30/2025
100219223		IRVINE	CA		06/27/2025	6.500	1,435,211		4				2,218,305	05/22/2025
100219224		MONROE	GA		06/27/2025	7.000	987,145		716				1,166,000	05/23/2025
100219225		MESA	AZ		06/27/2025	6.500	883,969		86				1,091,000	05/22/2025
100219226		VENICE	FL		06/27/2025	6.750	1,675,845		93				2,420,000	05/26/2025
100219228		PROSPER	TX		06/27/2025	6.875	1,434,042		196				1,621,000	05/30/2025
100219229		MOUNT PLEASANT	SC		06/27/2025	7.375	894,842		9				1,000,000	05/27/2025
100219230		DALLAS	TX		06/27/2025	7.875	2,513,801		(454)				3,300,000	05/23/2025
100219231		CARMEL	CA		06/27/2025	7.250	1,013,267		545				2,050,000	04/09/2025
100219232		VALLEY VILLAGE	CA		06/27/2025	6.875	1,231,057		765				1,750,000	05/06/2025
100219233		BOTHELL	WA		06/27/2025	6.875	1,161,003		41				1,375,000	06/06/2025
100219234		SAN LEANDRO	CA		06/27/2025	6.875	963,495		(79)				1,392,000	05/01/2025
100219235		SPRING	TX		06/27/2025	6.875	1,200,843		55				1,432,000	05/09/2025
100219236	CF	WESTLAKE VILLAGE	CA		06/30/2025	7.250	582,738		(222)				1,335,000	05/06/2025
100219237	CF	LITCHFIELD PARK	AZ		06/30/2025	7.125	307,898		(84)				445,000	05/05/2025
100219238	CF	CHESTER	PA		06/30/2025	8.125	181,216		(53)				245,000	05/29/2025
100219239	CF	LEWISVILLE	NC		06/30/2025	6.990	262,440		(50)				346,000	05/09/2025
100219240	CF	CLINTON	MA		06/30/2025	7.325	306,757		(80)				402,000	05/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219241	CF	GREENVILLE	TX		06/30/2025	7.325	244,534		(76)				350,000	05/16/2025
100219242	CF	HELLERTOWN	PA		06/30/2025	6.625	206,692		3				280,000	05/13/2025
100219243	CF	AITKIN	MN		06/30/2025	6.500	227,442		(17)				298,000	05/21/2025
100219244	CF	KNOXVILLE	TN		06/30/2025	6.375	211,372		(43)				310,000	05/30/2025
100219245	CF	SOMONAUK	IL		06/30/2025	6.990	356,157		(80)				610,000	05/16/2025
100219246	CF	GLOUCESTER	MA		06/30/2025	6.875	352,093		(88)				578,000	05/08/2025
100219247	CF	DISCOVERY BAY	CA		06/30/2025	7.375	569,324		(192)				850,000	05/03/2025
100219248	CF	SAN MARCOS	CA		06/30/2025	7.575	523,413		(191)				680,000	05/16/2025
100219249	CF	BEND	OR		06/30/2025	7.250	722,692		(273)				1,400,000	05/07/2025
100219250	CF	BEVERLY	MA		06/30/2025	7.740	706,738		(224)				915,000	05/29/2025
100219251	CF	DAVENPORT	FL		06/30/2025	7.990	355,860		(69)				440,000	05/19/2025
100219252	CF	BOSTON	MA		06/30/2025	6.990	520,670		(40)				705,000	05/08/2025
100219253	CF	NAPLES	FL		06/30/2025	7.115	219,876		(58)				330,000	05/05/2025
100219254	CF	SALISBURY	MD		06/30/2025	7.490	181,266		(55)				252,000	05/21/2025
100219255	CF	WELLINGTON	NV		06/30/2025	6.875	269,834		(69)				535,000	05/28/2025
100219256	CF	SANTA CRUZ	CA		06/30/2025	7.575	1,498,505		(501)				2,096,000	05/15/2025
100219257	CF	LITTLE EGG HARBOR TWP	NJ		06/30/2025	6.825	358,479		(66)				1,100,000	05/20/2025
100219258	CF	LAKE FOREST	CA		06/30/2025	6.990	605,507		(176)				1,183,000	05/08/2025
100219259	CF	WEST PALM BEACH	FL		06/30/2025	7.200	179,376		(53)				250,000	05/15/2025
100219260	CF	CHICAGO	IL		06/30/2025	7.750	235,425		(111)				585,000	05/27/2025
100219261	CF	CHICAGO	IL		06/30/2025	7.625	390,628		(121)				510,000	05/15/2025
100219262	CF	WEST JORDAN	UT		06/30/2025	6.825	455,842		(83)				763,000	05/09/2025
100219263	CF	HEWITT	NJ		06/30/2025	6.990	192,085		(58)				320,000	05/16/2025
100219264	CF	AMHERST	NY		06/30/2025	7.250	268,259		(82)				375,000	05/12/2025
100219265	CF	DARBY	MT		06/30/2025	7.500	587,443		(55)				740,000	05/02/2025
100219266		SOUTHBRIDGE	MA		06/30/2025	7.375	324,232		(94)				440,000	06/05/2025
100219267	CF	SEARCY	AR		06/30/2025	5.875	157,959		52				218,000	05/09/2025
100219268	CF	PEARL RIVER	NY		06/30/2025	7.240	422,012		(110)				580,000	05/13/2025
100219269	CF	SPRINGFIELD	MO		06/30/2025	7.825	196,455		(49)				253,000	05/08/2025
100219270	CF	SYRACUSE	NY		06/30/2025	6.990	235,003		(84)				380,000	05/12/2025
100219271	CF	HAMMONTON	NJ		06/30/2025	7.450	268,990		(81)				355,000	05/28/2025
100219272		CONYERS	GA		06/30/2025	7.740	389,482		(39)				472,000	05/14/2025
100219274	CF	MYRTLE BEACH	SC		06/30/2025	7.450	208,439		(67)				270,000	05/21/2025
100219276	CF	MOAB	UT		06/30/2025	7.250	401,297		(132)				577,000	05/22/2025
100219277	CF	LEAWOOD	KS		06/30/2025	7.450	526,720		(177)				750,000	05/19/2025
100219278	CF	LAS VEGAS	NV		06/30/2025	6.990	251,115		(73)				485,000	05/06/2025
100219279	CF	HORSHAM	PA		06/30/2025	7.125	246,948		(37)				340,000	05/13/2025
100219280		CROSSLAKE	MN		06/30/2025	6.990	297,916		(60)				423,000	05/23/2025
100219281	CF	DURHAM	NC		06/30/2025	7.825	248,352		(73)				306,000	05/29/2025
100219282	CF	SAN JOSE	CA		06/30/2025	7.375	827,665		(24)				1,580,000	05/05/2025
100219283	CF	SANTA CRUZ	CA		06/30/2025	6.990	530,734		(134)				1,200,000	05/16/2025
100219284	CF	ROCKWALL	TX		06/30/2025	7.000	396,582		(96)				660,000	05/16/2025
100219285	CF	BUFFALO	NY		06/30/2025	7.125	361,858		(113)				533,000	05/19/2025
100219286	CF	SOUTH EUCLID	OH		06/30/2025	7.500	185,830		(66)				240,000	05/23/2025
100219287	CF	LAS VEGAS	NV		06/30/2025	7.750	269,497		(79)				350,000	05/23/2025
100219288	CF	MONROE	NY		06/30/2025	7.625	491,115		(126)				600,000	05/19/2025
100219289	CF	DUNNELLON	FL		06/30/2025	7.825	275,490		(81)				338,000	05/15/2025
100219290	CF	DRACUT	MA		06/30/2025	6.875	213,651		(46)				520,000	05/13/2025
100219291	CF	SAINT PAUL	MN		06/30/2025	6.990	322,887		(66)				455,000	05/16/2025
100219292	CF	STATEN ISLAND	NY		06/30/2025	7.200	571,165		(244)				975,000	05/09/2025
100219293	CF	DOWNINGTOWN	PA		06/30/2025	5.990	242,328		(47)				370,000	05/27/2025
100219294	CF	WESTERVILLE	OH		06/30/2025	7.500	196,943		(77)				290,000	05/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219295		WATKINS GLEN	NY		06/30/2025	7.575	299,060		(75)				325,000	05/06/2025
100219296	CF	CORDOVA	TN		06/30/2025	5.450	159,017		91				240,000	05/14/2025
100219297		MANAHAWKIN	NJ		06/30/2025	6.750	618,707		(41)				2,150,000	05/24/2025
100219299		CRAMERTON	NC		06/30/2025	7.625	199,210		(71)				260,000	05/22/2025
100219300		ODESSA	FL		06/30/2025	8.125	821,350		(233)				940,000	05/15/2025
100219301	CF	JACKSONVILLE	FL		06/30/2025	7.500	173,525		(56)				225,000	05/21/2025
100219302	CF	PHILADELPHIA	PA		06/30/2025	6.990	321,044		(77)				520,000	05/29/2025
100219303	CF	PHILADELPHIA	PA		06/30/2025	6.950	312,291		(58)				440,000	05/16/2025
100219304	CF	TUCSON	AZ		06/30/2025	7.250	272,552		(36)				420,000	05/06/2025
100219305	CF	HAMPTON BAYS	NY		06/30/2025	6.575	607,290		(111)				1,600,000	06/03/2025
100219306		BONITA SPRINGS	FL		06/30/2025	6.825	267,137		(61)				475,000	05/20/2025
100219307	CF	WEST PALM BEACH	FL		06/30/2025	7.200	194,072		(62)				285,000	05/19/2025
100219308	CF	WESTMINSTER	CO		06/30/2025	6.990	254,314		(64)				545,000	05/15/2025
100219309	CF	CAMP VERDE	AZ		06/30/2025	7.125	427,527		(95)				570,000	05/06/2025
100219310		PATERSON	NJ		06/30/2025	7.575	519,082		(132)				725,000	05/13/2025
100219311		RIO RANCHO	NM		06/30/2025	6.990	369,644		56				420,000	05/05/2025
100219312	CF	SANDUSKY	OH		06/30/2025	7.375	161,566		(47)				214,000	05/09/2025
100219313	CF	PALM DESERT	CA		06/30/2025	7.625	325,588		(116)				460,000	05/28/2025
100219314	CF	OAK PARK	IL		06/30/2025	7.075	504,906		(104)				662,000	05/13/2025
100219315		QUICKSBURG	VA		06/30/2025	7.625	319,310		(116)				475,000	05/23/2025
100219316	CF	NEW YORK	NY		06/30/2025	7.125	831,876		(361)				1,480,000	05/16/2025
100219317	CF	BROOMFIELD	CO		06/30/2025	6.990	275,730		(81)				527,000	05/19/2025
100219318	CF	AKRON	OH		06/30/2025	6.990	158,405		(34)				212,000	05/21/2025
100219319	CF	FAIRFIELD	OH		06/30/2025	7.490	239,051		(75)				310,000	05/13/2025
100219320	CF	LIBERTY	NY		06/30/2025	7.125	247,523		(64)				323,000	05/07/2025
100219321	CF	APTOS	CA		06/30/2025	6.950	407,585		(113)				784,000	05/12/2025
100219322	CF	WINTER PARK	FL		06/30/2025	7.075	295,303		(94)				630,000	05/27/2025
100219323	CF	STUART	FL		06/30/2025	7.500	165,331		(120)				290,000	05/15/2025
100219324	CF	MISSOULA	MT		06/30/2025	7.575	451,630		(121)				603,000	05/09/2025
100219325		DOVER	NJ		06/30/2025	6.990	225,345		(34)				455,000	05/19/2025
100219326	CF	TANNERSVILLE	PA		06/30/2025	7.075	224,572		(40)				303,500	05/08/2025
100219327	CF	POWHATAN	VA		06/30/2025	7.500	225,645		(71)				295,000	05/30/2025
100219328	CF	MEMPHIS	TN		06/30/2025	5.750	155,085		59				230,000	05/27/2025
100219329	CF	CORDOVA	TN		06/30/2025	5.750	204,979		83				320,000	05/16/2025
100219330	CF	CARLTON	WA		06/30/2025	5.990	162,387		(57)				540,000	05/22/2025
100219331	CF	BUFFALO	NY		06/30/2025	7.575	248,216		(89)				360,000	05/08/2025
100219332		NEWPORT	MI		06/30/2025	8.125	266,502		(76)				305,000	05/28/2025
100219333	CF	WEST PALM BEACH	FL		06/30/2025	7.240	163,782		(45)				233,000	05/20/2025
100219334	CF	MEDFORD	OR		06/30/2025	6.990	539,284		(62)				715,000	05/08/2025
100219335		CEDAR HILL	TX		06/30/2025	6.740	483,361		37				695,000	05/19/2025
100219336	CF	CHICAGO	IL		06/30/2025	7.625	367,471		(113)				510,000	05/19/2025
100219337	CF	LAS VEGAS	NV		06/30/2025	6.990	317,536		(93)				640,000	05/20/2025
100219338	CF	CHICAGO	IL		06/30/2025	6.990	629,815		(182)				1,025,000	05/08/2025
100219339	CF	LILLINGTON	NC		06/30/2025	7.375	166,025		(71)				313,000	05/19/2025
100219340	CF	MISSOULA	MT		06/30/2025	6.740	162,483		(34)				570,000	05/23/2025
100219341		NAVARRE	FL		06/30/2025	7.950	240,035		1				268,000	05/12/2025
100219342	CF	NORTH READING	MA		06/30/2025	6.750	403,888		(65)				920,000	05/16/2025
100219343		PLANT CITY	FL		06/30/2025	7.950	338,975		(82)				400,000	05/15/2025
100219344	CF	SAN FRANCISCO	CA		06/30/2025	7.375	683,891		(115)				900,000	04/17/2025
100219345	CF	PATERSON	NJ		06/30/2025	7.575	572,780		(146)				805,000	05/13/2025
100219346		PORT ORANGE	FL		06/30/2025	7.990	336,463		(81)				424,400	05/20/2025
100219347	CF	OZARK	MO		06/30/2025	7.250	205,330		(70)				298,000	05/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219348	CF	VENTURA	CA		06/30/2025	7.250	741,148		(207)				966,000	05/06/2025
100219349	CF	FARMERSVILLE	CA		06/30/2025	7.750	250,203		(68)				305,000	05/06/2025
100219350	CF	SAINT AUGUSTINE	FL		06/30/2025	7.075	246,531		(11)				310,000	05/23/2025
100219351		LONG BRANCH	NJ		06/30/2025	7.750	377,312		(103)				460,000	05/14/2025
100219352		PHILADELPHIA	PA		06/30/2025	7.450	213,715		(79)				304,000	05/20/2025
100219353	CF	SAN JOSE	CA		06/30/2025	6.750	404,627		(68)				1,895,000	05/12/2025
100219354	CF	BAYONNE	NJ		06/30/2025	7.075	463,769		(68)				740,000	05/28/2025
100219355	CF	OLATHE	KS		06/30/2025	7.375	308,730		(78)				410,000	05/05/2025
100219356	CF	BAKERSFIELD	CA		06/30/2025	7.750	184,931		(54)				275,000	05/17/2025
100219357	CF	CONCORD	NC		06/30/2025	7.375	214,837		(57)				310,000	05/06/2025
100219358	CF	MAMMOTH LAKES	CA		06/30/2025	7.625	503,212		(173)				668,000	05/03/2025
100219359	CF	POWHATAN	VA		06/30/2025	7.500	225,645		(71)				295,000	05/30/2025
100219360	CF	COLUMBUS	OH		06/30/2025	7.250	205,312		(77)				331,000	05/12/2025
100219361	CF	MACON	NC		06/30/2025	7.625	204,165		(39)				272,000	05/14/2025
100219362	CF	BROOKHAVEN	GA		06/30/2025	7.450	344,993		(102)				480,000	05/14/2025
100219363	CF	BLUE RIDGE	TX		06/30/2025	6.875	444,401		(110)				1,334,000	05/23/2025
100219364	CF	ENGLEWOOD	FL		06/30/2025	6.825	222,803		(40)				390,000	05/07/2025
100219365		FALLS CHURCH	VA		06/30/2025	7.750	184,476		(48)				240,000	05/05/2025
100219366	CF	LITTLE ROCK	AR		06/30/2025	7.625	160,705		(46)				208,800	05/28/2025
100219367	CF	WORCESTER	MA		06/30/2025	7.240	538,104		(78)				715,000	05/14/2025
100219368	CF	MODESTO	CA		06/30/2025	7.250	203,155		(53)				325,000	05/20/2025
100219369	CF	MORRISTOWN	NJ		06/30/2025	6.950	664,058		(182)				1,087,000	05/14/2025
100219370		DALLAS	TX		06/30/2025	7.575	257,829		(29)				320,000	05/27/2025
100219371		MORRISTOWN	NJ		06/30/2025	6.950	664,058		(182)				1,087,651	05/14/2025
100219372		YONKERS	NY		06/30/2025	7.250	645,827		(188)				900,000	05/13/2025
100219373	CF	TONAWANDA	NY		06/30/2025	7.500	393,044		(121)				512,000	05/28/2025
100219374	CF	CHEEKTOWAGA	NY		06/30/2025	7.375	209,312		(59)				275,000	05/16/2025
100219375	CF	HOLLYWOOD	FL		07/02/2025	7.625	334,809		(165)				469,000	04/21/2025
100219376	CF	MIAMI	FL		07/02/2025	7.375	293,047		(99)				432,000	04/14/2025
100219377	CF	CHANDLER	AZ		07/02/2025	7.000	312,237		(93)				568,000	04/17/2025
100219378	CF	PHOENIX	AZ		07/02/2025	7.250	358,252		(142)				495,000	04/25/2025
100219379		LONGWOOD	FL		07/02/2025	6.750	570,873		145				780,000	04/17/2025
100219380	CF	VENTURA	CA		07/07/2025	8.000	1,091,549		(182)				1,550,000	06/04/2024
100219381	CF	EPWORTH	GA		07/07/2025	7.875	751,747		(192)				1,060,000	11/27/2023
100219382	CF	SEATTLE	WA		07/07/2025	8.375	781,827		(255)				975,000	12/10/2023
100219383		AUSTIN	TX		07/07/2025	8.250	1,226,651		(421)				1,500,000	06/21/2024
100219384	CF	PORT ARANSAS	TX		07/07/2025	8.000	967,706		(348)				1,200,000	07/26/2023
100219385	CF	SAWYER	MI		07/07/2025	6.750	905,152		(181)				1,300,000	08/23/2024
100219386	CF	VISALIA	CA		07/07/2025	8.125	338,053		(138)				450,000	03/04/2024
100219387	CF	MERIDIAN	ID		07/07/2025	6.500	267,614		(13)				485,000	03/01/2024
100219388	CF	SAINT PETERSBURG	FL		07/07/2025	7.500	241,297		(100)				305,000	10/13/2022
100219389	CF	ORLANDO	FL		07/07/2025	6.875	351,647		(104)				435,000	04/05/2024
100219390	CF	CHICAGO	IL		07/07/2025	7.375	426,842		(107)				566,000	12/22/2023
100219391	CF	TOPSAIL BEACH	NC		07/07/2025	6.500	1,136,864		(29)				2,000,000	10/04/2024
100219392		WEATHERFORD	TX		07/07/2025	7.990	357,101		(130)				540,000	12/18/2023
100219393	CF	SALEM	OR		07/07/2025	7.625	290,871		(109)				384,000	02/27/2024
100219394		DELRAY BEACH	FL		07/07/2025	8.000	896,092		(265)				1,130,000	06/27/2024
100219395	CF	ATLANTA	GA		07/07/2025	7.375	241,391		(92)				315,000	04/05/2024
100219396	CF	HOUSTON	TX		07/07/2025	6.625	239,002		(28)				305,000	03/08/2024
100219397	CF	AUBREY	TX		07/07/2025	7.375	273,534		(103)				480,000	08/07/2024
100219399	CF	GULF SHORES	AL		07/07/2025	7.500	891,522		(225)				1,150,000	07/31/2024
100219401	CF	ELK GROVE	CA		07/07/2025	7.250	453,821		(183)				646,000	07/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219402	CF	OAKLAND	CA		07/07/2025	7.000	368,340		(98)				500,000	07/29/2024
100219403	CF	BIXBY	OK		07/07/2025	7.125	177,173		(69)				249,000	07/08/2024
100219405	CF	ELMHURST	IL		07/07/2025	6.875	831,038		(185)				1,636,000	07/19/2024
100219406	CF	SARASOTA	FL		07/07/2025	7.375	258,143		(98)				315,000	07/16/2024
100219407	CF	TENAFLY	NJ		07/07/2025	7.375	1,245,667		(467)				1,650,000	08/15/2024
100219408	CF	GLENDALE	AZ		07/07/2025	7.375	332,319		(100)				415,000	08/02/2024
100219409	CF	SILT	CO		07/07/2025	7.500	503,079		(102)				657,000	08/08/2024
100219410	CF	TENAFLY	NJ		07/07/2025	7.500	877,086		(238)				1,350,000	09/19/2024
100219411	CF	BOSTON	MA		07/07/2025	6.875	1,176,525		(240)				1,720,000	08/02/2024
100219412	CF	SEATTLE	WA		07/07/2025	6.750	558,669		(76)				745,000	08/09/2024
100219414	CF	DEVILS LAKE	ND		07/07/2025	7.375	215,208		(80)				285,000	08/20/2024
100219416	CF	SPRING HILL	TN		07/07/2025	7.125	306,524		(127)				480,000	08/07/2024
100219417	CF	OCEAN CITY	NJ		07/07/2025	7.375	548,862		(124)				740,000	08/06/2024
100219418	CF	SPRING VALLEY	NY		07/07/2025	7.375	964,196		(363)				1,275,000	07/30/2024
100219419	CF	PRINCETON	TX		07/07/2025	7.375	271,432		(103)				340,000	07/31/2024
100219420	CF	FRANKLIN	TN		07/07/2025	7.625	428,982		(101)				605,000	08/16/2024
100219421	CF	CRYSTAL RIVER	FL		07/07/2025	7.500	409,880		(126)				525,000	08/14/2024
100219422	CF	SILVER SPRING	MD		07/07/2025	7.500	394,027		(126)				500,000	08/26/2024
100219423	CF	RIPON	CA		07/07/2025	6.500	374,525		(28)				510,000	08/20/2024
100219424	CF	HENDERSON	NV		07/07/2025	7.375	380,157		(110)				467,624	08/21/2024
100219425		KIHEI	HI		07/07/2025	7.624	981,657		(257)				1,290,000	07/29/2024
100219426	CF	AUBREY	TX		07/07/2025	7.375	341,682		(127)				475,000	09/10/2024
100219427	CF	AUBREY	TX		07/07/2025	7.500	265,570		(98)				405,000	09/10/2024
100219428	CF	PORT BOLIVAR	TX		07/07/2025	7.375	368,508		(132)				452,000	08/09/2024
100219429	CF	BUFFALO GROVE	IL		07/07/2025	7.375	354,581		(87)				470,000	08/27/2024
100219430	CF	COTTONWOOD	AZ		07/07/2025	7.750	262,580		(93)				325,000	08/23/2024
100219431	CF	PIGEON FORGE	TN		07/07/2025	7.125	972,116		(250)				1,200,000	08/27/2024
100219432	CF	PHOENIX	AZ		07/07/2025	7.500	237,726		(89)				293,000	07/30/2024
100219433	CF	CHELAN	WA		07/07/2025	7.500	777,261		(188)				1,290,000	09/20/2024
100219434	CF	SAN DIEGO	CA		07/07/2025	7.500	999,026		(345)				1,395,000	09/27/2024
100219435		FRESNO	CA		07/07/2025	7.750	349,131		(124)				425,000	09/27/2024
100219436	CF	CHARLOTTESVILLE	VA		07/07/2025	7.375	814,406		(209)				1,070,000	09/16/2024
100219437	CF	FRISCO	TX		07/07/2025	6.750	340,447		(48)				450,000	09/11/2024
100219438		MORGAN HILL	CA		07/07/2025	6.500	1,074,141		(92)				2,100,000	08/22/2024
100219439	CF	PANAMA CITY BEACH	FL		07/07/2025	7.375	453,115		(138)				688,000	09/24/2024
100219440	CF	HERRIMAN	UT		07/07/2025	6.625	903,033		(142)				1,900,000	10/07/2024
100219441	CF	AUSTIN	TX		07/07/2025	6.875	497,288		(91)				660,000	09/03/2024
100219442	CF	LAS VEGAS	NV		07/07/2025	7.250	293,419		(107)				358,000	09/05/2024
100219443	CF	DANA POINT	CA		07/07/2025	6.625	1,894,671		(213)				2,775,000	09/17/2024
100219444	CF	HUNTINGTON BEACH	CA		07/07/2025	6.875	1,021,204		(219)				1,350,000	09/18/2024
100219445	CF	SAN JOSE	CA		07/07/2025	6.625	748,440		(117)				1,100,000	09/13/2024
100219446	CF	SOUTH BOSTON	MA		07/07/2025	6.625	1,335,721		(160)				1,982,000	09/16/2024
100219447	CF	AIRMONT	NY		07/07/2025	7.375	1,077,401		(401)				1,400,000	09/09/2024
100219448	CF	MENIFEE	CA		07/07/2025	6.625	486,455		(51)				655,000	09/27/2024
100219449		MAMMOTH LAKES	CA		07/07/2025	6.750	1,019,658		(168)				1,455,000	09/26/2024
100219450	CF	JAMAICA PLAIN	MA		07/07/2025	6.375	52,265		(31)				3,012,500	11/01/2024
100219451	CF	STONE HARBOR	NJ		07/07/2025	6.625	888,090		(164)				2,400,000	10/23/2024
100219452	CF	LAS VEGAS	NV		07/07/2025	6.750	383,040		(46)				511,000	09/19/2024
100219453	CF	FRISCO	TX		07/07/2025	6.750	467,829		(52)				586,000	10/23/2024
100219454	CF	PRESCOTT	AZ		07/07/2025	5.875	214,618		74				350,000	10/22/2024
100219456		CARPINTERIA	CA		07/07/2025	5.875	1,533,000		548				2,550,000	10/09/2024
100219457	CF	SAN MARINO	CA		07/07/2025	6.875	1,059,008		(279)				1,450,000	10/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219458	CF	LA JOLLA	CA		07/07/2025	6.125	1,749,037		310				2,250,000	10/10/2024
100219459	CF	MILTON	FL		07/07/2025	5.875	196,214		69				285,000	10/04/2024
100219460		REDONDO BEACH	CA		07/07/2025	6.625	1,092,665		(169)				1,650,000	09/26/2024
100219461	CF	BUDD LAKE	NJ		07/07/2025	6.875	390,336		(47)				540,000	10/22/2024
100219462		FRYEBURG	ME		07/07/2025	8.000	889,138		(156)				1,100,000	10/18/2024
100219463	CF	BRADLEY BEACH	NJ		07/07/2025	6.250	855,972		101				1,250,000	10/28/2024
100219464		GREENWICH	CT		07/07/2025	6.875	1,099,692		(239)				3,600,000	10/29/2024
100219465	CF	GOODYEAR	AZ		07/07/2025	5.500	295,437		191				625,000	10/09/2024
100219467	CF	TUCSON	AZ		07/07/2025	6.500	231,293		(14)				330,000	10/25/2024
100219468	CF	BROOKLYN	NY		07/07/2025	7.000	1,185,170		(416)				1,545,000	10/31/2024
100219469	CF	FALMOUTH	MA		07/07/2025	6.750	872,205		(113)				1,340,000	10/22/2024
100219470	CF	TELLURIDE	CO		07/07/2025	6.750	1,004,224		(220)				2,113,000	11/08/2024
100219471	CF	VANCOUVER	WA		07/07/2025	5.875	253,673		85				450,000	10/28/2024
100219472	CF	SANTA FE	NM		07/07/2025	6.875	860,299		(209)				1,707,000	10/25/2024
100219473		FRASER	CO		07/07/2025	7.375	856,586		(207)				1,207,000	10/31/2024
100219474	CF	LOS ALTOS HILLS	CA		07/07/2025	7.125	1,798,027		(444)				5,000,000	11/01/2024
100219475	CF	SAN DIEGO	CA		07/07/2025	7.250	808,574		(491)				1,500,000	10/28/2024
100219476		IRVINE	CA		07/07/2025	6.500	1,586,838		(115)				2,450,000	11/14/2024
100219477	CF	CUPERTINO	CA		07/07/2025	6.750	1,341,196		(278)				3,100,000	11/19/2024
100219478	CF	SANTA CRUZ	CA		07/07/2025	6.375	858,053		(17)				1,175,000	10/30/2024
100219479		SAN DIEGO	CA		07/07/2025	6.875	1,393,551		(303)				1,840,000	10/29/2024
100219480	CF	LAKE HAVASU CITY	AZ		07/07/2025	6.250	482,776		45				686,000	10/29/2024
100219482		SAN DIEGO	CA		07/07/2025	6.750	1,652,555		(311)				2,050,000	11/18/2024
100219483	CF	DECATUR	GA		07/07/2025	6.000	285,450		88				400,000	10/30/2024
100219484	CF	TUCSON	AZ		07/07/2025	6.875	608,595		(174)				1,475,000	11/08/2024
100219485		ARROYO GRANDE	CA		07/07/2025	6.500	1,238,136		(85)				1,740,000	11/18/2024
100219486	CF	BEACH HAVEN	NJ		07/07/2025	7.625	1,308,208		(389)				1,600,000	11/12/2024
100219487	CF	KEALAKEKUA	HI		07/07/2025	6.875	2,374,154		(600)				5,882,000	11/26/2024
100219488	CF	PEORIA	AZ		07/07/2025	7.875	246,521		(87)				388,000	11/21/2024
100219489	CF	INCLINE VILLAGE	NV		07/07/2025	5.750	493,067		220				740,000	11/23/2024
100219490		AUBURNDALE	FL		07/07/2025	7.625	382,327		(135)				470,000	11/19/2024
100219491		COTTAGE GROVE	MN		07/07/2025	8.375	335,680		(97)				415,000	12/02/2024
100219492	CF	LINCOLN	NH		07/07/2025	6.875	1,814,762		(342)				2,800,000	11/26/2024
100219493	CF	FT LAUDERDALE	FL		07/07/2025	7.875	345,884		(120)				420,000	12/03/2024
100219494	CF	WOODLAND HILLS	CA		07/07/2025	7.250	1,016,799		(374)				1,650,000	12/01/2024
100219496	CF	SUNRISE BEACH	MO		07/07/2025	7.750	1,174,742		(235)				1,461,000	11/18/2024
100219497		PISMO BEACH	CA		07/07/2025	6.000	893,615		280				1,389,000	10/04/2024
100219498	CF	GATLINBURG	TN		07/07/2025	7.875	981,080		(243)				1,285,000	11/26/2024
100219501	CF	GLENDALE	AZ		07/07/2025	6.750	775,961		(113)				1,050,000	09/30/2024
100219502	CF	NARRAGANSETT	RI		07/07/2025	7.875	1,056,812		(202)				1,340,000	11/21/2024
100219503	CF	CORTEZ	FL		07/07/2025	8.125	1,347,508		(419)				1,709,000	12/20/2024
100219504		MAMMOTH LAKES	CA		07/07/2025	8.125	849,939		(208)				1,112,000	12/02/2024
100219505	CF	RENO	NV		07/07/2025	7.375	391,545		(124)				516,000	12/03/2024
100219506		SUGAR HILL	GA		07/07/2025	7.750	331,379		(117)				437,000	12/05/2024
100219507	CF	LINTHICUM HTS	MD		07/07/2025	8.125	252,927		(85)				321,000	01/24/2025
100219508	CF	BOSTON	MA		07/07/2025	7.625	2,305,115		(603)				3,015,000	12/19/2024
100219509	CF	ROCKBRIDGE BATHS	VA		07/07/2025	8.125	265,097		(92)				345,000	11/27/2024
100219511	CF	SAN MARCOS	CA		07/07/2025	7.750	440,420		(125)				580,000	11/27/2024
100219512	CF	PORT ORCHARD	WA		07/07/2025	8.000	267,889		(91)				330,000	01/07/2025
100219513		SACRAMENTO	CA		07/07/2025	7.875	324,266		(113)				450,000	12/07/2024
100219514	CF	BEND	OR		07/07/2025	7.750	1,574,430		(405)				2,328,000	12/13/2024
100219515	CF	SANTA ROSA	CA		07/07/2025	7.875	747,320		(199)				915,000	12/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219516	CF	CARDIFF BY THE SEA	CA		07/07/2025	6.875	1,704,292		(465)				2,800,000	12/12/2024
100219518		PHOENIX	AZ		07/07/2025	7.375	810,835		(206)				1,075,000	12/06/2024
100219519	CF	OLD ORCHARD BEACH	ME		07/07/2025	7.875	319,037		(111)				397,400	12/12/2024
100219520		YACHATS	OR		07/07/2025	7.500	1,428,344		(394)				1,750,000	12/20/2024
100219521	CF	WINCHESTER	MA		07/07/2025	6.875	1,011,927		(210)				1,542,500	01/07/2025
100219522		BROKEN BOW	OK		07/07/2025	7.875	1,225,553		(334)				1,591,000	12/20/2024
100219523	CF	MC LEAN	VA		07/07/2025	7.625	2,675,935		(676)				3,500,000	01/14/2025
100219524	CF	MCLEAN	VA		07/07/2025	6.750	1,168,072		(253)				2,150,000	12/30/2024
100219525	CF	UNION GAP	WA		07/07/2025	7.500	188,277		(69)				252,000	12/27/2024
100219526	CF	NAPLES	FL		07/07/2025	7.875	1,668,043		(447)				2,040,000	01/07/2025
100219527	CF	DEDHAM	MA		07/07/2025	6.500	1,813,994		(117)				2,800,000	12/20/2024
100219528		SAN LUIS OBISPO	CA		07/07/2025	7.125	877,555		(287)				1,225,000	12/19/2024
100219529	CF	PINEHURST	NC		07/07/2025	8.250	291,530		(98)				361,000	12/13/2024
100219530	CF	GLEN ALLEN	VA		07/07/2025	8.000	282,185		(96)				353,000	12/18/2024
100219531	CF	WEST PALM BEACH	FL		07/07/2025	8.125	559,428		(181)				705,000	12/05/2024
100219532	CF	SAND CITY	CA		07/07/2025	7.375	965,034		(303)				1,180,000	12/05/2024
100219533		NEWPORT BEACH	CA		07/07/2025	6.500	1,890,560		(209)				3,150,000	12/17/2024
100219534	CF	NAPA	CA		07/07/2025	7.375	1,224,715		(299)				2,410,000	11/08/2024
100219535	CF	SCOTTSDALE	AZ		07/07/2025	6.375	1,258,073		10				1,625,000	11/21/2024
100219536	CF	FORT LAUDERDALE	FL		07/07/2025	5.750	1,054,443		440				1,700,000	11/15/2024
100219537	CF	INLET BEACH	FL		07/07/2025	6.750	1,475,629		(215)				2,000,000	11/14/2024
100219538	CF	HARWICH PORT	MA		07/07/2025	6.125	919,820		170				1,222,000	12/04/2024
100219539	CF	DUCK	NC		07/07/2025	7.375	1,626,875		(484)				2,125,000	11/15/2024
100219540	CF	DENVER	CO		07/07/2025	7.375	984,171		(269)				1,225,000	11/22/2024
100219541	CF	ROGERS	AR		07/07/2025	7.250	817,254		(219)				1,024,000	11/27/2024
100219542		CAPE MAY	NJ		07/07/2025	6.875	2,023,724		(472)				2,674,000	12/03/2024
100219543	CF	SAN JOSE	CA		07/07/2025	7.250	1,445,064		(339)				1,900,000	11/29/2024
100219544	CF	LOS ANGELES	CA		07/07/2025	5.750	1,427,264		645				2,400,000	11/18/2024
100219545	CF	TOMS RIVER	NJ		07/07/2025	7.750	573,492		(158)				702,000	01/15/2025
100219546	CF	CHANDLER	AZ		07/07/2025	6.500	954,289		(54)				1,250,000	11/15/2024
100219547	CF	KIRKWOOD	CA		07/07/2025	6.750	945,881		(163)				1,346,000	11/26/2024
100219548	CF	MOUNTAIN VIEW	CA		07/07/2025	6.990	1,362,255		(317)				1,925,000	11/14/2024
100219549		FORT LAUDERDALE	FL		07/07/2025	6.990	983,146		(259)				1,225,000	11/12/2024
100219550	CF	SEVIERVILLE	TN		07/07/2025	8.125	855,198		(220)				1,100,000	12/19/2024
100219551	CF	SEVIERVILLE	TN		07/07/2025	7.875	1,633,051		(429)				2,000,000	12/23/2024
100219552	CF	LA CONNER	WA		07/07/2025	7.875	660,203		(276)				910,000	12/23/2024
100219553	CF	SCOTTSDALE	AZ		07/07/2025	6.250	951,669		115				1,225,000	11/18/2024
100219554	CF	KISSIMMEE	FL		07/07/2025	7.875	584,707		(182)				770,000	12/30/2024
100219555	CF	SAN DIEGO	CA		07/07/2025	6.750	1,092,672		(208)				2,025,000	01/09/2025
100219556	CF	SANTA BARBARA	CA		07/07/2025	7.750	964,020		(210)				1,355,000	01/14/2025
100219557	CF	NASHVILLE	TN		07/07/2025	8.125	1,014,074		(301)				1,321,000	12/26/2024
100219558	CF	SPANAWAY	WA		07/07/2025	7.125	459,185		(131)				635,000	01/07/2025
100219559		GILBERT	AZ		07/07/2025	8.000	365,810		(111)				492,000	01/23/2025
100219560		BROOKEVILLE	MD		07/07/2025	8.125	1,009,188		(340)				1,400,000	12/11/2024
100219561	CF	EDMONDS	WA		07/07/2025	7.625	572,835		(165)				805,000	01/03/2025
100219562	CF	PENSACOLA	FL		07/07/2025	7.125	459,090		(130)				605,000	01/10/2025
100219563	CF	HOWELL	NJ		07/07/2025	5.750	418,504		223				590,000	12/30/2024
100219564	CF	BROOKSVILLE	FL		07/07/2025	8.375	309,041		(101)				400,000	01/13/2025
100219565		DENVER	CO		07/07/2025	7.750	1,217,387		(254)				1,665,000	12/31/2024
100219566	CF	SANTA CRUZ	CA		07/07/2025	7.250	1,906,673		(625)				2,595,000	01/03/2025
100219567	CF	CAMERON PARK	CA		07/07/2025	8.125	292,664		(98)				375,000	01/15/2025
100219568	CF	SWANTON	MD		07/07/2025	8.125	345,183		(116)				440,000	12/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219569	CF	NEW BERN	NC		07/07/2025	8.125	235,606		(98)				359,000	01/08/2025
100219570	CF	CAMARILLO	CA		07/07/2025	8.125	805,933		(258)				980,000	12/27/2024
100219571	CF	LYNNFIELD	MA		07/07/2025	7.750	1,423,490		(316)				2,020,000	01/22/2025
100219572	CF	HOWELL	NJ		07/07/2025	7.125	652,584		(175)				800,000	02/14/2025
100219573	CF	FRANKLIN	TN		07/07/2025	8.000	320,694		(109)				420,000	01/22/2025
100219575	CF	HILLSBORO	OR		07/07/2025	6.625	379,199		(42)				505,000	12/30/2024
100219576	CF	CELEBRATION	FL		07/07/2025	6.875	259,340		(70)				385,000	02/14/2025
100219577		GREENVILLE	SC		07/07/2025	6.625	295,042		(36)				395,000	12/31/2024
100219578		ARLINGTON	MA		07/07/2025	6.875	272,946		(54)				425,000	01/27/2025
100219579	CF	FORT LAUDERDALE	FL		07/07/2025	7.875	1,966,676		(569)				2,427,000	01/17/2025
100219580	CF	FOUNTAIN HILLS	AZ		07/07/2025	8.000	1,328,601		(336)				1,625,000	02/01/2025
100219581	CF	WEST SACRAMENTO	CA		07/07/2025	6.500	474,512		(35)				643,000	12/19/2024
100219582		SPRING HILL	TN		07/07/2025	6.250	321,774		31				448,000	12/31/2024
100219583	CF	WALLER	TX		07/07/2025	6.375	199,145		2				280,000	12/30/2024
100219584	CF	INDIAN WELLS	CA		07/07/2025	7.875	2,014,404		(472)				2,600,000	01/14/2025
100219585	CF	PANAMA CITY	FL		07/07/2025	5.875	159,442		55				210,000	11/20/2024
100219587	CF	BRYAN	TX		07/07/2025	6.375	220,472		(1)				310,000	12/12/2024
100219588	CF	VISALIA	CA		07/07/2025	6.000	214,717		58				370,000	12/17/2024
100219589	CF	NAPERVILLE	IL		07/07/2025	8.250	491,445		(132)				615,000	01/29/2025
100219590	CF	PATERSON	NJ		07/07/2025	7.125	310,409		(48)				440,000	01/24/2025
100219591	CF	PRESCOTT	AZ		07/07/2025	7.250	612,365		(165)				815,000	12/31/2024
100219592		DANDRIDGE	TN		07/07/2025	7.500	262,561		(95)				340,000	01/22/2025
100219593	CF	ALEXANDRIA	VA		07/07/2025	7.000	359,440		(99)				485,000	02/06/2025
100219594	CF	RESEDA	CA		07/07/2025	7.499	689,849		(203)				900,000	12/21/2024
100219595		WATERTOWN	MA		07/07/2025	6.625	807,491		(98)				1,750,000	12/30/2024
100219596	CF	WELCHES	OR		07/07/2025	6.375	219,383		6				370,000	12/30/2024
100219597	CF	MONUMENT	CO		07/07/2025	7.475	623,928		(173)				768,000	12/30/2024
100219598	CF	PARKER	CO		07/07/2025	6.500	342,409		(19)				505,000	12/27/2024
100219599		KAUFMAN	TX		07/07/2025	6.998	312,597		(104)				455,000	12/28/2024
100219600		RICHMOND	VA		07/07/2025	7.500	315,595		(114)				450,000	12/23/2024
100219601		RICHMOND	VA		07/07/2025	7.500	315,595		(114)				450,000	12/23/2024
100219602	CF	LONG BEACH	CA		07/07/2025	6.375	386,412						810,000	12/23/2024
100219603	CF	SCOTTSDALE	AZ		07/07/2025	8.000	396,716		(109)				485,000	12/27/2024
100219604		PRESCOTT	AZ		07/07/2025	7.625	341,315		(87)				554,000	12/17/2024
100219605	CF	GOLDEN	CO		07/07/2025	6.999	778,534		(175)				1,050,000	12/20/2024
100219606	CF	FLAGSTAFF	AZ		07/07/2025	8.000	349,110		(99)				456,000	12/18/2024
100219607	CF	GOODYEAR	AZ		07/07/2025	7.999	343,194		(113)				501,000	12/18/2024
100219608	CF	ORLANDO	FL		07/07/2025	6.875	234,240		(62)				391,000	02/07/2025
100219609	CF	ONTARIO	CA		07/07/2025	6.625	435,264		(51)				630,000	12/13/2024
100219610	CF	GATLINBURG	TN		07/07/2025	6.990	556,757		(120)				754,000	12/12/2024
100219612	CF	TIMNATH	CO		07/07/2025	7.500	429,001		(124)				600,000	12/18/2024
100219613	CF	LOS ANGELES	CA		07/07/2025	6.875	2,150,588		(679)				3,900,000	12/20/2024
100219614	CF	ANNAPOLIS	MD		07/07/2025	7.623	609,069		(175)				880,000	12/23/2024
100219615	CF	WINTER GARDEN	FL		07/07/2025	6.625	287,239		(47)				515,000	12/23/2024
100219616	CF	FAIR OAKS	CA		07/07/2025	7.625	311,025		(112)				465,000	12/19/2024
100219617	CF	MERIDIAN	ID		07/07/2025	6.970	495,145		(125)				650,000	12/20/2024
100219618	CF	SACRAMENTO	CA		07/07/2025	7.999	381,467		(131)				494,000	12/28/2024
100219619	CF	PALISADES PARK	NJ		07/07/2025	6.625	652,363		(79)				975,000	12/23/2024
100219620		CONCORD	NC		07/07/2025	6.999	410,327		(93)				685,000	12/17/2024
100219621	CF	SACRAMENTO	CA		07/07/2025	6.500	328,332		(26)				476,000	12/13/2024
100219622	CF	SACRAMENTO	CA		07/07/2025	7.750	1,022,794		(360)				1,325,000	12/26/2024
100219623	CF	MIAMI	FL		07/07/2025	7.399	493,694		(180)				600,000	12/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219624	CF	FAYETTEVILLE	AR		07/07/2025	7.375	323,124		(103)				435,000	12/27/2024
100219626	CF	WALNUT CREEK	CA		07/07/2025	6.375	357,303		4				490,000	12/17/2024
100219627	CF	SAINT AUGUSTINE	FL		07/07/2025	7.375	443,598		(162)				586,000	12/21/2024
100219628		COVINA	CA		07/07/2025	8.125	502,019		(169)				750,000	12/31/2024
100219629		REDDING	CT		07/07/2025	6.374	310,443		2				435,000	12/30/2024
100219630	CF	BREMERTON	WA		07/07/2025	6.625	347,000		(56)				461,000	12/27/2024
100219631	CF	RIVERSIDE	CA		07/07/2025	7.550	454,936		(164)				632,000	12/24/2024
100219632	CF	LANSDALE	PA		07/07/2025	6.625	368,326		(45)				535,000	12/30/2024
100219633	CF	IDAHO FALLS	ID		07/07/2025	7.499	654,682		(225)				865,000	12/24/2024
100219634	CF	DENVER	CO		07/07/2025	6.999	315,760		(90)				512,000	12/23/2024
100219635	CF	FLAGLER BEACH	FL		07/07/2025	5.624	559,484		334				998,000	01/02/2025
100219636	CF	SACRAMENTO	CA		07/07/2025	7.625	318,341		(114)				395,000	12/27/2024
100219637	CF	FORT COLLINS	CO		07/07/2025	7.624	365,223		(116)				480,000	12/20/2024
100219638	CF	COMMERCE CITY	CO		07/07/2025	8.124	416,637		(119)				558,000	12/24/2024
100219639	CF	LITHIA	FL		07/07/2025	6.999	323,337		(97)				426,000	12/26/2024
100219640	CF	ELLIJAY	GA		07/07/2025	6.625	462,970		(37)				630,000	12/30/2024
100219641	CF	DENVER	CO		07/07/2025	7.875	429,887		(125)				600,000	12/24/2024
100219642	CF	ARVADA	CO		07/07/2025	7.624	377,743		(108)				465,000	12/30/2024
100219643	CF	BEVERLY	MA		07/07/2025	7.125	680,821		(226)				950,000	12/31/2024
100219644	CF	ESCONDIDO	CA		07/07/2025	6.125	496,548		96				750,000	12/27/2024
100219646	CF	ORANGE PARK	FL		07/07/2025	6.490	426,819		(11)				573,000	12/31/2024
100219647	CF	DULUTH	GA		07/07/2025	7.125	390,254		(115)				520,000	01/02/2025
100219648	CF	STOCKTON	CA		07/07/2025	6.500	429,354		(36)				650,000	12/20/2024
100219649	CF	MONROE	UT		07/07/2025	7.499	328,477		(110)				461,000	01/02/2025
100219650	CF	INDIO	CA		07/07/2025	8.125	530,914		(136)				664,000	12/23/2024
100219651	CF	PROVO	UT		07/07/2025	7.625	393,496		(141)				540,000	12/20/2024
100219652	CF	OAK VIEW	CA		07/07/2025	6.875	440,525		(110)				730,000	12/23/2024
100219653	CF	HENDERSON	NV		07/07/2025	7.500	373,532		(125)				460,000	12/20/2024
100219654	CF	CLEWISTON	FL		07/07/2025	7.125	519,935		(171)				638,000	12/23/2024
100219655	CF	BOOTHBAY HARBOR	ME		07/07/2025	8.125	427,615		(141)				558,000	12/19/2024
100219656		AUSTIN	TX		07/07/2025	7.345	543,125		(195)				716,000	12/27/2024
100219657	CF	BELL GARDENS	CA		07/07/2025	6.625	479,509		(383)				1,210,000	12/27/2024
100219658	CF	FORT COLLINS	CO		07/07/2025	7.125	325,715		(96)				450,000	12/30/2024
100219659	CF	UKIAH	CA		07/07/2025	6.625	368,576		(70)				509,000	12/23/2024
100219660	CF	RANCHO CUCAMONGA	CA		07/07/2025	7.625	387,414		(115)				510,000	12/23/2024
100219661	CF	LONGMONT	CO		07/07/2025	6.999	474,280		(103)				670,000	12/31/2024
100219662		LUDLOW	MA		07/07/2025	7.989	381,700		(131)				530,000	12/20/2024
100219663	CF	MIAMI	FL		07/07/2025	7.500	348,055		(126)				500,000	12/30/2024
100219664	CF	TURLOCK	CA		07/07/2025	6.999	324,382		(97)				528,000	12/16/2024
100219665	CF	JOELTON	TN		07/07/2025	7.375	1,061,733		(296)				1,300,000	01/30/2025
100219666	CF	NORWALK	CA		07/07/2025	6.500	551,042		(45)				790,000	12/27/2024
100219667		SAN DIEGO	CA		07/07/2025	6.999	652,761		(167)				870,000	12/20/2024
100219668	CF	BOSTON	MA		07/07/2025	6.949	912,032		(209)				1,200,000	12/23/2024
100219669	CF	MALDEN	MA		07/07/2025	7.375	434,462		(351)				769,900	02/13/2025
100219670	CF	MILPITAS	CA		07/07/2025	6.875	513,335		(112)				1,345,000	01/28/2025
100219672		SENECA	SC		07/07/2025	6.750	453,944		(56)				620,000	01/16/2025
100219673	CF	REDLANDS	CA		07/07/2025	6.625	384,744		(59)				638,000	12/27/2024
100219674	CF	SANTA ANA	CA		07/07/2025	6.875	456,610		(103)				930,000	02/22/2025
100219675	CF	SOUTH LAKE TAHOE	CA		07/07/2025	6.375	830,338		(4)				1,439,000	01/28/2025
100219676	CF	ORANGE	CA		07/07/2025	6.500	908,359		(85)				1,515,000	12/26/2024
100219677	CF	DIXON	CA		07/07/2025	7.375	455,943		(130)				605,000	01/24/2025
100219678	CF	DAVISONVILLE	GA		07/07/2025	6.875	355,280		(82)				500,000	02/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219679	CF	ATHENS	GA		07/07/2025	7.875	620,628		(190)				767,000	01/08/2025
100219680	CF	SPARKS	NV		07/07/2025	6.125	413,483		75				575,000	06/19/2024
100219681	CF	ROCKBRIDGE	OH		07/07/2025	7.500	308,398		(103)				400,000	02/10/2025
100219682	CF	WOODBRIDGE	VA		07/07/2025	7.625	257,457		(91)				550,000	01/31/2025
100219683	CF	SPRING LAKE	NJ		07/07/2025	6.625	550,675		(55)				1,000,000	01/21/2025
100219685	CF	KATY	TX		07/07/2025	6.250	219,249		19				319,000	12/30/2024
100219686		LAS VEGAS	NV		07/07/2025	6.375	338,496		3				510,000	01/08/2025
100219687	CF	WESTLAKE VILLAGE	CA		07/07/2025	6.625	619,219		(95)				1,475,000	01/07/2025
100219688	CF	WALNUT CREEK	CA		07/07/2025	7.000	1,075,657		(304)				1,415,000	01/29/2025
100219690	CF	PORTLAND	OR		07/07/2025	7.625	363,015		(129)				475,000	01/24/2025
100219691	CF	MONSEY	NY		07/07/2025	7.250	2,826,670		(1,047)				4,225,000	01/27/2025
100219692		LIBERTY	UT		07/07/2025	7.125	713,916		(200)				982,000	01/10/2025
100219693	CF	EDMOND	OK		07/07/2025	6.375	198,937		1				350,900	12/19/2024
100219694	CF	CLOVIS	CA		07/07/2025	6.125	195,385		33				559,000	01/07/2025
100219695	CF	SAN FRANCISCO	CA		07/07/2025	6.875	243,720		(64)				399,000	02/06/2025
100219696	CF	DENVER	CO		07/07/2025	6.750	394,797		(57)				655,000	12/09/2024
100219697	CF	DENVER	CO		07/07/2025	6.750	401,970		(59)				667,000	12/09/2024
100219698	CF	FORT WORTH	TX		07/07/2025	6.125	204,909		35				351,000	12/16/2024
100219699	CF	SAN JACINTO	CA		07/07/2025	6.500	414,151		(21)				524,000	01/29/2025
100219700		ELK GROVE	CA		07/07/2025	7.875	554,567		(165)				680,000	02/25/2025
100219701		AUSTIN	TX		07/07/2025	6.000	378,607		98				665,000	01/15/2025
100219702	CF	BOUNTIFUL	UT		07/07/2025	6.500	462,539		(14)				620,000	01/25/2025
100219703	CF	TRUCKEE	CA		07/07/2025	7.250	1,292,756		(302)				1,885,000	02/28/2025
100219704	CF	SACRAMENTO	CA		07/07/2025	6.500	438,516		(34)				570,000	01/15/2025
100219705	CF	SARASOTA	FL		07/07/2025	7.250	1,444,483		(440)				1,773,000	02/13/2025
100219706	CF	THE VILLAGES	FL		07/07/2025	7.125	291,682		(132)				460,000	03/03/2025
100219707	CF	MAPLETON	UT		07/07/2025	6.875	237,126		(52)				405,000	02/10/2025
100219708	CF	ROCKLIN	CA		07/07/2025	7.000	545,734		(141)				670,000	02/11/2025
100219709	CF	MAPLETON	UT		07/07/2025	6.875	237,942		(53)				422,000	02/10/2025
100219710		DESTIN	FL		07/07/2025	7.625	913,789		(267)				1,160,000	02/25/2025
100219711	CF	MYRTLE BEACH	SC		07/07/2025	6.250	182,721		18				235,000	09/25/2024
100219712		FRISCO	TX		07/07/2025	6.125	258,770		44				500,000	01/21/2025
100219713	CF	MYRTLE BEACH	SC		07/07/2025	6.250	189,815		18				244,000	09/25/2024
100219714	CF	ADAIRSVILLE	GA		07/07/2025	5.875	214,133		81				310,000	12/13/2024
100219715	CF	STAR	ID		07/07/2025	5.125	291,143		288				465,000	11/18/2024
100219716	CF	SEVIERVILLE	TN		07/07/2025	6.875	1,230,606		(328)				2,300,000	03/04/2025
100219717	CF	POTTSTOWN	PA		07/07/2025	5.625	394,867		235				525,000	11/25/2024
100219718	CF	SAN JOSE	CA		07/07/2025	6.250	883,227		70				1,215,000	02/19/2025
100219719	CF	BELLEVUE	WA		07/07/2025	7.125	422,958		(115)				575,000	02/12/2025
100219720	CF	PANAMA CITY BEACH	FL		07/07/2025	6.875	260,134		(74)				500,000	02/26/2025
100219721	CF	SULTAN	WA		07/07/2025	5.125	432,315		431				633,000	12/19/2024
100219722	CF	PALMDALE	CA		07/07/2025	7.625	462,669		(133)				580,000	02/26/2025
100219723	CF	KANNAPOLIS	NC		07/07/2025	5.875	252,946		85				365,000	03/06/2025
100219724	CF	ANTIOCH	TN		07/07/2025	6.500	242,697		(19)				365,000	02/27/2025
100219725	CF	SAN DIEGO	CA		07/07/2025	5.875	239,654		93				985,000	01/28/2025
100219726		MARIETTA	GA		07/07/2025	6.625	307,630		(25)				410,000	02/19/2025
100219727		SANTA MONICA	CA		07/07/2025	6.625	1,218,307		(183)				3,400,000	02/14/2025
100219728	CF	DERBY	VT		07/07/2025	7.125	272,247		(123)				475,000	03/05/2025
100219729	CF	HEBER CITY	UT		07/07/2025	7.500	919,074		(255)				1,200,000	01/31/2025
100219730	CF	FRESNO	CA		07/07/2025	6.125	299,749		55				529,000	01/29/2025
100219732	CF	DANA POINT	CA		07/07/2025	6.250	514,578		39				870,000	02/27/2025
100219734	CF	IRVINE	CA		07/07/2025	6.125	560,074		104				765,000	02/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219735	CF	SAN JOSE	CA		07/07/2025	6.500	871,714		(78)				1,625,000	02/25/2025
100219736		FOUNTAIN VALLEY	CA		07/08/2025	7.875	1,409,222		(423)				1,750,000	05/02/2025
100219738	CF	TRUCKEE	CA		07/08/2025	6.990	787,983		(198)				1,090,000	05/30/2025
100219739	CF	ESTERO	FL		07/08/2025	7.500	437,175		(206)				558,000	05/22/2025
100219740		SLIDELL	LA		07/08/2025	7.250	206,373		(76)				285,000	06/04/2025
100219741		TALLAHASSEE	FL		07/08/2025	7.250	212,156		(20)				277,000	05/22/2025
100219742	CF	WEST HILLS	CA		07/08/2025	8.875	753,547		(303)				908,000	05/10/2025
100219744	CF	AVENTURA	FL		07/08/2025	7.500	182,266		(69)				225,000	05/29/2025
100219746	CF	TYLER	TX		07/08/2025	8.500	102,551		(45)				126,000	04/04/2025
100219748		GREENSBORO	NC		07/08/2025	6.750	275,977		40				403,000	04/30/2025
100219749	CF	FORT MYERS	FL		07/08/2025	7.250	308,970		(102)				690,000	05/05/2025
100219750	CF	DAYTONA BEACH	FL		07/08/2025	7.625	312,989		(143)				374,000	05/27/2025
100219752	CF	PHOENIX	AZ		07/08/2025	6.990	480,679		(133)				720,000	05/01/2025
100219753		SAINT FRANCIS	MN		07/08/2025	7.625	231,964		(31)				369,000	05/28/2025
100219754	CF	AURORA	CO		07/08/2025	8.250	410,408		(203)				495,000	05/10/2025
100219755		MIAMI	FL		07/08/2025	6.990	1,964,240		(440)				2,575,000	04/24/2025
100219756	CF	PRAIRIEVILLE	LA		07/08/2025	7.750	173,698		(72)				233,000	05/14/2025
100219758		AMERICAN CANYON	CA		07/08/2025	7.250	643,058		(219)				784,490	04/25/2025
100219759	CF	HUDSON	OH		07/08/2025	7.625	308,471		(144)				478,000	05/05/2025
100219760	CF	HOUSTON	TX		07/08/2025	7.625	137,779		(31)				180,000	05/30/2025
100219761		LUBBOCK	TX		07/08/2025	7.875	193,896		(88)				237,000	01/29/2025
100219762	CF	WILMINGTON	DE		07/08/2025	7.375	137,346		(36)				179,000	05/09/2025
100219763	CF	GAMBRILLS	MD		07/08/2025	6.990	1,274,821		(186)				1,580,000	03/31/2025
100219764	CF	CLEVELAND	GA		07/08/2025	7.625	414,558		(200)				845,000	05/14/2025
100219766		OCEAN	NJ		07/08/2025	6.750	306,462		(5)				725,000	04/09/2025
100219767	CF	SCRANTON	PA		07/08/2025	7.625	186,302		(48)				280,000	05/09/2025
100219769	CF	MIAMI	FL		07/08/2025	7.875	164,724		(75)				210,000	05/06/2025
100219771	CF	BIRMINGHAM	AL		07/08/2025	7.500	156,363		(70)				353,000	05/09/2025
100219772	CF	GRAND JUNCTION	CO		07/08/2025	7.250	227,357		(84)				420,000	05/13/2025
100219773		IRVINE	CA		07/08/2025	6.990	1,200,683		(337)				1,465,000	05/16/2025
100219774		CUMMING	GA		07/08/2025	7.875	396,960		(175)				530,000	05/09/2025
100219775	CF	BRANSON	MO		07/08/2025	8.375	124,580		(46)				160,000	04/23/2025
100219776	CF	WACO	TX		07/08/2025	8.125	180,802		(76)				231,000	05/13/2025
100219777	CF	RICHMOND	MI		07/08/2025	7.990	104,198		(46)				155,000	05/09/2025
100219778	CF	COATESVILLE	PA		07/08/2025	7.625	174,315		(61)				225,000	05/21/2025
100219779		SAN DIEGO	CA		07/08/2025	6.990	309,231		(46)				865,000	05/23/2025
100219780	CF	NEWARK	CA		07/08/2025	7.250	830,369		(277)				1,080,000	05/23/2025
100219781	CF	LOS ANGELES	CA		07/08/2025	7.625	1,491,536		(695)				1,850,000	05/19/2025
100219782	CF	MT JULIET	TN		07/08/2025	7.250	154,733		(44)				288,000	05/23/2025
100219784	CF	WACO	TX		07/08/2025	8.125	153,408		(64)				196,000	05/19/2025
100219785		MANTECA	CA		07/08/2025	7.250	955		(34)				661,000	04/28/2025
100219786		CHICAGO	IL		07/08/2025	7.000	428,497		(100)				562,000	04/30/2025
100219787	CF	SPRING	TX		07/08/2025	7.750	539,353		(143)				703,000	05/12/2025
100219788	CF	DURHAM	NC		07/08/2025	7.000	255,524		(75)				460,000	05/12/2025
100219789		SILVER SPRING	MD		07/08/2025	7.625	630,208		(178)				820,000	04/28/2025
100219790	CF	LAKE MARY	FL		07/08/2025	6.625	212,403		(38)				470,000	05/05/2025
100219791	CF	JENSEN BEACH	FL		07/08/2025	6.875	258,133		(47)				395,000	04/29/2025
100219792	CF	HENRICO	VA		07/08/2025	6.875	223,632		(56)				387,000	04/24/2025
100219793		EAST HAVEN	CT		07/08/2025	6.990	369,783		(79)				485,000	05/02/2025
100219794		RENO	NV		07/08/2025	7.500	759,888		(222)				1,155,000	05/20/2025
100219795	CF	LA PUENTE	CA		07/08/2025	6.625	529,836		(63)				800,000	04/30/2025
100219796		ZELLWOOD	FL		07/08/2025	7.500	381,813		(33)				475,000	05/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219797	CF	DURHAM	NC		07/08/2025	6.500	285,515		18				397,000	03/10/2025
100219798	CF	DURHAM	NC		07/08/2025	6.875	228,269		14				298,000	05/01/2025
100219799	CF	LONG BEACH	CA		07/08/2025	6.625	1,154,876		(118)				1,750,000	04/23/2025
100219800		LAS VEGAS	NV		07/08/2025	7.500	461,400		(58)				610,000	04/18/2025
100219801		WASHINGTON	DC		07/08/2025	7.375	266,512		(80)				395,000	04/30/2025
100219802	CF	CARROLLTON	TX		07/08/2025	7.375	403,706		(121)				535,000	04/29/2025
100219803	CF	AUSTIN	TX		07/08/2025	7.625	550,370		(159)				715,000	05/16/2025
100219804	CF	SUWANEE	GA		07/08/2025	7.125	454,735		(119)				596,000	05/15/2025
100219805	CF	TUCSON	AZ		07/08/2025	7.125	222,190		(16)				277,000	04/22/2025
100219806		CHESTERFIELD	VA		07/08/2025	7.625	275,831		(70)				339,000	05/05/2025
100219807	CF	CHICAGO	IL		07/08/2025	6.875	586,430		(94)				775,000	05/21/2025
100219808		STAMFORD	CT		07/08/2025	7.250	329,281		(115)				585,000	05/14/2025
100219809	CF	PORTERVILLE	CA		07/08/2025	7.500	312,529		(59)				440,000	04/23/2025
100219810	CF	LAS VEGAS	NV		07/08/2025	6.875	271,335		(69)				480,000	05/08/2025
100219811	CF	ALPHARETTA	GA		07/08/2025	6.875	281		(7)				537,600	05/12/2025
100219812	CF	TALLAHASSEE	FL		07/08/2025	6.625	195,014		(18)				270,000	05/09/2025
100219813	CF	PORT SAINT LUCIE	FL		07/08/2025	6.624	449,508		(43)				600,000	04/22/2025
100219814		LAS VEGAS	NV		07/08/2025	6.990	312,079		(88)				456,000	05/02/2025
100219815	CF	MOUNT DORA	FL		07/08/2025	6.990	217,023		(50)				305,000	05/01/2025
100219816	CF	KILL DEVIL HILLS	NC		07/08/2025	6.875	365,649		(59)				485,000	04/16/2025
100219817	CF	YOUNGSTOWN	OH		07/08/2025	7.500	212,820		(46)				300,000	04/11/2025
100219818	CF	NORWOOD	MA		07/08/2025	6.990	793,153		(204)				1,115,000	04/17/2025
100219819	CF	CHICAGO	IL		07/08/2025	6.875	228,179		(46)				300,000	04/23/2025
100219820		CORNWALL	VT		07/08/2025	6.875	440,538		(89)				635,000	04/08/2025
100219821	CF	NORTH WILDWOOD	NJ		07/08/2025	6.990	559,484		(115)				769,000	04/24/2025
100219822	CF	NAPLES	FL		07/08/2025	6.625	373,550		(49)				555,000	04/24/2025
100219823	CF	READING	PA		07/08/2025	7.000	206,823		(48)				271,000	04/30/2025
100219824	CF	READING	PA		07/08/2025	6.625	203,247		(19)				270,000	04/30/2025
100219825	CF	SPRING	TX		07/08/2025	6.990	306,828		(68)				440,000	04/04/2025
100219826	CF	LAKEWOOD	NJ		07/08/2025	6.990	554,995		(86)				785,000	04/28/2025
100219827	CF	OCALA	FL		07/08/2025	6.990	273,506		(70)				371,500	03/26/2025
100219828	CF	CONCORD	NC		07/08/2025	6.750	246,000		(37)				327,000	04/25/2025
100219829	CF	KEMPNER	TX		07/08/2025	7.250	371,599		(310)				744,000	05/09/2025
100219830	CF	COLUMBUS	OH		07/08/2025	6.490	550,254		20				740,000	04/30/2025
100219831	CF	PIEDMONT	SC		07/08/2025	6.375	248,359		30				339,000	04/25/2025
100219832		LOS ANGELES	CA		07/08/2025	6.875	469,850		(77)				640,000	04/26/2025
100219833		BENTONVILLE	AR		07/08/2025	7.125	218,219		(13)				262,000	04/18/2025
100219834	CF	MODESTO	CA		07/08/2025	6.625	440,493		(20)				601,000	04/23/2025
100219835	CF	VANCOUVER	WA		07/08/2025	7.250	222,034		(49)				500,000	04/28/2025
100219837	CF	HOWELL	NJ		07/08/2025	6.990	386,774		(110)				540,000	05/07/2025
100219838	CF	PAWTUCKET	RI		07/08/2025	7.250	390,622		(103)				520,000	04/30/2025
100219839	CF	PLAINFIELD	IL		07/08/2025	7.125	223,966		(74)				316,000	04/30/2025
100219840	CF	SARASOTA	FL		07/08/2025	7.000	278,410		(63)				395,000	04/30/2025
100219841	CF	SAN PEDRO	CA		07/08/2025	7.125	480,241		(142)				780,000	04/03/2025
100219842	CF	ALAMEDA	CA		07/08/2025	6.875	816,452		(112)				1,250,000	04/23/2025
100219843	CF	SHERMAN	TX		07/08/2025	7.375	227,741		(77)				318,000	05/19/2025
100219844	CF	HAMPTON	VA		07/08/2025	7.375	210,499		(52)				275,000	04/30/2025
100219845	CF	LAS VEGAS	NV		07/08/2025	7.000	431,676		(105)				570,000	05/01/2025
100219846	CF	HENRICO	VA		07/08/2025	6.875	179,230		(83)				325,000	04/28/2025
100219847	CF	LEXINGTON	KY		07/08/2025	7.125	131,309		(114)				287,000	05/02/2025
100219848	CF	MISSOURI CITY	TX		07/08/2025	6.875	231,889		(62)				485,000	05/01/2025
100219849	CF	ATLANTA	GA		07/08/2025	6.875	260,590		(91)				441,000	05/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219850	CF	CERES	CA		07/08/2025	6.875	371,048		(85)				545,000	04/30/2025
100219851	CF	INDIANAPOLIS	IN		07/08/2025	6.990	250,087		(56)				330,000	04/22/2025
100219852	CF	AUSTIN	TX		07/08/2025	6.750	395,294		(79)				725,000	04/30/2025
100219853	CF	PHOENIX	AZ		07/08/2025	6.490	366,055		(2)				501,000	05/01/2025
100219854	CF	EMERYVILLE	CA		07/08/2025	6.750	499,568		(76)				660,000	04/25/2025
100219855		WESLACO	TX		07/08/2025	6.875	200,913		4				270,000	04/30/2025
100219856	CF	LEWIS CENTER	OH		07/08/2025	6.875	245,440		(17)				328,000	05/01/2025
100219857	CF	FLAGSTAFF	AZ		07/08/2025	6.990	321,944		(50)				425,000	04/30/2025
100219858	CF	MAGGIE VALLEY	NC		07/08/2025	6.750	319,468		(66)				510,000	05/02/2025
100219859	CF	BELLFLOWER	CA		07/08/2025	7.250	739,759		(166)				1,000,000	05/03/2025
100219860	CF	HENRICO	VA		07/08/2025	7.125	289,891		(22)				362,000	05/01/2025
100219861		HENDERSON	NV		07/08/2025	7.375	306,587		(99)				398,000	05/03/2025
100219862		PHOENIX	AZ		07/08/2025	6.875	561,463		(18)				775,000	04/28/2025
100219863	CF	MILWAUKIE	OR		07/08/2025	7.990	311,755		(49)				410,000	05/14/2025
100219864	CF	ROUND ROCK	TX		07/08/2025	6.990	224,759		(57)				315,000	04/07/2025
100219865	CF	AVON	IN		07/08/2025	6.750	287,631		(44)				391,000	04/24/2025
100219866	CF	HOUSTON	TX		07/08/2025	6.875	247,322		(40)				330,000	04/28/2025
100219867	CF	WEST COLUMBIA	TX		07/08/2025	6.875	212,027		(43)				295,000	04/30/2025
100219868	CF	CHARLOTTE	NC		07/08/2025	6.990	281,383		(79)				408,000	05/01/2025
100219869	CF	RIVERVIEW	FL		07/08/2025	6.990	267,025		(83)				386,000	05/02/2025
100219870	CF	PHOENIX	AZ		07/08/2025	6.875	286,888		(36)				385,000	04/09/2025
100219871		ATHENS	GA		07/08/2025	6.875	295,836		(52)				394,000	04/30/2025
100219872	CF	FORT VALLEY	VA		07/08/2025	7.125	246,610		(85)				380,000	04/25/2025
100219873	CF	ANN ARBOR	MI		07/08/2025	6.750	296,643		(34)				393,000	05/02/2025
100219874		RENO	NV		07/08/2025	7.125	490,353		(127)				700,000	05/05/2025
100219875	CF	BLUE SPRINGS	MO		07/08/2025	6.875	290,694		(36)				390,000	04/18/2025
100219876	CF	REHOBOTH BEACH	DE		07/08/2025	7.000	362,907		(89)				488,000	04/15/2025
100219877		PERRIS	CA		07/08/2025	7.125	368,354		(50)				488,000	04/30/2025
100219878	CF	RALEIGH	NC		07/08/2025	7.125	227,221		(64)				300,000	05/07/2025
100219879	CF	HAYWARD	CA		07/08/2025	7.000	558,905		(166)				786,000	05/06/2025
100219880	CF	QUEEN CREEK	AZ		07/08/2025	6.625	293,597		(25)				395,000	05/01/2025
100219881	CF	NEWARK	DE		07/08/2025	6.625	370,874		(54)				525,000	05/02/2025
100219882	CF	WORCESTER	MA		07/08/2025	7.500	539,116		(108)				710,000	05/16/2025
100219883	CF	GALVESTON	TX		07/08/2025	7.500	337,796		(143)				615,000	05/12/2025
100219884		TEANECK	NJ		07/08/2025	6.990	573,472		(140)				800,000	05/08/2025
100219885	CF	MOORESVILLE	NC		07/08/2025	6.875	227,937		(46)				305,000	05/06/2025
100219886	CF	RANDLEMAN	NC		07/08/2025	6.250	239,634		26				325,000	05/05/2025
100219887	CF	PALMETTO BAY	FL		07/08/2025	6.875	815,000		(143)				1,140,000	04/02/2025
100219888	CF	PORT CHARLOTTE	FL		07/08/2025	6.490	364,639		(24)				520,000	05/06/2025
100219889	CF	GRANBURY	TX		07/08/2025	7.250	531,872		(39)				665,000	05/12/2025
100219890	CF	PALM DESERT	CA		07/08/2025	6.750	325,484		(50)				430,000	05/08/2025
100219891	CF	ALLEN	TX		07/08/2025	7.375	360,091		(63)				460,000	05/15/2025
100219892	CF	MELISSA	TX		07/08/2025	6.875	236,126		(41)				320,000	05/06/2025
100219893	CF	SAN FRANCISCO	CA		07/08/2025	7.125	994,541		(254)				1,400,000	05/06/2025
100219894	CF	CHARLOTTESVILLE	VA		07/08/2025	7.125	366,527		(86)				495,000	04/30/2025
100219895	CF	MADERA	CA		07/08/2025	6.875	237,741		(42)				316,000	04/14/2025
100219896	CF	BROKEN BOW	OK		07/08/2025	7.375	335,943		(39)				431,500	04/02/2025
100219897	CF	COLUMBUS	OH		07/08/2025	7.125	318,765		(41)				395,000	05/12/2025
100219898	CF	MILWAUKEE	WI		07/08/2025	6.875	292,897		(43)				403,000	05/08/2025
100219899	CF	ACAMPO	CA		07/08/2025	7.625	552,544		(163)				770,000	05/10/2025
100219900	CF	FORT WAYNE	IN		07/08/2025	6.990	236,573		(48)				315,000	05/09/2025
100219901	CF	BOSTON	MA		07/08/2025	6.990	511,747		(79)				675,000	05/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219902	CF	GREENWOOD	IN		07/08/2025	6.625	210,390		(14)				335,000	05/14/2025
100219903	CF	WAKE FOREST	NC		07/08/2025	6.375	252,970		6				366,000	05/12/2025
100219904	CF	PHOENIX	AZ		07/08/2025	7.375	212,965		(69)				332,000	05/14/2025
100219905	CF	ARLINGTON	TN		07/08/2025	6.990	382,315		(93)				530,000	05/14/2025
100219906	CF	TUCSON	AZ		07/08/2025	7.375	303,869		(75)				425,000	05/15/2025
100219907	CF	DALLAS	TX		07/08/2025	7.500	221,734		(54)				297,000	05/12/2025
100219908	CF	KNOXVILLE	TN		07/08/2025	6.990	392,981		(91)				523,000	05/14/2025
100219909	CF	BRIGANTINE	NJ		07/08/2025	7.000	609,793		(142)				860,000	05/19/2025
100219910		PORTLAND	OR		07/08/2025	7.615	317,458		(111)				425,000	04/28/2025
100219911		PORTLAND	OR		07/08/2025	7.615	320,784		(112)				415,000	04/28/2025
100219912	CF	SANTA MONICA	CA		07/08/2025	7.375	438		(15)				1,150,000	04/07/2025
100219913	CF	AUBURN	CA		07/08/2025	7.125	415,920		(125)				580,000	04/21/2025
100219914	CF	WESTFIELD	IN		07/08/2025	6.625	227,517		(19)				303,000	04/11/2025
100219915	CF	BOONE	NC		07/08/2025	6.990	345,802		(26)				460,000	04/04/2025
100219916	CF	DENTON	TX		07/08/2025	7.625	291,689		(90)				400,000	05/09/2025
100219917		MORGANTON	GA		07/08/2025	6.990	317,488		(92)				914,000	05/14/2025
100219918	CF	CHAPIN	SC		07/08/2025	7.125	243,460		(83)				420,000	05/05/2025
100219919		PARMA	OH		07/08/2025	6.750	207,577		(23)				276,000	05/12/2025
100219920	CF	WESLEY CHAPEL	FL		07/08/2025	6.875	300,886		(76)				445,000	05/15/2025
100219921	CF	INDIAN HARBOUR BEACH	FL		07/08/2025	6.125	493,527		52				730,000	05/13/2025
100219922	CF	ATHENS	GA		07/08/2025	7.000	217,972		(56)				285,000	05/14/2025
100219923	CF	NORWALK	CT		07/08/2025	6.875	538,524		(87)				760,000	05/21/2025
100219924	CF	MIAMI BEACH	FL		07/08/2025	6.750	429,359		(83)				605,000	05/20/2025
100219925	CF	DOWNEY	CA		07/08/2025	7.125	982,544		(211)				1,288,000	05/12/2025
100219926	CF	NASHVILLE	TN		07/08/2025	6.990	421,154		(119)				686,000	05/15/2025
100219927	CF	PLANO	TX		07/08/2025	7.625	379,627		(98)				530,000	05/15/2025
100219928	CF	FRAMINGHAM	MA		07/08/2025	6.375	452,592		4				650,000	05/12/2025
100219929	CF	CITRUS HEIGHTS	CA		07/08/2025	6.875	361,205		(92)				572,000	05/19/2025
100219930	CF	HENDERSON	NV		07/08/2025	6.750	326,259		(67)				467,000	05/16/2025
100219932	CF	RANCHO CORDOVA	CA		07/08/2025	6.875	423,194		(52)				570,000	05/17/2025
100219933	CF	CUMMING	GA		07/08/2025	6.500	421,671		(14)				575,000	05/20/2025
100219934	CF	BELLVUE	CO		07/08/2025	6.990	394,717		(65)				562,000	05/07/2025
100219935		PALM SPRINGS	CA		07/08/2025	6.990	412,899		(100)				540,000	05/09/2025
100219936	CF	CHERRY LOG	GA		07/08/2025	6.875	660,417		(166)				950,000	05/16/2025
100219937		NORTON	MA		07/08/2025	6.990	777		(16)				595,000	05/16/2025
100219938	CF	ENFIELD	CT		07/08/2025	7.125	207,069		(56)				270,000	05/16/2025
100219939	CF	DEVILS LAKE	ND		07/08/2025	7.125	219,654		(33)				295,000	04/10/2025
100219940	CF	HERNDON	VA		07/08/2025	6.875	404,712		(71)				533,000	05/19/2025
100219941	CF	FLEMINGTON	NJ		07/08/2025	6.875	203,759		(33)				280,000	05/14/2025
100219942	CF	MARYSVILLE	WA		07/08/2025	6.625	577,699		(29)				770,000	05/20/2025
100219943		SANTA ANA	CA		07/10/2025	7.625	369,241		(110)				450,000	02/18/2025
100219944		BELLA VISTA	AR		07/10/2025	7.375	382,784		(106)				514,000	02/27/2025
100219945		MCCLEARY	WA		07/10/2025	7.500	556,487		(204)				675,000	03/21/2025
100219946		BREWSTER	WA		07/10/2025	7.625	816,279		(210)				1,000,000	03/11/2025
100219947		FOUNTAIN	CO		07/10/2025	6.990	314,508		(70)				416,000	03/12/2025
100219948	CF	MARTINEZ	GA		07/10/2025	7.000	156,395		(36)				206,000	03/18/2025
100219949	CF	HOUSTON	TX		07/10/2025	6.990	191,039		(47)				259,000	03/27/2025
100219950	CF	HOUSTON	TX		07/10/2025	7.000	178,329		(40)				254,000	02/13/2025
100219951		FREDERICK	MD		07/10/2025	7.490	364,956		(124)				506,000	03/18/2025
100219952	CF	MCKINNEY	TX		07/10/2025	7.375	208,888		(90)				362,000	03/21/2025
100219953	CF	KANSAS CITY	KS		07/10/2025	7.125	175,267		(43)				220,000	03/17/2025
100219954		COAL CREEK	CO		07/10/2025	7.625	272,301		(97)				332,000	02/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100219955		MCPHERSON	KS		07/10/2025	7.490	168,677		(58)				195,000	03/14/2025
100219956	CF	FORT MYERS	FL		07/10/2025	7.375	257,252		(112)				330,000	03/17/2025
100219957	CF	NEW CANEY	TX		07/10/2025	7.625	194,756		(182)				294,000	03/14/2025
100219958		KEESEVILLE	NY		07/10/2025	7.500	299,422		(112)				325,000	03/20/2025
100219959		BALTIMORE	MD		07/10/2025	7.375	337,799		(115)				410,000	03/14/2025
100219960	CF	MEMPHIS	TN		07/10/2025	7.490	143,809		(58)				192,000	03/11/2025
100219961		ASHLAND	OR		07/10/2025	7.375	384,764		(106)				535,000	03/13/2025
100219962		LEHI	UT		07/10/2025	7.250	429,408		(99)				502,000	03/04/2025
100219963	CF	SAN DIEGO	CA		07/11/2025	6.875	1,186,135		(410)				1,563,000	06/09/2025
100219965		MILPITAS	CA		07/11/2025	6.750	1,235,762		(428)				2,200,000	06/02/2025
100219966	CF	LEHI	UT		07/11/2025	7.500	430,794		(119)				675,000	06/12/2025
100219967	CF	LOUISVILLE	KY		07/11/2025	6.750	259,472		(47)				330,000	06/12/2025
100219968	CF	LEHIGH ACRES	FL		07/11/2025	7.500	279,672		(63)				350,000	06/18/2025
100219969	CF	LAVEEN	AZ		07/11/2025	7.750	355,768		(109)				460,000	06/10/2025
100219970	CF	CASTRO VALLEY	CA		07/11/2025	7.000	1,140,273		(400)				1,535,000	06/10/2025
100219971		LA MESA	CA		07/11/2025	6.125	699,057		(22)				1,005,000	05/30/2025
100219972	CF	SAN JOSE	CA		07/11/2025	6.625	828,202		(296)				1,800,000	06/05/2025
100219973	CF	SAN JOSE	CA		07/11/2025	6.375	736,030		(200)				1,880,000	06/09/2025
100219974		SALT LAKE CITY	UT		07/11/2025	6.500	1,257,085		(238)				1,550,000	05/28/2025
100219975	CF	GLENDALE	AZ		07/11/2025	7.250	120,877		(4)				175,000	06/09/2025
100219976	CF	WHITE SETTLEMENT	TX		07/11/2025	7.250	127,078		(49)				178,000	06/02/2025
100219977	CF	SAN DIEGO	CA		07/11/2025	7.000	1,049,142		(126)				1,273,000	06/02/2025
100219978	CF	ALPINE	CA		07/11/2025	6.375	229,657		(131)				1,130,000	05/22/2025
100219980	CF	DESERT HOT SPRINGS	CA		07/11/2025	6.875	314,671		(50)				420,000	05/01/2025
100219981	CF	SAN DIEGO	CA		07/11/2025	6.875	1,314,349		(376)				1,854,196	05/21/2025
100219982		CYPRESS	TX		07/11/2025	8.250	486,394		(149)				713,500	05/30/2025
100219983		ORLANDO	FL		07/11/2025	7.250	724,554		(231)				885,000	05/15/2025
100219984	CF	REDWOOD CITY	CA		07/11/2025	6.750	3,033,372		(692)				4,547,000	05/23/2025
100219985		WADDELL	AZ		07/11/2025	6.500	660,268		(140)				2,000,000	05/29/2025
100219986		APTOS	CA		07/11/2025	7.375	1,391,798		(458)				1,946,000	05/27/2025
100219987	CF	AUBURNDALE	FL		07/11/2025	7.125	460,993		(89)				605,000	05/07/2025
100219988		IRVING	TX		07/11/2025	7.125	665,345		(137)				880,000	05/28/2025
100219989	CF	TEMPE	AZ		07/11/2025	7.625	290,703		(70)				360,000	06/06/2025
100219990	CF	HEATH	TX		07/11/2025	7.500	972,199		(230)				1,192,000	05/28/2025
100219991	CF	CHANDLER	AZ		07/30/2025	7.625	470,937		(182)				628,000	06/30/2025
100219992	CF	SALEM	OH		07/30/2025	7.375	108,198		(31)				150,000	07/02/2025
100219994	CF	SURPRISE	AZ		07/30/2025	7.500	1,668,148		(392)				2,040,000	07/02/2025
100219996	CF	ORLANDO	FL		07/30/2025	7.375	823,883		(217)				1,000,000	06/18/2025
100219997	CF	BEREA	OH		07/30/2025	7.250	253,660		(32)				334,000	06/24/2025
100219998	CF	APOPKA	FL		07/30/2025	8.500	551,884		(209)				596,000	07/15/2025
100219999	CF	ESCONDIDO	CA		07/30/2025	7.125	362,477		(116)				695,000	06/18/2025
100220000	CF	BRISTOL	PA		07/30/2025	7.625	208,259		(80)				350,000	06/27/2025
100220001	CF	JACKSONVILLE BEACH	FL		07/30/2025	7.375	1,016,038		(362)				1,230,000	06/27/2025
100220002	CF	FORT PIERCE	FL		07/30/2025	7.750	233,175		(256)				300,000	06/24/2025
100220004	CF	NORTH LAS VEGAS	NV		07/30/2025	8.500	560,620		(197)				595,000	06/20/2025
100220006	CF	CORAL SPRINGS	FL		07/30/2025	7.875	135,637		(56)				185,000	07/03/2025
100220007	CF	SANTA ANA	CA		07/30/2025	7.875	722,117		(248)				815,000	06/23/2025
100220010	CF	SILVER SPRING	MD		07/30/2025	8.375	229,640		(88)				274,000	07/07/2025
100220011	CF	PLANTATION	FL		07/30/2025	7.250	942,181		(226)				1,155,000	06/30/2025
100220012	CF	MARBLE	NC		07/30/2025	6.750	521,214		(25)				695,000	06/26/2025
100220014	CF	LILBURN	GA		07/30/2025	7.500	460,380		(179)				550,000	06/25/2025
100220015	CF	SAN FRANCISCO	CA		07/30/2025	8.125	1,542,448		(621)				2,095,000	06/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220017	CF	SICKLERVILLE	NJ		07/30/2025	7.625	297,062		(73)				385,000	06/17/2025
100220018	CF	CLERMONT	FL		07/30/2025	7.250	862,726		(169)				1,210,000	07/02/2025
100220019	CF	SAN ANTONIO	TX		07/30/2025	7.625	304,663		(119)				361,000	06/25/2025
100220021	CF	MILPITAS	CA		07/30/2025	7.375	1,112,192		(327)				1,400,000	06/23/2025
100220023	CF	LILBURN	GA		07/30/2025	7.500	373,571		(147)				637,000	07/07/2025
100220025	CF	ROYAL OAK	MI		07/30/2025	7.500	216,697		(60)				300,000	06/27/2025
100220026	CF	RANCHO CUCAMONGA	CA		07/30/2025	7.625	446,867		(173)				610,000	06/27/2025
100220027	CF	DES MOINES	WA		07/30/2025	7.500	314,161		(133)				1,225,000	07/11/2025
100220028	CF	HAYWARD	CA		07/30/2025	7.875	656,493		(214)				743,000	06/30/2025
100220029	CF	CANOGA PARK	CA		07/30/2025	7.500	1,285,245		(522)				1,640,000	07/08/2025
100220030	CF	ISLE OF PALMS	SC		07/30/2025	7.375	2,094,346		(830)				3,100,000	07/07/2025
100220031	CF	SPRING VALLEY	CA		07/30/2025	6.875	574,287		(127)				1,075,000	06/27/2025
100220032	CF	CARLSBAD	CA		07/30/2025	7.875	1,940,293		(791)				2,470,000	07/07/2025
100220033	CF	EL CAJON	CA		07/30/2025	7.500	674,741		(219)				768,000	06/27/2025
100220035	CF	LAS VEGAS	NV		07/30/2025	6.875	726,511		7,674				1,475,000	06/25/2025
100220036	CF	EL CERRITO	CA		07/30/2025	7.250	416,540		(160)				975,000	07/01/2025
100220037	CF	PICO RIVERA	CA		07/30/2025	6.875	356,906		(74)				700,000	07/08/2025
100220038	CF	OAKLAND	CA		07/30/2025	6.875	779,984		(169)				2,350,000	06/30/2025
100220039	CF	RUSK	TX		07/30/2025	7.875	286,474		(117)				380,000	07/09/2025
100220040	CF	LEES SUMMIT	MO		07/30/2025	8.625	187,828		(61)				200,000	06/26/2025
100220041	CF	SCOTTS VALLEY	CA		07/30/2025	6.875	1,640,943		(404)				2,050,000	06/23/2025
100220045	CF	SEATTLE	WA		07/30/2025	7.000	864,154		(237)				1,120,000	06/25/2025
100220046	CF	SANTA CLARITA	CA		07/30/2025	7.625	1,510,543		(108)				1,820,000	06/25/2025
100220047	CF	MEMPHIS	TN		07/30/2025	7.625	145,206		(56)				190,000	06/24/2025
100220049	CF	FREMONT	CA		07/30/2025	7.250	155,063		(46)				555,000	07/03/2025
100220050	CF	PAIA	HI		07/30/2025	7.500	941,800		(368)				1,155,000	06/26/2025
100220052	CF	GRANADA HILLS	CA		07/30/2025	7.125	958,127		(330)				1,275,000	06/25/2025
100220053	CF	MANOR	TX		07/30/2025	7.625	240,104		(93)				300,000	06/23/2025
100220054	CF	SANTA ROSA	CA		07/30/2025	7.125	1,316,171		(411)				1,600,000	06/25/2025
100220055	CF	TALLAHASSEE	FL		07/30/2025	7.750	137,677		(54)				167,000	06/27/2025
100220056	CF	SONOMA	CA		07/30/2025	7.375	377,028		(151)				770,000	06/30/2025
100220057	CF	NORTH HIGHLANDS	CA		07/30/2025	8.500	352,858		(124)				375,000	06/30/2025
100220058	CF	SAN DIEGO	CA		07/30/2025	8.250	582,086		(209)				695,000	06/24/2025
100220060	CF	WOODACRE	CA		07/30/2025	7.125	1,247,442		(362)				1,803,000	06/24/2025
100220062	CF	MIAMI	FL		07/30/2025	7.250	404,892		(99)				465,000	07/07/2025
100220063	CF	LAGUNA NIGUEL	CA		07/30/2025	7.250	1,023,660		(224)				1,430,000	06/30/2025
100220064	CF	VICTORVILLE	CA		07/30/2025	8.125	434,185		(174)				470,000	07/09/2025
100220065	CF	LOS ALAMITOS	CA		07/30/2025	7.125	1,013,800		(359)				1,975,000	07/02/2025
100220067	CF	CLOVIS	CA		07/30/2025	7.625	348,216		(146)				485,000	07/10/2025
100220069	CF	ROHNERT PARK	CA		07/30/2025	7.250	570,861		(217)				764,000	06/27/2025
100220070	CF	STUDIO CITY	CA		07/30/2025	7.250	833,711		(180)				1,000,000	06/27/2025
100220071	CF	HENDERSON	NV		07/30/2025	7.750	481,228		(141)				517,000	06/27/2025
100220073	CF	HENDERSON	NV		07/30/2025	7.375	511,672		(127)				1,082,000	06/30/2025
100220074	CF	KATY	TX		07/30/2025	8.500	244,751		(85)				275,000	06/25/2025
100220075	CF	OAK HARBOR	WA		07/30/2025	7.125	369,248		(132)				660,000	06/25/2025
100220078	CF	EL DORADO HILLS	CA		08/06/2025	7.125	761,591		(203)				1,153,000	07/10/2025
100220079		VALLEJO	CA		08/06/2025	7.625	174,359		(70)				210,000	07/08/2025
100220080	CF	VILLA RICA	GA		08/06/2025	7.500	179,826		(53)				239,000	07/03/2025
100220081	CF	BUFFALO GROVE	IL		08/06/2025	7.250	299,982		(39)				395,000	06/30/2025
100220082	CF	MIAMI	FL		08/06/2025	7.375	635,461		(120)				910,000	07/15/2025
100220084	CF	WILMINGTON	DE		08/06/2025	7.000	663,560		(132)				1,150,000	07/07/2025
100220085		BAKERSFIELD	CA		08/06/2025	7.125	172,577		(8)				225,000	07/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220086	CF	ESCONDIDO	CA		08/06/2025	7.250	621,470		(198)				830,000	07/10/2025
100220087	CF	HOUSTON	TX		08/06/2025	6.625	829,077		142				1,285,000	07/08/2025
100220088	CF	PHOENIX	AZ		08/06/2025	7.375	115,674		(29)				150,000	07/03/2025
100220090	CF	SCHAUMBURG	IL		08/06/2025	7.375	260,033		(49)				340,000	06/30/2025
100220091	CF	POMPANO BEACH	FL		08/06/2025	6.875	262,412		(52)				345,000	07/11/2025
100220092	CF	SANTA ROSA	CA		08/06/2025	7.375	571,690		(218)				740,000	07/07/2025
100220093	CF	WEST CALDWELL	NJ		08/06/2025	6.875	565,965		(69)				930,000	06/30/2025
100220094	CF	MIAMI	FL		08/06/2025	6.875	323,792		(40)				535,000	07/03/2025
100220095	CF	HICKORY HILLS	IL		08/06/2025	6.875	347,585		(42)				430,000	07/01/2025
100220098	CF	COSTA MESA	CA		08/06/2025	7.750	2,527,626		(421)				3,450,000	07/03/2025
100220099	CF	PALM DESERT	CA		08/06/2025	7.500	407,628		(149)				820,000	07/07/2025
100220100	CF	MIAMI	FL		08/06/2025	6.750	1,003,256		(50)				2,000,000	07/07/2025
100220101	CF	OREM	UT		08/06/2025	7.000	1,220,810		(132)				1,775,000	07/08/2025
100220102		SCOTTSDALE	AZ		08/06/2025	7.000	3,492,818		(484)				7,600,000	07/02/2025
100220103	CF	LAKE ARROWHEAD	CA		08/06/2025	7.875	1,837,044		(318)				2,500,000	07/03/2025
100220104		TUCSON	AZ		08/06/2025	7.875	521,568		(199)				830,000	07/03/2025
100220105	CF	SPRING	TX		08/06/2025	7.375	282,594		(48)				386,000	07/03/2025
100220107	CF	SAN ANTONIO	TX		08/06/2025	7.125	440,179		(101)				540,000	07/02/2025
100220108	CF	CANOGA PARK	CA		08/25/2025	7.500	253,491		(27)				1,110,000	07/22/2025
100220109	CF	AUBURN	CA		08/25/2025	7.625	175,745		(51)				225,000	07/10/2025
100220113	CF	SAN DIEGO	CA		08/25/2025	7.375	1,848,328		(589)				2,900,000	07/22/2025
100220116	CF	PEMBROKE PINES	FL		08/25/2025	6.875	485,338		(57)				727,000	07/22/2025
100220118	CF	STUDIO CITY	CA		08/25/2025	7.375	1,724,972		(431)				2,085,000	07/09/2025
100220119	CF	PALOS VERDES ESTATES	CA		08/25/2025	7.500	2,174,418		(572)				2,620,000	07/08/2025
100220121	CF	LILBURN	GA		08/25/2025	7.375	615,710		(117)				750,000	07/10/2025
100220122	CF	NEWARK	DE		08/25/2025	7.750	253,222		(87)				345,000	07/22/2025
100220125	CF	MARRERO	LA		08/25/2025	7.375	121,558		(16)				160,000	07/08/2025
100220128	CF	WINNETKA	CA		08/25/2025	7.125	1,043,959		(115)				1,705,000	07/08/2025
100220129	CF	PARLIER	CA		08/25/2025	6.875	186,404		(13)				290,000	07/11/2025
100220132	CF	ITASCA	TX		08/25/2025	7.125	172,330		(8)				245,000	07/10/2025
100220133	CF	GRANITE BAY	CA		08/25/2025	7.500	981,635		(307)				1,206,000	07/17/2025
100220138	CF	SACRAMENTO	CA		08/25/2025	7.500	162,448		(36)				214,000	07/11/2025
100220140	CF	MUKILTEO	WA		08/25/2025	6.875	993,480		(113)				1,265,000	07/18/2025
100220142	CF	PALM COAST	FL		08/25/2025	8.000	303,982		(86)				345,000	07/25/2025
100220143	CF	LAND O LAKES	FL		08/25/2025	7.000	525,906		(15)				700,000	07/15/2025
100220144	CF	PEMBROKE PINES	FL		08/25/2025	8.250	784,062		(360)				900,000	07/23/2025
100220145	CF	GLENDALE	AZ		08/25/2025	6.625	419,454		(3)				602,000	07/11/2025
100220146	CF	FINDLAY	OH		08/25/2025	7.125	120,057		(2)				164,000	07/11/2025
100220149	CF	PORT ORCHARD	WA		08/25/2025	8.125	532,183		(163)				638,000	07/23/2025
100220152	CF	CHICO	CA		08/25/2025	7.000	258,905		(49)				510,000	07/10/2025
100220154	CF	MINNEAPOLIS	MN		08/25/2025	7.000	887,041		(63)				1,100,000	07/10/2025
100220156	CF	WILSONVILLE	OR		08/25/2025	7.375	868,845		(214)				1,120,000	07/30/2025
100220160		ARLINGTON	VA		07/11/2025	7.250	784,782		(166)				1,100,000	06/24/2025
100220161	CF	ORLANDO	FL		07/11/2025	7.875	250,419		(104)				420,000	06/20/2025
100220162	CF	CENTREVILLE	VA		07/11/2025	6.625	239,823		(8)				400,000	06/20/2025
100220163	CF	ORLANDO	FL		07/11/2025	7.375	252,556		(57)				330,000	05/28/2025
100220164	CF	KATY	TX		07/11/2025	6.625	174,486		25				254,000	06/23/2025
100220165	CF	LOS ANGELES	CA		07/11/2025	7.250	511,703		(119)				680,000	05/29/2025
100220168	CF	NEW ORLEANS	LA		07/11/2025	6.999	221,969		(57)				375,000	06/23/2025
100220170	CF	MERCED	CA		07/11/2025	6.875	231,899		(38)				720,000	06/11/2025
100220171		KISSIMMEE	FL		07/11/2025	7.375	235,111		(46)				330,000	06/13/2025
100220172	CF	HOUSTON	TX		07/11/2025	6.999	217,815		31				298,000	06/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220175	CF	SAINT CLAIR SHORES	MI		07/11/2025	7.499	197,443		(64)				255,000	06/13/2025
100220179		UNIVERSAL CITY	TX		07/11/2025	7.499	151,540		(22)				230,000	06/17/2025
100220182		MIAMI	FL		07/11/2025	6.999	355,300		51				452,000	06/24/2025
100220183		LAS VEGAS	NV		07/11/2025	6.999	220,558		(2)				340,000	06/13/2025
100220184		EVANSVILLE	IN		07/11/2025	7.499	122,791		(29)				153,000	06/18/2025
100220185	CF	LOS ANGELES	CA		07/11/2025	7.499	614,900		(213)				805,000	06/13/2025
100220187		BARTOW	FL		07/11/2025	7.499	110,782		(11)				169,000	06/13/2025
100220188		RIVERSIDE	CA		07/11/2025	7.625	964,788		(258)				1,175,000	06/13/2025
100220189	CF	LAS VEGAS	NV		07/11/2025	7.375	388,293		(53)				550,000	06/17/2025
100220192	CF	APOPKA	FL		07/11/2025	6.750	216,272		(20)				331,000	06/11/2025
100220193		WOODBRIDGE	VA		07/11/2025	7.499	342,907		(74)				421,000	06/24/2025
100220194		GERMANTOWN	MD		07/11/2025	6.999	224,753		5				283,000	06/23/2025
100220195		VANCOUVER	WA		07/11/2025	6.750	294,524		14				380,000	06/23/2025
100220196	CF	HIALEAH	FL		07/11/2025	6.625	348,635		3				600,000	06/23/2025
100220199	CF	HOUSTON	TX		07/11/2025	6.875	212,511		9				330,000	06/13/2025
100220202	CF	EL PASO	TX		07/11/2025	7.375	109,763		(13)				145,000	06/21/2025
100220205		LANTANA	FL		07/11/2025	6.999	312,396		52				425,000	06/18/2025
100220206	CF	PRAIRIE VIEW	TX		07/11/2025	7.250	219,732		(35)				310,000	06/18/2025
100220207	CF	KISSIMMEE	FL		07/11/2025	6.625	242,157		21				360,000	06/24/2025
100220208		KALAMAZOO	MI		07/11/2025	6.999	123,638						157,000	06/12/2025
100220209		CAPE CORAL	FL		07/11/2025	7.250	247,576						310,000	06/13/2025
100220210	CF	DAVIS	WV		07/11/2025	6.999	364,717		20				652,000	06/18/2025
100220211		WINTERVILLE	NC		07/11/2025	6.999	167,914		22				230,000	06/07/2025
100220213	CF	LANCASTER	CA		07/11/2025	7.125	315,839		2				423,000	05/30/2025
100220214	CF	DOWNEY	CA		07/11/2025	6.750	592,197		(41)				1,100,000	06/10/2025
100220216	CF	LAS VEGAS	NV		07/11/2025	7.250	268,292		(90)				480,000	06/16/2025
100220217	CF	MIAMI GARDENS	FL		07/11/2025	6.625	337,938		(8)				619,000	06/20/2025
100220218	CF	LANCASTER	CA		07/11/2025	6.999	299,075		(24)				425,000	06/10/2025
100220219	CF	AKRON	OH		07/11/2025	8.125	299,796		(128)				388,000	06/03/2025
100220220		STATESVILLE	NC		07/11/2025	6.750	202,342		24				259,000	06/18/2025
100220221	CF	COLUMBUS	OH		07/11/2025	6.750	166,135		(26)				280,000	06/18/2025
100220222	CF	HIALEAH	FL		07/11/2025	6.625	384,104		(6)				745,000	06/18/2025
100220227		MIDDLE RIVER	MD		07/11/2025	7.375	181,953		(23)				225,000	06/13/2025
100220229		VANCOUVER	WA		07/11/2025	7.125	316,353		(12)				448,000	06/02/2025
100220230		VANCOUVER	WA		07/11/2025	7.125	322,936		(10)				458,000	06/02/2025
100220232		VANCOUVER	WA		07/11/2025	7.125	318,640		(10)				458,000	06/02/2025
100220233	CF	VANCOUVER	WA		07/11/2025	6.750	210,306		(12)				414,000	05/21/2025
100220234	CF	APPLE VALLEY	CA		07/11/2025	7.375	154,802		(191)				425,000	06/11/2025
100220235		STATESVILLE	NC		07/11/2025	6.750	178,779		8				260,000	06/23/2025
100220236	CF	NEWPORT NEWS	VA		07/11/2025	7.125	205,346		9				277,000	06/20/2025
100220237	CF	HUNTSVILLE	AL		07/11/2025	7.499	328,655		(41)				432,000	06/20/2025
100220238	CF	HOUSTON	TX		07/11/2025	6.999	216,961		(1)				305,000	06/17/2025
100220239	CF	SYLMAR	CA		07/11/2025	6.999	408,956		(108)				990,000	05/23/2025
100220240	CF	MERIDEN	CT		07/11/2025	6.999	308,911		7				414,000	06/24/2025
100220241	CF	NORFOLK	VA		07/11/2025	7.750	116,164		(52)				236,000	06/06/2025
100220243		BARTOW	FL		07/11/2025	7.499	126,250		(5)				210,000	06/13/2025
100220244	CF	SUNRISE	FL		07/11/2025	7.125	277,415		(52)				630,000	06/18/2025
100220245	CF	LOS ANGELES	CA		07/11/2025	6.875	1,536,815		(426)				2,300,000	06/20/2025
100220247		BUENA PARK	CA		07/11/2025	7.125	234,162		(38)				1,015,000	06/13/2025
100220248		MIAMI	FL		07/11/2025	6.999	331,430		35				420,000	06/24/2025
100220250	CF	MOUNTAIN VIEW	CA		07/11/2025	6.750	385,127		(14)				1,850,000	06/11/2025
100220252	CF	COVINGTON	KY		07/11/2025	6.625	171,398		60				255,000	04/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220253	CF	MORGANTOWN	WV		07/11/2025	7.499	131,054		(37)				177,000	06/17/2025
100220254	CF	COLFAX	CA		07/11/2025	7.125	216,046		(72)				437,000	06/13/2025
100220255	CF	ONTARIO	CA		07/11/2025	7.499	208,397		(87)				855,000	06/18/2025
100220256	CF	MOJAVE	CA		07/11/2025	7.250	128,407		(37)				235,000	06/17/2025
100220257	CF	GAINESVILLE	FL		07/11/2025	6.625	149,836		(83)				383,000	06/17/2025
100220258	CF	NORTH ADAMS	MA		07/11/2025	6.625	185,664		44				273,000	06/01/2025
100220259	CF	NORFOLK	VA		07/11/2025	7.750	116,159		(52)				241,000	06/06/2025
100220260	CF	RANCHO PALOS VERDES	CA		07/11/2025	6.750	1,490,791		(173)				1,850,000	05/23/2025
100220261		RENO	NV		07/11/2025	7.125	1,478,702		(498)				1,815,000	05/16/2025
100220262	CF	PITTSFIELD	MA		07/11/2025	6.625	192,131		15				293,000	06/01/2025
100220263		ATHOL	MA		07/11/2025	6.750	239,159		(40)				301,000	06/20/2025
100220264	CF	CORONA	CA		07/11/2025	8.499	811,591		(300)				879,000	06/18/2025
100220266		THOMASVILLE	NC		07/11/2025	7.125	222,128		(1)				318,000	06/17/2025
100220267	CF	PALMDALE	CA		07/11/2025	6.999	279,293		(82)				420,000	05/28/2025
100220268	CF	LULA	GA		07/11/2025	7.375	353,093		(163)				460,000	06/18/2025
100220269	CF	CHESAPEAKE	VA		07/11/2025	6.999	408,134		(105)				570,000	06/13/2025
100220270	CF	VERO BEACH	FL		07/11/2025	7.999	830,990		(306)				1,050,000	06/16/2025
100220271	CF	OCALA	FL		07/11/2025	7.750	360,079		(144)				419,000	06/23/2025
100220272	CF	SAINT FRANCISVILLE	LA		07/11/2025	7.750	183,145		(82)				433,000	05/30/2025
100220273	CF	LINCOLN	CA		07/11/2025	6.999	359,591		(90)				895,000	06/18/2025
100220276	CF	CENTERTON	AR		07/11/2025	6.875	214,702		(37)				265,000	05/02/2025
100220277	CF	CRESTLINE	CA		07/11/2025	6.499	341,108		12				500,000	06/16/2025
100220278	CF	COLLEGE STATION	TX		07/11/2025	6.625	307,590		39				401,000	06/20/2025
100220279	CF	LITTLETON	CO		07/11/2025	6.625	698,721		(110)				1,161,000	06/16/2025
100220280	CF	CAMARILLO	CA		07/11/2025	6.999	1,125,838		3,853				1,380,000	05/24/2025
100220281	CF	SAINT PAUL	MN		07/11/2025	7.125	1,369,366		(281)				1,700,000	06/12/2025
100220282		PHOENIX	AZ		07/11/2025	7.999	165,777		(57)				360,000	06/11/2025
100220283	CF	RANCHO CORDOVA	CA		07/11/2025	7.499	246,295		(111)				492,000	05/14/2025
100220285	CF	INDIANAPOLIS	IN		07/11/2025	7.999	117,011		(49)				170,000	06/18/2025
100220286	CF	MIAMI	FL		07/11/2025	8.375	485,252		(201)				520,000	06/24/2025
100220287	CF	HOBE SOUND	FL		07/11/2025	6.999	766,516		(211)				1,545,000	06/18/2025
100220288	CF	LAFAYETTE	IN		07/11/2025	6.625	274,116		50				350,000	06/18/2025
100220289	CF	SANTA FE	NM		07/11/2025	6.499	399,028		(4)				625,000	06/16/2025
100220290	CF	LULA	GA		07/11/2025	7.125	694,263		(161)				854,000	06/18/2025
100220291	CF	MESA	AZ		07/11/2025	6.875	474,474		(89)				590,000	06/18/2025
100220292	CF	PHOENIX	AZ		07/11/2025	8.625	296,845		(119)				315,000	06/17/2025
100220293	CF	SAN MARTIN	CA		07/11/2025	6.999	1,505,283		(290)				1,860,000	05/23/2025
100220294	CF	LAS VEGAS	NV		07/11/2025	6.999	959,618		(259)				1,183,000	06/12/2025
100220295	CF	VENTURA	CA		07/11/2025	8.125	833,236		(355)				995,000	06/13/2025
100220296	CF	SAN DIEGO	CA		07/11/2025	6.750	548,394		(63)				700,000	06/17/2025
100220297	CF	SPOKANE	WA		07/11/2025	7.125	386,291		(73)				555,000	06/11/2025
100220298	CF	LOS ANGELES	CA		07/11/2025	7.250	524,923		(182)				635,000	06/16/2025
100220299	CF	KENNER	LA		07/11/2025	7.625	522,838		(237)				1,600,000	05/23/2025
100220300	CF	MILWAUKEE	WI		07/11/2025	6.999	155,107		(50)				275,000	06/20/2025
100220301	CF	LOS ANGELES	CA		07/11/2025	6.625	1,426,879		87				1,850,000	06/16/2025
100220302	CF	DALLAS	TX		07/11/2025	7.125	1,212,374		(388)				1,700,000	06/12/2025
100220303	CF	HOUSTON	TX		07/11/2025	7.999	784,481		(342)				950,000	05/22/2025
100220304	CF	TUCSON	AZ		07/11/2025	7.499	313,870		(144)				950,000	06/04/2025
100220305	CF	HAINES CITY	FL		07/11/2025	7.375	177,311		(78)				283,000	06/18/2025
100220306	CF	ROHNERT PARK	CA		07/11/2025	7.999	615,460		(266)				735,000	06/20/2025
100220307	CF	GREAT MILLS	MD		07/11/2025	7.875	200,951		(88)				245,000	06/09/2025
100220308		CYPRESS	CA		07/11/2025	6.750	1,155,871		(119)				1,575,000	06/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220309	CF	LONG BEACH	CA		07/11/2025	9.999	1,512,528		(798)				2,010,000	06/13/2025
100220310	CF	COVINA	CA		07/11/2025	6.999	573,285		(109)				775,000	06/20/2025
100220311		LAND O LAKES	FL		07/11/2025	6.999	424,253		(96)				520,000	06/24/2025
100220312	CF	FRISCO	TX		07/11/2025	7.499	576,432		(103)				730,000	06/13/2025
100220313	CF	IRVINE	CA		07/11/2025	6.999	906,981		(104)				1,230,000	06/16/2025
100220314	CF	MORENO VALLEY	CA		07/11/2025	7.999	397,746		(172)				475,000	06/10/2025
100220315		ARLETA	CA		07/11/2025	7.125	548,055		(209)				710,000	04/28/2025
100220316	CF	TUCSON	AZ		07/11/2025	7.375	167,487		(68)				215,000	06/12/2025
100220317	CF	KENNER	LA		07/11/2025	6.875	533,713		2				700,000	05/12/2025
100220318	CF	HUMBLE	TX		07/11/2025	7.125	313,161		(19)				350,000	06/20/2025
100220319		ELIZABETH	CO		07/11/2025	6.999	998,965		(189)				1,230,000	05/16/2025
100220320	CF	LITHIA	FL		07/11/2025	7.250	367,627		(33)				490,000	06/20/2025
100220321	CF	ORANGE	CA		07/11/2025	6.999	1,022,965		(166)				1,360,000	06/13/2025
100220322	CF	CHAPEL HILL	NC		07/11/2025	7.125	1,127,372		(316)				1,375,000	05/27/2025
100220323	CF	DURHAM	NC		07/11/2025	7.125	240,814		(57)				295,000	06/13/2025
100220324	CF	STOCKTON	CA		07/11/2025	7.499	232,185		(73)				265,000	06/13/2025
100220327	CF	LOS ANGELES	CA		07/11/2025	6.625	648,846		(16)				1,390,000	06/03/2025
100220328	CF	SAN ANTONIO	TX		07/11/2025	6.999	355,545		(44)				480,000	06/16/2025
100220329	CF	BAKERSFIELD	CA		07/11/2025	7.625	217,214		(53)				290,000	05/07/2025
100220330		ELKHORN	NE		07/14/2025	7.490	507,234		(124)				620,000	05/20/2025
100220331		FLOWERY BRANCH	GA		07/14/2025	8.125	624,882		(250)				665,000	06/13/2025
100220332		WORLEY	ID		07/14/2025	7.750	473,811		(155)				510,000	05/30/2025
100220333	CF	THORNTON	CO		07/14/2025	6.999	405,283		(71)				550,000	06/23/2025
100220334		PIGEON FORGE	TN		07/14/2025	7.625	590,836		(153)				643,000	06/05/2025
100220335	CF	HUMBLE	TX		07/14/2025	6.500	195,441		42				270,000	06/20/2025
100220336	CF	OSAGE BEACH	MO		07/14/2025	7.125	478,144		(73)				705,000	05/23/2025
100220337		SUGARLOAF	CA		07/14/2025	7.750	170,718		(2)				218,000	06/05/2025
100220338		WILDWOOD	NJ		07/14/2025	7.500	232,808		(38)				260,000	05/30/2025
100220339		GILBERT	AZ		07/14/2025	7.750	524,547		(162)				567,000	06/10/2025
100220340	CF	CHATTANOOGA	TN		07/14/2025	6.990	227,364		(61)				333,000	06/13/2025
100220341		HOUSTON	TX		07/14/2025	7.750	563,801		(150)				610,000	06/17/2025
100220342		NORTH CONWAY	NH		07/14/2025	7.750	427,124		(139)				460,000	05/23/2025
100220344		OCEAN CITY	MD		07/14/2025	7.750	550,301		(154)				596,000	05/27/2025
100220345		LEHIGH ACRES	FL		07/14/2025	7.875	368,677		(132)				395,000	06/10/2025
100220346		YACHATS	OR		07/14/2025	7.750	250,365		(76)				300,000	05/23/2025
100220347		EDGEMONT	AR		07/14/2025	8.250	151,770		1				171,000	05/14/2025
100220349		YULEE	FL		07/14/2025	7.625	439,824		(127)				475,000	06/02/2025
100220350	CF	WEST LAFAYETTE	IN		07/14/2025	6.875	247,315		(44)				326,000	06/18/2025
100220351		LAS VEGAS	NV		07/14/2025	4.875	371,214		598				572,000	05/23/2025
100220352		SELMA	CA		07/14/2025	7.875	324,609		(98)				372,000	05/27/2025
100220353		DONALSONVILLE	GA		07/14/2025	7.500	286,415		(95)				315,000	05/23/2025
100220354		VIRGINIA BEACH	VA		07/14/2025	7.375	301,643		(56)				331,000	05/29/2025
100220355		SOMERSET	KY		07/14/2025	7.375	371,159		(68)				420,000	05/29/2025
100220356		LONDON	KY		07/14/2025	7.625	323,024		(91)				375,000	05/30/2025
100220357		MILLVILLE	DE		07/14/2025	8.125	72,202		(83)				510,000	05/23/2025
100220358		NORTH MYRTLE BEACH	SC		07/14/2025	7.500	358,687		(81)				428,000	06/17/2025
100220359		SAN TAN VALLEY	AZ		07/14/2025	6.875	389,224		(9)				445,000	05/23/2025
100220360		MEADOWVIEW	VA		07/14/2025	7.375	270,957		(62)				370,000	05/23/2025
100220361		ORANGE BEACH	AL		07/14/2025	5.750	312,204		227				373,000	05/28/2025
100220362		MONETA	VA		07/14/2025	8.500	649,465		(63)				718,000	05/30/2025
100220363		MOBILE	AL		07/14/2025	7.875	360,589		(95)				395,000	06/09/2025
100220364		NORTH MYRTLE BEACH	SC		07/14/2025	8.375	402,173		(75)				463,000	06/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220365		MENTONE	AL		07/14/2025	7.625	332,804		(93)				390,000	05/29/2025
100220367		WEEKI WACHEE	FL		07/14/2025	7.250	425,712		(91)				475,000	05/29/2025
100220368		CASSOPOLIS	MI		07/14/2025	7.875	582,882		(166)				634,000	06/06/2025
100220369		MC GAHEYSVILLE	VA		07/14/2025	7.875	484,955		(144)				560,000	05/20/2025
100220370		REHOBOTH BEACH	DE		07/14/2025	8.000	386,811		(100)				465,000	06/10/2025
100220371		WINCHESTER	VA		07/14/2025	8.125	305,675		(54)				370,000	05/23/2025
100220372		CONROE	TX		07/14/2025	8.375	265,812		(54)				290,000	05/30/2025
100220373		MACON	NC		07/14/2025	7.875	705,001		(165)				864,000	06/04/2025
100220374		APOPKA	FL		07/14/2025	6.490	474,676		71				569,000	05/23/2025
100220375		MILLSBORO	DE		07/14/2025	7.500	464,570		(93)				507,000	05/28/2025
100220376		SUN LAKES	AZ		07/14/2025	7.375	405,499		(88)				489,000	05/27/2025
100220377		BREVARD	NC		07/14/2025	7.625	526,642		(150)				621,000	06/02/2025
100220378		MCGREGOR	MN		07/14/2025	6.990	497,086		(42)				556,500	05/30/2025
100220379		BULLHEAD CITY	AZ		07/14/2025	6.500	265,459		14				298,000	05/27/2025
100220380		DAVENPORT	FL		07/14/2025	6.625	253,313		1				283,000	05/29/2025
100220381		ELLENWOOD	GA		07/14/2025	8.625	495,230		(9)				619,000	05/09/2025
100220382		WESLEY CHAPEL	FL		07/14/2025	8.125	289,603		(74)				380,000	05/28/2025
100220383		LEHIGH ACRES	FL		07/14/2025	6.500	324,339		26				372,000	05/28/2025
100220384		OAK RIDGE	TN		07/14/2025	7.375	272,494		(70)				325,000	06/05/2025
100220385		CAMBRIDGE	MD		07/14/2025	7.125	311,188		(43)				392,000	05/30/2025
100220386		SURFSIDE BEACH	SC		07/14/2025	5.750	221,228		165				282,000	05/23/2025
100220387		GALVESTON	TX		07/14/2025	7.375	302,782		(80)				371,000	05/23/2025
100220388		LANDERS	CA		07/14/2025	7.250	289,718		60				350,000	05/22/2025
100220389	CF	LIBERTY	SC		07/14/2025	7.875	251,749		(3)				320,000	06/06/2025
100220390		MORENO VALLEY	CA		07/14/2025	7.250	579,053		(105)				671,000	05/14/2025
100220391	CF	DACULA	GA		07/14/2025	7.875	308,992		19				416,000	05/27/2025
100220392	CF	WILMINGTON	NC		07/14/2025	7.750	256,580		(28)				355,000	06/04/2025
100220394		HUTTO	TX		07/14/2025	5.875	261,190		212				337,000	05/30/2025
100220395		GULF BREEZE	FL		07/14/2025	6.875	293,271		(10)				345,000	06/02/2025
100220396		MISSOURI CITY	TX		07/14/2025	6.750	297,680		(12)				350,000	06/02/2025
100220397		RIVERSIDE	CA		07/14/2025	5.875	559,772		444				713,000	05/19/2025
100220398	CF	PRINCETON	WI		07/15/2025	8.490	274,175		(134)				327,000	02/25/2025
100220399	CF	LAS VEGAS	NV		07/15/2025	7.875	550,805		(174)				677,000	04/02/2025
100220400	CF	THE VILLAGES	FL		07/15/2025	7.990	307,509		(118)				375,000	02/28/2025
100220402	CF	RHODODENDRON	OR		07/15/2025	7.490	563,607		(215)				725,000	03/10/2025
100220403	CF	OCEANSIDE	CA		07/15/2025	7.490	1,089,569		(353)				1,410,000	03/19/2025
100220405	CF	INDIANAPOLIS	IN		07/15/2025	7.490	227,694		(116)				290,000	02/21/2025
100220406	CF	OAK ISLAND	NC		07/15/2025	7.375	538,503		(197)				705,000	02/24/2025
100220407	CF	NEW BRAUNFELS	TX		07/15/2025	7.375	239,450		(114)				320,000	02/13/2025
100220408	CF	LILBURN	GA		07/15/2025	7.750	328,851		(146)				440,000	02/18/2025
100220409	CF	BENTONVILLE	VA		07/15/2025	6.990	462,231		(143)				600,000	04/28/2025
100220410	CF	BRYAN	TX		07/15/2025	6.875	290,992		(38)				365,000	05/01/2025
100220411	CF	MONCKS CORNER	SC		07/15/2025	7.125	529,085		(151)				700,000	04/22/2025
100220412	CF	ATHENS	GA		07/15/2025	7.250	291,278		(117)				400,000	02/14/2025
100220413	CF	BATON ROUGE	LA		07/15/2025	8.125	268,216		(82)				330,000	03/27/2025
100220414	CF	COVINGTON	GA		07/15/2025	7.375	371,461		(152)				482,000	02/27/2025
100220415		MESA	AZ		07/15/2025	7.250	336,215		(117)				435,000	02/18/2025
100220416	CF	NASHVILLE	TN		07/15/2025	7.625	357,279		(125)				460,000	05/20/2025
100220417	CF	KENTWOOD	MI		07/15/2025	7.490	329,718		(139)				426,000	04/02/2025
100220418	CF	LOGAN	UT		07/15/2025	7.750	284,146		(82)				345,000	05/20/2025
100220419	CF	ATLANTA	GA		07/15/2025	7.875	228,502		(89)				275,000	03/05/2025
100220420	CF	VALDOSTA	GA		07/15/2025	7.500	258,460		(68)				318,000	05/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220421	CF	MI WUK VILLAGE	CA		07/15/2025	7.375	473,350		(99)				585,000	05/16/2025
100220422	CF	TUCSON	AZ		07/15/2025	7.490	579,522		(113)				715,000	04/28/2025
100220423	CF	ENFIELD	CT		07/15/2025	7.375	235,056		(107)				304,000	04/07/2025
100220424	CF	ABERDEEN	WA		07/15/2025	7.990	348,357		(93)				423,500	05/05/2025
100220425	CF	EUSTIS	FL		07/15/2025	6.990	516,043		(179)				708,000	05/05/2025
100220426	CF	LAS VEGAS	NV		07/15/2025	8.490	324,621		(116)				390,000	04/07/2025
100220427	CF	ORMOND BEACH	FL		07/15/2025	7.490	222,760		(71)				294,000	05/30/2025
100220428	CF	NORTHBOROUGH	MA		07/15/2025	7.375	445,313		(153)				576,000	05/28/2025
100220429	CF	EUREKA	CA		07/15/2025	6.875	298,738		(54)				425,000	03/19/2025
100220430	CF	UNIVERSITY PLACE	WA		07/15/2025	7.750	446,719		(147)				540,000	05/08/2025
100220432	CF	TWAIN HARTE	CA		07/15/2025	8.125	228,437		(87)				280,000	05/29/2025
100220433	CF	HEBER CITY	UT		07/15/2025	7.625	266,802		(119)				2,750,000	05/21/2025
100220434	CF	WALES	WI		07/15/2025	7.490	534,453		(213)				695,000	05/06/2025
100220436		PALOS HEIGHTS	IL		07/15/2025	7.375	280,269		(108)				380,000	05/15/2025
100220437	CF	BLACK MTN	NC		07/15/2025	7.750	527,596		(165)				700,000	03/20/2025
100220438	CF	VILAS	NC		07/15/2025	7.375	295,988		(85)				360,000	05/22/2025
100220440	CF	STOW	OH		07/15/2025	6.875	96,793		(74)				275,000	05/24/2025
100220441	CF	LEAGUE CITY	TX		07/15/2025	7.875	337,463		(94)				410,000	05/02/2025
100220442	CF	KATY	TX		07/15/2025	7.490	348,667		(165)				507,000	05/23/2025
100220443	CF	BELLEVUE	WA		07/15/2025	7.625	676,919		(145)				850,000	05/02/2025
100220444	CF	WORCESTER	MA		07/15/2025	6.750	596,862		(105)				785,000	05/14/2025
100220445		CHICO	CA		07/15/2025	7.375	425,712		(138)				590,000	05/12/2025
100220446		THE VILLAGES	FL		07/15/2025	6.990	329,891		(60)				425,000	05/02/2025
100220447		SURPRISE	AZ		07/15/2025	7.000	325,624		(55)				403,975	03/11/2025
100220448	CF	FLOWER MOUND	TX		07/15/2025	7.375	265,347		(115)				357,500	03/24/2025
100220449	CF	SAGAMORE BEACH	MA		07/15/2025	6.990	718,859		(207)				940,000	04/14/2025
100220450	CF	BUTTE	MT		07/15/2025	7.875	251,355		(74)				305,000	04/24/2025
100220451	CF	CHICO	CA		07/15/2025	7.490	361,981		(131)				499,500	04/10/2025
100220452	CF	MOLINE	IL		07/15/2025	7.125	278,182		(93)				360,000	04/14/2025
100220453	CF	SUNRISE BEACH	MO		07/15/2025	6.990	274,181		(93)				355,000	04/24/2025
100220454	CF	TUCSON	AZ		07/15/2025	7.125	384,654		(114)				500,000	04/08/2025
100220455	CF	WEST DENNIS	MA		07/15/2025	7.125	504,406		(166)				700,000	04/25/2025
100220456	CF	PANAMA CITY BEACH	FL		07/15/2025	7.125	348,436		(123)				460,000	04/14/2025
100220457	CF	CRYSTAL BEACH	TX		07/15/2025	7.625	295,949		(90)				375,000	05/14/2025
100220458	CF	WESTWOOD	MA		07/15/2025	6.990	409,074		(126)				570,000	04/23/2025
100220459	CF	WILMINGTON	NC		07/15/2025	7.875	239,859		(70)				302,000	04/09/2025
100220460	CF	DEMING	WA		07/15/2025	7.875	416,686		(158)				550,000	03/27/2025
100220461	CF	TWAIN HARTE	CA		07/15/2025	6.625	239,857		(41)				335,000	04/07/2025
100220462	CF	CALABASH	NC		07/15/2025	7.875	237,043		(105)				304,000	03/27/2025
100220463	CF	BOURNE	MA		07/15/2025	6.875	679,695		(160)				900,000	03/27/2025
100220464	CF	MAGNOLIA	TX		07/15/2025	7.750	247,263		(85)				328,000	03/26/2025
100220465	CF	INDIANAPOLIS	IN		07/15/2025	7.875	242,313		(114)				308,000	03/14/2025
100220466	CF	KINGWOOD	TX		07/15/2025	7.250	309,631		(106)				420,000	04/16/2025
100220467	CF	SURPRISE	AZ		07/15/2025	6.875	454,700		(46)				569,000	03/04/2025
100220468		PHOENIX	AZ		07/15/2025	6.990	444,668		(116)				600,000	04/14/2025
100220469	CF	LAWRENCE	KS		07/15/2025	7.250	198,521		(141)				335,000	06/03/2025
100220470		ORLANDO	FL		07/15/2025	6.990	292,669		(95)				460,000	03/18/2025
100220471		BEECH MOUNTAIN	NC		07/15/2025	7.500	693,765		(189)				860,000	05/29/2025
100220472	CF	HUBBARD	OR		07/15/2025	6.990	452,509		(119)				620,000	04/03/2025
100220473	CF	OVERLAND PARK	KS		07/15/2025	7.875	236,742		(90)				285,000	03/07/2025
100220474	CF	NEWARK	NJ		07/15/2025	7.490	456,957		(168)				630,000	05/29/2025
100220475	CF	MESA	AZ		07/15/2025	6.490	432,898		(36)				575,000	05/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220476	CF	KANSAS CITY	MO		07/15/2025	7.000	250,619		(91)				345,000	05/30/2025
100220477	CF	CRYSTAL RIVER	FL		07/15/2025	6.990	393,923		(135)				560,000	05/30/2025
100220478	CF	N MYRTLE BCH	SC		07/15/2025	7.250	402,638		(139)				535,000	04/16/2025
100220479	CF	LONGS	SC		07/15/2025	7.990	219,312		(72)				274,000	05/20/2025
100220480	CF	HILTON HEAD	SC		07/15/2025	7.250	423,610		(129)				555,000	04/07/2025
100220481	CF	WINSTON SALEM	NC		07/15/2025	6.875	214,404		(60)				285,000	02/27/2025
100220482		WALLA WALLA	WA		07/15/2025	7.250	534,893		(181)				785,000	05/12/2025
100220483	CF	LITCHFIELD PARK	AZ		07/15/2025	6.990	337,109		(267)				850,000	03/20/2025
100220484	CF	POWDER SPRINGS	GA		07/15/2025	7.625	377,056		(119)				470,000	03/07/2025
100220485	CF	JACKSON	MI		07/15/2025	8.125	413,002		(174)				527,000	03/25/2025
100220486	CF	VANCOUVER	WA		07/15/2025	6.990	320,244		(103)				415,000	05/23/2025
100220487	CF	VENICE	FL		07/15/2025	7.375	250,508		(114)				320,000	04/23/2025
100220488	CF	ANTHEM	AZ		07/15/2025	7.250	154,780		(317)				620,000	05/19/2025
100220489	CF	PHOENIX	AZ		07/15/2025	6.990	375,726		(102)				507,000	04/08/2025
100220490	CF	LAKE GENEVA	WI		07/15/2025	7.875	316,451		(111)				390,000	04/21/2025
100220491	CF	SURPRISE	AZ		07/15/2025	7.125	335,914		(110)				450,000	03/31/2025
100220493	CF	FRISCO	TX		07/15/2025	6.990	355,109		(100)				503,000	04/11/2025
100220494	CF	SCOTTSDALE	AZ		07/15/2025	7.250	309,572		(109)				403,000	05/13/2025
100220495	CF	DENTON	TX		07/15/2025	7.375	439,350		(142)				569,000	04/11/2025
100220496	CF	LAWRENCE	KS		07/15/2025	6.875	246,563		(75)				340,000	05/27/2025
100220497		THE VILLAGES	FL		07/15/2025	7.375	348,152		(150)				445,000	05/19/2025
100220498	CF	CARPENTERSVILLE	IL		07/15/2025	7.490	241,024		(111)				309,000	04/10/2025
100220499		FREDERICKSBURG	TX		07/15/2025	6.500	623,323		(60)				1,025,000	05/08/2025
100220500	CF	WINCHESTER	CA		07/15/2025	7.375	464,500		(158)				645,000	04/18/2025
100220501		GLENDALE	AZ		07/15/2025	7.875	330,579		(112)				488,000	05/12/2025
100220502	CF	OAKLAND	CA		07/15/2025	6.990	422,406		(106)				600,000	04/30/2025
100220503	CF	MABANK	TX		07/15/2025	7.990	259,336		(67)				322,000	05/15/2025
100220504	CF	GOLDEN	CO		07/15/2025	6.750	425,303		(90)				560,000	04/09/2025
100220505		ARVONIA	VA		07/15/2025	7.490	319,821		(97)				390,000	04/21/2025
100220506	CF	TRINIDAD	TX		07/15/2025	6.990	613,462		(160)				844,000	04/21/2025
100220507		MINNEOLA	FL		07/15/2025	7.125	303,326		(68)				372,000	04/17/2025
100220508	CF	LAKE TAPPS	WA		07/15/2025	7.125	583,480		(151)				775,000	05/21/2025
100220509	CF	AUSTIN	TX		07/15/2025	7.250	298,699		(86)				389,000	04/14/2025
100220510	CF	SEWELL	NJ		07/15/2025	5.990	203,406		16				275,000	04/23/2025
100220511	CF	ARRINGTON	TN		07/15/2025	8.125	1,040,965		(520)				1,500,000	02/04/2025
100220512	CF	DECATUR	GA		07/15/2025	7.125	274,431		(92)				355,000	04/07/2025
100220513	CF	TACOMA	WA		07/15/2025	7.375	314,778		(119)				410,000	04/04/2025
100220514	CF	RIO COMMUNITIES	NM		07/15/2025	6.990	254,429		(88)				360,000	04/29/2025
100220515	CF	DILLON	SC		07/15/2025	7.990	394,157		(136)				478,000	05/22/2025
100220516	CF	BOONE	NC		07/15/2025	7.125	279,411		(102)				400,000	05/12/2025
100220517		EHRENBERG	AZ		07/15/2025	6.625	718,728		(100)				1,125,000	04/24/2025
100220518	CF	ATLANTA	GA		07/15/2025	6.990	532,989		(140)				725,000	04/14/2025
100220519		KANSAS CITY	MO		07/15/2025	7.490	304,765		(94)				390,000	04/07/2025
100220520		LAKEWOOD	WA		07/15/2025	6.875	330,475		(86)				437,000	04/11/2025
100220521	CF	MECHANICSBURG	PA		07/15/2025	7.125	244,227		(51)				307,000	04/30/2025
100220522	CF	PHOENIX	AZ		07/15/2025	7.990	413,374		(130)				500,000	05/19/2025
100220523	CF	ENTERPRISE	OR		07/15/2025	6.875	572,934		(126)				754,000	05/13/2025
100220524	CF	MOUNT LAUREL	NJ		07/15/2025	7.490	234,483		(99)				345,000	05/21/2025
100220525	CF	GRAYSLAKE	IL		07/15/2025	6.500	257,571		(36)				365,000	05/10/2025
100220526	CF	PHOENIX	AZ		07/15/2025	7.490	238,281		(88)				324,000	04/29/2025
100220527	CF	MOSES LAKE	WA		07/15/2025	7.750	355,365		(116)				450,000	04/09/2025
100220528	CF	NEW BRAUNFELS	TX		07/15/2025	7.490	284,828		(94)				348,000	04/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220529	CF	GREENSBORO	NC		07/15/2025	7.490	195,866		(189)				312,000	02/14/2025
100220530	CF	FLOWERY BRANCH	GA		07/15/2025	6.625	247,907		(11)				310,000	04/24/2025
100220531	CF	AURORA	CO		07/15/2025	7.625	599,047		(193)				840,000	05/09/2025
100220532	CF	STAFFORD	VA		07/15/2025	7.490	232,308		(90)				298,000	05/23/2025
100220533	CF	PALM COAST	FL		07/15/2025	7.875	446,737		(219)				605,000	04/28/2025
100220534	CF	TAMPA	FL		07/15/2025	7.125	523,521		(192)				675,000	04/09/2025
100220535		FLAGSTAFF	AZ		07/15/2025	7.500	562,141		(135)				776,000	04/29/2025
100220536	CF	BOISE	ID		07/15/2025	7.875	303,786		(81)				395,000	04/10/2025
100220537	CF	GAINESVILLE	GA		07/15/2025	6.990	282,791		(91)				375,000	04/17/2025
100220538	CF	DENVER	CO		07/15/2025	6.990	255,117		(88)				330,000	04/28/2025
100220539	CF	ROCKY MOUNT	MO		07/15/2025	7.125	364,318		(108)				476,000	05/05/2025
100220540	CF	CRYSTAL LAKE	IL		07/15/2025	7.490	377,285		(136)				490,000	05/02/2025
100220541	CF	BELGRADE	MT		07/15/2025	7.875	542,285		(165)				657,000	05/05/2025
100220542		MURRELLS INLET	SC		07/15/2025	8.125	207,323		(199)				370,000	04/10/2025
100220544	CF	NAPERVILLE	IL		07/15/2025	7.500	267,733		(81)				326,000	05/15/2025
100220545	CF	ATHENS	GA		07/15/2025	6.625	257,568		(29)				342,000	04/29/2025
100220546	CF	HUDDLESTON	VA		07/15/2025	7.375	833,553		(289)				1,090,000	05/23/2025
100220547	CF	NEW SMYRNA	FL		07/15/2025	7.625	686,750		(220)				839,000	05/08/2025
100220548	CF	OCEAN SHORES	WA		07/15/2025	7.490	176,930		(302)				430,000	05/08/2025
100220549	CF	LAWRENCE	KS		07/15/2025	7.875	232,873		(90)				285,000	03/03/2025
100220550	CF	PELL CITY	AL		07/15/2025	7.490	499,077		(210)				640,000	02/13/2025
100220551	CF	BLACK MTN	NC		07/15/2025	7.625	252,796		(85)				326,300	04/30/2025
100220552	CF	TUCSON	AZ		07/15/2025	6.490	255,939		(23)				400,000	04/16/2025
100220553	CF	SOUTH PASADENA	CA		07/15/2025	7.875	1,047,040		(836)				1,900,000	02/20/2025
100220554		COUPEVILLE	WA		07/15/2025	7.125	589,661		(188)				765,000	05/01/2025
100220555		FIRESTONE	CO		07/15/2025	6.875	493,638		(122)				645,000	04/18/2025
100220556		POCONO PINES	PA		07/15/2025	7.250	358,568		(118)				497,000	04/15/2025
100220557	CF	SAVANNAH	GA		07/15/2025	6.875	225,530		(64)				356,000	05/28/2025
100220558		ROANOKE	VA		07/15/2025	7.375	337,770		(132)				440,000	04/28/2025
100220559		SEATAC	WA		07/15/2025	6.625	457,339		(60)				605,000	04/11/2025
100220560	CF	MILWAUKEE	WI		07/15/2025	7.250	233,622		(102)				340,000	05/30/2025
100220561	CF	MAPLE VALLEY	WA		07/15/2025	6.990	488,220		(145)				690,000	04/21/2025
100220562	CF	ORLANDO	FL		07/15/2025	7.375	462,136		(51)				590,000	05/30/2025
100220563	CF	DAWSONVILLE	GA		07/15/2025	7.990	331,579		(117)				400,000	04/14/2025
100220564	CF	BIRMINGHAM	AL		07/15/2025	7.125	166,842		(125)				296,000	05/29/2025
100220565	CF	SEVIERVILLE	TN		07/15/2025	7.750	256,297		(88)				325,000	03/07/2025
100220566	CF	DOVER	NH		07/15/2025	7.750	312,010		(124)				400,000	04/02/2025
100220567	CF	SOUTH BEND	IN		07/15/2025	8.490	349,827		(169)				420,000	03/13/2025
100220568	CF	VIENNA	VA		07/15/2025	7.375	983,399		(357)				1,360,000	03/27/2025
100220569	CF	PRESCOTT	AZ		07/15/2025	7.750	508,170		(261)				696,000	03/10/2025
100220570	CF	EUREKA	CA		07/15/2025	7.990	330,770		(181)				455,000	02/18/2025
100220571	CF	KODAK	TN		07/15/2025	7.750	204,065		(231)				473,500	03/20/2025
100220572	CF	OLYMPIA	WA		07/15/2025	7.125	399,996		(119)				520,000	03/20/2025
100220573	CF	NEW FRANKLIN	OH		07/15/2025	7.875	228,316		(124)				355,000	03/17/2025
100220574	CF	ATLANTA	GA		07/15/2025	7.490	400,040		(158)				550,000	05/16/2025
100220575	CF	KANSAS CITY	MO		07/15/2025	6.990	291,500		(51)				360,000	04/18/2025
100220576	CF	NEW ULM	TX		07/15/2025	7.750	337,671		(183)				450,000	03/10/2025
100220578	CF	POST FALLS	ID		07/15/2025	7.375	238,584		(102)				332,000	04/15/2025
100220579	CF	SAN DIEGO	CA		07/15/2025	7.490	1,138,747		(434)				1,465,000	03/14/2025
100220580	CF	WEEKI WACHEE	FL		07/15/2025	6.490	208,690		(37)				280,000	04/14/2025
100220581	CF	MORGANTON	NC		07/15/2025	7.490	233,088		(122)				315,000	02/28/2025
100220582	CF	LACEY	WA		07/15/2025	7.500	439,583		(176)				565,000	02/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220583	CF	CHICO	CA		07/15/2025	6.990	359,876		(111)				620,000	02/17/2025
100220584	CF	LONG BCH TWP	NJ		07/15/2025	6.990	694,885		(198)				905,000	03/07/2025
100220585	CF	MINERAL	CA		07/15/2025	8.490	264,329		(103)				317,000	03/08/2025
100220586	CF	INDIAN ORCH	MA		07/15/2025	7.250	412,860		(150)				552,000	04/22/2025
100220587	CF	FORT WORTH	TX		07/15/2025	6.990	253,133		(89)				342,000	03/12/2025
100220588	CF	OLD FORT	NC		07/15/2025	7.750	346,816		(122)				447,000	03/10/2025
100220589	CF	LAKEVILLE	MN		07/15/2025	6.875	367,825		(74)				485,000	04/11/2025
100220590	CF	WACO	TX		07/15/2025	8.125	465,604		(142)				570,000	03/18/2025
100220591	CF	COZAD	NE		07/15/2025	7.750	216,762		(111)				279,000	03/07/2025
100220592		AURORA	IL		07/15/2025	7.375	263,937		(176)				427,000	02/26/2025
100220593	CF	MONTGOMERY	TX		07/15/2025	8.490	286,419		(135)				342,000	03/18/2025
100220594	CF	LILBURN	GA		07/15/2025	7.490	309,482		(138)				405,000	03/04/2025
100220595	CF	DANVILLE	KY		07/15/2025	8.125	231,772		(76)				315,000	03/05/2025
100220596	CF	SCOTTSDALE	AZ		07/15/2025	7.375	728,834		(265)				942,000	03/10/2025
100220597	CF	DONNELLY	ID		07/15/2025	7.125	705,712		(190)				919,000	06/04/2025
100220598	CF	DONNELLY	ID		07/15/2025	7.375	302,505		(109)				392,500	03/14/2025
100220599	CF	SEBASTIAN	FL		07/15/2025	7.490	300,494		(115)				389,900	03/25/2025
100220600		CHICOPEE	MA		07/15/2025	7.250	328,156		(105)				430,000	04/30/2025
100220601	CF	CUMMING	GA		07/15/2025	7.125	110,174		(181)				372,000	02/27/2025
100220602	CF	CHEYENNE	WY		07/15/2025	7.250	459,393		(153)				615,000	06/05/2025
100220603		MILWAUKEE	WI		07/15/2025	7.490	319,296		(124)				440,000	04/11/2025
100220604	CF	PARK CITY	UT		07/15/2025	7.125	471,440		(45)				585,000	06/04/2025
100220605	CF	CHEYENNE	WY		07/15/2025	7.250	472,031		(157)				610,000	06/05/2025
100220606	CF	CHEYENNE	WY		07/15/2025	7.250	475,900		(157)				615,000	06/05/2025
100220607	CF	HAGUE	VA		07/15/2025	7.750	475,509		(155)				588,000	06/04/2025
100220608	CF	GLENDO	WY		07/15/2025	7.250	137,338		(46)				198,000	06/05/2025
100220609	CF	ALEXANDER	NC		07/15/2025	6.990	268,292		(128)				485,000	06/04/2025
100220610	CF	WORCESTER	MA		07/15/2025	6.990	303,348		(100)				437,000	06/06/2025
100220611		DUNNSVILLE	VA		07/15/2025	7.490	588,012		(163)				715,000	06/10/2025
100220612	CF	SAINT LOUIS	MO		07/15/2025	7.375	214,183		(84)				275,000	06/05/2025
100220613		SAINT LOUIS	MO		07/15/2025	7.375	277,374		(109)				381,000	06/05/2025
100220614	CF	MERIDIAN	ID		07/15/2025	7.000	313,972		(95)				410,000	06/05/2025
100220615	CF	ELKHORN	NE		07/15/2025	6.990	256,886		(90)				340,000	06/13/2025
100220616	CF	SPOKANE	WA		07/15/2025	6.990	313,430		(97)				406,000	06/01/2025
100220617	CF	ARLINGTON	TX		07/15/2025	7.500	320,996		(135)				425,000	06/11/2025
100220618	CF	GRAND JUNCTION	CO		07/15/2025	7.375	270,793		(110)				414,000	06/13/2025
100220619	CF	SHIPPENSBURG	PA		07/15/2025	7.000	390,453		(92)				528,000	06/06/2025
100220620	CF	RALEIGH	NC		07/15/2025	7.375	310,436		(110)				405,000	06/12/2025
100220621	CF	LIVINGSTON MANOR	NY		07/15/2025	7.875	531,190		(222)				655,000	06/04/2025
100220622	CF	MANASSAS	VA		07/15/2025	7.375	312,305		(129)				400,000	05/30/2025
100220623	CF	TUCSON	AZ		07/15/2025	6.750	335,065		(61)				450,000	06/13/2025
100220624	CF	WEST COLUMBIA	SC		07/15/2025	6.875	213,588		(41)				300,000	06/10/2025
100220625	CF	OVERLAND PARK	KS		07/15/2025	6.990	240,938		(53)				315,000	06/12/2025
100220628	CF	NAMPA	ID		07/15/2025	6.990	336,981		(78)				440,000	06/11/2025
100220629	CF	GARBERVILLE	CA		07/15/2025	7.625	261,619		(65)				325,000	06/17/2025
100220630	CF	LAKEWOOD	CO		07/17/2025	7.874	578,061		(241)				789,000	06/05/2025
100220631	CF	MATAWAN	NJ		07/17/2025	7.375	470,175		(202)				825,000	06/13/2025
100220632	CF	SIMPSONVILLE	SC		07/17/2025	7.500	235,983		(103)				500,000	06/13/2025
100220633	CF	LAKEWOOD	NJ		07/17/2025	7.249	866,807		(275)				1,150,000	06/11/2025
100220634		SOUTH PALM BEACH	FL		07/17/2025	7.250	361,862		(144)				580,000	05/15/2025
100220636	CF	STOCKTON	CA		07/17/2025	8.000	498,438		(174)				640,000	05/12/2025
100220637	CF	MIAMI	FL		07/17/2025	6.999	441,250		(113)				585,000	06/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220638	CF	BERKELEY HTS	NJ		07/17/2025	7.375	960,694		(309)				1,350,000	06/16/2025
100220639	CF	EAST STROUDSBURG	PA		07/17/2025	7.625	171,481		(42)				246,000	06/13/2025
100220640	CF	PHILADELPHIA	PA		07/17/2025	7.375	221,956		19				300,000	04/09/2025
100220641	CF	CHICAGO	IL		07/17/2025	7.249	155,599		(58)				275,000	05/28/2025
100220642	CF	SUNRIVER	OR		07/17/2025	7.875	497,849		(209)				595,000	05/12/2025
100220643	CF	GRIFFIN	GA		07/17/2025	7.499	105,305		(14)				147,000	05/08/2025
100220644	CF	LAKE FOREST	CA		07/17/2025	7.750	1,558,481		(571)				2,150,000	05/06/2025
100220646	CF	LOVELAND	CO		07/17/2025	7.750	750,980		(217)				810,000	05/15/2025
100220647	CF	BRADENTON	FL		07/17/2025	7.750	502,962		(167)				540,000	05/14/2025
100220648	CF	LEAGUE CITY	TX		07/17/2025	7.375	329,774		(103)				447,000	06/18/2025
100220649		BONITA SPRINGS	FL		07/17/2025	7.250	435,762		(168)				525,000	05/12/2025
100220650	CF	HOUSTON	TX		07/17/2025	7.500	103,930		(46)				220,000	05/15/2025
100220651	CF	PALM SPRINGS	CA		07/17/2025	7.250	644,478		(235)				800,000	05/02/2025
100220652	CF	HOUSTON	TX		07/17/2025	7.874	117,224		(48)				161,000	06/13/2025
100220653	CF	VINTON	VA		07/17/2025	7.750	148,508		(55)				190,500	05/15/2025
100220654	CF	RIVERSIDE	CA		07/17/2025	7.375	956,645		(222)				1,170,000	05/06/2025
100220656		SURPRISE	AZ		07/17/2025	7.250	426,976		(120)				519,575	05/01/2025
100220657	CF	CORONA	CA		07/17/2025	7.125	782,538		(185)				1,000,000	05/01/2025
100220658	CF	CAPE CORAL	FL		07/17/2025	7.750	481,069		(205)				575,000	05/06/2025
100220659	CF	PALM CITY	FL		07/17/2025	7.250	359,236		794				620,000	05/19/2025
100220660	CF	DONNELLY	ID		07/17/2025	7.500	549,570		(239)				1,950,000	05/13/2025
100220661	CF	GENEVA	FL		07/17/2025	7.125	382,542		(134)				740,000	05/15/2025
100220662		HOUSTON	TX		07/17/2025	7.875	113,961		(32)				170,000	06/13/2025
100220663		LONG BEACH	CA		07/17/2025	7.990	654,141		(228)				700,000	05/09/2025
100220664		LAKE WORTH	FL		07/17/2025	7.125	292,340		(95)				520,000	05/02/2025
100220666		EL CAJON	CA		07/17/2025	7.250	639,698		(138)				784,000	05/14/2025
100220667	CF	ALBUQUERQUE	NM		07/17/2025	6.990	285,586		(64)				1,028,000	05/12/2025
100220668		ANTIOCH	CA		07/17/2025	7.500	533,666		(141)				650,000	05/13/2025
100220669		ARCADIA	CA		07/17/2025	7.750	669,653		(264)				920,000	05/23/2025
100220670	CF	RANCHO SANTA MARGARITA	CA		07/17/2025	7.499	1,202,461		(479)				1,775,000	06/09/2025
100220671	CF	CHICAGO	IL		07/17/2025	7.625	137,929		(60)				275,000	05/16/2025
100220672		LOXAHATCHEE	FL		07/17/2025	7.375	481,038		(98)				620,000	05/09/2025
100220673	CF	WALNUT CREEK	CA		07/17/2025	6.875	843,073		(182)				1,450,000	05/05/2025
100220674	CF	PORTERVILLE	CA		07/17/2025	7.750	125,462		(53)				335,000	05/07/2025
100220675	CF	BELLE TERRE	NY		07/17/2025	7.624	450,735		(118)				725,000	06/03/2025
100220677	CF	BRUNSWICK	OH		07/17/2025	6.990	189,281		(48)				362,000	05/09/2025
100220678	CF	EAST HAVEN	CT		07/17/2025	8.375	200,885		(80)				240,000	05/30/2025
100220679	CF	SANTA CRUZ	CA		07/17/2025	7.375	3,276,365		(810)				5,563,000	05/08/2025
100220680	CF	PATERSON	NJ		07/17/2025	7.624	463,696		(119)				570,000	05/29/2025
100220681	CF	LAFAYETTE	LA		07/17/2025	7.749	78,492		(27)				119,000	06/05/2025
100220682	CF	JACKSON TOWNSHIP	NJ		07/17/2025	7.250	352,650		(6)				540,000	03/28/2025
100220683	CF	CAROLINA BEACH	NC		07/17/2025	7.874	437,916		(183)				529,400	06/02/2025
100220684	CF	BAYTOWN	TX		07/18/2025	6.625	225,940		(37)				340,000	06/25/2025
100220685	CF	TWENTYNINE PALMS	CA		07/18/2025	7.875	201,480		(83)				325,000	06/25/2025
100220686		HOMESTEAD	FL		07/18/2025	6.750	309,357		17				416,000	06/27/2025
100220687		SPRING VALLEY	CA		07/18/2025	8.000	724,561		(44)				940,000	06/24/2025
100220688		LOS ANGELES	CA		07/18/2025	7.750	1,317,650		(203)				1,585,000	06/27/2025
100220689		OAKWOOD	GA		07/18/2025	7.499	453,616		(63)				678,000	06/30/2025
100220690		LEVITTOWN	PA		07/18/2025	7.499	367,455		(36)				455,000	06/30/2025
100220691		LILBURN	GA		07/18/2025	6.625	291,707		24				369,000	06/30/2025
100220692		MIAMI	FL		07/18/2025	6.999	999,477		(22)				1,250,000	06/27/2025
100220693		RIVERSIDE	CA		07/18/2025	7.125	529,322		(63)				655,000	06/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220694		HOUSTON	TX		07/18/2025	6.999	157,718		2				205,000	06/27/2025
100220695		LOS ANGELES	CA		07/18/2025	7.499	2,625,792		(184)				3,700,000	06/13/2025
100220696	CF	CHARLOTTE	NC		07/18/2025	7.375	159,102		17				215,000	07/01/2025
100220697	CF	LAS VEGAS	NV		07/18/2025	6.999	330,872		(69)				447,000	06/27/2025
100220698	CF	BAYTOWN	TX		07/18/2025	6.625	240,090		(49)				369,000	06/27/2025
100220700		YAKIMA	WA		07/18/2025	6.625	278,503		88				365,000	07/02/2025
100220701		YAKIMA	WA		07/18/2025	6.625	278,800		85				365,000	07/02/2025
100220702		ATLANTA	GA		07/18/2025	8.125	226,110		(90)				360,000	06/30/2025
100220703		CHICAGO	IL		07/18/2025	6.875	327,821		26				445,000	07/01/2025
100220704	CF	LAS VEGAS	NV		07/18/2025	6.625	124,429		5				167,000	07/01/2025
100220705		ROYSE CITY	TX		07/18/2025	7.125	203,852		(3)				255,000	06/26/2025
100220706	CF	NASHVILLE	TN		07/18/2025	7.375	121,219		(34)				193,000	06/27/2025
100220707		BANNING	CA		07/18/2025	7.750	228,689		(92)				365,000	06/24/2025
100220708		KINGSPORT	TN		07/18/2025	6.999	146,976		(3)				249,900	06/30/2025
100220709	CF	OCEAN CITY	MD		07/18/2025	7.125	197,999		(33)				260,000	06/26/2025
100220710		CHARLOTTE	NC		07/18/2025	6.875	250,450		24				320,000	07/01/2025
100220711	CF	LAS VEGAS	NV		07/18/2025	7.125	135,154		(6)				180,000	07/01/2025
100220712		WARSAW	NC		07/18/2025	7.499	153,643		(32)				214,000	06/25/2025
100220713		KNOXVILLE	TN		07/18/2025	7.250	263,632		(41)				330,000	06/18/2025
100220714	CF	HUMBLE	TX		07/18/2025	6.750	175,919		(14)				324,000	06/24/2025
100220715	CF	QUINCY	MA		07/18/2025	6.625	175,909		(14)				379,000	06/30/2025
100220716	CF	SANTA BARBARA	CA		07/18/2025	6.999	922,966		(245)				1,500,000	06/27/2025
100220717		SHAFTER	CA		07/18/2025	6.999	186,352		8				235,000	06/20/2025
100220718	CF	LITTLE CHUTE	WI		07/18/2025	6.999	528,259		17				765,000	06/20/2025
100220719	CF	LANCASTER	CA		07/18/2025	7.250	312,244		(54)				410,000	05/28/2025
100220720	CF	NEW BERN	NC		07/18/2025	6.750	196,860		23				299,000	06/06/2025
100220721		FREDERICK	MD		07/18/2025	7.625	269,794		(102)				340,000	07/02/2025
100220722	CF	FOUNTAIN HILLS	AZ		07/18/2025	6.875	454,621		7				625,000	06/18/2025
100220723		GRAIN VALLEY	MO		07/18/2025	7.375	195,006		(15)				295,000	06/20/2025
100220724	CF	COLTON	CA		07/18/2025	7.375	701,201		(119)				920,000	06/20/2025
100220725		MYRTLE BEACH	SC		07/18/2025	6.875	590,130		74				753,000	06/30/2025
100220726	CF	MIAMI	FL		07/18/2025	6.750	245,637		(23)				380,000	06/30/2025
100220727	CF	WALTHAM	MA		07/18/2025	6.875	850,719		87				1,200,000	06/12/2025
100220728	CF	SAN ANTONIO	TX		07/18/2025	7.499	152,314		(52)				210,000	06/26/2025
100220729	CF	LAS VEGAS	NV		07/18/2025	7.125	384,424		(56)				506,000	06/24/2025
100220730	CF	WASHINGTON	DC		07/18/2025	6.999	329,601		9				475,000	06/26/2025
100220731		STATESVILLE	NC		07/18/2025	6.625	202,462		27				259,900	06/26/2025
100220732		SAN JACINTO	CA		07/18/2025	7.750	323,933		(113)				480,000	06/30/2025
100220733	CF	HURST	TX		07/18/2025	7.625	203,781		(63)				287,000	06/25/2025
100220734		MIAMI	FL		07/18/2025	6.875	511,942		44				668,000	06/26/2025
100220735	CF	ATLANTA	GA		07/18/2025	6.875	237,300		19				320,000	06/16/2025
100220736	CF	SAINT PETERS	MO		07/18/2025	6.875	209,555		(2)				285,000	06/16/2025
100220737		LONG BEACH	CA		07/18/2025	6.999	422,750		(37)				635,000	06/25/2025
100220738		MANASSAS	VA		07/18/2025	6.999	449,011		6				625,000	06/30/2025
100220739	CF	INDIANAPOLIS	IN		07/18/2025	6.875	139,450		25				204,000	06/25/2025
100220740	CF	GLENDALE	AZ		07/18/2025	6.625	226,385		(22)				395,000	06/25/2025
100220741		LONG BEACH	CA		07/18/2025	8.499	418,810		(161)				1,200,000	06/27/2025
100220742		BELTON	MO		07/18/2025	6.625	295,150		56				378,000	06/25/2025
100220743	CF	WHITTIER	CA		07/18/2025	6.750	468,758		22				650,000	06/20/2025
100220744		DUNDALK	MD		07/18/2025	6.875	192,252		10				244,000	06/30/2025
100220745	CF	BAKERSFIELD	CA		07/18/2025	6.875	126,496		(17)				270,000	06/24/2025
100220746		KALAMAZOO	MI		07/18/2025	7.250	289,565		(6)				365,000	06/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220747		SUMMIT	IL		07/18/2025	7.499	342,581		(67)				420,000	06/30/2025
100220748		DALLAS	NC		07/18/2025	7.125	134,673		(4)				204,000	06/27/2025
100220749	CF	LAS VEGAS	NV		07/18/2025	6.625	143,221		27				195,000	07/01/2025
100220750	CF	PALMDALE	CA		07/18/2025	6.999	332,021		(81)				525,000	07/01/2025
100220751		MIAMI	FL		07/18/2025	6.875	153,410		2				220,000	07/02/2025
100220752	CF	CLEARWATER	FL		07/18/2025	6.999	156,932		(35)				205,000	06/26/2025
100220753	CF	JACKSONVILLE	FL		07/18/2025	7.375	161,407		(39)				225,000	06/30/2025
100220754		MEMPHIS	TN		07/18/2025	6.999	134,447		(1)				170,000	06/30/2025
100220755		READING	PA		07/18/2025	7.625	128,442		(43)				155,000	06/27/2025
100220756	CF	CAPE CORAL	FL		07/18/2025	7.125	357,650		(25)				515,000	06/30/2025
100220757	CF	COLUMBIA	SC		07/18/2025	7.250	108,876		(18)				145,000	06/12/2025
100220758	CF	FREDERICKSBURG	VA		07/18/2025	6.625	224,626		(3)				450,000	06/26/2025
100220759	CF	BAKERSFIELD	CA		07/18/2025	6.999	425,787		(66)				725,000	06/25/2025
100220760	CF	FOLSOM	CA		07/18/2025	6.999	369,027		(96)				762,000	06/26/2025
100220761	CF	LAS VEGAS	NV		07/18/2025	6.625	289,990		(4)				620,000	06/26/2025
100220762	CF	VICTORVILLE	CA		07/18/2025	6.625	231,127		1				470,000	06/25/2025
100220763	CF	PALMDALE	CA		07/18/2025	6.875	162,201		(29)				605,000	06/23/2025
100220764		BEAUMONT	TX		07/18/2025	7.625	205,901		(57)				390,000	06/26/2025
100220765	CF	JOHNSON CITY	TN		07/18/2025	7.250	124,566		(34)				162,000	07/01/2025
100220766		MEMPHIS	TN		07/18/2025	7.875	261,426		(106)				550,000	06/30/2025
100220767	CF	IRVING	TX		07/18/2025	6.625	214,844		50				295,000	06/30/2025
100220768	CF	LONG BEACH	CA		07/18/2025	7.250	509,881		(185)				675,000	06/18/2025
100220769	CF	PROVIDENCE	RI		07/18/2025	6.999	384,099		(49)				630,000	06/30/2025
100220770	CF	LEHIGH ACRES	FL		07/18/2025	6.999	215,831		(3)				309,000	06/27/2025
100220771	CF	MANSFIELD	TX		07/18/2025	7.750	464,851		(179)				536,000	06/30/2025
100220772		CINCINNATI	OH		07/18/2025	7.875	104,665		(43)				306,000	06/27/2025
100220773		DELTONA	FL		07/18/2025	6.875	136,894		2				280,000	07/02/2025
100220774		TUCSON	AZ		07/18/2025	6.625	266,037		8				420,000	06/17/2025
100220775	CF	LOS ANGELES	CA		07/18/2025	7.250	362,988		(131)				1,420,000	06/25/2025
100220776	CF	LOS ANGELES	CA		07/18/2025	6.750	326,518		(25)				750,000	06/25/2025
100220777	CF	CAPE CORAL	FL		07/18/2025	7.125	570,031		(187)				700,000	06/27/2025
100220778	CF	MONROVIA	CA		07/18/2025	7.875	1,348,082		(558)				1,610,000	06/23/2025
100220779	CF	SAN DIEGO	CA		07/18/2025	7.499	563,131		(168)				645,000	06/24/2025
100220780	CF	SAN JOSE	CA		07/18/2025	6.990	1,133,771		(317)				1,380,000	06/09/2025
100220781	CF	POST FALLS	ID		07/18/2025	6.625	441,302		22				670,000	06/27/2025
100220782	CF	MURRIETA	CA		07/18/2025	6.875	584,231		(119)				725,000	06/24/2025
100220783	CF	NEVIS	MN		07/18/2025	6.999	197,894		(34)				370,000	06/24/2025
100220784	CF	SALEM	UT		07/18/2025	6.999	498,068		(105)				730,000	06/25/2025
100220785	CF	HOUSTON	TX		07/18/2025	6.999	216,179		(23)				288,000	06/27/2025
100220786	CF	BANNING	CA		07/18/2025	7.375	576,138		(204)				695,000	06/20/2025
100220787	CF	CAPE CORAL	FL		07/18/2025	7.625	327,409		(120)				370,000	06/30/2025
100220788	CF	HUNTINGTON BEACH	CA		07/18/2025	6.999	1,503,890		(425)				2,050,000	06/27/2025
100220789	CF	SHIRLEY	MA		07/18/2025	6.875	268,194		(63)				330,000	06/27/2025
100220790	CF	YUMA	AZ		07/18/2025	7.499	188,975		(31)				232,500	06/25/2025
100220791		NASHVILLE	TN		07/18/2025	8.250	279,517		(111)				490,000	06/20/2025
100220792	CF	LAGUNA BEACH	CA		07/18/2025	6.750	2,107,852		(138)				3,700,000	06/26/2025
100220793	CF	DURHAM	NC		07/18/2025	6.999	244,669		(13)				310,000	06/25/2025
100220794	CF	CHARLOTTE	NC		07/18/2025	7.625	284,608		(87)				310,000	07/01/2025
100220795	CF	BEAR CREEK	NC		07/18/2025	7.250	413,884		(141)				590,000	06/30/2025
100220796	CF	PHILADELPHIA	PA		07/18/2025	6.499	484,045		18				766,000	06/30/2025
100220797	CF	VALLEY CENTER	CA		07/18/2025	8.499	944,785		(345)				1,060,000	06/24/2025
100220798	CF	ARVADA	CO		07/18/2025	6.999	753,034		(217)				1,465,000	06/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220799	CF	ONTARIO	CA		07/18/2025	7.750	841,428		(256)				905,000	06/24/2025
100220800	CF	SANTA ROSA BEACH	FL		07/18/2025	6.875	746,600		(8)				965,000	06/30/2025
100220801	CF	PICO RIVERA	CA		07/18/2025	7.250	603,310		(196)				730,000	06/21/2025
100220802	CF	LOS ANGELES	CA		07/18/2025	7.499	583,602		(145)				670,000	06/24/2025
100220803	CF	TUCSON	AZ		07/18/2025	6.499	1,476,864		193				1,950,000	07/01/2025
100220804	CF	HARRISVILLE	UT		07/18/2025	7.125	478,847		(154)				583,000	06/25/2025
100220805	CF	HOT SPRINGS	AR		07/18/2025	7.875	208,345		(86)				249,000	06/27/2025
100220806	CF	CORONA	CA		07/18/2025	7.125	968,440		(294)				1,175,000	06/21/2025
100220807	CF	PLACENTIA	CA		07/18/2025	6.999	425,178		(81)				630,000	06/24/2025
100220808	CF	PILOT POINT	TX		07/18/2025	7.499	249,391		(91)				351,000	06/27/2025
100220809		DENVER	CO		07/18/2025	7.750	225,894		(94)				400,000	06/27/2025
100220810	CF	LOS ANGELES	CA		07/18/2025	8.375	642,588		(117)				715,000	06/27/2025
100220811	CF	FULLERTON	CA		07/18/2025	6.999	1,876,686		(478)				2,300,000	06/25/2025
100220812	CF	LA PUENTE	CA		07/18/2025	6.990	607,697		(142)				820,000	06/09/2025
100220813	CF	LOS ANGELES	CA		07/18/2025	7.875	850,378		(334)				1,018,000	06/20/2025
100220814	CF	SANTA ANA	CA		07/18/2025	8.499	1,566,784		(572)				1,935,000	06/24/2025
100220815	CF	SACRAMENTO	CA		07/18/2025	6.999	318,596		(93)				395,000	06/26/2025
100220816	CF	HUNTSVILLE	AL		07/18/2025	6.999	978,195		(199)				1,200,000	06/30/2025
100220817	CF	HOLLISTER	CA		07/18/2025	6.750	1,430,264		(142)				1,775,000	06/18/2025
100220818	CF	BOISE	ID		07/18/2025	6.999	944,071		(76)				1,260,000	06/30/2025
100220819	CF	STAFFORD TOWNSHIP	NJ		07/18/2025	7.875	358,378		(134)				460,000	07/02/2025
100220820	CF	WOODLAND HILLS	CA		07/18/2025	6.875	1,184,035		(145)				4,850,000	06/23/2025
100220821	CF	TRACY	CA		07/18/2025	6.625	583,409		(25)				735,000	06/21/2025
100220822	CF	BLACKSHEAR	GA		07/18/2025	6.875	299,959		(14)				402,000	06/27/2025
100220823	CF	EL CENTRO	CA		07/18/2025	6.625	219,356		(26)				435,000	06/27/2025
100220824	CF	WALNUT CREEK	CA		07/18/2025	6.625	1,191,431		(46)				1,550,000	06/30/2025
100220825	CF	ROSEMEAD	CA		07/18/2025	7.375	773,659		(295)				930,000	06/21/2025
100220826	CF	INDIO	CA		07/18/2025	6.750	427,312		940				554,000	06/20/2025
100220827		LAGUNA NIGUEL	CA		07/18/2025	7.375	1,126,180		(512)				2,100,000	06/27/2025
100220828	CF	DORCHESTER CENTER	MA		07/18/2025	6.499	959,164		123				1,300,000	06/25/2025
100220829	CF	HUNTINGTON BEACH	CA		07/18/2025	8.125	1,207,631		(473)				1,875,000	06/16/2025
100220830	CF	ORO VALLEY	AZ		07/18/2025	7.375	945,983		(357)				1,330,000	06/24/2025
100220831	CF	DOUGLASVILLE	GA		07/18/2025	6.499	315,466		10				617,000	06/25/2025
100220832	CF	EAGLE	CO		07/18/2025	6.999	768,821		(204)				1,469,000	06/26/2025
100220833	CF	ROCKLIN	CA		07/18/2025	7.375	804,730		(637)				930,000	06/25/2025
100220834	CF	LOS ANGELES	CA		07/18/2025	6.499	314,610		25				730,000	06/26/2025
100220835	CF	CROWN POINT	IN		07/18/2025	7.375	987,028		(272)				1,265,000	06/27/2025
100220836	CF	EDINA	MN		07/18/2025	6.875	1,174,018		(143)				1,555,000	06/18/2025
100220837	CF	TEMECULA	CA		07/18/2025	6.999	753,120		43				975,000	06/20/2025
100220838	CF	VISTA	CA		07/18/2025	6.999	361,081		(133)				880,000	06/27/2025
100220839	CF	DRIPPING SPRINGS	TX		07/18/2025	6.499	416,178		48				651,000	06/27/2025
100220840	CF	WHITTIER	CA		07/18/2025	7.875	941,983		(390)				1,200,000	06/20/2025
100220841	CF	FORT MYERS	FL		07/18/2025	6.875	153,763		(41)				378,000	06/27/2025
100220842	CF	MURRELLS INLET	SC		07/18/2025	7.250	1,187,797		(288)				1,465,000	06/24/2025
100220843	CF	CALDWELL	ID		07/18/2025	6.875	278,717		(6)				405,000	06/23/2025
100220844		NUTLEY	NJ		07/18/2025	6.750	647,951		95				825,000	06/17/2025
100220845	CF	PATTERSON	CA		07/18/2025	6.999	217,098		(26)				380,000	06/26/2025
100220846		FRESNO	CA		07/18/2025	6.999	273,135		(51)				339,000	05/20/2025
100220847	CF	KATY	TX		07/18/2025	6.625	188,934		29				270,000	06/20/2025
100220848		NORTH LAS VEGAS	NV		07/18/2025	7.499	379,177		(14)				500,000	05/27/2025
100220849		HAMPTON	VA		07/18/2025	7.125	199,696		(2)				250,000	06/23/2025
100220850		BANNING	CA		07/18/2025	7.750	145,807		(37)				365,000	06/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220851		CHARLESTON	SC		07/18/2025	6.875	239,664		9				328,000	06/20/2025
100220852	CF	LOS BANOS	CA		07/18/2025	7.375	291,211		(114)				400,000	05/29/2025
100220853	CF	YOUNGSVILLE	NC		07/18/2025	7.250	380,886		(130)				460,000	06/24/2025
100220854		LOS ANGELES	CA		07/18/2025	7.875	324,461		(134)				775,000	06/18/2025
100220855		LA QUINTA	CA		07/18/2025	7.999	431,183		(194)				600,000	06/18/2025
100220856		TULARE	CA		07/18/2025	6.625	305,491		62				455,000	05/27/2025
100220857		FRANKFORD	DE		07/18/2025	6.500	330,966		1				485,000	05/20/2025
100220858		WINTER PARK	CO		07/18/2025	6.499	361,930		14				580,000	06/14/2025
100220859	CF	CHARLOTTE	NC		07/18/2025	6.624	281,374		(22)				409,000	06/23/2025
100220860		BOISE	ID		07/18/2025	6.490	441,640		65				620,000	05/30/2025
100220861		BOISE	ID		07/18/2025	6.490	444,574		35				650,000	05/30/2025
100220862	CF	CLERMONT	FL		07/18/2025	6.625	321,575		(22)				430,000	06/16/2025
100220863	CF	OCALA	FL		07/18/2025	6.250	229,425		20				310,000	05/28/2025
100220864	CF	ROLLINSVILLE	CO		07/18/2025	5.875	717,028		304				1,130,000	06/05/2025
100220865	CF	VENICE	FL		07/18/2025	6.375	693,352		33				950,000	06/09/2025
100220866		MADERA	CA		07/18/2025	6.125	361,933		71				510,000	05/29/2025
100220867		LANCASTER	PA		07/18/2025	6.500	298,172		8				400,000	06/05/2025
100220868	CF	LATHROP	CA		07/18/2025	5.500	557,718		542				768,000	05/27/2025
100220869		SAN DIEGO	CA		07/18/2025	6.250	714,340		68				1,120,000	06/24/2025
100220870	CF	NORWOOD	NJ		07/18/2025	4.875	411,798		481				655,000	06/06/2025
100220871		GARDEN GROVE	CA		07/18/2025	6.250	587,939		84				940,000	05/16/2025
100220872		THOUSAND OAKS	CA		07/18/2025	6.375	687,368		71				940,000	07/01/2025
100220873		OCEAN CITY	MD		07/18/2025	6.625	326,095		(17)				500,000	06/09/2025
100220874	CF	PHILADELPHIA	PA		07/18/2025	6.625	301,437		(24)				425,000	06/13/2025
100220875	CF	POCONO PINES	PA		07/18/2025	6.750	421,697		(40)				570,000	06/09/2025
100220876	CF	PORTLAND	OR		07/18/2025	6.750	376,388		(30)				622,000	06/16/2025
100220877	CF	HURRICANE	UT		07/18/2025	6.750	363,576		(42)				485,000	06/12/2025
100220878	CF	HUDSON	FL		07/18/2025	6.750	284,357		(27)				390,000	06/27/2025
100220879	CF	HOUSTON	TX		07/18/2025	6.625	247,318		(26)				330,000	06/10/2025
100220880	CF	OVIEDO	FL		07/18/2025	6.625	300,696		(26)				460,000	05/19/2025
100220881	CF	EMERALD ISLE	NC		07/18/2025	6.874	704,197		(99)				933,000	06/26/2025
100220882		SEWELL	NJ		07/18/2025	6.750	305,260		(39)				403,000	06/02/2025
100220883	CF	SANFORD	NC		07/18/2025	6.750	267,749		(45)				400,000	06/04/2025
100220884	CF	BOISE	ID		07/18/2025	6.875	405,818		(48)				509,000	06/06/2025
100220885		GAINESVILLE	GA		07/18/2025	6.750	269,170		(37)				355,000	06/09/2025
100220886	CF	TONOPAH	AZ		07/18/2025	6.750	239,847		(38)				330,000	06/11/2025
100220887		WAILUKU	HI		07/18/2025	6.875	1,005,139		(79)				1,250,000	06/20/2025
100220888		CHARLOTTE	NC		07/18/2025	6.750	272,947		(37)				440,000	06/17/2025
100220889	CF	BIXBY	OK		07/18/2025	6.875	247,062		(41)				312,000	05/30/2025
100220890		ROGERS	AR		07/18/2025	6.875	701,983		(85)				928,000	05/27/2025
100220891		TACOMA	WA		07/18/2025	6.875	572,944		(45)				760,000	06/11/2025
100220892	CF	MESA	AZ		07/18/2025	6.875	654,019		(93)				925,000	06/12/2025
100220893	CF	SAN DIEGO	CA		07/18/2025	6.875	451,941		(69)				615,000	06/12/2025
100220894		MINNEAPOLIS	MN		07/18/2025	6.875	452,636		(60)				605,000	06/06/2025
100220895	CF	BELLEVUE	WA		07/18/2025	6.875	1,468,637		(66)				1,955,000	06/05/2025
100220896		OCEAN CITY	MD		07/18/2025	6.875	351,934		(24)				470,000	05/29/2025
100220897		NASHUA	NH		07/18/2025	6.875	395,233		(77)				549,000	06/12/2025
100220898	CF	ROYSE CITY	TX		07/18/2025	6.875	245,758		(49)				330,000	06/06/2025
100220899		CEDAR PARK	TX		07/18/2025	6.875	304,194		(60)				459,000	06/11/2025
100220900	CF	WEST CHESTER	PA		07/18/2025	6.875	281,726		(49)				370,000	06/18/2025
100220901	CF	SPRING HILL	TN		07/18/2025	6.875	274,977		(58)				370,000	06/12/2025
100220902		WENDELL	NC		07/18/2025	6.875	254,937		(48)				339,000	06/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220903	CF	PRESCOTT	AZ		07/18/2025	6.875	295,742		(61)				425,000	06/02/2025
100220904		LOUISVILLE	KY		07/18/2025	6.875	426,946		(70)				607,000	06/19/2025
100220905	CF	NORTH CONWAY	NH		07/18/2025	6.875	259,015		(47)				370,000	06/27/2025
100220906	CF	CEDAR RAPIDS	IA		07/18/2025	6.990	252,738		(40)				312,000	05/21/2025
100220908		CENTRAL POINT	OR		07/18/2025	6.990	381,126		(78)				524,000	06/04/2025
100220909	CF	PLYMOUTH	MA		07/18/2025	6.990	438,903		(87)				577,000	06/06/2025
100220910		CHANNAHON	IL		07/18/2025	6.990	346,365		(59)				455,000	06/06/2025
100220911		ATHENS	GA		07/18/2025	6.990	372,314		(61)				495,000	05/28/2025
100220912		CARSON CITY	NV		07/18/2025	6.990	302,733		(76)				430,000	06/03/2025
100220913	CF	CLARKSVILLE	TN		07/18/2025	6.990	271,316		(61)				354,500	06/06/2025
100220914	CF	ROSEVILLE	CA		07/18/2025	6.990	473,263		(93)				620,000	05/30/2025
100220915	CF	JUSTIN	TX		07/18/2025	6.990	275,308		(69)				370,000	06/04/2025
100220916		CONNEAUT LAKE	PA		07/18/2025	6.990	274,522		(69)				360,000	05/02/2025
100220917	CF	TAMPA	FL		07/18/2025	6.990	256,072		(54)				335,000	06/12/2025
100220918		WHITESTOWN	IN		07/18/2025	6.990	324,292		(73)				470,000	06/16/2025
100220919	CF	TAMPA	FL		07/18/2025	6.990	359,433		(86)				470,000	06/06/2025
100220920		BLOOMINGDALE	GA		07/18/2025	6.990	69,830		(55)				412,000	06/13/2025
100220921	CF	STANWOOD	WA		07/18/2025	6.999	585,275		(99)				780,000	06/16/2025
100220922	CF	LOVELAND	CO		07/18/2025	6.999	350,250		(53)				445,000	06/24/2025
100220923		GULF SHORES	AL		07/18/2025	7.000	544,783		(104)				729,000	06/12/2025
100220924		SANTEE	CA		07/18/2025	6.999	609,769		(128)				835,000	06/20/2025
100220925	CF	ATLANTIC CITY	NJ		07/18/2025	6.990	283,122		(26)				375,000	06/11/2025
100220926		GOODYEAR	AZ		07/18/2025	7.125	306,838		(62)				395,000	06/02/2025
100220927	CF	ELLIJAY	GA		07/18/2025	6.999	176,497		(9)				235,000	06/23/2025
100220928		GALENA	IL		07/18/2025	7.125	524,899		(103)				645,000	06/05/2025
100220929		TUCSON	AZ		07/18/2025	7.125	337,843		(65)				420,000	06/09/2025
100220930		FUQUAY VARINA	NC		07/18/2025	7.125	618,872		(90)				780,000	06/09/2025
100220931	CF	NEW PORT RICHEY	FL		07/18/2025	7.000	455,744		(66)				572,000	06/05/2025
100220932		CHANTILLY	VA		07/18/2025	7.125	347,330		(71)				465,000	06/10/2025
100220933		MERCED	CA		07/18/2025	7.000	288,944		(68)				412,500	06/12/2025
100220934		LEESBURG	FL		07/18/2025	7.125	297,284		(55)				392,000	06/06/2025
100220935		EVANSTON	IL		07/18/2025	7.125	356,337		(83)				465,000	06/09/2025
100220936	CF	LAKE HAVASU CITY	AZ		07/18/2025	7.125	350,929		(66)				553,000	06/12/2025
100220937	CF	WELCOME	MN		07/18/2025	7.124	288,931		(24)				425,000	06/10/2025
100220938		FORT MILL	SC		07/18/2025	7.125	279,804		(61)				380,000	05/23/2025
100220939	CF	PORTSMOUTH	RI		07/18/2025	7.125	764,963		(171)				1,014,000	05/29/2025
100220940	CF	SAN DIEGO	CA		07/18/2025	7.125	685,906		(159)				910,000	06/18/2025
100220941	CF	TRACY	CA		07/18/2025	7.125	439,352		(106)				575,000	06/04/2025
100220942	CF	MEETEETSE	WY		07/18/2025	7.125	296,321		(78)				389,000	06/06/2025
100220943	CF	EAST BOSTON	MA		07/18/2025	7.125	310,811		(71)				467,000	05/23/2025
100220944		RANCHO CUCAMONGA	CA		07/18/2025	7.125	607,993		(151)				870,000	05/31/2025
100220945		FT LAUDERDALE	FL		07/18/2025	7.125	453,935		(126)				590,000	05/30/2025
100220946	CF	CLEVELAND	OH		07/18/2025	7.125	231,670		(60)				317,000	06/05/2025
100220947	CF	FALLING WATERS	WV		07/18/2025	7.125	217,254		(82)				315,000	06/12/2025
100220948	CF	LEBANON	TN		07/18/2025	7.125	282,836		(83)				410,000	06/02/2025
100220949		ASHEVILLE	NC		07/18/2025	7.250	321,536		(81)				525,000	06/13/2025
100220950	CF	CASHIERS	NC		07/18/2025	7.250	716,090		(171)				893,000	06/05/2025
100220951	CF	COLLIERVILLE	TN		07/18/2025	7.250	540,173		(129)				660,000	06/04/2025
100220952	CF	SOUTHERN PINES	NC		07/18/2025	7.250	478,493		(112)				600,000	06/23/2025
100220953		GRAND PRAIRIE	TX		07/18/2025	7.250	324,372		(80)				400,000	06/09/2025
100220954		TALLADEGA	AL		07/18/2025	7.250	295,196		(80)				368,000	06/12/2025
100220955		STATE COLLEGE	PA		07/18/2025	7.250	531,222		(133)				715,000	06/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100220956		BOULDER	CO		07/18/2025	7.250	467,497		(212)				845,000	06/04/2025
100220957		FRIDLEY	MN		07/18/2025	7.250	262,299		(66)				325,000	06/09/2025
100220958	CF	CAPE CORAL	FL		07/18/2025	7.250	277,784		(73)				345,000	06/23/2025
100220959		FUQUAY VARINA	NC		07/18/2025	7.250	279,821		(81)				343,000	06/16/2025
100220960	CF	LAGUNA NIGUEL	CA		07/18/2025	7.250	558,078		(151)				780,000	06/27/2025
100220961	CF	LAKE PLACID	FL		07/18/2025	7.250	320,480		(43)				405,000	06/30/2025
100220962		BIG BEAR LAKE	CA		07/18/2025	7.250	408,020		(110)				539,000	06/13/2025
100220963	CF	PORTLAND	OR		07/18/2025	7.250	377,837		(111)				490,000	05/28/2025
100220964		ROSWELL	GA		07/18/2025	7.250	511,340		(147)				664,000	06/13/2025
100220965	CF	BUCKEYE	AZ		07/18/2025	7.250	267,930		(82)				357,000	06/10/2025
100220966		LAKEWOOD	OH		07/18/2025	7.250	302,424		(91)				403,000	06/10/2025
100220967	CF	FRASER	CO		07/18/2025	7.250	289,555		(89)				382,000	05/30/2025
100220968	CF	PAWLEYS ISLAND	SC		07/18/2025	7.250	253,532		(63)				331,000	06/10/2025
100220969	CF	UNITY	NH		07/18/2025	7.250	337,318		(103)				520,000	06/11/2025
100220970	CF	WESTMONT	IL		07/18/2025	7.250	286,308		(91)				370,000	06/06/2025
100220971	CF	HAPEVILLE	GA		07/18/2025	7.250	270,320		(81)				365,500	06/18/2025
100220972	CF	CLEVELAND HEIGHTS	OH		07/18/2025	7.250	209,825		(24)				278,000	06/09/2025
100220974	CF	STATESVILLE	NC		07/18/2025	7.250	247,460		(78)				328,000	06/23/2025
100220975		CHRISTIANSBURG	VA		07/18/2025	7.250	291,509		(94)				388,000	06/05/2025
100220976		TRINITY	FL		07/18/2025	7.250	346,070		(114)				489,000	06/06/2025
100220977		BOZEMAN	MT		07/18/2025	7.250	272,453		(87)				415,000	06/10/2025
100220978		BULLHEAD CITY	AZ		07/18/2025	7.375	266,745		(70)				329,000	06/06/2025
100220979	CF	KIMBERLING CITY	MO		07/18/2025	7.375	328,946		(92)				405,000	06/06/2025
100220980		MYRTLE BEACH	SC		07/18/2025	7.375	453,877		(111)				555,000	06/13/2025
100220981		MILWAUKIE	OR		07/18/2025	7.375	337,108		(97)				410,000	05/15/2025
100220982		PEARLAND	TX		07/18/2025	7.375	276,521		(68)				338,000	06/16/2025
100220983		TURLOCK	CA		07/18/2025	7.375	517,178		(136)				630,000	06/13/2025
100220984	CF	LAWRENCEVILLE	GA		07/18/2025	7.375	402,419		(111)				500,000	06/05/2025
100220985		CHERRYFIELD	ME		07/18/2025	7.375	305,185		(93)				375,000	06/23/2025
100220986	CF	PHOENIX	AZ		07/18/2025	7.375	827,176		(222)				1,080,000	06/12/2025
100220987	CF	BARNESVILLE	GA		07/18/2025	7.375	301,133		(94)				380,000	06/06/2025
100220988	CF	DENVER	NC		07/18/2025	7.375	264,481		(86)				320,000	06/17/2025
100220989	CF	GREAT FALLS	MT		07/18/2025	7.375	264,507		(87)				320,000	06/02/2025
100220990	CF	SAN FRANCISCO	CA		07/18/2025	7.375	575,376		(184)				750,000	05/29/2025
100220991		SILVERTON	OR		07/18/2025	7.375	316,913		(99)				412,000	05/29/2025
100220992	CF	MANCHESTER	NH		07/18/2025	7.375	486,151		(148)				715,000	06/13/2025
100220993		JACKSONVILLE	FL		07/18/2025	7.375	331,619		(72)				500,000	05/30/2025
100220994		ORO VALLEY	AZ		07/18/2025	7.375	309,719		(102)				400,000	05/27/2025
100220995	CF	CHARLOTTE	NC		07/18/2025	7.375	272,989		(82)				365,000	06/12/2025
100220996		GLEN ALLEN	VA		07/18/2025	7.375	310,809		(97)				409,000	06/05/2025
100220997	CF	PHARR	TX		07/18/2025	7.375	280,617		(98)				367,000	06/06/2025
100220998	CF	ST GEORGE	UT		07/18/2025	7.490	616,430		(128)				767,000	06/03/2025
100220999	CF	KATHLEEN	GA		07/18/2025	7.375	259,995		(92)				460,000	05/16/2025
100221000		ROCKBRIDGE	OH		07/18/2025	7.490	576,123		(163)				710,000	06/10/2025
100221001	CF	RESTON	VA		07/18/2025	7.375	251,442		(79)				329,000	06/09/2025
100221002	CF	LINCOLN	NE		07/18/2025	7.375	228,401		(38)				310,000	06/02/2025
100221003	CF	BELGRADE	MT		07/18/2025	7.375	238,213		(89)				315,000	06/12/2025
100221004		LAKE ELMO	MN		07/18/2025	7.490	819,677		(225)				1,000,000	06/12/2025
100221005		CLEARWATER	FL		07/18/2025	7.375	368,717		(136)				477,000	05/28/2025
100221006		COLUMBIA	MO		07/18/2025	7.490	289,841		(99)				351,000	06/06/2025
100221007		SUN CITY WEST	AZ		07/18/2025	7.490	289,525		(95)				350,000	06/06/2025
100221008		FORT MYERS	FL		07/18/2025	7.490	331,017		(111)				450,000	06/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221009	CF	MOUNTAIN REST	SC		07/18/2025	7.490	288,118		(97)				350,000	06/09/2025
100221010		GERMANTOWN	TN		07/18/2025	7.490	274,993		(74)				350,000	05/30/2025
100221011	CF	AUBURN	AL		07/18/2025	7.490	185,475		(18)				233,000	06/11/2025
100221012		WILMINGTON	NC		07/18/2025	7.490	357,533		(121)				491,000	06/06/2025
100221013	CF	ORIENTAL	NC		07/18/2025	7.500	471,466		(117)				575,000	06/12/2025
100221014		FORT WORTH	TX		07/18/2025	7.490	370,558		(136)				480,000	06/06/2025
100221015	CF	MECHANICSVILLE	VA		07/18/2025	7.490	247,493		(89)				350,000	06/16/2025
100221016	CF	TUALATIN	OR		07/18/2025	7.490	304,522		(106)				393,000	05/27/2025
100221017		MERIDEN	CT		07/18/2025	7.490	291,489		(102)				375,000	06/12/2025
100221018	CF	OVERLAND PARK	KS		07/18/2025	7.500	318,189		(97)				395,000	06/13/2025
100221019		KILL DEVIL HILLS	NC		07/18/2025	7.500	408,761		(128)				495,000	06/06/2025
100221020		ROSMAN	NC		07/18/2025	7.500	501,330		(101)				656,000	05/27/2025
100221021	CF	CAPITOL HEIGHTS	MD		07/18/2025	7.500	305,585		(96)				370,000	06/06/2025
100221022	CF	STAUNTON	VA		07/18/2025	7.500	287,380		(92)				357,500	05/27/2025
100221023		COLUMBUS	OH		07/18/2025	7.500	308,536		(98)				374,000	06/10/2025
100221024	CF	HALE	MI		07/18/2025	7.500	277,800		(92)				336,000	06/17/2025
100221025	CF	LUDLOW	VT		07/18/2025	7.500	362,859		(119)				500,000	06/13/2025
100221026		PALATKA	FL		07/18/2025	7.500	381,506		(135)				472,000	06/30/2025
100221027	CF	NEWARK	DE		07/18/2025	7.500	234,287		(64)				285,000	06/16/2025
100221028	CF	LAS CRUCES	NM		07/18/2025	7.500	282,118		(94)				345,000	06/12/2025
100221029	CF	PORT HAYWOOD	VA		07/18/2025	7.500	423,080		(144)				575,000	06/04/2025
100221030	CF	CHARLOTTE	NC		07/18/2025	7.500	305,461		(92)				395,000	06/13/2025
100221031		HAMPSTEAD	MD		07/18/2025	7.500	285,542		(78)				385,000	06/16/2025
100221032		LAS VEGAS	NV		07/18/2025	7.500	401,532		(119)				524,000	05/19/2025
100221033	CF	CHESTER	MD		07/18/2025	7.625	519,021		(113)				656,000	06/06/2025
100221035		SELBYVILLE	DE		07/18/2025	7.625	345,144		(93)				433,000	06/12/2025
100221036	CF	CABOT	AR		07/18/2025	7.500	234,829		(78)				316,000	05/30/2025
100221037	CF	LATHROP	CA		07/18/2025	7.625	466,771		(112)				600,000	06/09/2025
100221038	CF	MIAMI	FL		07/18/2025	7.625	337,566		(95)				475,000	06/12/2025
100221039		WOODBINE	MD		07/18/2025	7.625	416,283		(92)				534,000	06/10/2025
100221040	CF	SUWANEE	GA		07/18/2025	7.625	406,695		(125)				494,000	06/06/2025
100221041	CF	PARKER	AZ		07/18/2025	7.625	289,387		(93)				590,000	06/05/2025
100221042	CF	STOW	OH		07/18/2025	7.625	249,449		(50)				326,000	06/06/2025
100221043	CF	PAGE	AZ		07/18/2025	7.625	237,430		(89)				305,000	06/07/2025
100221044	CF	ATLANTA	GA		07/18/2025	7.625	599,523		(192)				730,000	06/09/2025
100221045		HOUSTON	TX		07/18/2025	7.625	321,451		(101)				390,000	06/09/2025
100221046	CF	APOPKA	FL		07/18/2025	7.625	245,611		(95)				295,000	06/16/2025
100221047	CF	MILWAUKEE	WI		07/18/2025	7.625	332,879		(118)				435,000	06/10/2025
100221048	CF	PINETOP	AZ		07/18/2025	7.750	676,582		(242)				826,000	06/11/2025
100221049		COTTONWOOD	AZ		07/18/2025	7.750	399,192		(147)				485,000	06/02/2025
100221050	CF	NEWINGTON	CT		07/18/2025	7.625	269,006		(90)				325,000	06/10/2025
100221051	CF	GALVESTON	TX		07/18/2025	7.625	520,633		(200)				667,000	06/09/2025
100221052	CF	OTTER LAKE	MI		07/18/2025	7.750	342,017		(120)				424,000	06/12/2025
100221053	CF	PHILADELPHIA	PA		07/18/2025	7.625	206,187		(24)				320,000	06/10/2025
100221054	CF	MEDFORD	NJ		07/18/2025	7.750	498,416		(178)				630,000	06/13/2025
100221055	CF	NORTH PORT	FL		07/18/2025	7.750	366,022		(138)				442,000	06/24/2025
100221056	CF	S YARMOUTH	MA		07/18/2025	7.750	497,191		(202)				635,000	06/02/2025
100221057	CF	RIVERSIDE	CA		07/18/2025	7.750	591,364		(200)				761,000	06/02/2025
100221058	CF	PORTLAND	OR		07/18/2025	7.750	387,097		(125)				500,000	06/12/2025
100221059		OCEAN CITY	NJ		07/18/2025	7.750	609,867		(184)				789,000	06/12/2025
100221060		OAK RIDGE	NJ		07/18/2025	7.750	351,248		(65)				460,000	05/30/2025
100221061		HENDERSON	NV		07/18/2025	7.990	51,158		(671)				825,000	06/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221062	CF	SEATTLE	WA		07/18/2025	7.750	237,363		(93)				305,000	06/13/2025
100221063	CF	TWIN LAKES	WI		07/18/2025	7.875	381,936		(133)				475,000	06/05/2025
100221064	CF	PORTLAND	OR		07/18/2025	7.875	301,995		(126)				408,000	07/01/2025
100221065	CF	PORT ANGELES	WA		07/18/2025	7.875	240,542		(82)				305,000	06/04/2025
100221066	CF	GRANBURY	TX		07/18/2025	7.750	182,105		(22)				245,500	06/06/2025
100221067		SARASOTA	FL		07/18/2025	7.750	504,959		(169)				725,000	06/10/2025
100221068		BROOKLINE	MA		07/18/2025	8.000	470,644		(144)				570,000	05/30/2025
100221069		WARREN	OR		07/18/2025	7.875	366,265		(101)				475,000	05/29/2025
100221070		PHOENIX	AZ		07/18/2025	8.125	357,872		(104)				435,000	06/11/2025
100221071	CF	NORTH LAS VEGAS	NV		07/18/2025	8.000	255,975		(74)				350,000	06/06/2025
100221072	CF	CARY	NC		07/18/2025	8.625	285,130		(131)				370,000	06/16/2025
100221073	CF	CROSBY	MN		07/18/2025	7.375	513,250		(137)				727,000	06/20/2025
100221074	CF	ALBUQUERQUE	NM		07/18/2025	8.375	297,252		(68)				425,000	06/11/2025
100221075	CF	HURRICANE	UT		07/18/2025	7.125	556,457		(103)				691,000	07/02/2025
100221076		INDIAN ROCKS BEACH	FL		07/18/2025	8.250	478,417		(142)				850,000	05/28/2025
100221077	CF	IRVINE	CA		07/18/2025	6.875	320,767		(49)				515,000	07/02/2025
100221078	CF	PORT SAINT LUCIE	FL		07/18/2025	7.625	691,498		(207)				885,000	06/20/2025
100221079	CF	LAS VEGAS	NV		07/18/2025	6.624	365,850		(21)				490,000	07/07/2025
100221080	CF	JEFFERSONTOWN	KY		07/18/2025	7.625	273,241		(90)				331,000	07/03/2025
100221081		AVON	NC		07/18/2025	7.625	375,606		(115)				455,000	06/24/2025
100221082	CF	WHITESTOWN	IN		07/18/2025	7.250	231,974		(73)				300,000	06/20/2025
100221083	CF	BODEGA BAY	CA		07/18/2025	7.250	772,462		(180)				950,000	07/02/2025
100221084	CF	LAKE ARIEL	PA		07/18/2025	7.500	331,709		(101)				431,500	07/11/2025
100221085	CF	MERCED	CA		07/18/2025	6.624	349,773		(26)				473,000	07/03/2025
100221086	CF	FREDERICK	MD		07/18/2025	7.250	247,332		(77)				338,000	06/26/2025
100221087		PATASKALA	OH		07/18/2025	6.875	317,858		(52)				515,000	06/23/2025
100221088	CF	MARYVILLE	TN		07/18/2025	6.375	225,868		(5)				354,000	07/07/2025
100221089	CF	TABIONA	UT		07/18/2025	7.250	229,387		18				290,000	06/06/2025
100221090	CF	TYLER	TX		07/18/2025	5.990	444,040		135				615,000	07/07/2025
100221091		KEY WEST	FL		07/21/2025	7.250	589,938		(100)				785,000	05/19/2025
100221092	CF	SAINT LOUIS	MO		07/21/2025	7.500	217,912		(36)				280,000	04/30/2025
100221093	CF	HAYDEN	ID		07/21/2025	6.875	304,953		(56)				500,000	06/03/2025
100221094	CF	IRVING	TX		07/21/2025	6.990	375,520		(66)				515,000	05/30/2025
100221095	CF	MARTINEZ	GA		07/21/2025	6.750	297,962		(16)				415,000	05/29/2025
100221096		ANCHORAGE	AK		07/21/2025	7.125	521,972		(99)				690,000	04/29/2025
100221097	CF	CHATTANOOGA	TN		07/21/2025	6.750	241,246		(22)				340,000	05/30/2025
100221098	CF	BATON ROUGE	LA		07/21/2025	7.990	255,294		(36)				325,000	05/28/2025
100221099	CF	ANN ARBOR	MI		07/21/2025	6.500	307,803		(13)				515,000	05/28/2025
100221100		LODI	CA		07/21/2025	6.990	421,265		(64)				580,000	04/24/2025
100221101		SITKA	AK		07/21/2025	6.875	513,102		(77)				734,000	05/29/2025
100221102	CF	AUSTIN	TX		07/21/2025	6.875	756,988		(138)				1,065,000	05/27/2025
100221103		ORLANDO	FL		07/21/2025	6.875	299,852		(18)				442,000	05/23/2025
100221104		BRYAN	TX		07/21/2025	7.500	271,685		(23)				306,000	05/22/2025
100221105		OSWEGO	IL		07/21/2025	6.990	356,252		(61)				505,000	03/28/2025
100221106	CF	FORT WORTH	TX		07/21/2025	6.990	245,956		(45)				348,000	05/15/2025
100221107		SCHAUMBURG	IL		07/21/2025	7.625	256,217		(33)				318,000	05/20/2025
100221108	CF	UNIONTOWN	OH		07/21/2025	7.625	207,468		(70)				295,000	05/23/2025
100221109	CF	ASTOR	FL		07/21/2025	7.625	295,370		(84)				410,000	05/06/2025
100221110	CF	FISHERS	IN		07/21/2025	6.990	284,489		(50)				382,000	06/04/2025
100221111	CF	HOUSTON	TX		07/21/2025	6.875	243,273		(34)				395,400	05/30/2025
100221112	CF	BLOOMINGDALE	GA		07/21/2025	6.875	268,629		(37)				365,000	05/23/2025
100221113	CF	DENTON	TX		07/21/2025	7.625	290,662		(70)				420,000	05/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221114	CF	RICHMOND	KY		07/21/2025	7.125	228,933		(45)				305,000	05/02/2025
100221115	CF	PISCATAWAY	NJ		07/21/2025	6.875	348,362		(64)				490,000	05/15/2025
100221116		CLAYTON	NC		07/21/2025	6.990	312,348		(48)				421,000	04/29/2025
100221117	CF	TEMPLE	TX		07/21/2025	6.500	276,750		7				375,000	04/30/2025
100221118	CF	NAPLES	FL		07/21/2025	6.990	356,730		(80)				585,000	05/13/2025
100221119	CF	LAKEWOOD	CO		07/21/2025	7.625	605,008		(112)				795,000	05/14/2025
100221120	CF	BOSSIER CITY	LA		07/21/2025	7.125	209,359		(42)				277,000	05/13/2025
100221121	CF	CLAYTON	NC		07/21/2025	6.490	221,056		(7)				325,000	05/14/2025
100221122	CF	HAYWARD	CA		07/21/2025	6.875	881,329		(122)				1,400,000	05/12/2025
100221123	CF	WAUKESHA	WI		07/21/2025	7.125	311,827		(51)				412,000	05/15/2025
100221124	CF	CLOSTER	NJ		07/21/2025	6.624	633,846		(10)				855,000	05/15/2025
100221125	CF	SAINT AUGUSTINE	FL		07/21/2025	7.125	99,270		(225)				555,000	05/16/2025
100221126		CHATTANOOGA	TN		07/21/2025	6.750	327,361		(23)				453,000	05/15/2025
100221127	CF	BASKING RIDGE	NJ		07/21/2025	7.625	413,638		(137)				555,000	05/05/2025
100221128		ESTES PARK	CO		07/21/2025	6.375	407,400		3				600,000	05/21/2025
100221129		CHICAGO	IL		07/21/2025	6.875	655,407		(69)				870,000	05/19/2025
100221130	CF	SAINT GEORGE	UT		07/21/2025	6.624	503,448		(19)				697,000	05/22/2025
100221131	CF	FORT WORTH	TX		07/21/2025	6.625	211,980		(3)				290,000	05/15/2025
100221132	CF	MINNEAPOLIS	MN		07/21/2025	6.990	289,788		(44)				425,000	05/23/2025
100221133	CF	DAVIS	CA		07/21/2025	6.990	644,792		(92)				850,000	05/12/2025
100221134	CF	HOUSTON	TX		07/21/2025	7.125	665,666		(170)				1,025,000	05/15/2025
100221135	CF	SALISBURY	NC		07/21/2025	7.125	226,198		(68)				530,000	05/21/2025
100221136	CF	POCONO PINES	PA		07/21/2025	7.250	370,534		(74)				492,000	05/22/2025
100221137	CF	GLEN ALLEN	VA		07/21/2025	7.000	235,500		(52)				370,000	05/23/2025
100221138		NORTH CHESTERFIELD	VA		07/21/2025	7.000	298,386		(42)				434,000	05/16/2025
100221139	CF	OCALA	FL		07/21/2025	7.000	308,683		(58)				410,000	05/23/2025
100221140	CF	CENTERTON	AR		07/21/2025	7.250	216,829		(15)				273,000	05/16/2025
100221141	CF	GLENVIEW	IL		07/21/2025	6.624	425,070		(15)				615,000	05/15/2025
100221142	CF	SEATTLE	WA		07/21/2025	6.750	398,747		(51)				740,000	05/23/2025
100221143	CF	ARLINGTON	TX		07/21/2025	7.125	233,343		(53)				308,000	05/23/2025
100221144	CF	MEDICINE PARK	OK		07/21/2025	6.990	252,232		(51)				385,000	05/20/2025
100221145	CF	AZLE	TX		07/21/2025	7.500	294,448		(62)				385,000	04/25/2025
100221146	CF	GRETNA	LA		07/21/2025	7.250	207,755		(52)				278,000	05/23/2025
100221147	CF	MIAMI	FL		07/21/2025	7.625	489,266		(188)				785,000	05/23/2025
100221148	CF	SAN ANTONIO	TX		07/21/2025	6.990	301,915		(53)				432,000	05/27/2025
100221149		NASHUA	NH		07/21/2025	7.500	296,487		(79)				385,000	05/15/2025
100221150	CF	BELLE CHASSE	LA		07/21/2025	7.125	231,454		(51)				316,000	05/23/2025
100221151		LAKEWOOD	OH		07/21/2025	6.990	330,470		(52)				440,000	05/23/2025
100221152	CF	BELLE CHASSE	LA		07/21/2025	7.125	231,476		(50)				317,000	05/23/2025
100221153	CF	SELBYVILLE	DE		07/21/2025	6.875	366,738		(78)				651,000	05/23/2025
100221154	CF	PROSPER	TX		07/21/2025	7.125	314,838		(44)				430,000	05/27/2025
100221155	CF	DERRY	NH		07/21/2025	7.375	355,008		(68)				465,000	05/19/2025
100221156	CF	PEA RIDGE	AR		07/21/2025	6.875	245,994		(42)				349,000	05/16/2025
100221157	CF	CLAYTON	NC		07/21/2025	7.125	206,776		(46)				285,000	05/16/2025
100221158	CF	FORT WORTH	TX		07/21/2025	7.125	340,886		(91)				500,000	05/20/2025
100221159	CF	NASHVILLE	TN		07/21/2025	7.125	226,770		(46)				299,000	05/27/2025
100221160	CF	ATLANTA	GA		07/21/2025	6.500	208,969		2				280,000	05/27/2025
100221162	CF	GULF SHORES	AL		07/21/2025	6.875	781,087		(135)				1,125,000	05/28/2025
100221163	CF	RENO	NV		07/21/2025	6.875	239,374		(45)				340,000	05/27/2025
100221164	CF	AURORA	IL		07/21/2025	6.875	233,840		(22)				310,000	05/23/2025
100221165	CF	ROSEVILLE	CA		07/21/2025	6.750	457,767		(27)				620,000	05/15/2025
100221166		GARDNERVILLE	NV		07/21/2025	6.990	398,621		(60)				530,000	05/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221167	CF	ENGLEWOOD	CO		07/21/2025	6.875	462,621		(64)				620,000	05/21/2025
100221168	CF	MADISON	WI		07/21/2025	7.250	365,419		(63)				492,000	05/28/2025
100221169	CF	LANCASTER	PA		07/21/2025	7.125	211,374		(49)				280,000	05/23/2025
100221170	CF	PROVIDENCE	RI		07/21/2025	6.875	374,186		(47)				545,000	04/17/2025
100221171	CF	NAPLES	FL		07/21/2025	7.250	816,702		1,379				1,375,000	05/22/2025
100221172	CF	WORCESTER	MA		07/21/2025	6.750	533,656		(32)				718,000	05/27/2025
100221173		GLASTONBURY	CT		07/21/2025	6.875	328,535		(61)				565,000	05/29/2025
100221174	CF	YUMA	AZ		07/21/2025	6.875	286,750		(30)				396,000	05/12/2025
100221175	CF	BREMERTON	WA		07/21/2025	6.990	279,121		(35)				370,000	05/20/2025
100221176	CF	CENTERVILLE	UT		07/21/2025	7.500	544,159		(85)				691,000	05/29/2025
100221177		BEND	OR		07/21/2025	7.625	622,691		(67)				685,000	05/30/2025
100221178	CF	MIAMI	FL		07/21/2025	7.490	637,126		(184)				890,000	04/14/2025
100221179	CF	CAMARILLO	CA		07/21/2025	7.125	454,738		(67)				630,000	05/15/2025
100221180		MENDHAM	NJ		07/21/2025	6.490	423,470		(18)				620,000	05/28/2025
100221181	CF	HACKENSACK	NJ		07/21/2025	7.125	228,756		(43)				305,000	05/23/2025
100221182		PORT SAINT LUCIE	FL		07/21/2025	6.875	366,534		7				494,000	05/08/2025
100221183	CF	VACAVILLE	CA		07/21/2025	6.990	563,402		(100)				740,000	05/22/2025
100221184	CF	WESTMONT	IL		07/21/2025	7.375	226,586		(55)				295,000	05/30/2025
100221185	CF	PHILADELPHIA	PA		07/21/2025	7.625	208,869		(66)				271,000	05/30/2025
100221186		PHOENIX	AZ		07/21/2025	7.125	407,800		(75)				555,000	05/20/2025
100221187	CF	LAS VEGAS	NV		07/21/2025	7.125	307,459		(80)				460,000	05/28/2025
100221188		CREEDMOOR	NC		07/21/2025	7.125	288,866		(56)				402,000	05/29/2025
100221189	CF	LOS ANGELES	CA		07/21/2025	7.625	657,256		(187)				920,000	05/27/2025
100221190		ARGYLE	TX		07/21/2025	6.990	324,219		(57)				428,000	05/30/2025
100221191	CF	LEVITTOWN	PA		07/21/2025	7.125	188,308		(69)				395,000	06/09/2025
100221192	CF	MELBOURNE	FL		07/21/2025	7.125	332,932		(70)				455,000	05/30/2025
100221193	CF	BOSTON	MA		07/21/2025	7.125	666,552		(119)				876,000	05/19/2025
100221194		DANBURY	CT		07/21/2025	7.625	383,544		(87)				500,000	05/27/2025
100221195	CF	ARGYLE	TX		07/21/2025	6.990	299,902		(67)				420,000	05/27/2025
100221196	CF	ABILENE	TX		07/21/2025	7.625	222,089		(85)				295,000	05/29/2025
100221197	CF	CHICAGO	IL		07/21/2025	6.990	587,128		(132)				1,160,000	05/30/2025
100221199	CF	CLEARWATER BEACH	FL		07/21/2025	7.000	349,054		(70)				490,000	05/30/2025
100221200	CF	MYRTLE BEACH	SC		07/21/2025	6.625	230,074		(22)				370,000	05/30/2025
100221201	CF	LAKEWOOD RANCH	FL		07/21/2025	7.250	355,554		(108)				1,183,000	05/08/2025
100221202	CF	KINGSTON	OK		07/21/2025	7.125	392,649		(77)				520,000	05/30/2025
100221203	CF	CLAYTON	NC		07/21/2025	7.125	202,484		(48)				272,000	05/23/2025
100221204	CF	LA CROSSE	WI		07/21/2025	6.750	306,035		(10)				415,000	06/02/2025
100221205	CF	LEXINGTON	KY		07/21/2025	7.000	212,133		(39)				280,000	06/02/2025
100221206	CF	BALD HEAD ISLAND	NC		07/21/2025	6.990	813,984		(99)				1,185,000	05/30/2025
100221208	CF	CRYSTAL BEACH	TX		07/21/2025	6.624	677,166		(23)				910,000	05/23/2025
100221209	CF	HEALDSBURG	CA		07/21/2025	6.750	607,294		(105)				1,000,000	05/09/2025
100221210	CF	METUCHEN	NJ		07/21/2025	7.000	444,046		(37)				589,000	05/31/2025
100221211		PETALUMA	CA		07/21/2025	7.125	571,194		(108)				755,000	05/28/2025
100221212	CF	HURRICANE	UT		07/21/2025	6.990	445,748		(74)				656,000	05/22/2025
100221213	CF	CARROLLTON	TX		07/21/2025	6.990	285,275		(60)				480,000	05/30/2025
100221214	CF	BONNEY LAKE	WA		07/21/2025	6.625	529,558		7				710,000	05/28/2025
100221215	CF	SAVANNAH	GA		07/21/2025	6.875	396,999		(46)				525,000	06/02/2025
100221216	CF	ALBUQUERQUE	NM		07/21/2025	6.875	274,872		(65)				428,000	06/02/2025
100221217		MCKINNEY	TX		07/21/2025	6.990	312,914		(45)				430,000	05/30/2025
100221218	CF	OLD HICKORY	TN		07/21/2025	6.490	284,202		16				390,000	06/02/2025
100221219	CF	GARDENA	CA		07/21/2025	6.875	1,127,346		(170)				1,650,000	05/28/2025
100221221	CF	MARIPOSA	CA		07/21/2025	6.990	283,807		(44)				387,000	06/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221222		WINSTON SALEM	NC		07/21/2025	7.125	297,741		(78)				415,000	05/30/2025
100221223	CF	MODESTO	CA		07/21/2025	6.625	207,018		21				300,000	05/28/2025
100221224	CF	GRETNA	NE		07/21/2025	6.750	274,939		(39)				400,000	05/13/2025
100221225	CF	LOS ANGELES	CA		07/21/2025	6.875	790,096		(54)				1,125,000	05/21/2025
100221226	CF	FORT WORTH	TX		07/21/2025	6.875	162,061		(77)				445,000	05/22/2025
100221227	CF	DALLAS	GA		07/21/2025	6.625	290,909		(21)				440,000	06/02/2025
100221228	CF	FRESNO	CA		07/21/2025	6.490	346,997		2				470,000	05/28/2025
100221229	CF	WEST GROVE	PA		07/21/2025	7.000	203,924		(41)				271,000	05/30/2025
100221230	CF	SCOTTSDALE	AZ		07/21/2025	6.750	743,018		(71)				1,050,000	06/03/2025
100221231	CF	SACRAMENTO	CA		07/21/2025	6.875	230,225		(27)				324,000	05/23/2025
100221232	CF	POOLER	GA		07/21/2025	6.490	218,408		1				300,000	06/05/2025
100221233	CF	LIBERTY	MO		07/21/2025	7.125	266,075		(45)				350,000	05/28/2025
100221234	CF	GREENWOOD	IN		07/21/2025	6.750	260,043		(25)				357,000	05/23/2025
100221235	CF	LIBERTY	MO		07/21/2025	7.125	273,668		(45)				368,000	05/28/2025
100221236	CF	FORT COLLINS	CO		07/21/2025	6.990	440,062		(78)				588,000	05/27/2025
100221237	CF	ST SIMONS ISLAND	GA		07/21/2025	7.125	272,974		(75)				425,000	05/23/2025
100221238	CF	PHOENIXVILLE	PA		07/21/2025	6.490	338,162		(15)				500,000	06/06/2025
100221239	CF	MECHANICSVILLE	VA		07/21/2025	7.375	226,360		(28)				310,500	05/21/2025
100221240	CF	ANNA	TX		07/21/2025	7.000	270,055		(57)				418,000	06/06/2025
100221241	CF	STOCKTON	CA		07/21/2025	6.375	217,404		4				375,000	05/28/2025
100221242	CF	ELK GROVE	CA		07/21/2025	6.750	414,983		(59)				587,000	06/02/2025
100221243	CF	MIAMISBURG	OH		07/21/2025	6.875	262,364		(21)				353,000	05/22/2025
100221244	CF	ATLANTA	GA		07/21/2025	7.125	237,121		(63)				364,000	06/06/2025
100221245	CF	CORONA	CA		07/21/2025	6.990	558,451		(93)				735,000	05/30/2025
100221246	CF	JACKSON	NJ		07/21/2025	6.750	341,584		(28)				530,000	06/09/2025
100221247	CF	REXBURG	ID		07/21/2025	7.500	428,168		(142)				660,000	06/03/2025
100221248	CF	CHAMBLEE	GA		07/21/2025	6.875	204,420		(26)				270,000	06/06/2025
100221249	CF	AURORA	IL		07/21/2025	6.875	256,693		(32)				340,000	06/06/2025
100221250	CF	FRESNO	CA		07/21/2025	6.375	323,521		2				467,000	06/04/2025
100221251	CF	COLORADO SPRINGS	CO		07/21/2025	7.125	347,170		(73)				500,000	06/05/2025
100221252	CF	ARGYLE	TX		07/21/2025	6.875	321,381		(37)				425,000	06/06/2025
100221253	CF	MCMINNVILLE	OR		07/21/2025	6.375	457,937		48				630,000	06/05/2025
100221254	CF	FAYETTEVILLE	AR		07/21/2025	6.990	242,018		(54)				370,000	06/02/2025
100221255		POOLER	GA		07/21/2025	6.990	300,038		(69)				431,000	05/27/2025
100221256	CF	CHAMPAIGN	IL		07/21/2025	6.875	206,170		(7)				275,000	06/05/2025
100221257	CF	MANALAPAN	NJ		07/21/2025	6.990	292,771		(48)				385,000	06/06/2025
100221258	CF	BUCKEYE	AZ		07/21/2025	7.625	313,207		(55)				392,000	05/07/2025
100221259	CF	BIRMINGHAM	MI		07/21/2025	6.875	321,355		(37)				430,000	06/06/2025
100221260		HOUSTON	TX		07/21/2025	6.875	212,066		(29)				280,000	05/28/2025
100221261	CF	DENTON	TX		07/21/2025	7.125	300,378		(49)				395,000	06/06/2025
100221262	CF	LA PLATA	MD		07/21/2025	6.375	250,142		14				353,000	06/06/2025
100221263		SEATTLE	WA		07/21/2025	6.990	665,871		(122)				875,000	05/01/2025
100221264	CF	HUMBLE	TX		07/21/2025	6.750	205,856		(22)				295,000	06/03/2025
100221265	CF	FRESNO	CA		07/21/2025	6.490	332,744		11				469,000	06/01/2025
100221266		CONWAY	NH		07/21/2025	7.625	550,565		(7)				690,000	04/30/2025
100221267		BUCKLEY	MI		07/21/2025	6.750	620,845		(62)				822,500	05/14/2025
100221268		SPRING	TX		07/21/2025	6.875	232,312		8				318,000	05/13/2025
100221269	CF	CHICAGO	IL		07/22/2025	8.125	500,632		(140)				620,000	05/15/2025
100221270	CF	STAR	ID		07/22/2025	7.875	552,488		(195)				644,000	06/05/2025
100221271	CF	PALM SPRINGS	CA		07/22/2025	7.375	280,102		(108)				337,500	05/27/2025
100221272		SEVIERVILLE	TN		07/22/2025	7.625	1,121,929		(228)				1,375,000	04/25/2025
100221273	CF	HEMET	CA		07/22/2025	7.375	462,982		(144)				565,000	05/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221274	CF	MORENO VALLEY	CA		07/22/2025	7.990	461,279		(205)				567,500	06/18/2025
100221275	CF	EL CAJON	CA		07/22/2025	7.125	1,810,664		(434)				2,220,000	06/16/2025
100221276	CF	DEBARY	FL		07/22/2025	7.500	467,406		(146)				571,000	06/05/2025
100221277	CF	GUN BARREL CITY	TX		07/22/2025	9.625	93,638		(31)				114,000	05/27/2025
100221278	CF	GAINESVILLE	VA		07/22/2025	7.250	569,140		(86)				729,000	06/23/2025
100221279	CF	EMERALD HILLS	CA		07/22/2025	6.990	1,271,241		(146)				2,100,000	05/01/2025
100221280	CF	JACKSONVILLE	FL		07/22/2025	6.990	440,418		(52)				554,000	06/11/2025
100221282		CYPRESS	TX		07/22/2025	8.500	405,382		(149)				485,000	05/27/2025
100221284	CF	SANTA ROSA BEACH	FL		07/22/2025	6.875	1,741,914		(121)				5,200,000	06/10/2025
100221285	CF	DAYTON	OH		07/22/2025	7.375	189,226		(54)				231,000	05/27/2025
100221286	CF	PHILADELPHIA	PA		07/22/2025	7.625	221,195		(87)				265,000	05/23/2025
100221287	CF	LOS BANOS	CA		07/22/2025	7.375	524,540		(168)				635,000	06/03/2025
100221288		DELRAY BEACH	FL		07/22/2025	8.250	697,637		(199)				900,000	05/29/2025
100221289		CHARLOTTE	NC		07/22/2025	7.990	144,113		(25)				212,000	05/28/2025
100221290		SURPRISE	AZ		07/22/2025	7.375	375,185		(149)				593,000	05/05/2025
100221291		WATERLOO	SC		07/22/2025	7.625	438,491		(71)				578,000	04/24/2025
100221292	CF	RACINE	WI		07/22/2025	7.875	145,018		(59)				185,000	05/30/2025
100221293	CF	DALLAS	TX		07/22/2025	7.125	1,526,249		(289)				2,270,000	05/05/2025
100221294		SANFORD	NC		07/22/2025	6.875	332,914		30				450,000	05/28/2025
100221295	CF	MIAMI	FL		07/22/2025	7.250	450,553		(117)				585,000	06/04/2025
100221296		ANNA	TX		07/22/2025	7.125	270,985		(58)				354,000	05/27/2025
100221298	CF	EDMONDS	WA		07/22/2025	7.500	1,204,347		(324)				1,821,000	05/30/2025
100221299	CF	WINNETKA	CA		07/22/2025	8.250	729,150		(244)				850,000	05/06/2025
100221300	CF	POTTSTOWN	PA		07/22/2025	7.500	188,500		(47)				255,000	05/30/2025
100221301	CF	MASCOTTE	FL		07/22/2025	8.125	351,793		(138)				423,000	05/29/2025
100221302		GOLDSBORO	NC		07/22/2025	7.990	150,085		(55)				182,000	05/22/2025
100221304		FAYETTEVILLE	GA		07/22/2025	7.500	623,283		(225)				2,279,000	05/21/2025
100221305		BURBANK	CA		07/22/2025	7.250	697,342		(189)				1,045,000	05/23/2025
100221306		LOMBARD	IL		07/22/2025	7.625	321,558		(133)				411,000	05/29/2025
100221307	CF	BRENTWOOD	NY		07/22/2025	7.375	378,528		(66)				700,000	06/02/2025
100221308	CF	PARRISH	FL		07/22/2025	6.875	297,642		(26)				397,000	05/20/2025
100221309	CF	NEODESHA	KS		07/22/2025	7.990	170,316		(62)				218,000	05/05/2025
100221310		LAS VEGAS	NV		07/22/2025	7.990	734,478		(203)				838,000	05/23/2025
100221311		AVE MARIA	FL		07/22/2025	7.250	421,996		(141)				520,000	05/27/2025
100221312		PHOENIX	AZ		07/22/2025	7.750	286,473		(62)				395,000	05/21/2025
100221313		HUNTSVILLE	AL		07/22/2025	7.375	162,304		(26)				200,000	04/29/2025
100221314	CF	VIOLET	LA		07/22/2025	7.625	306,824		(58)				430,000	05/15/2025
100221315	CF	CLEVELAND	UT		07/22/2025	7.750	329,433		(135)				609,000	05/27/2025
100221316	CF	WASHINGTON	DC		07/22/2025	8.990	125,606		(45)				244,000	05/20/2025
100221317		WILLIAMS	AZ		07/22/2025	7.375	981,887		(224)				1,200,000	05/30/2025
100221318		TAMPA	FL		07/22/2025	6.990	376,572		(27)				650,000	05/30/2025
100221319		WICHITA	KS		07/22/2025	7.875	109,399		(43)				135,000	05/23/2025
100221320		CANTON	GA		07/22/2025	7.875	193,495		(78)				535,000	05/08/2025
100221321		LONG BEACH	CA		07/22/2025	7.250	362,737		(125)				715,000	05/31/2025
100221322	CF	RENO	NV		07/22/2025	6.875	322,230		11				550,000	05/02/2025
100221323		HANOVER	PA		07/22/2025	7.625	128,603		(26)				159,000	05/22/2025
100221324	CF	MARTINEZ	GA		07/22/2025	7.500	159,694		(26)				218,000	05/21/2025
100221325	CF	BENSON	NC		07/22/2025	7.500	227,961		(67)				332,000	06/02/2025
100221326		ROSEVILLE	CA		07/22/2025	6.990	315,108		(58)				615,000	05/24/2025
100221327	CF	MARTINSBURG	WV		07/22/2025	7.375	197,688		(34)				270,000	05/29/2025
100221328		MIAMI	FL		07/22/2025	7.875	617,980		(215)				700,000	05/09/2025
100221329		MADILL	OK		07/22/2025	8.250	146,565		(56)				175,000	06/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221330		WASHINGTON	DC		07/22/2025	7.375	803,657		(193)				1,133,000	04/30/2025
100221331	CF	MARTINSBURG	WV		07/22/2025	7.875	208,078		(76)				275,000	05/29/2025
100221332	CF	HOUSTON	TX		07/22/2025	7.990	184,038		(70)				235,000	05/23/2025
100221333	CF	TULSA	OK		07/22/2025	7.375	152,818		4				205,000	05/30/2025
100221334	CF	FLORENCE	KY		07/22/2025	8.125	159,270		(63)				203,000	05/06/2025
100221335	CF	CONVERSE	TX		07/22/2025	7.500	161,574		(39)				210,000	06/11/2025
100221336	CF	LOCKPORT	IL		07/22/2025	7.250	227,794		(32)				300,000	05/30/2025
100221337	CF	PERRIS	CA		07/22/2025	7.250	559,408		(158)				680,000	05/23/2025
100221338	CF	TORRINGTON	CT		07/22/2025	8.500	257,933		(97)				290,000	05/29/2025
100221339		CARROLLTON	TX		07/22/2025	7.500	390,732		(134)				475,000	05/30/2025
100221340		LAVEEN	AZ		07/22/2025	7.875	406,526		(154)				520,000	05/30/2025
100221341	CF	PUNTA GORDA	FL		07/22/2025	7.750	138,038		(46)				190,000	06/13/2025
100221342	CF	TORRANCE	CA		07/22/2025	7.990	723,127		(260)				925,000	06/02/2025
100221343	CF	RENO	NV		07/22/2025	7.375	320,785		(59)				420,000	06/05/2025
100221344	CF	PORTLAND	OR		07/22/2025	7.250	643,200		(168)				840,000	06/11/2025
100221345	CF	SHOW LOW	AZ		07/22/2025	7.625	1,289,447		(482)				1,880,000	06/09/2025
100221346	CF	HOMESTEAD	FL		07/22/2025	7.500	154,987		(48)				227,000	06/04/2025
100221347	CF	INDIANAPOLIS	IN		07/22/2025	7.750	188,134		(48)				244,000	06/06/2025
100221348	CF	PALM HARBOR	FL		07/22/2025	7.750	83,536		(32)				363,000	06/07/2025
100221349	CF	MARYSVILLE	OH		07/22/2025	7.500	225,639		(10)				300,000	06/06/2025
100221350	CF	KISSIMMEE	FL		07/22/2025	7.625	226,606		(55)				340,000	05/23/2025
100221351	CF	SAN DIEGO	CA		07/22/2025	7.990	408,867		(150)				530,000	06/10/2025
100221352	CF	SPOTSYLVANIA	VA		07/22/2025	7.500	334,035		(51)				470,000	06/11/2025
100221353	CF	CHARLOTTE	NC		07/22/2025	7.750	104,484		(42)				245,000	05/22/2025
100221354	CF	SAN JUAN CAPISTRANO	CA		07/22/2025	6.990	1,217,804		(35)				3,000,000	06/02/2025
100221355	CF	TOLEDO	OH		07/22/2025	7.625	463,831		(184)				565,000	06/13/2025
100221356		BLOOMINGTON	MN		07/22/2025	7.625	464,080		(150)				575,000	06/13/2025
100221357		ALPHARETTA	GA		07/22/2025	7.500	466,337		(502)				1,050,000	05/30/2025
100221358	CF	PAYSON	AZ		07/22/2025	7.625	177,299		(47)				330,000	05/29/2025
100221359		ROCKY POINT	NC		07/22/2025	7.500	130,104		(7)				232,000	04/30/2025
100221360	CF	LAWRENCEVILLE	GA		07/22/2025	6.990	175,381		(55)				352,000	06/20/2025
100221361		SUMMERVILLE	SC		07/22/2025	7.875	270,009		(76)				340,000	05/28/2025
100221362	CF	LYNWOOD	CA		07/22/2025	6.990	253,408		(40)				1,014,000	05/28/2025
100221363		DEL RIO	TN		07/22/2025	7.500	285,249		(49)				330,000	05/23/2025
100221364	CF	POULSBO	WA		07/22/2025	7.625	142,690		(59)				440,000	06/26/2025
100221365	CF	NORTH CHARLESTON	SC		07/22/2025	7.625	225,473		(42)				295,000	05/28/2025
100221366		VENICE	FL		07/22/2025	7.625	189,860		(32)				233,000	06/16/2025
100221367		NORWICH	CT		07/22/2025	7.750	137,350		(48)				190,000	06/04/2025
100221368	CF	SULPHUR	LA		07/22/2025	6.625	209,340		34				285,000	06/04/2025
100221369		THE VILLAGES	FL		07/22/2025	7.375	204,622		(8)				343,000	06/03/2025
100221370		RICHMOND	VA		07/22/2025	7.750	169,264		(42)				206,000	06/12/2025
100221371		RICHMOND	TX		07/22/2025	7.750	257,604		(53)				340,000	06/23/2025
100221372	CF	SAN FRANCISCO	CA		07/22/2025	7.250	447,572		(143)				620,000	06/13/2025
100221373	CF	SPARKS	NV		07/22/2025	7.000	462,011		(71)				570,000	05/07/2025
100221375	CF	LOS ANGELES	CA		07/22/2025	7.125	557,281		(84)				1,550,000	05/22/2025
100221376		NORWALK	CT		07/22/2025	6.625	404,101		125				600,000	05/16/2025
100221377	CF	SAINT AUGUSTINE	FL		07/22/2025	6.999	474,426		(137)				668,000	06/23/2025
100221378	CF	SIMI VALLEY	CA		07/22/2025	6.625	636,587		76				820,000	04/17/2025
100221379	CF	COCOA BEACH	FL		07/22/2025	6.750	448,162		(55)				571,000	05/16/2025
100221380	CF	WAUKESHA	WI		07/22/2025	6.750	167,643		19				265,000	04/16/2025
100221381	CF	ORLANDO	FL		07/22/2025	6.875	1,042,266		(176)				1,800,000	06/25/2025
100221382	CF	VAN NUYS	CA		07/22/2025	7.490	1,019,467		(429)				1,300,000	05/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221384	CF	FORT LAUDERDALE	FL		07/22/2025	7.375	355,753		(151)				425,000	06/17/2025
100221385	CF	LOS ANGELES	CA		07/22/2025	7.875	961,621		(385)				1,225,000	06/14/2025
100221386	CF	GLEN HEAD	NY		07/22/2025	7.625	2,944,973		(291)				4,600,000	05/22/2025
100221387	CF	GADSDEN	AL		07/22/2025	7.375	120,387		(33)				183,000	04/17/2025
100221388	CF	GADSDEN	AL		07/22/2025	7.750	133,126		(40)				192,500	04/17/2025
100221389	CF	CORONA	CA		07/22/2025	6.750	500,934		(94)				755,000	06/17/2025
100221390	CF	DENVER	CO		07/22/2025	7.625	373,721		(183)				472,000	06/24/2025
100221391	CF	SPICEWOOD	TX		07/22/2025	6.875	1,068,878		(263)				1,560,000	06/23/2025
100221392	CF	NORTHRIDGE	CA		07/22/2025	7.999	848,243		(157)				1,030,000	06/24/2025
100221393	CF	WINTER PARK	FL		07/22/2025	7.250	2,042,285		(428)				2,700,000	06/26/2025
100221395		LOS ANGELES	CA		07/22/2025	7.750	508,216		(147)				705,000	05/23/2025
100221397		MADISON	TN		07/22/2025	8.250	373,405		(144)				560,000	05/28/2025
100221398		WATERBURY	CT		07/22/2025	7.500	257,791		(58)				313,000	06/02/2025
100221401		MADISON	TN		07/22/2025	7.750	403,542		(109)				560,000	05/28/2025
100221402		OLD HICKORY	TN		07/22/2025	7.375	279,365		(38)				375,000	05/30/2025
100221403		DETROIT	MI		07/22/2025	7.375	179,989		(50)				292,000	05/29/2025
100221404		HAYWARD	CA		07/22/2025	6.625	681,542		67				865,000	05/20/2025
100221405		BIG BEAR CITY	CA		07/22/2025	7.250	215,384		(10)				335,000	05/23/2025
100221407		ATLANTA	GA		07/22/2025	7.125	214,751		(5)				315,000	05/30/2025
100221408		MEMPHIS	TN		07/22/2025	7.500	127,561		(26)				185,000	05/30/2025
100221409		SURFSIDE	FL		07/22/2025	8.125	304,462		448				420,000	05/30/2025
100221411		SURFSIDE	FL		07/22/2025	8.250	248,001		374				419,000	05/29/2025
100221413		PALATINE	IL		07/22/2025	7.375	290,825		(47)				382,000	05/28/2025
100221414		VAN NUYS	CA		07/22/2025	7.625	883,293		(232)				1,060,000	05/30/2025
100221417		GREAT NECK	NY		07/22/2025	6.999	204,082		296				510,000	05/29/2025
100221418		NORTH MIAMI	FL		07/22/2025	7.999	364,261		(129)				500,000	05/28/2025
100221419		FOUNTAIN VALLEY	CA		07/22/2025	6.999	506,114		(73)				1,545,000	05/23/2025
100221421		MINOCQUA	WI		07/22/2025	6.999	176,530		(20)				440,000	05/28/2025
100221425		SAN ANTONIO	TX		07/22/2025	7.250	150,345		(13)				213,000	05/27/2025
100221426		ANGLETON	TX		07/22/2025	7.500	189,381		(22)				251,000	05/29/2025
100221427		GONZALES	LA		07/22/2025	7.625	201,792		(39)				265,000	05/28/2025
100221428		SPANAWAY	WA		07/22/2025	7.125	413,835		(37)				514,000	05/23/2025
100221429		CAPE CORAL	FL		07/22/2025	7.875	191,934		307				249,000	06/02/2025
100221430		SANTA MARIA	CA		07/22/2025	8.500	410,182		(154)				560,000	05/30/2025
100221431		HICKSVILLE	NY		07/22/2025	6.875	480,074		(18)				800,000	05/29/2025
100221432		MISSION VIEJO	CA		07/22/2025	7.625	396,015		(147)				1,455,000	05/27/2025
100221433		SCURRY	TX		07/22/2025	7.500	202,960		(23)				287,000	05/27/2025
100221435		ANTIOCH	TN		07/22/2025	7.750	296,430		(100)				381,000	05/30/2025
100221436		TEHACHAPI	CA		07/22/2025	7.625	245,649		(42)				345,000	05/23/2025
100221437		KATY	TX		07/22/2025	7.625	400,998		(172)				595,000	05/28/2025
100221438		SUMMERVILLE	SC		07/22/2025	7.875	367,909		(103)				450,000	05/30/2025
100221439		CHATTANOOGA	TN		07/22/2025	7.750	324,537		(90)				420,000	05/30/2025
100221440		EL PASO	TX		07/22/2025	7.625	181,647		(51)				235,000	06/02/2025
100221441		HACIENDA HEIGHTS	CA		07/22/2025	7.375	1,082,200		(172)				1,332,000	05/19/2025
100221442		NANTUCKET	MA		07/22/2025	7.125	1,211,112		31				1,597,000	04/03/2025
100221443		NOKOMIS	FL		07/22/2025	7.250	282,909		(55)				565,000	05/30/2025
100221444		SANTA ANA	CA		07/22/2025	7.625	526,772		(133)				930,000	05/30/2025
100221446		NAPLES	FL		07/22/2025	6.999	416,592		(48)				610,000	01/22/2025
100221448		LAKELAND	FL		07/22/2025	7.250	212,124		(69)				432,000	05/27/2025
100221450		SCHAUMBURG	IL		07/22/2025	7.750	212,542		(61)				318,000	06/16/2025
100221451		LANCASTER	CA		07/22/2025	7.750	248,291		(78)				400,000	05/28/2025
100221452		LOS ANGELES	CA		07/22/2025	7.375	577,317		(144)				705,000	05/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221453		MEMPHIS	TN		07/22/2025	6.500	125,749		46				175,000	05/29/2025
100221455		EMPORIA	VA		07/22/2025	8.125	156,020		(61)				199,000	05/27/2025
100221458		PORTLAND	OR		07/22/2025	7.500	275,882		(105)				800,000	05/23/2025
100221461		HIGHTSTOWN	NJ		07/22/2025	7.750	157,915		(35)				220,000	05/29/2025
100221462		SEABROOK ISLAND	SC		07/22/2025	8.625	266,850		(98)				330,000	05/30/2025
100221464		MCKINNEY	TX		07/22/2025	7.999	228,181		(77)				293,000	05/12/2025
100221466		CYPRESS	TX		07/22/2025	7.250	206,949		(29)				328,000	05/30/2025
100221467		DALY CITY	CA		07/22/2025	7.125	768,347		(198)				1,370,000	05/23/2025
100221468		MYRTLE BEACH	SC		07/22/2025	7.125	309,013		(81)				579,000	05/27/2025
100221469		LAKEWOOD	CO		07/22/2025	7.875	549,134		(159)				760,000	05/23/2025
100221470		LONGBOAT KEY	FL		07/22/2025	7.125	820,090		(211)				1,800,000	05/24/2025
100221471		NORTH HIGHLANDS	CA		07/22/2025	7.999	251,032		(200)				400,000	05/27/2025
100221474		TARPON SPRINGS	FL		07/22/2025	7.375	237,956		(75)				298,000	05/30/2025
100221475		EL DORADO HILLS	CA		07/22/2025	7.125	524,169		756				660,000	05/23/2025
100221476		RICHMOND	VA		07/22/2025	7.999	203,850		(83)				240,000	05/28/2025
100221479		DAVIE	FL		07/22/2025	8.625	164,755		(61)				225,000	05/27/2025
100221480		ANTELOPE	CA		07/22/2025	7.750	416,938		618				582,000	05/22/2025
100221482		MOUNTAIN HOUSE	CA		07/22/2025	7.625	679,372		(202)				845,000	05/29/2025
100221483		HOLLYWOOD	FL		07/22/2025	7.875	193,213		(70)				265,000	05/30/2025
100221484		MURRELLS INLET	SC		07/22/2025	7.250	334,407		(98)				435,000	05/29/2025
100221485		CHARLESTON	SC		07/22/2025	7.250	361,325		(114)				1,350,000	05/27/2025
100221487		COCONUT CREEK	FL		07/22/2025	7.250	494,744		(130)				670,000	05/30/2025
100221489		HACIENDA HEIGHTS	CA		07/22/2025	7.875	925,503		(244)				1,300,000	05/27/2025
100221490		LOS ANGELES	CA		07/22/2025	8.500	629,138		(236)				925,000	05/23/2025
100221491		MODESTO	CA		07/22/2025	7.250	297,167		(32)				415,000	05/29/2025
100221492		PORTER	TX		07/22/2025	6.999	150,679		(12)				246,000	05/29/2025
100221493		LEWISVILLE	TX		07/22/2025	7.375	273,179		(83)				428,000	05/30/2025
100221494		GRANDVIEW	MO		07/22/2025	7.875	157,175		(41)				197,000	05/30/2025
100221495		MIAMI GARDENS	FL		07/22/2025	6.750	469,871		3				620,000	05/30/2025
100221497		HOUSTON	TX		07/22/2025	7.625	170,100		(23)				240,000	05/30/2025
100221498		FROSTPROOF	FL		07/22/2025	7.500	171,060		(34)				224,000	05/29/2025
100221499		KATY	TX		07/22/2025	7.500	260,945		(60)				375,000	05/30/2025
100221501		BLACK JACK	MO		07/22/2025	7.375	189,892		(22)				260,000	05/30/2025
100221502		CAPE CORAL	FL		07/22/2025	7.625	263,307		(107)				320,000	05/27/2025
100221503		ATLANTA	GA		07/22/2025	7.625	168,130		(42)				220,000	05/29/2025
100221504		LITITZ	PA		07/22/2025	6.999	232,820		2				360,000	05/30/2025
100221505		PRINCETON	TX		07/22/2025	7.375	203,584		322				250,000	05/29/2025
100221506		REDLANDS	CA		07/22/2025	7.375	481,902		(65)				635,000	05/07/2025
100221507		PALM SPRINGS	CA		07/22/2025	7.500	776,029		(265)				937,500	04/08/2025
100221509		MARGATE	FL		07/22/2025	7.625	383,777		(87)				500,000	05/27/2025
100221510		LAVON	TX		07/22/2025	7.250	364,152		(90)				480,000	03/28/2025
100221511		OXFORD	NJ		07/22/2025	6.875	355,334		(234)				830,000	05/01/2025
100221512		RALEIGH	NC		07/22/2025	7.500	501,126		(221)				805,000	05/20/2025
100221513		TEMPE	AZ		07/22/2025	6.875	359,152		(101)				650,000	05/13/2025
100221514		FRIPP ISLAND	SC		07/22/2025	6.000	409,066		(60)				700,000	03/31/2025
100221515		SPOONER	WI		07/22/2025	6.750	266,033		(80)				529,000	04/18/2025
100221516		DAHLONEGA	GA		07/22/2025	7.250	341,000		(111)				445,000	06/23/2025
100221517		CICERO	IL		07/22/2025	7.250	461,405		(133)				600,000	04/07/2025
100221518		PORT ST. LUCIE	FL		07/22/2025	7.250	292,002		(83)				384,000	05/07/2025
100221519		DEWEY BEACH	DE		07/22/2025	7.500	454,756		(147)				650,000	05/31/2025
100221520		WEST ORANGE	NJ		07/22/2025	7.000	432,657		(107)				590,000	04/25/2025
100221521		HOLLY RIDGE	NC		07/22/2025	6.875	479,599		(97)				650,000	04/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221522		BIG BEAR LAKE	CA		07/22/2025	6.875	362,298		(77)				475,000	03/31/2025
100221523		FORNEY	TX		07/22/2025	6.875	335,026		(66)				445,000	03/28/2025
100221524		RANCHO MIRAGE	CA		07/22/2025	6.875	438,786		(116)				650,000	03/20/2025
100221525		KAILUA KONA	HI		07/22/2025	6.875	651,992		(154)				965,000	04/04/2025
100221526		FAIRFAX	VA		07/22/2025	5.375	623,528		95				866,000	04/23/2025
100221527		NEPTUNE BEACH	FL		07/22/2025	6.500	994,593		(103)				1,400,000	04/29/2025
100221528		CHICAGO	IL		07/22/2025	7.125	599,493		(171)				800,000	04/24/2025
100221530		HAYESVILLE	NC		07/22/2025	6.875	179,648		(76)				427,500	04/16/2025
100221531		BRONSTON	KY		07/22/2025	6.625	294,755		(147)				395,000	04/30/2025
100221532		SAN JOSE	CA		07/22/2025	6.875	461,366		(130)				1,225,000	04/15/2025
100221533		CHICAGO	IL		07/22/2025	7.375	443,218		(210)				680,000	06/11/2025
100221535		MODESTO	CA		07/22/2025	6.750	282,533		(215)				480,000	04/29/2025
100221536		WINDERMERE	FL		07/22/2025	6.500	290,085		(28)				465,000	04/28/2025
100221537		PITTSBURGH	PA		07/22/2025	6.750	380,691		(94)				680,000	06/06/2025
100221538		BURTON	OH		07/22/2025	7.875	288,097		(80)				350,000	04/28/2025
100221539		LOS ANGELES	CA		07/22/2025	6.875	808,515		(182)				1,430,000	04/25/2025
100221540		PAWTUCKET	RI		07/22/2025	7.500	449,942		(127)				585,000	05/15/2025
100221541		SAN JOSE	CA		07/22/2025	6.875	328,207		(81)				1,250,000	05/21/2025
100221542		OSCODA	MI		07/22/2025	7.750	340,903		(87)				420,000	05/23/2025
100221543		WARSAW	IN		07/22/2025	7.750	379,019		(81)				445,000	05/01/2025
100221544		KIRKLAND	WA		07/22/2025	6.750	440,859		(185)				1,700,000	04/28/2025
100221546		PALM BAY	FL		07/22/2025	5.750	298,392		(30)				405,000	04/23/2025
100221547		TRACY	CA		07/22/2025	7.500	183,340		(533)				790,000	05/15/2025
100221548		HUNTSVILLE	OH		07/22/2025	7.875	355,173		(100)				455,000	05/23/2025
100221549		ASHVILLE	NY		07/22/2025	7.750	663,765		(227)				825,000	05/29/2025
100221550		NEW BUFFALO	MI		07/22/2025	6.750	367,138		(83)				695,000	05/15/2025
100221551		BLUE RIDGE	GA		07/22/2025	7.375	396,735		(143)				514,000	05/22/2025
100221552		PLAINWELL	MI		07/22/2025	7.500	448,369		(103)				560,000	05/23/2025
100221553		WALDORF	MD		07/22/2025	7.000	283,784		(76)				546,000	05/20/2025
100221554		WESLEY CHAPEL	FL		07/22/2025	7.375	455,835		(178)				600,000	06/16/2025
100221555		PARKER	CO		07/22/2025	7.250	355,791		(156)				541,000	06/23/2025
100221556		HARPERS FERRY	WV		07/22/2025	7.750	314,610		(44)				345,000	05/20/2025
100221557		WEST PARK	NY		07/22/2025	6.875	318,454		(93)				930,000	05/13/2025
100221558		ALEXANDER CITY	AL		07/22/2025	6.625	262,164		(228)				420,000	06/13/2025
100221559		ORLANDO	FL		07/22/2025	7.875	793,792		(232)				993,000	06/18/2025
100221560		COLUMBUS	OH		07/22/2025	7.125	422,891		(114)				590,000	06/03/2025
100221561		CONNEAUT LAKE	PA		07/22/2025	7.125	348,460		(115)				490,000	06/18/2025
100221562		FENTON	MI		07/22/2025	7.750	575,288		(152)				715,000	05/30/2025
100221563		CINCINNATI	OH		07/22/2025	8.000	468,519		747				585,000	05/12/2025
100221564		DUBLIN	OH		07/22/2025	7.250	294,522		(81)				387,000	06/13/2025
100221565		FLEMING ISLAND	FL		07/22/2025	7.125	343,266		(112)				510,000	06/16/2025
100221566		ELYRIA	OH		07/22/2025	6.875	62,061		(33)				135,000	06/20/2025
100221567		HOUSTON	TX		07/22/2025	6.875	826,892		(219)				1,400,000	06/09/2025
100221568		WAYNE	NJ		07/22/2025	6.875	335,611		423				560,000	06/17/2025
100221569	CF	SAN DIEGO	CA		07/22/2025	7.500	2,552,707		(531)				3,350,000	05/16/2025
100221570	CF	HAUULA	HI		07/22/2025	8.250	258,763		(101)				330,000	04/04/2025
100221571	CF	RANCHO CUCAMONGA	CA		07/22/2025	7.625	1,074,456		(377)				1,330,000	06/09/2025
100221572	CF	WICKENBURG	AZ		07/22/2025	7.250	314,484		(66)				655,000	06/27/2025
100221573	CF	REDONDO BEACH	CA		07/22/2025	7.125	1,428,874		(358)				2,450,000	06/16/2025
100221574		AUSTIN	TX		07/22/2025	7.500	397,389		(141)				480,000	06/02/2025
100221575	CF	LEESBURG	VA		07/22/2025	7.500	1,449,987		2,074				1,750,000	06/13/2025
100221576	CF	LA MESA	CA		07/22/2025	7.500	368,974		(87)				400,000	06/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221577	CF	NATIONAL CITY	CA		07/22/2025	7.250	739,783		(35)				975,000	06/03/2025
100221578		BELMONT	MI		07/22/2025	7.875	519,288		(76)				635,000	05/28/2025
100221579	CF	CYPRESS	TX		07/22/2025	7.375	336,467		(113)				420,000	06/16/2025
100221580	CF	SAUSALITO	CA		07/22/2025	6.750	541,814		(32)				688,000	06/13/2025
100221582	CF	STOCKTON	CA		07/22/2025	7.500	596,359		(99)				690,000	06/11/2025
100221583	CF	AUSTIN	TX		07/22/2025	7.625	838,730		(194)				1,035,000	06/12/2025
100221584	CF	ALAMO	CA		07/22/2025	6.875	2,011,551		(717)				3,100,000	06/03/2025
100221585	CF	LOS ANGELES	CA		07/22/2025	7.375	1,396,150		(276)				1,610,000	06/20/2025
100221586	CF	NAPLES	FL		07/22/2025	7.000	1,405,238		(268)				1,760,000	06/04/2025
100221587		SUPERIOR	CO		07/22/2025	7.250	931,651		(157)				1,080,000	05/30/2025
100221589	CF	KATY	TX		07/22/2025	7.625	311,781		(96)				379,000	06/05/2025
100221590	CF	BLAINE	MN		07/22/2025	7.000	308,240		(91)				640,000	06/05/2025
100221591	CF	PASADENA	CA		07/22/2025	7.625	1,188,618		(360)				1,650,000	06/10/2025
100221592	CF	ORLANDO	FL		07/22/2025	7.125	487,233		(90)				630,000	05/12/2025
100221593	CF	SAN JACINTO	CA		07/22/2025	6.875	415,825		8				517,000	06/05/2025
100221595	CF	REDWOOD CITY	CA		07/22/2025	6.250	943,176		(163)				1,630,000	06/16/2025
100221596		CASCO	ME		07/22/2025	7.250	318,601		(48)				470,000	05/30/2025
100221597	CF	DALLAS	TX		07/22/2025	6.875	2,357,960		(399)				3,000,000	06/02/2025
100221598		GEORGETOWN	TX		07/22/2025	7.750	651,512		(149)				800,000	05/28/2025
100221599	CF	THOUSAND OAKS	CA		07/22/2025	6.875	1,024,248		(255)				1,300,000	06/10/2025
100221600	CF	ORLANDO	FL		07/22/2025	7.000	843,126		(50)				1,050,000	06/13/2025
100221601	CF	COSTA MESA	CA		07/22/2025	7.875	858,366		(312)				1,175,000	06/03/2025
100221602	CF	VENTURA	CA		07/22/2025	7.250	736,994		(103)				1,216,000	05/15/2025
100221603		TAMPA	FL		07/22/2025	8.750	1,196,564		(300)				1,550,000	05/23/2025
100221604	CF	SAN ANTONIO	TX		07/22/2025	6.875	208,576		(13)				263,000	05/09/2025
100221605	CF	ROWLAND HEIGHTS	CA		07/22/2025	6.625	1,030,238		(125)				1,363,000	05/29/2025
100221606	CF	BRANSON	MO		07/22/2025	6.875	373,443		(90)				460,000	05/30/2025
100221607	CF	MARTINSBURG	WV		07/22/2025	7.875	190,483		(12)				256,000	06/05/2025
100221608		LONG POND	PA		07/22/2025	6.875	1,046,867		(121)				1,300,000	05/16/2025
100221609	CF	THOUSAND OAKS	CA		07/22/2025	6.875	420,073		(113)				1,200,000	05/07/2025
100221610	CF	BELLAIRE	TX		07/22/2025	6.875	269,529		(31)				345,000	06/06/2025
100221611		VASHON	WA		07/22/2025	6.875	1,352,592		(368)				1,650,000	04/28/2025
100221612	CF	VENICE	FL		07/22/2025	6.250	157,128		(7)				342,500	06/23/2025
100221613	CF	WYLIE	TX		07/22/2025	7.375	340,006		(83)				420,000	06/18/2025
100221615	CF	PHOENIX	AZ		07/22/2025	7.000	201,485		(19)				265,000	06/23/2025
100221616	CF	GRESHAM	OR		07/22/2025	8.375	572,191		(165)				650,000	06/20/2025
100221617	CF	PORT ORANGE	FL		07/22/2025	7.625	1,153,034		1,640				2,150,000	06/13/2025
100221618	CF	EDGEWATER	MD		07/22/2025	7.500	514,238		(132)				770,000	06/09/2025
100221619	CF	MARLBORO	NJ		07/22/2025	7.625	750,458		(110)				985,000	06/24/2025
100221620	CF	SEBASTIAN	FL		07/22/2025	7.000	313,339		(50)				386,000	06/20/2025
100221621	CF	APEX	NC		07/22/2025	6.750	976,001		(83)				1,145,000	06/12/2025
100221622	CF	MEMPHIS	TN		07/22/2025	6.875	104,438		169				170,000	06/09/2025
100221623		CONYERS	GA		07/23/2025	7.875	678,723		(123)				845,000	03/21/2025
100221624		NAVARRE	FL		07/23/2025	7.375	535,373		(111)				703,000	04/03/2025
100221625		LONG BEACH	CA		07/23/2025	7.750	834,143		(264)				1,090,000	04/03/2025
100221626		PALM COAST	FL		07/23/2025	7.750	313,855		(239)				575,000	04/02/2025
100221627		PRINCETON	TX		07/23/2025	8.000	330,192		(99)				437,000	03/21/2025
100221628		LAKE HAVASU CITY	AZ		07/23/2025	7.875	449,751		(90)				600,000	04/04/2025
100221629		PHILADELPHIA	PA		07/23/2025	7.499	492,704		(125)				640,000	03/14/2025
100221631		LANCASTER	CA		07/23/2025	7.750	321,962		(99)				415,000	03/19/2025
100221632		PRINCETON JUNCTION	NJ		07/23/2025	7.375	544,780		(73)				723,000	03/26/2025
100221633		GRAY	ME		07/23/2025	7.875	652,830		(157)				796,000	03/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221634		PALM HARBOR	FL		07/23/2025	7.750	284,525		(73)				370,000	03/14/2025
100221635		HEPHZIBAH	GA		07/23/2025	8.075	301,980		(85)				325,000	03/28/2025
100221636		CHINO	CA		07/23/2025	6.625	635,721		110				870,000	03/17/2025
100221637		TRENTON	GA		07/23/2025	7.874	353,452		(108)				435,000	03/28/2025
100221638		OCEAN CITY	MD		07/23/2025	7.500	357,675		(77)				445,000	03/14/2025
100221639		WEST PALM BEACH	FL		07/23/2025	7.799	366,784		(86)				455,000	03/18/2025
100221640		FRESNO	CA		07/23/2025	6.625	366,559		66				532,000	03/06/2025
100221641		BLACKSBURG	VA		07/23/2025	6.994	394,803		(28)				540,000	03/31/2025
100221642		GLENDALE	AZ		07/23/2025	6.999	301,383		(31)				430,000	04/01/2025
100221643		WESTFIELD	IN		07/23/2025	7.340	316,922		(67)				414,000	03/27/2025
100221644		LAKELAND	FL		07/23/2025	7.749	437,929		(98)				480,000	04/02/2025
100221645		LINCOLN	NH		07/23/2025	7.875	318,035		(71)				397,000	04/03/2025
100221646		MIAMI	FL		07/23/2025	7.875	370,917		(101)				500,000	03/17/2025
100221647		SEA ISLE CITY	NJ		07/23/2025	6.360	508,021		264				850,000	03/18/2025
100221649		KISSIMMEE	FL		07/23/2025	7.625	423,054		(93)				551,000	04/04/2025
100221650		LONE TREE	CO		07/23/2025	6.841	437,600		(11)				599,000	03/21/2025
100221652		LAS VEGAS	NV		07/23/2025	8.040	309,050		(69)				335,000	03/26/2025
100221653		NAPLES	FL		07/23/2025	6.500	438,406		108				610,000	03/29/2025
100221654		NORTH BRUNSWICK	NJ		07/23/2025	8.125	392,339		(87)				510,000	04/07/2025
100221655		HOMESTEAD	FL		07/23/2025	7.875	297,950		(82)				380,000	03/31/2025
100221656		PIGEON FORGE	TN		07/23/2025	8.125	432,999		(116)				549,000	04/01/2025
100221657		REYNOLDSBURG	OH		07/23/2025	7.786	258,735		1,701				450,000	03/31/2025
100221658		FERNLEY	NV		07/23/2025	8.125	359,871		(96)				465,000	04/04/2025
100221659		CARLSBAD	CA		07/23/2025	7.998	800,517		(221)				975,000	04/01/2025
100221660		SHERRILLS FORD	NC		07/23/2025	7.785	299,738		(88)				395,000	03/25/2025
100221661		WOODSTOCK	GA		07/23/2025	7.125	288,007		(40)				357,000	03/28/2025
100221662		WHEAT RIDGE	CO		07/23/2025	7.750	562,281		(124)				650,000	04/07/2025
100221663		SANDY	OR		07/23/2025	7.500	359,516		(91)				470,000	03/25/2025
100221664		INDIAN ROCKS BEACH	FL		07/23/2025	6.875	485,005		(31)				645,000	04/04/2025
100221665		SAN DIEGO	CA		07/23/2025	7.375	583,893		(136)				760,000	03/26/2025
100221667		LILBURN	GA		07/23/2025	7.500	325,490		(85)				425,000	03/25/2025
100221668		WAXAHACHIE	TX		07/23/2025	7.875	383,798		(117)				495,000	03/28/2025
100221669		TRUCKEE	CA		07/23/2025	6.874	494,195		(17)				670,000	03/21/2025
100221670		EAGLE MOUNTAIN	UT		07/23/2025	6.999	414,640		(40)				580,000	04/02/2025
100221671		DEER PARK	WA		07/23/2025	7.499	492,623		(129)				640,000	03/31/2025
100221672		LOMA	CO		07/23/2025	6.999	507,812		(44)				674,000	04/02/2025
100221674		SUNRISE	FL		07/23/2025	8.000	448,560		(84)				500,000	04/01/2025
100221675		GLENDALE	AZ		07/23/2025	6.999	736,864		(83)				975,000	03/06/2025
100221676		SAN FRANCISCO	CA		07/23/2025	7.875	655,899		(149)				1,100,000	03/18/2025
100221677		GROVELAND	CA		07/23/2025	7.875	404,163		(79)				495,000	03/07/2025
100221678		GILCHRIST	TX		07/23/2025	8.124	299,280		(89)				328,000	03/07/2025
100221679		DORCHESTER CENTER	MA		07/23/2025	7.440	909,764		(255)				1,215,000	04/01/2025
100221680		MOHAVE VALLEY	AZ		07/23/2025	7.875	322,178		(93)				395,000	03/08/2025
100221681		NORTH CHARLESTON	SC		07/23/2025	6.997	326,118		(31)				360,000	04/07/2025
100221682		DAVENPORT	FL		07/23/2025	7.490	462,929		(116)				565,000	03/04/2025
100221683		MARTINEZ	CA		07/23/2025	7.499	592,893		(149)				725,000	03/14/2025
100221684		FALL RIVER	MA		07/23/2025	7.490	557,411		(142)				725,000	03/28/2025
100221686		PORT CHARLOTTE	FL		07/23/2025	7.875	325,030		(91)				356,000	03/18/2025
100221687		MILTON	FL		07/23/2025	7.999	344,006		(99)				370,000	03/21/2025
100221688		WOODLAND	CA		07/23/2025	6.999	286,077		(21)				390,000	03/28/2025
100221689		BOYNTON BEACH	FL		07/23/2025	6.999	330,068		(15)				464,000	03/24/2025
100221690		WEST RICHLAND	WA		07/23/2025	7.375	545,451		(66)				604,000	03/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221691		RICHMOND	CA		07/25/2025	8.125	591,947		(109)				725,000	05/22/2025
100221692		MCKINNEY	TX		07/25/2025	7.240	230,507		(55)				310,000	05/06/2025
100221693		CHICAGO	IL		07/25/2025	6.990	260,709		(20)				370,000	06/06/2025
100221694		YONKERS	NY		07/25/2025	7.250	897,017		(225)				1,250,000	05/13/2025
100221695		HOUSTON	TX		07/25/2025	7.250	165,830		(38)				280,000	05/30/2025
100221697		SANTA CRUZ	CA		07/25/2025	9.250	627,317		(197)				1,380,000	06/12/2025
100221698	CF	RIVERSIDE	CA		07/25/2025	6.999	473,683		(38)				710,000	07/09/2025
100221699	CF	PICO RIVERA	CA		07/25/2025	7.499	418,251		(171)				655,000	06/24/2025
100221700	CF	SALEM	OR		07/25/2025	6.999	311,858		21				475,000	07/03/2025
100221701	CF	CHARLOTTE	NC		07/25/2025	9.250	333,885		(121)				354,000	07/14/2025
100221702	CF	VAN NUYS	CA		07/25/2025	7.750	1,183,390		(348)				1,400,000	06/06/2025
100221703		LOS ANGELES	CA		07/25/2025	8.375	1,062,561		(185)				1,350,000	07/02/2025
100221704	CF	AVILA BEACH	CA		07/25/2025	7.375	1,261,214		(177)				1,465,000	07/03/2025
100221705		LITHONIA	GA		07/25/2025	8.125	132,095		(35)				185,000	06/30/2025
100221706		POTEET	TX		07/25/2025	7.999	313,529		(119)				605,000	05/30/2025
100221707	CF	FRESNO	CA		07/25/2025	7.750	578,638		(251)				850,000	07/02/2025
100221708	CF	RANCHO CUCAMONGA	CA		07/25/2025	7.125	801,310		(215)				975,000	06/06/2025
100221709		MANHATTAN BEACH	CA		07/25/2025	8.625	152,723		(47)				2,355,000	07/03/2025
100221710	CF	LOS ANGELES	CA		07/25/2025	7.875	836,300		(310)				1,385,000	06/10/2025
100221711	CF	BROADVIEW	IL		07/25/2025	6.999	221,293		18				304,000	07/11/2025
100221712	CF	SALEM	OR		07/25/2025	6.999	311,685		15				515,000	07/03/2025
100221713	CF	ATLANTA	GA		07/25/2025	7.375	393,525		(89)				550,000	07/08/2025
100221714		TALLAHASSEE	FL		07/25/2025	6.999	191,066		4				250,000	07/08/2025
100221715	CF	FRESNO	CA		07/25/2025	6.999	336,172		25				403,000	07/03/2025
100221716	CF	CENTER BARNSTEAD	NH		07/25/2025	6.499	325,925		31				536,000	07/02/2025
100221717	CF	EL PASO	TX		07/25/2025	6.999	123,829		(6)				190,000	07/07/2025
100221718	CF	KANSAS CITY	KS		07/25/2025	7.375	149,159		(30)				195,000	07/03/2025
100221719	CF	SALEM	OR		07/25/2025	6.999	311,355		26				460,000	07/02/2025
100221720	CF	LOS ANGELES	CA		07/25/2025	7.999	513,506		(192)				655,000	06/27/2025
100221721	CF	MINERAL WELLS	TX		07/25/2025	6.999	410,831		(116)				600,700	07/10/2025
100221722	CF	SALEM	OR		07/25/2025	6.999	311,646		24				460,000	07/02/2025
100221723	CF	RIALTO	CA		07/25/2025	7.125	962,865		(272)				1,250,000	07/03/2025
100221724	CF	HOUSTON	TX		07/25/2025	6.999	155,144		18				210,000	07/07/2025
100221725		GREEN VALLEY LAKE	CA		07/25/2025	7.625	139,403		(38)				260,000	06/26/2025
100221726		ANAHEIM	CA		07/25/2025	7.999	617,984		(260)				950,000	07/01/2025
100221727		BATON ROUGE	LA		07/25/2025	7.375	210,650		(15)				265,000	06/25/2025
100221728	CF	MIAMI	FL		07/25/2025	6.625	1,195,435		(86)				2,350,000	06/11/2025
100221729	CF	HURON	CA		07/25/2025	7.250	200,111		(71)				276,000	07/09/2025
100221730		FORT WORTH	TX		07/25/2025	6.999	183,327		16				265,000	07/03/2025
100221731		BAKERSFIELD	CA		07/25/2025	7.499	187,301		(35)				230,000	07/02/2025
100221732		NORCO	CA		07/25/2025	7.625	985,996		(239)				1,250,000	06/20/2025
100221733	CF	FRESNO	CA		07/25/2025	6.625	328,427		3				860,000	07/03/2025
100221734		FORT PIERCE	FL		07/25/2025	6.999	151,850		6				185,000	06/20/2025
100221735	CF	MURRIETA	CA		07/25/2025	6.750	641,295		(110)				790,000	07/03/2025
100221736	CF	LAKE FOREST	CA		07/25/2025	6.999	1,434,779		(182)				2,475,000	07/03/2025
100221737		DEER PARK	TX		07/25/2025	7.499	142,920		(20)				217,000	07/14/2025
100221738		WOODLAND	CA		07/25/2025	7.499	481,663		(59)				620,000	07/02/2025
100221739	CF	TEMECULA	CA		07/25/2025	7.375	2,544,214		(940)				3,070,000	07/07/2025
100221740		ORLANDO	FL		07/25/2025	7.750	260,634		(38)				325,000	07/03/2025
100221741	CF	LAKE WORTH BEACH	FL		07/25/2025	6.750	366,697		34				495,000	07/08/2025
100221742	CF	PLACENTIA	CA		07/25/2025	6.625	721,828		(4)				965,000	07/01/2025
100221743	CF	HENRICO	VA		07/25/2025	6.999	429,128		(104)				525,000	07/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221744	CF	LAWNDALE	CA		07/25/2025	6.999	532,394		(139)				650,000	07/01/2025
100221745	CF	LAKE FOREST PARK	WA		07/25/2025	6.999	991,514		(255)				1,210,000	07/02/2025
100221746		IMPERIAL BEACH	CA		07/25/2025	6.750	148,982		(1)				1,150,000	07/02/2025
100221747	CF	SAN JACINTO	CA		07/25/2025	6.750	353,451		24				515,000	07/07/2025
100221748		TAMPA	FL		07/25/2025	7.999	252,955		(107)				347,500	07/02/2025
100221749	CF	LOS ANGELES	CA		07/25/2025	7.999	763,964		(7)				860,000	07/04/2025
100221750		HUMBLE	TX		07/25/2025	6.875	192,354		14				250,000	07/03/2025
100221751		LINCOLNTON	NC		07/25/2025	6.999	261,509		9				329,000	07/09/2025
100221752		BOSSIER CITY	LA		07/25/2025	8.125	181,729		(69)				217,000	06/23/2025
100221753	CF	THOUSAND OAKS	CA		07/25/2025	6.999	4,009,856		(200)				6,850,000	07/02/2025
100221754		SAVANNAH	GA		07/25/2025	6.875	177,070		(25)				350,000	07/11/2025
100221755	CF	BULLARD	TX		07/25/2025	6.875	164,067		(26)				286,000	07/09/2025
100221756		MARRERO	LA		07/25/2025	6.999	197,880		15				250,000	07/07/2025
100221757	CF	DESERT HOT SPRINGS	CA		07/25/2025	6.999	317,598		(34)				424,000	07/01/2025
100221758		DURHAM	NC		07/25/2025	7.375	239,904		(42)				295,000	07/03/2025
100221759		BELL	CA		07/25/2025	7.750	556,271		(229)				895,000	07/02/2025
100221760	CF	BROCKTON	MA		07/25/2025	6.999	376,681		(98)				460,000	07/08/2025
100221761	CF	OCALA	FL		07/25/2025	7.875	134,679		(51)				184,000	06/25/2025
100221762		FORT WORTH	TX		07/25/2025	7.625	146,956		(35)				205,000	07/07/2025
100221763	CF	HOLLYWOOD	FL		07/25/2025	6.625	341,794		(28)				670,000	07/07/2025
100221764		GROTON	CT		07/25/2025	6.999	324,732		30				411,000	07/01/2025
100221765		ATLANTA	GA		07/25/2025	8.750	104,513		(41)				375,000	07/02/2025
100221766		EDINBURG	TX		07/25/2025	8.250	104,755		(42)				173,000	07/09/2025
100221767		INDIO	CA		07/25/2025	7.250	264,370		(49)				400,000	07/01/2025
100221768		OCEANSIDE	CA		07/25/2025	6.999	869,055		(9)				1,250,000	07/02/2025
100221769		SAN TAN VALLEY	AZ		07/25/2025	6.999	209,500		3				330,000	07/07/2025
100221770	CF	NEW BEDFORD	MA		07/25/2025	6.750	289,664		(37)				480,000	07/08/2025
100221771	CF	GILFORD	NH		07/25/2025	6.875	404,370		(50)				639,000	06/28/2025
100221772	CF	OCEANSIDE	CA		07/25/2025	6.625	1,056,499		(22)				1,400,000	07/07/2025
100221773		HUTTO	TX		07/25/2025	6.999	299,164						390,000	06/23/2025
100221774	CF	HUNTINGTON PARK	CA		07/25/2025	7.875	209,334		(82)				445,000	06/25/2025
100221775		LOS ANGELES	CA		07/25/2025	7.250	836,269		(3)				1,200,000	07/03/2025
100221776		LUBBOCK	TX		07/25/2025	6.875	173,657		8				235,000	07/03/2025
100221777		LOS ANGELES	CA		07/25/2025	7.125	645,298		(66)				830,000	07/08/2025
100221778	CF	COLUMBIA FALLS	MT		07/25/2025	6.999	610,210		72				885,000	07/07/2025
100221779		RIVERSIDE	CA		07/25/2025	6.875	631,702		(15)				810,000	07/01/2025
100221780		STOCKTON	CA		07/25/2025	6.999	328,895		(5)				410,000	07/08/2025
100221781	CF	KINGMAN	AZ		07/25/2025	6.999	143,196		(35)				278,000	07/11/2025
100221782	CF	MIAMI	FL		07/25/2025	7.499	1,350,586		(340)				1,550,000	07/09/2025
100221783		ORLANDO	FL		07/25/2025	6.750	256,962		22				356,000	07/03/2025
100221784		MORENO VALLEY	CA		07/25/2025	7.999	221,008		(93)				400,000	07/01/2025
100221785		ENGLEWOOD	CO		07/25/2025	6.750	302,105		1				392,000	06/27/2025
100221786	CF	BOYNTON BEACH	FL		07/25/2025	6.999	358,089		(133)				500,000	07/03/2025
100221787	CF	SALT LAKE CITY	UT		07/25/2025	6.875	509,844		23				725,000	07/11/2025
100221788		LEESBURG	VA		07/25/2025	7.250	572,351		(64)				955,000	07/07/2025
100221789		WHITTIER	CA		07/25/2025	6.999	634,498		(84)				785,000	07/01/2025
100221790	CF	AURORA	CO		07/25/2025	7.375	369,638		317				556,000	07/03/2025
100221791		LANCASTER	CA		07/25/2025	6.999	477,264		(25)				600,000	07/08/2025
100221792	CF	CLOVIS	CA		07/25/2025	6.999	512,638		(136)				654,000	07/07/2025
100221793		PALMDALE	CA		07/25/2025	7.250	484,174		(41)				593,000	06/26/2025
100221794	CF	KINGMAN	AZ		07/25/2025	6.625	215,000		31				292,000	07/14/2025
100221795	CF	MENIFEE	CA		07/25/2025	6.999	1,012,074		(342)				1,250,000	07/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100221796		VANCOUVER	WA		07/25/2025	6.999	347,902		36				450,000	07/02/2025
100221797	CF	PERRIS	CA		07/25/2025	6.875	111,632		(20)				491,000	07/03/2025
100221798	CF	WALESKA	GA		07/25/2025	6.999	143,028		(34)				306,000	07/03/2025
100221799	CF	SANTA CRUZ	CA		07/25/2025	6.999	637,720		(190)				775,000	07/02/2025
100221800	CF	RICHMOND	TX		07/25/2025	6.750	408,185		(29)				510,000	07/07/2025
100221801		LAS VEGAS	NV		07/25/2025	7.750	277,382						347,500	06/26/2025
100221802	CF	SAN ANTONIO	TX		07/25/2025	7.250	384,798		(74)				421,000	07/14/2025
100221803	CF	PETALUMA	CA		07/25/2025	7.250	750,058		(228)				910,000	07/07/2025
100221804	CF	COATESVILLE	PA		07/25/2025	7.750	129,959		(48)				180,000	07/10/2025
100221805		KENNER	LA		07/25/2025	6.999	166,262		10				210,000	07/10/2025
100221806	CF	LAKE ELSINORE	CA		07/25/2025	8.499	368,841		(147)				470,000	07/09/2025
100221807		FRESNO	CA		07/25/2025	6.999	278,922		3				350,000	07/07/2025
100221808	CF	NEW ORLEANS	LA		07/25/2025	7.999	109,980		(46)				160,000	07/04/2025
100221809	CF	LONG BEACH	CA		07/25/2025	7.499	568,634		(166)				650,000	07/11/2025
100221810		SAINT PETERSBURG	FL		07/25/2025	7.250	336,421		(33)				417,000	06/27/2025
100221811		LAKE HAVASU CITY	AZ		07/25/2025	7.625	208,635		(85)				770,000	07/08/2025
100221812		SMYRNA	TN		07/25/2025	7.499	379,051		(46)				500,000	07/10/2025
100221813		BENBROOK	TX		07/25/2025	7.375	205,625		(12)				290,000	07/08/2025
100221814	CF	LOS ANGELES	CA		07/29/2025	7.500	2,091,029		(809)				4,450,000	06/06/2025
100221815	CF	GRANITE BAY	CA		07/29/2025	7.500	1,099,076		(413)				1,405,000	05/14/2025
100221816	CF	LAKE WORTH	FL		07/29/2025	7.249	166,830		(63)				450,000	06/30/2025
100221817		MAITLAND	FL		07/29/2025	7.500	396,908		(155)				474,900	05/16/2025
100221819	CF	EUGENE	OR		07/29/2025	8.249	328,787		8				440,000	02/21/2025
100221820	CF	BOYNTON BEACH	FL		07/29/2025	6.875	909,235		(171)				1,200,000	07/02/2025
100221821	CF	MONUMENT	CO		07/29/2025	6.999	503,591		(131)				840,000	06/11/2025
100221822	CF	GILBERT	AZ		07/29/2025	6.874	645,793		(103)				815,000	06/06/2025
100221823	CF	NEW CANAAN	CT		07/29/2025	7.624	2,035,470		(648)				3,000,000	06/23/2025
100221824	CF	LOS ANGELES	CA		07/29/2025	7.249	1,409,027		(386)				1,825,000	06/13/2025
100221825	CF	TOMBALL	TX		07/29/2025	6.874	326,842		(32)				410,000	04/30/2025
100221826	CF	INDIAN WELLS	CA		07/29/2025	6.875	1,523,987		(263)				3,040,000	05/13/2025
100221827	CF	FORT LAUDERDALE	FL		07/29/2025	7.375	373,366		(26)				495,000	06/17/2025
100221828	CF	SANTA CLARITA	CA		07/29/2025	7.750	329,904		(118)				405,000	05/28/2025
100221829		TURLOCK	CA		07/29/2025	7.999	284,008		264				405,000	05/27/2025
100221832	CF	DALLAS	TX		07/29/2025	9.250	146,514		(47)				315,000	06/27/2025
100221833	CF	LONG BEACH	CA		07/29/2025	6.990	791,496		(126)				975,000	05/07/2025
100221834	CF	CLEARWATER	FL		07/29/2025	7.499	115,087		(45)				156,000	06/10/2025
100221835	CF	GENEVA	IL		07/29/2025	6.875	230,381		(44)				445,000	03/31/2025
100221836	CF	LAWRENCEVILLE	GA		07/29/2025	7.749	158,511		(24)				440,000	06/17/2025
100221837	CF	TIGARD	OR		07/29/2025	7.250	524,852		(160)				665,000	06/05/2025
100221838		MIRAMAR	FL		07/29/2025	7.750	358,229		(114)				537,000	06/20/2025
100221839	CF	TEMPE	AZ		07/29/2025	7.624	494,336		(20)				597,000	06/06/2025
100221840	CF	WINTER GARDEN	FL		07/29/2025	9.499	370,012		(114)				393,000	06/16/2025
100221841	CF	RIVERSIDE	CA		07/29/2025	7.750	567,440		366				840,672	06/06/2025
100221842	CF	SAINT PETERSBURG	FL		07/29/2025	7.875	194,582		(51)				253,000	06/23/2025
100221843	CF	HEMET	CA		07/29/2025	6.999	235,236		(149)				482,000	06/20/2025
100221844	CF	HOUSTON	TX		07/29/2025	7.624	180,742		(8)				250,000	06/24/2025
100221845	CF	LEHIGH ACRES	FL		07/29/2025	6.875	261,943		(26)				375,000	05/23/2025
100221847	CF	LAKEWOOD	CA		07/29/2025	8.625	925,377		(56)				1,185,000	04/15/2025
100221848	CF	LAKE ARROWHEAD	CA		07/29/2025	7.874	1,098,396		(57)				1,400,000	06/17/2025
100221849	CF	BRIELLE BOROUGH	NJ		07/29/2025	7.624	408,281		(22)				660,000	06/26/2025
100221850	CF	OLD BRIDGE	NJ		07/29/2025	8.124	413,339		(119)				570,000	06/11/2025
100221852	CF	EGG HARBOR	NJ		07/29/2025	7.874	361,183		(97)				535,000	06/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100226524	CF	GLENDALE	CA		07/30/2025	7.125	227,986		(72)				785,000	06/27/2025
100226525	CF	(GRANADA HILLS AREA) L	CA		07/30/2025	7.375	820,577		(217)				995,000	06/24/2025
100226526	CF	SUNLAND	CA		07/30/2025	7.250	614,873		(135)				760,000	06/18/2025
100226527	CF	REDONDO BEACH	CA		07/30/2025	7.125	2,894,768		(943)				3,500,000	06/23/2025
100226528	CF	SUNLAND	CA		07/30/2025	7.250	837,776		(283)				1,085,000	06/20/2025
100226529	CF	SEATTLE	WA		07/30/2025	6.490	448,057		58				800,000	06/26/2025
100226530	CF	GRANADA HILLS	CA		07/30/2025	7.625	1,455,044		(512)				2,085,000	07/01/2025
100226531		PORTER RANCH	CA		07/30/2025	7.250	671,853		(156)				940,000	06/26/2025
100226532		ORLANDO	FL		07/30/2025	8.250	247,230		(89)				295,000	06/25/2025
100226533	CF	LA CRESCENTA	CA		07/30/2025	7.375	1,136,526		(330)				1,405,000	06/26/2025
100226534		GRANADA HILLS	CA		07/30/2025	7.375	905,622		(91)				1,120,000	06/24/2025
100226536	CF	KENT	WA		07/30/2025	6.750	213,112		(36)				790,000	07/03/2025
100226537		LANCASTER	CA		07/30/2025	7.875	519,934		(173)				625,000	06/23/2025
100226538	CF	TUJUNGA	CA		07/30/2025	7.750	874,617		(317)				1,050,000	06/26/2025
100226539	CF	BURBANK	CA		07/30/2025	7.625	1,397,499		(431)				1,840,000	06/18/2025
100226540	CF	LOS ANGELES	CA		07/30/2025	7.375	734,119		(269)				1,067,000	06/17/2025
100226541	CF	(PORTER RANCH AREA) LO	CA		07/30/2025	6.990	1,781,394		(504)				2,165,000	06/18/2025
100226542	CF	NORTH PRINCE GEORGE	VA		07/30/2025	6.750	159,050		(30)				265,000	06/25/2025
100226543	CF	PANORAMA CITY	CA		07/30/2025	8.000	832,628		(274)				940,000	07/03/2025
100226544	CF	LOS ANGELES	CA		07/30/2025	7.490	1,304,265		(420)				1,800,000	07/07/2025
100226545	CF	SUN VALLEY	CA		07/30/2025	7.750	274,929		(105)				350,000	06/24/2025
100226546	CF	WONDER LAKE	IL		07/30/2025	7.375	106,312		(41)				180,000	06/27/2025
100226547		GLEN ALLEN	VA		07/30/2025	7.500	369,398		(99)				452,000	06/26/2025
100226548	CF	LAS VEGAS	NV		07/30/2025	7.625	334,510		(124)				412,000	06/12/2025
100226549	CF	DENTON	TX		07/30/2025	8.125	256,066		(102)				350,000	06/25/2025
100226551	CF	SYLMAR	CA		07/30/2025	8.000	874,145		(274)				1,050,000	06/06/2025
100226552	CF	WALTON	KY		07/30/2025	7.250	219,183		(25)				310,000	06/30/2025
100226554	CF	DANVILLE	CA		07/30/2025	6.990	1,493,039		(91)				2,460,000	06/20/2025
100226556	CF	VALLEY VILLAGE	CA		07/30/2025	7.490	1,450,636		(439)				2,000,000	06/24/2025
100226557	CF	LA CANADA FLINTRIDGE	CA		07/30/2025	7.500	1,612,625		(500)				1,950,000	07/01/2025
100226558	CF	SAINT LOUIS	MO		07/30/2025	7.250	258,384		(136)				400,000	06/24/2025
100226559	CF	NORTH HILLS	CA		07/30/2025	7.125	899,588		(258)				1,090,000	06/20/2025
100226560		SIMI VALLEY	CA		07/30/2025	7.500	752,056		(213)				970,000	06/09/2025
100226561	CF	CALDWELL	ID		07/30/2025	7.124	188,254		(63)				368,000	07/07/2025
100226562	CF	SAN JACINTO	CA		07/30/2025	8.125	416,033		(129)				505,000	06/23/2025
100226563	CF	GRANADA HILLS	CA		07/30/2025	8.000	1,002,198		(344)				1,200,000	06/20/2025
100226564		NORTH HOLLYWOOD	CA		07/30/2025	7.875	821,749		(309)				1,150,000	06/27/2025
100226565		SANTA BARBARA	CA		07/30/2025	7.250	775,126		(237)				5,230,000	05/27/2025
100226566		LEESBURG	VA		07/30/2025	7.999	2,488,374		(754)				3,005,000	05/19/2025
100226567		PRESCOTT	AZ		07/30/2025	7.375	386,026		804				565,000	05/23/2025
100226568		MORENO VALLEY	CA		07/30/2025	7.500	581,877		(117)				700,000	05/23/2025
100226569		ORLANDO	FL		07/30/2025	7.500	259,105		(72)				358,000	05/05/2025
100226570		MESA	AZ		07/30/2025	7.250	256,984		(102)				410,000	05/20/2025
100226571		LA MIRADA	CA		07/30/2025	7.500	413,933		(116)				565,000	03/24/2025
100226572		LOS ANGELES	CA		07/30/2025	7.875	617,173		(192)				850,000	05/14/2025
100226573		MISSION VIEJO	CA		07/30/2025	7.875	1,755,933		(662)				2,400,000	05/23/2025
100226574		LEHIGH ACRES	FL		07/30/2025	7.625	314,799		(68)				410,000	05/22/2025
100226575		ALLENTOWN	PA		07/30/2025	7.125	312,296		4				420,000	05/15/2025
100226576		LONG BEACH	CA		07/30/2025	7.875	778,425		(127)				1,000,000	05/23/2025
100226577		NOVATO	CA		07/30/2025	7.500	1,393,319		(351)				1,700,000	05/20/2025
100226578		ELK GROVE	CA		07/30/2025	7.750	747,639		(243)				900,000	05/24/2025
100226579		ESTELL MANOR	NJ		07/30/2025	7.125	451,570		(52)				560,000	05/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100226580		EMERYVILLE	CA		07/30/2025	7.250	403,776		(133)				500,000	05/21/2025
100226581		DELTONA	FL		07/30/2025	7.375	173,273		(12)				230,000	05/06/2025
100226582		DALLAS	TX		07/30/2025	7.500	342,703		(115)				561,000	05/19/2025
100226583		RICHFIELD	MN		07/30/2025	8.500	321,971		(112)				420,000	06/03/2025
100226584		TORRANCE	CA		07/30/2025	7.750	1,589,686		(609)				1,900,000	05/23/2025
100226585		SALT LAKE CITY	UT		07/30/2025	8.500	460,249		(163)				550,000	05/21/2025
100226586		CINCINNATI	OH		07/30/2025	8.125	153,845		(52)				205,000	05/29/2025
100226587		LEHIGH ACRES	FL		07/30/2025	7.625	419,484		(68)				550,000	05/19/2025
100226588		ROSSVILLE	GA		07/30/2025	7.125	260,574		(26)				345,000	04/16/2025
100226589		TALLAHASSEE	FL		07/30/2025	8.000	273,204		(91)				350,000	05/23/2025
100226590		SANTA CLARITA	CA		07/30/2025	7.625	3,040,776		(402)				4,200,000	05/09/2025
100226591		MILFORD	DE		07/30/2025	7.250	160,547		(30)				245,000	05/27/2025
100226592		PEMBROKE PINES	FL		07/30/2025	7.375	530,653		(111)				670,000	05/15/2025
100226593		NORTH FORT MYERS	FL		07/30/2025	7.625	243,850		(69)				315,000	05/14/2025
100226594		WOBURN	MA		07/30/2025	7.875	482,980		(144)				788,000	06/04/2025
100226595		MIAMI GARDENS	FL		07/30/2025	7.625	480,832		(47)				625,000	05/13/2025
100226596		WALNUT	CA		07/30/2025	7.625	814,777		(241)				1,130,000	05/05/2025
100226597		PHOENIX	AZ		07/30/2025	6.875	304,661		(51)				1,316,000	05/19/2025
100226598		FONTANA	CA		07/30/2025	7.250	371,783		(76)				620,000	05/23/2025
100226600		SAN DIEGO	CA		07/30/2025	7.500	794,761		(110)				1,050,000	05/19/2025
100226601		LA MIRADA	CA		07/30/2025	7.625	698,520		(207)				965,000	05/22/2025
100226602		MOSAHEYSVILLE	VA		07/30/2025	8.125	366,042		2,217				440,000	05/02/2025
100226603		RANCHO CUCAMONGA	CA		07/30/2025	8.000	695,617		(259)				950,000	05/06/2025
100226604		RANCHO CUCAMONGA	CA		07/30/2025	8.000	662,667		(247)				910,000	05/08/2025
100226605		LOS ALAMITOS	CA		07/30/2025	7.375	1,794,780		(326)				2,160,000	05/29/2025
100226606		LOS ANGELES (PORTER RANCH AREA	CA		07/30/2025	7.125	1,218,426		(341)				1,500,000	05/22/2025
100226607		ROSENBERG	TX		07/30/2025	6.875	208,666		(46)				433,000	05/29/2025
100226608		GAINESVILLE	TX		07/30/2025	7.875	215,558		(66)				265,000	05/12/2025
100226609		BROKEN ARROW	OK		07/30/2025	7.375	189,255		(10)				271,000	05/23/2025
100226610		FORT WORTH	TX		07/30/2025	7.125	250,727		(6)				335,000	05/29/2025
100226611		HOUSTON	TX		07/30/2025	6.875	100,717		(19)				132,000	05/22/2025
100226612		WOODBURY	MN		07/30/2025	7.250	445,243		(139)				615,000	05/30/2025
100226613		GARDEN GROVE	CA		07/30/2025	7.250	842,148		(91)				1,135,000	05/19/2025
100226614		HOUSTON	TX		07/30/2025	7.375	323,798		(49)				425,500	05/13/2025
100226615		KNOXVILLE	TN		07/30/2025	7.375	438,452		(38)				622,000	05/27/2025
100226616		PARAMOUNT	CA		07/30/2025	7.250	193,754		(2)				350,000	06/04/2025
100226617		(WOODLAND HILLS AREA) LOS ANGE	CA		07/30/2025	7.375	1,594,169		4,350				1,950,000	06/04/2025
100226618		GAINESVILLE	FL		07/30/2025	7.250	101,413		(14)				136,000	06/12/2025
100226619		AUBURN	WA		07/30/2025	7.750	403,958		(155)				535,000	05/15/2025
100226620		MIDDLETOWN	DE		07/30/2025	7.250	142,697		(98)				286,000	06/04/2025
100226621		OCALA	FL		07/30/2025	7.875	234,984		(45)				330,000	05/29/2025
100226622		HUNTINGTON PARK	CA		07/30/2025	7.375	658,493		76				860,000	05/31/2025
100226623		(PLAYA DEL REY AREA) LOS ANGEL	CA		07/30/2025	7.500	478,909		(12)				522,000	06/05/2025
100226624		LA PUENTE	CA		07/30/2025	7.250	232,621		(32)				1,175,000	06/02/2025
100226625		DUNEDIN	FL		07/30/2025	7.125	274,103		(32)				518,000	06/04/2025
100226626		SAINT LOUIS	MO		07/30/2025	6.990	175,188		(2)				236,000	06/10/2025
100226627		BURBANK	CA		07/30/2025	7.875	2,344,983		(478)				2,800,000	06/02/2025
100226628		HOUSTON	TX		07/30/2025	7.750	99,435		(7)				125,000	06/05/2025
100226629		COLLEGE GROVE	TN		07/30/2025	7.000	1,772,165		6,255				3,039,000	05/19/2025
100226630		SAINT JOHNS	FL		07/30/2025	7.490	280,939		(18)				455,000	06/06/2025
100226631		FORT MYERS	FL		07/30/2025	7.125	318,326		(27)				465,000	06/10/2025
100226633		LOS ANGELES	CA		07/30/2025	7.250	1,012,108		(186)				1,500,000	05/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100226634		PACE	FL		07/30/2025	7.125	404,760		(11)				650,000	06/09/2025
100226635		LOS ANGELES	CA		07/30/2025	7.250	1,012,492		(188)				1,500,000	05/27/2025
100226636		COLUMBIA	SC		07/30/2025	7.375	149,622		(22)				227,000	05/21/2025
100226637		LOS ANGELES	CA		07/30/2025	7.250	1,012,534		(189)				1,500,000	05/27/2025
100226638		CONCORD	CA		07/30/2025	7.250	613,704		(117)				860,000	05/22/2025
100226639		LEMON GROVE	CA		07/30/2025	7.490	624,853		(232)				856,000	05/28/2025
100226640		MIAMI	FL		07/30/2025	6.875	453,491		49				615,000	05/28/2025
100226641		FORT MYERS	FL		07/30/2025	7.250	293,929		(18)				415,000	05/28/2025
100226642		FORT MYERS	FL		07/30/2025	7.500	298,507		(34)				415,000	05/28/2025
100226643		LEHIGH ACRES	FL		07/30/2025	7.625	245,149		(80)				315,000	05/27/2025
100226644		HIALEAH	FL		07/30/2025	6.990	413,560		(24)				557,000	05/30/2025
100226645		PITTSBURG	CA		07/30/2025	7.750	619,664		(237)				790,000	05/29/2025
100226646		BISHOP	CA		07/30/2025	7.875	389,292		(124)				515,000	05/28/2025
100226647		PASADENA	CA		07/30/2025	7.375	2,496,223		(829)				3,400,000	05/27/2025
100226648		STANTON	TN		07/30/2025	7.125	95,226		(20)				186,000	05/22/2025
100226649		CALABASAS	CA		07/30/2025	7.875	592,090		(110)				705,000	05/22/2025
100226650		SAN ANTONIO	TX		07/30/2025	7.750	202,366		(65)				260,000	05/30/2025
100226651		WHITTIER	CA		07/30/2025	7.250	448,223		(6,549)				967,000	05/27/2025
100226652	CF	BURLINGTON	WI		07/30/2025	7.625	497,487		(121)				646,000	06/13/2025
100226653	CF	COLLEGEVILLE	PA		07/30/2025	7.375	429,563		(127)				555,000	06/06/2025
100226654	CF	EDMOND	OK		07/30/2025	7.125	367,534		(81)				485,000	05/09/2025
100226655	CF	MALDEN	MA		07/30/2025	6.990	479,346		(109)				650,000	06/05/2025
100226656	CF	MCKINNEY	TX		07/30/2025	7.125	306,507		(80)				410,000	06/04/2025
100226657	CF	VOLCANO	HI		07/30/2025	7.250	698,765		(162)				967,000	06/06/2025
100226658	CF	POOLER	GA		07/30/2025	6.990	387,405		(96)				568,000	06/16/2025
100226659	CF	SOUTH CHESTERFIELD	VA		07/30/2025	7.375	216,332		(64)				289,000	06/09/2025
100226660		PFLUGERVILLE	TX		07/30/2025	6.750	265,668		(39)				350,000	05/19/2025
100226661	CF	VISALIA	CA		07/30/2025	6.875	312,675		(60)				430,000	06/02/2025
100226662	CF	BLOWING ROCK	NC		07/30/2025	6.990	246,761		(61)				635,000	06/19/2025
100226663	CF	THE VILLAGES	FL		07/30/2025	6.750	602,094		(90)				833,000	06/06/2025
100226664		ZEPHYRHILLS	FL		07/30/2025	7.500	293,176		(16)				327,000	05/23/2025
100226665	CF	LAS VEGAS	NV		07/30/2025	6.250	439,137		22				603,000	04/29/2025
100226666	CF	CAROLINA SHORES	NC		07/30/2025	7.625	227,383		(53)				286,000	06/16/2025
100226667	CF	KATY	TX		07/30/2025	6.990	238,310		(37)				380,100	06/12/2025
100226668	CF	REDMOND	OR		07/30/2025	7.625	342,093		(132)				520,000	06/10/2025
100226669	CF	MONTGOMERY	IL		07/30/2025	6.875	213,237		(39)				305,000	06/13/2025
100226670	CF	REDDING	CA		07/30/2025	7.500	160,954		(184)				550,000	05/20/2025
100226671	CF	LYNN	MA		07/30/2025	7.375	653,232		(168)				888,000	05/23/2025
100226672	CF	MIDDLEBURG	VA		07/30/2025	6.875	429,967		(70)				570,000	05/13/2025
100226673	CF	ROSELLE	IL		07/30/2025	6.875	208,963		13				278,000	05/22/2025
100226674	CF	SAINT TERESA	FL		07/30/2025	7.125	651,993		(152)				850,000	05/14/2025
100226675		SPRINGFIELD	OR		07/30/2025	7.500	506,520		(111)				669,000	05/27/2025
100226676	CF	CREEDMOOR	NC		07/30/2025	7.125	305,844		(72)				420,000	05/29/2025
100226677	CF	SAN BERNARDINO	CA		07/30/2025	7.250	504,953		(101)				660,000	06/02/2025
100226678	CF	THE VILLAGES	FL		07/30/2025	7.250	344,884		(95)				480,000	06/16/2025
100226679	CF	INNSBROOK	MO		07/30/2025	7.125	156,867		(205)				528,000	05/30/2025
100226680	CF	PORT ST LUCIE	FL		07/30/2025	6.990	281,532		(65)				387,000	05/27/2025
100226681	CF	SEATAC	WA		07/30/2025	6.990	251,352		(67)				614,000	05/17/2025
100226682	CF	FRASER	CO		07/30/2025	6.125	759,122		37				1,240,000	05/16/2025
100226683	CF	AMARILLO	TX		07/30/2025	7.000	218,174		(51)				288,000	05/29/2025
100226684		TOMS RIVER	NJ		07/30/2025	7.125	499,543		(128)				674,000	05/29/2025
100226685	CF	OCALA	FL		07/30/2025	6.000	205,267		41				310,000	05/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100226686	CF	LITTLETON	CO		07/30/2025	6.490	282,080		(33)				405,000	05/30/2025
100226687	CF	YUKON	OK		07/30/2025	7.500	513,649		(96)				643,000	05/28/2025
100226688		PETALUMA	CA		07/30/2025	7.125	574,296		(133)				755,000	05/28/2025
100226689	CF	COLLEGE STATION	TX		07/30/2025	7.375	230,572		(46)				305,000	06/20/2025
100226690	CF	TAMPA	FL		07/30/2025	6.500	220,330		(12)				315,000	05/30/2025
100226691	CF	LYNCHBURG	VA		07/30/2025	6.875	232,897		(55)				325,000	06/04/2025
100226692	CF	CHULA VISTA	CA		07/30/2025	7.250	488,766		(103)				722,000	05/29/2025
100226693	CF	SCHAUMBURG	IL		07/30/2025	6.875	218,630		(34)				288,000	05/23/2025
100226694		BOSTON	MA		07/30/2025	6.750	601,039		(85)				835,000	06/06/2025
100226695		LOS ANGELES	CA		07/30/2025	7.625	316,351		(111)				840,000	05/21/2025
100226696	CF	CHANDLER	AZ		07/30/2025	6.490	364,654		(26)				485,000	05/29/2025
100226697	CF	MANCHESTER	NH		07/30/2025	7.375	430,404		(105)				560,000	06/06/2025
100226699	CF	SALT LAKE CITY	UT		07/30/2025	7.125	262,686		(43)				397,000	05/30/2025
100226700	CF	JEFFERSON	GA		07/30/2025	5.990	290,745		56				449,000	05/28/2025
100226701	CF	HUNTLEY	IL		07/30/2025	6.750	290,637		12				366,905	05/29/2025
100226702	CF	VILLAS	NJ		07/30/2025	7.375	353,462		(83)				460,000	06/04/2025
100226703	CF	OCALA	FL		07/30/2025	6.000	215,724		40				310,000	05/28/2025
100226704	CF	GIG HARBOR	WA		07/30/2025	7.375	462,520		(122)				710,000	06/02/2025
100226705	CF	DULUTH	GA		07/30/2025	7.250	285,152		(81)				424,000	05/23/2025
100226706	CF	AVON	IN		07/30/2025	6.990	308,081		(68)				420,000	05/22/2025
100226707	CF	PONTE VEDRA	FL		07/30/2025	6.375	404,734		(15)				542,000	05/30/2025
100226708	CF	CLARKSVILLE	VA		07/30/2025	6.875	412,591		(79)				550,000	06/06/2025
100226709	CF	ARLINGTON	VA		07/30/2025	7.000	344,526		(87)				485,000	05/30/2025
100226710		SPRINGFIELD	MA		07/30/2025	7.625	242,486		(49)				326,000	06/09/2025
100226711	CF	ROGERS	AR		07/30/2025	7.250	554,678		(70)				700,000	06/11/2025
100226712	CF	MAPLE VALLEY	WA		07/30/2025	7.000	537,242		(122)				750,000	06/08/2025
100226713	CF	KIRKLAND	WA		07/30/2025	6.875	690,708		(132)				905,000	06/07/2025
100226714	CF	COSTA MESA	CA		07/30/2025	6.990	583,709		(128)				782,000	06/03/2025
100226716	CF	SAN TAN VALLEY	AZ		07/30/2025	7.000	286,611		(79)				415,000	06/06/2025
100226717	CF	RENTON	WA		07/30/2025	6.750	641,196		(76)				850,000	06/06/2025
100226718	CF	MCALLEN	TX		07/30/2025	6.875	226,871		(39)				303,000	06/09/2025
100226719	CF	LYNNWOOD	WA		07/30/2025	6.750	476,292		(92)				723,000	06/04/2025
100226720	CF	NORWALK	CT		07/30/2025	6.875	544,309		(87)				730,000	06/09/2025
100226721	CF	EDMOND	OK		07/30/2025	7.125	244,834		(70)				350,000	05/30/2025
100226722	CF	BENTONVILLE	AR		07/30/2025	7.000	457,955		(75)				611,000	05/30/2025
100226723	CF	CHARLOTTE	NC		07/30/2025	6.875	257,135		(55)				360,000	06/06/2025
100226724	CF	MENIFEE	CA		07/30/2025	6.990	490,476		(110)				640,000	05/29/2025
100226725	CF	BREMERTON	WA		07/30/2025	7.125	451,191		(114)				599,000	05/29/2025
100226726	CF	REXBURG	ID		07/30/2025	7.125	677,209		(155)				883,000	06/03/2025
100226727	CF	GREEN VALLEY	AZ		07/30/2025	6.990	235,364		(35)				310,000	05/29/2025
100226728	CF	OCALA	FL		07/30/2025	7.500	218,147		(77)				312,000	06/06/2025
100226729	CF	LINDENHURST	IL		07/30/2025	6.875	207,145		(36)				285,000	06/04/2025
100226730	CF	LAWRENCEVILLE	GA		07/30/2025	6.750	338,797		(24)				460,000	06/05/2025
100226731	CF	MANTECA	CA		07/30/2025	6.750	527,077		(76)				715,500	05/20/2025
100226732	CF	ELKHORN	NE		07/30/2025	7.250	259,708		(68)				348,000	06/06/2025
100226733	CF	HESPERIA	CA		07/30/2025	7.490	315,085		(74)				411,000	06/03/2025
100226734	CF	GARDNER	MA		07/30/2025	7.625	357,845		(75)				512,000	06/06/2025
100226735	CF	MILFORD	CT		07/30/2025	6.875	625,506		(133)				875,000	06/06/2025
100226736	CF	JACKSONVILLE	FL		07/30/2025	7.375	527,622		(140)				695,000	06/09/2025
100226737	CF	MOUNT PLEASANT	SC		07/30/2025	6.990	566,171		(118)				740,000	06/11/2025
100226739	CF	KINGSTON	PA		07/30/2025	7.625	222,701		(79)				289,000	06/06/2025
100226740	CF	PHILADELPHIA	PA		07/30/2025	6.990	318,331		(73)				415,000	06/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100226741	CF	TEMPE	AZ		07/30/2025	6.990	315,086		(83)				460,000	06/02/2025
100226742	CF	BRADENTON BEACH	FL		07/30/2025	6.990	727,346		(89)				960,000	06/10/2025
100226743	CF	ROSEVILLA	GA		07/30/2025	7.125	225,670		(24)				310,000	05/30/2025
100226744	CF	WHITE MARSH	MD		07/30/2025	7.500	432,426		(83)				530,000	06/06/2025
100226745	CF	MONTEBELLO	CA		07/30/2025	7.500	774,952		(227)				1,000,000	06/05/2025
100226746	CF	STERLING	VA		07/30/2025	6.625	476,290		(80)				670,000	06/06/2025
100226747	CF	RICHMOND HEIGHTS	OH		07/30/2025	6.875	212,749		(33)				288,000	05/28/2025
100226748	CF	GASTONIA	NC		07/30/2025	6.990	229,286		(52)				299,000	06/09/2025
100226749	CF	MESA	AZ		07/30/2025	6.990	818,011		(209)				1,170,000	06/02/2025
100226750	CF	THORNTON	CO		07/30/2025	6.875	372,406		(67)				550,000	06/04/2025
100226751	CF	LARGO	FL		07/30/2025	7.250	388,170		(94)				531,000	06/03/2025
100226752	CF	BLACKSBURG	VA		07/30/2025	7.625	386,919		(67)				500,000	06/09/2025
100226753	CF	HOWELL	NJ		07/30/2025	7.625	615,670		(114)				755,000	06/09/2025
100226754	CF	EDWARDSVILLE	IL		07/30/2025	7.125	245,056		(38)				345,000	06/02/2025
100226755	CF	LONG BEACH	CA		07/30/2025	6.875	484,091		(98)				750,000	06/02/2025
100226756	CF	PACIFIC	MO		07/30/2025	7.375	209,367		(40)				275,000	06/06/2025
100226757	CF	SANTA MARIA	CA		07/30/2025	6.875	419,281		(36)				570,000	06/03/2025
100226759	CF	ROYAL OAK	MI		07/30/2025	6.750	271,922		(41)				358,000	06/03/2025
100226760	CF	UNIVERSITY PLACE	WA		07/30/2025	6.875	654,003		(132)				980,000	06/09/2025
100226761	CF	ROSELLE	IL		07/30/2025	6.875	208,154		(34)				275,000	06/10/2025
100226762	CF	REDMOND	OR		07/30/2025	6.490	329,301		(17)				525,000	06/04/2025
100226763	CF	GARNER	NC		07/30/2025	6.490	268,308		(32)				385,000	06/03/2025
100226764	CF	KATHLEEN	GA		07/30/2025	6.125	216,189		18				321,000	05/30/2025
100226765	CF	SAN DIEGO	CA		07/30/2025	6.625	358,563		(35)				475,000	06/10/2025
100226766	CF	MILTON	MA		07/30/2025	6.750	764,343		(106)				1,110,000	06/02/2025
100226767	CF	WESTERLY	RI		07/30/2025	6.990	209,125		(46)				280,000	06/06/2025
100226768	CF	RIVERSIDE	CA		07/30/2025	7.125	492,534		(128)				639,000	06/03/2025
100226769	CF	WASHINGTON	DC		07/30/2025	7.125	331,319		(88)				435,000	06/12/2025
100226770	CF	PORTLAND	OR		07/30/2025	6.990	731,809		(129)				1,030,000	06/11/2025
100226771	CF	TOMBALL	TX		07/30/2025	7.000	227,548		(57)				335,000	06/10/2025
100226772	CF	PALM SPRINGS	CA		07/30/2025	6.875	555,950		(130)				840,000	05/27/2025
100226773	CF	VACAVILLE	CA		07/30/2025	7.500	418,973		(118)				580,500	06/12/2025
100226774	CF	BLUFFTON	SC		07/30/2025	7.500	253,055		(84)				325,000	06/11/2025
100226775	CF	LAKEVILLE	MA		07/30/2025	6.875	351,002		(83)				510,000	06/09/2025
100226776		HICKMAN	CA		07/30/2025	7.625	298,338		(44)				420,000	06/02/2025
100226777		FORT WORTH	TX		07/30/2025	7.490	442,163		(53)				505,000	06/06/2025
100226778	CF	COLUMBIA	SC		07/30/2025	6.125	435,809		16				632,000	06/04/2025
100226779	CF	RALEIGH	NC		07/30/2025	7.000	302,788		(79)				451,000	06/13/2025
100226780	CF	ROCHESTER HILLS	MI		07/30/2025	7.625	216,521		(56)				286,000	06/13/2025
100226781	CF	TOMS RIVER	NJ		07/30/2025	6.990	452,911		(41)				600,000	06/13/2025
100226782	CF	ROYAL OAK	MI		07/30/2025	7.375	215,512		(35)				265,000	06/13/2025
100226783	CF	LOUDON	TN		07/30/2025	7.490	356,581		(108)				488,000	06/13/2025
100226784	CF	SILT	CO		07/30/2025	6.875	370,634		(88)				527,000	06/17/2025
100226785	CF	CHICAGO	IL		07/30/2025	6.875	209,379		(32)				295,000	06/09/2025
100226786	CF	BEAUFORT	NC		07/30/2025	7.125	510,439		(119)				682,000	05/30/2025
100226787	CF	MORENO VALLEY	CA		07/30/2025	6.875	511,855		(120)				715,000	06/09/2025
100226788	CF	SAINT GEORGE	UT		07/30/2025	6.875	608,306		(133)				1,332,000	06/11/2025
100226789	CF	WILMINGTON	NC		07/30/2025	7.000	229,963		(52)				300,000	06/12/2025
100226790	CF	HOUSTON	TX		07/30/2025	6.875	204,827		(37)				290,000	06/13/2025
100226791	CF	SUN VALLEY	CA		07/30/2025	6.500	500,645		(26)				745,000	06/06/2025
100226792	CF	WESLEY CHAPEL	FL		07/30/2025	6.750	306,571		(58)				475,000	06/13/2025
100226793	CF	LITTLETON	CO		07/30/2025	7.125	438,880		(113)				580,000	06/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100226794	CF	CASTLE ROCK	CO		07/30/2025	6.990	414,081		(95)				540,000	06/13/2025
100226795	CF	CHICAGO	IL		07/30/2025	7.125	222,387		(56)				290,000	06/06/2025
100226796	CF	KINGSTON	NH		07/30/2025	6.990	455,192		(96)				620,000	06/06/2025
100226797	CF	POWAY	CA		07/30/2025	6.750	462,029		(54)				615,000	05/30/2025
100226798	CF	BRAINERD	MN		07/30/2025	7.625	366,990		(43)				470,000	06/13/2025
100226799	CF	AMERY	WI		07/30/2025	7.250	815,856		(163)				1,090,000	06/16/2025
100226800	CF	FORT COLLINS	CO		07/30/2025	6.625	442,265		(53)				590,000	06/05/2025
100226801	CF	WILLOUGHBY	OH		07/30/2025	6.990	333,360		(77)				447,000	06/05/2025
100226802	CF	AUSTIN	TX		07/30/2025	7.125	292,821		(91)				417,000	06/12/2025
100226803		SELBYVILLE	DE		07/30/2025	7.625	293,148		(105)				447,000	05/21/2025
100226804	CF	HUNTSVILLE	AL		07/30/2025	6.990	206,225		(45)				290,000	05/23/2025
100226805	CF	SOUTH BEND	IN		07/30/2025	6.990	240,213		(40)				325,000	06/13/2025
100226806	CF	WICHITA	KS		07/30/2025	6.125	266,552		22				360,000	06/11/2025
100226807	CF	ATLANTA	GA		07/30/2025	6.750	816,278		(132)				1,150,000	06/12/2025
100226808	CF	BROOMFIELD	CO		07/30/2025	6.125	342,075		49				483,000	06/12/2025
100226809	CF	CHARLOTTE	NC		07/30/2025	6.125	232,431		8				336,000	06/17/2025
100226810	CF	ARLINGTON	TX		07/30/2025	7.625	215,815		(51)				263,000	06/13/2025
100226811		ELMHURST	IL		07/30/2025	6.990	455,779		(76)				600,000	05/15/2025
100226812	CF	TOBYHANNA	PA		07/30/2025	6.250	264,065		(9)				391,000	06/17/2025
100226813	CF	SAN DIEGO	CA		07/30/2025	6.750	711,527		(130)				1,010,000	06/19/2025
100226814	CF	PLANO	TX		07/30/2025	6.250	293,754		(9)				420,000	06/18/2025
100226815	CF	AUBREY	TX		07/30/2025	6.875	261,408		(44)				450,000	06/20/2025
100226816	CF	SHOHOLA	PA		07/30/2025	7.375	247,664		(47)				325,000	05/30/2025
100226817	CF	OVERLAND PARK	KS		07/30/2025	7.625	215,445		(53)				280,000	05/28/2025
100226818	CF	LAKEWOOD	NJ		07/30/2025	7.250	676,590		(121)				950,000	05/27/2025
100226819	CF	LACONIA	NH		07/30/2025	7.375	354,413		(31)				440,000	06/03/2025
100226820	CF	COLUMBUS	OH		07/30/2025	6.875	298,146		(5)				398,400	05/16/2025
100226821	CF	PHOENIX	AZ		07/30/2025	7.125	320,407		(63)				425,000	05/30/2025
100226822	CF	BUFORD	GA		07/30/2025	5.875	295,438		77				436,200	05/14/2025
100226823	CF	BALTIMORE	MD		07/30/2025	7.625	504,015		(155)				652,000	04/30/2025
100226824	CF	FULLERTON	CA		07/30/2025	7.500	482,978		(105)				630,000	05/08/2025
100226825		GAORGETOWN	TX		07/30/2025	6.875	393,168		(26)				550,000	05/29/2025
100226826	CF	PLANO	TX		07/30/2025	7.000	226,600		(32)				375,000	05/29/2025
100226827		SCOTTSDALE	AZ		07/30/2025	7.625	229,068		(41)				300,000	05/30/2025
100226828	CF	HEMET	CA		07/30/2025	6.750	542,833		(55)				770,000	05/30/2025
100226829	CF	MODESTO	CA		07/30/2025	7.125	414,213		(61)				545,000	06/03/2025
100226830		CAPE CORAL	FL		07/30/2025	7.375	292,790		25				333,000	05/14/2025
100226831		PRINCETON	TX		07/30/2025	6.875	300,420		45				391,000	05/27/2025
100226832	CF	WORCESTER	MA		07/30/2025	6.875	548,129		(57)				763,000	04/25/2025
100226833		SMITHFIELD	NC		07/30/2025	6.125	268,819		123				356,000	05/06/2025
100226834	CF	MARICOPA	AZ		07/30/2025	7.375	356,513		(102)				502,000	06/30/2025
100226835	CF	FARMINGTON	CT		07/30/2025	7.250	195,276		(29)				275,000	07/14/2025
100226836	CF	SAN FRANCISCO	CA		07/30/2025	7.375	605,099		(14)				740,000	06/26/2025
100226837	CF	GULF SHORES	AL		07/30/2025	7.375	2,430,473		(367)				3,368,000	06/27/2025
100226838	CF	HARWOOD HEIGHTS	IL		07/30/2025	7.125	318,701		(33)				449,000	06/18/2025
100226839		MOUNT DESERT	ME		07/30/2025	7.625	676,339		(179)				860,000	06/20/2025
100226840	CF	CAMPBELL	CA		07/30/2025	7.375	407,310		(154)				560,000	06/20/2025
100226841	CF	ARLINGTON	VA		07/30/2025	5.625	969,820		268				1,965,000	06/16/2025
100226842	CF	WEST HILLS	CA		07/30/2025	7.750	1,172,780		(161)				1,340,000	07/07/2025
100226843	CF	FARMINGTON	CT		07/30/2025	7.375	178,640		(32)				234,000	07/14/2025
100226844	CF	STRASBURG	PA		07/30/2025	7.125	255,692		(13)				542,000	06/20/2025
100226845	CF	WINTERVILLE	NC		07/30/2025	7.375	291,135		(23)				355,000	06/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100226846	CF	LEXINGTON	KY		07/30/2025	7.625	2,062,149		(627)				2,775,000	07/01/2025
100226847	CF	FORT WORTH	TX		07/30/2025	6.875	339,977						419,000	06/26/2025
100226848	CF	HEBER CITY	UT		07/30/2025	6.250	981,202		119				1,255,000	06/27/2025
100226849	CF	COMMERCE	CA		07/30/2025	6.875	276,499		(78)				650,000	06/17/2025
100226850	CF	PHOENIX	AZ		07/30/2025	6.875	603,834		(133)				900,000	06/23/2025
100226851	CF	NAPA	CA		07/30/2025	7.250	806,947		(141)				1,100,000	06/02/2025
100226852	CF	SAN MARINO	CA		07/30/2025	6.875	1,840,120		(561)				2,630,000	07/02/2025
100226853	CF	GARDENA	CA		07/30/2025	7.875	496,203		(138)				650,000	06/18/2025
100226854	CF	WINCHESTER	CA		07/30/2025	7.125	675,405		(146)				833,000	06/02/2025
100226855	CF	PALMYRA	NJ		07/30/2025	8.000	491,064		(64)				630,000	06/20/2025
100226856	CF	FAYETTEVILLE	GA		07/30/2025	7.125	1,427,695		(270)				2,300,000	06/18/2025
100226857		CARMICHAEL	CA		07/30/2025	7.625	612,024		(175)				790,000	05/20/2025
100226858	CF	UNION	KY		07/30/2025	7.250	268,966		(27)				330,000	06/24/2025
100226859	CF	RIMROCK	AZ		07/30/2025	6.500	267,038		(45)				520,000	06/23/2025
100226860	CF	DICKINSON	TX		07/30/2025	7.625	527,001		(77)				656,000	06/30/2025
100226862	CF	HYDE PARK	MA		07/30/2025	7.625	685,168		23				920,000	06/27/2025
100226863		CHARLESTON	SC		07/30/2025	7.500	2,032,609		(324)				2,515,000	05/30/2025
100226864	CF	NORTHRIDGE AREA LOS ANGELES	CA		07/30/2025	7.000	1,060,580		(124)				1,530,000	06/24/2025
100226865	CF	EL CAJON	CA		07/30/2025	5.875	1,029,814		55				1,300,000	06/24/2025
100226866	CF	CHARLOTTE	NC		07/30/2025	7.125	361,457		(24)				469,000	06/17/2025
100226867	CF	BUCKEYE	AZ		07/30/2025	7.000	894,735		5				1,100,000	06/18/2025
100226868	CF	SPRING	TX		07/30/2025	6.625	475,782						625,000	06/16/2025
100226869	CF	LAS VEGAS	NV		07/30/2025	7.875	473,165		(26)				575,000	06/25/2025
100226870	CF	WEST HILLS	CA		07/30/2025	6.875	1,007,357		27				1,325,000	06/17/2025
100226872	CF	PEORIA	AZ		07/30/2025	7.375	333,962		4				411,000	06/25/2025
100226873		WOLCOTT	CT		07/30/2025	7.375	290,991		(48)				360,000	03/24/2025
100226874	CF	BUFFALO	NY		07/30/2025	7.500	348,147		(35)				453,000	06/26/2025
100226875	CF	THE VILLAGES	FL		07/30/2025	8.000	329,242		(114)				406,000	07/02/2025
100226876		FOUNTAIN HILLS	AZ		07/30/2025	6.999	636,185		(71)				841,000	06/23/2025
100226877	CF	DOWNINGTOWN	PA		07/30/2025	7.625	641,814		(213)				773,000	06/26/2025
100226878		PENSACOLA	FL		07/30/2025	6.990	422,331		(70)				520,000	06/05/2025
100226879		ESCONDIDO	CA		07/30/2025	7.125	515,734		(109)				850,000	06/03/2025
100226880	CF	KATHLEEN	GA		07/30/2025	7.125	246,569		(65)				303,500	06/27/2025
100226881		FORT PIERCE	FL		07/30/2025	7.250	425,916		(129)				550,000	06/27/2025
100226882	CF	LOS ANGELES	CA		07/30/2025	7.375	1,276,722		(303)				1,920,000	06/25/2025
100226883		WILMINGTON	NC		07/30/2025	6.999	360,381		(47)				445,000	06/26/2025
100226884	CF	NORTHBROOK	IL		07/30/2025	6.750	323,320		(50)				440,000	06/30/2025
100226885	CF	NORRISTOWN	PA		07/30/2025	7.250	239,646		(72)				310,000	07/18/2025
100226886		SANTA ROSA	CA		07/30/2025	7.125	908,451		(193)				1,210,000	06/10/2025
100226887	CF	YOUNGSVILLE	NC		07/30/2025	6.750	329,814		(50)				470,000	07/14/2025
100226888	CF	LINCOLN CITY	OR		07/30/2025	6.375	510,226		21				728,000	06/16/2025
100226889		EL CAJON	CA		07/30/2025	6.875	587,416		(105)				825,000	06/24/2025
100226890	CF	OVERLAND PARK	KS		07/30/2025	6.624	276,814		(38)				367,000	07/15/2025
100226891		DURHAM	NC		07/30/2025	7.250	351,135		(87)				432,200	06/30/2025
100226892	CF	LOS ANGELES	CA		07/30/2025	7.125	558,528		(152)				900,000	07/02/2025
100226893		PHILADELPHIA	PA		07/30/2025	6.950	694,841		(128)				910,000	06/30/2025
100226894	CF	CHARLOTTE	NC		07/30/2025	7.375	279,247		(101)				358,000	06/23/2025
100226895	CF	VALRICO	FL		07/30/2025	7.375	210,932		(49)				415,000	07/01/2025
100226896		HENDERSON	NV		07/30/2025	7.125	768,718		(198)				1,045,000	07/07/2025
100226897	CF	MERIDIAN	ID		07/30/2025	7.125	308,258		(81)				399,900	06/26/2025
100226898	CF	SUSSEX	NJ		07/30/2025	6.875	325,020		(68)				425,000	07/02/2025
100226899	CF	SANTA ROSA	CA		07/30/2025	7.500	570,436		(174)				735,000	06/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100226900		CHARLESTON	SC		07/30/2025	7.625	312,032		(98)				380,000	06/26/2025
100226901		SAN DIEGO	CA		07/30/2025	8.250	1,046,488		(495)				1,425,000	06/30/2025
100226902	CF	HINESVILLE	GA		07/30/2025	8.250	224,605		(40)				328,000	06/27/2025
100226903	CF	TWENTYNINE PALMS	CA		07/30/2025	7.375	280,624		(88)				345,000	06/20/2025
100226904		RANCHO CORDOVA	CA		07/30/2025	7.375	684,274		(208)				905,000	06/25/2025
100226905	CF	METHUEN	MA		07/30/2025	7.125	562,193		(127)				845,000	07/16/2025
100226906	CF	SALEM	OR		07/30/2025	7.375	254,122		(89)				368,000	07/02/2025
100226907	CF	MONTEREY PARK	CA		07/30/2025	7.250	516,204		(78)				980,000	06/23/2025
100226908	CF	ATLANTA	GA		07/30/2025	6.875	294,689		(69)				439,900	06/23/2025
100226909	CF	PROVO	UT		07/30/2025	6.999	250,902		(69)				325,000	06/30/2025
100226910		MONROE	NC		07/30/2025	6.999	327,028		(61)				430,000	06/26/2025
100226911	CF	GAINESVILLE	GA		07/30/2025	6.999	245,274		(60)				300,000	06/30/2025
100226912		MC LEAN	VA		07/30/2025	6.750	446,135		(59)				588,000	06/27/2025
100226913		CAPE CORAL	FL		07/30/2025	7.375	287,355		(99)				370,000	07/02/2025
100226914		PERTH AMBOY	NJ		07/30/2025	7.399	344,606		(85)				480,000	07/17/2025
100226915	CF	CHARLESTON	SC		07/30/2025	7.375	536,860		(119)				750,000	07/02/2025
100226916		ANTELOPE	CA		07/30/2025	6.999	335,765		(44)				455,000	06/17/2025
100226917	CF	LAKE HAVASU CITY	AZ		07/30/2025	7.375	489,263		(124)				632,000	06/27/2025
100226918	CF	SAN DIEGO	CA		07/30/2025	6.875	305,963		(70)				440,000	07/03/2025
100226919	CF	FORT COLLINS	CO		07/30/2025	6.875	450,364		(83)				670,000	07/02/2025
100226920	CF	MABLETON	GA		07/30/2025	6.625	301,419		(45)				450,000	06/30/2025
100226921		BUCKEYE	AZ		07/30/2025	7.500	405,161		(123)				522,600	06/27/2025
100226922	CF	LOS ANGELES	CA		07/30/2025	7.750	631,401		(274)				960,000	07/01/2025
100226923	CF	SAN BERNARDINO	CA		07/30/2025	7.125	749,951		(148)				990,000	06/27/2025
100226924	CF	CAROLINA BEACH	NC		07/30/2025	6.874	657,835		(140)				860,000	07/01/2025
100226925		LYNNWOOD	WA		07/30/2025	7.250	655,426		(157)				825,000	06/30/2025
100226926	CF	HOUSTON	TX		07/30/2025	6.750	239,122		(41)				330,000	07/03/2025
100226927	CF	CAMDEN	SC		07/30/2025	7.500	329,190		(93)				400,000	07/02/2025
100226928	CF	FLAGSTAFF	AZ		07/30/2025	7.500	249,291		(92)				340,000	07/07/2025
100226929	CF	HOUSTON	TX		07/30/2025	6.875	229,978		(24)				285,000	06/27/2025
100226930	CF	NAPLES	FL		07/30/2025	7.500	190,070		12				300,000	07/07/2025
100226931	CF	SANTA FE	NM		07/30/2025	6.750	465,868		(67)				670,000	06/30/2025
100226932	CF	SIGNAL MOUNTAIN	TN		07/30/2025	7.250	545,140		(141)				670,000	07/03/2025
100226933		SAINT GEORGE	UT		07/30/2025	7.500	72,496		(150)				365,000	06/27/2025
100226934	CF	FERNANDINA BEACH	FL		07/30/2025	6.750	341,623		(67)				489,000	07/02/2025
100226935	CF	PICKERINGTON	OH		07/30/2025	6.999	235,818		(73)				319,000	07/07/2025
100226936	CF	ELK GROVE	CA		07/30/2025	6.999	424,842		(92)				570,000	07/02/2025
100226937	CF	WESTMINSTER	CA		07/30/2025	7.250	725,315		(156)				900,000	06/06/2025
100226938	CF	AUSTIN	TX		07/30/2025	7.000	402,493		(56)				530,000	07/09/2025
100226939	CF	LONG BOAT KEY	FL		07/30/2025	7.624	551,595		(170)				712,000	06/26/2025
100226940	CF	MECHANICSVILLE	VA		07/30/2025	6.750	255,472		(47)				335,000	07/01/2025
100226941	CF	LITTLE EGG HARBOR	NJ		07/30/2025	7.125	310,918		(63)				710,000	07/02/2025
100226942		HOLLYWOOD	FL		07/30/2025	6.875	499,580		(88)				660,000	06/30/2025
100226943	CF	HARPERS FERRY	WV		07/30/2025	7.624	212,912		(25)				265,000	06/27/2025
100226944		WAREHAM	MA		07/30/2025	6.750	459,576		(21)				765,000	06/24/2025
100226945	CF	DE MOTTE	IN		07/30/2025	7.875	156,430		(46)				249,000	06/30/2025
100226946	CF	THOUSAND OAKS	CA		07/30/2025	6.375	663,892		(17)				899,000	07/09/2025
100226947		COLORADO SPRINGS	CO		07/30/2025	7.375	420,347		(76)				550,000	06/26/2025
100226948	CF	FERNANDINA BEACH	FL		07/30/2025	6.990	284,629		(51)				557,000	06/24/2025
100226949		OCEANSIDE	CA		07/30/2025	6.624	704,892		(83)				1,015,000	06/05/2025
100226950	CF	HOUSTON	TX		07/30/2025	6.999	231,472		(38)				305,000	07/03/2025
100226951		DURANGO	CO		07/30/2025	7.490	544,171		(135)				720,000	06/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100226952	CF	ROSMAN	NC		07/30/2025	7.125	426,574		(74)				560,000	06/13/2025
100226953	CF	ELLIJAY	GA		07/30/2025	6.990	242,144		(69)				416,000	06/20/2025
100226954	CF	OXON HILL	MD		07/30/2025	6.750	225,733		(14)				380,000	06/24/2025
100226955	CF	PORT SAINT LUCIE	FL		07/30/2025	6.875	402,621		(83)				547,000	06/23/2025
100226956	CF	INLET BEACH	FL		07/30/2025	7.375	755,516		(224)				915,000	05/28/2025
100226957	CF	FARGO	ND		07/30/2025	7.375	238,740		(55)				291,000	06/13/2025
100226958	CF	BENTONVILLE	AR		07/30/2025	7.625	167,077		(23)				206,000	05/20/2025
100226959		PAGE	AZ		07/30/2025	7.875	287,641		(87)				370,000	06/13/2025
100226960		MONTGOMERY	AL		07/30/2025	6.875	298,209		(59)				390,000	06/20/2025
100226961	CF	COLUMBIA	SC		07/30/2025	7.250	367,456		(74)				514,000	06/10/2025
100226962	CF	PORT CLINTON	OH		07/30/2025	7.375	158,028		(34)				220,000	06/20/2025
100226963		BOISE	ID		07/30/2025	6.875	302,394		(71)				450,000	06/10/2025
100226964		ROSEVILLE	CA		07/30/2025	6.875	477,123		(55)				630,000	06/17/2025
100226965		SAN BERNARDINO	CA		07/30/2025	6.990	384,993		(57)				520,000	05/22/2025
100226966	CF	GREENSBORO	NC		07/30/2025	7.250	115,288		(185)				330,000	05/30/2025
100226967		OXNARD	CA		07/30/2025	6.490	847,091		(1)				1,250,000	06/10/2025
100226968	CF	NAPA	CA		07/30/2025	6.875	302,048		(26)				1,170,000	06/06/2025
100226969	CF	NYE	MT		07/30/2025	6.875	495,601		(86)				685,000	06/11/2025
100226970	CF	VAN ALSTYNE	TX		07/30/2025	7.500	288,458		(108)				402,000	06/18/2025
100226971	CF	LOS ANGELES	CA		07/30/2025	6.750	652,538		(33)				1,085,000	06/06/2025
100226972		DURHAM	NC		07/30/2025	6.990	261,747		(67)				340,000	06/12/2025
100226973		BURBANK	CA		07/30/2025	6.990	840,578		(159)				1,100,000	06/02/2025
100226974		ALPHARETTA	GA		07/30/2025	7.490	392,551		(93)				520,000	06/03/2025
100226975	CF	FEASTERVILLE TREVOSE	PA		07/30/2025	7.250	249,675		(83)				329,000	06/20/2025
100226976		STANLEY	ID		07/30/2025	7.125	591,512		(136)				840,000	06/13/2025
100226977	CF	LOGAN	UT		07/30/2025	6.750	256,999		(52)				350,000	06/17/2025
100226978	CF	CHESAPEAKE	VA		07/30/2025	7.250	168,132		(30)				285,000	06/16/2025
100226979		LITTLE ELM	TX		07/30/2025	6.625	394,220		(50)				520,000	06/16/2025
100226980	CF	JUDSONIA	AR		07/30/2025	7.250	331,783		(88)				450,000	06/20/2025
100226981		GRASONVILLE	MD		07/30/2025	7.250	535,324		(133)				720,000	06/12/2025
100226982		ROSEVILLE	CA		07/30/2025	7.250	450,225		(128)				630,000	06/06/2025
100226983		SALVO	NC		07/30/2025	6.875	594,718		(75)				800,000	06/12/2025
100226984	CF	CONWAY	AR		07/30/2025	7.375	237,843		(77)				289,000	06/16/2025
100226985		FRONT ROYAL	VA		07/30/2025	7.625	698,577		(248)				905,000	05/30/2025
100226986		LARGO	FL		07/30/2025	7.125	351,056		(102)				475,000	06/13/2025
100226987		SAN LUIS OBISPO	CA		07/30/2025	6.990	612,872		(96)				825,000	06/06/2025
100226988		PENSACOLA	FL		07/30/2025	7.625	357,796		(123)				430,000	06/13/2025
100226989		FORT WORTH	TX		07/30/2025	7.875	293,640		(65)				383,000	06/03/2025
100226990	CF	MILLCREEK	UT		07/30/2025	7.125	209,092		(23)				296,000	06/20/2025
100226991		MARIETTA	GA		07/30/2025	7.125	581,556		(118)				775,000	06/20/2025
100226992		NAPERVILLE	IL		07/30/2025	6.875	236,291		(101)				354,000	06/24/2025
100226993		MABANK	TX		07/30/2025	7.375	379,138		(104)				512,000	06/18/2025
100226994	CF	LINCOLN	NE		07/30/2025	7.250	280,418		(84)				385,000	06/18/2025
100226995		GLEN ALLEN	VA		07/30/2025	7.375	330,719		(100)				431,000	06/16/2025
100226996	CF	KNOXVILLE	TN		07/30/2025	7.375	224,208		(42)				300,000	06/20/2025
100226997		MONSEY	NY		07/30/2025	7.500	306,728		(72)				399,000	05/19/2025
100226998		CHARLOTTE	NC		07/30/2025	7.500	277,546		(84)				358,000	05/01/2025
100226999	CF	LAKEVILLE	PA		07/30/2025	7.875	319,474		(99)				390,000	06/17/2025
100227000	CF	AZUSA	CA		07/30/2025	7.375	729,826		(163)				955,000	06/13/2025
100227001		SANIBEL	FL		07/30/2025	7.250	514,166		(160)				724,000	06/20/2025
100227002		RUIDOSO	NM		07/30/2025	6.990	288,906		(75)				379,000	06/12/2025
100227003		HONOLULU	HI		07/30/2025	6.625	280,457		(13)				745,000	06/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100227004		SEVIERVILLE	TN		07/30/2025	7.625	806,905		(241)				995,000	06/16/2025
100227005	CF	STRASBURG	CO		07/30/2025	7.125	349,753		(84)				455,000	06/10/2025
100227006		DAUPHIN ISLAND	AL		07/30/2025	6.990	393,928		(63)				579,000	06/13/2025
100227007	CF	THE VILLAGES	FL		07/30/2025	7.875	276,085		(104)				330,000	06/10/2025
100227008		LONG BEACH TOWNSHIP	NJ		07/30/2025	7.250	474,123		(120)				700,000	06/13/2025
100227009		KIHEI	HI		07/30/2025	7.125	1,115,940		(166)				3,650,000	06/16/2025
100227010		ST GEORGE	UT		07/30/2025	6.490	452,990		(42)				705,000	06/13/2025
100227011		LOS ANGELES	CA		07/30/2025	7.250	563,973		(142)				735,000	06/11/2025
100227012		LITTLE ELM	TX		07/30/2025	6.624	303,018		(39)				405,000	06/17/2025
100227013	CF	NOKOMIS	FL		07/30/2025	7.250	322,018		(101)				460,000	06/12/2025
100227014		NEWNAN	GA		07/30/2025	7.375	268,211		(69)				338,000	06/17/2025
100227015	CF	LANCASTER	TN		07/30/2025	6.990	243,405		(69)				320,000	06/20/2025
100227016		NEWNAN	GA		07/30/2025	7.375	269,114		(69)				338,000	06/17/2025
100227018	CF	CARTERSVILLE	GA		07/30/2025	7.250	259,229		(86)				334,000	05/30/2025
100227019		FRESNO	CA		07/30/2025	7.500	314,192		(72)				409,000	05/28/2025
100227020		DAYTONA BEACH	FL		07/30/2025	7.125	283,775		(75)				368,000	06/13/2025
100227021	CF	LAKE ST LOUIS	MO		07/30/2025	7.125	208,904		(28)				276,000	06/18/2025
100227022	CF	ELKHORN	NE		07/30/2025	7.250	333,399		(80)				475,000	06/20/2025
100227023		SANTA ROSA BEACH	FL		07/30/2025	6.750	591,893		(52)				1,057,000	06/20/2025
100227024	CF	BEAUFORT	SC		07/30/2025	7.625	244,175		(82)				295,000	05/29/2025
100227025	CF	SPOKANE VALLEY	WA		07/30/2025	7.250	555,067		(93)				780,000	06/23/2025
100227026	CF	FLOWERY BRANCH	GA		07/30/2025	7.125	248,231		(47)				350,000	06/16/2025
100227027	CF	SANFORD	NC		07/30/2025	5.750	245,233		65				340,000	05/16/2025
100227028		ACWORTH	GA		07/30/2025	7.375	304,951		(108)				407,000	06/17/2025
100227029		DURHAM	NC		07/30/2025	6.500	254,459		(29)				341,000	05/08/2025
100227030		RALEIGH	NC		07/30/2025	6.625	253,283		(51)				400,000	05/16/2025
100227031		EUREKA	CA		07/30/2025	6.990	261,586		(73)				360,000	06/03/2025
100227032	CF	CHULA VISTA	CA		07/30/2025	5.250	220,044		126				740,000	05/29/2025
100227033	CF	WADESBORO	NC		07/30/2025	8.125	241,457		(58)				293,500	06/06/2025
100227034		WATSONVILLE	CA		07/30/2025	7.875	780,227		(283)				964,000	05/27/2025
100227035	CF	CHARLOTTE	NC		07/30/2025	6.750	361,405		(56)				480,000	06/06/2025
100227036	CF	SAINT AUGUSTINE	FL		07/30/2025	7.875	328,392		(124)				392,500	06/16/2025
100227037	CF	GROVER BEACH	CA		07/30/2025	7.375	565,139		(163)				730,000	06/07/2025
100227038		CHAPEL HILL	NC		07/30/2025	6.990	321,039		(81)				520,000	06/06/2025
100227039		BOYNTON BEACH	FL		07/30/2025	7.500	268,932		(89)				360,000	06/16/2025
100227040		ONTARIO	CA		07/30/2025	6.375	463,842		(6)				625,000	06/05/2025
100227041	CF	SAN DIEGO	CA		07/30/2025	7.375	596,328		(153)				761,000	06/06/2025
100227042	CF	PARADISE	CA		07/30/2025	6.875	249,239		(57)				325,000	05/15/2025
100227043	CF	HYRUM	UT		07/30/2025	6.990	532,976		(84)				700,000	06/20/2025
100227044		LAWRENCEVILLE	GA		07/30/2025	6.375	312,050		1				420,000	05/30/2025
100227045		RALEIGH	NC		07/30/2025	7.250	340,204		(99)				460,000	05/29/2025
100227046	CF	RALEIGH	NC		07/30/2025	7.250	254,148		(74)				320,000	06/12/2025
100227047		HEMET	CA		07/30/2025	7.000	355,005		(71)				435,000	06/12/2025
100227048	CF	MOORESVILLE	NC		07/30/2025	7.875	239,626		(66)				293,000	06/17/2025
100227049		TACOMA	WA		07/30/2025	6.750	455,476		(62)				600,000	06/18/2025
100227050	CF	RALEIGH	NC		07/30/2025	5.750	220,223		82				290,000	06/10/2025
100227051		DALLAS	GA		07/30/2025	5.750	247,568		63				375,000	05/29/2025
100227052		ATLANTA	GA		07/30/2025	6.625	269,838		(43)				400,000	06/23/2025
100227053	CF	FUQUAY VARINA	NC		07/30/2025	5.625	173,178		58				400,000	06/11/2025
100227054	CF	DALLAS	GA		07/30/2025	5.750	237,187		78				370,000	05/29/2025
100227055		RICHMOND	CA		07/30/2025	7.875	531,872		(126)				720,000	06/21/2025
100227056		MONROE	NC		07/30/2025	6.250	269,793		(10)				424,000	06/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100227057		RALEIGH	NC		07/30/2025	5.750	307,607		121				407,600	06/12/2025
100227058		BAKERSFIELD	CA		07/30/2025	7.250	492,271		(124)				639,000	06/16/2025
100227059	CF	DAYTON	MN		07/30/2025	5.625	202,756		69				374,000	06/13/2025
100227060		ROSEVILLE	CA		07/30/2025	5.500	298,871		131				530,000	06/12/2025
100227061	CF	WENDELL	NC		07/30/2025	5.750	217,500		64				306,000	06/12/2025
100227062		TUCKER	GA		07/30/2025	6.125	324,870		15				478,000	06/20/2025
100227063	CF	TUCKER	GA		07/30/2025	6.875	294,623		(42)				475,000	06/23/2025
100227064	CF	LIBERTY HILL	TX		07/30/2025	6.500	232,754		1				359,000	06/23/2025
100227065	CF	NORTHBOROUGH	MA		07/30/2025	6.990	205,731		(81)				332,000	06/18/2025
100227066	CF	LAWRENCEVILLE	GA		07/30/2025	6.500	316,311		(22)				433,000	06/12/2025
100227067		FULSHEAR	TX		07/30/2025	5.875	339,587		84				620,000	06/13/2025
100227069		SAN JOSE	CA		07/30/2025	7.375	791,641		(213)				1,025,000	06/13/2025
100227070		BUFORD	GA		07/30/2025	6.125	297,709		11				430,000	06/17/2025
100227071	CF	SAINT CLOUD	FL		07/30/2025	7.500	489,017		(161)				593,000	06/23/2025
100227072		ALTAMONTE SPRINGS	FL		07/30/2025	7.125	317,004		(91)				413,000	06/24/2025
100227073	CF	MERRITT ISLAND	FL		07/30/2025	7.375	415,777		(145)				555,000	06/16/2025
100227074	CF	NEW SMYRNA BEACH	FL		07/30/2025	7.750	332,675		(111)				410,000	06/20/2025
100227075		DRAPER	VA		07/30/2025	7.125	282,043		(79)				368,000	06/24/2025
100227076		FUQUAY VARINA	NC		07/30/2025	7.625	480,668		(175)				617,000	05/30/2025
100227077		VANDALIA	MI		07/30/2025	7.250	539,018		(112)				705,000	05/30/2025
100227078		BAKERSFIELD	CA		07/30/2025	7.125	658,367		(133)				860,000	06/24/2025
100227079	CF	DURHAM	NC		07/30/2025	6.125	231,890		29				345,000	06/16/2025
100227080	CF	PERRYVILLE	MD		07/30/2025	6.990	253,577		(74)				367,000	06/25/2025
100227081	CF	THEODORE	AL		07/30/2025	7.625	238,442		(84)				305,000	06/24/2025
100227082		COROLLA	NC		07/30/2025	7.490	715,776		(216)				870,000	06/23/2025
100227083		WILMINGTON	NC		07/30/2025	6.490	272,379		(35)				403,000	06/20/2025
100227084	CF	SHAKER HEIGHTS	OH		07/30/2025	6.875	280,886		(66)				374,000	06/19/2025
100227085	CF	STUART	FL		07/30/2025	7.500	243,831		(54)				350,000	06/20/2025
100227086		BATON ROUGE	LA		07/30/2025	7.375	340,414		(110)				450,000	06/20/2025
100227087		WATERFORD	WI		07/30/2025	7.375	369,482		(109)				484,000	06/17/2025
100227088		NAPLES	FL		07/30/2025	7.500	622,705		(206)				751,000	06/20/2025
100227089		HOUSTON	TX		07/30/2025	7.250	260,626		(87)				365,000	06/16/2025
100227090		LUBBOCK	TX		07/30/2025	7.490	302,742		(102)				365,000	06/20/2025
100227091		PENSACOLA	FL		07/30/2025	7.000	615,008		(162)				875,000	06/17/2025
100227092	CF	DURHAM	NC		07/30/2025	6.625	242,172		(27)				320,000	06/17/2025
100227093		GRAND JUNCTION	CO		07/30/2025	6.990	289,135		(77)				380,000	06/23/2025
100227094	CF	PRESCOTT	AZ		07/30/2025	7.625	397,639		(125)				496,000	06/17/2025
100227096	CF	GALVESTON	TX		07/30/2025	6.625	229,068		(31)				290,000	06/18/2025
100227097	CF	ROSHARON	TX		07/30/2025	6.625	233,290		(41)				315,000	06/16/2025
100227098		NEWTON	NJ		07/30/2025	7.000	310,586		(61)				435,000	06/16/2025
100227099		WINCHESTER	TN		07/30/2025	7.500	632,159		(184)				780,000	06/23/2025
100227100		MOUNT DORA	FL		07/30/2025	7.500	395,106		(131)				478,000	06/23/2025
100227101	CF	HENDERSONVILLE	TN		07/30/2025	7.250	274,859		(83)				386,000	06/24/2025
100227102		HILTON HEAD ISLAND	SC		07/30/2025	7.250	648,517		(195)				925,000	06/23/2025
100227103	CF	FUQUAY VARINA	NC		07/30/2025	6.990	266,018		(53)				345,000	06/16/2025
100227104		POST FALLS	ID		07/30/2025	6.990	490,074		(103)				670,000	06/20/2025
100227105		PINCKNEY	MI		07/30/2025	6.875	261,929		(60)				420,000	06/20/2025
100227106	CF	ST PETERSBURG	FL		07/30/2025	8.375	367,428		(66)				450,000	06/16/2025
100227107		PLYMOUTH	NH		07/30/2025	7.490	311,219		(101)				407,000	06/20/2025
100227108		RAPID CITY	MI		07/30/2025	6.990	322,042		(63)				421,000	06/11/2025
100227109		BRUSH PRAIRIE	WA		07/30/2025	7.500	674,014		(144)				878,000	06/18/2025
100227110		SEMINOLE	FL		07/30/2025	7.500	552,094		(182)				669,000	06/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100227111		MANASQUAN	NJ		07/30/2025	7.375	696,906		(202)				925,000	06/20/2025
100227112		FREDERICKSBURG	VA		07/30/2025	7.125	283,947		(86)				425,000	06/20/2025
100227113		GULF SHORES	AL		07/30/2025	7.500	631,990		(208)				815,000	06/17/2025
100227114		WARETOWN	NJ		07/30/2025	7.990	486,975		(179)				610,000	06/20/2025
100227115	CF	FALLING WATERS	WV		07/30/2025	7.625	250,262		(89)				326,000	06/20/2025
100227116	CF	MANSFIELD	TX		07/30/2025	6.750	241,354		(22)				300,000	06/17/2025
100227117		LA FOLLETTE	TN		07/30/2025	7.250	758,199		(175)				1,088,000	06/20/2025
100227118	CF	PALMETTO BAY	FL		07/30/2025	7.125	655,782		(176)				850,000	06/24/2025
100227119		MOUNT GRETNA	PA		07/30/2025	6.990	266,641		(74)				361,000	06/09/2025
100227120		MILFORD	DE		07/30/2025	6.990	353,114		(82)				495,000	06/17/2025
100227121	CF	KINTNERSVILLE	PA		07/30/2025	7.490	833,775		(248)				1,141,000	06/16/2025
100227122	CF	INDIANAPOLIS	IN		07/30/2025	7.250	347,658		(74)				510,000	06/13/2025
100227123		VIRGINIA BEACH	VA		07/30/2025	7.250	288,835		(90)				420,000	06/16/2025
100227124		ALLENTOWN	PA		07/30/2025	7.375	310,262		(108)				418,000	06/24/2025
100227125		KEYSTONE HEIGHTS	FL		07/30/2025	7.375	622,665		(216)				800,000	06/16/2025
100227126		EAST HAMPTON	NY		07/30/2025	7.500	1,208,304		(418)				1,550,000	06/13/2025
100227127		LAKE	MI		07/30/2025	7.625	304,220		(100)				406,000	06/11/2025
100227128	CF	HILLSBOROUGH	NC		07/30/2025	7.625	281,128		(111)				400,000	06/18/2025
100227129		PLAIN CITY	OH		07/30/2025	7.125	400,536		(101)				528,000	06/26/2025
100227130	CF	RALEIGH	NC		07/30/2025	6.875	351,586		(75)				460,000	06/20/2025
100227131		PARIS	ID		07/30/2025	7.625	350,269		(118)				427,000	06/20/2025
100227132	CF	AUSTIN	TX		07/30/2025	6.990	341,852		(84)				445,000	06/23/2025
100227133	CF	MADISON	AL		07/30/2025	6.125	285,353		10				394,000	06/20/2025
100227134	CF	VIRGINIA BEACH	VA		07/30/2025	7.500	271,992		(94)				345,000	06/23/2025
100227135	CF	CAMP CONNELL	CA		07/30/2025	7.375	248,919		(82)				300,000	06/18/2025
100227136	CF	LAKE ELSINORE	CA		07/30/2025	7.375	418,652		(126)				560,000	06/23/2025
100227137	CF	BRIDGEPORT	PA		07/30/2025	6.125	393,905		82				510,000	06/20/2025
100227138	CF	BRADENTON	FL		07/30/2025	6.990	714,005		(191)				960,000	07/02/2025
100227139		SAN TAN VALLEY	AZ		07/30/2025	7.490	318,823		(98)				415,000	06/23/2025
100227141		PONCE INLET	FL		07/30/2025	7.375	490,387		(164)				680,000	06/26/2025
100227142		BURLINGTON	VT		07/30/2025	6.375	601,108		(30)				900,000	06/20/2025
100227143	CF	FT LAUDERDALE	FL		07/30/2025	8.625	605,291		(189)				775,000	06/26/2025
100227144	CF	GLOUCESTER CITY	NJ		07/30/2025	7.375	299,279		(97)				385,000	06/26/2025
100227145	CF	SAN DIEGO	CA		07/30/2025	7.375	981,697		(206)				1,350,000	06/24/2025
100227146	CF	ORLANDO	FL		07/30/2025	6.750	783,560		(117)				1,178,000	06/13/2025
100227148		AMMON	ID		07/30/2025	7.875	428,913		(146)				515,000	06/25/2025
100227149		THE COLONY	TX		07/30/2025	7.125	274,704		(48)				367,000	06/25/2025
100227150	CF	EUREKA SPRINGS	AR		07/30/2025	7.490	324,849		(90)				482,000	06/25/2025
100227151	CF	WEXFORD	PA		07/30/2025	7.000	314,042		(61)				385,100	06/26/2025
100227152	CF	CHANDLER	AZ		07/30/2025	7.375	189,630		(151)				448,000	06/23/2025
100227153		YULEE	FL		07/30/2025	7.625	274,654		(95)				340,000	06/20/2025
100227154		SAN ANTONIO	TX		07/30/2025	6.375	299,528		(18)				460,000	06/25/2025
100227155	CF	OCEAN SHORES	WA		07/30/2025	6.875	408,866		(80)				628,000	06/23/2025
100227156		HOUSTON	TX		07/30/2025	7.625	327,672		(102)				407,000	06/27/2025
100227157		PRESCOTT	AZ		07/30/2025	7.375	346,297		(95)				423,000	06/16/2025
100227158	CF	SURFSIDE BEACH	SC		07/30/2025	7.875	808,570		(256)				1,000,000	06/26/2025
100227159	CF	NAPLES	FL		07/30/2025	7.750	418,379		(161)				600,000	06/24/2025
100227160		WEST JORDAN	UT		07/30/2025	7.625	462,595		(144)				558,000	06/16/2025
100227161	CF	SAN ANTONIO	TX		07/30/2025	7.625	250,490		(93)				311,000	06/20/2025
100227162	CF	RICHARDSON	TX		07/30/2025	7.250	271,402		(90)				365,000	06/24/2025
100227163		LAKE HAVASU CITY	AZ		07/30/2025	7.750	542,267		(170)				697,999	06/20/2025
100227164	CF	BRYAN	TX		07/30/2025	7.125	249,521		(72)				325,000	06/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100227165		FALMOUTH	MA		07/30/2025	7.375	490,611		(136)				595,000	06/27/2025
100227166	CF	BATON ROUGE	LA		07/30/2025	7.625	310,233		(103)				403,000	06/23/2025
100227167		LACLEDE	ID		07/30/2025	6.990	644,220		(142)				840,000	06/17/2025
100227168		PUNTA GORDA	FL		07/30/2025	7.625	338,620		(111)				446,000	06/23/2025
100227169	CF	HURRICANE	UT		07/30/2025	7.625	456,278		(162)				585,000	06/16/2025
100227170		TOMS RIVER	NJ		07/30/2025	7.250	490,902		(105)				640,000	06/24/2025
100227172	CF	DORRINGTON	CA		07/30/2025	6.625	359,216		(31)				510,000	06/23/2025
100227173	CF	LAS VEGAS	NV		07/30/2025	8.000	839,693		(315)				1,070,000	06/24/2025
100227174		BLUE ASH	OH		07/30/2025	7.375	298,730		(107)				395,000	06/26/2025
100227175		OXFORD	OH		07/30/2025	6.875	283,290		(66)				396,000	06/30/2025
100227176		QUINCY	MA		07/30/2025	7.000	834,171		(102)				1,100,000	06/30/2025
100227177		HUBBARD LAKE	MI		07/30/2025	6.990	406,292		(75)				515,000	06/27/2025
100227178	CF	DUBLIN	VA		07/30/2025	7.500	575,606		(191)				780,000	06/20/2025
100227179	CF	VOLCANO	HI		07/30/2025	7.875	538,816		(192)				660,000	06/09/2025
100227180		CHANDLER	AZ		07/30/2025	6.250	494,310		27				625,000	06/23/2025
100227181	CF	GRANGER	IN		07/30/2025	7.000	232,742		(68)				301,000	06/27/2025
100227182		DACULA	GA		07/30/2025	6.990	311,942		(80)				406,000	06/26/2025
100227183	CF	BAKERSFIELD	CA		07/30/2025	7.375	255,823		(73)				310,000	06/24/2025
100227184		HOUSTON	TX		07/30/2025	8.000	282,551		(96)				339,000	06/25/2025
100227185		GOODYEAR	AZ		07/30/2025	7.250	277,617		(113)				415,000	06/24/2025
100227186		LAWRENCEVILLE	GA		07/30/2025	7.500	296,522		(78)				370,000	06/27/2025
100227187		TEMPE	AZ		07/30/2025	7.125	450,508		(114)				585,000	06/23/2025
100227188		STOUGHTON	WI		07/30/2025	6.625	482,610		(38)				640,000	06/26/2025
100227189	CF	SOUTH BEND	IN		07/30/2025	7.625	354,306		(119)				466,000	06/24/2025
100227190	CF	FENWICK ISLAND	DE		07/30/2025	6.875	626,148		(99)				983,000	06/21/2025
100227191		HOT SPRINGS	AR		07/30/2025	6.500	402,913		(40)				613,000	06/26/2025
100227192		PHOENIX	AZ		07/30/2025	6.990	256,341		(55)				340,000	06/23/2025
100227193		SEVIERVILLE	TN		07/30/2025	7.500	746,967		(226)				915,000	06/06/2025
100227194	CF	ELLICOTT CITY	MD		07/30/2025	7.750	336,143		(155)				440,000	07/08/2025
100227195		PRINCETON	TX		07/30/2025	6.750	238,051		(50)				352,000	06/27/2025
100227196		ARGYLE	TX		07/30/2025	7.625	305,795		(112)				401,000	06/26/2025
100227197	CF	MCKINNEY	TX		07/30/2025	7.500	244,948		(81)				310,000	06/27/2025
100227198	CF	WORCESTER	MA		07/30/2025	7.490	589,381		(153)				765,000	07/08/2025
100227199	CF	COLLEGE STATION	TX		07/30/2025	7.125	262,815		(79)				340,000	07/11/2025
100227200		SPIRIT LAKE	IA		07/30/2025	7.490	285,214		(86)				345,000	06/24/2025
100227201	CF	SAINT HELENA ISLAND	SC		07/30/2025	7.375	348,162		(108)				450,000	07/07/2025
100227202	CF	PROVO	UT		07/30/2025	7.125	544,765		(123)				818,000	06/25/2025
100227203	CF	CHARLOTTE	NC		07/30/2025	6.999	241,132		(59)				330,000	07/21/2025
100227204	CF	PROVIDENCE	RI		07/30/2025	7.000	257,155		(63)				345,000	07/10/2025
100227205		LOS ANGELES	CA		07/30/2025	7.000	859,186		(166)				1,125,000	07/10/2025
100227206	CF	LAKE SAINT LOUIS	MO		07/30/2025	7.250	243,319		(88)				336,000	07/11/2025
100227207	CF	GREELEY	CO		07/30/2025	7.250	425,022		(100)				524,000	07/21/2025
100227208	CF	MINNEAPOLIS	MN		07/30/2025	6.990	211,350		(9)				298,000	07/11/2025
100227209		PAGE	AZ		07/30/2025	7.375	302,105		(99)				375,000	07/01/2025
100227210	CF	RALEIGH	NC		07/30/2025	7.250	390,913		(95)				529,000	06/27/2025
100227211	CF	ROSEDALE	MD		07/30/2025	7.625	251,641		(68)				326,000	07/01/2025
100227212		LAS CRUCES	NM		07/30/2025	7.625	246,238		(66)				319,000	07/08/2025
100227213		MAZATLAN	MEX		07/31/2025	9.180	161,141						499,016	05/30/2025
100227216		LA PAZ	MEX		07/31/2025	9.630	276,351						503,501	06/20/2025
100227217		LOS CABOS	MEX		07/31/2025	9.710	352,974						632,251	05/09/2025
100227218		PLAYA DEL CARMEN	MEX		07/31/2025	9.030	147,618						309,684	06/30/2025
100227219		LORETO	MEX		07/31/2025	9.930	227,329						396,113	06/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100227220		LOS CABOS	MEX		07/31/2025	9.490	206,755						337,286	04/30/2025
100227222		PUERTO VALLARTA	MEX		07/31/2025	9.810	226,085						373,455	06/30/2025
100227224		TULUM	MEX		07/31/2025	10.450	154,151						298,400	05/22/2025
100227225		TULUM	MEX		07/31/2025	10.520	181,370						277,919	07/03/2025
100227227		LOS CABOS	MEX		07/31/2025	10.480	307,582						560,892	06/05/2025
100227229	CF	CLERMONT	FL		07/31/2025	7.625	409,936		(78)				490,000	05/30/2025
100227230	CF	SAVANNAH	GA		07/31/2025	7.625	327,259		(61)				432,000	05/30/2025
100227231	CF	ANGIER	NC		07/31/2025	6.875	8,640		(152)				418,000	06/02/2025
100227232	CF	CARY	NC		07/31/2025	6.750	307,459		(19)				528,000	06/06/2025
100227233	CF	MONTEBELLO	VA		07/31/2025	7.375	345,767		(64)				468,000	05/29/2025
100227234	CF	PHOENIX	AZ		07/31/2025	7.125	719,334		(82)				940,000	05/27/2025
100227235	CF	FLORENCE	OR		07/31/2025	7.125	294,034		(32)				385,000	05/19/2025
100227236	CF	VERNON	CT		07/31/2025	7.375	170,335		(38)				230,000	05/23/2025
100227237	CF	STAFFORD	TX		07/31/2025	7.375	287,553		(23)				373,000	04/30/2025
100227238		PHOENIX	AZ		07/31/2025	7.625	353,285		28				400,000	04/12/2025
100227239	CF	WASHINGTON	NC		07/31/2025	7.625	269,321		(38)				324,000	06/04/2025
100227240	CF	TAMPA	FL		07/31/2025	7.375	177,407		(15)				250,000	06/11/2025
100227241		BROCKTON	MA		07/31/2025	6.250	439,496		54				935,000	05/27/2025
100227242	CF	PEARLAND	TX		07/31/2025	6.990	202,050		(21)				252,000	06/10/2025
100227243	CF	WEST NEW YORK	NJ		07/31/2025	6.375	545,115		31				950,000	06/06/2025
100227244	CF	WEST NEW YORK	NJ		07/31/2025	6.375	524,926		29				975,000	06/06/2025
100227245	CF	JEFFERSON CITY	MO		07/31/2025	7.625	223,183		(40)				276,900	05/29/2025
100227246	CF	BRADENTON	FL		07/31/2025	7.375	209,109		(37)				290,000	06/03/2025
100227247		GULF SHORES	AL		07/31/2025	6.750	255,613		(40)				615,000	05/22/2025
100227248	CF	PHOENIX	AZ		07/31/2025	6.875	238,072		(19)				495,000	06/09/2025
100227249	CF	CHARLOTTE	NC		07/31/2025	7.125	336,971		(38)				409,500	05/29/2025
100227250	CF	VIRGINIA BEACH	VA		07/31/2025	6.750	181,721		(7)				320,000	05/20/2025
100227251	CF	FRIDLEY	MN		07/31/2025	7.625	200,576		(36)				325,000	05/29/2025
100227252	CF	SEVIERVILLE	TN		07/31/2025	6.990	438,951		2				575,000	06/13/2025
100227253	CF	GARNER	NC		07/31/2025	7.625	353,559		(7)				460,000	06/05/2025
100227254	CF	BEAUFORT	SC		07/31/2025	6.990	820,624		(1)				1,200,000	06/16/2025
100227255	CF	OCEAN GATE	NJ		07/31/2025	7.625	461,346		(93)				550,000	06/16/2025
100227257	CF	CLEARWATER	FL		07/31/2025	6.990	167,592		(20)				255,000	05/30/2025
100227258	CF	FAIR HAVEN	NJ		07/31/2025	7.500	775,102		(122)				975,000	06/05/2025
100227259		LACEY	WA		07/31/2025	7.625	316,232		20				445,000	06/02/2025
100227260	CF	BAKERSFIELD	CA		07/31/2025	7.125	219,005		(24)				285,000	06/04/2025
100227261	CF	HOT SPRINGS VILLAGE	AR		07/31/2025	6.125	214,038		44				275,200	06/05/2025
100227262	CF	WASHINGTON	DC		07/31/2025	7.250	519,170		(20)				675,000	06/18/2025
100227263	CF	DALTON	GA		07/31/2025	7.125	218,795		(23)				267,500	06/02/2025
100227264	CF	GEORGETOWN	TX		07/31/2025	7.125	380,777		(48)				465,000	06/10/2025
100227265	CF	PALM COAST	FL		07/31/2025	7.000	238,252		(18)				341,000	06/24/2025
100227266	CF	BENTONVILLE	AR		07/31/2025	6.875	204,327		5				258,000	05/29/2025
100227267	CF	FREDERICKSBURG	TX		07/31/2025	7.625	384,405		(5)				503,000	06/11/2025
100227268	CF	VIRGINIA BEACH	VA		07/31/2025	6.875	409,893		(23)				668,000	06/02/2025
100227269	CF	HOLLYWOOD	FL		07/31/2025	6.875	380,659		8				508,000	05/30/2025
100227270	CF	CARY	NC		07/31/2025	7.500	288,219		(53)				366,000	06/03/2025
100227271	CF	CINCINNATI	OH		07/31/2025	7.625	142,923		(37)				175,000	06/17/2025
100227272		MCMILLAN	MI		07/31/2025	7.625	220,706		(34)				384,100	05/30/2025
100227273	CF	MINNEAPOLIS	MN		07/31/2025	6.750	186,738		3				230,000	05/29/2025
100227274	CF	LANCASTER	OH		07/31/2025	7.490	254,974		(50)				325,000	06/18/2025
100227275	CF	ALACHUA	FL		07/31/2025	7.375	243,992		(44)				300,000	06/20/2025
100227276	CF	COLORADO SPRINGS	CO		07/31/2025	6.875	355,619		(11)				467,000	06/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100227277	CF	CINCINNATI	OH		07/31/2025	7.625	167,730		(34)				200,000	06/17/2025
100227278	CF	DURHAM	NC		07/31/2025	7.125	327,545		(40)				425,400	06/11/2025
100227279	CF	MORRISVILLE	NC		07/31/2025	7.125	407,962		(46)				505,000	06/23/2025
100227280	CF	LORIDA	FL		07/31/2025	7.990	214,524		(44)				255,000	06/18/2025
100227281	CF	ALBUQUERQUE	NM		07/31/2025	6.990	224,701		(23)				292,000	06/20/2025
100227282	CF	DETROIT	MI		07/31/2025	7.625	318,538		(63)				380,000	06/23/2025
100227283	CF	MYRTLE BEACH	SC		07/31/2025	6.500	424,101		25				525,000	06/20/2025
100227284	CF	OAK ISLAND	NC		07/31/2025	6.750	553,480		(35)				900,000	06/12/2025
100227285	CF	DUNCANVILLE	TX		07/31/2025	7.490	325,441		(58)				402,000	06/12/2025
100227286	CF	TUCSON	AZ		07/31/2025	6.990	238,777		14				325,000	06/13/2025
100227287	CF	MIDVALE	UT		07/31/2025	6.375	415,267		33				580,000	06/20/2025
100227288		SALT LAKE CITY	UT		07/31/2025	7.625	436,657		(69)				531,000	06/18/2025
100227289	CF	GODDARD	KS		07/31/2025	6.875	144,209		(10)				180,000	06/20/2025
100227290		ROSCOMMON	MI		07/31/2025	7.500	160,137		(32)				176,000	06/09/2025
100227930	CF	MISSION VIEJO	CA		08/04/2025	6.750	793,502		(396)				1,900,000	06/24/2025
100227932	CF	MIAMI BEACH	FL		08/04/2025	6.499	354,506		(54)				538,000	07/15/2025
100227933	CF	MODESTO	CA		08/04/2025	7.499	192,099		(49)				287,500	06/24/2025
100227935	CF	LARUE	TX		08/04/2025	7.250	180,186		(59)				1,000,000	07/21/2025
100227936	CF	MADISON HEIGHTS	MI		08/04/2025	6.999	304,943		(59)				383,000	07/11/2025
100227937	CF	PENSACOLA	FL		08/04/2025	8.625	108,966		(39)				160,000	07/11/2025
100227939	CF	CASTRO VALLEY	CA		08/04/2025	6.999	1,578,199		(413)				1,920,000	07/14/2025
100227940	CF	LOS ANGELES	CA		08/04/2025	7.875	586,136		(229)				700,000	07/03/2025
100227941	CF	EVERGREEN	CO		08/04/2025	6.999	1,031,753		(127)				1,219,000	07/15/2025
100227942	CF	RANCHO CUCAMONGA	CA		08/04/2025	6.999	408,462		(110)				1,450,000	07/10/2025
100227943	CF	HOPKINTON	MA		08/04/2025	7.375	736,060		(258)				911,000	07/01/2025
100227944	CF	DESERT HOT SPRINGS	CA		08/04/2025	7.875	329,934		(129)				364,000	07/17/2025
100227946	CF	NORTH BRUNSWICK	NJ		08/04/2025	7.250	200,551		(72)				241,000	07/16/2025
100227947	CF	DENVER	CO		08/04/2025	7.375	707,349		(252)				880,000	07/14/2025
100227948	CF	FLINT	TX		08/04/2025	6.625	283,050		4				475,000	04/21/2025
100227949	CF	LOS ANGELES	CA		08/04/2025	6.625	447,693		(12)				600,000	07/14/2025
100227952	CF	FORT WORTH	TX		08/04/2025	7.250	137,698		(26)				180,000	07/15/2025
100227953	CF	BOCA RATON	FL		08/04/2025	6.999	403,434		(22)				526,000	07/17/2025
100227954	CF	PICO RIVERA	CA		08/04/2025	7.999	755,202		(291)				900,000	07/10/2025
100227955	CF	QUEEN CREEK	AZ		08/04/2025	6.875	1,296,962		(94)				1,612,000	07/10/2025
100227957		SAN BERNARDINO	CA		08/04/2025	7.625	304,436		(94)				420,000	07/14/2025
100227958	CF	MONTEBELLO	CA		08/04/2025	6.625	383,821		(44)				840,000	07/09/2025
100227959		PHOENIX	AZ		08/04/2025	7.999	175,680		(66)				237,000	07/15/2025
100227961		SHAFTER	CA		08/04/2025	6.875	227,429		6				336,000	07/17/2025
100227962	CF	PORTLAND	TX		08/04/2025	6.625	249,573		(1)				415,000	07/18/2025
100227963		CLEVELAND	OH		08/04/2025	7.499	119,492		(15)				150,000	07/16/2025
100227964		INDIO	CA		08/04/2025	6.999	446,516		(22)				560,000	07/16/2025
100227965	CF	CANYON LAKE	CA		08/04/2025	6.999	983,339		(238)				1,200,000	06/03/2025
100227966	CF	COMPTON	CA		08/04/2025	6.750	495,918		(79)				770,000	07/04/2025
100227967	CF	TWENTYNINE PALMS	CA		08/04/2025	6.999	157,868		(39)				250,000	07/10/2025
100227968	CF	BALTIMORE	MD		08/04/2025	6.999	238,933		(13)				340,000	07/21/2025
100227969		HAGERSTOWN	MD		08/04/2025	7.375	200,366		(41)				245,000	07/02/2025
100227970	CF	ORLANDO	FL		08/04/2025	7.999	543,573		(211)				650,000	07/18/2025
100227971	CF	GERMANTOWN	MD		08/04/2025	6.875	720,273		(85)				895,000	07/18/2025
100227972	CF	SOUTH MILWAUKEE	WI		08/04/2025	7.499	229,190		(49)				280,000	07/21/2025
100227973	CF	WINCHESTER	CA		08/04/2025	8.375	738,642		(272)				830,000	07/12/2025
100227974		WELLSTON	MI		08/04/2025	7.750	130,918		(52)				345,000	07/18/2025
100227975	CF	FLOWERY BRANCH	GA		08/04/2025	8.375	298,148		(110)				670,000	06/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100227976	CF	PALMDALE	CA		08/04/2025	7.250	390,323		(57)				590,000	07/17/2025
100227977		ODESSA	TX		08/04/2025	7.125	165,033		(14)				205,000	07/11/2025
100227978	CF	LA HABRA	CA		08/04/2025	6.499	390,782		(28)				1,800,000	07/11/2025
100227979	CF	PLEASANT GROVE	UT		08/04/2025	6.999	846,885		(219)				1,170,000	07/21/2025
100227982	CF	BUENA PARK	CA		08/04/2025	7.499	710,134		(211)				960,000	07/15/2025
100227983	CF	HIALEAH	FL		08/04/2025	8.125	426,134		(162)				460,000	07/18/2025
100227984	CF	KISSIMMEE	FL		08/04/2025	6.499	262,310		9				330,000	07/16/2025
100227986	CF	OAK PARK	CA		08/04/2025	8.499	814,931		(290)				865,000	07/01/2025
100227987	CF	SOUTH YARMOUTH	MA		08/04/2025	6.999	389,100		(90)				650,000	07/17/2025
100227988	CF	PASADENA	CA		08/04/2025	6.625	527,478		(35)				750,000	07/04/2025
100227989		KISSIMMEE	FL		08/04/2025	8.375	227,338		(84)				310,000	07/16/2025
100227990	CF	VICTORVILLE	CA		08/04/2025	7.250	382,089		(63)				470,000	06/09/2025
100227991	CF	CORONA	CA		08/04/2025	8.125	556,237		(212)				590,000	07/10/2025
100227992	CF	LAREDO	TX		08/04/2025	6.875	285,720		19				386,000	07/16/2025
100227993	CF	FAIRFAX	VA		08/04/2025	7.375	666,412		(243)				825,000	07/14/2025
100227994		LAMONT	CA		08/04/2025	7.875	196,346		(68)				290,000	07/10/2025
100227995	CF	GERMANTOWN	MD		08/04/2025	6.625	151,944		(23)				760,000	06/24/2025
100227996	CF	SCOTTSDALE	AZ		08/04/2025	6.750	669,011		(204)				1,300,000	06/13/2025
100227997	CF	WHITTIER	CA		08/04/2025	7.250	749,104		(273)				900,000	07/11/2025
100227999		GAITHERSBURG	MD		08/04/2025	6.999	513,103		(56)				635,000	07/17/2025
100228000	CF	MANHATTAN	KS		08/04/2025	6.999	329,985		(53)				412,000	07/14/2025
100228001	CF	DERWOOD	MD		08/04/2025	6.999	488,364		(89)				600,000	06/27/2025
100228002	CF	MERCED	CA		08/04/2025	6.625	356,016		18				465,000	06/05/2025
100228003	CF	CHATTANOOGA	TN		08/04/2025	7.499	225,584		(51)				275,000	07/15/2025
100228004	CF	SAN DIEGO	CA		08/04/2025	7.625	767,627		(282)				970,000	07/08/2025
100228005		KANSAS CITY	MO		08/04/2025	7.125	165,237		(5)				236,000	06/20/2025
100228006	CF	HOUSTON	TX		08/04/2025	6.999	411,858		(79)				609,000	07/16/2025
100228007		AUGUSTA	GA		08/04/2025	7.125	138,958						186,000	05/06/2025
100228008	CF	PASADENA	CA		08/06/2025	7.875	2,003,321		(720)				2,450,000	06/24/2025
100228009	CF	FORT LAUDERDALE	FL		08/06/2025	7.500	920,861		(370)				1,160,000	06/25/2025
100228010	CF	SHERMAN OAKS AREA LOS ANGELES	CA		08/06/2025	7.000	1,454,622		(310)				1,780,000	07/01/2025
100228011	CF	CELINA	TX		08/06/2025	7.375	762,917		(202)				950,000	06/18/2025
100228012	CF	CHARLESTON	SC		08/06/2025	7.750	363,857		(109)				440,000	06/04/2025
100228013	CF	ANKENY	IA		08/06/2025	7.500	130,588		(20)				162,000	06/26/2025
100228014	CF	AGOURA HILLS	CA		08/06/2025	7.000	1,094,171		(298)				1,350,000	06/03/2025
100228015	CF	MCKINNEY	TX		08/06/2025	7.250	982,330		(223)				1,248,000	06/30/2025
100228016	CF	TEMPE	AZ		08/06/2025	7.000	529,141		(109)				662,000	06/27/2025
100228017	CF	WALNUT CREEK	CA		08/06/2025	6.875	1,077,809		(257)				1,405,000	07/02/2025
100228018	CF	WALNUT CREEK	CA		08/06/2025	6.750	308,106		(83)				2,340,000	07/08/2025
100228019	CF	SIMI VALLEY	CA		08/06/2025	8.375	874,576		(206)				1,100,000	06/25/2025
100228020	CF	LOS ANGELES	CA		08/06/2025	6.750	969,923		(116)				1,200,124	06/27/2025
100228021	CF	SAN CLEMENTE	CA		08/06/2025	7.250	3,373,503		(1,048)				5,000,000	06/30/2025
100228022	CF	FREMONT	CA		08/06/2025	6.375	1,008,741		(200)				3,150,000	07/07/2025
100228023	CF	GILBERT	AZ		08/06/2025	6.375	814,473		(163)				2,000,000	07/01/2025
100228024	CF	SAN DIEGO	CA		08/06/2025	6.625	905,439		(245)				1,313,220	06/30/2025
100228025	CF	LITTLE ROCK	AR		08/06/2025	7.875	185,353		(68)				237,000	06/13/2025
100228026	CF	HENDERSON	NV		08/06/2025	6.875	1,648,134		(295)				2,140,000	06/23/2025
100228027	CF	RANCHO PALOS VERDES	CA		08/06/2025	7.250	760,625		(161)				930,000	06/16/2025
100228028	CF	MONTEBELLO	CA		08/06/2025	7.375	512,695		(120)				625,000	07/01/2025
100228029	CF	GARDEN GROVE	CA		08/06/2025	6.625	1,192,104		(107)				1,540,000	06/09/2025
100228030	CF	BALDWIN PARK	CA		08/06/2025	7.375	416,643		(69)				570,000	06/11/2025
100228031	CF	GLENDALE	AZ		08/06/2025	6.875	1,483,979		(426)				1,973,000	07/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228032	CF	APEX	NC		08/06/2025	6.125	335,203		21				423,000	07/03/2025
100228033	CF	WESTON	FL		08/06/2025	7.000	868,277		(131)				1,105,000	06/27/2025
100228034	CF	MIAMI	FL		08/06/2025	7.750	827,803		(182)				950,000	06/16/2025
100228035	CF	HUDSON	NH		08/06/2025	7.750	407,288		(67)				500,000	06/23/2025
100228036	CF	GULF SHORES	AL		08/07/2025	7.750	196,413		(73)				240,000	06/09/2025
100228037	CF	TUCSON	AZ		08/07/2025	7.750	335,120		(108)				390,000	05/30/2025
100228038	CF	LONG BEACH	CA		08/07/2025	6.750	235,414		(11)				410,000	06/06/2025
100228039	CF	TALLAHASSEE	FL		08/07/2025	7.125	158,317		(41)				195,000	06/12/2025
100228040	CF	LOVELAND	CO		08/07/2025	7.250	353,921		(104)				541,000	06/23/2025
100228041	CF	YULEE	FL		08/07/2025	7.250	432,726		(143)				578,000	05/30/2025
100228042	CF	ACWORTH	GA		08/07/2025	6.990	274,550		(14)				365,000	06/20/2025
100228043	CF	LAREDO	TX		08/07/2025	7.500	838,094		(279)				1,345,000	06/23/2025
100228044	CF	REDONDO BEACH	CA		08/07/2025	7.375	1,099,925		(366)				1,327,000	06/10/2025
100228045		PALM SPRINGS	CA		08/07/2025	7.250	2,806,344		(812)				3,750,000	05/23/2025
100228046	CF	CHULA VISTA	CA		08/07/2025	7.125	866,239		(223)				1,065,000	06/13/2025
100228047		LAGUNA BEACH	CA		08/07/2025	7.250	2,038,569		(148)				4,700,000	06/18/2025
100228048	CF	DAVENPORT	FL		08/07/2025	8.990	144,691		(45)				200,000	05/29/2025
100228050	CF	MARIETTA	GA		08/07/2025	7.625	233,977		(90)				330,000	05/22/2025
100228051	CF	GRANITE BAY	CA		08/07/2025	7.500	1,687,488		(502)				2,165,000	06/10/2025
100228052	CF	SAN ANTONIO	TX		08/07/2025	7.375	167,696		(26)				245,000	06/27/2025
100228053		CULPEPER	VA		08/07/2025	7.250	171,177		(19)				250,000	05/30/2025
100228054	CF	BAILEY	CO		08/07/2025	6.875	327,135		16				440,000	06/06/2025
100228055		THOUSAND OAKS	CA		08/07/2025	7.500	458,950		(89)				930,000	05/19/2025
100228056		FLEMING ISLAND	FL		08/07/2025	6.875	286,977		(25)				506,000	06/20/2025
100228057	CF	TAMPA	FL		08/07/2025	6.875	95,165		(9)				360,000	05/19/2025
100228058		BOCA RATON	FL		08/07/2025	6.750	712,538		(2)				927,854	05/22/2025
100228059	CF	SPRING	TX		08/07/2025	7.500	171,998		(30)				225,000	06/11/2025
100228060	CF	CHULA VISTA	CA		08/07/2025	7.990	549,546		(207)				700,000	06/30/2025
100228061	CF	CHICAGO	IL		08/07/2025	8.875	220,777		(67)				362,000	05/27/2025
100228062	CF	GREENSBORO	NC		08/07/2025	7.750	253,539		(98)				323,000	06/27/2025
100228063	CF	LUBBOCK	TX		08/07/2025	6.990	483,464		(73)				600,000	06/25/2025
100228064	CF	HENDERSON	NV		08/07/2025	7.500	329,030		(127)				395,000	06/25/2025
100228065	CF	SUWANEE	GA		08/07/2025	6.990	772,610		(214)				2,100,000	07/01/2025
100228066		VICTORVILLE	CA		08/07/2025	7.990	180,042		(68)				418,000	06/23/2025
100228067	CF	STAUNTON	VA		08/07/2025	7.250	175,318		(52)				333,000	05/28/2025
100228068		HENDERSONVILLE	NC		08/07/2025	7.375	342,898		(98)				435,000	07/07/2025
100228069	CF	FORT LUPTON	CO		08/07/2025	6.990	450,937		(119)				549,000	06/30/2025
100228070	CF	WICHITA	KS		08/07/2025	8.125	271,010		(102)				325,000	06/18/2025
100228071	CF	THORNDALE	TX		08/07/2025	7.625	224,122		(88)				366,000	07/02/2025
100228072	CF	MORENO VALLEY	CA		08/07/2025	7.750	576,359		(220)				696,000	06/04/2025
100228074	CF	MATTHEWS	NC		08/07/2025	7.875	381,285		(137)				430,000	06/23/2025
100228075	CF	SANDY	UT		08/07/2025	7.250	2,033,134		(468)				2,500,000	06/12/2025
100228076		YAKIMA	WA		08/07/2025	6.750	258,175		43				331,000	06/05/2025
100228077	CF	LA PALMA	CA		08/07/2025	7.750	921,010		(357)				1,100,000	06/07/2025
100228078	CF	MOKENA	IL		08/07/2025	7.250	603,547		(183)				732,000	07/02/2025
100228079	CF	MCALLEN	TX		08/07/2025	7.990	1,130,815		(334)				1,364,000	06/10/2025
100228080		MIAMI	FL		08/07/2025	8.250	175,674		(63)				210,000	06/05/2025
100228081	CF	RALEIGH	NC		08/07/2025	8.125	1,317,149		(159)				2,445,000	06/11/2025
100228082	CF	EUGENE	OR		08/07/2025	7.500	329,628		(131)				600,000	06/26/2025
100228083	CF	COATESVILLE	PA		08/07/2025	7.875	150,161		(31)				195,500	06/20/2025
100228084	CF	SAINT LOUIS	MO		08/07/2025	7.500	213,560		(34)				280,000	06/17/2025
100228085	CF	CLEARWATER	FL		08/07/2025	6.990	207,331		(55)				405,000	06/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228086	CF	FRESNO	CA		08/07/2025	6.990	151,935		3				205,000	06/09/2025
100228087	CF	LADSON	SC		08/07/2025	7.750	234,791		(55)				305,000	05/28/2025
100228088	CF	LOUISVILLE	KY		08/07/2025	7.990	345,011		(146)				425,000	05/27/2025
100228089	CF	EDGEWATER	MD		08/07/2025	7.250	339,693		(33)				450,000	06/17/2025
100228090	CF	LAKELAND	FL		08/07/2025	7.375	201,629		(10)				268,000	06/20/2025
100228091	CF	TUCSON	AZ		08/07/2025	7.250	218,589		(53)				275,000	04/02/2025
100228092	CF	PROSPER	TX		08/07/2025	7.500	591,987		(170)				730,000	04/07/2025
100228093	CF	LAWRENCEVILLE	GA		08/07/2025	7.625	317,626		(90)				406,000	04/16/2025
100228094	CF	WAKE FOREST	NC		08/07/2025	7.375	309,310		(93)				376,000	03/24/2025
100228095	CF	APPLE VALLEY	MN		08/07/2025	7.375	221,890		(58)				276,000	04/15/2025
100228096	CF	HILLSBORO	OR		08/07/2025	5.375	168,901		249				499,900	04/21/2025
100228097	CF	CHARLOTTESVILLE	VA		08/07/2025	7.500	271,618		(77)				332,000	03/28/2025
100228098	CF	NIBLEY	UT		08/07/2025	7.000	251,069		(48)				352,000	04/17/2025
100228100	CF	OWENS CROSS ROADS	AL		08/07/2025	6.500	216,839		(19)				303,000	04/22/2025
100228101		VANCOUVER	WA		08/07/2025	6.375	321,673		(9)				430,500	03/21/2025
100228102	CF	LEANDER	TX		08/07/2025	6.500	423,037		(34)				565,000	04/10/2025
100228103	CF	MADISON	AL		08/07/2025	6.375	326,937		(15)				480,000	03/31/2025
100228104	CF	MADISON	AL		08/07/2025	6.375	337,714		(15)				480,000	03/31/2025
100228105	CF	GRAND RAPIDS	MI		08/07/2025	6.990	237,692		(24)				315,000	04/04/2025
100228106	CF	RICHMOND	VA		08/07/2025	6.875	224,941		(20)				282,000	03/28/2025
100228107		WILMINGTON	NC		08/07/2025	6.875	318,125		(167)				501,000	03/20/2025
100228108	CF	SAVANNAH	GA		08/07/2025	7.000	289,916		(67)				357,000	03/25/2025
100228109	CF	BOULDER	CO		08/07/2025	6.990	670,555		(257)				1,575,000	04/08/2025
100228111	CF	COROLLA	NC		08/07/2025	6.625	912,903		(76)				1,325,000	03/21/2025
100228112	CF	WENDELL	NC		08/07/2025	6.375	207,181		(14)				290,000	05/20/2025
100228113	CF	ARNOLD	MO		08/07/2025	6.750	127,300		(50)				234,000	04/09/2025
100228114	CF	CHARLOTTE	NC		08/07/2025	7.000	239,007		(24)				297,500	03/28/2025
100228115	CF	HOLLY SPRINGS	GA		08/07/2025	7.625	428,349		(131)				543,000	04/25/2025
100228116		CODY	WY		08/07/2025	6.875	271,968		(55)				334,000	04/22/2025
100228117		PEARLAND	TX		08/07/2025	7.125	409,554		(100)				515,000	04/21/2025
100228118		LAS VEGAS	NV		08/07/2025	6.875	1,043,429		(136)				2,072,000	03/31/2025
100228119		ARLINGTON	VA		08/07/2025	6.750	367,451		(55)				465,000	04/15/2025
100228120	CF	GRAIN VALLEY	MO		08/07/2025	6.875	95,196		(72)				237,000	04/25/2025
100228121		SARALAND	AL		08/07/2025	7.500	156,544		(37)				183,000	03/21/2025
100228122	CF	SAN ANTONIO	TX		08/07/2025	7.000	169,603		(26)				220,000	05/02/2025
100228123	CF	PORTLAND	OR		08/07/2025	7.750	190,531		(64)				245,000	05/20/2025
100228124		JEFFERSON	NC		08/07/2025	6.750	303,689		(57)				400,000	05/16/2025
100228125		SEATTLE	WA		08/07/2025	7.000	812,714		(116)				1,050,000	03/27/2025
100228126		CHARLOTTE	NC		08/07/2025	7.875	237,363		(81)				285,000	05/19/2025
100228127	CF	MERRITT ISLAND	FL		08/07/2025	7.125	207,328		(35)				264,000	05/08/2025
100228128		FRANKLIN	TN		08/07/2025	6.990	322,931		(82)				457,000	05/29/2025
100228129	CF	LACEY	WA		08/07/2025	7.000	481,405		(88)				595,000	05/29/2025
100228130		PASCO	WA		08/07/2025	7.750	342,335		(92)				400,000	04/29/2025
100228131	CF	MORGANTOWN	WV		08/07/2025	7.375	208,494		(45)				257,500	05/28/2025
100228133		ROUND ROCK	TX		08/07/2025	7.875	268,177		(72)				325,000	05/23/2025
100228134		KODIAK	AK		08/07/2025	7.250	431,098		(71)				730,000	03/27/2025
100228135	CF	NAPLES	FL		08/08/2025	7.875	477,704		(148)				617,000	04/10/2025
100228136		MILFORD	CT		08/08/2025	8.000	417,724		(150)				550,000	02/21/2025
100228137	CF	FORT COLLINS	CO		08/08/2025	8.125	409,415		(480)				670,000	04/30/2025
100228138		LOS ANGELES	CA		08/08/2025	8.500	950,284		(252)				1,260,000	05/20/2025
100228139		TUCSON	AZ		08/08/2025	7.875	296,750		(73)				395,000	04/24/2025
100228140	CF	EASTVALE	CA		08/08/2025	7.250	533,804		(52)				1,065,000	04/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228141		BOCA RATON	FL		08/08/2025	7.125	938,418		(152)				1,725,000	04/29/2025
100228142		SALISBURY	NC		08/08/2025	7.875	319,301		(77)				415,000	04/29/2025
100228143		ALLEN	TX		08/08/2025	7.375	481,483		(128)				588,000	04/09/2025
100228144		WASHINGTON	DC		08/08/2025	7.750	586,207		(69)				829,000	03/28/2025
100228145	CF	LONG BEACH	CA		08/08/2025	7.375	728,294		(127)				1,100,000	06/20/2025
100228146		NEW PORT RICHEY	FL		08/08/2025	8.250	264,687		(97)				390,000	03/24/2025
100228147		SOUTHOLD	NY		08/08/2025	7.375	851,278		(41)				1,505,000	05/13/2025
100228148	CF	ORLANDO	FL		08/08/2025	7.250	216,667		(33)				285,000	04/15/2025
100228149	CF	CAPE CORAL	FL		08/08/2025	7.625	259,009		(81)				440,000	05/20/2025
100228150	CF	PROVIDENCE	RI		08/11/2025	9.250	319,098		(271)				395,000	06/20/2025
100228151	CF	SEATTLE	WA		08/11/2025	8.000	759,342		(494)				985,000	07/01/2025
100228152	CF	ATASCADERO	CA		08/11/2025	7.375	919,372		(640)				1,110,000	07/01/2025
100228153	CF	PEMBROKE	MA		08/11/2025	8.250	588,625		(478)				750,000	06/17/2025
100228154	CF	PEMBROKE	MA		08/11/2025	8.250	582,620		(479)				760,000	06/17/2025
100228155	CF	BORING	OR		08/11/2025	6.625	638,546		(176)				1,303,000	06/26/2025
100228156	CF	SARASOTA	FL		08/11/2025	6.500	1,227,983		(110)				1,800,000	06/25/2025
100228157	CF	HOBOKEN	NJ		08/11/2025	7.250	511,540		(672)				2,000,000	06/23/2025
100228158	CF	HUNTINGTON BEACH	CA		08/11/2025	7.125	1,529,151		(966)				1,850,000	06/26/2025
100228159	CF	FAYETTEVILLE	GA		08/11/2025	7.250	774,910		(623)				1,400,000	06/13/2025
100228161	CF	SEATTLE	WA		08/11/2025	6.625	253,961		(136)				1,080,000	06/24/2025
100228162	CF	NEWPORT	RI		08/11/2025	7.375	795,247		(257)				1,000,000	06/27/2025
100228163	CF	SEABROOK ISLAND	SC		08/11/2025	8.250	1,736,326		(800)				2,010,000	06/26/2025
100228164	CF	PEMBROKE	MA		08/11/2025	8.250	643,564		(523)				820,000	06/17/2025
100228165	CF	BLACK CANYON CITY	AZ		08/11/2025	7.875	863,669		(184)				1,000,000	06/20/2025
100228166	CF	OLE ELUM	WA		08/11/2025	7.000	489,463		(233)				681,000	06/27/2025
100228167	CF	PEMBROKE	MA		08/11/2025	8.250	588,236		(480)				760,000	06/17/2025
100228168	CF	KAMUELA	HI		08/11/2025	6.875	1,033,839		(741)				2,700,000	06/25/2025
100228169	CF	EL CAJON	CA		08/11/2025	7.250	1,166,993		(412)				1,415,000	06/21/2025
100228170	CF	LOS ANGELES	CA		08/11/2025	7.500	1,351,241		909				1,725,000	06/26/2025
100228171	CF	LONG BEACH TOWNSHIP	NJ		08/11/2025	6.750	1,232,094		(541)				2,500,000	06/20/2025
100228172	CF	FRANKLIN	WI		08/11/2025	7.375	522,840		(200)				1,850,000	06/12/2025
100228173	CF	PARAMUS	NJ		08/11/2025	7.500	1,374,161		(754)				1,680,000	06/24/2025
100228174	CF	JENKINTOWN	PA		08/11/2025	7.625	877,447		(4)				1,150,000	06/13/2025
100228175	CF	SIERRA VISTA	AZ		08/11/2025	7.750	417,429		(326)				505,000	06/24/2025
100228176	CF	BERWYN	IL		08/11/2025	7.750	179,879		(243)				230,000	06/23/2025
100228177	CF	VANDALIA	OH		08/11/2025	7.875	224,710		(193)				257,000	06/30/2025
100228178	CF	WESTFIELD	NJ		08/11/2025	6.875	1,229,124		(221)				2,315,000	06/21/2025
100228179	CF	LAWRENCEVILLE	GA		08/11/2025	6.750	364,937		(63)				527,000	06/18/2025
100228180	CF	CHULA VISTA	CA		08/11/2025	8.500	1,305,035		(399)				1,450,000	07/03/2025
100228181	CF	SAN FRANCISCO	CA		08/11/2025	6.990	508,712		(42)				1,475,000	06/27/2025
100228182	CF	WEST PALM BEACH	FL		08/11/2025	7.750	960,881		(342)				1,200,000	07/07/2025
100228183	CF	NORTH HILLS	CA		08/11/2025	7.625	1,000,580		(336)				1,210,000	06/20/2025
100228184	CF	SANTA CLARITA	CA		08/11/2025	7.625	1,019,148		(330)				1,225,000	07/02/2025
100228185	CF	ALHAMBRA	CA		08/11/2025	7.490	915,555		(141)				1,200,000	06/12/2025
100228186		SEASIDE	OR		08/11/2025	7.750	783,634		(284)				1,120,000	03/19/2025
100228187	CF	MODESTO	CA		08/11/2025	6.625	222,690		24				530,000	07/09/2025
100228188	CF	MILTON	MA		08/11/2025	7.500	768,294		(175)				1,000,000	06/25/2025
100228189	CF	SANTA CLARITA	CA		08/11/2025	8.500	973,527		(310)				1,035,000	06/20/2025
100228190		NORTH HOLLYWOOD	CA		08/11/2025	8.125	1,029,224		(363)				1,310,000	06/25/2025
100228191		BEVERLY HILLS	CA		08/11/2025	7.000	2,136,786		(30)				2,850,000	07/08/2025
100228192	CF	NORTHRIDGE	CA		08/11/2025	7.625	1,090,973		(278)				1,410,000	06/30/2025
100228193	CF	NORTH HILLS	CA		08/11/2025	7.250	816,776		(121)				1,250,000	07/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228194	CF	LAGUNA BEACH	CA		08/11/2025	7.250	3,949,649		(256)				7,750,000	06/24/2025
100228195	CF	DOWNEY	CA		08/11/2025	8.125	1,587,069		(452)				2,200,000	07/09/2025
100228196		SHERMAN OAKS	CA		08/11/2025	7.250	1,508,339		(527)				1,853,250	06/27/2025
100228197	CF	WOODLAND HILLS	CA		08/11/2025	6.990	1,117,742		(273)				1,360,000	07/02/2025
100228198		WATERBURY	CT		08/11/2025	7.500	328,490		(39)				415,000	06/25/2025
100228199		BARBERTON	OH		08/11/2025	7.500	107,079		(13)				132,000	06/26/2025
100228200	CF	LANCASTER	CA		08/11/2025	8.125	524,126		(185)				625,000	07/08/2025
100228201	CF	GLENDALE	CA		08/11/2025	6.750	956,717		3				1,290,000	07/07/2025
100228202		GRANADA HILLS	CA		08/11/2025	6.750	1,154,508		(146)				1,550,000	06/23/2025
100228203	CF	GLENDALE	CA		08/11/2025	7.250	610,999		(98)				2,600,000	06/25/2025
100228204	CF	GLENDALE	CA		08/11/2025	7.875	658,010		(180)				860,000	07/01/2025
100228205	CF	PHOENIX	AZ		08/11/2025	8.125	256,651		(91)				350,000	07/08/2025
100228206		MODESTO	CA		08/11/2025	6.875	380,658		38				525,000	07/07/2025
100228207	CF	MIAMI	FL		08/11/2025	7.625	451,600		(81)				640,000	06/26/2025
100228208		PUEBLO WEST	CO		08/11/2025	6.625	327,410		98				425,000	07/11/2025
100228209	CF	MONTROSE	CA		08/11/2025	7.375	664,384		(83)				1,290,000	07/02/2025
100228210	CF	OXNARD	CA		08/11/2025	7.250	567,421		(68)				915,000	07/02/2025
100228211	CF	MCHENRY	IL		08/11/2025	7.375	130,090		(22)				170,000	06/27/2025
100228213	CF	MILLBRAE	CA		08/11/2025	6.875	1,008,311		2,484				2,300,000	06/26/2025
100228214		GLENDALE	CA		08/11/2025	9.374	738,897		(223)				955,000	07/02/2025
100228215	CF	STUDIO CITY	CA		08/11/2025	7.750	1,475,012		(383)				1,690,000	07/10/2025
100228216		NORTH HOLLYWOOD	CA		08/11/2025	7.625	1,088,205		(304)				1,250,000	06/27/2025
100228217	CF	SUN VALLEY	CA		08/11/2025	7.750	590,909		(165)				715,000	06/30/2025
100228218	CF	HOUSTON	TX		08/11/2025	7.500	322,703		(92)				389,900	07/09/2025
100228219	CF	GRANADA HILLS	CA		08/11/2025	7.250	1,000,013		(179)				1,180,000	07/02/2025
100228220	CF	NORTH HILLS	CA		08/11/2025	8.375	1,072,122		(369)				1,280,000	06/23/2025
100228221	CF	STONEHAM	MA		08/11/2025	7.490	520,368		(105)				635,000	07/09/2025
100228222		TAYLOR	MI		08/11/2025	8.000	264,706		(68)				350,000	07/07/2025
100228223	CF	GRANADA HILLS	CA		08/11/2025	8.250	1,088,587		(372)				1,300,000	06/25/2025
100228224	CF	SANTA CLARITA	CA		08/11/2025	6.375	177,822		57				670,000	06/24/2025
100228225	CF	PERRIS	CA		08/11/2025	7.875	272,334		(99)				633,000	06/26/2025
100228226	CF	SUN VALLEY	CA		08/11/2025	8.000	1,333,285		(420)				1,600,000	06/24/2025
100228227	CF	LAS VEGAS	NV		08/11/2025	7.375	237,993		(68)				425,000	06/20/2025
100228228	CF	MIAMI	FL		08/11/2025	6.625	415,587		71				1,333,000	07/02/2025
100228229	CF	SIMI VALLEY	CA		08/11/2025	7.625	905,431		(212)				1,100,000	06/25/2025
100228230	CF	PARRISH	FL		08/11/2025	7.250	358,023		(63)				439,000	07/10/2025
100228231	CF	DAVIDSON	NC		08/11/2025	7.625	397,778		(125)				515,000	05/30/2025
100228232	CF	EDEN	UT		08/11/2025	7.250	467,976		(123)				650,000	06/06/2025
100228233	CF	SOUDERTON	PA		08/11/2025	7.250	206,482		(59)				300,000	06/10/2025
100228234		PLANTATION	FL		08/11/2025	7.375	568,229		(163)				837,500	06/03/2025
100228235	CF	NAPLES	FL		08/11/2025	6.875	228,136		(43)				477,000	06/04/2025
100228236		WASILLA	AK		08/11/2025	7.500	787,247		(141)				1,030,000	06/26/2025
100228237	CF	SUTTON	MA		08/11/2025	7.750	262,051		(46)				330,000	06/24/2025
100228238	CF	INDEPENDENCE	OH		08/11/2025	7.375	234,471		(26)				290,000	06/11/2025
100228239		HOBOKEN	NJ		08/11/2025	6.750	441,264		(44)				625,000	06/20/2025
100228240		MARYSVILLE	WA		08/11/2025	7.450	521,245		(102)				780,000	07/01/2025
100228241	CF	WEST BLOOMFIELD	MI		08/11/2025	7.200	167,479		(42)				261,000	06/11/2025
100228242	CF	DANDRIDGE	TN		08/11/2025	7.125	242,005		(64)				586,000	06/05/2025
100228243		YONKERS	NY		08/11/2025	6.875	619,969		(74)				820,000	05/30/2025
100228244	CF	PORTSMOUTH	NH		08/11/2025	7.575	625,682		(223)				2,000,000	06/16/2025
100228245	CF	TRENTON	NJ		08/11/2025	6.950	162,009		(21)				238,000	06/16/2025
100228246		PARAMUS	NJ		08/11/2025	7.375	616,611		(154)				975,000	06/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228247	CF	KANAB	UT		08/11/2025	7.450	306,277		(96)				425,000	05/28/2025
100228248		WINCHESTER	VA		08/11/2025	7.990	172,341		(18)				276,000	06/30/2025
100228249	CF	JERSEY CITY	NJ		08/11/2025	7.375	495,648		(108)				645,000	06/05/2025
100228250	CF	WOODBRIDGE	NJ		08/11/2025	6.990	280,434		(36)				415,000	05/30/2025
100228251	CF	NEWTOWN SQUARE	PA		08/11/2025	7.200	828,773		(214)				1,725,000	06/06/2025
100228252	CF	BERKELEY	CA		08/11/2025	7.250	550,688		(144)				823,000	05/31/2025
100228253	CF	HOLLIS	ME		08/11/2025	7.490	233,449		(85)				410,000	06/11/2025
100228254	CF	BRIAN HEAD	UT		08/11/2025	7.575	366,299		(92)				501,000	06/17/2025
100228255	CF	KENOSHA	WI		08/11/2025	7.750	175,004		(54)				227,000	06/02/2025
100228256	CF	CASTLETON	VT		08/11/2025	7.875	177,434		(47)				220,000	05/28/2025
100228257		EDINBURG	TX		08/11/2025	7.990	300,401		(67)				327,000	06/24/2025
100228258	CF	LEHIGHTON	PA		08/11/2025	7.115	235,116		(27)				310,000	06/23/2025
100228259	CF	NORRIDGE	IL		08/11/2025	7.490	231,407		(31)				285,000	07/07/2025
100228260	CF	LAKESIDE	OR		08/11/2025	7.575	564,336		(179)				730,000	06/30/2025
100228261		MALDEN	MA		08/11/2025	7.115	647,983		(168)				1,050,000	06/03/2025
100228262		PORT JERVIS	NY		08/11/2025	7.375	228,932		(69)				295,000	06/17/2025
100228263	CF	REDDING	CA		08/11/2025	6.500	232,167		(6)				361,000	06/03/2025
100228264		DEVON	PA		08/11/2025	7.875	222,628		(34)				265,000	06/27/2025
100228265		BUCKHEAD	GA		08/11/2025	7.450	602,243		(167)				785,000	06/02/2025
100228266	CF	KEANSBURG	NJ		08/11/2025	7.325	410,238		(97)				610,000	05/30/2025
100228267	CF	MENTONE	AL		08/11/2025	7.875	308,004		(66)				385,000	07/03/2025
100228268	CF	CYPRESS	CA		08/11/2025	6.750	537,650		(26)				715,000	06/02/2025
100228269	CF	SMITHFIELD	RI		08/11/2025	7.375	288,883		(80)				485,000	06/13/2025
100228271	CF	PORTLAND	OR		08/11/2025	7.375	282,507		(96)				598,000	06/05/2025
100228272		GLENDALE	AZ		08/11/2025	7.625	551,549		(226)				885,220	06/06/2025
100228273		WEST HAVEN	CT		08/11/2025	7.625	898,248		(245)				1,160,000	06/18/2025
100228274		EUTAWVILLE	SC		08/11/2025	7.750	274,298		(100)				355,000	06/20/2025
100228275	CF	MEMPHIS	TN		08/11/2025	5.750	160,622		41				237,000	05/28/2025
100228276	CF	LITITZ	PA		08/11/2025	7.490	239,782		(66)				311,000	06/02/2025
100228277	CF	TAMPA	FL		08/11/2025	6.950	178,842		(39)				395,000	05/30/2025
100228278	CF	VICTORVILLE	CA		08/11/2025	7.625	258,127		(54)				340,000	05/29/2025
100228279	CF	SARASOTA	FL		08/11/2025	6.950	213,355		(34)				330,000	06/02/2025
100228280	CF	ORANGEBURG	NY		08/11/2025	7.240	222,140		(78)				310,000	06/02/2025
100228281		KILL DEVIL HILLS	NC		08/11/2025	7.115	302,885		(80)				510,000	06/04/2025
100228282	CF	BYRDSTOWN	TN		08/11/2025	7.375	261,259		(57)				396,000	07/03/2025
100228283		LOWELL	MA		08/11/2025	7.740	583,139		(200)				800,000	06/03/2025
100228284		SAN ANTONIO	TX		08/11/2025	8.125	243,907		(31)				310,000	07/01/2025
100228285	CF	CANTON	OH		08/11/2025	7.625	170,509		(50)				220,000	05/28/2025
100228286	CF	NEWBURY	MA		08/11/2025	7.250	513,772		(130)				750,000	05/29/2025
100228287	CF	CHEEKTOWAGA	NY		08/11/2025	7.375	164,123		(58)				218,000	05/30/2025
100228288	CF	HAMILTON	NJ		08/11/2025	7.250	233,707		(59)				335,000	06/02/2025
100228289	CF	PASADENA	CA		08/11/2025	7.075	827,255		(198)				1,600,000	06/04/2025
100228290		AUSTIN	TX		08/11/2025	7.750	300,637		(44)				329,000	07/01/2025
100228291	CF	HILLSBOROUGH	NC		08/11/2025	7.250	196,458		(60)				390,000	07/07/2025
100228292		PORT ARANSAS	TX		08/11/2025	7.990	705,440		(155)				773,000	05/29/2025
100228293	CF	CHICAGO	IL		08/11/2025	7.625	305,195		(66)				440,000	07/02/2025
100228294	CF	ENGLISHTOWN	NJ		08/11/2025	7.375	420,277		(104)				545,000	06/17/2025
100228295		PARRISH	FL		08/11/2025	7.240	312,890		(63)				445,000	06/12/2025
100228296	CF	SAN DIEGO	CA		08/11/2025	7.875	477,301		(134)				615,000	06/26/2025
100228298		SPOKANE	WA		08/11/2025	7.575	372,527		(108)				510,000	06/18/2025
100228299	CF	PALM SPRINGS	CA		08/11/2025	7.875	240,701		(76)				315,000	06/09/2025
100228300		PRUDENCE ISLAND	RI		08/11/2025	7.875	348,203		(29)				415,000	06/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228301	CF	YUMA	AZ		08/11/2025	6.875	166,944		(22)				220,000	06/12/2025
100228302	CF	TACOMA	WA		08/11/2025	7.075	276,511		(68)				585,000	06/27/2025
100228303	CF	FREEHOLD	NY		08/11/2025	7.500	189,938		(55)				245,000	06/23/2025
100228304	CF	DELLROSE	TN		08/11/2025	7.125	367,371		(77)				550,000	06/10/2025
100228305	CF	NORTH LAS VEGAS	NV		08/11/2025	7.450	231,838		(61)				302,000	06/04/2025
100228306	CF	LOS ANGELES	CA		08/11/2025	7.250	216,432		(65)				1,310,000	07/01/2025
100228307	CF	CORPUS CHRISTI	TX		08/11/2025	7.625	193,044		(62)				248,000	06/02/2025
100228308	CF	SLIDELL	LA		08/11/2025	7.490	159,464		(31)				208,000	06/18/2025
100228309		HIGHLAND	MI		08/11/2025	8.500	413,621		(81)				505,000	05/29/2025
100228310	CF	BOYNTON BEACH	FL		08/11/2025	7.075	225,352		(48)				320,000	06/20/2025
100228311		WEST NEW YORK	NJ		08/11/2025	7.740	443,609		(106)				620,000	06/30/2025
100228312	CF	LANSDALE	PA		08/11/2025	7.740	288,501		(97)				372,500	06/16/2025
100228313	CF	NORTH LAS VEGAS	NV		08/11/2025	7.000	178,125		(49)				380,000	06/09/2025
100228314	CF	TUCSON	AZ		08/11/2025	7.375	309,998		(87)				1,100,000	07/02/2025
100228315	CF	BREMERTON	WA		08/11/2025	6.825	196,710		(36)				325,000	07/03/2025
100228316	CF	MADERA	CA		08/11/2025	7.375	213,884		(64)				345,000	05/29/2025
100228318	CF	LOUISVILLE	KY		08/11/2025	7.240	234,515		(69)				450,000	06/09/2025
100228319		ELIZABETHTOWN	KY		08/11/2025	7.990	294,368		(58)				339,000	06/04/2025
100228320	CF	GARNERVILLE	NY		08/11/2025	7.240	305,640		(111)				420,000	05/30/2025
100228321	CF	MANCHESTER	MA		08/11/2025	7.200	467,374		(115)				650,000	06/24/2025
100228322	CF	MERRITT ISLAND	FL		08/11/2025	7.490	447,754		(113)				580,000	06/17/2025
100228323	CF	CINCINNATI	OH		08/11/2025	6.325	206,988		26				300,000	06/10/2025
100228324	CF	LAKEWOOD RANCH	FL		08/11/2025	7.490	354,520		(88)				511,000	05/29/2025
100228325	CF	COLUMBUS	OH		08/11/2025	7.750	176,301		(53)				227,000	06/12/2025
100228326	CF	SPRINGFIELD	PA		08/11/2025	7.490	291,606		(83)				405,000	06/06/2025
100228327	CF	MECHANICSBURG	PA		08/11/2025	7.075	169,022		(39)				260,000	06/26/2025
100228328	CF	ASHBURN	VA		08/11/2025	6.575	271,382		(21)				465,000	06/09/2025
100228329	CF	CLEVELAND	OH		08/11/2025	7.625	199,019		(55)				272,000	06/27/2025
100228330		TEWKSBURY	MA		08/11/2025	7.625	355,717		(93)				460,000	06/16/2025
100228331	CF	LAFAYETTE	CO		08/11/2025	7.115	198,213		(53)				371,000	06/30/2025
100228332	CF	SEMINOLE	TX		08/11/2025	7.990	195,817		(34)				259,500	06/27/2025
100228333	CF	CAPE CORAL	FL		08/11/2025	7.375	270,637		(105)				415,000	06/23/2025
100228334	CF	FREDERICKSBURG	TX		08/11/2025	6.950	224,686		(48)				447,000	06/26/2025
100228335	CF	PLYMOUTH	MA		08/11/2025	7.990	398,948		(107)				515,000	06/09/2025
100228336		CARY	NC		08/11/2025	7.575	410,773		(119)				530,000	06/18/2025
100228337	CF	BUFFALO	NY		08/11/2025	7.450	263,143		(73)				340,000	06/05/2025
100228338	CF	WHEAT RIDGE	CO		08/11/2025	6.825	259,524		(46)				459,000	06/30/2025
100228339	CF	WAUWATOSA	WI		08/11/2025	7.575	346,788		(67)				455,000	06/30/2025
100228340	CF	MONTGOMERY	AL		08/11/2025	7.125	158,657		(27)				210,000	06/23/2025
100228341	CF	KENNESAW	GA		08/11/2025	7.250	205,126		(97)				537,000	06/20/2025
100228342	CF	MEMPHIS	TN		08/11/2025	5.750	149,261		37				220,000	06/18/2025
100228343	CF	HILLSBORO	OR		08/11/2025	7.375	186,843		(81)				427,000	06/09/2025
100228344	CF	MARIETTA	GA		08/11/2025	7.875	258,082		(68)				325,000	06/04/2025
100228345	CF	ATLANTA	GA		08/11/2025	7.500	300,776		(45)				375,000	06/17/2025
100228346		CHICAGO	IL		08/11/2025	7.825	293,365		(108)				374,500	06/20/2025
100228347	CF	POST FALLS	ID		08/11/2025	7.450	442,744		(110)				580,000	05/29/2025
100228348	CF	CRYSTAL	MI		08/11/2025	8.500	255,490		(96)				375,000	06/26/2025
100228349	CF	DUPONT	WA		08/11/2025	7.750	230,152		(79)				400,000	06/27/2025
100228350		FORT LAUDERDALE	FL		08/11/2025	7.200	960,778		(140)				1,265,000	06/11/2025
100228351	CF	WICKENBURG	AZ		08/11/2025	7.075	186,398		(43)				274,000	06/20/2025
100228352	CF	FRISCO	TX		08/11/2025	6.990	205,195		(49)				390,000	06/26/2025
100228353	CF	PARKVILLE	MO		08/11/2025	7.250	170,043		(46)				225,000	06/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228354	CF	LAKE WORTH	FL		08/11/2025	7.240	258,460		(77)				460,000	06/26/2025
100228355		LACKAWAXEN	PA		08/11/2025	8.500	260,451		(8)				346,000	06/24/2025
100228356	CF	HARWICH	MA		08/11/2025	7.250	410,593		(114)				778,000	06/30/2025
100228357	CF	PENNSVILLE	NJ		08/11/2025	7.740	253,440		(55)				309,000	06/27/2025
100228358	CF	BRIGANTINE	NJ		08/11/2025	7.375	613,684		(23)				825,000	07/03/2025
100228359	CF	MANASSAS	VA		08/11/2025	6.750	286,665		(27)				430,000	07/03/2025
100228360	CF	BATON ROUGE	LA		08/11/2025	7.450	159,297		(50)				205,000	06/25/2025
100228361	CF	SAN DIEGO	CA		08/11/2025	6.625	373,141		(39)				670,000	06/25/2025
100228362	CF	HAMPSTEAD	NC		08/11/2025	7.875	450,244		(53)				555,000	07/02/2025
100228363	CF	BUCKEYE	AZ		08/11/2025	6.875	203,038		(41)				480,000	06/24/2025
100228364	CF	KINGSTON	MA		08/11/2025	6.875	254,784		(46)				835,000	07/02/2025
100228365	CF	LYONS	CO		08/11/2025	6.990	371,526		(79)				685,000	07/03/2025
100228366	CF	KENNETT SQUARE	PA		08/11/2025	6.990	311,368		(41)				450,000	06/06/2025
100228368	CF	FITCHBURG	MA		08/11/2025	7.200	514,632		(53)				680,000	06/30/2025
100228369	CF	PALM SPRINGS	CA		08/11/2025	6.950	403,664		(82)				795,000	07/07/2025
100228370	CF	SEASIDE HEIGHTS	NJ		08/11/2025	8.125	584,358		(237)				740,000	06/25/2025
100228371		BRAZIL	IN		08/11/2025	8.375	209,801		(24)				230,000	07/07/2025
100228372	CF	BILLINGS	MT		08/11/2025	6.950	348,626		(60)				490,000	06/27/2025
100228373		GOODYEAR	AZ		08/11/2025	7.325	294,282		(40)				390,000	06/26/2025
100228374	CF	BAKERSFIELD	CA		08/11/2025	7.450	177,304		(74)				280,000	06/26/2025
100228375	CF	MENOMONIE	WI		08/11/2025	7.575	173,549		(41)				225,000	07/03/2025
100228376		GLENWOOD	MN		08/11/2025	7.990	662,224		(109)				927,000	07/01/2025
100228377	CF	NORTHVILLE	MI		08/11/2025	7.240	829,806		(215)				1,275,000	06/25/2025
100228378	CF	SHARPSBURG	GA		08/11/2025	7.500	241,669		(48)				315,000	07/03/2025
100228379	CF	HOBE SOUND	FL		08/11/2025	7.375	222,439		(66)				325,000	07/08/2025
100228380	CF	TULSA	OK		08/11/2025	5.750	159,605		40				239,000	06/23/2025
100228381	CF	YUMA	AZ		08/11/2025	7.375	282,738		(68)				410,000	07/07/2025
100228382	CF	PHILADELPHIA	PA		08/11/2025	6.990	180,539		(47)				300,000	06/27/2025
100228383	CF	GOODYEAR	AZ		08/11/2025	7.990	93,200		(171)				528,000	07/05/2025
100228384		CLYDE	NC		08/11/2025	7.375	223,103		(56)				289,000	07/03/2025
100228385		MOUNT JULIET	TN		08/11/2025	7.500	742,996		(173)				1,205,000	07/01/2025
100228386	CF	WILLIAMS	AZ		08/11/2025	7.625	508,339		(147)				655,000	07/02/2025
100228387	CF	LEWES	DE		08/11/2025	7.325	158,527		(58)				1,700,000	06/09/2025
100228388	CF	ANDERSON	CA		08/11/2025	6.990	355,199		(62)				589,000	07/08/2025
100228389	CF	QUEEN CREEK	AZ		08/11/2025	6.990	825,678		(179)				1,365,000	07/09/2025
100228390	CF	SAN ANTONIO	TX		08/11/2025	7.500	198,541		(37)				259,000	07/01/2025
100228391	CF	NAPLES	FL		08/11/2025	7.125	267,182		(68)				460,000	07/07/2025
100228392	CF	SEDONA	AZ		08/11/2025	7.740	527,210		(230)				1,315,000	06/06/2025
100228393	CF	PEWEE VALLEY	KY		08/11/2025	7.125	205,380		(51)				302,000	06/16/2025
100228394		APPLE VALLEY	MN		08/11/2025	7.575	303,574		(96)				398,000	06/23/2025
100228395		AVE MARIA	FL		08/11/2025	7.990	348,376		(82)				382,000	06/26/2025
100228396	CF	FAIR LAWN	NJ		08/11/2025	7.115	203,052		(46)				308,000	06/16/2025
100228397	CF	BOULDER CREEK	CA		08/11/2025	7.875	471,780		(182)				640,000	06/06/2025
100228398	CF	REVERE	MA		08/11/2025	6.825	116,740		(48)				350,000	06/27/2025
100228399	CF	SALEM	OR		08/11/2025	7.625	234,734		(43)				315,400	05/29/2025
100228400	CF	AUBURN	MA		08/11/2025	7.375	334,411		(72)				439,000	07/02/2025
100228401	CF	CAMBRIDGE	MN		08/11/2025	6.990	194,467		(23)				275,000	06/13/2025
100228402		NEWBURGH	NY		08/11/2025	7.325	449,380		(130)				587,000	06/27/2025
100228403		LARAMIE	WY		08/11/2025	7.115	275,543		(72)				470,000	05/30/2025
100228404		READING	PA		08/11/2025	7.875	252,971		(31)				330,000	06/24/2025
100228405	CF	EAGLE LAKE	FL		08/11/2025	7.750	254,835		(71)				335,500	06/05/2025
100228406	CF	BAKERSFIELD	CA		08/11/2025	7.450	166,696		(58)				286,000	06/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228407		GROVER BEACH	CA		08/11/2025	7.375	698,763		(144)				855,000	06/25/2025
100228408	CF	SAN DIEGO	CA		08/11/2025	7.875	463,824		(133)				560,000	06/27/2025
100228409	CF	KISSIMMEE	FL		08/11/2025	7.875	701,852		(196)				855,000	06/26/2025
100228410		HONOLULU	HI		08/11/2025	7.500	324,420		(76)				400,000	06/27/2025
100228411		SUNRISE BEACH	TX		08/11/2025	7.375	759,569		(157)				1,007,000	06/20/2025
100228412		WICKENBURG	AZ		08/11/2025	7.875	767,827		(234)				925,000	06/25/2025
100228413	CF	MIAMI	FL		08/11/2025	7.625	245,229		(74)				300,000	06/27/2025
100228414	CF	JASPER	GA		08/11/2025	7.990	261,205		(80)				322,000	05/29/2025
100228415	CF	WOODBURY	CT		08/11/2025	7.500	420,235		(90)				535,000	06/30/2025
100228416	CF	JOHNSTOWN	CO		08/11/2025	6.875	327,265		(70)				450,000	07/07/2025
100228417	CF	SAINT CLOUD	FL		08/11/2025	7.625	235,814		(68)				289,000	06/30/2025
100228418	CF	MIDLAND	TX		08/11/2025	7.625	246,890		(64)				305,000	06/23/2025
100228419	CF	WHITETHORN	CA		08/11/2025	6.750	316,179		(32)				440,000	06/30/2025
100228420	CF	MIDLAND	TX		08/11/2025	7.625	253,696		(66)				335,000	06/23/2025
100228421	CF	TITUSVILLE	FL		08/11/2025	6.875	258,877		(30)				320,200	07/02/2025
100228422		TUCSON	AZ		08/11/2025	6.500	304,367		19				400,000	06/30/2025
100228423	CF	VANCOUVER	WA		08/11/2025	7.625	429,803		(121)				565,000	06/27/2025
100228424		CLIFTON	NJ		08/11/2025	7.500	703,688		(181)				875,000	05/27/2025
100228425	CF	POOLER	GA		08/11/2025	8.125	301,701		(96)				384,500	06/30/2025
100228426		PALM BAY	FL		08/11/2025	7.490	298,044		(86)				364,000	06/26/2025
100228427	CF	TABERNACLE	NJ		08/11/2025	7.125	457,256		(69)				584,000	07/01/2025
100228428	CF	COLUMBUS	IN		08/11/2025	7.625	239,328		(78)				288,000	06/30/2025
100228429	CF	DELAND	FL		08/11/2025	7.625	269,946		(68)				360,000	06/26/2025
100228430		TEMPE	AZ		08/11/2025	7.500	290,262		(88)				350,000	06/30/2025
100228431		COLUMBUS	OH		08/11/2025	5.750	280,408		132				370,000	06/26/2025
100228432	CF	MARIETTA	GA		08/11/2025	7.375	390,835		(95)				500,000	07/17/2025
100228433		HENDERSON	NV		08/11/2025	7.500	318,074		(89)				400,000	06/13/2025
100228434		GREENFIELD	IN		08/11/2025	8.000	320,737		(105)				394,000	06/27/2025
100228435	CF	SAVANNAH	GA		08/11/2025	6.999	267,364		(53)				341,000	07/03/2025
100228436	CF	PHILADELPHIA	PA		08/11/2025	7.500	257,485		(56)				335,000	06/30/2025
100228437	CF	CIBOLO	TX		08/11/2025	7.375	239,825		(77)				300,500	06/05/2025
100228438	CF	HARDEEVILLE	SC		08/11/2025	7.125	306,427		(65)				375,000	06/20/2025
100228439		WASHINGTON	UT		08/11/2025	6.250	435,855		51				555,000	06/21/2025
100228440	CF	LAS CRUCES	NM		08/11/2025	7.375	223,425		(11)				280,000	06/26/2025
100228441		CRESTONE	CO		08/11/2025	7.500	352,408		(93)				428,000	06/27/2025
100228442		GASTONIA	NC		08/11/2025	5.750	286,911		131				380,000	06/20/2025
100228443		GULF SHORES	AL		08/11/2025	5.750	359,553		168				480,000	06/24/2025
100228444	CF	CULPEPER	VA		08/11/2025	7.375	234,733		(70)				292,500	06/18/2025
100228445		JURUPA VALLEY	CA		08/11/2025	7.250	372,654		(81)				465,000	06/23/2025
100228446		FREMONT	IN		08/11/2025	7.625	412,494		(121)				499,000	07/01/2025
100228447	CF	ELMWOOD	TN		08/11/2025	7.625	249,930		(86)				304,000	06/20/2025
100228448		ROSEVILLE	CA		08/11/2025	5.750	394,449		184				540,000	06/19/2025
100228449	CF	ROSENBERG	TX		08/11/2025	6.490	265,673		(8)				353,000	06/10/2025
100228450	CF	ROCKPORT	TX		08/11/2025	6.250	227,282		16				288,000	06/26/2025
100228451	CF	NORTH PORT	FL		08/11/2025	6.875	308,329		(45)				380,000	06/30/2025
100228452	CF	WEST DES MOINES	IA		08/11/2025	7.500	359,640		(109)				450,000	07/09/2025
100228453	CF	PARRISH	FL		08/11/2025	7.375	398,279		(119)				525,000	06/24/2025
100228454		BIG BEAR CITY	CA		08/11/2025	7.250	590,437		(137)				750,000	07/07/2025
100228455		GILBERT	AZ		08/11/2025	7.750	548,840		(199)				660,000	06/26/2025
100228456	CF	REDMOND	OR		08/11/2025	7.375	782,010		(194)				988,000	07/14/2025
100228457		NORTH LAS VEGAS	NV		08/11/2025	5.500	311,993		215				430,000	06/30/2025
100228458	CF	SALEM	SC		08/11/2025	8.125	317,665		(109)				401,000	07/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228459		CARROLLTON	VA		08/11/2025	8.000	403,415		(160)				481,000	06/06/2025
100228460		GRAND JUNCTION	CO		08/11/2025	7.625	288,885		(67)				375,000	06/30/2025
100228461	CF	AUBURN	AL		08/11/2025	7.625	258,928		(94)				310,000	06/30/2025
100228462		HAW RIVER	NC		08/11/2025	7.125	294,324		(67)				365,000	06/23/2025
100228463		BRIGANTINE	NJ		08/11/2025	7.250	503,371		(118)				650,000	06/27/2025
100228464		WINCHESTER	CA		08/11/2025	5.875	499,670		151				657,500	06/18/2025
100228465		LAS CRUCES	NM		08/11/2025	7.125	216,444		4				290,000	06/27/2025
100228466	CF	FRESNO	TX		08/11/2025	6.250	247,443		11				312,000	06/20/2025
100228467	CF	LAS CRUCES	NM		08/11/2025	7.125	218,683		4				293,000	06/27/2025
100228468		CAPE CORAL	FL		08/11/2025	5.750	266,929		111				365,000	06/20/2025
100228469	CF	SEDRO WOOLLEY	WA		08/11/2025	7.375	546,303		(144)				665,000	06/20/2025
100228470	CF	STAR	ID		08/11/2025	5.999	315,029		76				407,000	06/26/2025
100228471		MERIDIAN	ID		08/11/2025	6.250	366,905		34				471,000	06/20/2025
100228472	CF	JAMESTOWN	NC		08/11/2025	8.125	255,044		(90)				305,000	06/25/2025
100228474		INDIANAPOLIS	IN		08/11/2025	6.500	277,221		(12)				346,000	06/30/2025
100228475	CF	LELAND	NC		08/11/2025	5.625	208,263		127				282,000	06/27/2025
100228476	CF	LEBANON	TN		08/11/2025	5.750	216,030		88				286,000	06/23/2025
100228477		OCALA	FL		08/11/2025	6.250	282,022		16				356,000	06/27/2025
100228478	CF	WAKE FOREST	NC		08/11/2025	5.750	225,121		92				310,600	06/20/2025
100228479		KUNA	ID		08/11/2025	6.875	325,151		(53)				415,000	06/30/2025
100228480		AUSTIN	TX		08/11/2025	6.990	298,379		(62)				400,000	06/30/2025
100228481	CF	RICHMOND	KY		08/11/2025	7.990	237,409		(88)				285,000	06/27/2025
100228482		LIBERTY TWSP	OH		08/11/2025	7.625	420,551		(134)				507,000	06/20/2025
100228483		FULSHEAR	TX		08/11/2025	6.875	276,920		(50)				340,000	06/30/2025
100228484		OCONOMOWOC	WI		08/11/2025	8.000	402,112		(156)				480,000	06/18/2025
100228485	CF	BAKERSFIELD	CA		08/11/2025	7.490	287,517		(110)				365,000	06/25/2025
100228486		SAINT LEONARD	MD		08/11/2025	7.625	273,650		(98)				330,000	06/25/2025
100228487	CF	BATON ROUGE	LA		08/11/2025	6.625	261,894		(22)				330,000	07/02/2025
100228488		KENNESAW	GA		08/11/2025	7.625	295,872		(103)				355,000	06/30/2025
100228489		OAK ISLAND	NC		08/11/2025	7.625	443,649		(117)				574,000	06/27/2025
100228490		CRANSTON	RI		08/11/2025	7.459	480,897		(110)				625,000	06/30/2025
100228491	CF	CLIFTON	CO		08/11/2025	7.490	254,237		(73)				328,000	06/26/2025
100228492	CF	EL CAJON	CA		08/11/2025	7.375	726,431		(109)				1,021,989	06/30/2025
100228493		LOUISVILLE	KY		08/11/2025	7.375	267,351		(70)				350,000	06/26/2025
100228494	CF	RIVERSIDE	CA		08/11/2025	6.990	453,264		(39)				600,000	06/26/2025
100228495		LELAND	NC		08/11/2025	7.875	263,649		(85)				350,000	06/30/2025
100228496	CF	THOMASVILLE	GA		08/11/2025	7.490	253,564		(64)				352,000	06/30/2025
100228497		ACTON	MA		08/11/2025	7.875	325,033		(115)				416,000	06/12/2025
100228498		HOMESTEAD	FL		08/11/2025	7.375	307,359		(85)				398,000	06/20/2025
100228500		TOMS RIVER	NJ		08/11/2025	7.375	468,264		(114)				620,000	06/27/2025
100228501		ELLENSBURG	WA		08/11/2025	7.375	450,216		(116)				600,000	06/17/2025
100228502		WEST DENNIS	MA		08/11/2025	7.375	727,022		(173)				944,000	06/26/2025
100228503	CF	TACOMA	WA		08/11/2025	7.625	275,547		(92)				365,000	06/26/2025
100228504	CF	OCALA	FL		08/11/2025	7.615	264,060		(88)				343,000	06/13/2025
100228505		CHICAGO	IL		08/11/2025	7.500	386,334		(101)				500,000	06/30/2025
100228506	CF	FULSHEAR	TX		08/11/2025	5.750	222,590		92				320,000	06/23/2025
100228507		COLUMBUS	OH		08/11/2025	5.750	267,820		109				375,000	06/18/2025
100228508		RICHARDSON	TX		08/11/2025	7.125	323,847		(53)				740,000	06/27/2025
100228509	CF	MOUNTAIN HOME	ID		08/11/2025	6.875	262,047		(41)				349,000	06/26/2025
100228510	CF	EDGARTOWN	MA		08/11/2025	7.250	924,534		(157)				1,360,000	06/25/2025
100228511		NEWARK	NJ		08/11/2025	6.990	472,789		(44)				670,000	06/13/2025
100228512		PLACERVILLE	CA		08/11/2025	7.250	387,616		(83)				530,000	07/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228513	CF	NEWBERG	OR		08/11/2025	7.375	420,551		(103)				550,000	07/07/2025
100228514		PORT CLINTON	OH		08/11/2025	7.375	354,846		(94)				465,000	06/27/2025
100228515		STURTEVANT	WI		08/11/2025	7.750	308,505		(117)				405,000	06/30/2025
100228516	CF	SACRAMENTO	CA		08/11/2025	6.999	388,764		(57)				515,000	06/25/2025
100228517		CONCORD	NC		08/11/2025	7.625	264,439		(90)				344,000	06/26/2025
100228518		MADISON	AL		08/11/2025	6.375	264,990		3				380,000	06/25/2025
100228519	CF	SAINT AUGUSTINE	FL		08/11/2025	7.625	263,908		(90)				353,000	06/25/2025
100228520	CF	STEPHENS CITY	VA		08/11/2025	6.750	295,115		(35)				390,000	07/01/2025
100228521		COLUMBUS	OH		08/11/2025	5.750	256,941		99				361,000	06/23/2025
100228522		WASHINGTON	UT		08/11/2025	5.990	494,689		122				683,000	06/23/2025
100228523		KNOXVILLE	TN		08/11/2025	7.375	302,478		(90)				390,000	06/30/2025
100228524		MILWAUKEE	WI		08/11/2025	7.500	261,080		(87)				340,000	06/16/2025
100228525		DOVER	NH		08/11/2025	7.250	442,281		(102)				600,000	06/25/2025
100228526		JERSEY CITY	NJ		08/11/2025	7.125	695,955		(131)				910,000	06/27/2025
100228527	CF	OXNARD	CA		08/11/2025	6.990	759,581		(125)				1,000,000	06/22/2025
100228528	CF	ARLINGTON	VA		08/11/2025	6.999	389,132		(63)				550,000	07/08/2025
100228529		WASHINGTON	UT		08/11/2025	5.990	435,025		109				607,000	06/23/2025
100228530		HOWELL	NJ		08/11/2025	7.250	493,169		(122)				645,000	06/30/2025
100228531	CF	KERNERSVILLE	NC		08/11/2025	6.875	238,118		(58)				360,000	07/10/2025
100228532	CF	MARIETTA	GA		08/11/2025	7.125	284,955		(68)				370,000	07/03/2025
100228533	CF	ORLANDO	FL		08/11/2025	6.999	536,947		(112)				735,000	07/08/2025
100228534		MURRIETA	CA		08/11/2025	7.375	766,536		(216)				1,150,000	06/17/2025
100228535	CF	SALEM	MA		08/11/2025	6.875	808,626		(129)				1,100,000	07/03/2025
100228536	CF	LYON STATION	PA		08/11/2025	6.875	252,510		(50)				330,000	06/30/2025
100228537	CF	OAK ISLAND	NC		08/11/2025	7.250	282,090		(82)				380,000	06/30/2025
100228538		GRAND RAPIDS	MI		08/11/2025	7.490	310,241		(106)				415,000	06/27/2025
100228539	CF	PLAIN CITY	OH		08/11/2025	7.125	271,144		(68)				354,000	07/03/2025
100228540	CF	GLENDALE	CA		08/11/2025	6.999	1,126,331		(200)				1,478,000	06/26/2025
100228541		WINCHESTER	VA		08/11/2025	7.500	276,458		(92)				362,000	06/27/2025
100228542		WHEAT RIDGE	CO		08/11/2025	6.875	403,661		(42)				605,000	06/30/2025
100228543		MYRTLE BEACH	SC		08/11/2025	7.125	292,214		(68)				390,000	06/24/2025
100228544	CF	NAMPA	ID		08/11/2025	7.375	676,966		(191)				875,000	06/27/2025
100228545		CHICAGO	IL		08/11/2025	7.250	1,052,547		(266)				1,365,000	06/23/2025
100228546		ROSEVILLE	CA		08/11/2025	5.750	452,452		169				651,000	06/16/2025
100228547	CF	WEST COLUMBIA	SC		08/11/2025	7.250	238,824		(72)				308,000	06/26/2025
100228548	CF	MELISSA	TX		08/11/2025	6.875	232,934		(48)				319,000	06/16/2025
100228549		CHICAGO	IL		08/11/2025	6.875	433,479		(63)				570,000	06/30/2025
100228550		PALMER	AK		08/11/2025	6.875	392,447		(59)				516,000	06/17/2025
100228551		FREDERICK	MD		08/11/2025	6.990	332,607		(63)				438,000	06/30/2025
100228552		BENTONVILLE	AR		08/11/2025	7.250	439,472		(111)				572,000	06/27/2025
100228553		MORRISVILLE	PA		08/11/2025	7.490	300,214		(102)				385,000	06/17/2025
100228554		SIERRA VISTA	AZ		08/11/2025	7.625	267,687		(98)				354,000	06/27/2025
100228555	CF	GARDEN GROVE	CA		08/11/2025	7.125	1,377,159		(284)				1,870,000	07/05/2025
100228556	CF	NORTH BERGEN	NJ		08/11/2025	6.990	709,354		(126)				960,000	07/01/2025
100228557	CF	CEDAR CITY	UT		08/11/2025	7.375	255,064		(86)				356,500	06/30/2025
100228558	CF	BIG LAKE	MN		08/11/2025	7.250	354,405		(87)				460,000	06/18/2025
100228559	CF	HAMPSTEAD	NC		08/11/2025	6.999	245,604		(55)				320,000	07/10/2025
100228560	CF	LAS VEGAS	NV		08/11/2025	6.875	654,185		(102)				860,000	06/21/2025
100228561		MELISSA	TX		08/11/2025	6.875	271,751		(55)				363,000	06/26/2025
100228562	CF	ST GEORGE	UT		08/11/2025	7.125	403,249		(87)				622,000	07/01/2025
100228563		CONCORD	NC		08/11/2025	7.625	308,616		(114)				410,000	06/20/2025
100228564	CF	ANNA	TX		08/11/2025	6.875	252,680		(51)				334,000	06/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228565	CF	AUBREY	TX		08/11/2025	7.250	373,123		(123)				540,000	07/02/2025
100228566		FAYETTEVILLE	AR		08/11/2025	7.250	272,176		(82)				365,000	06/27/2025
100228567	CF	SAINT JOHN	IN		08/11/2025	5.990	223,863		37				312,000	06/20/2025
100228568	CF	NAPLES	FL		08/11/2025	7.375	820,052		(231)				1,140,000	06/27/2025
100228569		LAKEWOOD	NJ		08/11/2025	7.125	575,481		(124)				750,000	06/25/2025
100228570		WEST VALLEY CITY	UT		08/11/2025	6.990	367,030		(69)				480,000	06/23/2025
100228571		WALLA WALLA	WA		08/11/2025	7.375	431,743		(126)				560,000	06/12/2025
100228572		KITTY HAWK	NC		08/11/2025	7.250	601,611		(157)				780,000	06/13/2025
100228573		CHARLOTTE	NC		08/11/2025	7.500	278,822		(100)				364,000	06/27/2025
100228576		ATLANTA	GA		08/11/2025	7.625	303,697		(106)				415,000	06/24/2025
100228577		ROSEVILLE	CA		08/11/2025	5.750	373,942		135				530,000	06/16/2025
100228578	CF	LYNCHBURG	VA		08/11/2025	6.990	246,175		(59)				326,000	06/20/2025
100228579	CF	CHULA VISTA	CA		08/11/2025	6.875	564,802		(90)				770,000	06/27/2025
100228580		BIXBY	OK		08/11/2025	7.125	275,430		(75)				392,000	06/27/2025
100228581	CF	ETOILE	TX		08/11/2025	7.500	296,776		(103)				388,000	06/30/2025
100228582	CF	TAVARES	FL		08/11/2025	6.750	251,393		(41)				337,000	06/24/2025
100228583		GULF SHORES	AL		08/11/2025	7.500	388,465		(125)				656,000	06/23/2025
100228584		SEVIERVILLE	TN		08/11/2025	7.625	402,223		(138)				540,000	06/27/2025
100228585		PARRISH	FL		08/11/2025	7.000	281,862		(66)				375,000	06/25/2025
100228586	CF	WALESKA	GA		08/11/2025	6.500	278,938		(19)				370,000	07/02/2025
100228587	CF	LA QUINTA	CA		08/11/2025	6.999	310,582		(64)				405,000	07/02/2025
100228588	CF	CLOVIS	CA		08/11/2025	6.999	412,537		(80)				560,000	07/10/2025
100228589	CF	JERSEY CITY	NJ		08/11/2025	7.125	441,927		(97)				575,000	07/02/2025
100228590	CF	ACWORTH	GA		08/11/2025	6.875	281,685		(57)				375,000	07/11/2025
100228591		SOUTH PALM BEACH	FL		08/11/2025	6.990	613,495		(132)				935,000	06/20/2025
100228592	CF	THREE BRIDGES	NJ		08/11/2025	6.990	254,998		(63)				352,000	07/15/2025
100228593		HILTON HEAD ISLAND	SC		08/11/2025	7.250	401,927		(109)				600,000	06/30/2025
100228594	CF	QUEEN CREEK	AZ		08/11/2025	7.000	700,670		(141)				915,000	06/26/2025
100228595		CAMDENTON	MO		08/11/2025	7.250	310,221		(94)				405,000	06/20/2025
100228596		PLANO	TX		08/11/2025	6.990	381,636		(76)				530,000	06/16/2025
100228597	CF	HILTON HEAD ISLAND	SC		08/11/2025	7.250	742,610		(208)				970,000	06/27/2025
100228598		KAPOLEI	HI		08/11/2025	5.500	521,590		292				740,000	06/19/2025
100228599	CF	LOGAN	UT		08/11/2025	6.875	360,621		(45)				530,000	06/20/2025
100228600	CF	PHILADELPHIA	PA		08/11/2025	6.750	271,515		(46)				359,000	06/20/2025
100228601		LANCASTER	PA		08/11/2025	7.490	263,525		(100)				338,000	06/27/2025
100228602		AMERICAN FORK	UT		08/11/2025	5.990	248,689		49				405,000	06/16/2025
100228603		RENO	NV		08/11/2025	6.990	574,592		(119)				750,000	06/23/2025
100228604	CF	GLENDALE	AZ		08/11/2025	7.125	505,022		(116)				675,000	07/07/2025
100228605	CF	EAST PALO ALTO	CA		08/11/2025	6.750	687,409		(89)				968,000	07/09/2025
100228606		CASTAIC	CA		08/11/2025	7.000	589,684		(125)				775,000	06/23/2025
100228607		AUBURN	WA		08/11/2025	6.875	614,403		(108)				810,000	06/24/2025
100228608	CF	HURRICANE	UT		08/11/2025	6.999	401,868		(79)				525,000	07/03/2025
100228609	CF	BOWIE	MD		08/11/2025	6.999	328,607		(74)				450,000	07/08/2025
100228610	CF	SCHAUMBURG	IL		08/11/2025	6.990	316,652		(74)				413,000	06/26/2025
100228611	CF	WILLOW SPRING	NC		08/11/2025	7.250	239,626		(79)				319,000	06/27/2025
100228612		ATLANTA	GA		08/11/2025	6.750	319,957		(52)				441,000	06/30/2025
100228613	CF	MERIDIAN	ID		08/11/2025	6.624	350,224		(36)				470,000	07/01/2025
100228614	CF	GRAND PRAIRIE	TX		08/11/2025	6.875	234,350		(56)				315,000	06/26/2025
100228615		RICHMOND	VA		08/11/2025	6.990	345,307		(75)				460,000	06/09/2025
100228616	CF	RALEIGH	NC		08/11/2025	6.624	250,769		(36)				330,000	07/01/2025
100228617		ROANOKE	VA		08/11/2025	7.000	259,790		(67)				344,500	06/25/2025
100228618		SOUTHPORT	NC		08/11/2025	7.625	295,685		(116)				385,000	06/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228619		MANTECA	CA		08/11/2025	7.125	487,568		(115)				634,000	06/16/2025
100228620	CF	PILOT POINT	TX		08/11/2025	7.625	238,182		(96)				317,000	06/26/2025
100228621	CF	ROYSE CITY	TX		08/11/2025	7.625	259,614		(104)				332,000	06/11/2025
100228622		PORTLAND	OR		08/11/2025	7.000	345,295		(76)				460,000	06/17/2025
100228623	CF	FORT WORTH	TX		08/11/2025	6.625	228,876		(32)				307,000	06/30/2025
100228624	CF	CENTERTON	AR		08/11/2025	6.875	241,983		(56)				315,000	06/20/2025
100228625	CF	FRANKLIN	IN		08/11/2025	6.990	254,270		(67)				330,000	06/23/2025
100228626		LAS VEGAS	NV		08/11/2025	7.375	603,946		(186)				805,000	06/17/2025
100228627		STEPHENSON	VA		08/11/2025	6.875	346,190		(65)				455,000	06/18/2025
100228628	CF	FORNEY	TX		08/11/2025	6.990	182,673		(130)				343,000	06/27/2025
100228629	CF	FLAGSTAFF	AZ		08/11/2025	7.000	308,084		(77)				410,000	06/23/2025
100228630	CF	GRANGER	IN		08/11/2025	7.000	239,373		(63)				318,000	07/01/2025
100228631	CF	MYRTLE BEACH	SC		08/11/2025	5.750	155,458		116				320,000	06/20/2025
100228632		LIBBY	MT		08/11/2025	6.500	283,402		(25)				376,000	06/27/2025
100228633	CF	RALEIGH	NC		08/11/2025	6.750	349,730		(51)				460,800	06/26/2025
100228634	CF	ROYSE CITY	TX		08/11/2025	5.750	231,559		70				327,000	06/25/2025
100228635	CF	HERCULES	CA		08/11/2025	7.000	555,733		(117)				735,000	06/26/2025
100228636	CF	SEVIERVILLE	TN		08/11/2025	7.250	413,436		(112)				535,000	06/26/2025
100228637	CF	WESTERN SPRINGS	IL		08/11/2025	7.250	545,587		(150)				705,000	07/02/2025
100228638		SUNLAND	CA		08/11/2025	6.750	485,572		(66)				650,000	06/21/2025
100228639		HACKETTSTOWN	NJ		08/11/2025	6.875	388,678		(71)				509,000	06/27/2025
100228640	CF	WAUKEE	IA		08/11/2025	5.750	186,163		74				265,000	06/27/2025
100228641	CF	LEBANON	TN		08/11/2025	5.750	189,890		75				270,000	06/19/2025
100228642		FUQUAY VARINA	NC		08/11/2025	5.750	257,379		80				357,000	06/20/2025
100228643	CF	WENDELL	NC		08/11/2025	5.750	216,955		66				310,000	06/20/2025
100228644	CF	MUNDELEIN	IL		08/11/2025	7.125	256,131		(74)				331,000	06/27/2025
100228645		TAMPA	FL		08/11/2025	5.990	246,297		37				335,000	06/30/2025
100228646		CHARLOTTE	NC		08/11/2025	6.250	330,189		11				452,000	06/23/2025
100228647		WINTER GARDEN	FL		08/11/2025	6.500	581,892		(57)				770,000	06/27/2025
100228648		WELLSBORO	PA		08/11/2025	6.750	304,570		(55)				402,000	06/30/2025
100228649		MILLVILLE	DE		08/11/2025	6.875	400,171		(71)				530,000	06/27/2025
100228650	CF	TODD	PA		08/11/2025	6.875	237,988		(56)				325,000	06/20/2025
100228651		BREVARD	NC		08/11/2025	6.990	293,792		(73)				400,000	06/20/2025
100228652	CF	CHICO	CA		08/11/2025	6.750	159,806		(61)				449,000	07/01/2025
100228653		WILLIAMSBURG	VA		08/11/2025	6.875	268,649		(61)				354,100	06/25/2025
100228654		SAINT GEORGE	UT		08/11/2025	6.990	416,315		(88)				670,000	06/23/2025
100228655		FREEDOM	NH		08/11/2025	7.125	369,782		(88)				485,000	06/24/2025
100228656		MORRIS PLAINS	NJ		08/11/2025	6.875	397,747		(90)				655,000	06/26/2025
100228657		MILLVILLE	DE		08/11/2025	7.125	420,173		(97)				565,000	06/26/2025
100228658	CF	ARGYLE	TX		08/11/2025	7.125	329,177		(86)				447,000	06/20/2025
100228659	CF	FALLING WATERS	WV		08/11/2025	7.000	249,887		(65)				335,000	07/02/2025
100228660		WINDHAM	VT		08/11/2025	7.375	330,642		(107)				425,000	06/27/2025
100228661	CF	SUMMERVILLE	SC		08/11/2025	7.625	137,685		(398)				425,000	06/20/2025
100228662		YANTIS	TX		08/11/2025	7.500	609,084		(254)				843,500	06/23/2025
100228663	CF	BOISE	ID		08/11/2025	7.375	338,034		(106)				445,000	06/27/2025
100228664	CF	OCEAN CITY	MD		08/11/2025	7.125	576,222		(134)				750,000	06/27/2025
100228665	CF	OCEAN PINES	MD		08/11/2025	7.625	379,451		(136)				495,000	06/23/2025
100228666	CF	HAYWARD	CA		08/11/2025	7.250	524,141		(131)				816,000	06/23/2025
100228667		CLARKSVILLE	TN		08/11/2025	6.875	313,172		(54)				465,000	06/30/2025
100228668	CF	SEATTLE	WA		08/11/2025	7.125	504,644		(102)				785,000	06/27/2025
100228669		LOS ANGELES	CA		08/11/2025	7.375	983,195		(281)				1,360,000	06/16/2025
100228670		GIG HARBOR	WA		08/11/2025	6.875	527,321		(77)				810,000	06/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228671	CF	SURFSIDE BCH	SC		08/11/2025	7.375	329,297		(93)				540,000	06/20/2025
100228672	CF	HUMMELSTOWN	PA		08/11/2025	6.250	202,965		33				297,000	07/07/2025
100228673	CF	WALNUT	CA		08/11/2025	6.875	818,102		(122)				1,160,000	06/28/2025
100228674		SCOTTSDALE	AZ		08/11/2025	6.999	274,224		(62)				425,000	06/25/2025
100228675		TOMS RIVER	NJ		08/11/2025	6.875	346,173		(54)				535,000	06/26/2025
100228676	CF	LAS VEGAS	NV		08/11/2025	6.990	353,900		(71)				569,000	06/02/2025
100228677	CF	LAS VEGAS	NV		08/11/2025	6.875	327,940		(58)				460,000	07/09/2025
100228678	CF	RALEIGH	NC		08/11/2025	6.624	267,686		(31)				417,000	07/09/2025
100228679		RICHMOND	TX		08/11/2025	6.875	276,194		(59)				390,000	06/27/2025
100228680		OCEAN CITY	MD		08/11/2025	7.125	287,948		(77)				459,997	06/25/2025
100228681		SEASIDE HEIGHTS	NJ		08/11/2025	6.990	293,902		(71)				445,000	06/30/2025
100228682		WASHINGTON	UT		08/11/2025	5.875	371,587		84				550,000	06/27/2025
100228683	CF	PORTLAND	OR		08/11/2025	7.125	328,347		(87)				535,000	07/08/2025
100228684	CF	LOCUST	NC		08/11/2025	6.624	262,186		(34)				370,000	07/08/2025
100228685	CF	OSSEO	MN		08/11/2025	6.999	245,580		(64)				362,000	07/11/2025
100228686	CF	PARK CITY	UT		08/11/2025	6.999	714,649		(141)				1,030,000	07/11/2025
100228687		LAKE ELMO	MN		08/11/2025	7.625	370,219		(133)				557,000	06/30/2025
100228688	CF	CASA GRANDE	AZ		08/11/2025	7.125	244,551		(68)				340,000	07/10/2025
100228689	CF	CHATSWORTH	CA		08/11/2025	6.750	602,540		(77)				875,000	07/07/2025
100228690	CF	LONG POND	PA		08/11/2025	6.875	296,731		(62)				417,000	06/27/2025
100228691		EL CAJON	CA		08/11/2025	6.625	750,666		(43)				1,150,000	07/08/2025
100228692	CF	SAN DIEGO	CA		08/11/2025	6.875	529,871		(87)				745,000	06/27/2025
100228693		AURORA	IL		08/11/2025	6.750	280,810		(54)				401,000	06/30/2025
100228694		FRANKLIN	TN		08/11/2025	6.990	429,142		(89)				628,000	06/20/2025
100228695		BUFORD	GA		08/11/2025	5.750	242,083		88				416,000	06/17/2025
100228696		FORT MILL	SC		08/11/2025	7.000	336,976		(74)				486,000	06/27/2025
100228697	CF	PRINCETON	TX		08/11/2025	7.000	246,219		(60)				341,000	06/27/2025
100228698		HILLTOP LAKES	TX		08/11/2025	7.250	375,443		(105)				520,000	06/26/2025
100228699		FORT LAUDERDALE	FL		08/11/2025	7.375	835,168		(270)				1,200,000	06/26/2025
100228700	CF	CHARLOTTE	NC		08/11/2025	6.875	271,191		(61)				395,000	06/30/2025
100228701		PAWLEYS ISLAND	SC		08/11/2025	7.000	688,400		(132)				1,075,000	06/17/2025
100228702	CF	NAMPA	ID		08/11/2025	6.500	297,638		(25)				497,000	06/25/2025
100228703		SARATOGA SPRINGS	UT		08/11/2025	5.990	305,109		48				455,000	06/20/2025
100228704		TEXAS CITY	TX		08/11/2025	6.375	365,700		(8)				525,000	06/27/2025
100228705		RONALD	WA		08/11/2025	6.750	744,020		(99)				1,100,000	06/25/2025
100228706		FLETCHER	NC		08/11/2025	6.875	307,509		(63)				502,000	06/24/2025
100228707		YUCCA VALLEY	CA		08/11/2025	6.875	313,832		(65)				440,000	06/30/2025
100228708		SEBASTIAN	FL		08/11/2025	7.375	438,266		(150)				632,000	06/23/2025
100228709	CF	ELEPHANT BUTTE	NM		08/11/2025	7.125	258,594		(75)				375,000	06/26/2025
100228710		GALVESTON	TX		08/11/2025	7.500	423,605		(140)				594,000	06/27/2025
100228711		HOUSTON	TX		08/11/2025	7.125	302,243		(84)				420,000	06/26/2025
100228712	CF	ORIENTAL	NC		08/11/2025	7.375	284,238		(101)				390,000	06/30/2025
100228713	CF	DACULA	GA		08/11/2025	6.990	227,532		(89)				415,000	07/01/2025
100228714		MARGATE CITY	NJ		08/11/2025	6.875	782,862		(132)				1,200,000	06/27/2025
100228716		DALLAS	TX		08/11/2025	7.750	329,802		(149)				555,000	06/25/2025
100228717		CLOVIS	CA		08/11/2025	7.125	301,471		(84)				419,000	06/23/2025
100228719	CF	GRETNA	NE		08/11/2025	5.750	189,488		66				283,000	06/27/2025
100228720	CF	PRESCOTT VALLEY	AZ		08/11/2025	6.624	405,176		(13)				580,000	07/18/2025
100228721	CF	OCEAN CITY	MD		08/11/2025	6.750	369,525		(34)				490,000	07/18/2025
100228722	CF	ATLANTA	GA		08/11/2025	6.750	301,015		(39)				413,000	07/22/2025
100228723	CF	TUCSON	AZ		08/11/2025	6.875	234,994		(26)				310,000	07/18/2025
100228724	CF	FORT LAUDERDALE	FL		08/11/2025	7.375	623,084		(138)				810,000	07/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228725	CF	POOLER	GA		08/11/2025	7.125	292,853		(66)				399,000	07/18/2025
100228726	CF	MILILANI	HI		08/11/2025	6.750	314,374		(34)				420,000	07/30/2025
100228727	CF	EDISON	NJ		08/11/2025	6.624	533,179		(23)				710,000	07/30/2025
100228728	CF	SACRAMENTO	CA		08/11/2025	7.375	432,544		(108)				580,000	07/09/2025
100228729	CF	CHARLOTTE	NC		08/11/2025	7.125	252,478		(56)				360,000	07/11/2025
100228730	CF	MARS	PA		08/11/2025	6.875	255,780		(44)				340,000	07/31/2025
100228731	CF	PRICE	UT		08/11/2025	7.875	300,787		(71)				390,000	07/11/2025
100228732	CF	PRINCETON	TX		08/11/2025	6.875	244,732		(45)				381,000	07/23/2025
100228733	CF	NORTH MYRTLE BEACH	SC		08/11/2025	7.875	401,995		(180)				535,000	07/14/2025
100228734	CF	BERLIN	MD		08/11/2025	7.490	274,897		(75)				356,000	07/16/2025
100228735	CF	VIRGINIA BEACH	VA		08/11/2025	7.375	287,481		(57)				383,000	07/28/2025
100228736	CF	RIVERVIEW	FL		08/11/2025	7.375	272,328		(61)				354,000	07/29/2025
100228737	CF	GOOSE CREEK	SC		08/11/2025	7.624	234,093		(83)				302,000	07/31/2025
100228738	CF	CROWN POINT	IN		08/11/2025	7.490	256,856		(81)				350,000	07/18/2025
100228739	CF	FORT WORTH	TX		08/12/2025	7.875	318,197		(115)				415,000	06/18/2025
100228740	CF	NASHVILLE	TN		08/12/2025	7.875	251,802		(96)				315,000	06/16/2025
100228741	CF	SARASOTA	FL		08/12/2025	7.250	469,820		(170)				631,200	07/02/2025
100228742	CF	SANTA ROSA	CA		08/12/2025	7.500	565,087		(214)				675,000	06/13/2025
100228743	CF	PINECREST	FL		08/12/2025	6.875	1,592,255		(13)				2,100,000	04/23/2025
100228744	CF	SANTA ANA	CA		08/12/2025	7.875	1,080,196		(391)				1,405,000	06/24/2025
100228745	CF	BROOKLYN	NY		08/12/2025	7.125	611,297		(40)				810,000	07/08/2025
100228746	CF	NORTH HOLLYWOOD	CA		08/12/2025	7.750	627,973		(230)				750,000	06/26/2025
100228747	CF	ARTESIA	CA		08/12/2025	6.875	887,974		(157)				1,275,000	06/17/2025
100228748	CF	WOODMERE	NY		08/12/2025	7.500	827,180		(240)				1,015,000	06/17/2025
100228749		SPRING VALLEY	NY		08/12/2025	7.375	649,255		(119)				910,000	05/12/2025
100228750	CF	SAN JOSE	CA		08/12/2025	7.000	1,816,331		(482)				2,350,000	07/02/2025
100228751	CF	SOUTH KINGSTOWN	RI		08/12/2025	7.250	614,528		(197)				742,000	06/13/2025
100228752	CF	ALISO VIEJO	CA		08/12/2025	6.875	820,681		(197)				1,300,000	06/27/2025
100228753	CF	CHANDLER	AZ		08/12/2025	7.125	1,280,604		(360)				1,550,000	07/01/2025
100228754		HONOLULU	HI		08/12/2025	7.250	1,516,608		(466)				1,860,000	06/20/2025
100228755	CF	ZIONSVILLE	IN		08/12/2025	7.125	583,429		(88)				725,000	06/28/2025
100228756	CF	DENVER	CO		08/12/2025	7.125	567,151		(164)				940,000	06/23/2025
100228757	CF	LAGUNA HILLS	CA		08/12/2025	6.875	2,262,890		(159)				3,175,000	06/23/2025
100228758	CF	NAPLES	FL		08/12/2025	7.875	194,896		(70)				266,000	06/10/2025
100228759	CF	ARLETA	CA		08/12/2025	7.375	717,209		(185)				895,000	06/27/2025
100228763	CF	LEVITTOWN	NY		08/12/2025	7.125	454,857		(60)				650,000	06/27/2025
100228764	CF	MIAMI	FL		08/12/2025	7.375	203,637		(43)				265,000	06/18/2025
100228765	CF	MORENO VALLEY	CA		08/12/2025	6.875	482,451		(33)				600,000	06/26/2025
100228766		BELLE GLADE	FL		08/12/2025	7.375	217,132		(79)				345,000	06/27/2025
100228767	CF	WHITTIER	CA		08/12/2025	8.500	1,246,022		(418)				1,400,000	06/27/2025
100228769		LOS ANGELES	CA		08/12/2025	6.990	587,423		(3)				835,000	06/27/2025
100228771	CF	PUYALLUP	WA		08/12/2025	6.625	642,031		(56)				870,000	06/30/2025
100228772	CF	RANCHO SANTA MARGARITA	CA		08/12/2025	7.500	606,042		(222)				742,000	06/30/2025
100228773	CF	SIMI VALLEY	CA		08/12/2025	7.500	1,111,482		(193)				1,325,000	06/25/2025
100228774		NORTH RICHLAND HILLS	TX		08/12/2025	7.375	182,683		(67)				348,000	06/12/2025
100228776		SACRAMENTO	CA		08/12/2025	7.250	208,479		(75)				420,000	06/18/2025
100228778	CF	BOCA RATON	FL		08/12/2025	8.500	217,792		(73)				290,000	06/24/2025
100228779	CF	HOLLYWOOD	FL		08/12/2025	7.500	384,690		(146)				530,000	06/25/2025
100228780	CF	SANTA MARIA	CA		08/12/2025	7.500	487,374		(144)				705,000	06/20/2025
100228782	CF	PHOENIX	AZ		08/12/2025	7.250	250,482		(60)				375,000	06/27/2025
100228783		POMPANO BEACH	FL		08/12/2025	7.125	603,784		(12)				975,000	06/26/2025
100228784	CF	FRANKLIN	TN		08/12/2025	6.999	1,974,056		(304)				2,440,000	06/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228785	CF	CATHEDRAL CITY	CA		08/12/2025	7.990	249,542		(80)				300,000	04/02/2025
100228786	CF	ESCONDIDO	CA		08/12/2025	6.999	701,777		(229)				1,375,000	07/02/2025
100228787	CF	LONG BEACH	CA		08/12/2025	6.875	684,325		(150)				835,000	07/01/2025
100228790	CF	ORLANDO	FL		08/12/2025	7.875	549,906		(198)				810,000	07/07/2025
100228791	CF	GILCHRIST	TX		08/12/2025	7.750	203,411		(75)				274,000	06/27/2025
100228792	CF	PASADENA	CA		08/12/2025	6.999	2,789,146		(735)				3,800,000	06/24/2025
100228793	CF	DIXON	CA		08/12/2025	6.999	423,683		(103)				725,000	06/27/2025
100228794	CF	PALM DESERT	CA		08/12/2025	6.999	289,806		(90)				557,000	06/27/2025
100228795	CF	SAN DIEGO	CA		08/12/2025	7.250	950,934		(321)				1,142,000	07/15/2025
100228797	CF	GREENACRES	FL		08/12/2025	8.625	125,658		(42)				166,000	06/20/2025
100228798	CF	HIRAM	GA		08/12/2025	6.500	183,612		(14)				238,000	07/07/2025
100228799	CF	RANCHO SANTA MARGARITA	CA		08/12/2025	7.125	1,284,821		(403)				1,550,000	06/25/2025
100228800	CF	KISSIMMEE	FL		08/12/2025	7.875	252,779		(91)				324,000	06/20/2025
100228801	CF	MISSION VIEJO	CA		08/12/2025	7.500	1,088,318		(409)				1,300,000	07/01/2025
100228802	CF	INDIAN LAND	SC		08/12/2025	8.375	300,054		(102)				360,000	07/07/2025
100228803	CF	FORT WORTH	TX		08/12/2025	8.250	452,570		(155)				485,000	07/17/2025
100228804		KISSIMMEE	FL		08/12/2025	7.375	166,017		(12)				223,000	06/24/2025
100228805	CF	LAKEWOOD	CA		08/12/2025	6.999	1,614,094		(482)				2,560,000	07/01/2025
100228807	CF	GLENVILLE	NC		08/12/2025	7.875	733,219		(210)				903,000	05/29/2025
100228808	CF	NOKOMIS	FL		08/12/2025	7.875	353,920		(273)				435,000	06/10/2025
100228809	CF	CHICAGO	IL		08/12/2025	7.125	251,405		(231)				445,000	06/20/2025
100228810	CF	STEVENSVILLE	MI		08/12/2025	7.125	181,229		(143)				310,000	06/11/2025
100228811	CF	AUBURN	AL		08/12/2025	7.125	231,923		(67)				300,000	05/19/2025
100228812	CF	NEWNAN	GA		08/12/2025	7.250	246,245		(164)				330,000	06/12/2025
100228813	CF	RATHDRUM	ID		08/12/2025	6.125	374,583		18				504,000	05/28/2025
100228814	CF	BELMONT	NC		08/12/2025	6.875	230,194		(54)				305,000	05/29/2025
100228815	CF	SEASIDE HEIGHTS	NJ		08/12/2025	7.875	396,679		(348)				545,000	06/17/2025
100228816	CF	NEWNAN	GA		08/12/2025	7.250	165,091		(123)				240,000	06/25/2025
100228817		ROSEVILLE	MN		08/12/2025	7.250	316,875		(232)				410,000	06/18/2025
100228818	CF	TUCSON	AZ		08/12/2025	5.875	290,010		151				390,000	05/23/2025
100228819	CF	CHICO	CA		08/12/2025	6.500	202,412		(18)				335,000	06/02/2025
100228820	CF	PLANO	TX		08/12/2025	6.575	465,532		(128)				615,000	06/09/2025
100228821	CF	NIPOMO	CA		08/12/2025	6.875	367,589		(70)				730,000	05/23/2025
100228822	CF	COVINGTON	LA		08/12/2025	7.125	215,757		(159)				280,000	06/02/2025
100228823	CF	TACOMA	WA		08/12/2025	7.990	619,555		(481)				875,000	06/24/2025
100228824	CF	DEPOE BAY	OR		08/12/2025	6.875	282,547		(136)				585,000	06/23/2025
100228825	CF	JERSEY CITY	NJ		08/12/2025	6.625	301,637		(134)				440,000	05/16/2025
100228826	CF	SAINT AUGUSTINE	FL		08/12/2025	6.875	211,184		(115)				295,000	05/23/2025
100228827	CF	NORTH BEND	WA		08/12/2025	7.875	464,190		(301)				596,600	05/20/2025
100228830		STEVENSVILLE	MT		08/12/2025	7.990	530,794		(215)				606,000	06/13/2025
100228831	CF	MERIDIAN	ID		08/12/2025	6.875	448,226		(150)				587,000	05/19/2025
100228832	CF	SANTA ROSA	CA		08/12/2025	6.625	698,109		(196)				920,000	07/02/2025
100228833	CF	KANNAPOLIS	NC		08/12/2025	7.250	220,486		(98)				280,000	05/29/2025
100228835	CF	DOVER	NH		08/12/2025	7.625	401,431		(249)				525,000	06/03/2025
100228836	CF	ELLENVILLE	NY		08/12/2025	7.125	348,222		(325)				500,000	05/30/2025
100228837	CF	POINCIANA	FL		08/12/2025	7.625	388,415		(174)				475,000	06/04/2025
100228838	CF	CAPE CORAL	FL		08/12/2025	7.125	226,052		(168)				359,000	06/30/2025
100228839	CF	MILFORD	CT		08/12/2025	6.990	344,005		(258)				460,000	06/03/2025
100228840	CF	MURPHY	NC		08/12/2025	7.250	206,915		(240)				400,800	05/30/2025
100228841	CF	OSTERVILLE	MA		08/12/2025	6.990	389,573		(189)				840,000	06/24/2025
100228842	CF	WOONSOCKET	RI		08/12/2025	7.625	524,764		(412)				705,000	05/20/2025
100228843	CF	AURORA	IL		08/12/2025	6.990	219,638		(192)				295,000	05/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228844	CF	SAN ANTONIO	TX		08/12/2025	6.575	192,247		(17)				255,000	06/16/2025
100228845	CF	HARRISBURG	PA		08/12/2025	7.750	177,960		(150)				215,000	05/19/2025
100228846	CF	HOBOKEN	NJ		08/12/2025	6.990	990,716		(332)				1,370,000	05/28/2025
100228847	CF	BERKLEY	MA		08/12/2025	7.125	418,445		(80)				735,000	06/16/2025
100228848	CF	TAUNTON	MA		08/12/2025	7.375	527,666		(279)				750,000	07/11/2025
100228849	CF	GLENVILLE	NC		08/12/2025	6.375	391,542		(48)				812,000	06/26/2025
100228850	CF	PELHAM	NY		08/12/2025	7.375	846,349		(321)				1,100,000	06/30/2025
100228851	CF	SAN JOSE	CA		08/12/2025	7.250	1,367,483		(847)				1,800,000	05/31/2025
100228852	CF	SOUTHAMPTON	NY		08/12/2025	7.125	1,228,208		(343)				1,950,000	07/18/2025
100228853	CF	HAMDEN	CT		08/12/2025	7.500	376,589		(301)				525,000	06/02/2025
100228854	CF	HOUSTON	TX		08/12/2025	7.625	209,846		(57)				283,000	05/23/2025
100228855	CF	ANCHORAGE	AK		08/12/2025	7.250	252,314		(113)				355,000	05/15/2025
100228856	CF	TUCSON	AZ		08/12/2025	7.250	165,074		(124)				265,000	05/21/2025
100228857	CF	NARRAGANSETT	RI		08/12/2025	7.250	397,968		(261)				935,000	05/27/2025
100228858	CF	RICHLAND	WA		08/12/2025	7.125	300,658		(168)				399,000	05/21/2025
100228859	CF	HARRISBURG	PA		08/12/2025	6.990	155,741		(131)				225,000	05/22/2025
100228860	CF	ESTERO	FL		08/12/2025	7.375	490,124		(412)				800,000	05/27/2025
100228861	CF	BRICK	NJ		08/12/2025	7.990	530,171		(309)				670,000	05/23/2025
100228862	CF	TOMS RIVER	NJ		08/12/2025	7.750	328,043		(163)				415,000	05/30/2025
100228863	CF	BARNEGAT	NJ		08/12/2025	7.750	389,047		(316)				510,000	06/11/2025
100228864	CF	HOBOKEN	NJ		08/12/2025	6.990	498,391		(257)				650,000	06/27/2025
100228865	CF	TAUNTON	MA		08/12/2025	7.250	614,394		(309)				860,000	05/23/2025
100228866	CF	FRANCESTOWN	NH		08/12/2025	7.750	222,800		(131)				290,000	05/07/2025
100228867	CF	HOBOKEN	NJ		08/12/2025	7.125	461,803		(246)				675,000	06/06/2025
100228868	CF	WAILUKU	HI		08/12/2025	6.990	823,759		(97)				1,450,000	07/11/2025
100228869		HEREFORD	AZ		08/12/2025	7.990	224,651		(88)				246,000	05/30/2025
100228871	CF	NORTH CAPE MAY	NJ		08/12/2025	7.125	154,928		(147)				445,000	05/16/2025
100228872	CF	NEW BRUNSWICK	NJ		08/12/2025	7.375	291,420		(65)				380,000	05/21/2025
100228873	CF	FRISCO	CO		08/12/2025	7.125	298,416		(157)				1,430,000	05/21/2025
100228874	CF	MINNEAPOLIS	MN		08/12/2025	7.250	197,835		(215)				360,000	05/29/2025
100228875	CF	STATE COLLEGE	PA		08/12/2025	7.250	283,572		(194)				423,000	05/16/2025
100228876	CF	LA QUINTA	CA		08/12/2025	7.990	328,746		(204)				500,000	05/19/2025
100228877	CF	CHANDLER	AZ		08/12/2025	7.375	206,750		(113)				270,000	05/16/2025
100228878	CF	OCEAN CITY	NJ		08/12/2025	6.500	501,375		(96)				1,214,000	06/13/2025
100228879	CF	MILFORD	CT		08/12/2025	6.990	646,945		(576)				853,000	06/03/2025
100228880	CF	TALLAHASSEE	FL		08/12/2025	7.125	218,498		(149)				285,000	06/02/2025
100228881	CF	LA QUINTA	CA		08/12/2025	7.125	667,354		(296)				875,000	05/28/2025
100228882	CF	TALLAHASSEE	FL		08/12/2025	7.375	200,301		(202)				277,000	05/27/2025
100228883	CF	ROCKVILLE	MD		08/12/2025	7.250	208,105		(317)				840,000	06/18/2025
100228885	CF	JERSEY CITY	NJ		08/12/2025	7.625	669,400		(119)				870,000	06/25/2025
100228886	CF	MYRTLE BEACH	SC		08/12/2025	8.125	732,096		(555)				931,000	05/28/2025
100228887	CF	FORKED RIVER	NJ		08/12/2025	7.125	257,976		(250)				475,000	05/30/2025
100228888	CF	RANCHO MIRAGE	CA		08/12/2025	7.375	413,596		(125)				1,225,000	05/29/2025
100228889	CF	OCEAN	NJ		08/12/2025	6.875	179,737		(216)				980,000	06/13/2025
100228890	CF	TAUNTON	MA		08/12/2025	7.375	490,935		(322)				652,000	06/02/2025
100228891	CF	MIDDLETOWN	NY		08/12/2025	7.625	333,297		(96)				403,000	06/02/2025
100228892	CF	FULSHEAR	TX		08/12/2025	6.750	763,938		(573)				1,350,000	06/11/2025
100228893	CF	NEWNAN	GA		08/12/2025	7.250	246,835		(148)				325,000	06/11/2025
100228895	CF	HESPERIA	CA		08/12/2025	6.750	298,751		(58)				500,000	05/27/2025
100228896	CF	SANTA ROSA	CA		08/12/2025	5.990	535,156		91				745,000	06/11/2025
100228897		PORT WENTWORTH	GA		08/12/2025	6.500	325,848		143				370,000	06/24/2025
100228898	CF	DEERING	NH		08/12/2025	7.875	262,057		(197)				340,000	06/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228899	CF	ALLENTOWN	PA		08/12/2025	7.500	195,740		(171)				250,000	06/09/2025
100228900	CF	SANTA MARIA	CA		08/12/2025	6.375	330,805		(33)				600,000	06/05/2025
100228901	CF	HAMDEN	CT		09/10/2025	7.500	350,426		(258)				452,000	08/06/2025
100228903	CF	MCDONOUGH	GA		09/10/2025	7.000	496,912		(123)				685,000	08/01/2025
100228904	CF	HOOVER	AL		09/10/2025	7.250	306,339		(95)				393,000	08/01/2025
100228905	CF	KOKOMO	IN		09/10/2025	6.875	106,040		(9)				157,000	07/29/2025
100228906		FLAGSTAFF	AZ		09/10/2025	7.000	484,361		(39)				600,000	07/31/2025
100228907	CF	PORT ORCHARD	WA		09/10/2025	8.000	787,197		(92)				920,000	07/30/2025
100228908	CF	BALTIMORE	MD		09/10/2025	8.250	400,739		(112)				425,000	08/01/2025
100228911	CF	HILDEBRAN	NC		09/10/2025	7.000	153,067		(43)				278,000	08/06/2025
100228912	CF	KOKOMO	IN		09/10/2025	6.875	110,277		(9)				163,000	07/31/2025
100228914		TOLEDO	OH		09/10/2025	7.500	309,256		(64)				375,000	08/01/2025
100228915	CF	MESA	AZ		09/10/2025	7.375	159,184		(50)				245,000	07/31/2025
100228917	CF	ENCINITAS	CA		09/10/2025	7.375	2,620,178		(815)				5,500,000	08/19/2025
100228918	CF	DECATUR	GA		09/10/2025	7.000	308,774		(64)				664,000	08/11/2025
100228919	CF	RANCHO SANTA FE	CA		09/10/2025	7.375	2,310,997		(719)				3,220,000	08/01/2025
100228920	CF	SEATTLE	WA		09/10/2025	7.250	525,924		(112)				750,000	08/01/2025
100228922		WEEHAWKEN	NJ		09/10/2025	7.250	610,399		(29)				1,175,000	08/06/2025
100228923	CF	HIALEAH	FL		09/10/2025	7.375	419,473		(77)				506,000	08/15/2025
100228924	CF	NORTHBROOK	IL		09/10/2025	7.000	831,906		(184)				1,101,000	08/01/2025
100228926		MIAMI	FL		09/10/2025	6.625	600,740		91				775,000	07/31/2025
100228927		MESA	AZ		09/10/2025	7.875	369,586		(47)				542,000	08/13/2025
100228928		LEE	MA		09/10/2025	7.375	335,804		(39)				445,000	08/07/2025
100228930	CF	HOUSTON	TX		09/10/2025	7.125	293,614		(62)				358,000	07/25/2025
100228931	CF	RIDGEFIELD	WA		09/10/2025	7.375	1,636,181		(325)				1,885,000	07/31/2025
100228934	CF	LONG BEACH	CA		09/10/2025	6.875	689,131		(28)				1,305,000	08/06/2025
100228935		WHITES CREEK	TN		09/10/2025	7.500	161,739		(47)				378,000	08/04/2025
100228936	CF	GLENN HEIGHTS	TX		09/10/2025	6.750	273,601		3				410,000	08/06/2025
100228938		FONTANA	CA		09/10/2025	7.250	273,506		(25)				695,500	08/07/2025
100228939	CF	BRIELLE	NJ		09/10/2025	7.000	727,762		(89)				2,300,000	08/06/2025
100228940		NEWPORT BEACH	CA		09/10/2025	7.125	924,263		(73)				2,600,000	08/14/2025
100228941	CF	WASHINGTON	DC		09/10/2025	7.625	676,683		(206)				808,000	07/31/2025
100228942	CF	MIDLOTHIAN	VA		09/10/2025	6.875	804,590		(177)				980,000	08/18/2025
100228944	CF	CREST HILL	IL		09/10/2025	7.125	258,448		(53)				388,000	08/08/2025
100228946	CF	PARADISE	CA		09/10/2025	7.250	311,139		(94)				465,000	08/06/2025
100228947	CF	LILBURN	GA		09/10/2025	7.250	490,507		(155)				586,000	08/07/2025
100228948	CF	PASO ROBLES	CA		09/10/2025	7.500	559,185		(93)				833,000	08/12/2025
100228950	CF	YOUNGSVILLE	LA		09/10/2025	6.625	809,628		(75)				1,026,000	08/11/2025
100228951		SOUTHGATE	MI		09/10/2025	7.500	163,522		(40)				250,000	08/12/2025
100228952	CF	LAS VEGAS	NV		09/10/2025	7.375	541,120		(167)				700,000	07/30/2025
100228953	CF	SCOTTSDALE	AZ		09/10/2025	7.125	595,245		(165)				825,000	08/14/2025
100228954	CF	MIAMI	FL		09/10/2025	6.625	285,234						423,000	08/12/2025
100228957	CF	WYLIE	TX		09/10/2025	7.625	276,714		(84)				330,000	08/06/2025
100228959	CF	GAINESVILLE	FL		09/10/2025	6.750	344,814		3				464,000	08/08/2025
100228960	CF	PLANTATION	FL		09/10/2025	6.750	321,448		(53)				420,000	08/04/2025
100228962	CF	ALPHARETTA	GA		09/10/2025	7.375	100,928		(35)				685,000	08/15/2025
100228963		DALLAS	TX		09/10/2025	7.875	192,143		(56)				240,000	08/08/2025
100228965	CF	QUEEN CREEK	AZ		09/10/2025	7.750	548,629		(163)				675,000	08/08/2025
100228968	CF	NORTH HIGHLANDS	CA		09/10/2025	7.000	334,397		(47)				440,000	07/31/2025
100228970		WASHINGTON	DC		09/10/2025	8.000	482,479		(123)				750,000	07/31/2025
100228971	CF	LAKE STEVENS	WA		09/10/2025	7.125	328,452		(101)				670,000	08/12/2025
100228974	CF	BOCA RATON	FL		09/10/2025	7.500	665,520		(204)				798,000	07/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100228978		HUNTSVILLE	AL		09/10/2025	7.625	156,613		(19)				215,000	08/05/2025
100228979	CF	WALLINGFORD	CT		09/10/2025	8.375	360,346		(100)				382,000	08/15/2025
100228980	CF	BERKELEY	CA		09/10/2025	7.250	1,159,632		(244)				1,500,000	07/31/2025
100228983	CF	TWENTYNINE PALMS	CA		09/10/2025	7.875	357,863		(105)				380,000	08/05/2025
100228986		NEW LEXINGTON	OH		09/10/2025	7.500	102,552		(17)				146,000	08/08/2025
100228988	CF	MARRERO	LA		09/10/2025	7.375	177,246		(32)				230,000	08/05/2025
100228990	CF	UPLAND	CA		09/10/2025	7.375	944,862		(138)				1,395,000	08/11/2025
100228992	CF	ENCINITAS	CA		09/10/2025	8.000	1,493,804		(431)				2,070,000	08/19/2025
100228993		MIDLAND	TX		09/10/2025	7.250	282,853		(56)				349,000	08/04/2025
100228995	CF	SAN CLEMENTE	CA		09/10/2025	7.250	1,777,589		(425)				2,150,000	08/11/2025
100228998	CF	WALNUT CREEK	CA		09/10/2025	6.625	691,821		(90)				850,000	08/11/2025
100228999	CF	AURORA	CO		09/10/2025	7.125	362,015		(99)				535,000	08/07/2025
100229000	CF	ROSENBERG	TX		09/10/2025	7.000	155,728		(42)				407,000	07/31/2025
100229001	CF	SPOKANE	WA		09/10/2025	7.000	255,890		(23)				350,000	07/31/2025
100229002		CHUGIAK	AK		08/14/2025	7.907	366,825		(64)				399,000	06/04/2025
100229003		LAKEWOOD RANCH	FL		08/14/2025	7.999	575,334		(108)				626,000	06/17/2025
100229005		AURORA	CO		08/14/2025	6.997	433,233		(60)				535,000	06/18/2025
100229006		LADSON	SC		08/14/2025	7.250	461,474		(66)				505,000	06/03/2025
100229007		AUSTIN	TX		08/14/2025	7.825	432,852		(128)				525,000	06/06/2025
100229008		LIVE OAK	FL		08/14/2025	8.000	322,384		(81)				356,000	05/23/2025
100229009		HUBBARD	OR		08/14/2025	8.000	312,388		(89)				355,000	05/20/2025
100229010		CAPE CORAL	FL		08/14/2025	7.249	214,648		(133)				435,000	05/20/2025
100229011		FORT WORTH	TX		08/14/2025	7.624	293,671		(88)				315,000	05/30/2025
100229012		FORT LAUDERDALE	FL		08/14/2025	7.625	330,406		(73)				379,000	05/16/2025
100229013		OAKLAND PARK	FL		08/14/2025	7.749	253,331		(220)				451,000	06/13/2025
100229015		NEW RIVER	AZ		08/14/2025	7.474	317,759		(85)				385,000	06/10/2025
100229016		NORTH LAUDERDALE	FL		08/14/2025	8.125	346,007		(97)				395,000	05/19/2025
100229017		TUCSON	AZ		08/14/2025	8.125	725,838		(130)				915,000	06/16/2025
100229018		KISSIMMEE	FL		08/14/2025	7.624	332,457		(76)				360,000	05/27/2025
100229019		PINEHURST	NC		08/14/2025	7.750	372,952		(75)				500,000	06/10/2025
100229020		ANN ARBOR	MI		08/14/2025	7.375	484,265		(72)				553,000	05/19/2025
100229021		SAINT AUGUSTINE	FL		08/14/2025	7.842	472,859		(120)				550,000	05/29/2025
100229022		MONCKS CORNER	SC		08/14/2025	7.250	302,052		(49)				330,000	05/28/2025
100229023		HILLSBORO BEACH	FL		08/14/2025	8.000	653,785		(124)				740,000	05/22/2025
100229024		CLERMONT	FL		08/14/2025	7.813	308,218		(91)				360,000	05/20/2025
100229025		DOVER	DE		08/14/2025	7.990	324,887		(80)				350,000	06/10/2025
100229026		CHINO	CA		08/14/2025	7.500	652,079		(122)				720,000	05/21/2025
100229027		EAST POINT	GA		08/14/2025	7.699	461,430		(82)				505,000	05/28/2025
100229028		GLENDALE	AZ		08/14/2025	8.125	536,737		(111)				615,000	06/06/2025
100229029		ATLANTIC BEACH	NC		08/14/2025	8.125	512,897		(76)				590,000	05/22/2025
100229030		VENICE	FL		08/14/2025	7.853	359,351		(107)				435,000	06/05/2025
100229031		WATERLOO	SC		08/14/2025	7.420	349,337		(71)				380,000	05/19/2025
100229032		VONORE	TN		08/14/2025	7.375	719,229		(116)				796,000	06/06/2025
100229033		BRADENTON	FL		08/14/2025	7.125	634,915		(96)				695,000	05/30/2025
100229034		SARASOTA	FL		08/14/2025	7.375	539,117		(104)				665,000	05/29/2025
100229035		ORANGE PARK	FL		08/14/2025	7.375	556,725		(132)				681,000	05/30/2025
100229036		ROGERS	MN		08/14/2025	7.875	378,922		(59)				465,000	06/11/2025
100229037		NORTH BEACH	MD		08/14/2025	7.999	331,803		(95)				400,000	06/10/2025
100229038		VERO BEACH	FL		08/14/2025	7.875	454,852		(81)				525,000	06/03/2025
100229039		HILLSBORO	VA		08/14/2025	8.125	443,485		(110)				540,000	06/12/2025
100229040		SPRINGFIELD	OR		08/14/2025	7.900	778,289		(121)				870,000	05/29/2025
100229041		COLUMBIAVILLE	MI		08/14/2025	8.000	317,945		(62)				345,000	05/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229042		RESCUE	CA		08/14/2025	8.125	806,145		(175)				980,000	06/13/2025
100229043		SAN ANTONIO	TX		08/14/2025	7.499	321,751		(97)				420,000	06/12/2025
100229044		FONTANA	CA		08/14/2025	7.499	672,703		(178)				815,000	06/23/2025
100229045		ENGLEWOOD	FL		08/14/2025	7.999	290,326		(83)				350,000	06/10/2025
100229046		ODESSA	FL		08/14/2025	7.499	372,975		(152)				453,000	06/13/2025
100229047		LA PORTE	IN		08/14/2025	7.721	300,072		(84)				365,000	06/13/2025
100229048		LEESBURG	AL		08/14/2025	7.625	395,227		(60)				440,000	06/13/2025
100229050		CAMDEN	MI		08/14/2025	8.000	295,081		(58)				320,000	06/12/2025
100229051		ALDIE	VA		08/14/2025	7.653	514,416		(86)				561,000	06/02/2025
100229052		BLACK HAWK	CO		08/14/2025	6.999	773,186		(94)				855,000	06/04/2025
100229053		WALDEN	CO		08/14/2025	7.500	337,499		(106)				440,000	06/18/2025
100229054		PONTE VEDRA	FL		08/14/2025	8.125	563,352		(152)				680,000	06/06/2025
100229055		DES MOINES	WA		08/14/2025	7.875	345,081		(94)				525,000	06/23/2025
100229056		MENIFEE	CA		08/14/2025	6.875	293,382		(53)				380,000	06/09/2025
100229057		HOMESTEAD	FL		08/14/2025	7.374	316,439		(87)				437,000	06/18/2025
100229059		GREENVILLE	ME		08/14/2025	7.450	485,473		(85)				600,000	06/13/2025
100229060		AVON LAKE	OH		08/14/2025	5.998	518,430		160				605,000	05/30/2025
100229061		ORLANDO	FL		08/14/2025	8.125	329,175		(81)				355,000	06/17/2025
100229062		SEMINOLE	FL		08/14/2025	7.374	467,326		(100)				596,000	06/12/2025
100229063		PALM HARBOR	FL		08/14/2025	7.250	323,907		(108)				435,000	06/17/2025
100229064		SOUTH LAKE TAHOE	CA		08/14/2025	8.125	459,419		(83)				500,000	06/13/2025
100229065		CLEARWATER	FL		08/14/2025	7.871	806,301		(215)				995,000	06/20/2025
100229066		TACOMA	WA		08/14/2025	8.124	471,946		(103)				550,000	06/18/2025
100229067		AUSTIN	TX		08/14/2025	7.875	308,451		(89)				350,000	06/16/2025
100229068		VENTNOR CITY	NJ		08/14/2025	7.999	486,866		(72)				535,500	06/06/2025
100229069		KNIGHTDALE	NC		08/14/2025	7.250	360,977		(81)				450,000	06/09/2025
100229070		ORMOND BEACH	FL		08/14/2025	6.980	288,764		(52)				355,000	06/20/2025
100229071		SOUTH PLAINFIELD	NJ		08/14/2025	8.125	308,496		(86)				485,000	06/20/2025
100229072		BLUE RIDGE	GA		08/14/2025	7.375	335,695		(69)				410,000	06/18/2025
100229073		OAK ISLAND	NC		08/14/2025	7.875	706,471		(113)				770,000	06/06/2025
100229074		BLUE RIDGE	GA		08/14/2025	7.500	734,427		(145)				845,000	06/23/2025
100229075		HIDEAWAY	TX		08/14/2025	7.990	348,159		(86)				379,000	06/11/2025
100229076		SEBRING	FL		08/14/2025	6.875	303,576		(40)				440,000	06/12/2025
100229077		ALACHUA	FL		08/14/2025	8.125	370,948		(86)				437,000	06/11/2025
100229078		CAMBRIA	CA		08/14/2025	7.375	571,640		(92)				629,000	06/17/2025
100229079		SANTA ROSA	CA		08/14/2025	7.499	657,358		(155)				840,000	06/13/2025
100229080		SOUTH PASADENA	FL		08/14/2025	7.875	426,549		(116)				485,000	06/20/2025
100229081		MAPLETON	OR		08/14/2025	8.000	758,140		(128)				835,000	06/16/2025
100229082		ELLIJAY	GA		08/14/2025	6.990	535,195		(72)				660,000	06/09/2025
100229083		MCKINNEY	TX		08/14/2025	6.500	522,492		14				705,000	06/09/2025
100229084		TYLER	TX		08/14/2025	6.999	302,713		(57)				375,000	06/06/2025
100229085		CAMDEN	SC		08/14/2025	7.375	315,888		(71)				361,000	06/11/2025
100229086		MANISTEE	MI		08/14/2025	7.625	557,428		(83)				685,000	06/17/2025
100229087		DECATUR	GA		08/14/2025	7.500	309,721		(95)				395,000	06/11/2025
100229088		SACRAMENTO	CA		08/14/2025	7.999	378,982		(107)				454,000	06/23/2025
100229089		MESA	AZ		08/14/2025	7.813	611,166		(75)				699,000	06/24/2025
100229090		WINTER GARDEN	FL		08/14/2025	7.500	792,187		(181)				858,000	06/18/2025
100229091		TENINO	WA		08/14/2025	7.625	305,969		(92)				369,000	06/20/2025
100229092		DAVENPORT	FL		08/14/2025	7.875	336,767		(75)				430,000	06/20/2025
100229093		ALBUQUERQUE	NM		08/14/2025	7.875	387,542		(78)				420,000	06/18/2025
100229094		OAK RIDGE	NC		08/14/2025	7.850	371,969		(99)				451,000	06/12/2025
100229095		CLARKSVILLE	TN		08/14/2025	6.999	333,583		(55)				490,000	06/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229096		NEWPORT	WA		08/14/2025	7.363	518,461		(90)				573,000	06/13/2025
100229097		GARDEN VALLEY	ID		08/14/2025	7.625	320,893		(52)				394,000	06/24/2025
100229098		PHOENIX	AZ		08/14/2025	6.999	388,428		(47)				485,000	06/18/2025
100229099		SAN DIEGO	CA		08/14/2025	7.875	752,719		(176)				1,030,000	06/06/2025
100229100		SCOTTSDALE	AZ		08/14/2025	7.375	807,267		(139)				880,000	06/18/2025
100229101		HANFORD	CA		08/14/2025	7.499	302,678		(92)				366,000	06/23/2025
100229102		JIM THORPE	PA		08/14/2025	7.625	352,284		(69)				406,000	06/06/2025
100229103		INDIO	CA		08/14/2025	7.874	348,109		(101)				395,000	06/20/2025
100229104		NEW ORLEANS	LA		08/14/2025	7.860	489,624		(81)				600,000	06/09/2025
100229105		DAVENPORT	FL		08/14/2025	7.874	651,956		(174)				745,000	05/20/2025
100229106		BEAUFORT	SC		08/14/2025	8.000	380,871		(102)				437,000	05/20/2025
100229107		FRUITLAND	ID		08/14/2025	7.625	544,110		(72)				686,000	06/11/2025
100229108		KURE BEACH	NC		08/14/2025	7.750	322,452		(63)				350,000	06/16/2025
100229109		SEMINOLE	FL		08/14/2025	7.749	595,237		(127)				645,000	05/29/2025
100229110		AFTON	VA		08/14/2025	6.990	411,108		(67)				475,000	05/13/2025
100229111		CHERRY LOG	GA		08/14/2025	6.874	580,377		(55)				645,000	05/15/2025
100229112		DAYTONA BEACH SHORES	FL		08/14/2025	7.862	505,615		(90)				556,000	06/16/2025
100229113		SAINT AUGUSTINE	FL		08/14/2025	7.875	678,568		(145)				735,000	05/15/2025
100229114		BRADENTON	FL		08/14/2025	7.499	507,642		(114)				567,000	05/28/2025
100229115		SPRING	TX		08/14/2025	7.370	337,816		(92)				385,000	06/18/2025
100229116		BONITA SPRINGS	FL		08/14/2025	7.699	250,980		(128)				379,000	05/29/2025
100229117		ORLANDO	FL		08/14/2025	7.000	318,739		(46)				400,000	05/30/2025
100229118		DENMARK	ME		08/14/2025	7.981	288,199		(82)				330,000	06/17/2025
100229119		ANTIOCH	IL		08/14/2025	8.000	291,761		(55)				319,000	05/23/2025
100229120		ALBRIGHTSVILLE	PA		08/14/2025	7.750	572,102		(87)				626,000	05/21/2025
100229121		WEST BATH	ME		08/14/2025	7.491	652,941		(115)				850,000	06/04/2025
100229122		POCONO LAKE	PA		08/14/2025	7.999	636,431		(139)				774,000	06/06/2025
100229123		FUQUAY VARINA	NC		08/14/2025	7.453	314,697		(88)				366,000	05/27/2025
100229124		SCOTTSDALE	AZ		08/14/2025	7.950	555,170		(92)				735,000	06/10/2025
100229125		PELICAN RAPIDS	MN		08/14/2025	7.624	503,837		(77)				550,000	06/04/2025
100229126		ONSTED	MI		08/14/2025	7.875	621,605		(88)				732,000	06/06/2025
100229127		BROOKINGS	OR		08/14/2025	7.587	310,128		(76)				380,000	05/27/2025
100229128		DESTIN	FL		08/14/2025	6.999	519,125		(79)				650,000	05/30/2025
100229129		HARKER HEIGHTS	TX		08/14/2025	7.750	326,181		(95)				350,000	05/30/2025
100229130		PANAMA CITY	FL		08/14/2025	7.499	599,263		(129)				652,000	05/15/2025
100229132		GARDEN CITY	KS		08/14/2025	7.490	315,349		(83)				364,000	05/08/2025
100229133		WINSTON SALEM	NC		08/14/2025	7.490	283,823		(70)				325,000	05/30/2025
100229134		RADFORD	VA		08/14/2025	7.119	513,036		(90)				660,000	06/13/2025
100229135		CLEARWATER	FL		08/14/2025	7.998	383,647		(109)				465,000	06/02/2025
100229136		SHAVER LAKE	CA		08/14/2025	7.875	390,730		(71)				500,000	06/02/2025
100229137		POMPANO BEACH	FL		08/14/2025	6.999	366,865		(69)				460,000	05/30/2025
100229138		PORTSMOUTH	VA		08/14/2025	7.875	290,566		(84)				335,000	05/19/2025
100229139		MC GAHEYSVILLE	VA		08/14/2025	7.624	680,552		(125)				740,000	06/02/2025
100229141		GAYLORD	MI		08/14/2025	6.999	384,440		(49)				490,000	06/04/2025
100229142		SAN ANDREAS	CA		08/14/2025	7.750	331,754		(98)				400,000	06/16/2025
100229143		COTTONWOOD SHORES	TX		08/14/2025	8.125	608,111		(154)				655,000	06/06/2025
100229144		CATONSVILLE	MD		08/14/2025	7.875	397,031		(107)				495,000	06/09/2025
100229145		PINE	AZ		08/14/2025	7.500	327,218		(63)				467,000	06/06/2025
100229146		WICHITA	KS		08/14/2025	6.999	320,897		(49)				354,000	06/09/2025
100229147		HOUSTON	TX		08/14/2025	8.125	286,267		(81)				325,000	05/14/2025
100229148		INDIANAPOLIS	IN		08/14/2025	7.625	299,879		(65)				330,000	05/30/2025
100229149		BLUE RIDGE	GA		08/14/2025	7.990	596,991		(153)				685,000	06/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229150		BLUFFTON	SC		08/14/2025	7.750	518,499		(85)				565,000	06/06/2025
100229151		BRADENTON	FL		08/14/2025	6.999	547,517		(76)				605,000	06/02/2025
100229152		SAN JACINTO	CA		08/14/2025	7.499	444,465		(108)				545,000	06/20/2025
100229153		BERLIN	VT		08/14/2025	7.375	804,132		(149)				906,000	06/23/2025
100229154		HOUSTON	TX		08/14/2025	7.740	539,097		(158)				665,000	06/10/2025
100229155		LOUISVILLE	TN		08/14/2025	7.375	411,092		(97)				511,000	06/06/2025
100229156		VENTURA	CA		08/14/2025	7.875	382,622		(95)				465,000	06/10/2025
100229157		BIG BEAR CITY	CA		08/14/2025	7.750	444,559		(69)				520,000	06/05/2025
100229158		LAS VEGAS	NV		08/14/2025	7.625	402,947		(100)				505,000	06/16/2025
100229159		FERNANDINA BEACH	FL		08/14/2025	7.749	195,261		(132)				590,000	06/12/2025
100229160		BIG BEAR CITY	CA		08/14/2025	7.875	288,181		(83)				327,000	06/16/2025
100229161		FORDS	NJ		08/14/2025	6.550	662,370		(4)				830,000	06/17/2025
100229162		PALOMAR MOUNTAIN	CA		08/14/2025	7.690	383,128		(67)				420,000	06/13/2025
100229163		LAS VEGAS	NV		08/14/2025	7.997	360,835		(103)				440,000	06/16/2025
100229164		PLYMOUTH	MN		08/14/2025	7.750	681,148		(141)				835,000	06/20/2025
100229165		WOODBRIDGE	VA		08/14/2025	7.875	438,376		(123)				540,000	06/16/2025
100229166		BAHAMA	NC		08/14/2025	8.000	410,142		(78)				455,000	06/10/2025
100229167		EUGENE	OR		08/14/2025	7.625	335,752		(91)				428,000	06/18/2025
100229168		BEECH MOUNTAIN	NC		08/14/2025	7.500	597,636		(108)				695,000	06/18/2025
100229169		GLADWIN	MI		08/14/2025	7.500	288,364		(72)				350,000	06/17/2025
100229170		BIG BEAR LAKE	CA		08/14/2025	7.875	417,857		(77)				470,000	06/12/2025
100229171		ROCKBRIDGE	OH		08/14/2025	7.500	467,849		(79)				511,000	06/17/2025
100229172		SURPRISE	AZ		08/14/2025	7.624	828,670		(188)				1,090,000	06/13/2025
100229173		WEST LINN	OR		08/14/2025	7.500	565,906		(153)				724,800	06/12/2025
100229174		CUMMING	GA		08/14/2025	8.125	524,823		(131)				580,000	06/12/2025
100229175		TOWNSEND	MA		08/14/2025	7.625	473,678		(91)				579,000	06/13/2025
100229176		BRYAN	TX		08/14/2025	7.990	307,590		(88)				350,000	06/02/2025
100229177		GLADE PARK	CO		08/14/2025	7.499	487,276		(100)				560,000	06/23/2025
100229178		DECATUR	AL		08/14/2025	6.875	442,721		(17)				570,000	06/16/2025
100229179		FORT WORTH	TX		08/14/2025	7.625	304,963		(91)				370,000	06/16/2025
100229180		PORT WENTWORTH	GA		08/14/2025	7.625	320,970		(76)				390,000	06/20/2025
100229181		AURORA	IL		08/14/2025	7.875	312,198		(84)				370,000	06/23/2025
100229182	CF	PANAMA CITY	FL		08/13/2025	7.500	510,374		(134)				623,265	05/29/2025
100229183	CF	SUMMERFIELD	FL		08/13/2025	7.375	366,691		(119)				475,000	05/12/2025
100229184	CF	SAINT HELENA ISLAND	SC		08/13/2025	6.875	415,721		(145)				970,000	06/12/2025
100229185	CF	BUFORD	GA		08/13/2025	7.125	373,413		(123)				481,000	04/29/2025
100229186	CF	WESLEY CHAPEL	FL		08/13/2025	6.250	271,082		(97)				550,000	06/13/2025
100229187		CAPE CORAL	FL		08/13/2025	7.625	475,793		(167)				575,000	01/14/2025
100229188	CF	ATLANTA	GA		08/13/2025	7.625	118,404		(50)				183,000	05/30/2025
100229189	CF	AUGUSTA	GA		08/13/2025	7.500	68,055		(32)				95,000	05/23/2025
100229190	CF	ATLANTA	GA		08/13/2025	7.125	349,166		(118)				550,000	06/13/2025
100229191	CF	FORT MILL	SC		08/13/2025	6.625	190,914		(37)				250,000	05/02/2025
100229192	CF	WINCHESTER	TN		08/13/2025	7.125	119,961		(41)				176,000	05/22/2025
100229193	CF	DECATUR	GA		08/13/2025	6.875	160,339		(52)				235,000	04/18/2025
100229194	CF	WINSTON SALEM	NC		08/13/2025	7.625	89,413		(34)				119,000	04/22/2025
100229195	CF	CASTRO VALLEY	CA		08/13/2025	6.250	389,308		(54)				900,000	05/19/2025
100229196	CF	THE VILLAGES	FL		08/13/2025	7.500	264,172		(70)				325,000	05/16/2025
100229197	CF	MORRISVILLE	NC		08/13/2025	6.750	196,765		(61)				446,000	06/12/2025
100229198	CF	FOLEY	AL		08/13/2025	6.990	250,484		(62)				333,000	06/11/2025
100229199	CF	NASHVILLE	TN		08/13/2025	6.125	145,611		(14)				240,000	05/06/2025
100229200	CF	ATHENS	GA		08/13/2025	5.125	146,782		37				215,000	06/11/2025
100229201	CF	ELLIJAY	GA		08/13/2025	7.375	394,741		(97)				507,000	05/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229202		MINERAL	VA		08/13/2025	7.500	331,432		(70)				371,000	04/30/2025
100229203	CF	DUNWOODY	GA		08/13/2025	6.990	183,767		(48)				245,000	06/10/2025
100229204	CF	ST. GEORGE ISLAND	FL		08/13/2025	7.625	683,979		(286)				1,000,000	01/13/2025
100229205	CF	MILFORD	VA		08/13/2025	7.250	97,734		(39)				175,000	05/02/2025
100229206		JACKSONVILLE	NC		08/13/2025	7.500	92,969		(40)				225,000	05/21/2025
100229207	CF	ELLIJAY	GA		08/13/2025	6.990	279,360		(90)				458,000	04/25/2025
100229208	CF	SAINT AUGUSTINE	FL		08/13/2025	7.250	179,122		(61)				235,000	04/29/2025
100229209	CF	EAST PALATKA	FL		08/13/2025	7.125	62,923		(27)				135,000	05/23/2025
100229210	CF	LAKEMONT	GA		08/13/2025	6.250	578,397		(376)				905,000	05/23/2025
100229211	CF	MARTINSBURG	WV		08/13/2025	7.250	213,668		(67)				290,000	05/28/2025
100229212		CLEARWATER	FL		08/13/2025	7.250	393,781		(29)				485,000	05/23/2025
100229213		BLUE RIDGE	GA		08/13/2025	7.500	260,000		(53)				296,000	05/16/2025
100229214	CF	SAINT GEORGE ISLAND	FL		08/13/2025	7.375	691,804		(217)				900,000	06/10/2025
100229216	CF	DUNCAN	SC		08/13/2025	6.625	167,217		(40)				220,000	04/28/2025
100229217	CF	SANDY SPRINGS	GA		08/13/2025	7.000	458,438		(75)				565,000	04/30/2025
100229218	CF	MYRTLE BEACH	SC		08/13/2025	7.500	275,065		(97)				351,500	06/09/2025
100229219	CF	KNOXVILLE	TN		08/13/2025	6.990	340,545		(100)				440,000	05/01/2025
100229220	CF	CANTON	GA		08/13/2025	6.990	213,501		(79)				410,000	05/13/2025
100229221	CF	HAGUE	VA		08/13/2025	6.875	444,996		(152)				715,000	05/29/2025
100229222	CF	ATLANTA	GA		08/13/2025	6.625	153,070		(33)				201,000	05/23/2025
100229223		CRANE HILL	AL		08/13/2025	7.625	266,559		(59)				290,000	04/29/2025
100229224	CF	ALEXANDRIA	VA		08/13/2025	7.125	189,946		(59)				254,000	05/01/2025
100229225	CF	CRAMERTON	NC		08/13/2025	7.625	204,938		(54)				265,000	05/09/2025
100229226	CF	NASHVILLE	TN		08/13/2025	7.125	372,306		(113)				492,000	05/28/2025
100229227	CF	COLONIAL HEIGHTS	VA		08/13/2025	7.125	358,960		(115)				526,500	04/25/2025
100229228	CF	ATLANTA	GA		08/13/2025	6.625	213,666		(45)				300,000	05/16/2025
100229229	CF	RISING FAWN	GA		08/13/2025	7.375	668,011		(223)				860,000	04/04/2025
100229230	CF	CARTERSVILLE	GA		08/13/2025	6.750	240,792		(48)				320,000	05/05/2025
100229231	CF	DESTIN	FL		08/13/2025	6.875	315,667		(85)				415,000	05/27/2025
100229232	CF	TUCKER	GA		08/13/2025	7.250	153,081		(63)				216,000	04/30/2025
100229233	CF	FLOWERY BRANCH	GA		08/13/2025	6.490	357,255		(62)				470,000	05/28/2025
100229234	CF	LAWRENCEVILLE	GA		08/13/2025	7.375	273,506		(94)				355,000	06/10/2025
100229235	CF	FRESNO	CA		08/13/2025	7.125	329,016		(94)				429,000	05/30/2025
100229236	CF	ODENVILLE	AL		08/13/2025	6.490	178,175		(2)				223,500	05/15/2025
100229237		ELLENWOOD	GA		08/13/2025	7.625	164,655		(30)				220,000	05/02/2025
100229238	CF	SUMMERFIELD	FL		08/13/2025	7.250	283,746		(93)				366,000	05/09/2025
100229239	CF	GAINESVILLE	FL		08/13/2025	6.625	146,455		(47)				256,000	04/11/2025
100229241		CULLEOKA	TN		08/13/2025	7.625	233,948		(78)				325,000	05/30/2025
100229242	CF	ATLANTA	GA		08/13/2025	7.125	411,249		(130)				558,000	05/30/2025
100229243	CF	SAINT AUGUSTINE	FL		08/13/2025	7.625	270,415		(112)				357,000	02/13/2025
100229244	CF	GAINESVILLE	FL		08/13/2025	6.875	115,684		(34)				150,000	04/29/2025
100229245	CF	CLEVELAND	GA		08/13/2025	7.125	111,282		(39)				222,000	04/10/2025
100229246	CF	MARIETTA	GA		08/13/2025	6.990	360,114		(107)				478,000	05/09/2025
100229247	CF	EWA BEACH	HI		08/13/2025	7.250	1,067,777		(280)				1,480,000	06/09/2025
100229248	CF	WOODBRIDGE	VA		08/13/2025	6.750	362,339		(95)				515,000	05/23/2025
100229249	CF	CHICAGO	IL		08/13/2025	7.250	365,996		(115)				560,000	05/16/2025
100229250	CF	JASPER	GA		08/13/2025	6.750	241,638		(63)				338,000	06/13/2025
100229251		CHAPEL HILL	NC		08/13/2025	7.125	464,361		(133)				600,000	05/16/2025
100229252	CF	CRESTVIEW	FL		08/13/2025	7.625	217,401		(46)				270,000	06/10/2025
100229253	CF	SUMMERVILLE	SC		08/13/2025	6.625	334,167		(53)				470,000	04/29/2025
100229254	CF	HOLLISTER	MO		08/13/2025	7.250	157,985		(54)				223,500	05/15/2025
100229255	CF	NORTH CHARLESTON	SC		08/13/2025	7.250	292,126		(66)				380,000	05/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229256		SAN PEDRO	CA		08/14/2025	8.125	778,029		(268)				929,000	06/24/2025
100229257	CF	LOS ANGELES	CA		08/14/2025	7.499	1,041,590		(340)				1,500,000	07/21/2025
100229258	CF	CHINO	CA		08/14/2025	6.750	567,665		9				760,000	07/22/2025
100229259		CHARLOTTE	NC		08/14/2025	7.499	156,610		(16)				190,000	07/28/2025
100229260		SONOMA	CA		08/14/2025	7.750	1,536,621		(345)				2,297,000	07/24/2025
100229261		HUDSON	FL		08/14/2025	6.999	184,428		(3)				280,000	07/23/2025
100229262	CF	CENTRE	AL		08/14/2025	6.999	114,705		350				189,000	07/14/2025
100229263		HURRICANE	UT		08/14/2025	8.750	565,608		(130)				729,000	07/23/2025
100229264	CF	WRIGHTSTOWN	WI		08/14/2025	6.999	213,155		(22)				330,000	06/27/2025
100229265	CF	AVONDALE	AZ		08/14/2025	6.999	200,415		(47)				366,500	07/25/2025
100229266	CF	FREDERICK	MD		08/14/2025	7.250	193,640		(52)				380,000	07/23/2025
100229267	CF	DEERFIELD BEACH	FL		08/14/2025	6.875	96,936		(20)				200,000	07/28/2025
100229268		KENT	OH		08/14/2025	6.999	126,559		(4)				195,000	06/30/2025
100229269	CF	LOS ANGELES	CA		08/14/2025	7.250	412,517		(106)				975,000	07/18/2025
100229270	CF	ROCKFORD	IL		08/14/2025	7.375	175,283		(24)				230,000	07/28/2025
100229271		BIG BEAR LAKE	CA		08/14/2025	6.750	641,615		36				855,000	07/21/2025
100229272		COACHELLA	CA		08/14/2025	7.250	450,983		(61)				565,000	07/16/2025
100229273	CF	FRONT ROYAL	VA		08/14/2025	7.999	274,782		(95)				350,000	07/28/2025
100229274	CF	LAS VEGAS	NV		08/14/2025	6.625	235,383		(7)				450,000	07/24/2025
100229275		GAINESVILLE	FL		08/14/2025	7.999	107,736		(38)				138,000	07/25/2025
100229276	CF	WOODBURY	MN		08/14/2025	7.250	235,628		(28)				310,000	07/25/2025
100229277	CF	POCATELLO	ID		08/14/2025	7.375	196,545		(40)				325,000	07/28/2025
100229278	CF	BEAUMONT	TX		08/14/2025	8.125	152,482		(47)				225,000	07/24/2025
100229279	CF	READING	OH		08/14/2025	7.250	156,573		(18)				215,000	07/16/2025
100229280		MORENO VALLEY	CA		08/14/2025	6.750	408,703		26				551,000	07/22/2025
100229281	CF	SPRINGFIELD	OH		08/14/2025	8.750	135,740		(31)				175,000	07/18/2025
100229283	CF	RADCLIFF	KY		08/14/2025	6.750	127,554		17				180,000	07/17/2025
100229284		CHARLOTTE	NC		08/14/2025	7.875	144,582		(36)				200,000	07/28/2025
100229285	CF	WINNETKA	CA		08/14/2025	7.999	635,603		(219)				675,000	07/22/2025
100229286	CF	WILMINGTON	NC		08/14/2025	7.125	211,788		(17)				300,000	07/24/2025
100229287	CF	ANTIOCH	TN		08/14/2025	7.875	393,919		(124)				420,000	07/25/2025
100229288	CF	EL PASO	TX		08/14/2025	7.125	232,725		(5)				310,000	07/29/2025
100229289	CF	SEMINOLE	FL		08/14/2025	6.999	360,953		(54)				557,000	07/25/2025
100229290	CF	OCALA	FL		08/14/2025	6.625	149,875		(3)				315,000	06/27/2025
100229291	CF	MARSTONS MILLS	MA		08/14/2025	6.999	321,086		(71)				555,000	07/21/2025
100229292	CF	SEMINOLE	FL		08/14/2025	7.499	243,246		(44)				340,000	07/22/2025
100229293		BAKERSFIELD	CA		08/14/2025	7.375	267,244		(42)				365,000	07/17/2025
100229294		DERBY	CT		08/14/2025	7.375	286,472		(65)				370,000	07/14/2025
100229295		CLINT	TX		08/14/2025	7.999	230,190		(80)				293,000	07/11/2025
100229296	CF	ROOSEVELT	NJ		08/14/2025	6.625	295,652		(3)				370,000	07/28/2025
100229297	CF	FAIR OAKS	CA		08/14/2025	7.875	360,966		(141)				450,000	07/23/2025
100229298	CF	WINCHESTER	CA		08/14/2025	7.999	611,544		(207)				650,000	07/16/2025
100229299		VENICE	FL		08/14/2025	8.125	113,134		(39)				189,000	07/30/2025
100229300	CF	MURCHISON	TX		08/14/2025	7.499	271,731		(96)				330,000	07/23/2025
100229301	CF	JAMESTOWN	ND		08/14/2025	7.999	119,820		(37)				164,500	07/24/2025
100229302	CF	HARTFORD	CT		08/14/2025	7.625	156,983		(57)				313,000	07/22/2025
100229303	CF	SKOWHEGAN	ME		08/14/2025	6.999	113,469		8				153,000	07/17/2025
100229304	CF	LOS ANGELES	CA		08/14/2025	7.999	400,148		(139)				510,000	07/23/2025
100229305	CF	ALBERTVILLE	AL		08/14/2025	6.875	297,157		(36)				410,000	07/28/2025
100229306	CF	HOUSTON	TX		08/14/2025	6.750	237,176		(23)				334,000	07/22/2025
100229307	CF	PHOENIX	MD		08/14/2025	6.999	1,062,577		(51)				1,300,000	07/29/2025
100229308	CF	HOPEWELL	VA		08/14/2025	7.125	164,916		(43)				205,000	07/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229309	CF	LITTLE ROCK	AR		08/14/2025	6.750	657,106		(75)				1,132,000	06/23/2025
100229310	CF	WAYZATA	MN		08/14/2025	6.999	2,187,271		(443)				3,585,000	07/14/2025
100229311	CF	MIAMI	FL		08/14/2025	7.499	620,534		(205)				770,000	06/20/2025
100229312		SCOTTSDALE	AZ		08/14/2025	7.999	169,844		(68)				355,000	07/24/2025
100229313	CF	CUMMING	GA		08/14/2025	6.999	1,042,596		(39)				1,305,000	07/29/2025
100229314	CF	KINGMAN	AZ		08/14/2025	6.625	171,593		(9)				246,000	07/17/2025
100229315		SYKESVILLE	MD		08/14/2025	7.999	157,126		(55)				365,000	07/28/2025
100229316	CF	PERRIS	CA		08/14/2025	8.375	788,379		(262)				1,075,000	07/23/2025
100229317	CF	PALISADE	MN		08/14/2025	7.250	644,328		(181)				914,000	07/11/2025
100229318	CF	HACIENDA HEIGHTS	CA		08/14/2025	7.499	2,081,803		(684)				2,750,000	06/26/2025
100229319	CF	RIVERSIDE	CA		08/14/2025	7.999	731,525		(232)				825,000	07/25/2025
100229320	CF	CHINO HILLS	CA		08/14/2025	6.499	451,525		(258)				825,000	07/18/2025
100229321	CF	DICKERSON	MD		08/14/2025	7.499	1,502,093		(402)				2,000,000	07/16/2025
100229322	CF	BALTIMORE	MD		08/14/2025	6.499	341,147		(9)				475,000	07/25/2025
100229323	CF	BAKERSFIELD	CA		08/14/2025	7.750	248,474		(78)				265,000	07/22/2025
100229324	CF	LOS ANGELES	CA		08/14/2025	6.999	608,949		(149)				765,000	07/22/2025
100229325	CF	BIG BEAR CITY	CA		08/14/2025	7.375	704,490		(204)				860,000	07/14/2025
100229326	CF	MIAMI	FL		08/14/2025	6.499	280,250						515,000	07/23/2025
100229327	CF	LOS ANGELES	CA		08/14/2025	6.625	575,870		(18)				875,000	07/14/2025
100229328	CF	LA VERNE	CA		08/14/2025	6.499	754,003		(6)				1,300,000	07/21/2025
100229329	CF	CUTLER BAY	FL		08/14/2025	7.499	605,131		(140)				735,000	07/24/2025
100229330	CF	LOS ANGELES	CA		08/14/2025	7.750	2,093,260		(754)				2,510,000	06/28/2025
100229331	CF	NAPLES	FL		08/14/2025	6.999	426,602		(31)				540,000	06/27/2025
100229332	CF	BELTSVILLE	MD		08/14/2025	6.499	433,522		(81)				730,000	07/24/2025
100229333		INDIAN HARBOUR BEACH	FL		08/14/2025	8.750	356,056		(113)				475,000	06/16/2025
100229334		SARATOGA	CA		08/14/2025	7.625	3,104,127		(860)				8,260,000	06/06/2025
100229335		HOCKLEY	TX		08/14/2025	6.750	100,696		305				226,000	07/03/2025
100229336		LA HABRA HEIGHTS	CA		08/14/2025	7.750	1,459,291		(501)				1,750,000	04/25/2025
100229337		SHILOH	IL		08/14/2025	6.500	163,442		14				354,000	07/02/2025
100229338		MARINA DEL REY	CA		08/14/2025	7.125	282,075		(63)				1,330,000	06/25/2025
100229339		WENTZVILLE	MO		08/14/2025	7.250	205,818		(39)				316,000	06/27/2025
100229340		DACULA	GA		08/14/2025	6.990	233,471		(44)				385,000	07/02/2025
100229341		POWAY	CA		08/14/2025	7.125	682,830		(168)				830,000	06/27/2025
100229342		DENISON	TX		08/14/2025	7.375	122,474		(23)				176,000	06/25/2025
100229343		OCALA	FL		08/14/2025	7.375	234,110		(21)				290,000	06/24/2025
100229344		ALEXANDRIA	VA		08/14/2025	7.750	167,163		(57)				230,000	06/16/2025
100229345		INDIAN HARBOUR BEACH	FL		08/14/2025	7.625	415,068		(112)				583,000	06/16/2025
100229346		WINDSOR	CO		08/14/2025	8.000	596,202		(79)				740,000	06/27/2025
100229347		CLARKSVILLE	TN		08/14/2025	7.500	185,235		(45)				240,000	06/20/2025
100229348		SYLVANIA	OH		08/14/2025	6.990	212,839		(13)				310,000	07/03/2025
100229349		O FALLON	MO		08/14/2025	6.500	198,173		10				462,500	06/30/2025
100229350		AURORA	IL		08/14/2025	7.625	293,944		951				358,000	07/02/2025
100229351		FONTANA	CA		08/14/2025	7.375	617,852		(182)				750,000	06/18/2025
100229352		BROCKTON	MA		08/14/2025	7.250	222,221		(63)				528,000	06/20/2025
100229353		(WINNETKA AREA) LOS ANGELES	CA		08/14/2025	7.250	997,408		(158)				1,400,000	06/27/2025
100229354		KISSIMMEE	FL		08/14/2025	7.750	288,573		(76)				365,000	06/13/2025
100229355		PERRIS	CA		08/14/2025	7.125	315,415		(48)				620,000	07/01/2025
100229356		HERMOSA BEACH	CA		08/14/2025	7.375	1,566,004		(252)				2,650,000	06/25/2025
100229358		CHARLOTTE	NC		08/14/2025	7.375	272,298		(84)				328,000	07/08/2025
100229359		LOS ANGELES	CA		08/14/2025	7.125	343,709		(76)				750,000	07/02/2025
100229360		MIAMI BEACH	FL		08/14/2025	7.250	247,924		(28)				450,000	06/27/2025
100229444	CF	RENO	NV		08/15/2025	7.990	636,865		(63)				842,000	06/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229445	CF	BILLINGS	MT		08/15/2025	7.875	296,347		(41)				365,000	05/22/2025
100229447	CF	LAS VEGAS	NV		08/15/2025	7.125	390,438		(64)				513,000	06/02/2025
100229448	CF	SOUTH ORANGE	NJ		08/15/2025	7.990	628,914		(49)				780,000	06/23/2025
100229449	CF	COLUMBUS	OH		08/15/2025	7.125	263,580		(37)				350,000	06/23/2025
100229450	CF	DURHAM	NC		08/15/2025	6.875	480,068		(83)				715,000	06/13/2025
100229451		CAPE CHARLES	VA		08/15/2025	7.990	608,900		(55)				725,000	06/13/2025
100229452	CF	OKLAHOMA CITY	OK		08/15/2025	7.625	280,159		(74)				369,000	06/18/2025
100229453	CF	TULSA	OK		08/15/2025	7.250	252,112		(14)				331,000	06/06/2025
100229454		KULA	HI		08/15/2025	6.990	1,236,072		(258)				1,752,000	06/05/2025
100229455		EVERETT	MA		08/15/2025	7.000	684,615		(74)				905,000	05/21/2025
100229456	CF	HENDERSONVILLE	NC		08/15/2025	6.990	495,659		(103)				820,000	06/18/2025
100229457		HARRISON	AR		08/15/2025	7.990	249,933		(24)				291,000	06/13/2025
100229458	CF	RICHARDSON	TX		08/15/2025	7.875	241,210		(23)				305,000	07/01/2025
100229459	CF	TYBEE ISLAND	GA		08/15/2025	6.750	750,306		(27)				1,000,000	06/17/2025
100229460	CF	SAINT REGIS	MT		08/15/2025	7.750	432,891		(112)				600,000	05/13/2025
100229461	CF	OVERLAND PARK	KS		08/15/2025	7.375	281,022		(66)				368,000	06/26/2025
100229462	CF	MINNEAPOLIS	MN		08/15/2025	7.250	225,882		(21)				283,000	06/20/2025
100229464	CF	NASHVILLE	TN		08/15/2025	6.990	421,703		(55)				565,000	05/22/2025
100229465		SACRAMENTO	CA		08/15/2025	7.990	323,510		(43)				395,000	06/12/2025
100229466	CF	DULUTH	GA		08/15/2025	7.125	820,994		(144)				1,100,000	06/23/2025
100229467	CF	GALVESTON	TX		08/15/2025	7.875	217,313		(60)				280,000	06/02/2025
100229468	CF	BRYAN	TX		08/15/2025	7.375	283,349		(66)				371,000	06/25/2025
100229469	CF	LEOMINSTER	MA		08/15/2025	7.500	596,904		(139)				775,000	06/30/2025
100229470	CF	MELISSA	TX		08/15/2025	6.625	290,107		(19)				415,000	05/30/2025
100229471	CF	AVON	IN		08/15/2025	6.990	289,270		(47)				380,000	05/30/2025
100229472	CF	GREENWOOD	IN		08/15/2025	6.125	216,470		41				318,000	05/29/2025
100229473	CF	PRINCETON	TX		08/15/2025	6.990	220,220		(38)				295,000	05/28/2025
100229474	CF	CYPRESS	TX		08/15/2025	6.490	291,486		(18)				460,000	06/03/2025
100229475	CF	IDAHO FALLS	ID		08/15/2025	6.625	268,028		(9)				377,000	06/02/2025
100229476	CF	CARTERSVILLE	GA		08/15/2025	7.500	319,368		(87)				420,000	06/24/2025
100229477	CF	HARDEEVILLE	SC		08/15/2025	7.125	229,151		(51)				373,000	05/28/2025
100229478		RALEIGH	NC		08/15/2025	7.125	322,947		(62)				425,000	05/21/2025
100229479	CF	BAKERSFIELD	CA		08/15/2025	6.125	288,461		73				400,000	05/28/2025
100229480	CF	INDEPENDENCE	MO		08/15/2025	7.875	244,859		(43)				372,000	06/06/2025
100229481	CF	HEALDSBURG	CA		08/15/2025	6.990	751,147		(156)				1,095,000	06/05/2025
100229482	CF	ALBUQUERQUE	NM		08/15/2025	6.990	228,266		(36)				302,000	06/25/2025
100229483	CF	MADISON	AL		08/15/2025	5.990	207,273		49				300,000	05/30/2025
100229484	CF	DULUTH	GA		08/15/2025	7.125	211,689		(45)				285,000	06/10/2025
100229485	CF	NORCROSS	GA		08/15/2025	6.990	352,294		(63)				500,000	06/09/2025
100229486	CF	REDMOND	OR		08/15/2025	7.125	282,240		(69)				407,000	06/18/2025
100229487	CF	EAGLE MOUNTAIN	UT		08/15/2025	6.990	282,639		(59)				400,963	06/03/2025
100229488	CF	WEST VALLEY CITY	UT		08/15/2025	6.250	391,496		20				565,000	06/10/2025
100229489	CF	TOWNVILLE	SC		08/15/2025	7.625	371,932		(70)				455,000	06/13/2025
100229490		MONTGOMERY	TX		08/15/2025	6.750	265,715		11				360,000	05/29/2025
100229491	CF	BRUNSWICK	ME		08/15/2025	6.750	606,728		(79)				915,000	06/30/2025
100229492	CF	GULF SHORES	AL		08/15/2025	7.125	288,894		(40)				380,000	06/12/2025
100229493	CF	MAMMOTH LAKES	CA		08/15/2025	6.750	352,582		(28)				468,000	06/02/2025
100229494	CF	SPARKS	NV		08/15/2025	6.875	494,814		(85)				695,000	06/17/2025
100229495	CF	FRIDLEY	MN		08/15/2025	6.875	362,068		(54)				515,000	06/12/2025
100229496	CF	CARTERSVILLE	GA		08/15/2025	7.375	245,937		(73)				348,000	06/18/2025
100229497		HICKMAN	CA		08/15/2025	7.625	361,190		(41)				510,000	06/02/2025
100229498	CF	NORTHRIDGE	CA		08/15/2025	6.490	572,883		3				800,000	06/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229499	CF	CARTERSVILLE	GA		08/15/2025	7.375	241,211		(71)				337,000	06/18/2025
100229500	CF	MANAHAWKIN	NJ		08/15/2025	7.375	700,077		(164)				985,000	06/16/2025
100229501	CF	PORTERVILLE	CA		08/15/2025	7.500	360,000		(87)				500,000	06/16/2025
100229502	CF	SARATOGA SPRINGS	UT		08/15/2025	6.250	216,947		11				331,000	06/18/2025
100229503	CF	HIGHLANDS RANCH	CO		08/15/2025	6.990	442,397		(75)				599,000	06/12/2025
100229504	CF	SPOKANE	WA		08/15/2025	6.990	208,147		(32)				301,000	06/13/2025
100229505	CF	AMARILLO	TX		08/15/2025	7.000	215,883		(19)				302,000	06/20/2025
100229506	CF	MIDDLETON	ID		08/15/2025	6.490	349,638		(9)				507,000	06/11/2025
100229508	CF	PALMDALE	CA		08/15/2025	7.625	640,179		(182)				835,000	06/16/2025
100229509	CF	CORINTH	TX		08/15/2025	6.990	337,254		(71)				550,000	06/19/2025
100229510	CF	KATY	TX		08/15/2025	6.990	303,961		(42)				400,000	06/11/2025
100229511	CF	WENDELL	NC		08/15/2025	6.875	206,670		(32)				292,000	06/18/2025
100229512	CF	SPRING	TX		08/15/2025	6.750	203,886		(18)				278,000	06/17/2025
100229513	CF	CLINTON	NC		08/15/2025	6.990	397,003		(80)				570,000	06/20/2025
100229515	CF	LAS VEGAS	NV		08/15/2025	6.490	397,323		(19)				575,000	06/13/2025
100229516	CF	LAS VEGAS	NV		08/15/2025	6.250	354,445		69				495,000	06/13/2025
100229517	CF	CEDAR CITY	UT		08/15/2025	6.875	249,580		(25)				335,000	06/18/2025
100229518	CF	ALLEN	TX		08/15/2025	6.750	419,297		(41)				665,000	06/18/2025
100229519	CF	KELSEYVILLE	CA		08/15/2025	7.500	225,869		(64)				300,000	06/13/2025
100229520	CF	ATLANTIC CITY	NJ		08/15/2025	6.750	484,226		(54)				850,000	06/20/2025
100229521		MADISON	TN		08/15/2025	6.990	268,949		16				365,000	06/17/2025
100229523	CF	MANVEL	TX		08/15/2025	6.875	330,206		(44)				450,000	06/05/2025
100229524	CF	POTTSTOWN	PA		08/15/2025	6.875	208,754		(27)				275,000	06/20/2025
100229526	CF	MODESTO	CA		08/15/2025	7.625	369,574		(86)				480,000	05/20/2025
100229528	CF	TRUCKEE	CA		08/15/2025	6.990	429,228		(89)				620,000	06/02/2025
100229529	CF	RIVERBANK	CA		08/15/2025	6.990	461,006		(62)				608,000	05/16/2025
100229530	CF	CITRUS HEIGHTS	CA		08/15/2025	7.000	446,122		(88)				625,000	05/08/2025
100229531	CF	PHOENIX	AZ		08/15/2025	6.990	256,752		4				373,000	06/18/2025
100229532	CF	MAMMOTH LAKES	CA		08/15/2025	6.990	578,557		(6)				887,000	05/15/2025
100229533	CF	HEPPNER	OR		08/15/2025	7.125	304,986		(53)				400,000	05/30/2025
100229535	CF	ROCKLEDGE	FL		08/15/2025	7.125	323,545		(64)				425,000	06/17/2025
100229536	CF	BARSTOW	CA		08/15/2025	7.375	212,952		(57)				295,000	06/20/2025
100229537	CF	WAKE FOREST	NC		08/15/2025	7.490	221,326		(29)				278,000	06/24/2025
100229538	CF	ANAHEIM	CA		08/15/2025	6.875	598,048		(103)				870,000	06/12/2025
100229539	CF	SACRAMENTO	CA		08/15/2025	6.625	465,830		(17)				670,000	06/11/2025
100229540	CF	ABILENE	TX		08/15/2025	6.990	216,073		(34)				294,000	06/23/2025
100229541	CF	INDIAN BEACH	NC		08/15/2025	6.875	347,193		(27)				550,000	06/24/2025
100229542	CF	SUNNYSIDE	WA		08/15/2025	6.875	295,364		(51)				484,000	06/02/2025
100229543	CF	SURPRISE	AZ		08/15/2025	6.750	295,697		(5)				395,000	06/21/2025
100229544	CF	OKLAHOMA CITY	OK		08/15/2025	7.500	277,975		(94)				445,000	05/27/2025
100229545	CF	BOERNE	TX		08/15/2025	6.750	300,274		(21)				408,000	06/20/2025
100229546	CF	LAKEWOOD	NJ		08/15/2025	6.750	637,422		(83)				1,100,000	06/24/2025
100229547		ORANGE BEACH	AL		08/15/2025	7.375	450,459		(79)				692,000	06/20/2025
100229548	CF	CRESSKILL	NJ		08/15/2025	6.875	630,048		(83)				830,000	06/18/2025
100229549	CF	INDIO	CA		08/15/2025	7.375	321,309		(84)				485,000	06/19/2025
100229550	CF	LEHIGH ACRES	FL		08/15/2025	6.625	380,945		(8)				545,000	06/12/2025
100229551	CF	MERCED	CA		08/15/2025	7.625	361,166		(106)				480,000	06/13/2025
100229553	CF	GULF SHORES	AL		08/15/2025	6.750	585,206		(53)				825,000	06/13/2025
100229554	CF	MCKINNEY	TX		08/15/2025	6.750	403,700		(53)				600,000	06/25/2025
100229555	CF	NEW ORLEANS	LA		08/15/2025	6.990	666,602		(105)				908,000	06/30/2025
100229556	CF	HOUSTON	TX		08/15/2025	7.625	502,599		(136)				670,000	06/23/2025
100229557	CF	LAS VEGAS	NV		08/15/2025	6.875	420,518		(47)				595,000	06/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229558	CF	OCEAN CITY	MD		08/15/2025	6.750	433,197		(48)				620,000	06/12/2025
100229559	CF	TUCKER	GA		08/15/2025	7.000	306,708		(63)				435,000	06/20/2025
100229560		PEMBROKE PINES	FL		08/15/2025	7.625	553,919		(21)				700,000	06/16/2025
100229561	CF	CHELSEA	MA		08/15/2025	7.125	487,726		(86)				640,000	06/24/2025
100229562	CF	HENDERSON	NV		08/15/2025	6.990	475,150		(95)				695,000	06/19/2025
100229563	CF	SUPPLY	NC		08/15/2025	6.750	602,010		(79)				882,000	06/25/2025
100229564	CF	INDIAN WELLS	CA		08/15/2025	7.625	433,880		(135)				680,000	06/24/2025
100229565		GRANBURY	TX		08/15/2025	7.625	216,497		(17)				255,000	06/20/2025
100229566	CF	WEST SACRAMENTO	CA		08/15/2025	7.625	458,358		(158)				631,000	06/24/2025
100229567	CF	INDIANAPOLIS	IN		08/15/2025	6.625	232,983		(25)				335,000	06/24/2025
100229568	CF	RALEIGH	NC		08/15/2025	7.125	252,346		(35)				357,000	06/13/2025
100229569	CF	RICHMOND	VA		08/15/2025	6.875	470,776		(67)				666,000	06/25/2025
100229570	CF	WHITTIER	CA		08/15/2025	7.125	628,453		(123)				821,000	06/25/2025
100229571	CF	LEHI	UT		08/15/2025	6.990	225,071		(44)				316,000	06/27/2025
100229572	CF	SAINT JOHNS	FL		08/15/2025	6.990	326,082		(55)				435,000	06/27/2025
100229573	CF	NORFOLK	VA		08/15/2025	7.625	237,160		(53)				330,000	06/27/2025
100229574	CF	FREDERICKSBURG	VA		08/15/2025	6.990	356,937		(45)				475,000	05/15/2025
100229575		AUSTIN	TX		08/15/2025	7.125	673,554		(80)				895,000	05/29/2025
100229576	CF	HEMPSTEAD	TX		08/15/2025	7.125	211,018		(40)				322,000	06/04/2025
100229577	CF	FREDERICKSBURG	VA		08/15/2025	6.990	354,002		(46)				472,500	05/15/2025
100229578	CF	PORT ANGELES	WA		08/15/2025	6.875	546,709		11				692,000	05/29/2025
100229579		SUPERIOR	CO		08/15/2025	7.750	648,250		(148)				790,000	05/16/2025
100229580		WHITNEY	TX		08/15/2025	7.750	342,091		(83)				415,000	05/30/2025
100229581	CF	AUSTIN	TX		08/15/2025	8.125	219,635		(73)				337,000	06/02/2025
100229582	CF	GROVETOWN	GA		08/15/2025	7.375	416,682		(120)				542,000	06/12/2025
100229583	CF	AUBURN	AL		08/15/2025	7.490	215,666		(85)				280,500	02/28/2025
100229584	CF	PIGEON FORGE	TN		08/15/2025	7.990	383,338		(93)				469,000	04/30/2025
100229586	CF	FOLEY	AL		08/15/2025	7.490	226,274		(86)				305,000	02/28/2025
100229587	CF	GALVESTON	TX		08/15/2025	6.750	343,504		(61)				463,000	06/18/2025
100229588	CF	BLACK MTN	NC		08/15/2025	7.750	278,096		(69)				360,000	04/30/2025
100229589	CF	JACKSONVILLE	FL		08/15/2025	7.125	468,554		(130)				625,000	06/20/2025
100229590	CF	MOORESTOWN	NJ		08/15/2025	7.490	216,272		(83)				280,000	06/09/2025
100229591	CF	RICHMOND	VA		08/15/2025	6.875	478,778		(90)				660,000	07/03/2025
100229592		WALNUT	CA		08/15/2025	6.990	684,587		(113)				958,000	02/20/2025
100229593	CF	BELLINGHAM	WA		08/15/2025	6.990	532,627		(79)				699,000	06/14/2025
100229594		COLUMBIA	TN		08/15/2025	6.625	953,809		12				1,350,000	04/24/2025
100229595		GAINESVILLE	GA		08/15/2025	7.990	273,348		(79)				331,000	03/19/2025
100229596	CF	BANNER ELK	NC		08/15/2025	7.625	753,702		(210)				910,000	06/16/2025
100229597	CF	BRIDGTON	ME		08/15/2025	7.990	312,638		(90)				380,000	03/28/2025
100229598		DONNELLY	ID		08/15/2025	7.375	652,812		(190)				842,000	04/17/2025
100229599		CAMDEN	ME		08/15/2025	7.750	548,700		(184)				705,000	03/10/2025
100229600	CF	CHEYENNE	WY		08/15/2025	7.250	323,058		(91)				417,000	06/05/2025
100229601	CF	LEESBURG	VA		08/15/2025	6.990	293,521		(78)				380,000	06/18/2025
100229602	CF	ESTERO	FL		08/15/2025	7.490	520,039		(189)				689,000	03/17/2025
100229603	CF	MURPHY	NC		08/15/2025	7.490	259,683		(54)				360,000	04/15/2025
100229604		N RICHLND HLS	TX		08/15/2025	7.490	300,922		(77)				365,000	05/30/2025
100229605	CF	FORT WORTH	TX		08/15/2025	6.875	277,597		(67)				375,000	07/01/2025
100229606		TUCSON	AZ		08/15/2025	7.490	328,573		(81)				430,000	03/13/2025
100229607	CF	NEWARK	NJ		08/15/2025	7.490	767,774		(209)				1,010,000	04/29/2025
100229608	CF	SALT LAKE CTY	UT		08/15/2025	7.250	530,748		(122)				695,000	06/24/2025
100229609	CF	PORTLAND	OR		08/15/2025	7.375	244,257		(54)				310,000	04/24/2025
100229610	CF	LOUISVILLE	KY		08/15/2025	7.490	211,581		(64)				260,000	06/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229611	CF	CENTRE HALL	PA		08/15/2025	7.490	269,516		(77)				328,000	04/30/2025
100229612	CF	EPPING	NH		08/15/2025	7.625	299,065		(109)				375,000	06/10/2025
100229613	CF	BRADENTON	FL		08/15/2025	7.875	342,195		(132)				515,000	07/10/2025
100229614	CF	CIMARRON	CO		08/15/2025	7.750	363,974		(140)				462,000	07/01/2025
100229615	CF	MECHANICSBURG	PA		08/15/2025	7.125	244,367		(44)				307,000	04/30/2025
100229616	CF	ROSEVILLE	CA		08/15/2025	7.750	407,225		(105)				525,000	07/18/2025
100229617	CF	OCALA	FL		08/15/2025	7.875	361,188		(118)				435,000	06/26/2025
100229618	CF	ANACORTES	WA		08/15/2025	7.500	708,013		(230)				907,000	06/21/2025
100229619	CF	MEDFORD	MA		08/15/2025	7.125	324,637		(101)				443,000	07/14/2025
100229620	CF	FORT WORTH	TX		08/15/2025	7.875	357,103		(76)				463,500	06/27/2025
100229621	CF	MINONG	WI		08/15/2025	7.375	390,886		(80)				481,000	06/27/2025
100229622	CF	CASPER	WY		08/15/2025	6.990	314,420		(73)				430,000	07/21/2025
100229623	CF	BILLINGS	MT		08/15/2025	7.375	258,203		(96)				330,000	06/17/2025
100229624	CF	AURORA	CO		08/15/2025	7.625	242,453		(70)				325,000	07/15/2025
100229625	CF	LAKE RONKONKOMA	NY		08/15/2025	7.125	531,974		(208)				760,000	03/13/2025
100229722		PITTSBURG	CA		08/18/2025	8.625	523,584		(163)				725,000	06/09/2025
100229723	CF	PRESCOTT	AZ		08/18/2025	8.500	952,471		(254)				1,158,000	07/11/2025
100229724	CF	ROCKLAND	MA		08/18/2025	6.874	451,458		(66)				563,000	07/18/2025
100229725	CF	BLUFFTON	SC		08/18/2025	6.875	349,147		(41)				450,000	07/10/2025
100229726	CF	QUEEN CREEK	AZ		08/18/2025	6.999	3,073,265		(628)				4,350,000	07/18/2025
100229727	CF	PANAMA CITY BEACH	FL		08/18/2025	7.500	204,539		(67)				250,000	07/18/2025
100229728		WEST HOLLYWOOD	CA		08/18/2025	8.625	934,959		(66)				1,300,000	06/03/2025
100229729	CF	LEXINGTON	SC		08/18/2025	7.874	551,433		(178)				670,000	06/23/2025
100229730	CF	DOWNEY	CA		08/18/2025	7.125	606,264		(56)				860,000	07/17/2025
100229731		MIAMI	FL		08/18/2025	7.750	871,633		(75)				1,554,000	06/10/2025
100229732	CF	SARASOTA	FL		08/18/2025	7.249	251,966		(65)				309,000	07/03/2025
100229733	CF	SAN ANTONIO	FL		08/18/2025	8.000	254,997		601				325,000	07/11/2025
100229734	CF	FRESNO	CA		08/18/2025	7.999	472,123		(30)				790,000	06/20/2025
100229735	CF	DAVENPORT	FL		08/18/2025	7.500	190,588		(58)				229,000	07/11/2025
100229736	CF	THOUSAND OAKS	CA		08/18/2025	7.750	1,189,083		(323)				1,350,000	06/09/2025
100229737	CF	ATLANTA	GA		08/18/2025	7.374	306,830		(91)				525,000	06/26/2025
100229738	CF	HOLLYWOOD	FL		08/18/2025	7.875	387,476		(135)				463,000	06/13/2025
100229739	CF	COSTA MESA	CA		08/18/2025	7.875	979,715		(322)				1,250,000	06/12/2025
100229740	CF	LA QUINTA	CA		08/18/2025	7.375	1,675,192		(516)				2,015,000	06/11/2025
100229741		CHARLOTTE	NC		08/18/2025	8.250	263,219		(85)				335,000	07/22/2025
100229742	CF	BOERNE	TX		08/18/2025	7.500	345,862		(123)				475,000	06/13/2025
100229743	CF	HONOLULU	HI		08/18/2025	7.500	877,550		(222)				1,100,000	06/12/2025
100229744	CF	PORTER RANCH	CA		08/18/2025	7.375	2,867,311		(393)				3,800,000	06/06/2025
100229745	CF	PARRISH	FL		08/18/2025	7.250	385,772		(35)				425,200	06/13/2025
100229746		SALT LAKE CITY	UT		08/18/2025	8.000	707,638		(237)				1,352,000	06/05/2025
100229747		PEARLAND	TX		08/18/2025	8.500	264,564		676				422,000	06/06/2025
100229748	CF	SUNLAND	CA		08/18/2025	7.375	439,492		(151)				847,500	06/10/2025
100229749		AVONDALE	AZ		08/18/2025	7.875	281,523		(24)				365,000	06/09/2025
100229750	CF	CHANDLER	AZ		08/18/2025	7.750	772,744		(179)				1,000,000	06/10/2025
100229751	CF	SAINT PETERSBURG	FL		08/18/2025	7.750	542,373		(165)				830,000	06/13/2025
100229752	CF	SHERRILLS FORD	NC		08/18/2025	7.375	241,681		(80)				308,000	06/27/2025
100229753		BOUND BROOK	NJ		08/18/2025	7.750	338,751		(21)				450,000	06/13/2025
100229754	CF	SHERRILLS FORD	NC		08/18/2025	7.375	220,731		(71)				270,000	06/30/2025
100229755	CF	TROY	MI		08/18/2025	7.250	154,827		(40)				385,000	06/16/2025
100229756	CF	LAS VEGAS	NV		08/18/2025	7.500	280,949		(56)				393,000	06/04/2025
100229757	CF	S YARMOUTH	MA		08/18/2025	7.749	512,246		(131)				660,000	07/11/2025
100229758	CF	EL PASO	TX		08/18/2025	7.375	160,605		(47)				242,000	06/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229759	CF	YUKON	OK		08/18/2025	8.249	309,304		(102)				390,300	06/20/2025
100229760	CF	WINSTON SALEM	NC		08/18/2025	7.499	133,998		(22)				175,000	07/05/2025
100229761	CF	MIDDLE ISLAND	NY		08/18/2025	7.499	327,062		(97)				422,000	06/27/2025
100229762	CF	LONGBOAT KEY	FL		08/18/2025	7.624	188,381		(66)				360,000	07/01/2025
100229763	CF	LAS VEGAS	NV		08/18/2025	7.624	404,718		(142)				870,000	06/25/2025
100229764		KILL DEVIL HILLS	NC		08/18/2025	7.875	538,668		(145)				660,000	06/27/2025
100229765		RANCHOS DE TAOS	NM		08/18/2025	8.000	611,852		(153)				760,000	06/30/2025
100229766	CF	SARASOTA	FL		08/18/2025	7.625	604,973		(161)				780,000	07/10/2025
100229767	CF	SUWANEE	GA		08/18/2025	7.375	454,472		(101)				590,000	06/16/2025
100229768	CF	PORTLAND	OR		08/18/2025	7.625	674,374		(207)				880,000	06/11/2025
100229769	CF	PIGEON FORGE	TN		08/18/2025	7.250	556,604		(107)				725,000	07/10/2025
100229770		HIGHLANDS	NC		08/18/2025	7.500	279,282		(80)				362,000	07/09/2025
100229771	CF	WALKERSVILLE	MD		08/18/2025	7.375	328,706		(81)				480,000	07/08/2025
100229772		AMERICAN FORK	UT		08/18/2025	7.375	400,736		(93)				521,000	05/29/2025
100229773		LOGAN	OH		08/18/2025	7.375	505,827		(117)				623,000	06/13/2025
100229774	CF	WEST BRANCH	MI		08/18/2025	7.375	318,202		(41)				392,000	07/14/2025
100229775		HENDERSON	NV		08/18/2025	7.250	349,152		(90)				490,000	05/23/2025
100229776		HILTON HEAD ISLAND	SC		08/18/2025	7.625	402,284		(100)				520,000	06/18/2025
100229777	CF	ST. GEORGE	UT		08/18/2025	7.000	298,387		(54)				430,000	06/27/2025
100229778	CF	LANSDALE	PA		08/18/2025	6.999	422,350		(65)				616,000	07/29/2025
100229779	CF	CONROE	TX		08/18/2025	7.500	176,407		(123)				362,000	07/07/2025
100229780	CF	DELAWARE	OH		08/18/2025	7.000	253,918		(42)				339,000	07/11/2025
100229781	CF	FOLSOM	PA		08/18/2025	7.625	287,324		(60)				405,000	06/18/2025
100229782		CORPUS CHRISTI	TX		08/18/2025	8.500	167,275		3				222,000	07/10/2025
100229783		MILFORD	MA		08/18/2025	7.250	569,258		(91)				750,000	06/30/2025
100229784		NEW ALBANY	OH		08/18/2025	6.750	307,773		(43)				440,000	06/13/2025
100229785	CF	AUSTIN	TX		08/18/2025	7.500	239,386		(64)				312,000	07/01/2025
100229786		CORONA	CA		08/18/2025	6.875	306,634		10				390,000	05/09/2025
100229787	CF	KIRKLAND	WA		08/18/2025	6.624	665,140		(74)				1,125,000	07/03/2025
100229788	CF	FOLSOM	CA		08/18/2025	7.625	522,177		(58)				655,000	07/17/2025
100229789	CF	OAK ISLAND	NC		08/18/2025	7.490	417,070		(109)				540,000	07/10/2025
100229790	CF	CHALFONT	PA		08/18/2025	7.750	485,898		(134)				645,000	07/25/2025
100229791		PASO ROBLES	CA		08/18/2025	7.250	445,839		(94)				585,000	06/20/2025
100229792	CF	WINTER GARDEN	FL		08/18/2025	7.625	402,118		(113)				535,000	06/26/2025
100229793	CF	DENVER	CO		08/18/2025	7.250	441,824		(95)				680,000	06/26/2025
100229794		BLOOMINGDALE	GA		08/18/2025	7.625	264,729		(112)				394,000	06/26/2025
100229795	CF	LANSDALE	PA		08/18/2025	7.240	414,748		(89)				540,000	07/21/2025
100229796	CF	LAS VEGAS	NV		08/18/2025	7.375	339,449		(77)				456,000	07/05/2025
100229797	CF	ROSEDALE	MD		08/18/2025	7.625	246,902		(55)				320,000	07/01/2025
100229798	CF	FITCHBURG	MA		08/18/2025	7.490	410,191		(102)				530,000	07/07/2025
100229799	CF	SAINT CHARLES	IL		08/18/2025	7.500	297,387		(94)				410,000	07/01/2025
100229800	CF	ARCADIA	MI		08/18/2025	7.625	249,485		(76)				300,000	07/01/2025
100229801	CF	COEUR D ALENE	ID		08/18/2025	7.500	478,744		(118)				595,000	07/03/2025
100229802	CF	SANFORD	FL		08/18/2025	6.875	277,956		(23)				365,000	07/16/2025
100229803	CF	SAINT PAUL	MN		08/18/2025	7.375	267,062		(77)				365,000	07/03/2025
100229804		FORISTELL	MO		08/18/2025	7.000	252,983		(51)				372,000	06/30/2025
100229805	CF	POCATELLO	ID		08/18/2025	7.125	247,517		(56)				325,000	07/10/2025
100229806	CF	HERNDON	VA		08/18/2025	6.750	437,823		(42)				641,000	07/01/2025
100229807		EAU CLAIRE	WI		08/18/2025	6.750	259,099		(34)				365,000	07/25/2025
100229808		HARTFORD	CT		08/18/2025	7.625	311,774		(95)				410,000	06/10/2025
100229809	CF	EXTON	PA		08/18/2025	6.750	310,130		(33)				409,000	07/18/2025
100229810		AUBURN	AL		08/18/2025	7.625	305,312		(88)				368,000	06/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229811	CF	TACOMA	WA		08/18/2025	7.375	398,286		(93)				535,000	06/25/2025
100229812		AUBURN	CA		08/18/2025	6.875	676,882		(32)				900,000	06/30/2025
100229813	CF	NEWPORT	NC		08/18/2025	7.250	242,584		(57)				305,000	07/17/2025
100229814	CF	WEST LINN	OR		08/18/2025	7.125	393,372		(74)				520,000	07/09/2025
100229815		CAMBRIDGE	MD		08/18/2025	6.625	322,313		(21)				490,000	05/30/2025
100229816	CF	DUNEDIN	FL		08/18/2025	7.490	415,400		(129)				560,000	07/01/2025
100229817		LAKE STEVENS	WA		08/18/2025	6.490	567,228		(13)				810,000	07/11/2025
100229818		LORIS	SC		08/18/2025	7.750	379,956		(108)				462,000	06/30/2025
100229819	CF	HUNTSVILLE	TX		08/18/2025	7.500	187,938		(35)				255,000	06/30/2025
100229820	CF	WAYNESVILLE	NC		08/18/2025	7.000	270,087		(53)				385,000	07/09/2025
100229821		WELD	ME		08/18/2025	6.875	618,145		(75)				840,000	07/16/2025
100229822	CF	MILLSBORO	DE		08/18/2025	6.990	247,487		(51)				325,000	05/27/2025
100229823	CF	FORT WORTH	TX		08/18/2025	7.250	617,164		(143)				866,000	07/02/2025
100229824	CF	NEW ORLEANS	LA		08/18/2025	6.990	398,990		(54)				540,000	07/08/2025
100229825	CF	CHARLOTTE	NC		08/18/2025	6.624	462,231		(16)				615,000	07/02/2025
100229826	CF	COLTON	CA		08/18/2025	6.999	775,946		(99)				1,025,000	07/03/2025
100229827	CF	TUCKER	GA		08/18/2025	7.625	317,497		(87)				385,000	07/01/2025
100229828	CF	CELINA	TX		08/18/2025	7.125	381,723		(43)				503,000	07/01/2025
100229829	CF	GILBERT	AZ		08/18/2025	7.490	399,427		(96)				487,500	07/01/2025
100229830	CF	WESTFIELD	IN		08/18/2025	7.250	244,184		(64)				318,000	07/14/2025
100229831	CF	WAXHAW	NC		08/18/2025	7.250	449,384		(105)				583,500	06/30/2025
100229832	CF	TEMPLETON	CA		08/18/2025	7.250	385,720		(89)				542,000	07/02/2025
100229833	CF	ROBBINSVILLE	NJ		08/18/2025	6.875	248,123		(39)				348,000	07/18/2025
100229834		GOLDEN	CO		08/18/2025	7.375	582,012		(168)				763,000	05/30/2025
100229835	CF	TWIN LAKES	WI		08/18/2025	6.750	466,929		(48)				660,000	07/11/2025
100229836	CF	LAS VEGAS	NV		08/18/2025	7.500	405,009		(96)				525,000	07/03/2025
100229837	CF	HOUSTON	TX		08/18/2025	7.375	206,772		(30)				283,000	07/11/2025
100229838		DAYTONA BEACH	FL		08/18/2025	6.875	343,172		(54)				510,000	06/27/2025
100229839	CF	LITTLE ELM	TX		08/18/2025	6.875	299,241		(48)				420,000	07/02/2025
100229840	CF	SPOKANE	WA		08/18/2025	6.499	244,300		(10)				325,000	07/18/2025
100229841	CF	BRADENTON	FL		08/18/2025	6.999	529,820		(86)				655,000	07/24/2025
100229842	CF	AUBURN	PA		08/18/2025	7.250	720,495		(137)				881,000	06/25/2025
100229843		PIGEON FORGE	TN		08/18/2025	7.125	455,733		(96)				690,000	06/28/2025
100229844	CF	SEASIDE	OR		08/18/2025	7.250	447,066		(92)				545,000	07/15/2025
100229845	CF	GREEN LANE	PA		08/18/2025	7.375	269,232		(75)				326,000	07/01/2025
100229846	CF	SOUTH PORTLAND	ME		08/18/2025	6.990	722,703		(92)				956,000	07/09/2025
100229847	CF	ATHENS	GA		08/18/2025	6.999	305,353		(48)				450,000	07/16/2025
100229848	CF	VAN ALSTYNE	TX		08/18/2025	6.875	276,297		(51)				380,000	07/03/2025
100229849	CF	BURIEN	WA		08/18/2025	7.250	532,774		(110)				650,000	07/15/2025
100229850	CF	LEES SUMMIT	MO		08/18/2025	6.875	243,179		(46)				345,000	07/15/2025
100229851	CF	FUQUAY VARINA	NC		08/18/2025	6.625	242,255		(25)				354,000	06/25/2025
100229852		AWENDAW	SC		08/18/2025	7.125	723,564		(152)				975,000	06/27/2025
100229853	CF	NORTHVILLE	MI		08/18/2025	6.999	359,480		(61)				470,000	07/18/2025
100229854	CF	MINNEAPOLIS	MN		08/18/2025	6.990	494,398		(72)				665,000	06/20/2025
100229855		FAIRHOPE	AL		08/18/2025	7.000	256,702		(58)				340,000	06/27/2025
100229856	CF	CHARLOTTE	NC		08/18/2025	7.125	444,335		(72)				545,000	07/02/2025
100229857	CF	BLOOMINGDALE	GA		08/18/2025	7.625	317,710		(105)				436,000	07/01/2025
100229858		PORTLAND	OR		08/18/2025	6.990	457,983		(76)				600,000	07/08/2025
100229859	CF	SAN MARCOS	CA		08/18/2025	6.999	543,967		(72)				670,000	07/18/2025
100229860	CF	TUCSON	AZ		08/18/2025	7.000	245,835		(55)				321,000	06/27/2025
100229861	CF	ELLIJAY	GA		08/18/2025	7.750	737,333		(237)				900,000	06/27/2025
100229862		LAS VEGAS	NV		08/18/2025	7.875	463,610		(159)				585,000	06/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229863		NEWAYGO	MI		08/18/2025	7.125	387,006		(64)				475,000	06/27/2025
100229864	CF	BELMAR	NJ		08/18/2025	7.125	807,406		(169)				1,150,000	07/02/2025
100229865	CF	ROANOKE	TX		08/18/2025	7.000	322,067		(53)				402,000	07/08/2025
100229866	CF	ALBUQUERQUE	NM		08/18/2025	7.500	294,431		(84)				355,000	07/15/2025
100229867		CLARKSVILLE	TN		08/18/2025	7.000	267,305		(59)				435,000	05/29/2025
100229868	CF	ROCKLEDGE	FL		08/18/2025	6.990	324,375		(53)				455,000	07/15/2025
100229869	CF	BOISE	ID		08/18/2025	7.125	726,039		(153)				945,000	06/27/2025
100229871	CF	NEW PORT RICHEY	FL		08/18/2025	7.490	248,719		(78)				300,000	07/09/2025
100229872	CF	SCRANTON	PA		08/18/2025	6.875	532,737		(71)				700,000	07/28/2025
100229873	CF	TONASKET	WA		08/18/2025	7.250	238,505		(70)				318,000	07/07/2025
100229874	CF	REDLANDS	CA		08/18/2025	7.250	397,985		(83)				485,000	07/05/2025
100229875	CF	RANCHO CUCAMONGA	CA		08/18/2025	6.875	309,244		(49)				410,000	07/11/2025
100229876	CF	SUNRISE BEACH	MO		08/18/2025	7.125	304,336		(68)				400,000	07/02/2025
100229877	CF	CHERRY HILL	NJ		08/18/2025	6.499	371,298		(7)				495,000	07/16/2025
100229878		LAKE KIOWA	TX		08/18/2025	7.125	460,478		(93)				603,000	06/27/2025
100229879	CF	BIRCHWOOD	WI		08/18/2025	7.875	339,793		(105)				465,000	06/27/2025
100229880	CF	GRAND JUNCTION	CO		08/18/2025	7.375	350,151		(86)				444,500	07/01/2025
100229881	CF	HARTWELL	GA		08/18/2025	6.750	413,803		(45)				625,000	06/25/2025
100229882		TEMPE	AZ		08/18/2025	6.250	543,252		36				833,000	06/26/2025
100229883	CF	SUGAR LAND	TX		08/18/2025	7.250	338,261		(72)				435,000	07/08/2025
100229884		DAWSONVILLE	GA		08/18/2025	7.250	296,410		(81)				410,000	06/26/2025
100229885	CF	PRESCOTT	AZ		08/18/2025	7.500	331,433		(92)				520,000	07/03/2025
100229886	CF	NEW HAVEN	CT		08/18/2025	7.875	772,865		(251)				950,000	07/03/2025
100229887		MANASSAS	VA		08/18/2025	6.750	353,717		(34)				470,000	06/25/2025
100229888		CHARLOTTE	NC		08/18/2025	7.500	242,511		(75)				297,000	07/16/2025
100229889	CF	SAN MARCOS	TX		08/18/2025	7.490	270,168		(82)				375,000	07/09/2025
100229890		OVIEDO	FL		08/18/2025	6.875	465,081		(81)				610,000	07/14/2025
100229891	CF	CONCORD	CA		08/18/2025	7.500	447,692		(138)				625,000	07/03/2025
100229892	CF	PASADENA	CA		08/18/2025	6.875	418,658		(57)				550,000	07/07/2025
100229893	CF	BELLA VISTA	AR		08/18/2025	7.250	240,014		(72)				309,000	05/30/2025
100229894	CF	MOUNT PLEASANT	SC		08/18/2025	6.990	557,100		(89)				735,000	07/01/2025
100229895	CF	HAPPY JACK	AZ		08/18/2025	7.125	306,923		(100)				490,000	07/08/2025
100229896	CF	BROOKFIELD	IL		08/18/2025	7.500	247,541		(76)				325,000	07/11/2025
100229897		ENGLEWOOD	CO		08/18/2025	7.250	648,841		(161)				850,000	06/30/2025
100229898	CF	VIRGINIA BEACH	VA		08/18/2025	6.499	286,253		(9)				392,000	07/17/2025
100229899		LEWES	DE		08/18/2025	7.125	242,014		(101)				355,000	06/27/2025
100229900		ESTERO	FL		08/18/2025	7.250	428,873		(108)				555,000	06/27/2025
100229901	CF	MARICOPA	AZ		08/18/2025	7.500	274,017		(80)				342,000	07/29/2025
100229902	CF	AURORA	IL		08/18/2025	7.000	262,804		(55)				345,000	07/10/2025
100229903	CF	HEATHSVILLE	VA		08/18/2025	7.000	340,745		(51)				479,000	07/09/2025
100229904	CF	FOREST KNOLLS	CA		08/18/2025	6.750	847,477		(51)				1,160,000	07/18/2025
100229905	CF	RED OAK	TX		08/18/2025	7.625	254,647		(94)				517,000	07/15/2025
100229906	CF	ALBURGH	VT		08/18/2025	7.125	337,640		(72)				440,000	07/28/2025
100229908	CF	VICTORVILLE	CA		08/18/2025	7.625	329,396		(102)				405,000	07/22/2025
100229909	CF	MONTROSE	CO		08/18/2025	7.875	288,335		(103)				372,000	07/16/2025
100229910	CF	NEW BRAUNFELS	TX		08/18/2025	7.625	593,213		(167)				715,000	07/23/2025
100229911	CF	VALLEJO	CA		08/18/2025	7.499	571,900		(151)				790,000	07/21/2025
100229912	CF	GILCHRIST	TX		08/18/2025	7.875	323,901		(61)				395,000	07/21/2025
100229913	CF	KENT CITY	MI		08/18/2025	6.990	263,260		(63)				362,000	07/18/2025
100229914	CF	LA PUENTE	CA		08/18/2025	7.250	542,890		(117)				740,000	07/22/2025
100229915	CF	PORTERVILLE	CA		08/18/2025	7.875	293,858		(74)				358,900	07/28/2025
100229916		FT LAUDERDALE	FL		08/18/2025	7.125	501,425		(110)				665,000	06/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229917	CF	EVERGREEN	CO		08/18/2025	6.750	519,014		(49)				685,500	07/24/2025
100229918	CF	PASADENA	CA		08/18/2025	6.250	656,034		62				1,080,000	07/11/2025
100229919	CF	PHOENIX	AZ		08/18/2025	6.990	284,203		(28)				405,000	07/22/2025
100229920	CF	CHANTILLY	VA		08/20/2025	6.875	334,252		(57)				411,000	04/28/2025
100229921	CF	SAINT LOUIS	MO		08/20/2025	6.875	101,450		(14)				125,000	05/19/2025
100229922	CF	KATY	TX		08/20/2025	6.625	227,191		(30)				310,000	04/04/2025
100229923	CF	HENRICO	VA		08/20/2025	6.875	255,167		(50)				363,500	05/23/2025
100229925	CF	LANCASTER	CA		08/20/2025	7.490	412,743		(91)				545,000	06/10/2025
100229926		PORTSMOUTH	VA		08/20/2025	7.490	163,545		(53)				227,000	06/20/2025
100229927		WILMINGTON	CA		08/20/2025	7.490	655,947		(151)				850,000	05/19/2025
100229928	CF	(GRANADA HILLS AREA) LOS ANGE	CA		08/20/2025	7.125	698,091		(152)				1,100,000	06/12/2025
100229929	CF	(SHERMAN OAKS AREA) LOS ANGEL	CA		08/20/2025	7.250	1,815,693		(455)				2,200,000	06/21/2025
100229930		SANTA CLARITA	CA		08/20/2025	7.250	453,095		(69)				640,000	06/10/2025
100229931		STOCKTON	CA		08/20/2025	7.750	223,231		(55)				300,000	06/11/2025
100229932		RICHMOND	VA		08/20/2025	7.490	303,464		645				395,000	06/11/2025
100229933		OCEANSIDE	CA		08/20/2025	6.875	698,233		(2)				1,160,000	06/19/2025
100229934	CF	ROCKLIN	CA		08/20/2025	7.375	586,578		(180)				752,000	06/09/2025
100229935	CF	COVINA	CA		08/20/2025	7.250	746,294		(183)				905,000	06/05/2025
100229936	CF	ORLANDO	FL		08/20/2025	6.990	506,685		(65)				682,000	06/16/2025
100229937		PHOENIX	AZ		08/20/2025	7.490	258,665		(53)				425,000	06/19/2025
100229938	CF	LAGUNA NIGUEL	CA		08/20/2025	7.250	1,496,267		(250)				2,125,000	06/26/2025
100229939	CF	HOUSTON	TX		08/20/2025	8.250	284,959		(91)				355,000	07/11/2025
100229940		LOS ANGELES	CA		08/20/2025	7.875	1,694,101		(465)				2,065,000	06/24/2025
100229941		MODESTO	CA		08/20/2025	6.750	570,936		(28)				840,000	04/19/2025
100229942	CF	CHULA VISTA	CA		08/20/2025	7.990	789,213		(210)				895,000	06/25/2025
100229943	CF	RIVERSIDE	CA		08/20/2025	6.875	556,413		3				850,000	06/16/2025
100229944	CF	ROSEVILLE	CA		08/20/2025	7.490	471,275		(164)				600,000	06/12/2025
100229945	CF	LAS VEGAS	NV		08/20/2025	7.125	292,534		(34)				442,000	06/19/2025
100229946	CF	FAIRFAX	CA		08/22/2025	7.999	1,418,750		(467)				1,510,000	08/01/2025
100229947	CF	HUNTINGTON BEACH	CA		08/22/2025	8.375	1,546,247		(256)				1,825,000	07/25/2025
100229948	CF	MISSION VIEJO	CA		08/22/2025	7.999	624,593		(201)				795,000	07/18/2025
100229949	CF	CHICAGO	IL		08/22/2025	7.499	407,066		(125)				490,000	08/04/2025
100229950	CF	RIVERSIDE	CA		08/22/2025	7.250	997,939		(162)				1,264,500	07/29/2025
100229951	CF	LOS ANGELES	CA		08/22/2025	6.999	386,140		(94)				635,000	07/25/2025
100229952	CF	POINTBLANK	TX		08/22/2025	6.499	214,962		(4)				280,000	08/06/2025
100229953	CF	BAKERSFIELD	CA		08/22/2025	6.625	273,916		41				490,000	07/22/2025
100229954	CF	HUNTINGTON BEACH	CA		08/22/2025	6.999	642,013		1,019				1,300,000	07/22/2025
100229955	CF	COLORADO SPRINGS	CO		08/22/2025	6.625	503,668		(37)				630,000	07/31/2025
100229956	CF	LOS ANGELES	CA		08/22/2025	7.250	1,070,352		(336)				1,300,000	07/26/2025
100229957	CF	SUNBURY	OH		08/22/2025	6.999	474,499		(54)				590,000	07/24/2025
100229958	CF	SEATTLE	WA		08/22/2025	6.999	501,550		(123)				860,000	06/29/2025
100229959	CF	RANCHO CUCAMONGA	CA		08/22/2025	7.999	904,181		(244)				970,000	07/31/2025
100229960	CF	BELLFLOWER	CA		08/22/2025	6.999	738,798		(153)				975,000	07/29/2025
100229961	CF	HOUSTON	TX		08/22/2025	7.125	210,089		(51)				256,000	08/01/2025
100229962	CF	LOS ALAMITOS	CA		08/22/2025	7.375	1,060,318		(366)				1,385,000	07/28/2025
100229963		LOS ANGELES	CA		08/22/2025	8.999	183,394		(53)				945,000	07/25/2025
100229964	CF	NEW BRAUNFELS	TX		08/22/2025	7.375	213,497		(66)				378,000	07/29/2025
100229965		LAS VEGAS	NV		08/22/2025	7.999	499,099		(128)				740,000	07/30/2025
100229966	CF	LOS ANGELES	CA		08/22/2025	7.499	442,913		(41)				575,000	07/29/2025
100229967	CF	GLENDALE	CA		08/22/2025	7.250	1,254,495		(213)				2,000,000	07/25/2025
100229968	CF	RANCHO PALOS VERDES	CA		08/22/2025	6.999	695,032		(123)				1,190,000	07/19/2025
100229969	CF	DENVER	CO		08/22/2025	7.499	429,421		(67)				498,000	07/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100229970	CF	HUNTINGTON BEACH	CA		08/22/2025	7.250	1,485,834		(312)				2,000,000	08/04/2025
100229971	CF	OREM	UT		08/22/2025	7.375	430,288		616				570,000	07/23/2025
100229972	CF	ELMENDORF	TX		08/22/2025	7.999	172,837		(62)				220,000	08/05/2025
100229973	CF	LOS ANGELES	CA		08/22/2025	7.875	835,886		(114)				1,100,000	07/30/2025
100229974	CF	NORTH CHESTERFIELD	VA		08/22/2025	6.999	285,888		11				384,000	07/30/2025
100229975	CF	MAYFIELD HEIGHTS	OH		08/22/2025	7.625	184,853		(64)				256,000	07/22/2025
100229976	CF	BEECHGROVE	TN		08/22/2025	6.625	771,635		(28)				1,290,000	07/29/2025
100229977	CF	RENO	NV		08/22/2025	7.499	451,231		(106)				540,000	07/30/2025
100229978	CF	LAGUNA BEACH	CA		08/22/2025	6.750	2,785,647		(522)				3,900,000	08/03/2025
100229980	CF	LANCASTER	CA		08/22/2025	6.999	317,882		(26)				420,000	07/28/2025
100229981	CF	EL PASO	TX		08/22/2025	7.375	328,701		(105)				450,000	08/01/2025
100229982	CF	HOMESTEAD	FL		08/22/2025	8.375	978,101		(222)				1,050,000	07/31/2025
100229983	CF	RICHARDSON	TX		08/22/2025	6.750	363,217		8				834,000	07/24/2025
100229984		CHARLOTTE	NC		08/22/2025	7.499	188,188		(15)				235,000	08/01/2025
100229985	CF	OPA LOCKA	FL		08/22/2025	7.125	393,941		(69)				515,000	07/31/2025
100229986		HAMDEN	CT		08/22/2025	6.875	294,396		18				350,000	07/28/2025
100229987	CF	YUCAIPA	CA		08/22/2025	6.999	488,820		(17)				650,000	07/31/2025
100229988	CF	LOS ANGELES	CA		08/22/2025	7.375	461,755		(96)				625,000	07/23/2025
100229989	CF	AURORA	CO		08/22/2025	7.125	233,468		(67)				315,000	07/23/2025
100229990		POMPANO BEACH	FL		08/22/2025	6.999	402,309		38				530,000	08/04/2025
100229991	CF	OCALA	FL		08/22/2025	7.375	362,200		(40)				470,000	07/25/2025
100229992	CF	(NORTH HOLLYWOOD AREA) LOS ANG	CA		08/22/2025	6.999	1,265,589		(37)				1,900,000	07/30/2025
100229993		BAKERSFIELD	CA		08/22/2025	7.750	301,941		(61)				378,000	07/28/2025
100229994		ASHEVILLE	NC		08/22/2025	7.999	254,926		(75)				343,000	07/29/2025
100229995		DAYTON	OH		08/22/2025	6.999	120,007		(2)				170,000	07/25/2025
100229996	CF	PINON HILLS	CA		08/22/2025	6.625	325,767		(12)				525,000	07/28/2025
100229997	CF	BRIGHTON	MA		08/22/2025	6.625	286,763		(20)				572,000	08/04/2025
100229998	CF	PICKERINGTON	OH		08/22/2025	7.750	104,742		(34)				325,000	07/29/2025
100229999	CF	COMPTON	CA		08/22/2025	6.875	439,253		(2)				630,000	07/28/2025
100230000	CF	LAKEWOOD	CA		08/22/2025	7.125	884,436		1,296				1,360,000	07/21/2025
100230001	CF	GAITHERSBURG	MD		08/22/2025	6.999	415,612		(11)				615,000	07/24/2025
100230002		MEMPHIS	TN		08/22/2025	8.625	103,007		(19)				135,000	07/30/2025
100230003	CF	MIAMI	FL		08/22/2025	7.375	358,444		(72)				505,000	08/01/2025
100230004		COMPTON	CA		08/22/2025	7.375	759,796		(122)				950,000	07/25/2025
100230005		HARTFORD	WI		08/22/2025	7.999	157,654		(51)				215,000	07/23/2025
100230006	CF	SAN BERNARDINO	CA		08/22/2025	7.375	359,686		(139)				595,000	08/04/2025
100230007	CF	QUINCY	MA		08/22/2025	6.625	534,697		56				775,000	08/06/2025
100230008		SAN LUIS	AZ		08/22/2025	7.750	327,190		(37)				395,000	07/30/2025
100230009	CF	BRIDGEPORT	CT		08/22/2025	6.999	350,819		5				470,000	06/30/2025
100230010		EL PASO	TX		08/22/2025	6.750	106,205		(5)				163,000	07/31/2025
100230011	CF	FRESNO	CA		08/22/2025	8.375	157,156		(48)				375,000	07/23/2025
100230012		PRESCOTT	AZ		08/22/2025	7.250	408,608		(69)				530,000	07/28/2025
100230013		TUCSON	AZ		08/22/2025	7.375	263,585		(45)				325,000	07/29/2025
100230014	CF	ARABI	LA		08/22/2025	7.375	156,766		(52)				320,000	07/31/2025
100230015		YUCCA VALLEY	CA		08/22/2025	8.250	207,496		(58)				349,000	07/25/2025
100230016		MIAMI	FL		08/22/2025	7.999	708,255		(201)				1,050,000	08/05/2025
100230017		WEST HARTFORD	CT		08/22/2025	7.499	299,579						560,000	07/29/2025
100230018		NORTH MYRTLE BEACH	SC		08/25/2025	8.000	442,528		(114)				610,000	05/29/2025
100230019		TANNERSVILLE	PA		08/25/2025	8.125	373,672		(86)				435,000	06/06/2025
100230021		INDIO	CA		08/25/2025	7.500	313,952		(104)				500,000	06/04/2025
100230022		ARKANSAS CITY	KS		08/25/2025	7.500	212,180		(70)				282,000	05/30/2025
100230023		SALINAS	CA		08/25/2025	7.250	606,342		597				850,000	04/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100230024		ST AUGUSTINE	FL		08/25/2025	7.250	864,808		(193)				1,200,000	06/18/2025
100230025		MILFORD	DE		08/25/2025	7.250	160,278		(24)				253,000	05/27/2025
100230026		WAIKOLOA	HI		08/25/2025	7.875	1,463,372		(406)				1,905,000	06/09/2025
100230027		ALTAMONTE SPRINGS	FL		08/25/2025	6.990	102,728		(17)				190,000	06/11/2025
100230028		VANDALIA	OH		08/25/2025	7.125	158,471		(11)				276,000	05/30/2025
100230029		WOBURN	MA		08/25/2025	7.625	647,520		(79)				850,000	06/12/2025
100230030		OLDSMAR	FL		08/25/2025	7.750	200,176		(64)				260,000	06/12/2025
100230031		REDONDO BEACH	CA		08/25/2025	7.375	682,386		(114)				1,715,000	06/06/2025
100230032		HUMBLE	TX		08/25/2025	7.750	251,201		(81)				302,000	06/13/2025
100230033		COCONUT CREEK	FL		08/25/2025	7.625	203,933		(67)				300,000	05/22/2025
100230034		MIAMI	FL		08/25/2025	7.875	1,899,183		(423)				2,440,000	06/16/2025
100230035		VERSAILLES	KY		08/25/2025	7.250	206,188		(48)				553,000	06/04/2025
100230037		MIAMI	FL		08/25/2025	7.500	340,224		(40)				450,000	06/09/2025
100230038		WESTMINSTER	CA		08/25/2025	7.500	887,574		814				1,229,000	05/17/2025
100230039		BRADENTON	FL		08/25/2025	8.000	686,383		(215)				819,600	06/13/2025
100230040		ANAHEIM	CA		08/25/2025	7.625	2,441,509		3,509				3,000,000	05/13/2025
100230041		HOLMES BEACH	FL		08/25/2025	7.500	948,319		(213)				1,150,000	06/02/2025
100230042		WESTLAKE	FL		08/25/2025	7.375	419,540		(132)				514,000	06/20/2025
100230043		CHICAGO HEIGHTS	IL		08/25/2025	8.000	215,988		(62)				260,000	06/10/2025
100230044		MANASSAS	VA		08/25/2025	7.500	146,499		(48)				270,000	06/12/2025
100230045		SANTA ANA	CA		08/25/2025	7.375	199,893		(16)				350,000	06/13/2025
100230046		(SHERMAN OAKS AREA) LOS ANGELE	CA		08/25/2025	7.000	716,825		(138)				875,000	06/17/2025
100230047		LA MESA	CA		08/25/2025	7.250	833,133		810				1,215,000	06/11/2025
100230048		SAN ANTONIO	TX		08/25/2025	7.750	184,303		(58)				235,000	06/16/2025
100230050		CHARLOTTE	NC		08/25/2025	7.250	103,167		(34)				305,000	06/16/2025
100230051		SCOTTSDALE	AZ		08/25/2025	6.990	502,205		(26)				1,532,000	06/16/2025
100230052		MURFREESBORO	TN		08/25/2025	7.375	428,195		13				575,000	06/14/2025
100230053		KISSIMMEE	FL		08/25/2025	7.625	130,620		(43)				210,000	05/30/2025
100230054		FORT WALTON BEACH	FL		08/25/2025	7.375	177,815		138				260,000	06/17/2025
100230055		SAN DIEGO	CA		08/25/2025	7.875	1,210,211		(339)				1,550,000	06/11/2025
100230057		HOUSTON	TX		08/25/2025	7.990	153,097		(48)				220,000	06/17/2025
100230058		CANTON	CT		08/25/2025	7.375	303,389		(58)				400,000	06/11/2025
100230060		PLAINFIELD	IL		08/26/2025	7.250	315,421		(58)				385,000	06/27/2025
100230061		LELAND	NC		08/26/2025	6.990	311,161		(58)				390,000	07/09/2025
100230062	CF	WEST LINDA	CA		08/26/2025	7.500	269,846		(80)				345,000	07/18/2025
100230063	CF	SANTA CLARITA	CA		08/26/2025	7.375	608,709		(201)				775,000	07/09/2025
100230064	CF	BLACKWOOD	NJ		08/26/2025	7.625	196,796		(55)				260,000	07/14/2025
100230066	CF	GRAND RAPIDS	MI		08/26/2025	7.375	164,229		(23)				215,000	06/30/2025
100230067		RICHMOND	TX		08/26/2025	6.990	418,827		(52)				635,000	06/18/2025
100230068	CF	HAMMOND	LA		08/26/2025	7.250	269,132		(70)				325,000	06/25/2025
100230069	CF	TALLAHASSEE	FL		08/26/2025	8.250	119,768		(36)				153,000	06/30/2025
100230070	CF	INDEPENDENCE	KY		08/26/2025	6.990	160,149		(40)				350,000	07/14/2025
100230071	CF	RICHMOND	VA		08/26/2025	7.625	184,399		(36)				240,000	06/17/2025
100230072	CF	CYPRESS	TX		08/26/2025	7.250	266,251		(41)				345,000	06/06/2025
100230073	CF	FORNEY	TX		08/26/2025	7.875	239,843		(62)				320,000	06/25/2025
100230074	CF	PLAINFIELD	NJ		08/26/2025	7.375	408,914		(69)				510,000	06/26/2025
100230075	CF	INDIAN WELLS	CA		08/26/2025	7.125	193,404		(32)				345,000	05/01/2025
100230076		GRESHAM	OR		08/26/2025	7.990	92,892		(22)				325,000	03/14/2025
100230077		OSCEOLA	IN		08/26/2025	7.625	335,706		(109)				536,500	06/20/2025
100230079	CF	KENNER	LA		08/26/2025	7.875	125,699		(40)				165,000	07/22/2025
100230080	CF	FERNANDINA BEACH	FL		08/26/2025	6.750	172,188		(28)				350,000	07/15/2025
100230081	CF	DENVER	CO		08/26/2025	7.375	438,730		(112)				665,000	06/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100230082	CF	CHAMBLEE	GA		08/26/2025	6.625	351,889		(28)				592,000	07/14/2025
100230083	CF	SALEM	VA		08/26/2025	7.125	154,381		(49)				310,000	07/18/2025
100230084	CF	ROCKY MOUNT	NC		08/26/2025	7.375	103,478		(27)				153,000	07/17/2025
100230085	CF	DAVENPORT	FL		08/26/2025	7.375	153,421		(46)				325,000	05/30/2025
100230086	CF	AKRON	PA		08/26/2025	7.250	131,944		(44)				290,000	07/14/2025
100230087	CF	OWENSBORO	KY		08/26/2025	7.500	148,512		(18)				195,000	06/27/2025
100230088	CF	DENVER	CO		08/26/2025	7.125	1,988,106		(303)				2,440,000	07/09/2025
100230089	CF	CARROLLTON	TX		08/26/2025	7.875	131,565		(41)				377,000	07/02/2025
100230090	CF	CHINO HILLS	CA		08/26/2025	7.625	1,747,647		(194)				2,250,000	06/02/2025
100230092		ALLENTOWN	PA		08/26/2025	7.875	123,870		(27)				277,000	06/25/2025
100230097	CF	LAS VEGAS	NV		08/26/2025	7.125	859,261		(259)				1,100,000	07/11/2025
100230098		DETROIT	MI		08/26/2025	8.375	115,594		(35)				138,000	06/17/2025
100230099	CF	FLOWER MOUND	TX		08/26/2025	7.250	277,894		(60)				500,000	07/07/2025
100230100	CF	SOUTH BEND	IN		08/26/2025	7.500	228,696		(69)				297,000	06/30/2025
100230101	CF	BARSTOW	CA		08/26/2025	8.250	192,382		(58)				270,000	06/20/2025
100230102		VALLEJO	CA		08/26/2025	7.625	318,400		(103)				621,500	07/14/2025
100230103	CF	TAVARES	FL		08/26/2025	7.375	270,077		(75)				325,500	07/07/2025
100230104	CF	KOKOMO	IN		08/26/2025	7.250	144,156		(24)				188,000	07/11/2025
100230105	CF	MONROE	NC		08/26/2025	7.375	198,532		(53)				260,000	07/09/2025
100230106	CF	TULSA	OK		08/26/2025	7.375	97,793		(12)				133,000	07/11/2025
100230107		SUNSET BEACH	NC		08/26/2025	7.375	223,557		(59)				298,000	07/01/2025
100230108		WASHINGTON	DC		08/26/2025	7.750	1,086,517		(332)				1,300,000	06/30/2025
100230109		CLEVELAND	TN		08/26/2025	7.500	275,711		(75)				345,000	06/25/2025
100230110	CF	AUSTIN	TX		08/26/2025	6.990	785,322		(214)				1,650,000	07/15/2025
100230112	CF	ALDIE	VA		08/26/2025	7.375	1,444,087		(470)				1,725,000	07/03/2025
100230113	CF	CARTERSVILLE	GA		08/26/2025	6.750	167,806		(20)				315,000	07/07/2025
100230115	CF	WEST LINN	OR		08/25/2025	7.625	795,937		(191)				915,000	07/09/2025
100230116	CF	VALLEJO	CA		08/25/2025	7.125	137,482		(33)				220,000	06/30/2025
100230117	CF	OXFORD	PA		08/25/2025	7.500	380,014		(69)				533,000	06/03/2025
100230118	CF	ROWLETT	TX		08/25/2025	7.625	274,933		(89)				360,000	07/07/2025
100230119	CF	SANDY	OR		08/25/2025	7.750	719,882		(212)				819,000	07/29/2025
100230120	CF	MIAMI	FL		08/25/2025	6.875	1,029,986		(155)				1,265,000	06/25/2025
100230121	CF	SHERWOOD	OR		08/25/2025	8.000	320,872		(67)				390,000	06/30/2025
100230122	CF	ALEXANDRIA	VA		08/25/2025	7.125	515,730		(124)				850,000	06/02/2025
100230123		SAN ANTONIO	TX		08/25/2025	7.500	405,381		(103)				490,000	05/30/2025
100230124	CF	FORT COLLINS	CO		08/25/2025	6.750	861,563		(107)				1,110,000	07/02/2025
100230125	CF	OCEANSIDE	CA		08/25/2025	6.375	408,576		(74)				835,000	07/10/2025
100230126	CF	CARY	IL		08/25/2025	7.500	546,072		(106)				665,000	06/16/2025
100230127	CF	BOCA RATON	FL		08/25/2025	7.625	2,341,017		(668)				4,103,000	06/23/2025
100230128	CF	NEWPORT	KY		08/25/2025	7.000	620,189		(158)				750,000	07/09/2025
100230129	CF	SOUTH LYON	MI		08/25/2025	7.375	497,045		(135)				600,000	07/15/2025
100230130	CF	NASHVILLE	TN		08/25/2025	7.375	211,129		(38)				275,000	07/17/2025
100230131	CF	LA MIRADA	CA		08/25/2025	6.875	674,054		(142)				948,000	07/08/2025
100230132	CF	VICTORVILLE	CA		08/25/2025	7.875	239,949		(48)				335,000	07/17/2025
100230133	CF	SACRAMENTO	CA		08/25/2025	7.875	433,611		(122)				520,000	07/14/2025
100230134	CF	MYRTLE BEACH	SC		08/25/2025	6.875	894,666		(121)				1,175,000	07/09/2025
100230135	CF	LOS ANGELES	CA		08/25/2025	6.625	386,723		(96)				1,700,000	07/08/2025
100230136	CF	RICHMOND	VA		08/25/2025	7.250	1,017,760		(138)				1,250,000	07/10/2025
100230137	CF	CAMPO	CA		08/25/2025	6.375	196,867		(107)				1,170,000	06/20/2025
100230138	CF	SAN FRANCISCO	CA		08/25/2025	6.625	865,893		(134)				1,725,000	07/11/2025
100230139	CF	WILLIAMSTOWN	NJ		08/25/2025	8.375	542,505		(101)				630,000	07/18/2025
100230141	CF	HAUULA	HI		08/25/2025	7.625	250,405		(24)				330,000	06/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100230142	CF	GIG HARBOR	WA		08/25/2025	6.750	1,025,515		(207)				1,250,000	07/18/2025
100230143	CF	WHITTIER	CA		08/25/2025	7.000	859,907		(202)				1,100,000	07/15/2025
100230144	CF	(CHATSWORTH AREA) LOS ANGELES	CA		08/25/2025	7.375	2,209,007		(513)				2,700,000	07/08/2025
100230146	CF	SARASOTA	FL		08/25/2025	8.125	760,071		(194)				982,000	07/10/2025
100230147	CF	CALIFORNIA CITY	CA		08/25/2025	7.500	265,763		(25)				350,000	07/14/2025
100230148	CF	SARASOTA	FL		08/25/2025	8.000	404,640		(101)				565,000	07/10/2025
100230150	CF	ISANTI	MN		08/25/2025	7.875	258,934		(62)				340,000	07/09/2025
100230151	CF	FRISCO	TX		08/25/2025	6.875	614,798		(47)				890,000	06/30/2025
100234698		RICHMOND	TX		08/28/2025	8.625	59,649		(251)				365,000	01/23/2025
100234699		SAN MATEO	CA		08/28/2025	7.375	538,187		(120)				740,000	05/30/2025
100234700		LAKE ELSINORE	CA		08/28/2025	7.375	312,038		(91)				762,000	05/21/2025
100234701		GRAND RAPIDS	MI		08/28/2025	8.375	134,995		(40)				167,000	05/29/2025
100234702		ROCHESTER	MN		08/28/2025	7.375	354,719		(24)				441,000	06/02/2025
100234703		KALISPELL	MT		08/28/2025	6.625	497,964		(4)				858,000	05/29/2025
100234704		PACOIMA	CA		08/28/2025	8.375	537,925		(157)				685,000	05/28/2025
100234705		AZUSA	CA		08/28/2025	8.625	564,095		(160)				770,000	05/16/2025
100234706		MIAMI BEACH	FL		08/28/2025	7.375	778,753		(11)				1,195,000	05/28/2025
100234707		PHOENIX	AZ		08/28/2025	7.875	246,662		(49)				347,000	05/29/2025
100234708		LARGO	FL		08/28/2025	7.625	189,133		(24)				286,000	06/18/2025
100234709	CF	INGLEWOOD	CA		08/28/2025	7.625	871,160		(191)				1,130,000	07/01/2025
100234710	CF	SAINT GEORGE	UT		08/28/2025	7.500	294,002		(84)				475,000	07/11/2025
100234711	CF	SACRAMENTO	CA		08/28/2025	7.375	387,868		(123)				495,000	06/27/2025
100234712	CF	BONNEY LAKE	WA		08/28/2025	7.125	482,534		(112)				585,000	06/27/2025
100234714	CF	NEW YORK	NY		08/28/2025	7.625	960,439		(288)				1,149,000	07/11/2025
100234715	CF	SAINT PETERSBURG	FL		08/28/2025	6.990	416,322		(97)				524,000	06/18/2025
100234716	CF	SUFFERN	NY		08/28/2025	7.625	2,500,888		(775)				3,000,000	07/09/2025
100234717	CF	SAN DIEGO	CA		08/28/2025	8.000	694,980		(259)				875,000	07/17/2025
100234718	CF	TAMPA	FL		08/28/2025	7.125	1,319,158		(291)				1,600,000	07/14/2025
100234719	CF	FRANKLIN	MA		08/28/2025	7.875	729,058		(224)				880,000	07/14/2025
100234720	CF	MAGNOLIA	TX		08/28/2025	7.250	236,670		(73)				286,000	07/09/2025
100234722	CF	WOODLAND HILLS	CA		08/28/2025	8.875	1,257,121		(341)				1,500,000	07/08/2025
100234723	CF	GASTONIA	NC		08/28/2025	7.375	260,681		(78)				600,000	07/16/2025
100234724	CF	MIAMI	FL		08/28/2025	7.500	540,235		(112)				700,000	06/20/2025
100234725	CF	PALM DESERT	CA		08/28/2025	7.375	758,750		(210)				920,000	07/03/2025
100234726	CF	MILTON	DE		08/28/2025	7.625	350,670		(102)				451,000	07/10/2025
100234727	CF	PALM SPRINGS	CA		08/28/2025	7.375	251,144		(81)				400,000	06/24/2025
100234728	CF	LAKE HAVASU CITY	AZ		08/28/2025	7.000	154,084		(32)				845,000	07/07/2025
100234729		TUCSON	AZ		08/28/2025	8.000	203,409		(58)				300,000	06/30/2025
100234730	CF	WEST PARK	FL		08/28/2025	7.750	295,949		(93)				435,000	06/23/2025
100234731	CF	HOUSTON	TX		08/28/2025	7.125	343,730		(89)				415,000	07/10/2025
100234732	CF	DAYTONA BEACH	FL		08/28/2025	7.750	512,200		(141)				615,000	06/25/2025
100234733		LOS ANGELES	CA		08/28/2025	8.250	393,876		(117)				684,000	06/26/2025
100234734	CF	WESTLAKE VILLAGE	CA		08/28/2025	7.375	2,583,362		(778)				3,300,000	07/16/2025
100234735	CF	YORBA LINDA	CA		08/28/2025	7.375	1,962,454		(605)				2,350,000	07/01/2025
100234736	CF	OXFORD	FL		08/28/2025	7.375	270,416		(97)				475,000	07/11/2025
100234737	CF	ORLANDO	FL		08/28/2025	7.250	229,423		(81)				341,000	07/11/2025
100234738	CF	SAN DIEGO	CA		08/28/2025	7.000	945,371		(207)				1,245,000	07/03/2025
100234739	CF	MINEOLA	NY		08/28/2025	7.250	701,521		(105)				887,000	06/30/2025
100234740	CF	MOUNT PLEASANT	SC		08/28/2025	7.250	2,268,654		(518)				2,800,000	06/25/2025
100234741	CF	RANCHO CORDOVA	CA		08/28/2025	7.625	471,098		(153)				610,000	07/03/2025
100234742		NAPLES	FL		08/28/2025	7.375	253,504		(61)				357,000	07/17/2025
100234743	CF	BOWLING GREEN	KY		08/28/2025	6.875	539,471		(40)				900,000	06/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100234744	CF	DALY CITY	CA		08/28/2025	7.375	601,389		(83)				1,235,000	07/10/2025
100234745		JACKSONVILLE	FL		08/28/2025	8.125	167,222		(47)				300,000	07/17/2025
100234746		PENSACOLA	FL		08/28/2025	7.250	175,867		(29)				230,000	07/08/2025
100234747	CF	BIG BEAR LAKE	CA		08/28/2025	8.750	537,649		(149)				685,000	07/09/2025
100234748	CF	HOLLYWOOD	FL		08/28/2025	7.375	378,912		(119)				540,000	07/07/2025
100234749	CF	HOLLYWOOD	FL		08/28/2025	7.375	416,777		(128)				560,000	07/07/2025
100234750	CF	DAHLONEGA	GA		08/28/2025	7.000	398,774		(100)				507,000	07/09/2025
100234751	CF	MARYSVILLE	WA		08/28/2025	8.125	348,960		(104)				450,000	07/07/2025
100234752	CF	RANCHO MIRAGE	CA		08/28/2025	6.750	1,631,807		(116)				2,800,000	07/05/2025
100234753	CF	EL PASO	TX		08/28/2025	7.875	169,601		(98)				245,000	07/17/2025
100234754	CF	MIAMI	FL		08/28/2025	7.375	607,896		(171)				730,000	07/18/2025
100234755	CF	BELLINGHAM	WA		08/28/2025	7.250	244,203		(81)				430,000	07/14/2025
100234756	CF	FAIRVIEW	TN		08/28/2025	6.999	599,998		(142)				820,000	07/24/2025
100234757	CF	BELLINGHAM	WA		08/28/2025	7.375	236,678		(77)				600,000	07/17/2025
100234758		BAY SHORE	NY		08/28/2025	7.000	390,026		7				650,000	07/10/2025
100234759	CF	SAN ANTONIO	TX		08/28/2025	7.750	242,007		(74)				290,000	07/09/2025
100234760	CF	SKOKIE	IL		08/28/2025	8.375	160,010		(46)				300,000	07/01/2025
100234761	CF	LAS VEGAS	NV		08/28/2025	7.500	189,334		(53)				260,000	07/02/2025
100234762	CF	PORTLAND	OR		08/28/2025	8.500	269,541		(76)				365,000	07/10/2025
100234763	CF	SEBASTIAN	FL		08/28/2025	7.500	357,396		(114)				459,000	07/08/2025
100234764		SANTA MARIA	CA		08/28/2025	7.250	350,369		(78)				511,000	07/10/2025
100234765		TEMPLE	TX		08/28/2025	7.125	187,399		(20)				290,000	07/24/2025
100234766	CF	OXNARD	CA		08/28/2025	6.750	527,455		(62)				740,000	07/03/2025
100234767	CF	WAYNESVILLE	NC		08/28/2025	6.875	406,925		(59)				585,000	07/15/2025
100234768	CF	TALL TIMBERS	MD		08/28/2025	7.125	582,589		(83)				793,000	07/09/2025
100234769	CF	SWANTON	MD		08/28/2025	7.375	509,932		(93)				630,000	07/11/2025
100234770	CF	LAS VEGAS	NV		08/28/2025	7.490	404,497		(95)				491,000	06/28/2025
100234771		MADRAS	OR		08/28/2025	7.990	501,598		(126)				555,000	06/20/2025
100234772	CF	BRADENTON	FL		08/28/2025	7.375	313,969		(42)				385,500	07/23/2025
100234773		WILDWOOD	NJ		08/28/2025	8.250	548,085		(133)				605,000	07/17/2025
100234774		LAKE ARROWHEAD	CA		08/28/2025	8.250	363,783		(105)				410,000	06/25/2025
100234775		HENDERSON	NV		08/28/2025	7.875	460,136		(101)				501,000	07/10/2025
100234776		HAMPTON	VA		08/28/2025	8.375	370,881		(87)				400,000	06/26/2025
100234777		CHECOTAH	OK		08/28/2025	8.250	456,388		(131)				486,000	07/17/2025
100234778		SUN LAKES	AZ		08/28/2025	7.875	299,744		(67)				350,000	06/27/2025
100234779	CF	ELIZABETH	NJ		08/28/2025	7.000	743,418		(98)				1,050,000	07/08/2025
100234780		PALM COAST	FL		08/28/2025	8.250	360,563		(108)				405,000	07/03/2025
100234781		LEBANON	PA		08/28/2025	7.375	257,314		(40)				283,000	07/11/2025
100234782		KISSIMMEE	FL		08/28/2025	6.990	374,705		(15)				415,000	07/15/2025
100234783	CF	TAMPA	FL		08/28/2025	7.250	518,668		(94)				675,000	07/10/2025
100234784		HENDERSON	NV		08/28/2025	6.375	389,623		46				445,000	07/17/2025
100234785		WILMINGTON	NC		08/28/2025	7.875	350,011		(86)				375,000	07/17/2025
100234786		NORTHRIDGE	CA		08/28/2025	7.875	761,429		(166)				830,000	07/07/2025
100234787		OAKLAND	MD		08/28/2025	7.625	570,879		(124)				624,000	07/08/2025
100234788		POCONO MANOR	PA		08/28/2025	7.375	541,822		(81)				609,000	07/11/2025
100234789		THE VILLAGES	FL		08/28/2025	7.500	270,536		(53)				310,000	06/27/2025
100234790		SPRINGDALE	AR		08/28/2025	7.500	212,308		(2)				250,000	07/28/2025
100234791		WINNSBORO	TX		08/28/2025	7.490	424,779		(78)				470,000	07/17/2025
100234792		LINCOLN CITY	OR		08/28/2025	7.250	454,867		(63)				525,000	07/28/2025
100234793		GRANDVIEW	WA		08/28/2025	7.625	412,857		(91)				445,000	07/29/2025
100234794		PORT CHARLOTTE	FL		08/28/2025	6.375	222,822		14				258,000	06/30/2025
100234795		SAINT LOUIS	MO		08/28/2025	7.500	241,124		(53)				286,000	07/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100234796		CORTEZ	CO		08/28/2025	7.750	371,340		(94)				450,000	07/14/2025
100234797		NEW BRAUNFELS	TX		08/28/2025	6.624	380,102		12				448,000	06/27/2025
100234798		LEBANON	TN		08/28/2025	6.000	418,809		90				495,000	04/28/2025
100234799		HARDINSBURG	KY		08/28/2025	7.625	326,234		(71)				352,000	07/18/2025
100234800		ADA	MI		08/28/2025	7.875	570,153		(159)				608,000	07/18/2025
100234801		PLAIN CITY	OH		08/28/2025	8.125	417,694		(122)				475,000	07/07/2025
100234802		NEWARK	OH		08/28/2025	6.624	167,388		40				207,000	07/17/2025
100234803		FAIRVIEW	NC		08/28/2025	7.750	596,326		(158)				640,000	07/08/2025
100234804		DELTONA	FL		08/28/2025	6.990	260,295		(32)				288,000	07/12/2025
100234805		NEW KENSINGTON	PA		08/28/2025	7.625	260,961		(64)				280,000	07/01/2025
100234806		CINCINNATI	OH		08/28/2025	8.125	311,061		(91)				360,000	07/07/2025
100234807		LAKE LURE	NC		08/28/2025	7.375	429,102		(79)				465,000	07/14/2025
100234808		CAMDENTON	MO		08/28/2025	7.750	295,565		(44)				320,000	07/25/2025
100234809		SAN ANTONIO	TX		08/28/2025	8.250	250,996		(84)				267,000	07/17/2025
100234810		LAFAYETTE	IN		08/28/2025	7.875	337,078		(96)				370,000	07/08/2025
100234811		CRYSTAL BEACH	TX		08/28/2025	7.500	624,992		(128)				760,000	07/14/2025
100234812		OLD SAYBROOK	CT		08/28/2025	7.375	462,362		(62)				600,000	07/07/2025
100234813		STOVER	MO		08/28/2025	7.750	326,648		(87)				365,000	07/17/2025
100234814		TALLAHASSEE	FL		08/28/2025	7.250	373,716		(62)				430,000	07/14/2025
100234815		PORT SAINT JOE	FL		08/28/2025	7.375	344,452		(67)				395,000	07/21/2025
100234816		BREMERTON	WA		08/28/2025	7.218	540,674		(82)				589,000	07/28/2025
100234817		LOVELAND	OH		08/28/2025	7.625	267,462		(68)				305,000	07/10/2025
100234818		JACKSONVILLE	OR		08/28/2025	7.250	649,145		(150)				857,000	07/15/2025
100234819		OCEAN CITY	MD		08/28/2025	7.375	328,299		(44)				390,000	07/18/2025
100234820		RALEIGH	NC		08/28/2025	7.375	262,640		(57)				310,500	07/18/2025
100234821		MONCKS CORNER	SC		08/28/2025	5.500	345,762		230				425,000	06/24/2025
100234822		GROVETOWN	GA		08/28/2025	7.875	298,108		(84)				338,000	07/15/2025
100234823		DAVENPORT	FL		08/28/2025	7.375	374,459		(76)				444,000	07/14/2025
100234824		SAN DIEGO	CA		08/28/2025	8.500	624,807		(91)				850,000	06/09/2025
100234825		JIM THORPE	PA		08/28/2025	7.750	514,709		(117)				555,000	08/07/2025
100234826		HONEY GROVE	TX		08/28/2025	7.875	190,573		(14)				222,000	07/11/2025
100234827		PENTWATER	MI		08/28/2025	7.625	637,881		(119)				710,000	07/16/2025
100234828		VONORE	TN		08/28/2025	7.750	613,965		(140)				665,000	07/31/2025
100234829		REDLANDS	CA		08/28/2025	7.990	494,426		(129)				560,000	06/12/2025
100234830		PANAMA CITY	FL		08/28/2025	7.500	304,467		(56)				335,000	07/15/2025
100234831		VERO BEACH	FL		08/28/2025	7.625	369,614		(73)				420,000	07/17/2025
100234832		STILLWATER	OK		08/28/2025	7.625	238,474		(51)				263,000	07/24/2025
100234833		FORT MOHAVE	AZ		08/28/2025	7.875	290,331		(80)				310,000	07/17/2025
100234834		ORONDO	WA		08/28/2025	7.500	508,702		(109)				550,000	08/06/2025
100234835		JEFFERSON CITY	MO		08/28/2025	8.125	301,444		(90)				321,000	07/28/2025
100234836		NORTH MANKATO	MN		08/28/2025	7.500	244,701		(49)				283,000	07/15/2025
100234837		SAINT AUGUSTINE	FL		08/28/2025	5.750	312,392		170				374,000	06/27/2025
100234838		LAKELAND	FL		08/28/2025	7.990	265,624		(78)				300,000	07/25/2025
100234839		PRUDENVILLE	MI		08/28/2025	7.625	250,007		(68)				268,000	07/07/2025
100234840		HONOLULU	HI		08/28/2025	7.250	358,097		(35)				420,000	08/01/2025
100234841		DIXON	IA		08/28/2025	7.625	363,523		(79)				420,000	06/27/2025
100234842		SELBYVILLE	DE		08/28/2025	6.875	529,115		(31)				585,000	06/30/2025
100234843		STRASBURG	PA		08/28/2025	7.625	308,013		(75)				353,000	07/17/2025
100234844		MILFORD	CT		08/28/2025	7.750	421,545		(116)				455,000	07/14/2025
100234845		PINE VALLEY	UT		08/28/2025	7.250	318,795		(61)				349,900	08/01/2025
100234846	CF	BETTENDORF	IA		08/28/2025	6.875	255,431		(43)				385,000	07/18/2025
100234847		TROUTMAN	NC		08/28/2025	5.750	391,565		214				470,000	06/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100234848		WINTERS	CA		08/28/2025	6.625	717,495		(2)				800,000	07/17/2025
100234849		FORT MYERS	FL		08/28/2025	7.625	243,525		(47)				285,000	07/11/2025
100234850		MEXICO BEACH	FL		08/28/2025	5.750	265,126		138				318,000	06/27/2025
100234851		SAN TAN VALLEY	AZ		08/28/2025	6.875	363,268		(29)				402,000	07/07/2025
100234852	CF	OXNARD	CA		08/28/2025	7.250	372,176		(58)				670,000	07/14/2025
100234853	CF	KILL DEVIL HILLS	NC		08/28/2025	7.500	302,880		(64)				635,000	07/24/2025
100234854		NOKOMIS	FL		08/28/2025	6.875	262,640		(29)				305,000	07/15/2025
100234855	CF	IRVINE	CA		08/28/2025	7.250	941,449		(123)				1,875,000	07/28/2025
100234856	CF	ELIZABETH CITY	NC		08/28/2025	7.125	161,476		(16)				230,000	07/16/2025
100234857	CF	GARLAND	TX		08/28/2025	7.250	169,417		(26)				240,000	07/25/2025
100234858	CF	CHANDLER	AZ		08/28/2025	7.375	211,302		(40)				315,000	07/22/2025
100234859	CF	SCITUATE	MA		08/28/2025	6.990	815,176		(78)				1,350,000	07/17/2025
100234860	CF	BANNER ELK	NC		08/28/2025	6.990	505,304		(48)				885,000	06/06/2025
100234861	CF	CALIFORNIA CITY	CA		08/28/2025	6.999	163,141		(18)				230,000	07/10/2025
100234862	CF	COLUMBUS	OH		08/28/2025	7.125	188,597		(21)				248,000	07/07/2025
100234863	CF	HAMMONTON	NJ		08/28/2025	6.875	216,334		(18)				325,000	06/24/2025
100234864	CF	HUMMELSTOWN	PA		08/28/2025	7.250	205,920		(27)				279,000	07/08/2025
100234865	CF	TAOS	NM		08/28/2025	6.999	499,269		(38)				856,000	07/22/2025
100234866	CF	NEWBURYPORT	MA		08/28/2025	6.500	208,205		3				847,000	07/28/2025
100234867	CF	GREENVILLE	TX		08/28/2025	7.490	226,187		(41)				300,000	06/30/2025
100234868	CF	KANSAS CITY	MO		08/28/2025	6.250	185,361		26				252,500	07/29/2025
100234869	CF	SEATTLE	WA		08/28/2025	7.250	344,332		(56)				750,000	07/16/2025
100234870	CF	PARKER	CO		08/28/2025	6.750	448,561		(15)				769,000	07/08/2025
100234871	CF	FORT WORTH	TX		08/28/2025	6.990	189,294		(18)				255,000	07/14/2025
100234872	CF	EVERGREEN	CO		08/28/2025	6.999	201,476		(18)				266,000	08/05/2025
100234873	CF	ELGIN	IL		08/28/2025	5.990	292,134		53				600,000	07/07/2025
100234874	CF	ASHEVILLE	NC		08/28/2025	7.250	232,417		(34)				327,000	07/18/2025
100234875	CF	PULLMAN	WA		08/28/2025	6.624	229,818		(3)				470,000	07/29/2025
100234876	CF	BOSTON	MA		08/28/2025	6.875	736,882		(29)				1,245,000	07/30/2025
100234877	CF	PULLMAN	WA		08/28/2025	6.624	206,538		(4)				414,000	07/25/2025
100234878	CF	INDIAN SHORES	FL		08/28/2025	5.625	258,772		95				605,000	06/27/2025
100234879	CF	MERCED	CA		08/28/2025	5.990	277,542		50				485,000	07/11/2025
100234880	CF	UNION	NJ		08/28/2025	7.990	377,077		(64)				465,000	07/01/2025
100234881	CF	MIAMI	FL		08/28/2025	7.375	405,078		(89)				535,000	06/27/2025
100234882		WASILLA	AK		08/28/2025	7.500	717,825		(162)				942,000	05/27/2025
100234883	CF	MCFARLAND	WI		08/28/2025	6.990	304,947		(64)				425,000	07/02/2025
100234884	CF	LONG BEACH	CA		08/28/2025	7.375	916,343		(183)				1,275,000	07/08/2025
100234885	CF	PHILADELPHIA	PA		08/28/2025	7.125	204,907		(41)				275,000	07/02/2025
100234886	CF	SPARKS	NV		08/28/2025	6.990	567,458		(104)				885,000	05/30/2025
100234887		UNCASVILLE	CT		08/28/2025	7.500	265,964		(56)				345,000	06/09/2025
100234888		LAS VEGAS	NV		08/28/2025	6.875	588,601		(55)				800,000	03/21/2025
100234889	CF	LAWRENCEVILLE	NJ		08/28/2025	6.750	228,206		(21)				350,000	07/16/2025
100234890		HOWELL	NJ		08/28/2025	6.990	697,994		(104)				915,000	06/30/2025
100234891	CF	RICHMOND HILL	GA		08/28/2025	6.990	224,240		(44)				365,000	06/20/2025
100234892	CF	BEVERLY	MA		08/28/2025	6.875	362,941		(66)				730,000	07/15/2025
100234893		KAILUA KONA	HI		08/28/2025	6.500	1,189,050		(102)				1,825,000	05/28/2025
100234894		MIDDLE RIVER	MD		08/28/2025	7.625	228,936		(30)				400,000	06/30/2025
100234895		DOWNEY	CA		08/28/2025	6.375	413,412		(20)				975,000	04/28/2025
100234896		BRADENTON	FL		08/28/2025	7.375	762,161		(156)				1,000,000	06/11/2025
100234897		TUSCALOOSA	AL		08/28/2025	6.875	522,616		(52)				695,000	06/06/2025
100234898	CF	VERDI	CA		08/28/2025	7.250	327,597		(83)				490,000	07/12/2025
100234899	CF	GREENWOOD	SC		08/28/2025	5.990	274,606		84				375,000	05/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100234900	CF	VERNON	CT		08/28/2025	6.875	241,094		(30)				317,000	07/15/2025
100234901	CF	CABOT	AR		08/28/2025	7.875	210,513		(20)				260,000	07/15/2025
100234902		GRAFORD	TX		08/28/2025	7.490	353,564		(41)				465,000	06/04/2025
100234903		RANGELEY	ME		08/28/2025	7.750	291,149		(28)				364,000	06/27/2025
100234904	CF	DULUTH	GA		08/28/2025	6.875	498,775		(90)				721,000	07/14/2025
100234905	CF	OREM	UT		08/28/2025	6.990	671,295		(100)				940,000	06/16/2025
100234906	CF	SAINT AUGUSTINE	FL		08/28/2025	6.990	304,674		(54)				420,000	05/22/2025
100234907	CF	RUSSELLVILLE	MO		08/28/2025	7.375	236,626		(34)				310,000	06/10/2025
100234908	CF	PLANO	TX		08/28/2025	6.990	384,265		(47)				505,000	07/14/2025
100234909	CF	CHESTERFIELD	VA		08/28/2025	6.990	275,625		(48)				364,000	06/11/2025
100234910	CF	MADISON HEIGHTS	VA		08/28/2025	7.490	230,174		(41)				300,000	06/16/2025
100234911		NEW ORLEANS	LA		08/28/2025	7.125	322,299		(61)				425,000	06/16/2025
100234912	CF	GULF SHORES	AL		08/28/2025	7.125	250,803		(59)				374,000	06/24/2025
100234913	CF	DALLAS	TX		08/28/2025	6.875	362,366		(5)				521,000	06/18/2025
100234914	CF	COEUR D'ALENE	ID		08/28/2025	6.875	284,488		(105)				525,000	06/25/2025
100234915	CF	FORT WORTH	TX		08/28/2025	6.875	255,189		(37)				336,000	06/06/2025
100234916	CF	LOS ANGELES	CA		08/28/2025	6.875	708,971		(122)				1,010,000	06/20/2025
100234917		BOTHELL	WA		08/28/2025	6.490	452,265		(38)				725,000	05/30/2025
100234918	CF	SAINT MARKS	FL		08/28/2025	6.990	205,879		(34)				270,000	07/11/2025
100234919		KISSIMMEE	FL		08/28/2025	6.875	281,204		(36)				370,000	06/25/2025
100234920		LAKE LURE	NC		08/28/2025	6.990	518,875		(83)				700,000	06/25/2025
100234921	CF	MESQUITE	TX		08/28/2025	7.375	246,162		(32)				323,000	07/07/2025
100234922		LUBBOCK	TX		08/28/2025	7.500	200,506		(11)				223,000	07/03/2025
100234923	CF	PAWTUCKET	RI		08/28/2025	6.990	330,458		(71)				615,000	06/11/2025
100234924	CF	AUSTIN	TX		08/28/2025	7.125	318,190		(58)				450,000	06/17/2025
100234925	CF	VANCOUVER	WA		08/28/2025	6.990	359,417		(76)				537,000	07/11/2025
100234926	CF	AUSTIN	MN		08/28/2025	7.375	509,931		(90)				665,000	06/26/2025
100234927		AUGUSTA	ME		08/28/2025	6.750	374,005		(26)				504,000	06/26/2025
100234928	CF	VISTA	CA		08/28/2025	7.125	221,481		(52)				430,000	06/20/2025
100234929	CF	CHAPEL HILL	NC		08/28/2025	7.125	365,498		(75)				484,000	07/16/2025
100234930	CF	ORLANDO	FL		08/28/2025	6.125	292,663		19				580,000	06/06/2025
100234931	CF	SCHAUMBURG	IL		08/28/2025	7.125	221,981		(43)				290,000	06/27/2025
100234932	CF	LANSDALE	PA		08/28/2025	6.875	341,035		(36)				450,000	06/27/2025
100234933	CF	FORT LAUDERDALE	FL		08/28/2025	7.125	375,928		(70)				490,000	06/27/2025
100234934	CF	OAK ISLAND	NC		08/28/2025	7.625	789,649		(138)				1,095,000	06/24/2025
100234935	CF	MARIETTA	GA		08/28/2025	6.375	313,643		(15)				461,000	06/25/2025
100234936		DURHAM	NC		08/28/2025	7.625	291,572		(8)				345,000	06/23/2025
100234937	CF	UNIVERSITY PARK	FL		08/28/2025	6.990	294,491		(50)				400,000	06/30/2025
100234938	CF	LAS VEGAS	NV		08/28/2025	7.125	338,814		(26)				429,000	07/09/2025
100234939	CF	SANTA FE	NM		08/28/2025	7.125	442,574		(105)				670,000	06/30/2025
100234940	CF	GEORGETOWN	DE		08/28/2025	6.990	220,892		(49)				350,000	06/26/2025
100234941	CF	LAKE ELSINORE	CA		08/28/2025	6.990	429,366		(80)				600,000	06/23/2025
100234942		LOVELAND	CO		08/28/2025	6.990	424,677		(89)				675,000	06/27/2025
100234943	CF	CORPUS CHRISTI	TX		08/28/2025	6.990	409,121		(77)				643,000	06/27/2025
100234944		LAKE HAVASU CITY	AZ		08/28/2025	6.990	662,490		(126)				964,000	06/24/2025
100234945	CF	KEKAHA	HI		08/28/2025	6.990	430,896		(56)				625,000	06/20/2025
100234946	CF	COLORADO SPGS	CO		08/28/2025	6.490	390,383		29				495,000	06/26/2025
100234947	CF	NORWALK	CT		08/28/2025	6.990	408,136		(48)				620,000	06/25/2025
100234948	CF	LAKEMOOR	IL		08/28/2025	6.990	228,371		(41)				300,000	07/11/2025
100234949	CF	TILGHMAN	MD		08/28/2025	7.125	417,780		(85)				569,000	06/20/2025
100234950	CF	AMERICAN FORK	UT		08/28/2025	6.990	444,061		(77)				618,000	06/30/2025
100234951	CF	ALBUQUERQUE	NM		08/28/2025	7.625	225,347		(37)				315,000	06/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100234952	CF	HUGHSON	CA		08/28/2025	7.625	243,430		(32)				380,000	06/26/2025
100234953	CF	SPRING	TX		08/28/2025	7.625	206,800		(23)				255,000	06/30/2025
100234954	CF	TEMECULA	CA		08/28/2025	7.250	519,632		(77)				691,000	06/30/2025
100234955	CF	LAS VEGAS	NV		08/28/2025	6.500	494,966		7				670,000	06/27/2025
100234956	CF	CASA GRANDE	AZ		08/28/2025	7.125	233,919		(18)				300,000	07/01/2025
100234957		TUSCALOOSA	AL		08/28/2025	7.125	268,324		(48)				350,000	06/24/2025
100234958	CF	BRICK	NJ		08/28/2025	6.875	520,433		(89)				745,000	06/30/2025
100234959	CF	DELRAN	NJ		08/28/2025	6.990	222,167		(38)				290,000	07/02/2025
100234960	CF	BELLINGHAM	WA		08/28/2025	6.750	550,522		(62)				835,000	06/26/2025
100234961	CF	KILLEEN	TX		08/28/2025	6.990	250,890		(46)				355,000	06/24/2025
100234962		WATKINSVILLE	GA		08/28/2025	6.875	611,137		(99)				1,250,000	06/27/2025
100234963	CF	DENNIS PORT	MA		08/28/2025	6.875	434,250		(43)				628,000	06/30/2025
100234964		NAGS HEAD	NC		08/28/2025	7.625	748,451		(141)				975,000	06/18/2025
100234965	CF	TUCSON	AZ		08/28/2025	7.125	207,854		(43)				276,000	07/01/2025
100234966		LONGS	SC		08/28/2025	7.625	241,773		(3)				290,000	06/26/2025
100234967	CF	WYLIE	TX		08/28/2025	7.125	222,954		(43)				290,000	07/03/2025
100234968	CF	RANCHO CORDOVA	CA		08/28/2025	6.750	507,022		(53)				678,000	06/30/2025
100234969	CF	CAPE CHARLES	VA		08/28/2025	7.125	688,831		(111)				910,000	06/30/2025
100234970		HOUSTON	TX		08/28/2025	7.490	306,414		(49)				404,000	07/02/2025
100234971	CF	CHARLESTON	SC		08/28/2025	6.875	214,192		(36)				318,000	06/30/2025
100234972	CF	REIDVILLE	SC		08/28/2025	6.625	207,802		(19)				305,000	07/02/2025
100234973	CF	BOSTON	MA		08/28/2025	6.875	998,267		(155)				1,407,000	07/03/2025
100234974	CF	DALTON	GA		08/28/2025	6.750	234,531		(20)				310,000	07/02/2025
100234975	CF	DALTON	GA		08/28/2025	6.750	234,531		(20)				310,000	07/02/2025
100234976		CHICAGO	IL		08/28/2025	6.875	344,764		(41)				454,000	06/30/2025
100234977	CF	SAN ANTONIO	TX		08/28/2025	6.875	211,923		(25)				299,000	06/30/2025
100234978		KENNETT SQUARE	PA		08/28/2025	7.500	316,114		(8)				400,000	06/30/2025
100234979	CF	MOSELEY	VA		08/28/2025	6.750	283,805		(27)				375,000	07/07/2025
100234980	CF	STAFFORD	VA		08/28/2025	6.750	405,473		(53)				610,000	06/30/2025
100234981	CF	FREDERICKSBURG	VA		08/28/2025	6.750	551,962		(82)				775,000	07/01/2025
100234982	CF	RANCHO CUCAMONGA	CA		08/28/2025	7.125	613,709		(144)				855,000	06/27/2025
100234983	CF	HOUSTON	TX		08/28/2025	6.990	344,531		(61)				458,000	06/30/2025
100234984	CF	LAKEWOOD	OH		08/28/2025	7.490	220,168		(55)				290,000	06/30/2025
100234985		HOBOKEN	NJ		08/28/2025	6.875	356,773		(49)				500,000	06/30/2025
100234986	CF	LAKELAND	FL		08/28/2025	7.375	226,343		(27)				280,000	06/26/2025
100234987	CF	GEORGETOWN	TX		08/28/2025	6.500	210,381		(10)				297,000	06/27/2025
100234988	CF	PRESCOTT	AZ		08/28/2025	6.990	375,816		(67)				527,000	07/03/2025
100234989	CF	CLIFTON	NJ		08/28/2025	7.125	422,472		(87)				570,000	07/02/2025
100234990		EVANSTON	IL		08/28/2025	6.990	514,915		(77)				676,000	06/30/2025
100234991	CF	COLTON	CA		08/28/2025	7.250	348,157		(68)				460,000	06/26/2025
100234992	CF	POMONA	CA		08/28/2025	7.000	610,922		(95)				800,000	07/01/2025
100234993	CF	PALM BEACH GARDENS	FL		08/28/2025	7.125	821,754		(144)				1,250,000	06/30/2025
100234994	CF	OROVILLE	CA		08/28/2025	7.625	212,739		(55)				280,000	06/27/2025
100234995	CF	DAYTON	OH		08/28/2025	7.375	218,384		(37)				285,000	07/08/2025
100234996	CF	HOMEWOOD	AL		08/28/2025	6.875	545,212		(79)				745,000	06/09/2025
100234997	CF	INVERNESS	IL		08/28/2025	6.990	619,823		(131)				930,000	05/22/2025
100234998	CF	VALLEJO	CA		08/28/2025	7.625	732,297		(99)				975,000	06/25/2025
100234999	CF	CHESAPEAKE	VA		08/28/2025	6.875	387,460		(70)				560,000	06/18/2025
100235000	CF	CHESAPEAKE	VA		08/28/2025	6.875	387,461		(70)				560,000	06/18/2025
100235001	CF	BOSTON	MA		08/28/2025	6.875	758,022		(117)				1,150,000	07/01/2025
100235002	CF	NEW ORLEANS	LA		08/28/2025	7.000	316,578		(60)				455,000	06/30/2025
100235003	CF	FT MYERS	FL		08/28/2025	7.625	214,201		(59)				275,000	06/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235004		NEWTON CENTER	MA		08/28/2025	6.990	1,017,115		(151)				1,850,000	06/24/2025
100235005	CF	ESCONDIDO	CA		08/28/2025	6.990	597,807		(105)				795,000	07/01/2025
100235006	CF	NEW ORLEANS	LA		08/28/2025	6.875	421,622		(51)				611,000	06/30/2025
100235007	CF	FRESNO	CA		08/28/2025	6.875	214,700		(38)				310,000	07/05/2025
100235008	CF	MANDEVILLE	LA		08/28/2025	7.625	242,152		(45)				334,000	06/13/2025
100235009	CF	WOLFEBORO	NH		08/28/2025	7.625	631,739		(62)				782,000	07/01/2025
100235010	CF	DAWSONVILLE	GA		08/28/2025	6.490	267,750		(20)				410,000	07/02/2025
100235011	CF	MOUNT DORA	FL		08/28/2025	6.875	397,269		(51)				526,000	06/30/2025
100235012	CF	BROOMFIELD	CO		08/28/2025	6.625	225,658		(17)				310,000	06/03/2025
100235013	CF	SALT LAKE CITY	UT		08/28/2025	6.990	649,096		(97)				870,000	07/08/2025
100235014	CF	PHOENIX	AZ		08/28/2025	6.990	329,457		(29)				460,000	07/01/2025
100235015	CF	INDIANAPOLIS	IN		08/28/2025	6.990	362,214		(50)				475,000	07/03/2025
100235016	CF	TACOMA	WA		08/28/2025	7.625	408,105		(84)				540,000	07/08/2025
100235017	CF	ONTARIO	CA		08/28/2025	6.750	460,544		(64)				679,000	06/12/2025
100235018	CF	LYNN	MA		08/28/2025	6.990	584,185		(88)				765,000	07/02/2025
100235019	CF	DOWNINGTOWN	PA		08/28/2025	6.875	511,779		(66)				675,000	06/27/2025
100235020	CF	SAINT LOUIS	MO		08/28/2025	7.500	310,172		(75)				410,000	07/08/2025
100235021	CF	CLIFTON	NJ		08/28/2025	6.990	468,527		(82)				625,000	07/10/2025
100235022	CF	ROUGEMONT	NC		08/28/2025	6.250	374,508		19				520,000	07/08/2025
100235023	CF	CYPRESS	TX		08/28/2025	6.250	235,675		(1)				338,000	06/26/2025
100235024	CF	NOKOMIS	FL		08/28/2025	6.375	213,197		(11)				310,000	06/30/2025
100235025	CF	CLEVELAND HEIGHTS	OH		08/28/2025	6.500	254,308		(6)				364,000	06/27/2025
100235026	CF	VENTURA	CA		08/28/2025	7.125	383,539		(68)				500,000	07/08/2025
100235027	CF	FRESNO	CA		08/28/2025	6.990	314,242		(55)				410,000	07/02/2025
100235028	CF	SAVANNAH	GA		08/28/2025	7.625	348,066		(77)				454,000	07/10/2025
100235029	CF	CORONA	CA		08/28/2025	7.125	286,171		(56)				380,000	06/27/2025
100235030	CF	DOYLESTOWN	PA		08/28/2025	6.750	235,454		(33)				332,000	07/08/2025
100235031	CF	GULF SHORES	AL		08/28/2025	7.250	527,658		(128)				730,000	07/01/2025
100235032	CF	COLUMBUS	OH		08/28/2025	7.490	297,644		(71)				412,000	06/30/2025
100235033	CF	YOUNGSTOWN	OH		08/28/2025	6.375	199,200		8				282,000	07/02/2025
100235034	CF	MARINA	CA		08/28/2025	7.000	712,658		(125)				970,000	07/01/2025
100235035	CF	RICHMOND	VA		08/28/2025	7.490	213,177		(52)				276,000	06/23/2025
100235036	CF	AMOLD	MD		08/28/2025	6.490	323,816		(24)				460,000	06/26/2025
100235037	CF	SEBAGO	ME		08/28/2025	6.875	341,215		(34)				450,000	07/10/2025
100235038	CF	ORLANDO	FL		08/28/2025	6.490	307,277		(26)				440,000	06/30/2025
100235039	CF	ORLANDO	FL		08/28/2025	7.625	242,408		(20)				310,000	07/03/2025
100235040	CF	CHICAGO	IL		08/28/2025	6.500	236,698		(9)				345,000	07/11/2025
100235041	CF	KISSIMMEE	FL		08/28/2025	7.250	296,008		(57)				385,000	07/11/2025
100235042	CF	ROCKLIN	CA		08/28/2025	6.625	415,412		(50)				635,000	07/08/2025
100235043	CF	SACRAMENTO	CA		08/28/2025	6.490	379,371		(18)				590,000	07/07/2025
100235044	CF	LONG BEACH	CA		08/28/2025	6.875	1,389,439		(167)				1,915,000	07/09/2025
100235045		IRVING	TX		08/28/2025	7.625	279,429		7				375,000	07/03/2025
100235046	CF	HOFFMAN ESTATES	IL		08/28/2025	6.625	239,386		(21)				325,000	07/10/2025
100235047	CF	HANSVILLE	WA		08/28/2025	7.000	369,842		(72)				525,000	06/24/2025
100235048		SAN ANTONIO	TX		08/28/2025	7.625	209,326		(19)				243,000	07/03/2025
100235049	CF	AUSTIN	TX		08/28/2025	7.500	657,500		(150)				860,000	07/01/2025
100235050	CF	FLOWER MOUND	TX		08/28/2025	7.000	348,659		(72)				550,000	06/27/2025
100235051	CF	PALMER	AK		08/28/2025	6.500	372,490		(18)				515,000	07/07/2025
100235052	CF	COLORADO SPRINGS	CO		08/28/2025	6.625	523,196		(27)				695,000	07/10/2025
100235053	CF	GAINESVILLE	GA		08/28/2025	6.990	251,695		(54)				384,000	07/14/2025
100235054	CF	GONZALES	LA		08/28/2025	6.875	345,412		(43)				556,000	07/08/2025
100235055	CF	DARTMOUTH	MA		08/28/2025	7.625	577,606		(138)				760,000	07/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235056	CF	STILLWATER	OK		08/28/2025	6.875	248,684		(30)				329,000	06/25/2025
100235057	CF	JACKSON	NJ		08/28/2025	6.925	373,855		(49)				520,000	07/10/2025
100235058	CF	SAN ANTONIO	TX		08/28/2025	7.750	254,384		(26)				335,000	06/25/2025
100235059		TONEY	AL		08/28/2025	7.625	247,618		(46)				326,000	07/01/2025
100235060	CF	ELK GROVE	CA		08/28/2025	6.875	434,933		(64)				570,000	07/10/2025
100235061		COSBY	TN		08/28/2025	7.125	287,289		(49)				375,000	07/14/2025
100235063	CF	DAYTONA BEACH	FL		08/28/2025	7.500	214,292		(36)				262,000	07/11/2025
100235064	CF	LAS VEGAS	NV		08/28/2025	6.750	291,475		(41)				410,000	07/09/2025
100235065	CF	CLEVELAND	TN		08/28/2025	6.875	267,290		(33)				358,000	07/08/2025
100235066	CF	HOWELL	NJ		08/28/2025	6.624	458,361		(36)				650,000	07/16/2025
100235067	CF	SALINAS	CA		08/28/2025	7.500	465,347		(113)				730,000	07/08/2025
100235068	CF	VACAVILLE	CA		08/28/2025	6.750	431,795		(65)				607,000	07/07/2025
100235069	CF	LYNNWOOD	WA		08/28/2025	6.625	477,967		(58)				700,000	07/08/2025
100235070	CF	JOHNS CREEK	GA		08/28/2025	7.125	674,670		(133)				878,000	06/23/2025
100235071	CF	COLUMBUS	OH		08/28/2025	6.990	239,552		(33)				360,000	07/02/2025
100235072	CF	ROCHESTER	MN		08/28/2025	7.125	216,750		(21)				275,000	07/08/2025
100235073	CF	BLUFFDALE	UT		08/28/2025	6.490	533,450		(15)				722,000	07/03/2025
100235074	CF	SCHAUMBURG	IL		08/28/2025	6.875	224,270		(27)				295,000	07/08/2025
100235075	CF	MURRIETA	CA		08/28/2025	7.000	394,295		(79)				635,000	07/10/2025
100235076		LYNN	MA		08/28/2025	6.750	647,622		(27)				990,000	07/11/2025
100235077	CF	JURUPA VALLEY	CA		08/28/2025	7.000	523,761		(77)				735,000	07/10/2025
100235078	CF	WESLACO	TX		08/28/2025	6.990	215,895		(30)				294,000	07/10/2025
100235079	CF	CHICAGO	IL		08/28/2025	6.875	307,361		(53)				430,000	07/15/2025
100235080	CF	MINNEAPOLIS	MN		08/28/2025	7.375	462,585		(96)				600,000	07/14/2025
100235081	CF	HAYWARD	CA		08/28/2025	6.990	536,506		(95)				735,000	07/14/2025
100235082	CF	GREENSBORO	NC		08/28/2025	6.990	216,871		(47)				335,000	07/16/2025
100235083	CF	MESA	AZ		08/28/2025	6.875	399,101		(51)				530,000	07/07/2025
100235084	CF	KAPOLEI	HI		08/28/2025	7.000	359,547		(61)				493,000	07/03/2025
100235085	CF	HOUSTON	TX		08/28/2025	6.875	331,862		(28)				520,000	07/11/2025
100235086	CF	COLLEGE STATION	TX		08/28/2025	6.875	304,399		(39)				399,900	07/14/2025
100235087	CF	SACRAMENTO	CA		08/28/2025	6.990	383,221		(67)				515,000	07/03/2025
100235088	CF	CORPUS CHRISTI	TX		08/28/2025	6.750	241,638		(23)				319,000	07/03/2025
100235089	CF	CYPRESS	TX		08/28/2025	6.375	335,978		(16)				513,000	07/15/2025
100235090	CF	BAINBRIDGE ISLAND	WA		08/28/2025	7.490	529,761		(150)				1,125,000	06/26/2025
100235091	CF	WALTHAM	MA		08/28/2025	6.875	561,417		(97)				1,125,000	07/11/2025
100235092	CF	BUTTE	MT		08/28/2025	7.125	355,570		(70)				479,000	07/11/2025
100235094	CF	LAS VEGAS	NV		08/28/2025	6.625	224,867		(12)				320,000	07/08/2025
100235095	CF	CHICAGO	IL		08/28/2025	7.500	184,713		(66)				300,000	07/18/2025
100235096	CF	VANCOUVER	WA		08/28/2025	6.250	397,098		20				535,000	07/11/2025
100235098	CF	HUDSON	NH		08/28/2025	6.625	237,792		(12)				380,000	07/11/2025
100235099	CF	LEAVENWORTH	WA		08/28/2025	6.750	417,154		(62)				630,000	07/07/2025
100235100	CF	CENTRAL POINT	OR		08/28/2025	6.500	225,705		(18)				330,000	07/14/2025
100235101	CF	DIVIDE	CO		08/28/2025	6.875	216,012		(32)				285,000	07/15/2025
100235102	CF	SUNRIVER	OR		08/28/2025	7.125	378,817		(70)				525,000	07/11/2025
100235103	CF	ARLINGTON	TX		08/28/2025	6.625	235,770		(30)				340,000	07/14/2025
100235104	CF	ROSELLE	IL		08/28/2025	6.875	209,326		(24)				275,500	07/10/2025
100235105	CF	ARLINGTON	TX		08/28/2025	6.990	265,903		(43)				350,000	06/30/2025
100235106	CF	LAS VEGAS	NV		08/28/2025	6.990	425,951		(89)				615,000	07/07/2025
100235107	CF	ROSEBURG	OR		08/28/2025	7.250	328,619		(52)				430,000	07/16/2025
100235108	CF	LOGAN	UT		08/28/2025	6.875	326,403		(46)				429,000	07/15/2025
100235109	CF	GREENVILLE	SC		08/28/2025	6.875	525,230		(90)				735,000	07/15/2025
100235110	CF	MARYSVILLE	WA		08/28/2025	7.000	355,487		(56)				470,000	07/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235111	CF	CUMMING	GA		08/28/2025	6.875	312,653		(45)				410,000	07/14/2025
100235112	CF	MIDDLETON	WI		08/28/2025	7.490	324,190		(64)				421,000	07/16/2025
100235113	CF	SCOTTSDALE	AZ		08/28/2025	6.490	752,141		(35)				1,027,000	07/17/2025
100235114	CF	PERRIS	CA		08/28/2025	6.875	366,009		(66)				540,000	07/08/2025
100235115	CF	HIGHLANDS RANCH	CO		08/28/2025	6.490	266,431		(17)				380,000	07/16/2025
100235116	CF	STREAMWOOD	IL		08/28/2025	6.875	236,622		(34)				310,500	07/18/2025
100235117	CF	GREENVILLE	NC		08/28/2025	7.625	299,065		(47)				367,000	06/04/2025
100235118	CF	MYRTLE BEACH	SC		08/28/2025	6.750	297,709		(44)				430,000	07/16/2025
100235119	CF	TEMECULA	CA		08/28/2025	6.990	485,989		(80)				637,000	07/11/2025
100235120	CF	MANTECA	CA		08/28/2025	7.375	331,171		(72)				430,000	06/27/2025
100235121	CF	FREMONT	CA		08/28/2025	6.750	418,864		(56)				599,000	07/11/2025
100235122	CF	PACIFIC CITY	OR		08/28/2025	7.490	389,124		(98)				575,000	07/16/2025
100235123	CF	ORANGE	CA		08/28/2025	6.750	569,070		(79)				850,000	07/18/2025
100235124	CF	LAVEEN	AZ		08/28/2025	6.750	332,467		(25)				462,000	07/11/2025
100235125	CF	HERMITAGE	TN		08/28/2025	6.875	99,958		(34)				300,000	07/09/2025
100235126	CF	COCKEYSVILLE	MD		08/28/2025	6.125	499,819		25				725,000	07/07/2025
100235127		EDINBURG	TX		08/28/2025	6.750	372,101		(23)				535,000	06/06/2025
100235128	CF	PANAMA CITY BEACH	FL		08/28/2025	7.750	515,960		(134)				605,000	05/02/2025
100235129	CF	SAN MARCOS	CA		08/28/2025	6.999	1,025,790		(179)				1,450,000	06/06/2025
100235130	CF	PORT SAINT LUCIE	FL		08/28/2025	7.125	129,316		(32)				509,000	07/31/2025
100235131	CF	LAGUNA HILLS	CA		08/28/2025	8.750	1,067,665		(304)				1,365,000	06/13/2025
100235132	CF	RANCHO CORDOVA	CA		08/28/2025	7.250	354,692		(52)				501,000	06/17/2025
100235133		CORAL SPRINGS	FL		08/28/2025	7.490	539,953		(91)				624,000	04/29/2025
100235134	CF	EL CAJON	CA		08/28/2025	8.500	698,958		(200)				890,000	06/22/2025
100235135		ROSEVILLE	MI		08/28/2025	7.750	103,035		(22)				128,000	06/27/2025
100235136		BRIARCLIFF MANOR	NY		08/28/2025	7.375	1,486,002		(332)				1,870,000	07/25/2025
100235137	CF	TOMS RIVER	NJ		08/28/2025	6.874	515,940		(7)				740,000	08/07/2025
100235138	CF	SAN ANTONIO	FL		08/28/2025	6.990	239,076		(39)				295,000	06/26/2025
100235139	CF	KAHULUI	HI		08/28/2025	7.990	818,958		(211)				985,000	06/16/2025
100235140	CF	MANCHESTER	NJ		08/28/2025	7.375	217,741		(43)				265,000	06/27/2025
100235141	CF	NEWPORT BEACH	CA		08/28/2025	7.490	2,706,420		(393)				3,700,000	05/28/2025
100235142	CF	SUSSEX	NJ		08/28/2025	7.375	184,899		(59)				700,000	06/20/2025
100235143	CF	LIGHTHOUSE PT	FL		08/28/2025	7.375	239,391		(67)				330,000	08/08/2025
100235145	CF	ORLANDO	FL		08/28/2025	7.375	371,543		(64)				485,000	05/14/2025
100235147	CF	PHOENIX	AZ		08/28/2025	7.124	206,486		(51)				370,000	07/23/2025
100235148		LOS ANGELES	CA		08/28/2025	7.490	747,603		(74)				1,050,000	06/16/2025
100235149	CF	RAMONA	CA		08/28/2025	7.249	715,364		(164)				900,000	06/25/2025
100235151	CF	BERLIN	MD		08/28/2025	6.999	551,750		(76)				681,000	08/01/2025
100235152	CF	WEST BABYLON	NY		08/28/2025	8.000	515,043		(157)				615,000	06/18/2025
100235153	CF	HIALEAH	FL		08/28/2025	7.750	343,148		(80)				442,000	07/15/2025
100235154	CF	COLUMBUS	OH		08/28/2025	7.874	233,594		(69)				298,000	07/16/2025
100235155	CF	NOLENSVILLE	TN		08/28/2025	7.250	500,912		(170)				751,000	06/12/2025
100235156	CF	DORAL	FL		08/28/2025	8.374	414,163		(115)				510,000	07/17/2025
100235157	CF	LAKEWOOD	CA		08/28/2025	8.375	742,516		(185)				840,000	06/21/2025
100235158	CF	DURHAM	NC		08/28/2025	7.374	269,418		(73)				419,000	07/03/2025
100235159	CF	GARDEN GROVE	CA		08/28/2025	8.000	442,628		(108)				625,000	06/24/2025
100235160	CF	CENTER CONWAY	NH		08/28/2025	7.124	374,689		(80)				456,000	07/02/2025
100235161	CF	DESERT HOT SPRINGS	CA		08/28/2025	7.374	768,678		(153)				1,150,000	06/30/2025
100235162	CF	PACOIMA	CA		08/28/2025	7.749	764,318		(229)				1,073,000	07/21/2025
100235164	CF	KATY	TX		08/28/2025	8.375	401,389		(117)				470,000	06/23/2025
100235165	CF	SACRAMENTO	CA		08/28/2025	8.375	373,799		(109)				428,000	06/20/2025
100235166	CF	SAN RAMON	CA		08/28/2025	7.000	452,533		(84)				700,000	06/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235167	CF	ELK GROVE	CA		08/28/2025	6.990	549,877		(96)				747,000	06/18/2025
100235168	CF	SALIDA	CO		08/28/2025	7.125	774,204		(97)				1,035,000	06/27/2025
100235169	CF	LA MESA	CA		08/28/2025	8.750	940,968		(262)				1,250,000	06/23/2025
100235170	CF	APPLE VALLEY	CA		08/28/2025	7.875	522,955		(141)				670,000	06/15/2025
100235171	CF	RIVERSIDE	CA		08/28/2025	7.250	821,098		(184)				996,000	06/20/2025
100235172	CF	SAN MARCOS	CA		08/28/2025	6.990	670,494		(124)				1,775,000	06/20/2025
100235173	CF	GLENDALE	AZ		08/28/2025	7.750	411,413		(85)				470,000	06/26/2025
100235174	CF	NORTHPORT	AL		08/28/2025	6.990	256,846		(42)				315,000	06/27/2025
100235175	CF	SAN ANTONIO	TX		08/28/2025	8.000	134,607		(37)				172,000	07/09/2025
100235176	CF	BAKERSFIELD	CA		08/28/2025	7.624	353,293		(107)				522,000	06/27/2025
100235177	CF	HAWTHORNE	CA		08/28/2025	7.125	789,828		(154)				1,050,000	06/23/2025
100235178	CF	LAWRENCEVILLE	GA		08/28/2025	7.250	409,091		(86)				542,000	06/27/2025
100235179	CF	CHANDLER	AZ		08/28/2025	7.250	351,510		(87)				425,000	06/25/2025
100235180	CF	CHESTER	VA		08/28/2025	8.125	428,710		(128)				466,000	06/27/2025
100235181	CF	BATTLE GROUND	WA		08/28/2025	7.750	560,357		(171)				670,000	06/17/2025
100235182	CF	WOODLAND	CA		08/28/2025	8.125	553,040		(152)				597,000	06/25/2025
100235183	CF	AGOURA HILLS	CA		08/28/2025	7.375	302,891		(81)				365,000	06/13/2025
100235184	CF	STERLING	VA		08/28/2025	6.990	511,698		(93)				918,000	06/21/2025
100235185	CF	FORT MILL	SC		08/28/2025	7.375	419,283		(119)				504,000	06/20/2025
100235186	CF	LOS ANGELES	CA		08/28/2025	6.750	704,871		(22)				880,000	06/12/2025
100235187	CF	GARNER	NC		08/28/2025	7.750	478,143		(128)				591,000	06/24/2025
100235188	CF	CORONA	CA		08/28/2025	7.375	574,656		(77)				690,000	06/17/2025
100235189	CF	FAIRFIELD	CA		08/28/2025	7.125	439,868		(92)				540,000	06/21/2025
100235190	CF	LANCASTER	CA		08/28/2025	7.500	213,286		(49)				387,000	06/24/2025
100235191	CF	HUNTINGTON PARK	CA		08/28/2025	7.500	624,671		(179)				750,000	06/20/2025
100235192	CF	NORRISTOWN	PA		08/28/2025	7.250	383,512		(78)				467,000	06/23/2025
100235193	CF	CALUMET CITY	IL		08/28/2025	7.375	104,865		(16)				147,000	06/24/2025
100235194		WOODBRIDGE	VA		08/28/2025	7.750	385,038		70				533,000	06/25/2025
100235196	CF	HENRICO	VA		08/28/2025	7.250	333,858		(76)				407,000	06/20/2025
100235197	CF	LAKEWOOD	CO		08/28/2025	6.750	457,953		2,707				660,000	06/25/2025
100235198	CF	KNOXVILLE	TN		08/28/2025	7.624	406,536		(125)				568,000	07/21/2025
100235200	CF	PETERSBURG	VA		08/28/2025	7.500	271,545		(42)				380,000	06/23/2025
100235201	CF	PRESCOTT	AZ		08/28/2025	7.250	692,386		(185)				1,300,000	07/10/2025
100235202	CF	MARCO ISLAND	FL		08/28/2025	7.125	473,030		(100)				1,200,000	06/23/2025
100235204		BOYNTON BEACH	FL		08/28/2025	7.375	210,930		(24)				270,000	06/23/2025
100235205	CF	LAKEWOOD	CA		08/28/2025	7.374	778,665		(220)				935,000	07/18/2025
100235206	CF	HAMPTON	GA		08/28/2025	7.250	196,430		(60)				315,000	07/17/2025
100235207		PHOENIX	AZ		08/28/2025	8.749	241,853		(67)				300,000	07/18/2025
100235208		ESCONDIDO	CA		08/28/2025	7.874	614,018		(156)				985,000	07/14/2025
100235209	CF	LAWRENCEVILLE	GA		08/28/2025	7.499	187,469		(60)				340,000	07/15/2025
100235210	CF	WINTER GARDEN	FL		08/28/2025	7.249	412,107		(96)				760,000	07/18/2025
100235211	CF	OZONE PARK	NY		08/28/2025	7.499	642,012		(143)				830,000	07/24/2025
100235213	CF	ESTERO	FL		08/28/2025	7.499	320,621		(93)				492,000	07/14/2025
100235214	CF	WESTVILLE	NJ		08/28/2025	7.874	304,954		(88)				369,000	07/07/2025
100235215	CF	LOS ANGELES	CA		08/28/2025	7.374	1,441,834		(444)				2,300,000	07/11/2025
100235216		CLARKSTON	MI		08/28/2025	8.374	153,910		(45)				245,000	07/21/2025
100235217		WAINSCOTT	NY		08/28/2025	7.250	3,491,961		(14)				6,500,000	06/11/2025
100235218	CF	GRAND RAPIDS	MI		08/28/2025	7.374	86,092		(22)				200,000	07/16/2025
100235220	CF	SHAVER LAKE	CA		08/29/2025	7.750	2,383,518		(501)				3,300,000	07/23/2025
100235221	CF	PEORIA	AZ		08/29/2025	7.500	638,889		(101)				735,000	07/22/2025
100235222	CF	MIDDLETOWN	OH		08/29/2025	7.375	107,008		(27)				160,000	08/11/2025
100235223	CF	CHICAGO	IL		08/29/2025	7.125	170,486		(13)				260,000	07/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235224	CF	CARY	NC		08/29/2025	7.000	380,284		(63)				465,000	07/16/2025
100235225	CF	TEMPLE HILLS	MD		08/29/2025	8.000	117,850		(36)				150,000	07/16/2025
100235226	CF	MORRISTOWN	NJ		08/29/2025	7.000	333,860		(67)				831,500	07/25/2025
100235227	CF	CLINTONVILLE	WI		08/29/2025	7.500	159,407		(28)				222,000	07/11/2025
100235228	CF	MERCED	CA		08/29/2025	7.000	184,092		(26)				300,000	07/17/2025
100235229	CF	ESCALON	CA		08/29/2025	6.750	361,698		30				490,000	07/16/2025
100235230	CF	WYANDOTTE	MI		08/29/2025	7.375	164,974		6				300,000	07/21/2025
100235231	CF	CALDWELL	ID		08/29/2025	7.500	393,766		(119)				480,000	08/05/2025
100235232	CF	SAINT PETERSBURG	FL		08/29/2025	7.625	313,440		(39)				405,000	07/29/2025
100235233		SAINT PETERSBURG	FL		08/29/2025	7.250	220,319		(5)				443,000	07/29/2025
100235234	CF	LONG BEACH	CA		08/29/2025	7.625	1,080,110		(336)				1,375,000	07/17/2025
100235235		SAINT PETERSBURG	FL		08/29/2025	7.250	267,511		(4)				390,000	07/29/2025
100235236	CF	PUYALLUP	WA		08/29/2025	6.875	438,410		(41)				557,000	07/17/2025
100235237	CF	PEORIA	AZ		08/29/2025	7.500	483,590		(104)				650,000	07/16/2025
100235238	CF	AUBURN	CA		08/29/2025	7.875	993,398		(249)				1,255,000	07/25/2025
100235239	CF	MIAMI	FL		08/29/2025	8.250	347,760		(94)				375,000	07/24/2025
100235240	CF	YOUNGSVILLE	LA		08/29/2025	7.875	372,505		(76)				426,000	07/21/2025
100235241	CF	FREMONT	CA		08/29/2025	7.250	443,121		(110)				555,000	07/15/2025
100235242		NEW BERN	NC		08/29/2025	7.875	249,287		(75)				301,000	07/25/2025
100235243	CF	SANTA FE	TX		08/29/2025	7.250	613,567		91				748,000	07/14/2025
100235244	CF	PLAINVILLE	CT		08/29/2025	7.125	270,677		(46)				440,000	08/01/2025
100235245	CF	NEW BRITAIN	CT		08/29/2025	7.250	272,422		(59)				440,000	08/01/2025
100235246	CF	NORWALK	CT		08/29/2025	7.750	490,810		(127)				590,000	07/23/2025
100235247	CF	SALEM	OR		08/29/2025	7.125	435,268		(29)				660,000	07/14/2025
100235248	CF	PALOS VERDES ESTATES	CA		08/29/2025	7.250	1,141,625		(71)				2,300,000	07/23/2025
100235249	CF	BUDA	TX		08/29/2025	7.125	411,669		(77)				600,000	07/28/2025
100235250	CF	HOUSTON	TX		08/29/2025	7.500	227,549		(44)				303,000	07/17/2025
100235251	CF	LOS ANGELES	CA		08/29/2025	8.625	530,938		(148)				580,000	07/14/2025
100235252	CF	NEW BRITAIN	CT		08/29/2025	7.375	320,032		(15)				455,000	08/01/2025
100235253	CF	MOORE	SC		08/29/2025	6.875	139,251		(15)				415,000	07/28/2025
100235254	CF	VALLEJO	CA		08/29/2025	7.250	414,617		(106)				500,000	07/22/2025
100235255	CF	GREER	SC		08/29/2025	7.375	433,554		(115)				580,000	07/15/2025
100235256	CF	FORT WORTH	TX		08/29/2025	6.750	304,110		(34)				490,000	07/25/2025
100235257	CF	MERCED	CA		08/29/2025	8.125	358,285		(106)				385,000	07/15/2025
100235258		WYLIE	TX		08/29/2025	7.375	235,120		(4)				340,000	07/28/2025
100235259	CF	WADDELL	AZ		08/29/2025	7.125	1,014,612		(148)				1,465,000	07/28/2025
100235260	CF	LILBURN	GA		08/29/2025	7.250	493,326		(109)				600,000	07/18/2025
100235261	CF	AURORA	CO		08/29/2025	7.375	641,857		(186)				817,000	07/24/2025
100235262		PHOENIX	AZ		08/29/2025	7.625	260,933		(17)				340,500	07/22/2025
100235263	CF	SAN DIEGO	CA		08/29/2025	7.625	1,273,061		(247)				1,650,000	07/21/2025
100235264	CF	COLLEGE GROVE	TN		08/29/2025	7.375	2,636,442		(135)				3,400,000	08/01/2025
100235265		ALLENTOWN	PA		08/29/2025	8.250	232,793		(68)				280,000	07/11/2025
100235266	CF	REDONDO BEACH	CA		08/29/2025	7.250	229,856		(57)				900,000	07/16/2025
100235267	CF	GLENDALE	AZ		08/29/2025	7.125	147,963		(18)				195,000	07/23/2025
100235268	CF	NEW PORT RICHEY	FL		08/29/2025	7.750	410,031		(81)				521,000	07/22/2025
100235269		CHANDLER	AZ		08/29/2025	6.875	293,213		14				450,000	07/18/2025
100235270	CF	BENTONVILLE	AR		08/29/2025	6.875	361,416		45				495,000	07/14/2025
100235271	CF	LAS VEGAS	NV		08/29/2025	7.250	1,006,786		(196)				1,225,000	07/25/2025
100235272	CF	ELK RIVER	MN		08/29/2025	7.000	398,818		30				539,000	07/22/2025
100235273	CF	OAKLAND	CA		08/29/2025	7.375	470,034		(118)				567,000	07/21/2025
100235274	CF	OAKLEY	CA		08/29/2025	7.875	1,018,651		(51)				1,400,000	07/22/2025
100235275	CF	GRANITE SHOALS	TX		08/29/2025	7.375	192,717		(128)				310,000	07/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235276		SUNNY ISLES BEACH	FL		08/29/2025	7.250	355,676		(19)				700,000	07/21/2025
100235277		PORTLAND	OR		08/29/2025	7.500	407,688		(18)				570,000	07/28/2025
100235278		WALDORF	MD		08/29/2025	7.750	245,546		(59)				395,000	07/21/2025
100235279	CF	PALM DESERT	CA		08/29/2025	6.875	274,040		(33)				558,000	07/28/2025
100235280	CF	ALAMO	CA		08/29/2025	6.875	1,472,430		(229)				2,405,000	07/22/2025
100235281		NATIONAL CITY	CA		08/29/2025	7.750	253,726		(37)				610,000	07/17/2025
100235282	CF	PLEASANT GROVE	UT		08/29/2025	7.375	269,374		(60)				310,000	08/01/2025
100235283	CF	WATSONVILLE	CA		08/29/2025	7.000	443,423		(91)				955,000	07/21/2025
100235284	CF	DAYTON	TX		08/29/2025	6.875	334,977		(37)				431,000	07/25/2025
100235285	CF	CHICAGO	IL		08/29/2025	7.500	206,474		(39)				280,000	07/18/2025
100235286	CF	OAKLAND	CA		08/29/2025	7.250	339,799		(87)				415,000	07/22/2025
100235287	CF	FREDERICKSBURG	TX		08/29/2025	7.125	263,523		(65)				439,000	07/25/2025
100235288	CF	WESTWEGO	LA		08/29/2025	7.625	150,656		(31)				195,000	07/28/2025
100235289	CF	MONTEBELLO	CA		08/29/2025	6.750	400,508		(10)				1,000,000	07/24/2025
100235290	CF	ELK GROVE	CA		08/29/2025	7.125	495,182		(101)				729,000	07/28/2025
100235291	CF	SEDONA	AZ		08/29/2025	8.000	989,635		(43)				1,250,000	07/14/2025
100235292	CF	SCOTTSDALE	AZ		08/29/2025	6.875	1,327,593		(216)				2,220,000	07/25/2025
100235293	CF	PHOENIX	AZ		08/29/2025	7.250	155,122		(39)				320,000	07/21/2025
100235294	CF	MCDONOUGH	GA		08/29/2025	7.125	420,104		(89)				515,000	07/21/2025
100235295	CF	RALEIGH	NC		08/29/2025	8.125	626,085		(138)				720,000	08/01/2025
100235296	CF	HIDDEN VALLEY LAKE	CA		08/29/2025	8.250	216,954		(83)				315,000	07/24/2025
100235297	CF	SACRAMENTO	CA		08/29/2025	8.625	198,041		(55)				217,000	07/16/2025
100235298	CF	CASA GRANDE	AZ		08/29/2025	7.375	222,077		(68)				305,000	07/16/2025
100235299	CF	SUN VALLEY	CA		08/29/2025	7.250	1,383,774		(345)				1,670,000	07/17/2025
100235300		CHICAGO	IL		08/29/2025	7.625	651,302		(86)				835,000	07/25/2025
100235301	CF	LOS ANGELES	CA		08/29/2025	7.125	917,769		(364)				2,100,000	07/22/2025
100235302	CF	HIGHTSTOWN	NJ		08/29/2025	8.000	243,557		(72)				310,000	07/24/2025
100235303		INGLEWOOD	CA		08/29/2025	6.875	348,226		7				727,000	07/21/2025
100235304	CF	SAN CLEMENTE	CA		08/29/2025	7.375	2,158,010		(119)				3,200,000	07/18/2025
100235305	CF	SAN FRANCISCO	CA		08/29/2025	6.875	765,172		(133)				1,248,000	07/17/2025
100235306	CF	PHOENIX	AZ		08/29/2025	6.875	383,550		(63)				565,000	07/24/2025
100235307	CF	SAN FRANCISCO	CA		08/29/2025	6.750	665,580		(82)				1,555,555	07/16/2025
100235308	CF	SAN DIEGO	CA		08/29/2025	7.375	508,942		(99)				582,500	07/22/2025
100235309	CF	SMYRNA	GA		08/29/2025	7.750	480,554		(134)				576,000	07/21/2025
100235310	CF	VALLEJO	CA		08/29/2025	7.250	385,094		(58)				503,000	07/23/2025
100235311	CF	FLAGSTAFF	AZ		08/29/2025	7.250	398,821		(95)				482,000	07/10/2025
100235312	CF	SACRAMENTO	CA		08/29/2025	7.125	299,248		(36)				420,000	07/22/2025
100235313	CF	LAS VEGAS	NV		08/29/2025	7.500	193,865		(61)				280,000	07/21/2025
100235314	CF	TRUMANN	AR		08/29/2025	7.250	146,939		(29)				179,000	07/25/2025
100235315	CF	HUNTINGTON BEACH	CA		08/29/2025	7.375	1,494,659		(194)				1,800,000	07/22/2025
100235316	CF	TRUCKEE	CA		08/29/2025	7.375	940,047		117				1,298,000	07/18/2025
100235317	CF	SOUTH JORDAN	UT		08/29/2025	6.875	878,202		(57)				1,090,000	07/14/2025
100235318	CF	ROGERS	AR		08/29/2025	6.875	268,246		19				362,500	07/17/2025
100235319	CF	FREMONT	CA		08/29/2025	7.375	1,231,847		(198)				1,420,000	06/27/2025
100235320	CF	LONG BEACH	CA		08/29/2025	8.375	555,214		119				700,000	07/30/2025
100235321	CF	PEARLAND	TX		08/29/2025	7.125	471,201		79				592,000	07/30/2025
100235322	CF	PERTH AMBOY	NJ		08/29/2025	7.375	391,874		(81)				545,000	08/08/2025
100235323	CF	WHITE HOUSE	TN		08/29/2025	7.750	204,695		(110)				364,000	07/24/2025
100235324	CF	LITCHFIELD PARK	AZ		08/29/2025	7.375	578,674		(134)				700,000	07/22/2025
100235325	CF	CATHEDRAL CITY	CA		08/29/2025	7.500	440,507		88				538,000	06/03/2025
100235326	CF	SWEDESBORO	NJ		08/29/2025	6.625	616,946		(72)				760,500	07/18/2025
100235327	CF	PARKER	TX		08/29/2025	7.250	1,312,219		93				1,927,000	07/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235328	CF	SAN MARCOS	CA		08/29/2025	6.500	931,763		(73)				1,325,000	07/18/2025
100235329	CF	SNELLVILLE	GA		08/29/2025	7.500	322,525		24				400,000	07/17/2025
100235330		ATLANTA	GA		08/29/2025	7.250	352,352		76				800,000	07/29/2025
100235331	CF	ENCINITAS	CA		08/29/2025	6.750	719,192		86				3,550,000	07/01/2025
100235333	CF	HARRISBURG	PA		08/29/2025	6.875	269,198		(44)				383,000	07/08/2025
100235334	CF	PETERSBURG	VA		08/29/2025	8.000	104,371		(28)				138,000	07/17/2025
100235335	CF	HIALEAH	FL		08/29/2025	7.000	274,752		62				556,000	07/14/2025
100235336	CF	LAFAYETTE	CA		08/29/2025	6.250	909,735		206				2,300,000	07/22/2025
100235337	CF	LOS ANGELES	CA		08/29/2025	7.250	1,751,733		428				2,295,000	07/23/2025
100235338	CF	LEESBURG	VA		08/29/2025	7.125	926,205		135				1,205,000	07/22/2025
100235339	CF	STOCKTON	CA		08/29/2025	7.375	344,802		16				515,000	07/18/2025
100235340	CF	RIDGEWOOD	NJ		08/29/2025	6.875	973,975		101				1,390,000	07/24/2025
100235341	CF	ESCONDIDO	CA		08/29/2025	6.500	533,596		62				920,000	07/16/2025
100235342	CF	KENT	WA		08/29/2025	7.000	722,924		177				890,000	07/11/2025
100235343	CF	HOMESTEAD	FL		08/29/2025	7.625	861,298		96				1,035,000	07/22/2025
100235344	CF	WESTON	TX		08/29/2025	8.375	329,198		70				402,000	06/30/2025
100235345	CF	WESTON	TX		08/29/2025	8.375	336,642		71				407,000	06/30/2025
100235346		ROY	UT		08/29/2025	7.875	290,714		(4)				421,000	07/29/2025
100235347	CF	PERRIS	CA		08/29/2025	6.875	395,705		(3)				529,000	08/04/2025
100235348		CORPUS CHRISTI	TX		08/29/2025	7.875	128,019		96				153,000	08/08/2025
100235349	CF	COLUMBUS	OH		08/29/2025	6.750	137,437		17				245,000	08/12/2025
100235350	CF	SACRAMENTO	CA		08/29/2025	7.625	312,069		(95)				437,000	08/07/2025
100235351	CF	MIAMI BEACH	FL		08/29/2025	6.625	157,613		(12)				460,000	08/06/2025
100235352		OCALA	FL		08/29/2025	6.875	248,371		6				326,000	08/08/2025
100235353		PALM BAY	FL		08/29/2025	7.125	231,733		(39)				320,000	08/15/2025
100235354		WINCHESTER	CA		08/29/2025	7.250	458,952		(24)				565,000	08/15/2025
100235355		GARLAND	TX		08/29/2025	6.999	215,927		(3)				270,000	08/13/2025
100235356		ELLICOTT CITY	MD		08/29/2025	7.750	199,278		(54)				250,000	08/15/2025
100235357		KISSIMMEE	FL		08/29/2025	6.750	236,389		12				305,000	08/18/2025
100235358		RIVERDALE	UT		08/29/2025	8.375	170,723		(34)				283,000	08/15/2025
100235359	CF	MIAMI	FL		08/29/2025	6.750	3,390,255		778				6,565,000	08/12/2025
100235360		(SUN VALLEY AREA) LOS ANGELES	CA		08/29/2025	8.250	586,192		(94)				845,000	08/15/2025
100235361		ROCKPORT	TX		08/29/2025	6.875	200,394		3				320,000	08/08/2025
100235362		LINCOLN	NE		08/29/2025	7.499	187,568		(28)				230,000	08/15/2025
100235363	CF	HESPERIA	CA		08/29/2025	6.875	265,547		(47)				425,000	08/08/2025
100235364		ENFIELD	CT		08/29/2025	7.625	265,363		(42)				326,000	08/07/2025
100235365		KENOSHA	WI		08/29/2025	7.375	197,600		(44)				242,000	08/15/2025
100235366		CHARLOTTE	NC		08/29/2025	6.999	195,285		(9)				243,000	08/18/2025
100235367		LEHIGH ACRES	FL		08/29/2025	6.999	200,012		(2)				270,000	08/11/2025
100235368		SAN ANTONIO	TX		08/29/2025	7.625	121,689		(33)				148,000	08/08/2025
100235369		MIAMI GARDENS	FL		08/29/2025	6.499	372,226		8				535,000	08/18/2025
100235370		SUMMERVILLE	SC		08/29/2025	6.999	262,991		2				350,000	08/19/2025
100235371		SAINT PETERSBURG	FL		08/29/2025	6.999	204,803		2				256,900	08/13/2025
100235372	CF	SANTA MARIA	CA		08/29/2025	7.499	314,420		(111)				568,000	08/07/2025
100235373		CATHEDRAL CITY	CA		08/29/2025	7.750	379,558		(101)				449,000	07/31/2025
100235374		NORTH LAS VEGAS	NV		08/29/2025	7.750	205,438		(70)				245,000	08/06/2025
100235375	CF	MELBOURNE	FL		08/29/2025	6.999	382,137		(12)				545,000	08/08/2025
100235376		TAMPA	FL		08/29/2025	7.375	234,894		(20)				310,000	08/18/2025
100235377	CF	LOS ANGELES	CA		08/29/2025	7.250	876,370		(152)				1,225,000	08/04/2025
100235378	CF	CALIFORNIA CITY	CA		08/29/2025	6.999	222,017		(18)				333,500	08/11/2025
100235379		HOUSTON	TX		08/29/2025	6.750	160,881		19				235,000	08/18/2025
100235380		DAYTON	OH		08/29/2025	7.375	106,002		(16)				155,000	08/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235382	CF	LANCASTER	CA		08/29/2025	6.999	138,571		(22)				400,000	08/12/2025
100235383	CF	SANDIA	TX		08/29/2025	7.125	188,596		(37)				567,000	08/05/2025
100235384	CF	INGLEWOOD	CA		08/29/2025	7.375	652,107		(227)				1,350,000	08/07/2025
100235385		SAN DIEGO	CA		08/29/2025	8.250	277,804		(89)				1,050,000	08/04/2025
100235386	CF	BOSTON	MA		08/29/2025	6.875	157,536		(3)				210,000	07/31/2025
100235387		INDIANAPOLIS	IN		08/29/2025	7.499	161,971		(27)				230,000	08/15/2025
100235388	CF	KINGMAN	AZ		08/29/2025	6.999	149,353		(13)				220,000	08/06/2025
100235389		WINDSOR MILL	MD		08/29/2025	7.625	178,222		(55)				430,000	08/15/2025
100235390	CF	LA MIRADA	CA		08/29/2025	7.250	667,006		(161)				895,000	07/26/2025
100235391	CF	LAS VEGAS	NV		08/29/2025	7.125	479,493		(32)				630,000	08/05/2025
100235392		ORLANDO	FL		08/29/2025	8.125	296,139		(96)				450,000	08/15/2025
100235393		INGLEWOOD	CA		08/29/2025	7.999	710,601		(252)				975,000	08/04/2025
100235394	CF	SAN DIEGO	CA		08/29/2025	7.250	656,287		(157)				910,000	08/07/2025
100235395	CF	CONCORD	CA		08/29/2025	7.750	539,800		(185)				760,000	08/13/2025
100235396	CF	SIMI VALLEY	CA		08/29/2025	7.499	659,572		(163)				798,000	08/14/2025
100235397	CF	SANTA CLARITA	CA		08/29/2025	6.625	571,825		(103)				755,000	08/12/2025
100235398	CF	COVINGTON	LA		08/29/2025	7.625	224,022		(77)				280,000	08/11/2025
100235399	CF	RUNNING SPRINGS	CA		08/29/2025	7.499	300,795		(106)				373,000	08/12/2025
100235400	CF	UPLAND	CA		08/29/2025	7.999	1,059,621		(352)				1,265,000	08/04/2025
100235401	CF	RICHARDSON	TX		08/29/2025	7.875	521,620		(158)				930,000	08/14/2025
100235402	CF	LOS ANGELES	CA		08/29/2025	7.999	574,435		(190)				750,000	08/07/2025
100235403	CF	MIAMI GARDENS	FL		08/29/2025	6.625	267,653		(25)				510,000	08/13/2025
100235404		WAYNESVILLE	NC		08/29/2025	7.625	260,598		(81)				398,000	08/06/2025
100235405	CF	CARSON	CA		08/29/2025	7.125	511,378		(93)				775,000	08/05/2025
100235406	CF	VALENCIA	CA		08/29/2025	6.999	701,357		(166)				950,000	08/11/2025
100235407	CF	VENICE	FL		08/29/2025	7.375	355,045		(117)				425,000	08/12/2025
100235408	CF	POWAY	CA		08/29/2025	6.750	1,470,265		(240)				2,400,000	07/29/2025
100235409	CF	WELLINGTON	FL		08/29/2025	7.250	497,515		(181)				1,049,000	08/13/2025
100235410	CF	LA QUINTA	CA		08/29/2025	7.999	572,979		(239)				675,000	08/09/2025
100235411	CF	MIAMI	FL		08/29/2025	7.499	1,088,700		(157)				1,425,000	08/08/2025
100235412	CF	LOS ANGELES	CA		08/29/2025	8.625	562,793		(173)				810,000	08/04/2025
100235413		INDIO	CA		08/29/2025	8.375	130,966		(37)				420,000	07/21/2025
100235414	CF	LAS VEGAS	NV		08/29/2025	6.999	815,510		(64)				1,075,000	07/29/2025
100235415	CF	MENIFEE	CA		08/29/2025	7.499	548,267		(80)				590,000	08/12/2025
100235416	CF	LANCASTER	TX		08/29/2025	6.999	222,285		(52)				315,000	08/18/2025
100235417	CF	POMONA	CA		08/29/2025	9.499	425,036		(57)				500,000	08/01/2025
100235418	CF	BONHAM	TX		08/29/2025	7.499	234,212		(78)				280,000	08/12/2025
100235419	CF	CARLSBAD	CA		08/29/2025	6.875	253,532		(41)				1,600,000	07/16/2025
100235420	CF	SANTA CRUZ	CA		08/29/2025	7.499	2,297,323		(746)				3,500,000	08/14/2025
100235421	CF	LOS ANGELES	CA		08/29/2025	7.250	1,767,205		(535)				2,200,000	08/05/2025
100235422	CF	LEWISVILLE	TX		08/29/2025	7.250	300,852		(29)				355,000	08/08/2025
100235423	CF	SALIDA	CA		08/29/2025	7.125	182,097		(58)				530,000	08/07/2025
100235424	CF	CORONA	CA		08/29/2025	7.250	538,201		(176)				1,145,000	08/06/2025
100235425	CF	LAGUNA NIGUEL	CA		08/29/2025	7.125	413,596		(109)				2,700,000	08/05/2025
100235426	CF	LEAGUE CITY	TX		08/29/2025	6.999	321,638		(79)				395,000	08/13/2025
100235427	CF	POOLER	GA		08/29/2025	6.625	257,897		(21)				320,000	08/18/2025
100235428	CF	GARLAND	TX		08/29/2025	6.499	218,029		(3)				275,000	08/18/2025
100235429	CF	FOUNTAIN HILLS	AZ		08/29/2025	6.875	375,010		(84)				970,000	08/05/2025
100235430	CF	GLENDALE, AREA OF MONTROSE	CA		08/29/2025	7.499	866,382		(223)				1,010,000	08/05/2025
100235431	CF	SAN DIEGO	CA		08/29/2025	8.250	874,827		(241)				950,000	07/25/2025
100235432	CF	TEMPE	AZ		08/29/2025	6.750	406,965		(62)				550,000	08/01/2025
100235433	CF	INDIANAPOLIS	IN		08/29/2025	6.750	270,231		(33)				335,000	08/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235434	CF	NORTH MIAMI	FL		08/29/2025	7.125	432,391		(29)				515,000	08/11/2025
100235435	CF	BLUFFTON	SC		08/29/2025	7.875	378,935		(115)				456,000	07/18/2025
100235436	CF	APEX	NC		08/29/2025	7.750	516,722		(136)				640,000	07/16/2025
100235437		LOS ANGELES	CA		08/29/2025	7.999	419,295		(139)				920,000	08/08/2025
100235438	CF	RESEDA	CA		08/29/2025	9.375	649,350		(88)				825,000	08/13/2025
100235440		SACRAMENTO	CA		08/29/2025	8.875	381,394		(114)				485,000	08/13/2025
100235441		ALLENTOWN	PA		08/29/2025	6.875	263,786		(13)				390,000	08/08/2025
100235442	CF	PASADENA	TX		08/29/2025	7.875	161,995		(59)				220,000	08/13/2025
100235443		MIDLAND	TX		08/29/2025	8.375	430,773		(123)				762,000	07/11/2025
100235618		WESTCLIFFE	CO		08/29/2025	7.625	333,476		(99)				400,000	06/20/2025
100235619	CF	SOUTH BEACH	OR		08/29/2025	7.500	637,532		(177)				843,000	07/01/2025
100235620	CF	BRIGANTINE	NJ		08/29/2025	7.125	390,166		(149)				535,000	06/25/2025
100235621	CF	SCOTTSDALE	AZ		08/29/2025	7.000	537,619		(106)				725,000	06/26/2025
100235622	CF	NORTH FALMOUTH	MA		08/29/2025	6.990	366,811		(81)				1,550,000	06/26/2025
100235623	CF	WILMINGTON	NC		08/29/2025	7.250	193,526		(51)				315,000	07/02/2025
100235624	CF	WILMINGTON	NC		08/29/2025	7.250	193,526		(51)				315,000	07/02/2025
100235625	CF	ANCHORAGE	AK		08/29/2025	7.250	323,343		(85)				530,000	06/25/2025
100235626	CF	KILL DEVIL HILLS	NC		08/29/2025	7.375	491,135		(108)				595,000	07/11/2025
100235627	CF	WOODSTOCK	NH		08/29/2025	6.490	252,906		(33)				424,000	07/11/2025
100235628	CF	SAN DIEGO	CA		08/29/2025	7.250	866,517		(204)				1,200,000	05/22/2025
100235629	CF	NORTH FT MYERS	FL		08/29/2025	7.375	170,885		(50)				225,000	07/03/2025
100235630	CF	NORTH FT MYERS	FL		08/29/2025	7.375	170,285		(51)				225,000	06/17/2025
100235631	CF	DUNEDIN	FL		08/29/2025	7.250	252,693		(64)				348,000	07/16/2025
100235632	CF	PHILADELPHIA	PA		08/29/2025	7.125	421,443		(103)				680,000	06/12/2025
100235633		EAGLE RIVER	AK		08/29/2025	7.490	234,700		(57)				284,000	07/21/2025
100235634	CF	BOSTON	MA		08/29/2025	7.625	456,015		(119)				570,000	07/09/2025
100235635	CF	MICHIGAN CITY	IN		08/29/2025	7.250	171,195		(46)				220,000	06/23/2025
100235636	CF	DURHAM	NC		08/29/2025	6.625	334,591		(63)				480,000	06/30/2025
100235637	CF	NEWARK	NJ		08/29/2025	6.625	453,482		(32)				665,000	07/25/2025
100235638	CF	YUMA	AZ		08/29/2025	7.375	179,153		(52)				215,000	06/23/2025
100235639	CF	CAPE CORAL	FL		08/29/2025	7.625	251,347		(78)				390,000	07/29/2025
100235640	CF	KENTWOOD	MI		08/29/2025	7.250	309,570		(72)				400,000	06/30/2025
100235641		MANCHESTER	NH		08/29/2025	7.625	363,166		(94)				515,000	06/17/2025
100235642	CF	PALMETTO	FL		08/29/2025	6.990	353,916		(75)				440,000	07/02/2025
100235643	CF	PORT ST JOE	FL		08/29/2025	7.625	600,315		(183)				726,000	06/17/2025
100235644	CF	TEMECULA	CA		08/29/2025	7.250	703,510		(175)				914,000	06/28/2025
100235645	CF	WILMINGTON	NC		08/29/2025	7.125	204,718		(51)				268,000	06/30/2025
100235646	CF	KANSAS CITY	MO		08/29/2025	7.500	263,214		(92)				355,000	07/08/2025
100235647		CLEWISTON	FL		08/29/2025	7.250	205,874		(80)				267,000	06/17/2025
100235648	CF	WASHINGTON	DC		08/29/2025	7.250	369,554		(98)				475,000	06/30/2025
100235649	CF	OVERLAND PARK	KS		08/29/2025	7.500	264,900		(74)				332,000	07/02/2025
100235650	CF	MANSFIELD	CT		08/29/2025	7.490	355,339		(108)				430,000	07/17/2025
100235651	CF	BEND	OR		08/29/2025	6.750	822,772		(135)				1,750,000	06/26/2025
100235652		TEQUESTA	FL		08/29/2025	7.250	498,038		(102)				634,000	06/27/2025
100235653	CF	RALEIGH	NC		08/29/2025	6.750	282,102		(39)				347,000	06/27/2025
100235654	CF	PALM COAST	FL		08/29/2025	7.125	229,164		(52)				279,000	06/30/2025
100235655		TAMPA	FL		08/29/2025	7.125	305,036		(56)				356,000	07/01/2025
100235656		EAGLEVILLE	TN		08/29/2025	7.500	431,216		(106)				500,000	06/26/2025
100235657	CF	SANFORD	FL		08/29/2025	6.990	295,081		(40)				415,000	06/26/2025
100235658	CF	PHILADELPHIA	PA		08/29/2025	6.990	173,508		(41)				210,500	07/02/2025
100235659	CF	RICHMOND	VA		08/29/2025	7.375	227,712		(56)				327,000	06/30/2025
100235660	CF	PORTLAND	OR		08/29/2025	6.375	346,312		(67)				465,000	06/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235661	CF	OCEAN CITY	MD		08/29/2025	7.125	781,265		(258)				975,000	06/13/2025
100235662		YUMA	AZ		08/29/2025	7.625	262,527		(72)				299,000	06/27/2025
100235663	CF	DANBURY	CT		08/29/2025	6.750	254,377		(35)				510,000	07/28/2025
100235664	CF	LAGUNA HILLS	CA		08/29/2025	7.250	476,106		(92)				765,000	07/11/2025
100235665	CF	MANHATTAN	KS		08/29/2025	7.250	207,635		(55)				253,000	07/10/2025
100235666	CF	CYPRESS	TX		08/29/2025	6.375	226,215		(19)				314,000	06/30/2025
100235667	CF	ROEBLING	NJ		08/29/2025	7.375	155,752		(51)				230,000	07/24/2025
100235668	CF	AUSTIN	TX		08/29/2025	7.490	231,077		(71)				285,000	06/27/2025
100235669	CF	LAS VEGAS	NV		08/29/2025	7.490	435,135		(108)				584,000	07/10/2025
100235670		YUCCA VALLEY	CA		08/29/2025	7.375	633,377		(159)				680,000	07/11/2025
100235671		MYRTLE BEACH	SC		08/29/2025	7.490	522,964		(139)				585,000	07/11/2025
100235672	CF	CLERMONT	FL		08/29/2025	7.625	373,526		(112)				449,000	07/23/2025
100235673	CF	CHICAGO	IL		08/29/2025	7.500	332,964		(93)				400,000	07/10/2025
100235674	CF	ROSEVILLE	CA		08/29/2025	6.750	518,980		(72)				680,000	07/10/2025
100235675	CF	FOUNTAIN HILLS	AZ		08/29/2025	7.490	186,144		(43)				225,000	07/21/2025
100235676	CF	SANTA CLARA	CA		08/29/2025	6.750	765,211		(121)				1,250,000	07/18/2025
100235677	CF	CABOT	AR		08/29/2025	7.875	225,366		(72)				270,000	07/09/2025
100235678		QUEEN CREEK	AZ		08/29/2025	7.375	799,543		(190)				914,000	07/23/2025
100235679	CF	THE VILLAGES	FL		08/29/2025	6.490	427,903		(48)				576,000	07/28/2025
100235680		PUNTA GORDA	FL		08/29/2025	7.250	345,908		(84)				380,000	07/10/2025
100235681	CF	CHESAPEAKE	VA		08/29/2025	7.500	250,119		(71)				330,000	07/16/2025
100235682	CF	ALBUQUERQUE	NM		08/29/2025	7.125	235,971		(27)				310,000	07/24/2025
100235683		HOUSTON	TX		08/29/2025	7.125	435,092		(76)				500,000	07/30/2025
100235684	CF	SANTA CRUZ	CA		08/29/2025	6.750	689,508		(95)				2,260,000	07/23/2025
100235685		NEPTUNE	NJ		08/29/2025	7.490	305,196		(67)				405,000	07/03/2025
100235686		SACRAMENTO	CA		09/02/2025	8.750	294,594		(36)				392,000	07/14/2025
100235687	CF	WHITTIER	CA		09/02/2025	7.875	587,074		(155)				768,000	07/16/2025
100235689	CF	VAN NUYS	CA		09/02/2025	7.990	424,453		(128)				508,000	07/09/2025
100235690	CF	WOODLAND HILLS	CA		09/02/2025	7.000	3,440,057		(792)				5,147,000	07/10/2025
100235691	CF	GLENDALE	CA		09/02/2025	7.875	2,758,667		(856)				3,300,000	07/24/2025
100235692	CF	GRANADA HILLS	CA		09/02/2025	7.375	1,649,204		(436)				2,450,000	07/16/2025
100235693	CF	SANTA CLARITA	CA		09/02/2025	7.375	1,461,600		(359)				2,000,000	07/16/2025
100235694	CF	LOS ANGELES	CA		09/02/2025	7.500	539,196		(145)				730,000	07/18/2025
100235695		TRENTON	NJ		09/02/2025	7.750	146,825		(38)				180,000	07/21/2025
100235697	CF	GLENDALE	CA		09/02/2025	7.250	2,033,569		(477)				3,288,000	07/18/2025
100235698	CF	HACIENDA HEIGHTS	CA		09/02/2025	6.625	1,258,574		190				2,650,000	06/26/2025
100235699	CF	VALLEY VILLAGE	CA		09/02/2025	7.375	1,695,494		(390)				2,350,000	07/14/2025
100235700	CF	BESSEMER	AL		09/02/2025	6.875	119,820		(1)				168,000	07/07/2025
100235701	CF	FRESNO	CA		09/02/2025	7.375	216,854		(23)				286,000	07/11/2025
100235702	CF	TARZANA	CA		09/02/2025	7.125	871,860		(158)				1,285,000	07/24/2025
100235703	CF	GLENDALE	CA		09/02/2025	7.875	936,358		(265)				1,590,000	07/14/2025
100235704		CHARLOTTE	NC		09/22/2025	7.125	610,007		(150)				731,000	08/20/2025
100235705	CF	TIGER	GA		09/22/2025	6.875	181,294		(35)				252,000	08/18/2025
100235706	CF	COLLIERVILLE	TN		09/22/2025	6.875	532,961		(104)				690,000	08/20/2025
100235707	CF	SAN TAN VALLEY	AZ		09/22/2025	6.875	569,631		(120)				1,050,000	08/29/2025
100235708	CF	PHOENIX	AZ		09/22/2025	7.375	366,842		(97)				500,000	08/25/2025
100235709	CF	THE VILLAGES	FL		09/22/2025	7.125	680,308		(86)				1,125,000	08/18/2025
100235711	CF	GLENDALE	AZ		09/22/2025	8.000	226,355		(55)				270,000	08/19/2025
100235712	CF	MIAMI	FL		09/22/2025	6.875	200,949		(36)				530,000	08/21/2025
100235713	CF	CLARKSVILLE	TN		09/22/2025	7.375	301,542		(80)				359,900	08/12/2025
100235715	CF	MIAMI	FL		09/22/2025	7.000	868,163		(170)				1,050,000	08/21/2025
100235716	CF	WASHINGTON	DC		09/22/2025	6.875	435,974		(61)				730,000	08/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235717	CF	TAMPA	FL		09/22/2025	7.500	398,302		(105)				580,000	08/13/2025
100235719		THE VILLAGES	FL		09/22/2025	7.625	343,287		(88)				462,500	08/18/2025
100235720	CF	FULLERTON	CA		09/22/2025	7.000	755,063		(163)				1,040,000	08/20/2025
100235721	CF	MARIETTA	GA		09/22/2025	7.125	418,399		(109)				510,000	08/20/2025
100235722	CF	LAKE OSWEGO	OR		09/22/2025	6.875	664,225		(126)				805,000	08/27/2025
100235723		INDIAN LAND	SC		09/22/2025	7.875	459,936		(116)				585,000	08/15/2025
100235724	CF	NASHVILLE	TN		09/22/2025	7.125	306,637		(48)				400,000	08/20/2025
100235725	CF	WEATHERFORD	TX		09/22/2025	6.625	354,537		(42)				438,000	08/28/2025
100235726	CF	PALMETTO BAY	FL		09/22/2025	6.750	1,273,658		(44)				1,850,000	08/28/2025
100235727	CF	DENVER	CO		09/22/2025	6.875	564,772		(104)				795,000	09/04/2025
100235728	CF	PHOENIX	AZ		09/22/2025	7.375	452,015		(98)				548,000	08/27/2025
100235730	CF	SPRINGFIELD	OR		09/22/2025	6.625	365,043		(33)				665,000	08/26/2025
100235731	CF	PAHOA	HI		09/22/2025	8.000	316,349		(81)				390,000	08/27/2025
100235732	CF	NEW BRAUNFELS	TX		09/22/2025	6.750	753,207		(100)				930,000	08/19/2025
100235733	CF	OLYMPIA	WA		09/22/2025	7.000	509,812		(107)				615,000	08/28/2025
100235734		IDAHO FALLS	ID		09/22/2025	7.125	332,237		(43)				610,000	08/25/2025
100235736	CF	TUCSON	AZ		09/22/2025	6.750	820,111		(58)				1,599,000	08/26/2025
100235737	CF	PRINCEVILLE	HI		09/22/2025	7.500	861,102		(65)				1,175,000	08/14/2025
100235738	CF	SACRAMENTO	CA		09/22/2025	7.000	661,923		(132)				804,100	08/13/2025
100235739		SAN MATEO	CA		09/22/2025	7.875	418,476		(104)				499,000	08/19/2025
100235740	CF	HOLLYWOOD	FL		09/22/2025	6.875	486,268		(109)				1,125,000	08/20/2025
100235742	CF	CULVER CITY	CA		09/22/2025	7.125	590,516		(128)				720,000	08/22/2025
100235743	CF	SUN CITY WEST	AZ		09/22/2025	7.375	310,004		(82)				380,000	08/28/2025
100235744		BERTHOUD	CO		09/22/2025	7.125	377,092		(57)				611,000	08/26/2025
100235745		FARMERSVILLE	CA		09/22/2025	7.500	253,270		(53)				305,000	08/22/2025
100235746	CF	ANAHEIM	CA		09/22/2025	7.000	1,557,179		(345)				2,100,000	08/13/2025
100235747	CF	DANA POINT	CA		09/22/2025	7.250	1,393,939		(376)				1,900,000	08/20/2025
100235748		KINGS BEACH	CA		09/22/2025	7.875	389,703		(108)				724,000	08/28/2025
100235749		DAPHNE	AL		09/22/2025	6.750	387,936		10				500,000	08/22/2025
100235750	CF	NEWPORT BEACH	CA		09/22/2025	7.750	3,576,364		(174)				14,500,000	08/15/2025
100235751		FRESNO	CA		09/22/2025	7.000	530,500		(3)				730,000	08/27/2025
100235752		TAMPA	FL		09/22/2025	6.875	269,894		(15)				445,000	08/28/2025
100235753	CF	SALT LAKE CITY	UT		09/22/2025	7.125	1,120,335		(239)				1,500,000	08/13/2025
100235754	CF	DORAL	FL		09/22/2025	6.875	1,013,994		(122)				1,460,000	08/20/2025
100235756		HIALEAH	FL		09/22/2025	6.500	405,597		20				630,000	08/21/2025
100235757	CF	KEY LARGO	FL		09/22/2025	7.125	1,390,728		(230)				1,690,000	08/20/2025
100235758		GRANDVIEW	MO		09/22/2025	7.375	182,496		(38)				225,000	08/26/2025
100235759	CF	HOUSTON	TX		09/22/2025	7.000	853,777		(177)				1,088,000	08/15/2025
100235760	CF	POMPANO BEACH	FL		09/22/2025	8.375	717,135		(169)				770,000	08/18/2025
100235761	CF	ROSENBERG	TX		09/22/2025	7.375	292,635		(78)				349,000	08/13/2025
100235762	CF	HAMILTON	NJ		09/22/2025	7.250	174,604		(52)				295,000	09/04/2025
100235763	CF	PORTER	TX		09/22/2025	7.250	184,356		(49)				249,000	08/20/2025
100235764	CF	BOTHELL	WA		09/22/2025	6.375	652,863		(22)				995,000	08/26/2025
100235765	CF	SAN CLEMENTE	CA		09/22/2025	7.250	1,126,135		(217)				1,380,000	08/21/2025
100235768	CF	MADERA	CA		09/22/2025	7.500	355,223		(86)				425,000	08/15/2025
100235769	CF	SARASOTA	FL		09/22/2025	7.500	392,916		572				535,000	08/18/2025
100235770	CF	FRIENDSWOOD	TX		09/22/2025	7.500	212,777		(56)				295,000	08/22/2025
100235772	CF	MARTINSBURG	WV		09/22/2025	6.750	205,171		(32)				382,000	08/25/2025
100235773	CF	SAN DIEGO	CA		09/22/2025	7.500	492,353		(110)				570,000	08/25/2025
100235774	CF	ENCINITAS	CA		09/22/2025	7.125	1,237,345		(281)				2,100,000	08/20/2025
100235775	CF	LAKE OSWEGO	OR		09/22/2025	6.875	1,935,040		(143)				2,400,000	08/20/2025
100235776	CF	NASHVILLE	TN		09/22/2025	7.125	417,414		(104)				620,000	08/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235777	CF	LAKE HAVASU CITY	AZ		09/22/2025	8.000	367,963		(91)				435,000	08/28/2025
100235778	CF	EL CAJON	CA		09/22/2025	8.250	1,225,416		(273)				1,305,000	08/28/2025
100235782		SACRAMENTO	CA		09/22/2025	6.875	662,084		(18)				1,000,000	08/26/2025
100235783	CF	OAKLAND	CA		09/22/2025	6.750	339,161		(59)				580,000	08/18/2025
100235785	CF	NORTHRIDGE	CA		09/22/2025	7.000	1,741,282		(370)				2,898,000	08/28/2025
100235786	CF	ELK GROVE	CA		09/22/2025	7.625	448,632		(116)				545,000	08/20/2025
100235787	CF	NORCO	CA		09/22/2025	8.125	1,475,870		(336)				1,570,000	08/29/2025
100235788	CF	MERCED	CA		09/22/2025	7.375	1,007,868		(201)				1,150,000	08/18/2025
100235789	CF	SARATOGA SPRINGS	UT		09/22/2025	6.750	636,062		(80)				850,000	08/28/2025
100235790		SAN RAFAEL	CA		09/22/2025	7.875	780,974		(196)				1,005,000	08/28/2025
100235791	CF	MORENO VALLEY	CA		09/04/2025	7.875	619,135		(139)				750,000	06/24/2025
100235792	CF	MESA	AZ		09/04/2025	8.750	567,114		(113)				640,000	07/07/2025
100235793	CF	ESCONDIDO	CA		09/04/2025	7.000	447,260		(24)				525,000	06/13/2025
100235794	CF	MILTON	GA		09/04/2025	7.750	2,456,095		(545)				3,500,000	07/11/2025
100235795	CF	VANCOUVER	WA		09/04/2025	7.990	420,475		(78)				632,000	07/07/2025
100235796	CF	BAKERSFIELD	CA		09/04/2025	7.490	483,837		(43)				584,000	07/24/2025
100235797	CF	DAPHNE	AL		09/04/2025	8.500	282,644		(46)				360,000	06/27/2025
100235798	CF	WILLIAMS	AZ		09/04/2025	7.375	559,128		(142)				683,000	08/13/2025
100235799	CF	GULF SHORES	AL		09/04/2025	8.125	763,449		(117)				940,000	06/02/2025
100235800	CF	BUCKEYE	AZ		09/04/2025	7.250	427,364		(116)				592,000	07/15/2025
100235801	CF	SHOW LOW	AZ		09/04/2025	7.375	496,404		(123)				640,000	08/04/2025
100235802	CF	TUCSON	AZ		09/04/2025	7.625	290,814		(81)				400,000	07/24/2025
100235803	CF	ORANGE BEACH	AL		09/04/2025	7.490	371,216		(85)				460,000	07/24/2025
100235804		HEBER	AZ		09/04/2025	6.999	344,539		(58)				450,000	07/07/2025
100235805	CF	SITKA	AK		09/04/2025	7.250	303,992		(94)				436,000	07/30/2025
100235806	CF	SURPRISE	AZ		09/04/2025	7.500	325,067		(93)				417,100	07/17/2025
100235807	CF	GILBERT	AZ		09/04/2025	7.125	423,269		(88)				515,000	08/06/2025
100235808	CF	AUBURN	AL		09/04/2025	6.500	339,610		(41)				456,000	07/25/2025
100235809	CF	QUEEN CREEK	AZ		09/04/2025	6.750	327,415		(61)				466,000	06/24/2025
100235810	CF	GILBERT	AZ		09/04/2025	5.999	303,685		12				440,000	07/22/2025
100235811	CF	NORTH POLE	AK		09/04/2025	6.750	658,762		(88)				865,000	07/31/2025
100235812	CF	FAIRBANKS	AK		09/04/2025	7.490	283,424		(75)				350,000	08/01/2025
100235813	CF	SUN CITY WEST	AZ		09/04/2025	7.375	274,654		(81)				329,900	08/08/2025
100235814	CF	SOUTH LAKE TAHOE	CA		09/04/2025	7.750	468,419		(134)				650,000	07/29/2025
100235815	CF	WATSONVILLE	CA		09/04/2025	7.625	547,983		(166)				740,000	07/31/2025
100235816	CF	YUMA	AZ		09/04/2025	6.875	232,247		(48)				285,000	07/30/2025
100235817	CF	CHATSWORTH	CA		09/04/2025	7.625	543,290		(167)				665,000	07/17/2025
100235818		CLOVIS	CA		09/04/2025	7.500	328,885		(95)				395,000	08/13/2025
100235819	CF	PHOENIX	AZ		09/04/2025	7.375	294,328		(84)				405,000	07/31/2025
100235820	CF	BRENTWOOD	CA		09/04/2025	7.500	553,139		(172)				715,000	07/31/2025
100235821	CF	SACRAMENTO	CA		09/04/2025	6.875	551,742		(106)				890,000	08/05/2025
100235822		SANTA MARIA	CA		09/04/2025	6.875	563,771		(97)				890,000	06/26/2025
100235823	CF	ROSEVILLE	CA		09/04/2025	7.125	366,341		(80)				485,000	07/30/2025
100235824	CF	SACRAMENTO	CA		09/04/2025	6.999	281,253		(59)				395,000	08/04/2025
100235825	CF	SACRAMENTO	CA		09/04/2025	7.250	338,271		(82)				410,000	07/11/2025
100235826	CF	INGLEWOOD	CA		09/04/2025	6.499	906,113		(68)				1,550,000	07/29/2025
100235827	CF	POLLOCK PINES	CA		09/04/2025	6.875	284,783		(60)				370,000	07/25/2025
100235828	CF	YUCCA VALLEY	CA		09/04/2025	6.624	483,078		(35)				670,000	08/01/2025
100235829	CF	SAN DIEGO	CA		09/04/2025	6.999	968,673		(186)				1,375,000	08/04/2025
100235830	CF	PITTSBURG	CA		09/04/2025	6.750	358,274		(53)				470,000	08/01/2025
100235831	CF	WHITTIER	CA		09/04/2025	6.499	862,632		(57)				1,375,000	07/29/2025
100235832	CF	DENVER	CO		09/04/2025	7.750	354,754		(86)				428,300	08/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235833	CF	TEHACHAPI	CA		09/04/2025	6.999	591,815		(117)				770,000	07/31/2025
100235834	CF	VENTURA	CA		09/04/2025	6.990	616,555		(119)				860,000	07/22/2025
100235835	CF	DENVER	CO		09/04/2025	7.250	254,534		(84)				350,000	07/31/2025
100235836	CF	TRUCKEE	CA		09/04/2025	6.624	531,213		(67)				760,000	07/31/2025
100235838	CF	CLOVIS	CA		09/04/2025	6.750	268,818		(51)				375,000	08/11/2025
100235839	CF	CALEXICO	CA		09/04/2025	6.625	331,552		(48)				520,000	07/09/2025
100235840	CF	EAST HADDAM	CT		09/04/2025	7.250	280,295		(91)				375,000	07/16/2025
100235841	CF	BURBANK	CA		09/04/2025	7.125	1,051,721		(191)				1,525,000	08/06/2025
100235842	CF	AURORA	CO		09/04/2025	7.125	371,749		(62)				485,000	08/08/2025
100235843	CF	GRANITE BAY	CA		09/04/2025	6.875	725,833		(94)				1,130,000	07/23/2025
100235844	CF	AURORA	CO		09/04/2025	6.750	344,924		(54)				480,000	06/24/2025
100235845	CF	WASHINGTON	DC		09/04/2025	7.490	1,560,839		(472)				2,050,000	07/18/2025
100235846	CF	REHOBOTH BEACH	DE		09/04/2025	6.875	473,000		(81)				618,000	08/06/2025
100235847	CF	WILMINGTON	DE		09/04/2025	7.625	260,065		(78)				330,000	07/17/2025
100235848	CF	DAVENPORT	FL		09/04/2025	7.375	312,232		(93)				412,000	07/31/2025
100235849	CF	SELBYVILLE	DE		09/04/2025	6.990	593,124		(127)				775,000	07/29/2025
100235850	CF	ROTONDA WEST	FL		09/04/2025	7.375	312,604		(97)				450,000	07/30/2025
100235851	CF	ORLANDO	FL		09/04/2025	7.490	259,710		(88)				338,000	07/24/2025
100235852	CF	MIDDLETOWN	DE		09/04/2025	6.750	295,436		(57)				413,000	08/06/2025
100235853	CF	WASHINGTON	DC		09/04/2025	6.624	429,372		(52)				567,000	07/31/2025
100235854	CF	MIRAMAR BEACH	FL		09/04/2025	7.125	374,164		(94)				520,000	07/24/2025
100235855	CF	ORLANDO	FL		09/04/2025	7.625	308,901		(93)				400,000	07/07/2025
100235856	CF	NAPLES	FL		09/04/2025	6.625	326,624		(56)				450,000	07/14/2025
100235857	CF	WELLINGTON	FL		09/04/2025	6.990	829,162		(186)				1,140,000	07/30/2025
100235858	CF	RIVERVIEW	FL		09/04/2025	7.500	264,922		(68)				345,000	07/31/2025
100235859		WINTER PARK	FL		09/04/2025	6.875	541,726		(111)				720,000	07/21/2025
100235860	CF	THE VILLAGES	FL		09/04/2025	7.250	245,376		(73)				310,000	07/22/2025
100235861	CF	LARGO	FL		09/04/2025	7.125	382,622		(82)				467,000	08/04/2025
100235862	CF	ROCKLEDGE	FL		09/04/2025	7.750	371,872		(87)				450,000	08/01/2025
100235863	CF	MULBERRY	FL		09/04/2025	6.125	294,605		(1)				395,000	07/30/2025
100235864	CF	ORLANDO	FL		09/04/2025	6.875	460,982		(97)				654,000	07/31/2025
100235865	CF	SPRING HILL	FL		09/04/2025	6.875	251,311		(62)				326,000	07/24/2025
100235866	CF	DUNEDIN	FL		09/04/2025	7.500	423,970		(126)				509,000	07/21/2025
100235867	CF	ORMOND BEACH	FL		09/04/2025	7.125	412,381		(161)				600,000	07/01/2025
100235868	CF	ORLANDO	FL		09/04/2025	7.500	345,733		(103)				415,000	07/31/2025
100235869	CF	FERNANDINA BEACH	FL		09/04/2025	7.000	377,082		(91)				525,000	07/31/2025
100235870	CF	MELBOURNE	FL		09/04/2025	7.250	323,364		(89)				390,000	08/01/2025
100235871		SAINT AUGUSTINE	FL		09/04/2025	5.990	247,026		25				314,000	06/23/2025
100235872	CF	VERO BEACH	FL		09/04/2025	7.125	402,855		(111)				525,000	06/16/2025
100235873	CF	DELRAY BEACH	FL		09/04/2025	6.990	379,620		(105)				505,000	07/25/2025
100235874	CF	HIALEAH	FL		09/04/2025	7.490	416,035		(126)				570,000	07/30/2025
100235875	CF	STUART	FL		09/04/2025	5.500	289,287		94				405,000	07/30/2025
100235876	CF	BLUE RIDGE	GA		09/04/2025	6.875	511,760		(102)				689,000	07/24/2025
100235877	CF	TRINITY	FL		09/04/2025	6.999	407,278		(99)				545,000	07/30/2025
100235878	CF	KEY LARGO	FL		09/04/2025	6.750	603,606		(99)				845,000	08/04/2025
100235879	CF	MIAMI	FL		09/04/2025	6.624	652,974		(74)				860,000	08/01/2025
100235880	CF	TOWNSEND	GA		09/04/2025	7.375	393,940		(116)				505,000	07/18/2025
100235881	CF	COMMERCE	GA		09/04/2025	7.500	323,617		(92)				397,000	07/22/2025
100235882	CF	SPRINGFIELD	GA		09/04/2025	6.490	251,512		(38)				340,000	07/10/2025
100235883	CF	SUWANEE	GA		09/04/2025	6.875	263,229		(64)				386,000	07/25/2025
100235884	CF	HELEN	GA		09/04/2025	7.375	245,967		(79)				311,000	06/17/2025
100235885	CF	NAMPA	ID		09/04/2025	6.875	260,880		(61)				445,000	07/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235886		BOISE	ID		09/04/2025	6.875	345,556		(77)				520,000	07/29/2025
100235887	CF	DAWSONVILLE	GA		09/04/2025	6.500	246,635		(35)				395,000	07/21/2025
100235888	CF	ATLANTA	GA		09/04/2025	6.875	244,475		(39)				376,000	07/29/2025
100235889	CF	DALTON	GA		09/04/2025	7.125	243,807		(60)				315,000	07/25/2025
100235890	CF	KUNA	ID		09/04/2025	6.625	327,356		(48)				469,000	07/28/2025
100235891	CF	WEST LAFAYETTE	IN		09/04/2025	7.625	480,271		(120)				582,000	08/01/2025
100235892	CF	POST FALLS	ID		09/04/2025	6.875	296,423		(50)				415,000	07/29/2025
100235893	CF	NEW ALBANY	IN		09/04/2025	7.490	318,561		(99)				390,000	07/25/2025
100235894	CF	LOMBARD	IL		09/04/2025	7.250	256,507		(68)				310,700	08/05/2025
100235895	CF	MCCALL	ID		09/04/2025	5.999	513,714		31				830,000	08/08/2025
100235896	CF	POST FALLS	ID		09/04/2025	6.875	305,301		(51)				440,000	07/29/2025
100235897	CF	PALATINE	IL		09/04/2025	6.875	272,618		(63)				355,000	08/12/2025
100235898	CF	DES PLAINES	IL		09/04/2025	6.500	356,742		(13)				450,000	07/21/2025
100235899	CF	PLAINFIELD	IL		09/04/2025	6.750	242,287		(49)				315,000	08/21/2025
100235900	CF	OLATHE	KS		09/04/2025	7.875	306,773		(50)				375,000	07/29/2025
100235901	CF	CHICAGO	IL		09/04/2025	6.875	839,778		(126)				1,100,000	07/24/2025
100235902	CF	OLATHE	KS		09/04/2025	7.375	273,147		(88)				342,000	07/28/2025
100235903	CF	SHAWNEE	KS		09/04/2025	7.125	333,795		(89)				435,000	07/24/2025
100235904	CF	LAWRENCE	KS		09/04/2025	7.375	242,013		(72)				332,000	07/24/2025
100235905		BARDSTOWN	KY		09/04/2025	7.250	477,207		(123)				615,000	08/06/2025
100235906	CF	LEXINGTON	KY		09/04/2025	6.750	252,968		(46)				345,000	07/30/2025
100235907	CF	NEW ORLEANS	LA		09/04/2025	7.375	249,694		(87)				326,000	06/23/2025
100235908	CF	LOUISVILLE	KY		09/04/2025	7.500	263,102		(94)				335,000	07/16/2025
100235909	CF	HARWICH	MA		09/04/2025	7.250	700,879		(163)				857,000	08/01/2025
100235910	CF	BATON ROUGE	LA		09/04/2025	7.500	279,124		(83)				370,000	07/03/2025
100235912	CF	REVERE	MA		09/04/2025	7.125	611,507		(102)				945,000	07/29/2025
100235913	CF	MATTAPAN	MA		09/04/2025	6.999	713,524		(126)				1,015,000	08/06/2025
100235914	CF	CHELSEA	MA		09/04/2025	7.125	634,049		(123)				900,000	07/17/2025
100235915	CF	DORCHESTER	MA		09/04/2025	7.000	729,530		(140)				950,000	07/28/2025
100235916	CF	FITCHBURG	MA		09/04/2025	7.000	552,293		(101)				720,000	08/05/2025
100235917	CF	FREDERICK	MD		09/04/2025	6.750	343,155		(55)				451,000	07/31/2025
100235918	CF	DAMARISCOTTA	ME		09/04/2025	6.750	269,341		(58)				435,000	07/22/2025
100235919		JEFFERSON	ME		09/04/2025	7.500	312,894		(65)				381,000	06/26/2025
100235920	CF	BETHESDA	MD		09/04/2025	6.375	477,383		(29)				750,000	07/18/2025
100235921	CF	EASTPORT	ME		09/04/2025	6.875	276,198		(67)				425,000	07/24/2025
100235922	CF	PLYMOUTH	MN		09/04/2025	6.990	283,394		(78)				380,000	07/25/2025
100235923	CF	SUNRISE BEACH	MO		09/04/2025	7.250	535,717		(138)				690,000	08/15/2025
100235924	CF	COLUMBIA	MO		09/04/2025	7.490	254,377		(82)				345,000	07/31/2025
100235925	CF	HACKENSACK	MN		09/04/2025	6.875	613,726		(118)				800,000	07/18/2025
100235926	CF	CHESTERFIELD	MI		09/04/2025	7.375	272,418		(72)				351,000	06/26/2025
100235927	CF	AUGUSTA	ME		09/04/2025	6.875	257,998		(55)				380,000	07/09/2025
100235928	CF	HAMILTON	MT		09/04/2025	7.500	271,359		(85)				325,000	07/10/2025
100235929		LEXINGTON	NC		09/04/2025	7.625	669,563		(160)				852,000	07/25/2025
100235930	CF	SURF CITY	NC		09/04/2025	7.875	351,284		(109)				439,000	08/04/2025
100235931		DULUTH	MN		09/04/2025	7.375	273,269		(84)				350,000	07/01/2025
100235932	CF	BELHAVEN	NC		09/04/2025	7.125	459,946		(92)				573,000	08/01/2025
100235934	CF	WILMINGTON	NC		09/04/2025	7.250	268,121		(73)				391,000	07/18/2025
100235935	CF	WAKE FOREST	NC		09/04/2025	7.375	283,325		(91)				344,000	07/25/2025
100235936	CF	PINEVILLE	NC		09/04/2025	6.750	241,708		(46)				325,000	07/31/2025
100235937	CF	CHARLOTTE	NC		09/04/2025	6.500	301,513		(18)				386,000	07/29/2025
100235938	CF	MONROE	NC		09/04/2025	6.500	257,987		(23)				330,000	07/29/2025
100235939	CF	CAROLINA BEACH	NC		09/04/2025	6.999	664,341		(145)				861,000	08/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235940	CF	BOONE	NC		09/04/2025	6.490	363,559		(40)				485,000	07/31/2025
100235941	CF	DENVER	NC		09/04/2025	6.990	370,333		(79)				490,000	07/25/2025
100235942	CF	ASHEVILLE	NC		09/04/2025	6.375	621,042		(16)				891,000	07/31/2025
100235943	CF	CHARLOTTE	NC		09/04/2025	6.500	302,633		(14)				380,000	07/30/2025
100235944	CF	FAYETTEVILLE	NC		09/04/2025	6.500	266,497		(37)				349,950	07/25/2025
100235945	CF	WENDELL	NC		09/04/2025	7.375	267,267		(73)				345,000	08/06/2025
100235946		PORTSMOUTH	NH		09/04/2025	7.500	351,696		(109)				476,000	06/30/2025
100235947	CF	CHARLOTTE	NC		09/04/2025	6.500	311,924		(6)				390,000	07/25/2025
100235948	CF	REIDSVILLE	NC		09/04/2025	7.375	250,313		(81)				320,000	06/18/2025
100235949	CF	ANGIER	NC		09/04/2025	6.990	236,825		(56)				310,000	07/30/2025
100235950	CF	CRANFORD	NJ		09/04/2025	6.875	409,252		(77)				628,000	07/31/2025
100235951	CF	KENDALL PARK	NJ		09/04/2025	6.999	409,486		(88)				590,000	08/06/2025
100235952	CF	BARNEGAT	NJ		09/04/2025	7.125	268,472		(78)				345,000	07/02/2025
100235953		NEW BRUNSWICK	NJ		09/04/2025	6.500	326,794		(40)				490,000	08/01/2025
100235954	CF	WILDWOOD	NJ		09/04/2025	6.990	480,932		(100)				625,000	07/30/2025
100235955	CF	ALBUQUERQUE	NM		09/04/2025	7.625	264,823		(78)				325,000	06/24/2025
100235956	CF	EAST ORANGE	NJ		09/04/2025	7.375	447,717		(98)				625,000	07/23/2025
100235957	CF	TEANECK	NJ		09/04/2025	7.000	667,319		(150)				905,000	07/25/2025
100235958	CF	ROBBINSVILLE	NJ		09/04/2025	6.750	242,226		(49)				335,000	08/01/2025
100235959	CF	OCEAN GROVE	NJ		09/04/2025	6.799	652,032		(102)				990,000	08/01/2025
100235960	CF	HAVERSTRAW	NY		09/04/2025	7.875	391,616		(84)				475,000	07/22/2025
100235961	CF	TAOS	NM		09/04/2025	7.500	576,940		(135)				702,000	07/29/2025
100235962	CF	BAYONNE	NJ		09/04/2025	6.624	511,022		(47)				685,000	08/08/2025
100235963	CF	REDMOND	OR		09/04/2025	7.500	371,514		(115)				515,000	07/29/2025
100235964	CF	SALEM	NJ		09/04/2025	6.750	166,198		4				225,000	07/30/2025
100235965	CF	COLUMBUS	OH		09/04/2025	6.625	259,259		(38)				408,000	07/21/2025
100235966	CF	COLUMBUS	OH		09/04/2025	7.375	176,195		(28)				246,500	08/04/2025
100235967	CF	JACKSONVILLE	OR		09/04/2025	7.250	468,573		(141)				617,000	08/05/2025
100235968	CF	PORTLAND	OR		09/04/2025	6.875	483,766		(97)				650,000	07/25/2025
100235969	CF	CORVALLIS	OR		09/04/2025	6.990	408,649		(105)				650,000	07/23/2025
100235970	CF	HILLSBORO	OR		09/04/2025	7.250	590,073		(156)				760,000	07/11/2025
100235971	CF	MOUNT BETHEL	PA		09/04/2025	7.500	262,994		(83)				325,000	07/23/2025
100235972	CF	EDMOND	OK		09/04/2025	6.990	296,015		(67)				361,000	07/21/2025
100235973		BELLEROSE	NY		09/04/2025	7.250	634,636		(172)				920,000	08/04/2025
100235974	CF	LANSDALE	PA		09/04/2025	6.999	406,794		(89)				540,000	08/26/2025
100235975	CF	POCONO PINES	PA		09/04/2025	6.744	420,181		(67)				565,000	07/18/2025
100235976	CF	PITTSBURGH	PA		09/04/2025	7.375	345,539		(97)				420,000	07/25/2025
100235977	CF	PHILADELPHIA	PA		09/04/2025	6.990	283,274		(77)				370,000	07/31/2025
100235978	CF	CRANSTON	RI		09/04/2025	7.490	464,869		(127)				575,000	07/30/2025
100235979	CF	PITTSBURGH	PA		09/04/2025	6.999	334,685		(85)				446,000	08/13/2025
100235980	CF	BLANDON	PA		09/04/2025	7.000	322,288		(60)				430,000	07/16/2025
100235981	CF	SUMMERVILLE	SC		09/04/2025	6.875	321,455		(63)				410,000	07/21/2025
100235982	CF	CHARLESTON	SC		09/04/2025	6.990	499,082		(91)				615,000	07/24/2025
100235983	CF	MYRTLE BEACH	SC		09/04/2025	7.375	348,199		(98)				425,000	07/31/2025
100235984	CF	SUMMERVILLE	SC		09/04/2025	7.375	316,859		(94)				410,000	07/25/2025
100235985	CF	QUAKERTOWN	PA		09/04/2025	7.375	213,576		(29)				281,000	07/15/2025
100235986	CF	MURRELLS INLET	SC		09/04/2025	7.490	274,870		(98)				350,000	07/25/2025
100235988	CF	HILTON HEAD ISLAND	SC		09/04/2025	6.875	408,070		(76)				575,000	07/31/2025
100235989	CF	HILTON HEAD ISLAND	SC		09/04/2025	7.625	472,653		(126)				610,000	07/14/2025
100235990	CF	MIDDLETOWN	RI		09/04/2025	7.375	364,749		(76)				520,000	07/18/2025
100235991		SPARTANBURG	SC		09/04/2025	7.125	263,407		(66)				319,000	07/30/2025
100235992	CF	NASHVILLE	TN		09/04/2025	6.625	342,856		(49)				525,000	07/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100235993	CF	HERMITAGE	TN		09/04/2025	7.375	306,162		(71)				375,000	07/22/2025
100235994	CF	SEWICKLEY	PA		09/04/2025	6.624	554,439		(29)				750,000	08/02/2025
100235995		SEVIERVILLE	TN		09/04/2025	6.990	318,885		(57)				400,000	07/21/2025
100235996	CF	AUSTIN	TX		09/04/2025	7.875	441,973		(63)				551,000	07/28/2025
100235997	CF	IOWA COLONY	TX		09/04/2025	8.250	252,701		(87)				335,000	07/24/2025
100235998	CF	DUNLAP	TN		09/04/2025	7.375	241,848		(72)				310,000	07/24/2025
100235999	CF	ANTIOCH	TN		09/04/2025	6.990	250,841		(77)				350,000	08/01/2025
100236000	CF	FORNEY	TX		09/04/2025	7.250	257,546		(75)				340,000	08/01/2025
100236001	CF	PROVIDENCE VILLAGE	TX		09/04/2025	6.500	334,553		(27)				435,000	07/15/2025
100236002	CF	MEMPHIS	TN		09/04/2025	6.875	236,657		(36)				310,000	07/24/2025
100236003	CF	NEW BRAUNFELS	TX		09/04/2025	7.000	273,983		(44)				341,000	07/30/2025
100236004	CF	HOUSTON	TX		09/04/2025	6.750	234,681		(50)				315,000	08/01/2025
100236005	CF	ROYSE CITY	TX		09/04/2025	6.500	262,260		(23)				337,000	07/10/2025
100236006	CF	GARLAND	TX		09/04/2025	7.250	179,506		(10)				232,000	08/04/2025
100236007		CELINA	TX		09/04/2025	4.990	246,037		178				370,000	06/03/2025
100236008	CF	AUSTIN	TX		09/04/2025	6.624	777,512		(100)				1,030,000	08/22/2025
100236009	CF	CARROLLTON	TX		09/04/2025	7.375	373,223		(104)				452,000	07/15/2025
100236010	CF	CYPRESS	TX		09/04/2025	6.875	235,892		(57)				310,000	08/06/2025
100236011	CF	SAN ANTONIO	TX		09/04/2025	6.624	271,267		(35)				367,400	07/29/2025
100236012	CF	CELINA	TX		09/04/2025	6.750	346,715		(58)				465,000	07/25/2025
100236013	CF	COLLEGE STATION	TX		09/04/2025	7.250	331,179		(88)				399,900	07/21/2025
100236014	CF	LITTLE ELM	TX		09/04/2025	7.375	335,154		(96)				430,000	07/22/2025
100236015		KATY	TX		09/04/2025	6.875	257,242		(44)				315,000	07/25/2025
100236016	CF	HEATHSVILLE	VA		09/04/2025	7.500	597,117		(159)				730,000	07/17/2025
100236017	CF	KATY	TX		09/04/2025	7.125	282,550		(51)				345,000	08/08/2025
100236018	CF	PROSPER	TX		09/04/2025	6.875	464,891		(93)				605,000	07/30/2025
100236019	CF	GARDEN CITY	UT		09/04/2025	7.375	661,318		(167)				800,000	07/31/2025
100236020	CF	FORT WORTH	TX		09/04/2025	7.250	256,142		(66)				330,000	08/01/2025
100236021	CF	STEPHENS CITY	VA		09/04/2025	7.375	254,887		(91)				335,000	07/23/2025
100236022	CF	MIDLOTHIAN	VA		09/04/2025	6.990	301,062		(78)				440,000	07/18/2025
100236023	CF	GRAND PRAIRIE	TX		09/04/2025	7.490	337,855		(73)				460,000	07/31/2025
100236024	CF	SAN ANTONIO	TX		09/04/2025	6.875	197,716		13				300,000	07/29/2025
100236025	CF	MINERAL	VA		09/04/2025	6.999	413,323		(85)				578,000	08/04/2025
100236026	CF	DALLAS	TX		09/04/2025	6.490	335,010		(17)				480,000	07/31/2025
100236027	CF	CHARLOTTESVILLE	VA		09/04/2025	7.250	396,259		(96)				482,000	07/24/2025
100236028	CF	FREDERICKSBURG	VA		09/04/2025	7.250	300,141		(91)				435,000	07/16/2025
100236029	CF	SALT LAKE CITY	UT		09/04/2025	6.250	598,495		(13)				855,000	07/25/2025
100236030	CF	HUDDLESTON	VA		09/04/2025	7.250	303,512		(86)				390,000	07/28/2025
100236031	CF	ROANOKE	VA		09/04/2025	6.993	617,558		(116)				755,000	07/18/2025
100236032	CF	STAUNTON	VA		09/04/2025	7.250	289,934		(79)				400,000	07/24/2025
100236033	CF	ORANGE	VA		09/04/2025	7.000	409,099		(75)				650,000	07/24/2025
100236034	CF	BELFAIR	WA		09/04/2025	7.375	705,251		(189)				868,000	08/07/2025
100236035	CF	HENRICO	VA		09/04/2025	7.250	273,122		(82)				350,000	07/17/2025
100236036	CF	MANASSAS	VA		09/04/2025	6.750	340,975		(54)				485,000	07/21/2025
100236037	CF	TACOMA	WA		09/04/2025	6.990	468,944		(94)				637,000	07/24/2025
100236038	CF	ANACORTES	WA		09/04/2025	7.125	448,540		(104)				670,000	07/30/2025
100236039	CF	BONNEY LAKE	WA		09/04/2025	7.625	508,516		(148)				789,000	06/24/2025
100236040	CF	TACOMA	WA		09/04/2025	6.899	295,566		(70)				420,000	07/31/2025
100236041	CF	SEATTLE	WA		09/04/2025	6.375	452,465		(32)				614,000	06/17/2025
100236042	CF	VANCOUVER	WA		09/04/2025	7.375	395,882		(105)				510,000	06/30/2025
100236043	CF	EVERETT	WA		09/04/2025	6.875	355,401		(73)				495,000	07/14/2025
100236044	CF	TUMWATER	WA		09/04/2025	7.375	414,221		(109)				555,000	07/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236045	CF	TACOMA	WA		09/04/2025	6.875	329,127		(57)				435,000	07/30/2025
100236046	CF	SILVERDALE	WA		09/04/2025	6.990	439,611		(84)				615,000	07/29/2025
100236047	CF	DANBURY	WI		09/04/2025	6.875	262,775		(66)				340,000	07/21/2025
100236048	CF	MADISON	WI		09/04/2025	7.250	399,712		(93)				520,000	07/24/2025
100236049	CF	UMATILLA	FL		09/04/2025	7.875	393,899		(126)				516,000	08/14/2025
100236050	CF	BULLHEAD CITY	AZ		09/04/2025	7.125	294,174		(62)				367,000	08/06/2025
100236051	CF	EAGLE RIVER	WI		09/04/2025	6.624	297,837		(36)				420,000	07/25/2025
100236052	CF	BELLA VISTA	AR		09/04/2025	7.625	286,741		(78)				345,000	08/08/2025
100236053	CF	VIENNA	VA		09/04/2025	6.999	533,377		(89)				660,000	08/25/2025
100236054	CF	HYATTSVILLE	MD		09/04/2025	7.875	425,396		(137)				512,000	06/30/2025
100236055	CF	STAFFORD TOWNSHIP	NJ		09/04/2025	6.999	493,370		(105)				676,000	08/21/2025
100236056	CF	KAPOLEI	HI		09/04/2025	7.375	456,949		(125)				635,000	08/08/2025
100236057	CF	LAKEVILLE	MN		09/04/2025	6.874	355,931		(76)				475,000	08/22/2025
100236058	CF	SAGINAW	TX		09/04/2025	6.875	472,565		(54)				640,000	08/15/2025
100236059	CF	GERMANTOWN	MD		09/04/2025	6.750	287,025		(57)				400,000	08/19/2025
100236060	CF	GARDEN GROVE	CA		09/04/2025	7.250	831,304		(193)				1,025,000	08/06/2025
100236061	CF	SAN JOSE	CA		09/04/2025	7.250	1,206,925		(224)				1,570,000	08/13/2025
100236062	CF	FRANKFORD	DE		09/05/2025	7.125	511,440		(172)				967,000	07/18/2025
100236063	CF	WENDELL	NC		09/05/2025	7.375	360,323		(203)				527,000	07/29/2025
100236064	CF	TEMECULA	CA		09/05/2025	7.250	549,424		(69)				726,000	07/17/2025
100236065	CF	CONROE	TX		09/05/2025	7.500	203,924		(83)				339,000	06/27/2025
100236066	CF	TEMECULA	CA		09/05/2025	7.250	366,229		(74)				537,000	06/26/2025
100236067	CF	LAWRENCEVILLE	GA		09/05/2025	6.990	333,647		(93)				440,000	07/28/2025
100236068	CF	BOCA RATON	FL		09/05/2025	7.750	288,771		(80)				430,000	07/07/2025
100236069	CF	CONROE	TX		09/05/2025	7.750	266,922		(170)				339,000	06/27/2025
100236070	CF	CLEBURNE	TX		09/05/2025	7.125	199,973		(131)				260,000	07/25/2025
100236071	CF	WAYNESBORO	PA		09/05/2025	6.750	242,049		(54)				320,000	06/30/2025
100236072	CF	PORTLAND	OR		09/05/2025	6.990	284,446		(43)				526,000	06/26/2025
100236073	CF	CONCORD	NC		09/05/2025	6.625	237,461		76				306,000	07/25/2025
100236074	CF	WAYNESBORO	PA		09/05/2025	7.250	240,512		(110)				314,000	06/30/2025
100236075	CF	MCKINNEY	TX		09/05/2025	7.125	226,622		(3)				303,000	07/11/2025
100236076	CF	BELLEVUE	WA		09/05/2025	6.625	360,265		(67)				1,380,000	07/14/2025
100236077	CF	VENUS	TX		09/05/2025	7.250	228,269		(234)				315,000	06/30/2025
100236078	CF	CHARLOTTE	NC		09/05/2025	7.250	294,528		(114)				410,000	08/04/2025
100236079	CF	LONGS	SC		09/05/2025	8.625	248,219		(179)				320,000	07/23/2025
100236080	CF	CONROE	TX		09/05/2025	7.750	266,903		(169)				327,000	06/27/2025
100236081	CF	EDENTON	NC		09/05/2025	7.250	264,700		(77)				371,000	07/29/2025
100236082	CF	MCKINNEY	TX		09/05/2025	7.125	242,985		(209)				375,000	06/27/2025
100236083	CF	JOPLIN	MO		09/05/2025	7.375	164,481		(106)				227,000	07/07/2025
100236084	CF	WINTER GARDEN	FL		09/05/2025	7.125	372,622		(159)				530,000	07/18/2025
100236085	CF	CONCORD	NC		09/05/2025	7.375	218,220		(140)				305,000	07/29/2025
100236086	CF	SPRING	TX		09/05/2025	7.990	243,325		(351)				310,000	07/10/2025
100236087	CF	LITHONIA	GA		09/05/2025	6.990	201,950		(94)				265,000	07/25/2025
100236088	CF	MCKINNEY	TX		09/05/2025	6.125	187,940		12				305,000	07/25/2025
100236089	CF	LOGAN	UT		09/05/2025	6.625	239,163		20				311,000	07/08/2025
100236090	CF	WASHINGTON	DC		09/05/2025	6.750	433,313		(38)				942,000	06/27/2025
100236091	CF	LAWRENCEVILLE	GA		09/05/2025	6.500	322,653		(28)				479,000	07/21/2025
100236092	CF	COLTEWAH	TN		09/05/2025	7.750	325,364		(156)				420,000	07/28/2025
100236093	CF	VENICE	FL		09/05/2025	7.125	160,454		(126)				299,000	07/14/2025
100236094	CF	LOS ANGELES	CA		09/05/2025	6.250	178,728		10				640,000	07/10/2025
100236095	CF	COMPTON	CA		09/05/2025	7.125	660,378		(154)				875,000	07/17/2025
100236096	CF	HOFFMAN ESTATES	IL		09/05/2025	7.750	314,447		(312)				387,000	07/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236097	CF	LEWES	DE		09/05/2025	7.125	77,914		(183)				800,000	07/28/2025
100236098	CF	JOPLIN	MO		09/05/2025	7.375	163,750		(105)				237,000	07/07/2025
100236099	CF	CONCORD	NC		09/05/2025	7.250	258,785		(102)				340,000	07/28/2025
100236100	CF	LEWES	DE		09/05/2025	7.125	154,351		(165)				850,000	08/08/2025
100236102	CF	MASCOUTAH	IL		09/05/2025	7.250	177,248		(254)				472,000	06/30/2025
100236103	CF	KNIGHTDALE	NC		09/05/2025	6.990	214,693		(84)				322,000	07/25/2025
100236104	CF	JERSEY CITY	NJ		09/05/2025	7.375	309,473		(74)				650,000	06/27/2025
100236105	CF	LAVON	TX		09/05/2025	7.125	224,919		(148)				335,000	07/21/2025
100236106	CF	SPARKS	NV		09/05/2025	7.625	259,562		(70)				770,000	07/10/2025
100236107	CF	SAN DIEGO	CA		09/05/2025	7.875	176,530		(103)				620,000	06/28/2025
100236108		TOLAR	TX		09/05/2025	6.875	191,194		15				220,000	07/21/2025
100236109	CF	CINCINNATI	OH		09/05/2025	6.375	160,165		10				215,000	08/01/2025
100236110	CF	SAHUARITA	AZ		09/05/2025	8.625	347,991		(98)				418,000	07/16/2025
100236112	CF	GOLD BEACH	OR		09/05/2025	6.125	503,156		58				700,000	07/25/2025
100236113	CF	PORTERVILLE	CA		09/05/2025	6.375	221,839		11				330,000	08/06/2025
100236114	CF	WAYNESBORO	PA		09/05/2025	7.375	254,213		(63)				314,000	07/14/2025
100236115	CF	CARY	NC		09/05/2025	7.250	206,623		(169)				640,000	07/24/2025
100236116	CF	GARNER	NC		09/05/2025	6.625	358,768		(33)				516,000	07/29/2025
100236117	CF	CONROE	TX		09/05/2025	7.500	239,510		(102)				295,000	06/27/2025
100236118	CF	FRANKFORD	DE		09/05/2025	7.500	243,518		(173)				980,000	07/02/2025
100236119	CF	CLIFTON	NJ		09/05/2025	7.500	525,479		(90)				655,000	07/08/2025
100236120	CF	ABILENE	TX		09/05/2025	7.750	206,394		(36)				261,000	07/30/2025
100236121	CF	DUBLIN	CA		09/05/2025	6.625	655,648		(48)				1,315,000	07/28/2025
100236122	CF	CHELSEA	MA		09/05/2025	6.375	637,715		10				860,000	07/30/2025
100236123	CF	CONCORD	NC		09/05/2025	7.125	241,824		(100)				338,000	07/29/2025
100236124	CF	CLEBURNE	TX		09/05/2025	6.375	193,728		(1)				260,000	06/27/2025
100236125	CF	CONCORD	NC		09/05/2025	6.750	205,522		(80)				341,666	07/15/2025
100236126	CF	TEMECULA	CA		09/05/2025	7.375	544,280		(96)				712,000	07/03/2025
100236127	CF	CONCORD	NC		09/05/2025	7.500	233,976		(112)				310,000	07/28/2025
100236128	CF	SOMERSET	KY		09/05/2025	6.500	188,162		(7)				400,000	07/22/2025
100236129	CF	PENSACOLA	FL		09/05/2025	7.375	255,549		(137)				333,000	07/10/2025
100236130	CF	WASHINGTON	DC		09/05/2025	7.875	157,256		(51)				586,000	07/02/2025
100236131	CF	ROUND ROCK	TX		09/05/2025	7.250	243,287		(102)				342,000	06/30/2025
100236132	CF	MEMPHIS	TN		09/05/2025	6.625	153,139		(67)				219,000	07/24/2025
100236133	CF	HOUSTON	TX		09/05/2025	6.750	318,435		(130)				425,000	07/28/2025
100236134	CF	MILLBROOK	AL		09/05/2025	6.990	156,750		(50)				220,000	06/26/2025
100236135		ZEPHYRHILLS	FL		09/05/2025	4.990	309,462		567				390,000	06/27/2025
100236136		LAKE HAVASU CITY	AZ		09/10/2025	7.916	522,234		(73)				640,000	08/01/2025
100236137		BARNSTEAD	NH		09/10/2025	7.625	462,378		(53)				570,000	07/01/2025
100236138		AURORA	CO		09/10/2025	7.750	420,003		(70)				530,000	07/01/2025
100236139		STANDISH	ME		09/10/2025	7.490	486,387		(56)				602,000	08/01/2025
100236140		FRESNO	CA		09/10/2025	7.750	524,225		(95)				638,000	08/01/2025
100236141		MANSFIELD	TX		09/10/2025	7.567	492,355		(74)				610,000	07/01/2025
100236142		HEBER	AZ		09/10/2025	6.942	624,353		(37)				800,000	07/01/2025
100236143		DAVENPORT	FL		09/10/2025	7.999	512,278		(98)				640,000	07/01/2025
100236144		HOOVER	AL		09/10/2025	7.500	414,761		(66)				510,000	07/01/2025
100236145		CLIFTON	NJ		09/10/2025	7.624	343,990		(68)				475,000	07/01/2025
100236146		WALKER	MN		09/10/2025	6.999	481,811		(31)				606,000	07/01/2025
100236147		VENICE	FL		09/10/2025	7.500	299,452		(53)				365,000	07/01/2025
100236148		ARMSTRONG CREEK	WI		09/10/2025	7.625	292,555		(34)				360,000	07/01/2025
100236149		SENECA	SC		09/10/2025	7.629	341,187		(58)				416,000	08/01/2025
100236150		NAPLES	FL		09/10/2025	8.125	305,544		(57)				400,000	07/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236151		NORTH BRUNSWICK	NJ		09/10/2025	7.375	285,362		(40)				350,000	07/01/2025
100236152		NAPLES	ME		09/10/2025	7.500	650,384		(82)				806,000	07/01/2025
100236153		LAS VEGAS	NV		09/10/2025	7.625	564,668		(90)				700,000	07/01/2025
100236154		TRUCKEE	CA		09/10/2025	7.830	667,937		(58)				830,000	07/01/2025
100236155		DENVER	CO		09/10/2025	7.875	357,193		(37)				460,000	07/01/2025
100236156		CAPE CORAL	FL		09/10/2025	7.880	638,714		(134)				850,000	07/01/2025
100236157		CHANTILLY	VA		09/10/2025	7.686	625,620		(120)				766,000	08/01/2025
100236158		KEYSTONE	CO		09/10/2025	8.125	549,801		(65)				600,000	08/01/2025
100236159		HOUSTON	TX		09/10/2025	7.500	363,115		(79)				442,000	07/01/2025
100236160		COLLEGE STATION	TX		09/10/2025	8.124	387,375		(87)				440,000	07/01/2025
100236161		LOS BANOS	CA		09/10/2025	6.999	292,324		(36)				364,000	07/01/2025
100236162		STORRS MANSFIELD	CT		09/10/2025	7.625	289,650		(72)				375,000	08/01/2025
100236163		MIDWAY	UT		09/10/2025	7.624	556,331		(55)				610,000	07/01/2025
100236164		SAN ANTONIO	TX		09/10/2025	8.124	305,853		(71)				375,000	08/01/2025
100236165		PANAMA CITY BEACH	FL		09/10/2025	8.000	514,208		(75)				565,000	07/01/2025
100236166		OLD LYME	CT		09/10/2025	7.500	319,531		(39)				400,000	07/01/2025
100236167		ROCHERT	MN		09/10/2025	7.625	424,932		(46)				536,000	08/01/2025
100236168		DALLAS	TX		09/10/2025	6.999	465,289		(40)				596,000	08/01/2025
100236169		KISSIMMEE	FL		09/10/2025	6.625	278,184		8				360,000	08/01/2025
100236170		COLLEGE STATION	TX		09/10/2025	7.999	387,159		(91)				440,000	07/01/2025
100236171		HIALEAH	FL		09/10/2025	8.125	478,561		(95)				580,000	08/01/2025
100236172		BELFAIR	WA		09/10/2025	6.613	635,441		18				800,000	07/01/2025
100236173		HOLMES BEACH	FL		09/10/2025	7.500	441,071		(78)				540,000	07/01/2025
100236174		MOLINO	FL		09/10/2025	6.875	379,986		(6)				476,000	08/01/2025
100236175		SNOHOMISH	WA		09/10/2025	7.872	408,464		(109)				940,000	08/01/2025
100236176		RENO	NV		09/10/2025	7.891	58,918		(187)				550,000	07/01/2025
100236177		YUBA CITY	CA		09/10/2025	6.999	311,585		(36)				400,000	07/01/2025
100236178		ORLANDO	FL		09/10/2025	7.250	365,482		(57)				455,000	07/01/2025
100236179		ROSCOMMON	MI		09/10/2025	7.750	653,632		(66)				805,000	08/01/2025
100236180		WEST PALM BEACH	FL		09/10/2025	7.874	328,031		(77)				384,000	07/01/2025
100236181		DEVINE	TX		09/10/2025	8.000	353,838		(77)				380,000	08/01/2025
100236182		WARMINSTER	PA		09/10/2025	7.875	367,685		(54)				410,000	08/01/2025
100236183		MERCED	CA		09/10/2025	7.566	313,187		(68)				379,000	08/01/2025
100236184		LAKE ARROWHEAD	CA		09/10/2025	8.125	642,286		(67)				795,000	08/01/2025
100236185		KISSIMMEE	FL		09/10/2025	6.999	593,448		(68)				776,000	08/01/2025
100236186		RED FEATHER LAKES	CO		09/10/2025	6.125	432,882		104				500,000	07/01/2025
100236187		WASHINGTON	UT		09/10/2025	7.783	421,260		(39)				530,000	08/01/2025
100236188		COOK	MN		09/10/2025	7.590	308,524		(58)				386,000	08/01/2025
100236189		LAKE HAVASU CITY	AZ		09/10/2025	8.125	337,249		(58)				370,000	07/01/2025
100236190		ROYAL OAK	MI		09/10/2025	6.875	338,022		(21)				420,000	07/01/2025
100236191		GARDEN CITY	UT		09/10/2025	7.375	307,016		(40)				380,000	07/01/2025
100236192		MURPHY	NC		09/10/2025	7.625	290,207		(45)				338,000	08/01/2025
100236193		PRESCOTT VALLEY	AZ		09/10/2025	7.500	286,277		(42)				342,000	07/01/2025
100236194		AUSTIN	TX		09/10/2025	7.875	514,554		(73)				560,000	07/01/2025
100236195		TOOL	TX		09/10/2025	7.490	407,547		(81)				660,000	08/01/2025
100236196		LITTLE ELM	TX		09/10/2025	7.625	326,892		(77)				395,000	07/01/2025
100236197		LAKE HAVASU CITY	AZ		09/10/2025	8.125	420,788		(58)				520,000	07/01/2025
100236198		PITTSBURGH	PA		09/10/2025	7.874	322,865		(52)				350,000	08/01/2025
100236199		SAN DIEGO	CA		09/10/2025	7.770	676,310		(110)				825,000	08/01/2025
100236200		JACKSON	CA		09/10/2025	7.875	313,821		(65)				410,000	08/01/2025
100236201		DANVERS	MA		09/10/2025	8.125	552,082		(79)				635,000	08/01/2025
100236202		PEMBROKE PINES	FL		09/10/2025	7.536	371,612		(80)				450,000	08/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236203		NAVARRE	FL		09/10/2025	8.125	317,586		(70)				384,000	07/01/2025
100236204		GARDEN VALLEY	CA		09/10/2025	7.875	503,653		(52)				625,000	08/01/2025
100236205		JEFFERSON	CO		09/10/2025	7.875	373,679		(40)				460,000	08/01/2025
100236206		CLEARWATER	FL		09/10/2025	7.375	424,863		(69)				519,000	08/01/2025
100236207		KNOXVILLE	TN		09/10/2025	7.375	311,129		(51)				390,000	08/01/2025
100236208		PRIEST RIVER	ID		09/10/2025	6.625	569,590		13				756,100	07/01/2025
100236209		ONAWAY	MI		09/10/2025	7.699	398,215		(47)				453,000	08/01/2025
100236210		OXFORD	FL		09/10/2025	6.999	324,447		(37)				430,000	08/01/2025
100236211		PALM SPRINGS	CA		09/10/2025	7.099	281,330		(40)				400,000	08/01/2025
100236212		STOCKTON	CA		09/10/2025	7.250	284,170		(52)				366,698	08/01/2025
100236213		UNION	NJ		09/10/2025	8.124	546,180		(72)				670,000	07/01/2025
100236214		SUN LAKES	AZ		09/10/2025	8.000	366,963		(64)				425,000	08/01/2025
100236215		SULLIVAN	ME		09/10/2025	7.969	512,573		(57)				630,000	08/01/2025
100236216		ENCAMPMENT	WY		09/10/2025	7.625	338,790		(43)				370,000	08/01/2025
100236217		FORNEY	TX		09/10/2025	6.999	308,032		(32)				405,000	08/01/2025
100236218		UNION	KY		09/10/2025	7.875	660,330		(95)				780,000	08/01/2025
100236219		CLOVIS	CA		09/10/2025	7.249	366,854		(62)				451,000	08/01/2025
100236220		PALM DESERT	CA		09/10/2025	6.999	523,501		(31)				650,000	08/01/2025
100236221		BARABOO	WI		09/10/2025	7.375	452,972		(40)				497,500	08/01/2025
100236222		MIAMI	FL		09/10/2025	7.125	547,506		(63)				635,000	07/01/2025
100236223		VALLEJO	CA		09/10/2025	7.875	380,272		(81)				460,000	08/01/2025
100236224		MOBILE	AL		09/10/2025	8.125	349,246		(52)				435,500	08/01/2025
100236225		BRADENTON	FL		09/10/2025	7.750	525,330		(85)				575,000	08/01/2025
100236226		WEST PALM BEACH	FL		09/10/2025	6.999	530,331		(19)				650,000	07/01/2025
100236228		MIAMI GARDENS	FL		09/10/2025	7.499	451,634		(68)				530,000	08/01/2025
100236229		BIG BEAR LAKE	CA		09/10/2025	7.500	392,679		(73)				480,000	07/01/2025
100236230		TRAVERSE CITY	MI		09/10/2025	7.789	590,402		(70)				656,000	07/01/2025
100236231		ISLE	MN		09/10/2025	7.734	326,932		(58)				377,500	08/01/2025
100236232		LIVONIA	MI		09/10/2025	8.125	480,528		(85)				585,000	07/01/2025
100236233		SHELBY TOWNSHIP	MI		09/10/2025	7.875	372,448		(76)				430,000	07/01/2025
100236234		PARKLAND	FL		09/10/2025	7.625	497,776		(97)				640,000	07/01/2025
100236235		BRYAN	TX		09/10/2025	7.874	384,037		(72)				445,000	07/01/2025
100236236		KISSIMMEE	FL		09/10/2025	7.874	481,545		(92)				585,000	07/01/2025
100236237		SARATOGA SPRINGS	UT		09/10/2025	7.000	688,465		(40)				760,000	08/01/2025
100236238		POCONO LAKE	PA		09/10/2025	7.874	287,879		(67)				327,000	07/01/2025
100236239		GRAFORD	TX		09/10/2025	7.750	616,243		(99)				688,500	07/01/2025
100236240		RUNNING SPRINGS	CA		09/10/2025	7.879	315,104		(62)				342,000	07/01/2025
100236241		MELBOURNE	FL		09/10/2025	7.499	347,251		(80)				420,000	07/01/2025
100236242		LAS VEGAS	NV		09/10/2025	7.626	748,859		(147)				960,000	07/01/2025
100236243		LITTLEROCK	CA		09/10/2025	7.999	402,223		(75)				480,000	07/01/2025
100236244		FORKS	WA		09/10/2025	7.375	362,770		(52)				395,000	08/01/2025
100236245		HOMOSASSA	FL		09/10/2025	7.930	413,176		(88)				539,500	07/01/2025
100236246		ORLEANS	MA		09/10/2025	7.750	589,211		(69)				643,500	08/01/2025
100236247		GREENBACKVILLE	VA		09/10/2025	7.500	538,874		(77)				590,000	07/01/2025
100236248		BULLHEAD CITY	AZ		09/10/2025	8.124	321,450		(43)				350,000	07/01/2025
100236249		CHANDLER	AZ		09/10/2025	7.750	313,684		(67)				400,000	07/01/2025
100236251		ROCHESTER HILLS	MI		09/10/2025	8.124	293,389		(68)				360,000	08/01/2025
100236252		PHOENIX	AZ		09/10/2025	8.089	550,405		(95)				644,000	07/01/2025
100236253		MUNDS PARK	AZ		09/10/2025	7.125	506,296		(52)				630,000	07/01/2025
100236254		APOPKA	FL		09/10/2025	7.500	457,427		(90)				560,000	07/01/2025
100236255		LOUVIERS	CO		09/10/2025	8.125	468,100		(77)				571,000	08/01/2025
100236256		SANTA MARIA	CA		09/10/2025	7.544	505,133		(95)				615,000	07/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236257		COLORADO SPRINGS	CO		09/10/2025	7.875	512,691		(59)				640,000	08/01/2025
100236258		PHOENIX	AZ		09/10/2025	7.125	284,933		(37)				350,000	08/01/2025
100236259		IRVING	TX		09/10/2025	7.375	393,639		(71)				480,000	07/01/2025
100236260		ROCKLIN	CA		09/10/2025	7.874	377,279		(69)				465,000	08/01/2025
100236261		FULSHEAR	TX		09/10/2025	7.499	760,677		(171)				942,000	08/01/2025
100236262		BELLAIRE	MI		09/10/2025	8.000	403,573		(50)				440,000	08/01/2025
100236264		ALPHARETTA	GA		09/10/2025	8.124	576,665		(116)				657,000	08/01/2025
100236265		PLUMAAS LAKE	CA		09/10/2025	7.875	405,922		(78)				530,000	07/01/2025
100236266		BIG BEAR LAKE	CA		09/10/2025	8.125	519,665		(63)				739,000	08/01/2025
100236267		WOODSTOCK	ME		09/10/2025	7.625	595,835		(75)				670,000	08/01/2025
100236268		SARASOTA	FL		09/10/2025	6.875	624,637		(31)				835,000	07/01/2025
100236269		SEMINOLE	FL		09/10/2025	7.740	577,168		(138)				660,000	08/01/2025
100236270		DAVENPORT	FL		09/10/2025	7.650	482,525		(69)				538,000	08/01/2025
100236271		SACRAMENTO	CA		09/10/2025	7.374	495,335		(84)				607,000	08/01/2025
100236272		KYLE	TX		09/10/2025	7.750	464,444		(68)				535,000	08/01/2025
100236273		EUREKA	MO		09/10/2025	7.375	359,600		(57)				446,000	08/01/2025
100236274		SMYRNA	GA		09/10/2025	7.876	285,829		(65)				325,000	07/01/2025
100236275		JACKSONVILLE BEACH	FL		09/10/2025	6.623	353,446		13				445,000	08/01/2025
100236276		SAN TAN VALLEY	AZ		09/10/2025	7.540	402,077		(70)				500,000	08/01/2025
100236277		SMYRNA	GA		09/10/2025	7.125	410,715		(40)				547,000	08/01/2025
100236278		SAN ANTONIO	TX		09/10/2025	7.749	565,260		(87)				650,000	08/01/2025
100236279		RUNNING SPRINGS	CA		09/10/2025	7.875	356,649		(55)				395,000	08/01/2025
100236280	CF	AUSTIN	TX		09/10/2025	7.500	1,045,769		(272)				1,265,000	07/17/2025
100236281	CF	HEALDSBURG	CA		09/10/2025	7.375	2,600,314		(371)				5,000,000	07/17/2025
100236282	CF	SANTA ANA	CA		09/10/2025	7.250	412,954		(91)				600,000	07/08/2025
100236283	CF	PROVIDENCE	UT		09/10/2025	7.000	958,263		(129)				1,200,000	07/15/2025
100236284	CF	BAKERSFIELD	CA		09/10/2025	7.625	489,852		(101)				633,000	07/11/2025
100236285	CF	BONITA	CA		09/10/2025	7.125	399,778		(71)				1,713,500	07/10/2025
100236286		FRANKLIN	TN		09/10/2025	7.375	359,887		(21)				472,000	07/11/2025
100236287	CF	IRVINE	CA		09/10/2025	6.625	463,598		(32)				700,000	07/18/2025
100236288		GLENDALE	AZ		09/10/2025	7.375	273,700		(13)				411,000	07/11/2025
100236289	CF	SEDONA	AZ		09/10/2025	6.875	476,627		(60)				625,000	07/02/2025
100236290	CF	ARVADA	CO		09/10/2025	6.000	196,048		(4)				393,000	07/10/2025
100236291	CF	STERLING HEIGHTS	MI		09/10/2025	7.625	239,590		(73)				314,000	07/11/2025
100236292	CF	RIO RANCHO	NM		09/10/2025	8.250	151,535		(12)				203,000	07/22/2025
100236293	CF	RIO RANCHO	NM		09/10/2025	8.250	151,915		(12)				200,000	07/22/2025
100236294	CF	LAKE PARK	FL		09/10/2025	7.875	423,464		(117)				526,000	07/25/2025
100236295	CF	ATLANTA	GA		09/10/2025	7.000	999,869		(243)				1,285,000	07/30/2025
100236296	CF	TOLEDO	OH		09/10/2025	6.375	296,968		17				390,000	07/25/2025
100236297	CF	ROSENBERG	TX		09/10/2025	7.250	167,508		(18)				220,000	07/24/2025
100236298		WILMINGTON	DE		09/10/2025	8.250	174,043		(38)				240,000	07/02/2025
100236299	CF	SANTA MARIA	CA		09/10/2025	7.375	607,237		(115)				739,000	06/13/2025
100236300	CF	SANTA ROSA	CA		09/10/2025	7.250	1,448,977		(340)				2,005,000	05/28/2025
100236301		WILMINGTON	DE		09/10/2025	7.750	190,248		(35)				290,000	07/10/2025
100236302	CF	DALLAS	GA		09/10/2025	7.375	381,126		(93)				525,000	07/14/2025
100236303	CF	DENVER	CO		09/10/2025	7.125	705,350		(176)				930,000	08/05/2025
100236304	CF	OVERGAARD	AZ		09/10/2025	6.875	309,480		(70)				1,300,000	07/21/2025
100236305	CF	BOCA RATON	FL		09/10/2025	7.000	1,630,646		(244)				1,900,000	07/30/2025
100236306		CAMDEN	NJ		09/10/2025	7.875	118,552		(10)				180,000	08/04/2025
100236307	CF	NEW FAIRVIEW	TX		09/10/2025	7.500	466,151		(126)				570,000	07/25/2025
100236308	CF	WAXAHACHIE	TX		09/10/2025	7.375	730,514		(148)				986,000	07/08/2025
100236309	CF	DUBLIN	CA		09/10/2025	6.875	782,507		(164)				1,170,000	07/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236310	CF	PLEASANT HILL	CA		09/10/2025	7.250	1,015,564		(234)				1,310,000	07/25/2025
100236311	CF	DAVENPORT	FL		09/10/2025	6.750	490,235		(51)				645,000	07/09/2025
100236312	CF	SAINT CHARLES	IL		09/10/2025	7.750	1,334,355		(312)				1,515,000	07/17/2025
100236313	CF	VALPARAISO	IN		09/10/2025	7.375	350,624		(81)				399,000	07/24/2025
100236314	CF	TAHOMA	CA		09/10/2025	7.250	1,224,781		(260)				1,490,000	08/04/2025
100236315	CF	FELTON	DE		09/10/2025	7.875	251,473		(55)				324,000	07/21/2025
100236316	CF	BAY POINT	CA		09/10/2025	7.625	305,626		(39)				400,000	07/25/2025
100236317	CF	GRANITE BAY	CA		09/10/2025	7.250	991,476		(222)				1,200,000	07/28/2025
100236318	CF	(SUN VALLEY AREA) LOS ANGELES	CA		09/10/2025	7.625	576,470		(111)				950,000	07/25/2025
100236319	CF	CEDAR HILL	TX		09/10/2025	7.750	770,707		(206)				1,020,000	07/18/2025
100236320	CF	FRISCO	TX		09/10/2025	7.375	1,549,285		(217)				1,900,000	06/20/2025
100236321	CF	BOCA RATON	FL		09/10/2025	7.750	551,710		(143)				710,000	07/30/2025
100236322	CF	CORINTH	TX		09/10/2025	6.250	492,225		(50)				850,000	07/18/2025
100236323	CF	OAKLAND	CA		09/10/2025	7.375	343,821		(26)				400,000	08/07/2025
100236324	CF	GLENDALE	AZ		09/10/2025	7.625	252,816		(36)				350,000	08/05/2025
100236325	CF	FORT LAUDERDALE	FL		09/10/2025	6.500	1,889,075		(131)				2,500,000	07/18/2025
100236326	CF	MIAMI	FL		09/10/2025	7.625	544,585		(162)				650,000	08/04/2025
100236327	CF	SURPRISE	AZ		09/10/2025	8.625	724,972		(194)				865,000	08/01/2025
100236328	CF	WITTMANN	AZ		09/10/2025	5.875	509,096		40				646,000	07/03/2025
100236329	CF	EVANSVILLE	IN		09/10/2025	8.125	162,296		(40)				187,000	08/04/2025
100236330	CF	SOUTH PASADENA	CA		09/10/2025	7.250	1,374,930		(295)				1,700,000	07/30/2025
100236331	CF	SARASOTA	FL		09/10/2025	7.375	362,124		(85)				543,000	07/31/2025
100236332	CF	LAS VEGAS	NV		09/10/2025	6.990	905,907		(190)				1,130,000	07/31/2025
100236333	CF	FRISCO	TX		09/10/2025	8.750	375,542		(88)				505,000	07/23/2025
100236334	CF	FRUITLAND PARK	FL		09/10/2025	7.625	219,711		(19)				310,000	07/31/2025
100236335	CF	COLORADO SPRINGS	CO		09/10/2025	7.000	151,702		(14)				499,900	07/25/2025
100236336	CF	WAYNE	PA		09/10/2025	5.750	788,966		66				2,275,000	07/28/2025
100236337	CF	CLIFFSIDE PARK	NJ		09/10/2025	7.875	561,493		(123)				775,000	08/01/2025
100236338	CF	PUNTA GORDA	FL		09/10/2025	7.500	325,962		(74)				440,000	07/29/2025
100236339	CF	DEERFIELD BEACH	FL		09/10/2025	7.500	390,400		(71)				475,000	07/30/2025
100236734		CRANE HILL	AL		09/11/2025	6.990	809,794		(42)				1,050,000	05/23/2025
100236735	CF	GEORGETOWN	TX		09/11/2025	7.125	348,030		(58)				476,500	06/13/2025
100236736		LAKEVILLE	PA		09/11/2025	7.990	476,363		(34)				590,000	05/14/2025
100236737	CF	LANSING	MI		09/11/2025	7.500	85,499		(19)				106,000	06/17/2025
100236738		PORT ST LUCIE	FL		09/11/2025	7.250	353,016		(62)				460,000	05/30/2025
100236739	CF	EDMOND	OK		09/11/2025	7.625	217,962		(39)				267,000	05/29/2025
100236740		QUANTICO	VA		09/11/2025	7.125	382,844		(61)				525,000	05/30/2025
100236741		MIAMI	FL		09/11/2025	7.625	431,682		(39)				612,000	05/16/2025
100236742		BRISTOL	WI		09/11/2025	7.250	231,889		(45)				525,000	06/14/2025
100236743	CF	OKLAHOMA CITY	OK		09/11/2025	6.990	72,863		(8)				109,000	05/30/2025
100236744		CELINA	TX		09/11/2025	7.000	315,444		(34)				429,000	06/06/2025
100236745		BUMPASS	VA		09/11/2025	7.490	416,231		5				560,000	05/28/2025
100236746	CF	LUBBOCK	TX		09/11/2025	7.250	89,370		(23)				180,000	05/15/2025
100236747	CF	AMARILLO	TX		09/11/2025	7.625	107,617		2				145,000	05/27/2025
100236748		SHAKOPEE	MN		09/11/2025	7.500	391,972		(59)				485,000	05/28/2025
100236749	CF	ROCKY MOUNT	NC		09/11/2025	8.125	67,265		(22)				95,000	06/25/2025
100236750		PAGOSA SPRINGS	CO		09/11/2025	7.250	407,436		(72)				530,000	06/30/2025
100236751	CF	LUBBOCK	TX		09/11/2025	7.490	172,757		(34)				210,000	06/27/2025
100236752		SHERRILLS FORD	NC		09/11/2025	7.625	340,768		(10)				381,000	05/13/2025
100236753	CF	SUMMERVILLE	SC		09/11/2025	7.875	258,338		(57)				347,250	05/23/2025
100236754		ABILENE	TX		09/11/2025	7.375	359,928		(53)				470,000	06/16/2025
100236755		MOUNT CHARLESTON	NV		09/11/2025	6.500	386,563		(16)				550,000	06/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236756	CF	LUBBOCK	TX		09/11/2025	7.125	199,212		(43)				259,600	06/17/2025
100236757	CF	RIVER GROVE	IL		09/11/2025	8.125	211,469		(35)				260,000	05/30/2025
100236758		BAKERSFIELD	CA		09/11/2025	7.375	331,766		(66)				435,000	06/21/2025
100236759		CRESCENT LAKE	OR		09/11/2025	8.125	285,099		(58)				350,000	06/16/2025
100236760	CF	NASHVILLE	TN		09/11/2025	8.000	234,188		(40)				310,000	06/09/2025
100236761	CF	PHILADELPHIA	PA		09/11/2025	7.625	224,230		(30)				286,000	06/13/2025
100236762		LONG BEACH	CA		09/11/2025	7.375	821,501		(152)				1,200,000	06/05/2025
100236763		FORT MOHAVE	AZ		09/11/2025	6.990	497,483		(26)				685,000	06/16/2025
100236764		BETHLEHEM	NH		09/11/2025	7.750	253,777		(15)				331,000	05/08/2025
100236765	CF	AMARILLO	TX		09/11/2025	7.490	167,368		(31)				208,000	06/24/2025
100236766		EUCLID	OH		09/11/2025	7.625	76,609		(10)				97,000	05/28/2025
100236767	CF	BRANSON	MO		09/11/2025	6.875	162,754		(69)				220,000	06/16/2025
100236768	CF	CINCINNATI	OH		09/11/2025	7.625	148,263		(41)				193,000	05/30/2025
100236769	CF	MATTAWA	WA		09/11/2025	8.125	203,467		(70)				310,000	06/05/2025
100236770	CF	ROSEBURG	OR		09/11/2025	7.250	234,655		(51)				350,000	06/17/2025
100236771		TERRE HAUTE	IN		09/11/2025	8.125	248,349		(45)				290,000	06/13/2025
100236772	CF	JACKSON	NJ		09/11/2025	7.500	388,070		(58)				475,000	06/18/2025
100236773		STAMFORD	CT		09/11/2025	7.375	694,876		(141)				904,000	06/25/2025
100236774	CF	TOLEDO	OH		09/11/2025	7.625	39,704		(9)				48,000	06/13/2025
100236775	CF	GRAYSLAKE	IL		09/11/2025	7.500	204,291		(47)				280,000	05/21/2025
100236776		TOLEDO	OH		09/11/2025	7.625	56,649		(10)				66,000	06/13/2025
100236777		CELORON	NY		09/11/2025	7.625	119,962		(21)				133,000	06/18/2025
100236778	CF	LAKEWOOD	CO		09/12/2025	7.875	351,303		(73)				485,000	07/25/2025
100236779	CF	BEND	OR		09/12/2025	7.375	839,476		(226)				1,100,000	07/28/2025
100236780	CF	NORTHVILLE	MI		09/12/2025	7.500	183,876		(52)				250,000	07/29/2025
100236781	CF	CHARLOTTE	NC		09/12/2025	7.240	636,000		(182)				1,255,000	07/17/2025
100236782	CF	POCONO PINES	PA		09/12/2025	6.875	265,136		(51)				550,000	07/18/2025
100236783	CF	AUBREY	TX		09/12/2025	7.990	329,405		(59)				425,000	07/15/2025
100236784		OPELIKA	AL		09/12/2025	7.990	333,371		(56)				366,000	07/28/2025
100236785	CF	SOUTH LAKE TAHOE	CA		09/12/2025	7.240	419,841		(106)				590,000	07/18/2025
100236786	CF	PORT CHARLOTTE	FL		09/12/2025	7.240	435,169		(120)				640,000	07/14/2025
100236787	CF	PLYMOUTH	NH		09/12/2025	7.450	291,193		(77)				388,000	08/01/2025
100236788	CF	CINCINNATI	OH		09/12/2025	7.490	253,920		(67)				330,000	07/14/2025
100236789	CF	SANTA ANA	CA		09/12/2025	7.250	266,056		(82)				765,000	07/21/2025
100236790	CF	LADSON	SC		09/12/2025	7.740	209,513		(46)				270,000	07/28/2025
100236791	CF	HYDE PARK	NY		09/12/2025	7.075	321,547		(69)				420,000	07/28/2025
100236792		HOLBROOK	NY		09/12/2025	7.625	496,764		(138)				680,000	07/24/2025
100236793	CF	WRIGHTWOOD	CA		09/12/2025	7.325	327,371		(85)				420,000	07/07/2025
100236794	CF	STEAMBOAT SPRINGS	CO		09/12/2025	7.075	421,934		(121)				680,000	07/28/2025
100236795	CF	PHOENIX	AZ		09/12/2025	7.450	308,791		(70)				398,000	07/18/2025
100236796	CF	IRONDEQUOIT	NY		09/12/2025	7.250	173,975		(37)				250,000	07/09/2025
100236797	CF	RALEIGH	NC		09/12/2025	7.250	253,431		(63)				330,000	07/21/2025
100236799	CF	JERSEY CITY	NJ		09/12/2025	6.875	358,303		(61)				505,000	07/15/2025
100236800	CF	LITTLE ROCK	AR		09/12/2025	5.575	181,990		46				270,000	07/24/2025
100236801	CF	DANBURY	WI		09/12/2025	7.125	367,992		(92)				560,000	07/18/2025
100236802	CF	PHILADELPHIA	PA		09/12/2025	6.875	179,183		(40)				606,000	07/24/2025
100236803	CF	YONKERS	NY		09/12/2025	7.250	578,707		(113)				770,000	07/15/2025
100236804	CF	RENO	NV		09/12/2025	6.990	297,005		(27)				422,000	05/30/2025
100236805	CF	CAPE CORAL	FL		09/12/2025	7.625	237,593		(38)				290,000	08/06/2025
100236806	CF	WEST BLOOMFIELD	MI		09/12/2025	7.875	183,928		(25)				240,000	07/31/2025
100236807	CF	PHILADELPHIA	PA		09/12/2025	7.490	289,002		(61)				420,000	07/09/2025
100236808	CF	HARRIS	MN		09/12/2025	7.990	320,346		(81)				410,000	07/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236809	CF	INCLINE VILLAGE	NV		09/12/2025	6.490	384,956		(47)				1,213,000	07/16/2025
100236810	CF	ARLINGTON	MA		09/12/2025	6.990	514,782		(104)				745,000	08/01/2025
100236811	CF	GRANBY	CO		09/12/2025	7.625	661,021		(113)				805,000	07/28/2025
100236812		BRICK	NJ		09/12/2025	6.625	309,782		(38)				544,000	07/23/2025
100236813	CF	POCONO LAKE	PA		09/12/2025	7.250	350,449		(52)				480,000	07/01/2025
100236814	CF	LOUISVILLE	KY		09/12/2025	7.950	168,023		(36)				210,000	07/28/2025
100236815	CF	COLONIA	NJ		09/12/2025	6.875	506,721		(69)				760,000	08/05/2025
100236816	CF	SAINT PETERSBURG	FL		09/12/2025	7.375	494,716		(49)				650,000	08/04/2025
100236817	CF	NORTH CHARLESTON	SC		09/12/2025	7.325	431,050		(102)				572,000	07/21/2025
100236818		SAN ANTONIO	TX		09/12/2025	7.325	195,298		(15)				216,000	08/05/2025
100236819	CF	DUNEDIN	FL		09/12/2025	7.500	360,058		(101)				530,000	07/25/2025
100236820	CF	HAMPSTEAD	NC		09/12/2025	7.990	361,315		(79)				465,000	07/01/2025
100236821		AKRON	NY		09/12/2025	7.625	161,187		(27)				212,000	07/30/2025
100236822	CF	YUKON	OK		09/12/2025	5.750	157,186		25				230,000	07/14/2025
100236823	CF	HAMILTON	MT		09/12/2025	6.875	372,639		(80)				874,000	07/10/2025
100236825	CF	ATLANTA	GA		09/12/2025	7.375	254,477		(58)				328,000	07/23/2025
100236826	CF	MUNDELEIN	IL		09/12/2025	7.375	214,115		(58)				280,000	07/23/2025
100236827		PLANO	TX		09/12/2025	7.875	350,483		(40)				405,000	07/31/2025
100236828	CF	TUCSON	AZ		09/12/2025	7.950	344,319		(78)				415,000	07/21/2025
100236829	CF	CLEVELAND	OH		09/12/2025	7.250	267,834		(63)				350,000	07/30/2025
100236830	CF	BREMERTON	WA		09/12/2025	7.115	228,205		(55)				315,000	07/28/2025
100236831	CF	THOUSAND OAKS	CA		09/12/2025	7.250	437,558		(126)				740,000	07/22/2025
100236832	CF	CAMBRIDGE	MN		09/12/2025	7.990	351,599		(90)				450,000	07/31/2025
100236833	CF	SEATTLE	WA		09/12/2025	6.875	485,852		(84)				785,000	07/24/2025
100236834	CF	MYRTLE BEACH	SC		09/12/2025	5.740	302,231		118				400,000	07/29/2025
100236835	CF	TINTON FALLS	NJ		09/12/2025	7.500	236,751		(54)				305,000	07/25/2025
100236836	CF	CAPE CORAL	FL		09/12/2025	6.990	579,657		(72)				760,000	07/14/2025
100236837	CF	PRINCETON	TX		09/12/2025	7.250	164,084		(46)				225,000	07/28/2025
100236838	CF	EUCLID	OH		09/12/2025	7.325	186,164		(44)				240,000	07/09/2025
100236839	CF	PLANADA	CA		09/12/2025	7.750	399,077		(94)				565,000	07/24/2025
100236840	CF	FRASER	CO		09/12/2025	6.750	513,981		(78)				1,165,000	07/25/2025
100236841		CRANFORD	NJ		09/12/2025	7.950	428,769		(79)				570,000	07/25/2025
100236842	CF	WILDWOOD	NJ		09/12/2025	7.990	258,365		(33)				370,000	08/11/2025
100236843		PHILADELPHIA	PA		09/12/2025	7.490	193,676		(51)				310,000	07/25/2025
100236844	CF	CHICAGO	IL		09/12/2025	7.115	373,165		(96)				620,000	07/14/2025
100236845	CF	LOWELL	MA		09/12/2025	6.950	167,079		(52)				290,000	07/17/2025
100236846	CF	STATEN ISLAND	NY		09/12/2025	7.075	502,244		(123)				725,000	07/16/2025
100236847	CF	SPRING VALLEY	NY		09/12/2025	6.990	653,563		(107)				870,000	07/21/2025
100236848		ORLANDO	FL		09/12/2025	8.125	218,451		(16)				275,000	07/08/2025
100236849	CF	MURPHY	NC		09/12/2025	7.250	239,428		(53)				315,000	07/11/2025
100236850	CF	RALEIGH	NC		09/12/2025	6.875	214,036		(32)				314,000	07/25/2025
100236851	CF	WENATCHEE	WA		09/12/2025	7.575	263,249		(88)				597,000	07/09/2025
100236852	CF	LAS VEGAS	NV		09/12/2025	7.500	226,332		(43)				295,000	07/09/2025
100236853	CF	TRACY	CA		09/12/2025	6.990	310,655		(77)				1,210,000	07/18/2025
100236854	CF	CHICAGO	IL		09/12/2025	7.075	210,042		(38)				280,000	07/15/2025
100236855	CF	BRONX	NY		09/12/2025	7.200	261,246		(79)				835,000	07/10/2025
100236856	CF	BEREA	OH		09/12/2025	7.750	187,514		(39)				228,000	07/12/2025
100236857	CF	SONOMA	CA		09/12/2025	7.000	440,278		(111)				2,150,000	07/24/2025
100236858		MOUNT VERNON	TX		09/12/2025	8.075	434,827		(82)				480,000	07/18/2025
100236859	CF	BEACHWOOD	NJ		09/12/2025	6.490	232,451		(22)				454,000	07/09/2025
100236860	CF	TACOMA	WA		09/12/2025	7.625	372,118		(105)				475,000	07/30/2025
100236861		CENTRAL VALLEY	NY		09/12/2025	7.125	337,294		(63)				438,000	07/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236862	CF	SANTEE	CA		09/12/2025	6.875	381,068		(81)				670,000	07/07/2025
100236863	CF	FLORENCE	SC		09/12/2025	6.825	205,500		(41)				362,000	07/25/2025
100236864		KNOXVILLE	TN		09/12/2025	7.375	188,788		(33)				275,000	07/28/2025
100236865	CF	RIVERSIDE	NJ		09/12/2025	7.875	171,255		(22)				230,000	07/18/2025
100236866		TUCSON	AZ		09/12/2025	7.750	280,991		(41)				400,000	06/10/2025
100236867	CF	ROCKLAND	MA		09/12/2025	6.950	154,731		(31)				225,000	07/31/2025
100236868	CF	TONAWANDA	NY		09/12/2025	7.375	242,136		(57)				318,000	07/18/2025
100236869	CF	LODI	CA		09/12/2025	7.115	394,444		(86)				510,000	07/30/2025
100236870	CF	AIKEN	SC		09/12/2025	7.490	496,862		(125)				647,000	07/22/2025
100236871	CF	HICKORY	NC		09/12/2025	5.625	170,246		31				352,000	07/17/2025
100236872	CF	ORLANDO	FL		09/12/2025	8.125	460,121		(75)				565,000	07/28/2025
100236873	CF	GRANBY	CO		09/12/2025	7.490	376,367		(97)				482,500	07/16/2025
100236874		BRICK	NJ		09/12/2025	7.990	156,546		(22)				180,000	07/09/2025
100236875	CF	SANTA CLARITA	CA		09/12/2025	6.950	356,119		(87)				833,000	07/10/2025
100236876		THOMPSONVILLE	MI		09/12/2025	7.990	548,136		(55)				615,000	06/23/2025
100236877	CF	LOUISVILLE	KY		09/12/2025	7.990	200,942		(32)				250,000	07/21/2025
100236878	CF	PONCHATOULA	LA		09/12/2025	7.625	181,526		(38)				225,000	07/11/2025
100236879	CF	PROVIDENCE	RI		09/12/2025	7.115	272,947		(57)				375,000	07/28/2025
100236880	CF	CABOT	AR		09/12/2025	5.750	160,603		25				236,000	07/29/2025
100236881	CF	HONEOYE FALLS	NY		09/12/2025	7.250	235,584		(73)				500,000	07/30/2025
100236882	CF	SONOMA	CA		09/12/2025	7.000	776,961		(194)				1,584,000	07/16/2025
100236883	CF	LEADVILLE	CO		09/12/2025	6.625	544,149		(54)				897,000	07/31/2025
100236884	CF	COLUMBIA	TN		09/12/2025	7.740	288,934		(58)				364,000	07/22/2025
100236885	CF	CHICAGO	IL		09/12/2025	7.075	264,846		(72)				455,000	07/31/2025
100236886	CF	SCOTTSDALE	AZ		09/12/2025	7.750	586,092		(36)				750,000	08/04/2025
100236887	CF	HARRIS	MN		09/12/2025	7.990	390,666		(99)				500,000	07/31/2025
100236888	CF	WEST HAVERSTRAW	NY		09/12/2025	7.125	341,699		(55)				445,000	08/04/2025
100236889	CF	NEW BRUNSWICK	NJ		09/12/2025	7.875	330,975		(77)				460,000	08/01/2025
100236890	CF	SIERRA VISTA	AZ		09/12/2025	7.250	269,897		(52)				392,500	07/11/2025
100236891	CF	MEMPHIS	TN		09/12/2025	5.750	167,438		27				245,000	07/16/2025
100236893	CF	LAWRENCEVILLE	GA		09/12/2025	7.750	261,519		(36)				338,000	08/04/2025
100236894		SAN ANTONIO	TX		09/12/2025	6.750	179,087		19				225,000	07/25/2025
100236895	CF	JERSEY CITY	NJ		09/12/2025	7.250	557,891		(124)				860,000	07/10/2025
100236896	CF	SURFSIDE BEACH	SC		09/12/2025	7.575	448,023		(92)				579,000	07/10/2025
100236897		BREMERTON	WA		09/12/2025	7.325	371,001		(79)				520,000	07/09/2025
100236898		AKRON	OH		09/12/2025	7.990	403,809		(49)				445,000	07/31/2025
100236899	CF	MORGANTOWN	WV		09/12/2025	7.000	177,750		(14)				220,000	07/24/2025
100236900		SOUTHOLD	NY		09/12/2025	7.240	415,992		(103)				545,000	07/28/2025
100236901	CF	MIAMI	FL		09/12/2025	7.625	438,479		(57)				650,000	07/03/2025
100236902	CF	ORO VALLEY	AZ		09/12/2025	7.200	229,253		(69)				406,000	07/14/2025
100236903	CF	HELENA	MT		09/12/2025	6.875	462,534		(99)				750,000	07/31/2025
100236904	CF	HIGHLAND FALLS	NY		09/12/2025	7.000	358,830		(67)				660,000	07/08/2025
100236905	CF	LAS VEGAS	NV		09/12/2025	6.750	179,097		(31)				495,000	07/29/2025
100236908	CF	TUCSON	AZ		09/12/2025	6.499	321,012		24				475,000	08/25/2025
100236909	CF	LUTHERVILLE TIMONIUM	MD		09/12/2025	7.375	253,000		(50)				340,000	08/22/2025
100236910	CF	FALLS CHURCH	VA		09/12/2025	6.999	1,151,194		(88)				1,630,000	07/30/2025
100236911		LANCASTER	CA		09/12/2025	7.375	488,497		(56)				600,000	08/13/2025
100236912	CF	NIANTIC	CT		09/12/2025	6.750	298,304		(24)				400,000	08/28/2025
100236913	CF	WHITTIER	CA		09/12/2025	7.125	665,753		(91)				870,000	08/22/2025
100236914	CF	LOS ANGELES	CA		09/12/2025	7.875	930,165		(197)				1,200,000	07/10/2025
100236915		LOUISVILLE	KY		09/12/2025	6.999	202,591		(6)				258,000	07/30/2025
100236916		ROCKPORT	TX		09/12/2025	7.875	163,527		(46)				230,000	08/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236917		DAVENPORT	FL		09/12/2025	6.999	272,991		(32)				515,000	08/20/2025
100236918		STOCKTON	CA		09/12/2025	7.250	275,931		(53)				380,000	08/16/2025
100236919		SOLEDAD	CA		09/12/2025	6.875	477,540		8				615,000	08/22/2025
100236920	CF	NORTH LAUDERDALE	FL		09/12/2025	7.375	216,208		(28)				290,000	08/28/2025
100236921		PALM DESERT	CA		09/12/2025	6.999	468,288		(39)				579,000	08/21/2025
100236922	CF	LOMPOC	CA		09/12/2025	7.625	487,238		(90)				633,000	08/06/2025
100236923		MAGNOLIA	TX		09/12/2025	6.999	180,177		16				272,000	07/30/2025
100236924		SAN DIEGO	CA		09/12/2025	6.750	636,104		16				880,000	08/20/2025
100236925		LONG BEACH	CA		09/12/2025	7.499	806,290		(50)				1,050,000	08/13/2025
100236926	CF	URBANA	OH		09/12/2025	6.750	152,226		8				205,000	08/28/2025
100236927		CATHEDRAL CITY	CA		09/12/2025	7.375	386,918		(82)				535,000	08/15/2025
100236928		HOUSTON	TX		09/12/2025	7.125	172,764		(21)				220,000	08/25/2025
100236929	CF	KENSINGTON	MD		09/12/2025	7.625	338,764		(80)				461,000	08/05/2025
100236930	CF	WINTER SPRINGS	FL		09/12/2025	6.499	204,310		13				301,000	08/20/2025
100236931		WEST ALLIS	WI		09/12/2025	8.250	259,996		(71)				310,000	08/11/2025
100236932	CF	LAYTON	UT		09/12/2025	6.750	339,197		10				455,000	08/14/2025
100236933		LAS VEGAS	NV		09/12/2025	7.125	144,202		(5)				202,000	08/15/2025
100236934		DEERFIELD BEACH	FL		09/12/2025	6.999	319,206		11				440,000	07/17/2025
100236935		LYNWOOD	CA		09/12/2025	7.999	722,573		(136)				1,075,000	07/31/2025
100236936	CF	BRAINTREE	MA		09/12/2025	6.625	514,820		(27)				860,000	07/31/2025
100236937		ARLINGTON	TX		09/12/2025	7.625	221,480		(61)				266,000	08/21/2025
100236938	CF	PALMDALE	CA		09/12/2025	6.875	621,204		(21)				880,000	08/15/2025
100236939	CF	HIALEAH	FL		09/12/2025	6.625	365,976		(10)				675,000	08/20/2025
100236940	CF	MONTGOMERY	AL		09/12/2025	7.499	116,893		(29)				150,000	08/19/2025
100236941	CF	SPRING	TX		09/12/2025	6.999	147,363		(5)				210,000	08/27/2025
100236942	CF	CATHEDRAL CITY	CA		09/12/2025	7.375	327,115		(71)				452,000	08/18/2025
100236943		OKLAHOMA CITY	OK		09/12/2025	7.250	154,401		(11)				195,000	08/15/2025
100236944	CF	LAS VEGAS	NV		09/12/2025	6.999	522,070		(10)				693,000	08/20/2025
100236945	CF	RIVERVIEW	FL		09/12/2025	6.999	352,572		(19)				550,000	08/19/2025
100236946	CF	WHITTIER	CA		09/12/2025	7.625	732,527		(213)				1,200,000	07/21/2025
100236947	CF	LAS VEGAS	NV		09/12/2025	6.750	211,909		(14)				400,000	08/19/2025
100236948	CF	PALMDALE	CA		09/12/2025	6.625	286,854		16				390,000	08/14/2025
100236949	CF	LOS ANGELES	CA		09/12/2025	6.750	442,445		(19)				790,000	08/15/2025
100236950	CF	LAS VEGAS	NV		09/12/2025	6.999	525,892		(3)				700,000	08/22/2025
100236952		BALDWIN PARK	CA		09/12/2025	7.250	254,398		(29)				632,000	08/20/2025
100236953		REDDING	CA		09/12/2025	7.499	181,882		(44)				356,000	08/21/2025
100236954	CF	PAHRUMP	NV		09/12/2025	6.999	486,055		5				650,000	08/22/2025
100236955	CF	COOLIDGE	AZ		09/12/2025	7.125	207,127		(8)				274,500	08/07/2025
100236956		MANKATO	MN		09/12/2025	7.250	183,502		(25)				226,000	08/18/2025
100236957	CF	SOUTHBURY	CT		09/12/2025	7.250	125,007		(34)				285,000	08/27/2025
100236958		LOS ANGELES	CA		09/12/2025	6.750	845,393		63				1,110,000	08/15/2025
100236959	CF	OAKLAND	CA		09/12/2025	6.625	553,873		(76)				680,000	08/19/2025
100236960	CF	NORTH CHESTERFIELD	VA		09/12/2025	6.750	142,557		(5)				270,000	07/30/2025
100236961	CF	RICHMOND	CA		09/12/2025	6.875	353,185		(66)				602,500	08/21/2025
100236962	CF	HOUSTON	TX		09/12/2025	6.999	190,479		(38)				247,000	07/30/2025
100236963	CF	LOS ANGELES	CA		09/12/2025	7.125	804,704		(90)				1,150,000	08/14/2025
100236964	CF	COLUMBUS	OH		09/12/2025	7.625	158,506		(30)				216,000	08/26/2025
100236965	CF	ELDON	MO		09/12/2025	7.375	245,132		(75)				462,000	07/31/2025
100236966	CF	SAN BERNARDINO	CA		09/12/2025	6.999	380,327		(85)				460,000	08/19/2025
100236967	CF	LAKEWOOD RANCH	FL		09/12/2025	6.999	677,699		(14)				855,000	08/20/2025
100236968	CF	LOS ANGELES	CA		09/12/2025	6.999	231,289		(149)				912,000	08/14/2025
100236969	CF	WATERTOWN	MN		09/12/2025	7.250	306,320		(61)				350,000	08/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100236970	CF	PHILADELPHIA	PA		09/12/2025	7.750	100,154		(27)				160,000	08/08/2025
100236971	CF	ODESSA	TX		09/12/2025	8.250	122,846		(23)				170,000	08/19/2025
100236972	CF	SANTA CLARITA	CA		09/12/2025	6.999	410,101		(72)				500,000	07/25/2025
100236973	CF	VICTORVILLE	CA		09/12/2025	7.499	321,355		(96)				450,000	08/21/2025
100236974	CF	FAIRHOPE	AL		09/12/2025	6.875	1,284,877		(209)				1,600,000	08/12/2025
100236975	CF	CASTLE ROCK	CO		09/12/2025	6.625	471,038		3				610,000	08/26/2025
100236976	CF	GOODYEAR	AZ		09/12/2025	7.125	293,669		(69)				355,000	08/15/2025
100236977	CF	FONTANA	CA		09/12/2025	7.125	486,514		(78)				825,000	08/15/2025
100236978	CF	NORTHGLENN	CO		09/12/2025	8.125	494,372		(139)				525,000	07/30/2025
100236979	CF	MURRIETA	CA		09/12/2025	7.999	802,473		(118)				850,000	08/18/2025
100236980	CF	SUGARLOAF	CA		09/12/2025	7.999	444,475		(125)				535,000	08/25/2025
100236981	CF	LOS ANGELES	CA		09/12/2025	7.125	929,994		(220)				1,122,000	08/18/2025
100236982	CF	HOMESTEAD	FL		09/12/2025	8.250	312,470		(84)				332,000	08/28/2025
100236983	CF	SAN BERNARDINO	CA		09/12/2025	6.625	454,152		(32)				750,000	08/19/2025
100236984	CF	SAN MARCOS	CA		09/12/2025	7.250	885,838		(87)				970,000	08/21/2025
100236985	CF	SUNRISE	FL		09/12/2025	6.999	358,726		(46)				455,000	08/21/2025
100236986	CF	SARASOTA	FL		09/12/2025	6.625	559,415		(11)				698,000	08/22/2025
100236987	CF	SIMI VALLEY	CA		09/12/2025	7.125	1,900,058		(122)				2,695,000	08/13/2025
100236988	CF	CRESTWOOD	IL		09/12/2025	6.999	335,040		(46)				440,000	07/30/2025
100236989	CF	ANTIOCH	CA		09/12/2025	6.875	549,175		(39)				700,000	08/15/2025
100236990		GARLAND	TX		09/12/2025	8.999	246,070		(49)				350,000	08/08/2025
100236991		CAPE CORAL	FL		09/12/2025	7.125	351,396		1				472,000	08/20/2025
100236992	CF	OXNARD	CA		09/12/2025	6.625	963,476		(108)				1,500,000	08/14/2025
100236993	CF	HOLYOKE	MA		09/12/2025	8.375	363,962		(98)				434,000	08/21/2025
100236994	CF	SALISBURY	NC		09/12/2025	6.999	247,613		(53)				300,000	08/19/2025
100236995	CF	LOS ANGELES	CA		09/12/2025	6.999	538,854		(19)				708,000	08/18/2025
100236996	CF	BELL GARDENS	CA		09/12/2025	7.375	648,143		(142)				840,000	07/24/2025
100236997	CF	WEST FRIENDSHIP	MD		09/12/2025	7.375	904,582		(86)				1,050,000	07/30/2025
100236998	CF	OMAHA	NE		09/12/2025	7.499	255,742		(77)				305,000	08/21/2025
100236999	CF	WESLEY CHAPEL	FL		09/12/2025	6.499	622,051		(23)				885,000	08/22/2025
100237000	CF	APPLETON	WI		09/12/2025	6.499	292,193		(3)				400,000	08/22/2025
100237001	CF	YORBA LINDA	CA		09/12/2025	8.125	1,732,742		(349)				1,860,000	08/20/2025
100237002		LOS ANGELES	CA		09/12/2025	8.375	545,173		(147)				695,000	08/20/2025
100237003		LATHROP	CA		09/12/2025	7.250	229,855		(66)				833,000	08/19/2025
100237004	CF	ELKO NEW MARKET	MN		09/12/2025	6.999	396,015		(78)				795,000	08/16/2025
100237005	CF	BIG BEAR CITY	CA		09/12/2025	7.875	307,080		(88)				345,000	08/21/2025
100237006	CF	LANCASTER	CA		09/12/2025	6.499	191,495		(13)				552,000	08/14/2025
100237007	CF	FARGO	ND		09/12/2025	7.250	214,650		(68)				578,000	08/28/2025
100237008	CF	ORANGE BEACH	AL		09/12/2025	6.750	1,636,444		(272)				2,600,000	07/31/2025
100237009	CF	LIVONIA	MI		09/12/2025	8.125	204,391		(57)				280,000	07/18/2025
100237010	CF	SOUTH DENNIS	MA		09/12/2025	7.499	514,503		(154)				728,000	08/21/2025
100237011	CF	NASHVILLE	TN		09/12/2025	7.999	328,115		(41)				400,000	08/18/2025
100237012	CF	BARTLETT	IL		09/12/2025	7.125	375,690		(90)				730,000	08/20/2025
100237013	CF	LAS VEGAS	NV		09/12/2025	6.999	1,037,328		(257)				2,000,000	08/24/2025
100237014	CF	BAKERSFIELD	CA		09/12/2025	6.375	497,723		35				700,000	08/20/2025
100237015	CF	BOONSBORO	MD		09/12/2025	6.750	544,887		(41)				830,000	08/15/2025
100237016	CF	LODI	CA		09/12/2025	6.625	411,974		(20)				565,000	08/19/2025
100237017	CF	BAKERSFIELD	CA		09/12/2025	6.999	474,521		(80)				579,000	08/12/2025
100237018	CF	AFTON	MN		09/12/2025	6.999	1,211,545		(157)				2,000,000	07/18/2025
100237019	CF	AIEA	HI		09/12/2025	6.875	663,558		(96)				1,100,000	08/06/2025
100237020	CF	MIAMI	FL		09/12/2025	6.375	592,121		8				1,020,000	08/21/2025
100237021	CF	KERNVILLE	CA		09/12/2025	7.499	521,242		(149)				975,000	08/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100237022	CF	LONG BEACH	CA		09/12/2025	6.499	285,258		(12)				875,000	08/15/2025
100237023	CF	LOS ANGELES	CA		09/12/2025	7.499	1,919,421		(515)				2,300,000	08/08/2025
100237024	CF	LONG BEACH	CA		09/12/2025	7.499	721,184		(208)				920,000	07/29/2025
100237025	CF	SHERMAN	TX		09/12/2025	6.499	459,841		(29)				700,000	08/21/2025
100237026	CF	PERRIS	CA		09/12/2025	7.375	653,745		(170)				785,000	08/12/2025
100237027	CF	MIAMI	FL		09/12/2025	6.625	344,265		(21)				525,000	08/18/2025
100237028	CF	REDONDO BEACH	CA		09/12/2025	8.999	1,184,759		(166)				1,480,000	08/19/2025
100237029	CF	BURLINGTON	MA		09/12/2025	6.625	943,579		(79)				1,919,000	07/25/2025
100237030	CF	VENTURA	CA		09/12/2025	6.999	1,017,300		(128)				1,350,000	08/25/2025
100237031	CF	VENTURA	CA		09/12/2025	6.999	714,381		(117)				1,000,000	08/25/2025
100237032	CF	LAHAINA	HI		09/12/2025	7.990	1,537,235		(317)				1,872,000	06/12/2025
100237033	CF	HUNTINGTON BEACH	CA		09/12/2025	7.125	993,632		(234)				1,225,000	07/14/2025
100237034	CF	TARZANA	CA		09/12/2025	7.750	940,654		(278)				1,200,000	04/29/2025
100237035	CF	CAMAS	WA		09/12/2025	7.375	1,487,201		(311)				1,820,000	07/21/2025
100237036	CF	NEWPORT BEACH	CA		09/12/2025	7.375	3,390,716		(786)				4,100,000	06/26/2025
100237037	CF	SANTA ANA	CA		09/12/2025	6.990	1,820,705		(323)				2,370,000	07/22/2025
100237038	CF	ANAHEIM	CA		09/12/2025	7.500	893,945		(262)				1,080,000	07/17/2025
100237039	CF	VAN NUYS	CA		09/12/2025	7.250	1,046,994		(322)				1,700,000	07/16/2025
100237040		AUSTIN	TX		09/12/2025	7.500	306,365		(46)				520,000	05/30/2025
100237041	CF	FREMONT	CA		09/12/2025	6.990	2,572,134		(515)				4,675,000	07/15/2025
100237042	CF	DAYTON	NV		09/12/2025	7.999	555,388		(154)				715,000	07/15/2025
100237043	CF	CHOWCHILLA	CA		09/12/2025	7.875	384,963		(111)				490,000	07/20/2025
100237044	CF	NORCROSS	GA		09/12/2025	7.250	183,552		(26)				240,000	06/13/2025
100237045	CF	PRESCOTT	AZ		09/12/2025	7.375	470,843		(127)				565,000	07/20/2025
100237046	CF	FORT COLLINS	CO		09/12/2025	7.250	636,730		(169)				769,000	07/24/2025
100237047	CF	GREENSBORO	NC		09/12/2025	7.375	197,077		(60)				251,000	07/18/2025
100237048	CF	FORT WORTH	TX		09/12/2025	7.500	289,914		(79)				358,000	07/18/2025
100237049	CF	STOCKTON	CA		09/12/2025	7.990	523,580		(138)				590,000	07/16/2025
100237050	CF	MECHANICSBURG	PA		09/12/2025	7.125	245,065		(56)				532,000	07/18/2025
100237051	CF	LAKE ELSINORE	CA		09/12/2025	6.875	365,111		(60)				536,000	07/15/2025
100237052	CF	PAGOSA SPRINGS	CO		09/12/2025	6.990	324,821		(70)				745,000	07/14/2025
100237053	CF	GRANITE BAY	CA		09/12/2025	6.990	491,259		(107)				795,000	07/18/2025
100237054	CF	MIAMI	FL		09/12/2025	6.990	896,977		(124)				1,115,000	07/22/2025
100237055	CF	APTOS	CA		09/12/2025	7.125	1,604,944		(383)				2,950,000	07/14/2025
100237056	CF	CHANTILLY	VA		09/12/2025	7.125	617,148		(126)				829,000	07/21/2025
100237057	CF	SANTA CLARA	CA		09/12/2025	7.875	1,398,395		(201)				1,710,000	06/23/2025
100237060	CF	SAN MARCOS	CA		09/12/2025	7.250	1,238,754		(274)				1,500,000	06/18/2025
100237061	CF	NORTH PORT	FL		09/12/2025	6.990	442,221		(49)				545,000	07/17/2025
100237063		CINCINNATI	OH		09/12/2025	7.375	305,886		(41)				377,000	07/23/2025
100237065	CF	COSTA MESA	CA		09/12/2025	7.250	1,188,332		(278)				2,300,000	06/13/2025
100237066	CF	MERCED	CA		09/12/2025	7.875	209,503		(60)				275,000	07/15/2025
100237067	CF	MIAMI	FL		09/12/2025	7.250	129,339		(30)				875,000	06/23/2025
100237068	CF	CULVER CITY	CA		09/12/2025	6.990	2,045,141		(340)				3,250,000	06/20/2025
100237069	CF	SEDONA	AZ		09/12/2025	7.625	341,961		(66)				395,000	08/08/2025
100237070	CF	CHARLOTTE	NC		09/12/2025	6.875	153,867		(25)				190,000	07/22/2025
100237071	CF	CARSON	CA		09/12/2025	6.875	666,497		(84)				820,000	07/18/2025
100237072	CF	MIAMI	FL		09/12/2025	7.374	281,070		(96)				685,000	08/19/2025
100237075		VERO BEACH	FL		09/12/2025	6.999	300,236		(4)				386,000	08/11/2025
100237076		TOMS RIVER	NJ		09/12/2025	7.374	603,543		(146)				775,000	08/19/2025
100237077	CF	BEL AIR	MD		09/12/2025	8.625	824,755		(246)				955,000	07/31/2025
100237078	CF	LOS ANGELES	CA		09/12/2025	7.249	2,395,940		(574)				3,300,000	08/15/2025
100237079	CF	QUEEN CREEK	AZ		09/12/2025	7.374	1,113,871		(249)				1,400,000	08/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100237080	CF	LYNCHBURG	VA		09/12/2025	6.990	205,112		(36)				272,000	06/06/2025
100237081	CF	WAKEFIELD	MA		09/12/2025	6.874	444,293		(74)				590,000	08/15/2025
100237082	CF	DAVIE	FL		09/12/2025	7.374	1,043,999		(231)				1,644,000	08/11/2025
100237083	CF	ORLANDO	FL		09/12/2025	7.874	392,543		(113)				500,000	08/18/2025
100237084	CF	CLEVELAND	TN		09/12/2025	7.124	127,557		(20)				255,000	04/30/2025
100237085	CF	DAWSONVILLE	GA		09/12/2025	7.874	231,663		(66)				295,000	08/14/2025
100237086	CF	PHOENIX	AZ		09/12/2025	7.124	328,069		(89)				739,900	08/15/2025
100237087	CF	HANDFORD	CA		09/12/2025	7.624	404,817		(108)				500,000	08/14/2025
100237088		SPRING	TX		09/12/2025	7.999	153,470		(43)				183,000	08/19/2025
100237089	CF	NASHVILLE	TN		09/12/2025	7.124	1,202,222		(224)				1,475,000	08/21/2025
100237090	CF	LOS ANGELES	CA		09/12/2025	7.625	1,763,984		(439)				2,780,000	05/27/2025
100237091	CF	HO HO KUS	NJ		09/12/2025	7.249	1,007,911		(192)				1,427,000	07/18/2025
100237092	CF	BRANDON	FL		09/12/2025	7.374	469,135		(131)				905,000	08/01/2025
100237093	CF	ZEBULON	NC		09/12/2025	7.499	234,244		(68)				292,000	07/24/2025
100237094		GULF BREEZE	FL		09/12/2025	7.250	284,589		(56)				473,500	05/14/2025
100237095	CF	EL DORADO HILLS	CA		09/12/2025	7.250	1,526,031		(327)				1,875,000	06/17/2025
100237096	CF	PANAMA CITY BEACH	FL		09/12/2025	7.749	255,353		(73)				320,000	07/25/2025
100237097	CF	ORANGE	CA		09/12/2025	7.990	1,473,145		(326)				1,585,000	06/21/2025
100237098	CF	YORBA LINDA	CA		09/12/2025	7.625	2,483,939		(721)				3,070,000	07/23/2025
100237099	CF	HUDSON	NH		09/12/2025	7.374	103,225		(22)				615,000	07/28/2025
100237100		CHICAGO	IL		09/12/2025	7.249	255,181		(50)				310,000	07/28/2025
100237101		PALATINE	IL		09/12/2025	6.999	338,675		(62)				583,000	07/15/2025
100237102		VICTORIA	TX		09/12/2025	8.124	204,810		(47)				246,000	07/01/2025
100237103	CF	SILVERADO	CA		09/12/2025	7.999	2,968,816		(784)				4,350,000	08/01/2025
100237105	CF	PERTH AMBOY	NJ		09/12/2025	6.999	239,904		(21)				350,000	08/04/2025
100237106	CF	CHESAPEAKE	VA		09/12/2025	8.375	614,060		(190)				780,000	07/22/2025
100237107	CF	SILVERTHORNE	CO		09/12/2025	7.499	453,342		(147)				569,000	08/07/2025
100237108		PHOENIX	AZ		09/12/2025	7.875	159,250		(46)				208,000	08/01/2025
100237109	CF	SARASOTA	FL		09/12/2025	7.499	697,526		(117)				860,000	07/18/2025
100237111	CF	POLLOCK PINES	CA		09/12/2025	7.375	284,636		(87)				515,000	07/22/2025
100237112	CF	ROCKDALE	TX		09/12/2025	7.375	288,014		(59)				430,000	06/19/2025
100237113	CF	EL CAJON	CA		09/12/2025	7.125	1,051,959		(246)				1,290,000	07/17/2025
100237114	CF	BEVERLY HILLS	CA		09/12/2025	7.125	1,049,630		(246)				1,300,000	07/17/2025
100237115	CF	CLEARWATER	FL		09/12/2025	8.500	170,414		(69)				227,000	06/23/2025
100237116	CF	SPRING	TX		09/12/2025	7.374	127,284		(25)				175,000	07/31/2025
100237117	CF	SAN DIMAS	CA		09/12/2025	6.990	2,575,497		(490)				3,345,000	07/18/2025
100237118	CF	PARKER	CO		09/12/2025	7.250	913,509		(258)				1,245,000	08/01/2025
100237119	CF	COOPER CITY	FL		09/12/2025	7.250	534,549		(103)				650,000	07/15/2025
100237120	CF	QUINCY	IL		09/12/2025	7.249	385,550		(91)				470,000	08/11/2025
100237121		MOUNT EPHRAIM	NJ		09/12/2025	7.375	221,649		(38)				275,000	07/18/2025
100237122	CF	WILLIAMSTOWN	NJ		09/12/2025	7.874	187,250		(47)				263,000	07/21/2025
100237123		PHOENIX	AZ		09/12/2025	8.124	271,096		(74)				347,000	07/23/2025
100237124	CF	HYATTSVILLE	MD		09/12/2025	7.249	252,099		(51)				495,000	07/10/2025
100237125	CF	WEST COVINA	CA		09/12/2025	7.124	612,534		(146)				860,000	07/31/2025
100237126	CF	HACIENDA HEIGHTS	CA		09/12/2025	7.375	793,038		(156)				1,080,000	07/29/2025
100237127	CF	LAKE HAVASU CITY	AZ		09/12/2025	6.999	254,778		(47)				316,000	08/02/2025
100237128	CF	ROCHESTER	NY		09/12/2025	7.874	94,718		(24)				131,000	07/28/2025
100237129	CF	PENSACOLA	FL		09/12/2025	7.874	253,885		(40)				374,000	08/04/2025
100237130	CF	FREDERICK	MD		09/12/2025	6.999	259,880		(34)				514,000	07/23/2025
100237952	CF	NEW CANAAN	CT		10/10/2025	7.000	1,913,191		(379)				2,306,000	09/02/2025
100237953	CF	MEMPHIS	TN		10/10/2025	7.375	128,214		(29)				166,000	09/08/2025
100237955	CF	MEMPHIS	TN		10/10/2025	7.375	128,200		(29)				166,000	09/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100237956	CF	MEMPHIS	TN		10/10/2025	7.375	128,211		(29)				172,000	09/08/2025
100237957	CF	MEMPHIS	TN		10/10/2025	7.250	127,375		(25)				166,000	09/08/2025
100237958	CF	VALLEJO	CA		10/10/2025	6.875	316,991		(32)				465,000	09/02/2025
100237962	CF	LOS ANGELES	CA		10/10/2025	7.250	670,930		(87)				1,075,000	09/09/2025
100237966	CF	PRINCEVILLE	HI		10/10/2025	7.250	787,334		(86)				1,100,000	09/08/2025
100237967	CF	SAN TAN VALLEY	AZ		10/10/2025	7.750	514,547		(115)				545,000	09/05/2025
100237968	CF	SAN ANTONIO	TX		10/10/2025	7.125	162,095		(28)				210,000	09/04/2025
100237969	CF	WYANDOTTE	MI		10/10/2025	6.875	150,501		(28)				260,000	09/05/2025
100237970	CF	NORTH PLATTE	NE		10/10/2025	6.875	101,614		(7)				139,000	09/12/2025
100237971	CF	CUTLER BAY	FL		10/10/2025	7.000	435,011		(58)				564,000	09/16/2025
100237974	CF	HOUSTON	TX		10/10/2025	6.875	953,211		(131)				1,240,000	09/04/2025
100237976	CF	LANSDALE	PA		10/10/2025	7.500	294,368		(32)				365,000	09/15/2025
100237977	CF	DALLAS	TX		10/10/2025	6.875	128,854		(7)				180,000	08/29/2025
100237979	CF	PHOENIX	AZ		10/10/2025	6.875	472,572		(37)				665,000	09/17/2025
100237981	CF	MCMINNVILLE	OR		10/10/2025	7.500	434,810		(91)				555,000	09/05/2025
100237984	CF	BELLEVILLE	NJ		10/10/2025	6.875	509,447		(92)				635,000	09/08/2025
100237988	CF	DEARBORN	MI		10/10/2025	6.875	173,576		(37)				224,060	09/11/2025
100237990	CF	LINCOLN	CA		10/10/2025	7.500	465,399		(106)				565,000	09/08/2025
100237993	CF	DECATUR	GA		10/10/2025	7.250	301,595		(16)				351,000	09/22/2025
100237995	CF	NORCROSS	GA		10/10/2025	6.625	637,929		55				865,000	09/05/2025
100237997	CF	PHOENIX	AZ		10/10/2025	7.000	424,310		(89)				570,000	09/12/2025
100237998	CF	WEST VALLEY CITY	UT		10/10/2025	6.875	207,333		(118)				470,000	09/11/2025
100238003	CF	RENTON	WA		10/10/2025	6.625	410,657		(47)				670,000	09/16/2025
100238005	CF	WOODBRIDGE	VA		10/10/2025	7.500	565,440		(125)				685,000	09/05/2025
100238006	CF	CHICAGO	IL		10/10/2025	6.625	405,188		(12)				705,000	09/12/2025
100238008	CF	SAN BRUNO	CA		10/10/2025	6.750	856,501		(152)				1,480,000	09/09/2025
100238009	CF	SOUTH SALT LAKE CITY	UT		10/10/2025	6.875	217,628		(123)				440,000	09/11/2025
100238010	CF	CHICAGO	IL		10/10/2025	6.750	168,621		(19)				275,000	09/15/2025
100238011	CF	SALT LAKE CITY	UT		10/10/2025	6.625	330,206		(138)				805,000	09/10/2025
100238012	CF	CLOVIS	CA		10/10/2025	6.750	255,619		(30)				510,000	09/15/2025
100238014	CF	ELK GROVE	CA		10/10/2025	6.875	369,392		(76)				592,000	09/12/2025
100238015	CF	HAPPY VALLEY	OR		10/10/2025	7.500	431,505		(86)				460,000	09/09/2025
100238016	CF	MIAMI	FL		10/10/2025	6.500	1,529,743		(163)				2,000,000	09/08/2025
100238017	CF	SAN DIEGO	CA		10/10/2025	7.625	1,259,946		(54)				1,525,000	09/11/2025
100238018	CF	COMPTON	CA		10/10/2025	7.375	392,427		(86)				520,000	09/08/2025
100238019	CF	OAKLAND	CA		10/10/2025	6.875	771,405		(136)				1,073,000	09/12/2025
100238021	CF	AUSTIN	TX		10/10/2025	6.750	525,337		(82)				785,000	09/11/2025
100238022	CF	ARVADA	CO		10/10/2025	6.875	422,302		(102)				535,000	09/17/2025
100238023	CF	FRONT ROYAL	VA		10/10/2025	7.250	209,982		(37)				270,000	09/16/2025
100238024	CF	KEY COLONY BEACH	FL		10/10/2025	6.875	779,615		(102)				950,000	09/15/2025
100238026	CF	SHELBYVILLE	KY		10/10/2025	6.875	165,843		(1)				221,000	09/19/2025
100238028	CF	EL DORADO HILLS	CA		10/03/2025	7.250	1,712,889		(365)				2,200,000	08/29/2025
100238029	CF	NORWALK	CT		10/03/2025	6.750	1,429,206		(184)				2,000,000	08/28/2025
100238031	CF	DIXON	CA		10/03/2025	6.750	608,298		(78)				745,000	09/02/2025
100238032	CF	FRESNO	CA		10/03/2025	7.625	258,380		(66)				365,000	08/29/2025
100238033	CF	ALTADENA	CA		10/03/2025	7.500	812,281		(123)				935,000	08/26/2025
100238034	CF	ELIZABETH	NJ		10/03/2025	7.250	557,914		18				750,000	08/29/2025
100238035	CF	CHESTERFIELD	VA		10/03/2025	7.875	469,049		(105)				530,000	08/27/2025
100238038	CF	ROSENBERG	TX		10/03/2025	7.250	680,484		(173)				1,350,000	09/12/2025
100238039	CF	NEWTON	NJ		10/03/2025	6.750	440,706		(42)				835,000	09/10/2025
100238040	CF	AUBURN	WA		10/03/2025	8.125	663,164		(149)				707,000	08/27/2025
100238041	CF	DALLAS	TX		10/03/2025	7.375	104,812		(27)				230,000	08/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238042	CF	CARPENTERSVILLE	IL		10/03/2025	6.750	152,284		(16)				255,000	09/02/2025
100238043	CF	SAN TAN VALLEY	AZ		10/03/2025	6.625	504,747		(47)				680,000	08/28/2025
100238044	CF	MYAKKA CITY	FL		10/03/2025	7.375	551,870		(120)				712,000	09/03/2025
100238045	CF	PORTLAND	OR		10/03/2025	7.500	653,457		(159)				785,000	08/26/2025
100238046	CF	NORTH CHARLESTON	SC		10/03/2025	7.250	267,551		(33)				350,000	08/29/2025
100238047	CF	GREENBRAE	CA		10/03/2025	7.750	821,828		(206)				980,000	08/26/2025
100238048	CF	GLENWOOD SPRINGS	CO		10/03/2025	6.875	869,794		(137)				1,090,000	08/29/2025
100238049	CF	LONE TREE	CO		10/03/2025	6.750	689,990		(9)				920,000	08/29/2025
100238050	CF	COSTA MESA	CA		10/03/2025	6.875	798,993		(64)				980,000	08/29/2025
100238051	CF	MERCED	CA		10/03/2025	7.375	349,745		(42)				435,000	08/29/2025
100238052	CF	EVANS	CO		10/03/2025	7.875	377,385		(93)				456,000	08/29/2025
100238053	CF	SANTA ANA	CA		10/03/2025	6.875	1,173,807		(200)				1,430,000	08/26/2025
100238054	CF	HOUSTON	TX		10/03/2025	7.625	103,517		(28)				245,000	09/10/2025
100238055	CF	CITRUS HEIGHTS	CA		10/03/2025	6.875	247,932		(47)				575,000	09/03/2025
100238056	CF	DALLAS	TX		10/03/2025	6.375	500,030		21				695,000	09/02/2025
100238057	CF	FRANKLIN	TN		10/03/2025	7.500	1,067,761		(174)				1,225,000	08/29/2025
100238058	CF	ALPINE MEADOWS	CA		10/03/2025	7.125	1,321,535		(301)				1,600,000	09/05/2025
100238059	CF	LOS ANGELES	CA		10/03/2025	6.750	843,829		(66)				1,350,000	09/16/2025
100238060	CF	MERCED	CA		10/03/2025	7.500	369,260		(30)				485,000	09/03/2025
100238061	CF	LAS VEGAS	NV		10/03/2025	7.250	559,008		(113)				636,000	08/28/2025
100238062	CF	HARBOR CITY	CA		10/03/2025	7.250	497,443		(132)				740,000	09/02/2025
100238064	CF	LACEY	WA		10/03/2025	7.000	306,544		(24)				432,500	08/29/2025
100238065	CF	KAILUA KONA	HI		10/03/2025	6.625	708,817		(53)				879,000	08/28/2025
100238066	CF	HANFORD	CA		10/03/2025	6.875	158,146		(6)				210,000	08/28/2025
100238068	CF	SKOKIE	IL		10/03/2025	6.750	324,615		26				450,000	09/10/2025
100238069	CF	LACEY	WA		10/03/2025	7.000	307,366		(23)				445,000	08/29/2025
100238072	CF	WEST PALM BEACH	FL		10/03/2025	6.875	205,803		1,013				403,000	09/02/2025
100238073	CF	CASTRO VALLEY	CA		10/03/2025	7.250	768,439		(189)				1,050,000	09/12/2025
100238075	CF	MESA	AZ		10/03/2025	7.750	1,179,447		(247)				1,260,000	08/28/2025
100238076	CF	SIGNAL HILL	CA		10/03/2025	6.875	261,970		(41)				1,270,000	09/09/2025
100238079	CF	ALEDO	TX		10/03/2025	6.750	1,227,353		(142)				1,665,000	09/03/2025
100238080	CF	BIG BEAR LAKE	CA		10/03/2025	6.875	226,279		(38)				470,000	09/09/2025
100238081	CF	SAN RAMON	CA		10/03/2025	7.125	1,873,208		(361)				2,265,000	08/25/2025
100238082	CF	PLANO	TX		10/03/2025	7.125	343,839		(65)				483,000	09/02/2025
100238083	CF	OAKLAND	CA		10/03/2025	7.000	383,813		(51)				635,000	09/10/2025
100238084	CF	LOS GATOS	CA		10/03/2025	7.125	415,992		(160)				2,250,000	08/28/2025
100238085	CF	KELSEYVILLE	CA		10/03/2025	7.375	296,684		(79)				378,000	08/28/2025
100238087	CF	SOLANA BEACH	CA		10/03/2025	7.000	2,294,121		(237)				2,775,000	09/12/2025
100238089	CF	MONUMENT	CO		10/03/2025	7.375	531,051		(106)				670,000	08/29/2025
100238090	CF	SCOTTS VALLEY	CA		10/03/2025	6.875	1,710,494		(310)				3,055,000	09/04/2025
100238092		NORTH MYRTLE BEACH	SC		09/15/2025	8.125	318,670		(83)				436,000	06/18/2025
100238093		SNOHOMISH	WA		09/15/2025	7.625	1,320,933		(320)				1,600,000	07/09/2025
100238094		PATASKALA	OH		09/15/2025	8.875	376,832		(93)				400,000	05/28/2025
100238095		HUFFMAN	TX		09/15/2025	7.750	209,322		541				300,000	06/26/2025
100238096		NAPLES	FL		09/15/2025	7.750	458,641		(107)				680,000	05/29/2025
100238097		WAIKOLOA	HI		09/15/2025	7.625	905,572		(252)				1,155,000	06/11/2025
100238098		YORBA LINDA	CA		09/15/2025	7.500	2,270,520		3,294				3,000,000	05/12/2025
100238100		WESTLAKE	FL		09/15/2025	7.750	689,913		(121)				958,740	06/20/2025
100238101		MIAMI	FL		09/15/2025	7.625	201,430		(34)				255,000	07/01/2025
100238102		DURHAM	NC		09/15/2025	7.500	395,500		(42)				540,000	05/02/2025
100238103		GIRARD	OH		09/15/2025	8.125	115,348		(31)				147,000	06/23/2025
100238104		DAVENPORT	FL		09/15/2025	7.625	293,925		(85)				397,000	05/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238105		AURORA	CO		09/15/2025	7.500	658,674		(187)				991,000	06/20/2025
100238106		PATASKALA	OH		09/15/2025	7.250	272,343		(44)				355,000	06/24/2025
100238107		LOS ANGELES	CA		09/15/2025	7.875	829,979		2,258				1,070,000	07/08/2025
100238108		SAINT CLOUD	FL		09/15/2025	7.990	546,230		(94)				627,000	06/18/2025
100238109		SEAFORD	DE		09/15/2025	7.500	180,803		(31)				235,000	06/27/2025
100238110		BLOOMFIELD	NJ		09/15/2025	7.625	260,611		(75)				397,000	06/11/2025
100238111		TURLOCK	CA		09/15/2025	8.250	253,326		(67)				441,000	06/24/2025
100238112		MIAMI	FL		09/15/2025	7.875	437,317		(87)				530,000	06/25/2025
100238113		LEOMINSTER	MA		09/15/2025	7.875	597,600		(126)				769,000	07/11/2025
100238114		SAN JOSE	CA		09/15/2025	7.375	980,831		(232)				1,515,000	06/13/2025
100238115		MILPITAS	CA		09/15/2025	7.375	618,044		1,730				1,560,000	06/20/2025
100238116		CARY	NC		09/15/2025	7.750	494,246		(126)				605,000	06/18/2025
100238117		ANACORTES	WA		09/15/2025	7.625	439,585		(126)				1,050,000	06/24/2025
100238118		SPRING VALLEY	CA		09/15/2025	7.750	462,139		(127)				680,000	06/23/2025
100238119		DULUTH	GA		09/15/2025	7.500	245,416		(71)				335,000	06/18/2025
100238120		BEAVERTON	OR		09/15/2025	7.000	447,973		924				650,000	06/23/2025
100238122		SAN GABRIEL	CA		09/15/2025	7.250	1,026,602		1,882				1,500,000	06/10/2025
100238123		SALEM	UT		09/15/2025	7.250	1,081,308		(179)				1,355,000	06/26/2025
100238124		AUSTIN	TX		09/15/2025	7.000	248,235		(56)				520,000	07/25/2025
100238125		REDLANDS	CA		09/15/2025	8.125	671,216		(136)				810,000	07/02/2025
100238127		LADERA RANCH	CA		09/15/2025	7.875	1,932,838		597				2,335,000	06/12/2025
100238128		EL CAJON	CA		09/15/2025	7.125	665,360		(121)				810,000	06/30/2025
100238129		GILROY	CA		09/15/2025	7.500	998,089		(252)				1,200,000	06/21/2025
100238130		YORBA LINDA	CA		09/15/2025	6.875	659,184		2,547				1,300,000	06/13/2025
100238131		ROSEVILLE	CA		09/15/2025	7.875	509,534		(147)				625,000	06/13/2025
100238132		OCALA	FL		09/15/2025	7.375	212,463		(32)				322,000	06/30/2025
100238133		HACIENDA HEIGHTS	CA		09/15/2025	7.375	1,006,209		(164)				1,240,000	06/14/2025
100238135		WEST COVINA	CA		09/15/2025	6.875	676,280		(17)				965,000	06/10/2025
100238136		WALNUT	CA		09/15/2025	7.250	733,797		(127)				1,180,000	06/21/2025
100238137		WHITTIER	CA		09/15/2025	7.250	620,086		(85)				760,000	06/18/2025
100238138		BRENTWOOD	CA		09/15/2025	9.000	891,125		(195)				950,000	05/03/2025
100238139		FONTANA	CA		09/15/2025	6.750	301,560		(16)				710,000	06/05/2025
100238140		SAN GABRIEL	CA		09/15/2025	7.625	955,952		(181)				1,160,000	06/23/2025
100238141		RANCHO CUCAMONGA	CA		09/15/2025	7.625	1,007,750		(235)				1,300,000	06/09/2025
100238142		FONTANA	CA		09/15/2025	7.500	522,751		(88)				730,000	06/24/2025
100238143		OAKLAND	CA		09/15/2025	7.625	1,296,283		(235)				1,600,000	06/23/2025
100238144		SUGARLOAF	CA		09/15/2025	7.625	267,423		(33)				350,000	06/17/2025
100238145		SALT LAKE CITY	UT		09/15/2025	7.375	546,292		1,569				660,000	07/08/2025
100238146		SALT LAKE CITY	UT		09/15/2025	7.375	541,028		(111)				655,000	07/08/2025
100238147		KEY WEST	FL		09/15/2025	7.250	514,669		(60)				685,000	06/30/2025
100238148		SAN BERNARDINO	CA		09/15/2025	7.500	346,064		(99)				500,000	06/25/2025
100238149		LONG BEACH	CA		09/15/2025	7.125	152,890		(20)				300,000	07/08/2025
100238150		PORT CHARLOTTE	FL		09/15/2025	7.500	249,663		(42)				340,000	06/30/2025
100238151		LEMON GROVE	CA		09/15/2025	8.250	713,668		(169)				980,000	06/25/2025
100238152		PORT SAINT LUCIE	FL		09/15/2025	7.250	156,049		(40)				495,000	06/26/2025
100238153		TAVERNIER	FL		09/15/2025	6.875	423,549		20				570,000	07/07/2025
100238154		MODESTO	CA		09/15/2025	6.875	334,641		12				450,000	06/12/2025
100238155		SARASOTA	FL		09/15/2025	7.375	753,745		2,160				1,000,000	07/23/2025
100238156		PALM BAY	FL		09/15/2025	7.500	199,457		(29)				260,000	07/08/2025
100238157		SANTA CRUZ	CA		09/15/2025	7.625	1,896,071		(408)				2,309,000	07/02/2025
100238158		OAK RIDGE	TN		09/15/2025	7.625	244,098		(51)				315,000	06/27/2025
100238159		COSTA MESA	CA		09/15/2025	7.625	1,669,123		(188)				2,000,000	07/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238160		LANCASTER	CA		09/15/2025	7.250	374,455		(19)				525,000	07/07/2025
100238161		LANCASTER	CA		09/15/2025	7.250	374,320		(18)				525,000	07/07/2025
100238162		LANCASTER	CA		09/15/2025	7.250	374,467		(19)				525,000	07/07/2025
100238164		ALHAMBRA	CA		09/15/2025	7.125	626,146		(96)				765,000	07/10/2025
100238166		LAKE ELSINORE	CA		09/15/2025	6.875	406,898		(52)				571,079	07/03/2025
100238167		EMERYVILLE	CA		09/15/2025	7.375	359,400		(76)				465,000	06/26/2025
100238168		WESTMINSTER	CA		09/15/2025	7.625	1,045,752		(214)				1,350,000	07/14/2025
100238169		GRANDVIEW	MO		09/15/2025	8.000	188,042		(51)				228,000	07/09/2025
100238170		SOUTH GATE	CA		09/15/2025	8.375	710,787		(175)				800,000	07/22/2025
100238171		SARASOTA	FL		09/15/2025	7.125	529,505		(91)				660,000	07/11/2025
100238172		HALTOM CITY	TX		09/15/2025	7.500	124,632		(14)				175,000	07/09/2025
100238173		AZUSA	CA		09/15/2025	7.125	721,639		(119)				950,000	07/02/2025
100238176		CORAL SPRINGS	FL		09/15/2025	7.625	112,468		(25)				152,000	06/25/2025
100238178		(CORONA DEL MAR AREA) NEWPORT	CA		09/15/2025	7.625	2,283,451		(299)				2,900,000	07/08/2025
100238179		ANAHEIM	CA		09/15/2025	7.625	665,106		(127)				860,000	06/20/2025
100238181		SANTEE	CA		09/15/2025	7.750	702,886		(151)				800,000	07/15/2025
100238182		SHORT HILLS	NJ		09/15/2025	7.250	1,923,457		(164)				2,695,000	07/08/2025
100238183		RIVERSIDE	CA		09/15/2025	6.750	291,210		(12)				660,000	07/18/2025
100238184		TOMBALL	TX		09/15/2025	6.750	174,689		(7)				277,000	07/18/2025
100238185		CAPITOLA	CA		09/15/2025	7.250	1,665,271		(306)				2,313,000	07/17/2025
100238186		POINCIANA	FL		09/15/2025	7.250	163,668		(12)				203,000	07/22/2025
100238187		MIAMI	FL		09/15/2025	7.250	355,826		(39)				665,000	07/30/2025
100238188		BRADENTON	FL		09/15/2025	7.250	204,083		(29)				330,000	06/25/2025
100238189		BREA	CA		09/15/2025	6.875	416,008		(11)				1,295,000	07/17/2025
100238190		PARAMOUNT	CA		09/15/2025	7.375	512,267		(67)				690,000	07/09/2025
100238191		LAGUNA BEACH	CA		09/15/2025	6.875	1,327,037		(126)				4,100,000	07/17/2025
100238192		TAMARAC	FL		09/15/2025	7.250	259,945		(51)				315,000	08/01/2025
100238193		HESPERIA	CA		09/15/2025	8.500	910,214		(214)				970,000	07/28/2025
100238195		FONTANA	CA		09/15/2025	7.500	657,847		(83)				860,000	07/18/2025
100238198		GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025	7.250	1,106,148		(239)				1,820,000	07/28/2025
100238199		NORTH HILLS AREA LOS ANGELES	CA		09/15/2025	7.250	893,623		(189)				1,600,000	07/28/2025
100238200		HAZLETON	PA		09/15/2025	7.375	220,255		(20)				300,000	07/25/2025
100238201		MORROW BAY	CA		09/15/2025	7.625	1,278,530		(314)				1,890,000	07/22/2025
100238202		GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025	7.250	1,031,275		(207)				1,670,000	07/28/2025
100238203		SAINT CHARLES	MO		09/15/2025	6.625	330,801		63				474,000	07/30/2025
100238204	CF	KANSAS CITY	MO		09/18/2025	7.500	179,279		(41)				230,000	07/11/2025
100238205		GIG HARBOR	WA		09/18/2025	7.500	1,378,892		(369)				1,800,000	06/25/2025
100238206		OKEMOS	MI		09/18/2025	7.625	334,717		(92)				400,500	06/26/2025
100238207	CF	DAGSBORO	DE		09/18/2025	7.750	232,996		(49)				315,000	06/23/2025
100238208		RICHMOND	VA		09/18/2025	6.625	527,958		(32)				675,000	07/07/2025
100238209	CF	ROANOKE	VA		09/18/2025	7.250	253,821		3				350,000	06/04/2025
100238210	CF	LOS ANGELES (TARZANA A	CA		09/18/2025	6.990	1,795,298		(237)				2,200,000	07/14/2025
100238211	CF	NEW HAVEN	CT		09/18/2025	7.375	204,177		(33)				295,000	08/14/2025
100238212	CF	WILMINGTON	DE		09/18/2025	6.625	222,151		33				310,000	07/07/2025
100238214	CF	MIAMI	FL		09/18/2025	7.625	364,971		(88)				1,010,000	07/03/2025
100238215	CF	WACO	TX		09/18/2025	8.125	136,721		(31)				175,000	06/16/2025
100238216	CF	BROKEN ARROW	OK		09/18/2025	7.625	172,731		(37)				210,000	07/14/2025
100238217		MIAMI	FL		09/18/2025	6.875	147,915		28				204,000	06/23/2025
100238218	CF	COLUMBUS	GA		09/18/2025	7.990	155,061		(38)				198,000	07/09/2025
100238219	CF	CLARKSVILLE	TN		09/18/2025	7.375	216,190		(39)				280,000	07/18/2025
100238221	CF	SHERMAN	TX		09/18/2025	6.875	179,683		(19)				245,000	07/02/2025
100238223	CF	NORTH FORT MYERS	FL		09/18/2025	6.990	173,671		(24)				231,000	07/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238225	CF	MOUNT PLEASANT	SC		09/18/2025	8.375	663,180		(289)				771,000	07/16/2025
100238226	CF	GLENCOE	IL		09/18/2025	7.250	660,857		(132)				800,000	07/21/2025
100238227		PROVIDENCE FORGE	VA		09/18/2025	6.990	253,912		(25)				322,000	06/30/2025
100238228	CF	BRUNSWICK	OH		09/18/2025	7.990	115,890		(31)				148,000	07/18/2025
100238229	CF	RANSON	WV		09/18/2025	6.990	234,322		(11)				325,000	07/18/2025
100238230	CF	PROVIDENCE VILLAGE	TX		09/18/2025	6.990	160,384		(20)				219,000	07/22/2025
100238231	CF	SCOTTSDALE	AZ		09/18/2025	7.500	1,288,249		(358)				2,615,000	07/25/2025
100238232	CF	OAKWOOD	OH		09/18/2025	6.990	206,717		(14)				351,000	07/17/2025
100238233		TERRA CEIA	FL		09/18/2025	7.875	104,006		(24)				220,000	06/26/2025
100238234	CF	HICKORY	NC		09/18/2025	8.750	251,204		(58)				455,000	07/25/2025
100238237	CF	LUTHERVILLE TIMONIUM	MD		09/18/2025	7.625	272,802		(47)				400,000	07/24/2025
100238238	CF	WILSON	NC		09/18/2025	7.125	181,330						243,000	03/13/2025
100238239	CF	FORT MILL	SC		09/18/2025	7.500	481,887		(122)				700,000	07/09/2025
100238240		WICHITA	KS		09/18/2025	7.990	254,916		(67)				305,000	08/05/2025
100238241	CF	WOODBURN	IN		09/18/2025	6.990	240,641		(31)				315,000	06/30/2025
100238242	CF	OCEAN ISLE BEACH	NC		09/18/2025	7.125	188,886		(33)				287,000	07/16/2025
100238244		WASHINGTON	DC		09/18/2025	7.875	280,858		(80)				335,000	07/07/2025
100238246	CF	SAN RAMON	CA		09/18/2025	7.250	1,329,828		(347)				1,610,000	07/10/2025
100238247	CF	PORTSMOUTH	VA		09/18/2025	7.750	211,329		(56)				269,000	07/11/2025
100238248	CF	BURBANK	CA		09/19/2025	7.250	527,801		(76)				2,150,000	07/31/2025
100238249		LAS VEGAS	NV		09/19/2025	7.250	1,507,438		(351)				4,000,000	08/01/2025
100238250	CF	(TUJUNGA AREA) LOS ANG	CA		09/19/2025	6.990	726,909		(114)				1,155,000	08/06/2025
100238251	CF	BALDWIN PARK	CA		09/19/2025	6.875	337,918		(2)				730,000	07/23/2025
100238252	CF	GLENDALE	CA		09/19/2025	7.375	1,713,418		(384)				2,200,000	08/05/2025
100238253	CF	FRESNO	CA		09/19/2025	7.500	384,500		(63)				415,000	07/28/2025
100238254	CF	EDMOND	OK		09/19/2025	7.124	261,689		(15)				386,000	08/07/2025
100238255	CF	TUJUNGA	CA		09/19/2025	7.375	827,347		(196)				1,350,000	08/01/2025
100238256	CF	GLENDALE	CA		09/19/2025	7.125	1,191,312		(97)				2,400,000	08/13/2025
100238257	CF	STATEN ISLAND	NY		09/19/2025	6.990	574,066		41				775,000	08/06/2025
100238258	CF	WALTHAM	MA		09/19/2025	6.375	490,444		58				1,180,000	07/30/2025
100238259	CF	PLANTATION	FL		09/19/2025	6.990	205,545						275,000	08/13/2025
100238260	CF	LAS VEGAS	NV		09/19/2025	7.375	251,737		(70)				400,000	08/14/2025
100238261		PARRISH	FL		09/19/2025	7.125	247,279		35				338,000	07/23/2025
100238262	CF	HENDERSON	NV		09/19/2025	7.375	138,456		(38)				220,000	08/14/2025
100238263	CF	KISSIMMEE	FL		09/19/2025	7.125	172,833		(9)				245,000	07/24/2025
100238264	CF	GRANADA HILLS	CA		09/19/2025	7.250	1,010,437		(133)				1,410,000	07/28/2025
100238265	CF	VAN NUYS	CA		09/19/2025	7.875	694,365		(145)				855,000	07/28/2025
100238266	CF	LOS ANGELES	CA		09/19/2025	7.375	2,043,030		(272)				2,500,000	07/31/2025
100238267		WATERBURY	CT		09/19/2025	8.000	327,615		(72)				395,000	08/04/2025
100238268	CF	ARLETA	CA		09/19/2025	8.000	823,725		(133)				940,000	07/30/2025
100238269	CF	WOODLAND HILLS	CA		09/19/2025	7.625	1,104,929		(232)				1,520,000	07/28/2025
100238270	CF	SANTA ANA	CA		09/19/2025	7.125	2,841,225		(487)				3,480,000	08/04/2025
100238271	CF	NORTHRIDGE	CA		09/19/2025	7.875	832,824		(182)				1,025,000	08/01/2025
100238272		HOMESTEAD	FL		09/19/2025	6.749	322,524		17				480,000	07/31/2025
100238273		FAYETTEVILLE	AR		09/19/2025	6.749	374,356		33				680,000	08/04/2025
100238274	CF	BOCA RATON	FL		09/19/2025	7.625	626,263		(91)				1,250,000	08/07/2025
100238275	CF	FALLBROOK	CA		09/19/2025	7.625	686,062		(151)				2,835,000	08/18/2025
100238276	CF	FOLSOM	CA		09/19/2025	6.625	805,608		(65)				1,000,000	08/25/2025
100238277	CF	OXNARD	CA		09/19/2025	6.999	730,353		(72)				975,000	08/25/2025
100238278	CF	LOS ANGELES	CA		09/19/2025	7.875	393,104		(102)				700,000	08/26/2025
100238279	CF	DESERT HOT SPRINGS	CA		09/19/2025	8.375	387,658		(95)				435,000	08/26/2025
100238280	CF	HILLSBORO	OH		09/19/2025	6.625	259,386		(30)				365,000	09/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238281		BAKERSFIELD	CA		09/19/2025	7.499	375,876		(70)				455,000	08/22/2025
100238282		CALIFORNIA CITY	CA		09/19/2025	6.999	552,438		(78)				675,000	08/14/2025
100238283		SANTA ANA	CA		09/19/2025	7.125	1,126,036		(41)				1,400,000	08/28/2025
100238284	CF	HACKENSACK	NJ		09/19/2025	6.375	529,449		30				745,000	09/03/2025
100238285	CF	CHICAGO	IL		09/19/2025	7.250	262,707		(29)				352,000	09/02/2025
100238286	CF	ROCKWALL	TX		09/19/2025	7.750	585,011		(130)				865,000	08/27/2025
100238287		WILMINGTON AREA LOS ANGELES	CA		09/19/2025	7.750	538,374		(45)				825,000	08/27/2025
100238288		DANBURY	CT		09/19/2025	7.375	378,552		(22)				509,000	08/15/2025
100238289		LONG BEACH	CA		09/19/2025	6.999	314,069		(26)				780,000	08/27/2025
100238290	CF	RIVERSIDE	CA		09/19/2025	7.500	494,355		(134)				590,000	08/26/2025
100238291	CF	LOS GATOS	CA		09/19/2025	6.875	1,685,080		(280)				2,235,000	08/28/2025
100238292	CF	PHOENIX	AZ		09/19/2025	6.999	137,316		(15)				250,000	08/27/2025
100238293	CF	WEST PALM BEACH	FL		09/19/2025	7.750	233,660		(58)				260,000	09/02/2025
100238294	CF	HESPERIA	CA		09/19/2025	6.499	283,042		28				410,000	08/25/2025
100238295	CF	SANIBEL	FL		09/19/2025	7.250	1,076,483		(157)				1,570,000	08/14/2025
100238296	CF	BAYTOWN	TX		09/19/2025	6.625	300,410		16				380,000	08/27/2025
100238297		TULARE	CA		09/19/2025	6.750	190,142		8				240,000	08/22/2025
100238298	CF	TRACY	CA		09/19/2025	7.499	916,821		(170)				1,110,000	08/28/2025
100238299	CF	FITCHBURG	WI		09/19/2025	6.875	366,151		(43)				450,000	08/29/2025
100238300	CF	PASADENA	CA		09/19/2025	6.625	300,495		(5)				990,000	08/28/2025
100238302	CF	WARWICK	RI		09/19/2025	6.499	349,061		3				500,000	08/27/2025
100238303		LIVE OAK	TX		09/19/2025	6.875	245,419		15				310,000	09/04/2025
100238304	CF	SOUTH GATE	CA		09/19/2025	6.750	414,479		(6)				710,000	08/26/2025
100238305	CF	MIAMI	FL		09/19/2025	7.999	554,717		(153)				590,000	09/05/2025
100238306	CF	LOS ANGELES	CA		09/19/2025	7.499	1,114,655		(276)				1,350,000	08/27/2025
100238307		BOILING SPRINGS	SC		09/19/2025	8.375	218,379		(45)				275,000	09/05/2025
100238308		HENDERSON	NV		09/19/2025	6.499	337,564		8				440,000	08/28/2025
100238309	CF	RANCHO CUCAMONGA	CA		09/19/2025	6.999	773,494		(160)				950,000	08/27/2025
100238310	CF	SANTA CLARITA	CA		09/19/2025	7.750	341,062		(80)				400,000	08/25/2025
100238311	CF	BRANDON	FL		09/19/2025	6.875	127,973		(4)				172,000	08/29/2025
100238312		HURST	TX		09/19/2025	6.750	225,281		17				299,000	09/05/2025
100238313		SURPRISE	AZ		09/19/2025	6.999	504,389		(29)				650,000	08/14/2025
100238314	CF	PALM SPRINGS	CA		09/19/2025	6.499	612,088		(13)				830,000	08/29/2025
100238315	CF	STANTON	CA		09/19/2025	6.375	509,914		15				716,000	08/27/2025
100238316	CF	CHANDLER	AZ		09/19/2025	6.499	537,917		(17)				680,000	08/29/2025
100238317	CF	AUBURN	CA		09/19/2025	6.750	454,428		(63)				565,000	09/01/2025
100238318	CF	TUJUNGA	CA		09/19/2025	7.499	444,338		(100)				576,000	08/27/2025
100238319	CF	HAYWARD	CA		09/19/2025	6.999	743,799		(143)				1,034,500	08/28/2025
100238320	CF	SCOTTSDALE	AZ		09/19/2025	6.625	753,911		(93)				955,000	08/28/2025
100238321	CF	IRVING	TX		09/19/2025	6.750	371,405		(50)				529,000	08/27/2025
100238322		READING	PA		09/19/2025	6.999	175,888		(1)				221,000	09/04/2025
100238323	CF	LAKEWOOD	CO		09/19/2025	6.875	430,115		(65)				525,000	08/29/2025
100238324		PARKER	CO		09/19/2025	7.750	345,918		(92)				629,000	08/25/2025
100238325		KAYSVILLE	UT		09/19/2025	6.875	414,283		7				520,000	08/29/2025
100238326		INDIANAPOLIS	IN		09/19/2025	7.750	180,597		(18)				245,000	08/29/2025
100238327		ORANGE	CA		09/19/2025	8.125	366,418		(93)				1,010,000	08/29/2025
100238328	CF	MANSFIELD	TX		09/19/2025	6.750	310,197		30				440,000	09/04/2025
100238329	CF	YORBA LINDA	CA		09/19/2025	7.375	1,358,255		(284)				1,650,000	08/29/2025
100238330	CF	ESCALON	CA		09/19/2025	6.999	647,018		(130)				835,000	08/27/2025
100238331		CHESAPEAKE	VA		09/19/2025	6.999	167,303		2				238,000	08/28/2025
100238332	CF	JACKSONVILLE	FL		09/19/2025	6.625	272,014		(27)				335,000	08/29/2025
100238333		SACRAMENTO	CA		09/19/2025	7.375	298,538		(36)				450,000	08/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238334	CF	GLENDALE	CA		09/19/2025	6.499	662,444		(24)				850,000	09/02/2025
100238335		HUTTO	TX		09/19/2025	7.999	131,040		(34)				300,000	08/29/2025
100238336	CF	BRADENTON	FL		09/19/2025	7.250	389,563		(50)				470,000	09/03/2025
100238337	CF	SANTA CLARITA	CA		09/19/2025	6.375	366,201		(5)				916,500	09/02/2025
100238338	CF	BENTONVILLE	AR		09/19/2025	7.125	446,715		(78)				630,000	08/15/2025
100238339	CF	WOODBURN	OR		09/19/2025	7.125	444,183		(40)				515,000	08/28/2025
100238340	CF	LOS ANGELES	CA		09/19/2025	7.875	704,442		(184)				840,000	08/29/2025
100238342	CF	SMITHVILLE	MO		09/19/2025	6.375	274,411		15				350,000	09/05/2025
100238343	CF	SIMPSONVILLE	SC		09/19/2025	7.250	256,379		(184)				310,000	07/09/2025
100238344	CF	NAPLES	FL		09/19/2025	7.375	435,337		(122)				525,000	06/30/2025
100238345	CF	YACHATS	OR		09/19/2025	6.875	879,342		(142)				1,175,000	07/29/2025
100238346	CF	MENIFEE	CA		09/19/2025	7.250	519,392		(89)				595,000	07/15/2025
100238347	CF	OAKLAND	CA		09/19/2025	7.875	301,693		(79)				370,000	07/08/2025
100238348	CF	CANOGA PARK	CA		09/19/2025	7.250	823,026		(144)				1,089,000	07/21/2025
100238349	CF	JERSEY CITY	NJ		09/19/2025	7.500	188,314		(51)				225,000	07/25/2025
100238350	CF	SAN CLEMENTE	CA		09/19/2025	7.500	1,668,366		(80)				2,700,000	07/09/2025
100238352	CF	ENCINO	CA		09/19/2025	7.125	2,502,717		(173)				5,130,000	07/15/2025
100238355	CF	LA QUINTA	CA		09/19/2025	7.750	659,748		(130)				750,000	07/02/2025
100238356	CF	CHARLOTTE	NC		09/19/2025	7.250	425,979		(98)				527,000	07/14/2025
100238357	CF	SAN DIEGO	CA		09/19/2025	6.875	492,856		(89)				750,000	07/01/2025
100238358		GIBSONTON	FL		09/19/2025	7.875	259,210		(68)				350,000	07/31/2025
100238359	CF	ORANGE BEACH	AL		09/19/2025	7.625	1,498,435		(347)				1,950,000	07/10/2025
100238360	CF	ITASCA	IL		09/19/2025	7.500	331,927		(29)				461,000	07/25/2025
100238361	CF	ITASCA	IL		09/19/2025	7.500	331,341		(27)				461,000	07/25/2025
100238362	CF	BURBANK	CA		09/19/2025	7.375	1,111,977		(215)				1,400,000	06/26/2025
100238363	CF	ALTADENA	CA		09/19/2025	7.375	839,526		(149)				1,020,000	06/26/2025
100238365		LAGUNA HILLS	CA		09/19/2025	7.250	312,553		(78)				625,000	07/03/2025
100238366	CF	LEXINGTON	SC		09/19/2025	8.375	606,273		1,433				735,000	07/11/2025
100238367	CF	FOREST GROVE	OR		09/19/2025	7.125	461,400		(96)				595,000	07/07/2025
100238368	CF	JUPITER	FL		09/19/2025	7.500	413,107		(108)				500,000	07/01/2025
100238369	CF	MINNEAPOLIS	MN		09/19/2025	7.500	234,609		(64)				280,000	07/11/2025
100238370		SAN CLEMENTE	CA		09/19/2025	7.375	1,987,004		(244)				2,615,000	05/14/2025
100238371	CF	BETHESDA	MD		09/19/2025	7.250	897,739		(211)				1,200,000	07/14/2025
100238372	CF	RIDGEFIELD	WA		09/19/2025	7.625	866,663		(3,861)				1,050,000	06/26/2025
100238373	CF	STAFFORD	VA		09/19/2025	8.250	516,463		(129)				600,000	07/03/2025
100238374	CF	PARSIPPANY	NJ		09/19/2025	7.375	313,945		(88)				430,000	06/27/2025
100238375	CF	WESTMINSTER	CA		09/19/2025	8.500	1,145,481		(278)				1,366,500	07/03/2025
100238376	CF	MILTON	DE		09/19/2025	7.500	508,303		(124)				710,000	06/18/2025
100238377	CF	JOHNS CREEK	GA		09/19/2025	7.375	555,619		(132)				681,000	07/03/2025
100238378	CF	REDMOND	WA		09/19/2025	7.625	410,190		(93)				505,000	06/12/2025
100238379		PFLUGERVILLE	TX		09/19/2025	7.750	246,051		(63)				314,000	06/30/2025
100238380	CF	TAMPA	FL		09/19/2025	7.625	296,506		(81)				394,000	06/30/2025
100238381	CF	RANCHO CUCAMONGA	CA		09/19/2025	7.500	371,257		(104)				450,000	06/03/2025
100238382	CF	SPRING BRANCH	TX		09/19/2025	7.375	539,624		(124)				670,000	06/27/2025
100238383	CF	LIVINGSTON	TX		09/19/2025	7.125	217,777		(37)				345,000	07/23/2025
100238385	CF	SUGARLOAF	PA		09/19/2025	7.250	419,026		(87)				660,000	07/07/2025
100238386		BOONE	NC		09/19/2025	7.250	328,783		(42)				444,000	06/13/2025
100238387		MEDFORD	MA		09/19/2025	7.375	725,527		(154)				935,000	06/25/2025
100238388		COLLEGE STATION	TX		09/19/2025	7.375	233,436		(52)				282,000	06/26/2025
100238389		CRYSTAL BEACH	TX		09/19/2025	6.990	364,577		(49)				510,000	06/23/2025
100238390	CF	SHOW LOW	AZ		09/19/2025	7.250	245,727		(42)				300,000	06/16/2025
100238391		BASYE	VA		09/19/2025	7.250	310,524		(66)				434,000	06/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238392	CF	BAKERSFIELD	CA		09/19/2025	7.375	314,859		(70)				405,000	06/23/2025
100238393	CF	MATLACHA	FL		09/19/2025	7.625	217,876		(47)				330,000	07/03/2025
100238394		CINCINNATI	OH		09/19/2025	7.375	194,509		(43)				250,000	07/07/2025
100238395	CF	VAN NUYS	CA		09/19/2025	7.125	825,979		(146)				1,165,000	06/17/2025
100238396		LARAMIE	WY		09/19/2025	6.875	255,406		(29)				335,000	06/20/2025
100238397	CF	COLUMBUS	OH		09/19/2025	6.990	247,784		(45)				340,000	06/17/2025
100238398	CF	PITTSBURGH	PA		09/19/2025	6.500	185,870		4				275,000	06/27/2025
100238399	CF	MISSOURI CITY	TX		09/19/2025	7.500	202,533		(46)				248,000	06/20/2025
100238400	CF	RALEIGH	NC		09/19/2025	6.500	322,399		8				452,000	06/09/2025
100238401	CF	TORRANCE	CA		09/19/2025	7.625	953,893		(193)				1,345,000	06/20/2025
100238402		SAN DIEGO	CA		09/19/2025	7.125	229,535		(44)				470,000	06/30/2025
100238403	CF	LEXINGTON	VA		09/19/2025	7.500	567,083		(87)				695,000	07/03/2025
100238404	CF	SEATTLE	WA		09/19/2025	7.250	687,197		(115)				950,000	07/14/2025
100238405		KEY WEST	FL		09/19/2025	7.375	555,410		(104)				675,000	06/26/2025
100238406		VALDOSTA	GA		09/19/2025	7.500	236,513		(56)				331,000	06/17/2025
100238407		VISALIA	CA		09/19/2025	7.500	413,147		(82)				525,000	06/20/2025
100238408		ANTIOCH	TN		09/19/2025	6.500	201,412		2				275,000	06/18/2025
100238409	CF	EAST GRAND RAPIDS	MI		09/19/2025	7.375	402,605		(66)				500,000	06/20/2025
100238410	CF	LISBON	CT		09/19/2025	7.250	236,320		(53)				303,000	07/11/2025
100238411	CF	RICHMOND	VA		09/19/2025	7.125	320,494		(61)				416,000	06/18/2025
100238412	CF	MARIETTA	GA		09/19/2025	6.125	239,151		40				320,000	06/18/2025
100238413		CONESTOGA	PA		09/19/2025	6.990	245,971		(36)				334,000	06/20/2025
100238414		PALMDALE	CA		09/19/2025	7.375	416,224		(72)				540,000	06/24/2025
100238415		CONCORD	CA		09/19/2025	6.375	429,918		28				581,000	06/11/2025
100238416		MARCO ISLAND	FL		09/19/2025	7.625	612,323		(100)				796,000	06/18/2025
100238417		KERHONKSON	NY		09/19/2025	7.625	335,073		(72)				421,000	06/25/2025
100238418		KILL DEVIL HILLS	NC		09/19/2025	7.375	250,479		(45)				330,000	07/01/2025
100238419		MARATHON	FL		09/19/2025	7.625	928,194		(172)				1,000,000	06/26/2025
100238420		N TOPSAIL BEACH	NC		09/19/2025	7.625	713,330		(141)				885,000	06/20/2025
100238421		JUPITER	FL		09/19/2025	7.500	545,107		(82)				880,000	06/20/2025
100238422	CF	MINNEAPOLIS	MN		09/19/2025	7.375	242,634		(52)				315,000	06/30/2025
100238423		KATY	TX		09/19/2025	7.250	207,216		(46)				251,000	06/27/2025
100238424	CF	SOUTH JORDAN	UT		09/19/2025	6.875	367,554		(32)				470,000	06/10/2025
100238425	CF	TEMECULA	CA		09/19/2025	7.125	490,502		(75)				765,000	06/26/2025
100238426	CF	MINERAL	VA		09/19/2025	7.250	295,189		(66)				380,000	07/09/2025
100238427	CF	VIRGINIA BEACH	VA		09/19/2025	7.125	233,891		(45)				310,000	06/13/2025
100238428	CF	PORT CLINTON	OH		09/19/2025	6.750	236,264		(26)				345,000	07/07/2025
100238429		SCHAUMBURG	IL		09/19/2025	6.750	190,564		(10)				280,000	06/26/2025
100238430		VERO BEACH	FL		09/19/2025	7.625	368,618		(61)				400,000	06/20/2025
100238431	CF	CHARLOTTE	NC		09/19/2025	6.990	351,925		(46)				462,000	07/11/2025
100238432		HAZLEHURST	GA		09/19/2025	7.500	188,568		(41)				221,000	06/23/2025
100238433	CF	ROSEVILLE	CA		09/19/2025	6.990	434,640		(58)				570,000	06/30/2025
100238434		LOUISVILLE	KY		09/19/2025	7.500	182,451		(40)				220,000	06/26/2025
100238435	CF	NICHOLASVILLE	KY		09/19/2025	7.500	182,322		(40)				220,000	06/18/2025
100238436	CF	EMERALD ISLE	NC		09/19/2025	7.125	490,319		(47)				654,000	07/01/2025
100238437		NORTH PORT	FL		09/19/2025	6.625	329,531		(13)				441,000	06/27/2025
100238438	CF	PAWLEYS ISLAND	SC		09/19/2025	7.250	185,034		(35)				435,000	06/30/2025
100238439	CF	ATLANTA	GA		09/19/2025	7.375	203,665		(45)				255,000	07/08/2025
100238440		SACRAMENTO	CA		09/19/2025	7.625	303,029		(69)				395,000	06/17/2025
100238441		ATLANTA	GA		09/19/2025	7.500	300,703		(66)				341,000	07/18/2025
100238442		RICHMOND	VA		09/19/2025	7.250	630,951		(84)				825,000	06/23/2025
100238443		MEADOW VALLEY	CA		09/19/2025	7.125	206,734		(31)				240,000	06/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238444		NEDERLAND	TX		09/19/2025	7.375	210,226		(48)				230,000	06/24/2025
100238445		PANAMA CITY BEACH	FL		09/19/2025	7.500	336,846		(65)				440,000	06/20/2025
100238446		MAKAWAO	HI		09/19/2025	7.500	828,716		(145)				925,000	06/27/2025
100238447		ABINGDON	MD		09/19/2025	7.500	277,612		(61)				335,000	06/26/2025
100238448		SAINT AUGUSTINE	FL		09/19/2025	7.125	331,232		(51)				405,000	06/20/2025
100238449		MIAMI	FL		09/19/2025	7.625	318,796		(69)				430,000	06/17/2025
100238450	CF	ATLANTA	GA		09/19/2025	7.625	384,819		(75)				474,000	06/23/2025
100238451		OAKWOOD	OH		09/19/2025	7.125	222,088		(34)				294,000	06/17/2025
100238452		RIPON	CA		09/19/2025	7.375	556,902		(107)				675,000	06/12/2025
100238453	CF	ALBUQUERQUE	NM		09/19/2025	7.625	401,379		(58)				490,000	06/18/2025
100238454	CF	CINCINNATI	OH		09/19/2025	7.375	198,131		(39)				240,000	06/23/2025
100238455		COLUMBIA	MD		09/19/2025	7.625	290,501		(63)				350,000	07/11/2025
100238456		HUFFMAN	TX		09/19/2025	7.625	422,590		(66)				460,200	06/25/2025
100238457	CF	PASO ROBLES	CA		09/19/2025	7.250	320,295		(38)				450,000	06/24/2025
100238458		SUFFOLK	VA		09/19/2025	7.625	231,192		(50)				325,000	06/23/2025
100238459	CF	PORTSMOUTH	VA		09/19/2025	7.500	240,504		(53)				320,000	06/20/2025
100238460	CF	CAVE CREEK	AZ		09/19/2025	7.500	834,120		(168)				1,022,000	07/03/2025
100238461		BROOKHAVEN	GA		09/19/2025	7.500	164,702		(76)				240,000	06/18/2025
100238462	CF	ALTON BAY	NH		09/19/2025	7.500	413,209		(82)				550,000	06/18/2025
100238463	CF	LAVON	TX		09/19/2025	6.625	243,891		(10)				350,000	06/27/2025
100238464		WAIANAE	HI		09/19/2025	7.500	402,405		(90)				520,000	06/27/2025
100238465	CF	BASKING RIDGE	NJ		09/19/2025	7.250	228,131		(45)				300,000	06/25/2025
100238466		MIAMI	FL		09/19/2025	7.625	582,591		(100)				755,000	06/16/2025
100238467	CF	LAWRENCEVILLE	GA		09/19/2025	7.375	333,558		(69)				435,000	06/27/2025
100238468		SALT LAKE CITY	UT		09/19/2025	7.250	193,427		(34)				258,000	07/15/2025
100238469		OLD BRIDGE	NJ		09/19/2025	7.500	334,393		(59)				595,000	06/24/2025
100238470		LYNCHBURG	VA		09/19/2025	7.500	234,792		(48)				254,000	06/26/2025
100238471		KATY	TX		09/19/2025	6.990	268,117		(42)				450,000	07/08/2025
100238472	CF	RALEIGH	NC		09/19/2025	7.625	230,879		(52)				295,000	06/23/2025
100238473	CF	WAUWATOSA	WI		09/19/2025	6.990	251,248		(28)				330,000	06/18/2025
100238474	CF	SPRING	TX		09/19/2025	6.875	219,849		(27)				270,000	06/23/2025
100238475	CF	BLOOMFIELD	NJ		09/19/2025	7.250	263,356		(53)				345,000	07/08/2025
100238476		CLEVELAND	TN		09/19/2025	7.125	199,408		(30)				260,000	07/03/2025
100238477		RIPON	CA		09/19/2025	7.250	474,954		(84)				616,000	06/12/2025
100238478		MANNING	SC		09/19/2025	7.500	336,632		(46)				391,000	07/01/2025
100238479	CF	LEWISVILLE	TX		09/19/2025	7.500	571,791		(125)				700,000	06/24/2025
100238480	CF	CAPE CORAL	FL		09/19/2025	7.250	195,644		(42)				291,000	06/25/2025
100238481	CF	LAS VEGAS	NV		09/19/2025	7.625	468,498		(88)				670,000	06/23/2025
100238482	CF	PLEASANTON	CA		09/19/2025	7.375	987,512		(201)				1,275,000	06/25/2025
100238483	CF	ATLANTA	GA		09/19/2025	7.125	1,063,901		(219)				1,375,000	06/18/2025
100238484		LODI	CA		09/19/2025	7.500	363,281		(73)				514,000	07/13/2025
100238485	CF	DICKINSON	TX		09/19/2025	6.875	195,236		(23)				255,000	06/13/2025
100238486		PROVIDENCE VILLAGE	TX		09/19/2025	7.125	269,880		(49)				355,000	06/26/2025
100238487	CF	PLAINSBORO	NJ		09/19/2025	6.990	216,318		(34)				298,000	07/11/2025
100238488	CF	LAKESIDE	AZ		09/19/2025	6.990	403,534		(41)				532,000	07/03/2025
100238489	CF	TRACY	CA		09/19/2025	7.625	612,198		(122)				775,000	06/13/2025
100238490		WILLMAR	MN		09/19/2025	7.250	251,415		(41)				310,000	06/26/2025
100238491		GULF BREEZE	FL		09/19/2025	7.625	219,490		(44)				267,000	07/16/2025
100238492	CF	VIAN	OK		09/19/2025	6.750	181,529		(12)				228,000	07/03/2025
100238494	CF	COLCHESTER	VT		09/19/2025	7.500	391,718		(61)				478,000	07/09/2025
100238495	CF	CHARLOTTE	NC		09/19/2025	6.500	236,789		1				340,000	06/20/2025
100238496		LAS VEGAS	NV		09/19/2025	6.625	449,115		(15)				640,000	06/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238497		ASHLAND	OR		09/19/2025	7.250	605,871		(111)				799,000	06/11/2025
100238498		VENICE	FL		09/19/2025	7.500	545,976		(85)				712,500	06/23/2025
100238499	CF	SAINT LOUIS	MO		09/19/2025	7.250	199,818		(35)				260,000	07/09/2025
100238500	CF	FRANKLIN PARK	NJ		09/19/2025	6.875	270,354		(34)				356,000	07/01/2025
100238501		THE VILLAGES	FL		09/19/2025	7.625	296,973		(64)				345,000	06/26/2025
100238502	CF	DEARBORN	MI		09/19/2025	7.500	370,212		(72)				470,000	07/11/2025
100238503		ORANGEVALE	CA		09/19/2025	7.250	428,532		(76)				580,000	06/24/2025
100238504		SACRAMENTO	CA		09/19/2025	7.250	342,042		(77)				450,000	06/30/2025
100238505	CF	TACOMA	WA		09/19/2025	7.500	510,961		(95)				630,000	06/25/2025
100238506	CF	SAINT MARYS	GA		09/19/2025	7.375	209,906		(46)				271,000	06/25/2025
100238507		MASON	OH		09/19/2025	7.375	252,513		(54)				307,000	06/20/2025
100238508		LIGHTHOUSE POINT	FL		09/19/2025	7.500	754,559		(132)				815,000	06/27/2025
100238509		LOS ANGELES	CA		09/19/2025	7.250	1,218,608		(277)				1,680,000	07/02/2025
100238510		SACRAMENTO	CA		09/19/2025	7.500	379,520		(76)				490,000	06/30/2025
100238511		LAKE STEVENS	WA		09/19/2025	7.625	676,198		(129)				770,000	07/05/2025
100238512		COCOA BEACH	FL		09/19/2025	7.250	378,872		(52)				552,000	06/30/2025
100238513	CF	EVERETT	MA		09/19/2025	7.125	825,494		(145)				1,075,000	07/03/2025
100238514	CF	ROBBINSVILLE	NJ		09/19/2025	6.750	185,169		(16)				265,000	07/10/2025
100238515	CF	NOVI	MI		09/19/2025	6.875	282,762		(20)				351,000	07/07/2025
100238516		COLORADO SPRINGS	CO		09/19/2025	7.625	446,242		(75)				550,000	06/26/2025
100238517		TALLAHASSEE	FL		09/19/2025	7.625	272,869		(59)				330,000	06/30/2025
100238518	CF	WATERTOWN	WI		09/19/2025	7.250	185,859		(38)				250,000	06/30/2025
100238519		JACKSONVILLE BEACH	FL		09/19/2025	7.625	187,270		(42)				202,000	07/01/2025
100238520	CF	ELK GROVE	CA		09/19/2025	7.500	391,371		(71)				510,000	06/28/2025
100238521		MOUNT LAUREL	NJ		09/19/2025	6.990	292,716		(41)				391,000	06/23/2025
100238522		LYNN HAVEN	FL		09/19/2025	6.990	218,477		(33)				299,000	07/03/2025
100238523	CF	CAPE MAY	NJ		09/19/2025	7.625	416,118		(51)				510,000	06/23/2025
100238524		BROKEN ARROW	OK		09/19/2025	7.375	192,607		(43)				262,000	07/10/2025
100238525		VALLEJO	CA		09/19/2025	7.625	476,814		(88)				580,000	07/03/2025
100238526	CF	PORTLAND	OR		09/19/2025	7.625	352,490		(76)				452,000	07/01/2025
100238527		SAINT PAUL	MN		09/19/2025	6.500	199,365		1				290,000	07/03/2025
100238528		MADISON	TN		09/19/2025	7.250	248,199		(53)				390,000	06/25/2025
100238529		SURPRISE	AZ		09/19/2025	6.990	309,745		(41)				405,000	06/25/2025
100238530		TEATICKET	MA		09/19/2025	7.500	500,400		(83)				650,000	06/26/2025
100238531		CHARLOTTE	NC		09/19/2025	7.250	212,265		(39)				275,000	06/26/2025
100238532	CF	APACHE JUNCTION	AZ		09/19/2025	6.990	278,613		(39)				400,000	06/21/2025
100238533	CF	DALLAS	TX		09/19/2025	6.990	289,653		(39)				355,000	06/24/2025
100238534	CF	HARDINSBURG	KY		09/19/2025	7.500	209,737		(36)				260,000	06/27/2025
100238535	CF	PENN VALLEY	CA		09/19/2025	6.750	218,917		(16)				290,000	06/27/2025
100238536		GENEVA	IL		09/19/2025	7.250	220,868		(39)				304,000	06/30/2025
100238537		SOUTH JORDAN	UT		09/19/2025	6.500	372,952		1				500,000	06/25/2025
100238538		BIG BEAR CITY	CA		09/19/2025	7.625	301,208		(54)				325,000	06/27/2025
100238539		ALBRIGHTSVILLE	PA		09/19/2025	7.250	278,408		(42)				340,000	06/26/2025
100238540		PEARLAND	TX		09/19/2025	6.750	249,866		(19)				340,000	06/24/2025
100238541	CF	KATY	TX		09/19/2025	6.875	297,589		(36)				413,000	07/03/2025
100238542	CF	INVERNESS	FL		09/19/2025	6.625	288,962						388,000	07/09/2025
100238543	CF	ROYSE CITY	TX		09/19/2025	6.875	234,221		(29)				325,000	06/30/2025
100238544		SAINT LOUIS	MO		09/19/2025	7.625	291,582		(63)				380,000	06/30/2025
100238545	CF	ROSEMOUNT	MN		09/19/2025	6.750	225,584		(21)				336,000	07/14/2025
100238546	CF	GARLAND	TX		09/19/2025	7.500	207,331		(46)				255,000	06/27/2025
100238547		MOUNT HOLLY	NJ		09/19/2025	6.990	349,153		(49)				456,000	06/30/2025
100238548		PAGE	AZ		09/19/2025	7.125	391,795		(33)				435,000	07/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238549		HOUSTON	TX		09/19/2025	6.625	380,962		(13)				475,000	06/25/2025
100238550	CF	WALTHAM	MA		09/19/2025	7.250	647,583		(97)				905,000	07/11/2025
100238551	CF	SHERMAN	TX		09/19/2025	7.375	317,580		(71)				417,000	07/02/2025
100238552		GALLATIN	TN		09/19/2025	6.875	304,510		(32)				412,000	06/26/2025
100238553	CF	KINGFIELD	ME		09/19/2025	7.250	581,012		(70)				760,000	07/12/2025
100238554		HAYWARD	CA		09/19/2025	6.990	727,041		(101)				983,000	06/24/2025
100238555		ARNOLD	CA		09/19/2025	6.875	511,709		(43)				575,000	06/26/2025
100238556	CF	SAINT LOUIS	MO		09/19/2025	7.250	223,871		(42)				303,000	06/23/2025
100238557		NAPLES	FL		09/19/2025	7.125	306,251		(42)				400,000	06/30/2025
100238558		SHOW LOW	AZ		09/19/2025	7.500	263,898		(48)				293,000	07/01/2025
100238559	CF	PLYMOUTH	MA		09/19/2025	7.250	372,906		(55)				625,000	07/02/2025
100238560		BALTIMORE	MD		09/19/2025	7.500	263,971		(46)				285,000	06/27/2025
100238561		FRISCO	TX		09/19/2025	7.625	635,781		(98)				775,000	06/28/2025
100238562		FULLERTON	CA		09/19/2025	7.125	728,628		(116)				950,000	06/21/2025
100238563	CF	BRENTWOOD	CA		09/19/2025	7.250	733,650		(133)				960,000	07/07/2025
100238564	CF	HIAWATHA	KS		09/19/2025	7.500	192,696		(35)				235,000	06/30/2025
100238565		WOODBRIDGE	VA		09/19/2025	7.375	336,798		(72)				435,000	06/26/2025
100238566		SAINT LOUIS	MO		09/19/2025	7.250	223,612		(40)				292,000	06/27/2025
100238567	CF	RICHMOND	TX		09/19/2025	7.125	311,662		(54)				405,000	07/08/2025
100238568	CF	MONTARA	CA		09/19/2025	7.500	1,047,992		(232)				1,355,000	07/05/2025
100238569	CF	MARIETTA	PA		09/19/2025	7.375	196,743		(55)				253,000	06/27/2025
100238570		BRYAN	TX		09/19/2025	7.250	192,043		(41)				234,000	06/23/2025
100238571	CF	HOLMES BEACH	FL		09/19/2025	7.500	502,456		(76)				700,000	07/09/2025
100238572		CAMDEN	SC		09/19/2025	7.375	373,609		(52)				418,000	07/10/2025
100238573		MYRTLE BEACH	SC		09/19/2025	7.375	422,809		(53)				517,900	07/10/2025
100238574	CF	WENTZVILLE	MO		09/19/2025	7.250	195,648		(35)				247,000	07/18/2025
100238575		EDISON	NJ		09/19/2025	7.250	291,297		(50)				425,000	06/30/2025
100238576	CF	SARASOTA	FL		09/19/2025	7.375	302,680		(67)				385,500	07/09/2025
100238577		EASLEY	SC		09/19/2025	7.625	231,571		(50)				280,000	07/15/2025
100238578		BALTIMORE	MD		09/19/2025	7.250	309,455		(50)				429,000	07/11/2025
100238579		FLAGSTAFF	AZ		09/19/2025	7.500	308,057		(55)				399,000	07/14/2025
100238580	CF	GAFFNEY	SC		09/19/2025	6.750	200,747		(8)				255,000	06/30/2025
100238581		BULLARD	TX		09/19/2025	7.250	481,958		(66)				590,000	06/30/2025
100238582	CF	CORONA	CA		09/19/2025	7.500	767,987		(153)				930,500	06/25/2025
100238584		STILLWATER	OK		09/19/2025	7.375	256,376		(57)				310,000	07/03/2025
100238585	CF	CHINO	CA		09/19/2025	7.125	610,459		(106)				795,000	07/01/2025
100238586	CF	ROCHESTER HILLS	MI		09/19/2025	7.375	271,870		(53)				413,000	07/03/2025
100238587	CF	ROCHESTER	MI		09/19/2025	7.625	217,876		(47)				282,000	07/10/2025
100238588	CF	FOREST	VA		09/19/2025	7.125	270,434		(51)				350,000	07/17/2025
100238589	CF	IRVINE	CA		09/19/2025	6.990	671,877		(98)				880,000	07/08/2025
100238590		HOLLAND	MI		09/19/2025	7.250	261,358		(59)				336,000	07/11/2025
100238591	CF	CHARLOTTE	NC		09/19/2025	6.750	189,431		(14)				285,000	07/14/2025
100238592	CF	MALIBU	CA		09/19/2025	7.250	500,063		(81)				675,000	07/01/2025
100238593	CF	CLARKSVILLE	TN		09/19/2025	6.990	230,085		(34)				325,000	07/10/2025
100238594		INDIANOLA	IA		09/19/2025	7.500	374,963		(61)				530,000	07/05/2025
100238595		MUSKEGON	MI		09/19/2025	7.250	543,047		(90)				625,000	06/27/2025
100238596		LEESBURG	VA		09/19/2025	6.875	630,372		(80)				826,000	07/15/2025
100238597		MILLVILLE	DE		09/19/2025	6.750	473,145		(33)				630,000	07/18/2025
100238598		SAINT GEORGE	UT		09/19/2025	7.375	458,606		(68)				610,000	07/14/2025
100238599	CF	SCHILLER PARK	IL		09/19/2025	7.500	201,130		(40)				260,000	06/27/2025
100238600	CF	BALTIMORE	MD		09/19/2025	7.500	310,219		(68)				410,000	07/03/2025
100238601		PORT CLINTON	OH		09/19/2025	7.375	514,902		(68)				560,000	07/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238602		ALIQUIPPA	PA		09/19/2025	6.990	182,369		(26)				225,000	07/15/2025
100238603	CF	HAVRE DE GRACE	MD		09/19/2025	7.250	184,485		(36)				276,000	07/02/2025
100238604		OCEAN CITY	NJ		09/19/2025	6.990	481,183		(58)				630,000	07/08/2025
100238605	CF	COLUMBUS	OH		09/19/2025	6.750	251,480		(28)				350,000	07/07/2025
100238606		WOODSTOCK	GA		09/19/2025	7.125	205,425		(34)				395,000	07/10/2025
100238607	CF	KNOXVILLE	TN		09/19/2025	6.990	312,525		(47)				408,000	07/14/2025
100238608		NEWBERRY	FL		09/19/2025	7.500	207,489		(45)				290,000	07/14/2025
100238609	CF	POCONO LAKE	PA		09/19/2025	7.125	268,949		(40)				402,000	07/16/2025
100238610	CF	YORK	ME		09/19/2025	6.990	610,363		(69)				800,000	07/15/2025
100238611		PORT HUENEME	CA		09/19/2025	7.250	464,751		(72)				615,000	06/24/2025
100238612	CF	DUARTE	CA		09/19/2025	7.500	602,669		(117)				744,000	07/02/2025
100238613	CF	COLUMBUS	OH		09/19/2025	6.750	251,629		(29)				350,000	07/07/2025
100238614	CF	SAN MARCOS	CA		09/19/2025	6.990	432,719		(59)				565,000	07/07/2025
100238615		EAST HARTFORD	CT		09/19/2025	6.990	280,539		(45)				365,000	07/03/2025
100238616		FORT MILL	SC		09/19/2025	7.750	575,067		(79)				624,000	07/11/2025
100238617	CF	PLAISTOW	NH		09/19/2025	7.750	272,005		(47)				352,000	07/16/2025
100238618		LEWISVILLE	TX		09/19/2025	6.750	333,642		(33)				460,000	07/17/2025
100238619		WEST PALM BEACH	FL		09/19/2025	7.500	433,600		(65)				470,000	07/09/2025
100238620	CF	OAK RIDGE	TN		09/19/2025	7.375	225,207		(52)				307,000	07/09/2025
100238621		CYPRESS	TX		09/19/2025	6.750	230,325		(19)				307,000	07/16/2025
100238622		ALLEN	TX		09/19/2025	7.500	276,266		(61)				365,000	07/11/2025
100238623		FORT WORTH	TX		09/19/2025	6.625	243,105		(7)				333,000	07/14/2025
100238624	CF	GRAND BLANC	MI		09/19/2025	6.990	325,390		(44)				455,000	07/18/2025
100238625	CF	SCRANTON	PA		09/19/2025	7.250	201,817		(46)				260,000	07/10/2025
100238626	CF	GAITHERSBURG	MD		09/19/2025	7.250	426,808		(74)				529,000	07/10/2025
100238627		BALTIMORE	MD		09/19/2025	6.990	249,830		(41)				346,000	07/15/2025
100238628	CF	WALLA WALLA	WA		09/19/2025	6.990	258,387		(46)				417,900	07/09/2025
100238629	CF	PIONEER	CA		09/19/2025	6.990	309,370		(37)				385,000	07/07/2025
100238630	CF	FLOWERY BRANCH	GA		09/19/2025	7.375	283,954		(63)				369,000	07/11/2025
100238631	CF	FRAZIER PARK	CA		09/19/2025	6.990	245,255		(35)				320,000	07/15/2025
100238632		RIVERSIDE	CA		09/19/2025	6.875	419,979		(50)				670,000	07/11/2025
100238633		VIRGINIA BEACH	VA		09/19/2025	6.875	473,602		(54)				621,000	07/16/2025
100238634	CF	VILLAS	NJ		09/19/2025	7.375	387,488		(71)				480,000	07/09/2025
100238635	CF	MURRIETA	CA		09/19/2025	7.250	465,406		(78)				650,000	07/03/2025
100238636	CF	OLYMPIA	WA		09/19/2025	7.375	412,268		(52)				505,000	07/14/2025
100238637		GALVESTON	TX		09/19/2025	7.500	374,469		(61)				405,000	07/11/2025
100238638		LYNNWOOD	WA		09/19/2025	6.990	539,535		(71)				705,000	07/16/2025
100238639		SAN FRANCISCO	CA		09/19/2025	6.990	1,123,064		(214)				1,704,000	07/15/2025
100238640	CF	RANCHO CORDOVA	CA		09/19/2025	7.500	261,436		(57)				351,000	07/09/2025
100238641	CF	SAINT AUGUSTINE	FL		09/19/2025	7.250	259,700		(53)				338,000	07/11/2025
100238642	CF	GREENSBORO	NC		09/19/2025	7.750	268,066		(48)				325,000	07/15/2025
100238643	CF	PHILADELPHIA	PA		09/19/2025	7.500	224,954		(49)				310,000	06/30/2025
100238644	CF	CELINA	TX		09/19/2025	6.500	292,281		(1)				424,000	07/16/2025
100238645	CF	HEWLETT	NY		09/19/2025	7.250	692,410		(156)				900,000	07/11/2025
100238646	CF	LAS VEGAS	NV		09/19/2025	6.625	258,415		(8)				368,000	07/11/2025
100238647	CF	MISSION VIEJO	CA		09/19/2025	6.875	369,466		(31)				547,500	07/18/2025
100238648	CF	VAN NUYS	CA		09/19/2025	7.375	685,468		(131)				830,000	07/08/2025
100238649	CF	LAKE GENEVA	WI		09/19/2025	7.125	213,677		(29)				280,000	07/15/2025
100238650		OCEAN CITY	MD		09/19/2025	7.250	270,785		(50)				352,500	07/11/2025
100238651		SPRING	TX		09/19/2025	7.375	337,963		(74)				413,000	07/14/2025
100238652		ROSEVILLE	CA		09/19/2025	6.990	350,755		(50)				430,000	07/16/2025
100238653	CF	PHILADELPHIA	PA		09/19/2025	6.990	192,092		(34)				260,000	07/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238654	CF	NEWPORT BEACH	CA		09/19/2025	7.375	1,034,417		(215)				1,332,500	07/16/2025
100238655		SAINT PAUL	MN		09/19/2025	6.875	199,759		(12)				283,000	07/15/2025
100238656	CF	WILMINGTON	DE		09/19/2025	7.125	335,024		(58)				480,000	07/17/2025
100238657	CF	NASHVILLE	TN		09/19/2025	7.500	248,156		(54)				304,000	07/17/2025
100238658	CF	AFTON	OK		09/19/2025	7.250	429,099		(58)				550,000	07/14/2025
100238659		LEWISTON	ID		09/19/2025	7.250	610,948		(115)				790,000	07/16/2025
100238660		YUBA CITY	CA		09/19/2025	7.250	422,069		(75)				630,000	07/12/2025
100238661	CF	SAN FRANCISCO	CA		09/19/2025	7.250	1,161,691		(232)				1,500,000	07/11/2025
100238662	CF	AURORA	CO		09/19/2025	6.875	443,334		(57)				585,000	07/18/2025
100238663	CF	LEWISVILLE	TX		09/19/2025	6.990	295,862		(36)				395,000	07/11/2025
100238664		ATLANTA	GA		09/19/2025	7.500	361,512		(78)				410,000	07/18/2025
100238665	CF	SEATTLE	WA		09/22/2025	7.625	1,119,428		(77)				1,396,000	06/19/2025
100238668		PALM SPRINGS	CA		09/22/2025	7.375	239,275		(33)				390,000	06/24/2025
100238669	CF	BELLEFONTE	PA		09/22/2025	8.125	213,329		(51)				255,000	07/09/2025
100238670	CF	LAS VEGAS	NV		09/22/2025	7.375	1,661,369		2,486				2,000,000	06/17/2025
100238671		BRIDGEWATER	NJ		09/22/2025	7.375	210,206		(60)				472,000	07/03/2025
100238672	CF	DORAL	FL		09/22/2025	7.750	901,553		(211)				1,140,000	06/30/2025
100238673	CF	HENDERSON	NV		09/22/2025	8.250	368,541		(88)				455,000	07/18/2025
100238674	CF	LINDEN	NJ		09/22/2025	7.375	568,419		(120)				685,000	07/24/2025
100238675		NATIONAL CITY	CA		09/22/2025	6.750	487,447		(50)				960,000	07/21/2025
100238676		BAY POINT	CA		09/22/2025	8.125	125,720		(31)				415,000	07/23/2025
100238677	CF	MENIFEE	CA		09/22/2025	7.250	394,631		(100)				550,000	07/14/2025
100238678	CF	WEST PALM BEACH	FL		09/22/2025	7.375	404,635		(342)				900,000	06/26/2025
100238680	CF	SAINT CHARLES	IL		09/22/2025	8.875	1,136,015		(91)				1,395,000	06/25/2025
100238682	CF	LAS VEGAS	NV		09/22/2025	7.375	908,970		(231)				1,100,000	07/15/2025
100238683	CF	CELINA	TX		09/22/2025	7.250	953,731		(178)				1,185,000	06/30/2025
100238684	CF	SHOW LOW	AZ		09/22/2025	7.375	445,612		(85)				545,000	07/10/2025
100238685	CF	MALIBU	CA		09/22/2025	7.750	3,008,251		(351)				3,825,000	07/18/2025
100238686	CF	ZEBULON	NC		09/22/2025	7.375	486,586		(116)				590,000	07/24/2025
100238687	CF	WILLIMANTIC	CT		09/22/2025	7.875	159,706		(37)				235,000	07/10/2025
100238688	CF	MERCER ISLAND	WA		09/22/2025	8.250	1,126,563		(286)				1,650,000	07/17/2025
100238689	CF	BOSTON	MA		09/22/2025	6.875	887,787		(206)				1,450,000	07/28/2025
100238691	CF	CHESTER	VA		09/22/2025	7.125	269,229		(78)				365,000	07/23/2025
100238692	CF	LOWELL	MA		09/22/2025	7.250	259,281		(55)				445,000	07/01/2025
100238693	CF	MILTON	GA		09/22/2025	6.750	1,070,387		(134)				2,150,000	07/30/2025
100238694		WAYNESBORO	VA		09/22/2025	8.875	185,284		(41)				272,000	07/28/2025
100238695	CF	RIO LINDA	CA		09/22/2025	7.625	421,715		(96)				540,000	07/25/2025
100238696	CF	MONTGOMERY	TX		09/22/2025	6.750	654,904		(1)				840,000	07/22/2025
100238697	CF	KIHEI	HI		09/22/2025	7.375	438,446		(100)				580,000	08/13/2025
100238698	CF	SACRAMENTO	CA		09/22/2025	7.250	731,296		(184)				1,256,000	08/21/2025
100238699	CF	KIHEI	HI		09/22/2025	7.625	510,079		(127)				715,000	08/19/2025
100238700	CF	GILROY	CA		09/22/2025	7.500	803,156		(171)				975,000	07/22/2025
100238701		COLUMBIA	SC		09/22/2025	7.250	188,371		(26)				255,000	08/21/2025
100238702		CARSON	CA		09/22/2025	7.250	545,715		(34)				710,000	08/05/2025
100238703	CF	OAKLAND	CA		09/22/2025	7.000	488,090		(100)				590,000	08/01/2025
100238704	CF	LOS ANGELES	CA		09/22/2025	6.990	2,562,123		(388)				6,250,000	07/25/2025
100238705	CF	SAN DIEGO	CA		09/22/2025	7.250	1,528,460		(246)				1,775,000	07/30/2025
100238706	CF	SCOTTSDALE	AZ		09/22/2025	8.000	265,751		(66)				283,000	08/08/2025
100238707	CF	PHOENIX	AZ		09/22/2025	6.875	133,130		(11)				180,000	08/07/2025
100238708	CF	JACKSONVILLE	FL		09/22/2025	7.375	286,649		(69)				363,000	08/04/2025
100238709	CF	CHICAGO	IL		09/22/2025	6.875	739,332		(33)				1,100,000	07/31/2025
100238710	CF	PEARLAND	TX		09/22/2025	7.875	318,417		(80)				405,000	08/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238711	CF	SPICEWOOD	TX		09/22/2025	8.125	703,054		(168)				750,000	08/05/2025
100238712	CF	PLANO	TX		09/22/2025	7.375	1,173,893		(312)				1,400,000	08/08/2025
100238713	CF	WEST JORDAN	UT		09/22/2025	6.875	383,390		(70)				505,000	08/12/2025
100238714	CF	CLOVERDALE	CA		09/22/2025	7.000	451,355		(95)				590,000	07/31/2025
100238715	CF	EVERGREEN	CO		09/22/2025	7.750	418,245		(108)				945,000	08/05/2025
100238716	CF	DALLAS	TX		09/22/2025	7.500	477,791		(124)				580,000	08/04/2025
100238717	CF	PROVO	UT		09/22/2025	7.125	470,489		(122)				780,000	08/04/2025
100238718		CHICAGO	IL		09/22/2025	7.875	129,988		(32)				155,000	08/04/2025
100238719	CF	VALENCIA	CA		09/22/2025	7.375	1,850,480		(416)				2,100,000	07/30/2025
100238720	CF	TAMPA	FL		09/22/2025	7.875	513,431		(124)				574,000	08/12/2025
100238721	CF	CASTLE ROCK	CO		09/22/2025	7.125	497,798		(47)				640,000	08/07/2025
100238722		FRESNO	CA		09/22/2025	8.250	251,617		(61)				343,000	08/05/2025
100238723	CF	NAPA	CA		09/22/2025	6.625	238,924		379				430,000	08/05/2025
100238724	CF	BAKERSFIELD	CA		09/22/2025	6.750	519,150		24				750,000	08/11/2025
100238725	CF	LYNNWOOD	WA		09/22/2025	6.750	549,208		(81)				825,000	08/01/2025
100238726	CF	MEREDITH	NH		09/22/2025	7.375	365,762		(36)				477,000	06/11/2025
100238727		LAS VEGAS	NV		09/22/2025	7.375	290,781		(23)				425,000	08/05/2025
100238728	CF	WARREN	MI		09/22/2025	7.500	165,867		(49)				250,000	08/21/2025
100238730	CF	OCEANSIDE	CA		09/22/2025	8.750	347,571		(59)				430,000	07/02/2025
100238731	CF	DORAL	FL		09/22/2025	7.125	1,495,452		(237)				2,080,000	08/14/2025
100238732	CF	JUPITER	FL		09/22/2025	7.250	487,208		(89)				605,000	08/20/2025
100238733	CF	HUNTERSVILLE	NC		09/22/2025	7.875	506,509		(87)				655,000	06/09/2025
100238734	CF	MANCHESTER	NH		09/22/2025	7.750	587,316		(100)				760,000	06/30/2025
100238735	CF	OREFIELD	PA		09/22/2025	8.000	505,964		(35)				670,000	06/16/2025
100238736		NASHVILLE	TN		09/22/2025	6.750	411,615		(19)				570,000	05/14/2025
100238737	CF	MEMPHIS	TN		09/22/2025	6.875	100,256		(3)				165,000	06/09/2025
100238738	CF	ADAIR VILLAGE	OR		09/22/2025	7.500	352,934		(97)				440,000	07/31/2025
100238739	CF	LEESBURG	VA		09/22/2025	7.125	1,318,116		(283)				1,740,000	07/28/2025
100238740	CF	MESA	AZ		09/22/2025	7.750	886,418		(83)				1,090,000	07/17/2025
100238741	CF	LAREDO	TX		09/22/2025	7.875	600,861		(94)				733,200	07/03/2025
100238742	CF	SILVERTHORNE	CO		09/22/2025	7.875	220,615		(61)				289,000	08/07/2025
100238743	CF	GATLINBURG	TN		09/22/2025	6.875	499,433		(31)				840,000	08/04/2025
100238744	CF	ROWLETT	TX		09/22/2025	6.750	979,858		(125)				1,200,000	08/13/2025
100238745	CF	TAMPA	FL		09/22/2025	7.375	325,804		(33)				420,000	08/11/2025
100238746	CF	BOCA RATON	FL		09/22/2025	7.000	560,662		(113)				850,000	07/09/2025
100238747	CF	DENVER	CO		09/22/2025	7.250	632,623		(140)				1,185,000	07/28/2025
100238748	CF	PHOENIX	AZ		09/22/2025	7.250	846,145		(114)				1,182,000	08/01/2025
100238749	CF	SPRINGFIELD	MA		09/22/2025	7.125	201,633		(36)				280,000	07/31/2025
100238750		LAS VEGAS	NV		09/22/2025	9.500	479,677		14				650,000	08/01/2025
100238751	CF	LA HABRA	CA		09/22/2025	7.250	712,766		(52)				880,000	08/08/2025
100238752	CF	CARLSBAD	CA		09/22/2025	6.875	1,063,669		(212)				2,100,000	08/13/2025
100238753	CF	AUBURN	WA		09/22/2025	7.375	468,304		(94)				565,000	08/08/2025
100238754	CF	DALLAS	TX		09/22/2025	7.250	592,887		(59)				730,000	07/14/2025
100238755	CF	VISTA	CA		09/22/2025	7.125	931,206		(139)				1,075,000	07/28/2025
100238756	CF	SONOMA	CA		09/22/2025	6.750	639,972		(67)				975,000	08/06/2025
100238757	CF	LAFAYETTE HILL	PA		09/22/2025	7.500	325,045		(51)				395,000	08/05/2025
100238758	CF	OLD ORCHARD BEACH	ME		09/22/2025	6.750	612,641		(114)				850,000	07/21/2025
100238759	CF	SANTA CLARA	CA		09/22/2025	7.250	1,441,605		(328)				1,630,000	08/06/2025
100238760	CF	TUCSON	AZ		09/22/2025	6.875	184,144		(26)				1,040,000	08/11/2025
100238761	CF	TEMPE	AZ		09/22/2025	7.375	410,259		(59)				510,000	08/05/2025
100238762	CF	POWAY	CA		09/22/2025	7.000	2,002,726		(317)				2,600,000	08/13/2025
100238763	CF	SOUTH GATE	CA		09/22/2025	7.125	606,869		(42)				750,000	08/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238764	CF	GILBERT	AZ		09/22/2025	7.375	465,106		(103)				570,000	07/29/2025
100238765	CF	NAPLES	FL		09/22/2025	7.500	444,502		(96)				535,000	07/24/2025
100238766	CF	SARASOTA	FL		09/22/2025	7.500	934,111		(155)				1,175,000	08/13/2025
100238767		OVERGAARD	AZ		09/22/2025	7.250	276,247		(3)				395,000	07/31/2025
100238768	CF	MYRTLE BEACH	SC		09/22/2025	7.500	422,497		(77)				550,000	08/14/2025
100238769		ELLENWOOD	GA		09/22/2025	7.625	187,571		(20)				230,000	08/18/2025
100238770	CF	APOPKA	FL		09/22/2025	7.875	435,342		(41)				544,000	07/28/2025
100238771	CF	PALM HARBOR	FL		09/22/2025	7.750	681,602		1,114				794,000	07/29/2025
100238772	CF	SALYERSVILLE	KY		09/22/2025	7.375	409,164		(57)				500,000	07/30/2025
100238773	CF	SOUTH LAKE TAHOE	CA		09/23/2025	7.625	475,620		(99)				575,000	08/08/2025
100238774	CF	TOBYHANNA	PA		09/23/2025	7.490	285,525		(69)				365,000	07/28/2025
100238775	CF	ELLIJAY	GA		09/23/2025	7.625	617,111		(135)				833,000	08/06/2025
100238776	CF	PEARSON	WI		09/23/2025	6.875	364,821		(55)				505,000	07/29/2025
100238777	CF	SAINT LOUIS	MO		09/23/2025	7.375	273,924		(68)				350,000	07/01/2025
100238778	CF	REDMOND	OR		09/23/2025	6.875	310,332		(51)				406,600	07/01/2025
100238779	CF	SODDY DAISY	TN		09/23/2025	7.625	685,003		(77)				840,000	08/05/2025
100238780	CF	LELAND	NC		09/23/2025	5.750	184,045		42				265,000	07/23/2025
100238781	CF	SALINAS	CA		09/23/2025	7.125	550,084		(97)				780,000	08/22/2025
100238782	CF	HARPERS FERRY	WV		09/23/2025	7.125	243,555		(55)				320,000	07/18/2025
100238783	CF	BIG BEAR LAKE	CA		09/23/2025	6.750	291,565		(45)				475,000	06/27/2025
100238784	CF	DAWSONVILLE	GA		09/23/2025	7.000	328,735		(46)				405,000	07/11/2025
100238785	CF	SAN FRANCISCO	CA		09/23/2025	6.750	315,395		(36)				470,000	08/25/2025
100238786		DOVER	DE		09/23/2025	7.750	435,671		(73)				470,000	07/15/2025
100238787		GREENACRES	FL		09/23/2025	7.625	326,748		(41)				455,000	06/27/2025
100238788	CF	SPOKANE	WA		09/23/2025	7.625	275,588		(53)				335,000	08/08/2025
100238789	CF	TOMBALL	TX		09/23/2025	8.125	628,481		(155)				759,000	07/31/2025
100238790	CF	WAKE FOREST	NC		09/23/2025	5.750	232,732		51				347,000	07/28/2025
100238791	CF	ROME	GA		09/23/2025	5.750	168,898		38				244,000	07/28/2025
100238792	CF	FLOURTOWN	PA		09/23/2025	7.000	382,730		(50)				518,000	07/23/2025
100238793	CF	FREELAND	WA		09/23/2025	6.750	410,638		(38)				675,000	07/30/2025
100238794	CF	CHICAGO	IL		09/23/2025	7.000	297,973		(56)				385,000	08/04/2025
100238795	CF	SAN DIEGO	CA		09/23/2025	6.875	608,598		(88)				860,000	07/30/2025
100238797	CF	KATY	TX		09/23/2025	7.500	226,488		(29)				298,000	07/30/2025
100238798	CF	MIDLOTHIAN	VA		09/23/2025	6.990	319,562		(60)				445,000	08/04/2025
100238799	CF	STERLING	VA		09/23/2025	6.875	398,069		(60)				540,000	08/04/2025
100238800	CF	MUKILTEO	WA		09/23/2025	7.375	790,307		(83)				970,000	08/05/2025
100238801	CF	ANAHEIM	CA		09/23/2025	6.874	775,889		(114)				1,010,000	08/04/2025
100238802	CF	BOSTON	MA		09/23/2025	6.750	454,812		(41)				703,000	08/05/2025
100238803	CF	WILMINGTON	NC		09/23/2025	7.375	244,395		(39)				298,000	08/04/2025
100238804	CF	LAS VEGAS	NV		09/23/2025	6.750	311,195		(42)				441,000	08/06/2025
100238805	CF	LAS VEGAS	NV		09/23/2025	7.250	472,688		(84)				575,000	08/07/2025
100238806	CF	CAROLINA BEACH	NC		09/23/2025	6.990	404,360		(66)				525,000	08/07/2025
100238807	CF	MURFREESBORO	TN		09/23/2025	6.500	233,314		(24)				357,000	08/07/2025
100238808	CF	BONITA SPRINGS	FL		09/23/2025	7.875	607,530		(106)				770,000	08/07/2025
100238809	CF	HIGHLANDS RANCH	CO		09/23/2025	7.375	459,888		(94)				565,000	08/08/2025
100238810		CHICAGO	IL		09/23/2025	7.250	514,293		(93)				710,000	08/07/2025
100238811	CF	GLENDALE	CA		09/23/2025	7.750	547,494		(108)				660,000	08/08/2025
100238812	CF	HENDERSON	NV		09/23/2025	6.750	441,775		(48)				600,000	08/08/2025
100238813	CF	GARDEN CITY	UT		09/23/2025	6.625	817,734		(77)				1,250,000	08/07/2025
100238814	CF	CLARKSVILLE	TN		09/23/2025	7.490	370,482		(79)				446,000	08/08/2025
100238815	CF	ROCHESTER	MI		09/23/2025	6.990	248,152		(52)				331,000	08/08/2025
100238816	CF	TUCSON	AZ		09/23/2025	7.125	298,487		(55)				365,000	08/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238817	CF	ASOTIN	WA		09/23/2025	6.750	249,920		(39)				325,000	08/08/2025
100238818	CF	LONGWOOD	FL		09/23/2025	6.750	333,299		(47)				435,000	08/08/2025
100238819	CF	LAKE SAINT LOUIS	MO		09/23/2025	6.750	235,328		(34)				335,000	08/11/2025
100238820	CF	SUN CITY WEST	AZ		09/23/2025	6.624	280,137		(33)				445,000	08/12/2025
100238821	CF	HARDIN	MT		09/23/2025	7.624	174,516		(19)				237,000	08/16/2025
100238822	CF	TEMECULA	CA		09/23/2025	6.875	634,448		(75)				835,000	08/19/2025
100238823	CF	ELK GROVE	CA		09/23/2025	6.500	415,071		(29)				555,000	08/18/2025
100238824	CF	RANCHO MISSION VIEJO	CA		09/23/2025	7.500	707,168		(160)				980,000	07/11/2025
100238825	CF	SPOKANE	WA		09/23/2025	6.499	251,196		(25)				330,000	08/20/2025
100238826	CF	CARPENTERSVILLE	IL		09/23/2025	7.500	245,345		(43)				340,000	08/14/2025
100238827	CF	FEDERAL WAY	WA		09/23/2025	6.999	451,585		(56)				590,000	08/18/2025
100238828	CF	LIBERTY	MO		09/23/2025	7.375	278,827		(63)				345,000	08/21/2025
100238829	CF	GROTTOES	VA		09/23/2025	7.250	257,329		(58)				334,000	08/20/2025
100238830	CF	LAKEWAY	TX		09/23/2025	6.999	486,637		(81)				635,000	08/21/2025
100238831	CF	LAKE WORTH	FL		09/23/2025	6.990	300,430		(41)				420,000	08/20/2025
100238832	CF	NACHES	WA		09/23/2025	7.250	337,139		(87)				515,000	07/23/2025
100238833	CF	ARDEN	NC		09/23/2025	5.750	210,810		51				301,000	07/18/2025
100238834		HENDERSONVILLE	TN		09/23/2025	6.875	223,709		5				358,000	08/18/2025
100238835	CF	CAPE CORAL	FL		09/23/2025	7.375	295,425		(68)				371,000	07/18/2025
100238836	CF	BAKERSFIELD	CA		09/23/2025	7.375	309,373		(67)				410,000	07/07/2025
100238837	CF	TACOMA	WA		09/23/2025	7.625	352,391		(73)				485,000	07/25/2025
100238838	CF	HANOVER	PA		09/23/2025	7.124	153,420		16				209,000	08/12/2025
100238839		MIDLOTHIAN	VA		09/23/2025	7.750	365,907		(86)				445,000	07/28/2025
100238840	CF	LONGS	SC		09/23/2025	7.125	18,129		(183)				348,000	07/30/2025
100238841		KANSAS CITY	MO		09/23/2025	6.750	290,650		(39)				380,000	07/24/2025
100238842	CF	WENTZVILLE	MO		09/23/2025	7.625	258,760		(66)				335,000	07/31/2025
100238843	CF	DALLAS	TX		09/23/2025	7.250	237,866		(59)				319,000	07/30/2025
100238844	CF	LONG BEACH	CA		09/23/2025	7.250	551,156		(95)				765,000	07/31/2025
100238845	CF	PLEASANT GROVE	UT		09/23/2025	7.000	470,945		(60)				576,500	07/31/2025
100238846	CF	KILLEEN	TX		09/23/2025	7.490	276,985		(72)				380,000	07/31/2025
100238847	CF	OAKLAND	CA		09/23/2025	7.500	621,404		(123)				910,000	08/04/2025
100238848	CF	WINTER SPRINGS	FL		09/23/2025	7.490	249,167		(62)				322,000	08/01/2025
100238849	CF	CARY	NC		09/23/2025	6.875	320,221		(54)				525,000	08/04/2025
100238850	CF	SPERRYVILLE	VA		09/23/2025	7.375	600,331		(121)				730,000	08/05/2025
100238851	CF	TUCSON	AZ		09/23/2025	7.250	658,203		(122)				850,000	08/05/2025
100238852	CF	GILBERT	AZ		09/23/2025	7.375	391,620		(102)				510,000	08/06/2025
100238853	CF	SANTA CLARITA	CA		09/23/2025	7.125	274,797		(44)				382,000	08/05/2025
100238854	CF	MOUNT VERNON	WA		09/23/2025	7.250	439,109		(91)				570,000	08/06/2025
100238855		LAS VEGAS	NV		09/23/2025	7.500	450,796		(85)				570,000	08/07/2025
100238856	CF	GOODYEAR	AZ		09/23/2025	6.500	433,358		(20)				539,000	08/07/2025
100238857	CF	DEL VALLE	TX		09/23/2025	6.625	255,918		(25)				340,000	08/07/2025
100238858		DAYTON	OH		09/23/2025	7.375	332,195		(72)				415,000	08/08/2025
100238859	CF	SOUTH LAKE TAHOE	CA		09/23/2025	6.875	442,268		(64)				617,000	08/07/2025
100238860	CF	INDIAN TRAIL	NC		09/23/2025	7.625	427,875		(71)				520,000	08/08/2025
100238861	CF	SHAKOPEE	MN		09/23/2025	7.625	247,897		(44)				300,000	08/08/2025
100238862	CF	CHICAGO	IL		09/23/2025	7.625	621,725		(84)				760,000	08/08/2025
100238863	CF	SULPHUR	OK		09/23/2025	7.000	267,068		(45)				335,000	08/07/2025
100238864	CF	NORTHLAKE	TX		09/23/2025	6.875	338,868		(47)				415,000	08/08/2025
100238865	CF	MANTECA	CA		09/23/2025	6.625	505,261		(35)				630,000	08/07/2025
100238866	CF	ABILENE	TX		09/23/2025	7.375	239,198		(60)				295,000	08/08/2025
100238867	CF	LAKE HAVASU CITY	AZ		09/23/2025	6.875	265,377		(46)				356,000	08/08/2025
100238868	CF	VISALIA	CA		09/23/2025	6.750	274,463		(21)				340,000	08/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238869	CF	WESTMINSTER	CO		09/23/2025	7.375	531,062		(99)				779,000	08/09/2025
100238870	CF	EDINBURG	TX		09/23/2025	6.750	252,231		(30)				330,000	08/08/2025
100238871	CF	EDGEWATER	FL		09/23/2025	8.250	274,907		(69)				327,500	08/08/2025
100238872	CF	BRADENTON	FL		09/23/2025	6.375	555,577		(40)				736,000	08/11/2025
100238873	CF	BILLINGS	MT		09/23/2025	7.625	354,032		(70)				430,000	08/11/2025
100238874	CF	HAPPY JACK	AZ		09/23/2025	7.125	327,120		(63)				430,000	08/11/2025
100238875	CF	AUSTIN	TX		09/23/2025	7.125	407,672		(69)				710,000	08/11/2025
100238876	CF	HUDSON	FL		09/23/2025	6.500	289,300		(21)				365,000	08/11/2025
100238877	CF	LAKEWOOD	NJ		09/23/2025	7.125	637,433		(112)				835,000	08/11/2025
100238878	CF	MANASSAS PARK	VA		09/23/2025	7.000	368,808		(53)				460,000	08/11/2025
100238879	CF	ALBUQUERQUE	NM		09/23/2025	7.500	336,446		(72)				405,000	08/11/2025
100238880	CF	REXBURG	ID		09/23/2025	6.990	331,220		(56)				440,000	08/11/2025
100238881	CF	LAS VEGAS	NV		09/23/2025	6.875	244,391		(41)				322,000	08/11/2025
100238882	CF	DURHAM	NC		09/23/2025	6.990	318,458		(57)				450,000	08/11/2025
100238883	CF	PRESCOTT VALLEY	AZ		09/23/2025	6.875	283,216		(45)				370,000	08/12/2025
100238884	CF	CHANDLER	AZ		09/23/2025	6.990	377,282		(64)				524,000	08/12/2025
100238885	CF	AURORA	CO		09/23/2025	6.500	382,090		(28)				585,000	08/12/2025
100238886	CF	MARANA	AZ		09/23/2025	7.000	282,609		(47)				375,000	08/12/2025
100238887	CF	PALMETTO	FL		09/23/2025	7.125	560,329		(115)				785,000	08/12/2025
100238888	CF	STATESVILLE	NC		09/23/2025	7.375	561,793		(126)				850,000	08/12/2025
100238889	CF	SACRAMENTO	CA		09/23/2025	6.875	285,803		(47)				490,000	08/12/2025
100238890	CF	THE VILLAGES	FL		09/23/2025	7.375	250,148		(60)				320,000	08/12/2025
100238891	CF	PHOENIX	AZ		09/23/2025	7.125	589,332		(71)				825,000	08/12/2025
100238892	CF	OCALA	FL		09/23/2025	7.500	430,897		(81)				521,000	08/13/2025
100238893	CF	FRESNO	CA		09/23/2025	6.875	305,286		(33)				400,000	08/12/2025
100238894	CF	LAKELAND	FL		09/23/2025	6.000	218,586		36				307,000	08/13/2025
100238895	CF	COATESVILLE	IN		09/23/2025	7.250	502,149		(83)				630,000	08/14/2025
100238896	CF	FERNDALE	MI		09/23/2025	6.500	288,722		(27)				380,000	08/13/2025
100238897	CF	OAK ISLAND	NC		09/23/2025	6.990	409,181		(60)				615,000	08/13/2025
100238898	CF	DYER	IN		09/23/2025	8.500	186,420		(33)				290,000	08/13/2025
100238899	CF	KNIGHTDALE	NC		09/23/2025	6.375	289,047		(9)				362,500	08/14/2025
100238900	CF	ARNOLD	CA		09/23/2025	6.745	261,900		(23)				369,000	08/13/2025
100238901	CF	NOKOMIS	FL		09/23/2025	7.250	294,490		(56)				380,000	08/14/2025
100238902	CF	CLEARWATER	FL		09/23/2025	6.375	436,794		(24)				578,000	08/13/2025
100238903	CF	PENSACOLA	FL		09/23/2025	7.375	329,383		(85)				433,500	08/14/2025
100238904	CF	DALTON	GA		09/23/2025	6.875	242,244		(37)				315,000	08/13/2025
100238905	CF	HILTON HEAD ISLAND	SC		09/23/2025	6.875	323,185		(50)				435,000	08/15/2025
100238906	CF	HUDDLESTON	VA		09/23/2025	7.750	572,831		(74)				702,000	08/15/2025
100238907	CF	MANASSAS	VA		09/23/2025	6.750	258,326		(36)				341,000	08/15/2025
100238908	CF	PARRISH	FL		09/23/2025	6.625	230,109		(19)				284,000	08/15/2025
100238909	CF	BUMPASS	VA		09/23/2025	6.875	323,312		(46)				433,000	08/15/2025
100238910	CF	BLAIRSVILLE	GA		09/23/2025	7.375	348,115		(79)				450,000	08/15/2025
100238911	CF	BETHLEHEM	GA		09/23/2025	6.750	307,172		(45)				400,000	08/15/2025
100238912	CF	APOLLO BEACH	FL		09/23/2025	6.625	296,018		(12)				375,000	08/15/2025
100238913	CF	EAGLE	ID		09/23/2025	7.500	454,034		(93)				560,000	08/20/2025
100238914	CF	WEST PALM BEACH	FL		09/23/2025	6.990	432,477		(78)				650,000	08/15/2025
100238915	CF	PLAIN CITY	OH		09/23/2025	6.875	287,706		(49)				428,000	08/18/2025
100238916	CF	LONG BEACH	CA		09/23/2025	7.250	310,510		(39)				379,999	08/24/2025
100238917	CF	SHENANDOAH	PA		09/23/2025	7.875	202,210		(13)				254,500	08/20/2025
100238918	CF	RIVIERA BEACH	FL		09/23/2025	7.375	244,259		(60)				355,000	08/20/2025
100238919	CF	TOWNSEND	DE		09/23/2025	6.625	318,679		(31)				429,000	08/25/2025
100238920	CF	PRESCOTT	AZ		09/23/2025	6.624	397,359		(28)				595,000	08/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238921	CF	NORTHRIDGE	CA		09/23/2025	6.875	448,109		(30)				585,000	08/21/2025
100238922	CF	GARNER	NC		09/23/2025	6.499	278,706		(22)				415,000	08/22/2025
100238923		VENICE	FL		09/23/2025	7.250	258,858		(57)				313,326	08/22/2025
100238924	CF	HOUSTON	TX		09/23/2025	6.750	224,448		(34)				302,500	08/22/2025
100238925	CF	HARRISON	NJ		09/23/2025	6.750	657,438		(60)				870,000	08/21/2025
100238926	CF	SALINAS	CA		09/23/2025	6.750	525,394		(37)				650,000	08/26/2025
100238927	CF	LYNDEN	WA		09/23/2025	6.999	749,343		(89)				985,000	08/22/2025
100238928	CF	VIRGINIA BEACH	VA		09/23/2025	7.250	209,331						314,000	08/22/2025
100238929	CF	LINCOLN	NE		09/23/2025	6.250	147,799		23				202,500	08/22/2025
100238930	CF	KENNESAW	GA		09/23/2025	6.499	311,736		(24)				413,000	08/25/2025
100238931	CF	LEHI	UT		09/23/2025	6.624	487,912		(40)				650,000	08/25/2025
100238932	CF	OAK ISLAND	NC		09/23/2025	6.990	410,961		(64)				570,000	08/27/2025
100238933	CF	MERCED	CA		09/23/2025	6.624	324,702		(34)				429,000	08/25/2025
100238934		KENNESAW	GA		09/23/2025	6.750	276,793		(42)				365,000	08/25/2025
100238935	CF	SAINT SIMONS ISLAND	GA		09/23/2025	7.250	458,486		(62)				560,000	08/26/2025
100238936	CF	VISTA	CA		09/23/2025	7.125	433,215		(34)				540,000	08/21/2025
100238937	CF	CEDAR PARK	TX		09/23/2025	6.750	241,898		(33)				328,000	08/26/2025
100238938	CF	PRESCOTT VALLEY	AZ		09/23/2025	6.624	511,174		(34)				675,000	08/25/2025
100238939	CF	FOLSOM	CA		09/23/2025	6.875	440,263		(52)				585,000	08/25/2025
100238940	CF	LATHROP	CA		09/23/2025	6.750	557,877		(58)				735,000	08/28/2025
100238941	CF	VAN ALSTYNE	TX		09/23/2025	6.750	280,458		(32)				346,000	08/29/2025
100238942	CF	WOODLAND PARK	CO		09/23/2025	6.625	504,400		(31)				800,000	08/12/2025
100238943		PALM BEACH GARDENS	FL		09/23/2025	6.750	517,663		(49)				680,000	08/28/2025
100238944	CF	CYPRESS	TX		09/23/2025	5.500	299,447		86				418,000	08/15/2025
100238945	CF	HOUSTON	TX		09/23/2025	5.875	244,951		26				350,000	08/15/2025
100238946	CF	RESEDA	CA		09/23/2025	6.990	711,186		(96)				1,010,000	09/02/2025
100238947	CF	PARKER	CO		09/23/2025	6.625	518,914		(49)				762,000	08/13/2025
100238948	CF	CANTON	MA		09/23/2025	6.750	272,544		(37)				358,000	08/14/2025
100238949	CF	LITTLE RIVER	SC		09/23/2025	6.490	273,042		(21)				372,580	08/13/2025
100238950	CF	MODESTO	CA		09/23/2025	6.750	250,007		(60)				540,000	08/13/2025
100238951	CF	HOUSTON	TX		09/23/2025	6.750	326,781		(19)				405,000	08/18/2025
100238953	CF	TEMPLE	TX		09/23/2025	6.875	301,367		(52)				395,000	08/15/2025
100238954	CF	OLD TOWN	FL		09/23/2025	6.875	422,698		(69)				560,000	07/21/2025
100238955	CF	BALTIMORE	MD		09/23/2025	6.875	250,529		(42)				345,000	08/12/2025
100238956	CF	WEST DOVER	VT		09/23/2025	6.990	525,372		(85)				700,000	08/12/2025
100238957	CF	CANYON COUNTRY	CA		09/23/2025	6.990	273,198		(48)				375,000	08/13/2025
100238958	CF	SAN DIEGO	CA		09/23/2025	6.990	320,946		(59)				415,000	08/13/2025
100238959	CF	HOUSTON	TX		09/23/2025	6.990	325,747		(41)				450,000	08/15/2025
100238960	CF	NORTH MYRTLE BEACH	SC		09/23/2025	7.000	332,318		(64)				455,000	08/12/2025
100238961	CF	GRANVILLE	OH		09/23/2025	6.990	325,373		(34)				400,000	08/11/2025
100238962	CF	MARMORA	NJ		09/23/2025	6.990	255,671		(50)				380,000	08/15/2025
100238963	CF	HAVRE DE GRACE	MD		09/23/2025	7.000	313,318		(59)				405,000	08/14/2025
100238964	CF	EAST STROUDSBURG	PA		09/23/2025	6.990	343,104		(53)				420,000	08/18/2025
100238965	CF	ARVADA	CO		09/23/2025	7.000	353,714		(56)				540,000	08/13/2025
100238966	CF	FRESNO	CA		09/23/2025	7.000	426,018		(77)				602,000	08/15/2025
100238967	CF	CARMEL	IN		09/23/2025	7.000	274,095		(25)				395,000	08/14/2025
100238968	CF	CAMDEN WYOMING	DE		09/23/2025	7.125	314,240		(49)				410,000	08/15/2025
100238969	CF	ISLAMORADA	FL		09/23/2025	7.125	498,338		(65)				650,000	08/16/2025
100238970	CF	HEBER SPRINGS	AR		09/23/2025	7.125	501,713		(93)				727,000	07/18/2025
100238971	CF	PROVO	UT		09/23/2025	7.125	355,943		(63)				463,000	08/15/2025
100238972	CF	LA QUINTA	CA		09/23/2025	7.250	536,423		(72)				704,000	08/08/2025
100238973	CF	GIBSONVILLE	NC		09/23/2025	7.250	423,545		(47)				525,000	07/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100238974	CF	CAPE CORAL	FL		09/23/2025	7.125	216,749		(173)				684,000	08/13/2025
100238975	CF	BRISTOL	CT		09/23/2025	7.125	292,277		(52)				397,000	08/08/2025
100238976	CF	ELLIJAY	GA		09/23/2025	7.250	516,465		(61)				645,000	08/15/2025
100238977	CF	WILMINGTON	NC		09/23/2025	7.250	552,636		(114)				714,000	08/07/2025
100238978	CF	TAYLORS ISLAND	MD		09/23/2025	7.250	619,314		(79)				758,000	08/15/2025
100238979	CF	PRESCOTT	AZ		09/23/2025	7.250	314,341		(63)				410,000	08/15/2025
100238980	CF	BAKERSFIELD	CA		09/23/2025	7.250	401,220		(73)				520,000	08/09/2025
100238981	CF	ATLANTIC CITY	NJ		09/23/2025	7.125	249,236		(33)				325,000	08/15/2025
100238982	CF	BAKERSFIELD	CA		09/23/2025	7.250	401,156		(73)				530,000	08/11/2025
100238983		BURNHAM	ME		09/23/2025	7.250	254,999		(56)				307,000	08/14/2025
100238984	CF	BAKERSFIELD	CA		09/23/2025	7.250	401,654		(76)				525,000	08/11/2025
100238985	CF	TEMPLE	TX		09/23/2025	7.250	293,847		(63)				390,000	08/12/2025
100238986	CF	CHATTANOOGA	TN		09/23/2025	7.375	297,225		(72)				412,000	08/04/2025
100238987	CF	WARWICK	RI		09/23/2025	7.325	240,507		(62)				358,000	07/23/2025
100238988	CF	ORLANDO	FL		09/23/2025	7.375	546,982		(119)				665,000	08/14/2025
100238989	CF	GRANBURY	TX		09/23/2025	7.375	107,890		(284)				600,000	08/08/2025
100238990	CF	POOLER	GA		09/23/2025	7.375	339,608		(78)				440,000	08/15/2025
100238991	CF	LITTLE EGG HARBOR TWP	NJ		09/23/2025	7.375	573,074		(130)				737,500	08/15/2025
100238992	CF	VACAVILLE	CA		09/23/2025	7.500	479,962		(97)				580,000	08/08/2025
100238993	CF	POOLESVILLE	MD		09/23/2025	7.375	476,692		(103)				760,000	08/20/2025
100238994	CF	PUNTA GORDA	FL		09/23/2025	7.625	325,026		(76)				445,180	08/15/2025
100238995	CF	SAINT PETERSBURG	FL		09/23/2025	7.375	286,762		(63)				355,000	08/18/2025
100238996	CF	TOBYHANNA	PA		09/23/2025	7.500	267,267		(42)				325,000	08/18/2025
100238997	CF	PORTSMOUTH	RI		09/23/2025	7.875	579,182		(122)				750,000	08/15/2025
100238998	CF	RICHMOND	VA		09/23/2025	7.500	282,871		(64)				354,000	07/31/2025
100238999	CF	MEDFORD	MA		09/23/2025	6.875	457,356		(78)				615,000	09/08/2025
100239000	CF	SANDPOINT	ID		09/23/2025	7.375	573,226		(89)				1,980,000	09/02/2025
100239001	CF	BEAVERTON	OR		09/23/2025	6.875	631,804		(91)				900,000	09/05/2025
100239002	CF	THE VILLAGES	FL		09/23/2025	7.625	256,958		(54)				350,000	08/12/2025
100239003		MONTPELIER	VT		09/23/2025	6.750	250,852		(45)				345,000	09/08/2025
100239004	CF	CHARLOTTE	NC		09/23/2025	6.875	449,150		(31)				665,000	09/02/2025
100239005	CF	RALEIGH	NC		09/23/2025	6.750	300,776		(44)				396,000	09/08/2025
100239006	CF	MCKINNEY	TX		09/23/2025	6.999	439,905		(36)				580,000	09/08/2025
100239007	CF	DE SOTO	KS		09/23/2025	7.125	243,088		(35)				350,000	09/02/2025
100239008	CF	LONG BEACH	CA		09/23/2025	6.624	642,916		(94)				875,000	09/05/2025
100243139	CF	LA CANADA FLINTRIDGE	CA		09/26/2025	7.625	2,732,710		(480)				3,300,000	07/24/2025
100243140		MIAMI	FL		09/26/2025	7.000	565,139		(84)				1,280,000	07/22/2025
100243141	CF	CLIFTON	NJ		09/26/2025	7.500	272,806		(194)				710,000	07/28/2025
100243142		BAKERSFIELD	CA		09/26/2025	8.250	377,914		(86)				432,000	07/10/2025
100243143	CF	LAKE SHERWOOD	CA		09/26/2025	6.875	2,218,078		(38)				3,158,000	07/30/2025
100243144	CF	LOS ANGELES	CA		09/26/2025	7.375	671,551		(84)				900,000	07/29/2025
100243145	CF	ESCONDIDO	CA		09/26/2025	7.125	1,295,957		(173)				2,100,000	06/04/2025
100243146	CF	WOODLAND HILLS	CA		09/26/2025	8.500	810,451		(178)				1,030,000	08/05/2025
100243147	CF	NORTHRIDGE	CA		09/26/2025	6.750	734,328		4				920,000	07/11/2025
100243148	CF	GLENDALE	CA		09/26/2025	7.625	889,248		(151)				1,075,000	07/24/2025
100243149	CF	NORTH HIGHLANDS	CA		09/26/2025	8.250	320,177		(73)				408,000	08/06/2025
100243151	CF	ORANGE	CA		09/26/2025	7.250	675,187		(115)				1,250,000	07/09/2025
100243152	CF	PHOENIX	AZ		09/26/2025	7.750	218,657		(48)				322,000	08/01/2025
100243153	CF	LAS VEGAS	NV		09/26/2025	7.490	144,756		(36)				230,000	08/14/2025
100243154	CF	CYPRESS	TX		09/26/2025	7.250	140,170		(29)				311,000	07/07/2025
100243155	CF	MORENO VALLEY	CA		09/26/2025	7.250	484,476		(55)				605,000	08/07/2025
100243156		CARPINTERIA	CA		09/26/2025	7.250	447,700		(42)				8,100,000	08/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100243157	CF	BURBANK	CA		09/26/2025	7.250	1,860,886		(333)				2,250,000	07/30/2025
100243158	CF	MOORPARK	CA		09/26/2025	7.250	992,593		(176)				1,202,000	07/22/2025
100243159	CF	NORTHRIDGE	CA		09/26/2025	8.375	565,974		(102)				650,000	08/06/2025
100243160	CF	LOMPOC	CA		09/26/2025	7.125	527,428		(38)				650,000	07/30/2025
100243162	CF	INDIO	CA		09/26/2025	8.125	638,253		(147)				760,000	08/06/2025
100243163	CF	MIAMI	FL		09/26/2025	7.375	1,013,337		(70)				1,250,000	08/06/2025
100243164	CF	LAKE HAVASU CITY	AZ		09/26/2025	7.250	1,688,941		(270)				2,060,000	08/08/2025
100243167	CF	NORTH CHESTERFIELD	VA		09/26/2025	7.250	278,179		(42)				338,000	08/07/2025
100243168	CF	NORTH CHESTERFIELD	VA		09/26/2025	7.125	207,229		(5)				275,000	08/06/2025
100243169	CF	NORTH CHESTERFIELD	VA		09/26/2025	7.250	246,878		(37)				309,000	08/08/2025
100243170		PHOENIX	AZ		09/26/2025	7.250	340,324		(24)				455,000	08/15/2025
100243171		MONTGOMERY	TX		09/26/2025	7.875	392,904		(76)				534,000	08/12/2025
100243172	CF	HOUSTON	TX		09/26/2025	7.875	377,648		(90)				455,000	08/13/2025
100243173	CF	QUINCY	MA		09/26/2025	6.625	456,191		54				652,000	08/14/2025
100243174	CF	NEW PORT RICHEY	FL		09/26/2025	7.250	488,719		(97)				593,000	07/31/2025
100243175		PELLA	IA		09/26/2025	7.500	404,171		(96)				495,000	08/07/2025
100243176		PEACHTREE CITY	GA		09/26/2025	7.490	748,977		(158)				899,500	08/06/2025
100243177	CF	RALEIGH	NC		09/26/2025	7.375	320,387		(72)				399,000	07/31/2025
100243178		WILMINGTON	NC		09/26/2025	7.375	428,788		(91)				550,000	07/23/2025
100243179	CF	TROY	MI		09/26/2025	7.375	359,705		(64)				435,000	08/04/2025
100243180		MERCED	CA		09/26/2025	7.250	481,775		(93)				635,000	08/15/2025
100243181		MESA	AZ		09/26/2025	7.500	214,436		(46)				316,000	08/07/2025
100243182	CF	CHANDLER	AZ		09/26/2025	7.375	335,863		(65)				425,000	07/31/2025
100243183		ALEXANDER	NC		09/26/2025	7.250	832,773		(150)				945,000	07/29/2025
100243184		HOPE	NJ		09/26/2025	7.125	324,476		(63)				395,000	06/20/2025
100243185	CF	MESA	AZ		09/26/2025	7.375	200,932		(39)				290,000	08/07/2025
100243186	CF	BROKEN ARROW	OK		09/26/2025	7.125	212,935		(39)				275,000	07/25/2025
100243187	CF	STATE COLL (FERGUSON)	PA		09/26/2025	7.750	348,591		(71)				420,000	08/14/2025
100243188		COLLEGEVILLE (TS PRM)	PA		09/26/2025	7.375	315,500		(63)				365,000	07/31/2025
100243189	CF	NEW HOPE	PA		09/26/2025	7.500	513,849		(120)				615,000	08/25/2025
100243190	CF	GEORGETOWN	SC		09/26/2025	7.250	364,263		(67)				489,000	08/07/2025
100243191	CF	SAN JOSE	CA		09/26/2025	7.250	1,069,391		(205)				1,900,000	08/11/2025
100243192	CF	PENNSAUKEN	NJ		09/26/2025	7.625	217,153		(49)				269,000	07/28/2025
100243193	CF	ANACORTES	WA		09/26/2025	6.990	309,976		(65)				620,000	08/01/2025
100243194	CF	WEST PALM BEACH	FL		09/26/2025	7.250	202,701		(37)				260,000	08/08/2025
100243195	CF	PEORIA	AZ		09/26/2025	7.625	338,073		(87)				420,000	07/28/2025
100243196	CF	SPRING	TX		09/26/2025	7.375	176,203		(45)				215,000	08/25/2025
100243197	CF	TALLMADGE	OH		09/26/2025	6.990	171,658		(38)				232,000	08/26/2025
100243198		LAS CRUCES	NM		09/26/2025	7.625	625,290		(151)				675,000	07/30/2025
100243199		APOPKA	FL		09/26/2025	7.625	249,784		(56)				300,000	08/21/2025
100243200	CF	HYATTSVILLE	MD		09/26/2025	7.625	261,094		(35)				340,000	08/25/2025
100243201		INDIO	CA		09/26/2025	6.375	445,763		(12)				500,000	07/28/2025
100243202	CF	DUXBURY	MA		09/26/2025	7.249	269,164		(58)				345,000	08/27/2025
100243203		LA MESA	CA		09/26/2025	7.374	813,262		(65)				1,150,000	08/28/2025
100243204	CF	MERRITT ISLAND	FL		09/26/2025	7.249	438,279		(110)				660,000	08/19/2025
100243205	CF	SAN CLEMENTE	CA		09/26/2025	7.000	802,964		(21)				1,935,000	08/25/2025
100243206	CF	GREENSBORO	GA		09/26/2025	7.124	1,548,875		(274)				2,100,000	08/29/2025
100243208	CF	BOISE	ID		09/26/2025	7.499	418,583		(102)				500,000	08/26/2025
100243210	CF	NEW SMYRNA BEACH	FL		09/26/2025	7.249	388,674		(50)				600,000	07/28/2025
100243211	CF	GRANADA HILLS	CA		09/26/2025	7.374	941,536		(152)				1,150,000	08/26/2025
100243212	CF	SAN ANTONIO	TX		09/26/2025	7.499	161,575		(22)				210,000	08/08/2025
100243213	CF	PORTAGE	MI		09/26/2025	7.374	355,219		(56)				470,000	08/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100243214	CF	DELRAY BEACH	FL		09/26/2025	7.375	155,533		(13)				205,000	04/30/2025
100243215	CF	MIAMI BEACH	FL		09/26/2025	8.749	330,502		(67)				395,000	08/20/2025
100243216	CF	NORTH HAVEN	CT		09/26/2025	7.500	538,673		(92)				848,000	06/16/2025
100243218	CF	BALTIMORE	MD		09/26/2025	7.249	128,186		(25)				210,000	08/07/2025
100243219	CF	CLEMMONS	NC		09/26/2025	7.374	295,292		(65)				381,000	07/15/2025
100243220	CF	FRANKFORT	KY		09/26/2025	7.375	244,273		(25)				340,000	06/27/2025
100243221	CF	DAVENPORT	FL		09/26/2025	7.374	162,018		(34)				205,000	07/31/2025
100243222	CF	LANTANA	TX		09/26/2025	7.124	498,644		(69)				699,000	07/10/2025
100243223	CF	MIDDLETOWN	CT		09/26/2025	7.499	183,153		(37)				240,000	08/08/2025
100243224	CF	SURPRISE	AZ		09/26/2025	7.124	308,751		(49)				400,000	08/01/2025
100243225		SCOTTSDALE	AZ		09/26/2025	7.250	216,278		(40)				1,218,000	08/07/2025
100243226	CF	SAINT CLOUD	FL		09/26/2025	7.624	265,761		(61)				352,000	07/31/2025
100243227	CF	SEATTLE	WA		09/26/2025	6.874	204,037		(25)				720,000	07/24/2025
100243228		SAN FRANCISCO	CA		09/26/2025	7.124	1,316,905		(247)				2,123,000	08/05/2025
100243229		BELLEVUE	WA		09/26/2025	7.124	1,027,792		(190)				1,432,000	08/06/2025
100243230	CF	FAIRFAX	VA		09/26/2025	7.874	297,183		(68)				360,000	08/08/2025
100243231	CF	HOLLYWOOD	FL		09/26/2025	7.875	400,095		(93)				520,000	08/14/2025
100243232		CHARLOTTE	NC		09/26/2025	7.749	267,962		(48)				378,000	07/25/2025
100243233		TAMPA	FL		09/26/2025	6.749	405,629		(49)				700,000	08/13/2025
100243234	CF	POMONA	CA		09/26/2025	6.999	482,949		(79)				719,000	07/23/2025
100243235		ORLANDO	FL		09/26/2025	7.249	323,750		(69)				447,000	08/08/2025
100243236	CF	CARSONVILLE	MI		09/26/2025	7.249	429,095		(75)				600,000	08/22/2025
100243237	CF	LOS GATOS	CA		09/26/2025	6.875	2,551,799		(661)				5,000,000	07/18/2025
100243238	CF	KENWOOD	CA		09/26/2025	6.875	711,001		(98)				1,930,000	07/16/2025
100243239	CF	STAR	ID		09/26/2025	7.625	821,253		(114)				995,000	07/15/2025
100243240	CF	(NORTHRIDGE AREA) LOS	CA		09/26/2025	8.625	670,882		(140)				987,000	07/17/2025
100243241		CHARLOTTE	NC		09/26/2025	6.875	290,664		(40)				415,000	07/23/2025
100243242	CF	JACKSONVILLE	NC		09/26/2025	7.250	245,936		(52)				296,000	07/23/2025
100243243	CF	DECATUR	GA		09/26/2025	7.125	385,762		(65)				500,000	07/18/2025
100243244	CF	FILLMORE	CA		09/26/2025	6.990	496,276		(74)				645,000	07/18/2025
100243245	CF	SAN ANTONIO	TX		09/26/2025	7.625	174,611		(42)				230,000	07/18/2025
100243246	CF	MOORPARK	CA		09/26/2025	6.990	902,045		(60)				1,115,000	07/17/2025
100243247	CF	DUMONT	NJ		09/26/2025	7.125	444,354		(75)				565,000	07/22/2025
100243249	CF	CORAL SPRINGS	FL		09/26/2025	7.375	104,391		(25)				220,000	07/21/2025
100243250	CF	MONROE	MI		09/26/2025	8.124	322,916		(74)				343,000	07/31/2025
100243251	CF	RIVERVIEW	FL		09/26/2025	6.990	258,175		(38)				360,000	07/17/2025
100243253	CF	FORT WORTH	TX		09/26/2025	7.374	151,930		(11)				200,000	08/26/2025
100243254	CF	FILLMORE	CA		09/26/2025	6.990	462,382		(65)				602,000	07/18/2025
100243256	CF	HONOLULU	HI		09/26/2025	7.124	293,183		(47)				475,000	08/15/2025
100243257	CF	FONTANA	CA		09/26/2025	7.375	595,000		(107)				725,000	07/31/2025
100243258	CF	JUSTIN	TX		09/26/2025	7.500	280,845		(72)				347,000	07/23/2025
100243259	CF	ENTERPRISE	AL		09/26/2025	7.249	130,243		(30)				219,000	08/14/2025
100243260	CF	WOODLAND	CA		09/26/2025	7.375	491,458		(92)				633,880	08/01/2025
100243261	CF	LOS ANGELES	CA		09/26/2025	7.250	288,098		(55)				700,000	08/05/2025
100243263		PLACENTIA	CA		09/26/2025	7.500	1,102,393		(222)				1,510,000	07/26/2025
100243264	CF	MONROE TOWNSHIP	NJ		09/26/2025	7.875	608,212		(100)				786,000	07/10/2025
100243265	CF	BEND	OR		09/26/2025	6.749	526,115		(39)				660,000	08/14/2025
100243266	CF	RANCHO CUCAMONGA	CA		09/26/2025	7.750	1,394,066		(358)				2,175,000	08/14/2025
100243267	CF	WORCESTER	MA		09/26/2025	7.749	212,077		(45)				275,000	07/31/2025
100243268	CF	CONCORD	NC		09/26/2025	7.124	440,574		(88)				612,000	08/15/2025
100243269	CF	MIAMI	FL		09/26/2025	7.374	797,026		(201)				1,093,000	08/22/2025
100243270		SARASOTA	FL		09/26/2025	7.499	407,955		(57)				543,000	08/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100243271	CF	PHILADELPHIA	PA		09/26/2025	7.749	183,106		(25)				255,000	07/18/2025
100243272	CF	PACIFIC	MO		09/26/2025	7.624	294,450		(63)				355,000	08/08/2025
100243273	CF	FRISCO	TX		09/26/2025	6.990	487,430		(43)				600,000	08/13/2025
100243274	CF	NORTH ANDOVER	MA		09/26/2025	7.375	334,850		(47)				440,000	06/04/2025
100243275	CF	TAMPA	FL		09/26/2025	7.500	494,525		(81)				645,000	06/04/2025
100243276	CF	VERNAL	UT		09/26/2025	8.125	254,934		(56)				330,000	06/17/2025
100243277	CF	LAS VEGAS	NV		09/26/2025	7.250	368,511		(77)				655,000	06/10/2025
100243278	CF	CAROLINA BEACH	NC		09/26/2025	6.875	514,063		(58)				729,000	06/17/2025
100243279	CF	NAPLES	FL		09/26/2025	7.000	303,216		(55)				428,000	06/17/2025
100243280	CF	WINTER PARK	FL		09/26/2025	6.750	258,398		(38)				530,000	04/04/2025
100243281	CF	TOKELAND	WA		09/26/2025	7.250	286,704		(73)				365,000	06/16/2025
100243282	CF	UNIVERSAL CITY	TX		09/26/2025	7.000	317,137		(77)				405,000	06/30/2025
100243283		SAINT CLOUD	FL		09/26/2025	6.875	347,335		(51)				451,990	06/20/2025
100243284	CF	WACO	TX		09/26/2025	7.500	241,080		(60)				368,000	06/25/2025
100243285	CF	LAS VEGAS	NV		09/26/2025	7.250	311,351		(70)				411,000	06/13/2025
100243286	CF	OCALA	FL		09/26/2025	6.875	172,938		(34)				236,000	06/13/2025
100243287	CF	FRISCO	TX		09/26/2025	6.750	375,929		(53)				497,000	06/30/2025
100243288	CF	MINNEAPOLIS	MN		09/26/2025	6.750	393,129		(66)				575,000	06/25/2025
100243289	CF	SEMINOLE	FL		09/26/2025	7.000	195,363		(47)				340,000	05/29/2025
100243290	CF	SCROGGINS	TX		09/26/2025	7.000	579,370		(94)				760,000	07/02/2025
100243291	CF	MINERAL	VA		09/26/2025	6.750	796,899		(110)				1,145,000	06/20/2025
100243292	CF	CHANDLER	AZ		09/26/2025	7.375	207,434		(48)				267,000	06/27/2025
100243293	CF	JERSEY CITY	NJ		09/26/2025	7.500	746,822		(186)				950,000	07/10/2025
100243294	CF	ASHEVILLE	NC		09/26/2025	6.875	269,348		(81)				980,000	07/14/2025
100243295		ROSWELL	GA		09/26/2025	7.250	429,662		(87)				560,000	06/27/2025
100243296		ORANGE BEACH	AL		09/26/2025	7.125	289,745		(59)				790,000	06/27/2025
100243297	CF	PRESCOTT VLY	AZ		09/26/2025	7.000	384,871		(59)				569,000	07/15/2025
100243298	CF	SAINT GEORGE	UT		09/26/2025	6.875	129,775		(21)				316,000	07/08/2025
100243299	CF	TUCSON	AZ		09/26/2025	7.125	386,644		(85)				500,000	07/14/2025
100243300	CF	MARYSVILLE	WA		09/26/2025	7.000	281,123		(58)				460,000	06/21/2025
100243301	CF	TULSA	OK		09/26/2025	7.250	157,747		(41)				210,000	06/30/2025
100243302	CF	DOVER	NJ		09/26/2025	7.000	488,788		(108)				675,000	07/03/2025
100243303		WINTER PARK	FL		09/26/2025	7.000	298,102		(68)				393,000	07/02/2025
100243304	CF	JACKSONVILLE	NC		09/26/2025	7.250	239,582		(59)				310,000	07/02/2025
100243305	CF	BROOKLYN	NY		09/26/2025	7.125	1,047,194		(272)				2,350,000	07/07/2025
100243306		MILLBRAE	CA		09/26/2025	7.375	1,450,654		(126)				2,900,000	11/07/2024
100243307		LOS ANGELES	CA		09/26/2025	7.750	638,223		(118)				775,000	01/14/2025
100243308		WESTMINSTER	CA		09/26/2025	7.875	657,131		(162)				860,000	01/09/2025
100243309		STANTON	CA		09/26/2025	7.625	421,442		(90)				510,000	11/12/2024
100243310		IRVINE	CA		09/26/2025	8.625	2,050,732		(1,095)				2,700,000	01/21/2025
100243311		ONTARIO	CA		09/26/2025	7.250	413,816		(95)				755,000	12/07/2024
100243312		SACRAMENTO	CA		09/26/2025	7.125	396,112		237				510,000	01/30/2025
100243313		GARDEN GROVE	CA		09/26/2025	7.125	841,978		(153)				1,109,000	12/18/2024
100243314		ESCONDIDO	CA		09/26/2025	7.625	808,086		700				970,000	12/13/2024
100243316		SAN MATEO	CA		09/26/2025	7.750	1,564,341		(392)				1,987,000	01/22/2025
100243317		AMERICAN CANYON	CA		09/26/2025	7.000	440,727		(68)				540,000	01/01/2025
100243318		HUNTINGTON BEACH	CA		09/26/2025	7.875	1,559,186		(392)				2,008,000	11/25/2024
100243320		BREA	CA		09/26/2025	7.750	999,381		(252)				1,370,000	12/21/2024
100243321		GARDEN GROVE	CA		09/26/2025	7.125	835,379		1,320				1,100,000	03/26/2025
100243322		FRESNO	CA		09/26/2025	8.875	400,742		(91)				550,000	03/14/2025
100243323		CLOVIS	CA		09/26/2025	6.875	390,410		(30)				485,000	03/27/2025
100243324		SANTA CLARA	CA		09/26/2025	7.000	830,973		(207)				2,000,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100243325		FOUNTAIN VALLEY	CA		09/26/2025	7.250	1,081,222		(195)				1,325,000	03/31/2025
100243326	CF	PANORAMA CITY	CA		09/26/2025	7.000	987,822		710				1,200,000	04/01/2025
100243327	CF	WESTMINSTER	CA		09/26/2025	7.250	848,242		(175)				1,150,000	04/09/2025
100243328		ARCADIA	CA		09/26/2025	7.125	1,802,791		(335)				2,800,000	04/03/2025
100243329		SAN DIEGO	CA		09/26/2025	6.750	560,257		(39)				790,000	04/03/2025
100243330		GARDEN GROVE	CA		09/26/2025	7.625	961,498		(240)				1,150,000	04/15/2025
100243331		GARDENA	CA		09/26/2025	7.625	669,784		(158)				925,000	04/19/2025
100243332		WESTMINSTER	CA		09/26/2025	6.875	703,164		(85)				1,070,000	03/26/2025
100243333		SYLMAR	CA		09/26/2025	7.125	619,054		(124)				1,300,000	03/04/2025
100243334		HUNTINGTON BEACH	CA		09/26/2025	6.875	1,140,945		(148)				2,350,000	04/08/2025
100243335		PLACENTIA	CA		09/26/2025	7.750	710,752		(176)				880,000	04/17/2025
100243337		LONG BEACH	CA		09/26/2025	7.250	1,001,394		(167)				1,320,000	04/11/2025
100243338		PFLUGERVILLE	TX		09/26/2025	6.750	350,100		(14)				437,000	04/18/2025
100243339	CF	LAWRENCEVILLE	GA		09/26/2025	7.000	411,976		(49)				515,000	04/21/2025
100243340		CONCORD	NC		09/26/2025	6.750	317,662		(23)				453,000	04/28/2025
100243341		SAN DIEGO	CA		09/26/2025	7.625	750,811		(178)				910,000	04/25/2025
100243342		GARDEN GROVE	CA		09/26/2025	7.750	536,330		(118)				690,000	04/28/2025
100243343		SAN JOSE	CA		09/26/2025	7.625	1,034,151		(200)				1,250,000	04/28/2025
100243344		GARDEN GROVE	CA		09/26/2025	7.375	712,265		(153)				945,000	05/02/2025
100243345		SAN JOSE	CA		09/26/2025	6.875	1,565,562		(182)				2,200,000	04/22/2025
100243346		STANTON	CA		09/26/2025	7.625	799,940		(185)				960,000	05/05/2025
100243347		LA HABRA	CA		09/26/2025	7.125	578,215		(95)				815,000	04/30/2025
100243348		CYPRESS	CA		09/26/2025	7.500	1,576,530		(398)				2,010,000	05/05/2025
100243349		LA HABRA	CA		09/26/2025	7.125	651,475		(107)				845,000	04/30/2025
100243350		FRESNO	CA		09/26/2025	8.000	297,115		(70)				355,000	05/01/2025
100243351		ALPHARETTA	GA		09/26/2025	7.375	886,089		(150)				1,380,000	04/25/2025
100243352		CYPRESS	CA		09/26/2025	7.250	630,969		(127)				765,000	05/19/2025
100243353		EL MONTE	CA		09/26/2025	7.625	686,734		(183)				890,000	05/13/2025
100243354		SAN DIMAS	CA		09/26/2025	7.250	903,939		(175)				1,260,000	05/12/2025
100243355		GARDEN GROVE	CA		09/26/2025	7.625	941,999		(225)				1,128,000	05/20/2025
100243356		FOUNTAIN VALLEY	CA		09/26/2025	7.250	1,092,087		(217)				1,410,000	05/23/2025
100243357		DULUTH	GA		09/26/2025	7.375	375,331		(109)				475,000	05/27/2025
100243358		STUDIO CITY	CA		09/26/2025	7.125	1,304,755		(343)				3,000,000	05/07/2025
100243359		LOS BANOS	CA		09/26/2025	7.375	360,059		(88)				460,000	05/17/2025
100243360		WESTMINSTER	CA		09/26/2025	7.125	940,427		(168)				1,350,000	05/20/2025
100243361		CORONA	CA		09/26/2025	8.125	688,904		(154)				826,000	05/28/2025
100243362		FONTANA	CA		09/26/2025	7.375	617,035		(124)				745,000	05/20/2025
100243363		WHITTIER	CA		09/26/2025	7.375	416,953		(105)				570,000	05/28/2025
100243364		IRVINE	CA		09/26/2025	7.500	811,901		(194)				1,273,000	05/31/2025
100243365		PEARLAND	TX		09/26/2025	7.875	156,070		(106)				400,000	05/29/2025
100243366	CF	VENUS	TX		09/26/2025	7.625	241,048		(60)				300,000	06/04/2025
100243367		HUNTINGTON BEACH	CA		09/26/2025	7.375	2,191,881		2,671				2,820,000	05/24/2025
100243368	CF	CERRITOS	CA		09/26/2025	7.500	818,344		(193)				1,120,000	06/02/2025
100243369	CF	WEST MELBOURNE	FL		09/26/2025	7.375	434,377		(86)				530,000	06/02/2025
100243370		QUEEN CREEK	AZ		09/26/2025	7.250	533,507		(92)				744,000	05/27/2025
100243371	CF	SAN FRANCISCO	CA		09/26/2025	7.375	1,246,311		(266)				1,500,000	06/03/2025
100243372	CF	CIBOLO	TX		09/26/2025	7.125	331,269		(57)				410,000	06/04/2025
100243373	CF	UPLAND	CA		09/26/2025	7.125	737,620		(130)				905,000	06/05/2025
100243374	CF	SANTA CLARITA	CA		09/26/2025	7.500	293,046		(74)				700,000	06/03/2025
100243375		ROME	GA		09/26/2025	7.500	384,129		(80)				575,000	05/29/2025
100243376	CF	SAN JOSE	CA		09/26/2025	7.500	1,316,050		3,033				1,700,000	06/02/2025
100243377	CF	NORTHRIDGE	CA		09/26/2025	7.500	965,154		(232)				1,250,000	06/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100243378	CF	FULLERTON	CA		09/26/2025	7.375	522,715		(130)				1,400,000	06/04/2025
100243379	CF	ROLLING HILLS ESTATES	CA		09/26/2025	7.750	1,547,143		(361)				1,900,000	06/03/2025
100243380		STOCKTON	CA		09/26/2025	7.250	270,275		(54)				348,000	06/03/2025
100243381	CF	BOCA RATON	FL		09/26/2025	7.500	156,803		(38)				338,100	06/03/2025
100243382		STOCKTON	CA		09/26/2025	7.250	263,239		(52)				339,000	06/03/2025
100243383	CF	CERRITOS	CA		09/26/2025	7.125	1,016,893		(252)				1,300,000	06/10/2025
100243384	CF	CYPRESS	CA		09/26/2025	7.375	476,004		(120)				1,335,000	06/07/2025
100243385	CF	ANAHEIM	CA		09/26/2025	7.125	823,910		(147)				1,000,000	06/09/2025
100243386	CF	GLENDALE	CA		09/26/2025	7.500	1,490,346		(374)				1,780,000	06/10/2025
100243387		IRVINE	CA		09/26/2025	7.250	617,717		475				1,395,000	06/10/2025
100243388	CF	TEMPLE	TX		09/26/2025	7.125	257,693		(46)				320,000	06/10/2025
100243389	CF	HACIENDA HEIGHTS	CA		09/26/2025	7.375	1,091,635		(216)				1,320,000	06/09/2025
100243390	CF	CARY	NC		09/26/2025	7.375	1,116,355		(209)				1,390,000	06/16/2025
100243391	CF	WHITTIER	CA		09/26/2025	7.250	762,947		(139)				925,000	06/13/2025
100243392	CF	SUWANEE	GA		09/26/2025	7.250	499,434		(97)				605,000	06/20/2025
100243393	CF	BRASELTON	GA		09/26/2025	7.375	334,405		(80)				403,000	06/23/2025
100243394	CF	SIERRA MADRE	CA		09/26/2025	7.250	2,029,915		(408)				2,520,000	06/17/2025
100243395	CF	HUNTINGTON BEACH	CA		09/26/2025	7.375	1,078,371		(221)				1,330,000	06/24/2025
100243396	CF	FOUNTAIN VALLEY	CA		09/26/2025	7.500	1,095,656		1,092				1,400,000	06/23/2025
100243397	CF	TEMPLE	TX		09/26/2025	7.250	306,988		(64)				380,000	06/20/2025
100243398	CF	HUNTINGTON BEACH	CA		09/26/2025	7.375	1,325,645		(263)				1,700,000	06/20/2025
100243399	CF	OCALA	FL		09/26/2025	7.375	234,844		(57)				375,000	06/25/2025
100243400	CF	ONTARIO	CA		09/26/2025	7.375	501,127		(112)				715,000	06/24/2025
100243401	CF	ANAHEIM	CA		09/26/2025	7.375	544,196		(119)				800,000	06/23/2025
100243402	CF	BUFORD	GA		09/26/2025	7.500	258,834		(65)				335,000	06/27/2025
100243403	CF	HUNTINGTON BEACH	CA		09/26/2025	7.375	959,348		(243)				1,225,000	07/14/2025
100243404	CF	MASHPEE	MA		09/26/2025	7.000	504,525		980				645,000	12/30/2024
100243405	CF	FOUNTAIN VALLEY	CA		09/26/2025	7.375	1,246,340		(259)				1,500,000	07/01/2025
100243406	CF	BUFORD	GA		09/26/2025	7.375	797,079		(171)				1,070,000	06/26/2025
100243407	CF	ROSMAN	NC		09/26/2025	8.375	341,184		(78)				435,000	04/07/2025
100243409	CF	NORTH BABYLON	NY		09/26/2025	7.250	549,320		973				670,000	04/15/2025
100243410	CF	ASTON	PA		09/26/2025	7.625	188,119		(47)				225,000	04/14/2025
100243411	CF	MANASSAS	VA		09/26/2025	6.875	886,719		(102)				1,260,000	05/14/2025
100243412		NEW PORT RICHEY	FL		09/26/2025	6.625	121,939		8				180,000	07/29/2024
100243413		MIAMI BEACH	FL		09/26/2025	7.500	1,618,452		(412)				4,500,000	03/31/2025
100243414	CF	DAVIE	FL		09/26/2025	6.250	1,304,827		(16)				1,640,000	05/08/2025
100243416		CHICAGO	IL		09/26/2025	7.625	673,158		(129)				868,000	05/27/2025
100243417	CF	FRANKLIN LAKES	NJ		09/26/2025	7.500	791,627		(182)				950,000	05/16/2025
100243418	CF	PARK RIDGE	NJ		09/26/2025	7.125	958,205		(208)				1,195,000	05/29/2025
100243419		KURE BEACH	NC		09/26/2025	7.375	588,023		2,023				834,000	05/30/2025
100243420		OKLAHOMA CITY	OK		09/26/2025	6.375	124,505		11				183,000	05/12/2025
100243421	CF	EAST MEADOW	NY		09/26/2025	7.125	621,040		(86)				760,000	05/23/2025
100243422	CF	BRIDGTON	ME		09/26/2025	7.500	405,767		(103)				485,000	05/30/2025
100243423	CF	PARK CITY	UT		09/26/2025	6.500	1,501,254		(15)				2,700,000	05/12/2025
100243424		DALLAS	TX		09/26/2025	6.875	180,253		(34)				295,000	05/27/2025
100243425		FARMERS BRANCH	TX		09/26/2025	8.375	411,776		(94)				492,000	05/19/2025
100243426	CF	TUCSON	AZ		09/26/2025	6.625	259,363		(39)				350,000	05/23/2025
100243427	CF	GLENN DALE	MD		09/26/2025	7.625	871,352		(203)				1,100,000	06/12/2025
100243428		COLUMBIA	MD		09/26/2025	7.875	42,189		(474)				750,000	06/12/2025
100243429		POTTSTOWN	PA		09/26/2025	7.500	175,838		(28)				285,000	05/20/2025
100243430	CF	HARRISON	NJ		09/26/2025	7.000	663,109		(89)				999,000	06/02/2025
100243431		FOREST HILL	TX		09/26/2025	7.500	202,822		(17)				262,000	05/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100243432	CF	HOLLIS	NH		09/26/2025	6.750	1,479,137		(248)				1,800,000	06/16/2025
100243434	CF	SAVANNAH	GA		09/26/2025	7.375	256,407		(60)				308,000	06/17/2025
100243435	CF	WEST CHESTER	PA		09/26/2025	7.375	470,055		(94)				570,000	06/18/2025
100243436		FAYETTEVILLE	AR		09/26/2025	8.250	176,951		(41)				260,000	06/13/2025
100243437	CF	JOHNS CREEK	GA		09/26/2025	6.875	1,235,258		(218)				1,550,000	06/20/2025
100243438		BOISE	ID		09/26/2025	6.750	607,005		(121)				852,000	06/20/2025
100243440		DES MOINES	IA		09/26/2025	8.249	149,205		(35)				200,000	06/17/2025
100243441		EL PASO	TX		09/26/2025	7.250	215,249		(56)				374,000	06/13/2025
100243442		MCKINNEY	TX		09/26/2025	8.500	616,536		(138)				830,000	06/12/2025
100243443		LACEY	WA		09/26/2025	6.750	276,445		(42)				465,000	06/16/2025
100243444		GOODLETTSVILLE	TN		09/26/2025	7.625	248,524		(47)				320,000	06/20/2025
100243445		CELINA	TX		09/26/2025	7.125	232,677		(31)				422,000	06/17/2025
100243446	CF	BLUE GRASS	IA		09/26/2025	8.250	397,518		(92)				480,000	06/20/2025
100243447		GLOUCESTER	MA		09/26/2025	6.750	166,716		(27)				325,000	06/25/2025
100243448		CONVERSE	TX		09/26/2025	7.250	148,287		(26)				193,000	06/16/2025
100243449	CF	CHAMPAIGN	IL		09/26/2025	7.000	195,734		(28)				257,000	06/26/2025
100243450	CF	MAITLAND	FL		09/26/2025	6.875	368,016		(74)				463,000	06/20/2025
100243452	CF	CLEMMONS	NC		09/26/2025	7.125	405,936		(106)				485,000	06/20/2025
100243453	CF	RIDGEWOOD	NJ		09/26/2025	7.750	392,390		286				535,000	06/24/2025
100243454	CF	MONTGOMERY	TX		09/26/2025	7.500	326,536		(81)				412,000	06/30/2025
100243455		COVINGTON	IN		09/26/2025	8.500	110,799		819				167,000	06/25/2025
100243456	CF	ALEXANDRIA	VA		09/26/2025	6.750	345,566		(15)				455,000	06/18/2025
100243457		WOODSIDE	NY		09/26/2025	6.625	1,121,234		83				2,175,000	06/26/2025
100243458	CF	PHOENIX	AZ		09/26/2025	6.000	1,144,296		4,000				1,577,000	06/30/2025
100243459	CF	SHELBY TOWNSHIP	MI		09/26/2025	6.875	335,737		(75)				660,000	06/24/2025
100243460		RICHMOND	TX		09/26/2025	6.875	193,256		(20)				335,000	06/27/2025
100243461		MIDDLETON	WI		09/26/2025	7.375	375,849		(69)				510,000	06/27/2025
100243462		BLOOMFIELD	NJ		09/26/2025	7.750	236,304		(58)				304,000	06/27/2025
100243464		PLANTATION	FL		09/26/2025	8.250	471,892		(109)				660,000	06/27/2025
100243465	CF	LAWRENCEVILLE	GA		09/26/2025	7.125	330,643		(86)				400,000	06/24/2025
100243466	CF	WESTFIELD	IN		09/26/2025	7.250	268,090		(67)				513,000	06/27/2025
100243467		ATLANTIC CITY	NJ		09/26/2025	8.000	141,332		(34)				230,000	06/13/2025
100243468		FORT WORTH	TX		09/26/2025	8.000	196,295		(46)				250,000	06/25/2025
100243471	CF	NEW HAVEN	CT		09/26/2025	8.625	299,517		(66)				362,300	06/24/2025
100243472		ATLANTA	GA		09/26/2025	7.875	366,649		(88)				512,000	07/01/2025
100243473	CF	SCOTTSDALE	AZ		09/26/2025	7.625	730,159		(181)				890,000	06/18/2025
100243474	CF	PEABODY	MA		09/26/2025	7.750	641,770		544				958,000	06/30/2025
100243475		BIRMINGHAM	AL		09/26/2025	7.875	113,058		(27)				137,000	06/27/2025
100243476		PARKERSBURG	WV		09/26/2025	7.375	484,798		(57)				678,000	07/03/2025
100243477		KNIGHTDALE	NC		09/26/2025	7.500	241,946		(61)				330,000	07/01/2025
100243478		MORRISTOWN	NJ		09/26/2025	7.500	525,052		(129)				753,000	07/03/2025
100243479		EL PASO	TX		09/26/2025	7.250	237,329		(61)				420,000	06/13/2025
100243480		COTTONWOOD	AZ		09/26/2025	8.625	256,579		(56)				355,000	06/27/2025
100243481	CF	EAST TAWAS	MI		09/26/2025	7.250	501,900		325				602,000	07/03/2025
100243482	CF	PASADENA	MD		09/26/2025	6.750	771,657		(132)				4,000,000	07/10/2025
100243483		INDIANAPOLIS	IN		09/26/2025	8.250	277,127		(63)				392,000	07/09/2025
100243484	CF	WHITING	NJ		09/26/2025	8.125	432,169		(101)				565,000	07/03/2025
100243485	CF	FRESH MEADOWS	NY		09/26/2025	7.250	597,209		(136)				1,000,000	06/25/2025
100243486		ALLEN	TX		09/26/2025	7.750	329,727		(80)				450,000	07/07/2025
100243487		NORCROSS	GA		09/26/2025	7.125	295,305		(47)				445,000	07/02/2025
100243488	CF	CHESAPEAKE	VA		09/26/2025	6.875	1,222,938		(223)				1,499,000	07/10/2025
100243489	CF	FRISCO	TX		09/26/2025	7.374	371,799		(94)				883,000	07/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100243490	CF	MISSOURI CITY	TX		09/26/2025	7.250	440,920		(72)				630,000	07/08/2025
100243491	CF	BOULDER	CO		09/26/2025	6.750	1,343,342		(263)				2,300,000	07/10/2025
100243492		PHOENIX	AZ		09/26/2025	7.375	261,831		(66)				570,000	07/10/2025
100243493	CF	STOCKBRIDGE	GA		09/26/2025	8.125	418,472		(95)				655,000	07/08/2025
100243494		GEORGETOWN	TX		09/26/2025	7.500	226,235		(57)				437,000	07/09/2025
100243495		LAS VEGAS	NV		09/26/2025	6.625	254,786		(28)				451,000	07/09/2025
100243496	CF	MELISSA	TX		09/26/2025	7.250	302,127		(56)				456,000	07/15/2025
100243497	CF	DEPTFORD	NJ		09/26/2025	7.125	350,600		(67)				526,000	07/21/2025
100243498		LAREDO	TX		09/26/2025	8.500	141,124		(30)				205,000	07/07/2025
100243499	CF	HOUSTON	TX		09/26/2025	7.250	191,125		(39)				231,000	07/15/2025
100243500		OKLAHOMA CITY	OK		09/26/2025	6.250	158,462		1				288,000	07/16/2025
100243501	CF	KATY	TX		09/26/2025	7.375	209,465		(53)				332,000	07/16/2025
100243502	CF	CONCORD	MI		09/26/2025	7.375	227,612		(57)				273,000	07/12/2025
100243503		EUCLID	OH		09/26/2025	7.375	77,358		61				110,000	07/10/2025
100243504	CF	HOSCHTON	GA		09/26/2025	7.125	292,347		(64)				378,000	07/18/2025
100243505		TIMNATH	CO		09/26/2025	6.375	345,204		69				510,000	06/24/2025
100243506		RALEIGH	NC		09/26/2025	7.250	297,212		(77)				500,000	07/16/2025
100243507	CF	PORTLAND	OR		09/26/2025	7.125	366,218		(96)				645,000	06/26/2025
100243508	CF	CENTER VALLEY	PA		09/26/2025	6.875	274,270		(55)				585,000	07/16/2025
100243509		CEDAR GROVE	NJ		09/26/2025	7.875	366,649		(88)				720,000	07/10/2025
100243510		KENNEWICK	WA		09/26/2025	6.625	307,233		12				415,000	07/18/2025
100243511		WEST PALM BEACH	FL		09/26/2025	7.375	234,333		(60)				475,000	07/18/2025
100243664	CF	JURUPA VALLEY	CA		09/29/2025	7.875	635,395		(109)				769,000	07/30/2025
100243665	CF	ONTARIO	CA		09/29/2025	7.625	424,177		(80)				520,000	07/25/2025
100243666	CF	SAINT JAMES CITY	FL		09/29/2025	7.625	455,014		(78)				550,000	07/08/2025
100243667	CF	BOISE	ID		09/29/2025	6.750	351,119		(31)				475,000	07/28/2025
100243668	CF	RIVERSIDE	CA		09/29/2025	7.125	425,402		(71)				550,000	07/03/2025
100243669	CF	CHICAGO	IL		09/29/2025	7.000	525,710		(69)				1,000,000	07/03/2025
100243670	CF	LA MESA	CA		09/29/2025	7.125	1,090,390		(191)				1,760,000	07/12/2025
100243671	CF	CHULA VISTA	CA		09/29/2025	6.999	692,185		(102)				905,000	07/24/2025
100243672	CF	PINE MOUNTAIN CLUB	CA		09/29/2025	6.625	346,571		(13)				460,000	07/26/2025
100243673	CF	DALLAS	TX		09/29/2025	6.375	125,578		8				205,000	07/23/2025
100243674	CF	WILLIMANTIC	CT		09/29/2025	7.250	186,981		(38)				245,000	07/14/2025
100243675	CF	CHICAGO	IL		09/29/2025	7.250	611,181		(102)				840,000	08/04/2025
100243676	CF	BELL	CA		09/29/2025	7.000	616,372		(89)				801,000	07/29/2025
100243677	CF	BRICK	NJ		09/29/2025	7.125	841,516		(126)				1,225,000	07/25/2025
100243678	CF	STOCKTON	CA		09/29/2025	6.875	211,212		(20)				355,000	07/17/2025
100243679	CF	WALNUT CREEK	CA		09/29/2025	7.125	506,140		(85)				665,000	07/28/2025
100243680	CF	WALNUT CREEK	CA		09/29/2025	7.125	521,620		(88)				675,000	07/26/2025
100243681	CF	ONTARIO	CA		09/29/2025	6.750	677,072		(35)				960,000	07/14/2025
100243682	CF	TWENTYNINE PALMS	CA		09/29/2025	7.375	210,867		(49)				280,000	07/22/2025
100243683	CF	TWENTYNINE PALMS	CA		09/29/2025	7.375	210,896		(49)				269,000	07/18/2025
100243684		GARDEN GROVE	CA		09/29/2025	7.250	1,210,579		(200)				1,470,000	06/13/2025
100243685		WOODLAND	CA		09/29/2025	7.500	474,344		(113)				630,000	07/11/2025
100243686		SAN FRANCISCO	CA		09/29/2025	7.625	734,085		(130)				1,260,000	06/09/2025
100243687		ARROYO GRANDE	CA		09/29/2025	8.625	2,909,687		(611)				3,700,000	08/01/2025
100243688		(NORTHRIDGE AREA) LOS ANGELES	CA		09/29/2025	7.000	147,715		(7)				620,000	07/11/2025
100243689		CHICAGO	IL		09/29/2025	7.000	295,508		(31)				723,000	08/29/2025
100243690		OJAI	CA		09/29/2025	7.750	867,765		(143)				1,275,000	07/03/2025
100243691		SAN DIEGO	CA		09/29/2025	7.375	720,033		(106)				1,765,000	08/12/2025
100243692		DELRAY BEACH	FL		09/29/2025	7.375	332,381		(25)				410,000	07/17/2025
100243693		ROSWELL	GA		09/29/2025	7.750	456,291		(82)				550,000	08/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100243694		LOS ANGELES	CA		09/29/2025	7.500	847,925		(141)				1,095,000	08/01/2025
100243695		NORTH BAY VILLAGE	FL		09/29/2025	7.500	388,880		(81)				575,000	07/21/2025
100243696	CF	PALM SPRINGS	CA		09/29/2025	7.375	493,515		(113)				590,000	08/26/2025
100243697	CF	CASTRO VALLEY	CA		09/29/2025	6.499	1,095,379		(28)				1,365,000	09/09/2025
100243698	CF	LOS ANGELES	CA		09/29/2025	7.250	246,690		(41)				369,000	08/31/2025
100243699	CF	HENDERSON	CO		09/29/2025	7.499	419,258		(115)				500,000	09/08/2025
100243700	CF	LA QUINTA	CA		09/29/2025	7.625	833,418		(150)				950,000	09/12/2025
100243701		SAINT PETERSBURG	FL		09/29/2025	6.625	220,885		16				300,000	09/12/2025
100243702	CF	MARICOPA	AZ		09/29/2025	6.625	367,577		(25)				455,000	09/03/2025
100243703	CF	EDMOND	OK		09/29/2025	6.625	369,595		(117)				455,000	08/20/2025
100243704		PROVO	UT		09/29/2025	6.875	311,718		(12)				426,000	09/09/2025
100243705	CF	SUGARLOAF	CA		09/29/2025	8.125	315,548		(81)				380,000	09/05/2025
100243706	CF	MOORE	OK		09/29/2025	6.375	639,537		23				1,113,000	09/10/2025
100243707		TEMPE	AZ		09/29/2025	6.999	252,189		(14)				385,000	09/10/2025
100243708	CF	LAS VEGAS	NV		09/29/2025	7.250	458,236		(18)				565,000	08/26/2025
100243709	CF	TORRANCE	CA		09/29/2025	6.499	334,276		(10)				530,000	09/03/2025
100243710	CF	LOS ANGELES	CA		09/29/2025	6.999	305,721		(32)				580,000	08/27/2025
100243711		GOLDSBORO	NC		09/29/2025	7.875	136,047		(30)				190,000	08/29/2025
100243712		MYRTLE BEACH	SC		09/29/2025	7.250	193,167		(24)				236,000	08/29/2025
100243713	CF	LOS ANGELES	CA		09/29/2025	6.875	309,425		(61)				510,000	09/05/2025
100243714		MIAMI	FL		09/29/2025	6.625	272,140		5				430,000	09/11/2025
100243715	CF	KISSIMMEE	FL		09/29/2025	6.875	222,630		(33)				416,000	09/09/2025
100243716		PLAINFIELD	NJ		09/29/2025	7.875	233,206		(57)				395,000	09/11/2025
100243717	CF	BOCA RATON	FL		09/29/2025	7.750	754,728		(201)				1,200,000	09/02/2025
100243718	CF	CAVE CREEK	AZ		09/29/2025	6.750	1,304,328		(158)				1,700,000	09/04/2025
100243719	CF	LOS ANGELES	CA		09/29/2025	6.875	1,220,355		(116)				1,600,000	08/25/2025
100243720	CF	INDIANAPOLIS	IN		09/29/2025	6.999	114,571						153,000	09/09/2025
100243721		ROCKPORT	TX		09/29/2025	6.999	162,601		(6)				258,000	08/29/2025
100243722	CF	CANTON	GA		09/29/2025	6.750	647,029		(126)				785,000	09/15/2025
100243723	CF	COLLEGE STATION	TX		09/29/2025	6.625	1,154,735		(40)				2,300,000	08/28/2025
100243724		ROSEVILLE	CA		09/29/2025	7.750	304,465		(35)				490,000	09/09/2025
100243725		VIRGINIA BEACH	VA		09/29/2025	7.125	168,498		(27)				280,000	09/09/2025
100243726	CF	LONG BEACH	CA		09/29/2025	7.125	275,911		(59)				588,000	08/25/2025
100243727	CF	PITTSBURGH	PA		09/29/2025	6.625	181,114		20				247,000	08/20/2025
100243728		PETERSBURG	VA		09/29/2025	7.499	215,909		(56)				279,000	09/10/2025
100243729		YORK	PA		09/29/2025	7.375	161,898		(18)				205,000	09/08/2025
100243730	CF	WALNUT CREEK	CA		09/29/2025	7.375	729,291		(153)				3,200,000	08/28/2025
100243731	CF	SPRING	TX		09/29/2025	7.999	216,204		(56)				239,000	09/12/2025
100243732		AVENAL	CA		09/29/2025	7.250	173,723		(8)				232,000	09/11/2025
100243733	CF	PAWTUCKET	RI		09/29/2025	6.499	350,850		11				517,000	09/04/2025
100243734		SEMINOLE	FL		09/29/2025	6.875	159,212		3				257,700	09/05/2025
100243735	CF	PALM DESERT	CA		09/29/2025	7.375	384,995		(68)				465,000	08/26/2025
100243736	CF	RIALTO	CA		09/29/2025	7.625	470,338		(118)				600,000	09/05/2025
100243737	CF	GLENDALE	CA		09/29/2025	6.875	836,537		(120)				1,325,000	08/26/2025
100243738		VANCOUVER	WA		09/29/2025	8.250	172,602		(18)				300,000	09/04/2025
100243739	CF	DEARBORN	MI		09/29/2025	7.499	161,536		(44)				235,000	09/12/2025
100243740		CHINO	CA		09/29/2025	7.625	435,964		(92)				545,000	09/04/2025
100243741		SALEM	OR		09/29/2025	6.499	149,446		3				235,000	09/11/2025
100243742	CF	DENVER	CO		09/29/2025	6.875	498,303		(66)				769,000	08/18/2025
100243743	CF	MERCED	CA		09/29/2025	8.375	329,763		(62)				395,000	08/24/2025
100243744		SPRING HILL	FL		09/29/2025	6.875	247,881		(5)				340,000	09/02/2025
100243745	CF	NEW ORLEANS	LA		09/29/2025	6.499	269,073		2				340,000	09/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100243746	CF	LAS VEGAS	NV		09/29/2025	6.499	161,671		7				250,000	09/11/2025
100243747	CF	MORENO VALLEY	CA		09/29/2025	6.375	292,758		(19)				490,000	09/10/2025
100243748	CF	CHARLOTTE	NC		09/29/2025	6.499	191,787		(22)				305,000	09/10/2025
100243749		GRAND PRAIRIE	TX		09/29/2025	6.499	190,330		9				248,000	09/11/2025
100243750		NORTHRIDGE	CA		09/29/2025	8.250	1,166,405		(284)				1,310,000	09/11/2025
100243751		WALDORF	MD		09/29/2025	7.499	331,682		(33)				435,000	09/04/2025
100243752	CF	SAN JOSE	CA		09/29/2025	6.875	657,622		(23)				935,000	09/04/2025
100243753	CF	BAKERSFIELD	CA		09/29/2025	6.499	254,551		20				400,000	09/09/2025
100243754	CF	DOVER	PA		09/29/2025	7.625	135,642		(33)				195,000	09/04/2025
100243755	CF	FORT MYERS	FL		09/29/2025	6.875	171,382		(1)				252,000	08/12/2025
100243756	CF	WHITTIER	CA		09/29/2025	7.625	746,583		(197)				950,000	09/08/2025
100243757	CF	HYATTSVILLE	MD		09/29/2025	6.999	284,518		2				447,000	07/30/2025
100243758	CF	DAYTONA BEACH	FL		09/29/2025	6.999	294,234		(44)				478,700	09/03/2025
100243759	CF	HOMER GLEN	IL		09/29/2025	6.999	595,521		(28)				745,000	09/08/2025
100243760		SMYRNA	GA		09/29/2025	7.375	254,465		(62)				315,000	09/15/2025
100243761		SEATTLE	WA		09/29/2025	7.125	1,081,215		(201)				1,450,000	08/13/2025
100243762	CF	BONITA SPRINGS	FL		09/29/2025	6.499	450,141		(17)				560,000	09/12/2025
100243763		PORTERVILLE	CA		09/29/2025	6.750	206,034		9				260,000	09/05/2025
100243764	CF	HENNIKER	NH		09/29/2025	7.250	588,733		99				710,000	08/07/2025
100243765		SYLMAR	CA		09/29/2025	8.375	587,490		(145)				830,000	09/04/2025
100243766	CF	PARKS	AZ		09/29/2025	6.750	532,373		(80)				725,000	09/04/2025
100243767	CF	FORT LAUDERDALE	FL		09/29/2025	7.250	828,847		(154)				1,075,000	08/21/2025
100243768	CF	MANCHESTER	NH		09/29/2025	7.125	340,522		15				430,000	08/27/2025
100243769		BAKERSFIELD	CA		09/29/2025	7.250	264,903		(30)				325,000	09/02/2025
100243770		YERINGTON	NV		09/29/2025	7.125	191,503		(11)				250,000	09/03/2025
100243771	CF	PHOENIX	AZ		09/29/2025	6.375	443,892						566,000	09/11/2025
100243773		LAWRENCEVILLE	GA		09/29/2025	6.999	274,923		(39)				390,000	09/15/2025
100243774	CF	DAVIS	CA		09/29/2025	6.999	1,028,505		(178)				1,255,000	08/25/2025
100243775		NAZARETH	PA		09/29/2025	6.999	288,117		(7)				366,000	09/15/2025
100243776		EULESS	TX		09/29/2025	6.999	290,713		(16)				360,000	08/29/2025
100243777		LAWTON	OK		09/29/2025	7.250	97,091		(6)				130,000	08/29/2025
100243778	CF	PEMBROKE PINES	FL		09/29/2025	6.625	399,178		(24)				495,000	09/09/2025
100243779	CF	INDIO	CA		09/29/2025	6.750	383,189		(44)				502,000	09/11/2025
100243780	CF	JACKSONVILLE	FL		09/29/2025	6.750	275,917		(35)				435,000	08/15/2025
100243781	CF	BIG BEAR LAKE	CA		09/29/2025	7.125	370,894		(36)				435,000	08/28/2025
100243782	CF	HOUSTON	TX		09/29/2025	6.499	216,215		4				328,000	08/21/2025
100243783		DOUGLASSVILLE	PA		09/29/2025	8.250	104,838		(27)				250,000	09/12/2025
100243784		SAN BERNARDINO	CA		09/29/2025	6.750	291,304		3				385,000	09/02/2025
100243785		NASHVILLE	TN		09/29/2025	6.999	502,408		15				643,000	09/12/2025
100243786	CF	BATON ROUGE	LA		09/29/2025	7.250	277,097		(40)				385,000	08/15/2025
100243788		ROCKINGHAM	VA		09/29/2025	7.750	251,606		(67)				314,000	09/11/2025
100243789		INDIANAPOLIS	IN		09/29/2025	6.999	153,675		(23)				210,000	09/05/2025
100243790	CF	PAWTUCKET	RI		09/29/2025	6.999	264,866		(53)				431,000	09/11/2025
100243791	CF	ORANGE	TX		09/29/2025	6.499	231,901		14				553,000	08/25/2025
100243792	CF	BAKERSFIELD	CA		09/29/2025	6.875	272,352						370,000	08/14/2025
100243793		OAK ISLAND	NC		09/29/2025	7.999	340,933		(88)				615,000	09/04/2025
100243794	CF	SAINT AUGUSTINE	FL		09/29/2025	6.999	382,132		(65)				432,000	09/12/2025
100243795	CF	PORT CHARLOTTE	FL		09/29/2025	7.999	506,525		(125)				605,000	09/08/2025
100243796	CF	MISSION	TX		09/29/2025	6.375	186,155		7				280,000	09/11/2025
100243797		COLONIAL HEIGHTS	VA		09/29/2025	7.499	209,227		(31)				260,000	09/11/2025
100243798	CF	KINGMAN	AZ		09/29/2025	7.625	245,163		(62)				335,000	09/05/2025
100243799	CF	WATERFORD	CT		09/29/2025	7.125	393,677		(13)				522,000	08/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100243800	CF	PHILADELPHIA	PA		09/29/2025	6.999	296,224		5				397,000	08/18/2025
100243801		LOS ANGELES	CA		09/29/2025	7.125	437,185		(36)				685,000	08/01/2025
100243802		LAS VEGAS	NV		09/29/2025	7.375	433,759		(122)				1,137,000	09/10/2025
100243803	CF	LOS ANGELES	CA		09/29/2025	7.125	750,526		(199)				900,000	09/05/2025
100243804	CF	CHARLESTON	SC		09/29/2025	6.875	360,955		(64)				975,000	08/26/2025
100243805	CF	KISSIMEE	FL		09/29/2025	6.875	222,641		(32)				380,000	09/09/2025
100243806		PALM BAY	FL		09/29/2025	7.750	136,270		(37)				270,000	09/09/2025
100243807	CF	MIAMI	FL		09/29/2025	6.499	703,966		57				868,000	09/12/2025
100243808	CF	SAN ANTONIO	TX		09/29/2025	6.999	124,349		(9)				224,000	09/12/2025
100243809		SPRING	TX		09/29/2025	8.875	145,051		(26)				250,000	09/05/2025
100243811		TWIN FALLS	ID		09/29/2025	7.499	136,300		(19)				190,000	09/09/2025
100244416	CF	OCEAN ISLE	NC		09/29/2025	7.125	1,145,097		(147)				1,500,000	05/28/2025
100244417	CF	SAN JOSE	CA		09/29/2025	7.375	1,074,718		(177)				1,490,000	06/25/2025
100244418	CF	BLANCHARD	ID		09/29/2025	7.250	167,309		(30)				750,000	05/19/2025
100244419		STAMFORD	CT		09/29/2025	6.990	537,600		(75)				755,000	06/12/2025
100244420	CF	SOUTH WINDSOR	CT		09/29/2025	7.500	602,191		(144)				1,020,000	07/09/2025
100244421	CF	MOUNTAIN VIEW	CA		09/29/2025	7.250	414,949		(326)				3,035,000	04/24/2025
100244422	CF	MC LEAN	VA		09/29/2025	7.500	1,684,113		(251)				2,175,000	05/20/2025
100244423	CF	DORAL	FL		09/29/2025	7.500	548,419		(131)				685,000	07/01/2025
100244424		SANTA BARBARA	CA		09/29/2025	7.375	1,313,024		(192)				1,640,000	05/28/2025
100244425	CF	OCEAN CITY	NJ		09/29/2025	7.375	477,484		(70)				620,000	06/10/2025
100244426	CF	COROLLA	NC		09/29/2025	7.375	931,861		(121)				1,150,000	06/20/2025
100244427	CF	BROOKLYN	NY		09/29/2025	6.990	305,755		(39)				2,950,000	04/24/2025
100244428		WEST CHESTER	PA		09/29/2025	6.990	483,862		(69)				600,000	05/19/2025
100244429		NAPLES	FL		09/29/2025	7.125	400,609		(64)				620,000	05/15/2025
100244430	CF	GREEN VALLEY	AZ		09/29/2025	7.375	337,716		(75)				410,000	06/11/2025
100244431	CF	INDIANAPOLIS	IN		09/29/2025	7.125	103,169		16				230,000	04/02/2025
100244432	CF	BUCKEYE	AZ		09/29/2025	6.990	356,565		(53)				440,000	05/29/2025
100244433	CF	SAN LUIS OBISPO	CA		09/29/2025	7.125	784,927		(108)				1,440,000	06/13/2025
100244434		PALM DESERT	CA		09/29/2025	7.250	405,623		60				490,000	05/15/2025
100244435		PARKER	CO		09/29/2025	7.125	297,249		(55)				360,000	05/02/2025
100244437		AUSTIN	TX		09/29/2025	7.250	310,071		(59)				1,165,000	05/22/2025
100244438	CF	PALATINE	IL		09/29/2025	7.250	241,666		(51)				487,000	06/25/2025
100244439	CF	BUFFALO	MN		09/29/2025	8.625	192,635		(41)				262,000	06/16/2025
100244440	CF	PONTE VEDRA	FL		09/29/2025	6.500	452,362		(22)				986,000	06/05/2025
100244441		BOONE	NC		09/29/2025	7.125	612,810		(79)				750,000	05/01/2025
100244442	CF	NORTH BRUNSWICK	NJ		09/29/2025	7.125	185,722		(33)				800,000	05/30/2025
100244443	CF	OAK FOREST	IL		09/29/2025	7.250	174,611		(37)				340,000	06/13/2025
100244444	CF	SAN BERNARDINO	CA		09/29/2025	8.125	345,319		(77)				423,000	07/03/2025
100244445	CF	PETALUMA	CA		09/29/2025	6.875	546,601		(73)				911,000	06/16/2025
100244446	CF	STATEN ISLAND	NY		09/29/2025	7.125	306,771		(43)				1,290,000	04/21/2025
100244447	CF	SAN LUIS OBISPO	CA		09/29/2025	7.125	611,373		(95)				1,450,000	06/13/2025
100244448	CF	DILLON	CO		09/29/2025	8.250	443,384		(42)				573,000	06/03/2025
100244449		POTTSTOWN	PA		09/29/2025	7.375	268,888		(50)				325,000	05/28/2025
100244450		NORTH ANDOVER	MA		09/29/2025	7.375	876,161		(76)				1,058,000	05/23/2025
100244452		PASADENA	CA		09/29/2025	6.875	1,469,291		(157)				1,825,000	05/28/2025
100244453	CF	GUERNEVILLE	CA		09/29/2025	7.500	721,827		(62)				1,140,000	07/10/2025
100244454		TAMPA	FL		09/29/2025	7.375	933,762		(222)				1,900,000	05/08/2025
100244455	CF	PALM BEACH GARDENS	FL		09/29/2025	6.875	637,679		(72)				835,000	06/17/2025
100244456		MANTOLOKING	NJ		09/29/2025	7.125	412,469		(144)				1,650,000	05/08/2025
100244457	CF	BUELLTON	CA		09/29/2025	6.990	1,025,588		(151)				1,250,000	06/13/2025
100244458	CF	BEND	OR		09/29/2025	7.250	208,652		(23)				1,437,000	05/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244459	CF	NORTHRIDGE	CA		09/29/2025	7.625	809,109		(152)				975,000	07/09/2025
100244460	CF	SEATTLE	WA		09/29/2025	7.375	478,771		(104)				575,000	06/13/2025
100244461		MELBOURNE	FL		09/29/2025	7.375	848,820		(105)				1,620,000	05/27/2025
100244462		WINHALL	VT		09/29/2025	6.500	297,340		8				759,000	05/12/2025
100244463		JACKSONVILLE BEACH	FL		09/29/2025	6.990	1,334,793		(47)				1,700,000	05/02/2025
100244464		ANGOLA	IN		09/29/2025	6.875	516,244		(6)				690,000	05/23/2025
100244465	CF	TEMECULA	CA		09/29/2025	7.750	1,005,617		(235)				1,250,000	07/12/2025
100244466	CF	LOS ANGELES	CA		09/29/2025	7.250	1,603,753		(283)				2,085,000	07/21/2025
100244467	CF	KINGWOOD	TX		09/29/2025	7.250	206,372		(45)				250,000	07/25/2025
100244468	CF	JACKSONVILLE	FL		09/29/2025	7.375	293,483		(24)				360,000	06/13/2025
100244469	CF	EL CAJON	CA		09/29/2025	7.375	550,426		(86)				715,000	08/28/2025
100244470		NEW BUFFALO	MI		09/29/2025	7.125	369,131		(58)				450,000	09/09/2025
100244471		STOCKTON	CA		09/29/2025	7.250	452,993		(73)				600,000	08/29/2025
100244472		ALTON	TX		09/29/2025	7.750	659,096		(156)				796,000	09/05/2025
100244473	CF	SAINT JOSEPH	MI		09/29/2025	6.999	318,766		(71)				420,000	09/05/2025
100244474		RALEIGH	NC		09/29/2025	6.875	311,156		(55)				402,000	08/27/2025
100244475		HAYWARD	CA		09/29/2025	6.999	928,686		(161)				1,200,000	08/26/2025
100244476	CF	ANDREWS	NC		09/29/2025	6.624	480,737		(46)				825,000	09/02/2025
100244477		PLANO	TX		09/29/2025	6.375	257,709		(35)				400,000	08/21/2025
100244478		HUNTSVILLE	AL		09/29/2025	6.375	293,069		(30)				420,000	09/09/2025
100244479		WORCESTER	MA		09/29/2025	6.499	458,610		(59)				600,000	09/05/2025
100244480		POWHATAN	VA		09/29/2025	6.875	293,310		(54)				380,000	09/05/2025
100244481		FALLBROOK	CA		09/29/2025	6.624	766,104		(108)				1,150,000	09/05/2025
100244482	CF	SOMERSET	NJ		09/29/2025	6.624	329,920		(53)				472,000	09/08/2025
100244483		FRESNO	CA		09/29/2025	6.624	358,089		(49)				480,000	08/27/2025
100244484		MERIDIAN	ID		09/29/2025	7.625	386,555		(113)				525,000	09/05/2025
100244485	CF	BOSTON	MA		09/29/2025	6.624	760,862		(74)				1,000,000	09/10/2025
100244486		PITTSBURG	CA		09/29/2025	6.999	383,058		(83)				594,038	09/02/2025
100244487		RALEIGH	NC		09/29/2025	6.875	285,023		(57)				380,000	08/29/2025
100244488	CF	MARIETTA	GA		09/29/2025	7.250	388,960		(80)				471,000	09/02/2025
100244489		CORDOVA	TN		09/29/2025	6.750	268,015		(49)				372,000	08/29/2025
100244490		RHODODENDRON	OR		09/29/2025	6.990	362,346		(65)				440,000	09/05/2025
100244491		HOLDEN BEACH	NC		09/29/2025	7.250	411,544		(63)				500,000	08/26/2025
100244492		ROCHESTER HILLS	MI		09/29/2025	6.624	305,233		(60)				425,000	09/05/2025
100244493	CF	CONCORD	NC		09/29/2025	6.375	287,737		(41)				385,000	09/03/2025
100244494		MINNEAPOLIS	MN		09/29/2025	6.499	552,337		(83)				720,000	09/04/2025
100244495		SANTA ANA	CA		09/29/2025	6.499	574,388		(82)				855,000	09/08/2025
100244496		FLOWERY BRANCH	GA		09/29/2025	6.875	253,350		(62)				325,000	09/12/2025
100244497		RENO	NV		09/29/2025	6.499	244,462		(31)				360,000	09/15/2025
100244498		HENRICO	VA		09/29/2025	6.499	288,358		(48)				376,000	09/05/2025
100244499		CAMPBELL	CA		09/29/2025	6.299	1,212,633		(91)				1,800,000	09/10/2025
100244500		CRESTLINE	CA		09/29/2025	6.750	259,779		(47)				375,000	08/20/2025
100244501	CF	POCATELLO	ID		09/29/2025	6.875	350,752		(54)				457,750	08/29/2025
100244502		OAKLAND	CA		09/29/2025	6.875	235,195		(24)				290,000	08/22/2025
100244503		CARLSBAD	CA		09/29/2025	6.750	538,120		(86)				705,000	09/05/2025
100244504	CF	SAN FRANCISCO	CA		09/29/2025	6.875	1,019,466		(145)				1,500,000	09/05/2025
100244505		COALINGA	CA		09/29/2025	6.250	257,390		(17)				340,000	09/04/2025
100244506		CHASKA	MN		09/29/2025	6.750	234,167		(44)				338,000	08/27/2025
100244507		HAINES CITY	FL		09/29/2025	7.250	284,081		(44)				365,000	08/29/2025
100244508		ZEBULON	NC		09/29/2025	6.250	254,097		(26)				340,000	08/26/2025
100244509		ANTRIM	NH		09/29/2025	7.375	263,359		(64)				315,000	08/25/2025
100244510		OCEANSIDE	CA		09/29/2025	6.499	671,238		(99)				945,000	09/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244511		SAINT LOUIS PARK	MN		09/29/2025	7.250	517,017		(66)				722,000	08/01/2025
100244513	CF	SAN DIEGO	CA		09/29/2025	6.624	1,074,463		(162)				2,150,000	09/08/2025
100244514	CF	MURRELLS INLET	SC		09/29/2025	6.000	320,300		(13)				425,000	08/13/2025
100244515		JOHNS ISLAND	SC		09/29/2025	6.990	654,759		(98)				850,000	08/18/2025
100244516		NEKOOSA	WI		09/29/2025	7.375	456,735		(94)				665,000	08/22/2025
100244517	CF	OPELIKA	AL		09/29/2025	6.250	251,225		(11)				350,000	08/29/2025
100244518		TEANECK	NJ		09/29/2025	6.990	326,878		(69)				470,000	08/21/2025
100244519		ROCHESTER	NY		09/29/2025	6.500	343,245		(39)				501,000	09/10/2025
100244520	CF	WICHITA	KS		09/29/2025	6.750	258,265		(36)				370,000	08/29/2025
100244521		METAIRIE	LA		09/29/2025	6.624	304,622		(53)				420,000	08/25/2025
100244522	CF	MATTHEWS	NC		09/29/2025	6.875	237,531		(51)				305,000	08/15/2025
100244523		SEVIERVILLE	TN		09/29/2025	7.250	312,981		(79)				410,000	08/19/2025
100244524	CF	CORAL GABLES	FL		09/29/2025	6.750	356,038		(55)				495,000	08/29/2025
100244525		NASHVILLE	TN		09/29/2025	6.990	858,402		(138)				1,275,000	08/27/2025
100244526		KISSIMMEE	FL		09/29/2025	7.500	254,308		(54)				305,000	08/14/2025
100244527		FAIRFAX	VA		09/29/2025	6.875	253,025		(53)				327,000	08/19/2025
100244528	CF	CHICAGO	IL		09/29/2025	6.875	575,428		(88)				800,000	08/26/2025
100244529		ROCKLIN	CA		09/29/2025	6.125	439,644		(31)				640,000	08/20/2025
100244530		POWDER SPRINGS	GA		09/29/2025	7.490	376,808		(82)				468,000	08/15/2025
100244531		MINNEAPOLIS	MN		09/29/2025	7.000	360,725		(67)				465,000	08/28/2025
100244532		CLEVELAND	OH		09/29/2025	6.624	348,682		(54)				532,000	08/22/2025
100244533		WINTER GARDEN	FL		09/29/2025	6.750	323,687		(46)				451,000	08/22/2025
100244534		BOISE	ID		09/29/2025	6.875	417,379		(74)				560,000	08/21/2025
100244535	CF	MARIPOSA	CA		09/29/2025	7.375	464,737		(109)				625,000	08/27/2025
100244536		BOZEMAN	MT		09/29/2025	6.875	293,117		(57)				415,000	08/27/2025
100244537		MIAMI	FL		09/29/2025	7.625	459,140		(121)				550,000	08/26/2025
100244538		AURORA	CO		09/29/2025	5.750	498,895		13				730,000	08/22/2025
100244539		VENICE	FL		09/29/2025	6.990	486,867		(102)				662,000	08/20/2025
100244540		ROWLETT	TX		09/29/2025	6.375	243,997		(34)				333,000	08/28/2025
100244541	CF	COLLEGE STATION	TX		09/29/2025	6.618	250,825		(42)				345,000	08/25/2025
100244542		CAMBRIA	CA		09/29/2025	6.990	596,543		(103)				771,000	08/22/2025
100244543		FORT WALTON BEACH	FL		09/29/2025	6.875	308,136		(48)				420,000	08/27/2025
100244544		FRESNO	CA		09/29/2025	6.875	345,454		(56)				430,000	08/21/2025
100244545		CLOVIS	CA		09/29/2025	6.624	352,862		(51)				460,000	08/20/2025
100244546		GLEN ALLEN	VA		09/29/2025	7.375	311,511		(73)				414,000	08/18/2025
100244547		MILWAUKEE	WI		09/29/2025	7.250	289,981		(68)				370,000	08/22/2025
100244548		PORTER RANCH	CA		09/29/2025	6.375	819,574		(84)				1,283,000	08/26/2025
100244549		CHESTERTON	IN		09/29/2025	6.875	300,450		(56)				390,000	08/21/2025
100244550	CF	EVERETT	WA		09/29/2025	6.750	502,622		(57)				704,000	08/27/2025
100244551		WOODBRIDGE	VA		09/29/2025	6.624	296,587		(46)				420,000	08/26/2025
100244552		TAMPA	FL		09/29/2025	6.375	268,100		(35)				375,000	08/27/2025
100244553	CF	VENICE	FL		09/29/2025	7.750	348,239		(86)				423,000	08/27/2025
100244554	CF	GALVESTON	TX		09/29/2025	7.000	409,423		(78)				600,000	08/27/2025
100244555		MARCO ISLAND	FL		09/29/2025	6.500	307,120		(43)				436,000	08/22/2025
100244557		RENTON	WA		09/29/2025	6.490	353,527		(22)				890,000	08/25/2025
100244558		MURRELLS INLET	SC		09/29/2025	7.500	419,948		(86)				530,000	08/27/2025
100244559		MIAMI	FL		09/29/2025	7.250	248,556		(58)				340,000	08/20/2025
100244560		LAND O LAKES	FL		09/29/2025	8.250	501,813		(138)				610,000	08/15/2025
100244561	CF	BENTONVILLE	AR		09/29/2025	7.875	440,364		(103)				525,000	08/15/2025
100244562	CF	PORT HUENEME	CA		09/29/2025	6.990	509,858		(67)				675,000	08/15/2025
100244563	CF	WILMINGTON	NC		09/29/2025	7.375	309,609		(76)				410,000	08/18/2025
100244564		SNELLVILLE	GA		09/29/2025	6.990	227,691		(16)				300,000	08/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244565	CF	DALLAS	TX		09/29/2025	6.990	433,009		(73)				551,000	08/18/2025
100244566		CURRITUCK	NC		09/29/2025	7.250	416,361		(84)				535,000	08/01/2025
100244567	CF	RALEIGH	NC		09/29/2025	7.500	254,750		(58)				335,000	08/20/2025
100244568		LAWRENCEVILLE	GA		09/29/2025	6.000	301,573		(12)				450,000	08/18/2025
100244569		STEAMBOAT SPRINGS	CO		09/29/2025	6.875	362,769		(59)				485,000	08/22/2025
100244570	CF	RALEIGH	NC		09/29/2025	7.250	256,682		(66)				326,000	08/07/2025
100244571		PARLIER	CA		09/29/2025	6.625	263,811		(28)				347,000	08/14/2025
100244572	CF	GLENVIEW	IL		09/29/2025	7.375	391,030		(106)				646,000	08/21/2025
100244573	CF	PANAMA CITY	FL		09/29/2025	7.250	280,141		(61)				336,000	08/28/2025
100244574		CONNELLY SPRINGS	NC		09/29/2025	7.250	509,593		(98)				691,000	08/28/2025
100244575		PLACENTIA	CA		09/29/2025	6.875	310,846		(62)				515,000	08/19/2025
100244576		OLATHE	KS		09/29/2025	6.875	227,291		(85)				400,000	08/27/2025
100244577		CHARLOTTE	NC		09/29/2025	6.375	316,030		(33)				415,000	08/15/2025
100244578		COPPELL	TX		09/29/2025	6.875	288,014		(59)				380,000	08/28/2025
100244579	CF	GRAHAM	NC		09/29/2025	5.625	234,108		27				338,000	08/08/2025
100244580	CF	STERLING	VA		09/29/2025	6.990	395,016		(76)				550,000	08/27/2025
100244581		AUSTIN	TX		09/29/2025	7.500	374,832		(78)				450,000	08/22/2025
100244582	CF	SELMA	CA		09/29/2025	6.875	346,404		(52)				460,000	08/13/2025
100244583		ROGERS	AR		09/29/2025	7.490	567,105		(125)				710,000	08/22/2025
100244584		CHICAGO	IL		09/29/2025	8.250	381,023		(30)				485,000	08/25/2025
100244585		MOREHEAD CITY	NC		09/29/2025	6.875	673,873		(102)				838,000	08/25/2025
100244586		MONROE	NC		09/29/2025	7.625	301,047		(68)				360,000	08/13/2025
100244587		MONROE	NC		09/29/2025	7.500	287,462		(78)				365,000	08/12/2025
100244588		ANNA	TX		09/29/2025	7.250	304,360		(78)				427,000	08/25/2025
100244589		REHOBOTH BEACH	DE		09/29/2025	6.625	765,612		(116)				1,022,000	08/27/2025
100244590		LAKEWOOD RANCH	FL		09/29/2025	6.500	571,882		(71)				700,000	08/14/2025
100244591		PASO ROBLES	CA		09/29/2025	7.500	686,578		(163)				874,552	08/12/2025
100244592		MONROE	NC		09/29/2025	6.500	260,380		(27)				330,000	08/20/2025
100244593		PANAMA CITY BEACH	FL		09/29/2025	6.875	498,388		(98)				775,000	08/27/2025
100244594		OCEAN VIEW	DE		09/29/2025	7.125	408,115		(79)				530,000	08/22/2025
100244595		SALEM	OR		09/29/2025	6.990	330,317		(65)				465,000	08/29/2025
100244596		KANNAPOLIS	NC		09/29/2025	7.375	250,526		(56)				302,000	08/29/2025
100244597		CHARLOTTE	NC		09/29/2025	6.500	281,367		(35)				350,000	08/20/2025
100244598		LAS VEGAS	NV		09/29/2025	6.624	475,169		(73)				630,000	08/27/2025
100244599		ELK GROVE	CA		09/29/2025	6.750	346,863		(53)				515,000	08/26/2025
100244600		ZEPHYRHILLS	FL		09/29/2025	6.625	287,989		(49)				406,000	08/28/2025
100244601		HILTON HEAD ISLAND	SC		09/29/2025	6.875	249,209		(53)				320,000	08/28/2025
100244602		CHARLOTTE	NC		09/29/2025	6.500	283,388		(22)				350,000	08/14/2025
100244603		FRESNO	CA		09/29/2025	6.500	452,471		(60)				620,000	08/26/2025
100244604		MADERA	CA		09/29/2025	6.125	255,240		(22)				410,000	08/28/2025
100244605		BENTONVILLE	AR		09/29/2025	6.750	314,198		(39)				415,000	08/28/2025
100244606		ROYSE CITY	TX		09/29/2025	6.500	265,097		(22)				329,000	08/18/2025
100244607		PALM SPRINGS	CA		09/29/2025	7.490	350,760		(69)				440,000	08/27/2025
100244608		KENTFIELD	CA		09/29/2025	7.625	1,226,543		(139)				1,500,000	08/21/2025
100244609		AVONDALE	AZ		09/29/2025	6.750	286,428		(52)				389,000	08/26/2025
100244610		BIG LAKE	AK		09/29/2025	7.125	250,285		(60)				319,000	08/28/2025
100244611		DES MOINES	IA		09/29/2025	7.625	291,737		(63)				350,000	08/29/2025
100244612		BRUNSWICK	ME		09/29/2025	7.250	539,478		(106)				660,000	08/29/2025
100244613		PLAINFIELD	IL		09/29/2025	6.750	246,735		(48)				319,000	08/29/2025
100244614		RIO RICO	AZ		09/29/2025	7.490	245,962		(61)				298,000	08/28/2025
100244615		GRAND JUNCTION	CO		09/29/2025	6.500	329,083		(40)				435,000	08/28/2025
100244616		FRANKLIN	GA		09/29/2025	7.125	300,823		(67)				425,000	08/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244617		SIGNAL MTN	TN		09/29/2025	7.250	345,528		(58)				425,000	08/28/2025
100244618		MIDLAND	TX		09/29/2025	7.625	293,327		(64)				356,000	08/26/2025
100244619		SUNLAND PARK	NM		09/29/2025	7.490	262,358		(62)				340,000	08/28/2025
100244620		CHESAPEAKE	VA		09/29/2025	6.875	248,463		(53)				455,000	08/29/2025
100244621		SHASTA LAKE	CA		09/29/2025	6.625	287,899		(39)				375,000	08/28/2025
100244622		PHILIPSBURG	MT		09/29/2025	7.000	831,587		(145)				1,100,000	08/25/2025
100244623		LARGO	FL		09/29/2025	6.750	736,327		(121)				1,050,000	08/28/2025
100244624		CROWN POINT	IN		09/29/2025	6.625	269,846		(44)				375,000	08/28/2025
100244625		MARBLE FALLS	TX		09/29/2025	7.500	259,105		(61)				344,000	08/22/2025
100244626		EUGENE	OR		09/29/2025	7.250	547,061		(104)				660,000	08/22/2025
100244627		AUSTIN	TX		09/29/2025	6.250	550,953		(52)				760,000	09/02/2025
100244628		WOODLAND	CA		09/29/2025	6.990	746,360		(135)				970,000	08/26/2025
100244629		PARSONSFIELD	ME		09/29/2025	7.250	333,588		(74)				400,000	08/22/2025
100244630		STONE PARK	IL		09/29/2025	7.500	293,322		(70)				400,000	08/29/2025
100244631		CAROLINA BEACH	NC		09/29/2025	7.375	601,953		(114)				775,000	08/25/2025
100244632		SPRINGVILLE	UT		09/29/2025	7.000	289,504		(54)				429,000	08/29/2025
100244633		ALBANY	NH		09/29/2025	7.250	294,382		(68)				360,000	08/22/2025
100244634		KALISPELL	MT		09/29/2025	7.125	308,371		(84)				398,000	08/29/2025
100244635		OSAGE BEACH	MO		09/29/2025	6.990	292,160		(60)				390,000	08/29/2025
100244636		EDMONDS	WA		09/29/2025	7.125	277,880		(65)				355,000	08/22/2025
100244637		CHANDLER	AZ		09/29/2025	6.625	384,483		(64)				520,000	08/28/2025
100244638		IOWA CITY	IA		09/29/2025	6.990	345,856		(62)				445,000	08/22/2025
100244639		NEW ORLEANS	LA		09/29/2025	7.375	395,460		(84)				498,000	08/12/2025
100244640		LAKE MARY	FL		09/29/2025	7.490	247,378		(65)				320,000	08/26/2025
100244641		LEESBURG	IN		09/29/2025	7.375	394,641		(82)				476,000	08/29/2025
100244642		FENTON	MI		09/29/2025	7.375	294,684		(69)				360,000	08/29/2025
100244643		MINDEN	NV		09/29/2025	6.500	521,488		(69)				683,000	08/26/2025
100244644		HAMPTON	VA		09/29/2025	7.625	297,826		(53)				362,000	08/22/2025
100244645		SAINT HELENA ISLAND	SC		09/29/2025	7.375	837,856		(176)				1,080,000	08/27/2025
100244646		LANARK	IL		09/29/2025	7.375	421,876		(95)				600,000	08/29/2025
100244647		ROYAL OAK	MI		09/29/2025	7.375	359,794		(79)				460,000	08/27/2025
100244648		NAVARRE	FL		09/29/2025	7.490	251,592		(66)				300,000	08/27/2025
100244649		CHAPEL HILL	NC		09/29/2025	6.875	271,601		(52)				408,000	08/29/2025
100244650		LA VERNIA	TX		09/29/2025	7.500	568,728		(94)				705,000	08/28/2025
100244651		GAYLORD	MI		09/29/2025	6.875	241,705		(53)				316,000	08/29/2025
100244652		CAPE CORAL	FL		09/29/2025	7.500	651,709		(147)				790,000	08/21/2025
100244653		MISSION	KS		09/29/2025	7.250	256,635		(47)				315,000	08/28/2025
100244654		NAVARRE	FL		09/29/2025	7.375	287,733		(64)				350,000	08/19/2025
100244655		TOBYHANNA	PA		09/29/2025	7.500	342,201		(43)				449,000	08/22/2025
100244656		LOS ANGELES	CA		09/29/2025	6.875	352,599		(65)				475,000	08/20/2025
100244657		BAKERSFIELD	CA		09/29/2025	6.990	280,073		(57)				345,000	08/29/2025
100244658		FLETCHER	NC		09/29/2025	7.375	304,126		(74)				374,500	09/03/2025
100244659		SPOKANE	WA		09/29/2025	7.500	484,114		(89)				605,000	08/25/2025
100244660		BOWIE	MD		09/29/2025	6.624	385,283		(60)				510,000	09/02/2025
100244661		SOUTHPORT	NC		09/29/2025	7.125	377,204		(74)				487,000	08/28/2025
100244662		VISALIA	CA		09/29/2025	6.750	365,009		(38)				449,000	08/27/2025
100244663	CF	ROSELAND	VA		09/29/2025	6.875	303,188		(61)				391,000	08/28/2025
100244664		HENRICO	VA		09/29/2025	7.250	271,733		(73)				328,000	09/02/2025
100244665		FREDERICKSBURG	VA		09/29/2025	7.375	210,963		(30)				290,000	08/29/2025
100244666		RICHARDSON	TX		09/29/2025	7.250	204,999		(84)				300,000	08/28/2025
100244667		TUCSON	AZ		09/29/2025	7.375	293,499		(73)				374,000	08/23/2025
100244668		ROTONDA WEST	FL		09/29/2025	7.000	459,618		(88)				559,000	08/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244669		SACO	ME		09/29/2025	6.875	586,895		(88)				773,000	08/28/2025
100244670		DES MOINES	IA		09/29/2025	6.875	251,583		(48)				304,000	08/29/2025
100244671		GRANBY	CT		09/29/2025	7.490	316,496		(91)				380,000	09/05/2025
100244672		MCKINNEY	TX		09/29/2025	7.125	365,169		(77)				441,000	09/03/2025
100244673		SAINT LOUIS PARK	MN		09/29/2025	7.625	333,707		(73)				400,000	08/29/2025
100244674		RENO	NV		09/29/2025	6.625	420,896		(50)				550,000	08/26/2025
100244675		FAYETTEVILLE	AR		09/29/2025	7.000	254,110		(40)				314,000	08/28/2025
100244676		WEST ORANGE	NJ		09/29/2025	6.125	587,020		(22)				780,000	09/03/2025
100244677		ACWORTH	GA		09/29/2025	6.500	269,534		(41)				351,000	08/29/2025
100244678		NAPLES	FL		09/29/2025	7.000	296,915		(47)				380,000	09/02/2025
100244680		CHESTERFIELD	VA		09/29/2025	7.250	305,716		(72)				392,000	08/27/2025
100244681		BALTIMORE	MD		09/29/2025	7.125	336,196		(76)				470,000	08/21/2025
100244682		BONITA SPRINGS	FL		09/29/2025	6.490	560,073		(55)				725,000	08/27/2025
100244685		OSWEGO	IL		09/29/2025	5.990	303,574		(2)				405,000	08/28/2025
100244686		VOLO	IL		09/29/2025	6.250	264,176		(13)				333,000	08/25/2025
100244687		CHESTERFIELD	VA		09/29/2025	7.250	316,256		(74)				416,000	08/26/2025
100244688		SMITHFIELD	NC		09/29/2025	7.125	250,978		(61)				330,000	08/21/2025
100244689		BAXTER	TN		09/29/2025	6.625	268,926		(42)				364,000	08/29/2025
100244690		NAVARRE	FL		09/29/2025	6.500	240,768		(25)				350,000	08/29/2025
100244691		SCOTTSDALE	AZ		09/29/2025	7.375	560,249		(109)				680,000	08/26/2025
100244692		ROYAL OAKS	CA		09/29/2025	7.875	787,676		(204)				970,000	09/03/2025
100244693	CF	FOUNTAIN HILLS	AZ		09/29/2025	7.625	459,550		(115)				550,000	09/05/2025
100244694		NOBLESVILLE	IN		09/29/2025	6.875	313,052		(64)				468,000	09/19/2025
100244695		CASTLE ROCK	CO		09/29/2025	6.500	382,971		(51)				565,000	08/29/2025
100244696		WESTERVILLE	OH		09/29/2025	7.125	350,175		(70)				450,000	08/22/2025
100244697		WESTFIELD	IN		09/29/2025	6.750	317,787		(51)				425,000	09/19/2025
100244698		AVON	IN		09/29/2025	6.875	294,299		(60)				380,000	09/19/2025
100244699		ROYAL PALM BEACH	FL		09/29/2025	7.375	383,021		(91)				471,000	09/15/2025
100244700		BOULDER CREEK	CA		09/29/2025	6.625	430,117		(69)				585,000	08/21/2025
100244701		TAMPA	FL		09/29/2025	7.375	246,584		(58)				312,000	09/02/2025
100244702		PRINCETON	TX		09/29/2025	6.500	268,413		(45)				374,000	09/15/2025
100244703		BURLINGTON	WA		09/29/2025	6.373	488,581		(55)				690,000	09/10/2025
100244704		MILTON	DE		09/29/2025	7.625	221,398		(197)				518,000	09/12/2025
100244705		FORNEY	TX		09/29/2025	6.990	252,567		(55)				307,000	09/10/2025
100244706	CF	SUGAR HILL	GA		09/29/2025	6.375	227,061		(39)				323,000	09/16/2025
100244707	CF	GAINESVILLE	GA		09/29/2025	6.375	251,458		(38)				366,000	09/16/2025
100244708		ROSWELL	GA		09/29/2025	6.875	344,629		(64)				458,000	09/17/2025
100244709		SAN FERNANDO	CA		09/29/2025	7.375	480,126		(110)				682,000	09/11/2025
100244710	CF	PRUDENVILLE	MI		09/29/2025	6.625	304,049		(52)				401,000	09/12/2025
100244711		SURPRISE	AZ		09/29/2025	6.750	266,740		(53)				345,000	09/10/2025
100244712		COLLEGE STATION	TX		09/29/2025	6.625	253,100		(53)				329,000	09/12/2025
100244713		COEUR D ALENE	ID		09/29/2025	6.625	370,409		(45)				485,000	09/15/2025
100244714		READING	PA		09/29/2025	6.875	259,794		(55)				340,000	09/22/2025
100244715	CF	OAK ISLAND	NC		09/29/2025	7.500	574,908		(113)				705,000	08/22/2025
100244716		WAXHAW	NC		09/29/2025	6.875	570,132		(100)				765,000	08/27/2025
100244717	CF	KING OF PRUSSIA	PA		09/29/2025	6.970	508,195		(85)				691,000	08/30/2025
100244718	CF	NOKOMIS	FL		09/29/2025	6.875	314,915		(43)				410,000	08/15/2025
100244719	CF	HARRISBURG	NC		09/29/2025	6.499	319,166		(34)				420,000	08/27/2025
100244720	CF	SACRAMENTO	CA		09/29/2025	6.625	413,239		(49)				570,000	08/28/2025
100244721	CF	FLINT	TX		09/29/2025	6.875	317,150		(55)				420,000	08/26/2025
100244722	CF	HOCKESSIN	DE		09/29/2025	6.960	670,684		(85)				937,000	08/29/2025
100244723	CF	RIVIERA BEACH	FL		09/29/2025	7.375	259,756		(63)				350,000	08/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244724		APOPKA	FL		09/29/2025	5.990	334,254		29				425,000	08/12/2025
100244725	CF	WAIPAHU	HI		09/29/2025	7.000	487,249		(47)				663,000	08/27/2025
100244726	CF	PUNTA GORDA	FL		09/29/2025	6.750	649,805		(85)				860,000	08/27/2025
100244727	CF	TEMECULA	CA		09/29/2025	6.875	479,837		(64)				625,000	08/20/2025
100244728	CF	ALBUQUERQUE	NM		09/29/2025	6.750	245,459		(37)				315,000	08/25/2025
100244729	CF	HICKORY CREEK	TX		09/29/2025	6.375	467,242		(28)				750,000	08/21/2025
100244730	CF	DUBLIN	CA		09/29/2025	7.250	788,664		(113)				1,050,000	08/23/2025
100244731	CF	PLAIN CITY	OH		09/29/2025	6.499	406,303		(11)				700,000	08/20/2025
100244732	CF	ROSEVILLE	CA		09/29/2025	7.250	386,186		(60)				500,000	08/27/2025
100244733	CF	RAYVILLE	MO		09/29/2025	7.250	302,432		(66)				375,000	08/29/2025
100244734	CF	CHINA	ME		09/29/2025	7.625	510,526		(100)				665,000	08/27/2025
100244735	CF	DOUBLE SPGS	AL		09/29/2025	6.875	405,873		(63)				570,000	08/28/2025
100244736		TWIN FALLS	ID		09/29/2025	7.125	385,338		(57)				504,000	08/27/2025
100244737	CF	HARWICH	MA		09/29/2025	6.624	408,047		(41)				535,000	08/22/2025
100244738	CF	WEST CHESTER	PA		09/29/2025	6.875	580,550		(85)				755,000	08/22/2025
100244739	CF	ROCKPORT	TX		09/29/2025	7.375	521,757		(96)				660,000	08/29/2025
100244740	CF	BOISE	ID		09/29/2025	7.125	423,253		(62)				620,000	08/27/2025
100244741	CF	OCEAN VIEW	DE		09/29/2025	6.750	304,542		(48)				395,000	08/25/2025
100244742	CF	MOUNT JULIET	TN		09/29/2025	6.875	392,577		(58)				539,000	08/25/2025
100244743	CF	GRAND LAKE	CO		09/29/2025	6.499	673,764		(62)				885,000	08/22/2025
100244744	CF	PAGOSA SPRINGS	CO		09/29/2025	6.625	308,339		(80)				395,000	09/03/2025
100244745	CF	BAYFIELD	WI		09/29/2025	7.125	287,843		(44)				352,000	08/28/2025
100244746	CF	OCEAN CITY	MD		09/29/2025	7.375	248,888		(48)				300,000	08/28/2025
100244747	CF	NESKOWIN	OR		09/29/2025	6.624	467,044		(46)				575,000	08/25/2025
100244748	CF	FEDERAL WAY	WA		09/29/2025	7.375	282,767		(69)				360,000	08/25/2025
100244749	CF	QUEEN CREEK	AZ		09/29/2025	7.500	383,729		(84)				460,000	08/25/2025
100244750		ELK GROVE	CA		09/29/2025	6.750	384,282		(51)				520,000	08/25/2025
100244751	CF	LINCOLN	CA		09/29/2025	7.500	483,078		(100)				580,000	08/20/2025
100244752	CF	MEDFORD	OR		09/29/2025	7.250	331,305		(68)				400,000	08/25/2025
100244753	CF	MAPLE GROVE	MN		09/29/2025	6.750	300,963		(49)				395,000	08/29/2025
100244754	CF	SCOTTSDALE	AZ		09/29/2025	7.375	781,725		(180)				940,000	08/28/2025
100244755	CF	JONES	MI		09/29/2025	6.750	287,627		(42)				375,000	09/15/2025
100244756	CF	SUN CITY WEST	AZ		09/29/2025	6.250	450,450		(20)				610,000	08/27/2025
100244757	CF	PHOENIX	AZ		09/29/2025	6.750	406,079		(54)				567,000	08/22/2025
100244758	CF	FORT LAUDERDALE	FL		09/29/2025	6.999	446,291		(77)				615,000	08/26/2025
100244759	CF	GREEN BAY	WI		09/29/2025	7.125	310,608		(59)				375,000	08/29/2025
100244760	CF	WORCESTER	MA		09/29/2025	6.999	546,812		(43)				774,000	08/29/2025
100244761	CF	BEAUFORT	NC		09/29/2025	6.999	476,245		(63)				575,000	08/28/2025
100244762	CF	LA GRANGE PARK	IL		09/29/2025	6.999	464,073		(52)				650,000	08/29/2025
100244763	CF	MANSFIELD	TX		09/29/2025	6.624	334,206		(27)				420,000	08/25/2025
100244764	CF	GLENDALE	AZ		09/29/2025	6.750	328,116		(50)				427,000	08/25/2025
100244765	CF	WASHINGTON	DC		09/29/2025	7.875	374,026		(71)				450,000	08/29/2025
100244766	CF	WEST GROVE	PA		09/29/2025	6.499	266,627		(33)				377,000	08/27/2025
100244767	CF	EVANSTON	IL		09/29/2025	6.875	618,925		(87)				865,000	08/28/2025
100244768	CF	SOMERS POINT	NJ		09/29/2025	7.625	435,850		(83)				530,000	09/02/2025
100244769	CF	PORT O CONNOR	TX		09/29/2025	6.999	235,250		(40)				290,000	08/25/2025
100244770	CF	APEX	NC		09/29/2025	6.750	352,198		(51)				474,000	08/29/2025
100244771	CF	TIGARD	OR		09/29/2025	6.999	417,420		(84)				572,000	09/04/2025
100244772	CF	FUQUAY VARINA	NC		09/29/2025	6.875	345,385		(46)				451,000	08/28/2025
100244773	CF	RENO	NV		09/29/2025	6.875	324,174		(46)				405,000	08/26/2025
100244774		EASTHAM	MA		09/29/2025	6.624	739,596		(97)				1,060,000	09/03/2025
100244775	CF	BEAVERTON	OR		09/29/2025	6.875	268,454		(52)				405,000	08/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244776	CF	GRANADA HILLS	CA		09/29/2025	6.999	677,715		(100)				860,000	08/26/2025
100244777	CF	FRESNO	TX		09/29/2025	6.375	252,495		(25)				350,000	09/16/2025
100244778	CF	THORNTON	CO		09/29/2025	7.125	334,275		(53)				406,000	08/29/2025
100244779	CF	SOUTH EUCLID	OH		09/29/2025	7.500	223,381		(18)				285,000	08/29/2025
100244780	CF	OCEANSIDE	CA		09/29/2025	7.250	454,063		(77)				555,000	08/23/2025
100244781	CF	BAINBRIDGE ISLAND	WA		09/29/2025	6.875	617,330		(87)				860,000	08/27/2025
100244782		KANSAS CITY	MO		09/29/2025	6.999	322,533		(41)				395,000	08/19/2025
100244783	CF	OAKLAND PARK	FL		09/29/2025	7.250	456,148		(88)				550,000	08/28/2025
100244784	CF	CARMEL	IN		09/29/2025	6.750	333,314		(47)				435,000	08/29/2025
100244785	CF	MARICOPA	AZ		09/29/2025	6.999	313,657		(63)				380,000	09/05/2025
100244786	CF	ENUMCLAW	WA		09/29/2025	7.375	462,844		(69)				612,000	08/28/2025
100244787	CF	FAIRBANKS	AK		09/29/2025	7.250	409,897		(67)				522,000	08/26/2025
100244788	CF	GREENWOOD	IN		09/29/2025	6.875	266,012		(49)				343,000	08/27/2025
100244789	CF	BARNEGAT	NJ		09/29/2025	6.875	339,466		(67)				470,000	09/02/2025
100244790	CF	CHEHALIS	WA		09/29/2025	6.624	312,804		(40)				435,000	08/29/2025
100244791	CF	ALBRIGHTSVILLE	PA		09/29/2025	7.624	275,176		(58)				330,000	08/28/2025
100244792	CF	GRAND BAY	AL		09/29/2025	6.999	241,915		(42)				299,000	08/28/2025
100244793	CF	DAVIE	FL		09/29/2025	7.624	227,775		(26)				310,000	09/08/2025
100244794	CF	ARLINGTON	TX		09/29/2025	6.499	286,987		(36)				376,000	09/05/2025
100244795	CF	PHOENIX	AZ		09/29/2025	6.875	344,602		(41)				455,000	08/28/2025
100244796	CF	TEMECULA	CA		09/29/2025	6.500	486,728		27				685,000	09/03/2025
100244797	CF	TAHOE CITY	CA		09/29/2025	6.990	590,644		(84)				770,000	09/02/2025
100244798	CF	FRUITLAND	ID		09/29/2025	7.490	261,198		(61)				334,300	06/30/2025
100244799	CF	SHOW LOW	AZ		09/29/2025	5.875	463,837		41				634,000	08/26/2025
100244800	CF	SEATTLE	WA		09/29/2025	6.250	412,432		(18)				665,000	08/19/2025
100244801	CF	GALVESTON	TX		09/29/2025	6.990	533,574		(93)				709,000	07/14/2025
100244802	CF	PRIEST RIVER	ID		09/29/2025	7.875	296,524		(24)				390,000	08/28/2025
100244803		TUALATIN	OR		09/29/2025	7.625	420,211		(80)				510,000	06/06/2025
100244804	CF	SKOWHEGAN	ME		09/29/2025	7.124	159,457		(12)				216,000	08/29/2025
100244805		APEX	NC		09/29/2025	7.000	545,393		(72)				761,000	08/12/2025
100244806	CF	DICKSON	TN		09/29/2025	6.000	452,134		23				585,000	09/09/2025
100244807		PATERSON	NJ		09/29/2025	7.375	418,720		(86)				565,000	06/20/2025
100244808		CHICAGO	IL		09/29/2025	6.875	599,125		(89)				785,000	08/15/2025
100244809		BRIGANTINE	NJ		09/29/2025	7.250	337,001		(58)				435,000	08/08/2025
100244810		FREDERICKSBURG	VA		09/29/2025	7.250	433,586		(74)				525,000	08/04/2025
100244811		BLACK MOUNTAIN	NC		09/29/2025	6.875	301,443		(52)				395,000	07/29/2025
100244812		OAK ISLAND	NC		09/29/2025	7.490	519,943		(106)				632,000	08/15/2025
100244813		AUSTIN	TX		09/29/2025	5.874	276,653		13				373,000	07/30/2025
100244814		KERNERSVILLE	NC		09/29/2025	7.000	225,523		(69)				325,000	08/05/2025
100244815		HOLMES BEACH	FL		09/29/2025	6.624	693,891		(77)				930,000	08/08/2025
100244816		BULLARD	TX		09/29/2025	6.875	730,878		(86)				900,000	08/08/2025
100244817		SPRING	TX		09/29/2025	6.625	230,842		(36)				320,000	08/14/2025
100244818		DENVER	CO		09/29/2025	6.990	330,509		(66)				485,000	08/11/2025
100244819		FORT MYERS	FL		09/29/2025	6.990	245,473		(52)				315,000	08/18/2025
100244820	CF	SURF CITY	NJ		09/29/2025	6.000	676,590		55				1,250,000	09/13/2025
100244821		GLEN ALLEN	VA		09/29/2025	6.750	287,440		(48)				385,000	08/12/2025
100244822		PEQUOT LAKES	MN		09/29/2025	6.875	383,438		(57)				503,000	08/13/2025
100244823		CLANTON	AL		09/29/2025	7.490	440,609		(88)				530,000	08/12/2025
100244824		COEUR D ALENE	ID		09/29/2025	7.250	331,706		(64)				403,000	08/07/2025
100244825		PITTSBURGH	PA		09/29/2025	6.990	341,943		(67)				450,000	08/18/2025
100244826		SHERMAN	TX		09/29/2025	7.250	249,277		(63)				324,000	08/15/2025
100244827		WILMINGTON	NC		09/29/2025	6.990	301,421		(54)				365,000	07/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244828		MURFREESBORO	TN		09/29/2025	7.125	364,852		(64)				480,000	08/13/2025
100244829		COLUMBUS	OH		09/29/2025	6.875	258,294		(53)				335,000	08/12/2025
100244830		TAMPA	FL		09/29/2025	7.125	315,466		(66)				405,000	08/08/2025
100244831		MERIDIAN	ID		09/29/2025	6.625	306,281		(38)				410,000	08/14/2025
100244832		LINCOLN	NE		09/29/2025	8.000	175,607		(18)				230,000	08/22/2025
100244833		SAN ANTONIO	TX		09/29/2025	7.875	383,716		(79)				515,000	08/06/2025
100244834		OLATHE	KS		09/29/2025	6.990	271,797		(52)				360,000	08/18/2025
100244835		VIRGINIA BEACH	VA		09/29/2025	7.490	198,783		(17)				245,000	08/13/2025
100244836		WARREN	NJ		09/29/2025	7.500	604,303		(133)				800,000	08/15/2025
100244837	CF	ROSWELL	GA		09/29/2025	7.375	301,296		(72)				375,000	08/20/2025
100244838		KANSAS CITY	MO		09/29/2025	6.500	175,821		1				235,000	08/19/2025
100244839		HATTERAS	NC		09/29/2025	6.990	276,280		(57)				395,000	08/07/2025
100244840		KANSAS CITY	MO		09/29/2025	6.875	278,178		(49)				380,000	08/13/2025
100244841		HARDEEVILLE	SC		09/29/2025	6.875	445,049		(60)				585,000	08/14/2025
100244842		MARYVILLE	TN		09/29/2025	7.125	761,554		(123)				1,034,000	07/25/2025
100244843		PALM BEACH GARDENS	FL		09/29/2025	6.624	530,517		(77)				690,000	08/21/2025
100244844		AUSTIN	TX		09/29/2025	6.990	386,402		(68)				510,000	08/13/2025
100244845		LEOMINSTER	MA		09/29/2025	7.375	494,604		(78)				640,000	08/15/2025
100244846		LAWRENCE	NJ		09/29/2025	7.000	260,804		(53)				335,000	08/18/2025
100244847		MIDLAND	TX		09/29/2025	6.375	251,381		(29)				330,000	07/28/2025
100244848		FORKED RIVER	NJ		09/29/2025	7.250	274,588		(68)				365,000	07/25/2025
100244850		COLUMBUS	GA		09/29/2025	7.375	270,714		(58)				329,000	07/25/2025
100244852		LATHROP	CA		09/29/2025	5.375	440,696		122				785,000	07/25/2025
100244853		SEASIDE PARK	NJ		09/29/2025	6.750	749,048		(104)				990,000	08/01/2025
100244854		KISSIMMEE	FL		09/29/2025	7.250	262,635		(63)				340,000	08/12/2025
100244855		JOHNSTOWN	CO		09/29/2025	4.990	255,416		109				545,000	07/22/2025
100244856		LUBBOCK	TX		09/29/2025	7.125	235,203		(39)				286,000	08/15/2025
100244857		PROSPER	TX		09/29/2025	6.990	333,226		(60)				433,000	08/14/2025
100244858		MESA	AZ		09/29/2025	4.990	289,002		122				630,000	07/08/2025
100244859		THORNTON	CO		09/29/2025	4.625	397,150		259				615,000	07/24/2025
100244862		CHARLOTTE	NC		09/29/2025	7.125	310,471		(62)				380,000	08/20/2025
100244863		BALTIMORE	MD		09/29/2025	6.625	304,172		(39)				450,000	08/13/2025
100244864		MIDLOTHIAN	VA		09/29/2025	7.500	295,217		(78)				390,000	08/19/2025
100244865		PHARR	TX		09/29/2025	6.875	293,791		(52)				402,000	08/18/2025
100244866		DURANGO	CO		09/29/2025	7.250	368,596		(68)				530,000	08/15/2025
100244867	CF	BONNE TERRE	MO		09/29/2025	7.000	360,118		(59)				460,000	08/15/2025
100244868	CF	KNOXVILLE	TN		09/29/2025	6.990	416,293		(52)				540,000	08/14/2025
100244869	CF	OGDEN	UT		09/29/2025	6.990	324,098		(58)				393,000	08/14/2025
100244870	CF	CLINTON	TN		09/29/2025	7.250	274,087		(56)				352,000	08/08/2025
100244871	CF	LAKE OZARK	MO		09/29/2025	7.375	463,425		(80)				615,000	08/15/2025
100244872	CF	GRAVOIS MILLS	MO		09/29/2025	7.375	263,338		(65)				342,000	08/15/2025
100244873	CF	LITTLETON	CO		09/29/2025	7.125	257,723		(59)				335,000	08/13/2025
100244874	CF	HONOLULU	HI		09/29/2025	6.624	285,204		(24)				375,000	08/12/2025
100244875	CF	WINTER PARK	CO		09/29/2025	6.875	300,163		(56)				415,000	08/15/2025
100244876	CF	MEDICINE PARK	OK		09/29/2025	7.250	247,128		(47)				318,000	08/11/2025
100244877	CF	TELFORD	TN		09/29/2025	7.125	304,610		(69)				395,000	08/18/2025
100244878	CF	DAYTONA BEACH	FL		09/29/2025	7.125	294,886		(66)				410,000	08/14/2025
100244879	CF	NAPLES	FL		09/29/2025	7.375	645,050		(121)				960,000	08/14/2025
100244880	CF	ROYAL OAK	MI		09/29/2025	6.500	447,578		(44)				602,000	08/19/2025
100244881	CF	GILFORD	NH		09/29/2025	6.875	249,618		(32)				305,000	08/14/2025
100244882	CF	SAINT CLOUD	FL		09/29/2025	7.125	363,170		(77)				472,000	08/15/2025
100244883	CF	ALPENA	MI		09/29/2025	7.490	326,367		(76)				390,000	08/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244884	CF	WAKEFIELD	NH		09/29/2025	6.750	243,777		(43)				315,000	08/14/2025
100244885	CF	CORPUS CHRISTI	TX		09/29/2025	7.000	326,386		(58)				421,000	08/07/2025
100244886	CF	CORRALES	NM		09/29/2025	6.875	704,463		(106)				942,500	08/18/2025
100244887	CF	MYRTLE BEACH	SC		09/29/2025	6.875	239,204		(46)				308,000	08/19/2025
100244888	CF	ALPINE	AZ		09/29/2025	7.250	304,105		(66)				371,000	08/13/2025
100244889	CF	MAPLETON	UT		09/29/2025	6.875	309,642		(61)				400,000	08/15/2025
100244890	CF	KELLER	TX		09/29/2025	7.500	275,025		(71)				355,000	08/15/2025
100244891	CF	MYRTLE BEACH	SC		09/29/2025	7.500	516,159		(104)				640,000	08/20/2025
100244892	CF	SOUTH HAVEN	MI		09/29/2025	7.125	338,666		(52)				439,000	08/15/2025
100244893	CF	NORTH LAUDERDALE	FL		09/29/2025	7.250	283,408		(62)				370,000	08/20/2025
100244894	CF	PORT CHARLOTTE	FL		09/29/2025	7.375	549,955		(134)				702,000	08/08/2025
100244895	CF	PISCATAWAY	NJ		09/29/2025	6.875	398,767		(58)				575,000	08/06/2025
100244896	CF	CYPRESS	TX		09/29/2025	6.875	245,678		(42)				324,000	08/19/2025
100244897	CF	WILSONVILLE	OR		09/29/2025	7.125	245,295		(51)				315,000	08/19/2025
100244898	CF	OCEAN CITY	MD		09/29/2025	7.375	468,509		(104)				600,000	07/25/2025
100244899	CF	TULARE	CA		09/29/2025	6.990	271,682		(31)				333,000	08/11/2025
100244900	CF	FORT WORTH	TX		09/29/2025	7.000	372,298		(69)				500,000	08/18/2025
100244901	CF	HILLSDALE	MI		09/29/2025	7.250	312,564		(70)				385,000	08/19/2025
100244902	CF	FOXBORO	MA		09/29/2025	6.875	467,249		(42)				637,000	08/20/2025
100244903	CF	DENVER	CO		09/29/2025	7.500	352,861		(81)				470,000	08/20/2025
100244904	CF	MIDDLETOWN	VA		09/29/2025	5.875	333,380		20				456,000	08/18/2025
100244905	CF	BAYFIELD	CO		09/29/2025	7.125	423,305		(82)				550,000	08/18/2025
100244906	CF	BLAIRSVILLE	GA		09/29/2025	7.500	539,485		(103)				675,000	08/22/2025
100244907	CF	FARMERS BRANCH	TX		09/29/2025	6.625	265,591		(11)				425,000	08/18/2025
100244908	CF	CROFTON	MD		09/29/2025	7.125	250,668		(41)				339,000	08/19/2025
100244909	CF	HEATHSVILLE	VA		09/29/2025	7.375	316,372		(59)				415,000	08/15/2025
100244910	CF	MADISON	CT		09/29/2025	7.500	591,442		(120)				715,000	08/21/2025
100244911	CF	MARINETTE	WI		09/29/2025	7.250	321,359		(70)				409,000	08/15/2025
100244912	CF	FERNANDINA BEACH	FL		09/29/2025	7.375	632,686		(111)				765,000	08/21/2025
100244913	CF	FAYETTEVILLE	GA		09/29/2025	7.000	339,523		(59)				415,000	08/20/2025
100244914	CF	SARASOTA	FL		09/29/2025	7.000	438,033		(88)				653,000	08/15/2025
100244915	CF	INLET BEACH	FL		09/29/2025	6.875	700,113		(127)				1,125,000	08/19/2025
100244916	CF	ALBUQUERQUE	NM		09/29/2025	7.375	318,597		(79)				417,000	08/20/2025
100244917	CF	GRAND RAPIDS	MN		09/29/2025	7.375	250,338		(56)				374,000	08/19/2025
100244918	CF	MAPLE GROVE	MN		09/29/2025	5.990	369,177		12				525,000	08/20/2025
100244919	CF	MANVILLE	NJ		09/29/2025	6.990	505,258		(78)				655,000	08/21/2025
100244921	CF	BRADENTON	FL		09/29/2025	7.375	450,306		(100)				550,000	08/22/2025
100244922	CF	CEDAR PARK	TX		09/29/2025	7.000	342,816		(59)				520,000	08/12/2025
100244923	CF	LOWELL	MA		09/29/2025	7.500	296,816		(63)				445,000	08/11/2025
100244924	CF	APTOS	CA		09/29/2025	6.750	910,057		(167)				1,695,000	08/11/2025
100244925	CF	RINER	VA		09/29/2025	6.750	450,215		(56)				596,000	08/21/2025
100244926	CF	BIG BEAR LAKE	CA		09/29/2025	6.500	427,163		(44)				575,000	08/18/2025
100244927	CF	SEDONA	AZ		09/29/2025	7.625	326,172		(52)				395,000	08/15/2025
100244928	CF	PALATINE	IL		09/29/2025	6.990	244,470		(53)				330,000	08/22/2025
100244929	CF	DAPHNE	AL		09/29/2025	7.375	254,740		(60)				308,000	08/13/2025
100244930	CF	WAXHAW	NC		09/29/2025	6.875	244,081		(44)				326,000	08/20/2025
100244931	CF	PORT SAINT LUCIE	FL		09/29/2025	7.375	467,322		(104)				560,000	08/18/2025
100244932	CF	ATHENS	AL		09/29/2025	6.500	248,432		(29)				335,000	08/21/2025
100244933	CF	ORACLE	AZ		09/29/2025	6.990	433,018		(77)				580,000	08/15/2025
100244934	CF	FISHERS	IN		09/29/2025	6.750	299,812		(51)				388,000	08/22/2025
100244935	CF	HUDSON	OH		09/29/2025	7.000	325,589		(60)				420,000	08/21/2025
100244936	CF	FORT WORTH	TX		09/29/2025	7.125	264,981		(55)				359,045	08/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244938	CF	GRAND JUNCTION	CO		09/29/2025	6.500	300,389		(20)				407,000	08/20/2025
100244939	CF	WEST DOVER	VT		09/29/2025	6.990	237,689		(47)				305,900	08/21/2025
100244940	CF	CLOVIS	CA		09/29/2025	6.875	333,256		(52)				430,000	08/20/2025
100244941	CF	BLACKSBURG	VA		09/29/2025	7.125	404,664		(70)				680,000	07/22/2025
100244942	CF	RARITAN	NJ		09/29/2025	6.990	341,622		(65)				460,000	08/18/2025
100244943	CF	MCCALL	ID		09/29/2025	6.875	560,456		(87)				784,000	08/05/2025
100244944	CF	NICHOLASVILLE	KY		09/29/2025	7.375	257,163		(64)				314,000	08/19/2025
100244945	CF	COLLEGE STATION	TX		09/29/2025	7.125	272,484		(55)				355,000	08/11/2025
100244946	CF	KISSIMMEE	FL		09/29/2025	7.125	694,527		(126)				998,000	08/20/2025
100244947	CF	STEAMBOAT SPRINGS	CO		09/29/2025	6.875	598,920		(92)				780,000	08/19/2025
100244948	CF	RICHMOND	VA		09/29/2025	7.125	311,696		(63)				405,000	08/14/2025
100244949	CF	CAROLINA BEACH	NC		09/29/2025	6.990	256,062		(48)				330,000	08/20/2025
100244950	CF	NEWTON	NJ		09/29/2025	6.875	575,552		(75)				750,000	08/19/2025
100244951	CF	TIGARD	OR		09/29/2025	5.750	292,806		44				608,000	08/19/2025
100244952	CF	CHARLOTTE	NC		09/29/2025	5.875	249,564		11				375,000	08/22/2025
100244954	CF	CHARLOTTE	NC		09/29/2025	6.750	355,729		(23)				440,000	08/15/2025
100244955	CF	NORTH WILDWOOD	NJ		09/29/2025	7.250	832,399		(142)				1,100,000	08/22/2025
100244956	CF	SURPRISE	AZ		09/29/2025	7.125	434,463		(76)				575,500	08/18/2025
100244957	CF	EDGEWATER	FL		09/29/2025	6.500	179,880		(2)				240,000	08/20/2025
100244958	CF	BRADENTON	FL		09/29/2025	6.250	345,386		(13)				445,000	08/15/2025
100244959	CF	ELK GROVE	CA		09/29/2025	7.000	567,256		(101)				874,500	08/18/2025
100244960	CF	AUBURNDALE	FL		09/29/2025	4.875	170,878		81				378,000	08/21/2025
100244961	CF	BOWERSVILLE	GA		09/29/2025	7.375	530,218		(69)				690,000	08/22/2025
100244962	CF	PLAINFIELD	IN		09/29/2025	6.250	298,261		(7)				380,000	08/25/2025
100244963	CF	MANTEO	NC		09/29/2025	6.925	390,408		(76)				556,000	07/30/2025
100244964	CF	HOWELL	NJ		09/29/2025	7.250	441,438		(78)				600,000	08/21/2025
100244965	CF	CHICAGO	IL		09/29/2025	7.500	432,197		(87)				555,000	07/29/2025
100244966	CF	LA VERNE	CA		09/29/2025	6.975	605,880		(36)				830,000	08/11/2025
100244967	CF	LAMOINE	ME		09/29/2025	6.990	267,627		(55)				347,000	07/28/2025
100244968	CF	ACTON	MA		09/29/2025	6.990	284,393		(54)				408,000	07/29/2025
100244969	CF	ADKINS	TX		09/29/2025	7.750	273,299		(22)				359,000	07/28/2025
100244970	CF	BOZEMAN	MT		09/29/2025	6.875	420,370		(59)				610,000	08/11/2025
100244971	CF	MILFORD	PA		09/29/2025	7.275	280,406		(61)				360,000	08/15/2025
100244972	CF	GREENSBORO	NC		09/29/2025	6.875	342,284		(44)				448,000	08/01/2025
100244973	CF	ASHBURN	VA		09/29/2025	6.450	402,891		(30)				561,000	08/07/2025
100244974	CF	ROSWELL	NM		09/29/2025	7.750	235,313		(37)				291,000	08/07/2025
100244975	CF	ATTLEBORO	MA		09/29/2025	6.990	339,927		(65)				445,000	08/11/2025
100244976	CF	BARRINGTON	IL		09/29/2025	7.100	580,869		(102)				755,000	08/14/2025
100244977	CF	HOFFMAN EST	IL		09/29/2025	6.990	298,061		(60)				383,000	08/14/2025
100244978	CF	KIRKLAND	WA		09/29/2025	6.875	556,898		(76)				725,000	08/06/2025
100244979	CF	SHENANDOAH JUNCTION	WV		09/29/2025	7.225	378,995		(70)				495,000	08/18/2025
100244980	CF	ZIONSVILLE	IN		09/29/2025	7.250	250,682		(60)				330,000	08/06/2025
100244981	CF	HOUSTON	TX		09/29/2025	6.990	324,576		(55)				479,000	08/22/2025
100244982	CF	CHAPEL HILL	NC		09/29/2025	6.750	371,101		(47)				565,000	07/30/2025
100244983	CF	MANTECA	CA		09/29/2025	6.875	603,612		(95)				785,000	07/10/2025
100244984	CF	HENDERSON	NV		09/29/2025	6.500	477,094		(25)				591,600	08/04/2025
100244985	CF	HENDERSON	NV		09/29/2025	6.250	344,927		(15)				488,500	08/05/2025
100244986	CF	ROLESVILLE	NC		09/29/2025	6.975	284,854		(51)				390,000	07/30/2025
100244987	CF	RIVERSIDE	CA		09/29/2025	6.550	532,334		(51)				750,000	07/30/2025
100244988	CF	MEBANE	NC		09/29/2025	7.750	200,976		(27)				280,000	08/15/2025
100244989	CF	LAKE HARMONY	PA		09/29/2025	6.875	473,154		(53)				593,000	08/22/2025
100244990	CF	SCITUATE	MA		09/29/2025	7.375	473,965		(88)				581,000	08/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100244991	CF	ARLINGTON	TX		09/29/2025	6.750	262,632		(45)				346,000	08/25/2025
100244992	CF	MARYSVILLE	WA		09/29/2025	6.750	534,730		(57)				700,000	08/14/2025
100244993	CF	TUCSON	AZ		09/29/2025	6.875	291,202		(56)				375,000	08/22/2025
100244994	CF	BOUNTIFUL	UT		09/29/2025	7.125	409,289		(60)				499,000	07/18/2025
100244995	CF	WARREN	VT		09/29/2025	7.125	525,329		(83)				654,000	08/22/2025
100244996	CF	LEBANON	OR		09/29/2025	6.875	244,242		(46)				321,000	08/20/2025
100244997	CF	PUYALLUP	WA		09/29/2025	7.490	364,404		(87)				460,000	08/08/2025
100244998	CF	SAN ANTONIO	TX		09/29/2025	6.875	267,271		(28)				350,000	08/21/2025
100244999	CF	HAVERTOWN	PA		09/29/2025	7.125	237,355		(48)				305,000	08/19/2025
100245000	CF	CAPE MAY	NJ		09/29/2025	6.875	501,345		(81)				655,000	08/22/2025
100245001	CF	SOMERS POINT	NJ		09/29/2025	7.375	334,296		(76)				421,000	08/21/2025
100245002	CF	ARIEL	WA		09/29/2025	6.990	599,916		(108)				776,000	08/15/2025
100245003	CF	PATTERSON	GA		09/29/2025	7.500	255,521		(62)				306,000	08/20/2025
100245004	CF	MAYS LANDING	NJ		09/29/2025	7.125	291,250		(65)				405,000	08/20/2025
100245005		UNION	MI		09/29/2025	7.250	572,576		(96)				760,000	08/26/2025
100245006	CF	LOWRY CROSSING	TX		09/29/2025	6.750	280,188		(42)				364,000	08/13/2025
100245007	CF	BOCA RATON	FL		09/29/2025	7.625	233,960		(35)				290,000	08/22/2025
100245008	CF	CHINCOTEAGUE	VA		09/29/2025	6.875	256,313		(50)				340,000	08/15/2025
100245009	CF	FRESNO	CA		09/29/2025	7.250	386,722		(64)				500,000	08/28/2025
100245010	CF	CLOVIS	CA		09/29/2025	6.750	368,962		(52)				490,000	08/21/2025
100245011	CF	MAPLETON	UT		09/29/2025	6.750	294,715		(49)				422,000	08/19/2025
100245012	CF	BLACKSBURG	VA		09/29/2025	7.000	243,039		(50)				313,000	08/15/2025
100245013	CF	MAPLETON	UT		09/29/2025	6.750	297,836		(50)				430,000	08/19/2025
100245014	CF	MAPLETON	UT		09/29/2025	6.750	297,836		(50)				415,000	08/19/2025
100245015	CF	MAPLETON	UT		09/29/2025	6.875	301,386		(59)				409,000	08/20/2025
100245016	CF	LAS VEGAS	NV		09/29/2025	7.125	340,652		(82)				452,000	08/05/2025
100245017	CF	CHAPEL HILL	NC		09/29/2025	7.375	286,283		(67)				400,000	08/11/2025
100245018	CF	WOLFEBORO	NH		09/29/2025	6.990	424,596		(68)				575,000	08/15/2025
100245019	CF	DULUTH	MN		09/29/2025	7.375	314,307		(77)				400,000	08/15/2025
100245020	CF	HUTTO	TX		09/29/2025	6.375	229,846		(21)				310,000	08/21/2025
100245021	CF	SELBYVILLE	DE		09/29/2025	7.500	358,155		(79)				430,000	08/20/2025
100245022	CF	SAN MARCOS	CA		09/29/2025	7.000	639,487		(112)				827,000	07/30/2025
100245023	CF	BALTIMORE	MD		09/29/2025	7.250	322,478		(73)				445,000	08/15/2025
100245024	CF	RUTHERFORD	NJ		09/29/2025	7.000	493,780		(77)				660,000	08/21/2025
100245025	CF	WEST ORANGE	NJ		09/29/2025	6.990	462,192		(69)				650,000	08/20/2025
100245026	CF	FREDERICK	MD		09/29/2025	6.750	315,519		(42)				455,000	08/19/2025
100245027	CF	TRUCKEE	CA		09/29/2025	6.875	497,435		(78)				675,000	08/18/2025
100245028	CF	MYRTLE BEACH	SC		09/29/2025	6.500	255,350		(32)				357,000	08/19/2025
100245029	CF	NORTH MYRTLE BEACH	SC		09/29/2025	7.375	328,083		(70)				470,000	08/14/2025
100245030	CF	COLLEGE STATION	TX		09/29/2025	6.875	271,108		(54)				352,000	08/15/2025
100245031	CF	THOUSAND OAKS	CA		09/29/2025	7.375	782,207		(173)				1,082,000	08/14/2025
100245032	CF	AMERICAN FORK	UT		09/29/2025	7.250	449,912		(81)				580,000	08/21/2025
100245033	CF	COLUMBIA	SC		09/29/2025	7.375	271,244		(67)				367,000	08/18/2025
100245034	CF	SURFSIDE BEACH	SC		09/29/2025	7.490	237,631		(51)				285,000	08/21/2025
100245035	CF	WILMINGTON	DE		09/29/2025	6.375	301,922		(15)				440,000	08/15/2025
100245036	CF	THOUSAND OAKS	CA		09/29/2025	7.490	972,977		(188)				1,270,000	08/13/2025
100245037	CF	HICKORY	NC		09/29/2025	7.250	337,011		(79)				430,000	08/14/2025
100245038		HENRICO	NC		09/29/2025	6.875	655,022		(100)				858,000	08/26/2025
100245039	CF	UNIONTOWN	OH		09/29/2025	6.990	257,987		(77)				400,000	09/15/2025
100245040	CF	SACHSE	TX		09/29/2025	6.875	296,348		(56)				386,000	09/16/2025
100245041		STUART	FL		09/29/2025	7.625	318,542		(39)				395,000	09/16/2025
100245042	CF	KYLE	TX		09/29/2025	7.500	250,832		(58)				350,000	08/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245043		LAS VEGAS	NV		09/29/2025	6.990	423,617		(80)				665,000	09/15/2025
100245044		HOUSTON	TX		09/29/2025	6.990	379,522		(67)				585,000	09/12/2025
100245045		WILLIAMSBURG	VA		09/29/2025	7.375	305,509		(43)				441,000	08/25/2025
100245046	CF	SYLMAR	CA		09/30/2025	8.125	520,345		(114)				620,000	08/19/2025
100245047	CF	GLENDALE	CA		09/30/2025	7.250	694,851		(102)				1,260,000	08/19/2025
100245048	CF	GLENDALE	CA		09/30/2025	8.500	1,226,300		(255)				1,300,000	08/22/2025
100245049	CF	(SUNLAND AREA) LOS ANG	CA		09/30/2025	7.250	743,541		(100)				905,000	08/05/2025
100245050	CF	LEONA VALLEY	CA		09/30/2025	6.875	999,440		(17)				1,450,000	07/29/2025
100245051	CF	NORTH HOLLYWOOD	CA		09/30/2025	7.375	2,073,048		(370)				2,500,000	08/04/2025
100245052	CF	GLENDALE	CA		09/30/2025	7.125	531,329		(79)				660,000	07/23/2025
100245053	CF	COACHELLA	CA		09/30/2025	7.625	524,496		(122)				635,000	08/04/2025
100245054	CF	NORTHRIDGE	CA		09/30/2025	6.625	1,057,144		(42)				1,430,000	08/13/2025
100245055	CF	PHOENIX	AZ		09/30/2025	6.750	610,394		(59)				980,000	08/19/2025
100245056	CF	LOS ANGELES	CA		09/30/2025	6.990	439,772		(36)				800,000	08/25/2025
100245057		CENTREVILLE	VA		09/30/2025	7.124	493,773		70				700,000	08/07/2025
100245058	CF	LAKEWOOD	NJ		09/30/2025	6.990	657,469		8				925,000	08/22/2025
100245059		NORTH BAY VILLAGE	FL		09/30/2025	7.125	523,269		(40)				650,000	07/22/2025
100245060	CF	SOUTH SAN FRANCISCO	CA		09/30/2025	7.250	773,921		(123)				1,000,000	08/11/2025
100245061	CF	MIAMI GARDENS	FL		09/30/2025	7.250	454,422		(49)				600,000	08/08/2025
100245062	CF	SYLMAR	CA		09/30/2025	6.990	853,012		(70)				1,200,000	06/04/2025
100245063	CF	HONOLULU	HI		09/30/2025	7.875	476,980		(108)				650,000	06/20/2025
100245064	CF	PORT HUENEME	CA		09/30/2025	8.375	628,532		(128)				750,000	08/05/2025
100245065	CF	LAS VEGAS	NV		09/30/2025	7.625	595,391		(137)				710,000	08/18/2025
100245066	CF	TARZANA	CA		09/30/2025	6.875	1,099,408		(116)				1,450,000	08/19/2025
100245067	CF	CENTERTON	AR		09/30/2025	6.875	200,076		(3)				459,000	07/02/2025
100245068	CF	CENTERTON	AR		09/30/2025	6.875	210,025		(3)				473,000	07/02/2025
100245069	CF	GREENVILLE	SC		10/03/2025	6.875	380,980		(89)				2,046,000	08/18/2025
100245070	CF	MORRIS PLAINS	NJ		10/03/2025	7.250	486,745		(80)				632,000	06/06/2025
100245071	CF	PASADENA	CA		10/03/2025	7.375	656,215		(35)				1,032,000	08/25/2025
100245072	CF	MEDFORD	NJ		10/03/2025	7.125	1,110,612		(211)				1,360,000	08/22/2025
100245073	CF	KISSIMMEE	FL		10/03/2025	6.750	332,053		(14)				463,000	09/11/2025
100245074	CF	ROCK HILL	SC		10/03/2025	7.625	234,970		(60)				320,000	09/10/2025
100245075	CF	SANTA ROSA	CA		10/03/2025	7.000	2,056,166		(456)				2,475,000	08/22/2025
100245076	CF	ZEPHYRHILLS	FL		10/03/2025	6.375	522,911		10				715,000	09/08/2025
100245077	CF	HUNTINGTON BEACH	CA		10/03/2025	6.875	1,698,999		(211)				2,425,000	08/26/2025
100245078	CF	LAFAYETTE	CA		10/03/2025	6.625	1,456,533		(202)				1,800,000	08/21/2025
100245079	CF	DOWNEY	CA		10/03/2025	7.875	1,199,018		(296)				1,430,000	08/13/2025
100245080	CF	PEMBROKE PINES	FL		10/03/2025	6.500	762,101		(15)				950,000	09/10/2025
100245081	CF	SOMERTON	AZ		10/03/2025	7.125	238,676		(16)				315,000	08/29/2025
100245082	CF	SUNNY ISLES BEACH	FL		10/03/2025	6.625	280,289		(32)				455,000	09/10/2025
100245083	CF	PHOENIX	AZ		10/03/2025	7.375	295,846		(23)				419,000	08/25/2025
100245084	CF	MYRTLE BEACH	SC		10/03/2025	7.125	98,160		(32)				289,000	08/20/2025
100245085	CF	MIAMI	FL		10/03/2025	7.125	232,095		(49)				295,000	08/18/2025
100245086	CF	BRADENTON	FL		10/03/2025	7.375	1,585,646		(346)				1,950,000	08/21/2025
100245087	CF	TUCSON	AZ		10/03/2025	7.625	204,960		(29)				267,000	08/22/2025
100245088	CF	EL CENTRO	CA		10/03/2025	7.375	497,315		(99)				600,000	08/26/2025
100245089	CF	TUCSON	AZ		10/03/2025	6.625	1,007,700		(205)				1,500,000	08/27/2025
100245090	CF	EL MONTE	CA		10/03/2025	6.625	290,955		(28)				530,000	08/26/2025
100245091	CF	EUHARLEE	GA		10/03/2025	6.875	556,713		(125)				719,000	08/26/2025
100245092	CF	MALIBU	CA		10/03/2025	6.875	2,995,132		(670)				4,125,000	08/29/2025
100245093	CF	SUPERIOR	CO		10/03/2025	6.625	1,297,322		(179)				1,625,000	08/15/2025
100245094	CF	STEAMBOAT SPRINGS	CO		10/03/2025	6.875	602,228		(112)				730,000	08/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245095	CF	ESCONDIDO	CA		10/03/2025	6.875	1,117,866		(245)				1,725,000	08/26/2025
100245096	CF	CARVER	MN		10/03/2025	7.875	513,788		(90)				600,000	08/14/2025
100245097	CF	HONOLULU	HI		10/03/2025	7.625	376,590		(52)				470,000	08/27/2025
100245098	CF	OLDSMAR	FL		10/03/2025	6.750	382,827		(50)				475,000	08/26/2025
100245099	CF	LOS ANGELES	CA		10/03/2025	6.500	1,597,755		(314)				3,952,000	08/22/2025
100245100	CF	RANCHO MISSION VIEJO	CA		10/03/2025	7.000	1,425,544		(291)				1,795,000	08/21/2025
100245101	CF	SAN FRANCISCO	CA		10/03/2025	7.375	1,269,761		(284)				1,525,000	09/03/2025
100245102	CF	FAIRFAX STATION	VA		10/03/2025	6.875	1,190,738		(188)				1,450,000	08/20/2025
100245103	CF	LAKE WORTH BEACH	FL		10/03/2025	6.375	628,153		64				830,000	08/25/2025
100245104	CF	GREENVILLE	MI		10/03/2025	8.625	190,355		(43)				215,000	07/30/2025
100245105	CF	WOODSTOCK	GA		10/03/2025	7.125	975,086		(230)				1,255,000	08/29/2025
100245106	CF	LAS VEGAS	NV		10/03/2025	6.750	1,124,273		(200)				1,365,000	08/20/2025
100245107		SANTA ROSA	CA		10/07/2025	7.250	1,175,142		(105)				1,500,000	05/03/2025
100245108		PLACERVILLE	CA		10/07/2025	7.125	957,616		(96)				1,375,000	05/01/2025
100245109		BERLIN	MA		10/07/2025	7.375	964,071		(100)				1,190,000	06/10/2025
100245110		SAN DIEGO	CA		10/07/2025	6.875	1,064,115		(115)				1,520,000	05/14/2025
100245111		GLENCOE	IL		10/07/2025	6.875	1,351,392		(145)				1,690,000	06/04/2025
100245112		DALY CITY	CA		10/07/2025	6.750	1,114,886		(107)				1,500,000	05/06/2025
100245113		TRUCKEE	CA		10/07/2025	6.750	1,105,730		(138)				1,360,000	05/01/2025
100245114		DENVER	CO		10/07/2025	6.750	951,435		(112)				1,184,000	05/29/2025
100245115		SANTA CLARITA	CA		10/07/2025	6.625	1,377,946		(132)				1,700,000	05/16/2025
100245116		MOUND	MN		10/07/2025	6.875	1,106,168		(145)				2,850,000	05/30/2025
100245117		MOUNTAIN HOUSE	CA		10/07/2025	7.000	863,928		(102)				1,089,000	05/22/2025
100245118		CASTLE PINES	CO		10/07/2025	6.375	1,653,839		(51)				2,080,000	06/02/2025
100245119		NEW ORLEANS	LA		10/07/2025	6.750	937,150		(116)				1,179,000	06/02/2025
100245120		ORLANDO	FL		10/07/2025	6.000	901,691		82				1,165,000	05/21/2025
100245121		ALEXANDRIA	VA		10/07/2025	6.500	1,009,294		(77)				1,250,000	05/22/2025
100245122		HEATH	TX		10/07/2025	6.375	1,198,415		(16)				1,525,000	06/03/2025
100245123		BRUSH PRAIRIE	WA		10/07/2025	6.750	1,013,623		(103)				1,250,000	05/29/2025
100245124		UPPERVILLE	VA		10/07/2025	6.875	1,526,974		(200)				2,650,000	05/14/2025
100245125		SAMMAMISH	WA		10/07/2025	6.875	1,224,936		(234)				1,695,000	06/02/2025
100245126		LOS ANGELES	CA		10/07/2025	6.750	1,084,160		(136)				1,360,000	05/27/2025
100245127		DALLAS	TX		10/07/2025	6.490	1,058,791		(76)				1,450,000	05/22/2025
100245128		WASHOUGAL	WA		10/07/2025	5.750	1,063,864		183				1,384,995	05/30/2025
100245129		HOUSTON	TX		10/07/2025	6.500	966,104		(64)				1,500,000	05/30/2025
100245130		MILTON	GA		10/07/2025	6.490	1,199,242		(69)				1,500,000	06/06/2025
100245131		DENVER	CO		10/07/2025	6.750	908,630		(96)				1,515,000	05/28/2025
100245132		LA CANADA FLINTRIDGE	CA		10/07/2025	6.875	2,039,292		(258)				2,527,000	05/10/2025
100245133		SAN BUENAVENTURA	CA		10/07/2025	6.750	916,244		(94)				1,153,000	05/16/2025
100245134		SUNSET BEACH	NC		10/07/2025	6.875	1,145,787		(144)				1,450,000	05/16/2025
100245135		HOUSTON	TX		10/07/2025	7.000	905,540		(118)				1,238,000	05/23/2025
100245136		PRESCOTT	AZ		10/07/2025	7.250	436,955		(255)				1,168,000	06/04/2025
100245138		PEAPACK	NJ		10/07/2025	6.625	1,378,576		(117)				2,070,000	06/17/2025
100245139		CHESTERFIELD	MO		10/07/2025	6.625	992,106		(91)				1,225,000	05/29/2025
100245140		FERNANDINA BCH	FL		10/07/2025	7.375	1,014,966		(125)				1,300,000	06/05/2025
100245141		GLASTONBURY	CT		10/07/2025	6.875	980,157		(126)				1,270,000	06/16/2025
100245143		KIRKLAND	WA		10/07/2025	6.990	968,242		(109)				1,550,000	06/06/2025
100245144		SEATTLE	WA		10/07/2025	6.875	1,020,068		(258)				1,600,000	06/02/2025
100245145		VASHON	WA		10/07/2025	7.375	1,101,900		(136)				1,350,000	05/23/2025
100245146		THE WOODLANDS	TX		10/07/2025	7.125	1,083,982		(175)				1,386,000	05/22/2025
100245147		MARTINEZ	CA		10/07/2025	6.750	911,807		(87)				1,123,670	06/13/2025
100245148		CAMAS	WA		10/07/2025	6.750	1,016,918		(119)				1,290,000	06/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245149		ARLINGTON	VA		10/07/2025	6.750	1,345,621		(172)				1,650,000	05/23/2025
100245150		KENMORE	WA		10/07/2025	6.990	1,059,927		(130)				1,330,000	05/24/2025
100245151		SAN JOSE	CA		10/07/2025	7.500	1,418,376		(120)				1,775,000	06/09/2025
100245152		SEVERNA PARK	MD		10/07/2025	6.875	1,052,786		(130)				1,292,000	07/07/2025
100245153		JOHNS CREEK	GA		10/07/2025	6.875	963,631		(122)				1,275,000	06/16/2025
100245154		LAKE STEVENS	WA		10/07/2025	6.875	938,985		(114)				1,150,000	06/09/2025
100245155		EDMONDS	WA		10/07/2025	7.250	939,913		(118)				1,150,000	06/25/2025
100245156		FULSHEAR	TX		10/07/2025	6.875	1,408,033		(176)				1,725,000	06/20/2025
100245157		TUCSON	AZ		10/07/2025	6.990	958,794		(112)				1,175,000	07/11/2025
100245158		LITTLETON	CO		10/07/2025	6.875	840,323		(96)				1,074,500	07/08/2025
100245159		ATLANTA	GA		10/07/2025	7.000	1,197,262		(156)				1,475,000	06/18/2025
100245160		NASHVILLE	TN		10/07/2025	6.750	1,033,320		(99)				1,277,000	06/04/2025
100245161		CAMARILLO	CA		10/07/2025	6.625	1,086,546		(109)				1,340,000	06/18/2025
100245162		FALMOUTH	ME		10/07/2025	6.625	1,050,152		(75)				1,500,000	06/20/2025
100245163		KELLER	TX		10/07/2025	6.375	1,216,169		(45)				1,550,000	06/17/2025
100245164		WEST DES MOINES	IA		10/07/2025	6.990	1,371,345		(176)				1,680,000	06/13/2025
100245165		MOORESVILLE	NC		10/07/2025	6.990	1,266,624		(163)				1,575,000	06/17/2025
100245166		CASTLE ROCK	CO		10/07/2025	6.250	1,090,453		3				1,375,000	07/17/2025
100245167		LOMA LINDA	CA		10/07/2025	7.375	1,002,396		(111)				1,346,000	07/01/2025
100245168		INLET BEACH	FL		10/07/2025	7.250	1,196,272		(149)				1,700,000	06/26/2025
100245169		ORLANDO	FL		10/07/2025	6.000	835,669		82				1,065,000	07/09/2025
100245170		NASHVILLE	TN		10/07/2025	7.000	1,328,934		(169)				1,650,000	07/18/2025
100245171		CLERMONT	FL		10/07/2025	6.625	1,251,766		(90)				1,700,000	06/26/2025
100245172		MINNEAPOLIS	MN		10/07/2025	6.875	867,613		(111)				1,270,000	06/26/2025
100245173		FALLS CHURCH	VA		10/07/2025	6.625	875,803		(95)				1,093,000	07/30/2025
100245174		SEATTLE	WA		10/07/2025	6.750	631,724		(252)				1,150,000	07/07/2025
100245175		CHANTILLY	VA		10/07/2025	6.500	1,230,015		(86)				1,525,000	06/30/2025
100245176		COUPEVILLE	WA		10/07/2025	7.250	1,527,233		(171)				2,000,000	05/29/2025
100245177		CLINTON	WA		10/07/2025	7.000	834,255		(94)				1,030,000	05/20/2025
100245178		PEORIA	AZ		10/07/2025	6.750	898,029		(115)				1,150,000	06/26/2025
100245179		CAMAS	WA		10/07/2025	6.625	994,099		(85)				1,290,000	07/10/2025
100245180		WASHINGTON	DC		10/07/2025	6.625	1,095,512		(100)				1,435,000	07/08/2025
100245181		ADA	MI		10/07/2025	6.250	976,350		7				1,295,000	07/11/2025
100245182		STUDIO CITY	CA		10/07/2025	6.000	1,263,503		111				1,820,000	07/14/2025
100245183		MEAD	WA		10/07/2025	6.750	1,286,251		(168)				1,575,000	06/23/2025
100245184		KALISPELL	MT		10/07/2025	7.000	952,531		(122)				1,175,000	07/16/2025
100245185		LOUISVILLE	CO		10/07/2025	6.625	1,208,064		(106)				1,600,000	07/22/2025
100245186		LAKE STEVENS	WA		10/07/2025	6.375	1,124,769		(43)				1,400,000	07/22/2025
100245187		KAYSVILLE	UT		10/07/2025	6.625	1,043,199		(84)				1,325,000	07/08/2025
100245188		WASHINGTON	DC		10/07/2025	6.500	926,129		(62)				1,266,000	07/14/2025
100245189		CARMICHAEL	CA		10/07/2025	6.750	1,017,901		(111)				1,280,000	07/16/2025
100245190		BRENTWOOD	TN		10/07/2025	6.875	1,001,180		(127)				1,408,000	07/29/2025
100245191		WASHINGTON	DC		10/07/2025	6.625	846,763		(362)				2,120,000	07/28/2025
100245192		FRANKLIN	TN		10/07/2025	6.125	977,401		47				1,250,000	07/28/2025
100245193		PARKER	CO		10/07/2025	6.490	1,254,340		(63)				1,820,000	07/15/2025
100245194		ALEXANDRIA	VA		10/07/2025	6.500	1,895,823		(142)				2,525,000	07/25/2025
100245195		PEORIA	AZ		10/07/2025	6.500	1,453,303		(86)				1,820,000	07/18/2025
100245197	CF	OCALA	FL		10/06/2025	7.875	229,663		(55)				293,000	07/10/2025
100245198	CF	COLLINSVILLE	OK		10/06/2025	7.500	212,877		(59)				275,000	07/18/2025
100245199	CF	CALLAHAN	FL		10/06/2025	7.990	472,655		(50)				581,000	06/30/2025
100245200	CF	WEST LAFAYETTE	IN		10/06/2025	7.375	227,699		(57)				295,000	06/11/2025
100245201	CF	ASHEVILLE	NC		10/06/2025	7.125	306,174		(71)				405,000	08/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245202	CF	BOZEMAN	MT		10/06/2025	7.250	1,087,520		(227)				1,415,000	06/17/2025
100245203	CF	BLACK DIAMOND	WA		10/06/2025	6.750	627,800		(120)				875,000	07/30/2025
100245204	CF	ACWORTH	GA		10/06/2025	7.625	312,540		(72)				403,000	06/30/2025
100245205	CF	DALLAS	TX		10/06/2025	7.125	350,008		(78)				450,000	07/22/2025
100245206	CF	RANCHO CORDOVA	CA		10/06/2025	6.990	398,787		(90)				548,521	07/18/2025
100245207	CF	WINDHAM	ME		10/06/2025	6.875	288,838		(66)				450,000	07/24/2025
100245208		QUAKER HILL	CT		10/06/2025	7.125	334,778		(78)				476,000	06/23/2025
100245209	CF	PORT CHARLOTTE	FL		10/06/2025	6.990	321,297		(36)				400,000	06/16/2025
100245210	CF	BEAUFORT	SC		10/06/2025	7.990	265,530		(16)				352,000	07/21/2025
100245211	CF	STOW	OH		10/06/2025	7.500	218,517		(48)				300,000	08/01/2025
100245212	CF	RHINELANDER	WI		10/06/2025	7.625	434,443		(81)				530,000	07/24/2025
100245213	CF	LAS VEGAS	NV		10/06/2025	7.875	670,606		(102)				950,000	07/23/2025
100245214	CF	WOLFFORTH	TX		10/06/2025	6.990	295,848		(71)				406,000	07/25/2025
100245215	CF	HEBER SPRINGS	AR		10/06/2025	6.990	223,867		(25)				319,000	07/21/2025
100245216	CF	KNOXVILLE	TN		10/06/2025	7.625	264,725		(49)				330,000	07/23/2025
100245217	CF	CHATTANOOGA	TN		10/06/2025	6.990	264,805		(60)				350,000	07/25/2025
100245218	CF	AUSTIN	TX		10/06/2025	7.875	336,446		(36)				440,000	07/25/2025
100245219	CF	INDIANAPOLIS	IN		10/06/2025	7.125	303,719		(77)				415,000	08/26/2025
100245220	CF	MANOR	TX		10/06/2025	7.990	230,254		(10)				305,000	07/16/2025
100245221	CF	INDIANAPOLIS	IN		10/06/2025	7.125	303,412		(77)				415,000	07/30/2025
100245223	CF	SEATTLE	WA		10/06/2025	6.875	618,857		(141)				1,050,000	06/24/2025
100245224	CF	INDIANAPOLIS	IN		10/06/2025	7.125	303,412		(77)				415,000	07/30/2025
100245225	CF	TAVARES	FL		10/06/2025	6.750	257,867		(48)				675,000	08/04/2025
100245226	CF	HUNTINGTON BEACH	CA		10/06/2025	6.625	819,515		(141)				1,155,000	07/11/2025
100245227	CF	MCKINNEY	TX		10/06/2025	7.500	359,107		(42)				460,000	07/29/2025
100245228	CF	FAIRBURN	GA		10/06/2025	7.125	267,976		(19)				335,000	05/30/2025
100245229	CF	CHARLOTTE	NC		10/06/2025	7.625	282,162		(55)				382,000	08/04/2025
100245230	CF	NAPLES	FL		10/06/2025	6.990	513,587		(113)				680,000	07/18/2025
100245231	CF	MIDLAND	TX		10/06/2025	6.990	244,898		(53)				320,000	07/30/2025
100245232	CF	SUMMERVILLE	SC		10/06/2025	6.625	360,059		(63)				505,000	08/15/2025
100245233	CF	GREENVILLE	NC		10/06/2025	7.375	245,243		(64)				345,000	06/16/2025
100245234	CF	ONTARIO	CA		10/06/2025	6.750	747,470		(106)				1,025,000	07/24/2025
100245235		OAK ISLAND	NC		10/06/2025	7.500	414,599		(42)				523,000	06/30/2025
100245236	CF	AURORA	IL		10/06/2025	6.875	277,862		(50)				365,000	07/24/2025
100245237	CF	WEBSTER	MA		10/06/2025	7.750	452,468		(70)				595,000	07/25/2025
100245238		NAPERVILLE	IL		10/06/2025	7.125	334,144		(80)				450,000	06/18/2025
100245239	CF	ORANGE BEACH	AL		10/06/2025	7.375	600,762		(134)				770,000	07/07/2025
100245240		CRYSTAL BEACH	TX		10/06/2025	7.625	631,082		(92)				880,000	05/27/2025
100245241	CF	HACKBERRY	LA		10/06/2025	6.990	262,760		(242)				609,000	06/27/2025
100245242	CF	AUSTIN	TX		10/06/2025	7.375	328,518		(80)				450,500	06/27/2025
100245243		COLUMBUS	OH		10/06/2025	7.490	224,351		(24)				260,000	07/02/2025
100245244	CF	MOKENA	IL		10/06/2025	6.875	225,987		(39)				360,000	06/25/2025
100245245	CF	FORT COLLINS	CO		10/06/2025	7.125	337,703		(69)				445,000	07/03/2025
100245246	CF	BOLINGBROOK	IL		10/06/2025	6.990	274,227		(61)				352,000	08/13/2025
100245247	CF	PALM SPRINGS	CA		10/06/2025	6.490	754,950		(110)				985,000	07/02/2025
100245248		GOODYEAR	AZ		10/06/2025	6.875	525,141		(98)				680,000	06/27/2025
100245249	CF	TEANECK	NJ		10/06/2025	7.250	553,860		(104)				725,000	07/08/2025
100245250	CF	FAIRWAY	KS		10/06/2025	7.375	761,663		(120)				1,053,000	08/18/2025
100245251		CHICO	CA		10/06/2025	6.990	648,859		(161)				890,000	06/30/2025
100245252	CF	RICHMOND	VA		10/06/2025	6.875	254,975		(58)				362,000	07/08/2025
100245253	CF	CENTER CITY	MN		10/06/2025	7.125	438,198		(109)				700,000	07/09/2025
100245254	CF	OAKLEY	CA		10/06/2025	6.750	461,217		(91)				670,000	07/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245255		FARMINGTON	MN		10/06/2025	7.625	301,906		(49)				345,000	07/30/2025
100245256	CF	GARDEN GROVE	CA		10/06/2025	6.875	832,744		(167)				1,090,000	07/08/2025
100245257	CF	MADISON	GA		10/06/2025	7.500	314,496		(83)				401,000	07/16/2025
100245258	CF	VISALIA	CA		10/06/2025	6.750	318,367		(56)				414,000	08/04/2025
100245259	CF	AUSTIN	TX		10/06/2025	6.990	465,699		(105)				616,000	07/02/2025
100245260	CF	MADISON	GA		10/06/2025	7.500	314,496		(83)				401,000	07/16/2025
100245261	CF	MADISON	GA		10/06/2025	7.500	323,905		(85)				412,000	07/16/2025
100245262	CF	SACRAMENTO	CA		10/06/2025	6.990	693,148		(171)				967,000	07/07/2025
100245263	CF	FORT DAVIS	TX		10/06/2025	7.750	250,634		(15)				310,000	08/08/2025
100245264	CF	ROSELAND	VA		10/06/2025	7.500	322,560		(87)				420,000	06/26/2025
100245265	CF	REHOBOTH BEACH	DE		10/06/2025	6.990	694,860		(168)				1,077,500	06/25/2025
100245266	CF	VIRGINIA BEACH	VA		10/06/2025	7.250	394,745		(75)				515,000	06/25/2025
100245267	CF	WHEAT RIDGE	CO		10/06/2025	7.125	459,165		(112)				591,000	07/11/2025
100245268	CF	WHEAT RIDGE	CO		10/06/2025	6.990	308,629		(70)				446,000	07/11/2025
100245269	CF	LAKE ARROWHEAD	CA		10/06/2025	7.125	571,414		(113)				737,000	07/11/2025
100245270	CF	BRADENTON	FL		10/06/2025	6.990	437,909		(109)				605,000	07/10/2025
100245271	CF	ALHAMBRA	CA		10/06/2025	6.990	1,140,156		(210)				1,580,000	07/10/2025
100245272		TUCSON	AZ		10/06/2025	6.750	224,267		(39)				315,000	07/03/2025
100245273		REDMOND	OR		10/06/2025	6.875	847,734		(135)				1,182,000	06/25/2025
100245274	CF	MIAMI	FL		10/06/2025	6.990	215,272		(55)				295,000	07/15/2025
100245275	CF	MISSOULA	MT		10/06/2025	7.125	116,915		(177)				319,000	07/01/2025
100245276	CF	TUCSON	AZ		10/06/2025	6.875	242,452		(55)				356,000	07/07/2025
100245277	CF	FULSHEAR	TX		10/06/2025	6.875	218,892		(41)				285,000	07/21/2025
100245278	CF	SURPRISE	AZ		10/06/2025	6.500	487,104		(51)				640,000	07/08/2025
100245279	CF	SURPRISE	AZ		10/06/2025	6.500	874,196		(92)				1,150,000	07/08/2025
100245280	CF	WASHINGTON	DC		10/06/2025	7.625	218,288		(44)				263,000	07/11/2025
100245281	CF	HOUSTON	TX		10/06/2025	6.990	310,625		(78)				426,500	08/15/2025
100245282	CF	CAMAS	WA		10/06/2025	6.750	501,339		(89)				650,000	07/10/2025
100245283	CF	HOWELL	NJ		10/06/2025	6.875	410,022		(93)				605,000	07/15/2025
100245284	CF	CHATHAM	MA		10/06/2025	6.990	618,523		(143)				1,150,000	07/07/2025
100245285	CF	MORENO VALLEY	CA		10/06/2025	7.125	212,569		(53)				275,000	07/14/2025
100245286	CF	INDIANAPOLIS	IN		10/06/2025	7.125	265,558		(62)				340,000	08/15/2025
100245287	CF	RICHLAND	WA		10/06/2025	6.990	315,288		(46)				440,000	07/11/2025
100245288	CF	HOWE	TX		10/06/2025	7.625	249,185		(55)				333,000	08/04/2025
100245289	CF	AUSTIN	TX		10/06/2025	7.490	294,852		(77)				445,000	07/14/2025
100245290	CF	RALEIGH	NC		10/06/2025	6.990	689,103		(137)				902,000	07/18/2025
100245291	CF	ORANGE BEACH	AL		10/06/2025	6.500	532,183		(82)				815,000	07/18/2025
100245292	CF	RODANTHE	NC		10/06/2025	7.375	398,872		(95)				510,000	07/11/2025
100245293	CF	NORRIDGE	IL		10/06/2025	6.990	369,326		(92)				530,000	07/17/2025
100245294	CF	DESTIN	FL		10/06/2025	6.500	217,264		(46)				327,000	08/25/2025
100245295	CF	BROOMFIELD	CO		10/06/2025	6.625	328,327		(58)				430,000	07/16/2025
100245296	CF	WEEKI WACHEE	FL		10/06/2025	7.500	210,560		(46)				270,000	07/11/2025
100245297	CF	HOMELAND	CA		10/06/2025	6.990	334,510		(116)				522,000	07/07/2025
100245298	CF	SAN ANTONIO	TX		10/06/2025	7.375	223,216		(53)				308,000	07/16/2025
100245299		BELTON	MO		10/06/2025	6.625	284,783		(50)				395,000	06/27/2025
100245300	CF	PONTIAC	MI		10/06/2025	6.875	210,511		(36)				273,000	07/15/2025
100245301	CF	CATHEDRAL CITY	CA		10/06/2025	6.875	562,116		(93)				730,000	07/15/2025
100245302	CF	GILBERT	AZ		10/06/2025	6.875	452,839		(93)				638,000	07/11/2025
100245303	CF	MENIFEE	CA		10/06/2025	6.875	346,390		(78)				488,000	07/08/2025
100245304	CF	CORNVILLE	AZ		10/06/2025	6.625	485,287		(72)				637,000	07/11/2025
100245305	CF	SAN MARCOS	CA		10/06/2025	6.990	667,090		(165)				930,000	07/11/2025
100245306	CF	GARDEN GROVE	CA		10/06/2025	6.990	1,334,057		(248)				1,750,000	07/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245307	CF	TAMPS	FL		10/06/2025	6.875	309,371		(37)				434,000	07/15/2025
100245308	CF	PRESTON	ID		10/06/2025	6.875	234,311		(41)				325,000	08/11/2025
100245309	CF	PORTSMOUTH	VA		10/06/2025	7.375	210,999		(50)				273,000	07/01/2025
100245310		WILLIAMSBURG	VA		10/06/2025	7.000	419,664		(92)				555,000	06/30/2025
100245311	CF	VIRGINIA BEACH	VA		10/06/2025	7.250	258,831		(53)				389,000	07/14/2025
100245312	CF	GREEN BAY	WI		10/06/2025	7.250	291,301		(61)				376,500	07/03/2025
100245313	CF	WALTHAM	MA		10/06/2025	6.875	599,891		(124)				880,000	07/09/2025
100245314	CF	FRUITA	CO		10/06/2025	6.875	308,429		(53)				435,000	07/17/2025
100245315	CF	MACUNGIE	PA		10/06/2025	6.990	226,370		(57)				310,000	07/16/2025
100245316	CF	PARK CITY	UT		10/06/2025	7.875	439,059		(82)				575,000	07/21/2025
100245317	CF	AUSTIN	TX		10/06/2025	7.000	467,212		(105)				615,000	07/17/2025
100245318	CF	SEA ISLE CITY	NJ		10/06/2025	6.990	774,454		(154)				999,000	07/21/2025
100245319	CF	BASTROP	TX		10/06/2025	7.125	207,505		(42)				272,000	07/18/2025
100245320	CF	SAHUARITA	AZ		10/06/2025	7.500	223,718		(61)				284,000	07/15/2025
100245321		ORANGE	CA		10/06/2025	6.865	1,166,679		(219)				1,530,000	06/17/2025
100245322		SOMERVILLE	MA		10/06/2025	6.750	849,722		(157)				1,180,000	06/16/2025
100245323	CF	FORT WORTH	TX		10/06/2025	6.490	214,911		(33)				300,000	07/18/2025
100245324	CF	MINNEAPOLIS	MN		10/06/2025	7.125	214,685		(50)				281,000	07/17/2025
100245325	CF	BOTHELL	WA		10/06/2025	6.875	603,094		(137)				850,000	07/11/2025
100245326	CF	SARASOTA	FL		10/06/2025	6.490	308,575		(51)				440,000	07/17/2025
100245327	CF	REDMOND	WA		10/06/2025	6.875	714,020		(138)				990,000	07/16/2025
100245328		MERIDIAN	ID		10/06/2025	6.990	347,638		(48)				480,000	07/10/2025
100245329	CF	ANDERSON	SC		10/06/2025	6.500	218,593		(39)				305,000	07/18/2025
100245330	CF	OAKLEY	UT		10/06/2025	6.375	349,820		(52)				509,500	07/18/2025
100245331	CF	KENNESAW	GA		10/06/2025	6.625	262,934		(43)				342,000	07/18/2025
100245332	CF	BRADENTON	FL		10/06/2025	6.990	469,112		(116)				655,000	07/18/2025
100245333	CF	DALLAS	TX		10/06/2025	6.990	275,191		(62)				405,000	07/09/2025
100245334	CF	WESTMINSTER	CA		10/06/2025	7.000	546,453		(130)				830,000	07/17/2025
100245335	CF	MANTECA	CA		10/06/2025	7.000	644,927		(132)				855,000	07/15/2025
100245336	CF	SENOIA	GA		10/06/2025	7.990	236,109		(62)				315,000	07/18/2025
100245337	CF	WHEATON	IL		10/06/2025	6.990	327,415		(67)				430,000	07/17/2025
100245338	CF	MADISONVILLE	LA		10/06/2025	7.125	690,847		(162)				885,000	07/15/2025
100245339	CF	ALLIGATOR POINT	FL		10/06/2025	6.990	628,110		(130)				860,000	06/30/2025
100245340	CF	SACHSE	TX		10/06/2025	6.625	227,276		(47)				430,000	07/17/2025
100245341	CF	HUTTO	TX		10/06/2025	6.250	216,700		(25)				305,000	07/22/2025
100245342	CF	DORCHESTER	MA		10/06/2025	6.875	388,218		(97)				550,800	07/15/2025
100245343	CF	ANTIOCH	CA		10/06/2025	6.875	563,696		(117)				800,000	07/01/2025
100245344	CF	CENTENNIAL	CO		10/06/2025	7.125	355,765		(94)				575,000	07/15/2025
100245345	CF	GALLATIN	TN		10/06/2025	6.990	388,957		(85)				520,000	07/18/2025
100245346	CF	OAKLAND	CA		10/06/2025	6.990	1,087,492		(201)				1,440,000	08/06/2025
100245347	CF	LYNDEN	WA		10/06/2025	6.990	656,890		(120)				850,000	07/11/2025
100245348	CF	SPRINGFIELD	LA		10/06/2025	7.125	263,408		(68)				362,000	07/21/2025
100245349	CF	TOMS RIVER	NJ		10/06/2025	7.490	421,020		(104)				540,000	07/21/2025
100245350	CF	LEWISTON	ME		10/06/2025	7.500	372,106		(103)				486,000	07/21/2025
100245351	CF	SOUTH DENNIS	MA		10/06/2025	6.990	520,286		(121)				723,000	07/15/2025
100245352	CF	CHINO	CA		10/06/2025	6.990	413,952		(85)				600,000	07/21/2025
100245353	CF	HURRICANE	UT		10/06/2025	6.875	515,754		(99)				822,000	07/17/2025
100245354	CF	MIDLOTHIAN	TX		10/06/2025	6.875	240,240		(34)				325,000	07/10/2025
100245355	CF	LA FERIA	TX		10/06/2025	7.490	429,891		(121)				590,000	07/18/2025
100245356	CF	LARGO	FL		10/06/2025	6.875	363,316		(82)				564,000	07/18/2025
100245357	CF	LONG BEACH	CA		10/06/2025	6.875	1,090,454		(195)				1,415,000	07/18/2025
100245358	CF	MERIDIAN	ID		10/06/2025	7.625	406,925		(59)				510,000	08/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245359	CF	COLLEGE STATION	TX		10/06/2025	6.750	307,417		(63)				425,500	07/15/2025
100245360	CF	SAN DIEGO	CA		10/06/2025	6.875	522,429		(80)				790,000	07/18/2025
100245361	CF	COLLEGE STATION	TX		10/06/2025	6.750	307,417		(63)				425,500	07/15/2025
100245362	CF	PEORIA	IL		10/06/2025	7.375	234,344		(58)				305,000	07/21/2025
100245363	CF	NEWARK	DE		10/06/2025	6.990	213,484		(51)				275,000	07/17/2025
100245364	CF	ALCOA	TN		10/06/2025	7.125	247,453		(60)				329,000	07/21/2025
100245365	CF	WEST BLOOMFIELD	MI		10/06/2025	6.990	297,309		(66)				390,000	07/21/2025
100245366	CF	PHILADELPHIA	PA		10/06/2025	7.490	368,649		(67)				510,000	07/18/2025
100245367	CF	PALM DESERT	CA		10/06/2025	6.990	324,083		(78)				445,000	07/18/2025
100245368	CF	SUNSET BEACH	NC		10/06/2025	7.500	317,898		(70)				415,000	07/17/2025
100245369	CF	SPRINGFIELD	NJ		10/06/2025	6.900	233,337		(60)				350,000	06/20/2025
100245370	CF	RENTON	WA		10/06/2025	7.125	650,962		(121)				850,000	07/17/2025
100245371	CF	OWOSSO	MI		10/06/2025	6.990	216,555		(20)				270,000	07/22/2025
100245372	CF	SAINT GEORGE	UT		10/06/2025	6.490	298,241		(53)				415,000	07/21/2025
100245373	CF	MURRIETA	CA		10/06/2025	6.990	627,100		(155)				890,000	07/07/2025
100245374	CF	SAN MARCOS	CA		10/06/2025	7.000	479,967		(83)				672,000	07/15/2025
100245375	CF	GILBERT	AZ		10/06/2025	6.750	401,070		(71)				525,000	07/19/2025
100245376	CF	CASA GRANDE	AZ		10/06/2025	7.125	253,620		(68)				355,000	07/18/2025
100245377	CF	OAKLAND	CA		10/06/2025	7.250	759,928		(153)				1,050,000	07/18/2025
100245378	CF	SAINT CHARLES	MO		10/06/2025	7.250	282,180		(60)				365,000	07/18/2025
100245379	CF	BOZEMAN	MT		10/06/2025	7.125	708,199		(154)				910,000	07/22/2025
100245380		MARYVILLE	TN		10/06/2025	7.625	249,797		(33)				312,000	07/18/2025
100245381	CF	WINCHESTER	TN		10/06/2025	7.625	440,773		(97)				564,110	08/15/2025
100245382	CF	LAS VEGAS	NV		10/06/2025	7.125	330,712		(65)				435,000	07/22/2025
100245383	CF	MANTECA	CA		10/06/2025	6.625	551,745		(106)				791,000	07/22/2025
100245384	CF	TOOELE	UT		10/06/2025	6.990	248,920		(56)				365,000	07/23/2025
100245385	CF	PLYMOUTH	MI		10/06/2025	7.500	305,094		(91)				490,000	07/24/2025
100245386	CF	DICKSON CITY	PA		10/06/2025	7.625	235,609		(61)				300,000	07/25/2025
100245387	CF	NORTHVILLE	MI		10/06/2025	7.500	401,821		(118)				640,000	07/24/2025
100245388	CF	SOUTH PADRE ISLAND	TX		10/06/2025	7.625	226,685		(59)				300,000	07/17/2025
100245389	CF	COLUMBUS	OH		10/06/2025	6.875	237,131		(51)				400,000	07/21/2025
100245390	CF	NORTHVILLE	MI		10/06/2025	7.500	338,761		(102)				540,000	07/24/2025
100245391	CF	BOLINGBROOK	IL		10/06/2025	6.875	312,244		(62)				403,000	07/17/2025
100245392	CF	CLINTON TOWNSHIP	MI		10/06/2025	7.125	295,880		(46)				365,000	07/23/2025
100245393	CF	FRISCO	TX		10/06/2025	6.625	250,167		(51)				368,000	07/17/2025
100245394	CF	BUDA	TX		10/06/2025	6.750	252,986		(45)				340,000	07/23/2025
100245395	CF	STRONGSVILLE	OH		10/06/2025	7.250	225,313		(32)				288,000	07/28/2025
100245396	CF	QUEEN CREEK	AZ		10/06/2025	6.990	435,149		(101)				600,000	07/08/2025
100245397	CF	HENDERSON	NV		10/06/2025	6.875	448,685		(90)				620,000	07/24/2025
100245398	CF	HENDERSON	NV		10/06/2025	6.750	298,952		(57)				425,000	07/18/2025
100245399	CF	EVERETT	WA		10/06/2025	6.750	610,125		(104)				800,000	07/22/2025
100245400	CF	NORTH MYRTLE BEACH	SC		10/06/2025	6.875	521,625		(89)				745,000	07/23/2025
100245401		BELHAVEN	NC		10/06/2025	7.625	391,036		(64)				483,000	06/21/2025
100245402	CF	MORRISTOWN	TN		10/06/2025	6.875	577,086		(131)				800,000	07/23/2025
100245403	CF	WINCHESTER	CT		10/06/2025	7.490	229,055		(57)				310,000	07/25/2025
100245404	CF	HOUSTON	TX		10/06/2025	7.500	225,906		(44)				282,000	06/20/2025
100245405	CF	SAN DIEGO	CA		10/06/2025	6.990	686,902		(141)				1,010,000	07/23/2025
100245406	CF	WILMINGTON	DE		10/06/2025	6.625	224,211		(47)				311,000	07/24/2025
100245407	CF	ALLEN	TX		10/06/2025	6.750	312,737		(64)				468,000	07/30/2025
100245408	CF	ADDIS	LA		10/06/2025	7.625	222,154		(62)				283,000	07/24/2025
100245409	CF	SHERIDAN	WY		10/06/2025	6.625	307,302		(48)				515,000	07/22/2025
100245410	CF	DENVER	CO		10/06/2025	6.990	571,168		(103)				740,000	07/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245411	CF	TILLAMOOK	OR		10/06/2025	6.990	435,190		(101)				598,000	07/21/2025
100245412	CF	LAS VEGAS	NV		10/06/2025	6.500	488,514		(51)				644,500	07/03/2025
100245413	CF	ARLINGTON	TX		10/06/2025	7.125	236,153		(52)				325,000	07/28/2025
100245414	CF	BRANSON	MO		10/06/2025	7.250	216,709		(31)				275,000	07/21/2025
100245415	CF	POWDER SPRINGS	GA		10/06/2025	7.500	311,291		(85)				418,000	07/29/2025
100245416	CF	SACRAMENTO	CA		10/06/2025	6.625	433,397		(75)				567,000	07/11/2025
100245417	CF	ORO VALLEY	AZ		10/06/2025	6.875	367,033		(67)				475,000	07/16/2025
100245418	CF	SCHAUMBUG	IL		10/06/2025	6.490	206,822		(30)				273,000	07/25/2025
100245419	CF	WILMINGTON	NC		10/06/2025	7.625	241,361		(50)				312,000	07/18/2025
100245420	CF	MERIDIAN	ID		10/06/2025	7.375	317,038		(78)				431,000	08/15/2025
100245421	CF	PALM BEACH GARDENS	FL		10/06/2025	7.125	257,537		(60)				350,000	07/25/2025
100245422	CF	AFTON	VA		10/06/2025	7.000	350,276		(78)				450,000	07/24/2025
100245423	CF	FORT WORTH	TX		10/06/2025	6.875	253,074		(47)				400,000	07/24/2025
100245424	CF	INDIANAPOLIS	IN		10/06/2025	7.625	217,006		(60)				286,000	07/25/2025
100245425	CF	EVERETT	MA		10/06/2025	7.625	815,351		(197)				1,142,000	07/28/2025
100245426	CF	PARK CITY	UT		10/06/2025	6.990	485,681		(104)				625,000	07/25/2025
100245427	CF	ALPHARETTA	GA		10/06/2025	7.000	350,718		(43)				450,000	07/25/2025
100245428	CF	SUFFOLK	VA		10/06/2025	7.375	412,169		(77)				535,000	07/25/2025
100245429	CF	INDIAN HARBOUR BEACH	FL		10/06/2025	6.625	375,065		(72)				520,000	07/23/2025
100245430		PASADENA	CA		10/06/2025	7.115	1,063,881		(210)				1,565,000	06/27/2025
100245431	CF	MARYVILLE	TN		10/06/2025	6.625	275,603		(47)				360,000	07/25/2025
100245432	CF	LEANDER	TX		10/06/2025	6.490	237,383		(54)				360,000	07/28/2025
100245433	CF	SANTA ROSA BEACH	FL		10/06/2025	7.000	229,207		(59)				330,000	07/18/2025
100245434	CF	MARION	NC		10/06/2025	7.500	282,877		(73)				434,500	07/22/2025
100245435	CF	TUCSON	AZ		10/06/2025	6.750	422,200		(66)				549,900	07/26/2025
100245436	CF	CAMBRIDGE	MA		10/06/2025	6.750	461,648		(84)				705,000	07/25/2025
100245437	CF	CARLISLE	PA		10/06/2025	6.375	207,591		(26)				272,000	07/28/2025
100245438	CF	COLORADO SPRINGS	CO		10/06/2025	7.125	212,942		(59)				330,000	07/28/2025
100245439	CF	SEATTLE	WA		10/06/2025	7.250	566,867		(100)				745,000	07/23/2025
100245440	CF	LOS ANGELES	CA		10/06/2025	6.625	781,679		(82)				1,105,000	07/26/2025
100245441	CF	BEND	OR		10/06/2025	6.875	587,599		(110)				790,000	07/11/2025
100245443	CF	OXNARD	CA		10/06/2025	6.624	313,948		(34)				429,000	07/28/2025
100245444	CF	OXNARD	CA		10/06/2025	6.624	304,446		(32)				400,000	07/25/2025
100245445	CF	LEAGUE CITY	TX		10/06/2025	6.990	219,426		(55)				304,000	08/19/2025
100245446	CF	FORT WORTH	TX		10/06/2025	6.500	211,168		(34)				280,000	07/25/2025
100245447		SCOTTSBORO	AL		10/06/2025	7.000	837,501		(194)				1,339,000	06/20/2025
100245448	CF	PANAMA CITY BEACH	FL		10/06/2025	6.375	458,774		(62)				695,000	07/25/2025
100245449	CF	ORLANDO	FL		10/06/2025	6.875	290,759		(67)				402,000	07/31/2025
100245450	CF	FOREST GROVE	OR		10/06/2025	6.250	332,154		(30)				470,000	07/31/2025
100245451	CF	FORT COLLINS	CO		10/06/2025	6.875	420,381		(82)				580,000	07/30/2025
100245452	CF	LYNCHBURG	VA		10/06/2025	6.990	247,558		(62)				340,000	07/31/2025
100245453	CF	SACRAMENTO	CA		10/06/2025	7.250	341,239		(74)				470,000	07/26/2025
100245454	CF	BOONE	NC		10/06/2025	7.375	350,472		(63)				453,000	07/31/2025
100245455	CF	FRESNO	CA		10/06/2025	7.625	372,822		(92)				475,000	07/21/2025
100245456	CF	SAINT CHARLES	MO		10/06/2025	6.875	246,294		(62)				350,000	07/24/2025
100245457	CF	KEIZER	OR		10/06/2025	7.125	356,354		(86)				456,000	07/25/2025
100245458	CF	ERIE	CO		10/06/2025	7.490	323,658		(82)				492,000	08/01/2025
100245459	CF	MELISSA	TX		10/06/2025	6.875	262,622		(48)				345,000	07/23/2025
100245460	CF	COLUMBUS	OH		10/06/2025	7.000	399,155		(79)				515,000	07/29/2025
100245461		RALEIGH	NC		10/06/2025	6.875	401,290		(83)				555,000	07/30/2025
100245462	CF	POINT PLEASANT BEACH	NJ		10/06/2025	6.750	668,506		(136)				950,000	08/12/2025
100245463	CF	HOUSTON	TX		10/06/2025	6.875	498,775		(113)				745,000	07/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245464	CF	BELLINGHAM	WA		10/06/2025	6.990	438,571		(77)				570,000	07/26/2025
100245465	CF	LAKE ARIEL	PA		10/06/2025	6.750	207,035		(29)				280,000	08/01/2025
100245466	CF	HOUSTON	TX		10/06/2025	7.625	219,685		(62)				280,000	07/22/2025
100245467	CF	TEMECULA	CA		10/06/2025	6.990	538,484		(114)				695,000	07/23/2025
100245468	CF	LOUISVILLE	KY		10/06/2025	6.990	387,988		(79)				515,000	07/23/2025
100245469	CF	LAKEWOOD	WA		10/06/2025	6.625	548,074		(98)				762,000	07/18/2025
100245470	CF	PRINCETON	TX		10/06/2025	6.875	226,994		(43)				334,000	07/23/2025
100245471	CF	STILWELL	KS		10/06/2025	6.990	239,922		(60)				330,000	07/14/2025
100245472	CF	KOKOMO	IN		10/06/2025	6.490	217,601		(33)				286,000	07/21/2025
100245473	CF	CLAYTON	NC		10/06/2025	7.125	218,932		(53)				304,500	07/22/2025
100245474	CF	CLAYTON	NC		10/06/2025	6.125	214,972		(16)				338,400	07/25/2025
100245475	CF	KOKOMO	IN		10/06/2025	6.490	219,359		(33)				286,000	07/21/2025
100245476	CF	BROXTON	GA		10/06/2025	7.375	390,215		(58)				475,000	08/15/2025
100245477	CF	DENTON	TX		10/06/2025	6.875	219,588		(30)				290,000	07/31/2025
100245478	CF	OOLTEWAH	TN		10/06/2025	6.990	246,222		(51)				340,000	07/30/2025
100245479	CF	SACRAMENTO	CA		10/06/2025	7.000	330,721		(77)				460,000	07/31/2025
100245480	CF	BYRON	GA		10/06/2025	6.990	508,039		(111)				670,000	08/01/2025
100245481	CF	MOSELEY	VA		10/06/2025	7.000	351,935		(73)				472,000	07/29/2025
100245482	CF	CHATHAM	NJ		10/06/2025	6.625	305,044		(35)				415,000	07/24/2025
100245483	CF	KIRTLAND	OH		10/06/2025	7.625	236,979		(49)				295,000	08/04/2025
100245484	CF	LEXINGTON	KY		10/06/2025	7.500	220,469		(58)				282,000	08/05/2025
100245485	CF	RICHMOND	VA		10/06/2025	6.500	225,294		(19)				300,000	07/25/2025
100245486	CF	MECHANICSVILLE	VA		10/06/2025	6.875	284,071		(57)				372,000	08/01/2025
100245487	CF	CLARKSVILLE	VA		10/06/2025	6.875	402,148		(86)				563,000	07/29/2025
100245488	CF	HARRISON	MI		10/06/2025	7.625	286,558		(88)				425,000	07/31/2025
100245489	CF	OOLTEWAH	TN		10/06/2025	7.375	319,562		(74)				412,000	07/29/2025
100245490	CF	NEW SMYRNA BEACH	FL		10/06/2025	6.625	211,808		(44)				325,000	07/26/2025
100245491	CF	WASHINGTON	DC		10/06/2025	6.990	212,590		(50)				298,000	07/15/2025
100245492	CF	MURRELLS INLET	SC		10/06/2025	7.375	237,854		(66)				340,000	07/31/2025
100245493	CF	BOSTON	GA		10/06/2025	7.125	240,486		(48)				310,000	07/23/2025
100245494	CF	WESTLAKE	LA		10/06/2025	7.250	585,166		(133)				759,000	07/31/2025
100245495	CF	TALLAHASSEE	FL		10/06/2025	6.990	310,006		(67)				400,000	07/18/2025
100245496	CF	LEHIGH ACRES	FL		10/06/2025	7.125	249,278		(67)				355,000	07/31/2025
100245497	CF	NAPLES	FL		10/06/2025	7.125	218,469		(51)				285,000	07/29/2025
100245498		MADISON	TN		10/06/2025	6.875	306,285		(58)				431,000	08/05/2025
100245499	CF	WESTBROOK	ME		10/06/2025	6.875	481,161		(76)				625,000	08/04/2025
100245500	CF	MANSFIELD	TX		10/06/2025	6.750	230,526		(37)				341,000	08/01/2025
100245501	CF	SOUTH LAKE TAHOE	CA		10/06/2025	6.625	435,180		(75)				565,000	07/25/2025
100245502	CF	TAMPA	FL		10/06/2025	6.625	244,934		(44)				373,000	07/31/2025
100245503	CF	PORT CHARLOTTE	FL		10/06/2025	6.875	241,038		(40)				313,000	07/30/2025
100245504	CF	FORKS	WA		10/06/2025	6.990	307,364		(62)				425,000	07/29/2025
100245505	CF	ANCHORAGE	AK		10/06/2025	7.250	464,782		(87)				600,000	07/28/2025
100245506	CF	AURORA	IL		10/06/2025	6.490	207,606		(30)				285,000	07/31/2025
100245507		GATLINBURG	TN		10/06/2025	6.875	813,536		(163)				1,060,000	07/30/2025
100245508	CF	AMES	IA		10/06/2025	7.500	348,563		(84)				445,000	07/23/2025
100245509	CF	TUCSON	AZ		10/06/2025	7.125	388,221		(81)				500,000	07/30/2025
100245510	CF	KINGSVILLE	TX		10/06/2025	6.990	223,949		(40)				290,000	07/29/2025
100245511	CF	VILLA RICA	GA		10/06/2025	6.625	220,790		(37)				295,000	07/30/2025
100245512	CF	HOUSTON	TX		10/06/2025	7.125	447,139		(96)				580,000	07/25/2025
100245513	CF	HANFORD	CA		10/06/2025	7.490	321,637		(87)				425,000	07/14/2025
100245514	CF	SANDY	UT		10/06/2025	6.500	640,168		(83)				842,000	07/29/2025
100245515	CF	STATELINE	NV		10/06/2025	6.990	385,263		(66)				500,000	07/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245516	CF	ALLEGAN	MI		10/06/2025	7.000	381,868		(87)				565,000	08/05/2025
100245517	CF	MARS	PA		10/06/2025	7.125	287,290		(59)				375,000	07/31/2025
100245518	CF	PERRY	GA		10/06/2025	7.125	375,123		(84)				500,000	07/28/2025
100245519		ODESSA	TX		10/06/2025	7.625	223,744		(38)				255,000	08/04/2025
100245520	CF	HOFFMAN ESTATES	IL		10/06/2025	6.625	218,423		(39)				290,000	08/04/2025
100245521	CF	CHICO	CA		10/06/2025	6.625	371,753		(56)				505,000	08/01/2025
100245522	CF	TOLLESON	AZ		10/06/2025	6.875	329,143		(59)				438,000	08/01/2025
100245523	CF	PROVO	UT		10/06/2025	7.000	487,755		(102)				632,000	07/31/2025
100245524	CF	COLUMBIA	TN		10/06/2025	7.125	222,976		(51)				310,000	08/04/2025
100245525	CF	THE COLONY	TX		10/06/2025	7.490	359,502		(44)				440,000	07/31/2025
100245526	CF	HOUSTON	TX		10/06/2025	6.490	208,669		(38)				339,000	07/29/2025
100245527	CF	STAFFORD TOWNSHIP	NJ		10/06/2025	6.875	673,481		(142)				1,015,000	08/05/2025
100245528	CF	WOODSTOCK	GA		10/06/2025	7.375	447,318		(110)				575,000	07/31/2025
100245529	CF	EAST PROVIDENCE	RI		10/06/2025	6.625	263,277		(12)				408,000	07/31/2025
100245530	CF	LAKEWOOD	WA		10/06/2025	6.375	315,522		(32)				528,000	07/21/2025
100245531		INDIAN HEAD	MD		10/06/2025	7.125	424,274		(42)				470,000	08/04/2025
100245532	CF	SILOAM SPRINGS	AR		10/06/2025	6.250	214,704		2				281,400	07/18/2025
100245534	CF	FAYETTEVILLE	AR		10/06/2025	6.375	223,646		(23)				332,100	07/24/2025
100245535		HEBER CITY	UT		10/06/2025	7.375	756,663		(157)				1,025,000	08/04/2025
100245536		BELMAR	NJ		10/06/2025	6.990	234,485		(56)				455,000	08/06/2025
100245537	CF	LITTLE ELM	TX		10/06/2025	6.990	303,843		(69)				390,000	07/30/2025
100245538	CF	SALT LAKE CITY	UT		10/06/2025	6.875	489,841		(90)				700,000	08/07/2025
100245539	CF	VENICE	FL		10/06/2025	7.250	269,895		(63)				385,000	08/01/2025
100245540	CF	SALT LAKE CITY	UT		10/06/2025	6.625	509,579		(78)				675,000	08/07/2025
100245541	CF	PHILADELPHIA	PA		10/06/2025	6.875	232,144		(51)				320,000	07/31/2025
100245542		PARRISH	FL		10/06/2025	6.490	338,262		26				450,000	08/04/2025
100245543	CF	TOLLESON	AZ		10/06/2025	6.625	328,717		(53)				472,000	08/04/2025
100245544	CF	MESQUITE	TX		10/06/2025	7.250	213,596		(44)				282,000	07/31/2025
100245545	CF	SEVIERVILLE	TN		10/06/2025	6.875	662,477		(132)				860,000	08/04/2025
100245546	CF	HUNTINGTON BEACH	CA		10/06/2025	6.875	471,385		(108)				734,000	07/28/2025
100245547	CF	CHICAGO	IL		10/06/2025	6.625	206,955		(36)				274,000	07/22/2025
100245548	CF	COLLEGE STATION	TX		10/06/2025	7.000	223,235		(52)				298,000	07/31/2025
100245549	CF	EDMOND	OK		10/06/2025	7.375	241,704		(66)				340,000	08/04/2025
100245550	CF	WHITE HOUSE	TN		10/06/2025	6.875	207,665		(44)				310,000	07/31/2025
100245551	CF	NAMPA	ID		10/06/2025	6.500	246,582		(38)				333,000	07/29/2025
100245552	CF	ANAHEIM	CA		10/06/2025	6.500	718,796		(121)				1,046,990	08/01/2025
100245553	CF	RANCHO MIRAGE	CA		10/06/2025	7.125	519,965		(120)				685,000	07/24/2025
100245554	CF	MOORESVILLE	NC		10/06/2025	6.490	214,638		(32)				285,000	07/22/2025
100245555	CF	SCOTTSDALE	AZ		10/06/2025	6.990	698,368		(162)				1,050,000	07/23/2025
100245556	CF	BATAVIA	IL		10/06/2025	7.250	217,679		(46)				280,000	07/31/2025
100245558	CF	HUNTSVILLE	AL		10/06/2025	7.625	297,386		(80)				389,000	07/28/2025
100245559	CF	LYNDHURST	NJ		10/06/2025	7.125	232,731		(25)				510,000	08/05/2025
100245560	CF	MODESTO	CA		10/06/2025	6.990	291,173		(69)				400,000	07/24/2025
100245561	CF	NEW CASTLE	DE		10/06/2025	6.875	208,347		(35)				270,000	08/08/2025
100245562		BILLINGS	MT		10/06/2025	7.500	215,516		(18)				250,000	08/05/2025
100245563	CF	CHARLOTTE	NC		10/06/2025	6.625	286,206		(43)				375,000	08/07/2025
100245564	CF	HACKETTSTOWN	NJ		10/06/2025	6.875	370,849		(66)				480,000	08/06/2025
100245565	CF	CENTERVILLE	MA		10/06/2025	7.625	384,519		(77)				530,000	07/31/2025
100245566		GALVESTON	TX		10/06/2025	7.625	313,734		(45)				436,500	08/04/2025
100245567	CF	ASTORIA	OR		10/06/2025	6.990	412,480		(92)				532,000	07/28/2025
100245568	CF	AURORA	IL		10/06/2025	6.625	271,651		(52)				370,000	08/07/2025
100245569		ANCHORAGE	AK		10/06/2025	6.625	208,238		(19)				278,000	07/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245570	CF	TOPINABEE	MI		10/06/2025	6.875	208,793		(39)				270,000	07/31/2025
100245571	CF	COLUMBUS	OH		10/06/2025	7.625	264,403		(47)				323,000	07/25/2025
100245572	CF	RIO RANCHO	NM		10/06/2025	7.625	333,589		(97)				426,000	08/01/2025
100245573	CF	ASHBURN	VA		10/06/2025	6.990	435,852		(94)				565,000	08/06/2025
100245574	CF	HENDERSONVILLE	NC		10/06/2025	6.990	235,615		(59)				330,000	07/30/2025
100245576	CF	RICHMOND	VA		10/06/2025	7.375	520,112		(84)				705,000	08/05/2025
100245577	CF	TYBEE ISLAND	GA		10/06/2025	7.375	383,675		(74)				501,000	08/01/2025
100245578	CF	OCEAN SHORES	WA		10/06/2025	7.125	319,033		(71)				417,000	07/28/2025
100245579	CF	PALM BAY	FL		10/06/2025	7.625	281,490		(82)				367,000	07/30/2025
100245580	CF	CHESTER	VA		10/06/2025	7.125	259,254		(63)				380,000	08/06/2025
100245581	CF	FAIRFIELD	CT		10/06/2025	6.750	433,868		(86)				600,000	08/08/2025
100245582	CF	MIDLOTHIAN	VA		10/06/2025	6.875	283,567		(64)				405,000	08/07/2025
100245583	CF	RENTON	WA		10/06/2025	6.875	504,051		(101)				660,000	08/01/2025
100245584		GALLATIN	TN		10/06/2025	7.375	275,760		(47)				357,000	07/31/2025
100245585	CF	LA QUINTA	CA		10/06/2025	7.125	294,857		(76)				391,000	07/31/2025
100245586	CF	ONTARIO	CA		10/06/2025	6.990	344,499		(71)				480,000	07/29/2025
100245587	CF	SPRING HILL	TN		10/06/2025	7.625	597,811		(106)				756,000	08/07/2025
100245588	CF	POCATELLO	ID		10/06/2025	6.625	530,395		(81)				700,000	08/07/2025
100245589	CF	MARYVILLE	TN		10/06/2025	7.625	290,622		(58)				365,000	08/08/2025
100245590	CF	AVE MARIA	FL		10/06/2025	7.125	234,800		(57)				300,000	08/07/2025
100245591	CF	DENTON	TX		10/06/2025	6.990	237,798		(45)				315,000	08/04/2025
100245592		NANTUCKET	MA		10/06/2025	6.750	666,615		(104)				1,900,000	08/04/2025
100245593	CF	MIAMI	FL		10/06/2025	6.750	265,694		(43)				370,000	08/12/2025
100245594	CF	KRUM	TX		10/06/2025	6.990	341,157		(94)				490,000	08/05/2025
100245595	CF	BILLINGS	MT		10/06/2025	7.000	409,409		(63)				552,000	08/08/2025
100245596	CF	ROCKPORT	TX		10/06/2025	7.125	302,025		(70)				415,000	08/07/2025
100245597	CF	ASHBURN	VA		10/06/2025	7.500	495,885		(88)				604,800	08/11/2025
100245598	CF	IRVING	TX		10/06/2025	7.875	213,565		(33)				295,000	08/08/2025
100245599	CF	LEWISTON	ME		10/06/2025	6.990	382,219		(78)				500,000	08/01/2025
100245600	CF	GREAT FALLS	MT		10/06/2025	6.875	263,970		(47)				349,000	07/31/2025
100245601		JURUPA VALLEY	CA		10/06/2025	7.490	538,632		(98)				700,000	08/05/2025
100245602	CF	ANCHORAGE	AK		10/06/2025	6.990	385,006		(81)				495,000	08/11/2025
100245603	CF	LOMBARD	IL		10/06/2025	6.990	223,131		(50)				287,000	07/30/2025
100245604	CF	TEMPE	AZ		10/06/2025	7.125	504,012		(118)				654,000	08/08/2025
100245605	CF	GARDEN GROVE	CA		10/06/2025	6.750	799,998		(163)				1,150,000	08/08/2025
100245606	CF	SAINT PAUL	MN		10/06/2025	7.625	286,139		(68)				365,000	08/06/2025
100245607	CF	OAK ISLAND	NC		10/06/2025	6.875	471,437		(99)				760,000	08/12/2025
100245608	CF	KENOSHA	WI		10/06/2025	7.125	233,536		(50)				308,000	08/01/2025
100245609	CF	BREWSTER	MA		10/06/2025	6.990	642,408		(141)				830,000	08/07/2025
100245610	CF	LUBBOCK	TX		10/06/2025	6.990	423,108		(90)				630,000	08/18/2025
100245611	CF	INCLINE VILLAGE	NV		10/06/2025	6.990	526,664		(104)				715,000	07/31/2025
100245612	CF	LANGLEY	WA		10/06/2025	7.500	569,888		(143)				900,000	08/08/2025
100245613	CF	PHILADELPHIA	PA		10/06/2025	6.875	362,726		(67)				470,000	08/08/2025
100245614	CF	WAIPAHU	HI		10/06/2025	6.990	389,044		(83)				525,000	08/07/2025
100245615	CF	JAMAICA	VT		10/06/2025	7.625	435,271		(79)				565,000	08/08/2025
100245616	CF	STATELINE	NV		10/06/2025	7.375	409,302		(53)				500,000	08/08/2025
100245617	CF	MISSION	TX		10/06/2025	6.990	235,882		(38)				306,000	08/11/2025
100245618	CF	RALEIGH	NC		10/06/2025	7.125	554,484		(64)				803,000	08/07/2025
100245619	CF	TOCCOA	GA		10/06/2025	6.875	678,530		(135)				1,166,000	08/05/2025
100245620	CF	DOUGLASVILLE	GA		10/06/2025	7.125	428,379		(100)				588,000	08/06/2025
100245621	CF	HOUSTON	TX		10/06/2025	6.875	240,233		(52)				315,000	08/07/2025
100245622	CF	LEAVENWORTH	WA		10/06/2025	6.750	537,798		(91)				698,000	08/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245623	CF	COLUMBUS	OH		10/06/2025	6.750	269,212		(42)				399,000	08/13/2025
100245624	CF	SEASIDE HEIGHTS	NJ		10/06/2025	7.250	394,377		(100)				577,000	08/15/2025
100245625	CF	JERSEY CITY	NJ		10/06/2025	6.750	472,182		(82)				618,000	08/12/2025
100245626	CF	EXETER	PA		10/06/2025	7.250	227,543		(32)				296,000	08/12/2025
100245627	CF	LEMON GROVE	CA		10/06/2025	7.000	570,906		(124)				765,000	08/09/2025
100245628	CF	STONE MOUNTAIN	GA		10/06/2025	7.375	219,772		(55)				290,000	08/08/2025
100245629	CF	ELGIN	IL		10/06/2025	6.875	252,004		(50)				330,000	08/13/2025
100245630	CF	FRANKFORT	KY		10/06/2025	7.625	417,813		(97)				550,000	08/07/2025
100245631		TAYLOR	AZ		10/06/2025	7.625	253,050		(31)				280,000	08/01/2025
100245632	CF	CINCINNATI	OH		10/06/2025	7.490	223,709		(43)				270,000	08/08/2025
100245633	CF	BEGGS	OK		10/06/2025	6.750	253,395		(51)				470,000	08/11/2025
100245634	CF	DOWNERS GROVE	IL		10/06/2025	6.875	217,209		(44)				300,000	08/15/2025
100245635	CF	SEATTLE	WA		10/06/2025	6.990	306,353		(60)				405,000	08/11/2025
100245636	CF	MARYLAND HEIGHTS	MO		10/06/2025	7.250	219,505		(56)				300,000	07/31/2025
100245637	CF	AUBURN	CA		10/06/2025	7.500	368,027		(96)				480,000	07/26/2025
100245638	CF	MORGANVILLE	NJ		10/06/2025	6.625	299,186		(55)				437,000	08/15/2025
100245639	CF	ADELANTO	CA		10/06/2025	7.625	309,764		(54)				425,000	08/12/2025
100245640	CF	BRIGHTON	MA		10/06/2025	6.875	539,217		(153)				782,000	08/15/2025
100245641	CF	GREEN COVE SPRINGS	FL		10/06/2025	6.750	237,881		(48)				355,000	08/14/2025
100245642	CF	OCALA	FL		10/06/2025	7.625	242,025		(54)				330,000	07/29/2025
100245643	CF	VIRGINIA BEACH	VA		10/06/2025	6.875	760,178		(148)				990,000	07/31/2025
100245644	CF	CHERRY LOG	GA		10/06/2025	6.875	334,698		(71)				954,000	08/14/2025
100245645	CF	SAN ANTONIO	TX		10/06/2025	6.875	208,571		(39)				280,000	08/18/2025
100245646	CF	SEBASTIAN	FL		10/06/2025	7.375	219,534		(46)				282,000	08/11/2025
100245647		KISSIMMEE	FL		10/06/2025	6.500	308,757		31				356,000	08/14/2025
100245648	CF	SAN BERNARDINO	CA		10/06/2025	6.875	412,920		(62)				537,000	08/11/2025
100245649	CF	COLUMBIA	TN		10/06/2025	7.625	233,486		(67)				295,000	08/14/2025
100245650		COVINGTON	GA		10/06/2025	6.990	208,709		(17)				275,000	08/14/2025
100245651	CF	WASHINGTON	UT		10/06/2025	6.750	307,556		(59)				467,000	08/13/2025
100245652	CF	PORT ROYAL	SC		10/06/2025	7.875	307,049		(37)				400,000	08/07/2025
100245653	CF	SAN FRANCISCO	CA		10/06/2025	7.500	694,533		(265)				1,100,000	08/07/2025
100245654	CF	ATLANTA	GA		10/06/2025	6.990	707,808		(107)				920,000	08/13/2025
100245655	CF	HOUSTON	TX		10/06/2025	6.500	339,978		(19)				455,000	08/15/2025
100245656	CF	MICO	TX		10/06/2025	6.500	429,659		(71)				610,000	08/15/2025
100245657	CF	GREENACRES	FL		10/06/2025	7.250	242,734		(30)				304,000	08/08/2025
100245658		PERHAM	MN		10/06/2025	7.125	210,781		(57)				328,000	08/07/2025
100245659	CF	WORCESTER	MA		10/06/2025	7.375	607,991		(129)				795,000	08/15/2025
100245660	CF	EUREKA	CA		10/06/2025	7.375	423,544		(83)				574,000	08/08/2025
100245661	CF	MINERAL	VA		10/06/2025	6.875	502,318		(93)				650,000	08/07/2025
100245662	CF	CLEVELAND	TN		10/06/2025	7.625	333,463		(60)				430,000	08/14/2025
100245663		NEWPORT NEWS	VA		10/06/2025	7.250	214,464		(14)				252,500	07/21/2025
100245664	CF	CLAYTON	NC		10/06/2025	7.375	211,287		(50)				280,000	08/19/2025
100245666	CF	HOT SPRINGS VILLAGE	AR		10/06/2025	7.625	406,678		(80)				492,000	08/14/2025
100245667	CF	AUBURN	AL		10/06/2025	6.990	362,244		(80)				466,000	08/11/2025
100245668	CF	BOISE	ID		10/06/2025	6.990	391,056		(91)				560,000	08/11/2025
100245669	CF	CORONA	CA		10/06/2025	7.000	611,995		(125)				800,000	08/08/2025
100245670	CF	ATLANTA	GA		10/06/2025	6.625	745,407		(136)				1,247,000	08/08/2025
100245671	CF	VERO BEACH	FL		10/06/2025	6.990	519,506		(115)				875,000	08/07/2025
100245672	CF	BALTIMORE CITY	MD		10/06/2025	6.750	216,151		(38)				300,000	08/19/2025
100245673	CF	CHICAGO	IL		10/06/2025	6.990	614,685		(118)				850,000	08/20/2025
100245674		FREDERICKSBURG	TX		10/06/2025	7.625	574,213		(62)				667,000	08/14/2025
100245675	CF	PARK HILLS	KY		10/06/2025	7.625	212,959		(57)				300,000	08/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245676	CF	BATON ROUGE	LA		10/06/2025	6.500	230,034		(33)				305,000	08/18/2025
100245677	CF	MONMOUTH BEACH	NJ		10/06/2025	6.625	505,564		(98)				700,000	08/15/2025
100245678	CF	SIMPSONVILLE	SC		10/06/2025	6.875	279,124		(55)				360,000	08/19/2025
100245679	CF	SCHAUMBURG	IL		10/06/2025	6.625	225,906		(35)				300,000	08/13/2025
100245680	CF	GROVELAND	CA		10/06/2025	6.990	286,007		(64)				367,000	08/12/2025
100245681	CF	PAYSON	UT		10/06/2025	6.875	395,485		(78)				542,000	08/18/2025
100245682	CF	BAYTOWN	TX		10/06/2025	6.625	243,147		(43)				356,000	08/15/2025
100245683	CF	OROVILLE	CA		10/06/2025	6.250	244,158		(16)				350,000	08/14/2025
100245684	CF	WENDELL	NC		10/06/2025	6.875	495,379		(100)				642,000	08/18/2025
100245685	CF	CAROLINA BEACH	NC		10/06/2025	6.990	807,796		(146)				1,065,000	08/13/2025
100245686	CF	CRISFIELD	MD		10/06/2025	6.375	231,179		(26)				350,000	08/07/2025
100245687	CF	PARLIN	NJ		10/06/2025	7.625	388,721		(48)				505,000	08/20/2025
100245688	CF	WOODBRIDGE	VA		10/06/2025	7.000	400,859		(69)				525,000	08/18/2025
100245689	CF	COLORADO SPRINGS	CO		10/06/2025	7.375	228,810		(48)				295,000	08/19/2025
100245690	CF	DALLAS	TX		10/06/2025	7.375	224,895		(42)				290,000	08/14/2025
100245691	CF	SOUTH BRISTOL	ME		10/06/2025	6.875	11,202		(131)				645,000	08/05/2025
100245692	CF	GLENDORA	CA		10/06/2025	6.750	522,783		(106)				730,500	08/09/2025
100245693	CF	LAKEWOOD	CO		10/06/2025	6.875	468,751		(84)				670,000	08/13/2025
100245694	CF	LAS VEGAS	NV		10/06/2025	6.875	232,783		(53)				345,000	08/20/2025
100245695	CF	NEW ORLEANS	LA		10/06/2025	6.990	382,806		(76)				515,000	08/19/2025
100245697	CF	GRAND RAPIDS	MN		10/06/2025	6.990	695,039		(120)				900,000	08/22/2025
100245698	CF	HOUSTON	TX		10/06/2025	6.500	217,984		(28)				370,000	08/21/2025
100245699	CF	ELGIN	IL		10/06/2025	7.000	214,271		(48)				275,000	08/21/2025
100245700	CF	HONOLULU	HI		10/06/2025	6.750	1,029,274		(181)				2,800,000	08/14/2025
100245701	CF	CHEBOYGAN	MI		10/06/2025	7.125	545,561		(119)				700,000	08/08/2025
100245702	CF	SOUTH LAKE TAHOE	CA		10/06/2025	6.990	430,613		(85)				557,000	08/07/2025
100245703	CF	LAS VEGAS	NV		10/06/2025	6.500	245,332		(43)				368,000	08/20/2025
100245704	CF	PEORIA	AZ		10/06/2025	7.125	252,104		(62)				353,000	08/18/2025
100245705	CF	BEULAH	CO		10/06/2025	6.990	233,254		(49)				301,000	08/15/2025
100245706	CF	GARNER	NC		10/06/2025	6.125	256,250		(8)				341,000	08/15/2025
100245707	CF	EUGENE	OR		10/06/2025	7.625	314,887		(64)				419,000	08/21/2025
100245708	CF	SARASOTA	FL		10/06/2025	6.750	375,454		(70)				523,000	08/19/2025
100245709	CF	FOREST GROVE	OR		10/06/2025	7.125	410,006		(93)				533,000	08/18/2025
100245710	CF	PINEHURST	NC		10/06/2025	7.375	217,731		(48)				285,000	08/22/2025
100245711	CF	CARY	NC		10/06/2025	7.125	345,154		(76)				449,000	08/14/2025
100245712	CF	HAVELOCK	NC		10/06/2025	6.375	330,875		(33)				441,000	08/20/2025
100245713	CF	FALLING WATERS	WV		10/06/2025	7.000	217,845		(52)				285,000	08/21/2025
100245714	CF	CHILOQUIN	OR		10/06/2025	7.125	303,464		(35)				372,000	08/12/2025
100245715	CF	RANCHO CORDOVA	CA		10/06/2025	6.875	456,830		(103)				685,000	08/18/2025
100245716	CF	MIDDLETON	ID		10/06/2025	6.750	401,424		(70)				520,000	08/11/2025
100245717	CF	SANTA BARBARA	CA		10/06/2025	7.490	749,259		(80)				919,000	08/11/2025
100245718	CF	UNION CITY	NJ		10/06/2025	6.875	262,523		(75)				430,000	08/22/2025
100245719	CF	NEW BUFFALO	MI		10/06/2025	6.875	613,420		(130)				895,000	08/25/2025
100245720	CF	CARY	NC		10/06/2025	6.990	270,415		(62)				398,000	08/20/2025
100245721	CF	YANKEETOWN	FL		10/06/2025	6.875	332,302		(82)				495,000	08/25/2025
100245722		PFLUGERVILLE	TX		10/06/2025	7.875	228,023		(22)				320,000	08/21/2025
100245723	CF	SAINT CLOUD	FL		10/06/2025	6.990	336,726		(80)				490,000	08/22/2025
100245724	CF	LAS VEGAS	NV		10/06/2025	6.875	466,591		(106)				642,140	07/25/2025
100245725	CF	FEDERAL WAY	WA		10/06/2025	6.775	562,164		(117)				776,759	08/12/2025
100245726	CF	BUDA	TX		10/06/2025	6.875	262,286		(53)				340,000	08/20/2025
100245727	CF	BIRMINGHAM	MI		10/06/2025	6.750	399,519		(79)				583,000	08/21/2025
100245728	CF	VENTURA	CA		10/06/2025	7.490	417,005		(311)				789,000	08/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245729	CF	CRESTWOOD	IL		10/06/2025	7.275	229,644		(54)				300,000	08/04/2025
100245730	CF	INDIANAPOLIS	IN		10/06/2025	6.600	830,472		(160)				1,150,000	08/05/2025
100245731	CF	SAN FRANCISCO	CA		10/06/2025	6.875	590,578		(121)				815,000	08/20/2025
100245732	CF	GLEN MILLS	PA		10/06/2025	6.875	441,911		(88)				615,000	08/22/2025
100245733	CF	POTTSTOWN	PA		10/06/2025	6.750	614,847		(125)				900,000	07/29/2025
100245734	CF	TAHOMA	CA		10/06/2025	7.625	550,949		(142)				735,000	08/18/2025
100245735	CF	MEDFORD	MA		10/06/2025	6.875	703,828		(145)				1,130,000	08/15/2025
100245736	CF	INDIANAPOLIS	IN		10/06/2025	7.625	213,372		(59)				274,000	08/26/2025
100245737	CF	EUGENE	OR		10/06/2025	6.875	837,887		(189)				1,250,000	08/11/2025
100245738		LAFAYETTE	CO		10/06/2025	7.625	653,610		(89)				750,000	08/08/2025
100245739	CF	HENDERSON	NV		10/06/2025	7.875	252,959		(26)				315,000	08/22/2025
100245740	CF	LAPORTE	PA		10/06/2025	6.875	323,297		(53)				430,000	08/25/2025
100245741	CF	HERSHEY	PA		10/06/2025	6.990	310,228		(43)				400,000	08/20/2025
100245742	CF	CEDAR	MI		10/06/2025	7.250	265,524		(33)				324,900	08/27/2025
100245743	CF	MIDLAND	MI		10/06/2025	7.625	681,336		(116)				827,000	08/25/2025
100245744	CF	GRAND MARAIS	MI		10/06/2025	7.500	299,577		(76)				382,000	08/25/2025
100245745	CF	PRINCETON	TX		10/06/2025	6.490	294,826		(39)				440,000	08/22/2025
100245746	CF	BATON ROUGE	LA		10/06/2025	6.625	217,638		(44)				301,000	08/25/2025
100245747	CF	FORT WORTH	TX		10/06/2025	6.625	234,243		(51)				336,000	08/18/2025
100245748	CF	MUSKEGON	MI		10/06/2025	7.000	280,982		(68)				386,000	08/20/2025
100245749	CF	CORPUS CHRISTI	TX		10/29/2025	6.875	392,108		(107)				453,000	10/02/2025
100245750	CF	MARINA	CA		10/29/2025	6.500	331,853		(32)				1,710,000	10/09/2025
100245751	CF	NAPLES	FL		10/29/2025	6.875	1,659,701		(182)				2,200,000	09/30/2025
100245754	CF	TUCKER	GA		10/29/2025	7.250	367,572		(60)				438,000	09/26/2025
100245755	CF	CUMMING	GA		10/29/2025	7.000	905,947		(113)				1,120,000	09/26/2025
100245757	CF	MONTGOMERY	TX		10/29/2025	7.000	349,176		69				420,000	09/30/2025
100245758	CF	ROSEVILLE	CA		10/29/2025	7.250	546,127		(82)				660,000	09/29/2025
100245759	CF	ZEBULON	NC		10/29/2025	6.250	687,927		1				990,000	09/26/2025
100245763	CF	SAN FRANCISCO	CA		10/29/2025	6.500	1,090,879		(89)				2,300,000	09/26/2025
100245764	CF	SHELTON	WA		10/29/2025	6.625	257,008		(27)				460,000	09/29/2025
100245766	CF	GILBERT	AZ		10/29/2025	6.625	440,858		(36)				540,000	09/26/2025
100245767	CF	LA VERNE	CA		10/29/2025	7.250	1,100,410		(181)				1,485,000	09/30/2025
100245770	CF	CHICAGO	IL		10/29/2025	6.875	229,501		(16)				340,000	09/29/2025
100245771	CF	PONTE VEDRA	FL		10/29/2025	7.250	512,113		105				643,000	09/30/2025
100245772	CF	MANCHESTER	NH		10/29/2025	6.875	409,418		(43)				695,000	10/06/2025
100245775	CF	COTTONWOOD HEIGHTS	UT		10/29/2025	6.500	1,171,650		(84)				1,709,000	10/03/2025
100245777	CF	CARLSBAD	CA		10/29/2025	6.625	1,960,840		(216)				2,650,000	10/09/2025
100245779	CF	PLEASANTON	CA		10/29/2025	6.875	3,498,399		(1)				5,558,888	09/25/2025
100245780	CF	RENTON	WA		10/29/2025	7.375	444,013		(69)				475,000	10/06/2025
100245782	CF	LAKE HAVASU CITY	AZ		10/29/2025	6.750	484,098		(34)				693,000	10/01/2025
100245783	CF	MESA	AZ		10/29/2025	8.125	255,961		(38)				340,000	09/30/2025
100245784	CF	MCMINNVILLE	OR		10/29/2025	7.250	209,284		(35)				387,000	09/25/2025
100245785	CF	SAN CLEMENTE	CA		10/29/2025	6.500	1,429,839		(113)				2,200,000	10/01/2025
100245786	CF	ORLANDO	FL		10/29/2025	7.125	399,082		(38)				514,000	09/30/2025
100245787	CF	REDONDO BEACH	CA		10/29/2025	8.500	1,508,658		(254)				1,600,000	10/07/2025
100245788	CF	GRANADA HILLS	CA		10/29/2025	6.625	1,064,071		(109)				1,600,000	10/06/2025
100245789	CF	FULLERTON	CA		10/29/2025	6.750	368,906		(56)				1,080,000	10/08/2025
100245790	CF	LONG BEACH	CA		10/29/2025	7.375	699,221		(14)				875,000	09/30/2025
100245791	CF	MIDLOTHIAN	TX		10/29/2025	7.000	374,846		(54)				605,000	09/30/2025
100245792	CF	BRIGHTWOOD	OR		10/29/2025	7.125	504,875		(99)				650,000	10/06/2025
100245793	CF	JOLIET	IL		10/29/2025	6.750	328,394		(31)				400,000	09/25/2025
100245794	CF	ARLINGTON	TX		10/29/2025	7.250	104,901		(17)				125,000	09/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245795	CF	SONORA	CA		10/29/2025	7.750	334,574		(50)				355,000	09/30/2025
100245796	CF	BURBANK	CA		10/29/2025	6.625	2,426,206		(113)				3,000,000	10/14/2025
100245797	CF	FRISCO	TX		10/29/2025	6.500	1,712,258		(53)				2,145,000	10/08/2025
100245798	CF	MILLSBORO	DE		10/29/2025	6.625	665,727		(61)				1,150,000	09/30/2025
100245799	CF	CANYON LAKE	CA		10/29/2025	6.875	636,763		(73)				771,000	09/29/2025
100245800	CF	LAWRENCEVILLE	GA		10/29/2025	7.125	269,448		(32)				385,000	10/03/2025
100245801	CF	SACRAMENTO	CA		10/29/2025	7.375	611,937		(117)				735,000	10/09/2025
100245802	CF	PEORIA	AZ		10/29/2025	6.750	636,148		(78)				840,000	10/02/2025
100245804	CF	HIGHLANDS	TX		10/29/2025	7.375	224,493		(37)				295,000	09/29/2025
100245805	CF	FRESNO	CA		10/29/2025	6.875	807,525		(33)				1,003,000	09/24/2025
100245806	CF	ANTIOCH	TN		10/29/2025	7.750	389,477		(61)				495,000	09/30/2025
100245807	CF	ALHAMBRA	CA		10/17/2025	6.875	1,241,030		(86)				1,500,000	09/16/2025
100245808	CF	WEST PALM BEACH	FL		10/17/2025	7.500	457,819		(84)				550,000	09/16/2025
100245810		LAGUNA HILLS	CA		10/17/2025	7.500	209,802		(43)				637,000	09/15/2025
100245811	CF	EDMOND	OK		10/17/2025	7.000	213,666		(21)				282,500	09/15/2025
100245812	CF	WOLCOTT	CT		10/17/2025	7.000	346,054		(31)				405,000	09/10/2025
100245813	CF	MIAMI	FL		10/17/2025	6.875	534,454		(43)				700,000	09/22/2025
100245814	CF	DOWNEY	CA		10/17/2025	6.500	1,474,561		(118)				1,950,000	09/22/2025
100245815		NORTH LAS VEGAS	NV		10/17/2025	6.875	170,218		(4)				280,000	09/25/2025
100245816		ARLINGTON HEIGHTS	IL		10/17/2025	6.500	286,087		6				408,000	09/10/2025
100245817	CF	CINCINNATI	OH		10/17/2025	7.375	170,491		(24)				220,000	09/12/2025
100245819	CF	MIAMI	FL		10/17/2025	6.875	470,902		(60)				595,000	09/17/2025
100245820	CF	WINTER GARDEN	FL		10/17/2025	6.875	567,491		(57)				860,000	09/15/2025
100245821	CF	COLLEGE STATION	TX		10/17/2025	7.250	936,600		(165)				1,600,000	09/22/2025
100245824	CF	OWASSO	OK		10/17/2025	7.125	128,396		(18)				166,000	09/25/2025
100245825	CF	LINCOLN	CA		10/17/2025	6.625	490,747		(64)				885,000	09/12/2025
100245826		LANDENBERG	PA		10/17/2025	7.750	368,039		(76)				950,000	09/22/2025
100245827	CF	DENVER	CO		10/17/2025	7.000	474,872		(52)				545,000	09/16/2025
100245828	CF	TULSA	OK		10/17/2025	7.125	160,668		(21)				208,000	09/25/2025
100245829	CF	OCALA	FL		10/17/2025	6.750	190,426		(13)				252,000	09/22/2025
100245830		PINOLE	CA		10/17/2025	6.500	512,252		15				740,000	09/11/2025
100245831	CF	DANVILLE	CA		10/17/2025	7.125	1,291,114		(46)				1,550,000	09/12/2025
100245832	CF	HANFORD	CA		10/17/2025	6.750	277,419		(35)				510,000	09/09/2025
100245833	CF	MIAMI	FL		10/17/2025	7.500	190,757		(38)				260,000	09/26/2025
100245834	CF	GEORGETOWN	CA		10/17/2025	7.625	479,932		(95)				614,000	09/12/2025
100245835	CF	LOMPOC	CA		10/17/2025	7.125	460,782		(41)				580,000	09/19/2025
100245838	CF	SACRAMENTO	CA		10/17/2025	6.250	327,278		24				475,000	09/15/2025
100245839	CF	EL CAJON	CA		10/17/2025	7.375	597,922		(122)				779,000	09/12/2025
100245842	CF	STAR	ID		10/17/2025	7.250	476,439		(86)				582,000	09/15/2025
100245843	CF	LAS VEGAS	NV		10/17/2025	7.250	577,941		(78)				684,000	09/12/2025
100245844	CF	KERNERSVILLE	NC		10/17/2025	7.000	281,692		(53)				338,000	09/11/2025
100245845	CF	NASHVILLE	TN		10/17/2025	7.125	432,163		(92)				515,000	09/19/2025
100245846	CF	GREENVILLE	SC		10/17/2025	7.125	993,596		(150)				1,200,000	09/23/2025
100245847	CF	BLUFFDALE	UT		10/17/2025	7.000	754,903		(110)				975,000	09/17/2025
100245848	CF	LIBERTYVILLE	IL		10/17/2025	7.125	150,820		(20)				210,000	09/12/2025
100245849	CF	ANAHEIM	CA		10/17/2025	7.625	1,032,247		(205)				1,230,000	09/15/2025
100245850	CF	AURORA	CO		10/17/2025	6.625	346,686		(32)				425,000	09/15/2025
100245851	CF	HOMESTEAD	FL		10/17/2025	7.125	414,878		(50)				523,000	09/12/2025
100245852	CF	GLENPOOL	OK		10/17/2025	7.125	124,484		(20)				160,000	09/25/2025
100245853	CF	FRESNO	CA		10/17/2025	6.500	322,072		14				500,000	09/16/2025
100245855	CF	GLENDALE	CA		10/24/2025	7.000	777,912		(82)				1,015,000	07/28/2025
100245856	CF	PEORIA	AZ		10/24/2025	6.500	341,608		(28)				640,000	09/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245857	CF	HOUSTON	TX		10/24/2025	6.750	260,063		(11)				350,000	09/19/2025
100245867	CF	SAN ANTONIO	TX		10/24/2025	7.000	498,384		(21)				630,000	09/22/2025
100245869	CF	CAPE CORAL	FL		10/24/2025	7.000	416,717		(46)				540,000	09/22/2025
100245870	CF	CHARLOTTE	NC		10/24/2025	7.750	300,094		(48)				319,000	09/19/2025
100245871	CF	PASADENA	CA		10/24/2025	6.500	1,241,751		(38)				1,880,000	09/29/2025
100245873	CF	SAN DIEGO	CA		10/24/2025	7.250	1,035,209		(91)				1,315,000	09/18/2025
100245876	CF	BUCKEYE	AZ		10/24/2025	6.750	513,282		(3)				603,000	09/22/2025
100245877	CF	SCOTTSDALE	AZ		10/24/2025	6.875	932,311		(29)				1,690,000	09/29/2025
100245878	CF	LAKEWAY	TX		10/24/2025	7.125	1,741,854		(162)				2,100,000	09/25/2025
100245881	CF	CASTLE ROCK	CO		10/24/2025	6.750	153,896		(17)				1,035,000	09/30/2025
100245883	CF	MARANA	AZ		10/24/2025	7.000	2,362,619		(333)				3,185,000	09/26/2025
100245884	CF	LEWISVILLE	TX		10/24/2025	6.875	265,235		(11)				370,000	09/18/2025
100245887	CF	FRANKFORT	IL		10/24/2025	7.125	334,291		(12)				406,000	09/22/2025
100245888	CF	POWAY	CA		10/24/2025	7.000	1,623,653		(151)				1,865,000	09/18/2025
100245892	CF	COMMERCE	GA		10/24/2025	7.750	560,641		(41)				610,000	09/26/2025
100245893	CF	WOODLAND HILLS	CA		10/24/2025	6.750	1,094,928		(30)				1,770,000	09/30/2025
100245894	CF	LAS VEGAS	NV		10/24/2025	7.125	273,838		(42)				405,000	10/08/2025
100245895	CF	CHARLESTON	SC		10/24/2025	6.750	787,572		(83)				1,050,000	09/18/2025
100245897	CF	MANASSAS	VA		10/24/2025	6.875	318,767		(15)				465,000	09/22/2025
100245899	CF	GRANTS PASS	OR		10/24/2025	6.875	393,129		(55)				510,000	09/30/2025
100245900	CF	DRAPER	UT		10/24/2025	6.750	1,636,849		(42)				2,045,000	09/25/2025
100245902	CF	SANTA BARBARA	CA		10/24/2025	6.500	1,405,723		(129)				2,500,000	09/29/2025
100245903	CF	CAMARILLO	CA		10/24/2025	6.625	801,913		(78)				979,000	09/24/2025
100245904	CF	MACOMB	MI		10/24/2025	6.500	365,134		(23)				615,000	09/29/2025
100245906	CF	TULSA	OK		10/24/2025	6.875	278,416		(12)				332,000	09/19/2025
100245910		LONDONDERRY	NH		11/06/2025	6.750	426,429		(24)				570,000	09/30/2025
100245911		NAPERVILLE	IL		11/06/2025	6.500	981,667		(5)				1,400,000	10/07/2025
100245913	CF	CALISTOGA	CA		11/06/2025	7.375	1,045,460		(162)				1,250,000	10/03/2025
100245915		SOQUEL	CA		11/06/2025	6.375	487,809		(33)				700,000	10/16/2025
100245916		ORLANDO	FL		11/06/2025	6.625	1,289,596		(61)				1,499,500	09/29/2025
100245917		PALM COAST	FL		11/06/2025	6.875	260,157		(39)				1,025,000	10/03/2025
100245918	CF	ORLANDO	FL		11/06/2025	6.500	278,455		(18)				387,000	10/02/2025
100245919		PORTLAND	OR		11/06/2025	6.750	236,320		(25)				410,000	10/10/2025
100245920		EL PASO	TX		11/06/2025	7.375	231,965		(40)				259,950	10/06/2025
100245921		ELLENSBURG	WA		11/06/2025	6.875	354,012		(15)				508,000	09/30/2025
100245922		AUSTIN	TX		11/06/2025	7.250	632,965		(77)				780,000	09/29/2025
100245923		COOPER CITY	FL		11/06/2025	6.750	704,199		(40)				925,000	10/10/2025
100245926		SAN RAFAEL	CA		11/06/2025	6.875	1,009,821		(72)				1,350,000	10/17/2025
100245927		IRVINE	CA		11/06/2025	6.875	1,496,724		(97)				1,850,000	10/07/2025
100245928		LOS ANGELES	CA		11/06/2025	6.625	1,955,449		(172)				2,700,000	10/14/2025
100245929		MERCED	CA		11/06/2025	6.375	562,638		(21)				1,210,000	10/03/2025
100245931		HURST	TX		11/06/2025	6.250	331,430		32				490,000	10/08/2025
100245932		ORANGE	CA		11/06/2025	6.875	909,456		(114)				1,175,000	10/06/2025
100245933		RANCHO SANTA MARGARITA	CA		11/06/2025	6.500	999,265		(79)				1,250,000	10/15/2025
100245934		ESCONDIDO	CA		11/06/2025	6.750	1,102,241		(122)				1,352,000	10/20/2025
100245936		PEACHTREE CORNERS	GA		11/06/2025	6.375	650,307		54				910,000	10/03/2025
100245938		MODESTO	CA		11/06/2025	7.375	426,322		(74)				508,000	09/30/2025
100245939		SAINT GEORGE	UT		11/06/2025	7.125	209,509		(20)				272,000	10/20/2025
100245941	CF	PITTSBURG	CA		11/06/2025	6.875	541,406		(74)				661,000	10/06/2025
100245942		BELVEDERE TIBURON	CA		11/06/2025	7.250	1,869,753		(46)				2,375,000	10/07/2025
100245943		WOODLAND HILLS	CA		11/06/2025	6.625	1,452,800		(125)				1,825,000	10/07/2025
100245945		EL PASO	TX		11/06/2025	7.250	205,523		(25)				290,000	10/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100245946	CF	CENTENNIAL	CO		11/06/2025	6.875	469,922		(37)				541,000	10/10/2025
100245947		PARK CITY	UT		11/06/2025	6.750	1,847,490		(179)				2,300,000	10/09/2025
100245948		LAKE FOREST	CA		11/06/2025	7.000	427,270		(66)				546,000	10/03/2025
100245949	CF	MOUNTLAKE TERRACE	WA		11/06/2025	6.375	439,938		(11)				795,000	10/02/2025
100245953		SACRAMENTO	CA		11/06/2025	7.500	280,477		(48)				335,000	10/09/2025
100245958		WILSON	NC		11/06/2025	7.500	159,352		(24)				204,000	10/03/2025
100245961		BRIER	WA		11/06/2025	6.375	444,980		(15)				1,170,000	10/02/2025
100245962		CORPUS CHRISTI	TX		11/06/2025	7.875	161,674		(26)				226,000	10/14/2025
100245963	CF	TOMS RIVER	NJ		10/07/2025	7.375	571,318		(124)				918,000	09/16/2025
100245964	CF	LOS ANGELES	CA		10/07/2025	7.499	695,402		(103)				772,000	09/16/2025
100245965	CF	SAN BRUNO	CA		10/07/2025	6.875	986,171		(144)				1,200,000	08/26/2025
100245966	CF	SAN JACINTO	CA		10/07/2025	7.625	434,643		(82)				550,000	09/19/2025
100245967		SAN BERNARDINO	CA		10/07/2025	6.999	501,769		(74)				610,000	09/11/2025
100245968	CF	SAN CLEMENTE	CA		10/07/2025	7.125	2,569,830		(540)				3,600,000	08/29/2025
100245969	CF	SAN BERNARDINO	CA		10/07/2025	8.250	448,490		(98)				570,000	09/12/2025
100245970	CF	ENCINO	CA		10/07/2025	6.750	2,451,118		(312)				3,700,000	07/21/2025
100245971	CF	OAKDALE	CA		10/07/2025	7.375	698,141		(94)				800,000	09/05/2025
100245972	CF	HOLLYWOOD	FL		10/07/2025	6.999	1,104,064		(174)				1,355,000	09/19/2025
100245973	CF	VAIL	AZ		10/07/2025	6.375	844,810		(80)				1,040,000	09/15/2025
100245974	CF	LANCASTER	CA		10/07/2025	7.499	396,367		(65)				480,000	09/16/2025
100245975	CF	CEDAR PARK	TX		10/07/2025	6.750	258,155		(23)				420,000	09/23/2025
100245976	CF	MIAMI	FL		10/07/2025	6.625	2,226,054		(91)				2,950,000	09/17/2025
100245977		CALIFORNIA	MD		10/07/2025	7.375	159,670		(19)				300,000	09/15/2025
100245978	CF	MIAMI	FL		10/07/2025	7.999	553,273		(125)				590,000	09/12/2025
100245979	CF	GARDEN GROVE	CA		10/07/2025	6.750	1,181,913		(122)				1,450,000	09/07/2025
100245980	CF	DOWNEY	CA		10/07/2025	7.999	911,077		(181)				1,200,000	07/23/2025
100245981		CUDAHY	WI		10/07/2025	7.625	371,558		(71)				448,000	09/17/2025
100245982		BAKERSFIELD	CA		10/07/2025	6.625	301,097		(7)				375,000	09/17/2025
100245983	CF	GROVELAND	CA		10/07/2025	8.625	251,799		(53)				320,000	09/09/2025
100245984	CF	GREELEY	CO		10/07/2025	6.250	443,521		(25)				695,000	09/18/2025
100245985	CF	ALHAMBRA	CA		10/07/2025	6.750	564,208		(81)				1,000,000	09/04/2025
100245986	CF	HILLIARD	OH		10/07/2025	6.625	320,919		(34)				525,000	09/19/2025
100245987		PARAMOUNT	CA		10/07/2025	8.875	157,326		(32)				655,000	09/15/2025
100245988	CF	WINNETKA	CA		10/07/2025	7.375	743,692		(170)				925,000	08/20/2025
100245989	CF	SAN JOSE	CA		10/07/2025	6.999	937,977		(69)				1,750,000	08/23/2025
100245990		MIDDLE RIVER	MD		10/07/2025	7.250	332,461		(55)				415,000	09/15/2025
100245991	CF	BREA	CA		10/07/2025	7.999	1,362,202		(308)				1,540,000	09/06/2025
100245992	CF	MOORESVILLE	NC		10/07/2025	6.999	2,019,889		(174)				2,550,000	09/18/2025
100245993	CF	RANCHO CUCAMONGA	CA		10/07/2025	6.625	999,127		(25)				1,300,000	09/05/2025
100245994		BIRMINGHAM	AL		10/07/2025	6.625	105,673		8				137,000	08/25/2025
100245995	CF	COMPTON	CA		10/07/2025	6.750	650,645		(59)				800,000	09/09/2025
100245996	CF	CANYON LAKE	CA		10/07/2025	7.375	610,086		(41)				845,000	09/08/2025
100245997	CF	FENTON	MO		10/07/2025	6.999	453,466		(56)				570,000	08/29/2025
100245998	CF	LAKE DALLAS	TX		10/07/2025	8.125	307,125		(69)				330,000	09/10/2025
100245999		MOJAVE	CA		10/07/2025	6.875	168,025		(5)				257,000	09/05/2025
100246001	CF	LOS ANGELES	CA		10/07/2025	6.625	2,476,420		(264)				3,800,000	09/19/2025
100246002	CF	NEWMAN	CA		10/07/2025	7.250	276,736		(63)				535,000	09/04/2025
100246003	CF	SUMMERLAND	CA		10/07/2025	8.250	1,171,007		(238)				1,400,000	09/11/2025
100246004	CF	BURBANK	CA		10/07/2025	8.250	1,306,132		(257)				1,390,000	09/16/2025
100246005		NORFOLK	VA		10/07/2025	7.875	172,430		(37)				236,000	08/29/2025
100246006		ORLANDO	FL		10/07/2025	6.999	220,748		(4)				280,000	09/18/2025
100246007	CF	CASA GRANDE	AZ		10/07/2025	7.375	369,228		(91)				440,000	09/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246008	CF	WARREN	MI		10/07/2025	6.750	183,922		8				265,000	09/19/2025
100246009	CF	SAN FRANCISCO	CA		10/07/2025	6.750	643,370		(51)				1,550,000	08/26/2025
100246010		BAKERSFIELD	CA		10/07/2025	6.750	321,769		(5)				400,000	09/11/2025
100246011	CF	TAMPA	FL		10/07/2025	6.375	108,581		(1)				165,000	09/23/2025
100246012	CF	BEACH PARK	IL		10/07/2025	6.875	286,168		(18)				345,000	09/23/2025
100246013		HOUSTON	TX		10/07/2025	7.499	103,355		(19)				250,000	07/18/2025
100246014	CF	HARRISONBURG	VA		10/07/2025	6.625	181,439		7				267,000	09/17/2025
100246015	CF	PALM BAY	FL		10/07/2025	6.875	223,971		(33)				293,000	09/11/2025
100246016	CF	TULARE	CA		10/07/2025	7.125	264,382		(50)				362,000	09/11/2025
100246017	CF	WEBSTER	MA		10/07/2025	6.875	369,339		(31)				496,000	09/22/2025
100246018	CF	GAITHERSBURG	MD		10/07/2025	8.250	423,657		(66)				455,000	09/16/2025
100246019	CF	STATHAM	GA		10/07/2025	6.625	199,395		(5)				283,900	09/16/2025
100246020		DAVENPORT	FL		10/07/2025	6.999	265,550		(30)				396,000	09/16/2025
100246021		SAN BERNARDINO	CA		10/07/2025	6.875	323,017		(39)				460,000	09/11/2025
100246022	CF	ROSLYN	WA		10/07/2025	6.999	308,874		(48)				500,000	09/09/2025
100246023		COLONIAL HEIGHTS	VA		10/07/2025	6.875	215,659		1				270,000	09/19/2025
100246024		VERSAILLES	KY		10/07/2025	6.750	185,568		(8)				245,000	09/17/2025
100246025		CRYSTAL	MN		10/07/2025	6.999	165,825		(10)				207,000	09/19/2025
100246026		WILLIS	TX		10/07/2025	7.750	305,263		(72)				565,000	09/03/2025
100246027	CF	FONTANA	CA		10/07/2025	7.250	455,835		(69)				591,000	08/22/2025
100246028		RIVERSIDE	CA		10/07/2025	6.999	523,231		(31)				680,000	09/16/2025
100246029		BAKERSFIELD	CA		10/07/2025	6.999	145,031		(6)				185,000	09/08/2025
100246030		SAN BERNARDINO	CA		10/07/2025	6.875	323,150		(40)				460,000	09/10/2025
100246031		MOSES LAKE	WA		10/07/2025	7.625	162,723		(37)				210,000	09/12/2025
100246032	CF	SNELLVILLE	GA		10/07/2025	7.125	710,016		(127)				915,000	09/05/2025
100246033	CF	HESPERIA	CA		10/07/2025	6.499	291,977		2				390,000	09/11/2025
100246034	CF	BOWIE	MD		10/07/2025	7.250	356,277		(81)				780,000	08/27/2025
100246035	CF	MIAMI	FL		10/07/2025	6.625	474,795		(14)				630,000	09/22/2025
100246036	CF	LOS ANGELES	CA		10/07/2025	6.499	300,012		(29)				590,000	09/10/2025
100246037		ORLANDO	FL		10/07/2025	7.875	307,682		(71)				419,000	09/18/2025
100246038		JOHNS ISLAND	SC		10/08/2025	7.000	1,318,659		(294)				3,375,000	06/09/2025
100246040		LOS ANGELES	CA		10/08/2025	6.875	1,403,001		(164)				2,300,000	03/18/2025
100246041		MCCALL	ID		10/08/2025	6.875	804,167		(77)				1,325,000	04/04/2025
100246042		PALM SPRINGS	CA		10/08/2025	7.125	991,067		(113)				1,325,000	03/18/2025
100246043		PARRISH	FL		10/08/2025	7.250	976,032		(110)				1,512,000	03/14/2025
100246044		INLET BEACH	FL		10/08/2025	7.000	1,728,868		(199)				3,000,000	03/28/2025
100246045		KIRKLAND	WA		10/08/2025	6.875	1,463,419		(172)				1,800,000	03/19/2025
100246046		LIVERMORE	CA		10/08/2025	6.875	899,393		(106)				1,200,000	03/17/2025
100246047		FLAGSTAFF	AZ		10/08/2025	6.750	1,292,494		(155)				2,200,000	03/14/2025
100246048		OCEAN ISLE BEACH	NC		10/08/2025	6.750	1,349,204		(163)				1,800,000	03/14/2025
100246049		WINTER PARK	CO		10/08/2025	6.500	2,018,329		(189)				3,801,000	03/19/2025
100246050		SAN JOSE	CA		10/08/2025	6.750	1,524,168		(181)				2,100,000	03/17/2025
100246051		BELLEVUE	WA		10/08/2025	6.990	1,194,271		(138)				1,590,000	03/18/2025
100246052		JOHNS ISLAND	SC		10/08/2025	6.125	1,016,521		3				1,475,000	02/25/2025
100246053		FARMINGTON	UT		10/08/2025	6.250	877,424		(23)				1,470,000	03/06/2025
100246054		SEVIERVILLE	TN		10/08/2025	6.875	1,501,706		(145)				2,115,000	05/02/2025
100246055		HILTON HEAD ISLAND	SC		10/08/2025	7.125	1,281,931		(146)				1,680,000	04/17/2025
100246056		SEVIERVILLE	TN		10/08/2025	6.875	1,501,706		(145)				2,115,000	05/01/2025
100246057		HILTON HEAD ISLAND	SC		10/08/2025	6.875	1,108,997		(131)				1,460,000	03/26/2025
100246058		PENSACOLA	FL		10/08/2025	6.875	1,905,798		(223)				2,505,000	05/02/2025
100246059		BOULDER	CO		10/08/2025	7.500	401,476		(91)				554,000	06/05/2025
100246060		BALTIMORE	MD		10/08/2025	7.500	313,237		(71)				400,000	06/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246061		MEREDITH	NH		10/08/2025	6.500	1,209,204		(108)				2,495,000	05/05/2025
100246062		NEWPORT	RI		10/08/2025	6.875	1,565,232		(182)				2,020,000	05/05/2025
100246063		AVONDALE	AZ		10/08/2025	7.375	140,835		(33)				432,000	05/22/2025
100246064		MAPLEWOOD	MO		10/08/2025	6.990	265,938		(65)				425,000	06/04/2025
100246065		KENNEWICK	WA		10/08/2025	7.500	536,008		(123)				687,700	05/30/2025
100246066		MIDDLETON	FL		10/08/2025	7.625	169,394		(38)				206,000	05/30/2025
100246067		KILLEEN	TX		10/08/2025	7.250	153,108		(37)				200,000	05/19/2025
100246068		LA MESA	CA		10/08/2025	7.750	909,776		(204)				1,163,000	05/19/2025
100246069		MAPLEWOOD	MO		10/08/2025	6.990	301,234		(73)				481,000	06/04/2025
100246070		RATHDRUM	ID		10/08/2025	7.250	312,897		(73)				412,000	05/22/2025
100246071		SALEM	MA		10/08/2025	6.990	551,176		(133)				790,000	06/06/2025
100246072		LITCHFIELD PARK	AZ		10/08/2025	7.500	171,087		(41)				369,000	06/02/2025
100246073		RALEIGH	NC		10/08/2025	7.375	677,582		(157)				975,000	06/05/2025
100246074		ALBUQUERQUE	NM		10/08/2025	7.375	307,339		(71)				411,000	06/04/2025
100246075		SAN ANTONIO	TX		10/08/2025	7.625	216,933		(48)				277,000	06/04/2025
100246076		OCALA	FL		10/08/2025	7.625	267,117		(61)				320,000	05/30/2025
100246077		SANTA BARBARA	CA		10/08/2025	7.625	950,820		(216)				1,215,000	05/20/2025
100246078		SAN ANTONIO	TX		10/08/2025	7.750	142,336		(31)				175,000	05/08/2025
100246079		SAN CLEMENTE	CA		10/08/2025	7.250	1,429,892		(341)				1,960,000	04/08/2025
100246080		SALEM	NJ		10/08/2025	8.490	175,403		(35)				240,000	05/19/2025
100246081		NEW BEDFORD	MA		10/08/2025	7.500	549,731		(125)				705,000	06/06/2025
100246082		DOWNINGTOWN	PA		10/08/2025	7.500	117,374		(27)				158,000	05/20/2025
100246083		AUSTIN	TX		10/08/2025	4.990	272,536		97				362,000	06/06/2025
100246084		HENDERSONVILLE	TN		10/08/2025	7.625	312,991		(71)				357,500	06/06/2025
100246085		AUSTIN	TX		10/08/2025	7.750	129,397		(28)				156,000	05/07/2025
100246086		HILTON HEAD ISLAND	SC		10/08/2025	7.250	1,107,456		(122)				1,500,000	05/23/2025
100246087		HATBORO	PA		10/08/2025	6.990	208,579		(51)				410,000	06/06/2025
100246088		RIDGEWOOD	NY		10/08/2025	6.500	484,200		(122)				900,000	05/28/2025
100246089		TUCSON	AZ		10/08/2025	7.125	1,928,308		(216)				2,600,000	05/19/2025
100246090		PIEDMONT	CA		10/08/2025	7.000	830,108		(99)				1,900,000	09/30/2024
100246091		WOODLAND HILLS	CA		10/08/2025	7.375	886,746		(96)				1,450,000	06/28/2025
100246092		AIKEN	SC		10/08/2025	7.625	216,772		(49)				286,000	05/30/2025
100246093		NAGS HEAD	NC		10/08/2025	6.625	1,561,881		(162)				2,085,000	06/18/2025
100246094		LAKEWOOD RANCH	FL		10/08/2025	7.250	292,308		(69)				405,000	06/06/2025
100246095		LAFAYETTE	IN		10/08/2025	7.750	133,049		(29)				170,000	05/19/2025
100246096		MOORESBURG	TN		10/08/2025	7.375	296,231		(63)				340,000	06/06/2025
100246097		BAINBRIDGE ISLAND	WA		10/08/2025	6.125	520,271		(44)				665,000	05/06/2025
100246098		COUPEVILLE	WA		10/08/2025	7.625	639,016		(128)				770,000	06/04/2025
100246099		CHATTANOOGA	TN		10/08/2025	7.750	508,998		(99)				647,000	05/29/2025
100246100		BETHANY BEACH	DE		10/08/2025	6.990	653,876		(154)				800,000	05/30/2025
100246101		ZEPHYR COVE	NV		10/08/2025	6.875	859,759		(100)				1,929,000	03/28/2025
100246103		LAKE HAVASU CITY	AZ		10/08/2025	6.990	517,761		(113)				563,000	05/31/2025
100246104		OCEAN CITY	MD		10/08/2025	7.375	381,596		(89)				455,000	06/06/2025
100246105		LACONIA	NH		10/08/2025	7.250	129,086		(30)				181,000	05/30/2025
100246106		OCEAN CITY	MD		10/08/2025	7.625	406,470		(86)				540,000	06/02/2025
100246107		CORBETT	OR		10/08/2025	6.750	384,418		(86)				870,000	06/05/2025
100246108		PEMBROKE PINES	FL		10/08/2025	7.250	127,260		(30)				275,000	05/23/2025
100246109		CHARLOTTE	NC		10/08/2025	7.990	321,461		(70)				395,000	05/19/2025
100246110		TROUTMAN	NC		10/08/2025	6.875	274,514		(68)				355,000	05/19/2025
100246111		MESA	AZ		10/08/2025	7.625	449,977		(102)				575,000	05/07/2025
100246112		VALATIE	NY		10/08/2025	7.250	494,756		(108)				595,000	05/19/2025
100246113		EATONVILLE	WA		10/08/2025	7.875	561,049		(124)				775,000	06/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246114		WOODSTOCK	GA		10/08/2025	6.990	311,557		(73)				404,000	05/15/2025
100246115		RICHMOND	VA		10/08/2025	7.125	481,089		(115)				682,000	05/15/2025
100246116		LYNNWOOD	WA		10/08/2025	5.990	403,548		(21)				735,000	05/23/2025
100246117		MERCER ISLAND	WA		10/08/2025	7.000	1,067,233		(123)				2,300,000	03/12/2025
100246118		COLLEGE STATION	TX		10/08/2025	7.312	289,480		(68)				383,000	05/14/2025
100246119		NEW BRUNSWICK	NJ		10/08/2025	7.375	309,804		(213)				673,000	05/16/2025
100246120		MISSION VIEJO	CA		10/08/2025	6.937	583,994		(143)				1,340,000	05/01/2025
100246121		ROUND POND	ME		10/08/2025	7.250	487,220		(106)				640,000	05/29/2025
100246122		FRANKLIN	VA		10/08/2025	7.625	256,375		(53)				310,000	06/03/2025
100246123		MASHPEE	MA		10/08/2025	7.062	310,758		(79)				1,050,000	05/20/2025
100246124		HAWTHORNE	CA		10/08/2025	6.990	613,742		(150)				1,400,000	04/25/2025
100246125		BELLAIRE	MI		10/08/2025	7.437	334,061		(72)				433,000	05/09/2025
100246126		WELLS	ME		10/08/2025	8.250	743,743		(154)				897,800	06/09/2025
100246127		DENVER	CO		10/08/2025	8.437	358,099		(74)				490,000	05/28/2025
100246128		HILTON HEAD ISLAND	SC		10/08/2025	6.990	105,614		(134)				870,000	05/12/2025
100246129		HAMMONTON	NJ		10/08/2025	7.562	691,018		(130)				919,000	05/30/2025
100246130		NEW FAIRFIELD	CT		10/08/2025	6.990	312,868		(76)				575,000	05/15/2025
100246131		PROVIDENCE	RI		10/08/2025	7.750	501,256		(111)				690,000	06/02/2025
100246132		SAN ANTONIO	TX		10/08/2025	8.062	423,850		(91)				542,000	05/02/2025
100246133		BURLINGTON	VT		10/08/2025	7.500	259,054		(62)				450,000	04/18/2025
100246134		WILMINGTON	NC		10/08/2025	7.250	293,377		(70)				375,000	05/09/2025
100246135		LA QUINTA	CA		10/08/2025	6.875	312,837		(78)				675,000	05/15/2025
100246136		CARTERSVILLE	GA		10/08/2025	7.250	282,942		(67)				362,000	05/19/2025
100246137		NORTH MYRTLE BEACH	SC		10/08/2025	7.875	413,273		(91)				510,000	04/30/2025
100246138		HOUSTON	TX		10/08/2025	7.562	828,639		(190)				948,000	05/08/2025
100246139		LA VERNIA	TX		10/08/2025	8.500	262,168		(48)				305,000	05/12/2025
100246140		ESTERO	FL		10/08/2025	7.750	647,119		(129)				780,000	05/05/2025
100246141		NEW ORLEANS	LA		10/08/2025	6.625	332,317		(85)				448,000	05/09/2025
100246142		HUNTERSVILLE	NC		10/08/2025	7.875	363,180		(80)				440,000	05/15/2025
100246143		HILTON HEAD ISLAND	SC		10/08/2025	7.500	495,905		(89)				640,000	05/28/2025
100246144		OCEAN PINES	MD		10/08/2025	7.375	316,890		(75)				414,000	05/02/2025
100246145		BRISTOL	RI		10/08/2025	6.490	619,561		(156)				850,000	05/09/2025
100246146		SEVIERVILLE	TN		10/08/2025	8.125	557,108		(87)				600,000	05/30/2025
100246147		GULF SHORES	AL		10/08/2025	8.375	611,935		(90)				665,000	05/13/2025
100246148		PINEY FLATS	TN		10/08/2025	7.937	572,822		(81)				705,000	05/09/2025
100246149		STROUDSBURG	PA		10/08/2025	7.687	367,825		(83)				475,000	05/12/2025
100246150		HAMPTON	VA		10/08/2025	8.562	257,374		(52)				303,000	05/02/2025
100246151		WEAVERVILLE	NC		10/08/2025	7.990	480,105		(104)				575,000	05/07/2025
100246152		ANGIER	NC		10/08/2025	8.250	411,663		(79)				497,000	05/01/2025
100246153		CARY	NC		10/08/2025	6.625	566,580		(109)				802,000	05/01/2025
100246154		SAINT PETERSBURG	FL		10/08/2025	7.062	302,718		(73)				387,000	04/30/2025
100246155		RENTON	WA		10/08/2025	7.875	375,703		(82)				558,000	04/24/2025
100246156		OCEAN PINES	MD		10/08/2025	7.500	423,504		(82)				547,500	05/23/2025
100246157		AUDUBON	PA		10/08/2025	6.875	375,079		(94)				490,000	05/02/2025
100246158		GULF SHORES	AL		10/08/2025	7.250	432,422		(81)				465,000	05/01/2025
100246159		GULF SHORES	AL		10/08/2025	7.990	362,862		(66)				390,000	05/01/2025
100246160		GATLINBURG	TN		10/08/2025	7.490	657,658		(152)				790,000	05/02/2025
100246161		RENTON	WA		10/08/2025	7.125	491,894		(118)				825,000	04/21/2025
100246162		MYRTLE BEACH	SC		10/08/2025	7.750	246,212		(56)				320,000	05/15/2025
100246163		AUBURN	AL		10/08/2025	7.625	281,109		(60)				393,000	05/28/2025
100246165		WALDPORT	OR		10/08/2025	7.125	297,258		(71)				421,000	05/20/2025
100246166		WAYNESVILLE	NC		10/08/2025	7.250	499,441		(119)				599,000	05/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246167		EVERETT	WA		10/08/2025	7.250	264,856		(63)				895,000	05/16/2025
100246168		HILTON HEAD ISLAND	SC		10/08/2025	6.937	432,990		(107)				700,000	05/29/2025
100246169		NASHVILLE	TN		10/08/2025	7.125	753,576		(181)				850,000	05/06/2025
100246170		TAMPA	FL		10/08/2025	7.875	275,516		(60)				340,000	05/19/2025
100246171		LODI	NY		10/08/2025	7.500	836,271		(179)				978,000	05/23/2025
100246172		LA QUINTA	CA		10/08/2025	7.062	413,583		(81)				1,790,000	05/31/2025
100246174		OCEAN CITY	MD		10/08/2025	6.990	327,301		(93)				610,000	05/09/2025
100246175		DILLON	CO		10/08/2025	7.062	458,901		(110)				1,285,000	05/16/2025
100246176		ANNAPOLIS	MD		10/08/2025	7.875	652,853		(121)				700,000	05/30/2025
100246177		PINEHURST	NC		10/08/2025	6.625	690,798		(132)				1,470,000	05/29/2025
100246178		SHALIMAR	FL		10/08/2025	7.250	246,437		(58)				331,000	05/29/2025
100246179		CENTRAL POINT	OR		10/08/2025	7.750	320,533		(67)				514,000	06/07/2025
100246180		STAUNTON	VA		10/08/2025	7.625	300,522		(69)				385,000	06/09/2025
100246181		COMMERCE CITY	CO		10/08/2025	7.687	478,571		(103)				612,000	06/03/2025
100246182		YACHATS	OR		10/08/2025	7.312	400,443		(90)				550,000	06/06/2025
100246183		WOODSTOCK	GA		10/08/2025	7.437	295,157		(67)				405,000	06/09/2025
100246184		LENOIR	NC		10/08/2025	6.625	305,838		(67)				600,000	06/06/2025
100246185		EVERGREEN	CO		10/08/2025	7.125	299,589		(68)				725,000	06/09/2025
100246186		RENTON	WA		10/08/2025	7.250	512,061		(120)				655,000	05/27/2025
100246187		SEVIERVILLE	TN		10/08/2025	7.187	834,545		(183)				1,079,000	06/04/2025
100246188		MIDDLETOWN	RI		10/08/2025	7.250	753,909		(173)				965,000	05/30/2025
100246189		RICHMOND	VA		10/08/2025	6.990	281,581		(68)				450,000	05/30/2025
100246190		RIVERSIDE	CA		10/08/2025	6.990	509,442		(125)				727,000	06/03/2025
100246191		REDDING	CT		10/08/2025	7.750	422,185		(92)				570,000	05/15/2025
100246192		MECHANICSVILLE	VA		10/08/2025	7.687	386,370		(86)				500,000	06/02/2025
100246193		SEDONA	AZ		10/08/2025	7.875	841,679		(184)				1,150,000	05/16/2025
100246194		WOODINVILLE	WA		10/08/2025	7.500	365,164		(84)				1,040,000	05/05/2025
100246195		BRIDGEWATER	NH		10/08/2025	7.062	296,444		(66)				409,000	05/30/2025
100246196		SALT LAKE CITY	UT		10/08/2025	8.625	448,987		(89)				600,000	05/13/2025
100246197		LAKE ARROWHEAD	CA		10/08/2025	6.990	735,436		(162)				1,012,000	05/06/2025
100246198		SUGAR MOUNTAIN	NC		10/08/2025	7.312	362,678		(73)				557,000	05/09/2025
100246199		BOSTON	MA		10/08/2025	6.990	425,334		(98)				545,000	05/30/2025
100246200		BOONE	NC		10/08/2025	6.562	94,926		(124)				1,200,000	05/01/2025
100246201		OCEAN CITY	MD		10/08/2025	7.375	253,399		(59)				350,000	05/30/2025
100246202		CLERMONT	FL		10/08/2025	6.750	372,478		(96)				510,000	05/12/2025
100246204		SAN PEDRO	CA		10/08/2025	6.812	469,231		(117)				1,400,000	05/08/2025
100246205		FREDERICKSBURG	VA		10/08/2025	7.562	365,181		(83)				460,000	05/12/2025
100246206		OCEAN VIEW	DE		10/08/2025	6.990	311,758		(76)				460,000	05/30/2025
100246207		KILL DEVIL HILLS	NC		10/08/2025	7.750	398,605		(89)				515,000	05/28/2025
100246208		WEST WILDWOOD	NJ		10/08/2025	7.187	404,292		(96)				580,000	05/23/2025
100246209		EVERETT	WA		10/08/2025	7.875	530,159		(116)				635,000	05/02/2025
100246210		PIGEON FORGE	TN		10/08/2025	7.990	525,877		(102)				570,000	05/12/2025
100246211		MYRTLE BEACH	SC		10/08/2025	7.500	283,759		(67)				395,000	05/06/2025
100246212		WINTER HAVEN	FL		10/08/2025	7.500	268,004		(62)				345,000	05/09/2025
100246213		DANVILLE	OH		10/08/2025	7.562	272,703		(57)				360,000	05/06/2025
100246214		BLUFFTON	SC		10/08/2025	8.375	408,758		(79)				460,000	05/23/2025
100246215		PORTLAND	OR		10/08/2025	6.990	363,711		(81)				610,000	05/01/2025
100246216		RUTHERFORDTON	NC		10/08/2025	8.062	302,841		(58)				365,000	05/30/2025
100246217		MYRTLE BEACH	SC		10/08/2025	7.750	313,057		(69)				398,000	05/15/2025
100246218		ALVORD	TX		10/08/2025	8.437	311,893		(58)				388,000	05/23/2025
100246219		BOISE	ID		10/08/2025	7.687	372,637		(84)				551,000	05/01/2025
100246220		BOISE	ID		10/08/2025	7.687	457,824		(103)				585,000	05/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246221		PHILADELPHIA	PA		10/08/2025	7.625	413,118		(93)				535,000	05/13/2025
100246222		OCEAN CITY	MD		10/08/2025	7.250	304,617		(73)				490,000	05/13/2025
100246223		CHARLOTTE	NC		10/08/2025	6.375	378,290		(61)				495,000	05/08/2025
100246224		MURRELLS INLET	SC		10/08/2025	7.125	794,646		(189)				1,150,000	06/02/2025
100246225		COROLLA	NC		10/08/2025	6.062	276,656		(19)				595,000	05/15/2025
100246226		NAGS HEAD	NC		10/08/2025	6.875	655,916		(162)				1,104,000	05/19/2025
100246227		GRANDVIEW	MO		10/08/2025	7.375	283,756		(66)				340,000	05/12/2025
100246228		TUSCALOOSA	AL		10/08/2025	7.375	548,121		(126)				700,000	06/02/2025
100246229		ORANGE BEACH	AL		10/08/2025	7.875	330,306		(72)				445,000	05/13/2025
100246230		GREENSBORO	NC		10/08/2025	7.750	317,231		(70)				380,000	05/29/2025
100246231		RICHMOND	VA		10/08/2025	7.500	298,913		(68)				400,000	05/12/2025
100246232		FORT WALTON BEACH	FL		10/08/2025	7.500	389,693		(91)				506,000	05/27/2025
100246233		COROLLA	NC		10/08/2025	6.500	708,157		(163)				990,000	05/12/2025
100246234		LEWES	DE		10/08/2025	6.875	652,975		(140)				849,000	05/22/2025
100246235		MEBANE	NC		10/08/2025	7.562	314,230		(97)				415,000	05/29/2025
100246236		OCEAN CITY	MD		10/08/2025	7.687	369,090		(73)				495,000	05/12/2025
100246238		RAEFORD	NC		10/08/2025	7.990	286,497		(62)				333,000	05/16/2025
100246239		NAPLES	FL		10/08/2025	6.990	578,862		(127)				938,000	06/03/2025
100246240		FORT MYERS	FL		10/08/2025	6.990	309,276		(128)				497,000	05/23/2025
100246241		BLAINE	WA		10/08/2025	7.250	566,413		(134)				905,000	05/29/2025
100246242		TRINITY	TX		10/08/2025	7.812	818,885		(166)				885,000	05/15/2025
100246243		ASHEVILLE	NC		10/08/2025	7.875	350,605		(77)				447,000	05/22/2025
100246244		ROCKY MOUNT	NC		10/08/2025	8.625	244,104		(46)				270,000	05/12/2025
100246245		CHATTANOOGA	TN		10/08/2025	7.875	325,609		(71)				392,500	05/21/2025
100246246		GLENNS FERRY	ID		10/08/2025	7.750	242,098		(53)				322,000	06/02/2025
100246247		SILVERTHORNE	CO		10/08/2025	7.875	454,764		(84)				600,000	05/23/2025
100246248		SOUTHERN SHORES	NC		10/08/2025	8.125	826,694		(176)				1,025,000	05/28/2025
100246249		TUCSON	AZ		10/08/2025	6.875	336,685		(84)				431,000	05/13/2025
100246250		PAWLEYS ISLAND	SC		10/08/2025	6.990	333,726		(81)				705,000	05/22/2025
100246251		HILTON HEAD ISLAND	SC		10/08/2025	7.687	289,206		(64)				370,000	06/02/2025
100246252	CF	PARAMOUNT	CA		10/09/2025	7.250	328,078		(82)				460,000	07/29/2025
100246253	CF	HUNTS POINT	WA		10/09/2025	7.250	2,840,372		(605)				3,800,000	08/11/2025
100246254		CAPE CORAL	FL		10/09/2025	7.625	318,895		(74)				380,000	07/25/2025
100246255	CF	ARLINGTON	TX		10/09/2025	7.000	1,058,919		(158)				1,300,000	07/11/2025
100246256		JACKSON	NJ		10/09/2025	7.625	673,003		(133)				1,235,000	06/23/2025
100246257	CF	LITTLE RIVER ACADEMY	TX		10/09/2025	7.250	124,427		(24)				190,000	07/24/2025
100246258		LONDON MILLS	IL		10/10/2025	6.875	241,477		(182)				350,000	07/25/2025
100246259		ROSHOLT	WI		10/10/2025	7.625	358,378		(56)				435,000	07/30/2025
100246260		NIANTIC	CT		10/10/2025	7.625	716,198		(111)				895,000	07/09/2025
100246261		VAN NUYS	CA		10/10/2025	7.625	635,908		(100)				790,000	08/04/2025
100246262		TRACY	CA		10/10/2025	7.375	491,666		(107)				770,000	08/21/2025
100246263		TRACY	CA		10/10/2025	7.375	483,307		(105)				743,000	08/21/2025
100246264		TRACY	CA		10/10/2025	7.375	466,613		(101)				700,000	08/21/2025
100246265		ORANGE PARK	FL		10/10/2025	7.250	385,143		(85)				510,000	07/14/2025
100246266		WALDORF	MD		10/10/2025	6.875	341,178		(61)				484,000	07/25/2025
100246267		CAMP HILL	PA		10/10/2025	7.250	287,353		(54)				390,000	07/03/2025
100246268		KINGS MOUNTAIN	KY		10/10/2025	7.375	168,526		(43)				238,500	08/19/2025
100246269		MELBOURNE	FL		10/10/2025	7.500	86,358		(39)				325,000	06/27/2025
100246270		SACRAMENTO	CA		10/10/2025	7.000	686,365		(106)				890,000	07/28/2025
100246271		LOS ANGELES	CA		10/10/2025	7.250	390,175		(82)				803,000	08/14/2025
100246272		LEWES	DE		10/10/2025	6.125	319,541		(202)				965,000	07/15/2025
100246274		NEW YORK	NY		10/10/2025	7.500	826,394		(338)				1,325,000	07/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246275		CAPE CORAL	FL		10/10/2025	7.750	310,470		(33)				380,000	07/03/2025
100246276		SAN MATEO	CA		10/10/2025	6.750	741,404		(307)				1,009,000	06/25/2025
100246277		DALLAS	TX		10/10/2025	6.375	476,657		(175)				765,000	07/07/2025
100246278		PORT REPUBLIC	MD		10/10/2025	6.250	427,062		3,195				905,000	06/30/2025
100246279		SEDONA	AZ		10/10/2025	7.125	709,160		(152)				1,056,000	08/21/2025
100246280		THREE RIVERS	CA		10/10/2025	7.125	648,478		(128)				870,000	07/24/2025
100246281		CASTLE ROCK	CO		10/10/2025	6.250	266,012		(189)				900,000	07/31/2025
100246282		JUSTICE	IL		10/10/2025	7.375	309,948		(39)				380,000	07/01/2025
100246283		PALM COAST	FL		10/10/2025	7.375	431,600		(140)				700,000	07/28/2025
100246284		JAMES CREEK	PA		10/10/2025	6.250	287,539		(126)				625,000	07/17/2025
100246285		ORO VALLEY	AZ		10/10/2025	7.625	285,751		(52)				350,000	06/30/2025
100246286		GREENSBURG	IN		10/10/2025	7.625	600,246		(94)				730,000	07/18/2025
100246287		KALAMAZOO	MI		10/10/2025	8.000	676,573		(100)				870,000	07/10/2025
100246288		TOMS RIVER	NJ		10/10/2025	7.375	450,588		(57)				640,000	07/31/2025
100246289		ROCK HILL	SC		10/10/2025	6.500	180,593		(145)				590,000	08/19/2025
100246290		CLARE	MI		10/10/2025	7.250	139,730		(54)				230,000	07/07/2025
100246291		LONGBOAT KEY	FL		10/10/2025	6.875	420,018		(62)				590,000	07/25/2025
100246292		PLANO	TX		10/10/2025	5.750	595,037		4,231				1,005,000	07/31/2025
100246293		BEDFORD	PA		10/10/2025	7.500	585,775		(83)				720,000	07/31/2025
100246294		LAKE HAVASU CITY	AZ		10/10/2025	6.500	288,863		(93)				470,000	08/01/2025
100246295		GLOUCESTER	MA		10/10/2025	6.750	306,909		(82)				730,000	08/07/2025
100246296		TIPP CITY	OH		10/10/2025	6.875	298,396		(132)				680,000	08/29/2025
100246297		SEASIDE HEIGHTS	NJ		10/10/2025	7.750	335,623		(31)				415,000	08/05/2025
100246298		LELAND	NC		10/10/2025	7.000	431,089		(81)				625,000	07/31/2025
100246299		HOMER GLEN	IL		10/10/2025	6.750	69,894		(255)				529,000	08/28/2025
100246300		LAKE ALMANOR	CA		10/10/2025	7.000	439,872		(75)				628,000	08/21/2025
100246301		BLUFFTON	SC		10/10/2025	6.875	311,540		(51)				435,000	08/05/2025
100246302		COLUMBUS	OH		10/10/2025	7.500	467,052		(67)				568,000	07/21/2025
100246303		DENTON	TX		10/10/2025	5.875	250,721		(139)				425,000	07/28/2025
100246304		WEST NORRITON	PA		10/10/2025	6.875	316,532		(86)				417,000	08/11/2025
100246305		STOYSTOWN	PA		10/10/2025	6.250	384,104		(148)				730,000	08/06/2025
100246306		BEREA	KY		10/10/2025	7.125	279,781		(106)				390,000	07/25/2025
100246307		YUCCA VALLEY	CA		10/10/2025	7.750	775,820		(56)				875,000	07/31/2025
100246308		BROOKLYN	MI		10/10/2025	6.375	520,676		1,702				653,000	08/12/2025
100246309		CHANDLER	AZ		10/10/2025	7.000	225,963		(113)				410,000	08/19/2025
100246310		SAN ANTONIO	TX		10/10/2025	7.000	484,562		1,725				707,000	08/12/2025
100246311		LAKE ARROWHEAD	CA		10/10/2025	7.375	386,190		(8)				449,000	08/01/2025
100246312		SAN JOSE	CA		10/10/2025	6.875	724,571		(139)				1,650,000	08/13/2025
100246313		CHICAGO	IL		10/10/2025	7.250	701,165		(121)				930,000	07/30/2025
100246314		MERCED	CA		10/10/2025	6.875	290,643		(43)				418,000	07/30/2025
100246315		KIMBERLY	ID		10/10/2025	6.500	436,085		(67)				749,900	08/01/2025
100246316		JONESTOWN	TX		10/10/2025	6.875	414,040		(79)				1,240,000	08/21/2025
100246317		VIENNA	VA		10/10/2025	7.625	633,547		(170)				1,453,000	08/04/2025
100246318		POINCIANA	FL		10/10/2025	7.000	408,346		(74)				590,000	07/24/2025
100246319		MONTGOMERY	TX		10/10/2025	7.500	689,571		(89)				850,000	08/18/2025
100246320		TEMPE	AZ		10/10/2025	7.250	383,353		(64)				510,000	08/14/2025
100246321		DAVIS	CA		10/10/2025	7.125	306,815		(69)				393,000	08/20/2025
100246322		NASHVILLE	TN		10/10/2025	7.125	642,993		(130)				825,000	08/19/2025
100246323		COPPELL	TX		10/10/2025	6.750	471,993		(72)				665,000	08/15/2025
100246324		TWINSBURG	OH		10/10/2025	7.875	462,572		(58)				531,000	08/05/2025
100246325		STONE HARBOR	NJ		10/10/2025	6.500	616,216		(94)				4,550,000	08/25/2025
100246326		HILTON HEAD ISLAND	SC		10/10/2025	7.500	641,866		(91)				795,000	08/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246327		SOUTH HAVEN	MI		10/10/2025	6.875	300,459		(56)				560,000	09/02/2025
100246328		LOUISVILLE	KY		10/10/2025	6.875	328,233		(102)				434,000	08/28/2025
100246329		SOMERSET	NJ		10/10/2025	6.250	324,165		(96)				460,000	08/29/2025
100246330		NEWBERRY	FL		10/10/2025	6.250	488,644		(147)				695,000	08/26/2025
100246331		BROKEN ARROW	OK		10/10/2025	7.125	447,032		(85)				575,000	08/22/2025
100246332		MOBILE	AL		10/10/2025	7.250	77,486		(28)				122,500	08/29/2025
100246365		CARRABELLE	FL		10/10/2025	7.624	264,650		(35)				370,000	08/22/2025
100246367	CF	BEND	OR		10/10/2025	6.999	3,076,000		(405)				4,000,000	08/18/2025
100246368		LAIE	HI		10/10/2025	7.500	1,974,409		(389)				3,000,000	06/13/2025
100246369	CF	ALBRIGHTSVILLE	PA		10/10/2025	7.750	272,115		(60)				385,000	08/25/2025
100246370	CF	BOCA RATON	FL		10/10/2025	6.749	517,641		(94)				1,654,000	09/11/2025
100246371	CF	RIVERSIDE	CA		10/10/2025	7.624	860,231		(134)				1,040,000	09/11/2025
100246372		EL MONTE	CA		10/10/2025	7.000	743,678		(120)				1,030,000	08/18/2025
100246373	CF	BOYNTON BEACH	FL		10/10/2025	6.999	1,479,454		(140)				1,815,000	09/09/2025
100246374	CF	ORANGE	CA		10/10/2025	6.999	786,739		(117)				1,005,000	09/12/2025
100246375	CF	HIGHLANDS RANCH	CO		10/10/2025	6.874	470,978		(100)				950,000	09/18/2025
100246376	CF	FALLBROOK	CA		10/10/2025	7.124	554,970		(96)				730,000	09/10/2025
100246377	CF	EL CAJON	CA		10/10/2025	6.749	879,406		(146)				1,065,000	09/19/2025
100246378	CF	RIVERSIDE	CA		10/10/2025	7.250	402,472		(63)				740,000	08/08/2025
100246379	CF	FORT LAUDERDALE	FL		10/10/2025	7.499	602,244		(128)				790,000	09/03/2025
100246380	CF	VIRGINIA BEACH	VA		10/10/2025	7.374	389,122		(72)				775,000	08/25/2025
100246381	CF	CARTERET	NJ		10/10/2025	6.874	554,001		(97)				775,000	09/17/2025
100246382		ISLE	MN		10/10/2025	8.249	208,054		(37)				428,000	07/14/2025
100246383	CF	BRISTOL	PA		10/10/2025	7.499	281,333		(54)				451,000	07/02/2025
100246384	CF	JACKSON	WI		10/10/2025	7.999	130,463		(25)				192,000	08/06/2025
100246385	CF	LOS ANGELES	CA		10/10/2025	7.500	3,563,234		(658)				4,300,000	06/18/2025
100246386	CF	ORLANDO	FL		10/10/2025	7.000	407,411		(48)				505,000	04/25/2025
100246387		SOUTH HOLLAND	IL		10/10/2025	7.750	260,776		(33)				300,000	06/16/2025
100246388	CF	BUSHNELL	FL		10/10/2025	6.999	128,900		(20)				404,000	09/05/2025
100246389	CF	REDWOOD CITY	CA		10/10/2025	6.990	2,026,230		(54)				3,600,000	07/24/2025
100246390	CF	BRIGANTINE	NJ		10/10/2025	6.874	613,276		(41)				765,000	08/18/2025
100246391	CF	MARICOPA	AZ		10/10/2025	6.874	426,636		(74)				602,000	09/17/2025
100246392	CF	POINCIANA	FL		10/10/2025	7.624	247,165		(54)				313,000	09/22/2025
100246393	CF	JUPITER	FL		10/10/2025	7.624	414,468		(76)				532,000	08/14/2025
100246394	CF	IONIA	NY		10/10/2025	7.249	204,234		(33)				330,000	08/14/2025
100246395	CF	TAHOE CITY	CA		10/10/2025	7.875	1,001,963		(279)				1,180,000	08/12/2025
100246396	CF	DURANT	OK		10/10/2025	7.999	137,117		(25)				205,000	06/25/2025
100246397	CF	BREWSTER	MA		10/10/2025	7.749	226,227		(49)				290,000	08/27/2025
100246398	CF	PORTER	TX		10/10/2025	7.249	541,838		(110)				680,000	08/28/2025
100246399	CF	WANDO	SC		10/10/2025	6.999	300,245		(44)				365,000	08/18/2025
100246400		SCOTTSDALE	AZ		10/10/2025	7.624	367,159		(51)				510,000	07/29/2025
100246401	CF	CHARLESTOWN	MA		10/10/2025	7.124	1,142,668		(120)				1,400,000	08/29/2025
100246402	CF	BASKING RIDGE	NJ		10/10/2025	6.999	226,341		(33)				300,000	08/26/2025
100246403		DOWNEY	CA		10/10/2025	7.249	689,225		(36)				975,000	08/14/2025
100246404	CF	MIAMI	FL		10/10/2025	7.374	699,167		(97)				877,000	08/12/2025
100246405		BELLEVUE	WA		10/10/2025	7.000	1,034,052		(157)				1,435,000	08/21/2025
100246408	CF	BROOKLYN	NY		10/10/2025	7.374	518,433		(137)				755,000	09/04/2025
100246409	CF	ASHBURN	VA		10/10/2025	7.374	701,589		(126)				847,500	08/21/2025
100246410	CF	LOS ANGELES	CA		10/10/2025	7.125	424,423		(76)				1,120,000	08/22/2025
100246411		MENLO PARK	CA		10/10/2025	6.874	3,089,705		(484)				5,700,000	08/25/2025
100246412	CF	SEATTLE	WA		10/10/2025	6.874	401,435		(53)				490,000	09/02/2025
100246413	CF	WHITE PLAINS	NY		10/10/2025	8.000	232,726		(48)				335,000	09/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246414	CF	LOWELL	MA		10/10/2025	6.999	624,827		(133)				750,000	08/29/2025
100246415	CF	CHULA VISTA	CA		10/10/2025	6.875	1,428,737		(199)				1,740,000	08/21/2025
100246416	CF	LONDONDERRY	NH		10/10/2025	7.624	454,259		(77)				559,000	08/22/2025
100246417	CF	FORT MYERS	FL		10/10/2025	7.249	811,433		(138)				1,120,000	08/08/2025
100246418	CF	HOT SPRINGS NATIONAL P	AR		10/10/2025	7.250	144,457		(10)				200,000	07/22/2025
100246419	CF	RIVERSIDE	CA		10/10/2025	8.625	883,394		(174)				1,125,000	07/29/2025
100246420		LAKEWOOD	CA		10/10/2025	6.875	557,928		(117)				893,000	09/03/2025
100246421		SAN FRANCISCO	CA		10/10/2025	6.875	862,766		(183)				1,850,000	09/03/2025
100246422	CF	FAIRFAX	VA		10/10/2025	7.874	272,506		(61)				350,000	09/05/2025
100246423		MILPITAS	CA		10/10/2025	6.875	198,015		(43)				680,000	08/29/2025
100246424	CF	MOUNT VERNON	NY		10/10/2025	7.499	546,748		(108)				750,000	09/02/2025
100246425		SARATOGA	CA		10/10/2025	7.250	2,620,271		(622)				4,200,000	08/27/2025
100246426		FREDERICKSBURG	VA		10/10/2025	7.000	250,683		(61)				745,000	09/10/2025
100246427	CF	JERSEY CITY	NJ		10/10/2025	7.499	837,717		(193)				1,000,000	08/26/2025
100246428	CF	NEWBURY PARK	CA		10/10/2025	7.374	903,192		(211)				1,150,000	08/22/2025
100246429	CF	CHARLOTTE	NC		10/10/2025	7.375	328,338		(50)				426,000	07/28/2025
100246430	CF	ROANOKE	VA		10/10/2025	7.124	196,581		(47)				295,000	09/03/2025
100246431		SCOTTSDALE	AZ		10/10/2025	7.250	1,083,024		(256)				1,485,000	09/06/2025
100246432	CF	VACAVILLE	CA		10/10/2025	7.499	502,683		(88)				835,000	08/28/2025
100246433	CF	CHARLOTTE	NC		10/10/2025	6.499	149,609						382,000	08/27/2025
100246434	CF	PULLMAN	WA		10/10/2025	7.374	366,853		(86)				700,000	08/29/2025
100246435	CF	NORTH FORT MYERS	FL		10/10/2025	7.499	295,881		(60)				390,000	08/29/2025
100246436	CF	TEANECK	NJ		10/10/2025	7.499	646,528		(148)				775,000	09/02/2025
100246437	CF	LEESBURG	VA		10/10/2025	6.999	406,693		(4)				693,000	08/26/2025
100246438	CF	RANCHO CUCAMONGA	CA		10/10/2025	6.999	1,105,896		(258)				1,368,000	08/27/2025
100246439	CF	PHILADELPHIA	PA		10/10/2025	7.624	206,868		(47)				263,000	08/29/2025
100246440	CF	BUCKEYE	AZ		10/10/2025	6.874	305,272		(47)				407,000	08/28/2025
100246441	CF	CORAM	NY		10/10/2025	7.749	245,821		(55)				350,000	08/27/2025
100246443	CF	KENNEWICK	WA		10/10/2025	7.750	399,221		(82)				425,000	08/28/2025
100246444	CF	VALLEJO	CA		10/10/2025	7.500	235,036		(50)				330,000	08/07/2025
100246445	CF	MANTECA	CA		10/10/2025	6.750	356,316		(35)				775,000	09/04/2025
100246447	CF	EL CAJON	CA		10/10/2025	7.625	588,666		(126)				750,000	09/24/2025
100246448		MANCHESTER	NH		10/10/2025	7.750	622,104		(93)				805,000	06/30/2025
100246449		MANCHESTER	NH		10/10/2025	7.750	541,733		(81)				701,000	06/30/2025
100246450	CF	LA MESA	CA		10/10/2025	7.375	774,777		(58)				955,000	07/23/2025
100246451	CF	BALL GROUND	GA		10/10/2025	6.875	949,123		(112)				1,250,000	09/09/2025
100246452	CF	LONG BEACH	CA		10/10/2025	7.250	671,906		(113)				930,000	08/08/2025
100246453	CF	CAROLINA BEACH	NC		10/10/2025	7.625	274,071		(50)				335,000	07/28/2025
100246454		MIAMI	FL		10/10/2025	7.625	543,637		(41)				670,000	06/11/2025
100246455	CF	OLE ELUM	WA		10/10/2025	6.750	1,883,202		(36)				2,370,000	07/31/2025
100246456	CF	EDMONDS	WA		10/10/2025	7.125	596,056		(77)				740,000	07/24/2025
100246457	CF	NORTH LITTLE ROCK	AR		10/10/2025	7.375	769,069		(100)				1,230,000	07/22/2025
100246458		PORT SAINT LUCIE	FL		10/10/2025	7.250	489,772		(76)				560,000	06/30/2025
100246459	CF	FRESNO	CA		10/10/2025	7.500	371,668		(58)				465,000	08/08/2025
100246460	CF	MILWAUKEE	WI		10/10/2025	7.625	311,112		(50)				365,000	07/21/2025
100246461	CF	CHANDLER	AZ		10/10/2025	7.375	411,354		(70)				535,000	08/11/2025
100246463	CF	HILLSBORO	OR		10/10/2025	6.250	492,511		(9)				825,000	07/03/2025
100246464	CF	TALLAHASSEE	FL		10/10/2025	7.500	734,902		(169)				836,000	08/27/2025
100246465	CF	TOLLESON	AZ		10/10/2025	6.750	458,639		(45)				795,000	09/08/2025
100246466		ALLISON PARK	PA		10/10/2025	7.500	455,298		(38)				530,000	06/26/2025
100246467	CF	CUMMING	GA		10/10/2025	6.625	886,518		(40)				1,199,000	08/07/2025
100246468	CF	NAPLES	FL		10/10/2025	6.875	618,443		(99)				750,000	08/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246469	CF	WILMINGTON	NC		10/10/2025	7.125	307,081		(38)				380,000	08/01/2025
100246470	CF	MURFREESBORO	TN		10/10/2025	7.625	396,925		(57)				458,000	07/25/2025
100246471	CF	PHOENIX	AZ		10/10/2025	7.375	1,184,456		(174)				1,535,000	07/16/2025
100246472	CF	BEVERLY HILLS	CA		10/10/2025	7.875	4,045,058		(364)				5,290,000	08/11/2025
100246473	CF	BAKERSFIELD	CA		10/10/2025	7.500	337,158		(47)				410,000	08/12/2025
100246476	CF	HONOLULU	HI		10/10/2025	7.125	162,722		7				230,000	08/27/2025
100246477	CF	CRANDALL	TX		10/10/2025	7.625	328,129		(62)				410,000	08/01/2025
100246478	CF	NEW PORT RICHEY	FL		10/10/2025	7.750	130,710		(32)				182,000	08/29/2025
100246479	CF	LA CANADA FLINTRIDGE	CA		10/10/2025	6.625	1,856,761		(216)				2,275,000	09/05/2025
100246480	CF	MARCO ISLAND	FL		10/10/2025	6.625	1,471,174		(175)				1,800,000	08/29/2025
100246481	CF	PARRISH	FL		10/10/2025	7.125	311,146		(60)				728,000	08/28/2025
100246482	CF	GERMANTOWN	MD		10/10/2025	7.500	622,406		(113)				750,000	08/29/2025
100246483	CF	MOUNT PLEASANT	NC		10/10/2025	7.625	175,843		(121)				365,000	09/02/2025
100246484	CF	ST GEORGE	UT		10/10/2025	7.375	678,929		(102)				798,000	08/28/2025
100246485	CF	RIO RANCHO	NM		10/10/2025	7.500	283,702		(19)				435,000	08/29/2025
100246486	CF	NEVADA	TX		10/10/2025	7.375	538,374		(79)				615,000	09/02/2025
100246487	CF	SAN ANTONIO	TX		10/10/2025	6.750	499,801		(31)				630,000	07/18/2025
100246488	CF	LAKEWOOD	CA		10/10/2025	7.625	1,728,285		(354)				2,000,000	09/02/2025
100246489	CF	GLENDORA	CA		10/10/2025	6.875	595,279		(110)				1,100,000	09/03/2025
100246490	CF	TACOMA	WA		10/10/2025	7.250	379,988		(62)				500,000	08/28/2025
100246491	CF	VALDOSTA	GA		10/10/2025	7.375	268,320		(43)				326,000	08/29/2025
100246493	CF	SAINT PAUL	MN		10/10/2025	7.625	389,884		(74)				469,000	08/29/2025
100246494	CF	BEAVERCREEK	OH		10/10/2025	6.750	409,273		(51)				510,000	08/29/2025
100246495	CF	PHOENIX	AZ		10/10/2025	7.625	452,863		(84)				545,000	08/29/2025
100246496	CF	MONROE	GA		10/10/2025	7.250	522,082		(104)				669,000	08/25/2025
100246497	CF	BIRMINGHAM	AL		10/10/2025	8.500	206,742		(22)				255,000	08/26/2025
100246498	CF	LA MESA	CA		10/10/2025	6.500	991,827		(124)				1,415,000	09/03/2025
100246499	CF	FORT VALLEY	GA		10/10/2025	7.750	227,568		(48)				290,000	09/05/2025
100246500	CF	IVINS	UT		10/10/2025	7.250	579,968		(79)				684,000	08/25/2025
100246501	CF	ASHBURN	VA		10/10/2025	6.875	630,330		(96)				767,000	09/08/2025
100246502	CF	NORTHVILLE	MI		10/10/2025	7.000	457,284		(100)				573,000	09/09/2025
100246503	CF	PARKER	TX		10/10/2025	7.625	1,717,209		(385)				2,419,000	08/29/2025
100246504	CF	SANTA FE	TX		10/10/2025	7.375	336,524		(34)				388,000	08/27/2025
100246505	CF	WARREN	MI		10/10/2025	7.000	264,345		(43)				335,000	09/05/2025
100246506	CF	MAMMOTH LAKES	CA		10/10/2025	7.375	661,272		(112)				952,000	09/10/2025
100246507	CF	MANDEVILLE	LA		10/10/2025	6.875	501,738		(71)				700,000	08/22/2025
100246508	CF	LA CANADA FLINTRIDGE	CA		10/10/2025	6.625	1,440,970		(221)				4,380,000	09/09/2025
100246509	CF	HAINES CITY	FL		10/10/2025	7.500	302,356		(30)				379,490	09/05/2025
100246510	CF	PALO ALTO	CA		10/10/2025	6.500	3,522,417		(314)				4,660,000	09/11/2025
100246511	CF	WASHINGTON	DC		10/10/2025	7.375	2,539,111		(490)				3,050,000	09/05/2025
100246512		BOCA RATON	FL		10/10/2025	7.250	606,291		(126)				775,000	09/09/2025
100246513	CF	VANCOUVER	WA		10/10/2025	7.250	720,529		(140)				820,000	09/12/2025
100246514	CF	MIAMI	FL		10/10/2025	6.875	783,279		(143)				960,000	09/04/2025
100246515	CF	DALLAS	TX		10/10/2025	7.000	322,779		(61)				400,000	09/02/2025
100246516	CF	WASHINGTON	DC		10/10/2025	7.250	1,067,238		(238)				1,288,000	09/05/2025
100246517	CF	GILBERT	AZ		10/10/2025	6.750	1,809,618		(314)				2,650,000	09/09/2025
100246518	CF	LOS GATOS	CA		10/10/2025	7.250	1,781,136		(120)				2,220,000	09/04/2025
100246519	CF	MCGAHEYSVILLE	VA		10/10/2025	7.000	705,026		(133)				860,000	08/28/2025
100246520	CF	RANCHO CUCAMONGA	CA		10/10/2025	6.875	1,060,393		(149)				1,215,000	09/12/2025
100246521	CF	SAINT LOUIS	MO		10/10/2025	7.500	167,645		(32)				230,000	09/05/2025
100246522	CF	SEBASTOPOL	CA		10/10/2025	7.000	870,003		(171)				1,300,000	09/10/2025
100246523	CF	DANVILLE	CA		10/10/2025	6.750	1,441,613		(221)				2,000,000	09/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246524	CF	LONG BRANCH	NJ		10/10/2025	7.125	2,364,545		(224)				2,900,000	09/03/2025
100246525	CF	LOS ANGELES	CA		10/10/2025	7.375	978,766		(89)				1,250,000	09/05/2025
100246526	CF	NORWALK	CA		10/10/2025	6.875	554,310		(51)				750,000	09/05/2025
100246527	CF	LOS ANGELES	CA		10/10/2025	7.500	1,405,156		(275)				1,800,000	08/28/2025
100246528	CF	TAHOE CITY	CA		10/10/2025	7.250	910,476		(153)				1,100,000	09/04/2025
100246529	CF	JACKSONVILLE	FL		10/10/2025	6.875	194,480		(19)				250,000	09/09/2025
100246530	CF	WELDON SPRING	MO		10/10/2025	6.250	1,200,291		(79)				1,700,000	09/08/2025
100246531	CF	BATON ROUGE	LA		10/10/2025	7.125	468,877		(77)				595,000	09/03/2025
100246532	CF	AUGUSTA	GA		10/10/2025	7.250	237,331		(40)				310,000	09/10/2025
100246533	CF	WALNUT CREEK	CA		10/10/2025	6.750	933,430		(162)				1,290,000	09/11/2025
100246535	CF	DAVIE	FL		10/10/2025	6.625	1,035,077		(59)				1,280,000	09/03/2025
100246536	CF	BONITA	CA		10/10/2025	6.625	518,234		(98)				1,250,000	09/08/2025
100246537	CF	TROY	OH		10/10/2025	7.250	142,810		(26)				173,500	09/12/2025
100246538	CF	POWAY	CA		10/10/2025	6.875	1,073,673		(128)				2,000,000	08/29/2025
100246539	CF	TAYLORS	SC		10/10/2025	7.875	349,944		(67)				395,000	09/11/2025
100246540	CF	HACKENSACK	NJ		10/10/2025	6.875	311,365		(60)				380,000	09/12/2025
100246541	CF	NAPLES	FL		10/10/2025	8.250	579,205		(100)				698,000	07/31/2025
100246542	CF	PLACIDA	FL		10/10/2025	6.875	800,643		(32)				1,101,000	07/21/2025
100246543	CF	COTO DE CAZA	CA		10/10/2025	7.125	3,617,039		(158)				4,950,000	08/29/2025
100246544	CF	PENSACOLA	FL		10/10/2025	7.125	688,683		(150)				880,000	09/08/2025
100246545	CF	PALM CITY	FL		10/10/2025	7.875	1,065,048		(190)				1,280,000	09/11/2025
100246546	CF	CYPRESS	TX		10/10/2025	7.125	1,226,638		(217)				1,600,000	09/12/2025
100246547	CF	SANTA CLARITA	CA		10/15/2025	7.625	369,002		(64)				450,000	08/20/2025
100246548	CF	BURBANK	CA		10/15/2025	7.250	467,136		(81)				1,764,631	08/08/2025
100246549	CF	LA CRESCENTA	CA		10/15/2025	7.250	1,540,064		1,695				1,890,000	08/22/2025
100246550	CF	WOODLAND HILLS	CA		10/15/2025	7.750	293,856		(60)				350,000	08/08/2025
100246551	CF	GRANADA HILLS	CA		10/15/2025	7.875	1,079,446		(139)				1,230,000	08/22/2025
100246552	CF	CITRUS HEIGHTS	CA		10/15/2025	6.750	349,451		(27)				435,000	08/22/2025
100246553		JUPITER	FL		10/15/2025	7.750	520,400		(44)				600,000	08/15/2025
100246555	CF	OJAI	CA		10/15/2025	6.990	627,785		(12)				1,975,000	08/13/2025
100246556		GRANADA HILLS	CA		10/15/2025	7.125	1,184,836		(168)				1,920,000	06/24/2025
100246557	CF	MIAMI LAKES	FL		10/15/2025	7.500	322,876		(49)				420,000	08/22/2025
100246558	CF	SYLMAR	CA		10/15/2025	7.750	1,509,434		(207)				1,720,000	08/21/2025
100246559	CF	MYRTLE BEACH	SC		10/15/2025	7.750	316,475		(52)				439,000	08/22/2025
100246560		VAN NUYS	CA		10/15/2025	7.625	714,916		(132)				915,000	08/19/2025
100246561	CF	TINLEY PARK	IL		10/15/2025	7.125	385,019		(34)				565,000	08/22/2025
100246562		HOUSTON	TX		10/15/2025	7.625	218,816		(32)				304,000	05/06/2025
100246563	CF	PALMDALE	CA		10/15/2025	7.625	1,007,973		(209)				1,290,000	08/25/2025
100246564	CF	HOUSTON	TX		10/15/2025	7.750	314,490		(65)				375,000	08/26/2025
100246565	CF	AUSTIN	TX		10/15/2025	7.375	1,002,036		(190)				1,200,000	08/28/2025
100246566	CF	LOS ANGELES	CA		10/15/2025	7.250	435,006		(42)				1,320,000	08/25/2025
100246568		IRVING	TX		10/15/2025	7.749	210,072		(30)				290,000	08/13/2025
100246569	CF	LOS ANGELES	CA		10/15/2025	7.500	1,075,587		(164)				1,300,000	08/29/2025
100246570	CF	CINCINNATI	OH		10/15/2025	7.750	163,868		(33)				209,000	08/27/2025
100246571	CF	KATY	TX		10/15/2025	6.875	158,943		(7)				243,000	08/27/2025
100246572	CF	KISSIMMEE	FL		10/15/2025	6.625	368,803		27				500,000	08/26/2025
100246573	CF	LOS ANGELES	CA		10/15/2025	6.625	967,957		(39)				1,250,000	09/02/2025
100246574	CF	HOMESTEAD	FL		10/15/2025	7.750	444,531		(91)				565,000	08/27/2025
100246575	CF	NORTH HOLLYWOOD	CA		10/15/2025	7.250	1,201,148		(236)				1,650,000	09/02/2025
100246576	CF	CARLSBAD	CA		10/15/2025	9.375	2,702,992		(442)				3,220,000	09/03/2025
100246577	CF	PASSAIC	NJ		10/15/2025	7.250	285,523		(26)				750,000	08/25/2025
100246578	CF	GRANADA HILLS	CA		10/15/2025	7.490	1,332,055		(157)				1,525,000	09/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246579	CF	EL MONTE	CA		10/15/2025	6.875	530,693		(52)				750,000	09/04/2025
100246580	CF	GLENDALE	CA		10/15/2025	6.875	740,410		(83)				1,870,000	09/03/2025
100246581	CF	INGLEWOOD	CA		10/15/2025	8.125	782,898		(152)				1,215,000	09/05/2025
100246583	CF	NORTH HOLLYWOOD	CA		10/15/2025	7.250	596,949		(100)				1,045,000	09/08/2025
100246584	CF	MARLBOROUGH	MA		10/15/2025	7.625	369,256		(76)				450,000	09/05/2025
100246585	CF	NORTHBROOK	IL		10/15/2025	7.375	1,429,760		(212)				1,975,000	09/09/2025
100246587	CF	MALIBU	CA		10/15/2025	6.490	805,634		(28)				3,350,000	09/08/2025
100246588	CF	PORTER RANCH	CA		10/15/2025	8.000	945,716		(77)				1,155,000	09/08/2025
100246589	CF	BRAINTREE	MA		10/15/2025	6.625	560,482		(3)				842,000	09/08/2025
100246590	CF	GLENDORA	CA		10/15/2025	6.875	421,587		(40)				590,000	09/09/2025
100246591	CF	WASHINGTON	DC		10/15/2025	6.750	927,618		(64)				1,320,000	09/09/2025
100246592	CF	ST. CLOUD	FL		10/15/2025	7.500	255,956		(54)				310,000	09/05/2025
100246593	CF	PLANTATION	FL		10/15/2025	6.750	266,206		(29)				415,000	09/08/2025
100246595	CF	NORFOLK	VA		10/15/2025	6.990	204,361		(37)				275,000	09/09/2025
100246596	CF	RIVERVIEW	FL		10/15/2025	6.990	187,047		(41)				315,000	09/10/2025
100246597	CF	WASHINGTON	NJ		10/15/2025	7.750	167,847		(34)				360,000	09/10/2025
100246598	CF	ATLANTA	GA		10/15/2025	6.625	209,407		1				310,000	09/10/2025
100246599		MIAMI	FL		10/15/2025	7.125	544,750		4				840,000	05/16/2025
100246616	CF	SUMMERLAND	CA		10/15/2025	7.375	848,626		(199)				1,750,000	08/12/2025
100246617	CF	HENDERSONVILLE	NC		10/15/2025	6.990	448,932		(96)				645,000	08/25/2025
100246618	CF	PHOENIX	AZ		10/15/2025	6.990	390,736		(68)				580,000	08/27/2025
100246619	CF	PORT ORANGE	FL		10/15/2025	6.990	285,531		(62)				460,000	08/26/2025
100246620	CF	HUNTSVILLE	UT		10/15/2025	6.740	481,940		(88)				2,250,000	08/25/2025
100246621	CF	SWAN LAKE	NY		10/15/2025	6.990	486,060		(80)				626,000	09/04/2025
100246622	CF	TEMPE	AZ		10/15/2025	6.625	213,722		(32)				299,000	08/27/2025
100246623	CF	REYNOLDSBURG	OH		10/15/2025	6.990	295,468		(52)				400,000	08/25/2025
100246624	CF	HOBOKEN	NJ		10/15/2025	6.500	318,996		(49)				570,000	08/29/2025
100246625	CF	NORTH BERGEN	NJ		10/15/2025	7.075	384,787		(66)				515,000	08/08/2025
100246626	CF	WINTER PARK	FL		10/15/2025	7.450	310,635		(55)				427,000	08/28/2025
100246627		GRAND LAKE	CO		10/15/2025	7.125	334,392		(29)				435,000	08/28/2025
100246628	CF	LITTLE ROCK	AR		10/15/2025	5.875	168,792		(2)				225,000	08/28/2025
100246629	CF	CAPE CORAL	FL		10/15/2025	7.250	236,846		(46)				335,000	08/22/2025
100246630		OAK HILL	WV		10/15/2025	7.625	175,126		(23)				210,000	08/27/2025
100246631		JACKSON	NJ		10/15/2025	7.250	635,703		(81)				825,000	08/14/2025
100246632	CF	ARLINGTON	VA		10/15/2025	7.450	708,216		(156)				1,175,000	08/15/2025
100246633	CF	LEAVENWORTH	WA		10/15/2025	7.500	830,552		(141)				1,145,000	08/25/2025
100246634	CF	BROOKLYN	MI		10/15/2025	5.990	223,017		(75)				820,000	08/15/2025
100246635	CF	MANCHESTER	MO		10/15/2025	7.200	287,011		(26)				352,000	08/29/2025
100246636	CF	TUCSON	AZ		10/15/2025	7.000	369,349		(61)				476,000	08/26/2025
100246637		VERNON HILLS	IL		10/15/2025	8.125	349,487		(40)				440,000	08/15/2025
100246638	CF	BETHLEHEM	PA		10/15/2025	6.875	193,118		(30)				253,000	08/20/2025
100246639	CF	BREMERTON	WA		10/15/2025	7.250	222,679		(39)				294,000	08/20/2025
100246640	CF	PHOENIX	AZ		10/15/2025	7.075	337,613		(63)				433,000	08/25/2025
100246641	CF	KISSIMMEE	FL		10/15/2025	6.950	291,483		(49)				390,000	09/02/2025
100246642	CF	ASHEVILLE	NC		10/15/2025	6.990	269,744		(52)				400,000	09/04/2025
100246643	CF	QUEEN CREEK	AZ		10/15/2025	6.875	126,997		(79)				492,000	08/28/2025
100246644	CF	MURRAY	UT		10/15/2025	7.125	415,482		(53)				506,000	08/29/2025
100246645	CF	VANCOUVER	WA		10/15/2025	6.740	166,667		(34)				547,000	08/26/2025
100246646	CF	YORKVILLE	IL		10/15/2025	7.740	223,850		(47)				320,000	08/07/2025
100246647	CF	HONOLULU	HI		10/15/2025	6.875	732,159		(118)				1,097,000	08/22/2025
100246648	CF	DELRAY BEACH	FL		10/15/2025	7.200	257,883		(45)				360,000	08/21/2025
100246649	CF	FT LAUDERDALE	FL		10/15/2025	7.490	567,256		(93)				760,000	08/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246650	CF	TACOMA	WA		10/15/2025	6.750	276,162		(57)				570,000	08/28/2025
100246651		PORT CHARLOTTE	FL		10/15/2025	7.075	199,607		(34)				275,000	09/02/2025
100246652	CF	AURORA	IL		10/15/2025	7.240	345,843		(35)				435,000	08/12/2025
100246653	CF	AURORA	IL		10/15/2025	7.375	185,154		(24)				240,000	08/14/2025
100246654	CF	NORWOOD	MA		10/15/2025	6.990	302,452		(62)				439,000	08/25/2025
100246655	CF	LONG BEACH TOWNSHIP	NJ		10/15/2025	6.990	747,820		(163)				1,350,000	08/15/2025
100246656	CF	BETHEL	CT		10/15/2025	6.990	365,785		(71)				503,000	08/21/2025
100246657	CF	SISTERS	OR		10/15/2025	7.075	199,672		(50)				696,000	09/02/2025
100246658	CF	COLUMBIA	MO		10/15/2025	7.200	299,791		(51)				392,000	08/15/2025
100246659	CF	WEST LAFAYETTE	IN		10/15/2025	7.200	251,938		(51)				346,000	08/06/2025
100246660	CF	TROY	NH		10/15/2025	7.490	347,058		(63)				456,000	08/07/2025
100246661	CF	WASHINGTON	DC		10/15/2025	6.490	442,674		(66)				1,250,000	08/25/2025
100246662	CF	CHICO	CA		10/15/2025	7.075	355,217		(74)				560,000	08/25/2025
100246663	CF	CINCINNATI	OH		10/15/2025	6.490	351,947		(92)				500,000	07/23/2025
100246664	CF	RIDLEY PARK	PA		10/15/2025	8.125	242,292		(27)				300,000	08/22/2025
100246665		YUMA	AZ		10/15/2025	7.625	290,464		(32)				317,000	08/21/2025
100246666	CF	TURLOCK	CA		10/15/2025	6.950	229,871		(50)				610,000	08/15/2025
100246667	CF	LOUISVILLE	KY		10/15/2025	7.250	180,970		(35)				232,000	08/15/2025
100246668	CF	PAWLEYS ISLAND	SC		10/15/2025	6.875	200,223		(50)				340,000	08/19/2025
100246669	CF	JEKYLL ISLAND	GA		10/15/2025	6.990	716,266		(80)				880,000	09/02/2025
100246670	CF	ANTIOCH	IL		10/15/2025	6.375	306,942		(124)				672,000	08/28/2025
100246671	CF	COLUMBIA	SC		10/15/2025	7.200	179,695		(37)				259,000	08/15/2025
100246672	CF	BATON ROUGE	LA		10/15/2025	7.250	239,419		(44)				316,000	08/11/2025
100246673	CF	YORKVILLE	IL		10/15/2025	7.740	223,850		(47)				320,000	08/07/2025
100246674	CF	KIAWAH ISLAND	SC		10/15/2025	5.990	508,638		(170)				1,140,000	08/20/2025
100246675	CF	BRONX	NY		10/15/2025	7.500	814,108		(162)				1,050,000	08/25/2025
100246676	CF	ROCKY RIVER	OH		10/15/2025	6.875	193,994		(32)				255,000	08/28/2025
100246677	CF	SEAL ROCK	OR		10/15/2025	7.075	416,350		(80)				600,000	08/05/2025
100246678	CF	CHARLESTOWN	MA		10/15/2025	6.500	256,324		(35)				1,050,000	08/28/2025
100246679		YUMA	AZ		10/15/2025	7.375	248,837		(26)				295,000	08/06/2025
100246680	CF	LOS ANGELES	CA		10/15/2025	6.875	362,967		(65)				630,000	08/20/2025
100246681	CF	LOCKPORT	IL		10/15/2025	7.325	229,629		(28)				300,000	08/22/2025
100246682	CF	PALO ALTO	CA		10/15/2025	6.875	388,601		(88)				680,000	08/12/2025
100246683	CF	CINCINNATI	OH		10/15/2025	6.875	278,081		(43)				385,000	08/15/2025
100246684	CF	LINCOLN	NH		10/15/2025	6.950	495,021		(105)				830,000	08/21/2025
100246685	CF	SEATTLE	WA		10/15/2025	6.990	534,174		(115)				730,000	08/21/2025
100246686	CF	DOVER	NJ		10/15/2025	7.625	293,075		(41)				375,000	08/25/2025
100246687	CF	PATCHOGUE	NY		10/15/2025	7.240	334,475		(77)				480,000	08/13/2025
100246688	CF	BIG BEAR CITY	CA		10/15/2025	7.625	528,203		(77)				639,000	08/07/2025
100246689	CF	LAS VEGAS	NV		10/15/2025	6.875	401,082		(81)				585,000	08/18/2025
100246690		WEEKI WACHEE	FL		10/15/2025	7.625	278,093		(36)				360,000	09/03/2025
100246691	CF	VENTNOR CITY	NJ		10/15/2025	6.740	835,314		(147)				1,560,000	08/29/2025
100246692	CF	YORKVILLE	IL		10/15/2025	7.740	223,850		(47)				320,000	08/07/2025
100246693	CF	KISSIMMEE	FL		10/15/2025	6.990	199,461		(21)				250,000	08/08/2025
100246694	CF	PORTLAND	OR		10/15/2025	6.990	179,505		(73)				320,000	08/27/2025
100246695	CF	CHERRY HILL	NJ		10/15/2025	6.990	403,215		(76)				590,000	08/11/2025
100246696	CF	WALTERBORO	SC		10/15/2025	6.950	224,011		(47)				380,000	08/22/2025
100246697	CF	LAKE WORTH	FL		10/15/2025	6.750	286,048		(52)				462,000	08/25/2025
100246698	CF	VACAVILLE	CA		10/15/2025	6.750	265,741		(55)				455,000	08/08/2025
100246699	CF	WEST HAVERSTRAW	NY		10/15/2025	7.125	337,414		(70)				495,000	08/27/2025
100246700		FORT WORTH	TX		10/15/2025	7.875	177,019		(15)				248,000	08/19/2025
100246701	CF	HILLSBOROUGH	NJ		10/15/2025	6.990	269,931		(56)				370,000	08/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246702	CF	MIRAMAR	FL		10/15/2025	7.200	408,163		(69)				525,000	08/08/2025
100246703	CF	HOUSTON	TX		10/15/2025	7.375	196,363		(36)				280,000	09/04/2025
100246704	CF	BUFFALO	NY		10/15/2025	7.250	172,492		(36)				226,000	08/21/2025
100246705	CF	TUCSON	AZ		10/15/2025	7.115	649,721		(99)				899,000	08/22/2025
100246706	CF	WELLFLEET	MA		10/15/2025	6.625	716,810		(113)				1,195,000	08/21/2025
100246707		NEW PORT RICHEY	FL		10/15/2025	7.625	241,877		(5)				321,000	08/29/2025
100246708	CF	CUMBERLAND	WI		10/15/2025	6.990	188,262		(41)				340,000	08/28/2025
100246709		VANCOUVER	WA		10/15/2025	6.750	234,477		(48)				460,000	08/26/2025
100246710	CF	TACOMA	WA		10/15/2025	7.075	247,068		(58)				432,500	08/20/2025
100246711	CF	SPARTANBURG	SC		10/15/2025	6.990	167,556		(33)				220,000	08/21/2025
100246712	CF	BEND	OR		10/15/2025	6.825	261,357		(53)				520,000	08/16/2025
100246713	CF	REDMOND	WA		10/15/2025	6.875	208,824		(47)				500,000	08/05/2025
100246714		COTTRELLVILLE	MI		10/15/2025	8.125	344,447		(29)				375,000	08/28/2025
100246715	CF	ATLANTIC BEACH	NC		10/15/2025	6.750	343,873		(71)				827,000	08/22/2025
100246716	CF	HAYWARD	CA		10/15/2025	7.325	210,149		(49)				950,000	08/04/2025
100246717	CF	TUCSON	AZ		10/15/2025	6.990	423,306		(101)				725,000	08/21/2025
100246718	CF	NEW ORLEANS	LA		10/15/2025	6.750	493,825		(234)				800,000	08/27/2025
100246719		QUOGUE	NY		10/15/2025	6.990	314,668		(75)				1,754,000	08/22/2025
100246720	CF	TEQUESTA	FL		10/15/2025	6.990	248,517		(43)				339,000	08/26/2025
100246721	CF	PHILADELPHIA	PA		10/15/2025	6.750	184,977		(38)				360,000	08/18/2025
100246722	CF	SEVIERVILLE	TN		10/15/2025	6.990	682,619		(160)				1,464,000	09/02/2025
100246723	CF	NOLENSVILLE	TN		10/15/2025	7.575	495,706		(77)				650,000	08/20/2025
100246724	CF	SODUS POINT	NY		10/15/2025	7.500	312,302		(57)				450,000	08/22/2025
100246725	CF	CABOT	AR		10/15/2025	5.750	157,188						225,000	08/29/2025
100246726		SANTA ROSA BEACH	FL		10/15/2025	7.450	423,856		(19)				475,000	08/28/2025
100246727	CF	HAVERSTRAW	NY		10/15/2025	7.240	472,564		(74)				610,000	08/22/2025
100246728	CF	PHOENIX	AZ		10/15/2025	7.250	377,727		(51)				492,000	08/20/2025
100246729	CF	KATY	TX		10/15/2025	6.950	277,610		(65)				676,000	08/29/2025
100246730		SAN DIEGO	CA		10/15/2025	7.500	744,728		(61)				865,000	08/20/2025
100246731	CF	STUART	FL		10/15/2025	7.375	548,488		(92)				745,000	08/27/2025
100246732	CF	CLARKSON	KY		10/15/2025	6.750	530,857		(109)				849,000	08/07/2025
100246733	CF	DAYTONA BEACH	FL		10/15/2025	7.250	295,480		(36)				367,000	08/29/2025
100246734	CF	FORT MYERS	FL		10/15/2025	7.075	318,589		(54)				460,000	08/13/2025
100246735	CF	MABELVALE	AR		10/15/2025	5.750	155,256		(1)				222,000	08/08/2025
100246736	CF	LYONS	CO		10/15/2025	6.740	415,024		(75)				675,000	09/04/2025
100246737	CF	HURON	OH		10/15/2025	7.240	169,732		(20)				215,000	08/19/2025
100246738	CF	TAMPA	FL		10/15/2025	7.740	292,163		(21)				383,000	08/05/2025
100246739	CF	ATHENS	OH		10/15/2025	7.740	162,194		(11)				210,000	08/15/2025
100246740	CF	COLUMBIA	TN		10/15/2025	6.990	624,366		(121)				1,500,000	08/26/2025
100246741	CF	WALLKILL	NY		10/15/2025	7.000	456,540		(88)				590,000	08/21/2025
100246742	CF	THOMASVILLE	NC		10/15/2025	7.240	206,915		(40)				279,000	08/11/2025
100246743	CF	LAKE OSWEGO	OR		10/15/2025	7.625	364,250		(64)				525,000	08/08/2025
100246744	CF	NORTH LAS VEGAS	NV		10/15/2025	7.750	155,997		(19)				270,000	08/15/2025
100246745	CF	FRISCO	TX		10/15/2025	6.990	299,356		(53)				400,000	08/20/2025
100246746	CF	HASBROUCK HEIGHTS BORO	NJ		10/15/2025	7.375	409,701		(76)				525,000	08/27/2025
100246747	CF	LAKE OSWEGO	OR		10/15/2025	7.200	453,992		(74)				593,000	08/28/2025
100246748	CF	PALM COAST	FL		10/15/2025	6.875	535,990		(108)				740,000	08/18/2025
100246749	CF	HOWELL	MI		10/15/2025	6.875	236,942		(41)				369,000	08/29/2025
100246750	CF	HURST	TX		10/15/2025	7.490	229,349		(33)				321,000	09/03/2025
100246751	CF	NORWALK	CT		10/15/2025	6.825	350,524		(189)				880,000	08/14/2025
100246752	CF	MELBOURNE	FL		10/15/2025	6.950	168,621		(34)				240,000	08/28/2025
100246753	CF	LONG BEACH	CA		10/15/2025	7.250	348,460		(53)				505,000	08/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246754	CF	NAUGATUCK	CT		10/15/2025	6.750	258,722		(27)				370,000	08/29/2025
100246755	CF	MAMMOTH LAKES	CA		10/15/2025	6.990	471,031		(107)				1,201,000	08/08/2025
100246756	CF	SALIDA	CA		10/15/2025	6.990	482,034		(87)				645,000	08/22/2025
100246757	CF	CORAL SPRINGS	FL		10/15/2025	6.875	228,420		(47)				365,000	08/27/2025
100246758	CF	EVERETT	WA		10/15/2025	6.990	595,704		(125)				820,000	08/05/2025
100246759	CF	SHEFFIELD LAKE	OH		10/15/2025	6.990	155,616		(27)				206,000	08/27/2025
100246760		CHESAPEAKE BEACH	MD		10/15/2025	7.125	170,185		(33)				359,000	08/29/2025
100246761	CF	CUMMING	GA		10/15/2025	6.875	388,719		(124)				625,000	08/18/2025
100246762	CF	TUCSON	AZ		10/15/2025	6.990	241,492		(52)				395,000	08/21/2025
100246763	CF	LOWVILLE	NY		10/15/2025	7.575	180,775		(38)				230,000	08/19/2025
100246764	CF	BAKERSFIELD	CA		10/15/2025	7.750	246,055		(27)				330,000	08/14/2025
100246765	CF	GREEN MOUNTAIN FALLS	CO		10/15/2025	6.990	436,194		(46)				570,000	08/12/2025
100246766	CF	TAHOMA	CA		10/15/2025	6.990	471,424		(106)				955,000	08/18/2025
100246767		BRIDGEWATER	CT		10/15/2025	7.990	413,423		(45)				475,000	08/21/2025
100246768	CF	SPOKANE VALLEY	WA		10/15/2025	7.000	324,017		(68)				450,000	09/02/2025
100246769	CF	STEAMBOAT SPRINGS	CO		10/15/2025	6.500	275,828		(58)				815,000	08/08/2025
100246770	CF	CHARLESTON	SC		10/15/2025	7.490	427,353		(32)				530,000	09/04/2025
100246771	CF	ARLINGTON	TX		10/15/2025	7.490	218,435		(24)				305,000	08/28/2025
100246772	CF	VANCOUVER	WA		10/15/2025	6.825	250,774		(55)				490,000	08/11/2025
100246773	CF	BROOKHAVEN	PA		10/15/2025	6.990	236,658		(50)				326,000	09/03/2025
100246774	CF	LEESVILLE	SC		10/15/2025	6.990	210,078		(50)				435,000	08/25/2025
100246775	CF	TUCSON	AZ		10/15/2025	6.990	327,430		(44)				455,000	08/20/2025
100246776		PORT ORANGE	FL		10/15/2025	7.375	200,678		(17)				225,000	08/12/2025
100246777	CF	NORTH TONAWANDA	NY		10/15/2025	7.490	242,472		(57)				310,000	08/15/2025
100246778		STROUDSBURG	PA		10/15/2025	6.500	256,191		(98)				361,000	08/04/2025
100246779	CF	RHINEBECK	NY		10/15/2025	6.990	676,509		(157)				1,150,000	08/28/2025
100246780	CF	PHOENIX	AZ		10/15/2025	7.875	244,479		(21)				300,000	08/27/2025
100246781	CF	PHOENIX	AZ		10/15/2025	6.875	246,500		(44)				335,000	08/23/2025
100246782		DANBURY	WI		10/15/2025	8.125	276,919		(29)				315,000	08/22/2025
100246783	CF	COLLINSVILLE	CT		10/15/2025	7.500	163,469		(28)				210,000	08/18/2025
100246784	CF	MAMMOTH LAKES	CA		10/15/2025	6.740	311,172		(57)				754,000	08/22/2025
100246785	CF	LOGANVILLE	GA		10/15/2025	6.250	254,835		(91)				535,000	08/29/2025
100246786	CF	PROVINCETOWN	MA		10/15/2025	6.250	331,196		(116)				1,100,000	08/22/2025
100246787	CF	FREEPORT	FL		10/15/2025	7.125	472,267		(84)				707,000	08/28/2025
100246788	CF	ENNIS	MT		10/15/2025	7.240	327,079		(64)				420,000	08/06/2025
100246789	CF	NEW BRUNSWICK	NJ		10/15/2025	6.750	282,649		(92)				384,000	08/21/2025
100246790	CF	BRADENTON	FL		10/15/2025	7.240	346,708		(68)				490,000	08/15/2025
100246791	CF	HAVERSTRAW	NY		10/15/2025	6.990	313,165		(65)				420,000	08/13/2025
100246792	CF	POMPANO BEACH	FL		10/15/2025	7.125	399,385		(91)				580,000	08/21/2025
100246793	CF	PORT MURRAY	NJ		10/15/2025	6.825	364,148		(22)				459,000	08/27/2025
100246794	CF	ACCORD	NY		10/15/2025	6.875	427,647		(102)				1,150,000	08/20/2025
100246795	CF	SHERWOOD	AR		10/15/2025	5.750	157,353		(1)				225,000	08/28/2025
100246796	CF	COLLEGEVILLE	PA		10/15/2025	6.490	323,606		(98)				426,000	08/21/2025
100246797	CF	CHICAGO	IL		10/15/2025	6.875	251,103		(109)				395,000	08/11/2025
100246798	CF	SEATTLE	WA		10/15/2025	7.250	663,599		(106)				855,000	08/05/2025
100246799	CF	MEMPHIS	TN		10/15/2025	5.875	175,966						240,000	08/14/2025
100246800	CF	MEMPHIS	TN		10/15/2025	5.750	167,667						240,000	08/29/2025
100246801	CF	ALBRIGHTSVILLE	PA		10/15/2025	7.575	222,675		(47)				295,200	08/16/2025
100246802		SNOHOMISH	WA		10/15/2025	7.375	774,880		(48)				900,000	08/25/2025
100246803	CF	MYRTLE BEACH	SC		10/15/2025	6.990	261,058		(56)				366,000	08/12/2025
100246804	CF	PASADENA	CA		10/15/2025	6.750	533,567		(110)				1,350,000	08/01/2025
100246805	CF	WATERVILLE	MN		10/15/2025	7.740	355,402		(33)				438,000	08/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246806	CF	BUFFALO	NY		10/15/2025	7.375	178,356		(36)				244,000	08/29/2025
100246807	CF	CENTERVILLE	MA		10/15/2025	6.750	826,947		(148)				1,664,500	08/07/2025
100246808	CF	HIRAM	GA		10/15/2025	8.115	180,164		(17)				360,000	08/08/2025
100246809	CF	JACKSONVILLE	OR		10/15/2025	7.490	279,143		(26)				345,000	08/27/2025
100246810		TITUSVILLE	FL		10/15/2025	8.125	291,706		(25)				320,000	09/03/2025
100246811	CF	HOPEWELL	NJ		10/15/2025	6.950	203,510		(44)				380,000	08/28/2025
100246812	CF	LITTLE EGG HARBOR TWP	NJ		10/15/2025	6.625	246,478		(42)				645,000	08/20/2025
100246813	CF	VILONIA	AR		10/15/2025	7.450	211,296		(42)				324,000	08/14/2025
100246814	CF	DENVER	CO		10/15/2025	6.750	259,463		(55)				447,000	08/26/2025
100246815	CF	TRUMBULL	CT		10/15/2025	6.950	427,888		(84)				631,000	08/29/2025
100246816	CF	EL PASO	TX		10/15/2025	7.490	251,794		(33)				309,000	08/13/2025
100246817	CF	RIDGEFIELD	CT		10/15/2025	6.750	696,969		(128)				975,000	08/26/2025
100246818	CF	CHEEKTOWAGA	NY		10/15/2025	7.240	195,978		(41)				250,000	08/13/2025
100246819	CF	SAINT PETERSBURG	FL		10/15/2025	7.500	327,030		(56)				450,000	08/13/2025
100246820	CF	INDIANAPOLIS	IN		10/15/2025	7.825	180,821		(23)				234,000	08/11/2025
100246821		KISSIMMEE	FL		10/16/2025	7.375	438,875		(60)				610,000	06/16/2025
100246822		SPRING CITY	PA		10/16/2025	7.625	274,763		(57)				430,000	06/09/2025
100246823		STANTON	CA		10/16/2025	7.375	646,489		(112)				780,000	06/26/2025
100246824	CF	TUCSON	AZ		10/16/2025	6.875	330,125		(35)				420,000	05/13/2025
100246825	CF	ARRINGTON	TN		10/16/2025	7.375	313,966		(67)				1,140,000	06/16/2025
100246826	CF	BURTON	MI		10/16/2025	8.250	259,509		(50)				310,000	05/30/2025
100246827	CF	FRAMINGHAM	MA		10/16/2025	7.375	467,310		(78)				600,000	08/18/2025
100246828		HUNTINGTON PARK	CA		10/16/2025	8.250	617,713		(127)				750,000	06/21/2025
100246829	CF	(NORTH HOLLYWOOD AREA) LOS AN	CA		10/16/2025	7.750	1,047,551		(212)				1,251,000	07/12/2025
100246830	CF	(VAN NUYS AREA) LOS ANGELES	CA		10/16/2025	7.750	1,403,729		(258)				1,682,000	07/14/2025
100246831		(WOODLAND HILLS AREA) LOS ANG	CA		10/16/2025	7.375	1,137,745		(35)				1,400,000	06/26/2025
100246832		NAPLES	FL		10/16/2025	7.875	365,398		(72)				538,000	05/12/2025
100246833	CF	LA FOLLETTE	TN		10/16/2025	7.625	391,233		(70)				470,000	07/24/2025
100246834	CF	LAKE HAVASU CITY	AZ		10/16/2025	7.500	288,627		(56)				355,000	08/05/2025
100246835	CF	MAHWAH	NJ		10/16/2025	7.250	415,484		(54)				505,000	07/08/2025
100246836		DALLAS	TX		10/16/2025	8.875	1,047,435		(184)				1,775,000	06/13/2025
100246837		FRISCO	TX		10/16/2025	7.500	615,734		(103)				855,000	07/31/2025
100246838	CF	SAN CARLOS	CA		10/16/2025	7.375	1,607,799		(224)				1,950,000	07/16/2025
100246839	CF	KIRKLAND	WA		10/16/2025	7.125	1,030,887		(149)				1,253,000	07/18/2025
100246840	CF	POMPANO BEACH	FL		10/16/2025	7.250	1,916,148		(313)				3,455,000	07/31/2025
100246841	CF	SAN JOSE	CA		10/16/2025	7.500	196,400		(533)				1,650,000	07/01/2025
100246842	CF	ANAHEIM	CA		10/16/2025	8.250	1,315,151		(251)				1,570,000	06/27/2025
100246843		BROOKLYN	NY		10/16/2025	6.875	1,020,436		(109)				1,725,000	06/06/2025
100246844	CF	LAGUNA NIGUEL	CA		10/16/2025	7.250	358,416		(342)				1,075,000	06/06/2025
100246845		(CHATSWORTH AREA) LOS ANGELES	CA		10/16/2025	7.250	812,022		(142)				1,045,000	06/27/2025
100246846	CF	LAS VEGAS	NV		10/16/2025	7.875	460,402		(89)				574,000	07/28/2025
100246847	CF	BAINBRIDGE ISLAND	WA		10/16/2025	7.375	707,842		(133)				900,000	06/20/2025
100246848	CF	ADELANTO	CA		10/16/2025	8.990	391,459		(67)				415,000	07/22/2025
100246850		TEMECULA	CA		10/16/2025	6.750	456,287		(34)				926,000	06/30/2025
100246851	CF	WEST COLUMBIA	SC		10/16/2025	7.500	164,498		(32)				210,000	07/02/2025
100246852		CAPE CORAL	FL		10/16/2025	7.875	255,646		(51)				339,000	06/24/2025
100246853	CF	ALBUQUERQUE	NM		10/16/2025	7.625	217,373		(42)				297,000	08/06/2025
100246854		SIMI VALLEY	CA		10/17/2025	7.250	625,348		(76)				760,000	09/19/2025
100246855	CF	LOS ANGELES	CA		10/17/2025	6.875	205,053		(31)				270,000	09/26/2025
100246856	CF	HUNTINGTON BEACH	CA		10/17/2025	6.875	1,186,197		(167)				1,551,000	09/27/2025
100246857		BRISTOL	CT		10/17/2025	6.999	224,288		(19)				276,000	09/29/2025
100246858	CF	LOXAHATCHEE	FL		10/17/2025	7.750	443,265		1,038				685,000	09/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246859	CF	NORTHRIDGE	CA		10/17/2025	6.999	903,826		(190)				1,150,000	09/17/2025
100246860	CF	NORWALK	CA		10/17/2025	7.250	786,967		(96)				940,000	09/02/2025
100246861	CF	LADY LAKE	FL		10/17/2025	6.375	510,405		(25)				683,000	10/01/2025
100246862	CF	SANTA ANA	CA		10/17/2025	6.875	676,192		(80)				775,000	09/25/2025
100246863		MANASSAS	VA		10/17/2025	6.375	352,303		1				480,000	09/26/2025
100246864	CF	TRABUCO CANYON	CA		10/17/2025	6.625	1,233,393		(163)				1,760,000	09/19/2025
100246865		MORONGO VALLEY	CA		10/17/2025	6.875	247,812		(27)				577,000	09/29/2025
100246866		SUN VALLEY	CA		10/17/2025	9.750	629,883		(117)				810,000	10/01/2025
100246867	CF	WASHINGTON	DC		10/17/2025	6.875	404,276		(24)				700,000	10/03/2025
100246868	CF	HIALEAH	FL		10/17/2025	6.875	192,317		(34)				300,000	09/30/2025
100246869		OCOEE	FL		10/17/2025	7.125	414,254		(40)				570,000	09/17/2025
100246870	CF	SANDPOINT	ID		10/17/2025	7.125	423,068		(69)				544,000	08/25/2025
100246871	CF	RIVERVIEW	FL		10/17/2025	6.999	638,256		(103)				771,000	09/29/2025
100246872	CF	LA VERNE	CA		10/17/2025	6.750	1,061,556		(67)				1,350,000	08/20/2025
100246873	CF	MURRIETA	CA		10/17/2025	7.125	537,903		(80)				715,000	09/23/2025
100246874		LONG BEACH	CA		10/17/2025	7.125	741,237		(94)				960,000	09/29/2025
100246875		FOND DU LAC	WI		10/17/2025	6.999	157,896		(13)				208,000	09/15/2025
100246876		ENCINO AREA LOS ANGELES	CA		10/17/2025	7.875	614,755		(120)				1,100,000	09/22/2025
100246877	CF	RIDGEFIELD	NJ		10/17/2025	6.499	656,440		(59)				805,000	09/19/2025
100246878	CF	LOS ANGELES	CA		10/17/2025	7.499	978,000		(144)				1,049,000	09/26/2025
100246879		BAYTOWN	TX		10/17/2025	6.875	252,941		(4)				320,000	09/29/2025
100246880	CF	SAN BERNARDINO	CA		10/17/2025	7.750	542,894		(95)				587,000	09/30/2025
100246881		ORLANDO	FL		10/17/2025	7.999	240,715		(45)				353,000	09/26/2025
100246882	CF	MORENO VALLEY	CA		10/17/2025	6.499	457,882		(28)				590,000	09/24/2025
100246883		NIANTIC	CT		10/17/2025	6.999	210,281		(29)				420,000	10/01/2025
100246884	CF	LA HABRA	CA		10/17/2025	6.625	327,817		(37)				400,000	09/25/2025
100246885	CF	VERO BEACH	FL		10/17/2025	6.375	213,835		(19)				755,000	09/18/2025
100246886		INDIO	CA		10/17/2025	6.875	407,337		(12)				535,000	09/24/2025
100246887		BOUNTIFUL	UT		10/17/2025	7.875	635,208		(105)				795,000	09/11/2025
100246888		JACKSONVILLE	FL		10/17/2025	6.499	119,860		12				175,000	09/15/2025
100246889	CF	DOWNEY	CA		10/17/2025	7.250	908,412		(143)				1,065,000	09/12/2025
100246890	CF	PERRIS	CA		10/17/2025	6.375	551,286		(125)				725,000	10/01/2025
100246891	CF	HOMESTEAD	FL		10/17/2025	8.750	319,880		(53)				382,000	09/26/2025
100246892	CF	FAYETTEVILLE	GA		10/17/2025	7.499	473,313		(95)				586,000	09/05/2025
100246893		TORRINGTON	CT		10/17/2025	6.999	189,693		(8)				235,000	09/02/2025
100246894		BALDWIN PARK	CA		10/17/2025	7.499	373,376		(64)				740,000	09/23/2025
100246895	CF	PARKLAND	FL		10/17/2025	7.125	1,155,072		(133)				1,260,000	09/30/2025
100246896	CF	PLEASANTON	CA		10/17/2025	7.125	3,102,898		(474)				3,823,000	08/15/2025
100246897	CF	CAPE CORAL	FL		10/17/2025	6.750	175,512		(26)				420,000	09/25/2025
100246898		LA PUENTE	CA		10/17/2025	7.125	496,539		(66)				750,000	09/25/2025
100246899	CF	RESEDA	CA		10/17/2025	6.750	638,835		(50)				785,000	09/18/2025
100246900	CF	SPARKS	NV		10/17/2025	6.625	690,715		(92)				927,000	09/27/2025
100246901	CF	OAKLAND	CA		10/17/2025	6.499	590,372		(64)				725,000	09/30/2025
100246902	CF	CAPE CORAL	FL		10/17/2025	7.250	208,082		(40)				285,000	08/28/2025
100246903		HOUSTON	TX		10/17/2025	6.625	272,575		(2)				355,000	10/03/2025
100246904	CF	FRESNO	CA		10/17/2025	7.375	418,600		(82)				590,000	09/11/2025
100246905		LITTLE ROCK	AR		10/17/2025	6.499	202,655						260,000	10/02/2025
100246906	CF	BURBANK	CA		10/17/2025	6.750	1,378,470		(187)				1,700,000	09/26/2025
100246907	CF	PASADENA	MD		10/17/2025	7.499	588,223		(91)				677,000	09/23/2025
100246908		OKLAHOMA CITY	OK		10/17/2025	6.625	118,742		16				153,000	08/28/2025
100246909	CF	DEARBORN	MI		10/17/2025	7.499	161,547		(32)				244,000	09/17/2025
100246910		LUBBOCK	TX		10/17/2025	6.625	178,108		(2)				230,000	09/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246911		FONTANA	CA		10/17/2025	9.250	587,601		(94)				700,000	09/12/2025
100246912	CF	CORTE MADERA	CA		10/17/2025	6.750	364,311		(44)				710,000	09/06/2025
100246913	CF	COALINGA	CA		10/17/2025	7.375	373,029		(41)				520,000	09/24/2025
100246914		LA CROSSE	WI		10/17/2025	7.125	162,635		5				205,000	08/29/2025
100246915	CF	MIAMI	FL		10/17/2025	6.999	244,794		(39)				330,000	09/25/2025
100246916		KISSIMMEE	FL		10/17/2025	6.750	343,526		(21)				439,000	09/15/2025
100246917	CF	SANTA ANA	CA		10/17/2025	6.999	668,021		(128)				800,000	09/24/2025
100246918		SIMI VALLEY	CA		10/17/2025	7.499	915,107		(73)				1,150,000	10/01/2025
100246919		SURPRISE	AZ		10/17/2025	6.999	511,585		(44)				630,000	09/26/2025
100246920	CF	PAHRUMP	NV		10/17/2025	7.625	264,356		(53)				281,000	09/29/2025
100246921	CF	SANTA ROSA	CA		10/17/2025	7.375	434,249		(76)				662,000	09/23/2025
100246922	CF	LITTLE ROCK	AR		10/17/2025	8.125	283,040		(44)				341,000	08/29/2025
100246923		SAN FERNANDO	CA		10/17/2025	7.499	533,185		(94)				740,000	09/15/2025
100246924	CF	MENDOTA	CA		10/17/2025	7.250	279,804		(35)				320,000	09/22/2025
100246925		BATON ROUGE	LA		10/17/2025	7.625	222,717		590				275,000	08/29/2025
100246926	CF	SANTA CLARITA	CA		10/17/2025	6.875	710,019		(56)				860,000	09/20/2025
100246927	CF	MODESTO	CA		10/17/2025	7.499	607,132		(111)				650,000	09/29/2025
100246928	CF	AURORA	CO		10/17/2025	7.250	427,893		(89)				512,000	09/29/2025
100246929	CF	SAN BERNARDINO	CA		10/17/2025	6.875	427,640		(12)				550,000	09/18/2025
100246930	CF	MIAMI LAKES	FL		10/17/2025	6.499	473,182		(44)				588,000	09/24/2025
100246931	CF	LOS ANGELES	CA		10/17/2025	7.625	399,782		(70)				545,000	09/29/2025
100246932	CF	SAN LORENZO	CA		10/17/2025	6.875	474,703		(38)				610,000	09/25/2025
100246933	CF	PLANT CITY	FL		10/17/2025	6.999	569,084		(89)				958,000	09/24/2025
100246934		LAS VEGAS	NV		10/17/2025	7.499	488,655		(120)				646,000	10/02/2025
100246935	CF	NORCO	CA		10/17/2025	7.499	938,731		(148)				1,370,000	10/01/2025
100246936	CF	JOHNS ISLAND	SC		10/17/2025	6.999	360,427		869				435,000	09/11/2025
100246937	CF	FLOWER MOUND	TX		10/17/2025	6.875	287,446		(35)				350,000	09/26/2025
100246938	CF	LA CENTER	WA		10/17/2025	6.999	795,901		(134)				1,095,000	09/15/2025
100246939	CF	HOUSTON	TX		10/17/2025	6.999	135,884		(13)				190,000	09/11/2025
100246940	CF	SACRAMENTO	CA		10/17/2025	7.250	114,983		(23)				544,000	09/26/2025
100246941		CHANDLER	AZ		10/17/2025	6.875	334,745		(47)				502,000	09/23/2025
100246942	CF	MORGAN HILL	CA		10/17/2025	6.625	1,314,894		(171)				1,715,000	09/27/2025
100246943	CF	FORT MYERS	FL		10/17/2025	7.125	227,429		(28)				305,000	09/12/2025
100246944		RACINE	WI		10/17/2025	6.750	112,494		(2)				150,000	09/18/2025
100246945	CF	LOS ANGELES	CA		10/17/2025	6.999	445,635		(67)				850,000	09/26/2025
100246946		CADDO MILLS	TX		10/17/2025	7.250	524,141		(129)				1,017,000	10/03/2025
100246947		LANSING	MI		10/17/2025	6.875	134,944		(16)				165,000	10/03/2025
100246948		HOMOSASSA	FL		10/17/2025	6.999	202,388		(41)				317,000	10/03/2025
100246949		BRANDON	FL		10/17/2025	7.750	245,478		(48)				390,000	09/19/2025
100246950		CHARLOTTE	NC		10/17/2025	7.999	214,016		(41)				345,000	09/16/2025
100246951	CF	MODESTO	CA		10/17/2025	7.875	414,928		(78)				440,000	09/25/2025
100246952		SCOTTSDALE	AZ		10/17/2025	7.625	353,775		(30)				450,000	09/26/2025
100246953	CF	SAINT AUGUSTINE	FL		10/17/2025	8.375	476,055		(86)				605,000	09/23/2025
100246954	CF	COTO DE CAZA	CA		10/17/2025	6.875	2,880,278		(487)				5,500,000	09/24/2025
100246955	CF	AUSTIN	TX		10/17/2025	6.750	725,722		(76)				1,100,000	08/22/2025
100246956	CF	TULSA	OK		10/17/2025	7.125	110,109		(6)				145,000	09/25/2025
100246957	CF	EL CAJON	CA		10/17/2025	7.750	442,428		(78)				565,000	09/24/2025
100246958		MT. CRESTED BUTTE	CO		10/17/2025	8.125	351,981		(64)				480,000	09/23/2025
100246959	CF	PACOIMA	CA		10/17/2025	7.250	490,295		(71)				635,000	09/15/2025
100246960	CF	SCOTTSDALE	AZ		10/17/2025	6.750	1,060,747		(153)				1,470,000	09/15/2025
100246961	CF	SAINT LOUIS	MO		10/17/2025	7.625	273,243		(46)				350,000	09/05/2025
100246962	CF	SAN DIEGO	CA		10/17/2025	6.625	1,149,742		(175)				2,650,000	09/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100246963	CF	BRANDON	FL		10/17/2025	7.375	446,537		(69)				550,000	08/28/2025
100246964	CF	AUSTIN	TX		10/17/2025	6.750	282,905		(32)				349,000	09/11/2025
100246965	CF	FORT COLLINS	CO		10/17/2025	6.625	1,061,208		(103)				1,400,000	09/17/2025
100246966	CF	GILBERT	AZ		10/17/2025	6.875	1,057,671		(156)				1,280,000	09/18/2025
100246967	CF	SKOKIE	IL		10/17/2025	6.875	927,235		(130)				1,125,000	09/05/2025
100246968	CF	HOOVER	AL		10/17/2025	6.875	765,029		(60)				900,000	08/29/2025
100246969	CF	TAMPA	FL		10/17/2025	7.000	547,246		(37)				720,000	07/16/2025
100246970	CF	FORESTVILLE	CA		10/17/2025	7.250	1,123,610		(78)				1,375,000	09/15/2025
100246971	CF	PLEASANT HILL	CA		10/17/2025	6.750	795,021		(130)				1,000,000	09/16/2025
100246972	CF	SANTA CRUZ	CA		10/17/2025	6.875	892,084		(160)				1,354,000	09/18/2025
100246973	CF	MENIFEE	CA		10/17/2025	6.875	911,736		(180)				1,250,000	09/15/2025
100246974	CF	AUGUSTA	GA		10/17/2025	7.250	193,800		(28)				250,000	09/10/2025
100246975	CF	MAGNOLIA	TX		10/17/2025	7.125	275,311		(20)				321,000	09/10/2025
100246976	CF	YUMA	AZ		10/17/2025	7.375	209,711		(21)				273,000	09/08/2025
100246977	CF	GRESHAM	OR		10/17/2025	8.250	713,278		(130)				851,000	09/15/2025
100246979	CF	TOTOWA	NJ		10/17/2025	7.125	1,036,433		(172)				1,450,000	09/04/2025
100246980	CF	COPPEROPOLIS	CA		10/17/2025	7.000	562,998		(95)				690,000	09/19/2025
100246981	CF	ALHAMBRA	CA		10/17/2025	6.500	982,123		(106)				1,200,000	09/16/2025
100246982	CF	CAPE CORAL	FL		10/17/2025	7.375	349,888		(52)				455,000	09/12/2025
100246983	CF	SAN CLEMENTE	CA		10/17/2025	7.000	1,892,794		(294)				2,285,000	09/23/2025
100246984	CF	LITTLETON	CO		10/17/2025	7.750	554,422		(65)				620,000	08/29/2025
100246985	CF	BRECKENRIDGE	CO		10/17/2025	6.875	1,454,816		(260)				1,900,000	09/15/2025
100246986	CF	SALT LAKE CITY	UT		10/17/2025	6.750	305,576		(44)				380,000	09/23/2025
100246987	CF	THOUSAND OAKS	CA		10/17/2025	6.375	914,251		(92)				1,150,000	09/15/2025
100246988	CF	ST GEORGE	UT		10/17/2025	6.875	1,858,451		(403)				2,763,000	09/17/2025
100246989	CF	HENDERSON	NV		10/17/2025	6.875	943,052		(149)				1,140,000	09/08/2025
100246990	CF	MURRIETA	CA		10/17/2025	7.125	560,559		(111)				725,000	09/24/2025
100246991	CF	TAMPA	FL		10/17/2025	7.250	363,434		(59)				500,000	09/19/2025
100246992		AUSTIN	TX		10/21/2025	7.250	759,432		(103)				1,225,000	08/25/2025
100246993		MENIFEE	CA		10/21/2025	7.625	405,078		(52)				490,000	08/26/2025
100246994		MORRO BAY	CA		10/21/2025	6.625	1,019,137		(88)				1,250,000	08/26/2025
100246995		YORBA LINDA	CA		10/21/2025	7.250	1,840,615		(247)				2,225,000	08/29/2025
100246996	CF	CHULA VISTA	CA		10/21/2025	6.875	833,978		(111)				1,010,000	09/16/2025
100246997	CF	HINGHAM	MA		10/21/2025	7.625	1,343,251		(173)				1,625,000	08/22/2025
100246998	CF	SANTA MARIA	CA		10/21/2025	6.875	723,331		(96)				876,000	09/01/2025
100246999	CF	BOYNTON BEACH	FL		10/21/2025	6.875	457,994		(57)				556,000	09/19/2025
100247000		GRAFORD	TX		10/21/2025	7.125	203,670		(16)				350,000	08/28/2025
100247001	CF	CORAL SPRINGS	FL		10/21/2025	6.990	948,659		(76)				1,350,000	09/16/2025
100247002	CF	FRESNO	CA		10/21/2025	7.750	439,302		(56)				531,000	09/10/2025
100247003	CF	BEVERLY	NJ		10/21/2025	7.625	338,700		(38)				470,000	09/03/2025
100247004	CF	OCEANSIDE	CA		10/22/2025	6.990	449,830		(156)				592,000	09/04/2025
100247005	CF	CROWLEY	TX		10/22/2025	7.375	309,417		(159)				424,000	08/14/2025
100247006	CF	BRANDENTON	FL		10/22/2025	6.875	663,230		(275)				855,000	09/25/2025
100247007	CF	MCKINNEY	TX		10/22/2025	7.375	295,465		(45)				418,000	08/18/2025
100247008	CF	HOUSTON	TX		10/22/2025	7.500	246,092		(40)				325,000	09/02/2025
100247009	CF	CONCORD	CA		10/22/2025	6.625	155,562		(60)				755,000	09/02/2025
100247010	CF	KNIGHTDALE	NC		10/22/2025	6.990	252,767		(77)				370,000	08/16/2025
100247011	CF	SIMPSONVILLE	SC		10/22/2025	6.750	333,517		(19)				422,000	09/02/2025
100247012	CF	MCKINNEY	TX		10/22/2025	7.500	277,769		(161)				363,000	08/18/2025
100247013		SURFSIDE BCH	SC		10/22/2025	7.875	253,463		(44)				295,000	08/27/2025
100247014	CF	PASO ROBLES	CA		10/22/2025	6.575	639,180		(63)				925,000	09/09/2025
100247015	CF	MARSHALL	NC		10/22/2025	7.375	161,107		(69)				237,000	08/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247016	CF	MCKINNEY	TX		10/22/2025	5.990	291,901		(48)				390,000	08/13/2025
100247017	CF	TOLAR	TX		10/22/2025	6.125	177,729		(49)				248,000	08/25/2025
100247018	CF	FRESNO	CA		10/22/2025	6.375	789,235		(164)				1,125,000	08/29/2025
100247019		CROSBY	TX		10/22/2025	4.990	203,221		177				265,000	08/07/2025
100247020	CF	MANTECA	CA		10/22/2025	6.625	459,495		(123)				600,000	07/29/2025
100247021	CF	HAMPSTEAD	NH		10/22/2025	6.990	583,086		(197)				750,000	09/09/2025
100247022	CF	JENSEN BEACH	FL		10/22/2025	6.500	309,711		(39)				440,000	09/09/2025
100247023	CF	KEMAH	TX		10/22/2025	5.125	178,377		57				310,000	08/15/2025
100247024	CF	ZEBULON	NC		10/22/2025	6.375	295,081		(64)				415,000	09/25/2025
100247025	CF	MEDFORD	MA		10/22/2025	7.125	938,662		(282)				1,212,000	08/08/2025
100247026	CF	SPRING LAKE PARK	MN		10/22/2025	6.575	143,606		(62)				252,000	09/08/2025
100247027	CF	MONT BELVIEU	TX		10/22/2025	7.750	273,100		(158)				337,000	09/12/2025
100247028	CF	LONGS	SC		10/22/2025	4.500	145,276		46				325,000	08/29/2025
100247029	CF	SAN MARCOS	CA		10/22/2025	7.125	657,711		(256)				845,000	08/25/2025
100247030	CF	CHARLOTTE	NC		10/22/2025	6.500	244,492		(47)				350,000	08/28/2025
100247031	CF	KEMAH	TX		10/22/2025	6.125	224,171		(17)				300,000	07/31/2025
100247032	CF	LA GRANGE	NC		10/22/2025	6.750	238,722		(77)				350,000	07/29/2025
100247033		LAKE ALFRED	FL		10/22/2025	7.125	277,022		(36)				305,000	08/05/2025
100247034	CF	RIO RICO	AZ		10/22/2025	6.875	310,837		(98)				570,000	08/23/2025
100247035	CF	REISTERSTOWN	MD		10/22/2025	7.500	159,922		(40)				205,000	08/11/2025
100247036	CF	MONROE	NC		10/22/2025	6.990	268,853		(42)				342,000	08/12/2025
100247037	CF	LAWRENCE	KS		10/22/2025	6.990	219,655		(119)				355,000	09/12/2025
100247038	CF	LAUDERDALE LAKES	FL		10/22/2025	5.990	318,251		(17)				450,000	08/09/2025
100247039	CF	LAUREL	MT		10/22/2025	7.250	164,524		(30)				262,000	08/29/2025
100247040	CF	LAWRENCEVILLE	GA		10/22/2025	6.500	326,771		(40)				464,000	08/26/2025
100247041	CF	CHARLOTTE	NC		10/22/2025	6.500	243,868		(43)				335,000	08/25/2025
100247042	CF	CONOVER	NC		10/22/2025	6.250	86,313		(62)				285,000	08/20/2025
100247043		CALABASH	NC		10/22/2025	4.990	287,656		179				343,000	08/15/2025
100247044	CF	MANTECA	CA		10/22/2025	6.875	196,536		(41)				690,000	07/29/2025
100247045	CF	DENVER	CO		10/22/2025	6.990	224,026		(66)				292,000	08/29/2025
100247046	CF	MCKINNEY	TX		10/22/2025	7.875	256,565		(33)				352,000	08/21/2025
100247047	CF	NAPA	CA		10/22/2025	7.375	782,449		(16)				960,000	09/15/2025
100247048	CF	LEXINGTON	SC		10/22/2025	6.750	185,686		(81)				257,000	09/05/2025
100247049	CF	SAN DIEGO	CA		10/22/2025	6.125	238,486		(43)				395,000	08/27/2025
100247050	CF	SIMPSONVILLE	SC		10/22/2025	5.990	210,848		(49)				276,000	07/31/2025
100247051	CF	MEBANE	NC		10/22/2025	4.875	180,183		65				302,000	08/25/2025
100247052	CF	WORCESTER	MA		10/22/2025	7.625	299,067		(68)				366,000	08/29/2025
100247053	CF	LAWRENCEVILLE	GA		10/22/2025	6.500	326,771		(40)				457,000	08/26/2025
100247054	CF	NEWNAN	GA		10/22/2025	6.625	239,818		(69)				320,000	09/05/2025
100247055	CF	GILMER	TX		10/22/2025	7.875	158,372		(70)				220,000	09/12/2025
100247056	CF	NASHUA	NH		10/22/2025	6.625	296,044		(67)				401,000	09/02/2025
100247057	CF	REDLANDS	CA		10/22/2025	7.125	521,940		(178)				676,000	08/07/2025
100247058	CF	PARSIPPANY	NJ		10/22/2025	7.375	331,914		(44)				459,000	08/14/2025
100247059	CF	CHARLOTTE	NC		10/22/2025	5.990	240,975		(17)				320,000	08/29/2025
100247060	CF	LONGS	SC		10/22/2025	6.750	252,422		(39)				338,000	09/17/2025
100247061	CF	NEW YORK	NY		10/22/2025	5.990	461,429		(38)				999,999	08/22/2025
100247062	CF	HYATTSVILLE	MD		10/22/2025	7.125	329,243		(102)				431,000	08/09/2025
100247063	CF	SOUTH OGDEN	UT		10/22/2025	6.990	268,345		(44)				420,000	08/28/2025
100247064	CF	ROANOKE	VA		10/22/2025	6.575	165,795		(61)				298,000	09/22/2025
100247065	CF	LYNDHURST	NJ		10/22/2025	6.625	571,055		(258)				920,000	09/12/2025
100247066	CF	ROMEOVILLE	IL		10/22/2025	6.500	188,946		(83)				260,000	09/17/2025
100247067	CF	CHINCOTEAGUE ISLAND	VA		10/22/2025	7.375	249,257		(82)				320,000	09/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247068	CF	CANTON	GA		10/22/2025	6.125	534,248		(88)				724,000	08/21/2025
100247069	CF	LEWES	DE		10/22/2025	6.500	488,617		(95)				1,050,000	09/11/2025
100247070	CF	DUXBURY	MA		10/22/2025	6.575	278,652		(171)				1,540,000	09/16/2025
100247071	CF	DALLAS	TX		10/22/2025	7.250	282,847		(142)				378,000	08/18/2025
100247073	CF	CAMERON	NC		10/22/2025	6.990	222,579		(45)				272,000	08/05/2025
100247074	CF	WESTERVILLE	OH		10/22/2025	7.750	634,250		(222)				814,000	09/09/2025
100247075	CF	CHARLOTTE	NC		10/22/2025	6.125	228,499		(49)				331,000	08/28/2025
100247076	CF	ADAIRSVILLE	GA		10/22/2025	7.375	233,627		(44)				350,000	08/18/2025
100247077		LANSING	MI		10/22/2025	7.125	193,816		(58)				211,000	09/10/2025
100247078	CF	ROHNERT PARK	CA		10/22/2025	6.625	619,473		(94)				1,200,000	07/30/2025
100247079	CF	WAYNESBORO	PA		10/22/2025	6.625	248,587		(79)				322,000	08/29/2025
100247080	CF	MAGNOLIA	TX		10/22/2025	7.875	558,583		(58)				708,000	08/19/2025
100247081	CF	NEWRY	ME		10/22/2025	7.375	715,459		(96)				875,000	09/03/2025
100247082	CF	PALM COAST	FL		10/22/2025	4.500	169,166		165				360,000	09/10/2025
100247083	CF	ROUND ROCK	TX		10/22/2025	5.125	171,903		69				332,500	09/26/2025
100247084	CF	GREENEVILLE	TN		10/22/2025	7.625	171,735		(38)				350,000	08/05/2025
100247085	CF	PUNTA GORDA	FL		10/22/2025	6.990	249,224		(39)				312,000	09/11/2025
100247086	CF	MT PLEASANT	SC		10/22/2025	7.750	215,621		(30)				300,000	08/18/2025
100247087	CF	ADAIRSVILLE	GA		10/22/2025	6.875	230,518		(38)				326,000	08/25/2025
100247088	CF	INDIAN LAND	SC		10/22/2025	6.500	354,739		(118)				460,000	09/03/2025
100247089	CF	FORT WORTH	TX		10/22/2025	6.625	227,491		(82)				295,000	08/28/2025
100247090	CF	RANDOLPH	MA		10/22/2025	6.875	214,165		(76)				275,000	08/28/2025
100247091		LONG BEACH	WA		10/22/2025	7.750	309,399		(59)				337,000	09/02/2025
100247092	CF	NOVATO	CA		10/22/2025	6.990	731,781		(174)				950,000	08/27/2025
100247093	CF	CHARLOTTE	NC		10/22/2025	7.375	314,488		(80)				416,000	08/27/2025
100247094	CF	MILFORD	DE		10/22/2025	5.990	162,194		(23)				295,000	08/14/2025
100247095	CF	FAIRVIEW	TN		10/22/2025	7.375	293,758		(43)				360,000	08/27/2025
100247096		SURPRISE	AZ		10/22/2025	4.250	383,260		351				480,000	07/31/2025
100247097	CF	WASILLA	AK		10/22/2025	7.750	495,805		(80)				680,000	07/28/2025
100247098	CF	BEAVER	PA		10/22/2025	6.375	208,634		(77)				290,000	08/14/2025
100247099	CF	MCKINNEY	TX		10/22/2025	7.500	281,984		(94)				350,000	08/25/2025
100247100	CF	CAPE CORAL	FL		10/22/2025	6.875	175,477		(110)				334,000	09/12/2025
100247101	CF	WAYNESBORO	PA		10/22/2025	6.990	242,923		(81)				314,000	08/29/2025
100247102	CF	MCKINNEY	TX		10/22/2025	7.750	250,569		(105)				313,000	08/25/2025
100247103	CF	DENTON	TX		10/22/2025	6.990	205,285		(40)				416,000	08/19/2025
100247104	CF	LAS VEGAS	NV		10/22/2025	6.500	180,270		(38)				345,000	08/02/2025
100247105	CF	TILTON	NH		10/22/2025	7.125	676,054		(229)				872,000	08/29/2025
100247106	CF	PAIA	HI		10/22/2025	6.875	1,121,794		(263)				1,550,000	08/11/2025
100247107	CF	CHICAGO	IL		10/22/2025	6.990	453,695		(164)				660,000	09/12/2025
100247108	CF	MISSION VIEJO	CA		10/22/2025	7.625	418,527		(76)				945,000	07/29/2025
100247109	CF	CONCORD	NC		10/22/2025	7.625	241,799		(62)				310,000	08/01/2025
100247110	CF	PHOENIXVILLE	PA		10/22/2025	7.625	297,314		(104)				360,000	08/29/2025
100247111	CF	BRADFORD	MA		10/22/2025	6.500	234,215		(23)				740,000	09/10/2025
100247112	CF	KILLINGTON	VT		10/22/2025	7.375	267,020		(168)				530,000	08/19/2025
100247113	CF	MORRIS PLAINS	NJ		10/22/2025	6.750	336,600		(115)				437,000	08/29/2025
100247114	CF	MONROE	NC		10/22/2025	5.990	249,921		(24)				332,000	08/15/2025
100247115	CF	CINCINNATI	OH		10/22/2025	6.750	207,030		(32)				400,000	08/02/2025
100247116	CF	HUMMELSTOWN	PA		10/22/2025	7.375	215,423		(23)				280,000	08/25/2025
100247117	CF	BRIDGETON	NJ		10/22/2025	7.625	168,265		(106)				214,000	09/02/2025
100247118	CF	CONYERS	GA		10/22/2025	6.750	201,541		(64)				268,000	09/15/2025
100247119		SANTA FE SPRINGS	CA		10/23/2025	7.500	581,526		(84)				720,000	08/27/2025
100247120		LOS ANGELES	CA		10/23/2025	7.000	568,050		(84)				730,000	09/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247121		CARMICHAEL	CA		10/23/2025	7.375	515,624		(79)				661,000	08/25/2025
100247122		BELTON	MO		10/23/2025	7.500	141,525		(22)				176,000	08/21/2025
100247123		PEORIA	AZ		10/23/2025	6.500	505,820		(43)				630,000	09/19/2025
100247124		FONTANA	CA		10/23/2025	6.875	598,915		(73)				780,000	09/08/2025
100247125		JURUPA VALLEY	CA		10/23/2025	7.375	314,204		(57)				615,000	08/25/2025
100247126		ADELANTO	CA		10/23/2025	7.000	260,230		(33)				343,000	09/02/2025
100247127		ODENVILLE	AL		10/23/2025	7.625	343,258		(28)				375,000	09/02/2025
100247128		TALLAHASSEE	FL		10/23/2025	6.875	166,031		(12)				204,000	08/27/2025
100247129		VIRGINIA BEACH	VA		10/23/2025	6.375	224,121		(23)				324,000	09/17/2025
100247130		WHEELING	IL		10/23/2025	6.500	165,151		(16)				220,000	09/18/2025
100247131		IDYLLWILD	CA		10/23/2025	6.875	201,616		(27)				275,000	09/12/2025
100247132		CALIFORNIA CITY	CA		10/23/2025	7.875	209,674		(18)				245,000	09/06/2025
100247133		TEHACHAPI	CA		10/23/2025	6.375	292,148		(31)				475,000	09/18/2025
100247134		CRANBERRY TOWNSHIP	PA		10/23/2025	6.750	208,603		(32)				338,000	09/17/2025
100247135		RUNNING SPRINGS	CA		10/23/2025	6.125	250,470		(14)				350,000	09/19/2025
100247136		KENNESAW	GA		10/23/2025	6.375	221,402		(22)				315,000	09/05/2025
100247137		REDONDO BEACH	CA		11/14/2025	7.125	1,259,100		(16)				1,885,000	10/17/2025
100247139		CANYON LAKE	CA		11/14/2025	6.625	381,561		(35)				565,000	10/29/2025
100247140		NORTHRIDGE	CA		11/14/2025	6.500	1,902,113		(138)				2,655,000	10/23/2025
100247141		LAGUNA HILLS	CA		11/14/2025	7.250	386,608		(54)				500,000	10/15/2025
100247143		CANTON	GA		11/14/2025	6.875	472,747		(54)				569,000	10/14/2025
100247144		SCOTTSDALE	AZ		11/14/2025	6.125	1,444,847		(29)				2,335,000	10/16/2025
100247145		DALLAS	TX		11/14/2025	7.125	2,695,421		(281)				3,400,000	10/20/2025
100247146		WESTPORT	CT		11/14/2025	6.500	2,585,569		(63)				4,275,000	10/30/2025
100247148		ALLENTOWN	PA		11/14/2025	6.875	279,336		(22)				345,000	10/21/2025
100247150		SAINT PETERSBURG	FL		11/14/2025	6.875	261,262		(35)				500,000	10/20/2025
100247153		STATESVILLE	NC		11/14/2025	7.500	272,962		(37)				335,000	10/16/2025
100247155		MCMINNVILLE	OR		11/14/2025	6.750	296,380		(43)				600,000	10/20/2025
100247156		SCOTTSDALE	AZ		11/14/2025	6.500	652,736		(42)				858,000	10/15/2025
100247157		PALOS VERDES ESTATES	CA		11/14/2025	6.125	1,260,785		(32)				5,000,000	10/21/2025
100247158		LA MIRADA	CA		11/14/2025	7.500	1,049,857		(143)				1,250,000	10/21/2025
100247160		BONSALL	CA		11/14/2025	6.625	1,314,017		(110)				1,615,000	10/16/2025
100247161		INLET BEACH	FL		11/14/2025	6.875	644,845		(76)				804,000	10/16/2025
100247162		MYRTLE BEACH	SC		11/14/2025	7.375	311,597		(43)				371,000	10/23/2025
100247164		LAGUNA NIGUEL	CA		11/14/2025	6.500	1,304,087		(94)				1,600,000	10/27/2025
100247165		MANTECA	CA		11/14/2025	6.875	476,782		(51)				600,000	10/27/2025
100247166		CEDAR PARK	TX		11/14/2025	7.250	157,478		(22)				762,500	10/20/2025
100247167		LIHUE	HI		11/14/2025	7.000	985,077		(123)				1,574,000	10/20/2025
100247168		OCEANSIDE	CA		11/14/2025	7.000	724,621		(86)				880,000	10/17/2025
100247169		RENO	NV		11/14/2025	6.625	1,086,588		(98)				1,560,000	10/22/2025
100247171		BURBANK	CA		11/14/2025	6.500	822,952		(66)				2,417,000	10/23/2025
100247172		SAN RAFAEL	CA		11/14/2025	6.375	1,266,678		(10)				1,783,000	10/20/2025
100247173		WOODBURY	MN		11/14/2025	6.750	387,398		(35)				475,000	10/17/2025
100247174		FLORISSANT	CO		10/23/2025	7.375	407,001		(64)				490,000	08/15/2025
100247175		GRAND JCT	CO		10/23/2025	6.990	351,217		(54)				451,000	09/15/2025
100247176		FORT COLLINS	CO		10/23/2025	7.000	450,445		(48)				585,000	09/19/2025
100247177		CAPE CARTERET	NC		10/23/2025	6.750	304,206		(41)				400,000	08/19/2025
100247178		NESHKORO	WI		10/23/2025	6.990	248,513		(37)				300,000	08/21/2025
100247179		NEW SMYRNA BEACH	FL		10/23/2025	7.500	465,643		(66)				599,000	08/25/2025
100247180		BIG BEAR CITY	CA		10/23/2025	7.124	518,447		(59)				630,000	09/23/2025
100247181		ANTHONY	NM		10/23/2025	6.875	357,377		(26)				439,000	09/17/2025
100247182		VAN ALSTYNE	TX		10/23/2025	6.875	261,619		(41)				368,000	09/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247183		RENO	NV		10/23/2025	6.875	726,412		(80)				975,000	09/11/2025
100247184		BLOOMINGTON	MN		10/23/2025	6.500	284,192		(19)				405,000	09/22/2025
100247185		RALEIGH	NC		10/23/2025	6.375	267,473		(15)				363,000	09/09/2025
100247186		GLEN ALLEN	VA		10/23/2025	6.624	313,960		(28)				420,000	08/27/2025
100247187		SPOKANE	WA		10/23/2025	7.000	235,304		(35)				320,000	09/09/2025
100247188		KILL DEVIL HILLS	NC		10/23/2025	6.625	417,177		(14)				535,000	08/30/2025
100247189		MIDLOTHIAN	VA		10/23/2025	6.750	298,870		(36)				398,000	08/26/2025
100247190		WHITEFISH BAY	WI		10/23/2025	7.125	463,142		(53)				600,000	09/17/2025
100247191		ALLENTOWN	PA		10/23/2025	7.250	260,525		(43)				312,500	09/15/2025
100247192		AUSTIN	TX		10/23/2025	7.250	310,856		(46)				375,000	09/24/2025
100247193		AUSTIN	TX		10/23/2025	7.375	288,729		(37)				350,000	09/25/2025
100247194		ATLANTIC CITY	NJ		10/23/2025	7.375	407,467		(56)				530,000	09/15/2025
100247195		OREM	UT		10/23/2025	7.990	337,043		(40)				435,000	09/10/2025
100247196		TABERNASH	CO		10/23/2025	6.624	654,133		(72)				850,000	09/08/2025
100247197		ROTONDA WEST	FL		10/23/2025	7.250	417,131		(69)				500,000	09/09/2025
100247198		BROKEN BOW	OK		10/23/2025	6.624	355,106		(32)				602,000	08/28/2025
100247199		WENDELL	NC		10/23/2025	6.750	250,544		(40)				313,000	08/21/2025
100247200		NAPLES	FL		10/23/2025	7.375	266,135		(45)				340,000	08/25/2025
100247201		BERLIN	MD		10/23/2025	7.125	296,295		(47)				382,000	08/29/2025
100247202		MC HENRY	MD		10/23/2025	6.990	509,206		(65)				660,000	08/22/2025
100247203		REDDING	CA		10/23/2025	7.000	267,188		(36)				345,000	08/27/2025
100247204		OCEAN VIEW	DE		10/23/2025	7.750	609,256		(67)				740,000	08/25/2025
100247205		E WENATCHEE	WA		10/23/2025	6.875	475,767		(26)				588,000	08/29/2025
100247206		PORT TOWSEND	WA		10/23/2025	6.375	596,781		(37)				800,000	08/16/2025
100247207		TALLAHASSEE	FL		10/23/2025	7.250	429,175		(54)				520,000	08/25/2025
100247208		LAS VEGAS	NV		10/23/2025	7.125	358,321		(39)				465,000	08/29/2025
100247209		DONNELLY	ID		10/23/2025	6.375	482,187		(26)				635,000	09/03/2025
100247210		ALMA	CO		10/23/2025	6.625	343,163		(25)				450,000	08/26/2025
100247211		OCEAN CITY	MD		10/23/2025	6.990	469,171		(65)				650,000	08/27/2025
100247212		NOBLESVILLE	IN		10/23/2025	6.875	336,704		(41)				453,000	09/19/2025
100247213		CLIFTON TWP	PA		10/23/2025	7.500	287,132		(44)				348,000	09/22/2025
100247214		CHARLOTTE	NC		10/23/2025	6.875	303,072		(36)				385,000	09/24/2025
100247215		VAIL	AZ		10/23/2025	6.875	247,904		(34)				307,000	09/19/2025
100247216		PFLUGERVILLE	TX		10/23/2025	6.875	288,990		(38)				360,000	09/22/2025
100247217		DALLAS	TX		10/23/2025	7.375	434,985		(46)				500,000	09/09/2025
100247218		STAR	ID		10/23/2025	7.500	700,261		(79)				800,000	09/09/2025
100247219		BEECH MOUNTAIN	NC		10/23/2025	6.875	414,682		(26)				480,500	09/30/2025
100247220		TRINITY	TX		10/23/2025	6.999	304,986		(34)				350,000	09/19/2025
100247221		HOLLAND	PA		10/23/2025	8.000	388,102		(44)				442,500	09/03/2025
100247222		POST FALLS	ID		10/23/2025	7.500	679,168		(63)				780,000	09/11/2025
100247223		SEVIERVILLE	TN		10/23/2025	6.625	360,596		(16)				420,000	09/12/2025
100247224		LAKE PARK	GA		10/23/2025	7.500	282,709		(42)				326,500	09/12/2025
100247225		CONWAY	SC		10/23/2025	8.125	245,590		(2)				300,000	08/29/2025
100247226		YUKON	OK		10/23/2025	6.625	359,186		(19)				425,000	09/19/2025
100247227		SAINT CHARLES	IL		10/23/2025	5.750	367,557		46				445,000	09/05/2025
100247228		LA GRANGE	NC		10/23/2025	5.750	245,436		37				300,000	09/16/2025
100247229		CHICAGO	IL		10/23/2025	7.125	365,223		(35)				420,000	09/08/2025
100247230		PONTE VEDRA	FL		10/23/2025	7.625	569,818		(83)				650,000	09/15/2025
100247231		FLAGSTAFF	AZ		10/23/2025	7.250	709,734		(69)				835,000	09/15/2025
100247232		MIDLAND	TX		10/23/2025	7.375	255,465		(36)				305,000	09/16/2025
100247233		O FALLON	MO		10/23/2025	7.625	237,878		(35)				260,000	08/29/2025
100247234		HUBERT	NC		10/23/2025	7.625	305,511		(41)				330,000	09/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247235		SIMPSONVILLE	SC		10/23/2025	7.625	404,563		(50)				435,000	09/17/2025
100247236		CEDAR GLEN	CA		10/23/2025	6.961	371,120		(30)				483,000	09/17/2025
100247237		SANTA FE	NM		10/23/2025	7.250	811,515		(78)				880,000	09/25/2025
100247238		LEWES	DE		10/23/2025	7.375	346,407		(36)				417,000	09/22/2025
100247239		LAKE ARROWHEAD	CA		10/23/2025	7.125	548,159		(36)				599,000	09/17/2025
100247240		PALM COAST	FL		10/23/2025	7.750	383,483		(46)				425,000	10/06/2025
100247241		ORLANDO	FL		10/23/2025	7.750	593,812		(68)				690,000	09/18/2025
100247242		VIRGINIA BEACH	VA		10/23/2025	6.999	268,966		(31)				300,000	10/01/2025
100247243		PORT MANSFIELD	TX		10/23/2025	8.000	596,290		(74)				670,000	09/03/2025
100247244		DAUPHIN ISLAND	AL		10/23/2025	7.750	281,141		(35)				365,000	08/25/2025
100247245		FACTORYVILLE	PA		10/23/2025	7.250	436,654		(54)				605,000	09/08/2025
100247246		ELLIJAY	GA		10/23/2025	7.375	335,122		(46)				365,000	08/28/2025
100247247		GROVELAND	FL		10/23/2025	6.750	317,129		(24)				346,000	09/10/2025
100247248		EUREKA	CA		10/23/2025	7.750	445,373		(51)				511,000	09/05/2025
100247249		MORGANTON	GA		10/23/2025	6.990	357,484		(26)				401,000	09/03/2025
100247250		BRYSON CITY	NC		10/23/2025	7.500	293,090		(38)				315,000	09/12/2025
100247251		CIRCLEVILLE	UT		10/23/2025	7.500	247,858		(37)				267,000	09/10/2025
100247252		BOONE	NC		10/23/2025	7.125	310,029		(30)				375,000	08/27/2025
100247253		CRYSTAL BEACH	TX		10/23/2025	6.990	500,941		(39)				546,000	09/12/2025
100247254		NEW ORLEANS	LA		10/23/2025	7.375	242,739		(35)				286,000	09/05/2025
100247255		LAKE HAMILTON	FL		10/23/2025	5.750	249,924		28				289,000	09/12/2025
100247256		OAK ISLAND	NC		10/23/2025	7.250	797,353		(75)				925,000	09/10/2025
100247257		PHILADELPHIA	PA		10/23/2025	7.125	535,000		(52)				580,000	09/12/2025
100247258		HERMITAGE	PA		10/23/2025	7.500	238,751		(37)				257,000	08/21/2025
100247259		CEDAR CITY	UT		10/23/2025	7.625	288,762		(39)				313,000	08/19/2025
100247260		MOUNT JACKSON	VA		10/23/2025	6.875	308,268		(30)				345,000	09/19/2025
100247261		REHOBOTH BEACH	DE		10/23/2025	7.375	286,328		(28)				430,000	09/05/2025
100247262		ROUND ROCK	TX		10/23/2025	6.875	116,572		(34)				370,000	08/28/2025
100247263		SALISBURY	MD		10/23/2025	5.990	193,221		11				268,000	09/16/2025
100247264		PHILADELPHIA	PA		10/23/2025	7.250	199,262		(17)				310,000	08/27/2025
100247265		DARLINGTON	MD		10/23/2025	6.624	223,682		(11)				295,000	09/12/2025
100247266		WICKENBURG	AZ		10/23/2025	8.625	152,755		(202)				1,132,000	09/02/2025
100247267		STONE MOUNTAIN	GA		10/23/2025	7.125	227,159		(22)				329,000	08/28/2025
100247268		LAS CRUCES	NM		10/23/2025	6.990	199,855		(14)				272,000	09/16/2025
100247269		CHEYENNE	WY		10/23/2025	6.875	192,791		(15)				278,000	10/03/2025
100247270		BELLEFONTE	PA		10/23/2025	6.624	189,842		(10)				251,000	09/05/2025
100247271		SAINT LOUIS	MO		10/23/2025	6.875	199,321		(14)				280,000	09/15/2025
100247272		HERNDON	VA		10/23/2025	6.490	398,590		(19)				725,000	09/17/2025
100247273		ORMOND BEACH	FL		10/23/2025	5.750	388,460		53				450,000	09/12/2025
100247274		RICHFIELD	MN		10/23/2025	7.250	203,503		(20)				278,000	08/21/2025
100247275		SHEFFIELD	AL		10/23/2025	7.125	195,968		(19)				265,000	09/17/2025
100247276		OMAHA	NE		10/23/2025	8.125	298,212		(22)				390,000	07/11/2025
100247277		RAMSEY	MN		10/23/2025	6.124	194,761		1				305,000	09/26/2025
100247278		HAW RIVER	NC		10/23/2025	5.500	244,499		24				360,000	09/03/2025
100247279		TOLLAND	CT		10/23/2025	7.750	220,879		3				280,000	09/09/2025
100247280		NORTHOME	MN		10/23/2025	6.990	210,582		14				286,000	07/12/2025
100247281		LOS ANGELES	CA		10/23/2025	7.625	460,329		(14)				750,000	07/31/2025
100247282		WAREHAM	MA		10/23/2025	7.250	279,407		(40)				377,000	07/03/2025
100247283		OXON HILL	MD		10/23/2025	7.375	600,904		(84)				890,000	05/30/2025
100247284		FORT WORTH	TX		10/23/2025	7.625	349,347		(20)				457,000	07/23/2025
100247285		CLAYTON	GA		10/23/2025	7.250	262,379		(28)				325,000	06/23/2025
100247286		ST GEORGE	UT		10/23/2025	6.625	628,870		(58)				830,000	07/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247287		RAYMORE	MO		10/23/2025	7.625	275,006		(34)				304,000	09/30/2025
100247288		TIVERTON	RI		10/23/2025	7.500	448,640		(49)				624,000	07/14/2025
100247289		POCONO PINES	PA		10/23/2025	7.500	418,674		(43)				470,000	10/01/2025
100247290		PALM BAY	FL		10/23/2025	7.500	249,400		(38)				330,000	07/30/2025
100247291		COLDWATER	MI		10/23/2025	7.375	518,045		(47)				565,000	10/01/2025
100247292		EL PASO	TX		10/23/2025	7.250	261,140		(23)				365,000	08/21/2025
100247293		PONTE VEDRA	FL		10/23/2025	7.000	361,795		(57)				470,000	08/07/2025
100247294		SHELBYVILLE	KY		10/23/2025	7.375	731,249		(47)				900,000	10/07/2025
100247295		RALEIGH	NC		10/23/2025	5.625	183,671		27				299,600	09/05/2025
100247296		JAMESTOWN	NY		10/23/2025	7.625	249,217		(42)				268,000	09/26/2025
100247297		OKLAHOMA CITY	OK		10/23/2025	6.990	217,983		11				255,000	10/10/2025
100247298		WINTER HAVEN	FL		10/23/2025	6.990	363,269		(21)				422,000	09/29/2025
100247299		TARZANA	CA		10/24/2025	7.750	614,949		(87)				745,000	07/07/2025
100247300		LAKE ARROWHEAD	CA		10/24/2025	7.500	302,734		(54)				422,000	08/22/2025
100247301		LANCASTER	TX		10/24/2025	7.625	115,072		(20)				238,000	06/26/2025
100247302		PONTE VEDRA BEACH	FL		10/24/2025	8.125	128,650		(18)				190,000	06/13/2025
100247303		POMPANO BEACH	FL		10/24/2025	7.250	195,278		(26)				270,000	06/12/2025
100247304	CF	RANCHO CUCAMONGA	CA		10/24/2025	7.499	731,974		(123)				842,000	10/02/2025
100247305	CF	MORRIS PLAINS	NJ		10/24/2025	7.250	223,192		249				295,000	09/26/2025
100247306	CF	LYNWOOD	CA		10/24/2025	6.999	451,494		(34)				790,000	09/25/2025
100247307	CF	SEDONA	AZ		10/24/2025	7.375	2,376,789		(109)				2,950,000	10/03/2025
100247308	CF	PLACENTIA	CA		10/24/2025	6.999	687,953		(76)				825,000	10/07/2025
100247309	CF	LOS ANGELES	CA		10/24/2025	7.499	752,092		(147)				820,000	10/03/2025
100247310	CF	TEMPE	AZ		10/24/2025	6.625	483,055		(56)				595,000	10/07/2025
100247311	CF	DENVER	CO		10/24/2025	6.875	467,599		(72)				1,100,000	09/24/2025
100247312	CF	MONROE	WA		10/24/2025	6.875	439,198		(77)				780,000	10/08/2025
100247313	CF	OVERTON	NE		10/24/2025	6.499	206,551		6				320,000	09/05/2025
100247314		MIAMI	FL		10/24/2025	7.999	397,092		(66)				790,000	09/29/2025
100247315	CF	DESERT HOT SPRINGS	CA		10/24/2025	8.999	429,897		(78)				455,000	10/06/2025
100247316	CF	WESTMINSTER	CA		10/24/2025	6.999	672,628		(85)				825,000	09/22/2025
100247317		INDIO	CA		10/24/2025	7.875	890,215		(185)				1,060,000	10/03/2025
100247318	CF	OXNARD	CA		10/24/2025	6.875	826,976		(133)				1,000,000	10/08/2025
100247319	CF	CHANTILLY	VA		10/24/2025	6.625	550,786		(60)				680,000	10/07/2025
100247320	CF	LAS VEGAS	NV		10/24/2025	6.999	639,240		(85)				790,000	10/01/2025
100247322	CF	APPLE VALLEY	CA		10/24/2025	6.750	277,918		(32)				398,000	09/24/2025
100247323	CF	SPRINGFIELD	VA		10/24/2025	6.499	463,064		(4)				775,000	09/19/2025
100247324	CF	BEVERLY HILLS	CA		10/24/2025	6.999	2,602,973		(500)				5,000,000	10/02/2025
100247325	CF	STURGEON BAY	WI		10/24/2025	7.375	557,300		(93)				995,000	09/19/2025
100247326	CF	BURLINGTON	KY		10/24/2025	6.875	344,468		(34)				375,000	10/08/2025
100247327	CF	WOODBURY	MN		10/24/2025	6.750	273,554		(43)				705,000	10/02/2025
100247328	CF	ORANGE	CA		10/24/2025	6.499	1,127,663		(19)				1,400,000	10/06/2025
100247329	CF	COVINA	CA		10/24/2025	6.999	1,401,919		(252)				1,800,000	10/06/2025
100247330	CF	SAN MARCOS	CA		10/24/2025	6.875	918,147		(105)				1,235,000	09/05/2025
100247331	CF	RIVERSIDE	CA		10/24/2025	6.875	645,324		(105)				1,000,000	10/01/2025
100247332		BOCA RATON	FL		10/24/2025	7.999	282,595		(64)				903,000	10/03/2025
100247333	CF	LOS ANGELES	CA		10/24/2025	7.499	1,025,303		(203)				1,090,000	10/03/2025
100247334	CF	SANTA CLARITA	CA		10/24/2025	6.875	741,726		(82)				990,000	10/06/2025
100247335	CF	RICHARDSON	TX		10/24/2025	6.625	680,523		(8)				875,000	10/08/2025
100247336		JIM THORPE	PA		10/24/2025	8.250	141,722		(28)				330,000	10/03/2025
100247337		CUMMING	GA		10/24/2025	7.750	577,378		(122)				835,000	10/08/2025
100247338		LAS VEGAS	NV		10/24/2025	6.375	586,270		(2)				850,000	10/02/2025
100247339	CF	UPLAND	CA		10/24/2025	6.499	587,460		(64)				775,000	09/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247340		TEWKSBURY	MA		10/24/2025	6.875	572,026		(68)				920,000	09/24/2025
100247341	CF	FERNDALE	MI		10/24/2025	6.625	204,372		(22)				308,000	10/02/2025
100247342		CATHEDRAL CITY	CA		10/24/2025	6.375	391,094		(32)				550,000	09/30/2025
100247343	CF	PALM COAST	FL		10/24/2025	6.375	210,306		(13)				265,000	10/09/2025
100247344		SANTA ANA	CA		10/24/2025	7.750	611,445		(42)				735,000	10/06/2025
100247345	CF	DOWNEY	CA		10/24/2025	6.499	535,433		(31)				835,000	10/08/2025
100247346	CF	WASHINGTON	DC		10/24/2025	7.499	407,756		(64)				525,000	10/08/2025
100247347		ROSWELL	GA		10/24/2025	7.375	650,928		(50)				860,000	09/26/2025
100247348	CF	AZUSA	CA		10/24/2025	6.875	207,650		(38)				675,000	10/03/2025
100247349	CF	RIFLE	CO		10/24/2025	6.499	533,654		(10)				765,000	10/09/2025
100247350	CF	LA MIRADA	CA		10/24/2025	6.750	262,268		(15)				370,000	09/30/2025
100247351		SAN ANTONIO	TX		10/24/2025	6.750	168,582		(13)				245,000	10/08/2025
100247352	CF	UHLAND	TX		10/24/2025	6.499	148,147		3				220,000	09/30/2025
100247353		WILTON MANORS	FL		10/24/2025	6.625	554,697		(22)				700,000	10/01/2025
100247354		MIDDLE RIVER	MD		10/24/2025	6.999	163,339		(16)				205,000	10/07/2025
100247355		CHARLOTTE	NC		10/24/2025	7.750	314,934		(66)				375,000	10/07/2025
100247356		GLEN BURNIE	MD		10/24/2025	7.499	238,381		(37)				305,000	09/26/2025
100247357	CF	MARYLAND HEIGHTS	MO		10/24/2025	6.375	235,561		3				331,000	10/10/2025
100247358		COACHELLA	CA		10/24/2025	8.125	163,558		(27)				235,000	09/22/2025
100247359		STAFFORD	VA		10/24/2025	7.375	186,035		(29)				265,000	09/23/2025
100247360		POMONA	CA		10/24/2025	7.499	645,313		(39)				830,000	09/30/2025
100247361	CF	HULL	MA		10/24/2025	6.625	398,898		18				539,000	09/04/2025
100247362		VALLEJO	CA		10/24/2025	7.375	290,982		(19)				520,000	09/29/2025
100247363		HAGERSTOWN	MD		10/24/2025	6.875	206,913		(14)				255,000	10/07/2025
100247364		PERRIS	CA		10/24/2025	7.125	483,492		(53)				590,000	09/26/2025
100247365	CF	BISBEE	AZ		10/24/2025	6.999	236,367		(37)				309,000	09/30/2025
100247366		CLEARLAKE OAKS	CA		10/24/2025	7.499	155,137		(28)				185,000	09/13/2025
100247367	CF	MIAMI	FL		10/24/2025	6.750	438,602		8				600,000	09/30/2025
100247368		BAKERSFIELD	CA		10/24/2025	6.750	262,242		(10)				334,000	09/26/2025
100247369		KISSIMMEE	FL		10/24/2025	6.499	219,875						312,000	09/23/2025
100247370	CF	FERNDALE	MI		10/24/2025	6.625	173,955		(20)				323,000	10/02/2025
100247371		MENIFEE	CA		10/24/2025	6.750	485,046		(9)				642,000	10/03/2025
100247372		TAMPA	FL		10/24/2025	6.999	460,796		(23)				650,000	09/29/2025
100247373		SARASOTA	FL		10/24/2025	6.875	357,437		(3)				510,000	10/07/2025
100247375		VALLEJO	CA		10/24/2025	7.499	325,915		(24)				520,000	09/29/2025
100247376	CF	CANTON	OH		10/24/2025	7.125	123,817		(16)				220,000	09/05/2025
100247377	CF	HARLINGEN	TX		10/24/2025	6.750	282,727		(6)				375,400	10/03/2025
100247378	CF	LOS ANGELES	CA		10/24/2025	7.375	625,045		(96)				805,000	09/15/2025
100247379		GRAND PRAIRIE	TX		10/24/2025	6.499	234,891		11				302,000	09/19/2025
100247380	CF	SANTA ANA	CA		10/24/2025	6.875	651,155		(96)				1,390,000	09/26/2025
100247381		VALLEJO	CA		10/24/2025	7.499	289,988		(21)				485,000	09/29/2025
100247382	CF	DENVER	CO		10/24/2025	6.625	233,674		(24)				415,000	09/26/2025
100247383	CF	KENNER	LA		10/24/2025	7.125	191,703		(6)				282,000	10/02/2025
100247384		MILWAUKEE	WI		10/24/2025	7.375	307,839		(30)				375,000	09/30/2025
100247385	CF	LUBBOCK	TX		10/24/2025	6.999	111,822		(11)				145,500	09/16/2025
100247386		WILLIAMSBURG	VA		10/24/2025	6.999	276,821		(8)				340,000	09/24/2025
100247388		LOS ANGELES	CA		10/24/2025	7.625	488,542		(50)				890,000	10/07/2025
100247389		BAKERSFIELD	CA		10/24/2025	7.499	259,500		(28)				315,000	09/08/2025
100247390		PALM COAST	FL		10/24/2025	6.750	235,605		9				311,000	09/29/2025
100247391	CF	UHLAND	TX		10/24/2025	6.499	148,040		4				220,000	09/30/2025
100247392	CF	BAKERSFIELD	CA		10/24/2025	6.750	152,078		(10)				265,000	10/08/2025
100247393	CF	COMPTON	CA		10/24/2025	6.750	567,693		23				765,000	09/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247394		HOWELL	MI		10/24/2025	7.499	208,947		(34)				323,000	09/18/2025
100247395	CF	FONTANA	CA		10/24/2025	6.499	399,979		5				535,000	09/23/2025
100247397	CF	COMPTON	CA		10/24/2025	6.625	409,463		(15)				580,000	09/16/2025
100247398		BAKERSFIELD	CA		10/24/2025	6.999	372,153		(25)				518,500	09/10/2025
100247399		JONESBORO	AR		10/24/2025	7.499	135,287		(25)				196,000	10/08/2025
100247400		HOUSTON	TX		10/24/2025	7.750	143,295		(30)				195,000	10/10/2025
100247401		MATTAPAN	MA		10/24/2025	6.750	702,495		(2)				1,320,000	09/17/2025
100247402		DALLAS	TX		10/24/2025	7.750	183,589		(32)				326,000	09/24/2025
100247403	CF	ANAHEIM	CA		10/24/2025	6.375	882,254		937				1,075,000	09/25/2025
100247404	CF	KEMP	TX		10/24/2025	7.000	1,109,027		1,284				1,450,000	09/22/2025
100247405	CF	PENTWATER	MI		10/24/2025	7.375	555,966		689				705,000	08/28/2025
100247406	CF	PLAINFIELD	IL		10/24/2025	7.500	129,065		156				240,000	09/11/2025
100247407	CF	YUMA	AZ		10/24/2025	6.750	418,823		456				528,000	09/17/2025
100247408	CF	SAINT PETERSBURG	FL		10/24/2025	7.125	461,812		521				556,000	09/23/2025
100247409	CF	SCOTTSDALE	AZ		10/24/2025	7.375	414,853		(57)				620,000	09/09/2025
100247410	CF	PORTER RANCH	CA		10/24/2025	6.625	1,297,290		1,325				1,785,000	09/26/2025
100247411	CF	NEWPORT BEACH	CA		10/24/2025	6.875	2,332,844		2,502				2,800,000	09/12/2025
100247412	CF	CAPE CORAL	FL		10/24/2025	6.750	274,323		291				330,000	09/22/2025
100247413	CF	FONTANA	CA		10/24/2025	7.125	498,919		566				565,000	09/23/2025
100247414	CF	OCALA	FL		10/24/2025	6.875	211,060		225				360,000	09/19/2025
100247415	CF	EDISON	NJ		10/24/2025	7.375	220,293		(40)				545,000	09/30/2025
100247416	CF	ROSEVILLE	CA		10/24/2025	7.250	608,959		718				745,000	09/10/2025
100247417	CF	JURUPA VALLEY	CA		10/24/2025	6.625	766,383		794				1,055,000	09/29/2025
100247418	CF	DOVER	NH		10/24/2025	7.875	913,517		1,184				1,100,000	09/17/2025
100247419	CF	HURRICANE	UT		10/24/2025	6.625	329,091		375				439,000	09/08/2025
100247421	CF	LOS ANGELES	CA		10/24/2025	7.375	1,390,384		1,628				1,585,000	09/19/2025
100247422	CF	MIAMI SHORES	FL		10/24/2025	7.000	1,055,894		1,145				1,200,000	09/19/2025
100247423	CF	LANDER	WY		10/24/2025	6.875	1,032,706		(132)				1,250,000	09/19/2025
100247425	CF	SANTA CLARITA	CA		10/24/2025	7.125	1,130,936		1,285				1,360,000	09/24/2025
100247427	CF	LACONIA	NH		10/24/2025	7.375	302,526		397				414,000	08/19/2025
100247428		VALLEJO	CA		11/26/2025	7.250	190,393		(13)				252,000	10/23/2025
100247430		MURRIETA	CA		11/26/2025	6.750	401,188		(33)				557,000	10/27/2025
100247431		CHINO	CA		11/26/2025	7.500	776,167		(63)				875,000	10/24/2025
100247432		PORTOLA VALLEY	CA		11/26/2025	7.000	3,149,932		(68)				7,000,000	10/30/2025
100247435		ELGIN	IL		11/26/2025	7.500	236,228		(22)				345,000	10/27/2025
100247437		WOODLAND HILLS	CA		11/26/2025	6.625	1,212,334		(77)				1,800,000	10/24/2025
100247439		TULSA	OK		11/26/2025	6.500	217,860		(13)				350,000	10/24/2025
100247440		CHATTANOOGA	TN		11/26/2025	6.750	155,625		(12)				265,000	10/22/2025
100247442		OCEANSIDE	CA		11/26/2025	7.000	1,461,926		(135)				1,750,000	10/31/2025
100247443		BRECKENRIDGE	CO		11/26/2025	6.125	1,591,979		(63)				3,254,000	10/31/2025
100247444		NEW BRUNSWICK	NJ		11/26/2025	7.000	155,821		87				630,000	10/28/2025
100247445		WAYNE	PA		11/26/2025	7.125	224,283		183				380,000	10/20/2025
100247446		SAN DIEGO	CA		11/26/2025	6.500	460,238		(26)				570,000	10/30/2025
100247447		HUNTINGTON BEACH	CA		11/26/2025	6.250	606,876		(14)				2,050,000	10/27/2025
100247449		FARMINGTON	UT		11/26/2025	6.250	1,057,553		(7)				1,575,000	10/22/2025
100247450		GRANITE BAY	CA		11/26/2025	6.750	415,677		(33)				602,500	10/28/2025
100247451		BOYNTON BEACH	FL		11/26/2025	6.500	460,980		(23)				564,000	10/27/2025
100247453		BOISE	ID		11/26/2025	6.625	1,955,353		(134)				2,550,000	11/04/2025
100247454		SAN CLEMENTE	CA		11/26/2025	6.500	1,204,040		(73)				2,090,000	10/29/2025
100247455		CHICAGO	IL		11/26/2025	7.000	373,416		(27)				480,000	10/28/2025
100247459		ENFIELD	CT		11/26/2025	7.000	298,337		(31)				368,000	11/05/2025
100247460		PASADENA	CA		11/26/2025	6.500	1,268,106		(68)				1,545,000	10/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247461		HOCKLEY	TX		11/26/2025	6.875	389,555		(25)				514,000	10/24/2025
100247463		KULA	HI		11/26/2025	6.375	735,795		(57)				1,600,000	11/12/2025
100247464		SAN DIEGO	CA		11/26/2025	6.375	818,124		(39)				2,135,000	10/27/2025
100247466		SCOTTSDALE	AZ		11/26/2025	6.375	890,992		(68)				1,780,000	11/05/2025
100247467		HENDERSON	NV		11/26/2025	6.375	1,685,985		(77)				2,800,000	11/03/2025
100247470		BEAR	DE		11/26/2025	7.125	171,051		(12)				240,000	10/22/2025
100247471		SAN DIEGO	CA		11/26/2025	8.125	1,343,884		(116)				1,600,000	10/22/2025
100247474		NEWINGTON	CT		11/26/2025	7.125	251,125		(13)				334,000	10/20/2025
100247475		SCOTTSDALE	AZ		11/26/2025	6.875	646,040		(55)				780,000	10/30/2025
100247477		AUSTIN	TX		11/26/2025	7.500	432,256		(40)				530,000	10/31/2025
100247480		LACEY	WA		11/26/2025	6.750	328,698		(14)				465,000	10/28/2025
100247481		SAN MATEO	CA		11/26/2025	6.750	1,823,059		(133)				2,200,000	10/21/2025
100247482		BERKELEY	CA		11/26/2025	6.875	1,229,843		(53)				1,480,000	10/24/2025
100247483		KAILUA KONA	HI		11/26/2025	6.375	435,344		(22)				800,000	10/30/2025
100247484		VALLEJO	CA		11/26/2025	6.750	361,306		(28)				464,000	10/29/2025
100247486		BLOOMFIELD HILLS	MI		11/26/2025	7.500	243,577		(23)				300,000	10/24/2025
100247487		RENO	NV		11/26/2025	6.625	484,278		(32)				671,000	10/22/2025
100247491		QUEEN CREEK	AZ		11/26/2025	8.125	815,248		(6)				878,000	10/24/2025
100247492		POWAY	CA		11/26/2025	6.750	1,655,977		(126)				2,000,000	10/31/2025
100247493		FRESNO	CA		11/26/2025	6.625	279,565		(7)				415,000	10/30/2025
100247494		TURLOCK	CA		11/26/2025	6.125	435,607		24				640,000	10/28/2025
100247497		YORBA LINDA	CA		11/26/2025	6.875	971,490		(78)				1,460,000	10/22/2025
100247498		MURRIETA	CA		11/26/2025	6.750	955,681		(69)				1,420,000	10/27/2025
100247500		RUSKIN	FL		11/26/2025	6.750	189,495		(14)				280,000	11/10/2025
100247501		KISSIMMEE	FL		11/26/2025	6.875	250,862		(15)				380,000	10/24/2025
100247504	CF	SHORELINE	WA		10/28/2025	7.125	489,001		(36)				640,000	08/28/2025
100247505	CF	CARMEL	CA		10/28/2025	7.375	2,086,094		(321)				6,500,000	08/27/2025
100247506	CF	SIMI VALLEY	CA		10/28/2025	8.500	623,520		(92)				705,000	08/27/2025
100247507	CF	LOS ANGELES	CA		10/28/2025	8.000	1,296,552		(202)				1,650,000	08/29/2025
100247508	CF	POMONA	CA		10/28/2025	7.375	589,827		(72)				715,000	08/28/2025
100247509	CF	ORLANDO	FL		10/28/2025	7.500	238,701		(39)				285,000	08/26/2025
100247510	CF	GLENDALE	CA		10/28/2025	6.875	198,782		(17)				680,000	08/27/2025
100247511	CF	PALMDALE	CA		10/28/2025	7.000	226,208		(25)				395,000	08/25/2025
100247512		WEST NEW YORK	NJ		10/28/2025	7.500	481,642		(50)				585,000	08/21/2025
100247513	CF	CHULA VISTA	CA		10/28/2025	6.875	887,396		(60)				1,090,000	08/27/2025
100247514	CF	GRANADA HILLS	CA		10/28/2025	6.990	928,276		(125)				1,120,000	08/29/2025
100247515	CF	WHARTON	TX		10/28/2025	7.375	117,311		(19)				168,000	08/28/2025
100247516		BURLINGTON	WA		10/28/2025	7.500	620,419		(55)				830,000	08/20/2025
100247517	CF	VAN NUYS	CA		10/28/2025	6.875	1,118,049		(133)				1,450,000	08/28/2025
100247518	CF	ESCONDIDO	CA		10/28/2025	6.750	1,059,997		(119)				2,000,000	08/29/2025
100247519	CF	GLENDALE	CA		10/28/2025	7.375	1,821,196		(226)				2,350,000	08/29/2025
100247520		LOS ANGELES	CA		10/28/2025	6.875	1,318,337		(43)				3,860,000	08/29/2025
100247521	CF	BURBANK	CA		10/28/2025	7.500	850,533		(115)				1,220,000	09/02/2025
100247522	CF	GLENDALE	CA		10/28/2025	7.125	1,441,282		(149)				1,750,000	09/02/2025
100247523	CF	BERKELEY	CA		10/28/2025	7.875	1,496,138		(112)				1,900,000	09/02/2025
100247524		PHILADELPHIA	PA		10/28/2025	7.375	320,636		(32)				395,000	08/29/2025
100247525	CF	RICHMOND	TX		10/28/2025	7.375	652,470		(105)				860,000	08/29/2025
100247526	CF	WEST HILLS	CA		10/28/2025	7.250	943,254		355				1,130,000	09/02/2025
100247527	CF	MIDLOTHIAN	TX		10/28/2025	6.499	245,073		(12)				437,000	08/29/2025
100247528	CF	PANORAMA CITY	CA		10/28/2025	6.875	530,173		(5)				805,000	08/25/2025
100247529	CF	GLENDALE	CA		10/28/2025	7.750	952,638		(139)				1,150,000	09/02/2025
100247530		ORLANDO	FL		10/28/2025	8.500	220,200		(32)				295,000	08/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247531	CF	ARLETA	CA		10/28/2025	8.250	898,092		(135)				1,070,000	09/03/2025
100247532	CF	LAS VEGAS	NV		10/28/2025	7.499	317,862		(52)				425,000	08/29/2025
100247533	CF	RICHMOND	TX		10/28/2025	6.990	442,760		(58)				545,000	09/03/2025
100247534	CF	SAN JACINTO	CA		10/28/2025	7.125	134,457		(16)				360,000	09/03/2025
100247535	CF	GLENDALE	CA		10/28/2025	7.375	401,955		(56)				525,000	09/05/2025
100247536	CF	NORTH HOLLYWOOD	CA		10/28/2025	6.990	730,178		(74)				1,100,000	09/10/2025
100247537	CF	GRANADA HILLS	CA		10/28/2025	6.750	943,536		(102)				1,410,000	09/12/2025
100247538	CF	MIAMI	FL		10/28/2025	7.125	391,477		(62)				670,000	09/04/2025
100247539	CF	VAN NUYS	CA		10/28/2025	7.500	458,418		(62)				555,000	09/24/2025
100247540	CF	GAINESVILLE	VA		10/28/2025	7.125	413,353		(48)				895,000	09/09/2025
100247541		WATERBURY	CT		10/28/2025	7.625	334,908		(43)				470,000	09/16/2025
100247542	CF	SPRING	TX		10/28/2025	7.375	167,739		(25)				250,000	09/05/2025
100247543	CF	ORINDA	VA		10/28/2025	7.500	177,027		(29)				229,850	09/12/2025
100247544	CF	HOLBROOK	MA		10/28/2025	6.625	470,267		(7)				662,000	09/12/2025
100247545	CF	WACO	TX		10/28/2025	7.250	104,900		(18)				380,000	09/05/2025
100247546	CF	ENCINO	CA		10/28/2025	6.875	3,522,069		(22)				5,025,000	09/03/2025
100247547	CF	BAKERSFIELD	CA		10/28/2025	6.990	195,066		(17)				285,000	09/19/2025
100247548		DURHAM	NC		10/28/2025	7.375	312,950		(29)				389,000	09/11/2025
100247549	CF	HOUSTON	TX		10/28/2025	7.375	168,382		(28)				243,000	09/29/2025
100247550		DALLAS	TX		10/28/2025	7.625	125,888		(21)				261,500	09/19/2025
100247551	CF	YAKIMA	WA		10/29/2025	7.875	421,984		(62)				504,000	09/08/2025
100247552	CF	PRESCOTT	AZ		10/29/2025	7.250	745,533		(90)				900,000	09/11/2025
100247553	CF	GENOA	NV		10/29/2025	6.875	780,675		(95)				1,080,000	09/17/2025
100247554	CF	HURRICANE	UT		10/29/2025	7.375	423,305		(67)				789,000	09/19/2025
100247555	CF	FRESH MEADOWS	NY		10/29/2025	7.250	723,210		(85)				1,000,000	09/17/2025
100247557	CF	WALNUT	CA		10/29/2025	6.875	810,872		(106)				1,207,000	09/04/2025
100247558	CF	SUGAR LAND	TX		10/29/2025	7.625	291,978		(41)				352,000	08/27/2025
100247559	CF	LOS ANGELES	CA		10/29/2025	7.625	2,394,449		(208)				2,915,000	09/15/2025
100247560	CF	VILLA PARK	CA		10/29/2025	6.750	1,425,607		(147)				1,980,000	09/19/2025
100247561	CF	NASHVILLE	TN		10/29/2025	7.375	538,159		(103)				785,000	09/19/2025
100247562	CF	FONTANA	CA		10/29/2025	7.125	627,877		(62)				718,000	09/15/2025
100247563	CF	HERMOSA BEACH	CA		10/29/2025	7.875	1,236,687		(101)				1,490,000	09/15/2025
100247564	CF	QUEEN CREEK	AZ		10/29/2025	6.500	963,120		(48)				1,200,000	09/17/2025
100247565		LOS ANGELES	CA		10/29/2025	7.125	1,175,382		(54)				1,525,000	09/16/2025
100247566	CF	HILLSBOROUGH	CA		10/29/2025	7.125	3,586,454		(486)				4,600,000	09/19/2025
100247567	CF	BIG BEAR LAKE	CA		10/29/2025	7.125	467,707		(46)				569,000	09/20/2025
100247568	CF	DURHAM	NC		10/29/2025	7.250	358,816		(52)				435,000	09/19/2025
100247569	CF	MCKINNEY	TX		10/29/2025	7.250	403,559		(65)				585,000	09/26/2025
100247570	CF	CONROE	TX		10/29/2025	6.999	362,098		(10)				430,000	09/30/2025
100247571	CF	OJAI	CA		10/29/2025	6.625	642,268		(46)				890,000	09/18/2025
100247572	CF	SCOTTSDALE	AZ		10/29/2025	6.750	2,853,216		(40)				3,545,000	09/22/2025
100247573	CF	LOXAHATCHEE	FL		10/29/2025	5.999	502,230		28				717,000	09/24/2025
100247574	CF	BELL CANYON	CA		10/29/2025	6.250	1,737,235		9,349				2,950,000	09/24/2025
100247575	CF	PACIFIC PALISADES	CA		10/29/2025	6.875	3,352,502		(187)				6,244,000	09/17/2025
100247576	CF	LIVERMORE	CA		10/29/2025	6.750	1,026,294		(106)				1,425,000	09/25/2025
100247577	CF	LAS VEGAS	NV		10/29/2025	6.875	528,660		(65)				645,000	09/26/2025
100247578	CF	MORRO BAY	CA		10/29/2025	6.500	1,222,121		(89)				2,200,000	09/27/2025
100247579	CF	SIMI VALLEY	CA		10/29/2025	7.624	650,652		(92)				820,000	08/12/2025
100247580		LAUDERDALE BY THE SEA	FL		10/29/2025	7.375	1,045,476		(167)				1,540,000	09/17/2025
100247581	CF	WAXHAW	NC		10/29/2025	7.249	574,090		(51)				700,000	08/08/2025
100247582	CF	NORTH PORT	FL		10/29/2025	7.124	209,610		(34)				400,000	09/29/2025
100247583		SANTA CRUZ	CA		10/29/2025	7.125	830,215		(111)				1,425,000	08/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247584	CF	GLENDALE	CA		10/29/2025	6.999	1,529,856		(107)				1,915,000	09/20/2025
100247585		CHARLOTTE	NC		10/29/2025	7.749	254,152		(8)				402,000	08/18/2025
100247586		IRVINE	CA		10/29/2025	7.125	416,454		(66)				1,770,000	09/05/2025
100247587		CHINO	CA		10/29/2025	6.875	762,418		(102)				1,100,000	09/09/2025
100247588		HACIENDA HEIGHTS	CA		10/29/2025	7.000	1,183,063		(177)				1,800,000	09/12/2025
100247589		SAN JOSE	CA		10/29/2025	7.124	1,382,052		(190)				3,000,000	08/22/2025
100247590	CF	RANCHO CUCAMONGA	CA		10/29/2025	7.125	846,825		(139)				1,020,000	09/08/2025
100247591	CF	SOUTHBOROUGH	MA		10/29/2025	7.374	862,178		1,041				1,045,000	08/28/2025
100247592	CF	BEAVERTON	OR		10/29/2025	6.999	652,744		(100)				1,350,000	09/12/2025
100247593	CF	RANCHO CUCAMONGA	CA		10/29/2025	7.125	796,519		(131)				950,000	09/08/2025
100247594	CF	MIAMI	FL		10/29/2025	7.499	518,434		(63)				810,000	09/26/2025
100247595		BUFORD	GA		10/29/2025	7.000	610,244		(94)				935,000	09/09/2025
100247596		PERRIS	CA		10/29/2025	7.000	273,371		(45)				435,000	09/16/2025
100247597	CF	FORT MYERS	FL		10/29/2025	7.499	246,611		(37)				295,000	09/03/2025
100247598		LAKEWAY	TX		10/29/2025	6.874	1,144,876		(164)				1,870,000	09/17/2025
100247599	CF	WHITING	NJ		10/29/2025	7.624	171,932		(26)				210,000	08/11/2025
100247600	CF	WINDERMERE	FL		10/29/2025	7.124	1,142,943		(153)				3,000,000	09/05/2025
100247601	CF	MOUNDS	OK		10/29/2025	7.249	343,744		(50)				890,000	08/29/2025
100247602	CF	MILWAUKEE	WI		10/29/2025	7.749	195,165		(31)				236,000	09/15/2025
100247603	CF	RAHWAY	NJ		10/29/2025	7.250	466,026		(76)				715,000	08/21/2025
100247604	CF	SAN DIEGO	CA		10/29/2025	7.999	952,999		(75)				1,150,000	09/08/2025
100247605	CF	BURBANK	CA		10/29/2025	7.125	1,520,210		2,589				2,075,000	09/18/2025
100247606	CF	LUCAS	TX		10/29/2025	6.999	314,035		(51)				1,020,000	09/08/2025
100247607		GAINESVILLE	FL		10/29/2025	7.624	363,634		(56)				496,000	09/09/2025
100247608	CF	PORTLAND	OR		10/29/2025	7.374	340,940		(49)				545,000	09/19/2025
100247609	CF	WEBSTER	MA		10/29/2025	7.749	228,571		(31)				293,000	08/07/2025
100247610	CF	DALLAS	TX		10/29/2025	7.249	468,451		(20)				724,000	08/22/2025
100247611	CF	JAMAICA BEACH	TX		10/29/2025	6.875	352,215		78				455,500	08/22/2025
100247612	CF	PHOENIX	AZ		10/29/2025	7.375	133,262		39				752,000	08/26/2025
100247614	CF	GERMANTOWN	WI		10/29/2025	7.000	496,201		114				603,000	09/26/2025
100247615	CF	SAN DIMAS	CA		10/29/2025	7.375	598,090		(70)				725,000	09/11/2025
100247616	CF	ORINDA	CA		10/29/2025	6.625	1,466,127		234				2,350,000	09/29/2025
100247617	CF	SAN RAFAEL	CA		10/29/2025	6.750	971,414		136				1,625,000	09/23/2025
100247618	CF	MORENO VALLEY	CA		10/29/2025	6.875	475,038		105				629,000	09/26/2025
100247619	CF	NORRIDGE	IL		10/29/2025	6.625	565,791		130				690,000	09/29/2025
100247620	CF	SEWICKLEY	PA		10/29/2025	6.750	1,265,000		242				1,645,000	09/26/2025
100247621	CF	LAKE WORTH	FL		10/29/2025	6.625	976,226		175				1,175,000	09/25/2025
100247622	CF	SAN MATEO	CA		10/29/2025	6.750	2,274,734		478				2,850,000	09/15/2025
100247623	CF	THORNTON	CO		10/29/2025	6.375	270,080		64				330,000	09/26/2025
100247624	CF	PARKER	CO		10/29/2025	6.625	2,034,002		408				2,470,000	09/24/2025
100247625	CF	SAN JOSE	CA		10/29/2025	6.750	798,062		221				2,650,000	09/24/2025
100247626	CF	REPUBLIC	MO		10/29/2025	7.000	278,121		76				340,000	09/24/2025
100247627	CF	LOVELAND	CO		10/29/2025	6.625	292,019		59				355,000	09/19/2025
100247628	CF	FELTON	CA		10/29/2025	6.875	1,634,778		477				2,580,000	09/23/2025
100247629	CF	SCOTTSDALE	AZ		10/29/2025	7.125	681,629		236				840,000	09/08/2025
100247630	CF	GOODYEAR	AZ		10/29/2025	6.375	388,857		65				775,000	09/22/2025
100247631	CF	LAS VEGAS	NV		10/29/2025	7.250	368,072		73				415,000	09/22/2025
100247632	CF	HIGHLAND	UT		10/29/2025	6.750	1,553,250		359				1,790,000	09/26/2025
100247633	CF	BEL AIR	MD		10/29/2025	7.750	498,760		(41)				657,000	07/28/2025
100247634	CF	SAN ANTONIO	TX		10/29/2025	7.375	189,211		45				215,000	09/30/2025
100247635	CF	WINTER PARK	FL		10/29/2025	7.500	169,476		36				216,000	09/18/2025
100247636	CF	TRUCKEE	CA		10/29/2025	7.000	1,150,151		225				2,500,000	09/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100247637	CF	LOS ANGELES	CA		10/29/2025	6.375	431,686		132				565,000	09/26/2025
100247638	CF	CORONA	CA		10/29/2025	6.875	686,175		112				950,000	10/02/2025
100247639	CF	LOS ANGELES (NORTHRIDGE AREA)	CA		10/29/2025	6.750	1,326,960		242				1,595,000	09/16/2025
100247640	CF	JUPITER	FL		10/29/2025	7.250	529,822		(103)				650,000	10/01/2025
100247641	CF	QUEEN CREEK	AZ		10/29/2025	7.000	266,557		46				700,000	09/26/2025
100247642	CF	MESA	AZ		10/29/2025	7.000	368,345		63				445,000	09/30/2025
100247643	CF	MIRAMAR	FL		10/29/2025	6.750	539,877		119				616,000	09/30/2025
100247644	CF	EMERALD ISLE	NC		10/29/2025	6.625	1,456,534		374				1,930,000	09/23/2025
100247645		MACON	NC		10/29/2025	7.000	496,609		(63)				649,000	08/14/2025
100247646		REDLANDS	CA		10/29/2025	6.990	503,676		(51)				612,000	09/18/2025
100247647		BRANSON	MO		10/29/2025	7.990	366,610		(52)				390,000	09/05/2025
100247648		DRIGGS	ID		10/29/2025	6.375	633,574		(58)				825,000	09/05/2025
100247649		HUMBLE	TX		10/29/2025	7.500	208,219		(38)				255,000	08/28/2025
100247650		WARREN	NH		10/29/2025	6.625	464,287		(55)				650,000	08/29/2025
100247651		JACKSON TOWNSHIP	NJ		10/29/2025	7.375	488,942		(73)				585,000	09/22/2025
100247652		PITTSBURGH	PA		10/29/2025	6.990	556,042		(76)				715,000	09/04/2025
100247653		LAKE HAVASU CITY	AZ		10/29/2025	7.490	538,400		(72)				578,000	09/10/2025
100247654		ALLENTOWN	PA		10/29/2025	7.490	703,696		(85)				850,000	08/28/2025
100247655		ARLINGTON	TX		10/29/2025	6.990	347,823		(38)				450,000	08/15/2025
100247656		AU GRES	MI		10/29/2025	7.490	180,455		(30)				215,000	08/27/2025
100247657		DE KALB	TX		10/29/2025	7.625	278,767		(30)				360,000	09/02/2025
100247658		PHOENIX	AZ		10/29/2025	7.375	473,015		(72)				567,000	09/02/2025
100247659		LANCASTER	VA		10/29/2025	6.490	536,763		(48)				590,000	09/12/2025
100247660		OURAY	CO		10/29/2025	6.990	601,237		(77)				755,000	09/03/2025
100247661		ALEXANDRIA	VA		10/29/2025	7.500	196,492		(30)				250,000	09/05/2025
100247662		PEARLAND	TX		10/29/2025	7.375	294,834		(17)				415,000	09/09/2025
100247663		WAYNESVILLE	NC		10/29/2025	6.490	476,374		(47)				597,000	09/19/2025
100247664		VIRGINIA BEACH	VA		10/29/2025	7.125	207,118		(34)				250,000	09/12/2025
100247665		GRAND PRAIRIE	TX		10/29/2025	7.125	251,898		(34)				345,000	09/03/2025
100247666		ANNANDALE	MN		10/29/2025	7.000	382,592		(56)				485,000	09/11/2025
100247667		OLYMPIA	WA		10/29/2025	7.490	375,485		(26)				525,000	09/19/2025
100247668		CANTON	GA		10/29/2025	6.625	290,829		(36)				398,000	09/05/2025
100247669		YOUNGSVILLE	NC		10/29/2025	6.625	243,931		(30)				317,500	08/29/2025
100247670		MURFREESBORO	TN		10/29/2025	7.000	405,885		(55)				490,000	09/15/2025
100247671		HALLANDALE BEACH	FL		10/29/2025	6.375	322,253		(30)				450,000	09/15/2025
100247672		HOWELL	MI		10/29/2025	6.490	264,507		(29)				369,000	09/18/2025
100247673		CEDAR CITY	UT		10/29/2025	7.125	534,500		(75)				643,000	08/29/2025
100247674		OXNARD	CA		10/29/2025	6.875	691,157		(74)				789,500	09/08/2025
100247675		WICHITA	KS		10/29/2025	6.875	196,693		(26)				245,000	09/15/2025
100247676		MYRTLE BEACH	SC		10/29/2025	7.500	175,876		(28)				215,000	08/28/2025
100247677		BRANSON	MO		10/29/2025	7.375	192,472		(29)				230,000	09/25/2025
100247678		WICHITA	KS		10/29/2025	6.990	143,314		(12)				175,000	09/26/2025
100247679		FLOYD	VA		10/29/2025	7.125	171,594		(28)				239,000	09/02/2025
100247680		FEDERAL WAY	WA		10/29/2025	6.375	548,691		(33)				720,000	09/15/2025
100248811		MARCO ISLAND	FL		10/29/2025	8.250	2,043,210		(201)				2,900,000	08/30/2024
100248813		SAGLE	ID		10/29/2025	7.625	1,009,240		(110)				1,490,000	08/16/2024
100248814		FLORENCE	OR		10/29/2025	8.625	336,868		(38)				410,000	07/19/2024
100248815		DENVER	CO		10/29/2025	7.125	600,897		(50)				735,000	07/17/2025
100248816		HOLLAND	MI		10/29/2025	7.125	1,025,852		(101)				1,451,000	06/18/2025
100248817		LAKELAND	TN		10/29/2025	8.625	195,807		(22)				238,000	08/16/2024
100248818		DELAND	FL		10/29/2025	6.875	382,995		(44)				480,000	07/07/2025
100248819		BULLHEAD CITY	AZ		10/29/2025	6.375	242,772		(17)				299,000	06/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100248820		GAINESVILLE	FL		10/29/2025	7.125	227,867		(30)				285,000	07/16/2025
100248821		PALM SPRINGS	CA		10/29/2025	6.625	237,996		(40)				325,000	02/01/2023
100248822		GLENROCK	WY		10/29/2025	7.375	90,755		(11)				127,000	03/14/2025
100248823		MEMPHIS	TN		10/29/2025	7.000	120,122		(16)				160,000	03/20/2025
100248824		ARVADA	CO		10/29/2025	6.000	349,162		(5)				469,000	03/19/2025
100248825		MEMPHIS	TN		10/29/2025	6.500	124,399		(14)				165,000	04/11/2025
100248826		NEWPORT BEACH	CA		10/29/2025	7.375	2,121,495		(162)				3,475,000	08/05/2024
100248827		BURLINGTON	NC		10/29/2025	6.990	129,022		(17)				208,000	04/21/2025
100248828		LAKE ARROWHEAD	CA		10/29/2025	6.875	781,016		(81)				950,000	07/31/2025
100248829		VIRGINIA BEACH	VA		10/29/2025	7.250	411,834		(44)				500,000	08/08/2025
100248830		PROVINCETOWN	MA		10/29/2025	7.125	925,430		(78)				1,260,000	07/11/2025
100248831		OAKLAND	CA		10/29/2025	6.875	1,474,948		(132)				1,888,000	08/14/2025
100248832		MIDWAY	UT		10/29/2025	6.875	924,128		(91)				1,200,000	08/04/2025
100248833		BLUE RIVER	CO		10/29/2025	6.875	2,047,092		(201)				3,750,000	06/20/2025
100248834		NAPLES	FL		10/29/2025	6.750	1,504,050		(159)				1,875,000	07/31/2025
100248835		POINT LOOKOUT	NY		10/29/2025	6.250	1,041,189		(74)				1,535,000	06/21/2022
100248836		CALABASH	NC		10/29/2025	7.625	161,619		(20)				190,000	04/24/2024
100248837		GILBERTSVILLE	PA		10/29/2025	6.750	98,104		(13)				210,000	07/30/2025
100248838		SEBAGO	ME		10/29/2025	6.625	1,137,107		(88)				1,520,000	06/20/2025
100248839		OCEANSIDE	CA		10/29/2025	6.625	639,655		(47)				1,210,000	05/29/2025
100248840		MEMPHIS	TN		10/29/2025	7.875	164,310		(20)				220,000	08/06/2024
100248841		DENVER	CO		10/29/2025	7.000	485,131		(47)				600,000	07/15/2025
100248842		CLEVELAND	OH		10/29/2025	8.500	92,535		(11)				120,000	08/14/2024
100248843		SANTA RSA BCH	FL		10/29/2025	7.250	1,224,570		(158)				2,240,000	12/12/2024
100248844		MILWAUKEE	WI		10/29/2025	5.500	213,340		25				305,000	05/15/2025
100248845		PHILADELPHIA	PA		10/29/2025	7.000	68,434		(9)				94,000	05/23/2025
100248846		LEADVILLE	CO		10/29/2025	7.000	281,466		(36)				340,000	07/03/2025
100248847		MILFORD	DE		10/29/2025	6.625	920,511		(87)				1,491,000	06/20/2025
100248848		MARINA DEL REY	CA		10/29/2025	7.375	885,980		(94)				1,350,000	06/27/2025
100248849		GILBERT	AZ		10/29/2025	5.500	349,199		36				494,000	04/18/2025
100248850		FRISCO	CO		10/29/2025	6.875	545,896		(45)				669,000	07/14/2025
100248851		LISLE	IL		10/29/2025	8.125	147,732		(18)				181,000	08/01/2024
100248852		SUNRIVER	OR		10/29/2025	6.000	396,014		(5)				600,000	09/24/2024
100248853		HAYDEN	ID		10/29/2025	7.125	968,277		(112)				1,650,000	06/27/2024
100248854		RIVER FOREST	IL		10/29/2025	7.000	931,082		(114)				1,280,000	07/21/2022
100248855		CARMEL	CA		10/29/2025	6.875	847,098		(86)				1,160,000	07/23/2025
100248856		BREWSTER	MA		10/29/2025	6.875	422,098		(38)				525,000	08/06/2025
100248857		SCOTTSDALE	AZ		10/29/2025	6.500	1,679,167		(129)				2,780,000	06/27/2025
100248858		MEMPHIS	TN		10/29/2025	6.875	174,386		(26)				235,000	12/27/2024
100248859		KEY LARGO	FL		10/29/2025	7.750	2,166,371		(237)				2,800,000	06/27/2025
100248860		RANGELEY	ME		10/29/2025	8.000	819,781		(56)				1,080,000	10/21/2024
100248861		LAC DU FLAMBEAU	WI		10/29/2025	6.875	730,968		(69)				924,000	07/25/2025
100248862		SAN CLEMENTE	CA		10/29/2025	7.250	2,783,149		(275)				3,880,000	07/12/2025
100248863		TOBYHANNA	PA		10/29/2025	6.625	150,129		(19)				226,000	08/08/2025
100248864		SALT LAKE CITY	UT		10/29/2025	6.875	899,563		(77)				1,165,000	06/27/2025
100248865		WEST HARWICH	MA		10/29/2025	6.625	486,339		(42)				605,600	07/23/2025
100248866		JENSEN BEACH	FL		10/29/2025	7.250	211,047		(26)				277,000	07/31/2025
100248867		DUNEDIN	FL		10/29/2025	7.250	103,327		(13)				200,000	05/22/2025
100248868		ALVARADO	TX		10/29/2025	6.250	156,164		(11)				229,000	07/23/2025
100248869		COLORADO SPRINGS	CO		10/29/2025	6.875	870,622		(110)				1,065,000	10/16/2024
100248870		ROUNDUP	MT		10/29/2025	7.625	90,886		(11)				110,000	04/29/2025
100248871		RIVERSIDE	CA		10/29/2025	7.000	1,150,372		(120)				1,610,000	07/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100248872		REDMOND	WA		10/29/2025	6.250	403,327		(23)				532,000	07/21/2025
100248873		SARATOGA SPRINGS	NY		10/29/2025	7.000	930,485		(116)				1,219,000	07/10/2025
100248874		MONUMENT	CO		10/29/2025	8.625	809,328		(92)				1,080,000	07/16/2024
100248875		BAINBRIDGE ISLAND	WA		10/29/2025	7.500	1,540,732		(114)				2,100,000	12/03/2024
100248876		MEMPHIS	TN		10/29/2025	6.375	103,719		(10)				138,000	02/28/2025
100248877		LYNNWOOD	WA		10/29/2025	6.875	665,234		(106)				875,000	05/21/2022
100248878		ROTONDA WEST	FL		10/29/2025	7.875	320,594		(39)				437,000	01/23/2025
100248879		EASTSOUND	WA		10/29/2025	6.875	1,024,443		(96)				1,337,000	07/30/2025
100248880		BOZEMAN	MT		10/29/2025	6.250	1,353,283		(63)				1,675,000	07/28/2025
100248881		FAYETTEVILLE	OH		10/29/2025	7.375	405,917		(32)				515,000	07/02/2025
100248882		PALM COAST	FL		10/29/2025	7.125	821,941		(101)				1,347,000	07/31/2025
100248883		SUNSET BEACH	NC		10/29/2025	7.125	213,563		(27)				265,500	08/07/2025
100248884		LANCASTER	PA		10/29/2025	5.750	282,246		15				365,000	10/31/2024
100248885		STATESVILLE	NC		10/29/2025	8.000	209,703		(25)				256,000	10/28/2024
100248886		NORTH LITTLE ROCK	AR		10/29/2025	6.500	115,913		(13)				152,000	06/13/2025
100248887		EDINBURG	TX		10/29/2025	6.875	302,140		(40)				390,000	05/14/2025
100248888		GULF SHORES	AL		10/29/2025	6.250	1,576,868		(107)				2,912,000	10/03/2024
100248889		KIRKLAND	WA		10/29/2025	7.875	1,057,047		(123)				1,703,000	06/04/2025
100248890		LA PLACE	LA		10/29/2025	7.000	95,202		(12)				122,000	07/31/2025
100248891		PORT SAINT LUCIE	FL		10/29/2025	6.875	412,166		(50)				504,000	07/17/2025
100248892		COATESVILLE	PA		10/29/2025	7.125	111,765		(14)				135,000	07/31/2025
100248893		CULVER CITY	CA		10/29/2025	6.875	1,228,960		(161)				1,900,000	05/07/2025
100248894		OLD SAYBROOK	CT		10/29/2025	6.625	440,480		(48)				675,000	05/03/2024
100248895		BETHEL	ME		10/29/2025	6.375	758,604		(74)				930,000	07/25/2025
100248896		FRASER	CO		10/29/2025	6.750	759,403		(71)				1,200,000	08/19/2024
100248897		CLE ELUM	WA		10/29/2025	6.875	622,756		(73)				754,000	08/11/2025
100248898		LEADVILLE	CO		10/29/2025	6.500	555,698		(37)				730,000	07/14/2025
100248899		MOSINEE	WI		10/29/2025	6.875	803,786		(74)				994,500	08/08/2025
100248900		PORT ST. LUCIE	FL		10/29/2025	6.875	428,568		(50)				545,000	06/30/2025
100248901		ASHLAND	WI		10/29/2025	7.250	149,148		(19)				182,000	08/05/2025
100248902		AKRON	OH		10/29/2025	7.625	100,397		(15)				129,000	05/20/2025
100248903		MINERAL	VA		10/29/2025	7.375	1,638,687		(195)				2,100,000	07/17/2025
100248904		DRAPER	UT		10/29/2025	7.125	357,383		(48)				453,000	01/22/2025
100248905		KEYSTONE	CO		10/29/2025	7.000	1,302,882		(136)				1,702,000	07/31/2025
100248906		LITTLE EGG HARBOR TWP	NJ		10/29/2025	6.875	162,971		(21)				470,000	07/31/2025
100248907		HUNTINGTON BEACH	CA		10/29/2025	6.875	1,507,286		(133)				1,840,000	08/22/2025
100248908		AUGUSTA	GA		10/29/2025	6.750	147,363		(20)				193,000	07/08/2025
100248909		CORNELIUS	NC		10/29/2025	7.000	1,013,902		(103)				1,235,000	06/23/2025
100248910		TRUCKEE	CA		10/29/2025	7.000	820,689		(79)				1,050,000	07/26/2025
100248911		BYRON	IL		10/29/2025	7.625	117,760		(15)				147,000	02/07/2025
100248912		BOISE	ID		10/29/2025	6.625	610,409		(44)				1,001,000	06/20/2025
100248913		TRUCKEE	CA		10/29/2025	7.250	672,359		(52)				835,000	07/22/2025
100248914		SODA SPRINGS	CA		10/29/2025	6.875	718,345		(72)				875,000	07/02/2025
100248915		FORT WORTH	TX		10/29/2025	6.125	152,690		(6)				210,000	05/19/2023
100248916		WASHINGTON	DC		10/29/2025	7.125	943,266		(125)				1,225,000	08/09/2024
100248917		CHATSWORTH	GA		10/29/2025	6.625	159,314		(22)				240,000	08/08/2025
100248918		SUMMERFIELD	FL		10/29/2025	6.000	146,949		(3)				345,000	03/28/2025
100248919		SCHAUMBURG	IL		10/29/2025	8.000	197,656		(24)				241,000	11/18/2024
100248920		LOS ANGELES	CA		10/29/2025	6.750	2,004,861		(159)				2,995,000	08/05/2024
100248921		LAVALLETTE	NJ		10/29/2025	6.750	665,172		(65)				1,150,000	06/18/2025
100248922		BATTLE GROUND	WA		10/29/2025	7.375	1,054,595		(95)				1,485,000	03/24/2025
100248923		INDEPENDENCE	MO		10/29/2025	6.875	65,678		(9)				92,000	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100248924		FRESNO	CA		10/29/2025	6.125	284,240		(15)				463,000	07/29/2025
100248925		PLEASANT GROVE	AL		10/29/2025	7.000	182,617		(26)				230,000	09/04/2023
100248926		PALM DESERT	CA		10/29/2025	6.250	849,266		(59)				1,165,000	05/19/2022
100248927		POMPANO BEACH	FL		10/29/2025	6.875	1,133,586		(147)				2,400,000	07/25/2025
100248928		SAN ANTONIO	TX		10/29/2025	5.375	229,992		33				330,000	12/23/2024
100248929		ORANGE BEACH	AL		10/29/2025	6.250	212,707		(13)				270,000	08/15/2025
100248930		N. VENICE	FL		10/29/2025	6.500	543,243		(47)				710,000	07/30/2025
100248931		AKRON	OH		10/29/2025	7.250	92,768		(12)				130,000	02/26/2025
100248932		SAN ANTONIO	TX		10/29/2025	5.375	237,147		33				330,000	05/01/2025
100248933		GARDEN GROVE	CA		10/29/2025	6.875	864,474		(109)				1,100,000	08/06/2025
100248934		SACRAMENTO	CA		10/29/2025	8.250	385,111		(45)				510,000	07/25/2024
100248935		LIBERTY	ME		10/29/2025	7.125	274,636		(35)				335,000	06/27/2025
100248936		CEDAR CITY	UT		10/29/2025	6.500	202,726		(19)				250,000	07/28/2025
100248937		PRATTVILLE	AL		10/29/2025	8.000	172,441		(21)				220,000	08/28/2024
100248938		LACLEDE	ID		10/29/2025	6.875	892,459		(221)				1,519,000	07/01/2025
100248939		FABER	VA		10/29/2025	6.875	618,694		(82)				1,261,000	03/12/2025
100248940		JAMESTOWN	RI		10/29/2025	7.125	2,020,277		(130)				2,500,000	12/12/2024
100248941		NESKOWIN	OR		10/29/2025	6.750	596,973		(65)				730,000	08/12/2025
100248942		CHESTER	PA		10/29/2025	6.625	72,129		(7)				95,000	02/28/2025
100248943		NATHROP	CO		10/29/2025	7.250	531,392		(46)				650,000	07/17/2025
100248944		OXNARD	CA		10/29/2025	7.250	1,148,842		(107)				1,424,000	07/22/2025
100248946		CARRABASSETT VALLEY	ME		10/29/2025	7.000	528,252		(52)				705,000	06/27/2025
100248947		CLEVELAND	OH		10/29/2025	7.375	81,442		(10)				105,000	06/25/2025
100248948		ELLIJAY	GA		10/29/2025	7.250	538,390		(53)				655,000	07/29/2025
100248949		ROCKLEDGE	FL		10/29/2025	6.625	416,010		(40)				515,000	07/17/2025
100248950		KINGSLAND	TX		10/29/2025	6.375	1,504,706		(138)				2,950,000	10/12/2024
100248951		SEBASTOPOL	CA		10/29/2025	6.875	1,521,766		(171)				2,340,000	09/24/2024
100248952		MASHPEE	MA		10/29/2025	6.750	510,067		(42)				1,425,000	07/01/2025
100248953		SCOTTSDALE	AZ		10/29/2025	6.750	1,272,292		(128)				1,619,000	07/12/2025
100248954		SHREWSBURY	MA		10/29/2025	7.000	741,108		(80)				935,000	08/11/2025
100248955		DENNIS	MA		10/29/2025	6.625	611,478		(50)				840,000	07/31/2025
100248956		BROOKLYN	NY		10/29/2025	6.875	488,646		(66)				635,000	01/30/2025
100248957		LAVALLETTE	NJ		10/29/2025	6.750	507,753		(52)				740,000	07/18/2025
100248958		CARMEL VALLEY	CA		10/29/2025	6.750	614,931		(60)				1,650,000	07/14/2025
100248959		ROCKPORT	TX		10/29/2025	7.500	314,892		(38)				381,000	08/07/2025
100248960		BOONE	NC		10/29/2025	6.875	1,544,592		(167)				1,900,000	08/18/2025
100248961		CHARLOTTE	NC		10/29/2025	6.750	2,001,742		(197)				2,650,000	08/06/2025
100248962		SUPERIOR	CO		10/29/2025	7.000	835,001		(115)				1,121,000	09/13/2022
100248963		TEMPLE	TX		10/29/2025	8.125	253,000		(36)				317,000	08/07/2024
100248964		COOLIDGE	AZ		10/29/2025	6.250	231,989		(13)				290,000	06/26/2025
100248965		FAIRFIELD	CT		10/29/2025	6.000	1,028,559		(11)				1,750,000	01/30/2025
100248966		LEWES	DE		10/29/2025	6.875	1,397,354		(145)				1,725,000	07/28/2025
100248967		ISLAMORADA	FL		10/29/2025	6.750	1,462,931		(150)				1,900,000	07/28/2025
100248968		LAKE ARROWHEAD	CA		10/29/2025	7.000	1,073,571		(98)				1,975,000	06/18/2025
100248969		NORTH BERWICK	ME		10/29/2025	8.500	430,032		(55)				565,000	04/29/2024
100248970		REUNION	FL		10/29/2025	6.875	2,586,732		(335)				5,200,000	07/08/2025
100248971		SIERRA MADRE	CA		10/29/2025	7.375	1,034,561		248				1,580,000	06/27/2025
100248972		DEWEY	AZ		10/29/2025	7.750	320,820		(39)				393,000	11/27/2024
100248973		LONGBOAT KEY	FL		10/29/2025	7.625	487,887		(47)				700,000	01/29/2025
100248974		SAN ANTONIO	TX		10/29/2025	7.000	182,617		(26)				230,000	09/04/2023
100248975		PUYALLUP	WA		10/29/2025	7.375	499,621		(62)				745,000	03/14/2025
100248976		CAPE CORAL	FL		10/29/2025	5.875	214,431		4				289,000	07/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100248977		DURHAM	NC		10/29/2025	5.750	336,149		15				445,000	11/20/2024
100248978		BRIGANTINE	NJ		10/29/2025	6.750	1,825,574		(154)				3,140,000	12/31/2024
100248979		FLAGSTAFF	AZ		10/29/2025	6.875	1,288,510		(120)				1,575,000	06/26/2025
100248980		LOS ANGELES	CA		10/29/2025	6.750	1,077,617		(148)				1,750,000	10/24/2024
100248981		INDIANAPOLIS	IN		10/29/2025	7.375	87,164		(11)				106,000	03/26/2025
100248982		GAINESBORO	TN		10/29/2025	7.750	148,014		(18)				180,000	06/20/2025
100248983		LAKELAND	FL		10/29/2025	6.750	115,883		(15)				298,000	02/24/2025
100248984		MANZANITA	OR		10/29/2025	7.000	760,218		(92)				920,000	07/22/2025
100248985		SEATTLE	WA		10/29/2025	7.375	474,118		(57)				769,000	12/30/2024
100248986		MOYOCK	NC		10/29/2025	6.875	437,238		(41)				540,000	07/24/2025
100248987		LONG BEACH	CA		10/29/2025	6.625	804,060		(109)				1,200,000	03/07/2025
100248988		KIHEI	HI		10/29/2025	6.875	611,699		(62)				1,750,000	02/24/2025
100248989		BAILEY ISLAND	ME		10/29/2025	6.375	878,138		(56)				1,280,000	08/22/2025
100253079	CF	VALPARAISO	FL		10/30/2025	7.625	215,664		(26)				260,000	09/03/2025
100253080		BARTO	PA		10/30/2025	6.990	405,771		(60)				610,000	08/22/2025
100253081		FRISCO	NC		10/30/2025	6.500	503,083		(53)				701,000	07/21/2025
100253082		SACRAMENTO	CA		10/30/2025	6.990	324,873		(39)				420,000	07/18/2025
100253083		SAN DIEGO	CA		10/30/2025	7.500	647,417		(121)				1,660,000	06/13/2025
100253084		COLUMBIA FALLS	MT		10/30/2025	6.990	300,937		(43)				422,215	07/14/2025
100253085		FALL RIVER	MA		10/30/2025	7.625	696,087		(77)				900,000	07/18/2025
100253086		HUNTINGTON BEACH	CA		10/30/2025	6.990	1,253,614		(167)				2,350,000	08/20/2025
100253087	CF	BENSALEM	PA		10/30/2025	6.990	255,593		(32)				330,000	07/16/2025
100253089		SANTA MONICA	CA		10/30/2025	6.990	1,236,681		(140)				1,600,000	08/06/2025
100253090		HOUSTON	TX		10/30/2025	7.990	292,817		(17)				375,000	08/29/2025
100253091		HOWELL	NJ		10/30/2025	6.750	417,690		(42)				550,000	08/25/2025
100253092		PHARR	TX		10/30/2025	6.875	428,142		(32)				560,000	08/15/2025
100253093		HOWELL	NJ		10/30/2025	6.875	614,076		(76)				850,000	07/10/2025
100253094	CF	ROSENBERG	TX		10/30/2025	7.250	212,454		(24)				300,000	07/08/2025
100253095		SAINT CHARLES	MO		10/30/2025	7.250	293,231		(35)				385,000	07/18/2025
100253096	CF	MONROE	MI		10/30/2025	7.625	220,668		(36)				285,000	08/26/2025
100253097	CF	HOUSTON	TX		10/30/2025	6.625	215,336		(10)				285,000	07/15/2025
100253098		LAS VEGAS	NV		10/30/2025	7.125	435,835		(61)				560,000	07/17/2025
100253099		ENGLEWOOD	FL		10/30/2025	6.624	407,145		(11)				510,000	07/21/2025
100253100		STATELINE	NV		10/30/2025	6.750	336,700		(23)				447,000	07/21/2025
100253101		ROUND ROCK	TX		10/30/2025	6.875	281,621		(36)				370,000	07/22/2025
100253102	CF	SCOTTSDALE	AZ		10/30/2025	6.875	640,041		(66)				831,900	07/24/2025
100253103	CF	NEW PORT RICHEY	FL		10/30/2025	6.625	223,720		(23)				306,000	07/25/2025
100253104		LEWISVILLE	TX		10/30/2025	6.990	299,296		(40)				400,000	08/14/2025
100253105	CF	MURFREESBORO	TN		10/30/2025	7.125	234,103		(34)				299,900	08/29/2025
100253106		WILLOW	AK		10/30/2025	7.125	237,894		(23)				290,000	08/27/2025
100253108		TOWNVILLE	SC		10/30/2025	7.125	340,497		(66)				530,000	07/24/2025
100253109	CF	ATHENS	GA		10/30/2025	7.125	213,655		(28)				278,000	07/24/2025
100253110	CF	MACON	GA		10/30/2025	6.875	238,369		(33)				360,000	08/29/2025
100253111		PLAINFIELD	IL		10/30/2025	6.625	224,700		(24)				292,000	07/25/2025
100253112		HAYWARD	WI		10/30/2025	7.625	412,300		(44)				500,000	08/27/2025
100253113		MERRIMAC	WI		10/30/2025	7.625	297,254		(32)				385,000	08/26/2025
100253114		RICHLAND	WA		10/30/2025	6.875	377,228		(40)				490,000	07/16/2025
100253115		GIG HARBOR	WA		10/30/2025	6.990	466,441		(64)				650,000	07/24/2025
100253116		GARDEN GROVE	CA		10/30/2025	7.500	520,412		(52)				675,000	07/28/2025
100253117		MIRAMAR BEACH	FL		10/30/2025	7.625	365,763		(46)				480,000	08/29/2025
100253118		LAKE OZARK	MO		10/30/2025	7.500	225,772		(33)				295,000	07/24/2025
100253119		TALLAHASSEE	FL		10/30/2025	6.625	209,574		(15)				282,000	07/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253120		AUBURN	WA		10/30/2025	6.750	464,890		(57)				962,000	09/09/2025
100253121		BROCKTON	MA		10/30/2025	6.750	357,569		(32)				600,000	07/22/2025
100253122		FORT WORTH	TX		10/30/2025	6.625	244,908		(31)				350,000	07/17/2025
100253123		LOGAN	UT		10/30/2025	6.625	340,818		(30)				448,000	07/28/2025
100253124		BROKEN BOW	OK		10/30/2025	6.875	486,473		(56)				646,000	07/28/2025
100253125		SUGAR MOUNTAIN	NC		10/30/2025	7.375	463,057		(41)				567,000	08/28/2025
100253126		STATE COLLEGE	PA		10/30/2025	6.990	373,683		(52)				517,000	07/31/2025
100253127		LAVON	TX		10/30/2025	6.875	351,050		(50)				506,000	07/23/2025
100253128		WASHINGTON	UT		10/30/2025	7.500	407,884		(69)				626,000	07/31/2025
100253129		LAGRANGE	GA		10/30/2025	6.625	267,010		(28)				356,000	08/26/2025
100253130		SPRING	TX		10/30/2025	7.125	276,182		(40)				363,000	08/22/2025
100253131		CARTERSVILLE	GA		10/30/2025	7.125	203,206		(36)				275,000	07/31/2025
100253132		WATSONVILLE	CA		10/30/2025	7.250	598,727		(89)				1,050,000	07/18/2025
100253133		AUSTIN	TX		10/30/2025	6.624	714,396		(84)				995,000	08/01/2025
100253134		LAKEWOOD	WA		10/30/2025	6.375	315,242		(19)				528,000	07/21/2025
100253135		LAS VEGAS	NV		10/30/2025	7.875	336,595		(20)				385,000	08/13/2025
100253136		HANOVER	MD		10/30/2025	6.875	552,105		(64)				723,000	07/11/2025
100253137		SHAKOPEE	MN		10/30/2025	7.625	253,164		(33)				350,000	07/25/2025
100253138		BALTIMORE	MD		10/30/2025	6.875	358,862		(36)				500,000	07/25/2025
100253139		CRAFTON	PA		10/30/2025	7.625	210,273		(36)				267,000	08/04/2025
100253140		KINGSTON	TN		10/30/2025	7.125	510,680		(79)				705,000	07/18/2025
100253141		ATWATER	CA		10/30/2025	7.125	431,424		(57)				582,000	08/01/2025
100253142	CF	CHAPEL HILL	NC		10/30/2025	6.990	209,107		(25)				271,500	08/11/2025
100253143		SATSUMA	AL		10/30/2025	7.625	236,900		(9)				625,000	07/30/2025
100253144		TYBEE ISLAND	GA		10/30/2025	7.250	322,415		(41)				419,000	08/22/2025
100253145		PROSPER	TX		10/30/2025	6.990	260,710		(32)				354,000	06/30/2025
100253146		GRAND PRAIRIE	TX		10/30/2025	7.875	355,331		(19)				500,000	08/05/2025
100253147		CARY	IL		10/30/2025	7.125	323,259		(31)				420,000	08/01/2025
100253148		MELLSSA	TX		10/30/2025	6.625	323,530		(30)				435,000	07/31/2025
100253149		LAKE ARIEL	PA		10/30/2025	7.625	323,014		(30)				375,000	08/01/2025
100253150		PITTSBURGH	PA		10/30/2025	6.625	254,815		(23)				358,000	09/05/2025
100253151	CF	TUSCALOOSA	AL		10/30/2025	6.750	398,125		(37)				525,000	08/15/2025
100253152		MAMMOTH LAKES	CA		10/30/2025	6.990	954,059		(118)				1,425,000	08/27/2025
100253153		HOUSTON	TX		10/30/2025	6.990	609,462		(79)				785,000	08/06/2025
100253154		PHILADELPHIA	PA		10/30/2025	6.990	617,406		(71)				800,000	07/29/2025
100253155	CF	FLORENCE	AL		10/30/2025	6.990	213,771		(31)				323,000	07/11/2025
100253156	CF	KINGMAN	AZ		10/30/2025	6.750	344,425		(38)				490,000	08/01/2025
100253157		PHILADELPHIA	PA		10/30/2025	6.875	217,039		(28)				300,000	07/31/2025
100253158		PHILADELPHIA	PA		10/30/2025	6.875	227,875		(29)				315,000	07/31/2025
100253159	CF	CULVER CITY	CA		10/30/2025	6.990	1,027,430		(113)				1,525,000	07/25/2025
100253160	CF	MURRELLS INLET	SC		10/30/2025	7.250	230,831		(31)				305,000	07/31/2025
100253161	CF	GROVE CITY	OH		10/30/2025	7.375	249,730		(41)				348,000	07/29/2025
100253162	CF	HILLIARD	OH		10/30/2025	7.625	272,898		(33)				335,000	07/31/2025
100253163	CF	SIMI VALLEY	CA		10/30/2025	7.250	292,583		(40)				475,000	07/30/2025
100253164	CF	CAPTAIN COOK	HI		10/30/2025	6.990	889,671		(104)				1,150,000	08/01/2025
100253165	CF	PERRIS	CA		10/30/2025	6.750	290,701		(25)				450,000	07/25/2025
100253166		STANCHFIELD	MN		10/30/2025	6.875	654,580		(68)				906,000	08/08/2025
100253167	CF	KISSIMMEE	FL		10/30/2025	7.125	299,724		(29)				419,000	07/31/2025
100253168	CF	EAST PROVIDENCE	RI		10/30/2025	7.125	477,980		(56)				619,000	08/08/2025
100253169		PONCE INLET	FL		10/30/2025	6.990	395,348		(49)				520,000	08/07/2025
100253170		BROOKHAVEN	GA		10/30/2025	7.500	470,901		(75)				605,000	08/06/2025
100253171	CF	NORTHLAKE	TX		10/30/2025	6.625	376,591		(40)				547,000	08/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253172		KATY	TX		10/30/2025	6.750	243,642		(18)				325,000	08/06/2025
100253173		TOMS RIVER	NJ		10/30/2025	6.990	336,870		(41)				475,000	08/06/2025
100253174		POMPANO BEACH	FL		10/30/2025	6.750	270,122		(29)				431,000	09/05/2025
100253175		LUBBOCK	TX		10/30/2025	6.750	222,603		(20)				295,000	08/21/2025
100253176		WILMINGTON	DE		10/30/2025	6.750	328,565		(19)				432,500	07/29/2025
100253177		HIGHLANDS RANCH	CO		10/30/2025	6.500	437,617		(34)				585,000	08/08/2025
100253178		COLORADO SPRINGS	CO		10/30/2025	7.000	467,083		(12)				755,000	07/28/2025
100253179		DELAWARE	OH		10/30/2025	7.375	242,291		(33)				334,000	07/30/2025
100253180		ALLEN	TX		10/30/2025	6.750	365,606		(37)				510,000	08/28/2025
100253181		VIRGINIA BEACH	VA		10/30/2025	7.125	227,835		(33)				310,000	08/28/2025
100253182		RIVERSIDE	CA		10/30/2025	7.490	590,890		(59)				720,000	07/29/2025
100253183		CHESTERTON	IN		10/30/2025	6.990	303,435		(34)				455,000	08/07/2025
100253184		SAGINAW	TX		10/30/2025	6.875	231,495		(25)				310,000	08/07/2025
100253185		EVANSVILLE	IN		10/30/2025	6.500	203,525		(13)				327,500	09/10/2025
100253186		PUNTA GORDA	FL		10/30/2025	7.625	352,741		(54)				450,000	08/07/2025
100253187		PAGE	AZ		10/30/2025	6.750	828,856		(93)				1,300,000	07/31/2025
100253188		WOLFFORTH	TX		10/30/2025	7.125	301,612		(43)				420,000	09/09/2025
100253189		RIVERVIEW	FL		10/30/2025	6.990	259,834		(37)				370,000	08/13/2025
100253190		KEYSTONE	CO		10/30/2025	6.750	615,008		(60)				810,000	08/12/2025
100253191		CHARLOTTE	NC		10/30/2025	6.625	244,642		(20)				320,000	08/12/2025
100253192		LYNDEN	WA		10/30/2025	7.500	718,305		(66)				875,000	08/12/2025
100253193		COLUMBUS	OH		10/30/2025	6.750	287,586		(26)				380,000	08/13/2025
100253194		PHILADELPHIA	PA		10/30/2025	6.625	273,916		(32)				400,000	08/15/2025
100253195		DAVIS	CA		10/30/2025	7.000	747,205		(49)				980,000	08/07/2025
100253196		FLORENCE	OR		10/30/2025	6.990	527,942		(54)				690,000	08/04/2025
100253197	CF	HOUSTON	TX		10/30/2025	6.875	250,153		(28)				350,000	08/08/2025
100253198		AUBURN	CA		10/30/2025	7.125	411,300		(64)				600,000	07/14/2025
100253199	CF	MURRELLS INLET	SC		10/30/2025	6.750	243,727		(23)				340,000	08/07/2025
100253200		BOYNTON BEACH	FL		10/30/2025	6.625	289,655		(31)				413,000	08/12/2025
100253201		KITTERY	ME		10/30/2025	6.990	510,290		(60)				670,000	08/14/2025
100253202		TUCSON	AZ		10/30/2025	6.875	291,331		(26)				407,000	08/16/2025
100253203	CF	RICHMOND	VA		10/30/2025	7.375	218,685		(32)				281,500	07/29/2025
100253204		ANDOVER	MN		10/30/2025	7.500	346,008		(38)				498,000	08/15/2025
100253205		CAPE CORAL	FL		10/30/2025	7.125	415,025		(59)				610,000	08/14/2025
100253206		KAILUA KONA	HI		10/30/2025	6.875	540,446		(62)				910,000	07/28/2025
100253207		ORLANDO	FL		10/30/2025	6.490	238,368		(27)				335,000	08/15/2025
100253208		ANCHORAGE	AK		10/30/2025	6.990	439,436		(65)				665,000	08/15/2025
100253209		CANON CITY	CO		10/30/2025	7.125	517,394		(61)				672,000	08/18/2025
100253210		ARLINGTON	TX		10/30/2025	6.990	209,373		(26)				285,000	08/15/2025
100253211		COLLEGE STATION	TX		10/30/2025	6.875	219,718		(23)				285,000	08/19/2025
100253212		MODESTO	CA		10/30/2025	6.875	324,699		(38)				435,000	08/15/2025
100253213	CF	MARBLE	NC		10/30/2025	6.125	219,885		(13)				350,000	08/19/2025
100253214	CF	PAWLEYS ISLAND	SC		10/30/2025	7.500	345,201		(54)				442,000	08/20/2025
100253215		BRENHAM	TX		10/30/2025	6.875	286,119		(34)				375,000	08/04/2025
100253216		FAYETTEVILLE	AR		10/30/2025	6.990	218,897		(31)				344,000	08/13/2025
100253217		TORRANCE	CA		10/30/2025	6.875	600,553		(79)				880,000	08/12/2025
100253218		MONROE TOWNSHIP	NJ		10/30/2025	6.875	404,564		(44)				525,000	08/15/2025
100253219		TRACY	CA		10/30/2025	7.125	435,117		(57)				660,000	08/14/2025
100253220	CF	WICHITA	KS		10/30/2025	7.500	218,070		(25)				305,000	08/18/2025
100253221		PARRISH	FL		10/30/2025	6.000	343,587		56				472,000	08/13/2025
100253222	CF	LITTLE ROCK	AR		10/30/2025	7.125	222,066		(34)				304,000	08/15/2025
100253223	CF	CASA GRANDE	AZ		10/30/2025	7.125	205,225		(38)				322,000	08/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253224		PAYSON	AZ		10/30/2025	7.375	290,650		(48)				390,000	08/15/2025
100253225	CF	JEMEZ SPRINGS	NM		10/30/2025	7.125	389,035		(53)				511,000	08/18/2025
100253226	CF	FORNEY	TX		10/30/2025	6.750	230,913		(24)				304,000	08/15/2025
100253227	CF	EL DORADO HILLS	CA		10/30/2025	7.125	754,613		(100)				1,040,000	08/13/2025
100253228		WEST GREENWICH	RI		10/30/2025	6.875	406,955		(52)				576,000	08/18/2025
100253229	CF	SACRAMENTO	CA		10/30/2025	6.875	375,660		(40)				489,000	09/09/2025
100253230	CF	BRIDGEPORT	CT		10/30/2025	7.125	458,514		(60)				590,000	08/18/2025
100253231		WEST LINN	OR		10/30/2025	6.875	438,508		(58)				605,000	08/13/2025
100253232	CF	GARLAND	TX		10/30/2025	6.625	207,974		(13)				273,000	08/07/2025
100253233		SOUTH LAKE TAHOE	CA		10/30/2025	6.990	462,983		(52)				600,000	08/12/2025
100253234		CRYSTAL BEACH	TX		10/30/2025	7.500	306,219		(36)				415,000	08/13/2025
100253235		TOMS RIVER	NJ		10/30/2025	6.990	485,349		(63)				625,000	08/19/2025
100253236		DIXON	CA		10/30/2025	6.875	361,761		(44)				539,000	08/18/2025
100253237	CF	TEMPLE	GA		10/30/2025	7.125	209,174		(23)				271,000	08/18/2025
100253238	CF	HILTON HEAD ISLAND	SC		10/30/2025	6.990	220,678		(27)				285,000	08/20/2025
100253239		LAGO VISTA	TX		10/30/2025	6.875	427,911		(45)				555,000	08/22/2025
100253240	CF	WILLIAMSBURG	VA		10/30/2025	7.375	485,822		(52)				628,300	09/05/2025
100253241		BROWNSBURG	IN		10/30/2025	7.625	272,874		(32)				360,000	08/11/2025
100253242	CF	WATAUGA	TX		10/30/2025	7.000	217,165		(27)				300,000	08/22/2025
100253243	CF	CAROL STREAM	IL		10/30/2025	7.490	212,059		(33)				290,000	08/22/2025
100253244		PHOENIX	AZ		10/30/2025	6.990	564,071		(66)				730,000	08/15/2025
100253245		BUCKHEAD	GA		10/30/2025	7.625	494,555		(17)				545,000	08/15/2025
100253246	CF	JACKSONVILLE	FL		10/30/2025	6.875	403,340		(38)				530,000	08/15/2025
100253247		HIALEAH	FL		10/30/2025	7.500	416,655		(60)				575,000	08/29/2025
100253248	CF	LAS VEGAS	NV		10/30/2025	6.875	327,986		(34)				425,000	09/05/2025
100253249		SAINT PETERSBURG	FL		10/30/2025	7.625	306,268		(36)				370,000	08/08/2025
100253250		HENRICO	VA		10/30/2025	7.375	313,459		(20)				390,000	08/22/2025
100253251		THE VILLAGES	FL		10/30/2025	7.125	447,193		(59)				577,000	08/18/2025
100253252		BEND	OR		10/30/2025	7.625	409,613		(55)				525,000	08/08/2025
100253253		NORFOLK	VA		10/30/2025	6.875	255,652		(27)				333,000	08/18/2025
100253254		ROCKVILLE	MD		10/30/2025	7.125	631,065		(81)				813,050	08/25/2025
100253255		BRIDGEPORT	CT		10/30/2025	7.500	553,951		(79)				710,000	08/15/2025
100253256		DOWNEY	CA		10/30/2025	7.375	745,269		(74)				975,000	08/21/2025
100253257		LOS ANGELES	CA		10/30/2025	6.875	499,915		(49)				680,000	08/20/2025
100253258		MOSES LAKE	WA		10/30/2025	6.500	557,144		(41)				781,000	08/08/2025
100253259		SANTA PAULA	CA		10/30/2025	7.250	885,802		(84)				1,200,000	08/16/2025
100253260		LAKE ARROWHEAD	CA		10/30/2025	6.625	296,033		(36)				450,000	08/07/2025
100253261		HANOVER	PA		10/30/2025	7.625	219,622		(34)				280,000	08/08/2025
100253262		WONDER LAKE	IL		10/30/2025	7.500	353,514		(50)				486,000	08/20/2025
100253263		DALLAS	TX		10/30/2025	7.500	214,038		(33)				406,000	08/15/2025
100253264		TACOMA	WA		10/30/2025	6.625	625,277		(68)				870,000	08/18/2025
100253265	CF	SPANISH FORK	UT		10/30/2025	6.875	367,306		(37)				490,000	08/21/2025
100253266	CF	DURHAM	NC		10/30/2025	6.500	218,864		(22)				311,000	08/19/2025
100253267		MONTEBELLO	CA		10/30/2025	6.990	564,961		(75)				795,000	08/20/2025
100253268		CAMBRIA	CA		10/30/2025	6.875	666,048		(81)				925,000	08/19/2025
100253269		AURORA	IL		10/30/2025	6.490	266,743		(24)				349,000	08/22/2025
100253270		LINDENWOLD	NJ		10/30/2025	7.000	210,745		(18)				275,000	08/22/2025
100253271		MIDDLEFIELD	CT		10/30/2025	7.500	748,525		(119)				1,047,000	08/22/2025
100253272		CENTREVILLE	VA		10/30/2025	6.875	368,136		(37)				487,000	08/08/2025
100253273		CHRISTIANSBURG	VA		10/30/2025	7.000	209,579		(27)				275,000	08/15/2025
100253274		MEBANE	NC		10/30/2025	6.875	211,647		(23)				278,000	08/15/2025
100253275		LEWES	DE		10/30/2025	6.875	616,725		(66)				800,000	08/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253276		BOSTON	MA		10/30/2025	6.975	890,433		(116)				1,300,000	07/31/2025
100253277		BOSTON	MA		10/30/2025	6.990	658,690		(78)				860,000	08/05/2025
100253278		RANSON	WV		10/30/2025	6.875	229,886		(28)				310,000	08/14/2025
100253279		MILWAUKEE	WI		10/30/2025	6.975	240,578		(28)				335,000	08/04/2025
100253280		CONROE	TX		10/30/2025	6.990	249,116		(36)				350,000	08/22/2025
100253281		OMAHA	NE		10/30/2025	7.625	264,888		(27)				343,000	08/18/2025
100253282		HOUSTON	TX		10/30/2025	6.990	306,924		(44)				422,000	08/22/2025
100253283		SANTA CLARITA	CA		10/30/2025	7.500	496,887		(83)				790,000	08/21/2025
100253284		NASHVILLE	TN		10/30/2025	6.550	256,462		(28)				375,000	07/25/2025
100253285		LEXINGTON	KY		10/30/2025	7.375	236,074		(31)				325,000	08/27/2025
100253286		MARCO ISLAND	FL		10/30/2025	7.125	214,079		(29)				295,000	08/25/2025
100253287		CONCRETE	WA		10/30/2025	7.000	379,273		(45)				490,000	08/19/2025
100253288		LAKE OZARK	MO		10/30/2025	7.250	213,262		(26)				275,000	08/21/2025
100253289		WEBSTER	MA		10/30/2025	7.250	491,731		(55)				700,000	08/21/2025
100253290		DELAWARE	OH		10/30/2025	6.875	213,728		(23)				277,000	08/25/2025
100253291		GRANBURY	TX		10/30/2025	6.990	440,655		(61)				650,000	08/22/2025
100253292		CONROE	TX		10/30/2025	6.500	419,525		(23)				555,000	08/15/2025
100253293		CONROE	TX		10/30/2025	6.500	419,528		(23)				555,000	08/15/2025
100253294		LITTLE FALLS	NJ		10/30/2025	7.500	372,573		(63)				555,000	08/18/2025
100253295		AURORA	IL		10/30/2025	6.990	375,579		(47)				495,000	08/22/2025
100253296		CONROE	TX		10/30/2025	6.500	419,528		(23)				555,000	08/15/2025
100253297		CONROE	TX		10/30/2025	6.500	419,843		(23)				555,000	08/15/2025
100253298		ROSEVILLE	CA		10/30/2025	7.490	365,460		(55)				558,000	08/07/2025
100253299		BONITA SPRINGS	FL		10/30/2025	6.990	824,342		(106)				1,065,000	08/21/2025
100253300		WEST PALM BEACH	FL		10/30/2025	7.500	350,732		(47)				450,000	08/26/2025
100253301		ST. GEORGE	UT		10/30/2025	6.990	435,034		(44)				565,000	08/25/2025
100253302		CLEVELAND	GA		10/30/2025	6.250	430,552		(31)				630,000	08/21/2025
100253303		BANGOR	PA		10/30/2025	7.625	226,576		(36)				326,000	08/25/2025
100253304		MILTON	DE		10/30/2025	6.750	298,808		(45)				480,000	08/25/2025
100253305		MORROW	OH		10/30/2025	6.990	267,766		(29)				347,000	08/26/2025
100253306		INDIAN TRAIL	NC		10/30/2025	7.125	377,743		(52)				485,000	08/18/2025
100253307		MUNDS PARK	AZ		10/30/2025	7.375	421,447		(59)				550,000	08/22/2025
100253308		LAUREL	DE		10/30/2025	7.625	214,918		(17)				280,000	08/27/2025
100253309		MISSOULA	MT		10/30/2025	7.625	425,537		(34)				520,000	08/15/2025
100253310		ROCKWALL	TX		10/30/2025	6.990	424,137		(53)				556,000	08/27/2025
100253311		NORTH PRAIRIE	WI		10/30/2025	7.375	214,194		(29)				285,000	08/15/2025
100253312		FRANKLIN	TN		10/30/2025	6.990	580,396		(68)				750,000	08/21/2025
100253313		CAPE CANAVERAL	FL		10/30/2025	6.375	239,211		(19)				399,000	08/26/2025
100253314		MIAMI	FL		10/30/2025	6.500	505,637		(50)				750,000	08/26/2025
100253315		KATY	TX		10/30/2025	6.625	210,297		(25)				307,000	08/20/2025
100253316		HILLSBOROUGH	NJ		10/30/2025	6.375	317,198		(28)				450,000	08/22/2025
100253317		WAXHAW	NC		10/30/2025	6.625	544,361		(35)				735,000	08/22/2025
100253318		BOYNTON BEACH	FL		10/30/2025	7.125	397,819		(58)				510,000	08/27/2025
100253319		DRIPPING SPGS	TX		10/30/2025	6.625	269,666		(29)				377,000	08/29/2025
100253320		PEARLAND	TX		10/30/2025	6.490	197,994		(45)				358,000	08/26/2025
100253321		SALT LAKE CITY	UT		10/30/2025	7.125	447,561		(51)				620,000	08/25/2025
100253322		CHATTANOOGA	TN		10/30/2025	6.875	229,600		(21)				300,000	08/20/2025
100253323		FORT WORTH	TX		10/30/2025	6.875	232,053		(31)				313,000	08/22/2025
100253324		BERLIN TOWNSHIP	NJ		10/30/2025	6.875	554,742		(61)				770,000	08/22/2025
100253325		CORONA	CA		10/30/2025	6.875	462,018		(46)				617,000	08/21/2025
100253326		GRAND PRAIRIE	TX		10/30/2025	6.490	225,425		(25)				383,000	08/22/2025
100253327		SARASOTA	FL		10/30/2025	7.250	830,304		(95)				1,151,000	08/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253328		SELBYVILLE	DE		10/30/2025	7.125	540,072		(70)				695,000	08/28/2025
100253329		ROSEVILLE	CA		10/30/2025	6.490	465,274		(49)				650,000	08/22/2025
100253330		BOLINGBROOK	IL		10/30/2025	7.490	298,153		(47)				384,000	08/21/2025
100253331		DOVER	DE		10/30/2025	6.990	214,850		(19)				280,000	08/22/2025
100253332		SAVANNAH	GA		10/30/2025	7.125	227,850		(15)				280,000	08/28/2025
100253333		PARRISH	FL		10/30/2025	7.250	317,763		(38)				410,000	08/22/2025
100253334		COLUMBIA	SC		10/30/2025	7.375	218,809		(32)				280,000	08/27/2025
100253335		WESTFIELD	IN		10/30/2025	6.875	215,857		(30)				310,000	08/21/2025
100253336		OAK LAWN	IL		10/30/2025	7.125	624,930		(79)				805,000	08/27/2025
100253337		CHICAGO	IL		10/30/2025	7.490	388,720		(55)				498,000	08/22/2025
100253338		SALT LAKE CITY	UT		10/30/2025	7.490	505,846		(33)				710,000	08/25/2025
100253339		ANTIOCH	TN		10/30/2025	7.250	209,763		(27)				270,000	08/22/2025
100253340		CANOGA PARK	CA		10/30/2025	6.875	569,489		(75)				815,000	08/18/2025
100253341		PORTLAND	OR		10/30/2025	7.490	556,947		(84)				735,000	08/06/2025
100253342		CLAYTON	NC		10/30/2025	7.625	219,273		(12)				305,000	08/23/2025
100253343		PLANO	TX		10/30/2025	7.125	257,266		(36)				357,000	08/27/2025
100253344		DORCHESTER	MA		10/30/2025	6.625	827,184		(89)				1,150,000	08/26/2025
100253345		COTTONWOOD HEIGHTS	UT		10/30/2025	6.875	485,619		(64)				702,000	08/19/2025
100253346		LEANDER	TX		10/30/2025	7.375	441,492		(16)				557,000	08/25/2025
100253347		VINEYARD	UT		10/30/2025	6.750	270,669		(15)				358,000	08/25/2025
100253348		MANCHESTER	NH		10/30/2025	6.625	395,443		(34)				553,000	08/26/2025
100253349		MURRIETA	CA		10/30/2025	6.875	564,172		(64)				730,000	08/26/2025
100253350		HOUSTON	TX		10/30/2025	7.125	224,960		(22)				295,000	09/10/2025
100253351		LONGWOOD	FL		10/30/2025	7.250	216,931		(26)				290,000	08/28/2025
100253352		WILMINGTON	NC		10/30/2025	6.875	231,948		(27)				335,000	08/28/2025
100253353		ATLANTA	GA		10/30/2025	6.875	646,048		(63)				900,000	08/29/2025
100253354		INDIANAPOLIS	IN		10/30/2025	7.250	227,530		(23)				305,000	08/29/2025
100253355		SAUSALITO	CA		10/30/2025	6.990	974,938		(123)				1,366,000	08/29/2025
100253356	CF	SAN ANTONIO	TX		10/30/2025	7.125	209,262		(28)				271,000	08/28/2025
100253357	CF	ARTESIA	CA		10/30/2025	6.490	607,884		(62)				865,000	08/15/2025
100253358	CF	EDINBURG	TX		10/30/2025	7.375	400,913		(53)				518,000	08/21/2025
100253359	CF	BOERNE	TX		10/30/2025	6.875	253,724		(23)				354,000	08/25/2025
100253360	CF	ARNOLD	MD		10/30/2025	7.250	298,745		(37)				390,000	08/26/2025
100253361	CF	RAEFORD	NC		10/30/2025	6.250	250,386		(13)				345,000	08/26/2025
100253362	CF	FRESNO	CA		10/30/2025	6.375	414,777		(29)				580,000	08/20/2025
100253363	CF	BILLINGS	MT		10/30/2025	6.750	433,465		(48)				607,000	08/28/2025
100253364	CF	DULUTH	GA		10/30/2025	7.000	253,750		(25)				330,000	08/27/2025
100253365		AURORA	IL		10/30/2025	6.500	296,786		(32)				435,000	08/27/2025
100253366	CF	NATHROP	CO		10/30/2025	6.875	761,045		(100)				1,050,000	08/22/2025
100253367	CF	PINETOP	AZ		10/30/2025	7.125	492,848		(63)				635,000	08/27/2025
100253368	CF	NEWNAN	GA		10/30/2025	6.875	256,000		(34)				359,000	08/28/2025
100253369	CF	ROCKAWAY	NJ		10/30/2025	6.990	217,855		(34)				440,000	08/29/2025
100253370	CF	SALEM	OR		10/30/2025	6.990	357,512		(48)				460,000	08/27/2025
100253371	CF	PFLUGERVILLE	TX		10/30/2025	7.625	233,589		(33)				348,000	08/28/2025
100253372	CF	WILLMAR	MN		10/30/2025	6.875	335,741		(34)				439,000	08/28/2025
100253373	CF	FORT MOHAVE	AZ		10/30/2025	6.990	205,509		(49)				357,000	08/25/2025
100253374		CAROLINA BEACH	NC		10/30/2025	7.000	471,460		(63)				670,000	08/25/2025
100253375	CF	FULSHEAR	TX		10/30/2025	6.875	362,629		(37)				472,000	08/26/2025
100253376	CF	ORLANDO	FL		10/30/2025	7.500	259,219		(33)				358,000	08/22/2025
100253377	CF	MONROE	NC		10/30/2025	7.375	227,621		(37)				322,000	08/19/2025
100253378		LAKEWOOD RANCH	FL		10/30/2025	7.625	282,204		(60)				385,000	08/28/2025
100253380		ORLANDO	FL		10/30/2025	6.750	273,079		(33)				403,000	08/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253381		SCHAUMBURG	IL		10/30/2025	7.375	207,926		(27)				267,000	08/26/2025
100253382		STATE COLLEGE	PA		10/30/2025	7.500	209,154		(18)				255,000	08/29/2025
100253383	CF	KATY	TX		10/30/2025	6.625	212,066		(24)				290,000	08/27/2025
100253384		ROBBINSVILLE	NJ		10/30/2025	6.990	418,419		(53)				540,000	08/27/2025
100253385		ALPHARETTA	GA		10/30/2025	6.375	453,544		(41)				689,000	08/27/2025
100253386		SAN ANTONIO	TX		10/30/2025	6.875	204,030		(43)				305,000	08/29/2025
100253387		SORRENTO	FL		10/30/2025	6.875	835,086		(110)				1,235,000	08/29/2025
100253388		RENTON	WA		10/30/2025	6.990	769,076		(110)				1,400,000	08/27/2025
100253389		SURPRISE	AZ		10/30/2025	7.625	596,835		(95)				766,000	07/31/2025
100253390		TUSCALOOSA	AL		10/30/2025	6.875	645,322		(74)				850,000	08/26/2025
100253391		SAINT LOUIS	MO		10/30/2025	7.625	231,814		(31)				310,000	08/28/2025
100253392	CF	YOUNGSVILLE	NC		10/30/2025	6.875	227,350		(27)				340,000	08/28/2025
100253393		OCEAN CITY	MD		10/30/2025	6.875	322,604		(30)				420,000	08/08/2025
100253394		BOCA RATON	FL		10/30/2025	6.875	678,434		(79)				880,000	08/29/2025
100253395		LITTLE ELM	TX		10/30/2025	6.500	177,504		(49)				355,000	08/28/2025
100253396		TOQUERVILLE	UT		10/30/2025	7.500	730,055		(41)				801,000	08/27/2025
100253397		DAWSONVILLE	GA		10/30/2025	7.375	512,737		(42)				635,000	08/28/2025
100253398		GASTONIA	NC		10/30/2025	7.000	320,950		(21)				400,000	08/28/2025
100253399		HILTON HEAD ISLAND	SC		10/30/2025	6.990	216,757		(26)				299,000	08/29/2025
100253400		LOS ANGELES	CA		10/30/2025	6.875	601,355		(64)				805,000	08/25/2025
100253401		PLAINFIELD	IL		10/30/2025	7.490	263,089		(45)				404,000	08/26/2025
100253402		ANCHORAGE	AK		10/30/2025	7.125	230,270		(33)				295,000	08/28/2025
100253403		WATSONVILLE	CA		10/30/2025	6.990	650,287		(96)				1,125,000	08/22/2025
100253404		SAN DIEGO	CA		10/30/2025	6.875	770,968		(82)				1,158,000	08/21/2025
100253405		REHOBOTH BEACH	DE		10/30/2025	6.990	406,598		(49)				530,000	08/27/2025
100253406		LAKE LURE	NC		10/30/2025	7.625	370,985		(39)				450,000	08/22/2025
100253407		LAVON	TX		10/30/2025	6.490	354,952		(32)				465,000	08/28/2025
100253408		SUCHES	GA		10/30/2025	6.875	208,358		(23)				285,000	08/20/2025
100253409		WINCHESTER	VA		10/30/2025	7.000	303,140		(40)				396,000	08/22/2025
100253410	CF	HENRICO	VA		10/30/2025	7.375	220,135		(31)				284,000	08/29/2025
100253411		PLANTATION	FL		10/30/2025	7.500	413,243		(51)				570,000	08/27/2025
100253412		WILMINGTON	NC		10/30/2025	6.990	233,135		(31)				301,000	08/21/2025
100253413		RICHMOND	VA		10/30/2025	6.875	314,912		(40)				435,000	08/28/2025
100253414	CF	PORT SALNT LUCIE	FL		10/30/2025	7.250	402,229		(32)				550,000	08/25/2025
100253415		HAYSVILLE	KS		10/30/2025	7.125	276,560		(66)				410,000	08/28/2025
100253416		LAWRENCEVILLE	GA		10/30/2025	6.625	402,441		(30)				620,000	09/02/2025
100253417		SPARTA	TN		10/30/2025	6.750	221,392		(26)				315,000	08/15/2025
100253418		NAMPA	ID		10/30/2025	6.490	706,507		(64)				988,000	08/27/2025
100253419		POMONA	CA		10/30/2025	7.250	688,851		(88)				1,143,000	08/25/2025
100253420		ISLAND PARK	ID		10/30/2025	7.125	621,900		(74)				870,000	08/19/2025
100253421		CHARLOTTESVILLE	VA		10/30/2025	7.375	335,084		(48)				494,000	08/22/2025
100253422		WALNUT CREEK	CA		10/30/2025	7.125	504,326		(63)				650,000	08/26/2025
100253423		MANASSAS	VA		10/30/2025	7.250	261,285		(23)				340,000	08/20/2025
100253424	CF	BATON ROUGE	LA		10/30/2025	7.125	250,126		(33)				322,000	08/05/2025
100253425		COOPER CITY	FL		10/30/2025	6.990	519,301		(53)				699,000	08/26/2025
100253426		ROCHESTER	MN		10/30/2025	7.490	213,388		(19)				266,000	08/29/2025
100253427		ANTELOPE	CA		10/30/2025	6.125	334,288		(6)				480,000	08/26/2025
100253428		MCKINNEY	TX		10/30/2025	6.490	260,132		(24)				370,000	08/25/2025
100253429		PHOENIX	AZ		10/30/2025	7.250	249,637		(29)				324,000	08/27/2025
100253430		HACKETTSTOWN	NJ		10/30/2025	6.875	369,759		(38)				480,000	08/29/2025
100253431		LAKE HAVASU CITY	AZ		10/30/2025	6.875	504,984		(53)				655,000	08/21/2025
100253432	CF	COLUMBIA HEIGHTS	MN		10/30/2025	6.250	251,849		(15)				385,000	09/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253433		COVINA	CA		10/30/2025	6.250	524,150		(36)				742,000	08/26/2025
100253434		MESQUITE	TX		10/30/2025	6.875	222,783		(22)				310,000	09/02/2025
100253435		EL CERRITO	CA		10/30/2025	6.875	928,529		(110)				1,450,000	08/26/2025
100253436		LAGO VISTA	TX		10/30/2025	7.250	393,531		(32)				569,000	08/29/2025
100253437		METAIRIE	LA		10/30/2025	6.875	321,219		(44)				525,000	08/22/2025
100253438		TRACY	CA		10/30/2025	6.490	468,275		(38)				845,000	08/27/2025
100253439		CLEVELAND	SC		10/30/2025	7.125	289,849		(42)				440,000	08/27/2025
100253440		BRACEY	VA		10/30/2025	7.500	410,869		(26)				480,000	08/27/2025
100253441		SOUTH BERWICK	ME		10/30/2025	7.625	522,548		(45)				636,000	08/28/2025
100253442		MEMPHIS	TN		10/30/2025	6.990	220,531		(21)				315,000	08/27/2025
100253443		DULUTH	GA		10/30/2025	6.875	222,724		(25)				295,000	08/29/2025
100253444		SAVANNAH	GA		10/30/2025	7.500	261,159		(35)				335,000	08/25/2025
100253445		MANDEVILLE	LA		10/30/2025	7.500	250,885		(9)				320,000	08/29/2025
100253446		WELLINGTON	FL		10/30/2025	7.125	455,016		(61)				619,000	08/22/2025
100253447		LAS VEGAS	NV		10/30/2025	6.625	387,798		(48)				545,000	09/04/2025
100253448		HERRIMAN	UT		10/30/2025	6.490	400,210		(42)				570,000	08/28/2025
100253449		BROOMFIELD	CO		10/30/2025	6.875	391,396		(52)				550,000	08/29/2025
100253450		PHILADELPHIA	PA		10/30/2025	6.624	281,339		(30)				365,000	09/02/2025
100253451		WILLIAMSBURG	VA		10/30/2025	6.875	320,165		(38)				442,900	09/02/2025
100253452		PAWLEYS ISLAND	SC		10/30/2025	7.375	210,354		(27)				283,200	08/29/2025
100253453		ARDMORE	PA		10/30/2025	6.750	413,720		(18)				517,500	08/11/2025
100253454		COLLEGE STATION	TX		10/30/2025	6.875	328,891		(26)				440,000	08/29/2025
100253455		MIAMI	FL		10/30/2025	7.125	256,427		(42)				352,000	09/03/2025
100253456		MARCO ISLAND	FL		10/30/2025	6.875	288,006		(31)				400,000	08/28/2025
100253457		LEHI	UT		10/30/2025	6.625	346,328		(41)				506,000	09/02/2025
100253458		WESTFIELD	MA		10/30/2025	7.375	280,389		(37)				365,000	09/04/2025
100253459		KISSIMMEE	FL		10/30/2025	6.875	331,799		(36)				435,000	08/27/2025
100253460	CF	FALLING WATERS	WV		10/30/2025	7.250	228,254		(34)				318,000	08/28/2025
100253461		CHAMPION	PA		10/30/2025	7.490	230,758		(24)				280,000	08/29/2025
100253462	CF	TAOS	NM		10/30/2025	6.625	250,815		(28)				370,000	08/25/2025
100253463		BUXTON	NC		10/30/2025	6.750	317,242		(36)				440,000	08/28/2025
100253464	CF	MURPHY	NC		10/30/2025	7.625	219,823		(27)				269,000	09/16/2025
100253465	CF	FANCY GAP	VA		10/30/2025	7.375	229,883		(20)				290,000	09/02/2025
100253466		ORLANDO	FL		10/30/2025	6.875	254,905		(50)				415,000	08/29/2025
100253467		SACRAMENTO	CA		10/30/2025	6.875	320,427		(42)				520,000	08/25/2025
100253468		AUSTIN	TX		10/30/2025	6.375	311,220		(23)				412,000	08/29/2025
100253469	CF	SOUTH HAVEN	MI		10/30/2025	7.125	271,350		(41)				400,000	09/05/2025
100253470		JOHNSON CITY	TX		10/30/2025	6.875	462,507		(49)				660,000	08/28/2025
100253471		SPRINGDALE	AR		10/30/2025	7.750	293,127		(19)				377,000	08/28/2025
100253472		NAPERVILLE	IL		10/30/2025	6.250	270,825		(20)				385,000	09/02/2025
100253473	CF	DRAPER	UT		10/30/2025	6.375	430,873		(40)				630,000	09/03/2025
100253474		GAITHERSBURG	MD		10/30/2025	6.990	308,554		(46)				440,000	08/29/2025
100253475		BOSTON	MA		10/30/2025	7.250	580,059		(72)				1,250,000	09/05/2025
100253476		LAKEWOOD	OH		10/30/2025	7.125	267,706		(33)				360,000	08/29/2025
100253477		TRACY	CA		10/30/2025	6.625	515,479		(64)				780,000	08/29/2025
100253478		FRESNO	CA		10/30/2025	6.500	376,665		(29)				520,000	08/29/2025
100253479	CF	WINTER PARK	FL		10/30/2025	6.250	349,226		(26)				545,000	09/04/2025
100253480	CF	FULSHEAR	TX		10/30/2025	7.000	244,665		(38)				335,000	09/03/2025
100253481		LAWRENCEVILLE	GA		10/30/2025	7.250	297,347		(38)				407,000	08/25/2025
100253482		FOLSOM	CA		10/30/2025	7.125	591,036		(48)				725,000	08/21/2025
100253483	CF	ROSHARON	TX		10/30/2025	7.000	225,433		(29)				290,000	09/03/2025
100253484		BAKERSFIELD	CA		10/30/2025	7.125	609,742		(74)				850,000	08/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253485		SPRINGFIELD	OR		10/30/2025	6.625	397,969		(39)				565,000	08/22/2025
100253486		SCOTTSDALE	AZ		10/30/2025	7.125	369,494		(52)				475,000	09/02/2025
100253487	CF	BELTON	TX		10/30/2025	6.625	215,823		(23)				288,000	08/28/2025
100253488		AURORA	IL		10/30/2025	6.750	253,057		(17)				335,000	08/25/2025
100253489		PLAINFIELD	IL		10/30/2025	6.750	265,367		(26)				345,000	09/03/2025
100253490		NORWALK	CA		10/30/2025	7.625	623,517		(53)				770,000	09/02/2025
100253491		WESTFIELD	IN		10/30/2025	6.990	214,544		(29)				312,000	08/28/2025
100253492		MYRTLE BEACH	SC		10/30/2025	7.625	272,436		(16)				298,000	08/28/2025
100253493		CLAYTON	IN		10/30/2025	7.375	216,357		(36)				300,000	08/18/2025
100253494	CF	CHATTANOOGA	TN		10/30/2025	7.375	260,246		(32)				335,000	09/05/2025
100253495		EMILY	MN		10/30/2025	6.990	600,845		(73)				784,000	09/03/2025
100253496		WHITELAND	IN		10/30/2025	7.250	225,031		(28)				290,000	08/22/2025
100253497		NASHVILLE	TN		10/30/2025	7.990	364,629		(2)				442,000	08/06/2025
100253498		SAINT LOUIS	MO		10/30/2025	6.990	280,543		(35)				362,000	08/28/2025
100253499		HOWELL	NJ		10/30/2025	6.625	338,056		(42)				530,000	09/03/2025
100253500		SALEM	UT		10/30/2025	6.875	337,224		(45)				556,000	09/04/2025
100253501		ANNA	TX		10/30/2025	6.990	303,672		(32)				407,000	08/27/2025
100253502	CF	SAN TAN VALLEY	AZ		10/30/2025	6.625	379,176		(37)				507,000	09/02/2025
100253503		FISH HAVEN	ID		10/30/2025	6.875	366,660		(37)				525,000	09/03/2025
100253504		EAST PALO ALTO	CA		10/30/2025	6.990	767,212		(57)				1,270,000	09/02/2025
100253505		BOLINGBROOK	IL		10/30/2025	7.490	309,899		(48)				395,000	08/28/2025
100253506		REXBURG	ID		10/30/2025	6.625	224,493		(30)				314,000	09/03/2025
100253507		NAPLES	FL		10/30/2025	6.875	327,315		(28)				455,000	09/04/2025
100253508		LEXINGTON	KY		10/30/2025	6.875	227,975		(30)				320,000	08/28/2025
100253509		MARLBOROUGH	MA		10/30/2025	6.750	213,709		(22)				285,000	09/03/2025
100253510		JACKSONVILLE	FL		10/30/2025	7.990	304,618		(15)				375,000	09/03/2025
100253511		PLAINFIELD	IL		10/30/2025	6.875	216,057		(19)				282,000	08/29/2025
100253512		DAWSONVILLE	GA		10/30/2025	6.875	314,706		(36)				419,000	08/29/2025
100253513		MELISSA	TX		10/30/2025	7.125	238,458		(40)				325,000	09/05/2025
100253514		MCALLEN	TX		10/30/2025	6.990	393,284		(40)				525,000	09/04/2025
100253515	CF	SCOTTSDALE	AZ		10/30/2025	7.625	302,482		(48)				385,000	09/04/2025
100253516		VANCOUVER	WA		10/30/2025	6.990	270,900		(38)				373,000	08/25/2025
100253517		STRAWBERRY	AZ		10/30/2025	6.625	447,330		(47)				726,000	09/02/2025
100253518	CF	QUEEN CREEK	AZ		10/30/2025	6.875	445,918		(21)				580,000	09/01/2025
100253519	CF	CHICAGO	IL		10/30/2025	6.990	278,145		(32)				385,000	09/04/2025
100253520	CF	TATE	GA		10/30/2025	6.990	316,006		(48)				510,000	09/05/2025
100253521		VACAVILLE	CA		10/30/2025	6.990	357,442		(53)				500,000	08/25/2025
100253522	CF	MERCED	CA		10/30/2025	6.875	270,378		(30)				350,000	09/02/2025
100253523		SAN DIEGO	CA		10/30/2025	6.875	238,330		(32)				350,000	09/05/2025
100253524		PURCELLVILLE	VA		10/30/2025	7.375	373,895		(60)				597,000	09/05/2025
100253525		LYNDEN	WA		10/30/2025	6.990	391,149		(41)				507,000	09/04/2025
100253526		KLAWAH ISLAND	SC		10/30/2025	7.125	510,332		(74)				700,000	09/08/2025
100253527		LUBBOCK	TX		10/30/2025	7.125	281,781		(43)				400,000	09/02/2025
100253528		ROANOKE	VA		10/30/2025	6.990	279,958		(36)				362,000	08/25/2025
100253529		POTTSBORO	TX		10/30/2025	6.990	618,371		(87)				854,000	09/05/2025
100253530	CF	FRANKLIN PARK	NJ		10/30/2025	6.625	322,561		(39)				460,000	09/04/2025
100253531	CF	SHOREWOOD	WI		10/30/2025	6.624	311,588		(30)				425,000	09/05/2025
100253532	CF	MIAMI	FL		10/30/2025	6.624	735,373		(60)				960,000	09/02/2025
100253533	CF	PHILADELPHIA	PA		10/30/2025	6.625	519,369		(51)				690,000	09/04/2025
100253534	CF	MADISON	WI		10/30/2025	6.875	424,408		(45)				560,000	09/09/2025
100253535	CF	FRANKLIN PARK	NJ		10/30/2025	6.625	322,560		(39)				460,000	09/04/2025
100253536		CRYSTAL LAKE	IL		10/30/2025	7.500	352,540		(31)				430,000	08/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253537	CF	DRAPER	UT		10/30/2025	6.375	434,967		(40)				645,000	09/03/2025
100253538	CF	PHILOMATH	OR		10/30/2025	6.490	302,974		(26)				430,000	09/02/2025
100253539	CF	HOLDEN BEACH	NC		10/30/2025	6.490	668,069		(55)				880,000	09/04/2025
100253540	CF	CHICAGO	IL		10/30/2025	7.375	226,166		(24)				315,000	08/29/2025
100253541	CF	MALDEN	MA		10/30/2025	7.125	739,543		(99)				965,000	09/08/2025
100253542	CF	ALBRIGHTSVILLE	PA		10/30/2025	7.375	213,790		(27)				275,000	09/08/2025
100253543	CF	PROVINCETOWN	MA		10/30/2025	6.624	737,734		(72)				1,025,000	09/02/2025
100253544		JOHNSON CITY	TN		10/30/2025	7.375	424,825		(46)				570,000	08/22/2025
100253545	CF	GLEN ALLEN	VA		10/30/2025	6.990	318,229		(46)				437,000	09/03/2025
100253546	CF	CAMBRIDGE	MA		10/30/2025	6.625	479,124		(49)				622,000	09/04/2025
100253547	CF	EAST PALO ALTO	CA		10/30/2025	6.625	654,323		(80)				915,000	09/04/2025
100253548	CF	SACRAMENTO	CA		10/30/2025	6.990	450,557		(61)				620,000	09/01/2025
100253549		GADSDEN	AL		10/30/2025	6.875	223,773		(24)				295,000	08/29/2025
100253550	CF	CONCORD	NC		10/30/2025	7.125	269,183		(25)				350,000	09/03/2025
100253551		ANNAPOLIS	MD		10/30/2025	6.990	680,382		(89)				877,000	09/02/2025
100253552	CF	CHARLOTTE	NC		10/30/2025	7.500	220,874		(19)				308,000	08/25/2025
100253553		TIPTONVILLE	TN		10/30/2025	7.490	312,310		(44)				401,000	09/02/2025
100253554		PASADENA	MD		10/30/2025	6.625	424,732		(46)				630,000	09/03/2025
100253555		MURRELLS INLET	SC		10/30/2025	7.000	519,109		(69)				715,000	09/05/2025
100253556	CF	BRANDON	FL		10/30/2025	5.990	274,257		20				350,000	09/04/2025
100253557		N CHARLESTON	SC		10/30/2025	6.990	241,496		(7)				310,000	08/29/2025
100253558		WASHOUGAL	WA		10/30/2025	6.875	392,449		(45)				510,000	09/04/2025
100253559		LIBERTY LAKE	WA		10/30/2025	7.375	318,775		(40)				411,000	09/02/2025
100253560		RICHMOND	TX		10/30/2025	6.990	277,748		(35)				360,000	08/28/2025
100253561		ONTARIO	CA		10/30/2025	6.990	554,486		(56)				740,000	08/26/2025
100253562		CLARK	NJ		10/30/2025	6.490	578,264		(60)				831,000	09/04/2025
100253563		RANCHO CORDOVA	CA		10/30/2025	6.990	472,848		(71)				650,000	09/04/2025
100253564		TALLAHASSEE	FL		10/30/2025	7.000	217,202		(27)				280,000	09/03/2025
100253565	CF	JOSEPHINE	TX		10/30/2025	7.125	233,059		(24)				302,000	08/20/2025
100253566	CF	BEASLEY	TX		10/30/2025	6.875	393,502		(60)				638,000	09/08/2025
100253567		AZUSA	CA		10/30/2025	6.625	601,794		(29)				793,000	09/05/2025
100253568		FREMONT	CA		10/30/2025	6.490	821,684		(86)				1,185,000	09/03/2025
100253569		AUSTIN	TX		10/30/2025	6.375	817,177		(73)				1,345,000	08/29/2025
100253570		CENTENNIAL	CO		10/30/2025	6.875	372,758		(50)				600,000	08/29/2025
100253571		CYPRESS	TX		10/30/2025	6.490	251,795		(27)				372,000	08/28/2025
100253572		ROCKVILLE	MD		10/30/2025	6.990	463,025		(57)				642,000	09/02/2025
100253573		HAYWARD	CA		10/30/2025	6.625	676,965		(71)				897,000	09/03/2025
100253574		COLORADO SPRINGS	CO		10/30/2025	6.625	214,235		(24)				285,000	09/05/2025
100253575	CF	PEYTON	CO		10/30/2025	7.625	445,367		(54)				605,000	08/29/2025
100253576	CF	WILMINGTON	NC		10/30/2025	6.990	221,559		(31)				315,000	08/28/2025
100253577		MIAMI	FL		10/30/2025	6.875	351,502		(44)				588,000	09/05/2025
100253578	CF	N MYRTLE BEACH	SC		10/30/2025	7.250	227,092		(32)				312,000	09/02/2025
100253579	CF	WEST CREEK	NJ		10/30/2025	7.125	262,705		(42)				365,000	08/29/2025
100253580	CF	APEX	NC		10/30/2025	6.990	341,928		(49)				479,000	08/28/2025
100253581	CF	GARDNER	MA		10/30/2025	7.125	304,657		(41)				415,000	09/05/2025
100253582	CF	LEHIGH ACRES	FL		10/30/2025	6.375	217,900		(4)				300,000	08/28/2025
100253583	CF	SELLERSVILLE	PA		10/30/2025	6.750	325,713		(27)				427,000	09/09/2025
100253584	CF	FORKED RIVER	NJ		10/30/2025	6.875	436,147		(52)				650,000	09/09/2025
100253585	CF	MURFREESBORO	TN		10/30/2025	6.750	528,630		(43)				700,000	09/05/2025
100253586	CF	BOISE	ID		10/30/2025	6.490	686,190		(53)				897,000	08/29/2025
100253587	CF	TULSA	OK		10/30/2025	6.500	282,495		(21)				370,000	09/02/2025
100253588	CF	COVINGTON	LA		10/30/2025	7.625	246,511		(21)				301,000	09/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253589	CF	WENTZVILLE	MO		10/30/2025	6.990	207,403		(27)				270,000	09/02/2025
100253590	CF	HAMMOND	LA		10/30/2025	6.990	248,538		(31)				356,000	09/05/2025
100253591	CF	RALEIGH	NC		10/30/2025	6.875	232,039		(28)				302,000	09/03/2025
100253592	CF	SURF CITY	NC		10/30/2025	7.490	431,978		(43)				535,000	08/14/2025
100253593	CF	SANTA FE	NM		10/30/2025	7.375	581,309		(67)				760,000	09/04/2025
100253594	CF	MIDDLE RIVER	MD		10/30/2025	7.375	641,185		(81)				825,000	08/15/2025
100253595	CF	HAGERSTOWN	MD		10/30/2025	7.000	228,990		(29)				315,000	08/18/2025
100253596	CF	SIREN	WI		10/30/2025	6.875	540,802		(60)				704,000	09/05/2025
100253597	CF	RALEIGH	NC		10/30/2025	6.990	323,741		(46)				450,000	08/14/2025
100253598	CF	APEX	NC		10/30/2025	6.990	236,774		(36)				325,000	08/21/2025
100253599	CF	RIDGEFIELD	WA		10/30/2025	7.125	444,130		(61)				570,000	09/08/2025
100253600	CF	ORANGE BEACH	AL		10/30/2025	7.500	361,180		(56)				500,000	08/29/2025
100253601	CF	SCOTTSDALE	AZ		10/30/2025	6.500	846,051		(57)				1,167,000	09/08/2025
100253602	CF	NORTH MANKATO	MN		10/30/2025	7.125	213,168		(21)				260,000	09/08/2025
100253603	CF	WILMINGTON	CA		10/30/2025	6.624	420,050		(30)				727,000	09/03/2025
100253604	CF	LEANDER	TX		10/30/2025	6.875	282,850		(33)				375,000	09/05/2025
100253605	CF	WILMINGTON	CA		10/30/2025	6.624	420,050		(30)				727,000	09/03/2025
100253606	CF	BELTON	MO		10/30/2025	6.490	385,528		(36)				550,000	08/28/2025
100253607	CF	CLOVIS	CA		10/30/2025	7.500	374,832		(38)				488,000	08/27/2025
100253608	CF	RALEIGH	NC		10/30/2025	6.625	274,875		(26)				388,000	08/26/2025
100253609	CF	CELINA	TX		10/30/2025	6.875	281,289		(23)				375,000	09/08/2025
100253610	CF	SAN JOSE	CA		10/30/2025	6.625	968,122		(110)				1,360,000	09/03/2025
100253611	CF	HOUSTON	TX		10/30/2025	7.625	272,455		(24)				350,000	08/28/2025
100253612	CF	OAK PARK	MI		10/30/2025	7.125	226,878		(34)				290,000	09/09/2025
100253613	CF	VICTORVILLE	CA		10/30/2025	6.375	331,676		(23)				466,000	08/25/2025
100253614	CF	BENZONIA	MI		10/30/2025	7.500	309,155		(45)				410,500	09/08/2025
100253615	CF	GENTRY	AR		10/30/2025	7.625	343,531		(39)				419,000	09/04/2025
100253616	CF	ANCHORAGE	AK		10/30/2025	7.500	286,826		(32)				370,000	09/08/2025
100253617	CF	LIVINGSTON	TX		10/30/2025	6.990	380,509		(48)				493,000	09/08/2025
100253618	CF	LODI	WI		10/30/2025	6.990	381,041		(53)				625,000	09/10/2025
100253619	CF	PORT ST LUCIE	FL		10/30/2025	6.990	282,327		(24)				365,000	09/05/2025
100253620	CF	LOUDON	TN		10/30/2025	6.490	512,377		(49)				800,000	09/05/2025
100253621	CF	ROANOKE	VA		10/30/2025	6.750	368,111		(32)				490,500	08/28/2025
100253622	CF	WINTER PARK	CO		10/30/2025	7.000	471,476		(54)				615,000	09/02/2025
100253623	CF	NORFOLK	VA		10/30/2025	6.624	363,177		(34)				508,000	08/28/2025
100253624	CF	MAGGIE VALLEY	NC		10/30/2025	7.000	378,860		(41)				510,000	08/29/2025
100253625	CF	SAN DIEGO	CA		10/30/2025	7.375	723,379		(57)				900,000	08/25/2025
100253626		CUMMING	GA		10/30/2025	7.125	215,162		(27)				300,000	08/29/2025
100253627	CF	CINCINNATI	OH		10/30/2025	7.375	216,739		(29)				284,000	09/10/2025
100253628	CF	DANA POINT	CA		10/30/2025	6.375	824,103		(71)				1,395,000	09/08/2025
100253629	CF	RIDGEFIELD	WA		10/30/2025	6.875	421,274		(57)				585,500	09/08/2025
100253630		SANTA FE	NM		10/30/2025	7.375	595,870		(4)				745,000	08/29/2025
100253631	CF	SEDONA	AZ		10/30/2025	7.125	675,558		(52)				973,000	09/05/2025
100253632	CF	WASILLA	AK		10/30/2025	6.990	347,676		(43)				480,000	09/03/2025
100253633	CF	ATLANTA	GA		10/30/2025	6.750	290,502		(26)				405,000	08/29/2025
100253634	CF	RATHDRUM	ID		10/30/2025	6.875	519,844		(49)				725,000	09/06/2025
100253635	CF	ASHBURN	VA		10/30/2025	6.490	466,466		(36)				613,450	09/03/2025
100253636	CF	ROSEVILLE	CA		10/30/2025	6.875	378,727		(52)				598,000	09/08/2025
100253637	CF	HELENA	MT		10/30/2025	7.125	671,826		(86)				889,000	08/28/2025
100253638	CF	CONIFER	CO		10/30/2025	6.875	423,344		(58)				680,000	09/09/2025
100253639	CF	ATHENS	GA		10/30/2025	6.625	287,029		(28)				400,000	09/10/2025
100253640	CF	WYOMING	MI		10/30/2025	7.000	213,565		(33)				293,000	09/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253641	CF	BARNSTABLE	MA		10/30/2025	6.990	376,864		(48)				516,000	09/05/2025
100253642	CF	OKLAHOMA CITY	OK		10/30/2025	6.375	321,282		(25)				458,000	09/10/2025
100253643	CF	ROSEVILLE	MN		10/30/2025	7.625	330,868		(37)				400,000	09/05/2025
100253644	CF	PRINCETON JUNCTION	NJ		10/30/2025	6.750	538,964		(40)				705,000	09/05/2025
100253645		SAINT GEORGE	UT		10/30/2025	6.875	336,197		(47)				465,000	09/09/2025
100253646	CF	HOUSTON	TX		10/30/2025	7.375	283,454		(23)				378,000	09/09/2025
100253647		GREER	SC		10/30/2025	7.375	249,619		(42)				343,000	09/08/2025
100253648	CF	ANTELOPE	CA		10/30/2025	6.625	396,832		(50)				555,000	09/11/2025
100253649	CF	AMELIA	OH		10/30/2025	7.625	543,758		(56)				660,000	09/02/2025
100253650	CF	HENDERSON	NV		10/30/2025	6.875	290,881		(32)				403,500	09/09/2025
100253651	CF	MIAMI	FL		10/30/2025	6.500	236,176		(27)				340,000	09/11/2025
100253652	CF	LOWELL	MA		10/30/2025	7.125	538,891		(56)				748,000	09/12/2025
100253653	CF	FLAGSTAFF	AZ		10/30/2025	7.500	712,070		(103)				975,000	09/10/2025
100253654	CF	WEST CHESTER	PA		10/30/2025	6.750	265,048		(24)				350,000	09/08/2025
100253655	CF	WILMINGTON	DE		10/30/2025	6.875	424,938		(47)				550,000	09/05/2025
100253656	CF	LANCASTER	VA		10/30/2025	6.875	592,457		(71)				775,000	09/03/2025
100253657	CF	NORTH HIGHLANDS	CA		10/30/2025	7.375	369,865		(36)				450,000	09/09/2025
100253658	CF	BUDA	TX		10/30/2025	6.500	206,172		(31)				337,500	09/10/2025
100253659		CEDAR RAPIDS	IA		10/30/2025	7.625	217,890		(16)				237,000	09/04/2025
100253660	CF	FREDERICK	MD		10/30/2025	6.875	257,437		(35)				399,000	09/09/2025
100253661	CF	SISTERS	OR		10/30/2025	7.375	526,034		(50)				650,000	09/08/2025
100253662	CF	SACRAMENTO	CA		10/30/2025	6.625	307,500		(29)				410,000	09/08/2025
100253663	CF	HANOVER PARK	IL		10/30/2025	6.625	216,412		(22)				281,000	09/10/2025
100253664	CF	SPRING HILL	KS		10/30/2025	6.490	232,148		(34)				351,000	09/08/2025
100253665	CF	DALLAS	TX		10/30/2025	6.990	214,448		(30)				299,000	09/04/2025
100253666	CF	SOUTHPORT	NC		10/30/2025	6.875	640,475		(68)				830,000	09/10/2025
100253667	CF	DICKINSON	TX		10/30/2025	7.125	261,684		(38)				365,000	09/04/2025
100253668	CF	ROSENBERG	TX		10/30/2025	6.250	209,937		(15)				325,000	08/27/2025
100253669	CF	SOUTHERN PINES	NC		10/30/2025	6.750	640,507		(78)				995,000	09/10/2025
100253670	CF	IDAHO FALLS	ID		10/30/2025	6.375	252,283		(23)				376,000	09/02/2025
100253671	CF	HAYWARD	WI		10/30/2025	7.375	791,259		(69)				969,000	09/12/2025
100253672	CF	MONON	IN		10/30/2025	6.750	288,345		(10)				374,900	09/12/2025
100253673	CF	LOS ANGELES	CA		10/30/2025	6.625	799,605		(77)				1,040,000	09/08/2025
100253674	CF	BLOOMINGTON	MN		10/30/2025	6.990	354,341		(41)				458,000	09/09/2025
100253675	CF	CONYERS	GA		10/30/2025	7.625	234,570		(30)				289,000	09/12/2025
100253676	CF	ATHENS	AL		10/30/2025	7.375	480,143		(64)				635,000	09/10/2025
100253677	CF	FOREST GROVE	OR		10/30/2025	6.990	472,119		(71)				675,000	09/08/2025
100253678	CF	SAINT LOUIS	MO		10/30/2025	7.500	234,267		(36)				342,000	09/09/2025
100253679	CF	LITTLE ELM	TX		10/30/2025	6.750	274,113		(28)				360,000	09/05/2025
100253680	CF	NASHVILLE	TN		10/30/2025	7.000	333,909		(42)				445,000	09/04/2025
100253681	CF	OLD BRIDGE	NJ		10/30/2025	6.875	333,909		(45)				495,000	09/05/2025
100253682	CF	SNEADS FERRY	NC		10/30/2025	6.750	308,426		(32)				440,000	09/12/2025
100253683	CF	CORDOVA	TN		10/30/2025	7.875	292,248		(20)				360,000	09/05/2025
100253684	CF	LAKELAND	FL		10/30/2025	7.375	257,077		(34)				334,000	09/04/2025
100253685	CF	FUQUAY VARINA	NC		10/30/2025	6.625	276,230		(24)				371,000	09/05/2025
100253686		RICHMOND	VA		10/30/2025	7.625	230,617		(37)				372,000	09/10/2025
100253687	CF	SUMTER	SC		10/30/2025	6.990	207,779		(20)				290,000	09/02/2025
100253688	CF	TONEY	AL		10/30/2025	6.500	237,741		(22)				310,000	09/11/2025
100253689	CF	MOORESBURG	TN		10/30/2025	6.750	409,479		(45)				625,000	09/10/2025
100253690	CF	SACRAMENTO	CA		10/30/2025	6.990	346,910		(40)				490,000	09/10/2025
100253691	CF	SANFORD	NC		10/30/2025	6.490	230,345		(21)				310,000	09/09/2025
100253692	CF	FOLSOM	CA		10/30/2025	6.375	536,124		(50)				815,000	09/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253693	CF	TINLEY PARK	IL		10/30/2025	6.990	222,275		(29)				300,000	09/08/2025
100253694	CF	LEANDER	TX		10/30/2025	6.625	217,043		(27)				300,000	09/12/2025
100253695		DRAKE	CO		10/30/2025	6.875	274,237		(30)				355,000	09/08/2025
100253696	CF	REDMOND	OR		10/30/2025	6.750	727,160		(56)				997,000	09/02/2025
100253697	CF	NUNICA	MI		10/30/2025	7.000	211,985		(26)				313,000	09/12/2025
100253698		WRIGHT CITY	MO		10/30/2025	7.490	320,897		(19)				395,000	09/11/2025
100253699		VANCOUVER	WA		10/30/2025	6.875	386,879		(45)				500,000	09/10/2025
100253700	CF	VIENNA	VA		10/30/2025	6.625	771,010		(81)				1,005,000	09/09/2025
100253701		HERSHEY	PA		10/30/2025	7.490	251,493		(34)				345,000	09/05/2025
100253702		IRVING	TX		10/30/2025	6.625	496,843		(54)				700,000	09/10/2025
100253703	CF	VIRGINIA BEACH	VA		10/30/2025	6.750	376,611		(34)				490,700	09/09/2025
100253704		CROSBY	MN		10/30/2025	7.625	642,944		(71)				790,000	09/08/2025
100253706		SURF CITY	NC		10/30/2025	6.500	686,054		6				817,500	09/04/2025
100253707		PORT HUENEME	CA		10/30/2025	7.375	262,409		(45)				436,000	09/12/2025
100253708		ORLANDO	FL		10/30/2025	6.990	421,901		(64)				578,000	09/15/2025
100253709		CAVE SPRINGS	AR		10/30/2025	6.490	266,064		(25)				347,000	09/15/2025
100253710		MIDDLEFIELD	OH		10/30/2025	7.250	426,017		(48)				610,000	08/28/2025
100253711		RAEFORD	NC		10/30/2025	6.875	224,251		(28)				312,000	09/11/2025
100253712		MADISON	AL		10/30/2025	7.490	271,719		(27)				330,000	09/08/2025
100253713		MATTHEWS	NC		10/30/2025	6.250	227,044		(16)				323,000	09/12/2025
100253714		AURORA	CO		10/30/2025	6.875	315,207		(28)				420,000	09/05/2025
100253715		ROYSE CITY	TX		10/30/2025	6.375	255,970		(19)				335,000	09/12/2025
100253716		ANCHORAGE	AK		10/30/2025	7.125	229,850		(17)				270,000	09/10/2025
100253717		MOORHEAD	MN		10/30/2025	6.500	215,269		(21)				281,000	09/08/2025
100253718		TROY	MI		10/30/2025	6.750	273,260		(22)				357,000	09/04/2025
100253719		GILBERT	AZ		10/30/2025	6.625	525,160		(54)				690,000	09/08/2025
100253720		CHALMETTE	LA		10/30/2025	6.625	223,340		(26)				305,000	09/04/2025
100253721		PRINCETON	TX		10/30/2025	6.490	224,386		(22)				308,000	09/04/2025
100253722		PLAINFIELD	IL		10/30/2025	7.375	243,026		(35)				311,000	09/05/2025
100253723		LOUISVILLE	KY		10/30/2025	6.490	288,027		(27)				385,000	09/12/2025
100253724		MANSON	NC		10/30/2025	6.875	347,164		(38)				459,000	09/11/2025
100253725		EMILY	MN		10/30/2025	6.875	524,633		(65)				725,000	09/10/2025
100253726		MCKINNEY	TX		10/30/2025	6.500	275,618		(31)				383,000	08/29/2025
100253727		CHANHASSEN	MN		10/30/2025	7.125	209,419		(20)				255,000	09/08/2025
100253728	CF	CHANDLER	AZ		10/30/2025	6.625	343,110		(43)				482,000	09/12/2025
100253729		OMAHA	NE		10/30/2025	7.625	252,851		(31)				308,000	09/16/2025
100253730		JACKSON	NJ		10/30/2025	6.625	523,862		(56)				679,000	09/10/2025
100253731		DENVER	CO		10/30/2025	6.990	590,147		(79)				872,000	09/15/2025
100253732		CHARLOTTE	NC		10/30/2025	6.624	472,684		(44)				615,000	09/15/2025
100253733	CF	SISTERS	OR		10/30/2025	7.365	651,129		(57)				855,000	09/04/2025
100253734		LOS ANGELES	CA		10/30/2025	6.490	779,304		(38)				1,150,000	09/12/2025
100253735	CF	NEWARK	NJ		10/30/2025	6.750	287,051		(29)				401,000	09/12/2025
100253736		JOHNSTON	RI		10/30/2025	6.980	426,240		(61)				590,000	09/03/2025
100253737		CHICAGO	IL		10/30/2025	6.740	372,397		(33)				485,000	09/11/2025
100253738		APACHE JUNCTION	AZ		10/30/2025	6.625	342,584		(33)				446,000	09/12/2025
100253739		MONROE	NC		10/30/2025	7.375	431,313		(40)				525,000	09/05/2025
100253740		CENTRAL POINT	OR		10/30/2025	7.625	304,047		(35)				375,000	09/12/2025
100253741		ROYSE CITY	TX		10/30/2025	6.625	243,788		(31)				348,000	09/05/2025
100253742		TEMPLE	TX		10/30/2025	6.500	266,488		(25)				384,000	09/12/2025
100253743		SAN DIEGO	CA		10/30/2025	6.875	663,408		(69)				860,000	09/10/2025
100253744		VILLA RICA	GA		10/30/2025	6.500	229,163		(19)				300,000	09/09/2025
100253745	CF	TEMPLE	TX		10/30/2025	6.500	266,113		(24)				394,000	09/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253746		NAPLES	FL		10/30/2025	6.875	320,566		(39)				520,000	09/10/2025
100253747		LAWRENCEVILLE	GA		10/30/2025	6.625	350,349		(36)				465,000	09/15/2025
100253748		SACRAMENTO	CA		10/30/2025	6.625	357,434		(33)				470,000	09/12/2025
100253749		WILLOW GROVE	PA		10/30/2025	6.625	262,587		(30)				340,000	09/16/2025
100253750	CF	DALLAS	TX		10/30/2025	6.625	351,112		(27)				459,000	09/08/2025
100253751		LEWES	DE		10/30/2025	6.250	485,703		(24)				720,000	09/12/2025
100253752	CF	INDIANAPOLIS	IN		10/30/2025	6.875	227,456		(25)				300,000	08/29/2025
100253753		NORTH LAS VEGAS	NV		10/30/2025	6.875	316,824		(35)				410,000	09/09/2025
100253754		BUDA	TX		10/30/2025	6.750	288,866		(26)				381,000	09/15/2025
100253755	CF	QUEEN CREEK	AZ		10/30/2025	6.875	224,680		(27)				312,000	09/09/2025
100253756		PALMDALE	CA		10/30/2025	6.750	211,851		(9)				280,000	08/20/2025
100253757		SHOW LOW	AZ		10/30/2025	6.625	330,610		(29)				462,000	09/11/2025
100253758		PHOENIX	AZ		10/30/2025	6.750	286,405		(31)				440,000	09/11/2025
100253759		TEHACHAPI	CA		10/30/2025	6.990	335,329		(32)				445,000	09/04/2025
100253760		GOSHEN	KY		10/30/2025	6.625	231,667		(25)				318,000	09/09/2025
100253761		LAVONIA	GA		10/30/2025	6.875	375,696		(46)				545,000	08/28/2025
100253762		OCEAN ISLE BEACH	NC		10/30/2025	7.375	241,723		(3)				285,000	09/05/2025
100253763		CASTLE ROCK	CO		10/30/2025	7.125	385,627		(41)				535,000	09/15/2025
100253764		NIXA	MO		10/30/2025	7.490	263,709		(25)				345,000	09/08/2025
100253765		ACWORTH	GA		10/30/2025	6.500	257,565		(29)				360,000	09/12/2025
100253766	CF	WEST HAVEN	CT		10/30/2025	6.500	417,775		(33)				585,000	09/12/2025
100253767		LOS ANGELES	CA		10/30/2025	7.125	714,690		(80)				925,000	09/12/2025
100253768		ORLANDO	FL		10/30/2025	6.990	422,669		(64)				583,000	09/18/2025
100253769	CF	REYNOLDSBURG	OH		10/30/2025	6.875	213,747		(23)				285,000	09/15/2025
100253770	CF	BOSTON	MA		10/30/2025	6.375	748,774		(58)				1,059,000	09/12/2025
100253771		BEAVER	PA		10/30/2025	6.875	276,998		(26)				410,000	09/18/2025
100253772	CF	CHARLOTTE	NC		10/30/2025	6.624	410,890		(42)				588,000	09/12/2025
100253773		KINGMAN	AZ		10/30/2025	7.500	372,560		(56)				541,000	09/10/2025
100253774	CF	LEHI	UT		10/30/2025	6.625	353,982		(36)				460,000	09/16/2025
100253775	CF	NAPLES	FL		10/30/2025	7.875	793,696		(62)				1,000,000	08/04/2025
100253776		RALEIGH	NC		10/30/2025	6.490	307,006		(28)				400,000	09/17/2025
100253777		PFLUGERVILLE	TX		10/30/2025	6.500	338,147		(32)				485,000	09/17/2025
100253778		FREDERICKSBURG	VA		10/30/2025	6.990	375,222		(24)				470,000	07/25/2025
100253779	CF	KANNAPOLIS	NC		10/30/2025	6.875	337,174		(40)				437,000	07/24/2025
100253780	CF	DAVENPORT	FL		10/30/2025	6.875	539,308		(55)				715,000	08/04/2025
100253781		MECHANICSBURG	PA		10/30/2025	7.500	263,988		(30)				341,000	08/11/2025
100253782		BRANFORD	FL		10/30/2025	6.500	399,387		(18)				540,000	07/16/2025
100253783	CF	HILLSBORO	OR		10/30/2025	6.990	419,387		(40)				550,000	07/25/2025
100253784		CAPE CORAL	FL		10/30/2025	7.625	225,847		(30)				306,000	07/25/2025
100253785	CF	BELLFLOWER	CA		10/30/2025	6.999	627,328		(118)				750,000	10/10/2025
100253786	CF	TAMPA	FL		10/30/2025	7.375	629,139		(87)				715,000	10/17/2025
100253787		WOODBURY	MN		10/30/2025	7.125	280,052		(10)				366,000	10/15/2025
100253788		CLAREMONT	CA		10/30/2025	7.250	1,258,813		(204)				1,775,000	09/24/2025
100253789	CF	MILFORD	CT		10/30/2025	7.250	298,886		(59)				335,000	10/17/2025
100253790		ROSAMOND	CA		10/30/2025	7.125	236,640		(15)				410,000	10/16/2025
100253793	CF	LANCASTER	CA		10/30/2025	6.875	410,013		(79)				500,000	10/14/2025
100253794	CF	FONTANA	CA		10/30/2025	6.999	411,221		(84)				570,000	10/09/2025
100253795	CF	LAS VEGAS	NV		10/30/2025	6.375	275,116		(16)				540,000	10/10/2025
100253796	CF	LAS VEGAS	NV		10/30/2025	6.999	341,619		(23)				460,000	10/01/2025
100253797	CF	CHANDLER	AZ		10/30/2025	7.499	719,163		(87)				775,000	10/10/2025
100253798	CF	INDIO	CA		10/30/2025	6.875	246,415		(28)				400,000	10/02/2025
100253799		NORWALK	CA		10/30/2025	7.375	614,404		8				885,000	10/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253800		WOODBRIDGE	VA		10/30/2025	6.999	347,076		(24)				590,000	09/30/2025
100253801	CF	MORENO VALLEY	CA		10/30/2025	6.875	464,479		(46)				605,000	10/10/2025
100253802		SACRAMENTO	CA		10/30/2025	7.250	137,744		(11)				217,000	10/02/2025
100253803	CF	COLORADO SPRINGS	CO		10/30/2025	6.250	279,677		(17)				590,000	10/20/2025
100253804	CF	ENCINO	CA		10/30/2025	6.875	633,347		(93)				765,000	10/10/2025
100253806	CF	INGLEWOOD	CA		10/30/2025	6.499	585,210		(15)				770,000	10/16/2025
100253808	CF	ANAHEIM	CA		10/30/2025	6.875	1,154,903		(72)				1,450,000	10/08/2025
100253809	CF	SAINT JOSEPH	MO		10/30/2025	6.999	284,974		(45)				366,000	10/15/2025
100253810	CF	POTOMAC	MD		10/30/2025	7.375	973,821		(121)				1,075,000	10/16/2025
100253811	CF	AZLE	TX		10/30/2025	6.625	188,191		(3)				250,000	09/23/2025
100253812	CF	NORTH HOLLYWOOD	CA		10/30/2025	7.250	887,033		(155)				1,350,000	10/03/2025
100253813	CF	LAS VEGAS	NV		10/30/2025	6.750	267,992		(35)				335,000	10/09/2025
100253814		FORT WORTH	TX		10/30/2025	6.999	188,527		(1)				245,000	10/10/2025
100253815		MILWAUKEE	WI		10/30/2025	6.999	228,325		(18)				280,000	10/17/2025
100253816	CF	LOS ANGELES	CA		10/30/2025	6.999	1,372,289		(222)				1,555,000	10/14/2025
100253817	CF	BERMUDA DUNES	CA		10/30/2025	6.750	134,108		(19)				645,000	10/14/2025
100253818	CF	IRVING	TX		10/30/2025	6.625	103,023		(13)				330,000	10/16/2025
100253819		PRICE	UT		10/30/2025	7.999	184,485		(32)				271,000	10/13/2025
100253820		MIAMI	FL		10/30/2025	6.999	261,614		(50)				510,000	10/07/2025
100253821		ARMONA	CA		10/30/2025	7.499	139,593		(18)				205,000	10/14/2025
100253823		SUFFOLK	VA		10/30/2025	6.999	104,681		(3)				240,000	10/09/2025
100253824		ROCKY MOUNT	NC		10/30/2025	6.750	145,959		(9)				181,000	10/14/2025
100253826		LITTLETON	CO		10/30/2025	7.625	224,395		(43)				285,000	10/10/2025
100253827	CF	CHESAPEAKE	VA		10/30/2025	6.999	141,570		(15)				186,000	10/15/2025
100253830	CF	HOUSTON	TX		10/30/2025	7.625	339,757		(65)				360,000	10/14/2025
100253831	CF	LONG BEACH	CA		10/30/2025	6.750	786,122		(97)				960,000	09/29/2025
100253832		OAK HARBOR	WA		10/30/2025	6.875	152,259		(10)				347,000	10/02/2025
100253833		IRVING	TX		10/30/2025	6.999	190,598		9				257,000	10/09/2025
100253834	CF	CROMWELL	CT		10/30/2025	6.999	130,123		(23)				220,000	10/14/2025
100253835	CF	FORT LAUDERDALE	FL		10/30/2025	7.375	658,238		(97)				705,000	10/17/2025
100253836	CF	WILLIS	TX		10/30/2025	7.625	219,655		(29)				255,000	10/03/2025
100253837	CF	OXNARD	CA		10/30/2025	6.625	965,419		(68)				1,400,000	10/08/2025
100253838		ORLANDO	FL		10/30/2025	8.250	160,359		(28)				235,000	10/16/2025
100253839	CF	LOS ANGELES	CA		10/30/2025	6.375	446,174		(30)				700,000	10/15/2025
100253840	CF	SAN FERNANDO	CA		10/30/2025	6.625	411,740		(52)				1,015,000	10/14/2025
100253843	CF	TUCSON	AZ		10/30/2025	7.750	141,528		(21)				220,000	09/24/2025
100253844	CF	WESTLAKE	FL		10/30/2025	7.375	443,013		(87)				613,000	10/14/2025
100253845	CF	NEW SMYRNA BEACH	FL		10/30/2025	6.375	517,316		(27)				640,000	10/14/2025
100253846	CF	IRVINE	CA		10/30/2025	6.499	857,388		(11)				1,065,000	10/15/2025
100253847		MIAMI	FL		10/30/2025	7.499	366,733		(68)				600,000	10/10/2025
100253848		LEHIGH ACRES	FL		10/30/2025	6.625	180,702		28				365,000	09/30/2025
100253849		BIG BEAR LAKE	CA		10/30/2025	8.250	249,107		(34)				421,000	10/03/2025
100253850	CF	FORT LAUDERDALE	FL		10/30/2025	6.250	408,884		38				615,000	09/26/2025
100253851	CF	PORT ARTHUR	TX		10/30/2025	6.625	151,628		(4)				210,000	10/09/2025
100253852		LAKELAND	FL		10/30/2025	6.999	213,453		(24)				277,000	10/09/2025
100253853	CF	WINTER SPRINGS	FL		10/30/2025	6.250	203,564		5				299,000	10/03/2025
100253854	CF	BOWIE	MD		10/30/2025	6.750	365,109		(40)				450,000	10/17/2025
100253856	CF	LOS ANGELES	CA		10/30/2025	6.250	251,596		(1)				1,020,000	10/15/2025
100253858	CF	AUBURN	WA		10/30/2025	6.875	705,968		(71)				915,000	09/25/2025
100253859	CF	DENVER	CO		10/30/2025	6.375	293,107		(23)				360,000	10/10/2025
100253860		CORONA	CA		10/30/2025	6.999	469,048		(20)				610,000	09/23/2025
100253861	CF	LOS ANGELES	CA		10/30/2025	6.625	375,914		(49)				585,000	10/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253862		OCALA	FL		10/30/2025	6.750	224,409		(11)				289,000	10/10/2025
100253863	CF	FRESNO	CA		10/30/2025	6.375	126,452		(8)				352,000	10/14/2025
100253864	CF	DELTONA	FL		10/30/2025	6.999	336,114		(40)				588,000	09/02/2025
100253865		LAFAYETTE	LA		10/30/2025	7.500	322,622		(45)				390,000	08/05/2025
100253866		LAKE OZARK	MO		10/30/2025	7.625	256,475		(30)				275,000	09/05/2025
100253867		CADIZ	KY		10/30/2025	6.624	258,094		(37)				394,000	10/10/2025
100253868		SPRINGFIELD	MO		10/30/2025	6.990	158,535		(4)				211,000	10/07/2025
100253869		HOUSTON	TX		10/30/2025	6.875	184,930		(4)				251,500	10/03/2025
100253870		LAKE ARIEL	PA		10/30/2025	6.624	220,127		(12)				310,000	09/22/2025
100253871		LAS VEGAS	NV		10/30/2025	6.375	355,956		(26)				519,000	09/23/2025
100253872		SAN DIEGO	CA		10/30/2025	6.490	822,840		(63)				1,190,000	09/25/2025
100253873		CHARLOTTE	NC		10/30/2025	6.375	321,202		(30)				475,000	10/14/2025
100253874		SANTA ANA	CA		10/30/2025	6.499	614,848		(63)				895,000	10/10/2025
100253875		SAN DIEGO	CA		10/30/2025	6.750	320,972		(28)				450,000	10/04/2025
100253876		PUYALLUP	WA		10/30/2025	6.125	435,473		(26)				670,000	10/04/2025
100253877		FITCHBURG	MA		10/30/2025	6.500	333,474		(18)				470,000	09/24/2025
100253878		DENTON	TX		10/30/2025	5.750	250,009		11				374,000	09/26/2025
100253879		MANAHAWKIN	NJ		10/30/2025	6.375	303,738		(17)				485,000	10/01/2025
100253880		VAN NUYS	CA		10/30/2025	5.875	1,008,922						1,600,000	10/03/2025
100253881		CLAYTON	NC		10/30/2025	6.750	265,400		(39)				370,000	10/10/2025
100253882		NAPLES	FL		10/30/2025	6.750	270,716		(31)				384,000	09/25/2025
100253883		HEBER CITY	UT		10/30/2025	5.500	564,463		45				770,000	10/02/2025
100253884		REDMOND	OR		10/30/2025	6.375	819,330		(60)				1,099,000	10/02/2025
100253885		MAMMOTH LAKES	CA		10/30/2025	6.624	827,237		(94)				1,100,000	10/01/2025
100253886		OCRACOKE	NC		10/30/2025	6.875	340,645		(39)				462,000	09/29/2025
100253887		STANTON	CA		10/30/2025	6.125	421,451		(17)				585,000	09/23/2025
100253888		COLUMBUS	OH		10/30/2025	6.490	434,503		(19)				575,000	09/26/2025
100253889		LACEY	WA		10/30/2025	6.125	412,862		(22)				555,000	10/01/2025
100253890		HERNDON	VA		10/30/2025	6.125	371,573		(19)				515,000	10/07/2025
100253891		NATICK	MA		10/30/2025	6.490	749,748		(68)				1,000,000	10/02/2025
100253892		SAINT LOUIS	MO		10/30/2025	6.375	397,631		(28)				540,000	10/06/2025
100253893		SPRINGFIELD	MA		10/30/2025	6.375	353,229		(21)				471,000	09/24/2025
100253894		AUBURN	GA		10/30/2025	6.624	245,630		(22)				320,000	09/22/2025
100253895		SAN MARCOS	CA		10/30/2025	6.124	781,425		(43)				1,030,000	10/13/2025
100253896		AU GRES	MI		10/30/2025	6.000	450,075		(19)				595,000	10/11/2025
100253897		HILLSBORO	OR		10/30/2025	7.124	381,874		(62)				490,000	10/14/2025
100253898		LAS VEGAS	NV		10/30/2025	6.125	601,395		(42)				792,000	10/03/2025
100253899		PUEBLO	CO		10/30/2025	6.624	266,732		(28)				364,000	09/30/2025
100253900		ST PETERSBURG	FL		10/30/2025	6.624	581,323		(54)				790,000	10/10/2025
100253901		BLUE RIDGE	GA		10/30/2025	6.375	307,006		(33)				423,000	10/03/2025
100253902		LITTLE ELM	TX		10/30/2025	6.490	292,943		(37)				380,000	10/01/2025
100253903		STALLINGS A/K/A MATTHEWS	NC		10/30/2025	7.375	345,060		(52)				450,000	09/30/2025
100253904		CELINA	TX		10/30/2025	6.990	323,032		(51)				415,000	10/14/2025
100253905		FORT WORTH	TX		10/30/2025	6.375	265,852		(30)				354,000	10/14/2025
100253906		ROCKWALL	TX		10/30/2025	6.375	242,097		(22)				320,000	09/03/2025
100253907		SARATOGA SPRINGS	NY		10/30/2025	7.500	524,549		(103)				660,000	09/30/2025
100253908		SHIP BOTTOM	NJ		10/30/2025	7.125	593,452		(37)				735,000	10/03/2025
100253909		IRWIN	ID		10/30/2025	7.375	473,868		(48)				579,000	09/25/2025
100253910		HICKORY CREEK	TX		10/30/2025	6.375	298,446		(28)				420,000	10/03/2025
100253911		JUSTIN	TX		10/30/2025	6.375	280,332		(25)				370,000	09/30/2025
100253912		ASHEVILLE	NC		10/30/2025	7.625	300,494		(43)				378,000	09/30/2025
100253913		PORT SAINT LUCIE	FL		10/30/2025	7.375	363,898		(67)				436,000	10/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253914		TUCSON	AZ		10/30/2025	6.875	267,039		(37)				325,000	10/09/2025
100253915		EUGENE	OR		10/30/2025	7.375	473,699		(57)				607,000	10/01/2025
100253916		LAS VEGAS	NV		10/30/2025	7.625	351,098		(41)				428,000	09/02/2025
100253917		HOUSTON	TX		10/30/2025	8.250	518,252		(99)				660,000	10/14/2025
100253918		CAMBRIA	CA		10/30/2025	6.875	572,809		(50)				709,000	09/29/2025
100253919		ORLANDO	FL		10/30/2025	6.375	236,975		(13)				293,000	10/14/2025
100253920		NORTH HOLLYWOOD	CA		10/30/2025	6.999	616,493		(81)				760,000	10/08/2025
100253921		PALM DESERT	CA		10/30/2025	6.624	449,581		(47)				550,000	10/08/2025
100253922		OLYMPIA	WA		10/30/2025	6.990	729,022		(95)				884,000	10/13/2025
100253923		RALEIGH	NC		10/30/2025	7.250	339,708		(49)				424,500	10/03/2025
100253924		PINELLAS PARK	FL		10/30/2025	6.624	352,502		(38)				460,000	10/15/2025
100253925		ANTIOCH	TN		10/30/2025	7.250	278,650		(45)				335,000	10/01/2025
100253926		CHATTANOOGA	TN		10/30/2025	6.990	269,043		(41)				350,000	10/03/2025
100253927		PHILADELPHIA	PA		10/30/2025	6.990	286,536		(46)				385,000	10/03/2025
100253928		EASTPORT	ME		10/30/2025	7.624	278,221		(58)				330,000	10/15/2025
100253929		MCCALL	ID		10/30/2025	6.875	380,550		(17)				470,000	09/09/2025
100253930		SAVANNAH	GA		10/30/2025	7.500	223,385		(24)				312,000	10/06/2025
100253931		SPRINGFIELD	MO		10/30/2025	7.250	183,012		(14)				239,000	09/26/2025
100253932		HAMMONDSPORT	NY		10/30/2025	7.500	211,850		(21)				265,000	09/22/2025
100253933		SAN JOSE	CA		10/30/2025	6.375	907,466		(43)				1,400,000	10/13/2025
100253934		LAS VEGAS	NV		10/30/2025	4.990	481,794		225				659,000	10/02/2025
100253935		WAXHAW	NC		10/30/2025	5.750	341,634		21				475,000	10/10/2025
100253936		SAN DIEGO	CA		10/30/2025	6.125	687,975		(24)				985,000	10/08/2025
100253937		SAN MARCOS	CA		10/30/2025	6.125	797,372		(32)				1,209,000	10/08/2025
100253938		DURHAM	NC		10/30/2025	6.125	365,796		(17)				518,000	10/09/2025
100253939		SAN LUIS OBISPO	CA		10/30/2025	6.125	688,676		(35)				1,075,000	10/07/2025
100253940		CAMBRIA	CA		10/30/2025	6.125	606,628		(32)				946,000	10/04/2025
100253941		BURNSVILLE	NC		10/30/2025	6.125	330,409		(18)				495,000	10/14/2025
100253942		HOUSTON	TX		10/30/2025	6.125	342,702		(18)				491,500	10/04/2025
100253943		ACWORTH	GA		10/30/2025	6.125	292,477		(19)				524,000	08/28/2025
100253944		SCOTTSDALE	AZ		10/30/2025	6.490	373,080		(31)				565,000	09/30/2025
100253945		TOMS RIVER	NJ		10/30/2025	6.624	395,526		(32)				555,000	10/03/2025
100253946		BENTON	AR		10/30/2025	6.990	234,027		(35)				323,000	09/29/2025
100253947		VANCOUVER	WA		10/30/2025	6.990	339,757		(35)				510,000	09/09/2025
100253948		EDISON	NJ		10/30/2025	6.500	438,087		(26)				618,000	10/07/2025
100253949		BOISE	ID		10/30/2025	6.375	383,175		(29)				545,000	10/06/2025
100253950		COROLLA	NC		10/30/2025	6.250	365,885		(21)				545,000	10/03/2025
100253951		BLOOMINGDALE	GA		10/30/2025	6.375	291,868		(28)				409,000	10/09/2025
100253952		SOUTHPORT	NC		10/30/2025	6.624	284,757		(38)				400,000	10/10/2025
100253953		DORAVILLE	GA		10/30/2025	7.125	329,626		(47)				471,000	09/29/2025
100253954		ELIZABETHTOWN	KY		10/30/2025	7.500	276,273		(50)				365,000	09/30/2025
100253955		FORNEY	TX		10/30/2025	5.625	331,679		45				450,000	09/29/2025
100253956		FORNEY	TX		10/30/2025	5.625	336,391		43				468,000	09/29/2025
100253957		NEW BRAUNFELS	TX		10/30/2025	6.125	228,446		(16)				320,000	10/10/2025
100253958		BYRAM TOWNSHIP	NJ		10/30/2025	6.875	329,085		(40)				435,000	10/06/2025
100253959		SAVANNAH	GA		10/30/2025	6.875	360,617		(52)				470,000	10/06/2025
100253960		LITITZ	PA		10/30/2025	6.375	279,008		(31)				363,000	10/08/2025
100253961		HACKENSACK	MN		10/30/2025	6.990	291,850		(43)				380,000	10/06/2025
100253962		GREENVILLE	SC		10/30/2025	6.875	365,686		(41)				475,000	10/09/2025
100253963		CLEARWATER	FL		10/30/2025	6.500	349,278		(30)				480,000	10/01/2025
100253964		SALT LAKE CITY	UT		10/30/2025	6.375	514,270		(37)				730,000	10/10/2025
100253965		STEAMBOAT SPRINGS	CO		10/30/2025	6.625	441,922		(48)				575,000	10/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100253966		PROSPER	TX		10/30/2025	6.625	331,989		(40)				431,000	10/06/2025
100253967		WARSAW	VA		10/30/2025	6.375	481,014		(40)				653,000	10/08/2025
100253968		LEHI	UT		10/30/2025	7.000	266,547		(37)				344,000	10/06/2025
100253969		MARYSVILLE	OH		10/30/2025	6.625	511,867		(51)				665,000	09/30/2025
100253970		MARIETTA	GA		10/30/2025	6.500	288,039		(31)				408,000	10/10/2025
100253971		LINCOLN CITY	OR		10/30/2025	6.625	404,435		(40)				525,000	09/23/2025
100253972		PRESCOTT	AZ		10/30/2025	6.375	315,486		(27)				430,000	10/03/2025
100253973		MAMMOTH CAVE	KY		10/30/2025	7.125	378,509		(68)				498,000	10/09/2025
100253974		GRAVOIS MILLS	MO		10/30/2025	6.625	366,342		(46)				475,000	10/02/2025
100253975		ROUND ROCK	TX		10/30/2025	6.375	310,733		(28)				415,000	10/09/2025
100253976		LIHUE	HI		10/30/2025	6.500	288,502		(33)				385,000	10/01/2025
100253977		LEHI	UT		10/30/2025	6.250	280,538		(19)				370,000	10/10/2025
100253978		CARPENTERSVILLE	IL		10/30/2025	6.500	327,407		(40)				455,000	10/09/2025
100253979		KISSIMMEE	FL		10/30/2025	6.624	428,762		(60)				575,000	10/09/2025
100253980		MARCO ISLAND	FL		10/30/2025	6.375	298,604		(24)				390,000	09/25/2025
100253981		MELISSA	TX		10/30/2025	6.375	291,358		(30)				390,000	10/10/2025
100253982		PFLUGERVILLE	TX		10/30/2025	6.624	267,029		(38)				345,000	10/08/2025
100253983		ORMOND BEACH	FL		10/30/2025	6.500	262,510		(35)				357,000	10/03/2025
100253984		CIBOLO	TX		10/30/2025	6.990	279,263		(40)				385,000	09/15/2025
100253985		PORT CHARLOTTE	FL		10/30/2025	7.125	279,666		(41)				370,000	09/30/2025
100253986		GOODYEAR	AZ		10/30/2025	7.000	260,404		(50)				340,000	10/03/2025
100253987		MERCED	CA		10/30/2025	6.875	276,890		(47)				385,000	10/06/2025
100253988		MELISSA	TX		10/30/2025	5.750	321,545		30				430,000	09/23/2025
100253989		MORGANTON	GA		10/30/2025	5.990	694,598		27				943,000	10/08/2025
100253990		SUGAR HILL	GA		10/30/2025	5.875	429,873		22				560,000	09/30/2025
100253991		WAILUKU	HI		10/30/2025	7.375	945,380		(116)				1,176,000	10/02/2025
100253992		CAMANO ISLAND	WA		10/30/2025	6.125	640,922		(5)				825,000	10/09/2025
100253993		RUIDOSO	NM		10/30/2025	7.125	525,201		(74)				638,000	10/07/2025
100253994		WEST MELBOURNE	FL		10/30/2025	7.375	371,645		(65)				445,000	10/07/2025
100253995		WINCHESTER	VA		10/30/2025	6.875	638,605		(57)				779,000	09/04/2025
100253996		MONETA	VA		10/30/2025	6.500	468,157		(40)				575,000	10/10/2025
100253997		SAN ANTONIO	TX		10/30/2025	6.250	229,690		(5)				286,000	10/03/2025
100253998		RICHARDSON	TX		10/30/2025	6.875	435,177		(49)				545,000	10/07/2025
100253999		KURE BEACH	NC		10/30/2025	6.990	555,111		(66)				710,000	10/03/2025
100254000		MORENO VALLEY	CA		10/30/2025	6.625	543,784		(55)				670,000	10/07/2025
100254001		LANGLEY	WA		10/30/2025	7.125	558,446		(79)				680,000	10/08/2025
100254002		BEAVERTON	OR		10/30/2025	6.625	368,647		(39)				460,000	10/06/2025
100254003		PORTLAND	OR		10/30/2025	7.250	371,748		(155)				900,000	10/01/2025
100254004		BLAINE	WA		10/30/2025	7.000	413,298		(58)				500,000	10/07/2025
100254005		INNSBROOK	MO		10/30/2025	6.875	296,182		(41)				365,000	10/08/2025
100254006		HUNTLEY	IL		10/30/2025	7.250	347,288		(58)				422,000	10/09/2025
100254007		DAWSONVILLE	GA		10/30/2025	6.875	337,724		(35)				411,000	09/11/2025
100254008		AURORA	CO		10/30/2025	6.990	336,591		(51)				410,000	10/02/2025
100254009		OSPREY	FL		10/30/2025	7.250	583,767		(101)				700,000	10/08/2025
100254010		LEROY	MI		10/30/2025	6.990	265,221		(44)				320,000	10/09/2025
100254011		SACRAMENTO	CA		10/30/2025	6.624	620,019		(54)				880,000	10/17/2025
100254012		SACRAMENTO	CA		10/30/2025	6.624	373,817		(35)				609,000	10/22/2025
100254013		BLUE RIDGE	GA		10/30/2025	6.124	673,318		(41)				1,050,000	10/15/2025
100254014		MIDDLE VILLAGE	NY		10/30/2025	6.875	1,014,791		(65)				1,383,500	10/08/2025
100254015		LATHROP	CA		10/30/2025	6.124	486,277		(30)				705,000	10/14/2025
100254016		FOLSOM	CA		10/30/2025	6.375	512,844		(41)				777,000	10/16/2025
100254017		BOULDER	CO		10/30/2025	6.375	511,180		(42)				804,000	10/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254018		HIGHLAND PARK	IL		10/30/2025	6.625	502,604		(57)				700,000	10/18/2025
100254019		FORESTVILLE	CA		10/30/2025	6.499	490,240		(49)				685,000	10/09/2025
100254020		ANTELOPE	CA		10/30/2025	6.124	289,340		(22)				421,000	10/15/2025
100254021		CLEARWATER	FL		10/30/2025	6.375	346,126		(35)				582,000	10/17/2025
100254022		MIDDLETON	ID		10/30/2025	6.499	263,048		(31)				410,000	10/21/2025
100254023		WAUSAU	WI		10/30/2025	6.999	443,939		(58)				599,000	10/16/2025
100254024		OXNARD	CA		10/30/2025	8.000	429,975		(39)				595,000	10/15/2025
100254025		AUSTIN	TX		10/30/2025	6.499	408,124		(31)				538,000	10/15/2025
100254026		WILMINGTON	NC		10/30/2025	6.499	315,590		(24)				414,000	10/17/2025
100254027		SAN ANTONIO	TX		10/30/2025	6.624	626,230		(61)				817,000	10/15/2025
100254028		LEANDER	TX		10/30/2025	6.999	685,119		(76)				950,000	10/16/2025
100254029		ARVADA	CO		10/30/2025	6.499	482,216		(42)				652,000	10/16/2025
100254030		LANSDALE	PA		10/30/2025	6.874	409,259		(52)				608,000	10/22/2025
100254031		FORT WORTH	TX		10/30/2025	5.999	1,207,690		(31)				1,635,000	10/07/2025
100254032		HARRISBURG	NC		10/30/2025	5.999	695,546		(27)				927,000	10/15/2025
100254033		FRANKFORT	IL		10/30/2025	6.625	323,654		(22)				425,000	10/15/2025
100254034		ESTES PARK	CO		10/30/2025	6.624	635,996		(72)				827,000	10/17/2025
100254035		DAWSONVILLE	GA		10/30/2025	6.624	324,034		(41)				439,000	10/17/2025
100254036		GAINESVILLE	GA		10/30/2025	6.375	296,256		(26)				388,000	10/20/2025
100254037		GLENDALE	AZ		10/30/2025	6.624	309,263		(42)				470,000	10/14/2025
100254038		ROUND ROCK	TX		10/30/2025	6.375	287,615		(30)				398,000	10/20/2025
100254039		BLUE SPRINGS	MO		10/30/2025	5.875	260,660		(11)				353,000	10/15/2025
100254040		RALEIGH	NC		10/30/2025	6.875	282,318		(42)				372,000	10/17/2025
100254041		PENDLETON	IN		10/30/2025	6.375	279,660		(31)				366,000	10/14/2025
100254042		RALEIGH	NC		10/30/2025	6.499	257,242		(33)				360,000	10/22/2025
100254043		SAVANNAH	GA		10/30/2025	7.125	253,105		(39)				315,000	10/21/2025
100254044		COOPERSBURG	PA		10/30/2025	6.750	288,686		(21)				355,000	10/16/2025
100254045		ALBUQUERQUE	NM		10/30/2025	6.999	371,970		(53)				475,000	10/16/2025
100254046		LAS VEGAS	NV		10/30/2025	6.375	297,150		(25)				365,000	10/16/2025
100254047		WOODRUFF	SC		10/30/2025	6.499	233,564		(26)				304,000	10/17/2025
100254048		SUNSET BEACH	NC		10/30/2025	5.750	409,548		12				610,000	10/15/2025
100254049		STEPHENSON	VA		10/30/2025	5.875	244,604		(7)				352,000	10/10/2025
100254050		OXFORD	MS		10/30/2025	6.624	359,831		(25)				515,000	10/01/2025
100254051		CEDAR GROVE	NJ		10/30/2025	6.000	668,669		(8)				915,000	10/16/2025
100254052		MINNEAPOLIS	MN		10/30/2025	6.125	446,343		(18)				595,000	10/17/2025
100254053		PILOT POINT	TX		10/30/2025	6.125	541,542		(25)				815,000	10/20/2025
100254054		PROSPER	TX		10/30/2025	6.624	365,479		(34)				448,000	10/16/2025
100254055		JAMESTOWN	TN		10/30/2025	6.750	283,429		(38)				385,000	10/09/2025
100254056		ALMA	AR		10/30/2025	6.625	263,208		(28)				390,000	10/17/2025
100254057		SEVIERVILLE	TN		10/30/2025	6.875	734,594		(67)				900,000	10/16/2025
100254058		BIG BEAR LAKE	CA		10/30/2025	6.875	694,622		(53)				850,000	10/01/2025
100254059		STREAMWOOD	IL		10/30/2025	6.875	251,010		(42)				324,000	10/17/2025
100254060		KEYPORT	NJ		10/30/2025	6.875	505,466		(48)				665,000	10/17/2025
100254061		GREENTOWN	PA		10/30/2025	6.990	317,219		(41)				406,000	10/03/2025
100254062		DAWSONVILLE	GA		10/30/2025	6.799	306,170		(39)				408,000	10/14/2025
100254063		SAINT AUGUSTINE	FL		10/30/2025	6.990	257,182		(36)				330,000	10/01/2025
100254064		EDWARDSBURG	MI		10/30/2025	6.990	361,022		(56)				560,000	10/06/2025
100254065		FRIENDSHIP	WI		10/30/2025	7.125	290,915		(48)				412,000	10/17/2025
100254066		LOCUST GROVE	GA		10/30/2025	7.375	249,460		(33)				350,000	09/23/2025
100254069		SAN FRANCISCO	CA		11/06/2025	6.750	507,950		(31)				5,100,000	10/14/2025
100254070		SOMERS POINT	NJ		11/06/2025	6.625	379,337		(36)				754,000	10/15/2025
100254071		RANCHO SANTA FE	CA		11/06/2025	6.875	4,527,478		(398)				6,800,000	10/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254072		PALOS VERDES ESTATES	CA		11/06/2025	6.625	1,888,699		(97)				3,950,000	10/16/2025
100254073		FORNEY	TX		11/06/2025	7.500	496,693		(61)				545,000	10/03/2025
100254074		NEWTON	KS		11/06/2025	7.000	219,714		(29)				327,600	10/20/2025
100254075		DAYTON	MD		11/06/2025	6.750	711,389		(114)				1,020,000	09/16/2025
100254076		TRABUCO CANYON	CA		11/06/2025	6.500	1,073,355		(140)				1,610,000	10/01/2025
100254077		PEACHTREE CITY	GA		11/06/2025	6.750	267,900		(31)				330,000	09/18/2025
100254078		SAN DIEGO	CA		11/06/2025	6.625	852,413		(89)				980,000	10/01/2025
100254079		BEAUFORT	SC		11/06/2025	6.375	364,836		(32)				512,000	09/25/2025
100254080		LOS ANGELES	CA		11/06/2025	6.750	413,498		(53)				1,100,000	10/01/2025
100254081		SANTA CRUZ	CA		11/06/2025	6.750	898,519		(152)				1,315,000	10/06/2025
100254082		MATTHEWS	NC		11/06/2025	7.375	865,278		(148)				1,100,000	09/30/2025
100254083		GULF SHORES	AL		11/06/2025	6.875	633,625		(74)				850,000	09/16/2025
100254084		MURRIETA	CA		11/06/2025	7.000	595,367		(89)				742,000	10/02/2025
100254085		SEATTLE	WA		11/06/2025	6.750	877,205		(131)				1,055,000	09/30/2025
100254086		DALY CITY	CA		11/06/2025	7.625	1,070,209		(105)				1,300,000	10/03/2025
100254087		WINTER PARK	FL		11/06/2025	7.500	132,812		(21)				170,000	09/16/2025
100254088		GLENDALE	CA		11/06/2025	6.375	1,237,571		(130)				2,067,000	09/30/2025
100254089		LOS ANGELES	CA		11/06/2025	6.750	1,037,821		(153)				1,750,000	09/12/2025
100254090	CF	YUMA	AZ		11/06/2025	7.250	532,600		(73)				685,000	09/30/2025
100254093		CUTLER BAY	FL		11/06/2025	7.625	1,424,893		(230)				1,600,000	09/30/2025
100254094		TINTON FALLS	NJ		11/06/2025	7.125	328,294		(52)				370,000	09/29/2025
100254095		DANVILLE	CA		11/06/2025	6.625	1,116,490		(183)				1,775,000	10/06/2025
100254096		VIRGINIA BEACH	VA		11/06/2025	7.625	1,287,691		(198)				1,480,000	09/16/2025
100254097		GRAND PRAIRIE	TX		11/06/2025	7.000	268,972		(49)				390,000	10/02/2025
100254098		CELINA	TX		11/06/2025	6.990	565,066		(28)				684,000	09/30/2025
100254099		SAN JOSE	CA		11/06/2025	6.500	854,017		(106)				1,280,000	09/30/2025
100254100		CHANDLER	AZ		11/06/2025	6.875	732,238		(98)				1,010,000	09/26/2025
100254101		DELAVAN	WI		11/06/2025	6.875	406,906		(41)				498,000	10/03/2025
100254102		HASLET	TX		11/06/2025	6.875	645,468		(87)				815,000	09/16/2025
100254103		POOLER	GA		11/06/2025	7.500	188,163		(22)				273,000	09/26/2025
100254104		GARLAND	TX		11/06/2025	7.625	634,925		(60)				772,000	09/22/2025
100254105		THOUSAND OAKS	CA		12/12/2025	7.000	643,464		(24)				845,000	10/31/2025
100254107		ROUND ROCK	TX		12/12/2025	7.125	273,661		(16)				350,000	11/13/2025
100254109		CARSON	CA		12/12/2025	6.625	896,409		(31)				1,095,000	10/31/2025
100254110		PHOENIX	AZ		12/12/2025	6.875	218,806		(13)				410,000	11/03/2025
100254111		CORVALLIS	OR		12/12/2025	6.625	286,040		(9)				550,000	11/20/2025
100254113		ROCKWALL	TX		12/12/2025	7.125	639,341		(33)				825,000	10/31/2025
100254114		MARTINEZ	CA		12/12/2025	6.375	776,661		(2)				1,100,000	11/03/2025
100254115		PARLIER	CA		12/12/2025	7.000	156,426		(10)				330,000	11/06/2025
100254118		LOCUST GROVE	GA		12/12/2025	7.375	406,419		(24)				523,000	10/31/2025
100254119		SCOTTSDALE	AZ		12/12/2025	7.375	578,794		(21)				663,000	10/30/2025
100254121		FRESNO	CA		12/12/2025	7.250	446,219		(31)				710,000	11/12/2025
100254123		ANAHEIM	CA		12/12/2025	7.000	910,501		(21)				1,325,000	11/03/2025
100254124		PUYALLUP	WA		12/12/2025	6.875	723,188		(18)				875,000	10/31/2025
100254127		MASON	OH		12/12/2025	6.625	429,605		(5)				570,000	10/31/2025
100254128		BAKERSFIELD	CA		12/12/2025	6.750	583,546		(23)				710,000	10/31/2025
100254129		BROOMFIELD	CO		12/12/2025	7.375	515,471		(35)				660,000	10/31/2025
100254130		MANCHACA	TX		12/12/2025	7.375	474,642		(25)				612,000	10/31/2025
100254131		PORT ROYAL	SC		12/12/2025	6.500	417,781		(13)				550,000	11/06/2025
100254132		SCOTTSDALE	AZ		12/12/2025	7.375	491,366		(34)				675,000	11/05/2025
100254133		WATSONVILLE	CA		12/12/2025	7.000	1,272,247		(46)				1,558,000	11/17/2025
100254134		MODESTO	CA		12/12/2025	6.375	261,553		(2)				435,000	11/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254136		BOCA RATON	FL		12/12/2025	6.625	1,768,334		(66)				2,900,000	11/20/2025
100254137		HEALDSBURG	CA		12/12/2025	6.625	2,050,612		6,819				2,525,000	10/31/2025
100254138		WOODINVILLE	WA		12/12/2025	7.000	1,393,521		(47)				1,610,000	11/07/2025
100254139		DALLAS	TX		12/12/2025	6.625	468,787		(11)				1,150,000	11/05/2025
100254145		SCOTTSDALE	AZ		12/12/2025	7.375	453,569		(31)				660,000	11/05/2025
100254149		BAYTOWN	TX		12/12/2025	8.000	172,074		(11)				208,000	10/31/2025
100254151		NAPLES	FL		12/12/2025	6.625	822,738		(28)				1,150,000	11/04/2025
100254155		SILVER POINT	TN		11/06/2025	7.490	833,813		(134)				1,080,000	08/13/2025
100254156		SALT LAKE CITY	UT		11/06/2025	7.625	390,272		(57)				505,000	08/13/2025
100254157		CABOT	AR		11/06/2025	7.375	341,768		(37)				415,000	09/19/2025
100254158		NORTH MYRTLE BEACH	SC		11/06/2025	7.125	415,853		(63)				540,000	08/07/2025
100254159		SEMMES	AL		11/06/2025	7.990	276,061		(21)				360,000	08/27/2025
100254160		EAST PROVIDENCE	RI		11/06/2025	7.490	537,881		(86)				770,000	08/22/2025
100254161		MONTGOMERY	AL		11/06/2025	7.875	347,693		(27)				465,000	09/11/2025
100254162		BOYNTON BEACH	FL		11/06/2025	6.990	311,448		(49)				418,000	09/12/2025
100254163		DALLAS	TX		11/06/2025	7.125	528,352		(87)				740,000	07/29/2025
100254164		SANTA ROSA BEACH	FL		11/06/2025	6.875	707,167		(84)				915,000	09/17/2025
100254165		ALLENTOWN	PA		11/06/2025	7.000	220,308		(33)				288,000	09/15/2025
100254166		ALBUQUERQUE	NM		11/06/2025	7.500	502,670		(57)				650,000	08/27/2025
100254167		BRICK TOWNSHIP	NJ		11/06/2025	7.125	384,505		(55)				495,000	08/05/2025
100254168		PHILADELPHIA	PA		11/06/2025	6.990	330,146		(43)				430,000	08/28/2025
100254169		HAYWARD	CA		11/06/2025	6.750	981,313		(121)				1,400,000	09/22/2025
100254170		NEW ORLEANS	LA		11/06/2025	6.875	227,661		(31)				325,000	09/08/2025
100254171		FAIRVIEW	NC		11/06/2025	7.250	360,025		(18)				395,000	08/28/2025
100254172		JOHNSTOWN	CO		11/06/2025	7.625	410,401		(45)				510,000	08/25/2025
100254173		PROSPER	TX		11/06/2025	6.490	341,925		(38)				450,000	08/29/2025
100254174		SAN JACINTO	CA		11/06/2025	6.990	526,230		(54)				708,000	08/15/2025
100254175		WINFIELD	TN		11/06/2025	7.625	234,802		(35)				300,000	09/04/2025
100254176		BRIGANTINE	NJ		11/06/2025	6.875	457,095		(59)				598,000	09/04/2025
100254177		LONGVIEW	WA		11/06/2025	7.500	290,100		(48)				370,000	08/27/2025
100254178		ATLANTA	GA		11/06/2025	7.125	225,978		(21)				276,000	09/03/2025
100254179		HOUSTON	TX		11/06/2025	6.875	253,502		(34)				355,000	09/18/2025
100254180		HOUSTON	TX		11/06/2025	6.875	253,510		(34)				350,000	09/18/2025
100254181		BETHLEHEM	PA		11/06/2025	6.750	235,413		(33)				325,000	09/05/2025
100254182		HOUSTON	TX		11/06/2025	6.875	253,502		(34)				355,000	09/18/2025
100254183		NEW ORLEANS	LA		11/06/2025	7.500	817,473		(112)				1,050,000	09/08/2025
100254184		SMITHFIELD	UT		11/06/2025	6.990	415,986		(32)				547,000	09/08/2025
100254185		MIAMI	FL		11/06/2025	6.625	489,024		(42)				685,000	08/28/2025
100254186		MORTON GROVE	IL		11/06/2025	7.625	248,466		(31)				345,000	08/29/2025
100254187		WAUBUN	MN		11/06/2025	7.500	272,710		(44)				439,000	09/02/2025
100254188		COLLEGE STATION	TX		11/06/2025	6.750	873,851		(78)				1,150,000	09/23/2025
100254189		CLARKSVILLE	TN		11/06/2025	6.875	226,234		(20)				295,000	09/09/2025
100254190		BONITA SPRINGS	FL		11/06/2025	6.875	461,995		(27)				570,000	07/30/2025
100254191		TULSA	OK		11/06/2025	7.125	270,999		(33)				350,000	09/05/2025
100254192		VENICE	FL		11/06/2025	7.875	298,369		(22)				365,000	09/09/2025
100254193		MEDINA	TN		11/06/2025	7.625	227,969		(29)				280,000	09/10/2025
100254194		WOODLAND	CA		11/06/2025	6.625	459,958		(42)				645,000	09/08/2025
100254195		SHIP BOTTOM	NJ		11/06/2025	7.625	687,611		(87)				890,000	09/09/2025
100254196		AURORA	CO		11/06/2025	6.875	332,046		(43)				430,000	09/24/2025
100254197		ANCHORAGE	AK		11/06/2025	7.250	405,870		(45)				525,000	09/11/2025
100254198		DURHAM	NC		11/06/2025	6.990	355,192		(41)				474,000	09/09/2025
100254199		PLYMOUTH	MI		11/06/2025	7.375	427,438		(70)				545,000	09/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254200		HARRISBURG	PA		11/06/2025	7.490	224,540		(39)				291,000	08/26/2025
100254201		CHEBEAGUE ISLAND	ME		11/06/2025	6.750	517,175		(71)				750,000	09/12/2025
100254202		PERRY HALL	MD		11/06/2025	6.990	388,389		(34)				475,000	09/12/2025
100254203		KNOXVILLE	TN		11/06/2025	6.625	519,172		(55)				685,000	09/12/2025
100254204		DENHAM SPRINGS	LA		11/06/2025	7.250	204,634		(12)				252,000	08/19/2025
100254205		MORRISVILLE	NC		11/06/2025	6.990	292,482		(39)				395,000	09/10/2025
100254206		TURLOCK	CA		11/06/2025	7.250	475,208		(68)				610,000	09/08/2025
100254207		COLUMBIA	SC		11/06/2025	7.375	511,918		(64)				660,000	09/09/2025
100254208		GLEN BURNIE	MD		11/06/2025	7.125	283,583		(46)				362,500	09/12/2025
100254209		LEAGUE CITY	TX		11/06/2025	6.625	253,654		(33)				350,000	09/09/2025
100254210		SPRINGVILLE	UT		11/06/2025	7.125	304,507		(47)				398,000	09/12/2025
100254211		SAN TAN VALLEY	AZ		11/06/2025	7.375	368,016		(27)				426,000	09/05/2025
100254212		SARATOGA SPRINGS	UT		11/06/2025	7.490	330,749		(55)				448,000	09/15/2025
100254213		WAIMANALO	HI		11/06/2025	7.250	632,157		(76)				875,000	09/06/2025
100254214		CHEYENNE	WY		11/06/2025	6.875	211,875		(24)				313,000	09/10/2025
100254215		TITUSVILLE	NJ		11/06/2025	6.740	619,784		(82)				950,000	09/02/2025
100254216		CUMMING	GA		11/06/2025	6.750	216,176		(26)				280,000	09/12/2025
100254217		LOUISVILLE	KY		11/06/2025	7.000	225,184		(11)				262,000	09/12/2025
100254218		LUBBOCK	TX		11/06/2025	7.125	218,133		(32)				280,000	09/09/2025
100254219		VAN NUYS	CA		11/06/2025	6.125	810,640		(50)				1,340,000	09/12/2025
100254220		ROCKVILLE	IN		11/06/2025	7.500	508,634		(82)				650,000	09/08/2025
100254221		HOUSTON	TX		11/06/2025	6.625	336,643		(43)				480,000	09/12/2025
100254222		CHATHAM	IL		11/06/2025	7.625	220,295		(25)				305,000	09/17/2025
100254223		SEDALIA	CO		11/06/2025	6.875	293,786		(32)				545,000	09/04/2025
100254224		OCONOMOWOC	WI		11/06/2025	6.500	215,957		(27)				340,000	09/17/2025
100254225		MACON	NC		11/06/2025	6.990	267,217		(36)				356,000	09/12/2025
100254226		CRESCENT	OK		11/06/2025	7.000	230,979		(31)				320,000	08/18/2025
100254227		HOT SPRINGS	AR		11/06/2025	7.490	205,677		(16)				225,000	09/12/2025
100254228	CF	STERLING	VA		11/06/2025	6.500	294,046		(38)				450,000	09/15/2025
100254229		DANVILLE	CA		11/06/2025	6.375	431,075		(48)				600,000	09/15/2025
100254230		MESA	AZ		11/06/2025	6.490	299,063		(28)				400,000	09/12/2025
100254231		COLUMBIA	TN		11/06/2025	7.375	326,816		(46)				455,000	08/28/2025
100254232		OLATHE	KS		11/06/2025	6.375	328,568		(26)				430,000	09/17/2025
100254233		NORWOOD	MA		11/06/2025	6.500	618,476		(68)				860,000	09/15/2025
100254234		MILLBURY	MA		11/06/2025	6.250	341,421		(24)				488,000	09/15/2025
100254235		TUCSON	AZ		11/06/2025	7.625	230,192		(39)				307,000	08/28/2025
100254236		ROMEOVILLE	IL		11/06/2025	6.625	247,656		(32)				320,000	09/17/2025
100254237		ALBUQUERQUE	NM		11/06/2025	6.990	224,870		(39)				312,000	09/15/2025
100254238		BLACKSBURG	VA		11/06/2025	6.250	231,330		(13)				345,000	09/11/2025
100254239		COLORADO SPRINGS	CO		11/06/2025	8.125	346,372		(25)				430,000	09/18/2025
100254240		RIVERSIDE	CA		11/06/2025	6.990	622,082		(88)				810,000	08/27/2025
100254241		WILMINGTON	DE		11/06/2025	6.999	290,017		(35)				375,000	09/12/2025
100254242		WILMINGTON	DE		11/06/2025	6.999	290,017		(35)				375,000	09/12/2025
100254243		WILMINGTON	DE		11/06/2025	6.999	217,331		(30)				285,000	09/12/2025
100254244		TERRE HAUTE	IN		11/06/2025	7.375	222,712		(34)				285,000	09/12/2025
100254245		BOLINGBROOK	IL		11/06/2025	7.490	210,241		(37)				286,000	09/19/2025
100254246		CAROL STREAM	IL		11/06/2025	7.375	241,459		(39)				330,000	09/19/2025
100254247		NORTH PORT	FL		11/06/2025	6.490	268,816		(37)				400,000	09/12/2025
100254248		TUCSON	AZ		11/06/2025	6.990	218,498		(33)				300,000	09/08/2025
100254249		DURHAM	NC		11/06/2025	6.490	344,419		(45)				495,000	09/13/2025
100254250		DURHAM	NC		11/06/2025	6.990	265,560		(40)				365,000	09/16/2025
100254251		YAKIMA	WA		11/06/2025	6.490	346,556		(40)				508,000	09/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254252		FISHERS	IN		11/06/2025	6.875	336,392		(31)				447,000	09/18/2025
100254253		CHICAGO	IL		11/06/2025	7.125	436,045		(62)				600,000	09/18/2025
100254254		CHARLOTTE	NC		11/06/2025	7.375	286,522		(30)				349,500	09/12/2025
100254255		SOUTH LYON	MI		11/06/2025	6.625	232,433		(28)				301,000	09/19/2025
100254256		ABILENE	TX		11/06/2025	7.500	228,130		(30)				280,000	09/22/2025
100254257		BELLA VISTA	AR		11/06/2025	7.500	328,225		(41)				397,000	09/18/2025
100254258		DAWSONVILLE	GA		11/06/2025	7.125	339,525		(22)				477,000	09/08/2025
100254259		PROVO	UT		11/06/2025	6.875	274,181		(32)				366,000	09/22/2025
100254260		MILLVILLE	DE		11/06/2025	6.750	408,432		(30)				535,000	09/12/2025
100254261	CF	GRAND JUNCTION	CO		11/06/2025	7.125	296,602		(45)				385,000	09/17/2025
100254262		CHICAGO	IL		11/06/2025	7.125	738,365		(101)				950,000	09/22/2025
100254263		WOODBURY	MN		11/06/2025	6.750	226,731		(23)				295,000	09/16/2025
100254264	CF	SEASIDE	OR		11/06/2025	6.625	413,885		(57)				575,000	09/17/2025
100254265		GRAYSLAKE	IL		11/06/2025	7.125	220,821		(37)				286,000	09/22/2025
100254266		APTOS	CA		11/06/2025	6.875	597,772		(80)				770,000	09/12/2025
100254267		PROVIDENCE	RI		11/06/2025	6.500	547,552		(49)				760,000	09/12/2025
100254268		RIVERSIDE	CA		11/06/2025	6.490	454,138		(59)				660,000	09/17/2025
100254269		SOUTH PADRE ISLAND	TX		11/06/2025	6.750	273,024		(4)				350,000	09/15/2025
100254270		BALD KNOB	AR		11/06/2025	7.375	217,112		(18)				250,000	09/16/2025
100254271		MELISSA	TX		11/06/2025	6.490	303,576		(31)				428,000	09/19/2025
100254272		HOPATCONG	NJ		11/06/2025	6.990	541,350		(63)				755,000	09/23/2025
100254273		EMERALD ISLE	NC		11/06/2025	7.125	233,718		(34)				310,000	09/19/2025
100254274	CF	TRUCKEE	CA		11/06/2025	6.375	591,716		(58)				928,000	09/19/2025
100254275		PRINCETON	TX		11/06/2025	6.375	301,762		(23)				395,000	09/19/2025
100254276		ARNOLD	CA		11/06/2025	6.625	373,122		(46)				544,000	09/17/2025
100254277		GALVESTON	TX		11/06/2025	7.125	229,908		(39)				369,000	09/18/2025
100254278		SAINT SIMONS ISLAND	GA		11/06/2025	6.750	540,898		(64)				750,000	09/24/2025
100254279		OCEANSIDE	CA		11/06/2025	6.625	460,662		(33)				605,000	09/22/2025
100254280		CLAYTON	NC		11/06/2025	6.500	213,222		(24)				290,000	09/23/2025
100254281		CARLSBAD	NM		11/06/2025	7.490	276,812		(37)				343,000	09/18/2025
100254282		GRASS LAKE	MI		11/06/2025	7.250	553,931		(91)				800,000	09/22/2025
100254283		SUFFOLK	VA		11/06/2025	6.750	240,662		(33)				343,000	09/19/2025
100254284		SANTA ANA	CA		11/06/2025	6.375	563,725		(60)				785,000	09/23/2025
100254285		DEARBORN HEIGHTS	MI		11/06/2025	7.750	209,620		(60)				375,000	08/28/2025
100254286		CHICAGO	IL		11/06/2025	7.375	462,198		(70)				626,000	08/29/2025
100254287		PLAINFIELD	IL		11/06/2025	6.375	268,136		(30)				375,000	09/17/2025
100254288		VALPARAISO	IN		11/06/2025	7.050	469,975		(71)				630,000	08/28/2025
100254289		TUCSON	AZ		11/06/2025	6.625	315,794		(40)				408,000	09/23/2025
100254290		LAKE HAVASU CITY	AZ		11/06/2025	6.990	226,115		(35)				359,000	09/17/2025
100254291		CHICAGO	IL		11/06/2025	6.950	210,056		(30)				270,000	09/02/2025
100254292		ARROYO GRANDE	CA		11/06/2025	6.600	621,488		(88)				865,000	09/10/2025
100254293		POLLOCK PINES	CA		11/06/2025	6.490	264,599		(24)				375,000	09/22/2025
100254294		LAS VEGAS	NV		11/06/2025	7.375	412,858		(57)				600,000	09/11/2025
100254295		LAS VEGAS	NV		11/06/2025	7.250	366,463		(62)				500,000	09/03/2025
100254296		PHOENIX	AZ		11/06/2025	7.625	297,826		(37)				385,000	09/23/2025
100254297		CAPE CORAL	FL		11/06/2025	6.750	244,716		(31)				381,000	09/23/2025
100254298		MANTECA	CA		11/06/2025	6.490	594,674		(62)				826,000	09/22/2025
100254299	CF	OLATHE	KS		11/06/2025	7.625	546,174		(47)				698,000	09/15/2025
100254300		LEOMINSTER	MA		11/06/2025	6.925	317,606		(51)				650,000	08/29/2025
100254301		LAKEWOOD	OH		11/06/2025	6.490	268,621		(25)				360,000	09/24/2025
100254302		CHATHAM	MA		11/06/2025	7.375	732,420		(77)				970,000	08/07/2025
100254303		TUCKER	GA		11/06/2025	7.500	294,891		(32)				358,000	09/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254304		PARSIPPANY	NJ		11/06/2025	6.375	361,182		(39)				505,000	09/23/2025
100254305		SPIRIT LAKE	IA		11/06/2025	7.375	394,496		(34)				510,000	08/20/2025
100254306		PHOENIX	AZ		11/06/2025	7.625	805,798		(63)				939,000	08/28/2025
100254307		DENTON	TX		11/06/2025	6.624	279,142		(39)				385,000	09/24/2025
100254308		SAVANNAH	GA		11/06/2025	7.250	346,908		(36)				452,000	09/15/2025
100254309		HURST	TX		11/06/2025	6.624	294,754		(41)				408,000	09/24/2025
100254310		ENTERPRISE	AL		11/06/2025	7.625	347,902		(53)				446,000	08/29/2025
100254311		LAKELAND	FL		11/06/2025	7.625	229,500		(33)				300,000	08/14/2025
100254312		LAC DU FLAMBEAU	WI		11/06/2025	7.125	659,992		(59)				860,000	09/08/2025
100254313		EATONTON	GA		11/06/2025	6.990	448,644		(42)				586,000	08/13/2025
100254314		NEAVITT	MD		11/06/2025	7.625	540,498		(43)				720,000	08/22/2025
100254315		SURFSIDE BEACH	SC		11/06/2025	7.625	601,645		(73)				735,000	09/15/2025
100254316	CF	HOUSTON	TX		11/06/2025	7.250	229,177		(30)				300,000	09/05/2025
100254317	CF	SALEM	MA		11/06/2025	6.990	411,026		(54)				550,000	09/04/2025
100254318	CF	GUALALA	CA		11/06/2025	6.750	529,565		(50)				690,000	09/03/2025
100254319	CF	BAYFIELD	CO		11/06/2025	7.750	783,522		(46)				1,080,000	07/30/2025
100254320		SOUTHPORT	NC		11/06/2025	7.625	339,445		(48)				435,000	09/04/2025
100254321		HORSHAM	PA		11/06/2025	7.625	289,295		(23)				358,000	09/03/2025
100254322	CF	THE VILLAGES	FL		11/06/2025	6.875	390,891		(50)				520,000	07/10/2025
100254323		MOREHEAD CITY	NC		11/06/2025	7.125	288,536		(30)				375,000	08/19/2025
100254324		FLAGSTAFF	AZ		11/07/2025	7.125	372,312		(45)				490,000	09/06/2025
100254325		NEWPORT BEACH	CA		11/07/2025	7.000	516,001		(88)				5,830,000	09/19/2025
100254326		MAMMOTH LAKES	CA		11/07/2025	7.250	482,882		(73)				859,000	08/21/2025
100254327		LEWES	DE		11/07/2025	6.875	296,056		(34)				416,000	09/19/2025
100254328		KAILUA KONA	HI		11/07/2025	6.875	783,004		(125)				1,300,000	09/10/2025
100254329		ROSEVILLE	CA		11/07/2025	6.990	442,437		(55)				570,000	09/05/2025
100254330		CHANDLER	AZ		11/07/2025	6.625	401,101		(43)				635,000	09/16/2025
100254331		TRINITY	TX		11/07/2025	7.115	211,997		(14)				260,000	09/19/2025
100254332		GIG HARBOR	WA		11/07/2025	6.990	583,919		(65)				755,000	09/22/2025
100254333		MAMMOTH LAKES	CA		11/07/2025	6.740	289,905		(42)				929,000	09/03/2025
100254334		WALLINGFORD	PA		11/07/2025	7.125	204,105		(28)				262,000	09/11/2025
100254335		REDDING	CA		11/07/2025	6.990	172,062		(27)				401,000	09/02/2025
100254336		MAMMOTH LAKES	CA		11/07/2025	6.990	401,944		(142)				661,000	09/19/2025
100254337		INDIANAPOLIS	IN		11/07/2025	6.875	277,333		(29)				385,000	09/18/2025
100254338		STEAMBOAT SPRINGS	CO		11/07/2025	6.950	163,801		(22)				1,630,000	09/08/2025
100254339		MARCO ISLAND	FL		11/07/2025	7.500	298,953		(16)				420,000	09/09/2025
100254340		CATASAUQUA	PA		11/07/2025	6.375	169,478		(25)				229,000	09/24/2025
100254341		DALLAS	TX		11/07/2025	7.500	586,413		(80)				755,000	09/15/2025
100254342		CRESTVIEW	FL		11/07/2025	7.625	174,765		(9)				215,000	09/16/2025
100254343		VIRGINIA BEACH	VA		11/07/2025	7.575	369,371		(26)				478,000	09/09/2025
100254344		SEAFORD	VA		11/07/2025	6.875	256,955		(26)				350,000	09/17/2025
100254345		POLAND	OH		11/07/2025	7.990	221,201		(10)				244,000	09/15/2025
100254346		GAINESVILLE	GA		11/07/2025	6.990	431,729		(52)				615,000	09/05/2025
100254347		BETHLEHEM	PA		11/07/2025	6.990	164,876		(13)				245,000	09/19/2025
100254348		TRAIL	OR		11/07/2025	6.875	321,059		(45)				452,000	09/22/2025
100254349		FARMINGTON	MN		11/07/2025	6.750	205,038		(34)				390,000	09/23/2025
100254350		NAPERVILLE	IL		11/07/2025	7.625	512,187		1				580,000	09/05/2025
100254351		OGUNQUIT	ME		11/07/2025	6.000	499,975		(79)				1,000,000	09/16/2025
100254352		AVON BY THE SEA	NJ		11/07/2025	6.575	618,123		(72)				1,400,000	09/19/2025
100254353		CASSOPOLIS	MI		11/07/2025	6.990	161,061		(27)				440,000	09/10/2025
100254354		COLUMBUS	OH		11/07/2025	7.115	281,432		(34)				385,000	09/17/2025
100254355		HOLLYWOOD	FL		11/07/2025	6.625	395,354		(35)				533,000	09/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254356		DAVENPORT	FL		11/07/2025	6.875	303,720		(28)				395,000	09/25/2025
100254357		MADISON	WI		11/07/2025	7.075	189,754		(22)				340,000	09/15/2025
100254358		WHITEHALL	PA		11/07/2025	6.950	261,022		(18)				322,000	09/16/2025
100254359		MAMMOTH LAKES	CA		11/07/2025	6.750	403,876		(53)				1,945,000	09/19/2025
100254360		GLOUCESTER CITY	NJ		11/07/2025	6.950	176,629		(25)				248,000	09/19/2025
100254361		KENNESAW	GA		11/07/2025	6.750	232,429		(25)				324,000	09/18/2025
100254362		NEWPORT	OR		11/07/2025	6.750	294,667		(32)				395,000	09/13/2025
100254363		MARLBOROUGH	MA		11/07/2025	6.875	575,247		(92)				935,000	09/10/2025
100254364		HOT SPRINGS	AR		11/07/2025	6.875	427,135		(55)				555,000	09/22/2025
100254365		PETALUMA	CA		11/07/2025	6.750	615,975		(64)				819,000	09/18/2025
100254366		WHEATON	IL		11/07/2025	7.625	281,271		(16)				325,000	09/10/2025
100254367		CHICAGO	IL		11/07/2025	7.125	468,225		(61)				645,000	09/09/2025
100254368		BRASELTON	GA		11/07/2025	5.875	158,267		(14)				357,000	09/15/2025
100254369		SOUTHPORT	NC		11/07/2025	6.875	324,912		(72)				430,000	09/25/2025
100254370		SEATTLE	WA		11/07/2025	7.125	869,043		(132)				1,190,000	09/16/2025
100254371		PARLIN	NJ		11/07/2025	7.375	338,848		(32)				440,000	09/12/2025
100254372		NORRISTOWN	PA		11/07/2025	7.250	426,020		(7)				575,000	09/19/2025
100254373		MARBLE	MN		11/07/2025	7.625	198,572		(19)				249,000	09/05/2025
100254374		MONTEREY	CA		11/07/2025	5.875	399,823		(49)				1,550,000	09/17/2025
100254375		LOS ALAMOS	NM		11/07/2025	7.075	337,053		(47)				525,000	09/18/2025
100254376		PLYMOUTH	MN		11/07/2025	7.875	142,399		(112)				388,000	09/08/2025
100254377		CARNELIAN BAY	CA		11/07/2025	6.500	716,805		(73)				1,225,000	09/18/2025
100254378		HARBOR CITY	CA		11/07/2025	6.950	370,785		(51)				540,000	09/09/2025
100254379		NORTH PALM BEACH	FL		11/07/2025	6.740	498,331		(72)				805,000	09/22/2025
100254380		LYNN	MA		11/07/2025	6.875	163,530		(24)				1,050,000	09/24/2025
100254381		MOUNT JULIET	TN		11/07/2025	6.875	603,326		(45)				859,000	09/18/2025
100254382		ELLIJAY	GA		11/07/2025	6.740	269,492		(26)				351,000	09/17/2025
100254383		SEBRING	FL		11/07/2025	7.125	247,994		(29)				320,000	09/23/2025
100254384		BUCKEYE	AZ		11/07/2025	6.875	159,455		(16)				362,000	09/16/2025
100254385		PHILADELPHIA	PA		11/07/2025	7.375	220,852		(17)				290,000	09/12/2025
100254386		CINCINNATI	OH		11/07/2025	7.200	207,420		(17)				275,000	09/08/2025
100254387		BRIGANTINE	NJ		11/07/2025	5.750	267,591		(20)				640,000	09/10/2025
100254388		LAS VEGAS	NV		11/07/2025	6.625	247,014		(31)				465,000	09/16/2025
100254389		CONWAY	AR		11/07/2025	6.875	162,274		(18)				221,300	09/24/2025
100254390		PISCATAWAY	NJ		11/07/2025	7.625	395,707		(11)				533,000	09/05/2025
100254391		SIERRA VISTA	AZ		11/07/2025	6.740	317,605		(38)				555,000	09/11/2025
100254392		LOUISBURG	NC		11/07/2025	6.575	174,105		(20)				360,000	09/19/2025
100254393		ROSEVILLE	CA		11/07/2025	6.875	444,104		(53)				645,000	09/04/2025
100254394		LAS VEGAS	NV		11/07/2025	8.125	825,010		(59)				1,200,000	09/05/2025
100254395		EUCLID	OH		11/07/2025	6.990	171,312		(4)				189,000	09/18/2025
100254396		SURPRISE	AZ		11/07/2025	7.115	408,443		(45)				530,000	09/23/2025
100254397		CORAL SPRINGS	FL		11/07/2025	6.825	209,486		(32)				350,000	09/15/2025
100254398		CLEARWATER	FL		11/07/2025	6.990	502,813		(56)				650,000	09/05/2025
100254399		BRIGANTINE	NJ		11/07/2025	6.990	258,729		(33)				400,000	09/24/2025
100254400		HILTON HEAD ISLAND	SC		11/07/2025	6.875	493,257		(67)				683,000	09/26/2025
100254401		WELLS	ME		11/07/2025	6.740	269,929		(39)				615,000	09/26/2025
100254402		MAMMOTH LAKES	CA		11/07/2025	6.950	573,581		(72)				753,000	09/11/2025
100254403		TACOMA	WA		11/07/2025	6.490	256,609		(26)				480,000	09/16/2025
100254404		CHICAGO	IL		11/07/2025	7.250	159,617		(17)				220,000	09/19/2025
100254405		LOWELL	MA		11/07/2025	6.990	186,065		(22)				240,000	09/16/2025
100254406		MARIETTA	GA		11/07/2025	6.740	184,542		(27)				297,000	09/11/2025
100254407		SPRINGFIELD	OR		11/07/2025	6.375	261,093		(20)				570,000	09/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254408		LAS VEGAS	NV		11/07/2025	6.625	374,913		(56)				612,000	09/10/2025
100254409		BARNEGAT	NJ		11/07/2025	6.950	253,870		(37)				519,000	09/12/2025
100254410		DENVER	CO		11/07/2025	7.450	283,186						315,000	09/05/2025
100254411		ALLENTOWN	PA		11/07/2025	6.990	270,691		(30)				359,000	09/25/2025
100254412		STAMFORD	CT		11/07/2025	6.750	264,324		(30)				401,000	09/15/2025
100254413		AMHERST	OH		11/07/2025	5.750	181,677		(5)				260,000	09/09/2025
100254414		SALISBURY	MA		11/07/2025	6.875	282,047		(31)				365,000	09/11/2025
100254415		WESTBOROUGH	MA		11/07/2025	6.875	208,054		(30)				543,000	09/22/2025
100254416		BLUE ISLAND	IL		11/07/2025	7.375	163,605		(11)				214,000	09/05/2025
100254417		ATLANTA	GA		11/07/2025	6.750	543,578		(51)				737,000	09/19/2025
100254418		MISSION VIEJO	CA		11/07/2025	6.750	504,732		(74)				1,175,000	09/18/2025
100254419		WESTPORT	CT		11/07/2025	6.450	768,316		(71)				1,500,000	09/26/2025
100254420		AUSTIN	TX		11/07/2025	6.490	246,345		(25)				400,000	09/24/2025
100254421		SANTA ROSA BEACH	FL		11/07/2025	6.875	500,701		(80)				900,000	09/17/2025
100254422		THOMPSONVILLE	MI		11/07/2025	6.490	358,486		(94)				1,097,000	09/11/2025
100254423		MADISON	WI		11/07/2025	7.075	189,754		(22)				330,000	09/15/2025
100254424		BOSTON	MA		11/07/2025	6.750	539,878		(56)				705,000	09/12/2025
100254425		ARLINGTON	VA		11/07/2025	6.750	309,996		(38)				480,000	09/10/2025
100254426		BLOOMINGTON	IN		11/07/2025	7.500	368,481		(30)				458,000	09/19/2025
100254427		NORTH CHATHAM	MA		11/07/2025	7.625	707,490		(86)				1,350,000	09/18/2025
100254428		PHARR	TX		11/07/2025	7.000	356,737		(43)				468,900	09/05/2025
100254429		STOCKTON	CA		11/07/2025	6.250	287,704		(8)				410,000	09/23/2025
100254430		BOISE	ID		11/07/2025	6.740	190,776		(27)				306,000	09/09/2025
100254431		GLENSHAW	PA		11/07/2025	7.625	367,951		(25)				435,000	09/24/2025
100254432		KEARNY	NJ		11/07/2025	6.990	408,888		(29)				590,000	09/22/2025
100254433		PETERSBURG	PA		11/07/2025	6.875	156,705		(21)				370,000	09/12/2025
100254434		ENCINITAS	CA		11/07/2025	6.575	515,102		(60)				950,000	09/17/2025
100254435		YUCCA VALLEY	CA		11/07/2025	7.250	356,642						475,000	09/24/2025
100254436		BOISE	ID		11/07/2025	6.740	319,229		(40)				450,000	09/13/2025
100254437		SARASOTA	FL		11/07/2025	7.990	237,979						324,000	09/10/2025
100254438		DENVER	CO		11/07/2025	7.075	540,489		(69)				745,000	09/05/2025
100254439		BARTLETT	NH		11/07/2025	5.490	299,649		(8)				600,000	09/19/2025
100254440		OKLAHOMA CITY	OK		11/07/2025	5.750	152,636		6				222,000	09/16/2025
100254441		DESERT HOT SPRINGS	CA		11/07/2025	7.075	319,845		(45)				410,000	09/09/2025
100254442		TERRA ALTA	WV		11/07/2025	6.825	69,826		(119)				360,000	09/19/2025
100254443		GREEN COVE SPRINGS	FL		11/07/2025	6.740	278,631		(33)				575,000	09/22/2025
100254444		POTTSTOWN	PA		11/07/2025	7.490	222,774		(9)				275,000	09/12/2025
100254445		PARK CITY	UT		11/07/2025	5.990	453,986		(63)				2,585,000	09/11/2025
100254446		INDEPENDENCE	OH		11/07/2025	7.625	242,743		(23)				295,000	09/19/2025
100254447		CHICAGO	IL		11/07/2025	6.825	927,714		(84)				1,255,000	09/26/2025
100254448		WORCESTER	MA		11/07/2025	6.500	555,952		(38)				805,000	09/12/2025
100254449		CHULA VISTA	CA		11/07/2025	6.375	233,500		(14)				505,000	09/11/2025
100254450		DELRAY BEACH	FL		11/07/2025	6.750	161,907		(18)				262,000	09/17/2025
100254451		CONWAY	NH		11/07/2025	7.490	469,746		(20)				535,000	09/11/2025
100254452		WELLINGTON	FL		11/07/2025	6.875	720,659		(98)				1,210,000	09/25/2025
100254453		RICHLAND	WA		11/07/2025	6.500	179,715		(18)				372,000	09/17/2025
100254454		BAKERSFIELD	CA		11/07/2025	7.250	234,541		(18)				306,000	09/05/2025
100254455		ROYSE CITY	TX		11/07/2025	7.625	188,974		(8)				255,000	09/19/2025
100254456		GALLATIN	TN		11/07/2025	7.125	273,196		(26)				385,000	09/25/2025
100254457		VAN NUYS	CA		11/07/2025	6.575	782,148		(50)				1,025,000	09/17/2025
100254458		GERMANTOWN	MD		11/07/2025	7.115	214,070		(28)				280,000	09/25/2025
100254459		APEX	NC		11/07/2025	6.450	161,346		(15)				405,000	09/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254460		LAKEWOOD	CO		11/07/2025	7.990	655,189		(14)				861,000	09/08/2025
100254461		NEWBURYPORT	MA		11/07/2025	6.625	878,500		(110)				1,660,000	09/16/2025
100254462		ARLINGTON	TX		11/07/2025	6.875	158,009		(7)				210,000	09/18/2025
100254463		MARTINSBURG	WV		11/07/2025	7.075	242,032		(14)				282,000	09/18/2025
100254464		NEVADA	IA		11/07/2025	7.125	250,372		(41)				385,000	07/21/2025
100254465		OCEAN ISLE BEACH	NC		11/07/2025	7.125	188,830		(19)				287,000	07/21/2025
100254466	CF	WENDELL	NC		11/07/2025	7.625	188,417		(31)				640,000	06/06/2025
100254467	CF	SUNSET BEACH	NC		11/07/2025	7.125	214,204		(20)				284,000	07/16/2025
100254468		CLEVELAND	OH		11/07/2025	7.625	106,648		(17)				147,000	07/16/2025
100254469		INWOOD	WV		11/07/2025	7.625	206,930		(29)				265,000	08/08/2025
100254470		RANSON	WV		11/07/2025	6.990	305,432		(14)				415,000	07/17/2025
100254471		CARMEL	CA		11/07/2025	6.990	1,463,171		(156)				1,925,000	07/15/2025
100254472		GRANGEVILLE	ID		11/07/2025	6.990	500,936		(86)				797,000	09/23/2025
100254473	CF	BREMERTON	WA		11/07/2025	7.125	230,324		(22)				390,000	06/26/2025
100254474		HOUSTON	TX		11/07/2025	7.375	233,992		(39)				320,000	07/29/2025
100254475		TACOMA	WA		11/07/2025	6.875	334,247		(16)				444,000	09/12/2025
100254476		SAN JOSE	CA		11/07/2025	7.625	457,243		(59)				720,000	10/03/2025
100254477		GREENVILLE	SC		11/07/2025	6.375	278,051		(27)				371,000	09/29/2025
100254478		WENDELL	NC		11/07/2025	6.740	196,051		(23)				340,000	09/30/2025
100254479		GLOUCESTER	MA		11/07/2025	6.575	435,222		(41)				1,025,000	09/30/2025
100254480		BUENA VISTA	CO		11/07/2025	6.575	621,052		(58)				1,000,000	10/06/2025
100254481		SURF CITY	NC		11/07/2025	6.740	653,069		(76)				1,000,000	10/01/2025
100254482		OGDEN	UT		11/07/2025	6.575	228,640		(22)				371,000	09/29/2025
100254483		MARYVILLE	TN		11/07/2025	6.625	267,846		(20)				375,000	10/01/2025
100254484		NOTTINGHAM	NH		11/07/2025	6.740	524,384		(74)				940,000	09/30/2025
100254485		CORDOVA	TN		11/07/2025	5.750	193,640		10				280,000	09/10/2025
100254486		EAST WAKEFIELD	NH		11/07/2025	6.990	167,323		(12)				266,000	10/03/2025
100254487		SHINER	TX		11/07/2025	6.750	269,859		(20)				373,000	09/29/2025
100254488		N FORT MYERS	FL		11/07/2025	6.990	166,905		(10)				205,000	10/03/2025
100254489		BISHOP	CA		11/07/2025	6.740	349,145		(46)				646,000	09/29/2025
100254490		STOW	OH		11/07/2025	6.990	216,442		(24)				280,000	09/25/2025
100254491		WELLFLEET	MA		11/07/2025	6.990	312,554		(30)				450,000	09/29/2025
100254492		OXFORD	OH		11/07/2025	6.875	171,545		(25)				275,000	09/29/2025
100254493		BRONSTON	KY		11/07/2025	5.500	214,038		(21)				570,000	10/03/2025
100254494		CHICAGO	IL		11/07/2025	6.750	503,100		(48)				660,000	10/01/2025
100254495		HARSENS ISLAND	MI		11/07/2025	7.125	309,542		(35)				425,000	09/26/2025
100254496		WEST HAVEN	CT		11/07/2025	6.625	499,467		(39)				740,000	09/26/2025
100254497		SAN DIEGO	CA		11/07/2025	6.990	479,788		(39)				674,900	10/03/2025
100254498		MAMMOTH LAKES	CA		11/07/2025	6.750	810,989		(114)				1,327,000	09/19/2025
100254499		PETOSKEY	MI		11/07/2025	7.125	449,832		(35)				591,000	10/01/2025
100254500		LEHI	UT		11/07/2025	6.825	351,154		(46)				600,000	09/29/2025
100254501		TUSTIN	CA		11/07/2025	6.625	561,900		(59)				1,200,000	09/30/2025
100254502		LAKEWOOD	CA		11/07/2025	6.625	558,541		(68)				950,000	09/19/2025
100254503		KANSAS CITY	MO		11/07/2025	6.950	314,191		(34)				410,000	10/02/2025
100254504		BELGRADE	MT		11/07/2025	6.740	312,394		(37)				471,000	10/01/2025
100254505		LYNN	MA		11/07/2025	6.575	358,853		(34)				716,000	10/01/2025
100254506		NORTH LAS VEGAS	NV		11/07/2025	6.875	285,895		(35)				395,000	10/02/2025
100254507		EDENTON	NC		11/07/2025	6.950	328,624		(38)				425,000	09/08/2025
100254508		HEBO	OR		11/07/2025	7.125	581,379		(71)				750,000	09/29/2025
100254509		ANNA	TX		11/07/2025	4.750	154,211		49				761,000	09/30/2025
100254510		REVERE	MA		11/07/2025	6.575	228,103		(26)				369,000	09/26/2025
100254511		OAK ISLAND	NC		11/07/2025	6.575	308,946		(35)				500,000	10/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254512		JENKS	OK		11/07/2025	7.125	171,980		(9)				226,000	09/29/2025
100254513		STOW	OH		11/07/2025	7.575	245,582		(29)				320,000	10/01/2025
100254514		WOODSTOCK	ME		11/07/2025	6.450	412,271		(36)				915,000	10/01/2025
100254515		PHOENIX	AZ		11/07/2025	7.125	320,319		(2)				355,000	09/29/2025
100254516		NAPLES	FL		11/07/2025	7.250	338,686		(24)				435,000	08/29/2025
100254517		WHARTON	NJ		11/07/2025	7.125	280,546		1				366,000	10/03/2025
100254518		LAGO VISTA	TX		11/07/2025	7.490	494,215		(20)				610,000	09/29/2025
100254519		SAINT AUGUSTINE	FL		11/07/2025	5.990	177,206		(25)				590,000	09/29/2025
100254520		ORANGE BEACH	AL		11/07/2025	6.625	195,904		(23)				475,000	10/01/2025
100254521		JERSEY CITY	NJ		11/07/2025	6.575	245,714		(7)				325,000	10/06/2025
100254522		CAROLINA BEACH	NC		11/07/2025	6.750	444,109		(63)				1,050,000	09/29/2025
100254523		RALEIGH	NC		11/07/2025	7.125	243,619		(18)				301,000	09/29/2025
100254524		DENVER	CO		11/07/2025	6.625	182,029		(19)				320,000	09/29/2025
100254525		SIDNEY	MT		11/07/2025	6.825	162,408		(18)				223,000	10/01/2025
100254526		SEATTLE	WA		11/07/2025	6.575	431,146		(43)				800,000	09/25/2025
100254527		TUCSON	AZ		11/07/2025	7.075	304,861		(34)				400,000	10/01/2025
100254528		CLE ELUM	WA		11/07/2025	6.625	291,168		(21)				445,000	09/25/2025
100254529		LITHONIA	GA		11/07/2025	6.990	206,335		(23)				301,000	09/29/2025
100254530		COVINGTON	KY		11/07/2025	7.375	175,586		(16)				245,000	10/01/2025
100254531		SANTA CRUZ	CA		11/07/2025	6.575	358,738		(33)				1,442,000	09/29/2025
100254532		JACKSONS GAP	AL		11/07/2025	7.450	347,155		(10)				450,000	09/26/2025
100254533		SHAKOPEE	MN		11/07/2025	6.500	178,468		(13)				250,000	09/30/2025
100254534		GLOUCESTER	MA		11/07/2025	6.750	207,212		(23)				335,000	10/06/2025
100254535		ROSSVILLE	GA		11/07/2025	6.575	155,532		(7)				220,000	10/02/2025
100254536		VALRICO	FL		11/07/2025	6.375	350,325		(3)				466,000	09/30/2025
100254537		ODESSA	FL		11/07/2025	6.490	224,922		(54)				450,000	10/06/2025
100254538		CLIFTON HEIGHTS	PA		11/07/2025	6.990	226,105		(25)				292,500	09/26/2025
100254539		TUCSON	AZ		11/07/2025	6.750	159,271		(21)				470,000	09/12/2025
100254540		OWENTON	KY		11/07/2025	6.990	499,776		(54)				780,000	09/19/2025
100254541		CUMMING	GA		11/07/2025	6.825	334,255		(33)				465,000	09/26/2025
100254542		KAILUA KONA	HI		11/07/2025	7.125	287,184		(45)				475,000	09/10/2025
100254543		PALMER LAKE	CO		11/07/2025	7.125	227,208		(26)				425,000	09/29/2025
100254544		FERNANDINA BEACH	FL		11/07/2025	6.950	599,753		(68)				800,000	09/30/2025
100254545		SHARON	CT		11/07/2025	6.500	214,324		(17)				328,000	10/02/2025
100254546		ALLENTOWN	PA		11/07/2025	6.740	238,424		(22)				310,000	10/03/2025
100254547		WELLFORD	SC		11/07/2025	7.125	207,826		(13)				255,000	09/26/2025
100254548		DURHAM	NC		11/07/2025	7.125	335,656		(27)				410,000	10/06/2025
100254549		GALLOWAY	OH		11/07/2025	7.125	241,042		(21)				295,000	10/03/2025
100254550		ASHLAND CITY	TN		11/07/2025	7.125	348,599		(31)				460,000	09/29/2025
100254551		WESTPORT	KY		11/07/2025	6.575	307,314		(29)				435,000	09/30/2025
100254552		SOLON	OH		11/07/2025	6.990	357,851		(39)				500,000	09/30/2025
100254553		CHICAGO	IL		11/07/2025	6.375	203,485		(46)				400,000	09/12/2025
100254554		VIRGINIA BEACH	VA		11/07/2025	6.950	193,469		(22)				253,000	09/26/2025
100254555		SAINT PETERSBURG	FL		11/07/2025	6.750	219,021		(20)				300,000	09/30/2025
100254556		JERSEY CITY	NJ		11/07/2025	6.375	287,932		(23)				490,000	09/29/2025
100254557		SACRAMENTO	CA		11/07/2025	7.125	551,021		(9)				665,000	09/27/2025
100254558		TUCSON	AZ		11/07/2025	6.875	252,972		(48)				355,000	09/24/2025
100254559		SUGAR HILL	GA		11/07/2025	6.875	312,133		(36)				425,000	09/30/2025
100254560		TUCSON	AZ		11/07/2025	6.825	287,653		(34)				400,000	09/24/2025
100254561		LONG BEACH	CA		11/07/2025	6.740	777,750		(110)				1,350,000	09/19/2025
100254562		TUCSON	AZ		11/07/2025	6.575	205,069		(19)				500,000	09/22/2025
100254563		FIRTH	ID		11/07/2025	6.375	377,145		(79)				940,000	10/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254564		AMES	IA		11/07/2025	7.575	231,101		(17)				285,000	10/01/2025
100254565		SIMI VALLEY	CA		11/07/2025	6.575	309,082		(35)				788,000	09/25/2025
100254566		CHERRY LOG	GA		11/07/2025	7.125	547,647		(27)				635,000	09/29/2025
100254567		CAMBRIDGE	MA		11/07/2025	6.625	350,094		(43)				575,000	09/30/2025
100254568		WILMETTE	IL		11/07/2025	6.575	289,507		(33)				540,000	09/26/2025
100254569		DAVENPORT	FL		11/07/2025	6.740	199,033		(23)				368,000	10/02/2025
100254570		FORT MYERS	FL		11/07/2025	6.990	452,178		(68)				685,000	09/29/2025
100254571		CORVALLIS	OR		11/07/2025	6.575	287,052		(19)				385,000	10/02/2025
100254572		HAYWARD	CA		11/07/2025	7.625	948,949		6				1,455,000	10/01/2025
100254573		TELFORD	PA		11/07/2025	6.450	322,549		(29)				630,000	09/30/2025
100254574		MESA	AZ		11/07/2025	7.125	319,071		(28)				405,000	09/26/2025
100254575		DELAWARE	OH		11/07/2025	5.375	183,985		4				328,000	09/30/2025
100254576		BRIDGEVILLE	PA		11/07/2025	6.625	156,797		(11)				208,000	10/03/2025
100254577		FALMOUTH	MA		11/07/2025	6.875	668,097		(77)				990,000	09/29/2025
100254578		PLACERVILLE	CA		11/07/2025	7.000	373,406		(49)				480,000	09/26/2025
100254579		STAMFORD	CT		11/07/2025	6.490	202,947		(38)				286,000	10/06/2025
100254580		CLAYTON	NC		11/07/2025	6.825	470,811		(25)				587,000	10/03/2025
100254581		PALM BAY	FL		11/07/2025	6.750	197,855		(18)				290,000	09/29/2025
100254582		CLINTON	MD		11/07/2025	7.125	201,647		(27)				338,000	09/26/2025
100254583		DENVER	CO		11/07/2025	6.375	442,538		5				592,000	09/26/2025
100254584	CF	HUNTINGTON BEACH	CA		11/10/2025	7.875	1,308,194		(146)				1,400,000	10/06/2025
100254586	CF	BOLTON	CT		11/10/2025	6.999	781,539		(71)				978,000	10/24/2025
100254587	CF	TOBYHANNA	PA		11/10/2025	7.750	277,159		(41)				338,000	10/22/2025
100254588		CHARLOTTE	NC		11/10/2025	6.750	439,119		(54)				595,000	10/27/2025
100254589		VAN NUYS	CA		11/10/2025	6.499	934,071		(50)				1,150,000	10/01/2025
100254591		PANAMA CITY	FL		11/10/2025	6.999	160,438		(15)				200,000	10/27/2025
100254593		LOS ANGELES	CA		11/10/2025	7.125	529,116		(84)				650,000	10/20/2025
100254594	CF	COLTON	CA		11/10/2025	6.375	325,051		(17)				434,000	10/20/2025
100254595		HENDERSON	NV		11/10/2025	6.999	417,404		(64)				505,000	09/09/2025
100254596		ROYSE CITY	TX		11/10/2025	6.625	199,243		(5)				249,000	10/20/2025
100254598		CORDOVA	TN		11/10/2025	6.625	189,749		(2)				240,000	10/17/2025
100254599	CF	MC DONOUGH	GA		11/10/2025	7.375	239,580		(31)				303,000	10/27/2025
100254600		PARKER	CO		11/10/2025	6.499	1,094,206		(93)				1,490,000	09/29/2025
100254602	CF	FULLERTON	CA		11/10/2025	6.750	1,097,993		(144)				1,850,000	09/23/2025
100254603		VICTORVILLE	CA		11/10/2025	6.250	198,410		6				250,000	10/14/2025
100254605		BLUE SPRINGS	MO		11/10/2025	7.499	241,043		(37)				297,000	10/01/2025
100254606		HAWTHORNE	CA		11/10/2025	7.499	964,591		(83)				1,250,000	10/15/2025
100254608		MEDFORD	OR		11/10/2025	7.375	220,894		(12)				315,000	10/13/2025
100254609		INDIAN LAND	SC		11/10/2025	6.625	295,330		29				395,000	08/29/2025
100254610		PHOENIX	MD		11/10/2025	6.750	864,415		(83)				1,050,000	10/06/2025
100254612	CF	SAN BERNARDINO	CA		11/10/2025	7.250	473,863		(62)				680,000	10/13/2025
100254613		KANAB	UT		11/10/2025	7.250	348,410		(36)				388,000	10/23/2025
100254615	CF	WEST PALM BEACH	FL		11/10/2025	6.375	627,112		(43)				870,000	10/17/2025
100254616		SAINT LOUIS	MO		11/10/2025	6.999	366,088		(56)				437,000	10/28/2025
100254617		RIPON	CA		11/10/2025	6.750	647,914		(83)				825,000	10/21/2025
100254618		WINTER PARK	FL		11/10/2025	7.499	209,968		(32)				302,000	10/20/2025
100254619		SALISBURY	MD		11/10/2025	6.125	232,687		1				295,000	10/21/2025
100254620		FRIENDSWOOD	TX		11/10/2025	7.250	351,164		(50)				420,000	10/07/2025
100254621		PORT ORANGE	FL		11/10/2025	6.875	156,185		(21)				300,000	10/03/2025
100254622		COMPTON	CA		11/10/2025	6.999	552,795		(55)				825,000	10/14/2025
100254623		PRESCOTT	AZ		11/10/2025	6.750	905,387		(89)				1,250,000	10/16/2025
100254624		SUITLAND	MD		11/10/2025	6.875	245,955		(15)				345,000	10/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254625		INDIANAPOLIS	IN		11/10/2025	6.999	181,331		(12)				237,000	10/23/2025
100254626	CF	HOUSTON	TX		11/10/2025	6.875	935,919		(125)				1,450,000	10/24/2025
100254627		RIALTO	CA		11/10/2025	5.999	531,284		13				668,000	10/21/2025
100254628		MEMPHIS	TN		11/10/2025	6.875	158,948		(9)				223,000	10/09/2025
100254629		RENO	NV		11/10/2025	6.499	748,278		(59)				1,125,000	10/03/2025
100254630		LOCUST	NC		11/10/2025	6.750	272,512		(29)				332,000	10/20/2025
100254631		HARRISBURG	PA		11/10/2025	6.999	101,944		(8)				130,000	10/27/2025
100254632		COLUMBUS	GA		11/10/2025	6.999	239,491		(26)				290,000	10/27/2025
100254633		CLEVELAND	OH		11/10/2025	7.125	147,005		(10)				187,000	10/17/2025
100254634		EAST PALO ALTO	CA		11/10/2025	6.999	898,288		(59)				1,250,000	10/24/2025
100254636		OAKLAND	CA		11/10/2025	7.250	304,452		(48)				455,000	10/23/2025
100254637		OCOEE	FL		11/10/2025	7.125	365,725		(47)				428,000	10/27/2025
100254638		HUNTINGTON BEACH	CA		11/10/2025	6.625	150,401		(12)				610,000	10/17/2025
100254639		MADISON	TN		11/10/2025	6.750	289,943		(17)				400,000	10/22/2025
100254640		PASADENA	CA		11/10/2025	7.499	315,329		(45)				440,000	10/20/2025
100254643		CAPE CORAL	FL		11/10/2025	6.499	127,991		(10)				687,000	10/24/2025
100254644	CF	OAKLEY	CA		11/10/2025	6.750	643,058		(62)				969,000	09/27/2025
100254645		HENDERSON	NV		11/10/2025	6.750	590,555		(78)				711,000	10/17/2025
100254646		FORT LAUDERDALE	FL		11/10/2025	6.375	385,196						575,000	10/27/2025
100254647		CUTLER BAY	FL		11/10/2025	7.125	366,464		(68)				495,000	10/21/2025
100254649		VERNAL	UT		11/10/2025	6.999	206,364		(21)				250,000	10/07/2025
100254651		RICHMOND	CA		11/10/2025	6.875	643,226		(79)				800,000	10/04/2025
100254652		HESPERIA	CA		11/10/2025	7.875	511,801		(74)				650,000	10/21/2025
100254653		DOWNEY	CA		11/10/2025	7.875	1,407,568		(173)				1,500,000	10/17/2025
100254654		GURNEE	IL		11/10/2025	6.750	294,017		(36)				425,000	10/23/2025
100254655		MIDDLETON	FL		11/10/2025	8.250	220,258		(30)				420,000	10/20/2025
100254657		SPRING VALLEY	CA		11/12/2025	7.749	675,933		(88)				720,000	10/09/2025
100254658		ALEXANDRIA	VA		11/12/2025	7.875	393,425		(54)				555,000	09/10/2025
100254659		SCOTTSDALE	AZ		11/12/2025	6.499	445,165		(15)				555,000	09/12/2025
100254660		EVERGREEN	CO		11/12/2025	7.749	527,576		(72)				788,000	10/02/2025
100254661		EL DORADO HILLS	CA		11/12/2025	7.250	1,673,511		(221)				2,150,000	09/10/2025
100254662		SAN LORENZO	CA		11/12/2025	6.874	571,669		(72)				1,110,000	09/11/2025
100254663		FORT MYERS	FL		11/12/2025	6.749	339,494		(29)				417,000	10/09/2025
100254664		ELK GROVE	CA		11/12/2025	7.000	457,481		(64)				780,000	09/10/2025
100254665		LOS ALTOS HILLS	CA		11/12/2025	7.125	3,195,816		(195)				4,200,000	09/10/2025
100254666		SAN DIEGO	CA		11/12/2025	6.624	1,027,031		(92)				2,975,000	09/18/2025
100254667		FONTANA	CA		11/12/2025	7.249	380,722		(45)				570,000	09/25/2025
100254668		PORT RICHEY	FL		11/12/2025	7.249	155,000		542				224,000	06/27/2025
100254669		KENILWORTH	NJ		11/12/2025	7.249	418,489		(59)				500,000	09/11/2025
100254670		JERSEY CITY	NJ		11/12/2025	6.999	353,585		(45)				640,000	09/22/2025
100254671	CF	VENTURA	CA		11/12/2025	6.749	476,327		(47)				925,000	09/04/2025
100254672		BETHLEHEM	PA		11/12/2025	6.749	423,179		(8)				495,000	10/10/2025
100254673		SAN BRUNO	CA		11/12/2025	6.624	532,182		(39)				850,000	10/10/2025
100254674		WICHITA	KS		11/12/2025	6.999	305,238		(43)				375,000	10/14/2025
100254675		LAGUNA BEACH	CA		11/12/2025	6.990	1,906,483		(108)				2,360,000	09/11/2025
100254676		REYNOLDSBURG	OH		11/12/2025	7.250	123,688		(18)				240,000	08/06/2025
100254677		SARASOTA	FL		11/12/2025	6.499	439,118		(23)				540,000	10/02/2025
100254678		LOS ANGELES	CA		11/12/2025	7.125	1,075,676		(148)				1,500,000	09/02/2025
100254679		MALIBU	CA		11/12/2025	6.999	1,756,439		(119)				2,650,000	07/25/2025
100254680		MOSES LAKE	WA		11/12/2025	6.875	310,520		(39)				374,000	09/11/2025
100254681		LAUREL	MD		11/12/2025	7.375	311,345		(35)				487,000	09/12/2025
100254682		GRANITE BAY	CA		11/12/2025	6.990	2,089,884		(297)				6,285,000	09/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254683		MAHWAH	NJ		11/12/2025	7.499	272,961		(39)				455,000	10/07/2025
100254684		ALBUQUERQUE	NM		11/12/2025	6.990	269,567		919				340,000	09/11/2025
100254685		STOCKTON	CA		11/12/2025	6.990	736,566		(67)				900,000	09/12/2025
100254686		WHITTIER	CA		11/12/2025	7.375	965,123		(142)				1,150,000	09/09/2025
100254687	CF	SAN JOSE	CA		11/12/2025	7.500	803,366		(114)				1,116,000	09/09/2025
100254688		SAN MATEO	CA		11/12/2025	7.125	999,205		(126)				1,204,000	09/03/2025
100254689		EL PASO	TX		11/12/2025	6.990	197,956		(30)				240,000	09/09/2025
100254690		CROMWELL	CT		11/12/2025	7.249	220,771		(29)				287,000	09/24/2025
100254691		JONESBORO	GA		11/12/2025	6.874	172,016		(16)				257,000	10/09/2025
100254692		LOS ANGELES	CA		11/12/2025	7.375	771,247		(112)				945,000	09/11/2025
100254693		DIAMOND BAR	CA		11/12/2025	7.500	1,169,306		(126)				1,328,000	09/02/2025
100254694		PITTSBURG	CA		11/12/2025	6.750	333,902		(33)				500,000	09/16/2025
100254695		BAKERSFIELD	CA		11/12/2025	6.875	117,142		(4)				150,000	09/05/2025
100254696		PACE	FL		11/12/2025	6.874	206,426		(24)				295,000	09/15/2025
100254697		LAKE WALES	FL		11/12/2025	7.875	234,843		(32)				300,000	09/30/2025
100254698		PATTERSON	CA		11/12/2025	7.500	570,671		(66)				655,000	09/23/2025
100254699		MC HENRY	MD		11/13/2025	6.990	1,457,956		(99)				2,000,000	03/07/2025
100254700		LAKE HARMONY	PA		11/13/2025	6.125	486,917		(26)				622,000	07/11/2023
100254701		WILDWOOD	NJ		11/13/2025	6.125	369,555		(21)				480,000	01/18/2023
100254702		MOORESTOWN	NJ		11/13/2025	7.000	163,274		(25)				482,000	05/06/2024
100254703		LYNCHBURG	VA		11/13/2025	6.125	172,577		(9)				286,900	09/13/2024
100254704		PISCATAWAY	NJ		11/13/2025	6.125	256,731		(16)				340,000	11/13/2024
100254705		PHILADELPHIA	PA		11/13/2025	6.625	123,843		(18)				150,000	10/28/2024
100254706		WINCHESTER	VA		11/13/2025	6.125	316,898		(17)				426,000	10/30/2024
100254707		WILDWOOD	NJ		11/13/2025	6.125	454,605		(21)				595,000	05/10/2023
100254708		OWINGS MILLS	MD		11/13/2025	6.500	257,899		(33)				338,000	10/22/2024
100254709		WILDWOOD	NJ		11/13/2025	6.125	349,331		(14)				450,000	09/30/2022
100254710		NORTH WILDWOOD	NJ		11/13/2025	6.625	424,547		(62)				535,000	07/17/2023
100254711		WESTVILLE	NJ		11/13/2025	6.125	127,070		(4)				170,000	10/25/2024
100254712		ORLANDO	FL		11/13/2025	6.125	680,699		(49)				915,000	10/21/2024
100254713		VENTNOR CITY	NJ		11/13/2025	6.250	467,688		(42)				629,000	03/23/2023
100254715		WILDWOOD	NJ		11/13/2025	6.125	147,152		(9)				210,000	04/27/2023
100254717		MONTCLAIR	NJ		11/13/2025	6.625	993,368		(152)				1,370,000	11/05/2024
100254718		WILDWOOD	NJ		11/13/2025	7.000	593,098		(85)				650,000	06/02/2023
100254719		OCEAN CITY	NJ		11/13/2025	6.500	232,940		(23)				310,000	10/15/2024
100254720		SEASIDE HEIGHTS	NJ		11/13/2025	6.375	478,966		(52)				600,000	04/14/2023
100254722		KATY	TX		11/14/2025	6.750	235,704		(17)				308,000	10/07/2025
100254723		LONG BEACH	CA		11/14/2025	6.625	1,521,394		(144)				2,107,500	10/12/2025
100254724		DOWNEY	CA		11/14/2025	6.625	1,288,222		(122)				1,784,500	10/12/2025
100254725		LOS ANGELES	CA		11/14/2025	6.375	506,312		(37)				880,000	09/23/2025
100254726		WHITTIER	CA		11/14/2025	6.875	894,833		(101)				1,150,000	09/30/2025
100254727		DOWNEY	CA		11/14/2025	6.625	1,524,643		(144)				2,112,000	10/12/2025
100254728		NORWALK	CA		11/14/2025	6.625	755,824		(71)				1,047,000	10/09/2025
100254729		CHESAPEAKE	VA		11/14/2025	6.375	335,731		(39)				465,000	10/02/2025
100254730		LONG BEACH	CA		11/14/2025	7.000	1,058,557		(150)				1,375,000	09/25/2025
100254731		FORT WORTH	TX		11/14/2025	7.500	293,400		(39)				370,000	09/23/2025
100254732		PUEBLO	CO		11/14/2025	7.125	375,484		(49)				480,000	09/30/2025
100254733		SAN BERNARDINO	CA		11/14/2025	6.875	470,364		(65)				640,000	09/19/2025
100254734		SAN JOSE	CA		11/14/2025	6.375	830,088		(77)				1,280,000	10/07/2025
100254735		BAKERSFIELD	CA		11/14/2025	6.375	134,286		(14)				290,000	10/06/2025
100254736		SUN CITY CENTER	FL		11/14/2025	7.125	77,076		183				205,000	07/31/2023
100254737		LEAVENWORTH	WA		11/14/2025	7.125	962,858		(77)				1,350,000	07/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254738		CAMERON	MT		11/14/2025	6.250	866,820		(31)				1,100,000	07/11/2025
100254739		WAXAHACHIE	TX		11/14/2025	6.750	330,408		(32)				560,000	10/27/2025
100254740		NORTH MIAMI BEACH	FL		11/14/2025	7.250	219,419		(31)				270,000	10/28/2025
100254742		LANCASTER	CA		11/14/2025	7.125	468,263		(61)				560,000	10/17/2025
100254743		LOCKPORT	IL		11/14/2025	7.500	268,166		(29)				370,000	07/30/2025
100254744		LACONIA	NH		11/14/2025	7.625	327,618		(22)				412,000	08/19/2025
100254746		MAGNOLIA	TX		11/14/2025	8.750	801,397		(83)				960,000	08/19/2025
100254747		SYLMAR	CA		11/14/2025	6.875	603,315		(47)				825,000	08/28/2025
100254748		MARINA	CA		11/14/2025	6.875	1,029,159		(116)				1,240,000	10/22/2025
100254749		SAN DIEGO	CA		11/14/2025	7.500	517,167		(55)				695,000	08/11/2025
100254750	CF	BAKERSFIELD	CA		11/14/2025	7.125	152,089		(7)				240,000	07/24/2025
100254751		BAKERSFIELD	CA		11/14/2025	7.375	964,836		(84)				1,300,000	08/18/2025
100254752		SHELBYVILLE	TN		11/14/2025	7.250	314,646		(32)				392,000	09/02/2025
100254753		WAXAHACHIE	TX		11/14/2025	8.125	433,449		(47)				490,000	08/26/2025
100254754		GLENDALE	AZ		11/14/2025	7.875	398,169		(41)				481,000	07/30/2025
100254755		BURBANK	CA		11/14/2025	7.250	979,292		(82)				1,150,000	09/03/2025
100254756		MIAMI LAKES	FL		11/14/2025	8.250	425,189		(46)				545,000	07/31/2025
100254757		LA CRESCENTA	CA		11/14/2025	7.625	1,472,160		(143)				1,690,000	08/07/2025
100254758		EVERGREEN	CO		11/14/2025	7.250	1,453,463		(160)				2,075,000	09/19/2025
100254759	CF	LOS ANGELES	CA		11/14/2025	7.250	1,124,058		(110)				1,380,000	08/22/2025
100254760		BIG BEAR CITY	CA		11/14/2025	6.750	637,387		(55)				808,000	09/30/2025
100254761		ARVADA	CO		11/14/2025	7.250	338,927		(22)				475,000	08/01/2025
100254762		BUCKLEY	WA		11/14/2025	6.875	769,510		(85)				1,320,000	09/17/2025
100254763		FERNANDINA BEACH	FL		11/14/2025	6.750	841,747		(115)				1,375,000	09/30/2025
100254764	CF	MENTOR	OH		11/14/2025	7.125	363,222		(36)				540,000	09/08/2025
100254765		CRESCENT CITY	CA		11/14/2025	7.500	369,587		(34)				585,000	08/18/2025
100254766		DALLAS	TX		11/14/2025	6.000	842,538		2				1,075,000	09/03/2025
100254767		MONROE	GA		11/14/2025	7.875	199,743		(23)				255,000	09/05/2025
100254768		VICTORVILLE	CA		11/14/2025	7.750	457,616		(33)				565,000	10/03/2025
100254769	CF	CHULA VISTA	CA		11/14/2025	7.750	780,213		(55)				950,000	09/02/2025
100254770		SANTA ANA	CA		11/14/2025	6.875	830,471		(44)				1,125,000	09/11/2025
100254771		LITTLE ROCK	AR		11/14/2025	6.875	383,960		(49)				531,000	09/10/2025
100254772		BONNEY LAKE	WA		11/14/2025	7.625	1,030,027		(87)				1,250,000	08/27/2025
100254773		JURUPA VALLEY	CA		11/14/2025	6.500	835,826		(35)				1,100,000	09/26/2025
100254774		LOS ANGELES	CA		11/14/2025	6.750	590,074		(44)				750,000	09/30/2025
100254775		TORRANCE	CA		11/14/2025	6.625	870,124		(97)				1,060,000	10/02/2025
100254776		CHULA VISTA	CA		11/14/2025	7.000	1,038,030		(102)				1,440,000	10/07/2025
100254777		SAN GERONIMO	CA		11/14/2025	6.250	1,519,422		(60)				2,750,000	10/03/2025
100254778		WILMINGTON	DE		11/14/2025	7.625	155,204		(17)				199,000	10/09/2025
100254779		GREEN VALLEY LAKE	CA		11/14/2025	6.750	227,676		(24)				279,000	10/01/2025
100254780		SAN RAMON	CA		11/14/2025	6.750	2,304,243		(253)				2,900,000	10/07/2025
100254781		SAN ANTONIO	TX		11/14/2025	6.750	265,770		(18)				341,000	09/03/2025
100254782		SAN JOSE	CA		11/14/2025	6.875	975,535		(23)				1,200,000	10/09/2025
100254783		LITTLETON	CO		11/14/2025	6.500	412,692		(40)				1,940,000	10/03/2025
100254784		PANORAMA CITY	CA		11/14/2025	7.125	917,012		(47)				1,100,000	09/25/2025
100254785		FRESNO	CA		11/14/2025	7.000	484,357		(60)				620,000	10/02/2025
100254786		COTO DE CAZA	CA		11/14/2025	6.500	918,316		(93)				1,275,000	10/06/2025
100254787		SPRINGBORO	OH		11/14/2025	7.250	347,611		(24)				410,000	08/28/2025
100254788		MAYWOOD	IL		11/14/2025	7.625	161,819		(22)				182,000	09/25/2025
100254789		PASADENA	CA		11/14/2025	6.625	3,314,235		(304)				4,650,000	09/25/2025
100254790		ALAMO	CA		11/14/2025	6.750	2,449,686		(256)				3,100,000	10/21/2025
100254791		FORT MYERS	FL		11/14/2025	6.375	1,549,985		(99)				2,010,000	09/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254792		NORTH HOLLYWOOD	CA		11/14/2025	6.500	927,661		(88)				1,350,000	10/16/2025
100254793		HUNTINGTON BEACH	CA		11/14/2025	6.750	1,081,206		(132)				1,305,000	09/29/2025
100254794		LOS ANGELES	CA		11/14/2025	7.000	935,897		(111)				1,200,000	09/29/2025
100254795		APEX	NC		11/14/2025	7.625	318,180		(29)				389,000	09/18/2025
100254796		TUJUNGA	CA		11/14/2025	7.625	1,439,316		(177)				1,720,000	10/17/2025
100254797		LAGUNA NIGUEL	CA		11/14/2025	7.250	1,228,669		(128)				1,395,000	09/30/2025
100254798		WOODBRIDGE	VA		11/14/2025	7.625	371,899		(32)				490,000	10/09/2025
100254799		GUN BARREL CITY	TX		11/14/2025	7.125	136,227		(12)				172,500	10/15/2025
100254800		CAMPBELL	CA		11/14/2025	6.500	1,597,638		(151)				2,250,000	10/06/2025
100254801		PRESCOTT VALLEY	AZ		11/14/2025	6.625	1,236,015		(115)				1,555,000	10/17/2025
100254802		DENVER	CO		11/14/2025	6.750	407,194		(43)				530,000	09/30/2025
100254803		FRISCO	TX		11/14/2025	6.500	457,977		(47)				600,000	10/06/2025
100254804		WASHINGTON	DC		11/14/2025	6.750	2,025,745		(252)				3,228,000	10/15/2025
100254805		NOKOMIS	FL		11/14/2025	7.500	1,258,653		(172)				9,000,000	09/04/2025
100254806		OCEAN CITY	MD		11/14/2025	6.750	378,760		(47)				487,000	10/07/2025
100254807		MARANA	AZ		11/14/2025	6.500	300,611		(27)				371,000	10/08/2025
100254808		INWOOD	WV		11/14/2025	6.875	380,661		(42)				460,000	10/02/2025
100254809		(PORTER RANCH AREA) LOS ANGEL	CA		11/14/2025	6.875	809,497		(64)				985,000	10/10/2025
100254810		HOLT	MI		11/14/2025	6.625	273,974		(23)				334,000	10/07/2025
100254811		IRVING	TX		11/14/2025	7.000	222,887		(28)				275,000	10/03/2025
100254812		MIAMI BEACH	FL		11/14/2025	7.000	221,694		(20)				270,000	10/14/2025
100254813	CF	JAMESTOWN	NC		11/14/2025	7.000	247,586		(35)				345,000	09/29/2025
100254814		DOWNEY	CA		11/14/2025	7.000	1,030,690		(16)				1,250,000	10/07/2025
100254815		LAS VEGAS	NV		11/14/2025	7.000	1,493,562		(76)				2,050,000	09/30/2025
100254816		GARLAND	TX		11/14/2025	7.625	627,535		(48)				763,000	09/29/2025
100254817		NEWPORT BEACH	CA		11/14/2025	6.750	3,546,102		(154)				5,484,000	10/14/2025
100254818		WINTER GARDEN	FL		11/14/2025	6.500	552,248		(42)				674,266	10/06/2025
100254819		FRISCO	TX		11/14/2025	6.750	517,379		(54)				875,000	10/16/2025
100254820		HOLLYWOOD	FL		11/14/2025	7.000	315,848		(41)				490,000	09/30/2025
100254821		MIDLAND	TX		11/17/2025	7.990	338,047		(28)				417,000	06/02/2025
100254822		TERRE HAUTE	IN		11/17/2025	6.990	360,598		(43)				494,000	09/25/2025
100254823		SURFSIDE BEACH	TX		11/17/2025	7.625	388,386		(34)				480,000	08/05/2025
100254824		GALETON	PA		11/17/2025	6.875	217,604		(23)				282,000	09/25/2025
100254825		CHESHIRE	MA		11/17/2025	7.500	437,435		(15)				540,000	08/27/2025
100254826		BRIDGEWATER	MA		11/17/2025	6.750	434,018		(39)				565,000	09/26/2025
100254827		BRUNSWICK	ME		11/17/2025	7.375	394,388		(23)				515,000	08/11/2025
100254828		YOUNTVILLE	CA		11/17/2025	6.990	429,641		(58)				1,325,000	09/23/2025
100254829		HARRISBURG	NC		11/17/2025	7.375	211,426		(23)				275,000	07/28/2025
100254830	CF	BATON ROUGE	LA		11/17/2025	6.500	224,782		(26)				310,000	07/31/2025
100254831		CLERMONT	FL		11/17/2025	6.875	378,671		(44)				538,000	08/15/2025
100254832		MEBANE	NC		11/17/2025	6.825	213,598		(16)				291,000	08/14/2025
100254833		PORTLAND	OR		11/17/2025	7.875	417,151						556,000	08/20/2025
100254834		SAINT CHARLES	MO		11/17/2025	6.875	345,852		(35)				672,000	09/26/2025
100254835		JOSEPHINE	TX		11/17/2025	7.125	233,397		(21)				302,000	08/20/2025
100254836		ELSMERE	DE		11/17/2025	6.500	208,529		(8)				275,000	08/20/2025
100254837		STAR	ID		11/17/2025	7.000	501,916		(55)				690,000	09/30/2025
100254838		PORT CLINTON	OH		11/17/2025	6.990	365,796		(46)				500,000	09/26/2025
100254839		GLENDALE	AZ		11/17/2025	7.500	337,401		(41)				430,000	09/02/2025
100254840		DORRINGTON	CA		11/17/2025	7.125	227,138		(20)				305,000	09/17/2025
100254841		NEW HOLLAND	PA		11/17/2025	7.125	355,840		(45)				454,000	08/28/2025
100254842		EMERALD ISLE	NC		11/17/2025	6.990	838,966		(101)				1,273,000	08/28/2025
100254843		BURLEY	ID		11/17/2025	6.875	328,864		(30)				480,000	09/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254844		LANCASTER	PA		11/17/2025	6.990	282,166		(36)				389,000	09/30/2025
100254845		YORBA LINDA	CA		11/17/2025	6.875	837,247		(100)				1,190,000	08/22/2025
100254846		CAPE CORAL	FL		11/17/2025	7.500	315,757		(110)				520,000	08/29/2025
100254847		AUBURN	AL		11/17/2025	6.875	311,867		(24)				405,000	09/29/2025
100254848		HUTTO	TX		11/17/2025	7.125	294,768		(41)				410,000	08/26/2025
100254849		HOUSTON	TX		11/17/2025	6.750	370,017		(33)				481,000	08/25/2025
100254850		LAINGSBURG	MI		11/17/2025	6.245	253,710		(15)				357,000	08/07/2025
100254851		KENNEBUNK	ME		11/17/2025	6.990	890,535		(92)				1,196,000	09/16/2025
100254852		KILL DEVIL HILLS	NC		11/17/2025	6.990	474,012		(60)				660,000	08/29/2025
100254853		MURRIETA	CA		11/17/2025	7.125	343,814		(41)				520,000	08/28/2025
100254854		MISSOULA	MT		11/17/2025	7.750	349,749		(15)				430,000	08/27/2025
100254855		ALBUQUERQUE	NM		11/17/2025	6.875	524,215		(53)				695,000	09/04/2025
100254856		SEGUIN	TX		11/17/2025	7.625	305,469		(31)				395,000	08/29/2025
100254857		TACOMA	WA		11/17/2025	6.990	579,013		(70)				740,000	09/11/2025
100254858		ROUND ROCK	TX		11/17/2025	6.500	281,846		(28)				402,000	08/21/2025
100254859		MC KENNEY	VA		11/17/2025	7.500	325,994		(30)				400,000	09/12/2025
100254860		LAS VEGAS	NV		11/17/2025	7.500	272,522		(38)				382,000	09/12/2025
100254861		RANCHO CUCAMONGA	CA		11/17/2025	6.625	616,085		(60)				860,000	09/09/2025
100254862		SURFSIDE BEACH	SC		11/17/2025	7.375	823,039		(88)				1,079,000	09/08/2025
100254863		LAS VEGAS	NV		11/17/2025	7.500	374,817		(51)				500,000	09/12/2025
100254864		SAINT HELENA ISLAND	SC		11/17/2025	7.000	217,801		(26)				340,000	09/12/2025
100254865		FORT WORTH	TX		11/17/2025	6.625	370,557		(29)				485,000	09/05/2025
100254866		MOUNT HOREB	WI		11/17/2025	6.990	504,936		(50)				672,000	09/08/2025
100254867		LAKEWOOD	NJ		11/17/2025	6.990	671,513		(43)				875,000	09/15/2025
100254868		CAPE CHARLES	VA		11/17/2025	6.875	441,620		(49)				650,000	08/27/2025
100254869		YOUNG HARRIS	GA		11/17/2025	7.125	263,371		(33)				372,000	09/12/2025
100254870		HYANNIS	MA		11/17/2025	6.750	445,200		(41)				630,000	09/10/2025
100254871		CHICAGO	IL		11/17/2025	7.500	343,663		(31)				415,000	09/16/2025
100254872		ROSEVILLE	CA		11/17/2025	6.990	506,874		(51)				660,000	09/09/2025
100254873		RANDALLSTOWN	MD		11/17/2025	8.125	306,543		(6)				405,000	09/12/2025
100254874		ANTIOCH	TN		11/17/2025	6.990	242,947		(31)				310,000	09/19/2025
100254875		LOS ANGELES	CA		11/17/2025	6.624	658,720		(64)				915,000	09/12/2025
100254876		STRAWBERRY	CA		11/17/2025	7.990	343,178		(28)				419,000	09/11/2025
100254877		SANTA ROSA BEACH	FL		11/17/2025	6.990	844,420		(111)				1,600,000	09/11/2025
100254878		GREENSBORO	NC		11/17/2025	6.375	381,765		(37)				596,000	09/15/2025
100254879		SALEM	OR		11/17/2025	6.750	347,246		(40)				527,500	10/01/2025
100254880		OCEAN CITY	MD		11/17/2025	6.990	525,489		(57)				677,000	09/19/2025
100254881		NASHVILLE	TN		11/17/2025	6.875	342,127		(34)				520,000	09/18/2025
100254882		VIRGINIA BEACH	VA		11/17/2025	6.500	410,656		(36)				572,500	09/19/2025
100254883		EDMOND	OK		11/17/2025	7.625	466,724		(60)				594,000	09/08/2025
100254884		SPOKANE VALLEY	WA		11/17/2025	6.625	247,322		(28)				365,000	08/27/2025
100254885		MECHANICSBURG	PA		11/17/2025	6.625	216,903		(21)				280,000	09/19/2025
100254886		SOLDOTNA	AK		11/17/2025	7.625	299,275		(15)				360,000	09/12/2025
100254887		HUNTLEY	IL		11/17/2025	7.500	276,523		(28)				355,000	09/09/2025
100254888		MAHWAH	NJ		11/17/2025	7.125	412,579		(60)				625,000	09/16/2025
100254889		TEMPE	AZ		11/17/2025	7.125	261,280		(32)				375,000	09/15/2025
100254890		CHARLOTTE	NC		11/17/2025	7.625	293,437		(44)				370,000	09/19/2025
100254891		CHICAGO	IL		11/17/2025	7.750	400,657		(39)				640,000	09/24/2025
100254892		MARBLEHEAD	MA		11/17/2025	7.125	567,476		(57)				750,000	09/22/2025
100254893		SIERRA VISTA	AZ		11/17/2025	7.490	288,716		(23)				400,000	09/16/2025
100254894		FAYETTEVILLE	AR		11/17/2025	6.875	258,617		(30)				385,000	09/19/2025
100254895		OCEAN CITY	MD		11/17/2025	6.990	312,178		(12)				400,000	09/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254896		DECATUR	AL		11/17/2025	6.875	331,662		(39)				470,000	09/05/2025
100254897		FALLS CHURCH	VA		11/17/2025	6.750	435,162		(45)				623,000	09/22/2025
100254898		CARSON	CA		11/17/2025	6.990	802,650		(87)				1,032,000	08/28/2025
100254899		ODESSA	TX		11/17/2025	6.990	336,912		(42)				430,000	09/12/2025
100254900		PLAINFIELD	IL		11/17/2025	6.375	228,029		(22)				316,000	09/17/2025
100254901		WILLIAMSTOWN	NJ		11/17/2025	7.125	271,701		(26)				355,000	09/22/2025
100254902		CHICAGO	IL		11/17/2025	6.950	427,400		(52)				585,000	09/04/2025
100254903		LOUISVILLE	KY		11/17/2025	6.625	217,824		(24)				284,000	09/23/2025
100254904		MANASSAS	VA		11/17/2025	7.625	338,631		(33)				435,000	09/05/2025
100254905		CONROE	TX		11/17/2025	6.125	228,145		(10)				305,000	09/19/2025
100254906		BOZEMAN	MT		11/17/2025	6.625	709,668		(86)				995,000	09/05/2025
100254907		BRIGANTINE	NJ		11/17/2025	6.625	566,964		(61)				850,000	09/25/2025
100254908		SEATTLE	WA		11/17/2025	6.990	515,179		(59)				675,000	09/22/2025
100254909		BRANCHVILLE	NJ		11/17/2025	7.225	395,163		(24)				515,000	09/23/2025
100254910		BERKELEY	CA		11/17/2025	6.375	648,188		(55)				950,000	09/19/2025
100254911		CYPRESS	TX		11/17/2025	6.500	342,359		(33)				452,000	09/17/2025
100254912		ATLANTIC BEACH	NC		11/17/2025	6.375	547,078		(37)				778,000	09/22/2025
100254913		MELISSA	TX		11/17/2025	6.625	251,993		(25)				380,000	09/23/2025
100254914		MILLSBORO	DE		11/17/2025	6.750	207,252		(19)				335,000	09/08/2025
100254915		TALKEETNA	AK		11/17/2025	6.750	253,885		(27)				360,000	09/22/2025
100254916		CORONA	CA		11/17/2025	6.625	634,772		(76)				900,000	09/23/2025
100254917		MONTEBELLO	CA		11/17/2025	6.750	811,994		(73)				1,050,000	09/02/2025
100254918		GEORGETOWN	TX		11/17/2025	6.625	209,252		(23)				290,000	09/23/2025
100254919		TRACY	CA		11/17/2025	6.375	580,366		(51)				805,500	09/22/2025
100254920		PANAMA CITY BEACH	FL		11/17/2025	6.490	300,295		(30)				415,000	09/23/2025
100254921		DAYTONA BEACH	FL		11/17/2025	6.490	251,852		(21)				350,000	09/22/2025
100254922		TOMS RIVER	NJ		11/17/2025	6.750	446,364		(42)				590,000	09/29/2025
100254923		JACKSON	NJ		11/17/2025	6.375	574,308		(44)				750,000	09/26/2025
100254924		JEFFERSON CITY	MO		11/17/2025	7.490	220,866		(22)				266,000	09/19/2025
100254925		HIALEAH	FL		11/17/2025	6.875	612,109		(60)				845,000	09/19/2025
100254926		WAYNE	ME		11/17/2025	6.375	480,792		(38)				715,000	09/24/2025
100254927		CYPRESS	TX		11/17/2025	7.990	278,327		(42)				382,000	09/19/2025
100254928		ANGIER	NC		11/17/2025	6.625	212,583		(26)				319,500	09/26/2025
100254929		ARLINGTON	VA		11/17/2025	6.625	721,552		(84)				1,000,000	09/29/2025
100254930		CANYON LAKE	TX		11/17/2025	7.625	567,263		(51)				700,000	09/23/2025
100254931		NORTH KINGSTOWN	RI		11/17/2025	7.125	650,412		(79)				890,000	09/25/2025
100254932		GROVE CITY	OH		11/17/2025	7.000	217,465		(18)				284,000	09/26/2025
100254933		HENDERSON	NV		11/17/2025	6.875	391,588		(49)				630,000	09/18/2025
100254934		BROKEN BOW	OK		11/17/2025	6.490	523,447		(57)				777,000	09/26/2025
100254935		LAKELAND	FL		11/17/2025	6.624	317,678		(31)				411,000	09/29/2025
100254936		AURORA	IL		11/17/2025	7.000	323,502		(21)				424,000	09/26/2025
100254937		LOVINGSTON	VA		11/17/2025	6.500	669,740		(61)				990,000	09/24/2025
100254938		CINCINNATI	OH		11/17/2025	6.250	228,308		(11)				300,000	09/23/2025
100254939		ATGLEN	PA		11/17/2025	7.625	379,547		(53)				510,000	09/29/2025
100254940		MYRTLE BEACH	SC		11/17/2025	6.875	229,523		(29)				360,000	09/25/2025
100254941		GOLD BAR	WA		11/17/2025	6.875	339,377		(43)				464,285	09/23/2025
100254942		KEAAU	HI		11/17/2025	7.625	268,496		(26)				349,000	09/23/2025
100254943		LANCASTER	PA		11/17/2025	6.750	400,112		(40)				516,000	09/19/2025
100254944		MC KEES ROCKS	PA		11/17/2025	7.125	222,097		(31)				282,000	09/26/2025
100254945		MAUMELLE	AR		11/17/2025	7.250	381,194		(25)				483,000	09/25/2025
100254946		KATY	TX		11/17/2025	6.375	261,837		(21)				362,000	09/23/2025
100254947		MAYFLOWER	AR		11/17/2025	6.875	291,203		(30)				375,000	09/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100254948		LAKEWOOD	WA		11/17/2025	6.500	447,695		(27)				591,000	09/18/2025
100254949		BROKEN BOW	OK		11/17/2025	6.875	547,475		(55)				705,000	09/18/2025
100254950		TOMBALL	TX		11/17/2025	6.375	208,468		(20)				340,000	09/26/2025
100254951		CANAAN	ME		11/17/2025	6.750	336,783		(35)				526,000	09/25/2025
100254952		SACRAMENTO	CA		11/17/2025	6.375	370,792		(27)				485,000	09/26/2025
100254953		NEW FAIRFIELD	CT		11/17/2025	6.875	531,187		(40)				740,000	09/20/2025
100254954		CAPITOLA	CA		11/17/2025	6.375	523,002		(48)				725,000	09/22/2025
100254955		HAGERSTOWN	IN		11/17/2025	7.750	227,944		(26)				370,000	09/24/2025
100254956		MEDFORD	OR		11/17/2025	6.500	331,495		(28)				430,000	09/12/2025
100254957		FOREST LAKE	MN		11/17/2025	6.750	233,446		(27)				325,000	09/22/2025
100254958		MINERAL	VA		11/17/2025	6.500	380,964		(42)				555,000	09/30/2025
100254959		COLUMBIA	MO		11/17/2025	7.125	263,978		(22)				320,000	09/26/2025
100254960		MESA	AZ		11/17/2025	6.624	569,512		(53)				820,000	09/24/2025
100254961		PALM BAY	FL		11/17/2025	7.500	241,349		(7)				265,000	09/25/2025
100254962		CRANDON	WI		11/17/2025	6.990	370,484		(50)				509,999	09/29/2025
100254963		MILLBURN	NJ		11/17/2025	6.625	693,781		(66)				960,000	09/30/2025
100254964		STATE COLLEGE	PA		11/17/2025	7.625	269,881		(41)				347,000	09/30/2025
100254965		BENTONVILLE	AR		11/17/2025	6.625	208,102		(23)				276,000	09/29/2025
100254966		PHILADELPHIA	PA		11/17/2025	7.125	206,862		(12)				273,000	09/26/2025
100254967		ELK GROVE	CA		11/17/2025	6.625	412,369		(44)				540,000	09/25/2025
100254968		CELINA	TX		11/17/2025	6.625	496,893		(23)				655,000	09/26/2025
100254969		NINEVEH	IN		11/17/2025	6.990	377,366		(39)				490,000	09/29/2025
100254970		CLOVIS	CA		11/17/2025	6.490	325,224		(36)				460,000	09/25/2025
100254971		HANAHAN	SC		11/17/2025	6.625	232,473		(23)				400,000	09/29/2025
100254972		MILTON	DE		11/17/2025	6.625	283,620		(32)				393,000	09/29/2025
100254973		NAGS HEAD	NC		11/17/2025	6.625	400,197		(42)				537,000	09/24/2025
100254974		MILTON	DE		11/17/2025	6.875	341,656		(11)				400,000	09/26/2025
100254975		LITCHFIELD PARK	AZ		11/17/2025	7.375	396,012		(37)				510,000	09/26/2025
100254976		NORTHRIDGE	CA		11/17/2025	7.375	515,918		(29)				675,000	09/27/2025
100254977		WOODBRIDGE	VA		11/17/2025	6.990	412,188		(27)				537,000	09/26/2025
100254978		ALPINE	WY		11/17/2025	7.250	599,276		(68)				775,000	09/29/2025
100254979		COLORADO SPRINGS	CO		11/17/2025	6.625	217,853		(24)				324,000	09/29/2025
100254980		BLOOMINGTON	IN		11/17/2025	7.000	371,955		(46)				475,000	09/30/2025
100254981		LIBERTY LAKE	WA		11/17/2025	7.625	505,126		(45)				610,000	09/26/2025
100254982		WILMINGTON	NC		11/17/2025	6.625	252,443		(13)				322,000	09/30/2025
100254983		DANVERS	MA		11/17/2025	7.625	476,011		(46)				578,000	10/01/2025
100254984		LAS VEGAS	NV		11/17/2025	6.990	832,314		(74)				1,250,000	09/26/2025
100254985		CLOVIS	CA		11/17/2025	7.375	405,405		(37)				560,000	09/19/2025
100254986		MIDLAND	TX		11/17/2025	7.625	212,623		(17)				275,000	09/26/2025
100254987		CHARLOTTE	NC		11/17/2025	6.625	305,075		(32)				394,000	09/26/2025
100254988		ALBRIGHTSVILLE	PA		11/17/2025	6.375	265,657		(10)				375,000	09/26/2025
100254989		FOLEY	AL		11/17/2025	6.625	238,049		(25)				341,000	09/22/2025
100254990		VANCOUVER	WA		11/17/2025	6.375	338,741		(28)				476,000	09/29/2025
100254991		LEXINGTON	KY		11/17/2025	6.625	229,581		(17)				299,000	09/30/2025
100254992		LATHROP	CA		11/17/2025	6.375	713,778		(55)				930,000	09/26/2025
100254993		FORNEY	TX		11/17/2025	7.375	231,097		(21)				280,000	10/01/2025
100254994		PALM BEACH GARDENS	FL		11/17/2025	6.375	759,374		(62)				1,000,000	09/30/2025
100254995		AMARILLO	TX		11/17/2025	6.625	250,955		(26)				365,000	09/30/2025
100254996		LOS CABOS	MEX		11/18/2025	9.460	347,123						760,881	08/29/2025
100255000		SOLIDARIDAD	MEX		11/18/2025	8.990	1,168,200						1,868,735	10/20/2025
100255001		PLAYA DEL CARMEN	MEX		11/18/2025	8.880	203,888						345,392	07/28/2025
100255004		BAHIA DE BANDERAS	MEX		11/18/2025	8.510	599,420						1,502,690	09/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255006		LOS CABOS	MEX		11/18/2025	10.760	340,916						679,540	07/18/2025
100255011		CARSON CITY	NV		11/19/2025	6.750	255,874		(17)				900,000	09/15/2025
100255012		BIG BEAR LAKE	CA		11/19/2025	6.990	282,037		(28)				348,000	08/25/2025
100255013		CAMAS	WA		11/19/2025	6.750	515,065		(41)				870,000	09/12/2025
100255014		MISSION VIEJO	CA		11/19/2025	6.625	1,002,216		(51)				1,250,000	08/19/2025
100255015		PARK CITY	UT		11/19/2025	6.625	1,024,994		(69)				2,190,000	09/12/2025
100255016		WELCHES	OR		11/19/2025	6.750	810,842		(47)				1,075,000	08/27/2025
100255017		NEW MILFORD	CT		11/19/2025	6.990	456,606		(34)				555,000	08/28/2025
100255018		WORCESTER	MA		11/19/2025	6.875	610,219		(28)				768,000	08/28/2025
100255019		WACO	TX		11/19/2025	7.250	374,846		(46)				447,000	08/22/2025
100255020		NORTHVILLE	MI		11/19/2025	6.750	1,723,346		(107)				2,650,000	08/29/2025
100255021		STATESBORO	GA		11/19/2025	6.375	380,350		(2)				495,000	09/15/2025
100255022		BROOKLYN	NY		11/19/2025	6.750	806,756		(59)				1,350,000	09/09/2025
100255023		GLEN ALLEN	VA		11/19/2025	6.990	193,144		(16)				250,000	09/12/2025
100255024		ORLANDO	FL		11/19/2025	6.875	427,889		(33)				550,000	08/20/2025
100255025		MOORESVILLE	NC		11/19/2025	6.990	129,399		(12)				469,000	08/25/2025
100255026		MANHATTAN BEACH	CA		11/19/2025	6.625	1,327,336		(16)				3,545,000	08/29/2025
100255027		SUGAR LAND	TX		11/19/2025	6.990	553,306		(45)				677,500	09/02/2025
100255028		SAN TAN VALLEY	AZ		11/19/2025	6.625	316,599		(16)				438,000	08/28/2025
100255029		CHICAGO	IL		11/19/2025	6.875	183,539		(14)				280,000	09/03/2025
100255030		HIGHLANDS RANCH	CO		11/19/2025	6.875	1,350,757		(18)				1,758,000	09/12/2025
100255031		HOLLISTER	CA		11/19/2025	6.750	704,407		(46)				861,000	08/27/2025
100255032		LAWRENCEVILLE	GA		11/19/2025	6.990	476,562		(45)				575,000	09/15/2025
100255033		ST GEORGE	UT		11/19/2025	6.750	1,071,342		(63)				1,325,000	09/02/2025
100255034		DESTIN	FL		11/19/2025	6.750	1,939,496		(29)				2,400,000	09/12/2025
100255035		SAN FRANCISCO	CA		11/19/2025	6.750	1,831,092		(21)				2,220,000	08/26/2025
100255036		RICHMOND	CA		11/19/2025	7.250	611,009		(43)				665,000	09/15/2025
100255037		PINECREST	FL		11/19/2025	6.990	2,059,807		(163)				2,700,000	08/22/2025
100255038		WRIGHT CITY	MO		11/19/2025	7.250	265,917		(27)				310,000	09/06/2025
100255039		VIENNA	VA		11/19/2025	6.990	456,094		(44)				550,000	08/29/2025
100255040		CHULA VISTA	CA		11/19/2025	6.750	857,750		(53)				1,050,000	08/21/2025
100255041		LAS VEGAS	NV		11/19/2025	7.250	567,606		(61)				680,000	09/04/2025
100255042		BRENTWOOD	CA		11/19/2025	6.990	579,218		(53)				730,000	09/09/2025
100255043		ELK GROVE	CA		11/19/2025	7.125	672,319		(59)				960,000	09/05/2025
100255044		SAMMAMISH	WA		11/19/2025	6.500	905,180		(39)				1,700,000	08/26/2025
100255045		SAN JOSE	CA		11/19/2025	6.990	1,332,292		(95)				1,780,000	08/28/2025
100255046		SPRING CREEK	NV		11/19/2025	6.750	128,742		(10)				542,000	09/13/2025
100255047		DAVIE	FL		11/19/2025	6.990	1,335,077		32				1,590,000	09/04/2025
100255048		ORINDA	CA		11/19/2025	6.750	1,159,880		(14)				1,620,000	09/03/2025
100255049		MIAMI	FL		11/19/2025	6.875	801,901		(36)				1,002,000	09/15/2025
100255050		WILMINGTON	NC		11/19/2025	7.250	1,098,770		(111)				1,335,000	09/10/2025
100255051		EULESS	TX		11/19/2025	6.990	571,151		(50)				785,000	09/02/2025
100255052		MARIETTA	GA		11/19/2025	6.990	343,056		(36)				598,000	08/26/2025
100255053		MELBOURNE	FL		11/19/2025	6.750	268,056		(15)				375,000	09/06/2025
100255054		LA JOLLA	CA		11/19/2025	6.875	731,217		(55)				890,000	08/28/2025
100255055		EL PASO	TX		11/19/2025	7.625	374,826		(34)				410,000	09/12/2025
100255056		LOS GATOS	CA		11/19/2025	7.375	1,425,418		(80)				1,650,000	08/27/2025
100255057		BOCA RATON	FL		11/19/2025	6.375	647,603		(7)				1,867,500	09/08/2025
100255058		DESERT HOT SPRINGS	CA		11/19/2025	6.500	203,532		(10)				475,000	09/09/2025
100255059		MANAHAWKIN	NJ		11/19/2025	6.990	129,602		(12)				925,000	09/09/2025
100255060		SAN JOSE	CA		11/19/2025	6.990	960,785		(87)				1,165,000	09/03/2025
100255061		NORTH RICHLAND HILLS	TX		11/19/2025	6.990	714,041		(38)				876,000	08/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255062		BROOKLYN	NY		11/19/2025	7.125	1,959,465		(155)				2,400,000	09/16/2025
100255063		NORTH HILLS	CA		11/19/2025	7.125	872,144		(84)				1,050,000	09/04/2025
100255064		MESA	AZ		11/19/2025	7.250	800,506		(39)				920,000	09/08/2025
100255065		BLOOMFIELD HILLS	MI		11/19/2025	6.625	725,971		(16)				900,000	09/11/2025
100255066		TEXARKANA	AR		11/19/2025	7.250	157,234		(19)				460,000	08/29/2025
100255067		PHOENIX	AZ		11/19/2025	6.750	230,020		(17)				335,000	09/03/2025
100255068		LONG BEACH	CA		11/19/2025	6.625	235,673		(16)				440,000	09/02/2025
100255069		LAKE MARY	FL		11/19/2025	6.625	825,924		(36)				1,467,000	09/05/2025
100255070		GLENDALE	CA		11/19/2025	6.750	1,287,467		(93)				1,680,000	08/30/2025
100255071		HANOVER PARK	IL		11/19/2025	7.250	213,276		(19)				265,000	09/09/2025
100255072		BLOOMINGTON	IN		11/19/2025	6.875	393,943		(16)				489,000	08/29/2025
100255073		BUENA PARK	CA		11/19/2025	7.250	748,158		(76)				899,000	09/12/2025
100255074		VICTORVILLE	CA		11/19/2025	6.990	260,746		(29)				450,000	09/10/2025
100255075		MINT HILL	NC		11/19/2025	7.375	236,042		(28)				330,000	09/05/2025
100255076		MATTHEWS	NC		11/19/2025	6.990	253,369		(28)				410,000	09/11/2025
100255077		WHARTON	NJ		11/19/2025	7.125	223,011		(21)				340,000	09/10/2025
100255078		SANTEE	CA		11/19/2025	6.625	615,298		1,250				1,505,000	09/03/2025
100255079		DOUGLASVILLE	GA		11/19/2025	7.625	1,245,323		(74)				1,361,000	09/02/2025
100255080		WHITE PLAINS	NY		11/19/2025	7.125	419,612		(52)				800,000	09/09/2025
100255081		WEST BLOOMFIELD	MI		11/19/2025	6.875	350,872		(34)				863,000	09/16/2025
100255082		CHICAGO	IL		11/19/2025	7.250	411,239		(13)				481,000	09/10/2025
100255083		MIAMI	FL		11/19/2025	6.750	509,486		(32)				700,000	09/11/2025
100255084		FREMONT	CA		11/20/2025	7.125	386,231		(32)				500,000	09/23/2025
100255085		HUNTINGTON BEACH	CA		11/20/2025	6.875	988,858		(85)				1,365,000	10/09/2025
100255086		NORWALK	CT		11/20/2025	7.125	551,502		(45)				750,000	10/10/2025
100255087		SANTA BARBARA	CA		11/20/2025	6.875	2,506,607		4,754				3,035,000	09/22/2025
100255088		SAN LUIS OBISPO	CA		11/20/2025	6.750	386,993		720				527,000	09/23/2025
100255089		FREMONT	CA		11/20/2025	6.990	2,117,243		(179)				2,925,000	09/19/2025
100255090		ATASCADERO	CA		11/20/2025	7.375	1,207,863		(97)				1,460,000	09/22/2025
100255091		WESTFIELD	MA		11/20/2025	6.990	281,405		(23)				340,000	10/02/2025
100255092		FRANKFORT	IL		11/20/2025	7.750	835,699		(63)				960,000	10/13/2025
100255093		COSTA MESA	CA		11/20/2025	7.125	1,046,499		(69)				1,430,000	10/01/2025
100255094		RIVER EDGE	NJ		11/20/2025	7.490	692,294		(47)				875,000	10/01/2025
100255095		SPRING HILL	FL		11/20/2025	7.125	364,513		(10)				479,000	10/14/2025
100255096		BENSALEM	PA		11/20/2025	7.250	526,946		(26)				645,000	09/29/2025
100255339		OXON HILL	MD		11/25/2025	7.000	525,771		(11)				650,000	10/23/2025
100255340		SUMMERFIELD	FL		11/25/2025	6.375	187,176		(45)				258,000	10/28/2025
100255341		RANDOLPH	MA		11/25/2025	6.625	397,774		(34)				510,000	10/24/2025
100255342		ROCKFORD	IL		11/25/2025	7.625	133,858		(15)				167,000	10/22/2025
100255343		GLEN ALLEN	VA		11/25/2025	6.500	313,998		(27)				470,000	10/28/2025
100255344		DAUPHIN	PA		11/25/2025	6.500	343,539		(24)				444,000	10/24/2025
100255345		ROCKFORD	IL		11/25/2025	7.625	143,800		(18)				189,000	10/15/2025
100255346		BAKERSFIELD	CA		11/25/2025	6.500	400,834		(28)				518,000	10/22/2025
100255347		CONROE	TX		11/25/2025	6.375	130,652		(3)				190,000	10/29/2025
100255348		BELLFLOWER	CA		11/25/2025	6.625	821,978		(54)				1,139,000	10/12/2025
100255349		EULESS	TX		11/25/2025	5.875	207,985		(9)				292,000	10/28/2025
100255350		DOWNEY	CA		11/25/2025	6.625	1,127,928		(67)				1,567,500	10/09/2025
100255351		AUSTIN	TX		11/25/2025	7.625	262,649		(12)				316,000	10/16/2025
100255352		DALLAS	TX		11/25/2025	6.000	320,532		(13)				450,000	10/29/2025
100255353		CRESTLINE	CA		11/25/2025	6.375	284,148						355,000	10/23/2025
100255354		FRANKLIN LAKES	NJ		11/24/2025	6.750	1,758,117		1,746				5,020,000	09/02/2025
100255355		BURBANK	CA		11/24/2025	7.000	504,396		(46)				605,000	10/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255356		CANYON LAKE	CA		11/24/2025	6.375	669,480		(17)				1,880,000	09/30/2025
100255357		ANN ARBOR	MI		11/24/2025	6.375	377,237		(18)				630,000	09/26/2025
100255358		SACRAMENTO	CA		11/24/2025	6.375	540,765		(11)				898,000	09/17/2025
100255359		REDLANDS	CA		11/24/2025	6.375	427,221		(18)				754,000	09/10/2025
100255360		ROSSMOOR	CA		11/24/2025	6.250	1,188,274		(61)				1,850,000	10/08/2025
100255361		LAS VEGAS	NV		11/24/2025	7.750	943,213		(92)				1,125,000	09/24/2025
100255362		COTTONWOOD	CA		11/24/2025	6.500	251,040		(15)				419,000	09/09/2025
100255363		HAWTHORNE	CA		11/24/2025	6.375	527,559		1				880,000	09/18/2025
100255365		STERLING	VA		11/24/2025	7.750	579,543		(57)				690,000	10/08/2025
100255367		JACKSONVILLE	FL		11/24/2025	6.375	134,137		2				201,000	09/29/2025
100255368		PALMETTO	FL		11/24/2025	6.875	338,752		(33)				406,000	09/29/2025
100255369		WEST LAKE VILLAGE	CA		11/24/2025	7.125	868,693		470				1,675,000	10/01/2025
100255371		AUBURNDALE	FL		11/24/2025	6.375	147,516		156				230,000	10/08/2025
100255372		VIRGINIA BEACH	VA		11/24/2025	6.875	648,828		(72)				778,000	10/15/2025
100255373		SAN FRANCISCO	CA		11/24/2025	6.625	565,515		639				1,063,000	09/15/2025
100255374		CASTRO VALLEY	CA		11/24/2025	6.500	649,224		(22)				1,175,000	10/07/2025
100255375		GLENDALE	AZ		11/24/2025	6.500	295,170		(6)				390,000	10/01/2025
100255376		FITCHBURG	WI		11/24/2025	6.750	301,165		(21)				449,000	10/10/2025
100255378		PEMBROKE PINES	FL		11/24/2025	7.125	532,789		(56)				635,000	10/10/2025
100255379		MIDLAND	TX		11/24/2025	6.375	255,946		(2)				350,000	09/29/2025
100255380		MENIFEE	CA		11/24/2025	6.375	366,067		(15)				625,000	09/24/2025
100255381		WESTFIELD	IN		11/24/2025	6.375	303,798		(9)				495,000	10/10/2025
100255382		MARTINEZ	CA		11/24/2025	6.375	472,771		(22)				740,000	09/29/2025
100255383		CLERMONT	FL		11/24/2025	6.250	298,939		(12)				505,000	10/09/2025
100255385		REDONDO BEACH	CA		11/24/2025	6.375	758,464		(19)				1,180,000	10/08/2025
100255386		ELK GROVE	CA		11/24/2025	6.875	388,684		(32)				535,000	10/10/2025
100255388		WEST VALLEY CITY	UT		11/24/2025	6.875	251,269		(19)				382,000	10/10/2025
100255389		INDIANAPOLIS	IN		11/24/2025	6.750	265,385		(14)				370,000	10/03/2025
100255390		LITTLE RIVER	SC		11/24/2025	6.625	222,948		(12)				308,000	10/10/2025
100255391		SAN GABRIEL	CA		11/24/2025	6.375	988,684		1				1,428,000	09/25/2025
100255392		PITTSBURGH	PA		11/24/2025	7.375	393,493		(38)				470,000	10/09/2025
100255394		WESTWOOD	MA		11/24/2025	6.375	821,746		(53)				1,193,000	10/08/2025
100255395		MECHANICSBURG	PA		11/24/2025	6.500	164,286		(10)				345,000	09/30/2025
100255396		THE WOODLANDS	TX		11/24/2025	6.625	1,750,640		(22)				2,485,000	10/09/2025
100255397		WILTON MANORS	FL		11/24/2025	7.500	670,426		(65)				800,000	10/08/2025
100255399		WESTMINSTER	CA		11/24/2025	6.750	518,373		(44)				980,000	09/25/2025
100255400		LAWRENCEVILLE	GA		11/24/2025	6.375	280,983		(2)				400,000	10/09/2025
100255401		LAWRENCEVILLE	GA		11/24/2025	6.375	290,711		(1)				423,000	10/09/2025
100255402		LITTLE ROCK	AR		11/24/2025	6.625	278,105		(10)				389,000	10/02/2025
100255403		LOS GATOS	CA		11/24/2025	7.250	1,687,816		(174)				2,290,000	09/29/2025
100255404		RICHMOND	TX		11/24/2025	6.500	302,481		(14)				535,000	10/09/2025
100255405		SAN JOSE	CA		11/24/2025	7.000	936,923		(88)				1,500,000	09/24/2025
100255406		ANTIOCH	CA		11/24/2025	6.375	468,774		(15)				800,000	10/08/2025
100255407		GARLAND	TX		11/24/2025	6.500	320,668		(8)				495,000	10/10/2025
100255408		(PORTER RANCH AREA) LOS ANGEL	CA		11/24/2025	7.250	915,503		(97)				1,180,000	10/07/2025
100255409		SANTA ANA	CA		11/24/2025	6.875	755,744		(58)				1,000,000	10/10/2025
100255410		KOKOMO	IN		11/24/2025	6.250	115,395						168,000	10/09/2025
100255412		SANTA ANA	CA		11/24/2025	7.000	976,736		(73)				1,280,000	09/23/2025
100255413		SAN JOSE	CA		11/24/2025	7.500	1,217,875		(125)				1,450,000	10/07/2025
100255414		CHICO	CA		11/24/2025	7.375	335,965		(35)				421,500	10/07/2025
100255415		GILBERTS	IL		11/24/2025	7.000	479,617		394				675,000	10/10/2025
100255417		DETROIT	MI		11/24/2025	7.375	136,486		(14)				180,000	10/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255418		MARYSVILLE	WA		11/24/2025	7.375	515,759		(54)				670,000	10/01/2025
100255419		WARREN	MI		11/24/2025	6.875	214,416		(17)				278,000	10/09/2025
100255420		LOS ANGELES	CA		11/24/2025	7.750	893,724		(89)				1,150,000	10/07/2025
100255422		SAN FERNANDO	CA		11/24/2025	6.750	652,174		(46)				850,000	10/06/2025
100255423		INDIANAPOLIS	IN		11/24/2025	6.375	169,517		(30)				220,000	10/09/2025
100255424		RANCHO CUCAMONGA	CA		11/24/2025	6.750	390,820		(26)				725,000	10/08/2025
100255425		DALY CITY	CA		11/24/2025	6.875	679,924		(53)				950,000	10/10/2025
100255426		NORTH CHESTERFIELD	VA		11/24/2025	6.875	269,849		203				364,000	10/08/2025
100255427		LAS VEGAS	NV		11/24/2025	6.375	139,559		161				200,000	10/08/2025
100255428		PALM HARBOR	FL		11/24/2025	6.375	407,476		(3)				627,000	10/09/2025
100255429		CLEARWATER	FL		11/24/2025	6.875	324,482		(29)				520,000	10/07/2025
100255431		SEMINOLE	FL		11/24/2025	6.750	758,403		(45)				985,000	10/10/2025
100255432		ORLANDO	FL		11/24/2025	6.375	194,350		(5)				256,000	10/10/2025
100255434		NEW BRAUNFELS	TX		11/24/2025	6.625	245,331		(12)				325,000	10/14/2025
100255435		RALEIGH	NC		11/24/2025	6.375	293,121		(6)				451,000	10/10/2025
100255436		WARREN	MI		11/24/2025	6.375	215,695		(5)				305,000	10/09/2025
100255437		SACRAMENTO	CA		11/24/2025	6.625	455,244		(26)				560,000	10/09/2025
100255438		PUEBLO	CO		11/24/2025	6.250	171,006		(7)				267,000	10/10/2025
100255439		INDIANAPOLIS	IN		11/24/2025	6.625	144,376		153				221,000	10/10/2025
100255440		DUENWEG	MO		11/24/2025	6.500	263,636		(2)				355,000	10/09/2025
100255441		STOCKTON	CA		11/24/2025	6.375	338,814		(8)				542,000	10/08/2025
100255442		TUJUNGA AREA LOS ANGELES	CA		11/24/2025	6.375	1,049,948		1,183				1,440,000	10/06/2025
100255443		HOUSTON	TX		11/24/2025	6.250	168,167		194				250,000	10/09/2025
100255444		WESTON	FL		11/24/2025	6.500	601,880		(20)				893,000	10/09/2025
100255445		NAPERVILLE	IL		11/24/2025	7.000	453,453		(22)				594,000	10/02/2025
100255446		ST. PETERSBURG	FL		11/24/2025	6.625	248,467		(13)				332,000	10/10/2025
100255448		GERMANTOWN	MD		11/24/2025	6.625	429,143		(21)				560,000	10/16/2025
100255449		WESTMINSTER	CA		11/24/2025	7.375	882,934		(82)				1,300,000	10/08/2025
100255451		GARDEN GROVE	CA		11/24/2025	7.125	1,063,323		(97)				1,360,000	10/07/2025
100255452		NEW ALBANY	IN		11/24/2025	6.625	166,434		(4)				253,000	10/08/2025
100255453		VALLEY CENTER	CA		11/24/2025	6.875	644,533		(46)				780,000	10/09/2025
100255456		RIVERDALE	GA		11/24/2025	6.750	146,243		(8)				205,000	10/09/2025
100255457		CLERMONT	FL		11/24/2025	6.375	458,584		(21)				605,000	10/10/2025
100255458		BUFORD	GA		11/24/2025	6.375	307,806						428,000	10/20/2025
100255459		EVANSVILLE	IN		11/24/2025	7.500	278,172		(21)				339,000	10/03/2025
100255460		BLOWING ROCK	NC		11/24/2025	6.990	777,389		(71)				998,000	08/29/2025
100255461		LA VERKIN	UT		11/24/2025	7.375	331,249		(28)				431,000	09/05/2025
100255462		SALT LAKE CITY	UT		11/24/2025	6.500	520,210		(40)				723,000	09/10/2025
100255463		INDIANAPOLIS	IN		11/24/2025	6.875	381,887		(33)				525,000	10/07/2025
100255464		MANOR	TX		11/24/2025	6.750	302,901		(22)				405,000	10/07/2025
100255465		WASILLA	AK		11/24/2025	6.875	786,804		(58)				1,015,000	10/07/2025
100255466		PRINCETON	TX		11/24/2025	6.625	220,781		(20)				317,000	10/10/2025
100255467		GERMANTOWN	WI		11/24/2025	7.500	289,723		(20)				415,000	10/03/2025
100255468		MIDDLETON	ID		11/24/2025	6.125	306,359		(11)				483,000	09/15/2025
100255469		BRIER	WA		11/24/2025	7.375	821,522		(45)				1,075,000	08/26/2025
100255470		JACKSONVILLE	AR		11/24/2025	6.875	249,462		(19)				345,000	09/10/2025
100255471		KATY	TX		11/24/2025	7.125	258,233		(12)				283,000	09/30/2025
100255472		OKLAHOMA CITY	OK		11/24/2025	7.875	223,962		(6)				269,000	09/12/2025
100255473		BAKERSFIELD	CA		11/24/2025	6.490	252,568		(12)				330,000	09/04/2025
100255474		TOBYHANNA	PA		11/24/2025	7.125	213,529		(4)				257,000	10/03/2025
100255475		SUNRIVER	OR		11/24/2025	7.375	412,779		(27)				505,000	10/07/2025
100255476		MANCHESTER	CT		11/24/2025	6.875	316,993		(21)				410,000	10/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255477		OCEANSIDE	CA		11/24/2025	6.250	873,769		(41)				1,225,000	09/15/2025
100255478		QUINCY	MA		11/24/2025	6.750	952,635		(57)				1,305,000	09/19/2025
100255479		MORRISVILLE	PA		11/24/2025	6.875	217,290		(17)				350,000	09/25/2025
100255480		CHARLOTTE	NC		11/24/2025	7.625	288,852		(33)				365,000	09/19/2025
100255481		SWANS ISLAND	ME		11/24/2025	6.500	476,566		(32)				662,000	09/22/2025
100255482		HOUSTON	TX		11/24/2025	6.490	362,274		(24)				485,000	09/19/2025
100255483		EATONTON	GA		11/24/2025	6.500	334,237		(23)				475,000	09/24/2025
100255484		BUSHNELL	FL		11/24/2025	6.625	213,059		(16)				287,000	10/03/2025
100255485		TOWSON	MD		11/24/2025	7.490	245,916		(24)				342,000	09/17/2025
100255486		METAIRIE	LA		11/24/2025	6.250	218,764		(12)				310,000	09/17/2025
100255487		KATY	TX		11/24/2025	6.375	230,222		(13)				320,000	09/11/2025
100255488		WHIPPANY	NJ		11/24/2025	6.625	646,435		(56)				910,000	08/26/2025
100255489		EDMOND	OK		11/24/2025	6.375	224,722		(12)				302,000	09/15/2025
100255490		COATESVILLE	PA		11/24/2025	7.500	254,181		(19)				329,000	09/23/2025
100255491		TALLMADGE	OH		11/24/2025	7.625	209,783		(12)				255,000	09/24/2025
100255492		FLAGLER BEACH	FL		11/24/2025	6.490	385,403		(27)				535,000	09/23/2025
100255493		HONOLULU	HI		11/24/2025	6.500	825,211		(64)				1,260,000	08/08/2025
100255494		LEXINGTON	MI		11/24/2025	6.875	230,495		(19)				325,000	09/26/2025
100255495		STREAMWOOD	IL		11/24/2025	7.490	227,806		(17)				275,000	09/25/2025
100255496		NAPLES	FL		11/24/2025	7.125	416,183		(44)				570,000	09/22/2025
100255497		MORRISTOWN	NJ		11/24/2025	6.490	426,656		(28)				665,000	09/22/2025
100255498		BUSHNELL	FL		11/24/2025	6.625	232,381		(17)				309,000	10/03/2025
100255499		EDMOND	OK		11/24/2025	6.750	309,676		(23)				426,500	09/19/2025
100255500		CHICAGO	IL		11/24/2025	6.375	517,370		(27)				730,000	09/29/2025
100255501		CHICAGO	IL		11/24/2025	6.750	860,081		(56)				1,125,000	09/30/2025
100255502		PRINCETON JUNCTION	NJ		11/24/2025	6.500	526,799		(39)				800,000	09/26/2025
100255503		PRINCETON JUNCTION	NJ		11/24/2025	6.500	532,720		(36)				800,000	09/26/2025
100255504		HERNDON	VA		11/24/2025	6.500	284,307		(20)				447,000	09/29/2025
100255505		VIRGINIA BEACH	VA		11/24/2025	7.125	215,535		(21)				293,000	09/26/2025
100255506		CROZET	VA		11/24/2025	6.625	313,229		(23)				405,000	09/24/2025
100255507		ARGYLE	TX		11/24/2025	7.000	366,873		(35)				500,000	09/26/2025
100255508		RAYMORE	MO		11/24/2025	6.875	261,156		(12)				320,000	09/24/2025
100255509		DEMOREST	GA		11/24/2025	7.500	217,423		(18)				281,000	09/25/2025
100255510		JACKSONVILLE	AR		11/24/2025	6.875	249,462		(19)				345,000	09/10/2025
100255511		BENTONVILLE	AR		11/24/2025	6.625	207,274		(16)				276,000	09/29/2025
100255512		ANNA	TX		11/24/2025	6.375	224,024		(15)				313,000	09/26/2025
100255513		FALLON	NV		11/24/2025	7.625	214,626		(18)				275,000	09/26/2025
100255514		HAVERHILL	MA		11/24/2025	6.490	675,715		(38)				883,000	09/22/2025
100255515		CANTON	GA		11/24/2025	6.875	375,182		(31)				517,000	09/26/2025
100255516		JEROME	ID		11/24/2025	6.750	355,601		(20)				465,000	09/05/2025
100255517		MARCO ISLAND	FL		11/24/2025	6.625	244,573		(17)				342,500	09/25/2025
100255518		WALTHAM	MA		11/24/2025	7.125	662,864		(64)				945,000	10/01/2025
100255519		MAPLETON	UT		11/24/2025	6.500	227,310		(13)				310,000	09/29/2025
100255520		ELK GROVE	CA		11/24/2025	6.625	478,970		(41)				665,000	09/25/2025
100255521		AFTON	OK		11/24/2025	6.625	408,846		(31)				600,000	09/19/2025
100255522		LAS VEGAS	NV		11/24/2025	6.490	507,816		(39)				790,000	09/26/2025
100255523		COLUMBIA	SC		11/24/2025	7.000	217,140		(20)				310,000	09/30/2025
100255524		FORT WAYNE	IN		11/24/2025	6.875	215,346		(18)				277,000	10/03/2025
100255525		BIG BEAR LAKE	CA		11/24/2025	7.250	655,881		(17)				815,000	09/25/2025
100255526		ANAHEIM	CA		11/24/2025	6.500	1,175,477		(79)				1,773,000	09/30/2025
100255527		BARTLETT	IL		11/24/2025	6.625	221,581		(14)				287,500	09/24/2025
100255528		OCEAN PINES	MD		11/24/2025	6.490	240,789		(17)				360,000	09/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255529		YREKA	CA		11/24/2025	6.750	220,613		(14)				295,000	09/29/2025
100255530		RENTON	WA		11/24/2025	6.490	416,518		(16)				582,000	09/25/2025
100255531		SKOKIE	IL		11/24/2025	6.990	228,667		(17)				295,000	10/02/2025
100255532		JENSEN BEACH	FL		11/24/2025	6.625	300,062		(20)				495,000	10/03/2025
100255533		MADISON	WI		11/24/2025	6.625	347,524		(29)				530,000	10/03/2025
100255534		SNEADS FERRY	NC		11/24/2025	6.990	212,194		(21)				302,000	09/29/2025
100255535		HUMMELSTOWN	PA		11/24/2025	6.750	547,010		(20)				680,000	09/30/2025
100255536		HENRICO	VA		11/24/2025	7.000	385,806		(32)				620,000	09/30/2025
100255537		CONYERS	GA		11/24/2025	7.250	489,668		(49)				779,000	09/29/2025
100255538		VANCOUVER	WA		11/24/2025	6.875	336,527		(1)				420,000	09/29/2025
100255539		DALLAS	TX		11/24/2025	6.625	213,236		(17)				278,000	09/26/2025
100255540		BRENTWOOD	CA		11/24/2025	6.250	504,321		(22)				725,000	09/30/2025
100255541		MANCHESTER	NH		11/24/2025	6.490	357,451		(25)				575,000	09/23/2025
100255542		RANCHO CORDOVA	CA		11/24/2025	6.375	390,202		(22)				510,000	09/29/2025
100255543		NEW ORLEANS	LA		11/24/2025	6.250	537,739		(25)				754,000	09/30/2025
100255544		GIG HARBOR	WA		11/24/2025	6.500	630,908		(37)				840,000	10/01/2025
100255545		MAGNOLIA	TX		11/24/2025	6.375	362,498		(14)				490,000	10/02/2025
100255546		FORT WORTH	TX		11/24/2025	6.375	244,910		(17)				355,000	10/03/2025
100255547		CHELSEA	MA		11/24/2025	6.625	393,739		(26)				510,000	10/02/2025
100255548		INDIANAPOLIS	IN		11/24/2025	7.000	234,245		(21)				300,000	09/25/2025
100255549		GULF SHORES	AL		11/24/2025	7.000	455,063		(29)				590,000	10/02/2025
100255550		RICHMOND	VA		11/24/2025	6.625	292,006		(20)				378,000	10/02/2025
100255551		ROLESVILLE	NC		11/24/2025	6.500	308,594		(20)				410,000	10/01/2025
100255552		STUART	FL		11/24/2025	6.250	482,651		(17)				680,000	09/29/2025
100255553		STEPHENVILLE	TX		11/24/2025	6.624	212,633		(15)				275,000	10/03/2025
100255554		WELLS	ME		11/24/2025	6.875	494,953		(37)				645,000	10/02/2025
100255555		MCCAYSVILLE	GA		11/24/2025	6.500	254,415		(18)				390,000	09/30/2025
100255556		KNOXVILLE	TN		11/24/2025	6.625	260,352		(18)				350,000	09/30/2025
100255557		NEW ORLEANS	LA		11/24/2025	6.875	209,924		(17)				275,000	09/10/2025
100255558		BALTIMORE	MD		11/24/2025	7.125	227,348		(17)				293,000	10/01/2025
100255559		NEWARK	CA		11/24/2025	6.875	464,481		(34)				763,000	09/29/2025
100255560		PRINCETON JUNCTION	NJ		11/24/2025	6.250	378,827		(21)				595,000	10/02/2025
100255561		BILLERICA	MA		11/24/2025	6.500	578,556		(40)				815,000	09/29/2025
100255562		SOUTH LAKE TAHOE	CA		11/24/2025	6.250	506,803		(28)				802,000	10/02/2025
100255563		GLENWOOD SPRINGS	CO		11/24/2025	6.750	604,470		(33)				920,000	10/03/2025
100255564		SUMTER	SC		11/24/2025	7.500	236,551		(25)				302,000	09/26/2025
100255565		OCEAN CITY	NJ		11/24/2025	6.990	534,818		(48)				790,000	10/01/2025
100255566		KING OF PRUSSIA	PA		11/24/2025	6.500	306,245		(14)				455,000	10/03/2025
100255567		STATELINE	NV		11/24/2025	6.625	550,087		(42)				833,000	10/01/2025
100255568		ROTONDA WEST	FL		11/24/2025	6.875	214,571		(19)				309,000	09/26/2025
100255569		NORTH CHARLESTON	SC		11/24/2025	6.625	220,630		(17)				305,000	09/25/2025
100255570		CINCINNATI	OH		11/24/2025	7.375	208,884		(15)				288,000	10/02/2025
100255571		SPRING HILL	TN		11/24/2025	6.625	338,049		(29)				510,000	10/03/2025
100255572		MARANA	AZ		11/24/2025	6.624	372,494		(10)				461,000	09/25/2025
100255573		PARKER	CO		11/24/2025	6.490	628,558		(46)				870,000	10/02/2025
100255574		NASHVILLE	TN		11/24/2025	7.375	288,300		(17)				350,000	10/03/2025
100255575		LOS ANGELES	CA		11/24/2025	7.125	822,259		(72)				1,130,000	10/03/2025
100255576		ROSEVILLE	CA		11/24/2025	6.490	650,129		(38)				845,000	10/02/2025
100255577		LONE PINE	CA		11/24/2025	6.625	223,052		(7)				275,000	10/02/2025
100255578		NORFOLK	VA		11/24/2025	7.625	280,819		(11)				306,000	10/06/2025
100255579		ORANGE BEACH	AL		11/24/2025	6.875	424,350		(27)				550,000	10/07/2025
100255580		SAN ANTONIO	TX		11/24/2025	6.250	336,476		(19)				470,000	09/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255581		FRIENDSWOOD	TX		11/24/2025	6.625	223,662		(1)				248,000	09/30/2025
100255582		CROMWELL	CT		11/24/2025	6.875	216,003		(16)				330,000	09/26/2025
100255583		YUCCA VALLEY	CA		11/24/2025	6.500	338,985		(21)				486,000	10/06/2025
100255584		RUNNING SPRINGS	CA		11/24/2025	6.500	453,945		(27)				590,000	10/02/2025
100255585		NEWARK	CA		11/24/2025	6.250	665,706		(35)				980,000	10/04/2025
100255586		AUBREY	TX		11/24/2025	6.625	288,226		(22)				375,000	10/02/2025
100255587		DALY CITY	CA		11/24/2025	6.990	704,588		(67)				1,025,000	10/02/2025
100255588		MISSOULA	MT		11/24/2025	7.500	500,099		(35)				650,000	09/30/2025
100255589		GREENSBORO	NC		11/24/2025	6.375	332,820		(22)				473,000	10/03/2025
100255590		ROCKAWAY BEACH	OR		11/24/2025	6.375	403,119		(22)				525,000	10/01/2025
100255591		ROGERS	AR		11/24/2025	6.500	210,165		(17)				299,000	10/01/2025
100255592		HAYWARD	CA		11/24/2025	6.375	502,371		(32)				730,000	10/02/2025
100255593		ROSENBERG	TX		11/24/2025	6.625	207,769		(8)				260,000	10/07/2025
100255594		SAN LUIS OBISPO	CA		11/24/2025	6.375	720,163		(48)				1,100,000	10/01/2025
100255595		SKOKIE	IL		11/24/2025	7.375	377,449		(29)				487,000	10/06/2025
100255596		HIGHLANDS RANCH	CO		11/24/2025	6.490	414,958		(23)				575,000	10/03/2025
100255597		SAN DIEGO	CA		11/24/2025	6.490	324,335		(22)				450,000	10/02/2025
100255598		BOSTON	MA		11/24/2025	6.250	597,599		(22)				840,000	10/06/2025
100255599		PLEASANT HILL	IA		11/24/2025	6.875	208,967		(9)				257,000	10/01/2025
100255600		AMBLER	PA		11/24/2025	7.000	487,430		(33)				630,000	10/08/2025
100255601		SAN JOSE	CA		11/24/2025	6.375	736,367		(45)				1,025,000	10/03/2025
100255602		PORTLAND	OR		11/24/2025	6.375	303,499		(20)				440,000	10/02/2025
100255603		LANCASTER	MA		11/24/2025	6.250	400,459		(19)				589,000	09/30/2025
100255604		TAMPA	FL		11/24/2025	6.625	461,842		(18)				575,000	10/02/2025
100255605		MANTECA	CA		11/24/2025	6.500	498,988		(28)				655,000	10/05/2025
100255606		SPRINGFIELD	MA		11/24/2025	6.624	274,394		(20)				380,000	10/07/2025
100255607		KEENE	TX		11/24/2025	6.240	226,452		(12)				344,000	09/30/2025
100255608		EUREKA	CA		11/24/2025	6.375	372,553		(25)				535,000	09/29/2025
100255609		CEDAR RAPIDS	IA		11/24/2025	6.625	230,935		(14)				300,000	10/06/2025
100255610		SAN LUIS OBISPO	CA		11/24/2025	6.375	513,784		(34)				825,000	10/07/2025
100255611		CLERMONT	FL		11/24/2025	7.125	325,066		(22)				430,000	10/10/2025
100255612		INDIAN HARBOUR BEACH	FL		11/24/2025	6.490	503,344		(33)				660,000	10/10/2025
100255613		JEFFERSON	OR		11/24/2025	6.490	594,185		(46)				855,000	10/02/2025
100255614		BREA	CA		11/24/2025	7.125	704,629		(48)				910,000	10/09/2025
100255615		TEMECULA	CA		11/24/2025	6.990	834,532		(64)				1,240,000	10/01/2025
100255616		MALVERN	PA		11/24/2025	6.375	411,527		(28)				589,000	10/08/2025
100255617		QUINCY	MA		11/24/2025	6.750	301,113		(26)				491,000	10/06/2025
100255618		ALTAMONTE SPRINGS	FL		11/24/2025	7.375	228,097		(9)				299,000	09/30/2025
100255619		TURLOCK	CA		11/24/2025	6.250	330,712		(12)				434,000	10/03/2025
100255620		KATY	TX		11/24/2025	6.490	250,808		(18)				373,000	10/09/2025
100255621		MERCED	CA		11/24/2025	6.490	288,224		(16)				418,000	10/07/2025
100255622		MARYSVILLE	WA		11/24/2025	6.624	499,342		(33)				685,000	10/03/2025
100255623		TEMPE	AZ		11/24/2025	6.490	428,847		(33)				610,000	10/08/2025
100255624		MINNEAPOLIS	MN		11/24/2025	6.625	406,758		(27)				527,000	10/06/2025
100255625		DURANGO	CO		11/24/2025	6.875	592,929		(49)				825,000	10/03/2025
100255626		POCONO LAKE	PA		11/24/2025	6.875	538,084		(37)				712,000	10/10/2025
100255627		BENTONVILLE	AR		11/24/2025	6.490	354,796		(23)				468,000	10/10/2025
100255628		FREEPORT	FL		11/24/2025	6.490	259,879		(15)				380,000	10/06/2025
100255629		MINOOKA	IL		11/24/2025	6.624	294,684		(23)				385,000	10/14/2025
100255630		WAUKEGAN	IL		11/24/2025	6.875	223,903		(15)				305,000	10/10/2025
100255631		SACRAMENTO	CA		11/24/2025	6.625	396,591		(34)				580,000	10/10/2025
100255632		MIAMI	FL		11/24/2025	6.624	243,809		(22)				400,000	10/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255633		CHESTERTON	IN		11/24/2025	6.625	336,394		(24)				455,000	10/10/2025
100255634		AYNOR	SC		11/24/2025	6.750	222,039		(17)				314,802	10/10/2025
100255635		WILMINGTON	DE		11/24/2025	6.624	254,768		(23)				365,000	10/06/2025
100255636		FALL RIVER	MA		11/24/2025	7.125	531,743		(49)				700,000	10/03/2025
100255637		EAST BOSTON	MA		11/24/2025	6.500	523,818		(23)				685,000	10/10/2025
100255638		STRATTON	VT		11/24/2025	6.875	256,917		(22)				330,000	10/09/2025
100255639		TREVOR	WI		11/24/2025	7.625	237,636		(27)				305,000	10/06/2025
100255640		SAINT LOUIS	MO		11/24/2025	6.375	592,822		(22)				800,000	10/14/2025
100255641		SALEM	OR		11/24/2025	7.625	238,696		(15)				290,000	08/19/2025
100255642		BATON ROUGE	LA		11/24/2025	7.500	565,852		(32)				720,000	08/27/2025
100255643		PAWLEYS ISLAND	SC		11/24/2025	7.625	394,621		(35)				583,000	09/05/2025
100255644		PAWTUCKET	RI		11/24/2025	6.875	534,570		(31)				695,000	09/15/2025
100255645		ATHENS	AL		11/24/2025	6.250	318,004		(4)				398,000	09/29/2025
100255646		IDYLLWILD	CA		11/24/2025	7.500	318,073		(32)				380,000	08/16/2025
100255647		GRASONVILLE	MD		11/24/2025	7.000	593,712		(44)				817,000	08/20/2025
100255648		BIG BEAR CITY	CA		11/24/2025	6.624	544,170		(20)				750,000	10/03/2025
100255649		SALIDA	CO		11/24/2025	6.375	631,444		(26)				829,000	10/14/2025
100255650		PORTLAND	OR		11/24/2025	6.490	406,200		(20)				530,000	10/03/2025
100255651		CENTERVILLE	MA		11/24/2025	6.875	440,674		(24)				630,000	10/08/2025
100255652		HILTON HEAD ISLAND	SC		11/24/2025	6.500	367,070		(19)				479,000	09/30/2025
100255653		GENOA	NV		11/24/2025	6.375	643,515		(21)				832,000	09/24/2025
100255654		LA QUINTA	CA		11/24/2025	6.375	712,159		(24)				955,000	10/13/2025
100255655		KISSIMMEE	FL		11/24/2025	6.124	361,534		(3)				450,000	10/14/2025
100255656		SILVER SPRING	MD		11/24/2025	6.499	358,116		(19)				570,000	10/07/2025
100255657		WILMINGTON	DE		11/24/2025	6.624	311,108		(16)				441,000	10/09/2025
100255658		PONDER	TX		11/24/2025	6.624	235,281		(15)				313,000	10/03/2025
100255659		ELLICOTT CITY	MD		11/24/2025	6.124	373,362		(12)				493,000	10/08/2025
100255660		OMAHA	NE		11/24/2025	6.490	250,073		(14)				310,000	10/06/2025
100255661		SEAL COVE	ME		11/24/2025	6.624	574,313		9				650,000	10/15/2025
100255662		GRAYSON	GA		11/24/2025	7.125	326,507		(25)				460,000	10/07/2025
100255663		WARREN	RI		11/24/2025	6.625	498,654		(30)				695,000	09/30/2025
100255664		MONTICELLO	IN		11/24/2025	6.490	370,125		(16)				475,000	10/07/2025
100255665		BALTIMORE	MD		11/24/2025	7.490	363,442		(14)				500,000	10/06/2025
100255666		BRIGANTINE	NJ		11/24/2025	6.990	513,856		(21)				630,000	10/10/2025
100255667		PACIFIC BEACH	WA		11/24/2025	6.375	715,040		(30)				961,000	09/30/2025
100255668		CHANDLER	AZ		11/24/2025	6.750	355,275		(25)				465,000	10/06/2025
100255669		CHARLOTTE	NC		11/24/2025	6.625	257,107		(12)				315,900	10/08/2025
100255670		GLENDALE	AZ		11/24/2025	6.875	368,708		(17)				524,000	10/24/2025
100255671		RATHDRUM	ID		11/24/2025	6.375	310,754		(13)				494,900	10/21/2025
100255672		RANCHO MISSION VIEJO	CA		11/24/2025	6.624	746,619		(35)				975,000	10/23/2025
100255673		SOUTH LAKE TAHOE	CA		11/24/2025	6.624	528,557		(26)				693,000	10/17/2025
100255674		LAKE STEVENS	WA		11/24/2025	6.125	624,411		(10)				845,000	10/10/2025
100255675		LAKE FOREST	IL		11/24/2025	6.625	434,653		(17)				610,000	10/18/2025
100255676		HURRICANE	UT		11/24/2025	6.375	677,035		(20)				865,000	10/06/2025
100255677		SILVERTHORNE	CO		11/24/2025	6.375	694,614		(28)				910,000	10/17/2025
100255678		FORT WORTH	TX		11/24/2025	6.625	653,758		(28)				857,000	10/01/2025
100255679		BUENA VISTA	CO		11/24/2025	6.624	567,634		(27)				702,000	10/20/2025
100255680		JASPER	GA		11/24/2025	6.875	370,698		(24)				450,000	10/30/2025
100255681		AURORA	CO		11/24/2025	6.499	366,696		(15)				450,000	10/16/2025
100255682		NORMAN	OK		11/24/2025	6.875	281,008		(21)				340,000	10/24/2025
100255683		CENTENNIAL	CO		11/24/2025	5.999	637,592		(10)				850,000	10/27/2025
100255684		SEVIERVILLE	TN		11/24/2025	6.999	310,625		(24)				402,000	10/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255685		SOUTH HAVEN	MI		11/24/2025	6.124	597,024		(19)				800,000	10/24/2025
100255686		CLEARWATER BEACH	FL		11/24/2025	6.500	496,521		(23)				650,000	09/30/2025
100255687		COLUMBUS	OH		11/24/2025	5.875	298,819		(2)				410,000	10/16/2025
100255688		VENICE	FL		11/24/2025	7.490	409,724		(38)				490,000	10/10/2025
100255689		SAINT AUGUSTINE	FL		11/24/2025	7.125	280,792		(23)				338,000	10/17/2025
100255690		POULSBO	WA		11/24/2025	6.875	256,349		(20)				460,000	10/28/2025
100255691		FRANKFORT	IL		11/24/2025	6.624	467,138		(22)				615,000	10/24/2025
100255692		RENO	NV		11/24/2025	6.624	242,459		(15)				295,000	10/24/2025
100255693		SCOTTSDALE	AZ		11/24/2025	6.990	285,161		(17)				370,000	10/11/2025
100255694		STEVENSVILLE	MI		11/24/2025	6.625	291,101		(18)				405,000	10/24/2025
100255695		LAKEPORT	CA		11/24/2025	5.875	324,025		3				485,000	10/15/2025
100255696		BOONE	NC		11/24/2025	5.875	401,057		1				610,000	10/14/2025
100255697		KIRKLAND	WA		11/24/2025	5.990	701,294		(7)				1,025,000	10/13/2025
100255698		LAWRENCEVILLE	GA		11/24/2025	5.875	285,804		(2)				439,000	09/23/2025
100255699		SAN MARCOS	CA		11/24/2025	6.125	431,218		(12)				636,000	10/09/2025
100255700		SALEM	MA		11/24/2025	6.125	302,047		(11)				440,000	10/14/2025
100255701		PORTLAND	OR		11/24/2025	6.624	515,315		(31)				805,037	10/22/2025
100255702		RICHMOND	VA		11/24/2025	6.499	378,389		(19)				571,000	10/31/2025
100255703		INNSBROOK	MO		11/24/2025	6.268	823,439		(41)				1,260,000	10/31/2025
100255704		DAVIS	CA		11/24/2025	6.125	507,007		(16)				718,000	10/09/2025
100255705		FRAMINGHAM	MA		11/24/2025	6.125	279,674		(11)				430,000	10/14/2025
100255706		GLEN ALLEN	VA		11/24/2025	6.125	325,146		(12)				465,000	10/17/2025
100255707		FALMOUTH	MA		11/24/2025	6.125	493,056		(5)				835,000	10/14/2025
100255708		GLEN ALLEN	VA		11/24/2025	6.125	301,132		(12)				450,000	10/17/2025
100255709		MISSION VIEJO	CA		11/24/2025	6.125	772,042		(3)				1,100,000	10/11/2025
100255710		PANAMA CITY BEACH	FL		11/24/2025	6.624	249,379		(19)				345,000	10/24/2025
100255711		MCCALL	ID		11/24/2025	6.375	577,297		(25)				815,200	10/02/2025
100255712		SARASOTA	FL		11/24/2025	6.375	256,414		(15)				490,000	10/03/2025
100255713		NEWARK	DE		11/24/2025	6.250	304,246		(7)				454,000	10/13/2025
100255714		HOUSTON	TX		11/24/2025	6.499	272,764		(16)				385,000	10/23/2025
100255715		BUTLER	TN		11/24/2025	6.490	287,801		(18)				400,000	10/20/2025
100255716		MIAMI	FL		11/24/2025	6.490	459,767		(28)				640,000	10/15/2025
100255717		SAN DIEGO	CA		11/24/2025	6.999	543,747		(33)				760,000	10/29/2025
100255718		FOLSOM	CA		11/24/2025	6.624	515,134		(20)				735,000	10/24/2025
100255719		TAMPA	FL		11/24/2025	6.375	345,092		(18)				482,000	10/08/2025
100255720		BREMERTON	WA		11/24/2025	6.125	401,879		(11)				625,000	10/14/2025
100255721		RICHLAND	WA		11/24/2025	6.124	268,082		(5)				380,000	10/22/2025
100255722		WORCESTER	MA		11/24/2025	6.125	474,774		(13)				730,000	10/14/2025
100255723		GREENVILLE	ME		11/24/2025	6.875	303,852		(17)				423,000	10/24/2025
100255724		ANAHEIM	CA		11/24/2025	6.499	675,286		(35)				1,000,000	10/22/2025
100255725		FORT WORTH	TX		11/24/2025	6.490	273,018		(13)				382,000	10/15/2025
100255726		SAN JOSE	CA		11/24/2025	6.125	797,827		(20)				1,185,000	10/01/2025
100255727		SAN JOSE	CA		11/24/2025	6.125	662,375		(18)				960,000	10/13/2025
100255728		ROSEVILLE	CA		11/24/2025	6.125	415,649		(16)				685,000	10/13/2025
100255729		BUENA VISTA	CO		11/24/2025	6.499	804,312		(44)				1,300,000	10/27/2025
100255730		LITCHFIELD PARK	AZ		11/24/2025	5.990	308,209		(7)				475,000	10/23/2025
100255731		MESA	AZ		11/24/2025	6.500	427,954		(23)				600,000	10/10/2025
100255732		SANTA ANA	CA		11/24/2025	6.499	616,797		(34)				895,000	10/10/2025
100255733		SEATTLE	WA		11/24/2025	5.999	707,750		(18)				1,075,000	10/30/2025
100255734		JOSHUA TREE	CA		11/24/2025	6.124	603,505		(23)				925,000	10/24/2025
100255735		NEVADA	TX		11/24/2025	6.125	541,795		(7)				815,000	10/14/2025
100255736		CORCORAN	MN		11/24/2025	6.125	319,329		(13)				452,000	10/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255737		FRISCO	TX		11/24/2025	6.624	325,010		(23)				439,000	10/15/2025
100255738		INLET BEACH	FL		11/24/2025	6.624	445,608		(33)				700,000	10/21/2025
100255739		CLAREMONT	CA		11/24/2025	6.125	345,277		(14)				485,000	10/03/2025
100255740		LAKEVILLE	MN		11/24/2025	6.125	284,070		(12)				423,000	10/10/2025
100255741		SPRINGFIELD	MA		11/24/2025	5.999	270,104		(7)				403,000	10/27/2025
100255742		ORMOND BEACH	FL		11/24/2025	7.000	286,577		(26)				430,000	10/16/2025
100255743		OREM	UT		11/24/2025	6.500	357,070		(16)				540,000	10/14/2025
100255744		MIAMI	FL		11/24/2025	6.125	230,118		(6)				325,000	10/03/2025
100255745		CLAYTON	NC		11/24/2025	6.125	240,547		(7)				346,000	10/10/2025
100255746		ALPHARETTA	GA		11/24/2025	6.624	286,067		(14)				370,000	10/14/2025
100255747		PFLUGERVILLE	TX		11/24/2025	5.990	276,140		(10)				399,000	10/10/2025
100255748		PALM COAST	FL		11/24/2025	6.875	272,747		(24)				375,000	10/15/2025
100255749		MCKINNEY	TX		11/24/2025	6.125	236,944		(11)				320,000	10/16/2025
100255750		OAKHURST	CA		11/24/2025	8.125	521,763		(55)				660,000	09/18/2025
100255751		SELBYVILLE	DE		11/24/2025	7.375	436,512		(36)				560,000	10/14/2025
100255752		LAS VEGAS	NV		11/24/2025	6.125	328,319		5				455,000	10/06/2025
100255753		LAKE HAVASU CITY	AZ		11/24/2025	7.375	351,605		(30)				450,000	10/11/2025
100255754		COLTEWAH	TN		11/24/2025	7.375	343,048		(29)				444,000	09/15/2025
100255755		SADDLE BROOK	NJ		11/24/2025	6.250	685,297		(15)				1,000,000	10/22/2025
100255756		HAYWARD	CA		11/24/2025	6.250	637,673		(18)				840,000	10/15/2025
100255757		SAINT SIMONS ISLAND	GA		11/24/2025	6.624	600,044		(37)				780,000	10/22/2025
100255758		ROANOKE	VA		11/24/2025	6.875	443,629		(31)				585,000	10/08/2025
100255759		ARCH CAPE	OR		11/24/2025	6.375	573,080		(21)				875,000	10/11/2025
100255760		MANVEL	TX		11/24/2025	6.250	291,150		(12)				385,000	10/06/2025
100255761		DUCK CREEK VILLAGE	UT		11/24/2025	6.490	363,541		(19)				475,000	09/29/2025
100255762		LONG BRANCH	NJ		11/24/2025	6.124	741,375		(24)				985,000	10/27/2025
100255763		ROCKAWAY BEACH	OR		11/24/2025	6.490	312,777		(18)				407,000	10/10/2025
100255764		CAPE CORAL	FL		11/24/2025	6.500	566,075		(38)				750,000	10/08/2025
100255765		SEABROOK ISLAND	SC		11/24/2025	6.499	280,987		(17)				365,000	10/24/2025
100255766		NEW SMYRNA BEACH	FL		11/24/2025	6.624	360,885		(27)				472,000	10/23/2025
100255767		NATCHITOCHES	LA		11/24/2025	6.500	262,291		(17)				354,000	10/14/2025
100255768		SAVANNAH	GA		11/24/2025	6.500	245,526		(17)				317,500	10/10/2025
100255769		DAWSONVILLE	GA		11/24/2025	6.490	345,783		(19)				469,000	10/14/2025
100255770		HILLSBORO	OR		11/24/2025	6.375	417,263		(19)				600,000	10/16/2025
100255771		RALEIGH	NC		11/24/2025	6.375	390,677		(10)				530,000	10/13/2025
100255772		WENDELL	NC		11/24/2025	6.375	243,621		(12)				345,000	10/17/2025
100255773		MADEIRA BEACH	FL		11/24/2025	6.375	581,806		(31)				781,000	10/17/2025
100255774		GROSSE POINTE PARK	MI		11/24/2025	8.250	251,873		(23)				330,000	10/22/2025
100255775		PRESCOTT VALLEY	AZ		11/24/2025	6.490	282,446		(19)				375,000	10/14/2025
100255776		MODESTO	CA		11/24/2025	6.490	281,087		(18)				405,000	10/10/2025
100255777		FORKS	WA		11/24/2025	6.624	679,649		(24)				892,000	10/21/2025
100255778		FAIRHAVEN	MA		11/24/2025	7.125	500,663		(28)				650,000	10/23/2025
100255779		FULSHEAR	TX		11/24/2025	6.375	256,409		(16)				338,000	10/14/2025
100255780		DALTON	GA		11/24/2025	6.375	249,292		(13)				325,200	10/17/2025
100255781		HILTON HEAD ISLAND	SC		11/24/2025	6.375	384,678		(9)				510,000	10/30/2025
100255782		CLAREMONT	CA		11/24/2025	6.875	403,271		(24)				523,500	10/23/2025
100255783		CLAREMONT	CA		11/24/2025	6.875	405,197		(24)				526,000	10/23/2025
100255784		HARRISON	NJ		11/24/2025	6.499	398,450		(15)				530,000	10/27/2025
100255785		SPOKANE	WA		11/24/2025	6.875	392,034		(23)				509,000	10/17/2025
100255786		CHICAGO	IL		11/24/2025	6.990	570,417		(38)				750,000	10/17/2025
100255787		PUYALLUP	WA		11/24/2025	6.124	405,267		(12)				550,000	10/28/2025
100255788		BOSTON	MA		11/24/2025	6.499	406,053		(20)				533,000	10/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255789		NAPA	CA		11/24/2025	6.990	789,281		(52)				1,075,000	09/13/2025
100255790		NEWARK	NJ		11/24/2025	6.624	561,133		(31)				775,000	10/31/2025
100255791		MANTECA	CA		11/24/2025	6.499	497,801		(24)				650,000	10/21/2025
100255792		HEMET	CA		11/24/2025	7.000	262,540		(17)				340,000	10/09/2025
100255793		FUQUAY VARINA	NC		11/24/2025	6.499	402,855		(18)				545,000	10/22/2025
100255794		JACKSON	NJ		11/24/2025	6.624	767,102		(43)				1,160,000	10/23/2025
100255795		SAN DIEGO	CA		11/24/2025	6.875	966,574		(60)				1,253,000	10/23/2025
100255796		ALBUQUERQUE	NM		11/24/2025	6.624	332,159		(19)				450,000	10/22/2025
100255797		LONGMONT	CO		11/24/2025	4.990	326,707		28				454,000	10/14/2025
100255798		EXTON	PA		11/24/2025	6.625	388,516		(24)				525,000	10/07/2025
100255799		RIVERSIDE	CA		11/24/2025	6.490	469,719		(25)				645,000	10/24/2025
100255800		MCKINNEY	TX		11/24/2025	6.375	267,498		(12)				371,000	10/08/2025
100255801		NEW ORLEANS	LA		11/24/2025	6.624	277,657		(18)				365,000	10/21/2025
100255802		ANNA	TX		11/24/2025	6.375	261,435		(11)				365,000	10/15/2025
100255803		FOLSOM	CA		11/24/2025	6.499	449,701		(26)				585,000	10/22/2025
100255804		CASCADE	ID		11/24/2025	6.500	652,448		(35)				854,000	10/07/2025
100255805		CORONA	CA		11/24/2025	6.490	518,746		(29)				675,000	10/24/2025
100255806		SOUTH LAKE TAHOE	CA		11/24/2025	6.124	495,058		(20)				650,000	10/22/2025
100255807		FRESNO	CA		11/24/2025	6.499	361,550		(21)				480,000	10/23/2025
100255808		TURLOCK	CA		11/24/2025	6.875	378,799		(25)				600,000	10/27/2025
100255809		COLUMBUS	OH		11/24/2025	6.500	292,374		(17)				391,000	10/10/2025
100255810		MIAMI	FL		11/24/2025	6.499	303,916		(18)				400,000	10/22/2025
100255811		AUSTIN	TX		11/24/2025	7.125	299,809		(24)				450,000	10/22/2025
100255812		ETNA	OH		11/24/2025	6.875	233,183		(16)				304,000	10/23/2025
100255813		RALEIGH	NC		11/24/2025	6.124	328,737		(5)				465,000	10/24/2025
100255814		KNIGHTDALE	NC		11/24/2025	6.030	306,142		(11)				404,000	10/28/2025
100255815		BRICK	NJ		11/24/2025	6.624	323,793		(22)				425,000	10/03/2025
100255816		GILBERT	AZ		11/24/2025	6.375	348,251		(16)				455,000	10/30/2025
100255817		SAUNDERSTOWN	RI		11/24/2025	6.875	348,195		(24)				456,000	10/03/2025
100255818		SPARKS	NV		11/24/2025	6.500	350,508		(22)				456,000	10/08/2025
100255819		NAPLES	FL		11/24/2025	6.500	580,213		(36)				755,000	10/10/2025
100255820		AURORA	IL		11/24/2025	6.125	249,546		(6)				342,000	10/10/2025
100255821		SAN ANTONIO	TX		11/24/2025	6.624	325,028		(24)				426,000	10/22/2025
100255822		DAVENPORT	FL		11/24/2025	6.375	314,592		(17)				419,000	10/03/2025
100255823		GLEN ALLEN	VA		11/24/2025	6.499	272,695		(24)				356,000	10/29/2025
100255824		GERMANTOWN	MD		11/24/2025	6.124	268,313		(14)				365,000	10/14/2025
100255825		HOOVER	AL		11/24/2025	6.875	290,118		(26)				404,000	10/06/2025
100255826		AMES	IA		11/24/2025	6.375	268,380		(17)				349,000	10/07/2025
100255827		PLYMOUTH	MN		11/24/2025	6.624	297,457		(18)				399,368	10/22/2025
100255828		LYNNWOOD	WA		11/24/2025	7.250	658,746		(50)				860,000	10/02/2025
100255829		SCOTTSDALE	AZ		11/24/2025	6.875	474,627		(30)				679,000	10/15/2025
100255830		PAWTUCKET	RI		11/24/2025	6.625	562,756		(32)				750,000	09/30/2025
100255831		CRANFORD	NJ		11/24/2025	6.625	749,769		(43)				975,000	10/17/2025
100255832		LATHROP	CA		11/24/2025	7.125	469,475		(38)				611,000	10/16/2025
100255833		PAWTUCKET	RI		11/24/2025	6.625	562,756		(32)				750,000	09/30/2025
100255834		CANADIAN LAKES	MI		11/24/2025	6.500	395,492		(20)				545,000	10/17/2025
100255835		CHANDLER	AZ		11/24/2025	6.625	405,292		(27)				540,000	10/14/2025
100255836		CAROLINA BEACH	NC		11/24/2025	7.125	408,152		(35)				545,000	10/15/2025
100255837		CROSSVILLE	TN		11/24/2025	7.000	376,003		(32)				500,000	10/17/2025
100255838		WHITMAN	MA		11/24/2025	6.624	378,468		(25)				499,000	10/09/2025
100255839		OSAGE BEACH	MO		11/24/2025	6.625	330,232		(24)				432,000	10/14/2025
100255840		BETHLEHEM	GA		11/24/2025	6.500	233,883		(13)				310,000	10/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255841		NORTH RICHLAND HILLS	TX		11/24/2025	6.625	290,956		(21)				388,000	09/29/2025
100255842		FARMINGTON	AR		11/24/2025	6.624	261,453		(19)				340,000	10/15/2025
100255843		KILL DEVIL HILLS	NC		11/24/2025	7.125	356,433		(30)				460,000	10/15/2025
100255844		TUCSON	AZ		11/24/2025	6.875	293,230		(23)				380,000	10/14/2025
100255845		PRESCOTT	AZ		11/24/2025	7.000	328,197		(30)				420,000	10/09/2025
100255846		OCEAN CITY	MD		11/24/2025	6.875	279,784		(23)				367,500	09/29/2025
100255847		CHICAGO RIDGE	IL		11/24/2025	7.000	253,237		(21)				325,000	10/10/2025
100255848		KILL DEVIL HILLS	NC		11/24/2025	7.500	339,242		(36)				431,000	10/14/2025
100255849		HOUSTON	TX		11/24/2025	6.625	286,684		(21)				384,000	10/03/2025
100255850		FAYETTEVILLE	AR		11/24/2025	7.125	283,988		(26)				363,000	10/17/2025
100255851		NORTH MYRTLE BEACH	SC		11/24/2025	7.125	243,634		(25)				310,000	10/14/2025
100255852		LAGRANGE	IN		11/24/2025	7.250	273,651		(31)				363,000	10/16/2025
100255853		ROWLETT	TX		11/24/2025	6.500	243,786		(17)				325,000	10/10/2025
100255854		PINE VALLEY	UT		11/24/2025	7.625	393,965		(29)				476,000	10/07/2025
100255855		BETHLEHEM	GA		11/24/2025	6.500	235,608		(17)				307,000	10/03/2025
100255856		BUFORD	GA		11/24/2025	6.990	281,664		(28)				370,000	09/18/2025
100255857		ELGIN	IL		11/24/2025	6.990	246,499		(23)				318,000	10/17/2025
100255858		CHICAGO	IL		11/24/2025	6.875	257,868		(24)				330,000	10/07/2025
100255859		SAN ANTONIO	TX		11/24/2025	6.490	372,073		(10)				460,000	10/09/2025
100255860		JACKSONVILLE	FL		11/24/2025	7.625	700,878		(70)				835,000	10/06/2025
100255861		STUART	FL		11/24/2025	7.625	538,800		(56)				655,000	10/14/2025
100255862		LAKE ARROWHEAD	CA		11/24/2025	6.499	590,727		(24)				760,000	10/24/2025
100255863		PANORA	IA		11/24/2025	6.990	290,301		(24)				390,000	10/14/2025
100255864		KISSIMMEE	FL		11/24/2025	6.999	307,261		(26)				370,000	10/30/2025
100255865		NORTH CHARLESTON	SC		11/24/2025	7.125	300,538		(20)				372,000	10/27/2025
100255866		BELLA VISTA	AR		11/24/2025	6.490	276,572		(16)				338,000	10/17/2025
100255867		PACE	FL		11/24/2025	6.500	314,292		(16)				410,000	10/27/2025
100255868		FORT WORTH	TX		11/24/2025	6.375	244,665		(11)				310,000	10/16/2025
100255869		PLACENTIA	CA		11/24/2025	6.875	375,949		(18)				515,000	10/20/2025
100255870		EL CAJON	CA		11/24/2025	6.999	671,109		(47)				820,000	10/22/2025
100255871		ANN ARBOR	MI		11/24/2025	6.624	410,519		(22)				515,000	10/27/2025
100255872		SEVIERVILLE	TN		11/24/2025	6.990	413,597		(31)				500,000	10/10/2025
100255873		BLUE RIDGE	GA		11/24/2025	6.499	456,696		(20)				565,000	10/31/2025
100255874		NASHVILLE	TN		11/24/2025	6.875	321,801		(22)				390,000	10/31/2025
100255875		NOBLESVILLE	IN		11/24/2025	6.750	343,727		(21)				420,000	10/22/2025
100255876		NAPA	CA		11/24/2025	6.624	548,808		(30)				771,250	10/24/2025
100255877		HIGH POINT	NC		11/24/2025	7.250	287,513		(25)				350,000	10/14/2025
100255878		COLTEWAH	TN		11/24/2025	6.875	289,448		(22)				351,000	10/10/2025
100255879		SAN TAN VALLEY	AZ		11/24/2025	7.250	306,287		(30)				426,000	10/24/2025
100255880		OCEAN ISLE BEACH	NC		11/24/2025	7.375	707,315		(46)				862,000	10/16/2025
100255881		CYPRESS	TX		11/24/2025	6.875	259,512		(21)				340,000	10/06/2025
100255882		LEES SUMMIT	MO		11/24/2025	6.500	277,675		(17)				360,000	10/10/2025
100255883		ATLANTIC BEACH	NC		11/24/2025	6.625	635,193		(35)				780,000	10/17/2025
100255884		PHOENIX	AZ		11/24/2025	7.375	319,752		(25)				385,000	10/14/2025
100255885		COROLLA	NC		11/24/2025	7.125	600,151		(44)				750,000	10/17/2025
100255886		OCEAN CITY	MD		11/24/2025	7.250	256,400		(20)				320,000	10/15/2025
100255887		MOKENA	IL		11/24/2025	7.375	345,540		(27)				416,000	10/10/2025
100255888		FAYETTEVILLE	AR		11/24/2025	6.625	385,487		(22)				470,000	10/10/2025
100255889		NEW PORT RICHEY	FL		11/24/2025	6.500	355,825		(13)				438,000	10/08/2025
100255890		FORT WORTH	TX		11/24/2025	6.500	501,500		(12)				625,000	10/17/2025
100255891		BOGART	GA		11/24/2025	6.500	289,761		(13)				355,000	10/22/2025
100255892		HENDERSON	NV		11/24/2025	7.375	386,219		(36)				462,000	10/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100255893		MEDFORD	NJ		11/24/2025	7.125	315,610		(26)				410,000	10/17/2025
100255894		MILLSBORO	DE		11/24/2025	7.125	352,424		(28)				445,000	10/14/2025
100255895		FREEHOLD	NJ		11/24/2025	7.000	410,177		(32)				500,000	10/17/2025
100255896		PLANO	TX		11/24/2025	6.990	347,022		(26)				421,000	10/03/2025
100255897		APPLE VALLEY	CA		11/24/2025	6.990	339,703		(27)				425,000	09/30/2025
100255898		ABSECON	NJ		11/24/2025	7.125	347,118		(29)				418,000	10/17/2025
100255899		BERLIN	MD		11/24/2025	6.990	343,845		(27)				415,000	10/14/2025
100255900		SOUTH LAKE TAHOE	CA		11/24/2025	7.375	292,930		(28)				350,000	10/09/2025
100255901		LITTLE RIVER	SC		11/24/2025	7.125	362,165		(30)				441,000	10/17/2025
100255902		REDDING	CA		11/24/2025	6.625	308,679		(20)				375,000	10/13/2025
100255903		BROWNS SUMMIT	NC		11/24/2025	6.990	286,621		(24)				353,000	10/15/2025
100255904		DAWSONVILLE	GA		11/24/2025	7.125	282,736		(26)				355,000	10/20/2025
100255905		ATLANTA	GA		11/24/2025	6.875	291,875		(23)				357,000	10/10/2025
100255906		TUCSON	AZ		11/24/2025	7.000	258,284		(23)				310,000	10/13/2025
100255907		ELKHORN	WI		11/24/2025	7.125	276,082		(25)				335,000	10/14/2025
100255908		UNIVERSITY HEIGHTS	OH		11/24/2025	6.990	255,943		(23)				309,000	10/20/2025
100255909		ATLANTA	GA		11/24/2025	7.750	668,106		(40)				730,000	10/03/2025
100255910		ARDMORE	OK		11/24/2025	7.750	571,506		(36)				626,000	10/06/2025
100255911		COROLLA	NC		11/24/2025	7.625	533,875		(33)				609,000	10/10/2025
100255912		PELHAM	AL		11/24/2025	7.875	451,798		(21)				510,000	10/06/2025
100255913		MCCLOUD	CA		11/24/2025	6.875	286,509		(13)				330,000	10/17/2025
100255914		OAKLAND	MD		11/24/2025	7.750	663,851		(49)				711,000	10/15/2025
100255915		INDIANAPOLIS	IN		11/24/2025	7.375	500,090		(24)				580,000	09/30/2025
100255916		MILLSBORO	DE		11/24/2025	7.625	599,017		(42)				645,000	10/17/2025
100255917		TWENTYNINE PALMS	CA		11/24/2025	7.500	273,459		(24)				310,000	10/04/2025
100255918		PIGEON	MI		11/24/2025	7.625	261,541		(26)				280,000	10/20/2025
100255919		RIO RANCHO	NM		11/24/2025	6.999	361,534		(19)				415,000	10/15/2025
100255920		LAKEVILLE	MN		11/24/2025	6.875	272,718		(17)				360,000	10/10/2025
100255921		BOONE	NC		11/24/2025	7.375	336,527		(27)				445,000	10/06/2025
100255922		ATASCADERO	CA		11/24/2025	7.375	601,121		(36)				649,000	10/21/2025
100255923		BUCKEYE	AZ		11/24/2025	8.000	400,598		(27)				439,000	09/26/2025
100255924		VALLEJO	CA		11/24/2025	6.875	333,406		(13)				520,000	10/07/2025
100255925		CAPE CHARLES	VA		11/24/2025	7.625	801,891		(48)				886,000	10/16/2025
100255926		GROVE CITY	OH		11/24/2025	6.875	279,241		(14)				341,000	10/10/2025
100255927		LENOIR CITY	TN		11/24/2025	6.490	514,269		(19)				735,000	09/29/2025
100255928		PAHRUMP	NV		11/24/2025	6.125	338,336		(2)				375,000	10/02/2025
100255929		CHATTANOOGA	TN		11/24/2025	6.750	306,829		(15)				405,000	10/30/2025
100255930		ROCHESTER	NY		11/24/2025	7.375	196,316		(7)				227,000	09/25/2025
100255931		BRICK	NJ		11/24/2025	6.750	255,774		(14)				360,000	10/21/2025
100256437		KALKASKA	MI		11/25/2025	7.750	197,893		(5)				254,500	04/11/2025
100256438		LAKE OZARK	MO		11/25/2025	7.000	167,413		(8)				208,500	08/28/2025
100256439		SAMMAMISH	WA		11/25/2025	6.624	1,321,794		(82)				1,850,000	10/04/2025
100256440		LOS ANGELES	CA		11/25/2025	8.500	3,146,143		(107)				4,965,000	09/05/2025
100256441		RICHMOND	TX		11/25/2025	6.875	409,506		(35)				568,000	10/10/2025
100256442		NOKOMIS	FL		11/25/2025	7.875	499,063		(47)				620,000	08/28/2025
100256443		MC LEAN	VA		11/25/2025	7.375	2,047,299		(201)				4,180,000	10/14/2025
100256444		LAKE GENEVA	WI		11/25/2025	7.374	263,395		(23)				320,000	10/03/2025
100256445		ROSEMEAD	CA		11/25/2025	6.875	683,576		(52)				1,200,000	09/04/2025
100256446		HENDERSON	NV		11/25/2025	6.874	422,135		(38)				675,000	10/02/2025
100256447		SURPRISE	AZ		11/25/2025	6.625	324,563		(19)				455,000	10/07/2025
100256448	CF	CANTON	MI		11/25/2025	6.875	150,684		(7)				535,000	04/29/2025
100256449		DIAMOND BAR	CA		11/25/2025	6.750	1,275,697		(87)				1,650,000	09/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100256450		ROSEMEAD	CA		11/25/2025	7.250	1,048,252		(105)				1,250,000	09/11/2025
100256451		FRANKLIN	NH		11/25/2025	7.249	430,822		(31)				540,000	09/26/2025
100256452		PINELLAS PARK	FL		11/25/2025	7.000	177,265		(17)				312,000	09/10/2025
100256453		TUSCALOOSA	AL		11/25/2025	7.990	151,934		(13)				182,000	09/30/2025
100256454		VIRGINIA BEACH	VA		11/25/2025	7.374	346,046		(34)				412,000	10/03/2025
100256455		LARCHMONT	NY		11/25/2025	7.249	1,463,537		(114)				1,765,000	08/28/2025
100256456		WHITTIER	CA		11/25/2025	8.249	663,542		(58)				790,000	10/06/2025
100256980		HENRICO	NC		11/26/2025	6.990	425,742		(34)				668,000	09/30/2025
100256981		LOCUST GROVE	GA		11/26/2025	5.000	160,156		30				249,000	09/24/2025
100256982		MOUNTAIN TOP (WRIGHT)	PA		11/26/2025	7.125	424,554		(41)				542,000	10/17/2025
100256983		LOCUST GROVE	GA		11/26/2025	5.000	169,385		32				249,000	09/24/2025
100256984		LAKE ALFRED	FL		11/26/2025	7.500	269,780		(20)				351,000	08/22/2025
100256985		DELTAVILLE	VA		11/26/2025	7.490	469,995		(40)				500,000	09/24/2025
100256986		WILLIAMSTOWN	NJ		11/26/2025	7.500	202,925		(23)				260,000	09/24/2025
100256987		IRVING	TX		11/26/2025	7.625	261,793		(28)				310,000	09/25/2025
100256988		LANCASTER	SC		11/26/2025	7.375	177,119		(19)				215,000	09/30/2025
100256989		KENNESAW	GA		11/26/2025	6.625	226,780		(29)				290,000	10/03/2025
100256990		TARPON SPRINGS	FL		11/26/2025	6.875	290,516		(24)				360,000	09/30/2025
100256991		BROKEN BOW	OK		11/26/2025	6.990	659,286		(45)				822,000	09/30/2025
100256992		SEVIERVILLE	TN		11/26/2025	5.990	716,662		6				910,000	10/15/2025
100256993		SNELLVILLE	GA		11/26/2025	6.375	709,461		(29)				945,000	09/15/2025
100256994		SEVIERVILLE	TN		11/26/2025	7.375	670,839		(65)				809,000	10/07/2025
100256995		LOCUST GROVE	GA		11/26/2025	5.000	170,088		32				245,000	09/24/2025
100256996		WILDWOOD CREST	NJ		11/26/2025	6.875	754,485		(50)				1,010,000	10/09/2025
100256997		LOCUST GROVE	GA		11/26/2025	5.000	179,464		34				245,000	09/24/2025
100256998		ABBEVILLE	LA		11/26/2025	7.125	227,688		(20)				243,000	10/17/2025
100256999		VIRGINIA BEACH	VA		11/26/2025	6.625	387,652		(26)				470,000	09/24/2025
100257000		TAHOE CITY	CA		11/26/2025	6.990	577,172		(45)				700,000	10/02/2025
100257001		CHARLOTTE	NC		11/26/2025	6.990	236,425		(17)				280,000	09/29/2025
100257002		SHENANDOAH	VA		11/26/2025	6.990	501,630		(42)				536,000	10/06/2025
100257003		GEORGETOWN	TX		11/26/2025	7.125	609,156		(52)				650,000	10/03/2025
100257004		CHULA VISTA	CA		11/26/2025	6.500	703,019		(40)				915,000	10/09/2025
100257005		TAMPA	FL		11/26/2025	6.990	342,400		(30)				415,000	10/03/2025
100257006		DOVER	AR		11/26/2025	7.125	214,131		(21)				275,000	09/29/2025
100257007		JEFFERSONVILLE	IN		11/26/2025	6.625	201,009		(14)				260,000	09/30/2025
100257008		GREENTOWN (PALMYRA)	PA		11/26/2025	7.490	191,686		(20)				270,000	10/02/2025
100257009		ARLINGTON	VA		11/26/2025	6.500	453,135		(32)				586,000	09/30/2025
100257010		SACRAMENTO	CA		11/26/2025	6.125	692,380		(24)				910,000	09/24/2025
100257011		SACRAMENTO	CA		11/26/2025	6.490	364,958		(23)				516,000	10/02/2025
100257012		NASHVILLE	TN		11/26/2025	7.375	209,460		(20)				290,000	10/02/2025
100257013		ST. PETERSBURG	FL		11/26/2025	6.625	285,798		(21)				345,000	10/02/2025
100257014		SPRINGFIELD	MO		11/26/2025	7.125	208,688		(21)				273,000	10/09/2025
100257015		CAPE CORAL	FL		11/26/2025	6.625	275,038		(18)				333,000	10/17/2025
100257016		CUDJOE KEY	FL		11/26/2025	7.375	688,856		(60)				808,000	10/01/2025
100257017		GALVESTON	TX		11/26/2025	7.125	282,728		(23)				340,000	10/06/2025
100257018		LEHI	UT		11/26/2025	7.125	401,032		(30)				455,000	10/07/2025
100257019		FOND DU LAC	WI		11/26/2025	7.625	408,254		(42)				430,000	10/17/2025
100257020		PHOENIX	AZ		11/26/2025	7.500	290,492		(29)				350,000	09/26/2025
100257021		GLENDALE	AZ		11/26/2025	6.490	376,004		(21)				495,000	10/09/2025
100257022		NASHVILLE	TN		11/26/2025	7.490	322,814		(29)				386,000	10/03/2025
100257023		SEMINOLE	FL		11/26/2025	6.500	372,391		(27)				490,000	09/30/2025
100257024		LATHROP	CA		11/26/2025	6.490	526,872		(37)				680,000	10/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100257025		FRENCH LICK	IN		11/26/2025	6.500	214,910		(15)				260,000	10/09/2025
100257026		APEX	NC		11/26/2025	6.500	254,644		(18)				390,000	09/17/2025
100257027		HOUSTON	TX		11/26/2025	6.490	280,303		(18)				350,000	10/01/2025
100257028		FLAGSTAFF	AZ		11/26/2025	6.625	559,875		(44)				721,000	10/17/2025
100257029		EUREKA	CA		11/26/2025	6.125	169,399		(12)				465,000	10/02/2025
100257030		VIRGINIA BEACH	VA		11/26/2025	7.500	383,587		(40)				460,000	09/23/2025
100257031		HOOPER	UT		11/26/2025	6.875	353,752		(30)				545,000	09/29/2025
100257032		ALVIN	TX		11/26/2025	6.490	170,518		(15)				225,000	10/01/2025
100257033		DALLAS	TX		11/26/2025	6.490	209,591		(15)				275,000	10/03/2025
100257034		EVERETT	MA		11/26/2025	6.625	563,613		(34)				730,000	10/03/2025
100257035		GRAPEVIEW	WA		11/26/2025	6.625	314,171		(23)				380,000	10/08/2025
100257036		THE VILLAGES	FL		11/26/2025	7.490	298,221		(27)				320,000	10/03/2025
100257037		LOS ANGELES	CA		11/26/2025	6.500	617,159		(38)				815,000	09/30/2025
100257038		MESA	AZ		11/26/2025	6.875	220,871		(21)				357,000	10/11/2025
100257039		CAPE CORAL	FL		11/26/2025	6.625	199,662		(16)				240,000	10/09/2025
100257040		MOUNT WASHINGTON	KY		11/26/2025	6.625	230,011		(13)				285,000	09/30/2025
100257041		TOCCOA	GA		11/26/2025	6.375	277,423		(14)				335,000	10/01/2025
100257042		OZARK	MO		11/26/2025	6.625	183,171		(18)				330,000	10/14/2025
100257043		DALHART	TX		11/26/2025	7.490	170,622		(18)				190,000	10/08/2025
100257044		ROGERSVILLE	MO		11/26/2025	6.625	183,171		(18)				323,000	10/14/2025
100257045		SUNRISE	FL		11/26/2025	7.500	340,860		(31)				410,000	10/01/2025
100257046		BLUE RIDGE	GA		11/26/2025	6.490	634,448		(39)				775,000	10/03/2025
100257047		PORT ARANSAS	TX		11/26/2025	6.490	765,983		(49)				907,000	09/29/2025
100257048		PINE MOUNTAIN CLUB	CA		11/26/2025	6.990	254,590		(22)				325,000	10/10/2025
100257049		LAS VEGAS	NV		11/26/2025	6.990	324,808		(27)				435,000	09/30/2025
100257050		ARLINGTON	TX		11/26/2025	6.625	176,513		(14)				210,000	10/15/2025
100257051		TEMPE	AZ		11/26/2025	6.490	548,327		(36)				680,000	09/27/2025
100257052		STATE COLLEGE	PA		11/26/2025	6.375	231,861		(12)				271,000	09/26/2025
100257053		PHOENIX	AZ		11/26/2025	6.990	348,916		(23)				450,000	10/08/2025
100257054		YOUNGTOWN	AZ		11/26/2025	6.490	288,713		(16)				375,000	10/22/2025
100257055		POCONO SUMMIT	PA		11/26/2025	7.125	206,517		(19)				219,000	10/24/2025
100257056		SUNRIVER	OR		11/26/2025	6.625	837,961		(68)				1,085,000	10/07/2025
100257057		CORAL SPRINGS	FL		11/26/2025	7.125	424,003		(35)				534,500	10/17/2025
100257058		ST. AUGUSTINE	FL		11/26/2025	7.125	838,344		(68)				895,000	10/10/2025
100257059		LEXINGTON	MI		11/26/2025	7.125	233,010		(22)				248,000	10/10/2025
100257060		CENTENNIAL	CO		11/26/2025	6.125	601,891		(27)				750,000	10/17/2025
100257061		BENTONVILLE	AR		11/26/2025	6.375	367,550		(22)				450,000	10/17/2025
100257062		DECATUR	AL		11/26/2025	7.625	251,688		(23)				300,000	10/17/2025
100257063		ROGERS	AR		11/26/2025	6.375	294,893		(18)				387,000	10/08/2025
100257064		TAMPA	FL		11/26/2025	6.625	771,880		(51)				887,000	10/15/2025
100257065		HILTON HEAD ISLAND	SC		11/26/2025	7.125	565,477		(44)				680,000	10/16/2025
100257066		NORTH LAS VEGAS	NV		11/26/2025	6.500	315,868		(13)				400,000	09/12/2025
100257067		QUINCY	MA		11/26/2025	6.625	595,739		(33)				790,000	10/16/2025
100257068		HEBER CITY	UT		11/26/2025	6.375	599,963		(35)				730,000	10/17/2025
100257069		VALLEJO	CA		11/26/2025	7.625	550,566		(51)				685,000	10/14/2025
100257070		WAYNESVILLE	NC		11/26/2025	6.625	207,657		(17)				285,000	10/20/2025
100257071		PAPILLION	NE		11/26/2025	7.125	335,255		(25)				380,000	10/17/2025
100257072		CAPE CORAL	FL		11/26/2025	6.250	298,983		(18)				485,000	10/10/2025
100257073		SOUTH LAKE TAHOE	CA		11/26/2025	6.500	464,366		(31)				690,000	10/22/2025
100257074		TUCSON	AZ		11/26/2025	6.990	208,781		(15)				252,000	10/15/2025
100257075		SEVIERVILLE	TN		11/26/2025	6.625	550,621		(41)				680,000	10/23/2025
100257076		DELAWARE	OH		11/26/2025	6.375	274,218		(17)				355,000	10/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100257077		PORTLAND	OR		11/26/2025	6.375	447,001		(19)				592,000	10/21/2025
100257078		JEFFERSON	GA		11/26/2025	7.125	369,140		(35)				440,000	10/07/2025
100257079		MEMPHIS	TN		11/26/2025	7.125	431,855		(38)				475,000	10/22/2025
100257080		FAIRPLAY	CO		11/26/2025	6.990	784,623		(61)				893,000	10/10/2025
100257081		MINERAL BLUFF	GA		11/26/2025	6.625	386,766		(28)				429,000	10/15/2025
100257082		WILLIAMS	AZ		11/26/2025	6.490	480,839		(29)				573,000	10/17/2025
100257083		OLD HICKORY	TN		11/26/2025	6.625	281,546		(21)				343,000	10/16/2025
100257084		GLENDALE	AZ		11/26/2025	6.990	458,751		(37)				490,000	10/20/2025
100257085		LOUISVILLE	KY		11/26/2025	7.125	342,391		(32)				431,000	10/20/2025
100257086		POCONO LAKE COOLBAUGH	PA		11/26/2025	7.125	246,590		(22)				267,000	10/21/2025
100257087		ST. AUGUSTINE	FL		11/26/2025	7.625	180,550		(22)				239,000	10/15/2025
100257088		BLUFFTON	SC		11/26/2025	6.375	299,513		(12)				392,000	10/20/2025
100257089		ROY	UT		11/26/2025	6.250	514,918		(16)				725,000	10/22/2025
100257090		OKLAHOMA CITY	OK		11/26/2025	6.375	185,531		(12)				225,000	10/21/2025
100257091		BAILEY	CO		11/26/2025	6.875	803,047		(52)				970,000	10/22/2025
100257160		MANTECA	CA		11/26/2025	6.625	4,626		(64)				600,000	09/27/2025
100257161		YORK	ME		11/26/2025	7.625	306,361		(18)				398,000	09/23/2025
100257162		MONROE	NC		11/26/2025	6.990	230,730		(34)				290,000	09/26/2025
100257163		THOMPSONS STATION	TN		11/26/2025	6.625	413,167		(17)				510,000	09/26/2025
100257164		MCKINNEY	TX		11/26/2025	6.990	287,887		(26)				384,000	09/29/2025
100257165		CHANDLER	TX		11/26/2025	8.375	226,976		(33)				250,000	09/22/2025
100257166		JAY	VT		11/26/2025	5.990	161,394		(45)				225,000	09/23/2025
100257167		FORT PIERCE	FL		11/26/2025	7.375	270,428		(61)				350,000	09/04/2025
100257168		WADDELL	AZ		11/26/2025	6.500	299,265		(27)				390,000	09/05/2025
100257169		GRANBURY	TX		11/26/2025	5.750	180,716		(4)				239,000	09/29/2025
100257170		GARNER	NC		11/26/2025	5.875	288,148		2				430,000	09/10/2025
100257171		TEMPLE	GA		11/26/2025	7.500	177,392		(5)				278,000	09/18/2025
100257172		STOCKTON	CA		11/26/2025	6.750	192,845		(13)				370,000	09/24/2025
100257173		BRIGANTINE	NJ		11/26/2025	5.990	197,033		(54)				640,000	10/10/2025
100257174		BELMONT	NC		11/26/2025	6.625	154,136		(41)				495,000	09/25/2025
100257175		DAWSONVILLE	GA		11/26/2025	5.750	350,468		96				530,000	09/18/2025
100257176		BEAUMONT	CA		11/26/2025	6.990	424,625		(85)				566,000	09/16/2025
100257177		CALHOUN	GA		11/26/2025	7.750	179,908		(37)				257,900	09/26/2025
100257178		BATON ROUGE	LA		11/26/2025	6.990	159,346		(31)				205,000	10/07/2025
100257179		ROUND ROCK	TX		11/26/2025	6.625	236,231		(80)				320,000	09/29/2025
100257180		TEMECULA	CA		11/26/2025	6.625	413,676		29				629,000	09/29/2025
100257181		WINTER GARDEN	FL		11/26/2025	6.500	309,405		(27)				533,000	09/29/2025
100257182		PALM DESERT	CA		11/26/2025	6.990	385,213		116				515,000	10/03/2025
100257183		THE VILLAGES	FL		11/26/2025	6.625	191,057		(48)				385,000	10/14/2025
100257184		MCKINNEY	TX		11/26/2025	7.875	376,356		(17)				462,000	09/26/2025
100257185		SALISBURY	NC		11/26/2025	7.125	283,233		(4)				320,000	09/12/2025
100257186		CORINTH	TX		11/26/2025	4.990	277,786		(38)				455,000	09/29/2025
100257187		DEARBORN	MI		11/26/2025	6.990	153,077		(21)				215,000	09/19/2025
100257188		MCKINNEY	TX		11/26/2025	7.125	230,194		(38)				300,000	09/29/2025
100257189		DUNCAN	SC		11/26/2025	7.500	243,265		(106)				350,000	09/19/2025
100257190		SARASOTA	FL		11/26/2025	7.250	378,490		(38)				520,000	10/14/2025
100257191		NOKOMIS	FL		11/26/2025	6.625	468,011		(21)				615,000	09/15/2025
100257192		PORTLAND	OR		11/26/2025	6.375	443,063		3				633,640	10/07/2025
100257193		CLERMONT	FL		11/26/2025	7.125	225,150		(41)				340,000	09/25/2025
100257194		LAVON	TX		11/26/2025	6.625	230,990		(80)				307,000	10/10/2025
100257195		WASHINGTON	DC		11/26/2025	6.990	810,412		(12)				1,150,000	09/29/2025
100257196		LAVON	TX		11/26/2025	6.625	193,638		(8)				310,000	09/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100257197		STANLEY	NC		11/26/2025	5.990	326,970		7				455,000	09/26/2025
100257198		ANDERSON	SC		11/26/2025	6.990	242,602		(10)				750,000	09/22/2025
100257199		LAS VEGAS	NV		11/26/2025	7.625	204,970		(17)				267,000	09/19/2025
100257200		ATLANTA	GA		11/26/2025	7.500	92,974		13				208,000	10/06/2025
100257201		LAS VEGAS	NV		11/26/2025	6.375	145,817		17				475,000	10/04/2025
100257202		AVE MARIA	FL		11/26/2025	6.500	361,402		(20)				420,000	09/26/2025
100257203		MYRTLE BEACH	SC		11/26/2025	6.500	276,162		(42)				396,000	09/19/2025
100257204		KILL DEVIL HILLS	NC		11/26/2025	5.990	702,358		206				1,080,000	09/29/2025
100257205		MADISON	AL		11/26/2025	4.990	243,350		(22)				265,000	09/26/2025
100257206		CHARLOTTE	NC		11/26/2025	6.990	296,079		(30)				385,000	09/17/2025
100257207		MANTECA	CA		11/26/2025	6.625	590,408		(112)				765,000	10/02/2025
100257208		MCKINNEY	TX		11/26/2025	7.750	310,442		(17)				390,000	09/29/2025
100257209		TEMECULA	CA		11/26/2025	7.125	452,460		(24)				620,000	09/26/2025
100257210		CALHOUN	GA		11/26/2025	7.750	187,312		1				254,000	09/26/2025
100257211		FARMINGTON	NM		11/26/2025	5.990	189,966		(9)				250,000	10/03/2025
100257212		MADILL	OK		11/26/2025	6.500	171,103		(39)				340,000	10/03/2025
100257213		NORTH HOLLYWOOD	CA		11/26/2025	7.625	423,534		(13)				570,000	10/07/2025
100257214		DECATUR	GA		11/26/2025	7.500	249,180		(39)				306,000	09/05/2025
100257215		CARMICHAEL	CA		11/26/2025	7.125	412,262		50				625,000	10/07/2025
100257216		COLUMBUS	GA		11/26/2025	7.625	337,380		(82)				405,000	10/01/2025
100257217	CF	MYRTLE BEACH	SC		11/26/2025	4.990	216,152		(22)				375,000	09/29/2025
100257218		EUSTIS	FL		11/26/2025	6.625	177,538		(58)				345,000	09/30/2025
100257219		MONROE	NC		11/26/2025	6.990	221,279		(30)				290,000	07/31/2025
100257220		NASHVILLE	TN		11/26/2025	6.990	338,736		(35)				520,000	10/06/2025
100257221		ZEBULON	NC		11/26/2025	6.250	300,419		(57)				415,000	09/25/2025
100257222		NASHVILLE	TN		11/26/2025	7.125	354,033		(20)				470,000	10/06/2025
100257223		MANTECA	CA		11/26/2025	6.375	404,430		6				600,000	09/25/2025
100257224		FREDERICK	MD		11/26/2025	7.125	360,913		(48)				475,000	09/25/2025
100257225		SAN DIEGO	CA		11/26/2025	6.500	358,243		(23)				1,200,000	10/11/2025
100257226		HEMPSTEAD	TX		11/26/2025	5.990	495,302		(39)				1,495,000	09/18/2025
100257227		SEATTLE	WA		11/26/2025	7.125	657,010		(49)				940,000	09/23/2025
100257228		CHARLOTTE	NC		11/26/2025	6.125	246,294		(14)				330,000	09/25/2025
100257229		MARICOPA	AZ		11/26/2025	5.500	250,084		(37)				363,000	09/19/2025
100257230		PALM COAST	FL		11/26/2025	4.990	258,852		52				360,000	09/19/2025
100257231		VILLA RICA	GA		11/26/2025	6.990	207,759		(44)				290,000	09/22/2025
100257232		HAMBURG	NJ		11/26/2025	5.990	205,438		(43)				272,500	09/25/2025
100257233		ZEBULON	NC		11/26/2025	4.375	175,597		(24)				285,000	09/29/2025
100257234		MONROE	NC		11/26/2025	6.250	249,824		6				335,000	10/14/2025
100257235		WEST VALLEY CITY	UT		11/26/2025	6.500	158,824		(30)				335,000	09/20/2025
100257236		CLYDE	TX		11/26/2025	6.875	194,424		(31)				241,000	09/18/2025
100257237		SAGINAW	TX		11/26/2025	6.875	218,173		(22)				265,000	08/28/2025
100258033		FALLBROOK	CA		11/26/2025	6.750	1,304,961		(106)				1,620,000	10/14/2025
100258034		STEVENSON RANCH	CA		11/26/2025	6.875	1,319,306		(44)				1,730,000	11/03/2025
100258035		DECATUR	GA		11/26/2025	7.000	122,935		(11)				205,000	08/27/2025
100258036		APTOS	CA		11/26/2025	7.125	1,348,670		(55)				1,775,000	09/03/2025
100258037		BOYNTON BEACH	FL		11/26/2025	8.250	130,918		(10)				167,000	09/22/2025
100258038		KAILUA KONA	HI		11/26/2025	8.125	1,012,366		(58)				1,225,000	09/08/2025
100258039		ORANGE	CA		11/26/2025	6.750	995,922		(78)				1,205,000	10/06/2025
100258040		LIHUE	HI		11/26/2025	6.375	723,269		(25)				1,040,000	10/24/2025
100258041		BAKERSFIELD	CA		11/26/2025	6.750	617,756		(42)				820,000	09/10/2025
100258042		RANCHO MISSION VIEJO	CA		11/26/2025	6.375	966,401		(47)				1,220,000	10/08/2025
100258043		STERLING HEIGHTS	MI		11/26/2025	6.875	295,439		(22)				360,000	10/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100258044		LINCOLN CITY	OR		11/26/2025	6.375	643,933		(34)				800,000	10/10/2025
100258045		CARLSBAD	CA		11/26/2025	6.875	1,931,278		(159)				2,650,000	10/15/2025
100258046		SAN DIEGO	CA		11/26/2025	6.625	1,309,613		(71)				1,540,000	10/07/2025
100258047		SOLANA BEACH	CA		11/26/2025	6.500	991,929		(69)				1,250,000	10/07/2025
100258048		ADELANTO	CA		11/26/2025	6.750	247,222		200				401,000	10/08/2025
100258049		ARGYLE	TX		11/26/2025	7.000	1,043,069		(42)				1,275,000	10/09/2025
100258050		LEHI	UT		11/26/2025	7.000	385,648		(30)				495,000	10/03/2025
100258051		SAN DIEGO	CA		11/26/2025	6.625	2,563,364		(214)				3,285,000	10/10/2025
100258052		MESA	AZ		11/26/2025	7.875	915,948		(66)				1,155,000	10/10/2025
100258053		LIVERMORE	CA		11/26/2025	6.750	872,183		(68)				1,080,000	10/07/2025
100258054		CULVER CITY	CA		11/26/2025	6.375	945,906		(74)				1,800,000	10/17/2025
100258055		HENDERSON	NV		11/26/2025	7.375	521,015		(41)				626,000	10/10/2025
100258056		INDIANAPOLIS	IN		11/26/2025	7.125	413,334		(35)				503,000	10/07/2025
100258057		BURBANK	CA		11/26/2025	6.625	1,108,811		(72)				1,400,000	10/09/2025
100258058		ATLANTA	GA		11/26/2025	6.750	450,772		(4)				560,500	11/04/2025
100258059		SAN DIEGO	CA		11/26/2025	6.500	1,691,273		(110)				2,150,000	10/07/2025
100258060		NEWBURY PARK	CA		11/26/2025	6.500	1,002,309		(63)				1,265,000	10/08/2025
100258061		CALABASAS	CA		11/26/2025	6.875	1,611,560		(124)				1,975,000	10/15/2025
100258062		WALNUT	CA		11/26/2025	6.625	743,632		(52)				1,300,000	10/15/2025
100258063		SHENANDOAH	VA		11/26/2025	6.875	763,331		597				915,000	10/20/2025
100258064		IRVINE	CA		11/26/2025	6.500	1,131,588		(59)				1,600,000	10/24/2025
100258065		ENCINO	CA		11/26/2025	7.000	3,345,248		(246)				4,300,000	10/16/2025
100258066		TUJUNGA	CA		11/26/2025	6.375	811,876		(34)				1,000,000	10/09/2025
100258067		HUNTINGTON BEACH	CA		11/26/2025	6.500	1,590,429		(70)				3,990,000	10/16/2025
100258068		FRISCO	TX		11/26/2025	6.375	920,501		722				1,145,000	10/07/2025
100258069		MARANA	AZ		11/26/2025	7.000	297,931		244				363,000	10/23/2025
100258070		TUCSON	AZ		11/26/2025	7.375	187,987		(5)				309,000	10/03/2025
100258071		FULLERTON	CA		11/26/2025	6.750	1,043,196		794				1,950,000	10/30/2025
100258072		UNION	NJ		11/26/2025	7.125	566,519		451				700,000	10/30/2025
100258073		SIMI VALLEY	CA		11/26/2025	6.625	905,081		(71)				1,090,000	10/16/2025
100258074		WAIKOLOA	HI		11/26/2025	7.000	1,155,643		912				1,650,000	10/21/2025
100258075		BARTLETT	IL		11/26/2025	7.125	693,817		579				835,000	10/08/2025
100258076		PALM HARBOR	FL		11/26/2025	7.250	449,466		380				540,000	10/17/2025
100258077		WHITTIER	CA		11/26/2025	7.500	914,113		813				1,100,000	11/05/2025
100258078		SAN JOSE	CA		11/26/2025	7.500	1,032,506		(66)				1,305,000	08/18/2025
100258079		GARDENA	CA		11/26/2025	7.125	741,674		(64)				888,000	10/07/2025
100258080		SAN LEANDRO	CA		11/26/2025	6.875	1,181,232		(69)				1,350,000	10/17/2025
100258081		MANCHESTER	MO		11/26/2025	7.875	251,157		(6)				330,000	10/10/2025
100258082		ROCKLIN	CA		11/26/2025	6.250	1,139,358		(63)				1,600,000	10/20/2025
100258083		PHOENIX	AZ		11/26/2025	6.250	774,493		(2)				910,000	09/30/2025
100258084		SUNLAND	CA		11/26/2025	6.625	1,024,685		(69)				1,240,000	10/21/2025
100258086		PHILADELPHIA	PA		11/26/2025	6.750	223,122		194				275,000	10/28/2025
100258087		RICHMOND	TX		11/26/2025	6.500	307,434		(16)				405,000	10/09/2025
100258088		VENICE	CA		11/26/2025	6.250	1,317,328		(47)				1,950,000	10/08/2025
100258089		ALTAMONTE SPRINGS	FL		11/26/2025	6.875	823,382		(65)				1,100,000	10/15/2025
100258090		PLEASANTON	CA		11/26/2025	7.125	1,788,304		(145)				2,050,000	10/17/2025
100258091		CONROE	TX		11/26/2025	6.625	369,775		(13)				455,000	10/01/2025
100258092		JUPITER	FL		11/26/2025	6.875	475,277		(40)				575,000	10/20/2025
100258093		REDONDO BEACH	CA		11/26/2025	6.750	1,095,990		(98)				1,415,000	10/24/2025
100258094		RANCHO CUCAMONGA	CA		11/26/2025	7.500	702,113		(61)				790,000	09/16/2025
100258095		LAKE ARROWHEAD	CA		11/26/2025	6.875	2,291,562		(192)				3,680,000	10/22/2025
100258096		GLENDALE	CA		11/26/2025	6.375	987,150		(25)				1,425,000	10/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100258097		MOUNT PLEASANT	TN		11/26/2025	7.250	169,873		(5)				275,000	10/16/2025
100258098		BRADENTON	FL		11/26/2025	7.625	338,103		(30)				429,944	10/14/2025
100258099		REDMOND	WA		11/26/2025	6.250	2,271,101		(26)				3,225,000	10/17/2025
100258100		ALBUQUERQUE	NM		11/26/2025	7.000	286,835		249				350,000	10/03/2025
100258101		COLUMBIA	TN		11/26/2025	7.375	214,828		(6)				350,000	10/16/2025
100258102		SAN RAMON	CA		11/26/2025	7.000	503,759		(36)				608,000	09/16/2025
100258103		SAINT PETERSBURG	FL		11/26/2025	7.500	1,032,907		(96)				1,275,000	10/03/2025
100258104		THE VILLAGES	FL		11/26/2025	7.000	420,771		(44)				520,000	10/23/2025
100258105		WALNUT CREEK	CA		11/26/2025	6.875	1,416,644		1,113				1,600,000	10/10/2025
100258106		SAN FRANCISCO	CA		11/26/2025	6.750	493,850		(40)				880,000	10/17/2025
100258107		LEWES	DE		11/26/2025	7.375	207,786		(16)				404,000	10/01/2025
100258108		GENEVA	IL		11/26/2025	7.500	374,985		(29)				450,000	10/21/2025
100258109		SAINT CLOUD	FL		11/26/2025	7.125	646,956		(35)				900,000	10/08/2025
100258110		TUCSON	AZ		11/26/2025	7.500	455,633		(12)				630,000	10/06/2025
100258111		SAN ANTONIO	TX		11/26/2025	6.000	281,019		1				385,000	10/14/2025
100258112		CONCORD	NH		11/26/2025	7.125	418,707		(38)				628,000	10/22/2025
100258113		MIRAMAR	FL		11/26/2025	7.125	551,376		(48)				660,000	10/14/2025
100258114		WARREN	MI		11/26/2025	7.125	305,929		(20)				375,000	10/22/2025
100258115		WELLINGTON	FL		11/26/2025	6.500	910,365		722				1,150,000	10/10/2025
100258116		RIVERSIDE	CA		11/26/2025	7.250	1,687,120		1,507				2,300,000	10/29/2025
100258224		NEWBURY PARK	CA		12/02/2025	6.750	795,639		(51)				1,095,000	10/09/2025
100258225		ELK GROVE	CA		12/02/2025	6.625	439,987		(25)				618,000	09/28/2025
100258226		WESTLAKE VILLAGE	CA		12/02/2025	6.625	1,401,089		(113)				1,928,000	09/17/2025
100258227		LAKESIDE	CA		12/02/2025	6.625	224,348		(11)				425,000	10/02/2025
100258228		MIAMI	FL		12/02/2025	6.875	753,682		(59)				915,000	10/02/2025
100258229		SANTA CLARITA	CA		12/02/2025	6.125	255,836		5				515,000	10/01/2025
100258230		SORRENTO	FL		12/02/2025	7.250	354,793		(40)				425,000	10/07/2025
100258231		PALO ALTO	CA		12/02/2025	7.125	2,452,872		(87)				2,935,000	09/28/2025
100258232		LONG BEACH	CA		12/02/2025	6.625	1,059,135		(53)				1,310,000	09/26/2025
100258233		PASADENA	CA		12/02/2025	6.750	1,533,243		(104)				1,870,000	09/18/2025
100258234		CONCORD	CA		12/02/2025	6.375	256,628		(10)				1,170,000	09/29/2025
100258235		HIDDEN VALLEY LAKE	CA		12/02/2025	7.375	284,512		(31)				350,000	09/30/2025
100258236		IDYLLWILD	CA		12/02/2025	6.750	313,965		(26)				472,650	09/29/2025
100258237		UNION CITY	CA		12/02/2025	6.375	699,029		(14)				868,000	10/13/2025
100258238		PARK CITY	UT		12/02/2025	6.999	595,718		(37)				780,000	09/19/2025
100258239		APPLE VALLEY	CA		12/02/2025	8.125	502,991		(50)				600,000	09/29/2025
100258240		SAN DIEGO	CA		12/02/2025	6.999	2,685,456		(212)				3,250,000	09/29/2025
100258241		SAN LUIS OBISPO	CA		12/02/2025	6.625	798,807		(47)				985,000	10/10/2025
100258242		SAN MARCOS	CA		12/02/2025	6.500	632,175		(31)				1,775,000	10/04/2025
100258243		CUMMING	GA		12/02/2025	6.875	751,071		(58)				920,000	09/30/2025
100258244		ELIZABETH LAKE	CA		12/02/2025	6.375	257,765		(7)				335,000	10/01/2025
100258245		MEDINA	WA		12/02/2025	6.250	2,599,550		(6)				3,250,000	09/23/2025
100258246		MARLTON	NJ		12/02/2025	6.999	467,439		(42)				780,000	10/17/2025
100258247		LEXINGTON	KY		12/02/2025	6.625	373,175		(20)				590,000	10/01/2025
100258248		CHATSWORTH	CA		12/02/2025	6.500	1,909,222		(78)				2,355,000	10/01/2025
100258249		MC MINNVILLE	TN		12/02/2025	6.375	304,208		11				475,000	09/25/2025
100258250		HOUSTON	TX		12/02/2025	6.625	300,901		(14)				375,000	10/08/2025
100258251		MIAMI	FL		12/02/2025	6.375	387,254		1				650,000	09/29/2025
100258252		MIAMI GARDENS	FL		12/02/2025	6.625	325,871		(2)				500,000	10/03/2025
100258253		ST. PETERSBURG	FL		12/02/2025	6.750	514,671		(39)				1,250,000	09/29/2025
100258254		TAMPA	FL		12/02/2025	6.750	214,057						285,000	10/09/2025
100258255		SAN CLEMENTE	CA		12/02/2025	6.625	1,419,263		(78)				1,735,000	10/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100258256		IRVINE	CA		12/02/2025	6.750	1,136,107		(80)				1,450,000	10/03/2025
100258257		RENO	NV		12/02/2025	6.500	210,928		(9)				260,000	10/14/2025
100258258		LOS ANGELES	CA		12/02/2025	7.125	527,456		(29)				950,000	10/15/2025
100258259		HERMOSA BEACH	CA		12/02/2025	7.125	1,868,886		(114)				2,225,000	10/03/2025
100258260		CLERMONT	FL		12/02/2025	6.999	196,260		(10)				240,000	10/10/2025
100258261		MALIBU	CA		12/02/2025	6.500	2,495,681		(86)				3,100,000	09/30/2025
100258262		CORONA	CA		12/02/2025	6.500	876,744		(1)				1,460,000	10/14/2025
100258264		BELL GARDENS	CA		12/05/2025	7.250	897,682		(69)				1,080,000	11/05/2025
100258265		APPLEGATE	OR		12/05/2025	6.999	549,228		(53)				755,000	11/07/2025
100258266		DESERT HOT SPRINGS	CA		12/05/2025	6.625	283,306		(10)				350,000	11/06/2025
100258267		JACKSONVILLE	FL		12/05/2025	5.999	228,265		9				300,000	11/07/2025
100258268		SAN BERNARDINO	CA		12/05/2025	7.125	636,086		(35)				825,000	11/06/2025
100258269		HOUSTON	TX		12/05/2025	6.875	146,467		(44)				530,000	11/03/2025
100258270		OVERLAND PARK	KS		12/05/2025	6.750	313,982		(40)				435,000	11/10/2025
100258271		DRAIN	OR		12/05/2025	7.125	240,730		(13)				335,000	10/22/2025
100258272		TUCSON	AZ		12/05/2025	6.750	1,292,492		(36)				1,525,000	11/14/2025
100258273		GREEN VALLEY	CA		12/05/2025	7.250	314,912		(31)				375,000	10/31/2025
100258274		MIDLOTHIAN	VA		12/05/2025	6.999	236,657		(8)				340,000	11/07/2025
100258276		ENGLEWOOD	FL		12/05/2025	6.750	661,336		(37)				870,000	11/17/2025
100258278		ASHLAND	MA		12/05/2025	7.499	1,306,269		(75)				1,584,280	11/07/2025
100258279		LOS ANGELES	CA		12/05/2025	7.625	703,985		(46)				840,000	11/08/2025
100258280		CLOVIS	CA		12/05/2025	6.250	248,536		(8)				495,000	11/10/2025
100258281		CYPRESS	TX		12/05/2025	6.999	400,082		(2)				575,000	11/06/2025
100258282		AZUSA	CA		12/05/2025	6.250	336,421		(3)				750,000	10/31/2025
100258283		LOS ANGELES	CA		12/05/2025	6.625	619,165		(45)				1,400,000	11/12/2025
100258284		PALMDALE	CA		12/05/2025	7.499	363,933		(27)				500,000	11/10/2025
100258286		CARSON	CA		12/05/2025	6.999	790,955		(57)				968,000	11/07/2025
100258287		LOS ANGELES	CA		12/05/2025	8.875	928,081		(44)				1,200,000	11/12/2025
100258288		RICHMOND	CA		12/05/2025	7.125	751,493		(57)				912,000	11/14/2025
100258289		ROWLAND HEIGHTS	CA		12/05/2025	6.375	644,737						1,050,000	11/06/2025
100258290		LAWNDALE	CA		12/05/2025	6.499	788,992		(30)				970,000	10/29/2025
100258291		RICHMOND	TX		12/05/2025	7.375	357,335		(23)				435,000	11/14/2025
100258292		SAN JOSE	CA		12/05/2025	6.999	128,342		(7)				3,000,000	10/24/2025
100258293		UKIAH	CA		12/05/2025	6.750	512,362		(13)				675,000	11/07/2025
100258294		LAS VEGAS	NV		12/05/2025	6.375	275,442		2				382,000	10/31/2025
100258295		SAINT JOHNS	FL		12/05/2025	6.750	513,663		(32)				690,000	11/17/2025
100258296		KATY	TX		12/05/2025	6.250	231,423		(2)				288,000	11/05/2025
100258297		COTO DE CAZA	CA		12/05/2025	6.999	1,989,762		(122)				2,595,000	11/12/2025
100258298		BAYTOWN	TX		12/05/2025	6.499	227,874						326,000	11/05/2025
100258299		GLENDALE	AZ		12/05/2025	6.125	290,487		(1)				670,000	11/05/2025
100258300		SAN JOSE	CA		12/05/2025	6.499	560,058		(22)				1,533,000	11/12/2025
100258301		SANTA PAULA	CA		12/05/2025	6.875	703,393		(32)				860,000	11/06/2025
100258302		FORT LAUDERDALE	FL		12/05/2025	6.750	609,031		(42)				1,225,000	10/02/2025
100258303		LA MESA	CA		12/05/2025	7.250	970,523		(73)				1,100,000	11/07/2025
100258304		VIENNA	VA		12/05/2025	6.375	809,917		(33)				1,718,000	11/06/2025
100258305		CLARKSVILLE	TN		12/05/2025	7.250	341,718		(11)				434,000	10/02/2025
100258306		PHOENIX	AZ		12/05/2025	7.499	326,781		(31)				415,000	11/07/2025
100258307		OGDEN	UT		12/05/2025	7.125	232,890		(4)				342,000	11/10/2025
100258309		ONTARIO	CA		12/05/2025	6.750	660,473		(45)				790,000	10/31/2025
100258310		COLUMBUS	OH		12/05/2025	7.375	142,100		(12)				171,000	10/20/2025
100258311		CORONA	CA		12/05/2025	7.500	1,369,891		(76)				1,480,000	10/07/2025
100258313		MISSION VIEJO	CA		12/05/2025	6.750	1,083,787		(69)				1,315,000	10/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100258314		MODESTO	CA		12/05/2025	6.875	365,014		(33)				525,000	10/22/2025
100258317		CLOVIS	CA		12/05/2025	6.250	215,561		(7)				425,000	11/07/2025
100258318		ABERDEEN	WA		12/05/2025	6.499	182,369		(1)				287,500	11/07/2025
100258319		LAS VEGAS	NV		12/05/2025	6.750	379,319						505,000	11/06/2025
100258320		CHARLESTON	SC		12/05/2025	6.999	251,922		(4)				430,000	11/13/2025
100258321		WEST VALLEY CITY	UT		12/05/2025	6.999	327,060		(26)				445,000	11/11/2025
100258322		WASCO	CA		12/05/2025	6.625	218,895		(5)				315,000	11/05/2025
100258324		ALEXANDRIA	VA		12/05/2025	8.375	388,205		(32)				438,000	11/10/2025
100258325		ROYSE CITY	TX		12/05/2025	7.375	404,716		(27)				494,000	11/17/2025
100258326		MIAMI	FL		12/05/2025	7.875	472,132		(43)				600,000	10/31/2025
100258327		CHICAGO	IL		12/05/2025	6.999	314,289		(31)				550,000	11/12/2025
100258328		ROSEVILLE	CA		12/05/2025	7.499	558,685		(37)				600,000	10/30/2025
100258331		SANTA CLARITA	CA		12/05/2025	7.250	643,751		(27)				740,000	11/04/2025
100258335		LOS ANGELES	CA		12/05/2025	7.875	706,037		(57)				990,000	11/06/2025
100258336		BRICK	NJ		12/05/2025	6.875	585,549		(86)				755,000	11/08/2025
100258337		CLOVIS	CA		12/05/2025	6.499	929,352		(43)				1,736,000	11/07/2025
100258338		PRESCOTT	AZ		12/05/2025	6.499	251,689		(16)				525,000	10/10/2025
100258339		CUMMING	GA		12/05/2025	6.499	195,302		(12)				433,000	10/20/2025
100258341		SCOTTSDALE	AZ		12/05/2025	6.875	482,169		(39)				580,000	11/06/2025
100258345		LAS VEGAS	NV		12/05/2025	6.750	203,652		(19)				405,000	10/23/2025
100258346		LAGUNA HILLS	CA		12/05/2025	7.375	572,812		(41)				650,000	11/15/2025
100258347		OAK HILLS	CA		12/05/2025	6.999	410,074		(39)				515,000	11/09/2025
100258348		LOS ANGELES	CA		12/05/2025	6.875	1,297,081		(101)				2,250,000	11/12/2025
100258350		CHARLOTTE	NC		12/05/2025	7.875	367,864		(28)				393,000	08/18/2025
100258352		CLOVIS	CA		12/05/2025	6.999	314,968		(32)				376,000	11/03/2025
100258353		SANTA CLARITA	CA		12/05/2025	6.625	524,983		(7)				755,000	11/14/2025
100258354		LA PUENTE	CA		12/05/2025	6.999	865,081		(17)				1,500,000	11/07/2025
100258355		SAN CLEMENTE	CA		12/05/2025	7.125	1,481,504		(40)				2,300,000	09/26/2025
100258356		HURRICANE	UT		12/05/2025	6.999	268,032		(22)				1,025,000	10/30/2025
100258360		SAN FRANCISCO	CA		12/05/2025	7.875	1,116,437		(67)				1,500,000	11/05/2025
100258361		HEMET	CA		12/05/2025	7.375	284,881		(9)				400,000	11/04/2025
100258362		VAN BUREN TOWNSHIP	MI		12/05/2025	7.125	308,651		(23)				366,000	11/05/2025
100258363		SAN ANTONIO	TX		12/05/2025	7.125	353,046		(33)				450,000	11/14/2025
100258364		RIVERSIDE	CA		12/05/2025	6.999	994,207		(72)				1,250,000	10/31/2025
100258366		DORAL	FL		12/05/2025	6.875	785,993		(49)				955,000	11/05/2025
100258367		DEARBORN	MI		12/05/2025	6.875	164,409		(7)				225,000	11/18/2025
100258368		CLOVIS	CA		12/05/2025	6.250	316,982		(10)				626,000	11/07/2025
100258369		RENO	NV		12/05/2025	7.250	858,657		(80)				1,025,000	11/09/2025
100258370		TUCSON	AZ		12/05/2025	7.125	919,586		(12)				1,200,000	11/10/2025
100258371		PARKVILLE	MD		12/05/2025	6.999	174,920		(10)				267,000	11/10/2025
100258372		GILROY	CA		12/05/2025	6.999	1,486,042		(16)				1,825,000	11/05/2025
100258373		NORTH BEND	WA		12/05/2025	6.750	2,654,619		(116)				3,250,000	11/05/2025
100258374		MARLBORO	NJ		12/05/2025	6.250	502,471		(5)				750,000	10/30/2025
100258375		EDEN	UT		12/05/2025	6.875	466,927		(36)				890,000	11/12/2025
100258376		CLOVIS	CA		12/05/2025	6.250	299,270						600,000	11/07/2025
100258377		HACIENDA HEIGHTS	CA		12/05/2025	7.250	1,675,182		(115)				1,904,000	11/05/2025
100258378		FONTANA	CA		12/05/2025	6.750	754,893		(43)				935,000	11/03/2025
100258379		PASADENA	CA		12/05/2025	6.750	1,197,048		(104)				3,800,000	11/04/2025
100258381		HESPERIA	CA		12/05/2025	6.875	462,180		(30)				583,000	10/27/2025
100258382		RENO	NV		12/05/2025	7.875	460,103		(37)				510,000	11/06/2025
100258384		SHAFTER	CA		12/05/2025	8.250	220,481		(19)				300,000	10/29/2025
100258385		CLOVIS	CA		12/05/2025	6.250	310,197		(1)				627,000	11/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100258386		PALM DESERT	CA		12/05/2025	8.375	359,757		(46)				446,000	11/12/2025
100258388		ANTIOCH	CA		12/05/2025	7.625	590,942		(47)				650,000	11/04/2025
100258389		CANOGA PARK	CA		12/05/2025	7.125	943,790		(66)				1,200,000	11/08/2025
100258390		DAYTONA BEACH	FL		12/05/2025	7.750	132,288		(12)				152,000	11/06/2025
100258391		DAVENPORT	FL		12/05/2025	6.375	292,007		(10)				365,000	11/05/2025
100258392		WADDELL	AZ		12/05/2025	6.375	733,787		(19)				1,450,000	11/05/2025
100258393		RIVERSIDE	CA		12/05/2025	6.999	489,412		(41)				840,000	11/11/2025
100258396		LOS ANGELES	CA		12/05/2025	7.125	748,162		(46)				855,000	11/01/2025
100258397		SPRINGFIELD	MO		12/05/2025	5.999	236,856		20				350,000	11/06/2025
100258398		LYNN	MA		12/05/2025	6.250	297,968		(7)				540,000	11/07/2025
100258399		ORLANDO	FL		12/05/2025	6.875	291,911		(8)				360,000	11/17/2025
100258400		WICHITA	KS		12/05/2025	6.625	166,454		(3)				221,300	11/12/2025
100258401		ACUSHNET	MA		12/05/2025	7.250	406,191		(38)				485,000	10/28/2025
100258403		TEMPLE	TX		12/05/2025	6.875	154,775		(8)				253,000	11/05/2025
100258404		CLEVELAND	OH		12/05/2025	6.999	224,859		(18)				321,500	10/28/2025
100258406		MONTGOMERY	TX		12/05/2025	7.125	226,866		(13)				277,500	11/17/2025
100258407		MANTECA	CA		12/05/2025	6.750	281,328		(11)				460,000	11/06/2025
100258408		LANCASTER	CA		12/05/2025	6.875	276,887		(15)				360,000	11/10/2025
100258409		LAS VEGAS	NV		12/05/2025	7.375	369,564		(36)				448,000	11/06/2025
100258410		RENTON	WA		12/05/2025	6.999	372,326		(37)				1,015,000	11/06/2025
100258411		RANCHO CUCAMONGA	CA		12/05/2025	7.250	1,140,802		(102)				1,455,000	10/31/2025
100258412		POMPANO BEACH	FL		12/05/2025	6.625	365,073		(23)				550,000	10/31/2025
100258413		EDGEWATER PARK	NJ		12/05/2025	6.999	208,594		(18)				360,000	11/10/2025
100258414		PINON HILLS	CA		12/05/2025	7.499	444,633		(42)				530,000	11/06/2025
100258415		BARTOW	FL		12/05/2025	7.625	135,871		(11)				200,000	11/10/2025
100261116		GULF SHORES	AL		12/05/2025	7.875	594,025		(59)				730,000	10/20/2025
100261117		POCONO PINES	PA		12/05/2025	6.625	386,395		(80)				605,000	10/27/2025
100261118		BONITA SPRINGS	FL		12/05/2025	7.125	595,676		(87)				730,000	10/31/2025
100261119		WIMBERLEY	TX		12/05/2025	7.625	391,281		(32)				535,000	10/27/2025
100261120		SEATTLE	WA		12/05/2025	6.625	236,986		(43)				380,000	11/03/2025
100261121		GRANTS PASS	OR		12/05/2025	7.990	233,570		(13)				284,000	10/24/2025
100261122		BOSTON	MA		12/05/2025	6.125	202,661		(33)				395,000	11/03/2025
100261123		RYE	NH		12/05/2025	6.575	737,256		(113)				1,634,000	10/29/2025
100261124		NEW YORK	NY		12/05/2025	6.500	387,153		(59)				500,000	10/20/2025
100261125		CAMANO ISLAND	WA		12/05/2025	6.125	495,569		(55)				1,000,000	10/17/2025
100261126		ELK GROVE	CA		12/05/2025	6.625	603,060		(67)				790,000	10/22/2025
100261127		HOBOKEN	NJ		12/05/2025	6.125	562,548		(55)				780,000	10/24/2025
100261128		WESTPORT	MA		12/05/2025	6.125	264,472		(29)				500,000	10/31/2025
100261129		NARROWSBURG	NY		12/05/2025	5.990	336,536		(48)				800,000	11/10/2025
100261130		SUMNER	WA		12/05/2025	7.125	227,357		(91)				540,000	10/20/2025
100261131		OCEAN CITY	NJ		12/05/2025	6.125	383,060		(42)				1,155,000	10/31/2025
100261132		RIO COMMUNITIES	NM		12/05/2025	7.125	226,154		(55)				318,000	10/27/2025
100261133		CHICAGO	IL		12/05/2025	7.990	285,603		(40)				310,000	10/20/2025
100261134		MINNEAPOLIS	MN		12/05/2025	6.625	440,912		(97)				575,000	10/27/2025
100261135		VICTORVILLE	CA		12/05/2025	8.125	380,449		(61)				440,000	10/21/2025
100261136		CHATSWORTH	CA		12/05/2025	6.125	262,299		(10)				550,000	10/30/2025
100261137		MONTEAGLE	TN		12/05/2025	6.575	285,532		(34)				600,000	10/27/2025
100261138		YUCAIPA	CA		12/05/2025	5.875	258,201		(29)				585,000	10/24/2025
100261139		DILLWYN	VA		12/05/2025	6.625	606,298		(58)				800,000	10/23/2025
100261140		JERSEY CITY	NJ		12/05/2025	6.125	852,592		(92)				1,200,000	10/15/2025
100261141		YUCCA VALLEY	CA		12/05/2025	6.575	206,994		(46)				345,000	10/23/2025
100261142		MIDDLETOWN	CA		12/05/2025	6.625	530,102		(36)				686,000	10/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261143		JERSEY CITY	NJ		12/05/2025	6.625	638,607		(81)				950,000	10/21/2025
100261144		SAINT HELENA ISLAND	SC		12/05/2025	6.250	486,607		(78)				875,000	10/22/2025
100261145		DENNIS TWP	NJ		12/05/2025	7.500	454,135		(77)				565,000	10/31/2025
100261146		SANTA ROSA	CA		12/05/2025	6.250	637,447		(24)				873,000	10/11/2025
100261147		MOUNTAIN HOME	ID		12/05/2025	6.750	335,290		(45)				525,000	10/31/2025
100261148		LAKE PLACID	NY		12/05/2025	5.990	611,959		(30)				1,550,000	11/12/2025
100261149		TOMS RIVER	NJ		12/05/2025	6.575	612,936		(60)				999,999	10/17/2025
100261150		SUGARLOAF	CA		12/05/2025	6.375	210,177		(40)				293,000	11/04/2025
100261151		HENDERSON	NV		12/05/2025	6.250	176,834		(34)				850,000	10/15/2025
100261152		EMMETT	ID		12/05/2025	7.625	507,446		(35)				552,000	10/31/2025
100261153		MERIDIAN	ID		12/05/2025	6.500	282,369		(29)				400,000	10/25/2025
100261154		HOBOKEN	NJ		12/05/2025	6.575	405,028		(65)				560,000	10/15/2025
100261155		PUTNAM	IL		12/05/2025	7.500	158,622		(50)				191,000	10/30/2025
100261156		MONTELLO	WI		12/05/2025	6.990	219,791		(58)				283,000	10/31/2025
100261157		SEATTLE	WA		12/05/2025	6.625	698,750		(145)				1,436,000	10/23/2025
100261158		JERSEY CITY	NJ		12/05/2025	6.575	1,078,916		(169)				1,400,000	10/21/2025
100261159		LEHIGH ACRES	FL		12/05/2025	6.575	251,674		(46)				325,000	10/31/2025
100261160		ROSEVILLE	CA		12/05/2025	6.500	358,632		(22)				465,000	11/06/2025
100261161		QUAKERTOWN	PA		12/05/2025	6.500	319,309		(53)				540,000	11/04/2025
100261162		JERSEY CITY	NJ		12/05/2025	6.625	758,912		(102)				1,000,000	10/30/2025
100261163		HOBOKEN	NJ		12/05/2025	6.125	579,558		(29)				1,010,000	10/17/2025
100261164		CHAMPLIN	MN		12/05/2025	6.625	350,851		(54)				455,000	10/27/2025
100261165		NASHUA	NH		12/05/2025	7.625	389,877		(44)				472,500	10/30/2025
100261166		ABSECON	NJ		12/05/2025	7.125	304,050		(54)				384,000	10/21/2025
100261167		COLUMBIA	MD		12/05/2025	6.575	308,523		(52)				405,000	10/31/2025
100261168		SACRAMENTO	CA		12/05/2025	6.625	377,568		(27)				580,000	11/01/2025
100261169		OAKLAND	CA		12/05/2025	6.990	182,398		(45)				265,000	10/10/2025
100261170		CAPE MAY COURT HOUSE	NJ		12/05/2025	6.990	313,255		(40)				388,000	10/24/2025
100261171		PACIFIC GROVE	CA		12/05/2025	7.625	686,202		(73)				850,000	10/24/2025
100261172		JERSEY CITY	NJ		12/05/2025	6.625	310,929		(81)				675,000	11/03/2025
100261173		HUNTINGTN BEACH	CA		12/05/2025	5.990	433,490		(43)				755,000	10/18/2025
100261174		BILLINGS	MT		12/05/2025	6.500	342,115		(37)				468,000	10/24/2025
100261175		DENMARK	ME		12/05/2025	6.575	207,935		(60)				610,000	10/15/2025
100261176		BULLHEAD CITY	AZ		12/05/2025	6.625	258,530		(29)				356,000	10/16/2025
100261177		WILDWOOD CREST	NJ		12/05/2025	6.875	790,431		(127)				1,015,000	10/31/2025
100261178		SAN JOSE	CA		12/05/2025	6.375	252,617		(100)				1,265,000	10/09/2025
100261179		CLE ELUM	WA		12/05/2025	5.625	599,355		(13)				1,195,000	10/30/2025
100261180		PINE PLAINS	NY		12/05/2025	6.625	398,054		(88)				515,000	10/27/2025
100261181		ELK GROVE	CA		12/05/2025	6.250	491,083		(62)				655,000	10/16/2025
100261182		OXNARD	CA		12/05/2025	6.500	713,616		(45)				925,000	10/10/2025
100261183		BONITA SPRINGS	FL		12/05/2025	6.575	412,286		(66)				900,000	10/27/2025
100261184		SALEM	NH		12/05/2025	6.625	359,340		(71)				580,000	10/30/2025
100261185		REDMOND	WA		12/05/2025	6.125	505,145		(55)				1,015,000	10/29/2025
100261186		NORTH BERWICK	ME		12/05/2025	7.125	536,717		(67)				704,300	10/27/2025
100261187		JERSEY CITY	NJ		12/05/2025	6.625	523,237		(67)				685,000	10/15/2025
100261188		POINT PLEASANT BEACH	NJ		12/05/2025	6.625	546,490		(83)				775,000	10/14/2025
100261189		RATHDRUM	ID		12/05/2025	5.625	396,471		5				535,000	11/04/2025
100261190		MAHOPAC	NY		12/05/2025	7.375	317,913		(83)				390,000	11/14/2025
100261191		NOKOMIS	FL		12/05/2025	6.575	292,410		(48)				410,000	10/16/2025
100261192		OAKLAND	CA		12/05/2025	6.125	162,697		(23)				440,000	11/03/2025
100261193		BELGRADE	ME		12/05/2025	7.750	382,875		(37)				425,000	10/14/2025
100261194		KISSIMMEE	FL		12/05/2025	6.250	194,285		(25)				257,000	10/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261195		THREE RIVERS	CA		12/05/2025	6.125	553,486		(63)				735,000	10/27/2025
100261196		OCEAN CITY	NJ		12/05/2025	6.250	653,066		(40)				960,000	10/17/2025
100261197		BEDMINSTER	NJ		12/05/2025	6.990	287,729		(52)				380,000	10/29/2025
100261198		LAKEVILLE	MA		12/05/2025	7.125	184,287		(106)				463,000	10/23/2025
100261199		TUSKEGEE INSTITUTE	AL		12/05/2025	7.625	170,779		(26)				199,000	10/30/2025
100261200		KISSIMMEE	FL		12/05/2025	6.625	254,769		(76)				460,000	10/28/2025
100261201		INDIAN LAKE	NY		12/05/2025	6.990	215,782		(59)				301,000	10/17/2025
100261202		SYRACUSE	NY		12/05/2025	7.375	309,755		(92)				425,000	10/24/2025
100261203		MCKINNEY	TX		12/05/2025	7.125	287,441		(68)				402,000	10/23/2025
100261204		SANFORD	NC		12/05/2025	6.625	235,464		(28)				335,000	10/27/2025
100261205		SEABROOK ISLAND	SC		12/05/2025	6.500	336,802		(53)				440,000	10/30/2025
100261206		MCKINNEY	TX		12/05/2025	6.990	233,926		(78)				333,000	10/24/2025
100261207		PUNTA GORDA	FL		12/05/2025	7.625	258,656		(16)				285,000	10/24/2025
100261208		LONGS	SC		12/05/2025	4.125	150,295		43				325,000	10/29/2025
100261209		SAN TAN VALLEY	AZ		12/05/2025	5.990	290,396		24				390,000	10/28/2025
100261210		PINE HILL	NJ		12/05/2025	6.625	198,563		(52)				269,000	10/27/2025
100261211		AURORA	CO		12/05/2025	6.625	388,435		22				460,000	10/23/2025
100261212		VIRGINIA BEACH	VA		12/05/2025	6.625	289,178		(27)				436,000	11/05/2025
100261213		NEW YORK	NY		12/05/2025	6.500	405,995		(92)				660,000	11/12/2025
100261214		KATY	TX		12/05/2025	6.500	168,168		(75)				470,000	10/16/2025
100261215		SAN JOSE	CA		12/05/2025	6.250	1,151,065		(19)				1,906,000	10/25/2025
100261216		FRISCO	TX		12/05/2025	5.625	513,538		16				710,000	10/09/2025
100261217		PALM BAY	FL		12/05/2025	7.250	241,754		(13)				267,000	11/06/2025
100261218		MANTECA	CA		12/05/2025	6.625	546,078		(18)				718,000	10/21/2025
100261219		SPRINGFIELD	MA		12/05/2025	5.990	267,941		25				362,000	11/06/2025
100261220		SAN FRANCISCO	CA		12/05/2025	6.625	153,442		(8)				990,000	10/27/2025
100261221		TAMPA	FL		12/05/2025	7.125	228,948		(8)				304,000	10/22/2025
100261222		PORTLAND	OR		12/05/2025	6.125	330,887		(49)				485,000	10/15/2025
100261223		ANTIOCH	CA		12/05/2025	5.750	497,970		11				670,000	10/16/2025
100261224		FALLING WATERS	WV		12/05/2025	6.990	198,155		(45)				256,000	10/22/2025
100261225		PITTSBURGH	PA		12/05/2025	5.990	284,253		(7)				430,000	10/23/2025
100261226		LEWES	DE		12/05/2025	6.125	505,728		(22)				943,000	11/07/2025
100261227		KEMAH	TX		12/05/2025	6.500	233,720		5				310,000	11/03/2025
100261228		FORT SMITH	AR		12/05/2025	6.625	203,187		(13)				290,000	11/05/2025
100261229		WHITEHALL	OH		12/05/2025	7.250	184,648		(26)				226,000	10/31/2025
100261230		EL CERRITO	CA		12/05/2025	5.990	423,604		(8)				1,050,000	10/22/2025
100261231		SPOKANE	WA		12/05/2025	6.990	322,232		(32)				420,000	10/17/2025
100261232		MANTECA	CA		12/05/2025	5.625	443,565		45				608,000	11/04/2025
100261233		TEMECULA	CA		12/05/2025	6.625	453,348		(21)				600,000	10/15/2025
100261234		SAN MARINO	CA		12/05/2025	6.625	1,057,173		(14)				2,300,000	10/27/2025
100261235		MONROE	NC		12/05/2025	6.990	261,571		(16)				325,000	10/30/2025
100261236		ROUND ROCK	TX		12/05/2025	6.125	199,256		(29)				310,000	10/17/2025
100261237		TEMECULA	CA		12/05/2025	6.500	449,365		(18)				589,000	10/29/2025
100261238		MCKINNEY	TX		12/05/2025	7.625	264,059		(52)				331,000	10/28/2025
100261239		GARNER	NC		12/05/2025	5.875	246,931		(4)				355,000	10/29/2025
100261240		SAN DIEGO	CA		12/05/2025	6.125	314,009		(25)				520,000	10/22/2025
100261241		JAMAICA	NY		12/05/2025	5.990	394,286		(30)				669,000	10/29/2025
100261242		SEVIERVILLE	TN		12/05/2025	7.125	389,463		(42)				515,000	10/15/2025
100261243		WAYNESBORO	PA		12/05/2025	6.990	241,537		(33)				314,000	10/20/2025
100261244		OXON HILL	MD		12/05/2025	6.125	276,942		(16)				493,000	10/29/2025
100261245		SACRAMENTO	CA		12/05/2025	6.990	388,009		(20)				600,000	10/17/2025
100261246		FAIRBURN	GA		12/05/2025	5.625	365,751		(112)				470,000	09/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261247		SEATTLE	WA		12/05/2025	5.625	603,191		60				900,000	10/21/2025
100261248		KILL DEVIL HILLS	NC		12/05/2025	5.990	489,440		(14)				650,000	10/15/2025
100261249		MYRTLE BEACH	SC		12/05/2025	4.990	208,084		24				470,000	10/28/2025
100261250		NORTH HOLLYWOOD	CA		12/05/2025	7.125	421,330		(14)				560,000	11/06/2025
100261251		MARYSVILLE	WA		12/05/2025	6.625	406,492		(29)				570,000	10/29/2025
100261252		SARASOTA	FL		12/05/2025	6.125	600,965		(10)				907,000	10/31/2025
100261253		THE VILLAGES	FL		12/05/2025	7.125	221,669		(3)				277,000	10/15/2025
100261254		CHICAGO	IL		12/05/2025	6.750	282,224		(14)				410,000	10/25/2025
100261255		MCKINNEY	TX		12/05/2025	7.875	257,341		(12)				315,000	10/20/2025
100261256		MCKINNEY	TX		12/05/2025	7.375	254,349		(76)				360,000	10/17/2025
100261257		GLEN	NH		12/05/2025	6.625	391,964		(18)				585,000	11/04/2025
100261258		GARNER	NC		12/05/2025	6.375	269,911		(4)				365,000	10/30/2025
100261259		HOLLAND	PA		12/05/2025	6.250	252,910		8				320,000	11/03/2025
100261260		ENGLEWOOD	FL		12/05/2025	5.875	202,712		(4)				342,000	10/15/2025
100261261		CAMERON	NC		12/05/2025	6.375	226,487		3				291,000	11/11/2025
100261262		LONGS	SC		12/05/2025	4.990	172,243		19				380,000	11/07/2025
100261263		MIAMI	FL		12/05/2025	6.625	691,864		(35)				980,000	10/28/2025
100261264		LIVERMORE	CA		12/05/2025	5.990	543,511		(3)				1,050,000	10/28/2025
100261265		PINE HILL	NJ		12/05/2025	6.625	208,491		(50)				298,000	10/27/2025
100261266		MCKINNEY	TX		12/05/2025	6.990	236,052		(66)				333,000	10/15/2025
100261267		KLAMATH FALLS	OR		12/05/2025	6.125	226,527		(8)				330,000	10/17/2025
100261268		BRANDON	FL		12/05/2025	5.990	274,673		19				375,000	10/31/2025
100261269		MCKINNEY	TX		12/05/2025	4.990	238,626		127				319,000	10/17/2025
100261270		PHOENIX	AZ		12/05/2025	5.990	254,136		2				340,000	10/21/2025
100261271		MEDFORD	MA		12/05/2025	6.500	752,419		(71)				1,200,000	10/15/2025
100261272		WOODSTOCK	IL		12/05/2025	6.250	364,566		31				464,000	11/12/2025
100261273		HOUSTON	TX		12/05/2025	5.990	152,431		(3)				256,000	11/03/2025
100261274		SACRAMENTO	CA		12/05/2025	5.500	271,227		22				493,000	10/17/2025
100261275		FAIRFIELD	CA		12/05/2025	5.990	261,936		(3)				510,000	10/22/2025
100261276		SAN BRUNO	CA		12/05/2025	6.500	948,114		(30)				1,250,000	10/15/2025
100261277		FREDERICK	MD		12/05/2025	6.625	358,644		(48)				468,000	10/14/2025
100261278		SHERMAN	TX		12/05/2025	5.750	146,966		1				335,000	10/20/2025
100261279		ELK GROVE	CA		12/05/2025	6.375	425,604		(27)				562,000	10/24/2025
100261280		MERCED	CA		12/05/2025	6.625	204,532		(23)				370,000	10/28/2025
100261281		CRAMERTON	NC		12/05/2025	7.125	169,203		(36)				222,000	10/30/2025
100261282		ZEBULON	NC		12/05/2025	6.375	220,830		(9)				300,000	10/27/2025
100261283		DURHAM	NC		12/05/2025	6.500	353,282		(40)				480,000	11/07/2025
100261284		DAWSONVILLE	GA		12/05/2025	5.875	393,657		17				535,000	10/16/2025
100261285		AVONDALE	AZ		12/05/2025	6.625	237,631		(31)				445,000	10/17/2025
100261286		SUPPLY	NC		12/05/2025	5.990	254,505		(3)				426,000	10/14/2025
100261287		MONTCLAIR	CA		12/05/2025	5.990	499,587		22				825,000	10/14/2025
100261288		BRIDGETON	NJ		12/05/2025	6.625	150,106		(2)				200,000	10/22/2025
100261289		MARCELLUS	MI		12/08/2025	6.990	404,403		(23)				560,000	10/17/2025
100261290		PINETOP	AZ		12/08/2025	6.825	386,016		(21)				503,000	10/08/2025
100261291		FORT LAUDERDALE	FL		12/08/2025	6.875	336,390		(22)				470,000	10/15/2025
100261292		BROOKLINE	MA		12/08/2025	6.950	659,312		(32)				1,000,000	10/07/2025
100261293		LANSDALE	PA		12/08/2025	6.500	194,369		(17)				280,000	10/21/2025
100261294		SAINT MARYS	OH		12/08/2025	6.740	356,016		(17)				475,000	10/23/2025
100261295		SUNRIVER	OR		12/08/2025	7.125	661,704		(15)				725,000	10/20/2025
100261296		MEREDITH	NH		12/08/2025	6.875	344,485		(19)				446,000	10/17/2025
100261297		TURLOCK	CA		12/08/2025	6.825	344,486		(19)				540,000	10/09/2025
100261298		GRANBY	CO		12/08/2025	6.625	439,392		(29)				940,000	10/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261299		KISSIMMEE	FL		12/08/2025	6.875	233,364		(12)				340,000	10/15/2025
100261300		REVERE	MA		12/08/2025	6.490	540,305		(32)				952,000	10/24/2025
100261301		AMERICAN CANYON	CA		12/08/2025	7.115	366,702		(9)				450,000	10/07/2025
100261302		LAKE HIAWATHA	NJ		12/08/2025	6.375	253,089		(7)				342,000	10/29/2025
100261303		DANVILLE	CA		12/08/2025	6.990	783,077		(41)				1,087,000	10/15/2025
100261304		MEMPHIS	TN		12/08/2025	5.875	196,473		5				265,000	10/17/2025
100261305		DOVER	VT		12/08/2025	7.125	731,440		(34)				950,000	10/07/2025
100261306		ASHEVILLE	NC		12/08/2025	6.625	461,296		(22)				600,000	10/08/2025
100261307		LAS VEGAS	NV		12/08/2025	6.625	306,885		(14)				450,000	10/10/2025
100261308		CHARLES TOWN	WV		12/08/2025	6.875	205,986		(14)				308,000	10/27/2025
100261309		SUSSEX	NJ		12/08/2025	6.875	457,598		(10)				565,000	10/10/2025
100261310		HARVEY	LA		12/08/2025	7.075	192,048		(7)				241,000	10/09/2025
100261311		ALAMEDA	CA		12/08/2025	6.575	800,552		(51)				1,500,000	10/13/2025
100261312		LITTLETON	NC		12/08/2025	6.990	827,480		(39)				1,181,000	10/10/2025
100261313		TRUCKEE	CA		12/08/2025	7.115	620,532		(39)				800,000	10/09/2025
100261314		SUN VALLEY	CA		12/08/2025	6.375	199,980		(10)				1,000,000	10/16/2025
100261315		MAMMOTH LAKES	CA		12/08/2025	6.875	679,891		(43)				950,000	10/16/2025
100261316		ALLENTOWN	PA		12/08/2025	6.950	164,969		(11)				228,000	10/24/2025
100261317		BRIGANTINE	NJ		12/08/2025	6.490	169,810		(10)				337,500	10/15/2025
100261318		TUCSON	AZ		12/08/2025	6.750	190,716		(11)				285,000	10/23/2025
100261319		SCRANTON	PA		12/08/2025	6.450	197,839		(5)				260,000	10/08/2025
100261320		NORTHAMPTON	PA		12/08/2025	6.950	193,143		(10)				250,000	10/17/2025
100261321		BOSTON	MA		12/08/2025	6.575	910,588		(19)				1,220,000	10/10/2025
100261322		LAKELAND	FL		12/08/2025	6.990	242,847		(16)				345,000	10/16/2025
100261323		NEKOOSA	WI		12/08/2025	6.875	429,448		(23)				556,000	10/08/2025
100261324		FARMERSVILLE	TX		12/08/2025	5.500	205,075		11				300,000	10/24/2025
100261325		PORTLAND	OR		12/08/2025	6.625	191,801		(13)				423,000	10/24/2025
100261326		PEORIA	AZ		12/08/2025	6.575	302,740		(16)				420,720	10/09/2025
100261327		GULFPORT	FL		12/08/2025	7.125	190,608		(17)				365,000	10/14/2025
100261328		KANSAS CITY	MO		12/08/2025	6.750	200,225		(10)				270,000	10/24/2025
100261329		CHICAGO	IL		12/08/2025	6.990	208,917		(11)				293,000	10/25/2025
100261330		MAMMOTH LAKES	CA		12/08/2025	6.500	259,630		(15)				443,000	10/20/2025
100261331		BARDSTOWN	KY		12/08/2025	6.625	170,171		(10)				275,000	10/15/2025
100261332		BIG BEAR CITY	CA		12/08/2025	6.875	202,611		(12)				262,000	10/10/2025
100261333		SARASOTA	FL		12/08/2025	6.500	194,261		(26)				500,000	10/27/2025
100261334		FLORISSANT	CO		12/08/2025	6.950	468,986		(32)				710,000	10/09/2025
100261335		SEATTLE	WA		12/08/2025	6.990	408,664		(16)				535,000	10/01/2025
100261336		PORT SAINT JOE	FL		12/08/2025	7.115	394,954		(2)				443,000	10/10/2025
100261337		EVERETT	WA		12/08/2025	6.950	616,674		(7)				765,000	10/14/2025
100261338		DENNIS PORT	MA		12/08/2025	6.875	256,598		(13)				675,000	10/21/2025
100261339		AUBURN	WA		12/08/2025	6.375	417,628		6				530,000	10/24/2025
100261340		BIG BEAR LAKE	CA		12/08/2025	6.750	206,996		(14)				449,000	10/20/2025
100261341		RIVIERA BEACH	FL		12/08/2025	6.990	309,492		(18)				400,000	10/23/2025
100261342		LAKEWOOD	OH		12/08/2025	6.750	307,664		(15)				400,000	10/10/2025
100261343		BOSTON	MA		12/08/2025	6.750	284,943		(16)				405,000	10/23/2025
100261344		MEMPHIS	TN		12/08/2025	5.625	237,234		21				312,000	10/24/2025
100261345		PASO ROBLES	CA		12/08/2025	6.490	592,299		(34)				1,150,000	10/17/2025
100261346		LA MESA	CA		12/08/2025	6.490	608,152		(36)				1,130,000	10/23/2025
100261347		MOUNTAIN VIEW	CA		12/08/2025	6.575	278,902		(18)				540,000	10/07/2025
100261348		BOSTON	MA		12/08/2025	7.125	413,249		(11)				512,000	10/07/2025
100261349		WELLFLEET	MA		12/08/2025	6.750	340,900		(21)				565,000	10/17/2025
100261350		SPRINGFIELD	MA		12/08/2025	6.750	458,689		(16)				600,000	10/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261351		BRIGANTINE	NJ		12/08/2025	5.500	514,517		(10)				857,500	10/17/2025
100261352		ROHNERT PARK	CA		12/08/2025	6.750	343,793		(19)				515,000	10/10/2025
100261353		THOUSAND OAKS	CA		12/08/2025	6.575	583,108		(37)				986,000	10/08/2025
100261354		FORT MYERS	FL		12/08/2025	6.575	309,147		(17)				455,000	10/10/2025
100261355		BIG BEAR CITY	CA		12/08/2025	6.750	310,410		(21)				499,000	10/22/2025
100261356		BARTLETT	NH		12/08/2025	6.490	512,435		(24)				800,000	10/14/2025
100261357		CLOVER	SC		12/08/2025	6.740	510,558		(25)				708,000	10/15/2025
100261358		OCEAN SHORES	WA		12/08/2025	6.750	167,665		(10)				260,000	10/20/2025
100261359		EAST ORANGE	NJ		12/08/2025	6.740	459,247		(21)				640,000	10/17/2025
100261360		SAN MARCOS	CA		12/08/2025	7.000	634,709		(31)				925,000	10/07/2025
100261361		OMAHA	NE		12/08/2025	5.625	200,849		(5)				400,000	10/27/2025
100261362		NORTH ANDOVER	MA		12/08/2025	6.950	458,204		(15)				628,000	10/07/2025
100261363		AKRON	OH		12/08/2025	6.575	190,922		(11)				315,000	10/13/2025
100261364		MARIETTA	GA		12/08/2025	6.875	191,898		(13)				360,000	10/24/2025
100261365		JERSEY CITY	NJ		12/08/2025	6.490	595,279		(30)				1,010,000	10/21/2025
100261366		EVANSTON	IL		12/08/2025	7.000	246,335		(4)				305,000	10/20/2025
100261367		ROYAL OAK	MI		12/08/2025	6.990	362,550		(18)				477,000	10/28/2025
100261368		PHOENIX	AZ		12/08/2025	6.625	206,268		(12)				350,000	10/15/2025
100261369		SANDWICH	MA		12/08/2025	6.625	257,473		(15)				620,000	10/20/2025
100261370		WACONIA	MN		12/08/2025	6.750	216,639		(10)				292,000	10/24/2025
100261371		PHILADELPHIA	PA		12/08/2025	6.990	271,461		(17)				370,000	10/14/2025
100261372		MCCLOUD	CA		12/08/2025	6.825	205,875		(11)				320,000	10/24/2025
100261373		CLEARWATER	FL		12/08/2025	7.625	630,745		(19)				825,000	10/09/2025
100261374		RANGER	GA		12/08/2025	6.375	346,119		(17)				902,000	10/15/2025
100261375		ROSEMOUNT	MN		12/08/2025	6.500	249,152		(9)				326,000	10/20/2025
100261376		BRADLEY BEACH	NJ		12/08/2025	6.950	981,449		(46)				1,280,000	10/28/2025
100261377		KISSIMMEE	FL		12/08/2025	7.125	338,145		(8)				380,000	10/20/2025
100261378		CHICAGO	IL		12/08/2025	6.625	224,455		(10)				305,000	10/24/2025
100261379		STANHOPE	NJ		12/08/2025	7.125	217,532		(7)				285,000	10/27/2025
100261380		WILMINGTON	NC		12/08/2025	6.575	236,752		(15)				415,000	10/25/2025
100261381		BOCA RATON	FL		12/08/2025	6.750	673,322		(47)				1,150,000	10/10/2025
100261382		PISMO BEACH	CA		12/08/2025	5.950	501,118		(3)				900,000	10/18/2025
100261383		POCONO LAKE	PA		12/08/2025	6.750	415,293		(25)				575,000	10/13/2025
100261384		SEATTLE	WA		12/08/2025	7.625	608,320		(33)				785,000	10/07/2025
100261385		LAKEWOOD	OH		12/08/2025	6.950	237,757		(10)				315,000	10/23/2025
100261386		TALLAHASSEE	FL		12/08/2025	6.500	318,478		(9)				448,000	10/15/2025
100261387		CEDAR HILL	TX		12/08/2025	6.250	439,960		5				600,000	10/17/2025
100261388		HOBOKEN	NJ		12/08/2025	6.625	307,157		(14)				445,000	10/07/2025
100261389		SEA ISLE CITY	NJ		12/08/2025	6.825	831,381		(61)				1,950,000	10/15/2025
100261390		FALLBROOK	CA		12/08/2025	6.740	492,900		(28)				875,000	10/24/2025
100261391		MILLTOWN	NJ		12/08/2025	6.575	233,968		(15)				379,000	10/10/2025
100261392		CHARLOTTESVILLE	VA		12/08/2025	6.990	444,279		(37)				1,083,000	10/15/2025
100261393		PLEASANT HILL	CA		12/08/2025	6.750	1,031,928		(51)				1,575,000	10/11/2025
100261394		NORTH CHARLESTON	SC		12/08/2025	5.990	208,549		(11)				475,000	10/17/2025
100261395		MEDIA	PA		12/08/2025	6.125	427,109		(7)				605,000	10/17/2025
100261396		CHANHASSEN	MN		12/08/2025	7.125	162,225		(4)				224,000	10/21/2025
100261397		MAMMOTH LAKES	CA		12/08/2025	7.125	663,702		(40)				860,000	10/22/2025
100261398		JERSEY CITY	NJ		12/08/2025	6.490	211,167		(12)				440,000	10/28/2025
100261399		WALTHAM	MA		12/08/2025	6.875	823,968		(35)				1,150,000	10/15/2025
100261400		TWAIN HARTE	CA		12/08/2025	6.500	230,745		(11)				325,000	10/09/2025
100261401		BOSTON	MA		12/08/2025	6.625	632,162		(24)				850,000	10/09/2025
100261402		ALLENTOWN	PA		12/08/2025	6.325	189,288		(5)				250,000	10/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261403		CHICAGO	IL		12/08/2025	6.825	873,910		(45)				1,300,000	10/10/2025
100261404		SAN DIEGO	CA		12/08/2025	6.500	563,361		(27)				790,000	10/16/2025
100261405		LEESBURG	VA		12/08/2025	6.375	306,539		(13)				585,000	10/15/2025
100261406		CHICAGO	IL		12/08/2025	6.500	225,651		(11)				315,000	10/10/2025
100261407		TACOMA	WA		12/08/2025	6.490	292,480		(17)				535,000	10/07/2025
100261408		OUTING	MN		12/08/2025	6.740	527,542		(23)				687,000	10/17/2025
100261409		BUCKEYE	AZ		12/08/2025	6.875	462,967		(6)				540,000	10/22/2025
100261410		CONCORD	CA		12/08/2025	6.990	191,679		(12)				255,000	10/09/2025
100261411		CHANDLER	AZ		12/08/2025	6.990	408,279		(17)				570,000	10/04/2025
100261412		BONITA SPRINGS	FL		12/08/2025	6.825	494,169		(31)				735,000	10/27/2025
100261413		GLEN BURNIE	MD		12/08/2025	6.875	260,703		(10)				340,000	10/17/2025
100261414		SEA BRIGHT	NJ		12/08/2025	6.450	766,625		(42)				1,495,000	10/23/2025
100261415		HIXSON	TN		12/08/2025	6.375	219,427		(7)				343,000	10/16/2025
100261416		COON RAPIDS	MN		12/08/2025	6.990	236,827						296,000	10/23/2025
100261417		SAN DIEGO	CA		12/08/2025	6.625	155,110		(6)				505,000	10/24/2025
100261418		WALLINGFORD	CT		12/08/2025	6.575	296,418		(17)				480,000	10/23/2025
100261419		REHOBOTH	MA		12/08/2025	6.625	351,744		(23)				575,000	10/21/2025
100261420		MEMPHIS	TN		12/08/2025	5.750	218,512		4				315,000	10/06/2025
100261421		PORT ARANSAS	TX		12/08/2025	6.450	431,969		(24)				750,000	10/20/2025
100261422		BOULDER	CO		12/08/2025	6.990	1,177,555		(78)				1,750,000	10/14/2025
100261423		MORGAN CITY	LA		12/08/2025	7.125	172,610		(4)				214,100	10/09/2025
100261424		INDIANAPOLIS	IN		12/08/2025	6.625	388,946		(20)				600,000	10/07/2025
100261425		HIXSON	TN		12/08/2025	6.625	260,765		(11)				360,000	10/23/2025
100261426		WEST DUNDEE	IL		12/08/2025	6.750	270,018		(16)				377,000	10/28/2025
100261427		MEMPHIS	TN		12/08/2025	5.500	151,760		9				222,000	10/15/2025
100261428		WEED	CA		12/08/2025	6.625	214,486		(9)				338,000	10/14/2025
100261429		BELLS	TX		12/09/2025	7.500	508,524		(41)				548,000	10/20/2025
100261430		ROSELAND	VA		12/09/2025	6.500	827,672		(39)				1,150,000	10/17/2025
100261431		RALEIGH	NC		12/09/2025	6.625	426,852		(24)				621,000	10/24/2025
100261432		EAST STROUDSBURG (TOWNSHIP OF	PA		12/09/2025	6.625	276,430		(16)				335,000	10/24/2025
100261433		VANCOUVER	WA		12/09/2025	6.875	378,270		(19)				500,000	10/29/2025
100261434		BLAINE	MN		12/09/2025	5.875	124,573		(4)				255,000	10/17/2025
100261435		ANNA	TX		12/09/2025	7.125	200,261		(14)				270,000	10/15/2025
100261436		FRANKFORT	KY		12/09/2025	6.990	804,458		(47)				865,000	10/31/2025
100261437		GALLATIN	TN		12/09/2025	7.625	294,278		(22)				331,000	10/24/2025
100261438		YOUNGSVILLE	NC		12/09/2025	6.375	242,068		(11)				315,000	10/16/2025
100261439		LEBANON	OR		12/09/2025	6.625	352,837		(17)				460,000	10/31/2025
100261440		MILTON	FL		12/09/2025	6.990	167,474		(13)				200,000	10/02/2025
100261441		HOUSTON	TX		12/09/2025	6.625	247,307		(13)				320,000	10/24/2025
100261442		MEMPHIS	TN		12/09/2025	7.125	402,187		(25)				463,000	10/31/2025
100261443		MADISON HEIGHTS	VA		12/09/2025	6.375	168,233		(7)				248,000	10/15/2025
100261444		SEVIERVILLE	TN		12/09/2025	6.490	750,559		(31)				815,000	10/28/2025
100261445		PHOENIX	AZ		12/09/2025	6.625	539,883		(27)				750,000	10/27/2025
100261446		ROSSVILLE	GA		12/09/2025	6.990	172,385		(13)				225,000	10/24/2025
100261447		CHANDLER	AZ		12/09/2025	6.375	472,291		(15)				580,000	10/27/2025
100261448		VENICE	FL		12/09/2025	6.375	234,664		(11)				305,000	10/28/2025
100261449		SUMTER	SC		12/09/2025	6.375	228,354		(9)				286,000	10/31/2025
100261450		UNIONTOWN	OH		12/09/2025	6.625	193,039		(10)				234,900	11/01/2025
100261451		SPRINGFIELD	MA		12/09/2025	6.875	288,606		(13)				380,000	10/24/2025
100261452		PORT CHARLOTTE	FL		12/09/2025	5.875	426,370		(4)				532,000	11/03/2025
100261453		TRUCKEE	CA		12/09/2025	6.990	761,550		(32)				825,000	10/31/2025
100261454		MENASHA	WI		12/09/2025	6.990	164,040		(12)				180,000	10/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261455		YUMA	AZ		12/09/2025	7.625	197,809		(16)				210,000	10/28/2025
100261456		MYRTLE BEACH	SC		12/09/2025	7.490	159,935		(11)				185,000	11/19/2025
100261457		FRIENDSHIP	WI		12/09/2025	6.990	297,927		(16)				325,000	10/31/2025
100261458		VINEYARD HAVEN	MA		12/09/2025	5.990	484,216		(8)				625,000	11/03/2025
100261459		SAN TAN VALLEY	AZ		12/09/2025	6.625	356,838		(20)				440,000	10/29/2025
100261460		COLUMBUS	OH		12/09/2025	6.500	428,839		(23)				555,000	10/31/2025
100261461		CHESTER	VA		12/09/2025	7.375	156,780		(11)				190,000	10/27/2025
100261462		ROSSVILLE	GA		12/09/2025	7.125	163,137		(10)				186,000	11/05/2025
100261463		DUMFRIES	VA		12/09/2025	6.250	271,850		(9)				356,000	10/29/2025
100261464		NEWARK	DE		12/09/2025	6.490	289,812		(16)				376,000	10/31/2025
100261465		INLET BEACH	FL		12/09/2025	6.490	781,803		(42)				1,070,000	10/28/2025
100261466		ACWORTH	GA		12/09/2025	6.250	225,723		(7)				321,000	10/31/2025
100261467		FARMINGTON	UT		12/09/2025	6.490	275,761		(15)				390,000	10/24/2025
100261468		WEST SACRAMENTO	CA		12/09/2025	7.125	365,005		(21)				415,000	10/30/2025
100261469		NORTH FORT MYERS	FL		12/09/2025	6.990	165,798		(10)				200,000	10/30/2025
100261470		BIG BEAR	CA		12/09/2025	6.375	384,938		(14)				430,000	11/01/2025
100261471		GLADSTONE	MO		12/09/2025	7.625	177,091		(15)				212,000	10/27/2025
100261472		LARGO	FL		12/09/2025	6.625	486,082		(27)				590,000	10/28/2025
100261473		TEMPE	AZ		12/09/2025	6.875	496,100		(28)				625,000	10/24/2025
100261474		PHOENIX	AZ		12/09/2025	6.625	593,134		(31)				720,000	10/31/2025
100261475		ARVADA	CO		12/09/2025	6.625	650,317		(31)				747,000	10/27/2025
100261476		EWING	NJ		12/09/2025	6.375	267,818		(10)				360,000	10/29/2025
100261477		VILLAS	NJ		12/12/2025	6.375	66,550		(4)				275,000	05/17/2023
100261478		SEASIDE HEIGHTS	NJ		12/12/2025	6.750	349,748		(17)				1,750,000	12/12/2022
100261479		SEASIDE HEIGHTS	NJ		12/12/2025	6.625	705,482		(47)				915,000	11/12/2024
100261480		BRIGANTINE	NJ		12/12/2025	6.125	492,002		(11)				579,000	02/17/2023
100261481		SAN FRANCISCO	CA		12/12/2025	7.499	1,507,892		(16)				1,950,000	11/13/2025
100261483		BRENTWOOD	TN		12/12/2025	6.750	2,190,990		(49)				2,700,000	11/21/2025
100261484		BAKERSFIELD	CA		12/12/2025	6.999	401,592		(21)				484,000	11/17/2025
100261485		COSTA MESA	CA		12/12/2025	7.875	1,037,097		(15)				1,450,000	11/19/2025
100261486		GARDNERVILLE	NV		12/12/2025	6.999	840,409		(31)				1,150,000	11/20/2025
100261487		CONCORD	NC		12/12/2025	7.375	329,153		(22)				418,000	11/21/2025
100261488		HOUSTON	TX		12/12/2025	6.750	110,753		1				148,000	11/13/2025
100261489		HAWTHORNE	CA		12/12/2025	6.999	439,031		(19)				1,200,000	11/17/2025
100261490		BUFFALO GROVE	IL		12/12/2025	6.999	320,661		(9)				380,000	11/21/2025
100261492		SAN ANTONIO	TX		12/12/2025	6.625	185,260		(5)				234,000	11/21/2025
100261493		SAN JACINTO	CA		12/12/2025	6.625	430,195		(15)				530,000	11/21/2025
100261496		CONCORD	NC		12/12/2025	6.999	320,536		(16)				413,000	11/21/2025
100261497		RIVERSIDE	CA		12/12/2025	6.375	566,917		(13)				975,000	11/11/2025
100261498		HOUSTON	TX		12/12/2025	7.499	177,438		(12)				260,000	11/21/2025
100261500		AMERY	WI		12/12/2025	6.375	190,956		(10)				481,000	11/14/2025
100261501		CLEARWATER	FL		12/12/2025	6.875	449,760		1,537				594,500	11/12/2025
100261502		CHICAGO	IL		12/12/2025	6.499	251,750						350,000	11/21/2025
100261504		MIAMI	FL		12/12/2025	7.125	262,481		(19)				590,000	11/07/2025
100261505		NAPLES	FL		12/12/2025	6.875	518,461		(3)				700,000	11/18/2025
100261506		NORTH LOGAN	UT		12/12/2025	6.875	340,943		(19)				438,000	11/17/2025
100261508		PASADENA	TX		12/12/2025	7.499	227,572		(15)				289,000	11/14/2025
100261510		MONTCLAIR	CA		12/12/2025	6.250	367,641		(2)				697,000	11/17/2025
100261511		CLOVIS	CA		12/12/2025	6.250	246,001		(5)				491,000	11/10/2025
100261512		STANFIELD	NC		12/12/2025	7.250	241,938		(16)				365,000	11/13/2025
100261513		LONG BEACH	CA		12/12/2025	6.250	387,646		9				560,000	11/04/2025
100261514		FREDERICK	MD		12/12/2025	6.999	381,128		(2)				525,000	09/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261515		LOS ANGELES	CA		12/12/2025	6.999	688,306		(10)				865,000	11/18/2025
100261516		DENVER	CO		12/12/2025	6.999	311,161		(11)				475,000	09/19/2025
100261517		LA PUENTE	CA		12/12/2025	6.999	671,983		(22)				875,000	11/10/2025
100261518		POST FALLS	ID		12/12/2025	6.999	360,956		(19)				434,900	11/18/2025
100261519		ROSEVILLE	MI		12/12/2025	6.625	116,399						200,000	11/17/2025
100261520		BALTIMORE	MD		12/12/2025	6.499	493,075		(8)				650,000	11/24/2025
100261522		LAS VEGAS	NV		12/12/2025	7.375	382,174		(26)				725,000	11/12/2025
100261523		KENNESAW	GA		12/12/2025	6.375	601,580		(1)				751,000	11/14/2025
100261524		WEST HARTFORD	CT		12/12/2025	7.499	374,706		(5)				544,000	11/18/2025
100261525		RICHMOND	VA		12/12/2025	7.125	230,276		(8)				299,000	11/19/2025
100261526		HESPERIA	CA		12/12/2025	6.750	383,034		(20)				525,000	11/17/2025
100261527		AVON	OH		12/12/2025	6.875	638,270		(27)				783,000	11/07/2025
100261528		LAKE ELSINORE	CA		12/12/2025	6.875	454,975		(21)				670,000	11/14/2025
100261529		PARKVIEW	IA		12/12/2025	6.999	229,403		(6)				300,000	11/21/2025
100261531		LANCASTER	CA		12/12/2025	6.750	299,181		(55)				373,000	11/17/2025
100261532		CANYON LAKE	CA		12/12/2025	6.499	476,568		(18)				685,000	11/19/2025
100261533		MIAMI	FL		12/12/2025	6.750	1,563,027		(13)				1,825,000	11/21/2025
100261535		MIDVALE	UT		12/12/2025	6.750	558,335		1,885				705,000	11/20/2025
100261536		WOODBRIDGE	VA		12/12/2025	6.499	286,592						409,000	11/24/2025
100261537		OWASSO	OK		12/12/2025	6.875	197,672		(12)				278,000	11/07/2025
100261538		NEW PORT RICHEY	FL		12/12/2025	7.499	297,655		(20)				415,000	11/20/2025
100261539		SANTA BARBARA	CA		12/12/2025	6.375	719,883		(10)				950,000	11/18/2025
100261540		BUFORD	GA		12/12/2025	8.125	766,022		(31)				828,000	11/21/2025
100261541		PRESCOTT	AZ		12/12/2025	7.999	392,101		(24)				431,000	11/18/2025
100261542		ARROW BEAR	CA		12/12/2025	6.750	173,976		(9)				220,000	11/17/2025
100261543		CHICAGO	IL		12/12/2025	7.250	109,058		(5)				132,000	11/24/2025
100261544		DELANO	CA		12/12/2025	6.875	104,125		(6)				230,000	11/14/2025
100261545		FORT LAUDERDALE	FL		12/12/2025	6.499	335,496		9				400,000	11/20/2025
100261546		SAN FRANCISCO	CA		12/12/2025	8.375	1,402,090		(61)				1,600,000	11/19/2025
100261548		KINGMAN	AZ		12/12/2025	7.499	178,860		(10)				220,000	10/29/2025
100261549		JACKSONVILLE	FL		12/12/2025	6.750	298,869		(10)				367,000	11/19/2025
100261550		WEST HILLS AREA LOS ANGELES	CA		12/12/2025	7.375	1,187,248		(42)				1,360,000	11/12/2025
100261551		WAREHAM	MA		12/12/2025	6.499	318,166		(3)				450,000	11/24/2025
100261553		MIDVALE	UT		12/12/2025	6.750	548,818		(21)				705,000	11/20/2025
100261554		ASHLAND	MA		12/12/2025	7.250	451,688		(19)				520,000	11/18/2025
100261555		SAN DIEGO	CA		12/12/2025	7.375	562,863		(6)				780,000	11/18/2025
100261556		SAN GABRIEL	CA		12/12/2025	6.750	1,028,699		(45)				1,600,000	10/24/2025
100261557		DALLAS	TX		12/12/2025	6.875	579,828		(26)				805,000	11/24/2025
100261558		GREER	SC		12/12/2025	6.999	261,236		(14)				315,000	11/20/2025
100261559		PARKVIEW	IA		12/12/2025	6.999	229,159		(6)				300,000	11/21/2025
100261561		SAN JOSE	CA		12/12/2025	8.625	629,965		(35)				985,000	11/18/2025
100261562		MILWAUKEE	WI		12/12/2025	6.999	139,173		(6)				195,000	11/26/2025
100261563		PORTER	TX		12/12/2025	7.999	207,887		(13)				270,000	11/18/2025
100261564		GLENDALE	AZ		12/12/2025	7.125	302,516		(14)				330,000	11/15/2025
100261565		PLANTATION	FL		12/12/2025	6.999	141,720		(10)				180,000	11/19/2025
100261567		WESTMINSTER	MD		12/12/2025	6.999	328,233		(20)				690,000	11/12/2025
100261570		LOS ANGELES	CA		12/12/2025	6.999	2,632,620		(170)				3,600,000	11/19/2025
100261571		SAN ANTONIO	TX		12/12/2025	6.875	110,479						164,000	11/20/2025
100261572		HOUSTON	TX		12/12/2025	7.375	241,313		(19)				315,000	11/17/2025
100261573		HARWICH	MA		12/12/2025	6.499	284,112		(10)				375,000	11/20/2025
100261574		SEDONA	AZ		12/12/2025	6.750	361,531		(16)				461,900	11/17/2025
100261575		LOS ANGELES	CA		12/12/2025	6.875	1,055,445		(51)				1,850,000	11/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261576		TEMECULA	CA		12/12/2025	6.875	907,251		(20)				1,050,000	11/05/2025
100261578		MONTEBELLO	CA		12/12/2025	6.750	652,423		(24)				910,000	11/17/2025
100261579		PALM COAST	FL		12/12/2025	6.875	1,013,569		(50)				1,428,000	11/12/2025
100261580		LAWRENCEVILLE	GA		12/12/2025	7.375	294,265		(6)				420,000	11/19/2025
100261582		ANNANDALE	VA		12/12/2025	6.499	1,107,370		(34)				1,775,000	11/21/2025
100261583		LOS ANGELES	CA		12/12/2025	6.750	493,954		(26)				800,000	11/17/2025
100261584		SPRING	TX		12/12/2025	6.499	174,152		(3)				225,000	11/18/2025
100261585		WOODLAND	CA		12/12/2025	8.250	1,324,445		(63)				1,415,000	10/27/2025
100261586		MAUMEE	OH		12/12/2025	6.999	556,048		(23)				675,000	11/21/2025
100261587		CONYERS	GA		12/12/2025	6.999	253,217		(4)				626,500	11/18/2025
100261588		PHELAN	CA		12/12/2025	7.750	450,354		(18)				485,000	11/18/2025
100261589		MILWAUKEE	WI		12/12/2025	6.999	139,315		(6)				185,000	11/26/2025
100261590		SMYRNA	TN		12/12/2025	6.499	205,774		(5)				263,000	11/14/2025
100261591		RIVERSIDE	CA		12/12/2025	6.750	542,164		(8)				735,000	11/17/2025
100261592		TULSA	OK		12/12/2025	6.750	1,235,912		(56)				1,504,000	10/27/2025
100261594		CLOVIS	CA		12/12/2025	6.250	268,811		(6)				535,000	11/11/2025
100261595		PLEASANTON	CA		12/15/2025	7.624	1,448,209		(42)				1,675,000	09/30/2025
100261596		CORAL SPRINGS	FL		12/15/2025	7.250	541,990		(30)				757,000	10/15/2025
100261597		SAN GABRIEL	CA		12/15/2025	6.875	691,673		(32)				1,110,000	10/01/2025
100261598		LAKELAND	FL		12/15/2025	6.999	457,384		(23)				550,000	08/29/2025
100261599		SAN RAFAEL	CA		12/15/2025	6.874	1,046,077		(39)				1,478,000	09/24/2025
100261600		VISALIA	CA		12/15/2025	7.624	279,377		(13)				335,000	10/23/2025
100261601		VAN NUYS	CA		12/15/2025	7.374	758,342		(31)				975,000	10/22/2025
100261602		DAYTONA BEACH	FL		12/15/2025	7.625	273,155		(14)				356,300	08/27/2025
100261603		BELTSVILLE	MD		12/15/2025	7.999	464,259		(19)				595,000	09/23/2025
100261604		BREA	CA		12/15/2025	6.750	430,279		(13)				1,000,000	08/30/2025
100261605		BREA	CA		12/15/2025	6.750	416,750		(12)				980,000	09/03/2025
100261606		PHOENIX	AZ		12/15/2025	6.875	330,740		(14)				600,000	09/15/2025
100261607		BEND	OR		12/15/2025	7.250	343,462		(13)				555,000	08/25/2025
100261608		URBANA	IL		12/15/2025	7.625	217,487		(11)				260,000	09/19/2025
100261609		CONYERS	GA		12/15/2025	7.374	246,894		(13)				315,000	09/30/2025
100261610		ALHAMBRA	CA		12/15/2025	6.875	867,044		(36)				1,950,000	09/12/2025
100261612		SAN FRANCISCO	CA		12/15/2025	6.500	357,244		(10)				1,100,000	10/07/2025
100261613		STANTON	CA		12/15/2025	6.500	352,953		(9)				620,000	10/09/2025
100261615		ASHBURN	VA		12/15/2025	6.750	278,337		(13)				1,221,000	10/10/2025
100261616		IRVINE	CA		12/15/2025	6.499	836,872		(27)				1,450,000	10/10/2025
100261617		LAS VEGAS	NV		12/15/2025	6.875	300,837		(14)				484,000	09/24/2025
100261618		MONTEREY PARK	CA		12/15/2025	6.750	310,296		(14)				710,000	10/14/2025
100261620		LOS ANGELES	CA		12/15/2025	6.625	579,346		(20)				990,000	10/09/2025
100261621		CHESTERFIELD	VA		12/15/2025	7.374	134,207		(5)				350,000	08/26/2025
100261622		ROWLETT	TX		12/15/2025	7.999	414,673		(13)				536,000	09/25/2025
100261623		KATY	TX		12/15/2025	7.499	289,656		(10)				350,000	10/17/2025
100261624		SALINAS	CA		12/12/2025	7.000	791,472		(41)				955,000	11/12/2025
100261625		LAVEEN	AZ		12/12/2025	7.375	215,071		(15)				380,000	10/10/2025
100261626		HOMESTEAD	FL		12/12/2025	7.625	256,435		(17)				335,000	11/06/2025
100261628		ARNOLDS PARK	IA		12/12/2025	6.875	687,492		(33)				833,000	11/10/2025
100261629		CALABASAS	CA		12/12/2025	6.750	1,156,892		(155)				4,349,000	10/22/2025
100261630		PHILADELPHIA	PA		12/12/2025	7.625	660,613		(30)				709,000	11/07/2025
100261631		SAN PEDRO	CA		12/12/2025	7.250	415,169		(21)				535,000	08/15/2025
100261632		PHOENIX	AZ		12/12/2025	7.125	349,382		(14)				475,000	09/23/2025
100261633		CHULA VISTA	CA		12/12/2025	6.750	801,171		(48)				967,000	09/23/2025
100261634		LOS ANGELES	CA		12/12/2025	6.625	2,912,049		(143)				4,450,000	11/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261635		SANTEE	CA		12/12/2025	6.625	802,188		(38)				1,045,000	10/20/2025
100261636		FOUNTAIN VALLEY	CA		12/12/2025	7.625	1,903,108		(91)				2,300,000	08/14/2025
100261637		CHOWCHILLA	CA		12/12/2025	6.750	228,602		(7)				320,000	11/12/2025
100261638		RESTON	VA		12/12/2025	6.750	1,043,003		(61)				1,684,000	10/24/2025
100261639		PHOENIX	AZ		12/12/2025	6.875	286,510		(18)				380,000	10/22/2025
100261640		MELBOURNE	FL		12/12/2025	7.125	638,389		(41)				774,000	09/30/2025
100261641		TOPANGA	CA		12/12/2025	7.125	1,133,225		(79)				1,375,000	11/10/2025
100261642		GARDENA	CA		12/12/2025	7.000	655,494		(27)				756,000	09/30/2025
100261643		WINTER HAVEN	FL		12/12/2025	6.875	286,081		(16)				355,000	10/01/2025
100261644		SNOHOMISH	WA		12/12/2025	7.375	904,235		(42)				1,060,000	09/08/2025
100261645		GOLETA	CA		12/12/2025	6.500	839,138		(29)				1,385,000	09/26/2025
100261646		EMIGRATION CANYON	UT		12/12/2025	6.750	1,207,672		(64)				1,375,000	10/01/2025
100261647		BEVERLY HILLS	CA		12/12/2025	7.000	2,232,484		(147)				2,850,000	10/24/2025
100261648		DARIEN	IL		12/12/2025	6.875	501,244		(34)				640,000	10/09/2025
100261649		WESLEY CHAPEL	FL		12/12/2025	6.750	468,247		(26)				575,000	10/17/2025
100261650		SAN DIEGO	CA		12/12/2025	6.875	1,761,499		(99)				2,225,000	10/27/2025
100261651		LOS ANGELES	CA		12/12/2025	6.750	1,984,402		(136)				4,200,000	10/21/2025
100261652		PEORIA	AZ		12/12/2025	6.875	101,393		(2)				424,500	10/15/2025
100261653		LAFAYETTE	CA		12/12/2025	7.375	1,447,568		(80)				1,640,000	10/29/2025
100261654		LAWRENCEVILLE	GA		12/12/2025	7.750	302,026		(19)				363,000	10/23/2025
100261655		HASLET	TX		12/12/2025	6.875	663,965		(36)				875,000	09/16/2025
100261656		MIDDLETOWN	NJ		12/12/2025	6.750	813,093		(53)				1,300,000	10/10/2025
100261657		SPIRIT LAKE	IA		12/12/2025	6.250	385,790		(18)				500,000	10/06/2025
100261658		FAIRHOPE	AL		12/12/2025	6.750	355,697		(25)				712,000	10/07/2025
100261659		FAYETTEVILLE	GA		12/12/2025	6.875	204,412		(7)				269,000	10/22/2025
100261660		CHICAGO	IL		12/12/2025	7.000	157,854		(11)				360,000	10/06/2025
100261661		OLE ELUM	WA		12/12/2025	7.000	1,297,936		(51)				1,580,000	09/25/2025
100261662		REDWOOD CITY	CA		12/12/2025	6.875	1,888,620		(128)				2,500,000	09/29/2025
100261663		NICHOLASVILLE	KY		12/12/2025	7.250	216,526		(12)				261,000	10/31/2025
100261664		RIALTO	CA		12/12/2025	7.125	1,074,050		(57)				1,295,000	10/15/2025
100261665		TINLEY PARK	IL		12/12/2025	7.125	327,252		(23)				390,000	10/10/2025
100261667		BARRINGTON	IL		12/12/2025	7.500	419,264		(22)				500,000	09/12/2025
100261668		ANTIOCH	CA		12/12/2025	6.750	393,185		(21)				555,000	09/23/2025
100261669		LONG BEACH	CA		12/12/2025	6.500	2,372,405		(84)				2,900,000	10/22/2025
100261670		SAINT AUGUSTINE	FL		12/12/2025	6.375	1,441,277		(69)				4,300,000	10/06/2025
100261671		SYCAMORE	IL		12/12/2025	8.000	128,246		(3)				180,000	08/29/2025
100261672		PEORIA	AZ		12/12/2025	6.625	539,910		(33)				767,000	09/22/2025
100261673		YORBA LINDA	CA		12/12/2025	6.875	1,525,512		(90)				1,835,000	10/17/2025
100261674		HOUSTON	TX		12/12/2025	6.875	365,644		(15)				510,000	08/29/2025
100261675		CLOVIS	CA		12/12/2025	7.375	674,459		(32)				771,000	09/10/2025
100261676		ELKIN	NC		12/12/2025	6.375	288,081		(12)				405,000	09/12/2025
100261677		STAFFORD	VA		12/12/2025	6.375	450,271		2				535,000	10/06/2025
100261678		ARNOLD	CA		12/12/2025	6.875	310,023		(16)				450,000	09/26/2025
100261679		PALM CITY	FL		12/12/2025	7.500	274,239		(13)				448,000	09/10/2025
100261680		SAN LEANDRO	CA		12/12/2025	7.000	1,147,121		(59)				1,410,000	09/09/2025
100261681		KNOXVILLE	TN		12/12/2025	6.625	868,955		(42)				1,055,000	10/15/2025
100261682		RICHMOND	TX		12/12/2025	6.500	619,288		(23)				865,000	10/21/2025
100261683		CARPINTERIA	CA		12/12/2025	6.750	586,915		(31)				710,000	09/19/2025
100261684		LAKE MARY	FL		12/12/2025	7.875	403,732		(24)				465,000	08/04/2025
100261685		SAN DIEGO	CA		12/12/2025	6.875	869,292		(14)				1,085,000	08/15/2025
100261686		NEW SMYRNA BEACH	FL		12/12/2025	6.750	544,640		(31)				660,000	09/15/2025
100261687		BEND	OR		12/12/2025	7.125	688,091		(27)				850,000	09/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261688		HONOLULU	HI		12/12/2025	7.375	1,538,048		(74)				1,750,000	09/30/2025
100261689		CUMMING	GA		12/12/2025	6.875	704,074		(36)				820,000	10/03/2025
100261690		ST GEORGE	UT		12/12/2025	6.625	985,218		(64)				2,867,000	09/12/2025
100261691		OAKLAND	CA		12/12/2025	6.625	1,165,183		(48)				1,335,000	10/02/2025
100261692		HUNTINGTON BEACH	CA		12/12/2025	7.125	1,443,514		(54)				1,655,000	09/29/2025
100261693		TEMPLE	PA		12/12/2025	7.000	329,259		(14)				465,000	08/28/2025
100261694		PETALUMA	CA		12/12/2025	6.625	925,754		(46)				1,125,000	10/10/2025
100261695		FREMONT	CA		12/12/2025	6.750	1,557,142		(47)				4,655,000	10/28/2025
100261696		GRAND PRAIRIE	TX		12/12/2025	7.000	267,950		(19)				377,000	10/02/2025
100261697		WALNUT CREEK	CA		12/12/2025	7.000	569,889		(13)				680,000	10/10/2025
100261698		MIAMI BEACH	FL		12/12/2025	6.875	1,103,827		(62)				1,330,000	10/15/2025
100261699		ELMWOOD PARK	NJ		12/12/2025	7.750	502,787		(22)				640,000	09/22/2025
100261700		LYNCHBURG	VA		12/12/2025	7.375	131,480		(4)				200,000	10/14/2025
100261701		BUSHKILL	PA		12/12/2025	7.500	130,506		(3)				172,000	09/10/2025
100261702		VERO BEACH	FL		12/12/2025	6.875	1,333,920		(70)				1,638,000	10/07/2025
100261703		FORT WORTH	TX		12/12/2025	7.625	432,750		(17)				570,000	09/15/2025
100261704		FORT COLLINS	CO		12/12/2025	7.125	377,536		(22)				455,000	10/29/2025
100261705		FOUNTAIN VALLEY	CA		12/12/2025	6.875	1,334,054		(66)				1,635,000	11/07/2025
100261706		MACOMB	MI		12/12/2025	7.500	440,401		(19)				610,000	10/31/2025
100261707		LOS ANGELES	CA		12/12/2025	6.500	1,030,687		(49)				1,390,000	10/16/2025
100261708		BOCA RATON	FL		12/12/2025	7.750	1,619,550		(87)				1,950,000	09/19/2025
100261709		VAN NUYS	CA		12/12/2025	7.250	1,171,774		(77)				1,400,000	10/27/2025
100261710		BUFFALO GROVE	IL		12/12/2025	7.250	155,502		(8)				200,000	09/22/2025
100261711		HOMESTEAD	FL		12/12/2025	7.125	350,935		(9)				575,000	09/08/2025
100261712		CARLSBAD	CA		12/12/2025	7.000	1,881,422		(29)				2,480,000	09/16/2025
100261713		GLENDALE	AZ		12/12/2025	6.875	673,450		(29)				771,500	10/31/2025
100261714		ORANGE BEACH	AL		12/12/2025	6.875	1,489,381		(89)				1,910,000	10/31/2025
100261715		FONTANA	CA		12/12/2025	7.500	385,648		(13)				480,000	10/20/2025
100261716		NEWPORT NEWS	VA		12/12/2025	7.750	239,662		(15)				312,000	10/28/2025
100261717		OLAY	MI		12/12/2025	7.875	512,709		(33)				610,000	10/17/2025
100261718		LAKELAND	TN		12/12/2025	7.875	477,520		(25)				634,000	11/12/2025
100261719		SAN DIEGO	CA		12/12/2025	6.375	431,843		(14)				535,000	10/02/2025
100261720		YUMA	AZ		12/12/2025	7.250	423,910		(23)				490,000	10/30/2025
100261721		BOCA RATON	FL		12/12/2025	7.250	1,329,083		(21)				1,600,000	10/21/2025
100261722		GRASS VALLEY	CA		12/12/2025	6.875	562,284		(35)				675,000	10/20/2025
100261723		AUSTIN	TX		12/12/2025	7.000	156,197		(7)				206,000	11/04/2025
100261724		LIVINGSTON	NJ		12/12/2025	6.375	1,892,380		(35)				2,200,000	10/30/2025
100261725		YORBA LINDA	CA		12/12/2025	6.375	1,256,946		(77)				2,025,000	11/12/2025
100261726		UNION	NJ		12/12/2025	7.250	812,616		(42)				982,000	10/21/2025
100261727		SAN DIEGO	CA		12/12/2025	6.875	957,964		(46)				1,160,000	10/08/2025
100261728		SOUTH LAKE TAHOE	CA		12/12/2025	7.125	539,713		(36)				645,000	10/06/2025
100261729		LOS OLIVOS	CA		12/12/2025	6.375	717,497		(29)				1,985,000	10/24/2025
100261730		SNELLVILLE	GA		12/12/2025	6.500	287,013		(11)				435,000	10/30/2025
100261731		HALLANDALE BEACH	FL		12/12/2025	6.500	395,809		(12)				485,000	10/16/2025
100261732		FALLBROOK	CA		12/12/2025	6.500	1,509,725		(82)				2,000,000	10/31/2025
100261733		HILLSDALE	NJ		12/12/2025	7.625	1,102,936		(56)				1,250,000	10/28/2025
100261734		ENCINO	CA		12/12/2025	7.250	1,482,625		(17)				1,900,000	10/31/2025
100261735		CARTERSVILLE	GA		12/12/2025	6.750	980,771		(32)				1,257,000	10/24/2025
100261736		ARLINGTON	TX		12/12/2025	8.125	362,097		(17)				465,000	10/02/2025
100261737		RALEIGH	NC		12/12/2025	6.625	813,339		(40)				1,097,000	11/14/2025
100261738		TRAVERSE CITY	MI		12/12/2025	6.625	497,097		(1)				656,000	10/27/2025
100261739		TUCSON	AZ		12/12/2025	6.875	266,231		(9)				330,000	10/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100261740		MIAMI	FL		12/12/2025	7.500	1,072,879		(60)				1,300,000	10/24/2025
100261741		FORNEY	TX		12/12/2025	6.875	308,686		(13)				410,000	10/31/2025
100261742		TUCSON	AZ		12/12/2025	6.875	211,348		(8)				288,000	10/31/2025
100261743		ORLANDO	FL		12/12/2025	6.500	424,902		(21)				660,000	10/31/2025
100264874		HAYWARD	CA		12/17/2025	7.875	2,034,143		(76)				2,173,000	10/07/2025
100264875		TOMS RIVER	NJ		12/17/2025	6.625	320,857		(11)				460,000	09/26/2025
100264876		SHELBY	NC		12/17/2025	6.875	159,457		(9)				355,000	10/07/2025
100264877		BANNER ELK	NC		12/17/2025	6.750	267,204		(13)				340,000	10/07/2025
100264878		ATLANTIC CITY	NJ		12/17/2025	6.990	640,244		(32)				955,000	09/30/2025
100264879		LIVINGSTON	NJ		12/17/2025	7.125	646,379		(15)				805,000	09/26/2025
100264880		CHICAGO	IL		12/17/2025	6.990	740,390		(13)				975,000	10/02/2025
100264882		PARADISE VALLEY	AZ		12/17/2025	6.875	2,771,923		(72)				3,600,000	10/09/2025
100264883		BEVERLY HILLS	CA		12/17/2025	6.625	3,121,938		(43)				5,000,000	10/15/2025
100264884		BEND	OR		12/17/2025	6.625	1,144,330		(47)				1,388,000	10/06/2025
100264886		HAILEY	ID		12/17/2025	6.500	558,902		(25)				1,645,000	10/06/2025
100264887		BOSTON	MA		12/17/2025	6.750	878,493		(32)				1,141,000	09/29/2025
100264888		FAIRFIELD	OH		12/17/2025	6.990	162,938		(8)				200,000	09/30/2025
100264889		WILMINGTON	MA		12/17/2025	6.875	435,733		(18)				525,000	09/26/2025
100264890		BONITA SPRINGS	FL		12/17/2025	6.750	471,912		(23)				570,000	10/08/2025
100264891		CARPINTERIA	CA		12/17/2025	6.875	1,412,987		(61)				1,750,000	10/02/2025
100264893		PLYMOUTH	VT		12/17/2025	7.125	532,942		(22)				665,000	10/07/2025
100264894		WESTON	FL		12/17/2025	7.375	256,740		(13)				360,000	09/30/2025
100264896		NORTHBROOK	IL		12/17/2025	6.625	648,995		(6)				1,140,000	09/09/2025
100264897		SPOKANE	WA		12/17/2025	6.500	366,795		(12)				725,000	09/30/2025
100264898		LEXINGTON	KY		12/17/2025	6.250	429,296		8				580,000	10/09/2025
100264899		MEMPHIS	TN		12/17/2025	6.375	118,200						160,000	10/14/2025
100264900		SURFSIDE BEACH	SC		12/17/2025	6.625	414,823		(20)				865,000	09/29/2025
100264901		EL CAJON	CA		12/17/2025	7.125	369,285		(19)				710,000	10/20/2025
100264902		SEGUIN	TX		12/17/2025	6.990	312,090		(3)				417,000	10/01/2025
100264903		SEGUIN	TX		12/17/2025	6.990	320,147		(3)				417,000	10/01/2025
100264904		BEECH MOUNTAIN	NC		12/17/2025	7.375	357,452		(14)				440,000	10/14/2025
100264905		SEGUIN	TX		12/17/2025	6.990	319,795		(2)				417,000	09/26/2025
100264906		HERNDON	VA		12/17/2025	6.750	373,426		(3)				910,000	09/30/2025
100264907		MONROE TOWNSHIP	NJ		12/17/2025	6.875	137,004		(7)				450,000	10/20/2025
100264908		CHICAGO	IL		12/17/2025	7.500	452,380		(11)				630,000	09/29/2025
100264909		FLAGSTAFF	AZ		12/17/2025	6.625	517,339		(21)				630,000	09/30/2025
100264910		INDIANAPOLIS	IN		12/17/2025	8.990	77,966		(3)				95,000	10/09/2025
100264911		SEGUIN	TX		12/17/2025	6.990	312,205		(3)				417,000	10/01/2025
100264912		LAS VEGAS	NV		12/17/2025	6.875	115,397		(6)				174,000	10/14/2025
100264913		HENDERSON	NV		12/17/2025	6.750	361,753		(17)				582,000	10/10/2025
100264914		REHOBOTH BCH	DE		12/17/2025	6.990	771,463		(32)				995,000	10/03/2025
100264915		MOBILE	AL		12/17/2025	6.875	264,187		666				320,000	10/17/2025
100264916		EL CAJON	CA		12/17/2025	6.625	818,753		(35)				1,150,000	09/29/2025
100264918		CHICAGO	IL		12/17/2025	6.990	365,176		(17)				630,000	10/15/2025
100264919		APPLE VALLEY	MN		12/17/2025	6.990	125,890		(7)				220,000	10/10/2025
100264920		WINTERVILLE	NC		12/17/2025	6.990	172,181		(9)				221,000	10/14/2025
100264921		SANTA BARBARA	CA		12/17/2025	6.750	1,364,321		(50)				1,650,000	10/16/2025
100264922		METHUEN	MA		12/17/2025	6.990	367,179		(19)				625,000	10/09/2025
100264923		BREMEN	IN		12/17/2025	6.750	424,603		(20)				600,000	10/06/2025
100264925		LITTLE ROCK	AR		12/17/2025	6.625	70,226		(3)				125,000	10/09/2025
100264926		VENICE	CA		12/17/2025	6.625	1,369,735		(18)				1,951,000	10/03/2025
100264927		SEGUIN	TX		12/17/2025	6.990	319,608		(2)				417,000	10/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100264928		EL RENO	OK		12/17/2025	8.625	66,593		(3)				205,000	10/01/2025
100264930		NORTH LAS VEGAS	NV		12/17/2025	6.875	162,184		(9)				305,000	10/06/2025
100264931		LANARK	IL		12/17/2025	6.625	450,868		(19)				864,000	09/29/2025
100264932		SKOKIE	IL		12/17/2025	6.750	258,692		(11)				425,000	10/15/2025
100264933		BROWNSTOWN TWP	MI		12/17/2025	6.990	459,222		(24)				550,000	09/26/2025
100264934		SKOKIE	IL		12/17/2025	6.750	279,738		(12)				456,000	10/15/2025
100264935		CORAL SPRINGS	FL		12/17/2025	6.750	408,488		(9)				850,000	10/09/2025
100264936		OCEAN CITY	MD		12/17/2025	6.750	294,096		(21)				710,000	09/25/2025
100264938		CARSON	CA		12/17/2025	6.625	279,865		(12)				675,000	10/03/2025
100264939		LANCASTER	PA		12/17/2025	6.750	221,096		(10)				355,000	09/26/2025
100264940		WILDWOOD	NJ		12/17/2025	7.125	220,312		(11)				575,000	10/06/2025
100264941		EL CAJON	CA		12/17/2025	7.125	296,373		(15)				700,000	10/20/2025
100264942		FLETCHER	NC		12/17/2025	7.125	415,052		(20)				592,000	10/03/2025
100264943		MENIFEE	CA		12/17/2025	6.990	103,944		263				315,000	09/29/2025
100264944		PARRISH	FL		12/17/2025	7.125	314,653		(16)				400,000	10/03/2025
100264945		NASHVILLE	TN		12/17/2025	6.500	499,871		(16)				640,000	10/01/2025
100264946		MISSION VIEJO	CA		12/17/2025	6.625	332,951		(2)				457,000	10/09/2025
100264947		BOSTON	MA		12/17/2025	7.375	1,443,458		(33)				1,880,000	09/29/2025
100264948		SAINT CHARLES	MO		12/17/2025	6.625	278,519		(6)				440,000	10/14/2025
100264949		MESA	AZ		12/17/2025	6.875	435,823		(23)				520,000	10/16/2025
100264950		SAINT AUGUSTINE	FL		12/17/2025	7.250	373,490		(19)				470,000	10/06/2025
100264951		OCEAN CITY	MD		12/17/2025	6.500	274,202		(11)				568,000	10/03/2025
100264952		CHICAGO	IL		12/17/2025	6.875	340,470		(2)				450,000	10/20/2025
100264953		SAINT LOUIS	MO		12/17/2025	8.125	79,744		(3)				95,000	10/15/2025
100264954		GULF BREEZE	FL		12/17/2025	6.375	255,117		(2)				340,000	10/02/2025
100264955		CHARLESTON	SC		12/17/2025	6.625	1,505,975		(53)				1,825,000	10/14/2025
100264956		WOODSTOCK	NH		12/17/2025	6.750	282,961		(13)				340,000	10/15/2025
100264957		LECANTO	FL		12/17/2025	7.250	196,680		(10)				250,000	10/09/2025
100264958		COLUMBUS	OH		12/17/2025	6.990	258,938		(10)				365,000	10/09/2025
100264959		MILWAUKEE	WI		12/17/2025	8.125	220,490		(10)				338,000	10/10/2025
100264960		PAW PAW	WV		12/17/2025	6.625	403,361		(14)				494,000	09/30/2025
100264961		SAINT MARYS	GA		12/17/2025	6.990	257,515		(14)				340,000	09/26/2025
100264962		EL PASO	TX		12/17/2025	6.625	179,749		(4)				254,000	10/14/2025
100264963		JACKSON	WY		12/17/2025	6.750	458,499		(18)				600,000	10/06/2025
100264964		CHICAGO	IL		12/17/2025	7.375	1,144,259		(17)				1,250,000	10/07/2025
100264965		ARLINGTON HTS	IL		12/17/2025	7.750	192,792		(9)				245,000	10/14/2025
100264966		OAKHURST	CA		12/17/2025	6.990	304,653		(16)				370,000	10/02/2025
100264967		WALDWICK	NJ		12/17/2025	6.625	437,751		(15)				655,000	10/14/2025
100264968		LECANTO	FL		12/17/2025	6.990	167,368		(7)				240,000	10/10/2025
100264969		WASHINGTON	DC		12/17/2025	6.500	234,933		(3)				310,000	10/10/2025
100264970		GILBERT	AZ		12/17/2025	7.375	1,050,225		(43)				1,271,000	05/15/2025
100264971		SEMINOLE	FL		12/17/2025	7.625	464,459		(32)				615,000	07/01/2025
100264972		FOLEY	AL		12/17/2025	8.500	280,524		(12)				335,000	06/11/2025
100264973		COLLEGE GROVE	TN		12/17/2025	7.125	2,083,377		(108)				5,550,000	03/24/2025
100264974		VENTURA	CA		12/17/2025	7.625	1,968,588		(89)				2,625,000	04/28/2025
100264975		ATLANTA	GA		12/17/2025	7.000	421,463		(22)				804,000	05/21/2025
100264976		HASLET	TX		12/17/2025	7.500	589,273		(29)				750,000	08/29/2025
100264977		FORT MYERS	FL		12/17/2025	8.250	365,809		(16)				520,000	04/29/2025
100264978		ORMOND BEACH	FL		12/17/2025	7.750	167,391		(8)				200,000	05/23/2025
100264979		WASHINGTON	DC		12/17/2025	7.000	940,568		(36)				1,340,000	07/14/2025
100264980		BRENTWOOD	TN		12/17/2025	6.750	2,061,340		(73)				4,500,000	08/06/2025
100264981		PEMBROKE PINES	FL		12/17/2025	8.375	357,303		(15)				430,000	04/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100264982		OVERLAND PARK	KS		12/17/2025	7.125	385,696		(19)				470,000	07/23/2025
100264983		WOODSTOCK	GA		12/17/2025	7.000	951,947		(34)				1,210,000	07/28/2025
100264984		FONTANA	CA		12/17/2025	7.625	601,156		(27)				745,000	08/12/2025
100264985		NAPA	CA		12/17/2025	6.875	551,649		(21)				988,000	07/01/2025
100264986		CHELSEA	MA		12/17/2025	7.500	324,823		(16)				387,000	09/04/2025
100264987		GLENVIEW	IL		12/17/2025	7.250	475,975		(18)				589,000	06/30/2025
100264988		ISLE OF PALMS	SC		12/17/2025	7.625	942,738		(12)				1,375,000	05/27/2025
100264989		MERRITT ISLAND	FL		12/17/2025	7.490	765,776		(33)				925,000	06/13/2025
100264990		MEXICO BEACH	FL		12/17/2025	7.625	2,730,188		(113)				3,500,000	06/27/2025
100264991		BYRON CENTER	MI		12/17/2025	7.750	306,769		(15)				409,000	07/31/2025
100264992		LOS ANGELES	CA		12/17/2025	7.125	516,119		(18)				805,000	08/06/2025
100264993		DAYTONA BEACH	FL		12/17/2025	7.375	256,447		(13)				370,000	06/16/2025
100264994		SAINT AUGUSTINE	FL		12/17/2025	7.875	383,962		(18)				490,000	06/04/2025
100264995		ORANGE PARK	FL		12/17/2025	7.625	308,584		(15)				375,000	06/30/2025
100264996		TIFTON	GA		12/17/2025	6.990	264,794		(12)				325,000	06/30/2025
100264997		MYRTLE BEACH	SC		12/17/2025	7.375	334,863		(3)				435,000	06/17/2025
100264998		LAS VEGAS	NV		12/17/2025	7.500	550,402		(27)				825,000	09/01/2025
100264999		PORT CHARLOTTE	FL		12/17/2025	7.375	173,494		(9)				255,000	07/02/2025
100265000		FRISCO	TX		12/17/2025	8.125	1,035,659		(46)				2,410,000	07/03/2025
100265001		EL DORADO HILLS	CA		12/17/2025	6.999	477,855		(23)				600,000	07/10/2025
100265002		SCOTTSDALE	AZ		12/17/2025	7.875	466,453		(22)				594,000	07/11/2025
100265003		MANSFIELD	TX		12/17/2025	8.999	493,598		(18)				725,000	07/10/2025
100265004		HIALEAH	FL		12/17/2025	6.999	308,057		(16)				675,000	06/23/2025
100265005		ORLANDO	FL		12/17/2025	7.375	694,500		(30)				835,000	06/30/2025
100265006		SUNRISE	FL		12/17/2025	7.125	403,061		(17)				485,000	08/28/2025
100265007		GREENACRES	FL		12/17/2025	7.125	207,758		(11)				252,000	08/25/2025
100265008		CAVE CREEK	AZ		12/17/2025	7.250	1,040,707		(22)				1,400,000	08/15/2025
100265009		CAPE CORAL	FL		12/17/2025	7.125	330,830		(14)				402,000	07/30/2025
100265010		MIAMI	FL		12/17/2025	7.000	421,673		(19)				700,000	08/15/2025
100265011		HACIENDA HEIGHTS	CA		12/17/2025	7.375	867,529		(29)				1,120,000	08/01/2025
100265012		MIAMI	FL		12/17/2025	7.250	665,004		(32)				850,000	07/29/2025
100265013		BUCKEYE	AZ		12/17/2025	6.750	544,638		(17)				735,000	08/19/2025
100265014		VENICE	FL		12/17/2025	6.500	788,124		(19)				1,199,000	08/22/2025
100265015		MILWAUKEE	WI		12/17/2025	7.750	190,957		(8)				282,000	06/12/2025
100265016		TARZANA	CA		12/17/2025	7.500	963,676		(47)				1,150,000	08/29/2025
100265017		SANTA FE	NM		12/17/2025	6.750	609,284		(18)				870,000	09/03/2025
100265018		VERO BEACH	FL		12/17/2025	7.750	181,594		(8)				238,000	09/03/2025
100265019		WEST COVINA	CA		12/17/2025	8.490	650,180		(27)				775,000	08/07/2025
100265020		FORT MYERS	FL		12/17/2025	7.500	485,861		(23)				637,000	09/05/2025
100265021		GILBERT	AZ		12/17/2025	7.625	384,004		(18)				1,010,000	09/03/2025
100265022		SCOTTSDALE	AZ		12/17/2025	7.125	693,763		(28)				838,000	09/23/2025
100265023		EAGLE	ID		12/17/2025	6.875	1,403,490		(25)				2,090,000	09/15/2025
100265024		BAKERSFIELD	CA		12/17/2025	7.625	380,001		(17)				454,000	09/02/2025
100265025		GARLAND	TX		12/17/2025	7.250	235,138		(10)				285,000	08/04/2025
100265026		POMONA	CA		12/17/2025	6.625	196,578		(1)				500,000	09/12/2025
100265027		CANTON	MA		12/17/2025	6.875	1,132,894		(43)				2,300,000	09/09/2025
100265028		BOWLING GREEN	KY		12/17/2025	7.250	256,631		(13)				335,000	08/29/2025
100265029		KISSIMMEE	FL		12/17/2025	7.250	338,880		(12)				410,000	08/27/2025
100265030		APPLE VALLEY	CA		12/17/2025	6.875	286,042		715				460,000	08/25/2025
100265031		CLEARWATER	FL		12/17/2025	7.500	120,439		(6)				153,000	08/21/2025
100265032		MIAMI	FL		12/17/2025	8.875	1,242,095		(47)				1,600,000	08/21/2025
100265033		GREENBRIER	TN		12/17/2025	6.750	232,214		(9)				400,000	10/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100265034		NEWBURY PARK	CA		12/17/2025	6.990	983,884		(26)				1,200,000	09/26/2025
100265035		HOUSTON	TX		12/17/2025	8.125	251,824		(11)				319,000	09/08/2025
100265036		NORTH BAY VILLAGE	FL		12/17/2025	7.375	542,059		(26)				800,000	09/26/2025
100265037		STUART	FL		12/17/2025	7.125	4,352,986		19				7,267,000	09/25/2025
100265038		SEVERANCE	CO		12/17/2025	6.875	1,233,597		(37)				1,550,000	09/25/2025
100265039		PLANO	TX		12/17/2025	7.000	400,761		(18)				554,000	10/06/2025
100265040		REDWOOD CITY	CA		12/17/2025	7.375	1,407,331		(22)				1,700,000	10/08/2025
100265041		CORONA DEL MAR	CA		12/17/2025	7.000	3,050,150		(52)				4,100,000	08/21/2025
100265042		BROWNWOOD	TX		12/17/2025	6.625	216,539		(4)				270,000	09/30/2025
100265043		LOS ANGELES (NORTHRIDGE)	CA		12/17/2025	7.000	969,551		(20)				1,175,000	09/03/2025
100265044		MIAMI	FL		12/17/2025	6.625	1,818,075		(17)				3,300,000	09/03/2025
100265045		SANTA MONICA	CA		12/17/2025	7.375	2,591,120		(96)				3,575,000	08/04/2025
100265046		FORT LAUDERDALE	FL		12/17/2025	6.750	1,660,686		(48)				2,400,000	09/08/2025
100265047		SAN MARCOS	CA		12/17/2025	7.500	662,113		(17)				805,000	10/07/2025
100265048		CLOVIS	CA		12/17/2025	6.750	429,040		(10)				620,000	10/03/2025
100265049		LAKE PLACID	FL		12/17/2025	6.750	253,817		(7)				335,000	08/29/2025
100265050		JACKSONVILLE	FL		12/17/2025	7.125	246,256		(7)				315,000	08/29/2025
100265051		BUCKEYE	AZ		12/17/2025	6.750	408,053		(13)				495,000	10/06/2025
100265052		BURBANK	IL		12/17/2025	6.875	361,876		(12)				469,000	09/30/2025
100265053		BUFORD	GA		12/17/2025	6.750	839,016		(4)				1,300,000	09/09/2025
100265054		HIGH POINT	NC		12/17/2025	7.625	301,313		(11)				370,000	10/15/2025
100265055		RIVERSIDE	CA		12/17/2025	7.500	1,180,667		(41)				1,460,000	09/12/2025
100265056		MIAMI	FL		12/17/2025	7.250	1,144,592		(52)				1,685,000	10/14/2025
100265057		LOS ANGELES	CA		12/19/2025	6.750	1,661,919		(26)				2,730,000	08/27/2025
100265058		ROSELLE	NJ		12/19/2025	6.990	379,442		8				529,000	07/09/2025
100265059		LOS ANGELES	CA		12/19/2025	6.990	802,085		(1)				1,537,000	08/14/2025
100265060		HOMER	AK		12/19/2025	6.875	226,270		5				385,000	04/30/2025
100265061		MONROVIA	CA		12/19/2025	7.875	1,125,569		(43)				1,600,000	09/04/2025
100265062		BELLINGHAM	WA		12/19/2025	6.990	501,503		(3)				650,000	09/19/2025
100265063		BELLINGHAM	WA		12/19/2025	6.990	500,869		(3)				650,000	09/25/2025
100265064		DALLAS	TX		12/19/2025	6.750	332,615		2				441,000	08/29/2025
100265354		ORANGE PARK	FL		12/19/2025	6.875	184,040		(18)				225,000	11/26/2025
100265355		LAKE FOREST	CA		12/19/2025	6.875	1,457,134		(53)				3,000,000	11/21/2025
100265356		PROSPECT	KY		12/19/2025	7.125	431,317		(14)				771,000	11/25/2025
100265357		KENSINGTON	MD		12/19/2025	6.875	311,460		(7)				442,000	10/17/2025
100265358		WHITTIER	CA		12/19/2025	6.625	1,007,471		(31)				1,300,000	11/12/2025
100265359		SAN BERNARDINO	CA		12/19/2025	6.750	277,666		(7)				450,000	11/18/2025
100265360		EL CAJON	CA		12/19/2025	6.625	758,242		(6)				1,000,000	11/18/2025
100265361		OAK HILLS	CA		12/19/2025	7.250	706,353		(23)				850,000	11/21/2025
100265363		COOPER CITY	FL		12/19/2025	6.625	1,179,471		(14)				1,440,000	12/01/2025
100265365		BIXBY	OK		12/19/2025	7.125	167,759		(3)				215,000	10/31/2025
100265366		HOUSTON	TX		12/19/2025	6.625	211,563		(1)				280,000	11/26/2025
100265368		LA PLATA	MD		12/19/2025	6.999	295,380		(4)				560,000	11/21/2025
100265369		OAK HILLS	CA		12/19/2025	7.250	670,488		(23)				805,000	11/21/2025
100265370		RIO RANCHO	NM		12/19/2025	7.625	173,161		(6)				255,000	11/26/2025
100265371		CLAREMONT	CA		12/19/2025	6.499	729,573		(1)				1,200,000	11/17/2025
100265373		SAN TAN VALLEY	AZ		12/19/2025	8.250	699,850		(14)				820,000	11/25/2025
100265374		LOS ANGELES	CA		12/19/2025	6.999	314,942		(14)				810,000	11/20/2025
100265375		CAMARILLO	CA		12/19/2025	7.499	776,519		(24)				830,000	11/07/2025
100265376		CHATTANOOGA	TN		12/19/2025	6.499	195,106						277,000	11/25/2025
100265377		MEMPHIS	TN		12/19/2025	6.875	191,380		1				240,000	11/25/2025
100265378		FRESNO	CA		12/19/2025	8.125	246,426		(9)				535,000	11/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100265379		SANTA ANA	CA		12/19/2025	8.375	643,556		(34)				830,000	11/21/2025
100265380		BURLINGTON	CT		12/19/2025	6.750	534,986		(8)				779,000	11/07/2025
100265381		MURRIETA	CA		12/19/2025	7.499	1,142,229		(30)				1,740,000	11/20/2025
100265382		OLD BRIDGE	NJ		12/19/2025	7.375	394,784		(16)				490,000	11/26/2025
100265383		CHICAGO	IL		12/19/2025	6.999	176,687		(6)				227,000	11/21/2025
100265384		LITTLEROCK	CA		12/19/2025	6.875	579,279		(18)				800,000	11/20/2025
100265385		PITTSBURG	CA		12/19/2025	7.999	341,066		(12)				485,000	11/19/2025
100265386		MINNEAPOLIS	MN		12/19/2025	6.750	177,762		(4)				325,000	12/02/2025
100265387		MINNEAPOLIS	MN		12/19/2025	6.750	278,422		(4)				440,000	12/02/2025
100265388		SANTEE	CA		12/19/2025	7.499	742,320		(30)				900,000	11/17/2025
100265389		GILBERT	AZ		12/19/2025	6.499	1,453,156		(24)				2,486,000	10/27/2025
100265390		HOLLYWOOD	FL		12/19/2025	7.499	436,770		(11)				470,000	11/25/2025
100265391		SALADO	TX		12/19/2025	6.750	783,880		(21)				1,250,000	11/12/2025
100265392		DALLAS	TX		12/19/2025	7.499	179,891		(7)				245,000	11/26/2025
100265394		GRAND JUNCTION	CO		12/19/2025	6.875	197,788		(9)				745,000	11/25/2025
100265395		SHANDON	CA		12/19/2025	8.375	356,988		(12)				461,000	11/24/2025
100265396		HOLLYWOOD	FL		12/19/2025	7.125	1,197,902		(24)				1,375,000	11/24/2025
100265397		UPPER DARBY	PA		12/19/2025	6.750	161,162		347				210,000	11/25/2025
100265398		READING	PA		12/19/2025	6.875	169,711		(1)				220,000	11/13/2025
100265399		FARIBAULT	MN		12/19/2025	6.999	147,803		(6)				238,000	12/01/2025
100265400		WALLINGFORD	PA		12/19/2025	6.999	279,937		(3)				325,000	11/26/2025
100265402		MONROVIA	CA		12/19/2025	7.250	810,617		(22)				980,000	11/25/2025
100265403		INDIO	CA		12/19/2025	6.999	346,820		(9)				448,000	11/18/2025
100265404		ANTIOCH	CA		12/19/2025	7.375	880,204		(35)				1,065,000	11/20/2025
100265405		CASTLE ROCK	CO		12/19/2025	6.875	859,260		(29)				1,100,000	12/01/2025
100265406		WYLIE	TX		12/19/2025	6.875	300,709		(6)				395,000	12/02/2025
100265407		FRANKLIN LAKES	NJ		12/19/2025	6.875	1,191,859		2,561				1,775,000	11/26/2025
100265408		HOUSTON	TX		12/19/2025	7.250	113,395		(5)				188,000	11/28/2025
100265409		LOS ANGELES	CA		12/19/2025	7.499	878,566		(21)				1,265,000	11/13/2025
100265410		BEAR VALLEY	CA		12/19/2025	6.499	171,573		(3)				283,000	11/20/2025
100265411		WILKES BARRE	PA		12/19/2025	7.125	197,319		(5)				239,000	11/19/2025
100265412		ATLANTA	GA		12/19/2025	6.499	750,374		(4)				955,000	11/26/2025
100265413		DOWNEY	CA		12/19/2025	6.750	692,938		(11)				850,000	11/20/2025
100265414		TUCSON	AZ		12/19/2025	6.999	1,091,309		(15)				1,320,000	11/21/2025
100265415		CHICAGO	IL		12/19/2025	7.250	229,617		(3)				280,000	12/01/2025
100265416		HIALEAH	FL		12/19/2025	6.499	555,400		(6)				685,000	11/14/2025
100265417		MAGNA	UT		12/19/2025	7.250	486,439		(16)				780,000	11/25/2025
100265418		LAKE ELSINORE	CA		12/19/2025	6.875	481,882		(8)				555,000	11/20/2025
100265419		DESERT HOT SPRINGS	CA		12/19/2025	6.625	376,448		(6)				475,000	11/25/2025
100265420		ANAHEIM	CA		12/19/2025	7.250	1,238,158		(35)				1,500,000	11/17/2025
100265421		SPRING VALLEY	CA		12/19/2025	7.999	735,521		(19)				823,000	11/25/2025
100265423		NORTHRIDGE	CA		12/19/2025	7.250	586,443		(24)				775,000	10/22/2025
100265425		VAN NUYS	CA		12/19/2025	7.125	1,194,432		(30)				1,450,000	10/10/2025
100265426		VENTURA	CA		12/19/2025	7.125	656,020		(19)				873,000	10/15/2025
100265427		NASHVILLE	TN		12/19/2025	7.000	989,579		(34)				1,200,000	10/10/2025
100265428		PORTER RANCH	CA		12/19/2025	7.750	2,007,766		(71)				2,400,024	11/01/2025
100265429		MALIBU	CA		12/19/2025	7.625	3,078,214		(79)				4,200,000	10/18/2025
100265430		LAKE WALES	FL		12/19/2025	7.250	236,056		(10)				440,000	09/24/2025
100265431		SHERMAN OAKS	CA		12/19/2025	6.875	1,158,783		(36)				1,400,000	10/08/2025
100265432		PASSAIC	NJ		12/19/2025	6.875	360,331		(10)				560,000	10/16/2025
100265433		NORTH HILLS	CA		12/19/2025	6.250	268,639		2				1,050,000	10/09/2025
100265434		GLENDALE	CA		12/19/2025	6.499	1,241,238		(25)				1,900,000	10/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100265435		LOS ANGELES (WEST HILL	CA		12/19/2025	6.875	962,701		(35)				1,325,000	10/14/2025
100265436		HOUSTON	TX		12/19/2025	6.375	208,296		(1)				450,000	10/21/2025
100265437		LA HABRA	CA		12/19/2025	6.625	480,183		1				725,000	10/16/2025
100265438		TOMBALL	TX		12/19/2025	7.124	170,222		(5)				241,000	10/08/2025
100265439		TUJUNGA	CA		12/19/2025	6.499	1,149,695		2,379				1,680,000	10/09/2025
100265440		TUJUNGA	CA		12/19/2025	6.875	1,035,799		(21)				1,265,000	10/15/2025
100265442		GRANADA HILLS	CA		12/19/2025	7.250	585,838		(25)				700,000	10/08/2025
100265443		GLENDALE	CA		12/19/2025	7.500	936,342		(35)				1,195,000	10/21/2025
100265444		GRANADA HILLS	CA		12/19/2025	6.375	922,710		(12)				1,450,000	10/08/2025
100265445		EL CENTRO	CA		12/19/2025	7.250	175,468		(8)				391,000	10/16/2025
100265446		GRANADA HILLS	CA		12/19/2025	7.500	1,223,716		(41)				1,475,000	10/13/2025
100265447		LOS ANGELES	CA		12/19/2025	6.990	2,080,287		(80)				3,000,000	10/09/2025
100265448		SEATTLE	WA		12/19/2025	6.999	241,497		(10)				330,000	10/06/2025
100265449		EL CENTRO	CA		12/19/2025	7.250	117,870		(5)				311,000	10/16/2025
100265450		LOS ANGELES	CA		12/19/2025	7.250	1,321,911		(57)				1,800,000	10/03/2025
100265451		VALLEY VILLAGE	CA		12/19/2025	6.625	1,504,265		(32)				2,100,000	10/08/2025
100265452		HACIENDA HEIGHTS	CA		12/19/2025	6.875	981,691		(35)				1,500,000	10/17/2025
100265453		ORLANDO	FL		12/19/2025	7.375	409,613		(16)				490,000	10/08/2025
100265455		ENCINO	CA		12/19/2025	7.375	746,671		(23)				900,000	09/30/2025
100265456		CANOGA PARK	CA		12/19/2025	6.750	1,915,217		(63)				3,650,000	10/06/2025
100265457		LONE PINE	CA		12/19/2025	6.750	466,099		(16)				950,000	10/10/2025
100265458		PALOS VERDES ESTATES	CA		12/19/2025	6.499	854,833		(18)				3,090,000	10/02/2025
100265459		GLENDALE	CA		12/19/2025	6.750	479,419		(8)				940,000	10/06/2025
100265460		MIAMI	FL		12/19/2025	6.625	601,389						850,000	10/20/2025
100265461		CALEXICO	CA		12/19/2025	7.750	147,153		(6)				187,000	10/16/2025
100265462		NEWHALL	CA		12/19/2025	7.250	661,159		(19)				800,000	10/11/2025
100265463		DURHAM	NC		12/19/2025	6.875	278,271		(6)				367,000	10/02/2025
100265464		TUJUNGA	CA		12/19/2025	6.875	1,164,204		(23)				1,640,000	10/18/2025
100265465		TINLEY PARK	IL		12/19/2025	7.250	406,216		(10)				566,000	10/17/2025
100265466		EL PASO	TX		12/19/2025	6.249	578,211		7				908,000	10/04/2025
100265467		SEATTLE	WA		12/19/2025	6.500	523,355		(7)				793,000	10/21/2025
100265468		SUN VALLEY	CA		12/19/2025	7.750	1,035,843		(33)				1,110,000	10/10/2025
100265469		LAS VEGAS	NV		12/19/2025	6.250	200,769						454,000	10/08/2025
100265470		WESTLAKE VILLAGE	CA		12/19/2025	6.625	1,132,956		(11)				1,600,000	10/15/2025
100265471		HIGHLAND	CA		12/19/2025	7.750	575,377		(23)				685,000	10/15/2025
100265472		MIAMI	FL		12/19/2025	6.375	261,378		(1)				550,000	10/21/2025
100265474		LAKE ARIEL	PA		12/19/2025	7.500	163,862		(5)				210,000	10/10/2025
100265475		ELK GROVE	CA		12/19/2025	7.625	517,808		(19)				630,000	10/16/2025
100265476		JACKSON	TN		12/19/2025	7.750	287,066		(11)				310,000	10/11/2025
100265477		HOUSTON	TX		12/19/2025	6.875	346,355		(1)				431,000	10/03/2025
100265478		SANTA CLARITA	CA		12/19/2025	6.375	532,451		2				888,000	10/07/2025
100265479		OXFORD	AL		12/19/2025	7.500	296,355		(12)				360,000	10/09/2025
100265480		NORTHRIDGE	CA		12/19/2025	6.875	1,182,668		(38)				1,600,000	10/09/2025
100265481		ATHENS	GA		12/19/2025	6.375	374,347		1				680,000	10/14/2025
100265482		FAIRBURN	GA		12/19/2025	7.250	310,495		(9)				378,000	10/09/2025
100265483		LEHIGH ACRES	FL		12/19/2025	6.750	207,058		(2)				292,500	10/01/2025
100265484		PENSACOLA	FL		12/19/2025	6.750	277,937		(1)				380,000	10/04/2025
100265485		GRANADA HILLS	CA		12/19/2025	7.750	417,720		(14)				501,000	09/29/2025
100265486		WALNUT CREEK	CA		12/19/2025	7.000	1,472,919		(28)				2,400,000	10/04/2025
100265487		RANCHO CORDOVA	CA		12/19/2025	6.750	400,849		(12)				510,000	10/03/2025
100265488		SUNLAND	CA		12/19/2025	7.125	1,301,929		(37)				1,875,000	10/09/2025
100265489		GLENDALE	CA		12/19/2025	6.875	1,763,486		(34)				2,300,000	10/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100265490		KAMUELA	HI		12/19/2025	6.750	1,432,340		(41)				1,985,000	10/13/2025
100265491		CONCORD	CA		12/19/2025	7.375	700,634		(22)				900,000	10/04/2025
100265492		LOS ANGELES	CA		12/19/2025	8.000	408,342		(18)				525,000	10/11/2025
100265493		BURBANK	CA		12/19/2025	7.125	1,176,066		2,641				1,630,000	10/06/2025
100265494		LOS ANGELES	CA		12/19/2025	6.990	615,791		(15)				760,000	10/13/2025
100265495		RESEDA	CA		12/19/2025	6.624	358,097		(8)				890,000	10/18/2025
100265496		BURBANK	CA		12/19/2025	6.750	888,091		(16)				1,470,000	10/16/2025
100265497		BURBANK	CA		12/19/2025	7.125	1,240,158		(48)				1,500,000	10/13/2025
100265498		PANORAMA CITY	CA		12/19/2025	7.250	565,428		(17)				683,000	10/09/2025
100265499		GLENDALE	CA		12/19/2025	6.625	872,810		(21)				1,065,000	10/08/2025
100265500		ORLANDO	FL		12/19/2025	6.500	150,282		319				230,000	10/08/2025
100265502		SANTA CLARITA	CA		12/19/2025	6.490	201,688		(2)				975,000	10/09/2025
100265503		MIAMI	FL		12/19/2025	6.750	363,318		(9)				679,000	10/08/2025
100265504		VENICE	CA		12/19/2025	7.375	1,857,459		(63)				2,200,000	10/04/2025
100265505		HOBE SOUND	FL		12/19/2025	6.499	422,360		(4)				695,000	10/07/2025
100265506		TUJUNGA	CA		12/19/2025	6.750	935,570		(28)				1,295,000	10/11/2025
100265507		WOODSTOCK	GA		12/19/2025	6.750	698,986		(19)				1,044,089	10/07/2025
100265508		NEWPORT BEACH	CA		12/19/2025	6.490	3,064,055		(61)				6,100,000	10/06/2025
100265509		GLENDALE	CA		12/19/2025	7.125	1,779,229		(49)				2,500,000	10/09/2025
100265510		GLENDALE	CA		12/19/2025	6.875	586,522		(12)				824,000	10/17/2025
100265511		RANCHO PALOS VERDES	CA		12/19/2025	7.375	1,990,430		(61)				2,400,000	10/11/2025
100265512		TOLUCA LAKE	CA		12/19/2025	6.490	1,871,749		(34)				2,830,000	10/20/2025
100265513		WINSTON-SALEM	NC		12/19/2025	7.000	270,888		585				382,999	10/06/2025
100265514		CANOGA PARK	CA		12/19/2025	6.750	619,998		(5)				900,000	10/04/2025
100265515		SAN BERNARDINO	CA		12/19/2025	7.250	486,970		(9)				560,000	10/13/2025
100265518		LANCASTER	CA		12/19/2025	7.250	427,146		(13)				550,000	10/14/2025
100265520		CHATSWORTH	CA		12/19/2025	6.875	864,692		(18)				1,225,000	10/11/2025
100265521		WEST HILLS	CA		12/19/2025	7.000	619,545		(22)				800,000	10/10/2025
100265522		NORTH LAS VEGAS	NV		12/19/2025	6.375	167,444		(2)				365,000	10/16/2025
100265523		ARLETA	CA		12/19/2025	6.750	1,031,679		(30)				1,250,000	10/18/2025
100265524		PASADENA	CA		12/19/2025	7.625	1,593,327		(53)				1,800,000	10/16/2025
100265525		SAN DIEGO	CA		12/19/2025	5.875	1,535,271		36				3,078,000	10/17/2025
100265526		PORT HUENEME	CA		12/19/2025	7.375	557,702		(11)				640,000	10/15/2025
100265527		RESEDA	CA		12/19/2025	7.125	882,274		(21)				1,425,000	10/14/2025
100265528		CANYON COUNTRY	CA		12/19/2025	7.125	618,827		(16)				750,000	10/07/2025
100265529		RIVERSIDE	CA		12/19/2025	7.625	694,199		(26)				830,000	10/13/2025
100265530		PASADENA	CA		12/19/2025	6.625	562,008		(14)				750,000	10/09/2025
100265531		APPLE VALLEY	CA		12/19/2025	7.000	276,523		(7)				358,000	10/09/2025
100265532		CANTON	MA		12/19/2025	7.375	441,732						550,000	10/08/2025
100265533		OXNARD	CA		12/19/2025	6.750	612,794		(9)				870,000	10/17/2025
100265535		RESEDA	CA		12/19/2025	7.625	759,891		(30)				1,100,000	10/18/2025
100265536		SUGAR LAND	TX		12/19/2025	7.250	276,459		(8)				382,000	10/16/2025
100265537		SANTA CLARITA	CA		12/19/2025	6.875	1,242,936		(41)				1,665,000	10/22/2025
100265538		MADISON	AL		12/19/2025	6.625	176,219		(4)				230,000	10/17/2025
100265539		BURBANK	CA		12/19/2025	7.490	726,030		(30)				865,000	10/15/2025
100265540		KAILUA KONA	HI		12/19/2025	7.000	985,382		(33)				1,200,000	10/18/2025
100265541		VALENCIA	CA		12/19/2025	6.990	2,802,422		(95)				3,460,000	10/14/2025
100266714		RANCHO MISSION VIEJO	CA		12/22/2025	6.250	963,439		(2)				1,608,000	11/12/2025
100266715		OAKLAND	CA		12/22/2025	6.375	1,614,682		(8)				2,200,000	11/07/2025
100266716		ELKHORN	NE		12/22/2025	6.500	1,214,893		(9)				1,500,000	11/21/2025
100266717		TUCSON	AZ		12/22/2025	6.250	1,246,963		(3)				1,567,000	11/02/2025
100266718		BROOKLINE	MA		12/22/2025	6.125	1,040,231		2				3,400,000	10/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100266719		CAROLINA BEACH	NC		12/22/2025	6.125	1,060,739		2				1,340,000	11/07/2025
100266720		CORNELIUS	NC		12/22/2025	6.125	1,033,212		1,505				2,350,000	11/07/2025
100266721		TAMPA	FL		12/22/2025	6.125	1,325,341		2				2,719,000	10/30/2025
100266722		LOS ANGELES	CA		12/22/2025	6.125	1,281,262		1				1,600,000	10/25/2025
100266723		SHERWOOD	OR		12/22/2025	6.125	882,164		1,284				1,460,000	11/19/2025
100266724		TORRANCE	CA		12/22/2025	6.125	1,050,223						1,350,000	10/25/2025
100266725		MIAMI	FL		12/22/2025	6.500	1,822,998		(13)				2,300,000	11/10/2025
100266726		CASTLE ROCK	CO		12/22/2025	6.000	1,170,984		9				1,480,000	11/25/2025
100266727		MANALAPAN	NJ		12/22/2025	6.375	991,828		(4)				1,265,000	11/24/2025
100266728		ESTERO	FL		12/22/2025	6.125	1,408,907		3				1,815,000	11/05/2025
100266729		DECATUR	GA		12/22/2025	6.000	928,390		9				1,170,000	11/07/2025
100266730		OCEANSIDE	CA		12/22/2025	6.500	1,380,374		(13)				1,700,000	11/05/2025
100266731		SAINT PETERSBURG	FL		12/22/2025	6.750	1,028,237		(10)				1,350,000	11/19/2025
100266732		BEND	OR		12/22/2025	6.125	1,301,299		2				1,640,000	10/28/2025
100266733		SUNRIVER	OR		12/22/2025	6.625	1,060,052		(13)				1,300,000	11/01/2025
100266734		DENVER	CO		12/22/2025	6.625	944,932		(9)				1,250,000	11/08/2025
100266735		MARYVILLE	TN		12/22/2025	6.125	1,402,482		1				2,650,000	11/20/2025
100266736		PLEASANT HILL	CA		12/22/2025	6.125	1,225,160		2				1,750,000	10/27/2025
100266737		PORTLAND	OR		12/22/2025	6.625	1,058,958		1,636				1,300,000	11/21/2025
100266738		DALLAS	TX		12/22/2025	6.375	1,523,801		(9)				1,885,000	11/14/2025
100266739		FRANKLIN	TN		12/22/2025	6.125	1,480,892		3				2,300,000	11/07/2025
100266740		TORRANCE	CA		12/22/2025	6.125	1,181,284		1				1,575,000	11/07/2025
100266741		DENVER	CO		12/22/2025	5.875	1,460,789		20				2,050,000	11/05/2025
100266742		HOMESTEAD	FL		12/22/2025	6.000	1,153,928		8				1,450,000	11/17/2025
100266743		LAS VEGAS	NV		12/22/2025	6.250	887,198		(4)				1,100,000	11/12/2025
100266744		CARLSBAD	CA		12/22/2025	6.125	1,183,733		1				1,725,000	11/08/2025
100266745		BRADENTON	FL		12/22/2025	5.875	898,627		14				1,200,000	11/07/2025
100266746		RANCHO MISSION VIEJO	CA		12/22/2025	6.125	1,225,181		2				1,726,000	11/18/2025
100266747		HEALDSBURG	CA		12/22/2025	6.250	1,047,027		(8)				1,300,000	12/01/2025
100266748		BEND	OR		12/22/2025	6.375	1,117,467		(9)				1,400,000	11/20/2025
100266749		CORONA DEL MAR	CA		12/22/2025	6.125	1,753,100		2				3,350,000	11/14/2025
100266750		LAFAYETTE	CA		12/22/2025	6.625	1,258,543		(9)				1,565,000	11/22/2025
100266751		PARKER	CO		12/22/2025	6.000	1,053,734		7				1,587,000	11/17/2025
100266752		LAVEEN	AZ		12/22/2025	6.625	1,944,757		(14)				2,400,000	11/18/2025
100266753		PORTER RANCH	CA		12/22/2025	6.500	951,885		(7)				1,175,000	11/19/2025
100266754		SAN RAFAEL	CA		12/22/2025	6.500	890,092		(6)				1,125,000	11/19/2025
100266755		FLOWERY BRANCH	GA		12/22/2025	6.125	2,627,424		5				3,575,000	11/21/2025
100266756		NORCO	CA		12/22/2025	7.375	1,020,515		(11)				1,300,000	11/21/2025
100266757		AUSTIN	TX		12/22/2025	6.500	1,034,901		(9)				1,285,000	11/20/2025
100266758		WARRENTON	VA		12/22/2025	6.375	952,387		(8)				1,275,000	11/21/2025
100266759		CENTENNIAL	CO		12/22/2025	6.375	1,119,181		(6)				1,400,000	11/21/2025
100266760		BENICIA	CA		12/22/2025	6.375	1,060,611		(6)				1,445,000	11/19/2025
100266761		CAVE CREEK	AZ		12/22/2025	6.875	851,332		(7)				1,050,000	10/14/2025
100266762		SANTA BARBARA	CA		12/22/2025	6.250	1,228,347		(3)				1,750,000	11/18/2025
100266763		LOMITA	CA		12/22/2025	6.375	922,226		(6)				1,140,000	11/22/2025
100266764		THOMPSONS STATION	TN		12/22/2025	6.875	972,476		(15)				1,215,000	10/31/2025
100266765		CHICAGO	IL		12/22/2025	6.625	881,298		(6)				1,165,000	10/20/2025
100266766		MILL CREEK	WA		12/22/2025	6.375	1,050,561		(7)				1,325,000	10/17/2025
100266767		INDIO	CA		12/22/2025	6.750	1,362,799		(15)				1,675,000	10/23/2025
100266768		SEDONA	AZ		12/22/2025	6.875	1,074,426		(12)				1,330,000	10/29/2025
100266769		SAN JUAN CAPISTRANO	CA		12/22/2025	6.500	1,254,820		(8)				1,570,000	11/03/2025
100266770		LA QUINTA	CA		12/22/2025	6.875	1,463,408		(13)				1,800,000	11/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100266771		DANVILLE	CA		12/22/2025	6.250	1,583,018		(5)				2,300,000	11/03/2025
100266772		BERKELEY	CA		12/22/2025	6.250	1,278,692		(4)				1,850,000	11/04/2025
100266773		TUCSON	AZ		12/22/2025	6.000	1,203,517		8				2,150,000	11/12/2025
100266774		AUSTIN	TX		12/22/2025	6.750	1,140,744		(13)				1,606,000	10/16/2025
100266775		FREMONT	CA		12/22/2025	6.000	1,221,833		8				1,660,000	11/08/2025
100266776		LEHI	UT		12/22/2025	6.125	1,038,976		1				2,101,000	11/01/2025
100266777		SEATTLE	WA		12/22/2025	6.125	1,208,813		1,764				1,540,000	11/12/2025
100266778		AMARILLO	TX		12/22/2025	6.250	1,236,836		(3)				2,150,000	10/16/2025
100266779		BETTENDORF	IA		12/22/2025	6.125	1,039,580		2				1,300,000	10/07/2025
100266780		SARATOGA	CA		12/22/2025	6.125	1,538,693		2				2,050,000	10/17/2025
100266781		NAPLES	FL		12/22/2025	6.250	1,368,342		(3)				1,800,000	11/05/2025
100266782		LADERA RANCH	CA		12/22/2025	6.500	1,267,066		(7)				1,715,000	10/24/2025
100266783		MARIETTA	GA		12/22/2025	6.375	1,306,118		(9)				1,950,000	11/06/2025
100266784		COLTEWAH	TN		12/22/2025	6.500	991,975		(8)				1,227,000	10/29/2025
100266785		HOUSTON	TX		12/22/2025	6.375	2,310,357		(12)				3,200,000	11/07/2025
100266786		PIEDMONT	CA		12/22/2025	6.250	2,986,109		(5)				3,970,000	10/25/2025
100266787		WOODLAND HILLS	CA		12/22/2025	6.375	1,137,917		(7)				1,800,000	11/03/2025
100266788		PLANO	TX		12/22/2025	6.250	1,041,630		(3)				1,379,000	10/30/2025
100266789		SAN JOSE	CA		12/22/2025	5.875	1,717,716		22				2,926,000	10/27/2025
100266790		SAN DIEGO	CA		12/22/2025	6.250	1,311,705		(6)				1,800,000	11/05/2025
100266791		LOS ANGELES	CA		12/22/2025	6.375	1,279,251		(8)				1,950,000	11/14/2025
100266792		WATERLOO	NE		12/22/2025	6.250	1,004,849		(2)				1,450,000	10/31/2025
100266793		GLENVIEW	IL		12/22/2025	6.000	1,459,796		11				2,525,000	11/12/2025
100266794		BONITA SPRINGS	FL		12/23/2025	7.125	468,511		(19)				570,000	10/31/2025
100266795		PORT CLINTON	OH		12/23/2025	7.990	175,578		(10)				192,000	10/15/2025
100266796		STOCKTON	CA		12/23/2025	6.625	281,841		(7)				425,000	10/27/2025
100266797		DOWAGIAC	MI		12/23/2025	6.125	213,760		(8)				300,000	10/15/2025
100266798		DOWNERS GROVE	IL		12/23/2025	6.125	309,143		(16)				565,000	10/15/2025
100266799		POINT PLEASANT BEACH	NJ		12/23/2025	6.500	910,048		(14)				1,200,000	10/27/2025
100266800		CHARLOTTE	NC		12/23/2025	7.125	351,070		(3)				440,000	11/25/2025
100266801		WENDELL	NC		12/23/2025	7.125	390,159		(13)				510,000	11/05/2025
100266802		MATTHEWS	NC		12/23/2025	7.990	342,118		(6)				378,000	10/23/2025
100266803		WILDWOOD CREST	NJ		12/23/2025	7.500	243,556		(2)				319,000	10/30/2025
100266804		BUDA	TX		12/23/2025	5.375	181,835		12				252,000	11/06/2025
100266805		AMERY	WI		12/23/2025	5.990	454,546						1,060,000	10/27/2025
100266806		WALDORF	MD		12/23/2025	6.125	313,897		2				450,000	10/22/2025
100266807		HOUSTON	TX		12/23/2025	6.990	152,167		(6)				222,000	10/30/2025
100266808		LOS ANGELES	CA		12/23/2025	6.875	786,673		(20)				1,325,000	12/01/2025
100266809		DORAL	FL		12/23/2025	7.625	752,432		(19)				807,000	12/03/2025
100266810		AGUA DULCE	CA		12/23/2025	7.250	584,356		(16)				750,000	12/04/2025
100266811		CLARKSVILLE	TN		12/23/2025	7.499	197,976		(1)				252,000	11/19/2025
100266812		WASHINGTON	DC		12/23/2025	6.875	300,710		(8)				525,000	12/08/2025
100266813		URBANA	OH		12/23/2025	7.125	112,570		(2)				162,000	12/04/2025
100266814		ROSEVILLE	CA		12/23/2025	6.499	718,515		(8)				880,000	11/24/2025
100266815		MCKINNEY	TX		12/23/2025	7.499	353,622		(11)				433,000	12/03/2025
100266816		ACTON AREA	CA		12/23/2025	7.625	881,007		(22)				1,050,000	11/24/2025
100266817		SAN BERNARDINO	CA		12/23/2025	6.999	475,347		(11)				615,000	12/03/2025
100266818		HARTFORD	CT		12/23/2025	6.999	386,819		(6)				505,000	12/03/2025
100266819		LAS VEGAS	NV		12/23/2025	5.999	271,042		1				442,000	12/01/2025
100266820		TOLEDO	OH		12/23/2025	6.875	113,927		(1)				160,000	12/03/2025
100266821		TWENTYNINE PALMS	CA		12/23/2025	7.625	177,445		(5)				260,000	11/20/2025
100266822		BAYTOWN	TX		12/23/2025	7.750	236,242		(8)				303,000	12/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100266823		DICKSON	TN		12/23/2025	7.875	236,242		(8)				300,000	12/03/2025
100266826		DENTON	TX		12/23/2025	7.125	211,864		(3)				295,000	11/21/2025
100266827		LOS ANGELES	CA		12/23/2025	6.625	384,362		1				650,000	12/02/2025
100266828		LITCHFIELD PARK	AZ		12/23/2025	6.499	488,276		(4)				686,000	12/01/2025
100266829		SAN BERNARDINO	CA		12/23/2025	7.250	278,421		(6)				380,000	12/05/2025
100266830		IRVINE	CA		12/23/2025	7.000	1,102,267		(22)				1,345,000	11/17/2025
100266831		MINNEAPOLIS	MN		12/23/2025	6.875	375,440		(2)				543,000	12/03/2025
100266832		WALLINGFORD	PA		12/23/2025	6.750	241,915		(5)				314,000	12/09/2025
100266833		AVON LAKE	OH		12/23/2025	6.499	531,542		(4)				755,000	12/08/2025
100266834		PROVIDENCE	RI		12/23/2025	6.125	407,389		4				685,000	11/26/2025
100266835		MAGNOLIA	TX		12/23/2025	6.750	404,664		(9)				890,000	12/03/2025
100266836		MILL VALLEY	CA		12/23/2025	6.625	1,404,759		(27)				2,400,000	12/01/2025
100266837		NANTICOKE	PA		12/23/2025	6.999	130,432		(4)				160,000	12/08/2025
100266838		FLAGSTAFF	AZ		12/23/2025	7.250	480,652		(10)				550,000	12/04/2025
100266839		SHAWNEE	KS		12/23/2025	7.250	214,804		(2)				300,000	12/05/2025
100266841		SAN DIEGO	CA		12/23/2025	6.625	464,601		653				945,000	11/06/2025
100266844		METAIRIE	LA		12/23/2025	7.125	252,536		(6)				520,000	12/04/2025
100266845		KATY	TX		12/23/2025	6.750	259,988		(6)				336,000	12/04/2025
100266846		URBANA	OH		12/23/2025	7.499	129,645		(4)				165,000	12/04/2025
100266847		MONTEBELLO	CA		12/23/2025	6.875	620,000		(15)				800,000	12/01/2025
100266848		LODI	CA		12/23/2025	6.875	1,130,923		(16)				1,470,000	11/21/2025
100266849		TOLEDO	OH		12/23/2025	6.875	111,050		(1)				163,500	12/03/2025
100266850		TOLEDO	OH		12/23/2025	6.875	95,112		(1)				125,500	12/03/2025
100266852		LOS ANGELES	CA		12/23/2025	7.875	1,553,649		(47)				2,120,000	12/05/2025
100266854		NORTH CHARLESTON	SC		12/23/2025	6.375	199,160						252,000	12/04/2025
100266855		DURHAM	NC		12/23/2025	6.625	354,530		(5)				470,000	11/21/2025
100266856		SAN JOSE	CA		12/23/2025	7.125	1,144,573		(12)				1,400,000	11/24/2025
100266857		FULTON	TX		12/23/2025	7.375	180,804		(6)				246,000	12/05/2025
100266858		DALLAS	TX		12/23/2025	6.875	145,575		(2)				190,000	12/03/2025
100266863		DALLAS	TX		12/23/2025	6.750	177,948		(1)				242,000	11/26/2025
100266864		GALAX	VA		12/23/2025	6.990	498,253		(11)				625,000	10/30/2025
100266865		FARMINGTON	MN		12/23/2025	6.625	260,332		(5)				374,000	11/06/2025
100266866		GULF SHORES	AL		12/23/2025	6.625	276,386		(4)				360,000	10/30/2025
100266867		ST. AUGUSTINE	FL		12/23/2025	6.375	156,035		(3)				200,000	11/07/2025
100266868		SAN ANTONIO	TX		12/23/2025	6.250	210,921		(2)				300,000	11/07/2025
100266869		MACUNGIE	PA		12/23/2025	7.125	338,279		(7)				385,000	11/12/2025
100266870		ALLENTOWN	PA		12/23/2025	7.125	301,916		(6)				350,000	11/04/2025
100266871		OCALA	FL		12/23/2025	7.490	179,910		(5)				210,000	10/24/2025
100266872		CARLISLE	PA		12/23/2025	6.875	191,085		(4)				230,000	10/27/2025
100266873		BEAVERTON	OR		12/23/2025	7.125	334,727		(8)				410,000	11/17/2025
100266874		DUNEDIN	FL		12/23/2025	6.875	393,555		(8)				480,000	11/14/2025
100266875		EPWORTH	GA		12/23/2025	6.625	476,482		(9)				583,000	10/24/2025
100266876		ROUND ROCK	TX		12/23/2025	7.125	623,843		(14)				756,000	11/10/2025
100266877		DENMARK	ME		12/23/2025	6.500	553,803		(8)				675,000	11/07/2025
100266878		KISSIMMEE	FL		12/23/2025	6.375	268,352		(4)				335,000	10/31/2025
100266879		BIG BEAR LAKE	CA		12/23/2025	6.500	532,558		(8)				675,000	11/10/2025
100266880		WALDPORT	OR		12/23/2025	6.375	495,307		(7)				622,000	11/08/2025
100266881		QUEEN CREEK	AZ		12/23/2025	6.625	371,462		(7)				460,000	11/05/2025
100266882		WAUCHULA	FL		12/23/2025	6.990	204,368		(5)				245,000	11/12/2025
100266883		HOLLYWOOD	FL		12/23/2025	7.490	366,618		(7)				415,000	11/14/2025
100266884		EAGLE RIVER	AK		12/23/2025	7.500	319,828		(8)				400,000	11/07/2025
100266885		TAMPA	FL		12/23/2025	6.625	339,897		(7)				530,000	10/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100266886		LEOMINSTER	MA		12/23/2025	6.375	533,179		(4)				704,000	11/07/2025
100266887		LAKE ARROWHEAD	CA		12/23/2025	6.990	383,798		(8)				462,000	11/06/2025
100266888		GRAND PRAIRIE	TX		12/23/2025	6.490	260,773		(3)				365,000	11/21/2025
100266889		RAEFORD	NC		12/23/2025	7.625	216,586		(2)				283,000	11/10/2025
100266890		CARMICHAEL	CA		12/23/2025	6.990	472,749		(8)				690,000	11/07/2025
100266891		VIRGINIA BEACH	VA		12/23/2025	7.625	219,419		(5)				250,000	11/06/2025
100266892		ALLENTOWN	PA		12/23/2025	7.125	369,141		(7)				420,000	11/04/2025
100266893		MACUNGIE	PA		12/23/2025	7.125	343,647		(7)				391,000	11/04/2025
100266894		JUNCTION CITY	OH		12/23/2025	7.125	202,067		(5)				241,000	11/06/2025
100266895		CONCORD	NH		12/23/2025	7.625	177,309		(4)				220,000	11/14/2025
100266896		GREAT FALLS	MT		12/23/2025	6.490	228,647		(2)				321,000	11/21/2025
100266897		CHARLOTTE	NC		12/23/2025	6.625	227,417		(4)				280,000	11/18/2025
100266898		ORANGE BEACH	AL		12/23/2025	7.125	232,297		(5)				280,000	11/10/2025
100266899		FOREST LAKE	MN		12/23/2025	6.490	346,156		(3)				455,000	11/20/2025
100266900		RIVERDALE	UT		12/23/2025	6.625	580,078		(11)				761,000	11/19/2025
100266901		SAN FRANCISCO	CA		12/23/2025	6.625	915,204		(11)				1,275,000	11/10/2025
100266902		MANHATTAN	KS		12/23/2025	6.625	196,840		(4)				238,000	11/08/2025
100266903		PACKWOOD	WA		12/23/2025	6.625	615,245		(12)				800,000	11/10/2025
100266904		PEQUOT LAKES	MN		12/23/2025	6.990	518,260		(12)				684,000	11/14/2025
100266905		LOLO	MT		12/23/2025	7.125	233,382		(5)				253,000	11/17/2025
100266906		MICHIGAN CITY	IN		12/23/2025	6.625	186,554		(4)				245,000	11/10/2025
100266907		BROKEN BOW	OK		12/23/2025	7.125	636,044		(14)				735,000	11/21/2025
100266908		SAN ANTONIO	TX		12/23/2025	6.875	428,410		(9)				460,000	11/11/2025
100266909		OLYMPIA	WA		12/23/2025	6.490	628,219		(11)				1,315,000	11/14/2025
100266910		NORMAN	OK		12/23/2025	6.875	215,790						308,000	11/10/2025
100266911		SEVIERVILLE	TN		12/23/2025	6.490	534,586		(9)				699,000	11/14/2025
100266912		MADISON	WI		12/23/2025	6.490	518,524		(7)				750,000	11/21/2025
100266913		JOHNSON CITY	TN		12/23/2025	6.490	172,338		(3)				223,000	11/13/2025
100266914		WAXHAW	NC		12/23/2025	7.490	328,150		(7)				371,000	11/14/2025
100266915		MATTHEWS	NC		12/23/2025	6.490	313,129		(4)				408,000	11/24/2025
100266916		EAGLE	ID		12/23/2025	6.490	639,535		(10)				850,000	11/21/2025
100266917		BERMUDA DUNES	CA		12/23/2025	7.490	715,599		(17)				760,000	11/20/2025
100266918		MIRAMAR BEACH	FL		12/23/2025	6.500	734,437		(14)				1,000,000	11/12/2025
100266919		RANDOLPH	MA		12/23/2025	6.375	408,153		(5)				500,000	11/18/2025
100266920		MAGGIE VALLEY	NC		12/23/2025	7.490	724,528		(15)				858,000	11/08/2025
100266921		LAWRENCEVILLE	GA		12/23/2025	6.490	233,362		(2)				290,000	11/19/2025
100266922		MADISON HEIGHTS	MI		12/23/2025	6.990	220,038		(5)				295,000	11/12/2025
100266923		SALEM	OR		12/23/2025	7.000	315,936		(7)				400,000	11/21/2025
100266924		HOT SPRINGS	AR		12/23/2025	7.490	314,261		(8)				380,000	11/21/2025
100266925		SCOTTSDALE	AZ		12/23/2025	6.375	517,269		(5)				635,000	11/19/2025
100266926		MINERAL BLUFF	GA		12/23/2025	6.625	781,072		(15)				980,000	11/17/2025
100266927		BARTLETT	NH		12/23/2025	6.875	360,306		(6)				390,000	11/25/2025
100266928		PANAMA CITY BEACH	FL		12/23/2025	7.125	325,381		(6)				360,000	11/21/2025
100266929		LANCASTER	SC		12/23/2025	6.625	252,339		(5)				355,000	11/21/2025
100266930		LAS VEGAS	NV		12/23/2025	5.875	601,549		2				671,000	11/14/2025
100266931		MESA	AZ		12/23/2025	5.875	620,189		3				820,000	11/04/2025
100266932		GARDEN GROVE	CA		12/23/2025	6.500	803,181		(14)				1,050,000	11/12/2025
100266933		VALDOSTA	GA		12/23/2025	6.990	168,070		(4)				179,500	11/14/2025
100266934		TEMPE	AZ		12/23/2025	6.875	470,509		(9)				570,000	11/25/2025
100266935		AUSTIN	TX		12/23/2025	6.990	319,482		(7)				392,000	11/21/2025
100266936		BIG BEAR LAKE	CA		12/23/2025	6.375	555,887		(7)				680,000	11/17/2025
100266937		ARVADA	CO		12/23/2025	6.625	633,341		(10)				725,000	11/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100266938		LARGO	FL		12/23/2025	6.375	458,261		(5)				500,000	11/20/2025
100266939		PITTSBURGH	PA		12/23/2025	6.490	288,284		(5)				350,000	11/25/2025
100266940		RINCON	GA		12/23/2025	5.990	280,335		(1)				311,000	11/24/2025
100266941		COLUMBIA	TN		12/23/2025	6.875	243,988		(5)				315,000	11/21/2025
100266942		LOS ANGELES	CA		12/23/2025	6.375	739,701		(7)				1,040,000	11/25/2025
100266943		PITTSBURGH	PA		12/23/2025	6.490	206,043		(4)				320,000	11/25/2025
100266944		BASYE	VA		12/23/2025	6.625	271,851		(5)				340,000	11/20/2025
100266945		FORT LAUDERDALE	FL		12/23/2025	6.375	817,790		(11)				1,000,000	11/18/2025
100266946		ARVADA	CO		12/23/2025	6.875	561,334		(11)				680,000	11/25/2025
100266947		KEIZER	OR		12/23/2025	6.375	396,280		(6)				515,000	11/25/2025
100266948		COLUMBIA	TN		12/23/2025	6.490	318,422		(6)				421,000	11/21/2025
100266949		SEMINOLE	FL		12/23/2025	6.490	639,608		(8)				700,000	11/13/2025
100266950		HADDON HEIGHTS	NJ		12/23/2025	6.500	376,824		(5)				460,000	11/17/2025
100266951		NORTH MYRTLE BEACH	SC		12/23/2025	5.750	211,220						414,000	11/24/2025
100266952		BROKEN BOW	OK		12/23/2025	7.125	292,305		(7)				393,000	11/25/2025
100266953		RIVERTON	UT		12/23/2025	7.125	396,535		(7)				512,000	11/25/2025
100266954		WEST READING	PA		12/23/2025	6.990	163,975		(2)				214,000	11/07/2025
100266955		SAN ANTONIO	TX		12/23/2025	6.250	571,491		(5)				650,000	11/20/2025
100266956		GLENDALE	AZ		12/23/2025	6.490	223,256		(2)				280,000	11/20/2025
100266957		SANTA ROSA	CA		12/23/2025	6.500	549,604		(7)				725,000	11/24/2025
100266958		SEBRING	FL		12/23/2025	7.490	358,322		(10)				380,000	10/30/2025
100266959		ORLANDO	FL		12/23/2025	6.990	332,610		(7)				383,000	11/11/2025
100266960		TUCSON	AZ		12/23/2025	6.125	281,027		(2)				350,000	11/26/2025
100266961		POCATELLO	ID		12/23/2025	7.625	322,213		(7)				412,000	10/01/2025
100266962		CHARLOTTE	NC		12/23/2025	7.625	287,631		(8)				365,000	10/02/2025
100266963		DENTON	TX		12/23/2025	7.375	419,659		(9)				550,000	09/26/2025
100266964		SAINT PAUL	MN		12/23/2025	7.625	263,249		(6)				361,000	08/11/2025
100266965		CHARLOTTE	NC		12/23/2025	7.625	287,631		(8)				365,000	10/02/2025
100266966		SAINT PETERSBURG	FL		12/23/2025	6.490	505,247		(7)				760,000	10/21/2025
100266967		WEST DOVER	VT		12/23/2025	6.625	488,521		(9)				725,000	10/22/2025
100266968		TAVARES	FL		12/23/2025	6.250	435,210		(4)				737,300	10/23/2025
100266969		HULL	MA		12/23/2025	6.375	340,698		(4)				557,000	10/14/2025
100266970		FRANKLIN	ME		12/23/2025	6.375	487,883		(6)				769,000	10/09/2025
100266971		ESCONDIDO	CA		12/23/2025	6.375	495,464		(6)				780,000	10/21/2025
100266972		LA MIRADA	CA		12/23/2025	6.490	605,700		(9)				930,000	10/14/2025
100266973		CLEVELAND	GA		12/23/2025	6.625	242,004		(5)				370,000	10/16/2025
100266974		SOUTHERN PINES	NC		12/23/2025	7.625	474,779		1				631,000	10/09/2025
100266975		EMERALD ISLE	NC		12/23/2025	6.500	430,093		(6)				1,100,000	10/20/2025
100266976		SPADRE ISLE	TX		12/23/2025	6.500	260,661		4				305,000	10/01/2025
100266977		NORWAY	ME		12/23/2025	6.500	591,917		(8)				840,000	10/17/2025
100266978		MALAKOFF	TX		12/23/2025	6.500	501,776		(8)				730,900	10/20/2025
100266979		LOVELAND	CO		12/23/2025	6.625	402,149		(7)				595,000	10/08/2025
100266980		LOWELL	MA		12/23/2025	6.624	736,622		(11)				1,028,000	10/22/2025
100266981		PLACITAS	NM		12/23/2025	7.375	702,038		(13)				945,000	10/24/2025
100266982		ROSEVILLE	CA		12/23/2025	6.250	450,409		(4)				635,000	10/09/2025
100266983		MADISON	CT		12/23/2025	6.990	433,963		(9)				585,000	10/20/2025
100266984		MCKINNEY	TX		12/23/2025	7.125	229,103		(6)				345,000	10/23/2025
100266985		ANCHORAGE	AK		12/23/2025	6.490	608,101		(5)				800,000	10/23/2025
100266986		DAHLONEGA	GA		12/23/2025	6.625	313,960		(4)				451,000	10/23/2025
100266987		SARATOGA SPRINGS	UT		12/23/2025	6.500	348,723		(3)				459,000	10/20/2025
100266988		WEST PALM BEACH	FL		12/23/2025	6.375	240,935		(2)				365,000	10/21/2025
100266989		SARATOGA SPRINGS	UT		12/23/2025	6.500	348,723		(3)				462,000	10/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100266990		KALISPELL	MT		12/23/2025	6.490	328,354		(5)				680,000	10/24/2025
100266991		SARATOGA SPRINGS	UT		12/23/2025	6.500	348,723		(3)				465,000	10/20/2025
100266992		MANCHESTER	NH		12/23/2025	6.875	443,142		(5)				585,000	10/22/2025
100266993		GILBERT	SC		12/23/2025	6.625	207,237		(3)				285,000	10/23/2025
100266994		WEST CHESTER	OH		12/23/2025	6.375	369,457		(4)				510,000	10/23/2025
100266995		OCEAN CITY	MD		12/23/2025	6.500	496,156		(5)				650,000	10/21/2025
100266996		VIRGINIA BEACH	VA		12/23/2025	7.490	215,390		(3)				263,000	10/03/2025
100266997		KITTY HAWK	NC		12/23/2025	6.490	720,391		(11)				1,015,000	10/02/2025
100266998		NASHVILLE	TN		12/23/2025	6.875	485,686		(3)				600,000	10/21/2025
100266999		BATON ROUGE	LA		12/23/2025	6.375	228,441		(2)				324,000	10/20/2025
100267000		BLUFFTON	SC		12/23/2025	7.490	479,585		(12)				612,000	10/21/2025
100267001		DECATUR	TX		12/23/2025	6.625	228,088		(4)				342,000	10/24/2025
100267002		FORT WORTH	TX		12/23/2025	6.375	180,657		(4)				280,000	10/24/2025
100267003		EGG HARBOR CITY	NJ		12/23/2025	7.490	247,617		(6)				350,000	10/24/2025
100267004		SURF CITY	NC		12/23/2025	7.125	609,677		(13)				795,000	10/09/2025
100267005		STEAMBOAT SPRINGS	CO		12/23/2025	6.250	510,976		(5)				730,000	10/24/2025
100267006		ST GEORGE	UT		12/23/2025	6.500	394,249		(6)				580,000	10/21/2025
100267007		SANTEE	CA		12/23/2025	6.625	552,191		(9)				775,000	10/22/2025
100267008		NORTH CHESTERFIELD	VA		12/23/2025	6.875	321,077		(5)				417,000	10/23/2025
100267009		MENASHA	WI		12/23/2025	6.990	218,281		(1)				245,000	10/29/2025
100267010		SAGINAW	MI		12/23/2025	6.990	223,745		(4)				300,000	10/22/2025
100267011		VAN ALSTYNE	TX		12/23/2025	6.375	276,279		(3)				391,000	10/21/2025
100267012		OAK ISLAND	NC		12/23/2025	6.990	336,536		(4)				440,000	10/15/2025
100267013		OGDEN	UT		12/23/2025	6.500	375,475		(5)				525,000	10/22/2025
100267014		SCOTTSDALE	AZ		12/23/2025	6.750	644,681		(11)				999,000	10/24/2025
100267015		PITTSBURGH	PA		12/23/2025	6.625	506,971		(7)				679,000	10/09/2025
100267016		FAIR OAKS	CA		12/23/2025	6.625	483,555		(6)				670,000	09/25/2025
100267017		BROOMFIELD	CO		12/23/2025	6.500	451,885		(5)				592,000	10/24/2025
100267018		KISSIMMEE	FL		12/23/2025	6.750	319,411		(2)				450,000	10/24/2025
100267019		CHICAGO	IL		12/23/2025	6.990	444,258		(8)				582,000	10/15/2025
100267020		PORTLAND	OR		12/23/2025	6.625	438,092		(8)				620,000	10/03/2025
100267021		CHICAGO	IL		12/23/2025	6.500	571,679		(6)				789,000	10/01/2025
100267022		CHICAGO	IL		12/23/2025	6.525	1,354,182		(18)				1,920,000	10/10/2025
100267023		LOMA LINDA	CA		12/23/2025	7.125	456,201		(8)				590,000	10/09/2025
100267024		BOWIE	MD		12/23/2025	6.625	480,517		(6)				630,000	10/24/2025
100267025		WORCESTER	MA		12/23/2025	6.575	473,698		(3)				630,000	10/21/2025
100267026		MARLBOROUGH	MA		12/23/2025	6.990	532,068		(11)				810,000	10/02/2025
100267027		LANCASTER	PA		12/23/2025	6.625	248,179		(5)				350,000	09/24/2025
100267028		MARYSVILLE	CA		12/23/2025	6.450	408,499		(4)				539,000	10/04/2025
100267029		PITTSBURG	CA		12/23/2025	6.625	413,691		(6)				565,000	10/14/2025
100267030		MCKINNEY	TX		12/23/2025	6.375	397,558		(3)				526,000	09/22/2025
100267031		OCEANSIDE	CA		12/23/2025	6.625	684,107		(8)				895,000	10/24/2025
100267032		TAHOE CITY	CA		12/23/2025	6.375	442,926		(5)				680,000	10/02/2025
100267033		GILBERTSVILLE	PA		12/23/2025	6.750	248,512		(4)				345,000	10/24/2025
100267034		CHICAGO	IL		12/23/2025	6.875	508,405		(5)				665,000	10/17/2025
100267035		GARDEN GROVE	CA		12/23/2025	6.500	652,748		(9)				1,000,000	10/06/2025
100267036		GEORGETOWN	TX		12/23/2025	6.490	286,314		(3)				375,000	10/21/2025
100267037		HERMITAGE	TN		12/23/2025	6.500	285,365		(3)				400,000	10/27/2025
100267038		HERMITAGE	TN		12/23/2025	6.500	249,793		(3)				350,000	10/27/2025
100267039		HERMITAGE	TN		12/23/2025	6.500	254,222		(3)				360,000	10/27/2025
100267040		HESPERIA	CA		12/23/2025	7.500	336,802		(9)				460,000	10/24/2025
100267041		HERMITAGE	TN		12/23/2025	6.500	413,418		(5)				580,000	10/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100267042		LAKE ARIEL	PA		12/23/2025	6.500	307,705		(4)				405,000	10/24/2025
100267043		HOOD RIVER	OR		12/23/2025	6.625	476,218		(7)				640,000	10/23/2025
100267044		BIG BEAR LAKE	CA		12/23/2025	6.500	573,442		(9)				800,000	10/23/2025
100267045		UKIAH	CA		12/23/2025	6.625	226,504		(4)				395,000	10/20/2025
100267046		MERIDIAN	ID		12/23/2025	6.375	341,505		(2)				476,000	10/21/2025
100267047		CHARLOTTE	NC		12/23/2025	6.490	256,473		(3)				340,000	10/24/2025
100267048		MATTHEWS	NC		12/23/2025	6.490	251,763		(4)				351,500	10/24/2025
100267049		ANTIOCH	TN		12/23/2025	7.625	216,694		(2)				280,000	10/21/2025
100267050		MURFREESBORO	TN		12/23/2025	6.375	302,388		(4)				435,000	10/27/2025
100267051		BOSSIER CITY	LA		12/23/2025	6.625	208,121		(2)				285,000	10/17/2025
100267052		GLASSBORO	NJ		12/23/2025	6.375	323,735		(4)				455,000	10/24/2025
100267053		LEXINGTON	NC		12/23/2025	6.490	755,867		(11)				1,137,000	10/20/2025
100267054		MURPHY	NC		12/23/2025	7.125	236,254		(1)				260,000	10/23/2025
100267055		MANTOLOKING	NJ		12/23/2025	6.875	691,439		(4)				925,000	10/24/2025
100267056		GORDONSVILLE	VA		12/23/2025	6.490	383,745		(6)				560,000	10/15/2025
100267057		TYBEE ISLAND	GA		12/23/2025	6.500	717,278		(4)				1,156,000	10/27/2025
100267058		FORT WORTH	TX		12/23/2025	6.625	400,450		(5)				525,000	10/29/2025
100267059		KATY	TX		12/23/2025	6.500	214,556		(3)				280,000	10/30/2025
100267060		BOISE	ID		12/23/2025	6.500	298,415		(4)				399,000	10/28/2025
100267061		CAPE CORAL	FL		12/23/2025	6.375	267,763		(3)				390,000	10/28/2025
100267062		LUBBOCK	TX		12/23/2025	6.375	229,863		(2)				340,000	10/24/2025
100267063		PHOENIX	AZ		12/23/2025	6.875	411,924		(7)				585,000	10/22/2025
100267064		DALLAS	TX		12/23/2025	6.500	420,766		(5)				551,000	10/29/2025
100267065		NORTH MYRTLE BEACH	SC		12/23/2025	7.625	517,776		(4)				565,000	10/30/2025
100267066		HONOLULU	HI		12/23/2025	6.250	373,529		(2)				600,000	10/16/2025
100267067		SANTA ROSA	CA		12/23/2025	6.875	546,017		(11)				799,000	10/24/2025
100267068		CHATTANOOGA	TN		12/23/2025	7.125	218,122		(5)				295,000	10/10/2025
100267069		CHATTANOOGA	TN		12/23/2025	7.125	218,122		(5)				288,000	10/10/2025
100267070		PANAMA CITY BEACH	FL		12/23/2025	6.750	511,853		(7)				688,000	10/24/2025
100267071		CHAPEL HILL	NC		12/23/2025	6.625	626,197		(9)				947,000	10/23/2025
100267072		LUBBOCK	TX		12/23/2025	6.250	214,986		(1)				309,000	10/24/2025
100267073		LITTLETON	NH		12/23/2025	7.375	232,386		(4)				357,000	10/30/2025
100267074		RINDGE	NH		12/23/2025	6.875	339,515		(6)				700,000	10/24/2025
100267075		OXNARD	CA		12/23/2025	6.490	609,056		(9)				850,000	10/02/2025
100267076		LONG BEACH	CA		12/23/2025	6.990	911,942		(18)				1,275,000	10/09/2025
100267077		RENO	NV		12/23/2025	8.125	325,808		(2)				403,000	10/09/2025
100267078		MCKINNEY	TX		12/23/2025	6.490	254,667		(4)				373,000	10/17/2025
100267079		LAKE ARIEL	PA		12/23/2025	7.000	272,262		(2)				339,000	10/16/2025
100267080		WAKE FOREST	NC		12/23/2025	6.625	226,121		(4)				320,000	10/27/2025
100267081		MANAHAWKIN	NJ		12/23/2025	6.875	709,413		(12)				920,000	10/14/2025
100267082		REHOBOTH BEACH	DE		12/23/2025	6.624	435,064		(7)				606,000	10/24/2025
100267083		LOS ANGELES	CA		12/23/2025	6.500	479,654		(5)				660,000	10/23/2025
100267084		NASHVILLE	TN		12/23/2025	6.625	265,348		(1)				430,000	10/28/2025
100267085		CHARLOTTE	NC		12/23/2025	6.990	340,885		(7)				475,000	10/09/2025
100267086		LAS VEGAS	NV		12/23/2025	6.624	227,150		(4)				315,000	10/21/2025
100267087		LOGAN	UT		12/23/2025	6.625	247,033		(5)				395,000	10/28/2025
100267088		LA PUENTE	CA		12/23/2025	6.625	679,727		(9)				950,000	10/28/2025
100267089		TARZANA	CA		12/23/2025	7.125	619,915		(12)				825,000	10/24/2025
100267090		ALBUQUERQUE	NM		12/23/2025	7.250	213,881		(3)				278,000	10/22/2025
100267091		DES MOINES	IA		12/23/2025	6.500	206,035		(2)				282,000	10/21/2025
100267092		SANTA FE	TX		12/23/2025	6.490	260,483		(2)				362,500	10/30/2025
100267093		NASHVILLE	TN		12/23/2025	6.625	331,380		(3)				465,000	10/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100267094		MOUNT PROSPECT	IL		12/23/2025	6.624	277,703		(4)				387,200	10/21/2025
100267095		WHEATON	IL		12/23/2025	6.625	365,019		(5)				525,000	10/22/2025
100267096		CRIVITZ	WI		12/23/2025	6.750	575,830		(8)				770,000	10/24/2025
100267097		BRIGANTINE	NJ		12/23/2025	6.875	307,684		(5)				470,000	10/31/2025
100267098		GULF SHORES	AL		12/23/2025	6.625	634,668		(6)				840,000	10/31/2025
100267099		PRINCETON JUNCTION	NJ		12/23/2025	6.375	512,309		(3)				682,000	10/27/2025
100267100		ROUND ROCK	TX		12/23/2025	6.250	330,228		(2)				485,000	10/30/2025
100267101		SALT LAKE CITY	UT		12/23/2025	6.250	549,291						785,000	10/27/2025
100267102		FREDERICKSBURG	TX		12/23/2025	6.500	787,424		(4)				1,040,000	10/30/2025
100267103		RENO	NV		12/23/2025	6.875	493,353		(8)				640,000	10/10/2025
100267104		WESTMINSTER	CO		12/23/2025	7.990	396,098		(7)				512,000	10/24/2025
100267105		DENVER	CO		12/23/2025	6.875	259,683		(4)				342,000	10/30/2025
100267106		STAMFORD	CT		12/23/2025	7.125	540,680		(9)				750,000	10/14/2025
100267107		NOKOMIS	FL		12/23/2025	7.875	386,853		(5)				470,000	10/31/2025
100267108		DULUTH	GA		12/23/2025	6.625	402,545		(7)				560,000	09/30/2025
100267109		POWDER SPRINGS	GA		12/23/2025	6.625	230,804		(4)				310,000	10/10/2025
100267110		SALEM	SC		12/23/2025	6.625	610,369		(10)				850,000	10/24/2025
100267111		FISHERS	IN		12/23/2025	6.990	270,382		(1)				335,000	10/27/2025
100267112		SALISBURY	MA		12/23/2025	7.125	827,574		(12)				1,100,000	10/31/2025
100267113		COATESVILLE	PA		12/23/2025	6.375	246,577		(3)				355,000	11/03/2025
100267114		BRADENTON	FL		12/23/2025	6.625	218,837		(3)				290,000	10/15/2025
100267115		AUGUSTA	ME		12/23/2025	6.625	256,195		(3)				335,000	10/29/2025
100267116		TOANO	VA		12/23/2025	7.500	309,474		(1)				340,000	10/15/2025
100267117		ENFIELD	CT		12/23/2025	7.000	230,202		(4)				320,000	10/30/2025
100267118		LAKE FOREST	CA		12/23/2025	6.490	508,310		(7)				710,000	10/28/2025
100267119		DAVIS	CA		12/23/2025	6.750	708,245		(10)				975,000	10/28/2025
100267120		TUCSON	AZ		12/23/2025	6.625	397,200		(4)				520,000	10/29/2025
100267121		LAKEWOOD RANCH	FL		12/23/2025	6.490	429,279		(4)				575,000	10/29/2025
100267122		POWELL	OH		12/23/2025	6.625	329,621		(5)				440,000	10/27/2025
100267123		NOKOMIS	FL		12/23/2025	7.125	424,675		(12)				650,000	10/22/2025
100267124		POWDER SPRINGS	GA		12/23/2025	6.990	231,572		(4)				320,000	10/24/2025
100267125		CLOVIS	CA		12/23/2025	6.875	481,730		(6)				650,000	10/28/2025
100267126		MORGAN	UT		12/23/2025	6.500	772,832		(4)				1,020,000	10/30/2025
100267127		DALLAS	TX		12/23/2025	6.875	384,040		(6)				560,000	10/24/2025
100267128		SMITHSBURG	MD		12/23/2025	6.375	326,784		(3)				490,000	10/29/2025
100267129		GOLD CANYON	AZ		12/23/2025	6.375	225,100		(3)				345,000	10/28/2025
100267130		BUDA	TX		12/23/2025	6.490	207,599		(3)				290,000	10/30/2025
100267131		SAINT CHARLES	MO		12/23/2025	6.625	230,569		(4)				321,000	10/29/2025
100267132		HANOVER PARK	IL		12/23/2025	6.375	246,517		(2)				332,000	10/30/2025
100267133		ATLANTA	GA		12/23/2025	6.500	493,238		(4)				650,000	10/30/2025
100267134		ENGLEWOOD	CO		12/23/2025	6.490	551,618		(6)				740,000	10/28/2025
100267135		ESCONDIDO	CA		12/23/2025	6.625	925,012		(9)				1,300,000	10/30/2025
100267136		WEST DOVER	VT		12/23/2025	6.624	335,202		(6)				515,000	10/28/2025
100267137		SUGAR MOUNTAIN	NC		12/23/2025	6.875	489,731		(3)				605,000	10/31/2025
100267138		PROVO	UT		12/23/2025	6.500	229,620		(4)				510,000	10/28/2025
100267139		CHESTERFIELD	VA		12/23/2025	6.375	275,066		(3)				385,500	10/30/2025
100267140		WILDWOOD	NJ		12/23/2025	7.490	392,340		(10)				527,000	10/30/2025
100267141		PERRYSBURG	OH		12/23/2025	6.875	212,306		(4)				280,000	10/31/2025
100267142		INDEPENDENCE	MO		12/23/2025	6.625	369,291		(5)				488,000	10/24/2025
100267143		ESCONDIDO	CA		12/23/2025	6.875	373,843		(6)				495,000	10/30/2025
100267144		VIRGINIA BEACH	VA		12/23/2025	6.625	447,732		(5)				585,000	10/17/2025
100267145		MARCO ISLAND	FL		12/23/2025	6.375	374,613		(2)				545,000	11/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100267146		WILMINGTON	NC		12/23/2025	7.125	516,879		(10)				822,000	10/10/2025
100267147		BEL AIR	MD		12/23/2025	7.490	209,047		(3)				255,000	10/15/2025
100267148		NASHUA	NH		12/23/2025	6.250	382,079		(2)				540,000	10/22/2025
100267149		WAIANAE	HI		12/23/2025	7.125	499,579		(7)				745,000	10/28/2025
100267150		SYCAMORE	IL		12/23/2025	6.750	376,328		(5)				497,000	10/30/2025
100267151		HERMITAGE	TN		12/23/2025	6.500	393,523		(4)				515,000	10/22/2025
100267152		WINTER HAVEN	FL		12/23/2025	7.490	278,754						326,000	10/30/2025
100267153		MAPLE GROVE	MN		12/23/2025	6.750	210,429		(2)				276,000	10/29/2025
100267154		SALEM	SC		12/23/2025	6.500	281,264		(4)				425,000	10/27/2025
100267155		OWENS CROSS ROADS	AL		12/23/2025	8.000	428,599		(4)				470,000	10/30/2025
100267156		OLYMPIA	WA		12/23/2025	6.375	336,007		(4)				472,000	10/23/2025
100267157		FORT WORTH	TX		12/23/2025	6.375	235,561		(3)				345,000	10/30/2025
100267158		CANTON	GA		12/23/2025	6.375	508,534		(4)				717,000	10/28/2025
100267159		CARY	NC		12/23/2025	6.750	383,331		(5)				503,000	10/30/2025
100267160		MENTONE BERNARDINO	CA		12/23/2025	7.125	516,341		(5)				675,000	10/21/2025
100267161		CHICAGO	IL		12/23/2025	6.375	584,044		(6)				825,000	10/29/2025
100267162		ROSEVILLE	CA		12/23/2025	6.375	448,569		(5)				632,000	10/29/2025
100267163		WILDWOOD CREST	NJ		12/23/2025	6.990	366,303		(6)				475,000	10/31/2025
100267164		TEMPLE CITY	CA		12/23/2025	7.000	510,503		(9)				680,000	10/29/2025
100267165		DOYLESTOWN	PA		12/23/2025	6.624	342,103		(5)				445,000	10/30/2025
100267166		DURHAM	NC		12/23/2025	6.490	226,916		(1)				370,000	10/30/2025
100267167		GALVESTON	TX		12/23/2025	6.625	311,630		(4)				460,000	10/28/2025
100267168		BOSTON	MA		12/23/2025	6.625	224,646		(3)				310,000	10/31/2025
100267169		KIAWAH ISLAND	SC		12/23/2025	6.375	424,083		(2)				560,000	11/03/2025
100267170		FAYETTEVILLE	AR		12/23/2025	6.500	256,467		(4)				400,000	10/31/2025
100267171		LYNN	MA		12/23/2025	7.375	512,388		(10)				810,000	10/31/2025
100267172		PARKER	AZ		12/23/2025	6.625	312,692		(5)				444,000	10/30/2025
100267173		RICHMOND	TX		12/23/2025	6.500	256,747		(4)				358,000	10/31/2025
100267174		COLLEGE STATION	TX		12/23/2025	6.625	218,691		(3)				300,000	10/30/2025
100267175		FORT WORTH	TX		12/23/2025	6.875	222,491		(3)				354,000	10/30/2025
100267176		WOLCOTTVILLE	IN		12/23/2025	6.990	325,367		(3)				410,000	10/30/2025
100267177		BATAVIA	IL		12/23/2025	7.375	251,926		(4)				350,000	10/29/2025
100267178		OCEAN PARK	WA		12/23/2025	6.625	322,707		(5)				450,000	10/29/2025
100267179		ROGERS	MN		12/23/2025	7.125	417,567		(7)				540,000	10/29/2025
100267180		COTTAGE GROVE	MN		12/23/2025	7.000	244,246		(6)				387,000	10/23/2025
100267181		PHOENIX	AZ		12/23/2025	6.875	292,552		3				375,000	11/03/2025
100267182		RED LODGE	MT		12/23/2025	6.490	455,685		(7)				670,000	10/30/2025
100267183		SANFORD	NC		12/23/2025	6.990	274,865		(3)				360,000	10/28/2025
100267184		PAWLEYS ISLAND	SC		12/23/2025	6.500	213,202		(2)				280,000	11/03/2025
100267185		LYNN	MA		12/23/2025	6.624	771,605		(12)				1,090,000	10/29/2025
100267186		SOUTH BEND	IN		12/23/2025	6.625	230,725		(3)				305,000	11/06/2025
100267187		GLEN ALLEN	VA		12/23/2025	6.625	435,017		(4)				570,000	11/04/2025
100267188		CORPUS CHRISTI	TX		12/23/2025	6.625	261,120		(4)				340,000	10/30/2025
100267189		DUNEDIN	FL		12/23/2025	6.990	407,487		(8)				615,000	11/04/2025
100267190		CHESAPEAKE	VA		12/23/2025	6.500	266,181		(4)				371,000	11/04/2025
100267191		LYONS	CO		12/23/2025	6.500	268,568		1				412,000	11/04/2025
100267192		COVINGTON	LA		12/23/2025	6.625	309,359		(5)				430,000	11/04/2025
100267193		ROGERS	AR		12/23/2025	6.490	252,425		(3)				369,000	10/30/2025
100267194		LAWRENCE	MA		12/23/2025	6.375	545,784		(3)				900,000	10/30/2025
100267195		SPIRIT LAKE	IA		12/23/2025	6.625	654,386						870,000	10/31/2025
100267196		ARDMORE	PA		12/23/2025	6.490	318,557		(3)				430,000	10/27/2025
100267197		GALVESTON	TX		12/23/2025	6.625	351,561		(6)				542,000	10/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100267198		DANDRIDGE	TN		12/23/2025	6.490	819,739		(12)				1,145,000	10/31/2025
100267199		PARMA	OH		12/23/2025	6.990	278,067		(4)				362,000	11/06/2025
100267200		DURHAM	NC		12/23/2025	6.375	516,817		(4)				680,000	11/04/2025
100267201		GALLATIN	TN		12/23/2025	6.625	226,955		(2)				305,000	10/31/2025
100267202		SANTA CLARITA	CA		12/23/2025	6.490	526,336		(7)				735,000	11/01/2025
100267203		COLONIAL BEACH	VA		12/23/2025	6.490	303,882		(4)				440,000	10/30/2025
100267204		CULPEPER	VA		12/23/2025	6.625	391,958		(6)				550,000	10/30/2025
100267205		INDIAN RIVER	MI		12/23/2025	6.625	266,570		(5)				400,000	11/05/2025
100267206		JOSHUA TREE	CA		12/23/2025	7.125	231,680		(4)				300,000	10/27/2025
100267207		ROCKLIN	CA		12/23/2025	6.500	356,539		(4)				475,300	11/04/2025
100267208		HAYWARD	CA		12/23/2025	6.625	543,569		(8)				710,000	10/27/2025
100267209		ALBUQUERQUE	NM		12/23/2025	7.625	409,433		(11)				520,000	10/28/2025
100267210		LOS ANGELES	CA		12/23/2025	6.625	763,145		(11)				1,100,000	10/24/2025
100267211		FRESNO	CA		12/23/2025	6.500	385,061		(4)				537,000	10/31/2025
100267212		CHICAGO	IL		12/23/2025	6.625	216,122		(4)				320,000	11/05/2025
100267213		SEWARD	AK		12/23/2025	7.125	520,395		(12)				675,000	09/24/2025
100267214		LAREDO	TX		12/23/2025	7.000	220,026		(2)				280,000	09/17/2025
100267215		DAVENPORT	FL		12/23/2025	7.490	291,466		(2)				360,000	09/06/2025
100267216		HOSCHTON	GA		12/23/2025	6.999	510,069		(3)				630,000	10/02/2025
100267217		TOLLESON	AZ		12/23/2025	6.625	326,170		(5)				455,000	09/18/2025
100267218		HILTON HEAD ISLAND	SC		12/23/2025	7.490	491,696		(14)				625,000	09/23/2025
100267219		WICHITA FALLS	TX		12/23/2025	7.625	324,492		(6)				395,000	10/01/2025
100267220		PAGOSA SPRINGS	CO		12/23/2025	7.500	818,235		(10)				1,060,000	08/28/2025
100267221		BELVIDERE	NJ		12/23/2025	7.125	312,518		(3)				410,000	09/26/2025
100267222		NORTH CHARLESTON	SC		12/23/2025	6.624	235,918		(3)				310,000	10/03/2025
100267223		DES PLAINES	IL		12/23/2025	7.500	341,535		(7)				445,000	09/04/2025
100267224		DURANT	OK		12/23/2025	6.500	214,095		(3)				280,000	10/08/2025
100267225		SANTA ROSA	CA		12/24/2025	7.000	824,613		(24)				1,100,000	12/05/2025
100267226		SANTA ROSA	CA		12/24/2025	7.000	824,673		(24)				1,107,000	12/05/2025
100267227		PANAMA CITY	FL		12/24/2025	7.500	231,356		(5)				255,000	11/25/2025
100267228		BELLA VISTA	AR		12/24/2025	7.250	289,097		(6)				382,500	12/04/2025
100267229		RIO RANCHO	NM		12/24/2025	7.375	201,594		(6)				240,000	12/04/2025
100267230		PAYSON	AZ		12/24/2025	6.875	422,050		(7)				485,000	12/03/2025
100267231		TORRANCE	CA		12/24/2025	6.625	1,452,222		(14)				2,050,000	12/04/2025
100267232		HOLLADAY	UT		12/24/2025	7.000	554,544		(10)				720,000	12/01/2025
100267233		BOONE	NC		12/24/2025	6.875	521,380		(14)				1,300,000	12/04/2025
100267234		ATLANTA	GA		12/24/2025	7.750	354,167		(10)				390,000	12/02/2025
100267237		BIG BEAR LAKE	CA		12/24/2025	6.875	714,328		(10)				925,000	11/25/2025
100267238		LADERA RANCH	CA		12/24/2025	6.750	1,961,216		(42)				2,900,000	12/03/2025
100267239		MESA	AZ		12/24/2025	6.625	308,219		(4)				400,000	11/26/2025
100267240		ROWLETT	TX		12/24/2025	6.875	339,057		(5)				493,000	11/25/2025
100267241		WOLFFORTH	TX		12/24/2025	6.625	667,571		(9)				815,000	11/25/2025
100267242		LEBANON	TN		12/24/2025	7.125	257,242		(8)				395,000	12/03/2025
100267243		PLEASANT HILL	CA		12/24/2025	6.500	1,303,601		(18)				1,630,000	12/04/2025
100267244		ANNANDALE	VA		12/24/2025	6.625	1,128,332		(20)				1,520,000	12/04/2025
100267245		LAKE OSWEGO	OR		12/24/2025	6.500	2,373,026		(12)				2,930,000	11/21/2025
100267247		PILOT POINT	TX		12/24/2025	6.875	208,588		(3)				290,000	11/20/2025
100267249		MANASSAS	VA		12/24/2025	6.875	317,125		(3)				423,000	11/26/2025
100267250		LOMPOC	CA		12/24/2025	7.125	1,188,652		(29)				1,775,000	11/25/2025
100267251		AUSTIN	TX		12/24/2025	6.750	899,872		(3)				1,250,000	11/24/2025
100267252		OJAI	CA		12/24/2025	7.625	1,398,531						1,675,000	11/24/2025
100267253		HOLLADAY	UT		12/24/2025	6.625	103,147		(2)				300,000	11/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100267254		LEHIGH ACRES	FL		12/24/2025	6.625	274,313		(2)				355,000	12/02/2025
100267255		GOLD RIVER	CA		12/24/2025	6.750	307,552		(5)				490,000	11/24/2025
100267256		ROSEVILLE	CA		12/24/2025	6.625	226,969		(4)				610,000	11/21/2025
100267257		GARLAND	TX		12/24/2025	6.750	270,308		(3)				335,000	12/01/2025
100267258		BOYNTON BEACH	FL		12/24/2025	6.250	331,484		5				455,000	11/21/2025
100267259		MADERA	CA		12/24/2025	7.125	481,022		(6)				625,000	12/02/2025
100267260		LATHROP	CA		12/24/2025	7.625	879,524		(10)				970,000	11/26/2025
100267261		SANTEE	CA		12/24/2025	6.875	725,773		(15)				871,000	11/26/2025
100267262		MIAMI GARDENS	FL		12/24/2025	7.250	547,834		(11)				620,000	11/25/2025
100267263		DACULA	GA		12/24/2025	6.875	213,482		(6)				365,000	12/01/2025
100267264		WHITNEY	TX		12/24/2025	6.750	252,267		(4)				360,000	11/24/2025
100267265		TUKWILA	WA		12/24/2025	6.750	496,788		(7)				605,000	11/24/2025
100267266		BERKELEY LAKE	GA		12/24/2025	6.500	417,789		(4)				589,000	12/01/2025
100267267		MENLO PARK	CA		12/24/2025	6.875	2,068,015		(35)				2,510,000	11/21/2025
100267268		GOLDSBORO	NC		12/24/2025	7.625	243,511		(5)				290,000	11/26/2025
100267269		PFLUGERVILLE	TX		12/24/2025	6.875	590,736		(10)				735,000	11/28/2025
100267270		GLENDALE	CA		12/24/2025	6.750	1,495,224		(22)				1,830,000	12/01/2025
100267272		CUMMING	GA		12/24/2025	6.875	349,086		(3)				441,000	11/25/2025
100267273		MIAMI	FL		12/24/2025	7.000	391,141		(6)				505,000	11/26/2025
100267274		DANA POINT	CA		12/24/2025	6.750	3,007,010		(47)				3,888,000	11/26/2025
100267275		SHERMAN OAKS	CA		12/24/2025	6.625	820,142		(14)				1,300,000	12/02/2025
100267276		HOUSTON	TX		12/24/2025	6.625	459,655		(5)				650,000	11/26/2025
100267277		KALISPELL	MT		12/24/2025	6.500	379,642		(6)				780,000	12/01/2025
100267278		FRESNO	CA		12/24/2025	6.500	241,780						346,000	11/24/2025
100267281		VENTURA	CA		12/24/2025	6.750	604,154		(5)				790,000	12/01/2025
100267282		SAN FRANCISCO	CA		12/24/2025	7.250	1,249,609		(31)				1,500,000	12/03/2025
100267284		LAHAINA	HI		12/24/2025	6.500	2,554,510		(27)				4,700,000	11/10/2025
100267285		SCOTTSDALE	AZ		12/24/2025	6.500	711,985		(9)				1,000,000	12/03/2025
100267286		PLANO	TX		12/24/2025	6.500	1,074,661		(13)				1,400,000	11/25/2025
100267287		CARLSBAD	CA		12/24/2025	6.750	2,274,205		(36)				2,759,000	11/04/2025
100267288		SCOTTSDALE	AZ		12/24/2025	6.625	3,010,552		1				3,950,000	11/07/2025
100267289		SALISBURY	NC		12/24/2025	7.375	161,095		(5)				205,000	12/01/2025
100267290		OAKLAND	CA		12/24/2025	7.500	715,085		(13)				1,100,000	11/17/2025
100267291		DILLON	CO		12/24/2025	7.000	253,234		(5)				310,000	11/07/2025
100267292		WATSONVILLE	CA		12/24/2025	6.500	526,022		(7)				856,000	12/05/2025
100267293		BARSTOW	CA		12/24/2025	7.250	361,575		(7)				463,500	11/25/2025
100267294		SCHAUMBURG	IL		12/24/2025	6.500	455,473		(2)				685,000	11/14/2025
100267295		ANAHEIM	CA		12/24/2025	6.750	1,087,193		(2)				1,336,000	10/18/2025
100267296		NEWPORT BEACH	CA		12/24/2025	7.250	4,992,909		(8)				6,600,000	11/21/2025
100267297		ALAMEDA	CA		12/24/2025	6.500	513,974		(8)				800,000	09/25/2025
100267298		SUWANEE	GA		12/24/2025	7.000	2,475,129		(37)				3,175,000	11/07/2025
100267299		MIAMI	FL		12/24/2025	7.250	691,692		(15)				780,000	10/17/2025
100267300		HOLLY SPRINGS	NC		12/24/2025	6.750	750,435		(14)				1,225,000	10/01/2025
100267302		CUMMING	GA		12/24/2025	7.000	519,576		(10)				689,500	11/17/2025
100267303		BETHESDA	MD		12/24/2025	6.875	911,530		(19)				1,125,000	10/24/2025
100267304		ZION	IL		12/24/2025	7.000	101,661		(1)				175,000	11/10/2025
100267305		CLAYTON	NC		12/24/2025	7.250	322,020		(5)				368,000	11/10/2025
100267306		MIAMI	FL		12/24/2025	7.125	518,698		(13)				623,000	10/31/2025
100267307		TUCSON	AZ		12/24/2025	6.875	249,469		(6)				319,000	10/30/2025
100267308		MAPLETON	UT		12/24/2025	7.000	2,097,644		2,637				5,750,000	11/04/2025
100267309		MIDLOTHIAN	VA		12/24/2025	6.500	237,038		(4)				428,000	10/31/2025
100267310		PARKER	CO		12/24/2025	7.250	531,816		(11)				630,000	10/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100267311		MONTEREY PARK	CA		12/24/2025	6.875	555,054		(13)				765,000	11/14/2025
100267312		BEVERLY HILLS	CA		12/24/2025	6.875	2,504,784		(4)				3,500,000	11/12/2025
100267313		SAN BERNARDINO	CA		12/24/2025	7.000	416,994		(9)				550,000	10/06/2025
100267314		PENSACOLA	FL		12/24/2025	7.875	207,752		(4)				275,000	11/05/2025
100267315		HUNTINGTON BEACH	CA		12/24/2025	6.625	628,260		(5)				1,175,000	10/14/2025
100267316		COLORADO SPRINGS	CO		12/24/2025	6.750	279,796		(5)				358,000	11/13/2025
100267317		CALIFORNIA CITY	CA		12/24/2025	7.250	287,580		(6)				345,000	09/30/2025
100267318		ROSEVILLE	CA		12/24/2025	6.875	493,987		(8)				562,000	11/12/2025
100267319		PROSSER	WA		12/24/2025	6.750	270,277		(6)				331,000	11/07/2025
100267320		WHITESTOWN	IN		12/24/2025	7.000	279,921		(6)				385,000	10/14/2025
100267321		SAN JOSE	CA		12/24/2025	6.875	524,002		(14)				1,015,000	09/19/2025
100267322		SAN DIEGO	CA		12/24/2025	6.625	1,571,870		(19)				2,000,000	10/24/2025
100267323		NEW EGYPT	NJ		12/24/2025	6.990	285,612		(6)				418,000	10/30/2025
100267324		SOUTH SAN FRANCISCO	CA		12/24/2025	6.750	1,104,344		(23)				1,400,000	11/10/2025
100267325		INDIANAPOLIS	IN		12/24/2025	7.000	362,138		(8)				462,000	09/29/2025
100267326		PORTER RANCH	CA		12/24/2025	6.625	1,376,507		(23)				1,700,000	10/28/2025
100267327		COVINA	CA		12/24/2025	7.125	746,971		(16)				905,000	10/24/2025
100267328		GLENDALE	CA		12/24/2025	7.250	863,313		(19)				1,060,000	09/18/2025
100267329		GALT	CA		12/24/2025	6.500	405,461		(5)				520,000	10/03/2025
100267330		BATAVIA	IL		12/24/2025	7.375	525,658		(13)				625,000	09/15/2025
100267331		RIVERSIDE	CA		12/24/2025	6.875	612,161		(13)				745,000	09/30/2025
100267332		PORT HUENEME	CA		12/24/2025	6.875	767,834		(14)				1,000,000	10/01/2025
100267333		MABLETON	GA		12/24/2025	6.875	829,874		(16)				1,200,000	11/05/2025
100267334		KIRKLAND	WA		12/24/2025	6.500	1,033,826		(5)				2,300,000	09/18/2025
100267335		SACRAMENTO	CA		12/24/2025	6.500	774,719		(8)				950,000	10/03/2025
100267336		ELKTON	MD		12/24/2025	6.750	448,428		(5)				550,000	09/19/2025
100267337		INDIAN CREEK	IL		12/24/2025	7.500	480,077		(7)				625,000	10/27/2025
100267338		ALISO VIEJO	CA		12/24/2025	6.500	1,012,136		(21)				1,610,000	11/04/2025
100267339		MERIDIAN	ID		12/24/2025	7.000	333,751		(7)				400,000	10/31/2025
100267340		LOS ANGELES	CA		12/24/2025	6.750	517,620		(12)				630,000	11/17/2025
100267341		MIAMI LAKES	FL		12/24/2025	7.375	664,304		(16)				750,000	10/22/2025
100267342		MIAMI	FL		12/24/2025	6.500	390,680		(6)				500,000	10/31/2025
100267343		LA HABRA HEIGHTS	CA		12/24/2025	6.750	1,038,169		(17)				1,300,000	11/05/2025
100267344		CHICAGO	IL		12/24/2025	7.000	315,276		(6)				390,000	11/03/2025
100267345		LADERA RANCH	CA		12/24/2025	6.375	1,142,352		(5)				1,330,000	11/03/2025
100267346		FOUNTAIN HILLS	AZ		12/24/2025	6.125	581,788		(7)				1,550,000	11/17/2025
100267347		BROOKSHIRE	TX		12/24/2025	7.500	414,924		(10)				493,000	11/12/2025
100267348		MISSION VIEJO	CA		12/24/2025	6.375	1,226,262		(10)				1,610,000	10/23/2025
100267349		JOHNS CREEK	GA		12/24/2025	6.500	1,200,605		(17)				1,775,000	11/21/2025
100267350		SEABROOK	TX		12/24/2025	6.625	376,409		(4)				468,000	11/24/2025
100267351		IRVINE	CA		12/24/2025	6.750	1,295,870		(27)				1,835,000	11/13/2025
100267352		MORGAN HILL	CA		12/24/2025	6.375	1,325,500		(20)				2,150,000	11/03/2025
100267353		GIG HARBOR	WA		12/24/2025	6.625	464,218		(8)				582,000	11/14/2025
100267354		SCOTTSDALE	AZ		12/24/2025	6.750	318,126		(4)				417,000	11/14/2025
100267355		LAWRENCEVILLE	GA		12/24/2025	6.250	297,499		(6)				586,000	11/21/2025
100267356		LOS ANGELES	CA		12/24/2025	7.125	492,374		(6)				600,000	11/07/2025
100267357		WEST COVINA	CA		12/24/2025	6.375	1,227,196		(14)				1,675,000	11/14/2025
100267358		ESCONDIDO	CA		12/24/2025	6.625	849,163		(11)				1,050,000	09/16/2025
100267359		DEL MAR	CA		12/24/2025	6.875	2,861,345		(49)				3,950,000	11/18/2025
100267360		BOZEMAN	MT		12/24/2025	7.250	1,111,257		(7)				1,325,000	10/31/2025
100267361		IRVINE	CA		12/24/2025	6.500	1,139,736		(12)				1,490,000	10/23/2025
100267362		TAMPA	FL		12/24/2025	7.750	2,025,295		(42)				2,330,000	11/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100267363		LOS BANOS	CA		12/24/2025	6.875	476,613		(7)				588,000	11/18/2025
100267364		HIALEAH	FL		12/24/2025	7.250	472,332		(6)				545,000	10/17/2025
100267365		GRANITE FALLS	WA		12/24/2025	7.500	610,589		(11)				735,000	11/03/2025
100267366		SCOTTSDALE	AZ		12/24/2025	6.250	1,034,266		(8)				1,455,000	11/17/2025
100267367		LILBURN	GA		12/24/2025	7.125	390,979		(7)				487,000	11/13/2025
100268176		FORT WORTH	TX		12/29/2025	7.125	274,646		(1)				435,000	10/28/2025
100268177		WAIKOLOA	HI		12/29/2025	6.375	1,245,293		(2)				2,050,000	11/10/2025
100268178		LOMBARD	IL		12/29/2025	6.875	266,317		(1)				424,000	11/07/2025
100268179		GLEN ALLEN	VA		12/29/2025	6.375	251,428		(1)				410,000	11/18/2025
100268180		CHANTILLY	VA		12/29/2025	5.875	413,860		1				685,000	11/21/2025
100268181		BELLAIRE	TX		12/29/2025	6.000	583,048		1				936,000	11/04/2025
100268182		PELL CITY	AL		12/29/2025	6.490	533,940		(1)				850,000	10/31/2025
100268183		TORRANCE	CA		12/29/2025	6.375	614,315						1,000,000	11/10/2025
100268184		OCEANSIDE	CA		12/29/2025	6.124	674,118						1,090,000	11/20/2025
100268185		BLACK BUTTE RANCH	OR		12/29/2025	6.750	793,118		(3)				1,220,000	09/04/2025
100268186		BIG BEAR LAKE	CA		12/29/2025	6.499	351,731		(1)				460,000	10/22/2025
100268187		POST FALLS	ID		12/29/2025	6.375	400,656		(1)				624,000	11/19/2025
100268188		MONTGOMERY VILLAGE	MD		12/29/2025	6.500	261,181		(1)				408,000	11/07/2025
100268189		HILO	HI		12/29/2025	6.750	410,029		(1)				630,000	11/05/2025
100268190		RICHMOND	VA		12/29/2025	5.875	331,310						535,000	11/18/2025
100268191		LAS VEGAS	NV		12/29/2025	7.490	230,436		(1)				350,000	10/29/2025
100268192		HONOLULU	HI		12/29/2025	6.499	537,224		(1)				820,000	11/25/2025
100268193		HYATTSVILLE	MD		12/29/2025	5.875	266,533						432,000	10/28/2025
100268194		BROKEN BOW	OK		12/29/2025	6.875	785,041		(2)				1,197,000	10/30/2025
100268195		PETOSKEY	MI		12/29/2025	6.125	334,080						442,000	10/08/2025
100268196		MIDLOTHIAN	VA		12/29/2025	6.490	275,007		(1)				420,000	10/31/2025
100268197		BOCA RATON	FL		12/29/2025	6.499	305,705		(1)				460,000	12/05/2025
100268198		GRAWN	MI		12/29/2025	6.500	277,852		(1)				369,000	10/15/2025
100268199		SEDONA	AZ		12/29/2025	5.990	569,132						875,000	10/31/2025
100268200		MESA	AZ		12/29/2025	6.375	349,695		(1)				540,000	11/12/2025
100268201		PUYALLUP	WA		12/29/2025	6.125	693,035						1,100,000	11/10/2025
100268202		LAKEMONT	GA		12/29/2025	6.500	355,259		(1)				538,000	11/13/2025
100268203		PLEASANT HILL	CA		12/29/2025	6.124	604,383						925,000	11/19/2025
100268204		PUYALLUP	WA		12/29/2025	6.125	689,947		1				1,100,000	11/10/2025
100268205		FORT MYERS	FL		12/29/2025	6.375	427,653		(1)				644,000	11/10/2025
100268206		COLLEGE STATION	TX		12/29/2025	6.500	419,620		(1)				635,500	10/30/2025
100268207		HONOLULU	HI		12/29/2025	6.875	1,225,458		(2)				1,830,000	10/17/2025
100268208		TEMPLE CITY	CA		12/29/2025	6.124	618,453						975,000	11/26/2025
100268209		PACKWOOD	WA		12/29/2025	6.875	373,871		(1)				546,000	11/13/2025
100268210		LENOIR	NC		12/29/2025	6.375	406,229		(1)				590,000	11/12/2025
100268211		ELLIJAY	GA		12/29/2025	6.124	256,421		(1)				375,000	12/01/2025
100268212		GOODYEAR	AZ		12/29/2025	6.375	307,307						375,000	11/10/2025
100268213		MADISON	AL		12/29/2025	6.490	314,617		(1)				465,000	11/07/2025
100268214		CUTLER BAY	FL		12/29/2025	6.250	456,426		(1)				680,000	11/07/2025
100268215		LK ELSINORE	CA		12/29/2025	6.124	503,014						750,000	11/20/2025
100268216		ROSEVILLE	CA		12/29/2025	6.499	458,849		(1)				650,000	11/19/2025
100268217		CAPE MAY	NJ		12/29/2025	6.124	679,087						1,000,000	11/19/2025
100268218		CHARLOTTE	NC		12/29/2025	6.624	303,135		(1)				444,000	11/14/2025
100268219		OCEAN CITY	MD		12/29/2025	6.624	456,106		(1)				665,000	11/20/2025
100268220		CLOVIS	CA		12/29/2025	6.500	352,431		(1)				495,000	11/19/2025
100268221		WEST JEFFERSON	NC		12/29/2025	6.750	301,168		(1)				440,000	11/17/2025
100268222		PAHOA	HI		12/29/2025	6.624	268,108						379,000	11/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268223		TEMPE	AZ		12/29/2025	6.125	295,449						420,000	11/07/2025
100268224		MIAMI GARDENS	FL		12/29/2025	6.250	434,772						650,000	11/03/2025
100268225		BRADENTON	FL		12/29/2025	5.999	320,156						455,000	11/20/2025
100268226		GLEN ALLEN	VA		12/29/2025	6.375	301,259		(1)				427,500	11/19/2025
100268227		GLEN ALLEN	VA		12/29/2025	6.375	299,478		(1)				425,000	11/19/2025
100268228		LOTTSBURG	VA		12/29/2025	6.625	318,377		(1)				447,000	11/03/2025
100268229		SAN CLEMENTE	CA		12/29/2025	5.875	802,557		1				1,202,000	11/05/2025
100268230		JOSHUA TREE	CA		12/29/2025	6.625	827,977		(1)				1,200,000	11/19/2025
100268231		TACOMA	WA		12/29/2025	6.375	818,802		(1)				1,180,000	11/18/2025
100268232		OAK ISLAND	NC		12/29/2025	6.490	324,972		(1)				457,000	10/24/2025
100268233		MANTECA	CA		12/29/2025	6.124	549,309						803,000	11/17/2025
100268234		PATERSON	NJ		12/29/2025	6.999	346,271		(1)				485,000	11/20/2025
100268235		PIGEON FORGE	TN		12/29/2025	5.999	409,829						584,000	11/20/2025
100268236		ARLINGTON	TX		12/29/2025	6.125	252,356						365,000	11/12/2025
100268237		CLIFTON	NJ		12/29/2025	6.499	367,943		(1)				584,000	11/21/2025
100268238		FUQUAY VARINA	NC		12/29/2025	6.125	231,790						344,000	11/07/2025
100268239		WINCHESTER	CA		12/29/2025	6.499	347,041		(1)				505,000	11/02/2025
100268240		MELISSA	TX		12/29/2025	6.500	319,236						450,000	11/07/2025
100268241		LOS ANGELES	CA		12/29/2025	6.990	1,032,743		(2)				1,550,000	11/07/2025
100268242		HOWELL	NJ		12/29/2025	5.999	533,325						895,000	11/24/2025
100268243		ANNAPOLIS	MD		12/29/2025	6.125	419,513						595,000	11/12/2025
100268244		CHICAGO	IL		12/29/2025	7.125	253,622		(1)				350,000	11/19/2025
100268245		PHILADELPHIA	PA		12/29/2025	7.000	343,455		(2)				475,000	11/12/2025
100268246		LEHIGH ACRES	FL		12/29/2025	6.990	355,888		(1)				500,000	12/03/2025
100268247		ANTIOCH	CA		12/29/2025	6.125	514,687						780,000	11/08/2025
100268248		MORRISVILLE	NC		12/29/2025	6.875	344,414		(1)				478,000	11/18/2025
100268249		NORTH CHESTERFIELD	VA		12/29/2025	6.500	245,904		(1)				345,000	10/30/2025
100268250		ENOCH	UT		12/29/2025	5.899	346,573						502,000	11/05/2025
100268251		PITTSBURG	CA		12/29/2025	6.125	562,720						800,000	11/07/2025
100268252		GRANITEVILLE	SC		12/29/2025	7.125	250,216		(1)				336,000	11/11/2025
100268253		LEBANON	NH		12/29/2025	6.375	389,964		(1)				554,000	11/03/2025
100268254		DANA POINT	CA		12/29/2025	6.499	833,455		(2)				1,200,000	11/26/2025
100268255		TUCSON	AZ		12/29/2025	6.624	268,938		(1)				375,000	11/07/2025
100268256		SHERRILLS FORD	NC		12/29/2025	6.499	580,862		(1)				915,000	11/19/2025
100268257		PORT ST LUCIE	FL		12/29/2025	6.490	245,296		(1)				355,000	10/29/2025
100268258		COLUMBIA	SC		12/29/2025	6.375	232,023		(1)				314,000	11/11/2025
100268259		CHULA VISTA	CA		12/29/2025	6.125	641,132						890,000	11/19/2025
100268260		MILFORD	MA		12/29/2025	6.490	313,896						443,000	11/07/2025
100268261		GRANBURY	TX		12/29/2025	6.500	258,991		(1)				365,000	10/03/2025
100268262		ARNOLD	CA		12/29/2025	6.875	273,020		(1)				365,000	10/09/2025
100268263		ORLANDO	FL		12/29/2025	6.250	451,081						620,000	11/14/2025
100268264		LINCOLN	CA		12/29/2025	6.500	389,261						550,000	11/10/2025
100268265		LAWRENCEVILLE	GA		12/29/2025	6.625	258,958		(1)				365,000	11/10/2025
100268266		UNION	KY		12/29/2025	6.500	575,443		(1)				768,000	11/17/2025
100268267		HOUSTON	TX		12/29/2025	6.624	279,063		(1)				375,000	11/12/2025
100268268		READING	PA		12/29/2025	6.875	259,133		(1)				364,000	11/13/2025
100268269		CONCORD	NC		12/29/2025	6.624	246,835		(1)				324,000	11/21/2025
100268270		LAWRENCEVILLE	GA		12/29/2025	6.375	302,575		(1)				405,000	11/22/2025
100268271		GREENVILLE	SC		12/29/2025	6.500	519,763		(1)				700,000	11/10/2025
100268272		PAGOSA SPRINGS	CO		12/29/2025	6.500	604,763		(1)				810,000	11/21/2025
100268273		MARYSVILLE	WA		12/29/2025	6.125	548,245						695,000	11/01/2025
100268274		DOWNINGTOWN	PA		12/29/2025	6.375	355,310		(1)				480,000	11/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268275		NOBLESVILLE	IN		12/29/2025	6.124	314,199						434,000	11/20/2025
100268276		MURRIETA	CA		12/29/2025	7.250	497,712		(2)				650,000	11/20/2025
100268277		ROSEVILLE	CA		12/29/2025	6.124	439,458						584,000	11/19/2025
100268278		ST LOUIS PARK	MN		12/29/2025	6.499	505,186		(1)				671,500	11/19/2025
100268279		LAS VEGAS	NV		12/29/2025	6.124	506,127						700,000	11/19/2025
100268280		MANITOU SPRINGS	CO		12/29/2025	6.490	267,020		(1)				360,000	10/27/2025
100268281		TAMPA	FL		12/29/2025	6.990	273,856		(1)				380,000	11/05/2025
100268282		FUQUAY VARINA	NC		12/29/2025	6.875	323,380		(1)				425,000	11/18/2025
100268283		KANNAPOLIS	NC		12/29/2025	6.624	167,291						225,000	11/18/2025
100268284		CENTERTON	AR		12/29/2025	6.124	410,536						621,000	11/13/2025
100268285		VANCOUVER	WA		12/29/2025	6.125	350,084						472,000	11/10/2025
100268286		FORT WORTH	TX		12/29/2025	6.875	281,449		(1)				365,000	11/06/2025
100268287		AURORA	CO		12/29/2025	6.500	340,603		(1)				445,000	11/19/2025
100268288		SHREVEPORT	LA		12/29/2025	6.125	236,588						316,000	11/12/2025
100268289		TUCKER	GA		12/29/2025	6.624	296,017		(1)				385,000	11/07/2025
100268290		PARKS	AZ		12/29/2025	6.624	418,337		(1)				565,000	11/13/2025
100268291		DACULA	GA		12/29/2025	5.750	299,091		2				415,000	11/17/2025
100268292		SALIDA	CO		12/29/2025	6.990	332,881		(2)				427,997	11/19/2025
100268293		CHARLOTTE	NC		12/29/2025	6.125	320,454						425,000	11/04/2025
100268294		DALTON	GA		12/29/2025	6.125	226,210						315,000	11/17/2025
100268295		AKRON	OH		12/29/2025	6.375	241,489						320,000	11/12/2025
100268296		CHESTERFIELD	MO		12/29/2025	6.875	352,407		(2)				455,000	11/03/2025
100268297		CUMMING	GA		12/29/2025	5.999	404,052						540,000	11/18/2025
100268298		CLEVELAND HEIGHTS	OH		12/29/2025	6.624	214,513						285,000	11/24/2025
100268299		DACULA	GA		12/29/2025	5.750	299,091		2				419,000	11/17/2025
100268300		PHOENIX	AZ		12/29/2025	6.624	405,615		(1)				625,000	11/19/2025
100268301		DALLAS	TX		12/29/2025	6.125	425,045						593,000	11/14/2025
100268302		CHEYENNE	WY		12/29/2025	6.375	385,375		(1)				509,000	11/06/2025
100268303		KATY	TX		12/29/2025	6.125	275,829						398,500	11/06/2025
100268304		MECHANICSVILLE	VA		12/29/2025	6.125	256,985						340,000	11/10/2025
100268305		SPRUCE HEAD	ME		12/29/2025	6.124	716,069						980,000	11/19/2025
100268306		LOS ANGELES	CA		12/29/2025	6.624	615,861		(1)				807,000	11/18/2025
100268307		NORTH LAS VEGAS	NV		12/29/2025	6.999	281,620		(1)				365,000	11/21/2025
100268308		PAYETTE	ID		12/29/2025	6.490	524,161		(1)				710,000	11/03/2025
100268309		MELISSA	TX		12/29/2025	6.624	375,328		(1)				505,000	11/25/2025
100268310		RENO	NV		12/29/2025	5.750	665,859		2				900,000	11/04/2025
100268311		CHARLOTTE	NC		12/29/2025	6.499	324,418		(1)				426,000	11/21/2025
100268312		OAK ISLAND	NC		12/29/2025	6.124	357,860						495,000	11/19/2025
100268313		MAMMOTH LAKES	CA		12/29/2025	6.875	440,251		(1)				575,000	11/05/2025
100268314		MILWAUKEE	WI		12/29/2025	6.875	311,146		(1)				420,000	11/12/2025
100268315		PHOENIX	AZ		12/29/2025	6.625	404,493		(1)				560,000	11/20/2025
100268316		OGDEN	UT		12/29/2025	6.375	435,270						586,000	11/19/2025
100268317		HOUSTON	TX		12/29/2025	6.624	596,052		(1)				850,000	11/21/2025
100268318		SUPPLY	NC		12/29/2025	6.499	320,711		(1)				460,000	11/20/2025
100268319		CLERMONT	FL		12/29/2025	5.999	270,839						370,000	11/20/2025
100268320		ARNOLD	CA		12/29/2025	6.499	272,837		(1)				355,000	11/18/2025
100268321		WHITE BEAR LAKE	MN		12/29/2025	7.250	262,567		(2)				335,000	07/31/2025
100268322		CHARLOTTE	NC		12/29/2025	6.250	237,141						335,000	11/24/2025
100268323		ANNANDALE	VA		12/29/2025	6.124	385,695		(1)				515,000	12/11/2025
100268324		NOBLESVILLE	IN		12/29/2025	5.999	230,633						336,000	11/21/2025
100268325		NORTH EAST	MD		12/29/2025	6.124	243,204						333,000	11/18/2025
100268326		OCEANSIDE	CA		12/29/2025	6.124	558,948		(1)				755,000	12/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268327		DOWNINGTOWN	PA		12/29/2025	6.375	237,531		(1)				310,000	11/21/2025
100268328		ASHBURNHAM	MA		12/29/2025	6.124	563,371						745,000	11/20/2025
100268329		DOVER	NJ		12/29/2025	6.124	621,434						830,000	11/24/2025
100268330		ALPHARETTA	GA		12/29/2025	6.375	323,078		(1)				435,000	11/19/2025
100268331		FORT WORTH	TX		12/29/2025	6.490	306,207		(1)				470,000	11/12/2025
100268332		LEAVENWORTH	WA		12/29/2025	6.125	472,028						655,000	11/08/2025
100268333		BEDMINSTER	NJ		12/29/2025	6.375	293,039						400,000	11/20/2025
100268334		WENTZVILLE	MO		12/29/2025	6.490	266,213		(1)				355,000	11/07/2025
100268335		CHESTERFIELD	VA		12/29/2025	6.124	283,873		(1)				437,000	11/20/2025
100268336		PORTLAND	OR		12/29/2025	7.125	518,978		(2)				680,000	10/08/2025
100268337		NOBLESVILLE	IN		12/29/2025	6.875	237,496		(1)				336,000	11/26/2025
100268338		OMAHA	NE		12/29/2025	6.490	290,720		(1)				393,000	10/31/2025
100268339		ATLANTA	GA		12/29/2025	6.875	536,226		(1)				700,000	11/14/2025
100268340		CASHIERS	NC		12/29/2025	6.375	739,328						980,000	11/10/2025
100268341		JOSHUA TREE	CA		12/29/2025	6.625	541,175		(1)				720,000	11/04/2025
100268342		PROVIDENCE	RI		12/29/2025	6.625	686,948		(1)				902,000	11/07/2025
100268343		MONROE	NC		12/29/2025	6.499	261,035		(1)				340,000	11/18/2025
100268344		HOSCHTON	GA		12/29/2025	6.625	571,022		(1)				775,000	11/12/2025
100268345		SAN FRANCISCO	CA		12/29/2025	6.500	938,408		(1)				1,270,000	11/03/2025
100268346		MANSFIELD	MA		12/29/2025	6.375	582,514						770,000	11/13/2025
100268347		ORLANDO	FL		12/29/2025	6.500	419,059		(1)				550,000	11/14/2025
100268348		PENHOOK	VA		12/29/2025	6.490	414,044		(1)				543,000	11/14/2025
100268349		WEST DOVER	VT		12/29/2025	6.625	566,607		(2)				744,000	10/27/2025
100268350		LACKAWAXEN	PA		12/29/2025	6.625	460,389		(1)				615,000	11/14/2025
100268351		LAKE ARROWHEAD	CA		12/29/2025	6.490	568,823		(1)				775,000	10/27/2025
100268352		CALEDONIA	WI		12/29/2025	6.875	743,684		(3)				1,000,000	10/30/2025
100268353		HILTON HEAD ISLAND	SC		12/29/2025	6.990	679,903		(3)				880,000	11/06/2025
100268354		SOMERVILLE	MA		12/29/2025	6.490	926,058		(1)				1,225,000	11/05/2025
100268355		ELMWOOD PARK	NJ		12/29/2025	6.624	588,716		(1)				770,000	11/10/2025
100268356		OLYMPIA	WA		12/29/2025	6.625	339,495		(1)				443,000	11/10/2025
100268357		AUSTIN	TX		12/29/2025	6.375	532,867		(1)				750,000	11/06/2025
100268358		BOISE	ID		12/29/2025	6.875	416,481		(2)				540,000	10/28/2025
100268359		DURHAM	NC		12/29/2025	6.250	397,082						531,300	11/13/2025
100268360		SEATTLE	WA		12/29/2025	6.500	466,117		(1)				625,000	10/21/2025
100268361		BRAMBLETON	VA		12/29/2025	6.625	667,288		(2)				890,000	10/31/2025
100268362		TRAVERSE CITY	MI		12/29/2025	6.375	565,470		(1)				793,000	10/31/2025
100268363		KAYSVILLE	UT		12/29/2025	6.375	381,494		(1)				530,000	11/13/2025
100268364		SCOTTSDALE	AZ		12/29/2025	6.490	603,920		(2)				790,000	11/07/2025
100268365		KISSIMMEE	FL		12/29/2025	6.490	329,673		(1)				439,000	11/12/2025
100268366		NASHVILLE	TN		12/29/2025	6.375	567,136		(1)				745,000	11/14/2025
100268367		COLUMBIA	MD		12/29/2025	6.250	374,740						497,000	11/10/2025
100268368		CHICAGO	IL		12/29/2025	6.625	299,172		(1)				390,000	10/10/2025
100268369		PITTSBURGH	PA		12/29/2025	6.490	287,186		(1)				375,000	11/17/2025
100268370		MOORESTOWN	NJ		12/29/2025	6.990	305,518		(1)				395,000	11/10/2025
100268371		PORTLAND	OR		12/29/2025	6.990	390,596		(2)				510,000	10/22/2025
100268372		FLORISSANT	MO		12/29/2025	6.625	285,965		(1)				372,000	11/12/2025
100268373		NAPLES	FL		12/29/2025	6.250	300,316		(1)				420,000	11/06/2025
100268374		CHATTANOOGA	TN		12/29/2025	6.625	234,780		(1)				360,000	11/13/2025
100268375		SANTA ROSA BEACH	FL		12/29/2025	6.624	752,140		(3)				995,000	11/10/2025
100268376		LEONARDTOWN	MD		12/29/2025	6.990	376,480		(2)				505,000	11/14/2025
100268377		BUCKEYE	AZ		12/29/2025	6.875	301,470		(2)				390,000	11/08/2025
100268378		PEORIA	AZ		12/29/2025	6.500	320,362		(1)				425,000	11/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268379		VILLAS	NJ		12/29/2025	6.990	321,084		(2)				419,000	11/14/2025
100268380		SOUTH BLOOMINGVILLE	OH		12/29/2025	6.875	332,083		(1)				440,000	11/07/2025
100268381		JUSTIN	TX		12/29/2025	6.490	283,919		(1)				380,000	11/12/2025
100268382		OKLAHOMA CITY	OK		12/29/2025	7.500	301,874		(2)				365,000	10/31/2025
100268383		MYRTLE BEACH	SC		12/29/2025	6.490	275,785		(1)				359,000	10/31/2025
100268384		WESTCLIFFE	CO		12/29/2025	7.625	417,323		(2)				555,000	10/31/2025
100268385		REDDING	CA		12/29/2025	6.750	301,958		(1)				390,000	11/10/2025
100268386		MOUNT JULIET	TN		12/29/2025	6.499	386,147		(1)				530,000	10/31/2025
100268387		BARNSTEAD	NH		12/29/2025	7.125	573,241		(2)				701,000	11/06/2025
100268388		HELENA	MT		12/29/2025	6.990	303,392		(2)				396,000	11/12/2025
100268389		HUDDLESTON	VA		12/29/2025	6.990	739,116		(3)				900,000	10/15/2025
100268390		THE VILLAGES	FL		12/29/2025	6.500	247,119		(1)				322,000	11/12/2025
100268391		LAFAYETTE	IN		12/29/2025	6.875	235,701		(1)				305,000	10/10/2025
100268392		BAR HARBOR	ME		12/29/2025	6.499	496,995		(1)				615,000	12/01/2025
100268393		SCOTTSDALE	AZ		12/29/2025	7.125	830,427		(3)				1,035,000	11/12/2025
100268394		WEST VALLEY CITY	UT		12/29/2025	6.624	363,330		(1)				455,000	11/20/2025
100268395		LINTHICUM HEIGHTS	MD		12/29/2025	6.625	241,451		(1)				320,000	11/07/2025
100268396		ASHLAND	OR		12/29/2025	6.875	299,440		(2)				390,000	11/01/2025
100268397		HARTWELL	GA		12/29/2025	6.750	319,926		(1)				390,000	10/31/2025
100268398		VAN ALSTYNE	TX		12/29/2025	6.499	597,919		(1)				783,000	11/15/2025
100268399		MARBLE FALLS	TX		12/29/2025	7.875	425,772		(2)				535,000	11/04/2025
100268400		OCEAN VIEW	DE		12/29/2025	7.500	572,644		(3)				689,000	10/20/2025
100268401		BEALETON	VA		12/29/2025	6.375	244,171		(1)				390,000	11/12/2025
100268402		HORSHAM	PA		12/29/2025	7.125	248,089		(1)				325,000	11/07/2025
100268403		SACRAMENTO	CA		12/29/2025	6.999	400,180		(1)				487,500	11/07/2025
100268404		LAKESIDE	AZ		12/29/2025	7.250	306,013		(1)				381,000	11/17/2025
100268405		SORRENTO	FL		12/29/2025	6.990	334,877						420,000	11/10/2025
100268406		RIVERBANK	CA		12/29/2025	6.624	408,092		(1)				500,000	11/17/2025
100268407		STERLING	VA		12/29/2025	7.490	350,159		(1)				427,500	10/24/2025
100268408		LEAGUE CITY	TX		12/29/2025	5.750	266,428		2				350,000	11/14/2025
100268409		FULSHEAR	TX		12/29/2025	6.375	283,235		(1)				365,000	11/24/2025
100268410		LEBANON	TN		12/29/2025	7.375	540,744		(2)				660,000	11/13/2025
100268411		CREVE COEUR	MO		12/29/2025	7.375	354,143		(2)				430,000	11/20/2025
100268412		PAYSON	AZ		12/29/2025	6.999	310,499		(1)				375,000	11/21/2025
100268413		FRANKLIN	TN		12/29/2025	7.625	318,805		(2)				457,000	11/17/2025
100268414		WEST SACRAMENTO	CA		12/29/2025	6.750	340,211		(1)				428,000	11/19/2025
100268415		FORT WORTH	TX		12/29/2025	6.250	242,810						300,000	11/26/2025
100268416		MORGANTON	GA		12/29/2025	7.125	361,345		(2)				437,000	11/18/2025
100268417		LILLINGTON	NC		12/29/2025	7.250	298,532		(1)				361,000	11/24/2025
100268418		OAK ISLAND	NC		12/29/2025	6.875	646,585		(2)				816,000	11/13/2025
100268419		LAS VEGAS	NV		12/29/2025	7.625	663,299		(3)				799,600	10/22/2025
100268420		COLUMBIA FALLS	MT		12/29/2025	6.625	452,544		(1)				555,000	11/12/2025
100268421		COLUMBIA	TN		12/29/2025	6.875	330,245		(1)				400,000	11/07/2025
100268422		GLEN ALLEN	VA		12/29/2025	7.250	342,845		(2)				419,500	10/28/2025
100268423		CHINCOTEAGUE ISLAND	VA		12/29/2025	7.000	464,389		(2)				590,000	10/17/2025
100268424		AVONDALE	AZ		12/29/2025	6.625	423,496		(1)				525,000	11/12/2025
100268425		HOLLYWOOD	FL		12/29/2025	6.624	448,703		(1)				550,000	11/13/2025
100268426		CHULA VISTA	CA		12/29/2025	6.624	632,572		(1)				835,000	11/17/2025
100268427		HARWICH	MA		12/29/2025	7.125	544,280		(2)				661,000	11/14/2025
100268428		GREENVILLE	SC		12/29/2025	6.750	285,586		(1)				375,000	11/12/2025
100268429		QUINCY	MA		12/29/2025	6.875	320,059		(1)				400,000	10/15/2025
100268430		QUEEN CREEK	AZ		12/29/2025	6.500	456,012		(1)				578,000	11/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268431		ST AUGUSTINE	FL		12/29/2025	7.125	622,452		(3)				765,000	11/13/2025
100268432		DURHAM	NC		12/29/2025	6.625	289,169		(1)				358,000	11/14/2025
100268433		SAINT CHARLES	MO		12/29/2025	7.500	416,665		(2)				510,000	11/13/2025
100268434		HIAWASSEE	GA		12/29/2025	6.500	406,887		(1)				620,000	11/14/2025
100268435		LAVALLETTE	NJ		12/29/2025	7.125	617,330		(3)				753,000	10/27/2025
100268436		MODESTO	CA		12/29/2025	7.000	431,850		(2)				525,000	10/25/2025
100268437		LONGS	SC		12/29/2025	7.375	304,759		(2)				405,000	11/07/2025
100268438		WHITEHALL	PA		12/29/2025	6.624	270,692		(1)				336,000	11/14/2025
100268439		REDDING	CA		12/29/2025	7.500	304,179		(2)				375,000	10/15/2025
100268440		BLUE RIDGE	GA		12/29/2025	6.624	387,986		(1)				484,000	11/10/2025
100268441		BENTONVILLE	AR		12/29/2025	6.490	210,664		(1)				276,000	11/14/2025
100268442		BONITA SPRINGS	FL		12/29/2025	6.990	372,562		(2)				455,000	11/13/2025
100268443		MAYNARDVILLE	TN		12/29/2025	7.375	247,756		(2)				321,000	10/22/2025
100268444		MELBOURNE	FL		12/29/2025	6.990	411,842		(2)				515,000	11/12/2025
100268445		TAVARES	FL		12/29/2025	7.490	302,339		(2)				360,000	11/07/2025
100268446		LITITZ	PA		12/29/2025	7.000	227,974		(1)				278,000	11/04/2025
100268447		BIG BEAR LAKE	CA		12/29/2025	7.625	753,733		(3)				855,000	11/05/2025
100268448		VERNON	NJ		12/29/2025	6.990	265,676		(1)				335,000	11/07/2025
100268449		PRESCOTT	AZ		12/29/2025	7.500	465,540		(2)				514,000	11/19/2025
100268450		STOCKBRIDGE	MA		12/29/2025	7.500	547,197		(2)				590,000	11/05/2025
100268451		NEW KENSINGTON	PA		12/29/2025	7.375	422,389		(2)				457,500	11/06/2025
100268452		GRANITE	OR		12/29/2025	7.375	645,034		(3)				720,000	10/25/2025
100268453		SPOKANE VALLEY	WA		12/29/2025	7.625	366,809		(1)				422,000	10/14/2025
100268454		MANASSAS	VA		12/29/2025	6.990	324,235		(1)				380,000	11/17/2025
100268455		NORTH MYRTLE BEACH	SC		12/29/2025	6.625	229,089						252,000	11/06/2025
100268456		SARASOTA	FL		12/29/2025	7.625	224,928						250,000	11/21/2025
100268457		KAILUA KONA	HI		12/29/2025	5.625	923,138		5				1,049,000	11/19/2025
100268458		COMPTON	CA		12/29/2025	6.625	378,716						570,000	10/28/2025
100268459		SUGARLOAF	CA		12/29/2025	6.624	287,585						380,000	11/21/2025
100268460		SPRING VALLEY	CA		12/29/2025	6.499	435,045		(1)				666,000	12/10/2025
100268461		SAN JUAN CAPISTRANO	CA		12/29/2025	6.124	497,994						801,000	12/11/2025
100268462		LAKE HAVASU CITY	AZ		12/29/2025	6.125	257,545						399,000	10/27/2025
100268463		SANTA ROSA	CA		12/29/2025	6.500	798,830		(1)				1,550,000	09/12/2025
100268464		FLORISSANT	CO		12/29/2025	6.990	459,313		(1)				575,000	11/15/2025
100268465		LOS ANGELES	CA		12/29/2025	6.625	885,271		(1)				1,250,000	11/04/2025
100268466		DENVER	CO		12/29/2025	6.625	294,901						398,000	11/10/2025
100268467		TITUS	AL		12/29/2025	6.990	407,538		(1)				530,000	11/21/2025
100268468		CORONA	CA		12/29/2025	6.990	686,868		(2)				893,000	11/24/2025
100268469		BERMUDA DUNES	CA		12/29/2025	5.990	764,800		1				1,030,000	11/25/2025
100268470		SALIDA	CO		12/29/2025	6.499	438,586		(1)				578,000	12/15/2025
100268471		DENVER	CO		12/29/2025	6.125	462,611		1				635,000	11/25/2025
100268472		MILLSBORO	DE		12/29/2025	6.990	487,875		(2)				640,000	10/31/2025
100268473		PHOENIX	AZ		12/29/2025	6.125	323,052		1				482,000	11/20/2025
100268474		BETHANY BEACH	DE		12/29/2025	6.490	676,371		(1)				895,000	11/03/2025
100268475		REDDING	CA		12/29/2025	6.624	245,811						304,000	11/25/2025
100268476		CHANDLER	AZ		12/29/2025	6.500	328,105		(1)				515,000	12/02/2025
100268477		FRESNO	CA		12/29/2025	6.624	299,726		(1)				443,000	12/11/2025
100268478		SILVERTHORNE	CO		12/29/2025	5.250	775,787		4				1,077,000	12/15/2025
100268479		COLORADO SPRINGS	CO		12/29/2025	6.375	310,098						450,000	11/26/2025
100268480		HALLANDALE BEACH	FL		12/29/2025	6.490	283,023						425,000	11/04/2025
100268481		ATWATER	CA		12/29/2025	6.375	242,817						360,000	11/24/2025
100268482		THOUSAND OAKS	CA		12/29/2025	6.490	616,399		(1)				970,000	11/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268483		DUNDEE	FL		12/29/2025	5.875	283,337						357,000	11/14/2025
100268484		MENIFEE	CA		12/29/2025	6.125	436,744		1				605,000	11/22/2025
100268485		DORAL	FL		12/29/2025	5.990	333,279		1				564,000	11/26/2025
100268486		BAKERSFIELD	CA		12/29/2025	6.875	250,889		(1)				377,000	09/04/2025
100268487		GILBERT	AZ		12/29/2025	6.125	241,805						323,000	11/19/2025
100268488		CAMPBELL	CA		12/29/2025	5.999	1,353,009						2,000,000	12/09/2025
100268489		BRADENTON	FL		12/29/2025	6.990	405,098		(1)				600,000	11/21/2025
100268490		CLEARWATER	FL		12/29/2025	6.750	334,332		(1)				456,000	11/24/2025
100268491		KISSIMMEE	FL		12/29/2025	5.500	218,072		1				285,000	11/19/2025
100268492		PORT SAINT JOE	FL		12/29/2025	5.750	258,586						370,000	11/25/2025
100268493		ATHENS	GA		12/29/2025	6.625	338,647						435,000	11/18/2025
100268494		CAPE CORAL	FL		12/29/2025	6.624	674,193		(2)				900,000	12/04/2025
100268495		STOCKBRIDGE	GA		12/29/2025	6.499	228,651		(1)				290,000	12/10/2025
100268496		MINERAL BLUFF	GA		12/29/2025	6.490	592,814		(1)				660,000	11/07/2025
100268497		BOISE	ID		12/29/2025	6.500	439,698						600,000	11/10/2025
100268498		FORT MYERS	FL		12/29/2025	6.125	378,499		1				480,000	11/24/2025
100268499		CHUBBUCK	ID		12/29/2025	6.000	343,227						560,000	12/02/2025
100268500		AUBURNDALE	FL		12/29/2025	5.125	251,903		2				349,000	11/21/2025
100268501		MEXICO BEACH	FL		12/29/2025	5.750	241,663						275,000	11/12/2025
100268502		BUCKHEAD	GA		12/29/2025	6.125	526,824		1				875,000	11/07/2025
100268503		HILO	HI		12/29/2025	6.499	269,768		(1)				409,000	12/12/2025
100268504		SAVANNAH	GA		12/29/2025	6.750	229,725		(1)				290,000	12/15/2025
100268505		MERIDIAN	ID		12/29/2025	5.625	294,982		2				486,000	11/13/2025
100268506		SARASOTA	FL		12/29/2025	6.250	261,983		(1)				355,000	12/11/2025
100268507		LACYGNE	KS		12/29/2025	6.875	229,725		(1)				295,000	12/01/2025
100268508		MINNETONKA	MN		12/29/2025	7.250	274,459		(2)				330,000	12/01/2025
100268509		SPRING HILL	KS		12/29/2025	6.990	220,496		(1)				297,000	10/30/2025
100268510		LENEXA	KS		12/29/2025	6.125	244,736						400,000	11/24/2025
100268511		SKOKIE	IL		12/29/2025	6.625	327,801		(1)				495,000	12/03/2025
100268512		MINNETONKA	MN		12/29/2025	7.250	261,984		(2)				315,000	12/01/2025
100268513		MUSKEGON	MI		12/29/2025	6.750	253,519		(1)				338,000	11/21/2025
100268514		LA PORTE	IN		12/29/2025	6.990	237,929		(1)				291,000	12/02/2025
100268515		BOISE	ID		12/29/2025	6.125	456,143						665,000	11/21/2025
100268516		YOUNGSVILLE	NC		12/29/2025	5.375	288,410		2				423,700	11/20/2025
100268517		MERIDIAN	ID		12/29/2025	6.124	497,430						718,000	12/10/2025
100268518		WHITESTOWN	IN		12/29/2025	5.500	217,514		1				300,000	11/24/2025
100268519		SAINT LOUIS	MO		12/29/2025	6.500	238,769						310,000	11/26/2025
100268520		ATLANTA	GA		12/29/2025	6.990	285,123		(1)				354,000	11/17/2025
100268521		ATHENS	GA		12/29/2025	5.990	261,513						412,000	11/17/2025
100268522		WINSTON SALEM	NC		12/29/2025	6.990	389,502		(1)				475,000	11/19/2025
100268523		WHITESTOWN	IN		12/29/2025	5.500	217,514		1				300,000	11/24/2025
100268524		WHITE BEAR LAKE	MN		12/29/2025	7.375	260,424		(2)				336,000	12/10/2025
100268525		MANCHESTER	NH		12/29/2025	7.490	342,894		(2)				470,000	11/13/2025
100268526		SUNRISE BEACH	MO		12/29/2025	6.490	626,013		(1)				835,000	11/24/2025
100268527		CLAYTON	NC		12/29/2025	6.490	311,108						410,000	11/26/2025
100268528		AKRON	OH		12/29/2025	7.875	334,895		(2)				400,000	11/25/2025
100268529		LAKE LURE	NC		12/29/2025	7.490	298,425		(2)				379,000	10/31/2025
100268530		LAS CRUCES	NM		12/29/2025	7.250	270,301		(2)				349,000	12/01/2025
100268531		CARROLL	NH		12/29/2025	7.125	209,151		(1)				272,000	11/26/2025
100268532		OAK ISLAND	NC		12/29/2025	6.490	485,184		(1)				693,000	11/17/2025
100268533		CONCORD	NH		12/29/2025	6.625	424,536						560,000	11/20/2025
100268534		OAK ISLAND	NC		12/29/2025	6.625	542,042		(1)				830,000	11/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268535		BOSTON	MA		12/29/2025	5.990	378,047		1				512,000	11/26/2025
100268536		MATTHEWS	NC		12/29/2025	6.625	303,240						440,000	11/12/2025
100268537		HILLSBOROUGH	NJ		12/29/2025	6.624	365,741		(1)				482,000	12/11/2025
100268538		BEND	OR		12/29/2025	6.999	820,445		(4)				999,999	12/08/2025
100268539		REDMOND	OR		12/29/2025	5.999	303,432						470,000	12/09/2025
100268540		AMHERST	NY		12/29/2025	6.875	274,850		(1)				340,000	11/14/2025
100268541		WEXFORD	PA		12/29/2025	7.000	246,134		(1)				320,000	12/02/2025
100268542		ENGLEWOOD	OH		12/29/2025	6.875	242,770		(1)				296,000	12/04/2025
100268543		PHILADELPHIA	PA		12/29/2025	6.875	291,670		(1)				360,000	11/24/2025
100268544		FREEHOLD	NJ		12/29/2025	6.000	282,541						409,000	11/21/2025
100268545		HILTON HEAD ISLAND	SC		12/29/2025	6.500	652,568		(1)				919,000	11/24/2025
100268546		SAN ANTONIO	TX		12/29/2025	6.625	281,263						380,000	11/20/2025
100268547		N LAS VEGAS	NV		12/29/2025	5.990	264,633						380,000	11/25/2025
100268548		UPPER ARLINGTON	OH		12/29/2025	6.625	339,942		(1)				426,000	12/02/2025
100268549		AIKEN	SC		12/29/2025	6.999	187,882		(1)				229,000	12/10/2025
100268550		GOLDSBY	OK		12/29/2025	6.125	395,457		1				530,000	11/19/2025
100268551		HENDERSON	NV		12/29/2025	6.125	366,303		1				535,000	11/18/2025
100268552		PITTSBURGH	PA		12/29/2025	6.875	265,284		(1)				345,000	11/21/2025
100268553		WOODBRIDGE	VA		12/29/2025	6.490	283,023						420,000	11/24/2025
100268554		LANCASTER	PA		12/29/2025	6.625	272,411						390,000	11/26/2025
100268555		SEVIERVILLE	TN		12/29/2025	6.999	324,076		(2)				395,000	12/11/2025
100268556		CENTREVILLE	VA		12/29/2025	6.490	385,470						559,000	12/01/2025
100268557		PROVO	UT		12/29/2025	6.124	283,535						385,000	12/15/2025
100268558		ALLENTOWN	PA		12/29/2025	7.000	285,927		(1)				361,000	11/26/2025
100268559		PITTSBURGH	PA		12/29/2025	6.490	278,728						347,000	10/29/2025
100268560		VIRGINIA BEACH	VA		12/29/2025	6.125	206,654						295,000	11/21/2025
100268561		SAN ANTONIO	TX		12/29/2025	6.625	259,004						320,000	11/21/2025
100268562		WACO	TX		12/29/2025	6.375	322,490		(1)				430,000	12/12/2025
100268563		HENRICO	VA		12/29/2025	6.500	307,567						440,000	11/18/2025
100268564		PROVO	UT		12/29/2025	6.124	446,195						750,000	12/15/2025
100268565		LAKE GENEVA	WI		12/29/2025	6.624	292,095						385,000	11/14/2025
100268566		EAGLE	WI		12/29/2025	6.625	444,752						590,000	11/07/2025
100268567		SPOKANE	WA		12/29/2025	6.375	250,135						345,000	11/01/2025
100268568		PHILOMATH	OR		12/29/2025	6.500	294,110		(1)				342,000	12/03/2025
100268569		BAILEYS HBR	WI		12/29/2025	6.990	336,006		(1)				410,000	10/30/2025
100268570		LIBERTY LAKE	WA		12/29/2025	6.490	290,100						388,000	11/03/2025
100268571		GLEN ALLEN	VA		12/29/2025	5.990	272,109		1				367,000	11/18/2025
100268572		ROANOKE	VA		12/29/2025	6.625	255,859						368,000	11/17/2025
100268573		ROANOKE	VA		12/29/2025	6.625	255,859						368,000	11/17/2025
100268574		WHITEWATER	WI		12/29/2025	6.125	368,707		1				530,000	11/07/2025
100268575		WALNUT CREEK	CA		12/29/2025	7.625	1,021,634		(2)				1,929,000	11/01/2025
100268576		BONSALL	CA		12/29/2025	6.624	386,666		(2)				574,000	12/05/2025
100268577		KILL DEVIL HILLS	NC		12/29/2025	6.125	296,455		(1)				485,000	11/24/2025
100268578		TROY	MI		12/29/2025	6.875	308,153		(2)				486,000	12/05/2025
100268579		OCEAN VIEW	DE		12/29/2025	5.990	320,801		(1)				500,000	12/08/2025
100268580		CANTON	GA		12/29/2025	6.375	278,358		(1)				420,000	12/04/2025
100268581		GRAYSON	GA		12/29/2025	5.500	325,275		1				503,000	12/04/2025
100268582		CHARLOTTESVILLE	VA		12/29/2025	6.124	819,625		(2)				1,300,000	12/04/2025
100268583		SUN CITY WEST	AZ		12/29/2025	6.375	265,281		(1)				385,000	12/05/2025
100268584		EASTON	MD		12/29/2025	6.490	251,233		(1)				365,000	11/13/2025
100268585		CLAYTON	NC		12/29/2025	6.499	254,927		(1)				380,000	12/05/2025
100268586		CENTERVILLE	UT		12/29/2025	5.500	296,435		1				470,000	11/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268587		HOUSTON	TX		12/29/2025	6.990	301,251		(2)				425,000	11/25/2025
100268588		DELTAVILLE	VA		12/29/2025	6.875	516,321		(2)				775,000	10/31/2025
100268589		FORT COLLINS	CO		12/29/2025	6.125	243,505						325,000	11/21/2025
100268590		SUMTER	SC		12/29/2025	6.625	312,617		(1)				455,000	11/25/2025
100268591		MCKINNEY	TX		12/29/2025	6.375	275,861		(1)				395,000	11/19/2025
100268592		HENDERSON	AR		12/29/2025	6.125	261,330		(1)				415,000	11/24/2025
100268593		MANTECA	CA		12/29/2025	6.490	442,763		(2)				660,000	12/05/2025
100268594		PALM SPRINGS	CA		12/29/2025	6.500	820,861		(2)				1,320,000	11/20/2025
100268595		LAS VEGAS	NV		12/29/2025	6.499	456,854		(1)				676,000	12/03/2025
100268596		CEDAR KNOLLS	NJ		12/29/2025	5.999	317,502		(1)				466,000	12/10/2025
100268597		LA QUINTA	CA		12/29/2025	6.375	651,724		(1)				900,000	11/21/2025
100268598		WESTERLY	RI		12/29/2025	6.490	354,096		(1)				510,000	11/26/2025
100268599		LITTLE RIVER	SC		12/29/2025	6.125	283,023						438,000	11/21/2025
100268600		EASTVALE	CA		12/29/2025	6.500	619,598		(2)				880,000	11/24/2025
100268601		SALT LAKE CITY	UT		12/29/2025	6.125	643,846		(1)				996,000	11/14/2025
100268602		SANTA ROSA	CA		12/29/2025	6.624	576,857		(2)				950,000	12/02/2025
100268603		CUMMING	GA		12/29/2025	6.000	352,967						573,000	11/20/2025
100268604		DURANGO	CO		12/29/2025	6.375	447,704						720,000	12/06/2025
100268605		PRESCOTT VALLEY	AZ		12/29/2025	6.250	324,890						455,000	11/25/2025
100268606		EAST BOSTON	MA		12/29/2025	6.125	797,527						1,315,000	11/24/2025
100268607		MANCHESTER	NH		12/29/2025	5.875	354,870		1				532,000	11/21/2025
100268608		RALEIGH	NC		12/29/2025	6.125	333,341						472,500	11/24/2025
100268609		MC GAHEYSVILLE	VA		12/29/2025	6.490	398,094		(1)				560,000	11/21/2025
100268610		WESTERLY	RI		12/29/2025	6.125	392,912		(1)				555,000	11/14/2025
100268611		MIRAMAR BEACH	FL		12/29/2025	5.875	694,582						1,000,000	11/20/2025
100268612		MILWAUKEE	WI		12/29/2025	6.375	263,962		(1)				370,000	11/17/2025
100268613		PLYMOUTH	MA		12/29/2025	6.250	459,278						650,000	11/28/2025
100268614		NEWBERRY	FL		12/29/2025	6.490	293,079		(1)				410,000	12/01/2025
100268615		GERMANTOWN	MD		12/29/2025	6.375	261,025		(1)				368,000	11/24/2025
100268616		FAIRPLAY	CO		12/29/2025	5.999	587,465						840,000	11/24/2025
100268617		NORTH LAS VEGAS	NV		12/29/2025	6.490	267,870		(1)				375,000	11/22/2025
100268618		WHEATON	IL		12/29/2025	6.625	264,943		(1)				365,000	11/17/2025
100268619		CORPUS CHRISTI	TX		12/29/2025	6.375	313,426		(1)				458,000	11/25/2025
100268620		MINNEAPOLIS	MN		12/29/2025	6.375	384,365		(1)				545,000	11/20/2025
100268621		SAN DIEGO	CA		12/29/2025	6.625	789,183		(4)				1,125,000	11/29/2025
100268622		READING	PA		12/29/2025	7.375	281,375		(1)				385,000	11/26/2025
100268623		GROVER BEACH	CA		12/29/2025	6.490	947,938		(1)				1,345,000	11/24/2025
100268624		MOUNT JULIET	TN		12/29/2025	6.624	386,652		(1)				525,000	12/05/2025
100268625		SAINT CLAIR	MO		12/29/2025	6.990	296,399		(1)				385,000	10/31/2025
100268626		SAN DIEGO	CA		12/29/2025	6.375	844,791		(3)				1,160,000	12/05/2025
100268627		OLATHE	KS		12/29/2025	6.375	238,505		(1)				340,000	11/25/2025
100268628		TEMPE	AZ		12/29/2025	6.624	690,084		(2)				972,000	12/08/2025
100268629		SUMMERVILLE	SC		12/29/2025	6.990	382,413		(2)				510,000	11/21/2025
100268630		COLONIAL BEACH	VA		12/29/2025	6.499	243,594		(1)				335,000	12/08/2025
100268631		HADDON TOWNSHIP	NJ		12/29/2025	6.490	339,201		(1)				478,000	11/19/2025
100268632		HARTLAND	WI		12/29/2025	6.125	709,837		(1)				975,000	11/24/2025
100268633		PROVO	UT		12/29/2025	6.125	272,570						380,000	11/26/2025
100268634		DEERFIELD	IL		12/29/2025	6.375	384,066		(1)				540,000	12/12/2025
100268635		PUNTA GORDA	FL		12/29/2025	6.375	363,976		(2)				510,000	12/11/2025
100268636		LEHI	UT		12/29/2025	6.875	352,327		(1)				477,000	11/26/2025
100268637		LA QUINTA	CA		12/29/2025	5.875	402,366						613,000	12/03/2025
100268638		DANVERS	MA		12/29/2025	6.490	503,575						719,000	11/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268639		SACRAMENTO	CA		12/29/2025	6.125	321,786						469,000	11/19/2025
100268640		ORLANDO	FL		12/29/2025	6.625	691,851		(2)				950,000	11/24/2025
100268641		FRIDLEY	MN		12/29/2025	7.875	275,626		(2)				355,000	11/05/2025
100268642		FOLEY	AL		12/29/2025	6.490	438,807		(1)				575,000	11/14/2025
100268643		REPUBLIC	MO		12/29/2025	6.750	255,579		(1)				335,000	11/25/2025
100268644		GRETNA	NE		12/29/2025	5.875	301,764						425,000	11/20/2025
100268645		LATHROP	CA		12/29/2025	5.990	496,556						700,000	12/06/2025
100268646		MANTECA	CA		12/29/2025	6.750	498,362		(1)				655,000	11/22/2025
100268647		WEST JORDAN	UT		12/29/2025	6.375	416,053						565,000	11/25/2025
100268648		COLORADO SPRINGS	CO		12/29/2025	6.125	368,195		(1)				510,000	11/18/2025
100268649		SAN LUIS OBISPO	CA		12/29/2025	6.124	613,432		(1)				830,000	12/08/2025
100268650		MANAHAWKIN	NJ		12/29/2025	6.125	607,978		1				840,000	11/21/2025
100268651		FISHERS	IN		12/29/2025	6.875	459,660		(2)				613,000	11/25/2025
100268652		GROVE CITY	OH		12/29/2025	6.999	226,018						300,000	12/05/2025
100268653		LUSBY	MD		12/29/2025	6.375	468,392		(1)				642,000	12/03/2025
100268654		CUMMING	GA		12/29/2025	6.125	367,155		(1)				492,000	11/24/2025
100268655		ARANSAS PASS	TX		12/29/2025	6.624	392,432		(2)				555,000	12/02/2025
100268656		MIDVALE	UT		12/29/2025	6.125	295,910						407,000	11/26/2025
100268657		ATLANTA	GA		12/29/2025	6.624	346,807		(1)				450,000	11/26/2025
100268658		POST FALLS	ID		12/29/2025	6.375	414,575		(1)				611,000	11/21/2025
100268659		REXBURG	ID		12/29/2025	6.125	251,326		(1)				342,000	11/07/2025
100268660		PITTSBURGH	PA		12/29/2025	6.499	248,237		(1)				327,000	12/10/2025
100268661		MEMPHIS	TN		12/29/2025	5.990	249,143						328,500	11/24/2025
100268662		CYPRESS	TX		12/29/2025	5.875	256,797						343,000	11/25/2025
100268663		SUN LAKES	AZ		12/29/2025	6.490	334,217		(1)				465,000	11/10/2025
100268664		WOODBRIDGE	VA		12/29/2025	6.490	349,806		(1)				460,000	11/21/2025
100268665		MOORE	OK		12/29/2025	6.990	171,701						226,300	11/21/2025
100268666		LATHROP	CA		12/29/2025	6.125	572,583						770,000	11/15/2025
100268667		ZIONSVILLE	IN		12/29/2025	5.875	234,919						320,000	11/24/2025
100268668		ST GEORGE	UT		12/29/2025	6.125	475,706						640,000	11/25/2025
100268669		MOUNT JULIET	TN		12/29/2025	6.125	385,421						580,000	11/21/2025
100268670		REMINDERVILLE	OH		12/29/2025	6.000	237,565						315,000	11/26/2025
100268671		FORNEY	TX		12/29/2025	6.375	266,414		(1)				350,000	11/21/2025
100268672		CULLOWHEE	NC		12/29/2025	6.750	435,062		(1)				575,000	11/21/2025
100268673		PHOENIX	AZ		12/29/2025	5.990	476,707		1				643,000	11/14/2025
100268674		LEXINGTON	KY		12/29/2025	6.625	271,390		(1)				355,000	11/28/2025
100268675		RIDGECREST	CA		12/29/2025	6.875	289,869		(1)				375,000	11/19/2025
100268676		AURORA	CO		12/29/2025	5.875	315,997						425,000	11/20/2025
100268677		MATTHEWS	NC		12/29/2025	6.990	310,851		(1)				405,000	11/24/2025
100268678		LAKEWOOD RANCH	FL		12/29/2025	5.990	763,616						1,066,000	11/24/2025
100268679		SAINT LOUIS	MO		12/29/2025	7.375	311,451		(2)				400,000	11/25/2025
100268680		CLEAR LAKE	IA		12/29/2025	6.125	370,748						505,000	11/21/2025
100268681		MIDWAY	UT		12/29/2025	6.875	331,205		(1)				430,000	11/26/2025
100268682		CAPE CORAL	FL		12/29/2025	6.624	320,396		(1)				418,000	11/24/2025
100268683		MESA	AZ		12/29/2025	6.625	449,046		(1)				590,000	11/19/2025
100268684		MARSING	ID		12/29/2025	6.125	265,322						350,000	11/18/2025
100268685		BRIGHAM CITY	UT		12/29/2025	6.125	253,138		(1)				350,000	12/01/2025
100268686		GRAPEVIEW	WA		12/29/2025	6.125	601,871		(1)				795,000	10/30/2025
100268687		BRIGHAM CITY	UT		12/29/2025	6.125	253,138						350,000	12/01/2025
100268688		MONTICELLO	IN		12/29/2025	6.625	321,997		(1)				421,000	11/21/2025
100268689		SAN JOSE	CA		12/29/2025	6.625	468,002		(2)				609,000	11/18/2025
100268690		SHINGLETOWN	CA		12/29/2025	6.250	397,088						530,000	11/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268691		IOWA CITY	IA		12/29/2025	5.990	238,904						315,000	11/21/2025
100268692		MINNEAPOLIS	MN		12/29/2025	6.125	385,721						515,000	11/24/2025
100268693		APPLETON	WI		12/29/2025	6.625	258,534		(1)				341,000	11/21/2025
100268694		SACRAMENTO	CA		12/29/2025	6.625	340,956		(1)				445,000	11/17/2025
100268695		SHARPS CHAPEL	TN		12/29/2025	6.375	415,681		(1)				550,000	11/14/2025
100268696		CONROE	TX		12/29/2025	6.375	413,334		(1)				549,500	11/21/2025
100268697		BOISE	ID		12/29/2025	6.500	758,392		(2)				1,000,000	11/21/2025
100268698		NAPA	CA		12/29/2025	6.625	766,190		(3)				1,000,000	12/01/2025
100268699		CHARLESTOWN	RI		12/29/2025	6.250	656,063		(1)				875,000	11/24/2025
100268700		PORT HUENEME	CA		12/29/2025	6.500	334,062		(2)				435,000	12/01/2025
100268701		QUEEN CREEK	AZ		12/29/2025	6.625	364,974		(1)				498,000	12/01/2025
100268702		EULESS	TX		12/29/2025	6.625	325,521		(1)				425,000	11/04/2025
100268703		CHAMPION	PA		12/29/2025	6.875	371,603		(2)				485,000	11/25/2025
100268704		WARWICK	RI		12/29/2025	6.375	337,270		(1)				500,000	11/21/2025
100268705		GARDEN CITY	UT		12/29/2025	6.625	421,147		(2)				550,000	11/26/2025
100268706		OCEAN CITY	MD		12/29/2025	6.490	277,149		(1)				363,000	11/21/2025
100268707		SAN ANTONIO	TX		12/29/2025	6.875	260,138		(1)				335,000	11/24/2025
100268708		LANDENBERG	PA		12/29/2025	7.625	317,076		(2)				470,000	11/24/2025
100268709		ATHENS	GA		12/29/2025	6.500	413,927		(1)				559,600	11/14/2025
100268710		BAKERSFIELD	CA		12/29/2025	6.990	308,502		(2)				395,000	11/19/2025
100268711		SAINT CLOUD	FL		12/29/2025	6.750	417,513		(2)				540,000	11/24/2025
100268712		FLORENCE	AZ		12/29/2025	6.499	448,160		(2)				586,000	12/05/2025
100268713		BELLAIRE	MI		12/29/2025	6.500	301,503		(1)				393,000	11/21/2025
100268714		SAN DIEGO	CA		12/29/2025	6.624	334,152		(2)				435,000	12/04/2025
100268715		KITTY HAWK	NC		12/29/2025	6.490	380,141		(1)				495,000	11/20/2025
100268716		HAMILTON	NJ		12/29/2025	6.750	353,469		(1)				458,000	11/19/2025
100268717		CHARLOTTE	NC		12/29/2025	7.500	266,485		(2)				345,000	11/06/2025
100268718		PARLIN	NJ		12/29/2025	6.375	313,793		(1)				413,000	11/24/2025
100268719		JUSTIN	TX		12/29/2025	6.375	249,562		(1)				335,000	11/22/2025
100268720		PRINCETON	TX		12/29/2025	6.375	268,478		(1)				375,000	11/21/2025
100268721		BELLINGHAM	WA		12/29/2025	6.375	496,521		(1)				677,000	12/08/2025
100268722		SHAFTER	CA		12/29/2025	6.500	383,307		(1)				529,000	11/18/2025
100268723		SPRING HILL	FL		12/29/2025	6.875	328,929		(1)				430,000	11/26/2025
100268724		WEST HILLS	CA		12/29/2025	5.999	652,649		(1)				865,000	12/05/2025
100268725		PIGEON FORGE	TN		12/29/2025	6.124	675,160		(2)				916,000	12/10/2025
100268726		HAYWARD	CA		12/29/2025	6.124	771,835		(2)				1,020,000	12/04/2025
100268727		DAYTONA BEACH	FL		12/29/2025	5.875	365,184		(1)				484,900	12/08/2025
100268728		RENO	NV		12/29/2025	5.998	773,531		(1)				1,070,000	12/08/2025
100268729		SAINT LOUIS	MO		12/29/2025	6.750	235,225		(1)				305,000	12/15/2025
100268730		CHARLOTTE	NC		12/29/2025	5.999	247,598		(1)				330,000	12/04/2025
100268731		LAS CRUCES	NM		12/29/2025	5.625	201,345		1				272,700	12/13/2025
100268732		ASHLAND	VA		12/29/2025	6.499	259,815		(1)				345,000	12/12/2025
100268733		HOUSTON	TX		12/29/2025	6.375	250,017		(1)				415,000	12/12/2025
100268734		SAN ANTONIO	TX		12/29/2025	7.125	228,310		(1)				299,000	12/05/2025
100268735		WENATCHEE	WA		12/29/2025	6.624	354,711		(1)				471,000	12/08/2025
100268736		FRONT ROYAL	VA		12/29/2025	6.875	442,055		(1)				540,000	10/29/2025
100268737		MECHANICSVILLE	VA		12/29/2025	6.124	318,078		(1)				422,000	12/04/2025
100268738		TEMPE	AZ		12/29/2025	6.624	277,534		(2)				344,000	12/02/2025
100268739		CHARLOTTE	NC		12/29/2025	6.624	238,690		(1)				296,000	12/01/2025
100268740		PRESCOTT	AZ		12/29/2025	7.375	351,041		(2)				430,000	11/21/2025
100268741		LAS VEGAS	NV		12/29/2025	6.990	663,251		(3)				806,000	11/24/2025
100268742		SPRING HILL	TN		12/29/2025	6.375	627,566						810,000	11/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268743		LAS CRUCES	NM		12/29/2025	6.875	251,906		(1)				325,000	10/24/2025
100268744		CONVERSE	TX		12/29/2025	5.875	208,818		1				275,000	11/21/2025
100268745		OLYMPIA	WA		12/29/2025	5.990	273,186		(1)				383,000	12/02/2025
100268746		MONROE	NC		12/29/2025	5.875	272,307		1				351,000	11/05/2025
100268747		APOPKA	FL		12/29/2025	5.875	280,205		1				358,000	11/26/2025
100268748		WILLMAR	MN		12/29/2025	6.624	511,306		(1)				630,000	11/20/2025
100268749		ROTONDA WEST	FL		12/29/2025	6.500	299,397		(1)				368,000	11/25/2025
100268750		MUSKEGON	MI		12/29/2025	6.124	261,680		(1)				335,000	12/08/2025
100268751		BURLINGTON	NC		12/29/2025	6.250	360,613						451,000	11/26/2025
100268752		BIXBY	OK		12/29/2025	6.490	276,126		(1)				351,000	11/25/2025
100268753		LOUISA	VA		12/29/2025	6.990	657,592		(3)				852,000	11/19/2025
100268754		WAYNESVILLE	NC		12/29/2025	7.250	496,715		(2)				642,000	11/24/2025
100268755		NORTH PORT	FL		12/29/2025	7.250	282,413		(2)				342,600	11/19/2025
100268756		LYNN	MA		12/29/2025	7.000	570,176		(2)				695,000	11/17/2025
100268757		SCOTTSDALE	AZ		12/29/2025	7.125	326,044		(1)				395,000	11/20/2025
100268758		FRISCO	TX		12/29/2025	5.990	296,185		1				380,000	11/26/2025
100268759		CHARLOTTE	NC		12/29/2025	5.875	294,064		1				380,000	11/21/2025
100268760		NORTH CHARLESTON	SC		12/29/2025	6.875	335,445		(1)				440,000	11/24/2025
100268761		MONROE	NC		12/29/2025	6.124	247,158		(1)				307,000	12/09/2025
100268762		STAFFORD	VA		12/29/2025	7.000	380,498		(2)				490,000	11/26/2025
100268763		BETHLEHEM	PA		12/29/2025	7.125	231,816						290,000	11/24/2025
100268764		SACRAMENTO	CA		12/29/2025	5.990	413,807						540,000	12/04/2025
100268765		BUCKEYE	AZ		12/29/2025	6.875	472,426		(2)				585,000	11/18/2025
100268766		SMYRNA	DE		12/29/2025	6.375	360,633		(1)				450,000	11/28/2025
100268767		SAINT GEORGE	UT		12/29/2025	7.125	414,514		(2)				504,000	11/25/2025
100268768		MAMMOTH LAKES	CA		12/29/2025	6.999	320,650		(2)				394,000	12/03/2025
100268769		DAVENPORT	FL		12/29/2025	6.500	358,355		(1)				464,000	11/25/2025
100268770		BELLA VISTA	AR		12/29/2025	7.250	251,608		(2)				334,000	11/24/2025
100268771		SALT LAKE CITY	UT		12/29/2025	6.875	277,583		(1)				343,000	11/25/2025
100268772		OAKLAND PARK	FL		12/29/2025	6.375	679,996		(2)				835,000	11/24/2025
100268773		CHARLESTON	SC		12/29/2025	6.875	280,491		(2)				340,000	12/16/2025
100268774		MINNEOLA	FL		12/29/2025	7.625	441,672		(3)				527,000	11/24/2025
100268775		MESA	AZ		12/29/2025	6.999	331,492		(2)				400,000	12/05/2025
100268776		GARDEN VALLEY	ID		12/29/2025	6.624	263,289		(1)				320,000	11/19/2025
100268777		SANTEE	CA		12/29/2025	7.125	692,795		(4)				855,000	12/03/2025
100268778		NAPLES	FL		12/29/2025	6.375	447,867		(2)				550,000	12/01/2025
100268779		BUFFALO GROVE	IL		12/29/2025	7.125	314,891		(2)				380,000	12/12/2025
100268780		SAINT AUGUSTINE	FL		12/29/2025	6.624	281,871		(1)				343,000	11/24/2025
100268781		APEX	NC		12/29/2025	6.999	337,513		(2)				410,000	12/09/2025
100268782		BAR HARBOR	ME		12/29/2025	6.624	496,540		(2)				615,000	12/11/2025
100268783		BRADENTON	FL		12/29/2025	7.625	639,949		(4)				690,000	11/17/2025
100268784		SEWELL	NJ		12/29/2025	6.999	386,707		(2)				474,000	12/05/2025
100268785		APOPKA	FL		12/29/2025	6.624	435,166		(2)				535,000	12/15/2025
100268786		AUDUBON	MN		12/29/2025	7.125	508,594		(2)				550,000	11/21/2025
100268787		LELAND	NC		12/29/2025	7.500	449,704		(2)				517,000	07/25/2025
100268788		MORGANTON	GA		12/29/2025	6.625	479,134		(1)				528,000	10/28/2025
100268789		BELFAIR	WA		12/29/2025	7.125	348,047		(2)				375,000	12/03/2025
100268790		AIKEN	SC		12/29/2025	7.375	285,373		(1)				306,000	11/19/2025
100268791		PORTSMOUTH	RI		12/29/2025	7.000	324,517		(1)				355,000	11/14/2025
100268792		SAN ANTONIO	TX		12/29/2025	6.875	367,403		(2)				400,000	12/05/2025
100268793		ACWORTH	GA		12/29/2025	6.999	308,659		(2)				380,000	12/10/2025
100268794		CHESTERFIELD	MO		12/29/2025	6.490	298,603		(1)				463,000	11/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268795		VENICE	FL		12/29/2025	5.750	321,520		2				415,000	11/14/2025
100268796		MOAB	UT		12/29/2025	5.875	360,810		1				565,000	11/17/2025
100268797		PRESCOTT	AZ		12/29/2025	5.875	332,224		1				510,000	11/04/2025
100268798		ELK GROVE	CA		12/29/2025	5.875	397,640		1				623,000	11/06/2025
100268799		ALTUS	OK		12/29/2025	6.124	158,383		1				214,000	11/21/2025
100268800		FRISCO	TX		12/29/2025	5.875	295,476		1				435,000	11/18/2025
100268801		FORT MYERS	FL		12/29/2025	7.625	180,697						200,000	11/24/2025
100268802		DALLAS	TX		12/29/2025	6.375	365,704		(1)				515,000	11/14/2025
100268803		SAINT CHARLES	MO		12/29/2025	7.124	189,215						242,000	11/24/2025
100268804		CHATTANOOGA	TN		12/29/2025	6.124	196,187						285,000	12/07/2025
100268805		RENO	NV		12/29/2025	6.490	277,426						392,000	11/07/2025
100268806		CHATTANOOGA	TN		12/29/2025	6.990	164,554						206,000	11/21/2025
100268807		FAYETTEVILLE	AR		12/29/2025	6.490	283,603		(1)				430,000	11/10/2025
100268808		ANDERSONVILLE	TN		12/29/2025	6.125	432,594						635,000	11/07/2025
100268809		POMPANO BEACH	FL		12/29/2025	6.624	351,716		(1)				493,000	11/26/2025
100268810		WATERVILLE VALLEY	NH		12/29/2025	6.375	706,736		(1)				1,050,000	11/06/2025
100268811		PINEHURST	NC		12/29/2025	6.125	429,165						612,000	11/13/2025
100268812		JACKSON	MO		12/29/2025	6.500	365,190		(1)				550,000	11/17/2025
100268813		WOODLAND	CA		12/29/2025	6.624	475,609		(1)				684,000	11/07/2025
100268814		HILLSBOROUGH	NH		12/29/2025	6.124	429,905						610,000	12/04/2025
100268815		EDISON	NJ		12/29/2025	6.624	406,330		(1)				591,000	11/21/2025
100268816		SURPRISE	AZ		12/29/2025	6.125	640,726						1,010,000	11/12/2025
100268817		DOWAGIAC	MI		12/29/2025	6.250	228,460						338,000	11/07/2025
100268818		VENICE	FL		12/29/2025	6.624	190,313		1				248,000	11/14/2025
100268819		BROOKHAVEN	GA		12/29/2025	6.499	505,224		(1)				709,000	11/24/2025
100268820		PHILOMATH	OR		12/29/2025	6.375	237,981						365,000	11/06/2025
100268821		LOS ANGELES	CA		12/29/2025	6.124	817,875						1,300,000	11/20/2025
100268822		THOUSAND OAKS	CA		12/29/2025	5.875	634,147		1				1,025,000	10/30/2025
100268823		BLUE SPRINGS	MO		12/29/2025	6.125	276,904						395,000	11/04/2025
100268824		COVINGTON	GA		12/29/2025	6.990	170,792						240,000	11/18/2025
100268825		STUDIO CITY	CA		12/29/2025	6.000	601,882						875,000	11/06/2025
100268826		BIG PINE	CA		12/29/2025	6.125	324,081						471,000	11/20/2025
100268827		MURRIETA	CA		12/29/2025	6.125	442,881						675,000	11/08/2025
100268828		QUEENSBURY	NY		12/29/2025	5.625	592,543		2				900,000	11/14/2025
100268829		MURRIETA	CA		12/29/2025	5.990	501,396						670,000	11/07/2025
100268830		LAS VEGAS	NV		12/29/2025	6.125	279,649						400,000	11/06/2025
100268831		AURORA	CO		12/29/2025	6.490	364,900		(1)				513,000	11/12/2025
100268832		MELISSA	TX		12/29/2025	6.375	379,086		(1)				538,000	11/14/2025
100268833		FOUNTAIN HILLS	AZ		12/29/2025	6.499	593,032		(2)				762,000	11/26/2025
100268834		HOBOKEN	NJ		12/29/2025	6.124	397,965						595,000	11/26/2025
100268835		LOGAN	UT		12/29/2025	5.625	412,896		1				705,000	11/25/2025
100268836		ELK GROVE	CA		12/29/2025	5.999	351,209						550,000	11/21/2025
100268837		SACRAMENTO	CA		12/29/2025	6.124	405,292						599,000	11/21/2025
100268838		SPOKANE VALLEY	WA		12/29/2025	6.375	302,135		(1)				425,000	11/26/2025
100268839		SEATTLE	WA		12/29/2025	5.625	708,445		2				1,145,000	11/23/2025
100268840		CHANDLER	AZ		12/29/2025	5.999	309,521						470,000	11/26/2025
100268841		APEX	NC		12/29/2025	5.999	299,439						545,000	11/21/2025
100268842		GLEN ALLEN	VA		12/29/2025	6.250	294,705						420,840	11/24/2025
100268843		ROSEVILLE	CA		12/29/2025	6.125	305,634						485,000	11/25/2025
100268844		REDDING	CA		12/29/2025	6.124	297,343						440,000	11/20/2025
100268845		EGG HARBOR TOWNSHIP	NJ		12/29/2025	6.125	250,247						399,990	11/25/2025
100268846		VISALIA	CA		12/29/2025	5.999	272,085						387,000	11/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268847		WEST ORANGE	NJ		12/29/2025	6.124	426,219		(1)				607,000	12/05/2025
100268848		FOSTER CITY	CA		12/29/2025	6.625	878,640		(2)				1,365,000	11/12/2025
100268849		AURORA	IL		12/29/2025	6.375	267,842		(1)				385,000	12/01/2025
100268850		FAIRHOPE	AL		12/29/2025	6.125	241,762						377,000	11/12/2025
100268851		CHARLOTTE	NC		12/29/2025	6.499	243,971		(1)				346,000	11/22/2025
100268852		ROCKFORD	IL		12/29/2025	6.750	252,214		(1)				360,000	11/14/2025
100268853		TUSCALOOSA	AL		12/29/2025	6.250	250,642						355,000	11/26/2025
100268854		GLASSBORO	NJ		12/29/2025	6.624	299,953		(1)				441,000	12/01/2025
100268855		YORK	PA		12/29/2025	5.990	228,031						349,000	11/24/2025
100268856		FRESNO	CA		12/29/2025	6.125	270,528						365,000	11/10/2025
100268857		SAYREVILLE	NJ		12/29/2025	6.875	306,577		(2)				477,000	11/12/2025
100268858		MESA	AZ		12/29/2025	6.490	328,405		(1)				472,000	11/14/2025
100268859		TEMPE	AZ		12/29/2025	6.624	310,684		(1)				440,000	11/13/2025
100268860		PAYSON	AZ		12/29/2025	6.624	542,741		(1)				700,000	11/03/2025
100268861		CICERO	IN		12/29/2025	6.375	258,084						339,000	11/10/2025
100268862		QUEEN CREEK	AZ		12/29/2025	7.125	368,871		(2)				520,000	11/04/2025
100268863		VENTNOR CITY	NJ		12/29/2025	6.375	266,130						350,000	11/17/2025
100268864		HANFORD	CA		12/29/2025	6.490	330,108		(1)				469,000	11/14/2025
100268865		BELLINGHAM	MA		12/29/2025	6.625	353,731		(1)				496,000	11/10/2025
100268866		LAS VEGAS	NV		12/29/2025	6.490	274,804						350,000	11/14/2025
100268867		DUCK CREEK VILLAGE	UT		12/29/2025	6.625	554,972		(2)				778,000	11/06/2025
100268868		STANWOOD	WA		12/29/2025	6.375	737,345		(1)				1,125,000	11/14/2025
100268869		BENTONVILLE	AR		12/29/2025	6.625	438,798		(1)				615,000	11/17/2025
100268870		FAIRFAX	VA		12/29/2025	6.625	471,333		(1)				667,500	11/17/2025
100268871		WOODBURY	MN		12/29/2025	6.625	353,262		(1)				545,000	11/14/2025
100268872		SAN LORENZO	CA		12/29/2025	6.490	616,918		(1)				868,000	11/14/2025
100268873		PALM DESERT	CA		12/29/2025	6.875	288,847		(1)				400,000	11/14/2025
100268874		CLERMONT	FL		12/29/2025	6.625	463,851		(2)				650,000	11/04/2025
100268875		LAWRENCE	KS		12/29/2025	7.875	209,354		(1)				260,000	11/10/2025
100268876		CHINCOTEAGUE ISLAND	VA		12/29/2025	7.375	340,918		(2)				438,000	11/03/2025
100268877		IRVING	TX		12/29/2025	6.500	335,159		(1)				518,000	11/11/2025
100268878		RENTON	WA		12/29/2025	6.375	666,799						945,000	11/14/2025
100268879		INDIAN TRAIL	NC		12/29/2025	6.125	369,194						490,000	11/14/2025
100268880		STERLING	VA		12/29/2025	6.625	323,586		(1)				500,000	11/12/2025
100268881		DACULA	GA		12/29/2025	6.750	365,526		(1)				475,000	10/17/2025
100268882		BETHANY BEACH	DE		12/29/2025	6.490	441,624		(1)				587,000	10/27/2025
100268883		BENTONVILLE	AR		12/29/2025	6.125	280,266						375,000	11/14/2025
100268884		KATY	TX		12/29/2025	6.125	275,579						392,000	11/10/2025
100268885		PONTE VEDRA	FL		12/29/2025	6.125	333,919						470,000	11/13/2025
100268886		MILLVILLE	DE		12/29/2025	7.375	383,311		(2)				518,000	10/31/2025
100268887		ORO VALLEY	AZ		12/29/2025	6.125	282,138						375,000	11/18/2025
100268888		CHESTERFIELD	VA		12/29/2025	7.375	484,247		(3)				625,000	09/29/2025
100268889		GARDEN GROVE	CA		12/29/2025	6.750	447,023		(2)				595,000	12/01/2025
100268890		INTERLOCHEN	MI		12/29/2025	6.750	315,740		(1)				410,000	11/25/2025
100268891		CAMBRIA	CA		12/29/2025	6.125	438,330						590,000	11/15/2025
100268892		MIDWAY	GA		12/29/2025	6.499	284,191		(1)				370,000	12/05/2025
100268893		PANAMA CITY BEACH	FL		12/29/2025	6.490	357,777		(1)				478,000	11/12/2025
100268894		BOULDER	CO		12/29/2025	5.625	520,401		2				705,000	11/13/2025
100268895		ELK GROVE	CA		12/29/2025	6.375	418,395		(1)				550,000	11/21/2025
100268896		FORNEY	TX		12/29/2025	6.490	312,065		(1)				429,000	11/11/2025
100268897		SELBYVILLE	DE		12/29/2025	6.125	733,656						980,000	11/17/2025
100268898		FRISCO	TX		12/29/2025	6.125	535,674						750,000	11/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268899		PHILADELPHIA	PA		12/29/2025	6.124	288,928						382,000	11/21/2025
100268900		TEMECULA	CA		12/29/2025	6.124	457,099						615,000	11/21/2025
100268901		SAVANNAH	GA		12/29/2025	6.999	539,628		(3)				715,000	12/01/2025
100268902		PORT ST LUCIE	FL		12/29/2025	6.624	276,196		(1)				360,000	11/06/2025
100268903		MANCHESTER	NH		12/29/2025	6.875	522,192		(2)				700,000	11/24/2025
100268904		LONG BEACH	CA		12/29/2025	6.499	503,800						700,000	11/26/2025
100268905		LEBANON JUNCTION	KY		12/29/2025	6.375	450,719		(1)				634,000	11/17/2025
100268906		LAKE ELSINORE	CA		12/29/2025	6.000	433,790						580,000	11/07/2025
100268907		CHATTANOOGA	TN		12/29/2025	5.990	236,505						315,000	11/05/2025
100268908		TYGH VALLEY	OR		12/29/2025	6.124	287,730						393,000	11/25/2025
100268909		JERSEY CITY	NJ		12/29/2025	6.499	488,128		(2)				649,000	12/01/2025
100268910		SHERRILLS FORD	NC		12/29/2025	5.999	250,865						336,000	11/26/2025
100268911		HARRISBURG	PA		12/29/2025	6.990	352,177		(2)				462,000	10/31/2025
100268912		CELINA	TX		12/29/2025	5.990	378,971						535,000	11/13/2025
100268913		LITTLE ELM	TX		12/29/2025	6.499	284,812		(1)				375,000	11/25/2025
100268914		WAKE FOREST	NC		12/29/2025	6.499	309,966		(1)				404,000	11/26/2025
100268915		OSCEOLA	MO		12/29/2025	6.490	282,220		(1)				320,000	11/14/2025
100268916		DORCHESTER	MA		12/29/2025	6.624	918,378		(2)				1,200,000	12/04/2025
100268917		GRAND PRAIRIE	TX		12/29/2025	6.124	258,268						360,000	11/26/2025
100268918		FRESNO	CA		12/29/2025	5.990	412,889		1				562,000	12/01/2025
100268919		CONCORD	CA		12/29/2025	6.499	287,541		(1)				375,000	11/24/2025
100268920		NOBLESVILLE	IN		12/29/2025	6.875	237,978		(1)				310,000	11/26/2025
100268921		FISHERS	IN		12/29/2025	6.124	303,966						415,000	11/21/2025
100268922		HIALEAH	FL		12/29/2025	6.375	429,848		(1)				608,000	11/05/2025
100268923		COTTONWOOD HEIGHTS	UT		12/29/2025	5.990	640,603						855,000	11/12/2025
100268924		GLACIER	WA		12/29/2025	6.125	299,929						417,000	11/06/2025
100268925		BRADENTON	FL		12/29/2025	5.999	387,025						515,000	11/21/2025
100268926		SAN FRANCISCO	CA		12/29/2025	6.624	914,864		(2)				1,400,000	11/18/2025
100268927		COLUMBUS	OH		12/29/2025	7.375	329,264		(1)				430,000	11/17/2025
100268928		LARGO	FL		12/29/2025	6.124	394,627		(1)				520,000	11/24/2025
100268929		KANEOHE	HI		12/29/2025	5.999	791,133						1,051,000	11/21/2025
100268930		DUCK CREEK VILLAGE	UT		12/29/2025	6.490	495,680		(1)				650,000	11/14/2025
100268931		MCKINNEY	TX		12/29/2025	5.999	249,398						330,000	11/24/2025
100268932		BURBANK	CA		12/29/2025	6.990	1,183,235		(4)				1,565,000	11/12/2025
100268933		WAUKESHA	WI		12/29/2025	6.625	363,157		(1)				480,000	11/10/2025
100268934		SPRING	TX		12/29/2025	6.125	259,105		(1)				356,000	12/03/2025
100268935		MCKINNEY	TX		12/29/2025	6.125	238,234						315,000	11/14/2025
100268936		ANCHORAGE	AK		12/29/2025	6.490	419,437		(1)				550,000	11/06/2025
100268937		NOBLESVILLE	IN		12/29/2025	6.875	237,359		(1)				310,000	11/21/2025
100268938		JACKSON	NJ		12/29/2025	6.490	553,288		(1)				730,000	11/17/2025
100268939		PINEHURST	NC		12/29/2025	7.250	299,421		(1)				391,000	11/17/2025
100268940		SCOTTSDALE	AZ		12/29/2025	6.500	320,097		(1)				417,000	11/12/2025
100268941		WASHINGTON	UT		12/29/2025	6.375	471,370		(1)				624,000	11/12/2025
100268942		GARDEN GROVE	CA		12/29/2025	6.500	669,542		(2)				910,000	11/20/2025
100268943		APPLE RIVER	IL		12/29/2025	6.990	405,864		(2)				525,000	11/14/2025
100268944		COLUMBIA	TN		12/29/2025	7.375	305,887		(2)				401,000	11/12/2025
100268945		LITTLETON	CO		12/29/2025	6.375	407,375		(1)				553,000	11/18/2025
100268946		SALT LAKE CITY	UT		12/29/2025	6.500	295,305		(1)				420,000	11/14/2025
100268947		AUSTIN	TX		12/29/2025	6.490	411,265		(1)				550,000	11/17/2025
100268948		JASPER	GA		12/29/2025	6.990	489,686		(2)				635,000	11/17/2025
100268949		PIGEON FORGE	TN		12/29/2025	6.250	424,500		(1)				560,000	11/06/2025
100268950		WHITESTOWN	IN		12/29/2025	6.375	256,465		(1)				335,000	11/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100268951		GREENVILLE	SC		12/29/2025	6.750	294,743		(1)				387,000	11/14/2025
100268952		BARGERSVILLE	IN		12/29/2025	7.250	270,442		(2)				355,000	11/13/2025
100268953		HACIENDA HEIGHTS	CA		12/29/2025	6.500	612,389		(2)				840,000	11/22/2025
100268954		MONTROSE	CA		12/29/2025	6.375	832,349		(2)				1,095,000	11/18/2025
100268955		DEER RIVER	MN		12/29/2025	7.250	711,332		(3)				998,000	11/10/2025
100268956		STEPHENS CITY	VA		12/29/2025	6.875	341,995		(1)				459,990	11/14/2025
100268957		AUSTELL	GA		12/29/2025	6.625	314,156		(1)				420,000	11/13/2025
100268958		COROLLA	NC		12/29/2025	6.499	555,101		(1)				690,000	11/24/2025
100268959		LAKEVILLE	MN		12/29/2025	6.500	298,697		(1)				390,000	11/12/2025
100268960		ORANGE BEACH	AL		12/29/2025	6.624	304,652		(2)				375,000	12/08/2025
100268961		SPARTANBURG	SC		12/29/2025	6.500	278,695		(1)				370,000	11/12/2025
100268962		ZIONVILLE	NC		12/29/2025	5.999	579,589						725,000	11/21/2025
100268963		FRISCO	TX		12/29/2025	7.875	369,724		(2)				470,250	09/29/2025
100268964		FRANKFORT	KY		12/29/2025	6.375	231,199						285,000	11/21/2025
100268965		ST GEORGE	UT		12/29/2025	6.875	294,948		(1)				392,000	11/18/2025
100268966		FAIRHOPE	AL		12/29/2025	6.875	574,115		(2)				700,000	11/06/2025
100268967		PRINCETON	TX		12/29/2025	6.500	277,178		(1)				401,000	11/14/2025
100268968		ROYAL OAK	MI		12/29/2025	6.750	263,781		(1)				343,000	11/13/2025
100268969		NAPLES	FL		12/29/2025	7.375	518,689		(3)				620,000	10/20/2025
100268970		KISSIMMEE	FL		12/29/2025	6.875	316,932		(1)				410,000	11/17/2025
100268971		SURFSIDE BEACH	SC		12/29/2025	6.990	351,817		(2)				435,000	11/14/2025
100268972		JOHNS ISLAND	SC		12/29/2025	7.250	643,851		(4)				780,000	12/09/2025
100268973		AVON	IN		12/29/2025	6.124	305,321						380,000	11/24/2025
100268974		MYRTLE BEACH	SC		12/29/2025	6.125	399,243						510,000	11/18/2025
100268975		PLYMOUTH	MN		12/29/2025	7.250	568,019		(2)				688,000	11/21/2025
100268976		SUN CITY	AZ		12/29/2025	5.999	258,307						325,000	11/25/2025
100268977		LAWRENCEVILLE	GA		12/29/2025	6.125	345,923						430,000	11/24/2025
100268978		OCEAN ISLE BEACH	NC		12/29/2025	5.999	643,568		1				805,000	11/21/2025
100268979		FUQUAY VARINA	NC		12/29/2025	6.500	262,797		(1)				324,000	10/29/2025
100268980		TWIN FALLS	ID		12/29/2025	6.625	259,377		(1)				320,000	11/13/2025
100268981		ELIZABETHTOWN	KY		12/29/2025	6.750	316,236		(1)				384,000	11/26/2025
100268982		EAST DUNDEE	IL		12/29/2025	6.875	343,241		(2)				415,000	12/16/2025
100268983		JACKSONVILLE	FL		12/29/2025	7.250	340,139		(2)				407,000	11/24/2025
100268984		ST. GEORGE	UT		12/29/2025	6.499	752,894		(3)				960,000	12/01/2025
100268985		REVERE	MA		12/29/2025	6.624	612,021		(3)				760,000	12/02/2025
100268986		PARKTON	NC		12/29/2025	7.125	483,407		(2)				585,000	11/10/2025
100268987		SEVIERVILLE	TN		12/29/2025	7.000	302,521		(2)				380,000	11/10/2025
100268988		SUMMERVILLE	SC		12/29/2025	7.625	409,504		(2)				500,000	11/12/2025
100268989		MATTHEWS	NC		12/29/2025	7.375	802,673		(4)				965,000	11/18/2025
100268990		ESTES PARK	CO		12/29/2025	6.375	301,944		(1)				430,000	11/25/2025
100268991		HIGHLAND	CA		12/29/2025	6.875	592,367		(2)				740,000	11/07/2025
100268992		LITTLE ROCK	AR		12/29/2025	7.000	234,438		(1)				282,000	11/17/2025
100268993		OCEAN CITY	NJ		12/29/2025	7.375	640,462		(3)				778,000	11/13/2025
100268994		BURLESON	TX		12/29/2025	7.375	243,684		(2)				304,000	11/13/2025
100268995		VAIL	CO		12/29/2025	6.490	569,663		(1)				900,000	11/18/2025
100268996		OSWEGO	IL		12/29/2025	6.500	265,889		(1)				325,500	11/04/2025
100268997		NAPERVILLE	IL		12/29/2025	6.625	237,769		(1)				305,000	11/19/2025
100268998		HUNTSVILLE	UT		12/29/2025	7.250	820,682		(3)				890,000	11/20/2025
100268999		CONCORD	MI		12/29/2025	7.125	255,836		(1)				275,000	11/05/2025
100269000		CARSON CITY	NV		12/29/2025	6.875	360,795		(2)				451,000	11/12/2025
100269001		MAPLE GROVE	MN		12/29/2025	7.125	374,534		(1)				460,000	11/10/2025
100269002		HEDGESVILLE	WV		12/29/2025	7.125	246,252		(1)				297,000	11/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100269003		GENEVA	IL		12/29/2025	6.999	324,740		(2)				400,000	11/07/2025
100269004		FORKED RIVER	NJ		12/29/2025	6.875	463,700		(2)				635,000	11/13/2025
100269005		NEW TAZEWELL	TN		12/29/2025	6.625	665,480		(1)				850,000	11/14/2025
100269006		EAST FALMOUTH	MA		12/29/2025	6.499	639,493						722,000	11/21/2025
100269007		LEON VALLEY	TX		12/29/2025	7.250	426,247		(2)				474,000	12/01/2025
100269008		METAIRIE	LA		12/29/2025	7.625	232,970		(2)				280,000	10/31/2025
100269009		EDMOND	OK		12/29/2025	7.000	259,738		(1)				313,000	11/10/2025
100269010		CHESTERFIELD	VA		12/29/2025	6.875	238,181		(1)				325,000	11/19/2025
100269011		ORANGE BEACH	AL		12/29/2025	6.624	339,755		(1)				371,900	11/24/2025
100269012		MAULDIN	SC		12/29/2025	6.980	216,252		(1)				264,000	11/13/2025
100269013		CHICAGO	IL		12/29/2025	7.250	265,607		(2)				329,500	11/17/2025
100269014		BEAVER	PA		12/29/2025	6.875	342,899		(1)				436,000	11/14/2025
100269015		RUTHERFORDTON	NC		12/29/2025	7.625	212,957		(1)				232,500	11/13/2025
100269016		GONZALES	LA		12/29/2025	6.990	303,517		(1)				342,000	11/14/2025
100269017		VISALIA	CA		12/29/2025	6.490	215,688		(1)				265,000	11/08/2025
100269018		SAN FRANCISCO	CA		12/29/2025	6.499	1,155,122		(2)				2,100,000	12/01/2025
100271809		LAS VEGAS	NV		12/30/2025	6.625	448,163		(1)				550,000	12/08/2025
100271810		NASHVILLE	TN		12/30/2025	6.625	330,212		(1)				405,000	12/01/2025
100271811		LAKE ELMO	MN		12/30/2025	7.625	432,878		(1)				515,000	11/26/2025
100271812		NASHVILLE	TN		12/30/2025	6.625	330,212		(1)				405,000	12/01/2025
100271813		NASHVILLE	TN		12/30/2025	6.625	330,212		(1)				405,000	12/01/2025
100271814		AMERY	WI		12/30/2025	6.990	341,690		(1)				385,000	12/05/2025
100271815		AMELIA COURT HOUSE	VA		12/30/2025	6.625	219,239		(1)				266,000	12/01/2025
100271816		KLAMATH FALLS	OR		12/30/2025	7.625	191,880		(1)				219,000	12/01/2025
100271817		MERCER	PA		12/30/2025	6.250	708,503		1				840,000	12/01/2025
100271818		WICHITA	KS		12/30/2025	7.125	156,164		(1)				200,000	12/01/2025
100271819		TRINITY	TX		12/30/2025	7.250	145,492						157,500	11/28/2025
100271820		RICHMOND	TX		12/30/2025	6.625	462,514		(1)				574,000	12/03/2025
100271821		EDINBORO (WASHINGTON	PA		12/30/2025	7.500	229,415		(1)				275,000	12/09/2025
100271822		SUGAR LAND	TX		12/30/2025	7.000	280,972		(1)				365,000	12/05/2025
100271823		WHITE LAKE	MI		12/30/2025	6.625	296,016		(1)				359,000	12/03/2025
100271824		WHITTIER	NC		12/30/2025	6.490	238,863		(1)				310,500	12/09/2025
100271825		HEBER CITY	UT		12/30/2025	6.625	376,861		(1)				530,000	12/04/2025
100271826		VIRGINIA BEACH	VA		12/30/2026	7.625	543,555		(2)				719,000	11/20/2025
100271827		RUSKIN	FL		12/30/2025	6.990	210,019		(1)				260,000	12/05/2025
100271828		PARRISH	FL		12/30/2025	6.125	275,044		(1)				365,000	12/04/2025
100271829		SAN ANTONIO	TX		12/30/2025	6.990	207,176		(1)				265,000	12/09/2025
100271830		CLEARWATER	FL		12/30/2025	6.990	569,146		(2)				610,000	12/04/2025
100271831		SOUTHLAKE	TX		12/30/2025	5.990	581,932		(1)				806,000	12/02/2025
100271832		LEHI	UT		12/30/2025	6.875	364,130		(1)				462,000	12/05/2025
100271833		SPANISH FORK	UT		12/30/2025	6.000	221,267						430,000	12/08/2025
100271834		NORFOLK	VA		12/30/2025	5.250	540,613		2				750,000	12/09/2025
100271835		HOLLY SPRINGS	NC		12/30/2025	5.750	215,262						405,000	12/04/2025
100271836		PALM HARBOR	FL		12/30/2025	6.625	424,276		(1)				518,000	12/01/2025
100271837		ST PETERSBURG	FL		12/30/2025	7.625	250,543		(1)				270,000	12/08/2025
100271838		SACRAMENTO	CA		12/30/2025	6.625	1,056,267		(3)				1,370,000	12/08/2025
100271839		FRUITLAND PARK	FL		12/30/2025	6.990	194,648		(1)				220,000	12/02/2025
100271840		HARRISONBURG	VA		12/30/2025	6.375	246,901		(1)				298,000	12/02/2025
100271841		LAREDO	TX		12/30/2025	6.750	257,875		(1)				281,000	11/24/2025
322020976		SPOKANE	WA		03/23/2022	10.480	427,323						660,000	02/04/2022
322050537		BELLEVUE	WA		06/21/2022	9.980	1,620,000						2,400,000	05/24/2022
322070132		PORTLAND	OR		09/13/2022	7.630	1,487,463		6,571				4,670,000	07/23/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
322090076		PHOENIX	AZ		01/25/2023	8.640	455,000						650,000	09/25/2022
323060069		CLE ELUM	WA		07/20/2023	9.490	371,226						535,000	05/25/2023
323060082		HUNTSVILLE	UT		08/16/2023	10.300	2,282,119						3,600,000	06/15/2023
323060112		PETALUMA	CA		10/20/2023	10.100	3,877,082						4,500,000	08/15/2023
323060178		CLE ELUM	WA		07/20/2023	9.365	568,982						820,000	05/25/2023
323060526		PORTLAND	OR		08/16/2023	9.608	220,550						2,490,000	06/17/2023
323060600		PORTLAND	OR		08/16/2023	9.608	519,927						3,000,000	06/17/2023
323060663		PORTLAND	OR		09/29/2023	9.795	604,477						3,000,000	06/17/2023
323080615		PORTLAND	OR		09/29/2023	9.670	542,500						775,000	08/26/2023
323100500		HEBER CITY	UT		09/25/2024	9.347	2,502,385						4,300,000	07/17/2024
323100688		HEBER CITY	UT		09/25/2024	9.347	2,349,954						4,300,000	07/17/2024
323100889		PRESCOTT	AZ		03/21/2024	9.680	395,458						2,180,000	02/17/2024
323110165		CULVER CITY	CA		12/20/2023	9.870	9,374,276						14,200,000	09/13/2023
323110672		BAKERSFIELD	CA		01/18/2024	9.940	1,896,123						3,405,000	11/20/2023
323120550		MAYFLOWER MTN	UT		03/21/2024	9.980	529,935						3,760,000	01/18/2024
324010826		PORTLAND	OR		04/11/2024	9.850	1,216,716						4,365,000	01/09/2024
324020393		IVINS	UT		05/23/2024	9.718	2,237,833						3,900,000	02/12/2024
324030299		BEAVERTON	OR		05/23/2024	10.090	1,324,997						3,040,000	03/26/2024
324030664		PORTLAND	OR		04/24/2024	9.318	865,000						1,295,000	03/04/2024
324030853		PORTLAND	OR		05/23/2024	9.580	188,709						1,752,000	03/25/2024
324050046		WESTLAKE	TX		08/20/2024	9.810	1,069,017						5,610,000	06/05/2024
324050316		WESTLAKE	TX		09/25/2024	9.535	1,218,261						5,750,000	06/05/2024
324050419		PHOENIX	AZ		07/25/2024	9.395	450,000						600,000	04/05/2024
324050642		PHOENIX	AZ		07/25/2024	9.395	581,250						775,000	04/05/2024
324050673		PHOENIX	AZ		07/25/2024	9.395	450,000						600,000	04/05/2024
324050688		WESTLAKE	TX		09/25/2024	9.535	1,011,882						5,770,000	06/05/2024
324050720		PHOENIX	AZ		07/25/2024	9.395	581,250						775,000	04/05/2024
324050821		WESTLAKE	TX		08/20/2024	9.810	719,756						3,990,000	06/05/2024
324050851		WESTLAKE	TX		08/20/2024	9.810	596,179						3,600,000	06/05/2024
324050888		WESTLAKE	TX		08/20/2024	9.810	650,687						3,570,000	06/05/2024
324050932		WESTLAKE	TX		08/20/2024	9.810	1,283,954						6,390,000	06/05/2024
324060016		AURORA	CO		10/03/2024	9.080	3,013,542						7,078,360	10/27/2023
324060216		HIDEOUT	UT		08/20/2024	9.430	2,578,310						3,690,000	06/06/2024
324060294		AURORA	CO		10/03/2024	9.080	3,569,399						7,078,360	10/27/2023
324060468		HIDEOUT	UT		08/20/2024	9.430	2,578,311						3,690,000	06/06/2024
324060675		BAKERSFIELD	CA		08/20/2024	9.630	665,991						6,071,000	11/20/2023
324060794		BAKERSFIELD	CA		08/20/2024	9.630	2,731,448						6,494,000	11/20/2023
324060805		HIDEOUT	UT		08/20/2024	9.430	1,160,240						3,690,000	06/06/2024
324060807		AURORA	CO		10/03/2024	9.080	2,649,165						7,078,360	10/27/2023
324060837		HIDEOUT	UT		08/20/2024	9.430	1,368,738						3,690,000	06/06/2024
324070151		HOOD RIVER	OR		09/25/2024	9.335	2,142,836						6,000,000	07/19/2024
324070579		LONGBOAT KEY	FL		09/25/2024	8.915	1,583,654						3,500,000	07/25/2024
324070940		HOOD RIVER	OR		09/25/2024	9.335	803,564						2,250,000	07/19/2024
324070999		MAYFLOWER MNT	UT		09/25/2024	9.335	703,686						4,700,000	06/03/2024
324080261		ATLANTA	GA		10/18/2024	8.892	3,192,447						6,900,000	08/19/2024
324080435		ALBANY	OR		01/22/2025	9.230	1,524,849						2,614,000	12/11/2024
324090012		WINDSOR	CO		10/31/2024	9.460	1,537,399						2,230,000	08/02/2024
324090206		KIRKLAND	WA		11/06/2024	8.720	2,065,000						3,300,000	09/24/2024
324090339		VACAVILLE	CA		11/22/2024	8.565	1,656,900						3,808,000	07/15/2024
324090391		PORTLAND	OR		10/31/2024	8.830	546,113						935,000	09/18/2024
324090745		KENNEWICK	WA		10/31/2024	8.630	343,694						642,000	09/18/2024
324090896		SAINT PETERSBURG	FL		10/31/2024	9.460	1,735,201						2,750,000	09/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
324100016		VALLEJO	CA		11/22/2024	8.565	770,350						2,195,000	07/15/2024
324100501		TACOMA	WA		01/22/2025	9.180	1,947,000						3,560,000	12/11/2024
324101000		PORTLAND	OR		12/20/2024	8.755	1,290,107						4,825,000	10/31/2024
324110010		GLENDALE	AZ		12/20/2024	8.930	1,921,080						5,244,000	11/10/2024
324110032		GLENDALE	AZ		12/20/2024	8.930	2,092,650						4,920,000	11/10/2024
324110238		NORTH CHARLESTON	SC		04/01/2025	8.850	3,184,075						7,370,000	11/15/2024
324110328		NORTH CHARLESTON	SC		04/01/2025	8.975	3,993,607						5,760,000	11/15/2024
324110852		LA QUINTA	CA		01/22/2025	8.630	2,263,195						3,700,000	12/06/2024
324111570		ALTON	TX		01/22/2025	8.892	3,739,642						5,984,000	12/18/2024
324116569		KING CITY	OR		01/22/2025	8.855	1,637,064						2,555,000	12/27/2024
324125987		TACOMA	WA		01/22/2025	9.305	2,080,000						3,200,000	12/18/2024
324127355		BOISE	ID		05/28/2025	9.053	2,098,660						7,030,000	03/28/2025
324127367		BOISE	ID		05/28/2025	9.053	1,569,657						6,165,000	03/28/2025
324128515		BOISE	ID		05/28/2025	9.053	1,904,438						7,000,000	03/28/2025
325020289		PIGEON FORGE	TN		04/23/2025	8.963	487,890						1,150,000	03/06/2025
325020492		ELKO	NV		04/23/2025	8.800	258,956						375,000	03/21/2025
325023883		LA VERKIN	UT		04/23/2025	8.775	475,000						695,000	03/11/2025
325024872		ELKO	NV		04/23/2025	8.800	260,656						375,000	03/21/2025
325026073		WOODLAND HILLS	UT		05/28/2025	8.840	1,015,946						2,000,000	04/18/2025
325027142		JOHNS ISLAND	SC		05/28/2025	9.415	1,959,955						7,200,000	04/14/2025
325027282		BAKERSFIELD	CA		04/23/2025	8.625	600,000						800,000	03/06/2025
325030421		HENDERSON	NV		05/28/2025	8.765	868,869						3,280,000	04/25/2025
325031060		EL DORADO HILLS	CA		04/23/2025	8.500	745,871						1,300,000	03/21/2025
325032286		WASHINGTON	UT		05/28/2025	8.828	525,450						1,275,000	04/23/2025
325039197		BOISE	ID		05/28/2025	8.990	30,420						710,000	04/11/2025
325040528		BAKERSFIELD	CA		05/28/2025	8.965	3,171,985						7,035,000	04/29/2025
325041120		BAKERSFIELD	CA		05/28/2025	8.965	2,582,694						6,450,000	04/25/2025
325041358		BAKERSFIELD	CA		05/28/2025	8.965	3,086,622						6,455,000	04/25/2025
325043481		ATLANTA	GA		09/05/2025	8.245	2,841,500						6,910,000	07/11/2025
325044762		SEVIERVILLE	TN		05/28/2025	8.840	942,370						1,490,000	04/21/2025
325044924		SEVIERVILLE	TN		05/28/2025	8.840	802,280						1,490,000	04/21/2025
325049505		PONTE VEDRA BEACH	FL		05/28/2025	8.690	1,474,822						4,000,000	04/25/2025
325050526		WOODINVILLE	WA		06/30/2025	8.555	4,865,000						7,700,000	06/06/2025
325051893		WOODINVILLE	WA		06/30/2025	8.430	3,340,000						5,900,000	06/06/2025
325052431		WOODINVILLE	WA		06/30/2025	8.555	2,260,000						3,800,000	06/06/2025
325052511		WOODINVILLE	WA		06/13/2025	8.555	4,865,000						7,790,000	05/29/2025
325053073		WOODINVILLE	WA		06/13/2025	8.555	4,870,000						7,550,000	05/29/2025
325054097		WOODINVILLE	WA		06/13/2025	8.555	2,024,224						7,600,000	05/29/2025
325054266		WOODINVILLE	WA		06/13/2025	8.430	928,105						5,600,000	05/29/2025
325054770		WOODINVILLE	WA		06/13/2025	8.555	3,588,330						7,700,000	05/29/2025
325055587		WOODINVILLE	WA		06/30/2025	8.555	3,138,988						5,650,000	06/06/2025
325055871		WOODINVILLE	WA		07/07/2025	8.530	5,045,000						7,800,000	06/09/2025
325058492		ALAMO	TX		10/06/2025	9.045	197,539						513,000	09/02/2025
325065805		OLD LYME	CT		10/06/2025	8.670	744,879						1,924,000	09/02/2025
325066995		OLD LYME	CT		10/06/2025	8.670	836,314						1,990,000	09/03/2025
325070378		SEVIERVILLE	TN		10/06/2025	8.645	304,494						1,330,000	08/15/2025
325071031		KIRKLAND	WA		10/06/2025	8.320	1,822,362						4,500,000	08/27/2025
325073988		SEVIERVILLE	TN		10/06/2025	8.645	203,033						1,330,000	08/14/2025
325074412		KIRKLAND	WA		10/06/2025	8.320	1,487,513						3,125,000	08/27/2025
325076844		SEVIERVILLE	TN		10/06/2025	8.645	315,192						1,330,000	08/14/2025
325077272		KIRKLAND	WA		10/06/2025	8.545	2,504,265						6,950,000	08/20/2025
325080304		WHITE SALMON	WA		10/06/2025	8.233	1,067,100						2,300,000	09/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
325081003		LA QUINTA	CA		10/31/2025	8.420	1,725,943						10,650,000	10/08/2025
325081144		WOODINVILLE	WA		10/06/2025	8.045	4,130,000						5,900,000	08/25/2025
325082745		LA QUINTA	CA		10/31/2025	8.420	1,346,054						12,170,000	10/08/2025
325085530		LA QUINTA	CA		10/31/2025	8.420	1,343,427						12,035,000	10/08/2025
325085825		LA QUINTA	CA		10/31/2025	8.420	1,840,978						11,865,000	10/08/2025
325085931		LA QUINTA	CA		10/31/2025	8.420	1,848,362						11,860,000	10/08/2025
325086972		OREGON CITY	OR		10/06/2025	8.045	413,088						765,000	09/11/2025
325087178		WINTER PARK	FL		10/06/2025	8.220	605,558						3,160,000	09/10/2025
325087674		LA QUINTA	CA		10/31/2025	8.420	1,706,840						12,125,000	10/10/2025
325088364		LA QUINTA	CA		10/31/2025	8.420	1,290,582						12,000,000	10/08/2025
325089423		MOUNTAIN GREEN	UT		10/06/2025	8.595	1,706,423						5,890,000	08/22/2025
325096663		VANCOUVER	WA		10/31/2025	8.045	174,597						1,416,000	10/09/2025
403019735		BATESVILLE	MS		03/06/2025	6.700	2,635,184		(31,386)				3,995,287	09/15/2016
403020033		DALLAS	TX		03/06/2025	7.230	831,609		(14,140)				1,413,000	11/04/2016
403020364		GARDEN CITY	MI		03/06/2025	6.390	360,539		(3,537)				873,000	02/03/2017
403020970		BALTIMORE	MD		03/06/2025	6.960	385,061		(5,934)				567,000	06/23/2017
403021743		STOCKBRIDGE	GA		03/06/2025	6.420	628,119		(7,130)				1,008,000	06/23/2017
403021775		FORT WALTON BEACH	FL		03/06/2025	6.200	727,790		(6,880)				1,537,000	06/29/2017
403022992		CHICAGO	IL		03/06/2025	6.530	669,771		(7,202)				1,130,000	07/26/2017
403023062		NEW HAVEN	CT		03/06/2025	6.160	514,884		(4,495)				897,000	07/19/2017
403045311		CLEVELAND	OH		08/16/2024	7.900	1,485,147		(8,670)				1,990,500	02/20/2023
403047247		JACKSON	TN		06/28/2024	6.980	9,278,517		(11,663)				13,599,999	04/19/2024
403047362		DETROIT	MI		06/28/2024	7.600	5,084,714		(34,717)				6,726,000	10/27/2023
403047653		LINCOLN	NE		06/28/2024	6.850	2,128,465		(4,425)				3,421,000	12/19/2023
403047809		CALEXICO	CA		06/28/2024	7.920	2,077,208		(18,652)				3,718,000	11/03/2023
403047880		ST JOHNS	FL		06/28/2024	6.470	4,532,036		(4,964)				12,280,000	11/30/2023
403047935		DAYTON	OH		06/28/2024	7.690	138						1,086,000	10/18/2023
403048025		BELLEVILLE	IL		11/04/2024	7.160	9,029,544		(39,726)				12,386,800	02/12/2024
403048161		ST. HELENS	OR		08/16/2024	7.330	4,398,868		(20,965)				7,202,000	11/16/2023
403048226		LAKEWOOD	OH		06/28/2024	8.000	895,237		(6,812)				1,430,000	10/04/2023
403048304		EASTPOINTE	MI		11/04/2024	7.080	6,963,933		(27,442)				9,780,500	05/21/2024
403048457		SCOTTSDALE	AZ		06/28/2024	7.420	6,491,326		(52,974)				14,709,000	10/31/2023
403048481		INDIANAPOLIS	IN		06/28/2024	7.140	4,064,712		(14,137)				5,906,000	11/08/2023
403048495		MONESSEN	PA		06/28/2024	7.910	676,224		(2,644)				1,116,000	12/08/2023
403048546		STILLWATER	OK		06/28/2024	7.130	792,939		(3,374)				1,352,000	11/14/2023
403048573		NORTH MIAMI	FL		08/16/2024	7.380	9,347,935		(71,315)				14,000,000	09/20/2023
403048682		WARNER ROBINS	GA		06/28/2024	8.570	1,011,828		(10,039)				1,400,000	10/31/2023
403048727		TOLEDO	OH		11/04/2024	6.480	578,656						786,000	04/04/2024
403048729		POMPANO BEACH	FL		06/28/2024	6.850	33,548,226		(100,786)				49,800,096	03/28/2024
403048801		UPPER DEERFIELD	NJ		06/28/2024	8.160	1,266,897		(10,060)				1,672,000	10/25/2023
403048809		DETROIT	MI		06/28/2024	7.920	1,187,359		(12,027)				1,783,500	02/16/2024
403048932		INKSTER	MI		06/28/2024	7.420	868,235		(4,681)				1,202,000	12/05/2023
403048998		WESTVILLE	NJ		06/28/2024	7.240	4,547,418		(22,582)				9,085,000	11/14/2023
403049017		LITTLEROCK	CA		06/28/2024	6.800	1,889,738		(2,356)				3,112,000	12/22/2023
403049028		DAYTON	OH		06/28/2024	7.730	2,207,788		(15,095)				3,143,500	10/20/2023
403049060		WASHINGTON COURT HOU	OH		06/28/2024	7.900	1,885,040		(16,303)				2,653,000	12/22/2023
403049111		RINCON	GA		06/28/2024	7.400	3,206,406		(19,447)				5,220,000	02/29/2024
403049182		KNOXVILLE	TN		06/28/2024	7.420	3,265,268		(22,010)				5,949,000	11/17/2023
403049264		MOUNT VERNON	NY		06/28/2024	7.340	3,581,056		(20,536)				5,900,000	03/28/2024
403049284		DAYTONA BEACH	FL		06/28/2024	7.480	5,330,924		(32,436)				8,150,000	11/07/2023
403049325		NEW ORLEANS	LA		06/28/2024	6.500	28,647,406		33,045				45,955,000	12/21/2023
403049330		BETHLEHEM	PA		06/28/2024	6.500	6,191,292		18,954				10,000,000	12/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
403049515		PITTSBURGH	PA		06/28/2024	7.710	1,292,106		5,663				1,997,000	01/05/2024
403049549		NEWARK	NJ		06/28/2024	6.780	924,355		(1,779)				1,679,000	01/26/2024
403049577		BIRMINGHAM	AL		06/28/2024	7.850	785,665		(5,106)				1,200,000	12/22/2023
403049727		OELWEIN	IA		06/28/2024	7.220	849,431		(3,375)				1,246,200	04/25/2024
403049734		BROOKLYN	NY		11/04/2024	7.990	2,774,818		(28,827)				4,900,000	04/01/2024
403049780		MILWAUKEE	WI		06/28/2024	7.350	1,225,455		(5,545)				1,633,000	02/23/2024
403049806		DETROIT	MI		11/04/2024	7.030	7,115,794		(36,690)				9,936,000	04/26/2024
403049825		DAYTON	OH		06/28/2024	6.720	1,927,474		(2,175)				2,934,500	12/19/2023
403049848		BINGHAMTON	NY		06/28/2024	7.290	832,815		(3,609)				1,178,500	01/19/2024
403049942		BRONX	NY		06/28/2024	6.780	2,244,790		(2,797)				3,600,000	04/17/2024
403049954		ST. JOSEPH	MO		06/28/2024	8.620	1,306,392		(13,633)				1,691,000	02/23/2024
403050003		SARALAND	AL		06/28/2024	7.720	1,908,396		(14,571)				3,120,000	02/06/2024
403050107		HELENA	AL		06/28/2024	6.750	10,722,898		(5,758)				16,479,650	01/31/2024
403050170		GARY	IN		06/28/2024	7.850	3,684,128		(27,227)				4,554,000	02/23/2024
403050268		ATHENS	GA		11/04/2024	7.700	17,676,214		(106,134)				25,510,000	05/08/2024
403050269		ATHENS	GA		03/06/2025	7.140	9,226,117		(97,271)				13,782,000	09/06/2024
403050270		ATHENS	GA		03/06/2025	7.140	4,414,362		(46,459)				6,595,000	05/09/2024
403050271		ATHENS	GA		11/04/2024	7.700	8,289,872		(50,040)				12,422,000	05/13/2022
403050284		ATLANTA	GA		06/28/2024	6.810	2,142,419		(5,592)				3,782,000	04/03/2024
403050301		JACKSON	MS		06/28/2024	7.690	1,008,889		(7,774)				1,418,900	03/14/2024
403050310		KERNERSVILLE	NC		06/28/2024	6.770	8,711,440		12,005				13,453,000	02/29/2024
403050324		BETHLEHEM	PA		06/28/2024	7.470	3,245,845		(14,195)				5,460,000	04/26/2024
403050358		OKLAHOMA CITY	OK		06/28/2024	8.290	1,291,923		(14,041)				2,120,000	03/12/2024
403050377		JACKSONVILLE	FL		11/04/2024	7.040	560,305		(2,089)				820,000	02/26/2024
403050484		HOUSTON	TX		06/28/2024	6.510	2,080,187		(1,918)				3,810,000	03/26/2024
403050537		JACKSONVILLE	FL		06/28/2024	7.460	2,665,181		(9,010)				5,691,000	04/17/2024
403050553		DAYTON	OH		06/28/2024	6.890	1,938,935		(4,164)				2,870,000	02/29/2024
403050577		RINCON	GA		06/28/2024	7.230	7,222,145		(36,277)				11,800,000	03/28/2024
403050587		MANVILLE	NJ		06/28/2024	6.920	1,996,916		(6,956)				3,969,000	02/29/2024
403050591		MILWAUKEE	WI		06/28/2024	7.350	523,622		(1,930)				700,000	02/23/2024
403050593		MILWAUKEE	WI		06/28/2024	7.350	1,255,647		(4,984)				1,677,000	02/23/2024
403050601		MAMMOTH LAKES	CA		11/04/2024	7.340	2,837,875		(10,804)				4,200,000	03/25/2024
403050660		YORK	PA		06/28/2024	7.740	542,334		(3,472)				714,000	04/18/2024
403050696		PHILADELPHIA	PA		11/04/2024	7.280	4,557,381		(24,340)				6,354,000	03/05/2024
403050702		HARTFORD	CT		11/04/2024	7.460	2,732,996		(14,814)				5,041,117	07/15/2024
403050745		PATERSON	NJ		06/28/2024	7.840	2,257,519		(23,089)				4,727,500	04/26/2024
403050753		PHILADELPHIA	PA		05/22/2025	7.070	2,066,729		(4,787)				2,917,000	02/05/2025
403050767		WILMINGTON	NC		06/28/2024	7.630	3,229,242		(27,407)				5,800,000	04/11/2024
403050770		SAINT ANN	MO		06/28/2024	6.900	3,008,999		(6,619)				4,194,000	03/28/2024
403050830		HOUSTON	TX		11/04/2024	6.830	1,883,710		(3,477)				2,810,000	07/15/2024
403050983		CHERRY HILL	NJ		11/04/2024	7.390	1,892,647		(12,414)				3,472,000	03/20/2024
403051011		WEST VIEW	PA		11/04/2024	7.290	8,891,654		(45,075)				12,873,000	04/30/2024
403051085		TEMPE	AZ		11/04/2024	6.420	11,713,500						25,065,000	06/18/2024
403051130		GARY	IN		06/28/2024	7.500	3,539,144		(19,361)				4,475,000	03/28/2024
403051132		HOBART	IN		11/04/2024	7.710	861,359		(5,293)				1,074,500	04/10/2024
403051162		ALVIN	TX		11/04/2024	6.860	2,962,764		(5,016)				4,856,000	04/17/2024
403051327		BRONX	NY		11/04/2024	7.400	2,090,576		(14,172)				3,700,000	03/21/2024
403051328		BRONX	NY		11/04/2024	7.400	2,096,729		(14,208)				3,700,000	03/21/2024
403051339		EAST ORANGE	NJ		03/06/2025	7.470	6,139,883		(93,094)				8,650,000	11/20/2024
403051340		BROOKLYN	NY		11/04/2024	7.060	2,717,755		(14,764)				4,450,000	04/18/2024
403051362		HOLLY HILL	FL		11/04/2024	6.950	1,318,938		(3,342)				2,100,000	05/06/2024
403051411		EUCLID	OH		11/04/2024	8.100	489,945		(6,179)				700,000	05/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
403051467		NEWARK	NJ		03/06/2025	6.900	1,272,864		(13,417)				2,050,000	09/13/2024
403051530		DEERFIELD BEACH	FL		06/28/2024	7.230	1,550,954		(9,157)				4,228,000	04/19/2024
403051531		WINTER PARK	FL		06/28/2024	7.230	1,642,805		(9,743)				4,587,000	04/19/2024
403051532		GREENACRES	FL		06/28/2024	7.230	1,324,327		(7,759)				3,415,000	04/19/2024
403051533		LAKE WORTH	FL		06/28/2024	7.230	1,881,297		(10,967)				4,110,000	04/19/2024
403051550		STOCKTON	CA		11/04/2024	7.200	898,688		(5,182)				1,400,000	04/08/2024
403051622		YONKERS	NY		03/06/2025	7.020	1,717,936		(20,282)				2,800,000	12/05/2024
403051729		ELIZABETH	NJ		03/06/2025	7.020	9,838,420		(108,547)				17,170,000	09/16/2024
403051775		NEWFIELD	NJ		11/04/2024	6.690	1,087,508		(1,949)				1,800,000	06/10/2024
403051808		SAN FRANCISCO	CA		11/04/2024	6.210	8,411,578		4,428				15,312,000	05/16/2024
403052009		DALLAS	TX		03/06/2025	6.550	1,173,508		(7,670)				1,940,000	10/18/2024
403052282		EAST CHICAGO	IN		11/04/2024	7.590	3,246,535		(17,445)				4,089,000	04/16/2024
403052376		FORNEY	TX		03/06/2025	6.080	16,539,838		6,273				23,682,000	10/16/2024
403052389		YONKERS	NY		11/04/2024	6.820	2,270,608		(8,434)				3,850,000	07/09/2024
403052459		INDIANAPOLIS	IN		11/04/2024	7.090	5,004,058		(11,092)				7,650,000	06/20/2024
403052504		FERGUSON	MO		03/06/2025	6.800	1,464,994		(14,071)				2,564,000	07/31/2024
403052556		ORLANDO	FL		11/04/2024	6.980	1,862,590		(7,640)				2,649,000	05/30/2024
403052568		CLEVELAND	OH		11/04/2024	6.470	820,444		(288)				1,260,000	07/26/2024
403052635		WINTER SPRINGS	FL		11/04/2024	6.210	1,064,915		775				1,645,000	06/09/2024
403052711		RICHMOND HEIGHTS	OH		11/04/2024	5.990	920,288		1,208				2,413,000	06/18/2024
403052723		NILES	OH		03/06/2025	7.690	502,711		(7,819)				730,000	11/27/2024
403052726		WOODBURY HEIGHTS	NJ		11/04/2024	6.500	845,951		(1,098)				1,620,000	07/11/2024
403052783		ORANGE	NJ		05/22/2025	7.010	2,636,837		(8,917)				3,960,000	09/17/2024
403052865		CHICAGO	IL		11/04/2024	6.340	2,414,286		1,142				3,715,000	07/06/2024
403052870		NEPTUNE BEACH	FL		05/22/2025	7.300	2,409,072		(9,095)				5,047,000	03/11/2025
403052959		JACKSONVILLE	FL		11/04/2024	7.050	704,149		(2,818)				1,050,000	07/10/2024
403052962		WILMINGTON	DE		11/04/2024	7.200	1,201,561		(6,961)				1,760,000	07/18/2024
403052968		MEMPHIS	TN		03/06/2025	7.090	7,083,042		(81,667)				11,400,000	09/25/2024
403053023		DETROIT	MI		03/06/2025	6.760	838,600		(7,831)				1,259,000	10/09/2024
403053038		BOSTON	MA		03/06/2025	6.150	6,063,422		(36,661)				10,770,000	09/09/2024
403053072		GRIFFIN	GA		11/04/2024	7.210	2,218,701		(9,463)				3,225,000	07/22/2024
403053105		THOMSON	GA		11/04/2024	7.360	1,503,622		(7,822)				2,175,000	07/31/2024
403053108		LONGS	SC		05/22/2025	6.940	2,865,863		(5,948)				4,400,000	09/10/2024
403053236		OOLTEWAH	TN		11/04/2024	5.980	12,272,383		42,550				19,133,300	07/23/2024
403053259		CHICAGO	IL		03/06/2025	6.500	3,936,744		(26,018)				5,650,000	01/13/2025
403053318		YPSILANTI	MI		03/06/2025	7.040	1,665,339		(15,863)				2,650,000	11/15/2024
403053328		BRIDGEPORT	CT		03/06/2025	7.000	1,464,825		(14,445)				2,120,000	09/20/2024
403053503		MIAMI	FL		03/06/2025	6.800	1,741,818		(16,969)				2,462,500	08/13/2024
403053524		MUSKEGON HEIGHTS	MI		03/06/2025	7.060	1,275,342		(11,886)				1,987,000	06/26/2024
403053563		SEATTLE	WA		03/06/2025	6.470	5,543,086		(37,931)				8,240,000	10/17/2024
403053577		ROCKFORD	IL		03/06/2025	7.540	2,491,154		(36,903)				3,241,500	10/09/2024
403053585		WINSTON SALEM	NC		03/06/2025	7.500	936,987		(13,387)				1,386,000	11/22/2024
403053630		CLEVELAND	OH		03/06/2025	7.120	682,154		(8,410)				1,006,500	12/12/2024
403053636		SPRING VALLEY	NY		05/22/2025	6.630	3,065,098		(4,994)				5,075,000	09/30/2024
403053672		PITTSBURGH	PA		03/06/2025	7.100	1,025,509		(11,707)				1,786,500	09/10/2024
403053673		SAN ANTONIO	TX		11/04/2024	6.440	1,105,500						1,725,000	08/13/2024
403053693		SEATTLE	WA		03/06/2025	6.750	5,699,139		(47,201)				8,660,000	10/30/2024
403053695		MARTIN	TN		03/06/2025	6.500	16,882,755		(131,803)				24,460,400	09/13/2024
403053719		TACOMA	WA		03/06/2025	6.470	6,717,701		(45,624)				10,150,000	10/17/2024
403053735		CANTON	OH		03/06/2025	7.200	2,133,312		(24,429)				2,957,500	04/23/2024
403053736		TACOMA	WA		03/06/2025	7.100	1,462,437		(18,382)				2,420,000	10/23/2024
403053739		OAKLAND PARK	FL		03/06/2025	6.860	8,226,312		(92,270)				11,350,015	10/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
403053867		CLOVIS	CA		08/18/2025	7.120	1,488,816		(5,250)				2,180,000	05/30/2025
403053891		ABILENE	TX		03/06/2025	7.760	9,426,318		(127,853)				15,550,000	11/15/2024
403053910		CHICAGO	IL		03/06/2025	6.800	3,248,928		(26,463)				4,745,000	10/11/2024
403053981		ELIZABETHPORT	NJ		03/06/2025	6.260	3,565,869		(21,302)				7,141,000	08/21/2024
403054065		SAN ANTONIO	TX		03/06/2025	7.060	2,610,371		(26,941)				3,900,000	10/09/2024
403054073		AMARILLO	TX		03/06/2025	7.150	5,858,489		(76,811)				10,009,000	09/03/2024
403054126		BALTIMORE	MD		03/06/2025	7.450	8,907,511		(109,351)				12,643,900	10/07/2024
403054140		HOUSTON	TX		03/06/2025	7.120	896,897		(8,058)				1,400,000	10/25/2024
403054145		NEWARK	NJ		03/06/2025	6.820	10,244,618		(122,212)				16,400,000	11/07/2024
403054166		NEWARK	NJ		05/22/2025	7.060	2,536,156		(9,022)				3,650,000	10/16/2024
403054178		BALTIMORE	MD		03/06/2025	7.800	11,846,704		(165,924)				16,760,900	10/07/2024
403054208		CAPE CORAL	FL		03/06/2025	6.840	1,380,626		(14,600)				2,230,000	10/25/2024
403054374		SEATTLE	WA		03/06/2025	6.800	1,100,936		(9,312)				2,080,000	11/20/2024
403054469		SALEM	OR		03/06/2025	7.840	626,719		(9,004)				1,030,000	12/12/2024
403054470		PORTLAND	OR		03/06/2025	8.040	798,640		(12,128)				1,500,000	12/27/2024
403054471		DALLAS	OR		03/06/2025	8.270	1,081,381		(17,666)				1,750,000	12/24/2024
403054488		NEWARK	NJ		05/22/2025	7.180	4,288,843		(21,367)				6,350,000	12/06/2024
403054498		DETROIT	MI		03/06/2025	8.190	864,042		(18,220)				1,450,000	12/26/2024
403054639		KLAMATH FALLS	OR		03/06/2025	7.430	2,694,167		(39,855)				4,025,000	12/10/2024
403054716		COLUMBIA	SC		05/22/2025	7.480	4,437,807		(21,865)				7,100,016	03/19/2025
403054754		PHILADELPHIA	PA		03/06/2025	7.130	3,363,537		(36,253)				4,500,500	12/31/2024
403054780		SAN ANTONIO	TX		05/22/2025	7.180	2,869,275		(10,250)				4,300,000	10/29/2024
403054795		BROOKLYN	NY		05/22/2025	7.180	2,577,254		(11,913)				3,950,000	01/30/2025
403054862		SAN ANTONIO	TX		05/22/2025	7.260	2,943,816		(11,564)				4,400,000	10/24/2024
403054890		GARY	IN		03/06/2025	7.500	3,339,997		(43,062)				4,115,000	09/04/2024
403054911		GREAT BEND	KS		05/22/2025	7.540	2,865,774		(9,334)				4,822,000	01/31/2025
403054921		PHILADELPHIA	PA		03/06/2025	7.470	2,419,608		(35,194)				4,625,000	11/06/2024
403054982		JACKSON	MS		05/22/2025	8.050	2,328,557		(16,554)				4,000,000	01/16/2025
403054996		TERRE HAUTE	IN		03/06/2025	7.230	711,550		(7,979)				1,019,000	11/08/2024
403055023		BALCONES HEIGHTS	TX		05/22/2025	6.580	15,319,816		(7,013)				23,470,000	01/15/2025
403055044		INDIANAPOLIS	IN		03/06/2025	6.680	1,319,224		(10,234)				2,297,000	11/20/2024
403055064		WEST COLUMBIA	SC		08/18/2025	7.460	533,264		(2,434)				900,000	05/23/2025
403055087		SAN ANTONIO	TX		03/06/2025	7.740	663,992		(9,521)				1,040,000	01/13/2025
403055098		INDIANAPOLIS	IN		03/06/2025	6.680	1,281,805		(9,967)				2,265,000	11/20/2024
403055167		STATESVILLE	NC		08/22/2025	6.570	1,432,216		(1,593)				3,050,000	04/30/2025
403055223		DEER PARK	TX		05/22/2025	6.460	4,068,797		(578)				7,057,000	02/28/2025
403055250		GREENSBORO	NC		03/06/2025	6.600	1,819,641		(14,623)				2,746,500	11/08/2024
403055354		MADISON	AL		03/06/2025	6.870	9,503,471		(89,689)				14,918,000	12/05/2024
403055364		CHARLOTTE	NC		03/06/2025	7.160	5,534,375		(58,165)				8,300,000	12/05/2024
403055618		NEW HAVEN	CT		05/22/2025	7.740	2,250,642		(13,563)				3,300,000	01/23/2025
403055807		CLARKSVILLE	TN		05/30/2025	6.320	5,892,079		1,903				9,132,000	04/23/2025
403055911		CHARLESTON	SC		05/22/2025	6.750	25,631,934		(57,960)				45,750,500	03/31/2025
403055983		NEW HAVEN	CT		05/22/2025	6.990	2,410,703		(2,799)				4,300,000	02/19/2025
403056083		INDIANAPOLIS	IN		03/06/2025	8.000	779,680		(12,739)				1,329,500	12/13/2024
403056094		CLAIRTON	PA		05/22/2025	7.690	543,587		(2,893)				870,000	03/14/2025
403056141		GRANDVIEW	MO		08/18/2025	7.160	20,319,831		(78,111)				27,431,230	06/04/2025
403056180		AKRON	OH		05/22/2025	7.300	2,530,844		(8,075)				3,522,000	03/05/2025
403056314		MAPLE HEIGHTS	OH		05/22/2025	7.170	1,400,878		(5,465)				2,462,000	03/06/2025
403056317		GILBERT	AZ		05/30/2025	6.410	6,814,806		(4,999)				9,674,000	05/05/2025
403056403		LAKEWOOD	OH		05/22/2025	7.030	829,111		(1,095)				1,380,000	03/14/2025
403056434		COLUMBUS	GA		05/22/2025	7.460	768,031		(3,370)				1,106,000	02/28/2025
403056486		RANDALLSTOWN	MD		08/18/2025	6.410	9,037,452		(15,390)				12,611,000	05/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
403056487		EDGEWATER	MD		05/30/2025	6.410	12,366,735		(14,582)				17,486,000	05/07/2025
403056488		ABINGDON	MD		08/18/2025	6.410	969,918		(1,569)				1,355,000	05/05/2025
403056532		ELGIN	IL		08/18/2025	7.180	1,064,329		(3,044)				1,710,000	05/21/2025
403056604		LAGRANGE	GA		05/22/2025	6.570	1,891,028		(772)				2,905,000	02/28/2025
403056627		GARY	IN		05/22/2025	7.340	2,700,792		(6,459)				3,427,000	03/07/2025
403056689		FAYETTEVILLE	NC		05/22/2025	6.380	5,273,876		(533)				8,108,000	02/28/2025
403056712		WESTLAKE	OH		08/18/2025	6.680	3,054,474		(6,911)				4,829,000	04/25/2025
403056713		ELYRIA	OH		08/18/2025	6.660	1,993,992		(4,409)				2,967,000	04/25/2025
403056784		COLUMBUS	OH		08/18/2025	6.840	1,407,153		(3,179)				2,250,000	05/14/2025
403056802		MIDLAND	TX		08/18/2025	6.980	14,990,683		(28,997)				21,610,012	05/13/2025
403057037		CLEVELAND	OH		08/18/2025	6.840	12,615,792		(17,931)				17,573,500	05/30/2025
403057051		AKRON	OH		08/18/2025	7.250	581,823		(1,915)				889,000	05/12/2025
403057053		GREENSBORO	NC		08/18/2025	7.450	1,833,010		(6,910)				2,798,000	04/10/2025
403057162		ELIZABETH	NJ		08/18/2025	6.370	1,564,099		(860)				2,395,000	06/12/2025
403057233		JACKSONVILLE	FL		05/22/2025	6.210	35,126,089		(3,484)				54,000,071	03/31/2025
403057294		MIAMI	FL		08/18/2025	6.880	1,955,633		(4,358)				2,661,000	06/12/2025
403057323		WINTER GARDEN	FL		08/18/2025	6.520	3,147,158		(2,651)				4,661,000	06/23/2025
403057331		PORT CHARLOTTE	FL		08/18/2025	6.300	19,907,484		(21,160)				31,400,018	04/30/2025
403057396		JASPER	AL		08/18/2025	6.530	16,483,293		(18,242)				23,198,000	04/29/2025
403057422		CINCINNATI	KY		08/18/2025	6.510	5,117,626		(3,923)				7,880,000	05/30/2025
403057430		DETROIT	MI		08/18/2025	6.750	2,565,525		(6,012)				3,928,000	06/05/2025
403057574		HOPE MILLS	NC		08/18/2025	6.490	5,476,573		(7,208)				8,277,000	04/28/2025
403057694		NEW CANEY	TX		08/18/2025	7.330	633,606		(2,400)				1,540,000	06/04/2025
403057897		UNIVERSITY HEIGHTS	OH		08/18/2025	7.070	2,502,748		(6,570)				5,368,900	06/09/2025
403057941		RINCON	GA		08/18/2025	6.800	8,483,761		(20,796)				13,323,000	06/20/2025
403058276		MANCHESTER	CT		08/18/2025	6.740	5,165,841		(6,483)				7,100,000	06/12/2025
403058748		BUCKEYE	AZ		08/18/2025	6.790	38,630,326		(79,205)				64,900,000	07/15/2025
3300004631		DEMAREST	NJ		10/10/2023	9.835	1,771,019,931		150,178				5,432,242,825	07/28/2023
4010014970		NEWARK	NJ		02/10/2021	5.493	5,455,949		116,279				7,580,000	02/09/2021
4010040346		LOUISVILLE	KY		02/02/2023	8.189	206,638		480				287,000	09/20/2022
4010041669		VICTORIA	NY		02/02/2023	8.709	548,989		(433)				955,000	09/09/2022
4010042472		WOODSTOWN	NJ		03/22/2023	8.014	526,397		(422)				990,000	11/15/2022
4010043124		TRENTON	NY		02/02/2023	8.182	387,049		(274)				590,000	08/23/2022
4010043477		CENTER POINT	AL		03/22/2023	7.847	304,836		(184)				434,000	01/02/2023
4010043947		NIAGARA FALLS	NY		04/26/2023	8.762	592,702		(340)				782,500	11/03/2022
4010044076		ST. LOUIS	MO		03/22/2023	8.065	180,987		740				276,000	12/06/2022
4010044097		SCRANTON	PA		03/22/2023	7.950	232,089		372				516,000	11/02/2022
4010044711		WALLINGFORD	CT		02/02/2023	8.720	262,071		(294)				640,000	10/19/2022
4010044766		UNIVERSAL CITY	TX		02/02/2023	7.651	503,412		1,877				774,000	10/19/2022
4010044997		BALTIMORE	MD		03/22/2023	7.587	278,839		(134)				500,000	11/30/2022
4010045149		KANSAS CITY	MO		03/22/2023	8.600	465,424		(532)				1,145,500	12/07/2022
4010045173		GRANDVIEW	MO		03/22/2023	8.015	730,697		(606)				1,404,000	12/07/2022
4010045233		LORAIN	OH		02/02/2023	7.919	417,120		1,245				650,000	12/03/2022
4010045383		TRENTON	NY		02/02/2023	7.773	543,458		(243)				729,000	12/02/2022
4010045410		PATCHOGUE	NY		02/02/2023	7.619	1,537,418		(336)				2,405,000	12/02/2022
4010045575		MASTIC BEACH	NY		02/02/2023	6.500	768,766		41				1,785,000	10/27/2022
4010045800		PHILADELPHIA	PA		07/27/2023	8.622	913,357		465				1,265,000	03/13/2023
4010045840		BARNEGET TOWNSHIP	NJ		02/02/2023	7.739	602,615		(328)				815,000	11/18/2022
4010045915		TRENTON	NJ		03/22/2023	8.119	370,946		(254)				525,000	12/21/2022
4010045916		STATESVILLE	NC		03/22/2023	7.382	299,430		(320)				1,449,350	12/17/2022
4010046062		PHILADELPHIA	PA		03/22/2023	7.650	295,845		(163)				395,000	12/15/2022
4010046064		BELLBROOK	OH		02/02/2023	8.669	1,116,513		(907)				1,566,000	11/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4010046098		TRENTON	NY		02/02/2023	7.770	1,073,465		4,437				1,408,000	08/30/2022
4010046212		COLUMBUS	OH		03/22/2023	7.064	245,736		(80)				526,000	12/29/2022
4010046213		TRENTON	NJ		02/02/2023	8.029	184,111		452				305,000	12/08/2022
4010046246		JACKSON	TN		03/22/2023	7.505	837,023		(303)				1,409,000	12/21/2022
4010046291		BEVERLY HILLS	FL		03/22/2023	7.958	571,631		2,037				811,500	12/19/2022
4010046310		RIVERHEAD	NY		02/02/2023	8.300	1,889,440		(1,480)				2,327,000	11/22/2022
4010046328		RIVERHEAD	NY		02/02/2023	8.296	1,881,633		(1,430)				2,320,000	11/21/2022
4010046416		TRENTON	NJ		03/22/2023	8.663	343,522		(223)				485,000	01/07/2023
4010046507		RIVERHEAD	NY		02/02/2023	8.456	1,830,516		(1,375)				2,255,000	12/03/2022
4010046675		TRENTON	NJ		03/22/2023	7.622	297,475		(54)				404,000	01/05/2023
4010046745		TRENTON	NJ		05/31/2023	8.073	334,923		(176)				582,000	01/25/2023
4010046844		CLEVELAND	OH		03/22/2023	8.202	328,173		(197)				435,000	01/19/2023
4010047071		CHICAGO	IL		03/22/2023	7.600	559,133		(326)				745,000	12/02/2022
4010047314		TRENTON	NJ		03/22/2023	8.650	631,080		(329)				837,000	01/31/2023
4010047330		STATESVILLE	NC		03/22/2023	7.369	495,443		(607)				1,249,500	12/17/2022
4010047432		DETROIT	MI		03/22/2023	8.632	472,478		(212)				629,000	02/02/2023
4010047947		MEMPHIS	TN		03/22/2023	8.183	250,895		(108)				490,500	01/26/2023
4010048014		WATERBURY	CT		03/22/2023	7.945	984,682		(472)				1,315,000	02/02/2023
4010048050		TRENTON	NJ		03/22/2023	7.350	805,157		4,563				1,121,000	12/20/2022
4010048071		CENTRAL ISLIP	NY		03/22/2023	7.990	1,585,017		(1,100)				2,095,000	12/17/2022
4010048163		OTISVILLE	NY		03/22/2023	7.825	1,476,495		(704)				2,115,000	12/22/2022
4010048318		WATERBURY	CT		03/22/2023	7.915	336,719		(158)				450,000	02/04/2023
4010049159		MACON	GA		04/26/2023	8.400	592,464		(237)				791,000	02/18/2023
4010049298		WILMINGTON	OH		05/31/2023	8.262	528,094		(276)				730,000	03/14/2023
4010049372		TRENTON	NJ		04/26/2023	7.990	377,187		1,001				502,000	02/23/2023
4010049486		CAMDEN	NJ		05/31/2023	8.037	358,448		(238)				507,000	02/28/2023
4010049947		SALEM	NJ		05/31/2023	8.115	576,213		(360)				816,000	11/01/2022
4010050291		CHICAGO	IL		05/31/2023	7.866	737,707		(422)				1,130,000	03/20/2023
4010050363		UNIONDALE	NY		04/26/2023	8.500	2,020,240		(1,499)				2,500,000	01/24/2023
4010050365		PATCHOGUE	NY		04/26/2023	8.500	1,971,958		(1,463)				2,425,000	01/11/2023
4010050366		PATCHOGUE	NY		04/26/2023	8.500	2,020,749		(1,499)				2,485,000	01/23/2023
4010050367		MASTIC BEACH	NY		04/26/2023	8.500	1,923,168		(1,427)				2,365,000	01/23/2023
4010050442		DETROIT	MI		04/26/2023	8.043	499,304		(232)				713,000	02/06/2023
4010051195		CAMDEN	NJ		05/31/2023	8.000	709,030		1,686				925,000	03/16/2023
4010051393		DUNDALK	MD		05/31/2023	7.163	839,468		(425)				1,533,500	03/30/2023
4010051426		CHICAGO	IL		05/31/2023	8.150	2,042,300		5,644				2,710,000	03/07/2023
4010051548		CULLMAN	AL		07/27/2023	7.810	879,628		(350)				1,271,000	04/03/2023
4010052534		DETROIT	MI		07/27/2023	8.603	473,475		(258)				625,000	04/24/2023
4010052822		BALTIMORE	MD		08/24/2023	8.159	1,028,542		1,599				1,376,000	05/15/2023
4010052823		BALTIMORE	MD		07/27/2023	8.183	1,042,663		2,368				1,356,000	05/15/2023
4010053289		BUFFALO	NY		08/24/2023	8.044	268,450		(118)				380,000	04/13/2023
4010053295		WOODRUFF	SC		06/20/2023	8.653	339,498		(251)				444,000	04/19/2023
4010053307		LOUISVILLE	KY		06/20/2023	8.350	328,831		596				427,000	03/21/2023
4010053508		CHICAGO	IL		06/20/2023	7.779	782,461		3,197				1,085,000	05/01/2023
4010053509		CHICAGO	IL		06/20/2023	7.731	1,814,082		7,771				2,515,000	05/02/2023
4010053510		CHICAGO	IL		07/27/2023	8.281	1,858,517		3,464				2,405,000	05/01/2023
4010053587		KINGSTON	NY		06/20/2023	7.970	980,380		3,463				1,280,000	03/27/2023
4010053712		IRVINGTON	NJ		06/20/2023	7.807	1,350,418		(755)				2,241,000	05/16/2023
4010053836		TROY	NY		06/20/2023	7.860	372,473		(165)				532,000	05/03/2023
4010053838		AKRON	OH		06/20/2023	8.157	686,359		(433)				970,500	03/20/2023
4010053963		TRENTON	NJ		06/20/2023	8.224	474,024		(283)				627,000	03/10/2023
4010053994		BEACHWOOD	NJ		07/27/2023	7.350	1,308,551		(534)				1,753,000	04/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4010054105		TRENTON	NJ		07/27/2023	7.870	508,465		(191)				680,000	05/22/2023
4010054178		MIDDLE RIVER	MD		08/24/2023	7.294	674,187		(301)				1,041,000	05/16/2023
4010054314		MASTIC BEACH	NY		06/20/2023	8.400	1,955,644		(1,560)				2,395,500	04/14/2023
4010054420		SHIRLEY	NY		07/27/2023	8.127	2,032,269		(1,576)				2,495,000	04/14/2023
4010054443		PHARR	TX		08/24/2023	8.410	779,065		760				1,067,200	06/09/2023
4010054606		CHARLOTTE	NC		08/24/2023	7.017	624,976		(268)				1,472,000	06/07/2023
4010054722		LITTLE EGG HARBOR	NJ		08/24/2023	7.961	826,006		1,778				1,015,000	06/10/2023
4010054738		MASTIC BEACH	NY		07/27/2023	8.131	1,995,735		(1,548)				2,450,000	04/03/2023
4010054741		MASTIC BEACH	NY		07/27/2023	8.131	2,033,511		(1,578)				2,520,000	04/14/2023
4010054838		PHILADELPHIA	PA		07/27/2023	8.297	263,571		473				393,000	03/13/2023
4010054947		TRENTON	NJ		07/27/2023	7.647	1,392,806		(648)				1,990,000	06/01/2023
4010055228		CHICAGO	IL		08/24/2023	7.600	997,982		(383)				1,335,000	05/31/2023
4010055270		ROCKMART	GA		08/24/2023	8.197	862,660		(331)				1,517,000	06/13/2023
4010055390		MASTIC BEACH	NY		08/24/2023	6.946	1,331,822		(106)				2,090,000	06/07/2023
4010055404		SCRANTON	PA		01/10/2024	8.920	707,183		38				1,195,500	07/20/2023
4010055423		WARNER ROBINS	GA		08/24/2023	8.250	935,930		(157)				1,260,500	04/10/2023
4010055714		MILWAUKEE	WI		08/24/2023	8.353	456,092		(130)				610,000	05/15/2023
4010055716		TRENTON	NJ		09/28/2023	7.855	376,015		(165)				500,000	06/28/2023
4010055770		WOODRIDGE	NY		08/24/2023	8.146	503,232		(322)				662,000	06/19/2023
4010055886		WATERLOO	NY		11/29/2023	7.887	146,235		157				424,000	07/15/2023
4010056172		MASTIC BEACH	NY		07/27/2023	8.400	2,024,517		(1,592)				2,477,000	04/14/2023
4010056182		CHERRY HILL	NJ		07/27/2023	7.806	503,305		(327)				830,000	06/14/2023
4010056501		CARBONDALE	PA		11/29/2023	8.555	350,619		(81)				502,500	07/13/2023
4010056553		GLOUCESTER CITY	NJ		08/24/2023	7.700	391,496		(135)				524,000	07/14/2023
4010056850		BALTIMORE	MD		08/24/2023	8.262	335,331		(143)				445,500	04/10/2023
4010056932		TROY	NY		08/24/2023	7.962	270,869		(90)				388,000	07/12/2023
4010056950		TRENTON	NJ		08/24/2023	7.797	783,310		2,218				1,115,000	07/11/2023
4010057058		TRENTON	NJ		08/24/2023	7.734	269,786		(98)				361,000	07/09/2023
4010057395		BALTIMORE	MD		09/28/2023	8.550	633,872		475				835,000	07/19/2023
4010057463		CAMDEN	NJ		11/29/2023	9.279	596,608		(355)				835,000	07/23/2023
4010057531		BALTIMORE	MD		01/10/2024	8.942	668,313		(330)				879,000	09/01/2023
4010058238		TOWSON	MD		09/28/2023	8.623	1,097,842		896				1,434,000	07/31/2023
4010058316		CHICAGO	IL		08/24/2023	7.807	439,366		(170)				860,000	07/14/2023
4010058416		TOMS RIVER	NJ		09/28/2023	8.107	812,827		(304)				1,160,000	08/04/2023
4010058785		MASTIC BEACH	NY		09/28/2023	8.347	1,695,043		(1,012)				2,090,000	06/27/2023
4010058786		TRENTON	NJ		09/28/2023	7.813	341,886		(188)				485,000	06/20/2023
4010059000		LORAIN	OH		09/28/2023	8.888	312,878		(122)				415,000	07/09/2023
4010059015		ST. LOUIS	MO		10/27/2023	8.673	565,836		(173)				808,000	07/27/2023
4010059054		RIVERHEAD	NY		09/28/2023	8.330	1,301,002		(767)				1,605,000	07/05/2023
4010059653		TRENTON	NJ		10/27/2023	7.917	764,852		(254)				1,095,000	08/21/2023
4010059672		RIDGELAND	MS		02/29/2024	8.500	380,815		(196)				535,000	09/19/2023
4010060029		WATERBURY	CT		09/28/2023	7.900	1,079,562		(319)				1,500,000	09/01/2023
4010060177		NEW ORLEANS	LA		02/29/2024	9.400	564,061		(267)				790,000	09/18/2023
4010060622		FRANKFORT	IN		01/10/2024	9.280	284,478		(141)				400,000	09/11/2023
4010060715		BALTIMORE	MD		10/27/2023	8.683	309,456		(143)				409,000	08/05/2023
4010060729		BALTIMORE	MD		10/27/2023	8.585	480,754		274				635,000	09/05/2023
4010060734		BALTIMORE	MD		10/27/2023	8.265	459,937		732				650,000	09/05/2023
4010060826		BELLAIRE	OH		11/29/2023	9.197	890,881		(224)				1,218,000	09/12/2023
4010061168		BRIDGETON	NJ		10/27/2023	9.852	383,715		3,389				643,000	07/14/2023
4010061173		BRIDGETON	NJ		10/27/2023	9.879	271,805		3,261				610,000	07/12/2023
4010061240		HAMILTON TOWNSHIP	NJ		10/27/2023	8.540	779,367		(257)				1,040,000	09/21/2023
4010061272		ELYRIA	OH		01/30/2024	8.290	867,905		(529)				1,137,000	09/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4010061459		HUNTINGTON STATION	NY		11/29/2023	8.880	779,046		348				1,015,000	09/18/2023
4010061588		DAYTON	OH		10/27/2023	8.800	661,101		(18)				920,000	08/22/2023
4010061606		DAYTON	OH		10/27/2023	9.074	597,454		(261)				910,000	08/22/2023
4010061607		DAYTON	OH		10/27/2023	8.800	603,678		7				843,000	08/22/2023
4010061646		WATERBURY	CT		10/27/2023	8.063	867,385		(235)				1,160,000	09/26/2023
4010061658		BALTIMORE	MD		01/10/2024	8.300	285,029		(138)				434,000	09/21/2023
4010061820		TRENTON	NJ		11/29/2023	8.660	562,641		(171)				864,000	09/26/2023
4010062177		CAMDEN	NJ		11/29/2023	9.459	494,612		(296)				690,500	07/23/2023
4010062364		TRENTON	NJ		11/29/2023	8.414	601,771		1,935				855,000	10/02/2023
4010062450		BALTIMORE	MD		11/29/2023	8.900	345,904		(107)				460,000	10/02/2023
4010062924		BALTIMORE	MD		11/29/2023	8.550	285,688		410				410,000	09/22/2023
4010062979		LYNCHBURG	VA		01/30/2024	7.980	609,373		(311)				862,000	10/14/2023
4010063179		MEMPHIS	TN		01/10/2024	8.312	792,002		2,500				1,041,000	10/18/2023
4010063201		PHILADELPHIA	PA		04/29/2024	8.690	363,176		(103)				482,000	10/19/2023
4010063217		RICHMOND	IN		01/30/2024	8.540	471,986		(234)				665,000	10/23/2023
4010063351		CLEVELAND HEIGHTS	OH		01/10/2024	8.750	340,361		(157)				481,000	11/01/2023
4010063499		CLEVELAND	OH		01/10/2024	8.860	296,723		(126)				388,000	10/21/2023
4010063551		MASTIC BEACH	NY		02/29/2024	7.040	992,339		(135)				1,545,000	10/17/2023
4010063652		SALEM	NJ		11/29/2023	8.570	696,114		(238)				991,000	07/25/2023
4010063700		YOUNGSTOWN	OH		01/30/2024	8.520	352,510		(169)				465,000	11/02/2023
4010063912		MASTIC BEACH	NY		11/29/2023	9.350	838,825		(525)				1,025,000	10/06/2023
4010064067		BRENTWOOD	NY		11/29/2023	9.150	799,258		(531)				975,000	10/06/2023
4010064143		SHIRLEY	NY		11/29/2023	9.200	1,238,000		(819)				1,510,000	10/17/2023
4010064202		PLAINFIELD	NJ		02/29/2024	7.960	1,180,877		(511)				1,465,000	11/06/2023
4010064485		MILWAUKEE	WI		01/10/2024	9.050	336,606		(168)				442,000	06/14/2023
4010064665		TRENTON	NJ		01/30/2024	8.120	1,021,550		(398)				1,356,000	11/14/2023
4010064885		WILLIAMSTOWN	NJ		01/30/2024	8.543	431,849		(273)				605,000	07/13/2023
4010064893		TRENTON	NJ		01/10/2024	8.540	731,064		(518)				953,000	11/14/2023
4010065295		BALTIMORE	MD		01/30/2024	8.400	350,222		(139)				464,000	11/09/2023
4010065555		ROCHESTER	NY		01/10/2024	9.310	276,161		(152)				361,000	11/02/2023
4010065637		BALTIMORE	MD		01/30/2024	7.290	272,004		(149)				450,000	11/23/2023
4010065704		BRENTWOOD	NY		01/30/2024	8.250	851,392		3,482				1,090,000	11/22/2023
4010065877		MASTIC BEACH	NY		01/10/2024	8.860	856,497		(584)				1,045,000	10/28/2023
4010066291		BALTIMORE	MD		01/10/2024	8.410	380,368		700				500,000	11/14/2023
4010066446		MASTIC BEACH	NY		01/10/2024	8.850	860,571		(587)				1,050,000	11/20/2023
4010066455		SHIRLEY	NY		01/10/2024	8.850	822,050		(561)				1,003,000	11/15/2023
4010066794		COLUMBUS	GA		02/29/2024	7.670	298,323		1,891				423,000	12/12/2023
4010067151		TRENTON	NJ		02/29/2024	7.840	287,575		1,546				405,000	01/08/2024
4010067163		TROY	NY		02/29/2024	8.400	261,314		(161)				342,000	12/19/2023
4010067195		SALEM	NJ		01/30/2024	7.930	608,003		(303)				860,000	09/20/2023
4010067287		HOUSTON	TX		02/29/2024	7.590	315,848		(117)				450,000	12/28/2023
4010067302		AKRON	OH		04/29/2024	8.437	331,718		(122)				439,000	02/16/2024
4010067317		MASTIC BEACH	NY		02/29/2024	6.950	1,900,494		(279)				3,205,000	11/28/2023
4010067318		WATERBURY	CT		02/29/2024	7.950	587,705		(254)				973,000	12/20/2023
4010067603		MEDFORD	NY		01/30/2024	8.450	909,254		(642)				1,110,000	12/03/2023
4010067606		HUNTINGTON STATION	NY		01/30/2024	8.400	937,789		(666)				1,145,000	11/15/2023
4010067694		TRENTON	NJ		02/29/2024	7.640	703,068		4,530				975,000	12/27/2023
4010068035		MAPLE HEIGHTS	OH		02/29/2024	8.550	326,327		(154)				430,000	10/28/2023
4010068064		TRENTON	NJ		02/29/2024	7.820	285,512		(100)				380,000	01/09/2024
4010068263		EUCLID	OH		01/30/2025	7.190	298,355		(4,167)				423,250	12/12/2024
4010068312		BALTIMORE	MD		02/29/2024	8.430	285,169		(133)				434,000	01/11/2024
4010068357		SPRING VALLEY	NY		02/29/2024	7.090	1,733,178		17,192				3,265,000	01/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4010068564		HAMMOND	IN		04/29/2024	7.990	468,100		(188)				715,000	01/26/2024
4010069803		TRENTON	NJ		04/29/2024	7.730	1,021,892		6,987				1,426,000	01/29/2024
4010071936		TROY	NY		04/29/2024	8.400	314,338		(155)				413,000	03/13/2024
4010072198		CHICAGO	IL		04/29/2024	7.657	730		2				1,180,000	02/08/2024
4010072414		NETCONG	NJ		04/29/2024	8.250	1,381,134		(939)				2,075,000	03/05/2024
4010072740		MASTIC	NY		04/29/2024	8.660	816,483		(554)				995,000	02/13/2024
4010072741		MASTIC BEACH	NY		04/29/2024	8.640	864,033		(589)				1,053,000	02/16/2024
4010073320		AKRON	OH		04/29/2024	8.709	339,766		(109)				469,000	02/13/2024
4010073661		LORAIN	OH		04/29/2024	8.453	273,684		(142)				359,000	02/29/2024
4010073736		WILKES-BARRE	PA		09/27/2024	7.270	347,002		(168)				490,000	07/09/2024
4010074025		MASTIC BEACH	NY		04/29/2024	8.400	857,132		(583)				1,115,000	03/06/2024
4010074027		MASTIC BEACH	NY		04/29/2024	8.450	845,063		(573)				1,100,000	02/21/2024
4010074667		TRENTON	NJ		08/27/2024	7.480	1,660,670		(577)				2,359,000	04/10/2024
4010074848		MOUNT HOLLY	NJ		08/27/2024	8.220	1,136,862		4,019				1,511,000	04/12/2024
4010074911		BURLINGTON	NJ		08/27/2024	7.600	914,294		5,750				1,407,000	04/13/2024
4010074915		MOUNT HOLLY	NJ		08/27/2024	8.240	1,443,653		4,946				1,894,000	04/10/2024
4010075336		LUFKIN	TX		07/26/2024	7.500	1,029,295		3,838				1,490,500	05/08/2024
4010076754		MILWAUKEE	WI		08/27/2024	7.720	774,868		(209)				1,104,000	05/09/2024
4010076784		TOPEKA	KS		08/27/2024	8.427	394,461		(232)				551,000	06/04/2024
4010078035		PITTSBURGH	PA		08/27/2024	8.294	308,669		(152)				467,000	06/15/2024
4010078411		MARGATE	FL		07/26/2024	7.500	432,025		(229)				650,000	05/15/2024
4010078412		MARGATE	FL		07/26/2024	7.500	332,078		(196)				500,000	05/15/2024
4010078416		MARGATE	FL		07/26/2024	7.500	445,457		(263)				675,000	05/15/2024
4010078567		MARGATE	FL		07/26/2024	7.500	440,881		(260)				640,000	05/15/2024
4010078796		AKRON	OH		07/26/2024	8.050	354,535		(108)				470,000	04/19/2024
4010079066		MEMPHIS	TN		08/27/2024	7.520	308,470		(73)				390,000	06/19/2024
4010079484		LUFKIN	TX		08/27/2024	7.100	408,282		(335)				612,000	06/19/2024
4010079699		LANSING	MI		08/27/2024	8.100	426,139		(184)				765,000	06/25/2024
4010080514		CLEVELAND	OH		08/27/2024	8.358	491,853		(376)				812,000	04/19/2024
4010080715		HARRISBURG	PA		09/27/2024	7.240	305,593		(76)				470,000	07/23/2024
4010080751		ELYRIA	OH		09/27/2024	7.650	366,757		(235)				479,000	07/19/2024
4010080998		TRENTON	NJ		11/26/2024	7.310	459,983		(3,374)				700,000	08/01/2024
4010081464		SHIRLEY	NY		08/27/2024	7.990	884,318		(659)				1,075,000	07/01/2024
4010081503		SALEM	NJ		09/27/2024	7.150	370,699		(160)				525,000	07/01/2024
4010081505		DAYTON	OH		09/27/2024	7.990	872,794		3,924				1,210,000	07/01/2024
4010081506		DAYTON	OH		09/27/2024	7.990	787,193		3,543				1,092,000	07/01/2024
4010081751		AKRON	OH		08/27/2024	8.520	222,345		(312)				428,000	04/28/2024
4010081798		CHILLICOTHE	OH		09/27/2024	7.640	808,055		(613)				1,124,000	08/01/2024
4010081962		FLINT	MI		11/26/2024	7.530	516,033		(3,902)				725,000	08/14/2024
4010082061		CANONSBURG	PA		09/27/2024	7.080	281,320		(154)				370,000	08/01/2024
4010082204		SELDEN	NY		09/27/2024	7.800	851,309		(402)				1,050,000	07/18/2024
4010083120		SALEM	NJ		11/26/2024	7.460	294,599		(2,206)				415,000	07/18/2024
4010083161		BOOTHWYN	PA		12/30/2024	6.950	1,593,887		(7,167)				2,670,000	08/27/2024
4010083188		CLEVELAND	OH		11/26/2024	7.690	259,750		(1,995)				393,000	08/20/2024
4010083213		LANSING	MI		11/26/2024	6.950	634,321		(4,432)				1,050,000	08/14/2024
4010083578		AMARILLO	TX		11/26/2024	7.200	432,158		(3,159)				608,000	08/21/2024
4010083656		DAYTON	OH		09/27/2024	7.990	615,944		2,775				855,000	07/01/2024
4010083902		AMITYVILLE	NY		09/27/2024	7.490	951,501		(454)				1,175,000	08/14/2024
4010084353		ALLIANCE	OH		11/26/2024	8.080	318,540		(2,549)				417,000	07/20/2024
4010084704		ROSEVILLE	OH		11/26/2024	7.460	1,256,404		(9,414)				1,544,000	09/10/2024
4010084910		BOILING SPRINGS	SC		12/30/2024	7.400	590,547		(7,041)				920,000	10/09/2024
4010084928		TRAFFORD	PA		01/30/2025	7.370	310,790		(2,991)				425,000	12/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4010084950		TOLEDO	OH		11/26/2024	7.770	354,077		(61)				546,500	09/12/2024
4010085525		MEMPHIS	TN		11/26/2024	7.200	661,119		(1,500)				887,500	07/31/2024
4010085713		FREEPORT	NY		09/27/2024	7.500	912,949		(740)				1,110,000	08/28/2024
4010085754		MASTIC BEACH	NY		09/27/2024	7.500	851,264		(690)				1,035,000	09/03/2024
4010085891		SOUND BEACH	NY		09/27/2024	7.500	917,062		(743)				1,115,000	08/30/2024
4010087160		RIVERHEAD	NY		11/26/2024	7.540	903,447		(6,898)				1,105,000	09/18/2024
4010087778		AKRON	OH		11/26/2024	8.070	345,589		(2,739)				454,000	06/22/2024
4010088217		BELLEVILLE	IL		03/28/2025	7.800	337,495		(127)				684,000	01/14/2025
4010088412		MEMPHIS	TN		01/30/2025	7.470	322,046		10				465,000	12/31/2024
4010089298		VERMILION	OH		03/28/2025	8.250	651,563		(74)				866,000	11/20/2024
4010090149		HAVERSTRAW	NY		01/30/2025	7.350	690,196		2,412				965,000	01/06/2025
4010090762		GREENVILLE	SC		03/28/2025	8.150	263,023		(33)				430,000	01/27/2025
4010091998		LANSING	MI		03/28/2025	8.630	287,134		(107)				417,000	01/29/2025
4010092135		SMITHTOWN	NY		03/28/2025	7.930	984,358		(288)				1,210,000	02/13/2025
4010092409		PHILADELPHIA	PA		03/28/2025	7.750	267,862		415				360,000	01/31/2025
4010092521		ROCKY MOUNT	NC		03/28/2025	7.640	263,905		(33)				376,000	12/13/2024
4010092554		LUFKIN	TX		03/28/2025	7.860	283,476		(101)				434,000	01/24/2025
4010092668		TAMPA	FL		03/28/2025	7.540	1,568,001		(122)				2,562,000	01/16/2025
4010093107		MERRICK	NY		01/30/2025	8.200	898,221		(14,029)				1,090,000	12/23/2024
4010093186		TROY	NY		03/28/2025	8.180	300,207		268				396,000	01/28/2025
4010093343		BARNWELL	SC		03/28/2025	8.250	673,972		472				930,000	01/30/2025
4010093447		O'FALLON	IL		03/28/2025	7.720	332,575		(83)				708,000	01/14/2025
4010093458		WALDEN	NY		01/30/2025	6.970	754,671		71				1,190,000	12/26/2024
4010093850		CANTON	OH		03/28/2025	8.540	368,890		(54)				482,000	11/30/2024
4010094502		WYANDANCH	NY		03/28/2025	8.320	978,998		(516)				1,180,000	02/14/2025
4010094510		BALTIMORE	MD		03/27/2025	7.860	649,291		(251)				975,000	03/05/2025
4010096024		MASTIC BEACH	NY		03/28/2025	7.740	875,244		(411)				1,062,000	03/18/2025
4010097511		HIGH POINT	NC		03/28/2025	8.950	171,233		(65)				503,000	02/27/2025
4020122468		CHICAGO	IL		03/12/2021	5.250	6,139,016		(45,629)				9,077,500	12/09/2020
4020321907		HOUSTON	TX		06/03/2021	4.880	2,327,953		(10,625)				3,839,000	05/09/2021
4020323972		COLLIERVILLE	TN		06/03/2021	5.070	2,535,757		(12,401)				4,899,000	05/09/2021
4020363556		PITTSBURGH	PA		11/21/2022	6.730	5,937,153		(4,502)				9,846,000	11/29/2022
4020414026		UPPER DARBY	PA		11/21/2022	6.850	24,480,507		(23,396)				37,370,000	11/29/2022
4020425715		BRIDGEPORT	CT		02/01/2023	7.460	1,898,880		(6,070)				3,070,000	01/09/2023
4020476603		MEDIA	PA		03/27/2023	7.010	2,131,218		(3,114)				3,237,000	03/09/2023
4020495369		BATON ROUGE	LA		06/21/2023	7.230	4,045,754		(10,239)				6,696,905	06/21/2023
4020715663		HOMESTEAD	FL		05/17/2024	8.080	7,690,713		(138)				56,650,500	05/17/2024
4020727264		BRIDGEPORT	CT		02/16/2024	7.550	2,338,185		(5,495)				3,705,000	02/02/2024
4020944263		FREEHOLD	NJ		02/28/2025	7.420	9,255,237		(13,847)				20,285,000	02/28/2025
4020946398		COLUMBUS	OH		08/20/2025	6.370	7,153,760		5,906				15,995,000	08/07/2025
4020947329		FORT SMITH	AR		06/10/2025	6.910	8,101,671		(2,583)				11,540,500	05/29/2025
4043336587 20		MESQUITE	TX		07/15/2024	4.650	10,776,522		210,719				17,740,000	04/30/2024
4043336587 24		VARIOUS	NC		12/09/2024	5.800	13,628,027		128,027				23,297,000	10/30/2024
4043336587 25		PALM BAY	FL		12/18/2024	5.590	2,936,657		36,657				5,490,000	11/03/2024
4043336587 26		VON ORMY	TX		07/23/2025	6.433	45,000,000						85,291,200	05/12/2025
4043336587 31		WATAUGA	TX		06/30/2025	4.810	6,345,594		42,594				10,280,600	06/30/2025
4043336587 34		PHOENIX	AZ		07/31/2025	5.290	35,306,041		124,702				50,551,592	07/28/2025
4043336587 36		WEST PALM BEACH	FL		05/12/2025	6.454	4,070,000						6,622,210	04/01/2025
4043336587 56		SIMPSONVILLE	SC		10/07/2025	5.870	8,705,356		5,356				15,710,400	10/07/2025
4043336587 61		MIDDLEBURG	FL		11/14/2025	6.603	1,391,554						18,705,052	11/14/2025
4043336587 72		SUMMERVILLE	SC		11/06/2025	5.490	1,321,993		1,993				2,722,200	11/05/2025
0399999. Mortgages in good standing - residential mortgages-all other							51,239,662,352		4,821,432	64,940	39,965,834	226,280,102	88,323,245,972	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
18566		INDEPENDENCE	OH		04/26/2006	5.520	158,009						8,023,000	07/21/2023
18593		FREDERICK	MD		11/14/2006	6.480	196,264						3,378,000	07/21/2023
18626		BURBANK	CA		02/26/2007	5.870	434,926						14,016,000	07/21/2023
18665		MYRTLE BEACH	SC		08/22/2007	5.840	2,642,551						22,175,000	07/21/2023
18701	CF	WILMINGTON	NC		10/26/2007	6.010	4,768,506						17,238,000	07/21/2023
18727		TROY	MO		02/08/2008	5.940	560,733						5,982,000	12/13/2023
18750	CF	HOUSTON	TX		04/18/2008	6.250	1,885,096						10,072,000	07/21/2023
18759	CF	CHICAGO	IL		05/01/2008	6.140	3,119,370						25,058,000	07/21/2023
18771		MYRTLE BEACH	SC		06/23/2008	6.070	1,584,579						5,939,000	07/21/2023
18804	CF	PHOENIX	AZ		10/02/2008	6.950	6,100,820						50,030,000	07/21/2023
18821		FREMONT	CA		12/01/2008	6.240	879,990						26,248,000	07/21/2023
18822		LINCOLN	NE		12/16/2008	6.140	1,298,827						8,322,000	07/21/2023
18830		GREAT FALLS	MT		12/17/2008	6.850	995,315						8,371,000	07/20/2023
18865		WEST DES MOINES	IA		04/02/2013	6.250	73,837,542						157,444,000	11/21/2022
18916		MARLBOROUGH	MA		04/12/2010	6.300	1,772,466						17,984,450	07/20/2023
18963	CF	HEMPSTEAD	NY		11/12/2010	5.625	5,991,281						18,671,000	07/27/2023
18986		CARLSBAD	CA		11/10/2010	5.250	2,101,656		0				11,297,000	07/27/2023
19003		SALEM	OR		03/01/2011	5.000	94,109						4,995,000	08/03/2023
19016		WOODINVILLE	WA		03/11/2011	5.200	221,966						12,088,000	11/14/2023
19019		FULLERTON	CA		03/10/2011	5.450	193,264						30,186,000	11/29/2022
19036		FORT WORTH	TX		04/15/2011	6.000	415,673						14,813,000	07/27/2023
19062	CF	MYRTLE BEACH	SC		08/09/2011	5.820	11,706,052						32,947,000	11/20/2023
19070		EL PASO	TX		07/19/2011	4.990	162,583						6,803,000	07/27/2023
19071		EL PASO	TX		09/08/2011	4.990	217,070						8,826,000	07/27/2023
19072		EL PASO	TX		07/19/2011	4.990	301,587						9,956,000	07/27/2023
19073		EL PASO	TX		07/19/2011	4.990	338,199						15,896,000	07/27/2023
19074		EL PASO	TX		07/19/2011	4.990	356,815						8,080,000	07/27/2023
19080		WEST SPRINGFIELD	MA		07/06/2011	5.800	2,106,386						7,552,000	11/14/2023
19097	CF	SPRINGFIELD	VA		07/15/2011	5.350	22,365,950						84,156,000	07/27/2023
19098	CF	ALEXANDRIA	VA		07/15/2011	5.350	19,170,811						63,015,000	07/27/2023
19120		CHARLOTTE	NC		12/01/2011	4.940	460,196						7,603,000	07/27/2023
19135		WESTMONT	IL		12/21/2011	5.380	318,022						1,569,000	08/29/2023
19136		WESTMONT	IL		12/21/2011	5.380	826,843						5,223,000	08/01/2023
19137	CF	CONCORD	MA		01/12/2012	4.410	1,287,720						9,729,000	08/01/2023
19146		DOWNINGTON	PA		03/14/2012	4.650	825,586						12,962,000	08/01/2023
19187		SALINAS	CA		07/31/2012	4.250	688,996						10,313,000	08/01/2023
19188		FORT WORTH	TX		06/29/2012	4.250	689,969						14,156,000	11/08/2022
19199		GREAT NECK	NY		10/15/2012	4.000	17,382,122						55,933,000	08/01/2023
19218		EL PASO	TX		09/25/2012	4.120	579,172						7,896,000	08/01/2023
19219		PHARR	TX		09/25/2012	4.120	448,187						7,294,000	08/01/2023
19224		MILLBRAE	CA		11/20/2012	4.420	4,308,975						24,108,000	11/14/2023
19228	CF	LAS CRUCES	NM		12/13/2012	4.030	1,331,390						28,133,000	08/01/2023
19250	CF	FENTON	MO		01/23/2013	4.280	6,447,893						27,346,000	08/01/2023
19258	CF	HUNTINGTON BEACH	CA		03/01/2013	3.930	4,919,279						19,218,000	08/01/2023
19267		GREENWICH	CT		04/12/2013	3.990	3,405,283						15,793,000	08/03/2023
19268	CF	HOUSTON	TX		04/18/2013	3.800	4,039,606						49,370,000	08/03/2023
19280	CF	MILPITAS	CA		06/04/2013	4.000	21,792,879						102,177,000	08/03/2023
19281	CF	OMAHA	NE		05/16/2013	4.330	9,134,972						20,815,000	08/01/2023
19309	CF	LAWRENCE	KS		09/12/2013	4.250	3,266,520						11,205,000	08/03/2023
19312	CF	CLARKSBURG	MD		11/26/2013	4.490	14,977,628						39,537,000	08/03/2023
19336		VARIOUS	FL		05/17/2019	4.115	80,578,851						209,532,133	12/31/2023
19337		ST. HELENA	CA		06/05/2019	4.299	4,127,269						12,251,667	12/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
19343		VARIOUS	FL		02/21/2020	3.392	158,748,484						245,051,831	12/31/2023
754469		WOODBURY	MN		12/31/2006	5.700	444,592						2,242,000	08/03/2023
754764		PLUM BOROUGH	PA		12/31/2006	5.770	10,848						3,942,000	11/14/2023
755175	CF	NASHVILLE	TN		12/31/2006	6.190	1,805,108						6,250,000	08/03/2023
755190		PALO ALTO	CA		12/31/2006	6.090	282,173						23,340,000	10/04/2023
1000002		DUBLIN	CA		08/30/2010	5.610	4,234,251						37,638,000	08/03/2023
1000007		NORCO	CA		08/30/2011	4.950	2,573,012						41,624,000	08/03/2023
1000024		HOUSTON	TX		12/27/2006	5.870	539,710		0				42,132,000	07/27/2023
1000476		MILWAUKEE	WI		02/20/2015	4.290	20,149,741		59			3,680	193,133,851	12/12/2023
1000592		HYATTSVILLE	MD		06/24/2016	4.120	25,075,775		3,482			148,100	113,456,944	11/20/2023
1000710		BAYTOWN	TX		12/07/2017	3.530	22,816,209						256,695,000	12/07/2023
2011023		WEST GROVE	PA		09/07/2011	5.190	11,264,719		(8,893)				34,808,000	07/27/2023
2014039		BURBANK	CA		07/30/2014	3.820	11,291,887						36,237,000	07/27/2023
2016028		FRANKLIN	WI		08/31/2016	3.620	6,508,284						45,623,000	08/08/2023
2016050		YUKON	OK		09/01/2016	3.180	10,849,958						42,533,000	08/07/2023
7000005	CF	DULUTH	GA		05/25/2017	4.450	11,566,328						22,492,000	08/03/2023
7000006		SAN ANTONIO	TX		07/10/2017	4.326	10,000,000						18,474,000	09/05/2023
7000008	CF	DENTON	TX		07/31/2017	4.133	14,645,086						25,093,000	08/07/2023
7000012		VARIOIUS	OH		11/07/2017	4.618	10,619,732						27,196,867	12/07/2023
7000013	CF	BOLINGBROOK	IL		10/13/2017	4.395	10,394,890						18,479,000	08/03/2023
7000015	CF	CHICAGO	IL		02/08/2018	4.174	79,956,069		(40,713)				132,932,000	08/03/2023
7000016	CF	DENVER	CO		02/06/2018	4.356	11,391,085						23,078,000	08/03/2023
7000017		HONOLULU	HI		01/25/2018	3.677	36,727,273						266,144,182	08/03/2023
7000018		HONOLULU	HI		01/25/2018	6.086	36,727,273						266,144,182	12/31/2023
7000020	CF	BOCA RATON	FL		04/26/2018	4.459	28,034,186						49,621,000	08/03/2023
7000021	CF	NEW YORK	NY		04/12/2018	4.606	17,272,276						27,255,000	08/03/2023
7000022		YONKERS	NY		06/07/2018	4.912	12,706,214						33,943,000	08/03/2023
7000023		NEW YORK	NY		05/21/2018	4.419	4,744,474		(39,596)				12,142,857	08/03/2023
7000024	CF	SUNRISE	FL		05/22/2018	4.300	19,200,000						30,496,000	08/03/2023
7000025	CF	BROOKLYN	NY		06/19/2018	4.440	47,094,947						75,016,000	08/03/2023
7000026		OZONE PARK	NY		06/19/2018	4.440	12,494,578						25,867,000	08/03/2023
7000027	CF	SAN DIEGO	CA		07/09/2018	4.608	29,872,725						49,114,000	08/03/2023
7000028		GAINESVILLE	FL		06/14/2018	4.800	8,994,686						19,575,000	08/03/2023
7000032	CF	SAN ANTONIO	TX		08/15/2018	4.578	15,494,368						29,983,000	08/03/2023
7000033	CF	LOS ANGELES	CA		09/25/2018	4.559	20,286,871						44,828,000	08/08/2023
7000034	CF	NEW YORK	NY		09/28/2018	4.704	29,805,350						68,064,000	08/03/2023
7000035		NEW YORK	NY		10/23/2018	4.744	6,632,532		(43,027)				12,000,000	08/08/2023
7000036		NEW YORK	NY		10/23/2018	4.744	8,789,851		240,346				17,753,425	08/08/2023
7000037		ANAHEIM	CA		10/30/2018	4.792	16,081,102						36,088,000	08/04/2023
7000041	CF	BROOKLYN	NY		12/19/2018	4.582	31,045,798						55,542,000	08/04/2023
7000042	CF	TIGARD	OR		12/20/2018	4.760	23,521,034						41,833,000	08/04/2023
7000043	CF	MOUNTAIN VIEW	CA		01/14/2019	4.500	17,572,823						28,430,000	08/04/2023
7000044	CF	BOCA RATON	FL		01/24/2019	4.486	20,972,590						33,358,000	08/04/2023
7000046	CF	WAYNE	NJ		04/09/2019	4.540	46,016,414						80,103,000	08/04/2023
7000047		NEW YORK	NY		03/27/2019	4.410	10,000,000						49,687,500	08/08/2023
7000048	CF	EARTH CTY	MO		05/08/2019	4.200	23,900,634						54,649,000	08/04/2023
7100006		PARMA	OH		06/07/2018	4.730	82,797,510						127,453,232	09/30/2025
7100007		YULEE	FL		06/07/2018	4.730	104,872,556						320,645,560	09/30/2025
7100009		GARDEN GROVE	CA		07/11/2019	5.000	312,809,230						457,429,649	09/30/2025
7100010		YONKERS	NY		11/19/2019	4.000	16,788,739						31,825,378	12/11/2023
7100011		VARIOUS	IL		07/27/2020	3.750	24,389,012		250,292				42,094,487	09/30/2025
7100012		MERRIT ISLAND	FL		08/05/2020	3.750	533,144						2,645,926	09/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7100013		MONTGOMERY	AL		01/13/2021	3.600	3,549,375						5,384,896	09/30/2025
7100014		FALLS CHURCH	VA		11/14/2020	3.300	31,280,246						46,645,672	09/30/2025
7100015		MIAMI	FL		01/26/2021	3.600	25,818,434		291,161				40,850,227	09/30/2025
7100016		BELLINGHAM	WA		12/29/2020	3.600	6,654,634						36,262,682	09/30/2025
7100017		FERNDALE	WA		12/29/2020	3.600	3,530,889						35,207,867	09/30/2025
7100019		EDWARDSVILLE	IL		01/28/2021	3.600	27,634,223		233,553				48,571,900	09/30/2025
7100020		VARIOUS	IL		04/08/2021	3.794	159,455,746		(147,560)				215,744,968	09/30/2025
7100021		CHARLOTTE	NC		11/22/2021	3.250	201,307,892		567,557				276,685,510	09/30/2025
7100022		BAYTOWN	TX		12/01/2021	3.500	47,249,505		226,039				67,342,581	09/30/2025
7200142		SUNNYVALE	CA		12/09/2015	4.963	30,230,935		444,652				373,309,859	09/06/2023
7200216		CHICAGO	IL		10/26/2017	4.740	3,571,429						4,220,779	09/07/2023
7200223		NEW YORK	NY		12/15/2017	5.000	25,000,000						268,333,333	09/06/2023
7200237		WEST HOLLYWOOD	CA		02/22/2018	5.250	40,800,000						229,360,000	09/06/2023
7200238		LOS ANGELES	CA		03/28/2018	4.976	10,150,268		(58,092)				17,833,333	09/06/2023
7200253		CHARLOTTESVILLE	VA		05/21/2018	5.500	26,388,956						116,605,744	09/07/2023
7200264		NORTH SAN JOSE	CA		07/13/2018	5.100	32,125,000						115,779,798	09/07/2023
7200273		PHOENIX	AZ		08/01/2018	7.378	99,497,663						156,495,298	09/19/2023
7200274		LA JOLLA	CA		08/09/2018	5.067	7,663,790						14,776,119	09/07/2023
7200288	CF	NEW YORK	NY		03/14/2019	4.800	29,259,896						44,300,000	09/14/2023
7200293		NASHVILLE	TN		11/09/2018	5.384	5,330,993						9,234,043	09/11/2023
7200305	CF	BROOKLYN	NY		03/05/2019	4.950	57,203,153						99,600,000	09/14/2023
7200319	CF	WASHINGTON D.C.	DC		04/30/2019	4.600	61,255,038						100,000,000	09/12/2023
7200323		NEW YORK	NY		06/07/2019	4.150	57,537,626						149,300,000	09/12/2023
7200345		CHICAGO	IL		09/13/2019	5.000	18,000,000						65,250,000	09/14/2023
7200347		NASHVILLE	TN		09/30/2019	6.000	131,960,984						215,971,338	09/12/2023
7200353	CF	TAMPA	FL		10/16/2019	3.400	44,655,934						70,000,000	09/13/2023
7200364	CF	BROOKLYN	NY		12/20/2019	3.427	91,497,107						177,000,000	09/13/2023
7200368		SEATTLE	WA		12/18/2019	3.680	25,862,794						43,100,000	09/14/2023
7200375		LONDON	GBR		01/02/2025	7.567	10,963,406		24,902			546,263	277,497,170	06/30/2022
7200376	CF	COLUMBUS	OH		01/17/2020	3.660	37,868,193						92,620,000	09/21/2023
7200382	CF	NEW YORK	NY		03/10/2020	3.420	123,324,856						200,000,000	09/19/2023
7200394		LOS ANGELES	CA		09/15/2020	6.000	120,530,090						314,767,916	09/13/2023
7200398		NEW YORK CITY	NY		09/29/2020	4.250	45,912,495						77,100,000	09/28/2023
7200418		DERBY	GBR		02/17/2021	7.574	28,199,525					2,183,410	108,953,254	09/20/2023
7200419		PARIS	FRA		04/21/2021	5.278	119,086,463					14,127,128	459,110,775	09/27/2023
7200428	CF	BROOKLYN	NY		01/29/2021	3.850	72,878,712						165,000,000	09/20/2023
7200429	CF	SPRING HILL	TN		03/08/2021	2.946	71,606,191						126,200,000	09/14/2023
7200432	CF	KISSIMMEE	FL		02/12/2021	2.850	45,760,307						72,500,000	09/21/2023
7200435		VARIOUS	GBR		02/26/2021	6.340	89,797						1,803,555,464	09/21/2023
7200437	CF	NEW YORK	NY		03/04/2021	3.200	83,604,668						132,800,000	09/18/2023
7200439		STOCKHOLM	SWE		03/30/2021	5.297	261,790,644					45,605,547	1,178,978,209	09/21/2023
7200445		LONDON	GBR		05/19/2021	8.070	120,734,910		(2,001,246)		(1,286,879)	12,877,622	365,842,298	09/20/2023
7200449	CF	HILLSBORO	OR		06/24/2021	2.844	73,000,000						120,000,000	09/14/2023
7200451	CF	WASHINGTON DC	DC		07/27/2021	3.230	71,000,000						126,500,000	09/28/2023
7200452		VARIOUS	DEU		06/28/2021	5.526	134,007,494					16,911,791	1,340,010,027	09/22/2022
7200463	CF	PEMBROKE PINES	FL		07/30/2021	2.700	84,640,372						138,000,000	05/20/2023
7200465	CF	TUCSON	AZ		08/10/2021	2.910	27,112,011						55,660,000	09/21/2023
7200468	CF	BALTIMORE	MD		08/19/2021	2.850	136,307,959						233,900,000	09/14/2023
7200469	CF	REDMOND	WA		09/01/2021	3.000	81,500,000						131,500,000	09/14/2023
7200471	CF	DENVER	CO		09/30/2021	2.522	60,000,000						111,400,000	09/14/2023
7200472	CF	MENIFEE	CA		10/27/2021	2.526	85,000,000						156,000,000	09/21/2023
7200473	CF	PALATINE	IL		09/10/2021	2.600	25,225,595		60,225				45,500,000	09/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200474	CF	TORRANCE	CA		09/10/2021	3.100	43,000,000						86,900,000	09/18/2023
7200475	CF	NEW YORK	NY		09/21/2021	2.770	91,980,502						155,300,000	09/18/2023
7200480	CF	CULVER CITY	CA		10/07/2021	2.769	205,000,000						365,000,000	09/28/2023
7200481		CULVER CITY	CA		10/07/2021	6.141	97,500,000						190,000,000	09/28/2023
7200482	CF	BEVERLY HILLS	CA		10/07/2021	2.777	96,864,424						153,000,000	09/21/2023
7200484	CF	BROOKLYN	NY		10/07/2021	2.750	143,100,000						272,000,000	09/19/2023
7200489	CF	INDIANAPOLIS	IL		10/20/2021	2.658	107,033,671		249,823				167,100,000	09/13/2023
7200491	CF	MIAMI	FL		10/20/2021	3.060	137,500,000						254,800,000	09/21/2023
7200493	CF	CONCORD	NC		12/15/2021	2.858	52,173,000						93,400,000	09/18/2023
7200496	CF	PORTLAND	OR		11/30/2021	2.687	30,000,000						54,000,000	09/21/2023
7200497	CF	CAPE CORAL	FL		11/15/2021	3.850	37,330,879						68,400,000	09/18/2023
7200498	CF	SANDY SPRINGS	GA		12/03/2021	2.848	38,200,000						67,400,000	09/21/2023
7200500	CF	FLOWER MOUND	TX		12/15/2021	3.124	63,800,000						117,000,000	09/14/2023
7200501	CF	LOS ANGELES	CA		11/21/2021	2.903	101,000,000						168,800,000	09/20/2023
7200502	CF	AUSTIN	TX		11/22/2021	3.000	68,000,000						110,800,000	09/14/2023
7200505	CF	BURLINGTON	NC		12/01/2021	3.952	34,160,000						64,500,000	09/14/2023
7200507	CF	FORT WORTH	TX		12/03/2021	3.000	49,150,000						77,100,000	09/18/2023
7200508	CF	SANFORD	FL		12/03/2021	3.000	55,617,500						88,400,000	09/20/2023
7200509	CF	BOSTON	MA		02/10/2022	3.000	90,000,000						165,000,000	09/26/2023
7200511	CF	FORT LAUDERDALE	FL		12/02/2021	2.940	36,615,961						91,900,000	09/14/2023
7200512	CF	NEW YORK	NY		12/03/2021	3.040	85,000,000						170,000,000	09/14/2023
7200513	CF	ST LOUIS	MO		12/08/2021	3.050	118,226,416						202,500,000	09/14/2023
7200514	CF	AUSTIN	TX		12/09/2021	2.999	76,000,000						139,400,000	09/18/2023
7200516	CF	BROOKLYN	NY		12/17/2021	3.100	26,750,000						45,900,000	09/19/2023
7200517	CF	PHOENIX	AZ		01/27/2022	3.144	45,200,000						80,400,000	09/20/2023
7200518	CF	HOUSTON	TX		12/10/2021	2.940	38,780,000						74,000,000	09/14/2023
7200519		LONDON	GBR		01/21/2022	7.975	82,154,780				66,647	5,303,081	406,450,141	09/20/2023
7200523	CF	NEW YORK	NY		12/21/2021	2.977	58,537,500						119,000,000	09/14/2023
7200527	CF	RIVER EDGE	NJ		01/28/2022	3.050	50,000,000						84,400,000	09/13/2023
7200528		MANCHESTER	GBR		01/27/2022	2.597	154,394,547					11,111,693	292,386,838	09/20/2023
7200529	CF	FORT MYERS	FL		02/01/2022	2.900	75,000,000						122,500,000	09/14/2023
7200530	CF	BELLEVUE	WA		02/07/2022	3.216	88,000,000						175,000,000	09/14/2023
7200531	CF	TEMPE	AZ		04/05/2022	3.270	90,740,000						172,000,000	09/14/2023
7200533	CF	AURORA	CO		02/10/2022	3.162	80,000,000						146,000,000	09/19/2023
7200534	CF	GILBERT	AZ		02/10/2022	2.852	62,000,000						130,000,000	09/20/2023
7200535	CF	NOKOMIS	FL		02/15/2022	2.981	55,800,000						94,000,000	09/13/2023
7200536	CF	STAMFORD	CT		02/14/2022	3.490	88,486,944						133,000,000	09/14/2023
7200537		ROCKVILLE	MD		03/21/2022	3.770	82,895,361						129,400,000	02/24/2022
7200538		LONDON	GBR		07/03/2025	8.218	166,111,859					(2,846,095)	1,945,594,415	06/24/2025
7200540	CF	GLENDALE	CA		03/02/2022	3.200	212,200,000						326,500,000	09/20/2023
7200541		BRONX	NY		03/08/2022	7.418	364,251,909						747,000,000	09/27/2023
7200545	CF	REDWOOD CITY	CA		04/05/2022	3.493	142,914,910						237,900,000	09/18/2023
7200546	CF	DENVER	CO		04/12/2022	3.372	102,500,000						188,000,000	09/13/2023
7200549	CF	QUEEN CREEK	AZ		04/14/2022	3.300	69,599,119						118,770,000	09/26/2023
7200550	CF	KATY	TX		04/14/2022	3.901	114,000,000						196,600,000	09/25/2023
7200551	CF	PLACENTIA	CA		04/21/2022	3.300	76,500,000						130,100,000	09/26/2023
7200552		MARBELLA	ESP		04/26/2022	6.264	97,372,609		453,187		362,438	11,440,756	110,201,819	03/07/2022
7200553	CF	SUWANEE	GA		04/26/2022	3.280	64,916,408						102,000,000	11/13/2023
7200555	CF	JERSEY CITY	NJ		05/11/2022	3.635	140,000,000						264,400,000	09/19/2023
7200559	CF	BROOKLYN	NY		05/17/2022	3.400	144,000,000						240,000,000	09/27/2023
7200561		DUBLIN	IRL		05/31/2022	6.265	142,424,576				583,592	13,540,496	331,006,554	09/20/2023
7200564		VARIOUS	TX		05/27/2022	7.278	92,600,000		179,938				170,824,795	09/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200565		QUEENS	NY		06/17/2022	8.208	102,449,018						118,073,529	09/20/2023
7200568		LONDON	GBR		07/19/2022	5.691	113,685,060					4,479,776	516,179,971	09/20/2023
7200569		VARIOUS	FRA		07/11/2022	5.784	117,855,286		373			13,988,665	150,968,165	08/01/2022
7200570		VARIOUS	ESP		07/11/2022	5.832	244,702,880		2,145,960			27,324,580	128,192,105	02/29/2024
7200578		KELSO	GBR		08/19/2022	9.200	30,254,045		8,435			2,161,244	76,137,751	05/09/2022
7200580		CHICAGO	IL		08/16/2022	4.740	1,300,078						8,441,558	09/07/2023
7200581		IBIZA	ESP		08/24/2022	6.514	42,561,295					5,049,010	172,819,038	05/09/2022
7200589		MANCHESTER	PA		03/03/2023	7.500	156,053,123		719,322				447,926,753	02/24/2023
7200590		BROOKLYN	NY		10/21/2022	9.862	3,748,468						86,233,333	10/21/2022
7200591		SOUTH SAN FRANCISCO	CA		11/18/2022	8.208	184,550,159		1,210,695				1,013,814,546	09/26/2023
7200600	CF	LAS VEGAS	NV		02/03/2023	5.730	52,500,000						101,000,000	01/11/2023
7200608		BOCA RATON	FL		08/03/2023	8.854	46,769,231		195,514				166,293,756	05/15/2023
7200609		PISMO BEACH	CA		02/01/2023	7.618	86,924,169		391,967				224,300,000	12/21/2022
7200610	CF	NAPLES	FL		01/31/2023	6.330	105,000,000						190,800,000	12/13/2022
7200612	CF	WINDSOR	CT		02/16/2023	5.780	40,967,428						108,000,000	01/11/2023
7200613		UPPER MARLBORO	MD		05/31/2023	8.860	78,710,036		318,175				185,650,000	05/01/2023
7200614		LOS ANGELES	CA		03/29/2023	7.615	36,484,023		140,062				57,460,000	03/17/2023
7200616	CF	GARDEN CITY	GA		04/11/2023	5.891	161,335,845						278,550,000	06/06/2023
7200617		STATEN ISLAND	NY		05/05/2023	8.290	43,915,784		173,405				121,631,507	04/20/2023
7200618	CF	PALMS BEACH	FL		06/09/2023	5.900	40,319,947						72,900,000	04/17/2023
7200620	CF	LOS ANGELES	CA		07/25/2023	6.409	65,796,271						108,000,000	07/19/2023
7200621	CF	ARLINGTON	VA		05/12/2023	5.850	114,000,000						193,000,000	01/10/2023
7200622		BROOKLYN	NY		05/19/2023	8.100	110,700,747		440,412				283,850,000	05/09/2023
7200624		CLEARWATER	FL		06/28/2023	7.527	52,495,864		174,371				77,750,000	06/23/2023
7200625	CF	DENVER	CO		06/29/2023	5.600	74,676,683						132,000,000	06/06/2023
7200628		NEW YORK	NY		08/17/2023	7.618	189,440,099		595,635				292,500,000	05/25/2023
7200629		BURBANK	CA		08/24/2023	7.865	201,020,320		799,813				946,527,777	08/04/2023
7200631		CARMEL	IN		09/01/2023	7.864	24,650,000						50,850,000	07/20/2023
7200633	CF	BROOKLYN	NY		09/08/2023	6.320	90,000,000						161,800,000	08/01/2023
7200634	CF	CHESTNUT HIL	MA		08/31/2023	6.655	91,403,973						159,000,000	07/11/2023
7200635		LONG ISLAND CITY	NY		01/03/2020	7.777	182,239,979		(9,476)				711,206,897	09/27/2023
7200638	CF	BROOKLYN	NY		09/29/2023	6.208	72,303,427						126,200,000	08/31/2023
7200639		BROOKLYN	NY		09/28/2023	6.550	219,911,748						369,200,000	08/23/2023
7200640	CF	BRANCHBURG	NJ		10/06/2023	6.154	94,500,000						179,520,000	09/06/2023
7200641		NEW YORK	NY		11/29/2023	7.114	80,179,649		238,902				186,575,455	08/07/2025
7200642		BOSTON	MA		11/07/2023	8.100	73,119,048						205,840,000	08/22/2023
7200643		SALT LAKE CITY	UT		11/01/2023	8.278	60,399,499		214,141				133,250,000	09/07/2023
7200644		ANNEMASSE	FRA		10/17/2023	7.000	75,950,575					8,977,632	114,931,468	07/31/2023
7200645	CF	WARRENVILLE	IL		10/20/2023	6.780	71,487,572						119,000,000	09/01/2023
7200646		DENVER	CO		10/24/2023	6.777	77,738,401		220,553				158,074,468	10/01/2023
7200647		BOSTON	MA		10/26/2023	7.610	169,344,590		584,992				318,835,000	08/22/2023
7200650	CF	MANHASSET	NY		11/06/2023	6.831	53,926,901						128,600,000	10/24/2023
7200651	CF	CHINA GROVE	NC		11/30/2023	6.437	130,629,259						240,500,000	08/10/2023
7200652		LOS ANGELES	CA		02/09/2024	7.614	122,495,205		463,935				364,257,000	10/30/2023
7200653	CF	DALLAS	TX		11/17/2023	6.510	115,400,000						245,940,000	10/01/2023
7200654	CF	DALLAS	TX		11/17/2023	6.578	73,941,284						148,800,000	10/24/2023
7200655	CF	EAST HANOVER	NJ		12/12/2023	6.570	123,000,000						439,190,470	12/01/2023
7200656	CF	ST. LOUIS	MO		12/14/2023	6.581	26,500,000						52,300,000	11/29/2023
7200657	CF	ST. LOUIS	MO		12/14/2023	6.581	22,000,000						38,900,000	11/29/2023
7200659		SAN FRANCISCO	CA		12/28/2023	6.734	313,669,651		950,537				569,700,000	12/14/2023
7200660		NEW YORK	NY		12/20/2023	6.734	69,021,508		230,400				188,000,000	11/11/2023
7200661	CF	FLEMING ISLAND	FL		12/21/2023	6.444	159,000,000						272,000,000	11/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200663	CF	FORT LAUDERDALE	FL		12/22/2023	6.400	94,000,000						197,200,000	12/08/2023
7200664	CF	SOUTH SAN FRANCISCO	CA		01/31/2024	6.200	55,000,000						95,000,000	12/21/2023
7200665	CF	NEW YORK	NY		01/31/2024	4.100	146,000,000						241,300,000	01/08/2024
7200666		GAINESVILLE	VA		03/08/2024	8.150	171,288,952		701,858				1,188,095,598	01/19/2024
7200667	CF	HOUSTON	TX		01/31/2024	6.650	33,166,403						67,600,000	12/19/2023
7200668	CF	KING OF PRUSSIA	PA		02/05/2024	6.650	32,381,400						71,500,000	01/24/2024
7200669		MIAMI	FL		02/06/2024	6.777	40,511,959		109,950				73,954,545	01/05/2024
7200670	CF	NACOGDOCHES	TX		02/01/2024	6.000	153,500,000						266,500,000	12/05/2023
7200671	CF	CHARLOTTE	NC		02/13/2024	6.000	52,250,000						103,320,000	12/29/2023
7200672		CAPITOL HEIGHTS	MD		02/13/2024	6.200	66,017,598						285,300,000	04/01/2025
7200673	CF	SANTA CLARA	CA		02/27/2024	5.993	73,500,000						125,000,000	01/26/2024
7200674	CF	ATLANTA	GA		02/27/2024	6.243	53,943,649						115,000,000	01/29/2024
7200675	CF	JONESBORO	GA		02/15/2024	6.040	107,345,740						210,845,000	01/19/2024
7200676	CF	LOS ANGELES	CA		03/04/2024	6.050	105,000,000						187,300,000	02/16/2024
7200677		NEW YORK	NY		03/08/2024	7.527	111,545,055						491,400,000	02/02/2024
7200678		NEW YORK	NY		04/04/2024	8.457	110,062,930						767,222,222	11/28/2023
7200679	CF	STOCKTON	CA		03/21/2024	6.110	41,000,000						69,825,000	02/20/2024
7200681	CF	BOSTON	MA		03/28/2024	6.168	158,979,917						290,700,000	03/08/2024
7200682	CF	PHOENIX	AZ		04/15/2024	5.880	40,704,533		78,372				70,500,000	03/15/2024
7200686	CF	FREMONT	CA		05/01/2024	6.262	230,000,000						358,100,000	04/17/2024
7200687	CF	DEKALB	IL		05/30/2024	6.247	180,535,017						320,135,000	05/17/2024
7200688	CF	HAMMOND	LA		05/30/2024	6.247	179,464,983						319,690,000	05/17/2024
7200689		NEW JERSEY	NJ		07/01/2024	8.114	86,526,388		329,411				354,984,276	03/11/2024
7200690	CF	ST JOHNS	FL		05/30/2024	5.820	50,388,282		230,681				87,100,000	05/07/2024
7200692		QUEENS	NY		06/27/2024	6.527	132,895,024		292,723				217,980,000	05/29/2024
7200693	CF	FORESTVILLE	MD		07/26/2024	6.400	42,800,000						72,100,000	06/10/2024
7200694	CF	WEST VALLEY CITY	UT		06/06/2024	6.617	33,485,181						57,000,000	05/16/2024
7200695		ASHBURN	VA		06/26/2024	7.278	79,407,930		785,810				363,000,000	12/14/2023
7200696		HERNDON	VA		08/22/2024	8.178	69,004,448		459,699				724,500,000	07/03/2024
7200699		ATLANTIC BEACH	FL		06/27/2024	7.814	31,277,765		130,992				74,246,154	06/20/2024
7200701		NEW YORK	NY		06/27/2024	7.277	67,772,265		375,200				335,750,000	06/03/2024
7200703		PHOENIX	AZ		06/27/2024	6.772	69,603,502		366,090				195,924,706	04/25/2024
7200704		NEW BEDFORD	MA		07/26/2024	6.777	87,624,163		268,038				164,418,160	06/03/2024
7200705		NEW YORK	NY		07/11/2024	8.027	36,866,854		197,872				180,000,000	06/14/2024
7200706		CITY OF INDUSTRY	CA		07/16/2024	6.977	83,739,792		288,733				145,080,000	07/03/2024
7200707	CF	AUSTIN	TX		07/09/2024	6.663	160,000,000						361,980,000	06/21/2024
7200708		ST. SIMONS ISLAND	GA		08/01/2024	8.063	56,182,442		(1,391)				158,350,914	07/31/2024
7200709		BEDFORD	MA		08/15/2024	7.027	122,485,818		368,387				267,300,000	07/31/2024
7200710	CF	GAINESVILLE	FL		08/15/2024	6.200	88,000,000						135,800,000	07/24/2024
7200711		MIAMI	FL		09/13/2024	7.864	65,760,910		358,941				313,000,000	08/21/2024
7200712	CF	BROOKLYN	NY		08/29/2024	6.100	158,500,000						296,900,000	07/31/2024
7200713		ANNAPOLIS	MD		08/20/2024	8.277	79,559,832		296,700				221,921,182	08/09/2024
7200714	CF	CHARLOTTE	NC		08/22/2024	5.950	80,800,000						139,500,000	05/01/2024
7200715		HILLSBORO BEACH	FL		11/26/2024	8.027	26,542,438		227,377				290,950,000	09/20/2024
7200716		NAPLES	FL		08/23/2024	8.114	80,474,440		541,175				200,000,000	06/14/2024
7200717		HIALEAH	FL		09/25/2024	5.850	58,000,000						110,100,000	06/30/2024
7200718	CF	BRASELTON	GA		09/24/2024	5.900	97,000,000						178,500,000	08/16/2024
7200720	CF	BOSTON	MA		10/10/2024	5.892	46,000,000						99,100,000	09/05/2024
7200721		MIAMI-DADE	FL		10/31/2024	7.778	38,459,590		220,182				302,300,000	10/01/2024
7200722		NEW YORK	NY		01/27/2025	4.070	240,000,000						370,800,000	12/02/2024
7200723	CF	CHICAGO	IL		10/29/2024	5.470	175,000,000						290,000,000	10/22/2024
7200725	CF	MIAMI	FL		11/21/2024	6.557	222,721,711						449,000,000	11/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200726		MIDWAY	GA		11/12/2024	6.190	170,000,000						294,100,000	09/18/2024
7200728		NEW YORK	NY		10/31/2024	5.000	220,110,304						1,250,000,000	08/07/2024
7200729	CF	WILMINGTON	DE		12/06/2024	5.847	85,000,000						143,400,000	11/19/2024
7200730	CF	ATLANTA	GA		12/05/2024	5.992	103,000,000						103,000,000	10/01/2024
7200731	CF	MIAMI	FL		12/18/2024	5.370	123,974,202		224,202				195,000,000	12/03/2024
7200733		ABILENE	TX		12/24/2024	6.277	229,927,295		1,369,288				4,593,600,000	11/13/2024
7200735	CF	LAKE MARY	FL		12/13/2024	5.945	95,000,000						150,800,000	11/22/2024
7200737	CF	BOISE	ID		01/16/2025	6.450	59,000,000						92,100,000	12/12/2024
7200738		LIBERTY	MO		01/17/2025	5.900	106,250,000						172,000,000	11/01/2024
7200739	CF	POMPANO BEACH	FL		01/30/2025	5.950	47,056,760		81,260				73,900,000	01/06/2025
7200740		CHARLESTON	SC		01/16/2025	6.300	39,000,000						60,550,000	12/09/2024
7200741		MIAMI	FL		02/04/2025	6.628	59,879,853		108,627				93,480,370	11/03/2024
7200746		TAMPA	FL		01/23/2025	7.277	74,654,399						157,894,737	12/11/2024
7200747		LONG ISLAND CITY	NY		01/28/2025	6.296	66,558,392						123,600,000	12/19/2024
7200748	CF	STILLWATER	OK		03/05/2025	6.100	111,000,000						171,000,000	01/14/2025
7200749	CF	NEW YORK	NY		01/30/2025	6.070	275,000,000						504,000,000	12/23/2024
7200750		NEW YORK	NY		02/28/2025	6.527	79,696,361		96,361				174,173,913	01/16/2025
7200751		NEW YORK	NY		02/28/2025	6.004	178,000,000						276,200,000	02/18/2025
7200752		CHARLESTON	SC		02/14/2025	6.170	71,000,000						116,500,000	01/01/2025
7200754		SEATTLE	WA		03/04/2025	7.534	35,661,336		279,114				458,078,049	02/01/2025
7200755		FORT LAUDERDALE	FL		05/22/2025	7.928	13,966,333		108,041				297,135,095	04/22/2025
7200756		SUNNYVALE	TX		03/06/2025	3.390	24,842,798		(18,408)				172,760,000	09/13/2023
7200757		WOODLAND HILLS	CA		04/01/2025	6.622	78,334,215						394,696,154	03/17/2025
7200758		BROOKLYN	NY		03/21/2025	5.820	108,500,000						176,800,000	02/12/2025
7200759		FLUSHING	NY		04/07/2025	6.627	232,533,117		259,022				1,029,870,000	07/22/2025
7200760		SOUTH BEND	IN		04/22/2025	5.950	65,000,000						109,000,000	04/08/2025
7200761		DALLAS	TX		04/03/2025	7.022	38,039,843		101,228				112,746,546	03/19/2025
7200762		NEW YORK	NY		04/11/2025	5.735	185,000,000						285,300,000	03/28/2025
7200763		JERSEY CITY	NJ		04/17/2025	6.523	212,488,637		261,608				777,427,660	04/09/2025
7200764		RENO	NV		05/29/2025	6.572	63,499,091						184,700,000	03/20/2025
7200766		WEST PALMS BEACH	FL		04/29/2025	7.278	53,820,939						317,859,699	04/13/2025
7200767		HANOVER	MD		04/30/2025	5.931	75,500,000						120,600,000	02/25/2025
7200768		HANOVER	MD		04/30/2025	5.931	53,500,000						86,500,000	02/28/2025
7200769		LONG ISLANDS CITY	NY		05/22/2025	5.720	82,000,000						130,400,000	04/15/2025
7200770		CITY OF ORANGE	NJ		04/21/2025	5.950	51,992,780						94,720,000	03/21/2025
7200771		MADISON	WI		04/29/2025	7.277	79,884,519		200,879				397,522,923	04/17/2025
7200772		NEW YORK	NY		05/15/2025	7.027	70,441,133		114,618				539,945,951	11/22/2024
7200774		BRROKLYN	NY		05/29/2025	5.690	31,000,000						47,700,000	05/14/2025
7200775		VERNON	CA		06/13/2025	6.378	155,764,836						537,851,426	05/29/2025
7200776		ABILENE	TX		05/20/2025	6.028	221,941,894		322,905				3,903,900,000	05/15/2025
7200777		WICHITA	KS		07/10/2025	8.528	28,233,170		16,481				162,138,889	04/01/2025
7200778		HERNDON	VA		06/06/2025	6.778	28,124,032		144,020				687,390,122	04/15/2025
7200780		ABILENE	TX		05/20/2025	6.027	151,657,468		353,905				3,819,075,000	05/15/2025
7200781		ABILENE	TX		05/20/2025	6.027	103,309,607						3,902,925,000	05/15/2025
7200782		MIAMI BEACH	FL		05/22/2025	7.778	6,532,292						624,481,983	04/30/2025
7200785		HAUPPAUGE	NY		06/25/2025	6.377	48,062,611		35,508				79,357,143	05/06/2025
7200786		MIAMI	FL		07/17/2025	7.350	63,761,091		53,503				150,300,000	06/03/2025
7200788		NEW YORK	NY		06/30/2025	5.720	110,000,000						174,000,000	06/16/2025
7200789		RESTON	VA		07/16/2025	7.023	51,418,906		28,340				111,302,674	06/26/2025
7200790		SAN MATEO	CA		08/01/2025	6.864	32,517,426		20,723				98,535,785	07/08/2025
7200791		WILMINGTON	DE		08/08/2025	7.027	41,032,909		33,564				110,987,143	07/10/2025
7200792		LAKEVILLE	MN		08/20/2025	6.234	173,337,918		87,918				459,307,692	08/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200794		HOUSTON	TX		07/30/2025	5.750	41,000,000						60,400,000	07/01/2025
7200795		NEW YORK	NY		09/15/2025	5.580	46,790,373		12,873				67,500,000	08/04/2025
7200797		CHARLOTTE	NC		09/05/2025	8.028	3,858,404		24,351				376,537,440	08/05/2025
7200798		CARMEL	IN		08/27/2025	5.800	71,000,000						109,000,000	08/22/2025
7200800		NEW YORK	NY		08/14/2025	7.261	254,582,225		50,255				1,697,031,041	08/12/2025
7200803		PHOENIX	AZ		10/03/2025	7.593	1,381,208		7,934				177,877,895	08/11/2025
7200805		NEW YORK	NY		11/25/2025	6.178	215,117,845						1,012,337,419	10/31/2025
7200807		MENIFEE	CA		09/30/2025	7.527	18,992,778		15,231			3,063	217,390,260	09/04/2025
7200810		ST CLOUD	MN		10/22/2025	6.178	297,035,174		29,549				431,102,152	09/10/2025
7200811		ARLINGTON	VA		12/16/2025	7.986	35,225,143						94,470,723	12/05/2025
7200812		ATLANTA	GA		10/29/2025	6.327	96,265,373		17,851				181,922,388	10/03/2025
7200813		SAN BERNARDINO	CA		11/17/2025	6.928	2,586,279						16,770,000	10/01/2025
7200814		NEW YORK	NY		12/05/2025	6.128	24,373,800						36,538,318	11/25/2025
7200817		BREWSTER	NY		12/12/2025	6.801	42,801,666						102,631,953	11/25/2025
7200821		COLUMBIA	SC		12/17/2025	6.985	6,119,859						254,090,814	12/11/2025
7250102		NEW YORK	NY		07/17/2019	4.420	10,264,320						41,610,000	10/24/2023
7250107		MULTNOMAH	OR		07/17/2019	6.741	5,874,505						22,292,000	10/24/2023
7250108		MELVILLE	NY		07/17/2019	4.580	3,829,700						47,322,000	10/24/2023
7410006		VARIOUS	DEU		12/21/2023	5.314	247,213,203		37,409				23,007,672	682,656,298	03/27/2025
7410008		VARIOUS	GBR		01/26/2024	10.188	218,498,216						15,612,365	1,240,503,399	07/30/2023
7410009		NIVELLES	BEL		05/08/2024	6.400	62,172,033						6,703,960	94,228,504	01/31/2024
7410010		COPENHAGEN	DNK		03/25/2024	5.750	130,631,696						15,267,591	2,286,080,000	01/31/2024
7410013		SEVEN BEACH	GBR		08/29/2024	7.417	171,471,140					1,794,786	9,897,912	793,308,276	06/30/2024
7410015		JONKOPING	SWE		05/31/2024	6.111	25,943,816		73,478			365,892	4,127,739	14,471,913	05/09/2024
7410016		HENDENSTED	DNK		05/31/2024	6.000	29,378,241					283,295	3,420,147	23,866,314	05/09/2024
7410017		DOBRZYKOWICE	POL		06/26/2024	5.500	208,371,981						22,704,022	331,129,334	06/19/2024
7410018		LONDON	GBR		07/04/2024	7.719	48,252,161					152,593	2,967,695	303,547,546	05/24/2024
7410020		RUGBY	GBR		10/04/2024	7.450	108,603,880						7,736,349	531,903,066	07/01/2024
7410021		PARIS	FRA		09/27/2024	7.150	56,956,941					955,736	6,176,451	603,084,466	09/10/2024
7410024		MADRID	ESP		12/20/2024	5.066	74,334,621						6,001,730	168,354,965	11/01/2024
7410025		PARIS	FRA		10/25/2024	5.315	91,687,916					128,547	10,739,117	350,239,297	10/08/2024
7410026		BARSINGHAUSEN	DEU		10/04/2024	4.784	342,115,684						40,538,146	1,533,356,770	07/01/2024
7410029		LONDON	GBR		12/09/2024	7.315	119,113,992						3,164,882	977,431,298	11/01/2024
7410032		DARTFORD	GBR		04/02/2025	7.655	45,016,349						1,727,187	120,236,448	03/01/2025
7410033		ALTRINCHAM	GBR		03/06/2025	6.519	161,946,644						10,677,737	526,140,037	02/17/2025
7410034		STRETFORD	GBR		04/11/2025	7.217	76,668,918						2,870,232	299,062,222	03/21/2025
7410036		LONDON	GBR		05/01/2025	8.118	148,144,994						1,520,987	1,350,123,609	04/03/2025
7410040		MILTON KEYNES	GBR		07/25/2025	6.467	23,081,338						(6,013)	37,650,368	06/10/2025
7410041		LONDON	GBR		06/04/2025	8.462	207,909,003						(63,350)	1,000,287,470	05/16/2025
7410042		PMDPM	GBR		09/19/2025	7.819	1,446,734						(19,093)	5,231,037	05/21/2025
7410043		MUNICH	DEU		07/18/2025	5.850	24,866,627						28,609	268,043,908	06/30/2025
7410046		WEST THURROCK	GBR		11/13/2025	6.669	123,251,956						3,101,068	346,511,353	11/01/2025
7410048		LONDON	GBR		12/18/2025	6.650	63,820,939						421,882	125,920,603	11/13/2025
7410052		SLOUGH	GBR		08/28/2025	6.300	105,512,494						525,241	460,427,333	12/31/2024
7410053		BEDFORD	GBR		09/18/2025	6.419	2,860,726						(27,151)	3,961,180	07/31/2025
7410054		VAGGERYD	SWE		06/23/2025	5.611	6,695,057		5,210			47,903	299,844	23,169,649	05/31/2025
7410056		ROSERSBERG	SWE		10/07/2025	4.899	4,510,389						75,329	13,155,404	09/22/2025
7410057		VARIOUS	POL		12/23/2025	4.960	86,930,348						(199,594)	193,448,304	10/13/2025
7410059		VARIOUS	DEU		12/30/2025	4.619	30,426,760						88,086	60,596,100	11/01/2025
7410067		VARIOUS	ESP		12/17/2025	4.710	528,145,421						315,000	2,492,307,125	11/21/2025
7410070		VARIOUS	POL		12/23/2025	3.900	50,167,626							313,634,000	10/13/2025
7410076		VARIOUS	GBR		12/22/2025	7.240	33,897,181						251,741	749,805,980	10/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
105000001		DUIVEN	NLD		10/15/2025	4.769	18,911,371					220,496	27,841,142	08/31/2025
105000006		BARCELONA	ESP		12/05/2025	5.740	20,908,308					242,016	55,804,371	10/24/2025
105000056		COMPORTO	PRT		11/19/2025	5.822	9,956,697					137,534	59,860,713	10/27/2025
105000087		VARIOUS	DEU		12/11/2025	5.397	10,111,723					83,227	15,546,209	11/14/2025
205000056		COMPORTO	PRT		11/19/2025	5.822	4,323,842					59,726	59,860,713	10/27/2025
321050101		TACOMA	WA		08/22/2024	6.720	26,658,588						37,200,000	08/22/2024
323030007		PORTLAND	OR		05/02/2023	8.625	271,759						3,530,000	02/18/2023
323090587		PORTLAND	OR		11/28/2023	10.200	5,862,766						9,500,000	09/12/2023
323100968		PHOENIX	AZ		11/09/2023	9.825	4,822,500						6,490,000	08/31/2023
323100977		PHOENIX	AZ		11/09/2023	9.825	3,577,500						5,200,000	08/31/2023
323120230		PORTLAND	OR		03/21/2024	10.055	2,456,906						3,780,000	12/28/2023
324010297		BAKERSFIELD	CA		03/21/2024	10.365	1,936,792						4,749,000	09/06/2023
324010688		PORTLAND	OR		03/21/2024	9.480	623,980						1,998,000	01/22/2024
324010904		BAKERSFIELD	CA		03/21/2024	10.740	1,060,479						3,045,000	11/20/2023
324020156		BAKERSFIELD	CA		05/23/2024	10.085	2,001,482						4,319,000	11/20/2023
324020289		BAKERSFIELD	CA		05/23/2024	10.085	1,722,801						3,919,000	11/20/2023
324030333		PORTLAND	OR		04/24/2024	9.688	2,865,000						3,820,000	03/22/2024
324030392		BAKERSFIELD	CA		12/20/2024	9.680	2,096,139						6,170,000	09/27/2024
324040037		JOHNS ISLAND	SC		07/25/2024	10.045	368,780						7,170,000	04/08/2024
324040550		JOHNS ISLAND	SC		07/01/2024	10.070	810,648						7,170,000	12/21/2023
324060044		SUNSET	UT		10/18/2024	9.505	2,913,291						5,360,000	07/29/2024
324070672		ORANGEBURG	SC		10/18/2024	9.460	2,472,999						4,020,000	08/13/2024
324080315		BOISE	ID		10/18/2024	9.205	7,858,690						13,100,000	06/12/2024
324080350		VANCOUVER	WA		10/31/2024	8.805	2,170,000						3,100,000	09/06/2024
324080617		PORTLAND	OR		10/18/2024	9.292	2,655,250						4,085,000	04/03/2024
324080660		MIDLAND	TX		10/18/2024	8.955	1,910,000						4,880,000	09/11/2024
324100402		PORTLAND	OR		11/22/2024	8.840	2,670,500						3,815,000	10/21/2024
324100656		LOS ANGELES	CA		12/20/2024	9.568	3,405,997						11,450,000	10/24/2024
324102971		HOGANSVILLE	GA		01/22/2025	9.430	3,323,725						11,150,000	10/04/2024
325012248		LAS VEGAS	NV		05/28/2025	8.865	1,460,457						12,300,000	01/16/2025
325016973		PORTLAND	OR		04/23/2025	9.338	4,027,260						6,250,000	02/03/2025
325018296		TACOMA	WA		09/05/2025	9.370	1,069,920						6,400,000	07/22/2025
325021488		TACOMA	WA		05/28/2025	9.465	1,194,596						9,640,000	04/01/2025
325038925		CUYAHOGA FALLS	OH		07/07/2025	9.160	7,980,999						12,820,000	03/20/2025
325040483		CORPUS CHRISTI	TX		09/05/2025	8.945	4,357,000						8,600,000	06/18/2025
325041365		HOUSTON	TX		09/05/2025	9.370	2,655,445						14,900,000	12/24/2024
325042376		SAN DIEGO	CA		10/06/2025	9.220	1,211,483						9,000,000	05/19/2025
325086925		SOUTH LAKE TAHOE	CA		10/06/2025	8.720	2,747,500						3,925,000	08/13/2025
600100604		KEIZER	OR		02/28/2025	3.900	1,314,406						3,370,000	04/07/2016
600100806		POMONA	CA		02/28/2025	3.650	5,027,203						9,000,000	10/24/2016
600102291		GLENDALE	CA		02/28/2025	4.200	5,068,899						10,690,000	03/19/2019
600102626		LA CRESCENTA	CA		02/28/2025	3.350	5,770,090						12,910,000	07/06/2021
600102755		PHOENIX	AZ		02/28/2025	3.650	5,869,657						9,670,000	09/30/2019
600102975		SCOTTSDALE	AZ		02/28/2025	3.750	4,983,044						11,500,000	11/15/2019
600103044		SALT LAKE CITY	UT		02/28/2025	3.750	4,082,599						7,200,000	12/20/2019
600103119		PHOENIX	AZ		02/28/2025	6.229	7,342,659						12,800,000	04/21/2020
600103207		STOCKTON	CA		02/28/2025	3.350	9,197,684						13,070,000	07/15/2020
600103209		STOCKTON	CA		02/28/2025	3.350	10,774,028						15,310,000	07/15/2020
600103482		BAKERSFIELD	CA		02/28/2025	3.350	1,020,401						1,450,000	07/09/2020
600103511		MEDFORD	OR		02/28/2025	3.750	7,991,536						11,300,000	07/28/2020
600103512		MEDFORD	OR		02/28/2025	3.750	7,178,238						10,150,000	07/28/2020
600103576		VALLEJO	CA		02/28/2025	3.650	2,792,748						4,770,000	09/03/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
600103627		MERIDIAN	ID		02/28/2025	3.450	9,745,311						17,290,000	09/30/2020
600103658		GROVER BEACH	CA		02/28/2025	3.350	6,598,431						11,600,000	09/22/2020
600103774		PHOENIX	AZ		02/28/2025	3.350	4,241,835						6,485,000	10/13/2020
600103806		LOS ANGELES	CA		02/28/2025	3.350	6,558,141		80,085				12,190,000	10/16/2020
600103865		ANAHEIM	CA		02/28/2025	3.250	2,058,279						3,400,000	11/13/2020
600103874		SACRAMENTO	CA		02/28/2025	6.521	2,275,076						4,160,000	12/16/2020
600103881		LOS ANGELES	CA		02/28/2025	3.250	2,258,043						5,950,000	11/30/2020
600103892		LOS ANGELES	CA		02/28/2025	3.350	2,413,285		56,893				4,500,000	12/17/2020
600103917		LOS ANGELES	CA		02/28/2025	3.250	7,013,398						10,600,000	02/10/2021
600103972		SAN DIEGO	CA		02/28/2025	3.350	2,143,156						4,200,000	02/09/2021
600103973		LOS ANGELES	CA		02/28/2025	3.200	11,688,177		286,722				18,900,000	02/08/2021
600103974		SANTA MONICA	CA		02/28/2025	3.200	6,339,350		155,510				12,200,000	02/05/2021
600104002		CHULA VISTA	CA		02/28/2025	3.350	5,041,153		113,405				8,700,000	02/17/2021
600104008		ALHAMBRA	CA		02/28/2025	3.100	22,819,322		451,213				36,950,000	02/10/2021
600104017		LOS ANGELES	CA		02/28/2025	3.300	3,350,328						6,900,000	02/15/2021
600104027		LONG BEACH	CA		02/28/2025	3.250	17,776,989		384,939				33,000,000	02/18/2021
600104031		SPOKANE	WA		02/28/2025	3.250	3,120,777						4,630,000	04/20/2021
600104033		BURBANK	CA		02/28/2025	3.200	4,712,800						7,600,000	02/24/2021
600104034		GLENDALE	CA		02/28/2025	3.200	4,690,464						7,500,000	02/24/2021
600104035		GLENDALE	CA		02/28/2025	3.200	6,655,992						11,300,000	02/24/2021
600104045		LOS ANGELES	CA		02/28/2025	3.200	10,722,203						21,900,000	03/02/2021
600104051		LOS ANGELES	CA		02/28/2025	3.150	4,674,104						7,400,000	03/04/2021
600104052		LOS ANGELES	CA		02/28/2025	3.150	4,492,493						6,900,000	03/04/2021
600104067		GARDEN GROVE	CA		02/28/2025	3.200	9,638,450						15,100,000	04/06/2021
600104070		DOWNEY	CA		02/28/2025	3.150	7,155,795						10,500,000	03/26/2021
600104074		HAWTHORNE	CA		02/28/2025	3.200	5,487,004						10,700,000	04/08/2021
600104094		LYNNWOOD	WA		02/28/2025	3.300	7,077,253						10,400,000	04/19/2021
600104115		SAN BERNARDINO	CA		02/28/2025	3.350	12,826,618		265,693				27,260,000	03/31/2021
600104147		MCMINNVILLE	OR		02/28/2025	3.200	2,375,762						3,700,000	04/20/2021
600104152		RENTON	WA		02/28/2025	3.250	8,288,559						13,040,000	04/13/2021
600104164		LOS ANGELES	CA		02/28/2025	3.200	16,572,458						30,600,000	04/02/2021
600104177		LOS ANGELES	CA		02/28/2025	3.150	2,401,047		57,951				4,400,000	08/13/2021
600104205		LOS ANGELES	CA		02/28/2025	3.150	5,546,896						8,400,000	07/01/2021
600104215		TUCSON	AZ		02/28/2025	3.250	5,214,794						17,900,000	05/04/2021
600104349		SUNNYVALE	CA		02/28/2025	3.150	6,370,593		138,442				13,800,000	07/27/2021
600104350		SUNNYVALE	CA		02/28/2025	3.150	4,706,337		102,275				12,400,000	07/27/2021
600104380		GLENDALE	CA		02/28/2025	3.300	5,155,472						9,190,000	07/14/2021
600104381		GLENDALE	CA		02/28/2025	3.300	4,496,318						8,110,000	07/14/2021
600104504		LONG BEACH	CA		02/28/2025	3.100	1,729,166						2,550,000	10/05/2021
600104505		SANTA ANA	CA		02/28/2025	3.100	4,824,228						7,525,000	10/05/2021
600104506		LONG BEACH	CA		02/28/2025	3.100	3,390,522						4,900,000	10/05/2021
600104507		LONG BEACH	CA		02/28/2025	3.100	1,457,924						2,150,000	10/05/2021
600104568		LOS ANGELES	CA		02/28/2025	3.150	4,545,252						11,500,000	11/30/2021
600104580		LOS ANGELES	CA		02/28/2025	3.150	5,442,635		128,397				11,250,000	11/29/2021
600104664		HUNTINGTON PARK	CA		02/28/2025	3.500	4,337,093						6,300,000	01/31/2022
600104678		BELL GARDENS	CA		02/28/2025	3.300	2,834,436						4,200,000	02/16/2022
600104698		DOWNEY	CA		02/28/2025	3.300	3,078,620						4,750,000	03/09/2022
600104736		ROY	UT		02/28/2025	3.350	3,395,039						9,090,000	03/24/2022
600104765		SAN DIEGO	CA		02/28/2025	3.350	10,369,396						19,875,000	04/11/2022
600104776		GREELEY	CO		02/28/2025	3.350	4,730,711						7,100,000	04/13/2022
600104803		CORPUS CHRISTI	TX		02/28/2025	3.350	31,152,266		716,178				52,000,000	04/20/2022
600104811		SCOTTSDALE	AZ		02/28/2025	3.250	18,284,598						37,300,000	04/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
600104860		LONG BEACH	CA		02/28/2025	3.800	4,008,068		85,194				8,150,000	04/28/2022
600105459		PARAMOUNT	CA		04/24/2025	6.500	25,123,621		(22,097)				39,570,000	01/31/2025
610008101		MELBOURNE	AUS		09/19/2024	7.396	71,539,726					5,489,336	395,454,001	08/01/2024
610008102		CHRISTCHURCH	NZL		09/19/2024	6.570	18,144,612					240,957	70,750,000	08/16/2024
720041801		DERBY	GBR		03/31/2021	7.859	48,608,890					3,462,633	436,606,338	09/20/2023
730000005		BERKELEY	CA		12/27/2023	3.750	3,370,341						5,380,000	12/07/2020
730000007		BERKELEY	CA		12/27/2023	3.750	2,506,418						4,290,000	12/07/2020
730000009	CF	BERKELEY	CA		12/27/2023	3.750	4,010,270						6,400,000	12/07/2020
730000011		BERKELEY	CA		12/27/2023	3.750	3,757,206						6,000,000	12/07/2020
730002323		REDONDO BEACH	CA		12/27/2023	4.100	1,138,147						4,900,000	02/04/2019
730002381		LONG BEACH	CA		12/27/2023	4.375	1,620,354						4,720,000	04/15/2019
730002432		REDWOOD CITY	CA		12/27/2023	7.000	1,984,871						3,800,000	06/10/2019
730003193		LOS ANGELES	CA		12/27/2023	3.200	2,399,437						4,100,000	03/25/2021
730003194		OAKLAND	CA		12/27/2023	3.450	3,729,508						7,180,000	03/19/2021
730003209		ASHLAND	OR		12/27/2023	3.275	1,079,312						1,620,000	03/29/2021
730003211	CF	MEDFORD	OR		12/27/2023	3.275	4,885,202						7,320,000	03/29/2021
730003212	CF	MEDFORD	OR		12/27/2023	3.275	6,466,765						9,690,000	03/29/2021
730003219		ASHLAND	OR		12/27/2023	3.225	961,071						1,440,000	04/19/2021
730003222		ASHLAND	OR		12/27/2023	3.225	1,194,663						1,790,000	04/19/2021
730005513		BUENA PARK	CA		12/27/2023	6.279	1,320,631		(1)				2,750,000	06/29/2012
730006395	CF	PASADENA	CA		12/27/2023	6.194	8,417,078						24,400,000	09/25/2012
730007550		BEVERLY HILLS	CA		12/27/2023	5.750	3,100,234						8,350,000	05/07/2013
730007553		SHERMAN OAKS	CA		12/27/2023	5.750	3,817,488						9,100,000	05/24/2013
730007556		BEVERLY HILLS	CA		12/27/2023	5.215	1,172,390						4,000,000	05/07/2013
730007559		LOS ANGELES	CA		12/27/2023	5.215	886,100		(1)				2,120,000	05/04/2013
730007562		LOS ANGELES	CA		12/27/2023	5.215	1,661,531						3,440,000	06/22/2013
730011570	CF	LOS ANGELES	CA		12/27/2023	5.750	8,165,016						23,700,000	02/12/2013
730060723	CF	TUSTIN	CA		12/27/2023	3.650	1,980,578						2,400,000	06/23/2021
730060764		LOS ANGELES	CA		12/27/2023	4.250	944,820						2,550,000	09/16/2021
730060850	CF	SAN DIEGO	CA		12/27/2023	4.500	3,144,432						9,840,000	06/17/2022
730100440	CF	LOS ANGELES	CA		12/27/2023	7.250	2,544,091						4,350,000	05/27/2015
730100532		WINNETKA	CA		12/27/2023	4.010	1,647,936						7,410,000	10/31/2015
730100812	CF	LOS ANGELES	CA		12/27/2023	3.750	970,703						2,120,000	09/08/2016
730101050		LOS ANGELES	CA		12/27/2023	4.120	3,424,006						6,700,000	08/02/2017
730101198	CF	BUENA PARK	CA		12/27/2023	6.625	21,623,223						54,820,000	01/04/2018
730101368	CF	POMONA	CA		12/27/2023	4.670	2,766,410						5,250,000	04/19/2018
730101372	CF	SAN FRANCISCO	CA		12/27/2023	4.490	1,851,082						4,650,000	04/26/2018
730101412		LOS ANGELES	CA		12/27/2023	7.500	3,228,258						11,100,000	09/26/2018
730101418		SAN DIEGO	CA		12/27/2023	5.070	2,041,253						4,230,000	11/15/2018
730101522		WHITTIER	CA		12/27/2023	3.700	1,296,018						2,820,000	01/06/2021
730101524		BAY POINT	CA		12/27/2023	4.250	925,740						1,620,000	01/15/2021
730101526	CF	LONG BEACH	CA		12/27/2023	3.650	2,205,474						3,575,000	01/12/2021
730101530	CF	FONTANA	CA		12/27/2023	3.600	1,531,868						2,655,000	03/03/2021
730101534	CF	RICHMOND	CA		12/27/2023	3.500	3,175,667						5,050,000	02/25/2021
730101536		LOS ANGELES	CA		12/27/2023	3.500	1,585,314						3,160,000	03/17/2021
730101542		LONG BEACH	CA		12/27/2023	4.000	1,259,589		0				2,100,000	03/04/2021
730101550	CF	LOS ANGELES	CA		12/27/2023	3.630	4,132,996						7,180,000	03/15/2021
730101558	CF	LAWNDALE	CA		12/27/2023	3.250	3,014,543						4,900,000	02/26/2021
730101560	CF	HARBOR CITY	CA		12/27/2023	3.250	1,780,817						2,575,000	02/26/2021
730101566		LOS ANGELES	CA		12/27/2023	3.630	8,073,760						13,500,000	03/15/2021
730101568	CF	LOS ANGELES	CA		12/27/2023	3.250	11,214,601						19,100,000	04/12/2021
730101600	CF	BERKELEY	CA		12/27/2023	3.650	7,049,189						32,200,000	05/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
730101608	CF	ONTARIO	CA		12/27/2023	3.400	1,139,788						2,160,000	05/27/2021
730101610		LOS ANGELES	CA		12/27/2023	3.250	1,256,316						2,450,000	05/17/2021
730101620	CF	SAN FRANCISCO	CA		12/27/2023	3.500	3,892,552						6,250,000	03/01/2022
730101628	CF	LOS ANGELES	CA		12/27/2023	3.350	1,423,026						2,200,000	06/23/2021
730101642		LOS ANGELES	CA		12/27/2023	3.250	2,295,077						3,725,000	08/18/2021
730101648	CF	LOS ANGELES	CA		12/27/2023	7.000	5,827,911						8,400,000	09/03/2021
730101654	CF	LOS ANGELES	CA		12/27/2023	6.500	1,519,582		35,274				2,800,000	12/13/2022
730101656	CF	LOS ANGELES	CA		12/27/2023	6.500	2,188,580		50,803				87,058,107	12/13/2022
730101662	CF	GARDENA	CA		12/27/2023	3.350	2,938,911						4,650,000	09/20/2021
730101666	CF	LONG BEACH	CA		12/27/2023	3.250	1,937,018						2,900,000	10/14/2021
730101690		FAIRFIELD	CA		12/27/2023	3.350	1,504,891						2,300,000	11/12/2021
730101694	CF	FAIRFIELD	CA		12/27/2023	3.350	1,744,734						2,650,000	11/12/2021
730101704		VALLEJO	CA		12/27/2023	3.350	5,009,786						7,920,000	01/11/2022
730101710		SPARKS	NV		12/27/2023	3.650	5,599,160		58,398				23,880,000	02/10/2022
730101712		LAS VEGAS	NV		12/27/2023	3.650	7,932,037		82,674				26,000,000	01/25/2022
730101714		LAS VEGAS	NV		12/27/2023	3.650	5,365,862		55,965				17,540,000	01/25/2022
730101718		RENO	NV		12/27/2023	3.650	5,599,160		58,398				19,800,000	02/10/2022
730101720		RENO	NV		12/27/2023	3.650	6,159,076		64,238				20,940,000	02/10/2022
730101722		LAS VEGAS	NV		12/27/2023	3.650	9,798,530		102,197				25,940,000	01/25/2022
730101724		TUCSON	AZ		12/27/2023	3.650	9,331,934		97,330				23,150,000	02/08/2022
730101734	CF	HOUSTON	TX		12/27/2023	3.750	2,268,729						7,650,000	02/11/2022
730101756		SAN PEDRO	CA		12/27/2023	4.500	1,256,341						2,300,000	03/14/2022
730101764	CF	HAWTHORNE	CA		12/27/2023	3.500	11,143,993						16,600,000	03/29/2022
730101766	CF	NORTH HOLLYWOOD	CA		12/27/2023	3.500	5,032,441						8,075,000	03/25/2022
730101768	CF	NATIONAL CITY	CA		12/27/2023	3.500	1,469,208						6,975,000	03/17/2022
730101770	CF	SPRING VALLEY	CA		12/27/2023	3.500	3,284,189						17,375,000	03/17/2022
730101784	CF	LOS ANGELES	CA		12/27/2023	3.700	3,761,132						5,300,000	04/04/2022
730101806	CF	AURORA	CO		12/27/2023	3.450	8,342,643						86,975,805	04/18/2022
730101808		AURORA	CO		12/27/2023	3.450	2,803,127						4,500,000	04/18/2022
730101824		BERKELEY	CA		12/27/2023	3.600	2,244,540						4,340,000	04/29/2022
730101830		FRESNO	CA		12/27/2023	4.500	3,285,597						7,200,000	09/14/2022
730101832	CF	FRESNO	CA		12/27/2023	3.650	4,322,615						6,800,000	05/03/2022
730101876		BERKELEY	CA		12/27/2023	3.600	2,244,667						3,900,000	04/29/2022
730101888		VENTURA	CA		12/27/2023	4.350	2,712,601						5,440,000	06/17/2022
730101892	CF	OAKLAND	CA		12/27/2023	4.200	2,047,830						3,080,000	05/16/2022
730101898		WESTMINSTER	CA		12/27/2023	4.250	9,473,084						17,530,000	12/31/2022
730101908		BIRMINGHAM	AL		12/27/2023	4.650	4,019,017		113,448				15,625,000	03/25/2022
730101910		PELHAM	AL		12/27/2023	4.650	3,873,751		109,347				12,575,000	03/25/2022
730101920		BERKELEY	CA		12/27/2023	4.650	1,486,745						4,100,000	07/05/2022
730101924	CF	HUNTINGTON PARK	CA		12/27/2023	5.250	2,196,875						3,700,000	07/27/2022
730101930	CF	COVINA	CA		12/27/2023	5.150	1,248,618						2,950,000	09/09/2022
730101940		SANTA BARBARA	CA		12/27/2023	6.850	1,271,416						2,180,000	03/07/2023
730102354		LOS ANGELES	CA		12/27/2023	4.350	2,431,119						5,100,000	04/16/2019
730102373		LOS ANGELES	CA		12/27/2023	4.350	1,212,545						2,070,000	04/17/2019
730103004	CF	LOS ANGELES	CA		12/27/2023	3.750	9,555,970						16,460,000	01/27/2020
730103144		LOS ANGELES	CA		12/27/2023	3.800	2,828,010						5,250,000	02/07/2020
730103184		LOS ANGELES	CA		12/27/2023	3.550	1,921,621						6,940,000	02/28/2020
730103185		LOS ANGELES	CA		12/27/2023	3.550	4,030,320						11,670,000	02/19/2020
730103378		MONTEBELLO	CA		12/27/2023	6.280	3,435,782						6,500,000	05/06/2020
730202125		LOS ANGELES	CA		12/27/2023	7.594	2,129,597						4,000,000	02/14/2017
730242934		LOS ANGELES	CA		12/27/2023	6.214	1,177,579						3,000,000	06/17/2019
730300225	CF	PASADENA	CA		12/27/2023	6.750	1,177,973						2,370,000	05/24/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
730300237		SALINAS	CA		12/27/2023	3.400	1,285,887						2,150,000	05/30/2018
730300257		VALLEJO	CA		12/27/2023	5.246	931,437						2,050,000	06/06/2018
730300292		VENTURA	CA		12/27/2023	4.775	1,031,662						2,300,000	09/05/2018
730300293		VENTURA	CA		12/27/2023	4.775	928,497						2,050,000	09/05/2018
730300294		OXNARD	CA		12/27/2023	4.775	1,313,535						2,900,000	09/05/2018
730300354	CF	SANTA MONICA	CA		12/27/2023	4.890	1,566,938						4,700,000	06/21/2018
730300560	CF	REDWOOD CITY	CA		12/27/2023	4.840	2,487,019						14,350,000	09/20/2018
730300786		LOS ANGELES	CA		12/27/2023	4.670	6,132,645						12,400,000	12/06/2018
730300788		LOS ANGELES	CA		12/27/2023	4.670	2,634,852						4,850,000	12/06/2018
730300793	CF	BUENA PARK	CA		12/27/2023	4.670	5,091,502						9,310,000	12/10/2018
730300839	CF	TRACY	CA		12/27/2023	4.690	1,994,909						4,900,000	01/03/2019
730300872	CF	RIVERSIDE	CA		12/27/2023	4.600	4,653,319						11,275,000	01/24/2019
730300887		NORTH HOLLYWOOD	CA		12/27/2023	4.600	2,240,999						5,600,000	01/30/2019
730300891		VAN NUYS	CA		12/27/2023	4.600	2,479,131						5,300,000	01/30/2019
730300941		GARDENA	CA		12/27/2023	6.250	1,412,662						3,150,000	01/17/2019
730301077		PLEASANT HILL	CA		12/27/2023	4.670	1,189,222						3,000,000	03/28/2019
730301130		ALHAMBRA	CA		12/27/2023	4.600	1,525,075						4,100,000	03/11/2019
730301153		OAKLAND	CA		12/27/2023	4.910	2,168,886						3,750,000	03/22/2019
730301154	CF	WATSONVILLE	CA		12/27/2023	6.354	2,363,963						5,200,000	03/26/2019
730301250		LOS ANGELES	CA		12/27/2023	6.750	4,563,719						9,300,000	03/27/2019
730301413		HUNTINGTON BEACH	CA		12/27/2023	6.125	1,071,236						2,800,000	07/18/2019
730301571		WHITTIER	CA		12/27/2023	6.500	1,256,226						2,200,000	06/13/2019
730301626		FAIRFIELD	CA		12/27/2023	3.350	4,622,224						8,000,000	09/11/2019
730301690		SANTA CRUZ	CA		12/27/2023	6.271	1,143,948						2,100,000	03/21/2019
730301696		SALINAS	CA		12/27/2023	6.271	1,343,824						2,200,000	03/20/2019
730301712		LOS ANGELES	CA		12/27/2023	6.500	1,190,135						2,950,000	08/05/2019
730301818	CF	LOS ANGELES	CA		12/27/2023	6.500	1,735,122						3,435,000	02/11/2019
730301858	CF	LOS ANGELES	CA		12/27/2023	4.400	1,735,262						3,100,000	09/24/2019
730301919	CF	SAN DIEGO	CA		12/27/2023	4.500	1,521,053						3,000,000	10/29/2019
730301921		SAN GABRIEL	CA		12/27/2023	6.285	5,814,788						10,450,000	09/17/2019
730302120	CF	LOS ANGELES	CA		12/27/2023	4.400	1,023,014		(1)				2,225,000	10/29/2019
730302158		LOS ANGELES	CA		12/27/2023	7.000	2,794,616						4,550,000	11/12/2019
730302172	CF	LOS ANGELES	CA		12/27/2023	4.750	3,445,411						7,620,000	12/09/2019
730302188		LOS ANGELES	CA		12/27/2023	4.400	2,702,387						4,500,000	11/19/2019
730302189	CF	LONG BEACH	CA		12/27/2023	7.000	919,012						1,800,000	12/03/2019
730302211		PARAMOUNT	CA		12/27/2023	7.000	1,812,040						3,100,000	12/03/2019
730302330	CF	LONG BEACH	CA		12/27/2023	3.950	1,514,691						2,400,000	01/30/2020
730302335	CF	VACAVILLE	CA		12/27/2023	3.750	1,022,602						1,630,000	10/06/2020
730302378		SAN DIEGO	CA		12/27/2023	3.750	1,208,839						2,740,000	03/04/2020
730302389	CF	SACRAMENTO	CA		12/27/2023	6.500	4,437,943						9,790,000	11/20/2019
730302403		LAKE ELSINORE	CA		12/27/2023	3.970	1,427,393						2,800,000	03/03/2020
730302431		MARTINEZ	CA		12/27/2023	6.500	976,356						2,240,000	10/25/2019
730302486		LOS ANGELES	CA		12/27/2023	6.500	1,541,376						4,325,000	03/25/2020
730302495		LOS ANGELES	CA		12/27/2023	6.500	1,264,721						1,950,000	04/02/2020
730302528		LOS ANGELES	CA		12/27/2023	7.000	2,450,466						3,750,000	04/13/2020
730302652	CF	HOUSTON	TX		12/27/2023	8.250	1,212,201						4,730,000	06/18/2020
730302671	CF	LONG BEACH	CA		12/27/2023	3.480	8,435,644						14,850,000	10/20/2020
730302672	CF	DOWNEY	CA		12/27/2023	3.480	14,095,727						23,500,000	10/20/2020
730302677		FAIRFIELD	CA		12/27/2023	7.500	2,581,772		(1)				4,060,000	09/21/2020
730302686	CF	LOS ANGELES	CA		12/27/2023	3.650	3,015,288						4,220,000	10/19/2020
730302687	CF	INGLEWOOD	CA		12/27/2023	3.650	2,246,624						5,250,000	11/05/2020
730302688	CF	INGLEWOOD	CA		12/27/2023	3.650	1,258,343						2,900,000	11/05/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
735084908		GARDENA	CA		12/27/2023	5.750	1,421,353						1,970,000	04/20/2004
735112806		HAWTHORNE	CA		12/27/2023	5.721	1,198,064						3,750,000	07/19/2004
737035047	CF	SAN DIEGO	CA		12/27/2023	6.500	6,741,259						21,800,000	06/03/2021
737035054		SAN DIEGO	CA		12/27/2023	6.500	2,472,506						7,800,000	06/03/2021
737035399		LOS ANGELES	CA		12/27/2023	3.350	1,784,529						4,300,000	09/07/2021
750000016	CF	KISSIMMEE	FL		11/22/2022	5.986	85,000,000						153,500,000	09/27/2023
750000017	CF	NEW YORK	NY		12/16/2022	5.960	163,500,000						294,000,000	09/27/2023
750000021	CF	VENTURA	CA		02/10/2023	5.750	82,067,826						146,500,000	01/05/2023
750000024	CF	GREENSBORO	NC		04/04/2023	6.442	142,701,799						306,000,000	02/28/2023
750000025	CF	NEW YORK	NY		05/26/2023	5.750	67,634,509		138,307				122,700,000	04/10/2023
750000026	CF	BRONX	NY		06/23/2023	6.000	36,847,781						62,800,000	05/09/2023
750000027		NEW YORK	NY		06/30/2023	8.115	32,306,366		168,090				130,090,000	06/07/2023
750000032	CF	LOS ANGELES	CA		09/22/2023	6.450	45,425,137						91,000,000	08/25/2023
750000033		ANN ARBOR	MI		11/17/2023	8.028	54,033,885		187,330				251,365,992	09/07/2023
750000035	CF	PHOENIX	AZ		12/12/2023	6.450	55,500,000						110,000,000	10/31/2023
750000036	CF	QUEENS	NY		02/29/2024	6.288	97,000,000						159,200,000	02/22/2024
750000037	CF	MIAMI	FL		05/09/2024	6.371	53,583,663						87,400,000	04/24/2024
750000038	CF	FRIENDSWOOD	TX		06/07/2024	6.214	41,500,000						64,500,000	06/05/2024
750000040	CF	ST. CHARLES	IL		11/25/2024	5.915	61,200,000						89,600,000	11/13/2024
750000041	CF	MIAMI	FL		01/09/2025	6.320	84,500,000						130,500,000	12/31/2024
750000043	CF	SAN MARCOS	TX		04/16/2025	5.670	83,500,000						130,400,000	03/24/2025
750000047		NASHVILLE	TN		12/16/2025	6.986	9,127,529						20,141,176	11/25/2025
750000049		NEW YORK	NY		12/18/2025	6.935	90,178,393						1,205,520,177	12/16/2025
2000269854		TROY	MI		08/07/2025	7.564	11,324,537		9,780				20,600,000	04/22/2025
2000272483		ARLINGTON	TX		08/22/2025	6.820	29,068,998		7,187				58,300,000	06/17/2025
2000272484		ANAHEIM	CA		10/10/2025	6.970	20,852,507		1,386				61,980,000	08/15/2025
2000272485		MOUNT PLEASANT	SC		11/12/2025	6.464	19,469,350		2,175				30,788,000	09/07/2025
2000272486		GEORGETOWN	TX		12/18/2025	6.464	16,705,108						31,670,373	10/10/2025
2000272488		NORTH PORT	FL		12/23/2025	6.614	84,302,875						136,433,000	11/11/2025
3300004725		BROOKLYN	NY		12/28/2023	9.640	1,513,341						2,744,000	09/27/2023
3300005288		NEW YORK	NY		11/06/2024	8.720	3,375,806						5,537,000	09/13/2024
3300005369		NORTHBRIDGE	MA		01/03/2025	8.945	663,291						1,200,500	10/17/2024
3300005408		BROOKLYN	NY		10/09/2024	8.555	1,070,226						2,719,500	09/13/2024
3300005558		BRONX	NY		01/03/2025	8.615	774,313						1,568,000	11/18/2024
3300005576		JERSEY CITY	NJ		01/29/2025	8.585	425,933						747,250	12/02/2024
3300005590		UNION CITY	NJ		01/29/2025	8.585	418,950						1,788,500	12/02/2024
3300005623		EAST ORANGE	NJ		01/03/2025	8.745	1,389,843						2,413,250	12/06/2024
3300005639		YONKERS	NY		01/03/2025	8.615	1,066,042						1,935,500	12/06/2024
3300005649		NEWARK	NJ		01/29/2025	8.585	1,448,077						2,523,500	12/13/2024
3300005651		NEWARK	NJ		01/29/2025	8.585	939,379						1,617,000	12/13/2024
3300005657		RICHMOND HILL	NY		01/22/2025	8.595	553,852						921,200	12/27/2024
3300005659		RICHMOND HILL	NY		01/22/2025	8.595	553,852						911,400	12/27/2024
3300005707		CLEVELAND	OH		01/22/2025	8.595	260,308						392,000	12/05/2024
3310029498		NASHVILLE	NC		02/25/2022	6.300	371,250						555,000	12/04/2021
3310034991		CHICAGO	IL		07/07/2022	5.875	1,061,389						1,650,000	04/05/2022
3310037859		CHICAGO	IL		08/16/2022	7.050	132,549						222,000	07/07/2022
3320045562		SAN ANTONIO	TX		02/13/2023	8.922	11,717,571						20,900,000	12/12/2022
3340072693		NEW ORLEANS	LA		04/05/2024	9.290	467,542						1,150,000	03/14/2024
3410000527		HAWTHORNE	NJ		09/24/2024	9.216	460,028						1,090,000	06/28/2024
3410000582		LAKE KATRINE	NY		11/08/2024	9.050	752,901						1,850,000	06/11/2024
3410000604		WALDORF	MD		11/21/2024	8.850	1,327,499						2,650,000	09/03/2024
3410000636		LORAIN	OH		01/17/2025	8.884	578,776						1,610,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3410000651		JERSEY CITY	NJ		01/10/2025	8.884	1,028,111						2,825,000	12/13/2024
3410000687		NEW HAVEN	CT		04/11/2025	8.706	1,241,654						2,950,000	01/15/2025
3410000688		NEW HAVEN	CT		03/14/2025	8.736	1,876,764						4,550,000	01/15/2025
3410000708		DANDRIDGE	TN		02/24/2025	8.590	312,944						1,290,000	01/22/2025
3410000709		PHILADELPHIA	PA		07/15/2025	8.764	247,875						1,520,000	02/24/2025
3410000749		NEW HAVEN	CT		03/28/2025	8.736	1,504,710						3,400,000	02/13/2025
3410000761		BERKELEY HEIGHTS	NJ		03/24/2025	8.936	439,755						2,150,000	02/26/2025
3410000773		NEW HAVEN	CT		03/28/2025	8.736	760,923						1,700,000	02/21/2025
3410000785		KANSAS CITY	MO		08/29/2025	8.948	298,693						4,500,000	03/28/2025
3410000788		BELLEVILLE	IL		04/11/2025	8.706	407,580						1,000,000	03/21/2025
3410000794		TAMPA	FL		04/11/2025	8.906	1,100,983						3,840,000	03/06/2025
3410000800		HAMDEN	CT		04/17/2025	8.706	2,233,055						5,850,000	03/07/2025
3410000809		ROYAL OAK	MI		04/11/2025	8.646	795,255						5,900,000	03/18/2025
3410000814		DETROIT	MI		04/30/2025	8.906	301,965						750,000	02/19/2025
3410000826		PHILADELPHIA	PA		06/06/2025	8.654	1,334,642						4,500,000	05/02/2025
3410000861		ORANGE	NJ		05/15/2025	8.898	1,447,937						15,000,000	02/28/2025
3410000875		MARION	OH		06/06/2025	9.154	762,242						2,175,000	05/02/2025
3410000892		PARKLAND	FL		06/20/2025	8.754	688,950						5,100,000	05/13/2025
3410000895		CINCINATTI	OH		07/07/2025	8.364	404,698						1,100,000	05/28/2025
3410000896		SUMMIT HILL	PA		06/20/2025	8.554	228,673						720,000	05/13/2025
3410000904		BRIDGETON	NJ		06/20/2025	8.754	146,940						315,000	05/14/2025
3410000915		LONG BRANCH	NJ		07/15/2025	8.264	2,411,250						4,700,000	05/08/2025
3410000918		IRVINGTON	NJ		07/07/2025	8.564	4,949,076						9,960,000	02/06/2025
3410000926		NESQUEHONING	PA		07/15/2025	8.464	228,673						725,000	05/13/2025
3410000927		DAYTON	OH		07/15/2025	8.864	51,946						500,000	06/18/2025
3410000943		JOHNSON CITY	NY		11/10/2025	8.508	139,044						450,000	06/03/2025
3410000945		HACKENSACK	NJ		08/01/2025	8.760	300,499						4,500,000	06/27/2025
3410000946		JERSEY CITY	NJ		08/29/2025	8.548	864,852						2,300,000	07/01/2025
3410000979		SIKESTON	MO		10/03/2025	8.496	131,466						425,000	06/25/2025
3410000982		CORDOVA	TN		09/26/2025	8.586	701,672						6,754,000	06/14/2025
3410000990		TRENTON	NJ		09/05/2025	8.286	797,684						7,050,000	08/08/2025
3410000996		DAYTON	OH		09/19/2025	8.486	366,463						1,275,000	08/14/2025
3410001003		PAWTUCKET	RI		10/03/2025	8.296	547,169						4,880,000	08/09/2025
3410001014		WILKES-BARRE	PA		10/03/2025	8.296	245,430						820,000	08/15/2025
3410001024		JERSEY CITY	NJ		10/17/2025	8.296	303,944						2,950,000	09/15/2025
3410001031		BUFFALO	NY		11/10/2025	8.308	109,490						650,000	09/24/2025
3410001045		WEST HARTFORD	CT		11/10/2025	8.508	337,146						800,000	09/29/2025
3410001055		ALBUQUERQUE	NM		11/26/2025	8.508	571,682						1,575,000	10/22/2025
3410001075		JERSEY CITY	NJ		12/11/2025	7.854	1,388,903						9,050,000	11/24/2025
3500103892		LOS ANGELES	CA		08/12/2024	9.085	1,875,360						4,025,000	06/18/2024
3500104516		SANTA MONICA	CA		09/12/2024	8.795	2,533,208						5,550,000	07/19/2024
3500106866		UPLAND	CA		09/12/2024	8.795	2,838,905						5,225,000	07/29/2024
3500106895		MIAMI	FL		09/30/2024	8.495	217,500						610,000	06/20/2024
3500108194		LOS ANGELES	CA		10/16/2024	8.470	1,305,000						3,000,000	09/10/2024
3500108379		MIAMI BEACH	FL		09/30/2024	8.305	266,438						525,000	06/24/2024
3500108875		AVENTURA	FL		10/16/2024	8.220	418,688						1,050,000	08/24/2024
3500109665		LOS ANGELES	CA		11/27/2024	8.883	1,993,131						4,475,000	10/15/2024
3500109667		LOS ANGELES	CA		11/15/2024	8.050	2,173,631						4,150,000	10/14/2024
3500110060		HARBOR CITY	CA		12/20/2024	8.423	1,914,000						3,300,000	10/11/2024
3500110328		SAN DIEGO	CA		12/20/2024	8.610	959,105						2,875,000	10/08/2024
3500111929		LOS ANGELES	CA		11/27/2024	9.008	1,182,076						5,100,000	10/22/2024
3500112551		MIAMI	FL		01/08/2025	8.450	919,134						1,800,000	10/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3500114186		LOS ANGELES	CA		03/10/2025	8.390	815,988						3,925,000	12/20/2024
3500114209		LOS ANGELES	CA		03/10/2025	8.140	1,036,636						4,900,000	12/10/2024
3500114476		LOS ANGELES	CA		02/18/2025	8.260	2,164,625						4,850,000	12/10/2024
3500114609		FORT LAUDERDALE	FL		01/27/2025	8.335	1,116,500						2,200,000	12/06/2024
3500115076		MIAMI	FL		02/18/2025	8.880	3,136,659						7,175,000	12/17/2024
3500115618		LOS ANGELES	CA		04/21/2025	7.730	3,359,629						7,700,000	03/26/2025
3500117402		SAN DIEGO	CA		03/10/2025	8.203	3,262,500						6,000,000	01/21/2025
3500117812		DALLAS	TX		03/21/2025	8.175	2,553,813						4,700,000	02/04/2025
3500118160		LOS ANGELES	CA		04/21/2025	8.418	1,507,275						2,825,000	03/14/2025
3500118864		LOS ANGELES	CA		04/07/2025	8.130	2,155,243						4,800,000	02/12/2025
3500119252		BRANFORD	CT		03/21/2025	8.300	1,506,299						4,375,000	02/20/2025
3500120163		FORT LAUDERDALE	FL		04/07/2025	8.130	835,780						1,610,000	02/24/2025
3500122076		MADEIRA BEACH	FL		06/09/2025	8.015	1,196,250						2,825,000	04/08/2025
3500122652		MIAMI	FL		06/09/2025	8.390	696,000						1,280,000	04/09/2025
3500122653		MIAMI	FL		06/09/2025	8.390	720,469						1,325,000	04/09/2025
3500123668		ROME	GA		06/09/2025	8.265	570,938						1,090,000	04/24/2025
3500125453		HOLLYWOOD	FL		06/26/2025	7.985	786,625						1,580,000	05/12/2025
3510102349		PHOENIX	AZ		12/19/2025	8.188	278,600						1,315,000	06/19/2024
3510103898		SAN DIEGO	CA		12/19/2025	7.688	1,991,990						4,400,000	06/06/2024
3510104517		WESTMINSTER	CA		12/19/2025	8.500	2,707,296						6,675,000	07/01/2024
3510105341		FORT LAUDERDALE	FL		12/19/2025	8.500	877,590						1,700,000	07/11/2024
3510117153		WHITTIER	CA		12/19/2025	8.438	1,044,750						2,425,000	02/25/2025
3510117400		SAN DIEGO	CA		12/19/2025	8.563	1,553,195						2,975,000	01/23/2025
3510117938		MIAMI	FL		12/19/2025	8.000	757,792						1,850,000	01/24/2025
3510119161		JACKSONVILLE	FL		12/19/2025	8.063	804,696						1,740,000	03/04/2025
3510119626		LOS ANGELES	CA		12/19/2025	8.188	861,702						2,690,000	03/11/2025
3510120427		RICHMOND	CA		12/19/2025	8.063	968,135						2,100,000	12/13/2024
3510120428		MEDFORD	OR		12/19/2025	7.625	498,241						1,100,000	12/19/2024
3510121242		LOS ANGELES	CA		12/19/2025	7.813	2,486,505						6,250,000	03/27/2025
3510121430		DAYTONA BEACH	FL		12/19/2025	8.000	352,421						800,000	03/13/2025
3510121495		LOS ANGELES	CA		12/19/2025	7.688	571,130						1,025,000	04/08/2025
3510121916		BOSTON	MA		12/19/2025	7.250	1,274,595						2,450,000	03/18/2025
3510122315		HOLLYWOOD	FL		12/19/2025	8.000	1,340,763						3,900,000	03/14/2025
3510122651		MIAMI	FL		12/19/2025	8.125	888,038						1,700,000	04/09/2025
3510122804		BREMERTON	WA		12/19/2025	8.063	1,574,830						3,150,000	03/24/2025
3510123247		MIAMI	FL		12/19/2025	8.588	1,069,301						2,450,000	04/15/2025
3510123303		CHICAGO	IL		12/19/2025	8.000	656,103						1,575,000	04/09/2025
3510123890		MACON	GA		08/27/2025	8.935	945,000						1,800,000	06/05/2025
3510124785		MIAMI	FL		12/19/2025	8.525	1,253,700						2,950,000	05/21/2025
3510124968		LOS ANGELES	CA		08/14/2025	7.588	868,000						1,600,000	06/24/2025
3510125344		TRENTON	NJ		12/19/2025	8.063	297,963						680,000	05/29/2025
3510125523		HOLLYWOOD	FL		12/19/2025	7.750	911,719						2,540,000	05/12/2025
3510125563		LOS ANGELES	CA		12/19/2025	8.250	516,807						2,550,000	05/27/2025
3510125568		LOS ANGELES	CA		07/15/2025	8.095	584,500						2,275,000	05/30/2025
3510125765		LOS ANGELES	CA		12/19/2025	8.250	514,293						2,550,000	05/27/2025
3510126220		LOS ANGELES	CA		07/15/2025	8.033	845,600						1,510,000	05/22/2025
3510126444		INDEPENDENCE	MO		08/27/2025	8.370	224,000						1,125,000	07/01/2025
3510126670		GALVESTON	TX		08/27/2025	8.495	514,500						1,030,000	07/22/2025
3510126703		CHARLOTTE	NC		08/14/2025	7.713	778,908						1,510,000	06/30/2025
3510126720		LYNWOOD	CA		08/27/2025	8.620	831,696						3,225,000	07/01/2025
3510127085		DAYTONA BEACH	FL		09/16/2025	9.250	539,000						1,100,000	07/18/2025
3510127280		HUNTINGTON PARK	CA		08/14/2025	8.675	1,492,220						4,300,000	06/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3510127281		HUNTINGTON PARK	CA		12/19/2025	8.525	674,714						1,975,000	06/25/2025
3510127285		FORT LAUDERDALE	FL		09/08/2025	7.445	575,750						1,180,000	06/11/2025
3510127286		HOLLYWOOD	FL		12/19/2025	7.750	1,340,763						2,750,000	05/30/2025
3510127554		COMPTON	CA		08/14/2025	8.675	1,573,514						4,375,000	07/01/2025
3510127835		SALEM	OR		10/17/2025	7.663	633,500						1,510,000	08/06/2025
3510128083		CORAL GABLES	FL		08/27/2025	8.370	2,705,500						6,350,000	07/11/2025
3510128162		LOS ANGELES	CA		08/27/2025	8.645	1,104,923						4,600,000	07/18/2025
3510128171		LOS ANGELES	CA		08/27/2025	8.620	712,506						2,950,000	07/16/2025
3510129099		LOS ANGELES	CA		09/29/2025	8.125	756,000						2,825,000	07/30/2025
3510129203		FORT PIERCE	FL		10/17/2025	8.100	626,500						1,400,000	09/08/2025
3510130745		CULVER CITY	CA		10/17/2025	8.250	1,411,823						4,150,000	08/26/2025
3510130891		CUDAHY	CA		10/17/2025	8.250	1,422,849						5,450,000	08/26/2025
3510131418		OCALA	FL		10/07/2025	7.870	952,000						2,620,000	08/21/2025
3510131768		SAN DIEGO	CA		10/17/2025	7.850	2,080,995						3,800,000	09/12/2025
3510132010		CHATSWORTH	CA		10/30/2025	7.980	1,898,350						5,700,000	09/12/2025
3510132011		CHATSWORTH	CA		10/30/2025	7.980	1,892,564						5,700,000	09/12/2025
3510132057		LOS ANGELES	CA		10/17/2025	8.375	889,000						2,550,000	09/09/2025
3510134461		SAN FRANCISCO	CA		12/08/2025	7.845	1,416,800						3,780,000	10/17/2025
3510134995		LOS ANGELES	CA		12/17/2025	7.830	2,432,500						5,300,000	11/03/2025
3510135113		CHICAGO	IL		12/17/2025	8.205	612,500						1,360,000	10/24/2025
3700005595		BAYONNE	NJ		03/27/2025	8.475	586,170						1,875,000	03/18/2025
3700005596		BAYONNE	NJ		03/27/2025	8.475	563,355						1,500,000	03/18/2025
3700005834		BRONX	NY		06/30/2025	8.465	3,405,066						13,200,000	03/13/2025
3700005835		IRVINGTON	NJ		04/03/2025	8.100	3,985,313						8,850,000	02/28/2025
3700005842		IRVINGTON	NJ		03/19/2025	8.125	2,070,973						4,550,000	03/04/2025
3700005843		IRVINGTON	NJ		03/19/2025	8.125	2,252,981						4,850,000	03/04/2025
3700005847		UNION CITY	NJ		04/11/2025	8.325	818,854						1,850,000	03/05/2025
3700005874		BROOKLYN	NY		04/11/2025	8.025	1,184,625						2,650,000	03/19/2025
3700005894		BROOKLYN	NY		07/11/2025	8.078	774,485						3,150,000	03/26/2025
3700005899		NEWARK	NJ		04/17/2025	8.450	3,473,511						7,500,000	03/19/2025
3700005991		PASSAIC	NJ		06/03/2025	8.380	627,778						1,630,000	04/12/2025
3700006048		NEW BRUNSWICK	NJ		10/30/2025	8.215	447,964						1,600,000	08/20/2025
3700006054		NEWARK	NJ		06/03/2025	8.380	3,510,000						7,675,000	05/05/2025
3700006058		RIDGEFIELD	NJ		10/30/2025	8.125	642,915						5,100,000	08/08/2025
3700006094		STOCKTON	CA		11/21/2025	8.160	577,102						1,340,000	09/10/2025
3700006095		ORANGE	NJ		07/30/2025	8.265	1,415,261						3,500,000	06/11/2025
3700006098		MIDDLETOWN	NY		07/30/2025	8.265	134,331						1,300,000	06/09/2025
3700006117		GRIFFIN	GA		11/21/2025	8.135	51,041						440,000	07/22/2025
3700006120		NEWARK	NJ		09/02/2025	8.295	539,663						1,275,000	06/17/2025
3700006137		NEWARK	NJ		08/14/2025	8.485	1,493,651						3,950,000	06/27/2025
3700006174		NEWARK	NJ		09/02/2025	8.020	3,472,341						7,890,000	07/29/2025
3700006228		BROOKLYN	NY		10/30/2025	8.025	311,513						5,600,000	08/06/2025
3700006262		TRENTON	NJ		10/30/2025	8.335	157,292						1,450,000	08/05/2025
3700006316		ORANGE	NJ		10/30/2025	8.175	1,166,709						2,300,000	09/11/2025
362415013101		WASHINGTON	DC		07/25/2024	9.405	624,000						960,000	06/24/2024
362415014101		WASHINGTON	DC		07/25/2024	9.410	672,000						960,000	06/24/2024
362415014102		WASHINGTON	DC		07/25/2024	9.410	672,000						960,000	06/24/2024
362415034101		INDIANAPOLIS	IN		09/23/2024	9.520	372,000						750,000	08/16/2024
362416473103		LOS ANGELES	CA		08/14/2024	9.450	574,000						2,550,000	07/10/2024
362418282110		COLUMBIA	SC		09/23/2024	9.275	552,300						950,000	08/09/2024
362423424101		LARKSVILLE	PA		10/04/2024	9.325	679,350						1,050,000	09/11/2024
362425324102		ODESSA	TX		11/18/2024	8.965	2,879,000						5,000,000	10/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
362426134101		INDIANAPOLIS	IN		11/22/2024	9.345	294,800						840,000	10/03/2024
362426224101		LAWNDALE	CA		11/08/2024	9.220	960,000						2,125,000	10/07/2024
362426814102		WORCESTER	MA		11/22/2024	8.970	476,000						680,000	10/08/2024
362426913101		BROOKLYN?	NY		11/08/2024	8.970	1,840,000						2,350,000	10/09/2024
362431215101		LOS ANGELES	CA		12/23/2024	9.285	948,000						1,270,000	11/21/2024
362431834101		CLEVELAND	OH		01/13/2025	9.090	223,800						370,000	11/26/2024
362436424101		INDIANAPOLIS	IN		02/27/2025	9.095	2,520,000						3,600,000	01/13/2025
362501234101		LITTLE ROCK	AR		05/27/2025	8.260	2,954,150						9,400,000	04/21/2025
362502314101		NORWICH	CT		03/26/2025	8.425	1,300,000						1,850,000	02/10/2025
362509334102		SUMTER	SC		06/12/2025	8.540	1,898,700						4,400,000	04/21/2025
362509814101		CAMDEN	NJ		07/01/2025	8.445	4,875,000						7,050,000	05/07/2025
362510024101		WASHINGTON	DC		07/01/2025	7.620	10,420,625						12,700,000	05/09/2025
362519600709		CLEVELAND	OH		09/05/2025	8.475	458,000						1,050,000	07/30/2025
362524100830		SUMTER	SC		12/12/2025	7.940	1,361,400						3,450,000	09/26/2025
362524500833		SELLERSVILLE	PA		10/02/2025	7.850	276,000						600,000	08/14/2025
362525800881		SUMTER	SC		12/04/2025	7.990	286,400						1,100,000	10/22/2025
500004481001		ENSCHEDE	NLD		04/26/2024	6.400	76,950						146,731	02/01/2024
500004486001		S-GRAVENHAGE	NLD		02/26/2024	6.850	856,356						1,447,834	01/09/2024
500004486002		S-GRAVENHAGE	NLD		02/26/2024	6.850	77,740						1,447,834	01/09/2024
500004519001		HAARLEM	NLD		03/26/2024	6.650	167,452						313,555	12/21/2023
500004519002		HAARLEM	NLD		03/26/2024	6.650	33,061						313,555	12/21/2023
500004599001		APPELSCHA	NLD		04/26/2024	6.300	177,734						243,969	02/27/2024
500004684001		VLISSINGEN	NLD		06/25/2024	6.500	863,788						1,444,350	02/29/2024
500004684002		VLISSINGEN	NLD		06/25/2024	6.500	78,139						1,444,350	02/29/2024
500004740001		PURMEREND	NLD		07/26/2024	6.500	234,956						957,906	05/04/2024
500004742001		AMSTERDAM	NLD		06/25/2024	6.400	387,784						710,357	05/03/2024
500004847001		ZANDVOORT	NLD		08/28/2024	6.500	34,850						683,795	04/23/2024
500004847002		ZANDVOORT	NLD		08/28/2024	6.500	412,791						683,795	04/23/2024
500004857001		LEERSUM	NLD		07/26/2024	6.400	291,929						569,828	04/22/2024
500004906001		S-GRAVENHAGE	NLD		07/26/2024	6.250	798,455						1,604,953	05/15/2024
500004914001		S-HEERENBERG	NLD		09/26/2024	6.400	401,714						1,055,587	07/03/2024
500004925001		WIJK BIJ DUURSTEDE	NLD		08/28/2024	6.400	339,147						565,002	06/10/2024
500005052001		VELP	NLD		09/26/2024	6.600	381,127						638,853	07/10/2024
500005052002		VELP	NLD		09/26/2024	6.600	27,810						638,853	07/10/2024
500005083003		MADE	NLD		07/31/2025	5.900	62,280						546,753	07/17/2024
500005156001		UGCHELEN	NLD		09/26/2024	6.300	470,041						1,350,713	06/18/2024
500005489001		TILBURG	NLD		02/28/2025	5.850	793,194						2,081,513	10/23/2024
500005503001		GELEEN	NLD		01/29/2025	5.650	284,682						682,663	11/08/2024
500005504001		MAASSLUIS	NLD		04/30/2025	5.850	296,374						774,145	11/20/2024
500005555001		S-HERTOGENBOSCH	NLD		01/29/2025	5.900	167,668						281,139	10/29/2024
500005557001		S-GRAVENHAGE	NLD		01/29/2025	5.950	210,049						341,218	12/02/2024
500005557002		S-GRAVENHAGE	NLD		01/29/2025	5.950	18,154						341,218	12/02/2024
500005577001		GRONINGEN	NLD		01/29/2025	5.800	591,370						990,667	10/17/2024
500005577002		GRONINGEN	NLD		01/29/2025	5.800	50,811						990,667	10/17/2024
500005584002		S-GRAVENHAGE	NLD		04/30/2025	5.800	473,159						1,293,401	01/03/2025
500005604001		WIJK BIJ DUURSTEDE	NLD		01/29/2025	5.700	152,763						312,419	11/22/2024
500005623001		WEERT	NLD		01/29/2025	5.700	1,739,856						9,424,629	11/23/2024
500005624001		WEERT	NLD		01/29/2025	5.700	1,739,856						12,570,685	11/23/2024
500005708001		HAARLEM	NLD		04/30/2025	5.750	412,500						836,398	12/25/2024
500005742001		HOOFDDORP	NLD		04/30/2025	5.850	277,030						609,216	11/22/2024
500005771001		CAPELLE AAN DEN IJSS	NLD		04/30/2025	5.800	1,034,090						1,889,365	11/06/2024
500005790001		ROTTERDAM	NLD		03/31/2025	5.800	254,834						1,799,113	12/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
500005790002		ROTTERDAM	NLD		03/31/2025	5.800	551,446					43,457	1,799,113	12/05/2024
500005803001		VEENENDAAL	NLD		02/28/2025	5.750	118,549					14,510	230,845	12/11/2024
500005806001		BRIELLE	NLD		03/31/2025	6.000	794,956					62,647	1,299,621	12/01/2024
500005806002		BRIELLE	NLD		03/31/2025	6.000	69,080					5,444	1,299,621	12/01/2024
500005813001		RIJSWIJK	NLD		02/28/2025	5.800	3,517,511					396,315	8,576,374	11/25/2024
500005813002		RIJSWIJK	NLD		05/30/2025	5.800	1,277,923					41,973	8,576,374	11/25/2024
500005897001		RIJSWIJK	NLD		03/31/2025	5.950	297,023					26,399	524,351	01/27/2025
500005898003		BADHOEVEDORP	NLD		04/30/2025	5.600	887,172					33,668	1,907,149	03/19/2025
500005901001		RIJSWIJK	NLD		04/30/2025	5.950	680,384					21,479	1,360,909	12/03/2024
500005901002		RIJSWIJK	NLD		04/30/2025	5.950	217,029					6,851	1,360,909	12/03/2024
500005939001		BUSSUM	NLD		04/30/2025	5.800	705,061					22,258	1,288,203	11/06/2024
500005965001		ETTEN-LEUR	NLD		07/31/2025	5.800	1,151,600					32,240	2,043,114	02/19/2025
500005966001		AMSTERDAM	NLD		05/30/2025	5.700	883,275					30,896	4,530,666	02/13/2025
500006022001		NUENEN	NLD		05/30/2025	5.800	1,263,235					41,491	2,553,577	12/19/2024
500006035001		GOIRLE	NLD		05/30/2025	5.750	423,037					13,895	735,550	01/13/2025
500006035002		GOIRLE	NLD		05/30/2025	5.750	81,672					2,683	735,550	01/13/2025
500006040001		MUSSELKANAAL	NLD		04/30/2025	5.700	351,539					7,292	639,279	03/03/2025
500006045001		DE KOOG-TEXEL	NLD		03/31/2025	5.650	112,103					7,913	182,823	02/18/2025
500006045002		DE KOOG-TEXEL	NLD		03/31/2025	5.650	7,953					627	182,823	02/18/2025
500006064001		BEDUM	NLD		04/30/2025	5.800	526,152					16,610	1,037,885	01/28/2025
500006064002		BEDUM	NLD		04/30/2025	5.800	166,799					5,266	1,037,885	01/28/2025
500006071001		ZAANDAM	NLD		04/30/2025	5.600	1,269,110					40,064	2,620,574	03/11/2025
500006094001		RIJSWIJK	NLD		06/30/2025	5.650	223,624					(1,150)	349,410	03/11/2025
500006101001		HAARLEM	NLD		07/31/2025	5.600	244,421					6,843	664,441	04/25/2025
500006116001		S-GRAVENHAGE	NLD		04/30/2025	5.800	1,004,712					31,717	1,538,397	02/20/2025
500006132001		OOSTERWOLDE	NLD		05/30/2025	6.000	227,615					9,406	351,116	02/07/2025
500006146001		DELFGAUW	NLD		06/30/2025	5.750	176,265					660	327,629	03/17/2025
500006150003		AMSTERDAM	NLD		05/30/2025	5.400	1,269,110					41,684	1,887,485	02/26/2025
500006180001		KRIMPEN AAN DE LEK	NLD		08/29/2025	5.680	587,551					3,500	4,606,417	05/21/2025
500006201001		WEERT	NLD		09/30/2025	5.600	141,012					301	436,373	05/13/2025
500006206001		DORDRECHT	NLD		05/30/2025	5.850	1,125,748					36,975	1,994,695	02/11/2025
500006206002		DORDRECHT	NLD		05/30/2025	5.850	157,049					5,158	1,994,695	02/11/2025
500006219001		GOUDA	NLD		06/30/2025	5.700	164,151					253	318,725	04/24/2025
500006227001		STEENWIJK	NLD		07/31/2025	5.850	846,073					23,686	1,432,587	03/31/2025
500006248001		HEERLEN	NLD		06/30/2025	5.700	497,068					1,862	876,482	04/08/2025
500006252001		DORDRECHT	NLD		05/30/2025	5.900	184,197					6,050	295,318	02/11/2025
500006252002		DORDRECHT	NLD		05/30/2025	5.900	9,410					309	295,318	02/11/2025
500006288001		S-GRAVENHAGE	NLD		05/30/2025	5.950	70,506					2,316	218,720	04/09/2025
500006288002		S-GRAVENHAGE	NLD		05/30/2025	5.950	68,441					2,248	218,720	04/09/2025
500006291002		TILBURG	NLD		05/30/2025	5.700	763,816					25,088	1,464,351	03/13/2025
500006300001		GORINCHEM	NLD		07/31/2025	5.950	23,045					645	455,816	06/03/2025
500006300002		GORINCHEM	NLD		07/31/2025	5.950	258,522					7,237	455,816	06/03/2025
500006301001		ZUTPHEN	NLD		06/30/2025	5.800	153,399					(1,134)	251,567	02/17/2025
500006301002		ZUTPHEN	NLD		06/30/2025	5.800	13,755					52	251,567	02/17/2025
500006309001		S-HERTOGENBOSCH	NLD		08/29/2025	5.650	470,041					2,800	1,687,716	04/30/2025
500006316001		VUGHT	NLD		07/31/2025	5.800	285,550					7,994	639,467	04/22/2025
500006323001		HEESBEEN	NLD		06/30/2025	5.600	2,564,660					9,608	5,499,427	04/11/2025
500006368001		ASSEN	NLD		06/30/2025	5.650	475,237					6,957	880,282	03/24/2025
500006374001		S-GRAVENHAGE	NLD		06/30/2025	5.750	349,005					1,307	583,254	03/24/2025
500006374002		S-GRAVENHAGE	NLD		06/30/2025	5.750	30,796					115	583,254	03/24/2025
500006379001		S-GRAVENHAGE	NLD		06/30/2025	5.650	1,295,470					7,700	2,405,923	04/09/2025
500006379002		S-GRAVENHAGE	NLD		06/30/2025	5.650	249,483					935	2,405,923	04/09/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
500006391001		S-GRAVENHAGE	NLD		06/30/2025	5.550	546,129					2,046	922,660	03/11/2025
500006415001		ARNHEM	NLD		06/30/2025	5.750	9,526					36	183,725	04/09/2025
500006415002		ARNHEM	NLD		06/30/2025	5.750	108,579					407	183,725	04/09/2025
500006440001		AMSTERDAM	NLD		07/31/2025	5.900	185,079					5,181	391,442	05/15/2025
500006447001		ZWIJNDRECHT	NLD		09/30/2025	5.850	161,577					345	270,624	03/28/2025
500006447002		ZWIJNDRECHT	NLD		09/30/2025	5.850	14,474					31	270,624	03/28/2025
500006455001		DRACHTEN	NLD		07/31/2025	5.700	297,023					11,472	817,420	05/30/2025
500006467001		DEN HAAG	NLD		07/31/2025	5.650	277,912					7,780	486,029	05/02/2025
500006467002		DEN HAAG	NLD		07/31/2025	5.650	21,309					597	486,029	05/02/2025
500006477001		RODEN	NLD		06/30/2025	5.700	168,411					1,001	281,215	03/21/2025
500006478001		RODEN	NLD		06/30/2025	5.700	179,699					2,631	297,439	03/21/2025
500006516001		S-GRAVENHAGE	NLD		06/30/2025	5.950	138,956					521	240,565	05/13/2025
500006516002		S-GRAVENHAGE	NLD		06/30/2025	5.950	12,325					46	240,565	05/13/2025
500006575001		VELDHOVEN	NLD		07/31/2025	5.800	359,398					13,881	629,420	06/02/2025
500006575002		VELDHOVEN	NLD		07/31/2025	5.800	31,681					887	629,420	06/02/2025
500006583001		AMSTERDAM	NLD		07/31/2025	5.700	232,670					6,514	408,566	04/14/2025
500006583002		AMSTERDAM	NLD		07/31/2025	5.700	18,623					521	408,566	04/14/2025
500006587001		AMSTERDAM	NLD		07/31/2025	5.650	453,415					13,666	796,106	05/06/2025
500006587002		AMSTERDAM	NLD		07/31/2025	5.650	40,369					1,483	796,106	05/06/2025
500006593001		S-GRAVENHAGE	NLD		07/31/2025	5.650	390,134					10,922	698,146	05/31/2025
500006595001		GRONINGEN	NLD		07/31/2025	5.980	290,838					8,142	545,616	06/03/2025
500006595002		GRONINGEN	NLD		07/31/2025	5.980	25,918					726	545,616	06/03/2025
500006597001		BILTHOVEN	NLD		09/30/2025	5.750	611,053					1,304	1,156,402	04/15/2025
500006602002		DRACHTEN	NLD		11/28/2025	5.650	135,137					1,806	322,295	09/01/2025
500006604002		DRACHTEN	NLD		11/28/2025	5.650	252,647					3,377	515,283	09/01/2025
500006605001		ENSCHEDE	NLD		08/29/2025	5.750	252,104					1,502	2,640,619	05/13/2025
500006605002		ENSCHEDE	NLD		08/29/2025	5.750	1,304,363					7,771	2,640,619	05/13/2025
500006625001		AMSTERDAM	NLD		07/31/2025	5.800	135,724					3,800	236,817	05/22/2025
500006625002		AMSTERDAM	NLD		07/31/2025	5.800	12,035					337	236,817	05/22/2025
500006628001		DEVENTER	NLD		08/29/2025	5.800	669,808					3,990	1,382,775	05/28/2025
500006643001		AMSTERDAM	NLD		07/31/2025	5.650	384,552					10,766	659,916	05/12/2025
500006643002		AMSTERDAM	NLD		07/31/2025	5.650	26,070					730	659,916	05/12/2025
500006699001		S-GRAVENHAGE	NLD		07/31/2025	5.600	206,818					5,790	335,359	03/03/2025
500006712001		EMMEN	NLD		07/31/2025	5.700	230,320					6,448	435,279	03/14/2025
500006713001		DRACHTEN	NLD		08/29/2025	5.650	393,659					2,345	877,162	07/04/2025
500006716002		DE KOOG-TEXEL	NLD		09/30/2025	5.600	117,510					251	612,247	07/04/2025
500006718001		S-GRAVENHAGE	NLD		07/31/2025	5.700	374,858					10,494	648,675	05/15/2025
500006718002		S-GRAVENHAGE	NLD		07/31/2025	5.700	33,405					935	648,675	05/15/2025
500006730001		DORDRECHT	NLD		11/28/2025	6.000	155,113					2,074	282,336	09/15/2025
500006730002		DORDRECHT	NLD		11/28/2025	6.000	14,033					188	282,336	09/15/2025
500006733001		LOCHEM	NLD		07/31/2025	5.850	226,207					6,333	421,536	06/13/2025
500006733002		LOCHEM	NLD		07/31/2025	5.850	20,162					564	421,536	06/13/2025
500006735001		VORDEN	NLD		07/31/2025	5.750	634,555					17,765	1,177,992	06/13/2025
500006745001		RIDDERKERK	NLD		07/31/2025	5.900	126,030					3,528	221,656	06/03/2025
500006756001		ROOSENDAAL	NLD		07/31/2025	5.700	675,390					18,908	1,085,128	02/04/2025
500006765001		AMSTERDAM	NLD		08/29/2025	5.750	588,139					3,504	1,021,473	05/08/2025
500006765002		AMSTERDAM	NLD		08/29/2025	5.750	52,680					314	1,021,473	05/08/2025
500006781001		UITHOORN	NLD		08/29/2025	5.750	155,113					924	282,985	07/01/2025
500006781002		UITHOORN	NLD		08/29/2025	5.750	13,894					83	282,985	07/01/2025
500006791001		S-GRAVENHAGE	NLD		07/31/2025	5.700	156,828					6,057	268,417	05/15/2025
500006791002		S-GRAVENHAGE	NLD		07/31/2025	5.700	13,823					387	268,417	05/15/2025
500006792001		S-GRAVENHAGE	NLD		07/31/2025	5.700	112,810					3,158	195,090	05/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
500006792002		S-GRAVENHAGE	NLD		07/31/2025	5.700	10,367					290	195,090	05/16/2025
500006808001		ROTTERDAM	NLD		10/31/2025	5.650	324,328					5,190	536,681	07/14/2025
500006809001		EINDHOVEN	NLD		08/29/2025	5.600	174,503					1,040	308,797	06/05/2025
500006817001		MAASTRICHT	NLD		08/29/2025	5.400	234,823					1,399	4,925,373	06/11/2025
500006817002		MAASTRICHT	NLD		08/29/2025	5.400	2,408,959					14,351	4,925,373	06/11/2025
500006855001		ZAANDAM	NLD		08/29/2025	5.700	30,531					182	308,883	06/25/2025
500006855002		ZAANDAM	NLD		08/29/2025	5.700	140,131					835	308,883	06/25/2025
500006873001		S-GRAVENHAGE	NLD		09/30/2025	5.650	282,024					602	470,959	07/04/2025
500006878001		UTRECHT	NLD		09/30/2025	5.700	710,937					1,517	1,244,978	05/21/2025
500006879001		UTRECHT	NLD		09/30/2025	5.700	1,276,454					2,724	2,235,301	05/21/2025
500006901001		AMSTERDAM	NLD		09/30/2025	5.550	1,762,653					3,762	3,170,264	07/16/2025
500006901002		AMSTERDAM	NLD		09/30/2025	5.550	63,342					135	3,170,264	07/16/2025
500006916001		HOORN	NLD		09/30/2025	5.500	501,181					1,070	882,110	05/14/2025
500006920001		AMSTERDAM	NLD		10/31/2025	5.550	517,045					8,274	931,066	08/04/2025
500006921001		DELFT	NLD		08/29/2025	5.650	2,585,224					15,401	4,605,977	05/07/2025
500006921002		DELFT	NLD		08/29/2025	5.650	460,180					2,741	4,605,977	05/07/2025
500006931001		AMSTERDAM-DUIVENDREC	NLD		10/31/2025	5.500	822,571					13,164	2,019,100	08/11/2025
500006940001		UTRECHT	NLD		11/28/2025	5.850	296,713					3,966	592,918	07/25/2025
500006942001		S-GRAVENHAGE	NLD		10/31/2025	5.500	528,796					8,462	983,956	06/12/2025
500006954001		AMSTELVEEN	NLD		09/30/2025	5.730	180,966					386	329,784	06/30/2025
500006980001		COEVORDEN	NLD		10/31/2025	5.800	274,680					4,396	479,403	05/20/2025
500006980002		COEVORDEN	NLD		10/31/2025	5.800	49,454					791	479,403	05/20/2025
500007006001		HAARLEM	NLD		09/30/2025	5.650	678,621					1,448	1,228,501	08/16/2025
500007006002		HAARLEM	NLD		09/30/2025	5.650	61,085					130	1,228,501	08/16/2025
500007046001		RHEDEN	NLD		09/30/2025	5.550	267,336					571	528,756	07/18/2025
500007046002		RHEDEN	NLD		09/30/2025	5.550	26,339					56	528,756	07/18/2025
500007063001		HAARLEM	NLD		11/28/2025	5.750	1,997,086					26,697	3,640,948	09/18/2025
500007070001		AMSTERDAM	NLD		09/30/2025	6.100	551,358					1,177	1,148,449	07/01/2025
500007077001		DELFT	NLD		11/28/2025	5.750	125,148					1,673	269,053	08/29/2025
500007078001		ZWIJNDRECHT	NLD		10/31/2025	5.800	109,872					1,758	199,087	09/01/2025
500007080001		HILVERSUM	NLD		10/31/2025	5.700	128,058					2,049	2,760,194	02/25/2025
500007080002		HILVERSUM	NLD		10/31/2025	5.700	1,696,553					27,150	2,760,194	02/25/2025
500007081001		BUSSUM	NLD		10/31/2025	5.700	1,195,666					19,134	2,239,583	07/10/2025
500007081002		BUSSUM	NLD		10/31/2025	5.700	46,026					737	2,239,583	07/10/2025
500007083001		TERNEUZEN	NLD		09/30/2025	5.600	507,496					1,083	3,317,126	04/18/2025
500007083002		TERNEUZEN	NLD		09/30/2025	5.600	1,715,649					3,661	3,317,126	04/18/2025
500007084001		S-HERTOGENBOSCH	NLD		09/30/2025	6.600	1,769,704					3,777	2,872,445	06/02/2025
500007097001		RIDDERKERK	NLD		11/28/2025	5.750	1,108,415					14,817	2,008,432	09/01/2025
500007106001		EINDHOVEN	NLD		12/23/2025	5.650	1,645,143					(425)	3,541,859	08/04/2025
500007106002		EINDHOVEN	NLD		12/23/2025	5.650	352,531					(91)	3,541,859	08/04/2025
500007121001		ROTTERDAM	NLD		11/28/2025	5.650	187,429					2,506	324,712	04/10/2025
500007121002		ROTTERDAM	NLD		11/28/2025	5.650	17,039					228	324,712	04/10/2025
500007136001		AMSTERDAM	NLD		12/23/2025	5.700	552,298					(143)	1,528,926	09/08/2025
500007138001		S-HERTOGENBOSCH	NLD		12/23/2025	5.700	108,403					(28)	223,224	03/12/2025
500007138002		S-HERTOGENBOSCH	NLD		12/23/2025	5.700	24,090					(6)	223,224	03/12/2025
500007163001		AMSTERDAM	NLD		11/28/2025	5.950	31,728					424	322,740	09/11/2025
500007163002		AMSTERDAM	NLD		11/28/2025	5.950	174,503					2,333	322,740	09/11/2025
500007189001		AMSTERDAM	NLD		10/31/2025	5.850	513,813					8,223	919,500	08/04/2025
500007191001		UTRECHT	NLD		12/23/2025	5.800	511,169					(132)	1,009,550	08/21/2025
500007191002		UTRECHT	NLD		12/23/2025	5.800	102,234					(26)	1,009,550	08/21/2025
500007216001		S-GRAVENHAGE	NLD		11/28/2025	5.700	268,383					3,588	5,254,140	07/30/2025
500007216002		S-GRAVENHAGE	NLD		11/28/2025	5.700	2,973,008					39,743	5,254,140	07/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
500007217001		S-GRAVENHAGE	NLD		11/28/2025	5.750	232,670					3,110	421,526	10/06/2025
500007225001		MIJDRECHT	NLD		10/31/2025	5.900	188,767					3,021	1,939,898	07/24/2025
500007225002		MIJDRECHT	NLD		10/31/2025	5.900	867,225					13,878	1,939,898	07/24/2025
500007232001		ROTTERDAM	NLD		10/31/2025	5.900	14,306					229	284,200	07/15/2025
500007232002		ROTTERDAM	NLD		10/31/2025	5.900	158,345					2,534	284,200	07/15/2025
500007234001		VLIJMEN	NLD		12/23/2025	5.850	471,803					(122)	853,262	08/25/2025
500007280001		S-GRAVENHAGE	NLD		11/28/2025	6.100	176,265					2,356	350,939	08/29/2025
500007280002		S-GRAVENHAGE	NLD		11/28/2025	5.850	11,751					157	350,939	08/29/2025
500007294001		SCHIEDAM	NLD		10/31/2025	6.050	129,261					2,069	368,896	09/01/2025
500007299001		HEINENOORD	NLD		12/30/2025	5.700	117,510					(170)	790,084	09/26/2025
500007313001		DORDRECHT	NLD		12/23/2025	6.100	187,429					(48)	339,618	09/01/2025
500007313002		DORDRECHT	NLD		12/23/2025	6.100	17,039					(4)	339,618	09/01/2025
500007323001		VOORHOUT	NLD		12/23/2025	5.750	374,858					(97)	668,449	11/01/2025
500007323002		VOORHOUT	NLD		12/23/2025	5.750	34,078					(9)	668,449	11/01/2025
500007324001		AMERSFOORT	NLD		12/23/2025	5.850	394,247					(102)	688,565	05/28/2025
500007332001		S-GRAVENHAGE	NLD		12/23/2025	5.700	998,837					(258)	1,966,045	10/13/2025
500007354001		AMSTERDAM	NLD		12/30/2025	5.850	277,324					(401)	408,344	08/18/2025
500007354002		AMSTERDAM	NLD		12/30/2025	5.850	5,876					(9)	408,344	08/18/2025
500007387001		BLEISWIJK	NLD		12/23/2025	5.700	145,419					(38)	264,690	09/15/2025
500007403001		VLAARDINGEN	NLD		12/23/2025	5.720	511,169					(132)	856,660	09/23/2025
500007414001		ROTTERDAM	NLD		11/28/2025	5.500	1,404,247					18,772	2,788,408	08/18/2025
500007415001		BARNEVELD	NLD		12/30/2025	5.850	587,551					(850)	1,326,044	11/13/2025
500007439001		TERNEUZEN	NLD		12/23/2025	5.850	376,033					(97)	708,288	06/10/2025
500007459001		ALMELO	NLD		12/23/2025	5.850	1,810,832					(468)	5,055,329	11/04/2025
500007459002		ALMELO	NLD		12/23/2025	5.850	539,372					(139)	5,055,329	11/04/2025
500007516001		VOORBURG	NLD		12/23/2025	5.950	31,140					(8)	614,272	11/12/2025
500007516002		VOORBURG	NLD		12/23/2025	5.950	311,402					(81)	614,272	11/12/2025
500007526001		HOOGEVEEN	NLD		12/23/2025	5.650	1,762,653					(456)	5,088,612	08/29/2025
500007542001		S-GRAVENHAGE	NLD		12/23/2025	5.750	339,311					(88)	2,209,697	11/04/2025
500007542002		S-GRAVENHAGE	NLD		12/23/2025	5.750	1,131,036					(292)	2,209,697	11/04/2025
500007550001		HOORN	NLD		12/23/2025	5.950	201,898					(52)	360,713	11/06/2025
500007550002		HOORN	NLD		12/23/2025	5.950	36,707					(9)	360,713	11/06/2025
500007620001		S-GRAVENHAGE	NLD		12/23/2025	5.750	672,158					(174)	1,200,882	11/06/2025
500007620002		S-GRAVENHAGE	NLD		12/23/2025	5.750	97,533					(25)	1,200,882	11/06/2025
500007647001		VOLENDAM	NLD		12/23/2025	5.800	224,268					(58)	404,118	10/27/2025
500007647002		VOLENDAM	NLD		12/23/2025	5.800	20,388					(5)	404,118	10/27/2025
500007742001		EINDHOVEN	NLD		12/30/2025	5.250	806,120					(1,167)	1,619,096	10/13/2025
500007837001		KAATSHEUVEL	NLD		12/23/2025	5.800	940,082					(243)	2,254,362	09/01/2025
500005000003A		HARDERWIJK	NLD		10/29/2024	6.350	85,969					10,387	1,709,420	06/06/2024
500005000004A		HARDERWIJK	NLD		10/29/2024	6.350	1,014,701					119,850	1,709,420	06/06/2024
500005083002A		MADE	NLD		12/20/2024	6.050	173,474					20,579	546,753	07/17/2024
500005166001A		BUSSUM	NLD		10/29/2024	6.150	10,083					2,138	626,580	07/15/2024
500005166002A		BUSSUM	NLD		10/29/2024	6.150	381,321					45,236	626,580	07/15/2024
500005179001A		GELDROP	NLD		11/27/2024	6.300	310,039					38,145	726,815	07/23/2024
500005276001A		ZOETERMEER	NLD		11/27/2024	6.450	200,355					23,768	336,784	07/11/2024
500005276002A		ZOETERMEER	NLD		11/27/2024	6.450	17,164					2,055	336,784	07/11/2024
500005291001A		OSS	NLD		11/27/2024	5.950	320,295					35,477	2,324,269	09/12/2024
500005334001A		FRANEKER	NLD		11/27/2024	5.950	205,643					24,395	605,398	06/25/2024
500005406001A		ENSCHEDE	NLD		11/27/2024	5.950	846,661					100,439	1,462,347	09/27/2024
500005406002A		ENSCHEDE	NLD		11/27/2024	5.950	70,510					8,478	1,462,347	09/27/2024
500005456001A		ROTTERDAM	NLD		12/20/2024	5.750	1,175,102					132,306	2,625,093	08/30/2024
500005539001A		DORDRECHT	NLD		12/20/2024	5.750	453,061					51,010	766,330	10/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
500005539002A		DORDRECHT	NLD		12/20/2024	5.750	38,920					4,382	766,330	10/11/2024
19125		AURORA	CO		12/21/2011	5.300	3,175,186						8,816,000	08/01/2023
0599999. Mortgages in good standing - commercial mortgages-all other							32,823,424,950		26,621,000		3,454,550	406,233,928	112,581,115,521	XXX
7200039		GAINSVILLE	FL		12/31/2013	7.000	16,762,789						346,000,000	09/06/2023
7200041		TUCSON	AZ		12/31/2013	6.250	36,688,163						600,195,000	09/06/2023
7200170		ELMSFORD	NY		11/16/2016	6.500	40,000,000						307,840,000	09/21/2023
7200193		LOS ANGELES	CA		05/15/2017	5.000	67,500,000						774,000,000	09/06/2023
7200208		SUNNYVALE	CA		08/03/2017	5.650	47,348,623						309,500,000	09/07/2023
7200234		SUNNYVALE	CA		01/18/2018	4.620	101,500,000						645,626,383	09/06/2023
7200246		NEW YORK	NY		04/06/2018	5.000	60,000,000						246,394,316	09/14/2022
7200250		SAN FRANCISCO	CA		05/02/2018	4.880	140,000,000						505,600,000	09/07/2023
7200276		TRACY	CA		08/24/2018	5.410	53,193,021		(36,870)				235,125,001	01/29/2024
7200289		CHICAGO	IL		10/25/2018	5.450	19,000,000						308,063,889	05/01/2024
7200316		SAN FRANCISCO	CA		04/25/2019	5.250	5,000,000						40,153,846	09/11/2023
7200393		NEW YORK	NY		08/28/2020	5.550	34,192,963		1,454,008				934,250,000	09/14/2023
7200441		BURLINGAME	CA		04/01/2021	4.500	49,927,025						492,307,692	09/21/2023
7200542		LEIDEN	NLD		04/29/2022	6.706	89,489,888					10,616,109	376,618,532	09/20/2023
7200619		STATEN ISLAND	NY		05/05/2023	8.290	6,566,571		36,732				121,870,000	04/20/2023
7200662		NEW YORK	NY		12/20/2023	6.734	10,618,790		35,396				188,000,000	11/11/2023
7200753		NEW YORK	NY		02/28/2025	6.527	15,634,253		26,797				174,173,913	01/16/2025
7200779		NEW YORK	NY		05/15/2025	7.027	14,834,505		86,351				1,079,891,903	11/22/2024
7200783		MIAMI BEACH	FL		05/22/2025	7.778	2,791,134						624,493,044	04/30/2025
7200801		NEW YORK	NY		08/14/2025	7.458	30,252,532		14,009				2,349,702,970	08/12/2025
7200815		NEW YORK	NY		11/25/2025	6.178	137,807,009						2,025,838,848	10/31/2025
7200820		ARLINGTON	VA		12/16/2025	7.955	11,007,857						94,470,723	12/05/2025
7410055		LONDON	GBR		08/15/2025	10.000	1,207,529				314,860	2,731	281,342,209	06/30/2025
750000050		NEW YORK	NY		12/18/2025	6.935	12,827,233						1,205,520,177	12/16/2025
0699999. Mortgages in good standing - mezzanine loans							1,004,149,885		1,616,423		314,860	10,618,840	14,266,978,447	XXX
0899999. Total mortgages in good standing							85,322,905,988		33,042,495	64,940	43,735,244	643,132,870	215,591,208,440	XXX
2390901		LOS ANGELES	CA		12/20/2019	6.788	96,600,417						1,221,351,064	09/14/2023
7200018		APPLETON	WI		12/31/2013	8.250	21,115,002						121,534,000	09/06/2023
7200192		SAN FRANCISCO	CA		04/28/2017	4.900	20,473,873						537,600,000	09/06/2023
7200328		LOS ANGELES	CA		06/28/2019	7.728	70,453,125						546,000,000	09/14/2023
7200403		LONG ISLAND	NY		09/30/2020	7.387	104,024,768						313,901,345	09/14/2023
7200416		LOS ANGELES	CA		02/16/2021	6.528	27,028,681						45,544,392	09/21/2023
7200417		LOS ANGELES	CA		02/16/2021	6.528	20,324,721						43,829,060	09/21/2023
7200420		PARIS	FRA		12/15/2020	5.000	36,173,353					2,906,156	68,884,786	09/28/2023
7200425		WATERTOWN	MA		01/19/2021	2.000	11,276,626			15,109,286			57,000,000	09/18/2023
7200430		SAN FRANCISCO	CA		04/01/2021	4.000	51,165,514						160,723,077	09/28/2023
7200434		NEW YORK	NY		03/12/2021	8.387	91,896,700		294,085				323,773,585	09/25/2023
7200504		NEW YORK	NY		03/25/2022	5.000	38,098,109						371,199,999	09/20/2023
7200539		PHOENIX	AZ		02/28/2022	6.000	148,654,250		207,947				643,825,000	09/18/2023
1399999. Restructured mortgages - commercial mortgages-all other							737,285,139		502,032	15,109,286		2,906,156	4,455,166,308	XXX
1699999. Total - restructured mortgages							737,285,139		502,032	15,109,286		2,906,156	4,455,166,308	XXX
100060338		DUBUQUE	IA		06/01/2021	3.500	50,016		(1)				70,000	07/07/2010
100060341		PORTAGE	IN		06/01/2021	3.875	96,619		17				129,996	10/26/2007
100060409		SAN ANTONIO	TX		06/01/2021	4.125	126,930		1				139,965	06/02/2009
100060420		WINTHROP	MN		06/01/2021	3.125	120,406		16				147,999	05/16/2016
100060421		UPPER MARLBORO	MD		06/01/2021	3.250	199,520		5				240,001	04/29/2016
100060439		MOBILE	AL		06/01/2021	3.750	72,331		2				96,000	06/19/2015
100060452		COON RAPIDS	MN		06/01/2021	3.750	82,924		9				110,000	08/14/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060467		EL CAJON	CA		06/01/2021	3.250	375,464		28				480,002	11/22/2016
100060475		SAN DIEGO	CA		06/01/2021	3.250	273,080		(8)				319,999	01/19/2017
100060485		MAUMELLE	AR		06/01/2021	3.750	127,239						165,000	11/26/2014
100060490		CORPUS CHRISTI	TX		06/01/2021	3.500	112,360		(5)				166,869	08/15/2012
100060497		LINCOLN	NE		06/01/2021	3.250	182,957		20				249,235	06/12/2015
100060498		CLARKSVILLE	TN		06/01/2021	3.500	106,649						141,432	05/18/2015
100060521		PLAQUEMINE	LA		06/01/2021	3.625	51,947						69,966	07/22/2015
100060523		DENVER	CO		06/01/2021	3.625	154,298						224,966	03/25/2016
100060535		MARIETTA	GA		06/01/2021	3.500	177,825						216,975	09/27/2016
100060885		ABERDEEN	MD		06/01/2021	3.500	140,876		6				209,923	03/24/2016
100060886		SCOTTSVILLE	KY		06/01/2021	3.750	91,035		(2)				134,924	04/08/2016
100060895		SAN BENITO	TX		06/01/2021	3.500	80,658		2				111,004	04/29/2016
100060935		HAMPTON	VA		06/01/2021	3.750	98,536		9				127,982	06/06/2016
100061047		HEMET	CA		06/01/2021	3.375	284,904		(7)				390,056	09/29/2016
100061096		KNOXVILLE	TN		06/01/2021	3.750	97,151		(1)				122,555	12/09/2016
100061115		WAUKESHA	WI		06/01/2021	4.000	93,573		10				119,016	01/17/2017
100061180		ELIZABETHTON	TN		06/01/2021	4.250	107,379		2				129,985	05/26/2017
100061216		BURNSVILLE	MN		06/01/2021	3.500	225,405		22				281,913	07/31/2017
100061248		VILLARD	MN		06/01/2021	4.375	56,317		5				69,987	09/28/2017
100061276		PITTSFIELD	NH		06/01/2021	4.000	135,693						161,981	10/30/2017
100061290		SAUK RAPIDS	MN		06/01/2021	3.750	130,999		1				162,547	11/24/2017
100061331		LEWISBURG	OH		06/01/2021	3.125	99,973		3				142,584	03/26/2018
100061351		SIDNEY	MT		06/01/2021	4.250	88,484		(1)				105,499	08/13/2018
100061386		HUMBLE	TX		06/01/2021	3.125	174,362		9				242,961	09/14/2018
100061587		PINE BLUFF	AR		07/01/2021	2.875	61,636		(51)				80,000	12/01/2002
100061592		HOBBS	NM		07/01/2021	3.750	108,014		52				191,328	02/01/2013
100061649		NEWBURGH	NY		07/01/2021	3.125	251,220		(9)				388,727	02/01/2014
100061776		ONEIDA	NY		07/01/2021	4.000	128,795						850,000	08/30/2024
100061812		MIRAMAR	FL		07/01/2021	3.500	159,973		14				337,036	08/01/2016
100061827		CAMDEN	NY		07/01/2021	4.500	43,488		(12)				92,350	04/01/2016
100061870		LANSING	IL		07/01/2021	3.750	131,869		(15)				181,447	06/01/2015
100061905		HARRISON	TN		07/01/2021	4.125	117,005						205,251	04/01/2016
100061976		COXS CREEK	KY		07/01/2021	3.750	131,733		(18)				229,900	05/01/2016
100061982		SAN ANTONIO	TX		07/01/2021	4.125	134,338		9				254,797	12/01/2016
100061998		OTTUMWA	IA		07/01/2021	4.000	35,861						199,000	11/25/2024
100062003		PHILADELPHIA	PA		07/01/2021	3.500	147,209		1				216,952	10/01/2017
100062020		DALLAS	GA		07/01/2021	3.625	318,024		(3)				366,241	06/01/2017
100062024		MOBILE	AL		07/01/2021	3.500	80,357		1				169,101	04/01/2013
100062055		CLATSKANIE	OR		07/01/2021	3.750	146,391		3				361,252	06/01/2016
100062121		BATON ROUGE	LA		07/01/2021	3.625	58,843		(12)				119,348	06/01/2013
100062177		DELMAR	DE		07/01/2021	4.375	278,992		(17)				410,365	08/01/2017
100062327		VERSAILLES	KY		07/01/2021	3.250	160,425						263,500	11/01/2017
100062445		AKRON	OH		07/01/2021	4.250	40,309		(23)				122,420	12/01/2013
100062485		SMYRNA	DE		07/01/2021	4.250	340,793						2,500,000	08/02/2024
100062514		DOVER	DE		07/01/2021	3.750	74,086						120,945	12/01/2014
100062600		ROCHESTER	NY		07/01/2021	3.125	46,900						111,257	08/01/2015
100062639		INWOOD	WV		07/01/2021	4.125	105,346		2				214,984	07/01/2015
100062704		COVINGTON	TN		07/01/2021	3.625	38,889		(2)				122,655	09/01/2015
100062733		BELCAMP	MD		07/01/2021	4.250	199,563		(11)				294,793	11/01/2015
100062756		LEMOORE	CA		07/01/2021	3.625	179,982		(31)				275,903	12/01/2015
100062766		MARLTON	NJ		07/01/2021	3.750	156,927						242,718	02/01/2016
100062786		BENTON	LA		07/01/2021	3.750	137,635						222,123	02/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062806		NEW HAVEN	CT		07/01/2021	3.500	172,997		2				180,000	11/19/2024
100062816		KNOXVILLE	MD		07/01/2021	4.000	188,379		(2)				310,050	03/01/2016
100062847		HAVERHILL	MA		07/01/2021	3.375	231,790		(60)				446,090	05/01/2016
100062894		WEST SENECA	NY		07/01/2021	3.500	98,241		(2)				157,116	06/01/2016
100062925		SAINT LOUIS	MO		07/01/2021	3.250	86,410		(24)				151,117	08/01/2016
100062953		MARRERO	LA		07/01/2021	4.125	94,784						167,112	07/01/2016
100062989		HAMILTON	GA		07/01/2021	3.125	162,714		(55)				282,607	08/01/2016
100063044		HOOVER	AL		07/01/2021	4.125	145,710						277,979	10/01/2016
100063045		SUSSEX	NJ		07/01/2021	3.500	127,465		(1)				241,230	10/01/2016
100063049		GOODRICH	TX		07/01/2021	3.500	93,213						151,499	10/01/2016
100063066		WALDORF	MD		07/01/2021	3.750	168,938		(50)				309,801	10/01/2016
100063104		STOCKBRIDGE	GA		07/01/2021	3.125	139,812						284,519	11/01/2016
100063169		KATY	TX		07/01/2021	3.750	155,145						229,281	01/01/2017
100063174		NORTH CHESTERFIELD	VA		07/01/2021	4.000	233,599						318,363	01/01/2017
100063192		YUBA CITY	CA		07/01/2021	3.875	164,391		(5)				281,693	03/01/2017
100063225		GREECE	NY		07/01/2021	3.250	69,335		(2)				126,238	07/01/2017
100063305		BEL ALTON	MD		07/01/2021	3.875	275,116		(20)				415,134	08/01/2017
100063327		DANVILLE	VA		07/01/2021	4.500	153,370		(45)				182,787	08/01/2017
100063328		LITTLE ELM	TX		07/01/2021	3.000	165,022		(55)				291,823	09/01/2017
100063385		MASTIC BEACH	NY		07/01/2021	4.375	217,366						324,315	11/01/2017
100063497		DES MOINES	IA		07/01/2021	4.500	108,875		3				164,914	07/01/2018
100063506		DOUGLASVILLE	GA		07/01/2021	3.750	169,013						193,774	08/01/2018
100063536		ROCHESTER	NY		07/01/2021	4.750	95,334						151,989	11/01/2018
100063566		HOMESTEAD	FL		07/01/2021	3.875	312,761						402,798	04/01/2019
100063590		ALBUQUERQUE	NM		07/01/2021	3.500	189,840		77				287,879	08/01/2019
100063889		CLAYTON	DE		07/01/2021	3.625	247,821		52				325,000	07/01/2020
100064113		STATEN ISLAND	NY		07/01/2021	4.375	270,000						416,246	07/01/2008
100064136		CRANBERRY TOWNSHIP	PA		07/01/2021	3.750	190,824		(16)				311,405	05/01/2016
100064141		COUNTRY CLUB	MO		07/01/2021	3.875	113,331						148,205	11/01/2016
100064176		LEWISVILLE	NC		07/01/2021	3.750	112,453		(3)				246,766	09/01/2014
100064204		WAIPAHU	HI		07/01/2021	3.750	541,320		625				813,151	04/01/2016
100064210		BETHLEHEM	GA		07/01/2021	3.500	158,360						200,000	08/01/2018
100064289		ORLANDO	FL		07/01/2021	3.125	260,208		(13)				315,000	01/01/2018
100064375		CHICKASAW	AL		07/01/2021	4.250	56,401		(1)				94,730	10/01/2014
100064403		MILWAUKEE	WI		07/01/2021	3.875	141,434		44				247,375	07/01/2015
100064444		BRIGHTON	NY		07/01/2021	3.750	184,559		114				430,831	05/01/2016
100064484		RHODESDALE	MD		07/01/2021	4.750	150,168		(6)				67,500	10/21/2024
100064487		GREEN BAY	WI		07/01/2021	3.750	74,650		59				144,097	12/01/2016
100064496		PEEKSKILL	NY		07/01/2021	4.375	284,186						513,121	02/01/2017
100064500		OAKBORO	NC		07/01/2021	3.750	119,788						181,498	03/01/2017
100064513		FREEDOM	PA		07/01/2021	4.375	169,536		144				243,463	08/01/2017
100064623		CLIFTON HEIGHTS	PA		07/01/2021	3.875	135,891		20				160,000	04/01/2020
100064662		RUSKIN	FL		07/01/2021	3.625	147,484		(68)				174,000	04/01/2020
100066010		BROOKLYN	CT		08/02/2021	3.125	184,778		(27)				356,642	12/01/2012
100066073		WINDSOR	CT		08/02/2021	3.500	157,309		(5)				209,172	04/01/2008
100066159		PISCATAWAY	NJ		08/02/2021	3.125	314,977						526,583	04/01/2015
100066386		CUYAHOGA FALLS	OH		08/02/2021	3.750	68,627		(6)				139,728	07/01/2015
100066585		MAPLE HEIGHTS	OH		08/02/2021	5.875	60,440						90,294	08/01/2017
100066610		MECHANICSVILLE	VA		08/02/2021	3.750	146,548						235,656	10/01/2017
100066700		MOUNTAIN TOP	PA		08/02/2021	3.125	118,025		(22)				157,592	08/01/2018
100066768		NORFOLK	VA		08/02/2021	4.000	202,655		4				327,707	08/01/2019
100066837		DAYTON	OH		08/02/2021	3.875	109,873		2				125,000	02/01/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066854		NORTH ADAMS	MA		08/02/2021	3.750	116,675		1				136,000	03/01/2020
100066915		PAW PAW	MI		08/02/2021	3.625	130,983						145,000	08/01/2020
100067041		FLINT	MI		08/02/2021	4.375	64,043						156,788	05/01/2008
100067102		LAMPETER	PA		08/02/2021	3.125	70,122		(13)				336,219	10/01/2015
100067106		JOLIET	IL		08/02/2021	3.500	192,323		134				270,277	08/01/2018
100067250		CLINTON	MD		08/02/2021	3.750	143,717		18				354,483	03/01/2016
100067253		COLLEGE PARK	GA		08/02/2021	3.250	64,621		(31)				259,769	05/01/2016
100067332		PEABODY	MA		08/02/2021	3.500	299,809		174				749,482	12/01/2017
100067350		CRUM LYNNE	PA		08/02/2021	3.125	91,823		(15)				119,434	09/01/2018
100067351		FRISCO	TX		08/02/2021	3.000	203,121		39				362,452	02/01/2018
100068844		WEST VALLEY CITY	UT		09/01/2021	3.625	114,178		(34)				359,292	06/01/2008
100069058		TUSCOLA	TX		09/01/2021	3.375	217,068		(6)				286,428	12/01/2017
100069146		GAITHERSBURG	MD		09/01/2021	4.375	368,998						502,906	08/01/2015
100069409		CHICAGO	IL		09/01/2021	3.750	140,210		8				172,007	05/01/2018
100069444		GOOSE CREEK	SC		09/01/2021	3.125	106,678		1				189,484	10/01/2018
100069466		SHIRLEY	MA		09/01/2021	3.875	216,419		(18)				432,382	08/01/2019
100069486		GASTON	SC		09/01/2021	3.375	192,250						196,672	10/01/2019
100069587		ACWORTH	GA		09/01/2021	3.125	153,847		(13)				207,500	04/01/2020
100069649		TWENTYNINE PALMS	CA		09/01/2021	3.000	132,345		(5)				155,000	08/01/2020
100069801		REYNOLDSVILLE	PA		09/01/2021	4.000	78,213		33				85,823	07/01/2016
100069803		EAST ORANGE	NJ		09/01/2021	4.125	188,436						363,582	06/01/2016
100070113		BOILING SPRINGS	PA		09/01/2021	3.750	180,495		(13)				67,000	01/01/2019
100070586		EASTON	PA		10/01/2021	3.125	254,961		(7)				300,000	04/01/2011
100070611		MIDDLETOWN	NY		10/01/2021	3.125	218,931		(8)				375,948	01/01/2016
100070633		TULSA	OK		10/01/2021	3.625	94,733		(67)				219,612	09/01/2016
100070674		GLASSBORO	NJ		10/01/2021	3.875	139,382		19				260,221	05/01/2015
100070726		OAK FOREST	IL		10/01/2021	3.250	157,263		(5)				222,639	09/01/2016
100070999		CLARKSVILLE	TN		10/01/2021	3.250	189,328		2				247,310	08/01/2018
100071123		BRICK	NJ		10/01/2021	3.250	175,947		(3)				195,000	07/01/2020
100071257		SPRING HILL	FL		10/01/2021	3.500	253,056						275,000	06/01/2021
100072529		REDFORD	MI		11/01/2021	4.000	96,968		(46)				143,000	12/01/2011
100072544		PHOENIX	AZ		11/01/2021	3.500	96,627		(40)				142,000	09/01/2012
100073120		BELCAMP	MD		11/01/2021	4.000	170,543		14				189,000	07/01/2018
100074760		ROANOKE	VA		12/01/2021	4.625	93,930		(3)				208,303	06/01/2016
100074775		IUKA	IL		12/01/2021	4.875	34,747		(13)				39,142	04/01/2016
100074812		TOLEDO	OH		12/01/2021	4.250	176,024						1,025,000	11/11/2024
100074928		WINTER HAVEN	FL		12/01/2021	2.875	178,472		(5)				228,000	03/01/2021
100075091		FLINT	MI		12/01/2021	3.000	143,896		(13)				284,921	05/01/2015
100075136		JACKSONVILLE	FL		12/01/2021	4.000	121,381		26				261,819	07/01/2015
100075219		INDIO	CA		12/01/2021	3.875	229,686		(40)				458,182	07/01/2016
100075258		FREDERICK	MD		12/01/2021	3.000	303,129		(26)				471,037	09/01/2016
100075262		FREDERICK	MD		12/01/2021	3.250	165,829		(5)				295,335	09/01/2016
100075263		WYOMING	MI		12/01/2021	3.750	77,769		(1)				205,421	10/01/2016
100075273		CHICAGO	IL		12/01/2021	4.500	139,447		(34)				183,928	10/01/2016
100075366		STANFORD	KY		12/01/2021	4.500	87,824		(35)				181,819	07/01/2017
100075732		OCALA	FL		12/01/2021	4.000	97,196		(6)				113,000	03/01/2020
100075735		TOLLESON	AZ		12/01/2021	3.125	239,893		(3)				277,000	05/01/2020
100075747		OCALA	FL		12/01/2021	4.125	132,502		(1)				149,000	06/01/2020
100077037		ALAMOGORDO	NM		01/03/2022	3.750	35,693		(22)				73,158	07/01/2001
100077141		PHOENIX	AZ		01/03/2022	3.875	112,704		(25)				339,361	12/01/2014
100077153		PFLUGERVILLE	TX		01/03/2022	4.250	138,246		12				357,634	02/01/2017
100077192		ALEXANDER	AR		01/03/2022	3.375	133,431		(13)				230,609	02/01/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077206		SQUAW VALLEY	CA		01/03/2022	3.990	157,730		(18)				205,000	12/01/2019
100077235		PORTSMOUTH	VA		01/03/2022	4.625	124,078		321				202,611	02/01/2014
100077247		LAUDERDALE LAKES	FL		01/03/2022	4.625	62,912						253,428	05/01/2014
100077250		PORTSMOUTH	VA		01/03/2022	3.750	57,293		(13)				149,708	10/01/2014
100077274		PLANTATION	FL		01/03/2022	4.125	140,584		(35)				368,914	03/01/2015
100077339		NORTH CANTON	OH		01/03/2022	5.125	122,389		(8)				199,053	04/01/2016
100077455		COLLEGEVILLE	PA		01/03/2022	3.750	247,719		(18)				401,181	07/01/2017
100077494		CLAYTON	NC		01/03/2022	4.500	177,190						342,621	12/01/2017
100077502		ATLANTA	GA		01/03/2022	3.875	115,539		(12)				248,254	11/01/2017
100077528		REX	GA		01/03/2022	4.875	162,881						253,014	05/01/2018
100077535		AMERICUS	GA		01/03/2022	4.750	56,916		(4)				91,542	02/01/2018
100077606		EL MIRAGE	AZ		01/03/2022	4.625	158,273		(14)				310,109	12/01/2018
100077661		MESA	AZ		01/03/2022	4.750	175,353		(5)				274,296	04/01/2019
100077668		MINDEN	LA		01/03/2022	4.625	132,189		(30)				180,000	02/01/2019
100077685		FORT WORTH	TX		01/03/2022	6.000	173,219						391,740	05/01/2019
100077703		DEXTER	ME		01/03/2022	4.625	110,475		6				240,000	01/27/2025
100077713		WILLINGBORO	NJ		01/03/2022	4.750	150,568		(61)				274,565	07/01/2019
1899999. Mortgages with overdue interest over 90 days-residential mortgages-insured or guaranteed							27,052,997		690				46,403,000	XXX
40012540		CORONA DEL MAR	CA		07/10/2020	7.408	4,330,569						17,000,000	06/12/2020
40014336		NEWPORT BEACH	CA		09/18/2020	7.408	5,469,750						13,175,000	06/10/2020
100000377		MANOR	TX		09/27/2016	8.250	104,944		(167)				180,000	08/24/2016
100000563		TOWN OF COLONIE	NY		09/27/2016	2.250	45,539		70				205,000	08/26/2016
100010750		UPPER MARLBORO	MD		12/23/2016	6.875	87,515		148				66,798	10/04/2016
100010784		COLUMBIA	SC		12/23/2016	4.875	91,029		417				214,900	02/24/2025
100010818		INDIANAPOLIS	IN		12/23/2016	8.440	46,075		16				71,250	10/31/2016
100010825		WALDORF	MD		12/23/2016	4.125	189,395						330,000	09/29/2023
100010976		GRETNA	FL		12/23/2016	9.690	109,680		83				85,500	10/26/2016
100011021		FLINT	MI		12/23/2016	6.000	24,423						15,675	09/27/2016
100011051		CHESTERFIELD	VA		12/23/2016	10.767	185,643		(451)				215,000	04/28/2017
100011150		POTTSTOWN	PA		01/27/2017	8.200	266,323		8				320,000	07/17/2015
100011208		OLIVER SPRINGS	TN		12/23/2016	4.250	40,191		106				110,000	06/13/2023
100011252		WOODBURN	OR		01/27/2017	7.500	97,907		1,312				450,000	12/17/2024
100011293		MARION	IN		12/23/2016	8.385	15,342		(7)				60,325	10/31/2016
100011555		DAYTONA BEACH	FL		03/08/2017	4.125	104,087						239,000	03/10/2025
100011560		ALTAMONTE SPRINGS	FL		03/08/2017	6.000	249,272		190				348,000	06/04/2021
100011777		SAUGUS	MA		03/08/2017	2.000	259,476		(1,381)				430,000	09/02/2016
100011787		CLEVELAND	NY		03/08/2017	5.000	66,678		1,549				125,000	04/06/2021
100011840		FORT LAUDERDALE	FL		03/08/2017	4.250	88,379		264				267,359	05/29/2019
100011853		HOUSTON	TX		03/08/2017	7.125	67,992		192				120,000	09/02/2016
100011943		CHICAGO	IL		03/08/2017	5.125	102,080		28				119,000	09/03/2016
100012378		CHARLOTTE	NC		04/28/2017	5.000	164,238		(4)				450,000	11/23/2024
100012524		BROOKLYN	NY		04/28/2017	3.875	347,546		(69)				1,620,000	04/12/2025
100012839		SUNRISE	FL		05/25/2017	5.250	80,703		(86)				115,000	01/31/2017
100013114		ISLIP	NY		05/25/2017	4.625	292,935						614,000	09/04/2025
100013182		OAKLAND PARK	FL		05/25/2017	4.250	47,591		(34)				71,250	01/31/2017
100013592		PALMDALE	CA		05/25/2017	4.625	210,969		(121)				505,000	03/10/2023
100013650		CHICAGO	IL		05/25/2017	5.000	110,040		(189)				113,000	01/31/2017
100013759		WHEELING	IL		05/25/2017	4.625	156,418		(14)				330,000	01/06/2025
100013968		PRATTVILLE	AL		05/25/2017	3.375	119,481		391				220,000	01/31/2017
100013997		TRUSSVILLE	AL		05/25/2017	4.125	302,541						595,000	07/20/2024
100014121		SOUTHGATE	MI		05/25/2017	4.250	116,442		138				152,000	01/31/2017
100014134		BOWIE	MD		05/25/2017	5.000	324,064		(457)				325,500	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014314		HADDON HEIGHTS	NJ		09/27/2017	4.625	153,340		102				325,000	04/25/2024
100014355		MIAMI	FL		09/27/2017	7.990	242,971		98				426,000	07/28/2017
100014401		MORRISVILLE	PA		09/27/2017	6.875	193,660						555,000	07/23/2024
100014471		SOMERS	NY		09/27/2017	5.000	614,511						860,000	03/03/2025
100014486		REDDING	CA		09/27/2017	3.375	480						340,000	12/09/2024
100014666		CHICAGO	IL		09/27/2017	2.000	34,634		128				114,000	07/30/2017
100014669		CHARLOTTE	NC		09/27/2017	4.000	46,368		96				140,000	07/29/2017
100014845		OTTAWA	KS		11/21/2017	7.500	34,308						119,000	12/27/2020
100014905		ANDOVER	MN		11/21/2017	4.250	128,492						224,900	07/17/2017
100014912		CHERITON	VA		11/21/2017	4.000	43,399						58,000	12/23/2020
100017124		EFFINGHAM	SC		04/26/2018	8.200	57,782		(128)				104,000	12/31/2017
100017309		WINTER HAVEN	FL		04/26/2018	5.000	143,255		100				205,000	12/31/2017
100017664		MEMPHIS	TN		04/26/2018	3.125	49,034						82,000	04/14/2025
100017745		ESCONDIDO	CA		04/26/2018	9.125	280,150		(15)				480,000	12/31/2017
100024437		ROCHELLE	VA		09/20/2018	3.500	97,144		28				237,500	04/30/2018
100024977		NEW CASTLE	DE		09/20/2018	4.000	76,626		(52)				174,000	05/22/2025
100025232		WHITEWATER	CA		09/20/2018	5.000	183,031		16				320,000	07/15/2022
100025436		FORT WASHINGTON	MD		09/20/2018	4.000	241,857		(142)				319,200	04/30/2018
100025673		DES PLAINES	IL		09/20/2018	4.125	283,986						380,000	01/24/2025
100025929		CLINTON	MD		09/20/2018	4.000	207,640						350,000	08/05/2025
100026072		LINDEN	NJ		09/20/2018	4.125	318,982						695,000	08/19/2025
100026144		CHICAGO	IL		09/20/2018	5.000	140,723		(10)				279,300	04/30/2018
100026238		HIALEAH	FL		09/20/2018	4.625	161,594						515,000	06/10/2024
100026304		GREENSBORO	NC		09/20/2018	3.875	126,426		277				161,000	06/11/2021
100026424		BRENTWOOD	MD		09/26/2018	3.975	116,568		143				305,000	12/22/2022
100026515		SCHERTZ	TX		09/26/2018	6.125	200,290		(257)				299,000	06/14/2018
100026519		CHICAGO	IL		09/26/2018	6.250	215,044		(2)				290,000	06/14/2018
100026584		OVIEDO	FL		09/26/2018	6.000	237,748						685,000	11/26/2024
100026726		UPLAND	CA		09/26/2018	4.750	346,528		40				530,000	06/14/2018
100026827		LAMONT	CA		09/26/2018	4.250	55,878		81				195,000	10/23/2024
100026849		HANOVER PARK	IL		09/26/2018	3.875	67,863		(64)				276,000	01/27/2025
100026992		MIRA LOMA	CA		09/26/2018	3.875	227,519		44				420,000	06/13/2018
100028061		KEYSTONE HEIGHTS	FL		10/26/2018	4.625	36,814		(73)				73,103	06/04/2018
100028077		SCHUYLERVILLE	NY		10/26/2018	3.625	79,938		163				207,500	03/27/2024
100028086		TAUNTON	MA		10/26/2018	3.625	116,835						345,000	10/30/2023
100029376		NEW CASTLE	CO		10/26/2018	4.625	283,044						519,900	06/20/2024
100030401		PORT ST LUCIE	FL		12/20/2018	8.000	114,769						220,000	05/09/2022
100030462		GARLAND	TX		12/20/2018	3.750	161,630						535,000	04/30/2025
100030538		ACWORTH	GA		12/20/2018	6.875	98,036		(15)				170,000	09/30/2018
100030595		CENTERPORT	NY		12/20/2018	4.250	228,845						800,000	07/10/2025
100030633		FRANKLIN	WI		04/09/2019	6.000	231,397						323,000	07/31/2018
100030642		CHESTER	VA		04/09/2019	6.740	198,117						329,000	03/06/2024
100030650		FREDERICKSBURG	VA		04/09/2019	3.500	242,651						499,000	06/01/2024
100030671		DANVILLE	IN		04/09/2019	4.000	140,477		13,830				185,250	11/09/2018
100030694		FORT WORTH	TX		04/09/2019	6.000	147,627						290,000	11/01/2024
100030713		MAPLEWOOD	NJ		04/09/2019	6.593	182,017						379,050	09/26/2017
100030741		JAMAICA	NY		04/09/2019	5.250	197,649		(375)				660,000	12/06/2023
100030766		POMFRET	MD		04/09/2019	3.875	254,024						620,000	08/08/2024
100030795		NOVATO	CA		04/09/2019	2.500	282,955						483,759	03/06/2022
100030857		SOUTH OZONE PARK	NY		04/09/2019	4.000	263,913		680				725,000	02/14/2024
100030915		BALTIMORE	MD		04/09/2019	3.000	221,742						590,000	08/26/2025
100030918		BRONX	NY		04/09/2019	3.500	174,844		11,477				451,250	03/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031139		POSEN	IL		03/29/2019	4.125	106,217		52				117,000	12/11/2018
100031302		SKOKIE	IL		03/29/2019	4.000	283,913		368				370,000	12/07/2018
100031314		BENICIA	CA		03/29/2019	3.250	392,265		724				884,000	03/03/2023
100031318		GOLD CANYON	AZ		03/29/2019	3.125	122,308		203				230,000	12/10/2018
100031450		CHICAGO	IL		03/29/2019	6.000	219,928						390,000	09/22/2025
100031676		VALLEY STREAM	NY		03/29/2019	5.375	311,118						659,000	01/03/2025
100031858		MIDWAY CITY	CA		03/29/2019	4.625	284,741						850,000	07/19/2024
100031897		LONG BEACH	CA		03/29/2019	4.375	198,126						482,000	12/08/2018
100031940		SOUTH RICHMOND HILL	NY		03/29/2019	3.625	253,843		(34)				675,000	04/15/2021
100032019		WASHINGTON	DC		03/29/2019	3.250	191,460						550,000	09/30/2024
100032137		OPA LOCKA	FL		03/29/2019	4.250	43,504		(7)				435,000	03/24/2025
100032402		DONEGAL	IRL		06/21/2019	3.000	36,398		124	92		4,258	383,520	11/30/2018
100032464		DUBLIN	IRL		06/21/2019	3.100	494,038		(1,427)	231		57,832	540,134	11/30/2018
100032468		WESTMEATH	IRL		06/21/2019	3.100	404,302		(1,428)			48,528	369,993	11/30/2018
100032531		DUBLIN	IRL		06/21/2019	5.150	12,396		35			1,488	276,936	11/30/2018
100032778		CLARE	IRL		06/21/2019	4.250	84,401		(3)			10,015	109,597	11/30/2018
100032937		CLARE	IRL		06/21/2019	3.500	141,298		(77)	31		16,419	162,003	11/30/2018
100033161		DUBLIN	IRL		06/21/2019	2.900	15,341		35	35		1,803	160,426	11/30/2018
100033162		DUBLIN	IRL		06/21/2019	2.900	27,004		(56)	(56)		3,180	294,089	11/30/2018
100033163		GALWAY	IRL		06/21/2019	2.900	33,198		5	5		3,910	354,576	11/30/2018
100033189		DUBLIN	IRL		06/21/2019	5.150	329,406		(1,379)	263		38,346	523,322	11/30/2018
100033190		CORK	IRL		06/21/2019	5.150	52,042		(345)	(20)		6,187	129,455	11/30/2018
100033192		TIPPERARY	IRL		06/21/2019	3.400	12,544		128	(84)		1,480	153,697	11/30/2018
100033228		DUBLIN	IRL		06/21/2019	4.250	33,729		(22)			4,056	56,551	11/30/2018
100033411		MEATH	IRL		06/21/2019	3.250	199,216		(1,004)	(3)		23,639	134,632	11/30/2018
100033531		CAVAN	IRL		06/21/2019	3.600	7,074					839	245,405	11/30/2018
100033564		SLIGO	IRL		06/21/2019	3.250	378,551		(1,367)	55		44,152	334,355	11/30/2018
100033590		KILDARE	IRL		06/21/2019	5.150	112,348		(935)			13,610	126,722	11/30/2018
100033724		KILDARE	IRL		06/21/2019	2.900	131,181		(476)			15,739	139,926	11/30/2018
100033743		DUBLIN	IRL		06/21/2019	3.000	198,701		430	11		23,415	255,514	11/30/2018
100033808		MONAGHAN	IRL		06/21/2019	3.250	900,490		(5,858)			108,390	941,750	11/30/2018
100033991		DUBLIN	IRL		06/21/2019	3.100	180,631		(2,975)			21,936	216,771	11/30/2018
100034429		DUBLIN	IRL		06/21/2019	3.400	255,637		1,516	3		30,017	356,356	12/01/2022
100034452		MEATH	IRL		06/21/2019	5.150	156,289		34	34		18,462	191,802	11/30/2018
100034613		CORK	IRL		06/21/2019	3.100	194,370		(133)	20		23,031	218,014	11/30/2018
100034690		DUBLIN	IRL		06/21/2019	3.250	1,936					232	172,806	11/30/2018
100034691		DUBLIN	IRL		06/21/2019	3.250	2,331					279	191,665	11/30/2018
100035637		CHICAGO	IL		08/21/2019	5.500	358,702		7				480,000	06/25/2021
100038466		DUBLIN	IRL		09/27/2019	3.650	243,998		(5,212)	6		28,684	176,592	11/30/2018
100038480		CORK	IRL		09/27/2019	3.500	688,481		20,470	(14)		80,696	668,101	11/30/2018
100038484		DUBLIN	IRL		09/27/2019	3.400	252,658		(3,353)	3		29,722	289,064	11/30/2018
100038514		DUBLIN	IRL		09/27/2019	3.400	111,355		(1,536)			13,048	115,055	11/30/2018
100038516		DUBLIN	IRL		09/27/2019	3.400	461,590		(6,351)			54,082	477,616	11/30/2018
100038520		MEATH	IRL		09/27/2019	3.250	233,154		(502)	4		27,674	222,282	11/30/2018
100038544		DUBLIN	IRL		09/27/2019	2.980	1,588,382		(3,842)			191,977	693,430	11/30/2018
100038547		DUBLIN	IRL		09/27/2019	3.150	957,797		(150)			113,700	439,943	11/30/2018
100038581		MEATH	IRL		09/27/2019	3.150	102,225		(833)	10		12,153	226,292	11/30/2018
100038589		MEATH	IRL		09/27/2019	3.400	521,111		(6,577)	3		61,864	350,972	11/30/2018
100038593		DUBLIN	IRL		09/27/2019	3.400	152,885		1,989	(66)		18,065	340,000	11/30/2018
100038597		DUBLIN	IRL		09/27/2019	2.850	1,545,932		(23,437)			181,848	217,190	01/01/2025
100038629		DUBLIN	IRL		09/27/2019	3.650	87,999		(302)			10,453	98,605	11/30/2018
100038681		DUBLIN	IRL		09/27/2019	3.400	1,460,998					173,320	1,747,048	11/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100038682		DUBLIN	IRL		09/27/2019	3.400	244,980					29,062	293,253	11/30/2018
100038693		KILKENNY	IRL		09/27/2019	2.900	149,084		(966)			17,702	118,830	11/30/2018
100038724		DUBLIN	IRL		09/27/2019	2.850	501,518		2,728			58,447	274,784	11/30/2018
100038745		MEATH	IRL		09/27/2019	2.850	387,106		(10)	(10)		46,031	323,275	11/30/2018
100038786		DUBLIN	IRL		09/27/2019	2.950	291,983		(5,475)	2		34,591	128,012	11/30/2018
100038788		DUBLIN	IRL		09/27/2019	2.950	520,494		(10,084)	3		61,438	323,275	11/30/2018
100038789		DUBLIN	IRL		09/27/2019	2.950	527,028		(10,204)	4		62,208	323,275	11/30/2018
100038815		WICKLOW	IRL		09/27/2019	2.850	316,969		(6,111)			38,724	226,292	11/30/2018
100038818		WICKLOW	IRL		09/27/2019	2.850	261,951		(4,824)			31,984	204,741	11/30/2018
100038820		WICKLOW	IRL		09/27/2019	2.850	264,148		(4,948)			32,259	204,741	11/30/2018
100038821		DUBLIN	IRL		09/27/2019	2.850	183,783		(3,543)			22,453	120,881	11/30/2018
100038823		DUBLIN	IRL		09/27/2019	2.850	225,645		(4,155)			27,551	120,881	11/30/2018
100038824		DUBLIN	IRL		09/27/2019	2.850	225,118		(4,150)			27,487	120,881	11/30/2018
100038830		DUBLIN	IRL		09/27/2019	2.850	269,918		(4,619)			32,870	416,283	11/30/2018
100038833		WICKLOW	IRL		09/27/2019	2.850	414,489		(7,698)			50,614	323,275	11/30/2018
100038835		DUBLIN	IRL		09/27/2019	2.850	245,063		(4,584)			29,928	125,063	11/30/2018
100038836		DUBLIN	IRL		09/27/2019	2.850	443,693		(7,073)	4		52,295	268,168	11/30/2018
100038838		DUBLIN	IRL		09/27/2019	2.850	413,525		(5,117)	5		48,604	315,342	11/30/2018
100038887		WICKLOW	IRL		09/27/2019	3.500	334,717		(6,584)	3		39,823	257,380	11/30/2018
100038893		DUBLIN	IRL		09/27/2019	2.850	1,024,162		(7,616)	13		121,019	943,639	11/30/2018
100038899		DUBLIN	IRL		09/27/2019	3.950	323,657		(4,931)			37,854	280,171	11/30/2018
100038904		DUBLIN	IRL		09/27/2019	2.850	311,128		(6,755)			37,961	166,513	11/30/2018
100038905		MEATH	IRL		09/27/2019	2.850	273,862		(2,192)	2		32,413	144,369	11/30/2018
100038961		KILDARE	IRL		09/27/2019	3.400	562,349		(8,374)			65,999	301,723	11/30/2018
100038987		MEATH	IRL		09/27/2019	2.900	429,436		(5,467)			52,299	339,273	11/30/2018
100039007		DUBLIN	IRL		09/27/2019	3.400	141,397		1,086	14		16,668	150,076	11/30/2018
100039015		DUBLIN	IRL		09/27/2019	2.850	747,241		(9,597)	11		87,902	618,068	11/30/2018
100039016		DUBLIN	IRL		09/27/2019	2.850	148,306		(1,952)	2		17,450	121,541	11/30/2018
100039041		KILDARE	IRL		09/27/2019	3.200	126,300		1,416	(1)		14,907	102,261	11/30/2018
100039066		WICKLOW	IRL		09/27/2019	3.250	225,695		(788)	19		26,694	498,680	11/30/2018
100039180		DUBLIN	IRL		09/27/2019	3.400	110,819		1,085	(36)		13,098	132,102	11/30/2018
100039299		CLARE	IRL		09/27/2019	6.750	309,690		(21)			36,739	240,000	01/01/2025
100039316		DUBLIN	IRL		09/27/2019	4.500	25,552					3,118	765,482	11/30/2018
100042946		MORENO VALLEY	CA		05/28/2020	3.640	173,090		65				342,000	03/29/2020
100042975		BURLINGTON	CT		05/28/2020	5.125	139,575						550,000	07/17/2025
100043054		MORENO VALLEY	CA		05/28/2020	7.500	115,461		91				352,000	03/30/2020
100043055		ARVADA	CO		05/28/2020	7.750	679						490,000	12/06/2023
100043098		BRENTWOOD	CA		05/28/2020	4.750	457,927		(14)				695,000	03/28/2020
100043138		MASSAPEQUA	NY		05/28/2020	6.750	275,495		25				749,000	11/03/2023
100043164		ZEPHYRHILLS	FL		05/28/2020	4.960	114,759		57				316,000	04/19/2023
100043191		CONGERS	NY		05/28/2020	3.700	336,626						750,000	01/17/2025
100043194		MURFREESBORO	TN		05/28/2020	5.380	74,168		142				218,000	04/07/2020
100043219		CHULA VISTA	CA		08/13/2020	3.750	283,545		109				1,220,000	05/21/2024
100043221		SICKLERVILLE	NJ		08/13/2020	3.500	193,934						520,000	07/01/2025
100043253		QUEENS VILLAGE	NY		08/13/2020	4.625	133,486		17				563,350	12/04/2019
100043292		TOMS RIVER	NJ		08/13/2020	6.125	268,368						380,000	06/14/2025
100043314		MIDDLETOWN	NY		08/13/2020	5.000	252,046						410,500	05/31/2024
100043350		BURLINGTON	NJ		08/13/2020	9.930	70,967		(25)				131,100	07/11/2019
100043352		FRESNO	CA		08/13/2020	5.500	91,703		(134)				131,575	07/20/2019
100043373		MEMPHIS	TN		08/13/2020	8.040	34,389						160,455	07/11/2019
100043377		NORFOLK	VA		08/13/2020	8.740	53,263		6				163,000	03/09/2025
100043386		BEAVER CROSSING	NE		08/13/2020	4.500	91,472		(2)				104,500	08/31/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043387		SUMMERVILLE	SC		08/13/2020	4.000	217,918		173				228,095	08/02/2019
100043435		COATESVILLE	PA		08/13/2020	3.250	91,075		377				171,000	07/21/2019
100043443		FORT WORTH	TX		08/13/2020	3.960	73,177		7				212,000	04/11/2025
100043492		BOXBOROUGH	MA		08/13/2020	4.750	71,069						1,122,000	05/18/2024
100043508		CLERMONT	FL		08/13/2020	5.000	231,702						270,750	12/13/2019
100043526		BIRMINGHAM	AL		08/13/2020	5.500	46,828						140,000	03/15/2022
100043568		HOLTSVILLE	NY		08/13/2020	5.500	335,759						280,000	02/18/2022
100043600		CHICAGO HEIGHTS	IL		08/13/2020	5.500	237,717		(56)				332,500	12/17/2019
100043666		APOPKA	FL		08/13/2020	4.000	85,642		51				95,266	01/31/2022
100043690		BROOKLYN	NY		08/13/2020	9.000	5,523		(65)				945,250	09/30/2019
100043804		HAMDEN	CT		08/13/2020	4.625	197,336		152				218,500	11/22/2019
100043862		HACKETTSTOWN	NJ		08/19/2020	4.000	128,067		36				210,000	04/29/2022
100043890		WESTON	FL		08/19/2020	5.500	476,122		(154)				427,500	01/11/2020
100043904		MARION STATION	MD		08/19/2020	7.290	56,614		(129)				213,655	12/05/2019
100043908		CENTEREACH	NY		08/19/2020	5.160	221,392						332,500	03/21/2019
100043913		BIRMINGHAM	AL		08/19/2020	7.000	56,725		(14)				140,000	07/29/2025
100043919		CHARLOTTE	NC		08/19/2020	6.830	59,437						280,000	09/11/2023
100043935		BOBTOWN	PA		08/19/2020	12.210	24,671		4				56,858	01/21/2020
100043971		DES PLAINES	IL		08/19/2020	6.000	56,052		(42)				171,000	01/19/2020
100044066		RIVERBANK	CA		08/19/2020	4.750	181,082		(50)				291,650	02/22/2019
100044105		JACKSONVILLE	FL		08/19/2020	4.250	66,081		(59,680)	(60,122)			125,000	04/02/2024
100044108		MESQUITE	TX		08/19/2020	4.500	140,079		(78)				222,300	08/23/2018
100044157		GREENVILLE	SC		08/19/2020	3.750	28,249		10				190,950	12/04/2019
100044295		SAINT LOUIS	MO		08/19/2020	6.000	188,107		98				106,875	01/21/2020
100044385		SAN DIEGO	CA		11/19/2020	4.875	408,360						1,766,500	09/16/2022
100044449		STEVENSVILLE	MT		11/19/2020	5.000	307,810						685,000	10/10/2022
100044533		CHICAGO	IL		11/19/2020	5.750	10,289						185,000	03/15/2025
100044607		SAN LORENZO	CA		11/19/2020	4.750	309,817						675,000	01/10/2025
100044671		WEST VALLEY CITY	UT		11/19/2020	4.875	208,457						345,000	07/10/2020
100044796		DISTRICT HEIGHTS	MD		11/19/2020	4.750	172,178						365,000	10/25/2024
100044945		FORT WORTH	TX		11/19/2020	2.450	118,760		264				261,250	04/10/2020
100044964		FORT LAUDERDALE	FL		11/19/2020	3.875	52,532		(33)				228,492	07/31/2020
100045369		WASECA	MN		11/25/2020	8.040	62,233		(175)				87,994	08/31/2020
100045547		DULUTH	MN		11/25/2020	4.000	86,886		13				175,000	01/20/2023
100045566		STUTTGART	AR		11/25/2020	6.875	31,045						58,000	02/14/2024
100045724		BRENTWOOD	CA		11/25/2020	4.603	449,479		18				589,000	08/09/2020
100045766		DETROIT	MI		11/25/2020	8.490	16,232		(84)				58,663	02/13/2020
100045779		SYLACAUGA	AL		11/25/2020	4.040	80,922		116				118,750	08/31/2020
100045834		MONTCLAIR	NJ		11/25/2020	3.500	431,180						800,000	07/09/2025
100046138		LOUISVILLE	KY		11/25/2020	4.750	42,463		(75)				92,958	08/31/2020
100046252		SOUTHBOROUGH	MA		11/25/2020	4.250	344,108		(210)				399,000	08/08/2020
100046540		ROCHELLE	IL		11/25/2020	4.999	97,575		1				121,600	08/31/2020
100046577		PHILADELPHIA	PA		11/25/2020	4.500	68,833		(26)				118,750	08/31/2020
100046869		CEDARTOWN	GA		11/20/2020	7.250	37,599		(148)				161,500	07/31/2020
100047132		HILLSIDE	IL		11/20/2020	6.875	11,742						245,000	07/24/2025
100047789		USK	WA		11/20/2020	4.625	120,698						420,000	08/30/2022
100047817		ALBERTSON	NY		11/20/2020	4.250	232,049		(343)				745,750	07/31/2020
100047818		NORTH PROVIDENCE	RI		11/20/2020	4.125	222,724						251,750	07/31/2020
100048629		WINSTON SALEM	NC		11/20/2020	5.000	51,707		64				161,500	07/31/2020
100048674		CHARLOTTE	NC		11/20/2020	4.500	144,283		80				280,250	07/31/2020
100048847		MACHESNEY PARK	IL		11/20/2020	4.625	242,668		(271)				161,500	07/31/2020
100049904		NORTH CHESTERFIELD	VA		11/20/2020	5.250	161,595		(429)				194,750	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050253		FORT LAUDERDALE	FL		11/20/2020	5.875	70,112		(264)				323,000	07/31/2020
100050369		EVANSTON	IL		11/20/2020	3.875	47,088						368,000	02/07/2025
100053389		BLUE ISLAND	IL		03/23/2021	8.625	87,549		(319)				113,000	01/03/2021
100053419		TUSKEGEE	AL		03/23/2021	13.000	13,619		(116)				45,600	01/07/2021
100053426		LANSDOWNE	PA		03/23/2021	12.750	109,906		1,090				185,000	10/23/2024
100053452		ODENTON	MD		03/23/2021	5.250	393,115		1,758				410,000	11/01/2024
100053467		SICKLERVILLE	NJ		03/23/2021	3.625	163,622		1				330,000	04/29/2025
100053523		CEDAR RAPIDS	IA		03/23/2021	7.000	141,994		(269)				190,000	03/23/2024
100053556		ROANOKE	VA		03/23/2021	4.125	489						205,000	04/26/2025
100053739		COLUMBUS	GA		03/23/2021	4.000	113,875						132,500	01/07/2021
100053935		LOUISBURG	NC		03/23/2021	5.337	140,892						250,000	09/17/2024
100053943		PRINCESS ANNE	MD		03/23/2021	10.310	96,456		(52)				150,000	02/10/2025
100053990		WARRENTON	VA		03/23/2021	4.000	222,753						467,000	04/10/2024
100054014		LACEYS SPRING	AL		03/23/2021	8.990	38,822		192				145,000	12/20/2024
100054048		TEXARKANA	TX		03/23/2021	6.125	51,855		(58)				124,000	01/06/2021
100054050		PARLIN	NJ		03/23/2021	3.750	300,112		(13,049)				339,900	01/05/2021
100054155		LAREDO	TX		03/23/2021	11.940	16,744		62				153,000	01/07/2021
100054181		PONCA CITY	OK		03/23/2021	5.428	89,763		173				114,750	01/10/2021
100054209		CLINTON TOWNSHIP	MI		03/23/2021	3.625	75,593						160,000	04/23/2024
100054283		CHICOPEE	MA		03/23/2021	4.750	62,540		(123)				115,000	01/05/2021
100054313		ATTLEBORO	MA		03/23/2021	2.000	160,217		64				380,000	01/03/2021
100054349		SAINT PAUL	MN		03/23/2021	4.250	210,292						375,000	01/10/2024
100054361		ROCK HILL	SC		03/23/2021	4.250	87,582		(79)				145,000	01/05/2021
100054450		SOUTH BEND	IN		03/23/2021	7.500	63,593		(14)				320,000	05/08/2025
100054473		NORTH CHESTERFIELD	VA		03/23/2021	8.640	64,357		137				205,000	04/05/2024
100054492		SOUTH HOLLAND	IL		03/23/2021	6.620	77,449		(182)				165,000	12/31/2020
100054561		UPPER DARBY	PA		03/23/2021	3.759	184,143						275,000	06/24/2025
100054637		OLATHE	KS		03/23/2021	6.000	87,396						240,000	03/07/2024
100054728		BEAVERTON	OR		03/23/2021	4.875	176,860		282				465,000	12/20/2024
100054761		UPPER MARLBORO	MD		03/23/2021	3.500	161,167		(177)				185,000	12/12/2024
100054864		GILROY	CA		03/23/2021	7.125	388,938		(181)				635,000	12/31/2020
100054866		MOBILE	AL		03/23/2021	10.870	19,859						39,000	01/07/2021
100054954		PAISLEY	FL		03/23/2021	4.250	2,015						200,000	05/09/2025
100055011		MONTICELLO	KY		03/23/2021	13.000	4,674						65,000	01/08/2021
100055098		NEWARK	NJ		03/23/2021	5.750	253,283		(316)				225,000	01/08/2021
100055109		JESSUP	MD		03/23/2021	4.000	182,945						440,000	08/24/2023
100055118		JERSEY CITY	NJ		03/23/2021	3.500	348,485						600,000	07/25/2025
100055195		SARALAND	AL		03/23/2021	4.625	87,410		(192)				105,000	01/08/2021
100055246		COWETA	OK		03/23/2021	5.375	103,672		(120)				150,000	12/31/2020
100055370		EAST HARTFORD	CT		03/23/2021	5.500	173,937		(141)				150,000	01/01/2021
100055423		CONROE	TX		03/23/2021	9.238	4,754		(11)				155,000	04/08/2023
100055631		HIGHLAND SPRINGS	VA		03/23/2021	6.875	77,980		(24)				155,500	01/04/2021
100055724		DOVER	OH		03/23/2021	10.386	12,367						155,000	04/27/2025
100055726		KENOSHA	WI		03/23/2021	7.256	120,278						195,000	11/26/2024
100055742		NASHVILLE	TN		03/23/2021	7.250	170,924						481,000	04/08/2023
100055792		OSAWATOMIE	KS		03/23/2021	9.750	206,055						260,000	09/30/2024
100055828		MIDDLETOWN	NY		03/23/2021	3.806	6,303						220,000	05/15/2025
100055862		PROVIDENCE	RI		03/23/2021	4.000	253,765						455,000	11/25/2024
100060149		TAMPA	FL		06/25/2021	3.750	209,540						276,000	03/26/2021
100067778	CF	LITTLE ELM	TX		09/23/2021	4.500	251,366		34				375,000	07/29/2021
100068307		COLORADO SPRINGS	CO		08/25/2021	4.375	226,714						311,000	06/17/2021
100068401		ASTORIA	OR		08/25/2021	4.625	8		(1)				412,500	06/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068496		REDINGTON SHORES	FL		08/25/2021	4.375	295,771		107				400,000	07/14/2021
100070442	CF	HENRICO	VA		09/23/2021	3.625	115,819		(58)				168,000	08/13/2021
100070513	CF	LANCASTER	CA		09/23/2021	3.500	466,666		(87)				715,000	04/29/2021
100071482		SAN JOSE	CA		10/26/2021	4.500	876,191		(141)				1,215,000	09/29/2021
100074223		IRVINE	CA		12/09/2021	5.875	385,274		(366)				750,000	11/23/2021
100074237	CF	PORTLAND	OR		12/09/2021	4.500	602,291		(309)				775,000	11/10/2021
100074466		PINE MOUNTAIN CLUB	CA		12/02/2021	4.937	406,983		(23)				450,000	11/16/2021
100076746		TEMECULA	CA		12/30/2021	3.875	564,482		(118)				870,000	12/08/2021
100078450		PACIFIC PALISADES	CA		01/25/2022	3.875	841,332		(93)				1,165,000	12/23/2021
100078702		FORT LAUDERDALE	FL		02/02/2022	4.187	220,778		(51)				290,000	01/21/2022
100078968		GARNER	NC		02/24/2022	4.125	296,493		(47)				415,000	12/20/2021
100079760		LAKE CITY	FL		04/08/2022	6.375	139,024		(174)				175,000	02/02/2022
100080257		TWICKENHAM	GBR		02/22/2022	5.490	35,199					2,507	37,310	02/21/2022
100080389		GALVESTON	TX		04/14/2022	4.125	236,781		19				532,000	01/20/2022
100080436		HACKENSACK	NJ		03/10/2022	6.450	291,467		(242)				520,000	02/03/2022
100080497	CF	RYE	CO		03/10/2022	5.312	167,733		(111)				227,000	02/24/2022
100080505		EDINBURG	VA		03/10/2022	5.887	415,248		(6)				535,000	02/04/2022
100080873		INDIAN ROCKS BEACH	FL		03/10/2022	5.000	776,710		(89)				884,100	02/04/2022
100082074		TWICKENHAM	GBR		03/30/2022	4.990	330,933					23,574	547,220	03/21/2022
100082448	CF	LOS ANGELES	CA		05/17/2022	4.500	412,798		(129)				900,000	03/22/2022
100082648		FRESNO	CA		04/14/2022	5.990	476,902		(116)				619,000	03/25/2022
100083445		DONCASTER	GBR		05/27/2022	5.490	40,227					2,866	39,798	05/11/2022
100083835		ACWORTH	GA		07/12/2022	8.875	333,355		(107)				463,000	09/02/2025
100084366		SOUTHEND-ON-SEA	GBR		06/30/2022	3.990	752,230					53,585	813,368	06/10/2022
100084612		CANTON	OH		08/02/2022	8.125	109,164		4				135,000	06/29/2022
100084674		GARDNERVILLE	NV		08/02/2022	6.999	188,265		(10)				513,000	07/07/2022
100084724		PHOENIX	AZ		08/02/2022	8.750	311,913		(47)				485,000	07/11/2022
100084727		LAVEEN	AZ		08/02/2022	8.750	330,759		(43)				482,000	09/16/2025
100086261		FRANKFORD	DE		09/29/2022	8.124	274,453		(14)				345,000	07/22/2022
100086634	CF	FRISCO	TX		09/30/2022	8.125	1,310,934		(173)				1,900,000	08/30/2022
100086645		PALM BAY	FL		09/30/2022	9.625	210,639		(177)				333,000	08/31/2022
100086998		MIAMI	FL		11/04/2022	8.125	195,926		(219)				303,000	10/07/2022
100088041		CHAMPIONS GATE	FL		10/25/2022	8.375	516,751		(31)				795,000	09/27/2022
100088112		PHOENIX	AZ		10/25/2022	9.000	615,552		(225)				860,000	10/03/2022
100088113		PHOENIX	AZ		10/25/2022	8.750	595,657		(148)				845,200	09/30/2022
100088121		BALTIMORE	MD		10/25/2022	8.125	117,642		(10)				161,000	07/14/2025
100088148		BIG BEAR CITY	CA		10/25/2022	7.374	178,409		(25)				415,000	09/28/2022
100088252		PHILADELPHIA	PA		10/17/2022	7.298	196,111		(40)				330,000	09/13/2022
100088365		PALM SPRINGS	CA		01/06/2023	8.875	859,187		(75)				1,100,000	11/23/2022
100088825	CF	SCOTTSDALE	AZ		11/15/2022	7.625	1,040,616		177				1,550,000	10/07/2022
100088826		SCOTTSDALE	AZ		11/15/2022	7.625	1,015,892		198				1,515,000	10/07/2022
100088834		IVINS	UT		11/15/2022	9.000	988,406						1,112,431	10/17/2022
100088949		MALIBU	CA		11/15/2022	7.625	1,762,048		(6)				2,500,000	10/21/2022
100089768		PORT SAINT LUCIE	FL		12/02/2022	8.000	432,063		(14)				560,000	11/01/2022
100090089		BLUFFDALE	UT		01/13/2023	9.875	1,472,307		(40)				2,035,300	11/18/2022
100090255		PHOENIX	AZ		01/13/2023	10.250	692,477		(129)				980,000	10/31/2022
100090413		LA QUINTA	CA		12/28/2022	8.000	1,896,438		(110)				2,550,000	08/25/2022
100090852	CF	DEERFIELD BEACH	FL		01/06/2023	10.500	113,171		(123)				155,000	11/03/2022
100091038		RANCHO CUCAMONGA	CA		01/31/2023	10.875	1,226,458		(24)				1,355,000	12/15/2022
100091114	CF	NEW FAIRVIEW	TX		01/31/2023	10.499	565,357		(223)				611,000	12/30/2022
100091121		LITHIA	FL		01/31/2023	8.999	506,352		(66)				565,000	12/30/2022
100091143		HURST	TX		01/31/2023	6.875	181,001						272,000	09/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091220		BARNARDSVILLE	NC		01/31/2023	8.250	286,289		(4)				440,000	10/19/2022
100091454		PORTER RANCH	CA		01/20/2023	10.000	1,861,633		(649)				2,600,000	12/12/2022
100091502		LYNCHBURG	VA		01/20/2023	8.189	75,518		(24)				100,000	12/15/2022
100091527		NEWPORT NEWS	VA		01/20/2023	8.050	153,039		(36)				234,000	12/27/2022
100091540	CF	GREENVILLE	SC		01/20/2023	8.262	141,926		(20)				221,000	12/15/2022
100091568		WEST COVINA	CA		03/07/2023	10.499	156,949		(8)				670,000	01/07/2023
100091615		SAN ANTONIO	TX		03/07/2023	9.125	143,909		(71)				200,000	01/13/2023
100091688		MCKINNEY	TX		03/24/2023	10.250	369,584		(271)				461,000	02/07/2023
100091727		WAIANAE	HI		03/24/2023	9.500	258,704		(150)				305,000	02/15/2023
100099608		SANFORD	FL		04/06/2023	9.250	294,787		(80)				385,000	02/24/2023
100099737		BALTIMORE	MD		02/28/2023	7.422	144,163						190,000	02/09/2023
100099779		LAKEHURST	NJ		02/28/2023	7.857	238,149		(59)				340,000	01/27/2023
100099797		SCRANTON	PA		02/28/2023	7.446	131,427		(29)				190,000	01/24/2023
100099821		MANCHESTER	NJ		02/28/2023	7.933	336,646		(86)				480,000	01/30/2023
100099973		DORAL	FL		03/28/2023	7.750	916,331		217				1,200,000	02/13/2023
100100182		BALTIMORE	MD		03/17/2023	7.520	128,654						170,000	02/16/2023
100100238		CHICAGO	IL		03/17/2023	8.189	114,628		(45)				175,000	02/27/2023
100100272		MESA	AZ		03/24/2023	8.250	879,736		(232)				1,345,000	01/24/2023
100100324		RICHMOND HILL	NY		04/27/2023	5.250	531,924			21,681			1,280,000	01/24/2022
100100401		GLEN COVE	NY		04/27/2023	5.125	220,585		150				429,000	12/30/2021
100100447		COVINGTON	LA		04/27/2023	6.875	297,758		200				473,000	04/18/2022
100100586		FRESNO	TX		04/27/2023	8.750	224,844		(8)				295,000	03/16/2023
100100618		BRADENTON	FL		04/27/2023	8.500	167,458		(144)				280,000	03/20/2023
100100761		HOMEWOOD	IL		04/28/2023	7.375	196,169		(7)				275,000	11/03/2021
100100863	CF	JESSUP	MD		04/28/2023	6.125	294,835		235				415,000	12/17/2021
100100936	CF	LEESBURG	VA		04/28/2023	8.990	904,181		406				1,325,000	05/24/2022
100100980		RANCHO CUCAMONGA	CA		04/28/2023	5.990	499,758		(25)				655,000	01/26/2022
100100999		JURUPA VALLEY	CA		04/28/2023	4.999	435,597		(282)				600,000	12/28/2021
100101668	CF	GASTONIA	NC		04/26/2023	6.625	299,856						411,000	03/16/2023
100101694		NORTH PORT	FL		03/31/2023	9.500	195,029		(12)				300,000	03/14/2023
100101771		LINDEN	NJ		03/31/2023	9.323	424,490		(12,965)				657,000	03/10/2023
100101773		BALTIMORE	MD		03/31/2023	7.539	121,381						200,000	03/03/2023
100101776		NORTH CHARLESTON	SC		03/31/2023	8.076	199,635		(37)				285,000	03/16/2023
100101790		PHILADELPHIA	PA		03/31/2023	7.772	182,494		(27)				260,000	03/17/2023
100101846		WINCHESTER	CA		04/06/2023	9.625	401,043		48				552,990	01/30/2023
100102023		BEAUMONT	CA		04/14/2023	8.750	436,187		(36)				550,000	02/07/2023
100102145		FONTANA	CA		04/14/2023	9.499	485,711		(38)				554,000	02/24/2023
100102421	CF	RICHMOND	TX		06/07/2023	7.999	298,801		(243)				370,000	10/31/2022
100102619		SPOKANE VALLEY	WA		06/22/2023	7.875	415,715		244				546,000	07/01/2022
100102662	CF	SUFFOLK	VA		06/22/2023	8.000	501,716		(130)				625,000	12/28/2022
100102682		IRVING	TX		06/22/2023	9.000	317,338		(275)				425,000	09/02/2022
100102987		BROOKLYN	NY		06/22/2023	8.500	687,808		28	207,433			1,100,000	05/08/2025
100103049		INDIANAPOLIS	IN		06/22/2023	9.250	182,412		(62)				194,000	06/03/2025
100103087		WATERBURY	CT		04/21/2023	7.795	179,940		(37)				240,000	04/03/2023
100103142		BOLINGBROOK	IL		04/21/2023	7.399	200,940		(39)				280,000	03/20/2023
100103327		CHATSWORTH	CA		04/28/2023	8.500	2,029,884		(101)				2,625,000	03/24/2023
100103519		HONOLULU	HI		05/08/2023	8.625	837,618		5				948,000	02/24/2023
100103529		LOS ANGELES	CA		05/08/2023	9.499	622,373		(46)				680,000	03/21/2023
100103576		SUNRISE	FL		05/08/2023	7.999	162,511		34				330,000	03/29/2023
100103639		CALIFORNIA CITY	CA		05/08/2023	9.499	209,230		(7)				275,000	03/28/2023
100103641		CALIFORNIA CITY	CA		05/08/2023	9.499	200,483		(7)				275,000	03/28/2023
100103648		CALIFORNIA CITY	CA		05/08/2023	9.499	281,841		(7)				326,000	03/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103740		LOMPOC	CA		05/08/2023	9.999	329,661		(158)				445,000	03/30/2023
100103851		SUMMERVILLE	SC		05/10/2023	7.536	204,853		(38)				273,000	04/13/2023
100107839		ALTADENA	CA		05/23/2023	7.000	1,462,350		(33)				2,100,000	04/06/2023
100107858	CF	SAN MARCOS	CA		06/29/2023	6.875	1,084,340		(115)				1,378,000	05/10/2023
100107877		LOS ANGELES	CA		06/29/2023	6.875	1,056,445		(164)				2,650,000	05/16/2023
100108026	CF	FLOWER MOUND	TX		05/25/2023	4.990	293,669		257				429,000	02/23/2023
100108094		TAMPA	FL		05/24/2023	8.375	264,448		(43)				380,000	04/24/2023
100108130		GARLAND	TX		05/24/2023	8.999	198,355		32				258,000	03/31/2023
100108145		MILWAUKEE	WI		05/24/2023	9.375	314,767		(18)				373,000	04/20/2023
100108150		PHOENIX	AZ		05/24/2023	9.375	375,399		(54)				440,000	04/26/2023
100108364		NEWARK	NJ		05/25/2023	8.249	286,508		1,120				365,000	05/02/2023
100108936	CF	PLANTATION	FL		05/31/2023	8.250	414,012		(54)				525,000	04/21/2023
100109006		PANAMA CITY	FL		05/31/2023	9.125	319,525		(255)				400,000	05/05/2023
100109275		CHICAGO	IL		07/21/2023	10.000	220,756		(62)				290,000	06/14/2023
100109872		WARREN	NJ		06/22/2023	7.961	123,907		(61)				487,000	05/26/2023
100109875		CLINTON TOWNSHIP	MI		06/22/2023	7.558	271,304		(51)				372,000	05/10/2023
100109904		BALTIMORE	MD		06/22/2023	7.960	113,104		(35)				160,000	05/19/2023
100110000	CF	ROCHESTER	NY		06/22/2023	8.527	88,378		120				118,000	05/09/2023
100110548		MANTECA	CA		06/30/2023	7.625	9						557,000	04/19/2023
100110585		DAVENPORT	FL		06/30/2023	6.624	384,680		(3)				530,000	05/02/2023
100110765		OCEANSIDE	CA		08/11/2023	7.625	406,433		(25)				1,615,000	07/10/2023
100110844		TALLADEGA	AL		06/29/2023	10.840	61,760						71,000	05/16/2022
100111012		CLEVELAND	OH		06/29/2023	7.850	26,443						60,000	04/07/2023
100111134		TUSCALOOSA	AL		06/29/2023	11.798	4,034						95,000	04/07/2023
100111152		TIPTONVILLE	TN		06/29/2023	9.139	568						75,000	04/12/2023
100111173		JACKSON	TN		06/29/2023	5.000	54,713		(98)				225,000	03/28/2025
100111365		KANSAS CITY	MO		06/29/2023	5.000	67						194,000	04/07/2023
100111408		REDFORD	MI		06/29/2023	2.750	58,305		369				160,000	02/27/2024
100111432		MENIFEE	CA		06/29/2023	4.500	198,800		479				670,000	06/02/2022
100111435		POMPANO BEACH	FL		06/29/2023	4.750	148,439		(81)				390,000	06/03/2022
100111488		WATERFORD	WI		06/29/2023	3.875	164,212		(605)				470,000	06/02/2022
100111532		FAIRHAVEN	MA		06/29/2023	3.990	115,272		71				395,000	06/02/2022
100111641		FITZGERALD	GA		06/29/2023	10.450	12,596						104,000	12/23/2024
100111747		FOUNTAIN INN	SC		06/29/2023	7.000	70,394		7				230,000	06/02/2022
100111752		FREMONT	CA		06/29/2023	2.875	202,530		(247)				677,000	06/09/2022
100111797		BRIERFIELD	AL		06/29/2023	6.875	109,422		15				295,000	06/05/2022
100111839		JONESBORO	GA		06/29/2023	5.375	88,190		139				221,000	06/01/2022
100112070		LAFAYETTE	LA		06/29/2023	4.125	41,518		(2,575)				160,000	06/02/2022
100112137		MINERAL	VA		06/29/2023	4.625	98,430		143				265,000	05/19/2022
100112195		LAWRENCE	KS		06/29/2023	5.000	73,787		202				173,000	07/06/2022
100112246		MARIETTA	GA		06/29/2023	5.375	188,888		273				390,000	06/13/2022
100112432		MEMPHIS	TN		06/29/2023	4.625	88,863		207				270,936	05/16/2022
100112668		MILWAUKEE	WI		06/29/2023	4.750	47,667		27				109,000	06/02/2022
100112703		FORDYCE	AR		06/29/2023	6.000	10,789		(3)				50,000	06/03/2022
100112764		MOORESVILLE	NC		06/29/2023	4.250	309,203		1,197				710,000	04/08/2023
100112778		CHICAGO	IL		06/29/2023	3.000	50,428		675				180,000	08/08/2022
100113036		DAVIE	FL		06/29/2023	3.375	195,399						442,000	04/09/2023
100113241		MILWAUKEE	WI		06/29/2023	2.875	29,830		79				75,000	06/02/2022
100113257		PHILADELPHIA	PA		06/29/2023	4.500	14,401		(125)				140,000	04/09/2023
100113321		DALY CITY	CA		06/29/2023	7.200	142,432		181				1,360,000	05/16/2022
100113329		APPLE VALLEY	CA		06/29/2023	5.225	143,366		551				421,000	05/15/2022
100113485		STEWARTSVILLE	NJ		06/29/2023	3.375	54,836						592,000	05/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113577		PALM BAY	FL		06/29/2023	4.250	89,627						445,000	01/16/2025
100113668		PHOENIX	AZ		06/29/2023	4.500	138,915		90				409,000	05/14/2022
100113775		ADDISON	IL		06/29/2023	3.625	82,612		(52)				250,000	06/02/2022
100113867		AVENTURA	FL		06/29/2023	6.125	30,705		44				1,650,000	04/07/2023
100113999		SANDERSVILLE	GA		06/29/2023	6.875	26,408		229				121,000	09/30/2024
100114075		MONTGOMERY	AL		06/29/2023	6.375	67,838		57				200,000	06/09/2022
100114151		STILLWATER	MN		06/29/2023	6.000	100,152		7				285,000	05/15/2022
100114234		SAN ANTONIO	TX		06/29/2023	7.500	16,360		12				215,000	04/07/2023
100114278		SUMMERHILL	PA		06/29/2023	6.480	43,601		(1,260)				110,000	05/18/2022
100114340		NEWNAN	GA		06/29/2023	4.625	199,434		398				450,000	06/02/2022
100114410		KAUKAUNA	WI		06/29/2023	6.000	40,927		148				157,000	05/16/2022
100114412		WINDSOR MILL	MD		06/29/2023	4.000	115,493		373				249,900	05/14/2022
100114461		LATROBE	PA		06/29/2023	7.430	115,814		(12)				202,000	05/16/2022
100114646		ATLANTA	GA		06/29/2023	8.875	142,942		(111)				180,000	05/22/2023
100114670		LOS ANGELES	CA		06/29/2023	7.999	1,024,727		(107)				1,200,000	05/31/2023
100114708		NORTH PORT	FL		06/29/2023	8.375	230,025		(36)				320,000	05/30/2023
100114911		ODESSA	TX		07/13/2023	8.750	267,671		(6)				340,000	05/23/2023
100115156		NEWARK	NJ		07/17/2023	7.627	528,682		(84)				700,000	06/09/2023
100115212		HIGHLAND MILLS	NY		07/17/2023	7.677	297,337		(42)				450,000	06/07/2023
100115247		CHARLEROI	PA		07/17/2023	8.212	106,454		(40)				140,000	06/14/2023
100115300	CF	YUCCA VALLEY	CA		07/17/2023	7.999	615,525		(357)				820,000	06/13/2023
100115309		PUYALLUP	WA		07/17/2023	7.999	507,662		(75)				660,000	06/14/2023
100115336	CF	NORTH MIAMI BEACH	FL		07/17/2023	7.250	735,112		(18)				1,250,000	06/16/2023
100115765		WOODSTOCK	GA		07/20/2023	7.500	3						444,000	04/28/2023
100115961		SALISBURY	MD		07/20/2023	6.625	343,508		27				549,000	05/30/2023
100116070		PEARLAND	TX		07/20/2023	10.875	344,616		(3)				415,000	03/01/2024
100116095	CF	SAN BERNARDINO	CA		07/20/2023	4.875	347,319		930				680,000	03/01/2024
100116112	CF	SUNLAND AREA LOS ANGELES	CA		07/20/2023	4.750	1,158,961		7,798				1,700,000	03/01/2024
100116169		SAN MARINO	CA		07/20/2023	5.125	1,030,023		2,186				2,780,000	03/01/2024
100116201		BEVERLY HILLS	CA		07/20/2023	3.625	485,793		2,174				1,200,000	03/01/2024
100116306		PALMDALE	CA		07/20/2023	5.250	467,764		970				680,000	03/01/2024
100116598		PERRIS	CA		07/20/2023	9.990	393,124		(85)				600,000	03/01/2024
100116664		SURFSIDE	FL		07/20/2023	7.875	838,022		657				1,150,000	03/01/2024
100116939		SAINT CLOUD	FL		07/20/2023	5.875	383,916		440				509,999	03/01/2024
100117080		FAYETTEVILLE	NC		07/20/2023	4.875	182,841		4,662				270,000	03/01/2024
100117438		ALTADENA	CA		07/20/2023	6.874	861,980		(81)				1,205,000	03/02/2024
100117790	CF	ALAMEDA	CA		07/20/2023	8.625	445,074		955				616,000	03/01/2024
100117854		RUSKIN	FL		07/20/2023	10.125	315,785		14				410,000	03/01/2024
100118680	CF	WRENTHAM	MA		07/25/2023	8.000	580,269		(195)				720,000	05/26/2023
100118734		LANTANA	FL		07/25/2023	9.500	271,609		(37)				382,000	06/08/2023
100118989	CF	HOUMA	LA		07/27/2023	8.875	375,010		(117)				450,000	06/30/2023
100119326		TOOELE	UT		07/31/2023	6.999	315,420		5				430,000	06/15/2023
100119694		HARTFORD	CT		08/08/2023	7.860	262,875		(98)				375,000	07/10/2023
100119695		HARTFORD	CT		08/08/2023	7.861	287,409		(78)				380,000	07/10/2023
100119751		WEISER	ID		08/08/2023	7.250	166,650		289	49			259,000	06/30/2023
100119892	CF	DEARBORN HTS	MI		08/10/2023	8.500	208,155		(101)				279,000	05/23/2023
100119910		GREENVILLE	SC		08/10/2023	8.000	27		(1)				260,000	05/23/2023
100119960		RAHWAY	NJ		08/11/2023	6.125	377,144						539,000	07/10/2023
100120023		DAVENPORT	FL		08/11/2023	7.625	308,345						397,000	06/22/2023
100120191	CF	MIRAMAR	FL		08/18/2023	8.625	1,031,498		(435)				1,280,000	04/14/2023
100120283	CF	ATLANTA	GA		08/18/2023	9.875	359,358		(65)				420,000	06/30/2023
100120417		LUSBY	MD		08/18/2023	9.750	266,375		3	25,582			423,000	09/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120464		WALTHAM	MA		08/18/2023	6.999	684,378		15				1,300,000	07/06/2023
100120560		KISSIMMEE	FL		08/18/2023	10.625	346,110		17				394,000	07/25/2023
100120567		AURORA	CO		08/18/2023	9.999	621,188		175				758,000	08/01/2023
100120605	CF	VACAVILLE	CA		08/18/2023	9.499	560,271		(80)				700,000	07/27/2023
100120793		CONYERS	GA		08/25/2023	8.500	215,417		(109)				390,000	06/26/2023
100120868		MIAMI	FL		08/28/2023	8.000	149,109		(17)				315,000	06/05/2023
100120945		HANOVER	PA		08/30/2023	7.375	390,169		18				450,000	06/26/2023
100120981		ELLIJAY	GA		08/30/2023	7.500	290,046		42				376,000	06/15/2023
100126302		WATERBURY	CT		08/30/2023	7.763	177,655		(30)				235,000	08/03/2023
100126324		WASHINGTON	DC		08/30/2023	8.600	1,211,564		2,663				1,870,000	07/21/2023
100126389		CHESAPEAKE	VA		08/30/2023	7.888	257,080		(68)				425,000	07/27/2023
100126396		BALTIMORE	MD		08/30/2023	7.547	163,984						200,000	07/26/2023
100126398		BALTIMORE	MD		08/30/2023	7.315	151,848						185,000	07/26/2023
100126399		BALTIMORE	MD		08/30/2023	7.565	176,268						215,000	07/20/2023
100126418	CF	BATON ROUGE	LA		08/30/2023	8.497	203,945		(65)				270,000	07/24/2023
100126519		STOKESDALE	NC		08/30/2023	7.500	86,228		16				178,000	05/25/2022
100126520		BUFFALO	NY		08/30/2023	9.280	8,576		(2)				72,000	04/07/2023
100126592		FULLERTON	CA		08/30/2023	7.500	410,832						1,540,000	05/16/2022
100126713		EVANSVILLE	IN		08/30/2023	5.000	14,465		(1)		(1)		33,900	04/07/2023
100126740		SAINT STEPHEN	SC		08/30/2023	5.000	43,331		38				260,000	05/16/2022
100126842		DUBLIN	OH		08/30/2023	7.500	149,405						320,000	09/24/2025
100126847		LAMONT	CA		08/30/2023	11.092	48,962		(131)				137,000	05/16/2022
100126884		LEESBURG	VA		08/30/2023	7.625	1,145						550,000	04/07/2023
100126900		CHESAPEAKE	WV		08/30/2023	7.000	3,009						77,000	04/14/2022
100126904		CAHOKIA	IL		08/30/2023	7.500	24,482		33				68,000	04/09/2023
100126958		ATLANTA	GA		08/30/2023	8.500	107,373		(10)				195,000	05/16/2022
100126974		ROCKFORD	IL		08/30/2023	10.000	1,751		2				50,000	04/11/2023
100126991		KANSAS CITY	KS		08/30/2023	4.750	43,223		63				130,000	01/01/2025
100126999		SYRACUSE	NY		08/30/2023	6.750	109,682		(9)				131,000	08/30/2023
100127078		CAIRO	IL		08/30/2023	13.975	16,234		(1)				12,000	04/10/2023
100127097		STONEWOOD	WV		08/30/2023	10.140	61,159						64,418	11/08/2019
100127181		LA CANADA FLINTRIDGE	CA		08/30/2023	5.750	190,209						2,300,000	04/09/2023
100127317		KEARNY	NJ		08/30/2023	3.125	180,423		(12)				413,000	06/03/2022
100127374		WILMINGTON	CA		08/30/2023	2.875	335,417		8				625,000	12/19/2024
100128031		ANTIOCH	TN		09/08/2023	6.750	273,537		138				375,000	06/02/2022
100128075	CF	HOPKINS	SC		09/08/2023	7.000	207,006		91				269,000	06/24/2022
100128207		COLUMBIA	MD		09/18/2023	7.125	11						430,000	07/31/2023
100128760		BALTIMORE	MD		09/21/2023	7.749	114,361		(11)				165,000	08/30/2023
100129245		PHILLIPSBURG	NJ		11/03/2023	8.625	663,500		7				800,000	09/29/2023
100129274		PORT SAINT LUCIE	FL		09/25/2023	10.750	146,148		(15)				182,000	08/25/2023
100129885		OLD FORGE	PA		09/27/2023	7.963	134,432		(22)				170,000	08/24/2023
100129893		CHICAGO	IL		09/27/2023	8.250	206,430		(49)				310,000	08/10/2023
100129909		BALTIMORE	MD		09/27/2023	7.587	171,966						225,000	08/10/2023
100129910		BALTIMORE	MD		09/27/2023	7.662	184,798						225,000	08/03/2023
100130006		PHILADELPHIA	PA		09/27/2023	8.609	235,804		779				382,000	08/23/2023
100130342		OCALA	FL		09/28/2023	7.990	216,224		(36)				305,000	08/10/2023
100131787		DALLASTOWN	PA		10/06/2023	8.875	217,585		(54)				295,000	08/14/2023
100132274		WATAUGA	TX		10/13/2023	7.125	240,637						320,000	08/28/2023
100132342		SAINT CHARLES	MO		11/03/2023	8.375	305,886		57				360,000	06/13/2022
100132431	CF	DALLAS	TX		11/03/2023	10.000	307,001		(38)				349,000	05/18/2023
100132533		PARKLAND	FL		11/03/2023	8.250	802,949		546				970,000	06/27/2023
100132685		SOUTHGATE	MI		11/03/2023	10.500	306,504		(18)				444,000	06/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132820		SANDY SPRINGS	GA		11/03/2023	7.875	2,292,038		322				3,150,000	09/07/2023
100133427		LEHIGH ACRES	FL		10/19/2023	10.375	410,101		458				520,000	08/21/2023
100133454		WADDELL	AZ		10/19/2023	7.500	789,594		(5)				1,000,000	07/26/2023
100133539		NEWARK	NJ		10/19/2023	8.874	747,143		(59)				1,000,000	08/10/2023
100133766		SCOTTSDALE	AZ		10/20/2023	8.750	1,793,458		4				2,518,000	07/03/2023
100133833	CF	GLENBURN	ME		10/20/2023	7.750	230,184		(9)				333,000	09/21/2023
100133856		LIBERTY HILL	TX		10/20/2023	10.499	657,010		(22)				796,000	09/29/2023
100133875		ARLINGTON	VA		10/24/2023	8.750	1,960,639		(8)				2,320,000	08/31/2023
100133934		WEBSTER	MA		10/25/2023	7.887	277,211		(55)				610,000	09/25/2023
100133984		BALTIMORE	MD		10/25/2023	7.997	150,538						200,000	09/14/2023
100133986		SOUTH FALLSBURG	NY		10/25/2023	7.917	176,266		(522)				250,000	09/27/2023
100133997		CLEVELAND	OH		10/25/2023	8.680	78,229		(18)				120,000	09/08/2023
100134507		MEADOWLAKES	TX		10/30/2023	8.124	619,514		(84)				795,000	10/06/2023
100134537		STERLING HEIGHTS	MI		10/30/2023	8.875	346,567		(60)				476,000	09/22/2023
100135052		MIAMI	FL		11/01/2023	7.250	637,759		163				850,000	09/12/2023
100135423		SHREWSBURY	MA		11/13/2023	8.125	390,758		(33)				560,000	09/12/2023
100136179		TURLOCK	CA		12/18/2023	8.750	309,478		72				450,000	11/16/2023
100136727		BALTIMORE	MD		11/27/2023	8.500	159,829						199,000	11/02/2023
100136729		BALTIMORE	MD		11/27/2023	8.420	150,648						185,000	11/01/2023
100136752		BALTIMORE	MD		11/27/2023	8.570	224,186						290,000	10/20/2023
100136937		SEDONA	AZ		11/28/2023	7.124	50		1				915,000	10/20/2023
100137061		PIGEON FORGE	TN		11/28/2023	7.875	7		0				625,000	10/12/2023
100137145	CF	PROSPER	TX		11/28/2023	9.125	1,178,619		(150)				1,485,000	09/28/2023
100137198		WELLINGTON	FL		11/28/2023	9.875	903,282		(101)				1,190,000	10/26/2023
100137365		DELTONA	FL		12/01/2023	8.999	213,706		(63)				280,000	10/23/2023
100137409	CF	BONAIRE	GA		01/11/2024	8.375	268,196		(142)				330,000	11/16/2023
100137421		LITCHFIELD PARK	AZ		01/11/2024	8.500	887,065		(138)				1,450,000	11/22/2023
100137576	CF	POCATELLO	ID		12/08/2023	7.500	257,052		(18)				365,000	10/19/2023
100137902	CF	RIALTO	CA		12/08/2023	7.500	289,581		(23)				480,000	10/04/2023
100137940		MELBOURNE BCH	FL		12/13/2023	7.500	32						600,000	10/27/2023
100137961		LONG BEACH	CA		12/13/2023	7.625	4						820,000	09/20/2023
100138261		WIMAUMA	FL		12/15/2023	9.750	510,097		(26)				726,000	11/02/2023
100138361		DUNDALK	MD		12/18/2023	8.874	172,462		15				225,000	11/17/2023
100138427		MCLEAN	VA		12/18/2023	10.990	5,362,059		(755)				8,700,000	10/31/2023
100138684		INDIAN HARBOUR BEACH	FL		02/02/2024	8.875	2,584,571		(758)				4,400,000	12/20/2023
100138759	CF	LAS VEGAS	NV		12/21/2023	9.250	571,684		(12)				725,000	10/26/2023
100138957		LAKE PANASOFFKEE	FL		12/21/2023	5.000	40,636		670				295,000	05/18/2022
100138972		SEATTLE	WA		12/21/2023	6.500	15,744						481,000	04/08/2023
100138978		SAN FRANCISCO	CA		12/21/2023	5.875	1,390,094						4,316,000	04/07/2023
100139125		COVINA	CA		12/28/2023	9.000	609,027		(13)				850,000	09/29/2023
100139152		EAST POINT	GA		12/28/2023	8.874	175,219		(92)				242,000	11/28/2023
100139370		WATERBURY	CT		12/28/2023	8.920	288,440		(72)				380,000	11/09/2023
100139371		WATERBURY	CT		12/28/2023	8.920	291,744		(110)				380,000	11/09/2023
100139373		WATERBURY	CT		12/28/2023	8.920	299,422		(113)				390,000	11/09/2023
100139389		BALTIMORE	MD		12/28/2023	8.250	188,367						230,000	11/08/2023
100139390		BALTIMORE	MD		12/28/2023	8.460	167,727						205,000	11/17/2023
100139421		BALTIMORE	MD		12/28/2023	8.440	167,225						220,000	11/08/2023
100139425		PITTSBURGH	PA		12/28/2023	8.760	130,856		(18)				200,000	11/07/2023
100139502		BALTIMORE	MD		12/28/2023	9.125	436,293		(47)				530,000	10/16/2025
100139713		UNITED KINGDOM	GBR		12/18/2023	6.990	867,856					61,822	820,000	10/03/2023
100139721		UNITED KINGDOM	GBR		12/18/2023	8.990	161,735					11,504	165,000	08/13/2021
100139767		UNITED KINGDOM	GBR		12/18/2023	6.840	389,894					27,774	410,000	09/17/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139790		UNITED KINGDOM	GBR		12/18/2023	7.290	416,655					29,680	460,000	09/15/2023
100140049		GLEN ALLEN	VA		01/09/2024	7.875	36		(1)				420,000	11/16/2023
100140054		BROOKLINE	MA		01/09/2024	7.624	36		(1)				775,000	11/09/2023
100140716		LOS ANGELES PACIFIC PALISADES	CA		02/08/2024	8.125	1,595,061		(11)				2,080,000	01/18/2024
100140745		ESSEX	MD		01/22/2024	8.499	170,404		10				225,000	12/15/2023
100140855		OCALA	FL		03/06/2024	9.875	395,750		(642)				540,000	01/16/2024
100140915		SUNRISE	FL		02/26/2024	8.375	221,575		(50)				450,000	01/30/2025
100140989		ALTADENA	CA		01/26/2024	8.990	942,746		(11)				1,340,000	10/25/2023
100141109		TRENTON	NJ		01/30/2024	7.450	109,476		(386)				176,000	01/03/2024
100141112		PHILADELPHIA	PA		01/30/2024	7.840	238,232		(30)				365,000	12/29/2023
100141142		BALTIMORE	MD		01/30/2024	7.720	153,044						199,000	12/14/2023
100141152		BALTIMORE	MD		01/30/2024	7.820	160,116						195,000	01/02/2024
100141153		BALTIMORE	MD		01/30/2024	7.930	167,039						205,000	12/15/2023
100141191		BUFFALO	NY		01/30/2024	8.690	177,685		136				220,000	12/15/2023
100141291		IRVINE	CA		01/30/2024	8.250	490,412		(35)				700,000	12/18/2023
100141319	CF	PALM HARBOR	FL		01/30/2024	9.500	545,972		(70)				710,000	12/19/2023
100141392		ATLANTA	GA		01/30/2024	9.250	340,915		(171)				435,000	12/22/2023
100141597		DAVENPORT	FL		01/30/2024	8.375	253,066		(47)				345,000	01/05/2024
100142079		CUMMING	GA		02/29/2024	8.875	691,086		(178)				840,000	01/30/2024
100142174		POINCIANA	FL		02/29/2024	8.500	193,694		(72)				255,000	01/05/2024
100143466	CF	SPRING HILL	FL		02/16/2024	10.750	350,987		59				433,000	01/15/2024
100143549		CHARLEROI	PA		02/21/2024	7.770	126,691		(27)				180,000	01/23/2024
100143579		HARTFORD	CT		02/21/2024	8.650	568,732		(207)				850,000	02/02/2024
100143697	CF	BRADENTON BEACH	FL		02/22/2024	7.874	2,122,389		(480)				3,600,000	01/19/2024
100143779		LAKE HAVASU CITY	AZ		02/27/2024	9.500	901,617		82				1,350,000	01/26/2024
100144291		HINSDALE	MA		03/07/2024	9.499	351,365		(31)				450,000	01/25/2024
100144463		PHOENIX	AZ		04/26/2024	8.625	963,277		(137)				1,250,000	03/06/2024
100144476	CF	BOCA RATON	FL		04/26/2024	7.625	1,635,329		(157)				2,500,000	03/15/2024
100144510	CF	LUBBOCK	TX		04/26/2024	9.250	294,024		(264)				341,500	03/11/2024
100144674		UNITED KINGDOM	GBR		03/12/2024	8.500	589,030					41,959	574,977	02/14/2020
100144675		UNITED KINGDOM	GBR		03/12/2024	8.500	606,247					43,186	591,976	02/14/2020
100144716		UNITED KINGDOM	GBR		03/12/2024	8.500	512,619					36,516	510,004	02/14/2020
100144755		UNITED KINGDOM	GBR		03/12/2024	8.500	577,093		(2)			41,109	549,969	09/04/2019
100144861		UNITED KINGDOM	GBR		03/12/2024	8.500	300,506		1,792			21,341	359,980	02/26/2020
100144902		UNITED KINGDOM	GBR		03/12/2024	8.500	132,606		541			9,435	115,000	02/06/2020
100145091		UNITED KINGDOM	GBR		03/12/2024	8.500	494,052		24			35,193	495,000	01/09/2020
100145323		UNITED KINGDOM	GBR		03/12/2024	8.500	621,493		(116)			44,274	619,983	12/20/2019
100145604		UNITED KINGDOM	GBR		03/12/2024	8.500	277,719		(710)			19,798	260,000	11/07/2019
100145627		UNITED KINGDOM	GBR		03/12/2024	8.500	389,829		(113)			27,772	425,025	11/19/2019
100145692		UNITED KINGDOM	GBR		03/12/2024	8.500	515,048					36,689	495,000	02/14/2020
100145895		RICHMOND	VA		03/19/2024	11.875	55,492		(57)				366,991	10/30/2023
100145961		VIRGINIA BEACH	VA		03/19/2024	11.375	72,289		13				352,174	10/19/2023
100146164		GARDNER	MA		03/19/2024	12.125	53,042		(17)				337,835	10/27/2023
100146598		LOS ANGELES (CHATSWORT	CA		03/20/2024	9.500	3,434,363		(127)				5,100,000	12/19/2023
100146609		FRIENDSWOOD	TX		03/20/2024	8.999	2,316,771		206				2,775,000	02/12/2024
100146700		CHICAGO	IL		03/20/2024	8.999	431,827		(61)				660,000	02/22/2024
100147106		PHILADELPHIA	PA		03/28/2024	7.874	113,876		(2)				230,000	02/14/2024
100147207		SCRANTON	PA		03/28/2024	7.970	129,109		(34)				165,000	02/28/2024
100147286		PLANTATION	FL		03/28/2024	7.800	97,006		2				164,000	02/12/2024
100147488	CF	LAKE WORTH	FL		04/03/2024	8.500	387,172		(260)				570,000	01/10/2024
100147494	CF	PACIFIC PALISADES	CA		04/03/2024	7.630	1,463,326		(125)				3,650,000	02/10/2024
100147511		PHILADELPHIA	PA		04/03/2024	9.000	297,207		(195)				360,000	03/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147702		(PACIFIC PALISADES AREA) LOS A	CA		04/05/2024	8.000	2,345,865		(208)				3,310,000	03/05/2024
100147892		ROSEVILLE	CA		04/08/2024	6.375	5						453,000	01/22/2024
100148666		MALIBU	CA		04/16/2024	8.375	3,686,756		(54)				5,625,000	03/01/2024
100148828	CF	LAUDERDALE LAKES	FL		04/17/2024	8.000	300,083		(111)				376,000	10/25/2023
100149711	CF	SCRANTON	PA		04/26/2024	8.333	179,465		(64)				235,000	04/01/2024
100149749		SPENCER	MA		04/26/2024	8.240	359,384		1,054				634,000	03/13/2024
100149764		PHILADELPHIA	PA		04/26/2024	8.590	293,278		(73)				410,000	03/15/2024
100149810		SADDLE RIVER	NJ		04/26/2024	8.750	1,901,165		(657)				2,650,000	04/05/2024
100149931		CASTAIC	CA		06/07/2024	9.500	1,279,884		(33)				1,388,000	04/18/2024
100150182	CF	DIX HILLS	NY		04/30/2024	8.250	1,762,088		(681)				2,300,000	02/26/2024
100150241		UNITED KINGDOM	GBR		04/29/2024	6.440	577,358					41,128	600,000	04/23/2024
100150520		MABLETON	GA		05/03/2024	6.500	35		1				437,000	01/25/2024
100151472		ORLANDO	FL		05/10/2024	7.624	354,340		(44)				472,000	01/09/2024
100151644		CAPE CORAL	FL		05/10/2024	7.625	554,949		(110)				765,000	03/22/2024
100151716		HACKETTSTOWN	NJ		05/10/2024	11.375	376,951		(2)				490,000	04/17/2024
100152812		LAKELAND	FL		05/22/2024	7.625	206,012		(90)				418,000	04/29/2024
100152820	CF	PINEHURST	TX		05/22/2024	8.499	625,629		(273)				760,000	04/25/2024
100153381		FORT MYERS BEACH	FL		05/29/2024	7.999	625,637		(98)				775,000	05/10/2024
100153404		SOUTH HOLLAND	IL		05/30/2024	7.750	196,383		(22)				300,000	04/30/2024
100153453		WASHINGTON	PA		05/30/2024	8.900	122,223		(35)				160,000	04/12/2024
100153586		UNITED KINGDOM	GBR		05/29/2024	6.590	167,658					11,943	195,000	05/17/2024
100153642		DELRAY BEACH	FL		05/31/2024	7.000	293,309		13				400,000	04/30/2024
100153644		DELRAY BEACH	FL		05/31/2024	7.625	345,948		(12)				455,000	04/30/2024
100153823		DANVERS	MA		07/10/2024	8.875	551,694		6				690,000	02/01/2024
100153896		HOUSTON	TX		06/05/2024	7.375	193,157		(60)				270,000	05/08/2024
100153933		BALTIMORE	MD		06/05/2024	9.375	142,011		(107)				205,000	05/15/2024
100154156		WINCHESTER	TN		07/11/2024	8.750	496,520		(137)				663,000	06/04/2024
100154679		ROXBURY	MA		07/19/2024	8.875	831,735		(385)				1,225,000	12/22/2023
100154920		DECATUR	GA		07/19/2024	9.250	527,652		45				620,000	08/28/2025
100155363		BEAVERTON	OR		06/18/2024	11.750	60,495		(20)				525,816	03/22/2024
100155369		MISSION VIEJO	CA		06/18/2024	9.125	12		(1)				2,120,000	03/28/2024
100155386		ELLENTON	FL		06/18/2024	8.250	173,299		(2)				576,016	03/18/2024
100155400		WEST PALM BEACH	FL		06/18/2024	11.375	9		(1)				416,596	03/14/2024
100155440		CAPE CORAL	FL		06/18/2024	11.750	85,212		6				697,000	03/07/2024
100155554		PHOENIX	AZ		06/18/2024	11.250	83,423		(10)				331,381	03/26/2024
100156040		DELRAY BEACH	FL		06/18/2024	7.625	343,388		(1)				455,000	04/30/2024
100156392	CF	CLEARWATER	FL		07/25/2024	8.875	241,154		(151)				256,000	06/21/2024
100156674		MT. JULIET	TN		06/24/2024	8.124	533,973		(68)				744,000	04/15/2024
100156737		UPLAND	CA		06/26/2024	8.625	1,274,567		(287)				1,560,000	06/12/2024
100156906		ASBURY PARK	NJ		06/27/2024	8.280	576,853		(103)				715,000	05/21/2024
100157143	CF	OCEAN VIEW	DE		02/20/2025	8.250	347,840		(104)				425,000	05/06/2024
100157707		LAKE HAVASU CITY	AZ		06/28/2024	9.500	483,954		(90)				480,000	07/31/2025
100157734		GROVETOWN	GA		06/28/2024	8.750	314,655		(56)				368,000	05/13/2024
100159253	CF	COLLEGE PLACE	WA		07/15/2024	6.750	289,891		(27)				420,000	03/22/2024
100159323		MERCED	CA		07/15/2024	5.990	1						381,000	04/23/2024
100159617		TALLADEGA	AL		07/15/2024	8.625	1,648,819		26				145,000	04/16/2025
100159894		HOMESTEAD	FL		08/16/2024	8.125	453,378		(78)				563,000	04/11/2024
100159904		LAKE WORTH	FL		08/16/2024	7.125	261,800		(67)				412,000	04/16/2024
100160500		FONTANA	CA		07/19/2024	9.499	927,930		61				1,006,000	06/19/2024
100161011		EUREKA	CA		07/24/2024	7.625	258,079		(44)				342,000	05/28/2024
100161781		DETROIT	MI		07/31/2024	8.650	139,342		(55)				180,000	07/09/2024
100161831		RIDGEFIELD PARK	NJ		07/31/2024	7.950	141,082		(51)				197,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163593		OREM	UT		08/15/2024	7.750	973,808		(447)				1,475,000	07/31/2024
100164900		DETROIT	MI		08/28/2024	8.410	192,409		804				360,000	08/02/2024
100164924		PHILADELPHIA	PA		08/28/2024	7.950	316,728		(48)				420,000	07/11/2024
100164975		ESCONDIDO	CA		08/28/2024	9.624	1,446,171		(203)				1,850,000	08/05/2024
100164990		LAKEVILLE	PA		08/28/2024	8.499	225,785		(131)				291,000	08/02/2024
100165665		AUSTELL	GA		10/04/2024	8.750	404,595		(270)				536,000	08/28/2024
100165868		MALIBU	CA		08/30/2024	7.625	2,898,841		(107)				3,750,000	07/16/2024
100165939		HAWAIIAN GARDENS	CA		09/06/2024	7.125	473,325		(142)				726,000	09/18/2025
100166037		NEW PORT RICHEY	FL		09/06/2024	7.125	434,672		(66)				670,000	08/09/2024
100166344	CF	ELMHURST	IL		10/24/2024	9.125	1,278,463		(172)				1,635,000	09/09/2024
100167163		BANNING	CA		09/13/2024	10.375	267,989		(50)				335,000	07/22/2024
100167806		SAINT MICHAELS	MD		09/19/2024	7.124	1,144,319		(491)				2,949,000	08/09/2024
100168071		SILVER SPRING	MD		09/20/2024	7.500	268		(6)				732,000	03/25/2024
100168314		LAKE HARMONY	PA		09/20/2024	8.125	266		(7)				530,000	04/20/2024
100168754		MILWAUKEE	WI		09/26/2024	8.500	106,775		(76)				147,000	08/15/2024
100168755	CF	WHITTIER	CA		09/26/2024	9.625	927,933		(376)				996,000	08/19/2024
100168866		UNITED KINGDOM	GBR		09/26/2024	6.340	1,442,993					102,791	1,500,000	08/30/2024
100169233		PLYMOUTH	PA		09/27/2024	7.200	118,582		(24)				165,000	08/19/2024
100169420		GARDEN VALLEY	ID		09/30/2024	7.625	239		(6)				443,000	05/07/2024
100169424		STOCKTON	CA		09/30/2024	7.125	174		(4)				285,000	05/06/2024
100169489		NUTLEY	NJ		09/30/2024	7.625	478		(14)				875,000	06/14/2024
100169495		DELRAY BEACH	FL		09/30/2024	7.625	232,866		50				305,000	06/17/2024
100169527		KURE BEACH	NC		09/30/2024	7.125	579		(10)				1,050,000	06/28/2024
100169544		SOUTH ELGIN	IL		09/30/2024	8.125	108		(4)				236,000	06/21/2024
100169557		SPOONER	WI		09/30/2024	8.625	120		(5)				255,000	07/01/2024
100169583		ELK GROVE VILLAGE	IL		09/30/2024	7.500	196		(5)				350,000	06/28/2024
100169613		SACRAMENTO	CA		09/30/2024	8.500	556		(12)				605,000	05/16/2024
100169624		JAMUL	CA		09/30/2024	7.990	515		(6)				1,001,000	05/16/2024
100169637		STONE MOUNTAIN	GA		09/30/2024	7.500	324		(15)				270,000	06/25/2024
100169638		QUINCY	MA		09/30/2024	7.625	818		(18)				845,000	06/07/2024
100169656		MECHANICSVILLE	VA		09/30/2024	6.875	420		(7)				595,000	06/07/2024
100169727		CLAWSON	MI		09/30/2024	6.990	220		(5)				372,000	06/17/2024
100169771		LAKE MARY	FL		09/30/2024	7.625	296		(8)				540,000	07/02/2024
100169792		SACRAMENTO	CA		09/30/2024	7.375	1,686		(35)				625,000	07/01/2024
100169799		NORTH OGDEN	UT		09/30/2024	7.990	452		(5)				915,000	07/13/2024
100169806		PEORIA	AZ		09/30/2024	6.990	425		(9)				735,000	07/12/2024
100169818		ELK GROVE	CA		09/30/2024	7.500	132,688		(5)				575,000	07/11/2024
100169820		NORTHRIDGE	CA		09/30/2024	7.500	992		(14)				832,500	07/16/2024
100170151		SEVIERVILLE	TN		10/08/2024	7.124	581,110		(19)				680,000	08/28/2024
100171541		CADDO MILLS	TX		10/16/2024	8.125	2,069		(10)				323,000	08/15/2024
100172543		GRAND JUNCTION	CO		10/23/2024	6.875	2						348,000	09/09/2024
100173534		DOUGLASVILLE	GA		10/29/2024	8.750	182,217		(37)				260,000	06/24/2025
100173800		FORT MYERS	FL		10/30/2024	7.500	288,285		(33)				540,000	08/16/2024
100174187		SACRAMENTO	CA		10/31/2024	7.990	153		(4)				280,000	06/10/2024
100174189		PAYSON	AZ		10/31/2024	7.375	389		(6)				620,000	06/06/2024
100174204		FLAGSTAFF	AZ		10/31/2024	8.125	2,586		(54)				536,000	06/26/2024
100174748		ATLANTA	GA		10/31/2024	9.000	433,361		(269)				584,000	02/24/2024
100174846		LAFAYETTE	IN		10/31/2024	9.125	194,458		(90)				312,500	04/25/2024
100175042		TEXAS CITY	TX		11/05/2024	8.375	336,162		(68)				374,000	10/15/2024
100175550		CORONA	CA		11/08/2024	4.250	106,221		140		4,295		840,000	10/09/2024
100175665		HOUSTON	TX		11/12/2024	8.125	273,150		(91)				367,100	10/15/2024
100175776		DELAND	FL		11/12/2024	6.590	125,545		1,626				190,000	09/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176046		FULSHEAR	TX		12/20/2024	8.000	576,958		(120)				679,000	11/12/2024
100176571		CANTON	GA		11/15/2024	6.500	589,443		47				665,000	09/27/2024
100176590		INDEPENDENCE	MO		11/15/2024	8.499	98		(5)				215,000	09/23/2024
100176602		LOS ANGELES	CA		11/15/2024	7.375	621,562		(150)				870,000	09/13/2024
100176611		KISSIMMEE	FL		11/15/2024	9.250	378,681		40				459,000	08/27/2024
100176731		KATY	TX		11/15/2024	6.875	329		(6)				559,000	04/08/2024
100176734		ATLANTA	GA		11/15/2024	7.625	414		(9)				738,000	04/19/2024
100176745		REHOBOTH BEACH	DE		11/15/2024	6.875	2,054		(37)				730,000	05/03/2024
100176746		MUNSTER	IN		11/15/2024	7.375	151		(6)				240,000	04/10/2024
100176759		STERLING	VA		11/15/2024	6.875	223		(4)				428,000	04/01/2024
100176856	CF	NEW BERN	NC		11/15/2024	10.000	227,306		(104)				272,000	09/06/2024
100176858		JACKSONVILLE	FL		11/15/2024	9.500	320,989		17				390,000	09/18/2024
100177415		VALLEY HOME	CA		01/16/2025	9.750	555,092		(212)				680,000	03/23/2023
100177673		KISSIMMEE	FL		01/16/2025	8.375	104,131		(55)				410,000	07/16/2024
100178151		FOX LAKE	IL		11/19/2024	9.300	46,209		(41)				177,000	08/30/2024
100178475	CF	MIAMI	FL		11/21/2024	8.250	332,269		(184)				425,000	09/11/2024
100179412		SOUTH DAYTONA	FL		12/27/2024	7.500	345,610		(154)				453,000	12/02/2024
100179427		TACOMA	WA		12/27/2024	7.500	584,363		(94)				890,000	11/27/2024
100180079		BAKERSFIELD	CA		12/30/2024	7.375	366,268		(45)				455,000	10/15/2024
100180158		FORT LAUDERDALE	FL		11/25/2024	7.625	1,264,420		(510)	(4)			1,900,000	05/15/2024
100180582		LOS ANGELES	CA		11/26/2024	8.750	666,140		(111)				730,000	08/09/2024
100180706	CF	NEWPORT COAST AREA NEWPORT BE	CA		11/26/2024	7.875	4,130,614		(1,924)				9,400,000	09/12/2024
100181310	CF	JACKSONVILLE	FL		12/06/2024	8.125	222,310		(123)				284,000	11/13/2024
100181581		JOHNSON CITY	NY		12/09/2024	8.130	153,167		(51)				200,000	10/25/2024
100181631	CF	CLEVELAND	OH		12/11/2024	7.625	126,859		(3)				170,000	10/23/2024
100182288		HOCKLEY	TX		12/12/2024	5.750	733		27				295,000	10/16/2024
100184510		PALATKA	FL		12/17/2024	9.500	83,142		(41)				333,123	10/19/2024
100184688		MOODUS	CT		12/17/2024	8.875	36,402		(29)				299,833	11/01/2024
100185564		BRAINTREE	MA		12/20/2024	7.125	451,519		(89)				635,000	10/08/2024
100185680		S-GRAVENHAGE	NLD		12/20/2024	5.350	334,904					39,729	475,000	12/11/2024
100185681		ARNHEM	NLD		12/20/2024	5.350	105,759					12,546	157,050	11/29/2024
100185685		ROOSENDAAL	NLD		12/20/2024	5.050	234,198					27,783	295,000	12/06/2024
100185686		AMSTERDAM	NLD		12/20/2024	4.450	1,229,744					145,884	1,610,000	12/06/2024
100185691		GRONINGEN	NLD		12/20/2024	5.400	148,063					17,565	185,000	12/03/2024
100185695		GRONINGEN	NLD		12/20/2024	5.300	1,894,969					224,799	2,356,000	12/02/2024
100185704		EMMEN	NLD		12/20/2024	5.300	44,622					5,294	50,313	12/03/2024
100185705		EMMEN	NLD		12/20/2024	5.300	709,468					84,164	754,688	12/03/2024
100185707		ROTTERDAM	NLD		12/20/2024	4.850	293,775					34,850	510,000	12/06/2024
100185711		AMSTERDAM	NLD		12/20/2024	5.100	244,906					29,053	325,000	12/05/2024
100185716		KLOOSTERBUREN	NLD		12/20/2024	5.300	238,546					28,298	290,000	12/02/2024
100185723		EINDHOVEN	NLD		12/20/2024	5.100	374,564					44,434	425,000	12/04/2024
100185725		UTRECHT	NLD		12/20/2024	4.850	352,531					41,820	535,000	12/02/2024
100185726		ROTTERDAM	NLD		12/20/2024	5.175	381,086					45,208	874,000	12/02/2024
100185727		ROTTERDAM	NLD		12/20/2024	5.175	498,196					59,101	706,600	12/02/2024
100186462		QUEEN CREEK	AZ		12/30/2024	8.125	412,289		(73)				505,000	10/30/2024
100186745		MOBILE	AL		12/31/2024	7.375	128		(2)				266,000	08/20/2024
100188827		CHANDLER	AZ		01/09/2025	7.875	31,594		(162)				435,000	11/07/2024
100188831		ALBUQUERQUE	NM		01/09/2025	8.000	296		(18)				359,000	11/08/2024
100189468		HOMESTEAD	FL		01/15/2025	9.499	560,163		(113)				670,000	12/19/2024
100189638	CF	SANTA ROSA	CA		01/17/2025	8.125	721,189		(340)				950,000	12/21/2024
100189728	CF	PHELAN	CA		01/21/2025	7.625	476,858		(83)				590,000	10/28/2024
100189943		CLAYTON	NC		01/21/2025	7.625	10		(1)				289,000	11/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100190270	CF	FORT MYERS	FL		01/22/2025	8.570	286,509		(57)				370,000	12/19/2024
100190378		MILWAUKEE	WI		01/22/2025	7.810	122,110		(34)				170,000	11/26/2024
100190380		MILWAUKEE	WI		01/22/2025	7.810	125,348		(19)				165,000	11/26/2024
100190862	CF	ANAHEIM	CA		01/27/2025	7.875	1,237,787		(552)				1,500,000	09/14/2024
100191290		LOS ANGELES	CA		01/30/2025	8.375	913,565		(288)				1,105,000	10/12/2024
100191650		CIBOLO	TX		01/31/2025	7.490	10,274		8				285,000	12/18/2024
100192444	CF	GRANITE BAY	CA		02/07/2025	7.249	1,737,236		(254)				2,300,000	11/08/2024
100194245		MEARS	MI		02/14/2025	7.500	392		(16)				1,000,000	08/01/2024
100194270		COLORADO SPRINGS	CO		02/14/2025	8.625	436		(23)				475,000	07/01/2024
100194283		IRVING	TX		02/14/2025	7.625	420		(13)				353,000	08/01/2024
100194320		WILDWOOD	MO		02/14/2025	8.250	49,180		(53)				480,000	08/01/2024
100194333		INDIANAPOLIS	IN		02/14/2025	7.625	354		(12)				253,000	10/01/2024
100194347		WOBURN	MA		02/14/2025	7.990	725		(21)				655,000	08/01/2024
100194371		PLEASANT HILL	CA		02/14/2025	8.125	331,921		(8)				435,000	08/01/2024
100194372		CARLSBAD	CA		02/14/2025	7.125	8,074		1,280				1,200,000	08/01/2024
100194403		SOUTH PASADENA	CA		02/14/2025	7.500	1,769		(69)				1,545,000	09/01/2024
100194416		NORTH HOLLYWOOD	CA		02/14/2025	7.625	764		(36)				680,000	08/01/2024
100194437		STREAMWOOD	IL		02/14/2025	7.125	236,070		(5)				306,000	08/01/2024
100194440		WAIKOLOA	HI		02/14/2025	8.125	1,353		(56)				1,250,000	08/01/2024
100194441		WESLEY CHAPEL	FL		02/14/2025	7.875	46,786		(182)				537,000	08/01/2024
100194464		TEHACHAPI	CA		02/14/2025	7.500	591		(24)				505,000	08/01/2024
100194475		LANCASTER	PA		02/14/2025	7.250	426		(10)				333,000	09/01/2024
100194516		OSTERVILLE	MA		02/14/2025	7.500	973		(39)				871,000	09/01/2024
100195684		DENVER	CO		02/25/2025	4.500	425,428		518			13,717	3,480,000	01/31/2025
100199504		STURGEON LAKE	MN		03/05/2025	11.400	180,210		(197)				447,000	12/20/2024
100200091		ELLABELL	GA		03/06/2025	6.625	200,215		(7)				282,000	10/02/2024
100200340		FREDERICKSBURG	VA		03/10/2025	6.624	288,219		(3)				385,000	01/03/2025
100201666	CF	HOUSTON	TX		03/13/2025	7.990	142,035		(60)				205,000	01/28/2025
100202824		MINERAL BLUFF	GA		03/24/2025	7.625	597,330		(97)				735,000	01/31/2025
100202843	CF	WILTON MANORS	FL		03/24/2025	7.625	658,332		(104)				845,000	02/13/2025
100204014		PLEASANT VIEW	TN		03/28/2025	7.990	397,224		(139)				585,000	01/31/2025
100207108		PUNTA GORDA	FL		04/24/2025	7.875	154,917		53				400,000	02/25/2025
100208032		BEAUMONT	CA		04/29/2025	9.225	117,480		(17)				745,000	02/19/2025
100208791		FREDERICK	MD		04/29/2025	10.750	11,764		27				975,000	12/05/2024
100216248		NEW PORT RICHEY	FL		06/20/2025	6.500	246		(6)				375,000	11/13/2024
100218338		HAARLEM	NLD		06/26/2025	5.000	82,257					323	88,992	05/26/2025
100218343		MIDDELBURG	NLD		06/26/2025	5.180	111,928					439	114,300	06/05/2025
100218344		MIDDELBURG	NLD		06/26/2025	5.180	50,079					196	52,500	06/05/2025
100218400		NIJMEGEN	NLD		06/26/2025	5.385	295,244					1,158	314,063	06/12/2025
100218401		NIJMEGEN	NLD		06/26/2025	5.665	19,175					75	20,938	06/12/2025
100221207		MARYVILLE	TN		07/21/2025	7.375	286,950						452,000	05/30/2025
100230056		MIDDLETOWN	OH		08/25/2025	7.375	163,792		1				215,000	06/30/2025
100236355		UNITED KINGDOM	GBR		09/12/2025	8.500	322,629		(113)			(1,960)	395,000	03/14/2019
100236547		UNITED KINGDOM	GBR		09/12/2025	8.990	702,019		(174)			(4,264)	687,500	04/15/2021
100236578		UNITED KINGDOM	GBR		09/12/2025	8.990	517,005		(166)			(3,141)	500,000	11/15/2021
100236671		UNITED KINGDOM	GBR		09/12/2025	4.940	436,145		1			(2,649)	385,000	04/28/2022
100244451	CF	LOS ANGELES	CA		09/29/2025	8.250	2,797,071						3,000,000	06/02/2025
323090797		BIRMINGHAM	AL		07/01/2024	9.570	243,000						349,000	03/08/2024
324060686		SAN DIEGO	CA		09/25/2024	9.210	3,324,160						6,950,000	06/12/2024
324100322		ELLENSBURG	WA		01/22/2025	8.705	66,117						768,000	12/06/2024
403051212		BIRMINGHAM	AL		11/04/2024	7.560	768,213		(3,665)				1,040,000	04/29/2024
403054247		CLEVELAND	OH		05/22/2025	7.580	2,354,845		(13,387)				3,225,000	01/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300003677		BALTIMORE	MD		05/26/2022	8.200	305,368						529,200	04/25/2022
3300004377		BALTIMORE	MD		03/08/2023	9.335	164,322						247,450	02/11/2023
3320048937		DEERFIELD BEACH	FL		04/04/2023	9.356	276,656						425,000	02/10/2023
3320050657		CLEVELAND	OH		04/19/2023	9.152	87,838						132,000	03/09/2023
3340088029		BROOKLYN	NY		11/14/2024	8.915	748,440						1,350,000	10/11/2024
3410000497		JERSEY CITY	NJ		09/24/2024	9.316	951,684						2,083,000	05/24/2024
3410000542		FORT MYERS	FL		10/23/2024	9.076	1,086,263						5,000,000	06/25/2024
3410000571		PHILADELPHIA	PA		10/17/2024	8.976	4,150,249						10,005,000	08/21/2024
3500100936		PORT CHARLOTTE	FL		08/12/2024	8.773	469,438						925,000	07/04/2024
3500100938		PORT CHARLOTTE	FL		08/12/2024	8.773	477,050						940,000	07/04/2024
3500100940		PORT CHARLOTTE	FL		08/12/2024	8.773	477,050						940,000	07/04/2024
3500106537		CHICAGO	IL		10/16/2024	8.158	462,114						900,000	08/24/2024
3500106539		CHICAGO	IL		10/16/2024	8.158	461,786						900,000	08/24/2024
3500107985		LOS ANGELES	CA		10/30/2024	8.318	1,191,743						2,610,000	10/04/2024
4010054016		LOUISVILLE	KY		07/27/2023	9.477	614,758		(58)				800,000	05/13/2023
4010056137		BALTIMORE	MD		01/10/2024	9.080	139,489		129				515,000	08/24/2023
4010064652		MAPLE HEIGHTS	OH		02/29/2024	8.320	577,859		1,406				748,000	11/20/2023
4010070422		MENTOR	OH		02/29/2024	8.350	815,013		1,675				1,052,000	10/24/2023
1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other							315,127,609		(240,952)	195,217	18,012	4,383,870	549,594,580	XXX
7200307		ADDISON	TX		01/22/2019	5.250	10,000,000						94,909,091	09/11/2023
322030402		PRESCOTT	AZ		05/09/2022	8.475	2,171,266						6,240,000	02/24/2022
322120080		PORTLAND	OR		03/16/2023	9.120	3,118,500						4,455,000	12/10/2022
323080074		DELRAY BEACH	FL		10/20/2023	10.235	6,853,729						13,500,000	08/09/2023
323090233		PORTLAND	OR		10/30/2023	9.917	3,600,000						4,800,000	10/09/2023
323100213		DENVER	CO		12/12/2023	10.183	5,708,281						9,500,000	11/04/2023
323100564		PORTLAND	OR		12/12/2023	9.745	76,568						2,395,000	11/29/2023
323120290		ENUMCLAW	WA		02/15/2024	9.415	1,348,750						2,075,000	10/03/2023
324030587		KING CITY	OR		07/01/2024	10.000	1,928,500						2,755,000	03/27/2024
730302692		LOS ANGELES	CA		12/27/2023	8.000	1,020,102						1,730,000	11/20/2020
3300003760		CHICAGO	IL		06/23/2022	7.700	756,438						2,940,000	02/11/2022
3300003763		CHICAGO	IL		07/28/2022	7.707	1,035,738						2,229,500	06/27/2022
3300004155		BALTIMORE	MD		12/21/2022	7.863	141,093						588,000	11/04/2022
3300004211		CHICAGO	IL		12/21/2022	8.855	1,159,886						2,205,000	12/01/2022
3300004793		BALTIMORE	MD		02/16/2024	9.715	752,714						1,225,000	11/27/2023
3310031066		ALBANY	NY		06/07/2022	5.343	657,940						1,027,500	03/25/2022
3310037539		BROOKLYN	NY		09/28/2022	6.050	912,384						1,440,000	06/23/2022
3310040455		MYRTLE BEACH	SC		10/19/2022	7.550	623,700						990,000	08/19/2022
3310045662		MEMPHIS	TN		04/04/2023	8.040	2,997,322						6,510,000	12/27/2022
3320042299		JERSEY CITY	NJ		02/13/2023	8.616	892,936						1,650,000	10/05/2022
3320045677		MEMPHIS	TN		04/19/2023	8.600	11,702,107						34,300,000	12/27/2022
3700006068		EAST ORANGE	NJ		06/30/2025	8.115	3,431,025						7,880,000	05/28/2025
3.62423E+11		HAMMOND	LA		11/08/2024	9.220	900,000						1,270,000	08/27/2024
3.62433E+11		MIAMI	FL		01/13/2025	8.835	1,530,000						2,400,000	12/04/2024
2199999. Mortgages with overdue interest over 90 days-commercial mortgages-all other							63,318,978						209,014,091	XXX
2499999. Total - mortgages with overdue interest over 90 days							405,499,584		(240,262)	195,217	18,012	4,383,870	805,011,671	XXX
100060640		GLENDALE	AZ		06/01/2021	4.125	186,316		1				214,499	07/26/2019
100060882		MOBILE	AL		06/01/2021	3.875	81,167		7				102,988	03/24/2016
100060969		CLARKSVILLE	TN		06/01/2021	3.375	98,437		5				125,496	07/29/2016
100061005		PORT CHARLOTTE	FL		06/01/2021	3.250	106,773						128,954	08/29/2016
100061311		PINEVILLE	LA		06/01/2021	4.250	32,349		(1)				161,000	09/12/2024
100061415		FOLEY	AL		06/01/2021	4.000	144,785						161,881	02/28/2019
100061575		SAN ANTONIO	TX		07/01/2021	3.875	78,312		(15)				171,930	08/01/2008

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061629		EASTON	PA		07/01/2021	3.875	143,349		4				192,483	11/01/2012
100061725		BREMEN	KY		07/01/2021	4.125	28,121		2				38,500	10/01/2008
100062082		VALDOSTA	GA		07/01/2021	4.000	93,778		2				165,028	05/01/2018
100062529		AURORA	IL		07/01/2021	3.750	92,366						190,482	02/01/2015
100063036		INDIANAPOLIS	IN		07/01/2021	3.375	97,062		(3)				197,609	09/01/2016
100063372		DOUGLASVILLE	GA		07/01/2021	4.250	225,363						313,794	10/01/2017
100063425		CANDOR	NY		07/01/2021	3.875	77,047						105,812	01/01/2018
100063525		AUBURNDALE	FL		07/01/2021	4.125	208,126		14				434,000	01/22/2025
100063582		FLAGLER BEACH	FL		07/01/2021	4.625	207,600		(2)				281,217	05/01/2019
100063741		LUFKIN	TX		07/01/2021	4.500	115,299		15				124,000	02/01/2020
100063944		OCALA	FL		07/01/2021	3.500	83,390						93,000	08/01/2020
100064182		PFLUGERVILLE	TX		07/01/2021	3.375	191,892		116				424,974	05/01/2016
100064188		BROOKLYN	NY		07/01/2021	3.500	373,137						135,000	08/19/2024
100064312		JUPITER	FL		07/01/2021	6.625	235,325		25				300,000	10/01/2019
100064406		IRONDEQUOIT	NY		07/01/2021	3.750	106,309		(13)				194,000	09/17/2024
100064460		TWINSBURG	OH		07/01/2021	3.875	166,775		(56)				245,190	07/01/2016
100064472		WEST PORTSMOUTH	OH		07/01/2021	3.125	49,082		(7)				87,738	10/01/2016
100064475		WINDSOR	NY		07/01/2021	3.875	115,228		(27)				170,582	10/01/2016
100064540		CINCINNATI	OH		07/01/2021	4.375	99,647		19				184,129	11/01/2017
100064638		ISLAND PARK	NY		07/01/2021	4.000	437,405		(41)				180,000	10/15/2024
100066194		PHILADELPHIA	PA		08/02/2021	3.875	223,552						135,000	08/19/2024
100066242		STOCKHOLM	NJ		08/02/2021	3.990	155,143						252,297	08/01/2015
100066264		HAINES CITY	FL		08/02/2021	3.500	163,751						204,000	06/01/2019
100066415		BATON ROUGE	LA		08/02/2021	3.125	141,582						199,386	08/01/2015
100066701		COLLINSVILLE	AL		08/02/2021	5.000	74,766		(15)				96,918	07/01/2018
100067168		CALIFORNIA CITY	CA		08/02/2021	3.500	65,159		2				272,554	01/01/2013
100068886		PARADISE	CA		09/01/2021	3.375	453,013		12				474,613	11/01/2016
100068989		THE DALLES	OR		09/01/2021	4.250	101,015						217,014	09/01/2015
100069360		BERLIN HEIGHTS	OH		09/01/2021	3.750	91,989		(3)				149,312	11/01/2017
100070552		WILLIAMSPORT	PA		10/01/2021	3.625	167,421		(4)				256,539	07/01/2013
100070768		FORT WAYNE	IN		10/01/2021	3.250	121,773		(3)				247,948	06/01/2013
100070831		MIDLOTHIAN	VA		10/01/2021	3.750	194,061		(7)				287,552	08/01/2016
100071235		KISSIMMEE	FL		10/01/2021	3.000	259,477		(13)				289,000	03/01/2021
100072257		WAXAHACHIE	TX		11/01/2021	3.375	91,738		(28)				96,000	11/01/1996
100073415		SUMMERVILLE	SC		11/01/2021	3.750	178,985		(178)				175,000,000	09/01/2020
100075042		ORANGE	TX		12/01/2021	4.375	71,420						410,000	01/31/2025
100075334		LITHONIA	GA		12/01/2021	4.250	136,150		(47)				245,240	04/01/2017
100075779		COOPERSVILLE	MI		12/01/2021	3.000	148,441		3				148,000	08/27/2024
100077249		ANTLERS	OK		01/03/2022	3.625	64,829		4				135,000	11/01/2014
100077365		CLIMAX	GA		01/03/2022	4.625	60,379						80,292	03/01/2016
100077629		NINETY SIX	SC		01/03/2022	3.250	66,638						85,305	02/01/2019
100077759		CLEVELAND	OH		01/03/2022	4.750	36,279		(2)				43,000	10/01/2020
2699999. Mortgages in the process of foreclosure-residential mortgages-insured or guaranteed							6,942,002		(236)				184,449,256	XXX
40012640		WILLIAMSTOWN	NJ		04/02/2020	7.663	64,589						199,750	02/21/2020
40014462		OZONE PARK	NY		10/08/2020	7.600	336,179						807,500	07/15/2020
40015684		GARDEN CITY	NY		11/19/2020	7.038	1,095,953						1,848,750	10/22/2020
40015687		KERHONKSON	NY		12/10/2020	7.381	351,362						616,250	08/02/2020
40015759		VERNON	CT		12/10/2020	7.038	71,527						187,000	10/12/2020
40016288		HICKSVILLE	NY		11/19/2020	7.038	328,185						850,000	10/15/2020
40017499		SAINT ALBANS	NY		01/13/2021	7.038	306,159						463,250	12/15/2020
40017549		NEWARK	NJ		01/13/2021	7.475	168,140						306,000	12/03/2020
40018051		ROTTERDAM	NY		02/23/2021	7.125	89,616						138,890	12/29/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
40018468		BLAKESLEE	PA		02/26/2021	6.913	170,824						246,500	01/19/2021
40018519		CHICAGO	IL		03/18/2021	6.913	124,614						181,900	12/07/2020
40018912		FAR ROCKAWAY	NY		02/26/2021	6.913	445,574						633,250	02/03/2021
40021434		ELLICOTT CITY	MD		06/03/2021	7.158	559,135						1,283,500	04/21/2021
40021783		TITUSVILLE	NJ		06/03/2021	7.325	283,154						759,900	05/03/2021
100000395		PICAYUNE	MS		09/27/2016	7.950	194,173						465,000	08/29/2025
100000610		MIDDLETOWN	CT		09/27/2016	6.000	77,578		(14)				235,000	10/22/2025
100010657		LAHAINA	HI		12/23/2016	7.625	257,585						395,000	01/30/2025
100011011		WEST MIFFLIN	PA		12/23/2016	7.380	87,954		(20)				157,000	08/15/2025
100011088		LA CANADA FLINTRIDGE	CA		01/27/2017	4.000	699,341		(269)				3,175,000	08/08/2025
100011123		BROOKLYN	NY		12/23/2016	7.300	254,744						850,000	10/29/2025
100011138		IRVINE	CA		12/23/2016	4.000	285,573		101				1,065,000	07/27/2025
100011183		BUFFALO	NY		12/23/2016	8.220	42,633						250,000	05/22/2025
100011372		BRIDGEHAMPTON	NY		12/23/2016	4.875	1,007,977						2,720,100	07/24/2025
100011564		KANKAKEE	IL		03/08/2017	5.000	106,581						145,000	07/26/2025
100011597		BEL AIR	MD		03/08/2017	4.375	192,290		(209)				400,000	06/09/2025
100011631		EASTHAMPTON	MA		03/08/2017	4.125	142,124		896				380,000	10/24/2025
100011674		GREENLAWN	NY		03/08/2017	4.375	374,628						840,000	08/13/2025
100011742		SOUTH RICHMOND HILL	NY		03/08/2017	4.000	398,802						730,000	10/22/2025
100011765		PHILADELPHIA	PA		03/08/2017	3.875	65,772		12				185,000	09/11/2025
100011837		CHICAGO	IL		03/08/2017	4.875	115,980		(58)				233,000	06/10/2025
100011937		DURHAM	NC		03/08/2017	10.125	37,106						240,000	11/03/2025
100012046		NORTH MIAMI	FL		03/08/2017	4.625	110,903						250,000	11/19/2025
100012225		BRISTOW	VA		04/28/2017	8.340	259,248						535,000	03/10/2025
100012604		FORT PIERCE	FL		05/25/2017	5.000	118,307						325,000	11/20/2025
100013107		OXON HILL	MD		05/25/2017	5.250	126,205		(154)				342,000	07/23/2025
100013427		ORMOND BEACH	FL		05/25/2017	4.000	208,786						425,000	09/05/2025
100013604		FORT WASHINGTON	MD		05/25/2017	4.250	216,046						420,000	10/29/2025
100014109		LAS VEGAS	NV		05/25/2017	4.000	187,186						398,900	11/21/2025
100014274		BRONX	NY		09/27/2017	5.000	609,250						1,250,000	08/01/2025
100014497		TICKFAW	LA		09/27/2017	6.750	120,686						125,000	11/04/2025
100014761		FISHER ISLAND	NY		10/30/2017	3.875	5,706						900,000	12/30/2020
100017451		HALLANDALE BEACH	FL		04/26/2018	5.000	82,965		(4)				170,000	09/11/2025
100017526		HAUGHTON	LA		04/26/2018	4.375	71,490		(20)				105,000	04/23/2025
100017667		QUINCY	FL		04/26/2018	3.625	27,279		(65)				145,000	06/11/2025
100024663		VALLEY STREAM	NY		09/20/2018	3.500	156,687						747,000	07/01/2025
100024979		DES MOINES	IA		09/20/2018	4.625	82,751		112				210,000	05/30/2025
100025151		MOUNT MARION	NY		09/20/2018	3.500	97,130						260,000	08/19/2025
100025241		CHICAGO	IL		09/20/2018	5.625	130,851		(140)				180,000	08/26/2025
100025327		PATERSON	NJ		09/20/2018	4.000	194,242						470,000	09/22/2025
100025360		BOWIE	MD		09/20/2018	3.875	171,896						375,000	06/11/2025
100025377		WASHINGTON	DC		09/20/2018	4.750	87,618						132,000	05/30/2025
100025707		PROSPECT	OR		09/20/2018	4.750	127,727		(155)				295,000	06/30/2025
100025958		GLENVIEW	IL		09/20/2018	2.000	264,698						340,000	09/19/2025
100026131		CHICAGO	IL		09/20/2018	2.000	154,637		(184)				320,000	10/17/2025
100026328		CLOSTER	NJ		09/20/2018	4.750	239,525						670,000	05/21/2025
100026781		FOLSOM	CA		09/26/2018	3.250	485,138		51				1,100,000	10/21/2025
100028676		RICHFIELD	MN		10/26/2018	5.125	167,244		(111)				312,000	09/09/2025
100029515		NEWPORT NEWS	VA		10/26/2018	4.625	80,462		(1)				240,000	07/07/2025
100030073		TUTTLE	OK		12/20/2018	6.375	103,619		16				395,000	08/07/2025
100030310		DAGSBORO	DE		12/20/2018	5.000	38,826						170,000	10/30/2025
100030526		HUMBLE	TX		12/20/2018	6.000	60,565		(1)				190,000	06/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030723		SOUTH YARMOUTH	MA		04/09/2019	3.875	138,286						550,000	08/30/2025
100030740		PORT ORANGE	FL		04/09/2019	3.500	162,956		26				570,000	10/22/2025
100030821		JAMAICA	NY		04/09/2019	4.000	251,871						310,000	09/11/2025
100030878		BROOKLYN	NY		04/09/2019	5.750	279,905						900,000	11/19/2025
100030912		FORT COLLINS	CO		04/09/2019	3.375	107,496		66				626,000	07/08/2025
100030930		BOSTON	MA		04/09/2019	2.000	212,744		(1)				1,100,000	10/24/2025
100030942		WASHINGTON	DC		04/09/2019	5.000	142,834						652,000	07/09/2025
100031045		CHICAGO	IL		03/29/2019	5.375	87,439						200,000	10/30/2025
100031166		MIAMI	FL		03/29/2019	3.625	60,869		53				233,000	09/25/2025
100031208		LOS ANGELES	CA		03/29/2019	3.000	278,395		(113)				675,000	09/03/2025
100031214		BRENTWOOD	CA		03/29/2019	4.250	447,152						650,000	10/13/2025
100031258		HUNTINGTON STATION	NY		03/29/2019	3.000	194,340						700,000	10/28/2025
100031369		LONG BEACH	CA		03/29/2019	3.125	427,182		(68)				885,000	10/24/2025
100031416		SACRAMENTO	CA		03/29/2019	5.875	134,239		4				454,000	09/29/2025
100031783		HIGHLAND	CA		03/29/2019	4.250	191,422		(59)				660,000	10/28/2025
100031803		PORT ST LUCIE	FL		03/29/2019	3.250	53,248		43				238,000	07/30/2025
100031954		WINTON	CA		03/29/2019	4.375	112,013		7				400,000	07/04/2025
100031973		SYLMAR	CA		03/29/2019	4.500	264,206						775,000	10/22/2025
100031989		LA PUENTE	CA		03/29/2019	3.000	173,852						710,000	09/03/2025
100032123		STOCKTON	CA		03/29/2019	4.000	122,903						400,000	11/05/2025
100032148		OAKLAND	CA		03/29/2019	3.000	212,043		(315)				531,000	10/23/2025
100032189		OAKLAND	CA		03/29/2019	3.900	110,177						984,000	11/03/2025
100032341		MONAGHAN	IRL		06/21/2019	2.900	85,327		(17)			10,210	266,804	12/01/2022
100032498		KILDARE	IRL		06/21/2019	5.150	645,789		3,733				77,377	500,000	02/20/2023
100033048		CORK	IRL		06/21/2019	2.900	182,887		1,561	3,966		20,743	200,837	11/30/2018
100033049		CORK	IRL		06/21/2019	2.900	282,633		(2,771)			34,137	83,655	11/30/2018
100033307		TIPPERARY	IRL		06/21/2019	5.150	41,798		(577)			4,877	72,094	11/30/2018
100033308		LIMERICK	IRL		06/21/2019	5.150	53,564		(812)			6,255	91,555	11/30/2018
100033414		MEATH	IRL		06/21/2019	5.150	350,077		1,329	34		40,272	194,957	11/30/2018
100033496		OFFALY	IRL		06/21/2019	5.150	177,747		663			21,339	140,951	11/30/2018
100033733		LEITRIM	IRL		06/21/2019	3.250	38,345		(221)			4,617	339,273	11/30/2018
100033739		MONAGHAN	IRL		06/21/2019	3.250	40,620		(4)	240		4,696	635,000	01/16/2023
100033908		DUBLIN	IRL		06/21/2019	5.150	10,832		9,851	11,919		4,455	201,071	11/30/2018
100033967		DUBLIN	IRL		06/21/2019	5.150	29,506		9,765	8,373		2,193	433,865	11/30/2018
100034019		DUBLIN	IRL		06/21/2019	3.500	26,515		(39)			3,181	199,061	02/29/2024
100034304		WEXFORD	IRL		06/21/2019	5.150	64,906		(4,019)	(1,731)		11,547	159,995	11/30/2018
100034619		DUBLIN	IRL		06/21/2019	3.350	920,559		(6,041)			110,947	1,200,000	11/21/2022
100034673		DUBLIN	IRL		06/21/2019	3.100	526,954		(4,269)			63,562	1,292,402	12/01/2022
100034745		KILDARE	IRL		06/21/2019	3.100	138,836		(727)			16,700	330,000	02/07/2023
100038452		DUBLIN	IRL		09/27/2019	3.400	754,045		(10,103)	12		88,225	788,355	11/30/2018
100038467		DUBLIN	IRL		09/27/2019	3.400	190,721		(870)	15		22,606	226,292	11/30/2018
100038504		KILDARE	IRL		09/27/2019	3.400	116,682		(849)			14,138	132,338	11/30/2018
100038667		KILDARE	IRL		09/27/2019	3.150	244,189					28,965	212,888	11/30/2018
100038668		KILDARE	IRL		09/27/2019	3.150	110,221		310			12,922	101,789	11/30/2018
100038669		KILDARE	IRL		09/27/2019	1.500	117,991		(974)			13,879	116,356	11/30/2018
100038735		CAVAN	IRL		09/27/2019	3.150	26,504		(182)			3,205	41,074	11/30/2018
100038736		CAVAN	IRL		09/27/2019	3.150	15,710		(108)			1,902	24,365	11/30/2018
100042935		OAKLAND	CA		05/28/2020	5.863	431,306		(7)				1,026,000	09/09/2025
100042999		WASHINGTON	DC		05/28/2020	4.500	167,571						330,000	10/02/2025
100043047		DAVENPORT	FL		05/28/2020	4.880	139,429		(11)				315,000	09/02/2025
100043115		EAU CLAIRE	WI		05/28/2020	2.000	78,575		69				315,000	10/28/2025
100043209		DESERT HOT SPRINGS	CA		08/13/2020	4.125	171,214		(5)				450,000	08/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043237		SEAFORD	NY		08/13/2020	2.000	340,311						804,000	11/26/2025
100043250		CANTON	GA		08/13/2020	7.125	186,964		34				540,000	07/21/2025
100043296		HAGERMAN	NM		08/13/2020	5.500	60,674						205,000	05/20/2025
100043519		INDIANAPOLIS	IN		08/13/2020	4.000	66,597		(7)				135,850	12/16/2019
100043520		TAMPA	FL		08/13/2020	4.250	90,577		7				133,950	12/17/2019
100043679		CAMILLUS	NY		08/13/2020	4.375	48,275						118,750	12/04/2019
100043770		TUCKAHOE	NY		08/13/2020	7.000	549,799						920,000	10/23/2025
100043894		HARRISBURG	PA		08/19/2020	5.250	90,111		(77)				255,000	08/15/2025
100043925		SWANNANOA	NC		08/19/2020	6.620	114,015						360,000	05/16/2025
100043951		BROOKLYN PARK	MN		08/19/2020	6.125	116,445		(123)				325,000	11/20/2025
100043995		COLUMBUS	OH		08/19/2020	5.070	59,124		(2)				224,000	10/20/2025
100044047		ROBERTS	WI		08/19/2020	5.000	149,810						451,000	11/08/2025
100044158		RICHMOND HILLS	NY		08/19/2020	4.125	151,427		(17)				400,000	09/09/2025
100044222		BURNSVILLE	MN		08/19/2020	3.500	177,717		(19)				382,000	11/21/2025
100044239		BROOKLYN	NY		08/19/2020	3.250	317,364						1,550,000	09/18/2025
100044496		MOBILE	AL		11/19/2020	5.000	4,793		(2)				50,000	08/05/2025
100044666		NEW YORK	NY		11/19/2020	5.000	1,211,475						2,500,000	08/05/2025
100044764		PEABODY	MA		11/19/2020	5.000	353,094		150				590,000	07/07/2025
100044979		GREENWOOD LAKE	NY		11/19/2020	2.000	105,527		(21)				340,000	10/28/2025
100045161		PUYALLUP	WA		11/25/2020	4.625	255,476		(323)				540,000	11/22/2025
100045953		MILWAUKEE	WI		11/25/2020	5.000	50,656						91,000	10/23/2025
100045966		CHEEKTOWAGA	NY		11/25/2020	2.909	14,365						170,000	09/12/2025
100046655		CONVOY	OH		11/25/2020	5.840	32,021		(2)				75,000	10/24/2025
100046742		ROSWELL	NM		11/20/2020	3.750	27,785		(69)				52,900	07/11/2025
100047056		MAUMEE	OH		11/20/2020	3.875	41,996						139,000	11/01/2025
100047268		LYNN	MA		11/20/2020	6.375	60,402		11				595,000	06/11/2025
100048229		TAMPA	FL		11/20/2020	3.625	286,277						504,000	08/07/2025
100048540		POMPANO BEACH	FL		11/20/2020	3.750	139,184		(44)				280,000	09/10/2025
100048559		JACKSONVILLE	FL		11/20/2020	4.500	261,929		3				445,000	06/16/2025
100048615		WILLS POINT	TX		11/20/2020	4.250	201,765						672,000	10/26/2025
100048739		ALTAMONTE SPRINGS	FL		11/20/2020	4.250	131,335						230,000	05/20/2025
100049259		FORT LAUDERDALE	FL		11/20/2020	3.875	135,015		(1,179)				358,000	09/14/2025
100049412		HOLTSVILLE	NY		11/20/2020	4.375	221,601						740,000	09/13/2025
100050266		PALM COAST	FL		11/20/2020	6.575	76,007		(116)				755,000	08/02/2025
100053483		PHILADELPHIA	PA		03/23/2021	4.875	50,085		(5)				210,000	08/01/2025
100053645		SCOTT	AR		03/23/2021	6.750	163,970		2				250,000	07/09/2025
100053705		JACKSONVILLE	FL		03/23/2021	13.500	98,293						25,000	11/02/2025
100053851		BIRMINGHAM	AL		03/23/2021	6.830	62,786		21				92,000	09/11/2025
100053864		SAN ANTONIO	NM		03/23/2021	4.500	133,879		19				235,000	10/03/2025
100053866		WAUKEGAN	IL		03/23/2021	3.625	75,119						145,000	09/12/2025
100054165		LIVERMORE	CA		03/23/2021	4.500	566,599		529				1,690,000	07/06/2025
100054280		LEHIGH ACRES	FL		03/23/2021	4.375	120,728						428,000	07/29/2025
100054330		GASTONIA	NC		03/23/2021	9.606	25,624						100,000	02/04/2025
100054372		NORWALK	IA		03/23/2021	4.625	171,376		(315)				225,000	10/25/2025
100054499		JACKSONVILLE	AR		03/23/2021	9.000	68,271		(131)				141,000	08/04/2025
100054510		PHILADELPHIA	PA		03/23/2021	6.630	23,227						190,000	07/09/2025
100054559		BELLWOOD	IL		03/23/2021	6.000	161,693		254				235,000	10/23/2025
100054707		PINEY VIEW	WV		03/23/2021	6.000	49,041		(25)				145,300	06/13/2025
100054717		PHILADELPHIA	PA		03/23/2021	6.000	137,726		(54)				175,000	08/03/2025
100054822		MARION	IN		03/23/2021	3.875	27,575						56,000	09/16/2025
100054933		MOUNT VERNON	NY		03/23/2021	3.750	312,908		(127)				610,000	06/09/2025
100055092		ORIENT	OH		03/23/2021	12.190	3,868						236,000	07/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055094		PLAINFIELD	NJ		03/23/2021	7.250	264,458		145				448,000	10/22/2025
100055134		GREENVILLE	SC		03/23/2021	3.750	62,132		(9)				400,000	10/23/2025
100055232		SACRAMENTO	CA		03/23/2021	3.000	293,161						405,000	07/11/2025
100055256		TRENTON	NJ		03/23/2021	3.625	59,763						185,000	09/26/2025
100055274		CHICAGO	IL		03/23/2021	3.875	31,753						179,000	10/25/2025
100055385		NEW ROCHELLE	NY		03/23/2021	4.625	268,973		152				812,000	05/30/2025
100055438		VICTORIA	TX		03/23/2021	9.310	9,353						125,000	06/30/2025
100055469		JUPITER	FL		03/23/2021	4.000	150,148		(10)				501,000	06/11/2025
100055531		COUNTRY CLUB HILLS	IL		03/23/2021	6.500	122,372		25				175,000	08/04/2025
100055713		SAINT LOUIS	MO		03/23/2021	14.170	20,960		(191)				85,000	06/10/2025
100055779		ADAMSVILLE	OH		03/23/2021	6.000	25,739						55,000	09/28/2025
100055809		DANIA	FL		03/23/2021	6.000	97,304						400,000	08/26/2025
100057974		MCALLEN	TX		06/30/2021	4.450	185,631		(38)				261,000	04/15/2021
100064801		HOUSTON	TX		07/14/2021	4.375	116,999		(62)				154,000	05/11/2021
100064841		BALTIMORE	MD		07/14/2021	4.000	120,942						160,000	04/28/2021
100071955		PLEASANT HILL	CA		11/19/2021	4.875	1,504,013		(273)				1,880,000	10/08/2021
100077953		LOS ANGELES	CA		01/13/2022	3.875	1,070,432		(179)				1,650,000	12/28/2021
100079719		SAN JOSE	CA		04/25/2022	6.500	618,006		47				1,107,000	09/18/2024
100079790		SUNRISE	FL		04/25/2022	6.000	96,759		(99)				124,000	01/21/2022
100082852		KATY	TX		05/17/2022	6.375	332,051		(92)				464,000	03/30/2022
100083134		LYNWOOD	CA		05/26/2022	7.165	324,930		(100)				550,000	05/02/2022
100084611		LIBBY	MT		08/02/2022	8.375	146,770		3				250,000	03/27/2025
100084716		CALEXICO	CA		08/02/2022	7.500	136,436		(38)				226,000	07/07/2022
100084720		IMPERIAL	CA		08/02/2022	8.000	147,890		(8)				215,000	07/07/2022
100084767		AVENTURA	FL		08/02/2022	6.625	1,055,911		29				1,400,000	06/22/2022
100084826		SAN PEDRO	CA		08/02/2022	7.500	978,185		35				1,325,000	02/06/2025
100086726		HERRIMAN	UT		09/30/2022	8.999	643,345		37	1			849,000	10/22/2025
100087215		SEMINOLE	FL		10/25/2022	5.250	658,287		635				1,090,000	05/20/2022
100087357		OAKLAND PARK	FL		10/25/2022	5.875	437,979		209				605,000	05/26/2022
100087947		HOMESTEAD	FL		10/25/2022	7.375	384,844		30				634,000	09/02/2025
100088079		CORAL SPRINGS	FL		10/25/2022	5.250	1,603,820		1,346				2,700,000	12/22/2021
100088356		POWDER SPRINGS	GA		01/06/2023	8.250	596,146		(82)				930,000	11/21/2022
100088908		JACKSONVILLE	FL		11/15/2022	10.625	165,033		9				283,000	08/15/2025
100089279		SARASOTA	FL		01/26/2023	8.250	565,166		158				710,000	10/21/2022
100090024		TAMPA	FL		01/13/2023	7.875	138,060		4	28,098			210,000	11/09/2022
100090100		CONYERS	GA		01/13/2023	10.249	185,398		(66)				245,000	09/23/2025
100090335		MIDWAY	UT		12/22/2022	7.130	493,904		(45)				520,000	12/01/2022
100091087		CHARLOTTE	NC		01/31/2023	11.250	262,613		2,427	37			310,000	12/21/2022
100091168		CALDWELL	ID		01/31/2023	6.875	143,983		6				385,000	10/11/2022
100091240		CATHEDRAL CITY	CA		01/31/2023	9.499	574,910		(64)				783,000	12/12/2022
100091367		NYACK	NY		02/22/2023	7.499	517,757		(5)				690,000	12/23/2022
100091467		CHICAGO	IL		01/20/2023	7.950	190,863		200	24			245,000	12/29/2022
100091472		MOUNT VERNON	NY		01/20/2023	8.456	515,923		(139)				740,000	12/27/2022
100091673		KISSIMMEE	FL		01/27/2023	8.875	772,926		(123)				980,000	01/01/2023
100091789		LOCK HAVEN	PA		01/30/2023	10.875	243,641		5				290,000	11/29/2022
100091802		ALTADENA	CA		01/30/2023	9.250	1,143,681			41,813			1,460,000	12/09/2022
100092029		FARMINGVILLE	NY		02/09/2023	8.135	361,953		762				538,000	01/17/2023
100092030		SCRANTON	PA		02/09/2023	8.256	113,345		(23)	8,031			170,000	01/17/2023
100099798		SCRANTON	PA		02/28/2023	7.639	99,942			4,880			139,000	01/24/2023
100099838		ST. LOUIS	MO		02/28/2023	8.482	84,326		(13)				119,000	01/26/2023
100099839		ST. LOUIS	MO		02/28/2023	8.459	81,039		(9)				115,000	01/20/2023
100099898		AVENTURA	FL		03/28/2023	9.750	227,162		(109)				246,000	11/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099997		KINGSVILLE	TX		03/28/2023	8.125	167,353		(16)				375,000	10/31/2025
100100026		CHARLOTTE	NC		03/28/2023	10.500	646,116		(181)				157,000	11/05/2025
100100093		CHARLOTTE	NC		03/28/2023	8.750	562,411		(84)				750,000	02/07/2023
100100198		BRADDOCK	PA		03/17/2023	8.045	106,087		(14)	6,920			150,000	02/21/2023
100100297		TOMBALL	TX		03/24/2023	8.375	287,904		(40)				384,000	01/09/2023
100101160		NEWBURGH	NY		04/28/2023	4.250	264,756			20,383			425,000	12/23/2021
100101791		PHILADELPHIA	PA		03/31/2023	7.741	166,499		(27)				260,000	03/17/2023
100101902		CLAYTON	NC		04/06/2023	9.125	292,056		(53)				360,000	03/06/2023
100102016		HOUSTON	TX		04/14/2023	9.875	312,850		(152)				335,000	02/10/2023
100102137		WINTER PARK	FL		04/14/2023	8.750	523,505		(12)				618,000	02/24/2023
100102442		JACKSONVILLE	FL		06/07/2023	8.125	389,357		(81)				590,000	08/10/2022
100102577		TAMPA	FL		06/07/2023	9.375	318,831			8,354			322,500	05/19/2025
100102615		NAPLES	FL		06/22/2023	9.375	953,165		(558)				1,600,000	10/01/2025
100102747		ATLANTA	GA		06/22/2023	8.250	284,112		(250)				315,000	11/07/2025
100102778		(TARZANA AREA) LOS ANGELES	CA		06/22/2023	8.490	188,007		(30)				370,000	09/02/2025
100103131		SCRANTON	PA		04/21/2023	7.528	115,597			6,196			162,000	03/27/2023
100103132		MAYFIELD	PA		04/21/2023	7.898	107,847			3,604			150,000	03/21/2023
100103135		HOMEWOOD	IL		04/21/2023	7.656	225,694		(26)				320,000	03/22/2023
100103146		DETROIT	MI		04/21/2023	8.809	194,852		(35)				255,000	03/21/2023
100103557		LAKEWOOD	CA		05/08/2023	7.999	448,790		16				795,000	03/09/2023
100103745		GRIFFIN	GA		05/08/2023	10.125	294,669		43				336,000	03/30/2023
100103823		CHICAGO	IL		05/10/2023	8.600	279,523		(54)				390,000	04/06/2023
100103831		SOUTH ABINGTON TOWNSHIP	PA		05/10/2023	7.878	149,654		(30)				202,000	04/04/2023
100107834		PLACIDA	FL		05/19/2023	9.999	1,006,930			2,541			1,180,000	03/01/2023
100108172		COCOA	FL		05/24/2023	7.999	178,797		(3)				275,000	04/24/2023
100108223		MESQUITE	TX		05/24/2023	9.999	570,345		(119)				625,000	04/25/2023
100108248		LOS ANGELES	CA		05/24/2023	9.125	1,449,303						1,800,000	04/27/2023
100108478		KISSIMMEE	FL		05/25/2023	9.875	425,008		87	27,915			584,000	03/14/2023
100108959		AZLE	TX		05/31/2023	8.500	180,614		(14)				340,000	04/26/2023
100109821		NEWARK	NJ		06/22/2023	7.750	509,424		(82)				675,000	05/31/2023
100109833		DETROIT	MI		06/22/2023	9.108	85,657		(26)				138,000	05/25/2023
100109837		DETROIT	MI		06/22/2023	9.083	80,538		(19)				130,000	05/26/2023
100109863		BRONX	NY		06/22/2023	8.600	633,332		(222)				950,000	05/25/2023
100109891		EXETER	PA		06/22/2023	7.558	115,125			6,097			170,000	05/22/2023
100109925		ATLANTA	GA		06/22/2023	23.000	190,141		(158)				370,000	05/23/2023
100109927		WEISER	ID		06/22/2023	8.008	215,106		(34)				325,000	05/10/2023
100109965		DETROIT	MI		06/22/2023	23.000	228,891		75				360,000	05/18/2023
100109968		CLEVELAND	OH		06/22/2023	8.234	100,104		(17)				133,000	05/17/2023
100110116		NAPLES	FL		06/23/2023	7.875	600,698		(36)				750,000	05/31/2023
100110118		ANTIOCH	CA		06/23/2023	8.000	531,501		(1)				700,000	05/24/2023
100110882		CHICAGO	IL		06/29/2023	5.000	108,687		(236)				290,000	05/15/2025
100110897		SALEM	NJ		06/29/2023	9.990	178,584		1,055				215,000	10/28/2025
100111143		TAHLEQUAH	OK		06/29/2023	8.250	2,306						130,000	10/09/2023
100111162		HONESDALE	PA		06/29/2023	5.500	42,641		70				223,000	07/11/2025
100111321		OCALA	FL		06/29/2023	7.616	41,322		7				165,500	06/10/2025
100111457		PORTSMOUTH	VA		06/29/2023	2.750	88,524		(190)				232,500	07/18/2025
100111517		BEDMINSTER	NJ		06/29/2023	4.345	127,027		(165)				370,000	06/12/2025
100111550		VINELAND	NJ		06/29/2023	6.108	94,469		(31)				357,000	09/10/2025
100111554		JAMAICA	NY		06/29/2023	2.875	84,782		294				825,000	08/25/2025
100111730		CHARLOTTE	NC		06/29/2023	6.750	66		(6)				245,000	09/12/2025
100111750		WYNCOTE	PA		06/29/2023	2.875	108,630		(218)				490,000	08/21/2025
100111757		BALTIMORE	MD		06/29/2023	3.875	56,474						161,000	09/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112166		TAVERNIER	FL		06/29/2023	6.375	141,300		72				769,000	11/03/2025
100112177		MIDLOTHIAN	VA		06/29/2023	5.000	154,898		141				425,000	06/16/2025
100112274		SCARBOROUGH	ME		06/29/2023	2.875	160,376						515,000	07/02/2025
100112511		COLUMBIA	SC		06/29/2023	4.125	61,795		(33)				230,000	11/06/2025
100112514		BALDWIN	GA		06/29/2023	4.250	190,063		188				600,000	08/26/2025
100112555		TARBORO	NC		06/29/2023	3.000	46,615		138				170,000	06/13/2025
100112624		MARION	VA		06/29/2023	2.875	40,319		96				218,000	11/24/2025
100112704		RUTLAND	VT		06/29/2023	5.859	68,897						189,000	07/01/2025
100112773		JEANNETTE	PA		06/29/2023	10.875	66,576						150,000	08/28/2025
100112821		ROANOKE	VA		06/29/2023	11.290	17,126		67				98,000	10/01/2025
100112848		NORWICH	NY		06/29/2023	9.990	69,935						57,000	08/12/2025
100113021		MONTICELLO	AR		06/29/2023	8.250	37,520		(4)				118,000	08/27/2025
100113026		MUSKOGEE	OK		06/29/2023	10.125	48,175		(49)				128,000	11/13/2025
100113135		ST PAUL	MN		06/29/2023	4.125	58,730						260,000	05/30/2025
100113178		DAVENPORT	FL		06/29/2023	6.500	30,764		46				355,000	09/05/2025
100113366		LYNCHBURG	VA		06/29/2023	7.200	64,941		233				118,000	07/07/2025
100113436		POMPTON LAKES	NJ		06/29/2023	6.125	154,936						730,000	10/20/2025
100113449		HOLLYWOOD	FL		06/29/2023	5.270	77,367						425,000	06/06/2025
100113555		HENDERSON	NY		06/29/2023	4.750	46,818						185,000	09/15/2025
100113686		TONAWANDA	NY		06/29/2023	6.840	29,694		(42)				215,000	05/19/2025
100113718		GRANDY	NC		06/29/2023	4.750	133,421						355,000	04/21/2025
100113730		LOS BANOS	CA		06/29/2023	6.250	118,905		669				324,900	07/03/2025
100114014		FEDERAL WAY	WA		06/29/2023	6.250	101,928		34				585,000	11/13/2025
100114204		BAKERSFIELD	CA		06/29/2023	6.500	97,746						329,000	11/14/2025
100114274		LOUISVILLE	KY		06/29/2023	7.920	46,021						110,000	07/11/2025
100114331		ROCK HILL	SC		06/29/2023	7.250	37,213		(42)				530,000	06/16/2025
100114406		COLUMBIA FALLS	MT		06/29/2023	6.000	4,039		31				459,200	10/21/2025
100114407		PITTSBURGH	PA		06/29/2023	4.500	32,843		(20)				215,000	06/30/2025
100114425		DANIELSON	CT		06/29/2023	3.875	107,057		(220)				350,000	07/25/2025
100115134		EAST ORANGE	NJ		07/17/2023	7.931	482,031		(70)				640,000	06/21/2023
100115282		PITTSTON	PA		07/17/2023	7.708	171,623			5,536			230,000	06/14/2023
100115483		SALINAS	CA		07/17/2023	8.999	558,052		(11)				825,000	06/06/2023
100115593		SAN ANTONIO	TX		07/19/2023	8.124	192,789		(3)				240,000	06/15/2023
100116561		WINTER GARDEN	FL		07/20/2023	9.000	213,777		(95)				295,000	10/21/2025
100116638		(NORTHRIGE AREA) LOS ANGELES	CA		07/20/2023	3.125	715,766		(6,471)				1,650,000	05/12/2025
100117032		BALTIMORE	MD		07/20/2023	8.500	71,788		7				90,000	11/07/2025
100117273		BIG BEAR CITY	CA		07/20/2023	8.375	278,171		(74)				340,000	10/27/2025
100117562		ALTAMONTE SPRINGS	FL		07/20/2023	9.625	271,145		17	9,077			400,000	10/17/2025
100117676		KISSIMMEE	FL		07/20/2023	7.725	697,402		(6)				692,000	09/25/2025
100117678		DAVENPORT	FL		07/20/2023	7.725	523,634		3				608,000	09/25/2025
100117827		DAVENPORT	FL		07/20/2023	9.084	278,653		53				348,000	11/03/2025
100117883		TAMARAC	FL		07/20/2023	8.834	283,817		(9)				355,000	11/03/2025
100118009		LOS ANGELES	CA		07/20/2023	6.250	1,124,474		319				1,740,000	11/11/2025
100118043		BALTIMORE	MD		07/20/2023	4.750	127,366		453				220,000	11/20/2025
100118047		SCRANTON	PA		07/20/2023	4.125	97,541		297				168,000	03/01/2024
100118053		BALTIMORE	MD		07/20/2023	4.625	73,302		258				165,000	11/12/2025
100118083		FRESNO	CA		07/20/2023	8.115	190,674		18				309,000	08/27/2025
100118723		PALM COAST	FL		07/25/2023	8.625	326,919		26				430,000	05/10/2023
100119605		HOUSTON	TX		07/31/2023	8.375	153,233		9				237,000	06/06/2023
100119650		CORONA	CA		08/08/2023	7.500	497,272		5				630,000	06/13/2023
100119736		HIGHLAND PARK	MI		08/08/2023	8.447	88,082		75	7			140,000	06/26/2023
100119743		SCRANTON	PA		08/08/2023	7.954	186,813			6,810			250,000	06/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119759		SCRANTON	PA		08/08/2023	7.931	236,320			6,590			305,000	07/05/2023
100119763		ARDMORE	PA		08/08/2023	7.766	260,551		474				390,000	06/30/2023
100119774		SCRANTON	PA		08/08/2023	7.954	165,013			7,286			226,000	06/20/2023
100119782		SCRANTON	PA		08/08/2023	7.945	176,873			5,908			226,000	06/20/2023
100119848		ST. PETERSBURG	FL		08/08/2023	7.935	359,189		(46)				545,000	07/05/2023
100120432		GLENWOOD	NJ		08/18/2023	7.999	219,149		(40)				450,000	07/01/2025
100120476		SAN ANTONIO	TX		08/18/2023	10.250	237,395		(215)				325,000	06/13/2025
100120641		EATONTON	GA		08/21/2023	8.500	3,378,748		(88)				4,500,000	06/28/2023
100126325		SCRANTON	PA		08/30/2023	7.700	121,297		(13)				152,000	08/02/2023
100126340		PITTSTON	PA		08/30/2023	8.322	114,038			4,105			155,000	07/28/2023
100126364		WILKES-BARRE TOWNSHIP	PA		08/30/2023	8.061	109,335			4,974			140,000	07/17/2023
100126631		ST MATTHEWS	SC		08/30/2023	4.170	11,496		49				139,000	10/02/2025
100126671		SHREVEPORT	LA		08/30/2023	4.910	35,803						64,000	08/04/2025
100126829		JUPITER	FL		08/30/2023	4.500	85,376		88				510,000	11/10/2025
100126834		CLEARWATER	FL		08/30/2023	4.400	252,315						445,000	07/08/2025
100126913		OLD FORGE	PA		08/30/2023	7.875	75,777		17				142,000	11/19/2025
100126922		TAMPA	FL		08/30/2023	6.250	134,422						304,000	07/03/2025
100126928		SAN FRANCISCO	CA		08/30/2023	2.375	706,690		(741)				1,995,000	10/04/2025
100126981		STEVENSVILLE	MD		08/30/2023	4.750	109,300						403,000	09/03/2025
100126988		CLEVELAND	OH		08/30/2023	4.500	12,466		(46)				78,500	08/25/2025
100127065		BALTIMORE	MD		08/30/2023	11.000	10,529		(6)				94,000	09/26/2025
100127116		DESMOINES	IA		08/30/2023	7.125	43,481		6				175,000	07/18/2025
100127122		NEW CASTLE	DE		08/30/2023	5.000	46,112						380,000	09/04/2025
100127332		ORANGE PARK	FL		08/30/2023	6.875	61,052						166,500	09/03/2025
100127358		LA PLACE	LA		08/30/2023	3.580	86,490		54				204,000	11/14/2025
100127676		SARASOTA	FL		09/08/2023	8.999	881,125			60,531			1,225,000	08/15/2023
100127970		SMYRNA	TN		09/08/2023	6.750	429,042		172				580,000	11/04/2021
100128393		SNOWMASS VILLAGE	CO		09/15/2023	8.750	873,013			1,917			1,324,000	07/14/2023
100128502		MILWAUKEE	WI		09/15/2023	10.375	148,513		(7)				175,000	07/14/2023
100128916		DEAL	NJ		09/21/2023	8.375	2,866,869		6,640				3,250,000	07/14/2025
100129273		CROMWELL	MN		09/25/2023	9.875	344,475		(30)				432,000	08/18/2023
100129617		VICTORVILLE	CA		09/29/2023	7.625	356,648		3				451,000	07/28/2023
100129934		SOUTH BEND	IN		09/27/2023	8.363	107,854		(20)				142,000	08/30/2023
100130338		HELOTES	TX		09/28/2023	9.625	359,279		86				453,000	07/26/2023
100131780		CALABASAS	CA		10/06/2023	7.999	2,731,353		(106)	146,043			4,015,000	07/08/2025
100131795		LEHI	UT		10/06/2023	10.625	1,382,837		(25)				1,750,000	08/28/2025
100131858		FORT WORTH	TX		10/06/2023	7.499	313,929		(40)				390,000	06/18/2025
100132424		MODESTO	CA		11/03/2023	9.375	331,357		(66)				510,000	09/02/2025
100132477		DALLAS	TX		11/03/2023	8.000	400,876		155				425,000	09/29/2025
100132542		ROWLAND HEIGHTS	CA		11/03/2023	7.875	1,923,710			23,972			3,450,000	11/01/2025
100132615		AUBURN	WA		11/03/2023	8.875	1,134,916		137				1,550,000	09/30/2025
100132707		QUEEN CREEK	AZ		11/03/2023	8.875	508,677		(72)				790,000	09/04/2025
100132721		MIAMI	FL		11/03/2023	8.250	1,318,967		466				1,815,000	09/04/2025
100132756		COEUR D ALENE	ID		11/03/2023	9.625	979,281		(384)				925,000	09/30/2025
100132773		PITTSBURG	CA		11/03/2023	8.625	555,382		(7)				671,000	09/30/2025
100132814		REUNION	FL		11/03/2023	8.500	575,373		(15)				685,000	11/01/2025
100133392		ROCK HALL	MD		11/21/2023	9.875	304,323		14				423,000	10/02/2025
100133551		SANDS POINT	NY		10/19/2023	8.750	3,967,095		(620)				6,600,000	08/31/2023
100133686		KISSIMMEE	FL		10/23/2023	8.000	400,654		15				520,000	08/31/2023
100134032		SOUTH BEND	IN		10/25/2023	8.763	88,739		(15)				117,000	08/21/2023
100134048		SCRANTON	PA		10/25/2023	8.138	309,576			12,358			425,000	07/28/2023
100134264		MARGATE	FL		10/27/2023	8.250	279,215		(28)				345,000	08/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135158		AGOURA HILLS	CA		12/15/2023	8.125	1,421,990		17				1,720,000	08/31/2025
100135197		PROSPER	TX		11/07/2023	8.375	613,477		(19)				756,000	06/18/2025
100135198		GLENDALE	CA		11/07/2023	8.375	1,234,831		34				1,790,000	10/22/2025
100135308		ORLANDO	FL		11/13/2023	7.875	564,438						840,000	10/06/2023
100135331		TOMS RIVER	NJ		11/13/2023	7.125	438,952						660,000	03/27/2023
100135628		PITTSBORO	IN		11/09/2023	9.990	740,834		(41)				990,000	09/08/2023
100135642		SAN ANTONIO	FL		11/09/2023	7.990	230,450		(16)				311,000	09/29/2023
100136095		FLOWER MOUND	TX		12/18/2023	9.625	351,069		7	3,689			925,000	11/15/2023
100137398		SAINT GEORGE	UT		01/11/2024	9.375	1,301,295		116				1,568,000	12/05/2023
100137904		WOODBINE	MD		12/08/2023	8.875	576,255		(28)				730,000	09/22/2023
100137919		BATTLE GROUND	IN		12/12/2023	8.125	410,449		(19)				590,000	10/06/2023
100138045		GEORGETOWN	TX		12/13/2023	11.499	912,256		(87)				1,135,000	08/26/2025
100138270		LAKE ELSINORE	CA		12/15/2023	10.250	508,811		(54)				682,000	11/01/2025
100138417		NORTH CHARLESTON	SC		12/18/2023	9.874	80,290		(47)				130,000	11/02/2023
100138441		QUOGUE	NY		12/18/2023	8.499	2,394,506		38				4,000,000	10/31/2023
100138640		WASHINGTON	DC		02/02/2024	8.500	594,632		(61)				780,000	12/21/2023
100138727		CITRUS HEIGHTS	CA		02/02/2024	9.125	410,179		(17)	25,642			650,000	12/13/2023
100138950		MIAMI	FL		12/21/2023	7.750	149,863						685,000	07/30/2025
100138951		WOLCOTT	CT		12/21/2023	4.625	127,790		(233)				355,000	07/22/2025
100139445		LAKEBAY	WA		12/28/2023	9.750	432,500		(130)				620,000	10/21/2025
100139522		OSWEGO	IL		12/28/2023	9.375	260,419		(47)				385,000	11/27/2023
100139607		PALMDALE	CA		12/28/2023	11.375	618,412		(4)				605,000	11/12/2025
100139615		DAVENPORT	FL		12/28/2023	11.250	436,252		41				460,000	11/17/2025
100140482		MARTINSVILLE	VA		01/19/2024	8.375	922,487		(125)				1,143,000	12/07/2023
100140677		LAVEEN	AZ		02/08/2024	7.875	423,019		(12)				550,000	01/22/2024
100140821		NORTH TONAWANDA	NY		03/06/2024	10.250	175,256		(329)				262,500	10/21/2025
100140838		DAVENPORT	FL		03/06/2024	11.625	262,773		8				310,000	06/06/2025
100140894		WESLEY CHAPEL	FL		02/26/2024	9.000	940,539		(94)				1,271,330	10/01/2025
100140917		OAKLEY	UT		02/26/2024	8.750	1,745,648		(309)				1,290,000	10/17/2025
100141538		HERMITAGE	TN		01/30/2024	9.375	255,446		(20)				350,000	09/18/2025
100141545		LOS ANGELES	CA		01/30/2024	8.999	892,330		(50)	57,169			1,103,000	07/20/2025
100141587		KISSIMMEE	FL		01/30/2024	8.375	244,181		(48)				311,000	10/06/2025
100141588		DAVENPORT	FL		01/30/2024	7.999	289,383		(54)				440,000	10/07/2025
100141788		PALMYRA	NJ		01/30/2024	9.499	169,840		(51)				216,000	12/15/2023
100142479		BRIGHTON	CO		03/08/2024	9.250	374,494		(82)				440,000	02/02/2024
100143362		LAS VEGAS	NV		02/16/2024	9.875	270,954		86				265,000	05/28/2025
100143378		DAVENPORT	FL		02/16/2024	8.375	256,199		(41)				380,000	10/08/2025
100143401		DAVENPORT	FL		02/16/2024	8.375	269,344		(101)				410,000	10/08/2025
100143402		DAVENPORT	FL		02/16/2024	8.375	284,715		(107)				435,000	10/08/2025
100143428		KISSIMMEE	FL		02/16/2024	8.125	183,437		(59)				285,000	10/10/2025
100143434		REHOBOTH	MA		02/16/2024	9.999	546,540		10				745,000	07/24/2025
100143495		VALRICO	FL		02/21/2024	9.625	464,630		(90)				560,000	07/11/2025
100143614		ELIZABETH	NJ		02/21/2024	8.250	325,086		(84)				531,000	01/10/2024
100143723		SCOTTSDALE	AZ		02/26/2024	9.000	479,166		(42)				450,000	10/03/2025
100143898		RIVERSIDE	CA		03/06/2024	8.990	1,098,920		(123)				1,295,000	06/11/2025
100146690		LAS VEGAS	NV		03/20/2024	9.999	537,093		(153)				640,000	07/11/2025
100146718		MESQUITE	TX		03/20/2024	8.999	183,171		(30)				210,000	11/21/2025
100146724		PHOENIX	AZ		03/20/2024	8.499	221,159		(90)				276,000	10/24/2025
100147229		PLYMOUTH	PA		03/28/2024	7.740	195,524			5,917			249,000	02/20/2024
100147238		SCRANTON	PA		03/28/2024	7.870	246,369			11,664			315,000	02/06/2024
100147291		LARKSVILLE	PA		03/28/2024	8.090	112,067			7,044			145,000	01/24/2024
100147707		HOUSTON	TX		04/05/2024	8.750	199,559		(23)				242,000	11/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149103		FITCHBURG	MA		04/19/2024	8.250	290,894		(145)				439,000	07/22/2025
100149717		SCRANTON	PA		04/26/2024	7.780	128,119			6,055			165,000	03/12/2024
100149719		OLD FORGE	PA		04/26/2024	7.590	135,422		(14)	9,455			191,000	03/14/2024
100149720		BETHLEHEM	PA		04/26/2024	7.640	135,656			7,031			201,000	04/02/2024
100149722		GLEN LYON	PA		04/26/2024	7.990	258,831			10,680			330,000	03/21/2024
100149744		SCRANTON	PA		04/26/2024	8.030	251,475		(22)	12,638			325,000	03/11/2024
100151818		FORT WORTH	TX		05/10/2024	8.999	179,858		(127)				278,000	07/18/2025
100151826		PHILADELPHIA	PA		05/10/2024	7.999	130,965		(92)				365,000	09/16/2025
100151833		LOS ANGELES	CA		05/10/2024	9.750	593,252		(53)				750,000	07/31/2025
100151872		HOUSTON	TX		05/10/2024	8.625	107,699		(112)				170,000	10/29/2025
100152474		AUGUSTA	GA		05/16/2024	10.125	146,540		(41)				173,000	03/13/2024
100152841		DELANO	CA		05/22/2024	8.250	675,410		(219)				850,000	09/11/2025
100152853		SIMI VALLEY	CA		05/22/2024	8.375	1,657,530		(80)				1,965,000	08/01/2025
100152888		INGLEWOOD	CA		05/22/2024	8.875	423,636		(26)				1,000,000	08/20/2025
100152916		KANSAS CITY	MO		05/22/2024	8.250	112,734		(70)				143,000	11/24/2025
100153420		BALTIMORE	MD		05/30/2024	8.020	174,689		(26)				265,000	04/29/2024
100153424		JESSUP	PA		05/30/2024	7.760	120,866			6,173			156,000	04/16/2024
100153427		SCRANTON	PA		05/30/2024	8.210	111,583		(20)	12,425			150,000	05/02/2024
100153432		EDWARDSVILLE	PA		05/30/2024	8.320	123,030		(8)	8,434			174,000	04/11/2024
100153433		SCRANTON	PA		05/30/2024	7.810	121,949		(5)	8,538			170,000	04/16/2024
100153435		SCRANTON	PA		05/30/2024	8.273	80,476			3,665			110,000	04/10/2024
100153440		SCRANTON	PA		05/30/2024	8.310	135,555		(28)	9,263			201,000	04/09/2024
100153456		SCRANTON	PA		05/30/2024	8.320	219,580			9,722			282,000	04/11/2024
100153907		FORT WORTH	TX		06/05/2024	8.999	174,588		(111)				250,000	07/18/2025
100154609		INGLEWOOD	CA		06/14/2024	8.875	894,078						960,000	11/21/2025
100154658		BUCKEYE	AZ		07/19/2024	8.875	817,216		(133)				133,600	09/22/2025
100154730		SEVIERVILLE	TN		07/19/2024	6.750	458,209		251				342,800	06/15/2025
100154788		LANCASTER	CA		07/19/2024	10.250	1,116,330		(209)				1,000,000	09/18/2025
100154976		VICTORVILLE	CA		07/19/2024	8.750	273,961		(97)				428,900	09/22/2025
100155091		PORTER RANCH	CA		07/19/2024	9.355	2,733,735		(18)				5,638,200	09/22/2025
100156057		GRAND PRAIRIE	TX		06/18/2024	10.250	382,128		(199)				430,000	11/26/2025
100156713		WARRENTON	OR		06/26/2024	8.875	685,341		(18)				700,000	08/18/2025
100157448		HICKORY	NC		02/20/2025	7.625	199,466		(28)				198,100	09/22/2025
100157465		LOS ANGELES	CA		02/20/2025	8.500	406,556		(36)				630,900	09/22/2025
100157491		BURLINGTON	NJ		02/20/2025	7.999	151,626		(93)				834,400	06/15/2025
100159609		NEW ORLEANS	LA		07/15/2024	9.750	509,772		(15)				555,000	07/02/2025
100161826		HANOVAR	PA		07/31/2024	8.460	362,706		(86)	25,196			502,000	06/05/2024
100161877		FRESNO	CA		07/31/2024	7.999	147,475		(82)				290,000	10/22/2025
100161896		PORT CHARLOTTE	FL		07/31/2024	8.875	341,210		(190)				360,000	10/22/2025
100162008		PORT CHARLOTTE	FL		07/31/2024	7.875	305,069		(43)				380,000	10/20/2025
100162013		PORT CHARLOTTE	FL		07/31/2024	7.875	304,766		(41)				350,000	10/23/2025
100162248		DAVIE	FL		09/06/2024	7.875	1,564,641		97				2,000,000	07/31/2024
100163325		LOMPOC	CA		08/13/2024	9.625	368,414		(219)				545,000	08/21/2025
100163421		CARY	IL		09/27/2024	9.375	223,775		(45)				265,000	08/05/2024
100163919		ELK GROVE	CA		10/04/2024	7.625	491,417		(74)				750,000	08/16/2024
100163996		MIAMI	FL		08/21/2024	7.750	309,295		(39)				399,000	08/21/2025
100164003		MIAMI	FL		08/21/2024	7.750	349,105		(29)				473,000	08/25/2025
100164225	CF	GWYNN OAK	MD		08/21/2024	7.999	165,131		(189)				255,000	11/06/2025
100164227	CF	PARKVILLE	MD		08/21/2024	7.875	296,434		(396)				290,000	07/28/2025
100164651		WOODLAND HILLS	CA		08/23/2024	9.625	1,313,854		(61)				1,600,000	06/26/2024
100164713		ANAHEIM	CA		08/23/2024	9.125	1,307,664		(269)				1,400,000	07/29/2024
100164942		ARCHBALD	PA		08/28/2024	7.580	133,059		(13)	12,334			203,000	07/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165818		METAIRIE	LA		08/29/2024	8.500	319,125		(32)				435,000	12/23/2024
100165823		METAIRIE	LA		08/29/2024	8.000	304,914		(25)				270,000	07/31/2025
100165885		MIAMI	FL		08/30/2024	7.375	433,952		(33)				524,000	10/29/2025
100165886		HALLANDALE BEACH	FL		08/30/2024	8.250	254,246		(17)				320,000	07/28/2025
100167850		CHICAGO	IL		09/20/2024	7.999	140,262		(93)				230,000	08/27/2024
100167897		FORT MYERS	FL		09/20/2024	8.750	332,019		(294)				405,000	07/18/2025
100167923		KILLEEN	TX		09/20/2024	7.750	111,328		(12)				155,000	10/28/2025
100168679		RICHMOND	VA		09/25/2024	7.999	334,940		(300)				421,000	09/12/2024
100169253		NANTICOKE	PA		09/27/2024	7.250	282,903		(22)	27,082			405,000	08/22/2024
100169266		SCRANTON	PA		09/27/2024	7.250	201,049		(4)				253,000	08/14/2024
100169278		METAIRIE	LA		09/27/2024	8.500	319,042		(53)				362,000	01/27/2025
100169291		LOUISVILLE	KY		09/27/2024	9.000	111,793		5				90,000	05/27/2025
100169297		DIX HILLS	NY		09/27/2024	7.875	644,015		(134)				850,000	07/31/2024
100170418		HENDERSON	NV		10/09/2024	6.375	432,873		45				590,000	09/18/2025
100170450		CUTLER	CA		10/09/2024	7.875	179,493		(147)				298,300	10/22/2025
100172171		STONE MOUNTAIN	GA		10/17/2024	8.999	851,980		100				1,230,000	10/27/2025
100172862		OPA LOCKA	FL		10/25/2024	7.999	354,028		(94)				499,000	11/11/2025
100172947		ATLANTA	GA		10/25/2024	7.375	3,734,982		(2,568)				5,010,000	09/15/2025
100173511		HALETHORPE	MD		10/29/2024	7.750	364,410		(83)				480,000	07/02/2025
100173518		TURTLE CREEK	PA		10/29/2024	8.250	127,658		(103)				150,000	10/13/2025
100174104		NAPLES	FL		10/31/2024	8.500	706,149		(182)				860,000	07/23/2025
100174579		BALTIMORE	MD		10/31/2024	9.500	104,859		(19)				150,000	06/25/2025
100174985		CANTON	GA		10/31/2024	10.500	536,666		(206)				634,000	11/07/2025
100174988		BOCA RATON	FL		10/31/2024	8.500	461,748		(261)				567,000	07/24/2025
100175605		OPA LOCKA	FL		11/12/2024	7.999	348,514		(93)				403,500	09/25/2025
100175822		CHICAGO	IL		11/12/2024	7.720	634,322		(86)				821,000	10/15/2024
100175825		WEST BABYLON	NY		11/12/2024	7.380	206,202		(39)				545,000	09/23/2024
100175838		PHILADELPHIA	PA		11/12/2024	7.030	221,485		9				320,000	09/16/2024
100175872		PHILADELPHIA	PA		11/12/2024	8.350	277,015		(118)				355,000	10/10/2024
100176599		HOUSTON	TX		11/15/2024	8.499	217,939		(25)				245,000	08/22/2024
100176830		CLAYTON	CA		11/15/2024	7.875	627,107		(169)				1,229,000	07/12/2025
100176869		TEXAS CITY	TX		11/15/2024	8.500	145,834		(82)				185,000	07/22/2025
100178462		WESTLAKE	FL		11/21/2024	8.500	843,555		(185)				1,028,700	09/22/2025
100185789	CF	ATLANTA	GA		12/26/2024	7.500	398,244		(97)				520,000	05/22/2025
100190354		COLUMBIA	SC		01/22/2025	7.998	176,157		(39)				230,000	11/26/2024
100190376		MILWAUKEE	WI		01/22/2025	7.610	110,514		(23)				155,000	11/26/2024
100190377		MILWAUKEE	WI		01/22/2025	7.860	129,894		(26)				170,000	11/26/2024
100190379		MILWAUKEE	WI		01/22/2025	7.860	110,792		(23)				145,000	11/26/2024
100191026		VISALIA	CA		01/29/2025	7.624	1,461,160		(80)				1,726,000	09/22/2025
100192339		KANSAS CITY	MO		02/05/2025	8.375	163,345		(44)				195,000	12/09/2024
100193792		HACKENSACK	NJ		02/10/2025	7.750	599,072		(134)				685,000	06/02/2025
100198976		PHILADELPHIA	PA		02/28/2025	8.130	90,047		126				125,000	01/06/2025
100201359		FOLSOM	LA		03/12/2025	8.375	196,318		(5)				127,900	06/15/2025
100201451		CRAWFORDVILLE	FL		03/12/2025	9.750	227,361		(25)				347,000	06/15/2025
100204425		HOPKINS	SC		04/01/2025	8.220	156,790		(13)				204,000	02/20/2025
100205008		MADISON	NC		04/10/2025	7.990	286,445		(12)				417,000	02/19/2025
100207320		HAMPTON	VA		04/28/2025	7.874	109,943		(5)				517,700	06/15/2025
100213752	CF	POMPANO BEACH	FL		05/29/2025	7.250	276,888		(42)				841,900	06/15/2025
100220699		CROWLEY	TX		07/18/2025	8.250	208,407		(42)				290,000	07/02/2025
321120637		EUGENE	OR		02/16/2022	6.475	2,272,635						18,700,000	12/17/2021
322070924		PALM BAY	FL		09/19/2022	9.130	231,072						350,000	07/09/2022
322080380		FELLSMERE	FL		11/18/2022	9.830	156,449						420,000	08/08/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
322120770		PALM BAY	FL		05/02/2023	9.885	88,011						345,000	12/02/2022
403046667		WASHINGTON	DC		06/28/2024	7.880	2,392,945		(19,525)				3,550,000	11/02/2023
403047479		CLEVELAND	OH		06/28/2024	7.660	2,631,761		(14,149)				4,330,000	10/11/2023
403047576		SAN ANTONIO	TX		06/28/2024	7.030	2,637,451		(5,629)				4,579,300	04/30/2024
3300004379		MIAMI	FL		02/27/2023	9.830	192,019						355,250	12/27/2022
3300004710		PHILADELPHIA	PA		10/10/2023	9.930	74,480						416,500	09/12/2023
3310022752		PATERSON	NJ		11/18/2021	7.040	75,483						130,500	09/13/2021
3310024682		MONTCLAIR	NJ		10/22/2021	6.800	151,108						264,000	07/24/2021
3310025825		JERSEY CITY	NJ		10/22/2021	5.700	448,797						895,500	08/18/2021
3310025993		WALDEN	NY		11/12/2021	5.700	58,294						88,500	08/18/2021
3310026285		CLARENCE	NY		12/28/2021	6.237	56,668						115,500	09/18/2021
3310027460		HEMPSTEAD	NY		02/11/2022	5.840	72,171						135,450	10/07/2021
3310029427		PHILADELPHIA	PA		12/16/2021	6.108	29,403						102,000	11/04/2021
3310031312		NEW YORK	NY		04/08/2022	7.290	378,675						780,000	01/24/2022
3310032049		PHILADELPHIA	PA		02/25/2022	6.390	169,188						262,500	01/17/2022
3310033228		PATERSON	NJ		03/22/2022	6.043	133,650						192,600	02/03/2022
3310033288		TAMPA	FL		04/01/2022	5.917	108,245						265,500	02/11/2022
3310033789		CHICAGO	IL		04/29/2022	6.650	55,688						75,000	02/10/2022
3310033884		BROOKLYN	NY		04/08/2022	7.550	148,500						372,000	03/18/2022
3310034448		DETROIT	MI		09/08/2022	8.519	11,824						40,500	05/26/2022
3310035017		OYSTER BAY	NY		05/19/2022	6.320	117,315						240,000	03/29/2022
3310036076		OAK LAWN	IL		06/23/2022	7.050	67,478						97,500	05/02/2022
3310036093		GLEN COVE	NY		06/15/2022	6.320	101,183						206,700	04/13/2022
3310036169		CHICAGO	IL		06/07/2022	6.800	74,183						105,000	04/23/2022
3310036211		CHICAGO	IL		06/15/2022	7.030	51,025						81,000	05/18/2022
3310036431		INDIANAPOLIS	IN		05/19/2022	7.150	33,450						63,000	04/25/2022
3310036768		INDIANAPOLIS	IN		06/07/2022	7.200	68,912						93,000	04/25/2022
3310036809		BERGENFIELD	NJ		06/29/2022	7.040	141,669						231,000	05/12/2022
3310037376		ARDSLEY	NY		07/07/2022	6.920	131,868						210,000	05/27/2022
3310037425		HEMPSTEAD	NY		07/07/2022	6.300	129,363						188,700	05/24/2022
3310037895		CHICAGO	IL		10/12/2022	7.770	119,632						208,500	06/13/2022
3310038001		JACKSONVILLE	FL		08/08/2022	7.550	60,737						108,000	06/29/2022
3310038095		ATLANTIC CITY	NJ		09/21/2022	8.330	87,189						214,500	05/26/2022
3310038130		CHICAGO	IL		07/07/2022	7.170	49,424						78,000	06/08/2022
3310038131		CENTRAL VALLEY	NY		09/28/2022	8.050	113,749						171,000	06/16/2022
3310038494		DETROIT	MI		08/16/2022	7.050	33,784						63,000	06/17/2022
3310038614		CHICAGO	IL		08/01/2022	7.220	104,247						348,000	06/16/2022
3310038732		SCRANTON	PA		08/08/2022	7.500	30,498						102,000	03/31/2022
3310038940		FLORAL PARK	NY		08/16/2022	7.050	165,298						249,600	06/02/2022
3310039112		SYRACUSE	NY		10/12/2022	8.519	141,835						256,500	07/23/2022
3310039182		COOPER CITY	FL		08/01/2022	8.519	223,344						324,000	05/28/2022
3310039357		WEST BABYLON	NY		08/16/2022	7.550	104,113						163,050	06/15/2022
3310039426		CLEVELAND	OH		09/21/2022	7.500	55,579						95,700	06/30/2022
3310039505		CHICAGO	IL		08/16/2022	7.500	46,244						102,900	07/23/2022
3310039628		SUN CITY CENTER	FL		08/16/2022	8.330	73,508						122,400	07/06/2022
3310039660		PHILADELPHIA	PA		11/01/2022	8.659	80,621						225,000	07/22/2022
3310039662		PHILADELPHIA	PA		09/21/2022	8.659	45,627						210,000	07/28/2022
3310040116		SCRANTON	PA		08/26/2022	8.000	29,037						72,000	06/29/2022
3310040124		HARTFORD	CT		08/26/2022	7.990	47,032						73,800	07/17/2022
3310041272		CLEVELAND	OH		10/12/2022	8.330	46,881						83,100	07/15/2022
3310041442		DETROIT	MI		09/21/2022	8.519	26,997						42,000	08/15/2022
3310041457		SUN CITY CENTER	FL		09/08/2022	8.330	70,686						102,000	08/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310041458		SUN CITY CENTER	FL		09/08/2022	8.330	70,686						102,000	08/16/2022
3310041675		WILTON MANORS	FL		10/19/2022	8.323	251,060						372,000	09/07/2022
3310041711		INDIAN HARBOUR BEACH	FL		04/27/2023	9.100	42,827						63,300	12/14/2022
3310041715		PANAMA CITY BEACH	FL		10/19/2022	8.337	135,205						360,000	08/22/2022
3310041744		CLIFTON	NJ		10/12/2022	7.800	114,499						198,000	09/06/2022
3310042176		PANAMA CITY BEACH	FL		10/19/2022	8.337	148,760						369,000	08/22/2022
3310042264		PANAMA CITY BEACH	FL		10/19/2022	8.337	165,033						360,000	08/22/2022
3310042363		PANAMA CITY BEACH	FL		10/19/2022	8.337	116,102						360,000	08/22/2022
3310042369		PANAMA CITY BEACH	FL		10/19/2022	8.337	157,971						360,000	08/22/2022
3310042426		CHICAGO	IL		10/19/2022	8.519	100,832						177,000	09/13/2022
3310042576		RICHMOND HILL	NY		11/10/2022	8.673	153,686						373,500	09/19/2022
3310042827		CHICAGO	IL		11/01/2022	7.800	66,320						112,500	09/23/2022
3310044167		NEW YORK	NY		05/11/2023	8.148	239,714						412,500	10/30/2022
3310047608		CHICAGO	IL		08/31/2023	8.498	53,328						100,500	05/28/2023
3310047779		BUFFALO	NY		04/19/2023	9.100	14,746						43,500	09/22/2022
3310048109		EAST HAVEN	CT		04/27/2023	8.925	31,185						60,000	02/10/2023
3310048561		BUFFALO	NY		04/19/2023	8.750	13,935						39,300	02/13/2023
3310048790		CHICAGO	IL		04/19/2023	8.687	22,398						33,000	01/13/2023
3310048848		OYSTER BAY	NY		05/11/2023	7.940	250,846						405,000	02/16/2023
3310048869		CHICAGO	IL		04/19/2023	8.687	20,517						30,000	01/13/2023
3310049586		LONGWOOD	FL		05/11/2023	8.911	94,223						192,600	02/23/2023
3310051040		CHICAGO	IL		04/27/2023	8.925	37,913						111,000	03/10/2023
3310051388		AMSTERDAM	NY		06/08/2023	8.610	109,290						198,000	02/23/2023
3310051529		WEST MILFORD	NJ		04/27/2023	8.673	74,621						132,000	02/25/2023
3310051753		PHILADELPHIA	PA		05/11/2023	8.841	61,479						90,300	03/29/2023
3310052260		PHILADELPHIA	PA		05/11/2023	8.288	49,587						107,700	03/31/2023
3310052521		CHICAGO	IL		05/25/2023	8.596	81,466						127,500	04/25/2023
3310052912		CHICAGO	IL		06/29/2023	8.323	29,828						58,500	05/11/2023
3310052917		CHICAGO	IL		06/29/2023	8.323	47,839						94,500	05/12/2023
3310052918		CHICAGO	IL		06/21/2023	8.323	47,245						96,000	05/12/2023
3310052949		BUFFALO	NY		06/29/2023	8.148	11,880						40,500	04/26/2023
3310052988		JERSEY CITY	NJ		06/08/2023	7.940	181,868						295,500	04/28/2023
3310053176		CHICAGO	IL		05/25/2023	8.841	139,219						213,000	04/26/2023
3310053178		ALBANY	NY		09/15/2023	7.940	297,891						445,200	05/10/2023
3310053347		ST. AUGUSTINE	FL		06/08/2023	8.813	139,826						225,000	05/05/2023
3310053524		COPIAGUE	NY		06/21/2023	8.295	129,009						190,200	02/22/2023
3310054134		CHICAGO	IL		06/29/2023	8.596	18,007						81,000	05/06/2023
3310054154		BOSTON	MA		06/29/2023	8.673	668,250						1,141,500	05/30/2023
3310054282		CHICAGO	IL		06/29/2023	8.288	45,085						82,500	05/21/2023
3310054490		ST. PETERSBURG	FL		08/31/2023	8.666	38,165						210,000	06/25/2023
3310054613		CHICAGO	IL		10/06/2023	8.603	54,277						89,700	05/15/2023
3310054920		NEWBURGH	NY		06/29/2023	9.366	108,510						180,000	06/07/2023
3310054937		MIAMI	FL		06/29/2023	7.940	217,107						382,500	06/02/2023
3310054990		MONROE	NY		06/29/2023	8.603	126,225						330,000	05/08/2023
3310055121		CHICAGO	IL		08/31/2023	8.876	47,611						99,000	06/09/2023
3310055200		ST. AUGUSTINE	FL		06/29/2023	8.610	114,392						166,500	05/31/2023
3310055709		ST. PETERSBURG	FL		08/31/2023	8.666	37,719						210,000	06/15/2023
3310056653		CHICAGO	IL		10/31/2023	8.323	44,115						65,400	07/13/2023
3310056822		LOCKPORT	NY		08/31/2023	9.366	30,710						52,500	07/24/2023
3310057545		NORTHBROOK	IL		10/31/2023	8.841	26,789						390,000	09/15/2023
3310059244		PALMETTO BAY	FL		08/31/2023	8.771	258,390						375,000	08/03/2023
3310059367		LYONS	IL		09/15/2023	8.666	47,084						120,000	08/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310059768		MIAMI	FL		09/15/2023	8.925	222,354						360,000	08/10/2023
3310062713		FAIRBANKS	AK		02/15/2024	8.841	69,806						109,500	10/18/2023
3310062715		HOMOSASSA	FL		10/31/2023	8.771	90,214						131,100	10/04/2023
3310063055		FALMOUTH	MA		11/29/2023	8.925	509,355						735,000	10/18/2023
3310063647		MONTEBELLO	NY		11/21/2023	8.771	114,939						225,000	10/16/2023
3310063884		WESTBURY	NY		11/21/2023	8.631	196,538						414,000	10/25/2023
3310063909		ST. PETERSBURG	FL		11/29/2023	8.617	522,794						1,050,000	07/31/2023
3310064294		POINCIANA	FL		02/15/2024	9.121	12,020						94,500	11/03/2023
3310064335		POINCIANA	FL		02/15/2024	9.121	10,678						94,500	11/20/2023
3310064677		BELLEVILLE	IL		02/15/2024	9.016	19,893						50,100	11/02/2023
3310065599		FORT LAUDERDALE	FL		01/09/2024	8.141	86,130						142,500	11/28/2023
3310066061		PARK FOREST	IL		01/09/2024	8.673	34,906						72,900	11/29/2023
3310066105		FORT MYERS BEACH	FL		12/28/2023	8.610	457,380						660,000	11/12/2023
3310066379		BRENTWOOD	TN		01/09/2024	8.617	282,436						615,000	12/08/2023
3310066578		RAHWAY	NJ		01/23/2024	8.673	67,122						207,000	12/01/2023
3310066959		EAST CLEVELAND	OH		02/15/2024	8.841	18,943						53,100	12/09/2023
3310066961		CLEVELAND	OH		02/15/2024	8.841	9,155						48,900	12/09/2023
3310067505		DAYTONA BEACH	FL		01/23/2024	8.666	59,875						94,500	12/23/2023
3310068490		CHICAGO	IL		02/15/2024	8.981	40,821						87,000	12/18/2023
3310068766		ORLANDO	FL		02/15/2024	8.666	252,391						364,200	01/18/2024
3310072327		ROBBINS	IL		07/19/2024	9.716	103,950						175,200	03/26/2024
3310074095		PORT CHARLOTTE	FL		07/29/2024	9.499	40,254						112,500	04/25/2024
3310075576		WELLESLEY	MA		08/26/2024	9.296	790,173						1,320,000	08/01/2024
3310075939		HOUSTON	TX		11/21/2024	9.016	329,263						609,300	05/09/2024
3310078094		LINDEN	NJ		08/26/2024	8.323	156,264						217,500	05/29/2024
3310079321		MIAMI	OK		10/03/2024	9.016	17,550						34,500	07/15/2024
3310080820		CHICAGO	IL		11/14/2024	8.141	129,344						337,500	07/19/2024
3310082728		CLEVELAND HEIGHTS	OH		08/26/2024	9.359	27,977						42,000	08/09/2024
3310083256		MIAMI	FL		09/10/2024	8.323	205,138						330,000	08/12/2024
3310085008		KAILUA KONA	HI		10/10/2024	8.148	249,480						360,000	09/11/2024
3310087509		HOFFMAN ESTATES	IL		01/16/2025	8.428	64,375						202,500	10/05/2024
3310087576		FRANKLIN	IN		10/31/2024	8.428	45,144						66,000	10/05/2024
3310088974		ATLANTA	GA		12/12/2024	8.743	54,287						89,400	10/23/2024
3310089603		BIRMINGHAM	AL		12/12/2024	8.610	46,056						85,500	10/14/2024
3310089604		BIRMINGHAM	AL		12/12/2024	8.610	47,446						85,500	10/14/2024
3310089680		PHILADELPHIA	PA		11/21/2024	8.428	114,063						199,500	10/23/2024
3310091126		CLEVELAND	OH		01/16/2025	9.359	17,672						27,000	11/17/2024
3310093459		NEW ORLEANS	LA		02/13/2025	8.582	46,825						78,000	02/04/2025
3310094822		MOUNT VERNON	NY		02/20/2025	8.638	173,014						294,000	02/12/2025
3320043565		SMITHTOWN	NY		01/30/2023	9.182	613,058						1,028,000	10/06/2022
3320043628		WEST NEW YORK	NJ		01/10/2023	8.924	344,817						790,000	10/11/2022
3320044229		HAZEL CREST	IL		01/10/2023	9.392	55,440						80,000	10/24/2022
3320044422		AKRON	OH		01/10/2023	9.188	52,668						106,000	11/08/2022
3320046142		PHILADELPHIA	PA		02/13/2023	9.162	166,739						345,000	12/12/2022
3320046319		CHICAGO	IL		01/30/2023	9.314	146,372						416,000	12/14/2022
3320046462		NEWBURGH	NY		02/27/2023	9.402	1,090,557						4,900,000	01/09/2023
3320046488		AKRON	OH		02/27/2023	9.402	36,432						106,000	01/04/2023
3320046579		PHILADELPHIA	PA		02/27/2023	9.162	80,967						245,000	12/09/2022
3320046867		DIX HILLS	NY		03/15/2023	9.508	653,400						1,150,000	02/07/2023
3320046875		INDIANAPOLIS	IN		03/15/2023	9.292	641,134						6,480,000	01/30/2023
3320047006		CHICAGO	IL		03/15/2023	9.298	297,990						430,000	01/02/2023
3320047379		WEST BABYLON	NY		02/13/2023	8.892	306,950						600,000	01/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320047509		MILWAUKEE	WI		02/27/2023	10.278	51,976						75,000	12/28/2022
3320048277		BUFFALO	NY		04/04/2023	9.806	71,280						144,000	01/31/2023
3320048701		UPPER SADDLE RIVER	NJ		04/04/2023	9.146	2,095,335						3,600,000	01/20/2023
3320048793		CHICAGO	IL		04/19/2023	9.152	83,160						120,000	01/13/2023
3320048830		CHICAGO	IL		04/27/2023	9.512	167,879						285,000	02/10/2023
3320048909		PHILADELPHIA	PA		04/27/2023	9.146	84,942						260,000	02/01/2023
3320049858		BUFFALO	NY		04/27/2023	9.206	71,775						226,000	04/04/2023
3320050108		FORT MYERS	FL		04/04/2023	9.146	439,560						815,000	02/28/2023
3320050974		POINCIANA	FL		05/11/2023	8.756	145,872						245,000	03/21/2023
3320051141		SUN CITY CENTER	FL		04/27/2023	9.326	191,268						276,000	02/24/2023
3320051220		BALTIMORE	MD		04/19/2023	9.140	11,230						345,000	03/08/2023
3320051455		OCALA	FL		04/27/2023	9.056	201,960						299,000	04/04/2023
3320052254		MOUNT AIRY	MD		06/08/2023	9.772	118,800						373,000	04/13/2023
3320052365		BOCA RATON	FL		04/27/2023	9.146	1,318,925						2,235,000	04/08/2023
3320053231		THE BRONX	NY		06/21/2023	9.303	439,808						835,000	04/05/2023
3320053276		GLENVIEW	IL		06/21/2023	9.208	772,294						1,450,000	05/16/2023
3340055982		PORT CHARLOTTE	FL		02/26/2024	9.414	280,394						630,000	06/21/2023
3340057234		PERRY	GA		03/14/2024	9.585	103,371						321,000	01/27/2024
3340063648		QUEENS VILLAGE	NY		03/14/2024	9.377	328,596						760,000	10/25/2023
3340063680		CHICAGO	IL		02/29/2024	9.416	136,844						255,000	01/13/2024
3340066793		FORT WORTH	TX		05/10/2024	9.901	130,294						600,000	12/22/2023
3340067494		LEE'S SUMMIT	MO		03/14/2024	9.377	328,490						894,000	11/22/2023
3340067770		CHICAGO	IL		02/26/2024	9.562	234,658						950,000	12/14/2023
3340067989		CHICAGO	IL		06/14/2024	9.653	92,664						307,000	02/16/2024
3340068044		FORT LAUDERDALE	FL		02/29/2024	8.966	756,360						1,625,000	01/09/2024
3340068205		CAMDEN	NJ		02/29/2024	9.416	70,963						128,000	01/09/2024
3340068542		MIAMI	FL		02/26/2024	9.473	297,000						585,000	01/02/2024
3340069560		PONTE VEDRA BEACH	FL		02/26/2024	9.265	1,675,804						4,500,000	01/20/2024
3340069722		BALTIMORE	MD		03/28/2024	9.140	65,704						144,000	02/26/2024
3340070044		INDIANAPOLIS	IN		03/07/2024	9.444	403,960						775,000	01/31/2024
3340070442		PRINCETON	NJ		04/12/2024	9.385	709,838						1,800,000	02/09/2024
3340072543		CHICAGO	IL		04/19/2024	9.290	120,584						275,000	03/07/2024
3340072577		FLOSSMOOR	IL		05/17/2024	9.604	244,926						480,000	03/11/2024
3340072687		TREASURE ISLAND	FL		04/05/2024	9.385	1,010,965						2,900,000	02/28/2024
3340072714		INDIANAPOLIS	IN		04/12/2024	9.385	230,116						475,000	03/07/2024
3340072832		CHICAGO	IL		04/30/2024	8.851	299,376						650,000	03/12/2024
3340072982		MEMPHIS	TN		05/10/2024	9.681	61,425						146,000	03/25/2024
3340073093		NORTH ADAMS	MA		03/28/2024	9.377	81,061						274,000	02/26/2024
3340073192		JACKSONVILLE	FL		04/12/2024	8.845	120,384						234,000	03/19/2024
3340073194		JACKSONVILLE	FL		04/19/2024	8.845	137,808						338,000	03/19/2024
3340073237		VALLEJO	CA		04/19/2024	9.326	396,000						885,000	02/09/2024
3340073647		SHAKER HEIGHTS	OH		05/10/2024	9.681	154,969						504,000	03/26/2024
3340073875		BRADENTON	FL		04/19/2024	9.243	174,874						345,000	03/26/2024
3340074242		JACKSONVILLE	FL		04/30/2024	8.845	178,548						450,000	04/02/2024
3340074380		CENTER MORICHES	NY		04/12/2024	9.296	363,528						690,000	03/29/2024
3340074599		JACKSONVILLE	FL		04/30/2024	9.445	154,262						507,500	03/27/2024
3340075392		BROOKLYN	NY		05/23/2024	9.000	1,170,665						6,530,000	04/14/2024
3340075935		HOMOSASSA	FL		05/23/2024	9.000	163,548						295,000	05/02/2024
3340076252		ENGLEWOOD	CO		06/04/2024	9.350	337,828						630,000	04/30/2024
3340079026		EDEN	NY		07/19/2024	9.267	92,684						180,000	06/13/2024
3340080846		NASHVILLE	TN		10/31/2024	8.823	247,115						755,000	07/15/2024
3340082110		DETROIT	MI		10/23/2024	8.959	43,560						260,000	08/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340082360		MILWAUKEE	WI		10/31/2024	8.425	55,440						115,000	08/28/2024
3340082362		CROWN POINT	IN		10/10/2024	8.472	89,100						240,000	09/03/2024
3340083712		HONOLULU	HI		10/10/2024	8.425	235,620						425,000	08/19/2024
3340084660		KAILUA-KONA	HI		10/03/2024	8.426	277,200						500,000	07/16/2024
3340085096		HOLLYWOOD	FL		10/10/2024	9.096	532,778						980,000	09/10/2024
3340088313		FORT LAUDERDALE	FL		11/14/2024	8.998	367,185						665,000	10/21/2024
3340089605		BIRMINGHAM	AL		12/12/2024	8.951	115,474						285,000	10/14/2024
3340090500		WASHINGTON	DC		12/05/2024	9.069	374,616						805,000	11/15/2024
3340092244		CLEVELAND	OH		12/30/2024	9.301	76,182						146,000	12/06/2024
3340105845		CLEVELAND	OH		07/29/2025	11.633	67,927						135,000	07/11/2025
3500108187		OCEANSIDE	CA		10/30/2024	8.255	1,845,024						3,400,000	09/17/2024
3500109316		CHARLESTOWN	MA		01/27/2025	8.835	3,263,750						6,200,000	11/21/2024
3500110012		SUPPLY	NC		11/27/2024	8.195	932,488						1,714,920	08/20/2024
4010045620		LOUISVILLE	KY		03/22/2023	8.620	800,866		924				1,039,000	12/14/2022
4010045878		LAKE CHARLES	LA		02/02/2023	8.846	138,753		(65)				207,900	10/21/2022
4010047420		BALTIMORE	MD		04/26/2023	7.990	541,403		1,106				705,000	01/26/2023
4010047426		BALTIMORE	MD		03/22/2023	7.990	726,961		1,494				940,000	01/26/2023
4010047437		BALTIMORE	MD		03/22/2023	7.865	727,163		1,649				940,000	01/26/2023
4010049855		WATERBURY	CT		04/26/2023	7.828	2,003,315		(666)				2,665,000	03/02/2023
4010052935		SPRING HILL	FL		09/28/2023	7.950	678,028		(210)				891,000	04/03/2023
4010053372		PHILADELPHIA	PA		11/29/2023	8.660	1,030,187		899				1,345,000	05/08/2023
4010053375		PHILADELPHIA	PA		11/29/2023	9.120	913,933		22				1,490,000	05/08/2023
4010056305		CRYSTAL RIVER	FL		08/24/2023	7.947	1,429,290		(443)				1,995,000	06/22/2023
4010062503		YOUNGSTOWN	OH		01/10/2024	9.250	480,087		205				620,000	09/27/2023
4010065001		PHOENIX	AZ		01/10/2024	8.430	647,756		(283)				845,000	11/17/2023
4010065030		PHOENIX	AZ		01/10/2024	8.150	638,396		(164)				840,000	11/17/2023
4010065082		PHOENIX	AZ		01/10/2024	8.370	541,487		(172)				705,000	11/17/2023
4020291377		JACKSONVILLE	FL		03/12/2021	5.520	4,495,924		(49,072)				7,699,500	12/09/2020
362424811101		HARVEY	LA		11/08/2024	8.970	1,050,750						1,401,000	09/08/2024
2799999. Mortgages in the process of foreclosure-residential mortgages-all other							251,934,216		(98,683)	762,652		622,952	453,739,768	XXX
3300002992		RENSSELAER	NY		07/02/2021	7.580	1,303,400						2,131,500	04/27/2021
3300003235		CHICAGO	IL		09/13/2021	9.200	232,285						490,000	07/19/2021
3300003384		CHICAGO	IL		11/01/2021	9.200	605,150						980,000	10/12/2021
3300003482		CHICAGO	IL		01/18/2022	9.700	366,349						649,250	12/09/2021
3300004177		NEWARK	NJ		06/23/2023	9.645	186,200						1,421,000	05/10/2023
3310030357		NORTH CHARLESTON	SC		02/18/2022	5.175	1,136,696						3,300,000	01/24/2022
3310033257		JACKSON	MS		04/14/2022	5.693	1,261,954						2,730,000	03/04/2022
3310037325		CHICAGO	IL		08/08/2022	6.043	112,860						180,000	06/01/2022
3310037389		TOPEKA	KS		07/07/2022	6.800	2,099,896						3,510,000	05/09/2022
3310038702		NEWARK	NJ		08/08/2022	8.050	365,310						502,500	06/13/2022
3310039962		WATERBURY	CT		09/28/2022	7.040	423,225						727,500	07/22/2022
3310040104		NEW ORLEANS	LA		11/10/2022	8.400	1,386,654						2,145,000	07/26/2022
3310041137		POUGHKEEPSIE	NY		11/10/2022	9.450	135,989						262,500	08/29/2022
3310050695		CHICAGO	IL		04/27/2023	8.743	481,140						1,050,000	01/09/2023
3310054234		CINCINNATI	OH		07/27/2023	9.016	1,091,475						1,740,000	06/05/2023
3310062012		CARROLLTON	GA		12/07/2023	8.428	1,627,605						2,580,000	10/19/2023
3340066435		CHICAGO	IL		02/26/2024	10.060	8,036,917						17,600,000	01/02/2024
2999999. Mortgages in the process of foreclosure-commercial mortgages-all other							20,853,103						41,999,250	XXX
3299999. Total - mortgages in the process of foreclosure							279,729,321		(98,918)	762,652		622,952	680,188,274	XXX
3399999 - Totals							86,745,420,032		33,205,348	16,132,095	43,753,257	651,045,849	221,531,574,693	XXX

General Interrogatory:

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 228,083,842 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... 1,437,004 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... 187,005 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... 310,935 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
19600	DALLAS	TX		01/01/1900	6.170	1,639,944,860		3,663,950,103
19601	DALLAS	TX		10/15/2025	6.170	1,639,944,860		3,663,950,103
19602	DALLAS	TX		10/15/2025	6.170	1,639,944,860		3,663,950,103
19603	LONDON	GBR		12/18/2025	7.739	12,038,362		18,880,992
100157012	CAPE MAY	NJ		02/20/2025	8.500	524,725		1,725,000
100157013	TAMPA	FL		02/20/2025	8.125	499,149		957,000
100157014	WESTMINSTER	CA		02/20/2025	9.375	881,455		1,075,000
100157016	LYNWOOD	IL		02/20/2025	9.750	466,706		522,000
100157017	CINCINNATI	OH		02/20/2025	10.250	171,951		183,000
100157018	OCALA	FL		02/20/2025	9.250	226,851		275,000
100157019	FORT WORTH	TX		02/20/2025	9.375	259,635		315,000
100157020	UNION	NJ		02/20/2025	8.500	405,174		515,000
100157021	ONTARIO	CA		02/20/2025	8.500	518,609		700,000
100157023	MYRTLE BEACH	SC		02/20/2025	10.375	138,285		160,000
100157027	PENSACOLA	FL		02/20/2025	9.750	209,775		260,000
100157028	CHEEKTOWAGA	NY		02/20/2025	10.500	197,521		242,000
100157029	HOMESTEAD	FL		02/20/2025	8.000	612,835		820,000
100157031	NEW YORK	NY		02/20/2025	8.625	604,300		1,200,000
100157032	HAYWARD	CA		02/20/2025	8.875	537,377		710,000
100157036	ORANGE	NJ		02/20/2025	9.375	169,093		570,000
100157038	NAPERVILLE	IL		02/20/2025	9.375	657,693		838,000
100157041	BAKERSFIELD	CA		02/20/2025	10.125	327,979		520,000
100157042	BIG BEAR CITY	CA		02/20/2025	8.500	371,387		462,500
100157043	N BALDWIN	NY		02/20/2025	9.125	285,271		710,000
100157045	DOUGLASVILLE	GA		02/20/2025	9.500	574,363		1,000,000
100157047	ELMONT	NY		02/20/2025	8.250	388,537		585,000
100157049	SHERMAN OAKS	CA		02/20/2025	8.375	761,889		1,050,000
100157050	CLEVELAND	GA		02/20/2025	9.750	198,014		325,000
100157051	VALRICO	FL		02/20/2025	9.625	270,024		337,000
100157055	PORT ORCHARD	WA		02/20/2025	10.000	329,622		383,000
100157056	JACKSON	GA		02/20/2025	7.875	458,214		650,000
100157057	MIAMI	FL		02/20/2025	9.375	340,391		408,000
100157058	TEMECULA	CA		02/20/2025	7.375	358,841		714,000
100157060	LARGO	FL		02/20/2025	7.250	276,270		457,000
100157061	PALM DESERT	CA		02/20/2025	7.625	307,864		485,000
100157062	HENDERSON	NV		02/20/2025	7.000	408,942		518,000
100157063	SOUTHFIELD	MI		02/20/2025	7.250	145,366		209,000
100157064	HALLANDALE BEACH	FL		02/20/2025	7.750	387,080		690,000
100157066	RIVIERA BEACH	FL		02/20/2025	7.875	186,615		248,000
100157068	LAKE WORTH	FL		02/20/2025	7.125	292,720		525,000
100157070	LAKE WORTH	FL		02/20/2025	7.125	324,865		552,000
100157071	PORT HURON	MI		02/20/2025	7.500	124,964		245,000
100157072	POWDER SPRINGS	GA		02/20/2025	8.500	284,204		383,000
100157074	MIRAMAR	FL		02/20/2025	7.750	836,449		1,160,000
100157075	SACRAMENTO	CA		02/20/2025	7.250	200,841		327,000
100157076	ROCHESTER HILLS	MI		02/20/2025	7.875	1,035,552		1,350,000
100157077	GARDEN GROVE	CA		02/20/2025	7.375	250,186		1,055,000
100157078	MILWAUKEE	WI		02/20/2025	8.375	166,072		230,000
100157079	MILWAUKEE	WI		02/20/2025	8.500	172,735		240,000
100157080	HIALEAH	FL		02/20/2025	7.000	407,031		620,000
100157081	SADDLE BROOK	NJ		02/20/2025	8.500	532,863		625,000
100157082	KISSIMMEE	FL		02/20/2025	7.625	387,896		630,000
100157083	JAMAICA	NY		02/20/2025	7.500	289,667		515,000
100157084	CALDWELL	NJ		02/20/2025	7.875	551,703		683,000
100157086	GALVESTON	TX		02/20/2025	9.250	331,687		375,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157087	ATLANTA	GA		02/20/2025	7.500	443,496		580,000
100157088	HOMESTEAD	FL		02/20/2025	10.125	199,753		210,000
100157089	HALLANDALE BEACH	FL		02/20/2025	10.250	282,642		310,000
100157090	HOUSTON	TX		02/20/2025	7.250	153,705		225,000
100157091	WILLIAMSBURG	OH		02/20/2025	7.625	264,317		390,000
100157092	MARIETTA	GA		02/20/2025	8.625	1,151,152		1,360,000
100157094	PORT SAINT LUCIE	FL		02/20/2025	7.625	291,019		361,000
100157096	HOLLYWOOD	FL		02/20/2025	7.625	472,813		650,000
100157101	GARLAND	TX		02/20/2025	7.990	98,158		205,000
100157102	ALPINE	NJ		02/20/2025	9.125	2,873,943		3,550,000
100157103	ATLANTA	GA		02/20/2025	8.875	814,695		980,000
100157104	COLUMBIA	SC		02/20/2025	7.625	88,116		112,000
100157105	ATASCADERO	CA		02/20/2025	7.625	273,060		900,200
100157106	GARDEN GROVE	CA		02/20/2025	8.500	646,616		1,090,000
100157107	RENTON	WA		02/20/2025	7.625	806,235		1,480,000
100157108	ODESSA	TX		02/20/2025	8.500	147,900		215,000
100157109	ATLANTA	GA		02/20/2025	8.750	254,483		315,000
100157110	ARCADIA	CA		02/20/2025	8.250	2,601,651		3,230,000
100157111	SCHAUMBURG	IL		02/20/2025	7.875	209,312		432,000
100157112	CUMMING	GA		02/20/2025	8.875	458,210		550,000
100157113	SACO	ME		02/20/2025	8.375	330,576		460,000
100157114	SENECA	SC		02/20/2025	8.625	1,873,794		2,390,000
100157115	SPRING	TX		02/20/2025	7.875	458,358		858,000
100157116	STATEN ISLAND	NY		02/20/2025	8.500	589,525		775,000
100157117	OCEAN BEACH	NY		02/20/2025	7.624	2,617,100		3,925,000
100157118	TAMPA	FL		02/20/2025	7.000	149,634		260,000
100157120	PORT ORANGE	FL		02/20/2025	7.625	256,469		590,000
100157121	MIAMI	FL		02/20/2025	8.000	427,121		780,000
100157122	RINCON	GA		02/20/2025	7.875	213,803		302,000
100157126	BAYONNE	NJ		02/20/2025	7.625	402,877		665,000
100157127	WILLIS	TX		02/20/2025	7.750	287,762		353,000
100157128	BLAINE	TN		02/20/2025	9.250	517,364		680,000
100157129	HOUSTON	TX		02/20/2025	8.875	563,128		655,000
100157130	SCOTTSDALE	AZ		02/20/2025	7.375	1,447,925		2,167,000
100157131	HENDERSON	NV		02/20/2025	7.875	1,984,218		2,600,000
100157132	OCEANSIDE	CA		02/20/2025	7.875	622,229		840,000
100157133	LAGUNA NIGUEL	CA		02/20/2025	7.750	990,152		1,314,500
100157134	PALM SPRINGS	CA		02/20/2025	7.990	649,723		934,000
100157135	ATLANTA	GA		02/20/2025	7.750	230,776		290,000
100157136	MIAMI LAKES	FL		02/20/2025	7.500	758,114		940,000
100157137	LA VERNE	CA		02/20/2025	7.500	823,813		1,060,000
100157139	HURRICANE	UT		02/20/2025	7.875	698,316		873,000
100157141	FOREST GROVE	OR		02/20/2025	7.625	849,627		1,050,000
100157142	ATLANTA	GA		02/20/2025	7.250	116,008		294,000
100157144	WEST PALM BEACH	FL		02/20/2025	7.875	433,846		651,000
100157145	ST. CLOUD	FL		02/20/2025	8.000	158,980		330,000
100157146	DAVENPORT	FL		02/20/2025	7.250	177,261		325,000
100157147	MOUNT HOLLY	NC		02/20/2025	7.875	221,486		327,000
100157148	BOWIE	MD		02/20/2025	8.875	342,328		437,000
100157153	LANHAM	MD		02/20/2025	8.875	308,723		390,000
100157154	LAUREL	MD		02/20/2025	8.875	426,207		545,000
100157159	LAS VEGAS	NV		02/20/2025	8.625	59,386		250,000
100157160	AUBURN	WA		02/20/2025	8.990	464,833		600,000
100157161	SARANAC LAKE	NY		02/20/2025	7.874	218,718		312,000
100157162	ROSHARON	TX		02/20/2025	10.500	669,829		750,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157163	CORDOVA	TN		02/20/2025	9.625	290,109		331,000
100157164	LOS ANGELES	CA		02/20/2025	8.125	378,108		560,000
100157165	SAN ANTONIO	TX		02/20/2025	9.750	337,719		380,000
100157166	LAKE PLACID	FL		02/20/2025	8.999	182,838		320,000
100157167	UPLAND	CA		02/20/2025	7.250	758,320		1,250,000
100157168	KISSIMMEE	FL		02/20/2025	7.625	263,264		340,000
100157169	BROOKLYN	NY		02/20/2025	8.375	1,495,758		2,150,000
100157171	VENTNOR CITY	NJ		02/20/2025	9.750	279,163		415,000
100157172	DALLAS	TX		02/20/2025	8.875	228,308		257,500
100157173	MARIPOSA	CA		02/20/2025	8.125	308,156		514,500
100157174	MIAMI BEACH	FL		02/20/2025	8.875	235,002		290,000
100157175	AUSTIN	TX		02/20/2025	8.375	865,570		1,100,000
100157176	CLEVELAND	TN		02/20/2025	6.875	545,100		1,360,000
100157177	MONTGOMERY	TX		02/20/2025	8.625	1,040,965		1,274,000
100157178	BLOSSBURG	PA		02/20/2025	7.625	265,835		351,000
100157179	JACKSON	NJ		02/20/2025	7.500	415,389		590,000
100157180	ELGIN	IL		02/20/2025	9.000	282,465		325,000
100157181	SANTA ROSA	CA		02/20/2025	8.750	477,138		735,000
100157182	SARASOTA	FL		02/20/2025	8.375	506,454		635,000
100157183	MILILANI	HI		02/20/2025	8.000	206,227		385,000
100157184	ISLIP	NY		02/20/2025	7.875	558,518		690,000
100157185	HOUSTON	TX		02/20/2025	7.250	411,161		519,000
100157186	HARDEEVILLE	SC		02/20/2025	9.375	485,267		583,000
100157187	CLAYTON	NC		02/20/2025	7.625	224,638		309,000
100157188	SUGAR LAND	TX		02/20/2025	8.750	296,392		345,000
100157189	MARIETTA	GA		02/20/2025	7.750	923,935		1,250,000
100157190	GAINESVILLE	FL		02/20/2025	7.625	97,989		171,500
100157191	ORLANDO	FL		02/20/2025	8.750	335,413		400,000
100157192	LOUISVILLE	KY		02/20/2025	7.875	243,630		300,000
100157195	THONOTOSASSA	FL		02/20/2025	7.500	213,098		385,000
100157196	SANTA FE	NM		02/20/2025	8.375	1,243,926		1,760,000
100157197	MINNEAPOLIS	MN		02/20/2025	8.875	915,281		1,115,000
100157198	MONTICELLO	NY		02/20/2025	9.375	615,339		830,000
100157199	GRAND JUNCTION	CO		02/20/2025	8.875	1,670,403		2,050,000
100157200	CHICAGO	IL		02/20/2025	8.250	207,487		580,000
100157202	TARPON SPRINGS	FL		02/20/2025	8.375	274,898		330,000
100157203	TAMARAC	FL		02/20/2025	7.625	490,219		691,000
100157204	FALLBROOK	CA		02/20/2025	8.125	346,129		855,000
100157205	HIALEAH	FL		02/20/2025	9.125	351,993		425,000
100157207	YUKON	OK		02/20/2025	8.250	610,457		760,000
100157208	SAVANNAH	GA		02/20/2025	7.875	397,190		660,000
100157211	LAFAYETTE	LA		02/20/2025	8.000	249,736		304,000
100157212	CRANBERRY ISLES	ME		02/20/2025	8.500	176,662		230,000
100157213	WOODBRIDGE	NJ		02/20/2025	8.250	159,975		330,000
100157214	FORDS	NJ		02/20/2025	7.625	379,976		540,000
100157215	LOS ANGELES	CA		02/20/2025	7.000	2,818,134		5,000,000
100157216	SATSUMA	AL		02/20/2025	7.500	135,605		175,000
100157218	HOMESTEAD	FL		02/20/2025	8.500	542,423		655,000
100157220	DETROIT	MI		02/20/2025	8.250	78,787		100,000
100157221	BROOKLYN	NY		02/20/2025	8.375	1,657,042		2,500,000
100157222	CENTENNIAL	CO		02/20/2025	7.625	432,725		722,000
100157223	DETROIT	MI		02/20/2025	8.250	70,743		90,000
100157224	EDISON	NJ		02/20/2025	7.125	810,883		1,360,000
100157226	GWYNN OAK	MD		02/20/2025	7.375	237,253		335,000
100157227	BRIGHTON	CO		02/20/2025	8.875	720,347		1,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157228	EL DORADO HILLS	CA		02/20/2025	8.375	1,210,650		1,585,000
100157229	WINTER GARDEN	FL		02/20/2025	7.625	525,428		650,000
100157230	ROCKFORD	IL		02/20/2025	8.000	84,058		107,000
100157231	KNOXVILLE	TN		02/20/2025	8.250	185,444		238,000
100157232	DEARBORN	MI		02/20/2025	7.375	264,523		460,000
100157233	SAN DIEGO	CA		02/20/2025	7.375	670,654		1,090,000
100157234	ELVERTA	CA		02/20/2025	7.750	314,471		725,000
100157236	CERRITOS	CA		02/20/2025	8.125	888,301		1,100,000
100157237	EDISON	NJ		02/20/2025	8.375	788,397		1,090,000
100157238	DRAPER	UT		02/20/2025	8.000	549,637		1,170,000
100157239	SARASOTA	FL		02/20/2025	8.375	734,411		1,200,000
100157240	LABELLE	FL		02/20/2025	7.500	271,536		335,000
100157241	FOREST HILLS	NY		02/20/2025	7.875	1,404,373		3,000,000
100157242	CAPE CORAL	FL		02/20/2025	8.125	376,249		640,000
100157243	TARPON SPRINGS	FL		02/20/2025	8.875	605,614		715,000
100157244	HIALEAH	FL		02/20/2025	8.750	334,362		450,000
100157245	MANTECA	CA		02/20/2025	8.250	658,410		810,000
100157247	MIRAMAR	FL		02/20/2025	8.500	538,636		1,900,000
100157248	COVINGTON	GA		02/20/2025	8.500	619,019		854,000
100157249	SPRING	TX		02/20/2025	7.875	329,685		740,000
100157250	BAKERSFIELD	CA		02/20/2025	8.375	495,594		605,000
100157251	MYRTLE BEACH	SC		02/20/2025	7.500	166,205		320,000
100157252	RIVERTON	UT		02/20/2025	8.875	564,438		690,000
100157253	IDALOU	TX		02/20/2025	7.750	168,576		546,000
100157254	KAILUA KONA	HI		02/20/2025	8.375	769,838		1,010,000
100157255	YPSILANTI	MI		02/20/2025	8.500	248,885		300,000
100157257	MISSOURI CITY	TX		02/20/2025	9.125	228,581		285,000
100157259	PANAMA CITY BEACH	FL		02/20/2025	8.250	327,643		540,000
100157261	GREENACRES	FL		02/20/2025	8.750	476,189		575,000
100157262	RED OAK	TX		02/20/2025	8.750	333,844		380,000
100157263	NORTH MIAMI BEACH	FL		02/20/2025	7.375	178,018		275,000
100157264	FREDERICKSBURG	TX		02/20/2025	8.875	568,895		677,500
100157265	PINELLAS PARK	FL		02/20/2025	8.375	285,598		370,000
100157266	HOMESTEAD	FL		02/20/2025	7.125	259,718		398,000
100157267	SAN ANTONIO	TX		02/20/2025	8.500	121,949		144,000
100157268	SAINT LOUIS	MO		02/20/2025	8.500	62,159		75,000
100157270	MYRTLE BEACH	SC		02/20/2025	8.500	105,934		133,000
100157271	TURBOTVILLE	PA		02/20/2025	9.500	228,690		275,000
100157272	PORT ORANGE	FL		02/20/2025	7.375	275,373		380,000
100157273	PEORIA	IL		02/20/2025	8.000	67,431		87,000
100157275	SAINT PETERSBURG	FL		02/20/2025	7.500	495,471		660,000
100157277	NEW FRANKLIN	OH		02/20/2025	9.375	536,571		712,000
100157278	BALTIMORE	MD		02/20/2025	7.750	156,412		224,000
100157279	KATY	TX		02/20/2025	7.875	170,685		300,000
100157280	ORLANDO	FL		02/20/2025	7.500	334,216		660,000
100157281	PHILADELPHIA	PA		02/20/2025	8.250	165,057		240,000
100157282	INDIANAPOLIS	IN		02/20/2025	7.500	120,731		162,000
100157283	MEMPHIS	TN		02/20/2025	8.500	275,258		350,000
100157285	FAIRFIELD	AL		02/20/2025	8.375	75,395		98,000
100157287	BIRMINGHAM	AL		02/20/2025	8.250	58,811		76,000
100157288	WINTER HAVEN	FL		02/20/2025	7.625	165,048		225,000
100157289	SAINT LOUIS	MO		02/20/2025	8.500	64,273		80,000
100157290	LAFAYETTE	IN		02/20/2025	7.410	209,422		287,000
100157292	ELLENWOOD	GA		02/20/2025	7.750	213,735		278,000
100157293	SIKESTON	MO		02/20/2025	8.000	203,426		300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157294	SAINT LOUIS	MO		02/20/2025	8.490	88,197		110,000
100157295	UNION CITY	GA		02/20/2025	8.020	186,743		230,000
100157296	MYRTLE BEACH	SC		02/20/2025	7.890	279,155		400,000
100157298	PORT ARTHUR	TX		02/20/2025	8.000	102,578		130,000
100157299	SAINT LOUIS	MO		02/20/2025	8.375	187,489		240,000
100157300	SAINT LOUIS	MO		02/20/2025	8.375	75,812		91,000
100157301	SANT LOUIS	MO		02/20/2025	8.375	57,319		72,000
100157302	SAINT LOUIS	MO		02/20/2025	8.500	106,542		128,000
100157303	BALTIMORE	MD		02/20/2025	7.720	135,872		177,000
100157304	KANSAS CITY	KS		02/20/2025	7.870	103,283		131,000
100157305	FLORISSANT	MO		02/20/2025	8.370	120,467		145,000
100157306	MOODY	AL		02/20/2025	7.750	171,013		277,000
100157307	MENASHA	WI		02/20/2025	8.500	137,064		165,000
100157308	SAINT LOUIS	MO		02/20/2025	8.375	74,532		90,000
100157309	JACKSONVILLE	FL		02/20/2025	7.500	152,304		191,000
100157310	RICHMOND	VA		02/20/2025	7.125	245,121		330,000
100157311	OCALA	FL		02/20/2025	7.875	143,122		227,000
100157312	FORT WORTH	TX		02/20/2025	8.375	420,558		565,000
100157313	RESEDA	CA		02/20/2025	7.625	342,779		735,000
100157314	LEHIGH ACRES	FL		02/20/2025	7.625	277,190		363,000
100157315	LAKEWOOD	NJ		02/20/2025	7.750	891,703		1,250,000
100157316	SCRANTON	PA		02/20/2025	8.500	226,254		310,000
100157317	BROOKLYN	NY		02/20/2025	7.875	574,452		1,060,000
100157318	CATONSVILLE	MD		02/20/2025	8.375	202,699		260,000
100157319	COUNTRY CLUB HILLS	IL		02/20/2025	8.500	110,003		132,000
100157320	NORTH POTOMAC	MD		02/20/2025	8.500	809,294		1,005,000
100157321	RESTON	VA		02/20/2025	8.500	368,396		450,000
100157322	FORT LEE	NJ		02/20/2025	9.250	335,901		400,000
100157323	CANTON	GA		02/20/2025	8.875	324,617		386,000
100157324	PEARLAND	TX		02/20/2025	7.125	207,732		297,000
100157325	EXPORT	PA		02/20/2025	8.625	318,903		1,070,000
100157326	DAYTONA BEACH SHORES	FL		02/20/2025	8.625	36,615		656,500
100157327	YOUNGSTOWN	OH		02/20/2025	8.125	246,292		304,000
100157328	TUMWATER	WA		02/20/2025	8.500	174,978		248,000
100157329	CALVERTON	NY		02/20/2025	8.500	184,575		250,000
100157330	MURRIETA	CA		02/20/2025	7.500	430,364		535,000
100157331	OAKLAND	CA		02/20/2025	7.250	435,673		1,177,000
100157332	OCALA	FL		02/20/2025	7.500	223,006		293,000
100157333	ROSEVILLE	CA		02/20/2025	8.000	456,894		1,200,000
100157334	PONTE VEDRA BEACH	FL		02/20/2025	8.000	192,413		429,000
100157335	WEST BABYLON	NY		02/20/2025	8.375	424,755		585,000
100157336	PINE	AZ		02/20/2025	7.875	258,595		550,000
100157337	NORRISTOWN	PA		02/20/2025	8.250	128,858		165,000
100157338	LAGUNA HILLS	CA		02/20/2025	8.250	360,475		515,000
100157339	RANCHO CUCAMONGA	CA		02/20/2025	8.250	1,010,602		1,365,000
100157340	IRVINE	CA		02/20/2025	8.500	2,751,342		3,450,000
100157341	NICHOLASVILLE	KY		02/20/2025	8.125	168,060		218,000
100157342	PLANT CITY	FL		02/20/2025	8.750	536,018		646,000
100157343	HARBOR CITY	CA		02/20/2025	8.000	658,323		820,000
100157345	LA QUINTA	CA		02/20/2025	8.375	380,103		465,000
100157346	LUCAS	TX		02/20/2025	7.375	1,267,190		3,100,000
100157347	MARGATE	FL		02/20/2025	8.750	505,291		590,000
100157348	SACRAMENTO	CA		02/20/2025	7.250	158,606		385,000
100157349	HOUSTON	TX		02/20/2025	7.875	188,124		359,000
100157351	POWELL	OH		02/20/2025	8.375	333,635		480,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157352	NEW BRUNSWICK	NJ		02/20/2025	8.125	582,309		825,000
100157353	NORFOLK	VA		02/20/2025	8.750	292,081		352,500
100157354	NEW BRUNSWICK	NJ		02/20/2025	8.125	377,613		530,000
100157355	ST. PETERS	MO		02/20/2025	9.625	179,827		223,000
100157356	DETROIT	MI		02/20/2025	8.500	80,154		100,000
100157357	INDIANAPOLIS	IN		02/20/2025	8.625	329,243		398,000
100157358	ODESSA	TX		02/20/2025	9.625	232,786		270,000
100157359	YUMA	AZ		02/20/2025	7.750	246,690		300,000
100157360	NEW MILFORD	CT		02/20/2025	7.875	337,463		440,000
100157361	FORT LAUDERDALE	FL		02/20/2025	7.375	189,474		360,000
100157362	PALM HARBOR	FL		02/20/2025	7.875	495,542		610,500
100157363	HAMTRAMCK	MI		02/20/2025	8.500	122,524		199,000
100157364	BENSON	NC		02/20/2025	7.625	260,900		323,000
100157365	WARREN	MI		02/20/2025	7.875	89,431		134,000
100157366	KINGSTON	GA		02/20/2025	8.125	230,584		320,000
100157367	SAINT LOUIS	MO		02/20/2025	7.875	174,358		238,000
100157368	COVINGTON	KY		02/20/2025	8.125	179,622		225,000
100157369	ST. PETERSBURG	FL		02/20/2025	8.250	249,492		355,000
100157370	FITCHBURG	MA		02/20/2025	9.000	419,152		531,000
100157372	WHITTIER	CA		02/20/2025	8.500	209,719		655,000
100157373	SAN ANTONIO	TX		02/20/2025	8.375	168,082		245,000
100157374	RENTON	WA		02/20/2025	7.375	262,814		747,000
100157375	KANSAS CITY	MO		02/20/2025	8.250	122,861		160,000
100157376	CLEVELAND	OH		02/20/2025	8.250	83,409		106,000
100157377	KISSIMMEE	FL		02/20/2025	7.000	227,667		435,000
100157378	MATTESON	IL		02/20/2025	8.500	92,744		117,000
100157379	LOUISVILLE	KY		02/20/2025	8.375	171,493		215,000
100157380	SAVANNAH	GA		02/20/2025	8.375	184,842		249,000
100157381	KANSAS CITY	MO		02/20/2025	8.375	131,371		165,000
100157382	FLINT	MI		02/20/2025	8.375	78,325		98,000
100157383	INKSTER	MI		02/20/2025	8.125	62,597		80,000
100157384	GASTONIA	NC		02/20/2025	7.625	185,849		250,000
100157385	DEARBORN	MI		02/20/2025	8.625	121,431		173,000
100157386	INDIANAPOLIS	IN		02/20/2025	8.250	112,055		177,000
100157387	CHICAGO	IL		02/20/2025	8.875	200,016		255,000
100157389	SAN ANTONIO	TX		02/20/2025	8.125	223,122		300,000
100157391	WINCHESTER	NH		02/20/2025	9.500	209,544		268,000
100157392	CARDIFF BY THE SEA	CA		02/20/2025	7.750	494,870		4,100,000
100157394	BROOKLYN	NY		02/20/2025	7.625	563,582		1,050,000
100157395	LANCASTER	CA		02/20/2025	8.250	275,136		365,000
100157396	ENOCH	UT		02/20/2025	8.125	244,920		415,000
100157397	HOUSTON	TX		02/20/2025	8.250	179,063		282,000
100157398	FAYETTEVILLE	NC		02/20/2025	8.000	116,575		192,000
100157399	PITTSBURGH	PA		02/20/2025	8.250	309,972		430,000
100157401	ATHENS	GA		02/20/2025	7.875	83,187		247,000
100157402	FRIDLEY	MN		02/20/2025	8.500	246,404		345,000
100157403	ISLAND PARK	ID		02/20/2025	7.875	1,461,448		2,350,000
100157404	OCALA	FL		02/20/2025	8.250	105,682		140,000
100157405	HAMMOND	LA		02/20/2025	8.375	178,044		225,000
100157406	ALBANY	NY		02/20/2025	7.250	189,776		254,000
100157407	ST. LOUIS	MO		02/20/2025	8.500	63,658		77,000
100157408	SAINT LOUIS	MO		02/20/2025	8.500	68,902		83,000
100157410	NEWNAN	GA		02/20/2025	7.875	302,951		392,000
100157411	LOS ANGELES	CA		02/20/2025	7.999	989,866		1,300,000
100157412	LOS ANGELES	CA		02/20/2025	7.250	561,228		782,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157413	KISSIMMEE	FL		02/20/2025	7.875	186,197		250,000
100157414	PUEBLO	CO		02/20/2025	7.875	218,603		310,000
100157415	PHILADELPHIA	PA		02/20/2025	8.500	196,908		395,000
100157416	PHOENIX	AZ		02/20/2025	7.999	226,148		300,000
100157417	INVERNESS	FL		02/20/2025	8.500	175,378		278,000
100157420	WEST PALM BEACH	FL		02/20/2025	8.125	403,000		500,000
100157421	GILBERT	AZ		02/20/2025	8.375	174,064		505,000
100157422	LOS ANGELES	CA		02/20/2025	7.500	401,367		782,000
100157423	TALLAHASSEE	FL		02/20/2025	6.750	272,090		460,000
100157424	LAS VEGAS	NV		02/20/2025	8.250	366,031		422,000
100157425	BOSTON	MA		02/20/2025	8.125	206,697		315,000
100157426	LAKE FOREST	CA		02/20/2025	7.625	862,237		1,190,000
100157427	OREM	UT		02/20/2025	7.750	340,405		485,000
100157428	PARAMOUNT	CA		02/20/2025	8.125	609,541		1,075,000
100157429	BACLIFF	TX		02/20/2025	7.875	139,915		178,000
100157430	FORT MYERS	FL		02/20/2025	7.625	213,444		280,000
100157431	GARY	IN		02/20/2025	7.500	52,002		73,000
100157432	GARY	IN		02/20/2025	7.500	59,891		81,000
100157433	GARY	IN		02/20/2025	7.500	52,731		81,000
100157435	DARTMOUTH	MA		02/20/2025	8.375	333,904		475,000
100157436	MONTGOMERY	AL		02/20/2025	8.375	52,216		63,000
100157437	MURFREESBORO	TN		02/20/2025	8.625	337,160		425,000
100157438	SEAFORD	DE		02/20/2025	7.625	317,183		428,000
100157439	MONTGOMERY	AL		02/20/2025	8.375	72,133		87,000
100157441	LOUISVILLE	KY		02/20/2025	9.625	145,833		180,000
100157442	SEMINOLE	FL		02/20/2025	7.375	231,796		345,000
100157443	ROCKFORD	IL		02/20/2025	8.000	123,506		221,000
100157444	RENO	NV		02/20/2025	7.000	156,699		215,000
100157445	NEWTOWN	PA		02/20/2025	8.500	165,418		390,000
100157446	GREEN BAY	WI		02/20/2025	8.500	184,617		225,000
100157447	TOWSON	MD		02/20/2025	8.500	95,484		134,000
100157449	LIVONIA	MI		02/20/2025	8.500	199,907		249,000
100157450	FT MYERS	FL		02/20/2025	8.375	213,931		300,000
100157451	DEARBORN HEIGHTS	MI		02/20/2025	8.500	192,632		300,000
100157452	PHILADELPHIA	PA		02/20/2025	8.500	105,220		166,000
100157453	MEMPHIS	TN		02/20/2025	8.250	249,655		343,000
100157454	LAKE CITY	FL		02/20/2025	8.125	68,187		86,000
100157455	PITTSBURGH	PA		02/20/2025	7.875	159,014		475,000
100157456	LAWRENCEVILLE	GA		02/20/2025	7.875	258,527		333,000
100157457	LOS ANGELES	CA		02/20/2025	7.990	1,147,753		1,729,000
100157458	FAYETTEVILLE	NC		02/20/2025	8.250	145,340		182,000
100157459	LEHIGH ACRES	FL		02/20/2025	8.000	435,303		545,000
100157460	MEMPHIS	TN		02/20/2025	7.875	161,884		233,000
100157461	BAKERSFIELD	CA		02/20/2025	8.250	288,112		360,000
100157462	DETROIT	MI		02/20/2025	8.375	90,750		115,000
100157464	SOUTH GATE	CA		02/20/2025	8.490	755,296		1,050,000
100157466	MAULDIN	SC		02/20/2025	8.250	229,370		300,000
100157467	ARLINGTON	TX		02/20/2025	7.625	225,092		340,000
100157468	INDIANAPOLIS	IN		02/20/2025	7.875	74,412		145,000
100157469	BERKELEY	CA		02/20/2025	7.875	953,806		2,060,000
100157470	BLUE ISLAND	IL		02/20/2025	7.875	163,583		209,000
100157471	CAPE CORAL	FL		02/20/2025	7.625	215,586		277,000
100157472	WILDOMAR	CA		02/20/2025	7.875	409,550		879,000
100157473	WINTER HAVEN	FL		02/20/2025	7.875	229,936		298,000
100157474	LAND O LAKES	FL		02/20/2025	7.875	302,774		500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157475	WARREN	MI		02/20/2025	8.500	164,209		225,000
100157476	CONROE	TX		02/20/2025	7.500	372,996		463,000
100157477	ST. CLOUD	FL		02/20/2025	7.750	193,423		315,000
100157478	FAYETTEVILLE	NC		02/20/2025	7.875	290,903		372,000
100157479	BOCA RATON	FL		02/20/2025	7.875	626,991		985,000
100157480	DETROIT	MI		02/20/2025	9.500	136,403		170,000
100157481	GLENNVILLE	GA		02/20/2025	8.375	143,922		216,000
100157482	GLENDALE	AZ		02/20/2025	7.750	213,611		265,000
100157483	AUSTIN	TX		02/20/2025	8.125	269,538		1,400,000
100157484	DETROIT	MI		02/20/2025	7.875	101,029		135,000
100157485	LAS VEGAS	NV		02/20/2025	7.999	687,708		850,000
100157487	TACOMA	WA		02/20/2025	7.375	561,040		765,000
100157488	BALTIMORE	MD		02/20/2025	7.625	223,067		280,000
100157489	STATEN ISLAND	NY		02/20/2025	8.375	370,819		585,000
100157490	TROY	MI		02/20/2025	7.999	397,228		566,000
100157492	CHILLICOTHE	OH		02/20/2025	7.625	115,241		154,000
100157493	HUNTSVILLE	AL		02/20/2025	8.355	153,734		190,000
100157494	EMPIRE	CA		02/20/2025	7.875	172,234		284,000
100157495	MACON	GA		02/20/2025	8.350	107,024		134,000
100157497	MONTGOMERY	AL		02/20/2025	8.375	89,940		108,000
100157498	LAURELTON	NY		02/20/2025	7.875	368,823		800,000
100157499	SAINT LOUIS	MO		02/20/2025	8.375	89,792		125,000
100157501	LITHONIA	GA		02/20/2025	8.375	204,955		280,000
100157502	FLORISSANT	MO		02/20/2025	8.375	147,707		185,000
100157503	COLUMBUS	GA		02/20/2025	8.500	113,872		140,000
100157504	RIALTO	CA		02/20/2025	8.375	300,371		620,000
100157505	MEMPHIS	TN		02/20/2025	7.875	158,650		195,000
100157506	METAIRIE	LA		02/20/2025	7.625	160,374		310,000
100157507	MEMPHIS	TN		02/20/2025	7.625	100,202		125,000
100157509	SAINT SIMONS ISLAND	GA		02/20/2025	7.750	441,622		545,000
100157510	MYRTLE BEACH	SC		02/20/2025	8.125	181,431		230,000
100157511	SPRINGFIELD GARDENS	NY		02/20/2025	8.250	255,870		1,100,000
100157513	FORT LAUDERDALE	FL		02/20/2025	8.250	546,334		780,000
100157514	OAK RIDGE	TN		02/20/2025	8.000	123,530		180,000
100157518	BATON ROUGE	LA		02/20/2025	9.250	202,109		245,000
100157519	WEST ORANGE	NJ		02/20/2025	7.875	405,258		1,100,000
100157520	LAS VEGAS	NV		02/20/2025	8.250	330,723		460,000
100157521	WILMINGTON	NC		02/20/2025	8.000	256,033		403,000
100157522	PHILADELPHIA	PA		02/20/2025	7.500	409,741		552,000
100157525	BROOKLYN	NY		02/20/2025	7.500	369,328		730,000
100176968	RIVERSIDE	CA		01/16/2025	7.625	434,003		607,000
100176969	PHILADELPHIA	PA		01/16/2025	9.750	130,414		160,000
100176970	SEATTLE	WA		01/16/2025	7.000	1,008,328		1,655,000
100176971	DADEVILLE	AL		01/16/2025	8.875	370,908		449,000
100176973	GILLSVILLE	GA		01/16/2025	8.875	319,773		390,000
100176974	RIVERVIEW	FL		01/16/2025	9.750	373,560		480,000
100176975	WORTHINGTON	OH		01/16/2025	7.875	355,583		585,000
100176976	DECATUR	GA		01/16/2025	8.875	216,870		265,000
100176977	MAYS LANDING	NJ		01/16/2025	9.625	358,847		460,000
100176978	MURRIETA	CA		01/16/2025	7.000	404,058		1,800,000
100176979	SAINT GEORGE	UT		01/16/2025	9.625	331,272		440,000
100176980	OCEAN CITY	MD		01/16/2025	8.625	447,591		545,000
100176981	JEFFERSON CITY	MO		01/16/2025	8.875	261,334		312,000
100176982	BETHANY BEACH	DE		01/16/2025	7.375	365,896		745,000
100176983	MIAMI	FL		01/16/2025	7.500	516,165		1,200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176984	OCEAN CITY	MD		01/16/2025	7.500	218,314		297,000
100176985	DOVER	NH		01/16/2025	7.250	320,289		395,000
100176986	ALABASTER	AL		01/16/2025	8.000	256,097		314,000
100176987	LAUDERHILL	FL		01/16/2025	6.750	134,937		180,000
100176988	NASHVILLE	TN		01/16/2025	8.750	258,640		350,000
100176989	FOREST PARK	GA		01/16/2025	8.875	188,571		225,000
100176990	BETHANY BEACH	DE		01/16/2025	7.125	665,695		885,000
100176991	NORCO	CA		01/16/2025	6.875	577,819		1,140,000
100176993	SCOTTSDALE	AZ		01/16/2025	9.375	1,189,480		1,630,000
100176995	KEYES	CA		01/16/2025	7.250	1,036,682		1,600,000
100176996	NEWPORT	ME		01/16/2025	8.625	336,934		463,000
100176998	HOUSTON	TX		01/16/2025	7.500	276,442		400,000
100176999	BAKERSFIELD	CA		01/16/2025	7.125	767,731		1,028,000
100177000	FORT LAUDERDALE	FL		01/16/2025	8.500	340,576		420,000
100177001	PANAMA CITY BEACH	FL		01/16/2025	7.750	743,724		965,000
100177002	BIG BEAR LAKE	CA		01/16/2025	8.500	898,939		970,000
100177003	MARINETTE	WI		01/16/2025	7.000	151,744		309,000
100177004	LAKE FOREST	CA		01/16/2025	7.500	945,291		1,605,000
100177005	DISTRICT HEIGHTS	MD		01/16/2025	9.875	134,508		184,000
100177006	HEWLETT	NY		01/16/2025	7.375	1,420,321		1,675,000
100177007	FORT MILL	SC		01/16/2025	8.125	274,932		440,000
100177008	LADERA RANCH	CA		01/16/2025	7.125	877,971		1,325,000
100177009	GOLETA	CA		01/16/2025	7.250	860,095		1,675,000
100177010	YORBA LINDA	CA		01/16/2025	7.625	654,689		1,425,000
100177011	SPENCER	NC		01/16/2025	9.250	299,719		318,000
100177012	IRVINE	CA		01/16/2025	7.250	785,035		1,035,000
100177013	HOUSTON	TX		01/16/2025	8.125	636,060		743,500
100177015	MISSION VIEJO	CA		01/16/2025	7.375	606,103		1,985,000
100177016	CORONA	CA		01/16/2025	6.875	384,299		750,000
100177017	CHINO	CA		01/16/2025	7.875	666,362		812,000
100177019	WORTHINGTON	MA		01/16/2025	8.875	192,405		270,000
100177021	ANNANDALE	VA		01/16/2025	7.625	592,943		815,000
100177022	HARTLAND	WI		01/16/2025	7.875	3,063,775		4,600,000
100177023	CLEVELAND	TN		01/16/2025	9.500	306,562		451,000
100177024	LAS VEGAS	NV		01/16/2025	6.625	291,496		375,000
100177025	FORT LEE	NJ		01/16/2025	8.750	775,592		1,635,000
100177026	MC LOUTH	KS		01/16/2025	9.875	328,349		356,000
100177027	CAMPBELL	CA		01/16/2025	7.500	1,721,158		2,400,000
100177028	BETHANY BEACH	DE		01/16/2025	7.375	532,195		750,000
100177029	LAKEWOOD RANCH	FL		01/16/2025	7.000	268,035		530,000
100177030	SCOTTSDALE	AZ		01/16/2025	7.500	665,782		800,000
100177031	CAROLINA BEACH	NC		01/16/2025	7.875	279,161		340,000
100177032	ROUND ROCK	TX		01/16/2025	8.125	373,642		480,000
100177033	OCEAN CITY	MD		01/16/2025	6.875	100,645		345,000
100177034	SAN JOSE	CA		01/16/2025	7.500	1,151,342		1,500,000
100177035	BEDFORD	OH		01/16/2025	7.875	110,567		142,000
100177036	HENDERSON	NV		01/16/2025	8.000	329,312		404,000
100177037	EVERETT	WA		01/16/2025	8.500	536,940		700,000
100177038	FORT WASHINGTON	MD		01/16/2025	9.875	309,914		350,000
100177039	LIMA	OH		01/16/2025	9.500	200,920		241,000
100177040	MUNSTER	IN		01/16/2025	7.250	148,139		223,000
100177041	SLIDELL	LA		01/16/2025	7.250	221,786		289,000
100177042	LIBERTY HILL	TX		01/16/2025	7.875	866,650		1,042,000
100177043	WILTON	NH		01/16/2025	8.000	333,079		430,000
100177044	WORCESTER	MA		01/16/2025	7.375	269,114		350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177045	MESA	AZ		01/16/2025	7.500	419,184		510,000
100177046	INDIALANTIC	FL		01/16/2025	8.125	209,505		290,000
100177047	HOLDEN	MA		01/16/2025	6.625	146,452		501,000
100177048	INDIAN WELLS	CA		01/16/2025	7.375	397,619		605,000
100177049	POINTBLANK	TX		01/16/2025	8.000	261,296		299,000
100177050	BETHANY BEACH	DE		01/16/2025	7.125	501,222		798,000
100177051	CLARKSVILLE	TN		01/16/2025	8.500	300,898		360,000
100177052	NIANTIC	CT		01/16/2025	7.125	275,721		549,000
100177053	SAN ANTONIO	TX		01/16/2025	7.875	192,389		231,840
100177055	BRADENTON	FL		01/16/2025	7.500	281,022		701,000
100177056	ENCINITAS	CA		01/16/2025	7.125	1,681,476		2,200,000
100177057	CROWN POINT	IN		01/16/2025	7.000	139,143		235,000
100177058	FAIRFIELD	CT		01/16/2025	7.125	1,068,970		1,475,000
100177059	OCEAN CITY	MD		01/16/2025	7.750	210,988		243,000
100177060	HUNTINGTON BEACH	CA		01/16/2025	8.250	1,073,403		1,325,000
100177061	PHOENIX	AZ		01/16/2025	7.125	208,459		280,000
100177062	SAN ANTONIO	TX		01/16/2025	7.250	202,017		245,000
100177063	WEST DOVER	VT		01/16/2025	7.500	334,532		415,000
100177064	CONNOR TWP	ME		01/16/2025	7.750	486,269		598,000
100177065	FORT LAUDERDALE	FL		01/16/2025	7.375	532,823		750,000
100177066	JACKSON	OH		01/16/2025	9.625	158,022		170,000
100177067	ANDOVER	MA		01/16/2025	6.875	505,028		1,206,000
100177068	DALLAS	TX		01/16/2025	7.375	919,757		1,750,000
100177069	IRON MOUNTAIN	MI		01/16/2025	7.375	186,688		284,000
100177071	PALM DESERT	CA		01/16/2025	7.250	99,942		485,500
100177072	LADERA RANCH	CA		01/16/2025	7.000	2,632,421		4,750,000
100177074	FULLERTON	CA		01/16/2025	9.750	947,014		1,175,000
100177075	HENRICO	VA		01/16/2025	10.000	276,070		349,500
100177076	VALLEJO	CA		01/16/2025	8.375	156,385		305,000
100177077	CONROE	TX		01/16/2025	7.000	909,408		1,758,000
100177078	ANAHEIM	CA		01/16/2025	8.250	426,385		525,000
100177079	GRANITE BAY	CA		01/16/2025	6.750	1,060,402		1,307,000
100177080	CRYSTAL LAKE	IL		01/16/2025	9.375	351,966		683,000
100177081	INDIANAPOLIS	IN		01/16/2025	7.375	148,346		191,000
100177082	OCEAN CITY	MD		01/16/2025	7.500	306,056		538,000
100177083	SANTA ROSA VALLEY	CA		01/16/2025	7.375	509,821		3,400,000
100177086	KIHEI	HI		01/16/2025	7.250	719,573		1,405,000
100177087	SAN FRANCISCO	CA		01/16/2025	7.250	1,254,552		1,840,000
100177088	MORGANTON	GA		01/16/2025	8.875	708,230		875,000
100177089	LA JOLLA	CA		01/16/2025	7.000	1,749,506		2,900,000
100177090	SACRAMENTO	CA		01/16/2025	8.375	347,800		502,000
100177091	BROOKLYN	NY		01/16/2025	7.500	735,482		950,000
100177092	LIVERMORE	CA		01/16/2025	7.625	408,917		2,025,000
100177093	MENDHAM TOWNSHIP	NJ		01/16/2025	6.750	629,050		1,550,000
100177094	STUART	FL		01/16/2025	9.000	103,948		175,000
100177096	THE VILLAGES	FL		01/16/2025	8.000	681,672		940,000
100177097	MIAMI	FL		01/16/2025	6.875	438,785		543,000
100177098	RIVERSIDE	CA		01/16/2025	7.250	1,002,805		1,800,000
100177099	BOSTON	MA		01/16/2025	7.250	1,938,811		2,450,000
100177100	UPLAND	CA		01/16/2025	8.500	971,176		1,050,000
100177101	BROOKLYN	NY		01/16/2025	6.875	1,420,789		3,800,000
100177102	SOUTH ORANGE	NJ		01/16/2025	8.250	1,464,342		2,000,000
100177103	NEWARK	DE		01/16/2025	8.000	140,721		170,000
100177104	WASHINGTON	DC		01/16/2025	7.500	1,602,404		1,880,000
100177105	NEWTON	NJ		01/16/2025	7.750	214,324		540,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177106	JUSTIN	TX		01/16/2025	8.500	191,718		470,000
100177107	BALTIMORE	MD		01/16/2025	8.125	247,288		305,000
100177108	ORLANDO	FL		01/16/2025	10.000	565,463		636,000
100177111	MT ARLINGTON	NJ		01/16/2025	7.375	542,544		815,000
100177112	DANVILLE	CA		01/16/2025	7.375	582,255		1,578,000
100177113	COLOMA	MI		01/16/2025	7.375	323,392		419,500
100177114	APACHE JUNCTION	AZ		01/16/2025	6.375	264,464		364,000
100177115	SAN FRANCISCO	CA		01/16/2025	8.750	863,712		1,050,000
100177116	AVILA BEACH	CA		01/16/2025	7.125	959,590		1,850,000
100177117	HAMPTON	NH		01/16/2025	7.500	753,303		930,000
100177118	PORT ANGELES	WA		01/16/2025	8.125	590,163		730,000
100177119	CENTERVILLE	MA		01/16/2025	9.125	619,924		763,000
100177120	NEW ORLEANS	LA		01/16/2025	6.750	312,719		430,000
100177121	DUBLIN	CA		01/16/2025	7.375	909,555		1,105,000
100177122	DENISON	TX		01/16/2025	6.875	290,698		365,000
100177123	BATTLE GROUND	WA		01/16/2025	9.875	600,723		822,000
100177125	PLEASANTON	CA		01/16/2025	8.375	1,459,404		1,650,000
100177126	LA JOLLA	CA		01/16/2025	7.500	3,771,852		5,350,000
100177127	CINCINNATI	OH		01/16/2025	8.875	140,657		150,000
100177128	NOVATO	CA		01/16/2025	7.375	556,044		675,000
100177129	BOSTON	MA		01/16/2025	6.500	678,791		2,390,000
100177130	FRESNO	CA		01/16/2025	9.000	379,674		490,000
100177131	FRANKTOWN	CO		01/16/2025	8.625	754,852		909,000
100177132	SNELLVILLE	GA		01/16/2025	7.875	275,542		332,000
100177133	CHOWCHILLA	CA		01/16/2025	9.250	473,511		538,000
100177136	LAGUNA NIGUEL	CA		01/16/2025	7.375	1,414,108		2,000,000
100177137	OXNARD	CA		01/16/2025	7.125	325,441		670,000
100177138	PARRISH	FL		01/16/2025	7.250	267,723		350,000
100177139	N LAWRENCE	OH		01/16/2025	10.000	139,463		200,000
100177140	AURORA	IL		01/16/2025	8.250	208,417		257,000
100177141	SAPULPA	OK		01/16/2025	7.000	376,129		531,000
100177142	PARAMUS	NJ		01/16/2025	7.750	387,672		675,000
100177143	SWARTZ CREEK	MI		01/16/2025	8.875	522,316		570,000
100177144	LAKE WORTH	FL		01/16/2025	9.000	424,310		686,000
100177145	RANDOLPH	NJ		01/16/2025	9.875	509,528		640,000
100177146	SAN LUIS OBISPO	CA		01/16/2025	7.500	996,919		1,442,000
100177147	WEST PALM BEACH	FL		01/16/2025	7.500	374,264		492,000
100177148	PARK HILL	OK		01/16/2025	8.000	351,089		432,000
100177149	W BLOOMFIELD	MI		01/16/2025	8.250	2,783,487		3,150,000
100177150	FRANKLIN	TN		01/16/2025	6.875	400,343		845,000
100177151	LAKEWOOD	NJ		01/16/2025	8.625	694,676		860,000
100177153	GREENWICH	CT		01/16/2025	7.500	262,047		825,000
100177154	SISTERS	OR		01/16/2025	9.875	788,977		968,000
100177155	NIPOMO	CA		01/16/2025	8.125	668,863		950,000
100177157	LOUISVILLE	KY		01/16/2025	8.250	621,027		860,000
100177158	PORT ST LUCIE	FL		01/16/2025	8.750	259,270		330,000
100177159	HAWTHORN WOODS	IL		01/16/2025	8.500	591,466		716,000
100177160	SEBASTIAN	FL		01/16/2025	7.125	841,493		1,102,000
100177161	SAN JOSE	CA		01/16/2025	7.375	833,353		1,010,000
100177162	LAVEEN	AZ		01/16/2025	7.875	745,926		1,122,000
100177163	BAKERSFIELD	CA		01/16/2025	7.250	430,934		525,000
100177165	PALMETTO	FL		01/16/2025	9.375	367,000		500,000
100177167	LOUISVILLE	KY		01/16/2025	8.000	644,593		850,000
100177168	HUMBLE	TX		01/16/2025	8.500	209,486		250,000
100177169	NORTH LAUDERDALE	FL		01/16/2025	8.875	269,006		505,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177170	VILLA RICA	GA		01/16/2025	7.750	243,250		295,000
100177171	YORBA LINDA	CA		01/16/2025	8.125	1,008,565		1,500,000
100177172	NEWNAN	GA		01/16/2025	9.875	238,734		290,000
100177173	CHULA VISTA	CA		01/16/2025	9.000	836,795		1,152,000
100177174	SAINT GEORGE	UT		01/16/2025	8.375	1,653,772		1,980,000
100177175	ALPHARETTA	GA		01/16/2025	7.500	366,119		695,000
100177176	MESA	AZ		01/16/2025	7.500	215,088		1,409,000
100177177	BURLESON	TX		01/16/2025	8.500	347,529		415,000
100177178	GALVESTON	TX		01/16/2025	9.750	164,585		195,000
100177179	WESTLAND	MI		01/16/2025	8.125	251,165		306,000
100177180	SCOTTSDALE	AZ		01/16/2025	8.125	865,635		1,181,000
100177181	SAN MARCOS	TX		01/16/2025	7.250	323,028		394,000
100177182	FORT MYERS	FL		01/16/2025	9.500	90,340		168,000
100177184	BULLHEAD CITY	AZ		01/16/2025	7.875	223,559		241,475
100177185	LAKEWOOD	NJ		01/16/2025	7.500	772,069		950,000
100177186	LA VERGNE	TN		01/16/2025	9.875	377,127		400,000
100177187	LEHIGH ACRES	FL		01/16/2025	7.375	177,247		512,500
100177188	ATLANTA	GA		01/16/2025	8.250	267,717		324,000
100177189	MURFREESBORO	TN		01/16/2025	7.875	466,607		561,000
100177190	OCEAN CITY	MD		01/16/2025	7.875	258,873		300,000
100177191	DENVER	CO		01/16/2025	7.125	154,878		314,000
100177192	GROVE CITY	OH		01/16/2025	9.250	476,337		536,000
100177193	PONDER	TX		01/16/2025	7.500	248,610		304,000
100177194	DELRAY BEACH	FL		01/16/2025	6.750	597,320		841,000
100177195	BOULDER	CO		01/16/2025	7.750	2,764,646		3,450,000
100177196	SCOTTSDALE	AZ		01/16/2025	6.875	858,333		1,400,000
100177197	LOUISVILLE	TN		01/16/2025	7.000	379,606		840,000
100177198	CHICAGO HEIGHTS	IL		01/16/2025	8.750	158,798		202,000
100177199	SYRACUSE	NY		01/16/2025	9.750	110,173		145,000
100177200	BALD HEAD ISLAND	NC		01/16/2025	7.125	1,033,966		1,750,000
100177201	TEMECULA	CA		01/16/2025	7.625	589,389		1,000,000
100177202	SELBYVILLE	DE		01/16/2025	7.000	639,251		852,000
100177203	FRESNO	CA		01/16/2025	8.000	710,349		995,000
100177204	LAKE PLACID	FL		01/16/2025	8.375	376,302		570,000
100177205	PHOENIX	AZ		01/16/2025	7.375	351,138		450,000
100177206	CUPERTINO	CA		01/16/2025	6.875	1,124,041		3,120,000
100177208	CANYON LAKE	CA		01/16/2025	7.000	837,721		1,383,000
100177209	EASTVALE	CA		01/16/2025	7.375	534,420		880,000
100177210	KENNETT SQUARE	PA		01/16/2025	6.875	271,282		465,000
100177211	CAMDEN	SC		01/16/2025	6.875	252,412		450,000
100177212	PLEASANT VIEW	TN		01/16/2025	7.875	241,704		335,000
100177214	PEBBLE BEACH	CA		01/16/2025	7.375	1,759,031		2,450,000
100177215	ORANGE BEACH	AL		01/16/2025	7.375	196,700		850,000
100177216	LAS VEGAS	NV		01/16/2025	6.875	214,742		511,000
100177217	ROSSMOOR	CA		01/16/2025	6.875	1,570,472		3,100,000
100177218	WYOMING	MI		01/16/2025	7.750	248,457		340,000
100177219	ORANGE BEACH	AL		01/16/2025	7.625	787,677		1,100,000
100177220	HUMBLE	TX		01/16/2025	7.875	195,176		237,500
100177221	HAMDEN	CT		01/16/2025	8.000	235,121		300,000
100177222	ATLANTA	GA		01/16/2025	7.250	402,966		492,000
100177223	DENNISON	OH		01/16/2025	8.500	164,969		385,000
100177224	GARNER	NC		01/16/2025	9.250	130,904		254,000
100177225	DEMING	WA		01/16/2025	6.500	456,195		775,000
100177226	CHARLOTTE	NC		01/16/2025	8.875	481,598		545,000
100177228	BEAVERTON	OR		01/16/2025	7.500	311,212		395,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177229	IRVINE	CA		01/16/2025	7.000	481,372		2,085,000
100177230	ROSELAND	VA		01/16/2025	7.250	195,433		255,000
100177231	TOMHEGAN TOWNSHIP	ME		01/16/2025	8.250	416,756		506,000
100177232	NASHVILLE	TN		01/16/2025	6.875	1,161,034		1,670,000
100177233	FOLEY	AL		01/16/2025	7.375	292,603		320,000
100177234	NEWPORT	RI		01/16/2025	7.250	373,488		565,000
100177235	SAN MARCOS	TX		01/16/2025	8.250	313,982		580,000
100177236	GOODYEAR	AZ		01/16/2025	7.250	360,504		420,000
100177237	CHARLESTON	SC		01/16/2025	9.625	505,762		560,000
100177238	NEWBURYPORT	MA		01/16/2025	8.750	261,728		730,000
100177239	NORTH SYRACUSE	NY		01/16/2025	9.000	254,397		287,000
100177241	ROSELAND	VA		01/16/2025	7.250	102,833		162,000
100177242	BRISTOL	RI		01/16/2025	9.500	211,999		273,000
100177243	MYRTLE BEACH	SC		01/16/2025	7.500	164,876		290,000
100177244	HINGHAM	MA		01/16/2025	7.000	992,291		6,000,000
100177245	EAST HAMPTON	CT		01/16/2025	7.750	655,245		817,000
100177246	HILTON HEAD ISLAND	SC		01/16/2025	7.500	12,977		380,000
100177247	BELLINGHAM	WA		01/16/2025	8.750	62,088		389,000
100177248	BEACHWOOD	NJ		01/16/2025	9.250	430,313		550,000
100177249	REDMOND	WA		01/16/2025	6.875	913,090		1,700,000
100177250	NEWPORT BEACH	CA		01/16/2025	8.250	3,321,666		4,680,000
100177251	WAIKOLOA	HI		01/16/2025	7.625	374,860		965,000
100177252	MYRTLE BEACH	SC		01/16/2025	8.375	182,394		230,000
100177253	NEWPORT BEACH	CA		01/16/2025	7.500	3,074,913		6,700,000
100177254	CHARLOTTE	NC		01/16/2025	6.875	453,306		950,000
100177256	HENDERSON	NV		01/16/2025	8.125	191,918		246,000
100177257	POCONO LAKE	PA		01/16/2025	9.000	158,604		190,000
100177258	NEWTOWN	PA		01/16/2025	8.125	1,059,971		1,299,000
100177259	CHARLESTON	SC		01/16/2025	7.750	1,315,079		1,455,000
100177260	LAS VEGAS	NV		01/16/2025	8.500	504,974		605,000
100177261	ALISO VIEJO	CA		01/16/2025	7.625	416,296		850,000
100177262	ATHENS	GA		01/16/2025	9.000	86,754		98,000
100177263	BRECKENRIDGE	CO		01/16/2025	7.250	844,806		1,425,000
100177264	SEATTLE	WA		01/16/2025	7.500	979,019		1,350,000
100177265	TAMPA	FL		01/16/2025	7.875	2,442,076		2,970,000
100177266	TUCSON	AZ		01/16/2025	8.250	709,674		815,000
100177267	ORANGE BEACH	AL		01/16/2025	7.875	488,235		690,000
100177268	MOUNTAIN VIEW	CA		01/16/2025	6.875	3,015,216		5,800,000
100177270	ISLE OF PALMS	SC		01/16/2025	7.625	334,503		465,000
100177271	MOUNTAIN VIEW	CA		01/16/2025	7.250	2,531,770		4,355,000
100177272	SILVERTHORNE	CO		01/16/2025	6.875	400,879		575,000
100177273	HENDERSON	NV		01/16/2025	6.125	153,887		419,000
100177274	LAS VEGAS	NV		01/16/2025	9.375	235,269		250,000
100177275	FEDERAL WAY	WA		01/16/2025	7.875	408,911		617,000
100177277	FREDERICK	MD		01/16/2025	7.500	238,354		293,000
100177278	PROVIDENCE	RI		01/16/2025	7.250	263,570		600,000
100177279	FORT MYERS	FL		01/16/2025	8.000	287,155		350,000
100177280	SECANE	PA		01/16/2025	7.875	411,955		500,000
100177281	DUBLIN	CA		01/16/2025	7.125	1,647,484		2,553,000
100177283	ORANGE BEACH	AL		01/16/2025	7.375	513,608		1,100,000
100177285	NEW CASTLE	NH		01/16/2025	7.250	676,787		1,755,000
100177286	MONROE TOWNSHIP	NJ		01/16/2025	7.375	238,503		372,000
100177287	HILTON HEAD ISLAND	SC		01/16/2025	7.250	275,696		595,000
100177288	ORANGE BEACH	AL		01/16/2025	8.000	769,250		2,075,000
100177290	LAGUNA BEACH	CA		01/16/2025	7.250	2,046,647		3,325,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177291	GIRDWOOD	AK		01/16/2025	7.250	407,788		530,000
100177292	LIBERTY LAKE	WA		01/16/2025	9.750	675,961		847,000
100177293	BELLEVUE	WA		01/16/2025	7.875	732,437		1,100,000
100177294	SHALLOWATER	TX		01/16/2025	7.375	197,238		280,000
100177295	OAK ISLAND	NC		01/16/2025	9.875	1,146,366		1,260,000
100177296	LINCOLN	MA		01/16/2025	7.625	1,006,343		1,280,000
100177297	YORK	ME		01/16/2025	7.250	380,848		1,330,000
100177298	GRESHAM	OR		01/16/2025	6.875	331,018		590,000
100177299	CINCINNATI	OH		01/16/2025	6.875	301,026		465,000
100177300	LAKE ARROWHEAD	CA		01/16/2025	8.500	494,875		610,000
100177301	INDIO	CA		01/16/2025	8.250	340,093		475,000
100177303	VERNON	NJ		01/16/2025	7.125	231,630		400,000
100177304	LINDSAY	CA		01/16/2025	7.875	286,501		400,000
100177305	LUBBOCK	TX		01/16/2025	7.625	48,702		188,000
100177306	TAMPA	FL		01/16/2025	7.875	276,985		329,000
100177307	FLAGSTAFF	AZ		01/16/2025	7.750	518,064		640,000
100177308	PHOENIX	AZ		01/16/2025	7.375	578,945		712,000
100177309	ST. PETERSBURG	FL		01/16/2025	7.875	1,013,999		1,276,000
100177310	LAS VEGAS	NV		01/16/2025	7.750	376,652		537,000
100177311	ROCKY MOUNT	NC		01/16/2025	8.500	214,284		281,000
100177312	LIVINGSTON	TX		01/16/2025	7.750	209,452		254,000
100177313	BAILEY	CO		01/16/2025	7.750	423,165		525,000
100177314	PLAINFIELD	IL		01/16/2025	7.500	204,541		250,000
100177315	HARRISONVILLE	MO		01/16/2025	7.625	408,835		510,000
100177316	TOOELE	UT		01/16/2025	8.500	238,385		309,000
100177317	VALDOSTA	GA		01/16/2025	8.250	255,496		312,000
100177318	PLACERVILLE	CA		01/16/2025	8.500	436,802		540,000
100177319	OCEAN ISLE BEACH	NC		01/16/2025	8.375	1,009,214		1,287,000
100177321	TOMBALL	TX		01/16/2025	7.500	410,381		508,000
100177322	CHULA VISTA	CA		01/16/2025	8.500	920,946		1,200,000
100177323	GRANBURY	TX		01/16/2025	7.625	621,511		800,000
100177324	CORNING	CA		01/16/2025	8.625	286,637		355,000
100177325	NEW ORLEANS	LA		01/16/2025	8.250	210,694		273,000
100177326	SCOTTSDALE	AZ		01/16/2025	7.625	1,274,540		1,600,000
100177327	PANAMA CITY BEACH	FL		01/16/2025	8.125	354,599		442,000
100177328	SUGARLOAF	CA		01/16/2025	8.250	247,378		300,000
100177329	ZIONSVILLE	IN		01/16/2025	8.750	509,282		700,000
100177330	FORT WORTH	TX		01/16/2025	7.625	215,576		280,000
100177331	SCOTTSDALE	AZ		01/16/2025	8.000	612,967		760,000
100177332	PLANT CITY	FL		01/16/2025	7.875	367,401		450,000
100177333	CHARLOTTE	NC		01/16/2025	9.500	212,482		287,000
100177334	SAN JOSE	CA		01/16/2025	9.875	433,356		490,000
100177335	WIMBERLEY	TX		01/16/2025	7.375	379,218		501,000
100177336	VISTA	CA		01/16/2025	8.375	987,394		2,200,000
100177337	MACON	GA		01/16/2025	8.375	222,832		270,000
100177338	EL CAJON	CA		01/16/2025	9.875	876,965		1,095,000
100177339	MIDLAND	TX		01/16/2025	8.750	1,916,503		2,300,000
100177340	AUSTIN	TX		01/16/2025	9.500	1,908,835		2,300,000
100177341	BIG BEAR LAKE	CA		01/16/2025	8.375	459,414		582,000
100177342	LUTZ	FL		01/16/2025	8.125	962,255		1,160,000
100177343	CADDO MILLS	TX		01/16/2025	8.875	241,206		295,000
100177344	DELRAY BEACH	FL		01/16/2025	7.750	1,399,148		1,724,000
100177345	WINCHESTER	CA		01/16/2025	7.000	668,557		900,000
100177346	LIVONIA	MI		01/16/2025	8.500	229,639		280,000
100177348	LEESBURG	FL		01/16/2025	8.500	278,046		340,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177349	HOLLYWOOD	FL		01/16/2025	9.750	786,599		850,000
100177350	HENDERSON	NV		01/16/2025	9.875	832,240		1,650,000
100177351	TAMPA	FL		01/16/2025	6.875	1,274,529		1,750,000
100177352	MILLTOWN	NJ		01/16/2025	9.750	631,548		685,000
100177353	FOUNTAIN HILLS	AZ		01/16/2025	8.500	2,171,593		2,370,000
100177354	BEAUMONT	CA		01/16/2025	9.625	520,826		560,000
100177355	MANVEL	TX		01/16/2025	9.750	250,164		277,000
100177356	COHASSET	MA		01/16/2025	7.250	3,012,642		4,000,000
100177357	CRANSTON	RI		01/16/2025	9.875	287,522		363,000
100177358	LAUREL	MD		01/16/2025	9.875	341,131		430,000
100177359	PRESCOTT VALLEY	AZ		01/16/2025	9.875	437,815		560,000
100177361	HICKMAN	NE		01/16/2025	9.125	267,009		325,000
100177362	KISSIMMEE	FL		01/16/2025	9.750	356,450		425,000
100177363	ATHENS	GA		01/16/2025	8.625	183,150		275,000
100177364	NORFOLK	VA		01/16/2025	9.499	177,562		220,000
100177365	SOUTH SAN FRANCISCO	CA		01/16/2025	9.750	647,140		700,000
100177366	WORCESTER	MA		01/16/2025	9.499	526,248		635,000
100177367	LAWRENCEVILLE	GA		01/16/2025	7.750	832,401		1,520,000
100177368	PARK CITY	UT		01/16/2025	8.999	1,471,673		1,950,000
100177369	SUMTER	SC		01/16/2025	7.750	397,544		540,000
100177370	SAN BERNARDINO	CA		01/16/2025	9.875	391,547		459,000
100177371	CHICAGO	IL		01/16/2025	8.750	325,355		405,000
100177372	SAN ANSELMO	CA		01/16/2025	6.875	455,251		1,450,000
100177373	DANA POINT	CA		01/16/2025	7.500	519,226		2,800,000
100177375	KATY	TX		01/16/2025	9.750	305,169		350,000
100177376	KIRKLAND	WA		01/16/2025	7.000	2,741,808		5,500,000
100177377	MACUNGIE	PA		01/16/2025	6.750	159,951		270,000
100177378	SEATTLE	WA		01/16/2025	9.375	2,466,718		2,700,000
100177379	FRASER	CO		01/16/2025	7.375	635,571		1,380,000
100177380	NORTHVILLE	MI		01/16/2025	8.125	708,075		950,000
100177381	BLUFFTON	SC		01/16/2025	7.375	427,964		755,000
100177382	FOUNTAIN HILLS	AZ		01/16/2025	6.875	1,365,691		3,400,000
100177383	LAKEWOOD	CO		01/16/2025	6.500	381,025		885,000
100177385	LOWELL	IN		01/16/2025	8.500	409,239		460,000
100177386	NAPLES	FL		01/16/2025	8.000	405,088		800,000
100177387	CORONA	CA		01/16/2025	8.375	678,933		930,000
100177388	FOUNTAIN HILLS	AZ		01/16/2025	7.750	205,447		246,000
100177389	DACULA	GA		01/16/2025	9.250	606,695		775,000
100177390	MENIFEE	CA		01/16/2025	7.000	126,447		560,000
100177391	DACULA	GA		01/16/2025	9.250	587,124		755,000
100177392	SHERWOOD	OR		01/16/2025	6.750	277,881		515,000
100177393	HIGHLAND VILLAGE	TX		01/16/2025	9.375	482,410		799,000
100177394	WALLINGFORD	CT		01/16/2025	8.750	520,907		925,000
100177395	HOPE	MI		01/16/2025	9.125	310,256		351,000
100177396	WESLEY CHAPEL	FL		01/16/2025	8.750	749,003		1,275,000
100177397	LEANDER	TX		01/16/2025	7.875	135,432		395,000
100177398	DAYTON	OR		01/16/2025	7.875	2,678,033		3,275,000
100177399	ATLANTA	GA		01/16/2025	8.375	294,065		375,000
100177400	BAGDAD	KY		01/16/2025	8.500	137,250		172,000
100177401	TALLAHASSEE	FL		01/16/2025	7.875	284,872		460,000
100177402	SHEBOYGAN	WI		01/16/2025	8.250	342,821		439,000
100177403	ATLANTA	GA		01/16/2025	8.250	319,621		510,000
100177404	BELLEVILLE	NJ		01/16/2025	7.375	334,048		534,000
100177405	COPPEROPOLIS	CA		01/16/2025	8.250	261,907		330,000
100177406	PLACENTIA	CA		01/16/2025	9.125	821,234		896,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177407	IRVINE	CA		01/16/2025	7.875	1,266,553		1,760,000
100177408	DENTON	TX		01/16/2025	7.375	310,777		408,000
100177409	DUNCANVILLE	TX		01/16/2025	8.500	295,386		360,000
100177410	RALEIGH	NC		01/16/2025	9.500	375,872		485,000
100177411	ACWORTH	GA		01/16/2025	9.000	394,918		445,000
100177412	ELK GROVE	CA		01/16/2025	8.625	422,403		650,000
100177413	TAMPA	FL		01/16/2025	7.875	326,458		416,000
100177414	FAYETTEVILLE	GA		01/16/2025	8.625	522,987		1,100,000
100177416	OCEAN CITY	MD		01/16/2025	7.750	162,346		832,000
100177417	PEMBROKE PINES	FL		01/16/2025	9.750	627,450		795,000
100177418	FRANKLIN	TN		01/16/2025	8.375	1,976,922		2,400,000
100177419	ONTARIO	CA		01/16/2025	10.000	637,775		699,000
100177420	LARGO	FL		01/16/2025	9.750	269,378		325,000
100177422	DETROIT	MI		01/16/2025	9.500	87,645		114,000
100177423	GRAND PRAIRIE	TX		01/16/2025	9.625	467,819		560,000
100177424	SUMMERVILLE	SC		01/16/2025	6.875	195,170		225,000
100177425	DELRAY BEACH	FL		01/16/2025	9.875	206,484		240,000
100177426	RICHARDSON	TX		01/16/2025	9.000	341,746		432,000
100177428	GRAYSVILLE	TN		01/16/2025	9.750	79,634		137,000
100177429	PORTLAND	OR		01/16/2025	7.875	348,072		520,000
100177430	MORGAN HILL	CA		01/16/2025	7.250	405,055		1,296,000
100177431	INDIANAPOLIS	IN		01/16/2025	8.250	162,543		195,000
100177432	WESTMINSTER	CO		01/16/2025	7.625	384,015		473,000
100177433	COUNTRYSIDE	IL		01/16/2025	8.500	79,550		120,000
100177434	LAWRENCEVILLE	GA		01/16/2025	9.625	266,611		328,000
100177435	ALTAMONTE SPRINGS	FL		01/16/2025	8.250	182,162		285,000
100177436	ORLANDO	FL		01/16/2025	6.875	300,579		482,000
100177437	NORTH PALM BEACH	FL		01/16/2025	7.750	523,394		687,000
100177438	MCDONOUGH	GA		01/16/2025	9.250	345,622		445,000
100177439	LOUISVILLE	KY		01/16/2025	7.500	11,613		211,000
100177440	ONSTED	MI		01/16/2025	9.750	194,832		276,000
100177441	HOUSTON	TX		01/16/2025	7.875	258,363		310,000
100177442	BAKERSFIELD	CA		01/16/2025	7.250	440,288		680,000
100177443	LAKELAND	FL		01/16/2025	9.875	248,575		265,000
100177444	JULIETTE	GA		01/16/2025	8.625	209,970		360,000
100177445	CHESTERFIELD	MO		01/16/2025	9.500	367,681		397,000
100177446	FRANKLIN PARK	IL		01/16/2025	7.375	198,973		300,000
100177447	SNOWFLAKE	AZ		01/16/2025	9.375	248,593		425,000
100177448	NAPLES	FL		01/16/2025	7.250	148,252		1,100,000
100177449	MIAMI	FL		01/16/2025	7.250	527,528		650,000
100177451	SOUTH ROCKWOOD	MI		01/16/2025	7.875	298,912		367,000
100177452	MIAMI	FL		01/16/2025	7.500	487,001		790,000
100177453	HELOTES	TX		01/16/2025	8.750	506,383		589,000
100177454	ELLENWOOD	GA		01/16/2025	9.750	329,149		350,000
100177455	STATEN ISLAND	NY		01/16/2025	8.000	297,001		435,000
100177456	QUEEN CREEK	AZ		01/16/2025	8.125	792,571		905,000
100177457	JACKSONVILLE	FL		01/16/2025	8.875	665,495		850,000
100177458	YORBA LINDA	CA		01/16/2025	7.500	1,239,471		1,750,000
100177459	MIAMI	FL		01/16/2025	7.625	435,443		650,000
100177460	BRONX	NY		01/16/2025	8.125	511,030		740,000
100177461	DELAND	FL		01/16/2025	9.375	203,992		279,000
100177463	LAS VEGAS	NV		01/16/2025	8.625	1,211,913		1,315,000
100177464	YORK	PA		01/16/2025	7.750	86,651		111,000
100177465	PRESQUE ISLE	MI		01/16/2025	8.875	171,724		240,000
100177466	TONOPAH	AZ		01/16/2025	7.500	260,496		556,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177467	DALLAS	TX		01/16/2025	7.750	1,641,409		1,900,000
100177468	VERO BEACH	FL		01/16/2025	6.750	408,788		675,000
100177469	DRAPER	UT		01/16/2025	8.375	425,548		480,000
100177470	JACKSONVILLE	FL		01/16/2025	7.125	288,405		375,000
100177471	HOMESTEAD	FL		01/16/2025	7.375	410,910		530,000
100177473	SANTA MARIA	CA		01/16/2025	9.875	2,048,296		2,500,000
100177474	INDIO	CA		01/16/2025	7.875	455,174		588,000
100177475	JACKSON	NJ		01/16/2025	7.125	547,567		980,000
100177476	APOLLO BEACH	FL		01/16/2025	6.750	887,477		1,511,000
100177477	BLAIRSVILLE	PA		01/16/2025	7.750	320,290		515,000
100177479	KILLEEN	TX		01/16/2025	6.750	163,712		329,000
100177480	PLANTATION	FL		01/16/2025	9.375	565,440		698,000
100177481	PARKER	CO		01/16/2025	7.375	580,179		1,096,000
100177482	ANGOLA	NY		01/16/2025	7.625	278,870		385,000
100177483	POCONO PINES	PA		01/16/2025	7.000	591,320		1,034,000
100177484	ORLANDO	FL		01/16/2025	8.000	237,745		300,000
100177485	SANTAQUIN	UT		01/16/2025	7.000	287,098		380,000
100177486	MIAMI LAKES	FL		01/16/2025	9.500	905,520		990,000
100177487	BRONX	NY		01/16/2025	7.750	500,338		830,000
100177488	SALADO	TX		01/16/2025	9.500	256,200		279,000
100177489	BATTLE GROUND	WA		01/16/2025	7.250	281,329		620,000
100177490	BOYNTON BEACH	FL		01/16/2025	8.375	390,859		468,000
100177491	MESA	AZ		01/16/2025	7.125	599,324		1,093,000
100177492	ORANGE	CA		01/16/2025	7.000	660,995		1,350,000
100177494	MIAMI	FL		01/16/2025	8.875	442,886		530,000
100177495	HIALEAH	FL		01/16/2025	8.875	281,332		445,000
100177496	CHULA VISTA	CA		01/16/2025	9.250	891,456		955,000
100177497	CAPE CORAL	FL		01/16/2025	6.875	150,688		725,000
100177498	AUBURN	GA		01/16/2025	6.000	193,922		330,000
100177499	IDABEL	OK		01/16/2025	7.375	330,415		407,000
100177500	NAPLES	FL		01/16/2025	7.250	52,615		500,000
100177501	RIVERBANK	CA		01/16/2025	7.000	478,501		719,000
100177502	PILESGROVE	NJ		01/16/2025	7.500	339,586		451,000
100177503	BROOMFIELD	CO		01/16/2025	7.250	228,057		520,000
100177504	HOMESTEAD	FL		01/16/2025	6.875	330,804		600,000
100177505	SUMMERVILLE	SC		01/16/2025	8.875	600,216		800,000
100177506	NEW SMYRNA BEACH	FL		01/16/2025	6.750	981,815		3,404,000
100177507	PANAMA CITY	FL		01/16/2025	9.750	622,291		675,000
100177508	BROOKHAVEN	GA		01/16/2025	6.375	497,635		678,000
100177509	MCKINNEY	TX		01/16/2025	7.250	304,716		385,000
100177510	HAPPY VALLEY	OR		01/16/2025	8.875	1,402,580		1,932,000
100177511	CAPE CORAL	FL		01/16/2025	9.250	377,438		430,000
100177512	SARASOTA	FL		01/16/2025	7.875	745,380		1,810,000
100177513	BROOKLYN	NY		01/16/2025	7.500	492,316		600,000
100177514	QUINLAN	TX		01/16/2025	7.125	167,188		240,000
100177515	SAINT PETERSBURG	FL		01/16/2025	7.875	246,485		340,000
100177516	COLORADO SPRINGS	CO		01/16/2025	7.250	366,441		515,000
100177517	ORLANDO	FL		01/16/2025	8.250	577,403		695,000
100177518	ELLIJAY	GA		01/16/2025	8.625	1,505,227		1,750,000
100177519	CASTROVILLE	CA		01/16/2025	6.500	640,345		1,100,000
100177521	MIAMI BEACH	FL		01/16/2025	7.000	550,285		840,000
100177522	CLEVELAND	OH		01/16/2025	8.500	110,937		128,000
100177525	HAMPTON	GA		01/16/2025	8.125	270,827		346,000
100177526	TAMPA	FL		01/16/2025	7.375	274,499		355,000
100177527	MONROE	NY		01/16/2025	7.250	534,254		760,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177528	KEY LARGO	FL		01/16/2025	7.000	521,188		865,000
100177529	DESERT HOT SPRINGS	CA		01/16/2025	8.375	217,025		277,000
100177530	TAMPA	FL		01/16/2025	6.875	299,598		430,000
100177531	TOMBALL	TX		01/16/2025	6.500	220,929		360,000
100177532	HOLLYWOOD	FL		01/16/2025	6.750	460,338		560,000
100177533	BROOKLYN	NY		01/16/2025	6.875	1,496,800		2,550,000
100177535	PORT ORANGE	FL		01/16/2025	9.750	310,375		342,000
100177536	COLUMBIA	MO		01/16/2025	9.750	213,306		290,000
100177537	MIAMI	FL		01/16/2025	7.750	665,261		767,000
100177538	SOUTH FLORAL PARK	NY		01/16/2025	6.625	936,811		1,500,000
100177539	FORT MYERS	FL		01/16/2025	8.375	310,783		425,000
100177540	PHOENIX	AZ		01/16/2025	7.000	101,020		440,000
100177541	MCKINNEY	TX		01/16/2025	7.250	235,070		290,000
100177543	HOMESTEAD	FL		01/16/2025	6.875	257,806		640,000
100177545	DENVER	CO		01/16/2025	7.500	473,235		1,580,000
100177547	OKLAHOMA CITY	OK		01/16/2025	8.250	127,848		153,000
100177548	ST PETERSBURG	FL		01/16/2025	9.250	124,140		149,000
100177549	BAILEY	CO		01/16/2025	9.375	241,987		314,000
100177550	HOLIDAY	FL		01/16/2025	7.875	175,406		270,000
100177551	PEORIA	AZ		01/16/2025	7.500	276,226		440,000
100177552	PARMA	ID		01/16/2025	7.250	117,721		482,000
100177554	MEARS	MI		01/16/2025	8.000	288,903		330,000
100177555	YOUNGSTOWN	OH		01/16/2025	8.500	79,283		160,000
100177556	ELLINGTON	CT		01/16/2025	6.625	265,587		445,000
100177557	YUMA	AZ		01/16/2025	6.875	237,835		375,000
100177558	TOMBALL	TX		01/16/2025	6.500	222,850		350,000
100177559	BLUFFDALE	UT		01/16/2025	8.500	1,080,338		1,300,000
100177560	BROOKLYN	NY		01/16/2025	7.375	1,188,697		1,550,000
100177561	TUCKER	GA		01/16/2025	8.500	443,010		565,000
100177562	NEWCASTLE	CA		01/16/2025	7.750	780,211		2,092,000
100177563	MAHWAH	NJ		01/16/2025	7.625	1,238,258		1,850,000
100177564	AUSTIN	TX		01/16/2025	7.500	545,329		733,000
100177565	CANTON	MI		01/16/2025	9.000	632,362		715,000
100177566	HURRICANE	UT		01/16/2025	6.875	84,765		805,000
100177567	WEST ISLIP	NY		01/16/2025	7.375	736,628		1,500,000
100177568	CINCINNATI	OH		01/16/2025	6.750	268,161		358,000
100177569	BRANDON	FL		01/16/2025	7.875	372,225		475,000
100177571	VIRGINIA BEACH	VA		01/16/2025	6.875	206,556		318,000
100177572	FAYETTEVILLE	GA		01/16/2025	7.375	847,185		1,000,000
100177573	RANGER	TX		01/16/2025	7.250	104,507		145,000
100177575	HICKSVILLE	NY		01/16/2025	7.750	468,816		650,000
100177576	PHILADELPHIA	PA		01/16/2025	7.625	86,112		157,000
100177577	FLUSHING	NY		01/16/2025	7.375	521,705		1,150,000
100177578	JUPITER	FL		01/16/2025	6.875	487,494		705,000
100177579	JACKSONVILLE	FL		01/16/2025	7.250	194,170		245,000
100177580	MIAMI	FL		01/16/2025	6.625	214,417		1,100,000
100177581	HEBER CITY	UT		01/16/2025	7.375	452,380		675,000
100177582	CHARLOTTE	NC		01/16/2025	8.625	379,854		535,000
100177583	HIALEAH	FL		01/16/2025	6.750	473,367		575,000
100177584	TUSCON	AZ		01/16/2025	6.500	99,804		245,000
100177585	AFTON	MN		01/16/2025	7.375	353,382		662,000
100177586	WESTMINSTER	CA		01/16/2025	8.875	1,023,753		1,100,000
100177587	LAS VEGAS	NV		01/16/2025	8.625	1,129,910		1,375,000
100177588	GREENACRES	FL		01/16/2025	6.875	168,220		260,000
100177589	WINCHESTER	VA		01/16/2025	7.250	294,593		686,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177590	BELMONT	NC		01/16/2025	6.750	399,902		501,000
100177591	RICHMOND	TX		01/16/2025	8.750	448,522		486,000
100177593	FLOWER MOUND	TX		01/16/2025	6.625	1,219,087		2,100,000
100177594	HOMESTEAD	FL		01/16/2025	8.875	860,331		975,000
100177595	EDISON	NJ		01/16/2025	8.125	991,794		1,460,000
100177596	FORT LAUDERDALE	FL		01/16/2025	7.000	1,410,997		1,750,000
100177597	RICHMOND	CA		01/16/2025	7.875	451,789		660,000
100177598	MASSAPEQUA	NY		01/16/2025	7.375	1,025,832		1,450,000
100177599	SAN DIEGO	CA		01/16/2025	7.125	297,791		1,200,000
100177600	MIAMI	FL		01/16/2025	8.125	792,648		910,000
100177601	COMMERCE CITY	CO		01/16/2025	7.500	494,898		608,000
100177602	SURPRISE	AZ		01/16/2025	8.375	420,351		502,000
100177604	SANDY	UT		01/16/2025	7.750	624,150		935,000
100177605	MIAMI	FL		01/16/2025	8.625	439,409		725,000
100177606	SANTA ROSA	CA		01/16/2025	8.000	825,633		1,215,000
100177607	QUEEN CREEK	AZ		01/16/2025	7.625	562,568		717,000
100177608	NEW CUMBERLAND	PA		01/16/2025	6.625	295,181		665,000
100177609	SUMMERFIELD	FL		01/16/2025	7.875	413,931		685,000
100177610	CHELSEA	AL		01/16/2025	9.750	517,228		750,000
100177611	PORT CHARLOTTE	FL		01/16/2025	8.875	536,071		644,000
100177612	CHARLOTTE	NC		01/16/2025	7.875	837,071		1,100,000
100177613	HONOLULU	HI		01/16/2025	8.250	608,636		775,000
100177614	MONTEREY	CA		01/16/2025	8.000	627,679		1,250,000
100177615	LEHI	UT		01/16/2025	7.000	710,025		1,275,000
100177616	ALPINE	CA		01/16/2025	6.750	567,499		1,020,000
100177617	BROOKLYN	NY		01/16/2025	7.000	705,726		1,735,000
100177618	SNELLVILLE	GA		01/16/2025	7.500	311,856		360,000
100177619	GARLAND	TX		01/16/2025	7.875	263,678		315,000
100177620	FOLSOM	CA		01/16/2025	7.250	320,988		565,000
100177621	FULTON	MO		01/16/2025	9.500	62,843		85,000
100177622	PORT SAINT LUCIE	FL		01/16/2025	8.875	337,739		360,000
100177623	WEST BOUNTIFUL	UT		01/16/2025	7.750	198,782		590,000
100177624	DELAWARE	OH		01/16/2025	6.500	315,316		820,000
100177625	TRACY	CA		01/16/2025	6.875	229,103		400,000
100177626	SALT LAKE CITY	UT		01/16/2025	7.750	1,808,802		2,500,000
100177627	TRABUCO CANYON	CA		01/16/2025	9.750	932,284		1,275,000
100177628	GARDENDALE	AL		01/16/2025	7.375	195,334		590,000
100177629	WESTMINSTER	MD		01/16/2025	7.000	580,886		780,000
100177630	SAN DIEGO	CA		01/16/2025	6.625	734,000		2,335,000
100177631	SAN ANTONIO	TX		01/16/2025	8.500	194,177		265,000
100177633	SUFFERN	NY		01/16/2025	7.750	568,897		820,000
100177634	SUMMERVILLE	SC		01/16/2025	8.875	176,571		241,000
100177636	BAKERSFIELD	CA		01/16/2025	8.250	156,991		430,000
100177637	GOODYEAR	AZ		01/16/2025	7.875	559,392		775,000
100177638	SPRING	TX		01/16/2025	8.625	194,370		1,100,000
100177639	KATY	TX		01/16/2025	7.625	258,414		684,000
100177640	WINDERMERE	FL		01/16/2025	7.500	1,659,764		3,200,000
100177641	ANSONIA	CT		01/16/2025	8.875	281,228		320,000
100177642	MOUNT JACKSON	VA		01/16/2025	8.500	345,603		415,000
100177643	MADERA	CA		01/16/2025	7.750	442,001		507,000
100177644	HOMESTEAD	FL		01/16/2025	7.375	504,992		610,000
100177645	CORAL GABLES	FL		01/16/2025	8.000	2,806,978		3,200,000
100177646	NORTH PORT	FL		01/16/2025	6.875	255,875		495,000
100177647	PHILADELPHIA	PA		01/16/2025	7.500	335,291		435,000
100177648	PLANTATION	FL		01/16/2025	7.000	922,044		1,585,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177649	PHOENIX	AZ		01/16/2025	7.250	872,918		1,250,000
100177650	OLIVEHURST	CA		01/16/2025	7.375	256,253		355,000
100177651	HESPERIA	CA		01/16/2025	7.250	317,224		450,000
100177652	MORGAN HILL	CA		01/16/2025	7.500	1,026,246		1,420,000
100177653	BLAIRSVILLE	GA		01/16/2025	7.625	392,042		668,000
100177654	PRESCOTT	AZ		01/16/2025	7.375	309,602		462,000
100177655	CHERRY VALLEY	MA		01/16/2025	9.875	353,723		425,000
100177656	CARROLLTON	TX		01/16/2025	8.625	553,340		663,000
100177657	RANCHO CORDOVA	CA		01/16/2025	8.000	130,330		720,000
100177658	BRIGHTON	MI		01/16/2025	9.500	929,914		1,080,000
100177659	TAMPA	FL		01/16/2025	8.875	329,867		431,000
100177660	MATTHEWS	NC		01/16/2025	6.875	673,023		1,170,000
100177661	TAMPA	FL		01/16/2025	7.125	496,494		615,000
100177662	INDIAN TRAIL	NC		01/16/2025	7.250	286,007		420,000
100177663	AURORA	CO		01/16/2025	8.000	314,684		357,000
100177664	WESLEY CHAPEL	FL		01/16/2025	7.250	330,010		460,000
100177665	BAKERSFIELD	CA		01/16/2025	7.250	318,286		393,000
100177666	NOLENSVILLE	TN		01/16/2025	8.875	717,777		860,000
100177667	SAINT GEORGE	ME		01/16/2025	8.875	580,939		749,500
100177668	ROCKWALL	TX		01/16/2025	8.375	481,599		580,000
100177670	FORT WORTH	TX		01/16/2025	6.625	1,593,197		3,050,000
100177671	WYNNEWOOD	PA		01/16/2025	7.250	824,532		1,084,000
100177672	SEGUIN	TX		01/16/2025	8.500	253,730		285,000
100177674	JERSEY CITY	NJ		01/16/2025	7.875	416,904		700,000
100177675	CASA GRANDE	AZ		01/16/2025	9.625	324,394		380,000
100177676	EMMETT	ID		01/16/2025	7.500	486,776		875,000
100177677	CEDAR VALLEY	UT		01/16/2025	7.500	282,035		425,000
100177678	SCOTTSDALE	AZ		01/16/2025	8.250	775,320		1,280,000
100177679	BROOKLYN	NY		01/16/2025	7.250	1,237,090		1,815,000
100181379	LAS VEGAS	NV		01/09/2025	7.375	104,284		390,000
100181380	SPLENDORA	TX		01/09/2025	7.750	194,513		255,000
100181382	LAS VEGAS	NV		01/09/2025	7.375	136,520		176,000
100181383	TUCSON	AZ		01/09/2025	8.250	334,320		399,000
100181384	HENDERSON	NV		01/09/2025	7.375	434,642		565,000
100181385	LOUISVILLE	KY		01/09/2025	7.625	551,348		668,000
100181386	MIAMI	FL		01/09/2025	6.875	287,906		664,000
100181388	CHULA VISTA	CA		01/09/2025	7.750	632,851		875,000
100181389	APACHE JUNCTION	AZ		01/09/2025	7.250	431,089		760,000
100181391	RICHMOND	CA		01/09/2025	7.750	614,162		790,000
100181392	LOS ANGELES	CA		01/09/2025	7.500	590,924		815,000
100181393	SAN LEANDRO	CA		01/09/2025	8.875	729,120		868,000
100181395	VANDALIA	OH		01/09/2025	7.375	141,077		200,000
100181398	DUNNELLON	FL		01/09/2025	7.875	109,463		165,000
100181399	ALTADENA	CA		01/09/2025	6.750	663,832		1,250,000
100181400	LOS ANGELES(SYLMAR AREA)	CA		01/09/2025	6.875	704,146		1,375,000
100181402	WATSONVILLE	CA		01/09/2025	6.875	215,134		359,000
100181406	CALABASAS	CA		01/09/2025	7.125	668,962		2,707,000
100181411	WOODSTOCK	GA		01/09/2025	6.875	456,882		700,000
100181412	TROUTDALE	OR		01/09/2025	6.875	281,953		490,000
100181413	HAWTHORNE	CA		01/09/2025	7.625	1,359,351		1,750,000
100181415	BEAVERTON	OR		01/09/2025	7.500	619,241		745,000
100181416	PHOENIX	AZ		01/09/2025	7.500	311,478		455,000
100181417	TUCKER	GA		01/09/2025	7.375	251,808		450,000
100181419	JACKSON	TN		01/09/2025	8.500	133,088		169,000
100181420	WATSONVILLE	CA		01/09/2025	6.875	215,197		359,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100181421	MIAMI	FL		01/09/2025	8.375	494,452		620,000
100181422	EL CENTRO	CA		01/09/2025	7.750	675,741		770,000
100181423	COCKEYSVILLE	MD		01/09/2025	7.375	626,942		769,000
100181425	PALM DESERT	CA		01/09/2025	9.125	310,635		372,000
100181428	GARDENA	CA		01/09/2025	7.250	732,937		1,650,000
100181429	PORTLAND	OR		01/09/2025	7.375	262,500		700,000
100181430	FRANKLIN LAKES	NJ		01/09/2025	8.000	1,457,575		1,885,000
100181431	KULA	HI		01/09/2025	7.625	1,554,682		2,200,000
100181433	CLEVELAND	TN		01/09/2025	7.500	285,413		373,000
100181434	ENCINO	CA		01/09/2025	8.625	3,831,488		4,900,000
100181435	EL SEGUNDO	CA		01/09/2025	6.875	1,369,944		1,790,000
100181437	CHARLOTTE	NC		01/09/2025	7.250	173,250		320,000
100181438	PACOIMA	CA		01/09/2025	6.875	512,239		975,000
100181439	MARRERO	LA		01/09/2025	7.625	147,745		205,000
100181440	LAHAINA	HI		01/09/2025	7.250	991,061		2,020,000
100181443	LA QUINTA	CA		01/09/2025	7.625	826,875		1,065,000
100181444	LAFAYETTE	LA		01/09/2025	8.375	125,922		360,000
100181445	MISSION VIEJO	CA		01/09/2025	7.500	978,455		1,225,000
100181450	CHANHASSEN	MN		01/09/2025	7.250	125,479		220,000
100181451	TUALATIN	OR		01/09/2025	7.250	410,459		570,000
100181455	MINNEAPOLIS	MN		01/09/2025	7.375	162,922		225,000
100181456	PARLIER	CA		01/09/2025	8.125	236,250		350,000
100181457	LAKE ORION	MI		01/09/2025	9.500	330,750		360,000
100181458	TAMPA	FL		01/09/2025	8.750	268,076		339,000
100181459	CHICAGO	IL		01/09/2025	8.250	259,875		330,000
100181460	SAN ANTONIO	TX		01/09/2025	8.875	245,606		262,000
100181461	MEMPHIS	TN		01/09/2025	7.375	241,500		383,000
100181463	LILBURN	GA		01/09/2025	7.500	334,799		429,000
100181464	CONYERS	GA		01/09/2025	7.500	165,375		487,000
100181465	CULVER CITY	CA		01/09/2025	8.375	1,029,000		1,225,000
100181466	SEATAC	WA		01/09/2025	7.625	738,985		890,000
100181467	HOOVER	AL		01/09/2025	7.375	280,059		370,000
100181468	LAS VEGAS	NV		01/09/2025	7.375	330,325		428,000
100181469	ALBUQUERQUE	NM		01/09/2025	7.000	294,628		535,000
100181470	CYPRESS	TX		01/09/2025	6.875	223,015		330,000
100181471	FALLS CHURCH	VA		01/09/2025	8.750	234,360		279,000
100181472	OLIVEHURST	CA		01/09/2025	8.625	131,250		280,000
100181473	HONOLULU	HI		01/09/2025	7.625	412,680		495,000
100181475	CENTRAL POINT	OR		01/09/2025	7.625	275,625		350,000
100181476	SUNRISE	FL		01/09/2025	6.875	447,709		560,000
100181477	CONYERS	GA		01/09/2025	7.750	153,563		195,000
100181479	PHILADELPHIA	PA		01/09/2025	7.625	203,331		263,000
100181481	NORWALK	CT		01/09/2025	7.500	317,978		415,000
100181482	LOGANVILLE	GA		01/09/2025	8.625	312,375		350,000
100181485	EL CENTRO	CA		01/09/2025	7.125	206,110		375,000
100181487	HINSDALE	IL		01/09/2025	7.000	509,799		865,000
100181491	GRANBURY	TX		01/09/2025	7.375	913,708		1,165,000
100181492	BETHEL	CT		01/09/2025	7.125	678,003		830,000
100181493	MYRTLE BEACH	SC		01/09/2025	8.625	357,000		478,000
100181496	TEMPE	AZ		01/09/2025	6.990	556,918		844,000
100181499	CONYERS	GA		01/09/2025	7.750	156,339		200,000
100185192	CONCORD	CA		01/24/2025	7.000	749,466		912,000
100185193	MIAMI	FL		01/24/2025	8.125	1,088,388		1,335,000
100185196	TULSA	OK		01/24/2025	8.375	140,963		179,000
100185197	HUMMELSTOWN	PA		01/24/2025	7.250	307,364		380,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185199	BALTIMORE	MD		01/24/2025	7.875	210,000		255,000
100185200	MERCEDES	TX		01/24/2025	7.625	243,199		310,000
100185201	PHOENIX	AZ		01/24/2025	7.750	242,544		330,000
100185202	LUTZ	FL		01/24/2025	7.250	685,280		990,000
100185204	LOS ANGELES	CA		01/24/2025	6.875	317,715		490,000
100185205	CORAL SPRINGS	FL		01/24/2025	7.875	588,126		775,000
100185207	ROCK CREEK	OH		01/24/2025	7.875	124,950		260,000
100185208	ORANGEVALE	CA		01/24/2025	9.375	478,836		530,000
100185209	RIO LINDA	CA		01/24/2025	7.625	302,539		526,000
100185210	CHICAGO	IL		01/24/2025	7.250	191,109		325,000
100185211	WACO	TX		01/24/2025	7.500	179,510		245,000
100185213	PHOENIX	AZ		01/24/2025	8.500	259,350		340,000
100185214	MORGAN CITY	LA		01/24/2025	8.125	179,823		225,000
100185215	ALLEN	TX		01/24/2025	6.750	253,903		460,000
100185216	BETHLEHEM	PA		01/24/2025	7.625	246,720		318,000
100185217	BRIGHTON	CO		01/24/2025	7.625	398,216		550,000
100185218	HUMMELSTOWN	PA		01/24/2025	7.500	222,729		290,000
100185219	MIAMI	FL		01/24/2025	7.250	128,266		614,000
100185220	STERLING HEIGHTS	MI		01/24/2025	7.625	295,255		360,000
100185221	NEW ORLEANS	LA		01/24/2025	7.750	181,125		231,000
100185222	BAKERSFIELD	CA		01/24/2025	6.875	304,688		405,000
100185223	FORT WORTH	TX		01/24/2025	7.375	203,545		307,000
100185224	ONTARIO	CA		01/24/2025	7.125	381,179		680,000
100185225	JUPITER	FL		01/24/2025	6.750	811,596		1,250,000
100185226	MIAMI GARDENS	FL		01/24/2025	6.750	380,859		525,000
100185227	LAIE	HI		01/24/2025	7.875	596,053		1,000,000
100185228	FORT VALLEY	GA		01/24/2025	8.750	249,480		297,000
100185229	NORRIDGE	IL		01/24/2025	8.625	318,938		405,000
100185230	WARWICK	RI		01/24/2025	7.750	287,725		425,000
100185231	DENVER	CO		01/24/2025	7.750	679,420		860,000
100185232	FINKSBURG	MD		01/24/2025	7.375	699,241		920,000
100185233	RIO LINDA	CA		01/24/2025	7.625	234,511		508,000
100185234	FRESNO	CA		01/24/2025	7.625	380,572		515,000
100185235	FRONT ROYAL	VA		01/24/2025	7.625	299,090		426,000
100185236	MENIFEE	CA		01/24/2025	7.750	445,200		538,000
100185237	OMAHA	NE		01/24/2025	7.750	212,546		275,000
100185238	WASHINGTON	DC		01/24/2025	7.375	615,150		1,600,000
100185239	GEORGETOWN	TX		01/24/2025	7.750	593,798		720,000
100185240	CLERMONT	FL		01/24/2025	7.875	157,500		600,000
100185241	PHOENIX	AZ		01/24/2025	6.875	351,009		515,000
100185242	NEW ORLEANS	LA		01/24/2025	7.250	300,547		420,000
100185243	ROGERS	AR		01/24/2025	7.125	239,697		370,000
100185244	CHARLOTTE	NC		01/24/2025	7.000	307,677		542,000
100185246	VALDOSTA	GA		01/24/2025	8.125	105,840		148,000
100185247	NORRIDGE	IL		01/24/2025	8.625	322,875		410,000
100185248	LONG BEACH	WA		01/24/2025	7.500	271,085		395,000
100185250	SANTA BARBARA	CA		01/24/2025	7.875	1,806,000		2,150,000
100185252	VENICE	CA		01/24/2025	7.125	1,461,218		3,400,000
100185253	PITTSBURGH	PA		01/24/2025	7.000	276,958		368,000
100185254	MIAMI	FL		01/24/2025	7.125	1,399,694		1,700,000
100185255	HUNTSVILLE	AL		01/24/2025	7.750	342,385		440,000
100185257	PHOENIX	AZ		01/24/2025	8.125	288,750		435,000
100185258	COOPER CITY	FL		01/24/2025	6.750	1,211,652		1,650,000
100185259	FARMINGTON HILLS	MI		01/24/2025	7.750	209,053		360,000
100185260	DEL MAR	CA		01/24/2025	7.000	1,840,585		5,056,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185261	MIAMI	FL		01/24/2025	6.875	249,782		530,000
100185262	BAKERSFIELD	CA		01/24/2025	7.875	471,491		600,000
100185263	RIVIERA BEACH	FL		01/24/2025	7.250	219,144		321,000
100185265	RIO LINDA	CA		01/24/2025	7.625	260,437		608,000
100185266	LACEY	WA		01/24/2025	7.125	305,017		460,000
100185269	HOUSTON	TX		01/24/2025	6.625	1,040,784		1,650,000
100185270	MONUMENT	CO		01/24/2025	6.875	257,462		920,000
100185271	LOS ANGELES	CA		01/24/2025	7.750	840,000		1,100,000
100185272	WALNUT CREEK	CA		01/24/2025	7.875	1,885,287		2,160,000
100185274	PHILADELPHIA	PA		01/24/2025	7.750	222,600		265,000
100185278	ODESSA	TX		01/24/2025	7.000	158,639		214,000
100185279	MYRTLE BEACH	SC		01/24/2025	7.500	955,130		1,200,000
100185281	ROWLETT	TX		01/24/2025	7.625	277,200		345,000
100185283	GAINESVILLE	VA		01/24/2025	7.250	484,810		890,000
100185284	HOUSTON	TX		01/24/2025	6.875	959,109		1,600,000
100185285	LAWRENCEVILLE	GA		01/24/2025	7.625	338,216		490,000
100185286	WARREN	MI		01/24/2025	7.375	104,735		173,000
100185288	MABLETON	GA		01/24/2025	8.000	419,160		505,000
100185289	SAN FRANCISCO	CA		01/24/2025	7.375	867,055		1,050,000
100185290	ODESSA	TX		01/24/2025	7.000	157,966		213,000
100185291	SCOTTSDALE	AZ		01/24/2025	6.875	1,195,458		1,900,000
100185293	NEW ORLEANS	LA		01/24/2025	7.750	173,250		231,000
100185294	KISSIMMEE	FL		01/24/2025	7.500	262,975		320,000
100185295	MIRAMAR	FL		01/24/2025	7.875	378,000		450,000
100185296	CAPE CORAL	FL		01/24/2025	7.375	289,389		375,000
100185298	LOCKHART	TX		01/24/2025	7.250	203,689		265,000
100185299	TAMPA	FL		01/24/2025	6.875	362,950		570,000
100185300	TEMPLE	TX		01/24/2025	7.250	217,292		285,000
100186023	KALISPELL	MT		01/31/2025	7.875	469,740		870,000
100186025	BAKERSFIELD	CA		01/31/2025	7.750	482,203		590,000
100186026	SAN DIEGO	CA		01/31/2025	6.625	586,411		1,547,000
100186027	SAN DIEGO	CA		01/31/2025	6.625	556,416		1,475,000
100186029	BOZEMAN	MT		01/31/2025	7.750	478,326		585,000
100186036	TAYLOR	TX		01/31/2025	7.500	200,125		315,000
100186038	MIAMI	FL		01/31/2025	7.500	371,511		560,000
100186039	GRAND RAPIDS	MI		01/31/2025	8.000	171,675		218,000
100186040	UNION	NJ		01/31/2025	7.250	635,256		936,000
100186041	LAGUNA NIGUEL	CA		01/31/2025	6.750	352,272		500,000
100186043	CLERMONT	FL		01/31/2025	8.750	400,217		438,000
100186044	EL MIRAGE	AZ		01/31/2025	6.750	337,524		420,000
100186045	GONZALES	TX		01/31/2025	8.500	107,520		128,000
100186046	TITUSVILLE	FL		01/31/2025	7.875	227,861		295,000
100186047	CENTERTON	AR		01/31/2025	7.250	220,862		316,000
100186048	ALBUQUERQUE	NM		01/31/2025	7.250	123,827		260,000
100186050	RUTHERFORD	NJ		01/31/2025	7.375	641,292		900,000
100186051	PORT SAINT LUCIE	FL		01/31/2025	7.125	205,403		365,000
100186052	LAS VEGAS	NV		01/31/2025	7.625	733,217		890,000
100186053	LOS ANGELES	CA		01/31/2025	7.250	153,972		1,100,000
100186055	SUMMERVILLE	SC		01/31/2025	7.125	236,042		314,000
100186056	NORTH CHARLESTON	SC		01/31/2025	7.125	206,790		275,000
100186057	LEANDER	TX		01/31/2025	6.875	274,912		472,000
100186058	VICTORVILLE	CA		01/31/2025	7.500	323,418		450,000
100186059	GRAYSON	GA		01/31/2025	7.375	502,763		608,000
100186061	LINCOLN	NE		01/31/2025	7.875	132,421		170,000
100186062	LAKE OSWEGO	OR		01/31/2025	6.625	918,317		1,175,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186063	BRIGHTON	CO		01/31/2025	8.000	641,653		749,000
100186065	NORTH CHARLESTON	SC		01/31/2025	7.125	164,494		219,000
100186068	SAN DIEGO	CA		01/31/2025	6.875	1,022,218		2,075,000
100186069	MISSION VIEJO	CA		01/31/2025	6.875	812,194		1,910,000
100186070	MONROE	NC		01/31/2025	7.375	222,851		327,000
100186071	GLENDALE	CA		01/31/2025	7.000	1,147,402		1,415,000
100186072	REDWOOD CITY	CA		01/31/2025	8.000	317,763		400,000
100186073	HUTTO	TX		01/31/2025	7.750	524,393		635,000
100186074	INDIANAPOLIS	IN		01/31/2025	7.500	111,874		135,000
100186075	MARIETTA	GA		01/31/2025	7.625	1,872,277		2,300,000
100186076	HUMBLE	TX		01/31/2025	7.375	189,803		265,000
100186078	HYATTSVILLE	MD		01/31/2025	7.125	178,971		334,000
100186079	GUNNISON	CO		01/31/2025	7.375	121,537		160,000
100186080	PORTLAND	OR		01/31/2025	6.500	570,142		700,000
100186081	MIAMI	FL		01/31/2025	7.500	335,490		409,000
100186083	OCALA	FL		01/31/2025	7.250	682,600		1,013,000
100186084	REDMOND	WA		01/31/2025	7.625	1,470,379		1,696,000
100186088	CASTLE PINES	CO		01/31/2025	7.250	1,402,662		1,775,000
100186090	INDIANAPOLIS	IN		01/31/2025	7.750	262,500		538,000
100186091	ORLANDO	FL		01/31/2025	7.250	159,731		210,000
100186092	TOMBALL	TX		01/31/2025	7.375	1,547,826		2,025,000
100186093	MONROE	NC		01/31/2025	7.375	222,832		327,000
100186095	ALEXANDRIA	VA		01/31/2025	6.875	151,382		214,000
100186096	CARMEL	IN		01/31/2025	7.500	401,331		530,000
100186098	HAMPTON	GA		01/31/2025	7.250	357,702		435,000
100186099	BASEHOR	KS		01/31/2025	7.625	226,931		410,000
100186100	TILLAMOOK	OR		01/31/2025	7.375	130,395		438,000
100186101	MONROE	NC		01/31/2025	7.375	222,827		327,000
100186102	EUGENE	OR		01/31/2025	7.625	760,439		908,000
100186104	FULLERTON	CA		01/31/2025	6.875	502,833		990,000
100186105	FREMONT	CA		01/31/2025	7.750	319,509		590,000
100186107	OAKLAND	CA		01/31/2025	7.750	898,768		1,259,000
100186108	VAIL	CO		01/31/2025	6.875	1,406,813		2,063,000
100186110	JERSEY CITY	NJ		01/31/2025	7.250	601,978		980,000
100186112	CEDARPINES PARK	CA		01/31/2025	8.375	371,403		435,000
100186114	FRESNO	CA		01/31/2025	7.750	272,261		390,000
100186115	SARATOGA SPRINGS	UT		01/31/2025	7.625	409,879		474,000
100186116	MIAMI	FL		01/31/2025	7.000	761,056		935,000
100186117	HUMBLE	TX		01/31/2025	7.250	177,165		265,000
100186118	MCMINNVILLE	OR		01/31/2025	6.875	657,725		1,225,000
100186121	LONE TREE	CO		01/31/2025	7.000	2,044,928		3,640,000
100186124	CENTENNIAL	CO		01/31/2025	7.000	656,753		1,810,000
100186125	SAINT AUGUSTINE	FL		01/31/2025	7.250	426,868		530,000
100186126	SAN DIEGO	CA		01/31/2025	6.500	225,662		645,000
100186127	CROWLEY	TX		02/10/2025	6.625	322,798		530,000
100186129	MADERA	CA		02/10/2025	7.125	216,238		380,000
100186130	ROLLA	MO		02/10/2025	7.250	827,728		1,034,000
100186133	BALTIMORE	MD		02/10/2025	6.990	131,934		180,000
100186136	ENCINO	CA		02/10/2025	6.875	1,498,452		6,110,000
100186141	MESA	AZ		02/10/2025	7.375	1,668,316		2,200,000
100186142	WEST COVINA	CA		02/10/2025	6.875	351,271		830,000
100186144	SACRAMENTO	CA		02/10/2025	8.250	196,875		255,000
100186146	JERSEY CITY	NJ		02/10/2025	7.250	601,436		985,000
100186147	STOCKTON	CA		02/10/2025	8.000	502,543		650,000
100186148	LAS VEGAS	NV		02/10/2025	6.875	250,796		440,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186151	MANCHESTER	CT		02/10/2025	7.750	298,510		365,000
100186152	LAKE WORTH BEACH	FL		02/10/2025	7.000	428,376		638,000
100186153	FAIRFIELD	CT		02/10/2025	7.375	819,147		1,080,000
100186154	TEMPE	AZ		02/10/2025	7.500	526,516		640,000
100186159	VISALIA	CA		02/10/2025	7.750	246,111		295,000
100186160	HAPPY VALLEY	OR		02/10/2025	7.000	331,217		515,000
100186161	PASCO	WA		02/10/2025	6.750	262,785		432,000
100186162	GILBERT	AZ		02/10/2025	7.000	435,171		539,000
100186163	WASHINGTON	DC		02/10/2025	6.750	406,519		1,310,000
100186164	WEST PALM BEACH	FL		02/10/2025	7.250	254,714		745,000
100186165	HONOLULU	HI		02/10/2025	7.375	913,468		1,180,000
100186166	CASTAIC	CA		02/10/2025	6.500	1,043,596		1,330,000
100186167	CARSON	CA		02/10/2025	7.375	533,813		675,000
100186170	ORANGE	CA		02/10/2025	7.000	549,699		1,700,000
100186171	FRISCO	TX		02/10/2025	6.625	1,165,637		2,185,000
100186172	PORTLAND	OR		02/10/2025	7.000	256,414		425,000
100186173	PASCO	WA		02/10/2025	6.750	250,795		405,000
100186175	NORTH HOLLYWOOD	CA		02/10/2025	6.375	742,855		1,360,000
100186176	PALMDALE	CA		02/10/2025	7.000	277,838		425,000
100186177	SEATTLE	WA		02/10/2025	6.750	403,014		730,000
100186178	CORONA	CA		02/10/2025	7.500	760,206		940,000
100186182	SCOTTSDALE	AZ		02/10/2025	7.250	1,336,352		1,759,000
100186183	HONOLULU	HI		02/10/2025	7.500	330,304		399,000
100186184	CINCINNATI	OH		02/10/2025	7.250	262,736		354,000
100186868	WINTER GARDEN	FL		01/07/2025	7.500	625,222		785,000
100186869	DENVER	CO		01/07/2025	7.500	367,378		516,000
100186870	AUSTIN	TX		01/07/2025	7.750	298,732		395,000
100186871	AURORA	CO		01/07/2025	7.125	313,242		415,000
100186872	ORANGE	CA		01/07/2025	7.375	413,205		889,000
100186873	DALLAS	TX		01/07/2025	7.625	275,289		355,000
100186874	DRIPPING SPRINGS	TX		01/07/2025	7.375	386,274		523,000
100186875	BARTOW	FL		01/07/2025	6.875	218,997		368,000
100186876	HOUSTON	TX		01/07/2025	7.375	263,353		360,000
100186877	LEBANON	TN		01/07/2025	6.375	260,016		365,000
100186878	GREENVILLE	SC		01/07/2025	6.990	243,327		306,000
100186879	AURORA	CO		01/07/2025	5.990	318,538		465,000
100186880	LONGS	SC		01/07/2025	6.125	202,421		285,000
100186881	TINTON FALLS	NJ		01/07/2025	7.375	345,398		410,000
100186882	BIDDEFORD	ME		01/07/2025	5.125	375,048		537,000
100186883	MIAMI	FL		01/07/2025	5.990	404,369		700,000
100186884	CHARLOTTE	NC		01/07/2025	6.500	277,267		368,000
100186885	CONCORD	NC		01/07/2025	7.625	265,470		349,000
100186886	GRAHAM	NC		01/07/2025	6.375	191,414		265,000
100186887	HOLLISTER	CA		01/07/2025	6.990	438,219		580,000
100186888	JACKSONVILLE	FL		01/07/2025	6.875	182,943		242,000
100186889	CONCORD	NC		01/07/2025	6.125	235,964		322,000
100186890	LEWES	DE		01/07/2025	7.500	433,398		1,000,000
100186891	ANNA	TX		01/07/2025	7.990	270,639		360,000
100186892	CASA GRANDE	AZ		01/07/2025	6.875	269,617		308,000
100186893	MONTGOMERY	TX		01/07/2025	6.875	280,874		370,000
100186894	BIDDEFORD	ME		01/07/2025	5.990	373,473		510,000
100186895	DES MOINES	IA		01/07/2025	5.625	156,276		235,000
100186896	LEWES	DE		01/07/2025	6.990	732,073		982,000
100186897	MC KINNEY	TX		01/07/2025	7.375	286,954		360,000
100186898	SUN LAKES	AZ		01/07/2025	6.125	261,497		545,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186899	REHOBOTH BEACH	DE		01/07/2025	7.625	786,250		1,050,000
100186900	LITTLETON	CO		01/07/2025	7.250	571,223		830,000
100186901	MOUNT AIRY	NC		01/07/2025	6.500	151,613		229,200
100186902	EASTVALE	CA		01/07/2025	5.625	636,483		940,000
100186903	WEST CHESTER	OH		01/07/2025	5.990	228,752		356,000
100186904	BRUNSWICK	MD		01/07/2025	6.625	355,869		428,000
100186905	FOLSOM	CA		01/07/2025	7.500	217,729		755,000
100186906	MONROE	NC		01/07/2025	7.125	229,909		338,000
100186907	SAN ANTONIO	TX		01/07/2025	4.125	294,368		441,000
100186908	GRAHAM	NC		01/07/2025	5.750	200,241		274,000
100186909	SIERRA VISTA	AZ		01/07/2025	7.000	155,273		206,000
100186910	NOKOMIS	FL		01/07/2025	6.750	260,038		345,000
100186911	BARTOW	FL		01/07/2025	6.875	215,376		363,000
100186912	NAPA	CA		01/07/2025	6.625	546,591		900,000
100186913	COUNCE	TN		01/07/2025	7.500	243,240		340,000
100186914	CODY	WY		01/07/2025	5.625	194,003		280,000
100186915	KATY	TX		01/07/2025	6.125	207,056		425,000
100186916	VENICE	FL		01/07/2025	5.375	148,201		290,000
100186917	WENDELL	NC		01/07/2025	6.125	264,192		542,500
100186918	LAWRENCEVILLE	GA		01/07/2025	7.625	289,688		376,000
100186919	MANTECA	CA		01/07/2025	7.125	483,366		685,000
100186920	EL PASO	TX		01/07/2025	6.125	151,023		241,000
100186921	CONCORD	NC		01/07/2025	6.375	232,665		322,000
100186922	MCKINNEY	TX		01/07/2025	7.750	225,183		304,000
100186923	BETHLEHEM	PA		01/07/2025	6.125	216,998		335,000
100186924	NORWALK	CA		01/07/2025	5.750	222,437		484,000
100186925	WINTER GARDEN	FL		01/07/2025	6.875	330,872		557,000
100186926	SPRING	TX		01/07/2025	6.625	173,604		230,000
100186927	SIMPSONVILLE	SC		01/07/2025	7.250	200,378		266,000
100186928	PALMDALE	CA		01/07/2025	6.875	377,550		510,000
100186929	ATLANTIC BEACH	FL		01/07/2025	6.125	235,013		1,000,000
100186930	CONCORD	NC		01/07/2025	6.125	255,098		358,000
100186931	PHOENIX	AZ		01/07/2025	6.500	161,904		500,000
100186932	MIDWEST CITY	OK		01/07/2025	7.375	190,898		271,000
100186933	ALEXANDRIA	VA		01/07/2025	6.990	702,851		930,000
100186934	READING	MA		01/07/2025	6.990	709,258		944,000
100186935	LAS VEGAS	NV		01/07/2025	7.625	382,535		425,900
100186936	MCKINNEY	TX		01/07/2025	5.990	270,156		386,000
100186937	NORCROSS	GA		01/07/2025	7.625	210,005		340,000
100186938	LEWES	DE		01/07/2025	7.375	662,957		880,000
100186939	CONCORD	NC		01/07/2025	6.375	235,401		314,000
100186940	HYATTSVILLE	MD		01/07/2025	6.625	263,648		354,000
100186941	ONTARIO	CA		01/07/2025	6.375	348,692		605,000
100186942	SAN TAN VALLEY	AZ		01/07/2025	3.990	161,608		381,000
100186943	HOUSTON	TX		01/07/2025	7.500	268,249		365,000
100186944	WESLEY CHAPEL	FL		01/07/2025	6.625	264,551		356,000
100186945	FAIRFIELD	CA		01/07/2025	7.500	415,540		620,000
100186946	BROOKLYN	MD		01/07/2025	7.125	186,527		247,000
100186947	HILLSBORO	TN		01/07/2025	5.990	157,899		215,000
100186948	SICKLERVILLE	NJ		01/07/2025	6.500	181,700		242,000
100186949	CONROE	TX		01/07/2025	8.625	269,048		330,000
100186950	CORRALES	NM		01/07/2025	6.625	378,538		535,000
100186951	KANNAPOLIS	NC		01/07/2025	6.125	227,431		319,000
100186952	LEBANON	TN		01/07/2025	7.125	212,041		299,000
100186953	HOUSTON	TX		01/07/2025	7.625	245,204		331,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186954	GEORGETOWN	TX		01/07/2025	6.500	247,837		372,000
100186955	ANNA	TX		01/07/2025	7.500	271,270		352,000
100186956	UPTON	MA		01/07/2025	7.375	480,263		803,000
100186957	FORT MILL	SC		01/07/2025	6.990	263,540		377,000
100186958	MAGNA	UT		01/07/2025	5.875	225,770		400,000
100186959	HOUSTON	TX		01/07/2025	7.625	281,656		389,000
100186960	WOODSTOCK	GA		01/07/2025	5.500	433,487		617,000
100186961	STUART	FL		01/07/2025	7.125	255,925		406,000
100186962	GRAHAM	NC		01/07/2025	5.500	204,426		305,000
100186963	AVONDALE	AZ		01/07/2025	8.625	316,257		384,000
100186964	MONTICELLO	IN		01/07/2025	7.250	170,079		225,000
100186965	WILMINGTON	DE		01/07/2025	7.625	529,461		960,000
100186966	MCKINNEY	TX		01/07/2025	6.375	284,297		365,000
100186967	ASHBURN	VA		01/07/2025	6.625	488,113		695,000
100186968	CASSVILLE	PA		01/07/2025	7.250	189,206		250,000
100186969	CHULA VISTA	CA		01/07/2025	6.990	525,296		690,000
100186970	LEBANON	TN		01/07/2025	6.625	209,179		285,000
100186971	MYRTLE BEACH	SC		01/07/2025	4.990	258,639		407,000
100186972	MCKINNEY	TX		01/07/2025	7.750	269,594		374,000
100186973	ANCHORAGE	AK		01/07/2025	6.990	202,602		310,000
100186974	GREENSBORO	NC		01/07/2025	7.125	238,179		312,000
100186975	CARY	NC		01/07/2025	6.375	444,642		554,000
100186976	CHARLOTTE	NC		01/07/2025	6.500	277,435		368,000
100186977	APPLETON	WI		01/07/2025	6.990	238,257		336,000
100186978	ANGIER	NC		01/07/2025	5.500	268,631		372,000
100186979	PUNTA GORDA	FL		01/07/2025	6.990	225,232		525,000
100186980	RIVERTON	WY		01/07/2025	6.625	205,871		280,000
100186981	VICTORVILLE	CA		01/07/2025	7.125	361,570		472,000
100186982	SAN ANTONIO	TX		01/07/2025	6.625	383,598		545,000
100186983	MCGREGOR	MN		01/07/2025	6.990	248,575		335,000
100186984	MILWAUKEE	WI		01/07/2025	7.125	173,475		253,000
100186985	DAVENPORT	FL		01/07/2025	6.625	236,699		329,000
100186986	SANTEE	CA		01/07/2025	5.750	350,597		945,000
100186987	FRESNO	CA		01/07/2025	5.990	259,875		465,000
100186988	TOMAHAWK	WI		01/07/2025	5.375	148,536		350,000
100187735	WOODLAND HLS	CA		01/07/2025	8.500	393,532		1,562,342
100187737	EAGLE MOUNTAIN	UT		01/07/2025	9.000	89,452		477,014
100187741	NEWHALL	CA		01/07/2025	8.250	268,875		1,688,000
100187749	STOCKTON	CA		01/07/2025	11.000	77,267		405,749
100187756	MODESTO	CA		01/07/2025	8.375	63,036		401,380
100187757	VALDOSTA	GA		01/07/2025	10.375	43,200		289,641
100187761	MARYSVILLE	OH		01/07/2025	9.000	52,537		333,000
100187770	ORMOND BEACH	FL		01/07/2025	8.750	53,251		219,005
100187776	ENGLEWOOD	NJ		01/07/2025	7.875	103,211		676,219
100187779	LOUDON	NH		01/07/2025	9.500	105,054		566,105
100187787	LEHI	UT		01/07/2025	8.375	105,599		573,412
100187795	CICERO	NY		01/07/2025	9.750	88,500		394,000
100187796	ONTARIO	CA		01/07/2025	8.500	129,856		690,867
100187808	LA CROSSE	WI		01/07/2025	8.875	53,288		230,342
100187809	EL CAJON	CA		01/07/2025	7.500	138,046		782,724
100187810	WESTMINSTER	SC		01/07/2025	8.875	53,804		332,000
100187817	LAS VEGAS	NV		01/07/2025	10.125	72,235		366,684
100187818	PHOENIX	AZ		01/07/2025	8.250	159,582		639,439
100187825	LITTLE ROCK	AR		01/07/2025	8.125	94,423		487,000
100187832	ORLANDO	FL		01/07/2025	8.875	91,572		376,125

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100187833	LARGO	FL		01/07/2025	9.000	101,329		538,275
100187835	SUFFOLK	VA		01/07/2025	9.125	93,582		363,000
100187838	GOLD RIVER	CA		01/07/2025	9.000	105,962		712,801
100187845	LAS VEGAS	NV		01/07/2025	8.875	63,537		402,604
100187846	NEW EGYPT	NJ		01/07/2025	9.000	85,185		434,985
100187847	OMAHA	NE		01/07/2025	9.000	53,974		289,042
100187849	TROY	MI		01/07/2025	8.750	130,320		592,471
100187852	PUTNAM	CT		01/07/2025	9.625	54,000		208,442
100187856	RIPON	CA		01/07/2025	8.750	63,684		437,000
100187858	LAS VEGAS	NV		01/07/2025	8.625	81,542		340,990
100187860	GILBERT	AZ		01/07/2025	8.500	95,383		657,222
100187872	RIVERSIDE	CA		01/07/2025	8.625	210,377		924,744
100187880	TOMS RIVER	NJ		01/07/2025	8.875	105,762		565,279
100187881	CHESTERFIELD	MI		01/07/2025	8.875	115,630		489,803
100187883	SMITHTOWN	NY		01/07/2025	7.750	191,030		1,015,609
100187888	OMAHA	NE		01/07/2025	8.875	54,046		214,635
100187890	LUCERNE	CA		01/07/2025	10.750	37,800		260,000
100187904	HINSDALE	NH		01/07/2025	8.875	49,730		308,041
100187908	HUNTINGTON BEACH	CA		01/07/2025	9.375	118,081		634,724
100187909	LAS VEGAS	NV		01/07/2025	8.250	124,857		663,000
100187910	SAND SPRINGS	OK		01/07/2025	8.625	54,000		364,357
100187912	MORENO VALLEY	CA		01/07/2025	8.875	83,501		586,855
100187913	WILLISTON PARK	NY		01/07/2025	9.000	145,910		757,927
100187918	NIANTIC	CT		01/07/2025	9.875	53,787		359,151
100187921	JOHNSTON	RI		01/07/2025	9.500	73,337		496,541
100187923	LAS VEGAS	NV		01/07/2025	8.500	133,790		708,210
100187928	GREEN VALLEY	AZ		01/07/2025	9.750	53,324		288,294
100187930	WOODSTOCK	IL		01/07/2025	9.000	71,845		362,662
100187938	ANN ARBOR	MI		01/07/2025	8.375	52,502		333,462
100187939	MCLOUD	OK		01/07/2025	8.750	37,486		233,914
100187943	BRUNSWICK	GA		01/07/2025	11.750	40,029		274,511
100187944	LAS VEGAS	NV		01/07/2025	9.750	37,378		255,983
100187945	MOUNT DORA	FL		01/07/2025	9.500	42,924		300,000
100187946	BUFFALO	NY		01/07/2025	8.750	36,602		237,528
100187950	BARBERTON	OH		01/07/2025	10.000	49,896		191,000
100187951	HAZEL GREEN	AL		01/07/2025	9.500	37,390		165,740
100187952	POOLER	GA		01/07/2025	9.875	52,649		365,982
100187954	MESA	AZ		01/07/2025	8.625	71,452		389,178
100187955	HANOVER	MI		01/07/2025	9.875	37,800		254,853
100187956	LAKE HAVASU CITY	AZ		01/07/2025	8.625	81,000		421,000
100187961	SHAFTER	CA		01/07/2025	8.875	42,669		277,986
100187968	CERES	CA		01/07/2025	10.000	58,975		368,282
100187975	DAYTONA BEACH	FL		01/07/2025	11.125	64,800		320,089
100187979	KEITHVILLE	LA		01/07/2025	9.125	37,800		258,870
100187982	TRENTON	NJ		01/07/2025	8.500	128,856		818,546
100187983	HIGH RIDGE	MO		01/07/2025	8.750	110,055		559,814
100187985	VALLEY CENTER	CA		01/07/2025	7.250	150,262		1,051,502
100187989	CITRUS HEIGHTS	CA		01/07/2025	8.125	79,335		562,230
100187991	WINDSOR	VA		01/07/2025	9.000	49,061		308,845
100187995	JACKSONVILLE	FL		01/07/2025	8.625	66,163		454,985
100188002	LAS VEGAS	NV		01/07/2025	9.500	112,756		456,881
100188004	PALM SPRINGS	CA		01/07/2025	9.375	131,168		867,377
100188006	LAS VEGAS	NV		01/07/2025	8.500	68,246		449,328
100188009	NEW BRITAIN	CT		01/07/2025	9.000	37,800		190,547
100188017	WICHITA	KS		01/07/2025	9.125	53,596		273,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188021	VICTORVILLE	CA		01/07/2025	8.750	107,666		477,000
100188025	CONCORD	CA		01/07/2025	9.000	114,519		743,474
100188032	ALDIE	VA		01/07/2025	7.375	305,896		1,293,813
100188043	REDWOOD CITY	CA		01/07/2025	9.375	164,848		1,219,582
100188044	VISTA	CA		01/07/2025	7.875	102,073		724,772
100188048	LAKELAND	FL		01/07/2025	9.250	53,224		290,182
100188050	DELRAN	NJ		01/07/2025	7.500	101,638		443,063
100188058	ALBUQUERQUE	NM		01/07/2025	8.875	95,089		513,999
100188069	NORTH BERGEN	NJ		01/07/2025	9.000	101,977		540,076
100188071	BUFFALO GROVE	IL		01/07/2025	8.875	54,000		374,829
100188075	THOUSAND PALMS	CA		01/07/2025	8.125	207,901		806,925
100188078	GREENWOOD	MO		01/07/2025	9.625	67,206		350,000
100188084	MANAWA	WI		01/07/2025	10.375	47,088		316,858
100188085	CUT OFF	LA		01/07/2025	11.375	46,389		284,196
100188086	AUGUSTA	GA		01/07/2025	10.625	47,483		248,076
100188087	LEXINGTON	KY		01/07/2025	9.750	37,749		256,000
100188088	FOUNTAIN INN	SC		01/07/2025	7.875	81,664		581,845
100188089	MESA	AZ		01/07/2025	8.500	115,749		485,802
100188091	PIERSON	MI		01/07/2025	10.625	52,380		351,000
100188092	SUN VALLEY	ID		01/07/2025	8.625	210,463		1,148,000
100188096	OCEANSIDE	CA		01/07/2025	8.500	197,745		1,280,557
100188100	MARIETTA	GA		01/07/2025	8.875	108,856		494,500
100188101	PARKER	CO		01/07/2025	8.750	132,503		933,601
100188104	CONWAY	AR		01/07/2025	9.750	47,989		186,000
100188107	MODESTO	CA		01/07/2025	9.250	114,646		496,712
100188111	GREENWICH	CT		01/07/2025	8.875	155,579		804,230
100188114	VERO BEACH	FL		01/07/2025	9.500	54,000		365,873
100188120	BOLINGBROOK	IL		01/07/2025	9.375	59,130		360,959
100188123	MENIFEE	CA		01/07/2025	7.750	101,618		417,462
100188128	COARSEGOLD	CA		01/07/2025	7.875	67,245		432,450
100188129	THORNTON	CO		01/07/2025	9.250	106,103		704,577
100188130	WALLINGFORD	CT		01/07/2025	8.125	81,879		460,463
100188137	LORAIN	OH		01/07/2025	9.250	52,536		288,200
100188142	SANTA PAULA	CA		01/07/2025	7.375	170,112		897,970
100188144	GILBERT	AZ		01/07/2025	8.875	90,595		569,327
100188147	SALT LAKE CITY	UT		01/07/2025	8.750	113,723		594,184
100188149	LOS ANGELES	CA		01/07/2025	8.500	196,135		1,211,018
100188154	BRAWLEY	CA		01/07/2025	8.875	85,286		331,000
100188155	ATLANTA	GA		01/07/2025	8.125	412,908		2,199,001
100188162	NEVADA	MO		01/07/2025	8.625	53,573		365,530
100188164	TOMS RIVER	NJ		01/07/2025	9.875	64,800		438,115
100188165	TUCSON	AZ		01/07/2025	8.250	84,038		334,399
100188168	WILLIAMSBURG	VA		01/07/2025	8.375	122,014		480,927
100188171	CANAL WINCHESTER	OH		01/07/2025	8.250	37,212		246,500
100188172	RIVERSIDE	CA		01/07/2025	9.500	154,835		652,942
100188173	AMERICAN CANYON	CA		01/07/2025	8.000	156,147		986,306
100188175	FENTON	MI		01/07/2025	8.500	37,471		253,556
100188178	HAZLET TOWNSHIP	NJ		01/07/2025	8.875	62,868		404,734
100188181	TIMNATH	CO		01/07/2025	8.125	124,697		650,347
100188184	NORTH PEKIN	IL		01/07/2025	11.750	37,800		160,499
100188186	BETHEL	MN		01/07/2025	7.750	79,196		435,903
100188189	KENMORE	WA		01/07/2025	8.375	156,460		1,066,271
100188190	OPELIKA	AL		01/07/2025	8.500	157,726		634,081
100188192	MIDLOTHIAN	VA		01/07/2025	9.875	76,014		409,188
100188194	MONTCLAIR	NJ		01/07/2025	8.000	153,387		873,139

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188195	VICTORVILLE	CA		01/07/2025	8.750	105,954		462,686
100188197	TRACY	CA		01/07/2025	8.500	108,784		761,039
100188198	ASHBURN	VA		01/07/2025	7.750	175,533		1,164,123
100188201	YULEE	FL		01/07/2025	8.500	110,417		781,321
100188203	CARSON	CA		01/07/2025	8.625	160,705		816,861
100188207	WILLIAMSTOWN	NJ		01/07/2025	8.500	83,384		349,766
100188208	GOODYEAR	AZ		01/07/2025	7.875	152,625		1,127,771
100188214	WHITE LAKE	MI		01/07/2025	9.250	58,506		374,000
100188215	PEMBROKE PINES	FL		01/07/2025	7.875	102,034		684,000
100188220	DOUGLASVILLE	GA		01/07/2025	8.500	37,517		240,541
100188236	CHARLESTON	SC		01/07/2025	10.000	70,863		366,471
100188238	EAGLE	ID		01/07/2025	7.250	290,992		1,257,661
100188239	NORTH GRANBY	CT		01/07/2025	7.250	81,175		535,710
100188240	SAINT LOUIS	MO		01/07/2025	9.500	37,800		251,000
100188249	ORLANDO	FL		01/07/2025	9.375	118,496		543,043
100188250	SALEM	OR		01/07/2025	7.875	136,115		743,883
100188254	BIG LAKE	MN		01/07/2025	9.500	50,671		362,222
100188258	WASILLA	AK		01/07/2025	9.625	124,325		646,847
100188259	TINLEY PARK	IL		01/07/2025	9.375	54,000		273,400
100188261	BLYTHEWOOD	SC		01/07/2025	9.375	80,460		515,781
100188263	CHULA VISTA	CA		01/07/2025	8.250	154,037		1,058,650
100188265	COLUMBIA	SC		01/08/2025	6.375	374,810		535,000
100188266	OCALA	FL		01/08/2025	6.250	257,907		347,000
100188267	EAST RUTHERFORD	NJ		01/08/2025	6.499	346,404		460,000
100188268	TACOMA	WA		01/08/2025	5.875	315,415		450,000
100188269	SURPRISE	AZ		01/08/2025	6.125	318,628		465,000
100188270	ORLANDO	FL		01/08/2025	6.375	429,924		550,000
100188271	LAS VEGAS	NV		01/08/2025	5.750	269,370		359,000
100188272	COLUMBUS	OH		01/08/2025	6.125	251,925		325,000
100188273	WESLEY CHAPEL	FL		01/08/2025	6.125	262,700		357,000
100188274	HERNANDO	FL		01/08/2025	6.125	399,947		545,000
100188275	DAVIE	FL		01/08/2025	5.990	372,078		510,000
100188276	ROSEVILLE	CA		01/08/2025	6.000	352,998		487,000
100188277	STATESVILLE	NC		01/08/2025	5.750	319,951		435,000
100188278	NAPLES	FL		01/08/2025	6.124	501,277		680,000
100188279	MCKINNEY	TX		01/08/2025	5.990	629,445		865,000
100188280	ATLANTA	GA		01/08/2025	6.125	514,637		720,000
100188281	FAIRFAX	VA		01/08/2025	6.624	436,098		635,000
100188282	CHINO	CA		01/08/2025	6.625	569,918		755,000
100188283	SPANAWAY	WA		01/08/2025	6.624	397,226		545,000
100188284	PALMETTO	FL		01/08/2025	6.375	425,691		545,000
100188285	MARYSVILLE	WA		01/08/2025	6.375	573,616		770,000
100188286	FORNEY	TX		01/08/2025	6.375	269,228		360,000
100188287	MONTCLAIR	CA		01/08/2025	6.375	441,624		691,000
100188288	DALLAS	TX		01/08/2025	6.375	357,302		480,000
100188289	SAN ANTONIO	FL		01/08/2025	6.500	312,579		400,000
100188290	APEX	NC		01/08/2025	6.500	354,185		474,000
100188291	LEANDER	TX		01/08/2025	6.500	358,573		480,000
100188292	COLORADO SPRINGS	CO		01/08/2025	6.500	382,629		548,000
100188293	UNION CITY	NJ		01/08/2025	6.624	452,271		665,000
100188294	GEORGETOWN	SC		01/08/2025	6.500	485,920		665,000
100188295	SARASOTA	FL		01/08/2025	6.500	403,268		657,000
100188296	CORNELIUS	NC		01/08/2025	6.624	399,603		530,000
100188297	RALEIGH	NC		01/08/2025	6.500	303,483		414,000
100188298	ROSEVILLE	CA		01/08/2025	6.624	459,539		605,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188299	ONTARIO	CA		01/08/2025	6.625	427,194		536,025
100188300	GRAND PRAIRIE	TX		01/08/2025	6.624	326,638		430,000
100188301	MARBLEHEAD	MA		01/08/2025	6.625	448,295		595,000
100188302	LAVEEN	AZ		01/08/2025	6.625	330,985		440,000
100188303	APOLLO BEACH	FL		01/08/2025	6.625	406,855		575,000
100188304	PARKVILLE	MO		01/08/2025	6.625	335,627		445,000
100188305	MARBLEHEAD	MA		01/08/2025	6.625	449,934		595,000
100188306	RALEIGH	NC		01/08/2025	6.625	289,602		383,000
100188307	WEST MELBOURNE	FL		01/08/2025	6.625	252,747		344,000
100188308	LAKE FOREST	IL		01/08/2025	6.625	341,011		450,000
100188309	LAKESIDE MARBLEHEAD	OH		01/08/2025	6.625	336,323		450,000
100188310	MEADOWS PLACE	TX		01/08/2025	6.625	268,985		370,000
100188311	SALT LAKE CITY	UT		01/08/2025	6.625	313,922		425,000
100188312	CHARLOTTESVILLE	VA		01/08/2025	6.625	377,789		500,000
100188313	EDISTO ISLAND	SC		01/08/2025	6.625	401,607		542,000
100188314	TWAIN HARTE	CA		01/08/2025	6.625	306,623		435,000
100188315	WILMINGTON	NC		01/08/2025	6.625	269,585		355,000
100188316	NEKOOSA	WI		01/08/2025	6.625	295,275		412,000
100188317	ATLANTA	GA		01/08/2025	6.625	425,604		602,000
100188318	TEMECULA	CA		01/08/2025	6.625	438,963		631,000
100188319	VISALIA	CA		01/08/2025	6.625	272,553		360,000
100188320	KYLE	TX		01/08/2025	6.625	246,381		350,000
100188321	FISHERS	IN		01/08/2025	6.625	263,569		373,000
100188322	POWELL	TN		01/08/2025	6.490	247,177		333,000
100188323	CENTER VALLEY	PA		01/08/2025	6.490	250,015		340,000
100188324	HUXLEY	IA		01/08/2025	6.500	241,085		325,000
100188325	POWELL	TN		01/08/2025	6.490	247,177		333,000
100188326	OVERLAND PARK	KS		01/08/2025	6.500	229,347		307,000
100188327	OCALA	FL		01/08/2025	6.500	228,567		304,000
100188328	SAN MARCOS	CA		01/08/2025	6.750	731,964		1,050,000
100188329	LA QUINTA	CA		01/08/2025	6.874	629,894		825,000
100188330	AVON	NC		01/08/2025	6.875	608,008		750,000
100188331	GREENVILLE	SC		01/08/2025	6.625	246,650		328,000
100188332	ORLANDO	FL		01/08/2025	6.625	229,437		311,000
100188333	KYLE	TX		01/08/2025	6.625	231,060		333,000
100188334	NACOGDOCHES	TX		01/08/2025	6.875	641,897		850,000
100188335	NEWPORT NEWS	VA		01/08/2025	6.625	245,514		325,000
100188336	DURHAM	NC		01/08/2025	6.999	311,839		450,000
100188337	CITRUS HEIGHTS	CA		01/08/2025	6.999	653,930		861,000
100188338	SAN LORENZO	CA		01/08/2025	7.000	679,165		930,000
100188339	CHICAGO	IL		01/08/2025	7.125	537,000		768,000
100188340	CHULA VISTA	CA		01/08/2025	7.125	624,663		875,000
100188341	SAN CLEMENTE	CA		01/08/2025	7.125	717,794		1,170,000
100188342	FRISCO	TX		01/08/2025	7.125	560,129		815,000
100188343	HERMITAGE	TN		01/08/2025	7.125	315,570		475,000
100188344	FOLSOM	CA		01/08/2025	6.875	188,185		719,000
100188345	PLANO	TX		01/08/2025	6.750	368,625		564,000
100188346	HEMPSTEAD	TX		01/08/2025	6.750	564,206		780,000
100188347	OCEAN PARK	WA		01/08/2025	6.750	777,179		1,180,000
100188348	WEST SACRAMENTO	CA		01/08/2025	6.875	471,329		628,000
100188349	GENEVA	IL		01/08/2025	6.875	409,481		540,000
100188350	BUFORD	GA		01/08/2025	6.875	318,168		439,000
100188351	HOLLADAY	UT		01/08/2025	6.875	350,614		460,000
100188352	KANSAS CITY	MO		01/08/2025	6.875	337,033		475,000
100188353	AUBURN	CA		01/08/2025	6.875	344,900		490,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188354	NEW HOPE	PA		01/08/2025	6.875	475,723		630,000
100188355	LOWELL	AR		01/08/2025	6.875	315,534		415,000
100188356	CHARLOTTE	NC		01/08/2025	6.875	291,596		385,000
100188357	NORTHLAKE	TX		01/08/2025	6.875	331,600		453,000
100188358	WAYNESVILLE	NC		01/08/2025	6.875	294,753		387,000
100188359	CHANDLER	AZ		01/08/2025	6.875	382,664		585,000
100188360	ALPHARETTA	GA		01/08/2025	6.875	298,689		423,000
100188361	ONTARIO	CA		01/08/2025	6.875	506,536		710,000
100188362	PAYSON	AZ		01/08/2025	6.875	343,094		495,000
100188363	BROOKSHIRE	TX		01/08/2025	6.875	306,854		440,000
100188364	DURHAM	NC		01/08/2025	6.875	407,819		575,000
100188365	MORRISTOWN	NJ		01/08/2025	6.975	382,720		650,000
100188366	SOUTH WEBER	UT		01/08/2025	6.990	374,381		495,000
100188367	GENEVA	IL		01/08/2025	6.990	420,487		610,000
100188368	KUNA	ID		01/08/2025	6.990	359,928		483,000
100188369	CLOVIS	CA		01/08/2025	6.990	475,972		680,000
100188370	HOT SPRINGS VILLAGE	AR		01/08/2025	6.990	317,074		438,000
100188371	BOISE	ID		01/08/2025	6.990	296,030		395,000
100188372	EDINA	MN		01/08/2025	6.990	287,398		380,000
100188373	STOCKTON	CA		01/08/2025	6.990	396,322		553,807
100188374	MANTECA	CA		01/08/2025	6.990	499,858		715,000
100188375	KISSIMMEE	FL		01/08/2025	6.999	464,052		580,000
100188376	HOMESTEAD	FL		01/08/2025	7.000	464,857		606,000
100188377	OMAHA	NE		01/08/2025	7.000	360,575		500,000
100188378	DURHAM	NC		01/08/2025	7.000	733,687		971,000
100188379	LUCK	WI		01/08/2025	7.000	526,113		830,000
100188380	PINE BROOK	NJ		01/08/2025	7.000	586,876		800,000
100188381	SEVIERVILLE	TN		01/08/2025	7.000	501,538		700,000
100188382	COLORADO SPRINGS	CO		01/08/2025	7.000	305,114		410,000
100188383	PLAIN CITY	OH		01/08/2025	7.125	562,081		690,000
100188384	FLOWERY BRANCH	GA		01/08/2025	7.125	355,241		436,000
100188385	FULSHEAR	TX		01/08/2025	7.125	345,322		450,000
100188386	LAWRENCEVILLE	GA		01/08/2025	7.125	341,745		430,000
100188387	ROSWELL	GA		01/08/2025	7.125	427,543		568,000
100188388	TEMECULA	CA		01/08/2025	7.125	627,569		825,000
100188389	DILLON	CO		01/08/2025	7.125	700,545		925,000
100188390	NEWARK	CA		01/08/2025	7.125	911,459		1,222,000
100188391	ATLANTA	GA		01/08/2025	7.125	384,117		491,000
100188392	OAK PARK	IL		01/08/2025	7.125	421,636		555,000
100188393	CHARLOTTE	NC		01/08/2025	7.125	338,545		455,000
100188394	LA VALLE	WI		01/08/2025	7.125	488,582		650,000
100188395	JACKSON	NJ		01/08/2025	7.125	605,563		865,000
100188396	OTHELLO	WA		01/08/2025	7.125	362,434		475,000
100188397	CHARLOTTE	NC		01/08/2025	7.125	295,491		404,000
100188398	MILLEDGEVILLE	GA		01/08/2025	7.125	555,255		730,000
100188399	PORTER RANCH	CA		01/08/2025	7.125	615,555		800,000
100188400	HAYWARD	CA		01/08/2025	7.125	566,469		925,000
100188401	FREDERICK	MD		01/08/2025	7.125	288,552		377,000
100188402	SARATOGA SPRINGS	UT		01/08/2025	7.125	325,551		457,000
100188403	LAS VEGAS	NV		01/08/2025	7.125	348,569		510,000
100188404	BLOOMINGDALE	IL		01/08/2025	7.125	357,776		520,000
100188405	SURF CITY	NC		01/08/2025	7.375	551,792		679,000
100188406	NASHVILLE	TN		01/08/2025	7.375	513,651		635,000
100188407	MAPLE GROVE	MN		01/08/2025	7.499	291,277		385,000
100188408	MESA	AZ		01/08/2025	7.375	535,747		695,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188409	INDIO	CA		01/08/2025	7.375	493,306		655,000
100188410	ANNAPOLIS	MD		01/08/2025	7.490	639,439		800,000
100188411	ROCKLIN	CA		01/08/2025	7.375	362,753		530,000
100188412	NASHVILLE	TN		01/08/2025	7.500	494,130		600,000
100188413	NAPA	CA		01/08/2025	7.499	393,095		551,000
100188414	MOUNT PLEASANT	UT		01/08/2025	7.500	525,517		705,000
100188415	BOSTON	MA		01/08/2025	7.500	805,324		1,050,000
100188416	CAROLINA BEACH	NC		01/08/2025	7.500	441,682		574,000
100188417	LINCOLN	CA		01/08/2025	7.750	487,394		627,000
100188418	OXNARD	CA		01/08/2025	7.625	1,159,517		1,500,000
100188419	CLEARWATER	FL		01/08/2025	7.625	387,333		511,000
100188420	AURORA	CO		01/08/2025	7.875	356,909		436,000
100188421	LAND O LAKES	FL		01/08/2025	7.875	560,066		740,000
100188422	ATHENS	GA		01/08/2025	7.750	345,546		450,000
100188423	NEWPORT NEWS	VA		01/08/2025	7.250	380,281		480,000
100188424	CORVALLIS	OR		01/08/2025	7.250	342,404		449,000
100188425	NORWALK	CT		01/08/2025	7.875	438,266		575,000
100188426	WORLEY	ID		01/08/2025	7.375	633,630		830,000
100188427	FORT WORTH	TX		01/08/2025	7.250	342,422		504,150
100188428	CARMICHAEL	CA		01/08/2025	7.375	388,724		505,000
100188429	CHARLOTTE	NC		01/08/2025	7.375	319,264		435,000
100188430	OAKHURST	NJ		01/08/2025	7.375	600,769		780,000
100188431	HOWELL	NJ		01/08/2025	7.375	442,648		576,000
100188432	AVONDALE	AZ		01/08/2025	7.375	374,962		485,189
100188433	FOLSOM	CA		01/08/2025	7.375	663,351		860,000
100188434	MANTECA	CA		01/08/2025	7.375	499,908		647,000
100188435	AUSTIN	TX		01/08/2025	7.375	308,674		405,000
100188436	QUEEN CREEK	AZ		01/08/2025	7.375	409,624		540,000
100188437	KISSIMMEE	FL		01/08/2025	7.375	316,520		424,000
100188438	PACIFIC GROVE	CA		01/08/2025	7.375	645,258		836,000
100188439	MANTECA	CA		01/08/2025	7.375	461,151		710,000
100188440	MIDDLEVILLE	MI		01/08/2025	7.500	416,144		532,000
100188441	FORT WORTH	TX		01/08/2025	7.490	361,923		460,000
100188442	BAKERSFIELD	CA		01/08/2025	7.490	352,514		435,000
100188443	BUCKEYE	AZ		01/08/2025	7.500	366,183		465,000
100188444	ANNA	TX		01/08/2025	7.500	408,042		510,000
100188445	FORT WORTH	TX		01/08/2025	7.500	325,061		415,000
100188446	CHARLOTTE	NC		01/08/2025	7.500	349,342		440,000
100188447	METAIRIE	LA		01/08/2025	7.500	336,142		410,000
100188448	BRACEY	VA		01/08/2025	7.500	640,976		780,000
100188449	ARLINGTON	TX		01/08/2025	7.500	486,639		595,000
100188450	HEBER CITY	UT		01/08/2025	7.500	515,890		675,000
100188451	SAN BUENAVENTURA	CA		01/08/2025	7.500	569,725		743,000
100188452	ROCKLEDGE	FL		01/08/2025	7.500	307,244		400,000
100188453	PEORIA	AZ		01/08/2025	7.500	359,888		470,000
100188454	PHOENIX	AZ		01/08/2025	7.500	367,851		550,000
100188455	MIRAMAR	FL		01/08/2025	7.500	463,182		642,000
100188456	FRISCO	TX		01/08/2025	7.500	283,596		550,000
100188457	LOUISVILLE	KY		01/08/2025	7.500	381,815		515,000
100188458	BOERNE	TX		01/08/2025	7.625	490,902		600,000
100188459	KEALAKEKUA	HI		01/08/2025	7.625	657,081		845,000
100188460	NAGS HEAD	NC		01/08/2025	7.625	531,219		690,000
100188461	TOWSON	MD		01/08/2025	7.625	427,379		550,000
100188462	FRISCO	TX		01/08/2025	7.625	427,691		575,000
100188463	MURRIETA	CA		01/08/2025	7.750	419,445		515,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188464	APEX	NC		01/08/2025	7.625	314,623		455,000
100188465	COLUMBUS	OH		01/08/2025	7.750	458,543		577,500
100188466	CHICAGO	IL		01/08/2025	7.750	349,113		450,000
100188467	MOUNTAIN HOUSE	CA		01/08/2025	7.990	542,931		654,000
100188468	SIGNAL MOUNTAIN	TN		01/08/2025	7.875	327,631		415,000
100188469	W LAFAYETTE	IN		01/08/2025	8.125	299,556		370,000
100188470	HAMPTON	NH		01/08/2025	7.875	1,050,573		1,355,000
100188471	NASHVILLE	TN		01/08/2025	7.375	521,934		770,000
100188472	CHARLOTTE	NC		01/08/2025	6.625	290,996		389,000
100188473	FAIRVIEW	NJ		01/08/2025	6.750	496,043		665,000
100188474	CHARLOTTE	NC		01/08/2025	8.125	258,888		335,000
100188475	TOMS RIVER	NJ		01/08/2025	7.250	463,333		625,000
100188476	BAYVILLE	NJ		01/08/2025	7.125	408,182		555,000
100188477	GRAND PRAIRIE	TX		01/08/2025	6.875	242,310		350,000
100188478	KNOXVILLE	TN		01/08/2025	6.500	202,343		272,000
100188479	BEAR CREEK	NC		01/08/2025	7.625	522,180		645,000
100188480	BLUE SPRINGS	MO		01/08/2025	7.000	257,213		324,000
100188481	HYANNIS	MA		01/08/2025	7.000	283,771		355,000
100188482	HOWELL	NJ		01/08/2025	7.250	391,426		545,000
100188483	PHILADELPHIA	PA		01/08/2025	7.625	339,088		475,000
100188484	HOUSTON	TX		01/08/2025	5.750	235,652		315,000
100188485	LEHI	UT		01/08/2025	6.875	266,787		349,000
100188486	MURRELLS INLET	SC		01/08/2025	7.125	274,156		335,000
100188487	PALM COAST	FL		01/08/2025	6.875	278,631		385,000
100188488	HUTCHINSON ISLAND	FL		01/08/2025	6.875	273,809		360,000
100188489	GALLOWAY	OH		01/08/2025	6.875	263,875		355,000
100188490	OCEAN CITY	MD		01/08/2025	6.990	261,240		350,000
100188491	SPRINGFIELD	OR		01/08/2025	6.875	266,805		502,000
100188492	CHICAGO	IL		01/08/2025	7.125	261,099		330,000
100188493	LAND O LAKES	FL		01/08/2025	7.000	279,084		345,000
100188494	DELTA	UT		01/08/2025	7.125	276,414		397,000
100188495	CINCINNATI	OH		01/08/2025	6.875	192,748		320,000
100188496	FORT WAYNE	IN		01/08/2025	6.750	239,439		343,000
100188497	WAUWATOSA	WI		01/08/2025	7.125	268,949		376,000
100188498	MECHANICSBURG	PA		01/08/2025	6.999	252,356		330,000
100188499	GALVESTON	TX		01/08/2025	6.990	268,752		380,000
100188500	SACRAMENTO	CA		01/08/2025	6.750	244,135		415,000
100188501	INDIAN TRAIL	NC		01/08/2025	6.875	252,860		331,000
100188502	LEANDER	TX		01/08/2025	7.125	255,746		321,000
100188503	COLORADO SPRINGS	CO		01/08/2025	7.125	253,894		350,000
100188504	WINGATE	NC		01/08/2025	6.875	248,936		340,000
100188505	BURBANK	IL		01/08/2025	6.990	237,543		310,000
100188506	CLEARWATER	FL		01/08/2025	6.875	244,764		323,000
100188507	NILES	IL		01/08/2025	6.999	248,778		325,000
100188508	ALGOMA	WI		01/08/2025	7.000	253,018		342,000
100188509	AIKEN	SC		01/08/2025	7.125	229,163		282,000
100188510	SAINT SIMONS ISLAND	GA		01/08/2025	7.625	296,840		365,000
100188511	HUTTO	TX		01/08/2025	7.500	289,997		405,000
100188512	SAINT LOUIS	MO		01/08/2025	7.375	296,320		390,000
100188513	AVON	OH		01/08/2025	7.125	248,991		325,000
100188514	MODESTO	CA		01/08/2025	7.375	287,593		390,000
100188515	DURHAM	NC		01/08/2025	7.250	286,566		385,000
100188516	LANCASTER	CA		01/08/2025	7.375	286,143		440,000
100188517	MUKWONAGO	WI		01/08/2025	7.490	301,803		400,000
100188518	TAMPA	FL		01/08/2025	7.375	294,515		384,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188519	PEORIA	AZ		01/08/2025	7.500	293,743		371,000
100188520	RANSON	WV		01/08/2025	7.625	298,264		361,000
100188521	POOLER	GA		01/08/2025	7.500	296,436		384,000
100188522	OMAHA	NE		01/08/2025	7.625	271,798		330,000
100188523	LAND O LAKES	FL		01/08/2025	7.375	277,476		340,000
100188524	TAYLOR	TX		01/08/2025	7.500	297,283		450,000
100188525	SPRING	TX		01/08/2025	7.250	267,928		360,000
100188526	TEMECULA	CA		01/08/2025	7.500	280,230		400,000
100188527	OLYMPIA	WA		01/08/2025	7.500	264,315		385,000
100188528	RALEIGH	NC		01/08/2025	7.375	276,179		358,900
100188529	LA PINE	OR		01/08/2025	7.375	258,494		335,000
100188530	WEST HAVEN	CT		01/08/2025	7.375	257,962		413,000
100188531	LITTLE SUAMICO	WI		01/08/2025	7.500	265,003		350,000
100188532	RIDGECREST	CA		01/08/2025	7.500	258,841		335,000
100188533	KINGWOOD	TX		01/08/2025	7.250	246,705		330,000
100188534	EMMETT	ID		01/08/2025	7.500	256,697		310,000
100188535	ABILENE	TX		01/08/2025	7.490	242,818		309,000
100188536	MECHANICSVILLE	VA		01/08/2025	7.500	245,944		318,000
100188537	WESLEY CHAPEL	FL		01/08/2025	7.500	258,591		334,000
100188538	PANAMA CITY BEACH	FL		01/08/2025	7.250	254,709		330,000
100188539	APOLLO BEACH	FL		01/08/2025	7.625	244,399		295,000
100188540	INDIANAPOLIS	IN		01/08/2025	7.250	245,586		320,000
100188541	LAKELAND	FL		01/08/2025	7.500	248,709		330,000
100188542	SAN ANTONIO	TX		01/08/2025	6.990	150,025		192,000
100188543	MINNEAPOLIS	MN		01/08/2025	7.375	242,009		315,000
100188544	BALDWIN	NY		01/08/2025	7.250	572,309		715,000
100188545	KEY WEST	FL		01/08/2025	7.624	762,651		1,005,000
100188546	PORTLAND	OR		01/09/2025	8.250	248,460		445,000
100188547	TAMPA	FL		01/09/2025	8.000	274,540		453,000
100188548	LAND O LAKES	FL		01/09/2025	7.875	193,055		355,000
100188549	AURORA	CO		01/09/2025	7.125	485,473		625,000
100188550	DAVENPORT	FL		01/09/2025	9.250	326,600		408,000
100188553	RANCHO SANTA MARGARITA	CA		02/10/2025	7.375	961,718		1,180,000
100188554	HOUSTON	TX		02/10/2025	8.000	230,845		364,000
100188556	SILVER SPRING	MD		02/10/2025	7.625	142,172		220,000
100188557	PHOENIX	AZ		02/10/2025	7.500	315,295		405,000
100188558	HUNTINGTON BEACH	CA		02/10/2025	6.875	1,514,016		6,735,000
100188559	EL CAJON	CA		02/10/2025	7.750	425,979		525,000
100188561	HEPHZIBAH	GA		02/10/2025	8.625	117,600		141,000
100188562	BEAVERCREEK	OH		02/10/2025	8.125	374,491		426,000
100188564	MEDWAY	OH		02/10/2025	7.750	173,410		225,000
100188565	AURORA	IL		02/10/2025	7.625	126,550		166,000
100188566	FORT BRAGG	CA		02/10/2025	8.375	136,415		750,000
100188567	ELIZABETHPORT	NJ		02/10/2025	7.625	341,087		460,000
100188568	BINGHAM FARMS	MI		02/10/2025	6.875	374,400		481,000
100188569	COLORADO SPRINGS	CO		02/10/2025	7.500	366,804		520,000
100188570	SURPRISE	AZ		02/10/2025	7.125	746,168		950,000
100188571	DES MOINES	IA		02/10/2025	9.250	156,240		186,000
100188572	PITTSBORO	NC		02/10/2025	8.250	209,866		530,000
100188573	CHICAGO	IL		02/10/2025	7.125	278,918		405,000
100188574	CHANDLER	AZ		02/10/2025	7.625	258,314		440,000
100188575	PORTER	TX		02/10/2025	7.625	454,742		550,000
100188576	TINLEY PARK	IL		02/10/2025	7.875	274,943		350,000
100188577	POMPANO BEACH	FL		02/10/2025	8.125	236,769		284,500
100188578	POMONA	CA		02/10/2025	6.875	384,312		745,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188579	TOLLESON	AZ		02/10/2025	7.250	286,272		400,000
100188580	NORTH LAS VEGAS	NV		02/10/2025	6.875	109,243		248,000
100188581	LAS VEGAS	NV		02/10/2025	7.000	324,174		585,000
100188582	CARLSBAD	CA		02/10/2025	8.500	1,821,825		2,460,000
100188583	PUNTA GORDA	FL		02/10/2025	7.750	306,908		390,000
100188584	GLENDALE	AZ		02/10/2025	6.750	305,315		475,000
100188585	MESA	AZ		02/10/2025	7.750	267,561		345,000
100188586	LENEXA	KS		02/10/2025	7.750	211,050		375,000
100188587	PUEBLO	CO		02/10/2025	7.625	154,636		200,000
100188588	COLUMBUS	OH		02/10/2025	7.875	159,600		190,000
100188589	OAKDALE	CT		02/10/2025	7.000	350,136		645,000
100188591	GARFIELD HEIGHTS	OH		02/10/2025	7.375	108,977		144,000
100188592	AVONDALE	AZ		02/10/2025	8.250	287,595		505,000
100188595	ALTAMONTE SPRINGS	FL		02/10/2025	7.250	185,522		415,000
100188596	EUGENE	OR		02/10/2025	8.750	297,675		410,000
100188597	WOODRIDGE	IL		02/10/2025	8.500	277,200		362,000
100188599	UPLAND	CA		02/10/2025	7.750	839,775		1,175,000
100188600	SUMTER	SC		02/10/2025	7.250	109,281		160,000
100188601	DALLAS	TX		02/10/2025	6.875	2,519,366		5,185,000
100188602	MESA	AZ		02/10/2025	7.625	269,258		375,000
100188603	SANFORD	FL		02/10/2025	7.250	315,683		420,000
100188604	PORTLAND	OR		02/10/2025	7.000	716,153		885,000
100188605	DOVER	NH		02/10/2025	7.375	475,537		800,000
100188606	QUEEN CREEK	AZ		02/10/2025	9.250	521,850		710,000
100188607	UNION	NJ		02/10/2025	7.375	420,353		530,000
100188608	BOYNTON BEACH	FL		02/10/2025	6.750	952,069		1,300,000
100188610	GLENDALE	AZ		02/10/2025	7.125	249,459		695,000
100188611	PHOENIX	AZ		02/10/2025	8.000	309,227		400,000
100188614	LACEY	WA		02/10/2025	7.250	280,869		429,000
100188615	MIAMI	FL		02/10/2025	6.875	395,728		560,000
100188616	SAN DIEGO	CA		02/10/2025	7.500	759,141		960,000
100188617	SEDONA	AZ		02/10/2025	8.625	968,857		1,260,000
100188618	FORT WORTH	TX		02/10/2025	8.875	143,430		215,000
100188619	LANCASTER	CA		02/10/2025	8.375	537,874		610,000
100188620	QUEEN CREEK	AZ		02/10/2025	7.875	1,896,167		2,400,000
100188621	KNOXVILLE	TN		02/10/2025	7.750	163,162		246,000
100188622	GOOSE CREEK	SC		02/10/2025	9.250	192,675		330,000
100188623	MIAMI	FL		02/10/2025	7.000	465,078		899,000
100188624	LAVEEN	AZ		02/10/2025	7.500	382,864		450,000
100188625	LOS ANGELES	CA		02/10/2025	8.125	264,451		343,000
100188627	HIALEAH	FL		02/10/2025	8.125	457,818		530,000
100188628	QUARTZ HILL	CA		02/10/2025	9.250	424,807		450,000
100188629	SAN JOSE	CA		02/10/2025	7.000	666,937		1,675,000
100188630	ROSENBERG	TX		02/10/2025	7.375	319,443		390,000
100188631	WINCHESTER	VA		02/10/2025	7.625	514,708		630,000
100188632	RIVER FOREST	IL		02/10/2025	8.750	494,932		740,000
100188633	SPRINGFIELD	MO		02/10/2025	8.500	173,145		329,000
100188634	LEHIGH ACRES	FL		02/10/2025	7.750	240,625		315,000
100188635	WESTFIELD	IN		02/10/2025	7.125	552,429		680,000
100188636	HOLLYWOOD	FL		02/10/2025	7.125	474,323		585,000
100188637	SCHAUMBURG	IL		02/10/2025	6.875	330,541		475,000
100188638	DELTONA	FL		02/10/2025	6.875	272,708		345,000
100188639	KYLE	TX		02/10/2025	6.875	579,500		725,000
100188640	EMERYVILLE	CA		02/10/2025	7.750	370,603		444,000
100188641	VIENNA	VA		02/10/2025	7.500	588,305		1,016,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188642	LAWRENCEBURG	KY		02/10/2025	7.750	207,378		285,000
100188643	ARLINGTON	TX		02/10/2025	8.125	223,650		284,000
100188644	GREER	SC		02/10/2025	7.875	455,386		520,000
100188645	RAMONA	CA		02/10/2025	7.750	1,084,125		1,475,000
100188646	ESCONDIDO	CA		02/10/2025	7.250	507,971		653,000
100188647	COON RAPIDS	MN		02/10/2025	7.500	208,022		275,000
100188648	ATWATER	CA		02/10/2025	7.250	114,178		415,000
100188649	HOUSTON	TX		02/10/2025	7.625	168,255		218,000
100188650	ABILENE	TX		02/10/2025	7.875	169,415		203,000
100188651	KIHEI	HI		02/10/2025	7.375	686,293		1,045,000
100188652	BOLIVIA	NC		02/10/2025	7.875	211,152		275,000
100188653	FRISCO	TX		02/10/2025	7.125	1,238,717		1,650,000
100188654	ALBUQUERQUE	NM		02/10/2025	7.375	363,545		860,000
100188655	GAINESVILLE	VA		02/10/2025	7.625	618,449		750,000
100188656	STOCKTON	CA		02/10/2025	8.875	330,750		440,000
100188657	PHOENIX	AZ		02/10/2025	6.875	364,047		496,000
100188658	HUMBLE	TX		02/10/2025	7.250	156,374		230,000
100188659	FRESNO	TX		02/10/2025	8.750	179,971		245,000
100188660	BOWLING GREEN	KY		02/10/2025	7.500	221,852		285,000
100188661	PLAINVILLE	CT		02/10/2025	8.375	235,722		298,000
100188662	WINTER GARDEN	FL		02/10/2025	7.875	173,124		220,000
100188663	LAUDERHILL	FL		02/10/2025	6.750	265,471		416,000
100188664	PARADISE VALLEY	AZ		02/10/2025	8.375	344,400		410,000
100188665	ROGERS	AR		02/10/2025	6.875	206,498		445,000
100188666	ROCKINGHAM	VA		02/10/2025	7.375	158,294		385,000
100188667	MANSON	WA		02/10/2025	7.750	763,386		1,290,000
100188668	JASPER	GA		02/10/2025	7.125	266,564		475,000
100188669	GLENDALE	AZ		02/10/2025	7.500	291,558		408,000
100188670	SAN ANTONIO	TX		02/10/2025	7.500	404,085		525,000
100188671	QUEEN VALLEY	AZ		02/10/2025	7.875	403,597		460,000
100188672	PORT CHARLOTTE	FL		02/10/2025	7.500	286,945		405,000
100188673	AKRON	OH		02/10/2025	7.750	130,650		169,000
100188674	COSTA MESA	CA		02/10/2025	7.375	397,617		650,000
100188675	VALLEJO	CA		02/10/2025	6.500	277,602		630,000
100188676	NEWPORT BEACH	CA		02/10/2025	7.375	1,778,349		5,425,000
100188677	MAKAWAO	HI		02/10/2025	9.250	1,176,000		1,703,000
100188678	VANCOUVER	WA		02/10/2025	6.875	275,002		550,000
100188679	TAMARAC	FL		02/10/2025	6.625	256,059		405,000
100188680	BARRINGTON HILLS	IL		02/10/2025	6.750	746,366		1,050,000
100188681	SIMI VALLEY	CA		02/10/2025	8.000	758,213		889,000
100188683	WEST COVINA	CA		02/10/2025	7.125	405,768		830,000
100188684	VIROQUA	WI		01/09/2025	8.125	279,472		300,000
100188685	WHITTIER	NC		01/09/2025	7.500	549,933		600,000
100188686	PIGEON FORGE	TN		01/09/2025	7.625	446,593		506,000
100188687	BLACK DIAMOND	WA		01/09/2025	7.375	709,004		775,000
100188688	BROKEN BOW	OK		01/09/2025	7.500	431,179		524,000
100188689	GARY	IN		01/09/2025	7.750	302,667		335,000
100188690	BLUE RIDGE	GA		01/09/2025	8.625	390,402		442,000
100188691	PIONEER	CA		01/09/2025	7.125	324,210		355,000
100188692	ATLANTA	GA		01/09/2025	7.125	269,786		300,000
100188693	SUMMERFIELD	FL		01/09/2025	7.875	248,477		270,000
100188694	SURPRISE	AZ		01/09/2025	6.375	410,405		466,000
100188695	KINSTON	NC		01/09/2025	6.990	155,405		174,000
100188696	DIVIDE	CO		01/09/2025	7.750	483,437		535,000
100188697	PENDLETON	OR		01/09/2025	7.125	261,164		288,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188698	SAN ANTONIO	TX		01/09/2025	7.125	284,779		313,000
100188699	EAST STROUDSBURG	PA		01/09/2025	7.125	564,894		620,000
100188700	NORTH LAS VEGAS	NV		01/09/2025	5.750	385,317		454,000
100188701	ALBUQUERQUE	NM		01/09/2025	5.500	273,443		327,000
100188702	VENTNOR CITY	NJ		01/09/2025	7.625	429,884		505,000
100188703	GRAND RAPIDS	MI		01/09/2025	7.500	322,902		365,000
100188704	MINERAL BLUFF	GA		01/09/2025	7.250	619,469		705,000
100188705	BULLHEAD CITY	AZ		01/09/2025	7.250	371,632		409,000
100188706	BELLINGHAM	WA		01/09/2025	7.625	588,378		645,000
100188707	BROKEN BOW	OK		01/09/2025	7.125	565,378		643,000
100188708	RAYMORE	MO		01/09/2025	8.125	256,795		347,000
100188709	PUNTA GORDA	FL		01/09/2025	7.500	464,676		520,000
100188710	PIGEON FORGE	TN		01/09/2025	7.375	530,717		589,000
100188711	MANDEVILLE	LA		01/09/2025	7.500	321,282		360,000
100188712	SAINT IGNACE	MI		01/09/2025	7.375	478,025		578,000
100188713	ANDERSON	SC		01/09/2025	7.625	300,594		336,000
100188714	SEDONA	AZ		01/09/2025	7.375	808,506		904,000
100188715	ELLIJAY	GA		01/09/2025	7.625	303,399		380,000
100188716	NAPLES	FL		01/09/2025	7.500	825,336		1,250,000
100188717	WARSAW	IN		01/09/2025	7.500	271,731		318,000
100188718	LITTLE RIVER	SC		01/09/2025	8.125	291,532		340,000
100188719	VOORHEESVILLE	NY		01/09/2025	7.490	231,542		255,000
100188720	TULSA	OK		01/09/2025	7.250	353,914		417,000
100188721	EATONTON	GA		01/09/2025	7.500	487,933		570,000
100188722	HOUSTON	TX		01/09/2025	7.375	285,096		330,000
100188723	CONVERSE	TX		01/09/2025	5.750	255,237		314,000
100188724	EUGENE	OR		01/09/2025	7.500	359,274		420,000
100188725	CHERRY HILL	NJ		01/09/2025	7.500	377,312		475,000
100188726	HOLLYWOOD	FL		01/09/2025	7.875	504,712		580,000
100188727	BEAUFORT	SC		01/09/2025	5.750	337,453		426,000
100188728	SPOKANE	WA		01/09/2025	7.375	285,979		335,000
100188729	CHULA VISTA	CA		01/09/2025	6.124	382,554		700,000
100188730	SUMMERVILLE	SC		01/09/2025	7.125	451,204		530,000
100188731	HUNTSVILLE	AL		01/09/2025	6.625	352,609		425,000
100188732	CHESTERFIELD	MO		01/09/2025	7.500	281,127		340,000
100188733	SAN ANTONIO	TX		01/09/2025	6.990	327,023		400,000
100188734	DAVENPORT	FL		01/09/2025	7.375	476,191		550,000
100188735	ROSWELL	GA		01/09/2025	7.625	243,916		284,000
100188736	LA QUINTA	CA		01/09/2025	6.875	303,000		1,200,000
100188737	RIDGEFIELD	WA		01/09/2025	5.500	259,429		520,000
100188738	PORT SAINT LUCIE	FL		01/09/2025	5.875	318,244		810,000
100188739	LIBERTY HILL	TX		01/09/2025	4.990	238,035		430,000
100188740	HOUSTON	TX		01/09/2025	7.250	220,876		294,000
100188741	LAS VEGAS	NV		01/09/2025	5.500	317,070		875,000
100188742	MESA	AZ		01/09/2025	5.500	262,645		565,000
100188743	FRISCO	NC		01/09/2025	6.000	471,996		850,000
100188744	LITTLE RIVER	SC		01/09/2025	5.750	221,317		334,000
100188745	SANDBORN	IN		01/09/2025	7.375	274,945		397,000
100188746	KNIGHTDALE	NC		01/09/2025	4.875	293,350		527,000
100188747	KATY	TX		01/09/2025	7.500	276,640		380,000
100188748	CELINA	TX		01/09/2025	7.500	264,444		370,000
100188749	EDMOND	OK		01/09/2025	6.124	209,486		308,000
100188750	APEX	NC		01/09/2025	4.990	154,027		420,000
100188751	PINEHURST	TX		01/09/2025	4.750	148,809		365,000
100188752	THE DALLES	OR		01/09/2025	6.500	218,991		347,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188753	HILLSBOROUGH	NJ		01/09/2025	7.250	205,211		270,000
100188754	WINCHESTER	VA		01/09/2025	5.750	342,481		507,000
100188755	OKLAHOMA CITY	OK		01/09/2025	6.125	170,192		255,000
100188756	KYLE	TX		01/09/2025	4.750	225,889		329,000
100188757	YORK	PA		01/09/2025	7.125	189,828		251,000
100188758	ROSEVILLE	CA		01/09/2025	5.750	370,314		556,000
100188759	GEORGETOWN	TX		01/09/2025	4.750	208,007		385,000
100188760	HAYDEN	ID		01/09/2025	4.875	256,456		371,000
100188761	BASTROP	TX		01/09/2025	4.750	322,135		516,000
100188762	SAN ANTONIO	FL		01/09/2025	4.875	283,314		425,000
100188763	BUFORD	GA		01/09/2025	4.875	280,968		412,000
100188764	BUFORD	GA		01/09/2025	4.875	299,384		435,000
100188765	ROSEVILLE	CA		01/09/2025	4.875	413,082		630,000
100188766	SUMMERVILLE	SC		01/09/2025	4.875	191,231		325,000
100188767	SAN ANTONIO	FL		01/09/2025	4.990	272,902		424,000
100188768	SAN ANTONIO	TX		01/09/2025	4.990	146,017		218,000
100188769	SAN ANTONIO	TX		01/09/2025	4.990	145,223		220,000
100188770	MARANA	AZ		01/09/2025	4.990	191,170		348,000
100188771	HENDERSON	NV		01/09/2025	4.990	266,623		385,000
100188772	LAS VEGAS	NV		01/09/2025	4.990	378,614		580,000
100188773	KYLE	TX		01/09/2025	4.990	251,811		362,000
100188774	SMITHFIELD	NC		01/09/2025	5.125	186,184		276,000
100188775	WAKE FOREST	NC		01/09/2025	5.125	253,460		455,000
100188776	APEX	NC		01/09/2025	5.125	222,485		395,000
100188777	SAN ANTONIO	TX		01/09/2025	5.250	261,081		387,000
100188778	DELAWARE	OH		01/09/2025	5.250	287,825		409,000
100188779	APEX	NC		01/09/2025	5.250	272,301		395,000
100188780	APEX	NC		01/09/2025	5.250	294,883		440,000
100188781	WAKE FOREST	NC		01/09/2025	5.250	211,824		313,500
100188782	NEW BRAUNFELS	TX		01/09/2025	5.250	208,422		338,000
100188783	WAKE FOREST	NC		01/09/2025	5.250	211,250		305,000
100188784	NEW BRAUNFELS	TX		01/09/2025	5.250	202,770		308,000
100188785	APEX	NC		01/09/2025	5.375	286,334		405,000
100188786	OCALA	FL		01/09/2025	5.375	152,066		220,000
100188787	SAN ANTONIO	TX		01/09/2025	5.375	190,991		272,000
100188788	KNIGHTDALE	NC		01/09/2025	5.375	351,978		502,000
100188789	PFLUGERVILLE	TX		01/09/2025	5.375	233,698		337,000
100188790	CHARLOTTE	NC		01/09/2025	5.500	249,821		355,000
100188791	CHARLOTTE	NC		01/09/2025	5.500	251,222		354,000
100188792	MARYSVILLE	WA		01/09/2025	5.375	482,987		730,000
100188793	SALEM	OR		01/09/2025	5.500	308,092		445,000
100188794	OAKLAND	TN		01/09/2025	5.500	233,703		331,500
100188795	SARASOTA	FL		01/09/2025	5.375	318,057		495,000
100188796	NEW BERN	NC		01/09/2025	5.500	244,146		341,000
100188797	WASHINGTON	UT		01/09/2025	5.500	359,444		504,000
100188798	ABERDEEN	NC		01/09/2025	5.500	300,464		425,000
100188799	LAS VEGAS	NV		01/09/2025	5.500	267,460		376,000
100188800	SALEM	OR		01/09/2025	5.500	302,925		439,995
100188801	PINGREE GROVE	IL		01/09/2025	5.500	232,188		325,000
100188802	MENIFEE	CA		01/09/2025	5.500	485,542		681,000
100188803	SAN MARCOS	TX		01/09/2025	5.500	206,374		308,000
100188804	BRADENTON	FL		01/09/2025	5.500	245,582		370,000
100188805	LITTLE RIVER	SC		01/09/2025	5.500	222,267		336,000
100188806	ARVADA	CO		01/09/2025	5.500	482,983		820,000
100188807	MYRTLE BEACH	SC		01/09/2025	5.500	248,044		380,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188808	SARATOGA SPRINGS	UT		01/09/2025	5.500	288,907		460,000
100188809	LAS VEGAS	NV		01/09/2025	5.625	285,863		399,000
100188810	CHARLOTTE	NC		01/09/2025	5.750	354,213		491,000
100188811	WASHINGTON	UT		01/09/2025	5.750	285,102		395,000
100188812	NORTH FORT MYERS	FL		01/09/2025	5.750	249,013		355,000
100188813	LEBANON	TN		01/09/2025	5.750	212,220		300,000
100188814	BRANDYWINE	MD		01/09/2025	5.750	328,905		486,000
100188815	WINCHESTER	VA		01/09/2025	5.750	339,717		480,000
100188816	HARVEST	AL		01/09/2025	5.750	216,734		315,000
100188817	FORT WORTH	TX		01/09/2025	5.750	271,081		386,000
100188818	CHICO	CA		01/09/2025	5.750	323,278		467,000
100188819	GLENN DALE	MD		01/09/2025	5.750	415,628		589,000
100188820	WAKE FOREST	NC		01/09/2025	5.750	230,294		322,000
100188821	DAYTONA BEACH	FL		01/09/2025	6.990	429,438		625,000
100188822	SANFORD	NC		01/09/2025	5.750	253,616		355,000
100188823	FORT WORTH	TX		01/09/2025	5.750	256,758		364,000
100188824	ROSEVILLE	CA		01/09/2025	5.750	491,460		680,000
100188825	KENNESAW	GA		01/09/2025	5.875	360,935		545,000
100188826	WARWICK	RI		01/09/2025	6.624	222,278		300,000
100188828	LA CENTER	WA		01/09/2025	7.375	367,991		510,000
100188829	MONTCLAIR	CA		01/09/2025	6.990	533,233		751,000
100188830	HIDDEN VALLEY LAKE	CA		01/09/2025	6.875	444,287		585,000
100188832	REDWOOD CITY	CA		01/09/2025	6.990	483,686		1,340,000
100188833	PLYMOUTH	MA		01/09/2025	7.375	295,683		360,000
100188834	OCALA	FL		01/09/2025	5.875	214,429		290,000
100188835	AUSTIN	TX		01/09/2025	6.625	211,562		462,000
100188836	COOS BAY	OR		01/09/2025	6.625	253,838		335,000
100188837	LOS ANGELES	CA		01/09/2025	6.875	942,222		1,325,000
100188838	YUKON	OK		01/09/2025	6.375	259,350		355,000
100188839	BAKERSFIELD	CA		01/09/2025	6.990	291,183		415,000
100188840	WILLIS	TX		01/09/2025	6.625	229,506		330,000
100188841	GARLAND	TX		01/09/2025	7.875	288,255		395,000
100188842	INDIANAPOLIS	IN		01/09/2025	5.875	212,425		290,000
100188843	NORTH HIGHLANDS	CA		01/09/2025	7.625	315,090		405,000
100188844	HAMPTON	VA		01/09/2025	7.000	251,613		540,000
100188845	WESTMINSTER	CA		01/09/2025	6.625	694,329		1,000,000
100188846	BATTLE GROUND	WA		01/09/2025	6.625	242,577		470,000
100188847	HELOTES	TX		01/09/2025	6.990	269,294		330,000
100188848	NEWTON	AL		01/09/2025	7.500	225,543		331,500
100188849	ENGLEWOOD	CO		01/09/2025	7.125	224,321		291,000
100188850	DALLAS	TX		01/09/2025	7.125	239,902		330,000
100188851	SOCIAL CIRCLE	GA		01/09/2025	6.000	214,346		289,000
100188852	OCEAN CITY	MD		01/09/2025	6.375	350,119		900,000
100188853	INDIANAPOLIS	IN		01/09/2025	6.250	203,775		280,000
100188854	MCDONOUGH	GA		01/09/2025	6.250	202,799		299,000
100188855	CHANDLER	AZ		01/09/2025	7.250	306,094		427,000
100188856	GLEN ALLEN	VA		01/09/2025	7.990	329,030		420,000
100188857	MANSFIELD	TX		01/09/2025	7.125	284,258		350,000
100188858	SOUTH WINDSOR	CT		01/09/2025	6.875	241,591		435,000
100188859	LEWISVILLE	TX		01/09/2025	7.500	276,216		383,000
100188860	POINCIANA	FL		01/09/2025	7.375	239,050		305,000
100188861	LA VERNE	CA		01/09/2025	8.875	1,806,000		2,150,000
100188862	HIGHLAND	CA		01/09/2025	7.499	524,291		630,000
100188863	LOS ANGELES	CA		01/09/2025	6.375	1,502,545		3,245,000
100188864	CLINTON	CT		01/09/2025	8.999	271,507		325,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188867	WHITTIER	CA		01/09/2025	6.625	253,919		1,365,000
100188868	ROSEVILLE	MI		01/09/2025	6.999	138,196		185,000
100188869	ATLANTA	GA		01/09/2025	8.499	208,668		270,000
100188870	HAYWARD	CA		01/09/2025	6.999	524,167		904,500
100188871	NEWMAN	CA		01/09/2025	7.499	205,700		395,000
100188872	GREENSBORO	NC		01/09/2025	7.625	165,468		230,000
100188873	COCOA	FL		01/09/2025	6.999	350,516		608,000
100188874	AUBREY	TX		01/09/2025	7.625	309,478		415,000
100188876	HAINES CITY	FL		01/09/2025	7.625	391,759		474,000
100188877	DENVER	CO		01/09/2025	7.750	972,214		1,165,000
100188878	FORT WAYNE	IN		01/09/2025	6.499	153,545		238,000
100188879	MYRTLE BEACH	SC		01/09/2025	8.499	340,200		370,000
100188881	MILLERSVILLE	MD		01/09/2025	7.875	333,554		435,000
100188883	HENDERSON	NV		01/09/2025	6.499	1,294,532		2,450,000
100188884	WAIANAE	HI		01/09/2025	7.375	533,481		724,000
100188885	SAN DIEGO	CA		01/09/2025	6.999	404,544		564,000
100188886	SAN DIEGO	CA		01/09/2025	7.375	521,534		710,000
100188887	SWEET VALLEY	PA		01/09/2025	6.999	157,131		465,000
100188888	GRESHAM	OR		01/09/2025	7.499	296,037		440,000
100188889	AUSTIN	TX		01/09/2025	7.875	309,928		425,000
100188891	FORT WORTH	TX		01/09/2025	6.625	309,638		460,000
100188893	ROSEDALE	MD		01/09/2025	7.875	244,547		305,000
100188894	HOUSTON	TX		01/09/2025	7.499	247,710		330,000
100188895	DENVER	CO		01/09/2025	7.999	330,613		553,000
100188896	TOPSFIELD	MA		01/09/2025	7.499	1,667,919		2,027,000
100188897	JEFFERSON	GA		01/09/2025	7.999	730,551		890,000
100188898	SALINAS	CA		01/09/2025	7.999	749,495		1,000,000
100188900	NEEDLES	CA		01/09/2025	7.750	1,029,000		1,400,000
100188901	MIDLAND	TX		01/09/2025	7.999	226,013		287,000
100188902	SALINAS	CA		01/09/2025	6.375	422,704		740,000
100188903	FORT WORTH	TX		01/09/2025	6.625	378,717		525,000
100188904	FORT WORTH	TX		01/09/2025	6.625	366,592		525,000
100188906	HUMBLE	TX		01/09/2025	7.875	356,246		501,000
100188907	FORT WORTH	TX		01/09/2025	6.625	370,571		525,000
100188908	BAKERSFIELD	CA		01/09/2025	7.375	650,989		850,000
100188909	SAN DIEGO	CA		01/09/2025	7.625	857,104		1,950,000
100188910	MONTGOMERY	AL		01/09/2025	6.250	87,315		122,000
100188911	ORLANDO	FL		01/09/2025	6.499	191,418		240,000
100188912	MENIFEE	CA		01/09/2025	7.125	492,525		650,000
100188913	BRIDGEPORT	CT		01/09/2025	7.250	323,147		428,000
100188914	CHICAGO	IL		01/09/2025	7.499	289,911		375,000
100188915	ORLANDO	FL		01/09/2025	7.999	546,073		675,000
100188917	LAUGHLIN	NV		01/09/2025	8.625	98,288		135,000
100188918	BEAUMONT	CA		01/09/2025	7.125	476,935		650,000
100188920	ARVADA	CO		01/09/2025	7.125	313,012		574,000
100188921	MEMPHIS	TN		01/09/2025	8.875	176,005		225,000
100188922	LOS ANGELES	CA		01/09/2025	7.999	566,708		750,000
100188923	FONTANA	CA		01/09/2025	7.375	429,423		644,000
100188924	CARSON	CA		01/09/2025	9.499	719,618		770,000
100188925	SHAFTER	CA		01/09/2025	7.125	202,943		281,000
100188926	OXNARD	CA		01/09/2025	8.999	661,277		820,000
100188928	JEFFERSON	LA		01/09/2025	7.499	180,833		235,000
100188930	SOUTH GATE	CA		01/09/2025	7.499	633,490		760,000
100188931	HOPEWELL	VA		01/09/2025	7.125	131,708		220,000
100188934	HACIENDA HEIGHTS	CA		01/09/2025	7.375	360,703		900,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188935	RESERVE	LA		01/09/2025	7.499	283,182		370,000
100188936	FORT PIERCE	FL		01/09/2025	6.999	340,080		476,000
100188938	OAKLAND	CA		01/09/2025	8.250	1,422,750		1,700,000
100188939	LA PLACE	LA		01/09/2025	7.499	176,078		230,000
100188940	SACRAMENTO	CA		01/09/2025	7.999	1,145,973		1,370,000
100188941	ORANGE BEACH	AL		01/09/2025	6.999	372,669		625,000
100188942	THERMAL	CA		01/09/2025	7.125	275,844		411,000
100188943	LOCKHART	TX		01/09/2025	7.375	150,503		300,000
100188944	SAN LEANDRO	CA		01/09/2025	7.999	1,167,444		1,350,000
100188945	VERO BEACH	FL		01/09/2025	7.250	221,976		374,000
100188946	READING	MA		01/09/2025	7.999	541,491		780,000
100188947	MURRAY	UT		01/09/2025	7.125	547,877		780,000
100188948	SANTA MARIA	CA		01/09/2025	6.499	433,789		597,500
100188950	LAS VEGAS	NV		01/09/2025	9.625	243,159		365,000
100188952	INDIANAPOLIS	IN		01/09/2025	8.250	137,522		188,000
100188953	ELGIN	IL		01/09/2025	9.125	147,000		180,000
100188954	YORBA LINDA	CA		01/09/2025	7.499	1,296,715		1,720,000
100188955	SAN ANGELO	TX		01/09/2025	9.250	315,193		415,000
100188956	BALDWIN PARK	CA		01/09/2025	7.999	655,421		785,000
100188957	LOS ANGELES	CA		01/09/2025	7.375	575,062		800,000
100188958	SAN JUAN CAPISTRANO	CA		01/09/2025	7.250	617,006		1,331,000
100188959	LAS VEGAS	NV		01/09/2025	6.999	480,625		632,000
100188960	APACHE JUNCTION	AZ		01/09/2025	7.999	876,196		1,045,000
100188961	HYATTSVILLE	MD		01/09/2025	7.375	282,217		381,000
100188962	RAMSEY	MN		01/09/2025	7.125	382,591		500,000
100188963	DOYLESTOWN	PA		01/09/2025	6.999	1,237,706		1,800,000
100188964	NOVATO	CA		01/09/2025	7.625	939,743		1,320,000
100188967	COLUMBUS	GA		01/09/2025	6.499	108,296		149,000
100188968	ODESSA	TX		01/09/2025	6.499	154,285		211,000
100188969	BURBANK	CA		01/09/2025	7.125	653,336		795,000
100188970	MEMPHIS	TN		01/09/2025	6.875	147,703		199,000
100188971	SAN TAN VALLEY	AZ		01/09/2025	9.250	370,384		425,000
100188973	HALEIWA	HI		01/09/2025	7.375	858,608		1,340,000
100188975	FORT LAUDERDALE	FL		01/09/2025	6.750	342,176		465,000
100188976	HOUSTON	TX		01/09/2025	9.125	129,360		176,000
100188977	OAKLAND	CA		01/09/2025	8.375	473,821		580,000
100188978	HURST	TX		01/09/2025	6.750	183,155		280,000
100188979	PANAMA CITY	FL		01/09/2025	8.125	611,363		700,000
100188980	COLUMBUS	GA		01/09/2025	6.875	100,967		139,000
100188981	ENTERPRISE	AL		01/09/2025	7.750	279,629		454,000
100188982	DEERFIELD BEACH	FL		01/09/2025	6.750	247,268		335,000
100188983	BAKERSFIELD	CA		01/09/2025	7.999	215,838		360,000
100188984	ANTELOPE	CA		01/09/2025	6.625	403,845		510,000
100188985	NASHVILLE	TN		01/09/2025	7.499	168,000		283,000
100188986	NASHVILLE	TN		01/09/2025	7.499	199,500		310,000
100188987	PERRIS	CA		01/09/2025	9.250	449,575		515,000
100188988	HOUSTON	TX		01/09/2025	7.250	214,641		285,000
100188989	GALVESTON	TX		01/09/2025	6.999	517,707		675,000
100188990	RESEDA AREA LOS ANGELES	CA		01/09/2025	7.750	497,906		955,000
100188991	BURBANK	CA		01/09/2025	8.499	1,392,630		1,722,000
100188992	NORCO	CA		01/09/2025	7.499	843,411		1,171,000
100188993	SALEM	OR		01/09/2025	6.999	280,613		420,000
100188995	NEDERLAND	CO		01/09/2025	6.999	353,073		520,000
100188996	CUTLER BAY	FL		01/09/2025	6.999	556,458		695,000
100188998	PONDERAY	ID		01/09/2025	6.499	352,328		500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189000	NAPLES	FL		01/09/2025	6.875	346,639		450,000
100189001	BAKERSFIELD	CA		01/09/2025	7.499	245,392		325,000
100189002	SANTA CRUZ	CA		01/09/2025	7.999	1,109,850		1,550,000
100189003	MOORPARK	CA		01/09/2025	8.999	866,602		1,010,000
100189004	RICHMOND	VA		01/09/2025	8.125	200,605		260,000
100189006	PASADENA	CA		01/09/2025	8.250	469,280		640,000
100189007	SEVERANCE	CO		01/09/2025	6.999	308,997		622,000
100189008	KANSAS CITY	KS		01/09/2025	7.750	161,700		220,000
100189009	PONTE VEDRA	FL		01/09/2025	6.999	383,176		500,000
100189010	SANTA CLARITA	CA		01/09/2025	7.499	647,116		794,000
100189013	GRAND RAPIDS	MI		01/09/2025	6.999	121,975		173,000
100189014	LOCKEFORD	CA		01/09/2025	6.999	373,124		520,000
100189015	HOUSTON	TX		01/09/2025	8.499	121,275		165,000
100189016	LANCASTER	CA		01/09/2025	6.875	454,672		570,000
100189017	PHOENIX	AZ		01/09/2025	7.375	230,493		315,000
100189018	PROSPER	TX		01/09/2025	7.499	926,045		1,200,000
100189019	SAN BERNARDINO	CA		01/09/2025	7.875	433,125		550,000
100189020	VENTURA	CA		01/09/2025	7.999	744,589		895,000
100189021	LOS BANOS	CA		01/09/2025	7.999	391,333		483,000
100189022	SAN LEANDRO	CA		01/09/2025	7.125	873,875		1,050,000
100189023	LUBBOCK	TX		01/09/2025	8.499	144,060		196,000
100189024	VACAVILLE	CA		01/09/2025	6.999	458,207		582,500
100189025	FONTANA	CA		01/09/2025	6.499	467,000		760,000
100189026	LOS ANGELES	CA		01/09/2025	7.250	650,009		840,000
100189027	LAUREL	MD		01/09/2025	7.750	296,073		360,000
100189028	KELLER	TX		01/09/2025	6.999	1,176,411		1,550,000
100189029	HOUSTON	TX		01/09/2025	7.999	234,260		325,000
100189030	SAN ANTONIO	TX		01/09/2025	7.125	182,872		484,000
100189031	HENDERSON	NV		01/09/2025	6.499	285,175		400,000
100189032	VISTA	CA		01/09/2025	8.250	648,055		705,000
100189033	DAYTONA BEACH	FL		01/09/2025	6.999	195,751		395,000
100189034	MIAMI SPRINGS	FL		01/09/2025	6.375	475,126		853,000
100189035	LAS VEGAS	NV		01/09/2025	6.875	283,620		432,000
100189036	SANTA CLARITA	CA		01/09/2025	6.875	599,885		1,305,000
100189037	COLTON	CA		01/09/2025	7.875	612,882		712,000
100189038	HOUSTON	TX		01/09/2025	8.375	169,313		218,000
100189041	PASADENA	MD		01/09/2025	8.125	332,706		425,000
100189042	BELLFLOWER	CA		01/09/2025	8.250	458,507		605,000
100189043	YORBA LINDA	CA		01/09/2025	6.999	1,204,087		1,475,000
100189044	HENDERSON	NV		01/09/2025	6.499	285,286		400,000
100189045	LAS VEGAS	NV		01/09/2025	6.999	320,230		390,000
100189046	MECHANICSVILLE	VA		01/09/2025	6.999	186,100		370,000
100189047	LONG BEACH	CA		01/09/2025	7.750	561,670		845,000
100189048	RIVERSIDE	CA		01/09/2025	8.125	966,833		1,100,000
100189051	PLACENTIA	CA		01/09/2025	7.375	611,460		1,200,000
100189053	CENTERTON	AR		01/09/2025	7.125	155,344		215,000
100189054	LOS ANGELES	CA		01/09/2025	6.499	479,612		695,000
100189055	PRESCOTT VALLEY	AZ		01/09/2025	7.625	322,240		495,000
100189056	STONINGTON	CT		01/09/2025	8.125	1,220,858		1,525,000
100189057	TOLUCA LAKE AREA LOS ANGELES	CA		01/09/2025	7.999	1,798,908		2,065,000
100189059	LAS VEGAS	NV		01/09/2025	6.499	164,942		285,000
100189061	HUNTSVILLE	AL		01/09/2025	7.375	190,891		253,000
100189062	SUNLAND	CA		01/09/2025	6.375	891,867		1,270,000
100189063	KALAMAZOO	MI		01/09/2025	7.625	185,262		275,000
100189064	RICHMOND	TX		01/09/2025	7.375	222,048		315,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189065	LAS VEGAS	NV		01/13/2025	7.125	184,233		240,000
100189066	ANAHEIM	CA		01/13/2025	6.625	496,613		820,000
100189067	SEASIDE PARK	NJ		01/13/2025	7.125	505,600		655,000
100189068	MIDDLETOWN	DE		01/13/2025	5.375	193,260		274,000
100189069	SHORELINE	WA		01/13/2025	7.125	1,043,935		1,350,000
100189070	LONGMONT	CO		01/13/2025	6.625	393,420		559,000
100189071	VENTNOR CITY	NJ		01/13/2025	7.125	502,025		656,000
100189072	PLANTATION	FL		01/13/2025	7.250	445,596		775,000
100189073	LAKE ORION	MI		01/13/2025	7.625	186,533		255,000
100189074	MARGATE CITY	NJ		01/13/2025	6.990	529,713		820,000
100189075	TALLAHASSEE	FL		01/13/2025	6.875	421,593		557,000
100189076	BELL	FL		01/13/2025	6.990	191,177		294,000
100189077	TALLAHASSEE	FL		01/13/2025	6.875	398,957		517,000
100189078	CONROE	TX		01/13/2025	7.125	163,373		201,000
100189079	MANSFIELD	MA		01/13/2025	7.125	200,850		260,000
100189080	LAWRENCEVILLE	GA		01/13/2025	6.625	254,502		415,000
100189081	NEW BERN	NC		01/13/2025	6.625	219,175		289,000
100189082	MIAMI	FL		01/13/2025	7.125	579,113		787,000
100189083	SAN DIEGO	CA		01/13/2025	6.875	812,808		1,060,000
100189084	ANGEL FIRE	NM		01/13/2025	6.990	662,656		1,000,000
100189085	CANYON COUNTRY	CA		01/13/2025	7.125	319,704		460,000
100189086	MAGGIE VALLEY	NC		01/13/2025	7.125	339,750		460,500
100189087	MELBOURNE	FL		01/13/2025	6.625	333,525		444,000
100189088	PALMYRA	VA		01/13/2025	6.990	560,703		730,000
100189089	MESA	AZ		01/13/2025	6.625	532,814		700,000
100189090	DOTHAN	AL		01/13/2025	7.125	168,891		212,000
100189091	LAKE ARROWHEAD	CA		01/13/2025	6.625	492,374		674,000
100189092	VALENCIA	CA		01/13/2025	6.875	618,663		810,000
100189093	MILTON	FL		01/13/2025	6.500	203,202		265,000
100189094	COLORADO SPRINGS	CO		01/13/2025	7.500	414,038		542,000
100189095	WASHINGTON TERRACE	UT		01/13/2025	6.750	238,630		575,000
100189096	NORTH ATTLEBORO	MA		01/13/2025	6.375	402,338		600,000
100189097	MATTHEWS	NC		01/13/2025	6.990	158,971		460,000
100189098	GLOUCESTER	MA		01/13/2025	7.125	327,432		740,000
100189099	OVIEDO	FL		01/13/2025	7.125	384,519		498,000
100189100	MORGANTOWN	WV		01/13/2025	7.000	286,392		435,000
100189101	MARIETTA	GA		01/13/2025	7.500	304,441		390,000
100189102	FREMONT	NC		01/13/2025	7.125	196,960		258,000
100189103	MERRIMACK	NH		01/13/2025	6.875	278,271		430,000
100189104	MERIDIAN	ID		01/13/2025	7.125	211,555		465,000
100189105	LIVONIA	MI		01/13/2025	7.125	200,560		263,000
100189106	CINCINNATI	OH		01/13/2025	7.500	182,385		240,000
100189107	CROWN POINT	IN		01/13/2025	7.000	172,640		330,000
100189108	HOUSTON	TX		01/13/2025	6.990	284,632		370,000
100189109	LINDENWOLD	NJ		01/13/2025	7.375	161,614		210,000
100189110	FREDERICA	DE		01/13/2025	7.125	157,893		235,000
100189111	LEHI	UT		01/13/2025	6.875	266,675		349,000
100189112	FRIDLEY	MN		01/13/2025	7.874	341,325		415,000
100189113	LACKAWAXEN	PA		01/13/2025	7.750	378,679		477,000
100189114	MESA	AZ		01/13/2025	7.125	485,156		600,000
100189115	BUTTERNUT	WI		01/13/2025	7.500	301,578		400,000
100189116	DAWSONVILLE	GA		01/13/2025	7.250	334,524		418,000
100189117	PROVO	UT		01/13/2025	5.500	286,222		390,000
100189118	PROVO	UT		01/13/2025	5.500	286,222		390,000
100189119	FAYETTEVILLE	GA		01/13/2025	7.625	229,126		301,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189120	WINCHESTER	CA		01/13/2025	4.990	475,600		660,000
100189121	ROUND ROCK	TX		01/13/2025	6.875	347,516		440,000
100189122	FORNEY	TX		01/13/2025	7.500	263,249		326,000
100189123	MOUNTAIN HOUSE	CA		01/13/2025	5.250	529,753		723,500
100189124	PHOENIX	AZ		01/13/2025	6.625	308,302		394,000
100189125	SUFFOLK	VA		01/13/2025	6.624	296,248		469,000
100189126	MENIFEE	CA		01/13/2025	6.875	547,702		680,000
100189127	NAMPA	ID		01/13/2025	7.500	285,033		350,000
100189129	THREE RIVERS	CA		01/13/2025	7.625	697,481		860,000
100189130	RENO	NV		01/13/2025	7.858	504,201		611,000
100189131	OXNARD	CA		01/13/2025	7.750	612,885		770,000
100189132	MENIFEE	CA		01/13/2025	7.875	441,962		537,000
100189133	BUFORD	GA		01/13/2025	6.990	346,212		430,000
100189134	BELLE ISLE	FL		01/13/2025	7.500	336,743		465,000
100189135	HENDERSONVILLE	NC		01/13/2025	5.750	273,043		369,000
100189136	THE WOODLANDS	TX		01/13/2025	8.125	357,653		431,000
100189137	HOFFMAN EST	IL		01/13/2025	7.990	268,854		335,000
100189138	WASHINGTON	DC		01/13/2025	7.875	433,254		530,000
100189139	BREMERTON	WA		01/13/2025	6.375	394,481		510,000
100189140	JOSHUA TREE	CA		01/13/2025	7.750	403,360		490,000
100189141	BETHEL	ME		01/13/2025	7.250	574,863		785,000
100189142	WESTFIELD	IN		01/13/2025	7.125	276,388		356,000
100189143	LAWRENCEVILLE	GA		01/13/2025	7.750	326,487		403,000
100189144	TUCSON	AZ		01/13/2025	7.625	251,794		310,000
100189145	OCALA	FL		01/13/2025	4.750	166,986		265,000
100189146	RICHMOND	VA		01/13/2025	7.625	283,147		355,000
100189147	OCALA	FL		01/13/2025	4.750	166,965		275,000
100189148	SAYREVILLE	NJ		01/13/2025	7.375	278,293		368,000
100189149	FORT WORTH	TX		01/13/2025	7.625	277,344		340,000
100189150	CYPRESS	TX		01/13/2025	6.750	345,976		432,000
100189151	CARRABASSETT VALLEY	ME		01/13/2025	7.500	246,905		326,000
100189152	TULARE	CA		01/13/2025	6.750	285,622		355,000
100189153	BUFORD	GA		01/13/2025	6.990	323,219		426,000
100189154	STAFFORD	VA		01/13/2025	7.250	382,940		475,000
100189155	HENDERSON	NV		01/13/2025	7.125	291,182		360,000
100189156	SAN DIEGO	CA		01/13/2025	6.990	778,791		980,000
100189157	TACOMA	WA		01/13/2025	7.375	684,903		835,000
100189158	S SALT LAKE	UT		01/13/2025	7.375	319,093		390,000
100189159	NOKOMIS	FL		01/13/2025	6.125	503,503		705,000
100189160	CAMDEN	ME		01/13/2025	7.500	414,837		640,000
100189161	SAN TAN VALLEY	AZ		01/13/2025	7.500	312,879		396,000
100189162	RIVERSIDE	CA		01/13/2025	7.500	444,455		550,000
100189163	LAWRENCEVILLE	GA		01/13/2025	7.500	331,810		405,000
100189164	JAFFREY	NH		01/13/2025	7.500	370,379		480,000
100189165	CROSSVILLE	TN		01/13/2025	7.500	489,651		655,000
100189166	TOWSON	MD		01/13/2025	7.250	217,328		313,000
100189167	ASHBURN	VA		01/13/2025	7.500	583,594		780,000
100189168	DAYTONA BEACH	FL		01/13/2025	7.500	328,142		400,000
100189169	ORANGEVALE	CA		01/13/2025	7.625	387,977		470,000
100189170	MINERAL BLUFF	GA		01/13/2025	7.625	499,405		605,000
100189171	VINELAND	NJ		01/13/2025	7.625	317,847		390,000
100189172	ROHNERT PARK	CA		01/13/2025	7.750	681,094		828,000
100189173	WILLIAMSBURG	VA		01/13/2025	7.750	336,471		426,900
100189174	DAHLONEGA	GA		01/13/2025	7.625	329,961		402,000
100189175	DAVISONVILLE	GA		01/13/2025	7.875	293,580		395,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189176	SEVIERVILLE	TN		01/13/2025	7.750	362,090		450,000
100189177	PORT WENTWRTH	GA		01/13/2025	7.375	262,483		347,000
100189178	MEDFORD	OR		01/13/2025	7.500	268,235		338,000
100189179	LONGBOAT KEY	FL		01/13/2025	7.375	762,404		1,050,000
100189180	HIGHLAND	IN		01/13/2025	7.625	193,175		255,000
100189181	ELIZABETH	NJ		01/13/2025	7.750	754,032		1,020,000
100189182	PORTLAND	OR		01/13/2025	8.000	352,640		456,000
100189183	HOWELL	NJ		01/13/2025	7.500	459,749		600,000
100189184	GREAT CACAPON	WV		01/13/2025	7.500	280,579		340,000
100189185	COLLEGE STATION	TX		01/13/2025	7.375	592,301		780,000
100189186	LYNCHBURG	VA		01/13/2025	7.250	236,457		290,000
100189187	FORT WORTH	TX		01/13/2025	7.625	257,161		325,000
100189188	ABILENE	TX		01/13/2025	7.490	245,886		300,000
100189189	PALM SPRINGS	CA		01/13/2025	7.375	427,896		569,000
100189190	ZIONVILLE	NC		01/13/2025	7.125	409,845		540,000
100189191	HOUSTON	TX		01/13/2025	7.500	372,874		485,000
100189193	TALLAHASSEE	FL		01/13/2025	6.125	472,429		670,000
100189194	CLAREMORE	OK		01/13/2025	7.375	166,803		218,000
100189195	MOYOCK	NC		01/13/2025	6.875	438,661		613,000
100189196	CRESTED BUTTE	CO		01/13/2025	6.490	611,801		840,000
100189197	AVE MARIA	FL		01/13/2025	6.500	366,616		505,000
100189198	INDIO	CA		01/13/2025	7.500	364,421		510,000
100189199	INDIO	CA		01/13/2025	7.500	374,308		525,000
100189200	LYNN	MA		01/13/2025	7.000	862,677		1,140,000
100189201	INDIO	CA		01/13/2025	7.500	300,102		420,000
100189202	MISSOURI CITY	TX		01/13/2025	7.250	160,319		211,500
100189203	CHEYENNE	WY		01/13/2025	7.125	488,417		650,000
100189204	LAKE LOTAWANA	MO		01/13/2025	7.375	364,378		485,000
100189205	SAN JOSE	CA		01/13/2025	7.490	1,006,510		1,310,000
100189206	CONCORD	NC		01/13/2025	6.125	348,754		477,000
100189207	PARK RIDGE	IL		01/13/2025	7.750	309,316		430,000
100189208	PALM BAY	FL		01/13/2025	7.625	278,463		430,000
100189209	AUSTIN	TX		01/13/2025	6.750	281,873		400,000
100189210	GLASSBORO	NJ		01/13/2025	7.750	339,115		441,000
100189211	CHESAPEAKE	VA		01/13/2025	7.375	364,833		483,000
100189212	CHATTANOOGA	TN		01/13/2025	7.500	269,600		350,000
100189213	LOWRY CROSSING	TX		01/13/2025	8.500	274,268		356,000
100189214	MADISON	WI		01/13/2025	6.490	258,806		364,000
100189215	SAN JOSE	CA		01/13/2025	7.000	727,117		954,000
100189216	FORT WORTH	TX		01/13/2025	7.500	249,683		324,000
100189217	OCEAN CITY	MD		01/13/2025	6.990	495,306		675,000
100189218	MODESTO	CA		01/13/2025	7.375	511,018		715,000
100189219	CHARLOTTE	NC		01/13/2025	6.625	331,363		445,000
100189220	MCKINNEY	TX		01/13/2025	6.875	249,466		332,000
100189221	INDIANAPOLIS	IN		01/13/2025	7.500	239,487		310,000
100189222	ROUND ROCK	TX		01/13/2025	7.125	258,329		342,000
100189223	SPOKANE	WA		01/13/2025	6.990	261,941		350,000
100189224	ARLINGTON	TX		01/13/2025	7.375	261,532		340,000
100189225	NEWARK	CA		01/13/2025	7.125	612,506		850,000
100189226	LAS VEGAS	NV		01/13/2025	6.875	455,508		630,000
100189227	OLD BRIDGE	NJ		01/13/2025	6.875	425,911		562,000
100189228	RUTHERFORD	NJ		01/13/2025	6.875	703,479		925,000
100189229	BEACH HAVEN	NJ		01/13/2025	7.250	690,359		900,000
100189230	SEATTLE	WA		01/13/2025	7.250	501,744		660,000
100189231	WEST WARWICK	RI		01/13/2025	7.500	463,491		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189232	HAYWARD	CA		01/13/2025	7.625	753,927		975,000
100189233	PACIFIC	WA		01/13/2025	5.990	656,639		984,000
100189234	TEMPLE	TX		01/13/2025	7.375	302,978		394,000
100189235	SCOTTSDALE	AZ		01/13/2025	6.375	761,973		1,050,000
100189236	BRADLEY BEACH	NJ		01/13/2025	7.500	927,052		1,200,000
100189237	POCATELLO	ID		01/13/2025	8.125	242,764		310,000
100189238	DURHAM	NC		01/13/2025	7.625	329,681		428,000
100189239	TWIN LAKES	WI		01/13/2025	7.500	248,282		321,000
100189240	SAN FRANCISCO	CA		01/13/2025	6.625	415,067		550,000
100189241	SOUTH JORDAN	UT		01/13/2025	6.625	483,247		640,000
100189242	FALLBROOK	CA		01/13/2025	6.990	507,421		675,000
100189243	BENTONVILLE	AR		01/13/2025	7.250	238,667		311,000
100189244	DAVIE	FL		01/13/2025	6.990	347,573		455,000
100189245	SILVER SPRING	MD		01/13/2025	7.000	454,619		595,000
100189247	IONE	CA		01/13/2025	7.125	347,235		454,500
100189248	VOLUNTOWN	CT		01/13/2025	7.375	241,697		322,000
100189249	SALT LAKE CITY	UT		01/13/2025	7.375	485,698		638,000
100189250	EDGEWATER	CO		01/13/2025	7.250	349,205		455,000
100189251	LITTLE ELM	TX		01/13/2025	6.999	286,683		385,000
100189252	WENTZVILLE	MO		01/13/2025	7.250	287,422		375,000
100189253	WESTMINSTER	CO		01/13/2025	7.250	360,850		475,000
100189254	CHARLOTTE	NC		01/13/2025	7.125	289,715		378,100
100189255	PITTSBURG	CA		01/13/2025	7.375	669,808		875,000
100189256	WESTERLY	RI		01/13/2025	7.500	517,344		670,000
100189257	MADERA	CA		01/13/2025	7.500	341,012		449,000
100189258	PLANO	TX		01/13/2025	7.500	367,279		476,000
100189259	APACHE JUNCTION	AZ		01/13/2025	6.499	324,474		450,000
100189260	ALLENTOWN	PA		01/13/2025	7.500	263,405		360,000
100189261	SAN FRANCISCO	CA		01/13/2025	7.875	838,418		1,075,000
100189262	BROOKLINE	MA		01/13/2025	7.500	709,811		2,300,000
100189263	KEYSTONE	CO		01/13/2025	7.000	713,965		972,000
100189264	MCKINNEY	TX		01/13/2025	6.624	330,971		474,000
100189265	SAN DIEGO	CA		01/13/2025	7.125	607,696		840,000
100189266	APEX	NC		01/13/2025	6.625	328,179		436,000
100189267	BRYSON CITY	NC		01/13/2025	6.875	430,151		678,000
100189268	WESTFIELD	IN		01/13/2025	6.625	257,152		352,000
100189269	FORT MYERS	FL		01/13/2025	7.375	287,614		400,000
100189270	FOLSOM	CA		01/13/2025	6.750	606,770		815,000
100189271	LOGAN	UT		01/13/2025	7.000	240,947		324,990
100189272	PISCATAWAY	NJ		01/13/2025	7.125	234,041		305,000
100189273	WHITE BEAR TOWNSHIP	MN		01/13/2025	6.624	239,074		315,000
100189274	CAREFREE	AZ		01/13/2025	6.750	720,536		960,000
100189275	FORT COLLINS	CO		01/13/2025	6.875	560,457		735,000
100189276	DELLWOOD	MN		01/13/2025	6.875	343,543		450,000
100189277	PAGE	AZ		01/13/2025	6.875	457,780		610,000
100189278	TACOMA	WA		01/13/2025	6.625	809,460		1,150,000
100189279	SEATTLE	WA		01/13/2025	6.875	655,669		860,000
100189280	DURHAM	NC		01/13/2025	6.875	362,947		488,000
100189281	MONTGOMERY	TX		01/13/2025	6.875	480,645		650,000
100189282	JOSHUA TREE	CA		01/13/2025	6.875	740,383		975,000
100189283	SAINT GEORGE	UT		01/13/2025	6.990	300,777		396,000
100189284	RANCHO CORDOVA	CA		01/13/2025	6.990	394,341		515,000
100189285	STALLINGS	NC		01/13/2025	6.875	307,713		410,000
100189286	HILLSBORO	OR		01/13/2025	7.000	390,465		516,000
100189287	ATLANTA	GA		01/13/2025	6.990	585,802		815,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189288	CORVALLIS	OR		01/13/2025	7.125	421,875		550,000
100189289	LINDON	UT		01/13/2025	7.125	299,681		395,000
100189290	WILMINGTON	NC		01/13/2025	7.125	595,034		875,000
100189291	HOUGHTON LAKE	MI		01/13/2025	7.125	361,146		470,000
100189292	DAWSONVILLE	GA		01/13/2025	7.125	301,114		405,000
100189293	DAVIS	CA		01/13/2025	7.375	513,927		665,000
100189294	ST JOHNS	FL		01/13/2025	7.250	607,127		790,000
100189295	MUNDS PARK	AZ		01/13/2025	7.375	425,363		570,000
100189296	OOLTEWAH	TN		01/13/2025	7.375	391,692		546,000
100189297	COLLEGE STATION	TX		01/13/2025	7.250	330,740		430,000
100189298	CHAMPLIN	MN		01/13/2025	7.250	287,211		375,000
100189299	CHULA VISTA	CA		01/13/2025	7.125	763,952		1,070,000
100189300	BRIGHTON	MI		01/13/2025	7.375	347,662		462,000
100189301	MINNEAPOLIS	MN		01/13/2025	7.500	469,898		610,000
100189302	STAR	ID		01/13/2025	7.500	389,121		530,000
100189303	MANTECA	CA		01/13/2025	7.500	487,278		628,500
100189304	CUMMING	GA		01/13/2025	7.500	402,052		536,000
100189305	ASHFORD	WA		01/13/2025	7.500	426,582		573,000
100189306	LIVERMORE	CA		01/13/2025	7.625	723,235		930,000
100189307	DURHAM	NC		01/13/2025	8.125	330,421		433,000
100189308	MELISSA	TX		01/13/2025	7.625	317,260		410,000
100189309	BALTIMORE	MD		01/13/2025	7.875	331,604		431,000
100189310	MUNDELEIN	IL		01/13/2025	7.000	278,863		364,000
100189311	AURORA	IL		01/13/2025	6.000	263,743		429,900
100189312	CROSSVILLE	TN		01/13/2025	6.990	276,101		363,000
100189313	PHILADELPHIA	PA		01/13/2025	7.375	254,678		340,000
100189314	LAKE BLUFF	IL		01/13/2025	7.500	295,848		415,000
100189315	GEORGETOWN	TX		01/13/2025	6.875	269,121		365,000
100189316	NEW LONDON	CT		01/13/2025	7.375	243,689		315,000
100189317	DEWEY	AZ		01/13/2025	6.625	581,515		895,000
100189318	LA JOLLA	CA		01/13/2025	6.624	519,714		745,000
100189319	DAUPHIN ISLAND	AL		01/13/2025	7.125	576,354		830,000
100189320	ORLANDO	FL		01/13/2025	6.124	236,231		382,600
100189321	BOKEELIA	FL		01/13/2025	6.500	244,519		335,000
100189322	MYRTLE BEACH	SC		01/13/2025	6.875	250,875		332,000
100189323	MESA	AZ		01/13/2025	6.500	481,584		685,000
100189324	SALT LAKE CITY	UT		01/13/2025	6.499	417,893		594,000
100189325	PRINCETON	TX		01/13/2025	6.875	302,081		426,000
100189326	MESA	AZ		01/13/2025	6.500	274,057		440,000
100189327	MILLCREEK	UT		01/13/2025	6.624	471,484		669,000
100189328	SAN DIEGO	CA		01/13/2025	6.990	782,301		1,110,000
100189329	BLOOMFIELD	NJ		01/13/2025	7.000	403,180		620,000
100189330	AVONDALE	AZ		01/13/2025	7.125	310,839		520,000
100189331	RANSON	WV		01/13/2025	7.625	250,641		335,000
100189333	IDAHO SPRINGS	CO		01/13/2025	7.250	321,752		515,000
100189334	AUSTIN	TX		01/13/2025	7.500	387,135		535,000
100189335	HOLLY SPRINGS	NC		01/13/2025	6.750	372,002		533,000
100189336	ANAHEIM	CA		01/13/2025	6.750	562,000		915,000
100189337	HINGHAM	MA		01/13/2025	6.875	553,232		806,000
100189338	LAVALLETTE	NJ		01/13/2025	6.950	446,490		625,000
100189339	APEX	NC		01/13/2025	6.990	307,630		436,000
100189340	RODANTHE	NC		01/13/2025	6.875	808,383		1,142,000
100189341	GROVER BEACH	CA		01/13/2025	6.990	536,401		755,000
100189342	SEATTLE	WA		01/13/2025	7.000	470,101		735,000
100189343	CLOVIS	CA		01/13/2025	6.990	376,045		540,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189344	MARRIOTTSVILLE	MD		01/13/2025	7.125	459,352		690,000
100189345	NIPOMO	CA		01/13/2025	7.125	573,855		860,000
100189346	CLOVIS	CA		01/13/2025	7.125	403,325		569,000
100189347	HOWELL	NJ		01/13/2025	7.125	409,445		775,000
100189348	ELK GROVE	CA		01/13/2025	7.250	424,361		620,000
100189349	HONOLULU	HI		01/13/2025	6.999	1,073,626		1,675,000
100189350	LAKEWOOD RANCH	FL		01/13/2025	7.375	664,026		930,000
100189351	APACHE JCT	AZ		01/13/2025	7.375	309,348		460,000
100189352	FRESNO	CA		01/13/2025	7.500	380,196		530,000
100189353	APACHE JUNCTION	AZ		01/13/2025	6.875	280,393		415,000
100189354	FRESNO	CA		01/13/2025	6.124	351,648		610,000
100189355	BALTIMORE	MD		01/13/2025	7.375	252,601		357,000
100189356	CORRYTON	TN		01/13/2025	6.875	240,515		360,000
100189357	EDEN PRAIRIE	MN		01/14/2025	7.625	203,311		260,000
100189358	SALEM	NH		01/14/2025	7.875	736,733		900,000
100189359	SPRING	TX		01/14/2025	6.875	237,741		295,000
100189361	SANTA ROSA BEACH	FL		01/14/2025	6.750	762,366		1,650,000
100189362	COLUMBUS	GA		01/14/2025	6.750	298,185		370,000
100189363	RICHMOND	TX		01/14/2025	7.375	410,163		556,000
100189365	ALLEN	TX		01/14/2025	7.750	712,387		920,000
100189367	PHOENIX	AZ		01/14/2025	6.750	430,760		536,000
100189368	NORTH FORT MYERS	FL		01/14/2025	7.125	128,936		205,000
100189369	LYNDEN	WA		01/14/2025	7.250	332,520		505,000
100189370	CAMARILLO	CA		01/14/2025	8.125	2,786,679		3,392,000
100189373	ROYSTON	GA		01/14/2025	7.375	279,306		360,500
100189374	SCOTTSDALE	AZ		01/14/2025	7.625	318,704		395,000
100189375	TEMECULA	CA		01/14/2025	7.375	901,951		1,738,000
100189377	JONESBORO	GA		01/14/2025	7.750	131,286		180,100
100189378	SARASOTA	FL		01/14/2025	7.250	183,292		520,000
100189379	ANDERSON	SC		01/14/2025	7.625	209,848		422,000
100189380	NORTH PORT	FL		01/14/2025	7.125	299,772		375,000
100189381	CLAWSON	MI		01/14/2025	7.500	135,304		165,000
100189382	SAN FRANCISCO	CA		01/14/2025	8.125	1,083,978		1,738,000
100189383	WESTMINSTER	CA		01/14/2025	7.375	1,178,991		1,430,000
100189384	CORONA	CA		01/14/2025	7.250	481,451		775,000
100189385	RENTON	WA		01/14/2025	7.750	347,939		598,000
100189386	SAN JUAN CAPISTRANO	CA		01/14/2025	6.875	753,403		3,685,000
100189387	WATERBURY	CT		01/14/2025	8.750	229,011		320,000
100189388	CLEVELAND	TX		01/14/2025	7.500	219,410		264,000
100189389	GOOSE CREEK	SC		01/14/2025	7.750	193,828		245,000
100189390	POMPANO BEACH	FL		01/14/2025	7.625	236,758		330,000
100189391	WESTLAKE VILLAGE	CA		01/14/2025	7.375	374,714		672,000
100189393	SAN CLEMENTE	CA		01/14/2025	6.750	569,318		2,250,000
100189394	MIAMI	FL		01/14/2025	7.875	820,096		1,045,000
100189395	FORT WORTH	TX		01/14/2025	7.625	147,000		237,000
100189396	DULUTH	GA		01/14/2025	6.875	1,705,434		2,100,000
100189397	OCALA	FL		01/14/2025	8.125	217,349		280,000
100189399	COTTONWOOD	AZ		01/14/2025	7.750	361,256		439,000
100189400	ROYSTON	GA		01/14/2025	7.375	258,472		334,500
100189401	MADERA	CA		01/14/2025	7.250	155,721		250,000
100189402	MIDLAND	TX		01/14/2025	8.500	504,000		599,000
100189403	TAHOE CITY	CA		01/14/2025	7.500	858,558		1,135,000
100189404	EL DORADO HILLS	CA		01/14/2025	7.250	854,729		1,100,000
100189405	RIVERSIDE	CA		01/14/2025	7.625	527,640		655,000
100189406	CALIMESA	CA		01/14/2025	7.500	303,418		406,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189407	WALLER	TX		01/14/2025	7.500	388,614		481,000
100189408	SAN DIEGO	CA		01/14/2025	7.375	1,194,375		1,625,000
100189409	KISSIMMEE	FL		01/14/2025	7.250	563,174		675,000
100189410	BOGART	GA		01/14/2025	6.875	427,418		615,000
100189412	FLEMINGTON	NJ		01/14/2025	7.625	724,336		880,000
100189413	SUMMERVILLE	SC		01/14/2025	7.750	278,054		465,000
100189414	TEANECK	NJ		01/14/2025	8.875	462,327		570,000
100189416	SUGAR LAND	TX		01/14/2025	7.875	218,144		329,000
100189417	HYPOLUXO	FL		01/14/2025	8.750	171,663		245,000
100189418	SEVERNA PARK	MD		01/14/2025	8.125	1,384,291		1,700,000
100189419	BISCAYNE PARK	FL		01/14/2025	7.125	776,831		950,000
100189420	SARASOTA	FL		01/14/2025	7.875	2,162,723		2,600,000
100189421	BERKELEY	CA		01/14/2025	7.250	1,263,018		1,600,000
100189422	MADISON	CT		01/14/2025	7.500	434,839		535,000
100189423	NEW WASHOE CITY	NV		01/14/2025	7.000	1,858,029		2,400,000
100189424	MIROMAR LAKES	FL		01/14/2025	7.500	641,927		850,000
100189425	REDMOND	WA		01/14/2025	7.500	456,268		589,000
100189426	DOUGLAS	MI		01/14/2025	6.750	576,869		790,000
100189427	BELLINGHAM	WA		01/14/2025	7.125	595,840		730,000
100189428	MILWAUKIE	OR		01/14/2025	7.625	365,247		440,000
100189429	OCEAN SHORES	WA		01/14/2025	7.250	622,920		763,000
100189430	UPPERCO	MD		01/14/2025	9.125	781,741		1,008,000
100189431	STATEN ISLAND	NY		01/14/2025	7.250	550,848		680,000
100189432	BETHLEHEM	GA		01/14/2025	8.000	298,184		370,000
100189433	PEARL RIVER	LA		01/14/2025	9.875	245,326		278,000
100189434	HILTON HEAD ISLAND	SC		01/14/2025	7.250	375,307		500,000
100189435	REDMOND	WA		01/14/2025	7.625	470,320		575,000
100189436	CHARLOTTE	NC		01/14/2025	7.500	375,568		457,000
100189437	FITCHBURG	MA		01/14/2025	7.000	127,066		305,000
100189438	MURRIETA	CA		01/14/2025	7.500	462,268		750,000
100189439	SAN FRANCISCO	CA		01/14/2025	7.000	2,322,487		3,250,000
100189440	HAM LAKE	MN		01/14/2025	7.250	839,033		1,150,000
100189441	SIMI VALLEY	CA		01/14/2025	7.750	727,698		915,000
100189444	HENDERSON	NV		01/14/2025	7.750	713,496		850,000
100189445	NAPLES	FL		01/14/2025	7.125	221,248		461,000
100189446	FORT MYERS	FL		01/14/2025	7.875	374,066		485,000
100189447	GREENVILLE	NC		01/14/2025	7.625	133,993		172,000
100189448	CLOVIS	CA		01/14/2025	6.875	261,835		480,000
100189451	CLINTON	MD		01/15/2025	7.999	386,400		465,000
100189452	CHARLESTOWN	IN		01/15/2025	7.749	192,956		238,000
100189454	METAIRIE	LA		01/15/2025	9.249	419,192		558,000
100189455	BRIARCLIFF MANOR	NY		01/15/2025	7.624	705,481		855,000
100189456	MIAMI BEACH	FL		01/15/2025	7.749	154,350		210,000
100189457	HOUSTON	TX		01/15/2025	7.874	233,520		278,000
100189458	HOUSTON	TX		01/15/2025	8.124	161,438		220,000
100189459	NAPLES	FL		01/15/2025	8.124	688,074		845,000
100189460	AURORA	CO		01/15/2025	8.999	302,558		340,000
100189461	SAN DIEGO	CA		01/15/2025	7.999	1,767,900		2,125,000
100189462	NAVARRE	FL		01/15/2025	8.499	872,866		1,000,000
100189464	ROCKY MOUNT	NC		01/15/2025	8.374	187,320		235,000
100189465	IRVING	TX		01/15/2025	7.374	252,516		340,000
100189466	HUDSON	NH		01/15/2025	7.374	624,187		890,000
100189467	LANCASTER	PA		01/15/2025	6.874	175,867		249,000
100189469	HOMESTEAD	FL		01/15/2025	6.999	171,591		678,000
100189471	BLANCO	TX		01/15/2025	7.249	291,119		365,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189473	HOUSTON	TX		01/15/2025	6.999	163,802		230,000
100189474	NORTH PORT	FL		01/15/2025	7.874	322,020		386,000
100189475	STATEN ISLAND	NY		01/15/2025	7.124	525,271		965,000
100189476	TAMPA	FL		01/15/2025	7.249	194,130		269,000
100189478	YARDLEY	PA		01/15/2025	7.499	552,571		1,125,000
100189479	COLUMBUS	OH		01/15/2025	8.499	142,545		170,000
100189480	MIAMI	FL		01/15/2025	6.624	521,366		825,000
100189481	DELRAY BEACH	FL		01/15/2025	8.374	158,288		205,000
100189482	NEW BRITAIN	CT		01/15/2025	8.874	176,637		227,000
100189483	BELLMORE	NY		01/15/2025	7.375	550,907		1,000,000
100189488	CONYERS	GA		01/15/2025	7.374	208,850		265,000
100189491	APOPKA	FL		01/15/2025	7.750	419,752		538,000
100189492	FUQUAY VARINA	NC		01/15/2025	7.999	662,569		805,000
100189494	RICHMOND	VA		01/15/2025	7.000	291,178		565,000
100189495	SANGER	CA		01/15/2025	6.875	253,879		317,000
100189496	LAWRENCE	KS		01/15/2025	7.375	212,226		273,000
100189497	EASTVALE	CA		01/15/2025	6.875	664,203		937,000
100189501	CHINO HILLS	CA		01/15/2025	6.750	437,845		815,000
100189502	MENTONE	CA		01/15/2025	6.750	159,621		260,000
100189503	LAWRENCEVILLE	GA		01/15/2025	7.000	435,797		528,451
100189504	TALLAHASSEE	FL		01/15/2025	7.250	351,235		485,000
100189505	MENTONE	CA		01/15/2025	6.750	182,030		300,000
100189507	PLANO	TX		01/15/2025	6.625	398,924		560,000
100189509	STAFFORD	VA		01/15/2025	7.375	410,588		530,000
100189510	ELK GROVE	CA		01/15/2025	6.625	504,318		630,000
100189511	DALHART	TX		01/15/2025	7.374	81,460		123,000
100189512	CORONA	CA		01/15/2025	8.624	573,894		615,000
100189513	CHANDLER	AZ		01/15/2025	7.999	256,376		1,230,000
100189514	HENDERSON	NV		01/15/2025	7.000	384,551		466,000
100189515	MONROE	NY		01/15/2025	7.249	300,559		375,000
100189516	ANDERSON	SC		01/15/2025	7.500	1,129,032		1,400,000
100189518	EGG HARBOR TOWNSHIP	NJ		01/15/2025	8.124	409,512		550,000
100189519	NEW HAVEN	CT		01/15/2025	8.374	374,805		450,000
100189520	BERGENFIELD	NJ		01/15/2025	6.999	407,942		505,000
100189522	LOCKHART	TX		01/15/2025	9.999	355,090		411,000
100189523	BENSALEM	PA		01/15/2025	7.999	188,507		259,000
100189524	ANN ARBOR	MI		01/15/2025	8.249	691,879		835,500
100189525	BRIDGEPORT	MI		01/15/2025	9.374	114,712		146,000
100189526	SMITHSBURG	MD		01/15/2025	9.124	188,562		615,000
100189527	BENSALEM	PA		01/15/2025	7.749	190,965		260,000
100189528	SUMMIT	NY		01/15/2025	7.874	179,889		270,000
100189529	NILES	OH		01/15/2025	7.999	206,003		267,000
100189530	RANCHO CUCAMONGA	CA		01/15/2025	6.999	553,758		901,000
100189531	HUNTINGTON BEACH	CA		01/16/2025	7.750	1,414,707		1,725,000
100189532	SPANISH FORK	UT		01/16/2025	7.375	351,396		455,000
100189533	GREELEY	CO		01/16/2025	8.125	263,025		370,000
100189534	YOUNTVILLE	CA		01/16/2025	7.875	1,194,280		1,745,000
100189535	BOONSBORO	MD		01/16/2025	9.250	376,638		425,000
100189538	MONTESANO	WA		01/16/2025	7.125	366,559		520,000
100189540	LAKE ISABELLA	CA		01/16/2025	8.500	226,800		290,000
100189542	PHOENIX	AZ		01/16/2025	8.000	216,611		310,000
100189543	SPRINGFIELD	VA		01/16/2025	7.375	615,429		847,000
100189544	ALTO	NM		01/16/2025	7.750	597,627		774,000
100189545	AUSTIN	TX		01/16/2025	7.500	652,404		825,000
100189546	CARTERSVILLE	GA		01/16/2025	7.750	490,327		790,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189547	GOODYEAR	AZ		01/16/2025	7.375	366,264		470,000
100189548	ST PETERSBURG	FL		01/16/2025	7.125	744,259		993,000
100189549	MIAMI	FL		01/16/2025	7.500	674,248		830,000
100189550	POST FALLS	ID		01/16/2025	8.125	782,258		1,000,000
100189551	SAN DIEGO	CA		01/16/2025	7.875	920,234		1,145,000
100189553	PASO ROBLES	CA		01/16/2025	7.375	704,328		893,000
100189554	CHICAGO	IL		01/16/2025	8.625	172,200		215,000
100189556	JERSEY CITY	NJ		01/16/2025	7.250	703,683		930,000
100189557	POINTBLANK	TX		01/16/2025	7.375	703,965		1,900,000
100189558	QUEEN CREEK	AZ		01/16/2025	7.375	1,239,087		1,550,000
100189559	ANDREWS	TX		01/16/2025	7.375	189,039		260,000
100189560	ANTIOCH	CA		01/16/2025	7.990	321,726		385,000
100189561	PLANO	TX		01/16/2025	7.750	427,682		525,000
100189562	MANTECA	CA		01/16/2025	7.625	524,582		685,000
100189563	LUBBOCK	TX		01/16/2025	6.990	271,769		375,000
100189566	SURPRISE	AZ		01/17/2025	7.250	392,603		515,000
100189569	NORCROSS	GA		01/17/2025	6.750	274,337		370,000
100189570	LAS VEGAS	NV		01/17/2025	6.999	332,133		627,000
100189571	HOUSTON	TX		01/17/2025	7.875	157,395		215,000
100189572	KISSIMMEE	FL		01/17/2025	7.250	354,896		540,000
100189573	WACO	TX		01/17/2025	7.499	128,898		180,000
100189578	DES MOINES	IA		01/17/2025	7.625	163,658		215,000
100189579	SAN JOSE	CA		01/17/2025	7.625	1,366,204		1,765,000
100189581	RIALTO	CA		01/17/2025	6.750	484,633		652,000
100189582	HESPERIA	CA		01/17/2025	6.999	353,041		498,000
100189584	MIAMI	FL		01/17/2025	6.999	511,711		735,000
100189586	MERCED	CA		01/17/2025	7.999	218,400		320,000
100189590	MANASSAS	VA		01/17/2025	6.875	305,076		465,000
100189592	SILSBEE	TX		01/17/2025	8.375	149,205		203,000
100189594	MARGATE	FL		01/17/2025	6.999	335,968		450,000
100189595	ANAHEIM	CA		01/17/2025	7.375	901,949		1,175,000
100189597	CANTON	OH		01/17/2025	7.499	118,493		147,000
100189598	OAK GROVE	AL		01/17/2025	6.875	206,642		282,000
100189599	COACHELLA	CA		01/17/2025	6.999	407,160		540,000
100189601	ANNAPOLIS	MD		01/17/2025	7.499	231,505		320,000
100189603	OCALA	FL		01/17/2025	6.499	129,573		190,000
100189604	DRESDEN	TN		01/17/2025	7.999	122,063		155,000
100189613	COLUMBUS	GA		01/17/2025	6.499	121,653		167,900
100189614	ARLINGTON	TX		01/17/2025	6.499	267,341		645,000
100189615	SAN JACINTO	CA		01/17/2025	6.625	289,510		420,000
100189618	LA HABRA	CA		01/17/2025	8.125	718,235		885,000
100189619	TALLADEGA	AL		01/17/2025	6.499	114,451		160,000
100189620	PORT SAINT LUCIE	FL		01/17/2025	6.499	243,730		440,000
100189621	LEAGUE CITY	TX		01/17/2025	8.999	204,750		260,000
100189622	JACKSONVILLE	FL		01/17/2025	7.250	172,943		225,000
100189623	PARKLAND	FL		01/17/2025	7.499	646,238		985,000
100189624	CHICAGO	IL		01/17/2025	8.875	146,728		185,000
100189625	DENVER	CO		01/17/2025	7.999	363,386		524,000
100189626	LA GRANGE	KY		01/17/2025	7.999	259,721		330,000
100189627	OAKLAND	CA		01/17/2025	7.375	829,484		1,100,000
100189629	WINTER PARK	FL		01/17/2025	7.999	1,240,670		1,475,000
100189630	CEDAR PARK	TX		01/17/2025	7.875	352,800		420,000
100189631	COSTA MESA	CA		01/17/2025	7.499	1,240,842		1,500,000
100189632	LOS ANGELES	CA		01/17/2025	7.499	388,137		560,000
100189633	JULIAN	CA		01/17/2025	7.375	486,584		825,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189635	HYATTSVILLE	MD		01/17/2025	6.750	376,177		550,000
100189636	BALTIMORE	MD		01/17/2025	8.750	271,661		333,000
100189637	YORBA LINDA	CA		01/17/2025	6.875	1,103,231		2,005,000
100189639	FRAMINGHAM	MA		01/17/2025	7.375	426,088		540,000
100189640	SUGAR GROVE	IL		01/17/2025	8.499	315,000		375,000
100189641	GILBERT	AZ		01/17/2025	6.999	690,685		1,174,000
100189642	LAS VEGAS	NV		01/17/2025	7.499	867,202		1,230,000
100189643	CERES	CA		01/17/2025	7.750	614,028		810,000
100189644	APPLE VALLEY	CA		01/17/2025	8.999	397,765		480,000
100189645	RANCHO CUCAMONGA	CA		01/17/2025	9.250	706,963		766,000
100189646	LAKE ELSINORE	CA		01/17/2025	9.250	794,507		849,000
100189647	OXNARD	CA		01/17/2025	7.999	527,099		615,000
100189648	HAYWARD	CA		01/17/2025	8.875	596,492		685,000
100189649	CORAL GABLES	FL		01/17/2025	7.375	285,600		357,000
100189650	NORTH CHESTERFIELD	VA		01/17/2025	7.250	534,440		925,000
100189651	ELBURN	IL		01/17/2025	7.999	466,551		575,000
100189652	GAITHERSBURG	MD		01/17/2025	8.625	197,400		238,000
100189653	SIMI VALLEY	CA		01/17/2025	6.999	696,133		850,000
100189654	SAN RAFAEL	CA		01/17/2025	8.875	865,200		1,050,000
100189655	GILROY	CA		01/17/2025	9.750	1,096,416		1,178,000
100189656	OKLAHOMA CITY	OK		01/17/2025	7.999	494,748		633,000
100189657	SCOTTSDALE	AZ		01/17/2025	6.999	1,927,089		2,870,000
100189658	RICHMOND	VA		01/17/2025	7.875	218,400		275,000
100189659	HIALEAH	FL		01/17/2025	7.875	297,990		475,000
100189660	HOSCHTON	GA		01/17/2025	9.499	509,957		550,000
100189661	NORWALK	CA		01/17/2025	9.999	653,024		735,000
100189662	TULARE	CA		01/17/2025	7.999	330,192		414,000
100189663	COMMERCE CITY	CO		01/17/2025	7.999	415,188		510,000
100189664	LAS VEGAS	NV		01/17/2025	8.250	217,786		264,000
100189665	MARTINSBURG	WV		01/17/2025	7.250	273,105		340,000
100189666	LAS VEGAS	NV		01/17/2025	9.499	238,560		330,000
100189667	MARSTONS MILLS	MA		01/17/2025	7.875	378,000		500,000
100189668	HOUSTON	TX		01/17/2025	7.999	194,586		240,000
100189669	SIMI VALLEY	CA		01/17/2025	6.999	1,229,571		1,506,000
100189670	BREA	CA		01/17/2025	7.750	966,553		1,250,000
100189671	LAS VEGAS	NV		01/17/2025	9.375	720,563		925,000
100189672	CHICAGO	IL		01/17/2025	7.499	157,936		193,000
100189673	SIMI VALLEY	CA		01/17/2025	7.999	526,986		725,000
100189674	CHARLOTTE	NC		01/17/2025	7.999	239,400		285,000
100189675	HOUSTON	TX		01/17/2025	6.125	253,418		330,000
100189676	CUMMING	GA		01/17/2025	7.875	1,242,685		1,500,000
100189677	RANCHO CUCAMONGA	CA		01/17/2025	6.999	1,174,649		1,595,000
100189678	HYATTSVILLE	MD		01/17/2025	8.499	330,348		420,000
100189680	PLANTATION	FL		02/20/2025	6.750	575,099		879,000
100189682	TEMPE	AZ		02/20/2025	7.500	417,092		525,000
100189683	TOLLESON	AZ		02/20/2025	7.250	297,777		430,000
100189684	RENO	NV		02/20/2025	7.250	337,535		540,000
100189686	HOUSTON	TX		02/20/2025	7.250	168,258		225,000
100189687	INDIAN WELLS	CA		02/20/2025	7.375	928,673		1,695,000
100189688	GLENDORA	CA		02/20/2025	7.125	1,180,782		1,585,000
100189689	OXNARD	CA		02/20/2025	7.375	720,245		1,100,000
100189690	HENDERSON	NV		02/20/2025	8.750	543,898		740,000
100189691	PISCATAWAY	NJ		02/20/2025	7.375	451,867		640,000
100189692	WOODSTOCK	GA		02/20/2025	6.875	464,074		692,000
100189693	SANTA CLARA	CA		02/20/2025	7.125	603,364		1,250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189694	WASILLA	AK		02/20/2025	7.500	689,089		919,000
100189695	ELK GROVE VILLAGE	IL		02/20/2025	6.750	350,643		590,000
100189696	JACKSONVILLE	FL		02/20/2025	7.875	267,497		375,000
100189697	THORNTON	CO		02/20/2025	8.250	554,188		676,000
100189698	TOOELE	UT		02/20/2025	7.500	359,731		445,000
100189699	RIMROCK	AZ		02/20/2025	7.625	318,703		395,000
100189700	TOMS RIVER	NJ		02/20/2025	7.000	352,355		552,000
100189701	SAN JOSE	CA		02/20/2025	7.000	716,315		1,600,000
100189702	DOWNERS GROVE	IL		02/20/2025	7.625	319,267		424,000
100189703	CHICAGO HEIGHTS	IL		02/20/2025	7.750	189,449		250,000
100189704	UPPER MARLBORO	MD		02/20/2025	6.750	1,820,186		2,350,000
100189705	LA QUINTA	CA		02/20/2025	7.500	362,697		480,000
100189706	WESLEY CHAPEL	FL		02/20/2025	8.125	526,111		605,000
100189707	POST FALLS	ID		02/20/2025	9.375	582,377		739,900
100189708	YACOLT	WA		02/20/2025	8.250	643,028		900,000
100189709	MEDFORD	OR		02/20/2025	7.500	960,918		1,325,000
100189710	SANFORD	NC		02/20/2025	9.500	139,650		194,000
100189711	NORTH PALM BEACH	FL		02/20/2025	7.625	2,564,683		3,200,000
100189712	ROGERS	AR		02/20/2025	6.875	147,210		264,000
100189713	LAS VEGAS	NV		02/20/2025	7.500	103,011		135,000
100189714	GRANTS PASS	OR		02/20/2025	7.375	259,057		328,000
100189715	ALBUQUERQUE	NM		02/20/2025	7.500	239,087		315,000
100189716	COLUMBIA	PA		02/20/2025	7.000	140,259		216,000
100189718	SMYRNA	GA		01/21/2025	8.000	493,530		600,000
100189719	WHITTIER	CA		01/21/2025	7.750	637,485		890,000
100189720	PANAMA CITY BEACH	FL		01/21/2025	7.750	178,846		219,000
100189721	BARTLETT	IL		01/21/2025	8.875	322,243		368,000
100189722	MIAMI	FL		01/21/2025	7.990	1,385,772		1,800,000
100189723	LAKEWOOD	NJ		01/21/2025	7.125	1,025,875		2,650,000
100189725	WEATHERFORD	TX		01/21/2025	6.875	276,203		375,000
100189726	CARNEGIE	PA		01/21/2025	8.750	311,545		337,000
100189727	LOXAHATCHEE	FL		01/21/2025	7.625	549,720		675,000
100189729	TEMPLE	TX		01/21/2025	7.125	263,338		370,000
100189730	TEMPLE	TX		01/21/2025	7.125	263,338		370,000
100189731	NEWARK	DE		01/21/2025	7.750	349,080		460,000
100189732	FRESNO	CA		01/21/2025	8.500	530,543		590,000
100189733	NEW PT RICHEY	FL		01/21/2025	7.625	560,418		749,000
100189734	LAKEWOOD	NJ		01/21/2025	7.625	713,937		1,175,000
100189735	LAKEWOOD	NJ		01/21/2025	7.625	713,937		1,200,000
100189736	LOTTSBURG	VA		01/21/2025	6.999	278,068		650,000
100189737	MINNETONKA	MN		01/21/2025	7.750	211,636		263,000
100189738	RALEIGH	NC		01/21/2025	7.625	214,098		280,000
100189739	GRANTS PASS	OR		01/21/2025	7.625	365,254		432,000
100189740	JACKSON	NJ		01/21/2025	7.375	409,410		700,000
100189741	THE VILLAGES	FL		01/21/2025	6.250	374,225		510,000
100189742	NORRISTOWN	PA		01/21/2025	7.875	210,659		290,000
100189743	PHOENIX	AZ		01/21/2025	6.999	316,280		440,000
100189744	SILVER BAY	MN		01/21/2025	7.000	766,534		856,000
100189745	CAPE GIRARDEAU	MO		01/21/2025	7.250	151,876		182,000
100189746	HASTINGS	FL		01/21/2025	7.500	275,158		385,000
100189747	TULARE	CA		01/21/2025	8.125	541,556		610,000
100189748	GAINESVILLE	FL		01/21/2025	6.624	702,256		950,000
100189749	BATON ROUGE	LA		01/21/2025	7.375	195,627		230,000
100189750	DES PLAINES	IL		01/21/2025	7.500	386,191		593,000
100189751	KISSIMMEE	FL		01/21/2025	7.250	448,996		618,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189752	SEATTLE	WA		01/21/2025	7.125	690,669		1,200,000
100189753	PALOS HEIGHTS	IL		01/21/2025	7.499	324,413		355,000
100189754	TYBEE ISLAND	GA		01/21/2025	6.875	563,597		855,000
100189755	ELLSWORTH	ME		01/21/2025	7.250	423,478		555,000
100189756	YELLOW SPRINGS	OH		01/21/2025	8.250	398,783		480,000
100189757	DAVENPORT	FL		01/21/2025	7.500	259,320		315,000
100189758	CAPE CORAL	FL		01/21/2025	7.375	250,463		349,000
100189759	LAVALLETTE	NJ		01/21/2025	7.875	670,172		730,000
100189760	ANDREWS	NC		01/21/2025	7.874	481,145		599,000
100189761	INDIO	CA		01/21/2025	6.624	462,131		670,000
100189762	NEW BUFFALO	MI		01/21/2025	7.250	514,120		675,000
100189763	GATLINBURG	TN		01/21/2025	7.625	594,379		678,000
100189764	ELLSWORTH	ME		01/21/2025	7.500	288,049		350,000
100189765	MURFREESBORO	TN		01/21/2025	7.124	314,555		395,000
100189766	VIRGINIA BEACH	VA		01/21/2025	8.250	291,318		317,000
100189767	TUCSON	AZ		01/21/2025	7.624	235,497		260,000
100189768	MANASSAS	VA		01/21/2025	6.999	605,070		820,000
100189769	PIGEON FORGE	TN		01/21/2025	6.999	659,805		830,000
100189770	NORTH LAS VEGAS	NV		01/21/2025	7.625	367,885		408,000
100189771	FRISCO	TX		01/21/2025	6.875	425,602		560,000
100189772	GALVESTON	TX		01/21/2025	7.500	523,040		609,000
100189773	STOCKTON	CA		01/21/2025	6.999	389,838		700,000
100189774	STEAMBOAT SPRINGS	CO		01/21/2025	6.875	734,432		970,000
100189775	TUCSON	AZ		01/21/2025	6.999	469,225		615,000
100189776	LAKEWOOD	OH		01/21/2025	6.999	274,484		364,000
100189777	CINCINNATI	OH		01/21/2025	7.375	287,307		331,500
100189778	LITTLE EGG HARBOR	NJ		01/21/2025	7.374	346,064		430,000
100189779	ALVARADO	TX		01/21/2025	7.875	233,521		265,000
100189780	WEST PALM BEACH	FL		01/21/2025	6.990	278,338		355,000
100189781	SAINT LOUIS	MO		01/21/2025	6.999	242,880		325,000
100189782	GILCHRIST	TX		01/21/2025	7.750	445,188		501,000
100189783	GREAT FALLS	MT		01/21/2025	6.499	184,011		283,000
100189784	HELEN	GA		01/21/2025	7.250	353,947		392,500
100189785	DOVER	VT		01/21/2025	7.624	389,330		525,000
100189786	MENIFEE	CA		01/21/2025	6.625	468,133		647,000
100189787	GATLINBURG	TN		01/21/2025	7.124	598,244		860,000
100189788	OCEAN SHORES	WA		01/21/2025	6.124	427,290		602,000
100189789	HOUSTON	TX		01/21/2025	6.580	648,303		925,000
100189790	RIVERVIEW	FL		01/21/2025	7.250	261,985		390,000
100189791	HOLCOMBE	WI		01/21/2025	6.125	266,699		389,000
100189792	BRADENTON	FL		01/21/2025	5.990	257,193		360,000
100189793	CHEYENNE	WY		01/21/2025	6.499	203,926		415,000
100189794	MANSFIELD	MA		01/21/2025	5.624	263,669		400,000
100189795	CLERMONT	FL		01/21/2025	6.990	441,301		554,000
100189796	CARROLTON	TX		01/21/2025	7.375	229,941		320,000
100189797	HARSHAW	WI		01/21/2025	6.624	485,172		770,000
100189798	SAINT AUGUSTINE	FL		01/21/2025	6.125	200,127		285,000
100189799	AIKEN	SC		01/21/2025	5.750	149,498		221,000
100189800	SAINT AUGUSTINE	FL		01/21/2025	6.250	205,710		281,000
100189801	AIKEN	SC		01/21/2025	5.750	149,498		217,000
100189802	BLOOMINGDALE	GA		01/21/2025	5.990	249,655		375,000
100189803	ALLENTOWN	PA		01/21/2025	7.250	190,553		250,000
100189804	LARGO	FL		01/21/2025	5.750	257,590		385,000
100189805	DAVENPORT	FL		01/21/2025	5.990	257,853		320,000
100189806	PRINCETON	TX		01/21/2025	7.375	216,524		319,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189807	CHARLOTTE	NC		01/21/2025	7.125	222,398		294,000
100189808	PHILADELPHIA	PA		01/21/2025	7.250	183,727		380,000
100189809	CENTREVILLE	VA		01/21/2025	6.990	437,852		615,000
100189810	PROVIDENCE VILLAGE	TX		01/21/2025	7.125	326,244		415,000
100189811	PHILADELPHIA	PA		01/21/2025	7.250	187,816		380,000
100189812	BIG BEAR LAKE	CA		01/21/2025	7.490	525,441		575,000
100189813	MIAMI	FL		01/21/2025	7.125	672,850		895,000
100189814	LITTLE ELM	TX		01/21/2025	6.750	296,799		435,000
100189815	CHINA SPRING	TX		01/21/2025	5.500	200,772		291,000
100189816	PLANT CITY	FL		01/21/2025	5.500	257,636		367,000
100189817	WAKE FOREST	NC		01/21/2025	5.500	213,071		305,000
100189818	PARRISH	FL		01/21/2025	5.500	260,147		322,000
100189819	SAINT AUGUSTINE	FL		01/21/2025	5.750	221,692		323,000
100189820	MCKINNEY	TX		01/21/2025	5.750	289,857		415,000
100189821	KERNERSVILLE	NC		01/21/2025	5.750	170,449		259,000
100189822	WESTERVILLE	OH		01/21/2025	7.375	224,284		321,000
100189823	ADDISON	IL		01/21/2025	7.000	477,896		628,780
100189824	HIGHLANDS RANCH	CO		01/21/2025	6.625	395,448		536,000
100189825	KAMUELA	HI		01/21/2025	7.625	433,673		535,000
100189826	MONTGOMERY	AL		01/21/2025	6.875	250,284		375,000
100189827	PUNTA GORDA	FL		01/21/2025	5.750	190,868		318,000
100189828	SEATTLE	WA		01/21/2025	6.750	703,763		930,000
100189829	HOUSTON	TX		01/21/2025	7.250	289,952		394,000
100189830	TALLAHASSEE	FL		01/21/2025	7.875	158,012		210,000
100189831	AUBURN	AL		01/21/2025	6.875	361,254		403,000
100189832	ROCKPORT	TX		01/21/2025	6.875	276,636		370,000
100189833	NOKOMIS	FL		01/21/2025	6.875	219,177		328,500
100189834	RICHARDSON	TX		01/21/2025	7.500	383,355		534,000
100189835	COLORADO SPRINGS	CO		01/21/2025	7.490	227,228		330,000
100189836	PASCO	WA		01/21/2025	7.625	255,931		337,000
100189837	PARKVILLE	MO		01/21/2025	6.625	324,892		435,000
100189838	RICHARDSON	TX		01/21/2025	6.990	477,918		630,000
100189839	CANTON	GA		01/21/2025	6.990	396,931		545,000
100189840	GLADSTONE	OR		01/21/2025	6.625	428,237		618,000
100189841	COLUMBIA	SC		01/21/2025	7.990	245,444		263,000
100189842	PRINCETON JUNCTION	NJ		01/21/2025	7.625	779,642		1,080,000
100189843	PUYALLUP	WA		01/21/2025	6.490	400,319		560,000
100189844	AUSTIN	TX		01/21/2025	6.250	606,928		835,000
100189845	LAKEVILLE	MN		01/21/2025	4.990	253,011		385,000
100189846	LAWRENCEVILLE	GA		01/21/2025	7.125	303,949		380,000
100189847	MYRTLE BEACH	SC		01/21/2025	5.500	240,690		474,000
100189848	LAS VEGAS	NV		01/21/2025	5.500	249,825		384,000
100189849	CARRABASSETT VALLEY	ME		01/21/2025	7.625	385,450		500,000
100189850	CARTERSVILLE	GA		01/21/2025	5.500	303,028		432,000
100189851	SARATOGA SPRINGS	UT		01/21/2025	5.750	291,489		455,000
100189852	SPOTSYLVANIA	VA		01/21/2025	7.750	761,106		835,000
100189853	MERIDIAN	ID		01/21/2025	6.875	301,374		447,000
100189854	MURFREESBORO	TN		01/21/2025	5.750	281,759		398,000
100189855	CLERMONT	FL		01/21/2025	5.500	303,002		444,000
100189856	BRIDGTON	ME		01/21/2025	8.125	511,117		556,000
100189857	FLAGSTAFF	AZ		01/21/2025	7.375	637,911		848,000
100189858	NORTH LAS VEGAS	NV		01/21/2025	5.750	265,646		363,000
100189859	AUSTIN	TX		01/21/2025	7.875	262,942		334,000
100189860	HENDERSON	NV		01/21/2025	5.625	460,570		575,000
100189861	LOGAN	OH		01/21/2025	7.625	782,095		915,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189862	COLORADO SPRINGS	CO		01/21/2025	4.990	270,179		494,000
100189863	AUSTIN	TX		01/21/2025	7.375	243,710		334,000
100189864	SUMMERVILLE	SC		01/21/2025	7.875	403,364		535,000
100189865	ST AUGUSTINE	FL		01/21/2025	6.875	702,425		1,156,000
100189866	GRAHAM	NC		01/21/2025	5.375	174,019		254,000
100189867	MARRIOTTSVILLE	MD		01/21/2025	7.500	546,813		770,000
100189868	WESTFIELD	IN		01/21/2025	6.625	292,911		480,000
100189869	ACWORTH	GA		01/21/2025	5.375	289,928		420,000
100189870	CHICAGO	IL		01/21/2025	7.875	268,432		325,000
100189871	DEERFIELD BEACH	FL		01/21/2025	6.750	360,103		480,000
100189872	SARASOTA	FL		01/21/2025	7.500	407,764		525,000
100189873	WAKE FOREST	NC		01/21/2025	5.500	306,365		427,000
100189874	MADISON	AL		01/21/2025	5.125	222,352		355,000
100189875	LORIS	SC		01/21/2025	7.500	275,291		335,000
100189876	GRAHAM	NC		01/21/2025	5.250	225,273		351,000
100189877	WESTFIELD	IN		01/21/2025	5.375	192,972		300,000
100189878	ATHENS	AL		01/21/2025	5.125	189,946		276,000
100189879	TIMNATH	CO		01/21/2025	4.990	357,138		545,000
100189880	POTTSTOWN	PA		01/21/2025	5.375	345,726		525,000
100189881	LAKE HAVASU CITY	AZ		01/21/2025	7.375	461,012		650,000
100189882	REHOBOTH BEACH	DE		01/21/2025	7.500	427,586		595,000
100189883	ROME CITY	IN		01/21/2025	7.625	547,587		715,000
100189884	KANAB	UT		01/21/2025	7.375	802,033		1,075,000
100189885	PULLMAN	WA		01/21/2025	7.500	298,993		389,000
100189886	WINTER PARK	CO		01/21/2025	6.875	265,921		370,000
100189887	LUDINGTON	MI		01/21/2025	7.125	290,742		380,000
100189888	PRAIRIE RIDGE	TX		01/21/2025	7.500	292,064		395,000
100189889	MADISON	WI		01/21/2025	7.490	299,033		465,000
100189890	FISHERS	IN		01/21/2025	7.500	236,354		293,000
100189891	BOYNTON BEACH	FL		01/21/2025	7.125	362,484		478,000
100189892	CONCORD	NC		01/21/2025	7.125	302,581		415,000
100189893	CARY	NC		01/21/2025	7.125	455,586		599,000
100189894	TAMPA	FL		01/21/2025	7.500	286,322		375,000
100189895	PRINCETON	TX		01/21/2025	6.875	254,838		338,000
100189896	ELKRIDGE	MD		01/21/2025	7.125	357,669		520,000
100189897	CHELSEA	MA		01/21/2025	6.875	674,224		900,000
100189898	MARICOPA	AZ		01/21/2025	7.500	303,685		371,000
100189899	MILWAUKEE	WI		01/21/2025	7.990	203,112		280,000
100189900	WEEKI WACHEE	FL		01/21/2025	7.375	330,303		410,000
100189901	MCKINNEY	TX		01/21/2025	7.125	282,333		372,000
100189902	PLAIN CITY	OH		01/21/2025	7.250	549,757		700,000
100189903	COCOA	FL		01/21/2025	7.625	349,297		380,000
100189904	NORTH CHESTERFIELD	VA		01/21/2025	6.250	277,415		380,500
100189905	ROANOKE	VA		01/21/2025	7.500	251,795		311,500
100189906	PORT ST LUCIE	FL		01/21/2025	6.990	787,270		1,075,000
100189907	TUCSON	AZ		01/21/2025	7.375	233,235		328,000
100189908	FAIRWAY	KS		01/21/2025	7.500	203,740		290,000
100189909	LITCHFIELD PARK	AZ		01/21/2025	6.990	406,692		455,000
100189910	CANTON	GA		01/21/2025	7.625	329,553		425,000
100189911	INDIALANTIC	FL		01/21/2025	7.125	240,769		335,000
100189912	IRVINE	CA		01/21/2025	7.250	816,460		1,555,000
100189913	ATHENS	GA		01/21/2025	7.375	166,150		220,000
100189914	CYPRESS	TX		01/21/2025	6.500	256,679		405,000
100189915	FRESNO	CA		01/21/2025	7.500	333,478		450,000
100189916	FORT MYERS	FL		01/21/2025	6.125	730,332		1,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189917	SAINT CLOUD	FL		01/21/2025	6.875	391,841		445,000
100189918	THE VILLAGES	FL		01/21/2025	7.375	314,869		392,500
100189919	WAKE FOREST	NC		01/21/2025	5.250	207,587		305,000
100189920	APEX	NC		01/21/2025	5.250	288,788		420,000
100189921	SAN TAN VALLEY	AZ		01/21/2025	5.000	212,022		465,000
100189922	MCKINNEY	TX		01/21/2025	4.990	234,651		347,000
100189923	CLOVIS	CA		01/21/2025	7.000	469,194		654,000
100189924	BUFORD	GA		01/21/2025	4.990	290,061		425,000
100189925	DOWNINGTOWN	PA		01/21/2025	4.990	379,408		557,000
100189926	PEORIA	AZ		01/21/2025	4.990	364,373		660,000
100189927	SMITHFIELD	NC		01/21/2025	5.250	171,697		266,000
100189928	LATHROP	CA		01/21/2025	4.625	179,801		675,000
100189929	DOWNINGTOWN	PA		01/21/2025	7.375	382,429		510,000
100189930	SMITHFIELD	NC		01/21/2025	5.375	182,424		265,000
100189931	ACWORTH	GA		01/21/2025	5.375	314,246		475,000
100189932	POTTSTOWN	PA		01/21/2025	8.125	381,772		525,000
100189933	RALEIGH	NC		01/21/2025	6.250	325,261		408,000
100189934	SURPRISE	AZ		01/21/2025	4.750	260,824		396,000
100189935	HUNTLEY	IL		01/21/2025	5.375	234,559		355,000
100189936	MURRIETA	CA		01/21/2025	4.875	347,203		672,500
100189937	SPARKS	NV		01/21/2025	4.990	282,487		460,000
100189938	HOT SPRINGS VILLAGE	AR		01/21/2025	7.490	633,837		887,000
100189939	ROGERSVILLE	AL		01/21/2025	7.250	428,638		600,000
100189940	CAMDENTON	MO		01/21/2025	7.625	366,421		575,000
100189941	APEX	NC		01/21/2025	4.875	277,029		458,000
100189942	SAN TAN VALLEY	AZ		01/21/2025	5.250	240,482		346,000
100189944	BLACK BUTTE RANCH	OR		01/21/2025	7.625	673,455		837,000
100189945	LOVELAND	CO		01/21/2025	7.250	701,839		960,000
100189946	NOBLESVILLE	IN		01/21/2025	7.875	257,282		315,000
100189947	SALT LAKE CITY	UT		01/21/2025	7.250	469,599		619,000
100189948	COLUMBIA	SC		01/21/2025	7.500	282,956		310,000
100189949	MINERAL	VA		01/21/2025	7.500	804,200		1,001,000
100189950	LIBERTY HILL	TX		01/21/2025	4.500	222,746		370,000
100189951	SOMERVILLE	TN		01/21/2025	6.625	312,835		420,000
100189952	THE VILLAGES	FL		01/21/2025	7.250	399,489		500,000
100189953	ELKHART LAKE	WI		01/21/2025	7.500	680,923		890,000
100189954	WESLEY CHAPEL	FL		01/21/2025	5.875	654,005		1,155,000
100189955	SALEM	OR		01/21/2025	7.500	293,240		388,000
100189956	CLAYTON	NC		01/21/2025	6.875	253,105		334,500
100189957	LAS VEGAS	NV		01/21/2025	6.750	462,866		650,000
100189958	JACKSONVILLE	AR		01/21/2025	8.125	203,443		229,000
100189959	FAYETTEVILLE	AR		01/21/2025	7.500	283,248		369,900
100189960	ELK HORN	KY		01/21/2025	7.125	538,235		597,000
100189961	SALTILLO	TX		01/21/2025	6.875	262,427		340,000
100189962	GEORGETOWN	TX		01/21/2025	7.375	540,146		725,000
100189963	TUCSON	AZ		01/21/2025	7.125	234,391		315,000
100189964	SNELLVILLE	GA		01/21/2025	7.375	693,379		900,000
100189965	KUTTAWA	KY		01/21/2025	7.125	462,562		760,000
100189966	MURPHY	NC		01/21/2025	6.990	276,106		310,000
100189967	HILLIARD	OH		01/21/2025	7.625	412,986		478,000
100189968	CHARLOTTE	NC		01/21/2025	7.125	356,175		440,000
100189969	FATE	TX		01/21/2025	7.000	293,134		395,000
100189970	DURHAM	NC		01/21/2025	7.375	250,924		312,000
100189971	LAS VEGAS	NV		01/21/2025	4.750	375,007		537,000
100189972	BOOTHBAY HARBOR	ME		01/21/2025	7.250	410,481		540,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189973	HATTERAS	NC		01/21/2025	6.990	349,657		495,000
100189974	TUCSON	AZ		01/21/2025	6.875	241,369		319,000
100189975	WAIKOLOA	HI		01/21/2025	6.625	888,645		1,375,000
100189976	WELLSBORO	PA		01/21/2025	7.500	245,954		266,000
100189977	CHUBBUCK	ID		01/21/2025	6.990	260,850		310,000
100189978	SAINT AUGUSTINE	FL		01/21/2025	5.500	238,685		336,000
100189979	PALM COAST	FL		01/21/2025	4.990	173,913		245,000
100189980	CEDAR CITY	UT		01/21/2025	5.750	224,885		349,000
100189981	SAINT AUGUSTINE	FL		01/21/2025	5.500	190,490		278,000
100189982	HUNTSVILLE	TX		01/21/2025	5.750	203,357		276,000
100189983	LURAY	VA		01/21/2025	7.625	215,767		280,000
100189984	BEAUFORT	NC		01/21/2025	6.625	520,054		706,000
100189985	LAS VEGAS	NV		01/21/2025	5.500	321,347		456,000
100189986	HOUSTON	TX		01/21/2025	5.500	181,002		272,000
100189987	BRADENTON	FL		01/21/2025	5.500	241,157		497,000
100189988	NORTH FORT MYERS	FL		01/21/2025	5.750	239,881		324,000
100189989	BREINIGSVILLE	PA		01/21/2025	7.750	291,357		390,000
100189990	NORTH LAS VEGAS	NV		01/21/2025	5.750	286,405		405,000
100189991	MCKINNEY	TX		01/21/2025	5.750	309,237		417,000
100189992	ELBERTA	AL		01/21/2025	5.750	207,135		290,000
100189993	MCKINNEY	TX		01/21/2025	5.750	288,051		435,000
100189994	JACKSONVILLE	NC		01/21/2025	5.750	247,022		302,000
100189995	BRYAN	TX		01/21/2025	5.500	194,029		282,000
100189996	LOCKHART	TX		01/21/2025	5.500	193,306		305,000
100189997	LAS VEGAS	NV		01/21/2025	5.500	197,174		335,000
100189998	FULSHEAR	TX		01/21/2025	4.990	238,078		353,000
100189999	BATON ROUGE	LA		01/21/2025	5.750	211,468		305,000
100190000	NORTH LAS VEGAS	NV		01/21/2025	5.750	266,128		360,000
100190001	NORTH LAS VEGAS	NV		01/21/2025	5.750	288,556		404,000
100190002	FOLEY	AL		01/21/2025	8.125	308,210		332,000
100190003	CONWAY	SC		01/21/2025	5.500	244,338		300,000
100190004	HUNTSVILLE	AL		01/21/2025	5.750	223,661		319,800
100190005	MOBILE	AL		01/21/2025	4.990	193,426		311,200
100190006	CONWAY	SC		01/21/2025	5.500	246,099		356,000
100190007	ARGYLE	TX		01/21/2025	5.750	328,415		465,000
100190008	SCOTTSDALE	AZ		01/21/2025	5.990	363,343		692,000
100190009	SCOTTSDALE	AZ		01/21/2025	7.125	487,189		657,000
100190010	LEBANON	TN		01/21/2025	5.500	218,003		385,000
100190011	HOUSTON	TX		01/21/2025	5.500	211,397		309,000
100190012	FRESNO	CA		01/21/2025	5.500	300,594		430,000
100190013	BRANDYWINE	MD		01/21/2025	5.500	313,605		475,000
100190014	DAPHNE	AL		01/21/2025	5.750	237,018		332,000
100190015	LEANDER	TX		01/21/2025	5.625	317,846		460,000
100190016	ROYSE CITY	TX		01/21/2025	5.750	232,998		350,000
100190017	SHERMAN	TX		01/21/2025	5.750	173,975		260,000
100190018	CANDLER	NC		01/21/2025	5.750	257,446		340,000
100190019	WAKE FOREST	NC		01/21/2025	5.750	226,670		305,000
100190020	HEPHZIBAH	GA		01/21/2025	5.500	188,789		260,000
100190021	ELLENSBURG	WA		01/21/2025	5.750	269,819		369,000
100190022	HOUSTON	TX		01/21/2025	5.750	197,303		278,000
100190023	DAPHNE	AL		01/21/2025	5.250	231,726		335,000
100190024	OCALA	FL		01/21/2025	5.500	232,450		330,000
100190025	SUPPLY	NC		01/21/2025	6.875	300,307		380,000
100190026	PROVO	UT		01/21/2025	5.500	278,353		394,990
100190027	MYRTLE BEACH	SC		01/21/2025	5.625	261,858		351,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190028	GALLATIN	TN		01/21/2025	7.125	304,167		392,000
100190029	FULSHEAR	TX		01/21/2025	4.990	232,604		340,000
100190030	SHERMAN	TX		01/21/2025	5.750	171,041		270,000
100190031	HAW RIVER	NC		01/21/2025	5.500	245,251		350,000
100190032	BAKERSFIELD	CA		01/21/2025	5.500	364,546		520,000
100190033	SHERMAN	TX		01/21/2025	5.750	170,092		265,000
100190034	HOUSTON	TX		01/21/2025	5.500	224,117		319,000
100190035	GREENVILLE	TX		01/21/2025	5.750	174,410		266,500
100190036	ROUND ROCK	TX		01/21/2025	5.500	216,089		390,000
100190037	WAUKEE	IA		01/21/2025	5.750	243,223		345,000
100190038	FOLSOM	CA		01/21/2025	7.625	564,809		730,000
100190039	SUN LAKES	AZ		01/21/2025	7.375	446,570		690,000
100190040	BETHPAGE	TN		01/21/2025	8.125	242,370		287,000
100190041	THE VILLAGES	FL		01/21/2025	7.625	272,448		349,500
100190042	OCALA	FL		01/21/2025	5.500	262,130		325,000
100190043	TOMS RIVER	NJ		01/21/2025	7.750	324,334		450,000
100190044	SALT LAKE CITY	UT		01/21/2025	7.125	329,131		429,247
100190045	SANTA ANA	CA		01/21/2025	7.250	577,698		810,000
100190046	VENICE	FL		01/21/2025	7.250	305,421		398,000
100190047	SAN JOSE	CA		01/21/2025	6.750	731,501		1,035,000
100190048	OCEAN CITY	MD		01/21/2025	7.375	296,058		385,000
100190049	ATLANTA	GA		01/21/2025	7.375	254,601		315,000
100190050	MCCALL	ID		01/21/2025	8.375	681,697		737,000
100190051	HAINES CITY	FL		01/21/2025	5.750	254,459		353,000
100190052	PORTLAND	OR		01/21/2025	7.750	714,252		820,000
100190053	BEAR LAKE	MI		01/21/2025	7.875	724,169		879,000
100190054	CHESTERFIELD	MI		01/21/2025	7.375	594,476		775,000
100190055	MARSHALL	NC		01/21/2025	7.625	281,797		376,000
100190056	EATONTON	GA		01/21/2025	7.375	384,348		550,000
100190057	SAINT GEORGE	UT		01/21/2025	7.125	277,149		375,700
100190058	HAMPTON	GA		01/21/2025	6.125	269,101		366,000
100190059	ROSEVILLE	CA		01/21/2025	5.625	389,888		567,000
100190060	OCEAN CITY	MD		01/21/2025	7.125	512,270		682,000
100190061	RICHMOND	VA		01/21/2025	8.125	510,635		620,000
100190062	THE VILLAGES	FL		01/21/2025	7.500	323,722		465,000
100190063	BASS LAKE	CA		01/21/2025	7.500	388,574		427,000
100190064	POINCIANA	FL		01/21/2025	7.375	251,086		305,000
100190065	NORTHLAKE	TX		01/21/2025	7.875	420,129		575,000
100190066	PAGE	AZ		01/21/2025	7.250	277,739		370,000
100190067	CHAPEL HILL	NC		01/21/2025	7.375	730,076		950,000
100190068	CUMMING	GA		01/21/2025	7.375	454,111		610,000
100190069	LAKE PLACID	FL		01/21/2025	7.250	273,798		355,000
100190070	CHESTERFIELD	SC		01/21/2025	7.375	283,000		354,000
100190071	PAONIA	CO		01/21/2025	6.875	283,147		400,000
100190072	CONCORD	CA		01/21/2025	6.875	498,344		735,000
100190073	LAS VEGAS	NV		01/21/2025	7.125	317,618		433,000
100190074	SPOKANE VALLEY	WA		01/21/2025	7.625	528,154		650,000
100190075	AURORA	IL		01/21/2025	7.250	284,362		408,000
100190076	GRANBURY	TX		01/21/2025	6.750	310,969		395,000
100190077	TEMPLE	TX		01/21/2025	5.750	219,523		270,000
100190078	CHATTANOOGA	TN		01/21/2025	6.500	264,511		355,000
100190079	GREENVILLE	NC		01/21/2025	6.750	242,252		320,000
100190080	GLEN ALLEN	VA		01/21/2025	6.625	273,451		325,000
100190081	OXNARD	CA		01/21/2025	6.990	425,943		690,000
100190082	EDISON	NJ		01/21/2025	7.500	387,691		525,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190083	PALMYRA	VA		01/21/2025	6.500	279,891		340,000
100190084	CYPRESS	TX		01/21/2025	6.990	239,754		317,000
100190085	SEATTLE	WA		01/21/2025	6.875	569,430		755,000
100190086	KELLER	TX		01/21/2025	6.375	495,224		630,000
100190087	SANTA MARIA	CA		01/21/2025	6.875	402,382		570,000
100190088	LAWRENCEVILLE	GA		01/21/2025	7.500	332,951		405,000
100190089	MERIDIAN	ID		01/21/2025	7.250	316,491		452,000
100190090	RANCHO CUCAMONGA	CA		01/21/2025	6.875	483,645		770,000
100190091	KISSIMMEE	FL		01/21/2025	7.375	297,580		397,000
100190092	LAWRENCEVILLE	GA		01/21/2025	7.500	320,529		397,000
100190093	LONSDALE	MN		01/21/2025	7.375	268,679		350,000
100190094	AUBURN	GA		01/21/2025	6.875	339,319		455,000
100190095	WENTZVILLE	MO		01/21/2025	6.875	307,519		412,000
100190096	COTTLEVILLE	MO		01/21/2025	6.750	275,394		369,000
100190097	FORNEY	TX		01/21/2025	7.625	243,579		312,000
100190098	DURANGO	CO		01/21/2025	8.250	675,939		815,000
100190099	MABANK	TX		01/21/2025	7.875	469,259		708,000
100190100	CRESTLINE	CA		01/21/2025	7.625	269,019		325,000
100190101	MILTON	FL		01/21/2025	6.875	468,504		669,000
100190102	DALLAS	TX		01/21/2025	6.875	342,522		455,000
100190103	VONORE	TN		01/21/2025	7.500	648,322		840,000
100190104	SIMPSONVILLE	SC		01/21/2025	8.125	268,154		310,000
100190105	MODESTO	CA		01/21/2025	7.625	295,879		395,000
100190106	BRENTWOOD	CA		01/21/2025	6.990	510,594		680,000
100190107	COPPELL	TX		01/21/2025	7.000	315,129		445,000
100190108	SUMMERVILLE	SC		01/21/2025	6.875	239,624		267,000
100190109	MIDDLETOWN	DE		01/21/2025	7.625	368,049		446,000
100190110	MESA	AZ		01/21/2025	7.625	308,125		399,000
100190111	CHICAGO	IL		01/21/2025	7.125	720,297		945,000
100190112	PIGEON FORGE	TN		01/21/2025	7.625	654,833		760,000
100190113	YAKIMA	WA		01/21/2025	7.500	255,117		317,000
100190114	BROCKTON	MA		01/21/2025	7.990	314,273		384,000
100190115	LANESBOROUGH	MA		01/21/2025	7.375	271,783		352,100
100190116	SEATTLE	WA		01/21/2025	6.990	641,742		840,000
100190117	OAK PARK	IL		01/21/2025	7.625	303,496		440,000
100190118	WICHITA	KS		01/21/2025	6.990	247,133		340,000
100190119	ABILENE	TX		01/21/2025	8.125	363,127		394,000
100190120	CLERMONT	FL		01/21/2025	7.875	312,934		376,000
100190121	JACKSON	NJ		01/21/2025	6.990	570,446		750,000
100190122	TACOMA	WA		01/21/2025	7.000	464,980		575,000
100190123	CHARLOTTE	NC		01/21/2025	7.375	249,922		338,000
100190124	FISHERS	IN		01/21/2025	7.500	294,127		360,000
100190125	TUCKERTON	NJ		01/21/2025	7.500	267,627		345,000
100190126	CLEARWATER	FL		01/21/2025	7.375	285,612		380,000
100190127	MARIETTA	GA		01/21/2025	7.125	306,638		415,000
100190128	WINDER	GA		01/21/2025	7.500	337,843		425,000
100190129	FLINTSTONE	GA		01/21/2025	7.500	301,079		330,000
100190130	GERMANTOWN	TN		01/21/2025	7.250	306,976		401,500
100190131	GRAYSON	GA		01/21/2025	7.990	254,963		335,000
100190132	VIENNA	VA		01/21/2025	7.125	720,201		940,000
100190133	GAINESVILLE	FL		01/21/2025	6.990	349,400		460,000
100190134	SARASOTA	FL		01/21/2025	6.500	294,493		505,000
100190135	MUSKEGON	MI		01/21/2025	7.375	271,458		331,000
100190136	TRACY	CA		01/21/2025	6.875	566,580		800,000
100190137	BUCKEYE	AZ		01/21/2025	6.500	336,501		470,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190138	WENTZVILLE	MO		01/21/2025	6.875	310,988		410,000
100190139	LOWELL	MA		01/21/2025	7.375	500,814		760,000
100190140	PALMETTO	FL		01/21/2025	6.625	508,491		650,000
100190141	LEANDER	TX		01/21/2025	6.750	681,449		880,000
100190142	ONTARIO	CA		01/21/2025	6.125	442,982		620,000
100190143	VISALIA	CA		01/21/2025	7.625	238,001		290,000
100190144	BELMONT	NC		01/21/2025	7.250	258,365		337,000
100190145	WINTER GARDEN	FL		01/21/2025	5.750	441,373		655,000
100190146	EAGLE	ID		01/21/2025	6.500	526,844		711,000
100190147	WARNER ROBINS	GA		01/21/2025	6.875	239,408		304,000
100190148	CATONSVILLE	MD		01/21/2025	6.625	285,162		380,000
100190149	LAUREL	MD		01/21/2025	6.625	234,206		312,000
100190150	MELBOURNE	FL		01/21/2025	7.625	269,378		370,000
100190151	HAINES CITY	FL		01/21/2025	7.490	252,834		330,000
100190152	WILDWOOD CREST	NJ		01/21/2025	7.625	315,111		411,000
100190153	ELK GROVE	CA		01/21/2025	7.625	483,515		585,000
100190154	HOUSTON	TX		01/21/2025	6.875	251,523		332,000
100190155	RIDGEFIELD	WA		01/21/2025	6.990	274,883		750,000
100190156	DAVENPORT	FL		01/21/2025	7.125	298,951		378,000
100190157	KNOXVILLE	TN		01/21/2025	7.490	308,884		402,000
100190158	GREENSBORO	NC		01/21/2025	7.125	246,823		325,000
100190159	ASHEVILLE	NC		01/21/2025	7.125	289,991		416,000
100190160	HANOVER PARK	IL		01/21/2025	7.990	306,217		367,000
100190161	CELINA	TX		01/21/2025	7.250	331,683		516,000
100190162	DELRAY BEACH	FL		01/21/2025	7.250	780,433		2,132,000
100190163	EUREKA	MT		01/21/2025	7.125	610,784		800,000
100190164	WESTBURY	NY		01/21/2025	6.625	511,929		685,000
100190165	CHICO	CA		01/21/2025	7.490	411,542		650,000
100190166	RICHMOND	TX		01/21/2025	6.750	320,137		450,000
100190167	ANCHORAGE	AK		01/21/2025	6.875	733,503		1,017,000
100190168	COLORADO SPRINGS	CO		01/21/2025	7.500	301,360		390,000
100190169	DUBLIN	OH		01/21/2025	7.000	370,393		560,000
100190170	HAYESVILLE	NC		01/21/2025	7.125	258,085		445,000
100190171	PIGEON FORGE	TN		01/21/2025	6.990	726,917		956,000
100190172	WILDWOOD CREST	NJ		01/21/2025	6.875	618,332		915,000
100190173	CENTERTON	AR		01/21/2025	6.990	248,563		325,000
100190174	SAN DIEGO	CA		01/21/2025	7.000	1,268,806		1,680,000
100190175	GRIFFIN	GA		01/21/2025	7.625	280,442		350,000
100190176	MERCED	CA		01/21/2025	6.990	267,236		355,000
100190177	CONROE	TX		01/21/2025	7.625	247,811		330,000
100190178	CHICAGO	IL		01/21/2025	6.125	348,015		592,000
100190179	MOORE	SC		01/21/2025	6.875	234,461		262,000
100190180	CHATSWORTH	CA		01/21/2025	7.375	1,499,378		1,900,000
100190181	SALEM	VA		01/21/2025	6.875	189,455		327,000
100190182	FOUNTAIN VALLEY	CA		01/21/2025	8.750	1,590,661		1,910,000
100190183	WOODSTOCK	GA		01/21/2025	7.750	431,872		536,000
100190184	LOS ANGELES	CA		01/21/2025	6.500	233,622		1,100,000
100190185	ROYAL OAKS	CA		01/21/2025	9.375	676,842		840,000
100190186	LOWELL	MA		01/21/2025	6.750	617,067		925,000
100190187	SACRAMENTO	CA		01/21/2025	7.500	267,577		500,000
100190188	CHATSWORTH	CA		01/21/2025	7.000	1,217,559		1,730,000
100190189	CITY OF LOS ANGELES VENICE AR	CA		01/21/2025	7.500	1,622,770		1,980,000
100190190	STUDIO CITY AREA CITY OF LOS	CA		01/21/2025	7.875	2,963,960		3,850,000
100190191	PLACENTIA	CA		01/21/2025	6.875	732,576		1,360,000
100190192	SAN RAFAEL	CA		01/21/2025	6.750	470,987		800,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190193	PALM BAY	FL		01/21/2025	7.500	234,009		295,000
100190194	LANCASTER	CA		01/21/2025	7.750	329,783		570,000
100190195	MAPLE VALLEY	WA		01/21/2025	8.875	519,750		875,000
100190196	PORT ARTHUR	TX		01/21/2025	7.500	285,483		389,500
100190197	JACKSONVILLE	FL		01/21/2025	8.375	291,480		347,000
100190198	RICHMOND	TX		01/21/2025	7.750	335,830		510,000
100190199	GREENSBORO	NC		01/21/2025	7.000	284,895		350,000
100190200	ANAHEIM	CA		01/21/2025	7.500	730,092		900,000
100190201	LOS ANGELES	CA		01/21/2025	7.875	1,653,960		2,300,000
100190202	PARLIER	CA		01/21/2025	7.125	236,270		363,000
100190203	DAVENPORT	FL		01/21/2025	8.750	241,781		310,000
100190204	WELLINGTON	FL		01/21/2025	7.875	196,772		375,000
100190205	PAHRUMP	NV		01/21/2025	7.625	285,796		427,000
100190206	MIRAMAR	FL		01/21/2025	7.250	755,092		930,000
100190207	WOODLAND HILLS AREA CITY OF L	CA		01/21/2025	7.750	1,785,098		2,200,000
100190208	GREENSBORO	NC		01/21/2025	7.000	294,451		360,000
100190209	COVINA	CA		01/21/2025	8.375	549,429		664,000
100190210	LEWISVILLE	TX		01/21/2025	7.375	487,358		594,000
100190211	ELLENWOOD	GA		01/21/2025	7.250	243,871		327,000
100190212	ANAHEIM	CA		01/21/2025	7.500	760,662		935,000
100190213	KANNAPOLIS	NC		01/21/2025	6.750	251,253		332,000
100190214	MAURICE	LA		01/21/2025	7.500	328,041		410,000
100190215	IRVINE	CA		01/21/2025	8.125	1,693,857		2,050,000
100190216	SOUTH LAKE TAHOE	CA		01/21/2025	7.750	859,203		1,050,000
100190217	HOUSTON	TX		01/21/2025	6.875	218,325		280,000
100190218	NORTH CHARLESTON	SC		01/21/2025	7.375	321,253		445,000
100190219	HALLANDALE BEACH	FL		01/21/2025	6.375	416,701		675,000
100190220	ALHAMBRA	CA		01/21/2025	6.625	348,512		1,350,000
100190221	HOBBS	NM		01/21/2025	7.000	210,904		310,000
100190222	COSTA MESA	CA		01/21/2025	7.500	692,182		1,180,000
100190223	ALBUQUERQUE	NM		01/21/2025	7.250	308,951		378,000
100190224	(SYLMAR AREA) LOS ANGELES	CA		01/21/2025	6.875	694,865		855,000
100190225	LONG BEACH	CA		01/21/2025	8.875	937,495		1,200,000
100190226	GARDEN GROVE	CA		01/21/2025	7.500	954,390		1,166,000
100190227	MENLO PARK	CA		01/21/2025	7.125	1,719,756		2,245,000
100190228	NAPLES	FL		01/21/2025	6.500	297,938		605,000
100190229	WEST HILLS	CA		01/21/2025	6.875	1,167,813		1,650,000
100190230	WESTLAKE VILLAGE	CA		01/21/2025	7.750	2,582,069		4,100,000
100190231	FORT WAYNE	IN		01/21/2025	7.750	103,161		158,000
100190232	ARLINGTON	TX		01/21/2025	6.875	193,329		345,000
100190233	PENSACOLA	FL		01/21/2025	7.625	194,166		260,000
100190234	(NORTH HOLLYWOOD AREA) LOS ANG	CA		01/21/2025	8.375	1,321,056		1,600,000
100190235	NORTH LAS VEGAS	NV		01/21/2025	7.625	399,000		475,000
100190236	MORRISTOWN	TN		01/21/2025	6.875	556,958		750,000
100190237	FULLERTON	CA		01/21/2025	8.750	677,250		1,290,000
100190238	PARKLAND	FL		01/21/2025	6.750	1,209,422		1,890,000
100190239	CHERRY HILL	NJ		01/22/2025	6.920	338,415		660,000
100190240	MOORE	SC		01/22/2025	7.320	135,337		330,000
100190241	KANSAS CITY	MO		01/22/2025	7.500	137,847		205,000
100190242	CINCINNATI	OH		01/22/2025	7.370	207,289		315,000
100190243	WEISER	ID		01/22/2025	8.120	231,728		320,000
100190244	POTTSTOWN	PA		01/22/2025	7.100	257,876		360,500
100190247	FREEHOLD	NJ		01/22/2025	7.600	174,079		244,000
100190249	MAURERTOWN	VA		01/22/2025	7.580	216,636		343,000
100190250	CLEVELAND	OH		01/22/2025	8.400	98,765		128,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190251	JOLIET	IL		01/22/2025	7.200	154,217		215,000
100190252	HARRISBURG	PA		01/22/2025	8.230	156,757		220,000
100190253	WINCHESTER	VA		01/22/2025	7.800	216,082		307,000
100190256	PITTSBURGH	PA		01/22/2025	6.890	130,148		215,000
100190257	CHICAGO	IL		01/22/2025	7.270	267,619		350,000
100190258	DAYTON	OH		01/22/2025	8.630	77,654		100,000
100190259	DOLTON	IL		01/22/2025	7.250	148,604		195,500
100190260	SAINT JOSEPH	MO		01/22/2025	8.100	145,564		190,000
100190261	MONTICELLO	NY		01/22/2025	7.650	106,628		200,000
100190263	MIDDLETOWN	OH		01/22/2025	7.590	128,495		179,000
100190264	CHICAGO	IL		01/22/2025	7.815	143,430		200,000
100190265	CHATTANOOGA	TN		01/22/2025	8.190	311,385		430,000
100190267	PHILADELPHIA	PA		01/22/2025	7.200	150,778		265,000
100190269	MEMPHIS	TN		01/22/2025	8.780	93,465		120,000
100190271	CLEVELAND	OH		01/22/2025	8.340	134,611		174,000
100190275	LUDINGTON	MI		01/22/2025	8.100	158,631		235,000
100190276	CHICAGO	IL		01/22/2025	8.010	156,748		205,000
100190277	CLEVELAND	OH		01/22/2025	8.840	86,898		112,000
100190279	INDIANAPOLIS	IN		01/22/2025	7.320	135,008		190,000
100190280	SPRINGFIELD	OH		01/22/2025	7.900	137,468		182,000
100190281	TUNNEL HILL	GA		01/22/2025	7.050	166,022		235,900
100190282	OAK LAWN	IL		01/22/2025	7.390	277,646		360,000
100190283	TROY	NY		01/22/2025	7.930	112,683		156,000
100190285	DETROIT	MI		01/22/2025	8.000	249,048		342,000
100190287	WEST MILFORD	NJ		01/22/2025	7.470	650,402		850,000
100190288	PITTSBURGH	PA		01/22/2025	7.090	128,208		195,000
100190289	MIDLOTHIAN	IL		01/22/2025	7.990	227,212		340,000
100190290	ST. PETERSBURG	FL		01/22/2025	7.800	235,043		308,000
100190291	TUNNEL HILL	GA		01/22/2025	7.050	162,282		235,000
100190292	PHILADELPHIA	PA		01/22/2025	7.770	204,792		305,000
100190296	FLANDERS	NY		01/22/2025	7.430	478,111		774,000
100190297	PHILADELPHIA	PA		01/22/2025	8.120	197,893		260,000
100190299	CLEVELAND	OH		01/22/2025	7.950	86,685		120,000
100190300	GARFIELD HEIGHTS	OH		01/22/2025	8.250	97,545		137,000
100190303	LOCH SHELDRAKE	NY		01/22/2025	7.730	164,177		220,000
100190304	MERRICK	NY		01/22/2025	7.196	290,642		581,500
100190305	CHICAGO	IL		01/22/2025	7.610	183,189		256,000
100190306	OKLAHOMA CITY	OK		01/22/2025	8.120	84,446		114,000
100190307	JACKSON	MI		01/22/2025	8.222	78,256		108,000
100190309	PARMA	OH		01/22/2025	7.620	132,976		201,000
100190310	READING CENTER	NY		01/22/2025	7.490	122,237		170,000
100190311	PHILADELPHIA	PA		01/22/2025	8.643	261,955		340,000
100190312	JERSEY CITY	NJ		01/22/2025	7.960	757,050		1,025,000
100190313	KANSAS CITY	KS		01/22/2025	7.990	148,186		190,000
100190314	MANSFIELD	CT		01/22/2025	8.278	85,869		112,000
100190315	CHICAGO	IL		01/22/2025	7.650	184,007		240,000
100190316	GARY	IN		01/22/2025	7.740	198,750		265,000
100190317	CAPE CORAL	FL		01/22/2025	7.695	276,254		410,000
100190318	CLEVELAND	OH		01/22/2025	8.570	111,541		144,000
100190319	YONKERS	NY		01/22/2025	7.350	692,208		1,050,000
100190320	AURORA	IL		01/22/2025	6.950	154,693		220,000
100190321	CHICAGO	IL		01/22/2025	8.050	256,858		335,000
100190324	CANTON	OH		01/22/2025	7.270	228,246		331,000
100190325	GARFIELD HEIGHTS	OH		01/22/2025	8.290	83,505		124,000
100190326	PHILADELPHIA	PA		01/22/2025	7.283	279,452		426,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190328	HEMPSTEAD	NY		01/22/2025	7.350	575,640		765,000
100190329	ZANESVILLE	OH		01/22/2025	7.300	96,892		160,000
100190330	BALTIMORE	MD		01/22/2025	7.450	195,869		258,000
100190331	AKRON	OH		01/22/2025	7.990	111,513		145,000
100190332	WANTAGE	NJ		01/22/2025	6.950	333,519		585,000
100190335	PHILADELPHIA	PA		01/22/2025	7.740	139,926		195,000
100190336	ALEXANDRIA	VA		01/22/2025	7.300	139,180		220,000
100190337	SOUTH FALLSBURG	NY		01/22/2025	7.750	379,700		620,000
100190339	KANSAS CITY	MO		01/22/2025	9.080	86,378		110,000
100190340	AUSTIN	AR		01/22/2025	7.130	170,956		225,500
100190343	NORTH LITTLE ROCK	AR		01/22/2025	7.880	122,963		160,000
100190344	KANSAS CITY	MO		01/22/2025	9.030	114,688		150,000
100190346	ELLENVILLE	NY		01/22/2025	7.400	218,237		290,000
100190347	TRENTON	NJ		01/22/2025	7.650	173,333		230,000
100190348	OSHKOSH	WI		01/22/2025	7.260	215,030		330,000
100190349	THROOP	PA		01/22/2025	9.000	241,668		310,000
100190350	SHARON HILL	PA		01/22/2025	7.550	106,707		140,000
100190351	MOUNT HOLLY	NJ		01/22/2025	7.600	197,711		269,000
100190352	YALAHA	FL		01/22/2025	7.060	178,495		416,000
100190353	WYNANTSKILL	NY		01/22/2025	7.480	200,877		289,000
100190355	NORTH LITTLE ROCK	AR		01/22/2025	8.060	96,615		127,000
100190357	GRANDVIEW	MO		01/22/2025	6.650	210,945		350,000
100190359	KANSAS CITY	MO		01/22/2025	8.320	155,677		200,000
100190361	MIAMI	FL		01/22/2025	7.960	782,025		1,170,000
100190362	LEE'S SUMMIT	MO		01/22/2025	7.990	304,346		390,000
100190365	YONKERS	NY		01/22/2025	7.150	530,751		950,000
100190366	PHILADELPHIA	PA		01/22/2025	7.490	150,749		210,000
100190367	DES PLAINES	IL		01/22/2025	6.850	305,070		460,000
100190368	KANSAS CITY	KS		01/22/2025	7.990	145,208		200,000
100190369	CLEVELAND	OH		01/22/2025	7.940	89,593		116,000
100190371	KANSAS CITY	KS		01/22/2025	7.990	92,089		120,000
100190372	ODESSA	TX		01/22/2025	7.310	173,574		230,000
100190375	QUEENS	NY		01/22/2025	7.350	447,757		680,000
100190381	THOUSAND OAKS	CA		01/23/2025	7.875	895,914		1,030,000
100190382	BREA	CA		01/23/2025	7.125	984,989		1,140,000
100190383	WOODLAND HILLS	CA		01/23/2025	7.500	1,042,568		1,150,000
100190384	LAS VEGAS	NV		01/23/2025	7.875	1,106,123		1,267,000
100190385	LOS ANGELES	CA		01/23/2025	7.250	410,800		790,000
100190386	BOISE	ID		01/23/2025	7.000	1,088,191		1,335,000
100190387	MEMPHIS	TN		01/23/2025	9.375	808,257		970,000
100190388	CLAREMONT	CA		01/23/2025	6.875	352,394		1,110,000
100190389	MIAMI	FL		01/23/2025	6.750	615,042		875,000
100190390	PHILADELPHIA	PA		01/23/2025	6.875	215,177		270,000
100190391	DULUTH	GA		01/23/2025	7.875	436,212		545,000
100190392	HENDERSON	NV		01/23/2025	8.125	382,297		519,000
100190393	BOULDER CREEK	CA		01/23/2025	8.625	91,968		968,000
100190394	OCEAN	NJ		01/23/2025	7.500	111,655		941,000
100190395	LONG BEACH	CA		01/23/2025	8.750	410,069		1,490,000
100190396	COLTON	CA		01/23/2025	9.875	99,839		525,000
100190397	PHOENIX	AZ		01/23/2025	8.250	75,680		846,000
100190398	TRABUCO CANYON	CA		01/23/2025	9.125	301,704		1,790,000
100190399	ALPHARETTA	GA		01/23/2025	8.750	473,024		1,600,000
100190400	MOORPARK	CA		01/23/2025	7.875	219,670		1,357,000
100190401	KINGSVILLE	MD		01/23/2025	7.875	88,470		450,000
100190402	CALEDONIA	WI		01/23/2025	8.625	176,401		828,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190403	MARION	IA		01/23/2025	7.625	131,703		716,000
100190404	KNOXVILLE	TN		01/23/2025	9.125	114,105		471,000
100190405	HOPE MILLS	NC		01/23/2025	8.750	83,804		254,000
100190406	SIMI VALLEY	CA		01/23/2025	7.500	130,602		1,458,000
100190407	MARTINEZ	CA		01/23/2025	7.250	79,494		1,111,000
100190408	WINTER PARK	FL		01/23/2025	8.250	92,471		420,000
100190409	SAN DIEGO	CA		01/23/2025	9.000	155,184		796,000
100190410	SAN DIEGO	CA		01/23/2025	9.000	144,774		800,000
100190411	MESA	AZ		01/23/2025	8.375	142,272		720,000
100190412	ELK GROVE	CA		01/23/2025	7.875	91,544		858,000
100190413	CANYON COUNTRY AREA SANTA CLA	CA		01/23/2025	8.375	167,915		768,000
100190414	PASADENA	TX		01/23/2025	8.875	132,589		342,000
100190415	GILBERT	AZ		01/23/2025	7.125	83,180		906,000
100190416	LOS ANGELES	CA		01/23/2025	8.750	181,655		1,374,000
100190417	TEHACHAPI	CA		01/23/2025	9.000	207,605		625,000
100190418	KENILWORTH	IL		01/23/2025	9.500	244,509		3,500,000
100190419	LAVEEN	AZ		01/23/2025	8.375	231,410		630,000
100190420	GLENDALE	CA		01/23/2025	9.750	144,894		715,000
100190421	MOYOCK	NC		01/23/2025	8.625	109,289		666,000
100190422	KEAAU	HI		01/23/2025	9.875	172,313		621,000
100190423	COVINGTON	GA		01/23/2025	8.875	83,076		312,000
100190424	CORAL SPRINGS	FL		01/23/2025	7.875	162,228		707,000
100190425	SANTA CLARITA	CA		01/23/2025	7.875	135,881		874,000
100190426	LOS ANGELES	CA		01/23/2025	7.625	349,683		1,920,000
100190427	NAPERVILLE	IL		01/23/2025	7.625	133,175		833,000
100190428	NEWPORT	OR		01/23/2025	8.500	100,329		448,000
100190429	ANTIOCH	CA		01/23/2025	7.875	100,450		772,000
100190430	SEATTLE	WA		01/23/2025	7.625	219,590		1,003,000
100190431	FREDERICK	MD		01/23/2025	8.000	50,844		531,000
100190432	ATWATER	CA		01/23/2025	7.625	138,981		933,000
100190433	CHESTERFIELD	VA		01/23/2025	8.375	147,343		327,000
100190434	LOS ANGELES	CA		01/23/2025	8.625	79,148		936,000
100190435	MESA	AZ		01/23/2025	8.250	104,999		422,000
100190436	MOSS BEACH	CA		01/23/2025	7.500	90,601		1,599,000
100190437	FONTANA	CA		01/23/2025	8.000	75,361		630,000
100190438	SAUSALITO	CA		01/23/2025	7.875	287,442		2,695,000
100190439	RIVERSIDE	CA		01/23/2025	9.250	236,918		725,000
100190440	DENTON	TX		01/23/2025	10.500	262,232		1,175,000
100190441	POWAY	CA		01/23/2025	7.750	125,640		1,244,000
100190442	DURANGO	CO		01/23/2025	9.000	95,092		465,000
100190443	RIVERSIDE	CA		01/23/2025	7.875	76,093		664,000
100190444	GILROY	CA		01/23/2025	7.875	151,453		1,008,000
100190445	FRESNO	CA		01/23/2025	8.500	75,520		255,000
100190446	PEORIA	AZ		01/23/2025	8.375	107,832		362,000
100190447	FREMONT	CA		01/23/2025	8.625	462,676		1,701,000
100190448	HUNTINGTON PARK	CA		01/23/2025	8.125	204,100		871,000
100190449	MONTCLAIR	CA		01/23/2025	8.375	81,840		655,000
100190450	NOKESVILLE	VA		01/23/2025	8.250	99,048		687,000
100190451	ONTARIO	CA		01/23/2025	9.000	163,882		812,000
100190452	SCOTTSDALE	AZ		01/23/2025	8.125	81,767		1,002,000
100190453	TRUMBULL	CT		01/23/2025	8.375	190,807		661,000
100190454	PHOENIX	AZ		01/23/2025	8.250	76,899		475,000
100190455	LOS ANGELES	CA		01/23/2025	8.125	159,284		1,224,000
100190456	DUBLIN	OH		01/23/2025	8.625	361,755		1,600,000
100190457	SANTA MARIA	CA		01/23/2025	9.875	128,951		772,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190458	BARNSTEAD	NH		01/24/2025	7.500	396,474		485,000
100190459	PIEDMONT	SC		01/24/2025	7.875	165,922		208,000
100190460	SPRING	TX		01/24/2025	7.875	542,228		700,000
100190461	KIRKLAND	WA		01/24/2025	7.000	791,441		1,750,000
100190462	BELMONT	CA		01/24/2025	7.375	1,220,213		2,150,000
100190463	MILTON	GA		01/24/2025	6.875	1,639,698		5,900,000
100190464	GREENSBORO	NC		01/24/2025	7.000	101,657		155,000
100190465	WINTER PARK	FL		01/24/2025	7.625	1,386,073		1,665,000
100190466	ROCKFORD	IL		01/24/2025	9.250	212,420		229,400
100190467	HOOKSETT	NH		01/24/2025	7.625	147,766		192,000
100190468	WINDER	GA		01/24/2025	7.250	254,579		394,150
100190469	SAN DIEGO	CA		01/24/2025	6.750	721,539		2,775,000
100190470	OSSIPEE	NH		01/24/2025	7.500	342,988		470,000
100190471	CONCORD	NH		01/24/2025	7.250	258,316		489,000
100190472	GIBBSBORO	NJ		01/24/2025	8.875	306,563		375,000
100190473	PARK FOREST	IL		01/24/2025	8.250	133,442		159,000
100190474	HOLLYWOOD	FL		01/24/2025	7.375	639,793		780,000
100190475	CARROLLTON	TX		01/24/2025	7.250	198,693		450,000
100190652	KIRKLAND	WA		01/28/2025	6.250	433,164		969,675
100190653	COVERT	MI		01/28/2025	6.875	772,187		1,450,000
100190654	VENICE	FL		01/28/2025	7.750	544,089		712,000
100190655	CLOVER	SC		01/28/2025	6.875	116,817		160,000
100190656	FAIRVIEW	NC		01/28/2025	5.875	250,398		349,000
100190657	PHILADELPHIA	PA		01/28/2025	7.375	741,159		968,000
100190658	SARASOTA	FL		01/28/2025	7.750	504,352		660,000
100190659	FAIRFIELD	PA		01/28/2025	6.750	454,816		607,000
100190660	DAVENPORT	FL		01/28/2025	7.000	423,006		535,000
100190661	CAPE CORAL	FL		01/28/2025	6.875	301,384		385,000
100190662	LEONIA	NJ		01/28/2025	6.875	263,278		347,000
100190663	COLUMBUS	OH		01/28/2025	7.375	306,806		428,000
100190664	GREENTOWN	PA		01/28/2025	7.250	328,939		415,000
100190665	NEW EGYPT	NJ		01/28/2025	6.000	432,272		755,000
100190666	CHINO	CA		01/28/2025	5.500	429,201		700,000
100190667	AUSTIN	TX		01/28/2025	6.875	695,582		1,145,000
100190668	EVERGREEN	CO		01/28/2025	7.750	590,168		730,000
100190669	FRANKLIN	TX		01/28/2025	7.000	437,861		550,500
100190670	JEFFERSON	OH		01/28/2025	6.250	297,304		571,000
100190671	WORTON	MD		01/28/2025	6.875	382,016		625,000
100190672	JUPITER	FL		01/28/2025	6.375	426,481		575,000
100190673	AUBURN	AL		01/28/2025	7.000	285,001		380,000
100190674	BRONSTON	KY		01/28/2025	6.750	278,104		368,000
100190675	DANIA BEACH	FL		01/28/2025	6.375	527,747		710,000
100190676	MOORESTOWN	NJ		01/28/2025	7.000	356,995		500,000
100190677	ORANGE BEACH	AL		01/28/2025	6.625	509,688		727,000
100190678	BROWNS MILLS	NJ		01/28/2025	6.750	75,261		301,000
100190679	NEW SMYRNA BEACH	FL		01/28/2025	6.625	483,241		620,000
100190680	NAPLES	FL		01/28/2025	6.500	451,067		650,000
100190681	AUSTIN	TX		01/28/2025	6.875	656,095		1,080,000
100190682	ALPHA	NJ		01/28/2025	7.375	178,046		250,000
100190683	GULF SHORES	AL		01/28/2025	6.875	614,032		875,000
100190684	ORANGE	CA		01/28/2025	6.875	778,947		1,070,000
100190685	MOUNTLAKE TERRACE	WA		01/28/2025	6.625	435,821		620,000
100190686	GREENSBORO	NC		01/28/2025	7.000	310,702		445,500
100190687	GLEN ROCK	NJ		01/28/2025	6.000	467,353		635,000
100190688	TRACY	CA		01/28/2025	7.625	506,168		770,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190689	PINEHURST	NC		01/28/2025	7.625	494,757		546,000
100190690	PITTSBURGH	PA		01/28/2025	7.250	373,661		470,000
100190691	DOWAGIAC	MI		01/28/2025	6.875	179,223		260,000
100190692	LOXAHATCHEE	FL		01/28/2025	6.875	457,692		605,000
100190693	GLENDALE	AZ		01/28/2025	6.500	361,622		480,000
100190694	HAYWARD	CA		01/28/2025	6.750	576,862		1,104,000
100190695	SEATTLE	WA		01/28/2025	7.250	696,975		910,000
100190696	MURRELLS INLET	SC		01/28/2025	7.750	459,574		600,000
100190697	ALAMEDA	CA		01/28/2025	7.250	862,351		1,125,000
100190698	MILWAUKEE	WI		01/28/2025	7.000	366,970		490,000
100190699	HOUSTON	TX		01/28/2025	7.375	271,543		360,000
100190700	LONG LAKE	MI		01/28/2025	6.375	369,036		640,000
100190701	TOWNSEND	TN		01/28/2025	6.500	412,483		550,000
100190702	BROKEN BOW	OK		01/28/2025	7.125	395,423		614,000
100190703	LOS ANGELES	CA		01/28/2025	7.500	562,711		740,000
100190704	LANCASTER	PA		01/28/2025	7.250	299,275		389,000
100190705	WASHINGTON	MO		01/28/2025	6.875	560,294		1,000,000
100190706	BAYVILLE	NJ		01/28/2025	7.500	138,930		468,000
100190707	CAMDEN	NJ		01/28/2025	7.625	163,106		210,000
100190708	TRACY	CA		01/28/2025	7.250	615,956		850,000
100190709	SPRING	TX		01/28/2025	7.250	313,354		428,000
100190710	TRACY	CA		01/28/2025	7.250	677,552		900,000
100190711	SMYRNA	GA		01/28/2025	7.375	305,090		422,000
100190712	HOUSTON	TX		01/28/2025	7.250	287,850		406,000
100190713	CHARLOTTE	NC		01/27/2025	7.000	190,990		385,000
100190714	UPLAND	CA		01/27/2025	8.000	1,063,125		1,350,000
100190715	WAKE FOREST	NC		01/27/2025	7.125	572,153		716,000
100190717	LOS BANOS	CA		01/27/2025	8.750	446,718		535,000
100190718	DESERT HOT SPRINGS	CA		01/27/2025	7.500	358,587		433,000
100190719	HOUSTON	TX		01/27/2025	9.000	271,294		344,500
100190721	GLENDALE	CA		01/27/2025	7.875	620,020		750,000
100190722	LOOMIS	CA		01/27/2025	8.375	1,344,970		1,675,000
100190723	NAPLES	FL		01/27/2025	7.375	425,138		520,000
100190724	BURBANK	CA		01/27/2025	7.875	525,000		895,000
100190726	JACKSONVILLE	FL		01/27/2025	7.250	383,978		540,000
100190727	ALBUQUERQUE	NM		01/27/2025	7.750	241,024		305,000
100190728	SUWANEE	GA		01/27/2025	7.250	928,287		1,502,000
100190729	BUFORD	GA		01/27/2025	7.625	335,252		460,000
100190730	ALBUQUERQUE	NM		01/27/2025	7.125	174,930		345,000
100190731	MESQUITE	TX		01/27/2025	6.750	190,456		310,000
100190732	GARDEN GROVE	CA		01/27/2025	7.625	1,186,202		1,448,400
100190733	CHANDLER	AZ		01/27/2025	7.625	369,600		445,000
100190734	GARDENA	CA		01/27/2025	8.000	588,000		800,000
100190735	ELK GROVE VILLAGE	IL		01/27/2025	6.875	322,857		467,000
100190736	LEHIGH ACRES	FL		01/27/2025	7.625	271,474		355,000
100190737	GREENSBORO	NC		01/27/2025	7.000	228,857		285,000
100190738	HOMESTEAD	FL		01/27/2025	7.250	179,469		237,000
100190739	MONROE	LA		01/27/2025	7.375	593,225		1,265,000
100190740	BAKERSFIELD	CA		01/27/2025	7.625	320,457		422,000
100190742	WEST COVINA	CA		01/27/2025	8.750	503,737		800,000
100190743	BELL CANYON	CA		01/27/2025	8.375	2,488,539		3,190,000
100190745	ESCONDIDO	CA		01/27/2025	7.625	757,428		932,000
100190746	WHITTIER	CA		01/27/2025	7.875	536,484		650,000
100190748	PALMDALE	CA		01/27/2025	6.625	348,419		800,000
100190749	LAS VEGAS	NV		01/27/2025	7.375	499,907		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190750	SAN DIEGO	CA		01/27/2025	7.125	1,236,521		1,600,000
100190751	ARLINGTON	TX		01/27/2025	6.750	217,229		340,000
100190752	FORTSON	GA		01/27/2025	6.625	224,938		363,000
100190754	FORT WORTH	TX		01/27/2025	6.750	213,092		335,000
100190756	BIG BEAR LAKE	CA		01/27/2025	7.750	465,509		620,000
100190757	WESTWORTH VILLAGE	TX		01/27/2025	8.250	525,353		610,000
100190758	PROSPER	TX		01/27/2025	8.625	542,324		800,000
100190759	FULSHEAR	TX		01/27/2025	7.375	216,726		327,000
100190760	LAREDO	TX		01/27/2025	7.875	205,727		269,000
100190764	HENDERSONVILLE	TN		01/27/2025	6.625	242,119		620,000
100190765	LAKE WORTH BEACH	FL		01/27/2025	6.625	241,388		420,000
100190766	LAUREL	DE		01/27/2025	8.375	192,666		245,000
100190767	RALEIGH	NC		01/27/2025	8.500	256,179		290,000
100190768	FULSHEAR	TX		01/27/2025	7.375	219,593		327,000
100190770	RUTLAND	VT		01/27/2025	7.000	164,993		230,000
100190771	HAMDEN	CT		01/27/2025	7.875	257,297		345,000
100190775	ATLANTA	GA		01/27/2025	7.625	158,609		220,000
100190776	MIRAMAR	FL		01/27/2025	6.875	250,007		720,000
100190778	JOSHUA	TX		01/27/2025	6.750	308,825		447,500
100190779	DALLAS	TX		01/27/2025	6.875	152,051		238,000
100190780	OMAHA	NE		01/27/2025	8.125	190,576		296,000
100190782	ROCHESTER	NY		01/27/2025	6.875	100,623		148,000
100190787	SONOMA	CA		01/27/2025	7.125	1,487,821		1,850,000
100190788	LAGUNA NIGUEL	CA		01/27/2025	6.875	2,112,778		2,830,000
100190789	BROOKHAVEN	GA		01/27/2025	6.750	582,459		960,000
100190790	STANARDSVILLE	VA		01/27/2025	7.125	267,595		370,000
100190791	RAMONA	CA		01/27/2025	8.125	680,967		790,000
100190792	MASHPEE	MA		01/27/2025	8.500	1,045,452		1,600,000
100190793	LAS VEGAS	NV		01/27/2025	7.875	3,641,261		5,800,000
100190794	LAGUNA NIGUEL	CA		01/27/2025	7.375	2,412,881		2,975,000
100190795	MT VERNON	KY		01/27/2025	6.875	240,224		340,000
100190796	MANASSAS	VA		01/27/2025	7.990	225,093		275,000
100190798	BENSON	NC		01/27/2025	7.250	333,556		417,000
100190799	HUNTINGTON BEACH	CA		01/27/2025	7.250	907,202		1,270,000
100190800	SEATTLE	WA		01/27/2025	7.750	1,800,733		2,200,000
100190801	BALTIMORE	MD		01/27/2025	6.875	110,720		185,000
100190802	PALM DESERT	CA		01/27/2025	6.875	505,635		640,000
100190803	SHAWNEE	OK		01/27/2025	7.375	158,306		183,000
100190804	SAN ANTONIO	TX		01/27/2025	7.125	281,858		330,000
100190805	WASHINGTON	DC		01/27/2025	7.750	672,211		864,000
100190806	SALINAS	CA		01/27/2025	7.250	247,411		593,000
100190807	COLLINSVILLE	OK		01/27/2025	6.750	174,752		495,000
100190808	GREENWOOD VILLAGE	CO		01/27/2025	7.500	1,001,463		1,330,000
100190809	HOLLY SPRINGS	NC		01/27/2025	6.875	1,070,268		1,455,000
100190810	ENCINITAS	CA		01/27/2025	7.375	2,105,936		2,750,000
100190811	PRAIRIE GROVE	AR		01/27/2025	6.875	293,964		695,000
100190813	DENVER	CO		01/27/2025	7.625	183,277		225,000
100190814	LAKE HAVASU CITY	AZ		01/27/2025	7.125	488,533		640,000
100190815	EDMOND	OK		01/27/2025	7.375	1,103,245		1,400,000
100190816	BERKELEY	CA		01/27/2025	7.250	456,964		1,400,000
100190817	BANDON	OR		01/27/2025	6.875	1,785,148		2,375,000
100190818	INDIO	CA		01/27/2025	7.750	166,702		230,000
100190819	KANSAS CITY	KS		01/27/2025	7.375	215,660		295,000
100190820	GREENVILLE	NC		01/27/2025	7.500	102,958		135,000
100190821	DENVILLE	NJ		01/27/2025	7.375	817,469		1,110,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190822	AVENTURA	FL		01/27/2025	7.625	663,743		860,000
100190823	CARLSBAD	CA		01/27/2025	7.375	1,054,105		1,585,000
100190824	GARLAND	TX		01/27/2025	7.000	658,360		825,000
100190825	MANTECA	CA		01/27/2025	7.125	540,021		885,000
100190826	CEDAR PARK	TX		01/27/2025	7.750	328,782		398,000
100190827	EAGLE	ID		01/27/2025	7.250	1,205,164		1,820,000
100190828	RED WING	MN		01/27/2025	7.000	271,375		340,000
100190829	SOUTH SALT LAKE	UT		01/27/2025	7.625	471,305		570,000
100190830	OOLTEWAH	TN		01/27/2025	7.125	357,995		472,500
100190831	SCOTTSDALE	AZ		01/27/2025	6.625	1,514,625		3,025,000
100190832	NAPERVILLE	IL		01/27/2025	6.625	664,379		1,200,000
100190833	COPPELL	TX		01/27/2025	6.750	973,458		1,225,000
100190834	EAST BETHEL	MN		01/27/2025	7.375	238,048		298,000
100190835	SAN ANTONIO	TX		01/27/2025	7.500	182,944		224,000
100190836	BELLEVUE	WA		01/27/2025	7.500	814,299		2,400,000
100190837	LINCOLN	NH		01/27/2025	7.125	417,576		550,000
100190838	RIVER RIDGE	LA		01/27/2025	7.000	501,554		678,000
100190839	MILWAUKIE	OR		01/27/2025	6.750	462,227		581,000
100190840	MIAMI	FL		01/27/2025	6.625	850,572		1,579,000
100190841	LYNNFIELD	MA		01/27/2025	6.875	557,833		695,000
100190842	EMERALD ISLE	NC		01/27/2025	7.875	356,258		760,000
100190843	SAN JUAN CAPISTRANO	CA		01/27/2025	7.250	1,782,478		2,225,000
100190844	CORAL SPRINGS	FL		01/27/2025	6.750	468,520		595,000
100190845	SANTA ROSA VALLEY	CA		01/27/2025	7.500	2,964,711		4,150,000
100190846	ANNA	TX		01/27/2025	6.875	401,342		525,000
100190847	CARLSBAD	CA		01/27/2025	8.375	1,773,146		2,180,000
100190848	KEYSTONE	CO		01/27/2025	7.125	711,258		930,000
100190849	INMAN	SC		01/27/2025	7.500	219,280		740,000
100190850	CAPE CORAL	FL		01/27/2025	7.375	313,197		385,000
100190851	SNOHOMISH	WA		01/27/2025	7.375	1,283,650		1,570,000
100190852	BUCKEYE	AZ		01/27/2025	7.375	261,802		315,000
100190853	RALEIGH	NC		01/27/2025	7.000	554,787		686,000
100190854	BLUFFTON	SC		01/27/2025	7.375	392,816		524,000
100190855	NEWCASTLE	OK		01/27/2025	7.500	604,293		754,000
100190856	ORANGE BEACH	AL		01/27/2025	7.500	537,609		740,000
100190857	CHANDLER	TX		01/27/2025	7.500	206,050		307,000
100190858	SPRING	TX		01/27/2025	6.750	360,286		496,000
100190859	ST CHARLES	IL		01/27/2025	6.875	622,563		793,000
100190860	OLYMPIA	WA		01/27/2025	6.750	1,041,967		1,400,000
100190861	SAN ANTONIO	TX		01/27/2025	7.125	344,577		515,000
100190863	HAMILTON	MT		01/27/2025	7.125	342,868		425,000
100190864	MESA	AZ		01/27/2025	7.000	353,788		443,000
100190865	FAIRFIELD	CA		01/27/2025	7.625	394,499		500,000
100190866	WENATCHEE	WA		01/27/2025	7.125	332,309		455,000
100190867	HOUSTON	TX		01/27/2025	6.750	1,664,489		2,775,000
100190868	CLOSTER	NJ		01/27/2025	7.625	598,967		740,000
100190869	DAVENPORT	FL		01/27/2025	7.625	400,536		515,000
100190870	COVINGTON	GA		01/27/2025	7.125	350,319		425,000
100190871	RANCHO CUCAMONGA	CA		01/27/2025	6.750	784,504		1,215,000
100190872	DAHLONEGA	GA		01/27/2025	7.625	268,401		615,000
100190873	MCKINNEY	TX		01/28/2025	8.625	301,700		376,000
100190874	MCKINNEY	TX		01/28/2025	8.625	297,492		380,000
100190875	NAPA	CA		01/28/2025	7.125	789,075		1,282,000
100190876	REDLANDS	CA		01/28/2025	7.500	656,027		817,000
100190877	MILLSBORO	DE		01/28/2025	7.875	243,835		605,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190878	CONCORD	NC		01/28/2025	7.625	235,191		310,000
100190879	ANNA	TX		01/28/2025	7.500	304,390		462,000
100190880	CONCORD	NC		01/28/2025	6.500	227,308		309,000
100190881	AURORA	CO		01/28/2025	6.375	243,608		435,000
100190882	GREENVILLE	TX		01/28/2025	7.125	213,650		324,000
100190883	PALM COAST	FL		01/28/2025	7.125	224,396		292,000
100190884	CONCORD	NC		01/28/2025	7.125	231,124		317,000
100190885	STEPHENSON	VA		01/28/2025	8.125	315,898		387,000
100190886	LONGS	SC		01/28/2025	5.750	212,052		259,000
100190887	HAYWARD	CA		01/28/2025	5.990	621,155		862,000
100190888	NORTH TONAWANDA	NY		01/28/2025	6.500	210,064		303,000
100190889	ATHENS	AL		01/28/2025	6.625	168,386		270,000
100190890	MADISON	AL		01/28/2025	6.625	187,781		295,000
100190891	PARRISH	FL		01/28/2025	6.990	278,392		370,000
100190892	TEMPE	AZ		01/28/2025	8.625	416,982		486,000
100190893	HEMET	CA		01/28/2025	6.125	292,469		513,500
100190894	COLORADO SPRINGS	CO		01/28/2025	7.250	201,096		440,000
100190895	LAWRENCEVILLE	GA		01/28/2025	6.500	304,941		432,000
100190896	MONTGOMERY	TX		01/28/2025	6.625	174,043		324,000
100190897	SISTER BAY	WI		01/28/2025	6.990	466,522		665,000
100190898	HOUSTON	TX		01/28/2025	7.625	265,606		360,000
100190899	MCKINNEY	TX		01/28/2025	7.625	286,959		399,000
100190900	LONGBOAT KEY	FL		01/28/2025	7.625	404,275		528,000
100190901	ROSWELL	GA		01/28/2025	6.990	208,259		890,000
100190902	CONCORD	NC		01/28/2025	6.875	233,011		319,000
100190903	KANNAPOLIS	NC		01/28/2025	6.125	236,653		325,000
100190904	LAWRENCEVILLE	GA		01/28/2025	5.875	238,314		430,000
100190905	CONCORD	NC		01/28/2025	6.875	215,912		317,000
100190906	VERGAS	MN		01/28/2025	7.500	206,788		1,093,500
100190907	CONCORD	NC		01/28/2025	7.125	233,176		310,000
100190908	GRAHAM	NC		01/28/2025	5.875	187,956		265,000
100190909	STUART	FL		01/28/2025	7.625	335,192		450,000
100190910	CONROE	TX		01/28/2025	6.625	254,872		344,000
100190911	DILLON	CO		01/28/2025	6.990	271,970		469,000
100190912	MOUNT DORA	FL		01/28/2025	7.750	155,265		252,000
100190913	SAVANNAH	GA		01/28/2025	6.990	185,555		235,000
100190914	STUART	FL		01/28/2025	7.625	303,613		425,000
100190915	LAWTON	OK		01/28/2025	7.500	148,239		195,000
100190916	RUPERT	ID		01/28/2025	7.250	183,969		273,000
100190917	LONGS	SC		01/28/2025	5.375	142,620		280,000
100190918	REDLANDS	CA		01/28/2025	8.125	498,307		621,000
100190919	PITTSFIELD	MA		01/28/2025	6.750	181,619		332,000
100190920	NATIONAL CITY	CA		01/28/2025	5.625	522,675		760,000
100190921	OCEANSIDE	CA		01/28/2025	6.875	421,094		715,000
100190922	CONCORD	NC		01/28/2025	6.500	213,563		309,000
100190923	CEDAR PARK	TX		01/28/2025	6.500	209,999		363,000
100190924	DAYTONA BEACH	FL		01/28/2025	6.875	171,158		303,000
100190925	STOCKTON	CA		01/28/2025	7.125	435,270		574,900
100190926	ROUND ROCK	TX		01/28/2025	7.625	238,978		319,000
100190927	GRAHAM	NC		01/28/2025	7.375	194,748		258,000
100190928	HOUSTON	TX		01/28/2025	7.625	249,183		382,000
100190929	WENDELL	NC		01/28/2025	6.625	253,529		361,500
100190930	DUNCAN	SC		01/28/2025	7.625	234,628		329,000
100190931	HOLLAND	MA		01/28/2025	6.875	167,128		278,000
100190932	CONCORD	NC		01/28/2025	8.500	339,637		422,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190933	BENSALEM	PA		01/28/2025	7.625	271,380		390,000
100190934	DAWSONVILLE	GA		01/28/2025	4.750	277,391		545,000
100190935	BRENTWOOD	CA		01/28/2025	7.750	561,370		734,000
100190936	CEDAR RAPIDS	IA		01/28/2025	6.990	218,473		290,000
100190937	SAN FRANCISCO	CA		01/28/2025	7.750	1,168,185		2,151,000
100190938	MORGAN HILL	CA		01/28/2025	7.375	424,952		1,065,000
100190939	MOORESVILLE	NC		01/28/2025	6.375	294,811		424,000
100190940	CARMICHAEL	CA		01/28/2025	7.625	681,539		890,000
100190941	ANGIER	NC		01/28/2025	6.500	286,468		396,000
100190942	UNIONDALE	NY		01/28/2025	6.625	469,874		680,000
100190943	LEWES	DE		01/28/2025	7.500	676,008		885,000
100190944	MANTECA	CA		01/28/2025	6.625	459,237		660,000
100190945	SHERMAN	TX		01/28/2025	7.750	269,112		355,000
100190946	LAUDERDALE BY THE SEA	FL		01/28/2025	6.125	129,518		220,000
100190947	GRAHAM	NC		01/28/2025	5.990	181,334		265,000
100190948	CEDAR CREEK	TX		01/28/2025	6.500	271,504		370,000
100190949	CLOVIS	CA		01/28/2025	7.750	155,175		344,000
100190950	TAMPA	FL		01/28/2025	6.990	159,558		262,000
100190951	CONCORD	NC		01/28/2025	7.125	231,833		310,000
100190952	GARNER	NC		01/28/2025	6.375	371,933		541,000
100190953	LEWES	DE		01/28/2025	7.625	540,486		945,000
100190954	ROSEVILLE	CA		01/28/2025	6.990	328,856		580,000
100190955	WOODSTOCK	GA		01/28/2025	4.875	245,032		580,000
100190956	ANGIER	NC		01/28/2025	7.625	311,542		403,000
100190957	STUART	FL		01/28/2025	6.750	270,709		388,000
100190958	GRAHAM	NC		01/28/2025	5.750	193,099		303,000
100190959	FRESNO	CA		01/28/2025	6.625	149,970		294,000
100190960	GREENVILLE	TX		01/28/2025	7.625	231,613		310,000
100190961	FAIRFIELD	CA		01/28/2025	8.125	484,465		639,000
100190962	GRAHAM	NC		01/28/2025	6.990	225,840		303,000
100190963	LAWRENCEVILLE	GA		01/28/2025	6.375	318,847		437,000
100190964	WOODSTOCK	GA		01/28/2025	6.500	387,815		520,000
100190965	PLAIN	WI		01/28/2025	6.990	618,893		880,000
100190966	SARASOTA	FL		01/28/2025	6.250	148,245		470,000
100190967	SURPRISE	AZ		01/28/2025	5.875	304,230		438,000
100190968	HAINES CITY	FL		01/28/2025	7.500	245,706		350,000
100190969	PORTOLA VALLEY	CA		01/28/2025	5.875	606,624		2,650,000
100190970	CHARLOTTE	NC		01/28/2025	7.500	272,992		385,000
100190971	LONGS	SC		01/28/2025	5.625	197,845		408,000
100190972	REHOBOTH BEACH	DE		01/28/2025	8.125	739,687		935,000
100190973	SOUTH PADRE ISLAND	TX		01/28/2025	6.990	226,687		320,000
100190974	ROSEVILLE	CA		01/28/2025	7.625	484,784		630,000
100190975	MONROE	NC		01/28/2025	6.375	149,265		310,000
100190976	MCKINNEY	TX		01/28/2025	6.990	280,385		370,000
100190977	GALLATIN	TN		01/28/2025	7.875	257,606		378,000
100190978	BELMONT	NC		01/28/2025	6.750	278,518		398,000
100190979	LAKEWOOD	WA		01/28/2025	5.990	243,306		615,000
100190980	FARMINGDALE	NJ		01/28/2025	7.625	154,813		490,000
100190981	GARDNERVILLE	NV		01/28/2025	6.750	201,319		520,000
100190982	DOWNSVILLE	LA		01/28/2025	6.990	205,721		315,000
100190983	REHOBOTH BEACH	DE		01/28/2025	8.125	734,650		908,000
100190984	GRAHAM	NC		01/28/2025	5.990	196,121		270,000
100190985	STEPHENSON	VA		01/28/2025	7.750	302,659		395,000
100190986	AUSTIN	TX		01/28/2025	7.875	347,455		500,000
100190987	LONGS	SC		01/28/2025	5.375	142,620		288,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190988	BUFORD	GA		01/28/2025	6.250	209,138		598,000
100190989	CAMPBELL	CA		01/28/2025	7.625	539,250		658,000
100190990	GREENVILLE	TX		01/28/2025	7.125	198,630		290,000
100190991	MANTECA	CA		01/28/2025	6.250	396,159		675,000
100190992	OAKWOOD	GA		01/28/2025	7.750	275,433		357,000
100190993	RICHMOND	TX		01/28/2025	6.500	202,556		377,000
100190994	MONTGOMERY	TX		01/28/2025	7.625	184,916		251,000
100190995	HEWITT	TX		01/28/2025	6.625	192,616		260,000
100190996	SEMINOLE	FL		01/28/2025	6.990	269,719		413,000
100190997	ARGYLE	TX		01/29/2025	7.874	681,843		740,000
100190998	PORT SAINT LUCIE	FL		01/29/2025	6.749	244,545		474,000
100190999	SAINT LOUIS	MO		01/29/2025	7.749	129,356		170,000
100191001	SAN BERNARDINO	CA		01/29/2025	6.874	356,930		550,000
100191002	WESTON	FL		01/29/2025	8.999	892,433		1,135,000
100191003	PHILADELPHIA	PA		01/29/2025	7.874	109,008		142,000
100191004	GREENACRES	FL		01/29/2025	8.499	140,952		260,000
100191005	OAKHURST	NJ		01/29/2025	7.499	2,382,061		5,250,000
100191006	WOODRIDGE	NY		01/29/2025	7.999	180,600		250,000
100191007	LEHIGH ACRES	FL		01/29/2025	7.749	327,113		393,000
100191008	WILSON	NC		01/29/2025	6.999	136,168		230,000
100191009	CHARLESTOWN	IN		01/29/2025	7.499	185,363		227,990
100191010	SPRINGFIELD GARDENS	NY		01/29/2025	6.999	422,385		560,000
100191011	BUCKEYE	AZ		01/29/2025	8.249	265,726		390,000
100191012	STATEN ISLAND	NY		01/29/2025	7.749	234,717		290,000
100191013	DURYEA	PA		01/29/2025	8.874	125,696		181,000
100191014	MONTCLAIR	NJ		01/29/2025	8.499	1,294,444		1,545,000
100191015	WEST BARNSTABLE	MA		01/29/2025	7.499	1,288,673		1,568,000
100191017	BRANFORD	CT		01/29/2025	7.374	302,754		504,000
100191018	OAK POINT	TX		01/29/2025	7.999	382,034		438,000
100191019	MONROE	NY		01/29/2025	8.124	399,468		850,000
100191020	BALTIMORE	MD		01/29/2025	7.874	163,541		210,000
100191021	LOMPOC	CA		01/29/2025	7.499	456,042		565,000
100191022	MIAMI	FL		01/29/2025	7.499	290,080		380,000
100191024	SEVIERVILLE	TN		01/29/2025	7.124	1,032,731		1,220,000
100191027	NEW HYDE PARK	NY		01/29/2025	7.499	1,242,359		1,600,000
100191028	ANTIOCH	CA		01/29/2025	7.874	387,808		480,000
100191029	POOLER	GA		01/29/2025	9.500	389,524		448,500
100191030	PORT CHARLOTTE	FL		01/29/2025	6.999	227,123		305,000
100191031	FEDERAL WAY	WA		01/29/2025	8.249	565,492		710,000
100191032	BROWNSBURG	IN		01/29/2025	7.874	405,737		530,000
100191033	SWEETWATER	TX		01/29/2025	7.874	157,500		290,000
100191034	LITCHFIELD PARK	AZ		01/29/2025	8.249	872,770		1,020,000
100191035	SAN DIEGO	CA		01/29/2025	7.625	1,385,149		1,825,000
100191036	THOUSAND OAKS	CA		01/29/2025	8.249	343,703		440,000
100191037	LUTZ	FL		01/29/2025	6.625	498,084		630,000
100191038	SAINT ALBANS	NY		01/29/2025	8.249	668,267		815,000
100191039	EL CAJON	CA		01/29/2025	7.250	811,142		1,015,000
100191040	EUGENE	OR		01/29/2025	8.124	233,005		310,000
100191041	SIMI VALLEY	CA		01/29/2025	6.500	687,962		868,000
100191042	SPRING VALLEY	CA		01/29/2025	7.375	647,763		1,065,000
100191043	MATAWAN	NJ		01/29/2025	8.124	356,626		685,000
100191044	YREKA	CA		01/29/2025	7.375	186,398		260,000
100191045	CHESTERTOWN	MD		01/29/2025	8.250	199,199		240,000
100191046	NEW YORK	NY		01/29/2025	8.999	3,666,433		16,000,000
100191047	HAUULA	HI		01/29/2025	6.875	875,127		1,350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191048	STEAMBOAT SPRINGS	CO		01/29/2025	7.249	153,661		370,000
100191049	VENICE	FL		01/29/2025	8.374	414,580		495,000
100191050	OKLAHOMA CITY	OK		01/29/2025	7.500	236,453		584,000
100191051	CAPE CORAL	FL		01/29/2025	8.875	675,256		810,000
100191052	BARRINGTON	IL		01/29/2025	6.750	286,597		380,000
100191053	DORAL	FL		01/29/2025	7.624	292,725		396,000
100191055	ATLANTA	GA		01/29/2025	9.749	236,614		307,000
100191056	HARRISON TOWNSHIP	MI		01/29/2025	8.249	185,640		223,000
100191057	SAN JOSE	CA		01/29/2025	7.875	827,898		1,080,000
100191058	HOUSTON	TX		01/29/2025	6.749	127,862		210,000
100191059	DEPTFORD	NJ		01/29/2025	7.999	386,100		475,000
100191060	ROCK HILL	SC		01/29/2025	8.875	497,993		586,000
100191061	SAN FRANCISCO	CA		01/29/2025	7.625	559,058		725,000
100191062	MERIDIAN	ID		01/29/2025	7.625	323,531		395,000
100191063	GAINESVILLE	VA		01/29/2025	8.125	752,982		967,000
100191064	THOUSAND OAKS	CA		01/29/2025	6.990	946,670		1,185,000
100191065	SAN ANTONIO	TX		01/29/2025	7.500	577,915		720,000
100191066	LAKE WYLIE	SC		01/29/2025	7.125	838,112		1,261,000
100191067	BIG BEAR LAKE	CA		01/29/2025	7.125	285,611		925,000
100191068	EASTVALE	CA		01/29/2025	7.375	1,028,259		1,270,000
100191069	NASHVILLE	TN		01/29/2025	6.990	406,958		998,000
100191070	CHULA VISTA	CA		01/29/2025	6.875	526,376		724,000
100191071	MANTECA	CA		01/29/2025	8.375	658,517		785,840
100191072	SAINT AUGUSTINE	FL		01/29/2025	6.990	308,224		435,000
100191073	MANTECA	CA		01/29/2025	8.375	669,902		800,380
100191074	SAN FRANCISCO	CA		01/29/2025	7.750	674,761		832,500
100191075	HOUSTON	TX		01/29/2025	8.625	242,039		272,000
100191076	NEWBURY PARK THOUSAND	CA		01/29/2025	7.625	1,818,547		2,350,000
100191077	ROMEOVILLE	IL		01/29/2025	7.625	198,963		245,000
100191078	DAVIS	CA		01/29/2025	7.250	495,965		629,000
100191079	COLUMBUS	OH		01/29/2025	7.000	138,696		186,000
100191081	SAINT PAUL	MN		01/29/2025	7.375	182,046		240,000
100191085	JACKSONVILLE	FL		01/29/2025	7.500	139,874		189,000
100191086	WHITESTONE	NY		01/29/2025	7.874	592,643		1,670,000
100191087	PORT CHARLOTTE	FL		01/29/2025	8.249	315,000		375,000
100191089	SAINT CLOUD	FL		01/29/2025	6.875	453,791		604,000
100191090	CYPRESS	TX		01/29/2025	8.125	666,038		798,000
100191091	NEWARK	NJ		01/29/2025	7.250	312,858		450,000
100191092	EL DORADO HILLS	CA		01/29/2025	7.999	1,334,837		1,600,000
100191093	SAN ANTONIO	TX		01/29/2025	8.500	157,313		200,000
100191094	BRICK	NJ		01/29/2025	7.749	682,047		855,000
100191095	WACO	TX		01/29/2025	8.874	503,100		600,000
100191096	SEA ISLE CITY	NJ		01/29/2025	7.749	1,017,884		1,450,000
100191097	CROWNSVILLE	MD		01/29/2025	7.375	918,803		1,483,000
100191098	CARVER	MA		01/29/2025	7.749	382,305		566,000
100191099	DEER PARK	NY		01/29/2025	8.249	413,253		565,000
100191100	VIRGINIA BEACH	VA		01/29/2025	7.125	285,677		580,000
100191102	GARDEN GROVE	CA		01/29/2025	7.749	314,438		1,175,000
100191103	ONALASKA	WI		01/29/2025	7.999	413,740		500,000
100191104	LUSBY	MD		01/29/2025	6.999	198,862		340,000
100191106	MERCED	CA		01/29/2025	8.499	180,273		235,000
100191107	VICTORVILLE	CA		01/29/2025	8.499	299,250		470,000
100191108	MIAMI	FL		01/29/2025	7.874	845,250		1,150,000
100191109	NORTH MIAMI	FL		01/29/2025	7.499	140,657		390,000
100191111	INGLEWOOD	CA		01/29/2025	6.625	361,225		775,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191113	DOWNEY	CA		01/29/2025	6.999	1,279,585		1,750,000
100191115	NORTH CHARLESTON	SC		01/29/2025	8.250	268,643		342,000
100191118	SOUTH GATE	CA		01/29/2025	7.375	412,584		730,000
100191120	LOS ANGELES	CA		01/29/2025	6.499	357,448		790,000
100191121	CHARLOTTE	NC		01/29/2025	6.999	230,472		335,000
100191124	SAN ANTONIO	TX		01/29/2025	6.625	275,097		352,000
100191125	HESPERIA	CA		01/29/2025	6.999	345,878		559,000
100191129	PALM BAY	FL		01/29/2025	6.499	238,512		346,500
100191130	YOUNGSVILLE	NC		01/29/2025	7.125	173,642		218,000
100191131	ROCKLAND	MA		01/29/2025	7.999	417,915		540,000
100191132	EUGENE	OR		01/29/2025	7.499	402,367		560,000
100191133	LOS ANGELES	CA		01/29/2025	7.999	668,636		860,000
100191134	QUINCY	FL		01/29/2025	7.375	283,292		375,000
100191135	SHAFTER	CA		01/29/2025	7.375	272,893		390,000
100191136	GILBERT	AZ		01/29/2025	7.625	240,793		348,000
100191140	DALLAS	TX		01/29/2025	7.250	166,950		265,000
100191141	SOUTH PORTLAND	ME		01/29/2025	7.375	526,392		655,000
100191142	LOS ANGELES	CA		01/29/2025	6.999	622,774		782,000
100191143	FORT WASHINGTON	MD		01/29/2025	6.999	408,705		554,000
100191147	YUCAIPA	CA		01/29/2025	6.625	558,564		822,000
100191150	DENVER	CO		01/29/2025	7.875	472,500		920,000
100191152	LOS ANGELES	CA		01/29/2025	6.625	251,913		500,000
100191154	EASTABOGA	AL		01/29/2025	6.875	197,179		250,000
100191155	GONZALES	CA		01/29/2025	7.875	532,321		750,000
100191157	ARLINGTON	TX		01/29/2025	7.999	191,500		275,000
100191158	DALLAS	TX		01/29/2025	6.499	249,893		535,000
100191159	HOUSTON	TX		01/29/2025	7.999	130,533		170,000
100191162	MESQUITE	TX		01/29/2025	6.999	130,115		190,000
100191163	BEAUMONT	CA		01/29/2025	7.999	358,722		525,000
100191167	MORENO VALLEY	CA		01/29/2025	7.750	601,931		775,000
100191168	RESTON	VA		01/29/2025	7.375	214,644		575,000
100191169	RIVIERA BEACH	FL		01/29/2025	6.499	211,293		288,000
100191170	PHILADELPHIA	PA		01/29/2025	9.125	128,400		385,000
100191171	HOUSTON	TX		01/29/2025	8.375	145,597		185,000
100191172	OCALA	FL		01/29/2025	7.125	160,667		240,000
100191174	LITTLEROCK AREA	CA		01/29/2025	7.625	338,192		625,000
100191175	CLEARLAKE OAKS	CA		01/29/2025	7.750	130,728		225,000
100191178	BALTIMORE	MD		01/29/2025	7.999	158,236		180,000
100191182	CINCINNATI	OH		01/29/2025	8.875	135,097		175,000
100191185	ATLANTA	GA		01/29/2025	7.250	230,814		305,000
100191187	RICHMOND	CA		01/29/2025	7.625	261,935		470,000
100191188	CHARLOTTE	NC		01/29/2025	7.125	179,968		245,000
100191191	SANFORD	FL		01/29/2025	6.999	349,622		600,000
100191193	LOS ANGELES	CA		01/29/2025	7.999	1,312,500		2,000,000
100191194	LOS ANGELES	CA		01/29/2025	7.750	157,302		750,000
100191198	ARVIN	CA		01/29/2025	7.499	138,600		310,000
100191203	ATLANTA	GA		01/29/2025	7.499	565,535		750,000
100191204	LOS ANGELES	CA		01/29/2025	8.499	562,100		787,000
100191205	SOUTHGATE	MI		01/29/2025	8.625	152,020		210,000
100191206	SAN DIEGO	CA		01/29/2025	8.999	362,250		460,000
100191207	SAN FRANCISCO	CA		01/29/2025	6.999	385,933		1,450,000
100191208	LAS VEGAS	NV		01/29/2025	6.999	315,032		436,000
100191209	NEWPORT BEACH	CA		01/29/2025	6.999	2,571,181		4,200,000
100191210	ASPEN HILL	MD		01/29/2025	8.375	232,300		285,000
100191211	HUNTINGTON PARK	CA		01/29/2025	7.375	419,898		720,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191212	LOS ANGELES	CA		01/29/2025	8.875	424,247		675,000
100191213	RIVERSIDE	CA		01/29/2025	10.750	943,171		1,000,000
100191214	BORREGO SPRINGS	CA		01/29/2025	8.125	280,050		390,000
100191215	BAYTOWN	TX		01/29/2025	6.499	179,173		280,000
100191216	MESA	AZ		01/29/2025	6.999	570,251		728,000
100191217	FALLS CHURCH	VA		01/29/2025	7.999	611,538		750,000
100191218	SPARKS	NV		01/29/2025	7.375	372,902		447,000
100191219	LOS ANGELES	CA		01/29/2025	9.375	1,402,418		1,500,000
100191220	SACRAMENTO	CA		01/29/2025	8.999	431,766		515,000
100191221	CYPRESS	TX		01/29/2025	6.999	1,494,786		2,312,000
100191222	LA MESA	CA		01/29/2025	9.499	787,519		970,000
100191223	LOS ANGELES	CA		01/29/2025	7.499	513,926		720,000
100191224	HENDERSON	NV		01/29/2025	7.250	413,728		505,000
100191225	VILLA RICA	GA		01/29/2025	8.375	259,831		278,000
100191226	BAKERSFIELD	CA		01/29/2025	9.125	292,793		330,000
100191227	BOCA RATON	FL		01/29/2025	8.625	634,339		721,000
100191228	VAN NUYS	CA		01/29/2025	6.625	273,801		465,000
100191229	HOUSTON	TX		01/29/2025	7.499	216,235		315,000
100191231	SARASOTA	FL		01/29/2025	7.375	971,563		1,250,000
100191232	MARSTONS MILLS	MA		01/29/2025	7.750	570,675		760,000
100191233	BRIGHTON	CO		01/29/2025	7.375	428,339		547,000
100191234	LOS ANGELES	CA		01/29/2025	7.375	466,200		592,000
100191235	SALINAS	CA		01/29/2025	7.625	639,730		785,000
100191236	HOMESTEAD	FL		01/29/2025	7.999	259,067		340,000
100191237	UPPERCO	MD		01/29/2025	6.499	1,066,226		1,550,000
100191238	NAPA	CA		01/29/2025	8.999	420,000		1,270,000
100191239	WINCHESTER	CA		01/29/2025	7.375	520,568		725,000
100191240	BRIDGEWATER	MA		01/29/2025	7.750	579,094		715,000
100191241	ALEXANDRIA	VA		01/29/2025	8.875	358,313		475,000
100191242	CORAL SPRINGS	FL		01/29/2025	6.875	564,406		690,000
100191243	BALDWIN PARK	CA		01/29/2025	9.250	1,270,031		1,430,000
100191244	FLORISSANT	MO		01/29/2025	9.875	165,375		175,000
100191245	DOWNEY	CA		01/29/2025	8.499	658,117		960,000
100191246	LAS VEGAS	NV		01/29/2025	7.625	614,491		760,000
100191247	HAUULA	HI		01/29/2025	7.375	919,884		1,450,000
100191248	PERRIS	CA		01/29/2025	7.125	418,387		540,000
100191249	WOODBRIDGE	VA		01/29/2025	7.999	393,750		524,000
100191250	FRESNO	CA		01/29/2025	7.625	500,760		597,000
100191251	PERRIS	CA		01/29/2025	8.875	612,675		736,000
100191252	LAS VEGAS	NV		01/29/2025	7.999	325,012		408,000
100191253	HERMISTON	OR		01/29/2025	6.999	288,356		345,000
100191254	LOS ANGELES	CA		01/29/2025	7.999	536,073		835,000
100191255	NAPLES	FL		01/29/2025	8.250	1,050,000		1,250,000
100191256	BARGERSVILLE	IN		01/29/2025	7.375	428,084		520,000
100191257	BEAUMONT	CA		01/29/2025	8.999	529,200		560,000
100191258	LAS VEGAS	NV		01/29/2025	8.375	263,288		295,000
100191259	LAS VEGAS	NV		01/29/2025	7.875	304,710		363,000
100191260	STRATFORD	CT		01/29/2025	7.625	250,055		335,000
100191261	MIAMI	FL		01/29/2025	8.499	881,720		1,000,000
100191262	LAKE FOREST	CA		01/29/2025	7.499	309,242		570,000
100191263	LAKE HAVASU CITY	AZ		01/29/2025	6.999	242,458		435,000
100191264	DUNNELLON	FL		01/29/2025	7.625	242,509		295,000
100191265	LEWISVILLE	TX		01/29/2025	8.125	281,400		355,000
100191266	UPTON	MA		01/29/2025	7.999	554,821		820,000
100191267	HOUSTON	TX		01/29/2025	6.499	260,086		330,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191268	SAN DIEGO	CA		01/29/2025	8.750	740,880		920,000
100191269	VALENCIA	CA		01/29/2025	8.125	308,155		398,000
100191270	LANCASTER	CA		01/29/2025	7.999	278,250		648,000
100191271	CLAREMONT	CA		01/29/2025	6.999	434,509		830,000
100191272	CONYERS	GA		01/29/2025	7.375	147,157		190,000
100191273	GARLAND	TX		01/29/2025	7.750	264,600		380,000
100191274	TAMPA	FL		01/29/2025	7.875	391,090		510,000
100191275	MAGGIE VALLEY	NC		01/29/2025	8.499	382,200		455,000
100191276	THORNTON	IL		01/29/2025	8.125	149,668		190,000
100191277	MOORPARK	CA		01/29/2025	7.999	999,434		1,225,000
100191279	MANVEL	TX		01/29/2025	7.750	354,375		460,000
100191280	PHOENIXVILLE	PA		01/29/2025	6.875	558,280		685,100
100191281	HERNDON	VA		01/29/2025	6.999	731,855		1,260,000
100191282	CHICAGO	IL		01/29/2025	8.499	330,076		394,000
100191283	BALTIMORE	MD		01/29/2025	7.499	334,688		400,000
100191284	BALTIMORE	MD		01/29/2025	7.875	313,950		380,000
100191285	SAN DIEGO	CA		01/30/2025	7.625	1,167,748		1,900,000
100191286	OCALA	FL		01/30/2025	7.000	153,606		450,000
100191287	SAN DIEGO	CA		01/30/2025	7.625	1,250,273		1,525,000
100191288	WEST PALM BEACH	FL		01/30/2025	7.500	773,907		950,000
100191289	POMONA	CA		01/30/2025	7.750	572,991		700,000
100191291	COCONUT CREEK	FL		01/30/2025	7.500	417,918		510,000
100191292	SAN ANTONIO	TX		01/30/2025	7.125	103,249		500,000
100191293	ODESSA	TX		01/30/2025	7.750	238,830		285,000
100191294	GLEN COVE	NY		01/30/2025	7.500	883,139		2,000,000
100191296	MIAMI	FL		01/30/2025	6.875	342,290		450,000
100191297	ATLANTA	GA		01/30/2025	7.250	303,077		370,000
100191298	BRENTWOOD	NY		01/30/2025	6.875	388,525		790,000
100191299	FREDERICK	MD		01/30/2025	8.125	407,203		515,000
100191300	LAFAYETTE	CA		01/30/2025	7.500	1,550,040		3,040,000
100191301	AVONDALE	PA		01/30/2025	7.375	347,094		452,000
100191302	MATTAPOISETT	MA		01/30/2025	7.250	1,312,051		1,610,000
100191303	HUNTLAND	TN		01/30/2025	6.875	306,892		400,000
100191304	SUNSET BEACH	NC		01/30/2025	7.500	290,691		355,000
100191305	PHOENIX	AZ		01/30/2025	9.875	418,179		530,000
100191307	GLENDALE	CA		01/30/2025	7.125	2,394,834		3,350,000
100191308	RAHWAY	NJ		01/30/2025	7.500	687,823		900,000
100191309	NORTH MIAMI	FL		01/30/2025	6.750	278,094		392,000
100191310	ROSLYN	NY		01/30/2025	7.500	1,119,825		1,700,000
100191311	WOODHAVEN	NY		01/30/2025	7.625	558,858		695,000
100191312	BATTLE GROUND	WA		01/30/2025	7.500	372,151		725,000
100191313	MONTICELLO	NY		01/30/2025	7.625	173,753		210,000
100191314	NEW ORLEANS	LA		01/30/2025	7.250	292,692		370,000
100191315	ORLANDO	FL		01/30/2025	7.750	598,025		688,000
100191316	SANTA MONICA	CA		01/30/2025	7.625	1,332,023		1,600,000
100191319	DALLAS	TX		01/30/2025	7.500	288,821		370,000
100191321	BROOKLYN	NY		01/30/2025	7.250	746,129		955,000
100191322	NEW HAVEN	CT		01/30/2025	8.250	125,160		158,000
100191323	LAS VEGAS	NV		01/30/2025	7.375	148,466		245,000
100191324	PALMETTO BAY	FL		01/30/2025	8.375	929,983		1,268,000
100191325	CLARKSTON	GA		01/30/2025	6.875	175,409		255,000
100191326	NEWPORT BEACH	CA		01/30/2025	7.500	2,971,330		3,600,000
100191327	BROOKLYN	NY		01/30/2025	7.625	1,890,000		2,250,000
100191328	JURUPA VALLEY	CA		01/30/2025	7.500	600,878		735,000
100191329	BUCHANAN DAM	TX		01/30/2025	7.750	292,098		407,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191330	ASTORIA	NY		01/30/2025	7.625	1,343,027		1,600,000
100191331	ALEXANDRIA	VA		01/30/2025	6.990	999,844		1,250,000
100191332	MERCED	CA		01/30/2025	7.625	323,015		389,000
100191334	BINGHAMTON	NY		01/30/2025	7.875	115,316		157,000
100191335	DENVER	CO		01/30/2025	6.625	183,361		232,000
100191336	SCHAUMBURG	IL		01/30/2025	8.500	286,056		342,000
100191338	BELLMONT	NH		01/30/2025	8.125	3,123,847		10,400,000
100191339	VIRGINIA BEACH	VA		01/30/2025	7.125	185,915		243,000
100191340	OCALA	FL		01/30/2025	7.250	226,736		1,579,000
100191341	LITTLE ELM	TX		01/30/2025	8.000	223,491		292,000
100191342	HOOVER	AL		01/30/2025	7.375	447,485		781,000
100191343	ACWORTH	GA		01/30/2025	7.000	158,612		241,000
100191344	COMMERCE	GA		01/30/2025	7.250	281,766		383,500
100191345	MISSION	TX		01/30/2025	8.000	166,320		215,000
100191346	DENVER	CO		01/30/2025	7.500	332,936		435,000
100191347	SAN DIEGO	CA		01/30/2025	6.750	1,274,286		1,579,493
100191348	CAPE CORAL	FL		01/30/2025	7.625	257,250		410,000
100191349	ORANGE PARK	FL		01/30/2025	6.875	392,097		560,000
100191350	BELLEVUE	WA		01/30/2025	7.625	707,785		1,125,000
100191351	PALM SPRINGS	CA		01/30/2025	7.625	242,609		525,000
100191352	RANCHO CUCAMONGA	CA		01/30/2025	7.250	1,238,179		1,522,000
100191353	MANHATTAN BEACH	CA		01/30/2025	7.250	2,403,633		3,730,000
100191354	DURHAM	NC		01/30/2025	7.875	879,890		1,047,800
100191356	BEDFORD	NH		01/30/2025	7.625	1,074,996		1,300,000
100191357	BAKERSFIELD	CA		01/30/2025	10.375	389,852		525,000
100191358	STUART	FL		01/30/2025	7.000	520,700		680,000
100191360	LOS ANGELES	CA		01/30/2025	7.250	522,643		1,300,000
100191361	CUMMING	GA		01/30/2025	8.125	817,893		1,015,000
100191363	ORLANDO	FL		01/30/2025	7.625	122,868		170,000
100191364	BRIDGEWATER	MA		01/30/2025	7.000	358,058		870,000
100191365	SAN FRANCISCO	CA		01/30/2025	7.625	2,887,695		4,000,000
100191368	MIAMI	FL		01/30/2025	7.250	207,678		270,000
100191369	MARGATE	FL		01/30/2025	8.375	537,600		640,000
100191370	PARK CITY	UT		01/30/2025	7.625	490,303		835,000
100191371	MIRAMAR	FL		01/30/2025	8.125	512,400		610,000
100191374	AUSTIN	TX		01/30/2025	7.625	765,205		950,000
100191375	KEY LARGO	FL		01/30/2025	8.875	912,364		1,000,000
100191379	NEWHALL	CA		01/30/2025	7.750	262,500		400,000
100191380	SURPRISE	AZ		01/30/2025	7.375	305,559		375,000
100191383	THE VILLAGES	FL		01/30/2025	7.625	157,500		326,000
100191384	AGOURA HILLS	CA		01/30/2025	7.750	1,308,686		1,570,000
100191387	HOUSTON	TX		01/30/2025	7.625	470,871		600,000
100191388	SAINT AUGUSTINE	FL		01/30/2025	7.625	431,791		517,000
100191391	AMBLER	PA		01/30/2025	7.125	715,472		1,425,000
100191393	SAN FRANCISCO	CA		01/30/2025	7.000	878,112		1,530,000
100191395	UTRECHT	NLD		01/29/2025	5.150	21,338		19,766
100191396	UTRECHT	NLD		01/29/2025	5.150	46,840		43,388
100191397	UTRECHT	NLD		01/29/2025	5.100	49,182		46,565
100191398	UTRECHT	NLD		01/29/2025	5.100	9,108		8,623
100191399	S-GRAVENHAGE	NLD		01/29/2025	5.000	520,448		749,045
100191400	S-GRAVENHAGE	NLD		01/29/2025	5.000	520,448		756,987
100191401	AMSTERDAM	NLD		01/29/2025	5.100	210,929		236,543
100191402	ARNHEM	NLD		01/29/2025	5.550	80,670		98,887
100191403	ARNHEM	NLD		01/29/2025	5.550	15,093		18,501
100191404	BREDA	NLD		01/29/2025	5.350	114,499		302,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191405	SCHIEDAM	NLD		01/29/2025	5.100	265,897		393,000
100191406	SPANNUM	NLD		01/29/2025	5.700	244,611		335,714
100191407	DEN HELDER	NLD		01/29/2025	4.900	491,824		630,000
100191408	ARNHEM	NLD		01/29/2025	5.000	130,112		220,000
100191409	HEERENVEEN	NLD		01/29/2025	5.050	364,314		636,000
100191410	ROTTERDAM	NLD		01/29/2025	5.150	349,741		480,000
100191411	AMSTERDAM	NLD		01/29/2025	4.950	250,336		360,000
100191412	TILBURG	NLD		01/29/2025	5.100	331,786		425,000
100191413	AMSTERDAM	NLD		01/29/2025	5.100	716,538		1,361,000
100191414	DELFT	NLD		01/29/2025	5.200	231,079		500,000
100191415	BREDA	NLD		01/29/2025	5.150	485,578		622,000
100191416	HAARLEM	NLD		01/29/2025	5.100	884,762		1,325,000
100191417	S-GRAVENHAGE	NLD		01/29/2025	4.900	744,762		975,533
100191418	AMSTERDAM	NLD		01/29/2025	4.950	260,224		810,000
100191419	ROTTERDAM	NLD		01/29/2025	4.850	656,962		971,000
100191420	WAALRE	NLD		01/29/2025	4.900	882,160		1,130,000
100191421	S-GRAVENHAGE	NLD		01/29/2025	5.250	1,665,435		2,802,000
100191422	S-GRAVENHAGE	NLD		01/29/2025	4.850	2,289,973		3,682,000
100191423	ALMELO	NLD		01/29/2025	4.950	118,662		190,000
100191424	SCHIEDAM	NLD		01/29/2025	5.100	114,290		183,000
100191425	NIJMEGEN	NLD		01/29/2025	4.850	312,269		550,000
100191426	AMSTERDAM	NLD		01/29/2025	5.200	365,230		490,000
100191427	GRONINGEN	NLD		01/29/2025	5.500	179,555		225,000
100191428	GRONINGEN	NLD		01/29/2025	5.500	11,970		15,000
100191429	LEEUWARDEN	NLD		01/29/2025	4.900	156,135		215,000
100191430	UTRECHT	NLD		01/29/2025	5.350	136,357		500,000
100191431	BERGEN OP ZOOM	NLD		01/29/2025	5.400	167,845		201,563
100191432	BERGEN OP ZOOM	NLD		01/29/2025	5.400	11,190		13,438
100191433	DOKKUM	NLD		01/29/2025	4.900	234,202		308,000
100191434	UTRECHT	NLD		01/29/2025	4.900	1,333,389		2,135,000
100191435	HEERENVEEN	NLD		01/29/2025	5.250	199,072		255,000
100191436	HEERENVEEN	NLD		01/29/2025	5.250	294,185		376,835
100191437	DORDRECHT	NLD		01/29/2025	5.350	104,090		350,000
100191438	S-GRAVENHAGE	NLD		01/29/2025	4.850	132,402		222,000
100191439	HEEMSTEDE	NLD		01/29/2025	5.250	320,076		391,720
100191440	HEEMSTEDE	NLD		01/29/2025	5.250	14,937		18,280
100191441	ROLDE	NLD		01/29/2025	5.200	431,972		600,000
100191442	S-GRAVENHAGE	NLD		01/29/2025	5.300	507,437		650,000
100191443	DEN HAAG	NLD		01/29/2025	4.200	140,521		225,000
100191444	BREDA	NLD		01/29/2025	5.250	1,377,887		1,654,688
100191445	BREDA	NLD		01/29/2025	5.250	91,859		110,313
100191446	EYGELSHOVEN	NLD		01/29/2025	4.850	234,202		300,000
100191447	WEERT	NLD		01/29/2025	4.900	1,747,458		2,798,001
100191448	WEERT	NLD		01/29/2025	4.900	1,638,163		2,623,004
100191449	WEERT	NLD		01/29/2025	4.900	1,859,250		2,977,002
100191450	AMSTERDAM	NLD		01/29/2025	5.100	148,163		232,000
100191451	BENTVELD	NLD		01/29/2025	5.000	499,630		640,000
100191452	GRONINGEN	NLD		01/29/2025	5.200	363,013		435,938
100191453	GRONINGEN	NLD		01/29/2025	5.200	24,201		29,063
100191454	HAARLEM	NLD		01/29/2025	6.000	1,280,303		1,642,131
100191455	HAARLEM	NLD		01/29/2025	6.000	50,029		64,167
100191456	HAARLEM	NLD		01/29/2025	4.900	221,191		283,702
100191457	AMSTERDAM	NLD		01/29/2025	5.150	1,014,874		1,300,000
100191458	DEVENTER	NLD		01/29/2025	5.000	705,728		1,065,000
100191459	ROERMOND	NLD		01/29/2025	5.000	1,697,963		2,175,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191460	VEGHEL	NLD.		01/29/2025	5.100	225,614		290,000
100191461	TILBURG	NLD.		01/29/2025	5.100	104,090		436,000
100191462	OOIJ	NLD.		01/29/2025	5.150	624,538		1,181,000
100191463	TILBURG	NLD.		01/29/2025	4.900	1,583,204		2,028,500
100191464	WEERT	NLD.		01/29/2025	4.900	546,471		700,000
100191465	UTRECHT	NLD.		01/29/2025	4.900	195,168		250,000
100191466	AMSTERDAM	NLD.		01/29/2025	5.150	857,387		1,120,000
100191467	AMSTERDAM	NLD.		01/29/2025	5.150	593,519		840,000
100191468	S-GRAVENHAGE	NLD.		01/29/2025	4.850	728,628		1,365,000
100191469	ARNHEM	NLD.		01/29/2025	4.900	585,504		750,000
100191470	AMSTERDAM	NLD.		01/29/2025	5.150	1,927,741		2,750,000
100191471	AMSTERDAM	NLD.		01/29/2025	5.150	671,378		860,000
100191472	ROTTERDAM	NLD.		01/29/2025	5.250	364,314		1,950,000
100191473	S-GRAVENHAGE	NLD.		01/29/2025	5.200	361,972		535,000
100191474	AMERSFOORT	NLD.		01/29/2025	4.900	308,366		430,000
100191475	GRONINGEN	NLD.		01/29/2025	4.850	1,834,621		2,350,052
100191476	NIJMEGEN	NLD.		01/29/2025	4.850	1,935,287		2,479,000
100191477	NIJMEGEN	NLD.		01/29/2025	4.850	601,899		771,000
100191478	GRONINGEN	NLD.		01/29/2025	4.850	480,114		615,000
100191479	BUDEL	NLD.		01/29/2025	3.000	615,690		1,200,000
100191480	ARNHEM	NLD.		01/29/2025	5.500	2,217,110		2,791,509
100191481	ARNHEM	NLD.		01/29/2025	5.500	38,513		48,491
100191482	ARNHEM	NLD.		01/29/2025	5.500	84,937		103,271
100191483	ARNHEM	NLD.		01/29/2025	5.500	1,586,327		1,928,729
100191484	SPIJKENISSE	NLD.		01/29/2025	4.950	257,622		330,000
100191485	ALPHEN AAN DEN RIJN	NLD.		01/29/2025	4.850	179,555		230,000
100191486	ENSCHEDE	NLD.		01/29/2025	5.250	370,820		447,669
100191487	ENSCHEDE	NLD.		01/29/2025	5.250	22,640		27,331
100191488	HENGELO	NLD.		01/29/2025	5.100	1,243,455		1,662,000
100191489	ROTTERDAM	NLD.		01/29/2025	5.050	1,322,980		1,915,000
100191490	S-GRAVENHAGE	NLD.		01/29/2025	5.150	218,588		377,000
100191491	AMSTERDAM	NLD.		01/29/2025	5.150	408,552		555,175
100191492	S-GRAVENHAGE	NLD.		01/29/2025	4.000	195,168		468,000
100191493	NIJMEGEN	NLD.		01/29/2025	5.900	23,777		47,505
100191494	NIJMEGEN	NLD.		01/29/2025	5.900	366,916		733,073
100191495	ROTTERDAM	NLD.		01/29/2025	4.750	2,258,746		2,965,439
100191496	HAREN GN	NLD.		01/29/2025	4.850	312,269		400,000
100191497	APELDOORN	NLD.		01/29/2025	4.800	864,985		1,815,000
100191498	HENGELO	NLD.		01/29/2025	5.200	348,700		590,000
100191499	AMSTERDAM	NLD.		01/29/2025	5.200	1,592,572		2,113,389
100191500	ENSCHEDE	NLD.		01/29/2025	4.850	511,341		655,000
100191501	DRONRYP	NLD.		01/29/2025	4.850	202,975		260,000
100191502	ZOETERMEER	NLD.		01/29/2025	4.950	295,407		473,000
100191512	UNITED KINGDOM	GBR.		01/29/2025	5.790	134,731		143,000
100191513	UNITED KINGDOM	GBR.		01/29/2025	5.790	116,109		150,000
100191514	UNITED KINGDOM	GBR.		01/29/2025	5.890	103,896		110,000
100191515	UNITED KINGDOM	GBR.		01/29/2025	6.240	153,249		187,000
100191516	UNITED KINGDOM	GBR.		01/29/2025	5.690	251,540		300,000
100191517	UNITED KINGDOM	GBR.		01/29/2025	6.690	213,311		245,000
100191518	UNITED KINGDOM	GBR.		01/29/2025	5.690	314,425		375,000
100191519	UNITED KINGDOM	GBR.		01/29/2025	5.690	282,983		330,000
100191520	UNITED KINGDOM	GBR.		01/29/2025	5.550	112,089		120,000
100191521	UNITED KINGDOM	GBR.		01/29/2025	6.090	207,274		219,995
100191522	UNITED KINGDOM	GBR.		01/29/2025	5.690	264,462		280,000
100191523	UNITED KINGDOM	GBR.		01/29/2025	5.550	73,672		78,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191524	UNITED KINGDOM	GBR		01/29/2025	5.890	122,582		150,000
100191525	UNITED KINGDOM	GBR		01/29/2025	5.890	138,528		235,000
100191526	UNITED KINGDOM	GBR		01/29/2025	6.590	380,602		540,000
100191527	UNITED KINGDOM	GBR		01/29/2025	5.550	120,096		130,000
100191528	UNITED KINGDOM	GBR		01/29/2025	5.550	120,425		127,500
100191529	UNITED KINGDOM	GBR		01/29/2025	5.550	255,017		270,000
100191530	UNITED KINGDOM	GBR		01/29/2025	6.990	660,394		740,000
100191531	UNITED KINGDOM	GBR		01/29/2025	5.550	70,838		75,000
100191532	UNITED KINGDOM	GBR		01/29/2025	5.890	132,231		140,000
100191533	UNITED KINGDOM	GBR		01/29/2025	5.890	151,121		315,000
100191534	UNITED KINGDOM	GBR		01/29/2025	6.990	557,765		625,000
100191535	UNITED KINGDOM	GBR		01/29/2025	6.990	214,182		240,000
100191536	UNITED KINGDOM	GBR		01/29/2025	5.890	248,595		340,000
100191537	UNITED KINGDOM	GBR		01/29/2025	6.990	508,682		588,000
100191538	UNITED KINGDOM	GBR		01/29/2025	6.590	404,389		425,000
100191539	UNITED KINGDOM	GBR		01/29/2025	6.240	84,796		90,000
100191540	UNITED KINGDOM	GBR		01/29/2025	6.240	267,009		300,000
100191541	UNITED KINGDOM	GBR		01/29/2025	5.940	172,325		210,000
100191542	UNITED KINGDOM	GBR		01/29/2025	6.240	127,194		135,000
100191543	UNITED KINGDOM	GBR		01/29/2025	6.990	513,144		575,000
100191544	UNITED KINGDOM	GBR		01/29/2025	5.690	101,062		110,000
100191545	UNITED KINGDOM	GBR		01/29/2025	5.550	80,283		85,000
100191546	UNITED KINGDOM	GBR		01/29/2025	6.490	89,507		95,000
100191547	UNITED KINGDOM	GBR		01/29/2025	6.540	75,747		80,000
100191548	UNITED KINGDOM	GBR		01/29/2025	5.990	235,544		250,000
100191549	UNITED KINGDOM	GBR		01/29/2025	6.990	76,493		225,000
100191550	UNITED KINGDOM	GBR		01/29/2025	6.440	246,178		260,000
100191551	UNITED KINGDOM	GBR		01/29/2025	5.550	108,618		115,000
100191552	KAAAWA	HI		01/31/2025	7.625	977,699		1,180,000
100191553	SAN DIEGO	CA		01/31/2025	7.375	1,369,730		1,775,000
100191554	KYLE	TX		01/31/2025	7.500	396,198		480,000
100191555	CABOT	AR		01/31/2025	7.990	163,751		211,000
100191556	RIVERTON	UT		01/31/2025	8.250	810,124		1,035,000
100191557	KAPAA	HI		01/31/2025	7.375	646,259		840,000
100191558	BAKERSFIELD	CA		01/31/2025	7.990	399,508		494,000
100191559	SAN FRANCISCO	CA		01/31/2025	7.500	905,861		1,485,000
100191560	FLAGLER BEACH	FL		01/31/2025	8.250	732,182		900,000
100191561	PROSPER	TX		01/31/2025	7.875	672,584		875,000
100191562	ROSEVILLE	CA		01/31/2025	7.250	1,133,927		1,600,000
100191563	HOUSTON	TX		01/31/2025	7.500	171,526		223,000
100191564	LUBBOCK	TX		01/31/2025	7.250	147,127		195,000
100191565	MELBOURNE	FL		01/31/2025	8.250	394,294		480,000
100191566	BUCKEYE	AZ		01/31/2025	7.750	115,166		375,000
100191567	TURLOCK	CA		01/31/2025	7.750	633,879		835,000
100191568	LAS VEGAS	NV		01/31/2025	7.375	641,610		780,000
100191569	LOCUST GROVE	GA		01/31/2025	7.750	197,468		245,000
100191570	LIBERTYVILLE	IL		01/31/2025	8.375	193,116		235,000
100191571	APOPKA	FL		01/31/2025	7.750	350,098		455,000
100191573	FRESNO	CA		01/31/2025	8.250	438,900		615,000
100191574	SACRAMENTO	CA		01/31/2025	6.875	365,999		575,000
100191575	RIGBY	ID		01/31/2025	7.990	203,461		290,000
100191576	RIGBY	ID		01/31/2025	7.990	192,781		290,000
100191577	WINCHESTER	KY		01/31/2025	7.500	514,964		725,000
100191578	PARKLAND	FL		01/31/2025	7.375	1,131,996		1,499,000
100191579	SCAPPOOSE	OR		01/31/2025	7.125	382,637		590,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191580	COLLEGE STATION	TX		01/31/2025	8.500	433,740		562,000
100191581	LUBBOCK	TX		01/31/2025	7.250	272,448		375,000
100191584	DANIA BEACH	FL		01/31/2025	7.125	418,309		600,000
100191585	SALT LAKE CITY	UT		01/31/2025	7.375	1,195,802		1,618,000
100191586	OAK PARK	IL		01/31/2025	7.250	307,178		510,000
100191587	ANTIOCH	CA		01/31/2025	7.990	435,488		620,000
100191588	MANTECA	CA		01/31/2025	7.625	524,619		685,000
100191589	RIVERSIDE	CA		01/31/2025	7.990	1,030,384		1,330,000
100191591	SAN ANTONIO	TX		01/31/2025	7.990	168,000		280,000
100191592	SACRAMENTO	CA		01/31/2025	8.990	358,943		445,000
100191593	SPRING HILL	FL		01/31/2025	7.375	296,621		365,000
100191594	MILWAUKEE	WI		01/31/2025	8.125	183,318		235,000
100191596	RICHMOND	CA		01/31/2025	8.375	798,000		950,000
100191597	LEHI	UT		01/31/2025	7.125	670,571		880,000
100191598	UPLAND	CA		01/31/2025	7.875	853,708		1,100,000
100191599	MANTECA	CA		01/31/2025	7.625	486,237		630,000
100191600	JERSEY CITY	NJ		01/31/2025	7.250	1,131,756		1,535,000
100191601	NOVATO	CA		01/31/2025	7.625	1,089,254		1,350,000
100191602	CHATTAHOOCHEE HILLS	GA		01/31/2025	7.875	376,342		561,000
100191603	POWHATAN	VA		01/31/2025	8.500	131,250		535,000
100191604	PHOENIX	AZ		01/31/2025	7.000	507,736		1,600,000
100191605	WINDSOR	CO		01/31/2025	7.375	550,086		672,000
100191606	REDWOOD CITY	CA		01/31/2025	7.250	2,028,204		4,000,000
100191608	PARKER	CO		01/31/2025	8.500	1,138,806		1,325,000
100191609	LEHIGH ACRES	FL		01/31/2025	7.990	252,576		364,000
100191611	GALT	CA		01/31/2025	6.875	392,415		515,000
100191612	ARLINGTON	TX		01/31/2025	8.125	209,846		296,000
100191613	KISSIMMEE	FL		01/31/2025	7.125	282,222		387,000
100191614	DAYTON	TX		01/31/2025	7.750	286,356		390,000
100191615	LEHIGH ACRES	FL		01/31/2025	7.990	252,523		364,000
100191616	CHULA VISTA	CA		01/31/2025	8.990	596,882		848,000
100191617	BATON ROUGE	LA		01/31/2025	8.250	444,744		585,000
100191618	CEDAR HILL	TX		01/31/2025	7.625	237,720		380,000
100191619	HURRICANE	UT		01/31/2025	7.625	305,958		399,000
100191620	BRADENTON	FL		01/31/2025	7.625	212,651		273,000
100191621	BOISE	ID		01/31/2025	7.375	353,901		509,000
100191622	NORTH MYRTLE BEACH	SC		01/31/2025	7.500	265,798		325,000
100191623	PACIFIC CITY	OR		01/31/2025	6.875	565,601		746,000
100191624	GALLOWAY	NJ		01/31/2025	7.125	233,460		325,000
100191625	BELMONT	MI		01/31/2025	7.125	217,659		270,000
100191626	DUNEDIN	FL		01/31/2025	7.375	218,530		315,000
100191627	COLORADO SPRINGS	CO		01/31/2025	7.500	322,683		445,000
100191628	ST AUGUSTINE	FL		01/31/2025	6.250	193,953		302,000
100191629	COLUMBIA	SC		01/31/2025	7.125	189,777		250,000
100191630	COLORADO SPRINGS	CO		01/31/2025	7.500	303,829		419,000
100191631	MIAMI	FL		01/31/2025	6.990	223,488		310,000
100191632	MIAMI GARDENS	FL		01/31/2025	7.500	403,781		530,000
100191633	CORAL SPRINGS	FL		01/31/2025	6.875	257,400		720,000
100191634	S LAKE TAHOE	CA		01/31/2025	7.375	526,146		687,000
100191635	FAIR OAKS	CA		01/31/2025	7.625	358,483		470,000
100191636	SAN ANGELO	TX		01/31/2025	6.125	192,864		320,000
100191637	COLUMBIA FALLS	MT		01/31/2025	6.875	226,205		545,000
100191638	KENLY	NC		01/31/2025	7.625	190,403		257,000
100191639	HAMPSTEAD	NC		01/31/2025	7.625	197,162		242,000
100191640	APPLE VALLEY	MN		01/31/2025	6.625	212,999		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191641	MADISON	FL		01/31/2025	6.990	259,650		540,000
100191642	UNION	KY		01/31/2025	7.125	190,474		265,000
100191643	HARRISONBURG	VA		01/31/2025	7.625	155,511		193,000
100191644	BOLIVIA	NC		01/31/2025	7.625	215,218		260,000
100191645	MOORESVILLE	NC		01/31/2025	7.625	185,250		227,000
100191646	JUNE LAKE	CA		01/31/2025	7.125	429,861		575,000
100191647	COLUMBIA	SC		01/31/2025	7.125	186,415		243,000
100191648	SOUTH PADRE ISLAND	TX		01/31/2025	7.875	210,416		240,000
100191649	MIAMI	FL		01/31/2025	7.625	334,278		535,000
100191651	BRYAN	TX		01/31/2025	7.125	246,224		280,000
100191652	MONTGOMERY VILLAGE	MD		01/31/2025	7.375	194,600		272,000
100191653	CAMARILLO	CA		01/31/2025	7.125	1,551,100		3,300,000
100191654	WAUKEGAN	IL		01/31/2025	9.375	127,833		200,000
100191655	HENDERSON	NV		01/31/2025	6.375	389,379		650,000
100191662	LA QUINTA	CA		01/31/2025	7.375	1,122,975		1,810,000
100191663	HOLLISTER	CA		01/31/2025	8.125	539,382		695,000
100191664	WAIKOLOA	HI		01/31/2025	8.125	745,110		970,000
100191665	STUDIO CITY	CA		01/31/2025	7.250	1,537,327		2,990,000
100191666	EL PORTAL	FL		01/31/2025	8.000	705,380		833,000
100191668	MCKINNEY	TX		01/31/2025	8.375	686,527		770,000
100191669	SARASOTA	FL		01/31/2025	7.000	3,053,063		8,000,000
100191670	KAMUELA	HI		01/31/2025	6.500	878,662		1,875,000
100191671	DALLAS	TX		01/31/2025	7.875	1,061,645		1,300,000
100191674	PEMBROKE PINES	FL		01/31/2025	6.250	476,580		750,000
100191675	WEST CHESTER	PA		02/20/2025	8.250	476,057		635,000
100191676	DEARBORN HEIGHTS	MI		02/20/2025	8.500	133,760		167,000
100191677	BERRIEN SPRINGS	MI		02/20/2025	8.250	229,950		292,000
100191678	LOS ANGELES	CA		02/20/2025	7.750	558,832		775,000
100191679	PORTLAND	OR		02/20/2025	6.875	231,648		540,000
100191681	STUART	FL		02/20/2025	7.875	131,250		222,000
100191683	CYPRESS	TX		02/20/2025	7.250	833,438		1,020,000
100191684	CHARLOTTE	NC		02/20/2025	8.500	473,649		568,000
100191687	PENSACOLA	FL		02/20/2025	6.875	257,153		350,000
100191688	PHILADELPHIA	PA		02/20/2025	7.375	395,102		500,000
100191689	PHILADELPHIA	PA		02/20/2025	8.250	185,425		275,000
100191690	PITTSBURG	CA		02/20/2025	9.250	531,384		575,000
100191692	DUNNELLON	FL		02/20/2025	7.500	219,157		310,000
100191693	CERRITOS	CA		02/20/2025	8.000	483,520		575,000
100191695	COLUMBIA	SC		02/20/2025	7.500	122,498		176,000
100191696	HEBER	AZ		02/20/2025	7.750	322,082		443,000
100191697	LOS ANGELES	CA		02/20/2025	7.875	676,577		930,000
100191698	OAKLAND	CA		02/20/2025	7.500	391,130		830,000
100191699	EL CAJON	CA		02/20/2025	7.625	671,248		810,000
100191701	JOHNS ISLAND	SC		02/20/2025	7.750	1,167,772		1,400,000
100191702	MELBOURNE	FL		02/20/2025	7.500	304,753		397,000
100191703	LANCASTER	CA		02/20/2025	9.250	460,688		585,000
100191704	BEAUMONT	TX		02/20/2025	7.875	431,182		529,000
100191706	BAKERSFIELD	CA		02/20/2025	7.250	259,186		355,000
100191708	MIAMI	FL		02/20/2025	7.500	240,243		360,000
100191709	TRACY	CA		02/20/2025	7.375	577,988		700,000
100191710	NORTHRIDGE	CA		02/20/2025	7.500	1,315,319		1,650,000
100191711	PLYMOUTH	CT		02/20/2025	8.125	278,411		355,000
100191712	KEAAU	HI		02/20/2025	7.000	241,003		475,000
100191713	AUSTIN	TX		02/20/2025	7.500	398,810		485,000
100191714	COACHELLA	CA		02/20/2025	8.500	260,400		335,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191715	JACKSON	WI		02/20/2025	7.875	111,874		185,000
100191716	OCEANSIDE	CA		02/20/2025	9.125	735,066		950,000
100191717	LYONS	IL		02/20/2025	7.375	292,735		400,000
100191718	LOS ANGELES	CA		02/20/2025	7.250	872,585		1,160,000
100191719	SPRINGFIELD	MA		02/20/2025	7.750	264,232		345,000
100191720	WINSTON SALEM	NC		02/20/2025	8.750	239,400		290,000
100191721	MORENO VALLEY	CA		02/20/2025	7.250	484,466		590,000
100191723	OXNARD	CA		02/20/2025	9.125	755,504		850,000
100191724	FORT VALLEY	GA		02/20/2025	7.500	228,793		297,000
100191725	CARMEL	CA		02/20/2025	8.000	1,465,800		1,745,000
100191726	SAN TAN VALLEY	AZ		02/20/2025	7.500	257,232		490,000
100191727	INDIO	CA		02/20/2025	7.750	341,708		475,000
100191728	CASTLE ROCK	CO		02/20/2025	8.625	983,920		1,175,000
100191729	GEORGETOWN	TX		02/20/2025	8.625	298,988		335,000
100191730	LAKEWOOD	OH		02/20/2025	8.375	243,600		291,000
100191733	IRVING	TX		02/20/2025	8.625	612,658		750,000
100191734	SAN JOSE	CA		02/20/2025	7.750	818,172		2,100,000
100191735	MONROE	NC		02/20/2025	7.875	427,427		550,000
100191736	CLIFTON	CO		02/20/2025	8.125	540,333		645,000
100191738	HOUSTON	TX		02/20/2025	7.500	224,155		303,000
100191739	SAN JOSE	CA		02/20/2025	7.750	326,481		400,000
100191741	UNION CITY	GA		02/20/2025	8.000	180,015		225,000
100191744	SALINAS	CA		02/20/2025	6.875	252,396		858,000
100191745	ORLANDO	FL		02/20/2025	7.250	345,081		447,000
100191746	SCOTTSDALE	AZ		02/20/2025	7.500	414,883		910,000
100191747	HAMDEN	CT		02/20/2025	7.500	237,317		360,000
100191748	KENT	OH		02/20/2025	7.500	149,144		253,000
100191749	OCALA	FL		02/20/2025	7.875	187,489		275,000
100191750	ENOCH	UT		02/20/2025	8.625	394,716		471,000
100191751	SOCORRO	TX		02/20/2025	8.875	166,110		226,000
100191752	HEBER CITY	UT		02/20/2025	7.625	377,320		645,000
100191754	WEST COVINA	CA		02/20/2025	7.125	404,765		830,000
100191755	WEST COVINA	CA		02/20/2025	7.250	459,527		850,000
100191756	LONG BEACH	CA		02/20/2025	7.125	897,528		1,105,000
100191757	BELLMAWR	NJ		02/20/2025	7.875	153,441		210,500
100191758	LAS VEGAS	NV		02/20/2025	7.500	271,905		388,000
100191759	QUINCY	IL		02/20/2025	8.125	121,779		155,000
100191760	JACKSONVILLE	FL		02/20/2025	8.125	405,193		470,000
100191762	KISSIMMEE	FL		02/20/2025	7.500	395,739		477,000
100191763	PHOENIX	AZ		02/20/2025	7.375	1,374,906		1,785,000
100191764	FEDERAL WAY	WA		02/20/2025	7.625	440,247		655,000
100191765	HOUSTON	TX		02/20/2025	7.625	485,841		630,000
100191766	LOS ANGELES	CA		02/20/2025	7.500	2,530,082		3,200,000
100191767	LUBBOCK	TX		02/20/2025	8.625	147,000		175,000
100191768	CENTER LINE	MI		02/20/2025	7.875	132,693		190,000
100191770	MIAMI	FL		01/31/2025	7.875	893,602		1,040,000
100191771	LAS VEGAS	NV		01/31/2025	7.375	345,825		487,000
100191772	NEWARK	NJ		01/31/2025	7.750	533,893		586,000
100191773	MIRAMAR	FL		01/31/2025	7.625	675,179		745,000
100191774	NORTH CHARLESTON	SC		01/31/2025	8.000	482,684		650,000
100191775	MIAMI	FL		01/31/2025	8.990	522,746		570,000
100191776	SAN FRANCISCO	CA		01/31/2025	7.500	792,718		1,200,000
100191777	SAN ANTONIO	FL		01/31/2025	7.750	976,967		1,150,000
100191778	MIAMI	FL		01/31/2025	7.375	272,701		351,000
100191779	MIAMI BEACH	FL		01/31/2025	7.250	224,767		310,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191780	HAZLET	NJ		01/31/2025	8.750	664,528		815,000
100191781	EUGENE	OR		01/31/2025	8.750	423,710		505,000
100191782	NEW SMYRNA BEACH	FL		01/31/2025	7.500	233,560		340,200
100191783	TAMPA	FL		01/31/2025	7.500	274,254		330,000
100191784	SCRANTON	PA		01/31/2025	8.250	151,216		206,000
100191785	BUMPASS	VA		01/31/2025	7.125	1,371,855		1,835,000
100191786	MONT CLARE	PA		01/31/2025	8.125	265,610		370,000
100191787	VISTA	CA		01/31/2025	8.875	532,293		585,000
100191788	NAPLES	FL		01/31/2025	7.250	454,373		540,000
100191789	SNELLVILLE	GA		01/31/2025	9.125	898,711		1,000,000
100191790	HILLIARD	OH		01/31/2025	7.990	345,957		380,000
100191791	DANIA BEACH	FL		01/31/2025	7.990	1,028,296		1,204,000
100191792	OVIEDO	FL		01/31/2025	7.749	678,361		917,400
100191793	PALM BEACH GARDENS	FL		01/31/2025	7.125	1,577,463		1,976,000
100191794	MODESTO	CA		01/31/2025	7.875	455,890		495,000
100191795	SACRAMENTO	CA		01/31/2025	8.250	1,478,885		1,700,000
100191796	KEMAH	TX		01/31/2025	7.500	984,755		1,200,000
100191797	SPARKS GLENCOE	MD		01/31/2025	7.125	475,224		620,000
100191798	DURHAM	NC		01/31/2025	8.375	435,965		517,000
100191799	LOMA LINDA	CA		01/31/2025	7.375	729,753		821,000
100191800	DURHAM	NC		01/31/2025	7.375	430,406		502,000
100191801	DELTONA	FL		01/31/2025	9.250	232,472		342,000
100191802	CHINO HILLS	CA		01/31/2025	7.250	1,037,052		1,310,000
100191803	CHULA VISTA	CA		01/31/2025	8.000	811,789		1,125,000
100191804	CANTON	GA		01/31/2025	7.625	1,154,148		1,600,000
100191805	CLIFTON	NJ		01/31/2025	7.875	549,677		615,000
100191806	FRESNO	CA		01/31/2025	7.625	131,983		215,000
100191807	MIAMI	FL		01/31/2025	6.625	733,192		1,560,000
100191808	NORTH HOLLYWOOD	CA		01/31/2025	8.000	784,631		1,000,000
100191809	NORTHVILLE	MI		01/31/2025	8.875	511,903		655,000
100191810	HOUSTON	TX		01/31/2025	6.875	175,080		430,000
100191811	SANTA ANA	CA		01/31/2025	6.875	503,884		930,000
100191812	DALLAS	TX		01/31/2025	8.375	298,200		355,000
100191813	MIAMI	FL		01/31/2025	7.500	188,247		279,000
100191814	SHERWOOD	OR		01/31/2025	8.000	524,522		690,000
100191815	FORT STOCKTON	TX		01/31/2025	7.875	438,112		525,000
100191816	CHULA VISTA	CA		01/31/2025	6.875	342,408		745,000
100191817	GLENDORA	CA		01/31/2025	7.750	1,531,654		1,815,000
100191818	LOS ANGELES	CA		01/31/2025	7.375	1,769,223		2,500,000
100191819	PHOENIX	AZ		01/31/2025	8.500	414,950		455,000
100191820	SHERMAN OAKS AREA CITY OF LOS	CA		01/31/2025	7.375	1,919,754		3,600,000
100191821	MARIETTA	GA		01/31/2025	8.750	1,011,660		1,230,000
100191822	LAKE CHARLES	LA		01/31/2025	7.500	103,584		136,000
100191823	WELSH	LA		01/31/2025	7.375	118,631		158,000
100192156	AUBURN	AL		01/31/2025	7.500	450,768		580,900
100192157	LOS ANGELES	CA		01/31/2025	7.250	461,372		697,000
100192158	BLUFFTON	SC		01/31/2025	7.500	273,025		354,000
100192159	BRIDGEPORT	CT		01/31/2025	7.500	346,170		450,000
100192160	BLAINE	MN		01/31/2025	7.125	320,626		427,000
100192161	TACOMA	WA		01/31/2025	7.125	330,580		485,000
100192162	ANTIOCH	IL		01/31/2025	7.125	395,722		515,000
100192163	SPARKS	NV		01/31/2025	7.500	311,378		430,000
100192164	TOMS RIVER	NJ		01/31/2025	7.125	207,625		328,000
100192165	DURHAM	NC		01/31/2025	6.625	217,085		289,000
100192166	BETHLEHEM	PA		01/31/2025	7.375	257,117		336,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192167	TACOMA	WA		01/31/2025	6.375	390,489		555,000
100192168	AKRON	OH		01/31/2025	7.625	239,977		311,000
100192169	LITTLE ROCK	AR		01/31/2025	5.625	144,388		197,000
100192170	WILMINGTON	DE		01/31/2025	6.625	175,813		230,000
100192171	CENTEREACH	NY		01/31/2025	7.500	271,509		350,000
100192172	TACOMA	WA		01/31/2025	8.125	287,528		371,000
100192173	CARSON CITY	NV		01/31/2025	7.500	306,897		422,000
100192174	NORTH PORT	FL		01/31/2025	7.125	236,652		352,000
100192175	NORFOLK	VA		01/31/2025	7.000	211,041		293,000
100192176	TUCSON	AZ		01/31/2025	7.375	214,086		360,000
100192177	BRIGHTON	MA		01/31/2025	7.125	894,795		1,250,000
100192178	CRESTWOOD	IL		01/31/2025	8.000	98,554		125,000
100192179	GARFIELD	NJ		01/31/2025	6.875	343,455		450,000
100192180	AKRON	OH		01/31/2025	7.875	162,631		206,000
100192181	LUBBOCK	TX		01/31/2025	6.875	157,551		203,000
100192182	BIRMINGHAM	AL		01/31/2025	5.125	163,560		245,000
100192183	LIBERTY	NY		01/31/2025	7.375	186,371		240,000
100192184	HAMILTON	OH		01/31/2025	7.625	109,955		151,000
100192185	LONG ISLAND CITY	NY		01/31/2025	7.125	617,864		794,867
100192186	CRESTWOOD	IL		01/31/2025	8.000	112,746		143,000
100192187	WILLOWICK	OH		01/31/2025	7.625	128,012		165,000
100192188	GARLAND	TX		01/31/2025	7.625	195,819		260,000
100192189	TUCSON	AZ		01/31/2025	7.000	195,486		270,000
100192190	GREEN VALLEY LAKE	CA		01/31/2025	7.625	190,784		235,000
100192191	LOUISBURG	KS		01/31/2025	7.125	158,562		219,000
100192192	SOUTHAMPTON	NJ		01/31/2025	6.875	173,652		240,000
100192193	LAWRENCEVILLE	GA		01/31/2025	7.375	214,831		295,000
100192194	PHILADELPHIA	PA		01/31/2025	7.500	157,247		220,000
100192195	TUCSON	AZ		01/31/2025	7.375	503,712		662,000
100192196	CORNELIUS	NC		01/31/2025	6.875	240,418		320,000
100192197	BETHLEHEM	PA		01/31/2025	6.875	104,424		281,000
100192198	CONVERSE	TX		01/31/2025	6.875	180,080		290,000
100192199	SEATTLE	WA		01/31/2025	7.125	367,928		480,000
100192200	SAINT LOUIS	MO		01/31/2025	6.750	104,407		136,000
100192201	KENNEWICK	WA		01/31/2025	6.875	290,155		387,500
100192202	WINTERVILLE	NC		01/31/2025	6.875	188,024		348,200
100192203	UPPER MARLBORO	MD		01/31/2025	7.125	147,007		235,000
100192204	LUBBOCK	TX		01/31/2025	7.375	94,985		116,000
100192205	NORTH ANDOVER	MA		01/31/2025	7.375	250,424		333,000
100192206	NEW ALBANY	IN		01/31/2025	7.000	168,855		220,000
100192207	CONWAY	SC		01/31/2025	7.375	164,027		238,000
100192208	EAST CHICAGO	IN		01/31/2025	8.125	122,137		165,000
100192209	SAINT AUGUSTINE	FL		01/31/2025	6.625	391,429		525,000
100192210	ROSEMOUNT	MN		01/31/2025	6.875	216,990		305,000
100192211	EAST CHICAGO	IN		01/31/2025	7.625	73,932		95,000
100192212	ROBERTS	WI		01/31/2025	7.500	243,489		315,000
100192213	MEMPHIS	TN		01/31/2025	6.750	90,213		120,000
100192214	FORT MYERS	FL		01/31/2025	7.500	365,170		471,000
100192215	MEMPHIS	TN		01/31/2025	7.625	106,424		142,000
100192216	BUSHKILL	PA		01/31/2025	6.875	224,964		295,000
100192217	BIG BEAR CITY	CA		01/31/2025	7.500	313,003		710,000
100192218	STOCKTON	CA		01/31/2025	6.750	114,744		500,000
100192219	KANSAS CITY	MO		01/31/2025	6.500	138,446		181,600
100192220	HILLSIDE	NJ		01/31/2025	6.875	550,064		775,000
100192221	CLIFTON	NJ		01/31/2025	6.625	568,464		760,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192222	RENO	NV		01/31/2025	7.500	128,841		180,000
100192223	TAMPA	FL		01/31/2025	7.125	665,359		877,000
100192224	TACOMA	WA		01/31/2025	7.000	283,380		447,000
100192225	CASPER	WY		01/31/2025	7.125	167,169		210,000
100192226	AKRON	OH		01/31/2025	8.000	98,870		135,000
100192227	NAPLES	NY		01/31/2025	7.500	276,293		340,000
100192228	PHILADELPHIA	PA		01/31/2025	7.375	152,372		230,000
100192229	FRISCO	TX		01/31/2025	8.125	602,534		830,000
100192230	KANSAS CITY	MO		01/31/2025	7.125	327,172		502,000
100192231	STRATFORD	CT		01/31/2025	7.500	323,928		420,000
100192232	MOUNT VERNON	NY		01/31/2025	7.000	619,188		920,000
100192233	PEN ARGYL	PA		01/31/2025	7.125	136,621		186,000
100192234	PHOENIX	AZ		01/31/2025	7.625	366,193		488,000
100192235	CHELSEA	MA		01/31/2025	7.000	271,765		380,000
100192236	TUCSON	AZ		01/31/2025	6.875	365,548		517,000
100192237	SAN DIEGO	CA		01/31/2025	7.500	617,874		900,000
100192238	CHICAGO	IL		01/31/2025	7.500	525,730		680,000
100192239	CORVALLIS	OR		01/31/2025	7.625	348,623		450,000
100192240	BELLEVILLE	NJ		01/31/2025	7.000	341,928		450,000
100192241	HEMET	CA		01/31/2025	7.625	319,555		435,000
100192242	ALBION	NY		01/31/2025	7.125	139,900		181,000
100192243	TEMPE	AZ		01/31/2025	7.375	348,551		450,000
100192244	CLIFTON HEIGHTS	PA		01/31/2025	7.875	225,122		295,000
100192245	WILMINGTON	NC		01/31/2025	7.375	102,369		130,000
100192246	STUART	FL		01/31/2025	7.500	130,587		175,000
100192247	DELRAY BEACH	FL		01/31/2025	7.125	637,312		830,000
100192248	SAN FRANCISCO	CA		01/31/2025	6.990	147,033		800,000
100192249	LOCKPORT	NY		01/31/2025	7.375	74,327		102,000
100192250	CHATOM	AL		01/31/2025	7.000	253,265		331,000
100192251	PATASKALA	OH		01/31/2025	7.625	181,942		234,000
100192252	WORCESTER	MA		01/31/2025	7.625	626,054		815,000
100192253	LANSDALE	PA		01/31/2025	7.250	155,961		205,000
100192254	EAU CLAIRE	WI		01/31/2025	7.500	114,192		150,000
100192255	AURORA	OH		01/31/2025	7.625	125,056		165,000
100192256	TUCSON	AZ		01/31/2025	7.000	221,584		310,000
100192257	BENTON	AR		01/31/2025	5.500	120,678		166,000
100192258	CLEVELAND	OH		01/31/2025	7.500	99,834		123,000
100192259	KENTWOOD	MI		01/31/2025	6.750	142,352		196,000
100192260	NORRISTOWN	PA		01/31/2025	6.625	215,610		297,000
100192261	MIDDLETOWN	NY		01/31/2025	6.750	253,898		385,000
100192262	WEST ROXBURY	MA		01/31/2025	8.125	845,108		1,080,000
100192263	MONTGOMERY	AL		01/31/2025	7.625	130,431		160,000
100192264	STUART	FL		01/31/2025	7.375	249,001		335,000
100192265	SCRANTON	PA		01/31/2025	7.500	197,930		273,000
100192266	MERCEDES	TX		01/31/2025	7.625	105,442		125,000
100192267	ROCKFORD	IL		01/31/2025	7.125	148,101		204,000
100192268	OZARK	MO		01/31/2025	6.375	206,185		278,000
100192269	AUBURN	WA		01/31/2025	7.000	392,163		525,000
100192270	COLUMBIA FALLS	MT		01/31/2025	7.625	352,594		465,000
100192271	BOSTON	MA		01/31/2025	7.625	773,041		1,065,000
100192272	HAZEL PARK	MI		01/31/2025	7.125	104,151		133,000
100192273	KEARNEY	MO		01/31/2025	7.375	193,293		280,000
100192274	ABBEVILLE	SC		01/31/2025	7.125	122,211		150,000
100192275	LE ROY	NY		01/31/2025	7.375	190,362		261,000
100192276	CINCINNATI	OH		01/31/2025	7.875	112,065		135,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192277	GAASTRA	MI		01/31/2025	7.125	95,096		223,000
100192278	DALLAS	TX		01/31/2025	7.125	257,053		475,000
100192279	KISSIMMEE	FL		01/31/2025	6.125	262,310		408,000
100192280	MEMPHIS	TN		01/31/2025	6.500	118,113		158,000
100192281	PHILADELPHIA	PA		01/31/2025	7.375	308,623		400,000
100192282	FAIRPORT	NY		01/31/2025	6.875	231,183		338,000
100192283	YOUNGSTOWN	OH		01/31/2025	7.625	222,459		321,000
100192284	PHILADELPHIA	PA		01/31/2025	7.500	140,673		183,000
100192285	HUNTSVILLE	AL		01/31/2025	6.875	173,652		250,000
100192286	FORDS	NJ		01/31/2025	7.375	471,450		725,000
100192287	MADISON	WI		01/31/2025	7.375	283,249		390,000
100192288	STAMFORD	CT		01/31/2025	7.500	299,708		390,000
100192289	PRATTVILLE	AL		01/31/2025	8.125	159,244		195,000
100192290	DAYTONA BEACH	FL		01/31/2025	7.625	438,422		602,000
100192291	MONTGOMERY	AL		01/31/2025	7.250	86,381		114,000
100192292	BROOKLYN	NY		01/31/2025	7.000	985,628		1,775,000
100192293	MAPLE PLAIN	MN		01/31/2025	6.625	235,236		370,000
100192294	COLUMBUS	OH		01/31/2025	6.625	207,797		286,000
100192295	TAMPA	FL		01/31/2025	7.625	581,202		750,000
100192296	HULL	MA		01/31/2025	6.990	197,468		391,000
100192297	AKRON	OH		01/31/2025	8.000	74,952		102,000
100192298	KISSIMMEE	FL		01/31/2025	6.750	203,666		259,000
100192299	DAYTON	OH		01/31/2025	6.500	151,919		200,000
100192300	GREENVILLE	SC		01/31/2025	7.125	98,187		243,000
100192301	HAYDEN	ID		01/31/2025	7.000	206,941		474,000
100192302	NORTH PORT	FL		01/31/2025	7.625	328,156		400,000
100192303	ELLICOTTVILLE	NY		01/31/2025	7.125	387,411		545,000
100192304	LANCASTER	OH		01/31/2025	7.125	167,425		237,000
100192305	BUFFALO	NY		01/31/2025	7.500	289,195		370,000
100192306	DALLAS	TX		01/31/2025	7.125	207,223		270,000
100192307	MABLETON	GA		01/31/2025	6.625	202,536		285,000
100192308	MEMPHIS	TN		01/31/2025	5.500	127,545		175,000
100192309	RUTHERFORD	NJ		01/31/2025	6.875	221,881		290,000
100192310	TUCSON	AZ		01/31/2025	7.125	196,810		255,000
100192311	EAST STROUDSBURG	PA		01/31/2025	7.000	308,119		401,000
100192312	GEORGETOWN	SC		01/31/2025	6.750	384,068		515,000
100192313	PHILADELPHIA	PA		01/31/2025	6.625	67,516		195,000
100192314	DAVENPORT	IA		01/31/2025	7.875	103,574		119,500
100192315	CHADDS FORD	PA		01/31/2025	7.125	63,625		185,000
100192316	FT WORTH	TX		01/31/2025	7.375	337,927		445,000
100192317	HARRISBURG	PA		01/31/2025	7.625	126,917		181,600
100192318	AUSTIN	TX		01/31/2025	6.500	189,457		490,000
100192319	TONAWANDA	NY		01/31/2025	7.500	167,221		205,000
100192320	BALTIMORE	MD		01/31/2025	7.500	117,497		138,000
100192321	AKRON	OH		01/31/2025	8.000	86,709		118,000
100192322	RANCHO CUCAMONGA	CA		02/05/2025	7.875	695,041		800,000
100192323	LOS ANGELES	CA		02/05/2025	8.490	714,000		850,000
100192324	ORLANDO	FL		02/05/2025	8.000	3,776,760		6,240,000
100192325	SANTA BARBARA	CA		02/05/2025	6.990	329,676		1,750,000
100192326	BELL	CA		02/05/2025	6.990	666,125		1,034,000
100192327	CRESCENT CITY	CA		02/05/2025	6.490	149,583		508,000
100192328	LOS ANGELES	CA		02/05/2025	6.990	498,819		1,014,000
100192330	ATLANTIS	FL		02/05/2025	7.250	347,823		515,000
100192331	YUCCA VALLEY	CA		02/05/2025	7.490	372,780		430,000
100192332	WINNETKA	CA		02/05/2025	7.250	660,750		850,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192333	(WINNETKA AREA) LOS ANGELES	CA		02/05/2025	7.375	610,868		802,000
100192334	(VAN NUYS AREA) LOS ANGELES	CA		02/05/2025	7.490	1,029,000		1,450,000
100192335	MECCA	CA		02/05/2025	6.875	191,697		350,000
100192336	PARAMOUNT	CA		02/05/2025	7.750	929,301		1,300,000
100192337	ORLANDO	FL		02/05/2025	7.490	240,734		360,000
100192338	MENIFEE	CA		02/05/2025	6.875	417,676		756,000
100192340	PORT SAINT LUCIE	FL		02/05/2025	7.375	204,322		355,000
100192341	DELTONA	FL		02/05/2025	7.750	299,656		390,000
100192342	WEST COVINA	CA		02/05/2025	7.500	530,972		660,000
100192343	WEST HILLS	CA		02/05/2025	6.625	366,194		1,240,000
100192344	SIGNAL HILL	CA		02/05/2025	6.875	296,835		620,000
100192345	LOS ANGELES	CA		02/05/2025	7.250	658,793		1,815,000
100192346	LOS ANGELES	CA		02/05/2025	9.500	2,590,192		3,005,000
100192347	(NORTH HOLLYWOOD AREA) LOS ANG	CA		02/05/2025	7.750	1,011,455		1,220,000
100192348	WEST COVINA	CA		02/05/2025	7.500	675,600		835,000
100192349	(VAN NUYS AREA) LOS ANGELES	CA		02/05/2025	7.750	697,569		910,000
100192350	LOMITA	CA		02/05/2025	8.125	1,308,410		1,685,000
100192351	LOS ANGELES	CA		02/05/2025	7.625	993,773		1,300,000
100192352	COMPTON	CA		02/05/2025	9.250	548,901		700,000
100192353	LOS ANGELES	CA		02/05/2025	8.375	918,073		1,100,000
100192355	ARDEN	NC		02/05/2025	8.000	700,852		850,500
100192356	NORTHRIDGE	CA		02/05/2025	7.625	2,354,081		2,860,000
100192357	LOS ANGELES	CA		02/05/2025	6.875	756,904		1,200,000
100192358	TARZANA	CA		02/05/2025	7.375	212,898		530,000
100192359	PASADENA	CA		02/05/2025	7.625	1,268,111		1,850,000
100192360	RANCHO PALOS VERDES	CA		02/05/2025	7.250	591,495		4,000,000
100192361	BURBANK	CA		02/05/2025	7.625	741,108		910,000
100192362	BEVERLY HILLS	CA		02/05/2025	7.125	1,539,339		2,780,000
100192363	PALOS VERDES ESTATES	CA		02/05/2025	7.500	1,493,552		2,200,000
100192364	LOS ANGELES	CA		02/05/2025	6.875	939,864		1,620,000
100192368	CARSON	CA		02/05/2025	6.875	571,362		880,000
100192369	WEST HILLS	CA		02/05/2025	7.500	417,235		890,000
100192370	CARSON	CA		02/05/2025	6.875	581,586		795,000
100192371	CALABASAS	CA		02/05/2025	8.375	2,921,089		3,500,000
100192372	LOS ANGELES	CA		02/05/2025	7.250	578,844		835,000
100192389	RIVERSIDE	CA		02/06/2025	8.375	118,986		686,262
100192396	WOODBURN	OR		02/07/2025	10.249	530,900		650,000
100192397	LOS ANGELES	CA		02/07/2025	7.499	1,124,121		1,860,000
100192398	PALM BEACH GARDENS	FL		02/07/2025	7.500	1,333,611		1,675,000
100192399	ESTERO	FL		02/07/2025	6.999	413,820		1,025,000
100192400	VALLEY VILLAGE	CA		02/07/2025	7.499	798,524		1,000,000
100192401	LEXINGTON	KY		02/07/2025	7.624	690,846		2,400,000
100192402	HYATTSVILLE	MD		02/07/2025	8.249	228,929		405,000
100192403	NEW BRUNSWICK	NJ		02/07/2025	8.749	281,238		355,000
100192404	PATERSON	NJ		02/07/2025	8.749	297,234		370,000
100192405	PALMDALE	CA		02/07/2025	7.999	432,544		532,500
100192406	FERNANDINA BEACH	FL		02/07/2025	7.499	413,411		513,000
100192407	FARMVILLE	NC		02/07/2025	8.999	597,984		768,000
100192408	MOUNTAIN DALE	NY		02/07/2025	7.999	236,409		280,000
100192409	BOCA RATON	FL		02/07/2025	6.999	1,624,621		2,496,000
100192410	NORTH HOLLYWOOD	CA		02/07/2025	7.749	799,789		975,000
100192411	NASHVILLE	TN		02/07/2025	7.374	740,115		1,167,000
100192412	ESCALON	CA		02/07/2025	7.124	615,262		730,000
100192413	MIAMI	FL		02/07/2025	8.999	1,470,000		2,400,000
100192414	PHOENIX	AZ		02/07/2025	7.499	316,230		394,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192415	PLEASANT RIDGE	MI		02/07/2025	8.250	344,424		415,000
100192417	SAN ANTONIO	TX		02/07/2025	7.874	251,720		427,000
100192418	DAVENPORT	FL		02/07/2025	7.374	254,679		322,000
100192419	ROYAL PALM BEACH	FL		02/07/2025	7.624	195,666		260,000
100192420	PLYMOUTH	MA		02/07/2025	7.124	365,483		455,000
100192422	BRIDGEHAMPTON	NY		02/07/2025	7.749	2,765,354		3,350,000
100192423	DORAL	FL		02/07/2025	9.124	464,625		590,000
100192424	PARRISH	FL		02/07/2025	6.750	344,297		425,740
100192425	WEST ORANGE	NJ		02/07/2025	7.750	312,381		405,000
100192426	MARIETTA	GA		02/07/2025	8.249	168,871		205,000
100192428	MCALLEN	TX		02/07/2025	8.624	165,430		239,000
100192429	CALHOUN	GA		02/07/2025	7.125	152,956		220,000
100192430	NORTH SYRACUSE	NY		02/07/2025	7.875	244,464		295,000
100192432	HAINES CITY	FL		02/07/2025	7.125	267,513		329,000
100192433	KULA	HI		02/07/2025	7.125	1,663,057		2,050,000
100192434	ROSELLE PARK	NJ		02/07/2025	6.750	352,975		705,000
100192436	MORELAND	GA		02/07/2025	7.999	364,649		440,000
100192437	NORTH FORT MYERS	FL		02/07/2025	7.749	636,818		775,000
100192438	COMPTON	CA		02/07/2025	8.624	701,927		825,000
100192439	SARASOTA	FL		02/07/2025	6.875	245,775		300,000
100192440	SHERWOOD	OR		02/07/2025	8.750	938,402		1,195,000
100192441	FORT LAUDERDALE	FL		02/07/2025	6.990	154,683		216,000
100192442	SCARSDALE	NY		02/07/2025	7.125	1,783,515		2,350,000
100192443	YANTIS	TX		02/07/2025	7.999	215,237		257,500
100192445	CHESTERTOWN	MD		02/07/2025	8.250	202,963		263,000
100192446	DOWNEY	CA		02/07/2025	10.000	1,231,944		1,450,000
100192447	EAST SETAUKET	NY		02/07/2025	8.125	620,151		750,000
100192448	HACIENDA HEIGHTS	CA		02/07/2025	5.750	289,693		1,220,000
100192449	COUPEVILLE	WA		02/07/2025	7.500	468,772		569,900
100192450	MONTEBELLO	CA		02/07/2025	8.750	702,218		865,000
100192451	TOBYHANNA	PA		02/07/2025	7.749	196,952		260,000
100192452	HOUSTON	TX		02/07/2025	9.749	515,592		616,000
100192453	RANCHO CORDOVA	CA		02/07/2025	7.500	181,341		475,000
100192454	WALLKILL	NY		02/07/2025	7.500	461,685		1,185,000
100192455	WEST COVINA	CA		02/07/2025	7.625	917,285		1,180,000
100192456	GAINESVILLE	TX		02/07/2025	7.125	603,667		750,000
100192457	WEST HILLS	CA		02/07/2025	7.750	271,623		915,000
100192458	AVENTURA	FL		02/07/2025	7.499	217,352		281,000
100192459	GLEN ALLEN	VA		02/07/2025	8.625	709,098		1,406,000
100192461	HUNTINGTON BEACH	CA		02/07/2025	7.125	1,746,326		2,200,000
100192462	SYLMAR	CA		02/07/2025	6.990	682,228		880,000
100192463	CITRUS SPRINGS	FL		02/07/2025	6.990	217,826		277,000
100192465	DEERFIELD BEACH	FL		02/07/2025	7.249	235,460		440,000
100192466	HICKSVILLE	NY		02/07/2025	7.875	1,030,670		1,350,000
100192467	LAGUNA BEACH	CA		02/07/2025	7.124	2,810,792		7,200,000
100192468	WANAQUE	NJ		02/07/2025	7.624	537,522		650,000
100192469	STAMFORD	CT		02/07/2025	6.875	411,639		685,000
100192470	TARZANA	CA		02/07/2025	8.375	1,284,656		1,550,000
100192471	AUBURN	WA		02/07/2025	7.625	483,873		585,000
100192472	WOODLAND HILLS	CA		02/07/2025	6.750	998,641		1,525,000
100192474	LOS ANGELES	CA		02/07/2025	7.250	2,544,746		3,150,000
100192475	LAS VEGAS	NV		02/07/2025	8.000	824,398		1,020,000
100192476	NORWOOD	PA		02/07/2025	8.375	124,649		170,000
100192477	UNIONDALE	NY		02/07/2025	8.749	663,600		790,000
100192478	RIVERSIDE	CA		02/07/2025	6.875	275,524		455,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192480	WEST MELBOURNE	FL		02/07/2025	7.499	339,923		438,000
100192481	KEY BISCAYNE	FL		02/07/2025	8.000	1,050,000		2,802,000
100192482	SELDEN	NY		02/07/2025	7.999	460,214		700,000
100192483	SAINT JOHNS	FL		02/07/2025	6.874	153,674		248,000
100192484	LA HABRA	CA		02/07/2025	7.249	564,837		760,000
100192485	EASTON	MD		02/07/2025	7.499	365,938		520,000
100192486	KISSIMMEE	FL		02/07/2025	7.249	488,420		625,000
100192487	IRVINE	CA		02/07/2025	7.125	1,091,654		1,350,000
100192489	COLUMBUS	OH		02/07/2025	8.499	270,928		330,000
100192490	RIVERSIDE	CA		02/07/2025	9.749	329,110		365,000
100192491	BROOKLYN	NY		02/07/2025	8.749	1,083,774		1,350,000
100192492	VICTORVILLE	CA		02/07/2025	7.374	243,110		391,000
100192493	LAKE ELSINORE	CA		02/07/2025	8.624	441,250		500,000
100192494	GAITHERSBURG	MD		02/07/2025	8.374	465,488		500,000
100192495	PONTE VEDRA	FL		02/07/2025	8.250	5,068,350		7,200,000
100192496	GREER	SC		02/07/2025	7.874	262,502		350,000
100192497	NEW YORK	NY		02/07/2025	7.874	3,798,402		4,950,000
100192498	BUCKEYE	AZ		02/07/2025	8.124	276,861		370,000
100192499	MILLS RIVER	NC		02/07/2025	8.499	597,875		814,000
100192500	WASHINGTON	DC		02/07/2025	7.749	294,289		430,000
100192501	PALM BAY	FL		02/07/2025	7.750	397,806		510,000
100192502	BIG BEAR LAKE	CA		02/07/2025	7.500	727,894		1,080,000
100192503	SAN DIEGO	CA		02/07/2025	7.874	1,792,191		2,170,000
100192504	CAPE CORAL	FL		02/07/2025	8.499	150,675		209,000
100192506	WOODBURY	NJ		02/07/2025	8.749	212,123		270,000
100192507	MERIDIAN	ID		02/07/2025	9.375	541,442		693,000
100192509	POMPTON LAKES	NJ		02/07/2025	8.249	315,000		610,000
100192510	IRVING	TX		02/07/2025	9.999	307,353		420,000
100192512	BROOKLYN	NY		02/07/2025	7.624	1,064,820		1,850,000
100192513	LANCASTER	CA		02/10/2025	7.500	432,018		540,000
100192514	LONG BEACH	CA		02/10/2025	6.624	280,761		400,000
100192515	LA MIRADA	CA		02/10/2025	6.500	609,241		940,000
100192516	VALENCIA	CA		02/10/2025	7.500	579,627		934,000
100192517	LANCASTER	CA		02/10/2025	7.750	373,433		480,000
100192518	CHATSWORTH	CA		02/10/2025	5.250	927,441		1,770,000
100192519	WHITMAN	MA		02/10/2025	7.625	418,098		510,000
100192520	SOUTH JORDAN	UT		02/10/2025	7.750	499,987		663,000
100192521	MARSHFIELD	MA		02/10/2025	7.990	480,880		616,000
100192522	CHARLOTTE	NC		02/10/2025	7.125	347,496		433,000
100192523	TUCSON	AZ		02/10/2025	7.500	262,212		320,000
100192524	ODESSA	TX		02/10/2025	8.125	266,822		326,000
100192525	N MYRTLE BCH	SC		02/10/2025	7.375	541,543		675,000
100192526	LA QUINTA	CA		02/10/2025	7.500	468,190		575,000
100192527	HOUSTON	TX		02/10/2025	7.625	685,050		846,000
100192528	EDMOND	OK		02/10/2025	8.125	210,083		266,000
100192529	HUTTO	TX		02/10/2025	8.125	321,300		395,000
100192530	AUSTIN	TX		02/10/2025	7.875	500,102		610,000
100192531	MADERA	CA		02/10/2025	5.875	376,191		522,000
100192532	COLLEGE STATION	TX		02/10/2025	5.750	220,471		305,000
100192533	MANAHAWKIN	NJ		02/10/2025	7.250	318,871		400,000
100192534	PORT ORCHARD	WA		02/10/2025	5.625	457,464		640,000
100192535	WAKE FOREST	NC		02/10/2025	7.625	270,837		337,000
100192536	HENDERSON	NV		02/10/2025	7.500	553,032		680,000
100192537	BRENTWOOD	TN		02/10/2025	8.125	297,497		427,000
100192538	MANASSAS	VA		02/10/2025	6.990	462,877		575,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192539	BRENTWOOD	TN		02/10/2025	8.125	297,491		375,000
100192540	BELLAIRE	MI		02/10/2025	8.250	298,596		379,500
100192541	ROWLETT	TX		02/10/2025	7.125	363,673		460,000
100192542	WINTER GARDEN	FL		02/10/2025	6.990	427,896		535,000
100192543	SHERMAN	TX		02/10/2025	5.750	241,664		330,000
100192544	WASHINGTON	UT		02/10/2025	5.750	243,886		355,000
100192545	ORLANDO	FL		02/10/2025	7.500	290,296		360,000
100192546	COLUMBUS	WI		02/10/2025	8.625	178,172		221,000
100192547	MAGGIE VALLEY	NC		02/10/2025	7.375	281,880		350,000
100192548	LAWRENCEVILLE	GA		02/10/2025	7.750	321,921		394,000
100192549	KISSIMMEE	FL		02/10/2025	5.875	246,833		335,000
100192550	SYRACUSE	UT		02/10/2025	7.500	275,158		340,000
100192551	BALTIMORE	MD		02/10/2025	8.125	349,274		430,000
100192552	SAN TAN VALLEY	AZ		02/10/2025	7.500	304,101		370,000
100192553	KINGMAN	AZ		02/10/2025	7.750	153,641		190,000
100192554	FRANKLIN TOWNSHIP	NJ		02/10/2025	7.750	322,050		420,000
100192555	FRANKLIN TOWNSHIP	NJ		02/10/2025	7.750	322,050		420,000
100192556	MANTECA	CA		02/10/2025	7.750	570,471		695,000
100192557	MERCED	CA		02/10/2025	7.750	416,469		525,000
100192558	ODESSA	TX		02/10/2025	7.875	269,481		325,000
100192559	PHOENIX	AZ		02/10/2025	7.375	405,090		500,000
100192560	LAS VEGAS	NV		02/10/2025	5.750	264,621		362,000
100192561	ACWORTH	GA		02/10/2025	5.625	337,460		495,000
100192562	LITITZ	PA		02/10/2025	7.750	240,625		295,000
100192563	ROSEVILLE	CA		02/10/2025	5.750	404,500		555,000
100192564	SARASOTA	FL		02/10/2025	6.000	353,627		490,000
100192565	FLAGSTAFF	AZ		02/10/2025	7.375	636,577		779,000
100192566	DARTMOUTH	MA		02/10/2025	7.750	703,713		850,000
100192567	FAIRFIELD	CT		02/10/2025	7.250	631,598		785,000
100192568	MYRTLE BEACH	SC		02/10/2025	5.750	262,258		356,000
100192569	YUCCA VALLEY	CA		02/10/2025	7.625	443,708		565,000
100192570	LAKE OZARK	MO		02/10/2025	7.875	238,932		295,000
100192571	TALENT	OR		02/10/2025	6.990	340,863		428,000
100192572	FLAGSTAFF	AZ		02/10/2025	7.375	615,444		767,000
100192573	NIXA	MO		02/10/2025	7.875	315,390		380,500
100192574	MADISON	AL		02/10/2025	5.750	181,467		250,000
100192575	BROOKINGS	OR		02/10/2025	8.250	408,510		495,000
100192576	SAINT JOHN	IN		02/10/2025	5.750	252,601		366,000
100192577	FORNEY	TX		02/10/2025	6.875	304,274		379,000
100192578	DANIA BEACH	FL		02/10/2025	6.875	573,905		770,000
100192579	LAWRENCEVILLE	GA		02/10/2025	7.750	333,904		404,000
100192580	LAWRENCEVILLE	GA		02/10/2025	7.750	333,325		411,000
100192581	PERRIS	CA		02/10/2025	6.990	484,300		602,000
100192582	CORONA	CA		02/10/2025	6.875	429,727		535,000
100192583	SCHAUMBURG	IL		02/10/2025	7.875	372,417		482,000
100192584	SCHAUMBURG	IL		02/10/2025	7.875	340,010		440,000
100192585	HOUSTON	TX		02/10/2025	7.750	301,804		365,000
100192586	BIG BEAR CITY	CA		02/10/2025	6.999	766,129		950,000
100192587	ELVERSON	PA		02/10/2025	7.625	256,479		360,000
100192588	ROYSE CITY	TX		02/10/2025	6.875	247,889		320,000
100192589	LAVEEN	AZ		02/10/2025	7.750	395,886		535,000
100192590	WINCHENDON	MA		02/10/2025	7.990	243,799		345,000
100192591	ARGYLE	TX		02/10/2025	7.375	256,424		336,000
100192592	CHATTANOOGA	TN		02/10/2025	7.375	250,755		345,000
100192593	MINNEAPOLIS	MN		02/10/2025	7.125	1,009,719		1,370,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192594	PHOENIX	AZ		02/10/2025	7.625	269,803		350,000
100192595	TEMECULA	CA		02/10/2025	7.750	482,850		625,000
100192596	FORT WORTH	TX		02/10/2025	8.250	442,801		630,000
100192597	WALTHAM	MA		02/10/2025	7.125	321,715		425,000
100192598	ALTON	TX		02/10/2025	6.625	370,422		518,000
100192599	MIAMI	FL		02/10/2025	7.125	366,111		530,000
100192600	CUMMING	GA		02/10/2025	6.990	639,811		850,000
100192601	MARIETTA	GA		02/10/2025	6.990	198,323		275,000
100192602	VACAVILLE	CA		02/10/2025	7.625	469,962		610,000
100192603	SEATTLE	WA		02/10/2025	6.875	543,147		785,000
100192604	MCKINNEY	TX		02/10/2025	7.500	276,755		363,000
100192605	MINNEAPOLIS	MN		02/10/2025	6.990	365,968		485,000
100192606	ROMEOVILLE	IL		02/10/2025	7.625	228,485		305,000
100192607	PRINCETON	TX		02/10/2025	7.625	258,298		336,000
100192608	SILVER SPRING	MD		02/10/2025	7.250	402,768		530,000
100192609	LILLINGTON	NC		02/10/2025	7.250	255,103		340,000
100192610	ELK GROVE	CA		02/10/2025	7.500	440,547		576,000
100192611	GRAIN VALLEY	MO		02/10/2025	7.500	284,434		370,000
100192612	NORWALK	CT		02/10/2025	7.375	486,233		635,000
100192613	EXTON	PA		02/10/2025	6.875	337,586		460,000
100192614	GARDNER	MA		02/10/2025	7.250	381,623		503,000
100192615	MERCED	CA		02/10/2025	7.500	380,669		495,000
100192616	NEW ORLEANS	LA		02/10/2025	6.875	357,352		489,000
100192617	PHOENIX	AZ		02/10/2025	7.250	438,359		635,000
100192618	LEHI	UT		02/10/2025	7.500	434,500		568,000
100192619	LARGO	FL		02/10/2025	7.625	316,179		420,000
100192620	RICHARDSON	TX		02/10/2025	7.375	536,385		700,000
100192621	NORTH MYRTLE BEACH	SC		02/10/2025	7.625	282,508		368,000
100192622	WINDSOR LOCKS	CT		02/10/2025	7.625	251,685		325,000
100192623	CRANSTON	RI		02/10/2025	7.250	470,056		620,000
100192624	SOMERVILLE	MA		02/10/2025	7.125	856,483		1,135,000
100192625	ALEXANDRIA	VA		02/10/2025	6.990	661,338		940,000
100192626	LYNN	MA		02/10/2025	7.250	823,120		1,077,000
100192627	CHANDLER	AZ		02/10/2025	7.625	452,911		586,000
100192628	FRESNO	CA		02/10/2025	7.500	291,634		410,000
100192629	KANSAS CITY	MO		02/10/2025	6.875	346,237		509,000
100192630	SACHSE	TX		02/10/2025	6.990	310,406		410,000
100192631	MOUNTLAKE TERRACE	WA		02/10/2025	6.990	443,119		585,000
100192632	NEW MARKET	MD		02/10/2025	7.375	469,158		615,000
100192633	CEDAR PARK	TX		02/10/2025	7.500	486,753		680,000
100192634	MIDDLETOWN	DE		02/10/2025	6.990	340,756		452,000
100192635	MARYVILLE	TN		02/10/2025	6.750	255,584		352,000
100192636	AURORA	CO		02/10/2025	6.875	332,079		450,000
100192637	MANAKIN SABOT	VA		02/10/2025	6.875	346,606		470,000
100192638	PARKLAND	FL		02/10/2025	6.375	379,702		520,000
100192639	UNION	NJ		02/10/2025	6.875	701,907		975,000
100192640	HURRICANE	UT		02/10/2025	7.125	322,284		425,000
100192641	FAIR LAWN	NJ		02/10/2025	7.000	473,542		635,000
100192642	WARRINGTON	PA		02/10/2025	7.500	339,256		460,000
100192643	ELK GROVE VILLAGE	IL		02/10/2025	6.875	271,671		389,000
100192644	MANASSAS	VA		02/10/2025	7.250	302,487		410,000
100192645	TEMPE	AZ		02/10/2025	6.990	475,351		630,000
100192646	WINDERMERE	FL		02/10/2025	7.750	321,436		415,000
100192647	WEST WARWICK	RI		02/10/2025	7.375	277,112		460,000
100192648	SALEM	MA		02/10/2025	6.990	572,309		757,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192649	VAN BUREN TOWNSHIP	MI		02/10/2025	7.625	263,199		350,000
100192650	HENRICO	VA		02/10/2025	7.500	307,882		410,000
100192651	DENVER	CO		02/10/2025	6.875	458,470		630,000
100192652	STEPHENS CITY	VA		02/10/2025	7.500	256,941		334,000
100192653	PLANO	TX		02/10/2025	7.375	319,375		417,000
100192654	LA VERNE	CA		02/10/2025	7.500	639,081		865,000
100192655	CATHEDRAL CITY	CA		02/10/2025	7.375	399,552		560,000
100192656	SARASOTA	FL		02/10/2025	6.625	226,073		307,000
100192657	MCCORDSVILLE	IN		02/10/2025	7.625	278,436		360,000
100192658	PRESCOTT	AZ		02/10/2025	7.500	620,437		861,000
100192659	KNOXVILLE	TN		02/10/2025	7.625	409,648		540,000
100192660	WYLIE	TX		02/10/2025	6.875	260,674		345,000
100192661	BAKERSFIELD	CA		02/10/2025	7.375	235,567		350,000
100192662	SALEM	MA		02/10/2025	7.125	297,364		425,000
100192663	HOLLY SPRINGS	NC		02/10/2025	7.000	307,012		418,000
100192664	SANDY SPRINGS	GA		02/10/2025	7.125	426,458		570,000
100192665	SAN ANTONIO	TX		02/10/2025	7.375	239,980		445,000
100192666	INDIAN TRAIL	NC		02/10/2025	6.750	296,021		428,000
100192667	LITTLETON	CO		02/10/2025	6.990	436,102		600,000
100192668	PROVO	UT		02/10/2025	7.375	237,812		450,000
100192669	WEISER	ID		02/10/2025	6.990	254,051		335,000
100192670	DRAPER	UT		02/10/2025	7.125	556,409		731,000
100192671	FREDERICK	MD		02/10/2025	6.875	314,279		470,000
100192672	WOODSTOCK	GA		02/10/2025	7.625	286,621		389,000
100192673	CARMEL	IN		02/10/2025	7.125	323,638		425,000
100192674	PAGOSA SPRINGS	CO		02/10/2025	7.125	330,712		450,000
100192675	PLAINFIELD	IL		02/10/2025	7.375	247,167		325,000
100192676	LA VERKIN	UT		02/10/2025	7.125	593,734		785,000
100192677	LAND O LAKES	FL		02/10/2025	6.875	230,767		305,000
100192678	SAVANNAH	GA		02/10/2025	7.000	285,105		378,000
100192679	CONROE	TX		02/10/2025	6.990	285,826		395,000
100192680	MIDLAND	TX		02/10/2025	6.875	371,482		491,000
100192681	SEASIDE	OR		02/10/2025	8.125	547,855		750,000
100192682	TOMS RIVER	NJ		02/10/2025	6.990	390,702		515,000
100192683	PHOENIX	AZ		02/10/2025	6.500	439,439		596,000
100192684	SOUTH PADRE ISLAND	TX		02/10/2025	7.750	320,679		450,000
100192685	DEER PARK	TX		02/10/2025	6.990	239,498		315,000
100192686	PROVIDENCE	RI		02/10/2025	7.375	238,479		319,000
100192687	HURRICANE	UT		02/10/2025	7.000	299,233		401,000
100192688	FREDERICK	MD		02/10/2025	7.875	343,830		445,000
100192689	JERSEY CITY	NJ		02/10/2025	6.990	575,630		840,000
100192690	NEW BRUNSWICK	NJ		02/10/2025	7.000	430,110		567,000
100192691	HENDERSON	NV		02/10/2025	7.375	292,129		380,000
100192692	RHODODENDRON	OR		02/10/2025	7.375	446,754		590,000
100192693	HENDERSON	NV		02/10/2025	7.375	304,462		400,000
100192694	LAWRENCE TOWNSHIP	NJ		02/10/2025	7.000	253,564		340,000
100192695	LEANDER	TX		02/10/2025	7.500	286,537		422,000
100192696	LONGS	SC		02/10/2025	6.375	233,874		325,000
100192697	MINERAL	VA		02/10/2025	7.250	537,042		701,000
100192698	PEYTON	CO		02/10/2025	7.375	393,199		523,000
100192699	WEST CHESTER	PA		02/10/2025	7.375	329,357		445,000
100192700	DALLAS	TX		02/10/2025	7.490	479,611		623,000
100192701	BANNER ELK	NC		02/10/2025	6.875	388,345		520,000
100192702	CYPRESS	TX		02/10/2025	6.875	281,990		420,000
100192703	STAR	ID		02/10/2025	7.125	331,972		455,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192704	CARSON CITY	NV		02/10/2025	7.250	480,635		685,000
100192705	ORANGE	CA		02/10/2025	6.990	790,771		1,040,000
100192706	NORTH RICHLAND HILLS	TX		02/10/2025	7.125	282,531		383,000
100192707	HARVEST	AL		02/10/2025	7.125	252,847		335,000
100192708	INLET BEACH	FL		02/10/2025	7.000	699,472		935,000
100192709	GLASSBORO	NJ		02/10/2025	7.500	329,613		428,000
100192710	TEMPE	AZ		02/10/2025	7.125	424,322		575,000
100192711	FORT WORTH	TX		02/10/2025	6.875	291,656		395,000
100192712	TUCSON	AZ		02/10/2025	7.125	347,350		475,000
100192713	DUCK CREEK VILLAGE	UT		02/10/2025	6.875	624,460		850,000
100192714	STEPHENS CITY	VA		02/10/2025	7.375	323,823		426,000
100192715	LAND O LAKES	FL		02/10/2025	6.875	259,691		343,000
100192716	NEW SMYRNA BEACH	FL		02/10/2025	7.500	442,545		575,000
100192717	AUSTIN	TX		02/10/2025	6.875	518,921		720,000
100192718	LAS VEGAS	NV		02/10/2025	6.875	352,622		467,000
100192719	LITTLE FERRY	NJ		02/10/2025	6.500	408,310		550,000
100192720	WEST CHICAGO	IL		02/10/2025	7.500	248,651		320,000
100192721	CENTER BARNSTEAD	NH		02/10/2025	7.500	475,860		615,000
100192722	MANTECA	CA		02/10/2025	7.250	530,958		692,000
100192723	JUPITER	FL		02/10/2025	7.375	538,301		705,000
100192724	ENGLEWOOD	FL		02/10/2025	6.990	537,082		841,000
100192725	VILLAS	NJ		02/10/2025	6.875	716,570		960,000
100192726	HARWOOD	MD		02/10/2025	6.990	439,878		628,000
100192727	REDMOND	OR		02/10/2025	7.375	275,897		358,000
100192728	ROYSE CITY	TX		02/10/2025	7.625	241,514		315,000
100192729	SPANISH FORK	UT		02/10/2025	6.625	327,485		468,000
100192730	DAYTON	OH		02/10/2025	6.875	230,293		305,000
100192731	ROUND ROCK	TX		02/10/2025	7.000	239,845		317,000
100192732	CORONA	CA		02/10/2025	6.625	572,796		766,000
100192733	THORNTON	CO		02/10/2025	7.125	350,110		480,000
100192734	TRAVERSE CITY	MI		02/10/2025	7.375	272,739		353,000
100192735	NORTH KINGSTOWN	RI		02/10/2025	7.875	584,764		900,000
100192736	PEARLAND	TX		02/10/2025	7.000	240,167		326,500
100192737	SALTER PATH	NC		02/10/2025	7.000	399,279		527,000
100192738	RICHMOND	CA		02/10/2025	6.990	665,299		900,000
100192739	CIBOLO	TX		02/10/2025	7.375	236,235		315,000
100192740	GRAND JUNCTION	CO		02/10/2025	6.625	336,560		450,000
100192741	LITTLE ELM	TX		02/10/2025	8.125	270,114		400,000
100192742	FLOWERY BRANCH	GA		02/10/2025	8.000	284,650		415,000
100192743	ASHEVILLE	NC		02/10/2025	7.490	353,582		490,000
100192744	WALDORF	MD		02/10/2025	6.990	308,154		435,000
100192745	GRANBY	CO		02/10/2025	7.375	359,311		585,000
100192746	POWAY	CA		02/10/2025	6.990	643,551		925,000
100192747	MIAMI	FL		02/10/2025	6.990	771,241		1,100,000
100192748	DURHAM	NC		02/10/2025	6.000	336,560		502,000
100192749	LOS ANGELES	CA		02/10/2025	7.000	955,397		1,350,000
100192750	UPLAND	CA		02/10/2025	7.000	380,044		656,000
100192751	DURHAM	NC		02/10/2025	6.375	246,387		406,000
100192752	FRISCO	TX		02/10/2025	6.875	296,631		422,000
100192753	HOUSTON	TX		02/10/2025	6.990	694,928		980,000
100192754	MANTECA	CA		02/10/2025	6.875	554,698		785,000
100192755	OCEANSIDE	CA		02/10/2025	6.500	560,506		845,000
100192756	MOUNTAIN GREEN	UT		02/10/2025	7.125	516,956		730,000
100192757	TEQUESTA	FL		02/10/2025	7.375	755,257		1,050,000
100192758	SARASOTA	FL		02/10/2025	6.875	373,784		640,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192759	PIGEON FORGE	TN		02/10/2025	6.875	403,311		660,000
100192760	AUBREY	TX		02/10/2025	6.990	325,427		468,000
100192761	LEANDER	TX		02/10/2025	6.875	757,399		1,130,000
100192762	AURORA	CO		02/10/2025	6.990	376,457		550,000
100192763	HEBER CITY	UT		02/10/2025	6.624	501,871		800,000
100192764	GLEN ALLEN	VA		02/10/2025	6.875	326,894		506,000
100192765	ODESSA	FL		02/10/2025	6.000	764,009		1,315,000
100192766	MURRELLS INLET	SC		02/10/2025	6.875	597,573		850,000
100192767	SARASOTA	FL		02/10/2025	6.599	410,481		640,000
100192768	LAUREL	MD		02/10/2025	6.624	311,015		450,000
100192769	DALLAS	TX		02/10/2025	6.990	393,820		577,000
100192770	RICHMOND	VA		02/10/2025	5.999	239,552		353,000
100192771	KAILUA	HI		02/10/2025	6.624	1,010,290		1,510,000
100192772	QUEEN CREEK	AZ		02/10/2025	7.500	570,155		717,000
100192773	EL MIRAGE	AZ		02/10/2025	7.500	321,519		450,000
100192774	TEMPE	AZ		02/10/2025	7.625	308,106		400,000
100192775	LINEVILLE	AL		02/10/2025	7.375	350,392		430,000
100192776	FAYETTEVILLE	AR		02/10/2025	7.624	308,494		375,000
100192777	TUCSON	AZ		02/10/2025	7.500	274,507		350,000
100192778	FAIRHOPE	AL		02/10/2025	7.125	295,782		395,000
100192779	BENTONVILLE	AR		02/10/2025	7.125	368,217		492,000
100192780	SCOTTSDALE	AZ		02/10/2025	6.999	490,393		620,000
100192781	CENTERTON	AR		02/10/2025	6.750	255,974		340,000
100192782	TUCSON	AZ		02/10/2025	7.250	286,725		376,000
100192783	PINETOP	AZ		02/10/2025	7.125	383,825		475,000
100192784	OPELIKA	AL		02/10/2025	6.990	335,416		456,000
100192785	SEDONA	AZ		02/10/2025	6.124	583,931		808,000
100192786	SCOTTSDALE	AZ		02/10/2025	6.990	802,301		1,117,500
100192787	FOUNTAIN HILLS	AZ		02/10/2025	6.624	625,530		857,000
100192788	BUENA PARK	CA		02/10/2025	7.875	739,833		933,000
100192789	MESA	AZ		02/10/2025	7.250	312,795		425,000
100192790	OAKHURST	CA		02/10/2025	7.625	475,359		580,000
100192791	FRESNO	CA		02/10/2025	7.500	448,974		560,000
100192792	PHOENIX	AZ		02/10/2025	7.125	334,049		500,000
100192793	YUBA CITY	CA		02/10/2025	7.750	405,846		535,000
100192794	MADERA	CA		02/10/2025	6.625	306,372		409,000
100192795	MANTECA	CA		02/10/2025	8.000	494,722		648,880
100192796	FRESNO	CA		02/10/2025	7.250	307,040		408,000
100192797	CAMBRIA	CA		02/10/2025	7.625	929,277		1,325,000
100192798	TEMECULA	CA		02/10/2025	6.875	449,430		596,000
100192799	SANTA CLARA	CA		02/10/2025	7.250	315,945		420,000
100192800	BAKERSFIELD	CA		02/10/2025	7.125	448,256		590,000
100192801	LAGUNA NIGUEL	CA		02/10/2025	7.250	695,118		907,000
100192802	GRASS VALLEY	CA		02/10/2025	6.624	258,381		425,000
100192803	CONCORD	CA		02/10/2025	6.875	863,210		1,150,000
100192804	LONG BEACH	CA		02/10/2025	6.624	923,528		1,240,000
100192805	MANTECA	CA		02/10/2025	6.624	519,927		699,000
100192806	DISCOVERY BAY	CA		02/10/2025	6.875	480,688		700,000
100192807	WHITTIER	CA		02/10/2025	6.750	1,095,563		1,465,000
100192808	MENIFEE	CA		02/10/2025	7.500	396,980		549,000
100192809	MANTECA	CA		02/10/2025	6.499	470,299		750,000
100192810	ROSEVILLE	CA		02/10/2025	6.875	367,883		605,000
100192811	MANTECA	CA		02/10/2025	6.499	461,996		750,000
100192812	CATHEDRAL CITY	CA		02/10/2025	6.990	329,969		465,000
100192813	BROOMFIELD	CO		02/10/2025	6.875	570,655		762,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192814	COLORADO SPRINGS	CO		02/10/2025	7.625	457,135		620,000
100192815	WINCHESTER	CA		02/10/2025	6.875	595,218		875,000
100192816	EDGEWATER	CO		02/10/2025	7.000	931,248		1,250,000
100192817	ARVADA	CO		02/10/2025	6.375	359,276		522,000
100192818	WESTMINSTER	CO		02/10/2025	6.625	756,173		1,020,000
100192819	WEST HARTFORD	CT		02/10/2025	7.625	321,284		402,000
100192820	COLORADO SPRINGS	CO		02/10/2025	6.875	463,897		660,000
100192821	CULVER CITY	CA		02/10/2025	6.624	1,245,181		1,850,000
100192822	CASTLE PINES	CO		02/10/2025	6.624	488,719		710,000
100192823	PARRISH	FL		02/10/2025	7.625	362,094		450,000
100192824	WASHINGTON	DC		02/10/2025	6.999	405,181		575,000
100192825	CORAL SPRINGS	FL		02/10/2025	7.625	625,420		763,000
100192826	NEWARK	DE		02/10/2025	6.990	288,611		380,000
100192827	ORLANDO	FL		02/10/2025	7.875	207,491		259,000
100192828	DENVER	CO		02/10/2025	6.499	799,697		1,175,000
100192829	BRISTOL	CT		02/10/2025	6.624	140,850		200,000
100192830	MIAMI	FL		02/10/2025	7.500	402,554		526,000
100192831	ALTAMONTE SPRINGS	FL		02/10/2025	6.990	311,496		416,000
100192832	WILTON MANORS	FL		02/10/2025	7.375	537,783		735,000
100192833	FERNANDINA BEACH	FL		02/10/2025	7.250	380,562		500,000
100192834	ORLANDO	FL		02/10/2025	6.990	640,091		847,000
100192835	BOCA RATON	FL		02/10/2025	6.990	397,101		560,000
100192836	FORT PIERCE	FL		02/10/2025	6.999	233,245		312,000
100192837	KISSIMMEE	FL		02/10/2025	6.250	343,358		520,000
100192838	ZEPHYRHILLS	FL		02/10/2025	6.490	350,411		538,000
100192839	MIAMI	FL		02/10/2025	7.500	379,321		535,000
100192840	TAMPA	FL		02/10/2025	6.375	319,587		435,000
100192841	MIAMI	FL		02/10/2025	6.875	529,762		750,000
100192842	LAWRENCEVILLE	GA		02/10/2025	7.750	317,421		390,000
100192843	BLUE RIDGE	GA		02/10/2025	7.490	394,884		492,000
100192844	JACKSONVILLE	FL		02/10/2025	6.875	231,104		327,000
100192845	LAWRENCEVILLE	GA		02/10/2025	7.750	326,889		405,000
100192846	DULUTH	GA		02/10/2025	7.875	287,345		350,000
100192847	DELRAY BEACH	FL		02/10/2025	6.624	984,819		1,325,000
100192848	SAVANNAH	GA		02/10/2025	7.625	480,265		620,000
100192849	SAVANNAH	GA		02/10/2025	7.375	449,331		585,000
100192850	LAWRENCEVILLE	GA		02/10/2025	8.000	304,869		392,000
100192851	LAWRENCEVILLE	GA		02/10/2025	7.750	292,652		382,000
100192852	ALPHARETTA	GA		02/10/2025	7.375	460,574		605,000
100192853	WOODSTOCK	GA		02/10/2025	6.875	371,827		525,000
100192854	WOODSTOCK	GA		02/10/2025	6.875	394,944		537,000
100192855	HILO	HI		02/10/2025	7.875	372,444		450,000
100192856	WAIPAHU	HI		02/10/2025	8.000	474,482		655,000
100192857	STONE MOUNTAIN	GA		02/10/2025	6.990	378,147		504,000
100192858	RINGGOLD	GA		02/10/2025	6.990	237,399		314,000
100192859	KAPAA	HI		02/10/2025	7.250	978,306		1,275,000
100192860	BLUE RIDGE	GA		02/10/2025	6.875	673,122		1,050,000
100192861	ROLLING MEADOWS	IL		02/10/2025	7.625	281,472		360,000
100192862	NAMPA	ID		02/10/2025	5.375	276,801		400,000
100192863	GREENWOOD	IN		02/10/2025	7.990	278,441		360,000
100192864	STAR	ID		02/10/2025	6.625	312,750		433,000
100192865	CHICAGO	IL		02/10/2025	7.375	365,237		575,000
100192866	HOWE	IN		02/10/2025	7.625	277,259		357,500
100192867	FORT WAYNE	IN		02/10/2025	6.999	239,702		323,000
100192868	OLATHE	KS		02/10/2025	6.624	338,807		455,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192869	AU GRES	MI		02/10/2025	8.000	481,774		580,300
100192870	BURLINGTON	MA		02/10/2025	7.125	443,521		587,000
100192871	BOSTON	MA		02/10/2025	7.250	868,071		1,230,000
100192872	MEDFORD	MA		02/10/2025	6.999	794,360		1,050,000
100192873	RAYMOND	ME		02/10/2025	7.625	260,145		322,000
100192874	HAVERHILL	MA		02/10/2025	6.750	229,857		315,000
100192875	UNION PIER	MI		02/10/2025	7.375	569,766		770,000
100192876	SILVER SPRING	MD		02/10/2025	7.125	472,686		625,000
100192877	BALTIMORE	MD		02/10/2025	6.750	391,226		580,000
100192878	SPRINGFIELD	MA		02/10/2025	7.250	176,923		255,000
100192879	FREDERICK	MD		02/10/2025	6.999	340,472		455,000
100192880	MAYER	MN		02/10/2025	7.499	723,307		945,000
100192881	EVERETT	MA		02/10/2025	6.375	686,142		1,002,000
100192882	MINNEAPOLIS	MN		02/10/2025	7.375	280,088		370,000
100192883	FUQUAY VARINA	NC		02/10/2025	8.125	346,000		434,000
100192884	CHARLOTTE	NC		02/10/2025	7.875	413,125		500,000
100192885	CLYDE	NC		02/10/2025	7.875	290,682		365,000
100192886	WOODBURY	MN		02/10/2025	7.125	263,615		350,000
100192887	COROLLA	NC		02/10/2025	7.375	607,136		745,000
100192888	LEES SUMMIT	MO		02/10/2025	6.750	244,280		325,000
100192889	WEBSTER GROVES	MO		02/10/2025	6.875	253,185		340,000
100192890	CHARLOTTE	NC		02/10/2025	7.500	306,814		374,000
100192891	FITCHBURG	MA		02/10/2025	6.624	265,284		497,000
100192892	ROSEMOUNT	MN		02/10/2025	6.999	243,313		328,000
100192893	CHARLOTTE	NC		02/10/2025	7.625	272,332		335,000
100192894	WILMINGTON	NC		02/10/2025	7.375	523,261		686,000
100192895	HICKORY	NC		02/10/2025	6.500	251,941		350,000
100192896	HAMPSTEAD	NC		02/10/2025	7.500	336,317		439,000
100192897	CHARLOTTE	NC		02/10/2025	6.875	437,526		580,000
100192898	BELMONT	NC		02/10/2025	7.000	246,338		353,000
100192899	TODD	NC		02/10/2025	6.624	395,530		530,000
100192900	KERNERSVILLE	NC		02/10/2025	6.625	249,563		342,000
100192901	SNEADS FERRY	NC		02/10/2025	7.000	231,997		305,000
100192902	DURHAM	NC		02/10/2025	6.624	504,694		728,100
100192903	WILLIAMSTOWN	NJ		02/10/2025	7.375	333,440		409,900
100192904	PISCATAWAY	NJ		02/10/2025	6.999	438,759		580,000
100192905	HOWELL	NJ		02/10/2025	7.375	565,026		745,000
100192906	LAVALLETTE	NJ		02/10/2025	7.500	471,142		615,000
100192907	PARAMUS	NJ		02/10/2025	7.250	726,656		971,000
100192908	JACKSON	NJ		02/10/2025	6.875	414,598		550,000
100192909	TOMS RIVER	NJ		02/10/2025	6.624	377,573		535,000
100192910	NORTH BRUNSWICK	NJ		02/10/2025	7.000	274,068		361,000
100192911	NEW BRUNSWICK	NJ		02/10/2025	6.990	455,291		650,000
100192912	ALBUQUERQUE	NM		02/10/2025	7.875	288,163		393,000
100192913	NORTH LAS VEGAS	NV		02/10/2025	7.250	268,502		380,000
100192914	LAS VEGAS	NV		02/10/2025	6.999	755,115		1,140,000
100192915	LAS VEGAS	NV		02/10/2025	6.875	285,287		378,000
100192916	BUTLER	NJ		02/10/2025	7.500	279,211		430,000
100192917	ENGLEWOOD	NJ		02/10/2025	6.875	703,547		1,000,000
100192918	SANTA FE	NM		02/10/2025	7.125	409,139		720,000
100192919	BATAVIA	OH		02/10/2025	6.875	243,786		327,000
100192920	BATAVIA	OH		02/10/2025	6.875	243,786		326,000
100192921	CORVALLIS	OR		02/10/2025	7.625	507,151		665,000
100192922	COLUMBUS	OH		02/10/2025	6.875	256,205		384,000
100192923	GRANTS PASS	OR		02/10/2025	7.125	350,047		470,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192924	GRESHAM	OR		02/10/2025	6.625	342,857		568,000
100192925	SPRING HILL	TN		02/10/2025	7.750	248,769		303,000
100192926	EAST PROVIDENCE	RI		02/10/2025	7.624	366,107		485,000
100192927	SOUTH KINGSTOWN	RI		02/10/2025	7.000	542,067		720,000
100192928	JACKSON	TN		02/10/2025	7.125	232,645		305,000
100192929	MCKINNEY	TX		02/10/2025	8.125	316,313		390,000
100192930	SPRINGTOWN	TX		02/10/2025	5.500	213,697		297,000
100192931	MEMPHIS	TN		02/10/2025	7.250	308,727		435,000
100192932	HOUSTON	TX		02/10/2025	7.125	337,666		440,000
100192933	PRINCETON	TX		02/10/2025	7.125	344,951		439,900
100192934	GARLAND	TX		02/10/2025	7.750	424,432		544,000
100192935	GEORGETOWN	TX		02/10/2025	6.999	317,359		415,800
100192936	ELGIN	TX		02/10/2025	6.375	222,528		324,000
100192937	ROUND ROCK	TX		02/10/2025	7.000	274,033		360,000
100192938	ROYSE CITY	TX		02/10/2025	5.750	250,865		350,000
100192939	MCKINNEY	TX		02/10/2025	7.750	314,549		384,000
100192940	GRAND PRAIRIE	TX		02/10/2025	7.750	413,431		515,000
100192941	HOUSTON	TX		02/10/2025	6.624	350,953		450,000
100192942	RICHMOND	TX		02/10/2025	7.625	321,261		392,000
100192943	PLANO	TX		02/10/2025	7.375	369,472		485,000
100192944	MANOR	TX		02/10/2025	6.999	291,021		404,000
100192945	ROCKPORT	TX		02/10/2025	7.000	310,030		492,000
100192946	LEHI	UT		02/10/2025	7.625	363,652		465,000
100192947	PLANO	TX		02/10/2025	6.375	507,744		695,000
100192948	FRISCO	TX		02/10/2025	6.250	355,003		520,000
100192949	ANNA	TX		02/10/2025	6.875	336,756		463,000
100192950	STEPHENVILLE	TX		02/10/2025	7.000	249,909		336,000
100192951	ANNA	TX		02/10/2025	6.875	336,998		463,000
100192952	ANNA	TX		02/10/2025	6.500	283,222		455,000
100192953	BLUFFDALE	UT		02/10/2025	7.250	364,808		480,000
100192954	FORT WORTH	TX		02/10/2025	7.500	254,291		333,000
100192955	KATY	TX		02/10/2025	6.920	320,589		476,000
100192956	CYPRESS	TX		02/10/2025	6.920	340,751		495,000
100192957	ANNA	TX		02/10/2025	6.750	243,491		381,000
100192958	ALEDO	TX		02/10/2025	6.875	436,241		625,000
100192959	WASHINGTON	UT		02/10/2025	7.125	610,895		802,000
100192960	LOGAN	UT		02/10/2025	7.375	422,723		550,000
100192961	RESTON	VA		02/10/2025	7.625	699,649		863,000
100192962	HEBER CITY	UT		02/10/2025	6.250	534,689		790,000
100192963	RIDGEFIELD	WA		02/10/2025	7.375	462,877		568,000
100192964	MANASSAS	VA		02/10/2025	6.875	481,615		600,000
100192965	WINCHESTER	VA		02/10/2025	7.375	331,704		430,000
100192966	MIDLOTHIAN	VA		02/10/2025	7.250	280,220		345,000
100192967	WOODBRIDGE	VA		02/10/2025	6.999	352,874		465,000
100192968	WEST POINT	VA		02/10/2025	6.875	272,279		460,000
100192969	CHARLOTTESVILLE	VA		02/10/2025	6.375	346,785		475,000
100192970	LYNNWOOD	WA		02/10/2025	6.490	469,720		650,000
100192971	COVINGTON	WA		02/10/2025	6.375	526,140		720,000
100192972	BRILLION	WI		02/10/2025	8.000	263,991		322,000
100192973	BELLINGHAM	WA		02/10/2025	7.500	515,189		750,000
100192974	DES MOINES	WA		02/10/2025	6.624	340,003		490,000
100192975	SEATTLE	WA		02/10/2025	6.875	537,181		715,000
100192976	NEW LISBON	WI		02/10/2025	7.500	562,418		734,000
100192977	KENMORE	WA		02/10/2025	6.499	631,153		850,000
100192978	CHEYENNE	WY		02/10/2025	6.750	256,025		345,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192979	SEATTLE	WA		02/10/2025	6.624	657,889		970,000
100192980	MANHATTAN	MT		02/10/2025	8.000	387,723		420,000
100192981	LINCOLN CITY	OR		02/10/2025	7.500	639,508		715,000
100192982	CRANE HILL	AL		02/10/2025	7.500	566,049		650,000
100192983	ELLIJAY	GA		02/10/2025	8.000	384,159		448,000
100192984	PERU	VT		02/10/2025	7.875	406,221		450,000
100192985	ANN ARBOR	MI		02/10/2025	8.125	262,407		285,000
100192986	FOLEY	AL		02/10/2025	7.625	253,501		275,000
100192987	KINGSPORT	TN		02/10/2025	7.875	405,102		441,000
100192988	KISSIMMEE	FL		02/10/2025	7.875	359,216		390,000
100192989	KNOXVILLE	TN		02/10/2025	7.375	301,343		330,000
100192990	LAKE LURE	NC		02/10/2025	7.500	266,184		290,000
100192991	SARASOTA	FL		02/10/2025	7.625	368,326		402,000
100192992	BEULAVILLE	NC		02/10/2025	7.500	283,813		311,000
100192993	OAKHURST	CA		02/10/2025	6.999	251,897		290,000
100192994	ARNOLD	CA		02/10/2025	8.000	352,409		380,000
100192995	MOAB	UT		02/10/2025	7.625	719,646		789,000
100192996	SHALLOWATER	TX		02/10/2025	7.125	272,217		302,000
100192997	LAKE OZARK	MO		02/10/2025	8.125	542,345		600,000
100192998	BOISE	ID		02/10/2025	7.625	472,047		523,000
100192999	INDIO	CA		02/10/2025	5.750	509,658		624,000
100193000	JACKSONVILLE	FL		02/10/2025	7.990	334,336		360,000
100193001	HAWLEY	PA		02/10/2025	8.250	242,207		260,000
100193002	GOULDSBORO	PA		02/10/2025	7.490	481,818		675,000
100193003	PANAMA CITY BEACH	FL		02/10/2025	5.500	239,097		298,500
100193004	CAMDENTON	MO		02/10/2025	7.625	274,942		300,000
100193005	SUCHES	GA		02/10/2025	7.625	496,084		549,000
100193006	HOLLAND	MI		02/10/2025	7.750	325,321		360,000
100193007	WILMINGTON	NC		02/10/2025	5.500	330,274		410,000
100193008	FERNANDINA BEACH	FL		02/10/2025	6.750	364,347		445,000
100193009	OCALA	FL		02/10/2025	5.500	263,324		330,000
100193010	TRAVERSE CITY	MI		02/10/2025	7.625	354,393		395,000
100193011	DENTON	NC		02/10/2025	8.125	316,544		343,000
100193012	PORT ORANGE	FL		02/10/2025	7.990	383,888		418,000
100193013	CHURCH CREEK	MD		02/10/2025	7.625	521,632		640,000
100193014	ARVADA	CO		02/10/2025	5.750	559,311		690,000
100193015	IDAHO FALLS	ID		02/10/2025	7.990	314,749		340,000
100193016	FAIRVIEW	NC		02/10/2025	7.500	799,441		876,000
100193017	NORTH EAST	PA		02/10/2025	7.625	366,564		400,250
100193018	SNEADS FERRY	NC		02/10/2025	6.490	290,383		346,000
100193019	MARICOPA	AZ		02/10/2025	5.750	310,917		365,470
100193020	CRYSTAL BEACH	TX		02/10/2025	7.375	485,660		550,000
100193021	MARICOPA	AZ		02/10/2025	5.750	309,660		365,000
100193022	FRENCH LICK	IN		02/10/2025	7.625	243,515		284,000
100193023	GRAVOIS MILLS	MO		02/10/2025	7.875	501,985		585,000
100193024	SOUTH BEND	IN		02/10/2025	8.125	322,781		400,000
100193025	OAK PARK	IL		02/10/2025	7.875	357,745		415,000
100193026	CLEVELAND	GA		02/10/2025	7.375	377,437		420,000
100193027	HICKORY	NC		02/10/2025	7.625	253,104		300,000
100193028	KISSIMMEE	FL		02/10/2025	8.125	341,560		392,000
100193029	TWIN FALLS	ID		02/10/2025	7.500	526,628		648,000
100193030	HUDDLESTON	VA		02/10/2025	7.625	558,781		675,000
100193031	GREENWOOD	IN		02/10/2025	7.375	289,245		345,000
100193032	SAINT PAUL	MN		02/10/2025	7.375	255,504		298,000
100193033	NAPLES	FL		02/10/2025	7.625	476,384		560,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193034	HICKORY	NC		02/10/2025	7.990	291,700		350,000
100193035	NEW PORT RICHEY	FL		02/10/2025	7.875	563,837		650,000
100193036	GLENWOOD	IA		02/10/2025	6.750	243,875		289,000
100193037	PHILADELPHIA	PA		02/10/2025	8.125	221,609		260,000
100193038	JASPER	TN		02/10/2025	7.625	561,453		700,000
100193039	MCSHERRYSTOWN	PA		02/10/2025	7.625	281,399		332,000
100193040	CHARLOTTE	NC		02/10/2025	6.990	284,566		338,000
100193041	LA GRANGE	KY		02/10/2025	8.250	268,832		335,000
100193042	LYNCHBURG	VA		02/10/2025	7.125	280,173		330,000
100193043	CHARLOTTE	NC		02/10/2025	7.375	458,493		533,000
100193044	LEBANON	TN		02/10/2025	5.750	209,479		269,990
100193045	JEFFERSON	GA		02/10/2025	5.375	186,514		360,000
100193046	WELCH	MN		02/10/2025	7.625	318,323		374,000
100193047	OLYMPIA	WA		02/10/2025	7.500	238,947		275,000
100193048	GIBSONVILLE	NC		02/10/2025	7.875	249,042		295,000
100193049	HORIZON CITY	TX		02/10/2025	7.124	179,273		245,000
100193050	PITTSBURGH	PA		02/10/2025	7.625	528,639		610,000
100193051	SANDERSON	FL		02/10/2025	7.625	292,273		350,000
100193052	BRADENTON	FL		02/10/2025	5.625	259,702		505,000
100193053	MURFREESBORO	TN		02/10/2025	7.625	265,582		310,000
100193054	DAYTON	OH		02/10/2025	7.500	275,506		321,000
100193055	VICTORVILLE	CA		02/10/2025	5.990	288,562		519,000
100193056	MANDEVILLE	LA		02/10/2025	7.375	165,591		251,000
100193057	LUDOWICI	GA		02/10/2025	6.499	147,447		230,000
100193058	MONUMENT	CO		02/10/2025	7.375	487,989		855,000
100193059	HENDERSON	NV		02/10/2025	6.875	299,962		535,000
100193060	KNOB NOSTER	MO		02/10/2025	7.625	196,183		280,000
100193061	SUNSET BEACH	NC		02/10/2025	7.875	187,886		277,000
100193062	CAPE CORAL	FL		02/10/2025	7.990	824,507		1,400,000
100193063	WESLEY CHAPEL	FL		02/10/2025	8.000	182,530		260,000
100193064	LIVERMORE	CA		02/10/2025	6.999	613,258		1,225,000
100193065	PARK CITY	UT		02/10/2025	6.875	1,149,674		2,250,000
100193066	IRVINE	CA		02/10/2025	7.000	901,637		1,570,000
100193067	HUGO	MN		02/10/2025	7.125	176,447		250,000
100193068	GRANADA HILLS	CA		02/10/2025	6.875	649,822		1,350,000
100193069	SPARTANBURG	SC		02/10/2025	6.999	176,466		234,900
100193070	OCALA	FL		02/10/2025	4.990	192,381		415,000
100193071	CLARKSVILLE	TN		02/10/2025	6.990	150,287		213,000
100193072	INDIO	CA		02/10/2025	4.500	306,584		600,000
100193073	CLOVIS	CA		02/10/2025	4.875	232,979		488,577
100193074	EULESS	TX		02/10/2025	4.990	286,094		685,000
100193075	MILFORD	DE		02/10/2025	5.500	200,234		310,000
100193076	LATHROP	CA		02/10/2025	4.625	256,835		640,000
100193077	SAINT AUGUSTINE	FL		02/10/2025	5.500	186,278		331,000
100193078	SHERMAN	TX		02/10/2025	5.750	214,229		331,000
100193079	SAN ANTONIO	TX		02/10/2025	5.125	161,271		255,000
100193080	BETHLEHEM	GA		02/10/2025	5.375	180,126		317,000
100193081	HENDERSONVILLE	TN		02/10/2025	7.624	193,569		255,000
100193082	HOMESTEAD	FL		02/10/2025	4.375	261,151		446,000
100193083	AURORA	CO		02/10/2025	4.625	310,038		520,000
100193084	BIXBY	OK		02/10/2025	7.500	178,058		232,000
100193085	EAGLE	ID		02/10/2025	4.750	265,061		430,000
100193086	POINCIANA	FL		02/10/2025	5.500	181,407		289,000
100193087	MESA	AZ		02/10/2025	4.750	321,214		485,000
100193088	MANTECA	CA		02/10/2025	4.750	462,963		700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193089	LITTLETON	CO		02/10/2025	4.875	333,507		500,000
100193090	VALENCIA	CA		02/10/2025	4.875	245,367		420,000
100193091	JOHNSTOWN	CO		02/10/2025	4.990	318,690		490,000
100193092	NARBERTH	PA		02/10/2025	6.750	226,356		570,000
100193093	FAYETTEVILLE	AR		02/10/2025	4.990	211,193		390,000
100193094	LATHROP	CA		02/10/2025	4.990	387,122		578,000
100193095	APEX	NC		02/10/2025	5.125	280,899		420,000
100193096	FRESNO	CA		02/10/2025	4.990	319,597		512,000
100193097	SAINT AUGUSTINE	FL		02/10/2025	5.250	176,133		258,000
100193098	WAKE FOREST	NC		02/10/2025	5.250	276,944		443,500
100193099	LATHROP	CA		02/10/2025	5.250	404,807		595,000
100193100	ACWORTH	GA		02/10/2025	5.250	282,507		470,000
100193101	ACWORTH	GA		02/10/2025	5.250	288,084		450,000
100193102	MADISON	AL		02/10/2025	5.250	212,744		386,000
100193103	ANGIER	NC		02/10/2025	5.375	277,517		415,500
100193104	KNIGHTDALE	NC		02/10/2025	5.375	267,302		393,000
100193105	KNIGHTDALE	NC		02/10/2025	5.375	308,205		480,000
100193106	ACWORTH	GA		02/10/2025	5.375	316,104		465,000
100193107	KNIGHTDALE	NC		02/10/2025	5.375	332,329		495,000
100193108	HENDERSON	NV		02/10/2025	5.375	272,588		425,000
100193109	CORPUS CHRISTI	TX		02/10/2025	5.500	209,163		305,000
100193110	JOHNSTOWN	CO		02/10/2025	5.500	276,032		399,900
100193111	CHINA SPRING	TX		02/10/2025	5.500	203,838		299,000
100193112	ANGIER	NC		02/10/2025	5.500	283,769		411,000
100193113	FRESNO	CA		02/10/2025	5.500	292,783		426,000
100193114	LAS VEGAS	NV		02/10/2025	5.500	321,877		465,000
100193115	FRESNO	CA		02/10/2025	5.500	361,395		526,000
100193116	FRESNO	CA		02/10/2025	5.500	314,270		464,000
100193117	WASHINGTON	UT		02/10/2025	5.500	248,283		360,000
100193118	FONTANA	CA		02/10/2025	5.500	452,199		674,000
100193119	BREINIGSVILLE	PA		02/10/2025	5.500	266,213		400,000
100193120	ANGIER	NC		02/10/2025	5.500	190,585		278,000
100193121	RICHMOND	TX		02/10/2025	5.500	217,211		320,000
100193122	CHARLOTTE	NC		02/10/2025	5.500	241,855		353,000
100193123	BETHLEHEM	GA		02/10/2025	5.500	194,050		336,000
100193124	BETHLEHEM	GA		02/10/2025	5.500	194,031		317,000
100193125	SPRING	TX		02/10/2025	5.500	180,454		265,000
100193126	PORT ORCHARD	WA		02/10/2025	5.750	388,116		566,000
100193127	CELINA	TX		02/10/2025	5.750	301,019		440,000
100193128	ROSEDALE	MD		02/10/2025	5.750	313,111		445,000
100193129	STATESVILLE	NC		02/10/2025	5.750	259,527		372,000
100193130	LEBANON	TN		02/10/2025	5.750	192,862		279,990
100193131	BETHLEHEM	GA		02/10/2025	5.750	197,483		330,000
100193132	CELINA	TX		02/10/2025	5.750	327,324		498,000
100193133	FORT WORTH	TX		02/10/2025	5.750	261,881		377,000
100193134	WASHINGTON	UT		02/10/2025	5.750	271,046		389,000
100193135	MELISSA	TX		02/10/2025	5.750	418,219		595,000
100193136	WINCHESTER	VA		02/10/2025	5.750	262,601		375,000
100193137	ROSEVILLE	CA		02/10/2025	5.750	366,586		553,000
100193138	SHERMAN	TX		02/10/2025	5.750	182,215		273,000
100193139	MCKINNEY	TX		02/10/2025	5.750	249,542		373,000
100193140	FRESNO	TX		02/10/2025	5.750	231,680		345,000
100193141	ROYSE CITY	TX		02/10/2025	5.750	228,037		330,000
100193142	OKLAHOMA CITY	OK		02/10/2025	5.750	184,400		261,000
100193143	SHERIDAN	IN		02/10/2025	5.750	203,860		289,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193144	MIDDLEBURG	FL		02/10/2025	5.750	165,309		236,000
100193145	SHERMAN	TX		02/10/2025	5.750	211,601		300,000
100193146	AURORA	CO		02/10/2025	5.875	357,400		508,000
100193147	LAVON	TX		02/10/2025	5.750	205,243		292,000
100193148	AVONDALE	AZ		02/10/2025	5.875	399,810		566,500
100193149	PARKER	CO		02/10/2025	5.875	360,752		565,000
100193150	PORTLAND	OR		02/10/2025	5.875	309,978		465,000
100193151	CYPRESS	TX		02/10/2025	5.875	245,032		355,000
100193152	SARASOTA	FL		03/20/2025	7.875	406,851		495,000
100193153	WALNUT CREEK	CA		03/20/2025	7.750	178,124		1,225,000
100193154	MISSOURI CITY	TX		03/20/2025	7.000	1,131,142		1,400,000
100193155	LAKE LEELANAU	MI		03/20/2025	7.625	1,193,849		1,650,000
100193156	CULVER CITY	CA		03/20/2025	7.375	1,220,850		1,530,000
100193157	RIALTO	CA		03/20/2025	8.500	476,438		605,000
100193159	PHILADELPHIA	PA		03/20/2025	7.000	101,280		205,000
100193160	LOS ANGELES	CA		03/20/2025	7.375	256,160		1,250,000
100193162	BLOOMSBURG	PA		03/20/2025	8.125	175,498		223,000
100193163	CLINTON TOWNSHIP	MI		03/20/2025	7.375	269,045		395,000
100193164	SANTA CRUZ	CA		03/20/2025	7.125	868,878		1,699,999
100193165	PORTSMOUTH	VA		03/20/2025	7.875	173,675		208,000
100193166	FALLBROOK	CA		03/20/2025	7.750	1,273,538		1,560,000
100193167	PASO ROBLES	CA		03/20/2025	7.250	357,513		665,000
100193168	HERMOSA BEACH	CA		03/20/2025	7.375	3,605,240		5,400,000
100193170	HOUSTON	TX		03/20/2025	7.250	128,885		207,000
100193171	PORT CHARLOTTE	FL		03/20/2025	7.875	285,165		400,000
100193172	GEORGETOWN	TX		03/20/2025	7.875	458,159		665,000
100193174	CONROE	TX		03/20/2025	9.625	221,706		244,000
100193175	GREER	SC		03/20/2025	7.750	160,664		205,000
100193176	WINONA	MN		03/20/2025	8.000	169,816		204,000
100193177	WEST PALM BEACH	FL		03/20/2025	7.375	299,676		450,000
100193178	SARASOTA	FL		03/20/2025	7.250	472,936		595,000
100193179	LAS VEGAS	NV		03/20/2025	7.125	250,572		445,000
100193180	PHOENIX	AZ		03/20/2025	8.375	220,500		282,000
100193181	COLUMBUS	OH		03/20/2025	7.500	138,266		180,000
100193182	MESA	AZ		03/20/2025	7.875	482,690		595,000
100193183	CELINA	TX		03/20/2025	8.375	711,900		1,425,000
100193184	OAKLAND	CA		03/20/2025	8.250	275,625		350,000
100193185	LONGMONT	CO		03/20/2025	7.000	152,324		464,000
100193186	SAN ANTONIO	TX		03/20/2025	9.000	159,600		392,000
100193187	FLORENCE	KY		03/20/2025	7.875	458,420		575,000
100193188	SEQUIM	WA		03/20/2025	8.875	483,000		875,000
100193189	HAMMOND	IN		03/20/2025	8.125	139,029		190,000
100193190	SCOTTSDALE	AZ		03/20/2025	7.250	866,300		1,075,000
100193191	PUNTA GORDA	FL		03/20/2025	8.125	287,440		335,000
100193192	BELLINGHAM	WA		03/20/2025	7.625	262,500		521,000
100193193	POTTSTOWN	PA		03/20/2025	8.000	169,060		220,000
100193194	SPRING	TX		03/20/2025	8.125	170,408		220,000
100193195	PLANTATION	FL		03/20/2025	7.750	167,031		285,000
100193196	LAS VEGAS	NV		03/20/2025	7.000	337,347		525,000
100193197	SANTA MARIA	CA		02/10/2025	7.750	338,402		475,000
100193198	CONCORD	NH		02/10/2025	7.125	322,082		433,000
100193199	ARGYLE	TX		02/10/2025	7.875	1,571,442		2,400,000
100193200	ASHEVILLE	NC		02/10/2025	7.000	366,385		452,000
100193201	SANTA CLARA	CA		02/10/2025	6.750	811,970		1,815,000
100193202	MOORESTOWN	NJ		02/10/2025	8.625	456,344		640,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193203	PALM COAST	FL		02/10/2025	8.625	218,835		287,000
100193204	PHOENIX	AZ		02/10/2025	8.125	394,583		530,000
100193205	JACKSONVILLE	FL		02/10/2025	8.625	366,525		557,500
100193206	LANHAM	MD		02/10/2025	9.375	267,795		335,000
100193207	DANBURY	CT		02/10/2025	7.375	252,626		365,000
100193208	SAVANNAH	GA		02/10/2025	7.625	423,356		600,000
100193209	BASKING RIDGE	NJ		02/10/2025	7.500	276,113		360,000
100193210	GLENDALE	AZ		02/10/2025	7.500	216,761		284,000
100193211	POTTSTOWN	PA		02/10/2025	7.125	169,462		230,000
100193212	TEMPLE TERRACE	FL		02/10/2025	7.250	115,310		160,000
100193213	PHILADELPHIA	PA		02/10/2025	7.500	177,312		250,000
100193214	LAKE WYLIE	SC		02/10/2025	7.125	178,685		235,000
100193215	NEW ORLEANS	LA		02/10/2025	6.375	483,345		815,000
100193216	PHILADELPHIA	PA		02/10/2025	7.625	125,827		168,000
100193217	LANSDALE	PA		02/10/2025	6.625	392,644		530,000
100193218	PONTIAC	MI		02/10/2025	7.625	91,963		147,000
100193219	HOUSTON	TX		02/10/2025	7.500	170,030		245,000
100193220	WEST SENECA	NY		02/10/2025	8.125	332,253		381,000
100193221	LAS VEGAS	NV		02/10/2025	6.625	446,705		615,000
100193222	FT WORTH	TX		02/10/2025	7.125	340,532		469,000
100193223	LILLINGTON	NC		02/10/2025	6.875	205,747		305,000
100193224	KNOXVILLE	TN		02/10/2025	6.500	215,322		330,000
100193225	NEWTON	NJ		02/10/2025	7.125	163,478		265,000
100193226	NASHVILLE	TN		02/10/2025	6.875	445,506		748,000
100193227	NIAGARA FALLS	NY		02/10/2025	7.375	86,231		120,000
100193228	FT WORTH	TX		02/10/2025	7.125	337,171		464,000
100193229	WILLIAMS	AZ		02/10/2025	7.250	358,146		443,000
100193230	PALMYRA	PA		02/10/2025	7.500	181,956		248,000
100193231	TEMPE	AZ		02/10/2025	6.625	275,422		485,000
100193232	BURLINGTON	KY		02/10/2025	7.125	143,975		243,000
100193233	SOUTH SAN FRANCISCO	CA		02/10/2025	6.625	508,870		1,254,000
100193234	BETHLEHEM	PA		02/10/2025	7.625	278,254		343,000
100193235	FRONT ROYAL	VA		02/10/2025	7.250	154,621		255,000
100193236	CONSHOHOCKEN	PA		02/10/2025	5.875	585,798		800,000
100193237	MELBOURNE	FL		02/10/2025	6.125	152,795		218,000
100193238	BIG BEAR LAKE	CA		02/10/2025	7.125	498,124		633,000
100193239	UPPER DARBY	PA		02/10/2025	6.500	129,636		183,000
100193240	BOWLING GREEN	OH		02/10/2025	7.500	146,408		245,000
100193241	AKRON	OH		02/10/2025	7.375	133,015		185,000
100193242	COLUMBUS	OH		02/10/2025	7.000	297,240		405,000
100193243	LAKEWOOD	OH		02/10/2025	7.500	71,631		92,000
100193244	FRONT ROYAL	VA		02/10/2025	7.500	309,465		410,000
100193245	CLEVELAND	OH		02/10/2025	7.500	68,939		95,000
100193246	PARMA	OH		02/10/2025	6.375	118,794		194,000
100193247	BRECKSVILLE	OH		02/10/2025	7.500	170,180		233,000
100193248	ELYRIA	OH		02/10/2025	7.500	74,137		100,000
100193249	BEDFORD	OH		02/10/2025	7.625	97,185		127,000
100193250	WILMINGTON	NC		02/10/2025	7.625	164,387		230,000
100193251	JONESBORO	GA		02/10/2025	5.125	198,149		287,000
100193252	MASSILLON	OH		02/10/2025	7.375	126,922		168,000
100193253	STRASBURG	OH		02/10/2025	7.125	132,439		166,000
100193254	STRASBURG	OH		02/10/2025	7.000	147,230		210,000
100193255	ZANESVILLE	OH		02/10/2025	7.500	229,532		322,000
100193256	MOUNT ORAB	OH		02/10/2025	7.125	155,815		211,000
100193257	SOUTH BLOOMINGVILLE	OH		02/10/2025	7.500	81,861		125,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193258	GRANDVIEW HEIGHTS	OH		02/10/2025	7.125	491,405		650,000
100193259	YOUNGSTOWN	OH		02/10/2025	7.625	73,725		93,000
100193260	WEST ALLIS	WI		02/10/2025	7.500	213,604		280,000
100193261	BURLINGTON	KY		02/10/2025	7.375	170,782		230,000
100193262	CLEVELAND	OH		02/10/2025	7.125	86,610		113,000
100193263	BURLINGTON	KY		02/10/2025	7.625	157,369		205,000
100193264	QUITMAN	TX		02/10/2025	7.625	172,298		215,000
100193265	WENATCHEE	WA		02/10/2025	6.625	149,028		351,000
100193266	KETTERING	OH		02/10/2025	7.375	93,221		148,000
100193267	DAYTON	OH		02/10/2025	7.500	124,069		175,000
100193268	HARRISBURG	PA		02/10/2025	6.875	315,522		383,000
100193269	LUDINGTON	MI		02/10/2025	7.500	299,129		580,000
100193270	NIPOMO	CA		02/10/2025	7.625	602,099		910,000
100193271	YOUNGSTOWN	OH		02/10/2025	7.125	128,345		176,000
100193272	EAST CLEVELAND	OH		02/10/2025	7.250	152,558		200,000
100193273	YOUNGSTOWN	OH		02/10/2025	7.125	128,345		176,000
100193274	AKRON	OH		02/10/2025	7.375	99,076		130,000
100193275	INKSTER	MI		02/10/2025	7.375	61,969		85,000
100193276	BATTLE CREEK	MI		02/10/2025	7.500	152,177		212,000
100193277	DETROIT	MI		02/10/2025	6.990	94,846		133,000
100193278	VENICE	FL		02/10/2025	7.625	266,059		334,000
100193279	WEST NORRITON	PA		02/10/2025	6.875	115,106		275,000
100193280	YORK	PA		02/10/2025	7.375	232,393		335,000
100193281	SOUTH BOUND BROOK	NJ		02/10/2025	7.375	222,988		418,000
100193282	YORK	PA		02/10/2025	7.500	105,900		145,000
100193283	MYERSTOWN	PA		02/10/2025	7.625	155,480		203,000
100193284	LAFAYETTE	LA		02/10/2025	7.375	150,328		200,000
100193285	READING	PA		02/10/2025	7.625	111,567		145,000
100193286	PHILADELPHIA	PA		02/10/2025	6.875	621,730		834,000
100193287	PITTSBURGH	PA		02/10/2025	7.125	118,252		155,000
100193288	BETHLEHEM	PA		02/10/2025	7.625	186,430		230,000
100193289	ELKRIDGE	MD		02/10/2025	6.625	303,064		435,000
100193290	CLIFTON HEIGHTS	PA		02/10/2025	7.375	218,490		290,000
100193291	ELGIN	IL		02/10/2025	7.375	133,177		230,000
100193292	FORT BRAGG	CA		02/10/2025	7.125	244,516		497,000
100193293	PHILADELPHIA	PA		02/10/2025	6.625	214,078		310,000
100193294	FREDERICK	MD		02/10/2025	7.500	325,967		440,000
100193295	FRANKLIN	TN		02/10/2025	7.625	744,600		970,000
100193296	RANDALLSTOWN	MD		02/10/2025	6.875	283,091		381,000
100193297	SEVIERVILLE	TN		02/10/2025	7.500	646,491		883,000
100193298	LOUISVILLE	KY		02/10/2025	7.500	269,428		350,000
100193299	COLUMBIA	MD		02/10/2025	6.875	102,052		465,000
100193300	PHILADELPHIA	PA		02/10/2025	7.625	107,620		125,000
100193301	MEMPHIS	TN		02/10/2025	7.625	82,107		100,000
100193302	PALATINE	IL		02/10/2025	7.375	118,579		214,000
100193303	MEMPHIS	TN		02/10/2025	7.625	87,132		112,000
100193304	ZION	IL		02/10/2025	8.125	96,192		121,000
100193305	LISLE	IL		02/10/2025	6.625	100,583		138,000
100193306	MEMPHIS	TN		02/10/2025	6.375	80,385		110,000
100193307	MEMPHIS	TN		02/10/2025	6.500	129,587		180,000
100193308	BALTIMORE	MD		02/10/2025	7.125	168,949		212,000
100193309	ROCKFORD	IL		02/10/2025	7.625	110,757		153,000
100193310	MEMPHIS	TN		02/10/2025	6.625	111,846		150,000
100193311	BENTON	AR		02/10/2025	7.375	111,577		149,000
100193312	LITTLE ROCK	AR		02/10/2025	5.375	126,578		190,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193313	MEMPHIS	TN		02/10/2025	7.375	76,462		106,000
100193314	MEMPHIS	TN		02/10/2025	6.375	101,945		138,000
100193315	MEMPHIS	TN		02/10/2025	7.375	86,468		120,000
100193316	PRINCETON	TX		02/10/2025	7.375	153,577		200,000
100193317	NORTH LITTLE ROCK	AR		02/10/2025	5.375	141,815		223,000
100193318	MEMPHIS	TN		02/10/2025	7.375	86,560		120,000
100193319	MEMPHIS	TN		02/10/2025	7.375	83,675		116,000
100193320	MEMPHIS	TN		02/10/2025	7.375	82,954		115,000
100193321	MEMPHIS	TN		02/10/2025	7.000	71,836		172,000
100193322	MEMPHIS	TN		02/10/2025	5.375	150,310		230,000
100193323	CABOT	AR		02/10/2025	7.500	149,319		182,000
100193324	CHICAGO	IL		02/10/2025	6.875	158,863		270,000
100193325	LAKE ZURICH	IL		02/10/2025	7.125	228,023		315,000
100193326	CHICAGO	IL		02/10/2025	7.125	496,378		660,000
100193327	ROUND LAKE BEACH	IL		02/10/2025	7.375	153,775		222,000
100193328	CHICAGO	IL		02/10/2025	7.500	664,827		875,000
100193329	CHICAGO	IL		02/10/2025	7.375	138,397		190,000
100193330	CHICAGO	IL		02/10/2025	7.375	198,964		263,000
100193331	GLENDALE HEIGHTS	IL		02/10/2025	7.375	152,022		215,000
100193332	LANSING	IL		02/10/2025	7.000	143,989		190,000
100193333	CHICAGO	IL		02/10/2025	8.125	106,940		132,000
100193334	KINGS BEACH	CA		02/10/2025	6.875	565,215		885,000
100193335	ABERDEEN	WA		02/10/2025	7.250	156,240		300,000
100193336	CHICAGO	IL		02/10/2025	6.625	625,454		1,015,000
100193337	MIDWAY	UT		02/10/2025	7.375	144,923		715,000
100193338	WILDWOOD CREST	NJ		02/10/2025	7.125	478,050		850,000
100193339	ROCK ISLAND	IL		02/10/2025	7.125	64,910		93,000
100193340	KIRKLAND	WA		02/10/2025	6.875	224,727		370,000
100193341	CAMBRIDGE	MN		02/10/2025	6.625	170,519		285,000
100193342	BALTIMORE	MD		02/10/2025	7.375	304,069		420,000
100193343	FLUSHING	NY		02/10/2025	7.125	669,137		1,270,000
100193344	MILLINOCKET	ME		02/10/2025	7.500	71,465		98,000
100193345	RUNNING SPRINGS	CA		02/10/2025	7.125	280,987		370,000
100193346	DAYTON	OH		02/10/2025	8.125	62,034		77,000
100193347	CLEARWATER	FL		02/10/2025	6.875	708,802		975,000
100193348	GREENSBURG	PA		02/10/2025	7.125	127,946		160,000
100193349	HAZEL CREST	IL		02/10/2025	7.125	94,851		126,000
100193350	SAVANNAH	TX		02/10/2025	7.625	421,444		520,000
100193351	SAN DIEGO	CA		02/10/2025	6.875	276,668		825,000
100193352	GALVESTON	TX		02/10/2025	6.875	352,630		551,000
100193353	LUBBOCK	TX		02/10/2025	7.125	197,597		282,500
100193354	RIVERDALE	IL		02/10/2025	7.000	128,173		210,000
100193355	FORT WORTH	TX		02/10/2025	8.125	264,213		340,000
100193356	CONROE	TX		02/10/2025	6.500	165,558		225,000
100193357	FRISCO	TX		02/10/2025	7.625	386,627		505,000
100193358	HOUSTON	TX		02/10/2025	7.000	261,539		410,000
100193359	HIGHLANDS	TX		02/10/2025	7.125	321,886		550,000
100193360	GLADEWATER	TX		02/10/2025	7.450	263,655		455,000
100193361	ARLINGTON	TX		02/10/2025	7.500	406,500		530,000
100193362	GUERNEVILLE	CA		02/10/2025	7.125	153,807		570,000
100193363	CORINTH	TX		02/10/2025	6.875	281,957		395,000
100193364	WICHITA FALLS	TX		02/10/2025	7.375	86,143		112,000
100193365	GRAPEVINE	TX		02/10/2025	6.625	117,801		280,000
100193366	EL PASO	TX		02/10/2025	7.375	182,361		240,000
100193367	MCKINNEY	TX		02/10/2025	6.625	207,919		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193368	FREEHOLD	NJ		02/10/2025	7.000	350,117		482,000
100193369	HARKER HEIGHTS	TX		02/10/2025	6.750	138,569		200,000
100193370	WEST NEW YORK	NJ		02/10/2025	7.125	310,251		600,000
100193371	NEW BRUNSWICK	NJ		02/10/2025	7.000	752,153		1,000,000
100193372	BELLEVILLE	NJ		02/10/2025	7.125	574,506		770,000
100193373	BAYONNE	NJ		02/10/2025	6.625	116,246		180,000
100193374	RED BANK	NJ		02/10/2025	6.875	571,057		940,000
100193375	PHILADELPHIA	PA		02/10/2025	7.375	89,014		120,000
100193376	FLINT	MI		02/10/2025	7.625	62,717		92,000
100193377	DEMAREST	NJ		02/10/2025	6.500	543,243		825,000
100193378	WESTFIELD	NJ		02/10/2025	7.500	453,190		630,000
100193379	PORT SAINT LUCIE	FL		02/10/2025	6.750	215,547		316,000
100193380	JERSEY CITY	NJ		02/10/2025	7.375	499,931		658,000
100193381	NORTH MIDDLETOWN	NJ		02/10/2025	7.125	372,715		520,000
100193382	SOMERSET	NJ		02/10/2025	7.000	224,701		370,000
100193383	MYRTLE BEACH	SC		02/10/2025	7.125	156,453		247,000
100193384	TAMPA	FL		02/10/2025	6.625	248,271		580,000
100193385	MORRISTOWN	NJ		02/10/2025	6.875	457,625		725,000
100193386	MORGANTON	NC		02/10/2025	7.000	212,079		375,000
100193387	TRAVERSE CITY	MI		02/10/2025	7.000	236,684		347,000
100193388	BONNER SPRINGS	KS		02/10/2025	6.875	135,998		200,000
100193389	FLY CREEK	NY		02/10/2025	7.625	550,075		644,000
100193390	FUQUAY VARINA	NC		02/10/2025	6.875	273,004		373,000
100193391	RALEIGH	NC		02/10/2025	7.125	232,288		455,500
100193392	WILMINGTON	NC		02/10/2025	7.375	100,426		130,000
100193393	INDIAN BEACH	NC		02/10/2025	7.125	442,132		638,000
100193394	GAINESVILLE	FL		02/10/2025	6.875	157,102		237,000
100193395	BOONE	CO		02/10/2025	7.125	230,106		340,000
100193396	DORAL	FL		02/10/2025	5.875	596,209		860,000
100193397	SEASIDE HEIGHTS	NJ		02/10/2025	6.625	547,103		755,000
100193398	LAKE IN THE HILLS	IL		02/10/2025	6.875	158,488		315,000
100193399	FREDERICKSBURG	VA		02/10/2025	6.625	255,166		518,000
100193400	VISTA	CA		02/10/2025	6.750	211,585		825,000
100193401	HERNDON	VA		02/10/2025	6.875	102,052		324,000
100193402	EASTON	PA		02/10/2025	8.125	179,148		210,000
100193403	JENSEN BEACH	FL		02/10/2025	7.500	297,327		400,000
100193404	PHOENIXVILLE	PA		02/10/2025	7.125	305,307		610,500
100193405	PALM COAST	FL		02/10/2025	6.875	733,088		1,000,000
100193406	TAMPA	FL		02/10/2025	7.000	308,710		729,000
100193407	KANSAS CITY	MO		02/10/2025	7.375	102,650		165,000
100193408	WINTER HAVEN	FL		02/10/2025	6.500	115,061		340,000
100193409	BISHOPVILLE	SC		02/10/2025	8.125	279,401		355,000
100193410	BLUFFTON	SC		02/10/2025	6.625	371,569		630,000
100193411	SAVANNAH	GA		02/10/2025	6.875	257,036		345,000
100193412	JACKSONVILLE	FL		02/10/2025	6.500	191,049		279,000
100193413	LAKE MARY	FL		02/10/2025	7.125	172,983		232,000
100193414	DELRAY BEACH	FL		02/10/2025	8.125	122,684		170,000
100193415	LAKE MARY	FL		02/10/2025	7.125	159,676		210,000
100193416	COLUMBUS	GA		02/10/2025	7.625	55,422		75,000
100193417	CAPE CORAL	FL		02/10/2025	7.125	449,818		600,000
100193418	NAPLES	FL		02/10/2025	7.125	414,075		575,000
100193419	TAMPA	FL		02/10/2025	7.125	264,957		355,000
100193420	NAPLES	FL		02/10/2025	7.375	690,078		912,000
100193421	LEBANON	IN		02/10/2025	7.625	168,521		220,000
100193422	PORT SAINT LUCIE	FL		02/10/2025	7.375	425,231		556,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193423	LIVERMORE	CA		02/10/2025	7.500	613,596		865,000
100193424	CORYDON	IN		02/10/2025	7.500	112,181		138,000
100193425	FORT MYERS	FL		02/10/2025	7.125	174,668		241,000
100193426	BOCA RATON	FL		02/10/2025	6.625	220,338		420,000
100193427	SEVIERVILLE	TN		02/10/2025	7.125	284,081		375,000
100193428	FULTON	CA		02/10/2025	7.500	365,039		670,000
100193429	FULTON	CA		02/10/2025	7.500	345,935		610,000
100193430	PITTSBURG	CA		02/10/2025	6.375	245,132		450,000
100193431	VALLEJO	CA		02/10/2025	6.375	236,236		575,000
100193432	SAN CLEMENTE	CA		02/10/2025	7.500	707,348		920,000
100193433	RIVERSIDE	CA		02/10/2025	7.625	490,421		775,000
100193434	VALLEJO	CA		02/10/2025	6.375	256,993		470,000
100193435	WARNER ROBINS	GA		02/10/2025	8.125	140,852		180,000
100193436	DANA POINT	CA		02/10/2025	7.125	357,899		1,050,000
100193437	RUNNING SPRINGS	CA		02/10/2025	7.125	156,065		460,000
100193438	CATHEDRAL CITY	CA		02/10/2025	7.625	266,773		425,000
100193439	HOMEWOOD	CA		02/10/2025	7.125	505,731		773,000
100193440	AUBURN	AL		02/10/2025	7.625	358,212		465,000
100193441	SUN CITY	AZ		02/10/2025	8.125	244,611		300,000
100193442	MINNEAPOLIS	MN		02/10/2025	7.375	234,092		371,000
100193443	HEALDSBURG	CA		02/10/2025	6.750	1,267,090		1,700,000
100193444	MINNEAPOLIS	MN		02/10/2025	7.125	464,835		660,000
100193445	MOUND	MN		02/10/2025	7.625	125,676		164,000
100193446	OCEANSIDE	CA		02/10/2025	7.625	74,080		1,210,000
100193447	OCEANSIDE	CA		02/10/2025	7.625	70,284		1,195,000
100193448	SPARTANBURG	SC		02/10/2025	7.500	92,572		125,000
100193449	MONTGOMERY	AL		02/10/2025	7.250	88,070		145,000
100193450	WETUMPKA	AL		02/10/2025	6.625	304,128		425,000
100193451	MONTGOMERY	AL		02/10/2025	7.625	106,381		135,000
100193452	MYSTIC	CT		02/10/2025	7.375	588,243		775,000
100193453	TUCSON	AZ		02/10/2025	6.875	201,397		340,000
100193454	MONTGOMERY	AL		02/10/2025	7.625	50,989		66,000
100193455	MONTGOMERY	AL		02/10/2025	8.000	52,605		64,000
100193456	TUCSON	AZ		02/10/2025	7.125	356,049		470,000
100193457	MONTGOMERY	AL		02/10/2025	7.500	154,540		201,000
100193458	MONTGOMERY	AL		02/10/2025	7.250	61,870		81,000
100193459	TUCSON	AZ		02/10/2025	7.375	269,920		345,000
100193460	TUCSON	AZ		02/10/2025	8.625	453,476		550,000
100193461	TUCSON	AZ		02/10/2025	6.875	230,077		325,000
100193462	HOBBS	NM		02/10/2025	7.500	69,582		94,000
100193463	YUMA	AZ		02/10/2025	7.875	193,936		255,000
100193464	YUMA	AZ		02/10/2025	7.000	188,021		255,000
100193465	PHOENIX	AZ		02/10/2025	7.125	345,112		455,000
100193466	GLENDALE	AZ		02/10/2025	7.625	302,473		395,000
100193467	YUMA	AZ		02/10/2025	7.625	200,159		265,000
100193468	CHITTENDEN	VT		02/10/2025	7.375	572,964		851,000
100193469	LYNN	MA		02/10/2025	7.125	280,600		355,000
100193470	TUCSON	AZ		02/10/2025	6.875	198,315		300,000
100193471	HASLET	TX		02/10/2025	7.125	217,251		385,000
100193472	UNITY	NH		02/10/2025	7.450	181,849		385,000
100193473	WEST YARMOUTH	MA		02/10/2025	7.375	398,718		535,000
100193474	TUCSON	AZ		02/10/2025	8.125	158,269		210,000
100193475	COLUMBUS	GA		02/10/2025	6.625	115,787		210,000
100193476	CONYERS	GA		02/10/2025	6.500	189,217		342,500
100193477	NEWBURYPORT	MA		02/10/2025	7.500	195,102		275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193478	RALEIGH	NC		02/10/2025	6.125	258,304		380,000
100193479	HUACHUCA CITY	AZ		02/10/2025	7.375	110,739		148,000
100193480	BEVERLY	MA		02/10/2025	6.625	773,519		1,200,000
100193481	NEW BEDFORD	MA		02/10/2025	7.375	411,522		560,000
100193482	BOSTON	MA		02/10/2025	7.125	760,285		1,070,000
100193483	WORCESTER	MA		02/10/2025	7.500	690,283		900,000
100193484	DENNIS PORT	MA		02/10/2025	7.375	458,372		600,000
100193485	STONEHAM	MA		02/10/2025	6.375	317,288		550,000
100193486	ROSLINDALE	MA		02/10/2025	6.750	365,739		635,000
100193487	HOPE MILLS	NC		02/10/2025	6.625	168,601		299,950
100193488	WEYMOUTH	MA		02/10/2025	7.000	211,768		325,000
100193489	ERIE	CO		02/10/2025	7.125	358,367		765,000
100193490	HIGHLANDS RANCH	CO		02/10/2025	7.000	487,892		655,000
100193491	SPRINGFIELD	MA		02/10/2025	7.625	210,449		281,000
100193492	CHARLESTOWN	MA		02/10/2025	7.000	1,255,536		2,000,000
100193493	TRUCKEE	CA		02/10/2025	7.250	613,795		1,000,000
100193494	OREGON CITY	OR		02/10/2025	7.375	308,581		778,000
100193495	LAKEWOOD	CO		02/10/2025	7.625	217,650		297,000
100193496	DORCHESTER	MA		02/10/2025	6.500	1,195,578		2,015,000
100193497	SPRINGFIELD	OR		02/10/2025	6.875	357,145		475,000
100193498	SEATTLE	WA		02/10/2025	7.125	338,788		450,000
100193499	PALM BAY	FL		02/10/2025	8.000	277,368		350,000
100193500	STANWOOD	WA		02/10/2025	7.125	513,689		645,000
100193501	TACOMA	WA		02/10/2025	7.625	639,466		830,000
100193502	CHEHALIS	WA		02/10/2025	7.125	404,710		545,000
100193503	HUNTINGTON	WV		02/10/2025	8.125	66,710		85,000
100193504	GIG HARBOR	WA		02/10/2025	7.625	517,389		673,000
100193505	PUYALLUP	WA		02/10/2025	7.125	357,899		615,000
100193506	LAKE OSWEGO	OR		02/10/2025	7.625	442,795		681,000
100193507	MOUNT VERNON	WA		02/10/2025	6.875	324,419		470,000
100193508	TACOMA	WA		02/10/2025	7.125	321,597		530,000
100193509	DAYTON	OH		02/10/2025	7.500	134,678		175,000
100193510	PLAINVIEW	TX		02/10/2025	7.500	63,930		82,000
100193511	STRATFORD	CT		02/10/2025	8.125	376,639		445,000
100193512	NASHUA	NH		02/10/2025	7.125	566,053		752,000
100193513	SEATTLE	WA		02/10/2025	6.125	584,014		870,000
100193514	SPOKANE	WA		02/10/2025	6.875	152,608		255,000
100193515	CHEEKTOWAGA	NY		02/10/2025	7.125	160,759		210,000
100193516	NEW ROCHELLE	NY		02/10/2025	7.625	527,834		650,000
100193517	SPRING VALLEY	NY		02/10/2025	6.875	351,001		465,000
100193518	HAVERSTRAW	NY		02/10/2025	7.250	392,490		515,000
100193519	PALMETTO	FL		02/10/2025	7.125	202,190		268,000
100193520	CHESTNUT RIDGE	NY		02/10/2025	7.125	575,546		760,000
100193521	BROOKLYN	NY		02/10/2025	6.875	750,768		1,340,000
100193522	SPRING VALLEY	NY		02/10/2025	7.125	791,265		1,040,000
100193523	STATEN ISLAND	NY		02/10/2025	6.625	392,132		1,300,000
100193524	STAMFORD	CT		02/10/2025	7.375	176,572		230,000
100193525	CARMEL	NY		02/10/2025	7.375	480,693		625,000
100193526	HAVERSTRAW	NY		02/10/2025	7.125	302,380		400,000
100193527	ELLICOTTVILLE	NY		02/10/2025	7.625	463,763		507,000
100193528	GRANTSBURG	WI		02/10/2025	7.125	306,770		797,000
100193529	POLSON	MT		02/10/2025	7.500	588,455		765,000
100193530	COLUMBIA FALLS	MT		02/10/2025	7.375	343,334		490,000
100193531	JAMESTOWN	NY		02/10/2025	7.750	507,838		620,000
100193532	NIAGARA FALLS	NY		02/10/2025	7.125	68,642		88,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193533	STAMFORD	CT		02/10/2025	7.375	569,145		745,000
100193534	BOZEMAN	MT		02/10/2025	7.125	592,541		970,000
100193535	BUFFALO	NY		02/10/2025	7.500	99,723		138,000
100193536	BRIDGEPORT	CT		02/10/2025	7.500	342,610		470,000
100193537	BETTENDORF	IA		02/10/2025	6.375	126,115		212,000
100193538	BRIDGEPORT	CT		02/10/2025	7.500	342,610		460,000
100193539	DANBURY	CT		02/10/2025	6.875	231,922		310,000
100193540	BILLINGS	MT		02/10/2025	6.875	261,303		390,000
100193541	ALMA	NY		02/10/2025	7.625	160,710		185,000
100193542	HYDE PARK	NY		02/10/2025	8.000	255,443		315,000
100193543	CHICAGO	IL		02/10/2025	7.375	637,705		890,000
100193544	VENTURA	CA		02/10/2025	7.625	415,644		512,000
100193545	HOLLISTER	CA		02/10/2025	7.625	243,755		825,000
100193546	RANSOMVILLE	NY		02/10/2025	7.625	267,920		314,000
100193547	APTOS	CA		02/10/2025	6.750	491,248		725,000
100193548	RHINELANDER	WI		02/10/2025	7.000	98,549		185,000
100193549	CARIBOU	ME		02/10/2025	6.625	145,835		242,000
100193550	SANTA CRUZ	CA		02/10/2025	7.250	580,815		2,000,000
100193551	LAS VEGAS	NV		02/10/2025	7.500	238,119		585,000
100193552	MINNEAPOLIS	MN		02/10/2025	7.625	116,653		158,000
100193553	SANTA CRUZ	CA		02/10/2025	7.250	580,815		2,200,000
100193554	CONCORD	CA		02/10/2025	6.750	480,653		645,000
100193555	CORNELIUS	NC		02/10/2025	7.500	831,706		1,374,000
100193556	WATSONVILLE	CA		02/10/2025	7.625	936,211		1,290,000
100193557	FREMONT	CA		02/10/2025	7.000	350,923		710,000
100193558	SANTA CRUZ	CA		02/10/2025	6.875	637,883		1,260,000
100193559	TRUCKEE	CA		02/10/2025	7.000	743,956		1,340,000
100193560	SANTA MARIA	CA		02/10/2025	7.125	368,812		653,000
100193561	CRESCENT CITY	CA		02/10/2025	7.125	273,662		568,000
100193562	CRESTONE	CO		02/10/2025	7.625	381,898		535,000
100193563	PACIFIC GROVE	CA		02/10/2025	7.125	708,562		1,100,000
100193564	PANAMA CITY BEACH	FL		02/10/2025	7.625	413,720		525,000
100193565	BUCKEYE	AZ		02/10/2025	6.625	403,927		545,000
100193566	BREWSTER	MA		02/10/2025	7.125	288,225		405,000
100193567	SEASIDE	CA		02/10/2025	6.875	551,382		850,000
100193568	RICHMOND	CA		02/10/2025	7.125	259,798		545,000
100193569	ROCKLIN	CA		02/10/2025	6.875	397,083		621,000
100193570	BRADENTON	FL		02/10/2025	6.375	278,142		395,000
100193571	MEMPHIS	TN		02/10/2025	7.625	114,750		160,000
100193572	TAMPA	FL		02/10/2025	7.125	177,697		270,000
100193573	OAK LAWN	IL		02/10/2025	7.500	123,505		166,000
100193574	COCOA	FL		02/10/2025	7.000	102,925		145,000
100193575	LEHIGH ACRES	FL		02/10/2025	7.125	337,535		530,000
100193576	KISSIMMEE	FL		02/10/2025	6.750	211,575		381,000
100193577	KISSIMMEE	FL		02/10/2025	6.750	201,822		377,000
100193578	SAN ANTONIO	TX		02/10/2025	8.125	86,694		120,000
100193579	PACIFIC PALISADES	CA		02/10/2025	7.750	1,114,774		1,450,000
100193580	CARDIFF	CA		02/10/2025	7.250	1,706,874		4,300,000
100193581	DELRAY BEACH	FL		02/10/2025	7.750	1,055,064		1,275,000
100193582	PASO ROBLES	CA		02/10/2025	7.375	451,693		549,999
100193584	SAINT AUGUSTINE	FL		02/10/2025	7.875	264,600		315,000
100193586	PETALUMA	CA		02/10/2025	7.000	813,051		1,110,000
100193588	ATLANTA	GA		02/10/2025	7.750	255,613		410,000
100193589	PORT SAINT JOE	FL		02/10/2025	7.125	382,859		680,000
100193590	MIAMI	FL		02/10/2025	7.375	1,178,151		1,900,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193591	NAPLES	FL		02/10/2025	7.000	268,404		1,050,000
100193593	ATLANTA	GA		02/10/2025	7.125	2,536,307		3,660,000
100193594	PARKLAND	FL		02/10/2025	7.125	701,318		1,012,000
100193595	COSTA MESA	CA		02/10/2025	7.500	1,474,860		1,800,000
100193596	BEVERLY HILLS	CA		02/10/2025	7.125	1,566,588		3,000,000
100193597	MANHATTAN BEACH	CA		02/10/2025	7.375	1,107,763		2,360,000
100193598	MADERA	CA		02/10/2025	7.500	214,965		340,000
100193600	GARDNERVILLE	NV		02/10/2025	7.500	931,496		1,150,000
100193601	LAS VEGAS	NV		02/10/2025	7.000	265,337		410,000
100193602	FORT WORTH	TX		02/10/2025	8.500	202,388		257,000
100193603	LAS VEGAS	NV		02/10/2025	7.000	263,350		405,000
100193604	PIEDMONT	SC		02/10/2025	7.875	291,758		349,000
100193605	LAS VEGAS	NV		02/10/2025	6.875	316,528		543,000
100193606	PEMBROKE PINES	FL		02/10/2025	8.375	294,000		400,000
100193607	DEERFIELD BEACH	FL		02/10/2025	10.000	138,986		175,000
100193608	LAS VEGAS	NV		02/10/2025	7.000	363,144		560,000
100193609	LOS ANGELES	CA		02/10/2025	7.125	1,284,955		1,700,000
100193610	PLEASANT VIEW	UT		02/10/2025	7.000	1,263,084		2,598,000
100193611	CHALFONT	PA		02/10/2025	8.000	252,277		405,000
100193613	RALEIGH	NC		02/10/2025	9.250	209,891		272,000
100193614	BURBANK	CA		02/10/2025	7.375	972,978		1,237,000
100193615	SAN DIEGO	CA		02/10/2025	8.125	420,158		500,000
100193616	LITTLETON	CO		02/10/2025	7.000	378,553		540,000
100193617	GLENDALE	CA		02/10/2025	7.250	1,084,872		1,500,000
100193619	HOUSTON	TX		02/10/2025	7.750	287,238		370,000
100193620	DALLAS	TX		02/10/2025	6.750	359,838		669,000
100193621	SAN BERNARDINO	CA		02/10/2025	7.625	500,316		700,000
100193622	LOS ANGELES	CA		02/10/2025	7.250	902,525		1,175,000
100193623	CULVER CITY	CA		02/10/2025	7.625	824,837		1,450,000
100193625	BRIAN HEAD	UT		02/10/2025	6.875	281,295		350,000
100193626	MIAMI	FL		02/10/2025	6.875	381,385		714,000
100193628	BEVERLY HILLS	CA		02/10/2025	7.250	1,150,565		1,400,000
100193629	PASADENA	CA		02/10/2025	7.375	1,718,089		2,400,000
100193631	DAVENPORT	FL		02/10/2025	7.875	155,030		230,000
100193632	HERMOSA BEACH	CA		02/10/2025	7.625	2,148,566		2,575,000
100193633	PHOENIX	AZ		02/10/2025	7.250	308,436		490,000
100193635	FALLBROOK	CA		02/10/2025	7.250	717,917		1,100,000
100193636	RESEDA	CA		02/10/2025	8.250	1,284,719		1,750,000
100193638	AVON	CO		02/10/2025	7.625	1,399,686		2,666,500
100193639	LAKEWAY	TX		02/10/2025	8.750	826,497		945,000
100193640	FORT MILL	SC		02/10/2025	7.625	197,400		388,000
100193641	BEVERLY HILLS	FL		02/10/2025	8.000	150,875		209,000
100193643	RAMROD KEY	FL		02/10/2025	7.250	387,085		740,000
100193645	TRUCKEE	CA		02/10/2025	7.375	128,520		715,000
100193646	CLEARWATER	FL		02/10/2025	7.750	303,225		392,000
100193647	GAINESVILLE	FL		02/10/2025	6.999	252,357		384,500
100193648	SANDY SPRINGS	GA		02/10/2025	7.625	788,501		1,000,000
100193649	TORRANCE	CA		02/10/2025	7.500	1,545,998		2,750,000
100193650	WINTER PARK	FL		02/10/2025	7.125	163,988		245,000
100193652	WEST PALM BEACH	FL		02/10/2025	7.875	794,480		1,050,000
100193656	CORONA	CA		02/10/2025	7.375	1,755,362		2,150,000
100193657	DEL MAR	CA		02/10/2025	7.250	1,998,633		2,850,000
100193659	PARK CITY	UT		02/10/2025	7.625	333,392		588,000
100193660	HOCKLEY	TX		02/10/2025	6.999	217,722		400,000
100193661	SAN BERNARDINO	CA		02/10/2025	7.375	475,815		700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193662	KISSIMMEE	FL		02/10/2025	7.125	537,227		660,000
100193663	SAINT PETERSBURG	FL		02/10/2025	7.625	530,620		635,000
100193664	ACWORTH	GA		02/10/2025	6.999	267,611		392,000
100193665	LEHIGH ACRES	FL		02/10/2025	7.375	155,752		280,000
100193666	SANTA CLARA	CA		02/10/2025	7.875	1,317,813		1,575,000
100193667	SOLON	OH		02/10/2025	8.250	561,857		776,000
100193668	FONTANA	CA		02/10/2025	7.125	183,552		320,000
100193669	MCKINNEY	TX		02/10/2025	7.250	295,730		380,000
100193670	CORONA	CA		02/10/2025	7.250	659,192		800,000
100193671	POCATELLO	ID		02/10/2025	6.875	300,258		385,000
100193672	SUMMIT	NJ		02/10/2025	7.875	771,509		925,000
100193673	MARIETTA	GA		02/10/2025	8.125	711,113		903,000
100193674	REMOND	WA		02/10/2025	7.750	710,659		850,000
100193676	HESPERIA	CA		02/10/2025	7.500	422,186		630,000
100193677	ALTAMONTE SPRINGS	FL		02/10/2025	7.125	593,592		750,000
100193679	ALBANY	NY		02/10/2025	8.125	247,615		290,000
100193681	BASS LAKE	CA		02/10/2025	7.250	1,008,520		1,300,000
100193682	DECATUR	GA		02/10/2025	7.500	294,635		480,000
100193686	MESA	AZ		02/10/2025	7.500	384,483		684,000
100193687	HARRISBURG	NC		02/10/2025	7.750	379,433		492,000
100193688	PARKLAND	FL		02/10/2025	8.000	885,081		1,205,000
100193689	VANCOUVER	WA		02/10/2025	7.625	1,136,151		1,410,000
100193690	KISSIMMEE	FL		02/10/2025	7.375	309,636		430,000
100193691	BINGHAMTON	NY		02/10/2025	7.875	119,723		163,000
100193692	NASHVILLE	TN		02/10/2025	7.875	277,538		351,000
100193693	NEW WINDSOR	NY		02/10/2025	7.125	297,504		400,000
100193695	HAMPTON	GA		02/10/2025	8.375	247,646		435,000
100193696	NEW YORK	NY		02/10/2025	7.250	3,039,715		5,200,000
100193697	AUSTIN	TX		02/10/2025	7.250	1,308,915		1,750,000
100193698	PALM SPRINGS	CA		02/10/2025	7.625	397,069		485,000
100193699	DAVENPORT	FL		02/10/2025	8.250	312,479		384,000
100193700	MESA	AZ		02/10/2025	7.250	393,679		549,000
100193701	CYPRESS	CA		02/10/2025	8.375	1,069,425		1,455,000
100193702	EAST MORICHES	NY		02/10/2025	7.625	939,385		1,300,000
100193703	BUCKEYE	AZ		02/10/2025	8.125	1,122,933		1,612,000
100193705	WEST GREENWICH	RI		02/10/2025	8.125	1,320,547		1,600,000
100193706	HAPPY VALLEY	OR		02/10/2025	7.250	425,850		525,000
100193707	WASHINGTON	DC		02/10/2025	7.375	646,086		980,000
100193709	CLOVIS	CA		02/10/2025	7.875	755,327		1,020,000
100193710	NORFOLK	VA		02/10/2025	8.625	494,217		600,000
100193712	MIAMI	FL		02/10/2025	7.500	576,653		767,000
100193713	MCCALL	ID		02/10/2025	7.375	537,739		655,000
100193715	SACRAMENTO	CA		02/10/2025	7.625	285,230		429,000
100193716	WASHINGTON	DC		02/10/2025	7.875	147,703		230,000
100193717	LOMA LINDA	CA		02/10/2025	7.500	894,507		1,165,000
100193719	WALNUT	CA		02/10/2025	7.250	965,729		1,235,000
100193720	FAYETTEVILLE	AR		02/10/2025	8.000	307,732		424,000
100193721	MCKINNEY	TX		02/10/2025	7.125	561,543		695,000
100193722	DANBURY	CT		02/10/2025	7.125	164,357		265,000
100193723	QUEEN CREEK	AZ		02/10/2025	7.625	828,770		990,000
100193724	GOODLETTSVILLE	TN		02/10/2025	7.125	265,933		348,000
100193726	INLET BEACH	FL		02/10/2025	7.500	781,030		940,000
100193727	BARTLETT	IL		02/10/2025	8.750	253,388		345,000
100193728	KILLEEN	TX		02/10/2025	7.500	109,291		151,000
100193729	AUGUSTA	GA		02/10/2025	8.500	128,285		163,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193730	LONG BEACH	NY		02/10/2025	7.750	1,290,812		1,550,000
100193731	DOVER	NJ		02/10/2025	7.125	377,775		511,000
100193732	OAKLAND	CA		02/10/2025	7.125	761,162		1,150,000
100193733	BROOKLYN	NY		02/10/2025	7.375	1,591,073		3,150,000
100193734	NORTH MRYTLE BEACH	SC		02/10/2025	7.625	450,273		545,000
100193735	FAYETTEVILLE	AR		02/10/2025	8.000	307,758		423,000
100193736	NASHVILLE	TN		02/10/2025	7.125	353,083		463,000
100193737	WESTBOROUGH	MA		02/10/2025	8.500	219,816		265,000
100193738	HOLIDAY	FL		02/10/2025	7.375	138,527		175,000
100193739	NASHVILLE	TN		02/10/2025	7.000	421,464		557,000
100193740	SUMMERTON	SC		02/10/2025	7.375	306,133		606,000
100193741	CHAVANO PARK	TX		02/10/2025	7.125	494,368		615,000
100193742	CHESAPEAKE	VA		02/10/2025	7.500	245,497		359,000
100193745	CASTLE ROCK	CO		02/10/2025	7.750	1,469,799		1,772,000
100193746	BIG BEAR LAKE	CA		02/10/2025	7.625	398,508		477,000
100193747	VICTORVILLE	CA		02/10/2025	8.125	423,712		480,000
100193749	CORTE MADERA	CA		02/10/2025	7.625	880,312		1,252,000
100193750	ATLANTA	GA		02/10/2025	8.125	339,977		411,000
100193751	OCEAN CITY	MD		02/10/2025	7.500	224,732		270,000
100193752	CLEARWATER	FL		02/10/2025	7.625	355,252		480,000
100193753	FRANKLIN	NJ		02/10/2025	9.500	250,677		300,000
100193754	FLUSHING	NY		02/10/2025	7.375	564,489		825,000
100193755	THOUSAND OAKS	CA		02/10/2025	7.875	1,574,888		1,900,000
100193756	TOMS RIVER	NJ		02/10/2025	7.375	418,696		506,000
100193757	SAN DIEGO	CA		02/10/2025	7.125	1,116,311		1,464,000
100193758	PATASKALA	OH		02/10/2025	7.500	171,804		300,000
100193759	EAST NORTHPORT	NY		02/10/2025	7.625	910,908		1,125,000
100193763	AUGUSTA	GA		02/10/2025	7.875	120,363		173,000
100193764	SANTA FE	NM		02/10/2025	7.500	819,667		1,096,000
100193765	LAKE WORTH	FL		02/10/2025	7.500	390,282		580,000
100193766	NEW YORK	NY		02/10/2025	7.625	413,687		800,000
100193770	TOMS RIVER	NJ		02/10/2025	7.500	676,465		820,000
100193771	PALMETTO BAY	FL		02/10/2025	7.000	1,016,057		3,241,000
100193772	SAN FRANCISCO	CA		02/10/2025	7.875	1,291,590		1,541,000
100193773	PUEBLO	CO		02/10/2025	8.125	109,391		139,000
100193777	ST. PETERSBURG	FL		02/10/2025	6.625	403,524		567,800
100193779	VAN ALSTYNE	TX		02/10/2025	8.500	328,976		445,000
100193780	PEMBROKE PINES	FL		02/10/2025	6.375	123,393		230,000
100193781	LEE	NH		02/10/2025	8.625	440,740		525,000
100193782	BROOKLYN	NY		02/10/2025	7.500	894,985		1,600,000
100193783	DIXON	CA		02/10/2025	8.875	615,982		695,500
100193785	SAN DIEGO	CA		02/10/2025	7.250	1,241,979		1,800,000
100193786	RIVERSIDE	CA		02/10/2025	7.500	822,595		1,140,000
100193787	ROGERS	AR		02/10/2025	7.500	287,349		405,000
100193788	REDDING	CA		02/10/2025	8.875	228,103		290,000
100193789	WILDOMAR	CA		02/10/2025	8.125	581,765		714,000
100193790	ORLANDO	FL		02/10/2025	7.125	248,423		332,000
100193791	CARLSBAD	CA		02/10/2025	8.875	697,241		785,000
100193793	THOUSAND OAKS	CA		02/10/2025	7.625	880,689		1,080,000
100193794	OAKLAND	CA		02/10/2025	6.875	601,895		875,000
100193795	RIDGEWOOD	NY		02/10/2025	7.250	486,744		1,100,000
100193796	DACULA	GA		02/10/2025	7.375	320,333		453,000
100193797	ORLANDO	FL		02/10/2025	7.875	293,798		350,000
100193800	MIAMI	FL		02/10/2025	7.125	154,475		220,000
100193801	LOS CABOS	MEX		02/10/2025	9.740	196,845		442,770

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193802	TULUM	MEX		02/10/2025	10.340	161,385		291,347
100193803	TULUM	MEX		02/10/2025	10.170	159,883		300,687
100193804	LOS CABOS	MEX		02/10/2025	9.630	438,248		684,533
100193805	TULUM	MEX		02/10/2025	10.420	144,796		288,750
100193806	LA PAZ	MEX		02/10/2025	10.470	319,900		492,283
100193807	LOS CABOS	MEX		02/10/2025	9.340	1,844,924		3,195,252
100193808	PUERTO VALLARTA	MEX		02/10/2025	10.110	269,501		438,205
100193809	TULUM	MEX		02/10/2025	10.540	189,969		278,716
100193810	LOS CABOS	MEX		02/10/2025	8.800	2,495,373		6,600,052
100193811	PUERTO VALLARTA	MEX		02/10/2025	10.050	418,687		647,325
100193812	TULUM	MEX		02/10/2025	10.740	171,486		301,736
100193986	PLANO	TX		02/11/2025	7.875	1,266,473		1,600,000
100193987	ST. CLOUD	FL		02/11/2025	8.375	317,880		340,000
100193988	EAGLE LAKE	FL		02/11/2025	7.625	249,963		350,050
100193990	N HOLLYWOOD	CA		02/11/2025	7.874	846,770		1,030,000
100193993	INGLEWOOD	CA		02/11/2025	7.625	534,162		900,000
100193994	LOS ANGELES	CA		02/11/2025	7.500	380,496		535,000
100193995	FORT WORTH	TX		02/11/2025	8.250	186,690		254,000
100193997	RESEDA	CA		02/11/2025	7.374	646,231		930,000
100193998	REDLANDS	CA		02/11/2025	9.124	432,899		529,000
100193999	SIMI VALLEY	CA		02/11/2025	9.625	773,192		825,000
100194001	SANTA PAULA	CA		02/11/2025	7.000	380,816		1,011,000
100194002	CHAPEL HILL	NC		02/11/2025	8.249	351,037		415,000
100194003	GARLAND	TX		02/11/2025	7.250	448,057		550,000
100194005	LOS ANGELES	CA		02/11/2025	7.750	545,986		695,000
100194006	DAYTONA BEACH	FL		02/11/2025	9.500	347,441		407,000
100194007	OCALA	FL		02/11/2025	8.250	406,658		484,000
100194008	SUNNY ISLES BEACH	FL		02/11/2025	8.125	255,184		355,000
100194009	RICHMOND	TX		02/11/2025	8.874	465,400		535,000
100194010	HOUSTON	TX		02/11/2025	7.125	274,001		380,000
100194011	HUNTINGTON PARK	CA		02/11/2025	7.750	481,954		630,000
100194013	ROWLETT	TX		02/11/2025	7.874	546,169		670,000
100194014	THOMPSONS STATION	TN		02/11/2025	8.375	445,719		615,000
100194015	COVINA	CA		02/11/2025	7.875	707,558		852,000
100194017	SAN ANTONIO	TX		02/11/2025	7.500	256,079		310,000
100194018	TERRELL	TX		02/11/2025	8.250	165,375		225,000
100194019	SANTA ANA	CA		02/11/2025	7.000	214,997		935,000
100194020	BENBROOK	TX		02/11/2025	8.749	366,028		445,000
100194022	BAKERSFIELD	CA		02/11/2025	7.750	233,647		280,000
100194023	CLERMONT	FL		02/11/2025	7.750	465,364		606,000
100194024	LEHIGH ACRES	FL		02/11/2025	7.500	278,496		385,000
100194025	TWISP	WA		02/11/2025	9.000	357,350		500,000
100194026	HOUSTON	TX		02/11/2025	8.750	286,129		303,000
100194027	SEAGOVILLE	TX		02/11/2025	8.250	183,750		250,000
100194028	LEESBURG	FL		02/11/2025	9.875	622,381		710,000
100194029	FORT WORTH	TX		02/11/2025	7.500	194,089		298,000
100194030	SOMERSET	TX		02/11/2025	8.000	159,388		217,000
100194031	RICHMOND	CA		03/20/2025	7.000	334,408		495,000
100194032	SAN JUAN CAPISTRANO	CA		03/20/2025	7.500	3,150,571		6,000,000
100194034	MIRAMAR	FL		03/20/2025	7.875	761,455		925,000
100194037	SANTA BARBARA	CA		03/20/2025	7.625	1,673,668		2,615,000
100194038	WINCHESTER	CA		03/20/2025	8.750	844,334		950,000
100194040	LEHIGH ACRES	FL		03/20/2025	7.625	277,526		365,000
100194041	CRYSTAL RIVER	FL		03/20/2025	7.750	304,198		432,000
100194042	JERSEY CITY	NJ		03/20/2025	7.500	486,348		670,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194043	LEMON GROVE	CA		03/20/2025	7.750	1,087,713		1,330,000
100194044	ESCONDIDO	CA		03/20/2025	7.750	719,520		860,000
100194047	MONCKS CORNER	SC		03/20/2025	7.125	334,900		415,000
100194049	SUN CITY CENTER	FL		03/20/2025	7.125	100,900		320,000
100194050	LA MESA	CA		03/20/2025	8.125	770,787		925,000
100194052	EL CAJON	CA		03/20/2025	7.250	893,503		1,500,000
100194053	SLIDELL	LA		03/20/2025	8.000	119,438		175,000
100194055	PHOENIX	AZ		03/20/2025	7.500	568,793		910,000
100194056	FRESNO	CA		03/20/2025	7.250	271,999		360,000
100194059	PHOENIX	AZ		03/20/2025	7.875	280,356		360,000
100194061	SACRAMENTO	CA		03/20/2025	7.375	499,849		711,000
100194062	AVONDALE	AZ		03/20/2025	8.875	376,544		400,000
100194063	MORENO VALLEY	CA		03/20/2025	7.000	203,075		560,000
100194065	PHOENIX	AZ		03/20/2025	7.875	231,000		385,000
100194066	DUNEDIN	FL		03/20/2025	7.250	303,428		417,000
100194067	SALEM	OR		03/20/2025	7.500	219,448		325,000
100194068	SPOKANE	WA		03/20/2025	7.625	265,638		350,000
100194069	AUSTIN	TX		03/20/2025	7.500	1,041,736		1,445,000
100194070	MIAMI	FL		03/20/2025	7.000	304,221		950,000
100194071	WILMINGTON	NC		03/20/2025	7.500	231,376		399,000
100194072	HOUSTON	TX		03/20/2025	7.750	163,545		223,000
100194073	HOPE MILLS	NC		03/20/2025	7.750	115,500		190,000
100194074	LAKE JACKSON	TX		03/20/2025	8.000	129,700		165,000
100194075	YUMA	AZ		03/20/2025	7.750	211,575		325,000
100194077	PALM BEACH GARDENS	FL		03/20/2025	7.625	320,675		387,000
100194078	FAYETTEVILLE	NC		03/20/2025	7.750	136,500		215,000
100194079	FRESNO	CA		03/20/2025	7.375	296,902		400,000
100194080	CHICO	CA		02/14/2025	7.750	446,861		615,000
100194081	BYRON	CA		02/14/2025	7.990	622,229		750,000
100194082	SAN JUAN CAPISTRANO	CA		02/14/2025	6.875	400,896		1,535,000
100194084	CHICAGO	IL		02/14/2025	7.375	467,025		575,000
100194085	SEATTLE	WA		02/14/2025	8.125	1,054,544		1,420,000
100194086	TREASURE ISLAND	FL		02/14/2025	7.625	388,632		760,000
100194087	PORT ST LUCIE	FL		02/14/2025	7.000	1,397,368		1,950,000
100194089	E WENATCHEE	WA		02/14/2025	7.625	321,768		415,000
100194090	ANGLETON	TX		02/14/2025	9.250	204,014		216,000
100194091	AUSTIN	TX		02/14/2025	7.990	460,241		590,000
100194092	FLAGSTAFF	AZ		02/14/2025	7.500	766,233		1,000,000
100194093	BEASLEY	TX		02/14/2025	8.375	192,938		258,000
100194094	HOUSTON	TX		02/14/2025	7.375	309,907		416,000
100194096	HOUSTON	TX		02/14/2025	7.375	309,862		415,000
100194097	HIALEAH	FL		02/14/2025	7.750	266,375		370,000
100194098	HARLINGEN	TX		02/14/2025	7.125	255,776		681,000
100194099	CAPE CORAL	FL		02/14/2025	7.750	282,987		393,000
100194100	ROSENBERG	TX		02/14/2025	11.500	260,189		354,000
100194101	BRENTWOOD	TN		02/14/2025	8.000	529,899		1,500,000
100194102	ST GEORGE	UT		02/14/2025	7.750	129,046		175,000
100194103	WYLIE	TX		02/14/2025	8.990	463,995		491,000
100194104	WAVERLY	TN		02/14/2025	8.750	238,727		325,000
100194105	SOQUEL	CA		02/14/2025	7.625	904,250		1,175,000
100194107	OAKDALE	MN		02/14/2025	6.875	417,849		530,000
100194109	DAYTONA BEACH SHORES	FL		02/14/2025	8.375	478,243		537,000
100194110	DAYTONA BEACH SHORES	FL		02/14/2025	8.375	506,744		570,000
100194112	STRAWN	TX		02/14/2025	7.625	1,070,966		2,602,000
100194113	CAMPBELL	CA		02/14/2025	7.000	196,604		1,300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194114	LEHIGH ACRES	FL		02/14/2025	7.990	252,109		364,000
100194115	JURUPA VALLEY	CA		02/14/2025	7.500	502,783		661,000
100194116	LAKELAND	FL		02/14/2025	7.500	129,771		268,000
100194117	STRAWN	TX		02/14/2025	7.625	1,036,127		2,935,000
100194118	KERMAN	CA		02/14/2025	7.750	208,456		290,000
100194119	CHULA VISTA	CA		02/14/2025	7.875	1,350,676		1,568,000
100194120	SACHSE	TX		02/14/2025	7.990	240,188		305,000
100194121	LAS VEGAS	NV		02/14/2025	7.500	928,569		1,200,000
100194122	GEORGETOWN	TX		02/14/2025	7.250	740,040		915,000
100194123	ANAHEIM	CA		02/14/2025	7.250	1,251,545		1,670,000
100194125	ORMOND BEACH	FL		02/14/2025	8.500	342,463		412,000
100194128	DAVENPORT	FL		02/14/2025	8.000	340,151		415,000
100194129	HERRIMAN	UT		02/14/2025	7.375	503,603		718,500
100194130	CARMEL	IN		02/14/2025	8.000	301,273		404,000
100194131	MIDWAY	KY		02/14/2025	7.375	291,536		360,000
100194132	PERTH AMBOY	NJ		02/14/2025	7.875	249,123		559,900
100194133	MORGANTOWN	WV		02/14/2025	7.375	437,496		600,000
100194134	MILPITAS	CA		02/14/2025	7.375	523,692		930,000
100194135	LAS VEGAS	NV		02/14/2025	8.000	311,358		403,000
100194136	NAMPA	ID		02/14/2025	7.375	335,527		440,000
100194137	FLAGSTAFF	AZ		02/14/2025	7.000	300,643		465,000
100194138	SALT LAKE CITY	UT		02/14/2025	7.500	366,475		520,000
100194139	PATERSON	NJ		02/14/2025	7.500	420,318		550,000
100194140	SACRAMENTO	CA		02/14/2025	7.500	289,314		543,000
100194141	DALLAS	TX		02/14/2025	7.375	357,528		587,000
100194142	OCEAN CITY	MD		02/14/2025	6.500	312,558		530,000
100194143	TAMPA	FL		02/14/2025	8.000	421,765		680,000
100194144	CARMEL	IN		02/14/2025	7.375	329,982		545,000
100194145	BOTHELL	WA		02/14/2025	7.375	553,833		935,000
100194146	HEALDSBURG	CA		02/14/2025	7.750	409,994		615,000
100194147	MURRIETA	CA		02/14/2025	7.625	518,792		680,000
100194148	CAZADERO	CA		02/14/2025	7.250	338,468		735,000
100194149	OCEAN CITY	MD		02/14/2025	6.875	280,127		400,000
100194150	PHILADELPHIA	PA		02/14/2025	6.250	311,807		470,000
100194151	ELKHART	IN		02/14/2025	7.750	454,584		600,000
100194152	KIRKLAND	WA		02/14/2025	7.125	677,511		1,250,000
100194153	SEATTLE	WA		02/14/2025	7.000	455,006		855,000
100194154	ORMOND BEACH	FL		02/14/2025	7.875	668,974		839,000
100194155	APEX	NC		02/14/2025	7.375	444,976		830,000
100194156	NAPLES	FL		02/14/2025	6.875	305,584		415,000
100194157	HERMINIE	PA		02/14/2025	7.875	459,562		615,000
100194158	SEATTLE	WA		02/14/2025	8.000	969,643		1,250,000
100194159	SAINT PETE BEACH	FL		02/14/2025	7.500	447,246		650,000
100194160	LA QUINTA	CA		02/14/2025	7.375	572,167		785,000
100194161	CHARLEVOIX	MI		02/14/2025	7.875	234,425		385,000
100194162	SACRAMENTO	CA		02/14/2025	7.500	291,755		551,000
100194163	VILLAS	NJ		02/14/2025	7.875	330,478		407,000
100194164	GULF SHORES	AL		02/14/2025	6.875	313,419		451,500
100194165	SOUTH MIAMI	FL		02/14/2025	7.500	532,993		870,000
100194166	LAS VEGAS	NV		02/14/2025	8.500	680,928		732,000
100194167	EAST LOS ANGELES	CA		02/14/2025	7.750	366,778		535,000
100194168	LAUDERHILL	FL		02/14/2025	9.750	91,150		108,900
100194169	NORCO	CA		02/14/2025	8.625	734,771		803,000
100194170	GREENACRES	FL		02/14/2025	8.500	191,298		245,000
100194171	SAINT JOHNS	FL		02/14/2025	8.000	220,933		280,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194172	ATLANTA	GA		02/14/2025	6.875	154,118		235,000
100194173	AVENTURA	FL		02/14/2025	6.875	1,050,242		1,670,000
100194174	BENNINGTON	NE		02/14/2025	7.750	384,243		480,000
100194175	LYONS	GA		02/14/2025	7.500	405,404		570,000
100194177	AUSTIN	TX		02/14/2025	7.750	462,079		641,000
100194179	CHARLOTTESVILLE	VA		02/14/2025	7.500	355,167		465,000
100194181	HIALEAH	FL		02/14/2025	7.500	161,842		212,000
100194182	NORCROSS	GA		02/14/2025	6.875	274,247		413,000
100194184	GRANADA HILLS	CA		02/14/2025	7.250	73,023		1,329,000
100194185	SUWANEE	GA		02/14/2025	9.000	176,707		810,000
100194186	MARIETTA	GA		02/14/2025	9.375	110,685		369,000
100194187	MESA	AZ		02/14/2025	8.375	207,966		594,000
100194188	QUEEN CREEK	AZ		02/14/2025	9.375	142,791		1,107,260
100194189	WICHITA	KS		02/14/2025	9.500	139,711		390,000
100194190	SAN DIEGO	CA		02/14/2025	7.875	397,194		1,350,000
100194191	BREINIGSVILLE	PA		02/14/2025	8.000	298,712		810,000
100194192	HERRIMAN	UT		02/14/2025	8.375	335,349		975,000
100194193	HUNTINGTON BEACH	CA		02/14/2025	8.250	122,267		1,920,000
100194194	RANCHO PALOS VERDES	CA		02/14/2025	8.625	253,472		1,671,000
100194195	PERRIS	CA		02/14/2025	8.000	230,797		1,273,000
100194196	BEAVERTON	OR		02/14/2025	8.500	152,629		629,905
100194197	CALIMESA	CA		02/14/2025	8.500	94,599		1,038,000
100194198	FAIRFIELD	CA		02/14/2025	8.750	253,914		1,105,000
100194199	FALLBROOK	CA		02/14/2025	9.125	78,773		1,223,000
100194200	COMPTON	CA		02/14/2025	7.500	103,295		701,000
100194201	DALLAS	TX		02/14/2025	8.875	297,745		639,000
100194202	NASHVILLE	TN		02/14/2025	9.625	151,202		317,000
100194203	BLOOMFIELD	NJ		02/14/2025	7.375	99,988		811,000
100194204	MOUNT DORA	FL		02/14/2025	8.125	120,385		382,000
100194205	FARMERS BRANCH	TX		02/14/2025	8.375	184,257		492,000
100194206	BRYN MAWR	PA		02/14/2025	9.125	155,209		1,200,000
100194207	PARKER	CO		02/14/2025	8.250	152,948		950,000
100194208	BOWIE	MD		02/14/2025	7.875	147,947		800,000
100194209	WEST COVINA	CA		02/14/2025	8.750	173,814		890,000
100194210	SOUTHWEST RANCHES	FL		02/14/2025	8.625	300,985		1,150,000
100194211	LIVERMORE	CA		02/14/2025	8.125	677,575		975,000
100194212	BROKEN BOW	OK		02/14/2025	7.875	766,299		1,010,000
100194213	CRYSTAL BEACH	TX		02/14/2025	8.000	385,026		480,000
100194214	OLYMPIA	WA		02/14/2025	7.625	343,120		500,000
100194215	MIAMI	FL		02/14/2025	8.125	547,534		740,000
100194216	MIAMI	FL		02/14/2025	8.125	535,801		685,000
100194217	ALACHUA	FL		02/14/2025	7.875	384,247		468,000
100194218	CAPE CORAL	FL		02/14/2025	7.990	326,166		447,000
100194219	MESA	AZ		02/14/2025	8.125	428,306		610,000
100194220	ALVARADO	TX		02/14/2025	7.500	274,444		430,000
100194221	PLUMAS LAKE	CA		02/14/2025	7.990	427,476		528,000
100194222	GLADSTONE	OR		02/14/2025	8.125	382,167		479,000
100194223	PROVIDENCE	RI		02/14/2025	7.625	386,331		550,000
100194224	WELLINGTON	FL		02/14/2025	8.625	777,305		1,012,000
100194225	WEST PALM BEACH	FL		02/14/2025	8.125	348,341		480,000
100194226	HOMESTEAD	FL		02/14/2025	7.624	418,535		515,000
100194227	FORT WORTH	TX		02/14/2025	8.000	318,329		386,000
100194228	HILLSBOROUGH	NC		02/14/2025	8.000	241,667		320,000
100194229	SNOQUALMIE PASS	WA		02/14/2025	7.500	1,180,467		1,470,000
100194230	BROOMFIELD	CO		02/14/2025	7.750	435,061		595,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194231	ALLEN	TX		02/14/2025	7.000	339,214		555,000
100194232	KIRKLAND	WA		02/14/2025	7.562	662,943		2,995,000
100194233	DESTIN	FL		02/14/2025	8.000	956,582		1,160,000
100194234	HOQUIAM	WA		02/14/2025	7.990	294,389		375,000
100194235	SALEM	OR		02/14/2025	7.625	327,223		450,000
100194236	NEW SMYRNA BEACH	FL		02/14/2025	7.500	783,942		1,100,000
100194237	ARNOLD	CA		02/14/2025	7.990	371,321		475,000
100194238	SARASOTA	FL		02/14/2025	8.250	587,355		720,000
100194239	BULLHEAD CITY	AZ		02/14/2025	8.375	373,406		477,000
100194240	SEBASTIAN	FL		02/14/2025	7.250	315,408		394,000
100194241	JACKSONVILLE BEACH	FL		02/14/2025	8.375	444,343		700,000
100194242	GAINESVILLE	FL		02/14/2025	8.250	301,508		410,000
100194243	COLLIERVILLE	TN		02/14/2025	6.875	486,214		614,900
100194244	PALM HARBOR	FL		02/14/2025	7.000	209,222		259,000
100194246	MONROVIA	CA		02/14/2025	7.500	405,304		530,000
100194247	SAN JUAN CAPISTRANO	CA		02/14/2025	7.625	1,119,863		1,373,462
100194248	MURFREESBORO	TN		02/14/2025	8.500	265,464		354,000
100194249	RICHMOND	CA		02/14/2025	7.990	399,008		515,000
100194250	PALMYRA	VA		02/14/2025	7.500	238,648		312,000
100194251	TUNNEL HILL	GA		02/14/2025	7.250	260,491		350,000
100194252	SAINT AUGUSTINE	FL		02/14/2025	7.375	253,431		315,000
100194253	INLET BEACH	FL		02/14/2025	7.625	754,732		985,000
100194254	ACTON	ME		02/14/2025	7.000	508,616		635,000
100194255	PARK CITY	UT		02/14/2025	7.625	905,580		1,235,000
100194256	EDWARDS	MO		02/14/2025	6.750	205,141		262,000
100194257	ENGLEWOOD	CO		02/14/2025	7.990	670,720		812,000
100194258	CHARLOTTE	NC		02/14/2025	6.875	272,684		350,000
100194259	LAWRENCE	KS		02/14/2025	8.125	535,162		650,000
100194260	HUNTERSVILLE	NC		02/14/2025	7.625	623,474		804,000
100194261	N MYRTLE BEACH	SC		02/14/2025	7.625	677,066		835,000
100194262	MONMOUTH	OR		02/14/2025	7.375	574,536		740,000
100194263	WILLIAMS BAY	WI		02/14/2025	8.490	431,570		560,000
100194264	BROCKTON	MA		02/14/2025	7.490	422,362		550,000
100194265	KEIZER	OR		02/14/2025	8.125	525,265		723,000
100194266	SLINGER	WI		02/14/2025	8.625	389,054		504,000
100194267	NEWBERG	OR		02/14/2025	7.625	391,726		480,000
100194268	SCOTTSDALE	AZ		02/14/2025	8.490	371,827		507,000
100194269	GREENACRES	FL		02/14/2025	7.375	413,221		551,000
100194271	KANSAS CITY	MO		02/14/2025	7.625	358,443		460,000
100194272	KANSAS CITY	MO		02/14/2025	7.625	354,755		460,000
100194273	SUMMERTOWN	TN		02/14/2025	6.990	358,899		472,000
100194274	GARLAND	TX		02/14/2025	8.625	321,567		410,000
100194275	MIAMI	FL		02/14/2025	7.625	350,861		480,000
100194276	PORT SAINT JOE	FL		02/14/2025	7.375	328,466		425,000
100194277	PHOENIX	AZ		02/14/2025	7.625	301,602		378,000
100194278	WAUKESHA	WI		02/14/2025	7.375	315,746		410,000
100194279	CHICAGO	IL		02/14/2025	7.490	299,627		365,000
100194280	SAVANNAH	GA		02/14/2025	7.990	291,283		360,000
100194281	PIGEON FORGE	TN		02/14/2025	7.625	289,826		372,000
100194282	MESA	AZ		02/14/2025	7.625	286,895		395,000
100194284	GOLDEN VALLEY	MN		02/14/2025	8.490	271,412		340,000
100194285	DEKALB	IL		02/14/2025	7.625	276,549		354,000
100194286	MCDONOUGH	GA		02/14/2025	7.625	274,152		355,000
100194287	MANCHESTER	CT		02/14/2025	7.490	273,498		360,000
100194288	TUCSON	AZ		02/14/2025	7.125	263,228		330,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194289	GRANDVIEW	MO		02/14/2025	7.625	262,866		322,000
100194290	OMAHA	NE		02/14/2025	7.500	265,281		347,000
100194291	MARICOPA	AZ		02/14/2025	7.625	253,301		325,000
100194292	MURPHY	TX		02/14/2025	7.490	272,742		400,000
100194293	LAWRENCE	KS		02/14/2025	7.990	249,546		325,000
100194294	WAUWATOSA	WI		02/14/2025	8.490	227,396		275,000
100194295	MIAMI	FL		02/14/2025	8.250	511,225		625,000
100194296	PHOENIX	AZ		02/14/2025	7.000	246,507		400,000
100194297	LAWRENCEVILLE	GA		02/14/2025	7.490	257,805		335,000
100194298	WINSTON SALEM	NC		02/14/2025	8.125	236,920		310,000
100194299	BEVERLY	NJ		02/14/2025	8.125	232,835		300,000
100194300	CRESCENT CITY	CA		02/14/2025	7.500	243,589		320,000
100194301	YUCAIPA	CA		02/14/2025	7.990	525,860		750,000
100194302	ADELANTO	CA		02/14/2025	7.625	444,956		570,000
100194303	SMYRNA	TN		02/14/2025	8.125	350,565		425,000
100194304	WALLA WALLA	WA		02/14/2025	7.999	331,084		495,000
100194305	LAS VEGAS	NV		02/14/2025	7.625	583,369		750,000
100194306	HILLIARD	OH		02/14/2025	8.000	278,895		355,000
100194307	KNOXVILLE	TN		02/14/2025	7.875	220,817		270,000
100194308	ST PETERSBURG	FL		02/14/2025	7.625	464,084		600,000
100194309	GALVESTON	TX		02/14/2025	7.490	222,843		293,000
100194310	CRETE	IL		02/14/2025	7.875	166,949		210,000
100194311	JACKSONVILLE	FL		02/14/2025	7.625	317,999		410,000
100194312	LAURELVILLE	OH		02/14/2025	7.500	656,049		845,000
100194313	WATERFORD	MI		02/14/2025	7.375	211,178		261,000
100194314	RUSKIN	FL		02/14/2025	7.875	206,586		310,000
100194315	WINSTON SALEM	NC		02/14/2025	7.500	464,298		566,000
100194316	VERO BEACH	FL		02/14/2025	8.500	226,626		290,000
100194317	SAINT JOSEPH	MI		02/14/2025	8.125	299,156		360,000
100194318	GRAND PRAIRIE	TX		02/14/2025	7.875	350,598		425,000
100194319	CLAYTON	GA		02/14/2025	7.625	331,834		430,000
100194321	ALBUQUERQUE	NM		02/14/2025	7.990	300,943		389,000
100194322	DIVIDE	CO		02/14/2025	7.000	398,755		491,000
100194323	NEW PORT RICHEY	FL		02/14/2025	7.375	233,369		292,000
100194324	BEECH MOUNTAIN	NC		02/14/2025	7.125	325,760		400,000
100194325	WOODINVILLE	WA		02/14/2025	7.125	808,240		1,050,000
100194326	FORT WORTH	TX		02/14/2025	8.125	355,901		460,000
100194327	AUSTIN	TX		02/14/2025	8.500	350,782		455,000
100194328	CHICAGO	IL		02/14/2025	7.875	298,346		390,000
100194329	VANCOUVER	WA		02/14/2025	7.625	304,354		490,000
100194330	ELSIE	MI		02/14/2025	7.875	197,463		252,000
100194331	WILKES BARRE	PA		02/14/2025	6.990	172,890		218,000
100194332	ROUGH AND READY	CA		02/14/2025	7.990	435,065		550,000
100194334	FITCHBURG	MA		02/14/2025	7.250	302,571		404,000
100194335	HILTON HEAD ISLAND	SC		02/14/2025	8.125	560,346		685,000
100194336	BROKEN BOW	OK		02/14/2025	7.375	509,524		674,000
100194337	LEWISTON	ME		02/14/2025	7.375	205,126		255,000
100194338	MINERAL BLUFF	GA		02/14/2025	6.875	262,578		345,000
100194339	GLENDALE	AZ		02/14/2025	7.625	384,589		468,000
100194340	EAST LANSING	MI		02/14/2025	7.875	164,905		200,000
100194341	TRAFFORD	PA		02/14/2025	7.250	219,609		270,000
100194342	WALLA WALLA	WA		02/14/2025	7.250	385,082		560,000
100194343	HOWELL	NJ		02/14/2025	7.625	444,023		570,000
100194344	PHILADELPHIA	PA		02/14/2025	7.375	425,101		533,000
100194345	PHILADELPHIA	PA		02/14/2025	7.125	251,132		327,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194346	MIDDLETOWN	RI		02/14/2025	7.990	312,212		455,000
100194348	PHILADELPHIA	PA		02/14/2025	7.500	253,104		311,000
100194349	MIDDLETOWN	RI		02/14/2025	7.990	312,212		452,500
100194350	NEWNAN	GA		02/14/2025	7.625	170,428		220,000
100194351	SAN LUIS OBISPO	CA		02/14/2025	7.625	672,098		930,000
100194352	WORCESTER	MA		02/14/2025	7.500	483,659		595,000
100194353	FLOWERY BR	GA		02/14/2025	7.625	311,974		380,000
100194354	BANKS	OR		02/14/2025	7.250	556,853		720,000
100194355	WYCKOFF	NJ		02/14/2025	7.325	696,907		916,000
100194356	SALEM	MA		02/14/2025	6.625	736,437		1,005,000
100194357	FOREST PARK	IL		02/14/2025	7.050	268,896		355,000
100194358	W YELLOWSTONE	MT		02/14/2025	7.250	692,941		919,000
100194359	NORTON	MA		02/14/2025	7.625	560,140		720,000
100194360	LAGUNA VISTA	TX		02/14/2025	8.125	158,509		198,000
100194361	PHILADELPHIA	PA		02/14/2025	7.500	245,114		300,000
100194362	PASO ROBLES	CA		02/14/2025	7.375	553,790		715,000
100194363	CHATTANOOGA	TN		02/14/2025	7.250	159,954		235,000
100194364	GLEN MILLS	PA		02/14/2025	7.875	261,402		340,000
100194365	GRAND RAPIDS	MI		02/14/2025	7.375	223,278		327,000
100194366	GREENTOWN	PA		02/14/2025	7.875	225,373		275,000
100194367	REUNION	FL		02/14/2025	8.125	664,973		925,000
100194368	LIVINGSTON MANOR	NY		02/14/2025	7.990	310,092		380,000
100194369	CANTON	TX		02/14/2025	7.625	480,700		625,000
100194370	LATHROP	CA		02/14/2025	7.500	545,091		703,000
100194373	MARIETTA	GA		02/14/2025	7.375	176,987		220,000
100194374	DALLAS	TX		02/14/2025	7.500	573,120		881,000
100194375	GEORGETOWN	TX		02/14/2025	7.275	278,857		386,000
100194376	WHEATON	IL		02/14/2025	7.625	354,176		455,000
100194377	TOMBALL	TX		02/14/2025	7.500	208,768		272,000
100194378	HIDDEN VALLEY LAKE	CA		02/14/2025	7.625	435,766		625,000
100194379	GULF SHORES	AL		02/14/2025	8.125	265,609		325,000
100194380	BULLHEAD CITY	AZ		02/14/2025	8.125	207,607		297,550
100194381	LINCOLN	CA		02/14/2025	7.625	452,647		555,000
100194382	HOUSTON	TX		02/14/2025	7.625	369,397		450,000
100194383	SATELLITE BEACH	FL		02/14/2025	7.625	405,258		530,000
100194384	LITTLE ELM	TX		02/14/2025	7.625	331,801		430,000
100194385	WAUWATOSA	WI		02/14/2025	7.625	237,118		290,000
100194386	REDMOND	OR		02/14/2025	8.125	227,272		275,000
100194387	OMAHA	NE		02/14/2025	7.625	246,401		300,000
100194388	WYLIE	TX		02/14/2025	7.375	211,095		275,000
100194389	ATLANTIC BEACH	FL		02/14/2025	7.625	222,645		294,000
100194390	HOUSTON	TX		02/14/2025	7.375	204,201		294,000
100194391	ARLINGTON	TX		02/14/2025	8.098	246,296		317,000
100194392	HENDERSON	NV		02/14/2025	7.125	362,669		508,680
100194393	CYPRESS	TX		02/14/2025	7.625	222,299		280,000
100194394	PALM COAST	FL		02/14/2025	7.625	204,307		253,000
100194395	CINCINNATI	OH		02/14/2025	8.125	236,528		305,000
100194396	WASHINGTONVILLE	NY		02/14/2025	8.125	395,257		480,000
100194397	ELLIJAY	GA		02/14/2025	7.625	505,358		659,000
100194398	KATY	TX		02/14/2025	7.500	342,830		440,000
100194399	SEDONA	AZ		02/14/2025	7.125	1,302,896		1,900,000
100194400	PHOENIX	AZ		02/14/2025	7.500	310,406		425,000
100194401	LAS VEGAS	NV		02/14/2025	7.500	1,026,981		1,325,000
100194402	WAUKEE	IA		02/14/2025	7.375	197,268		260,000
100194404	BEAVERTON	OR		02/14/2025	6.875	1,122,910		1,475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194405	BAKERSFIELD	CA		02/14/2025	7.625	239,462		330,000
100194406	LOS ANGELES	CA		02/14/2025	6.875	1,189,425		1,480,000
100194407	LAREDO	TX		02/14/2025	7.125	169,919		239,000
100194408	TAVERNIER	FL		02/14/2025	6.990	986,462		1,700,000
100194409	SHERMAN OAKS	CA		02/14/2025	7.250	1,459,110		1,900,000
100194410	NORTH HOLLYWOOD	CA		02/14/2025	7.375	1,203,853		1,625,000
100194411	SURF CITY	NC		02/14/2025	6.125	926,393		1,181,000
100194412	TARZANA	CA		02/14/2025	7.990	743,783		902,000
100194413	SUN VALLEY	ID		02/14/2025	6.875	1,203,124		1,641,000
100194414	ALBANY	NY		02/14/2025	8.125	164,166		227,000
100194415	OAKLAND	CA		02/14/2025	7.500	239,040		370,000
100194417	EWA BEACH	HI		02/14/2025	7.990	632,124		855,000
100194418	CHANDLER	AZ		02/14/2025	7.500	334,365		435,000
100194419	WEST VALLEY	UT		02/14/2025	7.990	383,530		515,000
100194420	ROYAL OAK	MI		02/14/2025	7.250	403,361		545,000
100194421	AUBREY	TX		02/14/2025	7.875	251,192		330,000
100194422	FRANKLIN	TN		02/14/2025	6.990	629,269		892,000
100194423	AURORA	CO		02/14/2025	8.125	505,697		685,000
100194424	WASHINGTON	DC		02/14/2025	7.375	737,580		1,015,000
100194425	HARRISBURG	PA		02/14/2025	7.500	286,730		375,000
100194426	HARRISBURG	PA		02/14/2025	7.500	275,121		362,000
100194427	HARRISBURG	PA		02/14/2025	7.500	274,809		362,000
100194428	FAIRFAX	VA		02/14/2025	7.250	304,942		395,000
100194429	SAINT LOUIS	MO		02/14/2025	8.125	527,252		760,000
100194430	LAS VEGAS	NV		02/14/2025	7.625	335,558		430,000
100194431	SAN JOSE	CA		02/14/2025	7.375	926,076		1,235,000
100194432	NEWPORT NEWS	VA		02/14/2025	7.990	214,132		275,000
100194433	DENNIS PORT	MA		02/14/2025	8.125	365,141		440,000
100194434	CENTRAL CITY	CO		02/14/2025	7.990	270,307		330,000
100194435	SPRING LAKE	NC		02/14/2025	7.375	360,080		470,000
100194436	LONG BEACH	CA		02/14/2025	6.990	716,294		1,140,000
100194438	OAKLAND	CA		02/14/2025	7.250	715,825		980,000
100194439	PLANO	TX		02/14/2025	7.250	460,122		600,000
100194442	WYLIE	TX		02/14/2025	7.875	275,490		350,000
100194443	LOS ANGELES	CA		02/14/2025	7.625	1,406,179		2,270,000
100194444	TAMPA	FL		02/14/2025	7.250	303,728		410,000
100194445	FREDERICKSBURG	VA		02/14/2025	7.500	276,629		376,000
100194446	BIG BEAR CITY	CA		02/14/2025	7.990	287,740		385,000
100194447	FREDERICKSBURG	VA		02/14/2025	7.990	293,934		398,000
100194448	SIMI VALLEY	CA		02/14/2025	7.500	414,593		569,500
100194449	WEST HAZLETON	PA		02/14/2025	6.990	208,088		284,000
100194450	BAKERSFIELD	CA		02/14/2025	7.625	312,107		380,000
100194451	MIAMI	FL		02/14/2025	7.250	233,210		330,000
100194452	LOS ANGELES	CA		02/14/2025	7.250	502,309		660,000
100194453	BAKERSFIELD	CA		02/14/2025	7.625	451,477		590,000
100194454	HENDERSON	NV		02/14/2025	7.990	313,734		400,000
100194455	EAST LANSING	MI		02/14/2025	7.125	268,996		350,000
100194456	AVE MARIA	FL		02/14/2025	7.625	354,959		474,000
100194457	PALM COAST	FL		02/14/2025	6.990	308,540		426,000
100194458	MINNEAPOLIS	MN		02/14/2025	7.375	274,769		340,000
100194459	MISSOURI CITY	TX		02/14/2025	7.990	221,671		270,000
100194460	SPRINGFIELD	OR		02/14/2025	7.375	375,244		490,000
100194461	SPRINGFIELD	OR		02/14/2025	7.375	374,951		490,000
100194462	KATY	TX		02/14/2025	7.500	266,870		346,000
100194463	NORCROSS	GA		02/14/2025	7.750	290,850		360,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194465	PORT CHESTER	NY		02/14/2025	6.990	673,298		875,000
100194466	MARICOPA	AZ		02/14/2025	7.250	211,967		294,000
100194467	IRVING	TX		02/14/2025	7.500	224,594		296,000
100194468	MIDLOTHIAN	VA		02/14/2025	7.875	212,874		362,000
100194469	FRESNO	CA		02/14/2025	7.500	515,130		633,000
100194470	BAKERSFIELD	CA		02/14/2025	7.625	451,477		590,000
100194471	LAS VEGAS	NV		02/14/2025	7.625	274,531		352,000
100194472	MONMOUTH JUNCTION	NJ		02/14/2025	7.375	210,297		270,000
100194473	ANNAPOLIS	MD		02/14/2025	7.875	667,887		855,000
100194474	RESTON	VA		02/14/2025	7.375	242,300		315,000
100194476	VIRGINIA BEACH	VA		02/14/2025	7.500	246,530		304,000
100194477	MIDLAND	TX		02/14/2025	7.375	279,638		345,000
100194478	CREWE	VA		02/14/2025	6.990	232,911		325,000
100194479	GRAYSON	GA		02/14/2025	7.375	464,384		570,000
100194480	PALM SPRINGS	CA		02/14/2025	7.625	300,766		390,000
100194481	FALLS CHURCH	VA		02/14/2025	7.375	902,672		1,250,000
100194482	SPOKANE	WA		02/14/2025	8.125	267,862		350,000
100194483	RIALTO	CA		02/14/2025	7.250	434,157		565,000
100194484	ANNA	TX		02/14/2025	7.500	349,251		470,000
100194485	KENT	WA		02/14/2025	7.500	495,757		640,000
100194486	BROOKLYN	NY		02/14/2025	7.250	466,098		600,000
100194487	ALISO VIEJO	CA		02/14/2025	7.250	546,358		728,000
100194488	MARIETTA	GA		02/14/2025	7.375	250,369		376,000
100194489	BRIDGEWATER	NJ		02/14/2025	7.990	317,043		405,000
100194490	HOMESTEAD	FL		02/14/2025	7.375	295,477		395,090
100194491	EL PRADO	NM		02/14/2025	7.875	434,574		560,000
100194492	LAKE WORTH BEACH	FL		02/14/2025	7.625	543,346		695,000
100194493	SAN DIEGO	CA		02/14/2025	7.875	942,975		1,200,000
100194494	PASADENA	CA		02/14/2025	7.990	683,158		870,000
100194495	LA CANADA FLINTRIDGE	CA		02/14/2025	7.500	1,070,376		1,469,000
100194496	CAMARILLO	CA		02/14/2025	7.125	595,204		770,000
100194497	MARLBOROUGH	MA		02/14/2025	7.500	332,587		430,000
100194498	LAKE HAVASU CITY	AZ		02/14/2025	7.875	320,948		390,000
100194499	LAGUNA NIGUEL	CA		02/14/2025	7.625	446,295		605,000
100194500	SAN FERNANDO	CA		02/14/2025	7.625	667,393		810,000
100194501	GROVELAND	CA		02/14/2025	7.500	245,917		315,000
100194502	MOUNT JULIET	TN		02/14/2025	7.990	349,920		480,000
100194503	MINNEAPOLIS	MN		02/14/2025	7.375	349,653		454,000
100194504	HENDERSON	NV		02/14/2025	7.625	317,762		405,000
100194505	ORLANDO	FL		02/14/2025	7.500	220,467		285,000
100194506	GARDEN GROVE	CA		02/14/2025	7.625	794,267		1,070,000
100194507	SANFORD	FL		02/14/2025	7.625	247,148		316,000
100194508	EVERETT	WA		02/14/2025	7.990	514,075		620,000
100194509	NEW CARROLLTON	MD		02/14/2025	6.375	225,842		460,000
100194510	RICHMOND	CA		02/14/2025	6.990	612,783		930,000
100194511	GEORGETOWN	TX		02/14/2025	7.875	303,339		370,000
100194512	PITTSBURGH	PA		02/14/2025	7.375	294,781		360,000
100194513	WENDELL	NC		02/14/2025	7.990	309,267		415,000
100194514	CASTRO VALLEY	CA		02/14/2025	7.500	1,056,530		1,477,000
100194515	MIAMI	FL		02/14/2025	7.500	434,522		650,000
100194517	CLERMONT	FL		02/14/2025	7.500	277,808		355,000
100194518	JACKSON	CA		02/14/2025	7.500	336,500		432,000
100194519	RINCON	GA		02/14/2025	7.375	233,943		303,000
100194520	SAN DIEGO	CA		02/14/2025	7.500	866,188		1,114,000
100194521	GARDEN CITY	UT		02/14/2025	7.625	473,202		632,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194522	MONROE	NY		02/14/2025	7.875	509,988		793,000
100194523	BAKERSFIELD	CA		02/14/2025	7.990	272,304		333,000
100194524	WHITTIER	CA		02/14/2025	6.625	984,255		1,300,000
100194525	NAMPA	ID		02/14/2025	7.625	339,680		415,000
100194526	FORT PIERCE	FL		02/14/2025	7.500	208,584		270,000
100194527	BALTIMORE	MD		02/14/2025	7.500	244,335		320,000
100194528	FORT PIERCE	FL		02/14/2025	7.500	208,584		270,000
100194529	PRINCETON	TX		02/14/2025	7.125	224,508		290,000
100194530	SACRAMENTO	CA		02/14/2025	7.500	368,898		450,000
100194531	BALTIMORE	MD		02/14/2025	7.990	722,049		930,000
100194532	GOODYEAR	AZ		02/14/2025	7.500	312,644		400,000
100194533	ATLANTA	GA		02/14/2025	7.375	382,288		492,000
100194534	PFLUGERVILLE	TX		02/14/2025	7.125	374,725		460,000
100194535	CHICAGO	IL		02/14/2025	7.750	370,160		475,000
100194536	SAINT JOHNS	FL		02/14/2025	7.500	631,419		778,000
100194537	DAWSONVILLE	GA		02/14/2025	7.500	327,037		400,000
100194538	DELAWARE	OH		02/14/2025	7.375	224,248		290,000
100194539	ENGLEWOOD	CO		02/14/2025	7.625	273,300		365,000
100194540	HEMPSTEAD	TX		02/14/2025	6.500	243,034		600,000
100194541	CHARLOTTE	NC		02/14/2025	6.990	353,831		460,000
100194542	ISANTI	MN		02/14/2025	7.125	282,267		347,000
100194543	PITTSBURGH	PA		02/14/2025	6.990	223,096		331,000
100194544	WINDER	GA		02/14/2025	7.125	258,674		380,000
100194545	WINDER	GA		02/14/2025	7.250	264,021		387,000
100194546	FORT LAUDERDALE	FL		02/14/2025	6.625	544,615		740,000
100194547	PHOENIX	AZ		02/20/2025	8.875	289,800		350,000
100194548	SHAWNEE	KS		02/20/2025	7.750	464,300		575,000
100194549	HOUSTON	TX		02/20/2025	9.250	157,500		470,000
100194550	WASHINGTON	DC		02/20/2025	7.000	682,700		1,500,000
100194551	WAUKEGAN	IL		02/20/2025	7.500	148,292		226,000
100194552	HIALEAH	FL		02/20/2025	6.875	428,142		535,000
100194553	GREENSBORO	NC		02/20/2025	8.125	108,289		130,000
100194554	WAUKEGAN	IL		02/20/2025	7.375	174,532		300,000
100194555	MERIDEN	CT		02/20/2025	8.750	231,233		315,000
100194556	BRYAN	TX		02/20/2025	7.750	322,473		407,000
100194558	GRANADA HILLS	CA		03/28/2025	7.000	1,096,972		1,360,000
100194559	DES MOINES	WA		03/28/2025	7.500	936,934		1,170,000
100194560	PANAMA CITY	FL		03/28/2025	7.125	151,082		230,000
100194561	LYNN HAVEN	FL		03/28/2025	7.125	196,870		320,000
100194562	MIAMI	FL		03/28/2025	6.875	264,012		790,000
100194563	HOUSTON	TX		03/28/2025	7.875	443,838		670,000
100194564	COSTA MESA	CA		03/28/2025	7.375	1,988,542		2,715,000
100194567	FONTANA	CA		03/28/2025	7.750	806,857		977,000
100194568	MIDLOTHIAN	IL		03/28/2025	7.000	154,033		279,000
100194570	WRIGHTSVILLE BEACH	NC		03/28/2025	7.375	623,262		1,190,000
100194571	SOLEDAD	CA		03/28/2025	7.250	677,724		830,000
100194573	OAKLAND	CA		03/28/2025	7.000	508,422		630,000
100194574	COVINA	CA		03/28/2025	7.000	657,382		1,180,000
100194575	ALEXANDRIA	VA		03/28/2025	6.875	340,193		485,000
100194577	LAKE WORTH BEACH	FL		03/28/2025	7.375	390,118		530,000
100194578	ARLINGTON	TX		03/28/2025	7.000	188,617		340,000
100194579	WESTMINSTER	CA		03/28/2025	7.000	747,330		1,357,500
100194581	CHICAGO	IL		03/28/2025	7.250	184,874		382,000
100194583	LAMAR	CO		03/28/2025	8.500	153,405		190,000
100194584	LAKE HAVASU CITY	AZ		03/28/2025	7.375	593,775		778,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194585	SEASIDE	CA		03/28/2025	6.750	633,234		900,905
100194586	SOUTH KINGSTOWN	RI		03/28/2025	7.250	353,102		515,000
100194587	SAINT AUGUSTINE	FL		03/28/2025	7.500	175,322		225,000
100194588	ROUND ROCK	TX		03/28/2025	7.000	294,732		445,000
100194590	AUSTIN	TX		03/28/2025	6.750	438,758		750,000
100194591	RANCHO MISSION VIEJO	CA		03/28/2025	6.875	1,194,601		1,700,000
100194592	CLOVIS	CA		03/28/2025	7.750	535,970		620,000
100194593	VALLEY VILLAGE	CA		03/28/2025	6.750	985,513		1,490,000
100194594	VAN NUYS	CA		03/28/2025	7.125	627,636		1,300,000
100194595	BARSTOW	CA		03/28/2025	7.125	120,514		260,000
100194596	MIRAMAR	FL		03/28/2025	7.000	302,392		545,000
100194597	CORONADO	CA		03/28/2025	7.125	1,198,692		1,625,000
100194598	PEMBROKE PNES	FL		03/28/2025	6.750	297,537		665,000
100194599	PORTOLA	CA		02/21/2025	7.875	292,887		325,000
100194600	SYRACUSE	IN		02/21/2025	7.100	309,696		435,000
100194601	AUSTIN	TX		02/21/2025	6.625	353,094		481,000
100194602	MELISSA	TX		02/21/2025	6.125	313,089		430,000
100194603	WHITE ROCK	NM		02/21/2025	6.125	291,518		412,000
100194604	SOUTH PORTLAND	ME		02/21/2025	6.625	405,144		555,000
100194605	HARDEEVILLE	SC		02/21/2025	7.625	473,080		655,000
100194606	SCOTTSDALE	AZ		02/21/2025	6.990	350,902		530,000
100194607	RICHMOND	TX		02/21/2025	7.625	297,393		376,000
100194608	VENICE	FL		02/21/2025	7.125	248,850		330,000
100194609	SACRAMENTO	CA		02/21/2025	7.125	420,785		580,000
100194610	SACRAMENTO	CA		02/21/2025	7.000	421,168		570,000
100194611	PALM BAY	FL		02/21/2025	7.500	302,608		375,000
100194612	LEXINGTON	KY		02/21/2025	6.625	207,317		278,500
100194613	OCRACOKE	NC		02/21/2025	7.000	300,429		498,000
100194614	LAS VEGAS	NV		02/21/2025	6.875	297,537		420,000
100194615	WACO	TX		02/21/2025	5.990	381,056		525,000
100194616	DALLAS	TX		02/21/2025	5.875	518,975		725,000
100194617	ORLAND	ME		02/21/2025	7.500	290,670		355,000
100194618	NAPLES	FL		02/21/2025	7.375	721,003		1,100,000
100194619	MANTECA	CA		02/21/2025	6.375	567,669		767,000
100194620	GREENVILLE	SC		02/21/2025	7.500	232,249		310,000
100194621	OCEAN ISLE BEACH	NC		02/21/2025	6.125	663,743		974,000
100194622	HOUSTON	TX		02/21/2025	6.990	324,101		435,000
100194623	FIRESTONE	CO		02/21/2025	5.125	416,731		576,000
100194624	FOLSOM	CA		02/21/2025	7.375	573,498		745,000
100194625	BRIDGEPORT	PA		02/21/2025	5.625	310,294		424,000
100194626	NORTH MYRTLE BEACH	SC		02/21/2025	6.500	472,111		635,000
100194627	COLUMBIA	SC		02/21/2025	7.250	207,876		276,000
100194628	NEW BRAUNFELS	TX		02/21/2025	7.625	210,287		263,000
100194629	PT CHARLOTTE	FL		02/21/2025	7.625	327,615		365,000
100194630	MEMPHIS	TN		02/21/2025	7.125	244,084		325,000
100194631	COLLEGE STATION	TX		02/21/2025	6.990	273,425		362,000
100194632	SAN ANTONIO	TX		02/21/2025	7.500	207,494		244,000
100194633	OCEAN VIEW	DE		02/21/2025	7.500	289,065		365,000
100194634	CENTERVILLE	TX		02/21/2025	7.500	254,660		315,000
100194635	WOODBRIDGE	VA		02/21/2025	6.490	333,143		479,000
100194636	BELTON	MO		02/21/2025	5.990	274,703		378,000
100194637	NEW ORLEANS	LA		02/21/2025	7.125	256,125		360,000
100194638	HENDERSON	NV		02/21/2025	7.250	306,843		435,000
100194639	BELTON	MO		02/21/2025	5.990	288,529		397,000
100194640	PHOENIX	AZ		02/21/2025	6.990	806,627		1,105,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194641	AUSTIN	TX		02/21/2025	6.124	357,751		525,000
100194642	NEW ORLEANS	LA		02/21/2025	7.000	251,164		330,000
100194643	HENDERSON	NV		02/21/2025	6.875	277,516		415,000
100194644	MESQUITE	TX		02/21/2025	6.990	219,145		300,000
100194645	FONTANA	CA		02/21/2025	7.375	486,046		750,000
100194646	LATHROP	CA		02/21/2025	7.875	472,598		625,000
100194647	GROVETOWN	GA		02/21/2025	6.990	225,724		305,000
100194648	ELLENWOOD	GA		02/21/2025	6.990	216,659		315,000
100194649	ELK GROVE	CA		02/21/2025	6.750	401,011		595,000
100194650	PLYMOUTH	CA		02/21/2025	7.375	778,914		1,050,000
100194651	ORLANDO	FL		02/21/2025	6.875	280,330		395,000
100194652	CHICAGO	IL		02/21/2025	6.125	942,983		1,355,000
100194653	LITTLE ELM	TX		02/21/2025	6.625	211,684		430,000
100194654	WABENO	WI		02/21/2025	7.490	260,376		640,000
100194655	THE VILLAGES	FL		02/21/2025	6.490	212,028		283,000
100194656	KELSO	WA		02/21/2025	6.625	372,307		568,000
100194657	MANCHESTER	TN		02/21/2025	6.625	270,730		355,000
100194658	CYPRESS	TX		02/21/2025	7.500	219,897		285,000
100194659	BELLINGHAM	WA		02/21/2025	7.375	404,734		565,000
100194660	SURPRISE	AZ		02/21/2025	6.990	206,210		340,000
100194661	LAKELAND	FL		02/21/2025	7.500	233,200		330,000
100194662	ROSEMEAD	CA		02/21/2025	6.750	718,527		1,020,000
100194663	MILWAUKEE	WI		02/21/2025	6.990	223,268		314,000
100194664	LAKE COMO	NJ		02/21/2025	7.375	296,512		385,000
100194665	ALEDO	TX		02/21/2025	6.990	429,412		573,000
100194666	FAIR LAWN	NJ		02/21/2025	6.990	437,378		580,000
100194667	ANCHORAGE	AK		02/21/2025	6.625	533,146		855,000
100194668	SACRAMENTO	CA		02/21/2025	6.000	469,511		618,000
100194669	SAN LUIS OBISPO	CA		02/21/2025	7.375	592,473		790,000
100194670	LOS ANGELES	CA		02/21/2025	7.000	611,672		1,200,000
100194671	SELBYVILLE	DE		02/21/2025	6.375	226,823		310,000
100194672	WORTHINGTON	OH		02/21/2025	7.250	211,726		275,000
100194673	DUDLEY	MA		02/21/2025	7.990	494,032		587,000
100194674	MECHANICSBURG	PA		02/21/2025	6.990	281,921		405,000
100194675	COLLEGE STATION	TX		02/21/2025	6.500	238,638		340,000
100194676	LAKE HAVASU CITY	AZ		02/21/2025	7.875	410,117		500,000
100194677	WINDER	GA		02/21/2025	7.375	282,016		372,000
100194678	KETCHUM	ID		02/21/2025	6.990	439,993		580,000
100194679	PLANO	TX		02/21/2025	6.625	260,624		364,000
100194680	PROVIDENCE VILLAGE	TX		02/21/2025	6.500	294,075		407,000
100194681	WESTFIELD	IN		02/21/2025	6.990	202,944		295,000
100194682	NILES	IL		02/21/2025	7.500	586,664		760,000
100194683	ROYCE CITY	TX		02/21/2025	6.375	233,059		315,000
100194684	WINTER GARDEN	FL		02/21/2025	7.125	305,443		455,000
100194685	LITITZ	PA		02/21/2025	6.625	284,929		380,000
100194686	POMONA	CA		02/21/2025	6.250	416,972		613,000
100194687	SEMINOLE	FL		02/21/2025	5.875	573,476		705,000
100194688	WASHINGTON	DC		02/21/2025	6.990	727,268		1,030,000
100194689	SOLEDAD	CA		02/21/2025	6.624	377,524		550,000
100194690	PHILADELPHIA	PA		02/21/2025	7.125	212,239		280,000
100194691	DENVER	CO		02/21/2025	7.375	485,283		638,000
100194692	RADFORD	VA		02/21/2025	6.875	206,706		292,000
100194693	FLOWERY BRANCH	GA		02/21/2025	6.250	341,414		465,000
100194694	MCALLEN	TX		02/21/2025	7.875	463,140		595,000
100194695	PROSPER	TX		02/21/2025	6.250	372,765		525,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194696	ODESSA	TX		02/21/2025	6.490	223,829		348,000
100194697	TAYLORS	SC		02/21/2025	7.625	207,674		268,000
100194698	LAWRENCEVILLE	GA		02/21/2025	5.875	355,135		529,000
100194699	LUBBOCK	TX		02/21/2025	6.500	270,065		365,500
100194700	JACKSONVILLE	FL		02/21/2025	6.500	229,879		308,000
100194701	ANCHORAGE	AK		02/21/2025	6.875	214,823		305,000
100194702	SEAGOVILLE	TX		02/21/2025	6.500	268,678		383,000
100194703	ANTLOCH	TN		02/21/2025	7.250	308,603		428,000
100194704	JACKSONVILLE	AR		02/21/2025	6.990	226,656		299,000
100194705	TIGARD	OR		02/21/2025	6.625	485,510		663,000
100194706	JOSHUA TREE	CA		02/21/2025	7.125	495,902		700,000
100194707	GREENVILLE	TX		02/21/2025	6.750	225,056		318,000
100194708	ATLANTA	GA		02/21/2025	7.125	871,814		1,200,000
100194709	GREENVILLE	TX		02/21/2025	6.750	205,479		295,000
100194710	COLUMBIA	SC		02/21/2025	6.625	215,850		284,000
100194711	ACWORTH	GA		02/21/2025	7.375	286,244		394,860
100194712	WASHINGTON	DC		02/21/2025	7.500	613,501		870,000
100194713	ANCHORAGE	AK		02/21/2025	7.125	208,247		290,000
100194714	COLLEGE STATION	TX		02/21/2025	6.375	637,254		865,000
100194715	SUMMIT	NJ		02/21/2025	6.875	447,406		640,000
100194716	MIDLOTHIAN	VA		02/21/2025	6.375	216,162		315,000
100194717	POMONA	CA		02/21/2025	7.375	458,126		670,000
100194718	BRYAN	TX		02/21/2025	6.624	254,803		340,000
100194719	CORVALLIS	OR		02/21/2025	6.990	388,546		520,000
100194720	FORT WORTH	TX		02/21/2025	6.625	246,711		365,000
100194721	HENDERSON	NV		02/21/2025	5.990	290,303		380,000
100194722	PHILADELPHIA	PA		02/21/2025	7.500	231,643		300,000
100194723	IRVING	TX		02/21/2025	7.625	245,360		325,000
100194724	KATY	TX		02/21/2025	6.625	206,110		300,000
100194725	EDINBURG	TX		02/21/2025	6.490	360,402		540,000
100194726	SAINT CHARLES	MO		02/21/2025	6.624	301,308		415,000
100194727	NASHVILLE	TN		02/21/2025	6.990	398,180		525,000
100194728	OTSEGO	MN		02/21/2025	5.875	321,123		440,000
100194729	DESTIN	FL		02/21/2025	6.990	335,637		422,000
100194730	POWELL	OH		02/21/2025	7.990	292,608		410,000
100194731	WYOMING	DE		02/21/2025	6.990	219,098		290,000
100194732	BOCA RATON	FL		02/21/2025	6.625	410,843		550,000
100194733	DOYLESBURG	PA		02/21/2025	6.990	221,603		290,000
100194734	RIVERBANK	CA		02/21/2025	6.990	508,534		642,000
100194735	DAVIS	CA		02/21/2025	6.875	866,724		1,360,000
100194736	CUMMING	GA		02/21/2025	7.125	370,763		496,000
100194737	TOMBALL	TX		02/21/2025	7.375	235,356		330,000
100194738	JACKSON	NJ		02/21/2025	7.125	422,836		560,000
100194739	MAYTOWN	PA		02/21/2025	6.990	387,117		550,000
100194740	SUNRIVER	OR		02/21/2025	6.990	518,578		650,000
100194741	ROUND ROCK	TX		02/21/2025	6.250	305,164		440,000
100194742	GRANDVIEW	MO		02/21/2025	6.625	202,859		290,000
100194743	SANFORD	NC		02/21/2025	7.125	302,293		380,000
100194744	SANFORD	NC		02/21/2025	7.125	309,463		402,000
100194745	MIAMI	FL		02/21/2025	6.875	253,991		800,000
100194746	SOUTH BLOOMINGVILLE	OH		02/21/2025	7.625	386,897		485,000
100194747	SEVERNA PARK	MD		02/21/2025	7.625	507,656		665,000
100194748	HOUSTON	TX		02/21/2025	7.125	208,416		335,000
100194749	SUGAR HILL	GA		02/21/2025	6.990	299,393		400,000
100194750	WHITTLER	CA		02/21/2025	6.990	792,462		1,350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194751	EDINBURG	TX		02/21/2025	6.500	366,648		540,000
100194752	RICHMOND	VA		02/21/2025	7.500	305,882		427,500
100194753	MARIETTA	GA		02/21/2025	6.124	357,616		600,000
100194754	TORRANCE	CA		02/21/2025	6.875	864,631		1,170,000
100194755	ANAHEIM	CA		02/21/2025	7.000	645,909		910,000
100194756	CLEARWATER BEACH	FL		02/21/2025	6.875	528,515		750,000
100194757	KISSIMMEE	FL		02/21/2025	6.990	260,400		352,000
100194758	CORINTH	TX		02/21/2025	6.875	331,899		470,000
100194759	CLERMONT	FL		02/21/2025	6.500	245,874		360,000
100194760	RIVERVIEW	FL		02/21/2025	7.500	228,460		310,000
100194761	GLEN ALLEN	VA		02/21/2025	7.625	397,168		490,000
100194762	NEW ORLEANS	LA		02/21/2025	6.990	404,430		593,000
100194763	VENICE	FL		02/21/2025	5.990	244,662		371,000
100194764	CITRUS SPRINGS	FL		02/21/2025	6.375	214,596		293,000
100194765	CALDWELL	ID		02/21/2025	7.750	309,543		405,000
100194766	ENGLEWOOD	NJ		02/21/2025	7.000	299,356		395,000
100194767	AUSTIN	TX		02/21/2025	7.500	679,252		995,000
100194768	JEFFERSON	GA		02/21/2025	5.990	258,585		360,000
100194769	STUART	FL		02/21/2025	7.250	352,000		460,000
100194770	STOCKTON	CA		02/21/2025	5.875	432,280		570,000
100194771	PENSACOLA	FL		02/21/2025	6.625	225,065		322,000
100194772	VISALIA	CA		02/21/2025	6.625	354,392		483,000
100194773	MCDONOUGH	GA		02/21/2025	6.125	202,462		306,000
100194774	LAKELAND	FL		02/21/2025	7.125	244,526		324,000
100194775	PALM DESERT	CA		02/21/2025	7.250	286,802		385,000
100194776	WILLINGBORO	NJ		02/21/2025	7.500	231,024		300,000
100194777	CHICAGO	IL		02/21/2025	6.124	391,360		650,000
100194778	JACKSONVILLE	FL		02/21/2025	7.125	205,357		287,000
100194779	SAN ANTONIO	TX		02/21/2025	7.375	336,506		500,000
100194780	OCEAN ISLE BEACH	NC		02/21/2025	7.875	727,739		1,087,000
100194781	FORNEY	TX		02/21/2025	6.990	219,476		274,000
100194782	ROWLETT	TX		02/21/2025	7.375	315,063		440,000
100194783	BURIEN	WA		02/21/2025	6.990	213,032		678,000
100194784	MODESTO	CA		02/21/2025	6.990	244,584		555,000
100194785	SACRAMENTO	CA		02/21/2025	6.990	568,720		765,000
100194786	DAWSONVILLE	GA		02/21/2025	6.500	320,394		435,000
100194787	WARDEN	WA		02/21/2025	6.990	274,057		388,000
100194788	SAN ANTONIO	TX		02/21/2025	6.875	305,746		405,000
100194789	MOSCOW	ID		02/21/2025	7.000	243,096		360,000
100194790	COLLETTSVILLE	NC		02/21/2025	7.625	212,098		270,000
100194791	STEPHENSON	VA		02/21/2025	6.375	258,553		365,000
100194792	SAINT LOUIS	MO		02/21/2025	7.375	252,936		360,000
100194793	HOUSTON	TX		02/21/2025	6.250	237,898		324,990
100194794	CAPE CORAL	FL		02/21/2025	6.990	456,807		620,000
100194795	HOUSTON	TX		02/21/2025	6.490	383,585		490,000
100194796	DENVER	CO		02/21/2025	6.490	472,051		680,000
100194797	TAMPA	FL		02/21/2025	7.125	233,108		336,000
100194798	SEVIERVILLE	TN		02/21/2025	6.250	393,305		537,000
100194799	DENTON	TX		02/21/2025	6.875	209,198		303,000
100194800	CEDAR ISLAND	NC		02/21/2025	7.125	311,990		683,000
100194801	HOUSTON	TX		02/21/2025	6.375	240,225		325,000
100194802	CROWN POINT	IN		02/21/2025	7.500	235,438		345,000
100194803	WASILIA	AK		02/21/2025	6.625	235,274		375,000
100194804	SPOKANE	WA		02/21/2025	6.625	340,429		465,000
100194805	GLENDALE	AZ		02/21/2025	6.875	233,087		330,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194806	BIRMINGHAM	AL		02/21/2025	6.875	230,895		305,000
100194807	POTTSBORO	TX		02/21/2025	6.990	208,899		298,000
100194808	CARLISLE	PA		02/21/2025	6.875	244,074		335,000
100194809	LITTLE ROCK	AR		02/21/2025	7.500	227,934		306,000
100194810	ANGLER	NC		02/21/2025	5.875	274,811		381,000
100194811	STUART	FL		02/21/2025	6.500	348,077		485,000
100194812	WILLIS	TX		02/21/2025	6.375	251,022		356,000
100194813	FATE	TX		02/21/2025	6.490	210,733		355,000
100194814	TUCSON	AZ		02/21/2025	7.000	229,202		305,000
100194815	HUMBLE	TX		02/21/2025	6.375	240,226		330,000
100194816	AZUSA	CA		02/21/2025	7.125	341,090		430,000
100194817	JEFFERSON	LA		02/21/2025	7.500	259,820		360,000
100194818	VAIL	AZ		02/21/2025	5.875	247,491		332,000
100194819	EPHRATA	WA		02/21/2025	6.875	283,317		400,000
100194820	PORT CHARLOTTE	FL		02/21/2025	6.375	205,386		290,000
100194821	LARGO	FL		02/21/2025	6.625	237,221		375,000
100194822	COLORADO SPRINGS	CO		02/21/2025	6.990	357,112		530,000
100194823	RALEIGH	NC		02/21/2025	5.875	346,189		488,000
100194824	JACKSON	NJ		02/21/2025	6.625	492,045		660,000
100194825	LOWA CITY	IA		02/21/2025	6.990	228,950		305,000
100194826	LUBBOCK	TX		02/21/2025	6.875	276,047		375,000
100194827	AUSTIN	TX		02/21/2025	6.125	396,103		575,000
100194828	OCALA	FL		02/21/2025	6.125	215,029		295,000
100194829	OCALA	FL		02/21/2025	6.125	212,203		294,000
100194830	SAN DIEGO	CA		02/21/2025	6.490	984,685		1,490,000
100194831	SPARKS	NV		02/21/2025	6.500	380,508		470,000
100194832	WESTFIELD	IN		02/21/2025	6.875	222,129		300,000
100195067	SANTA CLARITA	CA		02/24/2025	7.625	624,099		810,000
100195068	RINCON	GA		02/24/2025	5.875	247,215		368,000
100195069	SUNSET BEACH	NC		02/24/2025	7.875	196,040		267,000
100195070	JONESBOROUGH	TN		02/24/2025	5.750	178,180		242,000
100195071	CHICAGO	IL		02/24/2025	7.875	179,322		250,000
100195072	PENSACOLA	FL		02/24/2025	5.625	169,112		235,000
100195073	OKLAHOMA CITY	OK		02/24/2025	6.124	172,722		243,000
100195074	KERNERSVILLE	NC		02/24/2025	5.750	197,991		270,000
100195075	SPRING	TX		02/24/2025	5.500	177,987		250,000
100195076	PANAMA CITY	FL		02/24/2025	8.000	177,456		240,000
100195077	WAKEFIELD	MA		02/24/2025	7.750	215,461		320,000
100195078	INDIANAPOLIS	IN		02/24/2025	7.250	154,366		208,000
100195079	CANANDAIGUA	NY		02/24/2025	7.375	177,574		220,000
100195080	MOORHEAD	MN		02/24/2025	6.625	205,382		285,000
100195081	STONECREST	GA		02/24/2025	6.990	169,313		261,000
100195082	INWOOD	WV		02/24/2025	8.125	237,148		288,000
100195083	HOLIDAY	FL		02/24/2025	7.875	181,084		233,000
100195084	FORT WORTH	TX		02/24/2025	7.375	159,652		206,000
100195085	PHILADELPHIA	PA		02/24/2025	7.375	155,090		208,000
100195086	HUNTSVILLE	AL		02/24/2025	7.500	233,217		290,000
100195087	SAN ANTONIO	TX		02/24/2025	5.500	206,220		284,000
100195088	WESTFIELD	IN		02/24/2025	7.625	236,040		286,000
100195089	HICKORY	NC		02/24/2025	6.625	219,154		300,000
100195090	ROSEMOUNT	MN		02/24/2025	6.999	229,482		330,000
100195091	ALACHUA	FL		02/24/2025	6.625	224,049		301,000
100195092	INWOOD	WV		02/24/2025	8.125	239,450		306,000
100195093	ANTIOCH	TN		02/24/2025	8.125	243,195		295,000
100195094	GRAPEVINE	TX		02/24/2025	7.375	238,351		308,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195095	ATLANTA	GA		02/24/2025	6.999	230,118		285,000
100195096	SANFORD	ME		02/24/2025	8.125	251,922		338,000
100195097	FAYETTEVILLE	AR		02/24/2025	7.000	238,115		314,000
100195098	HICKORY	NC		02/24/2025	8.125	256,481		328,000
100195099	GENEVA	IL		02/24/2025	7.500	247,766		305,000
100195100	SHERMAN	TX		02/24/2025	6.875	241,463		318,000
100195101	MESQUITE	TX		02/24/2025	6.625	236,117		333,000
100195102	GLASTONBURY	CT		02/24/2025	6.875	241,399		320,000
100195103	SANTA ROSA BEACH	FL		02/24/2025	7.125	245,097		320,000
100195104	SOUTH SAINT PAUL	MN		02/24/2025	7.250	234,477		330,000
100195105	BRYAN	TX		02/24/2025	7.375	251,452		326,000
100195106	RINCON	GA		02/24/2025	6.999	239,638		315,000
100195107	HOUSTON	TX		02/24/2025	6.999	245,994		327,000
100195108	SHERMAN	TX		02/24/2025	5.750	226,887		320,000
100195109	MORTON GROVE	IL		02/24/2025	7.500	253,350		320,000
100195110	ROYSE CITY	TX		02/24/2025	7.625	244,785		339,000
100195111	ALLENTOWN	PA		02/24/2025	8.500	260,752		350,000
100195112	WAKE FOREST	NC		02/24/2025	6.500	242,276		326,000
100195113	NORTH LAS VEGAS	NV		02/24/2025	5.250	220,799		314,000
100195114	SOUTHERN PINES	NC		02/24/2025	7.125	251,339		330,000
100195115	FRESNO	TX		02/24/2025	5.750	229,691		318,000
100195116	MYRTLE BEACH	SC		02/24/2025	5.375	225,915		324,000
100195117	CALIFORNIA	MD		02/24/2025	7.750	261,847		338,500
100195118	PLANO	TX		02/24/2025	7.500	253,296		330,000
100195119	GEORGETOWN	TX		02/24/2025	7.625	261,001		379,000
100195120	GLENSIDE	PA		02/24/2025	6.750	248,225		340,500
100195121	SANFORD	NC		02/24/2025	8.000	261,824		317,000
100195122	INDIANAPOLIS	IN		02/24/2025	7.500	256,563		334,000
100195123	HAW RIVER	NC		02/24/2025	6.624	248,634		333,000
100195124	GROVE CITY	OH		02/24/2025	7.990	259,775		335,000
100195125	KENNESAW	GA		02/24/2025	7.000	255,300		345,000
100195126	RANSON	WV		02/24/2025	8.125	267,131		345,000
100195127	MEMPHIS	TN		02/24/2025	7.125	259,714		347,000
100195128	TUCKER	GA		02/24/2025	7.000	256,073		342,000
100195129	RIDLEY PARK	PA		02/24/2025	7.500	259,211		315,000
100195130	CASA GRANDE	AZ		02/24/2025	7.875	266,556		320,000
100195131	CHARLOTTE	NC		02/24/2025	6.875	256,117		386,000
100195132	REDDING	CA		02/24/2025	7.000	258,835		390,000
100195133	CARTERSVILLE	GA		02/24/2025	7.125	262,308		345,000
100195134	CENTERTON	AR		02/24/2025	6.625	256,507		342,000
100195135	ANACONDA	MT		02/24/2025	6.875	256,628		330,000
100195136	REDDING	CA		02/24/2025	7.625	267,885		345,000
100195137	DOWNINGTOWN	PA		02/24/2025	6.625	258,442		345,000
100195138	MELISSA	TX		02/24/2025	7.375	263,844		325,000
100195139	VAN ALSTYNE	TX		02/24/2025	6.875	261,204		389,000
100195140	LEANDER	TX		02/24/2025	7.625	268,890		437,000
100195141	HOLLY SPRINGS	NC		02/24/2025	6.875	262,533		372,000
100195142	PRINCETON	TX		02/24/2025	7.250	265,722		330,000
100195143	KANSAS CITY	MO		02/24/2025	7.490	269,776		353,000
100195144	UNION CITY	GA		02/24/2025	6.250	256,257		330,000
100195145	CELINA	TX		02/24/2025	6.999	274,232		390,000
100195146	FRANKLIN	GA		02/24/2025	7.250	271,778		380,000
100195147	PALM COAST	FL		02/24/2025	6.875	265,198		336,000
100195148	ANNA	TX		02/24/2025	7.125	275,055		398,000
100195149	ORANGE PARK	FL		02/24/2025	7.625	280,248		360,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195150	CLEARWATER	FL		02/24/2025	7.375	278,696		385,000
100195151	MYRTLE BEACH	SC		02/24/2025	5.500	246,842		342,000
100195152	CROWN POINT	IN		02/24/2025	7.500	278,827		385,000
100195153	DURHAM	NC		02/24/2025	7.375	285,939		394,000
100195154	WINCHESTER	VA		02/24/2025	6.250	264,813		390,000
100195155	ROUND ROCK	TX		02/24/2025	8.125	281,923		380,000
100195156	ROUND ROCK	TX		02/24/2025	7.875	290,866		360,000
100195157	MORRISVILLE	NC		02/24/2025	6.624	280,385		405,000
100195158	THE COLONY	TX		02/24/2025	7.500	290,916		380,000
100195159	NAPERVILLE	IL		02/24/2025	6.750	277,121		395,000
100195160	TUCKER	GA		02/24/2025	6.625	277,244		412,000
100195161	HARDEEVILLE	SC		02/24/2025	7.500	296,974		454,000
100195162	BALTIMORE	MD		02/24/2025	7.500	295,002		387,000
100195163	WEST VALLEY CITY	UT		02/24/2025	7.375	290,774		381,000
100195164	COLORADO SPRINGS	CO		02/24/2025	7.250	293,793		360,000
100195165	KILLEEN	TX		02/24/2025	7.625	290,944		440,000
100195166	LUTHERVILLE TIMONIUM	MD		02/24/2025	6.875	290,872		415,000
100195167	WESTAMPTON	NJ		02/24/2025	7.500	299,967		415,000
100195168	BOW	WA		02/24/2025	7.875	297,512		420,000
100195169	RALEIGH	NC		02/24/2025	6.625	288,484		393,000
100195170	COLUMBUS	OH		02/24/2025	6.875	292,759		402,000
100195171	FUQUAY VARINA	NC		02/24/2025	6.990	295,523		390,000
100195172	RALEIGH	NC		02/24/2025	7.375	307,132		400,500
100195173	CATONSVILLE	MD		02/24/2025	6.625	287,656		385,000
100195174	CHARLOTTE	NC		02/24/2025	7.625	309,429		402,000
100195175	FAYETTEVILLE	AR		02/24/2025	6.990	303,519		400,000
100195176	PRESCOTT VALLEY	AZ		02/24/2025	7.500	297,765		390,000
100195177	HENRICO	VA		02/24/2025	7.500	308,808		375,000
100195178	CLERMONT	FL		02/24/2025	7.375	309,021		410,000
100195179	COLORADO SPRINGS	CO		02/24/2025	6.500	296,281		459,000
100195180	WESTAMPTON	NJ		02/24/2025	7.375	311,324		410,000
100195181	BREINIGSVILLE	PA		02/24/2025	5.500	273,981		395,000
100195182	CROSS PLAINS	WI		02/24/2025	6.990	307,191		412,000
100195183	FORT WORTH	TX		02/24/2025	7.875	320,596		385,000
100195184	WEST CHESTER	PA		02/24/2025	7.625	310,631		380,000
100195185	RALEIGH	NC		02/24/2025	8.125	327,568		400,000
100195186	MELISSA	TX		02/24/2025	6.990	314,442		417,000
100195187	INDIANAPOLIS	IN		02/24/2025	7.375	313,799		418,000
100195188	ARDMORE	PA		02/24/2025	6.750	306,987		500,000
100195189	PRINCETON	TX		02/24/2025	6.875	310,263		410,000
100195190	GLASSBORO	NJ		02/24/2025	7.375	320,882		419,000
100195191	AUSTIN	TX		02/24/2025	6.990	308,789		435,000
100195192	ANTIOCH	TN		02/24/2025	7.125	321,140		420,000
100195193	STEPHENS CITY	VA		02/24/2025	7.500	324,842		440,000
100195194	HENDERSON	NV		02/24/2025	8.000	328,819		412,000
100195195	LAS VEGAS	NV		02/24/2025	5.750	286,215		399,000
100195196	LAWRENCEVILLE	GA		02/24/2025	6.000	301,928		429,000
100195197	METHUEN	MA		02/24/2025	7.500	329,744		437,000
100195198	LAWRENCEVILLE	GA		02/24/2025	6.125	303,718		440,000
100195199	NORTH MYRTLE BEACH	SC		02/24/2025	7.490	332,896		430,000
100195200	EDMOND	OK		02/24/2025	7.250	326,374		400,000
100195201	GUYTON	GA		02/24/2025	6.750	319,256		423,000
100195202	GARBERVILLE	CA		02/24/2025	7.500	327,587		400,000
100195203	BAKERSFIELD	CA		02/24/2025	7.375	329,414		430,000
100195204	BLUE ROCK	OH		02/24/2025	7.500	322,171		452,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195205	WESTAMPTON	NJ		02/24/2025	8.000	339,621		440,000
100195206	BRENTWOOD	CA		02/24/2025	7.500	333,630		430,000
100195207	RALEIGH	NC		02/24/2025	7.125	326,077		430,000
100195208	HYATTSVILLE	MD		02/24/2025	6.500	314,880		505,000
100195209	GLASSBORO	NJ		02/24/2025	7.500	330,551		430,000
100195210	CANOGA PARK	CA		02/24/2025	7.500	329,656		445,000
100195211	WESTAMPTON	NJ		02/24/2025	8.125	348,263		420,000
100195212	CHAPEL HILL	NC		02/24/2025	7.500	331,217		443,000
100195213	FORT MYERS	FL		02/24/2025	6.375	318,348		437,000
100195214	FORT MYERS	FL		02/24/2025	6.500	316,418		435,500
100195215	STAR	ID		02/24/2025	7.125	330,019		410,000
100195216	LINCOLNSHIRE	IL		02/24/2025	7.000	335,386		530,000
100195217	CONWAY	SC		02/24/2025	6.750	325,461		435,000
100195218	SOUTH PLAINFIELD	NJ		02/24/2025	6.625	331,079		442,000
100195219	CHARLOTTESVILLE	VA		02/24/2025	7.125	346,608		485,000
100195220	LIVINGSTON	CA		02/24/2025	7.500	333,905		410,000
100195221	PORT SAINT LUCIE	FL		02/24/2025	7.750	345,196		432,000
100195222	AMBLER	PA		02/24/2025	7.625	348,644		470,000
100195223	YAKIMA	WA		02/24/2025	6.990	340,598		449,000
100195224	SAVANNAH	GA		02/24/2025	7.000	342,449		459,000
100195225	ANNA	TX		02/24/2025	7.250	343,439		460,000
100195226	SUPPLY	NC		02/24/2025	7.375	348,520		425,000
100195227	MAPLETON	UT		02/24/2025	7.990	355,845		432,000
100195228	CELINA	TX		02/24/2025	6.875	340,738		475,000
100195229	FRESNO	CA		02/24/2025	7.500	349,401		430,000
100195230	LOGAN	UT		02/24/2025	8.125	358,889		540,000
100195231	SAVANNAH	GA		02/24/2025	7.875	365,163		500,000
100195232	KANSAS CITY	MO		02/24/2025	7.375	349,554		457,000
100195233	LAS VEGAS	NV		02/24/2025	7.875	363,294		440,000
100195234	HOOKSETT	NH		02/24/2025	7.125	358,576		475,000
100195235	MIDDLETOWN	DE		02/24/2025	6.500	339,998		458,000
100195236	DORAVILLE	GA		02/24/2025	7.125	354,414		545,000
100195237	PLANO	TX		02/24/2025	6.990	365,760		480,000
100195238	NEPTUNE	NJ		02/24/2025	7.750	372,678		480,000
100195239	CAPE MAY	NJ		02/24/2025	6.375	345,261		469,000
100195240	GOODYEAR	AZ		02/24/2025	6.625	355,692		450,000
100195241	PLEASANT HILL	MO		02/24/2025	6.990	367,310		485,000
100195242	MOUNT DORA	FL		02/24/2025	7.375	374,613		470,000
100195243	MUNDELEIN	IL		02/24/2025	5.500	329,684		455,000
100195244	ROSWELL	GA		02/24/2025	7.490	373,179		485,000
100195245	LAKE ARROWHEAD	CA		02/24/2025	7.000	368,681		485,000
100195246	THORNTON	NH		02/24/2025	7.500	378,538		464,000
100195247	WEST WARWICK	RI		02/24/2025	7.625	383,205		468,000
100195248	DUMONT	NJ		02/24/2025	7.500	378,935		505,000
100195249	SAINT GEORGE	UT		02/24/2025	6.875	374,340		515,000
100195250	METAIRIE	LA		02/24/2025	7.624	387,952		500,000
100195251	HERMITAGE	TN		02/24/2025	6.990	382,510		539,000
100195252	SHORELINE	WA		02/24/2025	6.875	379,561		520,000
100195253	HOUSTON	TX		02/24/2025	6.750	377,697		505,000
100195254	STOCKTON	CA		02/24/2025	7.125	384,316		570,000
100195255	AUSTIN	TX		02/24/2025	6.990	371,449		515,000
100195256	TOBYHANNA	PA		02/24/2025	7.750	390,740		475,000
100195257	GLEN BURNIE	MD		02/24/2025	7.375	395,701		515,000
100195258	MESQUITE	NV		02/24/2025	6.750	382,582		520,000
100195259	WINCHESTER	VA		02/24/2025	6.250	370,287		505,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195260	LAKE MARY	FL		02/24/2025	7.625	401,519		500,000
100195261	PIKESVILLE	MD		02/24/2025	7.990	420,979		615,000
100195262	PORTLAND	OR		02/24/2025	6.499	387,783		520,000
100195263	ANTELOPE	CA		02/24/2025	6.875	394,041		542,000
100195264	LAWRENCEVILLE	GA		02/24/2025	6.625	388,908		540,000
100195265	RALEIGH	NC		02/24/2025	6.875	396,845		528,000
100195266	FRISCO	TX		02/24/2025	7.490	396,858		520,000
100195267	MANTECA	CA		02/24/2025	7.500	399,044		570,000
100195268	GRAVOIS MILLS	MO		02/24/2025	8.000	413,453		539,000
100195269	COROLLA	NC		02/24/2025	7.375	430,941		560,000
100195270	LENEXA	KS		02/24/2025	6.999	396,623		525,000
100195271	LAS VEGAS	NV		02/24/2025	7.625	442,270		538,378
100195272	KENT	WA		02/24/2025	7.625	439,504		535,000
100195273	WASHINGTON	DC		02/24/2025	6.875	417,482		670,000
100195274	SAVANNAH	GA		02/24/2025	7.875	449,150		615,000
100195275	COLONIAL BEACH	VA		02/24/2025	7.625	436,733		540,000
100195276	FOLSOM	CA		02/24/2025	7.250	430,429		610,000
100195277	MANTECA	CA		02/24/2025	6.625	408,434		665,000
100195278	CAMERON	MT		02/24/2025	7.124	451,222		860,000
100195279	OXNARD	CA		02/24/2025	7.125	447,545		640,000
100195280	FREEPORT	FL		02/24/2025	7.625	463,262		585,000
100195281	LITTLETON	CO		02/24/2025	6.375	422,266		577,000
100195282	BELMONT	NC		02/24/2025	6.375	425,038		575,000
100195283	CHICAGO	IL		02/24/2025	7.375	470,631		610,000
100195284	CAPE CORAL	FL		02/24/2025	6.990	445,511		678,000
100195285	HOWELL	NJ		02/24/2025	7.250	467,057		650,000
100195286	ELLIJAY	GA		02/24/2025	7.500	484,963		678,700
100195287	MARLBOROUGH	MA		02/24/2025	6.624	449,080		616,000
100195288	OVERLAND PARK	KS		02/24/2025	6.990	469,015		650,000
100195289	BOZEMAN	MT		02/24/2025	7.125	475,499		625,000
100195290	BRADENTON	FL		02/24/2025	7.375	476,322		582,000
100195291	NORTH MIAMI BEACH	FL		02/24/2025	7.625	494,433		700,000
100195292	MONUMENT	CO		02/24/2025	5.500	426,930		590,000
100195294	ANCHORAGE	AK		02/24/2025	6.875	476,056		672,000
100195295	INDIO	CA		02/24/2025	7.375	484,423		641,000
100195296	SILVER SPRING	MD		02/24/2025	7.375	500,556		650,000
100195297	FUQUAY-VARINA	NC		02/24/2025	7.125	493,852		650,000
100195298	MILLCREEK	UT		02/24/2025	7.500	517,518		670,000
100195299	VENTNOR CITY	NJ		02/24/2025	6.490	469,808		670,000
100195300	ENGLEWOOD	CO		02/24/2025	7.125	503,657		787,000
100195301	FORT MILL	SC		02/24/2025	7.375	522,602		680,000
100195302	HOWELL	NJ		02/24/2025	7.750	512,457		635,000
100195303	PORT ST JOE	FL		02/24/2025	6.875	493,216		789,000
100195304	NEWBURY PARK	CA		02/24/2025	7.250	513,352		750,000
100195305	STERLING	VA		02/24/2025	6.625	475,891		686,000
100195306	OREM	UT		02/24/2025	7.125	516,101		710,000
100195307	SNEADS FERRY	NC		02/24/2025	7.125	530,595		755,000
100195308	FLAGSTAFF	AZ		02/24/2025	6.875	522,464		700,000
100195309	RIVERSIDE	CA		02/24/2025	7.625	542,105		702,000
100195310	POULSBO	WA		02/24/2025	6.990	533,371		700,000
100195311	KAMAS	UT		02/24/2025	7.250	555,299		730,000
100195312	DEDHAM	MA		02/24/2025	6.990	541,507		720,000
100195313	PORT TOWNSEND	WA		02/24/2025	6.875	529,803		700,000
100195314	LAKEWOOD	WA		02/24/2025	7.875	596,564		725,000
100195315	PASO ROBLES	CA		02/24/2025	7.125	550,719		725,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195316	TOPTON	NC		02/24/2025	7.125	581,132		730,000
100195317	MODESTO	CA		02/24/2025	7.875	590,302		760,000
100195318	FOLSOM	CA		02/24/2025	7.250	585,082		814,000
100195319	WOBURN	MA		02/24/2025	7.500	594,141		750,000
100195320	NAGS HEAD	NC		02/24/2025	7.750	597,077		725,000
100195321	MONUMENT	CO		02/24/2025	7.750	602,596		788,000
100195322	WEYMOUTH	MA		02/24/2025	6.990	560,776		765,000
100195323	VALLEJO	CA		02/24/2025	7.250	630,657		835,000
100195324	DAWSONVILLE	GA		02/24/2025	7.125	587,755		727,000
100195325	MORGAN HILL	CA		02/24/2025	8.125	674,684		820,000
100195326	BAR HARBOR	ME		02/24/2025	7.375	641,647		830,000
100195327	THOMPSONVILLE	MI		02/24/2025	7.250	642,069		835,000
100195328	LOS ANGELES	CA		02/24/2025	7.375	646,346		840,000
100195329	AUSTIN	TX		02/24/2025	7.500	697,776		972,000
100195330	HOLLYWOOD	FL		02/24/2025	6.250	590,378		831,000
100195331	MANSON	WA		02/24/2025	7.125	726,386		920,000
100195332	NEEDHAM	MA		02/24/2025	6.875	650,489		870,000
100195333	SARASOTA	FL		02/24/2025	6.500	605,017		815,000
100195334	BOSTON	MA		02/24/2025	7.625	787,658		1,050,000
100195335	SAN LUIS OBISPO	CA		02/24/2025	6.499	689,114		925,000
100195336	PHOENIX	AZ		02/24/2025	7.250	754,170		1,125,000
100195337	DUBLIN	CA		02/24/2025	7.125	763,843		1,070,000
100195338	MIAMI	FL		02/24/2025	5.500	656,128		905,000
100195339	SANTA CLARA	CA		02/24/2025	7.125	800,870		1,051,200
100195340	MILILANI	HI		02/24/2025	7.500	812,757		1,005,000
100195341	WEST YARMOUTH	MA		02/24/2025	6.624	690,647		925,000
100195342	HOPKINTON	MA		02/24/2025	6.750	735,933		990,000
100195343	NORTH BETHESDA	MD		02/24/2025	6.375	689,597		998,000
100195344	PROVIDENCE	RI		02/24/2025	7.375	855,060		1,110,000
100195345	OXNARD	CA		02/24/2025	7.500	772,369		1,000,000
100195346	SAN DIEGO	CA		02/24/2025	6.875	814,968		1,073,000
100195347	DENVER	CO		02/24/2025	6.490	775,688		1,050,000
100195348	COTTONWOOD	AZ		02/24/2025	8.250	455,385		497,000
100195349	PHILADELPHIA	PA		02/24/2025	7.125	925,804		1,300,000
100195350	VALLEJO	CA		02/24/2025	8.125	471,726		560,000
100195351	MIAMI	FL		02/24/2025	7.875	222,798		350,000
100195352	CLARKSVILLE	TN		02/24/2025	7.490	178,743		245,000
100195353	SOUTH LAKE TAHOE	CA		02/24/2025	7.625	532,821		599,000
100195354	OWENSBORO	KY		02/24/2025	7.250	171,529		227,000
100195355	HARVEST	AL		02/24/2025	7.625	246,554		270,000
100195356	STAMFORD	CT		02/24/2025	6.750	852,219		1,140,000
100195357	PIONEER	CA		02/24/2025	7.625	295,733		350,000
100195358	PANAMA CITY BEACH	FL		02/24/2025	8.250	558,683		600,000
100195359	SAINT LOUIS	MO		02/24/2025	7.375	189,599		267,000
100195360	POMONA	CA		02/24/2025	7.500	568,990		655,000
100195361	MARANA	AZ		02/24/2025	4.875	506,933		685,000
100195362	LAKELAND	FL		02/24/2025	8.250	351,406		384,000
100195363	THE VILLAGES	FL		02/24/2025	8.125	302,874		331,000
100195364	PANAMA CITY	FL		02/24/2025	7.500	628,308		685,000
100195365	WESLEY CHAPEL	FL		02/24/2025	7.625	562,516		620,000
100195366	PALM BAY	FL		02/24/2025	8.125	258,462		340,000
100195367	PORT SAINT JOE	FL		02/24/2025	7.625	404,506		498,000
100195368	PONDERAY	ID		02/24/2025	7.625	811,435		903,000
100195369	KNOX	IN		02/24/2025	7.750	778,180		876,000
100195370	HYANNIS	MA		02/24/2025	8.124	474,289		507,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195371	JASPER	GA		02/24/2025	8.250	325,215		357,000
100195372	BLUE RIDGE	GA		02/24/2025	7.625	501,033		618,000
100195373	OCALA	FL		02/24/2025	5.750	293,211		360,000
100195374	TRENTON	GA		02/24/2025	7.875	296,270		350,000
100195375	LAKEWOOD RANCH	FL		02/24/2025	6.250	297,678		380,000
100195376	HARBOR SPRINGS	MI		02/24/2025	8.125	289,818		337,000
100195377	STAR	ID		02/24/2025	5.375	267,954		355,000
100195378	BERLIN	MD		02/24/2025	7.625	539,665		598,000
100195379	CALABASH	NC		02/24/2025	8.125	258,913		297,000
100195380	STETSON	ME		02/24/2025	7.625	277,806		327,000
100195381	BALTIMORE	MD		02/24/2025	7.500	307,612		364,000
100195382	LELAND	NC		02/24/2025	8.000	237,674		286,000
100195383	KANNAPOLIS	NC		02/24/2025	7.625	294,344		320,000
100195384	WILMINGTON	NC		02/24/2025	7.625	360,464		415,000
100195385	NEW BERN	NC		02/24/2025	5.250	281,010		385,000
100195386	WHITE CLOUD	MI		02/24/2025	7.250	269,390		306,000
100195387	MAPLEWOOD	MN		02/24/2025	7.500	256,645		300,000
100195388	BOLIVIA	NC		02/24/2025	6.625	246,518		284,000
100195389	WEXFORD	PA		02/24/2025	8.000	285,681		340,000
100195390	FERNLEY	NV		02/24/2025	5.750	285,262		375,000
100195391	SEVIERVILLE	TN		02/24/2025	7.500	806,801		890,000
100195392	LAS VEGAS	NV		02/24/2025	6.624	430,294		495,000
100195393	LAS VEGAS	NV		02/24/2025	5.500	399,344		490,000
100195394	HENDERSON	NV		02/24/2025	5.875	317,906		370,000
100195395	CANADENSIS	PA		02/24/2025	7.625	283,668		326,000
100195396	NORTH LAS VEGAS	NV		02/24/2025	5.500	278,749		344,000
100195397	ROEBUCK	SC		02/24/2025	8.000	255,604		314,000
100195398	CHARLESTON	SC		02/24/2025	7.250	513,972		755,000
100195399	PHILADELPHIA	PA		02/24/2025	6.600	318,972		439,000
100195400	CONWAY	SC		02/24/2025	7.875	208,890		246,000
100195401	AUSTIN	TX		02/24/2025	7.990	609,114		670,000
100195402	SAINT GEORGE	UT		02/24/2025	8.250	574,646		615,000
100195403	MYRTLE BEACH	SC		02/24/2025	5.750	378,484		495,000
100195404	DALLAS	TX		02/24/2025	7.250	538,701		635,000
100195405	MAGNOLIA	TX		02/24/2025	7.625	291,162		315,000
100195406	BERKELEY SPRINGS	WV		02/24/2025	8.250	335,286		360,000
100195407	LILLIAN	AL		02/24/2025	7.125	504,714		1,050,000
100195408	CLAREMONT	CA		02/24/2025	7.250	488,455		800,000
100195409	LURAY	VA		02/24/2025	7.625	490,566		535,000
100195410	DENVER	CO		02/24/2025	4.990	228,508		600,000
100195411	PERRIS	CA		02/24/2025	5.625	346,979		613,500
100195412	TRACY	CA		02/24/2025	4.990	275,944		920,000
100195413	MONUMENT	CO		02/24/2025	5.500	240,013		540,000
100195414	HAMPTON	VA		02/24/2025	7.875	265,764		290,000
100195415	OCEAN VIEW	DE		02/24/2025	4.750	180,299		615,000
100195416	OJAI	CA		02/24/2025	6.624	297,737		995,000
100195417	PLAINVILLE	CT		02/24/2025	7.375	183,023		251,000
100195418	OCALA	FL		02/24/2025	5.500	159,224		230,000
100195419	JUPITER	FL		02/24/2025	7.750	823,897		1,360,000
100195420	OCALA	FL		02/24/2025	4.990	179,159		357,000
100195421	NAPLES	FL		02/24/2025	5.625	317,930		570,000
100195422	SARASOTA	FL		02/24/2025	5.625	330,473		725,000
100195423	SARASOTA	FL		02/24/2025	6.125	492,045		1,040,000
100195424	DAHLONEGA	GA		02/24/2025	5.750	239,713		368,000
100195425	DAHLONEGA	GA		02/24/2025	5.750	218,683		343,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195426	SAINT AUGUSTINE	FL		02/24/2025	5.500	180,309		387,000
100195427	NORTH PALM BEACH	FL		02/24/2025	6.990	261,913		475,000
100195428	WEST PALM BEACH	FL		02/24/2025	6.624	170,290		250,000
100195429	DARIEN	GA		02/24/2025	6.625	172,435		237,000
100195430	WESTFIELD	IN		02/24/2025	7.990	218,433		316,000
100195431	PLAINFIELD	IL		02/24/2025	7.375	223,312		308,000
100195432	LACOMBE	LA		02/24/2025	6.375	189,821		293,000
100195433	MORGANTON	GA		02/24/2025	6.375	492,499		945,000
100195434	SMITHFIELD	NC		02/24/2025	5.250	168,346		274,000
100195435	MILLSBORO	DE		02/24/2025	6.875	218,035		405,000
100195436	WINNABOW	NC		02/24/2025	8.000	212,876		298,000
100195437	EATONTON	GA		02/24/2025	6.250	470,050		800,000
100195438	APEX	NC		02/24/2025	4.990	213,332		395,000
100195439	HICKORY	NC		02/24/2025	7.250	189,798		258,000
100195440	CHARLOTTE	NC		02/24/2025	5.125	198,065		415,000
100195441	ANGIER	NC		02/24/2025	5.125	184,502		400,000
100195442	ASHEVILLE	NC		02/24/2025	6.990	186,069		268,000
100195443	SURF CITY	NJ		02/24/2025	7.125	663,474		2,329,000
100195444	OKLAHOMA CITY	OK		02/24/2025	5.750	170,389		260,000
100195445	MORRISTOWN	TN		02/24/2025	7.625	208,287		367,000
100195446	GREENBACKVILLE	VA		02/24/2025	7.750	191,906		265,000
100195447	ELKINS PARK	PA		02/24/2025	7.000	205,930		290,000
100195448	GALLATIN	TN		02/24/2025	7.375	193,813		260,000
100195449	SAN ANTONIO	TX		02/24/2025	5.500	175,260		267,000
100195450	HOUSTON	TX		02/24/2025	5.500	194,050		317,000
100195451	OCEAN CITY	NJ		02/24/2025	5.990	382,902		860,000
100195452	DAPHNE	AL		02/24/2025	5.750	331,609		469,000
100195453	FORT WORTH	TX		02/24/2025	5.500	222,259		340,000
100195454	VAIL	AZ		02/24/2025	5.250	269,207		390,000
100195455	MADISON	AL		02/24/2025	5.750	179,458		252,000
100195456	OWENS CROSS ROADS	AL		02/24/2025	5.750	184,115		265,000
100195457	QUEEN CREEK	AZ		02/24/2025	4.990	407,674		605,000
100195458	DALLAS	TX		02/24/2025	7.625	187,271		310,000
100195459	PHOENIX	AZ		02/24/2025	5.875	361,257		515,000
100195460	WINCHESTER	CA		02/24/2025	5.500	349,779		515,000
100195461	ARVADA	CO		02/24/2025	4.875	346,881		560,000
100195462	STOCKTON	CA		02/24/2025	4.990	383,891		565,000
100195463	COMMERCE CITY	CO		02/24/2025	4.990	366,912		560,000
100195464	ROSEVILLE	CA		02/24/2025	5.750	373,802		543,000
100195465	MOUNTAIN HOUSE	CA		02/24/2025	5.250	527,256		814,000
100195466	JURUPA VALLEY	CA		02/24/2025	5.750	453,140		660,000
100195467	HOMESTEAD	FL		02/24/2025	5.125	324,509		505,000
100195468	PARRISH	FL		02/24/2025	5.500	228,289		335,000
100195469	PANAMA CITY	FL		02/24/2025	5.500	164,987		235,000
100195470	WINCHESTER	CA		02/24/2025	5.500	412,985		630,000
100195471	HOLTVILLE	CA		02/24/2025	7.250	331,091		483,000
100195472	DAWSONVILLE	GA		02/24/2025	5.500	294,719		424,000
100195473	LAKE WORTH	FL		02/24/2025	5.375	325,419		539,000
100195474	BUFORD	GA		02/24/2025	4.990	281,258		419,000
100195475	BUFORD	GA		02/24/2025	5.375	291,621		422,000
100195476	JEFFERSON	GA		02/24/2025	5.250	233,906		360,000
100195477	CARTERSVILLE	GA		02/24/2025	5.500	303,135		434,000
100195478	LAWRENCEVILLE	GA		02/24/2025	7.750	298,913		380,000
100195479	GUYTON	GA		02/24/2025	5.750	303,423		427,000
100195480	BUFORD	GA		02/24/2025	5.750	292,060		414,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195481	ACWORTH	GA		02/24/2025	5.750	291,349		410,000
100195482	BETHLEHEM	GA		02/24/2025	5.500	195,992		330,000
100195483	SAVANNAH	GA		02/24/2025	5.500	256,007		390,000
100195484	LOMBARD	IL		02/24/2025	5.500	351,061		502,000
100195485	CLINTON	MD		02/24/2025	5.750	319,767		450,000
100195486	SMITHFIELD	NC		02/24/2025	5.000	179,563		267,000
100195487	SHERRILLS FORD	NC		02/24/2025	5.750	244,761		347,000
100195488	STATESVILLE	NC		02/24/2025	5.625	305,176		435,000
100195489	FUQUAY VARINA	NC		02/24/2025	5.750	277,047		404,000
100195490	MONROE	NC		02/24/2025	5.750	287,553		422,000
100195491	BOLIVIA	NC		02/24/2025	5.500	240,373		344,000
100195492	DALLAS	NC		02/24/2025	5.500	223,233		326,000
100195493	WINTERVILLE	NC		02/24/2025	5.750	167,049		245,000
100195494	SANFORD	NC		02/24/2025	5.500	214,039		330,000
100195495	HICKORY	NC		02/24/2025	5.750	235,037		340,000
100195496	LAS VEGAS	NV		02/24/2025	5.250	259,215		380,000
100195497	FERNLEY	NV		02/24/2025	5.500	258,937		395,000
100195498	HENDERSON	NV		02/24/2025	5.750	332,254		470,000
100195499	FERNLEY	NV		02/24/2025	5.500	258,937		400,000
100195500	OKLAHOMA CITY	OK		02/24/2025	5.750	170,764		240,000
100195501	SPARKS	NV		02/24/2025	5.500	372,045		580,000
100195502	HARMONY	PA		02/24/2025	5.750	241,197		360,000
100195503	HARMONY	PA		02/24/2025	5.750	227,308		320,000
100195504	WHITE HOUSE	TN		02/24/2025	5.750	276,427		390,000
100195505	LEBANON	TN		02/24/2025	5.750	265,314		375,000
100195506	GOOSE CREEK	SC		02/24/2025	5.250	261,949		384,000
100195507	FORT WORTH	TX		02/24/2025	5.250	211,302		306,000
100195508	NEW BRAUNFELS	TX		02/24/2025	5.250	203,839		340,000
100195509	HOCKLEY	TX		02/24/2025	5.750	239,118		350,000
100195510	MAGNOLIA	TX		02/24/2025	5.500	190,878		280,000
100195511	HOUSTON	TX		02/24/2025	5.500	221,272		338,000
100195512	BULVERDE	TX		02/24/2025	5.500	233,577		340,000
100195513	SHERMAN	TX		02/24/2025	5.750	202,349		290,000
100195514	COLLEGE STATION	TX		02/24/2025	5.750	242,543		342,000
100195515	ROYSE CITY	TX		02/24/2025	5.750	235,751		331,000
100195516	FULSHEAR	TX		02/24/2025	5.500	192,267		283,500
100195517	FRESNO	TX		02/24/2025	5.750	211,030		304,000
100195518	ROSENBERG	TX		02/24/2025	5.500	245,690		380,000
100195519	BULVERDE	TX		02/24/2025	5.500	243,896		396,000
100195520	SHERMAN	TX		02/24/2025	5.750	189,180		277,000
100195521	SHERMAN	TX		02/24/2025	5.750	212,457		308,000
100195522	EDINBURG	TX		02/24/2025	7.875	194,419		280,000
100195523	PROVO	UT		02/24/2025	5.625	292,346		415,000
100195524	WINCHESTER	VA		02/24/2025	5.750	284,979		404,000
100195525	MUKILTEO	WA		03/27/2025	7.500	1,302,396		1,615,000
100195526	WAILUKU	HI		03/27/2025	7.250	388,482		589,000
100195529	SANTA CLARITA (VALENCIA AREA)	CA		03/27/2025	7.625	1,921,966		2,528,000
100195530	GRANADA HILLS	CA		03/27/2025	7.250	995,334		1,440,000
100195531	LOGANVILLE	GA		03/27/2025	7.375	432,112		500,000
100195532	CARSON CITY	NV		03/27/2025	7.125	514,162		995,000
100195533	APOPKA	FL		03/27/2025	7.625	539,246		672,000
100195534	PACIFIC BEACH	WA		03/27/2025	7.750	554,130		670,000
100195535	ALBUQUERQUE	NM		03/27/2025	7.500	162,625		245,000
100195537	ALBUQUERQUE	NM		03/27/2025	7.500	162,422		245,000
100195542	OAKLAND	CA		03/27/2025	7.375	1,004,421		1,315,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195544	NOVATO	CA		03/27/2025	7.250	1,363,800		2,100,000
100195545	ORANGE	CA		03/27/2025	7.375	966,096		1,735,000
100195546	FORT WORTH	TX		03/27/2025	8.375	245,700		315,000
100195547	TUCSON	AZ		03/27/2025	7.500	176,849		310,000
100195548	MACOMB	MI		03/27/2025	7.750	350,609		441,000
100195550	THOUSAND OAKS	CA		03/27/2025	8.000	2,488,277		3,000,000
100195551	DORAL	FL		03/27/2025	7.250	644,950		860,000
100195553	FORT WORTH	TX		03/27/2025	7.875	211,780		240,000
100195554	CYPRESS	CA		02/24/2025	7.750	618,346		1,300,000
100195555	LUBBOCK	TX		02/24/2025	6.625	157,517		230,000
100195557	LOS ANGELES	CA		02/24/2025	7.499	1,039,987		1,550,000
100195559	SNELLVILLE	GA		02/24/2025	8.125	274,588		332,000
100195561	GAINESVILLE	FL		02/24/2025	7.999	147,000		183,000
100195562	HALETHORPE	MD		02/24/2025	6.999	318,259		460,000
100195564	STRASBURG	VA		02/24/2025	7.250	151,475		187,000
100195565	SILVER SPRING	MD		02/24/2025	7.625	452,408		560,000
100195566	LEES SUMMIT	MO		02/24/2025	7.499	191,586		232,000
100195567	HOUSTON	TX		02/24/2025	9.499	104,500		291,000
100195568	RICHLAND	WA		02/24/2025	7.499	359,299		450,000
100195570	INDIANAPOLIS	IN		02/24/2025	7.375	130,018		172,000
100195571	CARMICHAELS	PA		02/24/2025	7.125	164,607		234,000
100195572	INVERNESS	FL		02/24/2025	6.875	153,786		219,000
100195573	MODESTO	CA		02/24/2025	7.999	210,000		250,000
100195574	PALMDALE	CA		02/24/2025	7.999	419,685		555,000
100195575	LOS ANGELES	CA		02/24/2025	7.125	773,946		1,100,000
100195577	RIVERSIDE	CA		02/24/2025	7.625	578,144		750,000
100195578	BILLINGS	MT		02/24/2025	8.000	195,641		233,000
100195579	BAKERSFIELD	CA		02/24/2025	8.125	269,934		352,000
100195580	MAUMELLE	AR		02/24/2025	8.250	275,625		350,000
100195581	LAREDO	TX		02/24/2025	7.625	181,495		233,000
100195583	ODESSA	TX		02/24/2025	7.250	204,771		334,000
100195585	CATONSVILLE	MD		02/24/2025	7.125	204,315		290,000
100195586	CLARKSBURG	WV		02/24/2025	7.499	131,583		164,000
100195588	NORWALK	CA		02/24/2025	9.250	199,500		1,080,000
100195589	LAS VEGAS	NV		02/24/2025	7.999	453,819		600,000
100195591	RIVERSIDE	CA		02/24/2025	7.625	313,958		495,000
100195593	HAMPTON	VA		02/24/2025	7.499	139,189		175,000
100195594	MERIDEN	CT		02/24/2025	6.750	259,845		375,000
100195595	ROSLINDALE	MA		02/24/2025	7.375	516,707		1,080,000
100195597	AURORA	CO		02/24/2025	6.750	398,224		534,000
100195599	APPLETON	WI		02/24/2025	7.750	120,120		190,000
100195600	MIDDLEFIELD	OH		02/24/2025	8.250	151,200		204,000
100195601	NEW KENSINGTON	PA		02/24/2025	7.375	106,525		170,000
100195602	BAKERSFIELD	CA		02/24/2025	7.375	125,013		221,000
100195604	UNIVERSITY HEIGHTS	OH		02/24/2025	6.999	161,066		232,500
100195607	CHICKASHA	OK		02/24/2025	7.499	155,539		203,000
100195609	ADDISON	IL		02/24/2025	7.375	290,349		410,000
100195610	SALINAS	CA		02/24/2025	8.375	682,113		830,000
100195612	BAKERSFIELD	CA		02/24/2025	6.625	186,766		310,000
100195613	KISSIMMEE	FL		02/24/2025	6.375	347,081		445,000
100195614	BALTIMORE	MD		02/24/2025	6.750	261,336		350,000
100195616	LOS ANGELES	CA		02/24/2025	7.375	493,500		1,375,000
100195617	NEW ORLEANS	LA		02/24/2025	7.499	125,374		161,000
100195618	SCOTTSDALE	AZ		02/24/2025	7.999	674,534		805,000
100195619	DESERT HOT SPRINGS	CA		02/24/2025	7.750	213,214		447,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195620	SAINT LOUIS	MO		02/24/2025	7.500	88,334		123,000
100195621	MIAMI	FL		02/24/2025	7.375	349,274		460,000
100195623	COLUMBIA	SC		02/24/2025	6.750	261,841		380,000
100195624	PALMDALE	CA		02/24/2025	7.625	380,380		455,000
100195625	WASHOE VALLEY	NV		02/24/2025	7.999	286,440		440,000
100195626	LANCASTER	CA		02/24/2025	9.750	336,000		400,000
100195627	AUBURN	IN		02/24/2025	7.875	243,600		291,000
100195628	GAITHERSBURG	MD		02/24/2025	8.999	295,221		350,000
100195629	CORONA	CA		02/24/2025	9.375	315,000		775,000
100195630	CORONA	CA		02/24/2025	7.999	628,290		743,000
100195631	JUPITER	FL		02/24/2025	7.250	1,853,464		3,000,000
100195632	AGOURA HILLS	CA		02/24/2025	7.499	431,641		630,000
100195633	HAMPTON	GA		02/24/2025	10.250	267,120		344,000
100195634	FORT WORTH	TX		02/24/2025	7.999	206,396		250,000
100195635	DOWNEY	CA		02/24/2025	7.625	708,750		900,000
100195636	SAN DIEGO	CA		02/24/2025	8.250	697,274		880,000
100195637	HOUSTON	TX		02/24/2025	8.250	166,320		208,000
100195638	DAYTON	TX		02/24/2025	8.750	367,255		415,000
100195639	SAN DIMAS	CA		02/24/2025	7.125	2,260,134		2,750,000
100195640	WEST PALM BEACH	FL		02/24/2025	7.375	843,902		1,060,000
100195641	LOS ANGELES	CA		02/24/2025	7.625	1,101,217		1,675,000
100195642	AUSTIN	TX		02/24/2025	6.499	1,012,174		1,275,000
100195643	RIALTO	CA		02/24/2025	7.999	447,994		560,000
100195644	GOODYEAR	AZ		02/24/2025	8.875	363,825		386,000
100195645	OMAHA	NE		02/24/2025	8.250	320,990		400,000
100195646	WHEATON	MD		02/24/2025	7.250	327,516		520,000
100195647	WHEELING	IL		02/24/2025	7.250	458,187		565,000
100195648	MORENO VALLEY	CA		02/24/2025	8.499	587,880		635,000
100195649	SAN BERNARDINO	CA		02/24/2025	8.999	379,012		435,000
100195650	RIVERSIDE	CA		02/24/2025	7.750	488,661		770,000
100195651	BUFORD	GA		02/24/2025	8.125	297,171		367,000
100195652	SAN DIEGO	CA		02/24/2025	7.999	2,752,582		3,300,000
100195653	MODESTO	CA		02/24/2025	8.750	381,425		598,000
100195654	HOUSTON	TX		02/24/2025	8.499	188,213		244,000
100195656	PHOENIX	AZ		02/24/2025	7.375	933,582		1,150,000
100195657	FORT WAYNE	IN		02/24/2025	8.499	198,913		244,000
100195658	MARLBOROUGH	MA		02/24/2025	9.375	513,963		599,000
100195659	PHOENIX	AZ		02/24/2025	6.875	1,090,578		1,450,000
100195660	WINTER PARK	FL		02/24/2025	8.750	1,229,696		1,600,000
100195661	BUFORD	GA		02/24/2025	7.999	286,650		390,000
100195662	CHANDLER	AZ		02/24/2025	7.125	372,703		455,000
100195663	PALMDALE	CA		02/24/2025	8.999	520,800		620,000
100195664	MIAMI	FL		02/24/2025	7.250	695,792		944,000
100195665	CAPE CORAL	FL		02/24/2025	7.625	428,553		550,000
100195666	FONTANA	CA		02/24/2025	7.999	606,463		740,000
100195667	SAN TAN VALLEY	AZ		02/24/2025	6.999	815,754		1,042,000
100195668	FLORENCE	OR		02/24/2025	7.125	547,846		725,000
100195669	CONYERS	GA		02/24/2025	9.999	170,436		254,000
100195670	ESSEX	MD		02/24/2025	8.125	286,707		365,000
100195671	RIVERSIDE	CA		02/24/2025	7.250	203,752		550,000
100195672	CARROLLTON	TX		02/24/2025	6.875	160,903		288,000
100195673	LOS ANGELES	CA		02/24/2025	6.999	1,521,353		1,990,000
100195674	COMPTON	CA		02/24/2025	6.875	286,180		683,000
100195675	KATY	TX		02/24/2025	6.750	391,684		499,000
100195676	WOODLAND HILLS	CA		02/24/2025	8.499	1,344,894		2,725,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195677	CRANSTON	RI		02/24/2025	7.375	709,541		870,000
100195678	TUSCUMBIA	AL		02/24/2025	7.999	246,026		292,000
100195679	MIAMI	FL		02/24/2025	6.999	1,054,072		1,300,000
100195680	FARGO	ND		02/24/2025	7.625	265,589		325,000
100195681	HUMBLE	TX		02/24/2025	9.875	157,920		236,000
100195682	HARLINGEN	TX		02/24/2025	9.250	132,500		200,000
100196587	KEIZER	OR		02/25/2025	11.500	52,320		377,899
100196588	OSSIPEE	NH		02/25/2025	9.750	87,166		385,000
100196589	NEW SMYRNA BEACH	FL		02/25/2025	9.125	84,726		568,526
100196590	ANTELOPE	CA		02/25/2025	9.375	117,028		476,000
100196591	KAILUA KONA	HI		02/25/2025	8.250	105,517		881,801
100196592	DUBLIN	OH		02/25/2025	8.250	84,188		273,000
100196593	CORONA	CA		02/25/2025	9.250	113,830		699,997
100196594	PORTLAND	OR		02/25/2025	9.625	115,406		540,000
100196595	WETUMPKA	AL		02/25/2025	9.000	63,278		233,935
100196596	ANAHEIM	CA		02/25/2025	8.875	43,479		924,041
100196597	BAGLEY	MN		02/25/2025	9.000	91,056		322,000
100196598	NEW BERLIN	WI		02/25/2025	8.625	84,075		651,141
100196600	NORWALK	CA		02/25/2025	8.750	233,716		705,365
100196601	COCOA BEACH	FL		02/25/2025	8.625	82,665		705,508
100196602	COLO SPGS	CO		02/25/2025	9.375	67,018		381,000
100196603	RENO	NV		02/25/2025	10.125	62,263		526,000
100196604	UTICA	IL		02/25/2025	9.875	43,200		324,658
100196605	WOLCOTT	CT		02/25/2025	9.250	46,312		326,933
100196606	CHESTERFIELD	MI		02/25/2025	8.625	145,127		344,776
100196607	GRANTS PASS	OR		02/25/2025	11.750	81,994		737,883
100196608	CHEPACHET	RI		02/25/2025	8.250	83,943		445,706
100196609	VALLEJO	CA		02/25/2025	8.000	35,884		540,000
100196610	FORT MYERS	FL		02/25/2025	9.500	69,854		466,873
100196611	IMPERIAL BCH	CA		02/25/2025	7.750	205,298		1,229,705
100196612	GRANTS	NM		02/25/2025	8.875	50,603		190,731
100196613	OAK HARBOR	WA		02/25/2025	9.125	63,411		492,939
100196614	JACKSONVILLE	FL		02/25/2025	9.750	48,776		378,456
100196615	BATTLE LAKE	MN		02/25/2025	8.875	74,480		311,867
100196616	LAUREL	DE		02/25/2025	9.750	130,106		412,992
100196617	PORT CLINTON	OH		02/25/2025	9.125	52,955		189,000
100196618	COLUMBIA HEIGHTS	MN		02/25/2025	8.375	63,147		611,511
100196619	CLEARWATER	FL		02/25/2025	9.500	37,747		305,420
100196620	PORTERVILLE	CA		02/25/2025	8.875	53,230		303,896
100196621	EATON	OH		02/25/2025	10.000	55,971		305,774
100196622	MESA	AZ		02/25/2025	8.625	97,867		377,881
100196623	LANOKA HARBOR	NJ		02/25/2025	11.000	37,756		495,244
100196624	LOS ANGELES	CA		02/25/2025	8.625	84,933		1,477,000
100196625	LIVERMORE	CA		02/25/2025	8.625	263,117		1,042,394
100196626	CAMARILLO	CA		02/25/2025	9.500	77,893		864,740
100196627	POMONA	CA		02/25/2025	8.875	129,945		715,000
100196628	ROLAND	OK		02/25/2025	9.375	63,135		168,000
100196629	WELLINGTON	KS		02/25/2025	11.375	66,273		466,311
100196630	DOVER	DE		02/25/2025	9.250	97,428		634,265
100196631	SACRAMENTO	CA		02/25/2025	8.750	137,650		740,240
100196632	BLYTHEWOOD	SC		02/25/2025	9.750	53,920		459,158
100196633	GILBERT	AZ		02/25/2025	8.500	119,493		504,727
100196634	MIAMI	FL		02/25/2025	9.125	258,910		789,617
100196635	PARKLAND	FL		02/25/2025	8.875	167,007		1,183,943
100196636	RUCKERSVILLE	VA		02/25/2025	9.250	103,314		335,577

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196637	TUCSON	AZ		02/25/2025	10.750	47,886		418,956
100196638	CARSON	CA		02/25/2025	7.625	210,160		771,077
100196639	MAULDIN	SC		02/25/2025	8.750	37,574		340,528
100196640	CHINO	CA		02/25/2025	9.250	231,984		824,028
100196641	NORTH HALEDON	NJ		02/25/2025	9.500	64,160		650,619
100196643	LAWRENCEVILLE	GA		02/25/2025	8.750	52,911		397,767
100196644	CORONA	CA		02/25/2025	9.000	220,694		875,844
100196645	PRUDENVILLE	MI		02/25/2025	9.000	42,361		241,630
100196646	SYRACUSE	NY		02/25/2025	8.500	36,686		211,000
100196647	BROOKLINE	MO		02/25/2025	11.750	67,286		237,000
100196650	LAS VEGAS	NV		02/25/2025	8.625	134,852		767,434
100196651	INGLEWOOD	CA		02/25/2025	8.875	70,093		482,098
100196652	NAMPA	ID		02/25/2025	9.000	37,423		312,329
100196653	KEAAU	HI		02/25/2025	9.125	83,475		415,000
100196654	LAKE PLACID	FL		02/25/2025	9.875	90,473		258,000
100196655	STRATHAM	NH		02/25/2025	8.875	59,396		705,833
100196656	FORT MYERS	FL		02/25/2025	9.625	76,503		523,940
100196657	REDFIELD	AR		02/25/2025	9.625	83,821		318,000
100196658	VASSAR	MI		02/25/2025	9.500	98,116		281,000
100196659	JEROME	ID		02/25/2025	8.875	83,319		326,142
100196660	ROCK HILL	SC		02/25/2025	9.500	59,317		423,495
100196661	PORT ORANGE	FL		02/25/2025	9.250	53,549		353,000
100196662	BRENTWOOD	CA		02/25/2025	8.875	161,889		992,000
100196663	STONE MOUNTAIN	GA		02/25/2025	8.500	84,073		380,377
100196664	MOSES LAKE	WA		02/25/2025	10.500	48,238		450,000
100196666	LEXINGTON	SC		02/25/2025	8.250	121,113		605,373
100196667	CHARLESTON	SC		02/25/2025	9.750	39,151		700,000
100196668	MOUNTAIN RANCH	CA		02/25/2025	9.750	67,802		473,000
100196669	AVON PARK	FL		02/25/2025	8.750	37,742		307,196
100196670	METUCHEN	NJ		02/25/2025	8.500	74,824		637,453
100196671	ELMSFORD	NY		02/25/2025	8.625	62,881		429,194
100196672	WASHINGTON	UT		02/25/2025	8.750	83,994		792,002
100196673	SANTA ROSA BEACH	FL		02/25/2025	8.500	114,519		626,449
100196675	ORANGEVALE	CA		02/25/2025	7.875	154,135		1,033,342
100196676	ANDERSON ISLAND	WA		02/25/2025	8.625	52,246		404,823
100196677	SNELLVILLE	GA		02/25/2025	9.750	355,286		865,697
100196678	BROOKLYN CENTER	MN		02/25/2025	9.375	51,331		284,643
100196679	HEPHZIBAH	GA		02/25/2025	9.375	42,779		233,218
100196680	JACKSONVILLE	FL		02/25/2025	9.875	37,749		260,048
100196681	NAPLES	FL		02/25/2025	9.750	43,141		542,176
100196682	JACKSONVILLE	FL		02/25/2025	8.375	105,744		632,534
100196683	ELK GROVE	CA		02/25/2025	9.000	75,600		404,000
100196685	SAN DIMAS	CA		02/25/2025	8.750	95,239		1,207,898
100196686	WINN	ME		02/25/2025	9.500	49,079		240,000
100196687	EVERETT	WA		02/25/2025	11.250	75,516		737,000
100196688	WARREN	MI		02/25/2025	9.750	65,201		227,033
100196689	ARMONK	NY		02/25/2025	7.875	66,827		1,257,364
100196690	ROBBINSDALE	MN		02/25/2025	9.250	53,412		362,290
100196691	SAINT CLAIR SHORES	MI		02/25/2025	11.750	55,292		198,850
100196692	WEST VALLEY CITY	UT		02/25/2025	9.125	87,890		413,275
100196693	CASA GRANDE	AZ		02/25/2025	11.000	53,472		336,498
100196694	CLOVIS	CA		02/25/2025	9.000	37,074		663,631
100196695	AZUSA	CA		02/25/2025	8.875	209,407		1,324,466
100196696	UNION CITY	GA		02/25/2025	9.750	37,350		184,942
100196697	WOODINVILLE	WA		02/25/2025	8.250	145,219		1,282,315

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196698	HILLSBOROUGH	NJ		02/25/2025	8.750	270,202		720,657
100196699	KALAMAZOO	MI		02/25/2025	8.875	79,733		397,140
100196700	DINUBA	CA		02/25/2025	10.875	55,588		394,914
100196701	MALTA	NY		02/25/2025	8.500	64,399		521,162
100196702	NORTH LAS VEGAS	NV		02/25/2025	8.750	97,654		364,041
100196703	ABSECON	NJ		02/25/2025	9.125	58,745		331,423
100196704	STOCKTON	CA		02/25/2025	8.625	83,399		504,881
100196705	DUNWOODY	GA		02/25/2025	9.000	159,573		583,155
100196706	LOS ALAMITOS	CA		02/25/2025	9.000	128,674		1,469,614
100196707	SALEM	OR		02/25/2025	8.375	105,205		685,243
100196708	LOGANVILLE	GA		02/25/2025	8.875	37,556		342,410
100196709	PAEONIAN SPRINGS	VA		02/25/2025	8.875	171,627		1,619,154
100196710	PULASKI	WI		02/25/2025	10.000	75,754		254,757
100196711	GOBLES	MI		02/25/2025	8.750	47,206		200,000
100196712	MERRITT ISLAND	FL		02/25/2025	8.625	103,244		772,000
100196713	HENRICO	VA		02/25/2025	9.000	63,214		418,759
100196714	LIDO BEACH	NY		02/25/2025	8.000	36,312		940,505
100196715	FLORAL PARK	NY		02/25/2025	8.750	36,436		1,120,419
100196716	BROKEN ARROW	OK		02/25/2025	9.750	37,800		286,482
100196717	BOWLING GREEN	KY		02/25/2025	9.625	37,748		252,000
100196719	HANAPEPE	HI		02/25/2025	9.250	36,970		814,419
100196720	CLINTON	IL		02/25/2025	9.250	36,961		190,000
100196721	LA CRESCENTA	CA		02/25/2025	8.875	68,639		1,004,512
100196722	VANCOUVER	WA		02/25/2025	9.500	53,450		455,617
100196723	GRANADA HILLS	CA		02/25/2025	9.125	53,708		820,624
100196724	PORTLAND	OR		02/25/2025	10.500	132,866		1,414,000
100196725	SPARTANBURG	SC		02/25/2025	9.125	37,110		282,734
100196726	CEDAR HILLS	UT		02/25/2025	8.625	128,945		433,726
100196727	FRASER	MI		02/25/2025	8.875	74,398		405,248
100196728	CHICAGO	IL		02/25/2025	11.750	58,902		315,124
100196729	HUDSON	WI		02/25/2025	9.875	53,699		542,643
100196730	DIXON	CA		02/25/2025	8.625	37,562		533,325
100196731	FRESNO	CA		02/25/2025	9.375	83,301		323,573
100196732	PAONIA	CO		02/25/2025	9.250	62,784		407,566
100196733	COLO SPGS	CO		02/25/2025	8.625	82,595		277,890
100196734	MILACA	MN		02/25/2025	9.125	40,936		296,363
100196735	BAY SHORE	NY		02/25/2025	8.750	46,633		508,872
100196737	LOCHBUIE	CO		02/25/2025	9.500	67,961		441,298
100196738	MABELVALE	AR		02/25/2025	10.625	36,891		230,549
100196739	GOFFSTOWN	NH		02/25/2025	8.875	120,356		464,743
100196740	AMERICAN CANYON	CA		02/25/2025	8.875	62,504		814,522
100196741	SPRINGFIELD	OR		02/25/2025	9.750	43,943		380,184
100196742	ATHENS	AL		02/25/2025	8.125	36,522		296,938
100196743	BURLINGAME	CA		02/25/2025	8.125	118,956		1,265,423
100196744	SAN DIEGO	CA		02/25/2025	8.750	68,828		1,532,623
100196745	LUNENBURG	VA		02/25/2025	8.500	53,411		353,225
100196746	SALT LAKE CITY	UT		02/25/2025	8.375	199,331		686,476
100196747	HARRISON TOWNSHIP	MI		02/25/2025	7.750	51,247		229,979
100196748	WAIKOLOA	HI		02/25/2025	8.500	102,044		1,154,310
100196749	TUCSON	AZ		02/25/2025	8.000	36,324		307,588
100196750	MAPLE GROVE	MN		02/25/2025	8.875	60,971		388,259
100196751	HAWORTH	NJ		02/25/2025	9.375	150,738		900,000
100196752	EL DORADO	KS		02/25/2025	9.000	52,668		462,504
100196753	NEW LENOX	IL		02/25/2025	9.375	72,838		387,000
100196754	SAN RAMON	CA		02/25/2025	8.250	418,774		1,699,132

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196755	SUNRIVER	OR		02/25/2025	8.500	116,911		1,263,779
100196756	TEMECULA	CA		02/25/2025	9.250	90,550		734,954
100196757	INDIO	CA		02/25/2025	8.750	144,145		610,372
100196758	FALLS CHURCH	VA		02/25/2025	9.625	53,603		613,663
100196759	HIGHLAND	CA		02/25/2025	8.375	270,858		679,677
100196760	MOUNT PLEASANT	MI		02/25/2025	8.625	104,303		301,694
100196761	AIRWAY HEIGHTS	WA		02/25/2025	8.625	37,246		359,675
100196762	LINDA	CA		02/25/2025	8.250	78,508		331,436
100196763	PACIFICA	CA		02/25/2025	8.375	241,139		1,431,295
100196764	LAKE ELSINORE	CA		02/25/2025	9.375	87,367		615,315
100196765	FISHKILL	NY		02/25/2025	9.625	63,219		732,677
100196766	WICHITA	KS		02/25/2025	8.000	106,873		473,110
100196767	HOLLYWOOD	AL		02/25/2025	9.500	46,192		318,356
100196768	BIXBY	OK		02/25/2025	8.875	78,484		663,112
100196769	SACRAMENTO	CA		02/25/2025	7.625	81,885		526,781
100196770	IVINS	UT		02/25/2025	9.375	61,507		385,034
100196771	SPANISH FORK	UT		02/25/2025	8.500	49,692		1,151,555
100196772	SOUTH WINDSOR	CT		02/25/2025	9.375	42,989		579,558
100196773	FLORENCE	AL		02/25/2025	9.750	53,813		234,000
100196774	GREENWOOD	DE		02/25/2025	9.250	73,355		529,000
100196775	MILNER	GA		02/25/2025	8.500	92,162		299,000
100196776	HENDERSON	NV		02/25/2025	8.750	37,140		404,243
100196777	RIVERSIDE	CA		02/25/2025	9.625	48,600		755,782
100196778	TUCSON	AZ		02/25/2025	8.625	56,211		504,010
100196779	GERRARDSTOWN	WV		02/25/2025	9.125	37,571		308,986
100196780	REX	GA		02/25/2025	8.875	83,128		271,872
100196781	SUFFOLK	VA		02/25/2025	10.375	51,337		294,000
100196782	HEMET	CA		02/25/2025	8.750	36,766		381,934
100196783	FONTANA	CA		02/25/2025	8.500	99,672		654,685
100196784	HOBE SOUND	FL		02/25/2025	8.625	56,454		504,104
100196785	MILTON	FL		02/25/2025	9.375	86,391		347,369
100196786	ELBERT	CO		02/25/2025	9.375	78,456		624,984
100196787	MARYSVILLE	WA		02/25/2025	8.750	179,929		791,719
100196788	FAIR OAKS	CA		02/25/2025	9.125	94,781		730,000
100196789	ROSEBURG	OR		02/25/2025	8.750	41,827		387,902
100196790	SAN JOSE	CA		02/25/2025	8.375	105,993		1,241,878
100196791	PASCO	WA		02/25/2025	9.000	172,270		359,739
100196792	RIO RANCHO	NM		02/25/2025	9.125	37,494		334,301
100196793	PORTERVILLE	CA		02/25/2025	8.250	43,014		403,933
100196794	CLEVELAND	OK		02/25/2025	10.000	66,637		378,508
100196795	BATTLE LAKE	MN		02/25/2025	8.500	61,900		681,033
100196796	PALMDALE	CA		02/25/2025	8.250	36,368		721,097
100196797	RANDOLPH	NJ		02/25/2025	8.250	130,789		915,024
100196798	SALINAS	CA		02/25/2025	9.125	99,038		833,000
100196799	ACWORTH	GA		02/25/2025	7.875	144,722		1,226,000
100196800	GREENBANK	WA		02/25/2025	8.125	158,917		552,219
100196801	DECATUR	AL		02/25/2025	10.375	90,539		530,000
100196802	BRADENTON	FL		02/25/2025	10.750	46,385		343,000
100196803	CANTON	GA		02/25/2025	9.250	39,567		412,000
100196804	NATIONAL CITY	CA		02/25/2025	8.000	111,504		629,958
100196805	SOUTHINGTON	CT		02/25/2025	11.125	181,237		560,000
100196806	SAN DIEGO	CA		02/25/2025	8.875	108,113		1,003,000
100196807	KANSAS CITY	MO		02/25/2025	9.125	37,397		182,043
100196808	ALABASTER	AL		02/25/2025	10.250	64,717		397,000
100196809	QUEEN CREEK	AZ		02/25/2025	8.000	75,592		489,531

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196810	ARVADA	CO		02/25/2025	9.375	115,433		1,039,000
100196811	PLACENTIA	CA		02/25/2025	9.250	37,745		941,690
100196812	IDAHO FALLS	ID		02/25/2025	9.625	65,082		381,000
100196813	MURRIETA	CA		02/25/2025	8.875	47,886		746,000
100196814	VIRGINIA BEACH	VA		02/25/2025	9.250	44,180		389,440
100196815	BEAVERTON	OR		02/25/2025	10.500	70,437		423,116
100196816	HARRISBURG	AR		02/25/2025	8.875	47,101		233,725
100196817	SPENCER	OK		02/25/2025	9.625	37,748		255,282
100196818	SAN PABLO	CA		02/25/2025	9.750	72,855		574,830
100196819	AUSTIN	MN		02/25/2025	9.125	69,811		258,221
100196820	MONTESANO	WA		02/25/2025	9.125	37,393		376,000
100196821	COSTA MESA	CA		02/25/2025	8.500	156,965		2,096,986
100196822	SAN DIEGO	CA		02/25/2025	8.750	363,455		1,236,943
100196823	COLORADO SPRINGS	CO		02/25/2025	8.875	37,678		393,000
100196824	SCOTCH PLAINS	NJ		02/25/2025	7.500	121,268		588,516
100196825	TUMWATER	WA		02/25/2025	9.125	89,333		634,975
100196826	MOUNTAIN VIEW	HI		02/25/2025	9.750	119,492		545,000
100196827	LAS CRUCES	NM		02/25/2025	9.375	68,468		425,000
100196828	SAINT PAUL	MN		02/25/2025	8.250	36,955		177,000
100196829	MONTROSE	NY		02/25/2025	8.625	63,181		710,000
100196830	LEHI	UT		02/25/2025	8.750	165,100		577,851
100196832	BELLPORT	NY		02/25/2025	9.250	193,135		1,359,000
100196833	WEST COVINA	CA		02/25/2025	8.625	53,915		827,413
100196834	AMSTON	CT		02/25/2025	9.375	89,969		365,550
100196835	RIVERSIDE	CA		02/25/2025	7.875	159,477		514,612
100196836	SUMMERVILLE	SC		02/25/2025	8.750	42,372		323,926
100196837	CONCORD	CA		02/25/2025	9.500	58,712		630,000
100196839	SAN TAN VALLEY	AZ		02/25/2025	8.750	37,587		381,590
100196840	REDLANDS	CA		02/25/2025	8.750	361,734		1,094,000
100196841	ELIZABETHTOWN	KY		02/25/2025	9.125	64,067		322,000
100196842	LINDEN	NJ		02/25/2025	8.750	36,801		477,757
100196843	MILWAUKEE	WI		02/25/2025	9.125	52,641		155,000
100196844	BAKERSFIELD	CA		02/25/2025	9.375	73,079		548,000
100196845	CLOVIS	CA		02/25/2025	9.875	53,928		515,756
100196846	GLEN ALLEN	VA		02/25/2025	9.875	37,643		571,812
100196847	SAINT PAUL PARK	MN		02/25/2025	9.750	66,704		398,093
100196848	ORLANDO	FL		02/25/2025	9.625	37,748		487,369
100196849	SORRENTO	LA		02/25/2025	9.875	80,892		225,309
100196850	JACKSONVILLE	FL		02/25/2025	9.375	46,916		393,370
100196851	ACWORTH	GA		02/25/2025	9.750	69,682		779,961
100196852	SARALAND	AL		02/25/2025	8.750	48,385		435,741
100196853	WEST SACRAMENTO	CA		02/25/2025	9.500	48,600		640,000
100196854	QUEEN CREEK	AZ		02/25/2025	11.750	77,975		495,175
100196855	SALIDA	CA		02/25/2025	9.000	52,902		500,984
100196856	JURUPA VALLEY	CA		02/25/2025	9.875	43,056		495,405
100196857	BERTHOUD	CO		02/25/2025	9.000	52,992		616,660
100196858	ROACH	MO		02/25/2025	8.875	50,641		381,223
100196859	MARENGO	OH		02/25/2025	8.875	144,002		570,000
100196860	MARIETTA	GA		02/25/2025	9.125	92,182		350,373
100196861	INDEPENDENCE	MO		02/25/2025	8.875	36,159		236,811
100196862	BROKEN ARROW	OK		02/25/2025	9.250	37,745		315,751
100196863	DALY CITY	CA		02/25/2025	8.500	93,430		938,633
100196864	BAYVILLE	NJ		02/25/2025	8.750	36,890		440,076
100196865	LAKE HOPATCONG	NJ		02/25/2025	9.750	51,692		455,477
100196866	TOOELE	UT		02/25/2025	9.750	127,526		470,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196867	ASHLAND	VA		02/25/2025	9.250	37,076		269,468
100196868	AUBURN	ME		02/25/2025	8.500	36,766		317,546
100196869	FOSTER CITY	CA		02/25/2025	8.125	126,400		1,983,306
100196870	IMPERIAL	MO		02/25/2025	8.375	82,529		247,000
100196871	BETHPAGE	NY		02/25/2025	7.750	135,153		801,405
100196872	GADSDEN	AL		02/25/2025	8.750	37,722		441,000
100196873	PORT LUDLOW	WA		02/25/2025	8.750	82,218		594,293
100196874	LAS VEGAS	NV		02/25/2025	9.125	37,500		395,721
100196875	GLENDALE	AZ		02/25/2025	8.875	37,206		483,376
100196876	THE DALLES	OR		02/25/2025	9.500	42,673		622,910
100196877	HERCULES	CA		02/25/2025	7.250	77,252		809,282
100196878	BASEHOR	KS		02/25/2025	8.875	42,655		463,940
100196879	NORTH LAS VEGAS	NV		02/25/2025	8.750	56,473		403,351
100196880	BONNER SPRINGS	KS		02/25/2025	9.000	120,613		203,000
100196882	SUPERIOR	MT		02/25/2025	8.875	37,680		340,000
100196883	CAMPBELL	CA		02/25/2025	8.750	64,056		1,843,075
100196884	SAN JOSE	CA		02/25/2025	9.250	115,306		919,000
100196886	ATLANTA	GA		02/25/2025	9.250	58,612		193,742
100196887	RICHMOND	CA		02/25/2025	8.250	107,700		762,383
100196888	ALBUQUERQUE	NM		02/25/2025	10.125	37,688		248,396
100196889	BRISTOL	CT		02/25/2025	9.000	83,260		329,429
100196890	SAN DIEGO	CA		02/25/2025	7.875	155,050		785,277
100196891	RIDGEFIELD	CT		02/25/2025	8.625	53,197		767,056
100196892	HAMMOND	LA		02/25/2025	7.875	84,791		357,915
100196893	ARROYO GRANDE	CA		02/25/2025	8.875	83,068		955,314
100196894	BOTHELL	WA		02/25/2025	9.250	121,717		923,766
100196895	ALGONQUIN	IL		02/25/2025	9.125	145,839		522,533
100196896	FRESNO	CA		02/25/2025	9.750	37,354		355,041
100196897	29 PALMS	CA		02/25/2025	10.375	46,921		570,961
100196898	FREDERICKSBURG	VA		02/25/2025	9.500	63,694		575,010
100196899	HADDONFIELD	NJ		02/25/2025	9.000	53,919		608,513
100196900	INDIO	CA		02/25/2025	8.625	103,210		719,700
100196901	SAN RAMON	CA		02/25/2025	8.250	244,391		2,237,455
100196902	ROY	UT		02/25/2025	8.000	66,870		462,104
100196904	LAKEWOOD	CO		02/25/2025	8.125	91,311		660,096
100196905	AIKEN	SC		02/25/2025	8.875	42,514		351,359
100196906	COVENTRY TOWNSHIP	OH		02/25/2025	9.375	57,045		329,328
100196907	LA JUNTA	CO		02/25/2025	9.125	42,900		268,457
100196908	ATLANTA	GA		02/25/2025	9.750	64,620		228,079
100196909	EVANSTON	IL		02/25/2025	9.875	114,697		665,681
100196910	CANAL WHCHSTR	OH		02/25/2025	8.625	94,805		295,843
100196911	KUNA	ID		02/25/2025	8.500	37,344		372,239
100196912	HUNTLEY	IL		02/25/2025	9.125	48,888		356,296
100196913	SEMINOLE	FL		02/25/2025	8.375	131,440		754,644
100196914	SAGINAW	MI		02/25/2025	9.375	123,205		313,912
100196915	GARDEN GROVE	CA		02/25/2025	8.375	82,722		933,942
100196916	CAVE CREEK	AZ		02/25/2025	8.375	52,979		507,087
100196917	VALRICO	FL		02/25/2025	8.750	98,352		328,397
100196918	CARROLLTON	VA		02/25/2025	9.750	43,081		344,730
100196920	SALEM	OR		02/25/2025	8.750	62,777		397,067
100196921	CHICO	CA		02/25/2025	8.375	37,152		449,650
100196922	MANASSAS	VA		02/25/2025	8.625	152,550		990,698
100196923	STATEN ISLAND	NY		02/25/2025	8.625	61,013		603,020
100196924	LILBURN	GA		02/25/2025	8.375	147,801		473,668
100196925	AUBURN	ME		02/25/2025	9.125	83,325		315,891

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196926	BULLHEAD CITY	AZ		02/25/2025	8.500	117,054		875,279
100196927	NORTHVILLE	MI		02/25/2025	9.125	138,429		525,086
100196928	LAYTON	UT		02/25/2025	7.375	80,551		504,316
100196929	MORENO VALLEY	CA		02/25/2025	8.750	37,499		653,934
100196930	PITMAN	NJ		02/25/2025	9.000	176,509		650,459
100196931	MORGANVILLE	NJ		02/25/2025	9.250	43,038		1,091,429
100196932	CORNVILLE	AZ		02/25/2025	8.125	82,894		599,397
100196933	COLO SPGS	CO		02/25/2025	9.250	37,059		380,436
100196934	ORMOND BEACH	FL		02/25/2025	9.000	68,178		565,829
100196935	CRESTLINE	CA		02/25/2025	9.125	64,800		509,458
100196937	SAN PABLO	CA		02/25/2025	7.500	100,762		576,069
100196938	SAN FRANCISCO	CA		02/25/2025	7.875	103,131		1,842,519
100196939	MURRIETA	CA		02/25/2025	7.875	121,108		715,000
100196940	LAS VEGAS	NV		02/25/2025	8.000	94,194		347,233
100196941	NEWARK	DE		02/25/2025	8.250	56,124		430,373
100196943	SAN DIEGO	CA		02/25/2025	8.625	107,612		513,494
100196944	OREGON CITY	OR		02/25/2025	9.625	53,028		460,548
100196945	GREENSBURG	KY		02/25/2025	9.750	39,620		160,000
100196946	OCALA	FL		02/25/2025	9.625	69,589		290,000
100196947	RANCHO SANTA MARGARITA	CA		02/25/2025	8.375	99,256		1,078,280
100196948	POST FALLS	ID		02/25/2025	9.250	42,732		393,603
100196950	RENO	NV		02/25/2025	8.750	119,586		796,188
100196951	SILVERTHORNE	CO		02/25/2025	9.250	72,476		1,660,906
100196952	BURR HILL	VA		02/25/2025	8.750	72,276		360,398
100196953	TALLAHASSEE	FL		02/25/2025	10.375	65,838		357,000
100196954	ZION	IL		02/25/2025	9.625	56,700		330,660
100196955	LOUISVILLE	KY		02/25/2025	9.125	65,178		358,901
100196956	SAN JOSE	CA		02/25/2025	8.750	105,921		1,109,750
100196957	YORKTOWN HEIGHTS	NY		02/25/2025	9.625	101,052		751,702
100196958	WEST ISLIP	NY		02/25/2025	9.000	139,021		690,000
100196959	WOODSTOCK	GA		02/25/2025	9.625	37,366		375,000
100196960	ATCO	NJ		02/25/2025	8.750	121,736		513,000
100196961	BOILING SPRINGS	SC		02/25/2025	8.750	81,670		340,000
100196963	MASON	OH		02/25/2025	8.375	37,008		396,000
100196964	WHITEHALL	MI		02/25/2025	8.750	42,753		253,729
100196965	ORO VALLEY	AZ		02/25/2025	8.750	123,614		463,558
100196966	HENDERSON	NV		02/25/2025	9.500	117,492		561,785
100196967	SYLVANIA	OH		02/25/2025	10.750	61,028		466,301
100196968	KIHEI	HI		02/25/2025	8.250	420,557		1,615,433
100196970	LIBERTY	SC		02/25/2025	8.625	37,073		230,000
100196971	PORTLAND	OR		02/25/2025	8.750	46,178		818,410
100196973	STOCKTON	CA		02/25/2025	9.750	43,200		548,037
100196974	PEORIA	AZ		02/25/2025	8.625	115,012		578,756
100196976	SANTA CLARITA	CA		02/25/2025	9.125	105,461		855,951
100196977	MURRAY	UT		02/25/2025	9.500	37,747		423,563
100196978	BELT	MT		02/25/2025	9.000	53,919		1,071,000
100196980	NEBRASKA CITY	NE		02/25/2025	9.000	71,247		224,492
100196981	BOW	NH		02/25/2025	8.500	179,908		626,993
100196982	ORLANDO	FL		02/25/2025	8.875	42,584		457,142
100196983	MACON	GA		02/25/2025	9.750	37,749		155,600
100196984	GOOSE CREEK	SC		02/25/2025	8.500	87,607		303,000
100196985	YUMA	AZ		02/25/2025	8.750	104,549		569,711
100196986	GILBERT	AZ		02/25/2025	8.375	191,350		434,923
100196987	OGDEN	UT		02/25/2025	7.875	88,432		300,362
100196988	EAGLE POINT	OR		02/25/2025	9.125	84,257		403,580

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196989	JACKSONVILLE	FL		02/25/2025	11.250	68,382		395,723
100196990	ROSEVILLE	CA		02/25/2025	9.000	104,197		792,251
100196991	VALLEY STREAM	NY		02/25/2025	9.875	81,890		750,000
100196993	SANDIA PARK	NM		02/25/2025	8.875	53,751		616,802
100196994	STATEN ISLAND	NY		02/25/2025	8.625	36,554		486,350
100196995	GRAND LEDGE	MI		02/25/2025	8.875	85,123		241,000
100196996	LANEXA	VA		02/25/2025	8.625	53,096		503,790
100196997	RIDGEFIELD PARK	NJ		02/25/2025	8.375	128,089		567,812
100196998	GLENDALE	AZ		02/25/2025	8.000	52,352		450,551
100196999	MILILANI	HI		02/25/2025	8.625	73,424		1,390,533
100197000	MEQUON	WI		02/25/2025	8.625	37,185		313,639
100197001	CHRISTIANSBURG	VA		02/25/2025	8.875	147,254		501,000
100197002	LANSING	MI		02/25/2025	8.875	95,059		395,409
100197003	DAVISON	MI		02/25/2025	9.875	67,769		246,489
100197004	CHESAPEAKE	VA		02/25/2025	9.125	86,193		303,000
100197006	BOUNTIFUL	UT		02/25/2025	8.500	52,630		544,663
100197007	KEAAU	HI		02/25/2025	8.875	273,909		686,982
100197008	JACKSONVILLE	FL		02/25/2025	10.000	202,415		538,000
100197010	PORTLAND	OR		02/25/2025	9.000	84,839		1,054,839
100197011	KEY WEST	FL		02/25/2025	8.250	82,305		842,725
100197012	EVERETT	WA		02/25/2025	8.375	103,134		788,843
100197013	LEXINGTON	SC		02/25/2025	9.750	80,740		540,526
100197014	WICKENBURG	AZ		02/25/2025	8.875	117,701		929,813
100197015	UNION	WA		02/25/2025	7.875	117,731		615,139
100197016	LYNCHBURG	VA		02/25/2025	8.500	89,625		298,817
100197017	CLANTON	AL		02/25/2025	8.500	52,850		251,000
100197018	HARTSELLE	AL		02/25/2025	9.125	37,411		202,577
100197019	CLEARBROOK	MN		02/25/2025	9.500	43,754		160,111
100197021	SCOTTSDALE	AZ		02/25/2025	10.875	309,661		1,040,000
100197022	OXNARD	CA		02/25/2025	8.375	116,870		775,374
100197023	LITTLE ROCK	AR		02/25/2025	9.375	43,020		217,375
100197024	KISSIMMEE	FL		02/25/2025	9.250	106,081		430,000
100197025	SAN FRANCISCO	CA		02/25/2025	9.125	100,902		1,845,000
100197026	LONGMONT	CO		02/25/2025	8.500	105,850		828,426
100197027	GUERNEVILLE	CA		02/25/2025	9.500	127,175		712,000
100197028	DELRAY BEACH	FL		02/25/2025	9.250	107,843		665,014
100197030	BOISE	ID		02/25/2025	8.250	36,757		575,833
100197031	SURPRISE	AZ		02/25/2025	9.875	143,230		530,000
100197033	UNION CITY	GA		02/25/2025	8.000	105,560		320,000
100197034	CORAL SPRINGS	FL		02/25/2025	9.000	52,832		656,000
100197035	BLOOMINGTON	CA		02/25/2025	9.250	58,385		555,000
100197036	OAKLAND	CA		02/25/2025	7.875	104,394		1,460,582
100197037	DUBLIN	VA		02/25/2025	11.250	45,309		264,771
100197038	PAWTUCKET	RI		02/25/2025	9.125	64,439		389,171
100197039	MIAMI	FL		02/25/2025	7.875	73,525		502,262
100197040	ROSEVILLE	CA		02/25/2025	9.125	107,483		660,668
100197041	TAMPA	FL		02/25/2025	9.500	37,366		496,034
100197043	PRESCOTT	AZ		02/25/2025	8.250	86,699		709,000
100197044	BANGOR	ME		02/25/2025	9.500	46,088		344,523
100197045	GLEN ALLEN	VA		02/25/2025	7.250	54,183		572,000
100197046	ELLIJAY	GA		02/25/2025	9.125	61,416		500,486
100197047	SUTTONS BAY	MI		02/25/2025	8.000	172,518		600,000
100197048	RIVERBANK	CA		02/25/2025	9.750	68,384		502,117
100197049	LAS VEGAS	NV		02/25/2025	8.750	59,533		495,974
100197050	SAN DIEGO	CA		02/25/2025	8.750	67,253		1,311,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197051	CHINO	CA		02/25/2025	7.875	102,417		813,000
100197052	LOS ANGELES	CA		02/25/2025	8.750	110,711		1,076,986
100197053	NOVI	MI		02/25/2025	11.750	35,430		689,970
100197055	BATESVILLE	AR		02/25/2025	9.500	37,393		333,504
100197056	BIRCHWOOD	WI		02/25/2025	9.875	37,749		339,920
100197059	SANTA BARBARA	CA		02/25/2025	9.375	85,031		1,525,000
100197060	LAS VEGAS	NV		02/25/2025	8.500	118,283		470,997
100197061	VIRGINIA BEACH	VA		02/25/2025	8.625	119,979		430,658
100197062	SANFORD	FL		02/25/2025	10.000	210,006		700,154
100197063	ROCHESTER	MN		02/25/2025	9.000	103,848		826,316
100197064	BIRCH RUN	MI		02/25/2025	10.500	59,377		180,000
100197065	SYLVANIA	OH		02/25/2025	8.875	52,693		258,678
100197066	DEFIANCE	OH		02/25/2025	8.625	37,363		227,000
100197067	GRANDVIEW	WA		02/25/2025	9.375	40,625		435,876
100197069	ORANGE PARK	FL		02/25/2025	8.875	69,568		413,589
100197070	WAIANAE	HI		02/25/2025	8.625	94,540		837,000
100197071	SAMMAMISH	WA		02/25/2025	7.500	407,997		1,804,077
100197072	SUSSEX	NJ		02/25/2025	8.875	102,336		386,143
100197074	POUGHKEEPSIE	NY		02/25/2025	8.500	50,982		405,376
100197075	HIALEAH	FL		02/25/2025	8.875	48,452		514,471
100197076	NEWARK	DE		02/25/2025	9.250	111,671		447,684
100197079	TEANECK	NJ		02/25/2025	9.375	136,166		546,062
100197080	PAWHUSKA	OK		02/25/2025	9.750	50,214		183,762
100197081	FAIRFIELD	CA		02/25/2025	8.875	37,742		430,934
100197082	RANDOLPH	NJ		02/25/2025	9.000	59,311		516,512
100197083	FLEMINGTON	NJ		02/25/2025	9.250	169,768		469,844
100197084	ORLANDO	FL		02/25/2025	9.375	182,951		655,268
100197085	NORTH LAS VEGAS	NV		02/25/2025	9.000	37,743		385,532
100197086	DERRY	NH		02/25/2025	9.000	37,416		431,652
100197087	PARAGOULD	AR		02/25/2025	9.250	187,410		509,492
100197088	HERRIMAN	UT		02/25/2025	9.375	240,585		695,000
100197089	PERRIS	CA		02/25/2025	8.375	63,804		586,515
100197090	SEBASTIAN	FL		02/25/2025	9.250	102,884		510,000
100197092	HENDERSON	NV		02/25/2025	10.250	118,204		407,000
100197093	PEARCY	AR		02/25/2025	9.375	82,613		528,213
100197094	PINE ISLAND	MN		02/25/2025	8.875	69,098		504,000
100197095	STEEP FALLS	ME		02/25/2025	8.875	52,733		586,120
100197096	ROCKLIN	CA		02/25/2025	8.375	209,492		857,390
100197097	SAINT CHARLES	MO		02/25/2025	11.750	37,760		200,000
100197098	LITTLE EGG HARBOR	NJ		02/25/2025	9.750	59,319		509,000
100197099	PLANTATION	FL		02/25/2025	8.625	155,636		535,000
100197100	GUTHRIE	OK		02/25/2025	9.000	40,472		244,000
100197101	COLORADO SPRINGS	CO		02/25/2025	8.750	40,042		475,000
100197102	EAGLE MOUNTAIN	UT		02/25/2025	10.500	80,900		635,448
100197103	LUTZ	FL		02/25/2025	8.875	59,310		460,496
100197104	WESTON	FL		02/25/2025	9.125	63,342		383,179
100197105	LUTZ	FL		02/25/2025	8.625	158,647		900,317
100197106	SAINT LOUIS	MO		02/25/2025	8.000	84,013		503,000
100197107	ALBUQUERQUE	NM		02/25/2025	9.625	37,109		294,314
100197108	SOUTH ORANGE	NJ		02/25/2025	7.500	202,733		456,850
100197109	TALLAHASSEE	FL		02/25/2025	9.125	69,517		443,225
100197110	SAN BERNARDINO	CA		02/25/2025	8.500	55,042		419,943
100197113	CLOVIS	CA		02/25/2025	8.125	113,452		726,448
100197114	SIMI VALLEY	CA		02/25/2025	8.375	214,631		1,294,000
100197116	LA MESA	CA		02/25/2025	9.500	91,278		650,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197117	BAKERSFIELD	CA		02/25/2025	9.375	57,910		287,000
100197118	HOLLYWOOD	SC		02/25/2025	9.000	37,527		423,953
100197119	SAVANNAH	GA		02/25/2025	9.250	37,325		462,314
100197120	LAS VEGAS	NV		02/25/2025	8.500	105,359		857,097
100197121	CHITTENANGO	NY		02/25/2025	9.375	92,690		310,155
100197122	FONTANA	CA		02/25/2025	8.375	82,641		679,000
100197123	WHITTIER	CA		02/25/2025	7.875	103,446		1,010,934
100197124	UPLAND	CA		02/25/2025	8.125	86,469		879,000
100197125	YORKTOWN HEIGHTS	NY		02/25/2025	8.875	162,041		588,449
100197128	PETERSBURG	VA		02/25/2025	9.375	101,431		289,680
100197129	SAN DIEGO	CA		02/25/2025	9.625	42,949		1,297,360
100197130	CARMICHAEL	CA		02/25/2025	8.000	96,373		785,756
100197131	OXFORD	FL		02/25/2025	9.250	37,322		384,013
100197132	OKLAHOMA CITY	OK		02/25/2025	10.375	61,858		355,000
100197133	CAPE CORAL	FL		02/25/2025	9.000	88,066		369,109
100197134	ANTIOCH	CA		02/25/2025	8.500	94,205		795,338
100197135	PHOENIX	AZ		02/25/2025	8.500	284,608		702,329
100197136	LAS VEGAS	NV		02/25/2025	10.500	60,675		445,168
100197137	HENDERSON	NV		02/25/2025	11.625	58,596		396,474
100197138	FONTANA	CA		02/25/2025	9.000	115,881		714,691
100197139	HIALEAH	FL		02/25/2025	9.625	64,710		795,569
100197140	MAULDIN	SC		02/25/2025	9.750	70,005		323,389
100197141	WHITTIER	CA		02/25/2025	9.000	144,328		841,364
100197142	INDEPENDENCE	KS		02/25/2025	9.000	125,636		385,068
100197143	GRAHAM	WA		02/25/2025	9.500	48,267		587,328
100197144	COTTAGE GROVE	OR		02/25/2025	8.250	203,356		830,000
100197146	ROMNEY	WV		02/25/2025	10.125	87,841		436,000
100197147	ALEXANDRIA	VA		02/25/2025	9.250	53,067		721,862
100197149	TOLLESON	AZ		02/25/2025	8.375	98,139		402,531
100197150	PORT ST LUCIE	FL		02/25/2025	8.750	116,799		392,661
100197151	RIVERSIDE	RI		02/25/2025	8.250	110,875		385,821
100197152	ATLANTA	GA		02/25/2025	9.250	60,238		224,524
100197153	OROSI	CA		02/25/2025	8.750	71,597		268,000
100197154	OCEANSIDE	CA		02/25/2025	8.375	364,099		1,169,804
100197155	WILMINGTON	DE		02/25/2025	9.875	71,820		583,043
100197156	MCKENNEY	VA		02/25/2025	9.250	48,352		457,364
100197157	RIPON	CA		02/25/2025	9.000	80,740		708,844
100197158	PASCO	WA		02/25/2025	9.125	57,927		486,891
100197159	SURPRISE	AZ		02/25/2025	8.625	55,572		351,284
100197160	ONTARIO	CA		02/25/2025	8.875	52,830		512,751
100197161	LAS VEGAS	NV		02/25/2025	9.500	53,533		503,010
100197162	POULSBO	WA		02/25/2025	8.875	79,115		778,410
100197163	NORTH LAS VEGAS	NV		02/25/2025	9.250	74,603		445,469
100197164	WILMINGTON	DE		02/25/2025	9.750	86,450		468,109
100197165	DELAWARE	OH		02/25/2025	8.875	47,517		513,798
100197166	SAINT GEORGE	UT		02/25/2025	8.875	59,036		693,964
100197167	SAN FRANCISCO	CA		02/25/2025	8.125	134,861		1,125,130
100197168	SIMPSONVILLE	SC		02/25/2025	9.500	75,381		322,136
100197169	SAN FRANCISCO	CA		02/25/2025	8.500	103,652		1,350,758
100197170	ORLANDO	FL		02/25/2025	8.750	84,097		864,099
100197171	CLOVIS	CA		02/25/2025	8.750	259,425		843,304
100197172	LINCOLN CITY	OR		02/25/2025	8.875	97,057		518,686
100197173	SPOKANE	WA		02/25/2025	8.500	85,262		358,885
100197174	ATLANTA	GA		02/25/2025	10.750	61,317		391,167
100197175	RIO VISTA	CA		02/25/2025	9.250	63,942		499,136

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197176	FOUNTAIN	CO		02/25/2025	9.250	72,510		407,000
100197177	SEFFNER	FL		02/25/2025	8.750	53,088		382,390
100197178	FRESNO	CA		02/25/2025	10.125	64,774		379,280
100197179	WEST COVINA	CA		02/25/2025	8.875	70,986		857,935
100197180	CALLAHAN	FL		02/25/2025	8.875	87,475		526,275
100197181	BRENTWOOD	CA		02/25/2025	9.750	37,696		800,893
100197182	CINCINNATI	OH		02/25/2025	8.500	52,389		205,590
100197183	FREDERICKSBURG	VA		02/25/2025	9.500	57,399		570,390
100197184	HIGHLANDS RANCH	CO		02/25/2025	8.250	103,448		580,247
100197186	GULF SHORES	AL		02/25/2025	9.000	47,179		265,396
100197187	HOPE VALLEY	RI		02/25/2025	9.125	42,639		448,940
100197188	ISSAQUAH	WA		02/25/2025	10.500	224,543		1,350,000
100197189	NORTH RIDGEVILLE	OH		02/25/2025	9.125	39,043		343,235
100197190	MORRIS	IL		02/25/2025	8.875	67,580		285,212
100197191	LAWRENCE	KS		02/25/2025	8.375	91,985		378,269
100197192	SAN BRUNO	CA		02/25/2025	8.375	275,900		1,674,890
100197193	LANCASTER	CA		02/25/2025	9.125	244,240		1,088,237
100197194	MISSION VIEJO	CA		02/25/2025	8.500	155,918		1,270,366
100197196	SAN BERNARDINO	CA		02/25/2025	8.875	109,989		546,187
100197197	ATLANTA	GA		02/25/2025	9.125	43,004		278,000
100197198	LOGANVILLE	GA		02/25/2025	9.750	74,539		484,205
100197199	MILLVILLE	NJ		02/25/2025	10.000	37,800		227,000
100197200	MIRAMAR	FL		02/25/2025	9.000	107,462		471,835
100197201	THOUSAND PALMS	CA		02/25/2025	9.000	36,645		404,000
100197202	BOYNTON BEACH	FL		02/25/2025	8.500	85,276		623,848
100197203	OWOSSO	MI		02/25/2025	11.750	37,721		181,000
100197204	SHELTON	CT		02/25/2025	9.500	177,531		510,000
100197205	BERLIN	CT		02/25/2025	9.500	45,102		478,001
100197206	MIRAMAR	FL		02/25/2025	11.000	104,809		700,000
100197208	TAMPA	FL		02/25/2025	9.000	53,919		528,133
100197209	WINSTON	GA		02/25/2025	9.125	107,408		1,120,000
100197210	GARDEN GROVE	CA		02/25/2025	8.625	85,373		910,099
100197211	RIDGELAND	SC		02/25/2025	9.375	54,816		215,000
100197212	KINGSTON	WA		02/25/2025	7.875	103,919		1,337,407
100197213	DOVER	DE		02/25/2025	9.375	97,769		369,000
100197214	FAIR LAWN	NJ		02/25/2025	10.250	140,306		535,000
100197215	BATON ROUGE	LA		02/25/2025	9.250	215,016		465,733
100197216	SAINT CLOUD	FL		02/25/2025	10.125	37,751		487,251
100197217	GREEN COVE SPRINGS	FL		02/25/2025	9.000	42,757		338,246
100197218	RANCHO CUCAMONGA	CA		02/25/2025	8.250	233,142		902,915
100197219	FORT LAUDERDALE	FL		02/25/2025	9.375	215,881		366,447
100197220	SAN DIEGO	CA		02/25/2025	8.000	229,883		1,463,000
100197221	SANTA BARBARA	CA		02/25/2025	9.375	64,595		1,183,247
100197222	VACAVILLE	CA		02/25/2025	9.750	128,857		950,000
100197223	CARSON	CA		02/25/2025	8.625	53,662		731,649
100197225	LEESBURG	FL		02/25/2025	9.500	68,539		242,368
100197226	SNOQUALMIE	WA		02/25/2025	9.250	91,169		1,493,953
100197227	ORANGE	CT		02/25/2025	8.250	91,930		873,753
100197228	TROY	NY		02/25/2025	8.875	57,958		524,690
100197229	ROSEVILLE	CA		02/25/2025	8.875	61,648		522,576
100197231	SUMMERVILLE	SC		02/25/2025	9.000	53,919		582,877
100197232	EDMOND	OK		02/25/2025	9.500	57,035		363,000
100197233	APALACHIN	NY		02/25/2025	10.250	52,889		254,768
100197234	SEATTLE	WA		02/25/2025	7.875	167,923		417,849
100197235	WEST PLAINS	MO		02/25/2025	9.375	42,437		230,157

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197236	TORRANCE	CA		02/25/2025	10.000	397,479		1,650,000
100197237	SANDY	UT		02/25/2025	9.250	315,999		662,000
100197238	WASHINGTON	UT		02/25/2025	9.500	37,339		297,705
100197239	PONTE VEDRA	FL		02/25/2025	8.875	105,415		669,953
100197240	FORT SCOTT	KS		02/25/2025	7.375	105,527		282,394
100197241	SEWARD	AK		02/25/2025	9.500	66,960		374,000
100197242	WEST SALEM	WI		02/25/2025	8.875	37,379		403,303
100197243	SIDNEY	OH		02/25/2025	8.875	90,998		320,981
100197244	LAS VEGAS	NV		02/25/2025	9.375	45,294		536,000
100197245	BOISE	ID		02/25/2025	9.875	135,929		425,447
100197246	CAREY	OH		02/25/2025	9.250	108,542		216,579
100197247	NICHOLASVILLE	KY		02/25/2025	9.500	63,558		291,781
100197248	HAWKINSVILLE	GA		02/25/2025	10.125	43,144		213,019
100197249	LOMA LINDA	CA		02/25/2025	10.000	367,336		766,134
100197250	WESTON	CT		02/25/2025	8.500	158,263		1,969,895
100197251	STANCHORAGE	AK		02/25/2025	9.625	37,563		367,000
100197252	JAMAICA	NY		02/25/2025	9.875	86,284		624,560
100197253	UNION	KY		02/25/2025	8.875	50,683		509,480
100197254	EATON	CO		02/25/2025	8.750	134,266		359,282
100197255	WEST NEW YORK	NJ		02/25/2025	8.250	254,418		2,387,612
100197256	PALM BAY	FL		02/25/2025	9.250	37,391		319,376
100197257	LORAIN	OH		02/25/2025	9.250	42,512		184,133
100197258	GILBERT	AZ		02/25/2025	8.875	52,566		441,629
100197259	WARSAW	KY		02/25/2025	9.500	48,600		177,000
100197260	BLOOMINGTON	MN		02/25/2025	9.375	75,385		632,000
100197261	SACRAMENTO	CA		02/25/2025	8.125	80,660		460,000
100197262	BUCKEYE	AZ		02/25/2025	9.500	112,866		361,965
100197263	RIVERSIDE	CA		02/25/2025	7.875	107,001		886,416
100197264	AUSTELL	GA		02/25/2025	8.375	36,865		444,284
100197265	WENATCHEE	WA		02/25/2025	10.000	37,191		331,549
100197266	ATHENS	AL		02/25/2025	8.125	86,436		600,939
100197267	QUEEN CREEK	AZ		02/25/2025	8.750	69,740		1,211,976
100197268	CHARLESTON	SC		02/25/2025	9.750	69,814		439,178
100197269	BROOKSVILLE	FL		02/25/2025	11.750	61,055		350,076
100197270	LANCASTER	CA		02/25/2025	10.625	72,744		511,981
100197271	WELDON SPRING	MO		02/25/2025	8.625	132,881		974,583
100197272	SARASOTA	FL		02/25/2025	9.000	81,439		443,734
100197273	PARKLAND	FL		02/25/2025	9.000	53,195		1,084,000
100197274	VALLEJO	CA		02/25/2025	9.250	54,000		447,879
100197275	LOS ANGELES	CA		02/25/2025	9.625	75,564		1,060,926
100197276	VANCOUVER	WA		02/25/2025	9.500	53,152		403,550
100197277	TAMPA	FL		02/25/2025	8.500	87,339		623,056
100197278	MILLCREEK	UT		02/25/2025	7.250	80,048		699,539
100197279	SAINT CHARLES	MO		02/25/2025	8.250	83,875		792,881
100197280	CALERA	AL		02/25/2025	9.875	56,242		312,309
100197281	KENESAW	NE		02/25/2025	8.625	58,498		448,887
100197282	ELKO	NV		02/25/2025	8.500	78,027		392,932
100197283	CHICO	CA		02/25/2025	7.875	71,487		681,899
100197284	FRANKLIN PARK	NJ		02/25/2025	8.625	159,286		928,414
100197285	ALBUQUERQUE	NM		02/25/2025	9.250	37,745		251,458
100197286	MONTE VISTA	CO		02/25/2025	8.750	37,151		299,025
100197287	RENO	NV		02/25/2025	11.000	37,800		207,159
100197288	FRESNO	CA		02/25/2025	9.375	66,842		421,754
100197289	MESA	AZ		02/25/2025	7.250	113,218		491,170
100197290	GROVE CITY	OH		02/25/2025	9.250	69,764		531,796

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197291	NORWALK	CA		02/25/2025	8.500	60,636		822,039
100197292	PROSPERITY	SC		02/25/2025	9.375	63,194		633,001
100197293	WEST COLUMBIA	SC		02/25/2025	9.250	36,788		211,353
100197294	LEXINGTON	SC		02/25/2025	8.375	52,252		456,525
100197295	MARTINSBURG	WV		02/25/2025	9.250	42,642		412,074
100197296	YORK	SC		02/25/2025	8.000	359,472		769,404
100197297	HAMPTON	VA		02/25/2025	9.250	80,689		521,767
100197298	CANTERBURY	CT		02/25/2025	9.750	59,618		319,000
100197299	WEST DEPTFORD	NJ		02/25/2025	7.875	80,467		538,684
100197300	MYRTLE CREEK	OR		02/25/2025	8.625	82,478		293,628
100197301	SAN DIEGO	CA		02/25/2025	7.875	102,730		1,366,336
100197302	PITTSBURG	KS		02/25/2025	9.250	58,894		142,000
100197303	WEST BEND	WI		02/25/2025	8.125	91,241		370,518
100197304	CAMBRIA	CA		02/25/2025	8.500	129,556		845,000
100197305	MOUNTAIN VIEW	CA		02/25/2025	7.875	81,684		609,605
100197306	GREENVILLE	SC		02/25/2025	9.000	122,335		460,137
100197307	PLAINFIELD	NJ		02/25/2025	10.500	59,327		498,000
100197308	LITHONIA	GA		02/25/2025	8.500	42,701		233,000
100197309	FLEMINGTON	NJ		02/25/2025	8.500	103,786		670,599
100197310	ANCHORAGE	AK		02/25/2025	9.375	62,456		500,069
100197311	NORTH STONINGTON	CT		02/25/2025	8.250	81,099		511,116
100197312	VENTURA	CA		02/25/2025	9.000	213,987		846,548
100197313	ADDISLEIGH PARK	NY		02/25/2025	9.875	270,248		904,395
100197315	GREELEY	CO		02/25/2025	8.875	64,701		389,250
100197316	FRANKLIN	NH		02/25/2025	9.750	48,534		377,000
100197318	NINETY SIX	SC		02/25/2025	8.500	159,424		1,098,923
100197319	REDMOND	OR		02/25/2025	7.875	51,056		411,403
100197320	STOCKTON	CA		02/25/2025	10.250	68,537		467,495
100197321	LITTLETON	CO		02/25/2025	10.125	63,368		314,270
100197322	COLUMBUS	OH		02/25/2025	8.250	86,061		279,696
100197323	BLAINE	MN		02/25/2025	8.000	46,735		293,291
100197325	HOPEWELL	OH		02/25/2025	8.625	37,410		236,129
100197326	ELKO NEW MARKET	MN		02/25/2025	9.000	37,080		400,168
100197327	GOODYEAR	AZ		02/25/2025	8.875	107,080		509,231
100197328	BROOKSVILLE	FL		02/25/2025	8.750	53,717		341,888
100197329	NEW PORT RICHEY	FL		02/25/2025	9.625	53,925		377,000
100197330	ROME	GA		02/25/2025	9.500	51,278		250,902
100197331	GLENDALE	AZ		02/25/2025	9.875	90,902		355,000
100197332	MENIFEE	CA		02/25/2025	8.875	308,202		680,282
100197333	CHANDLER	AZ		02/25/2025	9.625	37,748		333,931
100197334	DONALDS	SC		02/25/2025	9.250	65,062		224,844
100197335	WADSWORTH	OH		02/25/2025	8.875	52,596		336,626
100197336	AMENIA	NY		02/25/2025	8.750	52,187		361,607
100197337	TYRONE	GA		02/25/2025	8.875	47,859		429,857
100197338	WAUCONDA	IL		02/25/2025	9.875	86,932		277,629
100197339	WADDELL	AZ		02/25/2025	8.750	183,846		933,667
100197340	WOODSTOCK	GA		02/25/2025	9.500	86,198		341,802
100197341	SEA CLIFF	NY		02/25/2025	9.000	160,368		1,645,072
100197342	GREEN VALLEY	AZ		02/25/2025	9.750	112,908		425,000
100197343	OLD LYME	CT		02/25/2025	7.875	100,816		709,512
100197344	PENNINGTON	NJ		02/25/2025	7.500	80,931		1,251,174
100197345	ROBERTSDALE	AL		02/25/2025	8.250	111,359		322,609
100197346	KLAMATH FALLS	OR		02/25/2025	8.750	92,592		487,019
100197347	SUN VALLEY	CA		02/25/2025	8.500	99,789		989,256
100197348	SOUTHFIELD	MI		02/25/2025	9.000	50,150		333,725

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197349	ROY	UT		02/25/2025	8.750	62,740		441,562
100197350	SIMPSONVILLE	SC		02/25/2025	9.125	75,430		519,256
100197351	CHESAPEAKE	VA		02/25/2025	8.875	36,807		619,403
100197352	EVANS	CO		02/25/2025	9.250	68,649		337,308
100197354	MISSION VIEJO	CA		02/25/2025	7.875	57,783		1,211,325
100197355	COLEMAN	MI		02/25/2025	9.000	66,811		261,131
100197356	CARSON	CA		02/25/2025	8.250	36,388		762,204
100197357	BREMERTON	WA		02/25/2025	9.000	75,641		1,074,692
100197358	MESA	AZ		02/25/2025	9.625	37,532		564,666
100197359	CENTREVILLE	VA		02/25/2025	8.750	82,460		876,840
100197360	COUPEVILLE	WA		02/25/2025	8.375	64,361		470,727
100197361	AUBURN	WA		02/25/2025	8.125	81,460		473,560
100197362	RANCHO CUCAMONGA	CA		02/25/2025	8.250	102,382		714,907
100197363	STOCKBRIDGE	GA		02/25/2025	9.000	76,061		263,000
100197364	MODESTO	CA		02/25/2025	9.000	43,200		395,401
100197365	WINDERMERE	FL		02/25/2025	8.875	105,085		962,488
100197366	SAYREVILLE	NJ		02/25/2025	9.500	95,220		460,000
100197367	DULUTH	GA		02/25/2025	8.500	63,601		704,615
100197369	BECKER	MN		02/25/2025	8.375	67,886		479,147
100197370	EUGENE	OR		02/25/2025	10.875	54,637		363,427
100197373	N MIDDLETOWN	NJ		02/25/2025	9.500	88,284		365,028
100197375	AVON BY THE SEA	NJ		02/25/2025	8.875	130,833		3,279,000
100197376	SAINT FRANCIS	MN		02/25/2025	10.125	85,941		376,000
100197377	NAPLES	FL		02/25/2025	9.625	51,262		522,415
100197379	ESCONDIDO	CA		02/25/2025	8.000	101,213		605,569
100197380	CLINTON	ME		02/25/2025	8.750	42,401		238,308
100197381	ROY	WA		02/25/2025	9.875	107,577		780,000
100197383	NIPOMO	CA		02/25/2025	9.500	129,278		725,000
100197385	SURPRISE	AZ		02/25/2025	9.250	94,632		596,000
100197386	PHOENIX	AZ		02/25/2025	9.375	152,890		575,000
100197387	BRANDON	FL		02/25/2025	10.125	84,131		409,000
100197388	DAVENPORT	FL		02/25/2025	9.500	98,093		408,999
100197389	BRIDGEHAMPTON	NY		02/25/2025	9.375	158,762		1,170,000
100197390	SAN DIEGO	CA		02/25/2025	10.000	72,336		713,583
100197391	SMITHFIELD	UT		02/25/2025	7.875	115,770		447,106
100197392	CARMICHAEL	CA		02/25/2025	8.375	208,061		655,728
100197394	LACEY	WA		02/25/2025	9.125	37,138		629,375
100197397	HENDERSON	NV		02/25/2025	11.000	48,101		664,871
100197398	CONWAY	SC		02/25/2025	9.500	68,376		387,424
100197399	SUWANEE	GA		02/25/2025	9.625	37,629		474,458
100197400	ANOKA	MN		02/25/2025	9.500	65,846		424,456
100197401	SALEM	VA		02/25/2025	9.750	37,549		246,671
100197402	SAN FRANCISCO	CA		02/25/2025	8.750	190,174		821,000
100197403	MILLSTONE TOWNSHIP	NJ		02/25/2025	8.500	83,488		1,181,000
100197405	TUJUNGA	CA		02/25/2025	8.000	191,582		762,985
100197407	SCOTTSDALE	AZ		02/25/2025	9.000	45,160		687,087
100197408	ANOKA	MN		02/25/2025	9.375	35,659		205,175
100197409	BRENTWOOD	CA		02/25/2025	8.875	229,819		968,929
100197410	ATHENS	AL		02/25/2025	8.625	82,795		511,811
100197411	MENDHAM	NJ		02/25/2025	11.000	109,319		925,000
100197412	BEND	OR		02/25/2025	9.250	52,947		650,013
100197413	DUNCAN	SC		02/25/2025	9.375	75,492		535,994
100197414	LYNWOOD	CA		02/25/2025	8.625	83,711		552,218
100197415	APOPKA	FL		02/25/2025	8.875	90,653		817,971
100197416	TAMPA	FL		02/25/2025	8.375	57,205		479,966

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197417	SAVANNAH	GA		02/25/2025	9.875	75,445		471,571
100197418	ARLINGTON	AZ		02/25/2025	9.000	95,105		536,000
100197419	MONROEVILLE	NJ		02/25/2025	8.625	84,264		299,392
100197420	GOODYEAR	AZ		02/25/2025	9.250	262,344		625,343
100197421	BUMPASS	VA		02/25/2025	8.875	108,550		383,902
100197422	CLOVER	SC		02/25/2025	8.750	107,182		756,854
100197423	HUDSONVILLE	MI		02/25/2025	8.750	104,784		353,659
100197424	KAPAA	HI		02/25/2025	8.750	211,139		749,427
100197425	MALAGA	WA		02/25/2025	9.500	53,056		343,387
100197426	CUMMING	GA		02/25/2025	7.875	240,440		765,031
100197427	JURUPA VALLEY	CA		02/25/2025	9.625	123,257		860,000
100197428	ELK GROVE	CA		02/25/2025	9.750	74,628		595,632
100197429	ORLAND PARK	IL		02/25/2025	10.125	37,751		243,722
100197431	MAUMELLE	AR		02/25/2025	8.875	113,504		648,146
100197432	MIDDLETOWN	DE		02/25/2025	8.750	107,374		616,895
100197433	INVERNESS	FL		02/25/2025	8.000	134,539		468,223
100197434	TOPEKA	KS		02/25/2025	10.375	61,664		239,000
100197435	ENTERPRISE	AL		02/25/2025	10.875	36,854		152,826
100197436	SPERRY	OK		02/25/2025	8.500	53,147		171,000
100197437	WEST ISLIP	NY		02/25/2025	9.500	67,206		484,199
100197438	YUKON	OK		02/25/2025	11.750	37,760		198,863
100197439	NEWPORT NEWS	VA		02/25/2025	9.375	47,775		316,925
100197440	LAKEWOOD	WA		02/25/2025	9.750	52,744		402,791
100197441	CUMMING	GA		02/25/2025	8.625	265,581		946,263
100197442	WILMINGTON	DE		02/25/2025	9.000	105,448		498,000
100197443	FARMINGTON	UT		02/25/2025	8.625	86,346		662,077
100197444	MORENO VALLEY	CA		02/25/2025	9.875	56,103		554,508
100197445	PHOENIX	AZ		02/25/2025	8.875	59,055		702,043
100197446	MORENO VALLEY	CA		02/25/2025	8.625	119,540		602,276
100197447	NEW LONDON	NH		02/25/2025	7.875	297,900		1,120,048
100197449	SALT LAKE CITY	UT		02/25/2025	9.375	37,564		421,237
100197451	REDFORD	MI		02/25/2025	8.250	36,748		202,378
100197452	STOUGHTON	WI		02/25/2025	8.875	39,987		364,647
100197453	AUBURN	WA		02/25/2025	9.000	71,467		552,564
100197454	SHAKOPEE	MN		02/25/2025	8.625	83,071		507,451
100197455	CASCO	MI		02/25/2025	11.750	54,000		365,708
100197456	ZACHARY	LA		02/25/2025	7.500	97,422		253,640
100197457	FORT COLLINS	CO		02/25/2025	8.750	37,492		537,692
100197458	LITTLE ROCK	AR		02/25/2025	9.875	37,049		221,928
100197459	WATERTOWN	CT		02/25/2025	9.875	43,200		306,029
100197460	BAKERSFIELD	CA		02/25/2025	9.375	59,400		475,000
100197461	COLUMBIA	NJ		02/25/2025	8.750	96,049		403,646
100197462	ORTING	WA		02/25/2025	9.500	53,750		500,307
100197463	CLINTON	WA		02/25/2025	8.375	79,110		738,238
100197464	DEPEW	NY		02/25/2025	8.875	43,037		350,013
100197465	ALEXANDRIA	VA		02/25/2025	9.375	96,639		379,585
100197466	ROGERS	AR		02/25/2025	9.000	37,149		301,559
100197467	LAS VEGAS	NV		02/25/2025	8.750	53,182		619,494
100197468	TEMECULA	CA		02/25/2025	8.125	154,996		678,977
100197469	SOUTH GLASTONBURY	CT		02/25/2025	9.000	58,800		432,952
100197470	PAMPLICO	SC		02/25/2025	9.000	37,800		175,425
100197471	PHILLIPSBURG	NJ		02/25/2025	8.500	69,097		430,761
100197472	HESPERIA	CA		02/25/2025	9.750	37,800		435,308
100197473	RONAN	MT		02/25/2025	8.625	37,378		388,900
100197474	UNION	NJ		02/25/2025	8.375	90,289		536,001

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197475	PRINCETON	MN		02/25/2025	9.250	76,582		324,320
100197476	MORGAN HILL	CA		02/25/2025	9.250	178,133		2,039,905
100197477	SOUTH BOUND BROOK	NJ		02/25/2025	8.875	79,457		403,577
100197478	ANAHEIM	CA		02/25/2025	8.125	418,250		1,546,368
100197479	FREEHOLD	NJ		02/25/2025	9.250	151,388		723,081
100197480	KATHLEEN	GA		02/25/2025	8.875	54,229		308,583
100197481	LOVELAND	CO		02/25/2025	9.625	53,087		649,069
100197483	TORRINGTON	CT		02/25/2025	9.250	53,540		399,425
100197484	WINDSOR	CO		02/25/2025	9.250	57,619		558,540
100197485	SANDY	UT		02/25/2025	8.500	75,830		597,884
100197486	SELAH	WA		02/25/2025	9.000	91,932		920,407
100197487	WINTER GARDEN	FL		02/26/2025	6.125	383,775		560,000
100197488	GRAHAM	NC		02/26/2025	5.250	212,263		302,000
100197489	KAILUA KONA	HI		02/26/2025	6.625	423,837		540,000
100197490	APEX	NC		02/26/2025	7.625	435,057		564,000
100197491	SCOTTSDALE	AZ		02/26/2025	7.250	308,159		1,100,000
100197492	GONZALES	CA		02/26/2025	7.500	579,544		750,000
100197493	ALAMEDA	CA		02/26/2025	6.625	352,065		800,000
100197494	JENKINTOWN	PA		02/26/2025	8.125	591,936		650,000
100197495	CHICAGO	IL		02/26/2025	7.990	223,971		280,000
100197496	COOS BAY	OR		02/26/2025	7.500	214,671		315,000
100197497	SNOHOMISH	WA		02/26/2025	7.125	717,276		1,000,000
100197498	ELLETTSVILLE	IN		02/26/2025	6.750	256,171		363,000
100197499	PALM DESERT	CA		02/26/2025	6.250	320,222		905,000
100197500	ALLENTOWN	NJ		02/26/2025	7.125	390,847		530,000
100197501	WOODLAND	CA		02/26/2025	6.575	295,769		435,000
100197502	VERONA	NJ		02/26/2025	6.990	589,383		825,000
100197503	ORANGE	CA		02/26/2025	5.990	313,191		565,000
100197504	VERNON	CT		02/26/2025	7.125	215,650		285,000
100197505	MOUNT VERNON	WA		02/26/2025	7.375	335,210		615,000
100197506	SHREVEPORT	LA		02/26/2025	8.125	206,585		251,000
100197507	EASTVALE	CA		02/26/2025	6.875	589,619		778,000
100197508	CHICAGO	IL		02/26/2025	7.750	239,092		320,000
100197509	NORTH BEND	WA		02/26/2025	6.990	402,180		565,000
100197510	GLEN ELLYN	IL		02/26/2025	7.125	216,882		280,000
100197511	WOODSTOCK	NY		02/26/2025	7.125	467,577		615,000
100197512	HOUSTON	TX		02/26/2025	7.990	249,251		340,000
100197513	PARAMUS	NJ		02/26/2025	7.125	429,556		860,000
100197514	LABELLE	FL		02/26/2025	7.625	216,342		280,000
100197515	ROCKDALE	IL		02/26/2025	7.125	192,016		240,000
100197516	SEATTLE	WA		02/26/2025	6.625	339,630		588,000
100197517	SOUTH ORANGE	NJ		02/26/2025	6.375	610,752		825,000
100197518	JOHNSTOWN	CO		02/26/2025	5.250	264,702		400,000
100197519	NIKISKI	AK		02/26/2025	6.575	200,821		455,000
100197520	SWEDESBORO	NJ		02/26/2025	8.500	205,243		235,000
100197521	CAMANO ISLAND	WA		02/26/2025	7.125	466,057		1,050,000
100197522	JONESBORO	GA		02/26/2025	7.625	186,742		260,000
100197523	BOSTON	MA		02/26/2025	7.125	348,255		565,000
100197524	BODEGA BAY	CA		02/26/2025	7.500	397,311		587,000
100197525	LAS VEGAS	NV		02/26/2025	7.625	213,129		275,000
100197526	JOHNSTOWN	PA		02/26/2025	7.375	177,113		298,000
100197527	MONTCLAIR	NJ		02/26/2025	7.125	835,790		1,105,000
100197528	CLE ELUM	WA		02/26/2025	7.125	664,730		1,302,000
100197529	GLOUCESTER	MA		02/26/2025	7.250	513,649		1,100,000
100197530	ST CHARLES	IL		02/26/2025	7.750	204,285		275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197531	CYPRESS	TX		02/26/2025	7.750	294,066		370,000
100197532	ELK GROVE	CA		02/26/2025	6.625	448,035		600,000
100197533	ALBANY	OR		02/26/2025	7.625	360,887		469,000
100197534	LITTLE ELM	TX		02/26/2025	7.125	251,892		345,000
100197535	VALLEJO	CA		02/26/2025	5.750	275,310		415,000
100197536	CENTER TUFTONBORO	NH		02/26/2025	8.625	353,192		407,000
100197537	BROCKTON	MA		02/26/2025	7.500	246,379		310,000
100197538	JERSEY CITY	NJ		02/26/2025	6.990	509,600		1,310,000
100197539	MANAHAWKIN	NJ		02/26/2025	7.500	208,060		675,000
100197540	LAKE WORTH	FL		02/26/2025	7.625	333,666		585,000
100197541	BEND	OR		02/26/2025	6.625	292,088		550,000
100197542	BROOKPARK	OH		02/26/2025	7.750	169,161		195,000
100197543	LOS BANOS	CA		02/26/2025	6.375	370,317		610,000
100197544	BUSHKILL	PA		02/26/2025	7.990	254,815		332,000
100197545	NEWARK	NJ		02/26/2025	6.990	366,327		515,000
100197546	WEST MIFFLIN	PA		02/26/2025	7.875	180,894		232,000
100197547	JERSEY CITY	NJ		02/26/2025	7.125	758,851		1,000,000
100197548	FORT EDWARD	NY		02/26/2025	7.625	157,791		385,000
100197549	BOISE	ID		02/26/2025	6.625	288,387		393,000
100197550	ROCKFORD	IL		02/26/2025	7.500	160,607		210,000
100197551	PUYALLUP	WA		02/26/2025	7.375	267,488		480,000
100197552	PALM SPRINGS	CA		02/26/2025	7.125	411,151		1,230,000
100197553	LIVERPOOL	NY		02/26/2025	7.250	234,599		324,000
100197554	NORTH LAS VEGAS	NV		02/26/2025	7.125	362,125		493,000
100197555	BEND	OR		02/26/2025	6.625	343,843		595,000
100197556	SANDUSKY	OH		02/26/2025	7.625	181,256		235,000
100197557	SCHAUMBURG	IL		02/26/2025	8.625	199,909		241,250
100197558	POST FALLS	ID		02/26/2025	6.375	264,490		537,000
100197559	CASA GRANDE	AZ		02/26/2025	6.750	228,261		309,000
100197560	BRISTOL	CT		02/26/2025	7.625	250,673		330,000
100197561	MINNEAPOLIS	MN		02/26/2025	7.625	329,667		425,000
100197562	PORT CLINTON	OH		02/26/2025	7.250	257,275		788,000
100197563	OCEAN CITY	MD		02/26/2025	7.125	180,079		265,000
100197564	MARYSVILLE	WA		02/26/2025	6.750	367,071		485,000
100197565	BOISE	ID		02/26/2025	8.625	330,589		410,000
100197566	HOUSTON	TX		02/26/2025	7.750	296,467		390,000
100197567	MORTON GROVE	IL		02/26/2025	7.500	335,433		480,000
100197568	STANDISH	ME		02/26/2025	7.750	586,083		750,000
100197569	BOSTON	MA		02/26/2025	6.875	615,338		820,000
100197570	SAN DIEGO	CA		02/26/2025	7.875	622,641		753,000
100197571	POCONO LAKE	PA		02/26/2025	8.625	173,973		190,000
100197572	KATY	TX		02/26/2025	6.750	230,168		365,000
100197573	ORO VALLEY	AZ		02/26/2025	7.625	273,955		438,000
100197574	INDIO	CA		02/26/2025	7.625	618,562		875,000
100197575	HOUSTON	TX		02/26/2025	7.250	223,685		300,000
100197576	HIGH POINT	NC		02/26/2025	8.625	289,537		351,000
100197577	JOSHUA TREE	CA		02/26/2025	7.750	312,841		400,000
100197578	EDGEWATER	MD		02/26/2025	6.750	243,822		440,000
100197579	STOCKTON	CA		02/26/2025	7.125	458,633		600,000
100197580	JACKSONVILLE	FL		02/26/2025	7.250	279,745		365,000
100197581	WEST HARTFORD	CT		02/26/2025	7.875	261,647		338,000
100197582	THOMASVILLE	GA		02/26/2025	7.250	406,771		570,000
100197583	NAPA	CA		02/26/2025	6.990	953,017		1,450,000
100197584	WEST LAFAYETTE	IN		02/26/2025	6.875	280,548		380,000
100197585	FAYETTEVILLE	GA		02/26/2025	7.625	214,421		278,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197586	MARYSVILLE	WA		02/26/2025	7.125	419,715		555,000
100197587	ANAHEIM	CA		02/26/2025	7.625	508,717		977,000
100197588	BLAINE	TN		02/26/2025	6.625	159,056		215,000
100197589	JERSEY CITY	NJ		02/26/2025	6.990	670,321		885,000
100197590	NASHUA	NH		02/26/2025	7.125	316,506		415,000
100197591	RAYNHAM	MA		02/26/2025	7.125	296,119		607,000
100197592	CHICAGO	IL		02/26/2025	7.875	564,358		725,000
100197593	NAPLES	FL		02/26/2025	7.875	431,219		550,000
100197594	SCOTTSDALE	AZ		02/26/2025	7.125	322,176		891,030
100197595	ALBUQUERQUE	NM		02/26/2025	7.750	321,730		464,000
100197596	JACKSONS GAP	AL		02/26/2025	7.375	568,542		1,670,000
100197597	GARFIELD	NJ		02/26/2025	6.875	421,940		735,000
100197598	STREAMWOOD	IL		02/26/2025	8.125	246,929		315,000
100197599	FAIRFIELD	CA		02/26/2025	7.125	227,056		495,000
100197600	EASTVALE	CA		02/26/2025	7.125	444,950		724,000
100197601	CHATTANOOGA	TN		02/26/2025	7.750	158,666		215,000
100197602	REYNOLDSBURG	OH		02/26/2025	6.875	340,605		450,000
100197603	WHITE PLAINS	NY		02/26/2025	6.625	404,680		800,000
100197604	BLUE RIDGE	GA		02/26/2025	8.374	425,048		510,000
100197605	NORTH BERGEN	NJ		02/26/2025	7.374	225,645		315,000
100197606	GREAT FALLS	VA		02/26/2025	7.999	1,973,167		3,160,000
100197607	STATEN ISLAND	NY		02/26/2025	8.499	700,039		820,000
100197608	WEST BABYLON	NY		02/26/2025	7.624	611,756		715,000
100197609	LA JOLLA	CA		02/26/2025	8.250	2,510,890		3,500,000
100197610	BROOKLYN	NY		02/26/2025	7.374	857,046		1,200,000
100197611	LONG BRANCH	NJ		02/26/2025	8.624	560,411		685,000
100197612	ESCONDIDO	CA		02/26/2025	8.625	607,010		725,000
100197613	SCOTTSDALE	AZ		02/26/2025	7.249	301,626		710,000
100197614	LAWRENCEVILLE	GA		02/26/2025	7.624	244,768		384,000
100197615	NORTHRIDGE	CA		02/26/2025	7.499	1,080,313		1,510,000
100197617	LOS ANGELES	CA		02/26/2025	7.499	502,215		975,000
100197618	FORT WORTH	TX		02/26/2025	8.374	295,162		385,000
100197619	NORWALK	CA		02/26/2025	8.250	499,190		745,000
100197620	GREER	SC		02/26/2025	6.990	259,262		354,000
100197621	AUBURN	WA		02/26/2025	7.874	454,941		569,000
100197623	WHITTIER	CA		02/26/2025	7.124	642,912		870,000
100197624	MELBOURNE	FL		02/26/2025	6.750	745,379		960,000
100197625	CAMDEN	NJ		02/26/2025	7.874	146,919		190,000
100197626	LONG BEACH	CA		02/26/2025	7.250	244,705		320,000
100197627	PARKS	AZ		02/26/2025	9.375	1,025,734		1,337,000
100197629	PORTSMOUTH	VA		02/26/2025	7.874	155,387		203,000
100197630	BRONX	NY		02/26/2025	7.999	746,410		905,000
100197631	CHICAGO	IL		02/26/2025	8.250	219,572		280,000
100197632	KATY	TX		02/26/2025	7.999	321,801		389,000
100197633	PENNSAUKEN	NJ		02/26/2025	7.000	158,333		340,000
100197634	LITTLE ELM	TX		02/26/2025	7.249	294,340		420,000
100197635	FRISCO	TX		02/26/2025	7.749	338,493		615,000
100197636	HOLLYWOOD	FL		02/26/2025	8.499	607,051		780,000
100197637	NORTH CHESTERFIELD	VA		02/26/2025	9.624	382,766		430,000
100197638	MONROE TOWNSHIP	NJ		02/26/2025	8.249	364,527		440,000
100197639	ALBANY	NY		02/26/2025	7.875	213,183		274,900
100197640	LOS ANGELES	CA		02/26/2025	8.249	542,622		650,000
100197641	BELLFLOWER	CA		02/26/2025	9.249	1,221,532		1,550,000
100197643	ORANGE	CT		02/26/2025	7.374	434,623		535,000
100197644	NORTH HOLLYWOOD	CA		02/26/2025	8.125	1,248,254		1,367,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197645	CALUMET CITY	IL		02/26/2025	9.625	144,351		180,000
100197646	HILLSIDE	NJ		02/26/2025	8.749	428,928		565,000
100197647	NORTH PORT	FL		02/26/2025	6.999	220,596		292,000
100197649	PORTLAND	OR		02/26/2025	7.624	758,884		940,000
100197650	OLD MONROE	MO		02/26/2025	7.999	384,623		536,000
100197651	KERNVILLE	CA		02/26/2025	7.249	232,440		335,000
100197652	VAL VERDE	CA		02/26/2025	7.999	465,078		620,000
100197653	GUNNISON	CO		02/26/2025	8.249	444,335		565,500
100197654	LOS ANGELES	CA		02/26/2025	7.499	2,483,113		3,225,000
100197656	SPRING GROVE	IL		02/26/2025	8.499	260,575		310,000
100197657	WOODBURY	NJ		02/26/2025	8.874	194,653		240,000
100197658	CUTLER BAY	FL		02/26/2025	7.749	691,516		840,000
100197659	PIKESVILLE	MD		02/26/2025	8.499	188,380		250,000
100197660	PROSPER	TX		02/26/2025	7.274	610,690		860,000
100197664	JOHNSTOWN	NY		02/26/2025	7.874	160,166		225,000
100197665	UNITED KINGDOM	GBR		02/28/2025	5.890	114,608		130,000
100197666	UNITED KINGDOM	GBR		02/28/2025	6.990	1,128,003		1,250,000
100197667	UNITED KINGDOM	GBR		02/28/2025	6.590	95,507		100,000
100197668	UNITED KINGDOM	GBR		02/28/2025	5.550	149,946		157,000
100197669	UNITED KINGDOM	GBR		02/28/2025	6.590	183,188		205,000
100197670	UNITED KINGDOM	GBR		02/28/2025	6.590	103,466		125,000
100197671	UNITED KINGDOM	GBR		02/28/2025	6.490	508,012		620,000
100197672	UNITED KINGDOM	GBR		02/28/2025	5.690	81,181		100,000
100197673	UNITED KINGDOM	GBR		02/28/2025	6.990	123,758		140,000
100197674	UNITED KINGDOM	GBR		02/28/2025	6.990	373,852		530,000
100197675	UNITED KINGDOM	GBR		02/28/2025	5.890	71,630		80,000
100197676	UNITED KINGDOM	GBR		02/28/2025	7.090	406,081		450,000
100197677	UNITED KINGDOM	GBR		02/28/2025	5.690	81,181		85,000
100197678	UNITED KINGDOM	GBR		02/28/2025	6.990	92,819		120,000
100197679	UNITED KINGDOM	GBR		02/28/2025	5.690	84,046		90,000
100197680	UNITED KINGDOM	GBR		02/28/2025	5.690	76,405		80,000
100197681	UNITED KINGDOM	GBR		02/28/2025	5.690	71,630		75,000
100197682	UNITED KINGDOM	GBR		02/28/2025	5.690	76,405		80,000
100197683	UNITED KINGDOM	GBR		02/28/2025	5.690	369,293		400,000
100197684	UNITED KINGDOM	GBR		02/28/2025	6.490	68,595		80,000
100197685	UNITED KINGDOM	GBR		02/28/2025	6.240	103,595		110,000
100197686	UNITED KINGDOM	GBR		02/28/2025	6.490	107,726		115,000
100197687	UNITED KINGDOM	GBR		02/28/2025	5.550	114,608		120,000
100197688	UNITED KINGDOM	GBR		02/28/2025	5.550	81,181		85,000
100197689	UNITED KINGDOM	GBR		02/28/2025	5.550	95,507		100,000
100197690	UNITED KINGDOM	GBR		02/28/2025	5.550	85,956		90,000
100197691	UNITED KINGDOM	GBR		02/28/2025	6.990	406,081		450,000
100197692	UNITED KINGDOM	GBR		02/28/2025	5.690	254,353		295,000
100197693	UNITED KINGDOM	GBR		02/28/2025	6.390	94,476		130,000
100197694	UNITED KINGDOM	GBR		02/28/2025	6.690	625,393		650,000
100197695	UNITED KINGDOM	GBR		02/28/2025	5.550	76,405		92,000
100197696	UNITED KINGDOM	GBR		02/28/2025	5.550	111,743		117,000
100197697	UNITED KINGDOM	GBR		02/28/2025	5.550	92,642		97,000
100197698	UNITED KINGDOM	GBR		02/28/2025	6.690	466,960		530,000
100197699	UNITED KINGDOM	GBR		02/28/2025	6.990	180,480		200,000
100197700	UNITED KINGDOM	GBR		02/28/2025	6.090	80,980		85,000
100197701	UNITED KINGDOM	GBR		02/28/2025	6.990	137,939		230,000
100197702	UNITED KINGDOM	GBR		02/28/2025	6.590	282,802		350,000
100197703	UNITED KINGDOM	GBR		02/28/2025	5.690	143,260		150,000
100197704	UNITED KINGDOM	GBR		02/28/2025	5.690	81,181		85,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197705	UNITED KINGDOM	GBR		02/28/2025	6.090	95,271		100,000
100197706	UNITED KINGDOM	GBR		02/28/2025	5.990	78,122		100,000
100197707	UNITED KINGDOM	GBR		02/28/2025	5.990	166,026		210,000
100197708	UNITED KINGDOM	GBR		02/28/2025	6.090	124,358		155,000
100197709	UNITED KINGDOM	GBR		02/28/2025	6.590	168,507		200,000
100197710	UNITED KINGDOM	GBR		02/28/2025	6.590	112,019		117,000
100197711	UNITED KINGDOM	GBR		02/28/2025	5.690	143,073		150,000
100197712	UNITED KINGDOM	GBR		02/28/2025	6.990	90,240		105,000
100197713	UNITED KINGDOM	GBR		02/28/2025	5.550	76,405		80,000
100197714	UNITED KINGDOM	GBR		02/28/2025	5.550	114,608		120,000
100197715	PURMEREND	NLD		02/26/2025	5.250	55,052		54,935
100197716	PURMEREND	NLD		02/26/2025	5.250	5,348		5,337
100197717	RODEN	NLD		02/26/2025	5.200	104,860		200,764
100197718	ROTTERDAM	NLD		02/26/2025	5.100	1,153,463		1,672,000
100197719	UTRECHT	NLD		02/26/2025	4.850	557,857		720,000
100197720	UTRECHT	NLD		02/26/2025	4.800	282,074		440,000
100197721	SCHIEDAM	NLD		02/26/2025	5.100	1,755,315		2,424,748
100197722	SCHIEDAM	NLD		02/26/2025	5.100	2,372,370		3,290,128
100197723	TILBURG	NLD		02/26/2025	5.150	953,180		1,300,000
100197724	FRANEKER	NLD		02/26/2025	4.900	326,570		442,388
100197725	AMSTERDAM	NLD		02/26/2025	4.910	1,000,196		1,271,783
100197726	AMSTERDAM	NLD		02/26/2025	4.910	22,192		28,217
100197727	S-GRAVENHAGE	NLD		02/26/2025	5.200	141,561		315,000
100197728	HOOGEVEEN	NLD		02/26/2025	5.000	703,612		960,000
100197729	ROTTERDAM	NLD		02/26/2025	5.050	471,871		906,000
100197730	WERGEA	NLD		02/26/2025	4.900	1,002,464		2,046,742
100197731	HOOGEVEEN	NLD		02/26/2025	5.200	255,597		304,688
100197732	HOOGEVEEN	NLD		02/26/2025	5.200	17,040		20,313
100197733	HAARLEM	NLD		02/26/2025	4.950	628,078		840,000
100197734	AMSTERDAM	NLD		02/26/2025	4.850	290,987		370,000
100197735	S-GRAVENHAGE	NLD		02/26/2025	4.800	1,330,677		2,116,000
100197736	S-GRAVENHAGE	NLD		02/26/2025	4.800	970,796		1,543,000
100197737	S-GRAVENHAGE	NLD		02/26/2025	5.000	138,416		207,000
100197738	OUDE PEKELA	NLD		02/26/2025	4.850	153,358		195,000
100197739	ALMELO	NLD		02/26/2025	4.800	466,628		884,000
100197740	S-GRAVENHAGE	NLD		02/26/2025	5.200	163,582		195,000
100197741	S-GRAVENHAGE	NLD		02/26/2025	5.200	163,582		195,000
100197742	GELEEN	NLD		02/26/2025	5.000	184,974		294,000
100197743	SCHIEDAM	NLD		02/26/2025	5.100	2,032,856		2,889,541
100197744	AALSMEER	NLD		02/26/2025	6.050	629,162		750,000
100197745	AALSMEER	NLD		02/26/2025	6.050	41,944		50,000
100197746	AMSTERDAM	NLD		02/26/2025	4.950	3,643,895		6,935,000
100197747	AMSTERDAM	NLD		02/26/2025	4.950	3,565,249		6,370,000
100197748	AMSTERDAM	NLD		02/26/2025	4.950	3,014,733		5,790,000
100197749	S-GRAVENHAGE	NLD		02/26/2025	4.800	141,561		296,733
100197750	S-GRAVENHAGE	NLD		02/26/2025	4.800	70,256		147,267
100197751	BOLSWARD	NLD		02/26/2025	4.850	314,581		425,000
100197752	ROTTERDAM	NLD		02/26/2025	4.850	2,072,005		2,634,614
100197753	ROTTERDAM	NLD		02/26/2025	4.850	1,183,288		1,504,591
100197754	ROTTERDAM	NLD		02/26/2025	5.000	1,572,904		1,875,000
100197755	ROTTERDAM	NLD		02/26/2025	5.000	104,860		125,000
100197756	AMSTERDAM	NLD		02/26/2025	5.100	1,258,323		1,719,426
100197757	GRONINGEN	NLD		02/26/2025	4.800	139,674		222,000
100197758	AMSTERDAM	NLD		02/26/2025	5.100	1,395,952		1,775,000
100197759	TILBURG	NLD		02/26/2025	5.350	419,441		720,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197760	BERGEN OP ZOOM	NLD.		02/26/2025	5.250	220,207		262,500
100197761	BERGEN OP ZOOM	NLD.		02/26/2025	5.250	14,680		17,500
100197762	AMSTERDAM	NLD.		02/26/2025	5.000	5,977,036		7,729,998
100197763	ZUTPHEN	NLD.		02/26/2025	5.000	481,309		640,000
100197764	S-GRAVENHAGE	NLD.		02/26/2025	5.130	365,700		435,938
100197765	S-GRAVENHAGE	NLD.		02/26/2025	6.195	24,380		29,063
100197766	ROTTERDAM	NLD.		02/26/2025	5.100	167,776		519,047
100198224	BOISE	ID.		02/28/2025	7.375	394,087		485,000
100198225	HURRICANE	UT.		02/28/2025	7.500	571,988		786,000
100198226	CONCORD	NC.		02/28/2025	7.375	352,854		430,000
100198227	MIAMI	FL.		02/28/2025	7.750	532,344		640,000
100198228	PRESCOTT	AZ.		02/28/2025	6.999	419,789		550,000
100198229	BAKERSFIELD	CA.		02/28/2025	7.625	636,754		820,000
100198230	HIALEAH	FL.		02/28/2025	7.625	330,469		410,000
100198231	SEATTLE	WA.		02/28/2025	6.875	549,104		725,000
100198232	WEST SPRINGFIELD	MA.		02/28/2025	7.125	582,204		762,500
100198233	KENT	WA.		02/28/2025	6.875	607,491		895,000
100198234	HOLLYWOOD	FL.		02/28/2025	7.500	491,237		600,000
100198235	SILVERTON	OR.		02/28/2025	6.875	465,930		664,000
100198236	BRIDGEPORT	CT.		02/28/2025	6.999	341,344		450,000
100198237	PUNTA GORDA	FL.		02/28/2025	6.750	689,732		925,000
100198238	HOLLY SPRINGS	NC.		02/28/2025	6.999	254,240		391,000
100198239	ANNA	TX.		02/28/2025	6.750	303,056		475,000
100198240	ESCONDIDO	CA.		02/28/2025	7.250	987,494		1,288,000
100198241	CANTON	GA.		02/28/2025	6.999	648,905		855,000
100198242	LIBERTY HILL	TX.		02/28/2025	6.750	488,900		654,000
100198243	NASHUA	NH.		02/28/2025	7.500	302,736		442,000
100198244	ESCONDIDO	CA.		02/28/2025	7.375	787,108		1,062,000
100198245	HARTFORD	CT.		02/28/2025	7.375	281,824		370,000
100198246	MUSTANG	OK.		02/28/2025	7.125	240,059		300,500
100198247	BELMONT	CA.		02/28/2025	6.875	688,920		1,000,000
100198248	YUKON	OK.		02/28/2025	7.125	248,457		306,500
100198249	SAVANNAH	GA.		02/28/2025	7.999	308,747		375,000
100198250	WASHINGTON	DC.		02/28/2025	6.999	324,054		455,000
100198251	SECANE	PA.		02/28/2025	7.250	247,988		320,000
100198252	CLAYTON	NC.		02/28/2025	7.375	265,659		365,000
100198253	SACRAMENTO	CA.		02/28/2025	7.125	408,485		535,000
100198254	SHELBY	MI.		02/28/2025	8.125	250,066		300,000
100198255	CASTLE PINES	CO.		02/28/2025	6.625	349,394		471,000
100198256	MESA	AZ.		02/28/2025	7.625	342,647		425,000
100198257	JACKSONVILLE	NC.		02/28/2025	7.625	273,997		372,000
100198258	PALMETTO	FL.		02/28/2025	6.875	258,281		330,000
100198259	FARMINGTON	AR.		02/28/2025	7.250	294,591		381,000
100198260	JACKSONVILLE	FL.		02/28/2025	7.250	260,852		340,000
100198261	KAILUA KONA	HI.		02/28/2025	7.625	742,702		955,000
100198262	HILLIARD	OH.		02/28/2025	7.875	309,813		382,000
100198263	RANDOLPH	NJ.		02/28/2025	6.990	563,578		800,000
100198264	LOUISVILLE	KY.		02/28/2025	7.624	215,457		283,000
100198265	RICHMOND HILL	GA.		02/28/2025	6.499	210,100		298,000
100198266	NORTH MYRTLE BEACH	SC.		02/28/2025	7.375	638,273		894,000
100198267	LIBERTY LAKE	WA.		02/28/2025	6.500	231,479		315,000
100198268	LIBERTY LAKE	WA.		02/28/2025	7.250	252,969		330,000
100198269	HOWELL	NJ.		02/28/2025	7.375	516,948		710,000
100198270	PRINCETON JUNCTION	NJ.		02/28/2025	7.625	377,062		525,000
100198271	MCMINNVILLE	OR.		02/28/2025	6.875	688,881		975,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198272	ORLANDO	FL		02/28/2025	7.000	778,885		1,030,000
100198273	ANNA	TX		02/28/2025	6.750	319,027		438,000
100198274	LAS VEGAS	NV		02/28/2025	7.875	322,931		400,000
100198275	ATLANTA	GA		02/28/2025	7.250	244,724		316,000
100198276	SILOAM SPRINGS	AR		02/28/2025	7.625	243,320		293,000
100198277	RALEIGH	NC		02/28/2025	6.875	310,032		409,000
100198278	COLUMBIA	PA		02/28/2025	7.375	242,280		315,000
100198279	NORTH PORT	FL		02/28/2025	7.500	298,915		365,000
100198280	CANTON	GA		02/28/2025	6.990	478,773		690,000
100198281	BLUE JAY	CA		02/28/2025	7.500	303,124		400,000
100198282	CUMMING	GA		02/28/2025	6.990	458,426		647,000
100198283	SEATTLE	WA		02/28/2025	7.000	608,715		800,000
100198284	CORAL SPRINGS	FL		02/28/2025	6.750	509,427		682,500
100198285	AUSTIN	TX		02/28/2025	7.875	306,641		390,000
100198286	SOUTH HAVEN	MI		02/28/2025	7.250	615,154		805,000
100198287	LAKE ELSINORE	CA		02/28/2025	7.125	463,544		580,000
100198288	NEW BRIGHTON	MN		02/28/2025	6.990	233,277		310,000
100198289	CANTON	GA		02/28/2025	7.500	336,678		419,000
100198290	MAPLETON	UT		02/28/2025	6.500	229,326		312,000
100198291	LAWRENCEVILLE	GA		02/28/2025	7.625	247,126		332,000
100198292	MAPLETON	UT		02/28/2025	6.625	317,961		445,000
100198293	NUTLEY	NJ		02/28/2025	6.990	315,480		605,000
100198294	BLOOMFIELD	NJ		02/28/2025	6.990	524,866		750,000
100198295	EDGEWOOD	WA		02/28/2025	6.990	534,113		700,000
100198296	CENTERTON	AR		02/28/2025	7.250	307,131		440,000
100198297	DURHAM	NC		02/28/2025	7.500	322,820		500,000
100198298	MONROE	NC		02/28/2025	7.250	281,545		370,000
100198299	PARMA	ID		02/28/2025	6.990	655,307		860,000
100198300	DOUGLASVILLE	GA		02/28/2025	7.625	269,539		350,000
100198301	FOUNTAIN HILLS	AZ		02/28/2025	7.125	522,579		690,000
100198302	BUDA	TX		02/28/2025	6.490	339,758		456,000
100198303	FALL RIVER	MA		02/28/2025	6.625	334,381		524,000
100198304	KENNESAW	GA		02/28/2025	7.250	240,568		338,000
100198305	ROUND ROCK	TX		02/28/2025	7.625	294,836		398,000
100198306	MISSOULA	MT		02/28/2025	7.990	602,424		775,000
100198307	ANCHORAGE	AK		02/28/2025	7.625	465,881		610,000
100198308	ARLINGTON	TX		02/28/2025	7.750	237,355		315,000
100198309	PORT RICHEY	FL		02/28/2025	7.750	180,668		226,000
100198310	CAMDEN	DE		02/28/2025	6.875	340,772		450,000
100198311	HOUSTON	TX		02/28/2025	7.500	517,756		650,000
100198312	LAS VEGAS	NV		02/28/2025	7.250	828,946		1,252,000
100198313	BOISE	ID		02/28/2025	7.000	395,366		520,000
100198314	PORTLAND	OR		02/28/2025	7.625	801,763		1,063,000
100198315	MESA	AZ		02/28/2025	7.375	314,005		410,000
100198316	GROVE CITY	OH		02/28/2025	7.990	258,826		335,000
100198317	CYPRESS	TX		02/28/2025	6.625	251,311		365,000
100198318	GLENDALE	CA		02/28/2025	7.875	770,096		960,000
100198319	YORK	PA		02/28/2025	7.125	444,850		593,000
100198320	ATHENS	GA		02/28/2025	6.875	295,008		365,000
100198321	FEASTERVILLE TREVOSE	PA		02/28/2025	7.375	258,568		365,000
100198322	CLOVIS	CA		02/28/2025	6.625	380,200		560,000
100198323	MADISON	AL		02/28/2025	7.250	345,267		460,000
100198324	ROSEVILLE	CA		02/28/2025	5.750	404,779		550,000
100198325	RICHARDSON	TX		02/28/2025	6.875	482,960		640,000
100198326	SAINT AUGUSTINE	FL		02/28/2025	5.750	276,299		371,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198327	HORIZON CITY	TX		02/28/2025	8.125	186,169		245,000
100198328	NORTH LAS VEGAS	NV		02/28/2025	5.750	318,537		444,000
100198329	DAVENPORT	FL		02/28/2025	7.000	314,905		390,000
100198330	FULSHEAR	TX		02/28/2025	5.500	217,409		324,000
100198331	ACWORTH	GA		02/28/2025	5.500	284,518		410,000
100198332	BREMERTON	WA		02/28/2025	5.750	334,236		460,000
100198333	LODI	NJ		02/28/2025	7.125	700,148		930,000
100198334	SEAGOVILLE	TX		02/28/2025	6.750	298,419		430,000
100198335	ANNA	TX		02/28/2025	6.990	341,452		500,000
100198336	MOUNT PLEASANT	SC		02/28/2025	8.000	794,813		969,000
100198337	GRAND JUNCTION	CO		02/28/2025	7.375	264,372		350,000
100198338	DENTON	TX		02/28/2025	6.990	290,091		360,000
100198339	MAPLE GROVE	MN		02/28/2025	7.125	242,450		315,000
100198340	LAND O LAKES	FL		02/28/2025	7.625	664,423		812,000
100198341	FORT COLLINS	CO		02/28/2025	7.625	327,266		455,000
100198342	WINTER GARDEN	FL		02/28/2025	7.625	427,870		551,000
100198343	TAYLOR	TX		02/28/2025	7.500	257,065		354,000
100198344	GILBERT	AZ		02/28/2025	7.375	451,745		585,000
100198345	ATLANTA	GA		02/28/2025	6.875	279,356		385,000
100198346	MANHATTAN	KS		02/28/2025	7.875	322,352		416,000
100198347	BROKEN BOW	OK		02/28/2025	7.750	426,211		590,000
100198348	SAVANNAH	GA		02/28/2025	6.875	317,349		460,000
100198349	LAKEWOOD	WA		02/28/2025	6.990	820,738		1,200,000
100198350	BRADENTON	FL		02/28/2025	7.125	373,243		500,000
100198351	RIVERSIDE	CA		02/28/2025	6.875	806,499		1,075,000
100198352	STAUNTON	VA		02/28/2025	7.750	255,242		312,000
100198353	HILLSBORO	OR		02/28/2025	7.125	409,214		565,000
100198354	ANNA	TX		02/28/2025	6.875	308,748		485,000
100198355	CENTERTON	AR		02/28/2025	6.625	257,498		342,000
100198356	JASPER	GA		02/28/2025	7.375	473,535		660,000
100198357	OREM	UT		02/28/2025	7.500	337,820		465,000
100198358	REDDING	CA		02/28/2025	7.375	318,974		420,000
100198359	REDDING	CA		02/28/2025	7.000	265,813		405,000
100198360	ALBANY	OR		02/28/2025	7.125	364,902		481,000
100198361	CASA GRANDE	AZ		02/28/2025	7.250	248,124		325,000
100198362	DUNEDIN	FL		02/28/2025	7.625	287,317		358,000
100198363	DOYLESTOWN	PA		02/28/2025	6.875	304,320		401,000
100198364	FRANKLIN	TN		02/28/2025	7.750	448,757		555,000
100198365	LYMAN	ME		02/28/2025	7.125	511,651		750,000
100198366	CHARLOTTE	NC		02/28/2025	6.990	323,734		425,000
100198367	RALEIGH	NC		02/28/2025	7.500	410,935		550,000
100198368	APEX	NC		02/28/2025	7.125	345,287		455,000
100198369	COLORADO SPRINGS	CO		02/28/2025	6.990	319,329		425,000
100198370	RALEIGH	NC		02/28/2025	7.500	433,945		580,000
100198371	RALEIGH	NC		02/28/2025	7.375	266,415		395,000
100198372	APEX	NC		02/28/2025	7.000	347,562		477,000
100198373	ELLISVILLE	MO		02/28/2025	7.490	315,184		470,000
100198374	LOS ANGELES	CA		02/28/2025	6.625	934,800		1,250,000
100198375	BAKERSFIELD	CA		02/28/2025	7.625	428,928		527,000
100198376	SALEM	OR		02/28/2025	7.490	294,854		385,000
100198377	TOPEKA	KS		02/28/2025	7.490	213,676		288,000
100198378	APEX	NC		02/28/2025	7.500	716,109		895,000
100198379	HALLOWELL	ME		02/28/2025	7.490	307,872		402,600
100198380	NEW SMYRNA BEACH	FL		02/28/2025	6.875	405,344		542,000
100198381	CENTRAL FALLS	RI		02/28/2025	6.875	563,223		750,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198382	CHARLOTTE	NC		02/28/2025	6.500	320,040		435,000
100198383	BOULDER	CO		02/28/2025	7.625	250,413		320,000
100198384	AUBURN	AL		02/28/2025	7.125	256,953		350,000
100198385	NORTH MYRTLE BEACH	SC		02/28/2025	7.000	566,654		750,000
100198386	TEMPLE	TX		02/28/2025	7.500	271,417		410,000
100198387	SELBYVILLE	DE		02/28/2025	6.875	493,871		665,000
100198388	SANDY	UT		02/28/2025	6.990	366,584		510,000
100198389	CHESTERTON	IN		02/28/2025	6.990	299,050		455,000
100198390	LACOMBE	LA		02/28/2025	6.750	234,532		327,000
100198391	DAVIS	WV		02/28/2025	7.125	467,724		610,000
100198392	POCATELLO	ID		02/28/2025	7.875	263,678		341,000
100198393	SAINT LOUIS	MO		02/28/2025	7.875	385,828		500,000
100198394	BURNSVILLE	MN		02/28/2025	7.500	240,344		315,000
100198395	BROCKTON	MA		02/28/2025	7.875	327,433		400,000
100198396	SUMMERVILLE	SC		02/28/2025	7.625	281,016		365,000
100198397	WHEATRIDGE	CO		02/28/2025	7.500	578,970		760,000
100198398	SEEKONK	MA		02/28/2025	6.990	392,231		550,000
100198399	KANSAS CITY	MO		02/28/2025	7.000	349,061		459,000
100198400	SPRINGFIELD	OR		02/28/2025	6.990	301,943		398,000
100198401	DOUGLASVILLE	GA		02/28/2025	7.625	641,995		870,000
100198402	COLOMA	MI		02/28/2025	7.125	260,795		340,000
100198403	OAK ISLAND	NC		02/28/2025	7.375	325,450		450,000
100198404	MILTON	MA		02/28/2025	7.625	541,842		700,000
100198405	KILLEN	AL		02/28/2025	7.125	260,822		340,000
100198406	BLOOMINGTON	CA		02/28/2025	6.750	444,740		600,000
100198407	DURHAM	NC		02/28/2025	6.990	233,333		320,000
100198408	NEW ORLEANS	LA		02/28/2025	7.500	474,217		615,200
100198409	LARAMIE	WY		02/28/2025	7.625	249,777		302,000
100198410	LEHI	UT		02/28/2025	7.375	407,838		502,000
100198411	BRADENTON	FL		02/28/2025	7.500	368,306		480,000
100198412	SAN PABLO	CA		02/28/2025	6.750	464,273		660,000
100198413	COLUMBIA	MO		02/28/2025	7.625	241,716		310,000
100198414	LOS ANGELES	CA		02/28/2025	7.250	352,728		500,000
100198415	HENDERSON	NV		02/28/2025	7.250	262,079		362,500
100198416	WHITE ROCK	NM		02/28/2025	7.875	454,349		555,000
100198417	LAFAYETTE	CO		02/28/2025	6.624	455,743		650,000
100198418	FORT WORTH	TX		02/28/2025	6.625	243,898		327,000
100198419	MILLCREEK	UT		02/28/2025	6.875	399,723		583,200
100198420	FRANKLIN	TN		02/28/2025	7.750	494,604		605,000
100198421	HEMET	CA		02/28/2025	6.750	325,366		465,000
100198422	COLUMBUS	OH		02/28/2025	7.250	441,357		580,000
100198423	LITTLE ELM	TX		02/28/2025	6.990	404,465		605,000
100198424	RED LODGE	MT		02/28/2025	7.000	420,053		568,000
100198425	LAS VEGAS	NV		02/28/2025	7.625	303,356		395,000
100198426	SAINT PETERSBURG	FL		02/28/2025	8.125	452,112		580,000
100198427	OVERGAARD	AZ		02/28/2025	6.875	232,444		316,000
100198428	DELAWARE	OH		02/28/2025	6.750	383,943		525,000
100198429	PORTLAND	ME		02/28/2025	7.750	330,646		445,000
100198430	LAVON	TX		02/28/2025	7.125	294,715		380,000
100198431	BAKERSFIELD	CA		02/28/2025	6.500	435,149		585,000
100198432	NORTH LAS VEGAS	NV		02/28/2025	8.125	237,624		364,000
100198433	EUREKA	CA		02/28/2025	6.875	409,268		625,000
100198434	ATLANTA	GA		02/28/2025	6.875	349,292		460,000
100198435	MALDEN	MA		02/28/2025	7.375	828,826		1,075,000
100198436	DAYTON	OH		02/28/2025	7.625	247,918		327,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198437	HOWELL	NJ		02/28/2025	7.300	462,938		600,000
100198438	VIRGINIA BCH	VA		02/28/2025	6.875	236,474		320,000
100198439	LAKEVILLE	MN		02/28/2025	7.050	426,393		566,000
100198440	MILLBURN	NJ		02/28/2025	6.950	886,457		1,250,000
100198441	HICKSVILLE	NY		02/28/2025	6.750	573,463		860,000
100198442	VENTNOR CITY	NJ		02/28/2025	6.975	327,051		490,000
100198443	SAINT JOSEPH	MI		02/28/2025	7.100	383,175		610,000
100198444	CHICAGO	IL		02/28/2025	7.750	191,144		250,000
100198445	SEASIDE HEIGHTS	NJ		02/28/2025	6.925	779,492		1,120,000
100198446	KISSIMMEE	FL		02/28/2025	6.625	278,048		370,000
100198447	HOUSTON	TX		02/28/2025	7.375	245,698		325,000
100198448	DENVER	CO		02/28/2025	7.375	415,724		509,000
100198449	NAPERVILLE	IL		02/28/2025	6.900	305,227		450,000
100198450	HIGHWOOD	IL		02/28/2025	7.125	352,658		495,000
100198451	KIRTLAND	OH		02/28/2025	6.990	271,775		375,000
100198452	COMMERCE CITY	CO		02/28/2025	6.990	370,511		472,000
100198453	GLEN ELLYN	IL		02/28/2025	7.750	616,333		810,000
100198454	HENDERSON	NV		02/28/2025	7.125	343,872		423,000
100198455	LAKE MARY	FL		02/28/2025	7.375	536,313		785,000
100198456	HENDERSON	NV		02/28/2025	6.875	315,161		414,900
100198457	EL CAJON	CA		02/28/2025	7.375	906,862		1,180,000
100198458	LEWES	DE		02/28/2025	7.125	261,583		375,000
100198459	BELLEVUE	WA		02/28/2025	7.375	946,365		1,355,000
100198460	AURORA	IL		02/28/2025	7.625	333,777		414,000
100198461	MINNEAPOLIS	MN		02/28/2025	7.750	450,488		585,000
100198462	EVERETT	WA		02/28/2025	6.875	465,393		655,000
100198463	FRESNO	CA		02/28/2025	7.125	283,673		375,000
100198464	DONNELLY	ID		02/28/2025	6.375	404,497		565,000
100198465	ROSEVILLE	CA		02/28/2025	7.250	464,962		664,700
100198466	BRIDGEPORT	PA		02/28/2025	5.125	346,741		510,000
100198467	RALEIGH	NC		02/28/2025	6.625	364,517		490,000
100198468	WILMINGTON	DE		02/28/2025	6.990	380,829		550,000
100198469	LA VERNE	CA		02/28/2025	7.125	815,390		1,065,000
100198470	MIDLOTHIAN	VA		02/28/2025	7.375	334,566		433,000
100198471	DURHAM	NC		02/28/2025	7.125	283,847		405,000
100198472	SAN ANTONIO	TX		02/28/2025	7.625	251,874		309,000
100198473	KURE BEACH	NC		02/28/2025	7.250	577,728		750,000
100198474	RIVERVIEW	FL		02/28/2025	7.375	340,793		465,000
100198475	ELLIJAY	GA		02/28/2025	7.490	406,115		525,000
100198476	LITTLETON	NC		02/28/2025	6.990	808,713		1,102,000
100198477	NEWTOWN	PA		02/28/2025	6.875	411,751		584,000
100198478	MARSHALL	NC		02/28/2025	7.000	417,477		660,000
100198479	EDGEWATER	MD		02/28/2025	8.125	328,676		544,000
100198480	BALTIMORE	MD		02/28/2025	7.750	315,195		370,000
100198481	BOWIE	MD		02/28/2025	6.990	436,011		545,000
100198482	EASTON	MD		02/28/2025	7.500	264,372		325,000
100198483	LAUREL	MD		02/28/2025	7.750	369,735		450,000
100198484	NEW MARKET	MD		02/28/2025	7.125	463,070		572,500
100198485	BOWIE	MD		02/28/2025	8.125	421,978		510,000
100198486	BALTIMORE	MD		02/28/2025	7.625	267,071		310,000
100198487	MCHENRY	MD		02/28/2025	6.624	637,722		815,000
100198488	BELTSVILLE	MD		02/28/2025	7.750	177,578		228,000
100198489	LAUREL	MD		02/28/2025	7.250	266,705		465,000
100198490	NOTTINGHAM	MD		02/28/2025	7.875	270,004		330,000
100198491	NORTH EAST	MD		02/28/2025	8.000	467,675		575,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198492	BERLIN	MD		02/28/2025	7.000	400,023		510,000
100198493	ROCK HALL	MD		02/28/2025	7.625	302,318		369,000
100198494	JARRETTSVILLE	MD		02/28/2025	8.000	315,755		415,000
100198495	HYATTSVILLE	MD		02/28/2025	7.375	369,318		479,000
100198496	NORTH BEACH	MD		02/28/2025	7.125	311,479		405,000
100198497	BALTIMORE	MD		02/28/2025	7.875	331,063		430,000
100198498	GERMANTOWN	MD		02/28/2025	6.624	361,793		486,000
100198499	BALTIMORE	MD		02/28/2025	7.125	327,661		440,000
100198500	SEVERN	MD		02/28/2025	6.990	255,087		345,000
100198501	BALTIMORE	MD		02/28/2025	6.124	229,234		312,000
100198502	EDGEWATER	MD		02/28/2025	7.500	381,548		497,000
100198503	LUTHERVILLE TIMONIUM	MD		02/28/2025	6.990	330,905		440,000
100198504	BEL AIR	MD		02/28/2025	6.990	236,597		330,000
100198505	ABINGDON	MD		02/28/2025	7.375	237,186		312,000
100198506	PIKESVILLE	MD		02/28/2025	7.875	351,739		460,000
100198507	PIKESVILLE	MD		02/28/2025	7.875	351,739		525,000
100198508	OWINGS MILLS	MD		02/28/2025	7.375	214,280		282,000
100198509	FREDERICK	MD		02/28/2025	7.875	350,734		453,000
100198510	CHEVY CHASE	MD		02/28/2025	7.625	789,692		1,250,000
100198511	ELKTON	MD		02/28/2025	7.250	311,283		407,000
100198512	CALIFORNIA	MD		02/28/2025	6.875	286,346		381,000
100198513	HYATTSVILLE	MD		02/28/2025	6.990	413,167		555,000
100198514	BALTIMORE	MD		02/28/2025	7.375	538,296		699,000
100198515	OCEAN CITY	MD		02/28/2025	6.990	282,095		385,000
100198516	HYATTSVILLE	MD		02/28/2025	6.875	387,355		525,000
100198517	CALIFORNIA	MD		02/28/2025	6.990	248,332		325,000
100198518	WALDORF	MD		02/28/2025	6.990	319,709		445,000
100198519	HYATTSVILLE	MD		02/28/2025	7.375	385,163		530,000
100198520	BRANDYWINE	MD		02/28/2025	7.500	339,939		488,000
100198521	BRANDYWINE	MD		02/28/2025	5.750	330,464		467,000
100198522	SILVER SPRING	MD		02/28/2025	6.875	421,206		590,000
100198523	OCEAN CITY	MD		02/28/2025	6.625	368,307		529,000
100198524	BETHESDA	MD		02/28/2025	6.875	786,811		1,110,000
100198525	HALETHORPE	MD		02/28/2025	7.250	133,571		187,000
100198526	SYKESVILLE	MD		02/28/2025	7.000	257,488		360,000
100198527	GLENN DALE	MD		02/28/2025	7.625	534,205		940,000
100198528	ELKRIDGE	MD		02/28/2025	6.490	295,281		427,500
100198529	OCEAN CITY	MD		02/28/2025	8.125	550,904		731,000
100198530	ELLICOTT CITY	MD		02/28/2025	6.624	292,014		475,000
100198531	LAUREL	MD		02/28/2025	6.490	261,183		378,000
100198532	CLINTON	MD		02/28/2025	5.500	269,370		477,000
100198533	CLARKSVILLE	MD		02/28/2025	6.990	303,144		675,000
100198534	BALTIMORE	MD		02/28/2025	6.499	432,025		650,000
100198535	OCEAN CITY	MD		02/28/2025	7.490	246,077		316,000
100198536	CHESTER	MD		02/28/2025	7.625	575,546		761,000
100198537	OCEAN CITY	MD		02/28/2025	6.875	310,488		415,000
100198538	CENTREVILLE	MD		02/28/2025	6.875	370,602		490,000
100198539	SAINT MICHAELS	MD		02/28/2025	6.625	636,647		910,000
100198540	FINKSBURG	MD		02/28/2025	7.000	362,889		510,000
100198541	KINGSVILLE	MD		02/28/2025	7.875	317,717		500,000
100198542	OCEAN CITY	MD		02/28/2025	6.990	339,625		446,000
100198543	OCEAN CITY	MD		02/28/2025	6.990	274,670		450,000
100198864	MESA	AZ		02/28/2025	7.250	229,466		309,000
100198865	GLEN ELLEN	CA		02/28/2025	7.875	1,403,711		1,700,000
100198866	SAN FRANCISCO	CA		02/28/2025	7.500	415,342		1,150,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198867	SANTA MONICA	CA		02/28/2025	6.875	803,623		2,260,000
100198868	BIG BEAR LAKE	CA		02/28/2025	7.750	361,087		445,000
100198870	LONG BEACH	CA		02/28/2025	7.750	216,715		1,550,000
100198871	WEST NEW YORK	NJ		02/28/2025	7.250	750,882		1,085,000
100198872	SPRINGFIELD	OR		02/28/2025	6.875	387,392		518,000
100198873	CANYON COUNTRY	CA		02/28/2025	8.625	662,265		710,000
100198874	LAKE HAVASU CITY	AZ		02/28/2025	7.625	470,250		570,000
100198875	SANTA MARIA	CA		02/28/2025	7.250	285,791		730,000
100198876	PALMDALE	CA		02/28/2025	6.875	244,503		409,000
100198877	VENICE	CA		02/28/2025	7.625	828,605		1,010,000
100198879	MCINTOSH	FL		02/28/2025	7.375	377,852		491,000
100198880	ST GEORGE	UT		02/28/2025	7.750	142,917		190,000
100198881	MEQUON	WI		02/28/2025	7.625	601,045		785,000
100198882	RICHARDSON	TX		02/28/2025	7.875	489,223		585,000
100198883	MARGATE	FL		02/28/2025	6.875	246,772		357,500
100198884	WAIKOLOA	HI		02/28/2025	7.375	411,313		1,050,000
100198885	VENTURA	CA		02/28/2025	6.875	1,528,479		2,600,000
100198886	KUNA	ID		02/28/2025	6.750	287,411		482,000
100198887	MADERA	CA		02/28/2025	7.990	291,375		370,000
100198889	CENTER	TX		02/28/2025	7.250	459,470		725,000
100198890	LOS ANGELES	CA		02/28/2025	8.500	737,481		1,025,000
100198891	POMPANO BEACH	FL		02/28/2025	7.750	317,787		450,000
100198892	CHICAGO	IL		02/28/2025	7.375	187,944		300,000
100198893	YORBA LINDA	CA		02/28/2025	7.125	892,420		1,770,000
100198894	BANGOR	PA		02/28/2025	7.250	153,344		300,000
100198895	RENO	NV		02/28/2025	7.375	991,759		1,200,000
100198896	ARLINGTON	TX		02/28/2025	8.125	165,375		220,000
100198897	TAMPA	FL		02/28/2025	7.750	206,850		330,000
100198898	NEW BRAUNFELS	TX		02/28/2025	7.250	205,186		360,000
100198899	ORLANDO	FL		02/28/2025	7.500	819,431		1,050,000
100198900	LAKEWOOD VILLAGE	TX		02/28/2025	8.990	382,870		430,730
100198901	LONG BEACH	CA		02/28/2025	7.375	836,734		1,125,000
100198903	SANTA FE	NM		02/28/2025	7.500	349,199		445,000
100198907	ST GEORGE	UT		02/28/2025	7.750	129,055		176,000
100198908	MERCED	CA		02/28/2025	7.625	201,194		390,000
100198909	ELGIN	TX		02/28/2025	7.990	673,121		920,000
100198910	CALDWELL	ID		02/28/2025	8.375	407,304		460,000
100198911	LAKE ELSINORE	CA		02/28/2025	7.125	126,204		465,000
100198912	CRYSTAL BEACH	TX		02/28/2025	7.250	257,682		531,000
100198913	CORVALLIS	OR		02/28/2025	7.250	306,503		435,000
100198914	FLORENCE	AZ		02/28/2025	8.000	260,925		355,000
100198915	CORINTH	TX		02/28/2025	7.250	231,235		365,000
100198916	KINGSTON	WA		02/28/2025	6.875	355,129		560,000
100198918	BROOKFIELD	WI		02/28/2025	7.875	386,812		471,000
100198919	SPOKANE	WA		02/28/2025	7.625	483,000		575,000
100198920	DOWNEY	CA		02/28/2025	7.250	413,153		975,000
100198921	SMYRNA	TN		02/28/2025	8.125	285,860		363,000
100198922	ROCKLEDGE	FL		02/28/2025	8.750	194,775		265,000
100198923	ATLANTA	GA		02/28/2025	7.750	199,500		307,000
100198924	GREENFIELD	CA		02/28/2025	7.500	513,533		619,900
100198925	MANTUA	NJ		02/28/2025	8.125	192,938		245,000
100198927	DESOTO	TX		02/28/2025	7.750	330,750		430,000
100198928	CALUMET PARK	IL		02/28/2025	7.900	159,978		195,000
100198929	PUEBLO WEST	CO		02/28/2025	7.250	318,543		449,000
100198931	LINDENHURST	NY		03/03/2025	8.250	562,442		680,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198932	LORAIN	OH		02/28/2025	8.250	114,019		150,000
100198933	COVINGTON	KY		02/28/2025	8.150	196,268		260,000
100198934	COVINGTON	KY		02/28/2025	8.150	185,643		245,000
100198936	DOWNERS GROVE	IL		02/28/2025	7.400	283,073		425,000
100198937	GREENVILLE	NC		02/28/2025	7.810	111,462		155,000
100198938	COVINGTON	KY		02/28/2025	8.160	185,790		245,000
100198939	COVINGTON	KY		02/28/2025	8.150	181,926		240,000
100198940	COVINGTON	KY		02/28/2025	8.150	170,556		225,000
100198942	ANDERSON	SC		02/28/2025	7.350	149,681		210,000
100198944	CLEARWATER	FL		03/03/2025	8.220	259,057		459,300
100198945	LEXINGTON	KY		02/28/2025	7.920	179,463		285,000
100198946	CYNTHIANA	KY		02/28/2025	8.700	185,400		240,000
100198947	EGG HARBOR TOWNSHIP	NJ		02/28/2025	8.370	133,451		215,000
100198948	CHESTER	NY		02/28/2025	8.390	142,913		185,000
100198949	LINCOLN	NE		02/28/2025	6.570	118,444		216,000
100198950	LOWVILLE	NY		02/28/2025	8.140	113,716		160,000
100198951	OMAHA	NE		02/28/2025	6.820	155,950		235,000
100198952	INDEPENDENCE	MO		03/03/2025	7.770	168,182		205,000
100198953	CLEVELAND	OH		02/28/2025	8.820	162,225		210,000
100198954	SHEPHERD	TX		02/28/2025	8.520	316,557		510,000
100198955	TRENTON	NJ		02/28/2025	7.780	153,717		200,000
100198956	DOLTON	IL		02/28/2025	7.650	122,749		170,000
100198957	GREAT NECK	NY		02/28/2025	7.050	979,104		2,400,000
100198958	NEW LONDON	CT		02/28/2025	7.700	323,250		431,000
100198959	OMAHA	NE		02/28/2025	8.950	96,366		125,000
100198961	CARNEGIE	PA		02/28/2025	8.250	278,124		385,000
100198962	DORAL	FL		02/28/2025	7.570	229,206		350,000
100198963	FRANKLINTON	NC		02/28/2025	8.160	252,821		330,000
100198964	BIRMINGHAM	AL		02/28/2025	8.240	137,201		180,000
100198965	TUSCALOOSA	AL		02/28/2025	8.550	253,412		336,000
100198966	JACKSONVILLE	FL		02/28/2025	7.650	186,819		245,000
100198967	EUSTIS	FL		02/28/2025	8.110	172,973		282,000
100198969	BALTIMORE	MD		02/28/2025	8.700	98,738		130,000
100198970	PALESTINE	TX		02/28/2025	8.700	142,660		200,000
100198971	CAMPBELL	TX		02/28/2025	7.520	157,240		269,000
100198972	HOLLYWOOD	FL		03/03/2025	8.150	288,112		518,000
100198973	GARY	IN		02/28/2025	8.060	116,078		150,000
100198974	NEW YORK	NY		02/28/2025	7.320	1,403,500		2,812,000
100198975	SAUK VILLAGE	IL		03/03/2025	8.480	130,646		195,000
100198977	LAKEWOOD	NJ		02/28/2025	7.420	226,103		300,000
100198978	BUFFALO	NY		02/28/2025	8.180	166,973		230,000
100198979	DEPTFORD	NJ		02/28/2025	7.800	199,973		290,000
100198980	BOSSIER CITY	LA		03/03/2025	8.100	81,616		160,000
100198981	EL CERRITO	CA		02/28/2025	6.990	339,959		1,509,000
100198982	PORT ORCHARD	WA		02/28/2025	7.250	397,440		2,250,000
100198983	ESCONDIDO	CA		02/28/2025	7.375	550,955		890,000
100198984	SAN DIEGO	CA		02/28/2025	6.875	509,257		650,000
100198985	BURSON	CA		02/28/2025	7.875	690,576		849,000
100198986	GLENDALE	AZ		02/28/2025	7.490	324,590		455,000
100198987	CHANDLER	AZ		02/28/2025	7.625	1,315,663		2,125,000
100198988	EDINBURG	TX		02/28/2025	9.000	218,636		240,000
100198989	CONCORD	NC		02/28/2025	6.375	256,618		338,000
100198990	MCKINNEY	TX		02/28/2025	7.875	279,536		360,000
100198991	VENICE	FL		02/28/2025	7.625	338,943		448,000
100198992	HOUSTON	TX		02/28/2025	7.750	313,601		415,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198993	GALLATIN	TN		02/28/2025	7.125	233,066		325,000
100198994	GRAHAM	NC		02/28/2025	5.125	179,960		305,000
100198995	WESLEY CHAPEL	FL		02/28/2025	7.125	224,893		330,000
100198996	GALLATIN	TN		02/28/2025	6.875	190,809		320,000
100198997	HOUSTON	TX		02/28/2025	7.990	274,119		355,000
100198998	GALLATIN	TN		02/28/2025	6.875	231,113		315,000
100198999	LONGS	SC		02/28/2025	5.750	155,875		439,000
100199000	DENVER	CO		02/28/2025	7.990	436,393		537,000
100199001	MOLALLA	OR		02/28/2025	6.990	251,600		455,000
100199002	CONWAY	AR		02/28/2025	6.750	143,213		194,500
100199003	FARMINGTON	AR		02/28/2025	7.125	328,590		456,000
100199004	ASHLAND CITY	TN		02/28/2025	6.990	220,396		328,000
100199005	CLAYTON	DE		02/28/2025	6.250	158,634		500,000
100199006	KANNAPOLIS	NC		02/28/2025	6.125	226,103		308,000
100199007	MONROE	NC		02/28/2025	7.125	233,233		325,000
100199008	DACULA	GA		02/28/2025	5.990	231,744		395,000
100199009	MCKINNEY	TX		02/28/2025	7.625	229,709		359,000
100199010	GALLATIN	TN		02/28/2025	7.990	234,427		310,000
100199011	GRAHAM	NC		02/28/2025	4.625	162,368		269,000
100199012	RALEIGH	NC		02/28/2025	6.625	301,155		399,900
100199013	GREENVILLE	TX		02/28/2025	7.375	196,144		279,000
100199014	GALLATIN	TN		02/28/2025	6.990	189,613		300,000
100199015	PORT ANGELES	WA		02/28/2025	7.625	199,156		410,000
100199016	LEWES	DE		02/28/2025	7.875	504,760		654,000
100199017	MCKINNEY	TX		02/28/2025	7.500	238,901		410,000
100199018	CHARLOTTE	NC		02/28/2025	6.625	245,675		350,000
100199019	SPRINGFIELD	MA		02/28/2025	7.625	263,343		436,000
100199020	SONOMA	CA		02/28/2025	6.125	526,750		1,550,000
100199021	VILLA RICA	GA		02/28/2025	7.625	212,134		334,000
100199022	GALLATIN	TN		02/28/2025	6.875	218,926		320,000
100199023	ANNA	TX		02/28/2025	6.250	258,888		362,000
100199024	UPPER MARLBORO	MD		02/28/2025	6.500	200,666		290,000
100199025	CATONSVILLE	MD		02/28/2025	6.375	148,718		293,000
100199026	ANGIER	NC		02/28/2025	6.125	269,699		370,000
100199027	LAVON	TX		02/28/2025	7.625	249,552		325,000
100199028	CONROE	TX		02/28/2025	7.250	205,690		255,000
100199029	LAWRENCEVILLE	GA		02/28/2025	6.500	311,468		435,000
100199030	ANCHORAGE	AK		02/28/2025	6.990	200,200		310,000
100199031	GALLATIN	TN		02/28/2025	7.125	233,066		310,000
100199032	WINTER GARDEN	FL		02/28/2025	7.250	392,797		555,000
100199033	LAKE ELSINORE	CA		02/28/2025	7.990	506,486		659,000
100199034	PUNTA GORDA	FL		02/28/2025	8.125	288,764		360,000
100199035	MONMOUTH	OR		02/28/2025	6.990	305,840		418,000
100199036	KETTERING	OH		02/28/2025	6.125	176,124		245,000
100199037	MILTON	DE		02/28/2025	7.500	616,539		860,000
100199038	WINTER GARDEN	FL		02/28/2025	6.500	374,374		532,000
100199039	LAWRENCEVILLE	GA		02/28/2025	5.750	202,532		430,000
100199040	GRAHAM	NC		02/28/2025	5.625	197,048		300,000
100199041	LAKE ARIEL	PA		02/28/2025	6.990	171,059		263,000
100199042	ANGIER	NC		02/28/2025	6.500	278,777		374,000
100199043	LAKE HUGHES	CA		02/28/2025	7.750	192,780		270,000
100199044	MYRTLE BEACH	SC		02/28/2025	7.250	184,014		407,000
100199045	CHARLOTTE	NC		02/28/2025	7.750	274,000		355,000
100199046	ROSEVILLE	CA		02/28/2025	7.125	460,642		650,000
100199047	HINDSVILLE	AR		02/28/2025	6.990	253,675		440,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199048	HOUSTON	TX		02/28/2025	7.750	185,370		257,000
100199049	SURPRISE	AZ		02/28/2025	7.875	349,895		445,000
100199050	CONCORD	NC		02/28/2025	6.750	233,778		310,000
100199051	CLERMONT	FL		02/28/2025	7.625	273,578		348,000
100199052	ANGIER	NC		02/28/2025	6.500	276,112		395,500
100199053	LEWES	DE		02/28/2025	7.750	694,158		1,000,000
100199054	ANGIER	NC		02/28/2025	6.990	280,609		370,075
100199055	TAMPA	FL		02/28/2025	7.125	201,485		300,000
100199056	HAZELHURST	WI		02/28/2025	7.625	579,597		816,000
100199057	NEWBURGH	NY		02/28/2025	6.990	160,382		210,000
100199058	PENDERGRASS	GA		02/28/2025	8.125	324,813		422,000
100199059	SAINT ROBERT	MO		02/28/2025	6.625	105,030		142,000
100199060	DENVER	CO		02/28/2025	7.500	235,102		313,000
100199061	DAYTONA BEACH	FL		02/28/2025	7.125	328,848		468,000
100199062	MIDDLETON	MA		02/28/2025	7.250	416,825		565,000
100199063	WESLEY CHAPEL	FL		02/28/2025	6.750	216,057		307,000
100199064	MANTECA	CA		02/28/2025	7.375	584,364		765,000
100199065	GALLATIN	TN		02/28/2025	6.875	204,840		345,000
100199066	WINTER GARDEN	FL		02/28/2025	7.125	419,342		560,000
100199067	LAWRENCEVILLE	GA		02/28/2025	6.500	312,246		426,000
100199068	LAWRENCEVILLE	GA		02/28/2025	6.375	283,299		420,000
100199069	DAWSONVILLE	GA		02/28/2025	5.250	336,728		487,000
100199070	HIGHLAND	IL		02/28/2025	7.125	158,204		220,000
100199071	CLARKSVILLE	TN		02/28/2025	5.990	144,950		235,000
100199072	GALLATIN	TN		02/28/2025	6.875	233,344		340,000
100199073	GALLATIN	TN		02/28/2025	7.625	233,831		330,000
100199074	WINNETKA	CA		02/28/2025	6.625	253,942		925,000
100199075	ANTIOCH	TN		02/28/2025	6.125	238,288		454,000
100199076	LAVON	TX		02/28/2025	7.250	195,691		345,000
100199077	VILLA RICA	GA		02/28/2025	7.625	219,377		338,500
100199078	LAWRENCEVILLE	GA		02/28/2025	6.625	295,464		429,000
100199079	MONROE	NC		02/28/2025	7.500	237,605		338,000
100199080	ANGIER	NC		02/28/2025	6.625	296,102		430,000
100199081	WOODBRIDGE	NJ		02/28/2025	7.625	195,581		269,000
100199082	HIGHLANDS	NC		02/28/2025	7.250	349,140		630,000
100199083	CHARLOTTE	NC		02/28/2025	6.500	251,953		336,000
100199084	MONROE	NC		02/28/2025	6.990	222,382		317,000
100199085	RALEIGH	NC		02/28/2025	6.625	309,289		411,000
100199086	ANNA	TX		02/28/2025	6.250	259,460		360,000
100199087	REDLANDS	CA		02/28/2025	7.500	399,179		603,000
100199088	CHARLOTTE	NC		02/28/2025	7.375	148,819		363,000
100199089	GRAHAM	NC		02/28/2025	6.750	209,815		293,000
100199090	SAINT CLOUD	FL		02/28/2025	7.625	306,010		405,000
100199091	GRAHAM	NC		02/28/2025	5.875	202,412		305,000
100199092	DELRAN	NJ		02/28/2025	6.990	192,348		260,000
100199093	WOODSTOCK	GA		02/28/2025	5.875	399,035		548,050
100199094	TARZANA	CA		03/03/2025	7.990	4,425,891		6,750,000
100199095	PORTER RANCH	CA		03/03/2025	7.875	1,272,497		1,600,000
100199096	PENSACOLA	FL		03/03/2025	7.625	171,667		240,000
100199097	CANOGA PARK	CA		03/03/2025	7.625	780,971		958,000
100199098	ELMHURST	NY		03/03/2025	7.250	287,355		650,000
100199099	STATEN ISLAND	NY		03/03/2025	7.875	574,875		730,000
100199100	SYKESVILLE	MD		03/03/2025	7.625	425,803		650,000
100199101	VILLAS	NJ		03/03/2025	7.875	446,384		643,000
100199102	SOUTH DAYTONA	FL		03/03/2025	8.000	223,691		279,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199103	JAMAICA	NY		03/03/2025	7.375	391,726		700,000
100199104	LAKELAND	FL		03/03/2025	8.375	275,625		430,000
100199105	SACRAMENTO	CA		03/03/2025	8.875	271,950		375,000
100199106	CLOVIS	CA		03/03/2025	7.490	195,996		412,000
100199107	ORLANDO	FL		03/03/2025	7.375	129,115		250,000
100199108	FAIR LAWN	NJ		03/03/2025	6.875	418,679		821,000
100199109	JAMUL	CA		03/03/2025	7.875	3,008,372		3,900,000
100199110	PORTLAND	ME		03/03/2025	7.875	245,109		448,000
100199111	PAW PAW	MI		03/03/2025	6.875	130,462		373,000
100199112	JURUPA VALLEY	CA		03/03/2025	6.625	377,733		730,000
100199113	KATY	TX		03/03/2025	8.125	194,678		281,000
100199114	FORT MYERS	FL		03/03/2025	9.375	296,100		387,000
100199115	YONKERS	NY		03/03/2025	8.125	619,574		810,000
100199116	SHIRLEY	NY		03/03/2025	7.000	395,976		500,000
100199117	HEMPSTEAD	NY		03/03/2025	8.125	666,630		775,000
100199118	HUNTINGTON BEACH	CA		03/03/2025	6.875	2,485,503		4,100,000
100199119	NORCO	CA		03/03/2025	7.375	1,179,726		1,300,000
100199120	LOS ANGELES	CA		03/03/2025	6.750	1,063,308		2,150,000
100199121	PASADENA	CA		03/03/2025	6.875	962,736		2,075,000
100199122	ALLEN	TX		03/03/2025	7.250	980,083		1,106,000
100199123	SANTA MONICA	CA		04/04/2025	7.125	2,067,422		3,450,000
100199125	AUSTIN	TX		04/04/2025	7.500	1,337,338		3,000,000
100199126	MESA	AZ		04/04/2025	7.500	330,153		465,000
100199130	GRANADA HILLS	CA		04/04/2025	7.125	726,268		1,400,000
100199132	RIVERSIDE	CA		04/04/2025	7.125	884,313		1,220,000
100199133	PITTSBURG	CA		04/04/2025	7.625	362,250		540,000
100199134	ARLINGTON HEIGHTS	IL		04/04/2025	7.875	192,762		245,000
100199136	SIMPSONVILLE	SC		04/04/2025	7.125	363,756		555,000
100199137	BRENTWOOD	TN		04/04/2025	7.500	1,156,393		1,480,000
100199138	VAN NUYS	CA		04/04/2025	6.875	667,530		815,000
100199140	PALM DESERT	CA		04/04/2025	7.375	283,500		569,000
100199144	RIVERSIDE	CA		04/04/2025	7.375	937,466		1,450,000
100199145	DOVER	PA		04/04/2025	7.250	150,671		195,000
100199147	ABILENE	TX		04/04/2025	7.750	170,520		203,000
100199148	COLUMBIA	SC		04/04/2025	7.625	163,197		208,000
100199149	NORRISTOWN	PA		04/04/2025	7.750	146,738		215,000
100199151	TARZANA	CA		04/04/2025	7.125	3,643,955		6,850,000
100199152	SANTA ROSA	CA		04/04/2025	7.625	761,266		1,038,000
100199153	BASALT	CO		04/04/2025	7.125	2,622,337		7,437,500
100199154	HIALEAH	FL		04/04/2025	7.375	453,276		550,000
100199155	MIAMI	FL		04/04/2025	6.875	620,792		842,000
100199157	NORWALK	CA		04/04/2025	7.750	716,736		855,000
100199159	ACWORTH	GA		04/04/2025	7.375	1,238,449		1,595,000
100199160	CONCORD	CA		04/04/2025	7.250	627,988		1,025,000
100199161	VIEW PARK AREA LOS ANGELES	CA		04/04/2025	8.000	1,823,439		2,080,000
100199162	SAN DIEGO	CA		04/04/2025	7.625	619,500		1,850,000
100199163	CITRUS SPRINGS	FL		04/04/2025	7.375	186,949		302,000
100199164	LEHIGH ACRES	FL		04/04/2025	7.750	294,000		380,000
100199166	COALINGA	CA		04/04/2025	7.875	175,350		264,000
100199167	CITRUS SPRINGS	FL		04/04/2025	7.375	194,741		312,000
100199168	FRIENDSWOOD	TX		04/04/2025	7.750	327,600		400,000
100199170	DALLAS	TX		04/04/2025	7.750	544,556		665,000
100199171	SAN CLEMENTE	CA		04/04/2025	6.875	1,368,614		1,837,500
100199172	SAVANNAH	GA		04/04/2025	7.500	222,410		310,000
100199174	SAN ANTONIO	TX		04/04/2025	7.750	163,800		245,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199175	CUTLER BAY	FL		04/04/2025	7.500	695,419		840,000
100199176	ORLANDO	FL		04/04/2025	7.500	233,308		319,000
100199177	SOUTHLAKE	TX		04/04/2025	7.250	1,004,303		1,750,000
100199178	CITRUS SPRINGS	FL		04/04/2025	7.375	186,845		302,000
100199179	MIAMI	FL		04/04/2025	7.375	296,319		360,000
100199180	SPOKANE	WA		04/04/2025	6.875	207,764		275,000
100199181	GLENDALE	CA		04/04/2025	7.500	929,744		1,200,000
100199182	FRESNO	CA		04/04/2025	7.875	297,675		378,000
100199183	DULUTH	GA		04/04/2025	7.125	944,488		1,250,000
100199184	CASTAIC	CA		04/04/2025	7.000	699,808		970,000
100199185	ORLANDO	FL		04/04/2025	7.500	231,933		319,000
100199186	ATLANTA	GA		04/04/2025	7.125	126,555		167,000
100199187	CYPRESS	TX		04/04/2025	7.125	321,728		370,000
100199188	HEARTLAND	TX		04/04/2025	7.875	217,276		266,000
100199189	LAHAINA	HI		04/04/2025	8.000	915,448		1,580,000
100199190	BOZEMAN	MT		04/04/2025	7.625	331,824		455,000
100199192	SAN ANTONIO	TX		04/04/2025	7.375	358,313		455,000
100199193	NAPLES	FL		04/04/2025	7.375	430,574		590,000
100199195	SANFORD	FL		04/04/2025	7.250	155,920		250,000
100199196	SAN DIEGO	CA		04/04/2025	7.250	1,236,729		2,000,000
100199197	VANCOUVER	WA		04/04/2025	7.875	331,013		485,000
100199198	LAS VEGAS	NV		04/04/2025	6.875	1,229,172		1,500,000
100199199	AGOURA HILLS	CA		04/04/2025	7.125	945,604		1,274,000
100199200	TUCSON	AZ		04/04/2025	8.250	205,800		247,000
100199201	AUSTIN	TX		04/04/2025	7.000	603,861		740,000
100199202	ORLANDO	FL		04/04/2025	7.500	229,691		306,000
100199203	OZARK	MO		04/04/2025	7.000	164,854		385,000
100199204	ORLANDO	FL		04/04/2025	7.500	233,275		319,000
100199205	COLUMBUS	GA		04/04/2025	8.125	114,188		145,000
100199206	FLOWERY BRANCH	GA		04/04/2025	6.625	502,577		650,000
100199207	SAN ANTONIO	TX		04/04/2025	7.875	204,750		260,000
100199208	MARANA	AZ		04/09/2025	7.500	2,382,128		2,860,000
100199209	URBANDALE	IA		04/09/2025	7.625	436,600		524,000
100199212	SKOKIE	IL		04/09/2025	7.000	261,099		450,000
100199213	WHITTIER	CA		04/09/2025	7.875	655,200		780,000
100199216	NEWPORT BEACH	CA		04/09/2025	7.375	2,979,000		3,830,000
100199218	KIHEI	HI		04/09/2025	7.250	876,294		1,255,000
100199220	OAKLAND	CA		04/09/2025	7.250	404,893		1,100,000
100199223	SAINT JOHNS	FL		04/09/2025	7.375	1,907,924		2,304,000
100199224	BOZEMAN	MT		04/09/2025	7.500	2,766,617		3,650,000
100199225	SAN DIEGO	CA		04/09/2025	7.125	525,567		919,000
100199226	FOUNTAIN INN	SC		04/09/2025	7.125	323,616		551,000
100199230	WILLOW SPRINGS	IL		04/09/2025	7.250	349,455		425,000
100199231	AMARILLO	TX		04/09/2025	7.750	260,560		296,000
100199232	LAS VEGAS	NV		04/09/2025	7.125	388,184		537,000
100199234	HANFORD	CA		04/09/2025	7.125	310,926		445,000
100199237	SALT LAKE CITY	UT		04/09/2025	7.125	397,298		640,000
100199239	PORT CHARLOTTE	FL		04/09/2025	7.625	466,540		535,000
100199240	RAMONA	CA		04/09/2025	7.500	156,820		715,000
100199241	LAGUNA HILLS	CA		04/09/2025	7.750	1,491,226		1,705,000
100199242	CITRUS SPRINGS	FL		04/09/2025	7.250	192,915		312,000
100199243	SOUTH SAN FRANCISCO	CA		04/09/2025	7.875	956,589		1,140,000
100199246	LOWELL	AR		04/09/2025	6.875	225,116		389,000
100199247	AUSTIN	TX		04/09/2025	7.125	563,727		1,435,000
100199249	VONORE	TN		03/05/2025	7.990	700,259		915,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199250	LA MESA	CA		03/05/2025	7.500	1,104,147		1,520,000
100199251	CASPER	WY		03/05/2025	7.375	270,982		350,000
100199252	GAITHERSBURG	MD		03/05/2025	7.500	266,042		330,000
100199253	ORLANDO	FL		03/05/2025	7.625	344,697		415,000
100199254	SAN DIEGO	CA		03/05/2025	6.990	794,095		1,125,000
100199255	CERRITOS	CA		03/05/2025	7.125	807,091		1,051,777
100199256	DALLAS	TX		03/05/2025	7.625	452,260		550,000
100199257	SOUTH AMBOY	NJ		03/05/2025	6.625	217,043		275,000
100199258	WESTMINSTER	CA		03/05/2025	6.125	763,086		1,060,000
100199259	MONSEY	NY		03/05/2025	7.500	944,991		1,300,000
100199260	RIVERHEAD	NY		03/05/2025	6.990	324,394		475,000
100199261	SANTA BARBARA	CA		03/05/2025	6.990	1,052,268		1,500,000
100199262	BROOKLYN	NY		03/05/2025	6.990	533,216		775,000
100199263	CORTE MADERA	CA		03/05/2025	6.500	791,628		1,000,000
100199264	GARDEN GROVE	CA		03/05/2025	6.625	768,027		1,100,000
100199265	RED LODGE	MT		03/05/2025	7.500	387,754		516,000
100199266	STUART	FL		03/05/2025	6.990	326,803		432,000
100199267	MIAMI GARDENS	FL		03/05/2025	6.500	434,512		550,000
100199268	OAK ISLAND	NC		03/05/2025	6.990	448,425		592,000
100199269	WHITSETT	NC		03/05/2025	6.990	252,984		335,000
100199270	PHOENIX	AZ		03/05/2025	7.875	420,296		510,000
100199271	ATLANTA	GA		03/05/2025	6.990	669,534		877,650
100199272	WESLEY CHAPEL	FL		03/05/2025	6.875	318,858		420,000
100199273	FRESNO	CA		03/05/2025	6.750	333,879		420,000
100199274	CLEARLAKE	CA		03/05/2025	7.500	404,054		525,000
100199275	WEST SACRAMENTO	CA		03/05/2025	6.990	299,900		421,000
100199276	GRASS VALLEY	CA		03/05/2025	7.250	309,478		400,000
100199277	SHELBYVILLE	KY		03/05/2025	7.500	214,150		245,000
100199278	PANAMA CITY BEACH	FL		03/05/2025	7.750	230,093		310,000
100199279	DESERT HOT SPRINGS	CA		03/05/2025	7.500	214,145		335,000
100199280	ARLINGTON	TX		03/05/2025	7.500	253,312		386,950
100199281	BUFORD	GA		03/05/2025	7.250	252,731		395,000
100199282	SUWANEE	GA		03/05/2025	7.125	276,394		410,000
100199283	STATESVILLE	NC		03/05/2025	7.875	274,181		330,000
100199284	OAKLAND PARK	FL		03/05/2025	8.125	358,952		460,000
100199285	GAINESVILLE	FL		03/05/2025	7.875	287,189		405,000
100199286	GILBERT	AZ		03/05/2025	7.750	365,258		445,000
100199287	LAWRENCEVILLE	GA		03/05/2025	7.625	241,105		365,000
100199288	HENDERSON	NV		03/05/2025	7.875	428,384		465,000
100199289	GREENBUSH	MI		03/05/2025	7.250	438,730		480,000
100199290	HAZLETON	PA		03/05/2025	6.990	224,022		295,000
100199291	PRINCETON	TX		03/05/2025	6.750	303,606		410,000
100199292	PALMDALE	CA		03/05/2025	7.250	381,759		580,000
100199293	WINTER PARK	FL		03/05/2025	7.250	327,805		475,000
100199294	SAN ANTONIO	TX		03/05/2025	7.500	584,772		706,000
100199295	ATLANTA	GA		03/05/2025	7.500	376,692		435,000
100199296	OAKLAND	CA		03/05/2025	7.625	419,342		550,000
100199297	SANDY	UT		03/05/2025	7.875	495,019		681,000
100199298	STOCKTON	CA		03/05/2025	7.625	421,626		541,000
100199299	SACRAMENTO	CA		03/05/2025	7.990	438,418		540,000
100199300	KISSIMMEE	FL		03/05/2025	7.625	608,144		660,000
100199301	KISSIMMEE	FL		03/05/2025	7.375	330,340		415,000
100199302	BOYNTON BEACH	FL		03/05/2025	8.125	428,266		620,000
100199303	PACIFIC BEACH	WA		03/05/2025	6.990	640,341		840,000
100199304	STURGEON BAY	WI		03/05/2025	7.990	306,633		399,900

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199305	CHARLOTTE	NC		03/05/2025	7.250	217,870		286,000
100199306	MUNDS PARK	AZ		03/05/2025	6.375	383,821		520,000
100199307	SAINT CHARLES	IL		03/05/2025	7.625	234,775		325,000
100199308	WOODLAND	CA		03/05/2025	7.500	413,053		650,000
100199309	RALEIGH	NC		03/05/2025	7.375	248,331		359,000
100199310	SAN CLEMENTE	CA		03/05/2025	7.500	875,806		1,130,000
100199311	SCOTTSDALE	AZ		03/05/2025	8.250	755,503		915,000
100199312	MANASSAS	VA		03/05/2025	7.875	257,742		310,000
100199313	SEVIERVILLE	TN		03/05/2025	7.500	296,342		320,000
100199314	DECATUR	GA		03/05/2025	7.625	277,708		356,500
100199315	FRESNO	CA		03/05/2025	7.875	274,371		335,000
100199316	CANTON	OH		03/05/2025	7.990	220,332		269,000
100199317	LUPTON	MI		03/05/2025	6.990	238,447		275,000
100199318	GREENVILLE	TX		03/05/2025	7.375	246,902		285,000
100199319	LAGUNA NIGUEL	CA		03/05/2025	7.750	548,955		695,000
100199320	ROUND ROCK	TX		03/05/2025	6.990	271,192		360,000
100199321	EASTMAN	GA		03/05/2025	6.875	218,817		320,000
100199322	PRINCETON	TX		03/05/2025	6.990	315,403		415,000
100199323	TUCSON	AZ		03/05/2025	7.125	235,413		307,500
100199324	LONG BEACH	CA		03/05/2025	7.750	283,720		390,000
100199325	WESTBROOKVILLE	NY		03/05/2025	7.125	206,733		255,000
100199326	HONOLULU	HI		03/05/2025	7.875	331,272		450,000
100199327	LONG BEACH	CA		03/05/2025	7.750	250,983		345,000
100199328	PRINCETON	TX		03/05/2025	7.250	315,969		415,000
100199329	CHARLOTTE	NC		03/05/2025	7.250	442,031		660,000
100199330	BAKERSFIELD	CA		03/05/2025	7.750	459,797		590,000
100199331	CHARLOTTE	NC		03/05/2025	7.250	358,584		470,000
100199332	ATHOL	ID		03/05/2025	7.250	537,890		705,000
100199333	DAVIS	CA		03/05/2025	7.990	777,917		1,159,000
100199334	SAN JOSE	CA		03/05/2025	7.875	793,839		975,000
100199335	BIG BEAR LAKE	CA		03/05/2025	7.250	343,027		445,000
100199336	PRINCETON	TX		03/05/2025	6.750	308,702		410,000
100199337	WILMINGTON	NC		03/05/2025	7.875	596,958		723,000
100199338	PALMYRA	VA		03/05/2025	7.990	228,646		351,000
100199339	BASYE	VA		03/05/2025	7.375	247,503		347,000
100199340	PANAMA CITY BEACH	FL		03/05/2025	7.500	291,111		330,000
100199341	MISSION	KS		03/05/2025	7.875	316,272		385,000
100199342	STOCKTON	CA		03/05/2025	7.875	257,732		320,000
100199343	NORFOLK	VA		03/05/2025	7.625	351,966		489,000
100199344	BEAVERTON	OR		03/05/2025	7.625	381,106		565,000
100199345	LARAMIE	WY		03/05/2025	7.250	278,689		360,000
100199346	FINLAND	MN		03/05/2025	7.625	372,071		488,000
100199347	FRONT ROYAL	VA		03/05/2025	7.750	563,640		646,000
100199348	PAHRUMP	NV		03/05/2025	7.990	312,310		425,000
100199349	FENTON	MO		03/05/2025	7.500	211,939		260,000
100199350	LOS ANGELES	CA		03/05/2025	7.875	223,446		715,000
100199351	LAREDO	TX		03/05/2025	6.990	383,576		507,500
100199352	UNION CITY	CA		03/05/2025	7.500	364,038		470,000
100199353	TAMPA	FL		03/05/2025	7.500	274,356		330,000
100199354	PRINCETON	TX		03/05/2025	7.375	282,556		390,110
100199355	OAKHURST	CA		03/05/2025	6.990	372,706		490,000
100199356	JACKSONVILLE	FL		03/05/2025	7.750	278,229		335,000
100199357	MIAMI	FL		03/05/2025	7.375	626,207		836,000
100199358	CHARLOTTE	NC		03/05/2025	7.750	324,251		390,000
100199359	SAN LUIS	AZ		03/05/2025	7.500	243,732		295,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199360	KEIZER	OR		03/05/2025	7.125	246,346		370,000
100199361	OCEAN CITY	MD		03/05/2025	7.750	317,601		385,000
100199362	BAKERSFIELD	CA		03/05/2025	6.875	281,121		370,000
100199363	LARGO	FL		03/05/2025	6.990	235,794		325,000
100199364	CHARLOTTE	NC		03/05/2025	7.250	274,524		361,000
100199365	ELIZABETH	CO		03/05/2025	7.750	328,928		445,000
100199366	RALEIGH	NC		03/05/2025	7.500	217,920		300,000
100199367	COLUMBUS	OH		03/05/2025	7.750	227,924		250,000
100199368	AUBURN	WA		03/05/2025	7.250	648,608		838,000
100199369	ROUND LAKE BEACH	IL		03/05/2025	6.375	227,137		308,000
100199370	TRACY	CA		03/05/2025	6.875	455,917		635,000
100199371	ALPINE	CA		03/05/2025	7.750	587,861		820,000
100199372	CONROE	TX		03/05/2025	7.500	224,473		300,000
100199373	KENNESAW	GA		03/05/2025	7.250	260,138		315,000
100199374	AMERICAN FORK	UT		03/05/2025	7.375	328,491		400,000
100199375	SACRAMENTO	CA		03/05/2025	8.125	436,514		570,000
100199376	LARAMIE	WY		03/05/2025	7.625	361,153		439,900
100199377	COTTONWOOD	AZ		03/05/2025	7.990	310,981		385,000
100199378	FREDERICKSBURG	VA		03/05/2025	6.875	239,333		320,000
100199379	TULSA	OK		03/05/2025	7.750	303,466		365,000
100199380	CONCORD	CA		03/05/2025	7.625	1,038,208		1,400,000
100199381	GRAHAM	WA		03/05/2025	7.750	417,034		565,000
100199382	CLOVIS	CA		03/05/2025	7.875	381,574		460,000
100199383	MANITOU SPRINGS	CO		03/05/2025	7.750	579,028		665,000
100199384	SODDY DAISY	TN		03/05/2025	7.375	308,828		400,000
100199385	SACRAMENTO	CA		03/05/2025	7.875	383,571		590,000
100199386	ARLINGTON	TX		03/05/2025	7.990	236,800		290,000
100199387	VACAVILLE	CA		03/05/2025	7.875	229,162		315,000
100199388	STUDIO CITY	CA		03/05/2025	7.500	1,262,662		1,620,000
100199389	BRENTWOOD	TN		03/05/2025	6.990	277,075		367,000
100199390	LAKEVILLE	MA		03/05/2025	7.990	265,881		391,000
100199391	DEERFIELD BEACH	FL		03/05/2025	7.375	573,568		700,000
100199392	ACWORTH	GA		03/05/2025	7.750	212,790		300,000
100199393	CLOVIS	CA		03/05/2025	7.990	473,289		625,000
100199394	ORANGE CITY	FL		03/05/2025	6.875	203,384		269,000
100199395	FORT LAUDERDALE	FL		03/05/2025	7.375	746,284		975,000
100199396	WELLINGTON	FL		03/05/2025	7.875	405,321		487,500
100199397	LAWRENCEVILLE	GA		03/05/2025	6.875	295,937		390,000
100199398	DOWNEY	CA		03/05/2025	7.250	621,393		755,000
100199399	ZIMMERMAN	MN		03/05/2025	7.750	236,869		310,000
100199400	LONG POND	PA		03/05/2025	7.250	456,656		596,000
100199401	LAS VEGAS	NV		03/05/2025	6.500	795,533		1,130,000
100199402	JUPITER	FL		03/05/2025	7.500	442,651		535,000
100199403	SANTA CLARA	CA		03/05/2025	7.500	1,006,180		1,298,000
100199404	DALLAS	TX		03/05/2025	6.990	204,165		270,000
100199405	HAZLETON	PA		03/05/2025	6.875	220,905		293,000
100199406	SAN ANTONIO	TX		03/05/2025	7.625	209,668		300,000
100199407	WACO	TX		03/05/2025	7.750	371,018		440,000
100199408	RIVERSIDE	CA		03/05/2025	7.990	661,955		800,000
100199409	MARIETTA	GA		03/05/2025	6.500	391,828		531,000
100199410	SPRING	TX		03/05/2025	7.875	633,701		825,000
100199411	LA GRANGE	KY		03/05/2025	6.990	274,068		360,000
100199412	THOUSAND OAKS	CA		03/05/2025	7.500	727,029		975,000
100199413	SAINT PAUL	MN		03/05/2025	6.990	355,094		498,000
100199414	GILBERT	AZ		03/05/2025	5.875	373,449		540,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199415	PASADENA	TX		03/05/2025	7.990	288,510		350,000
100199416	FORNEY	TX		03/05/2025	7.250	220,632		290,000
100199417	LAWRENCEVILLE	GA		03/05/2025	7.875	219,809		315,000
100199418	BOSSIER CITY	LA		03/05/2025	10.900	225,217		586,000
100199419	CHANDLER	AZ		03/05/2025	10.675	48,541		515,000
100199420	NEWARK	NJ		03/05/2025	10.900	106,391		375,000
100199421	HAMMONTON	NJ		03/05/2025	10.375	69,134		250,000
100199422	SAINT PAUL	MN		03/05/2025	9.750	91,963		340,000
100199423	MILLINGTON	TN		03/05/2025	8.025	142,650		540,000
100199424	WASILLA	AK		03/05/2025	9.750	57,860		600,000
100199426	FRANKLIN PARK	IL		03/05/2025	8.900	134,993		439,000
100199427	GRETNA	LA		03/05/2025	9.250	95,930		344,000
100199428	JACKSONVILLE	OR		03/05/2025	9.750	69,791		825,000
100199430	FRESNO	CA		03/05/2025	8.625	158,966		440,000
100199431	MOORESVILLE	IN		03/05/2025	7.750	50,429		361,100
100199434	PEORIA	AZ		03/05/2025	9.550	48,576		769,600
100199435	HEBER CITY	UT		03/05/2025	11.250	83,739		970,000
100199437	CARPINTERIA	CA		03/05/2025	8.900	130,036		1,375,000
100199438	SAN DIEGO	CA		03/05/2025	11.875	71,144		1,315,000
100199439	MONTGOMERY	AL		03/05/2025	12.125	91,994		214,500
100199442	CARSON	CA		03/05/2025	9.375	53,324		881,000
100199445	JUNCTION CITY	KS		03/05/2025	11.000	78,749		245,000
100199446	VENTURA	CA		03/05/2025	7.900	101,276		1,196,000
100199447	FAYETTEVILLE	AR		03/05/2025	7.750	55,568		382,000
100199448	SAN LEANDRO	CA		03/05/2025	10.250	67,662		1,299,000
100199449	WENTZVILLE	MO		03/05/2025	7.800	45,733		406,100
100199450	WEST LIBERTY	IA		03/05/2025	12.125	61,499		493,000
100199451	LEXINGTON	SC		03/05/2025	10.500	62,239		225,000
100199452	PORT ANGELES	WA		03/05/2025	10.250	101,231		385,000
100199453	VALDERS	WI		03/05/2025	7.925	44,707		315,000
100199454	SAN FRANCISCO	CA		03/05/2025	10.650	162,869		1,575,000
100199455	COLLEGE STATION	TX		03/05/2025	9.000	53,806		731,000
100199456	RIVER VALE	NJ		03/05/2025	8.800	116,162		800,000
100199457	WILMINGTON	DE		03/05/2025	8.925	47,623		352,600
100199459	SEBEKA	MN		03/05/2025	9.625	78,640		258,100
100199460	RICHMOND	TX		03/05/2025	9.125	399,920		1,110,000
100199461	PORT SAINT LUCIE	FL		03/05/2025	9.550	48,532		409,400
100199463	ROCKWOOD	MI		03/05/2025	10.425	48,485		372,000
100199464	HOLTS SUMMIT	MO		03/05/2025	11.800	48,550		400,000
100199465	CROTON	OH		03/05/2025	11.125	97,090		300,000
100199466	ISLIP	NY		03/05/2025	8.925	119,397		600,000
100199467	MONTICELLO	IL		03/05/2025	11.000	59,331		195,000
100199468	SUPERIOR	CO		03/05/2025	10.175	48,537		510,000
100199472	BOISE	ID		03/05/2025	11.000	75,537		505,000
100199473	WARRENTON	OR		03/05/2025	9.000	52,700		484,000
100199474	MENASHA	WI		03/05/2025	11.150	200,640		635,000
100199476	CARY	NC		03/05/2025	7.140	210,551		576,000
100199477	HOUSTON	TX		03/05/2025	10.500	56,199		201,000
100199478	FLOWER MOUND	TX		03/05/2025	9.625	301,095		951,000
100199479	SPANAWAY	WA		03/05/2025	7.750	81,009		551,100
100199480	ANKENY	IA		03/05/2025	9.925	47,588		625,000
100199481	WATERTOWN	WI		03/05/2025	7.140	122,738		505,000
100199482	PASADENA	CA		03/05/2025	11.025	115,324		1,150,000
100199483	WEBSTER	FL		03/05/2025	9.750	56,623		535,000
100199486	ROSEVILLE	CA		03/05/2025	8.875	62,600		798,400

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199487	MOUNT PLEASANT	SC		03/05/2025	8.925	47,828		737,400
100199489	MYRTLE BEACH	SC		03/05/2025	9.775	148,017		490,000
100199491	ERIE	CO		03/05/2025	7.240	59,155		895,500
100199493	WAYNESBORO	VA		03/05/2025	8.425	49,009		569,500
100199494	BRISTOL	IN		03/05/2025	9.625	103,882		669,000
100199496	BRONX	NY		03/05/2025	10.050	107,859		745,000
100199497	DES PLAINES	IL		03/05/2025	8.875	54,950		399,000
100199498	FOREST GROVE	OR		03/05/2025	9.750	241,633		680,000
100199499	SOUTH HADLEY	MA		03/05/2025	11.625	98,901		340,000
100199500	BREMERTON	WA		03/05/2025	9.675	48,527		405,000
100199502	NEWBERG	OR		03/05/2025	8.125	231,038		1,233,200
100199503	CANDLER	NC		03/05/2025	11.375	80,869		558,000
100199506	COLLIERVILLE	TN		03/05/2025	11.300	107,844		830,000
100199508	INDIANAPOLIS	IN		03/05/2025	11.800	48,581		176,000
100199511	GILBERT	SC		03/05/2025	11.025	146,711		525,000
100199512	OAKLAND	CA		03/05/2025	8.275	138,882		1,180,000
100199514	RENO	NV		03/05/2025	11.625	59,136		419,000
100199515	CHARLOTTE	NC		03/05/2025	11.050	48,527		466,000
100199516	FREDERICKTOWN	OH		03/05/2025	11.500	70,124		252,000
100199517	DRUMS	PA		03/05/2025	9.150	160,021		420,600
100199518	NEW LLANO	LA		03/05/2025	11.550	48,548		114,000
100199519	SHREVEPORT	LA		03/05/2025	9.250	73,721		566,400
100199520	PAYSON	UT		03/05/2025	10.500	53,933		470,000
100199521	CHULA VISTA	CA		03/05/2025	9.550	126,440		805,000
100199522	MONROE	NC		03/05/2025	7.750	50,468		545,000
100199523	PEPPERELL	MA		03/05/2025	9.525	130,777		840,700
100199524	PHOENIX	AZ		03/05/2025	8.300	45,451		525,700
100199526	JUPITER	FL		03/05/2025	8.900	105,602		899,000
100199529	OAK HILLS	CA		03/05/2025	9.875	212,731		779,000
100199530	CARMEL	NY		03/05/2025	9.875	68,469		465,000
100199531	MONTAGUE	CA		03/05/2025	9.875	69,838		255,000
100199533	PERU	NY		03/05/2025	9.875	62,088		290,000
100199535	OKLAHOMA CITY	OK		03/05/2025	10.675	48,541		144,000
100199536	AUSTIN	TX		03/05/2025	9.875	303,742		845,000
100199537	ASTON	PA		03/05/2025	7.800	45,629		451,000
100199538	LAS VEGAS	NV		03/05/2025	9.375	53,063		491,100
100199539	HOUSTON	TX		03/05/2025	9.375	80,768		589,000
100199541	KINGSTREE	SC		03/05/2025	10.875	86,299		545,000
100199542	EL CAJON	CA		03/05/2025	10.900	164,546		1,150,000
100199543	LOUISVILLE	KY		03/05/2025	11.250	105,645		283,000
100199544	WESTERLY	RI		03/05/2025	11.250	58,363		690,000
100199545	DANBURY	CT		03/05/2025	9.550	48,364		500,000
100199546	DECATUR	TX		03/05/2025	7.240	53,037		825,000
100199547	OAKLEY	CA		03/05/2025	10.175	113,191		716,500
100199549	HANSVILLE	WA		03/05/2025	9.875	294,347		1,056,200
100199550	CAVE SPRINGS	AR		03/05/2025	10.875	68,931		595,000
100199551	JOHNSON CITY	TN		03/05/2025	9.000	52,143		536,000
100199552	KAUKAUNA	WI		03/05/2025	7.540	45,089		390,000
100199553	HALESITE	NY		03/05/2025	9.800	129,432		1,230,000
100199554	EL PASO	IL		03/05/2025	9.375	64,010		490,000
100199555	WOODFORD	VT		03/05/2025	10.175	48,526		415,000
100199556	MULDROW	OK		03/05/2025	10.375	91,509		213,000
100199557	JACKSON	TN		03/05/2025	8.875	50,677		361,000
100199558	PROVIDENCE FORGE	VA		03/05/2025	9.550	122,841		603,100
100199559	SPRING	TX		03/05/2025	8.750	54,809		552,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199560	KINGSPORT	TN		03/05/2025	10.875	63,925		408,500
100199562	BOISE	ID		03/05/2025	9.625	58,188		420,000
100199563	PORTLAND	OR		03/05/2025	8.925	47,688		430,000
100199565	NEEDLES	CA		03/05/2025	11.175	48,530		232,000
100199566	MINNEOLA	FL		03/05/2025	12.000	62,402		470,000
100199569	DENVILLE	NJ		03/05/2025	9.625	53,813		739,400
100199570	WATERLOO	IL		03/05/2025	11.550	48,548		240,000
100199571	LAWTON	MI		03/05/2025	9.750	53,927		468,000
100199572	SIGNAL MOUNTAIN	TN		03/05/2025	10.875	274,198		678,000
100199576	JOHNSON VALLEY	CA		03/05/2025	11.675	48,535		410,000
100199577	MUNFORD	TN		03/05/2025	10.750	75,633		280,000
100199578	TELFORD	PA		03/05/2025	11.000	88,242		443,000
100199579	AUBURN	IN		03/05/2025	12.675	48,588		336,000
100199580	SOUTHFIELD	MI		03/05/2025	11.625	98,249		333,000
100199582	CHARLESTOWN	NH		03/05/2025	10.775	144,520		280,000
100199583	BEVERLY	NJ		03/05/2025	10.675	48,482		302,000
100199584	WATERTOWN	CT		03/05/2025	9.875	59,349		628,000
100199585	CLEVELAND	TN		03/05/2025	8.775	132,504		482,800
100199586	GILBERTS	IL		03/05/2025	7.140	162,156		449,100
100199588	TEXAS CITY	TX		03/05/2025	9.500	53,739		169,000
100199589	SNOQUALMIE	WA		03/05/2025	9.750	80,562		1,402,000
100199590	FARMINGVILLE	NY		03/05/2025	9.750	60,937		525,000
100199591	MARYSVILLE	OH		03/05/2025	10.250	64,706		435,000
100199592	MYAKKA CITY	FL		03/05/2025	7.490	69,848		935,000
100199593	DURHAM	NC		03/05/2025	9.550	106,990		505,000
100199594	QUILCENE	WA		03/05/2025	7.525	145,025		512,000
100199595	PLEASANTON	CA		03/05/2025	7.615	197,487		2,213,600
100199596	ROCKY RIVER	OH		03/05/2025	10.775	123,340		649,000
100199598	BOULDER	CO		03/05/2025	9.550	48,576		1,791,000
100199599	BREWSTER	MA		03/05/2025	8.925	106,096		918,300
100199601	GAITHERSBURG	MD		03/05/2025	7.400	196,964		1,018,000
100199602	SANTEE	CA		03/05/2025	7.550	104,820		858,900
100199603	NEWTON	NC		03/05/2025	10.625	53,610		340,000
100199605	VALLEY CENTER	CA		03/05/2025	9.500	364,442		1,290,000
100199607	YELLOW SPRINGS	OH		03/05/2025	9.800	48,578		378,900
100199609	OAKLAND	NJ		03/05/2025	7.240	49,091		915,000
100199610	KENTFIELD	CA		03/05/2025	8.750	531,489		7,400,000
100199611	MC LEAN	VA		03/05/2025	9.525	195,335		2,161,000
100199612	HENRICO	VA		03/05/2025	9.300	49,509		335,000
100199613	GREENBRIER	TN		03/05/2025	11.550	49,938		389,000
100199614	LANCASTER	PA		03/05/2025	11.300	108,689		235,000
100199615	SELMA	AL		03/05/2025	10.500	64,720		320,000
100199617	BRANCHBURG	NJ		03/05/2025	7.750	95,098		784,500
100199618	BRONX	NY		03/05/2025	9.875	98,016		750,000
100199619	BON AQUA	TN		03/05/2025	8.425	46,239		500,000
100199621	WINDHAM	NH		03/05/2025	9.550	48,117		643,800
100199622	WINDHAM	ME		03/05/2025	7.240	71,752		630,200
100199623	ABBOT	ME		03/05/2025	11.300	48,328		370,000
100199626	RENO	NV		03/05/2025	9.175	48,472		795,000
100199627	BERKELEY SPRINGS	WV		03/05/2025	9.875	261,781		582,800
100199628	LAFAYETTE	IN		03/05/2025	8.925	47,607		578,200
100199629	FALLS CHURCH	VA		03/05/2025	9.750	64,216		718,800
100199630	NOBLESVILLE	IN		03/05/2025	8.000	56,307		524,400
100199632	ALBUQUERQUE	NM		03/05/2025	9.500	75,119		453,000
100199633	GLEN ROSE	TX		03/05/2025	9.750	70,105		551,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199634	LANSING	KS		03/05/2025	9.750	64,679		313,000
100199635	ALEXANDRIA	MN		03/05/2025	9.650	148,522		325,000
100199636	SACRAMENTO	CA		03/05/2025	11.675	48,403		460,000
100199637	FISHERS	IN		03/05/2025	9.525	148,900		556,000
100199638	IRMO	SC		03/05/2025	9.550	48,290		312,900
100199643	KLAMATH FALLS	OR		03/05/2025	9.750	53,765		332,000
100199645	LUDLOW	MA		03/05/2025	9.925	118,747		411,000
100199647	WOOSTER	OH		03/05/2025	11.000	86,268		257,000
100199648	NORFOLK	VA		03/05/2025	9.625	367,630		865,000
100199651	PHOENIX	AZ		03/05/2025	9.875	53,567		400,100
100199652	SALINE	MI		03/05/2025	7.540	44,994		529,200
100199653	COOKEVILLE	TN		03/05/2025	9.125	84,367		300,800
100199655	SPRINGFIELD	PA		03/05/2025	9.550	128,621		348,600
100199656	LINCOLN	DE		03/05/2025	9.400	208,880		555,000
100199658	ORLANDO	FL		03/05/2025	10.000	59,965		470,000
100199659	SAMMAMISH	WA		03/05/2025	7.400	126,116		1,648,700
100199660	CRESTVIEW	FL		03/05/2025	9.675	129,938		835,000
100199661	NORTH PORT	FL		03/05/2025	7.240	49,306		485,000
100199662	PEORIA	AZ		03/05/2025	9.750	79,404		934,000
100199663	BUCKEYE	AZ		03/05/2025	9.875	53,196		546,000
100199664	PHILADELPHIA	TN		03/05/2025	8.650	118,930		420,700
100199666	SOUTH DENNIS	MA		03/05/2025	9.300	106,268		671,100
100199667	HIGGANUM	CT		03/05/2025	8.875	79,623		532,000
100199669	BOISE	ID		03/05/2025	9.925	121,930		420,000
100199670	ELVERTA	CA		03/05/2025	9.800	47,652		682,000
100199672	ASHBURNHAM	MA		03/05/2025	10.500	89,685		870,000
100199674	GLENDALE	AZ		03/05/2025	7.290	41,168		363,300
100199676	BOTHELL	WA		03/05/2025	9.250	68,354		991,700
100199677	PRINCESS ANNE	MD		03/05/2025	7.875	68,980		265,000
100199678	CORAL SPRINGS	FL		03/05/2025	7.800	45,561		456,500
100199679	SIMPSONVILLE	SC		03/05/2025	8.875	68,485		625,000
100199680	SOUTHAMPTON	PA		03/05/2025	11.750	59,338		800,000
100199681	MURRIETA	CA		03/05/2025	8.250	173,746		846,000
100199682	HANAHAN	SC		03/05/2025	9.675	47,929		594,000
100199683	BROOKLYN	NY		03/05/2025	9.750	92,754		675,000
100199684	WETUMPKA	AL		03/05/2025	12.125	53,970		347,000
100199685	EASTHAMPTON	MA		03/05/2025	8.875	52,810		540,000
100199686	FARMINGTON	AR		03/05/2025	10.300	48,388		650,000
100199688	ORO VALLEY	AZ		03/05/2025	9.300	115,598		1,550,000
100199690	BARTLETT	TN		03/05/2025	9.375	52,090		438,000
100199691	CONCORD	NC		03/05/2025	10.175	51,818		325,000
100199693	MADERA	CA		03/05/2025	10.150	137,851		690,000
100199695	ROCKVALE	TN		03/05/2025	9.875	58,178		775,000
100199696	SAN BERNARDINO	CA		03/05/2025	9.750	53,922		445,000
100199698	EL CAJON	CA		03/05/2025	11.525	107,884		545,000
100199699	RICHARDSON	TX		03/05/2025	7.490	50,025		434,000
100199703	EL MIRAGE	AZ		03/05/2025	10.925	48,502		332,000
100199704	NAPERVILLE	IL		03/05/2025	11.500	107,352		530,000
100199706	NORMAN	OK		03/05/2025	9.125	69,380		490,800
100199707	COLTS NECK	NJ		03/05/2025	9.175	108,712		1,320,400
100199708	SAINT AUGUSTINE	FL		03/05/2025	8.875	73,976		525,000
100199709	LEESBURG	VA		03/05/2025	7.925	45,811		937,500
100199710	PHILADELPHIA	PA		03/05/2025	7.290	100,617		1,005,000
100199711	ORTING	WA		03/05/2025	7.750	87,315		439,600
100199713	CEDAR LAKE	IN		03/05/2025	7.540	45,008		316,900

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199714	TUCSON	AZ		03/05/2025	9.925	47,811		313,000
100199716	BROCKTON	MA		03/05/2025	10.500	80,496		472,000
100199717	MANHATTAN	IL		03/05/2025	11.150	170,307		543,000
100199718	VISALIA	CA		03/05/2025	10.750	53,774		371,000
100199719	BUZZARDS BAY	MA		03/05/2025	11.775	219,075		593,000
100199721	CENTENNIAL	CO		03/05/2025	10.150	209,852		612,500
100199722	SAN JOSE	CA		03/05/2025	9.275	212,086		1,520,000
100199724	ROSALIA	WA		03/05/2025	7.540	19,809		345,000
100199727	SACRAMENTO	CA		03/05/2025	10.250	75,506		678,000
100199729	GLEN BURNIE	MD		03/05/2025	9.025	157,891		440,000
100199730	FULLERTON	CA		03/05/2025	9.525	162,493		1,120,000
100199731	CORDOVA	TN		03/05/2025	9.550	46,940		444,000
100199732	WINCHESTER	MA		03/05/2025	10.275	181,209		1,375,000
100199733	HONOLULU	HI		03/05/2025	7.750	51,607		1,326,000
100199735	POWHATAN	VA		03/05/2025	11.150	159,534		335,000
100199736	VISALIA	CA		03/05/2025	10.650	194,333		590,000
100199737	CULPEPER	VA		03/05/2025	10.875	54,303		515,000
100199739	PRESCOTT VALLEY	AZ		03/05/2025	10.750	64,428		404,000
100199740	MESA	AZ		03/05/2025	9.925	48,543		362,000
100199741	SELLERSVILLE	PA		03/05/2025	9.125	54,126		531,500
100199744	TULARE	CA		03/05/2025	9.800	47,977		421,000
100199745	LAS VEGAS	NV		03/05/2025	12.175	49,631		709,000
100199746	CLAYTON	NC		03/05/2025	11.250	53,892		380,000
100199747	BEL AIR	MD		03/05/2025	11.250	86,837		660,000
100199748	SCHERERVILLE	IN		03/05/2025	11.875	104,189		325,000
100199750	MIAMI GARDENS	FL		03/05/2025	7.750	62,265		554,000
100199751	LAYTON	UT		03/05/2025	11.500	80,912		710,000
100199752	ROSEVILLE	CA		03/05/2025	7.290	44,507		671,500
100199754	PHOENIXVILLE	PA		03/05/2025	9.500	53,924		571,300
100199757	SALEM	OR		03/05/2025	10.500	91,525		812,000
100199758	SAINT HELENA ISLAND	SC		03/05/2025	9.400	165,116		551,000
100199760	GOOSE CREEK	SC		03/05/2025	7.750	90,975		460,600
100199761	NAPLES	FL		03/05/2025	8.250	127,930		487,300
100199763	MANTECA	CA		03/05/2025	8.925	47,273		461,200
100199764	LAKELAND	FL		03/05/2025	11.550	48,563		360,000
100199765	MOHEGAN LAKE	NY		03/05/2025	9.875	63,635		625,000
100199766	NEEDHAM	MA		03/05/2025	7.400	138,561		2,481,900
100199767	PLYMOUTH MEETING	PA		03/05/2025	7.540	45,155		637,000
100199769	FAIR LAWN	NJ		03/05/2025	9.875	91,064		840,000
100199770	FARGO	ND		03/05/2025	10.300	47,173		548,400
100199774	CARLSBAD	CA		03/05/2025	7.500	149,049		1,336,100
100199775	SPRING HILL	TN		03/05/2025	10.125	95,718		644,000
100199776	HACKENSACK	NJ		03/05/2025	8.875	102,365		894,200
100199777	HALFMOON	NY		03/05/2025	9.625	80,888		675,000
100199778	RIVERTON	IL		03/05/2025	9.750	56,134		203,100
100199779	MISSION VIEJO	CA		03/05/2025	10.250	77,483		530,000
100199782	GRAND BLANC	MI		03/05/2025	13.625	23,651		235,000
100199783	KAYSVILLE	UT		03/05/2025	11.750	105,423		922,000
100199784	FREEPORT	FL		03/05/2025	11.300	48,546		453,000
100199787	NASHVILLE	TN		03/05/2025	9.050	47,366		440,000
100199788	LOS ANGELES	CA		03/05/2025	8.400	216,556		1,755,000
100199789	TEMECULA	CA		03/05/2025	9.375	72,271		803,200
100199790	KNOXVILLE	TN		03/05/2025	10.050	103,096		900,000
100199792	GOODYEAR	AZ		03/05/2025	7.800	45,338		551,000
100199793	NORTH LAS VEGAS	NV		03/05/2025	9.000	53,702		570,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199794	SOUTH LAKE TAHOE	CA		03/05/2025	9.550	106,055		1,204,800
100199795	BRIDGEVIEW	IL		03/05/2025	11.300	48,515		330,000
100199797	GEORGETOWN	SC		03/05/2025	7.800	45,839		302,300
100199798	DANA POINT	CA		03/05/2025	9.150	147,442		2,719,700
100199799	ASTORIA	OR		03/05/2025	9.550	48,532		504,500
100199802	DENVER	CO		03/05/2025	9.675	48,533		422,000
100199803	SEVERN	MD		03/05/2025	10.625	75,508		475,000
100199805	WEST SPRINGFIELD	MA		03/05/2025	9.775	160,612		519,800
100199806	ALGONQUIN	IL		03/05/2025	7.540	45,045		453,000
100199807	MANSFIELD	MA		03/05/2025	9.750	86,045		411,900
100199808	LAKE OSWEGO	OR		03/05/2025	11.375	69,785		597,000
100199809	JEFFERSON CITY	MO		03/05/2025	10.250	68,587		210,000
100199812	ROYAL OAK	MI		03/05/2025	10.125	53,859		453,000
100199813	KUTZTOWN	PA		03/05/2025	10.625	59,354		368,000
100199815	KANSAS CITY	MO		03/05/2025	11.300	48,546		390,000
100199816	NEWARK	IL		03/05/2025	7.040	96,231		520,000
100199817	CLIFTON HEIGHTS	PA		03/05/2025	11.250	66,885		230,000
100199819	HOFFMAN ESTATES	IL		03/05/2025	9.525	166,606		1,294,000
100199821	FRANKLIN SQUARE	NY		03/05/2025	9.250	68,653		700,000
100199822	LIVONIA	MI		03/05/2025	12.500	73,839		260,000
100199823	PASADENA	CA		03/05/2025	11.175	120,861		1,250,000
100199824	PHOENIX	AZ		03/05/2025	9.175	103,723		383,000
100199826	IOWA CITY	IA		03/05/2025	7.800	45,748		242,000
100199828	LAS VEGAS	NV		03/05/2025	9.925	47,883		1,115,000
100199829	TORRANCE	CA		03/05/2025	9.750	80,902		1,378,000
100199831	HEALDSBURG	CA		03/05/2025	8.025	256,029		1,326,000
100199832	VILONIA	AR		03/05/2025	9.500	75,123		485,000
100199834	OWENS CROSS ROADS	AL		03/05/2025	11.425	49,571		387,000
100199836	FREDERICKSBURG	VA		03/05/2025	9.750	73,400		538,000
100199839	GALT	CA		03/05/2025	8.900	106,273		1,090,000
100199841	FARMINGVILLE	NY		03/05/2025	10.125	309,106		875,000
100199842	STATEN ISLAND	NY		03/05/2025	7.265	122,293		1,245,000
100199845	RIVERSIDE	CA		03/05/2025	7.750	74,236		780,000
100199846	LAKE MARY	FL		03/05/2025	12.250	60,410		445,000
100199847	LINCOLN	CA		03/05/2025	11.875	360,554		1,239,000
100199848	EAST WENATCHEE	WA		03/05/2025	7.290	44,465		627,400
100199849	COEUR D ALENE	ID		03/05/2025	7.875	50,834		571,600
100199850	HEDGESVILLE	WV		03/05/2025	7.290	44,557		345,200
100199851	BETHLEHEM	PA		03/05/2025	7.540	45,099		570,000
100199852	DOVER	OH		03/05/2025	9.500	64,768		180,500
100199855	PEMBROKE	KY		03/05/2025	8.875	52,413		195,000
100199856	ST JOHNS	FL		03/05/2025	7.240	59,170		526,600
100199857	BELLINGHAM	WA		03/05/2025	8.925	47,632		596,600
100199858	SCOTCH PLAINS	NJ		03/05/2025	11.500	92,850		655,000
100199859	PASCO	WA		03/05/2025	11.800	129,123		386,000
100199861	ASHBURN	VA		03/05/2025	8.875	95,242		793,000
100199862	BAKERSFIELD	CA		03/05/2025	8.875	62,980		419,200
100199863	ARCADIA	CA		03/05/2025	7.615	63,106		1,262,000
100199864	CASPER	WY		03/05/2025	9.875	90,258		260,000
100199865	LAS VEGAS	NV		03/05/2025	9.500	53,740		416,000
100199867	SPARKS	NV		03/05/2025	11.750	65,034		499,000
100199869	SAN JOSE	CA		03/05/2025	8.250	134,680		1,364,200
100199870	WALL TOWNSHIP	NJ		03/05/2025	8.125	61,577		503,500
100199872	NEWARK	DE		03/05/2025	11.375	59,160		345,000
100199873	MESA	AZ		03/05/2025	7.490	77,897		637,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199874	MENIFEE	CA		03/05/2025	7.490	69,749		673,300
100199875	DUNEDIN	FL		03/05/2025	8.675	48,147		623,500
100199876	NORTH BERGEN	NJ		03/05/2025	11.750	64,061		750,000
100199878	GIG HARBOR	WA		03/05/2025	7.240	78,841		725,700
100199879	VISALIA	CA		03/05/2025	11.150	155,549		536,000
100199881	MIDDLESEX	NJ		03/05/2025	9.500	75,494		511,300
100199883	NORTH PORT	FL		03/05/2025	10.750	53,936		545,000
100199885	JENKS	OK		03/05/2025	7.290	44,391		389,500
100199886	SCOTTSDALE	AZ		03/05/2025	8.775	208,070		2,399,000
100199887	GRANADA HILLS	CA		03/05/2025	8.775	130,219		1,055,000
100199888	NEWMAN	CA		03/05/2025	11.050	129,986		400,000
100199889	DENVER	CO		03/05/2025	9.550	45,974		446,900
100199891	FAIRHOPE	AL		03/05/2025	7.800	45,620		352,500
100199892	LEES SUMMIT	MO		03/05/2025	7.290	44,473		303,000
100199894	NEW LENOX	IL		03/05/2025	7.800	45,458		465,700
100199895	JERSEY CITY	NJ		03/05/2025	8.375	67,508		547,700
100199896	CROFTON	MD		03/05/2025	11.175	48,490		395,000
100199897	SPRING HILL	FL		03/05/2025	9.750	70,105		277,000
100199901	POULSBO	WA		03/05/2025	9.375	62,608		445,000
100199902	LEBANON	OR		03/05/2025	9.750	76,576		635,000
100199903	DOWNINGTOWN	PA		03/05/2025	10.050	48,463		412,000
100199906	KANSAS CITY	MO		03/05/2025	9.675	48,316		413,000
100199907	DENVER	CO		03/05/2025	8.525	166,492		1,005,000
100199908	SAINT CLOUD	FL		03/05/2025	7.290	44,360		407,400
100199909	WARWICK	RI		03/05/2025	9.550	48,552		394,800
100199912	GILBERT	AZ		03/05/2025	9.550	48,552		658,000
100199913	ASHBURNHAM	MA		03/05/2025	7.925	45,547		304,100
100199915	EDMOND	OK		03/05/2025	9.500	68,390		522,000
100199916	CHARLOTTE	NC		03/05/2025	6.740	239,558		2,087,000
100199918	PENSACOLA	FL		03/05/2025	7.140	161,547		581,100
100199919	SUNBURY	OH		03/05/2025	9.500	53,811		529,700
100199920	WESTLAND	MI		03/05/2025	10.050	113,350		253,000
100199923	LAKE SHORE	MD		03/05/2025	9.675	48,452		521,200
100199924	CHESAPEAKE	VA		03/05/2025	9.500	51,583		332,500
100199926	DOWNEY	CA		03/05/2025	8.525	109,125		1,024,500
100199929	BIRMINGHAM	MI		03/05/2025	9.500	80,162		643,700
100199930	GARNER	NC		03/05/2025	9.300	48,575		325,000
100199931	COTTONTOWN	TN		03/05/2025	9.125	51,773		503,700
100199933	EAST HAVEN	CT		03/05/2025	8.925	47,627		345,800
100199934	SURPRISE	AZ		03/05/2025	9.625	60,393		417,300
100199936	SEVERANCE	CO		03/05/2025	6.990	78,621		903,700
100199938	TEMPE	AZ		03/05/2025	9.625	63,616		777,000
100199939	BUCKLEY	WA		03/05/2025	7.290	44,470		542,700
100199942	NAPLES	FL		03/05/2025	6.990	389,313		982,300
100199944	PHILADELPHIA	PA		03/05/2025	7.800	45,426		387,000
100199945	PHOENIX	AZ		03/05/2025	10.625	63,937		585,000
100199946	GRAND RAPIDS	MI		03/05/2025	7.240	77,447		305,000
100199947	GLENHAVEN	CA		03/05/2025	10.800	106,405		368,000
100199948	SYRACUSE	NY		03/05/2025	7.875	59,036		184,000
100199949	VISALIA	CA		03/05/2025	8.875	55,804		355,000
100199950	FAIRLESS HILLS	PA		03/05/2025	8.875	96,645		475,000
100199951	CHESAPEAKE	VA		03/05/2025	11.050	48,445		356,000
100199952	CORDOVA	TN		03/05/2025	12.000	75,296		276,000
100199953	BOISE	ID		03/05/2025	9.500	53,571		443,000
100199955	VISTA	CA		03/05/2025	10.250	95,968		970,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199956	OXNARD	CA		03/05/2025	8.525	130,718		836,000
100199957	KENT	WA		03/05/2025	10.750	75,510		730,000
100199959	SAN LUIS OBISPO	CA		03/05/2025	7.240	59,362		686,100
100199960	MANASSAS	VA		03/05/2025	8.900	105,507		695,500
100199961	EAST LONGMEADOW	MA		03/05/2025	9.125	55,807		428,700
100199964	PHOENIX	AZ		03/05/2025	9.050	50,822		918,000
100199965	BUFFALO	NY		03/05/2025	9.550	48,576		580,000
100199966	CRESTLINE	CA		03/06/2025	7.500	382,498		475,000
100199967	PALM DESERT	CA		03/06/2025	7.125	616,544		1,200,000
100199968	PALM SPRINGS	CA		03/06/2025	6.990	748,944		1,190,000
100199969	LAS VEGAS	NV		03/06/2025	6.625	258,879		345,000
100199970	BAINBRIDGE ISLAND	WA		03/06/2025	7.125	329,972		1,075,000
100199971	MCCLOUD	CA		03/06/2025	6.500	224,835		320,000
100199972	LA HABRA	CA		03/06/2025	6.625	531,805		875,000
100199973	TACOMA	WA		03/06/2025	7.125	451,397		630,000
100199974	MESQUITE	NV		03/06/2025	6.125	199,475		375,000
100199975	OLYMPIA	WA		03/06/2025	6.875	254,329		425,000
100199976	PASADENA	CA		03/06/2025	6.625	354,893		1,415,000
100199977	SAN GABRIEL	CA		03/06/2025	6.500	464,098		960,000
100199978	CHINO	CA		03/06/2025	6.500	223,881		526,000
100199979	LAS VEGAS	NV		03/06/2025	6.375	221,234		300,000
100199980	SACRAMENTO	CA		03/06/2025	6.500	282,718		515,000
100199981	VAIL	CO		03/06/2025	7.125	528,348		695,000
100199982	TAFT	CA		03/06/2025	7.125	159,028		230,000
100199983	KEYSTONE	CO		03/06/2025	6.625	464,978		630,000
100199984	DILLON	CO		03/06/2025	7.750	316,649		465,000
100199985	LOGAN	UT		03/06/2025	7.125	236,606		401,000
100199986	SAINT GEORGE	UT		03/06/2025	7.000	215,537		350,000
100199987	FARMINGTON	NM		03/06/2025	6.500	116,480		170,000
100199988	TEMPE	AZ		03/06/2025	6.500	176,744		290,000
100199989	EVERGREEN	CO		03/06/2025	6.625	659,277		905,000
100199990	GRANTS	NM		03/06/2025	5.990	86,798		130,000
100199991	PHOENIX	AZ		03/06/2025	6.250	96,255		270,000
100199992	LITTLETON	CO		03/06/2025	6.625	373,419		540,000
100199993	LUBBOCK	TX		03/06/2025	6.500	150,546		202,000
100199994	SANDPOINT	ID		03/06/2025	6.125	296,272		415,000
100199995	GLENDALE	AZ		03/06/2025	6.500	159,126		333,000
100199996	RATHDRUM	ID		03/06/2025	6.625	153,621		634,000
100199997	AUSTIN	TX		03/06/2025	7.125	642,847		800,000
100199998	ELGIN	TX		03/06/2025	6.625	192,730		275,000
100199999	AUSTIN	TX		03/06/2025	6.875	332,505		456,000
100200000	BUCHANAN DAM	TX		03/06/2025	6.000	114,742		265,000
100200001	ELGIN	TX		03/06/2025	7.125	177,160		250,000
100200002	CANYON	TX		03/06/2025	7.125	142,013		178,000
100200003	SAN ANTONIO	TX		03/06/2025	6.990	221,548		297,000
100200004	GALVESTON	TX		03/06/2025	7.125	149,470		195,000
100200005	LAREDO	TX		03/06/2025	6.500	111,195		166,000
100200006	SAN ANTONIO	TX		03/06/2025	6.625	177,231		240,000
100200007	WILLIS	TX		03/06/2025	6.250	159,618		240,000
100200008	WILLIS	TX		03/06/2025	6.375	185,047		282,000
100200009	KILLEEN	TX		03/06/2025	7.375	161,617		210,000
100200010	ANGLETON	TX		03/06/2025	6.500	172,606		305,000
100200011	DONNA	TX		03/06/2025	7.125	147,496		194,000
100200012	GROVE	OK		03/06/2025	7.125	193,076		247,000
100200013	DALLAS	TX		03/06/2025	6.500	121,044		196,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200014	LITTLE ELM	TX		03/06/2025	6.625	298,384		400,000
100200015	ALEDO	TX		03/06/2025	6.125	328,936		535,000
100200016	MISSOURI CITY	TX		03/06/2025	7.500	154,399		218,000
100200017	LOCUST GROVE	OK		03/06/2025	7.125	161,453		215,000
100200018	TULSA	OK		03/06/2025	6.250	102,372		195,000
100200019	TULSA	OK		03/06/2025	7.125	164,535		235,000
100200020	TULSA	OK		03/06/2025	6.625	190,923		275,000
100200021	OKLAHOMA CITY	OK		03/06/2025	6.500	130,552		562,000
100200022	YUKON	OK		03/06/2025	6.500	180,624		256,000
100200023	NORMAN	OK		03/06/2025	7.125	168,965		255,000
100200024	MARIETTA	OK		03/06/2025	7.000	121,339		171,000
100200025	YUKON	OK		03/06/2025	6.625	167,402		230,000
100200026	STILLWATER	OK		03/06/2025	6.125	140,552		218,000
100200027	STILLWATER	OK		03/06/2025	6.375	44,342		63,000
100200028	NORMAN	OK		03/06/2025	7.125	124,002		167,500
100200029	BIXBY	OK		03/06/2025	6.375	153,161		220,000
100200030	NORMAN	OK		03/06/2025	6.625	124,049		165,000
100200031	EL RENO	OK		03/06/2025	6.875	103,348		154,000
100200032	EMPORIA	KS		03/06/2025	7.375	122,921		150,000
100200033	EDMOND	OK		03/06/2025	6.625	143,207		195,000
100200034	WARSAW	MO		03/06/2025	6.625	181,849		250,000
100200035	LAKE OZARK	MO		03/06/2025	7.125	220,701		335,000
100200036	BENTONVILLE	AR		03/06/2025	6.875	177,597		250,000
100200037	CONWAY	AR		03/06/2025	6.625	130,113		182,000
100200038	COLUMBIA	MO		03/06/2025	6.875	189,914		260,000
100200039	GREERS FERRY	AR		03/06/2025	6.875	104,155		140,000
100200040	KANSAS CITY	KS		03/06/2025	6.625	132,784		180,000
100200041	LAKE ST LOUIS	MO		03/06/2025	6.625	222,072		300,000
100200042	HELENA	MT		03/06/2025	7.125	333,774		415,000
100200043	SAINT LOUIS	MO		03/06/2025	6.375	87,193		110,000
100200044	BREEZY POINT	MN		03/06/2025	6.990	216,429		285,000
100200045	FORRESTON	IL		03/06/2025	6.500	111,670		170,000
100200046	PACIFIC	MO		03/06/2025	6.250	105,117		170,000
100200047	ELM GROVE	WI		03/06/2025	6.990	227,641		330,000
100200048	WAUWATOSA	WI		03/06/2025	7.000	398,099		525,000
100200049	COAL CITY	IL		03/06/2025	6.500	121,093		167,000
100200050	CEDAR FALLS	IA		03/06/2025	6.500	118,825		159,000
100200051	WARSAW	IN		03/06/2025	8.125	294,271		325,000
100200052	DES MOINES	IA		03/06/2025	5.750	103,565		180,000
100200053	ROCKFORD	IL		03/06/2025	6.500	140,271		200,000
100200054	FORT WAYNE	IN		03/06/2025	6.125	128,661		250,000
100200055	HUNTSVILLE	OH		03/06/2025	7.000	413,519		585,000
100200056	INDIANAPOLIS	IN		03/06/2025	7.124	251,756		330,000
100200057	GARY	IN		03/06/2025	7.500	47,438		61,000
100200058	PERRYSVILLE	OH		03/06/2025	6.500	147,349		195,000
100200059	NASHVILLE	TN		03/06/2025	6.625	201,278		330,000
100200060	MARION	OH		03/06/2025	6.250	190,973		280,000
100200061	LEBANON	TN		03/06/2025	6.125	191,573		349,000
100200062	AKRON	OH		03/06/2025	6.250	96,894		130,000
100200063	DAYTON	OH		03/06/2025	7.125	86,395		101,000
100200064	ELIZABETHTOWN	KY		03/06/2025	6.625	157,792		235,000
100200065	CAPE CORAL	FL		03/06/2025	6.625	205,269		420,000
100200066	BIRMINGHAM	AL		03/06/2025	6.990	104,082		136,000
100200067	FLORENCE	AL		03/06/2025	6.375	126,681		175,000
100200068	KEY LARGO	FL		03/06/2025	6.625	433,038		730,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200069	BOCA RATON	FL		03/06/2025	6.125	140,274		240,000
100200070	TOLEDO	OH		03/06/2025	7.125	54,108		63,000
100200071	SEBRING	FL		03/06/2025	7.125	123,073		160,000
100200072	NEW PORT RICHEY	FL		03/06/2025	5.990	121,966		240,000
100200073	SUMMERFIELD	FL		03/06/2025	6.375	138,517		229,000
100200074	BIRMINGHAM	AL		03/06/2025	7.125	72,308		84,000
100200075	EUSTIS	FL		03/06/2025	6.250	109,436		160,000
100200076	BIRMINGHAM	AL		03/06/2025	7.125	81,906		95,000
100200077	JACKSONVILLE	FL		03/06/2025	6.375	192,702		385,000
100200078	PANAMA CITY	FL		03/06/2025	6.375	766,701		1,500,000
100200079	FORT WALTON BEACH	FL		03/06/2025	6.990	141,983		200,000
100200080	JACKSONVILLE	FL		03/06/2025	7.125	141,261		195,000
100200081	JACKSONVILLE	FL		03/06/2025	7.125	174,833		230,000
100200082	MURRELLS INLET	SC		03/06/2025	7.000	198,795		259,900
100200083	SAINT AUGUSTINE	FL		03/06/2025	6.625	260,504		380,000
100200084	MARS HILL	NC		03/06/2025	6.875	132,103		217,000
100200085	FLEMING ISLAND	FL		03/06/2025	6.625	227,119		345,000
100200086	LORIS	SC		03/06/2025	7.125	206,695		280,000
100200087	CHARLESTON	SC		03/06/2025	6.625	160,544		215,000
100200088	SAVANNAH	GA		03/06/2025	7.500	174,036		222,000
100200089	COLUMBIA	SC		03/06/2025	6.500	155,394		220,000
100200090	ORANGE PARK	FL		03/06/2025	7.125	141,857		185,000
100200092	CANDLER	NC		03/06/2025	6.250	85,508		480,000
100200093	WILMINGTON	NC		03/06/2025	6.625	214,038		298,000
100200094	HENDERSON	NC		03/06/2025	6.125	148,215		645,000
100200095	APEX	NC		03/06/2025	6.625	314,225		465,000
100200096	SALISBURY	NC		03/06/2025	6.375	172,139		230,000
100200097	TOWSON	MD		03/06/2025	6.625	290,759		527,000
100200098	BLUEFIELD	WV		03/06/2025	6.375	111,781		200,000
100200099	ACCIDENT	MD		03/06/2025	6.625	203,812		460,000
100200100	WILLIAMSBURG	VA		03/06/2025	6.625	199,845		267,000
100200101	STAUNTON	VA		03/06/2025	6.500	102,120		203,000
100200102	LONG ISLAND	VA		03/06/2025	7.125	102,952		140,000
100200103	TOANO	VA		03/06/2025	6.500	223,552		310,500
100200104	LEWES	DE		03/06/2025	6.625	199,924		280,000
100200105	BALTIMORE	MD		03/06/2025	6.375	105,899		200,000
100200106	COLUMBIA	MD		03/06/2025	6.625	152,825		375,000
100200107	PETERSBURG	VA		03/06/2025	6.625	98,375		160,000
100200108	PHILADELPHIA	PA		03/06/2025	7.125	168,864		210,000
100200109	MORRISVILLE	PA		03/06/2025	6.625	173,242		230,000
100200110	MORRISVILLE	PA		03/06/2025	6.625	173,381		225,000
100200111	DINGMANS FERRY	PA		03/06/2025	7.000	197,592		345,000
100200112	SOUTHAMPTON	PA		03/06/2025	6.500	213,439		297,000
100200113	PHILADELPHIA	PA		03/06/2025	7.125	175,800		260,000
100200114	BALTIMORE	MD		03/06/2025	6.625	93,095		118,000
100200115	ALDAN	PA		03/06/2025	6.625	192,205		310,000
100200116	PHILADELPHIA	PA		03/06/2025	6.990	123,059		205,000
100200117	WARMINSTER	PA		03/06/2025	6.625	113,512		150,000
100200118	POCONO SUMMIT	PA		03/06/2025	5.500	376,726		525,000
100200119	ALLENTOWN	PA		03/06/2025	7.125	241,957		360,000
100200120	ALLENTOWN	PA		03/06/2025	7.375	130,177		162,000
100200121	BETHLEHEM	PA		03/06/2025	7.125	141,683		175,000
100200122	POTTSVILLE	PA		03/06/2025	6.990	65,323		84,000
100200123	PHILADELPHIA	PA		03/06/2025	7.125	113,646		145,000
100200124	MARIETTA	PA		03/06/2025	6.125	99,618		165,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200125	LITITZ	PA		03/06/2025	5.990	172,166		268,000
100200126	GETTYSBURG	PA		03/06/2025	6.625	180,126		255,000
100200127	CORAOPOLIS	PA		03/06/2025	6.625	274,581		365,000
100200128	PITTSBURGH	PA		03/06/2025	6.875	86,470		131,000
100200129	ATLANTIC CITY	NJ		03/06/2025	6.625	87,814		120,000
100200130	BUFFALO	NY		03/06/2025	7.375	447,498		583,000
100200131	NEW BRIGHTON	PA		03/06/2025	6.625	88,590		110,000
100200132	ATTLEBORO	MA		03/06/2025	7.625	646,914		850,000
100200133	NEW CASTLE	PA		03/06/2025	6.625	91,007		120,000
100200134	LEWISTON	ME		03/06/2025	6.625	186,443		265,000
100200135	MARBLEHEAD	MA		03/06/2025	6.990	362,236		560,000
100200136	YORK	ME		03/06/2025	6.500	102,455		651,000
100200137	WORCESTER	MA		03/06/2025	6.125	102,535		214,000
100200138	MADISON	ME		03/06/2025	6.625	111,900		150,000
100200139	YUBA CITY	CA		03/06/2025	7.125	183,566		250,000
100200140	SCHENECTADY	NY		03/06/2025	6.500	120,800		216,000
100200141	NORTH LAS VEGAS	NV		03/06/2025	6.625	142,296		460,000
100200142	DOVER	NJ		03/06/2025	6.625	261,204		500,000
100200143	WELLS	ME		03/06/2025	6.125	162,921		605,000
100200144	SLIDELL	LA		03/06/2025	6.125	50,272		280,000
100200145	SCOTTSBLUFF	NE		03/06/2025	7.125	89,579		155,000
100200146	WILLIS	TX		03/06/2025	6.500	184,913		280,000
100200147	ASHEVILLE	NC		03/06/2025	6.990	121,823		1,100,000
100200148	BROOKLYN PARK	MN		03/06/2025	6.875	199,575		250,000
100200149	LA VERGNE	TN		03/06/2025	6.875	199,520		270,000
100200150	NEW FRANKLIN	OH		03/06/2025	7.124	172,807		310,000
100200151	MARION	OH		03/06/2025	7.000	123,094		170,000
100200152	ANTIOCH	TN		03/06/2025	6.625	170,887		254,000
100200153	MIAMI	FL		03/06/2025	7.500	345,389		450,000
100200154	HARTSVILLE	SC		03/06/2025	6.990	176,618		225,000
100200155	WEBSTER	MA		03/06/2025	7.125	574,355		850,000
100200156	MILTON	FL		03/06/2025	6.625	56,602		299,000
100200157	KISSIMMEE	FL		03/06/2025	7.125	247,786		340,000
100200158	MYRTLE BEACH	SC		03/06/2025	6.375	67,629		105,000
100200159	DUBLIN	OH		03/06/2025	6.375	112,430		212,000
100200160	WHITE SULPHUR SPRINGS	WV		03/06/2025	7.500	188,906		223,000
100200161	GODLEY	TX		03/06/2025	6.125	370,784		437,000
100200162	COROLLA	NC		03/06/2025	6.125	295,323		1,230,000
100200163	HUNTSVILLE	AL		03/06/2025	6.375	116,434		175,000
100200164	MARLTON	NJ		03/06/2025	6.875	153,582		212,000
100200165	HENDERSON	NV		03/07/2025	7.125	456,384		565,000
100200166	MELBOURNE	FL		03/07/2025	7.125	420,096		577,000
100200167	SACRAMENTO	CA		03/07/2025	7.125	330,689		465,000
100200168	GAYLORD (TOWNSHIP OF OTSEGO LA	MI		03/07/2025	7.000	197,818		271,000
100200169	SPANISH FORK	UT		03/07/2025	7.500	412,161		505,000
100200170	TREASURE ISLAND	FL		03/07/2025	7.125	210,673		325,000
100200171	LOGAN	UT		03/07/2025	6.990	318,783		395,000
100200172	PORTLAND	OR		03/07/2025	7.125	299,265		435,000
100200173	OCEAN GROVE	NJ		03/07/2025	7.125	1,105,178		1,435,000
100200174	CERRITOS	CA		03/07/2025	6.875	752,338		1,456,000
100200175	WINTER SPRINGS	FL		03/07/2025	7.125	191,321		254,000
100200176	MIAMI GARDENS	FL		03/07/2025	7.500	362,395		575,000
100200177	KISSIMMEE	FL		03/07/2025	7.500	289,368		362,000
100200178	DAWSONVILLE	GA		03/07/2025	7.490	222,937		288,000
100200179	TACOMA	WA		03/07/2025	6.625	255,924		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200180	RALEIGH	NC		03/07/2025	7.625	337,726		408,000
100200181	OSAGE BEACH	MO		03/07/2025	6.990	242,227		320,000
100200182	COOPER CITY	FL		03/07/2025	6.625	708,901		1,281,000
100200183	CHARLOTTE	NC		03/07/2025	7.625	215,041		260,000
100200184	WOODLAND PARK	CO		03/07/2025	7.500	452,889		585,000
100200185	PHOENIX	AZ		03/07/2025	7.125	267,383		400,000
100200186	RALEIGH	NC		03/07/2025	7.375	214,789		277,000
100200187	ARLINGTON	TX		03/07/2025	7.625	209,962		270,000
100200188	BELLEVUE	WA		03/07/2025	6.625	816,364		1,500,000
100200189	GRESHAM	OR		03/07/2025	7.250	298,097		478,000
100200190	PHOENIX	AZ		03/07/2025	7.375	274,630		342,500
100200191	FAYETTEVILLE	NC		03/07/2025	6.625	173,393		286,000
100200192	COLUMBUS	OH		03/07/2025	6.990	171,957		240,000
100200193	COVINGTON	KY		03/07/2025	6.990	190,542		235,000
100200194	CANFIELD	OH		03/07/2025	7.625	199,665		261,000
100200195	MYSTIC	CT		03/07/2025	7.500	503,995		730,000
100200196	LAKE HIAWATHA	NJ		03/07/2025	7.375	443,204		590,000
100200197	DENVER	CO		03/07/2025	6.875	87,181		466,000
100200198	JAMAICA	VT		03/07/2025	7.125	316,968		484,000
100200199	TOBYHANNA	PA		03/07/2025	7.625	149,655		206,000
100200200	BEATTY	NV		03/07/2025	8.075	70,378		175,000
100200201	BOSTON	MA		03/07/2025	6.625	321,235		615,000
100200202	RYDERWOOD	WA		03/07/2025	7.740	260,940		320,000
100200203	MYRTLE BEACH	SC		03/07/2025	7.575	401,789		516,000
100200204	WALLA WALLA	WA		03/07/2025	7.500	627,064		805,000
100200205	MARCO ISLAND	FL		03/07/2025	7.250	418,081		550,000
100200206	FT WORTH	TX		03/07/2025	7.500	329,661		476,000
100200207	TOMBALL	TX		03/07/2025	7.625	279,549		357,000
100200208	CHICAGO	IL		03/07/2025	7.375	216,855		281,000
100200209	DEERFIELD BEACH	FL		03/07/2025	7.575	645,369		1,410,000
100200210	CALDWELL	ID		03/07/2025	6.000	256,446		375,000
100200211	SIMPSONVILLE	SC		03/07/2025	6.750	313,357		515,000
100200212	FOREST HILL	MD		03/07/2025	7.125	205,473		480,000
100200213	MIDLOTHIAN	TX		03/07/2025	5.990	356,525		505,000
100200214	LEVITTOWN	PA		03/07/2025	7.625	417,795		515,000
100200215	LIGHTHOUSE POINT	FL		03/07/2025	6.875	851,101		1,200,000
100200216	AMHERST	NY		03/07/2025	7.375	218,495		285,000
100200217	DOTHAN	AL		03/07/2025	7.990	212,653		294,000
100200218	MIAMI	FL		03/07/2025	7.450	450,403		621,000
100200219	CEDAR PARK	TX		03/07/2025	7.240	227,039		316,000
100200220	CHICAGO	IL		03/07/2025	7.125	517,988		1,275,000
100200221	TEMPLE	PA		03/07/2025	7.990	217,463		278,000
100200222	NEWARK	DE		03/07/2025	7.375	243,327		335,000
100200223	PHILADELPHIA	PA		03/07/2025	6.750	313,670		416,000
100200224	CHICAGO	IL		03/07/2025	7.500	316,669		415,000
100200225	GRAYSLAKE	IL		03/07/2025	7.500	232,564		340,000
100200226	RAYTOWN	MO		03/07/2025	6.875	284,734		380,000
100200227	MILWAUKEE	WI		03/07/2025	7.375	300,799		390,000
100200228	WILLIAMS BAY	WI		03/07/2025	7.125	229,404		346,000
100200229	PARK CITY	UT		03/07/2025	6.875	818,254		1,800,000
100200230	ARLINGTON HEIGHTS	IL		03/07/2025	7.500	322,102		425,000
100200231	PASADENA	CA		03/07/2025	6.875	306,328		950,000
100200232	ENGLEWOOD	NJ		03/07/2025	6.625	586,941		850,000
100200233	HUGO	MN		03/07/2025	5.875	257,136		380,000
100200234	WEST NEW YORK	NJ		03/07/2025	7.250	402,739		550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200235	LUBBOCK	TX		03/07/2025	7.625	567,354		712,000
100200236	MILWAUKEE	WI		03/07/2025	6.875	206,569		345,000
100200237	PARK CITY	UT		03/07/2025	6.625	708,019		1,240,000
100200238	CAROLINA BEACH	NC		03/07/2025	7.375	398,375		518,000
100200239	DALLAS	TX		03/07/2025	7.750	210,499		260,000
100200240	WENDELL	NC		03/07/2025	7.500	257,636		316,000
100200241	PITMAN	NJ		03/07/2025	7.375	212,208		290,000
100200242	HOUSTON	TX		03/07/2025	7.625	310,970		400,000
100200243	HOUSTON	TX		03/07/2025	7.250	256,332		392,000
100200244	GRANBURY	TX		03/07/2025	7.375	229,013		315,000
100200245	OLATHE	KS		03/07/2025	7.625	263,884		365,000
100200246	JUPITER	FL		03/07/2025	7.750	347,717		475,000
100200247	PLAINFIELD	NJ		03/07/2025	6.750	353,551		538,000
100200248	WEST PALM BEACH	FL		03/07/2025	6.990	391,597		610,000
100200249	RIVIERA BEACH	FL		03/07/2025	7.825	252,474		348,000
100200250	LAKE WORTH	FL		03/07/2025	6.125	217,841		520,000
100200251	BOCA RATON	FL		03/07/2025	6.500	757,485		1,015,000
100200252	BOCA RATON	FL		03/07/2025	7.250	236,055		585,000
100200253	CHULA VISTA	CA		03/07/2025	7.625	773,675		1,060,000
100200254	AVE MARIA	FL		03/07/2025	7.575	274,828		415,000
100200255	NAPLES	FL		03/07/2025	7.000	236,834		335,000
100200256	DELRAY BEACH	FL		03/07/2025	6.875	441,120		730,000
100200257	ANAHEIM	CA		03/07/2025	7.375	390,990		1,550,000
100200258	ANAHEIM	CA		03/07/2025	7.375	390,990		1,550,000
100200259	SOLANA BEACH	CA		03/07/2025	7.375	706,076		915,000
100200260	LEVITTOWN	PA		03/07/2025	7.625	478,639		595,000
100200261	PLEASANTON	CA		03/07/2025	7.240	268,428		580,000
100200262	POLLOCK PINES	CA		03/07/2025	7.625	252,142		340,000
100200263	PETALUMA	CA		03/07/2025	7.250	238,413		840,000
100200264	NAPLES	FL		03/07/2025	7.375	612,296		715,000
100200265	MOUNDS VIEW	MN		03/07/2025	7.875	281,300		347,000
100200266	HAWTHORNE	NJ		03/07/2025	7.125	684,958		900,000
100200267	CAMBRIDGE	MN		03/07/2025	7.125	229,465		308,000
100200268	TUCSON	AZ		03/07/2025	7.625	454,130		565,000
100200269	FLAGSTAFF	AZ		03/07/2025	7.125	411,974		538,000
100200270	WORCESTER	MA		03/07/2025	7.740	295,945		380,000
100200271	PHOENIX	AZ		03/07/2025	7.500	287,175		370,000
100200272	SOUTH YARMOUTH	MA		03/07/2025	7.990	482,106		525,000
100200273	SOMERVILLE	MA		03/07/2025	6.490	293,977		585,000
100200274	FRAMINGHAM	MA		03/07/2025	6.875	683,013		909,000
100200275	BOSTON	MA		03/07/2025	7.625	461,955		605,000
100200276	NORTH CONWAY	NH		03/07/2025	8.250	332,984		429,900
100200277	LONG BEACH	CA		03/07/2025	7.625	367,593		500,000
100200278	WOONSOCKET	RI		03/07/2025	7.115	312,321		518,000
100200279	BOSTON	MA		03/07/2025	7.125	629,313		830,000
100200280	JAMAICA PLAIN	MA		03/07/2025	7.375	1,030,791		1,430,000
100200281	ATLANTA	GA		03/07/2025	7.490	331,187		440,000
100200282	AVE MARIA	FL		03/07/2025	6.500	271,608		475,000
100200283	QUINCY	MA		03/07/2025	6.625	505,728		850,000
100200284	ENUMCLAW	WA		03/07/2025	7.000	665,262		885,000
100200285	LITTLETON	CO		03/07/2025	6.500	414,566		572,000
100200286	FIRE ISLAND PINES	NY		03/07/2025	7.250	627,009		1,300,000
100200287	NEPTUNE	NJ		03/07/2025	7.125	920,027		1,300,000
100200288	GREENWICH	CT		03/07/2025	7.375	852,960		1,321,000
100200289	HOLLIS	NH		03/07/2025	7.875	266,950		403,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200290	STATEN ISLAND	NY		03/07/2025	7.000	331,807		620,000
100200291	PATERSON	NJ		03/07/2025	7.750	462,751		590,000
100200292	LAKEWOOD	NJ		03/07/2025	7.625	489,835		680,000
100200293	PALM TREE	NY		03/07/2025	7.500	756,880		965,000
100200294	MONTEBELLO	NY		03/07/2025	7.375	674,931		880,000
100200295	NEW CITY	NY		03/07/2025	7.250	487,304		665,000
100200296	CENTEREACH	NY		03/07/2025	7.500	437,456		560,000
100200297	STAMFORD	CT		03/07/2025	6.875	248,545		410,000
100200298	HYDE PARK	NY		03/07/2025	7.875	251,371		335,000
100200299	SUFFERN	NY		03/07/2025	7.125	245,103		480,000
100200300	UNION	NJ		03/07/2025	7.000	329,239		466,000
100200301	WALNUT CREEK	CA		03/07/2025	7.625	781,546		1,125,000
100200302	SHIRLEY	NY		03/07/2025	7.740	307,992		410,000
100200303	MIDDLETOWN	NY		03/07/2025	7.125	215,631		315,000
100200304	WHITTIER	CA		03/07/2025	7.500	470,190		776,000
100200305	HOUSTON	TX		03/07/2025	7.750	287,772		386,000
100200306	HOUSTON	TX		03/07/2025	7.750	299,626		386,500
100200307	HOUSTON	TX		03/07/2025	7.450	296,357		386,500
100200308	CAPE CORAL	FL		03/07/2025	7.740	229,950		315,000
100200309	NAPLES	FL		03/07/2025	7.000	253,374		495,000
100200310	SOUTH YARMOUTH	MA		03/07/2025	6.990	258,838		500,000
100200311	BROCKTON	MA		03/07/2025	7.990	738,478		1,025,000
100200312	JOHNSTON	RI		03/07/2025	6.875	222,545		345,000
100200313	CAPE CANAVERAL	FL		03/07/2025	7.125	255,585		335,000
100200314	PRESCOTT VALLEY	AZ		03/10/2025	7.625	384,311		467,000
100200315	DOUBLE SPRINGS	AL		03/10/2025	7.625	741,820		900,000
100200316	NEW ORLEANS	LA		03/10/2025	7.500	443,887		615,000
100200317	PORTLAND	OR		03/10/2025	7.500	574,412		745,000
100200318	COLEBROOK	CT		03/10/2025	8.125	221,784		280,000
100200319	PAYSON	AZ		03/10/2025	7.125	500,652		659,000
100200320	NEWAYGO	MI		03/10/2025	7.500	275,066		350,000
100200321	CONWAY	SC		03/10/2025	7.625	242,958		333,000
100200322	NORTH MYRTLE BEACH	SC		03/10/2025	7.500	267,561		350,000
100200323	SAN TAN VALLEY	AZ		03/10/2025	4.990	301,127		420,000
100200324	HENDERSON	NV		03/10/2025	5.990	258,044		522,000
100200325	SARASOTA	FL		03/10/2025	5.875	242,747		395,000
100200326	MONTELLO	WI		03/10/2025	7.250	252,885		330,000
100200327	LITTLE ELM	TX		03/10/2025	4.990	287,282		530,000
100200328	WINTER HAVEN	FL		03/10/2025	6.490	270,616		343,000
100200329	NORMAN	OK		03/10/2025	7.750	450,745		700,000
100200330	HELENA	MT		03/10/2025	7.500	716,194		875,000
100200331	PORT SAINT JOE	FL		03/10/2025	7.125	283,564		349,900
100200332	BRASELTON	GA		03/10/2025	5.375	263,010		412,000
100200333	LAKE ALMANOR	CA		03/10/2025	7.625	513,424		621,000
100200334	GEORGETOWN	CO		03/10/2025	6.750	426,284		565,000
100200335	PANAMA CITY BEACH	FL		03/10/2025	6.625	276,523		425,000
100200336	ROANOKE RAPIDS	NC		03/10/2025	7.500	548,650		712,000
100200337	GEORGETOWN	CO		03/10/2025	6.625	276,701		350,000
100200338	HILTON HEAD ISLAND	SC		03/10/2025	7.500	375,282		515,000
100200339	SCOTTSDALE	AZ		03/10/2025	6.990	823,962		1,330,000
100200341	SHOW LOW	AZ		03/10/2025	6.990	738,830		976,000
100200342	SPRING	TX		03/10/2025	7.375	286,834		350,000
100200343	QUINCY	WA		03/10/2025	6.490	409,823		610,000
100200344	EASTON	PA		03/10/2025	7.875	241,658		295,000
100200345	BRADLEY	CA		03/10/2025	7.500	279,915		475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200346	LAGRANGE	OH		03/10/2025	7.625	405,292		490,000
100200347	ANGEL FIRE	NM		03/10/2025	7.625	453,930		569,000
100200348	SURF CITY	NC		03/10/2025	6.500	517,044		812,000
100200349	VERO BEACH	FL		03/10/2025	7.625	828,236		1,070,000
100200350	SAVANNAH	GA		03/10/2025	6.990	245,437		323,000
100200351	DONNELLY	ID		03/10/2025	7.750	838,971		1,200,000
100200352	SHOW LOW	AZ		03/10/2025	7.375	376,802		464,000
100200353	PIEDMONT	OK		03/10/2025	7.375	475,870		625,000
100200354	MELBOURNE	FL		03/10/2025	7.625	638,101		875,000
100200355	CHAMPIONS GATE	FL		03/10/2025	7.250	502,039		710,000
100200356	PHOENIX	AZ		03/10/2025	4.875	415,394		585,000
100200357	PARRISH	FL		03/10/2025	7.250	309,335		442,000
100200358	SANTA ROSA BEACH	FL		03/10/2025	7.500	723,042		1,030,000
100200359	WILLS POINT	TX		03/10/2025	6.990	646,947		800,000
100200360	HUDDLESTON	VA		03/10/2025	7.500	302,542		380,000
100200361	SOMONAUK	IL		03/10/2025	6.500	398,469		590,000
100200362	INDIAN WELLS	CA		03/10/2025	7.250	815,307		1,062,500
100200363	NICHOLSON	GA		03/10/2025	8.125	540,231		660,000
100200364	MAPLE SHADE	NJ		03/10/2025	7.625	303,333		390,000
100200365	BIG SKY	MT		03/10/2025	6.990	558,148		825,000
100200366	OCEAN PINES	MD		03/10/2025	7.990	360,449		440,000
100200367	TOCCOA	GA		03/10/2025	6.990	313,913		412,000
100200368	LONGS	SC		03/10/2025	7.500	326,911		430,000
100200369	LA GRANDE	OR		03/10/2025	7.375	257,328		339,000
100200370	NORTH PORT	FL		03/10/2025	7.625	371,038		530,000
100200371	SALEM	SC		03/10/2025	7.750	320,627		414,000
100200372	INNSBROOK	MO		03/10/2025	7.375	653,850		890,000
100200373	LEBANON	MO		03/10/2025	7.125	322,648		452,000
100200374	POOLER	GA		03/10/2025	7.625	295,211		385,000
100200375	WEST DOVER	VT		03/10/2025	7.125	364,986		470,000
100200376	WARSAW	VA		03/10/2025	7.250	510,012		690,000
100200377	HOLLAND	MI		03/10/2025	7.875	321,797		395,000
100200378	PALM DESERT	CA		03/10/2025	6.750	623,247		785,000
100200379	BUCKEYE	AZ		03/10/2025	7.625	479,846		585,000
100200380	WEST DENNIS	MA		03/10/2025	7.750	661,980		850,000
100200381	HENDERSONVILLE	NC		03/10/2025	8.000	330,466		398,000
100200382	OKLAHOMA CITY	OK		03/10/2025	7.875	195,521		257,500
100200383	TAOS	NM		03/10/2025	7.750	722,190		1,000,000
100200384	CONWAY	SC		03/10/2025	7.375	276,750		360,000
100200385	SAN TAN VALLEY	AZ		03/10/2025	7.625	305,151		370,000
100200386	OCEAN BEACH	NY		03/10/2025	7.500	1,028,588		1,375,000
100200387	BROKEN BOW	OK		03/10/2025	6.624	484,107		669,000
100200388	POCONO PINES	PA		03/10/2025	7.125	705,008		920,000
100200389	FRANKLIN	VT		03/10/2025	7.625	364,351		445,000
100200390	SELBYVILLE	DE		03/10/2025	7.625	433,636		535,000
100200391	AUBURN	AL		03/10/2025	7.750	254,350		307,500
100200392	HACKENSACK	MN		03/10/2025	8.000	697,722		912,000
100200393	GRAND JUNCTION	MI		03/10/2025	7.500	241,026		325,000
100200394	BLAIRSVILLE	GA		03/10/2025	6.990	234,489		345,000
100200395	SHENANDOAH	VA		03/10/2025	7.625	254,455		320,000
100200396	HARDEEVILLE	SC		03/10/2025	7.375	365,009		475,000
100200397	MOTLEY	MN		03/10/2025	7.375	213,014		281,000
100200398	KINGSLAND	GA		03/10/2025	7.124	335,157		439,000
100200399	MESA	AZ		03/10/2025	7.250	394,873		540,000
100200400	KITTY HAWK	NC		03/10/2025	6.124	207,967		367,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200401	HOUSTON	TX		03/10/2025	7.124	207,886		300,000
100200402	DAVIDSON	NC		03/10/2025	7.124	525,753		851,000
100200403	SWARTZ CREEK	MI		03/10/2025	8.250	326,269		395,000
100200404	KINGS BEACH	CA		03/10/2025	6.499	532,112		829,000
100200405	EDGEWATER	FL		03/10/2025	7.625	275,883		332,500
100200406	LONGBOAT KEY	FL		03/10/2025	7.500	341,995		440,000
100200407	VERO BEACH	FL		03/10/2025	7.250	646,983		848,000
100200408	SAINT AUGUSTINE	FL		03/10/2025	7.250	255,633		330,000
100200410	WATERBURY	CT		03/10/2025	7.999	251,430		320,000
100200411	LEHIGH ACRES	FL		03/10/2025	7.874	301,569		385,000
100200413	LAKE ARROWHEAD	CA		03/10/2025	7.749	434,338		525,000
100200414	GASTONIA	NC		03/10/2025	8.374	262,944		318,000
100200415	SAINT LOUIS	MO		03/10/2025	7.999	195,035		250,000
100200417	PALM SPRINGS	CA		03/10/2025	7.374	198,202		319,000
100200418	LAS VEGAS	NV		03/10/2025	7.249	582,010		715,000
100200419	GLASTONBURY	CT		03/10/2025	7.624	372,505		655,000
100200421	FOREST HILLS	NY		03/10/2025	7.499	567,152		975,000
100200423	KINGMAN	AZ		03/10/2025	6.749	163,906		220,000
100200424	EL CAJON	CA		03/10/2025	7.374	793,305		1,130,000
100200425	WALTERBORO	SC		03/10/2025	7.749	198,904		255,000
100200426	SANDY SPRINGS	GA		03/10/2025	7.249	345,063		490,000
100200428	EAST WINDSOR	NJ		03/10/2025	7.490	235,473		326,000
100200429	COLTON	CA		03/10/2025	7.499	619,099		810,000
100200430	HUTTO	TX		03/10/2025	8.374	348,600		415,000
100200431	ALTAMONTE SPRINGS	FL		03/10/2025	7.374	324,493		405,000
100200433	GRANADA HILLS	CA		03/10/2025	8.500	1,266,065		1,650,000
100200438	STUART	FL		03/10/2025	6.999	431,210		675,000
100200439	CALIENTE	CA		03/10/2025	8.625	370,911		445,000
100200440	SUNRISE	FL		03/10/2025	7.499	279,558		360,000
100200442	ONTARIO	CA		03/10/2025	8.499	539,507		750,000
100200446	CHARLOTTE	NC		03/10/2025	7.249	158,283		347,000
100200447	NORTH LAS VEGAS	NV		03/10/2025	8.625	239,259		285,000
100200450	NEW ALBANY	OH		03/10/2025	8.750	2,993,646		3,840,000
100200451	SALEM	UT		03/10/2025	9.500	427,884		453,010
100200452	TRENTON	NJ		03/10/2025	7.625	181,886		137,000
100200453	RENO	NV		03/10/2025	8.750	846,338		975,000
100200454	SYOSSET	NY		03/10/2025	8.749	999,137		1,807,000
100200455	LAS VEGAS	NV		03/10/2025	7.500	334,893		385,000
100200456	MIAMI	FL		03/10/2025	8.250	516,356		650,000
100200457	BELL CANYON	CA		03/10/2025	7.500	2,577,750		3,600,000
100200458	CHICAGO	IL		03/10/2025	8.374	182,363		330,000
100200459	HIGHLAND	IN		03/10/2025	7.625	477,874		580,000
100200460	CENTRAL ISLIP	NY		03/10/2025	8.625	281,067		335,000
100200461	TAMPA	FL		03/10/2025	7.125	931,519		1,141,111
100200462	SYLMAR	CA		03/10/2025	7.000	523,208		1,085,000
100200464	APPLE VALLEY	CA		03/10/2025	7.125	272,994		449,000
100200465	FONTANA	CA		03/10/2025	8.875	741,199		790,000
100200466	FULLERTON	CA		03/10/2025	7.500	809,056		983,000
100200469	HAMTRAMCK	MI		03/10/2025	8.250	209,938		269,000
100200470	NEWARK	NJ		03/10/2025	8.999	354,964		445,000
100200472	MABLETON	GA		03/10/2025	8.125	381,950		455,000
100200473	MURPHY	TX		03/10/2025	7.375	337,659		420,000
100200474	DICKINSON	TX		03/10/2025	8.625	230,864		275,000
100200475	HAMTRAMCK	MI		03/10/2025	7.875	155,233		200,000
100200476	MONTGOMERY	TX		03/10/2025	7.500	515,759		639,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200477	BELLEVILLE	NJ		03/10/2025	9.249	329,103		420,000
100200478	PITTSFORD	NY		03/10/2025	7.874	582,160		755,000
100200480	ATLANTIC HIGHLANDS	NJ		03/10/2025	8.125	813,640		999,000
100200481	SADDLE RIVER	NJ		03/10/2025	7.749	2,351,448		3,500,000
100200482	NORTH PORT	FL		03/10/2025	7.749	464,262		610,000
100200483	VISALIA	CA		03/10/2025	8.000	275,373		350,000
100200485	SAN LUIS	AZ		03/10/2025	8.374	203,175		258,000
100200486	MIDDLE VILLAGE	NY		03/10/2025	7.874	702,534		865,000
100200487	RIVERSIDE	CA		03/10/2025	7.250	360,822		685,000
100200489	BONITA SPRINGS	FL		03/11/2025	7.500	329,319		442,000
100200490	SAN DIEGO	CA		03/11/2025	7.250	776,516		1,060,000
100200491	TUCSON	AZ		03/11/2025	6.990	441,287		590,000
100200492	LOXAHATCHEE	FL		03/11/2025	5.990	528,545		812,000
100200493	OCALA	FL		03/11/2025	6.250	222,430		304,000
100200494	MACHIAS	ME		03/11/2025	6.375	212,082		281,000
100200495	WEST DES MOINES	IA		03/11/2025	7.625	238,429		310,000
100200496	PORT SAINT LUCIE	FL		03/11/2025	7.250	414,583		590,000
100200497	MILWAUKEE	WI		03/11/2025	7.625	224,503		293,000
100200498	SARASOTA	FL		03/11/2025	7.375	244,742		320,000
100200499	MINNEOLA	FL		03/11/2025	6.875	498,483		770,000
100200500	NASHUA	NH		03/11/2025	7.125	321,638		427,500
100200501	CLARKSVILLE	TN		03/11/2025	6.875	264,012		389,000
100200502	BENTON	AR		03/11/2025	6.625	280,878		383,000
100200503	LAKELAND	FL		03/11/2025	6.490	219,019		297,000
100200504	PHILADELPHIA	PA		03/11/2025	7.375	258,788		340,000
100200505	PFLUGERVILLE	TX		03/11/2025	5.375	232,990		365,000
100200506	SALT LAKE CITY	UT		03/11/2025	6.624	743,112		995,000
100200507	MILWAUKEE	WI		03/11/2025	6.625	286,103		390,000
100200508	TANEYTOWN	MD		03/11/2025	7.125	283,017		410,000
100200509	HARTVILLE	OH		03/11/2025	6.875	234,232		333,000
100200510	ANGIER	NC		03/11/2025	7.625	227,657		280,000
100200511	RUSTON	LA		03/11/2025	6.990	247,958		388,000
100200512	SILVERDALE	PA		03/11/2025	7.500	311,714		415,000
100200513	STATESVILLE	NC		03/11/2025	7.375	240,493		350,000
100200514	CHAPEL HILL	NC		03/11/2025	7.625	648,833		900,000
100200515	HOUSTON	TX		03/11/2025	6.875	294,360		388,000
100200516	MIAMI	FL		03/11/2025	7.500	274,080		465,000
100200517	ROBINS	IA		03/11/2025	6.875	217,558		285,000
100200518	MIAMI	FL		03/11/2025	7.500	490,153		790,000
100200519	HERNDON	VA		03/11/2025	7.000	207,532		303,500
100200520	CHICAGO	IL		03/11/2025	7.500	467,481		660,000
100200521	LOS ANGELES	CA		03/11/2025	7.500	374,315		600,000
100200522	CHICAGO	IL		03/11/2025	7.500	561,449		725,000
100200523	CRYSTAL LAKE	IL		03/11/2025	7.250	282,124		375,000
100200524	GLENWOOD SPRINGS	CO		03/11/2025	7.990	373,360		485,000
100200525	LEWES	DE		03/11/2025	7.625	269,486		345,000
100200526	BRKN ARW	OK		03/11/2025	7.500	221,986		312,000
100200527	INGLEWOOD	CA		03/11/2025	6.490	373,683		1,025,000
100200528	SOMERVILLE	MA		03/11/2025	5.875	534,952		1,330,000
100200529	CHICAGO	IL		03/11/2025	7.500	269,606		390,000
100200530	MONTEBELLO	CA		03/11/2025	7.125	651,652		870,000
100200531	LOS ANGELES	CA		03/11/2025	7.125	462,262		775,000
100200532	MARBLEHEAD	OH		03/11/2025	7.500	348,555		449,900
100200533	MIAMI GARDENS	FL		03/11/2025	6.990	383,606		540,000
100200534	SACRAMENTO	CA		03/11/2025	7.125	336,109		440,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200535	DALLAS	GA		03/11/2025	7.500	205,075		254,000
100200536	LAFAYETTE	IN		03/11/2025	7.250	218,231		300,000
100200537	LUBBOCK	TX		03/11/2025	7.500	326,752		400,000
100200538	SOUTH PORTLAND	ME		03/11/2025	7.625	380,234		500,000
100200539	SAN FRANCISCO	CA		03/11/2025	7.990	1,017,387		1,300,000
100200540	WILMINGTON	DE		03/11/2025	6.990	279,354		375,000
100200541	LATHROP	CA		03/11/2025	7.500	407,755		555,000
100200542	BAKERSFIELD	CA		03/11/2025	5.990	381,297		555,000
100200543	CASCADE	ID		03/11/2025	6.990	427,735		560,000
100200544	BETHLEHEM	PA		03/11/2025	7.250	208,916		301,000
100200545	COLUMBUS	OH		03/11/2025	6.990	403,515		570,000
100200546	SIMI VALLEY	CA		03/11/2025	7.490	708,617		980,000
100200547	COLUMBIA	CA		03/11/2025	6.875	424,944		625,000
100200548	GROVER BEACH	CA		03/11/2025	6.875	679,326		970,000
100200549	BAKERSFIELD	CA		03/11/2025	7.000	260,048		360,000
100200550	LOS ALAMITOS	CA		03/11/2025	6.875	1,300,579		1,835,000
100200551	LOWELL	IN		03/11/2025	7.500	214,854		295,000
100200552	BROOKSHIRE	TX		03/11/2025	6.875	218,975		315,000
100200553	VIRGINIA BEACH	VA		03/11/2025	6.990	216,192		357,000
100200554	WIND GAP	PA		03/11/2025	7.500	240,620		420,000
100200555	ATASCADERO	CA		03/11/2025	7.500	378,557		487,000
100200556	INDIANAPOLIS	IN		03/11/2025	7.125	217,701		300,000
100200557	SAINT CLOUD	MN		03/11/2025	7.125	228,274		398,000
100200558	RICHMOND	VA		03/11/2025	6.625	482,219		650,000
100200559	SACRAMENTO	CA		03/11/2025	6.875	301,772		460,000
100200560	MIAMI	FL		03/11/2025	7.125	571,965		790,000
100200561	NEW ORLEANS	LA		03/11/2025	7.500	348,180		460,000
100200562	GOODYEAR	AZ		03/11/2025	7.375	326,444		425,000
100200563	RANSON	WV		03/11/2025	7.250	221,049		285,000
100200564	OREM	UT		03/11/2025	7.625	501,447		650,000
100200565	WESTFIELD	IN		03/11/2025	7.500	237,594		293,000
100200566	EDISON	NJ		03/11/2025	7.990	384,427		505,000
100200567	RIDGEFIELD	WA		03/11/2025	7.500	752,367		985,000
100200568	POCATELLO	ID		03/11/2025	7.625	252,541		325,000
100200569	TULSA	OK		03/11/2025	7.625	225,553		285,000
100200570	HEMET	CA		03/11/2025	7.250	215,335		280,000
100200571	WELLS	ME		03/11/2025	7.250	768,696		1,110,000
100200572	SANFORD	FL		03/11/2025	7.125	224,048		292,000
100200573	WASILLA	AK		03/11/2025	6.990	456,936		618,000
100200574	SKOKIE	IL		03/11/2025	6.875	469,055		675,000
100200575	EPHRATA	WA		03/11/2025	6.875	288,237		405,000
100200576	SPOKANE VALLEY	WA		03/11/2025	6.375	522,041		755,000
100200577	LINCOLN	NH		03/11/2025	6.990	504,639		705,000
100200578	EDINBURG	TX		03/11/2025	6.750	365,244		540,000
100200579	LINCOLN	CA		03/11/2025	7.000	207,421		540,000
100200580	EDINBURG	TX		03/11/2025	6.490	368,606		540,000
100200581	COPPERAS COVE	TX		03/11/2025	6.990	241,088		315,000
100200582	GEORGETOWN	TX		03/11/2025	5.750	304,378		422,000
100200583	SPOKANE VALLEY	WA		03/11/2025	6.375	522,041		770,000
100200584	FRESNO	CA		03/11/2025	6.625	354,607		515,000
100200585	MADISON	AL		03/11/2025	5.990	229,456		310,000
100200586	VALLEJO	CA		03/11/2025	6.625	813,586		1,100,000
100200587	MANOR	TX		03/11/2025	5.750	242,972		340,000
100200588	MONROE	NC		03/11/2025	6.250	580,957		865,000
100200589	CONWAY	AR		03/11/2025	7.000	225,220		291,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200590	LAWRENCE	MA		03/11/2025	6.990	583,649		826,000
100200591	NASHVILLE	TN		03/11/2025	6.500	481,949		650,000
100200592	KEY WEST	FL		03/11/2025	6.375	633,620		858,000
100200593	NEW PLYMOUTH	ID		03/11/2025	6.500	219,814		279,000
100200594	JEFFERSON CITY	MO		03/11/2025	7.000	216,603		271,500
100200595	CLARKSON	KY		03/11/2025	6.875	263,778		354,000
100200596	VANCOUVER	WA		03/11/2025	6.990	407,305		600,000
100200597	HANOVER PARK	IL		03/11/2025	7.375	334,603		470,000
100200598	WEST DES MOINES	IA		03/11/2025	6.624	273,219		365,000
100200599	SHERMAN	TX		03/11/2025	7.125	207,301		270,000
100200600	PINELLAS PARK	FL		03/11/2025	7.000	226,904		316,000
100200601	CARLISLE	PA		03/11/2025	6.500	277,926		399,000
100200602	CAMDEN	DE		03/11/2025	6.875	215,327		285,000
100200603	GREENEVILLE	TN		03/11/2025	6.990	207,986		292,000
100200604	JOLLET	IL		03/11/2025	6.990	273,673		360,000
100200605	KNOXVILLE	TN		03/11/2025	7.490	374,454		470,000
100200606	ROUND ROCK	TX		03/11/2025	6.875	248,650		350,000
100200607	DENISON	TX		03/11/2025	6.375	279,429		375,000
100200608	KATY	TX		03/11/2025	7.125	263,443		348,000
100200609	NORTH RIVERSIDE	IL		03/11/2025	7.000	467,671		615,000
100200610	ROYERSFORD	PA		03/11/2025	6.875	261,574		345,000
100200611	LAWRENCEVILLE	GA		03/11/2025	6.875	452,613		600,000
100200612	GALVESTON	TX		03/11/2025	6.875	556,521		735,000
100200613	COLUMBUS	OH		03/11/2025	6.990	222,554		325,000
100200614	ZEBULON	NC		03/11/2025	6.000	253,086		375,000
100200615	LAVON	TX		03/11/2025	5.990	258,973		370,000
100200616	SUPERIOR	CO		03/11/2025	5.990	540,114		825,000
100200617	LAS VEGAS	NV		03/11/2025	6.875	245,544		360,000
100200618	MECHANICSBURG	PA		03/11/2025	6.490	280,287		388,000
100200619	EDINBURG	TX		03/11/2025	6.490	368,606		540,000
100200620	MELISSA	TX		03/11/2025	5.990	242,497		338,000
100200621	MELISSA	TX		03/11/2025	5.990	244,161		340,000
100200622	WATAUGA	TX		03/11/2025	5.990	265,322		345,000
100200623	IRVING	TX		03/11/2025	6.875	303,205		458,000
100200624	IRVING	TX		03/11/2025	6.875	302,184		400,000
100200625	SEABROOK	NH		03/11/2025	6.875	222,825		345,000
100200626	LITTLE ROCK	AR		03/11/2025	7.625	288,742		398,000
100200627	OGDEN	UT		03/11/2025	7.375	318,530		421,000
100200628	FREDERICKSBURG	VA		03/11/2025	6.750	295,679		433,000
100200629	RALEIGH	NC		03/11/2025	7.500	248,926		322,000
100200630	SAN ANTONIO	TX		03/11/2025	7.375	224,473		280,000
100200631	VALE	NC		03/11/2025	7.625	209,783		275,000
100200632	SODDY DAISY	TN		03/11/2025	7.500	234,550		310,000
100200633	CROSBY	TX		03/11/2025	7.500	242,289		330,000
100200634	POST FALLS	ID		03/11/2025	7.000	487,944		690,000
100200635	HOWELL	NJ		03/11/2025	6.990	376,603		535,000
100200636	ANNA	TX		03/11/2025	7.375	345,301		487,000
100200637	LAS VEGAS	NV		03/11/2025	6.750	348,218		500,000
100200638	TUCSON	AZ		03/11/2025	7.000	382,966		505,000
100200639	AUSTIN	TX		03/11/2025	7.625	325,184		420,000
100200640	LITTLE ROCK	AR		03/11/2025	6.750	238,789		345,000
100200641	NORTH WILDWOOD	NJ		03/11/2025	7.500	222,475		289,000
100200642	COLORADO SPRINGS	CO		03/11/2025	7.625	271,404		350,000
100200643	ZUNI	VA		03/11/2025	6.625	271,944		364,000
100200644	INDIANAPOLIS	IN		03/11/2025	6.990	228,553		313,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200645	DUBLIN	OH		03/11/2025	7.125	312,761		416,000
100200646	SEATTLE	WA		03/11/2025	6.875	401,232		530,000
100200647	COLLEGE STATION	TX		03/11/2025	6.990	235,957		330,000
100200648	HOLLYWOOD	FL		03/11/2025	7.375	302,911		395,000
100200649	MIDLAND	TX		03/11/2025	7.750	369,401		455,000
100200650	LEES SUMMIT	MO		03/11/2025	6.490	297,874		401,000
100200651	ATLANTA	GA		03/11/2025	7.375	220,320		275,000
100200652	BONITA SPRINGS	FL		03/11/2025	7.250	269,936		355,000
100200653	LEXINGTON	SC		03/11/2025	7.500	246,668		318,000
100200654	WRIGHTSVILLE BEACH	NC		03/11/2025	7.875	781,986		950,000
100200655	MONTGOMERY	AL		03/11/2025	7.375	212,863		265,000
100200656	GALVESTON	TX		03/11/2025	7.625	213,930		460,000
100200657	SEASIDE	OR		03/11/2025	6.990	558,892		735,000
100200658	CANYON LAKE	TX		03/11/2025	7.125	268,312		350,000
100200659	AURORA	CO		03/11/2025	7.375	367,414		485,000
100200660	AUSTIN	TX		03/11/2025	7.375	382,933		530,000
100200661	HOWELL	NJ		03/11/2025	7.250	588,502		815,000
100200662	ALTON	TX		03/11/2025	6.625	366,049		520,000
100200663	ARLINGTON	TX		03/11/2025	6.990	237,590		312,000
100200664	TUSCALOOSA	AL		03/11/2025	7.625	341,398		440,000
100200665	SEWELL	NJ		03/11/2025	7.125	206,419		270,000
100200666	RENO	NV		03/11/2025	7.500	418,949		545,000
100200667	BALTIMORE	MD		03/11/2025	6.750	258,250		355,000
100200668	TUCSON	AZ		03/11/2025	7.250	280,447		365,000
100200669	SEAGOVILLE	TX		03/11/2025	7.000	296,902		403,000
100200670	PORTLAND	OR		03/11/2025	6.624	402,808		618,000
100200671	WEATHERFORD	TX		03/11/2025	7.125	300,947		429,000
100200672	NAMPA	ID		03/11/2025	7.490	361,228		508,000
100200673	TACOMA	WA		03/11/2025	6.990	596,003		910,000
100200674	DURHAM	NC		03/11/2025	6.750	470,092		670,000
100200675	DIAMOND BAR	CA		03/11/2025	7.125	590,455		825,000
100200676	ASBURY PARK	NJ		03/11/2025	6.990	460,117		640,000
100200677	CATHEDRAL CITY	CA		03/11/2025	6.990	365,753		550,000
100200678	MALDEN	MA		03/11/2025	7.250	220,788		285,000
100200679	REXBURG	ID		03/11/2025	6.875	243,679		320,000
100200680	LEHI	UT		03/11/2025	6.750	317,493		459,000
100200681	OXFORD	OH		03/11/2025	7.375	225,431		315,000
100200682	ESCONDIDO	CA		03/11/2025	6.990	757,705		1,200,000
100200683	AUSTIN	TX		03/11/2025	7.375	317,949		400,000
100200684	SACRAMENTO	CA		03/11/2025	6.625	510,275		715,000
100200685	WOODRUFF	SC		03/11/2025	6.875	209,549		285,000
100200686	PHILADELPHIA	PA		03/11/2025	7.125	313,638		411,000
100200687	HASLET	TX		03/11/2025	6.875	247,138		350,000
100200688	PEORIA	AZ		03/11/2025	7.490	656,831		860,000
100200689	BRADENTON	FL		03/11/2025	6.990	292,068		385,000
100200690	SEATTLE	WA		03/11/2025	6.625	472,097		645,000
100200691	PFLUGERVILLE	TX		03/11/2025	6.875	264,658		375,000
100200692	CLEARWATER	FL		03/11/2025	7.490	365,801		495,000
100200693	KENNESAW	GA		03/11/2025	6.500	363,219		492,000
100200694	COTUIT	MA		03/11/2025	7.125	478,151		770,000
100200695	RIO RANCHO	NM		03/11/2025	6.990	413,910		545,000
100200696	KENNESAW	GA		03/11/2025	7.625	302,845		406,000
100200697	AURORA	CO		03/11/2025	6.625	326,345		445,000
100200698	SYKESVILLE	MD		03/11/2025	7.500	251,789		336,000
100200699	NAPA	CA		03/11/2025	7.375	219,385		673,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200700	SURPRISE	AZ		03/11/2025	6.990	422,470		530,000
100200701	PRINCETON	TX		03/11/2025	6.875	205,021		308,000
100200702	PASADENA	CA		03/11/2025	6.990	1,350,838		2,200,000
100200703	NAUGATUCK	CT		03/11/2025	7.500	323,280		450,000
100200704	APPLE VALLEY	CA		03/11/2025	6.500	498,217		750,000
100200705	LEXINGTON	SC		03/11/2025	6.125	203,295		275,000
100200706	NORTH LAS VEGAS	NV		03/11/2025	7.125	230,747		300,000
100200707	MCKINNEY	TX		03/11/2025	6.875	232,044		306,000
100200708	RALEIGH	NC		03/11/2025	7.625	221,612		282,000
100200709	NASHVILLE	TN		03/11/2025	6.750	319,625		460,000
100200710	ANAHEIM	CA		03/11/2025	6.875	638,393		850,000
100200711	RALEIGH	NC		03/11/2025	6.990	702,115		938,000
100200712	RAVENEL	SC		03/11/2025	5.875	293,844		404,500
100200713	ATLANTIC BEACH	NC		03/11/2025	6.750	525,118		745,000
100200714	LEHI	UT		03/11/2025	6.750	323,683		468,000
100200715	MIDLAND	TX		03/11/2025	7.125	256,791		335,000
100200716	SPARTANBURG	SC		03/11/2025	6.500	201,406		285,000
100200717	MOUNT AIRY	NC		03/11/2025	6.990	221,984		276,000
100200718	CLIFTON	CO		03/11/2025	7.375	329,026		470,000
100200719	SAN ANTONIO	TX		03/11/2025	7.125	298,404		515,000
100200720	SALT LAKE CITY	UT		03/11/2025	6.990	417,748		555,000
100200721	HUTTO	TX		03/11/2025	5.875	296,591		390,000
100200722	NILES	IL		03/11/2025	7.375	220,008		285,000
100200723	TAMPA	FL		03/11/2025	6.875	575,447		859,000
100200724	CHICAGO	IL		03/11/2025	7.500	341,182		499,000
100200725	VINEYARD	UT		03/11/2025	6.500	284,488		364,000
100200726	PALM COAST	FL		03/11/2025	6.500	345,014		505,500
100200727	LEXINGTON	KY		03/11/2025	7.500	230,382		299,000
100200728	VINEYARD	UT		03/11/2025	6.500	287,219		368,000
100200729	PALM COAST	FL		03/11/2025	6.500	342,285		505,500
100200730	CHINO	CA		03/11/2025	6.875	539,594		710,000
100200731	MARYSVILLE	WA		03/11/2025	6.875	526,954		795,000
100200732	BUCKEYE	AZ		03/11/2025	6.990	280,502		395,000
100200733	SANFORD	FL		03/11/2025	6.990	383,865		503,000
100200734	ANGIER	NC		03/11/2025	6.124	262,760		388,000
100200735	TOMBALL	TX		03/11/2025	6.750	258,780		342,000
100200736	MATAWAN	NJ		03/11/2025	7.375	412,437		575,000
100200737	LAS VEGAS	NV		03/11/2025	5.750	398,180		551,000
100200738	VANCOUVER	WA		03/11/2025	6.990	213,214		300,000
100200739	RANCHO CORDOVA	CA		03/11/2025	5.750	305,695		425,000
100200991	WINTER GARDEN	FL		03/12/2025	7.125	387,075		545,000
100200992	FARMERSVILLE	TX		03/12/2025	7.750	241,489		310,000
100200993	INDIO	CA		03/12/2025	7.375	360,871		635,000
100200994	DULUTH	MN		03/12/2025	7.250	163,725		213,000
100200995	MINNEAPOLIS	MN		03/12/2025	8.625	213,389		250,000
100200996	WINDHAM	NY		03/12/2025	6.990	452,139		680,000
100200997	YONKERS	NY		03/12/2025	7.250	536,651		750,000
100200998	WASHINGTON	UT		03/12/2025	6.250	270,411		390,000
100200999	CLAYTON	NC		03/12/2025	6.375	260,950		356,000
100201000	TACOMA	WA		03/12/2025	6.500	250,858		365,000
100201001	DESTIN	FL		03/12/2025	6.624	554,741		735,000
100201002	DENVER	CO		03/12/2025	6.625	396,387		560,000
100201003	ELLIJAY	GA		03/12/2025	6.375	650,524		875,000
100201004	ANGWIN	CA		03/12/2025	6.490	570,546		780,000
100201005	ORANGEBURG	SC		03/12/2025	6.375	237,906		320,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201006	MAPLE VALLEY	WA		03/12/2025	6.500	766,925		1,110,000
100201007	SPARKS	NV		03/12/2025	4.990	465,268		660,000
100201008	COLUMBUS	OH		03/12/2025	6.624	170,934		230,000
100201009	SAN DIEGO	CA		03/12/2025	6.625	738,668		1,050,000
100201010	MOBILE	AL		03/12/2025	4.990	212,819		320,000
100201011	MYRTLE BEACH	SC		03/12/2025	5.750	283,187		362,000
100201012	MANTECA	CA		03/12/2025	4.750	456,894		683,000
100201013	CAPE CORAL	FL		03/12/2025	5.875	375,718		530,000
100201014	BENTONVILLE	AR		03/12/2025	6.625	301,823		400,000
100201015	AMERICAN FORK	UT		03/12/2025	6.625	289,495		390,000
100201016	SAVANNAH	GA		03/12/2025	6.750	259,744		366,000
100201017	SOUTH OGDEN	UT		03/12/2025	6.625	236,290		324,000
100201018	CUMMING	GA		03/12/2025	6.750	396,796		602,000
100201019	HOCKESSIN	DE		03/12/2025	6.625	270,259		360,000
100201020	CASTLE PINES	CO		03/12/2025	6.750	345,574		535,000
100201021	CASTLE PINES	CO		03/12/2025	6.750	350,879		540,000
100201022	PHOENIX	AZ		03/12/2025	6.750	481,884		650,000
100201023	NEWPORT NEWS	VA		03/12/2025	6.750	246,848		327,000
100201024	DETROIT	MI		03/12/2025	6.750	268,677		380,000
100201025	NORTH WALES	PA		03/12/2025	6.750	373,812		524,000
100201026	NAPERVILLE	IL		03/12/2025	6.875	543,352		770,000
100201027	OAK ISLAND	NC		03/12/2025	6.875	605,624		935,000
100201028	CHARLOTTE	NC		03/12/2025	6.875	367,560		490,000
100201029	SANTA CLARITA	CA		03/12/2025	6.875	807,293		1,220,000
100201030	KEAAU	HI		03/12/2025	6.875	452,908		595,000
100201031	AUSTIN	TX		03/12/2025	6.875	748,930		990,000
100201032	CELINA	TX		03/12/2025	6.875	338,106		453,000
100201033	RALEIGH	NC		03/12/2025	6.875	244,645		320,000
100201034	LAS VEGAS	NV		03/12/2025	6.875	370,379		485,000
100201035	RALEIGH	NC		03/12/2025	6.875	240,825		330,000
100201036	PEORIA	AZ		03/12/2025	6.875	418,967		550,000
100201037	PROVIDENCE	RI		03/12/2025	6.959	419,832		550,000
100201038	WATSONVILLE	CA		03/12/2025	6.875	641,228		795,000
100201039	VERNON HILLS	IL		03/12/2025	6.990	332,249		435,000
100201040	SACRAMENTO	CA		03/12/2025	6.990	422,043		558,000
100201041	KANSAS CITY	KS		03/12/2025	6.990	264,031		385,000
100201042	UNION CITY	NJ		03/12/2025	6.975	503,980		710,000
100201043	SACRAMENTO	CA		03/12/2025	6.990	339,887		485,000
100201044	ROANOKE	TX		03/12/2025	6.990	229,850		332,000
100201045	FORT MYERS	FL		03/12/2025	6.990	479,304		625,000
100201046	LAVON	TX		03/12/2025	6.990	236,232		311,000
100201047	RALEIGH	NC		03/12/2025	6.990	379,523		495,000
100201048	APEX	NC		03/12/2025	6.990	358,322		473,000
100201049	HAMPSHIRE	IL		03/12/2025	6.990	272,740		358,000
100201050	LAS VEGAS	NV		03/12/2025	6.999	314,403		440,000
100201051	SANTA FE	NM		03/12/2025	6.999	408,214		600,000
100201052	STOCKTON	CA		03/12/2025	6.999	318,678		460,000
100201053	SEVIERVILLE	TN		03/12/2025	6.999	543,819		685,000
100201054	ACWORTH	GA		03/12/2025	6.999	286,679		410,000
100201055	EVERETT	WA		03/12/2025	6.999	530,101		700,000
100201056	HILLSIDE	IL		03/12/2025	7.000	358,825		520,000
100201057	CHESAPEAKE BEACH	MD		03/12/2025	7.125	328,316		436,000
100201058	COLONIAL BEACH	VA		03/12/2025	7.000	260,526		354,000
100201059	SAN DIEGO	CA		03/12/2025	7.125	610,914		850,000
100201060	SAINT LOUIS	MO		03/12/2025	7.125	565,959		740,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201061	MANTECA	CA		03/12/2025	7.125	462,611		755,000
100201062	BURBANK	CA		03/12/2025	7.124	684,613		1,050,000
100201063	ELOY	AZ		03/12/2025	7.125	141,222		585,000
100201064	HINDSVILLE	AR		03/12/2025	7.125	327,310		450,000
100201065	CHINCOTEAGUE ISLAND	VA		03/12/2025	7.125	316,588		420,000
100201066	DURHAM	NC		03/12/2025	7.125	336,440		438,300
100201067	WENTZVILLE	MO		03/12/2025	7.125	252,130		350,000
100201068	CANYON LAKE	TX		03/12/2025	7.125	313,845		415,000
100201069	NORWALK	CA		03/12/2025	7.125	580,224		780,000
100201070	CHARLOTTE	NC		03/12/2025	7.125	392,531		515,000
100201071	NATICK	MA		03/12/2025	7.125	307,544		400,000
100201072	LEBANON	TN		03/12/2025	7.125	273,309		359,000
100201073	PLANO	TX		03/12/2025	7.000	352,095		410,000
100201074	WENTZVILLE	MO		03/12/2025	7.125	242,816		329,000
100201075	MORELAND	GA		03/12/2025	7.125	242,746		316,200
100201076	WAKE FOREST	NC		03/12/2025	7.125	235,841		308,000
100201077	LONG BRANCH	NJ		03/12/2025	7.125	619,884		770,000
100201078	DAWSONVILLE	GA		03/12/2025	7.125	335,493		413,000
100201079	RENO	NV		03/12/2025	7.249	617,738		752,000
100201080	HOMESTEAD	FL		03/12/2025	7.125	643,227		789,000
100201081	HOUSTON	TX		03/12/2025	7.125	250,192		310,000
100201082	WEST CHESTER	PA		03/12/2025	7.125	388,026		475,000
100201083	MANTECA	CA		03/12/2025	7.250	506,966		701,500
100201084	WOODSTOCK	GA		03/12/2025	7.250	285,555		395,000
100201085	CUMMING	GA		03/12/2025	7.250	308,400		471,000
100201086	OAKHURST	NJ		03/12/2025	7.250	997,246		1,300,000
100201087	STANTON	KY		03/12/2025	7.250	395,470		515,000
100201088	ADDISON	IL		03/12/2025	7.250	497,126		664,000
100201089	LAS VEGAS	NV		03/12/2025	7.250	293,168		395,000
100201090	QUINCY	MA		03/12/2025	7.250	473,726		615,000
100201091	QUAKERTOWN	PA		03/12/2025	7.250	269,403		350,000
100201092	ELK GROVE	CA		03/12/2025	7.250	442,144		575,000
100201093	LAKEWOOD	OH		03/12/2025	7.250	250,608		348,000
100201094	EL CAJON	CA		03/12/2025	7.250	810,399		1,100,000
100201095	RANCHO CORDOVA	CA		03/12/2025	7.250	401,455		535,000
100201096	HERMITAGE	TN		03/12/2025	7.250	281,969		365,000
100201097	OVIEDO	FL		03/12/2025	7.250	272,333		356,000
100201098	LATHROP	CA		03/12/2025	7.250	435,111		562,500
100201099	MURRIETA	CA		03/12/2025	7.250	503,052		658,000
100201100	AURORA	IL		03/12/2025	7.250	243,536		320,000
100201101	NASHVILLE	TN		03/12/2025	7.250	757,033		949,000
100201102	LEBANON	TN		03/12/2025	7.250	305,892		395,000
100201103	LAKEWOOD	NJ		03/12/2025	7.250	772,757		1,200,000
100201104	DELRAY BEACH	FL		03/12/2025	7.250	406,200		527,000
100201105	BAYTOWN	TX		03/12/2025	7.250	241,970		315,000
100201106	BLUE RIDGE	GA		03/12/2025	7.250	821,543		1,082,000
100201107	SAN DIEGO	CA		03/12/2025	7.374	525,919		745,000
100201108	CHARLOTTE	NC		03/12/2025	7.250	294,306		360,000
100201109	FRESNO	CA		03/12/2025	7.250	286,306		350,000
100201110	STANTON	CA		03/12/2025	7.375	578,950		850,000
100201111	HESPERIA	CA		03/12/2025	7.374	344,513		450,000
100201112	GREENBELT	MD		03/12/2025	7.375	461,668		615,000
100201113	LOS ANGELES	CA		03/12/2025	7.375	518,328		675,000
100201114	ATLANTA	GA		03/12/2025	7.375	260,555		378,000
100201115	NORMAN	OK		03/12/2025	7.375	385,112		502,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201116	SACRAMENTO	CA		03/12/2025	7.375	461,806		610,000
100201117	CHICAGO	IL		03/12/2025	7.375	328,702		429,000
100201118	AURORA	IL		03/12/2025	7.375	200,690		270,000
100201119	FATE	TX		03/12/2025	7.375	692,515		1,050,000
100201120	WAYLAND	MI		03/12/2025	7.375	368,981		498,000
100201121	MANCHESTER	NH		03/12/2025	7.375	448,030		585,000
100201122	GARNER	NC		03/12/2025	7.375	306,408		399,000
100201123	EDISON	NJ		03/12/2025	7.375	447,464		598,000
100201124	ALTOONA	WI		03/12/2025	7.375	235,879		305,000
100201125	COLORADO SPRINGS	CO		03/12/2025	7.375	315,567		410,000
100201126	CAPE CORAL	FL		03/12/2025	7.375	615,065		850,000
100201127	SCOTTSDALE	AZ		03/12/2025	7.375	466,428		650,000
100201128	COLUMBIA	CA		03/12/2025	7.375	256,350		400,000
100201129	TACOMA	WA		03/12/2025	7.375	293,959		380,000
100201130	APEX	NC		03/12/2025	7.375	377,263		490,000
100201131	STERLING	VA		03/12/2025	7.375	610,077		790,000
100201132	PORTLAND	TN		03/12/2025	7.375	291,703		400,000
100201133	RICHARDSON	TX		03/12/2025	7.375	294,499		380,000
100201134	DELAFIELD	WI		03/12/2025	7.375	284,779		366,000
100201135	N MYRTLE BEACH	SC		03/12/2025	7.375	280,115		370,000
100201136	LIBERTY HILL	TX		03/12/2025	7.375	252,998		325,000
100201137	HILTON HEAD ISLAND	SC		03/12/2025	7.490	446,763		575,000
100201138	NASHVILLE	TN		03/12/2025	7.490	506,864		680,000
100201139	ANNA	TX		03/12/2025	7.375	257,377		354,000
100201140	SNELLVILLE	GA		03/12/2025	7.490	588,951		758,000
100201141	MADERA	CA		03/12/2025	7.375	303,549		375,000
100201142	SAINT CLOUD	FL		03/12/2025	7.375	267,104		330,000
100201143	BROKEN BOW	OK		03/12/2025	7.490	537,653		735,000
100201144	RALEIGH	NC		03/12/2025	7.490	352,153		463,000
100201145	CLAYTON	NC		03/12/2025	7.490	253,545		326,000
100201146	TAUNTON	MA		03/12/2025	7.500	513,191		677,000
100201147	PALMDALE	CA		03/12/2025	7.500	391,556		590,000
100201148	HAGERSTOWN	MD		03/12/2025	7.500	251,129		335,000
100201149	BEAVERTON	OR		03/12/2025	7.500	728,461		940,000
100201150	CAPE CORAL	FL		03/12/2025	7.500	266,517		345,000
100201151	HOWELL	NJ		03/12/2025	7.500	741,433		970,000
100201152	BAKERSFIELD	CA		03/12/2025	7.500	464,440		600,000
100201153	AURORA	IL		03/12/2025	7.500	271,129		348,000
100201154	REDLANDS	CA		03/12/2025	7.500	508,556		622,500
100201155	MIDDLETOWN	DE		03/12/2025	7.500	272,672		360,000
100201156	CHARLOTTE	NC		03/12/2025	7.500	280,933		370,000
100201157	ROYAL OAK	MI		03/12/2025	7.500	333,960		410,000
100201158	CINCINNATI	OH		03/12/2025	7.500	265,568		400,000
100201159	RICHMOND	TX		03/12/2025	7.500	235,901		303,000
100201160	HORSHAM	PA		03/12/2025	7.500	289,346		350,000
100201161	CANYON COUNTRY	CA		03/12/2025	7.500	633,619		766,000
100201162	TOANO	VA		03/12/2025	7.500	195,010		302,000
100201163	ANAHEIM	CA		03/12/2025	7.625	765,013		1,025,000
100201164	BOONE	NC		03/12/2025	7.625	260,298		400,000
100201165	MCCALL	ID		03/12/2025	7.625	522,960		730,000
100201166	PORTSMOUTH	NH		03/12/2025	7.625	682,289		930,000
100201167	TUCSON	AZ		03/12/2025	7.625	297,289		380,000
100201168	SAVANNAH	GA		03/12/2025	7.625	290,821		374,000
100201169	NORTH PLAINS	OR		03/12/2025	7.625	337,666		433,500
100201170	COLUMBUS	OH		03/12/2025	7.625	449,176		625,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201171	WENTZVILLE	MO		03/12/2025	7.625	251,768		330,000
100201172	TUCSON	AZ		03/12/2025	7.625	274,224		370,000
100201173	AUSTIN	TX		03/12/2025	7.625	283,007		365,000
100201174	LITTLE RIVER	SC		03/12/2025	7.625	282,070		361,000
100201175	LIVE OAK	FL		03/12/2025	7.625	471,570		569,000
100201176	MIDDLETOWN	DE		03/12/2025	7.625	381,109		460,000
100201177	FRANKLIN	TN		03/12/2025	7.625	448,623		550,000
100201178	GLENDALE	AZ		03/12/2025	7.625	520,460		628,000
100201179	GAINESVILLE	FL		03/12/2025	7.625	273,424		347,000
100201180	LAYTON	UT		03/12/2025	7.625	318,452		384,000
100201181	KODAK	TN		03/12/2025	7.625	527,528		635,000
100201182	HOUSTON	TX		03/12/2025	7.500	276,800		323,000
100201183	ROYAL OAK	MI		03/12/2025	7.625	234,987		282,000
100201184	YOUNGSVILLE	LA		03/12/2025	7.625	257,035		316,000
100201185	SAVANNAH	GA		03/12/2025	7.750	387,542		504,000
100201186	POCONO PINES	PA		03/12/2025	7.750	394,595		500,000
100201187	CLARKSVILLE	TN		03/12/2025	7.750	241,795		310,000
100201188	TURLOCK	CA		03/12/2025	7.670	383,377		500,000
100201189	COLLEGE STATION	TX		03/12/2025	7.750	769,592		925,000
100201190	ATHENS	TN		03/12/2025	7.750	238,878		295,000
100201191	HONOLULU	HI		03/12/2025	7.625	390,663		475,000
100201192	GETTYSBURG	PA		03/12/2025	7.625	718,822		845,000
100201193	FRESNO	CA		03/12/2025	7.625	437,885		520,000
100201194	STRONGSVILLE	OH		03/12/2025	7.875	175,730		245,000
100201195	REHOBOTH BEACH	DE		03/12/2025	7.625	350,296		400,000
100201196	WINTER HAVEN	FL		03/12/2025	7.625	293,420		340,000
100201197	COLUMBUS	OH		03/12/2025	7.875	281,829		432,300
100201198	MEDINA	OH		03/12/2025	7.875	175,730		245,000
100201199	BROKEN BOW	OK		03/12/2025	7.875	820,559		1,192,000
100201200	MACON	GA		03/12/2025	7.750	340,954		396,000
100201201	MESA	AZ		03/12/2025	7.875	403,466		525,000
100201202	CARLISLE	PA		03/12/2025	7.875	181,604		230,000
100201203	KANNAPOLIS	NC		03/12/2025	7.875	283,563		363,000
100201204	LAVON	TX		03/12/2025	7.875	321,898		420,000
100201205	FRESNO	CA		03/12/2025	7.875	491,199		632,000
100201206	MIDLAND	TX		03/12/2025	7.875	450,452		570,000
100201207	KENNESAW	GA		03/12/2025	7.875	414,494		505,000
100201208	GREENSBORO	NC		03/12/2025	7.875	316,570		389,000
100201209	BEND	OR		03/12/2025	7.875	280,534		338,000
100201210	SEASIDE	OR		03/12/2025	7.875	320,618		412,000
100201211	MCCALL	ID		03/12/2025	7.990	510,174		653,000
100201212	STANWOOD	WA		03/12/2025	7.875	583,030		700,000
100201213	TUCSON	AZ		03/12/2025	7.990	301,185		366,000
100201214	ORLEANS	MA		03/12/2025	8.000	700,764		900,000
100201215	PHOENIX	AZ		03/12/2025	8.000	449,677		580,000
100201216	OAKLAND	CA		03/12/2025	8.000	537,767		750,000
100201217	NEWARK	NJ		03/12/2025	7.990	510,990		660,000
100201218	OROVILLE	CA		03/12/2025	8.000	463,705		560,000
100201219	ATLANTA	GA		03/12/2025	7.990	246,821		337,000
100201220	OCALA	FL		03/12/2025	8.000	221,179		285,000
100201221	GARDENDALE	TX		03/12/2025	8.000	504,939		615,000
100201222	SCOTTSDALE	AZ		03/12/2025	8.125	560,389		690,000
100201223	KENNEBUNKPORT	ME		03/12/2025	8.125	637,508		785,000
100201224	WINDSOR	MO		03/12/2025	8.125	180,243		225,000
100201225	METAIRIE	LA		03/12/2025	7.875	462,460		528,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201226	FAIRWAY	KS		03/12/2025	8.125	257,280		315,000
100201227	ALLEN	TX		03/12/2025	8.250	394,964		520,000
100201228	PORTLAND	OR		03/12/2025	5.750	304,829		439,000
100201229	VANCOUVER	WA		03/12/2025	5.500	269,867		399,995
100201230	PINGREE GROVE	IL		03/12/2025	5.500	224,097		325,000
100201231	PARRISH	FL		03/12/2025	5.500	256,875		367,000
100201232	BRADENTON	FL		03/12/2025	5.500	325,923		495,000
100201233	ORANGE PARK	FL		03/12/2025	5.375	174,739		257,000
100201234	FLOWERY BRANCH	GA		03/12/2025	5.875	358,512		500,000
100201235	BRANDYWINE	MD		03/12/2025	5.750	331,041		465,000
100201236	MADISON	AL		03/12/2025	5.000	258,646		385,000
100201237	KYLE	TX		03/12/2025	4.990	290,331		460,000
100201238	MONROE	NC		03/12/2025	5.375	294,326		426,000
100201239	SALEM	OR		03/12/2025	5.500	291,662		424,000
100201240	TALLAHASSEE	FL		03/12/2025	5.500	272,626		393,000
100201241	RENO	NV		03/12/2025	5.500	334,538		476,000
100201242	CHICO	CA		03/12/2025	5.500	304,889		486,000
100201243	NEW BRAUNFELS	TX		03/12/2025	5.250	202,759		322,000
100201244	HAW RIVER	NC		03/12/2025	5.500	189,231		271,200
100201245	PORT ST LUCIE	FL		03/12/2025	8.490	217,354		352,000
100201246	HAW RIVER	NC		03/12/2025	5.500	189,231		270,000
100201247	DETROIT	MI		03/12/2025	8.250	348,654		405,000
100201248	GLENDALE	CA		03/12/2025	7.990	1,048,116		1,290,000
100201249	CHULA VISTA	CA		03/12/2025	7.625	829,447		1,425,000
100201250	PENSACOLA	FL		03/12/2025	8.250	172,090		207,500
100201251	MARION	MA		03/12/2025	7.250	537,002		725,000
100201252	APPLE VALLEY	CA		03/12/2025	7.875	322,047		420,000
100201253	CLOVIS	CA		03/12/2025	6.875	347,418		448,000
100201254	SYLMAR	CA		03/12/2025	7.375	790,591		970,000
100201255	JUPITER	FL		03/12/2025	6.875	446,740		790,000
100201256	WALPOLE	MA		03/12/2025	7.000	688,945		840,000
100201258	MISSION VIEJO	CA		03/12/2025	8.000	786,530		1,220,000
100201259	FREDERICKSBURG	VA		03/12/2025	7.375	346,012		480,000
100201260	LOS ANGELES	CA		03/12/2025	7.250	513,376		920,000
100201261	COLFAX	CA		03/12/2025	7.250	365,276		790,000
100201262	THONOTOSASSA	FL		03/12/2025	7.750	367,500		550,000
100201263	CROCKETT	CA		03/12/2025	6.875	213,428		625,000
100201264	APPLETON	WI		03/12/2025	7.500	191,576		248,000
100201265	LOS ANGELES	CA		03/12/2025	7.750	506,526		605,000
100201266	TUCSON	AZ		03/12/2025	7.500	194,836		254,000
100201267	DORAL	FL		03/12/2025	6.875	213,469		424,000
100201268	SHELTER ISLAND	NY		03/12/2025	7.375	615,390		1,450,000
100201270	WHEELING	IL		03/12/2025	8.000	160,384		210,000
100201271	LAWRENCEVILLE	GA		03/12/2025	7.125	204,116		401,000
100201274	EMERALD ISLE	NC		03/12/2025	7.500	469,680		587,000
100201276	OAKLAND	CA		03/12/2025	7.000	633,332		1,725,000
100201277	PRICE	UT		03/12/2025	8.375	334,479		425,000
100201278	ALAMO	CA		03/12/2025	7.625	1,538,983		2,445,000
100201279	CINCINNATI	OH		03/12/2025	8.250	161,503		225,000
100201280	ORLANDO	FL		03/12/2025	7.125	172,338		239,000
100201281	APOPKA	FL		03/12/2025	7.875	301,135		410,000
100201282	ESCONDIDO	CA		03/12/2025	7.250	1,051,543		1,375,000
100201283	HUMBLE	TX		03/12/2025	7.250	314,748		465,000
100201284	HERMISTON	OR		03/12/2025	7.625	244,389		320,000
100201286	EDISON	NJ		03/12/2025	8.000	186,220		254,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201287	INGLEWOOD	CA		03/12/2025	7.750	758,901		975,000
100201288	LYMAN	SC		03/12/2025	7.000	163,142		218,000
100201290	DES PLAINES	IL		03/12/2025	8.000	303,498		390,000
100201291	BEDFORD	NH		03/12/2025	7.750	267,930		332,000
100201294	YORBA LINDA	CA		03/12/2025	7.250	1,375,099		1,700,000
100201295	WORCESTER	MA		03/12/2025	7.500	489,003		750,000
100201296	FRAZIER PARK	CA		03/12/2025	7.875	334,488		429,000
100201298	EAST ELMHURST	NY		03/12/2025	6.875	645,010		980,000
100201301	HAWTHORNE	CA		03/12/2025	7.000	279,765		775,000
100201302	MIAMI BEACH	FL		03/12/2025	7.000	2,524,249		8,500,000
100201303	BERTRAM	TX		03/12/2025	8.750	175,989		225,000
100201304	ELK GROVE	CA		03/12/2025	7.250	444,270		557,000
100201305	JACKSONVILLE	FL		03/12/2025	7.625	118,822		193,000
100201306	BROOKLYN	NY		03/12/2025	7.625	2,054,062		2,450,000
100201308	HOUSTON	TX		03/12/2025	7.490	255,442		420,000
100201309	STERLING HEIGHTS	MI		03/12/2025	7.500	155,496		226,000
100201310	LOS ANGELES	CA		03/12/2025	7.750	1,259,508		1,620,000
100201311	WEST PARK	FL		03/12/2025	7.250	240,232		390,000
100201312	WEST PARK	FL		03/12/2025	7.250	243,734		395,000
100201315	JEFFERSON CITY	MO		03/12/2025	7.625	162,931		264,000
100201316	LOS ANGELES	CA		03/12/2025	7.500	430,554		575,000
100201317	PALOS VERDES ESTATES	CA		03/12/2025	7.250	1,023,561		1,852,500
100201318	LANCASTER	TX		03/12/2025	7.625	202,241		265,000
100201319	GLENN HEIGHTS	TX		03/12/2025	7.625	192,113		248,000
100201320	MIAMI	FL		03/12/2025	7.375	590,651		720,000
100201321	PALM COAST	FL		03/12/2025	7.125	273,574		366,000
100201322	NEW YORK	NY		03/12/2025	7.500	414,729		695,000
100201323	MADEIRA BEACH	FL		03/12/2025	7.999	777,943		1,235,000
100201324	PHILO	CA		03/12/2025	8.375	504,736		740,000
100201325	EUCLID	OH		03/12/2025	8.875	110,686		141,000
100201326	BONITA SPRINGS	FL		03/12/2025	7.625	549,694		671,000
100201328	HAWTHORNE	CA		03/12/2025	8.875	644,736		940,000
100201331	DALLAS	TX		03/12/2025	7.499	283,213		475,000
100201332	ARNOLD	CA		03/12/2025	7.875	224,689		330,000
100201333	BAKERSFIELD	CA		03/12/2025	7.250	258,243		335,000
100201334	SAN ANTONIO	TX		03/12/2025	6.875	160,401		255,000
100201337	MURRAY	UT		03/12/2025	6.625	340,047		520,000
100201338	FAYETTEVILLE	AR		03/12/2025	6.999	278,181		351,000
100201339	MILWAUKEE	WI		03/12/2025	7.375	213,778		285,000
100201340	PASADENA	MD		03/12/2025	7.750	285,577		375,000
100201341	PASADENA	MD		03/12/2025	7.750	355,030		455,000
100201342	CARROLLTON	TX		03/12/2025	6.875	248,266		300,000
100201343	LAS VEGAS	NV		03/12/2025	7.499	372,767		475,000
100201345	MIAMI	FL		03/12/2025	7.250	413,606		515,000
100201346	OCALA	FL		03/12/2025	6.625	232,501		300,000
100201348	MIAMI	FL		03/12/2025	7.125	481,373		734,000
100201349	DORAL	FL		03/12/2025	8.375	394,841		580,000
100201350	THOUSAND PALMS	CA		03/12/2025	7.750	348,106		445,000
100201351	OLD HICKORY	TN		03/12/2025	7.375	297,997		420,000
100201354	SAN ANTONIO	TX		03/12/2025	7.499	164,411		213,000
100201356	LOS ANGELES	CA		03/12/2025	6.999	759,602		1,000,000
100201360	KAPOLEI	HI		03/12/2025	7.250	197,659		510,000
100201361	LOS ANGELES	CA		03/12/2025	6.999	441,730		610,000
100201362	WINNSBORO	TX		03/12/2025	6.625	126,488		215,000
100201364	DECATUR	GA		03/12/2025	6.999	185,993		245,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201365	OROVILLE	CA		03/12/2025	6.625	187,592		270,000
100201366	BREMERTON	WA		03/12/2025	6.750	281,892		420,000
100201367	VICTORVILLE	CA		03/12/2025	6.999	303,373		398,000
100201369	ORLANDO	FL		03/12/2025	6.999	102,552		163,000
100201370	RAYTOWN	MO		03/12/2025	7.499	129,275		187,000
100201371	HOUSTON	TX		03/12/2025	6.750	221,055		300,000
100201372	FAIRVIEW	NJ		03/12/2025	7.125	584,234		775,000
100201373	ATLANTA	GA		03/12/2025	6.999	193,714		255,000
100201374	CINCINNATI	OH		03/12/2025	8.375	169,729		220,000
100201375	SPRING	TX		03/12/2025	6.999	114,760		261,000
100201376	NATIONAL CITY	CA		03/12/2025	7.625	533,661		640,000
100201377	KEARNS	UT		03/12/2025	7.125	249,038		371,000
100201378	LOS ANGELES	CA		03/12/2025	6.999	2,056,900		3,900,000
100201380	ANOKA	MN		03/12/2025	7.750	225,833		350,000
100201381	COLTON	CA		03/12/2025	7.125	510,435		675,000
100201382	LAREDO	TX		03/12/2025	7.250	171,499		228,000
100201383	MANAHAWKIN	NJ		03/12/2025	7.750	446,901		1,215,000
100201385	LA MIRADA	CA		03/12/2025	6.875	386,643		820,000
100201387	ORANGEBURG	SC		03/12/2025	7.250	199,141		300,000
100201388	TUSCALOOSA	AL		03/12/2025	8.000	80,796		115,000
100201389	PRUDENVILLE	MI		03/12/2025	7.375	124,462		187,000
100201390	SAVANNAH	GA		03/12/2025	7.750	224,664		335,000
100201391	CLEARLAKE OAKS	CA		03/12/2025	7.499	112,633		155,000
100201392	COLUMBIA	TN		03/12/2025	7.875	358,991		448,000
100201393	PUEBLO	CO		03/12/2025	7.250	108,062		170,000
100201394	BALTIMORE	MD		03/12/2025	7.999	139,944		175,000
100201395	CLEARWATER	FL		03/12/2025	7.500	424,366		557,500
100201396	ATLANTA	GA		03/12/2025	8.499	133,393		223,000
100201397	KNOXVILLE	TN		03/12/2025	7.750	200,294		259,000
100201399	LAUREL	MD		03/12/2025	7.125	178,078		595,000
100201400	INDIANAPOLIS	IN		03/12/2025	6.999	113,706		149,000
100201401	AKRON	OH		03/12/2025	6.999	102,077		135,000
100201402	ENCINO	CA		03/12/2025	6.625	1,088,564		3,250,000
100201403	HOUSTON	TX		03/12/2025	6.750	253,519		460,000
100201404	FLINT	MI		03/12/2025	9.250	105,105		143,000
100201406	PHOENIX	AZ		03/12/2025	6.999	274,659		364,500
100201407	INDIANAPOLIS	IN		03/12/2025	6.999	114,392		149,900
100201408	BALTIMORE	MD		03/12/2025	6.499	116,950		207,500
100201409	HESPERIA	CA		03/12/2025	8.625	347,403		426,000
100201410	MCDONOUGH	GA		03/12/2025	7.375	271,301		355,000
100201411	OAKLAND	CA		03/12/2025	6.999	467,339		650,000
100201412	NEW ORLEANS	LA		03/12/2025	6.999	307,280		433,000
100201413	NEW ORLEANS	LA		03/12/2025	8.250	163,406		225,000
100201414	LOS ANGELES	CA		03/12/2025	6.999	320,271		800,000
100201415	BALTIMORE	MD		03/12/2025	7.999	104,655		125,000
100201416	YUBA CITY	CA		03/12/2025	6.999	123,524		411,000
100201417	AGOURA HILLS	CA		03/12/2025	7.375	137,903		1,248,000
100201418	READING	MA		03/12/2025	6.750	562,421		785,000
100201419	INDIANAPOLIS	IN		03/12/2025	7.999	125,490		150,000
100201420	INDIANAPOLIS	IN		03/12/2025	7.999	125,278		150,000
100201421	WINDSOR	CA		03/12/2025	7.250	452,793		817,000
100201422	INDIANAPOLIS	IN		03/12/2025	7.999	125,583		150,000
100201423	MILWAUKEE	WI		03/12/2025	6.999	119,377		153,460
100201424	MURFREESBORO	TN		03/12/2025	8.999	215,250		410,000
100201425	LYNCHBURG	VA		03/12/2025	7.999	107,520		128,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201426	NORTH LAS VEGAS	NV		03/12/2025	7.999	221,881		290,000
100201427	WASHINGTON	DC		03/12/2025	7.875	1,530,718		1,895,000
100201428	MEMPHIS	TN		03/12/2025	7.750	98,008		125,000
100201429	DENTON	TX		03/12/2025	8.250	317,520		380,000
100201430	RICHMOND	CA		03/12/2025	7.499	228,336		525,000
100201431	BELTSVILLE	MD		03/12/2025	7.625	210,000		441,000
100201432	RENO	NV		03/12/2025	7.999	399,000		510,000
100201433	MILFORD	NJ		03/12/2025	7.625	288,364		1,000,000
100201434	WASCO	CA		03/12/2025	8.375	275,773		335,000
100201435	CARSON	CA		03/12/2025	7.750	420,000		795,000
100201437	ROMEOVILLE	IL		03/12/2025	9.125	211,079		293,000
100201439	WINTER PARK	FL		03/12/2025	8.999	373,275		395,000
100201440	MODESTO	CA		03/12/2025	7.499	270,406		405,000
100201441	DENTON	TX		03/12/2025	8.625	309,120		369,000
100201442	ATLANTA	GA		03/12/2025	6.750	209,673		280,000
100201443	LAS VEGAS	NV		03/12/2025	7.999	451,177		607,000
100201444	LAS VEGAS	NV		03/12/2025	7.999	225,677		320,000
100201445	TUSTIN	CA		03/12/2025	7.625	1,078,619		1,270,000
100201446	LAKESIDE	CA		03/12/2025	7.999	877,026		1,065,000
100201447	POWAY	CA		03/12/2025	7.750	657,531		900,000
100201448	PEWAUKEE	WI		03/12/2025	7.625	342,247		475,000
100201449	CHULA VISTA	CA		03/12/2025	6.625	1,048,070		1,300,000
100201450	DANVILLE	CA		03/12/2025	6.999	1,507,571		1,775,000
100201452	VICTORVILLE	CA		03/12/2025	8.125	386,794		620,000
100201453	PALMER	MA		03/12/2025	7.999	276,813		337,000
100201454	RALEIGH	NC		03/12/2025	7.499	1,166,111		1,475,000
100201455	SAN DIEGO	CA		03/12/2025	7.999	1,117,200		1,330,000
100201456	COLMA	CA		03/12/2025	7.250	1,320,916		1,600,000
100201457	CORONA	CA		03/12/2025	7.999	655,226		800,000
100201458	LYNWOOD	CA		03/12/2025	7.499	569,520		760,000
100201459	LONG BEACH	CA		03/12/2025	6.999	543,929		760,000
100201460	LOS ANGELES	CA		03/12/2025	6.375	532,285		1,200,000
100201461	IRVINE	CA		03/12/2025	6.999	1,828,222		2,250,000
100201462	COMMERCE CITY	CO		03/12/2025	7.499	395,530		578,000
100201463	FRISCO	TX		03/12/2025	6.875	712,766		1,815,000
100201464	LAS VEGAS	NV		03/12/2025	6.499	417,292		545,000
100201465	OAK LAWN	IL		03/12/2025	7.999	512,487		585,000
100201466	WEST FARGO	ND		03/12/2025	6.750	758,428		985,000
100201467	CHESTERFIELD	VA		03/12/2025	8.375	741,179		885,000
100201468	LITTLEROCK	CA		03/12/2025	8.625	524,405		650,000
100201469	CARLSBAD	CA		03/12/2025	6.999	1,838,672		2,235,000
100201470	VERDI	NV		03/12/2025	8.250	451,050		480,000
100201471	MIAMI	FL		03/12/2025	6.499	679,572		984,000
100201472	STOCKTON	CA		03/12/2025	7.375	410,260		500,000
100201473	LINCOLN	CA		03/12/2025	7.250	402,273		510,000
100201474	FINKSBURG	MD		03/12/2025	6.999	611,019		775,000
100201475	PUEBLO	CO		03/12/2025	9.750	279,825		410,000
100201476	DEBARY	FL		03/12/2025	8.999	364,615		455,000
100201477	HIALEAH	FL		03/12/2025	9.375	136,825		652,000
100201478	CARY	NC		03/12/2025	7.375	336,453		530,000
100201479	NEW LONDON	CT		03/12/2025	9.999	227,038		289,000
100201480	MICCO	FL		03/12/2025	6.499	264,049		393,000
100201481	CAPE MAY COURT HOUSE	NJ		03/12/2025	8.875	290,263		365,000
100201482	INDIO	CA		03/12/2025	7.999	130,829		590,000
100201483	PRINCETON	MA		03/12/2025	6.999	305,062		500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201484	CHARLESTON	SC		03/12/2025	6.625	630,851		2,300,000
100201485	WEST PARK	FL		03/12/2025	7.999	360,805		445,000
100201486	DIAMOND BAR	CA		03/12/2025	8.499	997,500		1,900,000
100201487	TAMPA	FL		03/12/2025	8.625	797,213		910,000
100201488	PHOENIX	AZ		03/12/2025	8.499	357,579		469,000
100201489	BLUFFTON	SC		03/12/2025	8.499	654,224		800,000
100201490	GREENFIELD	IN		03/12/2025	8.250	240,053		289,000
100201491	LOS ANGELES	CA		03/12/2025	7.999	1,641,100		2,000,000
100201492	VACAVILLE	CA		03/12/2025	8.750	390,848		495,000
100201493	MIAMI BEACH	FL		03/12/2025	7.125	513,874		850,000
100201494	HOUMA	LA		03/12/2025	7.625	181,451		224,000
100201495	LANHAM	MD		03/12/2025	8.999	423,001		540,000
100201496	MIAMI	FL		03/12/2025	8.875	335,160		405,000
100201497	WESTON	FL		03/12/2025	6.999	427,161		600,000
100201498	MORENO VALLEY	CA		03/12/2025	6.625	377,685		575,000
100201499	SHREVEPORT	LA		03/12/2025	9.375	131,250		310,000
100201500	ROYSE CITY	TX		03/12/2025	7.625	347,465		512,000
100201502	UNIVERSITY PARK	FL		03/12/2025	7.625	643,792		782,000
100201503	MISSION VIEJO	CA		03/12/2025	7.625	1,284,530		1,551,000
100201504	SHERMAN OAKS	CA		03/12/2025	8.375	1,943,391		2,315,000
100201505	LANHAM	MD		03/12/2025	7.625	402,788		512,000
100201506	ROSSMOOR	CA		03/12/2025	7.375	1,185,622		1,575,000
100201507	EDEN PRAIRIE	MN		03/12/2025	6.625	947,024		1,200,000
100201508	CORAL GABLES	FL		03/12/2025	6.875	960,208		1,850,000
100201509	CUTLER BAY	FL		03/12/2025	7.000	578,069		715,000
100201512	FONTANA	CA		03/13/2025	7.750	187,702		525,000
100201513	LONG BEACH	CA		03/13/2025	7.500	959,376		1,344,824
100201514	HOUSTON	TX		03/13/2025	7.125	240,967		545,000
100201515	LOS ANGELES	CA		03/13/2025	7.750	685,302		985,000
100201516	ALBUQUERQUE	NM		03/13/2025	7.625	278,626		367,000
100201517	BALDWIN PARK	CA		03/13/2025	7.500	491,980		870,000
100201518	EL MONTE	CA		03/13/2025	7.375	480,461		720,000
100201520	BERKELEY LAKE	GA		03/13/2025	8.000	668,926		850,000
100201521	TORRANCE	CA		03/13/2025	7.500	724,202		900,000
100201522	PASADENA	CA		03/13/2025	7.875	1,066,903		1,385,000
100201523	FONTANA	CA		03/13/2025	7.500	405,810		558,000
100201524	RALEIGH	NC		03/13/2025	7.250	178,482		564,000
100201525	(NORTH HOLLYWOOD AREA) LOS ANG	CA		03/13/2025	7.750	1,039,136		1,550,000
100201526	FLOWERY BRANCH	GA		03/13/2025	8.000	493,169		640,000
100201527	HOUSTON	TX		03/13/2025	7.500	208,039		250,000
100201528	LAKEWOOD	CA		03/13/2025	7.875	713,494		1,050,000
100201529	SAINT JOHNS	FL		03/13/2025	9.000	702,976		767,000
100201530	MORENO VALLEY	CA		03/13/2025	8.125	472,500		600,000
100201531	SACRAMENTO	CA		03/13/2025	7.625	413,732		530,000
100201532	JUPITER	FL		03/13/2025	8.250	512,802		630,000
100201533	(WOODLAND HILLS AREA) LOS ANGE	CA		03/13/2025	8.000	640,717		770,000
100201534	SILVER SPRING	MD		03/13/2025	8.000	420,000		512,000
100201535	SANTA ANA	CA		03/13/2025	7.125	610,081		975,000
100201536	BEAVERTON	OR		03/13/2025	7.750	426,162		516,000
100201537	CORDOVA	TN		03/13/2025	7.375	152,765		255,000
100201538	GREENSBORO	NC		03/13/2025	6.875	200,973		249,000
100201539	RICHMOND	TX		03/13/2025	7.875	462,710		568,000
100201540	SANTA ROSA	CA		03/13/2025	7.375	128,510		490,000
100201541	RENO	NV		03/13/2025	6.875	348,681		760,000
100201542	RALEIGH	NC		03/13/2025	7.125	367,939		452,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201543	BAKERSFIELD	CA		03/13/2025	8.125	442,707		540,000
100201544	SAN TAN VALLEY	AZ		03/13/2025	7.875	280,043		370,000
100201545	LAKE WORTH	FL		03/13/2025	7.250	509,351		650,000
100201546	ESCONDIDO	CA		03/13/2025	8.250	639,976		790,000
100201547	INGLEWOOD	CA		03/13/2025	7.875	517,148		950,000
100201548	HACIENDA HEIGHTS	CA		03/13/2025	8.250	796,619		1,100,000
100201549	BLANCHARD	OK		03/13/2025	7.250	403,491		670,000
100201550	(LAKE BALBOA AREA) CITY OF LO	CA		03/13/2025	6.875	151,149		1,000,000
100201551	DUARTE	CA		03/13/2025	7.625	1,022,890		1,249,000
100201552	LAKE FOREST	CA		03/13/2025	7.375	1,549,448		2,250,000
100201553	HAYES	VA		03/13/2025	7.125	529,426		801,000
100201554	(GRANADA HILLS AREA) LOS ANGEL	CA		03/13/2025	7.250	720,313		880,000
100201555	ANAHEIM	CA		03/13/2025	8.000	707,877		975,000
100201556	DELAND	FL		03/13/2025	7.625	238,706		314,000
100201557	ANAHEIM	CA		03/13/2025	8.000	428,412		765,000
100201558	LONG BEACH	CA		03/13/2025	7.500	934,500		1,430,000
100201559	HUNTINGTON BEACH	CA		03/13/2025	7.625	811,687		1,120,000
100201561	GREENSBORO	NC		03/13/2025	7.375	175,387		240,000
100201562	LA GRANDE	OR		03/13/2025	8.000	247,896		315,000
100201563	LOS ALAMITOS	CA		03/13/2025	7.250	814,372		1,005,000
100201564	MANSFIELD	TX		03/13/2025	7.750	515,012		730,000
100201565	PEARLAND	TX		03/13/2025	7.875	537,600		640,000
100201566	PALMETTO BAY	FL		03/13/2025	9.125	691,573		760,000
100201567	DAVENPORT	FL		03/13/2025	7.250	242,432		358,000
100201568	AVON	MA		03/13/2025	7.375	465,446		772,000
100201569	LYNWOOD	CA		03/13/2025	7.625	789,375		951,000
100201570	CARSON	CA		03/13/2025	7.500	353,581		430,000
100201572	GRAYSON	GA		03/13/2025	7.250	279,662		494,000
100201573	FOUNTAIN VALLEY	CA		03/13/2025	7.125	514,497		1,366,000
100201574	GARLAND	TX		03/13/2025	7.375	301,176		410,000
100201575	TARZANA	CA		03/13/2025	7.250	1,168,911		2,250,000
100201577	RIVERSIDE	CA		03/13/2025	7.250	298,817		740,000
100201578	SAVANNAH	GA		03/13/2025	7.750	334,804		405,000
100201579	HOUSTON	TX		03/13/2025	7.250	426,367		560,000
100201580	LAGRANGE	GA		03/13/2025	7.500	313,070		415,000
100201581	SAVANNAH	GA		03/13/2025	7.500	420,141		550,000
100201582	ALBUQUERQUE	NM		03/13/2025	7.250	136,333		412,000
100201583	MIDLOTHIAN	VA		03/13/2025	6.750	549,122		732,000
100201584	HOUSTON	TX		03/13/2025	7.500	207,739		264,000
100201585	CERRITOS	CA		03/13/2025	7.250	841,635		1,125,000
100201586	LOS ANGELES	CA		03/13/2025	7.250	458,831		1,050,000
100201587	CERRITOS	CA		03/13/2025	7.250	870,328		1,175,000
100201588	KATY	TX		03/13/2025	7.250	340,099		420,000
100201589	SEATTLE	WA		03/13/2025	8.625	574,452		790,000
100201590	SNELLVILLE	GA		03/13/2025	7.875	238,627		327,000
100201591	HIALEAH GARDENS	FL		03/13/2025	7.875	417,634		580,000
100201592	WILLIS	TX		03/13/2025	7.500	251,652		293,000
100201593	SANTA MARIA	CA		03/13/2025	7.125	774,320		945,000
100201594	PHOENIX	AZ		03/13/2025	10.625	782,788		830,000
100201595	KING GEORGE	VA		03/13/2025	7.125	715,766		930,000
100201596	MIAMI	FL		03/13/2025	6.990	1,537,695		2,000,000
100201597	MIAMI	FL		03/13/2025	7.625	873,973		1,000,000
100201598	CHARLESTOWN	RI		03/13/2025	7.500	414,232		735,000
100201599	GREENSBORO	NC		03/13/2025	8.875	288,588		385,000
100201600	ANAHEIM	CA		03/13/2025	7.500	929,119		1,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201601	EAGLE MOUNTAIN	UT		03/13/2025	7.500	564,826		700,920
100201602	MIAMI	FL		03/13/2025	6.990	306,101		431,000
100201603	ALISO VIEJO	CA		03/13/2025	8.125	364,294		750,000
100201604	CARMICHAEL	CA		03/13/2025	7.625	332,134		440,000
100201605	MIAMI	FL		03/13/2025	7.990	477,002		610,000
100201606	ORANGE BEACH	AL		03/13/2025	7.500	820,305		1,325,000
100201608	PORTLAND	OR		03/13/2025	7.750	835,554		980,000
100201609	TAMPA	FL		03/13/2025	8.625	220,173		422,000
100201610	MIAMI	FL		03/13/2025	6.990	692,788		860,000
100201611	ATLANTA	GA		03/13/2025	9.125	321,352		368,000
100201612	TULSA	OK		03/13/2025	8.375	1,162,941		1,500,000
100201613	SARASOTA	FL		03/13/2025	6.750	181,904		410,000
100201614	PALM BAY	FL		03/13/2025	6.625	195,030		286,000
100201615	CUTLER BAY	FL		03/13/2025	7.750	488,458		620,000
100201616	HAMMOND	LA		03/13/2025	7.250	311,003		392,000
100201617	CAPE CORAL	FL		03/13/2025	6.750	159,494		310,000
100201618	MOBILE	AL		03/13/2025	7.500	188,742		244,000
100201619	PUNTA GORDA	FL		03/13/2025	6.750	157,594		299,000
100201621	PARKER	CO		03/13/2025	6.990	153,100		320,000
100201622	MIAMI	FL		03/13/2025	7.500	415,876		520,000
100201623	ESCONDIDO	CA		03/13/2025	6.990	657,336		1,025,000
100201625	MIAMI	FL		03/13/2025	7.625	335,757		430,000
100201626	BETHESDA	MD		03/13/2025	8.125	1,232,878		1,475,000
100201627	PENSACOLA BEACH	FL		03/13/2025	7.750	1,520,699		2,400,000
100201628	INLET BEACH	FL		03/13/2025	7.750	3,031,521		4,800,000
100201629	MONTGOMERY	AL		03/13/2025	7.500	287,913		605,000
100201630	SCOTTSDALE	AZ		03/13/2025	6.875	1,206,214		1,500,000
100201631	OCALA	FL		03/13/2025	8.750	405,961		485,000
100201632	VISALIA	CA		03/13/2025	7.125	498,586		700,000
100201633	LAS VEGAS	NV		03/13/2025	8.750	388,500		900,000
100201634	MIDDLETON	ID		03/13/2025	7.375	427,141		565,000
100201635	TEMPE	AZ		03/13/2025	6.990	707,519		880,000
100201636	TONTITOWN	AR		03/13/2025	7.875	281,580		337,000
100201637	PENSACOLA	FL		03/13/2025	7.375	234,608		325,000
100201639	RED OAK	TX		03/13/2025	8.990	298,283		360,000
100201640	PENSACOLA	FL		03/13/2025	7.375	234,249		325,000
100201641	FORT WORTH	TX		03/13/2025	7.375	342,009		425,000
100201642	MENLO PARK	CA		03/13/2025	6.990	1,108,993		3,200,000
100201643	SALT LAKE CITY	UT		03/13/2025	6.875	1,749,138		2,500,000
100201644	GUNTERSVILLE	AL		03/13/2025	6.750	389,588		770,000
100201645	SAN ANTONIO	TX		03/13/2025	6.750	396,775		510,000
100201646	WEST HILLS	CA		03/13/2025	7.375	613,374		740,000
100201647	PIKE ROAD	AL		03/13/2025	7.500	162,567		230,000
100201648	HOWARD	CO		03/13/2025	7.750	362,947		623,000
100201649	ALBUQUERQUE	NM		03/13/2025	7.875	184,673		278,000
100201650	PENSACOLA	FL		03/13/2025	7.375	233,771		325,000
100201651	WESLEY CHAPEL	FL		03/13/2025	7.500	482,262		613,000
100201652	MORRISON	CO		03/13/2025	6.990	1,349,540		1,950,000
100201653	CORONA	CA		03/13/2025	7.375	651,288		1,000,000
100201654	BRONX	NY		03/13/2025	6.990	477,278		960,000
100201655	PENSACOLA	FL		03/13/2025	7.375	235,741		325,000
100201656	LEESVILLE	SC		03/13/2025	7.750	225,562		700,000
100201657	MENDHAM	NJ		03/13/2025	7.875	1,390,691		1,825,000
100201658	SCHERTZ	TX		03/13/2025	7.990	432,302		516,000
100201659	OMAHA	NE		03/13/2025	7.990	281,400		345,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201660	IRVINE	CA		03/13/2025	7.500	885,832		1,395,000
100201661	SANTA ANA	CA		03/13/2025	9.250	642,771		875,000
100201662	EAST ORANGE	NJ		03/13/2025	6.625	486,512		900,000
100201663	NORTHWOOD	NH		03/13/2025	7.750	115,669		376,000
100201664	MADISON	NJ		03/13/2025	7.375	743,839		1,034,000
100201665	NEW BRITAIN	CT		03/13/2025	7.750	203,318		280,000
100201668	JACKSONVILLE	FL		03/13/2025	6.990	647,602		830,000
100201670	BROOMFIELD	CO		03/13/2025	7.625	834,058		1,100,000
100201672	WINCHESTER	OH		03/13/2025	7.375	119,860		168,000
100201673	SUPPLY	NC		03/13/2025	9.625	238,026		324,000
100201674	ORANGE	CA		03/13/2025	7.250	1,767,618		2,180,000
100201676	SAINT PETERSBURG	FL		03/13/2025	7.250	516,880		679,000
100201677	LUBBOCK	TX		03/13/2025	8.375	168,782		225,000
100201678	RUIDOSO	NM		03/13/2025	7.750	808,112		1,189,000
100201679	LOS ANGELES	CA		03/13/2025	7.750	920,680		1,275,000
100201680	APOLLO BEACH	FL		03/13/2025	8.990	1,055,555		1,175,000
100201682	VISTA	CA		03/13/2025	7.625	721,877		860,000
100201683	POWDER SPRINGS	GA		03/13/2025	7.625	157,386		300,000
100201684	NASHVILLE	TN		03/13/2025	7.500	480,330		585,000
100201685	COOPER CITY	FL		03/13/2025	7.750	486,718		700,000
100201686	MODESTO	CA		03/13/2025	7.250	1,265,865		2,250,000
100201687	MAYS LANDING	NJ		03/13/2025	7.875	113,746		155,000
100201690	SCRANTON	PA		03/13/2025	6.750	377,236		594,000
100201691	TOMBALL	TX		03/13/2025	7.375	255,028		355,000
100201694	OSTERVILLE	MA		03/18/2025	7.500	504,402		815,000
100201695	ROCKVILLE	MD		03/18/2025	7.875	453,527		553,000
100201696	HARKERS ISLAND	NC		03/18/2025	6.500	357,691		750,000
100201697	SAN JOSE	CA		03/18/2025	7.625	697,365		930,000
100201698	OCEAN PINES	MD		03/18/2025	6.875	225,466		345,000
100201699	IRVING	TX		03/18/2025	7.500	341,765		568,000
100201700	LEONIA	NJ		03/18/2025	7.250	492,649		760,000
100201701	GILROY	CA		03/18/2025	7.250	789,333		1,250,000
100201702	PEMBROKE PINES	FL		03/18/2025	7.250	744,717		975,000
100201703	MERCED	CA		03/18/2025	7.250	323,555		425,000
100201704	SAN DIEGO	CA		03/18/2025	6.875	607,672		1,350,000
100201705	PFLUGERVILLE	TX		03/18/2025	6.875	488,854		690,000
100201706	PHILADELPHIA	PA		03/18/2025	6.500	267,306		360,000
100201707	JAMESPORT	NY		03/18/2025	7.250	526,565		727,000
100201708	NUTLEY	NJ		03/18/2025	6.750	551,485		736,000
100201709	PHILADELPHIA	PA		03/18/2025	7.000	381,055		540,000
100201710	ROCKFORD	IL		03/18/2025	6.375	37,533		65,000
100201711	VAN ALSTYNE	TX		03/18/2025	6.375	306,678		435,000
100201712	MODESTO	CA		03/18/2025	7.250	369,224		595,000
100201713	PITTSBURGH	PA		03/18/2025	6.875	123,288		155,000
100201714	HURRICANE	UT		03/18/2025	7.375	518,954		700,000
100201715	PUYALLUP	WA		03/18/2025	7.500	372,664		695,000
100201716	MERCED	CA		03/18/2025	7.250	347,956		452,000
100201717	PLAINWELL	MI		03/18/2025	7.625	389,933		475,000
100201718	LANCASTER	SC		03/18/2025	7.250	96,399		221,000
100201719	LOS ANGELES	CA		03/18/2025	7.375	641,256		890,000
100201720	HOUSTON	TX		03/18/2025	7.500	294,742		385,000
100201721	PORT MATILDA	PA		03/18/2025	7.625	403,725		525,000
100201722	BURNSVILLE	NC		03/18/2025	6.500	427,375		790,000
100201723	PORTLAND	OR		03/18/2025	7.250	1,148,117		1,600,000
100201724	KIRKLAND	WA		03/18/2025	6.250	471,470		1,805,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201725	ERIE	PA		03/18/2025	7.625	81,185		107,000
100201726	CHARLOTTE	NC		03/18/2025	7.625	57,875		430,000
100201727	OCEAN CITY	NJ		03/18/2025	6.875	370,091		765,000
100201728	LAVEEN	AZ		03/18/2025	7.875	357,873		498,000
100201729	OJAI	CA		03/18/2025	7.250	318,807		2,500,000
100201730	SAN JOSE	CA		03/18/2025	7.750	724,646		1,650,000
100201731	LOS ANGELES	CA		03/18/2025	7.375	681,958		890,000
100201732	PHOENIX	AZ		03/18/2025	7.250	519,092		650,000
100201733	KENT	WA		03/18/2025	6.875	364,993		740,000
100201734	NASHVILLE	TN		03/18/2025	7.625	373,120		650,000
100201735	MASON	OH		03/18/2025	7.500	347,270		448,000
100201736	LIVERMORE	CA		03/18/2025	7.375	762,326		985,000
100201737	LOS ANGELES	CA		03/18/2025	7.000	623,172		960,000
100201738	SAN ANTONIO	TX		03/18/2025	7.250	316,984		475,000
100201739	TRACY	CA		03/18/2025	7.625	465,533		700,000
100201740	FORKS	WA		03/18/2025	7.875	422,965		488,000
100201741	LAKE HARMONY	PA		03/18/2025	7.500	438,120		555,000
100201742	OVERLAND PARK	KS		03/18/2025	7.250	359,259		505,000
100201743	SAN JOSE	CA		03/18/2025	6.750	708,589		1,380,000
100201744	CENTENNIAL	CO		03/18/2025	7.875	348,848		560,000
100201745	SAN FRANCISCO	CA		03/18/2025	7.000	745,627		1,045,000
100201746	BLOOMINGDALE	IL		03/18/2025	7.375	229,406		300,000
100201747	HAMPSTEAD	NC		03/18/2025	7.750	827,920		1,116,000
100201748	SELBYVILLE	DE		03/18/2025	7.875	420,566		545,000
100201749	TRACY	CA		03/18/2025	7.625	482,162		743,000
100201750	SEATTLE	WA		03/18/2025	7.250	706,896		1,000,000
100201752	GLENDORA	CA		03/18/2025	8.375	1,006,174		1,265,000
100201753	HOFFMAN ESTATES	IL		03/18/2025	7.375	105,898		140,000
100201754	MIAMI BEACH	FL		03/18/2025	7.250	544,443		1,780,000
100201755	WATERBURY	CT		03/18/2025	7.125	240,009		455,000
100201756	MIDDLE VILLAGE	NY		03/18/2025	7.500	849,651		1,025,000
100201757	WILMINGTON	DE		03/18/2025	7.375	179,839		238,000
100201760	HOUSTON	TX		03/18/2025	7.500	178,821		250,000
100201761	BROOKLYN	NY		03/18/2025	7.375	927,667		1,130,000
100201763	BLACKSBURG	VA		03/18/2025	8.250	314,624		376,000
100201764	SUGAR LAND	TX		03/18/2025	7.125	150,188		214,000
100201765	WILMINGTON	NC		03/18/2025	7.500	146,571		205,000
100201766	WALNUT CREEK	CA		03/18/2025	7.250	1,790,021		2,200,000
100201767	FISHKILL	NY		03/18/2025	7.500	261,845		462,000
100201768	FORESTBURGH	NY		03/18/2025	7.875	209,314		490,000
100201769	HAMPSTEAD	NC		03/18/2025	7.250	472,499		748,000
100201770	SANTA CLARITA	CA		03/18/2025	7.250	1,129,849		1,800,000
100201771	FORT WORTH	TX		03/18/2025	7.375	219,820		315,000
100201772	WILMINGTON	DE		03/18/2025	7.875	253,572		304,000
100201773	ANAHEIM	CA		03/18/2025	7.000	2,819,660		3,985,000
100201774	CHULA VISTA	CA		03/18/2025	7.000	812,319		1,325,000
100201775	HAYWARD	CA		03/18/2025	8.125	1,121,453		1,425,000
100201776	NOVATO	CA		03/18/2025	8.000	1,332,108		1,700,000
100201777	WEST PALM BEACH	FL		03/18/2025	7.250	490,067		685,000
100201778	ONSET	MA		03/18/2025	7.500	753,764		925,000
100201779	CHICAGO	IL		03/18/2025	7.500	441,855		590,000
100201780	SAMMAMISH	WA		03/18/2025	7.500	1,817,284		2,225,000
100201781	MEMPHIS	TN		03/18/2025	7.750	129,503		156,000
100201782	PLAINFIELD	IL		03/18/2025	8.250	396,750		460,000
100201783	SAVANNAH	GA		03/18/2025	7.625	484,755		590,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201784	PLANTATION	FL		03/18/2025	7.875	157,463		190,000
100201785	EAST BRIDGEWATER	MA		03/18/2025	7.750	603,380		726,000
100201786	SNOHOMISH	WA		03/18/2025	7.250	699,236		875,000
100201787	LOS ANGELES	CA		03/18/2025	7.500	2,507,537		3,800,000
100201788	MERIDIAN	ID		03/18/2025	7.375	758,734		920,000
100201789	NEWCASTLE	WA		03/18/2025	7.250	790,776		1,424,000
100201790	ROSEMEAD	CA		03/18/2025	8.375	880,900		1,050,000
100201791	EATONTON	GA		03/18/2025	7.375	689,937		851,000
100201792	TAMPA	FL		03/18/2025	7.750	381,564		462,000
100201793	SCOTTSDALE	AZ		03/18/2025	7.500	696,478		860,000
100201794	MORGAN HILL	CA		03/18/2025	7.125	1,071,944		1,315,000
100201795	CHICAGO	IL		03/18/2025	7.500	310,939		403,000
100201796	CHARLOTTE	NC		03/18/2025	7.250	435,220		535,000
100201797	SPRINGFIELD	OR		03/18/2025	8.375	346,068		442,000
100201798	SUNRISE	FL		03/18/2025	7.500	267,033		367,000
100201799	BENSALEM	PA		03/18/2025	7.875	349,155		439,000
100201800	TAMPA	FL		03/18/2025	7.250	280,359		360,000
100201801	EULESS	TX		03/18/2025	8.500	471,070		535,000
100201802	SAN LUIS OBISPO	CA		03/18/2025	7.000	864,325		1,067,500
100201803	CUTLER BAY	FL		03/18/2025	7.750	593,463		685,000
100201804	SPRINGFIELD	MA		03/18/2025	8.000	346,550		450,000
100201805	PEORIA	AZ		03/18/2025	7.500	251,358		391,000
100201806	SOUTHLAKE	TX		03/18/2025	7.750	1,836,995		2,200,000
100201809	MANALAPAN	NJ		03/18/2025	7.625	268,287		356,000
100201810	GREENWOOD	SC		03/18/2025	7.250	168,810		239,000
100201811	GOLETA	CA		03/18/2025	6.750	861,680		1,290,000
100201812	STOCKTON	CA		03/18/2025	7.250	314,139		445,000
100201813	JACKSONVILLE	FL		03/18/2025	7.250	147,184		195,000
100201814	LOS ANGELES	CA		03/18/2025	7.500	1,336,890		1,625,000
100201815	IRVINE	CA		03/18/2025	7.625	1,344,880		1,750,000
100201816	SAN DIEGO	CA		03/18/2025	7.125	606,650		820,000
100201817	HILTON HEAD ISLAND	SC		03/18/2025	7.375	591,396		720,000
100201818	VANCOUVER	WA		03/18/2025	7.250	548,520		688,000
100201819	LEHIGH ACRES	FL		03/18/2025	7.000	193,994		300,000
100201820	PROVIDENCE	RI		03/18/2025	7.250	299,102		495,000
100201821	LITHONIA	GA		03/18/2025	7.125	256,662		345,000
100201822	JACKSON	CA		03/18/2025	8.375	312,786		400,000
100201823	DES MOINES	IA		03/18/2025	8.250	146,241		194,000
100201824	TUSCALOOSA	AL		03/18/2025	7.500	869,046		1,200,000
100201825	LOMITA	CA		03/18/2025	7.750	357,888		470,000
100201826	SEATTLE	WA		03/18/2025	7.250	737,735		1,157,000
100201827	OXNARD	CA		03/18/2025	7.125	596,735		735,000
100201828	KATY	TX		03/18/2025	7.500	188,290		270,000
100201829	TYLER	TX		03/18/2025	7.625	103,887		149,000
100201830	RANCHO CUCAMONGA	CA		03/18/2025	7.500	854,839		1,214,000
100201831	CARY	NC		03/18/2025	7.125	734,218		920,000
100201832	APOPKA	FL		03/18/2025	7.000	202,868		410,000
100201833	AGOURA HILLS	CA		03/18/2025	7.125	514,276		2,800,000
100201834	READING	PA		03/18/2025	8.375	145,414		185,000
100201835	NEWARK	NJ		03/18/2025	7.625	608,788		800,000
100201836	FRAMINGHAM	MA		03/18/2025	7.000	327,643		703,000
100201837	BLOOMFIELD	CT		03/18/2025	7.250	296,269		400,000
100201838	BALTIMORE	MD		03/18/2025	7.750	219,165		285,000
100201839	WEST LAWN	PA		03/18/2025	7.250	169,131		227,000
100201842	FRIENDSWOOD	TX		03/18/2025	7.125	194,235		260,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201843	MOORPARK	CA		03/18/2025	7.500	1,227,131		1,590,000
100201844	COACHELLA	CA		03/18/2025	8.875	692,536		825,000
100201845	PALOS PARK	IL		03/18/2025	7.500	843,559		1,025,000
100201846	TULSA	OK		03/18/2025	7.250	1,019,459		1,260,000
100201847	ACWORTH	GA		03/18/2025	7.375	170,842		380,000
100201848	LOS ANGELES	CA		03/18/2025	7.875	650,797		785,000
100201849	LOS ANGELES	CA		03/18/2025	7.500	2,501,937		3,345,000
100201850	LEHI	UT		03/18/2025	7.500	1,072,026		1,300,000
100201851	BLUFFTON	SC		03/18/2025	7.375	1,967,301		2,550,000
100201852	SPRING	TX		03/18/2025	7.500	245,870		320,000
100201853	WRIGHTWOOD	CA		03/18/2025	7.125	545,168		675,000
100201854	LAS VEGAS	NV		03/18/2025	7.125	522,887		640,000
100201855	N CAPE MAY	NJ		03/18/2025	7.250	544,322		676,000
100201856	LOVELAND	CO		03/18/2025	7.000	137,087		531,000
100201859	AUSTELL	GA		03/18/2025	8.000	137,729		189,000
100201860	LYNNWOOD	WA		03/18/2025	7.250	424,811		780,000
100201861	EASTON	PA		03/18/2025	7.990	201,052		240,000
100201864	SAN JOSE	CA		03/18/2025	7.750	814,709		1,050,000
100201865	PHILADELPHIA	PA		03/18/2025	7.500	137,088		180,000
100201866	LAS VEGAS	NV		03/18/2025	7.625	133,743		185,000
100201869	CHULA VISTA	CA		03/18/2025	7.250	402,954		657,000
100201870	DENVER	CO		03/18/2025	7.375	366,436		515,000
100201871	HUNTERSVILLE	NC		03/18/2025	8.000	448,926		542,000
100201872	LITHONIA	GA		03/18/2025	7.500	207,280		313,000
100201873	COCONUT CREEK	FL		03/18/2025	7.625	539,018		695,000
100201874	BAKERSFIELD	CA		03/18/2025	8.000	347,894		415,000
100201875	OKEMAH	OK		03/18/2025	7.500	394,750		530,000
100201876	OAK VIEW	CA		03/18/2025	7.875	849,936		1,025,000
100201877	PRINCETON	TX		03/18/2025	7.250	361,537		452,000
100201878	PORTLAND	OR		03/18/2025	7.375	439,959		716,000
100201879	HAINES CITY	FL		03/18/2025	7.875	268,233		320,000
100201880	NAPLES	FL		03/18/2025	7.250	1,013,922		1,255,000
100201881	LOUISVILLE	KY		03/18/2025	7.875	288,865		332,000
100201882	FRAMINGHAM	MA		03/18/2025	7.500	625,960		775,000
100201883	DOWNEY	CA		03/18/2025	8.000	577,848		700,000
100201884	AURORA	CO		03/18/2025	7.500	248,014		450,000
100201885	KYLE	TX		03/18/2025	7.500	616,475		745,000
100201886	PLAINFIELD	IN		03/18/2025	7.625	310,057		400,000
100201887	ATLANTA	GA		03/18/2025	7.125	1,065,895		1,600,000
100201889	BOULDER	CO		03/18/2025	7.625	995,268		1,230,000
100201890	BURGAW	NC		03/18/2025	7.625	146,884		212,000
100201891	MANCHESTER	NH		03/18/2025	7.250	582,452		780,000
100201892	LIVINGSTON	NJ		03/18/2025	7.375	406,898		580,000
100201893	WASHINGTON	DC		03/18/2025	7.125	464,867		635,000
100201894	STOCKTON	CA		03/18/2025	7.250	289,751		410,000
100201895	ALEXANDRIA	VA		03/18/2025	7.250	319,108		680,000
100201897	SCOTTSDALE	AZ		03/18/2025	7.500	1,154,061		1,400,000
100201899	BUFFALO	NY		03/18/2025	7.625	173,786		228,000
100201900	HAYWARD	WI		03/18/2025	7.875	292,233		430,000
100201902	BALTIMORE	MD		03/18/2025	7.625	185,950		260,000
100201903	NORTH RIDGEVILLE	OH		03/18/2025	7.250	264,840		395,000
100201904	ORMOND BEACH	FL		03/18/2025	7.125	283,924		398,500
100201905	FRISCO	TX		03/18/2025	7.375	590,868		720,000
100201906	QUEEN CREEK	AZ		03/18/2025	7.750	621,422		760,000
100201907	CALABASAS	CA		03/18/2025	7.375	3,307,449		5,600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201908	E PALO ALTO	CA		03/18/2025	7.375	1,097,594		1,280,000
100201909	BOCA RATON	FL		03/18/2025	7.375	2,045,993		2,875,000
100201910	DIAMOND BAR	CA		03/18/2025	7.000	718,712		1,210,000
100201911	UPPER SADDLE RIVER	NJ		03/18/2025	7.000	1,348,870		1,750,000
100201912	SPRINGFIELD	MA		03/18/2025	8.000	345,225		450,000
100201913	LAS VEGAS	NV		03/18/2025	7.250	271,602		430,000
100201914	PHOENIX	AZ		03/18/2025	6.875	1,183,309		1,525,000
100201915	CLAYTON	NC		03/18/2025	7.500	533,594		690,000
100201916	FREDERICK	CO		03/18/2025	7.500	348,799		479,000
100201918	PLANT CITY	FL		03/18/2025	7.750	291,929		350,000
100201919	WILLOW GROVE	PA		03/18/2025	7.500	222,352		310,000
100201920	EAST ORANGE	NJ		03/18/2025	7.500	368,615		490,000
100201921	OAKDALE	MN		03/18/2025	7.000	168,342		244,000
100201922	CHARLOTTE	NC		03/18/2025	7.125	154,673		220,000
100201924	PITTSBURG	CA		03/18/2025	7.125	434,578		1,025,000
100201926	SAN LUIS OBISPO	CA		03/18/2025	7.125	1,024,305		1,255,000
100201927	ARVADA	CO		03/18/2025	7.250	412,218		545,000
100201928	CAPE CORAL	FL		03/18/2025	7.625	322,406		410,000
100201929	CONVERSE	TX		03/18/2025	7.875	232,691		300,000
100201930	PALM SPRINGS	CA		03/18/2025	7.875	1,202,482		1,500,000
100201931	PHILADELPHIA	PA		03/18/2025	7.500	102,739		135,500
100201932	GULF SHORES	AL		03/18/2025	7.750	381,964		487,000
100201933	LOS OSOS	CA		03/18/2025	7.375	659,407		870,000
100201934	BAKERSFIELD	CA		03/18/2025	7.750	314,554		400,000
100201935	VAN NUYS	CA		03/18/2025	7.990	962,891		1,150,000
100201936	LAKE SAINT LOUIS	MO		03/18/2025	7.125	801,632		1,200,000
100201937	COTO DE CAZA	CA		03/18/2025	7.375	883,532		2,800,000
100201938	SAN TAN VALLEY	AZ		03/18/2025	7.875	275,435		459,000
100201939	MICHIGAN CITY	IN		03/18/2025	7.500	328,663		420,000
100201940	HONOLULU	HI		03/18/2025	7.250	479,704		620,000
100201941	MARGATE CITY	NJ		03/18/2025	7.990	624,540		960,000
100201942	MCLOUD	OK		03/18/2025	7.625	780,245		968,000
100201943	ALPINE	WY		03/18/2025	7.250	913,947		1,200,000
100201944	KENNETT SQ	PA		03/18/2025	7.250	522,857		703,000
100201945	TURLOCK	CA		03/18/2025	7.375	246,408		300,000
100201946	PLEASANT HILL	CA		03/18/2025	7.000	691,401		960,000
100201947	HUNT VALLEY	MD		03/18/2025	7.625	514,755		1,600,000
100201948	SIMI VALLEY	CA		03/18/2025	7.125	763,545		1,465,000
100201949	MESA	AZ		03/18/2025	7.875	299,791		361,000
100201950	BELLEVUE	WA		03/18/2025	7.625	1,395,677		1,700,000
100201953	MIAMI	FL		03/18/2025	7.125	307,623		500,000
100201954	BRADENTON	FL		03/18/2025	7.250	305,636		431,000
100201955	FLAGLER BEACH	FL		03/18/2025	7.750	427,228		600,000
100201957	LABELLE	FL		03/18/2025	7.500	957,041		1,175,000
100201959	HOUSTON	TX		03/18/2025	7.250	141,848		200,000
100201960	HOPE MILLS	NC		03/18/2025	7.625	168,955		219,000
100201961	SEASIDE	OR		03/18/2025	7.250	1,078,132		1,630,000
100201963	NORTH BRANFORD	CT		03/18/2025	7.500	789,791		1,100,000
100201964	MONTGOMERY	TX		03/18/2025	7.875	238,539		287,000
100201965	SANDPOINT	ID		03/18/2025	7.125	1,155,403		1,450,000
100201966	CHICAGO	IL		03/18/2025	7.250	661,539		860,000
100201967	PHILADELPHIA	PA		03/18/2025	7.375	150,696		235,000
100201968	BERKELEY	CA		03/18/2025	7.250	993,755		1,380,000
100201969	LEHI	UT		03/18/2025	7.250	549,533		670,000
100201970	CLEARWATER	FL		03/18/2025	7.125	133,207		250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201971	DRAPER	UT		03/18/2025	7.875	1,032,874		1,200,000
100201972	BOTHELL	WA		03/18/2025	7.625	641,186		775,000
100201973	ALEXANDRIA	VA		03/18/2025	7.990	667,407		870,000
100201974	LOS ANGELES	CA		03/18/2025	7.500	771,532		1,000,000
100201975	BAKERSFIELD	CA		03/18/2025	7.750	206,976		282,000
100201976	NASHVILLE	TN		03/18/2025	7.125	306,680		410,000
100201977	THE WOODLANDS	TX		03/18/2025	7.250	398,373		639,000
100201978	PLAIN CITY	UT		03/18/2025	7.125	534,909		665,000
100201979	CLERMONT	FL		03/18/2025	7.625	596,585		652,000
100201980	WAHIAWA	HI		03/18/2025	8.250	1,004,318		1,280,000
100201981	POULSBO	WA		03/18/2025	7.250	745,256		920,000
100201982	EAST BRIDGEWATER	MA		03/18/2025	7.500	745,888		930,000
100201983	FALL RIVER	MA		03/18/2025	7.625	477,273		636,000
100201984	LAS VEGAS	NV		03/18/2025	7.125	320,055		416,000
100201985	RESEDA	CA		03/18/2025	8.875	646,194		825,000
100201986	MEDWAY	MA		03/18/2025	7.250	421,883		650,000
100201987	PHILADELPHIA	PA		03/18/2025	7.500	168,492		235,000
100201988	HOLLISTER	MO		03/18/2025	7.625	151,279		209,000
100201990	BURBANK	CA		03/18/2025	7.250	725,075		900,000
100201991	POINT PLEASANT	NJ		03/18/2025	7.625	406,395		710,000
100201992	MODESTO	CA		03/18/2025	8.375	545,399		655,000
100201993	RIVERSIDE	CA		03/18/2025	7.000	162,444		560,000
100201994	NEW MILFORD	CT		03/18/2025	7.375	186,607		268,000
100201996	NEWBURGH	NY		03/18/2025	7.750	172,480		280,000
100201997	APPLE VALLEY	CA		03/18/2025	8.500	484,742		530,000
100201998	LYNWOOD	CA		03/18/2025	7.875	470,830		700,000
100202001	LONG BEACH	CA		03/18/2025	7.000	721,117		1,350,000
100202002	GOLDEN	CO		03/18/2025	8.375	445,693		656,000
100202003	MIAMI GARDENS	FL		03/18/2025	7.000	177,413		580,000
100202004	ALBANY	NY		03/18/2025	7.000	213,908		310,000
100202005	SNELLVILLE	GA		03/18/2025	7.500	331,329		448,000
100202007	EUCLID	OH		03/18/2025	7.125	120,503		155,000
100202009	SHELBY	NC		03/18/2025	7.125	110,433		172,000
100202010	GOLDSBORO	NC		03/18/2025	7.125	186,422		241,000
100202011	EATON	OH		03/18/2025	7.375	145,853		195,000
100202013	BRUNSWICK	GA		03/18/2025	7.250	131,646		173,000
100202014	NORTH LAS VEGAS	NV		03/18/2025	7.000	237,945		340,000
100202015	PHILADELPHIA	PA		03/18/2025	7.250	172,505		260,000
100202016	SILER CITY	NC		03/18/2025	7.750	160,226		215,000
100202017	HOUSTON	TX		03/18/2025	7.375	142,878		235,000
100202018	PITTSBURGH	PA		03/18/2025	7.500	266,115		355,000
100202019	NORTH LAS VEGAS	NV		03/18/2025	6.875	233,885		360,000
100202020	MILWAUKEE	WI		03/18/2025	7.375	96,617		128,000
100202021	GARY	IN		03/18/2025	7.250	119,016		158,000
100202022	DETROIT	MI		03/18/2025	7.500	136,065		190,000
100202024	SAN ANTONIO	TX		03/18/2025	7.250	216,280		285,000
100202025	MEMPHIS	TN		03/18/2025	7.375	152,634		200,000
100202027	KANSAS CITY	MO		03/18/2025	7.125	132,651		176,000
100202028	CHICAGO HEIGHTS	IL		03/18/2025	7.000	100,696		135,000
100202029	WALNUT COVE	NC		03/18/2025	7.250	126,367		175,000
100202030	BROOK PARK	OH		03/18/2025	7.500	141,878		187,000
100202031	WARREN	MI		03/18/2025	6.875	158,419		215,000
100202032	MARKHAM	IL		03/18/2025	7.250	150,874		201,000
100202033	MUNHALL	PA		03/18/2025	7.375	114,740		155,000
100202034	COLUMBUS	OH		03/18/2025	7.375	173,067		230,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202035	PUEBLO	CO		03/18/2025	8.000	87,567		116,000
100202036	GARY	IN		03/18/2025	7.250	166,447		221,000
100202037	BALTIMORE	MD		03/18/2025	7.375	132,189		180,000
100202038	TYLER	TX		03/18/2025	7.375	183,067		240,000
100202040	AUBURN	MI		03/18/2025	7.250	165,887		235,000
100202041	MEMPHIS	TN		03/18/2025	7.250	114,226		152,500
100202042	TROY	OH		03/18/2025	7.250	136,879		225,000
100202043	PHILADELPHIA	PA		03/18/2025	7.125	223,770		300,000
100202044	GARY	IN		03/18/2025	7.125	116,303		158,000
100202045	BROWNSVILLE	TX		03/18/2025	7.250	119,666		195,000
100202046	CINCINNATI	OH		03/18/2025	7.000	97,305		150,000
100202047	KANSAS CITY	MO		03/18/2025	7.000	134,518		182,000
100202048	SAN BENITO	TX		03/18/2025	7.250	95,956		132,000
100202049	SAN JUAN	TX		03/18/2025	7.625	154,025		215,000
100202050	SCHENECTADY	NY		03/18/2025	7.250	145,449		194,000
100202051	MCDONOUGH	GA		03/18/2025	10.250	190,167		283,000
100202052	NEW BRITAIN	CT		03/18/2025	7.250	229,709		305,000
100202054	MILLBROOK	AL		03/18/2025	8.125	126,723		167,000
100202055	WICHITA FALLS	TX		03/18/2025	7.000	85,279		115,000
100202056	TULSA	OK		03/18/2025	7.000	152,734		220,000
100202057	JACKSONVILLE	FL		03/18/2025	7.250	184,688		245,000
100202058	HAZEL PARK	MI		03/18/2025	7.000	133,444		181,000
100202059	YORK	PA		03/18/2025	7.375	158,549		214,000
100202060	WILSON	NC		03/18/2025	8.000	96,318		127,000
100202061	BALTIMORE	MD		03/18/2025	7.125	157,142		206,000
100202062	SULPHUR SPRINGS	TX		03/18/2025	7.250	156,782		207,000
100202064	YORK	PA		03/18/2025	7.125	156,775		209,000
100202066	BALTIMORE	MD		03/18/2025	7.250	160,406		215,000
100202067	COVINGTON	KY		03/18/2025	7.125	124,098		163,000
100202068	NASHVILLE	TN		03/18/2025	7.000	291,952		380,000
100202069	ALBERT LEA	MN		03/18/2025	7.500	87,119		115,000
100202071	KNOXVILLE	TN		03/18/2025	7.000	166,582		222,000
100202073	HAMBURG	NY		03/18/2025	7.625	156,621		205,000
100202075	COLUMBUS	OH		03/18/2025	7.250	179,514		250,000
100202076	MULDRAUGH	KY		03/18/2025	7.625	170,211		229,000
100202077	SPRINGFIELD	OH		03/18/2025	7.000	95,303		129,000
100202078	CLEVELAND	OH		03/18/2025	7.125	116,357		155,000
100202080	HOLLY HILL	FL		03/18/2025	8.000	195,865		252,000
100202082	ORLANDO	FL		03/18/2025	7.250	246,370		379,000
100202083	KANSAS CITY	KS		03/18/2025	6.875	141,636		256,000
100202084	SCHENECTADY	NY		03/18/2025	7.000	154,076		210,000
100202085	WARRENSVILLE HEIGHTS	OH		03/18/2025	7.125	167,707		225,000
100202086	SAN ANTONIO	TX		03/18/2025	7.125	175,803		270,000
100202087	MILWAUKEE	WI		03/18/2025	7.000	74,202		101,000
100202089	FOLCROFT	PA		03/18/2025	7.000	166,445		241,000
100202090	BALTIMORE	MD		03/18/2025	7.250	157,918		225,000
100202091	MACON	GA		03/18/2025	7.375	100,654		132,000
100202092	KANSAS CITY	MO		03/18/2025	7.375	155,655		206,000
100202094	ST. LOUIS	MO		03/18/2025	7.250	97,990		130,000
100202095	COLUMBUS	GA		03/18/2025	7.000	96,864		128,000
100202096	DETROIT	MI		03/18/2025	7.250	95,150		125,000
100202097	BRECKENRIDGE HILLS	MO		03/18/2025	7.250	84,271		130,000
100202098	STATESVILLE	NC		03/18/2025	7.250	137,184		180,000
100202099	LEBANON	PA		03/18/2025	7.375	94,031		125,000
100202100	FRONT ROYAL	VA		03/18/2025	6.875	241,341		311,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202101	PLAINVILLE	CT		03/18/2025	7.250	239,210		316,000
100202102	STEUBENVILLE	OH		03/18/2025	7.250	90,880		123,000
100202103	RICHMOND HEIGHTS	OH		03/18/2025	7.125	219,511		295,000
100202104	CHICAGO	IL		03/18/2025	7.125	94,006		128,000
100202105	PHILADELPHIA	PA		03/18/2025	7.875	224,262		297,000
100202106	BRIDGMAN	MI		03/18/2025	7.250	208,599		275,000
100202107	BROWNSVILLE	TX		03/18/2025	7.125	178,919		254,000
100202108	KANSAS CITY	MO		03/18/2025	7.000	171,578		230,000
100202109	SCHENECTADY	NY		03/18/2025	7.375	219,192		298,000
100202110	MEMPHIS	TN		03/18/2025	7.250	180,579		265,000
100202111	FERGUSON	MO		03/18/2025	7.250	159,648		210,000
100202112	CHATTANOOGA	TN		03/18/2025	7.625	151,542		196,000
100202113	OKLAHOMA CITY	OK		03/18/2025	7.000	194,808		285,000
100202114	FLINT	MI		03/18/2025	7.000	78,016		105,000
100202115	TITUSVILLE	FL		03/18/2025	7.000	200,883		295,000
100202116	WILSON	NC		03/18/2025	6.875	169,370		244,000
100202117	MUSKEGON	MI		03/18/2025	7.125	172,148		240,000
100202118	ST. LOUIS	MO		03/18/2025	7.500	81,293		110,000
100202119	KANSAS CITY	KS		03/18/2025	7.125	126,049		175,000
100202120	WILSON	NC		03/18/2025	7.750	159,111		212,000
100202121	DOVER	PA		03/18/2025	7.375	165,986		219,000
100202122	JACKSONVILLE	FL		03/18/2025	7.250	75,857		120,000
100202123	STEUBENVILLE	OH		03/18/2025	7.375	109,521		145,000
100202124	MEMPHIS	TN		03/18/2025	7.250	127,616		170,000
100202125	SARASOTA	FL		03/18/2025	6.750	144,236		221,000
100202126	INDIAN TRAIL	NC		03/18/2025	7.000	211,255		300,000
100202127	DETROIT	MI		03/18/2025	7.750	110,752		165,000
100202128	LAS VEGAS	NV		03/18/2025	7.000	338,265		451,000
100202129	COLUMBUS	GA		03/18/2025	7.375	242,160		316,000
100202131	CLIFTON HEIGHTS	PA		03/18/2025	7.000	203,696		275,000
100202132	MANSFIELD	OH		03/18/2025	7.875	104,737		139,000
100202133	LANSING	MI		03/18/2025	7.125	90,505		120,000
100202134	SAN BERNARDINO	CA		03/18/2025	7.375	504,170		665,000
100202136	GASTONIA	NC		03/18/2025	6.875	221,485		317,000
100202137	VIRGINIA BEACH	VA		03/18/2025	6.750	237,690		460,000
100202138	PHILADELPHIA	PA		03/18/2025	7.375	104,975		140,000
100202140	KANSAS CITY	MO		03/18/2025	7.125	137,765		221,000
100202141	MONTGOMERY	AL		03/18/2025	7.875	81,574		123,000
100202142	CORPUS CHRISTI	TX		03/18/2025	7.000	206,858		313,000
100202143	MONTGOMERY	AL		03/18/2025	7.000	171,009		229,000
100202144	PANAMA CITY	FL		03/18/2025	7.750	81,775		105,000
100202145	MARLBOROUGH	MA		03/18/2025	7.000	302,421		467,000
100202146	PITTSBURGH	PA		03/18/2025	7.125	176,025		234,000
100202148	YORK	PA		03/18/2025	7.250	121,393		160,000
100202149	CORPUS CHRISTI	TX		03/18/2025	7.125	153,628		204,000
100202150	NEWARK	OH		03/18/2025	7.500	109,804		167,000
100202151	LINTON	IN		03/18/2025	7.000	118,028		165,000
100202152	TAMPA	FL		03/18/2025	7.125	206,462		275,000
100202153	NORTH CHESTERFIELD	VA		03/18/2025	7.500	238,378		331,500
100202154	JOHNSON CITY	NY		03/18/2025	7.250	84,382		122,000
100202155	CHATTANOOGA	TN		03/18/2025	7.000	84,227		140,000
100202156	MOSES LAKE	WA		03/18/2025	7.250	194,655		275,000
100202157	NICEVILLE	FL		03/18/2025	7.375	197,081		299,900
100202159	PERRY	GA		03/18/2025	7.375	185,823		325,000
100202161	PHILADELPHIA	PA		03/18/2025	7.125	327,806		444,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202162	ROCHESTER	NY		03/18/2025	7.375	78,409		106,000
100202163	BURLESON	TX		03/18/2025	7.625	251,821		350,000
100202164	FRESNO	CA		03/18/2025	7.625	329,308		429,000
100202165	KANSAS CITY	MO		03/18/2025	7.125	137,223		183,000
100202166	COLUMBUS	OH		03/18/2025	7.000	133,074		179,000
100202167	ALBANY	NY		03/18/2025	7.250	216,258		290,000
100202168	SPRINGFIELD	OH		03/18/2025	7.750	98,288		133,000
100202171	WINFIELD	KS		03/18/2025	7.125	111,961		147,900
100202172	GLEN BURNIE	MD		03/18/2025	7.125	338,044		455,000
100202173	ALLEN PARK	MI		03/18/2025	7.000	135,615		195,000
100202174	SAINT ANN	MO		03/18/2025	7.625	129,003		168,000
100202175	RIVIERA BEACH	FL		03/18/2025	7.750	150,687		225,000
100202176	ALLEN PARK	MI		03/18/2025	7.000	184,832		268,000
100202178	GREENSBORO	NC		03/18/2025	8.875	101,473		129,000
100202179	AUGUSTA	GA		03/18/2025	7.375	173,280		228,000
100202180	ALLEN PARK	MI		03/18/2025	7.500	136,068		200,000
100202181	MODESTO	CA		03/18/2025	7.125	280,809		460,000
100202186	DEARBORN HEIGHTS	MI		03/18/2025	7.625	108,234		156,000
100202187	MILWAUKEE	WI		03/18/2025	7.125	106,199		141,000
100202188	NORTHRIDGE	CA		03/18/2025	7.000	863,994		1,400,000
100202189	GRAND RAPIDS	MI		03/18/2025	7.000	157,236		225,000
100202190	LEBANON	PA		03/18/2025	7.000	127,655		172,000
100202192	JACKSONVILLE	FL		03/18/2025	7.375	113,999		150,000
100202193	MILLBROOK	AL		03/18/2025	7.625	107,753		140,000
100202194	BOWLING GREEN	KY		04/17/2025	7.000	121,465		260,000
100202195	SAN TAN VALLEY	AZ		04/17/2025	7.500	423,786		510,000
100202198	NAPLES	FL		04/17/2025	7.250	478,935		655,000
100202199	NORTHRIDGE	CA		04/17/2025	6.625	453,857		2,150,000
100202200	PRESCOTT	AZ		04/17/2025	7.375	261,336		620,000
100202202	BOCA RATON	FL		04/17/2025	7.625	272,799		465,000
100202203	MIDLOTHIAN	IL		04/17/2025	7.125	144,275		200,000
100202206	RESEDA	CA		04/17/2025	6.875	692,410		985,000
100202207	HOUSTON	TX		04/17/2025	7.750	163,800		214,000
100202208	LILBURN	GA		04/17/2025	7.875	418,429		527,000
100202209	DILLON	CO		04/17/2025	7.250	596,023		2,100,000
100202210	MOONACHIE	NJ		04/17/2025	7.375	406,045		485,000
100202211	MOORPARK	CA		04/17/2025	7.000	558,900		1,720,000
100202212	LITTLETON	CO		04/17/2025	7.375	756,060		930,000
100202216	JACKSONVILLE	FL		04/17/2025	7.250	331,236		410,000
100202219	GLENDALE	AZ		04/17/2025	7.375	171,532		244,000
100202220	ROME	GA		04/17/2025	7.375	186,782		258,000
100202221	LA GRANGE	KY		04/17/2025	6.875	215,581		322,000
100202222	WASHINGTON	DC		04/17/2025	9.125	346,500		440,000
100202223	BARDSTOWN	KY		04/17/2025	6.875	139,859		209,000
100202224	LOS ANGELES	CA		04/17/2025	7.000	1,374,079		1,815,000
100202225	SCOTTSDALE	AZ		04/17/2025	6.625	1,010,071		3,500,000
100202227	FORT PIERCE	FL		04/17/2025	7.375	270,576		355,000
100202228	PHILADELPHIA	PA		04/17/2025	7.375	141,940		190,000
100202229	SANTA ANA	CA		04/17/2025	6.875	1,711,668		2,100,000
100202230	ELLICOTT CITY	MD		04/17/2025	7.125	834,448		1,030,000
100202232	HOUSTON	TX		04/17/2025	7.250	362,637		465,000
100202233	NORTH PORT	FL		04/17/2025	7.250	246,816		300,000
100202234	ONTARIO	CA		04/17/2025	7.250	360,873		573,000
100202236	FLORENCE	KY		04/17/2025	7.625	216,892		265,000
100202238	ATLANTA	GA		04/17/2025	7.500	156,296		222,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202239	TUCSON	AZ		04/17/2025	6.625	470,288		733,000
100202240	CHARLOTTE	NC		04/17/2025	6.750	483,753		745,000
100202241	PACOIMA	CA		04/17/2025	7.375	228,463		350,000
100202243	LOS ANGELES	CA		04/17/2025	8.125	789,600		1,000,000
100202245	LAS VEGAS	NV		04/17/2025	6.875	254,470		457,000
100202246	JERSEY CITY	NJ		04/17/2025	7.250	262,983		340,000
100202247	LEMOORE	CA		04/17/2025	8.750	336,630		458,000
100202250	SAN GABRIEL	CA		04/17/2025	7.125	610,269		800,000
100202251	BUENA PARK	CA		04/17/2025	7.000	962,451		1,175,000
100202256	RIDGECREST	CA		04/17/2025	6.750	260,071		415,000
100202257	OAKHURST	CA		04/17/2025	7.375	269,490		372,000
100202260	HARRISON TOWNSHIP	MI		04/17/2025	7.250	348,493		450,000
100202261	LOS ANGELES	CA		04/17/2025	7.250	823,972		1,200,000
100202264	LAS VEGAS	NV		04/17/2025	7.125	979,441		1,200,000
100202265	LOMITA	CA		04/17/2025	7.375	1,041,918		1,388,000
100202349	LOS ANGELES (ENCINO AR	CA		03/19/2025	6.999	3,629,771		5,149,000
100202350	MIAMI	FL		03/19/2025	7.124	458,479		540,000
100202351	IMPERIAL	CA		03/19/2025	7.500	364,258		465,000
100202352	NORTH HIGHLANDS	CA		03/19/2025	7.250	406,731		545,000
100202353	CAMDEN	NJ		03/19/2025	7.874	123,477		180,000
100202354	WELLINGTON	FL		03/19/2025	7.374	488,330		685,000
100202355	LOS ANGELES	CA		03/19/2025	8.500	2,710,278		3,250,000
100202356	LAGUNA NIGEL	CA		03/19/2025	8.750	2,338,447		2,842,000
100202357	BROOKLYN	NY		03/19/2025	7.249	435,761		1,780,000
100202358	PORTLAND	OR		03/19/2025	7.125	539,390		840,000
100202359	ORLANDO	FL		03/19/2025	8.250	185,315		330,000
100202360	BROWNS MILLS	NJ		03/19/2025	8.124	272,662		356,800
100202361	MALIBU	CA		03/19/2025	7.375	1,640,048		2,300,000
100202362	ELIZABETH	NJ		03/19/2025	7.874	411,433		660,000
100202363	SAN FRANCISCO	CA		03/19/2025	6.875	1,472,505		2,550,000
100202364	VANCOUVER	WA		03/19/2025	8.249	359,100		480,000
100202365	LIGHTHOUSE POINT	FL		03/19/2025	8.499	3,468,391		4,980,000
100202366	NORTHRIDGE	CA		03/19/2025	7.499	1,102,500		1,400,000
100202369	LAS CRUCES	NM		03/19/2025	6.990	427,467		549,999
100202370	FAYETTEVILLE	NC		03/19/2025	7.750	361,434		426,000
100202371	PENSACOLA	FL		03/19/2025	6.999	261,224		350,000
100202372	PALM DESERT	CA		03/19/2025	7.375	735,413		1,190,500
100202373	REDDING	CA		03/19/2025	7.875	236,843		301,000
100202375	MAMMOTH LAKES	CA		03/19/2025	7.500	1,822,800		2,195,000
100202376	RAVENEL	SC		03/19/2025	8.125	278,907		354,400
100202378	NORTH HOLLYWOOD	CA		03/19/2025	9.125	2,443,875		3,325,000
100202380	MOORE	SC		03/19/2025	7.125	162,520		371,927
100202381	YUCAIPA	CA		03/19/2025	7.990	524,313		770,000
100202382	LOS ANGELES	CA		03/19/2025	7.875	668,914		850,000
100202383	BREA	CA		03/19/2025	7.875	1,044,025		1,190,000
100202384	NAPLES	FL		03/19/2025	6.875	254,541		435,000
100202385	LIBERTY TWP	OH		03/19/2025	7.500	416,543		585,814
100202386	EATONTOWN	NJ		03/19/2025	7.375	361,558		510,678
100202387	CHESTERFIELD	VA		03/19/2025	7.000	406,549		495,000
100202388	WEST HILLS	CA		03/19/2025	9.250	993,101		1,055,500
100202389	EL PASO	TX		03/19/2025	8.125	173,456		212,500
100202390	COLUMBUS	OH		03/19/2025	7.375	194,791		236,900
100202391	TUSCOLA	TX		03/19/2025	7.125	431,275		615,000
100202392	HAMPSTEAD	MD		03/19/2025	7.250	234,472		365,000
100202393	SCOTCH PLAINS	NJ		03/19/2025	7.250	988,730		1,295,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202394	STUDIO CITY	CA		03/19/2025	7.625	1,579,335		2,050,000
100202395	LAS VEGAS	NV		03/19/2025	7.750	665,766		850,000
100202396	FLOWER MOUND	TX		03/19/2025	7.500	331,031		665,000
100202397	MIAMI	FL		03/19/2025	7.500	286,696		400,000
100202398	ESPANOLA	NM		03/19/2025	8.500	276,020		415,000
100202399	WEST JORDAN	UT		03/19/2025	7.500	565,200		779,000
100202400	WALLER	TX		03/19/2025	8.750	621,531		665,000
100202401	CHARLOTTE	NC		03/19/2025	7.750	310,976		371,000
100202402	PONTE VEDRA BEACH	FL		03/19/2025	7.875	145,192		200,000
100202403	AUSTIN	TX		03/19/2025	7.375	1,798,754		2,375,000
100202404	PENNSAUKEN	NJ		03/19/2025	7.750	308,020		375,000
100202405	CAPE CORAL	FL		03/19/2025	7.375	325,752		490,000
100202406	CHATSWORTH	CA		03/19/2025	7.250	656,186		800,000
100202407	DETROIT	MI		03/19/2025	7.375	302,965		400,000
100202408	NEWPORT NEWS	VA		03/19/2025	7.500	134,777		175,000
100202409	LOS ANGELES	CA		03/19/2025	6.875	2,005,969		4,900,000
100202410	COEUR D ALENE	ID		03/19/2025	7.125	351,780		468,000
100202412	LAWRENCEVILLE	GA		03/19/2025	7.375	275,034		385,000
100202414	MURFREESBORO	TN		03/19/2025	7.375	322,628		427,000
100202415	BARSTOW	CA		03/19/2025	8.874	204,750		268,000
100202416	BELTSVILLE	MD		03/19/2025	8.124	405,075		560,000
100202417	GRAND RAPIDS	MI		03/19/2025	7.250	466,330		785,000
100202418	PHILADELPHIA	PA		03/19/2025	8.500	177,343		260,000
100202419	RARITAN	NJ		03/19/2025	7.999	428,889		630,000
100202420	SAINT CLOUD	FL		03/19/2025	7.125	292,936		389,990
100202421	BROWNSVILLE	TX		03/19/2025	7.874	194,550		232,000
100202422	HOPEWELL	VA		03/19/2025	8.624	200,813		255,000
100202423	LAKE ARIEL	PA		03/19/2025	7.624	188,429		245,000
100202424	ANNAPOLIS	MD		03/19/2025	7.249	171,402		344,000
100202425	THOUSAND OAKS	CA		03/20/2025	8.625	700,825		850,000
100202426	LEMONT	IL		03/20/2025	7.750	670,780		928,000
100202429	FRANKFORT	KY		03/20/2025	6.750	300,305		375,000
100202430	ACTON	CA		03/20/2025	8.000	588,096		730,000
100202431	BROOKSVILLE	FL		03/20/2025	7.125	257,490		359,000
100202432	BARNEGAT	NJ		03/20/2025	8.250	263,088		415,000
100202433	BARNEGAT	NJ		03/20/2025	7.875	436,563		540,000
100202435	MIAMI	FL		03/20/2025	7.375	482,435		692,000
100202436	MEREDITH	NH		03/20/2025	7.375	128,779		285,000
100202437	VISALIA	CA		03/20/2025	6.875	251,285		400,000
100202438	CINCINNATI	OH		03/20/2025	7.250	158,843		210,000
100202439	MCKENA	IL		03/20/2025	8.875	800,381		975,000
100202440	PLAYA DEL REY	CA		03/20/2025	8.500	563,214		730,000
100202441	RALEIGH	NC		03/20/2025	7.500	315,251		555,000
100202442	DECATUR	IL		03/20/2025	7.875	824,984		1,000,000
100202443	GLENDALE	AZ		03/20/2025	8.000	308,231		375,000
100202444	ALAMO	CA		03/20/2025	7.250	2,456,993		2,975,000
100202445	MESA	AZ		03/20/2025	8.500	161,218		210,000
100202446	ANNANDALE	VA		03/20/2025	8.625	1,106,438		1,405,000
100202447	RANCHO PALOS VERDES	CA		03/20/2025	7.125	1,227,235		1,700,000
100202448	CHICAGO	IL		03/20/2025	9.250	147,206		195,000
100202449	FORT LAUDERDALE	FL		03/20/2025	7.625	945,000		1,205,000
100202450	LAKE ELSINORE	CA		03/20/2025	6.750	368,216		617,000
100202451	SALEM	OR		03/20/2025	8.500	297,840		375,000
100202452	MELBOURNE	FL		03/20/2025	7.875	123,467		160,000
100202453	CHICAGO	IL		03/20/2025	7.625	153,863		355,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202454	MARTGATE	FL		03/20/2025	8.750	104,515		140,000
100202455	BOLINGBROOK	IL		03/20/2025	7.750	148,777		190,000
100202456	FORT MYERS	FL		03/20/2025	8.625	550,121		670,000
100202457	TROUTMAN	NC		03/20/2025	7.750	344,830		443,000
100202458	PLAIN CITY	OH		03/20/2025	6.875	403,068		635,000
100202459	TRACY	CA		03/20/2025	8.250	429,293		525,000
100202460	EATONTOWN	NJ		03/20/2025	8.625	405,250		725,000
100202461	KAUFMAN	TX		03/20/2025	6.625	257,394		425,000
100202462	CHARLOTTE	NC		03/20/2025	8.125	242,028		345,000
100202463	LEHIGH ACRES	FL		03/20/2025	7.500	275,711		460,000
100202464	BAKERSFIELD	CA		03/20/2025	7.875	402,246		575,000
100202465	SOUTHERN SHORES	NC		03/21/2025	7.875	577,148		625,000
100202466	MARS HILL	NC		03/21/2025	7.625	730,371		795,000
100202467	LAWRENCE	KS		03/21/2025	8.125	283,288		304,000
100202468	WHITELAND	IN		03/21/2025	7.625	356,373		389,000
100202469	BAILEY	CO		03/21/2025	7.250	475,067		525,000
100202470	UNION	KY		03/21/2025	7.625	314,342		350,000
100202471	BURNET	TX		03/21/2025	7.875	363,700		395,000
100202472	CARLISLE	PA		03/21/2025	7.625	376,658		472,000
100202473	BRADENTON	FL		03/21/2025	7.625	734,179		800,000
100202474	CHINCOTEAGUE ISLAND	VA		03/21/2025	7.625	255,171		276,000
100202475	CAPE CORAL	FL		03/21/2025	7.500	406,198		470,000
100202476	MYRTLE BEACH	SC		03/21/2025	8.000	364,936		400,000
100202477	COLUMBUS	OH		03/21/2025	7.625	250,387		271,000
100202478	MCDONOUGH	GA		03/21/2025	7.250	381,313		442,000
100202479	COLUMBIA	SC		03/21/2025	7.625	290,510		320,000
100202480	JONESVILLE	VA		03/21/2025	6.990	271,146		329,400
100202481	SUNSET BEACH	NC		03/21/2025	7.625	502,638		545,000
100202482	NORTH LOGAN	UT		03/21/2025	7.500	597,246		655,000
100202483	SEVIERVILLE	TN		03/21/2025	7.625	474,895		515,000
100202484	SEQUIM	WA		03/21/2025	8.250	463,883		513,000
100202485	BLUE RIDGE	GA		03/21/2025	7.500	607,198		663,000
100202486	LAS VEGAS	NV		03/21/2025	8.250	444,252		500,000
100202487	BRYAN	TX		03/21/2025	8.250	376,802		403,000
100202488	COLUMBUS	OH		03/21/2025	6.990	612,059		680,000
100202489	LEWES	DE		03/21/2025	7.625	767,228		863,000
100202490	DAYTONA BEACH SHORES	FL		03/21/2025	7.500	214,755		266,000
100202491	SAN ANTONIO	TX		03/21/2025	6.990	324,285		368,500
100202492	WILLISTON	FL		03/21/2025	7.375	175,164		197,000
100202493	NAUGATUCK	CT		03/21/2025	8.000	387,116		450,000
100202494	TEMPE	AZ		03/21/2025	7.490	364,949		420,000
100202495	DURHAM	NC		03/21/2025	6.125	224,896		295,000
100202496	QUEEN CREEK	AZ		03/21/2025	5.500	521,749		688,000
100202497	PULLMAN	WA		03/21/2025	7.125	487,393		568,000
100202498	LYNCHBURG	VA		03/21/2025	7.625	273,646		319,000
100202499	LAS VEGAS	NV		03/21/2025	5.750	281,153		489,000
100202500	PORT SAINT LUCIE	FL		03/21/2025	7.375	272,477		365,000
100202501	HIGHLAND LAKES	NJ		03/21/2025	7.625	251,590		299,000
100202502	MESA	AZ		03/21/2025	6.125	317,700		561,000
100202503	RICHMOND	TX		03/21/2025	7.250	182,964		241,000
100202504	SAN DIEGO	CA		03/21/2025	7.500	550,859		1,010,000
100202505	ENNIS	TX		03/21/2025	7.875	264,898		370,000
100202506	LEWISVILLE	TX		03/21/2025	7.250	224,143		335,000
100202507	HEALDSBURG	CA		03/21/2025	7.375	410,408		1,400,000
100202508	LEHIGH ACRES	FL		03/21/2025	7.875	249,347		295,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202509	PHILADELPHIA	PA		03/21/2025	7.375	198,630		375,000
100202510	SAN FRANCISCO	CA		03/21/2025	7.250	1,274,049		2,550,000
100202511	BETHLEHEM	GA		03/21/2025	6.375	250,496		308,000
100202512	BRUNSWICK	GA		03/21/2025	7.125	255,765		399,000
100202513	HIAWASSEE	GA		03/21/2025	7.250	248,022		390,000
100202514	CLARKSVILLE	TN		03/21/2025	7.500	206,695		270,000
100202515	BRANDYWINE	MD		03/21/2025	5.990	308,826		480,000
100202516	HEMET	CA		03/21/2025	5.625	319,635		488,000
100202517	PLAINFIELD	IL		03/21/2025	7.625	215,964		280,000
100202518	HOUSTON	TX		03/21/2025	6.875	205,808		300,000
100202519	BALDWIN	NY		03/21/2025	7.375	538,303		700,000
100202520	ALBRIGHTSVILLE	PA		03/21/2025	7.375	210,561		275,000
100202521	MACOMB	MI		03/21/2025	7.250	228,558		350,000
100202522	DELMAR	NY		03/21/2025	7.375	268,945		360,000
100202523	KNOXVILLE	TN		03/21/2025	6.990	205,965		325,000
100202524	ALBURTIS	PA		03/21/2025	6.500	192,845		260,000
100202525	FORT WORTH	TX		03/21/2025	5.625	202,105		305,000
100202526	JACKSONVILLE	FL		03/21/2025	6.875	221,865		310,000
100202527	MARSHFIELD	MA		03/21/2025	7.490	222,494		290,000
100202528	PALM DESERT	CA		03/21/2025	7.500	215,444		305,000
100202529	AUSTIN	TX		03/21/2025	7.125	304,200		550,000
100202530	VENICE	FL		03/21/2025	6.999	173,780		250,000
100202531	PHILADELPHIA	PA		03/21/2025	6.750	221,029		310,000
100202532	ROSEDALE	MD		03/21/2025	7.250	247,987		352,000
100202533	BRUNSWICK	MD		03/21/2025	6.990	525,227		764,000
100202534	TEMPE	AZ		03/21/2025	7.750	317,077		565,000
100202535	LADSON	SC		03/21/2025	7.250	223,499		325,000
100202536	WAKE FOREST	NC		03/21/2025	5.625	202,997		305,800
100202537	GREER	SC		03/21/2025	7.375	192,380		250,000
100202538	MAGNOLIA	TX		03/21/2025	6.750	183,231		254,000
100202539	WEST LAFAYETTE	IN		03/21/2025	7.250	213,127		283,000
100202540	CHATTANOOGA	TN		03/21/2025	6.990	186,656		247,000
100202541	DAHLONEGA	GA		03/21/2025	7.490	230,860		303,000
100202542	DORAVILLE	GA		03/21/2025	7.490	211,205		298,000
100202543	SEVERNA PARK	MD		03/21/2025	7.000	357,135		540,000
100202544	HOLT	MO		03/21/2025	7.500	161,766		225,000
100202545	SUPPLY	NC		03/21/2025	7.250	535,202		915,000
100202546	DELRAY BEACH	FL		03/21/2025	7.625	182,473		240,000
100202547	ABERDEEN	MD		03/21/2025	6.990	280,484		400,000
100202548	SURPRISE	AZ		03/21/2025	4.500	182,481		465,000
100202549	SACRAMENTO	CA		03/21/2025	4.750	244,504		490,000
100202550	BRIDGEPORT	PA		03/21/2025	4.875	340,083		510,000
100202551	PLUMAS LAKE	CA		03/21/2025	5.250	266,071		515,000
100202552	SURPRISE	AZ		03/21/2025	4.750	355,148		535,000
100202553	MESA	AZ		03/21/2025	4.990	309,976		485,000
100202554	JOHNSTOWN	CO		03/21/2025	4.990	290,804		486,000
100202555	ANGIER	NC		03/21/2025	5.000	270,850		405,000
100202556	KNIGHTDALE	NC		03/21/2025	5.125	243,703		389,000
100202557	ANGIER	NC		03/21/2025	5.000	271,512		405,000
100202558	VAIL	AZ		03/21/2025	5.125	260,457		410,000
100202559	LIBERTY LAKE	WA		03/21/2025	5.250	277,347		445,000
100202560	ANGIER	NC		03/21/2025	5.500	181,333		264,000
100202561	KYLE	TX		03/21/2025	5.490	312,908		449,000
100202562	FRISCO	TX		03/21/2025	5.875	197,320		405,000
100202563	LATHROP	CA		03/21/2025	5.125	435,959		676,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202564	ROSEMOUNT	MN		03/21/2025	5.500	233,446		338,000
100202565	MANNFORD	OK		03/21/2025	5.500	170,128		252,000
100202566	MURRIETA	CA		03/21/2025	5.375	426,098		665,000
100202567	WENDELL	NC		03/21/2025	5.500	276,681		435,000
100202568	CHARLOTTE	NC		03/21/2025	5.625	236,024		335,000
100202569	FRESNO	TX		03/21/2025	5.750	221,119		314,000
100202570	BARGERSVILLE	IN		03/21/2025	5.750	267,499		424,000
100202571	ROYSE CITY	TX		03/21/2025	5.750	206,453		296,000
100202572	SAINT AUGUSTINE	FL		03/21/2025	5.750	198,396		284,000
100202573	BAKERSFIELD	CA		03/21/2025	7.624	202,794		265,000
100202574	OCALA	FL		03/21/2025	4.875	213,223		345,000
100202575	MALIBU	CA		03/21/2025	7.375	1,691,779		2,700,000
100202576	GARDEN GROVE	CA		03/21/2025	7.375	428,716		1,110,000
100202577	PHILADELPHIA	PA		03/21/2025	7.000	261,289		790,000
100202578	APOPKA	FL		03/21/2025	7.750	239,400		285,000
100202579	RIVERSIDE	CA		03/21/2025	8.000	696,150		960,000
100202580	SANFORD	NC		03/21/2025	7.750	271,635		327,000
100202581	PALMDALE	CA		03/21/2025	7.750	388,608		480,000
100202582	MIAMI	FL		03/21/2025	8.500	1,555,502		1,760,000
100202583	IRVINE	CA		03/21/2025	7.375	1,355,509		1,750,000
100202585	SAN FERNANDO	CA		03/21/2025	8.375	774,900		1,000,000
100202586	LITTLETON	CO		03/21/2025	8.000	526,680		627,000
100202587	SAN DIEGO	CA		03/21/2025	7.000	628,917		760,000
100202588	CROSS ROADS	TX		03/21/2025	7.500	1,079,598		1,384,000
100202589	LAKE HAMILTON	FL		03/21/2025	7.500	249,792		299,990
100202590	ANAHEIM	CA		03/21/2025	8.250	1,008,208		1,233,000
100202591	MIAMI	FL		03/21/2025	8.500	1,483,584		1,675,000
100202592	SPRINGFIELD	VA		03/21/2025	7.625	318,008		380,000
100202593	SAN BERNARDINO	CA		03/21/2025	9.750	580,440		691,000
100202595	ROSEMEAD	CA		03/21/2025	8.875	661,500		902,000
100202596	RALEIGH	NC		03/21/2025	7.375	403,970		549,000
100202597	HIGH POINT	NC		03/21/2025	6.625	300,645		495,400
100202599	ALBUQUERQUE	NM		03/21/2025	6.375	447,855		1,089,000
100202600	FULSHEAR	TX		03/21/2025	7.375	268,182		355,000
100202601	KATY	TX		03/21/2025	7.125	234,559		361,000
100202602	SAN JOSE	CA		03/21/2025	6.875	1,790,411		2,210,000
100202603	THOUSAND OAKS	CA		03/21/2025	7.625	835,076		1,147,000
100202606	LAKE FOREST	CA		03/21/2025	7.500	833,249		1,350,000
100202607	VENICE	CA		03/21/2025	6.875	2,041,264		3,490,000
100202609	CASTAIC	CA		03/21/2025	6.875	800,110		1,300,000
100202610	CHARLOTTE	NC		03/21/2025	6.500	352,784		525,000
100202612	ONTARIO	CA		03/21/2025	8.500	840,000		1,112,000
100202614	TACOMA	WA		03/21/2025	6.875	278,856		440,000
100202615	WILSON	NC		03/21/2025	7.000	164,671		229,000
100202617	BATTLE GROUND	WA		03/21/2025	6.875	358,164		547,000
100202618	WILSON	NC		03/21/2025	7.000	164,618		229,000
100202619	STUDIO CITY	CA		03/21/2025	9.625	2,937,594		4,500,000
100202620	CHARLOTTE	NC		03/24/2025	6.750	404,787		543,000
100202621	LEAVENWORTH	WA		03/24/2025	6.750	367,647		494,000
100202622	ASHBURN	VA		03/24/2025	6.750	608,567		865,000
100202623	LAWRENCEVILLE	GA		03/24/2025	6.750	361,433		450,000
100202624	WILSON	NC		03/24/2025	4.625	158,591		235,000
100202625	TUCKER	GA		03/24/2025	6.250	364,902		468,000
100202626	PFLUGERVILLE	TX		03/24/2025	6.750	295,066		415,000
100202627	QUEEN CREEK	AZ		03/24/2025	5.500	400,144		551,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202628	ROGERS	MN		03/24/2025	6.625	323,864		410,000
100202629	SURPRISE	AZ		03/24/2025	5.500	363,750		505,000
100202630	THONOTOSASSA	FL		03/24/2025	6.750	525,827		696,000
100202631	FRAMINGHAM	MA		03/24/2025	6.625	420,575		600,000
100202632	SPARKS	NV		03/24/2025	4.875	335,505		530,000
100202633	TORRANCE	CA		03/24/2025	6.499	881,904		1,200,000
100202634	OCALA	FL		03/24/2025	6.500	334,439		428,000
100202635	ATHENS	AL		03/24/2025	5.625	213,902		320,000
100202636	MURFREESBORO	TN		03/24/2025	6.750	250,466		325,000
100202637	WESTON	FL		03/24/2025	6.750	512,160		675,000
100202638	LYNNWOOD	WA		03/24/2025	6.875	540,412		785,000
100202639	RALEIGH	NC		03/24/2025	6.875	427,192		570,000
100202640	LAKEWOOD	CO		03/24/2025	6.875	415,007		550,000
100202641	DURANGO	CO		03/24/2025	6.875	656,345		990,000
100202642	NEW HARBOR	ME		03/24/2025	6.750	777,600		1,100,000
100202643	CHARLOTTE	NC		03/24/2025	6.875	289,601		386,000
100202644	MONTROSE	CA		03/24/2025	6.750	831,383		1,290,000
100202645	PRINCETON JUNCTION	NJ		03/24/2025	6.875	600,710		790,000
100202646	MOUNT PLEASANT	SC		03/24/2025	6.875	403,326		570,000
100202647	MIAMI	FL		03/24/2025	6.875	609,802		905,000
100202648	LAS VEGAS	NV		03/24/2025	6.875	480,214		680,000
100202649	ST AUGUSTINE	FL		03/24/2025	6.875	244,889		335,000
100202650	LAVONIA	GA		03/24/2025	6.990	476,149		695,000
100202651	HARTSEL	CO		03/24/2025	6.990	397,438		535,000
100202652	CHUBBUCK	ID		03/24/2025	6.990	289,249		448,000
100202653	WILDWOOD CREST	NJ		03/24/2025	6.990	486,012		690,000
100202654	JERSEY CITY	NJ		03/24/2025	6.990	687,819		900,000
100202655	CHARLOTTE	NC		03/24/2025	6.990	299,814		402,000
100202656	ENGLEWOOD	FL		03/24/2025	6.875	224,844		340,000
100202657	FERNLEY	NV		03/24/2025	6.990	281,163		380,000
100202658	LAKEWOOD	NJ		03/24/2025	6.990	535,681		1,250,000
100202659	AURORA	CO		03/24/2025	6.990	311,319		505,000
100202660	LEES SUMMIT	MO		03/24/2025	6.990	246,356		321,000
100202661	CORNVILLE	AZ		03/24/2025	6.999	822,760		1,100,000
100202662	SAINT CLOUD	FL		03/24/2025	6.999	260,599		374,000
100202663	HAGERSTOWN	MD		03/24/2025	6.990	278,396		365,000
100202664	SAINT SIMONS ISLAND	GA		03/24/2025	6.999	611,644		913,000
100202665	ARROYO GRANDE	CA		03/24/2025	6.999	697,787		1,018,500
100202666	MARLTON	NJ		03/24/2025	6.999	519,503		800,000
100202667	ORLANDO	FL		03/24/2025	7.000	372,878		521,000
100202668	AURORA	CO		03/24/2025	7.000	336,319		444,000
100202669	SMYRNA	GA		03/24/2025	7.000	318,296		450,000
100202670	CHESAPEAKE	VA		03/24/2025	6.999	247,152		360,000
100202671	SEATTLE	WA		03/24/2025	7.000	879,210		1,235,000
100202672	THOUSAND OAKS	CA		03/24/2025	7.124	778,278		1,250,000
100202673	ANNA	TX		03/24/2025	7.000	232,732		345,000
100202674	FORT LAUDERDALE	FL		03/24/2025	7.124	411,112		545,000
100202675	CLIFTON	NJ		03/24/2025	7.000	276,162		425,000
100202676	GARDEN GROVE	CA		03/24/2025	7.124	712,865		1,115,000
100202677	MANDEVILLE	LA		03/24/2025	7.125	556,408		725,000
100202678	FORT LAUDERDALE	FL		03/24/2025	7.125	509,066		625,000
100202679	NASHVILLE	TN		03/24/2025	7.124	527,847		700,000
100202680	BRADENTON	FL		03/24/2025	7.125	373,989		489,000
100202681	BELLINGHAM	WA		03/24/2025	7.125	537,019		708,500
100202682	DURHAM	NC		03/24/2025	7.125	267,151		410,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202683	CHARLOTTESVILLE	VA		03/24/2025	7.125	306,160		440,000
100202684	AURORA	IL		03/24/2025	7.125	203,913		285,000
100202685	O FALLON	MO		03/24/2025	7.125	251,484		328,000
100202686	LOWELL	MA		03/24/2025	7.125	700,332		920,000
100202687	WESTLAKE VILLAGE	CA		03/24/2025	7.125	1,031,202		1,621,000
100202688	LAKE OZARK	MO		03/24/2025	7.125	351,074		504,000
100202689	SUWANEE	GA		03/24/2025	7.125	559,437		780,000
100202690	COTTONWOOD	AZ		03/24/2025	7.250	400,625		525,000
100202691	OJAI	CA		03/24/2025	7.125	418,675		585,000
100202692	KNIGHTDALE	NC		03/24/2025	7.250	327,463		432,000
100202693	LAS VEGAS	NV		03/24/2025	7.125	303,165		425,000
100202694	SARATOGA SPRINGS	UT		03/24/2025	7.250	254,689		320,000
100202695	TUCSON	AZ		03/24/2025	7.250	325,523		436,000
100202696	WHITTIER	CA		03/24/2025	7.250	646,389		900,000
100202697	MORGAN	UT		03/24/2025	7.250	312,886		415,000
100202698	TUCSON	AZ		03/24/2025	7.250	293,897		410,000
100202699	AUBURN	GA		03/24/2025	7.250	391,847		510,000
100202700	RIVERSIDE	CA		03/24/2025	7.250	461,717		611,000
100202701	RICHMOND	VA		03/24/2025	7.250	268,917		406,000
100202702	PLAIN CITY	OH		03/24/2025	7.250	612,641		775,000
100202703	RIALTO	CA		03/24/2025	7.250	511,800		675,000
100202704	MANTECA	CA		03/24/2025	7.250	595,842		772,000
100202705	MAULDIN	SC		03/24/2025	7.250	274,057		355,000
100202706	FAIRFIELD BAY	AR		03/24/2025	7.250	309,595		425,000
100202707	CAMERON PARK	CA		03/24/2025	7.250	637,755		895,000
100202708	SHREWSBURY	MA		03/24/2025	7.250	415,093		540,000
100202709	CASA GRANDE	AZ		03/24/2025	7.250	248,041		334,000
100202710	MANTECA	CA		03/24/2025	7.250	533,559		740,000
100202711	FORT MYERS	FL		03/24/2025	7.250	269,531		365,000
100202712	MERIDEN	CT		03/24/2025	7.250	391,420		510,000
100202713	REUNION	FL		03/24/2025	7.250	829,293		1,300,000
100202714	POOLER	GA		03/24/2025	7.250	361,310		472,000
100202715	NORFOLK	VA		03/24/2025	7.250	239,500		325,000
100202716	SILVERHILL	AL		03/24/2025	7.250	329,745		460,000
100202717	ROSEVILLE	CA		03/24/2025	7.250	382,382		505,000
100202718	CHICAGO	IL		03/24/2025	7.250	411,533		575,000
100202719	MORRISVILLE	NC		03/24/2025	7.250	221,619		330,000
100202720	LAS VEGAS	NV		03/24/2025	7.250	286,070		410,000
100202721	SARATOGA SPRINGS	UT		03/24/2025	7.250	244,637		317,000
100202722	FONTANA	CA		03/24/2025	7.250	471,214		610,000
100202723	BRENTWOOD	CA		03/24/2025	7.250	1,210,106		1,799,000
100202724	AVALON	NJ		03/24/2025	7.250	519,496		675,000
100202725	ROSEVILLE	CA		03/24/2025	7.250	447,799		585,000
100202726	LAS VEGAS	NV		03/24/2025	7.374	442,065		595,000
100202727	JACKSONVILLE	FL		03/24/2025	7.250	253,577		310,000
100202728	BAKERSFIELD	CA		03/24/2025	7.250	270,268		351,000
100202729	PRAIRIE VILLAGE	KS		03/24/2025	7.375	316,728		412,000
100202730	SANTA ANA	CA		03/24/2025	7.375	672,061		880,000
100202731	LANCASTER	OH		03/24/2025	7.250	254,682		332,000
100202732	CUMMING	GA		03/24/2025	7.375	333,309		445,000
100202733	STALLINGS	NC		03/24/2025	7.375	263,225		341,000
100202734	LOS ANGELES	CA		03/24/2025	7.374	938,247		1,575,000
100202735	COLUMBUS	IN		03/24/2025	7.250	151,560		200,000
100202736	HENRICO	VA		03/24/2025	7.250	243,038		323,000
100202737	COLUMBIA	MD		03/24/2025	7.375	726,491		890,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202738	MANTECA	CA		03/24/2025	7.375	580,710		808,000
100202739	HENEFER	UT		03/24/2025	7.375	243,718		315,000
100202740	NEW HOPE	PA		03/24/2025	7.375	546,812		750,000
100202741	GRESHAM	OR		03/24/2025	7.375	434,126		562,000
100202742	LONG BEACH	CA		03/24/2025	7.375	553,846		765,000
100202743	SAN ANTONIO	TX		03/24/2025	7.375	284,346		355,000
100202744	ESSEX	CT		03/24/2025	7.375	475,756		761,000
100202745	PFAFFTOWN	NC		03/24/2025	7.375	206,079		275,000
100202746	HENDERSON	NV		03/24/2025	7.375	315,297		465,000
100202747	SAINT LOUIS	MO		03/24/2025	7.375	272,680		355,000
100202748	VISALIA	CA		03/24/2025	7.375	318,055		470,000
100202749	BALL GROUND	GA		03/24/2025	7.375	443,411		540,000
100202750	FOLSOM	CA		03/24/2025	7.375	662,912		806,000
100202751	ROGERS	MN		03/24/2025	7.375	264,786		345,000
100202752	CHICAGO	IL		03/24/2025	7.375	498,758		656,000
100202753	PEORIA	AZ		03/24/2025	7.375	349,048		495,000
100202754	SAVANNAH	GA		03/24/2025	7.375	233,162		330,000
100202755	LITTLE RIVER	SC		03/24/2025	7.375	271,779		350,000
100202756	HARTLAND	WI		03/24/2025	7.375	446,213		583,000
100202757	MURRIETA	CA		03/24/2025	7.375	336,769		435,000
100202758	MYRTLE BEACH	SC		03/24/2025	7.375	256,061		368,000
100202759	PRINCETON	TX		03/24/2025	7.375	205,321		288,000
100202760	PLANO	TX		03/24/2025	7.375	233,679		324,000
100202761	BROOKHAVEN	GA		03/24/2025	7.375	681,800		830,000
100202762	LOGAN	UT		03/24/2025	7.375	264,383		353,000
100202763	HOWELL	NJ		03/24/2025	7.375	612,757		795,000
100202764	TULARE	CA		03/24/2025	7.375	324,019		435,000
100202765	SAINT LOUIS	MO		03/24/2025	7.375	259,472		353,000
100202766	LAKEVILLE	MN		03/24/2025	7.375	334,562		422,000
100202767	MURRAY	UT		03/24/2025	7.375	323,439		495,000
100202768	MOUNTAIN HOME	ID		03/24/2025	7.375	452,051		585,000
100202769	LAKE HAVASU CITY	AZ		03/24/2025	7.375	439,382		587,000
100202770	TAMPA	FL		03/24/2025	7.375	251,915		317,000
100202771	MISSION VIEJO	CA		03/24/2025	7.375	773,713		955,000
100202772	HYDE PARK	MA		03/24/2025	7.375	604,310		890,000
100202773	BRIDGEWATER	CT		03/24/2025	7.375	431,230		550,000
100202774	FORT WORTH	TX		03/24/2025	7.375	307,232		385,000
100202775	LAKE OSWEGO	OR		03/24/2025	7.490	241,870		312,000
100202776	CLEVELAND	GA		03/24/2025	7.490	260,679		358,000
100202777	WINTER GARDEN	FL		03/24/2025	7.500	389,738		540,000
100202778	SPRINGFIELD	OR		03/24/2025	7.500	309,940		400,000
100202779	BAKERSFIELD	CA		03/24/2025	7.500	575,947		800,000
100202780	CENTERTON	AR		03/24/2025	7.500	281,932		343,000
100202781	LANCASTER	PA		03/24/2025	7.500	256,961		355,000
100202782	MONTICELLO	FL		03/24/2025	7.490	369,896		515,000
100202783	SARASOTA	FL		03/24/2025	7.490	261,445		349,000
100202784	DALLAS	TX		03/24/2025	7.500	686,989		978,000
100202785	BLOOMINGDALE	GA		03/24/2025	7.500	298,635		384,000
100202786	PORT ARANSAS	TX		03/24/2025	7.500	336,516		450,000
100202787	TOMS RIVER	NJ		03/24/2025	7.500	355,349		430,000
100202788	SHELBY TOWNSHIP	MI		03/24/2025	7.500	242,942		315,000
100202789	CHARLES TOWN	WV		03/24/2025	7.500	268,428		347,000
100202790	WORCESTER	MA		03/24/2025	7.500	468,130		612,000
100202791	LAS VEGAS	NV		03/24/2025	7.500	400,999		520,000
100202792	NEWARK	DE		03/24/2025	7.500	271,338		365,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202793	MCALLEN	TX		03/24/2025	7.500	268,692		325,000
100202794	MYRTLE BEACH	SC		03/24/2025	7.500	248,633		350,000
100202795	PORTLAND	ME		03/24/2025	7.500	492,713		640,000
100202796	MCCORDSVILLE	IN		03/24/2025	7.500	238,686		306,000
100202797	BRICK	NJ		03/24/2025	7.500	248,210		325,000
100202798	SARASOTA	FL		03/24/2025	7.500	338,071		410,000
100202799	KNOXVILLE	TN		03/24/2025	7.500	176,246		230,000
100202800	PENDERGRASS	GA		03/24/2025	7.500	302,850		396,000
100202801	SAN TAN VALLEY	AZ		03/24/2025	7.624	322,054		400,000
100202802	OAKLAND	MD		03/24/2025	7.500	690,219		840,000
100202803	HOMESTEAD	FL		03/24/2025	7.500	597,596		725,000
100202804	WEST PALM BEACH	FL		03/24/2025	7.500	732,976		960,000
100202805	SALINAS	CA		03/24/2025	7.625	616,427		860,000
100202806	TOWSON	MD		03/24/2025	7.625	419,325		510,000
100202807	JACKSONVILLE	FL		03/24/2025	7.625	390,055		505,000
100202808	MILWAUKEE	WI		03/24/2025	7.625	283,112		370,000
100202809	MANTECA	CA		03/24/2025	7.625	608,866		737,000
100202810	SUMTER	SC		03/24/2025	7.625	254,973		342,000
100202811	TRAVERSE CITY	MI		03/24/2025	7.625	282,309		365,000
100202812	WARREN	NJ		03/24/2025	7.625	522,941		745,000
100202813	GEORGETOWN	TX		03/24/2025	7.625	431,897		565,000
100202814	MIDDLETOWN	DE		03/24/2025	7.625	312,799		405,000
100202815	TUCSON	AZ		03/24/2025	7.625	248,589		365,000
100202816	WORCESTER	MA		03/24/2025	7.625	262,400		324,000
100202817	HOUSTON	TX		03/24/2025	7.625	425,913		592,000
100202818	SUPERIOR	CO		03/24/2025	7.625	624,715		810,000
100202819	PLAINSBORO	NJ		03/24/2025	7.625	347,256		435,000
100202820	BLOOMINGDALE	GA		03/24/2025	7.625	315,547		404,000
100202821	FRESNO	CA		03/24/2025	7.625	332,009		437,000
100202822	LOCUST GROVE	VA		03/24/2025	7.625	287,295		359,000
100202823	NORTH PLAINS	OR		03/24/2025	7.625	343,359		441,000
100202825	DELRAY BEACH	FL		03/24/2025	7.625	257,817		310,500
100202826	SALISBURY MILLS	NY		03/24/2025	7.625	253,210		333,600
100202827	MILWAUKIE	OR		03/24/2025	7.625	360,505		470,000
100202828	PHOENIX	AZ		03/24/2025	7.625	464,909		605,000
100202829	FISHERS	IN		03/24/2025	7.625	263,608		405,000
100202830	MANCHESTER	NH		03/24/2025	7.625	354,927		495,000
100202831	DELTA	UT		03/24/2025	7.625	258,086		345,000
100202832	NORTHGLENN	CO		03/24/2025	7.625	427,121		515,000
100202833	VIRGINIA BEACH	VA		03/24/2025	7.625	277,525		360,000
100202834	SAN BERNARDINO	CA		03/24/2025	7.625	299,061		369,000
100202835	BOCA RATON	FL		03/24/2025	7.625	443,687		537,000
100202836	OAK ISLAND	NC		03/24/2025	7.625	570,157		695,000
100202837	GLENDALE	AZ		03/24/2025	7.625	405,284		490,000
100202838	LEVITTOWN	PA		03/24/2025	7.625	289,622		353,000
100202839	OAK ISLAND	NC		03/24/2025	7.625	578,281		708,000
100202840	HAVERHILL	MA		03/24/2025	7.625	423,435		648,000
100202841	KENT	WA		03/24/2025	7.625	484,597		670,000
100202842	THOUSAND OAKS	CA		03/24/2025	7.750	579,153		750,000
100202844	COLORADO SPRINGS	CO		03/24/2025	7.750	249,230		345,000
100202845	EAST GREENVILLE	PA		03/24/2025	7.625	214,450		280,000
100202846	EAST GREENVILLE	PA		03/24/2025	7.625	227,470		297,000
100202847	LAS VEGAS	NV		03/24/2025	7.750	328,183		423,000
100202848	NORFOLK	VA		03/24/2025	7.750	273,683		350,000
100202849	POOLER	GA		03/24/2025	7.750	388,078		469,250

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202850	OGDEN	UT		03/24/2025	7.750	258,575		346,000
100202851	CLINTON	UT		03/24/2025	7.750	311,584		430,000
100202852	BOZEMAN	MT		03/24/2025	7.750	347,428		445,000
100202853	CHICAGO	IL		03/24/2025	7.750	357,940		550,000
100202854	ELKTON	MD		03/24/2025	7.750	238,612		291,000
100202855	GRAND RAPIDS	MI		03/24/2025	7.750	220,074		285,000
100202856	HENDERSONVILLE	NC		03/24/2025	7.875	344,176		417,000
100202857	CROWN POINT	IN		03/24/2025	7.750	206,717		271,000
100202858	MESQUITE	TX		03/24/2025	7.875	289,687		370,000
100202859	TUCSON	AZ		03/24/2025	7.875	362,312		440,000
100202860	LINCOLN	NH		03/24/2025	7.875	439,748		540,000
100202861	HOUSTON	TX		03/24/2025	7.875	363,421		440,000
100202862	WAKE FOREST	NC		03/24/2025	7.875	266,668		340,000
100202863	COLLEGEDALE	TN		03/24/2025	7.875	392,905		500,000
100202864	DELTA	UT		03/24/2025	7.875	265,046		345,000
100202865	COXS CREEK	KY		03/24/2025	7.875	400,764		485,000
100202866	WOONSOCKET	RI		03/24/2025	7.875	454,717		644,000
100202867	CHARLOTTE	NC		03/24/2025	8.000	323,326		397,000
100202868	BURLINGTON	WA		03/24/2025	7.875	336,235		500,000
100202869	MANASSAS	VA		03/24/2025	8.000	315,249		380,000
100202870	PARRISH	FL		03/24/2025	4.750	194,550		308,000
100202871	MERIDIAN	ID		03/24/2025	5.125	285,378		470,000
100202872	JACKSONVILLE	FL		03/24/2025	5.125	173,599		253,000
100202873	LYNN HAVEN	FL		03/24/2025	8.125	714,634		850,000
100202874	MCKINNEY	TX		03/24/2025	5.125	225,610		355,000
100202875	DOWNINGTOWN	PA		03/24/2025	8.125	440,091		526,000
100202876	BETHLEHEM	GA		03/24/2025	5.625	209,791		307,000
100202877	MCKINNEY	TX		03/24/2025	8.125	289,470		362,000
100202878	OMAHA	NE		03/24/2025	7.875	158,051		215,000
100202879	RICHMOND	VA		03/24/2025	8.125	435,910		529,950
100202880	BOWIE	MD		03/24/2025	8.000	332,401		434,000
100202881	TUCSON	AZ		03/24/2025	8.125	282,444		336,000
100202882	HOPE MILLS	NC		03/24/2025	8.250	266,476		323,000
100202883	COLUMBUS	OH		03/24/2025	8.250	392,739		495,000
100202884	WEST SPRINGFIELD	MA		03/24/2025	8.250	366,689		491,000
100202885	NEWNAN	GA		03/24/2025	8.375	220,298		271,000
100202886	SURPRISE	AZ		03/24/2025	7.875	473,595		615,000
100202887	NORTH MYRTLE BEACH	SC		03/24/2025	7.875	560,603		727,000
100202888	FENTON	MO		03/24/2025	7.625	293,191		379,000
100202889	REHOBOTH BEACH	DE		03/24/2025	7.375	464,276		645,000
100202890	VENICE	FL		03/24/2025	7.750	243,770		320,000
100202891	LEANDER	TX		03/24/2025	7.124	350,653		490,000
100202892	MILLVILLE	DE		03/24/2025	5.990	355,037		540,000
100202893	HARPSWELL	ME		03/24/2025	7.245	579,895		881,000
100202894	JONESBOROUGH	TN		03/24/2025	5.750	187,126		251,000
100202895	FORT WORTH	TX		03/24/2025	5.750	308,812		413,000
100202896	DELAND	FL		03/24/2025	7.000	263,554		382,000
100202897	HOUSTON	TX		03/24/2025	5.250	217,204		338,000
100202898	PAHRUMP	NV		03/24/2025	6.500	260,748		355,000
100202899	COLLEGE STATION	TX		03/24/2025	4.990	214,482		308,000
100202900	SINCLAIR	ME		03/24/2025	6.875	302,958		475,000
100202901	MAY	TX		03/24/2025	7.500	283,033		375,000
100202902	MYRTLE BEACH	SC		03/24/2025	7.250	286,609		419,000
100202903	BROKEN BOW	OK		03/24/2025	7.750	365,654		470,000
100202904	LAMOINE	ME		03/24/2025	6.875	813,499		1,229,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202905	PAHRUMP	NV		03/24/2025	7.375	366,710		485,000
100202906	CHESTER	MD		03/24/2025	7.625	517,179		668,000
100202907	FORT MILL	SC		03/24/2025	7.750	445,753		575,000
100202908	NORTH MYRTLE BEACH	SC		03/24/2025	7.500	377,197		500,000
100202909	FOUNTAIN HILLS	AZ		03/24/2025	7.250	283,047		375,000
100202910	APPLING	GA		03/24/2025	7.500	524,245		700,000
100202911	CHARLOTTE	NC		03/24/2025	7.750	264,691		340,000
100202912	SELBYVILLE	DE		03/24/2025	6.750	277,537		395,000
100202913	TEAGUE	TX		03/24/2025	7.250	570,616		832,000
100202914	PUNTA GORDA	FL		03/24/2025	7.125	263,697		350,000
100202915	CLAYTON	GA		03/24/2025	6.375	533,053		757,000
100202916	AMBOY	WA		03/24/2025	7.375	432,343		715,000
100202917	SOUTH LAKE TAHOE	CA		03/24/2025	7.625	562,920		725,000
100202918	WINNECONNE	WI		03/24/2025	7.875	436,909		535,000
100202919	OAK ISLAND	NC		03/24/2025	7.500	318,963		417,000
100202920	KREMMLING	CO		03/24/2025	5.999	333,859		432,000
100202921	POQUOSON	VA		03/24/2025	6.990	250,811		350,000
100202922	WILMINGTON	NC		03/24/2025	8.250	375,400		450,000
100202923	EATONTON	GA		03/24/2025	7.875	450,926		560,000
100202924	THOMASTON	GA		03/24/2025	8.125	241,470		289,900
100202925	MONETA	VA		03/24/2025	7.125	418,454		588,000
100202926	ELLIJAY	GA		03/24/2025	6.750	252,680		340,000
100202927	PORTLAND	OR		03/24/2025	7.375	470,237		680,000
100202928	LA VISTA	NE		03/24/2025	7.250	260,051		360,000
100202929	JOSEPH	OR		03/24/2025	7.375	544,923		780,000
100202930	FLORENCE	AZ		03/24/2025	6.500	281,521		357,000
100202931	DALLAS	NC		03/24/2025	8.250	364,622		475,000
100202932	NORTH RICHLAND HILLS	TX		03/24/2025	7.625	268,099		400,000
100202933	TOWNSEND	TN		03/24/2025	7.125	457,264		599,900
100202934	BRIGANTINE	NJ		03/24/2025	7.250	397,657		520,000
100202935	MESQUITE	NV		03/24/2025	7.250	316,179		497,000
100202936	PALM SPRINGS	CA		03/24/2025	6.990	390,205		671,000
100202937	PANAMA CITY BEACH	FL		03/24/2025	7.500	248,060		319,999
100202938	POLLOCK PINES	CA		03/24/2025	7.375	284,268		368,650
100202939	BRANSON	MO		03/24/2025	6.990	283,468		370,000
100202940	CALHOUN	GA		03/24/2025	7.625	273,440		357,000
100202941	HARSHAW	WI		03/24/2025	7.750	257,524		315,000
100202942	OCEAN VIEW	DE		03/24/2025	7.500	549,477		674,000
100202943	PANAMA CITY BEACH	FL		03/24/2025	7.375	429,938		549,000
100202944	MONETA	VA		03/24/2025	7.490	523,448		640,000
100202945	ARNOLD	CA		03/24/2025	7.250	279,258		422,300
100202946	SUN CITY	AZ		03/24/2025	7.875	332,799		399,000
100202947	IDYLLWILD	CA		03/24/2025	7.625	322,274		415,000
100202948	TUCSON	AZ		03/24/2025	8.000	301,763		370,000
100202949	GREER	SC		03/24/2025	8.250	373,663		470,000
100202950	NAPLES	FL		03/24/2025	7.625	331,629		455,000
100202951	FORT MYERS	FL		03/24/2025	7.250	396,952		560,000
100202952	RANSON	WV		03/24/2025	7.375	309,733		385,000
100202953	KENNEBUNKPORT	ME		03/24/2025	6.875	656,028		942,000
100202954	DELAVAN	WI		03/24/2025	7.250	276,799		360,000
100202955	DOUBLE SPRINGS	AL		03/24/2025	7.500	480,192		640,000
100202956	MINERAL BLUFF	GA		03/24/2025	7.375	310,385		410,000
100202957	SAN ANTONIO	TX		03/24/2025	6.750	239,529		299,000
100202958	CLERMONT	FL		03/24/2025	6.875	280,266		378,000
100202959	GRANBURY	TX		03/24/2025	7.375	279,335		365,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202960	SAVANNAH	GA		03/24/2025	6.875	810,603		1,150,000
100202961	COMANCHE	TX		03/24/2025	7.625	293,945		377,000
100202962	WINCHESTER	WI		03/24/2025	7.625	620,106		797,000
100202963	OCEAN CITY	MD		03/24/2025	7.125	400,172		525,000
100202964	VESTABURG	MI		03/24/2025	7.500	311,187		434,000
100202965	SEWICKLEY	PA		03/24/2025	7.625	263,846		340,000
100202966	SCITUATE	MA		03/24/2025	7.875	522,363		680,000
100202967	ROCKPORT	TX		03/24/2025	7.375	262,888		345,000
100202968	CANON CITY	CO		03/24/2025	7.375	326,997		399,999
100202969	WESTERLY	RI		03/24/2025	7.125	507,502		802,000
100202970	NEW BUFFALO	MI		03/24/2025	7.375	596,533		785,000
100202971	BELLAIRE	TX		03/24/2025	7.374	554,893		720,000
100202972	MCCALL	ID		03/24/2025	7.500	660,106		927,000
100202973	NORFOLK	VA		03/24/2025	7.500	641,271		825,000
100202974	FORT MYERS	FL		03/24/2025	7.375	294,828		390,000
100202975	OAK ISLAND	NC		03/24/2025	7.375	824,145		1,130,000
100202976	COLUMBIA	SC		03/24/2025	7.500	306,795		394,000
100202977	SPICEWOOD	TX		03/24/2025	7.490	435,145		589,000
100202978	WASHINGTON	UT		03/24/2025	7.375	427,537		520,000
100202979	SAINT AUGUSTINE	FL		03/24/2025	7.250	665,475		835,000
100202980	CAPE CORAL	FL		03/24/2025	7.250	502,336		615,000
100202981	ACWORTH	GA		03/24/2025	7.375	428,819		531,000
100202982	SIGNAL MOUNTAIN	TN		03/24/2025	7.625	492,893		655,000
100202983	DUNEDIN	FL		03/24/2025	6.375	567,541		765,000
100202984	TUCSON	AZ		03/24/2025	7.500	404,124		490,000
100202985	TOMBALL	TX		03/24/2025	7.375	280,529		350,000
100202986	MURPHY	NC		03/24/2025	7.375	323,026		395,000
100202987	AVONDALE	AZ		03/24/2025	6.875	338,993		425,000
100202988	PUNTA GORDA	FL		03/24/2025	7.250	272,637		346,000
100202989	BASALT	CO		04/25/2025	7.125	864,366		1,085,000
100202990	ENCINO	CA		04/25/2025	7.375	1,175,105		1,750,000
100202993	HARBOR CITY	CA		04/25/2025	6.875	380,952		775,000
100202994	COLORADO SPRINGS	CO		04/25/2025	7.750	441,125		500,000
100202995	MISSOURI CITY	TX		04/25/2025	6.875	1,250,002		1,575,000
100202996	REDONDO BEACH	CA		04/25/2025	6.875	1,020,774		2,200,000
100202997	TAMPA	FL		04/25/2025	8.625	448,875		480,000
100202999	SANTA BARBARA	CA		04/25/2025	6.875	1,229,855		3,400,000
100203001	ESTES PARK	CO		04/25/2025	7.000	331,155		950,000
100203003	PRIEST RIVER	ID		04/25/2025	7.375	315,000		660,000
100203005	LAGUNA BEACH	CA		04/25/2025	7.250	876,877		1,250,000
100203006	SAINT PETERSBURG	FL		04/25/2025	7.375	314,057		377,000
100203008	WHEATON	IL		04/25/2025	8.625	635,245		755,000
100203011	ASTORIA	OR		04/25/2025	7.375	467,485		612,000
100203013	CANTON	GA		04/25/2025	6.875	675,520		950,000
100203018	WILMINGTON	DE		04/25/2025	7.625	251,146		346,000
100203021	RENTON	WA		04/25/2025	7.250	155,087		730,000
100203025	HONOLULU	HI		04/25/2025	7.250	338,672		875,000
100203028	LAKE ARROWHEAD	CA		04/25/2025	7.625	696,609		893,000
100203030	NEW BERLIN	WI		04/25/2025	7.500	334,912		386,000
100203031	PLYMOUTH	PA		04/25/2025	7.375	218,204		307,000
100203032	SOUTH JORDAN	UT		04/25/2025	7.125	222,018		825,000
100203033	IRVING	TX		04/25/2025	7.125	536,701		650,000
100203034	NAPA	CA		04/25/2025	6.875	1,430,354		2,050,000
100203036	OJAI	CA		04/25/2025	6.875	548,262		1,025,000
100203039	BOZEMAN	MT		04/25/2025	6.625	483,929		635,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203041	LOS ANGELES	CA		04/25/2025	7.375	300,616		950,000
100203043	CAPE CORAL	FL		04/25/2025	6.875	330,502		408,000
100203045	COALVILLE	UT		04/25/2025	7.125	1,150,521		1,550,000
100203046	SAN DIEGO	CA		04/25/2025	7.500	602,765		825,000
100203048	VERONA	WI		04/25/2025	7.375	384,389		474,000
100203049	COCOA	FL		04/25/2025	7.625	389,080		680,000
100203050	OCEANSIDE	CA		04/25/2025	7.250	272,177		800,000
100203052	SACRAMENTO	CA		04/25/2025	7.250	703,973		856,000
100203053	OLIVEHURST	CA		04/25/2025	7.625	444,168		540,000
100203054	COALVILLE	UT		04/25/2025	7.250	1,152,212		1,766,000
100203055	COLUMBIA	SC		04/25/2025	7.125	403,940		489,900
100203057	LOS ANGELES	CA		04/25/2025	7.375	1,394,400		1,900,000
100203058	SAN DIEGO	CA		04/25/2025	6.875	725,068		1,495,000
100203059	SAN DIEGO	CA		04/25/2025	7.250	1,459,245		2,000,000
100203060	SAN DIEGO	CA		04/25/2025	7.250	902,406		1,200,000
100203061	MEDFORD	OR		04/25/2025	7.500	267,395		342,000
100203063	STERLING HEIGHTS	MI		04/25/2025	7.500	262,929		340,000
100203068	OCEANSIDE	CA		04/25/2025	7.250	901,675		1,090,000
100203070	WICKENBURG	AZ		04/25/2025	7.375	226,839		320,000
100203071	HAPPY VALLEY	OR		04/25/2025	6.875	471,632		690,000
100203074	NORTH CHESTERFIELD	VA		04/25/2025	8.750	210,000		260,000
100203079	BOGART	GA		04/25/2025	6.875	1,003,335		1,410,000
100203082	FORT LAUDERDALE	FL		04/25/2025	7.125	208,335		499,000
100203084	HOUSTON	TX		04/25/2025	6.875	360,536		775,000
100203085	MESA	AZ		04/25/2025	7.250	245,684		370,000
100203086	ARLINGTON	TX		04/25/2025	6.875	354,494		529,000
100203087	NORTH CHARLESTON	SC		04/25/2025	7.750	248,063		370,000
100203088	PHILADELPHIA	PA		04/25/2025	7.250	237,954		341,000
100203089	OAKLAND	CA		04/25/2025	8.375	1,846,467		2,100,000
100203090	FOUNTAIN INN	SC		04/25/2025	7.750	202,920		279,000
100203091	APOPKA	FL		04/25/2025	7.250	260,816		330,000
100203092	SILVER SPRING	MD		04/25/2025	6.875	567,761		800,000
100203093	OZARK	MO		03/27/2025	7.250	404,279		570,000
100203094	CHEYENNE	WY		03/27/2025	7.625	703,850		899,000
100203095	REDMOND	OR		03/27/2025	6.990	276,766		475,000
100203096	DORCHESTER	MA		03/27/2025	7.625	900,290		1,240,000
100203097	LOS ANGELES	CA		03/27/2025	7.500	666,251		900,000
100203098	MARSHFIELD	MO		03/27/2025	7.250	176,749		225,000
100203099	SALEM	VA		03/27/2025	7.500	193,658		297,000
100203100	WEST ORANGE	NJ		03/27/2025	7.625	590,655		770,000
100203101	GRAND RAPIDS	MI		03/27/2025	7.500	206,886		307,000
100203102	CLIFFSIDE PARK	NJ		03/27/2025	6.990	418,924		720,000
100203103	JERSEY CITY	NJ		03/27/2025	6.990	300,154		550,000
100203104	RIDLEY PARK	PA		03/27/2025	7.000	307,098		425,000
100203105	JERSEY CITY	NJ		03/27/2025	6.990	371,772		520,000
100203106	CLIFTON HEIGHTS BORO	PA		03/27/2025	7.375	189,449		235,000
100203107	KISSIMMEE	FL		03/27/2025	7.625	278,847		340,000
100203108	TOWN OF WEST HAVEN	CT		03/27/2025	6.990	201,935		290,000
100203109	SNEADS FERRY	NC		03/27/2025	7.625	264,986		323,000
100203110	MERIDIAN	ID		03/27/2025	7.125	477,606		589,000
100203111	LAKEWOOD	CO		03/27/2025	7.125	301,005		420,000
100203112	LONG POND	PA		03/27/2025	7.375	242,149		310,000
100203113	NORTH HIGHLANDS	CA		03/27/2025	7.625	242,265		359,000
100203114	NORTH BERGEN	NJ		03/27/2025	6.990	355,005		475,000
100203115	FAYETTEVILLE	NC		03/27/2025	6.625	174,552		286,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203116	ASHTON	ID		03/27/2025	7.500	761,978		950,000
100203117	SAYLORSBURG	PA		03/27/2025	6.875	182,455		380,000
100203118	SAVANNAH	GA		03/27/2025	6.625	188,523		260,000
100203119	BUTTE	MT		03/27/2025	7.875	244,100		264,000
100203120	FLAGLER BEACH	FL		03/27/2025	7.000	366,485		720,000
100203121	ALBUQUERQUE	NM		03/27/2025	7.625	359,973		462,000
100203122	ALVARADO	TX		03/27/2025	7.500	236,880		700,000
100203123	INDIAN SHORES	FL		03/27/2025	7.625	436,800		525,000
100203124	PORTLAND	TN		03/27/2025	7.375	265,481		346,000
100203125	JUPITER	FL		03/27/2025	7.625	837,066		1,135,000
100203126	MESA	AZ		03/27/2025	7.375	546,374		695,000
100203127	FRESNO	CA		03/27/2025	7.125	205,577		285,000
100203128	LONGWOOD	FL		03/27/2025	7.125	447,919		733,000
100203129	DE PERE	WI		03/27/2025	7.125	250,680		483,000
100203130	PARK HILLS	KY		03/27/2025	7.625	385,580		500,000
100203131	PORT ARANSAS	TX		03/27/2025	6.625	467,460		823,000
100203132	LOUISVILLE	KY		03/27/2025	6.990	236,667		392,000
100203133	COLUMBUS	OH		03/27/2025	6.990	156,190		215,000
100203134	OKLAHOMA CITY	OK		03/27/2025	7.125	115,618		151,000
100203135	JACKSONVILLE	NC		03/27/2025	7.625	180,145		217,000
100203136	SAN DIEGO	CA		03/27/2025	7.250	688,741		950,000
100203137	FORT PIERCE	FL		03/27/2025	7.625	202,096		246,000
100203138	CINCINNATI	OH		03/27/2025	7.875	223,122		260,000
100203139	KUNA	ID		03/27/2025	6.875	305,394		530,000
100203140	SPARKS	NV		03/27/2025	6.500	384,375		500,000
100203141	SARDINIA	OH		03/27/2025	7.625	144,578		157,000
100203142	BLYTHEWOOD	SC		03/27/2025	7.000	361,457		582,000
100203143	SCOTTSDALE	AZ		03/27/2025	6.875	312,720		1,130,000
100203144	PROVIDENCE	RI		03/27/2025	7.625	525,336		700,000
100203145	KINGSPORT	TN		03/27/2025	7.125	287,760		475,000
100203146	PARADISE VALLEY	AZ		03/27/2025	7.250	241,426		385,000
100203147	COLORADO SPRINGS	CO		03/27/2025	6.375	253,517		414,000
100203148	CARTERSVILLE	GA		03/27/2025	7.250	217,090		365,000
100203149	BAKERSFIELD	CA		03/27/2025	6.625	103,810		275,000
100203150	TEMECULA	CA		03/27/2025	6.875	375,846		715,000
100203151	PRESCOTT	AZ		03/27/2025	6.750	342,729		650,000
100203152	JUPITER	FL		03/27/2025	7.374	515,125		670,000
100203153	BLOOMFIELD	NJ		03/27/2025	7.000	260,650		730,000
100203154	MENA	AR		03/27/2025	8.125	207,824		250,000
100203155	WESTAMPTON	NJ		03/27/2025	7.875	310,208		409,000
100203156	MOUNT PLEASANT	SC		03/27/2025	7.375	678,422		877,500
100203157	LATHROP	CA		03/27/2025	7.500	448,210		616,000
100203158	CAROLINA BEACH	NC		03/27/2025	7.490	257,645		335,000
100203159	CAMERON	NC		03/27/2025	7.490	245,102		326,500
100203160	COMMERCE TOWNSHIP	MI		03/27/2025	7.250	591,303		740,000
100203161	PRINCETON	TX		03/27/2025	7.125	326,645		400,000
100203162	HOUSTON	TX		03/27/2025	7.625	327,540		410,000
100203163	GILBERT	AZ		03/27/2025	6.625	255,706		470,000
100203164	MILTON	GA		03/27/2025	7.375	329,145		404,000
100203165	SANFORD	NC		03/27/2025	5.750	293,231		427,000
100203166	FAIRDALE	KY		03/27/2025	7.375	211,632		322,000
100203167	DAWSONVILLE	GA		03/27/2025	5.750	344,119		476,000
100203168	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	219,047		303,000
100203169	TAMPA	FL		03/27/2025	7.625	243,886		321,000
100203170	SAINT PETERSBURG	FL		03/27/2025	7.250	274,852		360,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203171	TUCSON	AZ		03/27/2025	7.500	311,857		420,000
100203172	REHOBOTH BEACH	DE		03/27/2025	6.875	299,729		410,000
100203173	SAINT CHARLES	IL		03/27/2025	5.990	288,124		399,000
100203174	BRADENTON	FL		03/27/2025	7.500	284,172		365,000
100203175	SOUTHLAKE	TX		03/27/2025	7.250	824,997		1,108,000
100203176	HAINES CITY	FL		03/27/2025	7.375	327,523		408,000
100203177	PHILADELPHIA	PA		03/27/2025	7.250	245,430		316,000
100203178	LITTLE FERRY	NJ		03/27/2025	7.375	289,978		450,000
100203179	PANORAMA CITY	CA		03/27/2025	6.624	609,942		852,000
100203180	RANCHO CORDOVA	CA		03/27/2025	6.999	498,353		655,000
100203181	DANA POINT	CA		03/27/2025	7.500	424,565		585,000
100203182	MANTECA	CA		03/27/2025	7.500	352,044		436,000
100203183	PORT SAINT LUCIE	FL		03/27/2025	7.875	329,487		429,000
100203184	BIG BEAR LAKE	CA		03/27/2025	7.875	307,641		375,000
100203185	SANTAQUIN	UT		03/27/2025	5.990	293,167		383,000
100203186	ANGIER	NC		03/27/2025	5.500	171,433		255,000
100203187	GILROY	CA		03/27/2025	7.250	937,101		1,300,000
100203188	BOYNTON BEACH	FL		03/27/2025	7.250	310,439		415,000
100203189	HURST	TX		03/27/2025	6.624	318,982		495,000
100203190	PHOENIX	AZ		03/27/2025	7.500	476,942		640,000
100203191	STATESVILLE	NC		03/27/2025	5.750	300,020		425,000
100203192	REDINGTON SHORES	FL		03/27/2025	7.250	459,020		650,000
100203193	LAS VEGAS	NV		03/27/2025	5.500	272,149		381,000
100203194	DURHAM	NC		03/27/2025	7.250	312,262		406,500
100203195	MCKINNEY	TX		03/27/2025	7.375	511,398		699,000
100203196	LOWELL	AR		03/27/2025	6.875	268,374		350,000
100203197	PALM DESERT	CA		03/27/2025	6.875	266,115		345,000
100203198	WINCHESTER	CA		03/27/2025	5.500	456,455		659,000
100203199	SAVANNAH	GA		03/27/2025	6.999	258,557		350,000
100203200	LAWRENCEVILLE	GA		03/27/2025	7.875	317,525		379,000
100203201	YOUNTVILLE	CA		03/27/2025	7.500	600,193		725,000
100203202	CLARKSVILLE	TN		03/27/2025	7.875	166,992		220,000
100203203	MONROE	NC		03/27/2025	5.750	297,076		417,000
100203204	SAN FRANCISCO	CA		03/27/2025	7.875	1,160,498		1,500,000
100203205	AUBREY	TX		03/27/2025	7.250	251,320		315,000
100203206	POWELL	OH		03/27/2025	7.375	332,777		502,000
100203207	HAMPTON	VA		03/27/2025	6.999	263,386		370,000
100203208	GRAHAM	NC		03/27/2025	7.375	277,376		367,000
100203209	PIGEON FORGE	TN		03/27/2025	7.750	331,340		409,000
100203210	OLATHE	KS		03/27/2025	7.250	271,391		360,000
100203211	OAKLAND	CA		03/27/2025	6.750	482,723		630,000
100203212	DONNELLY	ID		03/27/2025	6.875	772,646		1,038,000
100203213	MERIDIAN	ID		03/27/2025	6.999	289,867		422,000
100203214	VIENNA	VA		03/27/2025	6.875	683,485		890,000
100203215	AVON	CO		03/27/2025	7.375	531,867		690,000
100203216	PITTSBURGH	PA		03/27/2025	7.875	287,900		370,500
100203217	PORTERVILLE	CA		03/27/2025	7.625	256,691		335,000
100203218	MESQUITE	TX		03/27/2025	7.500	241,010		293,000
100203219	ST. PETERSBURG	FL		03/27/2025	7.250	324,955		425,000
100203220	MIAMI	FL		03/27/2025	7.500	541,446		660,000
100203221	CYPRESS	TX		03/27/2025	6.750	318,983		420,000
100203222	PENSACOLA	FL		03/27/2025	7.250	297,363		415,000
100203223	ORANGE	NJ		03/27/2025	7.750	239,467		340,000
100203224	KATY	TX		03/27/2025	6.750	246,019		325,000
100203225	DELRAY BEACH	FL		03/27/2025	6.990	293,715		410,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203226	GATLINBURG	TN		03/27/2025	7.625	324,630		430,000
100203227	EVERETT	WA		03/27/2025	7.000	387,612		605,000
100203228	WELLS	ME		03/27/2025	8.125	483,946		595,000
100203229	MIRAMAR	FL		03/27/2025	7.500	342,439		475,000
100203230	COPPELL	TX		03/27/2025	6.124	462,331		620,000
100203231	NORTH LAS VEGAS	NV		03/27/2025	5.750	304,491		421,000
100203232	FORT MYERS	FL		03/27/2025	7.625	254,573		315,000
100203233	NAMPA	ID		03/27/2025	7.374	331,138		430,000
100203234	BRANDON	FL		03/27/2025	7.500	237,524		330,000
100203235	BELLFLOWER	CA		03/27/2025	7.625	866,921		1,110,000
100203236	COLORADO SPRINGS	CO		03/27/2025	7.750	310,602		405,000
100203237	GLENDALE	AZ		03/27/2025	7.875	545,471		664,398
100203238	BAKERSFIELD	CA		03/27/2025	6.990	392,200		530,000
100203239	MCKINNEY	TX		03/27/2025	7.250	398,457		554,000
100203240	COLORADO SPRINGS	CO		03/27/2025	7.375	249,902		340,000
100203241	WENDELL	NC		03/27/2025	6.875	246,592		340,000
100203242	LAS VEGAS	NV		03/27/2025	7.625	269,866		326,000
100203243	LOS GATOS	CA		03/27/2025	7.250	710,655		920,000
100203244	IDAHO FALLS	ID		03/27/2025	7.125	264,032		325,000
100203245	RALEIGH	NC		03/27/2025	7.125	372,975		485,000
100203246	HOLDEN BEACH	NC		03/27/2025	7.750	811,046		985,000
100203247	MEMPHIS	TN		03/27/2025	7.500	336,521		455,000
100203248	FORT WORTH	TX		03/27/2025	5.750	271,725		360,000
100203249	WENDELL	NC		03/27/2025	5.750	225,043		315,000
100203250	BROOMFIELD	CO		03/27/2025	7.250	411,816		540,000
100203251	WASHINGTON	DC		03/27/2025	7.375	280,505		360,000
100203252	LAWRENCEVILLE	GA		03/27/2025	7.250	241,372		310,000
100203253	GLENDALE	AZ		03/27/2025	6.750	411,159		537,000
100203254	MILLEDGEVILLE	GA		03/27/2025	7.374	380,671		500,000
100203255	NORTH WALES	PA		03/27/2025	6.999	356,864		475,000
100203256	VIRGINIA BEACH	VA		03/27/2025	7.500	239,590		427,500
100203257	SIGNAL MOUNTAIN	TN		03/27/2025	7.750	334,401		598,000
100203258	MEMPHIS	TN		03/27/2025	7.375	251,746		322,000
100203259	SANTA CLARITA	CA		03/27/2025	7.750	453,243		725,000
100203260	PACIFIC CITY	OR		03/27/2025	7.250	563,171		725,000
100203261	BLOOMINGDALE	GA		03/27/2025	7.625	318,816		408,000
100203262	RICHMOND	TX		03/27/2025	7.500	236,423		305,000
100203263	SAN JOSE	CA		03/27/2025	7.250	924,100		1,350,000
100203264	DAVIDSON	NC		03/27/2025	5.750	394,758		548,000
100203265	LAND O LAKES	FL		03/27/2025	7.500	268,589		343,000
100203266	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	233,516		330,000
100203267	WINCHESTER	CA		03/27/2025	5.750	462,860		640,000
100203268	SUMMERVILLE	SC		03/27/2025	7.490	286,503		367,000
100203269	DUMFRIES	VA		03/27/2025	7.250	314,801		415,000
100203270	CONCORD	NH		03/27/2025	7.500	311,443		420,000
100203271	SAVANNAH	GA		03/27/2025	6.250	289,391		386,000
100203272	NORTH MYRTLE BEACH	SC		03/27/2025	7.250	251,664		327,000
100203273	WINCHESTER	VA		03/27/2025	6.875	277,834		365,000
100203274	BLOOMINGDALE	GA		03/27/2025	7.625	294,133		404,000
100203275	MIDDLETOWN	DE		03/27/2025	6.750	306,450		420,000
100203276	KATY	TX		03/27/2025	7.250	214,068		284,000
100203277	WAUKEE	IA		03/27/2025	5.500	254,104		360,000
100203278	SACRAMENTO	CA		03/27/2025	7.375	404,413		490,000
100203279	LONG BEACH	CA		03/27/2025	7.250	948,923		1,230,000
100203280	ALTON	TX		03/27/2025	7.625	377,353		483,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203281	WEST SACRAMENTO	CA		03/27/2025	8.000	475,085		569,000
100203282	ARDEN	NC		03/27/2025	5.750	228,183		318,000
100203283	ATLANTA	GA		03/27/2025	7.750	213,578		300,000
100203284	MIAMI LAKES	FL		03/27/2025	7.875	365,259		520,000
100203285	RUPERT	ID		03/27/2025	7.500	188,346		255,000
100203286	ROSEVILLE	CA		03/27/2025	5.750	402,291		550,000
100203287	WASHINGTON	UT		03/27/2025	6.125	480,204		612,000
100203288	MOUNT HOLLY	NC		03/27/2025	5.750	301,580		417,000
100203289	LEBANON	TN		03/27/2025	7.375	261,818		345,000
100203290	MISSION VIEJO	CA		03/27/2025	7.250	615,420		878,000
100203291	ARLINGTON	TX		03/27/2025	7.625	298,009		381,000
100203292	SARATOGA SPRINGS	UT		03/27/2025	7.375	462,837		577,000
100203293	ANNA	TX		03/27/2025	7.500	336,211		460,000
100203294	GAINESVILLE	GA		03/27/2025	7.250	256,269		335,000
100203295	SAINT GEORGE	UT		03/27/2025	7.125	622,923		801,000
100203296	LEAGUE CITY	TX		03/27/2025	5.990	249,867		330,000
100203297	ANNAPOLIS	MD		03/27/2025	7.500	273,888		333,000
100203298	BRISTOL	RI		03/27/2025	7.125	370,268		460,000
100203299	FORT MYERS	FL		03/27/2025	7.250	401,721		522,000
100203300	MENIFEE	CA		03/27/2025	8.500	490,016		709,000
100203301	BUFORD	GA		03/27/2025	7.875	317,706		411,000
100203302	CHARLOTTE	NC		03/27/2025	6.375	304,849		384,000
100203303	BURBANK	CA		03/27/2025	6.875	447,232		580,000
100203304	SARATOGA SPRINGS	UT		03/27/2025	7.375	459,355		609,000
100203305	GILBERT	AZ		03/27/2025	7.625	428,826		550,000
100203306	FORT WORTH	TX		03/27/2025	7.125	237,339		312,000
100203307	BASYE	VA		03/27/2025	6.875	459,613		595,000
100203308	SAINT AUGUSTINE	FL		03/27/2025	5.750	228,760		312,000
100203309	MESA	AZ		03/27/2025	7.750	343,949		450,000
100203310	ROSENBERG	TX		03/27/2025	5.750	253,837		351,000
100203311	READING	PA		03/27/2025	7.625	263,992		339,000
100203312	LINCOLN	CA		03/27/2025	8.250	495,275		640,000
100203313	ADRIAN	MO		03/27/2025	7.250	411,738		625,000
100203314	SAVANNAH	GA		03/27/2025	6.125	290,107		396,000
100203315	EAGLE ROCK	NC		03/27/2025	6.999	268,314		385,000
100203316	DRAPER	UT		03/27/2025	7.125	515,250		625,000
100203317	RALEIGH	NC		03/27/2025	7.250	313,719		405,000
100203318	CHARLOTTE	NC		03/27/2025	7.375	263,936		341,000
100203319	DAWSONVILLE	GA		03/27/2025	7.125	327,313		422,000
100203320	NORTH HOLLYWOOD	CA		03/27/2025	7.250	1,194,243		1,550,000
100203321	DENVER	CO		03/27/2025	6.750	359,132		567,000
100203322	CLAYTON	NC		03/27/2025	6.625	245,563		321,000
100203323	MCKINNEY	TX		03/27/2025	5.750	304,807		440,000
100203324	BROOKVILLE	OH		03/27/2025	7.625	350,037		425,000
100203325	LARGO	FL		03/27/2025	7.375	445,412		560,000
100203326	GREEN BROOK	NJ		03/27/2025	7.250	310,783		400,000
100203327	HUDSON	FL		03/27/2025	6.125	283,425		415,000
100203328	SEATTLE	WA		03/27/2025	7.250	540,861		699,950
100203329	GOSHEN	KY		03/27/2025	7.000	274,062		355,000
100203330	BENTONVILLE	AR		03/27/2025	7.875	427,351		510,000
100203331	MECHANICSVILLE	VA		03/27/2025	6.999	278,336		362,000
100203332	ROTONDA WEST	FL		03/27/2025	7.625	262,415		362,500
100203333	BRADENTON	FL		03/27/2025	6.990	248,010		329,000
100203334	APEX	NC		03/27/2025	7.875	348,871		450,000
100203335	SEMINOLE	FL		03/27/2025	7.250	524,386		675,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203336	BETHLEHEM	GA		03/27/2025	6.990	259,816		345,000
100203337	FARMINGTON	UT		03/27/2025	7.375	400,592		500,000
100203338	SAVANNAH	GA		03/27/2025	7.000	260,427		343,000
100203339	LANHAM	MD		03/27/2025	7.750	385,804		505,000
100203340	BOYERTOWN	PA		03/27/2025	7.375	181,754		240,000
100203341	NEW BRITAIN	CT		03/27/2025	7.750	304,671		390,000
100203342	MANCHESTER	CT		03/27/2025	7.375	239,523		288,800
100203343	ANGIER	NC		03/27/2025	6.625	286,594		384,000
100203344	CHARLOTTE	NC		03/27/2025	7.625	280,136		342,000
100203345	SARASOTA	FL		03/27/2025	7.125	313,696		435,000
100203346	LAS VEGAS	NV		03/27/2025	6.125	401,777		538,500
100203347	LONG BEACH	CA		03/27/2025	7.625	566,142		685,000
100203348	GARNER	NC		03/27/2025	7.375	303,925		399,000
100203349	CYPRESS	TX		03/27/2025	6.125	269,458		385,000
100203350	WENDELL	NC		03/27/2025	6.750	256,316		360,000
100203351	STEPHENS CITY	VA		03/27/2025	7.500	345,112		445,000
100203352	RALEIGH	NC		03/27/2025	7.250	408,106		525,000
100203353	FORT WORTH	TX		03/27/2025	7.125	241,161		315,000
100203354	CINCINNATI	OH		03/27/2025	8.125	224,260		278,000
100203355	MURPHY	TX		03/27/2025	6.750	263,979		390,000
100203356	CAMARILLO	CA		03/27/2025	7.500	617,685		800,000
100203357	WHITESTOWN	IN		03/27/2025	5.750	243,086		330,000
100203358	FRESNO	CA		03/27/2025	6.875	388,085		598,000
100203359	MISSION VIEJO	CA		03/27/2025	6.990	336,620		440,000
100203360	BLUFFTON	SC		03/27/2025	7.375	283,210		370,000
100203361	DAWSONVILLE	GA		03/27/2025	7.500	344,893		417,000
100203362	NOBLESVILLE	IN		03/27/2025	8.125	312,822		420,000
100203363	WILMINGTON	NC		03/27/2025	7.500	252,911		332,000
100203364	NORTH WILDWOOD	NJ		03/27/2025	6.990	633,237		895,000
100203365	RONALD	WA		03/27/2025	7.000	452,822		589,000
100203366	ATLANTA	GA		03/27/2025	6.499	644,435		911,000
100203367	KYLE	TX		03/27/2025	7.125	242,564		340,000
100203368	SAN ANTONIO	TX		03/27/2025	5.500	286,065		416,000
100203369	MAPLE GROVE	MN		03/27/2025	7.250	273,287		386,000
100203370	BIG BEAR LAKE	CA		03/27/2025	7.250	461,612		560,000
100203371	CEDARBURG	WI		03/27/2025	6.990	311,338		435,000
100203372	SPOKANE	WA		03/27/2025	7.250	236,741		310,000
100203373	ANNA	TX		03/27/2025	7.500	324,646		480,000
100203374	MAPLETON	UT		03/27/2025	7.375	330,637		424,000
100203375	YELM	WA		03/27/2025	7.875	332,678		404,000
100203376	CLAYTON	NC		03/27/2025	6.875	247,760		327,000
100203377	MIDLOTHIAN	VA		03/27/2025	7.375	318,664		390,000
100203378	FARMINGTON	UT		03/27/2025	7.375	332,127		430,000
100203379	SURPRISE	AZ		03/27/2025	6.875	342,001		502,000
100203380	LAS VEGAS	NV		03/27/2025	7.500	339,044		435,000
100203381	LAS VEGAS	NV		03/27/2025	7.374	308,425		460,000
100203382	CAMARILLO	CA		03/27/2025	7.124	880,716		1,140,000
100203383	SUPPLY	NC		03/27/2025	7.500	822,904		1,057,000
100203384	VANCOUVER	WA		03/27/2025	7.000	329,206		435,000
100203385	PORTAL	GA		03/27/2025	7.375	243,791		330,000
100203386	LEHI	UT		03/27/2025	7.500	515,244		645,000
100203387	CHICAGO	IL		03/27/2025	7.490	286,047		350,000
100203388	CARNEGIE	PA		03/27/2025	7.750	166,027		215,000
100203389	RESTON	VA		03/27/2025	8.250	368,092		450,000
100203390	OAKLAND	TN		03/27/2025	5.500	242,198		354,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203391	GREENVILLE	SC		03/27/2025	7.250	311,994		430,000
100203392	WASHINGTON	DC		03/27/2025	6.875	473,463		635,000
100203393	LAKE ELSINORE	CA		03/27/2025	7.250	391,407		505,000
100203394	KAYSVILLE	UT		03/27/2025	7.625	356,803		505,000
100203395	FORT WORTH	TX		03/27/2025	5.750	279,836		412,000
100203396	GREENSBORO	NC		03/27/2025	5.500	188,064		265,000
100203397	FEDERAL WAY	WA		03/27/2025	6.990	372,559		480,000
100203398	PITTSBURGH	PA		03/27/2025	6.999	278,707		390,000
100203399	SAVANNAH	GA		03/27/2025	7.375	310,588		376,500
100203400	LAS VEGAS	NV		03/27/2025	7.750	413,736		526,000
100203401	ROYAL OAK	MI		03/27/2025	7.250	300,995		388,000
100203402	JOSHUA TREE	CA		03/27/2025	7.625	400,780		515,000
100203403	BRIDGEPORT	PA		03/27/2025	5.125	367,100		540,000
100203404	CINCINNATI	OH		03/27/2025	7.625	528,648		635,000
100203405	CAPE CORAL	FL		03/27/2025	7.250	414,367		600,000
100203406	GARDNERVILLE	NV		03/27/2025	7.875	569,771		680,000
100203407	LAKE STEVENS	WA		03/27/2025	6.875	639,593		880,000
100203408	PHILADELPHIA	PA		03/27/2025	7.500	187,212		245,000
100203409	GARNER	NC		03/27/2025	7.250	264,341		346,000
100203410	DURHAM	NC		03/27/2025	6.875	288,810		375,000
100203411	CHARLOTTE	NC		03/27/2025	7.250	404,245		522,000
100203412	LAS VEGAS	NV		03/27/2025	6.875	358,252		500,000
100203413	PROSPER	TX		03/27/2025	6.750	563,838		795,000
100203414	DAWSONVILLE	GA		03/27/2025	7.625	302,494		387,000
100203415	LATHROP	CA		03/27/2025	6.999	441,683		610,000
100203416	COLLIERVILLE	TN		03/27/2025	7.375	256,406		362,000
100203417	ANNA	TX		03/27/2025	6.750	270,891		355,000
100203418	WADSWORTH	OH		03/27/2025	7.875	167,566		232,000
100203419	PEACHTREE CORNERS	GA		03/27/2025	7.250	755,140		975,000
100203420	LAS VEGAS	NV		03/27/2025	5.750	355,106		491,000
100203421	SANFORD	FL		03/27/2025	7.625	334,108		428,500
100203422	ACWORTH	GA		03/27/2025	7.625	242,393		312,000
100203423	PRINCETON	TX		03/27/2025	6.999	335,455		525,000
100203424	TUCSON	AZ		03/27/2025	7.250	348,753		450,000
100203425	CHARLOTTE	NC		03/27/2025	5.750	247,830		343,000
100203426	FREDERICKSBURG	TX		03/27/2025	5.625	351,926		497,000
100203427	CLAYTON	NC		03/27/2025	6.750	269,300		370,000
100203428	LEWES	DE		03/27/2025	7.500	284,413		360,000
100203429	NIPOMO	CA		03/27/2025	7.000	528,227		815,000
100203430	VIDA	OR		03/27/2025	7.750	430,118		520,000
100203431	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	230,051		320,000
100203432	PROSPER	TX		03/27/2025	7.375	345,988		470,000
100203433	CHARLOTTE	NC		03/27/2025	7.875	303,877		402,000
100203434	FORT WORTH	TX		03/27/2025	5.500	272,482		396,000
100203435	FORT WORTH	TX		03/27/2025	5.500	253,973		358,000
100203436	SAN ANTONIO	TX		03/27/2025	7.500	340,780		447,000
100203437	FULSHEAR	TX		03/27/2025	5.500	258,842		350,000
100203438	CHRISTIANSBURG	VA		03/27/2025	6.750	299,803		390,000
100203439	APPLE VALLEY	MN		03/27/2025	6.999	285,993		396,000
100203440	CUMMING	GA		03/27/2025	6.750	275,224		385,000
100203441	KANSAS CITY	MO		03/27/2025	7.250	240,664		323,000
100203442	SAINT AUGUSTINE	FL		03/27/2025	6.875	260,887		318,500
100203443	MADISON	AL		03/27/2025	5.750	235,949		330,000
100203444	GOODYEAR	AZ		03/27/2025	7.000	326,297		426,000
100203445	OCALA	FL		03/27/2025	5.500	222,579		340,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203446	LIBERTY HILL	TX		03/27/2025	7.750	337,571		435,000
100203447	OOLTEWAH	TN		03/27/2025	7.250	351,177		456,000
100203448	PAGE	AZ		03/27/2025	7.250	336,668		450,000
100203449	LEBANON	TN		03/27/2025	5.750	210,073		300,000
100203450	LAND O LAKES	FL		03/27/2025	7.375	390,570		600,000
100203451	LUBBOCK	TX		03/27/2025	7.374	246,978		322,500
100203452	SHERRILLS FORD	NC		03/27/2025	5.750	253,062		352,000
100203453	REDMOND	WA		03/27/2025	7.000	1,064,867		1,390,000
100203454	COLUMBUS	OH		03/27/2025	7.625	254,227		310,000
100203455	CHARLOTTE	NC		03/27/2025	7.375	348,645		465,000
100203456	APEX	NC		03/27/2025	7.625	268,965		400,000
100203457	WESTAMPTON	NJ		03/27/2025	7.250	290,600		405,000
100203458	WENDELL	NC		03/27/2025	7.250	311,164		433,000
100203459	INDEPENDENCE	KY		03/27/2025	6.875	253,691		375,000
100203460	HENDERSON	NV		03/27/2025	8.000	268,541		350,000
100203461	BELLINGHAM	WA		03/27/2025	6.750	553,171		778,000
100203462	TOMS RIVER	NJ		03/27/2025	7.875	435,636		520,000
100203463	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	229,681		330,000
100203464	FUQUAY VARINA	NC		03/27/2025	5.750	263,356		375,000
100203465	BREVARD	NC		03/27/2025	7.500	255,556		313,000
100203466	ELK GROVE	CA		03/26/2025	7.625	463,426		600,000
100203467	OAK PARK	IL		03/26/2025	7.625	485,092		625,000
100203468	FOLSOM	CA		03/26/2025	6.990	347,792		727,000
100203469	LAKE WALES	FL		03/26/2025	7.625	269,660		356,000
100203470	DOWAGIAC	MI		03/26/2025	7.500	308,282		507,000
100203471	PHILADELPHIA	PA		03/26/2025	7.500	449,774		580,000
100203472	RINCON	GA		03/26/2025	7.500	232,763		300,000
100203473	DALLAS	TX		03/26/2025	7.625	369,909		515,000
100203474	FORT WORTH	TX		03/26/2025	6.875	231,812		305,000
100203475	N TOPSAIL BCH	NC		03/26/2025	7.375	317,423		420,000
100203476	BOCA RATON	FL		03/26/2025	7.500	781,273		2,000,000
100203477	MANTECA GREEN	CA		03/26/2025	6.500	538,217		719,000
100203478	PHOENIX	AZ		03/26/2025	7.625	270,299		385,000
100203479	FAIR LAWN	NJ		03/26/2025	7.625	392,860		480,000
100203480	PASO ROBLES	CA		03/26/2025	7.250	490,342		790,000
100203481	BRANFORD	CT		03/26/2025	6.875	398,032		650,000
100203482	LAS VEGAS	NV		03/26/2025	7.500	379,748		495,000
100203483	POCONO LAKE	PA		03/26/2025	7.500	217,310		255,000
100203484	FLOWER MOUND	TX		03/26/2025	6.375	417,342		655,000
100203485	MANTECA	CA		03/26/2025	7.375	512,810		663,000
100203486	LAKE FOREST	IL		03/26/2025	7.625	336,104		460,000
100203487	PHOENIX	AZ		03/26/2025	7.490	493,786		655,000
100203488	HAZEL GREEN	AL		03/26/2025	7.125	279,589		390,000
100203489	GREELEY	CO		03/26/2025	6.990	224,299		314,000
100203490	ONTARIO	CA		03/26/2025	7.500	660,564		865,000
100203491	BIRDSEYE	IN		03/26/2025	7.500	226,003		278,000
100203492	ORANGE	CA		03/26/2025	7.500	773,851		1,185,000
100203493	DENISON	TX		03/26/2025	6.375	279,701		375,000
100203494	HERCULES	CA		03/26/2025	7.625	498,028		650,000
100203495	MANCHESTER	NJ		03/26/2025	7.500	330,062		435,000
100203496	MINNEAPOLIS	MN		03/26/2025	7.500	323,298		424,000
100203497	KENNESAW	GA		03/26/2025	6.990	240,789		360,000
100203498	GREAT FALLS	MT		03/26/2025	7.375	308,097		429,000
100203499	FULLERTON	CA		03/26/2025	7.490	278,356		365,000
100203500	ORLAND PARK	IL		03/26/2025	7.625	287,196		371,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203501	ROSEVILLE	CA		03/26/2025	7.125	511,728		676,000
100203502	MOUNT PLEASANT	SC		03/26/2025	7.500	264,648		350,000
100203503	STAFFORD SPRINGS	CT		03/26/2025	6.250	202,559		275,000
100203504	ATWATER	CA		03/26/2025	7.125	634,246		832,000
100203505	PLAINFIELD	IL		03/26/2025	7.375	278,774		362,000
100203506	MINERAL BLUFF	GA		03/26/2025	6.625	322,723		556,000
100203507	PFLUGERVILLE	TX		03/26/2025	7.490	328,978		525,000
100203508	EDMOND	OK		03/26/2025	6.250	206,633		285,000
100203509	ATLANTA	GA		03/26/2025	7.625	341,297		440,000
100203510	POOLER	GA		03/26/2025	7.124	322,310		420,000
100203511	KENAI	AK		03/26/2025	6.490	262,729		380,000
100203512	SPRING	TX		03/26/2025	7.000	336,061		440,000
100203513	CHERRY HILL	NJ		03/26/2025	6.990	533,428		700,000
100203514	KENAI	AK		03/26/2025	6.490	262,729		380,000
100203515	SEVERN	MD		03/26/2025	7.000	327,500		540,000
100203516	NORTHBOROUGH	MA		03/26/2025	7.500	360,905		468,000
100203517	PALM HARBOR	FL		03/26/2025	7.250	478,067		627,000
100203518	JEFFERSON	GA		03/26/2025	5.990	287,647		406,000
100203519	ZEPHYRHILLS	FL		03/26/2025	5.750	276,086		370,000
100203520	CHOWCHILLA	CA		03/26/2025	6.875	275,274		360,000
100203521	LAKEWOOD RANCH	FL		03/26/2025	6.875	449,121		620,000
100203522	ANTIOCH	CA		03/26/2025	6.625	450,167		675,000
100203523	ANNA	TX		03/26/2025	6.375	367,525		535,000
100203524	SAN MARCOS	CA		03/26/2025	7.375	374,881		585,000
100203525	BUFFALO GROVE	IL		03/26/2025	6.875	241,546		320,000
100203526	LOUISVILLE	KY		03/26/2025	6.990	223,738		360,000
100203527	LONG BEACH	CA		03/26/2025	6.990	989,013		1,300,000
100203528	BETHLEHEM	GA		03/26/2025	5.875	213,150		301,000
100203529	NEPTUNE	NJ		03/26/2025	7.625	347,823		430,000
100203530	SHAKOPEE	MN		03/26/2025	6.490	225,018		338,000
100203531	LEHIGH ACRES	FL		03/26/2025	6.250	216,335		340,000
100203532	ROBBINSVILLE	NJ		03/26/2025	7.125	230,871		305,000
100203533	SAVANNAH	GA		03/26/2025	6.990	411,658		545,000
100203534	FARMINGTON	MN		03/26/2025	5.990	221,126		320,000
100203535	WOODBRIDGE	VA		03/26/2025	6.990	385,358		505,000
100203536	BAKERSFIELD	CA		03/26/2025	6.990	376,587		510,000
100203537	PLAINFIELD	IL		03/26/2025	7.375	297,747		390,000
100203538	ONTARIO	CA		03/26/2025	5.875	491,009		710,000
100203539	SUMMERVILLE	SC		03/26/2025	6.875	218,850		290,000
100203540	BAKERSFIELD	CA		03/26/2025	6.990	386,743		520,000
100203541	BAKERSFIELD	CA		03/26/2025	6.990	370,024		510,000
100203542	CRISFIELD	MD		03/26/2025	7.500	209,988		275,000
100203543	GLENVIEW	IL		03/26/2025	6.875	413,255		620,000
100203544	SPRINGFIELD	VA		03/26/2025	6.875	341,417		530,000
100203545	SPOKANE	WA		03/26/2025	6.990	214,074		310,000
100203546	FORNEY	TX		03/26/2025	7.250	253,208		350,000
100203547	RUTLEDGE	PA		03/26/2025	6.990	362,459		485,000
100203548	ALBUQUERQUE	NM		03/26/2025	6.875	363,852		523,000
100203549	PROVIDENCE VILLAGE	TX		03/26/2025	7.500	235,424		369,000
100203550	PALM BAY	FL		03/26/2025	7.500	306,472		400,000
100203551	EL PASO	TX		03/26/2025	7.000	218,218		282,000
100203552	WESLEY CHAPEL	FL		03/26/2025	6.875	387,501		508,000
100203553	OGDEN	UT		03/26/2025	7.000	445,193		585,000
100203554	COLUMBUS	OH		03/26/2025	7.625	368,389		475,000
100203555	MONROE	WA		03/26/2025	7.125	523,005		690,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203556	GREAT FALLS	MT		03/26/2025	5.990	286,573		390,000
100203557	POOLER	GA		03/26/2025	7.125	216,231		320,000
100203558	MODESTO	CA		03/26/2025	6.750	320,756		492,000
100203559	SAN MARCOS	CA		03/26/2025	6.875	491,468		732,000
100203560	MORRISTOWN	NJ		03/26/2025	6.875	508,803		805,000
100203561	MISSOUR CITY	TX		03/26/2025	6.875	354,397		482,000
100203562	CITRUS SPRINGS	FL		03/26/2025	6.000	228,072		315,000
100203563	NAPERVILLE	IL		03/26/2025	7.490	333,487		430,000
100203564	FOREST FALLS	CA		03/26/2025	7.125	245,909		380,000
100203565	BOSTON	MA		03/26/2025	6.875	724,781		960,000
100203566	FRESNO	CA		03/26/2025	6.990	345,652		460,000
100203567	SALT LAKE CITY	UT		03/26/2025	7.125	383,998		510,000
100203568	AUSTIN	TX		03/26/2025	7.125	314,946		460,000
100203569	CHICAGO	IL		03/26/2025	7.625	227,181		300,000
100203570	NASHVILLE	TN		03/26/2025	6.990	227,062		300,000
100203571	OCALA	FL		03/26/2025	7.125	217,506		272,000
100203572	HOFFMAN ESTATES	IL		03/26/2025	6.990	285,423		384,000
100203573	MISSOURI CITY	TX		03/26/2025	7.125	266,644		350,000
100203574	PRINCETON JUNCTION	NJ		03/26/2025	6.875	606,234		800,000
100203575	FORT WORTH	TX		03/26/2025	6.875	303,780		415,000
100203576	FAIRFIELD	OH		03/26/2025	7.625	258,767		325,000
100203577	SACRAMENTO	CA		03/26/2025	7.125	725,799		950,000
100203578	CARY	IL		03/26/2025	6.990	226,529		295,000
100203579	CARROLLTON	TX		03/26/2025	7.125	246,545		340,000
100203580	AURORA	IL		03/26/2025	7.000	223,184		291,000
100203581	BAKERSFIELD	CA		03/26/2025	6.875	446,824		590,000
100203582	LAKE ARROWHEAD	CA		03/26/2025	7.625	248,346		360,000
100203583	ARELY	AL		03/26/2025	6.875	570,473		795,000
100203584	ALACHUA	FL		03/26/2025	5.875	237,429		340,000
100203585	LATHROP	CA		03/26/2025	5.990	479,269		655,000
100203586	PEA RIDGE	AR		03/26/2025	6.875	230,206		348,000
100203587	OAK RIDGE	TN		03/26/2025	6.875	224,651		300,000
100203588	LONG BEACH	CA		03/26/2025	7.375	1,118,176		1,455,000
100203589	SNELLVILLE	GA		03/26/2025	7.625	260,704		339,000
100203590	BRYAN	TX		03/26/2025	7.625	281,395		370,000
100203591	MARIETTA	GA		03/26/2025	7.000	245,505		425,000
100203592	NORTHFIELD	NJ		03/26/2025	7.000	321,175		420,000
100203593	HARKER HEIGHTS	TX		03/26/2025	6.875	246,986		353,000
100203594	DUBLIN	OH		03/26/2025	7.500	485,556		716,000
100203595	TOBYHANNA	PA		03/26/2025	7.250	390,363		530,000
100203596	SARATOGA SPRINGS	UT		03/26/2025	6.875	337,563		447,000
100203597	SCOTCH PLAINS	NJ		03/26/2025	7.000	421,310		552,000
100203598	TUSCALOOSE	AL		03/26/2025	7.375	210,543		270,000
100203599	CEDAR PARK	TX		03/26/2025	6.875	345,884		490,000
100203600	BEAUMONT	CA		03/26/2025	7.250	348,625		480,000
100203601	COLUMBUS	OH		03/26/2025	7.625	282,126		410,000
100203602	WILMINGTON	DE		03/26/2025	6.490	222,031		315,000
100203603	BRECKSVILLE	OH		03/26/2025	7.500	240,799		313,000
100203604	BENTONVILLE	AR		03/26/2025	6.875	341,300		518,000
100203605	SANTA BARBARA	CA		03/26/2025	6.990	608,120		905,000
100203606	DANBURY	CT		03/26/2025	7.375	323,638		492,000
100203607	LATHROP	CA		03/26/2025	6.625	488,954		690,000
100203608	JACKSONVILLE	FL		03/26/2025	7.490	222,271		284,000
100203609	HOLLYWOOD	FL		03/26/2025	6.875	431,791		610,000
100203610	UNITED KINGDOM	GBR		03/27/2025	6.090	127,496		130,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203611	UNITED KINGDOM	GBR		03/27/2025	6.690	580,401		586,000
100203612	UNITED KINGDOM	GBR		03/27/2025	5.650	191,243		195,000
100203613	UNITED KINGDOM	GBR		03/27/2025	5.650	159,533		200,000
100203614	UNITED KINGDOM	GBR		03/27/2025	5.650	328,193		420,000
100203615	UNITED KINGDOM	GBR		03/27/2025	5.690	132,727		135,000
100203616	UNITED KINGDOM	GBR		03/27/2025	5.690	135,676		140,000
100203617	UNITED KINGDOM	GBR		03/27/2025	6.990	136,693		150,000
100203618	UNITED KINGDOM	GBR		03/27/2025	6.340	180,455		184,000
100203619	UNITED KINGDOM	GBR		03/27/2025	5.550	262,177		480,000
100203620	UNITED KINGDOM	GBR		03/27/2025	5.550	108,148		110,000
100203621	UNITED KINGDOM	GBR		03/27/2025	5.650	84,343		86,000
100203622	UNITED KINGDOM	GBR		03/27/2025	6.240	88,266		90,000
100203623	UNITED KINGDOM	GBR		03/27/2025	6.240	112,785		115,000
100203624	UNITED KINGDOM	GBR		03/27/2025	5.650	393,832		500,000
100203625	UNITED KINGDOM	GBR		03/27/2025	6.990	1,725,187		1,900,000
100203626	UNITED KINGDOM	GBR		03/27/2025	6.440	103,372		110,000
100203627	UNITED KINGDOM	GBR		03/27/2025	5.650	196,916		220,000
100203628	UNITED KINGDOM	GBR		03/27/2025	6.390	78,459		170,000
100203629	UNITED KINGDOM	GBR		03/27/2025	6.990	195,079		210,000
100203630	UNITED KINGDOM	GBR		03/27/2025	6.590	92,247		95,000
100203631	UNITED KINGDOM	GBR		03/27/2025	7.040	222,947		240,000
100203632	UNITED KINGDOM	GBR		03/27/2025	6.240	126,955		140,000
100203633	UNITED KINGDOM	GBR		03/27/2025	7.490	139,342		175,000
100203634	UNITED KINGDOM	GBR		03/27/2025	6.590	133,710		135,000
100203635	UNITED KINGDOM	GBR		03/27/2025	6.140	103,958		201,000
100203636	UNITED KINGDOM	GBR		03/27/2025	6.240	240,280		245,000
100203637	UNITED KINGDOM	GBR		03/27/2025	6.290	197,830		220,000
100203638	UNITED KINGDOM	GBR		03/27/2025	5.650	98,073		100,000
100203639	UNITED KINGDOM	GBR		03/27/2025	5.550	142,559		145,000
100203640	UNITED KINGDOM	GBR		03/27/2025	5.550	93,400		95,000
100203641	UNITED KINGDOM	GBR		03/27/2025	5.550	270,370		275,000
100203642	UNITED KINGDOM	GBR		03/27/2025	6.990	339,066		365,000
100203643	UNITED KINGDOM	GBR		03/27/2025	5.650	186,340		195,000
100203644	UNITED KINGDOM	GBR		03/27/2025	6.590	386,274		390,000
100203645	UNITED KINGDOM	GBR		03/27/2025	6.140	154,219		210,000
100203646	UNITED KINGDOM	GBR		03/27/2025	6.590	309,721		315,000
100203647	TULARE	CA		03/28/2025	7.625	323,485		515,000
100203649	FORT WORTH	TX		03/28/2025	7.250	226,302		345,000
100203651	S-GRAVENHAGE	NLD		03/26/2025	4.950	107,500		146,496
100203652	AMSTERDAM	NLD		03/26/2025	5.150	290,251		453,000
100203653	SCHIEDAM	NLD		03/26/2025	4.850	1,397,504		1,832,607
100203654	SCHIEDAM	NLD		03/26/2025	4.850	376,251		493,394
100203655	MAASBRACHT	NLD		03/26/2025	4.850	391,032		485,000
100203656	DEN HAAG	NLD		03/26/2025	4.850	169,313		210,000
100203657	S-GRAVENHAGE	NLD		03/26/2025	4.800	274,126		455,235
100203658	S-GRAVENHAGE	NLD		03/26/2025	4.800	46,225		76,765
100203659	AMSTERDAM	NLD		03/26/2025	4.800	316,051		490,000
100203660	S-GRAVENHAGE	NLD		03/26/2025	4.950	1,334,347		1,655,000
100203661	AMSTERDAM	NLD		03/26/2025	4.800	247,294		383,400
100203662	S-GRAVENHAGE	NLD		03/26/2025	4.800	420,541		652,000
100203663	ROZENBURG	NLD		03/26/2025	4.850	262,032		325,000
100203664	TILBURG	NLD		03/26/2025	4.950	144,751		180,103
100203665	TILBURG	NLD		03/26/2025	4.950	537,501		668,774
100203666	S-GRAVENHAGE	NLD		03/26/2025	4.800	1,923,342		2,938,000
100203667	SITTARD	NLD		03/26/2025	5.000	362,814		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203668	NIJMEGEN	NLD.		03/26/2025	4.850	556,314		690,000
100203669	NIJMEGEN	NLD.		03/26/2025	4.900	360,126		589,300
100203670	GRONINGEN	NLD.		03/26/2025	4.950	370,876		465,000
100203671	DEVENTER	NLD.		03/26/2025	4.800	198,876		324,000
100203672	ROERMOND	NLD.		03/26/2025	5.000	584,533		725,000
100203673	DEN HAAG	NLD.		03/26/2025	5.000	107,500		196,000
100203674	ROTTERDAM	NLD.		03/26/2025	5.100	2,346,194		2,728,125
100203675	ROTTERDAM	NLD.		03/26/2025	5.100	156,413		181,875
100203676	ZUTPHEN	NLD.		03/26/2025	4.800	698,752		1,257,000
100203677	BRIELLE	NLD.		03/26/2025	5.100	1,338,379		1,660,000
100203678	VLAARDINGEN	NLD.		03/26/2025	5.100	1,592,348		1,975,000
100203679	ROTTERDAM	NLD.		03/26/2025	5.100	537,501		910,000
100203680	SCHIEDAM	NLD.		03/26/2025	5.000	423,276		702,900
100203681	OVERASSELT	NLD.		03/26/2025	4.950	645,002		1,226,202
100203682	ALPHEN AAN DEN RIJN	NLD.		03/26/2025	5.000	591,252		765,000
100203683	UTRECHT	NLD.		03/26/2025	5.100	471,658		548,438
100203684	UTRECHT	NLD.		03/26/2025	5.100	31,444		36,563
100203685	CULEMBORG	NLD.		03/26/2025	5.050	851,832		1,666,307
100203686	ZAANDAM	NLD.		03/26/2025	5.000	204,251		275,000
100203687	AMERSFOORT	NLD.		03/26/2025	5.250	430,001		570,000
100203688	GRONINGEN	NLD.		03/26/2025	5.450	209,626		251,738
100203689	GRONINGEN	NLD.		03/26/2025	5.450	6,880		8,262
100203690	UTRECHT	NLD.		03/26/2025	5.150	830,440		965,625
100203691	UTRECHT	NLD.		03/26/2025	5.150	55,363		64,375
100203692	GRONINGEN	NLD.		03/26/2025	4.950	236,501		544,000
100203693	MIDDELBURG	NLD.		03/26/2025	5.000	864,302		1,100,000
100203694	S-GRAVENHAGE	NLD.		03/26/2025	4.950	1,705,385		2,644,000
100203695	S-GRAVENHAGE	NLD.		03/26/2025	4.950	1,251,884		1,940,900
100203696	S-GRAVENHAGE	NLD.		03/26/2025	4.850	258,001		321,000
100203697	AMSTERDAM	NLD.		03/26/2025	5.150	604,689		703,125
100203698	AMSTERDAM	NLD.		03/26/2025	5.150	40,313		46,875
100203699	ASSEN	NLD.		03/26/2025	5.100	516,001		600,000
100203700	ASSEN	NLD.		03/26/2025	5.100	34,400		40,000
100203701	ARNHEM	NLD.		03/26/2025	5.150	661,127		820,000
100203702	SCHARNEGOUTUM	NLD.		03/26/2025	5.150	450,426		559,999
100203703	DELFT	NLD.		03/26/2025	5.000	5,399,471		7,316,000
100203704	S-GRAVENHAGE	NLD.		03/26/2025	5.300	204,251		450,000
100203705	TILBURG	NLD.		03/26/2025	5.500	282,188		382,486
100203706	TILBURG	NLD.		03/26/2025	5.500	476,520		633,248
100203707	ARNHEM	NLD.		03/26/2025	5.000	415,264		540,000
100203708	S-GRAVENHAGE	NLD.		03/26/2025	5.100	588,564		695,087
100203709	S-GRAVENHAGE	NLD.		03/26/2025	5.100	29,563		34,913
100203710	KRIMPEN AAN DEN IJSSEL	NLD.		03/26/2025	5.250	544,220		632,813
100203711	KRIMPEN AAN DEN IJSSEL	NLD.		03/26/2025	5.250	36,281		42,188
100203712	VLAARDINGEN	NLD.		03/26/2025	4.850	368,726		490,000
100203713	AMSTELVEEN	NLD.		03/26/2025	5.150	578,352		780,000
100203714	ROTTERDAM	NLD.		03/26/2025	5.050	164,207		235,000
100203715	RIJSWIJK	NLD.		03/26/2025	4.850	932,673		1,446,000
100203716	DELFT	NLD.		03/26/2025	4.950	282,188		350,000
100203717	S-GRAVENHAGE	NLD.		03/26/2025	4.950	129,000		200,000
100203718	BREDA	NLD.		03/26/2025	4.850	556,314		710,000
100203719	ENSCHEDE	NLD.		03/26/2025	4.900	44,075		40,915
100203720	ENSCHEDE	NLD.		03/26/2025	4.900	55,363		51,394
100203721	ALKMAAR	NLD.		03/26/2025	5.100	537,501		720,165
100203722	HAARLEM	NLD.		03/26/2025	5.250	177,375		192,351

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203723	HAARLEM	NLD.		03/26/2025	5.250	59,125		64,117
100203890	(GRANADA HILLS AREA) L	CA.		03/28/2025	7.875	661,410		850,000
100203891	HENDERSON	NV.		03/28/2025	8.874	349,650		370,000
100203892	BELTSVILLE	MD.		03/28/2025	8.124	412,293		570,000
100203893	FREDERICK	MD.		03/28/2025	8.874	743,689		892,000
100203894	NEW YORK	NY.		03/28/2025	8.375	5,714,605		10,000,000
100203895	GARDENA	CA.		03/28/2025	7.499	817,424		995,000
100203896	BOCA RATON	FL.		03/28/2025	8.249	4,962,333		7,500,000
100203897	VERO BEACH	FL.		03/28/2025	7.374	314,398		460,000
100203898	SMITHFIELD	UT.		03/28/2025	6.749	306,782		465,000
100203899	BROOKFIELD	CT.		03/28/2025	7.374	541,747		660,000
100203903	SHELTON	CT.		03/28/2025	7.499	309,338		380,000
100203904	FORT PIERCE	FL.		03/28/2025	7.624	230,829		301,500
100203905	LOS ANGELES	CA.		03/28/2025	8.374	209,250		860,000
100203906	MIAMI	FL.		03/28/2025	9.124	314,921		415,000
100203907	BUENA PARK	CA.		03/28/2025	7.624	310,800		720,000
100203908	MIDLOTHIAN	TX.		03/28/2025	7.874	980,463		1,130,000
100203910	DANBURY	CT.		03/28/2025	8.249	442,077		582,000
100203911	SAN FRANCISCO	CA.		03/28/2025	7.250	878,531		1,840,000
100203912	HESPERIA	CA.		03/28/2025	7.749	319,200		615,000
100203913	SEMINOLE	FL.		03/28/2025	8.249	435,409		553,000
100203914	PEACHTREE CITY	GA.		03/28/2025	7.749	1,630,613		2,000,000
100203915	DELANO	CA.		03/28/2025	8.124	441,000		635,000
100203916	MARATHON	FL.		03/28/2025	7.625	711,293		860,000
100203917	BASTROP	TX.		03/28/2025	8.125	622,630		869,000
100203918	BIRMINGHAM	AL.		03/28/2025	7.250	298,589		389,000
100203919	DAVIE	FL.		03/28/2025	8.250	1,172,708		1,400,000
100203920	ORLANDO	FL.		03/28/2025	6.750	500,739		830,000
100203921	ROLLING HILLS ESTATES	CA.		03/28/2025	6.875	408,230		1,900,000
100203922	LOS ANGELES	CA.		03/28/2025	7.875	1,021,052		1,315,000
100203923	MIAMI	FL.		03/28/2025	7.750	229,737		365,000
100203924	MARATHON	FL.		03/28/2025	7.625	579,853		708,000
100203925	LA JOLLA	CA.		03/28/2025	7.375	545,572		890,000
100203926	MILFORD	MI.		03/28/2025	7.125	1,214,640		1,630,000
100203927	RANCHO PALOS VERDES	CA.		03/28/2025	9.875	1,279,806		1,390,000
100203928	CATHEDRAL CITY	CA.		03/28/2025	6.990	341,907		609,000
100203929	NORTH RIDGEVILLE	OH.		03/28/2025	8.250	482,866		742,000
100203930	CUTLER BAY	FL.		03/28/2025	9.750	636,369		787,500
100203931	CORAL SPRINGS	FL.		03/28/2025	7.500	552,699		740,000
100203932	SEATTLE	WA.		03/28/2025	7.500	601,935		740,000
100203933	SHELTON	WA.		03/28/2025	7.750	318,938		405,000
100203934	ERIE	MI.		03/28/2025	8.875	480,788		563,000
100203935	TUCSON	AZ.		03/28/2025	7.375	1,333,810		1,740,000
100203936	CEDAR GROVE	NJ.		03/28/2025	7.500	1,539,248		1,950,000
100203937	MABANK	TX.		03/28/2025	7.750	413,438		525,000
100203938	MIAMI	FL.		03/28/2025	7.375	724,242		878,000
100203939	DENVER	CO.		03/28/2025	6.990	351,904		454,000
100203940	MIAMI LAKES	FL.		03/28/2025	6.750	1,030,395		1,330,000
100203941	HOMESTEAD	FL.		03/28/2025	7.375	134,846		215,000
100203942	PONDERAY	ID.		03/28/2025	7.250	523,622		630,000
100203943	AVENTURA	FL.		03/28/2025	8.250	838,850		1,400,000
100203944	HOMESTEAD	FL.		03/28/2025	7.125	371,014		468,000
100203945	MCDONOUGH	GA.		03/28/2025	8.990	251,550		320,000
100203946	LEHIGH ACRES	FL.		03/28/2025	6.750	177,188		329,000
100203947	DAVENPORT	FL.		03/28/2025	6.750	366,240		625,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203948	MAGNOLIA	TX		03/28/2025	6.750	254,338		360,000
100203949	ARRINGTON	TN		03/28/2025	6.990	1,700,405		2,120,000
100203950	ASHEVILLE	NC		03/28/2025	6.750	514,574		850,000
100203952	TUCSON	AZ		03/28/2025	6.990	173,818		365,000
100203954	ROSEVILLE	CA		03/28/2025	6.990	532,250		850,000
100203955	NEWPORT	RI		03/28/2025	7.375	653,916		875,000
100203956	CANYON LAKE	TX		03/28/2025	7.875	205,794		285,000
100203957	WAXHAW	NC		03/28/2025	6.990	411,112		1,100,000
100203958	TAMPA	FL		03/28/2025	7.250	210,933		280,000
100203960	CYPRESS	TX		03/28/2025	7.500	328,780		474,000
100203961	MOORE	SC		03/28/2025	6.875	178,916		240,000
100203962	ST CHARLES	IL		03/28/2025	7.875	546,241		708,000
100203963	PHOENIX	AZ		03/28/2025	6.875	999,737		1,340,000
100203965	LOUISVILLE	KY		03/28/2025	6.750	326,557		514,000
100203966	MIAMI	FL		03/28/2025	7.625	439,336		875,000
100203967	OMAHA	NE		03/28/2025	7.125	265,468		359,000
100203968	GREENSBORO	NC		03/28/2025	7.375	252,792		353,000
100203969	PARK CITY	UT		03/28/2025	8.750	1,053,782		1,400,000
100203970	MISSION	TX		03/28/2025	7.625	180,010		230,000
100203971	CITRUS SPGS	FL		03/28/2025	7.250	255,128		390,000
100203972	LOS ANGELES	CA		03/28/2025	7.375	925,881		1,320,000
100203973	FREDERICKSBURG	TX		03/28/2025	8.125	402,326		470,000
100203974	SPARTANBURG	SC		03/28/2025	6.875	214,023		287,000
100203975	LINDEN	NJ		03/28/2025	7.875	902,883		1,150,000
100203976	EL MIRAGE	AZ		03/28/2025	7.625	479,401		666,000
100203977	GRAND RAPIDS	MI		03/28/2025	7.125	365,799		595,000
100203978	MOORESVILLE	NC		03/28/2025	6.990	1,544,628		2,000,000
100203981	MCHENRY	IL		03/28/2025	8.750	219,950		270,000
100203982	BELLA VISTA	AR		03/28/2025	7.625	186,544		256,000
100203983	WEATHERFORD	TX		03/28/2025	7.990	472,500		948,000
100203984	VALLEY VILLAGE	CA		03/28/2025	7.750	879,108		1,000,000
100203985	JACKSONVILLE	FL		03/28/2025	7.375	416,679		545,000
100203986	CLOVIS	CA		03/28/2025	7.625	975,490		1,262,000
100203987	HOMELAND	CA		03/28/2025	6.990	451,648		565,000
100203988	BEEVILLE	TX		03/28/2025	7.625	598,739		798,000
100203989	LAS VEGAS	NV		03/28/2025	7.875	893,054		1,090,000
100203990	MIDLOTHIAN	TX		03/28/2025	6.990	418,403		675,000
100203991	KIHEI	HI		03/28/2025	6.990	1,123,385		1,385,000
100203992	BAKER	LA		03/28/2025	8.750	175,854		187,000
100203993	ALLEN	TX		03/28/2025	7.625	282,251		420,000
100203994	SALEM	OR		03/28/2025	7.125	307,013		488,000
100203995	GARDEN GROVE	CA		03/28/2025	7.500	1,122,786		1,550,000
100203996	STATESVILLE	NC		03/28/2025	7.750	281,154		345,000
100203997	UPPER DARBY	PA		03/28/2025	7.500	189,922		245,000
100203999	MYRTLE BEACH	SC		03/28/2025	7.750	194,399		258,000
100204001	PALM COAST	FL		03/28/2025	7.500	228,198		440,000
100204002	ROYSE CITY	TX		03/28/2025	7.375	172,502		300,000
100204004	NEW ORLEANS	LA		03/28/2025	7.250	263,430		350,000
100204005	EL PASO	TX		03/28/2025	7.875	159,689		204,000
100204006	PACIFIC BEACH	WA		03/28/2025	7.625	596,215		1,139,000
100204007	ELLIJAY	GA		03/28/2025	6.990	1,517,156		2,000,000
100204008	MARYVILLE	TN		03/28/2025	6.990	214,570		285,000
100204009	SEATTLE	WA		03/28/2025	7.375	492,365		770,000
100204010	GRAPEVINE	TX		03/28/2025	7.750	419,987		780,000
100204011	MENIFEE	CA		03/28/2025	7.375	1,031,288		1,253,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204012	OAKLAND	CA		03/28/2025	7.875	597,788		769,000
100204013	FORT WAYNE	IN		03/28/2025	6.990	252,514		375,000
100204015	RANCHO MIRAGE	CA		03/28/2025	7.750	900,888		1,030,000
100204016	CRYSTAL BEACH	TX		03/28/2025	7.500	475,157		552,000
100204017	EL PASO	TX		03/28/2025	7.875	156,183		200,000
100204018	WILLIS	TX		03/28/2025	7.625	482,081		620,000
100204020	RANCHO CORDOVA	CA		03/28/2025	7.875	432,302		515,000
100204021	WILLIS	MI		03/28/2025	7.250	237,970		322,000
100204022	YORBA LINDA	CA		03/28/2025	7.625	3,131,447		4,700,000
100204024	HERMITAGE	TN		03/28/2025	6.500	194,762		400,000
100204025	FORT WAYNE	IN		03/28/2025	7.750	119,893		166,000
100204026	JONESBORO	GA		03/28/2025	7.375	221,590		288,000
100204027	VIDOR	TX		03/28/2025	7.990	118,909		151,000
100204028	KAMAS	UT		03/28/2025	7.500	1,000,936		1,300,000
100204029	BEACH HAVEN	NJ		03/28/2025	7.625	1,576,486		1,950,000
100204030	PEORIA	AZ		03/28/2025	7.500	1,303,796		1,600,000
100204031	VERO BEACH	FL		03/28/2025	7.500	1,108,637		1,415,500
100204032	MISSION VIEJO	CA		03/28/2025	7.000	1,199,061		1,575,000
100204033	JACKSON	WY		03/28/2025	7.000	1,092,053		1,499,000
100204034	REDMOND	WA		03/28/2025	7.500	1,019,565		1,340,000
100204035	LOMA LINDA	CA		03/28/2025	7.000	1,005,022		1,250,000
100204036	LONG BEACH TOWNSHIP	NJ		03/28/2025	6.875	1,359,731		1,900,000
100204037	BLOOMINGTON	CA		03/28/2025	7.499	389,866		510,000
100204039	BOTHELL	WA		03/28/2025	6.490	632,801		1,167,500
100204040	GASTONIA	NC		03/28/2025	8.375	271,289		306,000
100204041	BURLINGTON	MA		03/28/2025	7.499	565,640		700,000
100204042	FRESNO	CA		03/28/2025	7.999	367,322		428,000
100204043	SCOTTSDALE	AZ		03/28/2025	7.250	404,946		529,000
100204044	MIAMI SHORES	FL		03/28/2025	6.375	1,025,990		1,290,000
100204045	LOS ANGELES	CA		03/28/2025	6.625	829,681		1,100,000
100204046	MARSHALL	TX		03/28/2025	8.625	132,300		157,000
100204047	DAVIE	FL		03/28/2025	6.375	294,410		890,000
100204048	LOS ANGELES	CA		03/28/2025	7.750	1,364,918		1,632,000
100204049	LAKE HAVASU CITY	AZ		03/28/2025	6.999	245,364		320,000
100204050	HILLSIDE	NJ		03/28/2025	7.625	615,655		750,000
100204051	CHARLOTTE	NC		03/28/2025	7.375	302,776		470,000
100204052	GUTHRIE	OK		03/28/2025	6.999	222,762		313,000
100204053	CLEVELAND	TN		03/28/2025	8.499	157,500		235,000
100204054	LOS ANGELES	CA		03/28/2025	7.375	1,994,358		2,550,000
100204055	LANCASTER	CA		03/28/2025	7.750	162,750		437,000
100204056	SOUTH EL MONTE	CA		03/28/2025	6.750	530,048		750,000
100204057	PUEBLO	CO		03/28/2025	7.625	213,008		390,000
100204058	GAINESVILLE	VA		03/28/2025	8.625	351,657		413,000
100204059	MOORESVILLE	NC		03/28/2025	8.875	2,335,200		2,780,000
100204060	LOS ANGELES	CA		03/28/2025	7.375	914,759		1,095,000
100204061	LOS ANGELES	CA		03/28/2025	7.625	2,874,692		4,000,000
100204062	SANTA MONICA	CA		03/28/2025	8.250	6,723,454		10,300,000
100204063	JIM THORPE	PA		03/28/2025	9.875	205,920		230,000
100204064	CAPE CORAL	FL		03/28/2025	6.375	414,900		544,000
100204065	DENVER	NC		03/28/2025	6.999	881,820		1,275,000
100204066	SCOTTSDALE	AZ		03/28/2025	6.875	1,552,611		4,100,000
100204067	CAPITOL HEIGHTS	MD		03/28/2025	8.625	285,321		360,000
100204068	FRESNO	TX		03/28/2025	7.999	308,631		375,000
100204069	DORAL	FL		03/28/2025	6.375	505,719		656,000
100204070	LINDON	UT		03/28/2025	7.875	610,786		795,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204071	NOVATO	CA		03/28/2025	7.125	1,202,490		1,584,000
100204072	OCEANSIDE	CA		03/28/2025	6.999	343,067		424,000
100204073	THORNTON	CO		03/28/2025	8.125	442,629		585,000
100204074	CRESTLINE	CA		03/28/2025	7.499	730,742		1,000,000
100204075	HOUSTON	TX		03/28/2025	6.875	330,083		469,600
100204076	BIG BEAR CITY	CA		03/28/2025	6.999	300,299		419,000
100204077	LA QUINTA	CA		03/28/2025	7.750	595,350		810,000
100204078	BAKERSFIELD	CA		03/28/2025	7.375	260,400		310,000
100204079	FONTANA	CA		03/28/2025	7.750	504,000		615,000
100204080	WEST HILLS	CA		03/28/2025	7.375	1,033,281		1,315,000
100204081	DAVENPORT	FL		03/28/2025	7.250	335,196		410,000
100204082	CYPRESS	TX		03/28/2025	9.250	304,556		324,500
100204083	BLACKLICK	OH		03/28/2025	8.499	167,796		540,000
100204084	LA QUINTA	CA		03/28/2025	8.625	513,188		582,000
100204085	PORTERVILLE	CA		03/28/2025	7.499	268,275		365,000
100204086	SAN JACINTO	CA		03/28/2025	8.999	497,059		565,000
100204087	MCLENDON-CHISHOLM	TX		03/28/2025	6.499	335,850		638,000
100204088	FULTON	MD		03/28/2025	7.875	370,906		475,000
100204089	LOS ANGELES	CA		03/28/2025	6.999	1,970,480		2,390,000
100204090	FONTANA	CA		03/28/2025	7.999	494,728		720,000
100204091	TEMPLE CITY	CA		03/28/2025	6.999	859,593		1,055,000
100204092	HESPERIA	CA		03/28/2025	7.125	543,344		655,000
100204093	TUCSON	AZ		03/28/2025	6.999	179,013		235,000
100204094	NORTH HOLLYWOOD	CA		03/28/2025	7.875	1,278,113		1,650,000
100204096	LONG BEACH	CA		03/28/2025	7.250	595,873		890,000
100204099	BRADENTON	FL		03/28/2025	7.499	250,743		325,000
100204100	BOYNTON BEACH	FL		03/28/2025	6.999	173,827		260,000
100204101	FORT WORTH	TX		03/28/2025	6.875	128,221		170,000
100204102	LOS ANGELES	CA		03/28/2025	7.999	624,919		800,000
100204103	FORT WORTH	TX		03/28/2025	6.875	133,183		178,000
100204105	CHANDLER	AZ		03/28/2025	7.999	254,399		355,000
100204109	HOMESTEAD	FL		03/28/2025	6.750	286,755		425,000
100204110	CAPE CORAL	FL		03/28/2025	6.625	331,166		509,000
100204111	POCATELLO	ID		03/28/2025	6.875	432,741		657,200
100204113	SHELBY TOWNSHIP	MI		03/28/2025	7.499	198,154		280,000
100204115	LINTHICUM HEIGHTS	MD		03/28/2025	6.625	257,741		350,000
100204118	SPARTANBURG	SC		03/28/2025	7.499	122,850		180,000
100204120	NORWOOD	OH		03/28/2025	6.999	265,003		375,000
100204124	CONROE	TX		03/28/2025	6.875	162,624		214,000
100204125	HAINES CITY	FL		03/28/2025	7.999	187,950		257,000
100204126	LAS VEGAS	NV		03/28/2025	7.250	246,750		428,000
100204127	HAINES CITY	FL		03/28/2025	8.999	124,950		170,000
100204129	CALABASAS	CA		03/28/2025	6.499	555,086		1,300,000
100204130	FORT WORTH	TX		03/28/2025	7.499	164,332		250,000
100204133	BELLFLOWER	CA		03/28/2025	6.999	950,559		2,050,000
100204135	LA VERNE	CA		03/28/2025	6.875	705,093		1,000,000
100204136	BENTON	AR		03/28/2025	6.750	146,070		218,000
100204138	LONG BEACH	CA		03/28/2025	6.625	303,380		975,000
100204139	LAUREL	MD		03/28/2025	7.375	362,940		492,000
100204140	URBANA	OH		03/28/2025	7.250	118,292		216,100
100204141	LINCOLN	AL		03/28/2025	6.625	151,312		203,500
100204143	LAS VEGAS	NV		03/28/2025	7.499	477,861		615,000
100204144	NORWOOD	OH		03/28/2025	6.999	251,410		355,000
100204145	CANTON	OH		03/28/2025	8.125	101,040		128,000
100204146	BALTIMORE	MD		03/28/2025	7.999	386,416		570,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204147	VAL VERDE	CA		03/28/2025	8.375	391,650		553,000
100204148	MANASSAS	VA		03/28/2025	7.499	295,717		549,000
100204149	CLOVIS	CA		03/28/2025	6.750	341,904		485,000
100204150	HAINES CITY	FL		03/28/2025	8.625	178,500		244,000
100204153	EL MONTE	CA		03/28/2025	6.875	463,278		950,000
100204154	SANTA ANA	CA		03/28/2025	7.499	399,000		810,000
100204155	AURORA	IL		03/28/2025	7.499	216,619		280,000
100204156	KATY	TX		03/28/2025	7.499	241,846		345,000
100204158	LONG BEACH	CA		03/28/2025	6.999	601,715		970,000
100204159	SAN ANTONIO	TX		03/28/2025	7.125	228,326		350,000
100204161	SAYREVILLE	NJ		03/31/2025	7.525	37,264		469,939
100204162	ALISO VIEJO	CA		03/31/2025	7.275	47,966		1,325,542
100204163	ARMAGH	PA		03/31/2025	10.875	47,412		90,000
100204164	LAKEWOOD	WA		03/31/2025	11.200	80,002		498,949
100204165	BARRINGTON	NH		03/31/2025	6.975	26,387		444,390
100204166	SHELTON	CT		03/31/2025	6.750	259,479		831,301
100204167	FARLEY	MO		03/31/2025	6.950	44,812		620,000
100204168	MAGNOLIA	DE		03/31/2025	9.950	46,834		302,041
100204169	NORTH POTOMAC	MD		03/31/2025	6.424	287,143		1,516,060
100204170	PALM COAST	FL		03/31/2025	11.025	36,722		393,538
100204171	WHITTIER	CA		03/31/2025	10.000	244,085		888,000
100204174	MEXICO BEACH	FL		03/31/2025	8.600	51,398		287,000
100204175	DALTON	GA		03/31/2025	10.450	51,575		324,325
100204176	CRANSTON	RI		03/31/2025	8.725	162,069		702,179
100204177	OVERLAND PARK	KS		03/31/2025	8.250	46,573		491,222
100204178	LAKE FOREST	CA		03/31/2025	7.450	48,189		1,331,509
100204179	SUGAR HILL	GA		03/31/2025	7.550	59,467		448,754
100204180	ROCKVILLE	MD		03/31/2025	9.150	69,141		567,029
100204181	NILES	OH		03/31/2025	8.950	50,538		140,000
100204183	KATY	TX		03/31/2025	7.450	63,713		597,866
100204184	OCOEE	FL		03/31/2025	7.550	42,562		375,030
100204185	HINCKLEY	IL		03/31/2025	8.625	93,549		560,000
100204187	BURLINGTON	CT		03/31/2025	8.100	40,527		858,934
100204188	CLEARWATER	FL		03/31/2025	9.350	37,323		190,657
100204190	WYLIE	TX		03/31/2025	9.225	133,991		406,187
100204191	WOODLAND HILLS	CA		03/31/2025	8.150	323,939		1,291,697
100204192	GRANGER	IN		03/31/2025	11.950	44,028		330,000
100204193	BALTIMORE	MD		03/31/2025	9.450	91,273		960,000
100204194	GLENDALE	CA		03/31/2025	6.724	127,270		4,500,000
100204195	WARREN	NJ		03/31/2025	10.850	476,553		1,430,000
100204196	SUSSEX	NJ		03/31/2025	9.450	121,915		501,955
100204197	BEAUMONT	CA		03/31/2025	9.650	43,678		526,201
100204198	CHULA VISTA	CA		03/31/2025	8.825	153,485		717,000
100204199	SAN DIEGO	CA		03/31/2025	9.199	77,457		695,286
100204200	RIVERSIDE	CA		03/31/2025	8.550	120,317		545,869
100204201	ACWORTH	GA		03/31/2025	11.750	67,789		677,000
100204202	GREELEY	CO		03/31/2025	7.875	76,646		367,306
100204203	CAPITOL HEIGHTS	MD		03/31/2025	8.950	68,494		463,053
100204204	ELK GROVE	CA		03/31/2025	9.800	208,864		615,000
100204205	PUYALLUP	WA		03/31/2025	6.924	52,357		509,508
100204206	GARDEN GROVE	CA		03/31/2025	9.250	204,020		737,000
100204207	EL CAJON	CA		03/31/2025	8.775	50,836		682,684
100204208	RENO	NV		03/31/2025	9.800	79,654		645,000
100204209	CHATTANOOGA	TN		03/31/2025	10.750	53,275		323,898
100204210	SACRAMENTO	CA		03/31/2025	9.500	35,930		378,297

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204211	NORTH AUGUSTA	SC		03/31/2025	10.250	58,039		400,000
100204212	HEMET	CA		03/31/2025	9.250	34,007		387,355
100204213	GILBERT	AZ		03/31/2025	10.550	127,886		521,250
100204215	FORT WASHINGTON	MD		03/31/2025	7.124	36,978		603,937
100204216	MOUNT EPHRAIM	NJ		03/31/2025	10.125	62,652		366,332
100204217	CHARLOTTE	NC		03/31/2025	10.025	276,337		790,000
100204219	ROY	UT		03/31/2025	10.375	51,380		417,524
100204220	SAINT AUGUSTINE	FL		03/31/2025	6.749	256,392		1,707,440
100204221	GARDEN GROVE	CA		03/31/2025	8.824	52,270		749,000
100204222	BAKERSFIELD	CA		03/31/2025	8.875	53,009		318,123
100204223	SAN DIEGO	CA		03/31/2025	5.999	93,501		636,828
100204224	GREER	SC		03/31/2025	11.850	65,183		310,000
100204225	CHARLESTON	SC		03/31/2025	8.225	42,424		340,000
100204226	BRICK	NJ		03/31/2025	9.750	34,237		531,608
100204228	KEY BISCAYNE	FL		03/31/2025	7.199	420,984		1,600,000
100204229	LOS ANGELES	CA		03/31/2025	9.000	81,884		714,072
100204231	PARMA	OH		03/31/2025	9.975	68,064		278,000
100204232	PRESCOTT VALLEY	AZ		03/31/2025	8.700	40,976		340,032
100204233	BOISE	ID		03/31/2025	9.250	31,907		601,941
100204234	LEBANON	PA		03/31/2025	7.575	30,661		498,835
100204235	EDGEWATER	MD		03/31/2025	10.350	102,202		425,631
100204236	ARLINGTON	WA		03/31/2025	11.250	59,229		525,193
100204237	WOODLAND HLS	CA		03/31/2025	8.900	93,729		1,075,000
100204238	BARRINGTON	IL		03/31/2025	6.725	64,675		561,935
100204239	KANSAS CITY	MO		03/31/2025	9.375	56,299		190,000
100204240	BOYD	TX		03/31/2025	9.275	145,540		494,148
100204241	ELKHORN	WI		03/31/2025	8.875	50,843		315,000
100204242	ANTIOCH	CA		03/31/2025	11.250	256,812		935,000
100204243	BALTIMORE	MD		03/31/2025	9.050	208,709		630,000
100204244	SAINT PETERSBURG	FL		03/31/2025	7.699	25,672		151,420
100204245	DELAND	FL		03/31/2025	9.800	82,132		298,000
100204246	LANDERS	CA		03/31/2025	10.800	61,530		230,000
100204247	GAITHERSBURG	MD		03/31/2025	11.125	51,088		519,278
100204248	CLEVELAND	TN		03/31/2025	9.800	62,552		299,772
100204249	BROOKSVILLE	FL		03/31/2025	7.325	53,296		530,021
100204250	MURRIETA	CA		03/31/2025	8.950	41,696		495,960
100204251	SHELBYVILLE	TN		03/31/2025	11.750	61,530		538,706
100204252	SAN JOSE	CA		03/31/2025	8.374	141,094		2,000,332
100204253	WOOSTER	OH		03/31/2025	11.875	76,566		350,000
100204254	GILBERT	AZ		03/31/2025	9.650	85,908		598,296
100204255	KALAMAZOO	MI		03/31/2025	8.000	104,512		415,000
100204256	BENTON	AR		03/31/2025	8.375	66,060		535,000
100204257	SANTA MARIA	CA		03/31/2025	8.500	101,732		760,000
100204258	OAK HILLS	CA		03/31/2025	8.299	75,414		690,000
100204259	SOUTH LYON	MI		03/31/2025	9.050	83,558		578,029
100204260	MEDINA	OH		03/31/2025	9.375	58,481		552,352
100204261	BLANCHESTER	OH		03/31/2025	6.999	66,020		222,950
100204262	IRVINE	CA		03/31/2025	7.224	60,732		1,890,000
100204263	OCEANSIDE	CA		03/31/2025	7.374	164,114		1,119,712
100204264	EDEN	NC		03/31/2025	10.925	37,000		206,905
100204265	ESCONDIDO	CA		03/31/2025	8.775	99,400		1,034,797
100204266	ZIMMERMAN	MN		03/31/2025	8.575	54,964		651,980
100204267	SHELTON	CT		03/31/2025	9.950	68,662		572,930
100204268	CHESTERFIELD	MO		03/31/2025	7.325	42,558		361,268
100204269	NORFOLK	VA		03/31/2025	10.575	117,353		486,257

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204270	SAN MARCOS	CA		03/31/2025	8.875	76,789		1,125,000
100204271	PUYALLUP	WA		03/31/2025	10.750	51,931		650,000
100204272	MADERA	CA		03/31/2025	7.774	53,619		503,807
100204273	MEMPHIS	TN		03/31/2025	10.275	35,881		105,616
100204274	GRAND BEACH	MI		03/31/2025	9.125	154,140		735,000
100204275	SUNSET	TX		03/31/2025	10.575	54,223		285,000
100204276	MILFORD	OH		03/31/2025	10.325	160,571		328,000
100204277	SANTA ROSA	CA		03/31/2025	7.125	336,846		1,058,746
100204278	SCOTTSDALE	AZ		03/31/2025	9.300	492,106		1,225,000
100204279	FOUNTAIN VALLEY	CA		03/31/2025	8.250	512,954		1,560,000
100204280	PHOENIX	AZ		03/31/2025	9.600	40,761		291,869
100204281	HAWTHORNE	CA		03/31/2025	8.875	112,909		876,255
100204283	EAST ORANGE	NJ		03/31/2025	10.375	79,430		487,377
100204284	WEST CHESTER	OH		03/31/2025	9.750	142,782		497,015
100204285	EMERALD HILLS	CA		03/31/2025	7.325	241,063		1,543,530
100204286	PEDRICKTOWN	NJ		03/31/2025	7.325	39,380		340,000
100204288	ORMOND BEACH	FL		03/31/2025	9.175	152,344		572,743
100204289	CRYSTAL LAKE	IL		03/31/2025	6.999	81,504		435,886
100204290	LONG BEACH	CA		03/31/2025	7.500	61,545		712,218
100204291	HIALEAH	FL		03/31/2025	8.125	106,800		578,108
100204292	PAWTUCKET	RI		03/31/2025	7.299	3,617		368,144
100204293	BIRMINGHAM	AL		03/31/2025	7.500	61,105		204,759
100204294	WINCHESTER	CA		03/31/2025	10.425	131,369		728,000
100204295	HUNTINGTON	AR		03/31/2025	8.400	26,654		167,778
100204296	SACRAMENTO	CA		03/31/2025	10.675	26,459		714,336
100204297	LAGUNA WOODS	CA		03/31/2025	11.400	28,682		505,000
100204298	AURORA	CO		03/31/2025	7.725	56,003		492,751
100204299	DERRY	NH		03/31/2025	8.425	51,796		620,000
100204300	YUCAIPA	CA		03/31/2025	10.375	165,444		575,000
100204301	SCOTTSDALE	AZ		03/31/2025	7.324	260,448		1,830,530
100204302	DENVER	CO		03/31/2025	9.550	134,762		556,276
100204303	PHILADELPHIA	PA		03/31/2025	10.300	66,126		562,071
100204304	ELLWOOD CITY	PA		03/31/2025	9.875	37,326		390,000
100204305	HEMET	CA		03/31/2025	8.875	11,696		541,909
100204306	LITCHFIELD PARK	AZ		03/31/2025	7.800	71,332		944,478
100204307	PHILADELPHIA	PA		03/31/2025	9.275	36,003		489,772
100204308	LOUISVILLE	KY		03/31/2025	11.375	77,045		300,000
100204309	PHOENIX	AZ		03/31/2025	7.775	159,905		423,467
100204310	YOUNGSVILLE	NC		03/31/2025	9.550	81,525		266,851
100204311	SMYRNA	TN		03/31/2025	10.150	31,509		342,840
100204312	ASHLAND	OH		03/31/2025	9.725	290,208		615,000
100204313	CHARLOTTE	NC		03/31/2025	8.075	49,909		752,956
100204314	MOUNT CLEMENS	MI		03/31/2025	7.250	47,486		404,795
100204316	PINCKNEY	MI		03/31/2025	8.500	40,515		343,444
100204317	KODAK	TN		03/31/2025	8.575	51,239		328,810
100204318	VERNON	NJ		03/31/2025	8.825	51,347		378,282
100204319	GRAFTON	OH		03/31/2025	8.875	42,651		373,755
100204320	BEAUFORT	SC		03/31/2025	8.375	66,752		604,109
100204321	ADAIRSVILLE	GA		03/31/2025	9.250	53,395		1,100,000
100204322	DISTRICT HEIGHTS	MD		03/31/2025	10.775	59,779		323,692
100204323	CUMMING	GA		03/31/2025	8.800	85,001		644,906
100204325	ANTIOCH	CA		03/31/2025	8.700	46,170		338,859
100204326	GOODYEAR	AZ		03/31/2025	8.249	62,816		336,215
100204327	CHICAGO	IL		03/31/2025	7.525	261,164		470,186
100204328	HAMPTON	VA		03/31/2025	9.625	101,914		243,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204329	COTTONWOOD	AZ		03/31/2025	7.775	75,070		479,000
100204330	SEVIERVILLE	TN		03/31/2025	7.475	53,233		320,707
100204331	SAINT LOUIS	MO		03/31/2025	8.450	42,115		281,200
100204332	SAN DIEGO	CA		03/31/2025	9.625	49,040		726,588
100204333	WHITMORE LAKE	MI		03/31/2025	7.374	82,057		595,907
100204334	READING	PA		03/31/2025	8.775	30,585		323,229
100204335	WHITE MARSH	MD		03/31/2025	12.400	76,305		650,000
100204336	LOVELAND	CO		03/31/2025	7.574	55,001		537,774
100204337	RICHMOND	CA		03/31/2025	9.750	102,620		597,354
100204338	ELON	NC		03/31/2025	9.535	89,578		479,803
100204339	NORTH PRAIRIE	WI		03/31/2025	9.775	44,791		414,908
100204340	PLEASANT HILL	CA		03/31/2025	7.725	46,868		1,183,717
100204341	HILLSBORO	OR		03/31/2025	7.975	63,965		616,749
100204343	STOCKTON	CA		03/31/2025	7.324	56,301		467,998
100204344	TURLOCK	CA		03/31/2025	9.500	61,626		445,000
100204345	CARSON CITY	NV		03/31/2025	7.775	66,747		703,768
100204346	EDGEWATER	MD		03/31/2025	9.575	53,492		434,652
100204347	ROCKLIN	CA		03/31/2025	8.225	92,126		669,926
100204348	MARINA	CA		03/31/2025	9.125	53,395		1,005,323
100204349	PLEASANT PLAIN	OH		03/31/2025	8.990	345,190		750,000
100204350	ROANOKE	TX		03/31/2025	9.575	62,619		444,541
100204352	CAMBRIDGE	MD		03/31/2025	11.425	53,236		345,000
100204353	MARYSVILLE	OH		03/31/2025	8.600	102,699		411,228
100204354	NORWALK	OH		03/31/2025	8.150	25,551		166,392
100204355	WEST SACRAMENTO	CA		03/31/2025	8.600	42,672		618,547
100204356	HARLEYSVILLE	PA		03/31/2025	8.925	123,126		486,397
100204357	LOGANVILLE	GA		03/31/2025	7.949	41,778		346,970
100204358	KATY	TX		03/31/2025	9.000	195,038		640,000
100204359	GILBERT	AZ		03/31/2025	7.425	51,601		724,958
100204360	LAS VEGAS	NV		03/31/2025	7.724	30,601		428,633
100204361	LONGWOOD	FL		03/31/2025	6.990	61,298		521,467
100204362	CUMMING	GA		03/31/2025	6.875	109,937		686,307
100204363	STAFFORD	VA		03/31/2025	7.850	25,839		535,566
100204364	NORTH CANTON	OH		03/31/2025	8.990	26,081		321,294
100204365	PHOENIX	AZ		03/31/2025	9.325	41,306		322,482
100204366	LAKELAND	FL		03/31/2025	9.975	83,909		329,400
100204367	SURPRISE	AZ		03/31/2025	7.350	52,947		325,698
100204368	TUSTIN	CA		03/31/2025	7.675	31,980		1,080,029
100204369	ST. CLOUD	FL		03/31/2025	10.725	42,665		457,061
100204371	AUBURNDALE	FL		03/31/2025	9.125	26,658		352,382
100204372	PEMBROKE PINES	FL		03/31/2025	7.190	35,899		381,197
100204373	WILLIAMSBURG	VA		03/31/2025	8.925	52,419		467,092
100204374	BOYNTON BEACH	FL		03/31/2025	7.525	42,639		428,181
100204375	PERRY HALL	MD		03/31/2025	7.950	53,304		451,013
100204376	LONGMONT	CO		03/31/2025	6.890	153,227		817,702
100204377	YUKON	OK		03/31/2025	10.000	47,435		318,854
100204378	IDAHO FALLS	ID		03/31/2025	10.500	53,263		250,896
100204379	AIKEN	SC		03/31/2025	9.925	45,466		333,704
100204380	STERLING	VA		03/31/2025	7.140	90,973		622,107
100204381	JACKSON	MI		03/31/2025	9.475	47,246		279,000
100204382	BURLINGAME	CA		03/31/2025	8.090	49,242		2,231,215
100204383	WINSTON SALEM	NC		03/31/2025	8.475	53,310		333,511
100204384	MIDDLETOWN	NJ		03/31/2025	6.950	85,025		848,203
100204385	CRESTWOOD	KY		03/31/2025	11.250	72,749		450,000
100204386	EADS	TN		03/31/2025	8.425	47,456		705,633

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204387	LITTLETON	CO		03/31/2025	12.200	144,635		518,204
100204388	MARYSVILLE	WA		03/31/2025	9.700	63,536		538,468
100204389	COCOA	FL		03/31/2025	8.500	71,884		369,522
100204390	ST AUGUSTINE	FL		03/31/2025	7.475	47,632		511,896
100204391	ELIZABETHTOWN	KY		03/31/2025	9.525	98,109		258,162
100204392	SAN DIMAS	CA		03/31/2025	7.375	113,727		971,389
100204393	GREENSBURG	IN		03/31/2025	8.575	44,781		155,880
100204394	GRAND BLANC	MI		03/31/2025	10.850	69,337		280,052
100204395	FARMINGTON	MO		03/31/2025	9.100	26,618		164,694
100204396	COON RAPIDS	MN		03/31/2025	9.050	58,647		263,504
100204397	LIVERMORE	CA		03/31/2025	7.875	79,082		1,247,000
100204398	CORONA	CA		03/31/2025	7.375	135,135		857,415
100204399	COVINA	CA		03/31/2025	9.625	200,636		739,863
100204400	NEWARK	DE		03/31/2025	8.750	169,064		650,000
100204402	SPOKANE	WA		03/31/2025	8.125	211,690		1,500,000
100204403	TOMS RIVER	NJ		03/31/2025	10.000	154,473		554,680
100204404	NOBLESVILLE	IN		03/31/2025	9.500	127,258		605,000
100204405	OMRO	WI		03/31/2025	10.625	110,256		256,751
100204406	BONITA	CA		03/31/2025	8.250	107,338		1,109,000
100204407	CHICAGO	IL		04/01/2025	7.780	361,806		470,000
100204408	BIRMINGHAM	AL		04/01/2025	7.370	101,390		200,000
100204409	BADIN	NC		04/01/2025	7.950	119,069		165,000
100204410	LEXINGTON	NC		04/01/2025	7.970	83,004		115,000
100204412	CLEVELAND	OH		04/01/2025	8.650	124,379		165,000
100204414	CLEVELAND	OH		04/01/2025	8.500	153,825		200,000
100204416	ST. LOUIS	MO		04/01/2025	8.200	108,623		150,000
100204418	DETROIT	MI		04/01/2025	8.720	121,388		180,000
100204420	TRENTON	NJ		04/01/2025	7.850	198,416		280,000
100204422	SALISBURY MILLS	NY		04/01/2025	7.870	394,818		550,000
100204424	INDIANAPOLIS	IN		04/01/2025	8.350	120,493		155,000
100204426	ESPAOLA	NM		04/01/2025	8.020	167,558		303,000
100204427	DETROIT	MI		04/01/2025	8.540	108,665		140,000
100204429	SOUTHFIELDS	NY		04/01/2025	7.780	137,281		221,000
100204430	KANSAS CITY	KS		04/01/2025	7.420	129,478		180,000
100204432	CLEVELAND	OH		04/01/2025	8.500	131,134		170,000
100204434	FORT LAUDERDALE	FL		04/01/2025	8.490	482,438		775,000
100204436	BUFFALO	NY		04/01/2025	8.050	114,296		160,000
100204437	OLNEY	IL		04/01/2025	8.550	90,475		125,000
100204438	RANCHO CUCAMONGA	CA		04/03/2025	6.750	858,192		1,250,000
100204439	REDWOOD CITY	CA		04/03/2025	6.990	1,210,005		2,150,000
100204440	SUITLAND	MD		04/03/2025	7.000	201,791		315,000
100204441	HOLLISTER	CA		04/03/2025	8.250	440,606		570,000
100204442	CHINO HILLS	CA		04/03/2025	7.250	571,009		1,605,000
100204443	LOS ANGELES	CA		04/03/2025	7.500	358,614		635,000
100204444	GILROY	CA		04/03/2025	7.500	898,836		1,099,000
100204445	CORONA	CA		04/03/2025	7.125	1,128,740		1,500,000
100204447	SAGLE	ID		04/03/2025	7.500	696,076		925,000
100204448	CARSON	CA		04/03/2025	7.875	743,142		845,000
100204450	ZEBULON	NC		04/03/2025	7.000	192,446		275,000
100204451	ZEBULON	NC		04/03/2025	7.000	192,496		275,000
100204452	ZEBULON	NC		04/03/2025	7.000	192,419		275,000
100204454	ABERDEEN	MD		04/03/2025	6.875	162,641		235,000
100204455	OXNARD	CA		04/03/2025	7.750	1,381,304		2,100,000
100204456	SHENANDOAH	VA		04/03/2025	7.375	249,748		325,000
100204457	CHEVERLY	MD		04/03/2025	7.250	346,353		460,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204458	WESTLAKE VILLAGE	CA		04/03/2025	6.625	881,636		1,725,000
100204459	MIDWAY	UT		04/03/2025	6.500	420,162		1,005,000
100204460	OPA LOCKA	FL		04/03/2025	7.500	332,706		530,000
100204461	SAN TAN VALLEY	AZ		04/04/2025	7.750	310,948		550,000
100204462	OXNARD	CA		04/04/2025	7.000	448,106		800,000
100204463	CLERMONT	FL		04/04/2025	6.875	386,008		545,000
100204464	BROKEN BOW	OK		04/04/2025	7.250	817,083		995,000
100204465	LONG BRANCH	NJ		04/04/2025	8.000	298,402		340,000
100204466	DESERT HOT SPRINGS	CA		04/04/2025	8.250	408,993		470,000
100204467	TOLLESON	AZ		04/04/2025	7.875	433,646		800,000
100204468	SALEM	OR		04/04/2025	7.500	117,034		360,000
100204469	MARLBORO	NJ		04/04/2025	7.250	1,136,455		1,645,000
100204470	WASCO	CA		04/04/2025	8.000	210,751		305,000
100204471	COALVILLE	UT		04/04/2025	7.450	55,758		750,000
100204472	MEMPHIS	TN		04/04/2025	5.500	156,885		220,000
100204473	FRANKLIN	TN		04/04/2025	7.500	280,627		385,000
100204474	NEW ORLEANS	LA		04/04/2025	6.990	682,784		1,569,000
100204475	LANEXA	VA		04/04/2025	7.250	632,839		825,000
100204476	ALLENTOWN	PA		04/04/2025	7.500	271,306		340,000
100204477	ALLENTOWN	PA		04/04/2025	7.500	271,306		340,000
100204478	BEALS	ME		04/04/2025	7.125	295,029		670,000
100204479	YORKVILLE	IL		04/04/2025	8.125	252,785		290,000
100204480	OCALA	FL		04/04/2025	6.750	224,091		326,000
100204481	LITHIA SPRINGS	GA		04/04/2025	7.125	213,950		280,000
100204482	CLIFTON HEIGHTS	PA		04/04/2025	6.750	355,066		525,000
100204483	PITTSBURGH	PA		04/04/2025	7.750	123,319		160,000
100204484	RALEIGH	NC		04/04/2025	7.750	160,114		455,000
100204485	PHILADELPHIA	PA		04/04/2025	8.125	139,792		180,000
100204486	GENEVA	NY		04/04/2025	7.500	210,977		295,000
100204487	AUSTIN	TX		04/04/2025	7.375	208,487		500,000
100204488	HAYWARD	CA		04/04/2025	7.575	728,099		945,000
100204489	MILLVILLE	NJ		04/04/2025	7.990	239,473		340,000
100204490	STUART	FL		04/04/2025	7.375	172,930		300,000
100204491	MEMPHIS	TN		04/04/2025	7.625	121,583		148,000
100204492	RIVERVIEW	FL		04/04/2025	5.625	318,278		420,000
100204493	PERTH AMBOY	NJ		04/04/2025	7.375	424,459		580,000
100204494	PORT RICHEY	FL		04/04/2025	8.125	142,076		171,000
100204495	JERSEY CITY	NJ		04/04/2025	6.990	165,853		470,000
100204496	BUFFALO	NY		04/04/2025	7.490	382,975		525,000
100204497	HAMBURG	NY		04/04/2025	8.000	195,810		240,000
100204498	CHALMETTE	LA		04/04/2025	7.625	202,181		266,000
100204499	SALT LAKE CITY	UT		04/04/2025	7.500	328,242		615,000
100204500	YUMA	AZ		04/04/2025	7.740	251,444		323,000
100204501	ROCHESTER	NY		04/04/2025	8.125	195,085		235,000
100204502	DEERFIELD BEACH	FL		04/04/2025	7.750	571,002		730,000
100204503	YUMA	AZ		04/04/2025	7.240	112,368		155,000
100204504	YORKVILLE	IL		04/04/2025	7.325	225,058		300,000
100204505	LUPTON	MI		04/04/2025	8.125	240,686		312,000
100204506	LEHIGH ACRES	FL		04/04/2025	7.750	293,451		375,000
100204507	KINGSTON	OK		04/04/2025	7.250	205,460		310,000
100204508	VERO BEACH	FL		04/04/2025	7.375	179,066		230,000
100204509	RINGWOOD	NJ		04/04/2025	6.990	212,629		330,000
100204510	INVERNESS	FL		04/04/2025	7.500	131,341		250,000
100204511	MANDEVILLE	LA		04/04/2025	8.115	256,005		366,000
100204512	SPRING	TX		04/04/2025	7.250	161,772		455,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204513	CINCINNATI	OH		04/04/2025	7.500	143,668		200,000
100204514	CAPE CANAVERAL	FL		04/04/2025	7.125	236,212		380,000
100204515	RAVENNA	OH		04/04/2025	7.740	171,675		220,000
100204516	PORT ANGELES	WA		04/04/2025	7.500	360,482		500,000
100204517	BOISE	ID		04/04/2025	6.990	452,002		690,000
100204518	SEATTLE	WA		04/04/2025	7.740	946,593		1,211,000
100204519	PINE	AZ		04/04/2025	7.575	287,490		490,000
100204520	GIG HARBOR	WA		04/04/2025	7.375	266,379		455,000
100204521	CLARK	NJ		04/04/2025	7.125	512,828		850,000
100204522	SAN ANTONIO	TX		04/04/2025	7.625	136,506		178,000
100204523	ROSEMOUNT	MN		04/04/2025	6.875	247,804		325,000
100204524	SANDY	UT		04/04/2025	7.500	358,130		645,000
100204525	NEW RICHMOND	OH		04/04/2025	7.625	126,512		260,000
100204526	ELMENDORF	TX		04/04/2025	7.990	173,482		195,000
100204527	SUMTER	SC		04/04/2025	7.740	235,508		310,000
100204528	NEWBURGH	NY		04/04/2025	7.740	343,509		475,000
100204529	SHAKER HEIGHTS	OH		04/04/2025	7.740	153,629		203,000
100204530	DOVER	PA		04/04/2025	7.750	351,522		455,000
100204531	NAPERVILLE	IL		04/04/2025	7.200	519,038		960,000
100204532	GRANITE BAY	CA		04/04/2025	7.200	519,038		1,100,000
100204533	EDGEWATER	NJ		04/04/2025	7.740	441,053		570,000
100204534	N LAS VEGAS	NV		04/04/2025	6.990	252,812		415,000
100204535	VENTNOR CITY	NJ		04/04/2025	7.575	413,455		579,000
100204536	SAN MARCOS	CA		04/04/2025	6.990	273,101		1,290,000
100204537	LAS VEGAS	NV		04/04/2025	7.200	245,237		395,000
100204538	LAS VEGAS	NV		04/04/2025	7.375	309,262		430,000
100204539	DES PLAINES	IL		04/04/2025	7.075	204,194		310,000
100204540	ATHENS	OH		04/04/2025	7.740	221,765		285,000
100204541	BIG BEAR LAKE	CA		04/04/2025	7.375	240,407		585,000
100204542	LANSING	IL		04/04/2025	7.990	148,850		172,000
100204543	MEMPHIS	TN		04/04/2025	5.375	128,892		195,000
100204544	MORA	MN		04/04/2025	7.750	151,065		195,000
100204545	ROUND LAKE BEACH	IL		04/04/2025	7.625	141,627		175,000
100204546	TUCSON	AZ		04/04/2025	7.490	487,894		675,000
100204547	YORK	PA		04/04/2025	7.375	225,039		309,000
100204548	CORDOVA	TN		04/04/2025	5.750	168,114		245,000
100204549	MADISON	TN		04/04/2025	7.825	309,883		380,000
100204550	BREWTON	AL		04/04/2025	8.115	131,201		165,000
100204551	HENDERSON	NV		04/04/2025	7.375	300,846		400,000
100204552	RIVERSIDE	CA		04/04/2025	7.200	474,910		625,000
100204553	MURRIETA	CA		04/04/2025	7.375	320,882		414,500
100204554	MEMPHIS	TN		04/04/2025	5.990	122,185		175,000
100204555	ROUND LAKE BEACH	IL		04/04/2025	7.490	167,027		265,000
100204556	LUDLOW	KY		04/04/2025	7.075	269,661		375,000
100204557	LAKEWOOD	OH		04/04/2025	7.740	333,531		467,000
100204558	BOCA RATON	FL		04/04/2025	7.115	257,999		540,000
100204559	BROOKVILLE	OH		04/04/2025	7.375	116,965		165,000
100204560	GREENVILLE	TX		04/04/2025	7.625	166,403		246,000
100204561	BALA CYNWYD	PA		04/04/2025	7.375	190,399		251,000
100204562	SMITHVILLE	OH		04/04/2025	7.740	136,888		175,000
100204563	COLUMBUS	OH		04/04/2025	7.125	169,533		515,000
100204564	EASTON	PA		04/04/2025	6.875	126,722		338,000
100204565	WEST NEW YORK	NJ		04/04/2025	7.490	889,765		1,200,000
100204566	COLUMBUS	OH		04/04/2025	7.950	116,846		200,000
100204567	CLEVELAND	OH		04/04/2025	6.875	227,304		305,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204568	NORTH OLMSTED	OH		04/04/2025	7.375	160,509		300,000
100204569	PITTSBURGH	PA		04/04/2025	7.375	170,661		245,000
100204570	POTTSTOWN	PA		04/04/2025	6.750	141,321		230,000
100204571	WEXFORD	PA		04/04/2025	7.125	256,704		340,000
100204572	WARRINGTON	PA		04/04/2025	7.575	174,674		250,000
100204573	CROSS JUNCTION	VA		04/04/2025	7.990	362,047		480,000
100204574	FOLCROFT	PA		04/04/2025	6.875	145,850		193,000
100204575	MEMPHIS	TN		04/04/2025	5.500	158,252		220,000
100204576	FAIRFAX	VA		04/04/2025	6.875	165,161		307,000
100204577	SAINT LOUIS	MO		04/04/2025	5.500	133,292		190,000
100204578	MEMPHIS	TN		04/04/2025	5.375	120,701		180,000
100204579	JACKSONVILLE	AR		04/04/2025	7.750	149,627		185,000
100204580	WINCHESTER	TN		04/04/2025	7.750	263,193		340,000
100204581	BALTIMORE	MD		04/04/2025	7.990	204,981		235,000
100204582	NORTH LITTLE ROCK	AR		04/04/2025	5.500	121,044		168,000
100204583	MEMPHIS	TN		04/04/2025	5.375	150,719		225,000
100204584	MEMPHIS	TN		04/04/2025	5.500	151,059		210,000
100204585	NORTH LITTLE ROCK	AR		04/04/2025	5.750	168,114		245,000
100204586	JACKSONVILLE	AR		04/04/2025	5.500	115,355		165,000
100204587	OKLAHOMA CITY	OK		04/04/2025	5.500	191,564		268,000
100204588	CHICAGO	IL		04/04/2025	7.750	253,105		325,000
100204589	MEMPHIS	TN		04/04/2025	5.750	116,762		170,000
100204590	MILLINGTON	TN		04/04/2025	5.750	150,959		225,000
100204591	CHICAGO	IL		04/04/2025	7.490	194,517		250,000
100204592	LITTLE ROCK	AR		04/04/2025	5.750	175,438		256,000
100204593	FENNVILLE	MI		04/04/2025	7.325	259,416		510,000
100204594	MEMPHIS	TN		04/04/2025	6.500	113,667		150,000
100204595	MEMPHIS	TN		04/04/2025	5.750	150,959		220,000
100204596	CHICAGO	IL		04/04/2025	7.990	470,638		645,000
100204597	WARD	AR		04/04/2025	5.875	170,737		232,000
100204598	ROUND LAKE BEACH	IL		04/04/2025	7.625	192,505		241,000
100204599	SUNRISE	FL		04/04/2025	7.500	229,998		315,000
100204600	FOX LAKE	IL		04/04/2025	7.490	206,933		270,000
100204601	ROUND LAKE	IL		04/04/2025	7.490	158,423		209,000
100204602	WARD	AR		04/04/2025	5.875	167,755		230,000
100204603	CHICAGO	IL		04/04/2025	7.625	226,954		360,000
100204604	DALY CITY	CA		04/04/2025	7.490	261,309		980,000
100204605	CONCORD	CA		04/04/2025	7.200	671,499		1,060,000
100204606	OCEANSIDE	CA		04/04/2025	7.075	475,274		1,099,000
100204607	HUGO	MN		04/04/2025	5.875	265,666		387,000
100204608	PEARLAND	TX		04/04/2025	7.875	427,940		550,000
100204609	MULLICA HILL	NJ		04/04/2025	6.500	153,955		311,000
100204610	WEST ORANGE	NJ		04/04/2025	7.625	248,974		325,000
100204611	MONTAGUE	NJ		04/04/2025	7.375	272,675		360,000
100204612	LEDGEWOOD	NJ		04/04/2025	7.250	304,952		400,000
100204613	RALEIGH	NC		04/04/2025	6.950	210,836		1,038,000
100204614	EULESS	TX		04/04/2025	6.875	189,192		365,000
100204615	ROWLETT	TX		04/04/2025	7.325	203,474		281,000
100204616	TYLER	TX		04/04/2025	7.490	114,755		154,000
100204617	DURHAM	NC		04/04/2025	7.250	234,479		445,000
100204618	WEST READING	PA		04/04/2025	7.740	196,563		253,000
100204619	PHILADELPHIA	PA		04/04/2025	8.125	119,354		145,000
100204620	NORTH LAS VEGAS	NV		04/04/2025	7.450	146,403		458,000
100204621	ALEXANDRIA	VA		04/04/2025	6.750	485,613		805,000
100204622	TEMPE	AZ		04/04/2025	7.240	125,528		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204623	SAVANNAH	GA		04/04/2025	7.490	230,932		315,000
100204624	CAMDEN	NJ		04/04/2025	7.490	147,076		226,000
100204625	PETALUMA	CA		04/04/2025	7.625	625,060		817,500
100204626	RIVIERA BEACH	FL		04/04/2025	6.625	191,604		260,000
100204627	FORT LAUDERDALE	FL		04/04/2025	7.375	105,525		259,000
100204628	ALTURAS	CA		04/04/2025	7.325	174,678		233,000
100204629	DURHAM	NC		04/04/2025	6.950	202,323		535,000
100204630	AIKEN	SC		04/04/2025	7.625	310,647		430,000
100204631	NAPLES	FL		04/04/2025	7.625	438,637		550,000
100204632	WINDSOR	CA		04/04/2025	7.575	1,010,330		1,568,000
100204633	ROCKLEDGE	FL		04/04/2025	7.575	116,625		150,000
100204634	CHARLOTTE	NC		04/04/2025	7.875	273,617		355,000
100204635	NAPLES	FL		04/04/2025	7.500	305,759		378,000
100204636	SCOTTSDALE	AZ		04/04/2025	6.990	206,553		395,000
100204637	BOCA RATON	FL		04/04/2025	6.990	121,833		237,000
100204638	PHOENIX	AZ		04/04/2025	7.875	339,659		420,000
100204639	HUGO	MN		04/04/2025	6.990	132,913		200,000
100204640	FLORENCE	AZ		04/04/2025	7.490	263,826		375,000
100204641	PHOENIX	AZ		04/04/2025	7.500	256,923		330,000
100204642	MONTGOMERY	AL		04/04/2025	7.740	140,189		185,000
100204643	PHOENIX	AZ		04/04/2025	7.740	626,516		765,000
100204644	PHOENIX	AZ		04/04/2025	7.250	319,463		540,000
100204645	VAIL	AZ		04/04/2025	6.875	225,449		395,000
100204646	SEFFNER	FL		04/04/2025	7.125	210,047		405,000
100204647	ROCHESTER	NH		04/04/2025	7.875	567,169		725,000
100204648	GLENDALE	AZ		04/04/2025	6.750	299,882		490,000
100204649	BROCKTON	MA		04/04/2025	7.375	466,143		679,500
100204650	GLOUCESTER	MA		04/04/2025	7.000	319,038		880,000
100204651	WAKEFIELD	MA		04/04/2025	7.000	687,930		909,000
100204652	FRANKLIN	MA		04/04/2025	7.115	242,054		390,000
100204653	TUCSON	AZ		04/04/2025	7.240	135,178		270,000
100204654	GREEN VALLEY	AZ		04/04/2025	7.740	207,654		315,000
100204655	YUMA	AZ		04/04/2025	7.075	201,568		282,000
100204656	TUCSON	AZ		04/04/2025	7.500	200,788		305,000
100204657	SPRINGFIELD	MA		04/04/2025	7.750	229,298		305,000
100204658	BOSTON	MA		04/04/2025	6.250	280,465		685,000
100204659	EVERETT	MA		04/04/2025	7.250	192,330		270,000
100204660	DORCHESTER	MA		04/04/2025	6.990	609,781		800,000
100204661	SEATTLE	WA		04/04/2025	7.625	648,905		840,000
100204662	HILLSBORO	OR		04/04/2025	7.250	248,771		439,000
100204663	HOT SPRINGS NATIONAL P	AR		04/04/2025	8.125	335,837		440,000
100204664	GUNNISON	CO		04/04/2025	6.875	334,400		445,000
100204665	MOLALLA	OR		04/04/2025	7.375	312,024		564,500
100204666	DERRY	NH		04/04/2025	7.500	259,768		341,000
100204667	YAKIMA	WA		04/04/2025	7.375	405,906		525,000
100204668	WOODBRIDGE	VA		04/04/2025	7.325	238,128		380,000
100204669	TACOMA	WA		04/04/2025	6.990	155,112		506,000
100204670	HARRISON	NY		04/04/2025	7.490	187,721		280,000
100204671	SPRING VALLEY	NY		04/04/2025	7.625	808,678		1,040,000
100204672	SPRING VALLEY	NY		04/04/2025	7.490	664,345		850,000
100204673	MONSEY	NY		04/04/2025	7.450	846,167		1,190,000
100204674	GASTONIA	NC		04/04/2025	7.375	280,104		324,000
100204675	NEWPORT BEACH	CA		04/04/2025	7.250	207,864		2,415,000
100204676	HAYDEN	ID		04/04/2025	7.625	576,464		754,000
100204677	CHASKA	MN		04/04/2025	7.750	218,847		283,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204678	POUGHKEEPSIE	NY		04/04/2025	7.250	613,651		790,000
100204679	REDMOND	OR		04/04/2025	7.375	314,943		434,000
100204680	GARNERVILLE	NY		04/04/2025	7.325	368,852		510,000
100204681	BUFFALO	NY		04/04/2025	7.200	235,812		396,000
100204682	MAMMOTH LAKES	CA		04/04/2025	7.740	661,117		869,000
100204683	ELMWOOD PARK	IL		04/04/2025	7.575	177,538		250,000
100204684	CROMWELL	CT		04/04/2025	7.625	128,112		170,000
100204685	CENTEREACH	NY		04/04/2025	7.625	495,541		600,000
100204686	SAN FRANCISCO	CA		04/04/2025	6.875	685,807		1,355,000
100204687	MODESTO	CA		04/04/2025	7.750	484,397		625,000
100204688	SALINAS	CA		04/04/2025	6.625	353,468		750,000
100204689	THE VILLAGES	FL		04/04/2025	7.490	411,754		536,000
100204690	CORAL SPRINGS	FL		04/04/2025	6.990	297,626		791,000
100204691	MEMPHIS	TN		04/04/2025	7.625	138,242		178,000
100204692	HENDERSON	NV		04/04/2025	7.375	255,594		410,000
100204693	BRIDGEPORT	CT		04/04/2025	7.125	209,804		565,000
100204694	OCALA	FL		04/04/2025	7.990	168,910		223,000
100204695	SAN JOS DEL CABO	MEX		04/07/2025	9.870	2,846,500		5,816,537
100204696	SAN JOS DEL CABO	MEX		04/07/2025	8.580	3,000,000		9,878,084
100204697	TULUM	MEX		04/07/2025	10.770	193,900		269,058
100204698	PLAYA DEL CARMEN	MEX		04/07/2025	11.050	323,796		540,110
100204699	PLAYA DEL CARMEN	MEX		04/07/2025	10.260	458,769		706,450
100204700	TULUM	MEX		04/07/2025	10.620	207,000		269,058
100204701	TULUM	MEX		04/07/2025	10.380	100,800		254,484
100204702	BELLFLOWER	CA		04/08/2025	7.625	708,214		855,000
100204703	RIVERSIDE	CA		04/08/2025	7.999	424,016		920,000
100204704	LAKEWOOD	CO		04/08/2025	7.125	265,296		455,000
100204705	BUFORD	GA		04/08/2025	6.875	438,644		575,000
100204706	GREENSBORO	NC		04/08/2025	7.250	108,286		230,000
100204707	FONTANA	CA		04/08/2025	8.000	495,682		630,000
100204708	VIRGINIA BEACH	VA		04/08/2025	7.250	402,756		484,000
100204709	HONOLULU	HI		04/08/2025	7.000	479,631		797,000
100204710	AGOURA HILLS	CA		04/08/2025	7.500	364,748		850,000
100204711	GREENSBORO	NC		04/08/2025	6.875	233,465		375,000
100204712	MONTEBELLO	CA		04/08/2025	7.500	553,410		670,000
100204713	HOCKLEY	TX		04/08/2025	7.125	232,604		339,000
100204714	BAKERSFIELD	CA		04/08/2025	8.375	285,976		365,000
100204716	ASHEBORO	NC		04/08/2025	7.750	165,962		226,000
100204717	WATSONVILLE	CA		04/08/2025	6.750	638,097		1,417,000
100204718	MORENO VALLEY	CA		04/08/2025	7.500	524,670		635,000
100204719	MORENO VALLEY	CA		04/08/2025	7.375	328,363		538,000
100204720	LAS VEGAS	NV		04/08/2025	7.500	1,232,703		1,500,000
100204721	LOS ANGELES (HARBOR CITY AREA)	CA		04/08/2025	8.375	545,513		983,000
100204723	RANCHO SANTA MARGARITA	CA		04/08/2025	7.750	371,641		490,000
100204724	CARY	NC		04/08/2025	7.750	758,120		918,000
100204725	CORAL SPRINGS	FL		04/08/2025	7.250	558,466		680,000
100204726	ORANGE	CA		04/08/2025	7.875	1,825,092		2,200,000
100204727	LAS VEGAS	NV		04/08/2025	7.500	163,193		195,000
100204728	ASHEBORO	NC		04/08/2025	7.750	246,005		335,000
100204729	CERRITOS	CA		04/08/2025	7.125	974,441		1,178,000
100204730	GREENSBORO	NC		04/08/2025	7.250	145,295		186,000
100204733	PHOENIX	AZ		04/09/2025	7.875	164,693		390,000
100204734	OAKLAND	CA		04/09/2025	7.250	340,478		825,000
100204735	VENTURA	CA		04/09/2025	8.000	371,993		462,000
100204736	GRANBURY	TX		04/09/2025	8.375	192,938		245,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204737	SEASIDE	CA		04/09/2025	7.250	491,188		784,000
100204738	OCOEE	FL		04/09/2025	6.875	389,811		484,900
100204739	SAN RAFAEL	CA		04/09/2025	7.875	635,555		1,215,000
100204740	MAMMOTH LAKES	CA		04/10/2025	7.250	1,330,388		2,195,000
100204741	CANON CITY	CO		04/10/2025	7.625	319,118		390,000
100204742	MARTINEZ	CA		04/10/2025	7.500	327,600		582,000
100204743	SACRAMENTO	CA		04/10/2025	8.750	570,346		620,000
100204744	EDWARDS	CO		04/10/2025	6.999	2,050,469		6,700,000
100204745	LOS ANGELES	CA		04/10/2025	6.625	1,018,188		1,402,000
100204746	LOS ANGELES	CA		04/10/2025	6.875	1,477,079		2,418,000
100204747	LOS ANGELES	CA		04/10/2025	6.750	2,894,199		5,200,000
100204748	CERRITOS	CA		04/10/2025	8.000	963,688		2,000,000
100204749	CERES	CA		04/10/2025	6.500	262,454		495,000
100204750	SUN VALLEY	CA		04/10/2025	6.000	288,521		810,000
100204751	VACAVILLE	CA		04/09/2025	6.999	365,404		495,001
100204752	ORLANDO	FL		04/09/2025	6.999	169,581		300,000
100204753	INDIANAPOLIS	IN		04/09/2025	6.999	121,872		184,000
100204755	ELK GROVE	CA		04/09/2025	7.875	320,250		485,000
100204756	ONTARIO	CA		04/09/2025	6.999	418,547		598,000
100204757	SCHERTZ	TX		04/09/2025	6.625	288,764		415,000
100204758	RIVERSIDE	CA		04/09/2025	7.250	689,970		895,000
100204762	PATTERSON	CA		04/09/2025	7.499	393,809		545,000
100204763	MIAMI	FL		04/09/2025	6.999	306,250		450,000
100204764	LAS VEGAS	NV		04/09/2025	6.499	176,654		255,000
100204766	SIERRA MADRE	CA		04/09/2025	7.125	1,014,401		1,650,000
100204768	MESQUITE	TX		04/09/2025	7.250	170,435		239,000
100204770	FORT WORTH	TX		04/09/2025	6.875	128,200		170,000
100204771	PATTERSON	CA		04/09/2025	6.625	329,641		515,000
100204774	LAS VEGAS	NV		04/09/2025	6.990	276,579		385,000
100204775	FORT WORTH	TX		04/09/2025	6.875	126,492		170,000
100204777	OPELIKA	AL		04/09/2025	7.375	170,277		217,000
100204778	HYATTSVILLE	MD		04/09/2025	6.999	129,262		170,000
100204779	PATTERSON	CA		04/09/2025	6.625	330,434		560,000
100204780	INGLEWOOD	CA		04/09/2025	6.625	331,231		575,000
100204783	HASKELL	OK		04/09/2025	6.625	134,541		184,000
100204785	FORT WORTH	TX		04/09/2025	6.875	132,044		175,000
100204786	PETERSBURG	VA		04/09/2025	7.750	272,527		350,000
100204790	FORT WORTH	TX		04/09/2025	6.875	132,356		178,000
100204793	WASHINGTON	DC		04/09/2025	7.250	398,563		560,000
100204794	RALSTON	NE		04/09/2025	6.999	176,034		230,000
100204795	INDIANAPOLIS	IN		04/09/2025	7.999	168,000		299,000
100204796	OWASSO	OK		04/09/2025	7.375	130,398		180,000
100204798	WASHINGTON	DC		04/09/2025	6.999	409,630		630,000
100204799	WILMETTE	IL		04/09/2025	6.499	282,393		440,000
100204800	BLUE SPRINGS	MO		04/09/2025	7.750	194,040		264,000
100204801	GRAND PRAIRIE	TX		04/09/2025	7.250	178,124		232,000
100204802	PHOENIX	AZ		04/09/2025	6.625	208,768		299,000
100204803	BAKERSFIELD	CA		04/09/2025	6.999	171,975		375,000
100204804	BALTIMORE	MD		04/09/2025	6.999	316,492		520,000
100204805	RIVERSIDE	CA		04/09/2025	6.875	514,614		1,190,000
100204806	MONROVIA	CA		04/09/2025	6.625	234,785		980,000
100204807	CLARKSTON	GA		04/09/2025	8.375	107,509		166,000
100204808	LOS ANGELES	CA		04/09/2025	6.625	287,796		475,000
100204809	UPPER MARLBORO	MD		04/09/2025	7.125	167,700		485,000
100204810	BEGGS	OK		04/09/2025	6.625	126,553		175,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204812	ROCKPORT	TX		04/09/2025	6.999	146,222		205,000
100204814	WORCESTER	MA		04/09/2025	6.625	633,023		860,000
100204815	STEVINSON	CA		04/09/2025	6.499	236,993		550,000
100204816	VICTORVILLE	CA		04/09/2025	6.750	177,389		350,000
100204818	MONROVIA	CA		04/09/2025	6.625	255,216		950,000
100204819	GILROY	CA		04/09/2025	6.750	1,394,295		1,700,000
100204821	SAN JOSE	CA		04/09/2025	6.625	1,057,140		1,365,000
100204822	KISSIMMEE	FL		04/09/2025	6.625	217,169		355,000
100204823	NORTH MIAMI	FL		04/09/2025	6.999	421,376		610,000
100204824	SACRAMENTO	CA		04/09/2025	6.750	264,959		400,000
100204825	COMPTON	CA		04/09/2025	10.375	667,800		810,000
100204826	DENTON	TX		04/09/2025	7.125	120,748		340,000
100204827	LAKE FOREST	IL		04/09/2025	6.999	820,724		1,850,000
100204828	MONROVIA	CA		04/09/2025	6.625	234,349		1,000,000
100204829	CARLSBAD	CA		04/09/2025	6.499	486,361		950,000
100204830	BOONSBORO	MD		04/09/2025	7.625	303,278		350,000
100204832	MACON	GA		04/09/2025	6.375	120,423		169,000
100204834	LOS ANGELES	CA		04/09/2025	6.999	317,748		845,000
100204835	ALEXANDRIA	VA		04/09/2025	7.250	431,225		660,000
100204836	LAS VEGAS	NV		04/09/2025	7.875	355,079		430,000
100204837	TULARE	CA		04/09/2025	7.875	195,223		317,000
100204838	HAYWARD	CA		04/09/2025	7.375	499,684		655,000
100204839	REEDLEY	CA		04/09/2025	7.250	353,836		550,000
100204840	LONG BEACH	CA		04/09/2025	6.875	575,583		830,000
100204841	WOOD VILLAGE	OR		04/09/2025	7.499	547,686		626,000
100204842	COLORADO SPRINGS	CO		04/09/2025	6.375	523,085		750,000
100204843	WESTMINSTER	CA		04/09/2025	7.750	681,576		820,000
100204844	BELMONT	CA		04/09/2025	6.750	1,401,387		1,710,000
100204845	FORT WORTH	TX		04/09/2025	6.875	130,799		185,000
100204846	TOANO	VA		04/09/2025	7.625	239,839		291,000
100204848	PALMDALE	CA		04/09/2025	7.499	252,629		430,000
100204849	SANTA CLARITA CANYON COUNTRY	CA		04/09/2025	8.999	754,463		855,000
100204850	PASADENA	MD		04/09/2025	6.875	362,744		700,000
100204851	LANHAM	MD		04/09/2025	7.875	353,522		500,000
100204852	SPRING	TX		04/09/2025	7.499	188,942		245,000
100204853	QUEEN CREEK	AZ		04/09/2025	8.625	1,989,855		3,100,000
100204854	HIGHLAND	CA		04/09/2025	7.250	605,956		729,000
100204855	HESPERIA	CA		04/09/2025	9.250	405,405		464,000
100204856	PLYMOUTH	MN		04/09/2025	6.499	1,230,473		1,597,000
100204857	PAHRUMP	NV		04/09/2025	7.750	367,500		450,000
100204858	MALDEN	MA		04/09/2025	6.999	369,600		790,000
100204859	AUSTIN	TX		04/09/2025	7.999	336,000		404,000
100204860	CARMEL	CA		04/09/2025	6.625	2,752,705		9,000,000
100204861	WESTMINSTER	CA		04/09/2025	6.999	335,411		870,000
100204862	ATWATER	CA		04/09/2025	7.999	451,135		677,000
100204863	PALMDALE	CA		04/09/2025	6.499	243,088		500,000
100204864	ANAHEIM	CA		04/09/2025	7.999	5,050,763		7,100,000
100204865	SAN BERNARDINO	CA		04/09/2025	8.875	416,798		475,000
100204866	WHITE PLAINS	MD		04/09/2025	7.499	421,095		620,000
100204867	PANAMA CITY BEACH	FL		04/09/2025	7.499	452,540		575,000
100204868	WOODLAND HILLS	CA		04/09/2025	6.999	1,942,569		2,500,000
100204869	LA PUENTE	CA		04/09/2025	7.125	506,154		607,000
100204870	LA CRESCENTA	CA		04/09/2025	6.375	1,033,869		1,625,000
100204871	VERNAL	UT		04/09/2025	6.999	483,735		720,000
100204872	CLINTON	MD		04/09/2025	8.375	429,743		490,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204873	ARTESIA	CA		04/09/2025	6.999	608,005		739,000
100204874	PANORAMA CITY	CA		04/09/2025	7.375	1,185,915		1,525,000
100204875	PASADENA	CA		04/09/2025	7.499	625,442		1,600,000
100204876	GRAND PRAIRIE	TX		04/09/2025	6.999	321,381		396,000
100204877	MIAMI	FL		04/09/2025	6.999	685,888		860,000
100204878	JOHNSTON	RI		04/09/2025	8.750	307,965		420,000
100204879	KIRKLAND	WA		04/10/2025	7.875	1,035,074		1,251,000
100204880	MONROE	NC		04/10/2025	7.500	104,672		310,000
100204882	HAINES CITY	FL		04/10/2025	6.990	153,188		269,000
100204883	MOBILE	AL		04/10/2025	7.500	166,807		215,000
100204884	ODESSA	TX		04/10/2025	7.250	202,646		245,000
100204885	MESQUITE	TX		04/10/2025	7.375	229,387		297,500
100204886	TUCSON	AZ		04/10/2025	6.875	233,678		433,000
100204887	CAVE CREEK	AZ		04/10/2025	7.250	1,015,317		1,325,000
100204888	AUSTIN	TX		04/10/2025	6.750	446,399		610,000
100204889	ALEXANDRIA	VA		04/10/2025	8.500	545,336		651,000
100204890	PORTLAND	OR		04/10/2025	7.375	392,327		600,000
100204892	COVINGTON	LA		04/10/2025	7.625	1,205,237		1,500,000
100204893	MORENO VALLEY	CA		04/10/2025	7.625	341,965		685,000
100204894	ATHENS	GA		04/10/2025	6.990	200,434		264,000
100204895	OAKLAND PARK	FL		04/10/2025	7.250	351,907		565,000
100204896	ARGYLE	TX		04/10/2025	7.250	156,699		485,000
100204897	CUTLER BAY	FL		04/10/2025	6.750	362,395		650,000
100204898	HURRICANE	UT		04/10/2025	9.990	352,750		375,000
100204899	FORT LAUDERDALE	FL		04/10/2025	7.375	404,619		605,000
100204901	COLOMA	MI		04/10/2025	9.625	156,455		555,000
100204902	ENGLEWOOD	CO		04/10/2025	7.625	2,016,605		2,450,000
100204903	BRIDGEVILLE	DE		04/10/2025	6.990	255,680		350,000
100204904	MORGAN HILL	CA		04/10/2025	7.375	1,494,595		1,800,000
100204905	CONCORD	NC		04/10/2025	8.375	214,335		666,000
100204906	MIAMI	FL		04/10/2025	6.875	243,585		387,000
100204907	MICHIGAN CITY	IN		04/10/2025	6.990	273,800		424,000
100204908	TOMS RIVER	NJ		04/10/2025	8.500	280,967		315,000
100204909	ORLANDO	FL		04/10/2025	8.250	149,840		190,500
100204910	PORTLAND	OR		04/10/2025	7.375	251,471		325,000
100204911	MARLIN	TX		04/10/2025	8.250	268,629		321,000
100204912	BUELLTON	CA		04/10/2025	7.250	386,291		870,000
100204913	WASHINGTON	DC		04/10/2025	7.375	808,549		1,095,000
100204914	CAPE CANAVERAL	FL		04/10/2025	6.990	316,097		422,000
100204915	RICHMOND	TX		04/10/2025	7.750	404,843		504,000
100204916	OCALA	FL		04/10/2025	6.990	316,111		420,000
100204917	HOCKLEY	TX		04/10/2025	7.375	195,245		281,000
100204918	IDAHO FALLS	ID		04/10/2025	7.250	424,287		512,000
100204919	HOT SPRINGS	AR		04/10/2025	7.750	268,610		338,000
100204920	SCOTTSDALE	AZ		04/10/2025	7.625	318,969		380,000
100204921	PHOENIX	AZ		04/10/2025	9.125	293,626		350,000
100204922	MISSION VIEJO	CA		04/10/2025	7.500	1,286,458		1,590,000
100204923	LOS ANGELES	CA		04/10/2025	6.990	2,047,377		3,070,000
100204924	CHARLES TOWN	WV		04/10/2025	7.750	253,567		343,000
100204925	SACRAMENTO	CA		04/10/2025	7.875	579,491		625,000
100204926	MIAMI	FL		04/10/2025	7.375	564,768		660,000
100204927	WILLOUGHBY HILLS	OH		04/10/2025	6.750	174,974		473,000
100204928	IRVINE	CA		04/10/2025	6.875	483,670		770,000
100204929	LOS ANGELS (CHATSWORTH AREA)	CA		04/10/2025	7.125	861,950		1,060,000
100204930	LAPEER	MI		04/10/2025	7.750	376,684		514,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204931	PANAMA CITY BEACH	FL		04/10/2025	7.990	581,866		675,000
100204932	MANDEVILLE	LA		04/10/2025	7.500	1,360,474		1,670,000
100204933	SOMERVILLE	NJ		04/10/2025	7.375	356,315		485,000
100204934	GRAY	TN		04/10/2025	8.250	183,627		540,000
100204935	EVERETT	WA		04/10/2025	7.250	678,261		840,000
100204936	GOLDEN	CO		04/10/2025	7.625	1,584,781		2,190,000
100204937	SCHERTZ	TX		04/10/2025	7.250	148,031		207,500
100204938	SPRING	TX		04/10/2025	7.250	200,925		304,000
100204939	CANYON LAKE	TX		04/10/2025	8.625	209,876		615,000
100204942	VAN ALSTYNE	TX		04/10/2025	7.375	525,416		684,000
100204943	IRVING	TX		04/10/2025	7.625	306,528		400,000
100204944	CONNERSVILLE	IN		04/10/2025	8.250	194,269		248,000
100204945	BOLIVIA	NC		04/10/2025	8.750	303,800		386,000
100204946	DELRAY BEACH	FL		04/10/2025	6.990	322,606		630,000
100204947	LAKE HAVASU CITY	AZ		04/10/2025	8.990	386,734		430,000
100204948	ANAHEIM	CA		04/10/2025	6.750	737,621		1,050,000
100204949	CASTLE ROCK	CO		04/10/2025	6.750	912,654		1,172,000
100204950	BALDWIN PARK	CA		04/10/2025	7.375	854,693		1,100,000
100204951	OCALA	FL		04/10/2025	7.875	215,102		315,000
100204952	ROCKY MOUNT	NC		04/10/2025	6.875	286,668		385,000
100204953	LOS ANGELES	CA		04/10/2025	7.750	351,502		750,000
100204954	SACRAMENTO	CA		04/10/2025	7.625	283,582		390,000
100204955	PUNTA GORDA	FL		04/10/2025	6.990	384,136		500,000
100204956	HAMPTON	VA		04/10/2025	7.375	212,646		294,000
100204957	PROSPER	TX		04/10/2025	7.375	897,510		1,395,000
100204958	WEST CHESTER	OH		04/10/2025	7.250	254,662		335,000
100204959	GRANITE BAY	CA		04/10/2025	8.625	1,291,057		1,460,500
100204960	SALINAS	CA		04/10/2025	9.990	648,719		780,000
100204961	SAN ANTONIO	TX		04/10/2025	8.750	472,213		660,000
100204962	MARION	IL		04/10/2025	8.375	191,401		235,000
100204963	ROCKVILLE	VA		04/10/2025	8.250	513,172		665,000
100204964	FREEPORT	FL		04/10/2025	9.000	500,077		610,000
100204965	ANGLETON	TX		04/10/2025	7.250	135,913		220,000
100204966	NASHVILLE	TN		04/10/2025	7.375	338,693		490,000
100204967	LAS VEGAS	NV		04/10/2025	6.625	467,866		587,825
100204968	DENVER	CO		04/10/2025	7.500	519,669		750,000
100204969	BAKERSFIELD	CA		04/10/2025	7.750	146,892		175,000
100204970	PHOENIX	AZ		04/10/2025	7.875	168,729		230,000
100204971	ONTARIO	OR		04/10/2025	7.875	299,885		360,000
100204972	MORGAN HILL	CA		04/10/2025	7.375	1,185,223		1,429,000
100204973	LOS ANGELES	CA		04/10/2025	8.375	566,648		685,000
100204974	SCOTTSDALE	AZ		04/10/2025	7.500	2,181,840		2,680,000
100204975	BATON ROUGE	LA		04/10/2025	7.500	115,414		238,000
100204976	KEY LARGO	FL		04/10/2025	7.375	1,361,005		3,900,000
100204977	OLYMPIA	WA		04/10/2025	7.875	686,776		800,000
100204978	BISMARCK	AR		04/10/2025	7.990	218,400		265,000
100204980	GLEN ROSE	TX		04/10/2025	7.500	115,435		245,000
100204981	MAIDEN	NC		04/10/2025	7.990	354,311		405,000
100204982	GLEN ROSE	TX		04/10/2025	7.500	123,043		268,000
100204983	SAINT LOUIS	MO		04/10/2025	9.990	179,914		262,000
100204984	WINDSOR	CA		04/10/2025	7.125	733,137		1,373,000
100204985	WESTERVILLE	OH		04/10/2025	7.875	1,441,796		1,910,000
100204986	HIALEAH	FL		04/10/2025	7.625	470,179		750,000
100204987	WEST HOLLYWOOD	CA		04/10/2025	7.375	361,004		1,180,000
100204988	ARIZONA CITY	AZ		04/10/2025	9.625	197,148		295,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204989	HALLANDALE BEACH	FL		04/10/2025	7.375	261,013		350,000
100204990	DENVER	CO		04/10/2025	8.500	566,657		675,000
100204991	NASHVILLE	TN		04/10/2025	6.990	1,468,317		2,400,000
100204993	BRADENTON	FL		04/10/2025	7.375	467,786		660,000
100204994	MURRIETA	CA		04/10/2025	7.125	745,825		920,000
100204995	SEATTLE	WA		04/10/2025	7.250	805,042		1,825,000
100204996	DOWNINGTOWN	PA		04/10/2025	7.500	380,768		525,000
100204997	PUNTA GORDA	FL		04/10/2025	7.990	382,573		495,000
100204998	CAPE CORAL	FL		04/10/2025	7.875	503,886		625,000
100204999	HONOLULU	HI		04/10/2025	7.875	658,591		800,000
100205000	CUTLER BAY	FL		04/10/2025	6.875	279,316		546,000
100205001	WINTERGREEN RESORT	VA		04/10/2025	8.125	335,276		428,000
100205002	GREELEY	CO		04/10/2025	7.250	344,494		493,000
100205003	LEWISTON	ID		04/10/2025	7.990	372,453		445,000
100205004	MIAMI	FL		04/10/2025	7.750	805,069		1,101,000
100205005	SANTA CLARITA	CA		04/10/2025	7.500	530,334		650,000
100205006	MIAMI BEACH	FL		04/10/2025	7.990	369,927		475,000
100205007	BRIGHAM CITY	UT		04/10/2025	7.500	214,310		382,000
100205009	MANSFIELD	TX		04/10/2025	7.500	478,294		548,000
100205010	BOLINGBROOK	IL		04/10/2025	7.625	277,004		337,000
100205011	PALM COAST	FL		04/10/2025	7.750	254,980		305,000
100205012	LAKE OSWEGO	OR		04/10/2025	6.990	339,123		1,730,000
100205013	ROUND LAKE	IL		04/10/2025	7.750	415,302		646,000
100205014	RENO	NV		04/10/2025	7.625	208,504		250,000
100205015	LAKELAND	FL		04/10/2025	7.375	411,007		795,000
100205016	POLK CITY	IA		04/10/2025	7.125	672,272		830,000
100205017	MANTECA	CA		04/10/2025	6.990	605,994		740,000
100205018	FORT LAUDERDALE	FL		04/10/2025	7.125	189,620		245,000
100205019	INDIANAPOLIS	IN		04/10/2025	8.500	248,398		435,000
100205020	PINELLAS PARK	FL		04/10/2025	8.500	117,684		140,100
100205021	GAYLORD	MI		04/10/2025	9.250	89,250		260,000
100205022	CORDOVA	TN		04/10/2025	7.625	332,330		398,000
100205023	FULSHEAR	TX		04/10/2025	7.250	265,575		330,000
100205024	MT JULIET	TN		04/10/2025	6.875	810,621		1,319,000
100205025	SEABROOK	TX		04/10/2025	7.375	346,634		480,000
100205026	HOLLYWOOD	FL		04/10/2025	7.250	597,657		730,000
100205027	CORVALLIS	OR		04/10/2025	6.875	245,283		340,000
100205028	GREELEY	CO		04/11/2025	6.875	280,761		355,000
100205029	LOS ANGELES	CA		04/11/2025	8.000	503,646		625,000
100205030	AGOURA HILLS	CA		04/11/2025	8.625	1,030,225		1,725,000
100205031	ALAMOGONDO	NM		04/11/2025	8.375	287,259		365,000
100205032	CHESTER	SC		04/11/2025	7.875	198,698		271,000
100205033	STATEN ISLAND	NY		04/11/2025	7.375	295,392		530,000
100205034	CIBOLO	TX		04/11/2025	8.750	284,506		345,000
100205035	NORTH MYRTLE BEACH	SC		04/11/2025	7.375	355,548		435,000
100205037	NORTH KINGSTOWN	RI		04/11/2025	7.625	393,740		585,000
100205038	ST PETERSBURG	FL		04/11/2025	7.875	474,273		575,000
100205039	EAST HAMPTON	NY		04/11/2025	7.625	1,370,048		1,750,000
100205042	VISTA	CA		04/11/2025	7.750	786,944		985,000
100205043	KISSIMMEE	FL		04/11/2025	7.250	149,417		207,000
100205044	SACRAMENTO	CA		04/11/2025	7.375	416,131		545,000
100205045	VIRGINIA BEACH	VA		04/11/2025	7.625	203,333		280,000
100205046	YORBA LINDA	CA		04/11/2025	7.250	1,101,191		1,580,000
100205047	HURRICANE	UT		04/11/2025	7.375	451,812		728,000
100205048	MIRAMAR	FL		04/11/2025	7.625	220,340		529,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205049	JACKSONVILLE	FL		04/11/2025	7.250	114,224		220,000
100205050	STONE MOUNTAIN	GA		04/11/2025	7.000	239,666		395,000
100205051	SAN DIEGO	CA		04/11/2025	7.750	516,459		617,000
100205052	MIAMI	FL		04/11/2025	7.375	288,293		360,000
100205053	LILBURN	GA		04/11/2025	7.375	213,595		315,000
100205054	COLUMBIA	MD		04/11/2025	8.375	359,063		490,000
100205055	LOCUST GROVE	GA		04/11/2025	8.250	160,023		210,000
100205056	MIAMI	FL		04/11/2025	7.500	314,036		455,000
100205057	MAPLE SHADE	NJ		04/11/2025	8.000	133,785		177,000
100205058	KATY	TX		04/11/2025	7.500	353,259		508,000
100205059	BRAMBLETON	VA		04/11/2025	7.875	316,567		435,000
100205060	BROOKLYN	NY		04/11/2025	7.625	524,375		1,500,000
100205061	KAILUA KONA	HI		04/11/2025	7.875	2,434,324		2,970,000
100205062	WAREHAM	MA		04/11/2025	8.375	262,337		365,000
100205063	MANASSAS	VA		04/11/2025	7.375	400,384		621,000
100205064	SUNNYVALE	CA		04/11/2025	7.375	1,198,767		1,800,000
100205065	OCEAN CITY	MD		04/11/2025	7.500	538,983		660,000
100205066	AMHERST	NY		04/11/2025	7.625	270,284		375,000
100205067	POMPANO BEACH	FL		04/11/2025	7.875	256,690		377,000
100205069	COLUMBIA	MD		04/11/2025	7.000	269,918		380,000
100205070	WICHITA	KS		04/11/2025	7.000	116,866		155,000
100205071	EAST HAMPTON	NY		04/11/2025	7.875	1,015,595		1,300,000
100205072	MONROE	NC		04/11/2025	7.000	272,071		389,000
100205073	LOS ANGELES	CA		04/11/2025	7.625	1,233,059		1,395,000
100205074	BAYVILLE	NY		04/11/2025	7.625	457,854		549,000
100205075	BROOKLYN	NY		04/11/2025	7.125	262,290		900,000
100205076	LOS ANGELES	CA		04/11/2025	7.250	1,505,271		1,798,888
100205077	LAS VEGAS	NV		04/11/2025	7.875	1,582,922		2,150,000
100205078	MIAMI	FL		04/11/2025	7.125	459,942		640,000
100205079	MONROE	NC		04/11/2025	7.000	231,762		324,000
100205080	BRIDGEPORT	CT		04/11/2025	7.000	304,507		410,000
100205081	FALL RIVER	MA		04/11/2025	7.500	500,748		642,000
100205082	SAN PEDRO	CA		04/11/2025	7.625	985,526		1,200,000
100205083	NORTH BABYLON	NY		04/11/2025	7.250	225,574		707,500
100205084	TAMPA	FL		04/11/2025	7.750	339,960		405,000
100205085	ANAHEIM	CA		04/11/2025	7.875	832,524		1,000,000
100205086	BUFORD	GA		04/11/2025	8.375	402,949		490,000
100205087	WILLIS	TX		04/11/2025	7.125	431,205		950,000
100205088	MANVEL	TX		04/11/2025	7.875	211,178		288,000
100205089	VAN NUYS	CA		04/11/2025	8.000	858,488		1,025,000
100205090	STUART	FL		04/11/2025	6.875	315,802		415,000
100205092	TYLER	TX		04/11/2025	7.625	194,402		265,000
100205093	IRVINE	CA		04/11/2025	7.375	362,140		1,330,000
100205095	NEW CASTLE	CO		04/11/2025	7.500	361,951		582,000
100205096	BEAUMONT	CA		04/11/2025	7.500	514,758		620,000
100205097	LINDEN	NJ		04/11/2025	7.125	481,509		590,000
100205098	UPLAND	CA		04/11/2025	6.999	888,062		2,000,000
100205099	ALTAMONTE SPRINGS	FL		04/11/2025	7.000	261,724		344,000
100205100	STERLING HEIGHTS	MI		04/11/2025	8.125	183,628		236,000
100205101	CHARLOTTE	NC		04/11/2025	7.250	710,004		1,770,000
100205103	WASHINGTON	UT		04/11/2025	6.625	280,942		385,000
100205104	CINCINNATI	OH		04/11/2025	7.250	319,917		415,000
100205106	NEEDVILLE	TX		04/11/2025	8.125	160,163		204,000
100205107	POMPANO BEACH	FL		04/11/2025	7.625	491,044		1,850,000
100205108	IRVING	TX		04/11/2025	6.999	176,916		420,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205110	LEBANON	TN		04/11/2025	7.125	297,105		430,000
100205112	SACRAMENTO	CA		04/11/2025	7.375	137,785		512,000
100205115	ADAIRSVILLE	GA		04/11/2025	6.875	213,704		309,500
100205116	LANCASTER	CA		04/11/2025	8.625	586,950		892,000
100205117	DOWNEY	CA		04/11/2025	7.250	1,515,454		1,850,000
100205118	SANTA CLARITA	CA		04/11/2025	6.750	215,841		820,000
100205119	MENIFEE	CA		04/11/2025	6.875	210,069		340,000
100205120	LAKEWOOD	CO		04/11/2025	8.490	981,854		1,050,000
100205121	SAN DIEGO	CA		04/11/2025	6.990	508,803		1,335,000
100205122	TAMPA	FL		04/11/2025	6.875	472,839		620,000
100205123	OKLAHOMA CITY	OK		04/11/2025	6.990	213,179		267,000
100205124	MORENO VALLEY	CA		04/11/2025	7.750	533,311		645,000
100205126	VICTORVILLE	CA		04/11/2025	7.250	452,607		550,000
100205127	APPLE VALLEY	CA		04/11/2025	8.125	371,931		430,000
100205128	LOS ANGELES	CA		04/11/2025	7.375	613,119		850,000
100205129	NEWPORT BEACH	CA		04/11/2025	7.250	3,599,079		5,050,000
100205130	COVINA	CA		04/11/2025	6.875	651,201		820,000
100205131	INDIAN WELLS	CA		04/11/2025	7.750	1,601,693		2,074,000
100205133	(WOODLAND HILLS AREA) LOS ANG	CA		04/11/2025	7.490	2,616,611		3,400,000
100205134	SAN DIEGO	CA		05/01/2025	7.750	1,147,004		1,500,000
100205136	CORONA	CA		05/01/2025	7.250	525,036		640,000
100205137	NORTH PORT	FL		05/01/2025	8.000	248,152		280,000
100205138	MIAMI	FL		05/01/2025	7.375	306,025		398,000
100205140	SANTA CLARITA	CA		05/01/2025	7.125	206,002		817,000
100205142	CARTERET	NJ		05/01/2025	7.625	414,678		520,000
100205144	THE COLONY	TX		05/01/2025	7.250	218,205		350,000
100205145	CINCINNATI	OH		05/01/2025	7.125	159,897		210,000
100205146	COLUMBUS	OH		05/01/2025	7.125	167,531		220,000
100205148	BRECKENRIDGE	CO		05/01/2025	7.125	1,969,740		2,422,000
100205150	MILTON	WA		05/01/2025	6.625	552,732		885,000
100205151	MESA	AZ		05/01/2025	7.375	294,460		390,000
100205153	SOQUEL	CA		05/01/2025	7.000	1,256,352		1,550,000
100205155	SOUTH SAN FRANCISCO	CA		05/01/2025	6.625	1,453,860		1,961,000
100205159	MOUNT PLEASANT	SC		05/01/2025	6.625	1,248,082		2,192,000
100205160	LAKE WORTH	FL		05/01/2025	7.000	376,646		550,000
100205162	CORTE MADERA	CA		05/01/2025	7.250	1,253,442		1,680,000
100205164	SAN DIEGO	CA		05/01/2025	7.000	313,929		510,000
100205165	BLUE SPRINGS	MO		05/01/2025	7.500	263,444		345,000
100205166	SUWANEE	GA		05/01/2025	6.875	824,195		1,250,000
100205167	EDGEWOOD	WA		05/01/2025	7.000	361,730		800,000
100205168	LAS VEGAS	NV		05/01/2025	7.375	1,181,250		1,500,000
100205169	SCOTTSDALE	AZ		05/01/2025	7.000	818,950		1,165,000
100205565	SAN FRANCISCO	CA		05/09/2025	7.500	820,908		1,065,000
100205566	CINCINNATI	OH		05/09/2025	7.125	176,649		230,000
100205567	STOCKTON	CA		05/09/2025	7.500	517,999		559,000
100205569	SEASIDE HEIGHTS	NJ		05/09/2025	7.250	391,299		500,000
100205570	NEW CASTLE	DE		05/09/2025	6.875	275,770		390,000
100205571	GARDEN GROVE	CA		05/09/2025	7.625	356,888		1,005,000
100205572	MIRAMAR	FL		05/09/2025	7.750	210,000		291,000
100205573	STOCKTON	CA		05/09/2025	7.750	939,425		1,200,000
100205574	WALNUT CREEK	CA		05/09/2025	7.375	306,726		400,000
100205575	SPRING HILL	TN		05/09/2025	6.875	325,342		605,000
100205576	WESTLAKE VILLAGE	CA		05/09/2025	6.875	1,338,978		2,022,000
100205577	KLAMATH FALLS	OR		05/09/2025	7.000	311,067		540,000
100205578	PHOENIX	AZ		05/09/2025	6.750	169,783		309,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205580	MANHATTAN BEACH	CA		05/09/2025	8.375	2,495,109		3,000,000
100205582	LENOIR CITY	TN		05/09/2025	8.750	112,875		380,000
100205583	PLYMOUTH	PA		05/09/2025	7.250	168,411		225,000
100205584	LONG BEACH	CA		05/09/2025	7.250	1,328,239		1,608,000
100205586	LONG BEACH	CA		05/09/2025	6.875	346,131		470,000
100205587	ISELIN	NJ		05/09/2025	7.125	391,153		566,000
100205588	HUDSON	MA		05/09/2025	7.500	480,235		662,000
100205589	GRASS VALLEY	CA		05/09/2025	7.125	295,777		466,000
100205590	CHARLESTON	SC		05/09/2025	7.625	428,373		583,000
100205591	SAINT GEORGE	UT		05/09/2025	7.625	696,555		847,000
100205592	EVERETT	WA		05/09/2025	7.500	516,089		768,000
100205593	GOODYEAR	AZ		05/09/2025	7.000	827,517		1,800,000
100205595	CORAL GABLES	FL		05/09/2025	7.750	2,516,063		3,195,000
100205596	EVERETT	WA		05/09/2025	7.125	313,758		480,000
100205597	ATLANTA	GA		05/09/2025	7.000	363,371		751,000
100205598	CINCINNATI	OH		05/09/2025	7.125	164,858		218,000
100205599	HOUSTON	TX		05/09/2025	7.125	1,352,610		3,175,000
100205600	CHARLESTON	SC		05/09/2025	7.375	2,319,158		2,800,000
100205601	DELTONA	FL		05/09/2025	8.125	217,875		287,000
100205602	WASILLA	AK		05/09/2025	7.625	231,000		592,000
100205603	LOS ANGELES	CA		05/09/2025	7.000	537,369		1,625,000
100205604	AUSTIN	TX		05/09/2025	7.375	1,352,888		1,650,000
100205605	PORT HUENEME	CA		05/09/2025	7.125	517,890		775,000
100205606	SANTA BARBARA	CA		05/09/2025	7.250	847,401		1,025,000
100205607	LAKE HAVASU CITY	AZ		05/09/2025	7.375	513,863		615,000
100205608	LOUISVILLE	KY		05/09/2025	7.625	657,673		771,000
100205609	LAHAINA	HI		05/09/2025	7.375	471,450		900,000
100205610	LONE PINE	CA		05/09/2025	6.875	257,760		435,000
100205611	MARTIN	GA		05/09/2025	6.875	406,763		570,000
100205612	LONGMONT	CO		05/09/2025	7.625	466,592		530,000
100205613	GLADSTONE	OR		05/09/2025	7.750	318,150		525,000
100205614	JERSEY CITY	NJ		05/09/2025	7.375	165,932		615,000
100205615	BOCA RATON	FL		05/09/2025	7.000	361,960		500,000
100205616	BOYNTON BEACH	FL		05/09/2025	7.500	303,188		395,000
100205617	VALLEYFORD	WA		05/09/2025	7.250	288,750		542,000
100205618	BOISE	ID		05/09/2025	7.125	1,633,893		2,111,000
100205619	HALTOM CITY	TX		05/09/2025	8.375	141,750		250,000
100205620	LA QUINTA	CA		05/09/2025	6.750	461,105		1,440,000
100205621	CONCORD	CA		05/09/2025	7.500	365,255		478,000
100205622	REDONDO BEACH	CA		05/09/2025	7.000	1,389,284		2,600,000
100205623	OVERLAND PARK	KS		05/09/2025	7.500	299,155		361,000
100205624	SAN DIEGO	CA		05/09/2025	7.000	754,365		1,850,000
100205625	FRASER	CO		05/09/2025	6.875	365,562		447,000
100205626	HARDEEVILLE	SC		05/09/2025	6.875	275,923		340,000
100205627	EAST STROUDSBURG	PA		05/09/2025	7.375	196,119		265,000
100205628	PATERSON	NJ		05/09/2025	7.375	193,700		325,000
100205629	FOLSOM	CA		05/09/2025	7.500	574,984		730,000
100205630	SCOTTSDALE	AZ		05/09/2025	7.125	674,922		825,000
100205631	ELMHURST	IL		05/09/2025	7.250	545,217		670,000
100205632	REDONDO BEACH	CA		05/09/2025	7.000	1,619,776		2,360,000
100205633	FRISCO	TX		05/09/2025	8.375	385,560		480,000
100205634	PHILADELPHIA	PA		05/09/2025	7.250	156,575		254,000
100205635	OCALA	FL		05/09/2025	7.125	182,747		225,000
100205636	LEHIGH ACRES	FL		05/09/2025	7.250	139,849		185,000
100205638	SMYRNA	TN		05/09/2025	8.250	152,675		290,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205639	ISELIN	NJ		05/09/2025	6.875	302,172		545,000
100205640	PLAINFIELD	IN		05/09/2025	6.875	283,665		368,000
100205641	LODI	CA		05/09/2025	7.000	423,444		638,000
100205644	LOUISVILLE	KY		05/09/2025	7.875	226,800		270,000
100205646	BALDWIN PARK	CA		05/09/2025	6.750	346,130		715,000
100205647	ROSEMEAD	CA		05/09/2025	6.625	691,064		1,000,000
100205648	VAUXHALL	NJ		05/09/2025	7.250	239,975		409,000
100205649	STOCKTON	CA		05/09/2025	7.000	288,580		382,000
100205650	SIGNAL HILL	CA		05/09/2025	7.250	431,200		625,000
100205651	CHULA VISTA	CA		05/09/2025	7.750	539,951		647,000
100205652	TEMPE	AZ		05/09/2025	8.000	307,309		420,000
100205653	SAN MARCOS	CA		05/09/2025	7.125	690,262		910,000
100205654	CINCINNATI	OH		05/09/2025	7.250	119,440		160,000
100205656	AUSTIN	TX		05/09/2025	7.375	446,640		543,000
100205657	ALEXANDRIA	MN		05/09/2025	6.875	415,304		525,000
100205659	KISSIMMEE	FL		05/09/2025	6.875	302,958		371,000
100205664	CAPE CORAL	FL		05/09/2025	6.750	362,917		505,000
100205666	CHANDLER	AZ		05/09/2025	6.875	1,525,344		2,150,000
100205669	BOYNTON BEACH	FL		05/09/2025	7.125	508,772		1,310,000
100205671	COLONIAL BEACH	VA		05/09/2025	7.500	294,105		380,000
100205672	WOODSTOCK	GA		05/09/2025	7.250	477,555		575,000
100205673	WARREN	MI		05/09/2025	7.125	167,515		290,000
100205674	LOS GATOS	CA		05/09/2025	7.500	2,538,540		3,475,000
100205675	ROSWELL	GA		05/09/2025	7.125	851,757		1,460,000
100205677	ROSEVILLE	CA		05/09/2025	6.625	444,791		550,000
100205678	SCOTTSDALE	AZ		05/09/2025	7.125	1,116,613		1,700,000
100205679	GROSSE POINTE WOODS	MI		05/09/2025	7.875	213,936		295,000
100205680	ROSEVILLE	CA		05/09/2025	6.625	619,924		773,000
100205681	COSTA MESA	CA		05/09/2025	7.250	1,060,230		1,365,000
100205682	FOUNTAIN VALLEY	CA		05/09/2025	7.625	518,479		1,270,000
100205683	LILBURN	GA		05/09/2025	7.250	444,902		550,000
100205684	TUSTIN	CA		05/09/2025	7.250	761,757		929,000
100205685	CANTON	GA		05/09/2025	7.375	354,375		450,000
100205687	STUART	FL		05/09/2025	6.625	372,859		511,000
100205688	BOCA RATON	FL		05/09/2025	7.500	2,056,522		2,750,000
100205689	LOS ALAMITOS	CA		05/09/2025	7.750	1,155,000		1,375,000
100205691	ONTARIO	CA		05/09/2025	7.875	555,188		705,000
100205692	GRANADA HILLS	CA		05/09/2025	7.500	944,213		1,210,000
100205693	LEHIGH ACRES	FL		05/09/2025	7.125	334,327		425,000
100205694	WESTLAND	MI		05/09/2025	7.375	108,637		152,875
100205695	LOS ANGELES	CA		05/09/2025	6.875	1,444,772		2,500,000
100205696	TUKWILA	WA		04/14/2025	7.625	416,566		580,000
100205697	FRESNO	CA		04/14/2025	6.625	315,572		420,000
100205698	PORT ST LUCIE	FL		04/14/2025	5.990	286,687		411,000
100205699	LA PORTE	IN		04/14/2025	7.875	507,757		650,000
100205700	KNOXVILLE	TN		04/14/2025	7.625	477,162		620,000
100205701	OAKHURST	NJ		04/14/2025	7.500	582,998		765,000
100205702	PORTSMOUTH	RI		04/14/2025	7.375	504,812		665,000
100205703	BELLA VISTA	AR		04/14/2025	7.250	263,571		350,000
100205704	PALM BEACH GARDENS	FL		04/14/2025	7.125	722,646		1,078,000
100205705	FONTANA	CA		04/14/2025	6.990	570,155		745,000
100205706	LATHROP	CA		04/14/2025	6.875	504,849		735,000
100205707	MELROSE PARK	IL		04/14/2025	7.250	352,944		460,000
100205708	PHILADELPHIA	PA		04/14/2025	6.875	206,787		270,000
100205709	PALM BEACH GARDENS	FL		04/14/2025	7.125	818,090		1,255,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205710	GRANDVIEW	TX		04/14/2025	7.250	258,927		335,000
100205711	KNOXVILLE	TN		04/14/2025	7.625	246,551		320,000
100205712	DAVENPORT	FL		04/14/2025	7.375	322,990		467,000
100205713	CAPE CORAL	FL		04/14/2025	7.875	327,629		380,000
100205714	HUDSONVILLE	MI		04/14/2025	7.875	460,715		595,000
100205715	SAINT PETERSBURG	FL		04/14/2025	7.250	302,929		445,000
100205716	WAUNAKEE	WI		04/14/2025	7.500	378,533		497,000
100205717	FATE	TX		04/14/2025	6.990	562,379		893,000
100205718	NORTH LAS VEGAS	NV		04/14/2025	7.500	231,594		299,000
100205719	LOS ANGELES	CA		04/14/2025	7.625	434,035		750,000
100205720	GARLAND	TX		04/14/2025	7.125	420,447		550,000
100205721	MENIFEE	CA		04/14/2025	6.375	518,228		695,000
100205722	SAN BERNARDINO	CA		04/14/2025	6.625	575,731		768,000
100205723	NORTH LAS VEGAS	NV		04/14/2025	7.750	327,710		408,000
100205724	ANNAPOLIS	MD		04/14/2025	6.990	413,349		520,000
100205725	WILDOMAR	CA		04/14/2025	7.375	433,570		750,000
100205726	FORT WORTH	TX		04/14/2025	5.990	283,381		403,000
100205727	DALLAS	TX		04/14/2025	6.875	743,853		1,000,000
100205728	JACKSON	NJ		04/14/2025	6.990	364,157		480,000
100205729	HARTFORD	CT		04/14/2025	6.875	361,683		510,000
100205730	MARYVILLE	TN		04/14/2025	6.990	263,291		355,000
100205731	PHOENIX	AZ		04/14/2025	6.875	428,758		570,000
100205732	YORKVILLE	IL		04/14/2025	7.375	225,632		300,000
100205733	AFTON	OK		04/14/2025	7.625	245,524		351,000
100205734	NEWARK	NJ		04/14/2025	7.125	238,119		330,000
100205735	KETTERING	OH		04/14/2025	7.125	208,029		308,000
100205736	BETHANY	OK		04/14/2025	7.500	290,796		378,000
100205737	PHILADELPHIA	PA		04/14/2025	6.990	433,906		575,000
100205738	HOUSTON	TX		04/14/2025	7.000	245,867		320,000
100205739	LAVEEN	AZ		04/14/2025	7.125	467,793		670,000
100205740	TUCSON	AZ		04/14/2025	7.750	331,470		365,000
100205741	READING	MA		04/14/2025	7.250	314,721		410,000
100205742	FORT WORTH	TX		04/14/2025	7.250	217,083		315,000
100205743	SEVERANCE	CO		04/14/2025	6.625	268,995		450,000
100205744	DENVER	CO		04/14/2025	7.125	451,275		655,000
100205745	CHESTERFIELD	VA		04/14/2025	7.250	240,138		345,000
100205746	COLORADO SPRINGS	CO		04/14/2025	7.500	385,833		565,000
100205747	FRESNO	CA		04/14/2025	6.875	255,533		447,000
100205748	ARGYLE	TX		04/14/2025	6.875	251,597		370,000
100205749	PHOENIX	AZ		04/14/2025	7.250	405,653		574,000
100205750	HOMESTEAD	FL		04/14/2025	6.625	218,838		350,000
100205751	WALNUT CREEK	CA		04/14/2025	7.375	416,098		548,000
100205752	KISSIMMEE	FL		04/14/2025	7.500	242,776		311,000
100205753	TOMS RIVER	NJ		04/14/2025	7.500	232,393		315,000
100205754	CHRISTIANSBURG	VA		04/14/2025	6.750	238,523		395,000
100205755	ALLEN	TX		04/14/2025	6.990	343,609		460,000
100205756	LOS ANGELES	CA		04/14/2025	7.125	489,395		645,000
100205757	FORT COLLINS	CO		04/14/2025	7.000	226,208		295,500
100205758	DURHAM	NC		04/14/2025	6.875	312,928		413,000
100205759	ELK GROVE	CA		04/14/2025	6.750	402,228		531,000
100205760	MONROE	NC		04/14/2025	7.125	306,348		390,000
100205761	MESA	AZ		04/14/2025	5.750	321,173		402,000
100205762	CYPRESS	TX		04/14/2025	7.125	309,896		415,000
100205763	LAS VEGAS	NV		04/14/2025	7.375	326,723		403,000
100205764	LOS ANGELES	CA		04/14/2025	6.750	506,587		675,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205765	DENVER	CO		04/14/2025	7.625	303,388		402,000
100205766	SIMLA	CO		04/14/2025	7.000	257,285		433,000
100205767	PORTLAND	OR		04/14/2025	7.375	392,789		546,000
100205768	ANCHORAGE	AK		04/14/2025	6.990	376,301		505,000
100205769	APPLE VALLEY	CA		04/14/2025	7.625	559,172		730,000
100205770	MADISON	AL		04/14/2025	7.375	333,308		425,000
100205771	MADISON	AL		04/14/2025	7.375	320,714		395,000
100205772	MIAMI	FL		04/14/2025	6.875	465,218		700,000
100205773	LANCASTER	CA		04/14/2025	7.000	287,889		422,000
100205774	INDIANAPOLIS	IN		04/14/2025	6.875	216,020		295,000
100205775	FRISCO	TX		04/14/2025	6.990	315,505		525,000
100205776	NAPLES	FL		04/14/2025	6.875	746,136		1,100,000
100205777	PEA RIDGE	AR		04/14/2025	6.750	249,646		372,000
100205778	AUSTIN	TX		04/14/2025	7.490	484,285		660,000
100205779	DALLAS	TX		04/14/2025	5.990	344,503		470,000
100205780	POOLER	GA		04/14/2025	6.875	279,014		392,000
100205781	PLANO	TX		04/14/2025	6.990	380,690		501,000
100205782	LATHROP	CA		04/14/2025	6.875	393,221		585,000
100205783	TACOMA	WA		04/14/2025	6.990	687,650		915,000
100205784	MANASSAS	VA		04/14/2025	6.990	263,775		360,000
100205785	DALTON	GA		04/14/2025	6.875	240,187		315,800
100205786	MOUNTAIN HOME	ID		04/14/2025	7.500	289,732		400,000
100205787	NAPERVILLE	IL		04/14/2025	7.500	214,605		287,000
100205788	PHILADELPHIA	PA		04/14/2025	7.625	227,080		291,000
100205789	ABILENE	TX		04/14/2025	7.125	548,761		720,000
100205790	MODESTO	CA		04/14/2025	7.375	264,566		370,000
100205791	MOUNT LAUREL	NJ		04/14/2025	7.500	230,604		295,000
100205792	HOUSTON	TX		04/14/2025	6.875	378,839		500,000
100205793	MARIETTA	GA		04/14/2025	7.625	407,109		530,000
100205794	ROCKFORD	MN		04/14/2025	7.375	240,359		310,000
100205795	NEWLAND	NC		04/14/2025	7.250	222,350		315,000
100205796	KLAMATH FALLS	OR		04/14/2025	6.990	418,669		555,000
100205797	SPANISH FORK	UT		04/14/2025	7.000	324,771		460,000
100205798	SPANISH FORK	UT		04/14/2025	7.000	321,112		454,000
100205799	PHILADELPHIA	PA		04/14/2025	6.875	435,750		585,000
100205800	RICHMOND	TX		04/14/2025	6.990	240,955		326,000
100205801	TURLOCK	CA		04/14/2025	7.124	324,191		430,000
100205802	WEST ALLENHURST	NJ		04/14/2025	6.990	758,910		1,225,000
100205803	GEORGETOWN	TX		04/14/2025	7.375	311,943		455,000
100205804	KNOXVILLE	TN		04/14/2025	6.875	315,869		418,000
100205805	MESA	AZ		04/14/2025	7.000	540,873		750,000
100205806	EDGEWATER	MD		04/14/2025	7.125	537,959		718,000
100205807	CITRUS SPRINGS	FL		04/14/2025	6.250	214,063		293,000
100205808	PALM HARBOR	FL		04/14/2025	6.500	312,451		437,000
100205809	WOODLAND	CA		04/14/2025	6.000	671,675		1,050,000
100205810	CAPITOL HEIGHTS	MD		04/14/2025	7.500	256,007		315,000
100205811	PROSPER	TX		04/14/2025	7.000	279,982		365,000
100205812	NORTH KINGSTOWN	RI		04/14/2025	6.990	359,843		480,000
100205813	LAS VEGAS	NV		04/14/2025	6.990	309,688		405,000
100205814	SAINT LOUIS	MO		04/14/2025	7.000	274,312		430,000
100205815	DREXEL HILL	PA		04/14/2025	6.875	428,566		565,000
100205816	SANDY	UT		04/14/2025	7.125	442,162		581,000
100205817	HAVERTOWN	PA		04/14/2025	6.875	326,959		440,000
100205818	MILLEDGEVILLE	GA		04/14/2025	7.500	253,444		335,000
100205819	HOWELL	NJ		04/14/2025	6.990	632,151		828,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205820	PORT SAINT JOE	FL		04/14/2025	7.125	257,275		400,000
100205821	DENVER	CO		04/14/2025	6.750	238,730		390,000
100205822	WAKE FOREST	NC		04/14/2025	6.875	330,002		460,000
100205823	SAN DIEGO	CA		04/14/2025	7.125	417,102		585,000
100205824	PHOENIX	AZ		04/14/2025	7.000	404,955		560,000
100205825	METAIRIE	LA		04/14/2025	7.125	256,778		343,000
100205826	ELLISON BAY	WI		04/14/2025	7.375	287,989		377,000
100205827	CHARLOTTE	NC		04/14/2025	7.125	387,771		530,000
100205828	SANGER	TX		04/14/2025	6.990	255,174		335,000
100205829	CHICAGO	IL		04/14/2025	7.625	458,404		595,000
100205830	FREDERICK	MD		04/14/2025	6.750	257,833		340,000
100205831	ELK GROVE	CA		04/14/2025	6.990	456,585		625,000
100205832	GEORGETOWN	TX		04/14/2025	6.990	313,047		425,000
100205833	MT. JULIET	TN		04/14/2025	7.125	352,978		465,000
100205834	MOUNT JULIET	TN		04/14/2025	6.990	334,750		460,000
100205835	SALT LAKE CITY	UT		04/14/2025	7.500	528,851		655,000
100205836	CENTRAL	SC		04/14/2025	6.875	278,277		403,000
100205837	CLAYTON	NC		04/14/2025	6.875	247,335		327,000
100205838	ANDOVER	KS		04/14/2025	7.500	282,166		365,000
100205839	LAS VEGAS	NV		04/14/2025	7.375	314,564		417,000
100205840	BOCA RATON	FL		04/14/2025	7.000	447,980		595,000
100205841	ROYAL OAK	MI		04/14/2025	6.875	320,147		420,000
100205842	BENTONVILLE	AR		04/14/2025	6.875	396,372		530,000
100205843	SALEM	MA		04/14/2025	7.124	317,609		415,000
100205844	AUSTIN	TX		04/14/2025	7.500	239,140		362,000
100205845	COLUMBUS	OH		04/14/2025	7.625	240,761		310,000
100205846	WINTER SPRINGS	FL		04/14/2025	6.990	285,631		458,000
100205847	TUCSON	AZ		04/14/2025	7.500	222,077		290,000
100205848	PITTSBURGH	PA		04/14/2025	6.990	310,802		420,000
100205849	MCKINNEY	TX		04/14/2025	6.990	225,694		300,000
100205850	DENVER	CO		04/14/2025	7.124	260,657		377,000
100205851	CEDAR CITY	UT		04/14/2025	7.375	671,662		881,000
100205852	ST. AUGUSTINE	FL		04/14/2025	6.375	544,195		775,000
100205853	TAMPA	FL		04/14/2025	7.375	529,921		695,000
100205854	TEMECULA	CA		04/14/2025	6.875	495,461		680,000
100205855	GARLAND	TX		04/14/2025	6.750	253,171		343,000
100205856	ONTARIO	CA		04/14/2025	6.750	405,750		649,000
100205857	KISSIMMEE	FL		04/14/2025	6.375	499,621		720,000
100205858	ASHEVILLE	NC		04/14/2025	7.375	283,186		353,000
100205859	LANSDALE	PA		04/14/2025	7.500	323,057		423,000
100205860	PHILADELPHIA	PA		04/14/2025	7.125	401,084		540,000
100205861	FORT WORTH	TX		04/14/2025	6.125	272,200		425,000
100205862	BAKERSFIELD	CA		04/14/2025	7.500	532,349		697,000
100205863	ORLEANS	MA		04/14/2025	7.625	235,316		315,000
100205864	COMPTON	CA		04/14/2025	6.490	351,978		674,000
100205865	CATHEDRAL CITY	CA		04/14/2025	6.990	361,601		512,000
100205866	CONROE	TX		04/14/2025	7.500	226,815		290,000
100205867	CHARLOTTE	NC		04/14/2025	5.990	315,443		428,500
100205868	NORFOLK	VA		04/14/2025	6.875	212,545		272,000
100205869	WESTON	FL		04/14/2025	6.625	392,464		555,000
100205870	DEL VALLE	TX		04/14/2025	6.625	227,036		321,000
100205871	PALM DESERT	CA		04/14/2025	6.875	489,138		685,000
100205872	TOPSAIL BEACH	NC		04/14/2025	7.124	524,324		685,000
100205873	BUTLER	NJ		04/14/2025	7.625	431,187		573,000
100205874	ROUND ROCK	TX		04/14/2025	6.125	326,310		458,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205875	WAKE FOREST	NC		04/14/2025	6.750	337,733		510,000
100205876	NORTH CHARLESTON	SC		04/14/2025	6.750	223,723		305,000
100205877	APEX	NC		04/14/2025	6.875	301,216		425,000
100205878	WENDELL	NC		04/14/2025	6.990	301,674		395,000
100205879	LAKEWOOD	NJ		04/14/2025	6.990	713,204		940,000
100205880	EVERETT	WA		04/14/2025	6.875	478,357		650,000
100205881	ROSEVILLE	CA		04/14/2025	6.750	390,546		590,000
100205882	INDIANAPOLIS	IN		04/14/2025	7.500	247,103		345,000
100205883	BAKERSFIELD	CA		04/14/2025	6.375	273,769		431,000
100205884	ANACORTES	WA		04/14/2025	6.875	676,252		895,000
100205885	ALDIE	VA		04/14/2025	7.125	344,346		450,000
100205886	RICHMOND	VA		04/14/2025	7.625	320,635		423,000
100205887	KENNEWICK	WA		04/14/2025	7.625	251,612		345,000
100205888	SPRINGFIELD	MO		04/14/2025	7.625	220,842		277,000
100205889	CASPER	WY		04/14/2025	6.990	455,631		702,000
100205890	BEAVERTON	OR		04/14/2025	6.500	351,489		475,000
100205891	CADDO MILLS	TX		04/14/2025	6.990	214,775		280,000
100205892	CHARLOTTESVILLE	VA		04/14/2025	6.875	229,652		310,000
100205893	MELBOURNE BEACH	FL		04/14/2025	7.490	668,318		820,000
100205894	OCEAN CITY	MD		04/14/2025	7.000	230,598		300,000
100205895	FAIRBURN	GA		04/14/2025	6.875	271,208		350,000
100205896	ROGERS	AR		04/14/2025	7.490	222,303		285,000
100205897	PETERSBURG	AK		04/14/2025	6.925	256,511		425,000
100205898	NAPLES	FL		04/14/2025	6.490	330,873		465,000
100205899	DENVER	CO		04/14/2025	7.250	467,815		615,000
100205900	SURFSIDE BEACH	SC		04/14/2025	7.625	295,147		365,000
100205901	MINNEAPOLIS	MN		04/14/2025	7.500	271,274		355,000
100205902	RICHMOND	VA		04/14/2025	6.990	387,510		515,000
100205903	CLOVIS	CA		04/14/2025	6.990	322,962		450,000
100205904	HENRICO	VA		04/14/2025	7.125	251,592		315,000
100205905	PALMETTO	FL		04/14/2025	6.875	269,141		395,000
100205906	TEMECULA	CA		04/15/2025	7.250	498,990		701,000
100205907	LAVON	TX		04/15/2025	7.125	120,679		355,000
100205908	CHARLOTTE	NC		04/15/2025	7.750	258,638		336,000
100205909	ARMONA	CA		04/15/2025	7.750	316,426		410,000
100205910	FREMONT	CA		04/15/2025	7.375	231,683		1,462,000
100205911	GALLATIN	TN		04/15/2025	7.250	229,165		305,000
100205912	LONGS	SC		04/15/2025	7.125	154,391		361,000
100205913	SHERMAN	TX		04/15/2025	6.750	240,362		319,000
100205914	MCKINNEY	TX		04/15/2025	6.990	300,784		400,000
100205915	WILLOW SPRINGS	MO		04/15/2025	6.625	176,873		269,700
100205916	TEMECULA	CA		04/15/2025	6.375	381,700		640,000
100205917	KANNAPOLIS	NC		04/15/2025	5.625	219,559		323,000
100205918	ROLLING HILLS ESTATES	CA		04/15/2025	5.990	246,756		1,150,000
100205919	CONCORD	NC		04/15/2025	6.375	225,863		359,000
100205920	LAWRENCEVILLE	GA		04/15/2025	6.625	315,319		422,000
100205921	MANTECA	CA		04/15/2025	7.125	581,861		760,000
100205922	CHANDLER	AZ		04/15/2025	7.625	748,050		1,000,000
100205923	ANGIER	NC		04/15/2025	6.990	221,472		458,000
100205924	ROSEVILLE	CA		04/15/2025	7.125	359,488		650,000
100205925	ELLIJAY	GA		04/15/2025	6.500	512,655		640,000
100205926	GRAHAM	NC		04/15/2025	5.500	174,367		279,000
100205927	WINSTON SALEM	NC		04/15/2025	7.125	270,369		356,000
100205928	MCKINNEY	TX		04/15/2025	7.500	230,906		301,000
100205929	CASA GRANDE	AZ		04/15/2025	6.125	210,591		315,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205930	GEORGETOWN	TX		04/15/2025	7.750	293,222		364,000
100205931	PARRISH	FL		04/15/2025	7.250	239,497		365,000
100205932	CHARLOTTE	NC		04/15/2025	5.750	242,527		339,000
100205933	CENTERVILLE	TX		04/15/2025	7.250	222,931		447,000
100205934	MILLSBORO	DE		04/15/2025	7.990	427,898		523,000
100205935	BALTIMORE	MD		04/15/2025	6.750	213,633		370,000
100205936	CALDWELL	ID		04/15/2025	6.625	242,481		437,000
100205937	TEMECULA	CA		04/15/2025	6.990	403,844		710,000
100205938	CHICAGO	IL		04/15/2025	7.125	217,287		450,000
100205939	CONCORD	NC		04/15/2025	6.625	261,630		349,000
100205940	MCKINNEY	TX		04/15/2025	5.750	209,728		358,000
100205941	MARICOPA	AZ		04/15/2025	6.625	297,825		380,000
100205942	WOODRUFF	SC		04/15/2025	7.500	214,384		295,000
100205943	KEMAH	TX		04/15/2025	7.375	196,725		278,000
100205944	WINDHAM	NH		04/15/2025	6.990	275,550		434,000
100205945	COLONIAL BCH	VA		04/15/2025	6.250	246,198		342,000
100205946	LYNNWOOD	WA		04/15/2025	6.375	572,629		780,000
100205947	LABELLE	FL		04/15/2025	5.990	183,245		270,000
100205948	FONTANA	CA		04/15/2025	7.625	344,282		704,000
100205949	DAYTONA BEACH	FL		04/15/2025	7.125	269,535		358,000
100205950	LA VERGNE	TN		04/15/2025	7.500	166,160		385,000
100205951	RACINE	WI		04/15/2025	7.625	228,209		335,000
100205952	WEST ALLIS	WI		04/15/2025	6.750	163,630		240,000
100205953	CHARLOTTE	NC		04/15/2025	7.625	173,888		240,000
100205954	MCKINNEY	TX		04/15/2025	6.750	268,618		367,000
100205955	LAS VEGAS	NV		04/15/2025	6.990	226,930		465,000
100205956	ANNANDALE	MN		04/15/2025	8.375	310,413		375,000
100205957	MCKINNEY	TX		04/15/2025	7.125	243,528		327,000
100205958	MCKINNEY	TX		04/15/2025	7.750	247,841		310,000
100205959	LAS VEGAS	NV		04/15/2025	6.990	203,957		385,000
100205960	SACRAMENTO	CA		04/15/2025	7.500	306,966		411,500
100205961	S SALT LAKE	UT		04/15/2025	7.375	306,378		428,200
100205962	WOODBURY	TN		04/15/2025	7.500	233,074		325,000
100205963	MOUNTAIN HOUSE	CA		04/15/2025	6.750	389,051		1,054,000
100205964	HOUSTON	TX		04/15/2025	7.625	11,000		317,000
100205965	MCKINNEY	TX		04/15/2025	7.625	252,878		340,000
100205966	MONROE	WA		04/15/2025	7.500	331,208		510,000
100205967	HOUSTON	TX		04/15/2025	7.750	276,366		365,000
100205968	CONCORD	NC		04/15/2025	6.625	234,293		310,000
100205969	CHICAGO	IL		04/15/2025	7.990	400,319		640,000
100205970	VILLA RICA	GA		04/15/2025	7.500	196,267		342,000
100205971	CHESAPEAKE	VA		04/15/2025	7.875	248,981		320,000
100205972	MYRTLE BEACH	SC		04/15/2025	6.750	163,331		380,000
100205973	LAKE ELSINORE	CA		04/15/2025	7.250	491,808		643,000
100205974	MCKINNEY	TX		04/15/2025	7.250	232,765		365,000
100205975	CLEVELAND	TX		04/15/2025	6.990	194,257		255,000
100205976	LYNNWOOD	WA		04/15/2025	6.625	577,017		785,000
100205977	LONGS	SC		04/15/2025	7.250	190,425		267,000
100205978	TEMECULA	CA		04/15/2025	7.125	438,598		629,000
100205979	SAN ANTONIO	TX		04/15/2025	7.125	160,704		216,000
100205980	ELIZABETH	NJ		04/15/2025	6.625	374,048		615,000
100205981	MONROE	NC		04/15/2025	6.750	250,477		336,000
100205982	RALEIGH	NC		04/15/2025	6.990	290,726		385,000
100205983	BELT	MT		04/15/2025	6.990	404,707		760,000
100205984	STONE MOUNTAIN	GA		04/15/2025	6.500	211,594		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100205985	PENDERGRASS	GA		04/15/2025	6.625	290,975		441,000
100205986	FAIRFAX	VA		04/15/2025	6.875	412,655		675,000
100205987	LAKE HAVASU CITY	AZ		04/15/2025	7.990	282,428		406,000
100205988	SEDONA	AZ		04/15/2025	7.625	286,768		420,000
100205989	KANSAS CITY	MO		04/15/2025	7.250	170,190		235,000
100205990	MCKINNEY	TX		04/15/2025	7.250	197,847		375,000
100205991	STOCKTON	CA		04/15/2025	7.750	209,420		385,000
100205992	ASHLAND	VA		04/15/2025	7.750	294,980		390,000
100205993	WOODLAWN	TN		04/15/2025	6.990	179,960		305,000
100205994	BRASELTON	GA		04/15/2025	5.750	393,693		591,000
100205995	ANGIER	NC		04/15/2025	6.125	319,569		440,000
100205996	EAST LANSING	MI		04/15/2025	7.990	160,135		200,000
100205997	WINTER HAVEN	FL		04/15/2025	4.990	238,399		340,000
100205998	DALLAS	TX		04/15/2025	6.990	242,653		345,000
100205999	SPRING HILL	TN		04/15/2025	7.500	281,425		367,000
100206000	HARRISON	OH		04/15/2025	7.750	156,761		208,000
100206001	ROUND ROCK	TX		04/15/2025	7.500	232,499		335,000
100206002	LEWES	DE		04/15/2025	7.500	828,144		1,150,000
100206003	CANTON	GA		04/15/2025	5.500	305,719		460,000
100206004	GALLATIN	TN		04/15/2025	7.625	255,652		325,000
100206005	LANCASTER	CA		04/15/2025	7.625	392,965		480,000
100206006	LITTLE RIVER	SC		04/15/2025	6.990	204,044		316,000
100206007	NEW ALBANY	OH		04/15/2025	6.500	497,223		900,000
100206008	FOREST FALLS	CA		04/15/2025	7.500	203,722		280,000
100206009	ANGIER	NC		04/15/2025	6.500	278,138		375,000
100206010	MYRTLE BEACH	SC		04/15/2025	6.875	247,136		354,000
100206011	FORT WORTH	TX		04/15/2025	7.125	190,470		280,000
100206012	BRISTOL	CT		04/15/2025	7.250	382,761		494,000
100206013	CONROE	TX		04/15/2025	6.990	203,344		260,000
100206014	HOUSTON	TX		04/15/2025	7.750	178,033		227,000
100206015	WEDOWEE	AL		04/15/2025	7.375	155,565		390,766
100206016	MYRTLE BEACH	SC		04/15/2025	7.375	269,881		422,500
100206017	ANNANDALE	MN		04/15/2025	8.375	262,261		317,000
100206018	HUBERT	NC		04/15/2025	7.625	225,205		294,000
100206019	HOUSTON	TX		04/15/2025	7.500	205,420		294,000
100206020	RICHMOND	TX		04/15/2025	7.375	282,104		368,000
100206021	SCOTCH PLAINS	NJ		04/15/2025	6.990	300,270		650,000
100206022	SAVANNAH	GA		04/15/2025	6.500	257,711		450,000
100206023	LEWES	DE		04/15/2025	7.375	757,304		1,008,000
100206024	FRANKLIN	TN		04/15/2025	7.750	594,196		655,000
100206025	HELOTES	TX		04/15/2025	6.750	178,570		485,000
100206026	GALLATIN	TN		04/15/2025	7.625	232,679		300,000
100206027	ANGIER	NC		04/15/2025	7.375	212,264		425,000
100206028	HOUSTON	TX		04/15/2025	8.125	339,172		398,000
100206029	MC KINNEY	TX		04/15/2025	7.125	235,773		305,000
100206030	RICHMOND	TX		04/15/2025	7.375	224,660		335,000
100206031	FORT WORTH	TX		04/15/2025	8.125	305,988		372,000
100206032	HARTFORD	CT		04/15/2025	7.625	300,740		415,000
100206033	WINTER GARDEN	FL		04/15/2025	6.990	394,733		548,000
100206034	HOUSTON	TX		04/15/2025	6.990	286,068		437,000
100206035	KATY	TX		04/15/2025	7.500	218,778		307,000
100206036	FAYETTEVILLE	NC		04/15/2025	7.125	166,768		256,000
100206037	HARMONY	ME		04/15/2025	6.875	173,942		285,000
100206040	EUGENE	OR		05/16/2025	7.750	819,140		1,475,000
100206042	HILTON HEAD ISLAND	SC		05/16/2025	6.750	241,582		511,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206043	SACRAMENTO	CA		05/16/2025	7.125	238,094		340,000
100206044	VALLEJO	CA		05/16/2025	7.750	484,143		600,000
100206045	LOS ANGELES	CA		05/16/2025	7.625	1,150,691		1,400,000
100206046	IRVINE	CA		05/16/2025	7.125	1,627,263		2,000,000
100206047	WILLOWBROOK	IL		05/16/2025	7.375	126,007		168,000
100206050	SALEM	OR		05/16/2025	7.375	458,875		555,000
100206051	SANTA ROSA	CA		05/16/2025	7.000	468,159		820,000
100206054	DENVER	CO		05/16/2025	7.125	442,133		550,000
100206055	ENCINITAS	CA		05/16/2025	7.250	1,327,121		1,730,000
100206056	BAYONNE	NJ		05/16/2025	7.125	738,878		1,075,000
100206057	SUGAR HILL	GA		05/16/2025	7.250	648,292		799,000
100206058	NEWPORT BEACH	CA		05/16/2025	6.750	821,071		1,295,000
100206059	WARREN	MI		05/16/2025	7.750	100,850		245,000
100206060	OCALA	FL		05/16/2025	7.500	244,436		357,000
100206061	LOS ANGELES	CA		05/16/2025	7.625	1,029,081		1,370,000
100206064	ALHAMBRA	CA		05/16/2025	7.000	1,060,436		1,470,000
100206065	MCMINNVILLE	OR		05/16/2025	6.875	402,159		550,000
100206066	AUBURN	WA		05/16/2025	7.250	154,107		475,000
100206067	TAHOE CITY	CA		05/16/2025	7.125	1,042,127		1,700,000
100206068	LAKE ARROWHEAD	CA		05/16/2025	7.125	404,679		878,000
100206069	HONOLULU	HI		05/16/2025	7.250	301,225		392,500
100206070	EVANSTON	IL		05/16/2025	7.750	308,456		410,000
100206071	PHOENIX	AZ		05/16/2025	7.375	353,605		475,000
100206072	BONITA	CA		05/16/2025	7.500	1,010,985		1,625,000
100206073	PARSIPPANY	NJ		05/16/2025	7.250	180,210		225,000
100206074	FLOWERY BRANCH	GA		05/16/2025	9.000	461,160		516,000
100206076	ANDERSON	SC		05/16/2025	7.625	183,395		253,000
100206077	LOS ANGELES	CA		05/16/2025	7.375	756,122		1,200,000
100206079	ANDERSON	SC		05/16/2025	7.625	181,164		253,000
100206080	COVINGTON	WA		05/16/2025	7.250	347,615		694,000
100206081	WARREN	MI		05/16/2025	7.500	236,816		310,000
100206082	LOS ANGELES	CA		05/16/2025	7.625	957,246		1,200,000
100206083	VANCOUVER	WA		05/16/2025	6.875	284,742		418,000
100206084	TACOMA	WA		05/16/2025	7.125	332,484		440,000
100206085	GILBERT	AZ		05/16/2025	7.000	1,395,066		2,050,000
100206086	TOMBALL	TX		05/16/2025	6.875	1,314,788		2,000,000
100206087	PALM SPRINGS	CA		04/16/2025	7.500	806,796		970,000
100206088	CAPE MAY COURT HOUSE	NJ		04/16/2025	7.375	397,741		475,000
100206089	NORTH PROVIDENCE	RI		04/16/2025	7.750	141,513		170,000
100206090	TALLAHASSEE	FL		04/16/2025	7.375	311,868		380,000
100206091	TALLAHASSEE	FL		04/16/2025	7.375	204,225		250,000
100206092	APACHE JUNCTION	AZ		04/16/2025	6.250	353,145		670,000
100206093	RENTON	WA		04/16/2025	6.875	675,157		950,000
100206094	MAPLETON	UT		04/16/2025	6.750	1,875,644		3,700,000
100206095	MILFORD	MA		04/16/2025	9.500	495,881		525,000
100206096	MONTEBELLO	CA		04/16/2025	7.000	928,530		1,310,000
100206097	LAKE LOS ANGELES	CA		04/16/2025	7.625	238,496		360,000
100206098	TORRANCE	CA		04/16/2025	6.875	823,405		1,390,000
100206099	CINCINNATI	OH		04/16/2025	7.000	354,740		475,000
100206100	MIDDLEBURG	FL		04/16/2025	6.750	270,816		365,460
100206101	OCEANO	CA		04/16/2025	6.875	845,169		1,370,000
100206102	ORLANDO	FL		04/16/2025	6.875	472,775		580,000
100206103	WESTLAKE VILLAGE	CA		04/16/2025	7.250	622,755		875,000
100206104	TOLUCA LAKE	CA		04/16/2025	6.875	1,029,396		2,320,000
100206105	BANNING	CA		04/16/2025	7.250	262,500		500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206106	NORTHFIELD	NH		04/16/2025	7.250	153,566		439,000
100206107	BRIDGTON	ME		04/16/2025	7.250	318,213		530,000
100206108	KILL DEVIL HILLS	NC		04/16/2025	7.125	313,621		520,000
100206109	EL DORADO HILLS	CA		04/16/2025	8.625	929,304		1,020,000
100206110	LONG BEACH	CA		04/16/2025	6.875	972,562		1,565,000
100206111	SAN CLEMENTE	CA		04/16/2025	7.250	1,139,684		1,600,000
100206112	EDINA	MN		04/16/2025	7.250	600,866		775,000
100206113	SAMMAMISH	WA		04/16/2025	6.875	1,227,711		1,990,000
100206114	SAMMAMISH	WA		04/16/2025	6.875	1,211,682		2,260,000
100206115	SAN LUIS OBISPO	CA		04/16/2025	6.750	1,774,358		2,175,000
100206116	STEVENSON RANCH	CA		04/16/2025	7.125	728,191		1,211,000
100206117	BEND	OR		04/16/2025	6.375	251,135		565,000
100206118	NEWPORT BEACH	CA		04/16/2025	7.250	1,545,282		1,850,000
100206119	PENSACOLA	FL		04/16/2025	8.875	305,527		325,000
100206120	FORT COLLINS	CO		04/16/2025	7.500	331,554		398,000
100206121	OLYMPIA	WA		04/16/2025	7.375	1,011,846		1,275,000
100206122	BRONX	NY		04/16/2025	7.875	960,938		1,150,000
100206123	SARATOGA	CA		04/16/2025	6.750	2,724,068		3,600,000
100206124	PHOENIX	AZ		04/16/2025	7.250	502,983		610,000
100206125	VERO BEACH	FL		04/16/2025	6.875	910,334		4,000,000
100206126	SAN DIEGO	CA		04/16/2025	7.875	548,260		705,000
100206127	PINETOP	AZ		04/16/2025	7.125	713,906		970,000
100206128	POMONA	CA		04/16/2025	7.500	601,991		755,000
100206129	FULLERTON	CA		04/16/2025	7.500	391,868		545,000
100206130	VACAVILLE	CA		04/16/2025	7.750	423,802		535,000
100206131	STOCKTON	CA		04/16/2025	7.500	549,543		710,000
100206132	CANON CITY	CO		04/16/2025	7.375	285,064		350,000
100206133	ANTHEM	AZ		04/16/2025	7.125	636,814		875,000
100206134	SELMA	CA		04/16/2025	7.875	331,922		430,000
100206135	HAPPY JACK	AZ		04/16/2025	6.875	344,234		506,000
100206136	FRESNO	CA		04/16/2025	6.999	396,951		600,000
100206137	SIMI VALLEY	CA		04/16/2025	6.750	707,924		950,000
100206138	LONG BEACH	CA		04/16/2025	7.375	708,824		875,000
100206139	INGLEWOOD	CA		04/16/2025	7.000	988,115		1,550,000
100206140	OJAI	CA		04/16/2025	6.875	911,968		1,325,000
100206141	BORREGO SPRINGS	CA		04/16/2025	6.999	247,697		305,000
100206142	NAPLES	FL		04/16/2025	7.500	416,294		535,000
100206143	PALM HARBOR	FL		04/16/2025	7.625	353,626		430,000
100206144	APOLLO BEACH	FL		04/16/2025	7.125	476,190		600,000
100206145	OCEAN CITY	MD		04/16/2025	7.375	443,127		600,000
100206146	SANIBEL	FL		04/16/2025	7.375	290,268		403,000
100206147	CLEARWATER	FL		04/16/2025	7.125	466,388		572,000
100206148	DORAVILLE	GA		04/16/2025	7.625	336,538		436,000
100206149	OAKLAND PARK	FL		04/16/2025	7.125	612,336		880,000
100206150	AUBURN	GA		04/16/2025	6.500	280,638		359,000
100206151	ANNAPOLIS	MD		04/16/2025	6.875	332,185		447,500
100206152	LOWELL	MA		04/16/2025	7.125	223,423		295,000
100206153	COLUMBIA	MD		04/16/2025	7.500	320,543		390,000
100206154	ODENTON	MD		04/16/2025	6.990	306,559		404,000
100206155	LOCUST GROVE	GA		04/16/2025	7.124	243,260		360,000
100206156	WALDORF	MD		04/16/2025	6.990	324,422		435,000
100206157	FREDERICK	MD		04/16/2025	7.625	290,256		365,000
100206158	BRANDYWINE	MD		04/16/2025	7.625	345,990		445,000
100206159	DAHLONEGA	GA		04/16/2025	5.750	256,408		345,000
100206160	PILLAGER	MN		04/16/2025	7.250	248,483		305,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206161	CLAYTON	NC		04/16/2025	6.875	238,258		314,900
100206162	WAKE FOREST	NC		04/16/2025	7.375	304,572		420,000
100206163	RALEIGH	NC		04/16/2025	7.875	238,755		310,000
100206164	MINNEAPOLIS	MN		04/16/2025	6.875	265,347		400,000
100206165	DENVER	NC		04/16/2025	8.500	204,994		265,000
100206166	CAMPTON	NH		04/16/2025	7.125	321,908		448,000
100206167	CLAYTON	NC		04/16/2025	7.375	236,384		320,000
100206168	GREENSBORO	NC		04/16/2025	7.250	266,790		349,000
100206169	RALEIGH	NC		04/16/2025	6.990	314,987		413,000
100206170	CHARLOTTE	NC		04/16/2025	7.000	383,174		550,000
100206171	OCEAN CITY	NJ		04/16/2025	6.999	568,851		843,000
100206172	LITTLE EGG HARBOR	NJ		04/16/2025	7.500	365,827		470,000
100206173	SILVER CITY	NM		04/16/2025	7.250	266,784		348,000
100206174	GLASSBORO	NJ		04/16/2025	7.250	278,378		360,000
100206175	SURF CITY	NC		04/16/2025	5.875	681,159		1,100,000
100206176	GOODLETTSVILLE	TN		04/16/2025	7.625	260,299		325,000
100206177	HILTON HEAD ISLAND	SC		04/16/2025	7.125	341,311		450,000
100206178	GARDNERVILLE	NV		04/16/2025	6.875	380,041		538,000
100206179	LAS VEGAS	NV		04/16/2025	5.500	281,611		400,000
100206180	GALLOWAY	OH		04/16/2025	5.375	268,066		383,000
100206181	PORTLAND	OR		04/16/2025	6.624	738,479		982,000
100206182	ROUND ROCK	TX		04/16/2025	7.500	259,528		315,000
100206183	PIGEON FORGE	TN		04/16/2025	6.990	423,321		555,000
100206184	COLLEGE STATION	TX		04/16/2025	7.000	250,902		338,500
100206185	CHESAPEAKE	VA		04/16/2025	7.250	244,813		380,000
100206186	MANASSAS	VA		04/16/2025	6.875	415,326		545,000
100206187	NEW BRAUNFELS	TX		04/16/2025	6.624	239,798		375,000
100206188	CYPRESS	TX		04/16/2025	6.375	336,521		435,000
100206189	ALEXANDRIA	VA		04/16/2025	7.375	998,904		1,315,000
100206190	FISHERSVILLE	VA		04/16/2025	7.625	245,138		320,050
100206191	LAKE STEVENS	WA		04/16/2025	6.625	655,975		890,000
100206192	FEDERAL WAY	WA		04/16/2025	6.499	636,208		845,000
100206193	BERLIN	MD		04/16/2025	7.875	399,675		440,000
100206194	BONNEY LAKE	WA		04/16/2025	7.250	912,699		1,290,000
100206195	SAINT AUGUSTINE	FL		04/16/2025	8.124	673,442		765,000
100206196	JOSHUA TREE	CA		04/16/2025	7.875	393,490		420,000
100206197	JENSEN BEACH	FL		04/16/2025	7.750	397,235		431,000
100206198	OQUOSSOC	ME		04/16/2025	7.375	402,210		535,000
100206199	NORTH PORT	FL		04/16/2025	7.875	256,256		290,000
100206200	KISSIMMEE	FL		04/16/2025	7.625	361,398		390,000
100206201	BROKEN BOW	OK		04/16/2025	6.999	692,444		771,500
100206202	GLENPOOL	OK		04/16/2025	7.625	298,093		320,000
100206203	MILLVILLE	DE		04/16/2025	5.750	434,000		520,000
100206204	WINTER HAVEN	FL		04/16/2025	5.750	273,206		320,000
100206205	YAKIMA	WA		04/16/2025	7.374	283,106		306,000
100206206	ANGIER	NC		04/16/2025	5.750	299,804		365,000
100206207	OCEAN ISLE BEACH	NC		04/16/2025	5.750	200,397		244,000
100206208	SCHAUMBURG	IL		04/16/2025	8.250	344,440		400,000
100206209	SHENANDOAH	VA		04/16/2025	8.000	391,148		446,000
100206210	LEANDER	TX		04/16/2025	7.875	447,720		525,000
100206211	PANAMA CITY BEACH	FL		04/16/2025	7.750	412,455		490,000
100206212	BALTIMORE	MD		04/16/2025	7.875	261,992		300,000
100206213	MADERA	CA		04/16/2025	7.625	417,666		495,000
100206214	KISSIMMEE	FL		04/16/2025	7.490	444,025		510,000
100206215	LEXINGTON	NC		04/16/2025	7.625	297,337		341,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206216	LONGS	SC		04/16/2025	7.625	234,487		270,000
100206217	CLOVERDALE	CA		04/17/2025	8.875	971,666		1,175,000
100206218	LAGUNA BEACH	CA		04/17/2025	6.875	2,074,042		4,139,000
100206219	NEW ORLEANS	LA		04/17/2025	7.500	194,847		318,000
100206220	ALBANY	OR		04/17/2025	7.000	346,831		432,000
100206221	SAN RAFAEL	CA		04/17/2025	7.500	317,767		415,000
100206222	MANTECA	CA		04/17/2025	8.125	335,401		410,000
100206223	NORTHRIDGE	CA		04/17/2025	8.875	762,801		925,000
100206224	QUEEN CREEK	AZ		04/17/2025	6.750	1,163,234		1,450,000
100206225	VANCOUVER	WA		04/17/2025	8.000	391,892		480,000
100206227	SAN MARCOS	CA		04/17/2025	7.624	725,116		900,000
100206228	THOUSAND OAKS	CA		04/17/2025	7.125	1,444,179		2,025,000
100206229	MCLEAN	VA		04/17/2025	7.499	738,196		1,375,000
100206230	COLUMBUS	OH		04/17/2025	8.249	100,675		148,000
100206231	EDGEWOOD	WA		04/17/2025	8.480	536,962		725,000
100206232	SAN LUIS OBISPO	CA		04/17/2025	8.499	1,637,177		2,200,000
100206233	MIAMI LAKES	FL		04/17/2025	8.375	1,108,919		1,275,000
100206234	SHELTER ISLAND HEIGHTS	NY		04/17/2025	6.750	2,917,653		5,500,000
100206235	FREEPORT	NY		04/17/2025	7.624	345,932		910,000
100206237	NORTH HOLLYWOOD	CA		04/17/2025	7.375	540,858		1,015,000
100206238	VERO BEACH	FL		04/17/2025	7.499	283,667		362,000
100206240	TOMBALL	TX		04/17/2025	8.999	355,849		475,000
100206241	PHOENIX	AZ		04/17/2025	7.125	532,475		690,000
100206242	NASHVILLE	TN		04/17/2025	6.875	637,248		850,000
100206243	PHOENIX	AZ		04/17/2025	6.750	586,276		725,000
100206244	ANGIER	NC		04/17/2025	7.250	279,994		345,000
100206245	MUNDELEIN	IL		04/17/2025	7.375	215,922		265,000
100206246	DURHAM	NC		04/17/2025	6.875	310,480		395,000
100206247	SACRAMENTO	CA		04/17/2025	6.875	391,102		544,000
100206248	CYPRESS	TX		04/17/2025	6.875	327,646		405,000
100206249	LOUISVILLE	KY		04/17/2025	7.375	165,629		210,000
100206250	EUGENE	OR		04/17/2025	7.250	298,286		360,000
100206251	CORONA	CA		04/17/2025	6.875	776,672		950,000
100206252	CHICAGO	IL		04/17/2025	7.750	264,252		365,000
100206253	GOODLETTSVILLE	TN		04/17/2025	6.875	307,662		420,000
100206254	BULLHEAD CITY	AZ		04/17/2025	7.125	215,219		266,000
100206255	PATERSON	NJ		04/17/2025	6.625	266,452		335,000
100206256	BRADENTON	FL		04/17/2025	6.875	262,530		350,000
100206257	CINCINNATI	OH		04/17/2025	7.625	376,403		459,000
100206258	NAPLES	FL		04/17/2025	7.000	417,474		570,000
100206259	MOUNT LAUREL	NJ		04/17/2025	7.875	186,017		230,000
100206260	CHESTERFIELD	VA		04/17/2025	7.500	266,485		325,000
100206261	MARICOPA	AZ		04/17/2025	7.500	286,983		370,000
100206262	HEMET	CA		04/17/2025	7.500	273,318		340,000
100206263	NORTH MYRTLE BEACH	SC		04/17/2025	7.375	714,836		870,000
100206264	RICHMOND	VA		04/17/2025	7.500	355,866		430,000
100206265	BELLEVUE	NE		04/17/2025	7.500	324,577		425,000
100206266	LEHI	UT		04/17/2025	7.125	358,295		448,000
100206267	FONTANA	CA		04/17/2025	6.625	506,395		626,000
100206268	LEHI	UT		04/17/2025	7.125	356,867		455,000
100206269	BALTIMORE	MD		04/17/2025	7.125	316,558		385,000
100206270	PEORIA	AZ		04/17/2025	6.750	418,860		540,000
100206271	EAGLE	ID		04/17/2025	6.375	212,183		283,000
100206272	LAKE ZURICH	IL		04/17/2025	7.000	234,501		290,000
100206273	LEASBURG	NC		04/17/2025	7.000	357,730		560,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206274	SPANISH FORK	UT		04/17/2025	7.625	265,989		440,000
100206275	HANFORD	CA		04/17/2025	7.875	194,197		235,000
100206276	ANTIOCH	CA		04/17/2025	7.000	524,513		640,000
100206277	PHOENIX	AZ		04/17/2025	6.625	513,188		644,000
100206278	WADSWORTH	IL		04/17/2025	7.500	231,546		280,000
100206279	COLUMBUS	OH		04/17/2025	6.750	162,424		199,000
100206280	MOUNT PLEASANT	WI		04/17/2025	7.500	160,512		197,000
100206281	VICTORVILLE	CA		04/17/2025	7.125	289,236		350,000
100206282	MYRTLE BEACH	SC		04/17/2025	6.625	223,221		608,000
100206283	LEAVENWORTH	WA		04/17/2025	7.000	381,826		905,000
100206284	CLOVIS	CA		04/17/2025	6.875	323,104		395,000
100206285	FRESNO	CA		04/17/2025	6.625	316,879		390,000
100206286	SAN TAN VALLEY	AZ		04/17/2025	6.375	249,932		340,000
100206287	GREENVILLE	NC		04/17/2025	6.500	183,404		235,000
100206288	FOUNTAIN HILLS	AZ		04/17/2025	7.500	505,363		680,000
100206289	LUTZ	FL		04/17/2025	7.125	268,566		380,000
100206290	FORT COLLINS	CO		04/17/2025	6.875	310,230		400,000
100206291	PORTLAND	OR		04/17/2025	7.375	159,577		197,000
100206292	FAIRFIELD	CA		04/17/2025	7.375	402,164		565,000
100206293	SURPRISE	AZ		04/17/2025	6.500	175,281		325,000
100206294	JERSEY CITY	NJ		04/17/2025	7.500	701,380		900,000
100206295	CARY	IL		04/17/2025	7.375	204,973		250,000
100206296	MAGNOLIA	TX		04/17/2025	6.875	202,729		248,000
100206297	NISSWA	MN		04/17/2025	7.500	452,640		555,500
100206298	FALLING WATERS	WV		04/17/2025	7.125	207,648		271,000
100206299	PORTLAND	TN		04/17/2025	6.875	296,180		385,000
100206300	KANSAS CITY	MO		04/17/2025	7.375	317,869		391,000
100206301	ULSTER	PA		04/17/2025	7.250	310,762		400,000
100206302	COVINGTON	GA		04/17/2025	7.500	215,007		265,000
100206303	MERCED	CA		04/17/2025	6.500	314,924		530,000
100206304	WILLITS	CA		04/17/2025	7.375	627,337		770,000
100206305	GRANITE SHOALS	TX		04/17/2025	6.750	735,633		1,500,000
100206306	FALLING WATERS	WV		04/17/2025	7.500	211,896		276,000
100206307	LAKEWOOD	CA		04/17/2025	7.125	734,453		984,000
100206308	GULF BREEZE	FL		04/17/2025	6.875	236,985		290,000
100206309	RIVERTON	UT		04/17/2025	7.125	367,801		494,000
100206310	BERLIN	MD		04/17/2025	7.000	729,859		935,000
100206311	PROVO	UT		04/17/2025	7.250	355,832		460,000
100206312	RALEIGH	NC		04/17/2025	6.875	361,800		444,000
100206313	RIVERSIDE	CA		04/17/2025	7.000	488,759		610,000
100206314	CALDWELL	ID		04/17/2025	7.125	307,448		382,000
100206315	SAINT CLOUD	FL		04/17/2025	6.500	369,383		462,000
100206316	SPRINGFIELD	MO		04/17/2025	6.625	216,717		274,000
100206317	HUMMELSTOWN	PA		04/17/2025	6.625	265,631		330,000
100206318	FREDERICKSBURG	TX		04/17/2025	7.375	468,269		565,000
100206319	BEDFORD	TX		04/17/2025	7.375	273,503		330,000
100206320	GREEN VALLEY	AZ		04/17/2025	6.125	193,566		250,000
100206321	ELLIJAY	GA		04/17/2025	6.625	352,972		447,000
100206322	DURHAM	NC		04/17/2025	7.250	266,146		337,000
100206323	ASHLAND CITY	TN		04/17/2025	6.750	329,176		405,000
100206324	SEVIERVILLE	TN		04/17/2025	6.875	598,663		740,000
100206325	WHITTIER	CA		04/17/2025	7.125	663,690		805,000
100206326	BOERNE	TX		04/17/2025	6.625	331,767		418,000
100206327	HANFORD	CA		04/17/2025	7.125	308,538		376,000
100206328	HILTON HEAD ISLAND	SC		04/17/2025	6.750	354,779		675,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206329	WILDWOOD	NJ		04/17/2025	7.125	534,841		652,000
100206330	TAHOE CITY	CA		04/17/2025	6.250	397,158		500,000
100206331	DELAND	FL		04/17/2025	6.125	188,794		240,000
100206332	GREENVILLE	NC		04/17/2025	6.500	183,027		227,000
100206333	SAINT PETERSBURG	FL		04/17/2025	6.375	234,559		300,000
100206334	CHICAGO	IL		04/17/2025	6.875	371,866		545,000
100206335	GREENVILLE	SC		04/17/2025	6.750	255,078		365,000
100206336	JUNEAU	AK		04/17/2025	6.125	473,130		600,000
100206337	CORVALLIS	OR		04/17/2025	7.000	406,270		506,000
100206338	AUBURN	AL		04/17/2025	6.625	322,553		400,000
100206339	LELAND	NC		04/17/2025	6.750	212,415		262,000
100206340	LYNN	MA		04/17/2025	7.375	680,916		940,000
100206341	MORGANTON	GA		04/17/2025	6.875	671,221		895,000
100206342	ELMHURST	IL		04/17/2025	6.750	304,720		400,000
100206343	COLORADO SPRINGS	CO		04/17/2025	7.125	474,709		588,000
100206344	POWDERSVILLE	SC		04/17/2025	6.875	257,499		296,000
100206345	CALDWELL	ID		04/17/2025	6.875	179,627		358,000
100206346	COLORADO SPRINGS	CO		04/17/2025	7.375	461,819		620,000
100206347	BLUFFDALE	UT		04/17/2025	5.625	379,879		498,000
100206348	HUTTO	TX		04/17/2025	6.375	268,613		340,000
100206349	HARRISBURG	PA		04/17/2025	7.125	167,439		208,000
100206350	HUNTSVILLE	AL		04/17/2025	8.000	160,992		200,000
100206351	FOREST PARK	IL		04/17/2025	7.250	582,550		715,000
100206352	DINUBA	CA		04/17/2025	7.250	245,585		364,000
100206353	EVERETT	WA		04/17/2025	7.000	562,214		725,000
100206354	LINCOLN	NE		04/17/2025	6.500	202,341		339,000
100206355	MOUNT JACKSON	VA		04/17/2025	8.000	203,840		249,000
100206356	MYRTLE BEACH	SC		04/17/2025	7.125	268,546		327,000
100206357	SAN JOSE	CA		04/17/2025	7.250	932,050		1,250,000
100206358	PORTLAND	OR		04/17/2025	7.500	591,917		765,000
100206359	RANCHO CUCAMONGA	CA		04/17/2025	7.250	351,640		595,000
100206360	KERNERSVILLE	NC		04/17/2025	7.125	164,733		254,000
100206361	ALLENTOWN	PA		04/17/2025	4.875	197,041		452,500
100206362	HUFFMAN	TX		04/17/2025	6.875	209,370		255,000
100206363	PINE MOUNTAIN CLUB	CA		04/17/2025	7.250	220,142		370,000
100206364	CROWLEY	TX		04/17/2025	7.750	306,866		340,000
100206365	HYATTSVILLE	MD		04/17/2025	5.250	292,015		444,000
100206366	TACOMA	WA		04/17/2025	5.500	388,723		810,000
100206367	MINNEAPOLIS	MN		04/17/2025	4.875	372,320		611,000
100206368	TURLOCK	CA		04/17/2025	4.750	220,869		450,000
100206369	LAS VEGAS	NV		04/17/2025	5.625	188,209		390,000
100206370	NOVATO	CA		05/22/2025	6.750	110,628		545,000
100206371	CHARLOTTE	NC		05/22/2025	7.375	208,065		286,000
100206372	PROVO	UT		05/22/2025	7.000	777,506		975,000
100206373	BARNEGAT	NJ		05/22/2025	7.625	314,829		410,000
100206374	MOUNT PLEASANT	MI		05/22/2025	7.375	167,546		220,000
100206375	BUCKEYE	AZ		05/22/2025	7.250	154,744		630,000
100206376	MADERA	CA		05/22/2025	7.875	311,631		400,000
100206377	LOUISVILLE	KY		05/22/2025	7.875	168,000		330,000
100206378	HOUSTON	TX		05/22/2025	8.000	378,000		450,000
100206379	AUSTIN	TX		05/22/2025	7.625	3,660,811		7,000,000
100206381	AIRWAY HEIGHTS	WA		05/22/2025	7.000	307,777		415,000
100206382	SCOTTSDALE	AZ		05/22/2025	6.875	387,309		650,000
100206384	MIAMI	FL		05/22/2025	7.250	460,450		810,000
100206385	HENDERSON	NV		05/22/2025	7.250	1,025,638		1,950,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206386	TORRANCE	CA		05/22/2025	7.250	194,370		400,000
100206387	SCOTTS VALLEY	CA		05/22/2025	7.250	548,685		675,000
100206388	HOUSTON	TX		05/22/2025	7.500	189,713		250,000
100206390	CHARLOTTE	NC		05/22/2025	7.375	129,920		185,000
100206391	PORT RICHEY	FL		05/22/2025	7.500	462,952		562,000
100206392	SUGAR LAND	TX		05/22/2025	7.250	767,461		935,000
100206396	PALM BEACH GARDENS	FL		05/22/2025	6.875	731,885		920,000
100206400	RANCHO SANTA MARGARITA	CA		05/22/2025	6.875	949,247		1,175,000
100206401	DENVER	CO		05/22/2025	7.250	334,575		465,000
100206402	HOUSTON	TX		05/22/2025	7.250	267,289		380,000
100206403	EL MONTE	CA		05/22/2025	7.500	741,385		960,000
100206409	AVON	NC		05/22/2025	7.875	492,229		640,000
100206410	PRESCOTT	AZ		05/22/2025	7.375	604,514		745,000
100206411	MIAMI	FL		05/22/2025	7.125	1,055,781		1,500,000
100206412	EUREKA	CA		05/22/2025	7.625	243,449		346,000
100206414	KIHEI	HI		05/22/2025	7.500	1,397,153		1,700,000
100206415	EUREKA	CA		05/22/2025	7.375	237,041		355,000
100206417	PONTE VEDRA	FL		05/22/2025	7.250	1,051,102		1,330,000
100206418	LOS ANGELES	CA		05/22/2025	6.500	989,237		2,260,000
100206419	TURLOCK	CA		05/22/2025	7.000	320,085		400,000
100206420	GARNER	NC		05/22/2025	6.875	389,765		485,000
100206421	MYRTLE BEACH	SC		04/22/2025	7.125	577,067		750,000
100206422	MURPHY	NC		04/22/2025	7.375	409,423		518,000
100206423	SAN FRANCISCO	CA		04/22/2025	7.625	768,022		1,250,000
100206424	FAYETTEVILLE	GA		04/22/2025	7.875	369,681		440,000
100206425	ATLANTA	GA		04/22/2025	7.490	532,427		730,000
100206426	MYRTLE BEACH	SC		04/22/2025	7.375	356,229		458,000
100206427	ALPHARETTA	GA		04/22/2025	6.990	450,564		586,000
100206428	HUNTINGTON BEACH	CA		04/22/2025	7.375	843,526		1,550,000
100206429	SMYRNA	GA		04/22/2025	6.990	479,446		640,000
100206430	CHERRY LOG	GA		04/22/2025	6.625	491,093		645,000
100206431	LONGS	SC		04/22/2025	7.125	265,246		339,500
100206432	CHARLOTTE	NC		04/22/2025	6.750	213,254		433,000
100206433	ORANGEBURG	SC		04/22/2025	7.490	251,330		340,000
100206434	NORTH CHARLESTON	SC		04/22/2025	8.125	650,996		850,000
100206435	HONOLULU	HI		04/22/2025	8.125	252,048		300,000
100206436	SAINT AUGUSTINE	FL		04/22/2025	7.490	532,346		750,000
100206437	WINTERVILLE	GA		04/22/2025	7.625	252,097		343,000
100206438	YORKTOWN	VA		04/22/2025	7.125	286,574		380,000
100206439	ST SIMONS ISLAND	GA		04/22/2025	6.875	411,467		1,150,000
100206440	CULLOWHEE	NC		04/22/2025	6.625	472,180		1,514,000
100206441	BLUE RIDGE	GA		04/22/2025	6.990	402,740		588,000
100206442	HIGHLANDS	NC		04/22/2025	6.625	455,226		600,000
100206443	GREEN COVE SPRINGS	FL		04/22/2025	6.750	208,990		298,000
100206444	GAINESVILLE	GA		04/22/2025	7.125	241,021		316,000
100206445	NORTH AUGUSTA	SC		04/22/2025	7.490	269,862		320,000
100206446	DURHAM	NC		04/22/2025	6.875	267,842		399,500
100206447	SAINT AUGUSTINE	FL		04/22/2025	7.125	276,946		368,000
100206448	DOUGLASVILLE	GA		04/22/2025	7.125	644,336		709,000
100206449	HELEN	GA		04/22/2025	6.990	534,414		750,000
100206450	COVINGTON	GA		04/22/2025	7.125	309,468		399,000
100206451	LEXINGTON	SC		04/22/2025	7.500	230,133		290,000
100206452	FAYETTEVILLE	GA		04/22/2025	6.990	506,019		665,000
100206453	MURRELLS INLET	SC		04/22/2025	8.000	292,709		380,000
100206454	URBANNA	VA		04/22/2025	7.490	222,190		315,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206455	SAINT HELENA ISLAND	SC		04/22/2025	7.375	357,172		435,000
100206456	JENKINSBURG	GA		04/22/2025	7.125	210,178		335,000
100206457	CRESTVIEW	FL		04/22/2025	7.875	273,896		345,000
100206458	ORMOND BEACH	FL		04/22/2025	7.125	305,361		399,000
100206459	SUMMERVILLE	SC		04/22/2025	8.125	433,055		490,000
100206460	TITUSVILLE	FL		04/22/2025	7.500	250,094		339,000
100206461	ATLANTA	GA		04/22/2025	7.625	266,732		316,000
100206462	TAYLORSVILLE	GA		04/22/2025	6.375	271,902		670,000
100206463	ATLANTA	GA		04/22/2025	6.375	406,806		538,000
100206464	CARTERSVILLE	GA		04/22/2025	7.125	223,543		290,000
100206465	SAINT AUGUSTINE	FL		04/22/2025	7.250	314,122		530,000
100206466	JACKSONVILLE	FL		04/22/2025	7.500	324,231		410,000
100206467	CHARLESTON	SC		04/22/2025	6.750	318,838		580,000
100206468	SKY VALLEY	GA		04/22/2025	7.375	296,862		385,000
100206469	LITTLE RIVER	SC		04/22/2025	7.490	234,147		295,000
100206470	DULUTH	GA		04/22/2025	6.490	271,338		451,000
100206471	ORMOND BEACH	FL		04/22/2025	7.250	242,589		353,400
100206472	MANASSAS	VA		04/22/2025	7.490	469,002		600,000
100206473	MARIETTA	GA		04/22/2025	7.500	388,710		500,000
100206474	LAWRENCEVILLE	GA		04/22/2025	7.125	305,630		415,000
100206475	ATLANTA	GA		04/22/2025	6.490	317,251		1,190,000
100206476	MANASSAS	VA		04/22/2025	7.490	245,945		310,000
100206477	SAN FERNANDO	CA		04/22/2025	7.250	901,549		1,113,000
100206479	BELLA VISTA	AR		04/22/2025	7.999	200,105		273,000
100206480	TUCSON	AZ		04/22/2025	7.375	408,549		545,000
100206481	MYRTLE BEACH	SC		04/22/2025	6.499	255,734		325,000
100206484	MYRTLE BEACH	SC		04/22/2025	6.499	244,303		320,000
100206487	LAS VEGAS	NV		04/22/2025	6.875	499,011		656,000
100206488	SALINAS	CA		04/22/2025	7.375	455,484		649,000
100206490	WASHINGTON	DC		04/22/2025	6.999	602,847		955,000
100206492	DALLAS	TX		04/22/2025	7.375	178,500		294,000
100206493	GARDENA	CA		04/22/2025	6.999	777,608		1,200,000
100206494	TUCSON	AZ		04/22/2025	7.375	408,240		545,000
100206495	COVINGTON	GA		04/22/2025	7.375	160,188		205,000
100206497	COLLEGE PARK	MD		04/22/2025	6.875	333,120		495,000
100206498	TAMPA	FL		04/22/2025	6.999	114,325		303,000
100206500	BELL	CA		04/22/2025	7.250	616,787		930,000
100206501	WORCESTER	MA		04/22/2025	7.499	323,169		450,000
100206502	ANDERSON	SC		04/22/2025	7.375	126,405		165,000
100206504	CHICOPEE	MA		04/22/2025	7.750	157,500		369,000
100206506	DALLAS	TX		04/22/2025	7.250	205,479		250,000
100206507	LOS ANGELES	CA		04/22/2025	7.999	315,000		775,000
100206509	LOS ANGELES	CA		04/22/2025	7.750	624,476		800,000
100206510	GROSSE POINTE PARK	MI		04/22/2025	7.625	217,880		280,000
100206511	SAN FRANCISCO	CA		04/22/2025	6.999	2,671,278		3,450,000
100206512	GROSSE POINTE PARK	MI		04/22/2025	8.250	209,500		287,000
100206513	GLENDALE	AZ		04/22/2025	7.999	261,939		312,000
100206514	COUNTRY CLUB HILLS	IL		04/22/2025	7.999	166,103		258,000
100206515	HAGERSTOWN	MD		04/22/2025	7.999	516,822		595,000
100206516	SANTA ANA	CA		04/22/2025	7.750	668,894		825,000
100206517	BALTIMORE	MD		04/22/2025	8.250	252,803		306,000
100206518	VALENCIA	CA		04/22/2025	6.625	1,491,893		1,970,000
100206519	NEW FAIRFIELD	CT		04/22/2025	6.999	387,240		530,000
100206520	BALTIMORE	MD		04/22/2025	7.625	167,709		259,000
100206521	CERRITOS	CA		04/22/2025	6.625	894,974		1,250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206522	OAK POINT	TX		04/22/2025	6.499	298,218		422,000
100206523	BRANDON	FL		04/22/2025	7.375	384,151		465,000
100206524	TEATICKET	MA		04/22/2025	7.499	480,312		595,000
100206525	RIVERSIDE	CA		04/22/2025	6.499	471,123		735,000
100206526	TITUSVILLE	FL		04/22/2025	7.750	294,000		400,000
100206527	LITTLEROCK	CA		04/22/2025	8.250	403,200		480,000
100206528	TAYLORS	SC		04/22/2025	7.250	314,435		375,000
100206529	MONTGOMERY	TX		04/22/2025	6.875	307,914		445,000
100206530	KNOXVILLE	TN		04/22/2025	7.125	493,475		575,000
100206531	MONTEBELLO	CA		04/22/2025	6.750	682,541		960,000
100206532	ESTERO	FL		04/22/2025	7.750	536,704		700,000
100206533	KANNAPOLIS	NC		04/22/2025	9.125	230,574		260,000
100206534	LOS ANGELES	CA		04/22/2025	6.499	829,686		1,490,000
100206535	FORT MYERS	FL		04/22/2025	7.499	173,889		210,000
100206536	MIAMI GARDENS	FL		04/22/2025	6.875	502,531		625,000
100206537	LAS VEGAS	NV		04/22/2025	8.499	224,700		355,000
100206538	LOS ANGELES	CA		04/22/2025	7.125	1,267,562		1,525,000
100206539	VISALIA	CA		04/22/2025	7.375	381,990		520,000
100206540	VANCOUVER	WA		04/22/2025	7.375	499,590		640,000
100206541	NEW RIVER	AZ		04/22/2025	7.000	154,453		555,000
100206542	GALT	CA		04/22/2025	6.625	171,977		495,000
100206543	BUFORD	GA		04/22/2025	7.000	411,032		615,000
100206544	CONCORD	CA		04/22/2025	7.375	262,066		575,000
100206545	BONAIRE	GA		04/22/2025	7.625	184,775		230,000
100206546	LOS ANGELES (WILMINGTON AREA)	CA		04/22/2025	7.250	510,018		670,000
100206547	ADELANTO	CA		04/22/2025	6.750	313,785		394,000
100206548	SALINAS	CA		04/22/2025	6.875	308,148		1,190,000
100206549	WICHITA	KS		04/22/2025	7.750	192,424		240,000
100206550	LOS ANGELES (NORTHRIDGE)	CA		04/22/2025	7.375	2,351,263		3,050,000
100206551	LOS ANGELES	CA		04/22/2025	6.875	308,284		725,000
100206552	WINSTON-SALEM	NC		04/22/2025	6.875	448,952		740,000
100206553	HOLLISTER	CA		04/22/2025	9.750	637,875		675,000
100206554	RANCHO CUCAMONGA	CA		04/22/2025	7.500	1,123,892		1,352,000
100206555	LAS VEGAS	NV		04/22/2025	9.125	367,605		390,000
100206556	SAN JOSE	CA		04/22/2025	7.375	568,191		1,200,000
100206557	SEAL BEACH	CA		04/22/2025	7.250	607,190		1,500,000
100206558	MORENO VALLEY	CA		04/22/2025	8.250	317,937		451,000
100206559	FOUNTAIN VALLEY	CA		04/22/2025	8.250	1,276,800		1,545,000
100206560	FORT LAUDERDALE	FL		04/22/2025	8.500	327,600		404,000
100206561	SAVANNAH	GA		04/22/2025	8.125	262,500		510,000
100206562	MIAMI	FL		04/22/2025	7.125	954,159		1,160,000
100206563	WYLIE	TX		04/22/2025	7.625	368,734		550,000
100206564	PALM BAY	FL		04/22/2025	7.500	223,471		274,000
100206565	FRESNO	TX		04/22/2025	9.500	210,000		310,000
100206566	MEMPHIS	TN		04/22/2025	7.375	111,098		165,000
100206567	SOLEDAD	CA		04/22/2025	8.000	563,604		775,000
100206568	ELON	NC		04/22/2025	6.750	271,202		336,000
100206570	SANTA ANA	CA		04/22/2025	7.125	348,763		580,000
100206571	SAN JOSE	CA		04/22/2025	7.375	865,172		1,120,000
100206572	SOLEDAD	CA		04/22/2025	7.375	679,123		1,187,000
100206574	BROKEN ARROW	OK		04/22/2025	6.875	456,528		565,000
100206575	ANAHEIM	CA		04/22/2025	6.875	603,026		940,000
100206576	SANTA ANA	CA		04/22/2025	7.000	652,505		905,000
100206577	FOUNTAIN VALLEY	CA		04/22/2025	7.000	579,666		1,420,000
100206578	RIVERSIDE	CA		04/22/2025	7.125	156,116		590,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206579	HUMBLE	TX		04/22/2025	8.875	298,200		370,000
100206580	AUGUSTA	GA		04/22/2025	7.500	168,260		215,000
100206581	ANAHEIM	CA		04/22/2025	6.875	714,038		960,000
100206582	LAGUNA BEACH	CA		04/22/2025	7.375	2,374,042		3,500,000
100206583	WILDOMAR	CA		04/22/2025	7.625	476,563		575,000
100206584	AUGUSTA	GA		04/22/2025	7.500	164,285		210,000
100206585	LAS VEGAS	NV		04/22/2025	7.625	1,166,332		1,490,000
100206586	PALM BAY	FL		04/22/2025	7.750	176,400		215,000
100206587	LANCASTER	CA		04/22/2025	6.875	340,318		520,000
100206588	DULUTH	GA		04/22/2025	7.375	789,582		950,000
100206589	SAN JOSE	CA		04/22/2025	6.875	456,460		1,175,000
100206590	PARKVILLE	MD		04/22/2025	7.250	235,871		307,650
100206591	WEST COLUMBIA	SC		04/22/2025	6.625	160,483		268,000
100206592	JUPITER	FL		04/22/2025	7.000	471,166		580,000
100206593	VIRGINIA BEACH	VA		04/22/2025	7.000	362,200		440,000
100206595	ARLINGTON	TX		04/22/2025	7.875	272,160		360,000
100206596	SAN DIEGO	CA		04/23/2025	9.750	536,160		950,000
100206597	SACRAMENTO	CA		04/23/2025	8.250	835,419		1,200,000
100206598	MADISON	WI		04/23/2025	7.375	316,612		415,000
100206599	MENIFEE	CA		04/23/2025	6.375	420,233		715,000
100206600	WOODBRIDGE	VA		04/23/2025	7.000	153,338		600,000
100206601	POWDER SPRINGS	GA		04/23/2025	6.750	216,105		410,000
100206602	AUBURN	GA		04/23/2025	6.750	242,553		439,000
100206603	MARIETTA	GA		04/23/2025	6.750	227,906		423,500
100206604	AUBURN	GA		04/23/2025	6.750	174,709		290,000
100206605	POTTSBORO	TX		04/23/2025	6.750	402,705		585,000
100206606	SEATTLE	WA		04/23/2025	7.125	849,688		1,250,000
100206607	OAKLAND	CA		04/23/2025	8.500	919,943		1,100,000
100206608	LAKE HAVASU CITY	AZ		04/23/2025	6.750	844,667		2,000,000
100206609	ROSWELL	GA		04/23/2025	6.750	301,531		600,000
100206610	PLAINFIELD	IL		04/23/2025	7.125	582,403		1,060,000
100206611	SNOWMASS VILLAGE	CO		04/23/2025	8.000	477,183		624,000
100206612	MERIDIAN	ID		04/23/2025	8.125	459,454		590,000
100206613	MELBOURNE	FL		04/23/2025	6.750	179,549		245,000
100206614	GLENDALE	AZ		04/23/2025	6.375	389,649		645,000
100206615	LONGMONT	CO		04/23/2025	7.500	786,517		950,000
100206618	DOWNEY	CA		04/23/2025	6.375	484,053		930,000
100206619	BRADENTON	FL		04/23/2025	7.250	901,481		1,200,000
100206621	HOUSTON	TX		04/23/2025	7.000	363,551		520,000
100206622	HOUSTON	TX		04/24/2025	7.250	332,560		475,000
100206623	LONGMONT	CO		04/24/2025	7.500	458,052		500,000
100206624	MIAMI BEACH	FL		04/24/2025	7.625	483,078		525,000
100206625	KISSIMMEE	FL		04/24/2025	7.875	663,855		752,000
100206626	RINGGOLD	GA		04/24/2025	7.490	416,790		452,000
100206627	BULLHEAD CITY	AZ		04/24/2025	7.375	290,952		322,000
100206628	BROKEN BOW	OK		04/24/2025	7.375	498,675		645,000
100206629	ALVA	FL		04/24/2025	7.500	459,973		535,000
100206630	CAPE CORAL	FL		04/24/2025	7.371	436,721		501,000
100206631	SELMA	AL		04/24/2025	7.750	275,054		325,000
100206632	FOLEY	AL		04/24/2025	5.750	212,395		253,500
100206633	ATLANTA	GA		04/24/2025	6.990	497,849		550,000
100206634	SAN ANTONIO	FL		04/24/2025	5.875	285,746		350,000
100206635	CLEARWATER	FL		04/24/2025	6.875	263,021		325,000
100206636	MINERAL BLUFF	GA		04/24/2025	7.875	539,005		644,000
100206637	LITTLE RIVER	SC		04/24/2025	7.875	423,964		465,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206638	CASSOPOLIS	MI		04/24/2025	7.875	481,552		520,000
100206639	SAINT LOUIS	MO		04/24/2025	7.875	297,154		326,000
100206640	DE SOTO	MO		04/24/2025	8.375	412,341		445,000
100206641	JOHNSTOWN	PA		04/24/2025	6.999	207,391		235,000
100206642	EDEN	UT		04/24/2025	7.990	600,277		660,000
100206643	BUCHANAN	TN		04/24/2025	8.250	374,618		409,000
100206644	INDIALANTIC	FL		04/24/2025	8.125	745,441		811,000
100206645	CANYON LAKE	TX		04/24/2025	7.990	400,282		440,000
100206646	SCOTTSDALE	AZ		04/24/2025	7.750	726,335		785,000
100206647	PARK HILL	OK		04/24/2025	7.250	221,145		294,000
100206648	RICHMOND	VA		04/24/2025	8.250	339,611		370,000
100206649	LEBANON	TN		04/24/2025	5.750	249,728		327,000
100206650	MERIDIAN	ID		04/24/2025	7.125	431,502		512,000
100206651	MIDVALE	UT		04/24/2025	7.750	335,811		384,000
100206652	LIBERTY LAKE	WA		04/24/2025	7.750	494,294		571,500
100206653	PROSPER	TX		04/24/2025	7.250	392,780		462,300
100206654	COACHELLA	CA		04/24/2025	7.625	724,530		837,000
100206655	DACULA	GA		04/24/2025	7.750	392,217		452,000
100206656	SEEKONK	MA		04/24/2025	7.375	369,049		540,000
100206657	COLUMBUS	OH		04/24/2025	7.625	286,278		331,000
100206658	LORIS	SC		04/24/2025	7.375	293,313		340,000
100206659	LAKE HAVASU CITY	AZ		04/24/2025	7.875	373,176		460,000
100206660	NOKOMIS	FL		04/24/2025	6.750	255,789		300,000
100206661	BETHLEHEM	GA		04/24/2025	6.625	259,964		325,000
100206662	TAMPA	FL		04/24/2025	6.990	426,581		512,000
100206663	HUFFMAN	TX		04/24/2025	5.875	214,789		275,000
100206664	BRADENTON	FL		04/24/2025	7.875	633,620		763,000
100206665	OAK ISLAND	NC		04/24/2025	8.250	679,196		778,000
100206666	AUBURN	PA		04/24/2025	8.000	234,602		267,000
100206667	FORT WORTH	TX		04/24/2025	6.999	199,737		267,000
100206668	LEXINGTON PARK	MD		04/24/2025	7.250	249,167		351,000
100206669	COLUMBUS	OH		04/24/2025	7.250	211,088		274,000
100206670	MOORHEAD	MN		04/24/2025	7.375	162,840		221,000
100206671	LEHI	UT		04/24/2025	5.750	312,521		461,900
100206672	WINNIE	TX		04/24/2025	7.500	308,153		377,900
100206673	COMMACK	NY		04/24/2025	7.500	600,264		775,000
100206674	PRINCETON	TX		04/24/2025	5.500	151,400		226,000
100206675	ADVANCE	NC		04/24/2025	7.875	182,153		265,000
100206676	GOLD CANYON	AZ		04/24/2025	4.500	217,922		423,000
100206677	ROCKLIN	CA		04/24/2025	6.624	322,669		640,000
100206678	BRIDGEPORT	PA		04/24/2025	4.500	261,149		505,000
100206679	LELAND	NC		04/24/2025	5.750	179,003		288,000
100206680	CORUNNA	MI		04/24/2025	7.374	197,154		265,000
100206681	MIAMI	FL		04/24/2025	6.000	245,801		450,000
100206682	ATLANTA	GA		04/24/2025	6.875	186,013		245,000
100206683	GREEN VALLEY	AZ		04/24/2025	6.990	192,930		252,000
100206684	SAN LORENZO	CA		04/24/2025	6.624	403,081		865,000
100206685	COLUMBUS	GA		04/24/2025	7.500	162,379		220,000
100206686	FLORENCE	KY		04/24/2025	6.875	158,826		281,000
100206687	WOODBURY	MN		04/24/2025	6.875	346,227		654,000
100206688	CYPRESS	TX		04/24/2025	7.000	213,865		325,000
100206689	HOUSTON	TX		04/24/2025	7.125	365,696		935,000
100206690	BRIDGEPORT	PA		04/24/2025	4.875	333,823		495,000
100206691	PARRISH	FL		04/24/2025	5.250	263,481		395,000
100206692	DALLAS	TX		04/24/2025	7.750	551,332		700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206693	BELLINGHAM	WA		04/24/2025	7.250	484,971		647,000
100206694	CHARLOTTE	NC		04/24/2025	8.000	241,494		330,000
100206695	EAST WEYMOUTH	MA		04/23/2025	8.625	266,627		315,000
100206696	SPOKANE	WA		04/23/2025	8.125	246,773		302,000
100206697	SEATTLE	WA		04/23/2025	7.875	517,532		675,000
100206698	PANAMA CITY BEACH	FL		04/23/2025	7.750	446,042		580,000
100206699	JOPLIN	MO		04/23/2025	7.875	162,536		204,000
100206700	FLEMINGTON	NJ		04/23/2025	7.875	313,614		400,000
100206701	LORIS	SC		04/23/2025	7.500	174,520		245,000
100206702	SPRINGFIELD	OR		04/23/2025	7.125	247,465		365,000
100206703	HOLLADAY	UT		04/23/2025	6.625	384,000		826,000
100206704	COLORADO SPRINGS	CO		04/23/2025	7.250	233,498		420,000
100206705	WINDSOR	CO		04/23/2025	5.375	384,851		665,000
100206706	LAKESIDE	CA		04/23/2025	6.750	607,400		795,000
100206707	CRANFORD	NJ		04/23/2025	6.750	401,232		700,000
100206708	AUBURNDALE	FL		04/23/2025	6.875	124,248		700,000
100206709	HILLSDALE	NY		04/23/2025	7.625	184,158		325,000
100206710	MARCO ISLAND	FL		04/23/2025	7.125	209,525		370,000
100206711	VAN NUYS	CA		04/23/2025	7.125	259,254		1,340,000
100206712	CHICAGO	IL		04/23/2025	7.875	449,342		631,000
100206713	KISSIMMEE	FL		04/23/2025	8.125	378,631		419,000
100206714	CAPE MAY COURT HOUSE	NJ		04/23/2025	7.250	234,784		725,000
100206715	HARRISBURG	PA		04/23/2025	7.625	240,158		310,000
100206716	JOHNSTOWN	CO		04/23/2025	6.500	270,711		348,000
100206717	LAKE ZURICH	IL		04/23/2025	7.750	300,047		418,000
100206718	GREEN VALLEY	AZ		04/23/2025	8.125	171,301		215,000
100206719	TROY	OH		04/23/2025	7.990	196,383		236,000
100206720	GREENSBORO	NC		04/23/2025	7.875	161,518		218,000
100206721	MCMINNVILLE	OR		04/23/2025	6.750	206,566		522,000
100206722	FAYETTEVILLE	GA		04/23/2025	6.750	153,555		249,000
100206723	WILMINGTON	NC		04/23/2025	7.500	157,638		254,000
100206724	EASTVALE	CA		04/23/2025	6.500	335,669		693,000
100206725	PALM DESERT	CA		04/23/2025	8.125	645,609		825,000
100206726	GAINESVILLE	FL		04/23/2025	6.575	160,103		260,000
100206727	TACOMA	WA		04/23/2025	7.875	381,723		490,000
100206728	HOUSTON	TX		04/23/2025	7.750	234,505		298,000
100206729	ALBUQUERQUE	NM		04/23/2025	7.990	348,506		380,000
100206730	TRUSSVILLE	AL		04/23/2025	7.500	255,498		320,000
100206731	EL SOBRANTE	CA		04/23/2025	7.375	494,663		680,000
100206732	SPRINGFIELD	OR		04/23/2025	7.250	430,978		700,000
100206733	LEBANON	OR		04/23/2025	8.625	266,067		309,000
100206734	HOLLADAY	UT		04/23/2025	6.500	354,778		770,000
100206735	VILLAS	NJ		04/23/2025	7.500	188,770		244,000
100206736	CAPE CANAVERAL	FL		04/23/2025	7.625	172,049		233,000
100206737	PARKER	CO		04/23/2025	6.875	284,358		376,000
100206738	PLYMOUTH	MA		04/23/2025	7.250	349,508		450,000
100206739	GAINESVILLE	FL		04/23/2025	6.575	187,538		305,000
100206740	CLEVELAND	OH		04/23/2025	7.625	155,258		200,000
100206741	NAPLES	FL		04/23/2025	7.375	180,046		285,000
100206742	HOBOKEN	NJ		04/23/2025	7.875	327,451		433,000
100206743	JERSEY CITY	NJ		04/23/2025	7.125	290,641		690,000
100206744	SOUTH KINGSTOWN	RI		04/23/2025	7.750	591,096		800,000
100206745	HOBOKEN	NJ		04/23/2025	6.375	264,108		570,000
100206746	TUCSON	AZ		04/23/2025	7.500	196,475		250,000
100206747	FARMINGTON	MN		04/23/2025	7.375	177,420		215,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206748	LOS OSOS	CA		04/23/2025	6.990	318,449		870,000
100206749	MOUNT PROSPECT	IL		04/23/2025	6.990	336,981		463,000
100206750	WILMINGTON	NC		04/23/2025	7.625	176,315		225,000
100206751	WEEHAWKEN	NJ		04/23/2025	6.990	267,134		345,000
100206752	REDMOND	OR		04/23/2025	7.250	547,411		705,000
100206753	PALM SPRINGS	CA		04/23/2025	8.125	350,352		430,000
100206754	EVANS	CO		04/23/2025	6.500	255,538		325,000
100206755	SAN LUIS OBISPO	CA		04/23/2025	7.250	961,242		1,550,000
100206756	CALIFORNIA CITY	CA		04/23/2025	7.990	277,301		353,000
100206757	FAIRFIELD	CT		04/23/2025	7.990	610,545		775,000
100206758	RANCHO MIRAGE	CA		04/23/2025	7.125	744,280		960,000
100206759	LACKAWAXEN	PA		04/23/2025	7.625	247,992		300,000
100206760	MESQUITE	NV		04/23/2025	7.750	229,859		327,000
100206761	STOCKTON	CA		04/23/2025	7.625	403,736		556,000
100206762	HILLSDALE	NY		04/23/2025	7.875	471,628		645,000
100206763	MERRIMAC	MA		04/23/2025	7.125	298,365		422,500
100206764	IMPERIAL BEACH	CA		04/23/2025	7.250	774,369		1,180,000
100206765	CHICAGO	IL		04/23/2025	6.875	180,641		380,000
100206766	UNIVERSITY PARK	FL		04/23/2025	7.500	362,242		452,000
100206767	PALM SPRINGS	CA		04/23/2025	6.990	203,810		275,000
100206768	ST AUGUSTINE	FL		04/23/2025	7.750	208,814		245,000
100206769	MILWAUKEE	WI		04/23/2025	7.875	257,544		310,000
100206770	ROTONDA WEST	FL		04/23/2025	6.990	186,804		375,000
100206771	SOMERSWORTH	NH		04/23/2025	7.500	498,696		640,000
100206772	POST FALLS	ID		04/23/2025	7.625	439,799		560,000
100206773	PACE	FL		04/23/2025	8.125	165,856		200,000
100206774	SEATTLE	WA		04/23/2025	8.625	641,390		800,000
100206775	WILMINGTON	VT		04/23/2025	7.750	396,641		458,000
100206776	CALIFORNIA CITY	CA		04/23/2025	7.625	193,416		250,000
100206777	NORTH LAS VEGAS	NV		04/23/2025	7.750	294,141		424,000
100206778	BELLEVUE	WA		04/23/2025	7.250	267,288		1,200,000
100206779	SANTA ROSA	CA		04/23/2025	6.990	341,036		940,000
100206780	HOBOKEN	NJ		04/23/2025	7.250	513,112		1,800,000
100206781	CAPE CORAL	FL		04/23/2025	7.750	427,491		525,000
100206782	JERSEY CITY	NJ		04/23/2025	7.250	1,071,155		1,410,000
100206783	NORTH BEND	WA		04/23/2025	7.250	244,645		436,000
100206784	STAMFORD	CT		04/23/2025	7.750	357,622		430,000
100206785	CUMBERLAND	RI		04/23/2025	7.625	417,233		610,000
100206786	TUCSON	AZ		04/23/2025	7.750	236,056		302,500
100206787	CAPE MAY	NJ		04/23/2025	7.250	419,617		540,000
100206788	BRIDGEPORT	CT		04/23/2025	7.500	339,850		445,000
100206789	BARTLETT	NH		04/23/2025	7.625	271,871		370,000
100206790	BRICK	NJ		04/23/2025	7.125	214,787		370,000
100206791	NORTH HALEDON	NJ		04/23/2025	7.375	224,738		425,000
100206792	DOWNERS GROVE	IL		04/23/2025	7.875	315,892		490,000
100206793	CLEVELAND	OH		04/23/2025	7.625	235,382		304,000
100206794	MADISON	WI		04/23/2025	7.990	357,387		415,000
100206795	DALTON	GA		04/23/2025	7.375	209,181		370,000
100206796	FRESNO	CA		04/23/2025	7.125	344,167		480,000
100206797	YUCAIPA	CA		04/23/2025	7.375	469,248		605,000
100206798	AMES	IA		04/23/2025	8.625	209,236		256,000
100206799	DOBBS FERRY	NY		04/23/2025	7.500	709,041		899,000
100206800	MOUNTAIN VIEW	HI		04/23/2025	6.875	206,906		410,000
100206801	WALLACE	ID		04/23/2025	8.125	231,615		250,000
100206802	OLYMPIA	WA		04/23/2025	6.875	427,314		555,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206803	JOHNSTOWN	CO		04/23/2025	5.990	296,183		402,000
100206804	DENTON	TX		04/23/2025	7.375	254,744		345,000
100206805	MIAMI SHORES	FL		04/23/2025	7.125	239,039		450,000
100206806	FLORENCE	AZ		04/23/2025	7.125	220,923		275,000
100206807	INDIO	CA		04/23/2025	8.125	186,358		510,000
100206808	JERSEY CITY	NJ		04/23/2025	7.250	415,349		1,215,000
100206809	DALLAS	TX		04/23/2025	7.990	459,563		591,000
100206810	PEACHTREE CITY	GA		04/23/2025	7.990	483,727		595,000
100206811	SEATTLE	WA		04/23/2025	6.625	463,327		620,000
100206812	NEW YORK	NY		04/23/2025	7.375	697,918		2,175,000
100206813	LANCASTER	PA		04/23/2025	7.625	233,600		290,000
100206814	EAST RUTHERFORD	NJ		04/23/2025	7.250	262,002		365,000
100206815	ELK GROVE	CA		04/23/2025	7.250	156,540		765,000
100206816	OWENS CROSS ROADS	AL		04/23/2025	7.750	270,131		326,000
100206817	FREDERICK	MD		04/23/2025	7.375	196,103		275,000
100206818	GAINESVILLE	FL		04/23/2025	6.575	196,762		320,000
100206819	PEMBROKE PINES	FL		04/23/2025	6.575	218,323		595,000
100206820	TEMPE	AZ		04/24/2025	7.500	560,569		675,000
100206821	NORWOOD	OH		04/24/2025	7.625	416,274		522,000
100206822	CHAPIN	SC		04/24/2025	7.625	285,328		360,000
100206823	BRYAN	TX		04/24/2025	8.000	635,182		761,000
100206824	UNION	KY		04/24/2025	7.125	186,412		265,000
100206825	ROCHESTER	MN		04/24/2025	7.125	185,148		240,000
100206826	ALBUQUERQUE	NM		04/24/2025	7.125	319,934		410,000
100206827	WILMINGTON	NC		04/24/2025	7.625	219,214		280,000
100206828	FINDLAY	OH		04/24/2025	7.125	181,936		225,000
100206829	LAS VEGAS	NV		04/24/2025	6.875	462,884		610,000
100206830	FORT PIERCE	FL		04/24/2025	7.125	236,795		290,000
100206831	LAS VEGAS	NV		04/24/2025	6.500	176,509		265,000
100206832	RIDGEFIELD	NJ		04/24/2025	7.125	443,360		825,000
100206833	DALLAS	TX		04/24/2025	7.375	314,898		400,000
100206834	SANTA FE	NM		04/24/2025	7.625	502,412		575,000
100206835	WIMBERLEY	TX		04/24/2025	7.500	651,762		780,000
100206836	KISSIMMEE	FL		04/24/2025	7.375	274,601		352,000
100206837	LOVELAND	CO		04/24/2025	7.500	446,489		541,000
100206838	MELISSA	TX		04/24/2025	7.625	305,730		417,000
100206839	COVINGTON	WA		04/24/2025	6.625	524,931		700,000
100206840	YUMA	AZ		04/24/2025	7.625	225,827		315,000
100206841	FORT WORTH	TX		04/24/2025	7.625	531,581		725,000
100206842	COLUMBIA	MO		04/24/2025	7.625	232,421		282,000
100206843	FEDERAL WAY	WA		04/24/2025	6.625	447,425		615,000
100206844	SPOKANE	WA		04/24/2025	7.250	256,042		350,000
100206845	WILDWOOD CREST	NJ		04/24/2025	6.875	237,384		602,000
100206846	ASHLAND	MA		04/24/2025	6.625	329,455		434,000
100206847	MURFREESBORO	TN		04/24/2025	7.375	230,804		302,000
100206848	TEMPE	AZ		04/24/2025	7.490	266,151		319,000
100206849	MELISSA	TX		04/24/2025	6.500	201,724		340,000
100206850	TOOELE	UT		04/24/2025	6.990	232,918		520,000
100206851	TAYLORSVILLE	UT		04/24/2025	7.375	210,970		630,000
100206852	NORTH PORT	FL		04/24/2025	7.625	242,240		325,000
100206853	SHOW LOW	AZ		04/24/2025	6.625	215,646		454,000
100206854	DISCOVERY BAY	CA		04/24/2025	7.750	580,531		950,000
100206855	EDISON	NJ		04/24/2025	7.500	469,299		577,000
100206856	WASHINGTONVILLE	NY		04/24/2025	7.999	235,200		345,000
100206857	SAINT PETERSBURG	FL		04/24/2025	8.250	297,675		405,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206858	CORONA	CA		04/24/2025	7.625	1,058,400		1,260,000
100206859	LAWRENCEVILLE	GA		04/24/2025	7.125	240,423		560,000
100206860	VIRGINIA BEACH	VA		04/24/2025	6.625	186,703		253,000
100206861	MOUNT PLEASANT	TN		04/24/2025	7.375	154,886		200,000
100206862	RICHMOND	TX		04/24/2025	7.375	439,205		522,500
100206863	CAPE CORAL	FL		04/24/2025	7.250	305,072		425,000
100206864	SCHAUMBURG	IL		04/24/2025	7.250	191,860		249,000
100206865	BRICK	NJ		04/24/2025	7.125	358,485		780,000
100206866	MILLVILLE	NJ		04/24/2025	6.999	206,579		275,000
100206867	MILLVILLE	NJ		04/24/2025	6.999	168,742		225,000
100206868	MILLVILLE	NJ		04/24/2025	6.999	131,717		175,000
100206869	MIAMI	FL		04/24/2025	7.250	728,320		900,000
100206870	LE MARS	IA		04/24/2025	7.750	119,558		152,000
100206871	JENKS	OK		04/24/2025	7.999	264,600		323,000
100206872	LOS ANGELES	CA		04/24/2025	7.750	1,059,691		1,560,000
100206873	TRENTON	NJ		04/24/2025	7.625	140,235		180,000
100206874	TAMPA	FL		04/24/2025	7.250	201,069		250,000
100206875	DENVER	CO		04/24/2025	7.250	1,626,522		2,115,000
100206876	INDIANAPOLIS	IN		04/24/2025	7.625	233,996		320,000
100206877	BRADENTON	FL		04/24/2025	6.999	1,089,620		1,623,000
100206878	ORANGE	CA		04/24/2025	7.500	744,247		1,100,000
100206879	WILMINGTON	DE		04/24/2025	6.999	171,254		225,000
100206880	WILMINGTON	DE		04/24/2025	6.999	156,075		205,000
100206881	EL PASO	TX		04/24/2025	6.999	207,168		267,500
100206882	OCEANSIDE	CA		04/24/2025	7.125	2,195,369		2,800,000
100206883	WEST PALM BEACH	FL		04/24/2025	6.999	274,771		322,000
100206884	FALLBROOK	CA		04/24/2025	8.375	696,360		829,000
100206885	GLENDALE	AZ		04/24/2025	7.999	245,489		395,000
100206886	LEMOORE	CA		04/24/2025	7.625	203,400		327,000
100206887	THE COLONY	TX		04/24/2025	8.750	268,800		325,000
100206888	WINTER GARDEN	FL		04/24/2025	8.125	624,750		850,000
100206889	HANFORD	CA		04/24/2025	7.625	233,372		376,000
100206890	FLORIDA CITY	FL		04/24/2025	7.500	325,327		380,000
100206891	CHESTNUT RIDGE	NY		04/24/2025	6.500	909,083		1,270,000
100206892	FAYETTEVILLE	NY		04/24/2025	7.875	196,796		250,000
100206893	ANDERSON	SC		04/24/2025	7.375	210,725		260,000
100206894	HOUSTON	TX		04/24/2025	7.125	170,344		230,000
100206895	DUARTE	CA		04/24/2025	6.625	436,845		575,000
100206896	EAST WINDSOR	NJ		04/24/2025	7.375	454,426		552,000
100206897	CAMDEN	SC		04/24/2025	9.125	133,875		260,000
100206898	ORLANDO	FL		04/24/2025	7.750	272,690		347,000
100206899	RICHMOND	TX		04/24/2025	7.625	243,144		345,000
100206900	CASA GRANDE	AZ		04/24/2025	7.999	286,753		365,000
100206901	NAPLES	FL		04/24/2025	7.999	224,438		295,000
100206902	AUSTIN	TX		04/24/2025	7.625	201,600		460,000
100206903	SAN ANTONIO	TX		04/24/2025	7.625	415,365		530,000
100206904	BALTIMORE	MD		04/24/2025	7.999	165,113		189,000
100206905	WEST PALM BEACH	FL		04/24/2025	7.250	212,160		275,000
100206906	BUFORD	GA		04/24/2025	7.375	291,921		355,000
100206907	AVON LAKE	OH		04/24/2025	6.750	664,192		935,000
100206908	CARMICHAEL	CA		04/24/2025	8.625	422,625		575,000
100206909	CHULA VISTA	CA		04/24/2025	6.999	407,602		725,000
100206910	PUEBLO	CO		04/24/2025	7.999	223,903		285,000
100206911	NORRISTOWN	PA		04/24/2025	7.750	223,650		284,000
100206912	STOCKTON	CA		04/24/2025	6.875	307,568		550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206913	SAN ANTONIO	TX		04/24/2025	6.625	202,692		275,000
100206914	MILLBRAE	CA		04/24/2025	6.750	1,844,948		2,780,000
100206915	LAS VEGAS	NV		04/24/2025	6.875	517,949		630,000
100206916	FORT WORTH	TX		04/24/2025	7.375	174,041		225,000
100206917	LONGVIEW	TX		04/24/2025	8.750	156,188		180,000
100206918	PORT CHARLOTTE	FL		04/24/2025	7.250	307,352		405,000
100206919	SANTA MARIA	CA		04/24/2025	7.999	427,152		480,000
100206920	DEERFIELD BEACH	FL		04/24/2025	6.875	304,561		643,000
100206921	LAKE ARROWHEAD	CA		04/24/2025	7.625	611,520		728,000
100206922	DETROIT	MI		04/24/2025	7.125	246,498		325,000
100206923	ODESSA	TX		04/24/2025	7.625	303,478		362,000
100206924	CARMICHAEL	CA		04/24/2025	7.999	504,000		600,000
100206925	LONG BEACH	CA		04/24/2025	6.875	821,121		1,500,000
100206926	CORAL GABLES	FL		04/24/2025	6.500	638,834		1,100,000
100206927	ATLANTA	GA		04/24/2025	7.125	233,225		319,000
100206928	WINCHESTER	TN		04/24/2025	7.500	183,750		285,000
100206929	FORT WORTH	TX		04/24/2025	7.750	242,025		300,000
100206930	TULLAHOMA	TN		04/24/2025	7.500	248,125		339,000
100206931	CANTON	GA		04/24/2025	8.500	239,400		290,000
100206932	MYRTLE BEACH	SC		04/25/2025	8.250	225,852		295,000
100206933	SAN DIEGO	CA		04/25/2025	7.375	630,332		825,000
100206934	LAUREL	MD		04/25/2025	8.000	316,363		402,000
100206935	PITTSBURGH	PA		04/25/2025	8.375	209,475		285,000
100206936	MILL CREEK	WA		04/25/2025	7.625	1,294,919		1,485,000
100206937	KIRKLAND	WA		04/25/2025	7.125	2,584,248		3,400,000
100206938	PRINCETON	TX		04/25/2025	7.500	231,039		324,000
100206939	BAYFIELD	CO		04/25/2025	6.875	280,380		399,000
100206940	ORANGEVALE	CA		04/25/2025	7.375	1,665,387		1,975,000
100206941	LAYTON	UT		04/25/2025	7.000	337,603		420,000
100206942	PHOENIX	AZ		04/25/2025	6.625	302,659		468,000
100206943	WYNCOTE	PA		04/25/2025	8.000	318,023		380,000
100206944	MORENO VALLEY	CA		04/25/2025	8.000	374,404		510,000
100206945	MIAMI	FL		04/25/2025	7.750	292,911		350,000
100206946	CHARLOTTE	NC		04/25/2025	7.125	263,979		396,500
100206948	HILO	HI		04/25/2025	8.750	354,180		455,000
100206949	CAPE CORAL	FL		04/25/2025	7.250	364,503		627,000
100206950	LOS ANGELES	CA		04/25/2025	7.750	3,675,000		7,800,000
100206951	HERMOSA BEACH	CA		04/25/2025	7.625	1,197,467		1,460,000
100206952	MAPLEWOOD	NJ		04/25/2025	7.250	658,751		790,000
100206954	DOWNEY	CA		04/25/2025	7.250	533,009		925,000
100206955	FALLBROOK	CA		04/25/2025	8.625	630,000		930,000
100206956	FORT MYERS	FL		04/25/2025	8.250	121,800		145,000
100206957	TUJUNGA	CA		04/25/2025	7.500	1,038,730		1,420,000
100206958	ORLANDO	FL		04/25/2025	7.490	130,938		320,000
100206959	LITCHFIELD PARK	AZ		04/25/2025	7.625	365,400		435,000
100206960	CHARLOTTE	NC		04/25/2025	7.000	230,804		322,000
100206961	SAN PEDRO	CA		04/25/2025	7.250	354,129		500,000
100206962	BULLHEAD CITY	AZ		04/25/2025	6.750	287,826		394,000
100206963	LORTON	VA		04/25/2025	7.500	1,709,260		2,800,000
100206964	ATLANTA	GA		04/25/2025	7.125	209,750		375,000
100206965	DEMOREST	GA		04/25/2025	7.125	279,979		337,000
100206967	MOUNT LAUREL	NJ		04/25/2025	7.125	329,747		490,000
100206968	LAKE HAVASU CITY	AZ		04/25/2025	7.250	996,909		1,850,000
100206969	LAKE WORTH	FL		04/25/2025	8.125	214,200		270,000
100206970	DULUTH	GA		04/25/2025	6.750	230,924		615,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100206971	ORANGE	CA		04/25/2025	7.625	1,310,018		1,860,000
100206972	MODESTO	CA		04/25/2025	7.000	239,301		709,000
100206973	LAS VEGAS	NV		04/25/2025	7.125	268,715		402,000
100206974	FULSHEAR	TX		04/25/2025	7.625	217,652		300,000
100206975	LINCOLN CITY	OR		04/25/2025	7.125	313,699		610,000
100206976	SPARKS	NV		04/25/2025	7.125	328,125		625,000
100206977	HURRICANE	UT		04/25/2025	7.625	504,000		705,000
100206978	SANTA CLARITA	CA		04/25/2025	7.000	603,102		725,000
100206979	SUMMERFIELD	FL		04/25/2025	7.625	316,875		407,000
100206980	LINDEN	NJ		04/25/2025	7.500	906,670		1,250,000
100206981	TULSA	OK		04/25/2025	7.000	106,577		150,000
100206982	MANCHESTER	NH		04/25/2025	7.250	273,000		617,000
100206983	MIAMI	FL		04/25/2025	7.125	598,419		720,000
100206984	BAKERSFIELD	CA		04/25/2025	7.375	339,215		475,000
100206985	ENNIS	TX		04/25/2025	7.000	119,544		205,000
100206986	FORT LAUDERDALE	FL		04/25/2025	7.999	2,756,478		3,900,000
100206987	FRISCO	TX		04/25/2025	6.875	357,506		670,000
100206988	MIDLOTHIAN	TX		04/25/2025	6.750	179,969		345,000
100206991	GLENDORA	CA		04/24/2025	8.125	546,598		680,000
100206992	RIVERSIDE	CA		04/24/2025	7.625	350,917		484,000
100206993	HENDERSON	NV		04/24/2025	7.250	328,384		424,995
100206994	GUTTENBERG	NJ		04/24/2025	7.500	772,327		1,000,000
100206995	WOODLAND	CA		04/24/2025	7.750	363,320		557,000
100206996	BELLEROSE	NY		04/24/2025	7.500	647,460		825,000
100206997	SANTA ROSA	CA		04/24/2025	7.125	215,840		290,000
100206998	NORTH LAS VEGAS	NV		04/24/2025	7.375	291,482		355,000
100206999	TAMPA	FL		04/24/2025	6.990	681,715		950,000
100207000	MIAMI	FL		04/24/2025	7.500	385,724		500,000
100207001	RIVERVIEW	FL		04/24/2025	7.375	274,579		350,000
100207002	HUNTINGTON BEACH	CA		04/24/2025	7.500	806,279		1,500,000
100207003	PLAINFIELD	CT		04/24/2025	6.990	285,510		385,000
100207004	PRINCETON	TX		04/24/2025	7.990	344,325		410,000
100207005	BIG PINE KEY	FL		04/24/2025	7.990	542,030		660,000
100207006	WARWICK	NY		04/24/2025	7.875	358,837		460,000
100207007	MIAMI BEACH	FL		04/24/2025	7.875	439,635		535,000
100207008	CHESTER	NY		04/24/2025	7.625	276,302		355,000
100207009	EDISON	NJ		04/24/2025	7.625	330,291		425,000
100207010	SOMERS POINT	NJ		04/24/2025	7.250	369,212		485,000
100207011	BRONX	NY		04/24/2025	7.250	967,613		1,225,000
100207012	CAPE CORAL	FL		04/24/2025	7.500	504,019		655,000
100207013	PHOENIX	AZ		04/24/2025	7.750	371,573		540,000
100207014	FLORENCE	AZ		04/24/2025	7.750	235,010		285,000
100207015	FRAMINGHAM	MA		04/24/2025	7.750	422,190		557,000
100207016	COHASSET	MA		04/24/2025	7.750	758,525		990,000
100207017	SCOTTSDALE	AZ		04/24/2025	7.500	249,573		344,000
100207018	PHOENIX	AZ		04/24/2025	6.875	417,913		570,000
100207019	EATONVILLE	WA		04/24/2025	7.750	295,826		380,000
100207020	BALTIMORE	MD		04/24/2025	7.375	216,983		285,000
100207021	CHARLOTTE	NC		04/24/2025	7.375	313,425		416,000
100207022	GREENDALE	WI		04/24/2025	7.750	317,971		429,500
100207023	APOLLO	PA		04/24/2025	7.500	125,177		275,000
100207024	UKIAH	CA		04/24/2025	7.750	335,613		450,000
100207025	ANTIOCH	CA		04/24/2025	7.625	683,394		832,500
100207026	NEW BEDFORD	MA		04/24/2025	7.375	365,163		500,000
100207027	MIAMI	FL		04/24/2025	7.250	214,791		265,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207028	SUPPLY	NC		04/24/2025	7.750	427,615		525,000
100207029	TORRINGTON	CT		04/24/2025	7.375	297,344		380,000
100207030	NORTHRIDGE	CA		04/24/2025	7.500	696,590		845,000
100207031	SEATTLE	WA		04/24/2025	7.750	463,005		600,000
100207032	MIDDLETOWN	DE		04/24/2025	7.500	227,304		310,000
100207033	STOCKTON	CA		04/24/2025	7.500	350,523		485,000
100207034	FORT MYERS	FL		04/24/2025	7.875	250,803		303,000
100207035	TEMPE	AZ		04/24/2025	6.990	306,212		380,000
100207036	BEAVERTON	OR		04/24/2025	7.375	632,873		865,000
100207037	NEWBERG	OR		04/24/2025	7.875	380,781		495,000
100207038	BEAVERTON	OR		04/24/2025	7.375	632,993		890,000
100207039	SAN DIEGO	CA		04/24/2025	6.750	369,307		485,000
100207040	CARSON	CA		04/24/2025	7.250	354,976		760,000
100207041	SACRAMENTO	CA		04/24/2025	7.750	822,945		995,000
100207042	SHAKOPEE	MN		04/24/2025	7.250	358,135		465,000
100207043	HESPERIA	CA		04/24/2025	7.375	302,133		391,000
100207044	COLORADO SPRINGS	CO		04/24/2025	7.625	274,677		360,000
100207045	ARNOLD	CA		04/24/2025	7.625	295,103		320,000
100207046	BELLFLOWER	CA		04/24/2025	7.625	1,168,692		1,500,000
100207047	PORT JEFFERSON STATION	NY		04/24/2025	7.625	228,308		331,000
100207048	DETROIT	MI		04/24/2025	7.750	309,963		375,000
100207049	CHAPEL HILL	NC		04/24/2025	7.875	215,739		260,000
100207050	NEW PORT RICHEY	FL		04/24/2025	6.750	255,251		315,000
100207051	PORT SAINT LUCIE	FL		04/24/2025	7.875	287,956		365,000
100207052	BRIDGEPORT	CT		04/24/2025	7.625	309,963		350,000
100207053	QUEEN CREEK	AZ		04/24/2025	7.125	337,817		465,000
100207054	VENICE	FL		04/24/2025	7.500	266,260		320,000
100207055	BELMONT	NC		04/24/2025	7.875	395,503		480,000
100207056	SAINT PETERSBURG	FL		04/24/2025	7.875	303,123		340,000
100207057	DENVER	CO		04/24/2025	7.625	310,853		479,000
100207058	SAINT MARYS	GA		04/24/2025	7.750	422,730		569,000
100207059	COALINGA	CA		04/24/2025	7.375	237,950		288,000
100207060	MANASSAS	VA		04/24/2025	7.250	313,016		405,000
100207061	ATLANTA	GA		04/24/2025	7.625	234,377		279,990
100207062	MCCALL	ID		04/24/2025	6.625	472,051		749,000
100207063	SEDONA	AZ		04/24/2025	7.250	220,343		500,000
100207064	TOMBALL	TX		04/24/2025	7.625	268,433		328,000
100207065	MESA	AZ		04/24/2025	7.750	317,048		420,000
100207066	DEERFIELD BEACH	FL		04/24/2025	7.750	624,793		755,000
100207067	ELKINS PARK	PA		04/24/2025	7.375	236,983		305,000
100207068	MILLVILLE	DE		04/24/2025	7.625	400,867		462,000
100207069	MESA	AZ		04/24/2025	7.750	303,331		420,000
100207070	HARLINGEN	TX		04/24/2025	7.375	215,813		275,000
100207071	SWAMPSCOTT	MA		04/24/2025	7.875	333,660		432,000
100207072	WESLEY CHAPEL	FL		04/24/2025	7.750	273,803		355,000
100207073	OAKLAND	CA		04/24/2025	7.250	650,153		975,000
100207074	LANCASTER	TX		04/24/2025	7.625	218,009		335,000
100207075	FRESNO	CA		04/24/2025	7.875	366,364		415,000
100207076	FRESNO	CA		04/24/2025	7.500	342,846		478,500
100207077	RIDGEWOOD	NY		04/24/2025	7.750	367,927		571,000
100207078	AUBURN	AL		04/24/2025	7.375	254,179		309,000
100207079	SCOTTSDALE	AZ		04/24/2025	7.625	303,627		405,000
100207080	MONROE	NY		04/24/2025	6.990	494,407		660,000
100207081	NORTH CHESTERFIELD	VA		04/24/2025	7.750	277,022		346,000
100207082	LAKE WALES	FL		04/24/2025	6.990	239,005		292,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207083	ENCINITAS	CA		04/24/2025	7.875	611,228		795,000
100207084	PORT ORCHARD	WA		04/24/2025	7.500	473,207		575,000
100207085	BRANDON	FL		04/24/2025	7.750	325,551		390,000
100207086	ESTERO	FL		04/24/2025	7.990	834,593		1,035,000
100207087	FREDERICK	MD		04/24/2025	6.750	315,889		422,000
100207088	SURPRISE	AZ		04/24/2025	6.990	355,467		465,000
100207089	PANAMA CITY BEACH	FL		04/24/2025	7.500	343,491		395,000
100207090	BONITA SPRINGS	FL		04/24/2025	6.990	431,289		535,000
100207091	WHITEHOUSE	TX		04/24/2025	7.625	234,878		315,000
100207092	ATHENS	GA		04/24/2025	7.250	232,563		285,000
100207093	RICHARDSON	TX		04/24/2025	7.750	474,882		655,000
100207094	WESTMINSTER	CA		04/24/2025	7.990	919,670		1,110,000
100207095	PHOENIX	AZ		04/24/2025	7.500	355,998		490,000
100207096	SAN MARCOS	CA		04/24/2025	6.990	555,704		725,000
100207097	SAN PEDRO	CA		04/24/2025	6.750	593,938		778,900
100207098	CAVE CREEK	AZ		04/24/2025	7.250	609,292		749,900
100207099	BAKERSFIELD	CA		04/24/2025	7.375	209,795		275,000
100207100	NORWALK	CT		04/24/2025	7.375	457,754		594,000
100207101	BAKERSFIELD	CA		04/24/2025	7.250	249,001		320,000
100207102	RIVERSIDE	CA		04/24/2025	7.375	474,802		629,000
100207103	BEAUFORT	SC		04/24/2025	7.625	317,620		385,000
100207104	BAKERSFIELD	CA		04/24/2025	7.250	439,088		591,000
100207105	SACRAMENTO	CA		04/24/2025	8.125	391,772		501,000
100207106	SAINT MARYS	GA		04/24/2025	7.125	426,185		558,800
100207107	CYPRESS	TX		04/24/2025	7.750	649,080		785,000
100207109	PLEASANT GROVE	UT		04/24/2025	6.250	375,265		530,000
100207110	EDISON	NJ		04/24/2025	7.500	341,915		440,000
100207111	VIRGINIA BEACH	VA		04/24/2025	7.125	220,020		316,000
100207112	COLORADO SPRINGS	CO		04/24/2025	7.750	322,462		399,000
100207113	NORTH LAS VEGAS	NV		04/24/2025	7.375	312,601		380,000
100207114	RIVERSIDE	CA		04/24/2025	7.250	472,947		615,000
100207115	CHANDLER	AZ		04/24/2025	6.750	265,424		385,000
100207116	LEHI	UT		04/24/2025	6.990	483,673		595,000
100207117	ANTIOCH	CA		04/24/2025	7.750	498,424		615,000
100207118	CUMMING	GA		04/24/2025	6.875	278,690		390,000
100207119	VALRICO	FL		04/24/2025	7.625	331,532		395,000
100207120	CHARLOTTE	NC		04/24/2025	7.750	331,574		360,000
100207121	DENVER	CO		04/25/2025	7.875	411,009		511,000
100207122	LOS ANGELES	CA		04/25/2025	7.750	537,324		750,000
100207123	NASHVILLE	TN		04/25/2025	7.125	843,662		1,250,000
100207124	LAKEWOOD	NJ		04/25/2025	7.000	507,224		1,350,000
100207125	CHULA VISTA	CA		04/25/2025	6.875	828,456		1,345,000
100207126	WICHITA FALLS	TX		04/25/2025	7.250	152,832		215,000
100207128	SANTA CLARITA AREA	CA		04/28/2025	8.375	1,000,465		1,210,000
100207129	TRACY	CA		04/28/2025	7.625	599,656		833,000
100207130	LOS ANGELES	CA		04/28/2025	7.375	829,594		1,050,000
100207131	SANTA CLARITA	CA		04/28/2025	7.375	939,128		1,228,000
100207132	CORAL GABLES	FL		04/28/2025	6.750	280,147		410,000
100207133	ESCONDIDO AREA	CA		04/28/2025	7.625	1,485,005		1,930,000
100207134	LA MESA	CA		04/28/2025	6.375	559,672		890,000
100207135	WEST COVINA	CA		04/28/2025	7.750	323,532		550,000
100207136	INDIO	CA		04/28/2025	7.625	381,479		528,000
100207137	PEACHTREE CORNERS	GA		04/28/2025	7.125	389,712		507,000
100207138	KEY LARGO	FL		04/28/2025	7.375	385,585		590,000
100207139	GRANADA HILLS AREA	CA		04/28/2025	6.875	687,772		1,260,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207140	GRAND PRAIRIE	TX		04/28/2025	7.875	277,592		380,000
100207141	PORT ST. LUCIE	FL		04/28/2025	7.750	355,445		429,000
100207142	GARDEN GROVE	CA		04/28/2025	7.500	1,066,520		1,300,000
100207143	PETALUMA	CA		04/28/2025	7.375	1,684,038		2,350,000
100207144	ESSINGTON	PA		04/28/2025	8.250	131,553		252,000
100207145	WESTON	FL		04/28/2025	7.000	1,018,970		1,495,000
100207146	ANTELOPE	CA		04/28/2025	6.875	221,552		520,000
100207147	GLENDORA	CA		04/28/2025	6.875	740,059		1,050,000
100207148	MIAMI	FL		04/28/2025	6.750	875,269		1,092,000
100207149	PRINCETON	TX		04/28/2025	7.375	341,608		420,000
100207150	SAN ANTONIO	TX		04/28/2025	8.125	209,475		285,000
100207151	LOS ANGELES	CA		04/28/2025	7.625	334,963		635,000
100207152	FRESNO	CA		04/28/2025	6.875	303,904		380,000
100207153	SUWANEE	GA		04/28/2025	7.500	355,043		462,000
100207154	ESCONDIDO	CA		04/28/2025	7.500	494,732		680,000
100207155	LOS ANGELES SUN VALLEY AREA	CA		04/28/2025	7.250	358,793		830,000
100207156	ROWLAND HEIGHTS AREA	CA		04/28/2025	7.125	1,426,064		1,740,000
100207157	DENTON	TX		04/28/2025	7.250	347,866		430,000
100207158	NORTH LAS VEGAS	NV		04/28/2025	7.500	338,408		440,000
100207159	PINOLE	CA		04/28/2025	7.125	573,970		760,000
100207160	FORT WORTH	TX		04/28/2025	7.125	203,692		340,000
100207161	THOUSAND OAKS	CA		04/28/2025	7.000	784,646		1,200,000
100207162	TAMPA	FL		04/28/2025	7.000	421,969		525,000
100207163	LAKE ELSINORE	CA		04/28/2025	7.625	512,317		660,000
100207164	FORT WORTH	TX		04/28/2025	7.500	229,116		357,000
100207165	GLENDALE	CA		04/28/2025	7.375	1,869,665		2,500,000
100207166	OKLAHOMA CITY	OK		04/28/2025	7.875	337,780		472,000
100207167	ANTELOPE	CA		04/28/2025	6.875	346,946		495,000
100207168	SAN FRANCISCO	CA		04/28/2025	8.000	1,238,136		1,675,000
100207169	VERO BEACH	FL		04/28/2025	7.250	279,817		372,000
100207170	HIGHLANDS RANCH	CO		04/28/2025	7.125	203,546		534,000
100207171	REDWOOD CITY	CA		04/28/2025	7.000	2,910,019		4,450,000
100207172	SAN JOSE	CA		04/28/2025	7.125	812,728		1,326,000
100207173	BURLINGTON	KY		04/28/2025	7.375	369,510		480,000
100207174	GRANADA HILLS AREA LOS ANGELE	CA		04/28/2025	7.875	745,836		905,000
100207175	LAKE SAINT LOUIS	MO		04/28/2025	7.250	347,659		458,500
100207176	MIAMI	FL		04/28/2025	7.750	447,392		580,000
100207177	(ALTADENA AREA) PASADENA	CA		04/28/2025	6.875	1,004,576		1,760,000
100207178	LEWISVILLE	TX		04/28/2025	7.250	376,324		492,700
100207179	DAVIE	FL		04/28/2025	7.250	841,732		1,050,000
100207180	MANAHAWKIN	NJ		04/28/2025	7.500	879,282		1,360,000
100207181	NOKOMIS	FL		04/28/2025	7.000	408,593		635,000
100207182	EDMOND	OK		04/28/2025	6.875	200,540		314,000
100207183	WHITTIER	CA		04/28/2025	7.375	1,569,679		1,900,000
100207185	CYPRESS	TX		04/28/2025	6.875	206,158		340,000
100207186	LAGUNA HILLS	CA		04/28/2025	6.875	2,395,040		3,400,000
100207187	HEMPSTEAD	TX		04/28/2025	6.750	874,738		2,550,000
100207188	SUMMERVILLE	SC		04/28/2025	7.375	229,386		290,000
100207189	LAUDERDALE LAKES	FL		04/28/2025	6.500	196,369		345,500
100207190	SUGAR HILL	GA		04/28/2025	7.125	527,351		708,000
100207191	LEXINGTON	SC		04/28/2025	8.000	344,823		485,000
100207192	MIAMI	FL		04/28/2025	7.250	398,579		530,000
100207193	MERCED	CA		04/28/2025	6.875	398,671		610,000
100207194	KISSIMMEE	FL		04/28/2025	6.625	391,506		617,000
100207195	RALEIGH	NC		04/28/2025	6.625	302,208		486,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207196	PORT CHARLOTTE	FL		04/28/2025	6.750	201,063		335,000
100207197	AUBREY	TX		04/28/2025	7.125	291,953		418,000
100207198	SOUTH GATE	CA		04/28/2025	8.375	674,816		930,000
100207199	SUFFERN	NY		04/28/2025	7.500	263,574		370,000
100207200	RENTON	WA		04/28/2025	7.625	903,732		1,340,000
100207201	NORCROSS	GA		04/28/2025	7.875	282,718		415,000
100207204	HOFFMAN ESTATES	IL		04/28/2025	7.625	203,859		330,000
100207205	LOUISVILLE	KY		04/28/2025	8.000	209,799		250,000
100207206	ARLINGTON	TN		04/28/2025	6.750	222,817		410,000
100207207	BOLINGBROOK	IL		04/28/2025	7.500	495,706		650,000
100207208	SAN LEANDRO	CA		04/28/2025	7.125	362,042		935,000
100207209	LOWELL	MA		04/28/2025	7.000	654,456		870,000
100207210	SCHENECTADY	NY		04/28/2025	6.750	154,157		225,000
100207211	SAN ANTONIO	TX		04/28/2025	7.750	262,033		390,000
100207212	LAWRENCEVILLE	GA		04/28/2025	6.750	283,650		480,000
100207213	CHICAGO	IL		04/28/2025	6.875	428,523		670,000
100207214	GREENVILLE	TX		04/28/2025	6.750	192,787		300,000
100207215	ST. PETERSBURG	FL		04/28/2025	6.875	323,598		588,000
100207216	SOUTH BEND	IN		04/28/2025	6.750	137,796		199,000
100207217	COVINA AREA	CA		04/28/2025	7.375	505,673		762,360
100207218	ROCHESTER	NY		04/28/2025	7.500	163,215		255,000
100207219	PALMDALE	CA		04/28/2025	6.875	364,653		522,000
100207220	GLENDALE	AZ		04/28/2025	7.750	397,768		480,000
100207221	MONUMENT	CO		04/28/2025	7.625	344,550		475,000
100207222	SWAMPSCOTT	MA		04/28/2025	7.375	511,319		780,000
100207223	WINNABOW	NC		04/28/2025	6.875	246,754		355,000
100207225	VENICE	FL		04/28/2025	6.750	270,043		390,000
100207226	BURKE	VA		04/28/2025	6.875	233,903		360,000
100207227	CLEBURNE	TX		04/28/2025	6.875	176,688		292,000
100207228	CHANDLER	AZ		04/28/2025	6.750	309,990		450,000
100207229	LINCOLN	NE		04/28/2025	7.250	128,031		170,000
100207230	PHILADELPHIA	PA		04/28/2025	6.875	141,458		360,000
100207231	SNOHOMISH	WA		04/28/2025	7.125	509,170		1,525,000
100207232	MANCHESTER	TN		04/28/2025	7.250	148,546		226,000
100207234	OKLAHOMA CITY	OK		04/28/2025	7.250	356,966		470,000
100207235	AUBURN	MA		04/28/2025	6.625	74,820		375,000
100207236	GARLAND	TX		04/28/2025	7.250	101,846		245,000
100207237	AVONDALE	AZ		04/28/2025	7.250	302,611		370,000
100207238	CHICAGO	IL		04/28/2025	7.125	440,988		585,000
100207239	LILBURN	GA		04/28/2025	7.625	361,576		440,000
100207240	MOSES LAKE	WA		04/28/2025	7.750	295,313		385,000
100207241	CHANDLER	AZ		04/28/2025	7.375	380,005		580,000
100207242	PHILADELPHIA	PA		04/28/2025	7.125	246,585		408,000
100207243	KANSAS CITY	MO		04/28/2025	7.250	121,467		160,000
100207244	WESTMINSTER	CA		04/28/2025	6.750	756,048		1,280,000
100207246	LUBBOCK	TX		04/28/2025	7.250	80,808		115,000
100207247	PHILADELPHIA	PA		04/28/2025	6.875	317,802		440,000
100207248	SANTA ANA	CA		04/28/2025	7.500	637,272		825,000
100207249	CINCINNATI	OH		04/28/2025	6.875	242,965		335,000
100207250	JOPLIN	MO		04/28/2025	6.625	161,534		221,000
100207251	DAVENPORT	FL		04/28/2025	6.750	328,614		505,000
100207252	PHILADELPHIA	PA		04/28/2025	7.250	124,195		230,000
100207253	NORTH RICHLAND HILLS	TX		04/28/2025	7.375	407,872		505,000
100207254	ORLANDO	FL		04/28/2025	7.375	306,834		415,000
100207255	BUFFALO GROVE	IL		04/28/2025	7.000	271,785		440,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207256	MESQUITE	TX		04/28/2025	7.000	120,788		160,000
100207257	FRYEBURG	ME		04/28/2025	7.375	219,985		290,000
100207258	BATON ROUGE	LA		04/28/2025	7.000	224,203		299,500
100207260	LAFAYETTE	LA		04/28/2025	8.000	229,307		299,000
100207261	BALCH SPRINGS	TX		04/28/2025	6.875	137,620		211,000
100207262	LAS VEGAS	NV		04/28/2025	7.125	234,771		380,000
100207265	SAN DIEGO	CA		04/28/2025	7.125	1,844,967		2,800,000
100207266	LAWRENCEVILLE	GA		04/28/2025	7.125	303,078		399,000
100207267	BONNEY LAKE	WA		04/28/2025	6.750	266,316		879,450
100207268	NORTH HOLLYWOOD AREA LOS ANGE	CA		04/28/2025	7.750	771,258		936,000
100207269	HENRICO	VA		04/28/2025	7.375	308,273		375,000
100207270	GROTON	CT		04/28/2025	6.750	192,653		261,000
100207271	ST. LOUIS	MO		04/28/2025	6.750	137,399		228,500
100207272	FREEPORT	NY		04/28/2025	6.875	410,357		650,000
100207273	HOUSTON	TX		04/28/2025	7.250	204,104		255,000
100207274	COLUMBUS	OH		04/28/2025	6.750	153,930		225,000
100207275	SACRAMENTO	CA		04/28/2025	7.625	399,235		574,000
100207278	LINCOLN	AL		04/28/2025	6.750	144,628		203,000
100207280	COOLBAUGH TOWNSHIP	PA		04/28/2025	9.250	169,047		215,000
100207281	KATY	TX		04/28/2025	7.250	504,553		700,000
100207282	TUCSON	AZ		04/28/2025	6.250	327,978		455,000
100207284	FLOWER MOUND	TX		04/28/2025	6.750	200,771		315,000
100207285	MCKINNEY	TX		04/28/2025	7.000	454,602		758,000
100207286	WARRENTON	VA		04/28/2025	8.375	521,115		634,500
100207287	NORTHRIDGE	CA		04/28/2025	7.374	1,361,420		1,920,000
100207288	MIRAMAR BEACH	FL		04/28/2025	8.249	489,487		525,000
100207289	SUN CITY WEST	AZ		04/28/2025	6.750	142,543		438,000
100207290	MOUNT HOLLY	NJ		04/28/2025	8.249	180,994		290,000
100207292	HOLT	MI		04/28/2025	7.500	267,854		322,900
100207293	MIAMI GARDENS	FL		04/28/2025	7.874	506,645		551,000
100207295	SCOTTSDALE	AZ		04/28/2025	7.749	1,833,333		2,222,000
100207296	RANCHO CORDOVA	CA		04/28/2025	7.624	388,740		465,000
100207297	MONSEY	NY		04/28/2025	7.124	975,763		1,275,000
100207298	WEST SACRAMENTO	CA		04/28/2025	7.125	382,905		460,000
100207299	MONROE	GA		04/28/2025	8.749	331,956		409,000
100207301	CHULA VISTA	CA		04/28/2025	7.750	634,198		815,000
100207302	PORTLAND	OR		04/28/2025	7.990	510,900		545,000
100207303	RANCHO SANTA MARGARITA	CA		04/28/2025	7.990	850,360		910,000
100207304	CLEARWATER	FL		04/28/2025	7.499	192,687		232,000
100207305	PHOENIX	AZ		04/28/2025	8.250	395,897		420,000
100207306	LOS ANGELES	CA		04/28/2025	7.250	2,386,222		3,925,000
100207307	GLEN COVE	NY		04/28/2025	7.874	525,759		661,000
100207309	UXBRIDGE	MA		04/28/2025	7.624	485,813		588,900
100207310	EWING	NJ		04/28/2025	7.250	261,443		525,000
100207311	THOUSAND OAKS	CA		04/28/2025	7.375	1,283,567		1,472,000
100207312	NOVATO	CA		04/28/2025	7.125	2,463,456		3,000,000
100207313	DISCOVERY BAY	CA		04/28/2025	7.375	1,281,092		1,550,000
100207314	PORT ST LUCIE	FL		04/28/2025	8.375	278,250		470,000
100207315	GREENWOOD	IN		04/28/2025	8.499	443,213		530,000
100207316	WEST CHICAGO	IL		04/28/2025	7.499	154,434		460,000
100207317	HONOLULU	HI		04/28/2025	7.375	819,137		1,000,000
100207318	RICHMOND	TX		04/28/2025	7.250	369,116		445,795
100207319	BROOKLYN	NY		04/28/2025	7.499	3,140,940		5,000,000
100207321	LEESBURG	VA		04/29/2025	7.500	1,168,785		1,450,000
100207322	NAPA	CA		04/29/2025	6.990	1,915,628		2,500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207323	SAN ANTONIO	FL		04/29/2025	7.625	451,449		560,000
100207324	BOGART	GA		04/29/2025	6.750	251,793		617,000
100207325	TAMARAC	FL		04/29/2025	7.250	207,756		358,000
100207326	BURLINGTON	MA		04/29/2025	6.875	266,005		665,000
100207327	OAKLAND PARK	FL		04/29/2025	7.500	302,228		450,000
100207328	ORLANDO	FL		04/29/2025	6.750	153,439		270,000
100207329	CINCINNATI	OH		04/29/2025	7.500	242,672		295,000
100207330	HUNTINGTOWN	MD		04/29/2025	7.625	1,138,883		1,460,000
100207331	WHITTIER	CA		04/29/2025	6.990	673,575		1,075,000
100207332	PLAINFIELD	IL		04/29/2025	6.750	415,764		568,000
100207333	EL CENTRO	CA		04/29/2025	6.990	179,060		397,000
100207334	DENNIS PORT	MA		04/29/2025	6.990	332,589		490,000
100207336	MALIBU	CA		04/29/2025	6.990	2,021,404		3,275,000
100207337	SUMMERVILLE	SC		04/29/2025	7.500	297,926		415,000
100207338	MORENO VALLEY	CA		04/29/2025	7.875	487,542		587,000
100207339	ROGERS	AR		04/29/2025	7.500	560,068		683,000
100207340	PORT ST JOE	FL		04/29/2025	7.875	261,096		342,000
100207341	SANTA CLARITA	CA		04/29/2025	6.750	597,643		749,990
100207342	RANSON	WV		04/29/2025	6.875	151,557		335,000
100207343	COVINGTON	GA		04/29/2025	7.875	288,750		873,000
100207344	TYLER	TX		04/29/2025	7.625	444,882		540,000
100207345	UPLAND	CA		04/29/2025	7.375	660,881		1,025,000
100207346	SAGLE	ID		04/29/2025	8.125	220,500		1,150,000
100207347	CALIFORNIA	MD		04/29/2025	7.500	169,886		228,000
100207348	BURLINGTON	KY		04/29/2025	8.250	331,604		372,000
100207349	MEMPHIS	TN		04/29/2025	7.125	155,809		205,000
100207350	MIAMI	FL		04/29/2025	6.990	530,564		860,000
100207351	ASHBURN	VA		04/29/2025	6.990	1,026,228		1,444,000
100207352	RIO RANCHO	NM		04/29/2025	7.750	157,501		235,000
100207353	LEANDER	TX		04/29/2025	6.990	323,167		526,000
100207354	HEMET	CA		04/29/2025	8.250	570,769		650,000
100207355	OAKLAND	CA		04/29/2025	7.250	517,572		1,150,000
100207356	RICHMOND	KY		04/29/2025	7.250	196,100		350,000
100207357	NASHVILLE	TN		04/29/2025	7.625	471,363		575,000
100207358	RANCHO CUCAMONGA	CA		04/29/2025	7.250	429,785		820,000
100207359	TROUTMAN	NC		04/29/2025	7.500	387,824		520,000
100207360	BERNARDSVILLE	NJ		04/29/2025	7.500	456,416		640,000
100207361	CAPE CORAL	FL		04/29/2025	6.990	737,416		1,100,000
100207362	FORT MYERS	FL		04/29/2025	7.750	441,958		527,000
100207363	IDAHO FALLS	ID		04/29/2025	7.750	362,250		565,000
100207364	RANCHO CUCAMONGA	CA		04/29/2025	6.990	1,161,812		1,650,000
100207365	MONROE	OH		04/29/2025	8.500	306,448		349,000
100207366	WELLINGTON	NV		04/29/2025	7.625	540,489		803,000
100207367	CAREFREE	AZ		04/29/2025	8.125	534,174		750,000
100207368	JURUPA VALLEY	CA		04/29/2025	7.500	313,056		665,000
100207369	MANALAPAN	NJ		04/29/2025	8.500	131,355		790,000
100207370	BARSTOW	CA		04/29/2025	7.500	370,552		490,000
100207371	ATLANTA	GA		04/29/2025	7.750	177,450		440,000
100207372	DALLAS	TX		04/29/2025	7.750	1,739,339		4,850,000
100207373	FORT WORTH	TX		04/29/2025	8.375	312,675		400,000
100207374	TAMARACK	ID		04/29/2025	7.375	312,578		605,000
100207375	FULLERTON	CA		04/29/2025	7.875	672,000		920,000
100207376	NEWTON	NC		04/29/2025	7.000	230,465		330,000
100207377	NASHVILLE	TN		04/29/2025	7.500	819,000		1,200,000
100207378	NEWTON	NC		04/29/2025	7.000	230,470		330,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207379	ALPHARETTA	GA		04/29/2025	7.250	577,782		834,000
100207380	NASHVILLE	TN		04/29/2025	7.750	688,154		950,000
100207381	NEWTON	NC		04/29/2025	7.000	230,542		330,000
100207382	NEWTON	NC		04/29/2025	7.000	230,313		330,000
100207383	DENVER	CO		04/29/2025	7.375	957,347		2,250,000
100207384	MIAMI	FL		04/29/2025	6.990	319,726		460,000
100207385	PERRIS	CA		04/29/2025	8.375	193,200		510,000
100207386	CYPRESS	CA		04/29/2025	7.500	723,343		1,045,000
100207387	LA PALMA	CA		04/29/2025	7.250	1,035,387		1,400,000
100207388	GRANITE BAY	CA		04/29/2025	7.250	1,126,808		1,400,000
100207389	PACIFIC GROVE	CA		04/29/2025	7.250	1,292,828		1,600,000
100207390	SHERMAN OAKS	CA		04/29/2025	6.875	1,917,211		2,500,000
100207391	FARMINGTON	UT		04/29/2025	6.990	515,228		915,000
100207392	PHOENIX	AZ		04/29/2025	7.250	255,974		350,000
100207393	LOS ANGELES	CA		04/29/2025	7.375	1,523,017		1,880,000
100207394	LEAWOOD	KS		04/29/2025	7.375	512,688		670,000
100207395	SAN MARCOS	CA		04/29/2025	9.750	674,178		865,000
100207396	PHILADELPHIA	PA		04/29/2025	7.500	312,900		425,000
100207397	PALOS HILLS	IL		04/29/2025	7.750	209,852		425,000
100207398	COLORADO SPRINGS	CO		04/29/2025	6.990	479,489		620,000
100207399	BROOKLYN	NY		04/29/2025	7.750	467,865		635,000
100207400	ELGIN	IL		04/29/2025	6.990	239,569		732,500
100207402	SACRAMENTO	CA		04/29/2025	7.375	495,616		600,000
100207403	KANSAS CITY	MO		04/29/2025	6.990	175,199		275,000
100207404	HOUSTON	TX		04/29/2025	8.375	340,824		945,000
100207405	MIAMI	FL		04/29/2025	6.875	306,284		500,000
100207406	DOUGLASVILLE	GA		04/29/2025	7.375	126,000		250,000
100207407	PALM BAY	FL		04/29/2025	7.375	239,323		335,000
100207408	MIAMI	FL		04/29/2025	6.875	300,389		430,000
100207409	MIAMI	FL		04/29/2025	6.990	225,919		400,000
100207410	COLUMBIA	SC		04/29/2025	7.250	155,412		202,000
100207411	SPARTA	NJ		04/29/2025	7.250	306,529		490,000
100207412	PHILADELPHIA	PA		04/29/2025	6.990	219,496		360,000
100207413	FORNEY	TX		04/29/2025	6.990	287,479		390,000
100207415	FERNANDINA BEACH	FL		04/29/2025	6.990	194,568		425,000
100207417	BETHESDA	MD		04/29/2025	7.250	1,800,527		2,200,000
100207418	WAUSAU	WI		04/29/2025	7.625	131,636		169,000
100207419	SHELBY	NC		04/29/2025	7.500	1,049,765		1,392,000
100207420	LIVERMORE	CA		04/29/2025	6.750	635,938		785,000
100207421	KELSEYVILLE	CA		04/29/2025	7.125	376,113		520,000
100207422	BATON ROUGE	LA		04/29/2025	7.375	210,463		410,000
100207423	NORTH CHESTERFIELD	VA		04/29/2025	7.125	247,536		345,000
100207424	HERALD	CA		04/29/2025	7.750	623,831		775,000
100207425	CHICAGO	IL		04/29/2025	7.750	1,256,344		1,650,000
100207426	WAYZATA	MN		04/29/2025	7.250	1,329,433		2,595,000
100207427	EAST ORANGE	NJ		04/29/2025	8.625	543,301		685,000
100207428	PHOENIX	AZ		04/29/2025	7.250	658,349		805,000
100207429	FRANKLIN	TN		04/29/2025	7.375	739,944		950,000
100207430	KANSAS CITY	KS		04/29/2025	7.875	110,250		150,000
100207431	ALBUQUERQUE	NM		04/29/2025	7.625	166,853		233,000
100207432	SAN BRUNO	CA		04/29/2025	7.250	565,402		1,355,000
100207433	GLENVILLE	NC		04/29/2025	7.500	2,804,208		3,900,000
100207435	PEEKSKILL	NY		04/29/2025	6.990	336,907		580,000
100207436	LAUREL	MD		04/29/2025	7.125	572,361		1,240,000
100207437	AUSTIN	TX		04/29/2025	6.990	1,817,668		3,525,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207438	SOUTH AMBOY	NJ		04/29/2025	8.125	386,155		500,000
100207439	CORAL SPRINGS	FL		04/29/2025	7.625	691,904		840,000
100207440	REDONDO BEACH	CA		04/29/2025	7.875	504,000		618,000
100207441	MEMPHIS	TN		04/29/2025	7.375	225,737		292,000
100207442	WOODBRIDGE	VA		04/29/2025	7.875	554,400		660,000
100207443	LIVERPOOL	NY		04/29/2025	7.625	233,631		300,000
100207444	TORRINGTON	CT		04/29/2025	8.250	239,247		318,500
100207446	PLAINFIELD	NJ		04/29/2025	8.625	257,098		362,000
100207447	BATTLE CREEK	MI		04/29/2025	7.500	95,658		130,000
100207448	PHOENIX	AZ		04/29/2025	7.125	1,530,933		2,025,000
100207449	BLACK EAGLE	MT		04/29/2025	6.990	148,616		211,000
100207450	CHICAGO	IL		04/29/2025	7.125	284,000		400,000
100207451	GILBERT	AZ		04/29/2025	7.375	296,033		465,000
100207452	WHITTIER	CA		04/29/2025	7.125	386,109		930,000
100207454	VISALIA	CA		04/29/2025	7.125	496,340		700,000
100207455	CHANDLER	AZ		04/29/2025	7.250	332,235		551,000
100207457	GILBERT	AZ		04/29/2025	7.375	284,922		470,000
100207458	HAINESVILLE	IL		04/29/2025	7.990	189,179		225,000
100207459	SANTEE	CA		04/29/2025	8.125	839,627		1,010,000
100207460	SANTA ROSA	CA		04/29/2025	6.990	631,046		915,000
100207461	ELK GROVE	CA		04/29/2025	7.125	720,613		875,000
100207462	FORNEY	TX		04/29/2025	7.375	255,633		355,000
100207463	HIALEAH	FL		04/29/2025	7.250	655,133		810,000
100207464	WALLER	TX		04/29/2025	8.625	372,525		421,000
100207465	BUFORD	GA		04/29/2025	6.990	407,209		504,000
100207466	MARANA	AZ		04/29/2025	7.990	289,800		355,000
100207467	BONNEY LAKE	WA		04/29/2025	6.750	587,762		790,000
100207468	ESCONDIDO	CA		04/29/2025	6.990	642,120		796,000
100207469	DEERFIELD BEACH	FL		04/29/2025	6.990	337,014		435,000
100207470	KALISPELL	MT		04/29/2025	8.250	525,000		2,030,000
100207471	HILLSBORO	OR		04/29/2025	7.375	655,849		790,000
100207472	PANAMA CITY BEACH	FL		04/29/2025	8.125	315,000		375,000
100207473	DEERFIELD BEACH	FL		04/29/2025	6.990	180,655		222,000
100207474	FELTON	CA		04/29/2025	7.750	749,150		1,025,000
100207475	LAKELAND	TN		04/29/2025	6.875	523,639		660,000
100207476	RICHMOND	TX		04/29/2025	6.875	403,048		495,000
100207477	NIPOMO	CA		04/29/2025	8.500	945,000		1,175,000
100207478	COCOA	FL		04/29/2025	9.250	337,313		360,000
100207479	SAN FRANCISCO	CA		04/29/2025	6.990	659,789		840,000
100207480	MIAMI	FL		04/29/2025	7.125	721,895		1,250,000
100207481	HIALEAH	FL		04/29/2025	8.250	212,415		275,000
100207482	HENRICO	VA		04/29/2025	6.990	211,984		275,000
100207484	HIALEAH	FL		04/29/2025	7.250	477,518		670,000
100207485	ARLINGTON HEIGHTS	IL		04/29/2025	7.500	262,500		550,000
100207486	LAND O' LAKES	FL		04/29/2025	6.990	370,607		525,000
100207487	BROOKLYN	NY		04/29/2025	7.000	1,434,288		2,300,000
100207488	HAWLEY	PA		04/29/2025	8.625	341,747		435,000
100207489	OSWEGO	IL		04/29/2025	7.375	216,563		275,000
100207490	GLENDALE	CA		04/29/2025	7.750	939,976		1,140,000
100207491	EVERETT	WA		04/29/2025	8.250	251,836		720,000
100207492	TUSTIN	CA		04/29/2025	7.125	346,548		855,000
100207493	SALINAS	CA		04/29/2025	7.750	168,000		600,000
100207494	LANSING	MI		04/29/2025	7.750	158,068		203,000
100207495	TRENTON	NJ		04/29/2025	7.750	165,375		210,000
100207496	BRIDGEPORT	CT		04/29/2025	7.500	257,359		385,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207499	RAMONA	CA		04/29/2025	7.375	1,136,705		2,000,000
100207500	KERMAN	CA		04/29/2025	6.875	278,609		422,000
100207501	DOVER	NJ		04/29/2025	6.875	355,103		475,000
100207502	SACRAMENTO	CA		04/29/2025	7.500	163,086		210,000
100207504	HAMPTON	GA		04/29/2025	7.625	179,890		230,000
100207505	HAYWARD	CA		04/29/2025	7.875	612,793		785,000
100207506	TAMPA	FL		04/29/2025	6.500	212,327		356,000
100207507	CALHOUN	GA		04/29/2025	7.500	310,479		399,000
100207508	OAK POINT	TX		04/29/2025	8.750	271,688		345,000
100207509	SALEM	OR		04/29/2025	8.500	321,976		393,200
100207510	NORTH PORT	FL		04/29/2025	7.250	168,000		280,000
100207511	MIAMI	FL		04/29/2025	6.750	694,294		850,000
100207512	CINCINNATI	OH		04/29/2025	7.375	209,840		315,000
100207514	RIVERDALE	GA		04/29/2025	7.250	173,925		225,000
100207515	PUEBLO WEST	CO		04/29/2025	6.875	473,484		615,000
100207516	ANTELOPE	CA		04/29/2025	7.500	354,055		565,000
100207517	LOS ANGELES	CA		04/29/2025	7.750	517,151		1,050,000
100207519	AUBURN	WA		04/29/2025	7.250	368,035		650,000
100207520	FRISCO	TX		04/29/2025	6.999	305,900		385,000
100207521	BALTIMORE	MD		04/29/2025	7.999	141,750		180,000
100207523	YPSILANTI	MI		04/29/2025	8.250	395,631		510,000
100207524	HOMESTEAD	FL		04/29/2025	6.500	316,526		455,000
100207526	HOUSTON	TX		04/29/2025	7.750	265,963		317,000
100207527	CHARLOTTE	NC		04/29/2025	6.750	256,443		399,000
100207528	LITCHFIELD PARK	AZ		04/29/2025	8.500	1		476,812
100207529	FLORHAM PARK	NJ		04/29/2025	8.000	1		1,666,104
100207531	KATY	TX		04/29/2025	12.150	61,815		366,865
100207532	MONROE	GA		04/29/2025	9.855	149,746		562,915
100207533	PEORIA	AZ		04/29/2025	8.950	172,979		462,087
100207534	TUSTIN	CA		04/29/2025	7.050	129,931		1,059,927
100207535	DULUTH	GA		04/29/2025	6.200	114,477		1,144,744
100207537	ALDIE	VA		04/29/2025	7.100	170,540		1,357,277
100207538	JASPER	GA		04/29/2025	9.124	83,482		342,097
100207539	AUSTIN	TX		04/29/2025	9.250	159,662		813,774
100207540	BYERS	CO		04/29/2025	7.900	103,330		578,158
100207541	CRANFORD	NJ		04/29/2025	9.600	135,714		1,114,000
100207542	RIVERSIDE	CA		04/29/2025	6.200	209,660		746,855
100207543	LINDENWOLD	NJ		04/29/2025	8.975	47,103		244,382
100207546	AUBURN	NH		04/29/2025	11.675	122,763		575,000
100207547	POMONA	CA		04/29/2025	7.950	74,170		680,703
100207552	WILDOMAR	CA		04/29/2025	10.175	95,790		766,176
100207553	PAINESVILLE	OH		04/29/2025	9.025	143,323		331,237
100207554	KINGMAN	AZ		04/29/2025	8.950	39,393		230,818
100207557	ANN ARBOR	MI		04/29/2025	8.999	79,973		847,275
100207558	BRISTOW	VA		04/29/2025	11.850	64,435		852,250
100207559	SAN RAMON	CA		04/29/2025	7.975	263,401		2,245,672
100207560	FLEMINGTON	NJ		04/29/2025	10.475	91,839		829,625
100207561	SAINT MARYS	OH		04/29/2025	8.975	124,417		692,000
100207562	FORT MILL	SC		04/29/2025	6.524	69,206		658,911
100207563	CASTROVILLE	CA		04/29/2025	8.475	65,806		1,495,000
100207564	DYER	IN		04/29/2025	8.900	138,616		486,998
100207566	SAN LUIS OBISPO	CA		04/29/2025	6.950	54,894		1,264,373
100207567	GLEN BURNIE	MD		04/29/2025	8.500	49,073		505,742
100207568	NEWARK	DE		04/29/2025	8.375	79,963		648,644
100207570	TUSTIN	CA		04/29/2025	11.125	197,110		1,046,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207571	FERNANDINA BEACH	FL		04/29/2025	10.000	258,334		1,060,000
100207572	ALGONQUIN	IL		04/29/2025	9.700	125,499		291,964
100207573	HEPHZIBAH	GA		04/29/2025	6.650	57,156		322,336
100207574	JEFFERSONTON	VA		04/29/2025	9.525	159,960		734,438
100207575	HAMBURG	PA		04/29/2025	6.999	132,312		471,303
100207576	FALLBROOK	CA		04/29/2025	7.075	263,866		993,635
100207577	BERKELEY	CA		04/29/2025	8.000	145,521		750,000
100207579	NINE MILE FALLS	WA		04/29/2025	8.125	158,183		465,000
100207581	KISSIMMEE	FL		04/29/2025	9.400	63,423		285,841
100207582	WEST BEND	WI		04/29/2025	8.025	122,033		343,179
100207583	MEDINA	OH		04/29/2025	12.375	47,888		625,974
100207584	FULLERTON	CA		04/29/2025	8.225	52,415		852,821
100207585	MANAHAWKIN	NJ		04/29/2025	8.050	216,504		453,123
100207586	LAUREL	MD		04/29/2025	8.250	83,159		665,728
100207587	MESA	AZ		04/29/2025	10.375	53,772		663,958
100207591	WHITMORE	CA		04/29/2025	8.950	91,108		470,484
100207592	COROLLA	NC		04/29/2025	9.000	109,296		663,700
100207593	OMAHA	NE		04/29/2025	9.900	158,633		657,265
100207594	POLAND	IN		04/29/2025	8.575	33,866		175,000
100207596	CLARKSBURG	MD		04/29/2025	7.700	77,697		1,247,501
100207597	SALEM	OR		04/29/2025	7.600	26,650		393,297
100207599	CROFTON	MD		04/29/2025	9.475	63,381		370,000
100207602	VALLONIA	IN		04/29/2025	8.500	136,473		503,000
100207603	BORDENTOWN	NJ		04/29/2025	9.725	152,768		444,000
100207605	SAN JOSE	CA		04/29/2025	7.000	264,351		1,563,173
100207607	TUSCUMBIA	AL		04/29/2025	8.900	61,904		335,000
100207608	MANTECA	CA		04/29/2025	8.925	42,651		710,631
100207609	PROSPER	TX		04/29/2025	9.225	190,405		984,186
100207610	GERALD	MO		04/29/2025	6.850	77,873		284,183
100207611	MADISON	ME		04/29/2025	10.975	33,826		198,355
100207612	ORANGEVALE	CA		04/29/2025	12.300	104,153		1,347,047
100207613	FORT WAYNE	IN		04/29/2025	7.250	63,835		324,910
100207615	DAMASCUS	MD		04/29/2025	8.800	95,815		893,548
100207616	PORTLAND	OR		04/29/2025	8.125	37,314		482,733
100207617	YARMOUTH PORT	MA		04/29/2025	9.350	53,159		649,932
100207618	SAN PEDRO	CA		04/29/2025	7.550	36,974		908,923
100207619	LEHIGH ACRES	FL		04/29/2025	7.200	31,902		247,659
100207620	SOUTH SAN FRANCISCO	CA		04/29/2025	11.825	365,772		1,470,000
100207622	PAWTUCKET	RI		04/29/2025	7.150	78,314		347,932
100207623	SANTA ROSA	CA		04/29/2025	8.324	31,749		656,855
100207624	CHESTERTOWN	MD		04/29/2025	7.975	32,304		409,477
100207625	WATERFORD	CT		04/29/2025	9.600	68,790		317,969
100207628	BALTIMORE	MD		04/29/2025	9.575	26,449		336,134
100207629	CHATSWORTH	GA		04/29/2025	10.775	74,664		211,000
100207632	JACKSONVILLE	FL		04/29/2025	7.775	96,868		765,000
100207633	ORLANDO	FL		04/29/2025	7.975	49,211		413,513
100207634	SILVER CREEK	GA		04/29/2025	6.675	57,404		470,451
100207636	PORT SAINT LUCIE	FL		04/29/2025	7.050	89,962		417,921
100207637	SOUTH GATE	CA		04/29/2025	10.275	134,889		765,378
100207638	AURORA	IL		04/29/2025	9.050	121,820		470,000
100207640	TOMS RIVER	NJ		04/29/2025	11.375	52,915		848,669
100207641	MABLETON	GA		04/29/2025	7.375	103,070		464,916
100207644	MISSION VIEJO	CA		04/29/2025	7.400	79,373		1,102,630
100207645	SMITHFIELD	VA		04/29/2025	7.850	31,637		370,766
100207647	DALY CITY	CA		04/29/2025	7.925	118,012		570,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207648	GRANADA HILLS	CA		04/29/2025	8.250	308,083		915,898
100207650	GLENDORA	CA		04/29/2025	9.375	51,354		930,000
100207651	PEABODY	MA		04/29/2025	6.474	266,080		779,972
100207652	FREDERICK	MD		04/29/2025	9.425	103,451		250,000
100207655	LOOMIS	CA		04/29/2025	8.775	156,654		638,151
100207656	CONCORD	CA		04/29/2025	8.100	124,258		1,190,848
100207657	SAVAGE	MN		04/29/2025	11.125	107,175		500,000
100207661	LORIS	SC		04/29/2025	8.175	26,414		260,661
100207662	CORPUS CHRISTI	TX		04/29/2025	12.675	56,831		340,000
100207663	CONWAY	AR		04/29/2025	9.150	77,142		172,538
100207665	ROHNERT PARK	CA		04/29/2025	11.500	31,749		341,351
100207667	OSTERVILLE	MA		04/29/2025	9.875	368,241		687,816
100207670	COVINGTON	LA		04/29/2025	8.800	63,498		292,313
100207672	MERIDIANVILLE	AL		04/29/2025	8.500	47,538		538,082
100207673	PEACHTREE CORNERS	GA		04/29/2025	6.950	41,872		782,578
100207674	COOPER CITY	FL		04/29/2025	11.725	124,164		718,990
100207675	SEDRO WOOLLEY	WA		04/29/2025	8.375	62,772		503,969
100207676	PORTSMOUTH	VA		04/29/2025	10.450	89,956		471,323
100207679	LAKE FOREST	CA		04/29/2025	8.650	291,033		1,092,518
100207681	SPARTA	WI		04/29/2025	7.375	104,099		228,612
100207682	NORTH VENICE	FL		04/29/2025	8.500	57,543		611,322
100207683	WAXHAW	NC		04/29/2025	8.400	67,467		770,785
100207685	NORTH HOLLYWOOD	CA		04/29/2025	8.950	200,874		852,583
100207687	RIDGEFIELD	CT		04/29/2025	10.875	105,882		549,000
100207688	GARY	IN		04/29/2025	11.875	33,866		81,000
100207689	ELKTON	MD		04/29/2025	8.075	53,481		406,646
100207690	MILWAUKEE	WI		04/29/2025	6.724	71,195		263,886
100207691	SCOTTSBLUFF	NE		04/29/2025	9.450	88,368		315,500
100207693	WAYNESVILLE	NC		04/29/2025	9.175	96,110		375,000
100207695	AUBURN	CA		04/29/2025	8.725	82,567		825,000
100207696	MELBOURNE	FL		04/29/2025	9.275	109,904		408,543
100207697	MIDLAND	TX		04/29/2025	7.900	262,458		1,058,000
100207699	WARMINSTER	PA		04/29/2025	8.750	91,930		519,409
100207700	BUCKEYE	AZ		04/29/2025	8.750	102,280		470,000
100207701	MARIETTA	GA		04/29/2025	6.100	102,000		804,482
100207703	BEVERLY	MA		04/29/2025	9.525	158,745		571,778
100207705	PHOENIX	AZ		04/29/2025	9.520	150,372		825,562
100207706	ALBUQUERQUE	NM		04/29/2025	10.450	57,337		575,233
100207707	DANVILLE	CA		04/29/2025	9.250	155,653		2,053,922
100207708	TEMECULA	CA		04/29/2025	10.100	115,136		1,161,579
100207709	HILTON HEAD	SC		04/29/2025	8.950	276,872		1,100,000
100207710	THOMPSONS STATION	TN		04/29/2025	8.675	142,482		733,148
100207711	LOS ANGELES	CA		04/29/2025	7.650	306,220		1,120,000
100207712	PORTLAND	TX		04/29/2025	8.750	63,498		596,764
100207713	HANOVER	MD		04/29/2025	8.875	95,343		722,000
100207714	CASTAIC	CA		04/29/2025	7.925	76,965		1,020,000
100207715	THORNDALE	PA		04/29/2025	8.625	76,727		406,616
100207716	SAN ANTONIO	TX		04/29/2025	9.350	75,877		337,144
100207717	LONG VALLEY	NJ		04/29/2025	8.299	184,277		845,000
100207719	VANCOUVER	WA		04/29/2025	7.100	67,683		529,715
100207721	TURLOCK	CA		04/29/2025	9.275	132,288		507,870
100207722	EATON	OH		04/29/2025	9.400	47,624		177,080
100207723	COLLEGEVILLE	PA		04/29/2025	8.725	42,332		680,763
100207724	ORLAND HILLS	IL		04/29/2025	9.875	168,317		349,974
100207725	LEVITTOWN	PA		04/29/2025	8.525	74,081		337,166

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207726	COLUMBUS	OH		04/29/2025	9.375	54,408		218,000
100207727	PEORIA	AZ		04/29/2025	7.350	52,915		599,660
100207728	DAVIDSON	NC		04/29/2025	8.700	198,431		603,000
100207729	MOUNT PLEASANT	SC		04/29/2025	8.375	60,323		679,975
100207732	TEXARKANA	AR		04/29/2025	8.500	58,207		430,414
100207733	OCEAN SHORES	WA		04/29/2025	7.400	74,081		589,360
100207734	GREENVILLE	NC		04/29/2025	8.350	31,749		178,800
100207737	JOHNSTON	RI		04/29/2025	8.925	100,539		452,582
100207738	EVANSTON	IL		04/29/2025	9.925	54,481		525,000
100207740	KANSAS CITY	MO		04/29/2025	8.600	84,214		176,506
100207741	PORT DEPOSIT	MD		04/29/2025	10.350	119,059		280,000
100207743	BAKERSFIELD	CA		04/29/2025	6.900	41,632		433,041
100207745	FORT PAYNE	AL		04/29/2025	9.525	31,749		317,863
100207746	DEEP RIVER	CT		04/29/2025	8.225	75,838		404,388
100207747	LITTLETON	CO		04/29/2025	7.675	58,207		784,693
100207748	SPRINGDALE	AR		04/29/2025	7.925	36,428		309,436
100207749	GAITHERSBURG	MD		04/29/2025	8.875	31,749		530,833
100207750	TRUSSVILLE	AL		04/29/2025	8.625	57,107		299,092
100207752	CHULA VISTA	CA		04/29/2025	7.565	207,661		796,938
100207753	CLOVIS	CA		04/29/2025	8.850	69,092		415,000
100207754	CROFTON	MD		04/29/2025	7.999	153,032		676,775
100207755	LEXINGTON	SC		04/29/2025	8.775	48,623		235,125
100207757	TANEYTOWN	MD		04/29/2025	9.050	106,631		597,246
100207758	CASTAIC	CA		04/29/2025	8.250	81,976		658,523
100207760	COSTA MESA	CA		04/29/2025	7.574	260,336		1,617,614
100207761	MESA	AZ		04/29/2025	10.300	125,048		525,000
100207762	FORT WORTH	TX		04/29/2025	8.450	52,087		300,000
100207767	MORENO VALLEY	CA		04/29/2025	8.750	133,174		550,201
100207768	WATSONVILLE	CA		04/29/2025	8.375	112,483		983,901
100207769	CHICO	CA		04/29/2025	7.699	57,342		500,000
100207770	HOUSTON	TX		04/29/2025	9.450	68,152		280,385
100207771	OAKDALE	CA		04/29/2025	7.224	69,968		1,039,592
100207773	SPARTANBURG	SC		04/29/2025	9.075	117,295		230,000
100207777	LAKE LA	CA		04/29/2025	8.000	74,914		416,612
100207778	PHOENIX	AZ		04/29/2025	9.275	72,491		424,235
100207779	CLEWISTON	FL		04/29/2025	7.775	93,150		515,000
100207781	FAIRFIELD	NJ		04/29/2025	11.250	256,899		635,000
100207782	WALESKA	GA		04/29/2025	6.890	145,002		385,735
100207783	BEVERLY HILLS	CA		04/29/2025	10.500	308,280		4,555,000
100207784	LA HABRA	CA		04/29/2025	7.099	63,927		721,041
100207786	MIAMI	FL		04/29/2025	8.425	55,700		565,000
100207787	WALNUT CREEK	CA		04/29/2025	8.374	107,768		1,369,122
100207788	HERRIMAN	UT		04/29/2025	14.175	187,924		865,000
100207790	WEST COVINA	CA		04/29/2025	9.450	41,063		839,624
100207798	CHEVY CHASE	MD		04/29/2025	8.750	123,312		2,400,000
100207799	AURORA	CO		04/29/2025	9.850	31,749		325,000
100207800	ALTA LOMA	CA		04/29/2025	7.349	203,693		746,650
100207801	SACRAMENTO	CA		04/29/2025	11.475	73,290		734,980
100207802	TEMPLE HILLS	MD		04/29/2025	8.875	56,215		327,184
100207804	WEDDINGTON	NC		04/29/2025	9.928	132,288		1,335,000
100207807	GRAFTON	OH		04/29/2025	7.975	52,455		209,447
100207808	HUNTINGTOWN	MD		04/29/2025	9.000	77,957		613,547
100207810	BALTIMORE	MD		04/29/2025	9.850	236,954		910,423
100207812	ONTARIO	CA		04/29/2025	9.000	487,495		1,290,000
100207813	CHARLESTON	SC		04/29/2025	7.850	25,989		529,208

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207814	PINE MOUNTAIN	GA		04/29/2025	10.750	57,750		533,000
100207818	EL DORADO HILLS	CA		04/29/2025	8.050	19,797		633,239
100207819	ALLENDALE	MI		04/29/2025	8.850	83,478		397,000
100207820	DUNEDIN	FL		04/29/2025	7.499	51,305		611,700
100207821	STOCKTON	CA		04/29/2025	8.150	51,347		416,488
100207823	GILBERT	AZ		04/29/2025	7.400	266,770		683,562
100207828	STANWOOD	WA		04/29/2025	9.875	127,508		698,779
100207829	PROSPERITY	SC		04/29/2025	9.825	66,020		775,000
100207830	MODESTO	CA		04/29/2025	7.874	105,866		442,000
100207833	BABCOCK RANCH	FL		04/29/2025	9.925	37,266		715,000
100207834	ANKENY	IA		04/29/2025	12.025	36,629		309,389
100207836	ASTORIA	OR		04/29/2025	9.125	102,760		600,000
100207837	MEDFORD	MA		04/29/2025	9.000	159,040		841,235
100207839	PHOENIX	AZ		04/29/2025	12.075	60,857		293,070
100207841	DOWNEY	CA		04/29/2025	7.850	153,853		930,188
100207842	CERRITOS	CA		04/29/2025	9.912	148,532		903,151
100207844	IRVING	TX		04/29/2025	9.300	437,098		1,140,000
100207845	DISTRICT HEIGHTS	MD		04/29/2025	10.875	73,830		438,583
100207846	BROWNSVILLE	TX		04/29/2025	10.775	68,043		287,000
100207847	MAULDIN	SC		04/29/2025	7.875	167,718		293,000
100207848	PORT ORCHARD	WA		04/29/2025	10.000	46,760		612,071
100207849	CICERO	IL		04/29/2025	8.675	79,968		291,927
100207851	GRANADA HILLS	CA		04/29/2025	7.625	114,374		1,588,307
100207852	HENDERSON	NV		04/29/2025	8.375	66,315		515,830
100207855	FRONT ROYAL	VA		04/29/2025	8.800	114,607		430,620
100207857	HUMBLE	TX		04/29/2025	9.875	105,970		258,283
100207858	COVINA	CA		04/29/2025	9.250	64,857		791,642
100207859	ATLANTA	GA		04/29/2025	10.875	61,887		357,226
100207861	SANTA CLARITA	CA		04/29/2025	8.449	87,369		909,738
100207866	CORONA	CA		04/29/2025	13.725	57,910		821,675
100207867	HAWTHORNE	NJ		04/29/2025	11.075	56,534		510,732
100207868	VALLEJO	CA		04/29/2025	10.425	76,877		777,194
100207871	NEW BRAUNFELS	TX		04/29/2025	9.175	525,834		1,300,000
100207873	POWAY	CA		04/29/2025	9.675	104,660		1,325,968
100207874	RICHMOND	CA		04/29/2025	9.875	134,111		530,000
100207875	YUBA CITY	CA		04/29/2025	8.625	62,632		690,255
100207876	MANTECA	CA		04/29/2025	9.250	102,525		810,000
100207877	NORTHRIDGE	CA		04/29/2025	9.750	212,014		900,000
100207878	HOUSTON	TX		04/29/2025	12.875	158,409		950,000
100207879	WHITESBURG	GA		04/29/2025	12.375	68,382		243,561
100207880	SANTEE	CA		04/29/2025	10.275	76,972		806,067
100207882	BOLINGBROOK	IL		04/29/2025	8.075	51,346		446,786
100207883	COLUMBIA	SC		04/29/2025	8.375	6,012		306,747
100207884	CINCINNATI	OH		04/29/2025	8.775	92,997		267,836
100207885	CALABASH	NC		04/29/2025	8.200	85,103		637,500
100207886	TENINO	WA		04/29/2025	10.875	63,498		380,000
100207887	LAS VEGAS	NV		04/29/2025	9.925	234,636		1,375,000
100207888	OGDEN	UT		04/29/2025	8.250	158,752		928,312
100207890	IONIA	MI		04/29/2025	8.174	67,367		387,787
100207894	RANCHO SANTA MARGARITA	CA		04/29/2025	8.500	457,282		1,700,000
100207897	FINKSBURG	MD		04/29/2025	7.824	50,833		470,265
100207900	QUEEN CREEK	AZ		04/29/2025	9.250	31,944		523,207
100207903	MILFORD	CT		04/29/2025	8.000	25,619		214,879
100207904	TUCSON	AZ		04/29/2025	10.125	113,357		858,000
100207905	COMMERCE CITY	CO		04/29/2025	8.350	101,935		402,695

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207906	SAN DIEGO	CA		04/29/2025	8.299	103,869		1,325,000
100207907	EDISON	NJ		04/29/2025	7.249	145,968		1,175,000
100207909	SAN FRANCISCO	CA		04/29/2025	9.625	78,173		2,225,000
100207911	BRASELTON	GA		04/29/2025	9.000	71,853		292,000
100207912	CLAREMORE	OK		04/29/2025	8.350	42,302		168,309
100207913	LIBERAL	KS		04/29/2025	9.600	60,860		354,737
100207914	GLENDALE	CA		04/29/2025	10.000	330,188		1,535,000
100207915	CLERMONT	FL		04/29/2025	8.775	70,982		553,702
100207916	SUNRISE	FL		04/29/2025	9.025	191,952		460,511
100207918	PENNSAUKEN	NJ		04/29/2025	11.075	53,334		205,611
100207919	PINCKNEY	MI		04/29/2025	10.500	37,145		345,000
100207921	FRUIT COVE	FL		04/29/2025	8.100	102,414		424,231
100207922	GREENVILLE	TX		04/29/2025	8.124	68,176		509,430
100207924	VALLEY CENTER	CA		04/29/2025	8.825	220,956		1,335,000
100207925	DETROIT	MI		04/29/2025	10.000	55,482		262,000
100207927	BEAUMONT	CA		04/29/2025	7.875	76,735		428,484
100207928	ROCKAWAY	NJ		04/29/2025	9.450	72,856		718,973
100207929	AUSTIN	TX		04/29/2025	9.375	102,514		775,000
100207930	GIG HARBOR	WA		04/29/2025	8.375	519,814		2,810,000
100207932	PLANTATION	FL		04/29/2025	6.890	75,644		594,533
100207934	BRENTWOOD	CA		04/29/2025	7.115	153,848		850,000
100207935	KING WILLIAM	VA		04/29/2025	8.299	57,434		343,000
100207937	CHICAGO	IL		04/29/2025	10.975	62,192		465,000
100207938	DESTIN	FL		04/29/2025	6.699	247,664		1,025,000
100207939	CANTERBURY	CT		04/29/2025	7.324	92,981		445,698
100207942	MCMINNVILLE	OR		04/29/2025	9.875	55,339		480,000
100207943	WILMINGTON	NC		04/29/2025	7.350	61,277		477,915
100207945	SEATTLE	WA		04/29/2025	8.350	238,074		1,300,101
100207946	HACIENDA HEIGHTS	CA		04/29/2025	9.400	128,385		690,820
100207947	FOREST LAKE	MN		04/29/2025	7.774	286,386		1,030,475
100207949	RIVERSIDE	CA		04/29/2025	8.950	101,522		790,199
100207951	NORWALK	CA		04/29/2025	8.450	205,190		785,477
100207952	GREENLAND	NH		04/29/2025	9.175	218,040		900,000
100207953	MOUNTAIN HOUSE	CA		04/29/2025	7.999	62,574		1,137,792
100207957	TORRANCE	CA		04/29/2025	10.950	202,451		933,224
100207962	RENO	NV		04/29/2025	7.750	205,229		849,233
100207964	FRESNO	CA		04/29/2025	8.050	82,069		440,560
100207967	MERIDEN	CT		04/29/2025	10.900	26,559		219,131
100207968	WEST RIVER	MD		04/29/2025	8.275	82,073		672,809
100207972	POINT PLEASANT BEACH	NJ		04/29/2025	10.950	47,831		489,975
100207973	OSCEOLA	IN		04/29/2025	10.000	83,075		697,912
100207974	HATBORO	PA		04/29/2025	8.925	42,651		541,213
100207977	CORONA	CA		04/29/2025	9.425	63,596		616,617
100207978	ELKHART	IN		04/29/2025	10.275	36,291		171,175
100207980	FRANKLIN	NJ		04/29/2025	10.500	41,807		325,000
100207981	FRESNO	CA		04/29/2025	10.575	72,691		590,097
100207982	HUNTINGTON PARK	CA		04/29/2025	12.375	189,592		805,311
100207983	PLACENTIA	CA		04/29/2025	7.475	82,001		1,441,101
100207984	RAMONA	CA		04/29/2025	8.500	95,783		751,086
100207985	YUCCA VALLEY	CA		04/29/2025	8.575	43,406		485,031
100207986	WAYNESBORO	VA		04/29/2025	9.925	182,157		680,000
100207987	GLENDALE	AZ		04/29/2025	7.850	107,947		601,262
100207988	ALTON	NH		04/29/2025	7.524	105,649		665,000
100207989	LANCASTER	CA		04/29/2025	8.900	107,895		540,510
100207991	CORONADO	CA		04/29/2025	8.500	114,068		1,550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100207992	SIMI VALLEY	CA		04/29/2025	8.049	56,932		759,089
100207993	WHITTIER	CA		04/29/2025	7.625	138,066		668,618
100207994	VALLEJO	CA		04/29/2025	8.875	82,582		631,349
100207995	EVESHAM	NJ		04/29/2025	13.550	77,637		648,000
100207996	IRMO	SC		04/29/2025	9.375	76,337		418,000
100207997	SHARPSBURG	GA		04/29/2025	8.625	61,534		384,343
100207998	CONCORD	CA		04/29/2025	7.825	402,539		1,600,000
100207999	SCOTTSDALE	AZ		04/29/2025	6.750	202,868		983,614
100208000	RIVERSIDE	CA		04/29/2025	11.075	171,625		800,000
100208002	SONORA	CA		04/29/2025	8.275	74,507		550,880
100208003	FROSTBURG	MD		04/29/2025	9.950	52,814		155,049
100208004	COLTON	CA		04/29/2025	9.300	133,201		555,000
100208008	EDGEWATER	MD		04/29/2025	6.724	104,114		555,007
100208009	FLAGSTAFF	AZ		04/29/2025	7.625	104,077		622,333
100208011	SAN BERNARDINO	CA		04/29/2025	7.115	51,085		405,950
100208013	ST PETERSBURG	FL		04/29/2025	10.000	56,057		312,759
100208015	EAST ORANGE	NJ		04/29/2025	10.900	63,999		508,115
100208016	GLENARDEN	MD		04/29/2025	8.500	125,321		794,480
100208017	BELLA VISTA	AR		04/29/2025	10.975	53,373		278,994
100208018	GLENDALE	AZ		04/29/2025	9.400	76,504		370,585
100208019	SEATTLE	WA		04/29/2025	10.200	348,990		1,409,103
100208020	BONNEY LAKE	WA		04/29/2025	12.375	88,587		936,028
100208021	ALBUQUERQUE	NM		04/29/2025	8.600	32,738		335,477
100208022	FORT WORTH	TX		04/29/2025	9.300	63,864		345,590
100208023	HAINES CITY	FL		04/29/2025	10.250	133,602		335,508
100208025	COLORADO SPRINGS	CO		04/29/2025	10.900	26,096		348,767
100208026	HIGHLAND	CA		04/29/2025	12.850	76,365		650,000
100208030	LAS VEGAS	NV		04/29/2025	8.700	119,063		709,562
100208031	RENO	NV		04/29/2025	9.450	61,594		505,105
100208035	JACKSONVILLE	AR		04/29/2025	9.275	79,977		289,567
100208037	GILROY	CA		04/29/2025	8.600	204,940		1,225,000
100208040	IRVING	TX		04/29/2025	9.950	100,250		514,066
100208043	BLUE SPRINGS	MO		04/29/2025	8.525	40,125		584,923
100208044	BEVERLY HILLS	FL		04/29/2025	7.800	76,962		220,411
100208046	SAN DIEGO	CA		04/29/2025	11.000	124,278		698,281
100208047	SANTA CLARITA	CA		04/29/2025	9.375	170,667		876,436
100208048	POMPTON LAKES	NJ		04/29/2025	10.300	61,050		639,699
100208050	WINTER GARDEN	FL		04/29/2025	8.375	65,507		617,683
100208052	ORLANDO	FL		04/29/2025	7.525	79,377		790,990
100208054	BELMONT	MA		04/29/2025	8.975	520,725		1,250,000
100208055	WALLA WALLA	WA		04/29/2025	8.000	61,446		692,109
100208056	COLUMBIA	MD		04/29/2025	9.325	78,042		649,991
100208057	CHULA VISTA	CA		04/29/2025	8.425	132,627		1,051,337
100208058	INDIO	CA		04/29/2025	9.175	142,359		561,393
100208059	HYATTSVILLE	MD		04/29/2025	10.550	77,604		410,000
100208060	BALTIMORE	MD		04/29/2025	9.950	130,488		605,000
100208061	SOUTH GATE	CA		04/29/2025	9.075	32,866		613,367
100208062	WOODLAND HILLS	CA		04/29/2025	9.800	352,878		1,994,548
100208063	WINDERMERE	FL		04/29/2025	8.875	79,007		587,910
100208065	PORTERVILLE	CA		04/29/2025	11.350	53,154		557,919
100208066	TUCSON	AZ		04/29/2025	9.525	27,036		309,139
100208068	DECATUR	GA		04/29/2025	8.074	208,940		503,089
100208069	DALY CITY	CA		04/29/2025	12.975	164,098		1,240,000
100208070	YUCAIPA	CA		04/29/2025	9.950	380,973		1,103,000
100208071	PLUMAS LAKE	CA		04/29/2025	11.600	83,411		452,163

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208072	SAN TAN VALLEY	AZ		04/29/2025	10.775	62,660		635,914
100208073	RANCHO CUCAMONGA	CA		04/29/2025	9.625	53,247		713,890
100208074	WALLINGFORD	PA		04/29/2025	9.025	174,501		644,905
100208075	EXPORT	PA		04/29/2025	9.350	56,356		328,319
100208076	SOUTHAMPTON	PA		04/29/2025	7.224	180,520		752,274
100208077	POWDER SPGS	GA		04/29/2025	8.625	71,437		273,211
100208078	CORONA	CA		04/29/2025	9.025	135,660		744,000
100208080	SURPRISE	AZ		04/29/2025	8.900	89,012		533,550
100208081	LITTLETON	CO		04/29/2025	8.400	79,532		1,104,697
100208084	OXFORD	PA		04/29/2025	7.324	133,093		510,000
100208085	ANTELOPE	CA		04/29/2025	9.000	132,820		536,864
100208087	MURRIETA	CA		04/29/2025	8.525	51,298		695,735
100208088	WARETOWN	NJ		04/29/2025	9.950	39,472		331,898
100208089	LINO LAKES	MN		04/29/2025	9.525	104,455		498,000
100208090	MODESTO	CA		04/29/2025	9.650	63,986		524,866
100208092	ST SIMONS ISLAND	GA		04/29/2025	9.875	146,107		741,748
100208093	GREEN BAY	WI		04/29/2025	11.950	61,530		232,274
100208094	HOBE SOUND	FL		04/29/2025	8.075	76,940		598,554
100208095	YANTIS	TX		04/29/2025	9.825	159,969		875,000
100208096	TOLLHOUSE	CA		04/29/2025	9.025	91,616		355,000
100208097	MEDINA	WA		04/29/2025	9.499	483,926		2,750,000
100208098	BUMPASS	VA		04/29/2025	7.800	36,450		489,760
100208099	KANSAS CITY	KS		04/29/2025	11.325	74,815		164,936
100208100	FOUNTAIN VALLEY	CA		04/29/2025	10.325	192,131		1,560,000
100208102	UPPER MARLBORO	MD		04/29/2025	9.000	102,606		558,786
100208103	SUMMERVILLE	SC		04/29/2025	11.550	57,444		457,536
100208104	TRUMANN	AR		04/29/2025	7.724	30,806		122,373
100208105	CHINO HILLS	CA		04/29/2025	9.000	232,751		903,634
100208106	DAWSONVILLE	GA		04/29/2025	9.475	40,587		572,264
100208107	REDMOND	WA		04/29/2025	8.000	205,382		1,183,089
100208108	SAN ANTONIO	TX		04/29/2025	10.300	60,530		340,000
100208109	S PORTLAND	ME		04/29/2025	9.975	58,390		473,401
100208112	MIDDLETON	ID		04/29/2025	10.950	51,001		732,000
100208113	GARDNERVILLE	NV		04/29/2025	7.544	132,373		2,640,000
100208114	LOS ANGELES	CA		04/29/2025	11.100	83,376		700,591
100208115	NOVATO	CA		04/29/2025	10.825	153,705		800,000
100208116	NEWTON	IA		04/29/2025	8.550	26,076		141,512
100208117	SURPRISE	AZ		04/29/2025	9.375	225,085		890,000
100208118	SANTA MARIA	CA		04/29/2025	11.400	95,751		755,041
100208119	PHOENIX	AZ		04/29/2025	6.990	65,068		1,064,000
100208122	TEHACHAPI	CA		04/29/2025	10.125	66,331		260,750
100208123	DULUTH	GA		04/29/2025	9.250	205,998		1,203,686
100208125	WHITTIER	CA		04/29/2025	8.899	56,164		1,100,109
100208126	LANTANA	FL		04/29/2025	10.375	179,761		520,000
100208127	ELIZABETH	NJ		04/29/2025	11.175	73,872		830,000
100208128	GUNNISON	CO		04/29/2025	8.750	91,315		564,166
100208130	LITTLE ELM	TX		04/29/2025	10.500	62,270		341,827
100208134	PANORAMA CITY	CA		04/29/2025	10.125	187,756		1,023,000
100208135	LAS VEGAS	NV		04/29/2025	10.650	61,211		800,000
100208136	PASADENA	MD		04/29/2025	8.600	233,502		918,959
100208138	KANSAS CITY	MO		04/29/2025	8.925	102,605		252,000
100208139	SAINT PAUL	MN		04/29/2025	10.125	196,330		1,340,000
100208140	SHREWSBURY	NJ		04/29/2025	9.375	102,450		870,000
100208142	EAGLE MOUNTAIN	UT		04/29/2025	9.625	140,430		408,000
100208144	CHANDLER	AZ		04/29/2025	10.700	313,948		805,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208145	JURUPA VALLEY	CA		04/29/2025	9.625	304,395		960,000
100208146	LOS FRESNOS	TX		04/29/2025	10.550	152,944		183,000
100208147	WALDORF	MD		04/29/2025	7.150	105,322		412,328
100208148	NOVATO	CA		04/29/2025	9.700	60,854		1,030,639
100208149	MIDDLETOWN	MD		04/29/2025	9.250	44,934		643,618
100208150	ALHAMBRA	CA		04/29/2025	8.950	101,835		1,082,390
100208151	STAMFORD	CT		04/29/2025	10.350	57,589		538,313
100208152	VISTA	CA		04/29/2025	10.275	61,578		787,589
100208155	GRAY	ME		04/29/2025	7.850	63,844		597,408
100208156	FALLBROOK	CA		04/29/2025	7.975	469,292		1,295,000
100208158	SAN DIEGO	CA		04/29/2025	8.950	93,202		813,308
100208162	CAVE CREEK	AZ		04/29/2025	7.875	102,689		1,372,904
100208164	CERRITOS	CA		04/29/2025	8.875	304,283		1,144,859
100208165	DANVILLE	VA		04/29/2025	8.850	73,571		170,398
100208166	HOT SPRINGS	AR		04/29/2025	8.000	107,175		409,337
100208167	LAS VEGAS	NV		04/29/2025	9.375	51,380		680,319
100208168	GLASTONBURY	CT		04/29/2025	8.375	122,911		573,894
100208169	LOS ANGELES	CA		04/29/2025	8.850	96,540		606,589
100208171	ALEXANDRIA	VA		04/29/2025	7.240	101,585		541,361
100208174	QUEEN CREEK	AZ		04/29/2025	8.750	109,049		1,167,481
100208175	GREER	SC		04/29/2025	8.050	106,177		412,802
100208176	CORINTH	TX		04/29/2025	9.925	64,865		383,235
100208177	RICHMOND	CA		04/29/2025	9.925	83,465		878,489
100208178	MURRIETA	CA		04/29/2025	11.500	42,583		717,734
100208181	WESTBY	WI		04/29/2025	7.600	25,685		156,544
100208182	TOMS RIVER	NJ		04/29/2025	9.175	42,653		568,993
100208184	TAUNTON	MA		04/29/2025	11.250	220,806		536,686
100208185	BRANDON	FL		04/29/2025	8.400	46,380		385,815
100208187	HENDERSON	NV		04/29/2025	8.875	128,088		525,000
100208188	LAKELAND	FL		04/29/2025	11.025	25,724		303,148
100208189	PAYSON	UT		04/29/2025	7.524	143,758		556,728
100208190	SAN DIEGO	CA		04/29/2025	7.015	92,129		905,874
100208192	PLYMOUTH	MA		04/29/2025	9.225	84,406		711,101
100208193	MIRAMAR	FL		04/29/2025	10.175	72,127		792,747
100208194	HUDSON	WI		04/29/2025	12.000	172,703		540,000
100208195	WILTON	CT		04/29/2025	8.150	125,292		1,274,589
100208196	CLOVIS	CA		04/29/2025	9.650	153,306		568,000
100208197	WEST LINN	OR		04/29/2025	9.000	181,942		970,297
100208198	DUCHESNE	UT		04/29/2025	9.175	31,582		440,000
100208199	BRECKENRIDGE	TX		04/29/2025	11.475	80,006		158,188
100208201	BRIGHTON	MI		04/29/2025	10.249	162,970		458,009
100208207	RICHMOND	TX		04/29/2025	7.400	74,607		335,953
100208208	PINOLE	CA		04/29/2025	8.950	41,042		851,977
100208209	OCEANSIDE	CA		04/29/2025	9.850	31,880		825,927
100208210	LAMAR	AR		04/29/2025	11.650	58,851		266,648
100208212	DOVER	DE		04/29/2025	8.925	26,657		363,481
100208213	DOWNINGTOWN	PA		04/29/2025	9.325	76,641		807,000
100208214	PALERMO	ME		04/29/2025	9.475	55,435		319,252
100208215	CORPUS CHRISTI	TX		04/29/2025	11.125	93,504		275,627
100208216	STOCKTON	CA		04/29/2025	9.400	373,946		790,000
100208217	NORTHRIDGE	CA		04/29/2025	7.665	208,776		1,196,527
100208218	SAN JOSE	CA		04/29/2025	8.224	101,844		1,583,483
100208219	NORTH HALEDON	NJ		04/29/2025	7.700	97,079		1,055,212
100208220	ANTIOCH	CA		04/29/2025	10.875	55,946		740,000
100208221	PANAMA CITY	FL		04/29/2025	12.000	53,391		285,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208222	BLOOMINGTON	CA		04/29/2025	8.699	71,729		600,245
100208224	PLYMOUTH	MI		04/29/2025	10.100	52,623		309,968
100208226	MANTECA	CA		04/29/2025	11.050	47,944		537,510
100208229	UNION	CT		04/29/2025	11.975	98,810		368,013
100208230	BULVERDE	TX		04/29/2025	8.125	64,976		499,393
100208233	LUCERNE	CA		04/29/2025	7.975	63,965		388,898
100208234	PALMDALE	CA		04/29/2025	9.325	66,760		556,407
100208235	SENOIA	GA		04/29/2025	9.375	82,091		692,073
100208236	GRANTS PASS	OR		04/29/2025	10.225	52,075		380,370
100208237	LAKE STEVENS	WA		04/29/2025	10.950	132,456		720,000
100208238	SAN DIEGO	CA		04/29/2025	9.250	77,030		990,000
100208239	VINELAND	NJ		04/29/2025	12.800	61,825		318,097
100208240	RICHMOND	TX		04/29/2025	8.050	73,097		595,173
100208242	DALLAS	GA		04/29/2025	12.250	123,893		448,997
100208243	CAMERON PARK	CA		04/29/2025	9.375	152,894		745,000
100208244	VAN NUYS	CA		04/29/2025	10.125	28,235		617,219
100208245	GRAPEVINE	TX		04/29/2025	7.500	325,790		1,264,478
100208248	AUSTIN	TX		04/29/2025	8.275	63,370		600,094
100208250	WOODLAND	CA		04/29/2025	9.675	76,938		629,570
100208251	SAN RAMON	CA		04/29/2025	8.700	146,165		1,564,528
100208252	MCKINNEY	TX		04/29/2025	8.949	106,168		930,000
100208253	WILLOWBROOK	IL		04/29/2025	7.925	104,155		392,492
100208255	MIAMI	FL		04/29/2025	8.375	205,105		849,310
100208257	BETHALTO	IL		04/29/2025	10.025	80,656		194,601
100208258	WOODBURY	CT		04/29/2025	8.400	59,632		595,348
100208259	HAILEY	ID		04/29/2025	7.550	53,096		970,235
100208260	CHICAGO	IL		04/29/2025	10.850	57,321		458,149
100208261	ALBUQUERQUE	NM		04/29/2025	10.375	163,954		285,000
100208262	RANCHO CORDOVA	CA		04/29/2025	7.725	26,458		653,805
100208264	LAKE STEVENS	WA		04/29/2025	8.130	45,356		1,011,455
100208265	AMELIA	OH		04/29/2025	9.375	74,670		360,000
100208267	GILBERT	AZ		04/29/2025	6.850	63,949		572,927
100208269	CORAL SPRINGS	FL		04/29/2025	8.725	145,116		766,238
100208270	BEAVERTON	OR		04/29/2025	6.990	147,382		796,729
100208272	GRETNA	VA		04/29/2025	10.925	80,059		321,851
100208273	COVINA	CA		04/29/2025	10.525	60,856		773,488
100208274	CHINO	CA		04/29/2025	10.000	26,891		435,000
100208275	JOHNS ISLAND	SC		04/29/2025	6.790	153,836		617,347
100208276	CLOVIS	CA		04/29/2025	8.250	34,466		643,069
100208278	PHILADELPHIA	PA		04/29/2025	8.600	23,517		353,187
100208279	BETHLEHEM	PA		04/29/2025	10.775	73,064		544,220
100208281	PALMETTO BAY	FL		04/29/2025	8.200	66,751		925,000
100208282	WILLIAMSFIELD	IL		04/29/2025	9.725	47,618		139,340
100208283	RAEFORD	NC		04/29/2025	8.750	82,081		333,000
100208287	HUNTERSVILLE	NC		04/29/2025	6.990	97,314		525,404
100208288	WARRINGTON	PA		04/29/2025	7.550	35,176		641,423
100208289	CHATSWORTH	CA		04/29/2025	9.800	226,720		860,068
100208290	OXNARD	CA		04/29/2025	8.575	56,090		785,491
100208291	YUBA CITY	CA		04/29/2025	8.875	114,642		463,890
100208293	LAS VEGAS	NV		04/29/2025	12.025	53,375		500,000
100208294	SAINT LOUIS	MO		04/29/2025	9.700	66,850		670,563
100208295	UNION	NJ		04/29/2025	8.225	263,336		666,079
100208296	FREMONT	CA		04/29/2025	9.375	418,442		1,626,491
100208297	SALINAS	CA		04/29/2025	7.900	102,281		809,650
100208300	ATOKA	TN		04/29/2025	7.925	74,387		431,105

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208301	GRAND JUNCTION	CO		04/29/2025	9.900	125,669		511,000
100208303	RIVERSIDE	CA		04/29/2025	10.050	246,078		740,000
100208305	CARLSBAD	CA		04/29/2025	7.225	370,405		2,071,415
100208306	LAKE SAINT LOUIS	MO		04/29/2025	9.800	87,992		483,553
100208307	NORTHBROOK	IL		04/29/2025	8.950	25,612		425,000
100208308	BUCKLEY	WA		04/29/2025	7.200	210,263		1,150,000
100208309	BEDFORD	IN		04/29/2025	8.850	155,470		565,995
100208312	LAWRENCEVILLE	GA		04/29/2025	10.775	146,327		783,000
100208314	WEAVER	AL		04/29/2025	10.975	32,000		165,080
100208315	LANHAM	MD		04/29/2025	12.150	56,462		431,444
100208318	RENO	NV		04/29/2025	9.250	333,797		975,000
100208321	PORT SAINT LUCIE	FL		04/29/2025	13.975	105,134		420,000
100208323	LAS VEGAS	NV		04/29/2025	8.450	122,964		498,961
100208324	MORGAN HILL	CA		04/29/2025	8.224	66,144		1,550,178
100208325	TRACY	CA		04/29/2025	11.725	136,482		970,000
100208326	PEYTON	CO		04/29/2025	9.800	167,460		766,382
100208328	UNIONTOWN	KY		04/29/2025	9.575	38,618		148,232
100208329	CLARKSTON	MI		04/29/2025	11.475	53,337		446,955
100208330	SEASIDE	CA		04/29/2025	9.200	274,415		1,075,000
100208332	PHOENIX	AZ		04/29/2025	8.525	53,782		422,928
100208334	COLUMBIA	TN		04/29/2025	10.350	30,756		306,034
100208335	CHICO	CA		04/29/2025	11.000	65,581		400,000
100208336	CHULA VISTA	CA		04/29/2025	6.665	378,726		1,130,000
100208337	APACHE JUNCTION	AZ		04/29/2025	13.400	64,962		398,028
100208338	BOULDER CREEK	CA		04/29/2025	8.875	51,235		732,261
100208340	QUEEN CREEK	AZ		04/29/2025	8.250	61,317		597,032
100208342	INGLEWOOD	CA		04/29/2025	6.315	73,766		936,754
100208345	ORANGE PARK	FL		04/29/2025	9.300	25,934		308,200
100208346	HIGH SPRINGS	FL		04/29/2025	10.575	125,445		638,543
100208347	FONTANA	CA		04/29/2025	9.500	61,656		724,932
100208349	WOODSTOCK	IL		04/29/2025	8.150	130,686		554,265
100208350	NEW BRAUNFELS	TX		04/29/2025	11.225	233,282		1,240,000
100208351	WINTER GARDEN	FL		04/29/2025	8.450	132,186		619,397
100208353	MARION	IN		04/29/2025	8.650	25,807		207,419
100208354	VANCOUVER	WA		04/29/2025	10.375	102,470		540,000
100208355	EAGAN	MN		04/29/2025	8.750	69,306		318,000
100208356	LAKEWOOD	CO		04/29/2025	6.990	102,470		1,190,992
100208357	KANNAPOLIS	NC		04/29/2025	9.825	91,198		200,000
100208360	BONNEY LAKE	WA		04/29/2025	11.075	44,267		509,115
100208362	ROSEVILLE	CA		04/29/2025	11.975	131,319		805,364
100208363	CHESAPEAKE	VA		04/29/2025	9.800	73,756		345,500
100208365	CENTRALIA	WA		04/29/2025	6.790	61,535		509,905
100208367	CITRUS HEIGHTS	CA		04/29/2025	11.450	94,375		530,000
100208368	CINCINNATI	OH		04/29/2025	9.625	101,696		775,000
100208372	OVIEDO	FL		04/29/2025	9.100	135,443		640,000
100208375	EAGLEVILLE	TN		04/29/2025	6.990	132,675		799,181
100208376	WESTLAKE VILLAGE	CA		04/29/2025	10.200	103,835		1,467,786
100208378	OAKLEY	CA		04/29/2025	11.275	57,554		706,083
100208380	RAYMOND	NH		04/29/2025	7.975	127,775		551,269
100208383	PHOENIX	AZ		04/29/2025	9.950	65,620		534,971
100208384	MANAHAWKIN	NJ		04/29/2025	9.500	30,741		398,577
100208385	LAKE FOREST	CA		04/29/2025	7.115	153,848		1,278,129
100208386	RIVERSIDE	CA		04/29/2025	8.575	71,889		725,905
100208387	PHOENIX	AZ		04/29/2025	9.855	104,524		408,043
100208389	WESTLAKE VILLAGE	CA		04/29/2025	6.965	65,690		1,518,653

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208392	WINTER GARDEN	FL		04/29/2025	8.700	158,829		617,783
100208393	GLENDALE	AZ		04/29/2025	6.990	64,528		498,002
100208396	LAS VEGAS	NV		04/29/2025	8.625	94,391		506,482
100208397	WESLEY CHAPEL	FL		04/29/2025	9.475	37,282		620,499
100208398	OAKDALE	CA		04/29/2025	11.775	48,167		614,083
100208400	DALLAS	TX		04/29/2025	8.424	119,264		612,842
100208401	TUSTIN	CA		04/29/2025	9.850	117,056		1,507,934
100208403	BOCA RATON	FL		04/29/2025	9.250	255,638		1,080,000
100208404	MESA	AZ		04/29/2025	8.325	102,470		392,475
100208405	LONG BRANCH	NJ		04/29/2025	13.025	87,167		548,864
100208406	ELVERTA	CA		04/29/2025	8.725	26,507		420,905
100208409	MIMS	FL		04/29/2025	10.825	148,422		634,345
100208411	LYNDEN	WA		04/29/2025	12.875	66,606		550,000
100208413	BLAINE	MN		04/29/2025	10.271	60,303		373,271
100208414	BUTLER	PA		04/29/2025	7.824	56,261		355,000
100208418	MARANA	AZ		04/29/2025	7.975	58,107		326,971
100208419	PORT SAINT LUCIE	FL		04/29/2025	8.775	74,803		313,886
100208420	PEA RIDGE	AR		04/29/2025	8.725	31,749		314,249
100208421	HACIENDA HEIGHTS	CA		04/29/2025	9.275	68,790		718,174
100208422	FRUITA	CO		04/29/2025	8.750	102,601		490,000
100208423	CANAL FULTON	OH		04/29/2025	12.100	29,632		273,000
100208424	GILROY	CA		04/29/2025	9.200	29,768		1,442,629
100208426	NEW CASTLE	PA		04/29/2025	10.650	61,789		170,789
100208427	SANTA ROSA	CA		04/29/2025	10.025	78,165		836,909
100208429	MATTHEWS	NC		04/29/2025	7.090	102,470		635,848
100208430	ARBUCKLE	CA		04/29/2025	10.000	47,567		488,277
100208432	ELK GROVE	CA		04/29/2025	8.899	38,176		655,355
100208433	PLAIN CITY	UT		04/29/2025	9.975	143,124		845,000
100208434	BIXBY	OK		04/29/2025	8.300	37,041		357,857
100208435	HIALEAH	FL		04/29/2025	10.750	78,353		647,926
100208436	POMONA	KS		04/29/2025	7.699	102,470		395,000
100208437	COVINGTON	WA		04/29/2025	11.525	91,190		707,712
100208438	NORTH ARLINGTON	NJ		04/29/2025	9.825	306,570		965,000
100208439	MISSION VIEJO	CA		04/29/2025	7.115	112,822		968,322
100208440	CONCORD	CA		04/29/2025	10.244	217,574		779,841
100208442	SANTA BARBARA	CA		04/29/2025	7.774	297,795		3,238,790
100208443	LITITZ	PA		04/29/2025	9.250	134,023		480,000
100208444	WINCHESTER	KY		04/29/2025	11.100	37,591		278,927
100208445	SAN DIEGO	CA		04/29/2025	8.125	77,020		592,959
100208447	MURFREESBORO	TN		04/29/2025	7.990	36,560		361,583
100208448	OXNARD	CA		04/29/2025	6.015	252,290		678,712
100208450	THURMONT	MD		04/29/2025	9.100	100,234		352,444
100208451	HARRIMAN	TN		04/29/2025	9.250	104,489		409,694
100208453	SARASOTA	FL		04/29/2025	8.200	317,003		815,665
100208454	SANTA ANA	CA		04/29/2025	7.490	138,335		1,663,111
100208455	EVERETT	WA		04/29/2025	7.190	51,018		593,496
100208456	LAUREL	MD		04/29/2025	9.525	83,259		643,494
100208457	SAN ANTONIO	TX		04/29/2025	9.550	104,470		641,678
100208461	WESTMINSTER	MD		04/29/2025	8.250	48,082		376,471
100208464	SAN DIEGO	CA		04/29/2025	8.925	184,887		684,331
100208465	LONGVIEW	WA		04/29/2025	7.650	52,478		421,516
100208467	SUNLAND	CA		04/29/2025	10.975	155,754		1,185,000
100208468	PORT SAINT LUCIE	FL		04/29/2025	9.550	76,853		446,161
100208469	RIVERSIDE	CA		04/29/2025	11.875	60,882		620,000
100208470	LOS ANGELES	CA		04/29/2025	7.675	53,301		769,840

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208471	ALBUQUERQUE	NM		04/29/2025	7.300	37,307		654,174
100208473	DALLAS	TX		04/29/2025	7.890	114,900		1,269,448
100208475	KISSIMMEE	FL		04/29/2025	8.099	92,223		376,997
100208476	VAN NUYS	CA		04/29/2025	7.925	255,474		773,893
100208479	CASSELBERRY	FL		04/29/2025	7.700	76,356		279,333
100208480	FLAGSTAFF	AZ		04/29/2025	8.225	31,674		462,719
100208481	MESA	AZ		04/29/2025	7.375	142,028		1,478,838
100208482	OAK ISLAND	NC		04/29/2025	9.525	121,818		978,937
100208485	COLUMBUS	OH		04/29/2025	10.525	76,853		279,308
100208486	SAN TAN VLY	AZ		04/29/2025	8.325	102,470		544,073
100208487	EL DORADO HILLS	CA		04/29/2025	7.375	46,622		866,721
100208488	OAKLAND PARK	FL		04/29/2025	6.990	159,105		580,093
100208489	LAND O LAKES	FL		04/29/2025	8.875	62,682		380,279
100208490	WILLIAMSTOWN	NJ		04/29/2025	9.250	31,749		363,819
100208492	WHITTIER	CA		04/29/2025	7.849	35,840		747,268
100208493	BURLINGAME	CA		04/29/2025	7.125	76,853		3,378,724
100208495	SAN ANGELO	TX		04/29/2025	9.975	61,577		365,837
100208497	LEHI	UT		04/29/2025	8.499	94,023		716,067
100208498	HONESDALE	PA		04/29/2025	10.975	38,400		223,614
100208502	ELMHURST	IL		04/29/2025	8.350	26,458		509,995
100208503	PORT ORCHARD	WA		04/29/2025	9.425	109,271		593,503
100208504	STUART	FL		04/29/2025	10.675	209,267		1,170,000
100208505	ESTACADA	OR		04/29/2025	8.875	74,263		566,586
100208506	WILDWOOD	MO		04/29/2025	9.050	34,071		502,270
100208507	GLEN ALLEN	VA		04/29/2025	10.150	49,197		427,290
100208508	CANTONMENT	FL		04/29/2025	10.000	52,110		321,756
100208509	SAN JOSE	CA		04/29/2025	6.915	76,623		1,060,940
100208510	GAS CITY	IN		04/29/2025	9.775	27,195		222,745
100208511	PEORIA	AZ		04/29/2025	7.150	152,436		706,116
100208512	FORT WORTH	TX		04/29/2025	11.275	64,003		358,828
100208513	MATTHEWS	NC		04/29/2025	9.300	235,806		708,962
100208514	CARMICHAEL	CA		04/29/2025	10.000	157,991		558,071
100208516	TAFT	TN		04/29/2025	10.925	105,680		410,000
100208517	ALEXANDRIA	VA		04/29/2025	10.125	259,538		1,046,658
100208519	BRENTWOOD	CA		04/29/2025	10.875	104,734		785,947
100208520	FRESNO	CA		04/29/2025	8.875	174,705		515,000
100208522	ONSTED	MI		04/29/2025	8.200	92,331		550,000
100208523	RANCHO MISSION VIEJO	CA		04/29/2025	10.250	78,165		1,326,421
100208525	WINSTON SALEM	NC		04/29/2025	9.100	31,990		263,571
100208527	LOUISVILLE	KY		04/29/2025	10.475	68,516		402,542
100208528	ALISO VIEJO	CA		04/29/2025	8.125	76,438		665,765
100208529	GLENDALE	AZ		04/29/2025	10.450	61,482		474,115
100208532	ANKENY	IA		04/29/2025	8.450	84,829		317,235
100208533	SUMMERVILLE	SC		04/29/2025	8.450	84,029		331,053
100208536	PHOENIX	AZ		04/29/2025	8.725	65,896		864,000
100208539	LEXINGTON PARK	MD		04/29/2025	9.900	74,653		436,367
100208540	OVERLAND PARK	KS		04/29/2025	8.325	76,853		367,000
100208542	LINDEN	CA		04/29/2025	9.700	46,102		456,175
100208544	LAKE ELSINORE	CA		04/29/2025	10.000	52,915		708,581
100208547	LAURENCE HARBOR	NJ		04/29/2025	8.950	102,703		417,603
100208549	SPRING VALLEY	CA		04/29/2025	6.915	61,497		702,064
100208550	SUN CITY	AZ		04/29/2025	11.225	28,481		276,699
100208552	CRESCO	PA		04/29/2025	7.450	61,469		345,000
100208554	KENT	WA		04/29/2025	8.125	40,881		746,988
100208555	WOODS CROSS	UT		04/29/2025	12.450	47,812		535,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208556	RIPON	CA		04/29/2025	9.900	26,043		506,087
100208557	LOYALTON	CA		04/29/2025	11.000	52,603		277,000
100208558	QUEEN CREEK	AZ		04/29/2025	9.700	226,806		975,678
100208559	SAINT CLOUD	MN		04/29/2025	7.650	26,458		295,670
100208560	BALTIMORE	MD		04/29/2025	10.125	62,174		330,000
100208561	ELLISVILLE	MO		04/29/2025	8.625	74,461		336,387
100208562	KANSAS CITY	MO		04/29/2025	11.475	37,336		311,925
100208563	CUMMING	GA		04/29/2025	9.375	256,532		995,566
100208564	CORAOPOLIS	PA		04/29/2025	9.900	156,556		361,000
100208565	MESA	AZ		04/29/2025	6.750	100,685		476,955
100208566	SCOTTSDALE	AZ		04/29/2025	7.000	82,157		1,720,389
100208567	JULIAN	CA		04/29/2025	8.750	61,482		525,000
100208568	ST PETERSBURG	FL		04/29/2025	6.790	61,182		362,764
100208569	GILBERT	AZ		04/29/2025	9.775	102,068		615,398
100208570	WEST JORDAN	UT		04/29/2025	10.600	36,728		581,507
100208571	ESCONDIDO	CA		04/29/2025	8.750	159,407		1,650,000
100208572	TAYLORSVILLE	KY		04/29/2025	7.699	51,145		595,000
100208573	COVINA	CA		04/29/2025	9.350	163,352		798,143
100208574	UMATILLA	OR		04/29/2025	11.175	58,668		296,522
100208575	PORT SAINT LUCIE	FL		04/29/2025	9.050	36,611		480,000
100208576	SOUTH BEND	IN		04/29/2025	8.700	37,041		319,402
100208577	LINCOLN	AR		04/29/2025	10.975	38,400		450,000
100208580	FLORIDA CITY	FL		04/29/2025	9.875	82,991		519,231
100208581	EL PASO	TX		04/29/2025	11.275	67,176		204,010
100208582	ARLINGTON	TX		04/29/2025	12.850	114,264		330,000
100208584	AMISSVILLE	VA		04/29/2025	9.525	67,184		678,546
100208586	HACIENDA HTS	CA		04/29/2025	8.299	71,980		880,000
100208587	BAKERSFIELD	CA		04/29/2025	11.475	207,910		418,490
100208588	INDEPENDENCE	MO		04/29/2025	12.325	43,987		406,000
100208589	MIAMI	FL		04/29/2025	8.325	87,204		1,006,332
100208590	WINCHESTER	VA		04/29/2025	8.375	51,286		294,722
100208591	LOS ANGELES	CA		04/29/2025	9.175	145,507		908,000
100208592	THOMASVILLE	GA		04/29/2025	7.550	47,882		239,337
100208594	HAILEY	ID		04/29/2025	6.700	505,093		2,352,000
100208596	ETOWAH	TN		04/29/2025	9.775	174,620		990,000
100208597	VALRICO	FL		04/29/2025	9.550	196,742		411,732
100208599	LAS VEGAS	NV		04/29/2025	12.425	43,037		372,042
100208601	LA VERNE	CA		04/29/2025	8.375	245,928		1,031,996
100208602	CENTRE HALL	PA		04/29/2025	8.800	230,558		584,217
100208603	RANDALLSTOWN	MD		04/29/2025	9.575	76,198		401,928
100208604	ANTIOCH	CA		04/29/2025	7.850	52,165		551,973
100208605	FAIRFAX	VA		04/29/2025	8.000	211,660		766,967
100208606	SYLVA	NC		04/29/2025	8.075	69,680		810,000
100208607	LANCASTER	CA		04/29/2025	7.649	51,235		410,000
100208609	LA PUENTE	CA		04/29/2025	8.575	102,470		601,474
100208610	CHANDLER	AZ		04/29/2025	9.799	121,550		740,000
100208611	SAN DIEGO	CA		04/29/2025	7.575	81,307		791,067
100208612	LANCASTER	CA		04/29/2025	9.000	81,976		497,708
100208614	EL PASO	TX		04/29/2025	12.350	63,818		336,700
100208616	SIMI VALLEY	CA		04/29/2025	9.325	124,276		660,000
100208617	DUNWOODY	GA		04/29/2025	10.150	133,211		780,000
100208618	SAN RAMON	CA		04/29/2025	6.915	75,916		1,804,913
100208619	ELK GROVE	CA		04/29/2025	8.699	128,088		722,439
100208620	LA CANADA FLINTRIDGE	CA		04/29/2025	7.665	496,233		3,760,000
100208623	LAWRENCEBURG	KY		04/29/2025	12.375	93,130		335,469

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208624	RANCHO CORDOVA	CA		04/29/2025	7.625	102,470		622,516
100208625	FALLBROOK	CA		04/29/2025	9.200	171,331		975,000
100208627	AIKEN	SC		04/29/2025	8.175	64,287		740,000
100208628	MESA	AZ		04/29/2025	11.225	58,207		446,888
100208629	GREELEY	CO		04/29/2025	9.375	303,579		713,251
100208630	MONTICELLO	IN		04/29/2025	7.600	26,650		402,896
100208631	HUGHSON	CA		04/29/2025	10.775	90,080		551,824
100208633	SIMPSONVILLE	SC		04/29/2025	9.900	46,899		263,998
100208636	SAN JOSE	CA		04/29/2025	8.525	65,712		1,310,290
100208637	TAMASSEE	SC		04/29/2025	9.150	101,993		556,000
100208638	SAN DIEGO	CA		04/29/2025	7.824	81,976		1,153,198
100208639	SACRAMENTO	CA		04/29/2025	9.375	102,418		488,472
100208640	PASCO	WA		04/29/2025	8.200	76,942		411,657
100208642	POMPTON LAKES	NJ		04/29/2025	11.825	78,489		464,665
100208643	YORK	SC		04/29/2025	7.825	31,524		574,673
100208644	WOODBRIDGE	VA		04/29/2025	10.200	102,470		486,000
100208646	UNION	KY		04/29/2025	8.225	73,931		292,152
100208647	FRUITVALE	TX		04/29/2025	12.400	57,624		275,697
100208648	ELMWOOD PARK	IL		04/29/2025	7.525	108,794		470,000
100208649	SAN DIEGO	CA		04/29/2025	8.199	191,619		795,000
100208650	REDDING	CA		04/29/2025	9.375	130,781		679,000
100208652	BAKERSFIELD	CA		04/29/2025	10.875	73,845		411,555
100208653	BEND	OR		04/29/2025	6.950	368,380		2,006,123
100208654	CLOVERDALE	CA		04/29/2025	9.650	49,315		824,421
100208655	LITTLETON	CO		04/29/2025	6.550	83,464		1,073,487
100208656	FONTANA	CA		04/29/2025	7.825	139,449		671,382
100208659	HAPPY VALLEY	OR		04/29/2025	9.850	248,813		970,000
100208660	PAWTUCKET	RI		04/29/2025	7.490	199,455		508,000
100208661	FULLERTON	CA		04/29/2025	8.625	80,958		1,350,000
100208662	GLENDALE	AZ		04/29/2025	6.590	106,136		557,315
100208664	CALDWELL	ID		04/29/2025	9.400	50,445		316,920
100208665	RUTHERFORD	NJ		04/29/2025	9.475	129,779		730,000
100208666	LAS VEGAS	NV		04/29/2025	8.625	130,009		600,247
100208667	BAKERSFIELD	CA		04/29/2025	8.875	34,366		393,000
100208668	OTHELLO	WA		04/29/2025	11.000	130,505		700,000
100208669	LINCOLN	DE		04/29/2025	9.525	106,640		480,340
100208670	GOODYEAR	AZ		04/29/2025	10.750	50,805		282,829
100208671	LINCOLN	CA		04/29/2025	12.250	87,346		820,000
100208672	CLERMONT	FL		04/29/2025	11.850	140,604		728,000
100208673	KATY	TX		04/29/2025	14.500	119,514		440,000
100208674	OSHKOSH	WI		04/29/2025	7.300	42,095		211,617
100208675	LAKEWOOD	CA		04/29/2025	7.515	129,963		776,310
100208676	BOWIE	MD		04/29/2025	9.150	168,270		656,669
100208677	CONCORD	NC		04/29/2025	9.999	261,946		605,870
100208678	WHITELAND	IN		04/29/2025	11.225	53,335		420,130
100208679	LEWISVILLE	NC		04/29/2025	7.925	135,650		552,000
100208681	KENT	WA		04/29/2025	9.125	66,606		560,000
100208682	PROSPECT HEIGHTS	IL		04/29/2025	10.422	106,800		152,000
100208683	FLORENCE	NJ		04/29/2025	7.240	107,337		592,423
100208684	WEST PALM BEACH	FL		04/29/2025	8.250	81,576		771,831
100208685	DOLORES	CO		04/29/2025	8.025	204,593		610,000
100208686	FARIBAULT	MN		04/29/2025	9.950	221,948		922,086
100208690	STILLWATER	MN		04/29/2025	10.332	78,248		759,000
100208691	JACKSBORO	TN		04/29/2025	8.875	31,664		260,904
100208692	WARREN	NJ		04/29/2025	8.349	76,853		946,415

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208693	BRUNSWICK	GA		04/29/2025	11.100	37,041		297,771
100208694	MIDLOTHIAN	VA		04/29/2025	7.900	126,550		366,605
100208696	MURRIETA	CA		04/29/2025	8.424	38,426		468,759
100208698	CLEMENTS	MD		04/29/2025	11.300	79,373		454,523
100208700	LAS VEGAS	NV		04/29/2025	9.925	32,386		350,000
100208702	RANCHO MISSION VIEJO	CA		04/29/2025	9.525	82,232		798,822
100208706	NEWPORT NEWS	VA		04/29/2025	8.300	35,865		208,656
100208708	MOORESVILLE	NC		04/29/2025	8.600	26,270		408,604
100208710	DORAL	FL		04/29/2025	12.850	25,211		439,900
100208711	RIVERSIDE	CA		04/29/2025	8.250	314,109		842,000
100208712	ALMONT	MI		04/29/2025	11.125	178,534		436,036
100208713	COLUMBIA	SC		04/29/2025	10.000	143,057		837,000
100208714	RIO RICO	AZ		04/29/2025	9.375	87,758		211,013
100208715	MODESTO	CA		04/29/2025	11.500	66,987		664,977
100208716	GREENCASTLE	PA		04/29/2025	7.000	71,729		309,262
100208717	THOUSAND OAKS	CA		04/29/2025	8.900	158,745		1,586,731
100208719	MIAMI	FL		04/29/2025	7.574	227,996		1,054,632
100208720	PALM SPRINGS	CA		04/29/2025	8.625	319,920		2,604,000
100208721	MARGATE	FL		04/29/2025	8.600	91,808		493,866
100208722	COLONIAL HEIGHTS	VA		04/29/2025	9.575	87,100		367,344
100208723	CHATTANOOGA	TN		04/29/2025	11.225	39,593		428,980
100208724	HOOVER	AL		04/29/2025	7.950	75,821		721,499
100208725	KENT CITY	MI		04/29/2025	9.200	26,693		314,550
100208726	RODEO	CA		04/29/2025	8.250	42,450		496,170
100208727	CANON CITY	CO		04/29/2025	8.750	65,972		374,000
100208729	MENIFEE	CA		04/29/2025	8.450	108,618		870,000
100208734	BLUFFTON	SC		04/29/2025	7.750	70,136		325,335
100208736	NORTH LAS VEGAS	NV		04/29/2025	8.624	41,566		416,584
100208737	RANDALLSTOWN	MD		04/29/2025	8.800	31,749		542,804
100208740	JACKSONVILLE	FL		04/29/2025	11.150	73,731		330,008
100208742	WEST JORDAN	UT		04/29/2025	7.190	51,235		458,132
100208744	EL PASO	TX		04/29/2025	10.700	47,668		281,358
100208745	RED OAK	TX		04/29/2025	11.275	85,337		642,553
100208746	NEW BRUNSWICK	NJ		04/29/2025	8.925	37,263		440,837
100208747	CHEROKEE	AL		04/29/2025	9.500	120,915		351,000
100208748	JERSEY VILLAGE	TX		04/29/2025	9.850	73,129		390,000
100208749	OKEECHOBEE	FL		04/29/2025	8.825	63,675		291,425
100208750	GILBERT	AZ		04/29/2025	7.090	61,482		2,590,000
100208752	SUWANEE	GA		04/29/2025	7.974	356,058		1,100,000
100208753	KANSAS CITY	KS		04/29/2025	12.000	94,539		115,000
100208754	MANTECA	CA		04/29/2025	7.375	27,769		526,823
100208755	GRAND JUNCTION	CO		04/29/2025	7.050	88,681		895,635
100208756	BOWIE	MD		04/29/2025	8.600	26,458		389,576
100208757	CHULUOTA	FL		04/29/2025	9.275	126,896		661,560
100208758	AURORA	CO		04/29/2025	8.325	25,618		368,827
100208759	PHOENIX	AZ		04/29/2025	9.550	314,127		967,429
100208761	RENO	NV		04/29/2025	7.890	65,571		835,159
100208762	ESSEX JUNCTION	VT		04/29/2025	8.725	63,498		694,980
100208765	GREELEY	CO		04/29/2025	11.025	38,749		571,868
100208767	LAS VEGAS	NV		04/29/2025	7.990	25,578		394,964
100208769	STEVENSON RANCH	CA		04/29/2025	9.075	102,470		621,335
100208770	DOVER	MA		04/29/2025	7.775	513,805		2,610,000
100208771	VERNONIA	OR		04/29/2025	9.200	223,282		558,686
100208773	SAN RAMON	CA		04/29/2025	11.125	169,857		1,832,855
100208774	MENIFEE	CA		04/29/2025	9.275	40,988		662,123

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208775	MURFREESBORO	TN		04/29/2025	8.775	36,496		349,465
100208776	COVINA	CA		04/29/2025	6.375	90,536		893,850
100208777	SAN JOSE	CA		04/29/2025	7.415	102,470		1,015,412
100208779	CALEDONIA	WI		04/29/2025	9.300	39,750		377,615
100208781	CHANTILLY	VA		04/29/2025	10.725	74,081		1,260,480
100208782	SUFFIELD	CT		04/29/2025	10.275	76,853		736,770
100208783	OREGON CITY	OR		04/29/2025	8.275	48,161		839,830
100208784	PLAINFIELD	IN		04/29/2025	8.325	26,055		216,453
100208785	MORRISON	CO		04/29/2025	8.875	106,285		985,201
100208787	PUEBLO	CO		04/29/2025	12.200	37,041		320,000
100208788	LAWRENCEVILLE	GA		04/29/2025	9.199	39,176		572,742
100208789	CROFTON	MD		04/29/2025	10.075	66,609		408,390
100208790	EVERETT	WA		04/29/2025	11.775	60,410		555,672
100208792	VENTURA	CA		04/29/2025	8.875	190,594		890,987
100208794	CHULA VISTA	CA		04/29/2025	10.725	115,250		883,749
100208798	AURORA	CO		04/29/2025	8.700	47,674		587,000
100208799	DURHAM	NC		04/29/2025	7.350	42,332		458,313
100208800	WINCHESTER	CA		04/29/2025	11.800	68,790		711,862
100208801	MALVERN	PA		04/29/2025	8.825	375,212		1,160,000
100208803	SEVIERVILLE	TN		04/29/2025	10.700	61,482		340,000
100208806	BREA	CA		04/29/2025	9.475	58,121		1,033,612
100208807	EL CAJON	CA		04/29/2025	8.015	104,470		1,344,044
100208808	COLLEGEVILLE	PA		04/29/2025	10.450	160,366		737,666
100208809	SAN DIEGO	CA		04/29/2025	7.950	119,692		1,530,806
100208811	FRESNO	CA		04/29/2025	9.075	33,763		283,504
100208812	THORNTON	CO		04/29/2025	6.990	35,865		675,802
100208813	STERLING HEIGHTS	MI		04/29/2025	12.125	215,720		351,584
100208814	WITTMANN	AZ		04/29/2025	6.790	153,705		657,121
100208817	BATON ROUGE	LA		04/29/2025	8.600	76,853		291,907
100208818	WESTFIELD	IN		04/29/2025	9.950	68,790		375,847
100208819	NAPA	CA		04/29/2025	12.250	263,549		751,436
100208820	YUBA CITY	CA		04/29/2025	10.925	34,924		325,185
100208822	WINTER GARDEN	FL		04/29/2025	8.575	51,235		757,913
100208823	TUCSON	AZ		04/29/2025	9.550	79,414		375,000
100208824	JACKSONVILLE	FL		04/29/2025	9.375	45,317		349,482
100208825	GALLATIN	TN		04/29/2025	7.850	58,036		340,283
100208826	FLAGSTAFF	AZ		04/29/2025	9.375	119,890		650,000
100208827	VICTORVILLE	CA		04/29/2025	7.125	97,347		527,224
100208828	LYNNWOOD	WA		04/29/2025	9.975	294,605		875,000
100208829	ORLANDO	FL		04/29/2025	8.625	71,729		564,435
100208830	LAUREL	MD		04/29/2025	7.925	235,324		888,761
100208831	LITTLETON	CO		04/29/2025	7.875	141,462		805,000
100208836	GILBERT	AZ		04/29/2025	10.925	42,332		925,719
100208838	NORTH ROYALTON	OH		04/29/2025	8.900	93,660		234,846
100208839	FRONT ROYAL	VA		04/29/2025	8.875	104,140		593,302
100208841	SAVANNAH	GA		04/29/2025	10.225	46,112		492,461
100208842	BELLFLOWER	CA		04/29/2025	9.475	251,607		758,628
100208844	CLOVIS	CA		04/29/2025	10.625	49,533		595,000
100208845	NORTH LAS VEGAS	NV		04/29/2025	10.850	61,482		511,197
100208846	SPRINGFIELD	OR		04/29/2025	8.750	76,290		629,000
100208847	HOLLISTER	CA		04/29/2025	9.900	105,080		874,000
100208848	BEL AIR	MD		04/29/2025	8.824	52,235		445,763
100208850	SAINT PETERSBURG	FL		04/29/2025	8.000	125,181		735,952
100208851	PORT ST LUCIE	FL		04/29/2025	8.250	102,470		780,670
100208852	SAN DIEGO	CA		04/29/2025	8.375	347,185		2,045,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208853	HOUSTON	TX		04/29/2025	8.750	98,920		215,000
100208854	ASTORIA	OR		04/29/2025	9.500	78,329		596,445
100208856	LONG BEACH	CA		04/29/2025	9.625	317,227		760,000
100208858	AKRON	OH		04/29/2025	9.125	75,606		144,945
100208859	WILTON	CT		04/29/2025	11.050	83,376		804,958
100208860	LOS ANGELES	CA		04/29/2025	10.125	123,430		772,306
100208862	HESPERIA	CA		04/29/2025	8.825	81,579		478,099
100208863	SAVANNAH	GA		04/29/2025	8.500	117,841		561,839
100208864	COLORADO SPRINGS	CO		04/29/2025	8.750	149,564		904,000
100208865	VALRICO	FL		04/29/2025	8.625	231,475		670,000
100208869	SARASOTA	FL		04/29/2025	8.925	75,636		230,000
100208870	NEW BEDFORD	MA		04/29/2025	8.000	141,855		593,142
100208871	NOTTINGHAM	PA		04/29/2025	7.450	108,221		393,269
100208872	LOXAHATCHEE	FL		04/29/2025	8.625	183,251		517,123
100208873	WESTMINSTER	CO		04/29/2025	8.750	26,488		473,154
100208874	MIDDLETOWN	DE		04/29/2025	11.125	86,608		665,000
100208875	PHOENIX	AZ		04/29/2025	8.500	124,340		779,690
100208876	NORTHFIELD	NJ		04/29/2025	8.975	143,186		410,000
100208877	MOUNT PROSPECT	IL		04/29/2025	9.600	92,921		521,829
100208878	MOUNT VERNON	WA		04/29/2025	8.750	125,028		587,712
100208880	MUSTANG	OK		04/29/2025	10.350	128,586		540,000
100208881	EASTON	PA		04/29/2025	8.350	59,518		479,509
100208882	NEW RIVER	AZ		04/29/2025	7.424	169,298		801,292
100208884	BLAINE	MN		04/29/2025	8.950	46,172		367,000
100208885	CAROLINA BEACH	NC		04/29/2025	9.350	151,877		1,000,000
100208886	ORANGE	CA		04/29/2025	11.750	88,374		1,440,098
100208889	SHELBY TOWNSHIP	MI		04/29/2025	10.025	110,236		394,479
100208890	NOLENSVILLE	TN		04/29/2025	11.425	52,145		825,815
100208891	MOUNT VERNON	WA		04/29/2025	9.125	182,760		1,000,000
100208892	RUTHERFORD	NJ		04/29/2025	7.550	94,703		769,068
100208893	TAMARAC	FL		04/29/2025	9.175	63,007		345,034
100208894	CAPE CORAL	FL		04/29/2025	9.150	122,628		458,586
100208895	SUMNER	WA		04/29/2025	8.400	41,539		675,000
100208897	SEMINOLE	FL		04/29/2025	10.900	26,666		498,958
100208898	KINGFISHER	OK		04/29/2025	7.950	50,731		316,000
100208899	PHILLIPSBURG	NJ		04/29/2025	10.775	71,656		555,000
100208900	SAN DIEGO	CA		04/29/2025	6.865	256,398		1,423,160
100208901	STERLING	VA		04/29/2025	8.149	44,500		783,067
100208902	SPOKANE	WA		04/29/2025	7.500	36,955		450,567
100208904	PARAMOUNT	CA		04/29/2025	7.115	102,565		905,184
100208905	MIAMI	FL		04/29/2025	7.899	58,100		742,146
100208907	WEST PALM BEACH	FL		04/29/2025	8.675	103,473		1,323,333
100208909	FLOWER MOUND	TX		04/29/2025	7.840	312,324		1,150,000
100208910	CARTHAGE	TN		04/29/2025	8.299	27,938		239,858
100208911	NORTH CHARLESTON	SC		04/29/2025	8.950	76,392		310,184
100208912	LAKESIDE	CA		04/29/2025	8.025	87,198		753,677
100208913	LOS RANCHOS	NM		04/29/2025	7.540	308,709		1,159,124
100208914	HEBER CITY	UT		04/29/2025	9.250	121,462		558,278
100208915	WAXAHACHIE	TX		04/29/2025	12.800	261,174		772,000
100208917	MENTONE	IN		04/29/2025	10.975	77,644		368,771
100208918	SAN DIEGO	CA		04/29/2025	8.449	135,811		1,161,713
100208920	NEW ALBANY	OH		04/29/2025	11.350	52,915		611,132
100208922	YORK	PA		04/29/2025	8.525	53,764		289,587
100208924	GOODYEAR	AZ		04/29/2025	8.700	46,040		480,501
100208925	RICHMOND	TX		04/29/2025	11.400	132,288		680,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208927	CHICAGO	IL		04/29/2025	7.750	69,731		424,478
100208928	LAS VEGAS	NV		04/29/2025	7.775	263,822		1,100,000
100208929	NEWBURY PARK	CA		04/29/2025	8.300	63,498		947,864
100208931	SILVER SPRING	MD		04/29/2025	9.725	74,081		586,544
100208932	RALEIGH	NC		04/29/2025	8.150	202,803		765,696
100208933	PHILADELPHIA	PA		04/29/2025	9.175	26,055		390,000
100208935	FRONT ROYAL	VA		04/29/2025	10.850	40,988		340,637
100208937	SARASOTA	FL		04/29/2025	11.375	531,777		1,485,000
100208938	PEORIA	AZ		04/29/2025	12.925	105,830		644,158
100208939	BELLEAIR	FL		04/29/2025	8.000	208,681		1,079,734
100208940	WICHITA	KS		04/29/2025	12.675	42,332		153,567
100208941	MONTEBELLO	CA		04/29/2025	8.125	288,750		710,000
100208943	OXNARD	CA		04/29/2025	6.999	338,651		610,000
100208945	CORONA	CA		04/29/2025	7.250	689,024		975,000
100208946	LAS VEGAS	NV		04/29/2025	6.999	198,723		260,000
100208947	HYATTSVILLE	MD		04/29/2025	6.625	276,471		375,000
100208948	WINCHESTER	VA		04/29/2025	7.499	174,300		300,000
100208949	CLERMONT	FL		04/29/2025	6.875	370,119		479,000
100208950	JURUPA VALLEY	CA		04/29/2025	6.375	334,269		530,000
100208952	ORLAND	CA		04/29/2025	8.250	236,250		407,500
100208953	ANTIOCH	TN		04/29/2025	8.999	146,413		212,000
100208954	LAWRENCEVILLE	GA		04/29/2025	6.499	248,032		371,000
100208955	TOMS RIVER	NJ		04/29/2025	7.499	420,000		695,000
100208956	NEPTUNE	NJ		04/29/2025	7.499	319,415		410,000
100208957	ONTARIO	OH		04/29/2025	6.625	112,954		224,000
100208958	LINDSAY	CA		04/29/2025	6.499	134,046		215,000
100208959	ORLANDO	FL		04/29/2025	6.375	214,208		297,000
100208960	OCEANSIDE	CA		04/29/2025	8.375	414,750		829,944
100208961	FAWNSKIN	CA		04/29/2025	7.250	210,000		557,000
100208962	DOWNEY	CA		04/29/2025	6.999	385,958		1,050,000
100208964	SACRAMENTO	CA		04/29/2025	6.999	330,417		550,000
100208965	ELGIN	IL		04/29/2025	7.750	205,852		250,000
100208966	GLENDALE	CA		04/29/2025	6.625	645,110		1,600,000
100208967	HAYWARD	CA		04/29/2025	6.499	250,431		625,000
100208968	OWASSO	OK		04/29/2025	7.375	104,825		131,000
100208969	NEW ORLEANS	LA		04/29/2025	6.999	196,877		250,000
100208970	PETERSBURG	VA		04/29/2025	7.375	138,431		177,500
100208971	ORLANDO	FL		04/29/2025	7.750	317,456		385,000
100208973	ODESSA	TX		04/29/2025	6.625	171,481		215,725
100208974	DYER	IN		04/29/2025	6.999	262,617		349,000
100208975	BOURNE	MA		04/29/2025	7.499	348,600		420,000
100208976	HUNTINGTON PARK	CA		04/29/2025	6.999	630,000		1,000,000
100208977	SAN MATEO	CA		04/29/2025	6.500	1,146,976		1,470,000
100208978	LOS ANGELES	CA		04/29/2025	6.375	422,816		820,000
100208979	VISALIA	CA		04/29/2025	6.875	413,861		596,000
100208980	SAN DIEGO	CA		04/29/2025	6.625	1,015,120		1,300,000
100208982	COSTA MESA	CA		04/29/2025	6.499	1,335,508		1,775,000
100208983	ESCONDIDO	CA		04/29/2025	7.999	587,873		675,000
100208984	RENO	NV		04/29/2025	6.499	854,090		1,150,000
100208985	TULALIP	WA		04/29/2025	7.999	697,422		750,000
100208986	LOS ALTOS	CA		04/29/2025	7.499	3,883,688		5,500,000
100208987	VICTORIA	MN		04/29/2025	7.250	406,110		490,000
100208988	LOS ANGELES	CA		04/29/2025	6.625	585,764		850,000
100208989	OCALA	FL		04/29/2025	6.999	225,643		295,000
100208990	ANTIOCH	CA		04/29/2025	6.999	413,769		605,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100208991	CHULA VISTA	CA		04/29/2025	7.999	705,612		920,000
100208992	CARPINTERIA	CA		04/29/2025	7.250	582,320		805,000
100208993	JURUPA VALLEY	CA		04/29/2025	6.499	847,744		1,050,000
100209008	ROTTERDAM	NLD		04/29/2025	4.900	339,282		404,595
100209009	ROTTERDAM	NLD		04/29/2025	4.900	142,558		185,785
100209010	S-GRAVENHAGE	NLD		04/29/2025	4.700	5,073,800		6,403,765
100209011	S-GRAVENHAGE	NLD		04/29/2025	4.700	4,257,849		5,354,301
100209012	S-GRAVENHAGE	NLD		04/29/2025	5.000	45,520		82,286
100209013	NIJMEGEN	NLD		04/29/2025	4.900	10,413		16,645
100209014	NIJMEGEN	NLD		04/29/2025	4.900	153,460		245,310
100209015	CULEMBORG	NLD		04/29/2025	5.200	141,682		214,000
100209016	WEERT	NLD		04/29/2025	5.150	204,841		355,000
100209017	ZWANENBURG	NLD		04/29/2025	5.350	398,302		610,000
100209018	S-GRAVENHAGE	NLD		04/29/2025	4.850	223,049		292,000
100209019	NIEUW VENNEP	NLD		04/29/2025	5.050	563,313		660,000
100209020	ROTTERDAM	NLD		04/29/2025	4.800	591,763		800,000
100209021	AMSTERDAM	NLD		04/29/2025	4.900	4,165,307		6,100,300
100209022	OSS	NLD		04/29/2025	4.850	204,841		260,000
100209023	ROTTERDAM	NLD		04/29/2025	4.850	3,670,069		5,375,806
100209024	DOETINCHEM	NLD		04/29/2025	4.850	1,238,151		1,814,337
100209025	VOORBURG	NLD		04/29/2025	4.850	813,674		1,000,000
100209026	WINSCHOTEN	NLD		04/29/2025	5.200	277,389		255,938
100209027	WINSCHOTEN	NLD		04/29/2025	5.200	18,493		17,063
100209028	ROERMOND	NLD		04/29/2025	4.850	682,804		800,000
100209029	S-GRAVENHAGE	NLD		04/29/2025	5.100	855,781		1,055,000
100209030	S-GRAVENHAGE	NLD		04/29/2025	5.000	507,835		595,000
100209031	S-GRAVENHAGE	NLD		04/29/2025	4.950	248,085		365,000
100209032	SAS VAN GENT	NLD		04/29/2025	5.250	157,898		185,000
100209033	TERNEUZEN	NLD		04/29/2025	5.250	136,561		175,000
100209034	S-GRAVENHAGE	NLD		04/29/2025	4.950	2,573,885		3,724,800
100209035	S-GRAVENHAGE	NLD		04/29/2025	4.950	2,291,113		3,294,801
100209036	S-GRAVENHAGE	NLD		04/29/2025	4.950	2,216,267		3,131,100
100209037	S-GRAVENHAGE	NLD		04/29/2025	4.950	1,615,969		2,367,000
100209038	S-GRAVENHAGE	NLD		04/29/2025	4.950	2,535,221		3,621,500
100209039	VEGHEL	NLD		04/29/2025	5.250	254,913		320,000
100209040	VOORBURG	NLD		04/29/2025	5.100	603,143		941,000
100209041	LOOSDRECHT	NLD		04/29/2025	5.300	1,707,009		2,450,000
100209042	HELMOND	NLD		04/29/2025	5.250	156,362		229,000
100209043	HOORN	NLD		04/29/2025	5.400	998,031		1,325,000
100209044	S-GRAVENHAGE	NLD		04/29/2025	5.100	623,058		684,375
100209045	S-GRAVENHAGE	NLD		04/29/2025	5.100	41,537		45,625
100209046	ARNHEM	NLD		04/29/2025	5.000	1,422,507		2,144,700
100209047	GELDROP	NLD		04/29/2025	5.050	369,852		546,000
100209048	HILVERSUM	NLD		04/29/2025	4.850	1,534,942		2,248,180
100209049	DEN HELDER	NLD		04/29/2025	4.950	227,601		280,000
100209050	TIEL	NLD		04/29/2025	5.000	1,307,569		1,466,890
100209051	TIEL	NLD		04/29/2025	5.000	58,038		65,110
100209052	VLIJMEN	NLD		04/29/2025	5.150	273,121		320,000
100209053	EINDHOVEN	NLD		04/29/2025	4.850	2,601,482		3,811,500
100209054	JIRNSUM	NLD		04/29/2025	5.100	883,377		970,313
100209055	JIRNSUM	NLD		04/29/2025	5.100	58,892		64,688
100209056	LAREN	NLD		04/29/2025	4.850	1,511,493		2,213,658
100209057	ZWOLLE	NLD		04/29/2025	4.950	910,405		1,354,928
100209058	SPIJKENISSE	NLD		04/29/2025	5.500	284,502		421,250
100209059	SPIJKENISSE	NLD		04/29/2025	5.500	853,504		1,263,750

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209060	DORDRECHT	NLD.		04/29/2025	5.200	585,845		859,000
100209061	LAREN	NLD.		04/29/2025	5.000	1,015,101		1,205,000
100209062	UTRECHT	NLD.		04/29/2025	4.850	721,211		845,000
100209063	ZEVENBERGEN	NLD.		04/29/2025	4.800	205,046		277,200
100209064	ALMERE	NLD.		04/29/2025	5.250	2,304,462		2,700,000
100209065	OSS	NLD.		04/29/2025	4.880	413,950		454,688
100209066	OSS	NLD.		04/29/2025	4.880	27,597		30,313
100209067	TILBURG	NLD.		04/29/2025	5.100	238,981		280,000
100209068	TILBURG	NLD.		04/29/2025	5.000	392,612		460,000
100209069	ALMELO	NLD.		04/29/2025	5.100	166,433		182,813
100209070	ALMELO	NLD.		04/29/2025	5.100	11,096		12,188
100209071	S-GRAVENHAGE	NLD.		04/29/2025	4.850	2,048,411		5,205,000
100209072	MIDDELBURG	NLD.		04/29/2025	5.100	409,682		450,000
100209073	MIDDELBURG	NLD.		04/29/2025	5.100	27,312		30,000
100209074	ENSCHEDE	NLD.		04/29/2025	4.950	16,217		17,813
100209075	ENSCHEDE	NLD.		04/29/2025	4.950	243,249		267,188
100209076	HEERLEN	NLD.		04/29/2025	5.150	247,516		290,000
100209077	WAALWIJK	NLD.		04/29/2025	4.850	362,739		425,000
100209078	ROTTERDAM	NLD.		04/29/2025	4.850	371,274		435,000
100209079	ROTTERDAM	NLD.		04/29/2025	4.850	631,593		740,000
100209080	ZWOLLE	NLD.		04/29/2025	4.850	443,822		520,000
100209081	ZWOLLE	NLD.		04/29/2025	4.950	221,911		260,000
100209082	AMSTERDAM	NLD.		04/29/2025	4.950	2,914,718		2,848,590
100209083	AMSTERDAM	NLD.		04/29/2025	4.950	1,984,398		1,939,377
100209084	AMSTERDAM	NLD.		04/29/2025	8.750	974,133		952,033
100209085	S-GRAVENHAGE	NLD.		04/29/2025	4.850	1,359,917		1,602,527
100209086	AMSTERDAM	NLD.		04/29/2025	5.150	320,918		420,000
100209087	AMSTERDAM	NLD.		04/29/2025	4.850	1,143,696		1,340,000
100209088	MEPPEL	NLD.		04/29/2025	4.950	2,564,781		2,821,875
100209089	MEPPEL	NLD.		04/29/2025	4.950	170,985		188,125
100209090	S-GRAVENHAGE	NLD.		04/29/2025	4.850	734,014		860,000
100209091	S-GRAVENHAGE	NLD.		04/29/2025	5.000	902,439		1,145,000
100209092	S-GRAVENHAGE	NLD.		04/29/2025	5.645	785,224		920,000
100209093	HAARLEM	NLD.		04/29/2025	4.950	418,217		459,375
100209094	HAARLEM	NLD.		04/29/2025	4.950	27,881		30,625
100209095	UTRECHT	NLD.		04/29/2025	4.950	529,173		581,250
100209096	UTRECHT	NLD.		04/29/2025	4.950	35,278		38,750
100209097	UTRECHT	NLD.		04/29/2025	4.950	426,752		468,750
100209098	UTRECHT	NLD.		04/29/2025	4.950	28,450		31,250
100209099	LEEUWARDEN	NLD.		04/29/2025	4.950	1,753,952		1,926,563
100209100	LEEUWARDEN	NLD.		04/29/2025	4.950	116,930		128,438
100209101	BEST	NLD.		04/29/2025	4.850	273,121		350,000
100209102	BADHOEVEDORP	NLD.		04/29/2025	4.800	218,497		320,000
100209103	NIJMEGEN	NLD.		04/29/2025	4.950	332,867		365,625
100209104	NIJMEGEN	NLD.		04/29/2025	4.950	22,191		24,375
100209105	ROTTERDAM	NLD.		04/29/2025	5.000	113,801		185,000
100209106	UTRECHT	NLD.		04/29/2025	5.200	546,243		600,000
100209107	UTRECHT	NLD.		04/29/2025	5.200	36,416		40,000
100209108	ROERMOND	NLD.		04/29/2025	4.850	176,391		220,000
100209109	AMSTERDAM	NLD.		04/29/2025	4.850	2,002,891		2,490,000
100209110	AMSTELVEEN	NLD.		04/29/2025	4.850	785,224		920,000
100209111	WEERT	NLD.		04/29/2025	4.800	188,624		255,000
100209112	S-GRAVENHAGE	NLD.		04/29/2025	5.050	308,400		520,000
100209113	OEGSTGEEST	NLD.		04/29/2025	4.850	545,901		738,000
100209114	ARNHEM	NLD.		04/29/2025	4.850	569,003		675,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209115	NAARDEN-VESTING	NLD.		04/29/2025	4.950	955,925		1,400,000
100209116	LIJNDEN	NLD.		04/29/2025	5.100	278,811		350,000
100209117	BORNE	NLD.		04/29/2025	5.200	147,941		240,854
100209118	S-GRAVENHAGE	NLD.		04/29/2025	4.680	448,090		525,000
100209119	S-GRAVENHAGE	NLD.		04/29/2025	4.680	392,612		460,000
100209120	AMSTERDAM	NLD.		04/29/2025	5.000	512,103		1,022,000
100209121	UNITED KINGDOM	GBR.		04/29/2025	6.390	108,296		127,000
100209122	UNITED KINGDOM	GBR.		04/29/2025	6.140	392,575		950,000
100209123	UNITED KINGDOM	GBR.		04/29/2025	6.040	81,624		80,000
100209124	UNITED KINGDOM	GBR.		04/29/2025	6.190	204,061		270,000
100209125	UNITED KINGDOM	GBR.		04/29/2025	6.440	69,381		91,200
100209126	UNITED KINGDOM	GBR.		04/29/2025	5.650	373,728		470,000
100209127	UNITED KINGDOM	GBR.		04/29/2025	5.650	389,867		525,000
100209128	UNITED KINGDOM	GBR.		04/29/2025	6.740	270,891		265,500
100209129	UNITED KINGDOM	GBR.		04/29/2025	5.650	140,142		140,000
100209130	UNITED KINGDOM	GBR.		04/29/2025	5.650	182,750		245,000
100209131	UNITED KINGDOM	GBR.		04/29/2025	5.650	169,026		170,000
100209132	UNITED KINGDOM	GBR.		04/29/2025	5.650	135,901		140,000
100209133	UNITED KINGDOM	GBR.		04/29/2025	5.650	111,681		110,000
100209134	UNITED KINGDOM	GBR.		04/29/2025	5.650	130,971		129,000
100209135	UNITED KINGDOM	GBR.		04/29/2025	7.090	211,567		220,000
100209136	UNITED KINGDOM	GBR.		04/29/2025	6.540	125,543		125,000
100209137	UNITED KINGDOM	GBR.		04/29/2025	5.650	137,063		135,000
100209138	UNITED KINGDOM	GBR.		04/29/2025	6.190	135,371		205,000
100209139	UNITED KINGDOM	GBR.		04/29/2025	5.650	121,834		120,000
100209140	UNITED KINGDOM	GBR.		04/29/2025	5.650	111,681		110,000
100209141	UNITED KINGDOM	GBR.		04/29/2025	5.650	129,448		154,000
100209142	UNITED KINGDOM	GBR.		04/29/2025	5.650	116,757		115,000
100209143	UNITED KINGDOM	GBR.		04/29/2025	5.650	91,375		90,000
100209144	UNITED KINGDOM	GBR.		04/29/2025	5.650	305,778		325,000
100209145	UNITED KINGDOM	GBR.		04/29/2025	5.650	77,161		76,000
100209146	UNITED KINGDOM	GBR.		04/29/2025	5.650	156,762		200,000
100209147	UNITED KINGDOM	GBR.		04/29/2025	5.650	219,467		220,000
100209148	UNITED KINGDOM	GBR.		04/29/2025	5.650	165,599		185,000
100209149	UNITED KINGDOM	GBR.		04/29/2025	5.650	322,765		400,000
100209150	UNITED KINGDOM	GBR.		04/29/2025	5.650	96,452		95,000
100209151	UNITED KINGDOM	GBR.		04/29/2025	5.650	135,901		140,000
100209152	UNITED KINGDOM	GBR.		04/29/2025	5.650	91,375		90,000
100209153	UNITED KINGDOM	GBR.		04/29/2025	5.550	138,041		150,000
100209154	UNITED KINGDOM	GBR.		04/29/2025	7.490	119,247		124,000
100209155	UNITED KINGDOM	GBR.		04/29/2025	6.390	93,821		260,000
100209156	TRACY	CA.		04/30/2025	7.375	860,115		1,049,000
100209157	O FALLON	MO.		04/30/2025	7.875	166,503		215,000
100209158	LOS ANGELES	CA.		04/30/2025	7.375	1,086,730		1,486,000
100209159	OAKLAND	CA.		04/30/2025	7.500	748,710		912,000
100209160	SAINT LOUIS	MO.		04/30/2025	8.000	147,133		190,000
100209161	EASTVALE	CA.		04/30/2025	7.625	830,221		1,190,000
100209162	REHOBOTH BEACH	DE.		04/30/2025	6.750	1,267,343		3,093,000
100209164	DALLAS	GA.		04/30/2025	7.125	707,474		875,000
100209165	AUSTIN	TX.		04/30/2025	7.000	758,786		1,450,000
100209166	JACKSONVILLE	FL.		04/30/2025	7.500	229,062		278,000
100209167	MERCED	CA.		04/30/2025	7.875	189,000		226,000
100209169	LAS VEGAS	NV.		04/30/2025	7.000	383,649		475,000
100209171	GREENVILLE	SC.		04/30/2025	7.000	238,371		346,000
100209172	HOMESTEAD	FL.		04/30/2025	7.875	270,217		290,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209173	SAN ANTONIO	TX		04/30/2025	8.000	157,500		385,000
100209174	THE VILLAGES	FL		04/30/2025	7.375	163,774		233,000
100209175	BULLHEAD CITY	AZ		04/30/2025	8.500	270,900		385,000
100209176	OURAY	CO		04/30/2025	7.500	415,515		635,000
100209177	TEMECULA	CA		04/30/2025	6.750	547,885		1,330,000
100209178	RUPERT	ID		04/30/2025	7.875	383,285		477,000
100209179	JULIAN	CA		04/30/2025	8.375	871,895		1,050,000
100209180	MIDLAND	TX		04/30/2025	6.500	232,006		375,000
100209181	BELLEVUE	WA		04/30/2025	7.250	862,150		1,675,000
100209182	HOBE SOUND	FL		04/30/2025	7.125	511,465		635,000
100209183	N BRUNSWICK	NJ		04/30/2025	7.125	356,329		540,000
100209184	TURLOCK	CA		04/30/2025	7.125	499,235		620,000
100209185	SPRING	TX		04/30/2025	6.875	504,885		720,000
100209187	PLAINFIELD	IL		04/30/2025	7.500	384,831		475,000
100209188	SAINT PETERSBURG	FL		04/30/2025	8.000	455,685		500,000
100209189	TRACY	CA		04/30/2025	8.875	492,660		590,000
100209190	STAR	ID		04/30/2025	7.625	238,197		363,000
100209191	BAKERSFIELD	CA		04/30/2025	7.500	136,136		175,000
100209192	PALMER LAKE	CO		04/30/2025	7.500	541,243		670,000
100209193	MC LEAN	VA		04/30/2025	7.125	806,169		1,250,000
100209194	HOUSTON	TX		04/30/2025	7.500	148,580		210,000
100209195	FORESTHILL	CA		04/29/2025	6.250	356,212		460,000
100209196	OKLAHOMA CITY	OK		04/29/2025	5.990	175,883		247,000
100209197	DURHAM	NC		04/29/2025	6.250	409,940		555,000
100209198	SACRAMENTO	CA		04/29/2025	6.499	348,527		552,500
100209199	DURHAM	NC		04/29/2025	5.125	333,223		500,000
100209200	DOUGLASVILLE	GA		04/29/2025	5.990	277,325		400,000
100209201	ROCKLIN	CA		04/29/2025	6.375	507,952		815,000
100209202	MCKINNEY	TX		04/29/2025	4.990	456,984		635,000
100209203	DURHAM	NC		04/29/2025	5.250	288,083		414,000
100209204	LATHROP	CA		04/29/2025	5.990	459,232		629,000
100209205	APEX	NC		04/29/2025	5.250	274,513		406,000
100209206	BOISE	ID		04/29/2025	5.990	413,981		540,000
100209207	GASTONIA	NC		04/29/2025	6.375	158,555		240,000
100209208	MANTECA	CA		04/29/2025	5.990	509,657		666,000
100209209	PALM DESERT	CA		04/29/2025	6.124	584,738		785,000
100209210	COLUMBUS	OH		04/29/2025	6.499	210,500		305,000
100209211	LAS VEGAS	NV		04/29/2025	6.500	463,245		585,000
100209212	DURHAM	NC		04/29/2025	6.499	313,499		420,000
100209213	LAVA HOT SPRINGS	ID		04/29/2025	6.500	739,991		928,000
100209214	LONGMONT	CO		04/29/2025	6.625	373,808		530,000
100209215	RENO	NV		04/29/2025	6.624	412,052		550,000
100209216	ATLANTA	GA		04/29/2025	6.499	341,045		525,000
100209217	DENVER	CO		04/29/2025	6.624	488,833		702,000
100209218	BELLEVILLE	NJ		04/29/2025	6.499	569,349		910,000
100209219	SALT LAKE CITY	UT		04/29/2025	6.624	472,750		648,000
100209220	KEWADIN	MI		04/29/2025	6.624	734,762		1,160,000
100209221	CHARLOTTE	NC		04/29/2025	6.500	310,685		411,500
100209222	KISSIMMEE	FL		04/29/2025	6.499	771,437		1,235,000
100209223	ELK GROVE VILLAGE	IL		04/29/2025	6.500	279,487		395,000
100209224	WESTFIELD	IN		04/29/2025	6.624	289,185		385,000
100209225	GARDENA	CA		04/29/2025	6.500	730,528		975,000
100209226	CHULA VISTA	CA		04/29/2025	6.500	854,653		1,375,000
100209227	DULUTH	GA		04/29/2025	6.624	410,101		540,000
100209228	VISALIA	CA		04/29/2025	6.624	265,552		329,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209229	CHULA VISTA	CA		04/29/2025	6.624	475,247		720,000
100209230	ATLANTIC CITY	NJ		04/29/2025	6.625	607,824		970,000
100209231	GARDNERVILLE	NV		04/29/2025	6.624	496,652		660,000
100209232	FORT LAUDERDALE	FL		04/29/2025	6.625	289,771		430,000
100209233	THORNTON	CO		04/29/2025	6.625	376,813		505,000
100209234	RIVERSIDE	CA		04/29/2025	6.625	584,452		770,000
100209235	DAWSONVILLE	GA		04/29/2025	6.625	298,115		401,000
100209236	TOLLESON	AZ		04/29/2025	6.625	298,953		410,000
100209237	SHELBYVILLE	TN		04/29/2025	6.625	266,773		361,000
100209238	NORRISTOWN	PA		04/29/2025	6.624	260,912		356,000
100209239	PARRISH	FL		04/29/2025	6.625	294,285		379,000
100209240	BURLINGTON	NC		04/29/2025	6.625	294,476		417,000
100209241	FREDERICKSBURG	VA		04/29/2025	6.625	251,270		333,000
100209242	FRESNO	CA		04/29/2025	6.625	324,703		428,425
100209243	FUQUAY VARINA	NC		04/29/2025	6.750	283,156		415,000
100209244	SANTA ROSA	CA		04/29/2025	6.750	570,592		875,000
100209245	INNSBROOK	MO		04/29/2025	6.750	268,614		375,000
100209246	RIVERSIDE	CA		04/29/2025	6.750	510,897		715,000
100209247	FRESNO	CA		04/29/2025	6.750	407,049		610,000
100209248	ELK GROVE	CA		04/29/2025	6.750	398,894		565,000
100209249	HURRICANE	UT		04/29/2025	6.750	470,683		627,000
100209250	HILLSBORO	OR		04/29/2025	6.750	357,364		493,000
100209251	NEW BERLIN	WI		04/29/2025	6.750	282,132		372,000
100209252	YOUNGSVILLE	LA		04/29/2025	6.750	236,014		308,000
100209253	WEST CHESTER	PA		04/29/2025	6.750	535,398		706,000
100209254	WENDELL	NC		04/29/2025	6.750	322,328		425,000
100209255	FORNEY	TX		04/29/2025	6.750	245,895		330,000
100209256	LONGMONT	CO		04/29/2025	6.750	362,644		490,000
100209257	NASHVILLE	TN		04/29/2025	6.750	248,680		375,000
100209258	CINCINNATI	OH		04/29/2025	6.750	380,514		542,000
100209259	SAN JOSE	CA		04/29/2025	6.750	650,917		960,000
100209260	SAN JOSE	CA		04/29/2025	6.750	774,796		970,000
100209261	BRENTWOOD	TN		04/29/2025	6.825	321,926		430,000
100209262	RALEIGH	NC		04/29/2025	6.750	295,828		391,000
100209263	WORCESTER	MA		04/29/2025	6.750	551,023		727,000
100209264	ALEXANDRIA	VA		04/29/2025	6.825	825,043		1,259,000
100209265	SANTA ANA	CA		04/29/2025	6.865	611,148		895,000
100209266	MIAMI	FL		04/29/2025	6.750	923,910		1,450,000
100209267	MISSION VIEJO	CA		04/29/2025	6.875	424,366		605,000
100209268	MERCED	CA		04/29/2025	6.874	411,495		538,000
100209269	CARLSBAD	CA		04/29/2025	6.875	774,778		1,083,107
100209270	BEVERLY HILLS	CA		04/29/2025	6.875	1,716,669		2,425,000
100209271	FRISCO	TX		04/29/2025	6.875	348,161		503,000
100209272	SANTA CRUZ	CA		04/29/2025	6.875	638,906		897,000
100209273	BOSTON	MA		04/29/2025	6.875	709,441		936,000
100209274	GOLD BAR	WA		04/29/2025	6.875	685,472		900,000
100209275	BAKERSFIELD	CA		04/29/2025	6.875	263,086		393,500
100209276	SIMI VALLEY	CA		04/29/2025	6.875	609,120		806,000
100209277	NORTH MYRTLE BEACH	SC		04/29/2025	6.875	524,222		690,000
100209278	DELAWARE	OH		04/29/2025	6.875	267,698		350,000
100209279	ESTERO	FL		04/29/2025	6.875	384,267		500,000
100209280	OSWEGO	IL		04/29/2025	6.875	258,038		335,000
100209281	PHILADELPHIA	PA		04/29/2025	6.875	535,543		700,000
100209282	GULF SHORES	AL		04/29/2025	6.875	328,644		405,000
100209283	KENNESAW	GA		04/29/2025	6.875	350,805		469,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209284	TUCSON	AZ		04/29/2025	6.875	370,754		460,000
100209285	SAINT GEORGE ISLAND	FL		04/29/2025	6.875	688,894		975,000
100209286	COCOA BEACH	FL		04/29/2025	6.875	618,413		775,000
100209287	TEMPLE TERRACE	FL		04/29/2025	6.875	326,361		400,000
100209288	APEX	NC		04/29/2025	6.875	338,560		442,000
100209289	JEFFERSON	CO		04/29/2025	6.975	442,967		619,000
100209290	TUCSON	AZ		04/29/2025	6.875	248,737		308,000
100209291	SACRAMENTO	CA		04/29/2025	6.875	372,247		485,000
100209292	HANOVER PARK	IL		04/29/2025	6.875	321,118		427,000
100209293	SPRINGFIELD	VA		04/29/2025	6.975	503,147		690,000
100209294	EMLENTON	PA		04/29/2025	6.990	610,537		950,000
100209295	HAYWARD	CA		04/29/2025	6.875	772,012		950,000
100209296	BERLIN	MD		04/29/2025	6.990	402,604		508,000
100209297	HOWELL	NJ		04/29/2025	6.875	616,347		805,000
100209298	SILVER SPRING	MD		04/29/2025	6.990	534,331		703,000
100209299	SAINT LOUIS	MO		04/29/2025	6.990	295,897		420,000
100209300	WEBSTER	MA		04/29/2025	6.990	365,037		555,000
100209301	ARVIN	CA		04/29/2025	6.875	296,329		386,000
100209302	WINNSBORO	TX		04/29/2025	6.990	313,073		460,000
100209303	KISSIMMEE	FL		04/29/2025	6.875	232,994		305,000
100209304	NELLYSFORD	VA		04/29/2025	6.990	369,534		500,000
100209305	WINTHROP	ME		04/29/2025	6.990	349,628		460,000
100209306	MIAMI	FL		04/29/2025	6.990	533,792		700,000
100209307	ELLIJAY	GA		04/29/2025	6.990	625,150		845,000
100209308	PORT HUENEME	CA		04/29/2025	6.990	502,727		655,000
100209309	LAKE HAVASU CITY	AZ		04/29/2025	6.990	423,195		553,000
100209310	DAYTON	NV		04/29/2025	6.990	433,015		530,000
100209311	SEATTLE	WA		04/29/2025	6.990	632,549		820,000
100209312	PHOENIX	AZ		04/29/2025	6.990	246,982		350,000
100209313	BUCKEYE	AZ		04/29/2025	6.990	254,272		335,000
100209314	HARRISON	NJ		04/29/2025	6.990	763,281		1,000,000
100209315	LOS ANGELES	CA		04/29/2025	6.990	663,964		1,020,000
100209316	SANTA ANA	CA		04/29/2025	6.999	613,755		895,000
100209317	RALEIGH	NC		04/29/2025	6.999	319,277		430,000
100209318	SAN TAN VALLEY	AZ		04/29/2025	6.999	318,509		390,000
100209319	OAKLAND	CA		04/29/2025	6.990	276,053		475,000
100209320	NORTH HIGHLANDS	CA		04/29/2025	6.990	266,800		385,000
100209321	NORTH HOLLYWOOD	CA		04/29/2025	6.999	635,796		850,000
100209322	HAYWARD	CA		04/29/2025	6.999	706,120		920,000
100209323	NATIONAL CITY	CA		04/29/2025	6.999	570,318		800,000
100209324	HOLLISTER	CA		04/29/2025	7.000	584,998		715,000
100209325	LINCOLN	NE		04/29/2025	7.000	255,412		330,000
100209326	YANCEYVILLE	NC		04/29/2025	7.000	273,553		394,000
100209327	SPARKS	NV		04/29/2025	7.050	517,110		703,700
100209328	ENOREE	SC		04/29/2025	7.000	475,364		700,000
100209329	FARMERS BRANCH	TX		04/29/2025	7.000	398,058		490,000
100209330	MANTECA	CA		04/29/2025	7.100	469,117		650,000
100209331	NAPERVILLE	IL		04/29/2025	7.100	401,438		520,000
100209332	VISALIA	CA		04/29/2025	7.000	268,751		365,000
100209333	BERWYN	PA		04/29/2025	7.124	352,865		463,000
100209334	OOLTEWAH	TN		04/29/2025	7.125	385,422		500,000
100209335	MOAB	UT		04/29/2025	7.125	388,753		505,000
100209336	ALEXANDRIA	VA		04/29/2025	7.125	436,539		540,000
100209337	VISALIA	CA		04/29/2025	7.125	305,606		395,000
100209338	GLEN ALLEN	VA		04/29/2025	7.124	321,613		425,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209339	APOLLO BEACH	FL		04/29/2025	7.125	368,794		478,000
100209340	MINT HILL	NC		04/29/2025	7.125	284,696		436,000
100209341	LOMBARD	IL		04/29/2025	7.125	250,397		334,000
100209342	PFLUGERVILLE	TX		04/29/2025	7.124	325,288		432,000
100209343	ANTIOCH	CA		04/29/2025	7.125	653,028		845,000
100209344	ALBUQUERQUE	NM		04/29/2025	7.125	440,750		605,000
100209345	SAINT LOUIS	MO		04/29/2025	7.125	346,225		495,000
100209346	NOBLESVILLE	IN		04/29/2025	6.875	313,786		425,000
100209347	VALLEY SPRINGS	CA		04/29/2025	7.125	382,362		515,000
100209348	BAKERSFIELD	CA		04/29/2025	7.125	267,612		360,000
100209349	RUSH CITY	MN		04/29/2025	7.250	251,069		395,000
100209350	MANTECA	CA		04/29/2025	7.250	475,063		655,000
100209351	DAVENPORT	FL		04/29/2025	7.250	312,412		467,000
100209352	INDIO	CA		04/29/2025	7.125	324,673		420,000
100209353	SEASIDE HEIGHTS	NJ		04/29/2025	7.250	561,391		835,000
100209354	FRESNO	CA		04/29/2025	7.125	421,733		590,000
100209355	MARANA	AZ		04/29/2025	7.250	295,087		385,000
100209356	MANTECA	CA		04/29/2025	7.250	549,867		718,000
100209357	PRINCETON	TX		04/29/2025	7.125	281,762		413,000
100209358	BOTHELL	WA		04/29/2025	7.250	688,042		900,000
100209359	LAKELAND	FL		04/29/2025	7.250	291,223		379,000
100209360	REDMOND	WA		04/29/2025	7.250	1,058,758		1,375,000
100209361	ORO VALLEY	AZ		04/29/2025	7.250	367,632		450,000
100209362	LAS VEGAS	NV		04/29/2025	7.250	587,911		763,442
100209363	VERO BEACH	FL		04/29/2025	7.250	268,331		335,000
100209364	BROKEN BOW	OK		04/29/2025	7.250	529,553		721,000
100209365	SURF CITY	NC		04/29/2025	7.250	484,825		591,000
100209366	BIG BEAR CITY	CA		04/29/2025	7.250	244,808		296,000
100209367	EGG HARBOR CITY	NJ		04/29/2025	7.250	331,220		435,000
100209368	TROUTMAN	NC		04/29/2025	7.275	310,369		400,000
100209369	LAKEWOOD	NJ		04/29/2025	7.250	572,239		800,000
100209370	PEORIA	AZ		04/29/2025	7.250	313,674		409,000
100209371	ZEPHYRHILLS	FL		04/29/2025	7.250	297,719		410,000
100209372	ASHEVILLE	NC		04/29/2025	7.300	255,500		340,000
100209373	GARDNER	MA		04/29/2025	7.325	446,556		584,000
100209374	KEAAU	HI		04/29/2025	7.350	321,391		425,000
100209375	SANTA CLARA	UT		04/29/2025	7.374	610,056		810,000
100209376	CHICAGO	IL		04/29/2025	7.374	311,469		570,000
100209377	JUNEAU	AK		04/29/2025	7.325	334,295		485,000
100209378	SUNLAND PARK	NM		04/29/2025	7.374	276,158		360,000
100209379	REHOBOTH BEACH	DE		04/29/2025	7.375	327,209		450,000
100209380	CLEVELAND	OH		04/29/2025	7.375	341,024		474,000
100209381	FORNEY	TX		04/29/2025	7.374	275,606		345,000
100209382	NAPERVILLE	IL		04/29/2025	7.375	555,002		730,000
100209383	COLUMBUS	OH		04/29/2025	7.375	273,579		375,000
100209384	TALLAHASSEE	FL		04/29/2025	7.375	261,238		360,000
100209385	COLORADO SPRINGS	CO		04/29/2025	7.375	390,349		505,000
100209386	ENGLEWOOD	CO		04/29/2025	7.375	321,502		425,000
100209387	FULLERTON	CA		04/29/2025	7.375	388,254		510,000
100209388	OCEAN CITY	NJ		04/29/2025	7.375	560,009		730,000
100209389	AUSTIN	TX		04/29/2025	7.375	756,206		980,000
100209390	RILLITO	AZ		04/29/2025	7.375	243,332		318,000
100209391	SPRING	TX		04/29/2025	7.375	289,054		350,000
100209392	STUART	FL		04/29/2025	7.375	567,417		760,000
100209393	ROANOKE	VA		04/29/2025	7.375	236,721		285,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209394	TARPON SPRINGS	FL		04/29/2025	7.375	745,061		947,000
100209395	LAS VEGAS	NV		04/29/2025	7.375	393,058		475,000
100209396	SPRING HILL	FL		04/29/2025	7.375	508,896		635,000
100209397	RALEIGH	NC		04/29/2025	7.375	308,578		399,000
100209398	PALM COAST	FL		04/29/2025	7.375	299,721		375,000
100209399	RALEIGH	NC		04/29/2025	7.375	269,610		328,000
100209400	HENDERSONVILLE	NC		04/29/2025	7.375	373,962		465,000
100209401	EL PASO	TX		04/29/2025	7.375	304,994		385,600
100209402	AUBREY	TX		04/29/2025	7.375	268,808		335,000
100209403	PIKESVILLE	MD		04/29/2025	7.375	376,164		530,000
100209404	PIKESVILLE	MD		04/29/2025	7.375	364,466		511,000
100209405	ST. AUGUSTINE	FL		04/29/2025	7.490	371,949		478,000
100209406	CEDAR PARK	TX		04/29/2025	7.375	302,646		375,000
100209407	FRESNO	CA		04/29/2025	7.375	330,248		401,000
100209408	SURF CITY	NC		04/29/2025	7.490	242,539		321,000
100209409	CHARLOTTE	NC		04/29/2025	7.490	216,373		282,000
100209410	GRANT	MI		04/29/2025	7.490	278,032		335,000
100209411	PARRISH	FL		04/29/2025	7.490	306,502		370,000
100209412	SABATTUS	ME		04/29/2025	7.490	270,261		330,000
100209413	LEXINGTON	KY		04/29/2025	7.490	277,021		339,000
100209414	CROSSVILLE	TN		04/29/2025	7.500	280,207		360,000
100209415	ELKTON	VA		04/29/2025	7.490	249,515		300,000
100209416	IRVINE	CA		04/29/2025	7.500	1,037,285		1,355,000
100209417	DUCK CREEK VILLAGE	UT		04/29/2025	7.500	338,814		415,000
100209418	CENTRAL	SC		04/29/2025	7.500	476,373		654,000
100209419	CHARLOTTE	NC		04/29/2025	7.500	341,371		440,000
100209420	BEACH HAVEN	NJ		04/29/2025	7.500	1,382,212		1,800,000
100209421	MC GAHEYSVILLE	VA		04/29/2025	7.500	316,003		426,000
100209422	CHARLOTTE	NC		04/29/2025	7.490	173,060		225,000
100209423	PINE	ID		04/29/2025	7.500	367,402		475,000
100209424	CHICAGO	IL		04/29/2025	7.500	242,848		314,000
100209425	SUGARLOAF	CA		04/29/2025	7.500	282,833		340,000
100209426	SCOTTSDALE	AZ		04/29/2025	7.625	437,487		1,485,000
100209427	BOISE	ID		04/29/2025	7.625	438,265		535,000
100209428	ROYAL OAK	MI		04/29/2025	7.625	332,158		425,000
100209429	FAYETTEVILLE	GA		04/29/2025	7.625	289,511		375,000
100209430	VANCOUVER	WA		04/29/2025	7.625	679,661		820,000
100209431	HOUSTON	AL		04/29/2025	7.625	557,847		692,000
100209432	PEA RIDGE	AR		04/29/2025	7.625	305,966		389,000
100209433	ARLINGTON	WA		04/29/2025	7.625	347,969		425,000
100209434	PAHRUMP	NV		04/29/2025	7.625	322,678		390,000
100209435	NORRIDGE	IL		04/29/2025	7.625	238,481		310,000
100209436	MANVEL	TX		04/29/2025	7.750	475,710		611,000
100209437	HONOLULU	HI		04/29/2025	7.750	272,751		350,000
100209438	RALEIGH	NC		04/29/2025	7.625	279,040		362,000
100209439	BAKERSFIELD	CA		04/29/2025	7.625	257,883		356,000
100209440	LAKEWOOD	NJ		04/29/2025	7.585	695,652		852,000
100209441	ROCKWALL	TX		04/29/2025	7.750	357,011		430,000
100209442	NUTRIOSO	AZ		04/29/2025	7.750	352,803		425,000
100209443	TEMPLE	GA		04/29/2025	7.625	241,596		295,000
100209444	CHARLESTOWN	RI		04/29/2025	7.750	454,795		555,000
100209445	PALM BAY	FL		04/29/2025	7.750	393,454		475,000
100209446	PIGEON FORGE	TN		04/29/2025	7.875	622,094		755,000
100209447	KILL DEVIL HILLS	NC		04/29/2025	7.750	434,571		530,000
100209448	LAKE GENEVA	WI		04/29/2025	7.875	651,433		803,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209449	HEMPHILL	TX		04/29/2025	7.875	410,686		527,000
100209450	HEBER	AZ		04/29/2025	7.750	365,454		475,000
100209451	ELLIJAY	GA		04/29/2025	7.875	330,408		424,000
100209452	WILLARD	NC		04/29/2025	7.750	486,257		635,000
100209453	RICHLAND	WA		04/29/2025	7.875	306,187		398,000
100209454	LEBANON	TN		04/29/2025	7.990	248,825		300,000
100209455	BROOKLINE	MA		04/29/2025	7.990	582,982		749,000
100209456	PHOENIX	AZ		04/29/2025	8.125	416,657		553,000
100209457	PEPPERELL	MA		04/29/2025	7.875	327,686		400,000
100209458	CLEARWATER	FL		04/29/2025	8.125	535,750		661,000
100209459	PORT SAINT LUCIE	FL		04/29/2025	8.125	466,283		570,000
100209460	CONCORD	NC		04/29/2025	8.125	549,291		720,000
100209461	CONCORD	NC		04/29/2025	8.125	551,131		720,000
100209462	UPPER CAPTIIVA	FL		04/29/2025	6.875	504,365		657,000
100209463	QUEEN CREEK	AZ		04/29/2025	6.990	402,025		564,000
100209464	OCALA	FL		04/29/2025	6.750	342,775		450,000
100209465	RICHMOND	VA		04/29/2025	7.375	280,343		360,000
100209466	CHARLOTTESVILLE	VA		04/29/2025	7.375	213,360		369,000
100209467	DECATUR	GA		04/29/2025	7.750	420,856		555,000
100209468	GRANT VALKARIA	FL		04/29/2025	6.624	268,898		360,000
100209469	BROOKFIELD	IL		04/29/2025	6.624	305,513		430,000
100209470	BEACHWOOD	OH		05/01/2025	7.625	207,005		347,000
100209471	NEW BEDFORD	MA		05/01/2025	7.875	427,575		560,000
100209472	OZONE PARK	NY		05/01/2025	8.500	711,845		880,000
100209473	NEW BOSTON	NH		05/01/2025	8.250	2,066,687		3,796,000
100209474	MIAMI	FL		05/01/2025	7.990	550,537		715,000
100209475	BROOKLYN	NY		05/01/2025	7.500	989,200		1,235,000
100209476	YONKERS	NY		05/01/2025	6.875	442,928		710,000
100209477	RED BANK	NJ		05/01/2025	7.625	294,987		525,000
100209478	BELLEROSE	NY		05/01/2025	7.750	989,351		1,228,000
100209479	BROOKLYN	NY		05/01/2025	6.990	300,848		2,100,000
100209480	BROOKLYN	NY		05/01/2025	8.125	2,013,682		4,350,000
100209481	VAN NUYS	CA		05/01/2025	7.875	567,740		750,000
100209482	SEABECK	WA		05/01/2025	7.125	258,007		575,000
100209483	LAS VEGAS	NV		05/01/2025	7.250	281,403		450,000
100209484	KATONAH	NY		05/01/2025	7.875	982,081		1,445,000
100209485	GREENWOOD LAKE	NY		05/01/2025	8.125	294,000		400,000
100209486	CENTRAL VALLEY	NY		05/01/2025	7.250	213,422		336,000
100209487	MONROE	NC		05/01/2025	7.750	397,492		532,500
100209488	KAPAA	HI		05/01/2025	7.000	824,860		1,100,000
100209489	EWING	NJ		05/01/2025	7.625	386,339		465,000
100209490	COLORADO SPRINGS	CO		05/01/2025	7.125	310,694		410,000
100209491	MONROE	CT		05/01/2025	7.250	319,904		450,000
100209492	GAITHERSBURG	MD		05/01/2025	7.875	764,363		900,000
100209493	RENO	NV		05/01/2025	6.875	571,747		700,000
100209494	SIMI VALLEY	CA		05/01/2025	6.875	555,247		963,000
100209495	WEBSTER	MA		05/01/2025	7.375	335,425		436,000
100209496	LOS ANGELES	CA		05/01/2025	7.375	603,748		725,000
100209497	ARCADIA	CA		05/01/2025	7.875	1,397,621		1,700,000
100209498	MURFREESBORO	TN		05/01/2025	7.500	377,668		468,000
100209499	BRENTWOOD	TN		05/01/2025	7.375	4,286,149		8,600,000
100209500	LOS ANGELES	CA		05/01/2025	6.875	799,988		1,145,000
100209501	DAVENPORT	FL		05/01/2025	6.875	606,091		785,000
100209502	GAINESVILLE	GA		05/01/2025	8.500	612,073		700,000
100209503	ATLANTA	GA		05/01/2025	7.750	176,330		225,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209505	GARDENA	CA		05/01/2025	6.875	801,893		1,050,000
100209506	KINGSLAND	TX		05/01/2025	7.375	437,303		768,000
100209507	CAPE CORAL	FL		05/01/2025	7.250	495,378		640,000
100209508	BRADLEY	CA		05/02/2025	7.625	481,886		595,000
100209509	CONCORD	CA		05/02/2025	7.625	536,836		650,000
100209510	CHARLOTTESVILLE	VA		05/02/2025	6.375	254,871		515,000
100209511	FOREST FALLS	CA		05/02/2025	7.625	415,169		542,000
100209512	KATY	TX		05/02/2025	6.500	250,114		345,000
100209513	CERRITOS	CA		05/02/2025	7.250	788,389		1,025,000
100209514	ROUND LAKE BEACH	IL		05/02/2025	7.250	141,527		170,000
100209515	HOLLYWOOD	FL		05/02/2025	7.125	564,011		725,000
100209516	AVONDALE	AZ		05/02/2025	7.125	264,951		375,000
100209517	BAKERSFIELD	CA		05/02/2025	6.875	290,346		375,000
100209518	BELLFLOWER	CA		05/02/2025	6.375	366,584		720,000
100209519	GRAND PRAIRIE	TX		05/02/2025	7.000	152,754		205,000
100209520	CORPUS CHRISTI	TX		05/02/2025	7.125	170,414		260,000
100209521	ENNIS	MT		05/02/2025	7.125	389,252		750,000
100209522	FAIRMOUNT HEIGHTS	MD		05/02/2025	7.450	257,213		335,000
100209523	MERIDIAN	ID		05/02/2025	5.500	243,486		475,000
100209524	BARNEGAT	NJ		05/02/2025	6.990	258,869		645,000
100209525	OGDEN	UT		05/02/2025	7.325	161,420		285,000
100209526	SEBRING	FL		05/02/2025	6.625	204,316		300,000
100209527	WOODBURN	OR		05/02/2025	7.575	322,938		440,000
100209528	BOISE	ID		05/02/2025	7.250	483,379		678,000
100209529	CHICAGO	IL		05/02/2025	6.990	334,156		503,000
100209530	MISSOULA	MT		05/02/2025	7.875	316,304		775,000
100209531	SPOKANE VALLEY	WA		05/02/2025	7.250	497,936		800,000
100209532	CLEMMONS	NC		05/02/2025	7.375	184,917		238,000
100209533	SAN DIEGO	CA		05/02/2025	7.125	330,315		1,300,000
100209534	WALTHAM	MA		05/02/2025	6.575	285,482		530,000
100209535	GRAND BAY	AL		05/02/2025	7.375	178,299		235,000
100209536	HAYWARD	WI		05/02/2025	6.875	248,821		368,000
100209537	BOONTON	NJ		05/02/2025	6.375	330,697		615,000
100209538	OLYMPIC VALLEY	CA		05/02/2025	6.875	525,518		732,500
100209539	NEW RICHMOND	WI		05/02/2025	6.875	260,887		342,000
100209540	SAN ANTONIO	TX		05/02/2025	8.125	201,117		217,000
100209541	ORCHARD PARK	NY		05/02/2025	7.625	219,564		250,000
100209542	BROAD RUN	VA		05/02/2025	6.990	831,080		1,230,000
100209543	PENNSBORO	WV		05/02/2025	7.450	230,860		257,000
100209544	EAST STROUDSBURG	PA		05/02/2025	7.750	278,792		380,000
100209545	CAROL STREAM	IL		05/02/2025	7.250	160,529		261,000
100209546	COLUMBIA FALLS	MT		05/02/2025	6.500	721,245		1,095,000
100209547	PHILADELPHIA	PA		05/02/2025	6.950	267,188		485,000
100209548	PALM BEACH	FL		05/02/2025	6.990	241,795		360,000
100209549	ACWORTH	GA		05/02/2025	7.990	438,746		480,000
100209550	INDIANAPOLIS	IN		05/02/2025	7.875	378,972		485,000
100209551	STATEN ISLAND	NY		05/02/2025	7.125	209,200		825,000
100209552	FRAMINGHAM	MA		05/02/2025	7.250	357,022		685,000
100209553	BOSTON	MA		05/02/2025	7.125	404,865		601,000
100209554	PASADENA	CA		05/02/2025	7.200	461,625		703,000
100209555	SPOKANE	WA		05/02/2025	7.875	305,626		370,000
100209556	NEW YORK	NY		05/02/2025	6.825	559,797		940,000
100209557	PALM BEACH	FL		05/02/2025	7.490	828,305		1,200,000
100209558	KENT	WA		05/02/2025	6.990	258,869		780,000
100209559	WESLEY CHAPEL	FL		05/02/2025	7.250	304,996		405,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209560	HAMBURG	NY		05/02/2025	7.375	227,146		298,000
100209561	SCOTTSDALE	AZ		05/02/2025	7.375	178,380		247,000
100209562	BOZEMAN	MT		05/02/2025	7.490	310,450		739,000
100209563	KILLINGTON	VT		05/02/2025	6.875	320,688		600,000
100209564	SEDRO WOOLLEY	WA		05/02/2025	7.750	504,526		555,000
100209565	LOCKPORT	IL		05/02/2025	7.490	203,675		279,000
100209566	NORTH FORT MYERS	FL		05/02/2025	7.250	202,048		276,000
100209567	JERSEY CITY	NJ		05/02/2025	7.325	455,999		725,000
100209568	PAINESVILLE	OH		05/02/2025	7.500	173,529		227,000
100209569	DEERFIELD	IL		05/02/2025	7.740	210,779		285,000
100209570	BENTON	AR		05/02/2025	5.750	157,139		228,000
100209571	KANNAPOLIS	NC		05/02/2025	7.990	241,160		295,000
100209572	FRISCO	TX		05/02/2025	6.875	321,719		650,000
100209573	GOOCHLAND	VA		05/02/2025	7.250	223,436		394,000
100209574	KENOSHA	WI		05/02/2025	7.575	183,693		239,000
100209575	SPARKS	NV		05/02/2025	6.990	401,136		648,000
100209576	TAMPA	FL		05/02/2025	6.950	275,669		400,000
100209577	LAKELAND	FL		05/02/2025	7.075	778,281		1,601,000
100209578	SAN TAN VALLEY	AZ		05/02/2025	7.375	308,815		400,000
100209579	PITTSBURGH	PA		05/02/2025	6.990	180,505		290,000
100209580	EASTPOINT	FL		05/02/2025	6.500	235,914		410,000
100209581	GOLD HILL	OR		05/02/2025	7.250	467,428		595,000
100209582	SANTA BARBARA	CA		05/02/2025	7.075	465,281		920,000
100209583	FLAGSTAFF	AZ		05/02/2025	6.990	330,153		698,000
100209584	HOBE SOUND	FL		05/02/2025	7.125	273,657		380,000
100209585	TACOMA	WA		05/02/2025	7.125	434,538		725,000
100209586	LEITCHFIELD	KY		05/02/2025	7.750	325,158		488,000
100209587	SOUTH BOSTON	MA		05/02/2025	6.950	211,901		600,000
100209588	WILMINGTON	NC		05/02/2025	6.990	324,317		488,000
100209589	BELLFLOWER	CA		05/02/2025	7.240	777,907		1,100,000
100209590	FORT WORTH	TX		05/02/2025	6.875	205,918		370,000
100209591	CLEVELAND HEIGHTS	OH		05/02/2025	7.115	278,369		351,000
100209592	CLARKSVILLE	TN		05/02/2025	7.950	196,847		246,000
100209593	RICHMOND	VA		05/02/2025	6.990	351,398		534,000
100209594	LOXAHATCHEE	FL		05/02/2025	7.500	477,203		587,000
100209595	YUCAIPA	CA		05/02/2025	7.250	416,186		562,000
100209596	KATY	TX		05/02/2025	5.750	175,747		257,000
100209597	ASHBURN	VA		05/02/2025	6.990	246,444		411,000
100209598	BESSEMER	AL		05/02/2025	6.375	174,806		247,000
100209599	MANCHESTER	MA		05/02/2025	7.250	516,896		680,000
100209600	MANCHESTER	PA		05/02/2025	7.125	222,934		292,000
100209601	MAUMELLE	AR		05/02/2025	5.750	150,628		218,000
100209602	TRACY	CA		05/02/2025	7.125	313,704		602,000
100209603	SEATTLE	WA		05/02/2025	7.240	798,651		1,100,000
100209604	FORT MYERS	FL		05/02/2025	7.825	199,051		290,000
100209605	WOOD RIDGE	NJ		05/02/2025	6.750	419,173		945,000
100209606	CANTON	OH		05/02/2025	7.490	198,286		275,000
100209607	AURORA	OH		05/02/2025	7.250	239,522		310,000
100209608	WEST PALM BEACH	FL		05/02/2025	7.500	236,905		440,000
100209609	MOUNT GRETNA	PA		05/02/2025	7.375	290,920		400,000
100209610	CHESAPEAKE BEACH	MD		05/02/2025	7.750	413,046		535,000
100209611	DURHAM	NC		05/02/2025	7.250	330,548		439,000
100209612	LONG POND	PA		05/02/2025	7.490	225,240		279,000
100209613	MAPLE GROVE	MN		05/02/2025	6.825	189,643		294,000
100209614	MEMPHIS	TN		05/02/2025	5.750	152,701		221,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209615	DALLAS	TX		05/02/2025	5.750	160,524		235,000
100209616	ORLANDO	FL		05/02/2025	7.500	344,583		450,000
100209617	NORTH PORT	FL		05/02/2025	6.450	170,602		255,000
100209618	COLUMBUS	OH		05/02/2025	7.490	377,655		490,000
100209619	CHICAGO	IL		05/02/2025	7.375	174,412		275,000
100209620	LA QUINTA	CA		05/02/2025	4.750	753,468		1,390,000
100209621	NAPLES	FL		05/02/2025	7.250	394,531		510,000
100209622	CHADDS FORD	PA		05/02/2025	7.375	167,600		222,500
100209623	REHOBOTH BEACH	DE		05/02/2025	6.875	252,425		340,000
100209624	HARDEEVILLE	SC		05/02/2025	7.375	457,637		614,000
100209625	NORTH LAS VEGAS	NV		05/02/2025	7.240	177,813		475,000
100209626	RALEIGH	NC		05/02/2025	7.375	169,234		222,000
100209627	BROOKFIELD	IL		05/02/2025	7.575	209,004		270,000
100209628	TOWNSHIP OF MIDDLETOWN	NJ		05/02/2025	6.740	280,079		650,000
100209629	DALLAS	TX		05/02/2025	6.500	765,561		1,841,500
100209630	WAUCONDA	IL		05/02/2025	6.990	213,055		298,000
100209631	OVERLAND PARK	KS		05/02/2025	7.250	463,011		770,000
100209632	BASSETT	VA		05/02/2025	6.740	209,489		478,000
100209633	NORRISTOWN	PA		05/02/2025	6.950	167,556		220,000
100209634	SPRING	TX		05/02/2025	7.325	193,126		227,000
100209635	SOUTHERN PINES	NC		05/02/2025	7.625	166,422		214,000
100209636	HOBOKEN	NJ		05/02/2025	7.125	363,674		752,000
100209637	MARICOPA	AZ		05/02/2025	7.825	201,566		320,000
100209638	MARCO ISLAND	FL		05/02/2025	6.125	700,381		1,172,000
100209639	LA HABRA	CA		05/02/2025	7.575	319,207		510,000
100209640	LAKEWOOD	CA		05/02/2025	7.075	255,691		880,000
100209641	PALM COAST	FL		05/02/2025	6.750	165,884		266,000
100209642	MODESTO	CA		05/02/2025	7.575	336,718		420,000
100209643	BROOKLYN PARK	MN		05/02/2025	7.325	347,590		455,000
100209644	TUCSON	AZ		05/02/2025	7.125	263,566		365,000
100209645	MIAMI	FL		05/02/2025	7.375	655,520		850,000
100209646	NASHVILLE	TN		05/02/2025	6.875	257,709		852,000
100209647	MIAMI	FL		05/02/2025	6.990	278,567		565,000
100209648	REVERE	MA		05/02/2025	7.575	536,430		750,000
100209649	SILVERTON	OR		05/02/2025	6.990	365,491		550,000
100209650	SAN FRANCISCO	CA		05/02/2025	7.000	412,846		1,210,000
100209651	PENN VALLEY	CA		05/02/2025	7.200	353,570		720,000
100209652	LOWELL	MA		05/02/2025	7.375	225,285		300,000
100209653	KISSIMMEE	FL		05/02/2025	6.450	210,663		345,000
100209654	JAMAICA PLAIN	MA		05/02/2025	7.375	660,216		855,000
100209655	ORMOND BEACH	FL		05/02/2025	7.115	202,267		285,000
100209656	LAWRENCE	MA		05/02/2025	7.575	498,158		690,000
100209657	EAST FALMOUTH	MA		05/02/2025	7.240	413,634		895,000
100209658	SURPRISE	AZ		05/02/2025	6.875	448,422		745,000
100209659	WHITMAN	MA		05/02/2025	7.750	397,823		635,000
100209660	BOSTON	MA		05/02/2025	7.250	342,030		500,000
100209661	TURLOCK	CA		05/02/2025	7.075	241,786		460,000
100209662	SOUTH YARMOUTH	MA		05/02/2025	7.575	415,482		545,000
100209663	TUCSON	AZ		05/02/2025	6.990	191,326		248,500
100209664	HOPE MILLS	NC		05/02/2025	7.125	217,082		299,900
100209665	LYNNWOOD	WA		05/02/2025	7.000	188,926		620,000
100209666	BROOMFIELD	CO		05/02/2025	6.500	376,048		645,000
100209667	SEASIDE HEIGHTS	NJ		05/02/2025	7.000	389,261		510,000
100209668	BRONX	NY		05/02/2025	7.325	587,348		780,000
100209669	BOISE	ID		05/02/2025	7.250	692,355		1,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209670	KEANSBURG	NJ		05/02/2025	6.490	192,004		650,000
100209671	TANNERSVILLE	NY		05/02/2025	7.500	279,777		540,000
100209672	AMHERST	NY		05/02/2025	7.375	215,726		275,000
100209673	BRIDGEPORT	CT		05/02/2025	7.325	357,114		461,000
100209674	HOPKINS	MN		05/02/2025	7.750	422,237		540,000
100209675	HOPKINS	MN		05/02/2025	7.750	410,626		535,000
100209676	DENNIS PORT	MA		05/02/2025	6.750	171,237		225,000
100209677	TACOMA	WA		05/02/2025	7.115	477,026		710,000
100209678	SALINAS	CA		05/02/2025	6.875	466,330		720,000
100209679	LA SELVA BEACH	CA		05/02/2025	6.950	439,420		2,000,000
100209680	MONROE	NY		05/02/2025	7.625	493,272		635,000
100209681	AIRMONT	NY		05/02/2025	7.240	715,261		1,005,000
100209682	OAKLAND	CA		05/02/2025	6.950	817,734		1,440,000
100209683	SAN JOSE	CA		05/02/2025	7.325	494,053		1,425,000
100209684	TWAIN HARTE	CA		05/02/2025	7.000	323,071		450,000
100209685	WESTHAMPTON	NY		05/02/2025	6.825	777,495		1,500,000
100209686	MONROE	NY		05/02/2025	7.250	367,223		475,000
100209687	CONGERS	NY		05/02/2025	7.200	424,810		545,000
100209688	BUFFALO	NY		05/02/2025	7.240	249,905		332,000
100209689	TUCSON	AZ		05/02/2025	6.990	255,138		500,000
100209690	PALM BAY	FL		05/02/2025	7.500	230,694		318,000
100209691	CHEEKTOWAGA	NY		05/02/2025	7.490	241,867		280,000
100209692	PALM BEACH GARDENS	FL		05/02/2025	7.375	234,002		644,000
100209693	CEDAR LAKE	IN		05/02/2025	7.990	158,155		188,000
100209694	ORINDA	CA		05/05/2025	7.375	1,468,831		1,810,000
100209695	DES PLAINES	IL		05/05/2025	9.000	287,588		335,000
100209696	EAST NORTHPORT	NY		05/05/2025	7.375	454,820		838,000
100209697	ATLANTA	GA		05/05/2025	7.375	250,553		395,000
100209698	NEW YORK	NY		05/05/2025	7.375	908,096		1,100,000
100209700	DAVIE	FL		05/05/2025	6.625	1,517,236		2,650,000
100209701	WALDWICK	NJ		05/05/2025	7.125	686,387		905,000
100209702	OZONE PARK	NY		05/05/2025	7.375	988,378		1,280,000
100209703	JERSEY CITY	NJ		05/05/2025	7.125	437,790		580,000
100209704	YORK	ME		05/05/2025	6.875	777,125		1,079,000
100209705	MACON	GA		05/05/2025	7.125	145,866		181,000
100209706	SAN DIEGO	CA		05/05/2025	6.875	886,774		1,100,000
100209707	PORTSMOUTH	OH		05/05/2025	7.625	274,722		349,000
100209708	SAINT AUGUSTINE	FL		05/05/2025	7.750	310,229		487,000
100209709	TRUCKEE	CA		05/05/2025	7.625	643,484		788,000
100209710	WOODLAND HILLS	CA		05/05/2025	6.625	1,496,347		2,800,000
100209711	KANSAS CITY	MO		05/05/2025	6.625	151,241		270,000
100209712	PASADENA	CA		05/05/2025	6.750	1,093,505		1,365,000
100209714	FORT WALTON BEACH	FL		05/05/2025	7.375	148,938		195,000
100209715	MARVIN	NC		05/05/2025	6.250	1,069,715		1,764,000
100209716	BERKELEY	CA		05/05/2025	6.750	1,199,460		1,500,000
100209717	SAN FRANCISCO	CA		05/05/2025	6.750	1,981,624		3,100,000
100209718	LEBANON	PA		05/05/2025	7.375	87,690		125,000
100209719	SAVANNAH	GA		05/05/2025	7.500	248,319		376,000
100209720	EDMOND	OK		05/05/2025	6.500	180,337		267,000
100209721	PECOS	TX		05/05/2025	7.375	283,293		345,000
100209722	MACON	GA		05/05/2025	7.875	78,641		100,000
100209723	ALAMEDA	CA		05/05/2025	8.000	818,473		950,000
100209724	PIGEON FORGE	TN		05/05/2025	7.500	1,071,568		1,300,000
100209725	HENDERSON	NV		05/05/2025	6.750	301,377		429,000
100209727	SAN ANSELMO	CA		05/05/2025	8.250	1,869,750		2,270,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209728	MORGAN HILL	CA		05/05/2025	7.625	898,377		1,190,000
100209729	ST. LOUIS	MO		05/05/2025	7.500	235,594		350,000
100209730	HILLSBORO	OR		05/05/2025	7.625	553,603		675,000
100209731	COMMERCE	TX		05/05/2025	7.500	130,826		170,000
100209732	ATLANTA	GA		05/05/2025	7.625	174,413		300,000
100209733	SCOTTSDALE	AZ		05/05/2025	7.625	1,562,037		1,900,000
100209734	BROOKLYN	NY		05/05/2025	7.375	538,792		1,470,000
100209735	VENTURA	CA		05/05/2025	7.375	635,835		892,000
100209736	MONTVALE	NJ		05/05/2025	7.250	489,182		622,000
100209737	MONROEVILLE	PA		05/05/2025	7.125	169,973		242,000
100209738	WAKE FOREST	NC		05/05/2025	6.875	233,585		295,000
100209739	HENDERSON	NV		05/05/2025	7.250	504,638		615,000
100209740	NORTH LAS VEGAS	NV		05/05/2025	7.375	280,421		480,000
100209741	FLAGSTAFF	AZ		05/05/2025	6.500	788,705		1,350,000
100209742	BEAUMONT	CA		05/05/2025	7.125	431,813		535,000
100209743	DRAPER	UT		05/05/2025	7.875	2,452,794		3,200,000
100209744	ERWIN	NC		05/05/2025	7.375	135,871		202,000
100209746	ROCKLIN	CA		05/05/2025	7.250	661,358		808,000
100209747	OCEANSIDE	CA		05/05/2025	8.250	482,553		840,000
100209748	CHARLOTTE	NC		05/05/2025	7.250	224,820		295,000
100209749	SARASOTA	FL		05/05/2025	7.500	366,173		540,000
100209750	SAN JOSE	CA		05/05/2025	7.000	1,410,101		1,745,000
100209751	NOTTINGHAM	MD		05/05/2025	8.625	184,581		220,000
100209752	COTTONWOOD	AZ		05/05/2025	7.500	302,525		477,000
100209753	MOLINE	IL		05/05/2025	7.500	78,512		166,000
100209754	PASCO	WA		05/05/2025	7.375	1,057,921		1,297,000
100209755	TEMECULA	CA		05/05/2025	7.000	254,007		652,000
100209756	SAN BERNARDINO	CA		05/05/2025	6.875	311,338		475,000
100209757	DETROIT	MI		05/05/2025	7.500	96,590		130,000
100209758	WHITEFISH	MT		05/05/2025	7.500	2,027,994		3,043,000
100209759	SAN LUIS OBISPO	CA		05/05/2025	7.375	575,864		750,000
100209760	PORT SAINT LUCIE	FL		05/05/2025	7.375	181,791		291,000
100209761	CLOVER	SC		05/05/2025	7.625	597,905		726,000
100209762	SAN DIEGO	CA		05/05/2025	7.250	311,543		965,000
100209763	LOS ANGELES	CA		05/05/2025	7.250	448,227		680,000
100209764	GALVESTON	TX		05/05/2025	7.500	264,190		350,000
100209765	PEMBROKE PINES	FL		05/05/2025	7.375	1,029,696		1,600,000
100209766	SAN DIEGO	CA		05/05/2025	7.125	892,853		1,250,000
100209767	ENOLA	PA		05/05/2025	7.375	152,879		225,000
100209768	VANCOUVER	WA		05/05/2025	7.250	412,443		825,000
100209769	RICHTON PARK	IL		05/05/2025	7.625	112,297		137,000
100209770	LONGWOOD	FL		05/05/2025	7.250	307,918		485,000
100209771	CONSTANTINE	MI		05/05/2025	7.750	127,843		205,000
100209772	HENDERSON	NV		05/05/2025	6.875	266,444		584,000
100209773	WEATHERFORD	TX		05/05/2025	7.125	247,565		360,000
100209774	CHICAGO	IL		05/05/2025	7.500	266,772		348,000
100209775	DECATUR	GA		05/05/2025	7.875	109,359		154,000
100209776	MIAMI	FL		05/05/2025	7.125	328,882		690,000
100209777	SITKA	AK		05/05/2025	7.250	421,765		665,000
100209778	ATLANTA	GA		05/05/2025	7.000	255,231		465,000
100209779	LAWRENCEVILLE	GA		05/05/2025	7.250	298,232		420,000
100209780	GULF SHORES	AL		05/05/2025	8.000	213,982		280,000
100209781	SOUTH HAVEN	MI		05/05/2025	7.250	338,738		445,000
100209782	SAN DIEGO	CA		05/05/2025	7.500	724,508		890,000
100209783	PORTLAND	OR		05/05/2025	7.875	534,618		700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209784	KANNAPOLIS	NC		05/05/2025	7.125	142,013		276,000
100209785	AUSTIN	TX		05/05/2025	7.750	1,282,038		1,550,000
100209786	CHULA VISTA	CA		05/05/2025	7.500	944,299		1,200,000
100209787	MANTECA	CA		05/05/2025	7.375	493,396		634,000
100209788	LOS ANGELES	CA		05/05/2025	7.500	925,274		1,250,000
100209789	RICHMOND	CA		05/05/2025	7.375	373,916		700,000
100209790	NEW SMYRNA BEACH	FL		05/05/2025	7.750	374,011		510,000
100209791	WILMETTE	IL		05/05/2025	7.500	281,938		635,000
100209792	CORINTH	TX		05/05/2025	7.750	253,474		492,000
100209793	BOYNTON BEACH	FL		05/05/2025	7.625	514,776		1,000,000
100209795	RICHMOND	VA		05/05/2025	7.375	327,556		482,500
100209796	FREMONT	NE		05/05/2025	7.500	321,799		395,000
100209797	FRIENDSWOOD	TX		05/05/2025	7.625	263,980		318,000
100209798	CORPUS CHRISTI	TX		05/05/2025	9.375	217,130		230,000
100209799	GLENDORA	CA		05/05/2025	7.875	1,091,255		1,245,000
100209800	SHORT HILLS	NJ		05/05/2025	7.125	1,202,796		1,900,000
100209801	MUNCIE	IN		05/05/2025	8.000	100,271		124,000
100209802	MEMPHIS	TN		05/05/2025	8.000	97,689		133,000
100209804	PALM SPRINGS	CA		05/05/2025	7.125	1,140,611		1,400,000
100209805	DENVER	CO		05/05/2025	8.375	541,982		616,000
100209806	GOTHA	FL		05/05/2025	7.250	495,038		610,000
100209807	MIDDLETON	ID		05/05/2025	8.250	516,689		598,000
100209808	BRADENTON	FL		05/05/2025	7.500	1,208,614		4,050,000
100209809	MIDLAND	TX		05/05/2025	7.250	300,924		365,000
100209810	SEATTLE	WA		05/05/2025	7.625	559,525		1,100,000
100209811	CASEVILLE	MI		05/05/2025	9.875	318,215		379,000
100209812	SAN DIEGO	CA		05/05/2025	7.625	229,331		1,110,000
100209813	TAMPA	FL		05/05/2025	7.500	551,435		834,000
100209814	SAN FRANCISCO	CA		05/05/2025	7.625	589,227		765,000
100209815	WEST CALDWELL	NJ		05/05/2025	6.990	152,630		670,000
100209816	PACKWOOD	WA		05/05/2025	7.990	542,562		845,000
100209817	OAK BROOK	IL		05/05/2025	7.125	1,291,225		1,630,000
100209818	SAN CLEMENTE	CA		05/05/2025	7.125	1,388,927		1,700,000
100209819	LATHROP	CA		05/05/2025	7.500	912,231		1,105,000
100209820	CLIFTON	NJ		05/05/2025	8.250	631,446		865,000
100209821	PIKE ROAD	AL		05/05/2025	7.750	240,211		315,000
100209822	GORDONSVILLE	VA		05/05/2025	7.500	209,057		327,000
100209823	TUSTIN	CA		05/05/2025	7.000	980,588		1,960,000
100209825	BALTIMORE	MD		05/05/2025	7.500	212,380		273,000
100209826	SEGUIN	TX		05/05/2025	7.500	166,924		215,000
100209827	MANALAPAN	NJ		05/05/2025	7.625	186,952		720,000
100209828	CHESTERFIELD	VA		05/05/2025	8.375	349,843		418,000
100209829	MODESTO	CA		05/05/2025	7.000	272,285		445,000
100209830	TAMPA	FL		05/05/2025	7.250	274,643		512,000
100209831	NORTHBOROUGH	MA		05/05/2025	6.990	435,156		600,000
100209832	AURORA	IL		05/05/2025	7.625	170,188		220,000
100209833	SELMA	TX		05/05/2025	7.250	169,112		250,000
100209834	KNOB NOSTER	MO		05/05/2025	7.500	139,088		190,000
100209835	READING	PA		05/05/2025	7.625	84,405		124,000
100209836	CARLISLE	KY		05/05/2025	7.625	133,951		175,000
100209837	WESTLAND	MI		05/05/2025	7.625	155,625		200,000
100209838	UPPER SADDLE RIVER	NJ		05/05/2025	7.500	1,331,731		1,900,000
100209839	SEATTLE	WA		05/05/2025	7.250	1,120,440		1,378,000
100209840	MACON	GA		05/05/2025	7.625	110,973		143,000
100209841	PEN ARGYL	PA		05/05/2025	8.250	163,578		200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209842	PANAMA CITY	FL		05/05/2025	8.000	239,226		325,000
100209844	DEARBORN HEIGHTS	MI		05/05/2025	7.250	119,677		157,000
100209847	CHATTANOOGA	TN		05/05/2025	7.000	156,462		310,000
100209848	BIRMINGHAM	AL		05/05/2025	7.500	143,890		203,000
100209849	BRASELTON	GA		05/05/2025	6.500	594,011		920,000
100209850	STEUBENVILLE	OH		05/05/2025	7.250	113,973		150,000
100209851	ATLANTA	GA		05/05/2025	6.750	201,734		275,000
100209852	GOLETA	CA		05/05/2025	6.625	941,582		1,260,000
100209853	LEMON GROVE	CA		05/05/2025	8.875	762,538		825,000
100209854	ATLANTA	GA		05/05/2025	6.750	1,064,995		1,435,000
100209855	RICHMOND	VA		05/05/2025	7.750	185,587		282,500
100209856	TOLEDO	OH		05/05/2025	7.500	95,739		125,000
100209857	PINEHURST	ID		05/05/2025	6.575	268,396		450,000
100209858	PHILADELPHIA	PA		05/05/2025	7.250	121,513		160,000
100209859	BALTIMORE	MD		05/05/2025	7.500	115,500		195,000
100209860	GUN BARREL CITY	TX		05/05/2025	7.625	97,566		128,000
100209861	WARREN	MI		05/05/2025	7.375	118,119		166,000
100209864	PHILADELPHIA	PA		05/05/2025	7.250	93,571		126,000
100209866	PLACENTIA	CA		06/11/2025	8.750	833,686		1,080,000
100209867	PANAMA CITY BEACH	FL		06/11/2025	7.625	631,596		765,000
100209869	PALM DESERT	CA		06/11/2025	8.125	419,000		578,000
100209871	MOUNT PLEASANT	SC		06/11/2025	7.375	368,820		425,000
100209873	FOOTHILL RANCH	CA		06/11/2025	7.625	485,404		620,000
100209874	JUPITER	FL		06/11/2025	6.750	1,046,517		2,100,000
100209878	MAGNOLIA	TX		06/11/2025	7.500	816,521		1,058,000
100209880	PHOENIX	AZ		06/11/2025	8.000	451,500		625,000
100209881	BLAKESLEE	PA		06/11/2025	7.625	904,342		1,525,000
100209882	OAKLAND	CA		06/11/2025	7.750	262,968		700,000
100209883	SAN DIEGO	CA		06/11/2025	7.250	1,061,444		1,380,000
100209884	NEWTON	NC		06/11/2025	8.125	105,000		149,000
100209885	EL CAJON	CA		06/11/2025	7.625	740,763		882,500
100209886	SAN DIEGO	CA		06/11/2025	7.500	902,772		1,250,000
100209890	APPLE VALLEY	CA		06/11/2025	7.125	123,383		445,000
100209891	SANGER	TX		06/11/2025	7.125	407,089		500,000
100209892	BOYNTON BEACH	FL		06/11/2025	7.250	828,886		1,500,000
100209893	LANCASTER	CA		06/11/2025	7.500	512,536		655,000
100209894	PHOENIX	AZ		06/11/2025	7.500	301,594		396,000
100209895	FORT MYERS	FL		06/11/2025	7.875	256,126		350,000
100209896	BONITA SPRINGS	FL		06/11/2025	8.875	560,135		595,000
100209898	BOSTON	MA		06/11/2025	7.250	1,008,771		1,325,000
100209899	JACKSONVILLE	FL		06/11/2025	7.750	1,302,751		1,552,000
100209903	MODESTO	CA		06/11/2025	7.750	279,742		635,000
100209904	PANORAMA CITY	CA		06/11/2025	7.250	517,144		1,190,000
100209905	SNOHOMISH	WA		06/11/2025	8.125	1,847,797		2,200,000
100209906	BELMONT	CA		06/11/2025	7.750	521,454		2,345,000
100209909	NORTH CHARLESTON	SC		06/11/2025	7.375	282,064		370,000
100209911	DURHAM	NC		06/11/2025	8.625	642,600		715,000
100209912	SAN CARLOS	CA		06/11/2025	7.250	372,104		900,000
100209913	SMITHFIELD	NC		06/11/2025	7.625	204,750		325,000
100209914	KENT	WA		06/11/2025	7.375	615,944		750,000
100209915	LAHAINA	HI		06/11/2025	7.500	448,720		578,000
100209917	PHOENIX	AZ		06/11/2025	7.375	578,803		715,000
100209918	RIVERDALE	CA		06/11/2025	8.500	242,550		330,000
100209919	AUBURN	GA		06/11/2025	7.750	821,912		1,000,000
100209920	TRACY	CA		06/11/2025	7.625	888,134		1,600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209921	MORENO VALLEY	CA		06/11/2025	7.000	356,249		950,000
100209922	STONEWALL	LA		06/11/2025	9.125	236,929		277,000
100209923	NORTH RICHLAND HILLS	TX		06/11/2025	7.625	319,116		400,000
100209925	MURFREESBORO	TN		06/11/2025	8.875	391,955		415,000
100209926	CRESTLINE	CA		06/11/2025	7.375	374,237		450,500
100209927	RANCHO PALOS VERDES	CA		06/11/2025	6.875	666,461		820,000
100209928	MCKINNEY	TX		06/11/2025	8.875	241,957		305,000
100209929	NEWPORT BEACH (CORONA DEL MAR	CA		06/11/2025	7.375	3,120,669		5,500,000
100209930	GOLDEN	CO		06/11/2025	7.250	103,948		250,000
100209931	CHARLOTTE	NC		06/11/2025	6.875	204,033		399,000
100209932	LEANDER	TX		06/11/2025	7.750	344,743		425,000
100209933	SCOTTSDALE	AZ		06/11/2025	7.125	1,136,253		2,100,000
100209934	SAN DIEGO	CA		06/11/2025	7.750	1,049,079		1,250,000
100209935	SONOMA	CA		06/11/2025	7.500	1,193,188		1,465,000
100209936	SCOTTSDALE	AZ		06/11/2025	7.625	3,506,689		4,700,000
100209937	MENTOR	OH		06/11/2025	7.375	415,985		505,000
100209938	HAUULA	HI		06/11/2025	6.750	259,139		405,000
100209939	BENTON CITY	WA		06/11/2025	7.875	219,247		298,500
100209941	CHARLOTTE	NC		06/11/2025	7.875	393,750		550,000
100209943	BRADENTON	FL		06/11/2025	8.000	946,617		1,230,000
100209944	MIAMI	FL		06/11/2025	8.375	306,029		325,000
100209946	ROSEVILLE	CA		06/11/2025	7.125	563,466		912,000
100209947	CHICAGO	IL		06/11/2025	7.625	332,116		460,000
100209948	VENTURA	CA		06/11/2025	7.375	910,522		1,450,000
100209949	OXNARD	CA		06/11/2025	7.125	544,996		795,000
100209950	PACIFICA	CA		06/11/2025	7.625	364,253		1,350,000
100209951	FRISCO	TX		06/11/2025	7.250	1,434,159		2,150,000
100209954	PANAMA CITY BEACH	FL		06/11/2025	7.625	462,847		595,000
100209955	OAK PARK	CA		06/11/2025	8.750	2,093,410		2,400,000
100209959	KAILUA KONA	HI		06/11/2025	9.500	349,478		370,000
100209960	LOS GATOS	CA		06/11/2025	7.250	901,605		2,740,000
100209962	SAINT CLOUD	FL		06/11/2025	7.000	451,514		617,000
100209963	LULING	LA		06/11/2025	8.250	221,742		255,000
100209964	ENGLEWOOD	FL		06/11/2025	7.875	344,400		415,000
100209965	PHILADELPHIA	PA		06/11/2025	7.375	149,820		210,000
100209966	PHILADELPHIA	PA		06/11/2025	7.375	185,231		245,000
100209967	LOS OSOS	CA		06/11/2025	7.500	733,761		880,000
100209968	FOGELSVILLE	PA		06/11/2025	7.250	257,997		456,000
100209971	TOLLESON	AZ		06/11/2025	7.375	264,041		355,000
100209972	JACKSONVILLE	FL		06/11/2025	7.875	219,765		299,000
100209973	JUPITER	FL		06/11/2025	7.500	1,119,521		1,500,000
100209974	REDLANDS	CA		06/11/2025	7.250	352,869		635,000
100209975	LADERA RANCH	CA		06/11/2025	7.375	720,670		940,000
100209976	HOUSTON	TX		06/11/2025	7.750	1,466,177		1,755,000
100209978	SAN ANTONIO	TX		06/11/2025	7.125	263,379		365,000
100209981	RICHMOND	TX		06/11/2025	7.125	285,553		365,000
100209982	HAUULA	HI		06/11/2025	8.125	169,313		215,000
100209983	UPLAND	CA		06/11/2025	7.250	1,005,651		1,300,000
100209984	BOERNE	TX		06/11/2025	7.125	740,423		940,000
100209985	PEMBROKE PINES	FL		06/11/2025	7.250	392,983		555,000
100209986	GREENVILLE	SC		06/11/2025	7.250	220,036		496,000
100209988	MURRYSVILLE	PA		06/11/2025	7.625	454,036		589,000
100209990	HOUSTON	TX		06/11/2025	7.750	490,485		599,000
100209991	IMPERIAL BEACH	CA		05/07/2025	10.000	155,312		1,011,000
100209992	SACRAMENTO	CA		05/07/2025	8.625	175,183		523,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100209993	WINDSOR	CA		05/07/2025	9.000	276,287		1,025,000
100209994	FRESNO	CA		05/07/2025	8.500	114,190		486,000
100209995	BUENA PARK	CA		05/07/2025	8.875	207,739		955,000
100209996	DENVER	CO		05/07/2025	8.375	114,891		1,045,000
100209997	WEST PALM BEACH	FL		05/07/2025	8.375	201,099		827,000
100209998	GUYTON	GA		05/07/2025	9.375	112,621		383,000
100209999	MANSFIELD	TX		05/07/2025	9.625	130,051		445,000
100210000	LA PUENTE	CA		05/07/2025	8.000	152,887		738,000
100210001	IMPERIAL	CA		05/07/2025	9.625	93,112		491,000
100210002	RIALTO	CA		05/07/2025	9.250	136,348		621,000
100210003	MCKINNEY	TX		05/07/2025	8.375	199,029		868,000
100210004	EL CAJON	CA		05/07/2025	8.000	197,859		1,194,000
100210005	WESTON	FL		05/07/2025	6.750	154,823		671,000
100210006	SOUTH PASADENA	CA		05/07/2025	10.250	397,033		2,600,000
100210007	MARIETTA	GA		05/07/2025	9.250	137,451		521,000
100210008	SIMI VALLEY	CA		05/07/2025	8.875	486,872		1,375,000
100210009	KINGS MOUNTAIN	NC		05/07/2025	8.875	108,577		284,000
100210010	ARLETA	CA		05/07/2025	7.875	125,204		786,000
100210011	MAPLE VALLEY	WA		05/07/2025	9.500	137,914		727,000
100210012	SAN DIEGO	CA		05/07/2025	7.875	102,287		775,000
100210013	FRESNO	CA		05/07/2025	8.125	102,146		553,000
100210014	TACOMA	WA		05/07/2025	8.375	78,459		491,000
100210015	COPPELL	TX		05/07/2025	10.500	138,289		740,000
100210016	DALLAS	TX		05/07/2025	9.125	285,701		855,000
100210017	SIMPSONVILLE	SC		05/07/2025	9.125	157,816		594,695
100210018	RICHLANDS	NC		05/07/2025	9.625	73,889		378,044
100210019	CARMEL VALLEY	CA		05/07/2025	9.625	349,560		1,945,000
100210020	HILLSDALE	NJ		05/07/2025	8.625	171,014		1,217,000
100210021	NORTHRIDGE	CA		05/07/2025	8.875	207,908		894,000
100210022	WINDERMERE	FL		05/07/2025	8.250	485,367		1,282,000
100210023	HAWTHORNE	CA		05/07/2025	9.250	245,594		1,394,000
100210024	HARBOR CITY	CA		05/07/2025	8.500	105,219		907,000
100210025	POMONA	CA		05/07/2025	8.375	148,945		695,000
100210026	LONGBOAT KEY	FL		05/07/2025	8.250	360,629		1,410,000
100210027	PEORIA	AZ		05/07/2025	8.625	147,299		708,000
100210028	MILAN	MI		05/07/2025	7.875	77,072		489,000
100210029	FLOWER MOUND	TX		05/07/2025	9.750	100,735		520,000
100210030	NORCO	CA		05/07/2025	8.375	105,761		1,218,965
100210031	CEDAR PARK	TX		05/07/2025	9.500	127,917		467,000
100210032	KIHEI	HI		05/07/2025	9.625	362,415		1,235,000
100210033	JOHNS ISLAND	SC		05/07/2025	9.375	109,325		748,184
100210034	RIALTO	CA		05/07/2025	8.500	125,354		586,000
100210035	DENVER	CO		05/07/2025	9.375	86,060		781,471
100210036	POMONA	CA		05/07/2025	9.625	98,385		713,671
100210037	BAKERSFIELD	CA		05/07/2025	7.750	81,446		446,000
100210038	MEAD	WA		05/07/2025	8.000	186,901		887,000
100210039	SAN PEDRO	CA		05/07/2025	8.125	102,504		1,200,000
100210040	DES PLAINES	IL		05/07/2025	7.500	262,104		340,000
100210041	ALBANY	OR		05/07/2025	7.250	483,716		605,000
100210042	SEABROOK ISLAND	SC		05/07/2025	6.750	435,404		583,500
100210043	MORENO VALLEY	CA		05/07/2025	7.125	430,401		570,000
100210044	MELBOURNE	FL		05/07/2025	7.125	437,395		605,000
100210045	OCEAN SHORES	WA		05/07/2025	6.990	287,005		384,000
100210046	HOT SPRINGS VILLAGE	AR		05/07/2025	7.125	304,891		380,000
100210047	THE VILLAGES	FL		05/07/2025	7.625	287,612		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210048	GASTONIA	NC		05/07/2025	6.750	246,350		324,000
100210049	FALLS CHURCH	VA		05/07/2025	6.875	551,278		725,000
100210050	LA GRANGE	KY		05/07/2025	7.624	305,935		360,000
100210051	PALMER	AK		05/07/2025	6.875	287,431		400,000
100210052	ENGLEWOOD	FL		05/07/2025	6.625	273,642		366,000
100210053	RICHARDSON	TX		05/07/2025	7.125	427,016		565,000
100210054	SAN ANTONIO	FL		05/07/2025	6.625	320,643		420,000
100210055	COCOA BEACH	FL		05/07/2025	6.750	578,272		785,000
100210056	BRISTOW	VA		05/07/2025	7.000	545,978		675,000
100210057	LEOMINSTER	MA		05/07/2025	7.500	543,117		705,000
100210058	MOUNTAIN BROOK	AL		05/07/2025	6.990	489,649		662,000
100210059	BRIDGEPORT	CT		05/07/2025	7.375	355,107		445,000
100210060	GRAYSON	GA		05/07/2025	7.625	353,539		434,000
100210061	TRINITY	FL		05/07/2025	7.125	321,959		450,000
100210062	MANTECA	CA		05/07/2025	7.500	585,166		713,000
100210063	MARYSVILLE	WA		05/07/2025	6.875	561,363		750,000
100210064	POOLER	GA		05/07/2025	7.125	276,114		400,000
100210065	YOUNGSVILLE	LA		05/07/2025	7.125	235,996		312,000
100210066	BRIDGEPORT	CT		05/07/2025	7.250	276,361		345,000
100210067	PROVO	UT		05/07/2025	6.990	327,139		536,000
100210068	LIGHTHOUSE POINT	FL		05/07/2025	7.500	611,687		750,000
100210069	GLASSBORO	NJ		05/07/2025	6.625	328,706		440,000
100210070	ALBUQUERQUE	NM		05/07/2025	7.375	260,857		326,000
100210071	FREDERICKSBURG	TX		05/07/2025	6.990	255,145		313,999
100210072	BOLIVIA	NC		05/07/2025	7.250	331,146		410,000
100210073	RICHARDSON	TX		05/07/2025	7.375	433,600		552,000
100210074	PALM BAY	FL		05/07/2025	7.500	245,479		305,000
100210075	LAKEWOOD RANCH	FL		05/07/2025	7.250	387,657		505,000
100210076	CHANDLER	AZ		05/07/2025	7.500	502,187		619,000
100210077	LAWRENCEVILLE	GA		05/07/2025	7.625	247,034		300,000
100210078	ST SIMONS ISLAND	GA		05/07/2025	7.125	417,100		565,000
100210079	ALEXANDRIA	VA		05/07/2025	6.990	595,047		842,000
100210080	FORT WORTH	TX		05/07/2025	6.990	548,688		735,000
100210081	GALVESTON	TX		05/07/2025	6.875	297,278		430,000
100210082	BATON ROUGE	LA		05/07/2025	6.990	237,474		292,000
100210083	HENDERSON	NV		05/07/2025	6.125	553,073		717,000
100210084	SAN TAN VALLEY	AZ		05/07/2025	7.250	381,567		503,000
100210085	MESA	AZ		05/07/2025	6.000	517,310		704,093
100210086	GRAND JUNCTION	CO		05/07/2025	6.625	277,637		369,000
100210087	NOBLESVILLE	IN		05/07/2025	7.125	420,005		550,000
100210088	CLAYTON	NC		05/07/2025	7.490	365,221		448,000
100210089	CHARLOTTE	NC		05/07/2025	6.375	341,585		434,000
100210090	APOPKA	FL		05/07/2025	6.624	260,198		365,000
100210091	ORLANDO	FL		05/07/2025	7.125	492,748		689,000
100210092	BIXBY	OK		05/07/2025	6.625	282,835		392,000
100210093	OVERLAND PARK	KS		05/07/2025	6.750	283,691		423,000
100210094	MYRTLE BEACH	SC		05/07/2025	6.625	351,482		445,000
100210095	HIGHLANDS RANCH	CO		05/07/2025	7.125	447,368		607,000
100210096	SIMPSONVILLE	SC		05/07/2025	7.490	238,897		335,000
100210097	ELK GROVE	CA		05/07/2025	6.990	440,654		627,000
100210098	BRADENTON	FL		05/07/2025	7.500	389,546		510,000
100210099	MT. JULIET	TN		05/07/2025	6.990	404,952		528,000
100210100	MOUNT JULIET	TN		05/07/2025	7.375	451,549		580,000
100210101	CLAYTON	NC		05/07/2025	7.490	256,131		331,000
100210102	GARNER	NC		05/07/2025	7.125	292,416		388,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210103	ELLIJAY	GA		05/07/2025	6.990	458,026		660,000
100210104	ST AUGUSTINE	FL		05/07/2025	6.625	528,884		720,000
100210105	SAINT CLOUD	FL		05/07/2025	7.125	289,782		360,000
100210106	CLAYTON	NC		05/07/2025	6.625	259,935		353,000
100210107	BELLEVILLE	NJ		05/07/2025	7.124	380,635		580,000
100210108	RONALD	WA		05/07/2025	6.750	316,597		490,000
100210109	MORRILTON	AR		05/07/2025	6.875	295,436		425,000
100210110	SEDONA	AZ		05/07/2025	6.750	815,217		1,251,500
100210111	PORT CHARLOTTE	FL		05/07/2025	6.750	455,315		740,000
100210112	TOOELE	UT		05/07/2025	6.375	448,739		633,000
100210113	FRESNO	CA		05/07/2025	6.990	312,782		445,000
100210114	SANDY	UT		05/07/2025	6.375	503,929		710,000
100210115	KENNESAW	GA		05/07/2025	6.750	342,853		455,000
100210116	LAKE HAVASU CITY	AZ		05/07/2025	7.875	415,409		509,900
100210117	KENNESAW	GA		05/07/2025	6.750	343,688		455,000
100210118	FRISCO	TX		05/07/2025	6.000	561,507		770,000
100210119	HAMMOND	LA		05/07/2025	7.125	255,652		350,000
100210120	CHARLOTTE	NC		05/07/2025	6.375	284,276		389,000
100210121	LAWRENCEVILLE	GA		05/07/2025	6.125	329,114		450,000
100210122	SAINT GEORGE	UT		05/07/2025	6.875	253,881		335,000
100210123	TRENTON	NJ		05/07/2025	7.250	275,247		370,000
100210124	BRADENTON	FL		05/07/2025	6.000	548,040		750,000
100210125	LAWRENCEVILLE	GA		05/07/2025	6.000	305,696		435,000
100210126	HENDERSON	NV		05/07/2025	6.000	314,316		460,000
100210127	DAVIDSONVILLE	MD		05/07/2025	6.750	363,479		535,000
100210128	DENTON	TX		05/07/2025	6.990	454,393		600,000
100210129	OCALA	FL		05/07/2025	6.250	264,666		340,000
100210130	KEIZER	OR		05/07/2025	6.990	381,617		654,000
100210131	PHOENIX	AZ		05/07/2025	7.490	277,834		405,000
100210132	WINCHESTER	VA		05/07/2025	6.625	301,663		409,000
100210133	BREINIGSVILLE	PA		05/07/2025	6.250	311,378		435,000
100210134	SARASOTA	FL		05/07/2025	6.625	423,260		695,000
100210135	FUQUAY VARINA	NC		05/07/2025	5.750	270,643		393,000
100210136	WILDWOOD	MO		05/07/2025	6.875	230,856		385,000
100210137	SEATTLE	WA		05/07/2025	6.875	528,013		700,000
100210138	TWIN FALLS	ID		05/07/2025	6.490	249,411		335,000
100210139	FORT SMITH	AR		05/07/2025	7.250	175,212		225,000
100210140	DAWSONVILLE	GA		05/07/2025	6.875	313,937		417,000
100210141	PHOENIX	AZ		05/07/2025	7.625	305,911		410,000
100210142	PHOENIX	AZ		05/07/2025	6.990	349,958		460,000
100210143	LAS VEGAS	NV		05/07/2025	6.750	268,247		400,000
100210144	AUBREY	TX		05/07/2025	6.375	269,004		364,000
100210145	OFALLON	MO		05/07/2025	6.750	342,166		506,000
100210146	WHITEFISH BAY	WI		05/07/2025	6.625	414,748		550,000
100210147	SOUTHPORT	NC		05/07/2025	6.875	242,017		323,000
100210148	BAY VILLAGE	OH		05/07/2025	7.625	237,727		315,000
100210149	BLOOMINGDALE	GA		05/07/2025	7.625	297,967		411,000
100210150	LAKEWOOD	CO		05/07/2025	6.375	482,501		775,000
100210151	COLLEGE STATION	TX		05/07/2025	6.875	241,368		298,000
100210152	DULUTH	GA		05/07/2025	6.875	818,037		1,175,000
100210153	WOODSTOCK	GA		05/07/2025	6.500	242,680		377,000
100210154	GATLINBURG	TN		05/07/2025	7.124	523,374		690,000
100210155	HOBE SOUND	FL		05/07/2025	6.875	445,105		586,000
100210156	QUEEN CREEK	AZ		05/07/2025	7.750	395,463		508,000
100210157	RESTON	VA		05/07/2025	6.624	266,968		465,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210158	SEVIERVILLE	TN		05/07/2025	6.375	409,963		550,000
100210159	PALM DESERT	CA		05/07/2025	7.750	436,897		569,000
100210160	LATHROP	CA		05/07/2025	6.625	574,095		815,000
100210161	SAGAMORE BEACH	MA		05/07/2025	6.990	370,591		578,000
100210162	OLATHE	KS		05/07/2025	6.750	256,995		365,000
100210163	LOWELL	MA		05/07/2025	6.875	654,602		870,000
100210164	CLARKSVILLE	VA		05/07/2025	7.250	432,567		640,000
100210165	OAKLAND	MD		05/07/2025	7.124	408,382		575,000
100210166	HAYESVILLE	NC		05/07/2025	7.375	506,628		630,000
100210167	STONEWALL	TX		05/07/2025	7.124	500,816		680,000
100210168	JOHNS CREEK	GA		05/07/2025	6.875	532,101		715,000
100210169	PASCO	WA		05/07/2025	7.500	270,578		355,000
100210170	GULF BREEZE	FL		05/07/2025	6.990	359,146		470,000
100210171	NASHVILLE	TN		05/07/2025	6.375	762,745		1,050,000
100210172	EDGEWOOD	MD		05/07/2025	7.250	181,491		264,000
100210173	BEALETON	VA		05/07/2025	6.999	473,295		592,000
100210174	GILBERT	AZ		05/07/2025	7.125	426,063		538,000
100210175	SUNNYVALE	CA		05/07/2025	6.999	644,766		860,000
100210176	RICHMOND	TX		05/07/2025	6.875	240,476		318,000
100210177	EVERETT	WA		05/07/2025	6.875	422,269		595,000
100210178	PHILADELPHIA	PA		05/07/2025	6.875	282,015		375,000
100210179	LAS VEGAS	NV		05/07/2025	6.124	339,505		500,000
100210180	LAS VEGAS	NV		05/07/2025	6.499	446,927		641,000
100210181	ELLENWOOD	GA		05/07/2025	6.375	201,260		275,000
100210182	ATWATER	CA		05/07/2025	6.999	628,473		830,000
100210183	GLEN ALLEN	VA		05/07/2025	6.875	325,104		430,000
100210184	PORTLAND	OR		05/07/2025	6.750	494,645		700,000
100210185	BRIGANTINE	NJ		05/07/2025	6.999	344,006		480,000
100210186	HILO	HI		05/07/2025	6.624	392,812		608,000
100210187	MANTECA	CA		05/07/2025	6.750	593,466		790,000
100210188	ANNA	TX		05/07/2025	6.999	286,492		377,000
100210189	CHARLOTTE	NC		05/07/2025	7.125	247,533		346,500
100210190	RENO	NV		05/07/2025	7.124	254,428		313,000
100210191	MARIPOSA	CA		05/07/2025	7.375	490,748		651,000
100210192	ELGIN	IL		05/07/2025	6.999	334,886		440,000
100210193	CHAPEL HILL	NC		05/07/2025	6.875	462,207		615,000
100210194	FRANKLINTON	NC		05/07/2025	6.875	285,755		372,000
100210195	RALEIGH	NC		05/07/2025	6.499	323,478		438,000
100210196	SCOTTSDALE	AZ		05/07/2025	7.375	215,409		282,000
100210197	WICHITA	KS		05/07/2025	7.125	289,408		377,000
100210198	BEACH HAVEN	NJ		05/07/2025	6.990	1,046,113		1,400,000
100210199	MESQUITE	TX		05/07/2025	7.625	206,508		303,000
100210200	GARFIELD	NJ		05/07/2025	6.999	425,572		615,000
100210201	BLUE RIDGE	GA		05/07/2025	6.999	190,802		309,000
100210202	GALENA	IL		05/07/2025	6.990	304,543		431,000
100210203	GREENSBORO	NC		05/07/2025	6.490	233,230		392,000
100210204	ARNOLD	CA		05/08/2025	7.375	350,519		520,000
100210205	VILLA PARK	CA		05/08/2025	7.375	1,817,311		2,200,000
100210206	THOMPSONS STATION	TN		05/08/2025	7.000	272,343		950,000
100210207	BEDFORD	NH		05/08/2025	7.625	457,973		645,000
100210208	BEVERLY HILLS	CA		05/08/2025	6.750	1,539,222		3,200,000
100210209	HENDERSON	NV		05/08/2025	7.250	438,828		550,000
100210210	OAKLEY	CA		05/08/2025	6.500	646,897		1,077,000
100210211	WARETOWN	NJ		05/08/2025	7.625	213,150		750,000
100210213	ANTELOPE	CA		05/09/2025	7.625	525,607		675,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210214	VALLEY SPRINGS	CA		05/09/2025	7.625	553,079		715,000
100210215	PANAMA CITY BEACH	FL		05/09/2025	7.625	626,438		718,000
100210216	COVINGTON	KY		05/09/2025	7.500	196,656		250,000
100210219	TEMPE	AZ		05/09/2025	7.375	389,064		650,000
100210220	KENT	WA		05/09/2025	7.625	415,221		610,000
100210221	MURRELLS INLET	SC		05/09/2025	6.999	290,313		350,000
100210223	PASADENA	CA		05/09/2025	6.999	1,035,445		1,250,000
100210224	TRENTON	NJ		05/09/2025	7.500	188,994		240,000
100210225	PALM SPRINGS	CA		05/09/2025	7.625	1,656,678		1,995,000
100210226	OAKLAND	CA		05/09/2025	6.999	1,262,802		1,650,000
100210227	HOWELL	NJ		05/09/2025	7.500	535,891		660,000
100210228	RANCHO CUCAMONGA	CA		05/09/2025	6.999	617,895		746,000
100210229	ARVADA	CO		05/09/2025	6.999	379,488		538,000
100210230	SACRAMENTO	CA		05/09/2025	8.875	324,898		387,000
100210231	MOUNTAIN VIEW	CA		05/09/2025	8.250	1,596,000		1,900,000
100210232	MIAMI	FL		05/09/2025	6.875	319,515		442,000
100210233	RIDGEFIELD PARK	NJ		05/09/2025	7.875	596,400		710,000
100210234	ROCKLEDGE	FL		05/09/2025	6.875	329,976		400,000
100210235	FRANKLINTON	NC		05/09/2025	7.625	164,667		210,000
100210236	PUYALLUP	WA		05/09/2025	6.750	454,562		675,000
100210237	DECATUR	GA		05/09/2025	7.375	252,130		325,000
100210238	SANFORD	FL		05/09/2025	6.875	184,779		345,000
100210239	ORLANDO	FL		05/09/2025	7.375	409,535		610,000
100210240	TRENTON	NJ		05/09/2025	7.500	161,218		205,000
100210241	JACKSONVILLE	FL		05/09/2025	7.250	223,990		290,000
100210242	COLUMBIA	SC		05/09/2025	7.375	166,320		264,000
100210243	LOS ANGELES	CA		05/09/2025	7.625	1,617,000		2,900,000
100210244	COACHELLA	CA		05/09/2025	7.999	463,143		605,000
100210245	OPA LOCKA	FL		05/09/2025	6.875	372,797		500,000
100210246	TEMECULA	CA		05/09/2025	6.875	782,804		1,061,000
100210247	LINDEN	NJ		05/09/2025	7.625	425,330		545,000
100210249	GOODYEAR	AZ		05/09/2025	7.125	303,981		375,000
100210251	FONTANA	WI		05/09/2025	8.125	429,211		470,000
100210252	NEWRY	ME		05/09/2025	8.250	584,528		640,000
100210253	CONWAY	NH		05/09/2025	7.500	537,485		590,000
100210254	TAMPA	FL		05/09/2025	8.250	431,388		474,000
100210255	BALDWIN	MI		05/09/2025	7.625	284,315		310,000
100210256	CAMP CONNELL	CA		05/09/2025	7.625	431,522		520,000
100210257	WIMAUMA	FL		05/09/2025	7.875	328,085		363,000
100210258	KINGMAN	AZ		05/09/2025	8.250	310,792		348,000
100210259	KANSAS CITY	MO		05/09/2025	7.750	236,212		265,000
100210260	SARASOTA	FL		05/09/2025	7.490	464,122		535,000
100210261	AUBURNDALE	FL		05/09/2025	7.490	279,262		305,000
100210262	ALBUQUERQUE	NM		05/09/2025	7.500	256,423		292,000
100210263	STANARDSVILLE	VA		05/09/2025	7.250	284,806		315,000
100210264	CONWAY	SC		05/09/2025	6.990	374,220		424,000
100210265	SAINT AUGUSTINE BEACH	FL		05/09/2025	7.490	456,969		530,000
100210266	RUTHER GLEN	VA		05/09/2025	8.000	383,984		432,000
100210267	POCONO PINES	PA		05/09/2025	7.750	378,413		460,000
100210268	PRESCOTT VALLEY	AZ		05/09/2025	6.625	572,134		655,000
100210269	CRESCENT LAKE	OR		05/09/2025	7.875	425,383		520,000
100210270	FAYETTEVILLE	GA		05/09/2025	7.875	345,803		401,000
100210271	GOODLETTSVILLE	TN		05/09/2025	8.000	387,915		450,000
100210272	WOODSTOCK	GA		05/09/2025	7.500	337,179		370,000
100210273	GOODLETTSVILLE	TN		05/09/2025	7.375	496,975		580,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210274	SURPRISE	AZ		05/09/2025	7.875	634,274		695,000
100210275	MISSOURI CITY	TX		05/09/2025	7.625	260,264		295,000
100210276	HENDERSONVILLE	NC		05/09/2025	7.500	291,906		322,500
100210277	SPRING CITY	TN		05/09/2025	7.875	412,672		450,000
100210278	CAMDEN WYOMING	DE		05/09/2025	7.250	258,420		285,000
100210279	MENTONE	AL		05/09/2025	8.250	464,780		524,000
100210280	ROCK HILL	SC		05/09/2025	7.500	250,534		275,000
100210281	STUART	FL		05/09/2025	7.625	457,094		500,000
100210282	NORTH PORT	FL		05/09/2025	7.490	411,306		450,000
100210283	ONANCOCK	VA		05/09/2025	7.875	457,728		503,000
100210284	JACKSONVILLE	OR		05/09/2025	7.250	263,542		335,000
100210285	PHOENIX	AZ		05/09/2025	7.625	375,569		450,000
100210286	CAPE CORAL	FL		05/09/2025	7.875	284,308		345,000
100210287	LAKEWOOD VILLAGE	TX		05/09/2025	7.000	513,838		575,000
100210288	PHILADELPHIA	PA		05/09/2025	7.500	328,332		365,000
100210289	WEED	CA		05/09/2025	7.750	438,716		560,000
100210290	GIG HARBOR	WA		05/09/2025	7.625	529,922		580,000
100210291	KILL DEVIL HILLS	NC		05/09/2025	7.875	597,214		680,000
100210292	PAHRUMP	NV		05/09/2025	6.990	356,487		400,000
100210293	OAKHURST	CA		05/09/2025	8.125	736,283		853,000
100210294	SAN ANTONIO	TX		05/09/2025	8.000	366,741		400,000
100210295	BLUFFTON	SC		05/09/2025	6.990	305,159		340,000
100210296	TOBYHANNA	PA		05/09/2025	6.990	246,885		278,000
100210297	OCALA	FL		05/09/2025	7.250	244,487		289,000
100210298	SAN ANTONIO	TX		05/09/2025	7.374	510,689		595,000
100210299	SAINT AUGUSTINE	FL		05/09/2025	7.625	302,530		336,000
100210300	SOUTH LAKE TAHOE	CA		05/09/2025	7.750	728,686		799,000
100210301	TRENTON	SC		05/09/2025	7.875	365,054		415,000
100210302	RIUDOSO	NM		05/09/2025	7.875	397,359		451,000
100210303	WOLFEBORO	NH		05/09/2025	8.000	317,916		345,000
100210304	NORTH OCEAN CITY	MD		05/09/2025	7.624	221,847		250,000
100210305	DAVENPORT	FL		05/09/2025	7.500	454,959		500,000
100210306	HOLIDAY ISLAND	AR		05/09/2025	7.125	294,764		328,000
100210307	LEWES	DE		05/09/2025	7.125	371,459		418,000
100210308	TAMPA	FL		05/09/2025	7.875	334,234		392,000
100210309	BLUE RIDGE	GA		05/09/2025	6.625	480,806		590,220
100210310	MOAB	UT		05/09/2025	7.625	516,098		565,000
100210311	CALHOUN	GA		05/09/2025	7.625	315,065		367,000
100210312	BAILEY	CO		05/09/2025	6.375	549,542		630,000
100210313	DAVENPORT	FL		05/09/2025	7.500	271,318		300,000
100210314	MERIDIAN	ID		05/09/2025	8.000	474,701		522,000
100210315	MINERAL BLUFF	GA		05/09/2025	7.500	533,236		677,400
100210316	BOISE	ID		05/09/2025	7.625	445,090		520,000
100210317	OURAY	CO		05/09/2025	7.500	773,873		850,000
100210318	MILLVILLE	DE		05/09/2025	8.125	366,756		415,000
100210319	GREER	SC		05/09/2025	8.125	300,984		331,000
100210320	WACO	TX		05/09/2025	7.990	218,116		252,000
100210321	ATLANTA	GA		05/09/2025	7.500	157,563		192,000
100210322	MC MINNVILLE	TN		05/09/2025	7.500	234,711		256,000
100210323	WISCONSIN DELLS	WI		05/09/2025	7.375	489,655		563,000
100210324	JENSEN BEACH	FL		05/09/2025	5.990	483,249		570,000
100210325	INDIANAPOLIS	IN		05/09/2025	5.750	227,621		275,000
100210326	AUBREY	TX		05/09/2025	5.250	223,004		340,000
100210327	ORLANDO	FL		05/09/2025	6.999	696,240		840,000
100210328	CONWAY	SC		05/09/2025	6.250	301,932		352,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210329	ELK	WA		05/09/2025	7.500	363,917		440,000
100210330	GALLATIN	TN		05/09/2025	6.250	302,606		388,000
100210331	DAVENPORT	FL		05/09/2025	7.375	289,744		320,000
100210332	BLUE RIDGE	GA		05/09/2025	7.375	321,538		379,000
100210333	PHILLIPSBURG	NJ		05/09/2025	7.500	150,878		210,000
100210334	ROCK HILL	SC		05/09/2025	7.750	449,313		575,000
100210335	PHOENIX	AZ		05/09/2025	7.750	294,567		434,000
100210336	OAK PARK	MI		05/09/2025	7.375	103,047		135,000
100210337	PHOENIX	AZ		05/09/2025	8.625	255,782		329,500
100210338	BARNEGAT	NJ		05/09/2025	7.250	145,402		393,000
100210339	PHOENIX	AZ		05/09/2025	7.750	315,181		472,000
100210340	PHOENIX	AZ		05/09/2025	7.750	337,633		507,000
100210341	RIVERSIDE	CA		05/09/2025	7.125	604,009		1,085,000
100210342	NORTH LAS VEGAS	NV		05/09/2025	7.625	338,777		410,000
100210343	SPOKANE VALLEY	WA		05/09/2025	7.250	188,671		373,000
100210344	LAFAYETTE	CA		05/09/2025	6.375	1,229,310		2,300,000
100210345	ASHEVILLE	NC		05/09/2025	7.250	582,641		1,163,000
100210346	INDIANAPOLIS	IN		05/09/2025	7.875	171,746		210,000
100210347	APPLE VALLEY	CA		05/09/2025	9.250	219,762		285,000
100210348	CONCORD	CA		05/09/2025	6.625	773,055		1,150,000
100210349	OREGON CITY	OR		05/09/2025	7.125	519,580		690,000
100210350	CHOWCHILLA	CA		05/09/2025	8.250	257,489		350,000
100210351	LOS OLIVOS	CA		05/09/2025	6.875	1,334,878		2,975,000
100210352	MUNSTER	IN		05/09/2025	6.750	594,477		750,000
100210353	CONROE	TX		05/09/2025	7.500	247,929		340,000
100210354	BAKERSFIELD	CA		05/09/2025	7.875	316,956		413,000
100210355	HOMESTEAD	FL		05/09/2025	8.000	341,520		395,000
100210356	GRAND PRAIRIE	TX		05/09/2025	6.500	415,727		510,000
100210357	NEW SMYRNA BEACH	FL		05/09/2025	8.125	104,875		254,000
100210358	LOS ANGELES	CA		05/12/2025	7.875	655,501		785,000
100210359	LOS ANGELES	CA		05/12/2025	6.999	356,789		510,000
100210361	HIXSON	TN		05/12/2025	7.125	221,184		275,000
100210362	PORT SAINT LUCIE	FL		05/12/2025	7.375	237,646		330,000
100210365	NORTH MIAMI	FL		05/12/2025	6.999	139,354		230,500
100210366	LOS ANGELES	CA		05/12/2025	7.125	597,824		835,000
100210367	RIVERSIDE	CA		05/12/2025	6.999	419,764		675,000
100210369	SAN ANTONIO	TX		05/12/2025	6.875	145,678		208,000
100210371	PICO RIVERA	CA		05/12/2025	7.375	322,630		750,000
100210373	DURHAM	NC		05/12/2025	8.750	319,541		451,000
100210374	KNOXVILLE	TN		05/12/2025	6.625	295,510		415,000
100210375	DEVINE	TX		05/12/2025	8.499	222,064		380,000
100210377	LOS ANGELES	CA		05/12/2025	6.999	306,908		740,000
100210379	HOPEWELL	VA		05/12/2025	6.999	167,778		220,000
100210380	RANDALLSTOWN	MD		05/12/2025	7.375	252,399		350,000
100210381	EVANSVILLE	IN		05/12/2025	7.750	90,153		132,000
100210382	HIGH POINT	NC		05/12/2025	7.250	184,616		225,000
100210383	KATY	TX		05/12/2025	6.750	175,375		240,000
100210384	MIDDLE TOWNSHIP	NJ		05/12/2025	7.125	259,054		385,000
100210385	PEMBROKE PINES	FL		05/12/2025	6.999	102,728		630,000
100210386	SAN MARCOS	TX		05/12/2025	6.625	182,540		315,000
100210387	MIDLOTHIAN	VA		05/12/2025	7.000	179,221		255,000
100210388	PETERSBURG	VA		05/12/2025	7.250	162,667		231,000
100210389	COLUMBUS	GA		05/12/2025	6.625	110,229		153,000
100210390	MORENO VALLEY	CA		05/12/2025	7.875	544,045		657,000
100210391	PALM HARBOR	FL		05/12/2025	6.999	230,300		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210392	VISTA	CA		05/12/2025	6.999	618,731		860,000
100210394	AURORA	CO		05/12/2025	7.999	372,127		430,000
100210395	MANITOU BEACH	MI		05/12/2025	7.625	158,777		275,000
100210396	HOUSTON	TX		05/12/2025	6.499	254,107		342,000
100210397	PROVIDENCE	RI		05/12/2025	7.375	509,403		660,000
100210398	WHITTIER	CA		05/12/2025	6.499	751,895		950,000
100210399	SANTA ANA	CA		05/12/2025	6.999	501,623		660,000
100210400	PASADENA	CA		05/12/2025	6.375	953,057		1,260,000
100210401	PALM COAST	FL		05/12/2025	6.375	429,080		577,000
100210402	INDIO	CA		05/12/2025	8.375	407,242		493,000
100210403	CUMMING	GA		05/12/2025	6.499	392,191		535,000
100210404	LONG BEACH	CA		05/12/2025	6.999	521,789		620,000
100210405	ESCONDIDO	CA		05/12/2025	6.625	1,410,744		1,735,000
100210406	FRAMINGHAM	MA		05/12/2025	6.750	410,672		511,000
100210407	NASHVILLE	TN		05/12/2025	7.499	689,617		993,000
100210408	BELLEVUE	WA		05/12/2025	6.375	827,479		1,750,000
100210409	BLOOMINGTON	CA		05/12/2025	6.999	710,206		875,000
100210410	SUNNYVALE	CA		05/12/2025	6.375	1,414,437		2,860,000
100210411	SANTA ANA	CA		05/12/2025	8.375	709,374		835,000
100210412	WEST BRIDGEWATER	MA		05/12/2025	7.999	378,000		455,000
100210413	RANCHO SANTA MARGARITA	CA		05/12/2025	6.999	833,917		1,020,000
100210414	BIG BEAR LAKE	CA		05/12/2025	6.999	487,196		600,000
100210415	LA MESA	CA		05/12/2025	6.750	1,150,882		1,420,000
100210416	REDMOND	WA		05/12/2025	6.375	1,308,109		1,700,000
100210417	MIRAMAR BEACH	FL		05/12/2025	8.499	723,450		1,060,000
100210418	NORTH HILLS	CA		05/12/2025	8.250	830,855		960,000
100210419	WOODBRIDGE	VA		05/12/2025	6.999	273,834		450,345
100210420	MUNDELEIN	IL		05/12/2025	6.499	227,672		295,000
100210421	VALLEY GLEN	CA		05/12/2025	7.000	1,077,979		1,310,000
100210422	PALM SPRINGS	CA		05/12/2025	6.750	1,348,127		1,650,000
100210423	GOVERNMENT CAMP	OR		05/12/2025	6.375	1,403,546		1,869,000
100210424	SAN BERNARDINO	CA		05/12/2025	8.999	734,873		925,000
100210425	SCOTTSDALE	AZ		05/12/2025	6.499	1,469,500		1,825,000
100210426	LOS ANGELES	CA		05/12/2025	6.499	737,726		930,000
100210427	MOUNT PLEASANT	SC		05/12/2025	6.499	852,312		1,250,000
100210428	MIAMI BEACH	FL		05/12/2025	6.499	1,517,436		2,650,000
100210429	WILLIAMSON	GA		05/12/2025	8.499	241,150		550,000
100210430	RIVERSIDE	CA		05/12/2025	6.375	490,970		865,000
100210431	ANNAPOLIS	MD		05/12/2025	6.375	428,501		679,000
100210432	CARSON CITY	NV		05/12/2025	6.375	336,554		460,000
100210433	LOS ANGELES	CA		05/12/2025	6.375	364,311		833,000
100210434	TAMPA	FL		05/12/2025	8.999	237,328		305,000
100210435	LOS ANGELES	CA		05/12/2025	7.499	782,548		945,000
100210436	APPLE VALLEY	CA		05/12/2025	8.499	623,897		663,000
100210437	CORNELIUS	NC		05/12/2025	6.875	1,150,036		1,400,000
100210438	SIMI VALLEY	CA		05/12/2025	6.499	719,633		960,000
100210439	HELENDALE	CA		05/12/2025	7.999	290,063		325,000
100210440	MANVEL	TX		05/12/2025	6.375	578,389		784,000
100210441	VAN NUYS	CA		05/12/2025	7.250	1,247,407		1,715,000
100210442	RALEIGH	NC		05/12/2025	6.750	250,641		370,000
100210443	WORCESTER	MA		05/12/2025	9.124	260,320		305,000
100210444	SANTA BARBARA	CA		05/12/2025	7.999	598,514		1,550,000
100210445	CARPINTERIA	CA		05/12/2025	7.374	3,136,447		5,250,000
100210446	BALTIMORE	MD		05/12/2025	7.624	560,217		660,000
100210447	OLD TAPPAN	NJ		05/12/2025	7.749	2,033,899		2,475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210448	READING	PA		05/12/2025	7.874	117,965		163,000
100210449	GREENACRES	FL		05/12/2025	7.499	418,071		500,000
100210450	LOXAHATCHEE	FL		05/12/2025	7.499	607,062		740,000
100210451	KISSIMMEE	FL		05/12/2025	7.624	248,303		311,000
100210452	GILBERT	AZ		05/12/2025	7.499	526,691		735,000
100210453	EAST QUOGUE	NY		05/12/2025	6.874	334,605		970,000
100210454	PHOENIX	AZ		05/12/2025	7.874	621,084		780,000
100210455	EDWARDS	CO		05/12/2025	7.499	3,055,613		4,200,000
100210456	HIALEAH	FL		05/12/2025	7.124	356,376		935,000
100210457	DELANO	CA		05/12/2025	7.624	376,840		450,000
100210458	STUDIO CITY	CA		05/12/2025	7.250	2,291,694		2,800,000
100210459	SEBRING	FL		05/12/2025	7.999	162,584		199,000
100210460	FORT LAUDERDALE	FL		05/12/2025	8.125	3,618,123		5,800,000
100210461	TULARE	CA		05/12/2025	7.124	348,132		412,000
100210462	RINGWOOD	NJ		05/12/2025	7.749	262,266		430,000
100210463	AUBURNDALE	FL		05/12/2025	8.625	263,052		375,000
100210464	SAINT CLOUD	FL		05/12/2025	7.249	364,097		820,000
100210465	LOS ANGELES	CA		05/12/2025	7.875	1,241,282		1,580,000
100210466	NORCO	CA		05/12/2025	7.625	891,445		965,000
100210467	MARCO ISLAND	FL		05/12/2025	7.499	2,208,427		3,700,000
100210468	SANTA ANA	CA		05/12/2025	6.990	311,339		378,000
100210469	ENCINO LOS ANGELES	CA		05/12/2025	7.625	3,831,798		5,900,000
100210471	HOPEWELL	VA		05/12/2025	7.750	115,315		210,000
100210472	HEMET	CA		05/12/2025	6.750	710,878		880,000
100210473	LUBBOCK	TX		05/12/2025	6.875	152,624		187,000
100210474	DEARBORN HEIGHTS	MI		05/12/2025	6.990	282,428		345,000
100210475	WHITTIER	CA		05/12/2025	7.750	897,427		1,225,000
100210477	JACKSONVILLE	FL		05/12/2025	7.249	156,272		430,000
100210478	PICO RIVERA	CA		05/12/2025	7.500	381,712		780,000
100210479	DELAND	FL		05/12/2025	7.625	248,081		329,000
100210480	FAIRVIEW	NJ		05/12/2025	7.250	170,416		265,000
100210481	HILLSBORO	OR		05/12/2025	8.250	577,272		680,000
100210482	SANTA CLARITA	CA		05/12/2025	7.375	226,820		360,000
100210483	BELMONT	NC		05/12/2025	8.125	109,103		160,000
100210484	VICTORVILLE	CA		05/12/2025	7.375	260,019		430,000
100210487	PORT SAINT LUCIE	FL		05/12/2025	8.375	215,058		475,000
100210488	BELMONT	NC		05/12/2025	8.125	109,103		160,000
100210489	ROSELLE	NJ		05/12/2025	8.499	193,028		235,000
100210490	PHILADELPHIA	PA		05/12/2025	7.625	233,568		285,000
100210491	BELMONT	NC		05/12/2025	8.125	110,152		186,000
100210492	BROOKLYN	NY		05/12/2025	7.874	316,300		970,000
100210493	BELMONT	NC		05/12/2025	8.125	110,152		165,000
100210494	HEWLETT	NY		05/12/2025	7.374	1,537,181		2,475,000
100210495	AUBURN	CA		05/12/2025	7.624	368,955		520,000
100210496	MANALAPAN	NJ		05/12/2025	8.124	164,703		225,000
100210497	BROOKLYN	NY		05/12/2025	7.999	4,019,282		5,999,999
100210498	ENCINO	CA		05/12/2025	8.125	6,045,765		9,691,000
100210499	MIRAMAR	FL		05/12/2025	7.749	344,093		830,000
100210500	FRESNO	CA		05/12/2025	7.999	210,510		309,000
100210502	RANCHO MIRAGE	CA		05/15/2025	7.250	624,283		825,000
100210503	VISTA	CA		05/15/2025	8.250	458,083		657,500
100210504	ELK GROVE VLG	IL		05/15/2025	7.250	151,067		199,000
100210505	DAVIS	CA		05/15/2025	6.500	1,243,638		1,912,000
100210506	SAN DIEGO	CA		05/15/2025	7.125	1,707,578		2,175,000
100210507	TEMPLE	GA		05/15/2025	7.750	473,955		635,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210508	BOYNE CITY	MI		05/15/2025	6.990	1,178,334		1,740,000
100210509	MOORE	SC		05/15/2025	6.875	178,049		240,000
100210510	SCOTTSDALE	AZ		05/15/2025	6.990	281,320		625,000
100210511	CAMARILLO	CA		05/15/2025	7.750	466,200		565,000
100210512	FULLERTON	CA		05/15/2025	7.500	1,905,305		2,725,000
100210513	HIGH POINT	NC		05/15/2025	9.250	153,720		183,000
100210514	MIAMI	FL		05/15/2025	6.875	291,998		570,000
100210515	HARRISON	OH		05/15/2025	7.990	347,470		393,500
100210516	FLORIDA CITY	FL		05/15/2025	7.125	247,561		360,000
100210517	GOODYEAR	AZ		05/15/2025	6.990	575,218		720,000
100210518	OXNARD	CA		05/15/2025	7.625	726,600		865,000
100210519	HEFLIN	AL		05/15/2025	7.500	363,734		439,000
100210520	GILBERT	AZ		05/15/2025	7.375	344,239		500,000
100210521	GASTONIA	NC		05/15/2025	7.500	153,730		200,000
100210522	FORNEY	TX		05/15/2025	7.500	278,745		370,000
100210523	COOKSON	OK		05/15/2025	6.990	229,813		297,000
100210524	CHALMETTE	LA		05/15/2025	6.875	126,388		226,000
100210525	TALLAHASSEE	FL		05/15/2025	7.500	166,198		214,000
100210526	BAY HARBOR ISLANDS	FL		05/15/2025	6.875	1,014,955		1,800,000
100210527	HOUSTON	TX		05/15/2025	7.990	157,313		201,000
100210528	THE COLONY	TX		05/15/2025	7.250	221,633		315,000
100210529	TEHACHAPI	CA		05/15/2025	6.990	204,596		604,000
100210530	DOWNERS GROVE	IL		05/15/2025	7.125	395,796		600,000
100210532	MIAMI	FL		05/15/2025	7.250	495,927		600,000
100210533	PEARL CITY	HI		05/15/2025	7.375	674,977		1,044,000
100210534	JAMAICA	NY		05/15/2025	7.375	461,523		1,130,000
100210535	NAMPA	ID		05/15/2025	7.250	448,322		585,000
100210536	VALLEY COTTAGE	NY		05/15/2025	6.990	260,864		400,000
100210537	HERNANDO	FL		05/15/2025	6.990	369,600		526,000
100210538	LAURINBURG	NC		05/15/2025	7.500	227,839		290,000
100210539	JURUPA VALLEY	CA		05/15/2025	6.875	368,395		720,000
100210540	SPARTANBURG	SC		05/15/2025	6.875	160,897		210,000
100210541	CAYCE	SC		05/15/2025	7.625	195,955		250,000
100210542	LA JOLLA	CA		05/15/2025	7.375	499,236		600,000
100210543	JACKSON	GA		05/15/2025	7.125	170,891		225,000
100210544	CUMMING	GA		05/15/2025	6.990	726,477		885,000
100210545	NAPLES	FL		05/15/2025	7.375	642,387		775,000
100210546	CYPRESS	TX		05/15/2025	7.875	288,520		588,000
100210547	FORT WORTH	TX		05/15/2025	7.500	207,358		268,000
100210548	SUNNYVALE	CA		05/15/2025	7.125	623,539		1,605,000
100210549	EAGLE LAKE	FL		05/15/2025	6.875	192,312		290,000
100210550	WILMINGTON	DE		05/15/2025	6.875	158,832		242,000
100210551	SOUTH WEBER	UT		05/15/2025	6.990	717,621		1,515,000
100210552	NAPLES	FL		05/15/2025	7.750	440,670		515,000
100210553	THORNVILLE	OH		05/15/2025	6.875	272,942		335,000
100210554	WILMINGTON	NC		05/15/2025	6.875	135,616		389,000
100210556	FONTANA	CA		05/15/2025	7.990	1,077,390		1,285,000
100210557	OCALA	FL		05/15/2025	6.875	186,192		322,000
100210558	COLUMBUS	OH		05/15/2025	7.500	136,399		295,000
100210559	VENETA	OR		05/15/2025	7.875	1,128,283		1,350,000
100210560	BOYNTON BEACH	FL		05/15/2025	6.875	275,121		445,000
100210561	SEGUIN	TX		05/15/2025	8.250	202,730		255,000
100210562	IRVINE	CA		05/15/2025	6.990	1,413,249		3,250,000
100210563	BOYNTON BEACH	FL		05/15/2025	6.875	275,627		445,000
100210564	ALLENTOWN	PA		05/15/2025	7.750	156,595		203,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210565	PHILADELPHIA	PA		05/15/2025	7.375	160,016		220,000
100210566	BOYNTON BEACH	FL		05/15/2025	6.875	276,411		445,000
100210567	LOS ANGELES	CA		05/15/2025	6.990	984,851		1,725,000
100210568	WILDWOOD CREST	NJ		05/15/2025	6.875	587,317		770,000
100210569	PHOENIX	AZ		05/15/2025	7.750	340,787		405,000
100210570	LAS VEGAS	NV		05/15/2025	7.500	285,163		340,000
100210571	LAS VEGAS	NV		05/15/2025	6.990	473,191		670,000
100210572	SAN DIMAS	CA		05/15/2025	7.250	584,522		720,000
100210573	KISSIMMEE	FL		05/15/2025	6.875	225,459		584,000
100210574	HOLLY HILL	FL		05/15/2025	7.000	209,267		257,000
100210575	LEHIGH ACRES	FL		05/15/2025	7.375	375,061		460,000
100210576	NORTH ROYALTON	OH		05/15/2025	7.500	226,199		271,500
100210577	MANTECA	CA		05/15/2025	8.750	759,602		870,000
100210578	FRANKLIN	TN		05/15/2025	7.125	1,617,481		6,250,000
100210579	ST. GEORGE	UT		05/15/2025	6.990	934,113		1,183,000
100210580	PHILADELPHIA	PA		05/15/2025	7.125	298,840		425,000
100210581	CANAL WINCHESTER	OH		05/15/2025	6.750	162,356		360,000
100210582	LAKE WORTH	FL		05/15/2025	7.125	308,642		410,000
100210584	SOUTH CHESTERFIELD	VA		05/15/2025	7.750	377,693		534,000
100210587	SARATOGA SPRINGS	UT		05/15/2025	7.500	477,311		640,000
100210588	KATY	TX		05/15/2025	7.875	274,232		329,000
100210589	KEY WEST	FL		05/15/2025	7.625	511,529		670,000
100210590	LARAMIE	WY		05/15/2025	6.990	293,794		409,000
100210591	MOBILE	AL		05/15/2025	7.125	381,349		499,000
100210592	VISTA	CA		05/15/2025	6.990	616,740		850,000
100210593	GWYNN OAK	MD		05/15/2025	7.500	203,624		297,000
100210594	SOUTH PADRE ISLAND	TX		05/15/2025	7.375	577,458		860,000
100210595	BELVIDERE	NJ		05/15/2025	7.500	466,525		650,000
100210596	PERRIS	CA		05/15/2025	6.990	445,231		620,000
100210597	SEVERN	MD		05/15/2025	6.875	227,080		295,000
100210598	KANNAPOLIS	NC		05/15/2025	7.375	187,957		241,500
100210599	SUGARLOAF	CA		05/15/2025	7.625	234,080		320,000
100210600	CLEVELAND	OH		05/15/2025	7.375	195,637		265,000
100210601	SPRING HILL	FL		05/15/2025	7.990	216,962		263,000
100210602	BAKERSFIELD	CA		05/15/2025	6.875	432,246		570,000
100210603	SAN ANTONIO	TX		05/15/2025	7.250	195,631		271,000
100210604	MESA	AZ		05/15/2025	7.990	279,872		388,000
100210605	TUCSON	AZ		05/15/2025	7.625	202,406		626,000
100210606	GASTONIA	NC		05/15/2025	7.500	208,605		250,000
100210607	CANYON LAKE	TX		05/15/2025	7.750	291,558		349,000
100210608	HUDGINS	VA		05/15/2025	7.875	299,623		370,000
100210609	NEW PORT RICHEY	FL		05/15/2025	7.625	383,522		447,000
100210610	PALM DESERT	CA		05/15/2025	6.990	526,849		756,000
100210611	MOUNT PROSPECT	IL		05/15/2025	7.750	359,367		435,000
100210612	TEMPE	AZ		05/15/2025	7.990	374,880		453,000
100210613	AVALON	CA		05/15/2025	7.750	606,828		755,000
100210614	DALLAS	TX		05/15/2025	7.250	207,173		275,000
100210615	NEW BEDFORD	MA		05/15/2025	6.990	227,384		380,000
100210616	LAWRENCEVILLE	GA		05/15/2025	7.250	263,662		340,000
100210617	HICKSVILLE	NY		05/15/2025	7.625	522,375		670,000
100210618	HICKSVILLE	NY		05/15/2025	7.625	558,038		715,000
100210619	WOODSTOCK	GA		05/15/2025	7.375	570,420		768,000
100210620	HICKSVILLE	NY		05/15/2025	7.625	497,498		639,000
100210621	BROKEN ARROW	OK		05/15/2025	6.500	212,268		282,000
100210622	NESCOPECK	PA		05/15/2025	7.500	203,003		278,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210623	DEARBORN	MI		05/15/2025	7.625	295,294		380,000
100210624	PLEASANT HILL	CA		05/15/2025	7.500	327,201		425,000
100210625	SAINT SIMONS ISLAND	GA		05/15/2025	7.125	342,383		443,000
100210626	DETROIT	MI		05/15/2025	7.500	210,672		270,000
100210627	NAPLES	FL		05/15/2025	7.250	445,333		545,000
100210628	GOODYEAR	AZ		05/15/2025	7.375	251,551		322,000
100210629	LOMA LINDA	CA		05/15/2025	7.250	360,713		475,000
100210630	WHEAT RIDGE	CO		05/15/2025	6.750	377,484		570,000
100210631	HOWARD	OH		05/15/2025	7.625	235,942		254,000
100210632	DURHAM	NC		05/15/2025	7.125	336,417		437,000
100210633	SARASOTA	FL		05/15/2025	7.250	332,816		425,000
100210634	NAPLES	FL		05/15/2025	7.875	495,659		638,000
100210635	LADY LAKE	FL		05/15/2025	7.250	253,920		346,000
100210636	AUSTIN	TX		05/15/2025	7.375	427,087		555,000
100210637	LOXAHATCHEE	FL		05/15/2025	6.990	579,530		875,000
100210638	FIFE	WA		05/15/2025	7.750	348,461		425,000
100210639	LIVERPOOL	NY		05/15/2025	7.750	210,106		255,000
100210640	LA JOLLA	CA		05/15/2025	7.500	1,057,337		1,375,000
100210641	FOLEY	AL		05/15/2025	7.875	391,646		425,000
100210642	CYPRESS	TX		05/15/2025	7.250	356,460		431,000
100210643	SUN CITY CENTER	FL		05/15/2025	7.875	291,256		350,000
100210644	HEBER SPRINGS	AR		05/15/2025	7.500	275,002		308,000
100210645	MIAMI	FL		05/15/2025	7.250	584,743		760,000
100210646	OCEAN CITY	MD		05/15/2025	7.500	398,883		520,000
100210647	INDIO	CA		05/15/2025	6.625	554,413		730,000
100210648	BELFAIR	WA		05/15/2025	7.375	525,177		725,000
100210649	WEST GROVE	PA		05/15/2025	7.750	333,120		457,000
100210650	GLENDALE	CA		05/15/2025	7.750	403,328		495,000
100210651	FONTANA	CA		05/15/2025	7.375	412,382		485,000
100210652	MOORPARK	CA		05/15/2025	6.875	752,714		1,050,000
100210653	FAYETTEVILLE	AR		05/15/2025	7.500	491,182		720,000
100210654	LAKE ARIEL	PA		05/15/2025	7.625	336,742		386,000
100210655	DAYTONA BEACH	FL		05/15/2025	7.750	241,425		290,000
100210656	LAWRENCE	KS		05/15/2025	7.250	216,233		278,000
100210657	VACAVILLE	CA		05/15/2025	7.750	803,836		1,000,000
100210658	FRESNO	CA		05/15/2025	7.750	261,066		440,000
100210659	SEATTLE	WA		05/15/2025	6.500	385,076		520,000
100210660	CRESSKILL	NJ		05/15/2025	7.990	463,654		625,000
100210661	RICHMOND	TX		05/15/2025	7.500	313,267		390,000
100210662	MORROW	GA		05/15/2025	6.875	180,593		220,500
100210663	LEANDER	TX		05/15/2025	6.750	376,967		495,000
100210664	RANCHO MIRAGE	CA		05/15/2025	6.990	402,061		560,000
100210665	EXCELSIOR	MN		05/15/2025	7.375	247,556		360,000
100210666	SHERMAN OAKS	CA		05/15/2025	7.750	1,058,220		1,275,000
100210667	NORTH HOLLYWOOD	CA		05/15/2025	7.500	673,305		900,000
100210668	COLUSA	CA		05/15/2025	7.625	364,736		440,000
100210669	EL CAJON	CA		05/15/2025	6.875	303,243		415,000
100210670	PAYSON	UT		05/15/2025	7.500	216,172		361,000
100210671	TRAPHILL	NC		05/15/2025	7.750	194,229		311,000
100210672	SACRAMENTO	CA		05/15/2025	7.990	357,186		440,000
100210673	MONROE	MI		05/15/2025	6.875	183,151		240,000
100210674	DOTHAN	AL		05/15/2025	7.750	242,269		295,000
100210675	CHANDLER	AZ		05/15/2025	7.250	394,071		510,000
100210676	OCALA	FL		05/15/2025	7.250	268,598		289,000
100210677	TWIN PEAKS	CA		05/15/2025	7.990	278,044		355,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210678	MARIETTA	GA		05/15/2025	7.875	532,791		575,000
100210679	LAND O LAKES	FL		05/15/2025	7.375	296,471		355,000
100210680	CHARLOTTE	NC		05/15/2025	6.875	205,090		292,000
100210681	SYRACUSE	UT		05/15/2025	7.500	360,210		437,000
100210682	AIKEN	SC		05/15/2025	7.750	202,343		269,000
100210683	WEBSTER	TX		05/15/2025	7.750	473,109		536,000
100210684	PEQUANNOCK	NJ		05/15/2025	7.500	346,397		465,000
100210685	CLOSTER	NJ		05/15/2025	7.500	312,240		820,000
100210686	BENTONVILLE	AR		05/15/2025	6.750	286,184		375,000
100210687	CASTRO VALLEY	CA		05/15/2025	7.375	726,366		940,000
100210688	SAN JOSE	CA		05/15/2025	7.500	357,171		500,000
100210689	BENTONVILLE	AR		05/15/2025	6.625	242,267		319,000
100210690	BUENA PARK	CA		05/15/2025	7.250	644,651		831,000
100210691	MIAMI GARDENS	FL		05/15/2025	7.500	534,447		645,000
100210692	SAN LEANDRO	CA		05/15/2025	7.875	698,387		950,000
100210693	KENT	WA		05/15/2025	6.875	424,819		555,000
100210694	FORT WORTH	TX		05/15/2025	6.990	186,213		240,000
100210695	VIRGINIA BEACH	VA		05/15/2025	7.375	199,570		243,000
100210696	NEWTON	NC		05/15/2025	7.375	269,345		304,500
100210697	CUMMING	GA		05/15/2025	6.875	245,965		320,000
100210698	SPANISH FORK	UT		05/15/2025	6.990	340,268		445,000
100210699	KINGWOOD	TX		05/15/2025	7.625	225,535		280,000
100210700	MELISSA	TX		05/15/2025	7.375	309,549		400,000
100210701	POST FALLS	ID		05/15/2025	7.750	429,783		525,000
100210702	CAMP CONNELL	CA		05/15/2025	7.250	265,448		375,000
100210703	WEST PALM BEACH	FL		05/15/2025	7.250	241,661		319,000
100210704	BELLEVIEW	FL		05/15/2025	7.250	190,459		230,000
100210705	ATHENS	GA		05/15/2025	7.750	208,853		250,000
100210706	FEDERAL WAY	WA		05/15/2025	7.875	486,996		675,000
100210707	AUBREY	TX		05/15/2025	7.500	358,959		440,000
100210708	FORT WORTH	TX		05/15/2025	7.625	246,441		305,000
100210709	SCOTTSDALE	AZ		05/15/2025	7.625	606,791		745,000
100210710	SLIDELL	LA		05/15/2025	7.375	190,453		305,000
100210711	HILTON HEAD ISLAND	SC		05/15/2025	7.750	467,528		545,000
100210712	STERLING HEIGHTS	MI		05/15/2025	7.990	195,023		250,000
100210713	HORIZON CITY	TX		05/15/2025	7.500	348,555		380,000
100210714	WATERTOWN	WI		05/15/2025	7.500	190,177		250,000
100210715	OAKDALE	MN		05/15/2025	6.875	211,609		295,000
100210716	NEW HYDE PARK	NY		05/15/2025	7.250	584,488		960,000
100210717	SEDONA	AZ		05/15/2025	7.250	740,923		915,000
100210718	SCHAUMBURG	IL		05/15/2025	7.250	232,387		300,000
100210719	BRIGHTON	MA		05/15/2025	7.750	488,345		635,000
100210720	MINNEAPOLIS	MN		05/15/2025	6.875	242,079		316,000
100210721	NORTH FORT MYERS	FL		05/15/2025	7.250	221,367		265,000
100210722	SUNNYVALE	CA		05/15/2025	7.375	590,204		842,000
100210723	PHOENIX	AZ		05/15/2025	7.875	385,565		495,000
100210724	ANTIOCH	CA		05/15/2025	7.875	551,990		630,000
100210725	JACKSONVILLE	FL		05/15/2025	6.500	271,789		360,000
100210726	AUSTIN	TX		05/15/2025	6.990	471,773		700,000
100210727	PEORIA	AZ		05/15/2025	7.875	223,685		272,000
100210728	PALM DESERT	CA		05/15/2025	7.250	274,366		355,000
100210729	ANAHEIM	CA		05/15/2025	7.500	832,252		1,040,000
100210730	OCEAN VIEW	DE		05/15/2025	7.625	353,304		429,000
100210731	BRASELTON	GA		05/15/2025	6.990	280,478		373,000
100210732	DUCK CREEK VILLAGE	UT		05/15/2025	7.750	349,891		380,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210733	LAS VEGAS	NV		05/15/2025	7.750	220,804		238,000
100210734	MESA	AZ		05/15/2025	7.500	371,511		480,000
100210735	BURBANK	CA		05/15/2025	7.625	1,255,576		2,265,000
100210736	ALBANY	CA		05/15/2025	6.990	1,085,921		1,400,000
100210737	HARMONY	FL		05/15/2025	7.750	191,100		240,000
100210738	HILTON HEAD ISLAND	SC		05/15/2025	7.750	660,879		805,000
100210739	OKLAHOMA CITY	OK		05/15/2025	7.750	391,558		448,000
100210740	FOUNTAIN HILLS	AZ		05/15/2025	7.375	465,768		640,000
100210741	SACRAMENTO	CA		05/15/2025	6.750	803,344		1,290,000
100210742	PACIFICA	CA		05/15/2025	7.750	1,159,476		1,415,000
100210743	NORTH CHELMSFORD	MA		05/15/2025	7.375	327,240		700,000
100210744	FORT LAUDERDALE	FL		05/15/2025	6.500	489,238		750,000
100210745	PHOENIX	AZ		05/15/2025	7.250	298,555		403,000
100210746	SEATAC	WA		05/15/2025	7.125	521,293		677,000
100210747	ANAHEIM	CA		05/15/2025	6.875	541,687		720,000
100210748	CASTLE ROCK	CO		05/15/2025	7.625	574,507		700,000
100210749	GREENVILLE	SC		05/15/2025	7.750	229,738		341,000
100210750	BAINBRIDGE ISLAND	WA		05/15/2025	6.990	250,882		325,000
100210751	WEST JORDAN	UT		05/15/2025	7.250	309,076		429,000
100210752	TEMPE	AZ		05/15/2025	7.250	439,746		538,000
100210753	MADISON	WI		05/15/2025	7.375	341,672		440,000
100210754	SAN FRANCISCO	CA		05/15/2025	7.625	1,084,068		1,461,000
100210755	DAYTON	TX		05/15/2025	7.750	415,960		600,000
100210756	HEMPSTEAD	TX		05/15/2025	6.990	222,560		275,000
100210757	ST SIMONS ISLAND	GA		05/15/2025	7.750	387,370		420,000
100210758	WILMINGTON	OH		05/15/2025	6.990	215,819		280,000
100210759	TAMPA	FL		05/15/2025	7.750	334,060		402,000
100210760	DUARTE	CA		05/15/2025	6.990	629,616		815,000
100210761	DOUBLE OAK	TX		05/15/2025	6.990	487,766		680,000
100210762	CITRUS HEIGHTS	CA		05/15/2025	6.990	357,212		476,000
100210763	PENINSULA	OH		05/15/2025	6.875	290,947		380,000
100210764	VACAVILLE	CA		05/15/2025	7.250	716,035		925,000
100210765	LAS VEGAS	NV		05/15/2025	6.625	362,998		481,000
100210766	PHOENIX	AZ		05/15/2025	6.875	394,328		485,000
100210767	BIG BEAR CITY	CA		05/15/2025	7.750	232,966		285,000
100210768	SHIPPENSBURG	PA		05/15/2025	6.875	192,425		251,000
100210769	ROCKLAND	MA		05/15/2025	9.625	162,219		534,319
100210770	GOODYEAR	AZ		05/15/2025	8.500	136,966		510,000
100210771	AURORA	CO		05/15/2025	9.000	117,251		1,013,790
100210772	GREEN COVE SPRINGS	FL		05/15/2025	8.000	81,630		560,000
100210774	LAKEWOOD	CO		05/15/2025	8.000	186,784		781,155
100210775	FORT WALTON BEACH	FL		05/15/2025	9.625	92,897		533,011
100210776	SAN ANTONIO	TX		05/15/2025	8.500	68,479		410,000
100210777	LAS VEGAS	NV		05/15/2025	8.250	167,394		667,050
100210778	GUALALA	CA		05/15/2025	8.125	208,577		457,000
100210779	MIDDLETON	MA		05/15/2025	7.250	176,729		850,000
100210780	MINERAL BLUFF	GA		05/15/2025	8.500	235,932		632,416
100210781	QUEEN CREEK	AZ		05/15/2025	7.875	236,377		766,050
100210782	LONG BEACH	CA		05/15/2025	8.375	157,670		871,716
100210783	THOUSAND OAKS	CA		05/15/2025	7.875	387,938		1,252,000
100210784	LOS ANGELES	CA		05/15/2025	7.875	183,613		930,000
100210785	SAN RAFAEL	CA		05/15/2025	8.500	147,336		1,468,899
100210786	LAS VEGAS	NV		05/15/2025	8.875	175,578		666,721
100210787	IRVINE	CA		05/15/2025	7.750	205,816		1,552,402
100210788	RENO	NV		05/15/2025	7.625	107,575		750,514

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210789	RANCHO SANTA MARGARITA	CA		05/15/2025	8.000	290,564		1,400,000
100210790	CARLSBAD	CA		05/15/2025	7.250	505,020		2,000,000
100210791	LAKEWOOD	NJ		05/15/2025	7.875	155,022		960,000
100210792	KALISPELL	MT		05/15/2025	8.000	77,917		866,922
100210793	CULLMAN	AL		05/15/2025	10.490	53,945		340,000
100210794	TUSTIN	CA		05/15/2025	7.875	155,178		1,150,339
100210795	RESEDA	CA		05/15/2025	8.375	147,117		817,806
100210796	SUMMERVILLE	SC		05/15/2025	8.750	42,430		406,384
100210797	NEWBERRY	FL		05/15/2025	9.990	70,299		405,973
100210798	SUMTER	SC		05/15/2025	9.125	48,194		420,223
100210799	FORT PIERCE	FL		05/15/2025	7.375	202,991		826,000
100210800	CLOVER	SC		05/15/2025	8.625	44,839		383,790
100210801	EASTON	MD		05/15/2025	8.990	160,076		613,303
100210802	WEATHERFORD	TX		05/15/2025	7.375	108,700		758,000
100210804	NEW CANEY	TX		05/15/2025	8.875	28,960		290,000
100210805	LUTZ	FL		05/15/2025	7.500	183,570		632,000
100210806	SALUDA	VA		05/15/2025	9.125	30,216		320,000
100210807	RICHMOND	VA		05/15/2025	8.990	53,379		392,246
100210808	DOVER	DE		05/15/2025	8.250	48,013		341,781
100210809	SOUTHSIDE	AL		05/15/2025	8.875	53,224		360,000
100210810	HUNTINGTON BEACH	CA		05/15/2025	8.990	55,733		1,809,804
100210811	WARSAW	OH		05/15/2025	9.875	50,230		376,000
100210813	ANDERSON	SC		05/15/2025	11.250	49,760		274,591
100210815	MARION	IA		05/15/2025	11.250	28,937		175,000
100210816	WHITE PLAINS	MD		05/15/2025	9.750	54,074		438,609
100210817	COMPTON	CA		05/15/2025	7.875	168,490		628,432
100210818	OWINGS MILLS	MD		05/15/2025	7.990	103,751		437,815
100210819	BRASELTON	GA		05/15/2025	9.250	52,113		453,193
100210820	REX	GA		05/15/2025	11.250	32,452		262,508
100210821	SUFFOLK	VA		05/15/2025	11.000	69,229		629,449
100210822	LAS VEGAS	NV		05/15/2025	8.500	52,687		438,679
100210824	MARANA	AZ		05/15/2025	9.125	56,732		253,000
100210825	LAS VEGAS	NV		05/15/2025	8.990	53,307		449,049
100210826	KATHLEEN	GA		05/15/2025	8.875	80,902		413,811
100210827	LANEXA	VA		05/15/2025	9.625	64,887		360,754
100210828	TUCSON	AZ		05/15/2025	10.625	70,365		265,226
100210830	BRISTOL	NH		05/15/2025	9.250	39,505		373,349
100210831	FRESNO	CA		05/15/2025	8.990	45,580		292,336
100210832	HAMDEN	CT		05/15/2025	9.990	86,522		397,410
100210833	WARRENSBURG	MO		05/15/2025	9.990	50,291		340,000
100210834	SEATTLE	WA		05/15/2025	8.625	58,439		1,275,000
100210835	MEDINA	OH		05/15/2025	8.625	116,303		510,542
100210836	DELAWARE	OH		05/15/2025	9.625	53,878		439,210
100210837	KEYPORT	NJ		05/15/2025	7.875	103,370		481,672
100210838	COLUMBUS	GA		05/15/2025	10.500	32,434		177,000
100210839	ASPERS	PA		05/15/2025	9.625	27,038		267,122
100210840	ST. CLOUD	FL		05/15/2025	10.000	43,299		369,477
100210841	RIDGECREST	CA		05/15/2025	11.375	42,946		311,141
100210842	LECANTO	FL		05/15/2025	8.990	47,492		240,715
100210843	CLEVELAND	OH		05/15/2025	10.490	54,081		345,000
100210844	PASADENA	CA		05/15/2025	8.990	64,043		1,191,346
100210846	SPOKANE	WA		05/15/2025	10.250	84,654		335,000
100210848	DEATSVILLE	AL		05/15/2025	8.750	50,969		460,000
100210849	HYNDMAN	PA		05/15/2025	9.750	50,830		330,000
100210850	SARASOTA	FL		05/15/2025	8.250	50,217		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210851	SANDY	UT		05/15/2025	8.250	237,100		704,218
100210853	RENO	NV		05/15/2025	8.500	63,161		491,482
100210854	PAGE	AZ		05/15/2025	9.875	58,942		370,000
100210855	HOUSTON	TX		05/15/2025	9.500	134,969		269,000
100210856	THE COLONY	TX		05/15/2025	8.625	211,430		1,100,000
100210857	HAYMARKET	VA		05/15/2025	8.750	132,615		849,875
100210858	BEAVERTON	OR		05/15/2025	8.990	122,765		512,530
100210859	ANSLEY	NE		05/15/2025	10.375	27,040		119,500
100210860	MONROE	GA		05/15/2025	8.500	52,580		250,222
100210861	LAUREL	MD		05/15/2025	10.875	81,120		433,652
100210862	PALMERTON	PA		05/15/2025	9.750	50,664		217,000
100210863	GENOA	NE		05/15/2025	11.375	27,045		290,000
100210864	ORANGE	VA		05/15/2025	8.990	49,395		297,398
100210865	NORFOLK	VA		05/15/2025	8.250	113,175		361,219
100210866	LEESBURG	VA		05/15/2025	8.750	196,193		934,773
100210867	CLEVELAND	GA		05/15/2025	9.625	81,109		320,115
100210868	DITTMER	MO		05/15/2025	11.375	26,808		135,000
100210869	MANCHESTER	OH		05/15/2025	10.490	28,663		120,000
100210870	WILLARDS	MD		05/15/2025	9.625	27,038		271,306
100210872	ORANGE PARK	FL		05/15/2025	8.750	143,312		665,056
100210873	TAMPA	FL		05/15/2025	8.375	31,500		630,000
100210874	MCKINNEY	TX		05/15/2025	8.625	42,246		689,000
100210875	NORTH EAST	PA		05/15/2025	10.375	33,487		348,897
100210876	ODENTON	MD		05/15/2025	8.750	32,895		354,000
100210878	OCEAN PINES	MD		05/15/2025	8.875	37,175		255,000
100210879	FLOWER MOUND	TX		05/15/2025	7.875	258,314		950,000
100210880	SHIPPENSBURG	PA		05/15/2025	8.875	47,884		325,879
100210881	POWHATAN	VA		05/15/2025	7.750	128,645		800,000
100210882	TOANO	VA		05/15/2025	9.125	57,377		464,357
100210883	WEST ALLIS	WI		05/15/2025	8.625	52,891		306,994
100210884	LAS VEGAS	NV		05/15/2025	11.375	27,900		633,830
100210885	SIMPSONVILLE	SC		05/15/2025	8.625	34,061		720,045
100210886	ETNA	OH		05/15/2025	10.750	75,716		281,644
100210887	PLEASANT HILL	IA		05/15/2025	9.875	30,283		225,432
100210888	HOT SPRINGS NATIONAL PARK	AR		05/15/2025	9.125	30,149		515,000
100210889	ZENDA	WI		05/15/2025	9.750	28,119		300,000
100210890	EL PASO	TX		05/15/2025	9.500	134,975		474,000
100210891	LAGUNA NIGUEL	CA		05/15/2025	8.990	58,706		1,215,186
100210892	NEVADA	TX		05/15/2025	8.750	58,280		520,000
100210893	LAKE CITY	SC		05/15/2025	9.250	53,677		216,000
100210895	WAIKOLOA	HI		05/15/2025	8.500	31,616		550,000
100210896	HOLLAND	MA		05/15/2025	10.490	68,142		383,866
100210897	SHERIDAN	OR		05/15/2025	7.875	164,481		364,885
100210898	AUBREY	TX		05/15/2025	9.625	68,655		440,000
100210900	KINGMAN	AZ		05/15/2025	7.875	41,346		246,814
100210901	LINTON HALL	VA		05/15/2025	9.500	26,994		772,206
100210902	LAS VEGAS	NV		05/15/2025	8.875	113,933		388,065
100210903	WACO	TX		05/15/2025	9.000	80,041		380,000
100210905	LAKE STEVENS	WA		05/15/2025	9.250	37,613		750,000
100210906	MCKEESPORT	PA		05/15/2025	10.990	31,369		133,560
100210907	AUXVASSE	MO		05/15/2025	9.750	41,100		181,000
100210908	CHESNEE	SC		05/15/2025	10.490	64,897		394,490
100210909	BURIEN	WA		05/15/2025	8.990	90,113		588,592
100210910	TOBYHANNA	PA		05/15/2025	9.990	42,660		237,448
100210911	CROWLEY	TX		05/15/2025	8.875	44,693		307,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210912	OAKHURST	CA		05/15/2025	9.990	63,810		450,000
100210913	CEDAR HILL	MO		05/15/2025	10.490	77,876		349,223
100210914	BAINBRIDGE	GA		05/15/2025	8.990	53,360		395,000
100210915	PHOENIX	AZ		05/15/2025	7.000	50,270		970,000
100210917	KAYSVILLE	UT		05/15/2025	7.250	159,322		550,463
100210918	PORT ST. LUCIE	FL		05/15/2025	8.990	34,048		544,843
100210919	ELLENWOOD	GA		05/15/2025	8.250	52,307		281,191
100210920	PHOENIX	AZ		05/15/2025	8.625	211,366		875,000
100210921	TUCSON	AZ		05/15/2025	9.125	96,386		261,459
100210922	CANTON	GA		05/15/2025	9.375	107,685		527,565
100210923	SACRAMENTO	CA		05/15/2025	7.750	49,395		445,000
100210924	ACWORTH	GA		05/15/2025	10.625	57,255		355,361
100210925	BRINNON	WA		05/15/2025	9.500	63,730		419,149
100210927	KILLEEN	TX		05/15/2025	9.125	61,074		270,000
100210928	DELTONA	FL		05/15/2025	9.125	101,399		331,247
100210929	LOS ALAMITOS	CA		05/15/2025	8.125	239,637		1,536,303
100210930	WOODBRIDGE	VA		05/15/2025	9.375	60,312		398,106
100210931	EAGLE MOUNTAIN	UT		05/15/2025	8.875	106,417		442,718
100210932	DORAL	FL		05/15/2025	9.250	32,738		637,195
100210933	FAIRFAX STATION	VA		05/15/2025	7.500	224,346		1,379,445
100210934	MONTPELIER	VA		05/15/2025	9.875	27,039		620,000
100210935	CENTENNIAL	CO		05/15/2025	7.875	54,788		501,958
100210936	WEST NEWTON	PA		05/15/2025	10.000	50,578		405,000
100210938	DUCK CREEK VILLAGE	UT		05/15/2025	9.750	71,048		365,000
100210939	HELENA	AL		05/15/2025	9.375	68,904		290,841
100210940	SALINAS	CA		05/15/2025	9.250	32,224		679,744
100210941	DUNCAN	SC		05/15/2025	10.990	32,452		237,578
100210942	AUBREY	TX		05/15/2025	8.500	57,949		620,000
100210944	BROCKTON	MA		05/15/2025	9.125	154,210		439,292
100210945	LAS VEGAS	NV		05/15/2025	10.250	81,659		705,438
100210946	KEWASKUM	WI		05/15/2025	9.125	113,207		416,422
100210947	VINELAND	NJ		05/15/2025	9.250	35,431		262,000
100210948	ANTIOCH	IL		05/15/2025	8.500	51,187		380,000
100210949	DALLAS	GA		05/15/2025	11.375	68,962		277,288
100210950	VIRGINIA BEACH	VA		05/15/2025	8.125	55,229		481,704
100210951	TACOMA	WA		05/15/2025	9.750	81,111		464,065
100210952	LEBANON	MO		05/15/2025	10.490	34,612		230,000
100210953	GORHAM	ME		05/15/2025	7.750	108,054		499,576
100210954	CHARLOTTE HALL	MD		05/15/2025	8.990	42,683		458,940
100210955	HILLIARD	FL		05/15/2025	10.375	32,448		230,418
100210956	RANCHO CORDOVA	CA		05/15/2025	8.875	146,827		444,962
100210957	ASHBURN	VA		05/15/2025	8.000	77,844		697,478
100210958	LITTLE RIVER	SC		05/15/2025	8.250	62,664		401,090
100210959	PALM COAST	FL		05/15/2025	11.375	27,045		456,950
100210960	PHOENIX	AZ		05/15/2025	8.875	42,516		446,875
100210961	WOODSTOCK	VA		05/15/2025	8.990	52,417		301,916
100210962	UPPER MARLBORO	MD		05/15/2025	9.250	128,839		826,543
100210963	PORT ST. LUCIE	FL		05/15/2025	7.625	122,938		280,553
100210964	MELISSA	TX		05/15/2025	8.990	85,353		519,000
100210965	VANCOUVER	WA		05/15/2025	9.875	27,039		523,362
100210966	HENDERSON	NV		05/15/2025	9.990	78,951		541,833
100210967	STAMFORD	CT		05/15/2025	10.990	35,155		339,981
100210969	BEEVILLE	TX		05/15/2025	8.750	44,723		179,000
100210970	AKRON	OH		05/15/2025	8.625	58,558		337,090
100210971	MOUNTAIN GROVE	MO		05/15/2025	10.625	27,028		222,200

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100210972	STONECREST	GA		05/15/2025	8.875	67,029		651,151
100210973	BARBOURSVILLE	VA		05/15/2025	8.125	88,581		764,000
100210974	NEWARK	DE		05/15/2025	8.000	51,888		341,471
100210975	BRIDGEWATER	NJ		05/15/2025	8.990	50,158		525,599
100210976	SCOTTSDALE	AZ		05/15/2025	7.750	228,712		1,031,737
100210977	GLEN ALLEN	VA		05/15/2025	8.875	121,311		912,997
100210978	GARLAND	TX		05/15/2025	8.750	117,190		360,000
100210980	HIGHLAND	CA		05/15/2025	8.990	60,841		516,100
100210981	MANCHESTER	NH		05/15/2025	9.375	91,532		475,000
100210982	LOGANVILLE	GA		05/15/2025	9.990	81,086		479,555
100210983	JACKSONVILLE	FL		05/15/2025	8.750	63,696		301,431
100210984	ALBUQUERQUE	NM		05/15/2025	8.000	103,782		512,440
100210985	NEWPORT	KY		05/15/2025	9.625	29,199		215,000
100210986	WEYERS CAVE	VA		05/15/2025	8.875	82,854		370,000
100210987	SAN DIMAS	CA		05/15/2025	9.875	79,950		740,574
100210988	WAYNESBORO	VA		05/15/2025	9.625	54,122		286,818
100210989	AMISSVILLE	VA		05/15/2025	8.990	144,102		782,823
100210990	KINGSBURG	CA		05/15/2025	8.990	42,678		391,592
100210991	FATE	TX		05/15/2025	8.625	40,694		286,000
100210992	SCOTCH PLAINS	NJ		05/15/2025	8.500	158,176		731,992
100210993	READING	PA		05/15/2025	10.000	48,993		220,000
100210994	LAS VEGAS	NV		05/15/2025	8.875	95,447		602,086
100210995	MARLTON	NJ		05/15/2025	9.500	70,247		414,891
100210996	HILO	HI		05/15/2025	9.875	81,113		505,325
100210997	BLOOMING GROVE	TX		05/15/2025	8.990	26,469		140,000
100210998	FONTANA	CA		05/15/2025	9.125	26,712		517,307
100210999	ASHLAND	MO		05/15/2025	11.250	30,018		296,094
100211000	EXETER	CA		05/15/2025	9.990	54,070		313,913
100211001	NORTH READING	MA		05/15/2025	8.750	94,227		845,420
100211002	MONTGOMERY	AL		05/15/2025	9.375	34,455		124,765
100211003	HUDSON	OH		05/15/2025	9.125	81,352		377,436
100211004	LIVINGSTON	NJ		05/15/2025	8.375	104,985		619,254
100211005	LEAWOOD	KS		05/15/2025	8.500	210,767		884,200
100211006	LAYTON	UT		05/15/2025	8.500	189,646		742,032
100211008	RADCLIFF	KY		05/15/2025	10.000	67,961		198,189
100211009	MADRAS	OR		05/15/2025	8.375	66,143		298,398
100211010	PILOT ROCK	OR		05/15/2025	9.500	37,787		390,000
100211011	GOOSE CREEK	SC		05/15/2025	8.375	55,166		232,360
100211013	LA HABRA	CA		05/15/2025	8.750	31,848		518,675
100211014	ELLENWOOD	GA		05/15/2025	9.990	50,876		372,146
100211015	CRESTVIEW	FL		05/15/2025	10.250	61,650		336,607
100211016	CAVE SPRINGS	AR		05/15/2025	8.625	52,869		557,716
100211017	THORNDALE	TX		05/15/2025	8.875	162,741		642,000
100211018	CANAAN	ME		05/15/2025	10.250	27,040		500,000
100211020	KISSIMMEE	FL		05/15/2025	10.250	112,094		385,000
100211021	HOWARD	PA		05/15/2025	10.125	34,556		334,000
100211022	TITUSVILLE	FL		05/15/2025	9.125	35,323		209,901
100211025	TEANECK	NJ		05/15/2025	9.750	27,038		745,207
100211026	JEROME	MO		05/15/2025	8.750	53,025		193,000
100211027	MIDDLETOWN	DE		05/15/2025	8.500	69,059		667,867
100211028	MORENO VALLEY	CA		05/15/2025	9.250	37,462		661,491
100211029	HUMBLE	TX		05/15/2025	9.250	99,896		290,000
100211030	MARION	MA		05/15/2025	7.990	108,931		572,550
100211032	CHESTERFIELD	MO		05/15/2025	8.875	31,923		551,311
100211033	MCHENRY	IL		05/15/2025	9.875	27,608		263,957

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211034	SURFSIDE BEACH	SC		05/15/2025	9.990	64,892		450,604
100211035	JANESVILLE	IA		05/15/2025	9.990	29,201		169,282
100211037	BOWLING GREEN	MO		05/15/2025	9.500	64,774		205,500
100211038	RAMONA	CA		05/15/2025	8.375	157,516		883,384
100211039	LAVACA	AR		05/15/2025	10.750	83,288		308,352
100211040	ACWORTH	GA		05/15/2025	10.500	111,819		440,000
100211041	GRAYSLAKE	IL		05/15/2025	8.875	91,193		403,522
100211042	ARVADA	CO		05/15/2025	9.125	147,748		659,198
100211043	BATON ROUGE	LA		05/15/2025	10.250	59,487		295,035
100211044	VILLA GROVE	IL		05/15/2025	9.625	53,348		263,489
100211045	BEAR	DE		05/15/2025	8.625	80,417		332,027
100211046	ALEXANDRIA	VA		05/15/2025	10.125	86,524		1,490,724
100211047	YUMA	AZ		05/15/2025	9.875	27,039		229,353
100211048	POUND	WI		05/15/2025	9.250	35,455		149,000
100211049	HEATH SPRINGS	SC		05/15/2025	9.875	37,312		400,000
100211050	NEW CASTLE	VA		05/15/2025	10.750	30,287		285,000
100211051	TORRINGTON	WY		05/15/2025	9.250	114,322		439,789
100211052	DOWNINGTOWN	PA		05/15/2025	9.500	70,172		433,437
100211053	MIAMI	FL		05/15/2025	9.500	110,240		695,349
100211054	ALIQUIPPA	PA		05/15/2025	8.250	39,161		293,988
100211057	OWENS CROSS ROADS	AL		05/15/2025	8.500	84,263		345,000
100211058	GREELEY	CO		05/15/2025	11.375	118,933		410,000
100211059	MESQUITE	TX		05/15/2025	8.875	31,918		240,000
100211060	WELLINGTON	FL		05/15/2025	8.625	174,574		951,339
100211061	DAWSONVILLE	GA		05/15/2025	10.990	72,474		390,401
100211062	HERMISTON	OR		05/15/2025	10.490	32,448		282,362
100211063	OXFORD	OH		05/15/2025	8.750	112,012		426,123
100211064	ST. MARYS	GA		05/15/2025	8.875	49,998		378,235
100211065	HEPHZIBAH	GA		05/15/2025	9.990	39,476		166,487
100211066	AZLE	TX		05/15/2025	8.500	77,297		730,000
100211067	VAIL	AZ		05/15/2025	7.875	54,242		385,488
100211068	MOUNT WOLF	PA		05/15/2025	8.375	45,150		364,786
100211069	RANSON	WV		05/15/2025	8.750	35,833		308,000
100211070	BAKERSFIELD	CA		05/15/2025	9.875	81,114		652,489
100211071	PHARR	TX		05/15/2025	8.990	67,766		192,400
100211072	JACKSON	OH		05/15/2025	11.125	34,142		168,500
100211075	SALINAS	CA		05/15/2025	9.125	54,918		393,984
100211076	PLANTATION	FL		05/15/2025	7.875	161,554		1,090,000
100211077	WARD	ND		05/15/2025	7.990	62,315		404,672
100211078	COTTAGE GROVE	OR		05/15/2025	9.375	57,071		370,770
100211080	ALTOONA	PA		05/15/2025	7.500	81,576		310,000
100211081	BROUSSARD	LA		05/15/2025	10.875	39,481		305,495
100211082	WESLEY CHAPEL	FL		05/15/2025	8.500	126,446		975,000
100211083	KILLEEN	TX		05/15/2025	8.990	52,348		210,000
100211085	LEXINGTON	KY		05/15/2025	9.990	64,763		380,000
100211086	COLUMBUS	GA		05/15/2025	10.375	27,041		204,161
100211087	MOBILE	AL		05/15/2025	9.500	44,507		181,910
100211088	COLUMBIA	PA		05/15/2025	9.750	32,444		245,698
100211089	DOUGLASVILLE	GA		05/15/2025	10.990	27,800		288,386
100211090	ST. JOHNS	FL		05/15/2025	9.750	59,481		571,171
100211091	SAN DIEGO	CA		05/15/2025	8.000	207,205		1,486,461
100211092	NEWTON	AL		05/15/2025	9.250	46,161		487,670
100211093	CORNELIUS	OR		05/15/2025	8.625	80,385		577,755
100211095	HENDERSON	NV		05/15/2025	9.500	118,839		955,883
100211096	POTTSTOWN	PA		05/15/2025	10.990	33,533		272,558

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211097	ESCALON	CA		05/15/2025	8.990	106,792		541,395
100211098	EAST HELENA	MT		05/15/2025	8.990	34,146		363,820
100211100	HAGERSTOWN	MD		05/15/2025	10.490	27,395		175,000
100211101	MOUNT JOY	PA		05/15/2025	10.375	32,448		257,940
100211102	FRANKLIN	WI		05/15/2025	10.490	26,770		265,000
100211103	TROUTVILLE	VA		05/15/2025	10.375	70,297		377,000
100211104	BARTLETT	IL		05/15/2025	8.125	81,374		396,762
100211105	PHOENIX	AZ		05/15/2025	10.990	86,536		524,084
100211107	OLD TOWN	ME		05/15/2025	10.375	64,951		342,000
100211108	LAS VEGAS	NV		05/15/2025	9.000	53,363		358,649
100211109	CLOVIS	CA		05/15/2025	9.990	40,519		383,951
100211110	FAIRFAX	VA		05/15/2025	7.250	216,118		967,137
100211111	CHEYENNE	WY		05/15/2025	7.500	152,945		689,242
100211112	BUCKEYE	AZ		05/15/2025	8.625	56,032		420,132
100211114	WILMINGTON	DE		05/15/2025	9.250	39,196		254,797
100211115	NIXA	MO		05/15/2025	9.990	91,930		285,000
100211116	NORTHAMPTON	PA		05/15/2025	9.990	43,261		312,438
100211117	TUCSON	AZ		05/15/2025	9.375	43,045		319,391
100211118	MEDINA	OH		05/15/2025	7.875	75,453		407,335
100211119	ALBUQUERQUE	NM		05/15/2025	9.250	59,026		442,750
100211120	FONTANA	CA		05/15/2025	10.625	75,880		540,348
100211121	PARMA	OH		05/15/2025	9.500	32,367		224,199
100211122	EL PASO	TX		05/15/2025	8.990	60,606		236,000
100211123	PHOENIX	AZ		05/15/2025	8.000	57,040		577,436
100211124	MAPLE VALLEY	WA		05/15/2025	8.500	162,392		857,775
100211125	ANDALUSIA	AL		05/15/2025	8.990	48,023		304,000
100211127	GROVE CITY	OH		05/15/2025	9.875	28,487		252,365
100211129	LINCOLN	CA		05/15/2025	9.750	81,184		657,284
100211130	PRINEVILLE	OR		05/15/2025	9.875	86,520		433,311
100211131	FAIRVIEW HEIGHTS	IL		05/15/2025	9.990	17,922		154,594
100211132	HACKENSACK	NJ		05/15/2025	7.750	226,072		497,134
100211133	WEST PALM BEACH	FL		05/15/2025	8.500	49,504		432,561
100211136	HENDERSON	NV		05/15/2025	8.375	52,495		537,332
100211137	FORT MYERS	FL		05/15/2025	10.490	86,529		474,172
100211140	PITTSBURG	CA		05/15/2025	8.250	140,117		605,000
100211141	LEVITTOWN	PA		05/15/2025	9.750	86,518		398,262
100211143	DENHAM	LA		05/15/2025	11.250	30,940		275,000
100211144	LEANDER	TX		05/15/2025	7.875	103,350		800,000
100211145	MERRIMACK	NH		05/15/2025	11.250	32,993		522,970
100211146	ATLANTA	GA		05/15/2025	9.125	92,157		571,000
100211147	ELLENSBURG	WA		05/15/2025	10.375	84,364		370,587
100211148	UPLAND	CA		05/15/2025	9.750	32,473		514,904
100211151	GLEN ALLEN	VA		05/15/2025	10.250	60,893		557,064
100211152	BARTLESVILLE	OK		05/15/2025	10.990	28,838		167,535
100211154	NEW ORLEANS	LA		05/15/2025	8.990	170,760		698,000
100211155	SPARKS	NV		05/15/2025	8.250	55,540		402,422
100211156	CUMMING	GA		05/15/2025	9.000	170,933		595,873
100211157	ROGERS	AR		05/15/2025	8.990	227,167		650,000
100211160	PINE GROVE	CA		05/15/2025	9.750	108,148		650,000
100211161	YUMA	AZ		05/15/2025	9.990	33,199		628,331
100211162	LITTLETON	CO		05/15/2025	8.625	60,849		402,397
100211163	HENDERSON	NV		05/15/2025	10.125	50,652		433,198
100211164	CUMMING	GA		05/15/2025	8.750	225,457		765,295
100211165	MESA	AZ		05/15/2025	10.375	64,896		403,777
100211166	LAWTON	OK		05/15/2025	10.375	31,366		131,244

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211167	LE CLAIRE	IA		05/15/2025	9.875	54,075		379,070
100211169	TIJERAS	NM		05/15/2025	9.750	74,358		368,000
100211170	MOUNT ORAB	OH		05/15/2025	10.375	68,681		249,420
100211171	MOSELEY	VA		05/15/2025	10.375	81,120		680,500
100211172	CHESTERFIELD	VA		05/15/2025	8.990	70,094		468,213
100211173	RAMONA	CA		05/15/2025	8.375	262,703		995,000
100211174	BALDWIN CITY	KS		05/15/2025	9.125	58,881		247,993
100211175	HENDERSON	NV		05/15/2025	10.875	61,331		592,804
100211177	PARSIPPANY	NJ		05/15/2025	7.750	205,497		937,713
100211178	BASTROP	TX		05/15/2025	8.625	78,343		582,000
100211179	AVENEL	NJ		05/15/2025	10.490	101,757		870,000
100211180	CINNAMINSON	NJ		05/15/2025	9.990	134,109		355,000
100211181	RAVENNA	OH		05/15/2025	8.500	42,081		315,000
100211182	PRINCETON	TX		05/15/2025	8.375	131,239		715,000
100211183	MONSON	MA		05/15/2025	8.625	79,283		357,049
100211184	LONGVIEW	WA		05/15/2025	9.375	57,057		490,000
100211185	CHAMPAIGN	IL		05/15/2025	9.990	53,902		192,380
100211186	HURRICANE	UT		05/15/2025	7.990	88,285		631,397
100211187	MOUNTAIN HOME	ID		05/15/2025	8.875	45,754		256,258
100211190	WALNUT CREEK	CA		05/15/2025	7.375	169,030		1,866,188
100211192	WASHINGTON	DC		05/15/2025	9.375	199,710		715,227
100211194	CADDO VALLEY	AR		05/15/2025	9.250	53,668		179,829
100211195	FREDERICK	MD		05/15/2025	8.625	63,442		507,000
100211196	LAS VEGAS	NV		05/15/2025	8.500	215,090		933,957
100211197	ELSMERE	KY		05/15/2025	8.750	68,943		238,000
100211198	KANSAS CITY	MO		05/15/2025	9.990	32,435		220,000
100211200	ALAMOGORDO	NM		05/15/2025	9.750	32,444		247,642
100211201	BIRMINGHAM	AL		05/15/2025	9.625	43,257		429,469
100211203	NORFOLK	VA		05/15/2025	9.250	80,493		330,137
100211204	NEW MARKET	MD		05/15/2025	8.990	133,367		516,999
100211205	ELKTON	KY		05/15/2025	9.625	29,740		250,000
100211206	ALBUQUERQUE	NM		05/15/2025	8.625	52,849		260,000
100211207	POCATELLO	ID		05/15/2025	11.375	65,690		236,189
100211209	KENNEWICK	WA		05/15/2025	8.500	42,153		406,381
100211210	MILLBROOK	AL		05/15/2025	9.990	64,889		327,150
100211211	SPRING	TX		05/15/2025	8.375	41,890		295,000
100211212	ORLANDO	FL		05/15/2025	7.875	258,645		1,650,000
100211214	FAYETTEVILLE	AR		05/15/2025	8.990	55,483		279,602
100211215	DOVER	OH		05/15/2025	9.625	46,503		289,000
100211216	TULARE	CA		05/15/2025	9.375	53,819		332,755
100211217	EULESS	TX		05/15/2025	8.990	53,351		335,000
100211218	HENDERSON	NV		05/15/2025	8.500	93,737		478,011
100211219	AVONDALE	AZ		05/15/2025	8.375	57,753		434,688
100211220	HOLIDAY	FL		05/15/2025	11.375	31,371		204,603
100211223	GREER	SC		05/15/2025	9.500	53,976		357,410
100211224	SACRAMENTO	CA		05/15/2025	9.125	52,350		477,684
100211225	CROYDON	PA		05/15/2025	9.875	40,340		390,039
100211226	LAS VEGAS	NV		05/15/2025	8.990	160,018		716,009
100211227	SAN BERNARDINO	CA		05/15/2025	9.500	52,301		454,518
100211228	ANTELOPE	CA		05/15/2025	8.125	84,396		596,465
100211229	CAPE CORAL	FL		05/15/2025	10.750	26,999		287,464
100211231	LOS RANCHOS	NM		05/15/2025	7.625	153,673		698,862
100211232	CARROLLTON	GA		05/15/2025	9.375	134,551		401,090
100211233	OMAHA	NE		05/15/2025	7.875	46,277		235,174
100211234	MOSES LAKE	WA		05/15/2025	9.500	45,276		403,559

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211235	PITTSBURGH	PA		05/15/2025	10.490	37,857		235,071
100211236	INDEPENDENCE	KY		05/15/2025	7.875	51,635		326,602
100211237	WEST VALLEY	UT		05/15/2025	8.500	105,345		382,410
100211238	HAHIRA	GA		05/15/2025	8.375	50,395		220,184
100211239	SYRACUSE	UT		05/15/2025	7.500	183,566		525,381
100211240	SPRINGVILLE	UT		05/15/2025	7.375	101,593		644,696
100211241	KENT	WA		05/15/2025	9.750	108,245		687,898
100211242	BEND	OR		05/15/2025	8.250	183,062		1,038,244
100211243	JACKSONVILLE	FL		05/15/2025	8.125	145,868		512,699
100211244	BELLEVUE	NE		05/15/2025	10.500	45,428		320,343
100211245	DULUTH	GA		05/15/2025	8.375	52,499		455,748
100211246	DAHLONEGA	GA		05/15/2025	10.125	64,893		379,624
100211248	CHELSEA	AL		05/15/2025	9.625	123,827		415,181
100211249	GRANBURY	TX		05/15/2025	8.375	104,969		365,000
100211252	FERNANDINA BEACH	FL		05/15/2025	8.750	159,064		553,845
100211253	TAMPA	FL		05/15/2025	8.000	166,036		746,502
100211254	ELLICOTT CITY	MD		05/15/2025	8.875	265,942		718,019
100211257	KANSAS CITY	MO		05/15/2025	9.990	38,935		284,777
100211258	FRAMINGHAM	MA		05/15/2025	8.250	103,549		547,025
100211259	SPRINGFIELD	MO		05/15/2025	9.990	27,039		683,733
100211261	FEDERAL WAY	WA		05/15/2025	8.750	106,161		655,100
100211262	WALLA WALLA	WA		05/15/2025	10.490	41,136		231,501
100211263	GILBERTSVILLE	PA		05/15/2025	10.250	70,362		505,046
100211264	LEHIGH ACRES	FL		05/15/2025	9.125	55,668		413,831
100211265	LAWRENCEVILLE	GA		05/15/2025	9.000	106,496		554,127
100211266	CONROE	TX		05/15/2025	8.750	37,984		298,000
100211267	GLENDORA	CA		05/15/2025	8.750	31,823		913,786
100211268	TAYLORS	SC		05/15/2025	8.990	96,009		427,946
100211269	ISSAQUAH	WA		05/15/2025	8.875	143,754		887,033
100211270	LAS VEGAS	NV		05/15/2025	7.250	104,244		577,000
100211271	KENNESAW	GA		05/15/2025	8.375	52,467		384,208
100211272	LEVITTOWN	PA		05/15/2025	8.625	110,931		616,074
100211273	HOLLISTER	CA		05/15/2025	8.750	79,541		782,585
100211274	WAYNESBORO	PA		05/15/2025	10.990	27,044		255,000
100211275	BELVIDERE	NJ		05/15/2025	8.990	106,671		482,578
100211276	BELTSVILLE	MD		05/15/2025	8.000	111,033		528,687
100211277	DOTHAN	AL		05/15/2025	9.875	38,795		218,070
100211278	LAS VEGAS	NV		05/15/2025	7.625	51,206		526,675
100211279	MAYVILLE	WI		05/15/2025	10.990	41,646		224,883
100211282	NICEVILLE	FL		05/15/2025	8.375	131,214		773,865
100211283	PHOENIX	MD		05/15/2025	8.625	79,301		763,271
100211284	CALLAHAN	FL		05/15/2025	8.625	31,712		547,869
100211285	JASPER	GA		05/15/2025	9.250	85,901		480,000
100211286	INMAN	SC		05/15/2025	8.125	46,868		294,087
100211287	MOUNT AIRY	MD		05/15/2025	8.875	63,779		643,383
100211288	PHOENIX	AZ		05/15/2025	7.875	154,987		680,285
100211289	ELLICOTT CITY	MD		05/15/2025	10.250	69,761		1,280,999
100211291	LAGUNA NIGUEL	CA		05/15/2025	9.750	270,611		1,181,063
100211292	NORTH LAS VEGAS	NV		05/15/2025	8.500	105,339		492,990
100211293	BUNKER HILL	WV		05/15/2025	7.875	34,105		347,413
100211294	HILLIARD	FL		05/15/2025	8.990	35,210		311,979
100211295	HENDERSON	NV		05/15/2025	9.375	67,827		632,374
100211297	VANCOUVER	WA		05/15/2025	9.375	42,656		714,201
100211298	BOUNTIFUL	UT		05/15/2025	8.250	56,485		521,700
100211300	DAHLONEGA	GA		05/15/2025	8.500	42,146		291,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211301	ROSEVILLE	CA		05/15/2025	10.490	34,612		586,992
100211302	ENCINITAS	CA		05/15/2025	8.990	53,396		1,395,450
100211303	GLEN ALLEN	VA		05/15/2025	8.000	51,888		500,207
100211304	DUXBURY	MA		05/15/2025	8.250	230,332		1,203,840
100211306	GREEN BAY	WI		05/15/2025	9.875	89,765		374,900
100211307	MURRIETA	CA		05/15/2025	8.250	156,847		725,236
100211308	LOS ANGELES	CA		05/15/2025	8.990	80,111		706,152
100211309	TENINO	WA		05/15/2025	8.000	59,364		349,634
100211310	PLEASANT PRAIRIE	WI		05/15/2025	8.990	60,820		509,666
100211311	LAKE WORTH	FL		05/15/2025	10.500	32,449		577,808
100211312	MICKLETON	NJ		05/15/2025	8.990	149,142		538,171
100211313	TUCKERTON	NJ		05/15/2025	8.375	115,444		489,206
100211314	BRICK TOWNSHIP	NJ		05/15/2025	10.750	70,308		593,528
100211315	SPRINGFIELD	MO		05/15/2025	10.490	32,340		291,040
100211316	FREDERICK	MD		05/15/2025	8.990	104,554		443,185
100211318	WOODBRIDGE	VA		05/15/2025	8.875	87,275		557,791
100211319	IRONTON	OH		05/15/2025	10.990	29,206		160,000
100211320	SUGAR HILL	GA		05/15/2025	8.750	127,291		749,027
100211321	CHARLOTTESVILLE	VA		05/15/2025	8.500	262,288		715,217
100211322	CINCINNATI	OH		05/15/2025	8.875	39,380		234,909
100211323	RICHLAND	WA		05/15/2025	8.625	112,012		663,333
100211325	HOMESTEAD	FL		05/15/2025	10.490	81,121		875,000
100211326	NORTHAMPTON	MA		05/15/2025	10.250	30,392		691,444
100211327	SUMMERVILLE	SC		05/15/2025	9.990	35,056		325,040
100211328	WHITE ROCK	NM		05/15/2025	7.875	129,182		878,366
100211329	WORTHINGTON	OH		05/15/2025	9.990	70,295		575,000
100211330	BENTONVILLE	AR		05/15/2025	9.000	129,120		373,466
100211331	CHESAPEAKE	VA		05/15/2025	9.250	57,959		278,099
100211332	WHITTIER	CA		05/15/2025	9.875	27,039		872,669
100211333	SUNRISE	FL		05/15/2025	9.990	63,810		555,349
100211334	FELTON	DE		05/15/2025	7.000	149,883		445,409
100211335	STROUDSBURG	PA		05/15/2025	9.250	88,018		318,445
100211336	SALT LAKE CITY	UT		05/15/2025	8.125	36,472		631,951
100211337	ACWORTH	GA		05/15/2025	9.500	67,919		421,306
100211338	SPRINGFIELD	VA		05/15/2025	7.750	54,476		606,897
100211339	STERLINGTON	LA		05/15/2025	9.990	26,943		242,257
100211342	SEBASTIAN	FL		05/15/2025	9.375	46,608		389,003
100211343	HUNTSVILLE	AL		05/15/2025	8.990	69,361		268,837
100211344	AIRWAY HEIGHTS	WA		05/15/2025	8.250	54,389		382,480
100211345	WILLIAMSTOWN	NJ		05/15/2025	9.250	61,196		388,745
100211346	CLACKAMAS	OR		05/15/2025	7.990	149,494		699,571
100211347	TRACY	CA		05/15/2025	8.500	110,612		1,076,812
100211349	ANTIOCH	CA		05/15/2025	8.500	52,675		343,006
100211351	PASCO	WA		05/15/2025	8.250	104,581		388,778
100211352	NORTH LAS VEGAS	NV		05/15/2025	8.750	127,266		494,068
100211354	PANAMA CITY BEACH	FL		05/15/2025	10.990	64,902		415,276
100211355	KENNEWICK	WA		05/15/2025	8.500	55,892		388,750
100211356	EAST WINDSOR	NJ		05/15/2025	7.500	117,247		526,876
100211357	YUMA	AZ		05/15/2025	10.990	26,944		427,182
100211358	COLUMBIA	SC		05/15/2025	9.990	47,877		282,347
100211360	PHOENIX	AZ		05/15/2025	8.375	52,487		460,945
100211361	WILLISTON	FL		05/15/2025	7.875	77,214		230,000
100211362	HUACHUCA CITY	AZ		05/15/2025	8.990	63,936		319,000
100211364	ERIE	CO		05/15/2025	10.250	81,030		766,833
100211365	ORLANDO	FL		05/15/2025	8.875	149,085		585,278

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211366	PLYMOUTH MEETING	PA		05/15/2025	8.990	68,275		465,772
100211368	COVINGTON	LA		05/15/2025	8.875	45,103		369,285
100211369	MANTECA	CA		05/15/2025	7.875	61,556		585,924
100211371	TOWNSEND	DE		05/15/2025	7.990	171,314		550,696
100211372	GOLETA	CA		05/15/2025	7.750	256,238		1,574,951
100211373	SANTA CRUZ	CA		05/15/2025	7.000	250,923		1,514,000
100211374	DAVENPORT	IA		05/15/2025	8.750	34,475		248,660
100211376	ALBUQUERQUE	NM		05/15/2025	9.375	60,317		269,719
100211377	COLUMBUS	OH		05/15/2025	8.000	55,936		323,498
100211378	STAFFORD SPRINGS	CT		05/15/2025	7.990	81,182		317,663
100211379	OZARK	AL		05/15/2025	9.875	60,238		222,761
100211380	GAITHERSBURG	MD		05/15/2025	8.500	104,955		539,560
100211381	LAKE PLACID	FL		05/15/2025	9.990	81,578		295,054
100211382	LITHONIA	GA		05/15/2025	10.125	54,078		305,334
100211383	MONETT	MO		05/15/2025	9.500	73,399		221,295
100211384	CENTRAL POINT	OR		05/15/2025	8.375	120,722		1,130,000
100211386	BROKEN ARROW	OK		05/15/2025	10.750	26,609		255,035
100211387	ORLANDO	FL		05/15/2025	8.990	95,804		455,737
100211388	MODESTO	CA		05/15/2025	8.250	104,583		594,269
100211389	NEW CASTLE	DE		05/15/2025	7.875	52,087		289,337
100211390	KINGMAN	AZ		05/15/2025	11.000	27,044		169,120
100211391	PATTERSON	CA		05/15/2025	8.500	148,504		444,922
100211392	LEMON GROVE	CA		05/15/2025	7.990	126,114		773,443
100211393	CASTAIC	CA		05/15/2025	7.875	77,510		823,898
100211394	HAMILTON	OH		05/15/2025	9.625	45,416		232,042
100211395	YULEE	FL		05/15/2025	8.990	53,514		389,928
100211397	MONROE	GA		05/15/2025	9.500	63,297		498,443
100211398	FAIRBURN	GA		05/15/2025	10.990	76,646		325,826
100211399	FREDERICK	MD		05/15/2025	10.490	81,121		362,439
100211401	MARIETTA	GA		05/15/2025	11.375	78,428		432,020
100211402	SPRINGFIELD	MO		05/15/2025	11.375	28,839		249,230
100211403	WALDORF	MD		05/15/2025	8.375	55,634		400,676
100211404	COLORADO SPRINGS	CO		05/15/2025	8.750	34,355		634,212
100211405	VANCOUVER	WA		05/15/2025	8.990	142,149		489,253
100211406	SALT LAKE CITY	UT		05/15/2025	8.000	51,886		465,191
100211407	LAYTON	UT		05/15/2025	7.500	40,792		452,246
100211408	TIMNATH	CO		05/15/2025	8.625	132,124		580,278
100211409	CHICO	CA		05/15/2025	9.990	68,133		500,980
100211410	RICHWOOD	OH		05/15/2025	10.375	44,988		295,356
100211411	BELLEVILLE	IL		05/15/2025	10.990	32,364		332,074
100211412	SHAWNEE	KS		05/15/2025	9.990	80,016		404,326
100211413	FORT LAUDERDALE	FL		05/16/2025	7.500	160,411		225,000
100211414	BRENTWOOD	TN		05/16/2025	7.875	887,997		1,420,000
100211415	PITTSBURGH	PA		05/16/2025	7.375	273,593		362,000
100211416	NEWCASTLE	CA		05/16/2025	7.125	307,831		1,350,000
100211417	WILMINGTON	MA		05/16/2025	7.375	264,998		555,000
100211418	SCOTTSDALE	AZ		05/16/2025	6.875	309,860		675,000
100211419	PORT SAINT LUCIE	FL		05/16/2025	7.375	131,094		410,000
100211420	CALABASAS	CA		05/16/2025	7.875	2,621,875		6,000,000
100211421	MIAMI	FL		05/16/2025	7.500	378,000		450,000
100211422	MIAMI	FL		05/16/2025	6.990	201,435		330,000
100211423	BEAVERTON	OR		05/16/2025	7.250	273,904		445,000
100211424	MIDDLEBURG	FL		05/16/2025	7.750	439,956		534,000
100211425	MONSEY	NY		05/16/2025	7.125	658,068		1,155,000
100211426	HOUSTON	TX		05/16/2025	6.875	293,816		436,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211427	PLEASNTON	CA		05/16/2025	6.875	2,039,544		3,050,000
100211428	OAKLAND	CA		05/16/2025	7.125	891,459		1,450,000
100211429	SEATTLE	WA		05/16/2025	7.625	333,649		440,000
100211430	SUGAR LAND	TX		05/16/2025	7.500	315,203		450,000
100211431	LAS VEGAS	NV		05/16/2025	7.125	281,147		363,000
100211432	BROOKLYN	NY		05/16/2025	7.250	1,132,627		2,700,000
100211433	AIRWAY HEIGHTS	WA		05/16/2025	7.500	364,864		503,000
100211434	NASHVILLE	TN		05/16/2025	7.375	405,098		489,000
100211435	DAVIE	FL		05/16/2025	7.750	333,760		448,000
100211436	GODLEY	TX		05/16/2025	7.500	112,941		160,000
100211437	BATON ROUGE	LA		05/16/2025	8.125	252,000		305,000
100211438	TAMPA	FL		05/16/2025	6.750	350,716		639,000
100211439	LOS ANGELES	CA		05/16/2025	7.250	308,383		750,000
100211440	PALM COAST	FL		05/16/2025	6.875	1,429,780		1,780,000
100211441	GILBERT	AZ		05/16/2025	7.125	2,679,478		3,450,000
100211442	LOS ANGELES	CA		05/16/2025	7.500	511,550		658,000
100211443	NEWNAN	GA		05/16/2025	7.500	299,301		365,000
100211444	ANAHEIM	CA		05/16/2025	6.875	1,031,759		1,300,000
100211445	WAXAHACHIE	TX		05/16/2025	6.750	189,358		385,000
100211446	ANDERSON	CA		05/16/2025	8.375	333,660		405,000
100211447	RENO	NV		05/16/2025	7.250	963,684		1,250,000
100211448	LAYTON	UT		05/16/2025	7.375	249,368		626,000
100211449	EASTVALE	CA		05/16/2025	6.875	901,540		1,450,000
100211450	ROCKWALL	TX		05/16/2025	6.375	244,090		345,000
100211451	KEY BISCAYNE	FL		05/16/2025	6.875	2,682,228		6,350,000
100211452	BRONX	NY		05/16/2025	7.000	624,157		925,000
100211453	MILWAUKIE	OR		05/16/2025	6.500	244,848		470,000
100211454	CHATTANOOGA	TN		05/16/2025	8.500	194,132		300,000
100211455	COLUMBUS	OH		05/16/2025	7.625	157,366		200,000
100211456	CHICAGO	IL		05/16/2025	6.750	480,500		608,000
100211457	POMONA	CA		05/16/2025	7.875	620,235		850,000
100211458	COOPER CITY	FL		05/16/2025	7.625	233,607		405,000
100211459	KAYSVILLE	UT		05/16/2025	9.375	293,300		507,000
100211460	FAYETTEVILLE	GA		05/16/2025	8.000	204,003		510,000
100211461	LAGUNA BEACH	CA		05/16/2025	7.250	479,308		865,000
100211462	VALRICO	FL		05/16/2025	6.875	186,677		339,000
100211463	LAS VEGAS	NV		05/16/2025	8.375	1,274,170		1,375,000
100211464	MORGAN HILL	CA		05/16/2025	7.250	621,597		900,000
100211465	OAKDALE	CA		05/16/2025	7.750	722,390		875,000
100211466	WHITTIER	CA		05/16/2025	7.375	806,418		975,000
100211467	FORT MYERS	FL		05/16/2025	6.875	1,567,061		2,200,000
100211468	MIAMI BEACH	FL		05/16/2025	7.500	5,043,750		9,000,000
100211469	LOS ANGELES	CA		05/16/2025	7.125	501,422		760,000
100211470	MOSS LANDING	CA		05/16/2025	7.625	530,494		925,000
100211471	HEMET	CA		05/16/2025	7.625	456,608		556,000
100211472	DENVER	CO		05/16/2025	6.875	421,273		535,000
100211473	NORCO	CA		05/16/2025	7.875	724,705		1,000,000
100211474	ATLANTA	GA		05/16/2025	6.875	476,792		727,000
100211475	LEBANON	TN		05/16/2025	7.500	399,124		489,800
100211476	VENICE	CA		05/16/2025	7.250	1,372,785		2,000,000
100211477	STANTON	CA		05/16/2025	7.125	686,593		841,000
100211478	FUQUAY VARINA	NC		05/16/2025	7.000	390,909		495,000
100211479	MURRIETA	CA		05/16/2025	7.625	951,991		1,420,000
100211480	BUCKEYE	AZ		05/16/2025	7.250	240,081		390,000
100211481	LOS ANGELES	CA		05/16/2025	7.125	402,256		705,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211482	ANAHEIM	CA		05/16/2025	7.875	1,094,605		1,450,000
100211483	CLIFTON	NJ		05/16/2025	7.375	487,315		610,000
100211484	COMPTON	CA		05/16/2025	8.250	330,159		582,000
100211485	BAKERSFIELD	CA		05/16/2025	6.875	164,779		390,000
100211486	LOS ANGELES	CA		05/16/2025	9.875	498,610		680,000
100211487	STANTON	CA		05/16/2025	8.250	633,138		775,000
100211488	SAN DIEGO	CA		05/16/2025	7.625	1,246,872		2,400,000
100211489	AUGUSTA	GA		05/16/2025	7.500	139,507		183,000
100211490	AUSTIN	TX		05/16/2025	6.875	352,624		460,000
100211491	AURORA	CO		05/16/2025	7.250	575,524		710,000
100211492	RALEIGH	NC		05/16/2025	6.875	249,122		333,000
100211493	GLENDORA	CA		05/16/2025	7.375	991,940		1,250,000
100211494	DURANGO	CO		05/16/2025	7.125	233,555		285,000
100211495	TUSTIN	CA		05/16/2025	7.250	449,094		562,000
100211496	ALBUQUERQUE	NM		05/16/2025	6.750	246,025		366,000
100211497	RICHMOND	TX		05/16/2025	6.875	267,886		365,000
100211498	BAKERSFIELD	CA		05/16/2025	7.125	236,622		316,000
100211499	RUNNING SPRINGS	CA		05/16/2025	7.125	298,573		364,900
100211500	THE SEA RANCH	CA		05/16/2025	7.750	1,161,084		1,350,000
100211501	SUGARLOAF	CA		05/16/2025	7.500	196,968		240,000
100211502	CLAYTON	NC		05/16/2025	7.375	327,459		380,000
100211503	PINON HILLS	CA		05/16/2025	6.875	397,126		570,000
100211504	IRVINE	CA		05/16/2025	7.375	2,787,928		3,650,000
100211505	LUBBOCK	TX		05/16/2025	7.375	119,397		157,000
100211506	ROWLETT	TX		05/16/2025	7.000	264,757		345,000
100211507	BOCA RATON	FL		05/16/2025	8.375	185,063		240,000
100211508	HEMET	CA		05/16/2025	7.750	502,521		650,000
100211509	PERRIS	CA		05/16/2025	7.500	779,473		850,000
100211510	LOS ANGELES	CA		05/16/2025	7.750	1,255,967		1,530,000
100211511	DURHAM	NC		05/16/2025	6.750	254,744		320,000
100211512	PANAMA CITY BEACH	FL		05/16/2025	6.875	320,121		405,000
100211513	KNIGHTDALE	NC		05/16/2025	6.625	316,089		400,000
100211514	LAKE HUGHES	CA		06/05/2025	7.875	378,000		450,000
100211518	TORRANCE	CA		06/05/2025	7.375	1,052,162		1,275,000
100211519	SAN PEDRO	CA		06/05/2025	7.375	898,267		1,450,000
100211520	TORRANCE	CA		06/05/2025	7.500	458,380		1,050,000
100211523	SAN FRANCISCO	CA		06/05/2025	7.500	1,339,138		1,614,000
100211524	INDIAN TRAIL	NC		06/05/2025	7.125	295,763		488,000
100211525	EDMONDS	WA		06/05/2025	7.875	173,250		390,000
100211526	SAN ANTONIO	TX		06/05/2025	7.750	131,909		185,000
100211527	BUFFALO GROVE	IL		06/05/2025	8.750	377,009		400,000
100211529	CUMMING	GA		06/05/2025	7.375	603,924		777,625
100211531	LODI	CA		06/05/2025	8.000	420,445		560,000
100211532	EAST PALO ALTO	CA		06/05/2025	7.125	765,776		1,068,000
100211534	RIO RANCHO	NM		06/05/2025	7.875	146,674		188,000
100211535	QUAKERTOWN	PA		06/05/2025	7.500	569,472		705,000
100211541	FRESNO	CA		06/05/2025	8.125	255,885		335,000
100211543	GILBERT	AZ		06/05/2025	7.250	983,567		1,275,000
100211544	COSTA MESA	CA		06/05/2025	8.000	1,825,056		2,200,000
100211546	SURPRISE	AZ		06/05/2025	7.375	360,890		470,000
100211547	LAKE HARMONY	PA		06/05/2025	7.750	524,671		640,000
100211548	VALLEJO	CA		06/05/2025	7.250	142,966		198,000
100211550	NORWALK	CA		06/05/2025	7.375	692,291		837,500
100211552	GLENDALE	CA		06/05/2025	6.875	610,806		1,100,000
100211553	ARLINGTON	TN		06/05/2025	7.750	157,500		358,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211554	LITHONIA	GA		06/05/2025	7.875	146,414		214,000
100211555	LOS ANGELES	CA		06/05/2025	7.125	650,281		1,284,000
100211556	BAKERSFIELD	CA		06/05/2025	7.875	585,993		675,000
100211557	MASON	TX		06/05/2025	7.250	404,486		568,000
100211560	GOODYEAR	AZ		06/23/2025	7.500	373,600		482,000
100211562	ORLAND PARK	IL		06/23/2025	7.375	363,133		445,000
100211569	BAINBRIDGE ISLAND	WA		06/23/2025	7.250	652,134		1,727,000
100211570	SIMI VALLEY	CA		06/23/2025	7.375	337,754		470,000
100211571	BEND	OR		06/23/2025	7.000	403,896		1,250,000
100211572	STERLING HEIGHTS	MI		06/23/2025	7.625	561,073		687,000
100211573	TRAVELERS REST	SC		06/23/2025	7.875	143,655		198,000
100211574	CLEVELAND	OH		06/23/2025	7.750	121,017		158,000
100211575	PRINCEVILLE	HI		06/23/2025	7.625	612,516		855,000
100211576	BROOMALL	PA		06/23/2025	7.625	442,926		586,000
100211577	DALLAS	TX		06/23/2025	7.250	451,670		605,000
100211578	ATHENS	GA		06/23/2025	7.625	441,190		535,000
100211579	LAS VEGAS	NV		06/23/2025	7.625	433,924		610,000
100211580	CHINO	CA		06/23/2025	7.000	664,701		1,210,000
100211581	AUSTIN	TX		06/23/2025	7.500	1,143,585		1,495,000
100211582	LAGO VISTA	TX		06/23/2025	7.375	360,681		1,000,000
100211584	SPRING HILL	TN		06/23/2025	7.500	385,461		467,000
100211585	SWEDESBORO	NJ		06/23/2025	7.250	278,227		375,000
100211586	WESTLAKE VILLAGE	CA		06/23/2025	8.875	646,143		690,000
100211589	SACRAMENTO	CA		06/23/2025	7.750	310,664		450,000
100211590	JERSEY CITY	NJ		06/23/2025	7.625	352,757		820,000
100211591	DORAL	FL		06/23/2025	7.000	908,931		1,700,000
100211592	OXNARD	CA		06/23/2025	7.375	652,507		825,000
100211597	CASTLE PINES	CO		06/23/2025	7.125	894,748		1,281,000
100211598	SANDY	UT		06/23/2025	7.125	438,234		1,220,000
100211600	LYNNWOOD	WA		06/23/2025	7.500	1,329,353		1,740,000
100211602	VERO BEACH	FL		06/23/2025	7.375	102,641		185,000
100211603	FORESTHILL	CA		06/23/2025	7.500	404,424		635,000
100211604	DULUTH	GA		06/23/2025	7.500	697,153		855,000
100211606	SUN LAKES	AZ		06/23/2025	7.625	415,583		530,000
100211608	LAWRENCEVILLE	GA		06/23/2025	7.500	697,772		859,000
100211609	EUGENE	OR		06/23/2025	7.875	257,250		390,000
100211610	CONCORD	CA		06/23/2025	7.625	392,380		480,000
100211612	WINCHESTER	VA		06/23/2025	8.625	252,600		320,000
100211613	SAN MARCOS	CA		06/23/2025	7.375	513,853		975,000
100211614	PENN VALLEY	CA		06/23/2025	7.375	386,723		550,000
100211615	ANAHEIM	CA		06/23/2025	6.875	955,243		1,895,000
100211616	BARODA	MI		06/23/2025	7.875	152,077		263,000
100211617	CAMBRIA	CA		06/23/2025	7.750	822,524		1,070,000
100211618	LOS ANGELES	CA		06/23/2025	7.625	490,641		675,000
100211619	SAN DIEGO	CA		06/23/2025	7.625	1,263,646		1,650,000
100211621	SAN DIEGO	CA		06/23/2025	7.625	1,386,268		1,750,000
100211625	SAN BRUNO	CA		06/23/2025	7.625	568,958		685,000
100211626	MERCED	CA		06/23/2025	7.750	271,047		375,000
100211627	LAKEWOOD	WA		06/23/2025	7.375	532,696		750,000
100211628	CULVER	OR		06/23/2025	7.875	179,991		269,000
100211629	SACRAMENTO	CA		05/16/2025	6.750	508,123		695,000
100211630	SANTA CLARITA (VALENCIA AREA)	CA		05/16/2025	7.875	723,922		895,000
100211631	ROSEVILLE	CA		05/16/2025	7.750	174,250		617,000
100211632	DOTHAN	AL		05/16/2025	8.000	138,600		185,000
100211633	SCOTTSDALE	AZ		05/16/2025	7.250	514,109		1,112,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211634	BIG BEAR LAKE	CA		05/16/2025	7.500	297,979		440,000
100211635	LA QUINTA	CA		05/16/2025	7.250	1,156,011		1,648,000
100211636	WELLINGTON	FL		05/16/2025	7.125	548,596		780,000
100211637	HOUSTON	TX		05/16/2025	7.375	513,702		674,000
100211638	FAIRVIEW	TX		05/16/2025	7.125	1,336,471		1,730,000
100211639	VANCOUVER	WA		05/16/2025	7.750	366,035		480,000
100211640	HILLSBORO	OR		05/16/2025	6.875	414,156		555,000
100211641	FRESNO	CA		05/16/2025	7.250	260,908		339,000
100211642	SAN JOSE	CA		05/16/2025	6.625	1,813,383		2,420,000
100211643	GILBERT	AZ		05/16/2025	7.250	411,912		672,000
100211644	TAYLORSVILLE	UT		05/16/2025	7.375	368,474		565,000
100211645	KISSIMMEE	FL		05/16/2025	8.124	253,837		307,000
100211646	MILLVILLE	NJ		05/16/2025	7.500	110,543		180,000
100211647	BOCA RATON	FL		05/16/2025	6.875	363,667		465,000
100211648	TEMECULA	CA		05/19/2025	7.250	472,256		635,000
100211649	BELLEVUE	WA		05/19/2025	7.625	1,046,968		3,300,000
100211650	ENGLEWOOD	FL		05/19/2025	7.250	294,550		385,000
100211651	MORGAN HILL	CA		05/19/2025	7.125	728,925		980,000
100211652	TEMECULA	CA		05/19/2025	6.990	521,924		682,000
100211653	DAYTONA BEACH	FL		05/19/2025	7.990	307,439		348,000
100211654	CANTON	GA		05/19/2025	6.625	310,680		459,000
100211655	CHARLOTTE	NC		05/19/2025	6.625	273,682		367,000
100211656	ANGIER	NC		05/19/2025	6.500	284,561		405,000
100211657	TORRANCE	CA		05/19/2025	7.625	558,366		715,000
100211658	MOORE	SC		05/19/2025	6.375	203,315		286,000
100211659	GROSSE POINTE PARK	MI		05/19/2025	6.990	440,194		595,000
100211660	BAKER CITY	OR		05/19/2025	6.625	150,984		205,000
100211661	MCKINNEY	TX		05/19/2025	6.875	212,877		295,000
100211662	MARLTON	NJ		05/19/2025	7.750	177,994		230,000
100211663	CHARLES TOWN	WV		05/19/2025	6.625	288,818		390,000
100211664	LEWES	DE		05/19/2025	7.625	518,702		690,000
100211665	SAN DIEGO	CA		05/19/2025	7.625	499,364		650,000
100211666	LAKE ELSINORE	CA		05/19/2025	6.990	493,594		650,000
100211667	MCKINNEY	TX		05/19/2025	5.875	269,860		376,000
100211668	TUCSON	AZ		05/19/2025	5.875	310,054		409,000
100211669	PARMA	ID		05/19/2025	6.990	236,991		367,000
100211670	FEDERAL WAY	WA		05/19/2025	6.625	394,077		630,000
100211671	MARICOPA	AZ		05/19/2025	4.750	354,016		441,000
100211672	LATHROP	CA		05/19/2025	7.490	563,984		800,000
100211673	GATLINBURG	TN		05/19/2025	7.125	688,605		970,000
100211674	HIGHLANDS	NC		05/19/2025	7.500	470,501		615,000
100211675	BRUNSWICK	GA		05/19/2025	6.750	180,005		241,000
100211676	CHATTANOOGA	TN		05/19/2025	7.374	221,840		300,000
100211677	MANHATTAN	KS		05/19/2025	6.875	153,499		211,000
100211678	MIDLAND	TX		05/19/2025	7.500	183,953		256,000
100211679	BRADENTON	FL		05/19/2025	6.500	184,746		280,000
100211680	CHEVY CHASE	MD		05/19/2025	6.750	268,139		380,000
100211681	ROYAL OAK	MI		05/19/2025	6.990	616,448		815,000
100211682	YUKON	OK		05/19/2025	6.750	170,334		228,000
100211683	RENO	NV		05/19/2025	5.750	319,139		448,000
100211684	PLANO	TX		05/19/2025	6.750	273,139		388,000
100211685	WEST MONROE	LA		05/19/2025	6.750	177,785		237,000
100211686	LOGAN	UT		05/19/2025	6.875	213,294		352,000
100211687	SEYMOUR	IN		05/19/2025	7.375	229,980		339,000
100211688	PHOENIX	AZ		05/19/2025	7.490	353,730		433,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211689	MANHATTAN	KS		05/19/2025	6.875	153,499		211,000
100211690	MILWAUKEE	WI		05/19/2025	7.875	155,864		284,000
100211691	DENVER	CO		05/19/2025	6.624	236,643		340,000
100211692	MIDDLEBURY	IN		05/19/2025	7.990	298,745		365,000
100211693	WEST DES MOINES	IA		05/19/2025	6.624	237,805		330,500
100211694	ROSEVILLE	CA		05/19/2025	6.750	347,192		510,000
100211695	CHELSEA	MI		05/19/2025	7.000	274,711		370,000
100211696	CHARLOTTESVILLE	VA		05/19/2025	7.625	495,774		605,000
100211697	FRANKLIN	TN		05/19/2025	6.490	581,445		935,000
100211698	CAPE CORAL	FL		05/19/2025	6.875	270,262		360,000
100211699	SOUTH SAINT PAUL	MN		05/19/2025	7.125	273,953		338,000
100211700	PRATVILLE	AL		05/19/2025	7.875	156,507		205,000
100211701	BRADENTON	FL		05/19/2025	6.990	275,240		395,000
100211702	CARY	NC		05/19/2025	6.875	384,996		550,000
100211703	BOYNTON BEACH	FL		05/19/2025	7.375	278,062		360,000
100211704	DAWSONVILLE	GA		05/19/2025	7.000	342,089		428,000
100211705	HAGERMAN	ID		05/19/2025	7.490	452,988		585,000
100211706	CROZET	VA		05/19/2025	7.125	268,395		381,000
100211707	LAKEWOOD RANCH	FL		05/19/2025	6.750	681,161		1,000,000
100211708	SARASOTA	FL		05/19/2025	6.750	670,659		969,000
100211709	CHICAGO	IL		05/19/2025	7.375	244,359		299,000
100211710	VICTOR	ID		05/19/2025	7.124	703,295		885,000
100211711	NASHVILLE	TN		05/19/2025	7.375	373,439		490,000
100211712	GROVELAND	CA		05/19/2025	7.125	750,923		950,000
100211713	HISTORIC NEW CASTLE	DE		05/19/2025	6.875	305,408		405,000
100211714	ALPENA	MI		05/19/2025	7.375	286,387		376,000
100211715	ORO VALLEY	AZ		05/19/2025	7.125	246,607		320,000
100211716	HENDERSON	NV		05/19/2025	6.250	701,034		950,000
100211717	ANN ARBOR	MI		05/19/2025	7.250	248,919		305,000
100211718	PORTLAND	OR		05/19/2025	7.125	446,459		600,000
100211719	ANDERSON	SC		05/19/2025	6.875	155,884		248,000
100211720	LEWES	DE		05/19/2025	7.750	592,145		765,000
100211721	SAPPHIRE	NC		05/19/2025	8.125	257,700		335,000
100211722	MILL SPRING	NC		05/19/2025	6.875	404,691		538,000
100211723	HOUSTON	TX		05/19/2025	7.375	276,557		450,000
100211724	LITCHFIELD PARK	AZ		05/19/2025	7.625	354,077		441,000
100211725	GILBERT	AZ		05/19/2025	7.500	323,540		410,000
100211726	TUCSON	AZ		05/19/2025	6.990	435,134		539,000
100211727	OSSINING	NY		05/19/2025	6.875	502,772		730,000
100211728	HENDERSON	NV		05/19/2025	7.490	397,085		483,000
100211729	DOUGLASVILLE	GA		05/19/2025	6.875	246,166		364,000
100211730	NEW BRAUNFELS	TX		05/19/2025	6.624	240,804		320,000
100211731	CANTON	GA		05/19/2025	7.375	317,621		418,000
100211732	DESERT HOT SPRINGS	CA		05/19/2025	6.875	332,323		523,140
100211733	CINCINNATI	OH		05/19/2025	6.625	310,052		415,000
100211734	LAWRENCEVILLE	GA		05/19/2025	7.250	290,602		403,300
100211735	CANBY	OR		05/19/2025	7.625	212,414		262,500
100211736	CROSBY	TX		05/19/2025	7.375	399,964		561,000
100211737	CHESAPEAKE BEACH	MD		05/19/2025	7.625	273,797		344,000
100211738	BONITA SPRINGS	FL		05/19/2025	7.000	310,298		435,000
100211739	PRINCETON	TX		05/19/2025	6.875	325,140		435,000
100211740	DAVIDSON	NC		05/19/2025	6.375	370,843		501,000
100211741	WEST LAFAYETTE	IN		05/19/2025	6.500	335,110		471,000
100211742	HENDERSONVILLE	NC		05/19/2025	7.375	404,289		549,000
100211743	FREEPORT	FL		05/19/2025	7.250	308,215		405,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211744	PORT SAINT LUCIE	FL		05/19/2025	7.375	329,488		415,000
100211745	MINNEAPOLIS	MN		05/19/2025	7.375	238,438		290,000
100211746	BAKERSFIELD	CA		05/19/2025	7.125	290,621		365,000
100211747	SAINT LOUIS	MO		05/19/2025	7.625	315,641		390,000
100211748	LYNCHBURG	VA		05/19/2025	7.375	251,567		308,000
100211749	CONWAY	NH		05/19/2025	7.875	427,233		550,000
100211750	SACRAMENTO	CA		05/19/2025	7.375	566,583		699,000
100211751	STRATHAM	NH		05/19/2025	7.375	297,524		365,000
100211752	PLEASANT HILL	CA		05/19/2025	6.875	364,223		485,000
100211753	CALDWELL	ID		05/19/2025	7.750	362,844		510,000
100211754	WESLEY CHAPEL	FL		05/19/2025	7.250	564,379		732,000
100211755	TACOMA	WA		05/19/2025	6.500	285,782		382,000
100211756	WAKE FOREST	NC		05/19/2025	6.750	231,712		375,000
100211757	WESTLAND	MI		05/19/2025	6.875	229,665		325,000
100211758	WAKE FOREST	NC		05/19/2025	6.750	231,712		375,000
100211759	NEW BRAUNFELS	TX		05/19/2025	7.125	239,042		335,000
100211760	HELEN	GA		05/19/2025	7.125	245,236		310,000
100211761	LEAVENWORTH	WA		05/19/2025	6.875	369,005		505,000
100211762	FREDERICKSBURG	VA		05/19/2025	7.250	342,167		450,000
100211763	ASHTON	ID		05/19/2025	6.875	804,582		1,225,000
100211764	PALM CITY	FL		05/19/2025	7.375	179,023		233,000
100211765	ISSAQUAH	WA		05/19/2025	6.624	398,438		2,000,000
100211766	MANASSAS	VA		05/19/2025	6.625	300,600		400,000
100211767	KISSIMMEE	FL		05/19/2025	7.125	522,249		650,000
100211768	BELLINGHAM	WA		05/19/2025	7.500	373,215		470,000
100211769	NAPLES	FL		05/19/2025	7.125	299,669		408,000
100211770	GREEN MOUNTAIN	NC		05/19/2025	7.500	425,817		535,000
100211771	DAVIS	CA		05/19/2025	6.500	440,899		589,000
100211772	MODESTO	CA		05/19/2025	6.750	383,892		510,000
100211773	TAMPA	FL		05/19/2025	7.250	319,169		390,000
100211774	MESA	AZ		05/19/2025	6.750	338,996		483,000
100211775	BUCKEYE	AZ		05/19/2025	7.125	379,040		495,000
100211776	DURHAM	NC		05/19/2025	6.875	321,151		435,000
100211777	BOARDMAN	OR		05/19/2025	6.875	242,777		321,000
100211778	LITCHFIELD PARK	AZ		05/19/2025	7.125	383,073		495,000
100211779	SOMERSET	NJ		05/19/2025	7.875	348,697		460,000
100211780	NEW BRAUNFELS	TX		05/19/2025	7.375	244,626		300,000
100211781	LEASBURG	NC		05/19/2025	6.500	525,837		705,000
100211782	TELFORD	PA		05/19/2025	7.500	260,029		335,000
100211783	AUBREY	TX		05/19/2025	7.375	253,081		335,000
100211784	SHAVER LAKE	CA		05/19/2025	6.875	438,203		620,000
100211785	FLORENCE	OR		05/19/2025	6.624	641,946		895,000
100211786	CARROLLTON	TX		05/19/2025	6.625	387,366		518,000
100211787	TUCSON	AZ		05/19/2025	6.990	599,164		750,000
100211788	CAPE CORAL	FL		05/19/2025	6.250	622,760		940,000
100211789	LITTLETON	NC		05/19/2025	6.625	413,740		553,000
100211790	DURHAM	NC		05/19/2025	7.500	374,189		465,000
100211791	HIAWASSEE	GA		05/19/2025	6.499	768,375		1,100,000
100211792	ELK GROVE	CA		05/19/2025	6.750	422,265		630,000
100211793	CLARKSTON	WA		05/19/2025	7.625	247,747		303,000
100211794	COMMERCIAL POINT	OH		05/19/2025	7.375	233,692		290,000
100211795	TRENTON	NJ		05/19/2025	7.875	162,886		210,000
100211796	MATTHEWS	NC		05/19/2025	6.499	268,566		384,000
100211797	WEST DENNIS	MA		05/19/2025	6.875	734,333		1,050,000
100211798	YUCCA VALLEY	CA		05/19/2025	7.125	251,204		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211799	PHOENIX	AZ		05/19/2025	7.500	481,724		590,000
100211800	BIRMINGHAM	AL		05/19/2025	7.125	481,680		635,000
100211801	ROCKLIN	CA		05/19/2025	6.624	460,493		665,000
100211802	ST LOUIS CITY	MO		05/19/2025	6.375	261,600		355,000
100211803	RENO	NV		05/19/2025	7.125	379,683		500,000
100211804	O FALLON	MO		05/19/2025	7.625	277,212		340,000
100211805	ALBUQUERQUE	NM		05/19/2025	6.990	280,531		385,000
100211806	GREENSBORO	NC		05/19/2025	7.375	282,735		365,000
100211807	BORING	OR		05/19/2025	8.125	515,336		625,000
100211808	KNOXVILLE	TN		05/19/2025	7.125	760,466		1,100,000
100211809	BETHANY BEACH	DE		05/19/2025	7.500	446,833		556,000
100211810	GREENSBORO	NC		05/19/2025	6.624	545,091		685,000
100211811	FINLEYVILLE	PA		05/19/2025	7.990	314,272		380,000
100211812	WAUWATOSA	WI		05/19/2025	6.750	375,337		500,000
100211813	BAKERSFIELD	CA		05/19/2025	7.500	309,827		385,000
100211814	REHOBOTH BEACH	DE		05/19/2025	6.500	634,373		812,000
100211815	OCEANSIDE	CA		05/19/2025	6.875	380,387		545,000
100211816	SAN DIEGO	CA		05/19/2025	6.999	607,509		820,000
100211817	CINCINNATI	OH		05/19/2025	6.625	251,701		340,000
100211818	COLUMBIA FALLS	MT		05/19/2025	6.999	546,449		685,000
100211819	RALEIGH	NC		05/19/2025	7.500	378,099		473,000
100211820	BAYONNE	NJ		05/19/2025	6.875	552,729		732,000
100211821	CAPE CANAVERAL	FL		05/19/2025	6.990	407,368		618,000
100211822	BLAKESLEE	PA		05/19/2025	6.999	467,825		585,000
100211823	SAINT AUGUSTINE	FL		05/19/2025	6.624	466,773		649,000
100211824	FRESNO	CA		05/19/2025	6.624	307,396		433,000
100211825	RALEIGH	NC		05/19/2025	6.990	271,059		377,000
100211826	NORTH BELLMORE	NY		05/19/2025	7.250	1,067,124		1,387,000
100211827	ANTIOCH	TN		05/19/2025	7.375	215,158		288,000
100211828	WINTER HAVEN	FL		05/19/2025	7.624	173,652		225,000
100211829	PARLIER	CA		05/19/2025	7.625	242,621		349,000
100211830	GRANBY	CO		05/19/2025	6.999	657,427		905,000
100211831	APEX	NC		05/19/2025	6.750	369,045		500,000
100211832	BELTON	MO		05/19/2025	6.490	273,502		380,000
100211833	THE VILLAGES	FL		05/19/2025	6.999	295,719		387,000
100211834	MORRISVILLE	NC		05/19/2025	6.999	321,973		435,000
100211835	SAN DIEGO	CA		05/19/2025	6.250	410,428		595,000
100211836	PITTSBURGH	PA		05/19/2025	7.250	299,694		390,000
100211837	PITTSBURGH	PA		05/19/2025	7.375	284,265		370,000
100211838	VALLEJO	CA		05/19/2025	7.375	491,513		605,000
100211839	BRICK	NJ		05/19/2025	7.125	271,788		380,000
100211840	KAPOLEI	HI		05/19/2025	6.218	501,743		825,000
100211841	GLENDALE	CA		05/19/2025	6.750	488,495		750,000
100211842	CHICAGO	IL		05/19/2025	7.375	560,901		730,000
100211843	CHELAN	WA		05/19/2025	6.499	723,096		1,390,000
100211844	EASTHAM	MA		05/19/2025	7.250	389,060		590,000
100211845	THOUSAND OAKS	CA		05/19/2025	6.250	595,263		962,000
100211846	PORTLAND	OR		05/19/2025	6.875	318,011		442,000
100211847	PASSAIC	NJ		05/19/2025	7.375	429,136		700,000
100211848	SAINT CLOUD	FL		05/19/2025	6.499	485,754		775,000
100211849	MARINA	CA		05/19/2025	6.875	546,613		730,000
100211850	COLUMBUS	OH		05/19/2025	6.375	362,120		490,000
100211851	MANTECA	CA		05/19/2025	6.625	500,500		709,000
100211852	MARIETTA	GA		05/19/2025	7.500	359,605		442,000
100211853	LATHROP	CA		05/19/2025	6.625	465,630		695,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211854	WACONIA	MN		05/19/2025	6.999	492,929		651,000
100211855	ARLINGTON	TX		05/19/2025	6.990	461,206		610,000
100211856	APEX	NC		05/19/2025	6.624	391,818		526,000
100211857	HOLLY SPRINGS	NC		05/19/2025	6.875	316,382		428,000
100211858	ARLINGTON	TX		05/19/2025	6.990	253,913		335,000
100211859	HOBOKEN	NJ		05/19/2025	6.500	522,913		750,000
100211860	SEATTLE	WA		05/19/2025	6.875	474,135		655,000
100211861	SUNSET BEACH	NC		05/19/2025	6.999	627,327		830,000
100211862	KITTERY	ME		05/19/2025	7.625	307,899		475,000
100211863	NAPERVILLE	IL		05/19/2025	6.999	301,705		415,000
100211864	LAKE GENEVA	WI		05/19/2025	6.990	610,244		817,000
100211865	MIAMI	FL		05/19/2025	7.500	470,312		615,000
100211866	MILLCREEK	UT		05/19/2025	6.875	646,430		875,000
100211867	CUMMING	GA		05/19/2025	7.625	253,938		310,000
100211868	MARTINSBURG	WV		05/19/2025	7.250	246,649		305,000
100211869	LOWELL	MA		05/19/2025	7.375	330,988		500,000
100211870	STATESBORO	GA		05/19/2025	7.624	153,489		190,000
100211871	SAVANNAH	GA		05/19/2025	6.999	300,847		400,000
100211872	MEDFORD	OR		05/19/2025	7.500	267,815		325,000
100211873	FORT LEE	NJ		05/19/2025	6.624	241,022		320,000
100211874	LANARK	IL		05/19/2025	7.375	653,317		810,000
100211875	HARTSEL	CO		05/19/2025	6.999	561,123		740,000
100211876	MONT CLARE	PA		05/19/2025	6.999	306,777		455,000
100211877	SEATTLE	WA		05/19/2025	6.750	620,016		840,000
100211878	WOODBRIDGE	VA		05/19/2025	6.990	364,217		480,000
100211879	SEATTLE	WA		05/19/2025	6.875	860,597		1,225,000
100211880	JERSEY CITY	NJ		05/19/2025	6.999	994,113		1,311,000
100211881	GILBERT	AZ		05/19/2025	7.250	404,020		495,000
100211882	NORTHBOROUGH	MA		05/19/2025	7.250	495,634		666,675
100211883	HIGHLANDS RANCH	CO		05/19/2025	6.875	396,923		633,000
100211884	WILLIAMSTOWN	NJ		05/19/2025	7.125	391,203		520,000
100211885	STOCKTON	CA		05/19/2025	6.124	279,100		445,000
100211886	JARRELL	TX		05/19/2025	6.125	174,693		242,000
100211887	MOORESVILLE	NC		05/19/2025	6.625	374,632		530,000
100211888	SAN JOSE	CA		05/19/2025	6.375	1,010,495		1,460,000
100211889	DURHAM	NC		05/19/2025	6.625	296,664		376,000
100211890	PENSACOLA	FL		05/19/2025	6.750	472,457		590,000
100211891	OCEAN CITY	MD		05/19/2025	6.875	546,456		700,000
100211892	PRINCETON	TX		05/19/2025	6.750	269,963		393,000
100211893	SURPRISE	AZ		05/19/2025	6.750	378,503		472,610
100211894	RICHFIELD	MN		05/19/2025	6.750	346,463		460,000
100211895	SANDY SPRINGS	GA		05/19/2025	6.875	594,729		790,000
100211896	CHARLOTTE	NC		05/19/2025	6.875	278,731		367,000
100211897	ROSEMOUNT	MN		05/19/2025	6.875	254,925		340,000
100211898	NEW ORLEANS	LA		05/19/2025	6.875	280,129		378,000
100211899	PIGEON FORGE	TN		05/19/2025	6.990	572,362		750,000
100211900	MCKINNEY	TX		05/19/2025	6.990	320,901		421,000
100211901	COLORADO SPRINGS	CO		05/19/2025	7.000	607,224		760,000
100211902	SAN TAN VALLEY	AZ		05/19/2025	6.990	377,037		500,000
100211903	LITTLE ROCK	AR		05/19/2025	6.990	260,123		350,000
100211904	CAMARILLO	CA		05/19/2025	7.075	441,138		880,000
100211905	ASHBURN	VA		05/19/2025	7.250	450,488		590,000
100211906	SACRAMENTO	CA		05/19/2025	6.990	871,414		1,180,000
100211907	STRATTON	VT		05/19/2025	7.250	265,316		350,000
100211908	JENSEN BEACH	FL		05/19/2025	6.625	427,228		550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211909	GREENWOOD	IN		05/19/2025	7.490	345,231		422,000
100211910	LIBERTY HILL	TX		05/19/2025	7.375	312,977		391,000
100211911	CLOVIS	CA		05/19/2025	6.990	350,311		470,000
100211912	BONITA SPRINGS	FL		05/19/2025	7.500	510,912		644,000
100211913	BONITA SPRINGS	FL		05/19/2025	7.625	508,564		625,000
100211914	HOUSTON	TX		05/19/2025	7.500	670,557		875,000
100211915	GULF SHORES	AL		05/19/2025	7.250	498,060		620,000
100211916	MOHAVE VALLEY	AZ		05/19/2025	7.000	281,270		370,000
100211917	NAGS HEAD	NC		05/19/2025	7.250	476,730		625,000
100211918	JAMAICA BEACH	TX		05/19/2025	7.250	378,146		475,000
100211919	CHARLOTTESVILLE	VA		05/19/2025	7.375	557,122		689,000
100211920	DOWAGIAC	MI		05/19/2025	7.375	377,712		465,000
100211921	NORTH SWANZEY	NH		05/19/2025	7.500	262,377		326,000
100211922	KNOXVILLE	TN		05/19/2025	7.990	362,712		444,000
100211923	OAKLAND PARK	FL		05/19/2025	7.625	546,356		670,000
100211924	CHARLOTTE	NC		05/19/2025	6.999	348,307		454,000
100211925	MESA	AZ		05/19/2025	7.250	300,719		370,000
100211926	SUN CITY	AZ		05/19/2025	7.375	298,005		370,000
100211927	COLUMBUS	OH		05/19/2025	6.990	498,057		750,000
100211928	HOLLY SPRINGS	NC		05/19/2025	6.499	221,333		340,000
100211929	PHOENIX	AZ		05/19/2025	7.625	590,846		730,000
100211930	BUFORD	GA		05/19/2025	6.125	308,606		436,000
100211931	PLANO	TX		05/19/2025	6.990	253,604		333,000
100211932	ARDEN	NC		05/19/2025	7.124	328,041		405,000
100211933	CHARLOTTE	NC		05/19/2025	5.990	282,253		385,000
100211934	GARNET VALLEY	PA		05/19/2025	7.750	330,064		400,000
100211935	LOUISBURG	NC		05/19/2025	7.250	337,803		454,000
100211936	WEST PALM BEACH	FL		05/19/2025	6.875	761,383		950,000
100211937	PRESCOTT	AZ		05/19/2025	7.250	264,088		345,000
100211938	WARSAW	OH		05/19/2025	8.625	162,643		232,000
100211939	BELLEVUE	KY		05/19/2025	7.250	292,000		385,000
100211940	SAINT HELENA ISLAND	SC		05/19/2025	8.500	504,454		610,000
100211941	VIRGINIA BEACH	VA		05/19/2025	7.375	372,871		499,000
100211942	NEW BUFFALO	MI		05/19/2025	6.624	223,645		375,000
100211943	SURPRISE	AZ		05/19/2025	6.750	334,120		419,500
100211944	TRACY	CA		05/19/2025	7.750	540,212		670,000
100211945	CODY	WY		05/19/2025	6.875	458,306		610,000
100211946	RALEIGH	NC		05/19/2025	6.875	368,494		487,000
100211947	WYOMISSING	PA		05/19/2025	7.500	150,642		200,000
100211948	BROOKLYN CENTER	MN		05/19/2025	6.750	231,545		335,000
100211949	PUYALLUP	WA		05/19/2025	6.375	498,670		685,000
100211950	LANCASTER	CA		05/22/2025	7.490	481,626		590,000
100211951	WEBSTER	FL		05/22/2025	7.375	780,615		995,000
100211952	POMPANO BEACH	FL		05/22/2025	7.500	380,831		566,000
100211953	CANYON COUNTRY	CA		05/22/2025	7.375	1,161,687		1,520,000
100211954	HAYWARD	CA		05/22/2025	7.250	626,245		945,000
100211955	PEACHTREE CORNERS	GA		05/22/2025	7.250	325,554		538,000
100211956	OXNARD	CA		05/22/2025	7.375	672,479		880,000
100211957	MYRTLE BEACH	SC		05/22/2025	7.875	320,660		450,000
100211958	LA HABRA	CA		05/22/2025	7.125	516,671		770,000
100211959	POMONA	CA		05/22/2025	7.250	637,250		787,000
100211960	IRVINE	CA		05/22/2025	7.500	2,024,557		2,670,000
100211961	HAPPY VALLEY	OR		05/22/2025	6.500	509,232		769,000
100211962	SUGAR HILL	GA		05/22/2025	7.250	266,193		380,000
100211963	GARDEN GROVE	CA		05/22/2025	7.125	694,131		985,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100211964	LOS ANGELES	CA		05/22/2025	7.125	1,393,429		2,150,000
100211965	JOHNS CREEK	GA		05/22/2025	7.375	537,202		670,000
100211966	VALLEJO	CA		05/22/2025	7.000	405,015		730,000
100211967	BAKERSFIELD	CA		05/22/2025	8.500	671,878		831,000
100211968	ROWLAND HEIGHTS	CA		05/22/2025	6.875	572,473		885,000
100211969	FORT MYERS	FL		05/22/2025	6.875	445,180		610,000
100211970	IRVINE	CA		05/22/2025	7.250	1,164,116		1,640,000
100211971	SUWANEE	GA		05/22/2025	7.250	394,767		560,000
100211972	GARDEN GROVE	CA		05/22/2025	7.250	755,702		1,070,000
100211973	SAINT CLOUD	FL		05/22/2025	7.500	300,549		455,000
100211974	JOHNS CREEK	GA		05/22/2025	7.375	590,553		738,000
100211975	WEST COVINA	CA		05/22/2025	6.875	298,975		935,000
100211976	CONCORD	CA		05/22/2025	6.750	464,765		783,000
100211977	GLENDALE	CA		05/22/2025	7.375	1,180,578		1,460,000
100211978	FULSHEAR	TX		05/22/2025	7.125	382,356		473,000
100211979	PASADENA	MD		05/22/2025	6.750	296,424		432,800
100211980	WOODLAND HILLS	CA		05/22/2025	7.375	1,305,213		1,600,000
100211981	DUBLIN	CA		05/22/2025	7.500	537,523		659,000
100211982	MCKINNEY	TX		05/22/2025	6.750	260,893		390,000
100211983	FULLERTON	CA		05/22/2025	7.375	808,453		1,265,000
100211984	REDDING	CA		05/22/2025	6.875	261,571		390,000
100211985	HOSCHTON	GA		05/22/2025	7.875	394,377		485,000
100211986	BOZEMAN	MT		05/22/2025	7.375	247,711		350,000
100211987	DESERT HOT SPRINGS	CA		05/22/2025	7.250	333,289		415,000
100211988	SIMI VALLEY	CA		05/22/2025	7.750	1,219,046		1,500,000
100211989	GARDEN GROVE	CA		05/22/2025	7.000	658,778		1,120,000
100211991	SAN LEANDRO	CA		05/22/2025	7.625	696,766		875,000
100211992	LA PUENTE	CA		05/22/2025	7.625	644,872		810,000
100211993	CRESSKILL	NJ		05/22/2025	6.875	1,481,663		2,170,000
100211994	BALDWIN PARK	CA		05/22/2025	7.250	514,497		735,000
100211995	HAPPY VALLEY	OR		05/22/2025	7.875	446,558		590,000
100211996	ANAHEIM	CA		05/22/2025	7.625	988,953		1,205,000
100211997	SAN DIEGO	CA		05/22/2025	7.375	1,560,601		1,915,000
100211998	ARCADIA	CA		05/22/2025	6.750	681,517		2,250,000
100211999	OAKWOOD	GA		05/22/2025	7.250	152,859		318,000
100212000	TARZANA	CA		05/22/2025	7.750	486,948		680,000
100212001	GARDEN GROVE	CA		05/22/2025	7.250	907,996		1,125,000
100212042	WALNUT CREEK	CA		06/27/2025	7.375	364,166		460,000
100212043	HOUSTON	TX		06/27/2025	7.875	485,840		580,000
100212044	BRADENTON	FL		06/27/2025	7.375	944,935		1,150,000
100212045	PINEBLUFF	NC		06/27/2025	6.750	300,550		445,000
100212046	BAINBRIDGE ISLAND	WA		06/27/2025	7.375	1,502,536		1,950,000
100212047	PHOENIX	AZ		06/27/2025	7.625	290,628		380,000
100212048	FOUNTAIN HILLS	AZ		06/27/2025	8.375	596,597		640,000
100212049	FORT LAUDERDALE	FL		06/27/2025	7.250	301,934		430,000
100212051	RUCKERSVILLE	VA		06/27/2025	7.375	317,016		426,000
100212052	GRASS VALLEY	CA		06/27/2025	7.125	450,201		560,000
100212054	MOORPARK	CA		06/27/2025	6.875	536,614		1,500,000
100212055	DES PLAINES	IL		06/27/2025	7.375	129,880		410,000
100212057	TARZANA	CA		06/27/2025	7.375	1,567,583		2,920,000
100212058	BUFFALO	NY		06/27/2025	7.990	133,169		170,000
100212059	OLYMPIA	WA		06/27/2025	7.125	513,883		1,111,000
100212060	SALT LAKE CITY	UT		06/27/2025	7.500	827,768		1,090,000
100212062	HUNTINGTON BEACH	CA		06/27/2025	7.375	769,100		2,050,000
100212063	LOS ANGELES	CA		06/27/2025	7.250	986,329		1,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212064	MCCLEARY	WA		06/27/2025	7.125	357,881		467,000
100212065	VISALIA	CA		06/27/2025	7.125	112,074		285,000
100212066	ORLANDO	FL		06/27/2025	7.125	110,938		160,000
100212067	ATLANTA	GA		06/27/2025	7.250	343,511		492,000
100212068	REDWOOD CITY	CA		05/22/2025	7.250	1,619,130		2,050,000
100212069	WOODLAND HILLS	CA		05/22/2025	7.250	3,558,436		4,650,000
100212070	SONOMA	CA		05/22/2025	7.000	923,952		1,118,000
100212071	GOODYEAR	AZ		05/22/2025	7.250	409,118		610,000
100212073	SAN DIMAS	CA		05/22/2025	6.875	707,048		1,255,000
100212074	SAN DIEGO	CA		05/22/2025	6.875	1,067,546		1,300,000
100212075	CARSON	CA		05/22/2025	6.625	650,664		800,000
100212076	OGDEN	UT		05/22/2025	7.125	311,261		635,000
100212077	CAPE CORAL	FL		05/22/2025	7.875	244,361		300,000
100212078	RANCHO MIRAGE	CA		05/22/2025	7.125	554,675		1,100,000
100212079	RANCHO MIRAGE	CA		05/22/2025	7.375	771,835		1,250,000
100212080	NEWRY	ME		05/22/2025	6.990	579,258		800,000
100212081	CATHEDRAL CITY	CA		05/22/2025	7.875	452,295		500,000
100212082	PORTSMOUTH	NH		05/22/2025	7.125	399,578		525,000
100212083	MANTECA	CA		05/22/2025	7.125	501,776		670,000
100212084	LAKE FOREST	CA		05/22/2025	6.990	401,096		1,098,000
100212085	CAPE MAY	NJ		05/22/2025	7.125	418,847		552,000
100212086	SPRINGFIELD	OR		05/22/2025	7.125	254,112		450,000
100212087	SAINT LOUIS	MO		05/22/2025	7.250	164,040		224,000
100212088	LA QUINTA	CA		05/22/2025	7.125	304,732		750,000
100212089	ANGIER	NC		05/22/2025	5.125	236,551		368,000
100212090	LAWRENCEVILLE	GA		05/22/2025	6.125	250,498		450,000
100212091	WHITMAN	MA		05/22/2025	6.990	265,879		452,000
100212092	MERIDIAN	ID		05/22/2025	6.575	318,171		435,000
100212093	LAKE HAVASU CITY	AZ		05/22/2025	7.500	611,264		840,000
100212094	WOODBURY	MN		05/22/2025	7.875	332,537		410,000
100212095	SALISBURY	MA		05/22/2025	6.990	570,746		1,267,500
100212096	FULLERTON	CA		05/22/2025	7.500	362,372		520,000
100212097	WARETOWN	NJ		05/22/2025	7.625	228,906		350,000
100212098	FARMERSVILLE	TX		05/22/2025	7.750	242,109		310,000
100212099	ORANGEVALE	CA		05/22/2025	6.875	500,316		710,000
100212100	SKOKIE	IL		05/22/2025	7.990	174,531		215,000
100212101	PATERSON	NJ		05/22/2025	6.625	205,983		590,000
100212102	MILLSBORO	DE		05/22/2025	6.875	685,093		912,000
100212103	BELLEVUE	WA		05/22/2025	6.990	504,335		1,900,000
100212104	NECEDAH	WI		05/22/2025	7.125	198,608		341,000
100212105	LAVON	TX		05/22/2025	6.990	195,603		328,000
100212106	SACRAMENTO	CA		05/22/2025	7.125	257,650		365,000
100212107	NORTH CAPE MAY	NJ		05/22/2025	7.125	348,333		440,000
100212108	CAPE MAY	NJ		05/22/2025	7.500	535,301		600,000
100212109	MONROE	NC		05/22/2025	7.250	233,166		319,000
100212110	SURPRISE	AZ		05/22/2025	4.990	308,828		426,000
100212111	MONTGOMERY	OH		05/22/2025	7.750	164,063		202,000
100212112	NAPLES	FL		05/22/2025	7.250	300,282		425,000
100212113	SMITHFIELD	VA		05/22/2025	6.990	177,120		514,000
100212114	SPOKANE	WA		05/22/2025	5.500	204,558		319,000
100212115	MOUNTAIN VIEW	HI		05/22/2025	6.990	151,177		340,000
100212116	LAWRENCEVILLE	GA		05/22/2025	6.500	324,341		446,000
100212117	FOLSOM	CA		05/22/2025	6.875	509,591		675,000
100212118	MAGNOLIA	TX		05/22/2025	4.990	159,027		285,000
100212119	JOHNSTOWN	PA		05/22/2025	7.250	180,741		230,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212120	PALM DESERT	CA		05/22/2025	6.990	394,971		530,000
100212121	PALM DESERT	CA		05/22/2025	7.125	664,305		875,000
100212122	BRADENTON	FL		05/22/2025	7.990	202,284		262,000
100212123	SPRING	TX		05/22/2025	7.875	161,713		255,000
100212124	DAMASCUS	MD		05/22/2025	7.125	638,437		905,000
100212125	VILLAS	NJ		05/22/2025	6.500	210,947		315,000
100212126	SCOTTSDALE	AZ		05/22/2025	6.875	267,213		490,000
100212127	PLYMOUTH	MA		05/22/2025	6.990	238,636		320,000
100212128	DEL VALLE	TX		05/22/2025	7.500	265,608		365,000
100212129	MILLSBORO	DE		05/22/2025	7.990	289,718		379,000
100212130	MINT HILL	NC		05/22/2025	7.250	397,596		615,000
100212131	ROUND ROCK	TX		05/22/2025	5.500	173,019		330,000
100212132	CONCORD	NC		05/22/2025	7.375	231,289		307,000
100212133	MINEOLA	NY		05/22/2025	6.625	530,806		750,000
100212134	NAPLES	FL		05/22/2025	6.575	262,502		460,000
100212135	GUTTENBERG	NJ		05/22/2025	7.125	249,740		425,000
100212136	COMMERCE CITY	CO		05/22/2025	6.625	488,746		660,000
100212137	BERLIN	NH		05/22/2025	8.625	150,846		165,000
100212138	HILLSDALE	NJ		05/22/2025	7.250	228,510		720,000
100212139	PLYMOUTH MEETING	PA		05/22/2025	6.500	198,590		299,000
100212140	BOONE	NC		05/22/2025	6.990	267,288		625,000
100212141	MANAHAWKIN	NJ		05/22/2025	6.875	710,994		1,140,000
100212142	UNION CITY	NJ		05/22/2025	6.625	245,078		455,000
100212143	CHICAGO	IL		05/22/2025	7.250	303,778		410,000
100212144	MARIETTA	GA		05/22/2025	6.125	299,598		435,000
100212145	CHARLOTTE	NC		05/22/2025	5.990	270,344		324,000
100212146	PALM COAST	FL		05/22/2025	4.990	214,668		330,000
100212147	MIAMI	FL		05/22/2025	6.500	431,694		1,000,000
100212148	MANCHESTER CENTER	VT		05/22/2025	7.990	258,752		325,000
100212149	PALM DESERT	CA		05/22/2025	6.625	790,073		1,200,000
100212150	TOMS RIVER	NJ		05/22/2025	7.625	341,044		433,000
100212151	BILLINGS	MT		05/22/2025	6.500	221,667		340,000
100212152	SAINT CLOUD	FL		05/22/2025	7.125	303,442		405,000
100212153	MADRAS	OR		05/22/2025	8.625	293,690		380,000
100212154	CLERMONT	FL		05/22/2025	5.990	265,994		365,000
100212155	OAKLAND	CA		05/22/2025	7.625	627,409		855,000
100212156	TULSA	OK		05/22/2025	7.750	306,893		400,000
100212157	AKRON	OH		05/22/2025	6.990	170,306		230,000
100212158	SIERRA VISTA	AZ		05/22/2025	8.125	251,677		293,000
100212159	ALBUQUERQUE	NM		05/22/2025	6.875	166,428		355,000
100212160	MCKINNEY	TX		05/22/2025	6.990	254,077		325,000
100212161	ANDOVER	KS		05/22/2025	6.625	151,503		215,000
100212162	SURPRISE	AZ		05/22/2025	6.990	302,931		400,000
100212163	HERNDON	VA		05/22/2025	7.375	252,884		444,000
100212164	SHERMAN	TX		05/22/2025	6.750	251,815		360,000
100212165	SAINT CLOUD	FL		05/22/2025	6.750	253,972		350,000
100212166	PFLUGERVILLE	TX		05/22/2025	7.375	365,626		487,000
100212167	MCKINNEY	TX		05/22/2025	6.990	257,325		355,000
100212168	AURORA	CO		05/22/2025	6.625	237,758		395,000
100212169	ORLANDO	FL		05/22/2025	7.625	312,336		395,000
100212170	GLASTONBURY	CT		05/22/2025	7.375	336,967		535,000
100212171	LAWRENCEVILLE	GA		05/22/2025	5.990	253,703		360,000
100212172	VIRGINIA BEACH	VA		05/22/2025	6.990	257,924		530,000
100212173	GIG HARBOR	WA		05/22/2025	6.990	386,440		510,000
100212174	LAS VEGAS	NV		05/22/2025	6.625	424,021		675,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212175	STOCKTON	CA		05/22/2025	6.990	228,367		440,000
100212176	HAWAIIAN GARDENS	CA		05/22/2025	7.625	528,318		710,000
100212177	MOUNTLAKE TERRACE	WA		05/22/2025	7.625	490,719		685,000
100212178	SANDPOINT	ID		05/22/2025	6.990	383,458		1,350,000
100212179	EASTVALE	CA		05/22/2025	6.990	514,022		725,000
100212180	MCKINNEY	TX		05/22/2025	6.750	226,813		300,000
100212181	LONGS	SC		05/22/2025	6.990	228,448		315,000
100212182	MCKINNEY	TX		05/22/2025	7.500	283,837		376,000
100212183	ANGIER	NC		05/22/2025	6.750	299,382		427,000
100212184	BELLEVUE	ID		05/22/2025	7.125	331,016		468,000
100212185	SILVERDALE	WA		05/22/2025	6.625	372,281		535,000
100212186	OCALA	FL		05/22/2025	7.375	169,013		222,000
100212187	LAKE ARROWHEAD	CA		05/22/2025	6.990	502,037		795,000
100212188	ATLANTA	GA		05/22/2025	7.500	338,500		441,600
100212189	GULF BREEZE	FL		05/22/2025	6.250	401,741		600,000
100212190	NORTH PORT	FL		05/22/2025	6.990	151,961		271,000
100212191	NAPERVILLE	IL		05/22/2025	6.375	370,517		750,000
100212192	ELK GROVE	CA		05/22/2025	7.125	214,218		689,000
100212193	VIRGINIA BEACH	VA		05/22/2025	7.625	212,086		280,000
100212194	SAWTOOTH CITY	ID		05/22/2025	7.125	224,196		972,000
100212195	WEEHAWKEN	NJ		05/22/2025	6.990	788,281		1,185,000
100212196	EVANSTON	IL		05/22/2025	7.500	570,640		800,000
100212197	LAS VEGAS	NV		05/22/2025	6.500	295,461		400,000
100212198	HAW RIVER	NC		05/22/2025	6.500	297,894		402,000
100212199	NASHUA	NH		05/22/2025	7.125	348,137		462,000
100212200	BRIDGEPORT	CT		05/22/2025	7.500	417,800		545,000
100212201	MIDDLE VILLAGE	NY		05/22/2025	7.125	513,888		1,300,000
100212202	SOUTH CHICAGO HEIGHTS	IL		05/22/2025	6.990	167,057		280,000
100212203	CROFTON	MD		05/22/2025	7.990	275,867		348,000
100212204	OAKLAND	CA		05/22/2025	7.625	627,783		855,000
100212205	SAN DIEGO	CA		05/22/2025	6.990	208,280		779,000
100212206	FARMINGTON	NM		05/22/2025	7.750	404,759		580,000
100212207	MCKINNEY	TX		05/22/2025	7.500	206,797		295,000
100212208	BALD HEAD ISLAND	NC		05/22/2025	7.125	712,288		952,000
100212209	SOUTH LAKE TAHOE	CA		05/22/2025	6.575	187,745		740,000
100212210	ASHEVILLE	NC		05/22/2025	7.375	216,010		415,000
100212211	CORDOVA	TN		05/22/2025	6.990	246,305		446,000
100212212	MELBOURNE	FL		05/22/2025	6.125	318,742		657,000
100212213	LODI	WI		05/22/2025	7.625	469,723		592,500
100212214	SARASOTA	FL		05/22/2025	7.750	268,839		335,000
100212215	ASBURY PARK	NJ		05/22/2025	6.990	434,717		938,000
100212216	ALBUQUERQUE	NM		05/22/2025	6.990	211,466		265,000
100212217	LOMPOC	CA		05/22/2025	6.875	351,454		750,000
100212218	WITTMANN	AZ		05/22/2025	6.500	398,200		675,000
100212219	AMELIA	OH		05/22/2025	6.250	162,065		300,000
100212220	JACKSONVILLE	FL		05/23/2025	7.875	454,589		580,000
100212221	RANCHO PALOS VERDES	CA		05/23/2025	7.875	2,356,611		3,100,000
100212223	SPRING HILL	FL		05/23/2025	6.750	154,185		206,000
100212224	VAN NUYS	CA		05/23/2025	8.500	1,135,078		1,450,000
100212225	EDMONDS	WA		05/23/2025	7.750	659,400		785,000
100212226	PARKER	CO		05/23/2025	6.990	2,493,912		3,500,000
100212227	LYNNWOOD	WA		05/23/2025	7.750	663,600		790,000
100212228	MARIETTA	GA		05/23/2025	7.125	203,679		286,000
100212230	BIG BEAR LAKE	CA		05/23/2025	7.375	271,795		401,000
100212231	BURBANK	CA		05/23/2025	7.625	1,335,841		1,700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212232	FRESNO	CA		05/23/2025	6.750	168,545		258,500
100212235	NEWPORT BEACH	CA		05/23/2025	7.000	3,910,976		6,100,000
100212236	LOS ANGELES	CA		05/23/2025	7.375	1,359,870		2,000,000
100212237	SCOTTSDALE	AZ		05/23/2025	7.750	2,806,734		3,350,000
100212239	DEBARY	FL		05/23/2025	7.250	156,401		475,000
100212240	PARRISH	FL		05/23/2025	6.375	268,533		393,000
100212241	ANAHEIM	CA		05/23/2025	7.875	5,064,261		7,550,000
100212242	AUSTIN	TX		05/23/2025	8.375	415,800		545,000
100212243	GLENDALE	CA		05/23/2025	7.000	1,130,706		1,470,000
100212244	NORTH HOLLYWOOD	CA		05/23/2025	8.000	785,828		840,000
100212245	SKOKIE	IL		05/27/2025	7.375	581,002		751,000
100212246	ELGIN	IL		05/27/2025	7.500	228,332		324,000
100212247	NIPOMO	CA		05/27/2025	7.125	400,944		528,000
100212248	MIRAMONTE	CA		05/27/2025	7.625	192,702		250,000
100212249	WEST NEW YORK	NJ		05/27/2025	7.125	232,399		310,000
100212250	VOWINCKEL	PA		05/27/2025	7.500	231,474		297,000
100212251	ACCORD	NY		05/27/2025	8.125	453,043		518,000
100212252	SANTA MARIA	CA		05/27/2025	7.125	208,019		585,000
100212253	NORTHBROOK	IL		05/28/2025	7.500	447,593		630,000
100212254	DALLAS	GA		05/28/2025	7.500	390,020		472,000
100212255	SAN FRANCISCO	CA		05/28/2025	6.875	1,049,096		1,550,000
100212256	ARLINGTON	VA		05/28/2025	6.875	1,440,634		2,400,000
100212257	MIDWAY CITY	CA		05/28/2025	7.250	679,930		955,000
100212258	SAN JOSE	CA		05/28/2025	7.000	788,533		1,550,000
100212259	LAS VEGAS	NV		05/28/2025	7.500	626,568		870,000
100212260	SAN BERNARDINO	CA		05/28/2025	7.250	320,876		455,000
100212261	ATLANTA	GA		05/28/2025	6.875	624,311		950,000
100212262	WESTMINSTER	CA		05/28/2025	7.000	784,157		1,260,000
100212263	SATELLITE BEACH	FL		05/28/2025	7.250	426,512		505,000
100212264	OTTAWA	IL		05/28/2025	8.375	161,358		220,000
100212265	RANCHO CUCAMONGA	CA		05/28/2025	6.875	1,002,810		1,315,000
100212266	MIAMI	FL		05/28/2025	7.875	517,649		720,000
100212267	LOS ANGELES	CA		05/28/2025	6.875	882,373		1,830,000
100212268	BAKERSFIELD	CA		05/28/2025	7.875	207,307		292,000
100212269	AUBURN	GA		05/28/2025	7.000	383,133		500,000
100212270	ALPHARETTA	GA		05/28/2025	6.875	301,320		616,000
100212271	ORLANDO	FL		05/28/2025	7.500	722,693		877,000
100212272	MONTGOMERY	AL		05/28/2025	7.250	281,239		370,000
100212273	NEW ORLEANS	LA		05/28/2025	7.250	90,196		123,000
100212274	DETROIT	MI		05/28/2025	8.875	146,918		178,000
100212275	TOPANGA	CA		05/28/2025	7.000	2,286,070		3,035,000
100212276	VAN NUYS	CA		05/28/2025	7.500	400,901		520,000
100212277	LONG BEACH	CA		05/28/2025	7.250	2,746,131		4,168,200
100212279	FALLS CHURCH	VA		05/28/2025	7.750	408,039		780,000
100212280	SACRAMENTO	CA		05/28/2025	7.250	225,435		540,000
100212281	PALM BAY	FL		05/28/2025	7.750	396,763		480,000
100212282	NIOTA	TN		05/28/2025	8.375	228,233		297,000
100212283	LEMON GROVE	CA		05/28/2025	6.875	538,632		720,000
100212284	FLEMINGTON	NJ		05/28/2025	7.875	208,489		285,000
100212285	LOUISVILLE	KY		05/28/2025	7.125	169,413		275,000
100212286	LOUISVILLE	KY		05/28/2025	7.125	236,037		365,000
100212287	JOHNSTOWN	NY		05/28/2025	7.625	94,790		125,000
100212288	JACKSONVILLE	FL		05/28/2025	7.125	66,699		90,000
100212289	YAKIMA	WA		05/28/2025	7.875	230,793		315,000
100212290	WHITTIER	CA		05/28/2025	6.875	789,726		1,375,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212292	CHARLOTTE	NC		05/28/2025	7.375	356,997		777,000
100212293	JOHNSTOWN	NY		05/28/2025	7.625	82,943		111,000
100212294	OAKLAND	CA		05/28/2025	9.000	630,000		750,000
100212295	NEWCASTLE	OK		05/28/2025	6.375	143,519		198,000
100212296	LOS ANGELES (SHERMAN OAKS AREA	CA		05/28/2025	6.875	499,049		830,000
100212297	LOS ANGELES	CA		05/28/2025	7.375	1,289,455		1,485,000
100212298	SAN FRANCISCO	CA		05/28/2025	7.375	1,044,807		1,715,000
100212299	BROOKLYN	NY		05/28/2025	7.125	1,124,001		1,670,000
100212302	HERRIN	IL		05/28/2025	6.875	210,575		389,900
100212303	SAN FERNANDO	CA		05/28/2025	6.875	319,761		820,000
100212305	LOS ANGELES	CA		05/28/2025	7.125	982,612		1,645,000
100212308	WOODLAND	CA		05/28/2025	7.375	579,038		715,000
100212309	ORLANDO	FL		05/28/2025	7.125	215,735		280,000
100212310	SACRAMENTO	CA		05/28/2025	7.125	415,301		590,000
100212311	EAST BOSTON	MA		05/28/2025	7.500	488,997		630,000
100212312	PEARLAND	TX		05/28/2025	7.125	293,223		360,000
100212313	OVIEDO	FL		05/28/2025	6.750	204,474		370,000
100212314	MURRIETA	CA		05/28/2025	7.500	687,081		835,000
100212315	DULUTH	GA		05/28/2025	6.750	438,508		583,000
100212316	PENSACOLA	FL		05/28/2025	6.875	179,858		258,000
100212318	LANCASTER	CA		05/28/2025	8.375	424,120		475,500
100212319	FONTANA	CA		05/28/2025	7.000	135,827		690,000
100212320	VALLEY GLEN AREA LOS ANGELES	CA		05/28/2025	7.000	526,636		750,000
100212321	ST. CLOUD	FL		05/28/2025	7.125	672,027		900,000
100212322	PHILADELPHIA	PA		05/28/2025	6.875	208,168		301,000
100212323	NORTH SMITHFIELD	RI		05/28/2025	7.125	364,288		480,000
100212325	LOS ANGELES	CA		05/28/2025	6.875	757,555		1,200,000
100212327	ANNANDALE	VA		05/28/2025	6.875	174,816		257,500
100212328	OKLAHOMA CITY	OK		05/28/2025	7.750	202,389		264,000
100212329	PALMDALE	CA		05/28/2025	7.375	555,703		825,000
100212330	APOPKA	FL		05/28/2025	6.750	228,733		450,000
100212331	PHILADELPHIA	PA		05/28/2025	7.125	152,398		400,000
100212333	LOS ANGELES VAN NUYS AREA	CA		05/28/2025	6.875	483,589		680,000
100212334	KYLE	TX		05/28/2025	7.250	310,806		391,000
100212335	TRACY	CA		05/28/2025	7.250	668,113		810,000
100212336	THOUSAND OAKS	CA		05/28/2025	7.125	508,287		990,000
100212337	SPRINGFIELD	PA		05/28/2025	6.750	423,649		680,000
100212338	SUN VALLEY AREA LOS ANGELES	CA		05/28/2025	7.750	262,315		620,000
100212340	SAN JOSE	CA		05/28/2025	6.750	1,106,756		1,600,000
100212341	STANTON	CA		05/28/2025	7.125	557,098		786,000
100212342	FOREST PARK	GA		05/28/2025	6.875	160,300		230,000
100212343	MORROW	GA		05/28/2025	6.875	159,321		229,000
100212344	ROWLETT	TX		05/28/2025	7.375	271,411		350,000
100212345	PEARLAND	TX		05/28/2025	6.750	271,845		480,000
100212346	SAN JACINTO	CA		05/28/2025	8.375	470,400		560,000
100212347	ATLANTA	GA		05/28/2025	6.750	110,679		217,000
100212348	NASHVILLE	TN		05/28/2025	7.250	201,725		325,000
100212349	AGOURA HILLS	CA		05/28/2025	7.000	2,413,097		4,182,000
100212350	NORTH MIAMI	FL		05/28/2025	7.000	373,328		520,000
100212351	ALLEN	TX		05/28/2025	6.875	318,773		463,075
100212352	BUFORD	GA		05/28/2025	6.875	265,659		355,000
100212353	RIALTO	CA		05/28/2025	7.750	555,530		670,000
100212354	CHINO	CA		05/28/2025	7.375	665,987		880,000
100212355	NEW BRIGHTON	MN		05/28/2025	7.000	387,028		515,000
100212356	CLEVELAND	OH		05/28/2025	6.625	260,352		385,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212357	WOODBRIDGE	VA		05/28/2025	7.125	359,694		552,000
100212358	LAND O' LAKES	FL		05/28/2025	6.875	207,931		412,000
100212359	MARBLE FALLS	TX		05/28/2025	6.750	206,801		300,000
100212360	BURBANK	CA		05/28/2025	7.125	1,401,187		1,632,000
100212361	PHILADELPHIA	PA		05/28/2025	7.125	155,448		220,000
100212362	MANVEL	TX		05/28/2025	6.875	203,776		335,000
100212363	JONESBORO	AR		05/28/2025	6.625	151,581		235,000
100212364	CANDLER	NC		05/28/2025	6.875	470,827		585,000
100212365	FILLMORE	CA		05/28/2025	8.250	570,000		660,000
100212366	WINTER GARDEN	FL		05/28/2025	6.875	152,307		237,000
100212367	EDMOND	OK		05/28/2025	7.250	307,648		450,000
100212368	ARLINGTON	TX		05/28/2025	7.125	194,280		250,000
100212369	CARLSBAD	CA		05/28/2025	7.000	1,663,560		2,700,000
100212370	SACRAMENTO	CA		05/28/2025	7.500	349,560		430,000
100212371	BEVERLY HILLS	CA		05/28/2025	7.750	532,492		740,000
100212372	CHARLOTTE	NC		05/28/2025	6.500	262,415		400,000
100212373	CITRUS SPRINGS	FL		05/28/2025	6.250	185,992		269,000
100212374	LUBBOCK	TX		05/28/2025	6.875	168,249		225,000
100212375	GRAND PRAIRIE	TX		05/28/2025	6.625	349,820		450,000
100212376	MOORESVILLE	NC		05/28/2025	7.375	1,091,818		1,400,000
100212377	LAWRENCEVILLE	GA		05/28/2025	7.000	258,986		385,000
100212378	SAN ANTONIO	TX		05/28/2025	7.250	201,279		250,000
100212379	BAYTOWN	TX		05/28/2025	6.625	181,024		265,000
100212380	KATY	TX		05/28/2025	6.750	313,581		425,000
100212381	LEBANON	PA		05/28/2025	7.250	145,167		220,000
100212382	COMMERCE	GA		05/28/2025	7.250	309,547		375,000
100212383	BEND	OR		05/28/2025	7.000	632,484		975,000
100212385	KATY	TX		05/28/2025	7.375	226,907		304,000
100212386	GAINESVILLE	GA		05/28/2025	7.375	316,967		387,000
100212387	SPRING HILL	FL		05/28/2025	7.000	204,187		270,000
100212388	VALLEJO	CA		05/28/2025	7.500	648,262		795,000
100212389	VISTA	CA		05/28/2025	7.250	509,149		630,000
100212390	MERIDIAN	ID		05/28/2025	6.625	511,219		740,000
100212391	SAN JOSE	CA		05/28/2025	7.000	627,963		800,000
100212392	CROWN POINT	IN		05/28/2025	6.250	143,600		328,000
100212393	PRINCETON	TX		05/28/2025	7.000	134,079		225,000
100212394	LOS ANGELES	CA		05/28/2025	6.750	520,462		700,000
100212395	CARLSBAD	CA		05/28/2025	7.500	1,059,597		1,297,000
100212396	DALY CITY	CA		05/28/2025	6.875	850,607		1,250,000
100212397	CONYERS	GA		05/28/2025	7.125	269,398		360,000
100212398	LEAGUE CITY	TX		05/28/2025	6.750	431,628		588,000
100212399	TUJUNGA AREA LOS ANGELES	CA		05/28/2025	6.875	558,936		800,000
100212449	BELLEVUE	WA		05/27/2025	6.500	987,490		2,800,000
100212450	OCEAN ISLE	NC		05/27/2025	6.875	994,418		1,368,000
100212451	BLOOMFIELD HILLS	MI		05/27/2025	6.990	1,204,425		1,688,000
100212452	GILBERT	AZ		05/27/2025	6.875	1,032,310		1,310,000
100212453	WILMINGTON	NC		05/27/2025	6.875	1,161,175		1,555,000
100212454	KAMUELA	HI		05/27/2025	6.875	1,906,468		2,725,000
100212455	LOS ANGELES	CA		05/27/2025	6.990	2,018,341		2,990,000
100212456	SANTA ROSA BEACH	FL		05/27/2025	6.750	1,503,378		2,000,000
100212457	LOS GATOS	CA		05/27/2025	6.625	1,369,314		4,250,000
100212458	SCOTTSDALE	AZ		05/27/2025	6.250	976,568		1,800,000
100212459	SAN JOSE	CA		05/27/2025	6.750	1,609,971		3,372,000
100212460	BOCA RATON	FL		05/27/2025	6.990	1,211,005		2,112,000
100212461	SEBAGO	ME		05/27/2025	6.500	866,501		1,275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212462	FORT MYERS BEACH	FL		05/27/2025	6.375	995,470		1,350,000
100212463	HILTON HEAD ISLAND	SC		05/27/2025	6.500	1,729,901		2,500,000
100212464	JOHNS ISLAND	SC		05/27/2025	6.625	1,734,083		3,200,000
100212465	N TOPSAIL BEACH	NC		05/27/2025	6.875	1,037,041		1,335,000
100212466	BEVERLY HILLS	CA		05/27/2025	6.990	1,324,536		1,750,000
100212467	IRVINE	CA		05/27/2025	7.375	1,193,822		2,310,000
100212468	CLIFTON	VA		05/27/2025	6.125	1,239,811		1,830,000
100212469	ATLANTIC BEACH	NC		05/27/2025	7.250	1,333,200		1,660,000
100212470	BOSTON	MA		05/27/2025	6.750	1,067,301		2,220,000
100212471	SAN MATEO	CA		05/27/2025	6.875	982,954		1,500,000
100212472	CULVER CITY	CA		05/27/2025	6.875	1,512,428		2,150,000
100212473	EMERALD ISLE	NC		05/27/2025	6.875	1,382,120		1,826,000
100212474	HUNTINGTON BEACH	CA		05/27/2025	6.750	928,813		1,325,000
100212475	SCOTTSDALE	AZ		05/27/2025	6.625	971,549		1,445,000
100212476	MONTGOMERY	TX		05/27/2025	6.625	868,961		1,317,000
100212477	PASADENA	CA		05/27/2025	6.625	1,346,378		1,800,000
100212478	SAN DIEGO	CA		05/27/2025	6.625	1,376,175		1,840,000
100212479	PORT CHARLOTTE	FL		05/28/2025	7.875	182,369		228,000
100212480	PALMETTO BAY	FL		05/28/2025	7.500	1,672,456		2,025,000
100212481	PERRINEVILLE	NJ		05/28/2025	8.000	1,029,151		1,300,000
100212482	CASTRO VALLEY	CA		05/28/2025	6.750	930,007		1,260,000
100212483	SAN GABRIEL	CA		05/28/2025	7.000	573,346		720,000
100212484	WHITTIER	CA		05/28/2025	6.875	461,133		990,000
100212485	IRVINE	CA		05/28/2025	7.250	1,245,442		1,520,000
100212486	ORANGE	CA		05/28/2025	7.125	653,844		1,015,000
100212487	GRANADA HILLS	CA		05/28/2025	8.000	1,072,199		1,300,000
100212488	TAMPA	FL		05/28/2025	7.250	335,738		424,000
100212489	KISSIMMEE	FL		05/28/2025	9.875	157,241		309,000
100212490	MONROE	NY		05/28/2025	7.250	447,638		600,000
100212491	WAXAHACHIE	TX		05/28/2025	6.875	133,128		235,000
100212492	CAPE CORAL	FL		05/28/2025	7.375	324,939		500,000
100212493	PETERSBURG	VA		05/28/2025	8.875	217,880		320,000
100212494	ROWLAND HEIGHTS	CA		05/28/2025	7.000	1,177,635		1,480,000
100212495	HACIENDA HEIGHTS	CA		05/28/2025	6.875	650,781		820,000
100212496	SAN JOSE	CA		05/28/2025	6.875	1,429,510		2,000,000
100212497	SPARKS	NV		05/28/2025	6.750	570,793		720,000
100212498	MONSEY	NY		05/28/2025	7.000	423,866		1,200,000
100212499	RIVERSIDE	CA		05/28/2025	7.375	457,452		555,000
100212500	LONDONDERRY	NH		05/28/2025	6.875	531,154		660,000
100212501	RANCHO CUCAMONGA	CA		05/28/2025	6.750	932,867		1,479,000
100212502	JACKSONVILLE	FL		05/28/2025	8.375	236,250		398,000
100212503	POMPANO BEACH	FL		05/28/2025	7.999	104,690		404,000
100212504	STONE MOUNTAIN	GA		05/28/2025	7.875	285,085		330,000
100212505	PINOLE	CA		05/28/2025	7.750	208,420		555,000
100212506	SIMI VALLEY	CA		05/28/2025	6.625	307,451		745,000
100212507	PORTLAND	OR		05/28/2025	6.999	408,174		735,000
100212508	LONG BEACH	CA		05/29/2025	8.125	735,070		940,000
100212509	SAN DIEGO	CA		05/29/2025	6.999	974,918		1,230,000
100212510	LOS ANGELES	CA		05/29/2025	6.875	199,235		723,000
100212511	RIVERSIDE	CA		05/29/2025	7.500	518,267		675,000
100212512	PALM HARBOR	FL		05/29/2025	7.250	376,333		705,000
100212513	NORTH PORT	FL		05/29/2025	7.125	271,981		475,000
100212514	ORLANDO	FL		05/29/2025	7.250	279,244		369,000
100212515	WEST HILLS	CA		05/29/2025	6.875	582,176		1,220,000
100212516	PALM BAY	FL		05/29/2025	7.375	226,708		298,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212517	OAKLAND	CA		05/29/2025	8.999	441,000		650,000
100212518	CORAL GABLES	FL		05/29/2025	7.375	2,027,105		9,000,000
100212519	WACO	TX		05/29/2025	7.125	159,848		213,000
100212520	LIVERMORE	CA		05/29/2025	6.625	1,043,358		2,131,000
100212521	BELLFLOWER	CA		05/29/2025	7.625	618,905		850,000
100212522	OCEANSIDE	CA		05/29/2025	7.999	548,737		1,060,000
100212523	ST. HEDWIG	TX		05/29/2025	7.750	171,624		245,000
100212524	BAKERSFIELD	CA		05/29/2025	7.250	538,952		722,000
100212525	NORTH HILLS	CA		05/29/2025	7.875	501,610		665,000
100212526	MONTEBELLO	CA		05/29/2025	7.375	1,886,922		2,295,000
100212527	SALINAS	CA		05/29/2025	7.750	556,273		690,000
100212528	FONTANA	CA		05/29/2025	6.999	533,887		750,000
100212529	LONGWOOD	FL		05/29/2025	7.750	274,460		380,000
100212530	WAYNE	NJ		05/29/2025	6.999	852,220		1,265,000
100212531	MIAMI	FL		05/29/2025	6.999	455,219		585,000
100212532	BLUE SPRINGS	MO		05/29/2025	7.625	195,258		253,000
100212533	GREENACRES	FL		05/29/2025	7.875	481,648		550,000
100212534	TOLEDO	OH		05/29/2025	7.750	104,250		145,000
100212535	KIRKLAND	WA		05/29/2025	7.375	1,033,583		1,450,000
100212536	TOLEDO	OH		05/29/2025	7.875	108,415		150,000
100212537	LAS VEGAS	NV		05/29/2025	7.625	347,794		400,000
100212538	POMPANO BEACH	FL		05/29/2025	7.750	348,884		450,000
100212539	LINCOLN	CA		05/29/2025	8.375	2,044,561		2,900,000
100212540	BAKERSFIELD	CA		05/29/2025	7.500	315,802		380,000
100212541	THOMASVILLE	NC		05/29/2025	7.999	184,782		255,000
100212542	NORTHPORT	NY		05/29/2025	7.625	712,466		920,000
100212543	HARRISON	NJ		05/29/2025	7.750	620,445		1,050,000
100212544	COLORADO SPRINGS	CO		05/29/2025	7.500	318,076		415,000
100212545	FORT WORTH	TX		05/29/2025	7.250	188,283		231,000
100212546	LOS ANGELES	CA		05/29/2025	6.999	1,397,622		1,880,000
100212547	HOLLYWOOD	FL		05/29/2025	7.125	397,618		570,000
100212548	ESTERO	FL		05/29/2025	7.750	270,623		412,000
100212549	BRENTWOOD	NY		05/29/2025	7.875	611,596		715,000
100212550	MONTCLAIR	NJ		05/29/2025	7.625	809,791		1,340,000
100212551	ELBERTA	AL		05/29/2025	7.375	176,607		220,000
100212552	OCEANSIDE	CA		05/29/2025	7.250	387,231		470,000
100212553	DENTON	TX		05/29/2025	7.500	298,318		345,000
100212554	GRAND PRAIRIE	TX		05/29/2025	7.875	211,003		290,000
100212555	VENICE	FL		05/29/2025	6.999	224,884		431,000
100212556	GLENN HEIGHTS	TX		05/29/2025	7.375	339,974		462,000
100212557	CANTON	MI		05/29/2025	7.500	157,500		475,000
100212558	TAMPA	FL		05/29/2025	7.625	250,343		325,000
100212559	BROOKLYN	NY		05/29/2025	7.625	640,781		950,000
100212560	LAS CRUCES	NM		05/29/2025	7.500	154,022		196,000
100212561	CEDAR GROVE	NJ		05/29/2025	7.500	582,836		720,000
100212562	LAFAYETTE	IN		05/29/2025	7.875	253,119		310,000
100212563	CORONA	CA		05/29/2025	6.999	604,438		795,000
100212564	ORLANDO	FL		05/29/2025	7.375	312,476		440,000
100212565	WASHINGTON	DC		05/29/2025	7.625	898,698		1,500,000
100212566	PHOENIX	AZ		05/29/2025	6.999	326,860		649,000
100212567	MESA	AZ		05/29/2025	7.250	159,482		314,000
100212568	MUNDELEIN	IL		05/29/2025	6.750	282,414		509,000
100212569	AUSTIN	TX		05/29/2025	7.750	288,049		439,000
100212570	NAPERVILLE	IL		05/29/2025	7.750	288,303		405,000
100212571	PLANTATION	FL		05/29/2025	7.500	690,796		2,375,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212572	OAKLEY	CA		05/29/2025	8.250	507,116		765,000
100212573	SCOTTSDALE	AZ		05/29/2025	9.125	462,000		558,000
100212574	PARRISH	FL		05/29/2025	7.250	306,541		384,000
100212575	EAST HAVEN	CT		05/29/2025	7.625	295,360		342,000
100212576	EUSTIS	FL		05/29/2025	7.500	361,706		439,000
100212577	LITTLE ELM	TX		05/29/2025	7.375	309,688		470,000
100212578	CHANDLER	AZ		05/29/2025	7.750	393,225		535,000
100212579	HILTON HEAD ISLAND	SC		05/29/2025	7.250	343,484		425,000
100212580	NAPLES	FL		05/29/2025	7.625	554,295		800,000
100212581	PATERSON	NJ		05/29/2025	7.750	229,936		320,000
100212582	EUREKA	CA		05/29/2025	8.375	334,380		377,500
100212583	SAN ANTONIO	TX		05/29/2025	7.375	149,249		211,000
100212584	YUCCA VALLEY	CA		05/29/2025	7.625	344,421		590,000
100212585	ANZA	CA		05/29/2025	7.500	199,938		285,000
100212586	PORT ORANGE	FL		05/29/2025	8.250	318,938		405,000
100212587	BOCA RATON	FL		05/29/2025	7.250	1,549,216		3,212,000
100212588	CHATSWORTH	CA		05/29/2025	7.750	297,159		925,000
100212589	WEST BALDWIN	ME		05/29/2025	7.250	225,759		450,000
100212590	LOS ANGELES	CA		05/29/2025	7.500	503,131		800,000
100212591	SAG HARBOR	NY		05/29/2025	7.375	512,013		1,100,000
100212592	NIPOMO	CA		05/29/2025	7.375	862,582		1,330,000
100212593	HILO	HI		05/29/2025	7.875	308,203		445,000
100212594	OLYMPIA	WA		05/29/2025	6.999	368,420		545,000
100212595	CINCINNATI	OH		05/29/2025	7.125	224,037		300,000
100212596	CINCINNATI	OH		05/29/2025	6.999	222,137		341,000
100212597	SAN LORENZO	CA		05/29/2025	7.250	406,477		880,000
100212598	BENSALEM	PA		05/29/2025	8.125	271,556		400,000
100212599	DETROIT	MI		05/29/2025	7.875	253,464		326,000
100212600	SANTA ROSA	CA		05/29/2025	8.375	501,244		600,000
100212601	PIEDMONT	CA		05/29/2025	6.875	1,520,813		3,005,000
100212602	FORT LEE	NJ		05/29/2025	7.250	959,265		1,475,000
100212603	SANTA ROSA	CA		05/29/2025	8.375	541,929		650,000
100212604	ABSECON	NJ		05/29/2025	8.250	136,500		180,000
100212605	FAYETTEVILLE	NC		05/29/2025	7.375	173,495		228,000
100212606	LAKESIDE	AZ		05/29/2025	7.250	256,224		426,000
100212607	CHICAGO	IL		05/29/2025	7.375	329,418		510,000
100212608	SACRAMENTO	CA		05/29/2025	7.750	389,717		485,000
100212609	JACKSON	CA		05/29/2025	7.500	207,008		350,000
100212610	GAINESVILLE	FL		05/29/2025	7.500	486,532		600,000
100212611	STROUDSBURG	PA		05/29/2025	7.750	243,969		302,000
100212612	GRAND HAVEN	MI		05/29/2025	7.125	311,029		380,000
100212613	PENSACOLA	FL		05/29/2025	6.999	173,156		249,500
100212614	FORT MOHAVE	AZ		05/29/2025	6.999	306,434		526,000
100212615	MURRIETA	CA		05/29/2025	6.750	564,378		810,000
100212616	GLENDALE	AZ		05/29/2025	7.875	354,325		465,000
100212617	SEGUIN	TX		05/29/2025	7.500	250,295		327,000
100212618	STONE MOUNTAIN	GA		05/29/2025	7.999	252,000		300,000
100212619	CONWAY	SC		05/29/2025	7.250	315,468		415,000
100212620	LA QUINTA	CA		05/29/2025	8.125	1,340,096		1,725,000
100212621	MILFORD	CT		05/29/2025	6.875	448,869		630,000
100212622	WINCHESTER	TN		05/29/2025	7.625	298,363		415,000
100212623	LANCASTER	CA		05/29/2025	7.999	721,269		860,000
100212624	LEBANON	TN		05/29/2025	7.125	502,778		636,500
100212625	SPRINGFIELD	MO		05/29/2025	7.250	200,475		323,000
100212626	WHITTIER	CA		05/29/2025	7.875	545,093		915,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212627	MEADOW VISTA	CA		05/29/2025	7.750	1,024,073		1,650,000
100212628	FLORIDA CITY	FL		05/29/2025	6.625	291,694		382,000
100212629	NAPLES	FL		05/29/2025	7.125	227,607		473,000
100212630	EL CENTRO	CA		05/29/2025	6.999	282,964		490,000
100212631	GASTONIA	NC		05/29/2025	7.750	162,862		213,000
100212632	SNELLVILLE	GA		05/29/2025	6.999	254,763		510,000
100212633	WESTON	FL		05/29/2025	7.375	366,917		655,000
100212634	CLERMONT	FL		05/29/2025	6.875	394,917		839,000
100212635	KIHEI	HI		05/29/2025	7.375	517,275		1,150,000
100212636	SAN DIEGO	CA		05/29/2025	7.625	517,808		680,000
100212637	JUNO BEACH	FL		05/29/2025	7.875	378,000		562,000
100212638	LA SALLE	IL		05/29/2025	7.250	153,104		206,000
100212639	JACKSON	NJ		05/29/2025	7.625	501,878		705,000
100212640	OSPREY	FL		05/29/2025	7.250	362,492		875,000
100212641	KISSIMMEE	FL		05/29/2025	7.250	273,370		360,000
100212642	LAS VEGAS	NV		05/29/2025	7.999	266,921		340,000
100212643	SEVIERVILLE	TN		05/29/2025	7.500	746,345		882,000
100212644	SUNRISE	FL		05/29/2025	7.250	474,010		580,000
100212645	MILWAUKEE	WI		05/29/2025	7.500	144,631		205,000
100212646	LOS ANGELES	CA		05/29/2025	8.500	918,750		1,250,000
100212647	LOS ANGELES	CA		05/29/2025	7.999	1,088,104		1,400,000
100212648	KATY	TX		05/29/2025	7.250	233,839		389,500
100212649	SEVILLE	OH		05/29/2025	7.375	355,583		435,000
100212650	MIAMI BEACH	FL		05/29/2025	7.625	133,446		211,000
100212651	LONG BEACH	CA		05/29/2025	6.999	371,121		749,000
100212652	BOERNE	TX		05/29/2025	7.375	261,060		315,000
100212653	THE COLONY	TX		05/29/2025	8.625	157,500		400,000
100212654	SAN DIEGO	CA		05/29/2025	8.625	787,500		1,000,000
100212655	HUNTINGTON BEACH	CA		05/29/2025	7.750	1,553,922		1,875,000
100212656	ANNA	TX		05/29/2025	7.999	246,225		344,000
100212657	TAMPA	FL		05/29/2025	7.750	264,531		362,000
100212658	MANCHESTER	TN		05/29/2025	7.875	203,457		274,000
100212659	LAS VEGAS	NV		05/29/2025	7.625	131,164		235,000
100212660	TULLAHOMA	TN		05/29/2025	7.750	155,246		214,500
100212661	FORT WORTH	TX		05/29/2025	7.625	177,304		275,000
100212662	BROKEN ARROW	OK		05/29/2025	7.625	330,247		412,000
100212663	LAGUNA NIGUEL	CA		05/29/2025	7.625	431,411		1,585,000
100212664	FLORISSANT	MO		05/29/2025	7.750	147,707		204,000
100212665	PALM COAST	FL		05/29/2025	7.375	308,949		381,000
100212666	WAIANAE	HI		05/29/2025	8.500	299,250		475,000
100212667	PORT CHARLOTTE	FL		05/29/2025	7.375	171,070		359,000
100212668	LA JOLLA	CA		05/29/2025	7.125	1,001,778		2,560,000
100212669	SAINT LOUIS	MO		05/29/2025	7.625	159,492		200,000
100212670	SMYRNA	TN		05/29/2025	8.625	286,481		425,000
100212671	LONGVIEW	TX		05/29/2025	7.999	158,025		228,000
100212672	LAS VEGAS	NV		05/29/2025	7.500	398,106		519,000
100212673	MONTEBELLO	CA		05/29/2025	8.125	911,403		1,025,000
100212674	LAKE WORTH	FL		05/29/2025	7.750	167,600		222,500
100212675	NATIONAL CITY	CA		05/29/2025	6.500	310,310		680,000
100212676	STRATHMORE	CA		05/29/2025	7.875	166,461		230,000
100212677	DEER PARK	TX		05/29/2025	7.375	150,584		195,000
100212678	PHOENIX	AZ		05/28/2025	7.500	461,606		593,000
100212679	CHANDLER	AZ		05/28/2025	7.125	511,078		660,000
100212680	GILBERT	AZ		05/28/2025	7.125	470,589		606,000
100212681	GILBERT	AZ		05/28/2025	7.125	415,494		535,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212682	PHOENIX	AZ		05/28/2025	7.125	450,356		580,000
100212683	EAGLE MOUNTAIN	UT		05/28/2025	6.625	321,363		422,000
100212684	AUSTIN	TX		05/28/2025	7.125	625,978		859,000
100212685	PROVIDENCE	RI		05/28/2025	7.490	585,871		808,000
100212686	CLOVIS	CA		05/28/2025	7.125	296,127		393,000
100212687	PHOENIX	AZ		05/28/2025	6.990	586,473		815,000
100212688	GILBERT	AZ		05/28/2025	6.990	238,970		456,000
100212689	BROOKFIELD	IL		05/28/2025	6.875	437,666		595,000
100212690	NORTH BRUNSWICK	NJ		05/28/2025	7.375	194,010		395,000
100212691	BAKERSFIELD	CA		05/28/2025	6.990	455,053		595,000
100212692	HARBOR SPRINGS	MI		05/28/2025	6.990	248,186		399,000
100212693	AUSTIN	TX		05/28/2025	7.500	293,674		384,000
100212694	RALEIGH	NC		05/28/2025	6.625	210,086		330,000
100212695	SUNSET BEACH	NC		05/28/2025	7.625	209,467		257,000
100212696	NORTH MYRTLE BEACH	SC		05/28/2025	6.875	256,187		445,000
100212697	SAN FERNANDO	CA		05/28/2025	7.250	724,213		885,000
100212698	THE VILLAGES	FL		05/28/2025	7.000	265,861		420,000
100212699	MCKINNEY	TX		05/28/2025	6.625	372,867		490,000
100212700	CINCINNATI	OH		05/28/2025	7.125	203,633		275,000
100212701	ST. GEORGE	UT		05/28/2025	7.125	417,029		550,000
100212702	EWING	NJ		05/28/2025	7.625	243,265		315,000
100212703	FORT PIERCE	FL		05/28/2025	7.125	202,320		264,000
100212704	LAWRENCEVILLE	GA		05/28/2025	6.990	239,913		420,000
100212705	BRECKENRIDGE	CO		05/28/2025	6.990	637,436		835,000
100212706	DENVER	CO		05/28/2025	7.375	394,244		535,000
100212707	SOUTH PADRE ISLAND	TX		05/28/2025	7.125	334,272		575,000
100212708	WEST VALLEY CITY	UT		05/28/2025	6.625	414,473		545,000
100212709	WEST DEPTFORD	NJ		05/28/2025	7.500	195,985		240,000
100212710	WASHINGTON	DC		05/28/2025	7.375	370,800		440,000
100212711	TACOMA	WA		05/28/2025	6.990	342,621		572,000
100212712	FORT WORTH	TX		05/28/2025	7.625	249,593		344,000
100212713	SPANAWAY	WA		05/28/2025	7.375	409,575		505,000
100212714	PHILADELPHIA	PA		05/28/2025	7.250	382,710		540,000
100212715	GALVESTON	TX		05/28/2025	6.625	239,734		550,000
100212716	DEPTFORD	NJ		05/28/2025	7.625	248,571		306,000
100212717	WINSUM	NLD		05/28/2025	5.000	56,440		60,000
100212718	AMSTELVEEN	NLD		05/28/2025	5.510	60,955		72,754
100212719	S-GRAVENHAGE	NLD		05/28/2025	4.700	1,943,222		2,822,000
100212720	TERNEUZEN	NLD		05/28/2025	5.250	190,484		212,566
100212721	TERNEUZEN	NLD		05/28/2025	5.250	11,142		12,434
100212722	S-GRAVENHAGE	NLD		05/28/2025	4.750	524,890		1,380,000
100212723	ROTTERDAM	NLD		05/28/2025	5.150	116,830		150,000
100212724	ROTTERDAM	NLD		05/28/2025	5.100	242,691		415,000
100212725	S-GRAVENHAGE	NLD		05/28/2025	4.650	2,178,575		3,415,000
100212726	HORN	NLD		05/28/2025	5.000	436,392		580,000
100212727	UTRECHT	NLD		05/28/2025	4.950	266,678		490,000
100212728	HILVERSUM	NLD		05/28/2025	5.000	3,720,566		4,394,732
100212729	EMMEN	NLD		05/28/2025	4.950	613,783		679,688
100212730	EMMEN	NLD		05/28/2025	4.950	40,919		45,313
100212731	ROTTERDAM	NLD		05/28/2025	4.850	112,880		141,667
100212732	ROTTERDAM	NLD		05/28/2025	4.850	225,759		283,333
100212733	NIJMEGEN	NLD		05/28/2025	4.950	1,159,837		1,284,375
100212734	NIJMEGEN	NLD		05/28/2025	4.950	77,323		85,625
100212735	HOOGEVEEN	NLD		05/28/2025	4.950	401,851		445,000
100212736	HOOGEVEEN	NLD		05/28/2025	4.950	27,091		30,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212737	AMSTERDAM	NLD.		05/28/2025	4.800	282,199		431,000
100212738	ENSCHEDE	NLD.		05/28/2025	4.950	12,417		13,750
100212739	ENSCHEDE	NLD.		05/28/2025	4.950	186,251		206,250
100212740	ENSCHEDE	NLD.		05/28/2025	4.950	18,625		20,625
100212741	ENSCHEDE	NLD.		05/28/2025	4.950	279,377		309,375
100212742	OOST-SOUBURG	NLD.		05/28/2025	4.950	211,649		234,375
100212743	OOST-SOUBURG	NLD.		05/28/2025	4.950	14,110		15,625
100212744	GRONINGEN	NLD.		05/28/2025	4.900	203,183		225,000
100212745	GRONINGEN	NLD.		05/28/2025	4.900	13,546		15,000
100212746	ARKEL	NLD.		05/28/2025	5.100	1,100,576		1,218,750
100212747	ARKEL	NLD.		05/28/2025	5.100	73,372		81,250
100212748	ROTTERDAM	NLD.		05/28/2025	4.850	440,230		560,000
100212749	DORDRECHT	NLD.		05/28/2025	4.800	51,925		103,239
100212750	DORDRECHT	NLD.		05/28/2025	4.800	146,743		291,761
100212751	EINDHOVEN	NLD.		05/28/2025	4.800	347,421		415,000
100212752	UTRECHT	NLD.		05/28/2025	4.000	34,054		59,123
100212753	UTRECHT	NLD.		05/28/2025	4.000	2,169,042		3,765,877
100212754	HEERLEN	NLD.		05/28/2025	5.250	119,596		163,000
100212755	S-GRAVENHAGE	NLD.		05/28/2025	4.950	430,071		635,000
100212756	TILBURG	NLD.		05/28/2025	4.950	427,531		505,000
100212757	S-GRAVENHAGE	NLD.		05/28/2025	4.950	277,684		410,000
100212758	SNEEK	NLD.		05/28/2025	5.200	474,094		525,000
100212759	SNEEK	NLD.		05/28/2025	5.200	31,606		35,000
100212760	TILBURG	NLD.		05/28/2025	4.950	334,406		395,000
100212761	MIDDELHARNIS	NLD.		05/28/2025	5.100	177,785		210,000
100212762	ARNHEM	NLD.		05/28/2025	5.100	249,746		276,563
100212763	ARNHEM	NLD.		05/28/2025	5.100	16,650		18,438
100212764	AMSTERDAM	NLD.		05/28/2025	4.950	246,077		355,000
100212765	EMMEN	NLD.		05/28/2025	4.950	231,121		315,000
100212766	BREDA	NLD.		05/28/2025	4.950	1,003,274		1,400,000
100212767	NIJMEGEN	NLD.		05/28/2025	5.000	630,715		745,000
100212768	LEEUWARDEN	NLD.		05/28/2025	4.950	67,728		94,800
100212769	LEEUWARDEN	NLD.		05/28/2025	4.950	214,471		300,200
100212770	ROTTERDAM	NLD.		05/28/2025	4.650	2,363,698		3,221,559
100212771	ROTTERDAM	NLD.		05/28/2025	4.650	272,717		353,561
100212772	ROTTERDAM	NLD.		05/28/2025	4.650	2,339,429		3,188,714
100212773	ROTTERDAM	NLD.		05/28/2025	4.650	2,360,876		3,217,994
100212774	LANDGRAAF	NLD.		05/28/2025	5.000	356,519		470,000
100212775	ROTTERDAM	NLD.		05/28/2025	5.050	287,843		340,000
100212776	AMSTERDAM	NLD.		05/28/2025	5.000	1,111,864		1,600,000
100212777	VELDHOVEN	NLD.		05/28/2025	4.750	259,623		375,000
100212778	S-GRAVENHAGE	NLD.		05/28/2025	4.750	123,942		183,000
100212779	TILBURG	NLD.		05/28/2025	4.950	166,780		197,000
100212780	TILBURG	NLD.		05/28/2025	4.950	232,814		280,000
100212781	TILBURG	NLD.		05/28/2025	4.950	232,814		285,000
100212782	TILBURG	NLD.		05/28/2025	4.950	232,814		280,000
100212783	AMSTELVEEN	NLD.		05/28/2025	5.550	677,277		830,000
100212784	S-GRAVENHAGE	NLD.		05/28/2025	5.475	1,006,886		1,205,000
100212785	AMSTERDAM	NLD.		05/28/2025	4.950	1,452,760		1,765,000
100212786	S-GRAVENHAGE	NLD.		05/28/2025	4.750	352,184		804,652
100212787	ALMERE	NLD.		05/28/2025	4.900	2,819,167		3,330,000
100212788	ALMERE	NLD.		05/28/2025	4.900	3,521,842		4,160,001
100212789	LELYSTAD	NLD.		05/28/2025	4.900	1,337,623		1,467,536
100212790	ALMERE	NLD.		05/28/2025	4.900	2,903,827		3,430,000
100212791	S-GRAVENHAGE	NLD.		05/28/2025	4.800	304,775		347,143

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212792	S-GRAVENHAGE	NLD.		05/28/2025	4.800	11,288		12,857
100212793	S-GRAVENHAGE	NLD.		05/28/2025	4.800	279,377		314,135
100212794	S-GRAVENHAGE	NLD.		05/28/2025	4.800	14,110		15,865
100212795	APELDOORN	NLD.		05/28/2025	4.900	1,743,989		2,060,001
100212796	ALMERE	NLD.		05/28/2025	4.900	2,594,819		3,065,000
100212797	HOOGEVEEN	NLD.		05/28/2025	4.900	2,184,219		2,580,000
100212798	TILBURG	NLD.		05/28/2025	4.600	398,239		648,000
100212799	HELMOND	NLD.		05/28/2025	5.200	270,911		353,100
100212800	ARNHEM	NLD.		05/28/2025	5.100	476,126		703,000
100212801	S-GRAVENHAGE	NLD.		05/28/2025	4.600	361,215		948,000
100212802	ALMERE	NLD.		05/28/2025	4.900	2,052,150		2,525,000
100212803	GRONINGEN	NLD.		05/28/2025	4.800	325,480		388,072
100212804	GRONINGEN	NLD.		05/28/2025	4.800	98,205		116,000
100212805	UTRECHT	NLD.		05/28/2025	3.650	320,578		355,000
100212806	UTRECHT	NLD.		05/28/2025	5.100	39,226		43,438
100212807	UTRECHT	NLD.		05/28/2025	5.100	23,987		26,563
100212822	UNITED KINGDOM	GBR.		05/28/2025	5.600	203,963		200,000
100212823	UNITED KINGDOM	GBR.		05/28/2025	5.650	153,572		170,000
100212824	UNITED KINGDOM	GBR.		05/28/2025	5.650	135,976		260,000
100212825	UNITED KINGDOM	GBR.		05/28/2025	5.650	101,982		100,000
100212826	UNITED KINGDOM	GBR.		05/28/2025	5.650	244,756		275,000
100212827	UNITED KINGDOM	GBR.		05/28/2025	5.650	95,353		93,500
100212828	UNITED KINGDOM	GBR.		05/28/2025	5.650	137,675		135,000
100212829	UNITED KINGDOM	GBR.		05/28/2025	5.650	122,378		120,000
100212830	UNITED KINGDOM	GBR.		05/28/2025	5.650	387,531		500,000
100212831	UNITED KINGDOM	GBR.		05/28/2025	5.650	85,665		84,000
100212832	UNITED KINGDOM	GBR.		05/28/2025	5.650	122,378		120,000
100212833	UNITED KINGDOM	GBR.		05/28/2025	6.740	587,051		570,000
100212834	UNITED KINGDOM	GBR.		05/28/2025	7.690	361,547		810,000
100212835	UNITED KINGDOM	GBR.		05/28/2025	5.650	178,468		175,000
100212836	UNITED KINGDOM	GBR.		05/28/2025	5.600	206,109		220,000
100212837	UNITED KINGDOM	GBR.		05/28/2025	5.650	76,486		75,000
100212838	UNITED KINGDOM	GBR.		05/28/2025	5.600	122,378		120,000
100212839	UNITED KINGDOM	GBR.		05/28/2025	6.140	432,979		625,000
100212840	UNITED KINGDOM	GBR.		05/28/2025	6.240	71,387		77,500
100212841	UNITED KINGDOM	GBR.		05/28/2025	6.140	122,378		160,000
100212842	UNITED KINGDOM	GBR.		05/28/2025	6.490	84,968		82,500
100212843	UNITED KINGDOM	GBR.		05/28/2025	6.240	78,866		80,000
100212844	UNITED KINGDOM	GBR.		05/28/2025	6.590	144,136		139,950
100212845	UNITED KINGDOM	GBR.		05/28/2025	6.040	76,865		75,000
100212846	UNITED KINGDOM	GBR.		05/28/2025	5.650	86,684		115,000
100212847	UNITED KINGDOM	GBR.		05/28/2025	5.650	183,567		183,000
100212848	UNITED KINGDOM	GBR.		05/28/2025	5.650	114,695		120,000
100212849	UNITED KINGDOM	GBR.		05/28/2025	6.690	623,871		660,000
100212850	UNITED KINGDOM	GBR.		05/28/2025	6.290	138,357		135,000
100212851	UNITED KINGDOM	GBR.		05/28/2025	6.290	81,585		80,000
100212852	UNITED KINGDOM	GBR.		05/28/2025	5.650	110,913		110,000
100212853	UNITED KINGDOM	GBR.		05/28/2025	5.650	127,477		125,000
100212854	UNITED KINGDOM	GBR.		05/28/2025	5.650	152,973		150,000
100212855	UNITED KINGDOM	GBR.		05/28/2025	6.740	131,388		249,000
100212856	UNITED KINGDOM	GBR.		05/28/2025	5.650	99,942		98,000
100212857	UNITED KINGDOM	GBR.		05/28/2025	5.650	203,697		285,000
100212858	UNITED KINGDOM	GBR.		05/28/2025	5.650	133,596		131,000
100212859	UNITED KINGDOM	GBR.		05/28/2025	5.650	127,477		125,000
100212860	UNITED KINGDOM	GBR.		05/28/2025	5.650	307,145		305,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212861	COLUMBIA	MO		05/29/2025	6.325	43,604		246,683
100212862	VACAVILLE	CA		05/29/2025	9.500	78,990		578,000
100212863	FREELAND	MI		05/29/2025	12.950	44,786		190,000
100212864	RUTHER GLEN	VA		05/29/2025	9.475	80,423		426,229
100212865	SUMMERVILLE	SC		05/29/2025	8.100	108,828		317,493
100212866	CONYERS	GA		05/29/2025	8.500	184,521		572,267
100212867	LOUISVILLE	KY		05/29/2025	6.725	57,170		254,053
100212868	OAK RIDGE	NJ		05/29/2025	7.475	105,820		704,762
100212869	KYLE	TX		05/29/2025	10.500	73,983		292,426
100212870	PHILADELPHIA	PA		05/29/2025	12.300	28,571		320,000
100212871	CHARLOTTE	NC		05/29/2025	7.600	44,444		304,672
100212872	YORK	PA		05/29/2025	8.600	63,492		498,931
100212873	SMYRNA	GA		05/29/2025	9.150	46,098		422,618
100212874	MODESTO	CA		05/29/2025	10.325	117,114		500,000
100212876	TRUSSVILLE	AL		05/29/2025	8.425	137,566		425,387
100212877	CARMEL	IN		05/29/2025	9.715	184,932		557,102
100212878	BILLINGS	MT		05/29/2025	7.275	63,492		418,594
100212880	BURBANK	IL		05/29/2025	9.250	51,948		413,758
100212881	KANSAS CITY	MO		05/29/2025	6.800	45,681		405,916
100212882	SACRAMENTO	CA		05/29/2025	8.175	37,037		522,651
100212883	MIDDLETOWN	CT		05/29/2025	10.650	80,264		436,909
100212884	WORCESTER	VT		05/29/2025	9.900	74,496		236,000
100212885	SAN PEDRO	CA		05/29/2025	8.025	158,730		752,000
100212886	BURLEY	ID		05/29/2025	12.025	31,332		274,440
100212887	NEW PORT RICHEY	FL		05/29/2025	7.925	407,400		2,259,000
100212888	WEST PALM BEACH	FL		05/29/2025	10.150	84,088		467,348
100212889	WINTER GARDEN	FL		05/29/2025	6.750	107,710		799,847
100212890	KINGSPORT	TN		05/29/2025	10.775	61,687		241,018
100212891	WHITE LAKE	MI		05/29/2025	11.250	145,866		443,090
100212893	SPRING HILL	TN		05/29/2025	9.375	177,123		843,947
100212895	PANAMA CITY BEACH	FL		05/29/2025	11.675	144,920		680,000
100212896	LAKE TAPPS	WA		05/29/2025	8.100	131,720		1,400,000
100212897	HENDERSONVILLE	NC		05/29/2025	7.550	81,463		445,215
100212898	LAKE CHARLES	LA		05/29/2025	7.649	90,233		300,000
100212899	DELRAY BEACH	FL		05/29/2025	10.400	118,360		142,000
100212900	WARETOWN	NJ		05/29/2025	8.425	68,133		585,000
100212901	SMITHFIELD	NC		05/29/2025	9.425	35,450		320,967
100212902	OCOEE	FL		05/29/2025	8.574	136,245		367,551
100212903	PACIFIC GROVE	CA		05/29/2025	7.125	102,440		1,230,574
100212904	PEMBROKE	NH		05/29/2025	9.250	76,830		459,350
100212905	PLAINWELL	MI		05/29/2025	9.575	76,830		328,721
100212906	ROCKLEDGE	FL		05/29/2025	11.350	59,415		343,491
100212907	ROSWELL	GA		05/29/2025	6.625	104,609		771,513
100212908	MAGNOLIA	TX		05/29/2025	7.175	206,640		704,000
100212909	PAHRUMP	NV		05/29/2025	7.599	204,880		350,000
100212910	MOUNT PROSPECT	IL		05/29/2025	12.182	70,088		399,947
100212911	STUART	FL		05/29/2025	7.275	68,783		473,211
100212912	MIAMI	FL		05/29/2025	8.650	98,417		501,685
100212913	LITTLE ROCK	AR		05/29/2025	11.500	224,297		414,326
100212914	GOLDEN	CO		05/29/2025	7.000	353,485		1,322,584
100212915	BUENA PARK	CA		05/29/2025	11.225	107,953		880,000
100212916	COCONUT CREEK	FL		05/29/2025	12.125	39,114		353,000
100212917	SPIRO	OK		05/29/2025	12.200	37,037		267,400
100212918	CREEDE	CO		05/29/2025	11.250	109,611		689,274
100212919	LOMPOC	CA		05/29/2025	8.250	138,206		555,116

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212920	RANCHO CUCAMONGA	CA		05/29/2025	8.650	148,148		1,133,705
100212921	REDDING	CA		05/29/2025	9.000	107,401		758,508
100212922	SAN MARCOS	CA		05/29/2025	8.425	139,365		1,075,743
100212923	OAK HARBOR	WA		05/29/2025	12.150	81,046		536,000
100212924	MESA	AZ		05/29/2025	9.750	125,028		438,622
100212926	HIGHLANDS RANCH	CO		05/29/2025	13.400	118,216		720,710
100212927	LOS OLIVOS	CA		05/29/2025	8.449	266,099		1,707,256
100212929	MURFREESBORO	TN		05/29/2025	8.375	97,318		775,000
100212930	FAIRFIELD	OH		05/29/2025	7.249	76,072		312,340
100212931	RIVERSIDE	CA		05/29/2025	9.525	87,499		638,968
100212932	VISTA	CA		05/29/2025	10.500	63,492		737,997
100212933	MIDDLETON	ID		05/29/2025	9.125	61,464		422,412
100212934	HENDERSON	NV		05/29/2025	10.775	125,028		482,913
100212936	FLOWERY BRANCH	GA		05/29/2025	9.150	77,778		526,829
100212937	SAN MARCOS	CA		05/29/2025	9.325	300,067		1,593,126
100212938	PHOENIX	AZ		05/29/2025	8.375	133,172		366,750
100212939	BECKER	MN		05/29/2025	7.925	75,986		421,797
100212940	HAVRE DE GRACE	MD		05/29/2025	8.175	130,550		670,408
100212941	STOCKTON	CA		05/29/2025	10.725	74,074		426,767
100212942	OCALA	FL		05/29/2025	10.175	47,389		423,001
100212943	BRENTWOOD	TN		05/29/2025	8.875	381,256		2,710,052
100212944	WATKINSVILLE	GA		05/29/2025	10.350	260,475		1,087,000
100212945	MONROE	OH		05/29/2025	9.025	87,074		483,125
100212947	BOZEMAN	MT		05/29/2025	7.800	121,693		929,197
100212948	COLUMBIA	MD		05/29/2025	10.675	259,433		747,495
100212949	OCOEE	FL		05/29/2025	9.025	93,823		382,399
100212950	ANDOVER	MA		05/29/2025	9.725	237,037		1,255,000
100212951	WORCESTER	MA		05/29/2025	10.700	102,706		508,100
100212952	BILLINGS	MT		05/29/2025	11.650	34,624		428,097
100212953	GEORGETOWN	TX		05/29/2025	10.150	265,800		1,181,000
100212955	COLUMBUS	NJ		05/29/2025	7.075	78,146		1,328,176
100212956	WEST COVINA	CA		05/29/2025	8.375	76,830		952,408
100212958	VACAVILLE	CA		05/29/2025	7.874	25,986		410,158
100212959	WETUMPKA	AL		05/29/2025	7.875	54,586		201,881
100212960	SYLMAR	CA		05/29/2025	7.400	174,603		744,036
100212961	SOMIS	CA		05/29/2025	7.975	526,600		1,725,000
100212962	PEMBROKE	GA		05/29/2025	8.825	104,820		462,917
100212963	SOUTH AMHERST	OH		05/29/2025	8.400	208,880		447,744
100212964	SPOKANE VALLEY	WA		05/29/2025	9.925	77,865		546,699
100212965	LIBERTY	MO		05/29/2025	8.175	40,741		334,740
100212966	LOS BANOS	CA		05/29/2025	9.525	105,320		415,000
100212967	WATERFORD	MI		05/29/2025	9.425	116,652		295,459
100212968	TWENTYNINE PALMS	CA		05/29/2025	7.875	52,220		324,410
100212969	FARMINGTON	CT		05/29/2025	7.225	42,328		711,830
100212970	MOHAVE VALLEY	AZ		05/29/2025	8.150	77,723		485,000
100212971	HALIFAX	PA		05/29/2025	7.975	77,249		351,000
100212972	GILBERT	AZ		05/29/2025	9.375	136,847		862,362
100212973	WAYNE	NJ		05/29/2025	9.200	86,586		659,706
100212974	HUTTO	TX		05/29/2025	10.200	114,233		505,961
100212975	GRANADA HILLS	CA		05/29/2025	8.600	135,071		1,569,636
100212976	FREDERICKSBURG	VA		05/29/2025	10.075	72,933		870,626
100212977	CLIFTON	NJ		05/29/2025	11.050	51,053		603,742
100212978	KILLEEN	TX		05/29/2025	11.525	61,376		363,036
100212979	HEBER CITY	UT		05/29/2025	6.500	256,099		1,270,000
100212980	NORTHFIELD	NJ		05/29/2025	9.700	185,185		590,952

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100212981	ORLANDO	FL		05/29/2025	9.400	80,952		611,000
100212983	GREENCASTLE	PA		05/29/2025	12.000	44,281		320,108
100212984	TACOMA	WA		05/29/2025	9.150	356,156		850,000
100212986	FRANKFORT	IL		05/29/2025	7.975	74,074		330,832
100212988	BUENA PARK	CA		05/29/2025	7.400	105,820		806,008
100212989	SALISBURY	MD		05/29/2025	7.975	47,538		293,910
100212990	ST PETERSBURG	FL		05/29/2025	7.375	102,440		539,731
100212991	SALINAS	CA		05/29/2025	8.975	211,390		922,584
100212992	GOODYEAR	AZ		05/29/2025	6.925	47,000		784,529
100212993	HOLLYWOOD	FL		05/29/2025	7.025	158,543		1,001,734
100212994	FALLBROOK	CA		05/29/2025	8.875	112,513		1,026,417
100212995	MONROE TOWNSHIP	NJ		05/29/2025	7.375	140,157		735,343
100212996	WASCO	CA		05/29/2025	10.475	76,735		351,784
100212997	WILLIAMSTOWN	VT		05/29/2025	8.625	81,247		346,000
100212998	PORT SAINT LUCIE	FL		05/29/2025	8.600	39,714		525,660
100212999	DOUGLASVILLE	GA		05/29/2025	6.350	62,163		330,898
100213001	CANYON LAKE	TX		05/29/2025	11.250	63,349		445,734
100213002	EAGLE CREEK	OR		05/29/2025	14.200	104,440		725,000
100213003	PRINEVILLE	OR		05/29/2025	8.125	31,746		372,449
100213004	OXNARD	CA		05/29/2025	9.350	91,280		790,094
100213005	EUREKA	CA		05/29/2025	8.925	118,696		342,789
100213006	HOBE SOUND	FL		05/29/2025	11.875	221,137		1,529,000
100213007	HERCULES	CA		05/29/2025	10.850	84,656		1,166,079
100213008	TOMBALL	TX		05/29/2025	9.025	111,111		539,137
100213009	CORONA	CA		05/29/2025	10.725	156,660		842,000
100213010	OVIEDO	FL		05/29/2025	8.975	105,570		701,830
100213011	ROCKY HILL	CT		05/29/2025	11.850	205,742		776,000
100213012	LA VERNE	CA		05/29/2025	6.625	255,588		1,018,486
100213013	BURLINGTON	WI		05/29/2025	7.825	33,446		308,000
100213014	MACON	GA		05/29/2025	8.250	52,910		275,063
100213017	TURLOCK	CA		05/29/2025	9.000	115,251		1,056,000
100213018	NORTHRIDGE	CA		05/29/2025	8.150	104,645		936,991
100213019	GRAND RAPIDS	OH		05/29/2025	11.550	37,037		194,686
100213020	ATLANTA	GA		05/29/2025	7.000	64,401		336,784
100213021	ROCHESTER	WA		05/29/2025	6.850	102,065		800,000
100213022	KREMMLING	CO		05/29/2025	9.300	130,362		568,590
100213023	RIVERSIDE	CA		05/29/2025	11.300	60,440		568,460
100213024	POWAY	CA		05/29/2025	7.675	110,511		1,267,503
100213025	LAKEWOOD	CA		05/29/2025	8.449	266,344		1,014,852
100213026	DULUTH	MN		05/29/2025	10.225	76,037		254,265
100213027	WEST SACRAMENTO	CA		05/29/2025	7.725	74,074		582,789
100213028	ALTOONA	IA		05/29/2025	8.750	97,318		357,296
100213029	SIMPSONVILLE	SC		05/29/2025	9.625	61,435		452,775
100213030	MIAMI	FL		05/29/2025	10.475	102,160		845,000
100213031	GOODYEAR	AZ		05/29/2025	9.450	24,586		566,835
100213032	TUSTIN	CA		05/29/2025	8.925	156,614		1,002,700
100213033	CHESAPEAKE	VA		05/29/2025	9.925	33,817		613,154
100213034	CARLSBAD	CA		05/29/2025	6.975	117,375		1,813,229
100213036	ALPHARETTA	GA		05/29/2025	10.950	211,394		413,646
100213037	ARBUCKLE	CA		05/29/2025	12.150	101,714		535,000
100213038	FLOWER MOUND	TX		05/29/2025	12.625	84,492		453,905
100213039	OAKDALE	CA		05/29/2025	10.425	44,049		461,260
100213040	SAN RAMON	CA		05/29/2025	10.100	122,944		1,720,000
100213041	CHESTERFIELD	MI		05/29/2025	10.875	63,492		456,941
100213043	SAN DIEGO	CA		05/29/2025	8.149	195,747		2,835,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213045	NEWARK	NJ		05/29/2025	9.550	138,383		615,000
100213046	LAS VEGAS	NV		05/29/2025	10.075	122,928		635,000
100213047	OCEANSIDE	CA		05/29/2025	8.900	105,820		785,185
100213048	NEW MARKET	MD		05/29/2025	9.649	126,984		375,216
100213049	CAROLINA SHORES	NC		05/29/2025	7.400	60,000		303,008
100213050	CHAGRIN FALLS	OH		05/29/2025	8.500	39,153		654,269
100213051	GARLAND	TX		05/29/2025	10.925	36,367		280,000
100213052	DENVER	CO		05/29/2025	8.699	508,922		4,000,000
100213053	PHARR	TX		05/29/2025	11.950	40,299		260,000
100213054	PIERCETON	IN		05/29/2025	7.475	31,746		249,400
100213055	CHINO HILLS	CA		05/29/2025	7.500	76,830		1,156,023
100213056	GURNEE	IL		05/29/2025	11.625	59,524		259,236
100213057	MILACA	MN		05/29/2025	8.350	63,389		309,626
100213058	LA HABRA	CA		05/29/2025	8.375	105,697		883,297
100213059	MCDONOUGH	GA		05/29/2025	7.925	148,148		664,004
100213060	CATHEDRAL CITY	CA		05/29/2025	9.250	76,268		500,000
100213061	NASHVILLE	TN		05/29/2025	11.200	16,699		484,584
100213062	CASTALIAN SPRINGS	TN		05/29/2025	7.574	70,308		550,308
100213063	FORT LAUDERDALE	FL		05/29/2025	8.450	39,952		413,136
100213064	ROYSTON	GA		05/29/2025	10.625	11,802		205,000
100213065	BUCKEYE	AZ		05/29/2025	8.825	51,220		380,883
100213066	SIMI VALLEY	CA		05/29/2025	9.925	62,664		822,323
100213067	HAGERSTOWN	MD		05/29/2025	10.725	79,365		734,496
100213068	PUYALLUP	WA		05/29/2025	8.675	201,058		920,000
100213069	QUEEN CREEK	AZ		05/29/2025	8.925	353,418		861,499
100213070	BREA	CA		05/29/2025	9.875	351,627		1,550,000
100213071	CORTEZ	CO		05/29/2025	9.875	63,448		270,000
100213072	ISLAND LAKE	IL		05/29/2025	11.875	46,390		306,300
100213073	LONG BEACH	CA		05/29/2025	8.625	102,440		1,362,020
100213075	RAVENNA	OH		05/29/2025	9.700	28,307		259,378
100213076	NORMANDY PARK	WA		05/29/2025	7.949	404,638		1,202,067
100213077	BOCA RATON	FL		05/29/2025	10.525	184,310		1,075,000
100213078	BRICK	NJ		05/29/2025	10.975	125,438		355,000
100213079	RIVERSIDE	CA		05/29/2025	9.125	193,099		724,020
100213080	TOLLESON	AZ		05/29/2025	9.175	149,131		546,000
100213082	PIERSON	MI		05/29/2025	9.275	63,492		356,671
100213083	MOUNT PLEASANT	TX		05/29/2025	7.650	63,492		384,117
100213084	BATAVIA	OH		05/29/2025	9.450	109,611		530,000
100213086	FLOSSMOOR	IL		05/29/2025	11.300	114,609		270,000
100213087	MEDFORD	OR		05/29/2025	11.000	47,090		343,334
100213088	HOUSTON	TX		05/29/2025	10.825	155,095		1,333,733
100213089	MADERA	CA		05/29/2025	8.150	59,524		577,687
100213090	WACO	TX		05/29/2025	9.700	131,062		392,866
100213091	HELPER	UT		05/29/2025	7.224	256,100		430,000
100213092	MIDDLETOWN	OH		05/29/2025	8.225	65,608		329,472
100213093	WILLIAMSTOWN	NJ		05/29/2025	10.725	74,074		663,407
100213094	ANKENY	IA		05/29/2025	10.875	46,737		341,816
100213095	MARYVILLE	TN		05/29/2025	7.275	62,514		304,980
100213096	WINDHAM	CT		05/29/2025	9.575	139,382		355,582
100213097	GREER	SC		05/29/2025	9.100	48,677		252,945
100213098	MONROVIA	CA		05/29/2025	6.875	107,562		1,047,683
100213099	BATTLE GROUND	WA		05/29/2025	9.175	268,905		900,000
100213100	EUGENE	OR		05/29/2025	9.350	36,775		330,656
100213101	ROCKLIN	CA		05/29/2025	7.974	81,504		271,943
100213102	GAINESVILLE	VA		05/29/2025	7.525	179,894		827,975

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213103	BURLINGTON	MI		05/29/2025	9.275	61,400		390,000
100213104	VIRGINIA BEACH	VA		05/29/2025	10.250	61,438		530,000
100213105	GILBERT	AZ		05/29/2025	7.600	158,447		768,657
100213106	TAMPA	FL		05/29/2025	11.200	93,996		606,124
100213107	WHITE BEAR LAKE	MN		05/29/2025	8.975	32,789		268,327
100213108	SAN DIEGO	CA		05/29/2025	9.100	52,910		765,569
100213109	HOLIDAY	FL		05/29/2025	8.650	71,971		236,827
100213110	AURORA	CO		05/29/2025	7.475	52,910		430,682
100213111	LIVERMORE	CA		05/29/2025	10.725	58,118		1,241,906
100213112	LEWISBURG	TN		05/29/2025	6.975	91,296		408,501
100213113	OMAHA	NE		05/29/2025	8.500	84,656		549,321
100213114	SANTA CRUZ	CA		05/29/2025	7.350	155,730		1,305,877
100213115	CHANDLER	AZ		05/29/2025	7.175	307,320		1,084,608
100213116	MENLO PARK	CA		05/29/2025	9.925	150,185		1,276,988
100213118	BATAVIA	OH		05/29/2025	6.750	102,440		350,515
100213119	WEST CHESTERFIELD	NH		05/29/2025	10.950	76,830		408,337
100213120	LANSING	MI		05/29/2025	9.450	111,111		439,322
100213121	GRAND RAPIDS	MI		05/29/2025	6.750	112,684		336,474
100213122	DORAL	FL		05/29/2025	8.425	153,439		613,407
100213123	SPRING HILL	TN		05/29/2025	9.400	367,277		1,160,584
100213124	PEORIA	AZ		05/29/2025	7.475	52,095		484,543
100213126	MELISSA	TX		05/29/2025	10.950	45,503		342,188
100213127	BAKERSFIELD	CA		05/29/2025	7.975	102,440		700,000
100213128	HUNTSVILLE	TX		05/29/2025	8.850	79,365		425,797
100213129	GRANITE BAY	CA		05/29/2025	7.225	337,805		1,316,954
100213131	WEST JORDAN	UT		05/29/2025	6.750	64,025		465,580
100213132	WASHINGTON	DC		05/29/2025	10.875	39,071		483,167
100213133	TEGA CAY	SC		05/29/2025	7.875	79,178		599,776
100213135	ARLINGTON	TX		05/29/2025	7.575	89,947		615,573
100213136	HOUSTON	TX		05/29/2025	9.900	491,134		1,800,000
100213137	CUMBERLAND	RI		05/29/2025	9.175	67,886		689,229
100213138	SAN DIEGO	CA		05/29/2025	6.425	370,042		2,006,299
100213139	WALNUT CREEK	CA		05/29/2025	7.875	256,100		1,679,957
100213141	NORTH HIGHLANDS	CA		05/29/2025	11.125	50,794		387,466
100213142	LAVEEN	AZ		05/29/2025	10.125	103,396		449,000
100213143	GILROY	CA		05/29/2025	9.700	93,213		875,062
100213144	STILLWATER	OK		05/29/2025	6.950	117,958		911,000
100213145	BALTIMORE	MD		05/29/2025	11.525	78,836		212,104
100213146	OCALA	FL		05/29/2025	13.025	37,950		300,000
100213147	ERIE	MI		05/29/2025	9.175	174,148		635,000
100213148	EL DORADO HILLS	CA		05/29/2025	8.875	56,159		676,649
100213150	MOUNT PLEASANT	SC		05/29/2025	9.050	135,238		650,462
100213151	OZARK	AL		05/29/2025	7.525	26,455		320,170
100213152	PORTLAND	OR		05/29/2025	9.200	188,941		725,000
100213153	MELBOURNE	FL		05/29/2025	9.075	113,227		475,000
100213154	TRAVERSE CITY	MI		05/29/2025	8.650	63,492		318,718
100213155	UPPER MARLBORO	MD		05/29/2025	9.325	79,365		433,044
100213157	PLEASANT HILL	IA		05/29/2025	9.450	68,783		313,386
100213158	PARKER	CO		05/29/2025	12.675	97,354		763,000
100213159	FOUNTAIN	CO		05/29/2025	9.050	107,562		386,677
100213160	SWEET HOME	OR		05/29/2025	7.849	203,234		760,952
100213161	HOFFMAN ESTATES	IL		05/29/2025	7.825	47,619		664,692
100213162	SACRAMENTO	CA		05/29/2025	7.574	107,562		408,959
100213163	NAPERVILLE	IL		05/29/2025	9.875	210,822		515,000
100213164	PARKER	CO		05/29/2025	8.625	86,701		610,785

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213165	DECATUR	AL		05/29/2025	7.000	24,741		189,655
100213166	DENVER	CO		05/29/2025	8.650	66,893		685,571
100213167	CONCORD	NC		05/29/2025	9.725	145,140		506,799
100213169	PHILADELPHIA	PA		05/29/2025	9.850	26,455		368,476
100213171	TUCSON	AZ		05/29/2025	8.850	47,619		307,488
100213173	SAN YSIDRO	CA		05/29/2025	10.700	187,465		805,000
100213174	GARFIELD HEIGHTS	OH		05/29/2025	12.675	54,981		156,381
100213175	CANTON	GA		05/29/2025	8.375	120,831		567,653
100213176	BOSQUE	NM		05/29/2025	6.875	36,512		243,446
100213177	WINCHESTER	CA		05/29/2025	8.925	149,365		769,817
100213178	SALINE	MI		05/29/2025	7.275	73,465		649,038
100213179	NASHVILLE	TN		05/29/2025	7.275	79,365		646,172
100213180	ROSWELL	GA		05/29/2025	8.675	104,379		605,000
100213181	METAIRIE	LA		05/29/2025	7.975	58,201		565,000
100213182	LATHROP	CA		05/29/2025	11.425	47,619		613,462
100213183	WINTER GARDEN	FL		05/29/2025	9.100	109,405		470,925
100213184	DELTONA	FL		05/29/2025	7.475	33,862		323,923
100213185	MANSFIELD	OH		05/29/2025	9.950	63,492		226,417
100213186	CALIMESA	CA		05/29/2025	10.775	61,265		662,907
100213187	GREENSBORO	NC		05/29/2025	8.100	52,910		473,495
100213188	ROCKFORD	WA		05/29/2025	6.425	84,567		695,678
100213189	LEES SUMMIT	MO		05/29/2025	9.675	157,980		567,492
100213190	JASPER	GA		05/29/2025	7.575	88,293		750,000
100213191	ALPHARETTA	GA		05/29/2025	6.875	81,760		864,162
100213192	WINDERMERE	FL		05/29/2025	7.700	61,767		640,279
100213193	JACKSONVILLE	NC		05/29/2025	9.450	152,984		233,000
100213194	CASSELBERRY	FL		05/29/2025	7.550	66,194		418,043
100213195	MILWAUKEE	WI		05/29/2025	8.775	35,854		292,154
100213196	SAN JOSE	CA		05/29/2025	9.000	215,108		1,038,766
100213197	EL CAJON	CA		05/29/2025	8.825	128,050		781,022
100213198	NORWICH	CT		05/29/2025	8.550	157,230		360,903
100213199	NORTH BRANCH	MN		05/29/2025	7.275	26,455		295,908
100213201	GREENFIELD	IN		05/29/2025	10.125	83,552		173,632
100213202	SOUTH GATE	CA		05/29/2025	9.550	156,660		770,000
100213203	WEST SACRAMENTO	CA		05/29/2025	10.500	62,514		503,215
100213204	OREGON CITY	OR		05/29/2025	11.850	111,997		669,352
100213205	MORENO VALLEY	CA		05/29/2025	7.950	185,914		640,000
100213206	SHALLOTTE	NC		05/29/2025	8.875	165,660		558,197
100213207	NEWBURYPORT	MA		05/29/2025	11.650	118,935		730,000
100213208	LAS VEGAS	NV		05/29/2025	8.875	255,709		980,000
100213209	GOLDEN	CO		05/29/2025	11.175	101,829		801,405
100213210	POWDER SPRINGS	GA		05/29/2025	8.850	76,713		645,000
100213211	HEMET	CA		05/29/2025	8.250	76,830		419,294
100213212	ROGUE RIVER	OR		05/29/2025	9.500	105,070		618,000
100213213	SACRAMENTO	CA		05/29/2025	8.700	40,976		347,441
100213215	LAS VEGAS	NV		05/29/2025	7.825	91,521		750,871
100213216	NOTTINGHAM	MD		05/29/2025	8.775	67,886		435,195
100213217	KANSAS CITY	MO		05/29/2025	12.225	44,909		364,984
100213218	MIAMI	FL		05/29/2025	8.250	173,340		759,035
100213219	SEBRING	FL		05/29/2025	13.025	88,934		313,159
100213220	WEST COVINA	CA		05/29/2025	7.125	71,708		811,384
100213221	NEW RIVER	AZ		05/29/2025	13.125	45,844		530,000
100213223	CHELSEA	MI		05/29/2025	8.425	26,455		370,722
100213224	EAST WINDSOR	NJ		05/29/2025	8.875	149,562		602,000
100213225	OAKLAND	CA		05/29/2025	8.500	102,277		885,011

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213228	CHESTERFIELD	VA		05/29/2025	10.775	42,513		382,876
100213229	FAIRFAX STATION	VA		05/29/2025	10.975	156,285		1,199,000
100213230	EAST STROUDSBURG	PA		05/29/2025	11.775	64,544		500,660
100213231	LAS VEGAS	NV		05/29/2025	10.875	102,440		591,304
100213233	ROWLETT	TX		05/29/2025	9.650	143,575		407,000
100213234	WOODLAND	CA		05/29/2025	8.950	51,220		480,632
100213235	DISTRICT HEIGHTS	MD		05/29/2025	10.800	61,376		430,178
100213236	WILLIAMSTOWN	NJ		05/29/2025	9.025	222,222		536,881
100213237	POST FALLS	ID		05/29/2025	9.375	125,028		730,444
100213239	ATLANTA	GA		05/29/2025	9.975	66,635		860,000
100213240	WAKE FOREST	NC		05/29/2025	7.525	26,455		627,612
100213241	LOS ANGELES	CA		05/29/2025	7.574	102,440		1,029,132
100213242	GREENVILLE	SC		05/29/2025	8.600	140,657		681,224
100213243	HOLLY SPRINGS	NC		05/29/2025	8.025	79,365		516,539
100213244	LEESBURG	VA		05/29/2025	10.000	138,294		880,000
100213245	COPPELL	TX		05/29/2025	10.500	208,880		926,000
100213246	YUCCA VALLEY	CA		05/29/2025	8.775	114,884		400,000
100213247	WESTMINSTER	MD		05/29/2025	12.000	59,388		304,851
100213248	OAKLAND	CA		05/29/2025	10.450	122,019		552,283
100213249	WEST HAVEN	UT		05/29/2025	10.425	276,766		845,000
100213250	EWING	NJ		05/29/2025	8.525	66,074		477,615
100213251	TAMPA	FL		05/29/2025	8.750	94,338		345,714
100213252	ANNVILLE	PA		05/29/2025	8.700	51,220		467,531
100213255	PORTER RANCH	CA		05/29/2025	9.900	84,815		915,000
100213257	ATASCADERO	CA		05/29/2025	7.974	277,612		1,170,000
100213258	AVONDALE	AZ		05/29/2025	9.000	102,287		483,809
100213259	SAINT CLOUD	FL		05/29/2025	7.825	76,080		527,415
100213260	MINNEOLA	FL		05/29/2025	10.425	100,440		825,000
100213261	DANVILLE	CA		05/29/2025	8.750	462,438		1,750,000
100213262	RUSTBURG	VA		05/29/2025	11.475	81,863		337,782
100213263	FREDERICK	MD		05/29/2025	9.650	49,735		423,024
100213264	LA VERGNE	TN		05/29/2025	10.775	61,976		648,902
100213265	WAXHAW	NC		05/29/2025	7.225	57,143		743,218
100213266	WESLEY CHAPEL	FL		05/29/2025	9.275	76,830		346,922
100213267	PORT ST LUCIE	FL		05/29/2025	9.300	119,404		514,000
100213268	ANGEL FIRE	NM		05/29/2025	7.725	87,636		540,000
100213269	LECANTO	FL		05/29/2025	10.600	26,048		323,917
100213271	MESA	AZ		05/29/2025	9.224	154,684		1,134,825
100213273	KANSAS CITY	MO		05/29/2025	9.175	52,910		290,094
100213274	SILVER SPRING	MD		05/29/2025	8.500	81,952		515,984
100213275	MODESTO	CA		05/29/2025	8.125	101,928		498,314
100213276	MUKWONAGO	WI		05/29/2025	11.950	33,822		319,217
100213277	BAYTOWN	TX		05/29/2025	11.350	58,748		420,000
100213278	BOWIE	MD		05/29/2025	8.875	174,148		381,704
100213279	HOPATCONG	NJ		05/29/2025	8.425	41,676		389,755
100213280	LAS VEGAS	NV		05/29/2025	10.925	133,836		925,000
100213281	VIRGINIA BEACH	VA		05/29/2025	10.250	160,181		482,911
100213282	GLEN BURNIE	MD		05/29/2025	10.825	84,663		309,630
100213283	MAUMEE	OH		05/29/2025	9.025	26,416		212,232
100213284	MORENO VALLEY	CA		05/29/2025	8.375	64,537		553,008
100213286	PLACENTIA	CA		05/29/2025	6.900	162,504		1,089,704
100213287	WEST CALDWELL	NJ		05/29/2025	7.499	143,416		571,188
100213288	FORT MILL	SC		05/29/2025	7.375	97,318		720,184
100213289	CHULA VISTA	CA		05/29/2025	7.075	51,220		695,477
100213290	ONTARIO	CA		05/29/2025	10.400	115,245		654,469

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213291	LITTLETON	CO		05/29/2025	9.100	206,349		1,312,455
100213292	QUEEN CREEK	AZ		05/29/2025	6.750	71,563		1,782,316
100213293	FARMINGTON	NM		05/29/2025	8.050	30,732		426,995
100213294	PORT ST LUCIE	FL		05/29/2025	8.375	79,391		521,000
100213295	GLENDALE	CA		05/29/2025	6.875	133,684		1,249,177
100213296	SOUTH SAN FRANCISCO	CA		05/29/2025	10.750	264,549		1,320,000
100213297	CROFTON	MD		05/29/2025	9.725	100,391		472,423
100213298	HOUSTON	TX		05/29/2025	9.150	63,492		711,273
100213299	MENIFEE	CA		05/29/2025	10.225	61,464		551,464
100213300	INDIANAPOLIS	IN		05/29/2025	8.050	31,429		311,344
100213302	VENICE	FL		05/29/2025	8.500	102,440		432,595
100213303	ROCKLIN	CA		05/29/2025	8.875	170,767		782,973
100213304	FERNLEY	NV		05/29/2025	7.750	57,442		444,974
100213305	WINTER GARDEN	FL		05/29/2025	8.225	44,974		924,204
100213306	VIRGINIA BEACH	VA		05/29/2025	9.475	44,422		236,131
100213307	VALENCIA	CA		05/29/2025	9.850	64,753		619,740
100213308	MORGANS POINT RESORT	TX		05/29/2025	12.100	63,492		253,222
100213309	PORTLAND	TN		05/29/2025	7.825	102,139		377,164
100213311	WIGGINS	CO		05/29/2025	6.950	54,805		327,087
100213312	POWAY	CA		05/29/2025	7.575	75,330		1,800,000
100213313	BARBOURSVILLE	VA		05/29/2025	10.200	151,076		400,000
100213314	OLD BRIDGE	NJ		05/29/2025	7.990	127,003		611,200
100213315	MENIFEE	CA		05/29/2025	10.850	76,830		667,060
100213316	TUCSON	AZ		05/29/2025	9.275	34,921		333,076
100213318	ROSSVILLE	GA		05/29/2025	11.800	68,765		238,560
100213319	SIMPSONVILLE	SC		05/29/2025	7.724	69,659		410,899
100213320	GEORGETOWN	TX		05/29/2025	8.600	62,742		685,000
100213321	MATTHEWS	NC		05/29/2025	6.750	102,440		505,383
100213322	SAN DIEGO	CA		05/29/2025	9.350	365,540		1,105,000
100213323	BUCKEYE	AZ		05/29/2025	9.500	62,664		388,325
100213324	ORANGE	CA		05/29/2025	6.950	498,281		3,250,000
100213325	BROOMFIELD	CO		05/29/2025	8.500	102,440		758,930
100213327	HIALEAH	FL		05/29/2025	9.500	182,109		676,399
100213328	BOW	WA		05/29/2025	8.175	52,095		746,078
100213329	NAPA	CA		05/29/2025	9.500	196,360		744,069
100213330	WACO	TX		05/29/2025	9.775	112,795		505,000
100213331	LAS VEGAS	NV		05/29/2025	11.175	48,147		413,478
100213332	PANORA	IA		05/29/2025	7.525	26,455		362,772
100213333	ORO VALLEY	AZ		05/29/2025	6.750	117,806		687,766
100213335	SHELBYVILLE	KY		05/29/2025	7.550	88,774		516,000
100213336	MYRTLE BEACH	SC		05/29/2025	8.250	244,162		970,000
100213337	SPARKS	NV		05/29/2025	9.850	54,293		499,630
100213338	SILVERTON	OR		05/29/2025	8.375	122,928		970,000
100213339	PETERSBURG	TN		05/29/2025	9.300	42,328		350,099
100213340	PALM DESERT	CA		05/29/2025	8.925	106,279		405,000
100213341	SACRAMENTO	CA		05/29/2025	8.250	111,660		413,466
100213342	LAS VEGAS	NV		05/29/2025	8.125	409,760		1,510,660
100213343	CONCORD	NC		05/29/2025	9.475	63,403		390,191
100213344	BOILING SPRINGS	PA		05/29/2025	9.050	88,826		323,136
100213346	NORTHAMPTON	PA		05/29/2025	9.775	32,330		488,251
100213349	CABLE	OH		05/29/2025	8.675	62,514		358,000
100213350	HENDERSON	NV		05/29/2025	10.525	102,440		805,272
100213351	ROY	UT		05/29/2025	10.575	28,683		344,951
100213352	PEYTON	CO		05/29/2025	6.750	106,538		440,961
100213353	WEST HARTFORD	CT		05/29/2025	8.850	47,619		312,632

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213354	BOULDER CREEK	CA		05/29/2025	7.250	105,445		592,951
100213355	LITHIA	FL		05/29/2025	9.750	204,762		894,848
100213356	PRINCE FREDERICK	MD		05/29/2025	8.675	201,807		813,721
100213358	FORT WORTH	TX		05/29/2025	7.575	63,110		396,516
100213359	SAN RAMON	CA		05/29/2025	6.625	204,880		1,619,922
100213360	MESA	AZ		05/29/2025	10.200	113,708		460,472
100213361	NEW MARKET	MD		05/29/2025	9.125	94,245		848,070
100213362	MOUNT ORAB	OH		05/29/2025	8.850	33,862		259,475
100213363	OAKLAND	CA		05/29/2025	7.125	209,096		1,235,000
100213364	TOMS RIVER	NJ		05/29/2025	10.800	45,503		508,827
100213365	NEWBURGH	IN		05/29/2025	11.375	58,346		207,755
100213366	BOULDER CITY	NV		05/29/2025	11.800	78,850		668,842
100213367	CORAL SPRINGS	FL		05/29/2025	6.950	46,946		350,000
100213368	KEARNS	UT		05/29/2025	12.275	97,556		470,000
100213369	OXON HILL	MD		05/29/2025	8.950	47,430		431,251
100213370	CARROLLTON	GA		05/29/2025	8.500	86,935		245,970
100213371	ADVANCE	NC		05/29/2025	8.375	37,037		326,654
100213372	LIVERMORE	CA		05/29/2025	7.949	133,172		2,031,690
100213374	GARDEN GROVE	CA		05/29/2025	6.625	213,075		955,314
100213375	SUQUAMISH	WA		05/29/2025	9.275	63,492		432,367
100213377	SPIRO	OK		05/29/2025	7.975	37,037		175,568
100213378	DUMFRIES	VA		05/29/2025	8.250	181,830		627,674
100213379	VIRGINIA BCH	VA		05/29/2025	8.625	45,503		344,388
100213380	BAY MINETTE	AL		05/29/2025	8.050	56,085		368,000
100213381	GRAND JUNCTION	CO		05/29/2025	8.175	61,839		342,694
100213382	NEW ORLEANS	LA		05/29/2025	9.500	83,025		470,000
100213383	SAN DIEGO	CA		05/29/2025	7.574	145,465		993,612
100213384	SACRAMENTO	CA		05/29/2025	10.125	141,042		490,000
100213385	CHESAPEAKE	VA		05/29/2025	9.250	52,631		488,500
100213386	ZION	IL		05/29/2025	8.875	77,505		300,757
100213387	NEW CASTLE	DE		05/29/2025	10.250	77,174		252,000
100213388	CERES	CA		05/29/2025	8.625	42,328		427,688
100213389	PRINCE FREDERICK	MD		05/29/2025	9.650	174,603		639,067
100213390	MARYVILLE	TN		05/29/2025	6.750	92,196		486,649
100213391	WILLIAMSBURG	OH		05/29/2025	10.325	79,630		418,431
100213392	WOODBRIDGE	VA		05/29/2025	9.000	91,240		500,000
100213393	SPRINGVILLE	UT		05/29/2025	9.000	70,956		641,686
100213394	SOCIAL CIRCLE	GA		05/29/2025	8.075	86,968		634,283
100213395	SAN DIEGO	CA		05/29/2025	8.324	122,928		1,415,879
100213396	BRIGHTON	MI		05/29/2025	9.325	34,625		190,000
100213397	TANEYTOWN	MD		05/29/2025	9.450	63,492		380,652
100213398	EL DORADO HILLS	CA		05/29/2025	12.025	169,026		750,000
100213399	MACON	GA		05/29/2025	10.000	77,496		245,000
100213401	BETHEL	MN		05/29/2025	7.625	30,732		384,146
100213403	MORROW	OH		05/29/2025	11.175	37,037		329,921
100213405	GRAND RAPIDS	MI		05/29/2025	8.625	153,660		359,000
100213406	GREER	SC		05/29/2025	9.025	105,291		576,000
100213407	SAINT JOHNS	FL		05/29/2025	9.250	101,410		607,378
100213408	BAKERSFIELD	CA		05/29/2025	12.100	83,456		456,231
100213409	ELGIN	IL		05/29/2025	10.825	31,746		306,988
100213410	BALTIMORE	MD		05/29/2025	11.175	53,060		122,413
100213411	BUENA PARK	CA		05/29/2025	7.675	103,019		776,627
100213412	FERNDALE	WA		05/29/2025	8.175	80,236		663,125
100213413	WALDORF	MD		05/29/2025	11.800	125,597		552,000
100213415	LAMPASAS	TX		05/29/2025	8.599	156,660		975,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213416	CEDAR GROVE	NJ		05/29/2025	10.075	79,365		674,469
100213417	PASCO	WA		05/29/2025	8.575	51,220		487,921
100213419	UPPER MARLBORO	MD		05/29/2025	8.375	106,474		552,300
100213420	ASHWAUBENON	WI		05/29/2025	9.100	34,150		348,586
100213421	BALTIMORE	MD		05/29/2025	11.025	30,732		461,687
100213422	DANE	WI		05/29/2025	7.850	81,952		511,479
100213423	CASCADE	IA		05/29/2025	11.550	52,660		213,047
100213424	BEAVERTON	OR		05/29/2025	9.000	128,050		715,000
100213426	LIBERTY	SC		05/29/2025	7.525	26,455		430,000
100213427	LONG BEACH	CA		05/29/2025	8.500	153,660		1,371,000
100213428	ORANGE	CA		05/29/2025	6.524	391,716		1,113,938
100213429	SANTA BARBARA	CA		05/29/2025	7.450	42,513		1,392,229
100213430	VALENCIA	CA		05/29/2025	8.800	106,538		675,192
100213432	SARASOTA	FL		05/29/2025	7.450	143,943		1,660,742
100213433	SACRAMENTO	CA		05/29/2025	9.300	148,148		694,931
100213434	JONESBORO	GA		05/29/2025	10.675	63,415		288,124
100213435	DALLAS	TX		05/29/2025	12.100	63,492		412,570
100213436	LINCOLN	CA		05/29/2025	9.375	127,640		770,096
100213438	BUCKEYE	AZ		05/29/2025	8.100	75,830		443,064
100213439	SEATAC	WA		05/29/2025	9.125	153,473		1,238,311
100213440	KENT	WA		05/29/2025	10.975	172,848		695,000
100213441	LAKE VILLA	IL		05/29/2025	10.975	63,492		265,743
100213442	CLEAR LAKE	MN		05/29/2025	7.249	132,924		566,000
100213443	CHARLOTTE	NC		05/29/2025	11.375	38,095		340,984
100213444	AVONDALE	AZ		05/29/2025	10.100	61,464		365,465
100213445	ROCKLIN	CA		05/29/2025	9.625	66,220		632,548
100213446	FREEHOLD	NJ		05/29/2025	9.950	155,741		875,801
100213447	BALLWIN	MO		05/29/2025	7.475	37,037		412,922
100213448	REDWOOD FALLS	MN		05/29/2025	6.750	76,830		366,216
100213449	RIO VISTA	CA		05/29/2025	6.875	61,464		507,475
100213451	JACKSONVILLE	FL		05/29/2025	8.375	79,084		353,228
100213452	PHOENIX	AZ		05/29/2025	8.050	56,342		775,000
100213453	JOHNSON CITY	TN		05/29/2025	8.375	139,318		437,457
100213454	LYNDHURST	NJ		05/29/2025	8.300	89,418		543,732
100213455	ONTARIO	CA		05/29/2025	7.900	158,729		749,556
100213456	FALL RIVER	MA		05/29/2025	11.175	56,342		456,873
100213457	LA VERNE	CA		05/29/2025	8.500	51,220		853,950
100213458	AURORA	CO		05/29/2025	8.950	89,947		491,108
100213460	ROCKAWAY	NJ		05/29/2025	8.000	309,834		881,285
100213462	MONTROSE	CO		05/29/2025	7.850	66,586		314,005
100213463	CLIFTON	NJ		05/29/2025	8.075	102,440		605,373
100213464	TUOLUMNE	CA		05/29/2025	10.325	39,153		425,646
100213465	JOELTON	TN		05/29/2025	8.750	97,318		347,990
100213467	MIAMI	FL		05/29/2025	11.500	157,942		508,000
100213697	WEST DOVER	VT		05/29/2025	7.000	187,497		250,000
100213698	THOUSAND OAKS	CA		05/29/2025	7.375	1,240,840		1,485,000
100213699	LAS VEGAS	NV		05/29/2025	8.875	351,540		420,000
100213700	PARRISH	FL		05/29/2025	8.500	371,272		419,000
100213701	SEBRING	FL		05/29/2025	6.875	212,125		414,000
100213702	CLINTON	CT		05/29/2025	7.374	174,821		383,000
100213703	LODI	CA		05/29/2025	6.625	315,713		525,000
100213704	NEWBERRY	FL		05/29/2025	6.750	281,211		349,000
100213705	PORT ST LUCIE	FL		05/29/2025	6.875	262,415		404,000
100213706	ELKHART	IN		05/29/2025	7.250	120,531		200,000
100213707	CANOGA PARK	CA		05/29/2025	8.874	709,350		850,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213708	PINELLAS PARK	FL		05/29/2025	7.499	331,652		435,000
100213709	TEMPLE	TX		05/29/2025	7.499	300,724		360,000
100213710	MESQUITE	TX		05/29/2025	7.999	336,565		409,000
100213711	CHARLOTTE	NC		05/29/2025	7.499	204,590		256,000
100213712	GILBERT	AZ		05/29/2025	8.249	275,661		1,420,000
100213713	LAWRENCEVILLE	GA		05/29/2025	6.999	344,148		549,000
100213714	CHULA VISTA	CA		05/29/2025	7.375	751,785		908,000
100213715	DAYTONA BEACH	FL		05/29/2025	7.124	313,195		410,000
100213716	MIAMI	FL		05/29/2025	7.875	522,097		630,000
100213717	MILWAUKEE	WI		05/29/2025	7.250	310,763		380,000
100213718	NEWARK	NJ		05/29/2025	7.249	162,650		730,000
100213719	TARPON SPGS	FL		05/29/2025	7.874	299,808		370,000
100213720	EL CAJON	CA		05/29/2025	7.625	586,001		1,025,000
100213721	DIAMOND BAR	CA		05/29/2025	6.750	1,979,890		3,000,000
100213722	PORTER RANCH	CA		05/29/2025	7.125	728,484		1,175,000
100213723	TUJUNGA	CA		05/29/2025	7.250	735,866		900,000
100213724	RIVERSIDE	CA		05/29/2025	7.250	520,498		725,000
100213725	TUCSON	AZ		05/29/2025	7.999	158,927		204,000
100213726	SHERMAN OAKS	CA		05/29/2025	7.875	4,044,820		6,460,000
100213727	SAN DIEGO	CA		05/29/2025	6.875	2,714,175		4,500,000
100213728	PHOENIX	AZ		05/29/2025	7.625	362,708		464,000
100213729	BURBANK	CA		05/29/2025	7.375	747,771		950,000
100213730	SIMI VALLEY	CA		05/29/2025	7.625	1,444,170		1,730,000
100213731	MONTGOMERY	AL		05/29/2025	7.250	245,854		300,000
100213732	LAWRENCEVILLE	GA		05/29/2025	7.000	272,736		339,900
100213733	HOMESTEAD	FL		05/29/2025	7.124	408,200		616,000
100213734	NORFOLK	VA		05/29/2025	7.750	197,743		239,000
100213735	LAS VEGAS	NV		05/29/2025	8.499	217,152		255,000
100213736	HOUSTON	TX		05/29/2025	7.875	191,755		230,000
100213737	VERO BEACH	FL		05/29/2025	7.249	386,893		537,000
100213738	SEATTLE	WA		05/29/2025	6.875	1,386,755		2,150,000
100213739	HUMBLE	TX		05/29/2025	7.500	195,665		270,000
100213740	WINTER SPRINGS	FL		05/29/2025	7.500	243,719		347,500
100213741	RIVERSIDE	CA		05/29/2025	7.625	1,489,078		1,900,000
100213742	MANCHESTER CENTER	VT		05/29/2025	8.249	291,905		330,000
100213743	SUN CITY CENTER	FL		05/29/2025	7.874	154,184		222,000
100213744	VINELAND	NJ		05/29/2025	7.999	192,477		320,000
100213745	LOS ANGELES	CA		05/29/2025	7.250	534,955		890,000
100213746	BELLFLOWER	CA		05/29/2025	7.250	636,989		888,000
100213747	LAS VEGAS	NV		05/29/2025	6.999	538,884		765,000
100213748	HUTTO	TX		05/29/2025	6.999	177,012		230,000
100213749	INGLEWOOD	CA		05/29/2025	6.999	734,172		975,000
100213750	LOS ANGELES	CA		05/29/2025	7.999	589,575		1,145,000
100213751	HOUSTON	TX		05/29/2025	8.999	172,763		271,000
100213753	OCALA	FL		05/29/2025	7.499	203,831		270,000
100213754	LOS ANGELES	CA		05/29/2025	7.250	691,872		880,000
100213755	HOUSTON	TX		05/29/2025	7.375	149,292		224,000
100213756	ZILLAH	WA		05/29/2025	7.125	257,535		337,000
100213757	NORTH LAS VEGAS	NV		05/29/2025	7.250	277,925		445,000
100213758	KISSIMMEE	FL		05/29/2025	6.875	192,077		278,000
100213759	ATLANTA	GA		05/29/2025	6.750	284,769		400,000
100213760	DOWNEY	CA		05/29/2025	8.375	715,739		860,000
100213761	HUNTINGTON BEACH	CA		05/29/2025	6.875	876,350		3,325,000
100213762	GAITHERSBURG	MD		05/29/2025	6.750	427,504		655,000
100213763	LONG BEACH	CA		05/29/2025	6.875	456,649		850,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213764	SAN TAN VALLEY	AZ		05/29/2025	6.999	707,448		949,000
100213765	JURUPA VALLEY	CA		05/29/2025	7.375	402,441		562,000
100213766	NORTH LAUDERDALE	FL		05/29/2025	7.375	251,117		320,000
100213767	FAYETTEVILLE	NC		05/29/2025	7.750	121,093		158,000
100213768	SAN ANTONIO	TX		05/29/2025	7.750	162,979		345,000
100213769	NORTH LAS VEGAS	NV		05/29/2025	7.250	240,597		380,000
100213770	DECATUR	GA		05/29/2025	6.999	198,881		276,000
100213771	LONGWOOD	FL		05/29/2025	7.125	387,851		550,000
100213772	SAN ANTONIO	TX		05/29/2025	6.999	175,860		245,000
100213773	LOS ANGELES	CA		05/29/2025	8.750	1,023,161		1,300,000
100213774	LOS ANGELES GARDENA AREA	CA		05/29/2025	7.375	1,066,366		1,550,000
100213775	BELTON	MO		05/29/2025	6.499	280,478		378,000
100213776	NORMAN	OK		05/29/2025	6.875	186,678		242,000
100213777	WASHINGTON	DC		05/29/2025	6.999	400,302		525,000
100213778	HUNTINGTON BEACH	CA		05/29/2025	6.999	862,154		3,400,000
100213779	PENSACOLA	FL		05/29/2025	7.375	294,738		360,000
100213780	BALTIMORE	MD		05/29/2025	6.875	174,798		225,000
100213781	MIAMI	FL		05/29/2025	6.999	521,115		797,000
100213782	HESPERIA	CA		05/29/2025	6.999	300,686		450,000
100213783	ASHEVILLE	NC		05/29/2025	6.999	336,023		494,000
100213784	ODESSA	TX		05/29/2025	6.999	196,250		233,000
100213785	GRAHAM	NC		05/29/2025	6.999	110,753		175,000
100213786	CULLMAN	AL		05/29/2025	6.750	164,097		230,000
100213787	LOS ANGELES	CA		05/29/2025	7.499	1,546,087		1,900,000
100213788	MORGANTOWN	WV		05/29/2025	7.750	117,584		162,000
100213789	MORGANTOWN	WV		05/29/2025	7.499	152,360		216,000
100213790	BALTIMORE	MD		05/29/2025	7.375	173,940		216,000
100213791	LAS VEGAS	NV		05/29/2025	6.999	188,852		330,000
100213792	PITTSBURGH	PA		05/29/2025	7.125	156,320		220,000
100213793	SAVANNAH	GA		05/29/2025	8.625	95,899		130,000
100213794	WHITTIER	CA		05/29/2025	6.750	188,005		870,000
100213795	VICTORVILLE	CA		05/29/2025	8.999	387,450		410,000
100213796	REDWOOD CITY	CA		05/29/2025	6.999	1,897,551		2,424,000
100213797	MAPLE VALLEY	WA		05/29/2025	6.750	614,420		750,000
100213798	SAN JOSE	CA		05/29/2025	6.499	732,390		2,130,000
100213799	WASHINGTON	DC		05/29/2025	6.999	344,437		540,000
100213800	BOCA RATON	FL		05/29/2025	6.499	1,548,316		2,050,000
100213801	SHELLEY	ID		05/29/2025	7.999	200,025		325,000
100213802	HARDEEVILLE	SC		05/29/2025	6.999	624,933		760,000
100213803	CORONA	CA		05/29/2025	7.375	794,954		970,000
100213804	INDIANAPOLIS	IN		05/29/2025	6.999	367,327		475,000
100213805	SAINT CLOUD	FL		05/29/2025	6.625	346,895		433,000
100213806	NORTH LAS VEGAS	NV		05/29/2025	6.875	396,506		605,000
100213807	QUINCY	MA		05/29/2025	6.999	343,939		485,000
100213808	MODESTO	CA		05/29/2025	7.999	435,251		461,500
100213809	ANAHEIM	CA		05/29/2025	7.499	679,754		945,000
100213810	GARDEN CITY	ID		05/29/2025	7.375	576,450		707,000
100213811	MORENO VALLEY	CA		05/29/2025	7.750	458,876		555,000
100213812	DANVILLE	CA		05/29/2025	8.375	2,496,000		3,200,000
100213813	KISSIMMEE	FL		05/29/2025	6.999	305,977		370,000
100213814	STANWOOD	WA		05/29/2025	7.250	1,364,657		1,700,000
100213815	NORTH LAS VEGAS	NV		05/29/2025	8.875	425,250		450,000
100213816	SAN JOSE	CA		05/29/2025	7.750	546,000		860,000
100213817	OAK HILLS	CA		05/29/2025	7.750	833,302		996,000
100213818	FOUNTAIN VALLEY	CA		05/29/2025	7.999	930,725		1,385,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213819	JOLIET	IL		05/29/2025	7.499	153,640		320,000
100213820	WEST LINN	OR		05/29/2025	6.499	1,143,234		1,875,000
100213821	ORINDA	CA		05/29/2025	6.750	2,532,019		3,100,000
100213822	LA CRESCENTA	CA		05/29/2025	6.625	929,423		1,140,000
100213823	SAINT LOUIS PARK	MN		05/29/2025	7.875	231,840		280,000
100213824	RIVERSIDE	CA		05/29/2025	6.999	343,323		790,000
100213825	ROLLING HILLS ESTATES	CA		05/29/2025	6.375	976,566		1,330,000
100213826	SAN FRANCISCO	CA		05/29/2025	6.999	1,073,611		1,380,000
100213827	LOS ANGELES	CA		05/29/2025	6.375	1,396,306		1,740,000
100213828	WESTON	FL		05/29/2025	6.999	2,029,978		2,500,000
100213829	LAKE ELSINORE	CA		05/29/2025	6.375	264,365		600,000
100213830	SCOTTSDALE	AZ		05/29/2025	6.375	1,172,125		1,582,500
100213831	BOULDER	CO		05/29/2025	7.000	1,766,934		2,155,000
100213832	KERRVILLE	TX		05/29/2025	6.625	240,868		315,000
100213833	LOS ANGELES	CA		05/29/2025	7.625	1,445,799		1,740,000
100213834	CLAREMORE	OK		05/29/2025	7.125	450,676		520,000
100213835	SANTA CLARITA	CA		05/29/2025	6.375	502,957		1,260,000
100213836	CARSON	CA		05/29/2025	6.499	765,420		1,130,000
100213837	MIAMI	FL		05/29/2025	7.375	765,404		890,000
100213838	LONGMONT	CO		05/29/2025	8.625	449,453		685,000
100213839	ORLANDO	FL		05/29/2025	7.250	443,494		565,000
100213840	EASTVALE	CA		05/29/2025	8.750	287,700		1,050,000
100213841	ROXBORO	NC		05/29/2025	8.000	743,558		930,000
100213842	OCEAN CITY	NJ		05/29/2025	7.875	822,144		998,000
100213843	HILTON HEAD ISLAND	SC		05/29/2025	7.125	403,949		501,000
100213844	GENEVA	OH		05/29/2025	7.625	480,604		588,000
100213845	HAMPTON	VA		05/29/2025	8.250	279,758		341,000
100213846	POLLOCK PINES	CA		05/29/2025	7.625	394,940		480,000
100213847	VERO BEACH	FL		05/29/2025	7.750	328,614		400,000
100213848	SCHAUMBURG	IL		05/29/2025	7.500	257,519		317,000
100213849	WILMINGTON	VT		05/29/2025	6.875	426,186		535,000
100213850	SAVANNAH	GA		05/29/2025	7.500	307,362		375,000
100213851	AUBURN	AL		05/29/2025	5.500	265,489		366,000
100213852	SANFORD	NC		05/29/2025	5.750	192,294		267,000
100213853	LEBANON	TN		05/29/2025	7.500	276,996		364,000
100213854	SANFORD	NC		05/29/2025	5.750	192,495		256,000
100213855	ROCKFORD	IL		05/29/2025	7.250	244,218		300,000
100213856	SAN ANTONIO	TX		05/29/2025	5.500	277,747		383,000
100213857	SPRINGFIELD	OR		05/29/2025	5.990	331,087		434,995
100213858	SICKLERVILLE	NJ		05/29/2025	7.375	258,208		356,000
100213859	RODANTHE	NC		05/29/2025	6.875	597,672		750,000
100213860	POTTSBORO	TX		05/29/2025	7.750	557,018		670,000
100213861	SEATTLE	WA		05/29/2025	7.250	408,888		630,000
100213862	MONROVIA	IN		05/29/2025	5.990	224,258		295,000
100213863	MERRIFIELD	MN		05/29/2025	7.375	778,574		960,000
100213864	NORTH CHARLESTON	SC		05/29/2025	7.250	417,021		510,000
100213865	SAN ANTONIO	TX		05/29/2025	5.375	232,705		327,000
100213866	MORENO VALLEY	CA		05/29/2025	5.500	406,439		545,000
100213867	HARDEEVILLE	SC		05/29/2025	6.499	231,818		290,000
100213868	DAPHNE	AL		05/29/2025	5.750	179,834		238,000
100213869	SUNRIVER	OR		05/29/2025	7.625	688,889		870,000
100213870	COLUMBUS	OH		05/29/2025	7.125	244,429		300,000
100213871	GRAFTON	WI		05/29/2025	7.375	252,848		310,000
100213872	SUPPLY	NC		05/29/2025	6.250	249,460		335,000
100213873	PHOENIX	AZ		05/29/2025	6.875	709,346		875,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213874	PAHRUMP	NV		05/29/2025	6.375	260,945		350,000
100213875	THE VILLAGES	FL		05/29/2025	7.625	338,860		415,000
100213876	WAUWATOSA	WI		05/29/2025	7.490	375,437		455,000
100213877	HOUSTON	TX		05/29/2025	5.750	199,629		264,000
100213878	TACOMA	WA		05/29/2025	7.500	344,705		435,000
100213879	INDIO	CA		05/29/2025	7.375	422,176		530,000
100213880	LA VERGNE	TN		05/29/2025	8.250	244,848		300,000
100213881	STATE COLLEGE	PA		05/29/2025	7.250	299,306		372,000
100213882	BUNNELL	FL		05/29/2025	7.625	172,748		246,000
100213883	FISHERS	IN		05/29/2025	7.500	289,016		355,000
100213884	FORT WORTH	TX		05/29/2025	5.750	276,531		374,000
100213885	AUBURN	AL		05/29/2025	5.750	271,617		362,000
100213886	FORT WORTH	TX		05/29/2025	5.750	264,198		349,500
100213887	WOODBURY	MN		05/29/2025	5.875	258,782		340,000
100213888	WYOMING	MI		05/29/2025	7.625	281,621		341,000
100213889	MIAMI	FL		05/29/2025	6.875	481,231		640,000
100213890	NASHVILLE	TN		05/29/2025	7.375	248,066		302,000
100213891	WAUKEE	IA		05/29/2025	5.990	184,193		246,000
100213892	SACHSE	TX		05/29/2025	7.000	369,837		490,000
100213893	SANTA ROSA BEACH	FL		05/29/2025	5.750	231,122		319,000
100213894	HOUSTON	TX		05/29/2025	5.750	215,416		285,000
100213895	HOUSTON	TX		05/29/2025	6.875	320,385		445,000
100213896	FORT WORTH	TX		05/29/2025	7.375	412,348		550,000
100213897	MC GAHEYSVILLE	VA		05/29/2025	7.250	510,292		635,000
100213898	LA HABRA	CA		05/29/2025	7.250	667,205		820,000
100213899	SAINT AUGUSTINE	FL		05/29/2025	5.750	195,615		260,000
100213900	FOLEY	AL		05/29/2025	7.500	324,917		395,000
100213901	ANTIOCH	CA		05/29/2025	7.250	650,490		791,500
100213902	CHANDLER	AZ		05/29/2025	7.490	339,294		410,000
100213903	GILBERT	AZ		05/29/2025	7.250	376,167		493,000
100213904	LEXINGTON	VA		05/29/2025	7.375	288,945		359,000
100213905	PIONEER	CA		05/29/2025	7.625	311,351		375,000
100213906	WENTZVILLE	MO		05/29/2025	7.375	288,372		360,000
100213907	BOISE	ID		05/29/2025	7.375	296,983		360,000
100213908	PHOENIX	AZ		05/29/2025	7.500	287,238		350,000
100213909	HIALEAH	FL		05/29/2025	6.250	448,997		575,000
100213910	SPRINGFIELD	OR		05/29/2025	7.750	542,037		700,000
100213911	BRADENTON	FL		05/29/2025	6.375	239,832		305,000
100213912	GREENSBORO	NC		05/29/2025	7.375	185,243		230,000
100213913	BAKERSFIELD	CA		05/29/2025	7.490	277,268		336,000
100213914	PORT SAINT JOE	FL		05/29/2025	6.875	747,971		919,000
100213915	FORNEY	TX		05/29/2025	7.125	304,900		410,000
100213916	DAVENPORT	FL		05/29/2025	7.250	265,413		340,000
100213917	HUNTINGTON	MA		05/29/2025	6.875	275,729		365,000
100213918	RANSON	WV		05/29/2025	7.750	263,150		342,000
100213919	RANDOLPH	MA		05/29/2025	6.499	360,799		482,000
100213920	TARPON SPRINGS	FL		05/29/2025	7.500	275,650		395,000
100213921	HILTON HEAD ISLAND	SC		05/29/2025	7.250	597,264		825,000
100213922	CHANDLER	AZ		05/29/2025	6.875	265,544		350,000
100213923	NAPLES	FL		05/29/2025	7.250	283,187		370,000
100213924	LINCOLN	CA		05/29/2025	6.875	326,179		430,000
100213925	ALEXANDRIA	MN		05/29/2025	7.250	207,951		275,000
100213926	EVERETT	WA		05/29/2025	6.625	484,910		645,000
100213927	BRYAN	TX		05/29/2025	6.875	345,421		500,000
100213928	APEX	NC		05/29/2025	6.750	306,599		410,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213929	SUMMERVILLE	SC		05/29/2025	8.000	399,774		495,000
100213930	PENNSAUKEN	NJ		05/29/2025	6.624	245,220		350,000
100213931	BONNER SPRINGS	KS		05/29/2025	7.125	240,946		320,000
100213932	CORSICANA	TX		05/29/2025	5.750	183,336		268,000
100213933	SURPRISE	AZ		05/29/2025	7.250	366,065		477,000
100213934	CORSICANA	TX		05/29/2025	5.750	189,088		265,000
100213935	BLACKFOOT	ID		05/29/2025	6.990	195,593		260,000
100213936	DALLAS	TX		05/29/2025	6.990	377,060		520,000
100213937	SUGAR MOUNTAIN	NC		05/29/2025	6.625	804,880		1,250,000
100213938	WAIPAHU	HI		05/29/2025	6.500	827,438		1,170,000
100213939	BENNINGTON	NE		05/29/2025	5.750	279,212		400,000
100213940	BEL AIRE	KS		05/29/2025	6.375	318,178		425,000
100213941	DENTON	TX		05/29/2025	5.750	308,308		430,000
100213942	INDIANAPOLIS	IN		05/29/2025	7.490	267,584		345,000
100213943	MIDLOTHIAN	VA		05/29/2025	7.500	335,015		460,000
100213944	SUNRISE BEACH	MO		05/29/2025	7.125	375,488		575,000
100213945	MADISON	WI		05/29/2025	7.125	345,740		451,000
100213946	MESA	AZ		05/29/2025	6.490	635,743		847,000
100213947	CHICAGO	IL		05/29/2025	7.125	365,565		495,000
100213948	SHERRILLS FORD	NC		05/29/2025	7.375	825,646		1,090,000
100213949	VISTA	CA		05/29/2025	7.250	1,192,066		1,600,000
100213950	GRETNA	LA		05/29/2025	6.875	471,319		630,000
100213951	SANFORD	NC		05/29/2025	5.750	224,314		314,000
100213952	MUSTANG	OK		05/29/2025	6.250	164,655		224,500
100213953	CHARLOTTE	NC		05/29/2025	6.375	313,957		419,000
100213954	RANCHO CORDOVA	CA		05/29/2025	6.125	392,698		530,000
100213955	WINDER	GA		05/29/2025	5.990	249,103		380,000
100213956	MADISON	WI		05/29/2025	6.875	311,356		408,000
100213957	COLUMBUS	OH		05/29/2025	7.250	362,726		470,000
100213958	ROTONDA WEST	FL		05/29/2025	7.250	246,600		335,000
100213959	HARTLAND	WI		05/29/2025	6.750	722,119		975,000
100213960	MIDLOTHIAN	VA		05/29/2025	6.999	341,186		450,000
100213961	THOUSAND OAKS	CA		05/29/2025	6.750	816,771		1,084,000
100213962	REDLANDS	CA		05/29/2025	6.750	496,331		664,000
100213963	TUCSON	AZ		05/29/2025	7.500	321,758		460,000
100213964	OCEAN CITY	NJ		05/29/2025	6.624	726,817		960,000
100213965	UNION CITY	NJ		05/29/2025	6.490	516,298		710,000
100213966	BELLOWS FALLS	VT		05/29/2025	7.375	165,642		245,000
100213967	ONTARIO	CA		05/29/2025	7.250	579,912		784,000
100213968	LAKE ARROWHEAD	CA		05/29/2025	7.125	525,192		715,000
100213969	MANAHAWKIN	NJ		05/29/2025	7.375	332,928		440,000
100213970	AUSTIN	TX		05/29/2025	6.875	374,491		558,000
100213971	OSAGE BEACH	MO		05/29/2025	6.875	427,663		560,000
100213972	CAMBRIDGE	MA		05/29/2025	6.624	476,505		630,000
100213973	FRISCO	TX		05/29/2025	6.500	291,136		415,000
100213974	APEX	NC		05/29/2025	6.625	372,501		503,000
100213975	JEFFERSON	GA		05/29/2025	5.990	291,859		406,000
100213976	SAINT AUGUSTINE	FL		05/29/2025	7.125	521,299		696,000
100213977	WEST JORDAN	UT		05/29/2025	6.490	396,275		525,000
100213978	PLACENTIA	CA		05/29/2025	6.125	549,620		740,000
100213979	SEVIERVILLE	TN		05/29/2025	6.625	393,985		530,000
100213980	WOODSTOCK	GA		05/29/2025	6.500	305,867		410,000
100213981	BEAVERTON	OR		05/29/2025	7.000	309,862		418,000
100213982	PORTERVILLE	CA		05/29/2025	6.875	326,883		465,000
100213983	MIMS	FL		05/29/2025	7.375	186,139		261,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100213984	LIBERTY HILL	TX		05/29/2025	6.250	281,051		380,000
100213985	FORNEY	TX		05/29/2025	6.490	296,908		425,000
100213986	GREER	SC		05/29/2025	6.500	302,284		424,000
100213987	WEST CALDWELL	NJ		05/29/2025	7.050	349,798		656,000
100213988	EDISON	NJ		05/29/2025	6.875	440,080		575,000
100213989	GILBERT	AZ		05/29/2025	6.990	452,272		625,000
100213990	OREGON CITY	OR		05/29/2025	6.990	462,524		675,000
100213991	CHARLES TOWN	WV		05/29/2025	6.875	288,738		378,000
100213992	PORT ISABEL	TX		05/29/2025	6.990	393,461		513,000
100213993	RANCHO CUCAMONGA	CA		05/29/2025	7.000	652,228		945,000
100213994	COOLIN	ID		05/29/2025	6.875	306,034		415,000
100213995	ANNA	TX		05/29/2025	6.624	297,545		400,000
100213996	CARLISLE	PA		05/29/2025	6.750	316,627		415,000
100213997	PHOENIXVILLE	PA		05/29/2025	6.750	309,003		405,000
100213998	ROSEMOUNT	MN		05/29/2025	6.875	253,576		340,000
100213999	SUGAR LAND	TX		05/29/2025	6.999	242,835		360,000
100214000	GRAHAM	WA		05/29/2025	7.375	398,030		514,000
100214001	JOHNS CREEK	GA		05/29/2025	6.750	321,976		445,000
100214002	CARTERSVILLE	GA		05/29/2025	7.625	238,607		313,000
100214003	LULA	GA		05/29/2025	6.875	258,871		350,000
100214004	BIG SKY	MT		05/29/2025	7.000	446,209		630,000
100214005	POCONO LAKE	PA		05/29/2025	7.250	299,791		391,800
100214006	MIAMI BEACH	FL		05/29/2025	7.250	688,325		890,000
100214007	TUCSON	AZ		05/29/2025	6.500	238,572		325,500
100214008	ROSEVILLE	CA		05/29/2025	6.375	416,372		640,000
100214009	FORT WORTH	TX		05/29/2025	7.375	173,689		240,000
100214010	NEWPORT	NC		05/29/2025	5.999	738,470		1,270,000
100214011	LAS VEGAS	NV		05/29/2025	6.990	277,687		425,000
100214012	YULEE	FL		05/29/2025	6.750	400,680		551,000
100214013	INTERLACHEN	FL		05/29/2025	6.990	462,326		605,000
100214014	ST AUGUSTINE	FL		05/29/2025	6.750	288,264		380,000
100214015	KISSIMMEE	FL		05/29/2025	6.990	357,424		465,000
100214016	KISSIMMEE	FL		05/29/2025	7.125	316,883		410,000
100214017	PANAMA CITY BEACH	FL		05/29/2025	6.875	562,986		740,000
100214018	FOREST GROVE	OR		05/29/2025	6.875	306,824		416,000
100214019	MURRELLS INLET	SC		05/29/2025	7.490	245,991		330,000
100214020	KEY LARGO	FL		05/29/2025	6.875	574,744		750,000
100214021	WOODBRIDGE	VA		05/29/2025	7.250	236,735		305,000
100214022	FORT MYERS	FL		05/29/2025	7.375	249,509		320,000
100214023	YORK	SC		05/29/2025	6.375	320,403		475,000
100214024	LEWISVILLE	TX		05/29/2025	6.624	265,945		365,000
100214025	CHARLES TOWN	WV		05/29/2025	7.375	269,977		347,000
100214026	FOUNTAIN VALLEY	CA		05/29/2025	6.625	623,005		890,000
100214027	AURORA	IL		05/29/2025	6.990	248,469		325,000
100214028	SCHERTZ	TX		05/29/2025	7.000	235,329		307,000
100214029	CALDWELL	ID		05/29/2025	6.990	232,177		320,000
100214030	OCALA	FL		05/29/2025	7.125	253,508		328,000
100214031	BESSEMER CITY	NC		05/29/2025	7.375	244,972		341,000
100214032	KENNEWICK	WA		05/29/2025	6.990	246,756		354,000
100214033	PRINCETON	TX		05/29/2025	6.375	281,987		410,000
100214034	LAS VEGAS	NV		05/29/2025	6.990	399,911		620,000
100214035	STATESBORO	GA		05/29/2025	7.125	220,533		310,000
100214036	STATESBORO	GA		05/29/2025	7.250	207,436		290,000
100214037	HUNTINGTON BEACH	CA		05/29/2025	6.999	354,870		725,000
100214038	KODAK	TN		05/29/2025	6.875	205,151		278,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214039	DURANGO	CO		05/29/2025	6.990	826,027		1,250,000
100214040	HENDERSONVILLE	TN		05/29/2025	6.990	228,138		325,000
100214041	VIRGINIA BEACH	VA		05/29/2025	7.250	210,688		277,000
100214042	SEVIERVILLE	TN		05/29/2025	7.250	207,223		305,000
100214043	PRINCETON	TX		05/29/2025	6.375	264,599		380,000
100214044	BOILING SPRINGS	SC		05/29/2025	6.990	206,122		273,000
100214045	FORT MYERS	FL		05/29/2025	7.125	339,331		480,000
100214046	BRADENTON	FL		05/29/2025	7.375	471,516		675,000
100214047	LEWES	DE		05/29/2025	7.375	545,303		956,000
100214048	POTOMAC	MD		05/29/2025	6.750	805,108		1,750,000
100214049	SUMMERFIELD	FL		05/29/2025	6.750	356,793		538,000
100214050	PILOT POINT	TX		05/29/2025	6.375	251,515		391,000
100214051	APEX	NC		05/29/2025	7.500	270,441		376,000
100214052	NORTH LAS VEGAS	NV		05/29/2025	6.750	269,300		379,000
100214053	MCKINNEY	TX		05/29/2025	6.750	234,971		377,000
100214054	AMMON	ID		05/29/2025	6.875	230,740		360,000
100214055	DENHAM SPRINGS	LA		05/29/2025	7.625	275,547		380,000
100214056	GRAYSON	GA		05/29/2025	6.375	312,067		497,000
100214057	NORTH PORT	FL		05/29/2025	6.875	255,964		344,000
100214058	EAGLE	ID		05/29/2025	4.875	340,350		658,000
100214059	WILMINGTON	NC		05/29/2025	6.990	346,387		425,000
100214060	HOUSTON	TX		05/29/2025	6.624	402,605		542,000
100214061	ALEXANDRIA	VA		05/29/2025	6.500	518,535		835,000
100214062	FORT WORTH	TX		05/29/2025	7.625	164,519		230,000
100214063	AUSTIN	TX		05/29/2025	6.875	581,619		765,000
100214064	FORT COLLINS	CO		05/30/2025	7.625	1,405,233		3,050,000
100214065	WHITTIER	CA		05/30/2025	7.500	784,159		1,000,000
100214066	WEST HILLS	CA		05/30/2025	6.990	1,478,138		1,835,000
100214067	NEWPORT BEACH	CA		05/30/2025	7.125	3,593,357		4,900,000
100214068	CHEYENNE	WY		05/30/2025	9.250	370,949		476,000
100214069	FORT LAUDERDALE	FL		05/30/2025	7.750	148,124		180,000
100214070	IRVING	TX		05/30/2025	7.875	99,135		324,000
100214071	ROGERS CITY	MI		05/30/2025	7.500	722,605		890,000
100214072	MIAMI	FL		05/30/2025	7.250	210,000		425,000
100214073	BUCKEYE	AZ		05/30/2025	7.750	1,149,453		1,722,000
100214074	CHULA VISTA	CA		05/30/2025	8.500	387,450		570,000
100214075	HAGERSTOWN	MD		05/30/2025	7.250	580,071		710,000
100214076	PEORIA	AZ		05/30/2025	7.500	670,986		825,000
100214077	SIGNAL HILL	CA		05/30/2025	6.990	726,250		1,020,000
100214078	PEMBROKE PINES	FL		05/30/2025	6.625	569,245		715,000
100214079	DALLAS	TX		05/30/2025	7.750	164,963		240,000
100214080	WELLINGTON	FL		05/30/2025	7.125	906,668		1,193,000
100214081	PANAMA CITY BEACH	FL		05/30/2025	7.990	1,509,234		1,950,000
100214082	MIAMI	FL		05/30/2025	6.875	1,181,164		1,550,000
100214083	PALM COAST	FL		05/30/2025	6.990	259,723		400,000
100214084	PHOENIX	AZ		05/30/2025	6.625	1,594,212		2,040,000
100214085	CASTAIC	CA		05/30/2025	7.125	1,430,553		1,910,000
100214086	SALINAS	CA		05/30/2025	7.625	576,706		662,000
100214087	LAGUNA HILLS	CA		05/30/2025	6.875	1,948,915		3,000,000
100214088	PEMBROKE PINES	FL		05/30/2025	7.500	249,613		300,000
100214089	MIAMI	FL		05/30/2025	7.375	207,556		475,000
100214090	ALBANY	NH		05/30/2025	8.875	461,761		825,000
100214091	MIAMI	FL		05/30/2025	6.990	696,434		1,125,000
100214092	GILBERT	AZ		05/30/2025	7.125	300,753		465,000
100214093	ATLANTA	GA		05/30/2025	7.125	1,102,107		1,450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214094	PELHAM	AL		05/30/2025	6.990	537,340		636,000
100214095	FRONT ROYAL	VA		05/30/2025	7.500	174,767		240,000
100214096	RICHMOND	KY		05/30/2025	7.250	192,454		350,000
100214097	WEATHERFORD	TX		05/30/2025	7.125	396,704		517,000
100214098	MORTON GROVE	IL		05/30/2025	7.875	363,231		493,060
100214099	OROVILLE	CA		05/30/2025	7.375	217,526		284,000
100214100	SAN DIEGO	CA		05/30/2025	6.990	674,967		1,550,000
100214101	FRESNO	TX		05/30/2025	7.500	218,732		304,000
100214102	RIDGEFIELD	CT		05/30/2025	6.625	189,447		830,000
100214103	SEQUIM	WA		05/30/2025	7.750	619,146		788,000
100214104	BLYTHEWOOD	SC		05/30/2025	8.250	131,166		400,000
100214105	NAPLES	FL		05/30/2025	6.875	374,389		650,000
100214106	TIKI ISLAND	TX		05/30/2025	7.875	328,650		1,300,000
100214107	PUYALLUP	WA		05/30/2025	7.625	501,243		665,000
100214108	MIAMI	FL		05/30/2025	6.875	700,234		930,000
100214109	DESOTO	TX		05/30/2025	8.750	214,619		520,000
100214110	COUPEVILLE	WA		05/30/2025	7.375	387,591		580,000
100214111	MESA	AZ		05/30/2025	7.625	598,610		780,000
100214112	ARLINGTON	TX		05/30/2025	6.990	284,643		365,000
100214113	CAPE CORAL	FL		05/30/2025	7.625	187,095		650,000
100214114	SOMERSET	NJ		05/30/2025	7.375	266,745		395,000
100214115	ROSENBERG	TX		05/30/2025	6.990	305,006		380,000
100214116	PERRY	OH		05/30/2025	7.125	149,516		215,000
100214117	LAND O LAKES	FL		05/30/2025	7.500	468,961		582,000
100214118	FRISCO	TX		05/30/2025	6.875	687,670		1,582,000
100214119	VISALIA	CA		05/30/2025	8.625	322,824		385,000
100214120	OAKLAND	CA		05/30/2025	7.500	544,087		700,000
100214121	OAK HARBOR	WA		05/30/2025	6.875	416,025		546,000
100214122	SAN DIEGO	CA		05/30/2025	6.990	1,675,773		2,100,000
100214123	MIAMI	FL		05/30/2025	6.875	909,685		1,229,000
100214124	RINGWOOD	NJ		05/30/2025	7.375	320,258		475,000
100214125	MIAMI	FL		05/30/2025	6.625	171,831		250,000
100214126	WALDORF	MD		05/30/2025	7.375	209,999		431,500
100214127	SEYMOUR	TN		05/30/2025	7.375	234,311		320,000
100214128	TRINITY	NC		05/30/2025	7.625	450,158		540,000
100214129	LUCAS	TX		05/30/2025	7.375	838,192		1,640,000
100214130	PEQUANNOCK	NJ		05/30/2025	7.875	386,486		465,000
100214131	ALEXANDRIA	VA		05/30/2025	7.875	898,181		1,070,000
100214132	FORT EDWARD	NY		05/30/2025	7.500	189,135		250,000
100214133	CHARLOTTE	NC		05/30/2025	7.750	350,190		445,000
100214134	JOPPA	MD		05/30/2025	7.125	294,516		385,000
100214135	STUART	FL		05/30/2025	6.750	495,810		618,000
100214136	KELLER	TX		05/30/2025	7.375	646,539		1,220,000
100214137	PLEASANT VALLEY	MO		05/30/2025	6.875	154,868		220,000
100214138	BOYNTON BEACH	FL		05/30/2025	6.875	275,604		445,000
100214139	PRINCEVILLE	HI		05/30/2025	6.625	887,693		1,075,000
100214140	EL DORADO HILLS	CA		05/30/2025	9.750	1,119,340		1,436,000
100214141	FOLEY	AL		05/30/2025	6.750	181,815		301,000
100214142	RANSON	WV		05/30/2025	7.125	169,349		328,000
100214143	PORTER RANCH	CA		05/30/2025	6.875	1,778,163		2,380,000
100214144	PHILADELPHIA	PA		05/30/2025	7.500	152,021		205,000
100214145	WATERBURY	CT		05/30/2025	7.500	200,041		274,000
100214146	POLKTON	NC		05/30/2025	9.500	745,727		1,320,000
100214147	CULLOWHEE	NC		05/30/2025	7.990	552,550		714,000
100214148	MIAMI	FL		05/30/2025	7.625	651,782		770,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214149	COLUMBUS	OH		05/30/2025	7.375	153,888		198,000
100214150	WYNNE	AR		05/30/2025	7.250	183,459		242,000
100214151	STATESVILLE	NC		05/30/2025	8.875	301,503		332,000
100214152	FORT WORTH	TX		05/30/2025	6.625	364,240		590,000
100214153	CHICAGO	IL		05/30/2025	8.125	152,780		196,000
100214154	ST AUGUSTINE	FL		05/30/2025	7.875	246,790		314,000
100214155	WINDSOR	CO		05/30/2025	7.990	581,732		700,000
100214156	LOUISVILLE	KY		05/30/2025	9.375	177,990		279,000
100214157	ST AUGUSTINE	FL		05/30/2025	8.250	232,532		292,000
100214158	SCOTTSDALE	AZ		05/30/2025	6.990	1,314,198		1,650,000
100214159	ASHBURN	VA		05/30/2025	6.990	679,000		1,334,000
100214160	PHOENIX	AZ		05/30/2025	7.125	1,725,221		2,150,000
100214161	BEAVERTON	OR		05/30/2025	9.875	574,614		730,000
100214162	BOYDS	MD		05/30/2025	7.625	552,487		1,100,000
100214163	ALDIE	VA		05/30/2025	7.875	409,768		715,000
100214164	BOERNE	TX		05/30/2025	6.990	205,056		281,000
100214165	MISSION	TX		05/30/2025	7.750	112,350		250,000
100214166	POMPANO BEACH	FL		05/30/2025	8.750	367,500		600,000
100214167	FRANKLIN	NC		05/30/2025	6.990	261,163		320,000
100214168	LAND O'LAKES	FL		05/30/2025	7.990	320,434		407,000
100214169	SPRINGFIELD	MA		05/30/2025	6.990	164,655		243,000
100214170	DAMASCUS	OR		05/30/2025	7.125	793,158		1,264,000
100214171	MAKAWAO	HI		05/30/2025	7.250	761,244		1,600,000
100214172	SANDY	UT		05/30/2025	7.625	863,886		1,035,000
100214173	FRANKLIN	TN		05/30/2025	7.500	627,287		1,025,000
100214174	MARTINEZ	GA		05/30/2025	7.375	158,232		225,000
100214175	TAMPA	FL		05/30/2025	6.875	182,741		310,000
100214176	TRACY	CA		05/30/2025	6.875	714,210		875,000
100214177	HONOLULU	HI		05/30/2025	7.125	1,200,687		1,572,000
100214178	MIAMI	FL		05/30/2025	6.750	3,485,461		4,980,000
100214179	TRACY	CA		05/30/2025	7.500	806,496		1,097,500
100214180	MORRISTOWN	TN		05/30/2025	8.500	108,360		172,000
100214181	WASHINGTON	DC		05/30/2025	7.375	706,240		850,000
100214182	LAKE WORTH	FL		05/30/2025	6.990	301,122		430,000
100214183	FISHERS	IN		05/30/2025	7.500	250,950		360,000
100214184	HOUSTON	TX		05/30/2025	8.125	183,462		228,000
100214185	ONTARIO	CA		05/30/2025	6.990	75,349		565,000
100214186	LEXINGTON	OH		05/30/2025	7.990	260,400		310,000
100214187	QUEEN CREEK	AZ		05/30/2025	7.750	746,777		930,000
100214188	COEUR D ALENE	ID		05/30/2025	6.875	241,296		660,000
100214189	FORT LAUDERDALE	FL		05/30/2025	6.875	465,178		745,000
100214190	GREENVILLE	TX		05/30/2025	6.990	165,603		234,000
100214191	FAYETTEVILLE	NC		05/30/2025	7.125	146,283		194,000
100214192	TEMPLETON	CA		05/30/2025	7.375	459,320		3,770,000
100214193	HALEIWA	HI		05/30/2025	7.125	916,640		1,525,000
100214194	LEWISVILLE	TX		05/30/2025	7.125	151,699		400,225
100214195	EMPIRE	CA		05/30/2025	7.625	323,004		518,000
100214196	LEHI	UT		05/30/2025	7.000	516,611		645,000
100214197	PUEBLO	CO		05/30/2025	7.500	227,776		282,000
100214198	POMPANO BEACH	FL		05/30/2025	7.125	305,247		594,000
100214199	CERRITOS	CA		05/30/2025	8.875	905,625		1,150,000
100214200	PEORIA	AZ		05/30/2025	7.000	273,412		479,000
100214201	KALISPELL	MT		05/30/2025	7.125	317,803		1,098,000
100214202	TOMBALL	TX		05/30/2025	6.625	249,348		374,000
100214203	DOBBINS	CA		05/30/2025	7.500	311,649		695,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214204	CORVALLIS	OR		05/30/2025	7.125	245,427		403,850
100214205	CANTON	GA		05/30/2025	7.500	296,447		360,000
100214206	LOS LUNAS	NM		05/30/2025	7.250	427,758		750,000
100214207	SACRAMENTO	CA		05/30/2025	7.875	199,500		380,000
100214208	NORTH MYRTLE BEACH	SC		05/30/2025	7.750	376,460		503,000
100214209	IRVING	TX		05/30/2025	7.750	225,533		316,000
100214210	FORT WORTH	TX		05/30/2025	7.500	147,672		180,000
100214211	LA MIRADA	CA		05/30/2025	7.499	737,081		860,000
100214212	NEWARK	NJ		05/30/2025	6.375	498,772		800,000
100214213	SAINT LOUIS	MO		05/30/2025	7.625	217,785		285,000
100214214	BELL-FLOWER	CA		05/30/2025	7.375	763,549		880,000
100214215	LAGUNA HILLS	CA		05/30/2025	6.625	1,778,000		2,200,000
100214216	LEXINGTON	KY		05/30/2025	7.499	124,274		180,000
100214217	SARASOTA	FL		05/30/2025	6.999	247,932		365,000
100214218	GLENDALE	CA		05/30/2025	7.250	1,267,185		1,776,000
100214219	TUCSON	AZ		05/30/2025	6.499	307,232		385,000
100214220	LOS ANGELES	CA		05/30/2025	7.250	510,255		715,000
100214221	SIMI VALLEY	CA		05/30/2025	8.875	567,000		930,000
100214222	CAPE CORAL	FL		05/30/2025	6.750	327,054		546,000
100214223	DOWNEY	CA		05/30/2025	6.999	1,219,527		1,600,000
100214224	FORT LAUDERDALE	FL		05/30/2025	7.499	133,048		195,000
100214225	BAY POINT	CA		05/30/2025	6.999	467,542		650,000
100214226	MOSES LAKE	WA		05/30/2025	7.625	206,485		252,000
100214227	RIVERSIDE	CA		05/30/2025	7.750	464,308		525,000
100214228	KISSIMMEE	FL		05/30/2025	7.499	174,629		305,000
100214229	SAMMAMISH	WA		05/30/2025	6.499	1,166,138		1,903,000
100214230	PALM DESERT	CA		05/30/2025	7.125	350,095		651,000
100214231	WOODBURN	OR		05/30/2025	8.625	490,701		519,260
100214232	LOS ANGELES	CA		05/30/2025	7.499	1,512,000		2,100,000
100214233	KIMBERLY	AL		05/30/2025	6.750	223,784		310,000
100214234	VANCOUVER	WA		05/30/2025	6.875	336,789		427,500
100214235	QUEEN CREEK	AZ		05/30/2025	6.875	1,475,003		1,850,000
100214236	FRESNO	CA		05/30/2025	7.999	231,825		390,000
100214237	GREENVILLE	NC		05/30/2025	6.999	192,331		255,000
100214238	OXNARD	CA		05/30/2025	7.750	1,054,660		1,300,000
100214239	CHAGRIN FALLS	OH		05/30/2025	8.500	3,788,850		5,800,000
100214240	HACIENDA HEIGHTS	CA		05/30/2025	6.750	503,852		998,000
100214241	ROYAL PALM BEACH	FL		05/30/2025	7.375	248,826		318,000
100214242	SAN DIEGO	CA		05/30/2025	6.875	354,891		770,000
100214243	CARSON	CA		05/30/2025	6.999	484,626		980,000
100214244	MISSION VIEJO	CA		05/30/2025	6.750	449,600		1,150,000
100214245	HOUSTON	TX		05/30/2025	6.625	196,201		245,000
100214246	LAS VEGAS	NV		05/30/2025	8.999	365,750		650,000
100214247	PALMDALE	CA		05/30/2025	7.499	315,000		392,000
100214248	WEEHAWKEN	NJ		05/30/2025	6.750	299,225		399,000
100214249	EL DORADO	CA		05/30/2025	7.375	235,436		330,000
100214250	HOUSTON	TX		05/30/2025	7.875	157,500		230,000
100214251	PARAMOUNT	CA		05/30/2025	6.999	507,813		705,000
100214252	LAS VEGAS	NV		05/30/2025	6.750	279,938		605,000
100214253	GILROY	CA		05/30/2025	8.875	1,366,429		1,535,000
100214254	DALLAS	TX		05/30/2025	7.375	198,752		310,000
100214255	PHOENIX	AZ		05/30/2025	7.125	248,298		321,000
100214256	NAPERVILLE	IL		05/30/2025	7.125	222,081		775,000
100214257	MONTCLAIR	CA		05/30/2025	7.499	335,199		550,000
100214258	PHILADELPHIA	PA		05/30/2025	6.999	168,411		214,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214259	PALM BEACH GARDENS	FL		05/30/2025	6.625	281,277		660,000
100214260	KEARNEY	MO		05/30/2025	6.999	462,506		575,000
100214261	MIAMI	FL		05/30/2025	6.999	597,605		800,000
100214262	ANDERSON	CA		05/30/2025	7.999	219,337		265,000
100214263	SIMI VALLEY	CA		05/30/2025	9.250	711,585		765,000
100214264	HARDEEVILLE	SC		05/30/2025	7.999	295,313		380,000
100214265	LOS ANGELES	CA		05/30/2025	7.250	812,622		1,200,000
100214266	KENOSHA	WI		05/30/2025	7.375	230,246		282,000
100214267	ALAMO	CA		05/30/2025	6.499	1,330,997		2,575,000
100214268	ROHNERT PARK	CA		05/30/2025	6.999	373,174		820,000
100214269	GLENDORA	CA		05/30/2025	8.125	660,230		800,000
100214270	HAVERHILL	MA		05/30/2025	7.625	228,395		476,000
100214271	SPRING LAKE	MI		05/30/2025	7.375	285,874		461,000
100214272	BLAINE	WA		05/30/2025	6.499	283,258		573,000
100214273	MONTCLAIR	CA		05/30/2025	7.625	157,171		747,000
100214274	FORT WORTH	TX		05/30/2025	6.999	261,309		370,000
100214275	VILLA PARK	CA		05/30/2025	6.625	1,010,156		3,300,000
100214276	LONG BEACH	CA		05/30/2025	7.125	423,426		700,000
100214277	SACRAMENTO	CA		05/30/2025	6.625	431,765		544,000
100214278	LONG BEACH	CA		05/30/2025	6.750	423,577		875,000
100214279	CLEVELAND	TN		05/30/2025	6.750	234,890		320,000
100214280	BOULDER	CO		05/30/2025	6.999	518,433		1,200,000
100214281	CAREFREE	AZ		05/30/2025	6.875	1,297,225		1,600,000
100214282	KENOSHA	WI		05/30/2025	7.375	293,835		360,000
100214283	VICTORVILLE	CA		05/30/2025	8.499	268,800		325,000
100214284	HAVERHILL	MA		05/30/2025	7.375	366,753		460,000
100214285	DINUBA	CA		05/30/2025	6.999	335,599		420,000
100214286	WARREN	MI		05/30/2025	7.499	102,052		161,000
100214287	IRON STATION	NC		05/30/2025	9.125	157,500		418,000
100214288	AIEA	HI		05/30/2025	8.999	1,573,950		2,150,000
100214289	KISSIMMEE	FL		05/30/2025	6.750	222,982		310,000
100214290	OXNARD	CA		05/30/2025	7.250	489,353		700,000
100214291	MESA	AZ		05/30/2025	6.875	894,471		1,173,000
100214292	RAYMOND	ME		05/30/2025	6.999	662,433		1,400,000
100214293	PALMDALE	CA		05/30/2025	6.750	358,414		820,000
100214294	ATCHISON	KS		05/30/2025	7.499	125,324		245,000
100214295	VAN NUYS	CA		05/30/2025	7.375	1,180,348		1,450,000
100214296	RENTON	WA		05/30/2025	6.875	384,332		540,000
100214297	LEESBURG	VA		05/30/2025	6.750	192,541		305,000
100214298	RANCHO SANTA MARGARITA	CA		05/30/2025	7.125	1,461,987		2,385,000
100214299	LAKE HAVASU CITY	AZ		06/02/2025	7.990	444,837		480,000
100214300	CINCINNATI	OH		06/02/2025	7.875	277,426		303,000
100214301	BOYNTON BEACH	FL		06/02/2025	7.500	789,684		855,000
100214302	WIMAUMA	FL		06/02/2025	7.625	325,150		350,000
100214303	ANTIOCH	IL		06/02/2025	7.375	231,127		275,000
100214304	LEICESTER	NC		06/02/2025	7.000	715,816		790,000
100214305	HERNANDO	FL		06/02/2025	7.375	261,601		301,000
100214306	BATON ROUGE	LA		06/02/2025	7.625	324,248		360,000
100214307	OCALA	FL		06/02/2025	7.615	269,590		291,000
100214308	SHIPPENSBURG	PA		06/02/2025	7.125	297,204		350,000
100214309	SAN ANTONIO	TX		06/02/2025	6.875	465,225		525,000
100214310	PORT SAINT LUCIE	FL		06/02/2025	4.990	398,620		508,000
100214311	ADAIRSVILLE	GA		06/02/2025	7.250	258,571		315,000
100214312	AUGUSTA	GA		06/02/2025	6.624	331,986		370,000
100214313	SCOTTDALE	GA		06/02/2025	7.125	278,545		325,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214314	HUNTERTOWN	IN		06/02/2025	7.625	303,527		340,000
100214315	DETROIT	OR		06/02/2025	7.125	798,043		1,005,000
100214316	CLARKSVILLE	TN		06/02/2025	8.000	241,940		260,000
100214317	OAKLAND	MD		06/02/2025	7.490	294,575		409,000
100214318	MERCED	CA		06/02/2025	7.375	353,258		397,000
100214319	BRADENTON	FL		06/02/2025	7.875	586,940		637,000
100214320	MESA	AZ		06/02/2025	8.250	473,634		510,000
100214321	FONTANA	CA		06/02/2025	5.750	457,675		590,000
100214322	MERCER	WI		06/02/2025	7.750	323,856		351,000
100214323	HELEN	GA		06/02/2025	6.750	373,575		435,000
100214324	DAVENPORT	FL		06/02/2025	7.125	476,479		523,000
100214325	KINSTON	NC		06/02/2025	5.750	219,736		259,000
100214326	SOUTH CHATHAM	MA		06/02/2025	7.625	754,301		833,000
100214327	LAWRENCEVILLE	GA		06/02/2025	5.875	348,472		400,000
100214328	ARDEN	NC		06/02/2025	7.250	694,691		802,000
100214329	FAIRPORT	NY		06/02/2025	7.875	314,132		340,000
100214330	RALEIGH	NC		06/02/2025	7.625	266,163		287,000
100214331	CINCINNATI	OH		06/02/2025	7.750	481,646		520,000
100214332	SEVIERVILLE	TN		06/02/2025	7.500	400,925		465,000
100214333	SPRING	TX		06/02/2025	5.990	218,137		260,000
100214334	SAN ANTONIO	TX		06/02/2025	5.500	317,198		392,000
100214335	SEVIERVILLE	TN		06/02/2025	7.625	420,006		495,000
100214336	SAINT JOSEPH	MI		06/02/2025	7.490	234,747		253,000
100214337	GREEN BAY	WI		06/02/2025	7.750	455,567		618,000
100214338	KNOXVILLE	TN		06/02/2025	8.000	340,190		371,000
100214339	PAHOA	HI		06/02/2025	7.500	350,742		399,000
100214340	WAUKEE	IA		06/02/2025	7.125	308,139		358,000
100214341	BAR HARBOR	ME		06/02/2025	7.500	297,077		327,000
100214342	BROKEN BOW	OK		06/02/2025	7.750	484,039		530,000
100214343	GREENVILLE	NC		06/02/2025	7.875	268,210		380,000
100214344	COLUMBUS	GA		06/02/2025	7.625	203,801		228,000
100214345	EAGLE	ID		06/02/2025	7.750	626,570		675,000
100214346	OLD HICKORY	TN		06/02/2025	7.625	432,272		470,000
100214347	PEORIA	AZ		06/02/2025	6.999	390,485		440,000
100214348	HUNTSVILLE	TX		06/02/2025	7.875	315,533		365,000
100214349	MEMPHIS	TN		06/02/2025	7.625	303,631		340,000
100214350	VENUS	TX		06/02/2025	7.375	285,621		310,000
100214351	ASHEVILLE	NC		06/02/2025	5.750	289,925		347,000
100214352	LAWRENCEBURG	TN		06/02/2025	7.625	295,887		364,000
100214353	LAKELAND	FL		06/02/2025	7.750	361,669		390,000
100214354	SYLVA	NC		06/02/2025	7.375	316,562		378,000
100214355	SPRINGFIELD	MO		06/02/2025	7.500	233,891		279,000
100214356	PIGEON FORGE	TN		06/02/2025	7.490	366,933		420,000
100214357	AUSTIN	AR		06/02/2025	7.625	314,383		340,000
100214358	BRADENTON	FL		06/02/2025	7.750	291,888		320,000
100214359	BELLA VISTA	AR		06/02/2025	7.625	271,500		301,000
100214360	DUCK	WV		06/02/2025	7.750	164,409		200,000
100214361	WESTLAKE	FL		06/02/2025	7.625	647,905		770,000
100214362	LAKEVILLE	MA		06/02/2025	7.490	588,581		683,000
100214363	BLUE RIDGE	GA		06/02/2025	7.750	491,491		580,000
100214364	SAN JOSE	CA		06/02/2025	6.990	718,816		920,000
100214365	PHILADELPHIA	PA		06/02/2025	7.875	235,740		285,000
100214366	JACKSONVILLE	FL		06/02/2025	7.625	152,428		180,000
100214367	REHOBOTH BEACH	DE		06/02/2025	7.875	427,659		467,000
100214368	LEBANON	TN		06/02/2025	6.250	255,911		290,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214369	INDIAN TRAIL	NC		06/02/2025	7.990	416,481		475,000
100214370	KURE BEACH	NC		06/02/2025	8.250	832,112		955,000
100214371	WALFORD	IA		06/02/2025	7.250	302,806		335,000
100214372	PALM COAST	FL		06/02/2025	7.750	347,946		400,000
100214373	MERCED	CA		06/02/2025	5.875	396,098		464,990
100214374	SAN ANTONIO	TX		06/02/2025	5.250	266,335		322,000
100214375	CHARLOTTE	NC		06/02/2025	7.500	273,618		295,000
100214376	CLARKRANGE	TN		06/02/2025	7.625	242,542		280,500
100214377	THE VILLAGES	FL		06/02/2025	7.499	371,328		415,000
100214378	TACOMA	WA		06/02/2025	7.490	618,382		680,000
100214379	MONTGOMERY	AL		06/02/2025	6.500	154,903		214,000
100214380	PALM HARBOR	FL		06/02/2025	6.875	482,061		530,000
100214381	MESA	AZ		06/02/2025	6.875	210,006		299,990
100214382	COVINGTON	TN		06/02/2025	7.875	241,739		325,000
100214383	BLOOMINGTON	CA		06/02/2025	7.875	358,335		510,000
100214384	MESA	AZ		06/02/2025	5.375	244,496		529,000
100214385	DUARTE	CA		06/02/2025	6.500	486,232		811,000
100214386	LOMA LINDA	CA		06/02/2025	5.125	404,989		731,500
100214387	VISTA	CA		06/02/2025	6.624	486,956		755,000
100214388	CHATTANOOGA	TN		06/02/2025	7.490	247,939		335,000
100214389	TRACY	CA		06/02/2025	5.990	452,288		733,000
100214390	LAKELAND	FL		06/02/2025	7.624	246,217		299,000
100214391	PLUMAS LAKE	CA		06/02/2025	5.990	342,387		516,500
100214392	PLUMAS LAKE	CA		06/02/2025	5.875	306,455		511,000
100214393	PALM SPRINGS	CA		06/02/2025	6.999	503,275		990,000
100214394	SAN FRANCISCO	CA		06/02/2025	6.490	630,460		1,330,000
100214395	MURRIETA	CA		06/02/2025	5.875	401,556		607,000
100214396	KAPOLEI	HI		06/02/2025	6.125	531,743		1,120,000
100214397	ALAMEDA	CA		06/02/2025	6.875	348,566		1,014,000
100214398	GARFIELD	NJ		06/02/2025	6.875	463,687		700,000
100214399	ANKENY	IA		06/02/2025	5.990	171,538		281,000
100214400	ROME	GA		06/02/2025	5.750	165,739		240,000
100214401	GLENVIEW	IL		06/02/2025	7.125	179,141		235,000
100214402	DES MOINES	IA		06/02/2025	6.624	195,267		260,000
100214403	BLACKFOOT	ID		06/02/2025	6.875	196,395		260,000
100214404	MERIDIAN	ID		06/02/2025	6.567	399,961		670,000
100214405	MERIDIAN	ID		06/02/2025	6.875	742,634		1,225,000
100214406	PASADENA	MD		06/02/2025	6.875	296,265		415,000
100214407	UPLAND	CA		06/02/2025	6.499	823,299		1,372,000
100214408	DANVILLE	IN		06/02/2025	6.125	213,773		334,000
100214409	TOWSON	MD		06/02/2025	6.375	235,178		335,000
100214410	EVERETT	MA		06/02/2025	6.499	650,528		1,120,000
100214411	TROUTMAN	NC		06/02/2025	5.990	300,022		517,000
100214412	GREENVILLE	NC		06/02/2025	5.500	157,692		232,000
100214413	KNIGHTDALE	NC		06/02/2025	4.990	241,592		490,000
100214414	GREENVILLE	NC		06/02/2025	5.500	157,692		228,000
100214415	APEX	NC		06/02/2025	5.250	222,342		418,000
100214416	KERNERSVILLE	NC		06/02/2025	5.750	183,224		273,000
100214417	NORTH LAS VEGAS	NV		06/02/2025	5.750	223,510		360,990
100214418	GOLDSBORO	NC		06/02/2025	5.750	183,606		271,000
100214419	GLENBROOK	NV		06/02/2025	6.499	437,315		1,300,000
100214420	LONGS	SC		06/02/2025	5.990	166,359		263,000
100214421	LITTLE RIVER	SC		06/02/2025	6.990	182,206		260,000
100214422	SPARKS	NV		06/02/2025	5.125	248,544		520,000
100214423	FULSHEAR	TX		06/02/2025	5.500	195,379		294,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214424	HOWE	TX		06/02/2025	7.625	216,631		295,000
100214425	PRINCETON	TX		06/02/2025	5.750	160,331		236,000
100214426	SAN ANTONIO	TX		06/02/2025	5.500	216,673		382,000
100214427	SALT LAKE CITY	UT		06/02/2025	6.990	304,907		840,000
100214428	FORT WORTH	TX		06/02/2025	5.500	228,863		390,000
100214429	SUGAR LAND	TX		06/02/2025	7.000	175,344		237,000
100214430	VANCOUVER	WA		06/02/2025	5.990	304,934		450,000
100214431	TABIONA	UT		06/02/2025	6.875	323,282		745,000
100214432	VANCOUVER	WA		06/02/2025	5.990	293,074		460,000
100214433	HERNDON	VA		06/02/2025	6.499	250,239		455,000
100214434	SALT LAKE CITY	UT		06/02/2025	6.375	409,006		770,000
100214435	JOSHUA TREE	CA		06/02/2025	7.375	561,755		615,000
100214436	ANACORTES	WA		06/02/2025	6.250	285,688		770,000
100214437	PHOENIX	AZ		06/02/2025	7.490	300,388		330,000
100214438	COCOA BEACH	FL		06/02/2025	7.875	232,248		310,000
100214439	PINETOP	AZ		06/02/2025	7.625	190,732		225,000
100214440	SAN ANTONIO	TX		06/02/2025	7.490	268,367		315,000
100214441	BEVERLY HILLS	CA		06/06/2025	8.875	5,033,634		6,650,000
100214442	LAKE FOREST	CA		06/06/2025	7.375	1,199,102		2,750,000
100214443	PORT HUENEME	CA		06/06/2025	7.875	817,050		1,020,000
100214444	EAST PROVIDENCE	RI		06/06/2025	8.249	436,521		528,000
100214445	CANYON COUNTRY	CA		06/06/2025	7.749	579,600		690,000
100214446	PARKVILLE	MD		06/06/2025	7.499	233,903		295,000
100214447	DUBLIN	CA		06/06/2025	7.249	176,928		405,000
100214448	VANCOUVER	WA		06/06/2025	7.249	399,622		490,000
100214449	WATERBURY	CT		06/06/2025	7.125	273,496		415,000
100214450	CHARLOTTE	NC		06/06/2025	7.625	217,621		265,000
100214451	MASPETH	NY		06/06/2025	7.624	308,106		940,000
100214452	HAGERSTOWN	MD		06/06/2025	7.750	346,811		380,000
100214453	EAGLE	ID		06/06/2025	7.625	1,081,321		1,300,000
100214454	VENTURA	CA		06/06/2025	7.999	777,659		885,000
100214455	ST GEORGE	UT		06/06/2025	7.250	1,451,428		1,768,000
100214456	GRANADA HILLS	CA		06/06/2025	7.875	993,280		1,225,000
100214457	HOMESTEAD	FL		06/06/2025	7.250	337,710		415,000
100214458	SUNLAND	CA		06/06/2025	7.490	1,303,542		1,580,000
100214459	HIGHLAND	CA		06/06/2025	6.875	390,067		720,000
100214460	HIDDEN VALLEY LAKE	CA		06/06/2025	7.250	503,764		605,000
100214461	STARKE	FL		06/06/2025	7.750	225,960		269,000
100214462	HASKELL	NJ		06/06/2025	8.250	327,391		390,000
100214463	ANAHEIM	CA		06/06/2025	6.750	2,557,493		4,475,000
100214464	EL CAJON	CA		06/06/2025	7.000	1,475,028		1,800,000
100214465	HOLLYWOOD	FL		06/06/2025	7.750	359,973		430,500
100214466	CHARLOTTE	NC		06/06/2025	8.750	460,950		550,000
100214467	PEARBLOSSOM	CA		06/06/2025	7.250	316,053		385,000
100214468	KISSIMMEE	FL		06/06/2025	7.375	260,557		394,000
100214469	LOS ANGELES	CA		06/06/2025	6.990	1,344,826		3,000,000
100214470	RESEDA	CA		06/06/2025	6.750	770,975		1,285,000
100214471	MYRTLE BEACH	SC		06/06/2025	8.374	534,226		646,000
100214472	TARZANA	CA		06/06/2025	7.375	1,483,680		1,807,000
100214473	MCHENRY	IL		06/06/2025	7.375	224,121		320,000
100214474	OVIEDO	FL		06/06/2025	7.999	469,350		745,000
100214475	LAS VEGAS	NV		06/06/2025	7.000	300,679		425,000
100214476	DIAMOND BAR	CA		06/06/2025	7.750	1,470,000		1,869,000
100214477	GREENSBORO	NC		06/06/2025	7.999	201,465		242,500
100214478	CHANDLER	AZ		06/06/2025	7.875	243,600		290,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214479	HOBE SOUND	FL		06/06/2025	7.124	4,138,282		7,300,000
100214480	IRVING	TX		06/06/2025	6.875	454,806		600,000
100214481	TOMBALL	TX		06/06/2025	7.500	329,889		411,000
100214482	MOUNT LAUREL	NJ		06/06/2025	8.000	246,225		335,000
100214483	HUNTINGTON	NY		06/06/2025	7.374	415,354		1,500,000
100214484	MENTONE	CA		06/06/2025	7.625	368,849		485,000
100214487	NORTHVILLE	MI		06/06/2025	7.125	234,584		410,000
100214490	DANA POINT	CA		06/06/2025	7.875	983,329		1,500,000
100214491	LOUISVILLE	KY		06/06/2025	6.750	219,154		280,000
100214492	WAXAHACHIE	TX		06/06/2025	7.125	205,061		274,000
100214493	ONTARIO	CA		06/06/2025	6.875	461,326		715,000
100214494	CORONA	CA		06/06/2025	6.875	460,154		766,000
100214495	LOS ANGELES	CA		06/06/2025	6.999	826,035		1,160,000
100214497	FLOWER MOUND	TX		06/06/2025	6.999	283,377		380,000
100214498	WATSONVILLE	CA		06/06/2025	6.750	452,163		705,000
100214499	WATSONVILLE	CA		06/06/2025	6.750	451,896		705,000
100214500	ORLANDO	FL		06/06/2025	6.750	218,670		315,000
100214502	SIMPSONVILLE	SC		06/06/2025	6.750	238,209		325,000
100214503	CORONADO	CA		06/06/2025	6.750	804,068		2,250,000
100214504	BAKERSFIELD	CA		06/06/2025	7.375	201,814		300,000
100214505	SAN ANTONIO	TX		06/06/2025	6.875	179,193		256,000
100214507	ATLANTA	GA		06/06/2025	7.375	350,663		485,000
100214508	ATLANTA	GA		06/06/2025	7.375	350,474		485,000
100214509	ALDIE	VA		06/06/2025	6.875	509,770		1,022,000
100214511	KATY	TX		06/06/2025	6.625	237,758		325,000
100214512	SAINT PETERS	MO		06/06/2025	6.750	273,644		368,000
100214513	LAREDO	TX		06/06/2025	7.250	212,851		280,000
100214514	LANCASTER	CA		06/06/2025	7.750	330,750		640,000
100214515	WATERFORD	MI		06/06/2025	7.125	239,399		320,000
100214517	ATLANTA	GA		06/06/2025	7.375	315,634		435,000
100214519	SAN ANGELO	TX		06/06/2025	7.750	115,307		220,000
100214520	HUNTINGTON BEACH	CA		06/06/2025	7.375	754,256		2,000,000
100214521	LAKE ELSINORE	CA		06/06/2025	7.499	261,686		390,000
100214523	HEATH SPRINGS	SC		06/06/2025	7.999	109,200		136,000
100214524	MEMPHIS	TN		06/06/2025	6.499	156,477		215,000
100214525	METAIRIE	LA		06/06/2025	6.999	91,517		122,000
100214526	CHICAGO HEIGHTS	IL		06/06/2025	8.250	169,050		230,000
100214527	LOUISVILLE	KY		06/06/2025	7.375	117,519		160,000
100214529	GLENWOOD	IL		06/06/2025	8.125	167,738		213,000
100214530	LAGO VISTA	TX		06/06/2025	7.250	421,246		630,000
100214531	PROVIDENCE	RI		06/06/2025	7.750	542,889		700,000
100214532	WEATHERFORD	TX		06/06/2025	6.999	442,656		650,000
100214533	LAS VEGAS	NV		06/06/2025	7.499	502,197		650,000
100214535	HOMOSASSA	FL		06/06/2025	6.999	226,188		301,000
100214536	RACINE	WI		06/06/2025	6.999	99,310		134,000
100214539	PALMDALE	CA		06/06/2025	6.875	254,867		550,000
100214541	LOS ANGELES	CA		06/06/2025	7.499	178,426		600,000
100214542	WEST COVINA	CA		06/06/2025	6.999	426,996		1,000,000
100214543	NORTH EDWARDS	CA		06/06/2025	6.999	217,086		340,000
100214544	VIENNA	VA		06/06/2025	6.375	1,280,640		2,111,000
100214545	(NORTH HOLLYWOOD AREA) LOS ANG	CA		06/06/2025	7.875	603,302		785,000
100214546	BAKERSFIELD	CA		06/06/2025	8.375	130,000		350,000
100214547	LOS ANGELES	CA		06/06/2025	6.750	314,146		1,100,000
100214548	LONG BEACH	CA		06/06/2025	7.750	669,375		850,000
100214550	NORTH ADAMS	MA		06/06/2025	7.625	200,646		263,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214551	CONCORD	CA		06/06/2025	7.499	251,907		305,000
100214552	RANCHO CUCAMONGA	CA		06/06/2025	7.125	650,542		1,885,000
100214553	VACAVILLE	CA		06/06/2025	7.750	567,000		1,900,000
100214554	KINGSTON	MA		06/06/2025	8.999	346,500		490,000
100214555	MORGAN HILL	CA		06/06/2025	6.750	1,700,520		2,200,000
100214556	JACKSONVILLE	FL		06/06/2025	7.875	256,200		415,000
100214557	ENGLEWOOD	CO		06/06/2025	7.375	294,180		525,000
100214558	NORCO	CA		06/06/2025	7.625	715,059		1,000,000
100214559	SEAGOVILLE	TX		06/06/2025	6.875	219,272		317,000
100214560	LANCASTER	CA		06/06/2025	6.999	308,127		475,000
100214561	MOORPARK	CA		06/06/2025	6.999	1,257,663		1,540,000
100214563	LOS ANGELES	CA		06/06/2025	6.875	545,169		715,000
100214564	CHICAGO	IL		06/06/2025	6.999	276,144		392,000
100214565	FULTON	MD		06/06/2025	6.875	984,284		1,200,000
100214566	RAMONA	CA		06/06/2025	6.999	1,439,600		1,950,000
100214567	SAN JOSE	CA		06/06/2025	6.750	509,515		1,300,000
100214568	CEDAR HILLS	UT		06/06/2025	6.375	954,093		1,300,000
100214569	POMONA	CA		06/06/2025	8.499	529,439		600,000
100214570	MCKINNEY	TX		06/06/2025	6.875	252,301		302,000
100214571	GREELEY	CO		06/06/2025	6.875	267,182		632,000
100214572	AMERICAN CANYON	CA		06/06/2025	8.499	489,090		585,000
100214573	BOCA RATON	FL		06/06/2025	6.999	308,451		380,000
100214574	LOS ANGELES	CA		06/06/2025	7.499	648,549		895,000
100214575	LAKE WORTH	FL		06/06/2025	7.375	183,750		365,000
100214576	GALIVANTS FERRY	SC		06/06/2025	6.999	308,677		392,000
100214577	HOUSTON	TX		06/06/2025	8.999	212,625		270,500
100214578	LOS ANGELES	CA		06/06/2025	6.750	615,543		765,000
100214579	ANAHEIM	CA		06/06/2025	6.999	1,170,143		1,650,000
100214580	ANDERSON	SC		06/06/2025	6.999	296,746		360,000
100214581	CORYDON	IN		06/06/2025	6.999	180,351		228,000
100214582	CARROLLTON	TX		06/06/2025	7.750	336,000		400,000
100214583	CORONA	CA		06/06/2025	6.750	567,154		825,000
100214584	LA HABRA HEIGHTS	CA		06/09/2025	9.375	2,074,956		2,200,000
100214585	PORTER RANCH	CA		06/09/2025	8.125	1,579,725		1,770,000
100214586	CHANDLER	AZ		06/09/2025	7.749	437,653		675,000
100214587	EDMOND	OK		06/09/2025	6.990	202,922		344,000
100214589	MOORPARK	CA		06/09/2025	7.875	1,070,727		1,600,000
100214591	LOS ANGELES	CA		06/09/2025	7.250	393,526		722,000
100214593	SANDWICH	MA		06/09/2025	7.625	1,224,006		1,650,000
100214594	NAPLES	FL		06/09/2025	7.375	659,704		795,000
100214595	CRESTONE	CO		06/09/2025	7.000	325,360		410,000
100214596	HUNTINGTON BEACH	CA		06/09/2025	7.250	1,313,945		1,595,000
100214597	CARY	NC		06/09/2025	7.000	615,721		805,000
100214598	SANTA BARBARA	CA		06/09/2025	6.625	1,004,596		3,000,000
100214599	EL SEGUNDO	CA		06/09/2025	7.000	2,247,035		2,750,000
100214600	WILTON	CT		06/09/2025	7.125	869,469		1,390,000
100214601	SAVANNAH	GA		06/09/2025	7.125	186,743		228,500
100214602	VERO BEACH	FL		06/09/2025	6.875	397,257		494,000
100214603	BOULDER CITY	NV		06/09/2025	7.125	1,413,667		1,725,000
100214604	HUNTINGTON BEACH	CA		06/09/2025	6.250	1,526,610		2,575,000
100214605	BRASELTON	GA		06/09/2025	6.375	377,063		556,000
100214606	DARIEN	CT		06/09/2025	6.875	1,154,982		2,200,000
100214607	GLENDORA	CA		06/09/2025	7.375	1,647,755		2,010,000
100214608	MORRISTOWN	NJ		06/09/2025	7.625	949,817		1,320,000
100214609	NAPLES	FL		06/09/2025	7.250	456,635		635,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214610	BOUNTIFUL	UT		06/09/2025	6.625	859,168		2,650,000
100214611	TIFFIN	OH		06/09/2025	7.625	196,557		234,500
100214612	NORTH PORT	FL		06/09/2025	8.000	399,000		514,000
100214613	PARK CITY	UT		06/09/2025	6.500	457,902		7,125,000
100214614	MESA	AZ		06/09/2025	6.875	399,397		725,000
100214615	WASHINGTON	UT		06/09/2025	7.000	719,117		890,000
100214616	TUSTIN	CA		06/09/2025	6.750	908,809		1,850,000
100214617	WESTLAKE	FL		06/09/2025	7.250	362,353		530,000
100214618	RIVERDALE	GA		06/09/2025	7.125	154,562		265,000
100214619	LAS VEGAS	NV		06/09/2025	6.875	1,992,596		4,000,000
100214620	NAPLES	FL		06/09/2025	7.500	518,993		725,000
100214621	LAS VEGAS	NV		06/10/2025	7.125	531,701		850,000
100214622	LAWRENCEVILLE	GA		06/10/2025	6.875	125,062		314,000
100214623	BLUFFTON	SC		06/10/2025	7.000	253,061		426,000
100214624	VANCOUVER	WA		06/10/2025	6.875	397,829		515,000
100214625	CASTRO VALLEY	CA		06/10/2025	7.125	1,128,229		1,390,000
100214626	SIMI VALLEY	CA		06/10/2025	6.875	717,176		910,000
100214627	GLENDORA	CA		06/10/2025	7.250	712,437		1,470,000
100214628	POMONA	CA		06/10/2025	6.875	713,081		881,000
100214629	ALAMEDA	CA		06/10/2025	7.125	1,054,171		1,300,000
100214630	CHICAGO	IL		06/10/2025	6.750	363,042		510,000
100214631	LA MIRADA	CA		06/10/2025	7.250	704,664		920,000
100214632	RICHMOND	TX		06/10/2025	7.250	380,346		468,940
100214633	ANAHEIM	CA		06/10/2025	7.250	409,209		950,000
100214634	IRVINE	CA		06/10/2025	7.125	1,033,562		1,590,000
100214635	FOUNTAIN VALLEY	CA		06/10/2025	6.875	995,196		1,325,000
100214636	NORTH CHARLESTON	SC		06/10/2025	7.000	265,225		410,000
100214637	WESTMINSTER	CA		06/10/2025	7.250	761,010		1,150,000
100214638	NORTH HOLLYWOOD	CA		06/10/2025	7.375	1,258,556		1,755,000
100214639	CARROLLTON	TX		06/10/2025	6.875	333,973		420,000
100214640	LONG BEACH	CA		06/10/2025	7.000	934,647		1,170,000
100214641	SUNLAND	CA		06/10/2025	7.250	800,549		980,000
100214642	HIGHLAND	CA		06/10/2025	7.125	480,621		595,000
100214643	SAN LEANDRO	CA		06/10/2025	7.750	694,862		900,000
100214644	BOWIE	MD		06/10/2025	7.125	518,177		650,000
100214645	WEST COVINA	CA		06/10/2025	6.875	608,117		870,000
100214646	BURLINGAME	CA		06/10/2025	7.125	1,701,452		2,510,000
100214647	SCHAUMBURG	IL		06/10/2025	7.000	320,484		405,000
100214648	ARLETA	CA		06/10/2025	6.875	589,178		845,000
100214649	ANAHEIM	CA		06/10/2025	7.875	1,250,336		1,525,000
100214650	FULSHEAR	TX		06/10/2025	7.000	533,642		680,000
100214651	NORTH HALEDON	NJ		06/10/2025	7.250	687,280		860,000
100214652	HOUSTON	TX		06/10/2025	7.000	371,979		474,000
100214653	ALLEN	TX		06/10/2025	7.000	393,058		497,000
100214654	ARLINGTON	TX		06/10/2025	7.125	362,023		500,000
100214655	ARLINGTON	TX		06/10/2025	8.625	226,666		285,000
100214656	RIALTO	CA		06/11/2025	7.125	981,390		1,275,000
100214657	SAVANNAH	GA		06/11/2025	6.750	320,270		527,000
100214658	ONTARIO	CA		06/11/2025	7.375	458,905		640,000
100214659	OWASSO	OK		06/11/2025	7.250	186,755		289,000
100214660	FOUNTAIN VALLEY	CA		06/11/2025	6.875	760,414		1,800,000
100214661	HAMPTON	GA		06/11/2025	7.000	132,840		205,000
100214662	HAINES CITY	FL		06/11/2025	7.750	275,900		375,000
100214663	CHINO HILLS	CA		06/11/2025	6.875	450,838		790,000
100214664	SAN ANTONIO	TX		06/11/2025	7.125	138,034		176,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214665	WEST PALM BEACH	FL		06/11/2025	7.875	293,183		555,000
100214666	MIAMI	FL		06/11/2025	6.625	530,442		770,000
100214667	ELGIN	TX		06/11/2025	6.500	236,442		330,000
100214668	JACKSONVILLE	AR		06/11/2025	7.875	95,149		140,000
100214669	INDIANAPOLIS	IN		06/11/2025	7.000	128,305		162,000
100214670	RIVERSIDE	CA		06/11/2025	7.250	403,466		595,000
100214671	PALMDALE	CA		06/11/2025	7.500	261,402		435,000
100214672	HOUSTON	TX		06/11/2025	8.500	127,217		188,000
100214673	SPRING	TX		06/11/2025	7.000	177,058		237,000
100214674	DORAVILLE	GA		06/11/2025	7.500	254,968		380,000
100214675	NEWBURY PARK	CA		06/11/2025	7.125	984,276		1,200,000
100214676	SAN FRANCISCO	CA		06/11/2025	7.500	1,723,201		2,250,000
100214677	SAN FRANCISCO	CA		06/11/2025	7.625	3,126,736		4,750,000
100214678	TEMPLE TERRACE	FL		06/11/2025	7.750	339,484		445,000
100214679	LOS ANGELES	CA		06/11/2025	7.250	3,049,533		5,950,000
100214680	WESTFIELD	NJ		06/11/2025	6.500	525,578		725,000
100214681	QUEEN CREEK	AZ		06/11/2025	6.375	302,748		574,000
100214682	DICKSON	TN		06/11/2025	7.750	163,037		240,000
100214683	EL MONTE	CA		06/11/2025	7.375	615,293		750,000
100214684	BROOKLYN	NY		06/11/2025	7.750	2,843,407		3,900,000
100214685	COVINGTON	GA		06/11/2025	7.375	276,180		365,000
100214686	HAMILTON	NJ		06/11/2025	7.500	325,113		415,000
100214687	CLEVELAND	OH		06/11/2025	7.750	86,953		105,000
100214688	LAUDERHILL	FL		06/11/2025	7.500	366,953		516,000
100214689	EASTVALE	CA		06/11/2025	7.000	458,715		725,000
100214690	AUSTIN	TX		06/11/2025	7.750	349,526		437,000
100214691	SPOKANE VALLEY	WA		06/11/2025	6.875	365,422		500,000
100214692	VALENCIA	CA		06/11/2025	6.875	546,203		890,000
100214693	COSTA MESA	CA		06/11/2025	7.490	1,983,559		2,750,000
100214694	PERRIS	CA		06/11/2025	7.750	370,948		535,000
100214695	RANCHO CUCAMONGA	CA		06/11/2025	7.500	883,276		1,150,000
100214696	LITTLETON	CO		06/11/2025	8.125	627,208		853,000
100214697	BROOKLYN	NY		06/11/2025	7.250	3,066,399		6,100,000
100214698	CRYSTAL LAKE	IL		06/11/2025	7.625	318,233		380,000
100214699	DURHAM	NC		06/11/2025	7.375	262,181		475,000
100214700	FARMINGTON HILLS	MI		06/11/2025	7.250	431,782		521,000
100214701	ASTORIA	NY		06/11/2025	7.625	1,105,642		2,300,000
100214702	SHEBOYGAN	WI		06/11/2025	8.125	539,045		750,000
100214703	FORT WALTON BEACH	FL		06/11/2025	7.375	283,017		370,000
100214704	ORMOND BEACH	FL		06/11/2025	7.375	231,949		287,000
100214705	ROY	UT		06/11/2025	7.750	200,830		361,000
100214706	PHILADELPHIA	PA		06/11/2025	7.375	136,261		205,000
100214707	SAN JOSE	CA		06/11/2025	7.500	432,185		1,875,000
100214708	POINCIANA	FL		06/11/2025	7.500	272,594		345,000
100214709	FLUSHING	NY		06/11/2025	7.750	272,028		512,000
100214710	FREDERICKSBURG	VA		06/11/2025	7.500	207,877		400,000
100214711	ATLANTA	GA		06/11/2025	7.250	598,606		725,000
100214712	YUMA	AZ		06/11/2025	8.375	139,144		190,000
100214713	GILMANTON	NH		06/11/2025	8.250	227,756		309,000
100214714	ADELANTO	CA		06/11/2025	7.500	263,051		400,000
100214715	CUMMING	GA		06/11/2025	7.125	322,056		825,000
100214716	FULLERTON	CA		06/11/2025	7.375	1,222,973		1,705,000
100214717	MONTCLAIR	CA		06/11/2025	7.625	608,409		835,000
100214718	GRESHAM	OR		06/11/2025	7.000	408,193		532,000
100214719	MARINA	CA		06/11/2025	7.375	1,256,546		1,625,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214720	DETROIT	MI		06/11/2025	8.000	83,756		101,000
100214721	NASHVILLE	TN		06/11/2025	7.375	463,844		760,000
100214722	WELCH	MN		06/11/2025	7.625	560,545		845,000
100214723	ORLANDO	FL		06/11/2025	7.625	293,362		368,000
100214724	TUKWILA	WA		06/11/2025	7.250	511,761		850,000
100214725	HARLEYSVILLE	PA		06/11/2025	7.125	479,580		760,000
100214726	CHICOPEE	MA		06/11/2025	7.500	324,973		420,000
100214727	HARLINGEN	TX		06/11/2025	7.250	166,503		205,000
100214728	DESOTO	TX		06/11/2025	7.875	288,724		395,000
100214729	RALEIGH	NC		06/11/2025	7.375	256,840		467,500
100214730	FLUSHING	NY		06/11/2025	6.875	842,896		1,350,000
100214731	RIVERDALE	GA		06/11/2025	7.250	188,415		266,000
100214732	IRVINE	CA		06/11/2025	7.250	1,241,580		1,530,000
100214733	PORT SAINT LUCIE	FL		06/11/2025	7.750	346,231		445,000
100214734	GLEN MILLS	PA		06/11/2025	8.000	277,641		355,000
100214735	DANBURY	CT		06/11/2025	7.125	312,177		520,000
100214736	FORT MOHAVE	AZ		06/11/2025	6.875	316,962		564,000
100214737	RANCHO PALOS VERDES	CA		06/11/2025	7.250	1,629,110		1,990,000
100214738	CHINO	CA		06/11/2025	7.250	743,062		1,070,000
100214739	LAS VEGAS	NV		06/11/2025	7.250	454,157		770,000
100214740	RIVERSIDE	CA		06/11/2025	7.875	467,451		575,000
100214741	STATEN ISLAND	NY		06/11/2025	7.000	986,977		1,230,000
100214742	WOODLAND PARK	NJ		06/11/2025	7.500	302,821		663,000
100214743	SAN JOSE	CA		06/11/2025	7.500	1,350,411		1,656,000
100214744	ASHBURN	VA		06/11/2025	7.750	593,076		715,000
100214745	HERMOSA BEACH	CA		06/11/2025	7.000	491,904		1,580,000
100214746	MONTGOMERY	TX		06/11/2025	7.250	167,901		220,000
100214747	UNION	NJ		06/11/2025	8.750	306,591		420,000
100214748	PHILADELPHIA	PA		06/11/2025	7.500	281,658		390,000
100214749	SAN FRANCISCO	CA		06/11/2025	7.875	648,384		1,575,000
100214750	OYSTERVILLE	WA		06/11/2025	6.875	214,939		432,000
100214751	SAINT LOUIS	MO		06/11/2025	7.125	161,735		206,000
100214752	BIXBY	OK		06/11/2025	7.500	225,390		277,000
100214753	STATEN ISLAND	NY		06/11/2025	6.750	539,751		1,480,000
100214754	NORTH CHESTERFIELD	VA		06/11/2025	7.500	272,552		325,000
100214755	IRVINE	CA		06/11/2025	8.125	2,239,137		2,720,000
100214756	CLOVIS	CA		06/11/2025	7.375	455,843		558,000
100214757	FOUNTAIN VALLEY	CA		06/11/2025	7.250	602,466		785,000
100214758	ABERDEEN	WA		06/11/2025	7.500	221,205		310,000
100214759	DECATUR	GA		06/11/2025	6.625	329,779		500,000
100214760	PRESCOTT VALLEY	AZ		06/11/2025	7.375	358,808		605,000
100214761	LOS ANGELES	CA		06/11/2025	6.875	987,031		2,500,000
100214762	COSTA MESA	CA		06/11/2025	7.625	1,706,602		2,100,000
100214763	NEW HYDE PARK	NY		06/11/2025	7.375	1,043,688		1,264,100
100214764	CHINO	CA		06/11/2025	7.375	422,632		690,000
100214765	SEATTLE	WA		06/11/2025	7.125	1,528,955		2,300,000
100214766	RALEIGH	NC		06/11/2025	8.125	600,211		765,000
100214767	ATLANTA	GA		06/11/2025	6.625	363,416		545,000
100214768	NOBLESVILLE	IN		06/11/2025	7.125	264,590		367,000
100214769	CEDAR CITY	UT		06/11/2025	7.000	282,010		480,000
100214770	IRVINE	CA		06/11/2025	7.250	3,079,000		5,400,000
100214771	LAS VEGAS	NV		06/11/2025	7.875	415,226		530,000
100214772	WESTFIELD	IN		06/11/2025	7.250	233,465		323,000
100214773	RAMONA	CA		06/11/2025	7.875	260,247		1,005,000
100214774	WOODSTOCK	MD		06/11/2025	7.625	516,210		700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214775	DUNDALK	MD		06/11/2025	7.375	203,696		250,000
100214776	BRADENTON	FL		06/11/2025	8.250	711,403		865,000
100214777	BROOKLYN	NY		06/11/2025	7.125	1,167,550		1,995,000
100214778	SANTA MARIA	CA		06/11/2025	8.500	444,397		600,000
100214779	WEST JORDAN	UT		06/11/2025	7.625	685,103		888,000
100214780	MIDDLESEX	NJ		06/11/2025	7.750	286,768		450,000
100214781	AUSTIN	TX		06/11/2025	6.875	239,724		515,000
100214782	GLENMOORE	PA		06/11/2025	7.875	373,091		465,000
100214783	GREENLEAF	ID		06/11/2025	7.500	157,265		283,000
100214784	RICHFIELD	UT		06/11/2025	6.875	309,820		415,000
100214785	SANTA ANA	CA		06/11/2025	7.625	1,290,194		1,580,000
100214786	CHESTERFIELD	MI		06/11/2025	8.000	376,705		480,000
100214787	EDISON	NJ		06/11/2025	7.250	291,171		535,000
100214788	MONROE	NC		06/11/2025	7.750	252,490		292,400
100214789	FLORENCE	SC		06/11/2025	8.500	98,304		120,000
100214790	SAVANNAH	GA		06/11/2025	7.500	392,796		1,200,000
100214791	HOUSTON	TX		06/11/2025	6.750	597,894		1,838,000
100214792	JACKSONVILLE	FL		06/11/2025	6.990	265,928		355,000
100214793	BELLEROSE	NY		06/11/2025	6.500	458,484		700,000
100214794	JERSEY CITY	NJ		06/11/2025	7.250	926,211		1,240,000
100214795	KINGMAN	AZ		06/11/2025	8.625	257,098		392,000
100214796	ATLANTA	GA		06/11/2025	9.000	78,707		170,000
100214797	DUMONT	NJ		06/11/2025	7.500	244,008		700,000
100214798	SAN JOSE	CA		06/11/2025	7.500	2,063,615		2,500,000
100214799	MONTEREY PARK	CA		06/11/2025	7.375	932,741		1,300,000
100214800	SAN FRANCISCO	CA		06/11/2025	7.000	1,242,051		1,865,000
100214801	AURORA	CO		06/11/2025	7.750	1,250,950		2,325,000
100214802	CHINO	CA		06/11/2025	7.375	732,386		881,000
100214803	SANTA CLARITA	CA		06/11/2025	7.250	975,495		1,195,000
100214804	IRVINE	CA		06/11/2025	6.875	1,168,158		1,950,000
100214805	FRASER	CO		06/11/2025	7.000	341,584		557,500
100214806	VALLEY VILLAGE	CA		06/11/2025	7.625	1,171,452		1,400,000
100214807	LOWELL	MA		06/11/2025	7.750	377,455		459,000
100214808	LAKE HAVASU CITY	AZ		06/11/2025	8.500	241,931		310,000
100214809	LEES SUMMIT	MO		06/11/2025	7.875	132,734		250,000
100214810	SACRAMENTO	CA		06/11/2025	6.875	581,909		762,000
100214811	FREEHOLD	NJ		06/11/2025	7.750	428,387		638,000
100214812	FONTANA	CA		06/11/2025	7.250	531,673		800,000
100214813	SISTERS	OR		06/11/2025	7.375	343,842		806,000
100214814	DUARTE	CA		06/11/2025	7.000	667,149		880,000
100214815	TRACY	CA		06/11/2025	6.750	277,960		670,000
100214816	LOS ANGELES	CA		06/11/2025	7.250	490,028		690,000
100214817	MORRIS PLAINS A/K/A PARSLPPANY	NJ		06/11/2025	6.500	331,869		575,000
100214818	BRADENTON	FL		06/11/2025	7.250	1,715,462		2,100,000
100214819	SAN DIEGO	CA		06/11/2025	7.250	469,447		1,265,000
100214820	STATEN ISLAND	NY		06/11/2025	6.875	407,027		675,000
100214821	RAEFORD	NC		06/11/2025	7.000	226,137		320,000
100214822	LA PUENTE	CA		06/11/2025	6.875	490,690		730,000
100214823	VALDOSTA	GA		06/11/2025	7.125	238,103		351,000
100214824	MISSION VIEJO	CA		06/11/2025	7.000	434,302		745,000
100214825	SAINT LOUIS	MO		06/11/2025	7.500	88,200		108,000
100214826	FORT WORTH	TX		06/11/2025	7.875	235,339		332,000
100214827	ELK GROVE	CA		06/11/2025	6.625	516,343		750,000
100214828	WILMINGTON	DE		06/11/2025	7.250	152,119		225,000
100214829	RIVERBANK	CA		06/11/2025	8.375	505,090		625,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214830	ONTARIO	CA		06/11/2025	7.000	676,585		890,000
100214831	ASHBURN	VA		06/11/2025	7.499	209,844		570,000
100214832	VALRICO	FL		06/11/2025	8.375	397,267		508,000
100214833	RICHLAND	WA		06/11/2025	7.375	298,436		480,000
100214834	PASADENA	CA		06/11/2025	7.500	570,100		1,090,000
100214835	OKLAHOMA CITY	OK		06/11/2025	7.000	102,015		187,000
100214836	SAINT AUGUSTINE	FL		06/11/2025	7.500	327,717		460,000
100214837	LATHAM	NY		06/11/2025	6.250	224,554		389,800
100214838	VICTORVILLE	CA		06/11/2025	6.500	180,940		530,000
100214839	VICTORVILLE	CA		06/11/2025	6.500	181,195		510,000
100214840	CHINO HILLS	CA		06/11/2025	7.250	1,271,250		1,560,000
100214841	HOPKINS	MN		06/11/2025	8.875	88,938		115,000
100214842	SUWANEE	GA		06/11/2025	7.250	368,550		480,000
100214843	LA QUINTA	CA		06/11/2025	7.375	742,380		1,265,000
100214844	PHARR	TX		06/11/2025	7.875	134,308		165,000
100214845	JACKSON	NJ		06/11/2025	7.875	480,890		630,000
100214846	ALBANY	CA		06/11/2025	7.875	230,406		950,000
100214847	SANTA ANA	CA		06/11/2025	6.875	786,869		1,285,000
100214848	ROSLYN	NY		06/11/2025	6.875	575,944		715,000
100214849	LOS ANGELES	CA		06/11/2025	6.875	488,985		685,000
100214850	BOHEMIA	NY		06/11/2025	7.500	340,307		500,000
100214851	ORANGE	CA		06/11/2025	7.500	972,984		1,449,000
100214852	REDMOND	WA		06/11/2025	7.625	726,074		1,125,000
100214853	TRENTON	NJ		06/11/2025	8.125	144,700		197,000
100214854	KENT	WA		06/11/2025	7.625	466,912		855,000
100214855	LONG BEACH	CA		06/11/2025	6.875	685,237		1,270,000
100214856	WOODLAND HILLS AREA CITY OF LO	CA		06/11/2025	7.500	873,918		1,305,000
100214857	TACOMA	WA		06/11/2025	7.625	785,881		1,235,000
100214858	TRENTON	NJ		06/11/2025	7.250	145,627		204,000
100214859	SAN BERNARDINO	CA		06/11/2025	7.625	368,138		505,000
100214860	LAS VEGAS	NV		06/11/2025	7.375	178,526		232,000
100214861	CHARLOTTE	NC		06/11/2025	7.250	283,708		372,000
100214862	PORT SAINT LUCIE	FL		06/11/2025	7.125	630,663		769,000
100214863	THOUSAND PALMS	CA		06/11/2025	7.375	311,619		402,000
100214864	DUARTE	CA		06/11/2025	6.750	496,991		790,000
100214865	PHOENIX	AZ		06/11/2025	7.875	298,329		382,000
100214866	CORRALES	NM		06/11/2025	5.750	409,860		604,000
100214867	BUFFALO	NY		06/11/2025	7.250	79,851		189,000
100214868	WHEATLEY HEIGHTS	NY		06/11/2025	7.000	494,973		720,000
100214869	MONTGOMERY	TX		06/11/2025	7.875	241,649		330,000
100214870	CLEVELAND	OH		06/11/2025	7.750	230,618		278,000
100214871	EAST PALO ALTO	CA		06/11/2025	6.625	740,397		1,220,000
100214872	IRVINE	CA		06/11/2025	7.750	1,679,255		2,020,000
100214873	MINEOLA	NY		06/11/2025	6.500	541,791		1,100,000
100214874	BRONX	NY		06/11/2025	6.375	466,833		1,080,000
100214875	SAN JOSE	CA		06/11/2025	6.625	1,001,215		1,760,000
100214876	LOS ANGELES	CA		06/11/2025	7.125	712,168		920,000
100214877	CHAPIN	SC		06/11/2025	9.000	277,945		860,000
100214878	RENO	NV		06/11/2025	7.375	511,498		720,000
100214879	BUCKLEY	WA		06/11/2025	7.750	536,520		640,000
100214880	SYLMAR	CA		06/11/2025	7.375	827,054		1,075,000
100214881	WOODSTOCK	GA		06/11/2025	6.875	530,933		720,000
100214882	GLENDALE HEIGHTS	IL		06/11/2025	8.000	235,092		285,000
100214883	BELLEROSE	NY		06/11/2025	7.375	550,975		716,000
100214884	PARKER	CO		06/11/2025	7.490	529,459		805,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214885	DALLAS	TX		06/11/2025	7.375	150,994		268,000
100214886	KISSIMMEE	FL		06/11/2025	7.250	584,638		818,000
100214887	ONTARIO	CA		06/11/2025	7.625	487,959		705,000
100214888	GRANADA HILLS	CA		06/11/2025	6.875	986,775		1,500,000
100214889	STATE COLLEGE	PA		06/11/2025	7.750	258,074		351,000
100214890	ELLENWOOD	GA		06/11/2025	7.250	187,030		265,000
100214891	HOSCHTON	GA		06/11/2025	7.500	278,615		365,000
100214892	NEW BRITAIN	CT		06/11/2025	7.000	306,669		445,000
100214893	SAN LEANDRO	CA		06/11/2025	7.500	627,359		790,000
100214894	RIVERSIDE	CA		06/11/2025	7.500	624,499		760,000
100214895	ANAHEIM	CA		06/11/2025	7.500	709,350		1,150,000
100214896	GREENFIELD	CA		06/11/2025	7.250	320,675		445,000
100214897	MANASSAS	VA		06/11/2025	6.750	207,371		330,000
100214898	HENDERSON	NV		06/11/2025	6.875	250,039		365,000
100214899	WEST JORDAN	UT		06/11/2025	7.625	329,803		443,000
100214900	LITHIA SPRINGS	GA		06/11/2025	7.750	179,272		233,000
100214901	LOS ANGELES	CA		06/11/2025	7.750	942,462		1,290,000
100214902	(NORTH HILLS AREA) LOS ANGELES	CA		06/11/2025	7.125	642,209		1,301,000
100214903	BARSTOW	CA		06/11/2025	6.990	153,050		275,000
100214904	MURFREESBORO	TN		06/11/2025	7.125	281,044		635,000
100214905	COSTA MESA	CA		06/11/2025	7.750	1,164,580		1,700,000
100214906	GAINESVILLE	GA		06/11/2025	6.875	262,533		525,000
100214907	TUCSON	AZ		06/11/2025	7.625	495,840		835,000
100214908	LAS VEGAS	NV		06/11/2025	7.750	167,642		363,000
100214909	LAS VEGAS	NV		06/11/2025	7.750	146,687		310,000
100214910	HAYWARD	CA		06/11/2025	7.875	1,373,458		1,650,000
100214911	LAS VEGAS	NV		06/11/2025	7.750	241,928		420,000
100214912	PHILADELPHIA	PA		06/11/2025	7.125	181,738		410,000
100214913	AUBURN	WA		06/11/2025	7.375	552,479		1,050,000
100214914	AUBURN	WA		06/11/2025	7.125	461,794		625,000
100214915	TACOMA	WA		06/11/2025	7.500	462,137		704,000
100214916	SAN PABLO	CA		06/11/2025	7.625	606,694		738,000
100214917	TACOMA	WA		06/11/2025	7.250	323,874		575,000
100214918	LAS VEGAS	NV		06/11/2025	7.625	290,428		390,000
100214919	BUENA PARK	CA		06/11/2025	7.875	702,105		845,000
100214920	SARATOGA	CA		06/11/2025	7.375	2,873,222		6,550,000
100214921	WHITEHALL	PA		06/11/2025	7.750	173,473		234,000
100214922	LEESBURG	VA		06/11/2025	7.750	401,393		554,000
100214923	OCEAN CITY	MD		06/11/2025	7.250	163,134		317,000
100214924	UPLAND	CA		06/11/2025	6.875	374,372		832,000
100214925	PHOENIX	AZ		06/11/2025	7.625	580,565		720,000
100214926	CONCORD	NC		06/11/2025	7.250	419,456		508,000
100214927	DACULA	GA		06/11/2025	7.000	327,754		415,000
100214928	TUJUNGA AREA, LOS ANGELES	CA		06/11/2025	7.375	1,264,924		1,549,000
100214929	ONTARIO	CA		06/11/2025	7.375	595,318		800,000
100214930	MESQUITE	NV		06/11/2025	7.125	320,824		401,000
100214931	FALLBROOK	CA		06/11/2025	7.375	769,723		940,000
100214932	MISSION VIEJO	CA		06/11/2025	7.250	605,775		985,000
100214933	CORONA	CA		06/11/2025	7.875	1,196,511		1,450,000
100214934	FORT LEE	NJ		06/11/2025	7.375	336,571		410,000
100214935	LANCASTER	CA		06/11/2025	8.125	444,616		533,000
100214936	LEAGUE CITY	TX		06/11/2025	6.750	256,431		641,000
100214937	MELBOURNE	FL		06/11/2025	7.750	142,832		205,000
100214938	PLEASANTON	CA		06/11/2025	7.875	1,388,139		1,688,000
100214939	COLLINGSWOOD	NJ		06/11/2025	7.250	191,871		235,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214940	SAN DIEGO	CA		06/11/2025	8.125	584,627		1,150,000
100214941	HENRICO	VA		06/11/2025	6.875	288,529		565,000
100214942	LAS VEGAS	NV		06/11/2025	7.000	299,499		425,000
100214943	TUJUNGA	CA		06/11/2025	7.625	1,150,688		1,390,000
100214944	BROOKLYN CENTER	MN		06/11/2025	8.375	268,275		321,000
100214945	ROSEMEAD	CA		06/11/2025	7.500	1,019,190		1,540,000
100214946	MIAMI	FL		06/11/2025	7.375	575,289		749,000
100214947	BRIDGEPORT	CT		06/11/2025	7.750	230,673		278,000
100214948	HENDERSON	NV		06/11/2025	7.125	201,877		365,000
100214949	LA PUENTE	CA		06/11/2025	6.750	597,172		788,000
100214950	SAN LEANDRO	CA		06/11/2025	7.375	733,459		1,025,000
100214951	ANAHEIM	CA		06/11/2025	7.125	743,881		1,143,000
100214952	CORONA	CA		06/11/2025	7.500	583,980		900,000
100214953	EL CAJON	CA		06/11/2025	6.875	451,066		1,150,000
100214954	HURRICANE	UT		06/11/2025	7.500	377,409		780,000
100214955	OYSTER BAY	NY		06/11/2025	7.750	1,552,588		2,200,000
100214956	DALLAS	GA		06/11/2025	7.750	343,338		415,000
100214957	JERSEY CITY	NJ		06/11/2025	7.375	475,256		700,000
100214958	NASHVILLE	TN		06/11/2025	7.125	767,159		935,000
100214959	VAN NUYS AREA, LOS ANGELES	CA		06/11/2025	7.875	1,001,707		1,200,000
100214960	ARCADIA	CA		06/11/2025	6.490	388,965		885,000
100214961	COLUMBUS	OH		06/11/2025	7.375	251,358		450,000
100214962	FREDERICKSBURG	VA		06/11/2025	6.990	318,548		415,000
100214963	SAN DIEGO	CA		06/11/2025	6.990	426,203		775,000
100214964	PINEHURST	NC		06/11/2025	7.250	829,615		1,244,000
100214965	GLENDORA	CA		06/11/2025	7.125	502,872		791,000
100214966	HAWTHORNE	CA		06/11/2025	7.000	555,798		850,000
100214967	CHINO HILLS	CA		06/11/2025	6.875	442,440		1,150,000
100214968	UPLAND	CA		06/11/2025	7.500	670,595		1,100,000
100214969	NORWALK	CA		06/11/2025	7.000	626,365		895,000
100214970	WALNUT	CA		06/11/2025	7.500	1,002,163		1,270,000
100214971	BALDWIN PARK	CA		06/11/2025	8.625	517,462		670,000
100214972	LAKE FOREST	CA		06/11/2025	7.500	1,529,021		2,050,000
100214973	SEATTLE	WA		06/11/2025	7.500	461,886		600,000
100214974	ARCADIA	CA		06/11/2025	6.750	416,521		685,000
100214975	CLAREMONT	CA		06/11/2025	7.875	800,922		1,100,000
100214976	SWAINSBORO	GA		06/11/2025	7.875	206,211		256,000
100214977	WESTMINSTER	CA		06/11/2025	7.375	1,149,658		1,400,000
100214978	KATY	TX		06/11/2025	7.125	451,864		752,000
100214979	IRVINE	CA		06/11/2025	7.000	1,209,040		1,700,000
100214980	SAN GABRIEL	CA		06/11/2025	7.375	895,714		1,250,000
100214981	ALHAMBRA	CA		06/11/2025	6.875	820,336		1,165,000
100214982	ONTARIO	CA		06/11/2025	7.375	481,246		595,000
100214983	ALHAMBRA	CA		06/11/2025	7.250	796,436		1,140,000
100214984	MONTEBELLO	CA		06/11/2025	8.500	776,055		925,000
100214985	NOTTINGHAM	MD		06/11/2025	7.750	138,714		210,000
100214986	ONTARIO	CA		06/11/2025	7.625	734,727		895,000
100214987	SAN JOSE	CA		06/11/2025	7.250	685,834		1,125,000
100214988	PEMBROKE PINES	FL		06/11/2025	7.500	560,583		835,000
100214989	SANTA ANA	CA		06/11/2025	7.375	1,045,755		2,750,000
100214990	ROCKVILLE	MD		06/11/2025	6.875	772,670		1,230,000
100214991	POMONA	CA		06/11/2025	7.875	492,198		650,000
100214992	AVE MARIA	FL		06/11/2025	7.625	308,995		410,000
100214993	PHOENIX	AZ		06/11/2025	7.625	457,030		572,000
100214994	NORTH PORT	FL		06/11/2025	6.625	278,885		430,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100214996	ARLINGTON	VA		06/11/2025	7.000	807,295		1,375,000
100214997	LODI	CA		06/11/2025	8.500	247,020		652,000
100214998	BOULDER CREEK	CA		06/11/2025	6.625	480,969		820,000
100214999	BELLA COLLINA	FL		06/11/2025	6.625	1,463,650		1,802,000
100215000	CARLSBAD	CA		06/11/2025	6.875	1,314,706		2,170,000
100215001	SAN JOSE	CA		06/11/2025	7.500	685,126		844,000
100215002	SAN DIEGO	CA		06/11/2025	7.625	1,196,001		1,559,000
100215003	CORONADO	CA		06/11/2025	6.750	2,050,082		3,400,000
100215004	CLIVE	IA		06/11/2025	7.500	670,000		1,314,000
100215005	WALNUT	CA		06/11/2025	7.375	790,838		1,089,000
100215006	DRIPPING SPRINGS	TX		06/11/2025	6.875	459,995		565,000
100215007	CHINO HILLS	CA		06/11/2025	6.875	546,335		1,135,000
100215008	CHINO HILLS	CA		06/11/2025	6.875	1,214,841		1,604,000
100215009	BOERNE	TX		06/11/2025	7.000	392,189		480,000
100215010	MESA	AZ		06/11/2025	7.125	435,712		535,000
100215011	PHOENIX	AZ		06/11/2025	7.250	269,455		329,000
100215012	LOS ANGELES	CA		06/11/2025	7.875	1,281,460		1,572,500
100215013	GOODYEAR	AZ		06/11/2025	7.500	516,049		725,000
100215014	DETROIT	MI		06/11/2025	7.875	145,804		180,000
100215015	COLORADO SPRINGS	CO		06/11/2025	7.750	412,674		585,000
100215016	BIG BEAR LAKE	CA		06/11/2025	6.875	574,576		748,000
100215017	MCKINNEY	TX		06/11/2025	7.250	517,506		630,000
100215018	PORT ST. LUCIE	FL		06/11/2025	7.500	395,417		475,000
100215019	PINELLAS PARK	FL		06/11/2025	7.750	295,784		360,000
100215020	LAS VEGAS	NV		06/11/2025	7.125	434,387		550,000
100215021	ARLINGTON	VA		06/11/2025	6.375	534,434		876,000
100215022	NORTHRIDGE	CA		06/11/2025	7.250	1,000,285		1,215,000
100215023	NAPA	CA		06/11/2025	7.875	437,848		925,000
100215024	VAN NUYS	CA		06/11/2025	7.000	773,890		890,000
100215025	LAVEEN	AZ		06/11/2025	6.250	420,562		621,000
100215026	DALLAS	TX		06/11/2025	7.875	218,250		498,000
100215027	DALLAS	GA		06/11/2025	7.250	440,363		615,000
100215277	CASTLE ROCK	CO		06/12/2025	6.990	472,672		680,000
100215278	STATE COLLEGE	PA		06/12/2025	7.625	375,100		415,000
100215279	HARPERS FERRY	WV		06/12/2025	7.375	255,927		390,000
100215280	FREDERICK	MD		06/12/2025	6.990	335,631		449,000
100215281	MURPHY	NC		06/12/2025	6.990	306,987		380,000
100215282	SEDONA	AZ		06/12/2025	6.990	492,316		824,000
100215283	WESLEY CHAPEL	FL		06/12/2025	7.375	249,366		322,000
100215284	COLUMBUS	OH		06/12/2025	6.990	210,597		289,000
100215285	VIAN	OK		06/12/2025	6.990	547,049		720,000
100215286	HENDERSON	NV		06/12/2025	6.625	293,236		424,000
100215287	NORTHAMPTON	MA		06/12/2025	7.250	374,158		490,000
100215288	COLUMBUS	GA		06/12/2025	7.375	221,193		325,000
100215289	EWING	NJ		06/12/2025	6.875	228,236		305,000
100215290	NORMAN	OK		06/12/2025	6.750	717,448		950,000
100215291	WESTBURY	NY		06/12/2025	6.625	537,033		700,000
100215292	BEACON	NY		06/12/2025	7.250	635,889		830,000
100215293	POCONO LAKE	PA		06/12/2025	7.500	210,918		260,000
100215294	ELK GROVE	CA		06/12/2025	7.750	459,808		595,000
100215295	MIAMI	FL		06/12/2025	7.625	192,640		265,000
100215296	ARLINGTON	VA		06/12/2025	7.625	191,100		245,000
100215297	FREDERICKSBURG	TX		06/12/2025	7.375	324,439		400,000
100215298	WEST CHESTER	PA		06/12/2025	6.625	450,932		645,000
100215299	OCALA	FL		06/12/2025	7.750	223,283		310,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215300	HEREFORD	AZ		06/12/2025	7.625	433,546		476,000
100215301	MIDLOTHIAN	VA		06/12/2025	7.875	254,341		310,000
100215302	KOLOA	HI		06/12/2025	7.250	1,119,948		1,499,000
100215303	MCKINNEY	TX		06/12/2025	7.250	283,574		365,000
100215304	GALLATIN	TN		06/12/2025	7.250	250,849		306,000
100215305	YORK	SC		06/12/2025	7.250	195,768		256,000
100215306	HORIZON CITY	TX		06/12/2025	7.500	202,649		260,000
100215307	LYNCHBURG	VA		06/12/2025	6.990	193,219		253,000
100215308	LAWRENCEVILLE	GA		06/12/2025	7.750	354,612		427,000
100215309	NEW HOPE	PA		06/12/2025	7.750	529,272		695,000
100215310	INDIO	CA		06/12/2025	6.990	207,584		281,000
100215311	GRAPEVIEW	WA		06/12/2025	7.750	735,972		910,000
100215312	BUFFALO	NY		06/12/2025	6.990	205,452		225,000
100215313	WALTHAM	MA		06/12/2025	7.500	581,253		757,000
100215314	NAPLES	FL		06/12/2025	7.250	232,062		300,000
100215315	UNION CITY	CA		06/12/2025	6.990	1,455,461		1,915,000
100215316	HERNANDO	FL		06/12/2025	7.250	420,162		515,000
100215317	PINELLAS PARK	FL		06/12/2025	6.990	241,445		325,000
100215318	CAPE CORAL	FL		06/12/2025	7.375	594,561		780,000
100215319	COLUMBIA	TN		06/12/2025	6.990	267,278		375,000
100215320	MOBILE	AL		06/12/2025	7.750	201,498		246,000
100215321	SCOTTSDALE	AZ		06/12/2025	7.375	284,667		375,000
100215322	RIVERSIDE	CA		06/12/2025	7.750	382,447		495,000
100215323	INGLEWOOD	CA		06/12/2025	6.990	933,053		1,299,000
100215324	EAST PALO ALTO	CA		06/12/2025	7.625	1,220,260		1,685,000
100215325	CORAM	MT		06/12/2025	6.500	413,691		690,000
100215326	BENTONVILLE	AR		06/12/2025	7.750	196,962		237,000
100215327	ROSEVILLE	CA		06/12/2025	7.750	335,163		483,000
100215328	SACRAMENTO	CA		06/12/2025	7.375	418,715		567,000
100215329	SCOTTSDALE	AZ		06/12/2025	7.250	323,461		450,000
100215330	RIVERSIDE	CA		06/12/2025	6.990	490,757		600,000
100215331	CUMMING	GA		06/12/2025	7.250	319,449		490,000
100215332	STUART	FL		06/12/2025	7.375	348,361		425,000
100215333	LITTLE ELM	TX		06/12/2025	7.375	231,340		307,000
100215334	SAINT HELENS	OR		06/12/2025	7.625	303,116		330,000
100215335	BOCA RATON	FL		06/12/2025	7.750	294,942		370,000
100215336	SAN JOSE	CA		06/12/2025	7.500	709,568		920,000
100215337	HONOLULU	HI		06/12/2025	6.625	439,493		650,000
100215338	ANTHEM	AZ		06/12/2025	7.375	319,831		430,000
100215339	CASPER	WY		06/12/2025	5.990	202,144		298,400
100215340	GASTONIA	NC		06/12/2025	6.750	189,485		238,000
100215341	CONCORD	NC		06/12/2025	6.375	225,269		307,000
100215342	GILBERT	AZ		06/12/2025	6.990	350,896		470,000
100215343	STUART	FL		06/12/2025	7.750	825,155		910,000
100215344	SAINT MARYS	GA		06/12/2025	6.990	307,222		400,000
100215345	ELY	MN		06/12/2025	6.990	580,449		765,000
100215346	VAN NUYS	CA		06/12/2025	6.625	980,738		1,300,000
100215347	SANTA ANA	CA		06/12/2025	7.500	388,815		505,000
100215348	WEST VALLEY CITY	UT		06/12/2025	6.875	295,397		416,000
100215349	BEND	OR		06/12/2025	6.990	808,679		995,000
100215350	DOWNEY	CA		06/12/2025	6.750	247,766		715,000
100215351	TALLAHASSEE	FL		06/12/2025	6.990	372,887		490,000
100215352	CAPE CORAL	FL		06/12/2025	7.250	347,529		450,000
100215353	WILLIAMSTOWN	NJ		06/12/2025	7.125	374,384		460,000
100215354	HAMPTON	VA		06/12/2025	7.625	218,776		293,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215355	SANDWICH	IL		06/12/2025	7.250	525,737		650,000
100215356	SAINT GEORGE	UT		06/12/2025	6.990	472,431		635,000
100215357	SEASIDE HEIGHTS	NJ		06/12/2025	7.125	552,166		680,000
100215358	REISTERSTOWN	MD		06/12/2025	6.625	256,098		340,000
100215359	HOUSTON	TX		06/12/2025	6.500	224,167		306,000
100215360	LAVEEN	AZ		06/12/2025	7.125	462,558		610,000
100215361	ANNAPOLIS	MD		06/12/2025	7.375	549,848		758,000
100215362	PARKER	CO		06/12/2025	7.625	422,934		560,000
100215363	MASHPEE	MA		06/12/2025	6.875	797,067		1,050,000
100215364	LAS VEGAS	NV		06/12/2025	6.625	249,859		333,000
100215365	GOULDSBORO	PA		06/12/2025	6.625	240,000		300,000
100215366	CHATTANOOGA	TN		06/12/2025	7.750	325,223		449,000
100215367	AMBLER	PA		06/12/2025	7.250	239,385		315,000
100215368	MOAB	UT		06/12/2025	6.875	290,238		485,000
100215369	CASTLE ROCK	CO		06/12/2025	7.250	340,154		442,000
100215370	SAVANNAH	GA		06/12/2025	6.750	232,797		312,000
100215371	SPRINGFIELD	OR		06/12/2025	7.500	365,808		534,000
100215372	FORT MILL	SC		06/12/2025	7.250	259,735		355,000
100215373	WILMINGTON	NC		06/12/2025	6.375	245,258		340,000
100215374	CHINO	CA		06/12/2025	6.500	565,024		755,000
100215375	BOSTON	MA		06/12/2025	6.990	303,075		397,000
100215376	MOUNT LAUREL	NJ		06/12/2025	6.990	191,884		250,000
100215377	SEATTLE	WA		06/12/2025	6.875	521,908		700,000
100215378	ROGERS	MN		06/12/2025	6.875	247,130		327,000
100215379	RICHMOND	VA		06/12/2025	6.875	208,333		275,000
100215380	LONG BEACH	CA		06/12/2025	7.125	891,540		1,150,000
100215381	FOUNTAIN VALLEY	CA		06/12/2025	6.625	200,422		655,000
100215382	SAINT PAUL	MN		06/12/2025	6.625	243,553		330,000
100215383	INDIANAPOLIS	IN		06/12/2025	7.750	192,524		247,000
100215384	CONROE	TX		06/12/2025	6.990	203,705		272,000
100215385	FRISCO	TX		06/12/2025	6.875	632,492		845,000
100215386	THE VILLAGES	FL		06/12/2025	7.750	228,061		304,000
100215387	BANNER ELK	NC		06/12/2025	6.990	261,692		411,000
100215388	WINTER SPRINGS	FL		06/12/2025	6.990	316,299		388,000
100215389	LAVEEN	AZ		06/12/2025	6.125	327,110		449,000
100215390	VAN NUYS	CA		06/12/2025	7.250	288,495		490,000
100215391	EUGENE	OR		06/12/2025	7.250	471,386		618,000
100215392	REMER	MN		06/12/2025	6.875	302,681		410,000
100215393	SANTA ANA	CA		06/12/2025	7.125	442,011		550,000
100215394	SAN FRANCISCO	CA		06/12/2025	6.990	687,064		910,000
100215395	HAINES CITY	FL		06/12/2025	7.500	237,546		339,000
100215396	OCEAN CITY	NJ		06/12/2025	7.625	720,611		876,000
100215397	DELTONA	FL		06/12/2025	7.250	205,008		285,000
100215398	AUSTIN	TX		06/12/2025	6.990	230,705		375,000
100215399	STAMFORD	CT		06/12/2025	6.875	877,594		1,150,000
100215400	JUPITER	FL		06/12/2025	6.990	538,895		620,000
100215401	EL PASO	TX		06/12/2025	6.750	183,439		243,000
100215402	HENDERSON	NV		06/12/2025	6.625	355,717		508,000
100215403	MERRIMAC	MA		06/12/2025	7.250	360,391		470,000
100215404	CATHEDRAL CITY	CA		06/12/2025	7.125	324,072		455,000
100215405	JACKSONVILLE	FL		06/12/2025	5.750	293,446		428,000
100215406	SAN ANTONIO	TX		06/12/2025	6.375	222,406		305,000
100215407	CHICAGO	IL		06/12/2025	6.875	398,245		440,000
100215408	PALMDALE	CA		06/12/2025	7.375	290,186		335,000
100215409	STEPHENS CITY	VA		06/12/2025	7.250	348,178		452,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215410	INDIAN RIVER	MI		06/12/2025	7.750	404,053		440,000
100215411	SACRAMENTO	CA		06/12/2025	7.250	560,369		765,000
100215412	LA GRANGE	KY		06/12/2025	7.250	299,872		393,000
100215413	LEMOORE	CA		06/12/2025	6.500	257,004		345,000
100215414	ORLANDO	FL		06/12/2025	6.875	204,047		268,000
100215415	FORNEY	TX		06/12/2025	6.875	260,861		333,000
100215416	APOPKA	FL		06/12/2025	7.125	303,141		411,000
100215417	MILWAUKEE	WI		06/12/2025	6.875	313,481		415,000
100215418	EAST TAWAS	MI		06/12/2025	7.625	197,314		255,000
100215419	FREDERICKSBURG	VA		06/12/2025	6.625	297,093		395,000
100215420	FORT MYERS	FL		06/12/2025	7.625	220,320		290,000
100215421	COLUMBUS	OH		06/12/2025	6.375	407,045		550,000
100215422	SEATTLE	WA		06/12/2025	7.250	796,374		1,040,000
100215423	PIONEER	CA		06/12/2025	7.875	302,779		390,000
100215424	LA HABRA	CA		06/12/2025	7.250	393,398		530,000
100215425	ARVERNE	NY		06/12/2025	6.625	460,390		645,000
100215426	SACRAMENTO	CA		06/12/2025	7.750	468,314		605,000
100215427	SAN LEANDRO	CA		06/12/2025	7.250	684,686		950,000
100215428	BLAINE	MN		06/12/2025	6.990	312,621		415,000
100215429	BENNETT	NC		06/12/2025	6.750	208,027		280,000
100215430	LAKE FOREST	CA		06/12/2025	7.750	579,626		709,000
100215431	MANTECA	CA		06/12/2025	6.990	462,541		650,000
100215432	CLACKAMAS	OR		06/12/2025	6.625	520,714		660,000
100215433	INDIANAPOLIS	IN		06/12/2025	7.375	229,454		302,000
100215434	ORLANDO	FL		06/12/2025	6.500	268,943		430,000
100215435	BOISE	ID		06/12/2025	6.250	331,080		450,000
100215436	INGLEWOOD	CA		06/12/2025	6.500	537,689		800,000
100215437	PALISADE	CO		06/12/2025	7.875	431,759		565,000
100215438	WASHINGTON	MI		06/12/2025	7.125	371,558		555,000
100215439	MANSFIELD	TX		06/12/2025	6.875	214,231		290,000
100215440	SAN JOSE	CA		06/12/2025	7.250	1,231,119		1,695,000
100215441	ROME	GA		06/12/2025	6.250	220,650		303,000
100215442	MARIETTA	GA		06/12/2025	7.625	369,909		419,999
100215443	LAKE ELSINORE	CA		06/12/2025	7.625	511,712		665,000
100215444	OAKHURST	NJ		06/12/2025	7.375	1,251,160		1,800,000
100215445	ORLANDO	FL		06/12/2025	6.990	406,616		500,000
100215446	WAXAHACHIE	TX		06/12/2025	7.250	247,192		320,000
100215447	AUSTIN	TX		06/12/2025	7.250	263,046		350,000
100215448	WOODLAND HILLS	CA		06/12/2025	6.990	773,466		1,009,000
100215449	ANN ARBOR	MI		06/12/2025	6.990	204,749		277,000
100215450	SACRAMENTO	CA		06/12/2025	7.625	691,099		950,000
100215451	VICTORVILLE	CA		06/12/2025	6.750	338,755		460,000
100215452	HAYWARD	CA		06/12/2025	7.250	683,720		889,000
100215453	FRESNO	CA		06/12/2025	7.500	246,734		290,000
100215454	DELRAY BEACH	FL		06/12/2025	7.625	414,775		540,000
100215455	GAITHERSBURG	MD		06/12/2025	6.990	261,081		320,000
100215456	HARRISBURG	NC		06/12/2025	7.625	350,503		400,000
100215457	DEARBORN	MI		06/12/2025	6.990	393,929		494,000
100215458	SEATAC	WA		06/12/2025	7.250	289,857		552,000
100215459	VICTOR	ID		06/12/2025	7.625	361,517		545,000
100215460	MI WUK VILLAGE	CA		06/12/2025	7.625	278,051		339,000
100215461	SCOTTSDALE	AZ		06/12/2025	7.125	606,223		880,000
100215462	BAKERSFIELD	CA		06/12/2025	6.750	425,171		590,000
100215463	HOUSTON	TX		06/12/2025	6.625	194,237		260,000
100215464	PHOENIX	AZ		06/12/2025	6.875	390,836		552,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215465	BAKERSFIELD	CA		06/12/2025	6.750	425,284		590,000
100215466	COLUMBUS	OH		06/12/2025	6.125	391,235		450,000
100215467	LOS ALAMITOS	CA		06/12/2025	7.375	1,034,560		1,550,000
100215468	LIVERMORE	CA		06/12/2025	7.500	831,819		1,262,000
100215469	MURRIETA	CA		06/12/2025	7.500	683,928		775,000
100215470	LONG BEACH	CA		06/12/2025	6.375	373,930		504,000
100215471	RANCHO MIRAGE	CA		06/12/2025	6.875	714,542		917,000
100215472	ALBANY	OR		06/12/2025	7.125	724,923		980,000
100215473	LEHIGH ACRES	FL		06/12/2025	7.625	252,616		347,000
100215474	TOMS RIVER	NJ		06/12/2025	6.990	324,631		425,000
100215475	OLYMPIA	WA		06/12/2025	6.990	366,601		480,000
100215476	GREENSBORO	GA		06/12/2025	7.625	590,581		860,000
100215477	CAPE CORAL	FL		06/12/2025	6.990	411,638		540,000
100215478	SAN LEANDRO	CA		06/12/2025	6.990	765,710		938,000
100215479	CARROLLTON	TX		06/12/2025	7.125	344,410		450,000
100215480	FLAGSTAFF	AZ		06/12/2025	7.500	721,475		938,000
100215481	DES PLAINES	IL		06/12/2025	6.990	308,671		410,000
100215482	HANAHAN	SC		06/12/2025	7.625	282,566		320,000
100215483	SYLMAR	CA		06/12/2025	6.500	551,080		720,000
100215484	LOMA LINDA	CA		06/12/2025	7.250	480,292		625,000
100215485	RANCHO MIRAGE	CA		06/12/2025	6.875	216,611		289,000
100215486	ATLANTA	GA		06/12/2025	7.375	198,438		250,000
100215487	RIPON	CA		06/12/2025	6.990	422,294		555,000
100215488	PALM SPRINGS	CA		06/12/2025	6.875	764,492		945,000
100215489	SANTA CRUZ	CA		06/12/2025	7.625	804,436		1,250,000
100215490	CYPRESS	TX		06/12/2025	6.500	279,113		405,000
100215491	CAROLINA BEACH	NC		06/12/2025	7.250	525,424		610,000
100215492	SUGARLOAF	CA		06/12/2025	7.500	292,478		315,000
100215493	WESTMINSTER	MD		06/12/2025	5.990	235,030		335,000
100215494	COLORADO SPRINGS	CO		06/12/2025	6.990	291,252		386,000
100215495	FLAGSTAFF	AZ		06/12/2025	7.625	490,196		599,000
100215496	TEMPE	AZ		06/12/2025	6.875	306,728		410,000
100215497	PORTLAND	OR		06/12/2025	6.990	440,417		618,000
100215498	EDEN	UT		06/12/2025	7.125	735,372		906,000
100215499	CONYERS	GA		06/12/2025	7.125	270,041		350,000
100215500	ROCKVILLE	MD		06/12/2025	7.750	639,913		777,000
100215501	MISSOURI CITY	TX		06/12/2025	7.250	213,590		275,000
100215502	GUERNEVILLE	CA		06/12/2025	6.990	645,164		850,000
100215503	LAS CRUCES	NM		06/12/2025	6.990	186,277		280,500
100215504	MILLEDGEVILLE	GA		06/12/2025	7.250	311,452		340,000
100215505	ORMOND BEACH	FL		06/12/2025	7.750	350,214		400,000
100215506	NOBLESVILLE	IN		06/12/2025	6.125	228,377		315,000
100215507	HAYWARD	CA		06/12/2025	6.750	1,066,927		1,400,000
100215508	SAN DIEGO	CA		06/12/2025	6.750	622,530		835,000
100215509	MADISON	WI		06/12/2025	7.125	312,276		409,000
100215510	MONTEREY	CA		06/12/2025	6.750	530,404		700,000
100215511	PHILADELPHIA	PA		06/12/2025	7.125	285,071		380,000
100215512	SHEPHERD	TX		06/12/2025	6.875	194,824		255,000
100215513	STAUNTON	VA		06/12/2025	6.990	199,446		268,800
100215514	PROSPECT PARK	NJ		06/12/2025	7.250	255,252		330,000
100215515	YUMA	AZ		06/12/2025	6.990	303,209		335,000
100215516	CITRUS HEIGHTS	CA		06/12/2025	7.250	440,567		575,000
100215517	BIRMINGHAM	AL		06/12/2025	7.750	437,309		575,000
100215518	PORT SAINT LUCIE	FL		06/12/2025	7.250	262,369		340,000
100215519	WATSONVILLE	CA		06/12/2025	7.250	514,200		710,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215520	OVIEDO	FL		06/12/2025	6.875	364,125		459,000
100215521	HASLET	TX		06/12/2025	6.625	236,890		295,000
100215522	RANCHO CORDOVA	CA		06/12/2025	6.500	418,631		600,000
100215523	SEATTLE	WA		06/12/2025	7.875	547,199		665,000
100215524	NEWARK	DE		06/12/2025	7.500	261,886		335,000
100215525	SCOTTSDALE	AZ		06/12/2025	7.125	746,306		979,000
100215526	RUNNELLS	IA		06/11/2025	7.625	423,590		625,000
100215527	PHILADELPHIA	PA		06/11/2025	7.250	264,691		390,000
100215528	WOODSTOCK	GA		06/11/2025	6.750	256,847		466,000
100215529	PHILADELPHIA	PA		06/11/2025	6.875	276,855		365,000
100215530	RICHLAND	WA		06/11/2025	7.250	485,089		850,000
100215531	PHOENIX	AZ		06/11/2025	8.250	322,354		475,000
100215532	HARVEY	LA		06/11/2025	7.000	178,924		243,000
100215533	SIGNAL HILL	CA		06/11/2025	6.500	553,387		1,055,000
100215534	MURPHYS	CA		06/12/2025	7.990	511,048		655,000
100215535	DUNEDIN	FL		06/12/2025	7.625	592,302		760,000
100215536	OAKLAND	CA		06/12/2025	7.625	539,278		670,000
100215537	WEBSTER	WI		06/12/2025	7.125	519,871		830,000
100215538	NORMAN	OK		06/12/2025	7.875	278,496		340,000
100215539	INDIAN BEACH	NC		06/12/2025	7.250	733,191		1,075,000
100215540	CHICAGO	IL		06/12/2025	6.990	240,353		335,000
100215541	THORNVILLE	OH		06/12/2025	7.125	409,910		575,000
100215542	COLORADO SPRINGS	CO		06/12/2025	6.750	307,684		409,000
100215543	MOUNT DORA	FL		06/12/2025	6.875	294,755		390,000
100215544	MILLEDGEVILLE	GA		06/12/2025	7.500	284,405		375,000
100215545	CHATTANOOGA	TN		06/12/2025	6.750	326,609		409,000
100215546	TUCSON	AZ		06/12/2025	6.875	310,129		425,000
100215547	CORPUS CHRISTI	TX		06/12/2025	7.625	264,085		325,000
100215548	OCALA	FL		06/12/2025	7.615	292,751		360,000
100215549	ROCKPORT	TX		06/12/2025	6.500	647,052		1,075,000
100215550	SANDWICH	MA		06/12/2025	7.125	532,847		702,000
100215551	GREER	SC		06/12/2025	7.250	249,080		306,000
100215552	HILTON HEAD ISLAND	SC		06/12/2025	6.990	289,848		380,000
100215553	APPLE RIVER	IL		06/12/2025	6.875	605,539		800,000
100215554	SEATTLE	WA		06/12/2025	7.625	609,938		750,000
100215555	SELBYVILLE	DE		06/12/2025	7.375	433,142		532,000
100215556	TAMARAC	FL		06/12/2025	7.625	326,572		395,000
100215557	LAS VEGAS	NV		06/12/2025	7.375	242,886		314,500
100215558	DAVENPORT	FL		06/12/2025	7.375	426,909		525,000
100215559	GEORGETOWN	DE		06/12/2025	6.990	243,214		320,000
100215560	GARLAND	TX		06/12/2025	6.990	605,845		755,000
100215561	MOREHEAD CITY	NC		06/12/2025	6.625	324,093		465,000
100215562	MEADOWS OF DAN	VA		06/12/2025	7.750	343,379		450,000
100215563	LAS VEGAS	NV		06/12/2025	7.250	189,324		250,000
100215564	ASHEVILLE	NC		06/12/2025	7.125	403,091		530,000
100215565	MORRISTOWN	TN		06/12/2025	6.375	237,353		300,000
100215566	POYNETTE	WI		06/12/2025	6.875	473,731		625,000
100215567	GULF BREEZE	FL		06/12/2025	7.125	255,382		355,000
100215568	PALM COAST	FL		06/12/2025	5.875	196,534		274,000
100215569	NEW SMYRNA BEACH	FL		06/12/2025	7.375	295,069		408,000
100215570	OLYMPIC VALLEY	CA		06/12/2025	6.624	401,888		630,000
100215571	AMERICAN FORK	UT		06/12/2025	5.990	293,598		405,000
100215572	LAS VEGAS	NV		06/12/2025	6.375	484,283		615,500
100215573	SELBYVILLE	DE		06/12/2025	7.125	316,277		390,000
100215574	NORTH PORT	FL		06/12/2025	7.250	304,376		395,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215575	OJAI	CA		06/12/2025	6.750	809,163		1,200,000
100215576	HICKORY	NC		06/12/2025	6.500	294,321		395,000
100215577	LAS VEGAS	NV		06/12/2025	6.250	290,570		376,000
100215578	HENDERSON	NV		06/12/2025	5.990	275,656		365,000
100215579	MOORESVILLE	NC		06/12/2025	7.125	609,818		758,000
100215580	DICKINSON	ND		06/12/2025	7.490	291,652		380,000
100215581	EAGLE LAKE	FL		06/12/2025	5.999	258,005		340,000
100215582	HAZELTON	ND		06/12/2025	7.125	213,425		270,000
100215583	BLUFFTON	SC		06/12/2025	7.875	535,915		691,000
100215584	MYRTLE BEACH	SC		06/12/2025	7.250	456,848		565,000
100215585	SPRINGDALE	AR		06/12/2025	7.250	263,395		345,000
100215586	FORT LAUDERDALE	FL		06/12/2025	6.990	297,544		420,000
100215587	GEORGETOWN	SC		06/12/2025	7.375	240,372		295,000
100215588	TWIN LAKES	WI		06/12/2025	6.875	543,837		722,000
100215589	BONAIRE	GA		06/12/2025	7.375	308,450		380,000
100215590	JACKSONS GAP	AL		06/12/2025	6.990	428,188		568,000
100215591	KEY WEST	FL		06/12/2025	7.000	440,925		622,000
100215592	WINCHESTER	TN		06/12/2025	7.500	357,240		441,000
100215593	GATLINBURG	TN		06/12/2025	7.375	647,754		800,000
100215594	MINONG	WI		06/12/2025	6.990	532,854		705,000
100215595	PORT SAINT LUCIE	FL		06/12/2025	7.750	509,519		670,000
100215596	PANAMA CITY BEACH	FL		06/12/2025	7.250	473,012		690,000
100215597	OCALA	FL		06/12/2025	5.990	254,541		335,000
100215598	NORTH OGDEN	UT		06/12/2025	5.875	430,886		640,000
100215599	GAINESVILLE	FL		06/12/2025	5.990	346,825		460,000
100215600	PHOENIX	AZ		06/12/2025	5.750	370,245		527,000
100215601	CAPE CORAL	FL		06/12/2025	7.375	318,418		397,000
100215602	MURRELLS INLET	SC		06/12/2025	6.875	284,423		360,000
100215603	HIAWASSEE	GA		06/12/2025	7.625	528,714		655,000
100215604	BRADENTON	FL		06/12/2025	6.250	481,555		622,000
100215605	LAKE WORTH	FL		06/12/2025	7.250	273,431		390,000
100215606	AIKEN	SC		06/12/2025	6.999	238,701		305,000
100215607	NORTH WILDWOOD	NJ		06/12/2025	6.875	630,970		850,000
100215608	WHITE STONE	VA		06/12/2025	6.750	357,653		485,000
100215609	SOUTH YARMOUTH	MA		06/12/2025	7.000	473,291		640,000
100215610	REDDING	CA		06/12/2025	5.990	343,608		461,000
100215611	WASHINGTON	UT		06/12/2025	6.250	368,395		515,000
100215612	QUEEN CREEK	AZ		06/12/2025	7.750	532,672		707,000
100215613	HOLLYWOOD	FL		06/12/2025	6.990	538,122		720,000
100215614	PENSACOLA	FL		06/12/2025	5.500	370,351		530,000
100215615	NAPLES	FL		06/12/2025	7.375	289,239		418,000
100215616	BOLIVIA	NC		06/12/2025	5.750	204,411		307,000
100215617	KISSIMMEE	FL		06/12/2025	7.250	350,685		480,000
100215618	GLENWOOD	AR		06/12/2025	7.375	246,993		325,000
100215619	POOLER	GA		06/12/2025	7.625	353,341		455,000
100215620	PUNTA GORDA	FL		06/12/2025	7.875	373,513		520,000
100215621	ANTIOCH	TN		06/12/2025	7.500	280,329		370,000
100215622	CHARLOTTE	NC		06/12/2025	7.750	315,479		415,000
100215623	FORSYTH	MO		06/12/2025	6.625	393,177		640,000
100215624	CONVERSE	TX		06/12/2025	6.125	210,907		293,000
100215625	CHINO VALLEY	AZ		06/12/2025	7.125	407,817		640,000
100215626	NOKOMIS	FL		06/12/2025	6.375	252,259		355,000
100215627	PHILADELPHIA	PA		06/12/2025	6.575	407,603		595,000
100215628	EDGEWATER	FL		06/12/2025	6.375	236,302		335,000
100215629	JUPITER	FL		06/12/2025	6.875	295,063		425,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215630	OCEAN CITY	NJ		06/12/2025	6.625	613,536		855,000
100215631	DOUBLE SPRINGS	AL		06/12/2025	6.875	626,295		1,015,000
100215632	SARASOTA	FL		06/12/2025	6.375	355,958		490,000
100215633	MYRTLE BEACH	SC		06/12/2025	7.375	364,517		531,000
100215634	COCOA BEACH	FL		06/12/2025	7.250	544,819		867,000
100215635	BOVEY	MN		06/12/2025	7.625	302,173		422,000
100215636	CARRBORO	NC		06/12/2025	7.375	250,244		306,000
100215637	PROSPERITY	SC		06/12/2025	7.490	642,362		785,000
100215638	ASHBURN	VA		06/12/2025	7.375	389,796		490,000
100215639	WEATHERFORD	TX		06/12/2025	7.125	241,485		371,000
100215640	FONTANA	WI		06/12/2025	7.375	353,611		755,000
100215641	LAKEWOOD	WA		06/12/2025	7.499	310,753		485,000
100215642	ATLANTA	GA		06/12/2025	6.750	274,044		377,000
100215643	BALTIMORE	MD		06/12/2025	7.375	294,752		384,000
100215644	KINGSTON	OK		06/12/2025	7.375	278,371		360,000
100215645	LAWRENCEVILLE	GA		06/12/2025	6.624	255,678		364,000
100215646	PHILADELPHIA	PA		06/12/2025	6.750	270,704		370,000
100215647	ADDISON	TX		06/12/2025	6.750	432,930		575,000
100215648	NORTH HOLLYWOOD	CA		06/13/2025	7.500	351,050		700,000
100215649	LOS ANGELES	CA		06/13/2025	7.375	579,231		700,000
100215650	WHITTIER	CA		06/13/2025	7.500	1,306,169		1,570,000
100215651	HESPERIA	CA		06/13/2025	7.875	428,400		525,000
100215652	NAPERVILLE	IL		06/13/2025	7.250	532,898		830,000
100215653	CANTON	GA		06/13/2025	8.375	315,000		750,000
100215654	PROVO	UT		06/13/2025	6.750	460,105		758,000
100215655	CLARK	NJ		06/13/2025	7.000	629,823		800,000
100215656	OGDEN	UT		06/13/2025	8.250	184,800		230,000
100215657	CONCORD	NH		06/13/2025	7.375	213,201		490,000
100215658	CASTROVILLE	CA		06/13/2025	6.875	865,440		1,252,000
100215659	PLANTATION	FL		06/13/2025	7.000	690,872		1,000,000
100215660	BONITA SPRINGS	FL		06/13/2025	6.875	775,647		1,285,000
100215661	SAN ANTONIO	TX		06/13/2025	7.500	533,257		860,000
100215662	SACRAMENTO	CA		06/13/2025	7.875	348,075		685,000
100215663	HOUSTON	TX		06/13/2025	7.250	142,885		190,000
100215664	ATLANTA	GA		06/13/2025	7.125	112,906		225,000
100215665	DENVER	CO		06/13/2025	7.125	1,066,106		1,303,000
100215666	VENICE	FL		06/13/2025	7.000	634,943		900,000
100215667	LAWRENCE	KS		06/13/2025	7.875	201,600		260,000
100215669	ORLANDO	FL		06/13/2025	6.875	208,059		330,000
100215670	MILL VALLEY	CA		06/13/2025	7.375	1,113,264		1,350,000
100215671	AURORA	CO		06/13/2025	7.125	563,957		688,000
100215672	PHOENIX	AZ		06/13/2025	7.750	567,939		690,000
100215673	HENRICO	VA		06/13/2025	7.500	450,269		590,000
100215674	ONTARIO	CA		06/13/2025	8.000	652,214		770,000
100215675	CONROE	TX		06/13/2025	6.875	504,657		1,150,000
100215677	FRESNO	CA		06/13/2025	6.875	279,162		409,000
100215678	MC LEAN	VA		06/13/2025	7.625	1,027,488		1,320,000
100215679	KISSIMMEE	FL		06/13/2025	7.375	309,897		610,000
100215680	EUREKA	MO		06/13/2025	8.125	353,810		460,000
100215681	FAYETTEVILLE	GA		06/13/2025	8.125	176,285		230,000
100215682	EUREKA	MO		06/13/2025	7.875	363,588		475,000
100215683	SALT LAKE CITY	UT		06/13/2025	6.625	563,928		1,155,000
100215684	HOMESTEAD	FL		06/13/2025	7.500	357,392		457,000
100215685	COVINA	CA		06/13/2025	7.875	630,664		775,000
100215686	HAVERHILL	MA		06/13/2025	7.490	322,851		402,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215687	INDIANAPOLIS	IN		06/13/2025	7.000	293,380		415,000
100215688	CHARLOTTE	NC		06/13/2025	7.500	284,324		372,000
100215689	LOS ANGELES	CA		06/13/2025	6.750	635,453		1,070,000
100215690	MONTCLAIR	NJ		06/13/2025	7.500	462,095		1,300,000
100215691	SHERRILLS FORD	NC		06/13/2025	8.250	188,879		245,000
100215692	YULEE	FL		06/13/2025	7.875	278,079		333,000
100215693	THIELLS	NY		06/13/2025	7.000	396,047		795,000
100215694	PHOENIX	AZ		06/13/2025	7.250	191,949		405,000
100215695	GARDEN GROVE	CA		06/13/2025	7.250	572,762		955,000
100215696	MONROE	NY		06/13/2025	7.375	766,776		1,050,000
100215697	JURUPA VALLEY	CA		06/13/2025	7.125	968,152		1,300,000
100215698	WOODSTOCK	NY		06/13/2025	7.750	579,653		700,000
100215699	PHOENIX	AZ		06/13/2025	6.875	1,121,052		1,409,000
100215700	NEWPORT BEACH	CA		06/13/2025	6.999	301,273		950,000
100215701	AUSTIN	TX		06/13/2025	8.375	2,174,182		2,625,000
100215702	PORTLAND	OR		06/13/2025	7.125	391,920		485,000
100215703	CORCORAN	CA		06/13/2025	6.875	185,552		340,000
100215704	RENO	NV		06/13/2025	6.750	861,150		1,080,000
100215705	PEORIA	AZ		06/13/2025	7.875	218,158		265,000
100215706	MURFREESBORO	TN		06/13/2025	7.625	415,831		544,000
100215707	BALTIMORE	MD		06/13/2025	7.625	125,504		208,000
100215708	CLARKSVILLE	TN		06/13/2025	7.750	210,178		275,000
100215709	SACRAMENTO	CA		06/13/2025	6.750	391,812		810,000
100215710	ANAHEIM	CA		06/13/2025	7.500	381,566		1,355,000
100215711	MIAMI	FL		06/13/2025	7.750	277,590		520,000
100215712	BIXBY	OK		06/13/2025	8.500	152,316		198,000
100215713	LAKE HAVASU CITY	AZ		06/13/2025	7.125	1,952,274		2,700,000
100215714	NORTH PORT	FL		06/13/2025	7.125	243,892		343,000
100215715	OCEANSIDE	CA		06/13/2025	7.250	1,059,577		1,295,000
100215716	LOGAN	OH		06/13/2025	7.875	123,895		150,000
100215717	ORLANDO	FL		06/13/2025	7.375	418,239		515,000
100215718	PEORIA	AZ		06/13/2025	7.375	192,063		550,000
100215719	PHOENIX	AZ		06/13/2025	6.999	330,620		420,000
100215720	WINTER GARDEN	FL		06/13/2025	8.000	155,814		250,000
100215721	TAMPA	FL		06/13/2025	7.875	115,500		400,000
100215722	ATLANTA	GA		06/13/2025	9.750	104,875		455,000
100215723	LAKELAND	FL		06/13/2025	6.999	163,059		235,000
100215724	ELK GROVE	CA		06/12/2025	7.875	513,676		661,000
100215725	KATY	TX		06/12/2025	7.990	272,154		334,000
100215726	SOUTHPORT	NC		06/12/2025	6.990	336,608		550,000
100215727	LAS VEGAS	NV		06/12/2025	7.875	272,392		355,000
100215728	RALEIGH	NC		06/12/2025	6.990	259,171		341,100
100215729	MOUNT DESERT	ME		06/12/2025	7.375	370,089		485,000
100215730	TARZANA	CA		06/12/2025	7.250	822,420		1,700,000
100215731	MARYSVILLE	CA		06/12/2025	7.750	250,634		370,000
100215732	PORT SAINT LUCIE	FL		06/12/2025	7.250	283,110		600,000
100215733	DOUGLASVILLE	GA		06/12/2025	7.250	291,049		390,000
100215734	KATY	TX		06/12/2025	7.990	260,873		305,000
100215735	SALINAS	CA		06/12/2025	7.250	510,208		670,000
100215736	JEFFERSON	GA		06/12/2025	5.990	290,021		406,000
100215737	PALM COAST	FL		06/12/2025	6.500	249,216		355,000
100215738	MENIFEE	CA		06/12/2025	5.990	487,743		645,000
100215739	DACULA	GA		06/12/2025	6.990	359,515		470,000
100215740	FRISCO	TX		06/12/2025	7.250	484,320		690,000
100215741	MOUNT PLEASANT	SC		06/12/2025	7.250	794,753		1,290,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215742	PLYMOUTH	MN		06/12/2025	6.750	277,145		395,000
100215743	LOCKLAND	OH		06/12/2025	7.625	210,901		300,000
100215744	DORAL	FL		06/12/2025	6.990	278,559		400,000
100215745	ATHENS	GA		06/12/2025	6.875	280,892		375,000
100215746	CHICAGO	IL		06/12/2025	7.375	422,506		630,000
100215747	OAKHURST	CA		06/12/2025	6.750	356,444		450,000
100215748	BELGRADE	MT		06/12/2025	6.875	216,947		290,000
100215749	COLORADO SPRINGS	CO		06/12/2025	7.375	206,154		274,000
100215750	NEW LONDON	CT		06/12/2025	7.990	278,659		320,000
100215751	BOSTON	MA		06/12/2025	6.990	602,736		949,000
100215752	PRINCETON	TX		06/12/2025	6.750	289,536		421,000
100215753	CARROLL	NH		06/12/2025	6.875	393,816		760,000
100215754	WOBURN	MA		06/12/2025	6.875	227,565		305,000
100215755	RICHMOND	VA		06/12/2025	7.250	232,735		320,000
100215756	POCONO LAKE	PA		06/12/2025	7.375	285,599		465,000
100215757	QUEEN CREEK	AZ		06/12/2025	7.250	359,846		478,000
100215758	CAPE CORAL	FL		06/12/2025	6.875	247,379		330,000
100215759	WIND LAKE	WI		06/12/2025	6.875	323,732		460,000
100215760	PRINCETON	TX		06/12/2025	6.875	202,970		275,000
100215761	MANASSAS	VA		06/12/2025	6.990	118,030		526,000
100215762	NEW HAVEN	CT		06/12/2025	6.990	243,878		320,000
100215763	MORGANTON	GA		06/12/2025	6.990	533,245		715,000
100215764	FRISCO	TX		06/12/2025	6.375	366,044		537,000
100215765	MYRTLE BEACH	SC		06/12/2025	7.125	285,684		456,000
100215766	DUBLIN	CA		06/12/2025	6.990	723,403		955,000
100215767	N TOPSAIL BEACH	NC		06/12/2025	7.125	452,473		599,000
100215768	SAN DIEGO	CA		06/12/2025	6.990	480,775		678,000
100215769	CHARLESTON	SC		06/12/2025	6.875	680,379		940,000
100215770	LUBBOCK	TX		06/12/2025	7.250	267,799		375,000
100215771	RICHMOND HILL	GA		06/12/2025	7.125	484,825		645,000
100215772	FITCHBURG	MA		06/12/2025	7.124	387,911		512,000
100215773	DRIPPING SPRINGS	TX		06/12/2025	6.990	630,864		850,000
100215774	CAMP CONNELL	CA		06/12/2025	6.625	521,170		860,000
100215775	SPOTSYLVANIA	VA		06/12/2025	7.500	356,565		473,000
100215776	NEWPORT NEWS	VA		06/12/2025	7.750	245,734		303,000
100215777	AWENDAW	SC		06/12/2025	6.990	628,332		880,000
100215778	CONROE	TX		06/12/2025	7.500	309,051		394,000
100215779	OCEAN ISLE BEACH	NC		06/12/2025	7.125	354,469		480,000
100215780	AMMON	ID		06/12/2025	7.375	309,963		400,000
100215781	CHICAGO	IL		06/12/2025	7.125	558,090		830,000
100215782	KAILUA KONA	HI		06/12/2025	7.125	853,421		1,200,000
100215783	PALM COAST	FL		06/12/2025	6.625	243,754		325,000
100215784	MONROE	NC		06/12/2025	7.625	257,727		343,000
100215785	YORKVILLE	IL		06/12/2025	6.625	216,696		295,000
100215786	FRANKLIN	TN		06/12/2025	6.990	449,360		760,000
100215787	KNOXVILLE	TN		06/12/2025	7.125	213,523		305,000
100215788	MOUNT AIRY	MD		06/12/2025	7.000	341,612		485,000
100215789	GLENDALE	AZ		06/12/2025	7.625	246,005		320,000
100215790	POCONO LAKE	PA		06/12/2025	7.374	382,345		514,000
100215791	WORCESTER	MA		06/12/2025	7.125	571,633		750,000
100215792	CLOVIS	CA		06/12/2025	7.125	479,864		638,000
100215793	YORK	ME		06/12/2025	7.375	500,319		710,000
100215794	MONTEREY PARK	CA		06/12/2025	6.500	458,276		850,000
100215795	LAWRENCEVILLE	GA		06/12/2025	7.125	544,576		760,000
100215796	CHICAGO	IL		06/12/2025	6.990	656,586		865,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215797	JENSEN BEACH	FL		06/12/2025	6.875	516,144		690,000
100215798	LEXINGTON	MA		06/12/2025	6.990	715,455		935,000
100215799	HOBOKEN	NJ		06/12/2025	6.750	356,893		475,000
100215800	NEW BEDFORD	MA		06/12/2025	7.125	424,795		600,000
100215801	LAWRENCEVILLE	GA		06/12/2025	6.000	284,304		435,000
100215802	ARCADIA	CA		06/12/2025	7.000	1,280,889		1,800,000
100215803	ANTIOCH	CA		06/12/2025	6.990	411,948		580,000
100215804	NEW HAVEN	CT		06/12/2025	7.625	323,181		425,000
100215805	FORT LAUDERDALE	FL		06/12/2025	6.875	229,419		340,000
100215806	BULLHEAD CITY	AZ		06/12/2025	6.500	233,356		270,000
100215807	ARLINGTON	TN		06/12/2025	6.490	385,726		525,000
100215808	HEMET	CA		06/12/2025	6.990	356,266		500,000
100215809	BREINIGSVILLE	PA		06/12/2025	6.875	215,897		285,000
100215810	ONTARIO	CA		06/12/2025	6.990	483,281		665,000
100215811	BETHEL	ME		06/12/2025	7.000	304,959		498,000
100215812	ONTARIO	CA		06/12/2025	6.990	480,431		665,000
100215813	ALBUQUERQUE	NM		06/12/2025	7.625	222,396		347,000
100215814	AURORA	IL		06/12/2025	6.875	242,797		325,000
100215815	CYPRESS	TX		06/12/2025	6.625	225,630		320,000
100215816	GARDEN GROVE	CA		06/12/2025	7.125	1,360,936		1,790,000
100215817	RICHMOND	VA		06/12/2025	7.125	324,672		425,000
100215818	JARRELL	TX		06/12/2025	7.000	208,989		275,000
100215819	OAK ISLAND	NC		06/12/2025	7.490	376,463		485,500
100215820	LAKEWOOD	NJ		06/12/2025	6.750	505,233		1,020,000
100215821	APEX	NC		06/12/2025	6.990	536,486		754,000
100215822	SEATTLE	WA		06/12/2025	7.000	479,454		630,000
100215823	SEATTLE	WA		06/12/2025	7.000	479,454		630,000
100215824	LACONIA	NH		06/12/2025	6.500	428,225		1,450,000
100215825	JASPER	GA		06/12/2025	6.875	514,464		773,000
100215826	WELLINGTON	NV		06/12/2025	6.990	421,717		560,000
100215827	MANSFIELD	TX		06/12/2025	6.125	386,088		520,000
100215828	SAINT CHARLES	MO		06/12/2025	6.990	256,775		340,000
100215829	TUCSON	AZ		06/12/2025	7.500	252,380		350,000
100215830	PROVINCETOWN	MA		06/12/2025	7.625	751,178		885,000
100215831	BEND	OR		06/12/2025	7.500	401,438		525,000
100215832	MOUNT STERLING	KY		06/12/2025	6.875	229,841		460,000
100215833	WEST DEPTFORD	NJ		06/12/2025	7.000	207,143		262,000
100215834	WARSAW	IN		06/12/2025	7.625	210,814		275,000
100215835	SUNRISE BEACH	MO		06/12/2025	6.625	267,988		675,000
100215836	CARY	NC		06/12/2025	6.990	465,350		645,000
100215837	OCALA	FL		06/12/2025	7.490	224,598		260,000
100215838	CHEYENNE	WY		06/12/2025	7.625	318,840		391,000
100215839	CHANHASSEN	MN		06/12/2025	6.624	280,848		398,000
100215840	CINCINNATI	OH		06/12/2025	6.990	354,346		500,000
100215841	WINOOSKI	VT		06/12/2025	7.000	567,560		760,000
100215842	LAS VEGAS	NV		06/12/2025	6.875	208,005		300,000
100215843	SUNRISE	FL		06/12/2025	7.000	284,485		400,000
100215844	AURORA	IL		06/12/2025	7.125	244,798		320,000
100215845	NOKOMIS	FL		06/12/2025	6.250	222,408		300,000
100215846	SANTAQUIN	UT		06/12/2025	6.875	384,327		515,000
100215847	MANTECA	CA		06/12/2025	6.875	485,437		640,000
100215848	TAFTON	PA		06/12/2025	7.490	407,757		475,000
100215849	FOLSOM	CA		06/12/2025	6.875	551,795		777,000
100215850	AURORA	IL		06/12/2025	7.875	313,395		391,000
100215851	CHARLOTTE	NC		06/12/2025	6.500	303,177		428,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215852	BLACKSBURG	VA		06/12/2025	6.990	250,425		355,000
100215853	MIDDLETOWN	DE		06/12/2025	7.125	312,889		452,000
100215854	SOUTH LAKE TAHOE	CA		06/12/2025	6.750	650,596		863,000
100215855	SHARON	MA		06/12/2025	6.624	515,090		750,000
100215856	CHARLOTTE	NC		06/12/2025	6.750	339,671		460,000
100215857	SPRINGFIELD	VA		06/12/2025	6.990	393,078		550,000
100215858	HOLLY SPRINGS	NC		06/12/2025	6.375	344,756		504,000
100215859	MEMPHIS	TN		06/12/2025	6.750	401,567		560,000
100215860	SHENANDOAH	VA		06/12/2025	7.125	234,326		305,000
100215861	RIVERDALE	GA		06/12/2025	7.125	220,417		320,000
100215862	KENNESAW	GA		06/12/2025	6.990	220,437		277,000
100215863	ATLANTA	GA		06/12/2025	6.250	348,237		510,000
100215864	SWEDESBORO	NJ		06/12/2025	7.625	242,439		335,000
100215865	CHESTERFIELD	VA		06/12/2025	7.500	234,463		299,000
100215866	MELROSE	MA		06/12/2025	6.990	652,778		860,000
100215867	WINTER PARK	CO		06/12/2025	6.750	678,490		902,000
100215868	PANAMA CITY BEACH	FL		06/12/2025	6.625	237,357		320,000
100215869	CHARLOTTE	NC		06/12/2025	6.875	353,168		474,000
100215870	CHICAGO	IL		06/12/2025	7.125	561,668		792,000
100215871	LAKE HAVASU CITY	AZ		06/12/2025	6.875	466,598		637,000
100215872	HOWELL	NJ		06/12/2025	6.990	549,855		780,000
100215873	NATICK	MA		06/12/2025	6.250	546,118		740,000
100215874	SCOTTSDALE	AZ		06/12/2025	6.875	613,570		835,000
100215875	BRYAN	TX		06/12/2025	6.490	228,482		308,000
100215876	FRONT ROYAL	VA		06/12/2025	7.500	230,158		296,000
100215877	BELLA VISTA	AR		06/12/2025	6.990	205,164		268,000
100215878	RENO	NV		06/12/2025	6.990	404,987		539,000
100215879	OMAHA	NE		06/12/2025	6.990	237,899		313,000
100215880	DURHAM	NC		06/12/2025	7.500	273,202		355,000
100215881	EMIGRANT GAP	CA		06/12/2025	6.875	322,283		495,000
100215882	GUNTERSVILLE	AL		06/12/2025	6.875	220,227		293,000
100215883	HAMPSTEAD	NC		06/12/2025	6.750	451,013		600,000
100215884	MELISSA	TX		06/12/2025	6.625	271,173		360,000
100215885	LAS VEGAS	NV		06/12/2025	7.500	290,308		405,000
100215886	CONCORD	NC		06/12/2025	6.625	254,871		350,000
100215887	TUSTIN	CA		06/12/2025	7.000	631,257		950,000
100215888	OXFORD	FL		06/12/2025	7.490	295,361		390,000
100215889	CALABASAS	CA		06/16/2025	7.750	5,563,761		7,400,000
100215890	PROVIDENCE	RI		06/16/2025	7.124	109,167		619,000
100215891	MONTGOMERY	TX		06/16/2025	7.874	1,003,924		1,198,000
100215892	PALM COAST	FL		06/16/2025	7.749	156,563		245,000
100215893	PLANTATION	FL		06/16/2025	7.750	417,412		1,071,000
100215894	CHARLOTTESVILLE	VA		06/16/2025	7.250	281,065		490,000
100215895	ARCADIA	CA		06/16/2025	6.875	1,096,080		1,428,000
100215896	ROTONDA WEST	FL		06/16/2025	7.375	190,031		283,000
100215897	TRENTON	NJ		06/16/2025	7.875	187,846		250,000
100215898	ENCINO	CA		06/16/2025	7.125	1,297,368		1,705,000
100215899	LAS VEGAS	NV		06/16/2025	6.875	461,800		570,000
100215900	PASSAIC	NJ		06/16/2025	7.125	269,111		600,000
100215901	SCOTTSDALE	AZ		06/16/2025	8.250	2,835,000		4,500,000
100215902	SHERMAN OAKS	CA		06/16/2025	7.490	1,333,725		1,800,000
100215903	HOBOKEN	NJ		06/16/2025	7.499	403,215		675,000
100215904	BRENTWOOD	TN		06/16/2025	6.875	3,579,577		9,400,000
100215905	ANSONIA	CT		06/16/2025	7.999	365,244		420,000
100215906	SUMMERFIELD	FL		06/16/2025	7.875	218,400		275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215907	LOS ANGELES	CA		06/16/2025	7.624	679,047		840,000
100215908	PETALUMA	CA		06/17/2025	6.990	107,193		905,000
100215909	SAN JOSE	CA		06/17/2025	7.990	980,327		1,265,000
100215910	DUARTE	CA		06/17/2025	7.750	585,658		772,500
100215911	LOS ANGELES	CA		06/17/2025	7.250	691,641		910,000
100215912	WEST COVINA	CA		06/17/2025	7.750	716,628		820,000
100215913	LIVERMORE	CA		06/17/2025	6.990	945,645		1,250,000
100215914	READING	PA		06/17/2025	7.490	196,701		292,000
100215915	WEST COVINA	CA		06/17/2025	7.125	1,028,405		1,260,000
100215916	PALMDALE	CA		06/17/2025	6.990	462,530		570,000
100215917	LITCHFIELD PARK	AZ		06/17/2025	8.125	313,539		430,000
100215918	MONROVIA	CA		06/17/2025	7.625	1,011,261		1,300,000
100215919	PALMDALE	CA		06/17/2025	8.375	360,225		458,000
100215920	WINTER GARDEN	FL		06/17/2025	6.990	469,300		582,000
100215921	NATIONAL CITY	CA		06/17/2025	7.490	1,104,539		1,440,000
100215922	SILVER SPRING	MD		06/17/2025	6.990	197,584		360,000
100215923	BALDWIN	NY		06/17/2025	6.875	361,900		550,000
100215924	RIVERSIDE	CA		06/17/2025	7.490	523,742		595,000
100215925	ATLANTA	GA		06/17/2025	7.125	314,109		422,000
100215926	DAYTONA BEACH	FL		06/17/2025	7.250	207,910		259,000
100215927	NORTH LAS VEGAS	NV		06/17/2025	7.750	366,135		420,000
100215928	CASA GRANDE	AZ		06/17/2025	7.375	163,917		215,000
100215929	ENCINITAS	CA		06/17/2025	7.750	998,316		1,230,000
100215930	PALMDALE	CA		06/17/2025	7.490	545,000		660,000
100215931	DESERT HOT SPRINGS	CA		06/17/2025	7.375	513,317		665,000
100215932	MESQUITE	TX		06/17/2025	7.000	256,719		346,000
100215933	LOS ANGELES	CA		06/17/2025	7.750	487,905		785,000
100215934	SAN TAN VALLEY	AZ		07/11/2025	7.750	505,836		609,000
100215935	DAVIE	FL		07/11/2025	7.500	119,734		190,000
100215936	PARADISE VALLEY	AZ		07/11/2025	7.375	3,563,431		4,775,000
100215939	TEMECULA	CA		07/11/2025	7.500	1,061,302		1,215,000
100215940	SAN ANTONIO	TX		07/11/2025	8.000	158,653		216,000
100215941	MELBOURNE	FL		07/11/2025	7.125	343,082		445,000
100215942	AURORA	OH		07/11/2025	7.875	600,804		696,000
100215943	SOUTHFIELD	MI		07/11/2025	7.875	179,777		245,000
100215944	IGO	CA		07/11/2025	7.875	260,925		360,000
100215945	EAST PALO ALTO	CA		07/11/2025	7.375	888,571		1,315,000
100215946	FRANKLIN PARK	IL		07/11/2025	7.625	229,720		315,000
100215949	PHILADELPHIA	PA		07/11/2025	7.875	204,310		280,000
100215950	CLIFTON	NJ		07/11/2025	7.875	387,402		621,000
100215952	GARY	IN		07/11/2025	7.750	116,957		153,000
100215953	CARROLLTON	TX		07/11/2025	7.625	309,198		401,000
100215955	WILMINGTON	NC		07/11/2025	7.875	200,248		272,500
100215958	FRESNO	CA		07/11/2025	7.750	355,556		435,000
100215959	SAN ANTONIO	TX		07/11/2025	8.000	150,574		205,000
100215962	FRISCO	TX		07/11/2025	7.375	1,489,089		2,100,000
100215964	CENTRAL	SC		07/11/2025	7.250	579,921		709,000
100215965	LAGUNA HILLS	CA		07/11/2025	6.750	2,010,698		2,960,000
100215967	INDIAN HEAD PARK	IL		07/11/2025	7.500	303,470		375,000
100215969	RICHMOND	TX		07/11/2025	7.875	376,320		450,000
100215971	BONITA SPRINGS	FL		07/11/2025	7.875	561,610		640,000
100215972	ALLENTOWN	PA		07/11/2025	7.750	231,884		314,000
100215974	AGOURA HILLS	CA		07/11/2025	7.625	3,120,815		4,300,000
100215975	HOUSTON	TX		07/11/2025	9.000	178,500		200,000
100215977	POINCIANA	FL		07/11/2025	7.000	99,916		150,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100215978	HERRIMAN	UT		07/11/2025	7.125	524,005		800,000
100215981	BONITA SPRINGS	FL		07/11/2025	7.750	1,582,481		2,100,000
100215982	KLAMATH FALLS	OR		07/11/2025	7.375	155,760		255,000
100215985	PLACENTIA	CA		07/11/2025	8.000	1,338,276		1,602,000
100215986	MOORESVILLE	NC		07/11/2025	7.750	553,995		679,000
100215987	PALMER	AK		07/11/2025	7.000	275,159		370,000
100215989	SAN DIEGO	CA		07/11/2025	7.375	347,393		465,000
100215991	NORTH MIAMI BEACH	FL		07/11/2025	7.625	390,557		488,000
100215992	NORTH WALES	PA		07/11/2025	7.750	189,000		285,000
100215993	FORT WORTH	TX		07/11/2025	7.000	258,317		320,000
100215994	ORLANDO	FL		07/11/2025	7.125	140,882		232,000
100215995	MERCED	CA		07/11/2025	7.750	154,350		300,000
100215996	STOCKTON	CA		07/11/2025	7.125	127,993		400,000
100215997	JONESBORO	AR		07/11/2025	8.250	160,650		180,000
100215998	BERKELEY	CA		07/11/2025	7.375	353,710		735,000
100215999	CROCKETT	CA		07/11/2025	7.750	569,820		650,000
100216002	ATASCADERO	CA		07/11/2025	7.750	618,318		875,000
100216003	WHITTIER	CA		07/11/2025	8.625	539,438		685,000
100216004	HARBOR CITY	CA		07/11/2025	7.000	976,604		1,225,000
100216005	MIAMI	FL		07/11/2025	7.125	947,361		1,195,000
100216006	WALNUT CREEK	CA		07/11/2025	7.375	377,367		455,000
100216007	FELTON	DE		07/11/2025	7.375	307,562		550,000
100216009	HAYWARD	CA		07/11/2025	7.000	868,268		1,300,000
100216010	WINTER SPRINGS	FL		07/11/2025	7.375	113,711		150,000
100216011	SAN ANTONIO	TX		07/11/2025	7.000	794,736		1,000,000
100216012	WEST PALM BEACH	FL		07/11/2025	6.875	1,518,887		3,740,000
100216013	ARLINGTON	TX		07/11/2025	7.375	222,412		270,000
100216015	SANTA ANA	CA		07/11/2025	7.500	1,639,021		1,975,000
100216016	HOLLYWOOD	FL		07/11/2025	7.375	654,251		915,000
100216017	ROYAL PALM BEACH	FL		07/11/2025	7.500	418,251		545,000
100216018	BURLINGAME	CA		07/11/2025	7.000	2,045,107		3,350,000
100216021	GRAND PRAIRIE	TX		07/11/2025	7.375	333,689		575,000
100216023	PULLMAN	WA		06/17/2025	6.990	365,638		493,000
100216024	CANTON	GA		06/17/2025	7.500	620,060		755,000
100216025	MIAMI	FL		06/17/2025	7.250	824,548		1,066,000
100216026	LOS ANGELES	CA		06/17/2025	6.875	2,403,088		3,050,000
100216027	PORTLAND	OR		06/17/2025	7.250	444,592		660,000
100216029	COVE	TX		06/17/2025	7.125	248,831		410,000
100216030	BLOOMFIELD	NJ		06/17/2025	6.875	463,022		710,000
100216031	SOUTH JORDAN	UT		06/17/2025	7.500	920,306		1,180,000
100216032	HUDSON	MA		06/17/2025	8.125	638,669		732,000
100216033	PROVO	UT		06/17/2025	7.500	386,807		497,000
100216034	LEHIGH ACRES	FL		06/17/2025	7.990	297,881		419,000
100216035	WRIGHTWOOD	CA		06/17/2025	7.500	95,887		205,000
100216036	BELLAIRE	TX		06/17/2025	7.625	1,279,411		1,485,000
100216037	DADE CITY	FL		06/17/2025	7.990	161,245		205,000
100216038	MIAMI	FL		06/17/2025	7.875	192,708		245,000
100216039	CAPE CORAL	FL		06/17/2025	7.990	253,733		341,000
100216040	CAPE CORAL	FL		06/17/2025	7.875	451,500		800,000
100216041	SAPPHIRE	NC		06/17/2025	6.875	356,269		810,000
100216042	SYLVA	NC		06/17/2025	7.250	310,021		515,000
100216043	CONWAY	SC		06/17/2025	6.990	285,818		353,500
100216044	ORLANDO	FL		06/17/2025	6.990	388,208		485,000
100216045	WEST SACRAMENTO	CA		06/17/2025	7.750	195,362		300,000
100216046	NEW ORLEANS	LA		06/17/2025	6.625	379,001		554,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216047	NORTH RICHLAND HILLS	TX		06/17/2025	8.375	231,000		340,000
100216048	PHILADELPHIA	PA		06/17/2025	7.500	153,280		217,500
100216049	KAILUA KONA	HI		06/17/2025	7.625	321,196		440,000
100216050	MIAMI	FL		06/17/2025	7.500	516,420		645,000
100216052	SEATTLE	WA		06/17/2025	7.250	416,223		750,000
100216053	SAN JOSE	CA		06/17/2025	7.250	557,381		677,000
100216054	DENVER	NC		06/17/2025	7.250	701,971		909,000
100216055	JUPITER	FL		06/17/2025	7.500	2,041,609		3,100,000
100216056	NORTH LAUDERDALE	FL		06/17/2025	8.125	224,311		293,000
100216057	DELAND	FL		06/17/2025	7.375	294,404		376,000
100216058	VIRGINIA BEACH	VA		06/17/2025	7.250	241,398		350,000
100216059	LAWRENCEVILLE	GA		06/17/2025	7.625	240,486		379,000
100216060	KNOXVILLE	TN		06/17/2025	9.875	167,724		220,000
100216061	FLORENCE	SC		06/17/2025	8.500	155,096		198,000
100216062	FALLBROOK	CA		06/17/2025	7.990	700,404		890,000
100216063	GLEN ROSE	TX		06/17/2025	7.375	87,228		152,000
100216064	MEMPHIS	TN		06/17/2025	7.990	128,388		165,000
100216065	PORTLAND	OR		06/17/2025	6.990	383,112		675,000
100216066	HARRISON	NJ		06/17/2025	7.500	419,688		815,000
100216067	HILLIARD	OH		06/17/2025	7.500	125,092		277,000
100216068	EDGECLIFF VILLAGE	TX		06/17/2025	7.500	166,826		304,000
100216069	GLENDALE HEIGHTS	IL		06/17/2025	7.625	235,866		347,000
100216070	STATESVILLE	NC		06/17/2025	7.625	237,407		318,000
100216071	PENSACOLA	FL		06/17/2025	7.875	167,470		233,000
100216072	TOMS RIVER	NJ		06/17/2025	7.375	745,834		975,000
100216073	NORTH CHARLESTON	SC		06/17/2025	6.875	207,376		300,000
100216074	RIVERSIDE	CA		06/17/2025	7.750	1,252,372		1,800,000
100216075	WOODBURN	OR		06/17/2025	8.000	383,118		464,000
100216076	LOS BANOS	CA		06/17/2025	7.500	204,429		345,000
100216077	CORONA	CA		06/17/2025	6.625	942,669		1,255,000
100216078	FAIR LAWN	NJ		06/17/2025	6.990	277,521		420,000
100216079	LULING	LA		06/17/2025	7.625	135,111		175,000
100216080	SANTA CRUZ	CA		06/17/2025	7.250	1,248,789		1,600,000
100216081	BIG SKY	MT		06/17/2025	7.500	1,329,296		2,130,000
100216082	BRANDYWINE	MD		06/17/2025	7.625	392,761		476,000
100216083	MIAMI	FL		06/17/2025	7.500	828,737		4,075,000
100216084	MEMPHIS	TN		06/17/2025	7.990	133,358		170,000
100216085	SCARBOROUGH	ME		06/17/2025	7.375	411,387		715,000
100216086	WASHINGTON	NC		06/17/2025	8.625	104,938		166,000
100216087	DALLAS	TX		06/17/2025	7.250	1,066,302		1,550,000
100216089	MENIFEE	CA		06/17/2025	7.375	1,110,777		1,440,000
100216090	HOUSTON	TX		06/17/2025	7.125	529,614		1,660,000
100216092	SCOTTSDALE	AZ		06/17/2025	7.250	3,281,356		4,550,000
100216093	HENRICO	VA		06/17/2025	7.250	213,014		288,000
100216094	WILLARD	NC		06/17/2025	7.750	117,638		153,000
100216097	CORNELIUS	OR		06/17/2025	10.250	314,868		790,000
100216098	CHARLOTTE	NC		06/17/2025	7.250	193,195		270,000
100216099	RANSON	WV		06/17/2025	7.125	166,292		338,000
100216100	KELLER	TX		06/17/2025	7.125	1,177,598		1,920,000
100216101	AMBOY	WA		06/17/2025	7.250	635,843		860,000
100216102	DICKINSON	TX		06/17/2025	8.990	273,495		310,000
100216103	DAYTON	OH		06/17/2025	8.125	204,679		244,000
100216104	VANCOUVER	WA		06/17/2025	7.875	654,689		865,000
100216105	PINECREST	FL		06/17/2025	8.500	1,060,794		1,400,000
100216106	LAKE HAVASU CITY	AZ		06/17/2025	7.875	1,269,225		2,500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216107	CHOWCHILLA	CA		06/17/2025	7.990	195,956		302,000
100216108	NORFOLK	VA		06/17/2025	7.750	354,375		452,500
100216109	CONWAY	SC		06/17/2025	7.625	292,304		352,000
100216110	MALIBU	CA		06/17/2025	7.625	2,100,000		3,250,000
100216111	HARTWELL	GA		06/17/2025	8.500	350,225		453,000
100216112	WOODLAND HILLS	CA		06/17/2025	7.250	1,647,048		2,300,000
100216113	SARASOTA	FL		06/17/2025	7.250	264,240		515,000
100216114	UNIONDALE	NY		06/17/2025	7.750	479,350		615,000
100216115	PICKERINGTON	OH		06/17/2025	8.750	138,318		238,000
100216116	GREENSBORO	NC		06/17/2025	6.750	278,080		382,000
100216117	CHARLOTTESVILLE	VA		06/17/2025	7.125	189,809		263,000
100216118	ATLANTA	GA		06/17/2025	8.250	104,454		135,000
100216119	JACKSONVILLE	FL		06/17/2025	7.625	186,500		240,000
100216120	LOS ANGELES	CA		06/17/2025	6.500	283,133		770,000
100216121	COLOMA	MI		06/17/2025	7.562	570,370		700,000
100216122	SEVIERVILLE	TN		06/17/2025	7.562	538,429		595,000
100216123	SEVIERVILLE	TN		06/17/2025	7.562	777,275		876,000
100216124	SEVIERVILLE	TN		06/17/2025	6.990	561,515		750,000
100216125	CAPE CORAL	FL		06/17/2025	7.625	756,268		880,000
100216126	SARASOTA	FL		06/17/2025	7.562	707,259		775,000
100216127	NASHVILLE	TN		06/17/2025	7.125	737,280		825,000
100216128	BRADENTON	FL		06/17/2025	6.990	378,351		440,000
100216129	SEASIDE	CA		06/17/2025	7.375	2,297,361		2,510,000
100216130	ALEDO	TX		06/17/2025	6.875	1,001,399		1,112,000
100216131	COOKEVILLE	TN		06/17/2025	7.625	640,310		740,000
100216132	CARROLL	NH		06/17/2025	7.875	719,867		810,000
100216133	SEATTLE	WA		06/17/2025	6.125	1,640,624		1,900,000
100216134	CAMBY	IN		06/17/2025	8.125	459,521		503,000
100216135	MONTROSE	CO		06/17/2025	7.899	454,898		500,000
100216136	BRADENTON	FL		06/17/2025	7.750	431,905		470,000
100216137	AUSTIN	TX		06/17/2025	6.625	1,179,305		1,425,000
100216138	COLLEGE STATION	TX		06/17/2025	8.125	354,536		388,000
100216139	LOS ANGELES	CA		06/17/2025	8.124	374,050		410,000
100216140	PORTLAND	TX		06/17/2025	7.755	307,756		336,000
100216141	BREA	CA		06/17/2025	7.250	963,729		1,100,000
100216142	LONG BEACH	CA		06/17/2025	6.625	1,065,449		1,275,000
100216143	JACKSONVILLE	FL		06/17/2025	7.125	1,194,273		1,400,000
100216144	FAIRFAX	VA		06/17/2025	7.250	1,235,034		1,405,000
100216145	DUBLIN	CA		06/17/2025	6.990	1,169,855		1,350,000
100216146	FOUNTAIN HILLS	AZ		06/17/2025	6.990	1,147,141		1,280,000
100216147	WESTLAKE VILLAGE	CA		06/17/2025	6.875	1,009,579		1,100,000
100216148	DUBLIN	CA		06/17/2025	6.990	951,158		1,035,000
100216149	AUSTIN	TX		06/17/2025	6.990	1,110,647		1,300,000
100216150	SOMERVILLE	MA		06/17/2025	6.750	952,021		1,143,000
100216151	MONTEREY	CA		06/17/2025	7.250	1,026,325		1,185,000
100216152	DANVILLE	CA		06/17/2025	6.990	1,603,896		1,850,000
100216153	HOUSTON	TX		06/17/2025	6.750	1,037,244		1,213,000
100216154	OLYMPIA	WA		06/17/2025	7.250	954,423		1,100,000
100216155	ANNAPOLIS	MD		06/17/2025	7.375	1,241,254		1,354,000
100216156	TEMECULA	CA		06/17/2025	7.125	1,094,222		1,260,000
100216157	NEWCASTLE	CA		06/17/2025	6.875	1,092,234		1,346,000
100216158	SEATTLE	WA		06/17/2025	7.250	1,058,673		1,250,000
100216159	VALLEY CENTER	CA		06/17/2025	6.990	950,890		1,035,000
100216160	CLAYTON	CA		06/17/2025	6.625	961,627		1,075,000
100216161	CANOGA PARK	CA		06/18/2025	7.500	866,495		1,050,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216162	NORTHRIDGE	CA		06/18/2025	7.250	299,712		1,230,000
100216163	SAN JOSE	CA		06/18/2025	6.875	1,446,364		2,700,000
100216164	ONTARIO	CA		06/18/2025	7.250	714,077		875,000
100216165	RANCHO CUCAMONGA	CA		06/18/2025	6.875	519,239		650,000
100216166	CORONA	CA		06/18/2025	6.750	530,417		670,000
100216167	AUBURN	WA		06/18/2025	7.375	526,867		645,000
100216168	WEST HILLS	CA		06/18/2025	7.125	326,011		1,050,000
100216169	WESTMINSTER	CA		06/18/2025	7.000	265,244		860,000
100216170	LOS ANGELES	CA		06/18/2025	7.375	1,296,841		1,580,000
100216171	ELK GROVE	CA		06/18/2025	7.125	359,673		610,000
100216172	SAN DIEGO	CA		06/18/2025	7.500	814,311		990,000
100216173	CANOGA PARK	CA		06/18/2025	7.500	951,872		1,155,000
100216174	ONTARIO	CA		06/18/2025	7.375	615,101		750,000
100216175	WAYNE	NJ		06/18/2025	7.000	420,035		550,000
100216176	ROUND ROCK	TX		06/18/2025	6.875	299,849		445,000
100216177	NORTH HOLLYWOOD	CA		06/18/2025	7.250	713,572		1,000,000
100216178	LAS VEGAS	NV		06/18/2025	6.875	364,647		462,000
100216179	MANSFIELD	TX		06/18/2025	7.250	279,273		360,000
100216180	LAS VEGAS	NV		06/18/2025	6.875	345,857		435,000
100216181	CULVER CITY	CA		06/18/2025	7.125	1,138,212		2,430,000
100216182	LINCOLN	CA		06/20/2025	7.000	154,073		510,000
100216183	BEAUMONT	CA		06/20/2025	7.500	412,361		560,000
100216184	LYNWOOD	CA		06/20/2025	7.000	203,354		635,000
100216185	HOUSTON	TX		06/20/2025	7.125	164,788		265,500
100216186	SANTA ANA	CA		06/20/2025	7.000	589,336		905,000
100216187	COSTA MESA	CA		06/20/2025	7.625	1,027,337		1,227,000
100216188	WINTERVILLE	NC		06/20/2025	6.875	261,288		325,000
100216189	SAN CLEMENTE	CA		06/20/2025	6.875	2,824,392		5,000,000
100216190	CENTENNIAL	CO		06/20/2025	6.875	499,068		665,000
100216191	ORANGE	CA		06/20/2025	7.250	362,548		1,000,000
100216192	LAWNDALE	CA		06/20/2025	8.375	733,203		935,000
100216193	WHITTIER	CA		06/20/2025	6.875	2,396,924		3,000,000
100216194	SANTA ANA	CA		06/20/2025	7.250	364,761		825,000
100216195	MARINA	CA		06/20/2025	7.750	1,337,910		1,720,000
100216196	STOCKTON	CA		06/20/2025	8.125	330,750		470,000
100216197	BAKERSFIELD	CA		06/20/2025	7.125	421,155		600,000
100216198	MAMMOTH LAKES	CA		06/20/2025	7.750	1,487,221		1,888,000
100216199	MIAMI	FL		06/20/2025	7.250	278,197		414,000
100216200	LEHIGH ACRES	FL		06/20/2025	6.875	265,184		415,000
100216201	VIRGINIA BEACH	VA		06/20/2025	7.125	248,377		371,000
100216202	LOS ANGELES	CA		06/20/2025	7.500	210,795		860,000
100216203	SANTA ANA	CA		06/20/2025	7.250	846,755		1,050,000
100216204	HOUSTON	TX		06/20/2025	6.750	268,822		373,000
100216205	DENVER	CO		06/20/2025	7.500	467,853		572,000
100216206	NORTHGLENN	CO		06/20/2025	7.500	558,868		710,000
100216207	WALL TOWNSHIP	NJ		06/20/2025	7.250	382,923		980,000
100216208	HOCKLEY	TX		06/20/2025	9.000	232,313		309,000
100216209	BUENA PARK	CA		06/20/2025	7.375	849,106		1,035,000
100216210	FOREST PARK	GA		06/20/2025	7.375	140,790		197,000
100216211	STOCKTON	CA		06/20/2025	7.375	314,366		385,000
100216212	HOUSTON	TX		06/20/2025	7.625	223,863		274,000
100216213	WESTMINSTER	CA		06/20/2025	7.875	806,400		960,000
100216214	GUSTINE	CA		06/20/2025	7.250	377,981		440,000
100216215	LOS BANOS	CA		06/20/2025	7.750	432,009		580,000
100216216	LOS ANGELES (TARZANA AREA)	CA		06/20/2025	7.375	1,399,658		1,950,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216217	SAN JOSE	CA		06/20/2025	7.125	1,712,083		2,150,000
100216218	VENICE	FL		06/20/2025	9.500	229,950		365,000
100216219	WOODSTOCK	GA		06/20/2025	7.875	417,072		480,000
100216220	OCEANSIDE	CA		06/20/2025	7.250	714,852		865,000
100216221	WEST SACRAMENTO	CA		06/20/2025	7.750	386,400		460,000
100216222	WINDERMERE	FL		06/20/2025	7.375	724,798		1,100,000
100216223	ESCONDIDO	CA		06/20/2025	7.625	885,055		1,075,000
100216224	SACRAMENTO	CA		06/20/2025	6.875	552,092		742,000
100216225	AURORA	CO		06/20/2025	7.500	501,277		655,000
100216226	BALDWIN PARK	CA		06/20/2025	7.500	493,631		688,000
100216227	MOLALLA	OR		06/20/2025	7.125	301,964		423,022
100216228	CASSOPOLIS	MI		06/20/2025	7.000	443,959		580,000
100216229	ORANGE BEACH	AL		06/20/2025	6.875	733,937		962,000
100216230	GRAND LAKE	CO		06/20/2025	7.000	327,490		427,000
100216231	PARKER	AZ		06/20/2025	6.500	684,626		1,340,000
100216232	OCEAN ISLE BEACH	NC		06/20/2025	6.625	540,488		842,000
100216233	ELLIJAY	GA		06/20/2025	6.625	500,482		670,000
100216234	BIG BEAR LAKE	CA		06/20/2025	6.625	457,224		579,000
100216235	PRINCETON	TX		06/20/2025	6.750	282,638		369,000
100216236	LURAY	VA		06/20/2025	6.490	331,716		439,000
100216237	HEDGESVILLE	WV		06/20/2025	6.500	231,142		425,000
100216238	FOREST LAKES	AZ		06/20/2025	6.625	525,284		696,000
100216239	HENDERSON	NV		06/20/2025	5.500	335,281		455,000
100216240	BROKEN BOW	OK		06/20/2025	6.375	428,290		561,500
100216241	AUSTIN	TX		06/20/2025	6.124	253,525		342,500
100216242	SELBYVILLE	DE		06/20/2025	6.375	285,107		404,000
100216243	DESOTO	TX		06/20/2025	6.425	242,267		320,000
100216244	CABLE	WI		06/20/2025	6.990	338,636		455,000
100216245	SUNSET BEACH	NC		06/20/2025	7.625	185,913		270,000
100216246	CYPRESS	TX		06/20/2025	7.250	335,272		440,000
100216247	MARGATE CITY	NJ		06/20/2025	6.990	465,171		620,000
100216249	HILTON HEAD ISLAND	SC		06/20/2025	7.000	357,984		550,000
100216250	HAYDEN	ID		06/20/2025	5.500	440,532		570,000
100216251	KENOSHA	WI		06/20/2025	7.625	137,436		167,000
100216252	PRESCOTT	AZ		06/20/2025	5.625	463,097		590,000
100216253	PRINCETON	TX		06/20/2025	7.125	354,224		438,000
100216254	AUBURN	AL		06/20/2025	7.250	185,386		240,000
100216255	SEAGOVILLE	TX		06/20/2025	7.125	368,834		450,000
100216256	BROOMFIELD	CO		06/20/2025	6.875	328,368		432,000
100216257	EBONY	VA		06/20/2025	7.250	514,212		666,000
100216258	PORT ST. LUCIE	FL		06/20/2025	6.625	498,859		710,000
100216259	MYRTLE BEACH	SC		06/20/2025	5.625	298,809		422,000
100216260	DALLAS	TX		06/20/2025	6.500	129,711		161,000
100216261	NASHVILLE	TN		06/20/2025	7.125	199,359		263,000
100216262	POCONO PINES	PA		06/20/2025	7.625	517,528		628,500
100216263	MESA	AZ		06/20/2025	6.875	387,036		475,000
100216264	FAIRFAX	VA		06/20/2025	6.875	445,304		575,000
100216265	SOUTHFIELD	MI		06/20/2025	6.875	308,255		400,000
100216266	BREMERTON	WA		06/20/2025	7.000	199,566		270,000
100216267	DALLAS	TX		06/20/2025	6.875	122,807		154,000
100216268	STOCKTON	CA		06/20/2025	5.500	385,600		540,000
100216269	DURANGO	CO		06/20/2025	6.875	398,862		490,000
100216270	POOLER	GA		06/20/2025	7.750	363,927		461,000
100216271	HUNTERSVILLE	NC		06/20/2025	6.500	311,838		392,000
100216272	SAVANNAH	GA		06/20/2025	6.875	559,848		752,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216273	MOREHEAD CITY	NC		06/20/2025	6.375	533,271		700,000
100216274	NEWRY	ME		06/20/2025	7.375	232,375		400,000
100216275	WASHINGTON	VA		06/20/2025	6.000	330,360		415,000
100216276	ROCKINGHAM	VA		06/20/2025	5.990	298,238		382,000
100216277	BAKERSFIELD	CA		06/20/2025	7.125	418,297		515,000
100216278	LAWRENCEVILLE	GA		06/20/2025	7.250	504,243		618,000
100216279	LAKE OZARK	MO		06/20/2025	6.750	469,714		580,000
100216280	CAPE CORAL	FL		06/20/2025	6.375	276,652		345,000
100216281	ZEPHYRHILLS	FL		06/20/2025	7.500	303,606		390,000
100216282	BARTLETT	NH		06/20/2025	7.125	335,467		420,000
100216283	STERLING	VA		06/20/2025	7.375	609,698		742,000
100216284	BETHEL	ME		06/20/2025	7.250	221,782		270,000
100216285	RICHMOND	VA		06/20/2025	7.500	324,909		400,000
100216286	DENVER	NC		06/20/2025	6.875	354,120		460,000
100216287	ELKTON	VA		06/20/2025	7.625	415,437		505,000
100216288	CALABASH	NC		06/20/2025	7.000	249,660		308,000
100216289	CHESAPEAKE	VA		06/20/2025	6.625	292,963		361,000
100216290	DANDRIDGE	TN		06/20/2025	6.750	427,447		617,000
100216291	ATLANTA	GA		06/20/2025	6.750	143,735		449,000
100216292	ASHBURN	VA		06/20/2025	7.000	581,866		725,000
100216293	LONGVILLE	MN		06/20/2025	7.250	324,360		410,000
100216294	CALABASH	NC		06/20/2025	6.750	203,202		255,000
100216295	NASHVILLE	TN		06/20/2025	6.000	258,767		353,000
100216296	ROCKWALL	TX		06/20/2025	6.875	284,060		329,000
100216297	ALEXANDRIA	VA		06/20/2025	7.500	506,516		617,000
100216298	HARPERS FERRY	WV		06/20/2025	7.250	298,890		364,000
100216299	CANTON	GA		06/20/2025	6.625	331,512		410,000
100216300	SACRAMENTO	CA		06/20/2025	7.750	330,467		405,000
100216301	ELLISVILLE	MO		06/20/2025	7.500	138,164		167,000
100216302	WASHINGTON	DC		06/20/2025	6.875	406,665		505,000
100216303	ARVONIA	VA		06/20/2025	7.250	259,606		320,000
100216304	LAS VEGAS	NV		06/20/2025	6.500	508,283		625,000
100216305	CLINTON	MD		06/20/2025	7.500	307,821		375,000
100216306	ATHENS	AL		06/20/2025	6.875	230,887		340,000
100216307	ARDEN	NC		06/20/2025	7.125	427,852		524,000
100216308	FLETCHER	NC		06/20/2025	7.250	198,677		245,000
100216309	ARLINGTON	VA		06/20/2025	7.000	226,979		275,000
100216310	PORTSMOUTH	VA		06/20/2025	6.990	252,018		310,000
100216311	HAINES CITY	FL		06/20/2025	6.625	248,121		298,000
100216312	CENTERVILLE	TN		06/20/2025	7.875	286,583		383,000
100216313	FRISCO	TX		06/20/2025	7.000	529,275		675,000
100216314	NEWARK	DE		06/20/2025	7.250	336,509		420,000
100216315	NORFOLK	VA		06/20/2025	6.750	131,545		160,000
100216316	CLARKSVILLE	TN		06/20/2025	6.625	234,832		300,000
100216317	CLERMONT	FL		06/20/2025	7.499	247,005		315,000
100216318	NORTHGLENN	CO		06/20/2025	6.999	352,529		440,000
100216319	KISSIMMEE	FL		06/20/2025	7.375	288,465		365,000
100216320	CAPE CORAL	FL		06/20/2025	8.375	200,850		300,000
100216321	LA PORTE	TX		06/20/2025	6.750	215,664		282,000
100216322	LEESBURG	FL		06/20/2025	7.999	206,912		310,000
100216323	HARDEEVILLE	SC		06/20/2025	6.499	338,655		461,000
100216324	FREDERICK	MD		06/20/2025	6.750	246,788		320,000
100216325	LOS ANGELES	CA		06/20/2025	6.999	636,810		850,000
100216326	DALLAS	GA		06/20/2025	6.999	345,733		433,000
100216328	BLOOMINGTON	CA		06/20/2025	6.999	481,580		800,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216329	PHILADELPHIA	PA		06/20/2025	7.250	102,500		192,000
100216334	EL CENTRO	CA		06/20/2025	7.125	134,560		194,000
100216335	FALLS CHURCH	VA		06/20/2025	6.875	152,896		265,000
100216336	LAWRENCEVILLE	GA		06/20/2025	7.625	283,040		375,700
100216337	BRIGHTON	CO		06/20/2025	6.499	405,062		517,000
100216338	PEACHTREE CITY	GA		06/20/2025	6.999	183,257		289,000
100216339	HOUSTON	TX		06/20/2025	6.750	197,803		286,000
100216340	ADELANTO	CA		06/20/2025	6.999	218,069		271,500
100216341	LAS VEGAS	NV		06/20/2025	7.499	170,461		236,000
100216342	LANCASTER	CA		06/20/2025	7.125	662,906		825,000
100216343	RIVERSIDE	CA		06/20/2025	6.875	517,462		800,000
100216344	ROMULUS	MI		06/20/2025	8.250	135,975		195,000
100216346	DALLAS	TX		06/20/2025	6.625	165,782		245,000
100216347	ATLANTA	GA		06/20/2025	6.625	237,653		437,000
100216348	PHOENIX	AZ		06/20/2025	7.125	227,312		390,000
100216350	WINNEMUCCA	NV		06/20/2025	7.499	386,422		581,000
100216353	LANCASTER	CA		06/20/2025	7.250	306,989		377,000
100216354	SAINT CLOUD	FL		06/20/2025	6.999	276,236		338,000
100216355	NORWALK	CA		06/20/2025	7.375	832,740		1,160,000
100216358	MELROSE	MA		06/20/2025	7.125	569,366		830,000
100216359	HARDEEVILLE	SC		06/20/2025	6.625	230,559		389,000
100216360	AVENTURA	FL		06/20/2025	6.999	254,250		460,000
100216361	AZLE	TX		06/20/2025	7.250	124,126		199,000
100216362	ROSSVILLE	GA		06/20/2025	7.750	249,894		355,000
100216363	OXNARD	CA		06/20/2025	6.999	579,670		825,000
100216364	GRAND RAPIDS	MI		06/20/2025	7.375	119,325		169,000
100216366	SPRINGTOWN	TX		06/20/2025	7.250	120,990		188,000
100216368	MENIFEE	CA		06/20/2025	7.250	326,928		665,000
100216370	ADAMSVILLE	AL		06/20/2025	6.750	117,562		150,000
100216372	ATCHISON	KS		06/20/2025	8.250	181,977		247,000
100216373	ALTOONA	FL		06/20/2025	7.375	152,371		300,000
100216375	HOUSTON	TX		06/20/2025	6.999	182,870		290,000
100216378	UNION GROVE	AL		06/20/2025	6.999	142,222		220,000
100216379	BROWNSVILLE	TX		06/20/2025	7.375	119,583		166,000
100216380	SEBRING	FL		06/20/2025	7.375	111,541		164,000
100216381	PALM SPRINGS	CA		06/20/2025	6.875	981,194		1,300,000
100216382	LAKE ORION	MI		06/20/2025	7.499	186,251		246,000
100216383	RICHMOND	VA		06/20/2025	6.750	160,695		351,000
100216385	WINNEMUCCA	NV		06/20/2025	6.999	227,154		369,900
100216386	LOS ANGELES	CA		06/20/2025	6.750	801,933		2,200,000
100216389	ATLANTA	GA		06/20/2025	6.625	168,262		385,000
100216392	HAYWARD	CA		06/20/2025	6.499	845,715		1,100,000
100216393	SANDUSKY	OH		06/20/2025	7.875	152,160		195,000
100216394	HUNTINGTON PARK	CA		06/20/2025	7.499	323,950		710,000
100216395	CLERMONT	FL		06/20/2025	6.375	343,086		535,000
100216397	ORLAND PARK	IL		06/20/2025	6.999	225,993		305,000
100216398	SAVANNAH	GA		06/20/2025	7.125	140,262		200,000
100216399	DESOTO	TX		06/20/2025	7.999	416,624		471,000
100216400	ORANGE	CA		06/20/2025	9.250	1,271,262		1,350,000
100216402	LOS ANGELES	CA		06/20/2025	7.999	752,753		1,375,000
100216403	MATTAPAN	MA		06/20/2025	7.625	461,234		880,000
100216405	SANTA MARIA	CA		06/20/2025	7.250	503,160		670,000
100216407	IRVINE	CA		06/20/2025	7.499	851,855		970,000
100216408	SCOTTSDALE	AZ		06/20/2025	6.499	1,126,634		1,610,000
100216409	SAINT LOUIS	MO		06/20/2025	7.499	327,570		396,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216410	LOS ANGELES	CA		06/20/2025	7.499	595,176		720,000
100216411	KEIZER	OR		06/20/2025	6.625	322,955		442,000
100216412	ESCONDIDO	CA		06/20/2025	7.499	828,001		1,120,000
100216413	WEST RICHLAND	WA		06/20/2025	7.125	292,113		383,000
100216414	BEE CAVE	TX		06/20/2025	6.625	1,099,225		1,380,000
100216415	SURPRISE	AZ		06/20/2025	7.125	389,234		470,000
100216416	GLENCOE	CA		06/20/2025	6.750	205,213		335,000
100216417	MARCO ISLAND	FL		06/20/2025	6.999	646,182		1,035,000
100216418	BRADENTON	FL		06/20/2025	8.125	1,195,148		1,300,000
100216419	GREENSBORO	NC		06/20/2025	6.875	221,115		272,500
100216420	SALINAS	CA		06/20/2025	7.999	697,836		865,000
100216421	FEEDING HILLS	MA		06/20/2025	6.999	791,711		996,000
100216422	ELLICOTT CITY	MD		06/20/2025	6.999	689,376		1,000,000
100216423	PAYSON	AZ		06/20/2025	6.999	658,934		870,000
100216424	PINE	AZ		06/20/2025	8.250	802,714		1,327,000
100216425	ROSEVILLE	CA		06/20/2025	6.999	534,959		676,000
100216426	GILROY	CA		06/20/2025	6.875	986,301		1,210,000
100216427	EMERYVILLE	CA		06/20/2025	7.499	302,189		385,000
100216428	TEMECULA	CA		06/20/2025	6.999	356,514		660,000
100216429	PHOENIX	AZ		06/20/2025	7.750	652,222		1,105,000
100216430	FINKSBURG	MD		06/20/2025	6.625	201,230		452,000
100216431	COSTA MESA	CA		06/20/2025	7.499	2,257,885		2,700,000
100216432	GAINESVILLE	VA		06/20/2025	6.625	299,733		595,000
100216433	OCALA	FL		06/20/2025	6.999	189,756		232,000
100216434	POMPANO BEACH	FL		06/20/2025	6.999	523,861		735,000
100216435	LOS ANGELES	CA		06/20/2025	7.750	629,282		750,000
100216436	TENNILLE	GA		06/20/2025	7.625	360,759		440,000
100216437	BASS LAKE	CA		06/20/2025	7.750	1,429,806		1,706,000
100216438	SKOKIE	IL		06/20/2025	6.999	1,140,022		1,400,000
100216439	BOCA RATON	FL		06/20/2025	8.750	478,013		607,000
100216440	LYNDEN	WA		06/20/2025	7.625	577,500		710,000
100216441	CAREY	ID		06/20/2025	6.999	436,458		521,000
100216442	ODESSA	TX		06/20/2025	8.999	255,150		270,000
100216443	PALMDALE	CA		06/20/2025	6.999	301,246		365,000
100216444	ADELANTO	CA		06/20/2025	8.875	251,685		291,000
100216445	BIG BEAR LAKE	CA		06/20/2025	6.750	1,794,171		2,718,000
100216446	NEWINGTON	CT		06/20/2025	8.499	425,250		450,000
100216447	SAN DIEGO	CA		06/20/2025	7.999	1,302,000		1,700,000
100216448	HILLSBOROUGH	NC		06/20/2025	6.375	1,204,635		1,553,000
100216449	MIAMI	FL		06/20/2025	7.750	486,103		575,000
100216450	INDIO	CA		06/20/2025	6.750	202,176		400,000
100216451	HYATTSVILLE	MD		06/20/2025	7.999	276,413		405,000
100216452	KISSIMMEE	FL		06/20/2025	7.499	312,136		390,000
100216453	PEMBROKE PINES	FL		06/20/2025	6.999	406,959		515,000
100216454	CERRITOS	CA		06/20/2025	6.875	834,936		1,180,000
100216455	THOUSAND OAKS	CA		06/20/2025	7.375	1,061,932		1,670,000
100216456	MORENO VALLEY	CA		06/20/2025	7.499	552,564		778,000
100216457	PARAMOUNT	CA		06/20/2025	6.625	363,538		510,000
100216458	DOWNEY	CA		06/20/2025	7.625	1,378,771		1,565,000
100216459	LAKE STEVENS	WA		06/20/2025	7.250	1,165,098		1,730,000
100216460	DOWNEY	CA		06/20/2025	6.875	449,802		840,000
100216461	PORTLAND	OR		06/20/2025	7.750	236,775		468,000
100216462	GRAND RAPIDS	MI		06/20/2025	7.250	184,822		215,000
100216463	ROWLETT	TX		06/20/2025	6.499	417,103		545,000
100216464	SEDONA	AZ		06/20/2025	6.499	320,850		1,175,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216465	MURRIETA	CA		06/20/2025	7.499	1,128,750		2,050,000
100216466	HANOVER	NH		06/20/2025	6.625	293,309		600,000
100216467	CHAPEL HILL	NC		06/20/2025	6.375	1,142,198		1,425,000
100216468	PLAYA DEL REY	CA		06/20/2025	6.999	643,280		785,000
100216470	LONG BEACH	CA		06/20/2025	6.875	412,767		1,140,000
100216471	HUNTINGTON BEACH	CA		06/20/2025	6.999	884,576		1,440,000
100216472	MIAMI	FL		06/20/2025	7.875	604,260		780,000
100216473	RENO	NV		06/20/2025	7.125	347,967		539,000
100216474	LAKE HAVASU CITY	AZ		06/23/2025	7.500	783,187		1,005,000
100216475	DENVER	CO		06/23/2025	7.250	572,335		835,000
100216476	LAKE GENEVA	WI		06/23/2025	6.990	370,814		520,000
100216477	EUGENE	OR		06/23/2025	7.490	243,344		340,000
100216478	ISLAND PARK	ID		06/23/2025	6.750	357,416		860,000
100216479	DELANO	MN		06/23/2025	7.375	246,574		335,000
100216480	BONITA SPRINGS	FL		06/23/2025	6.624	335,990		510,000
100216481	CYPRESS	TX		06/23/2025	6.990	308,826		442,000
100216482	NAPLES	FL		06/23/2025	6.124	377,235		550,000
100216483	ORLANDO	FL		06/23/2025	6.750	324,834		465,000
100216484	SNELLVILLE	GA		06/23/2025	6.990	288,684		407,000
100216485	SHAVER LAKE	CA		06/23/2025	6.990	421,045		585,000
100216486	MEGGETT	SC		06/23/2025	6.375	721,895		1,050,000
100216487	SOUTH LAKE TAHOE	CA		06/23/2025	6.750	563,613		835,000
100216488	METAIRIE	LA		06/23/2025	7.625	491,000		625,000
100216489	GREENEVILLE	TN		06/23/2025	7.625	411,364		525,000
100216490	LITTLE RIVER	SC		06/23/2025	7.250	303,931		425,000
100216491	COSTA MESA	CA		06/23/2025	6.750	757,441		1,425,000
100216492	MOORESVILLE	NC		06/23/2025	7.375	287,108		375,000
100216493	CLINTON	CT		06/23/2025	7.500	617,714		823,000
100216494	POTTSTOWN	PA		06/23/2025	7.375	382,988		525,000
100216495	SHREVEPORT	LA		06/23/2025	6.875	225,167		319,000
100216496	COLUMBIANA	AL		06/23/2025	7.625	790,721		1,050,000
100216497	LAS VEGAS	NV		06/23/2025	7.375	408,043		560,000
100216498	PRESCOTT VALLEY	AZ		06/23/2025	7.625	633,070		788,000
100216499	EUGENE	OR		06/23/2025	7.625	298,070		380,000
100216500	WESTMONT	IL		06/23/2025	6.990	449,732		648,000
100216501	LITTLE RIVER	SC		06/23/2025	7.625	360,957		488,000
100216502	GALVESTON	TX		06/23/2025	7.625	244,439		315,000
100216503	CHIPPEWA FALLS	WI		06/23/2025	7.500	474,044		633,000
100216504	MINNEAPOLIS	MN		06/23/2025	6.990	310,726		430,000
100216505	PORT SAINT JOE	FL		06/23/2025	7.875	364,839		485,000
100216506	SAN DIEGO	CA		06/23/2025	6.875	521,471		715,000
100216507	OLATHE	KS		06/23/2025	6.875	253,980		376,000
100216508	HIGHLAND	UT		06/23/2025	7.125	475,170		640,000
100216509	RICHMOND	VA		06/23/2025	7.125	518,666		657,000
100216510	HAMBURG	IA		06/23/2025	7.625	253,588		325,000
100216511	WINTER GARDEN	FL		06/23/2025	6.125	321,740		535,000
100216512	MEMPHIS	TN		06/23/2025	6.624	242,195		338,000
100216513	ATLANTA	GA		06/23/2025	6.490	317,653		475,000
100216514	SOMERS POINT	NJ		06/23/2025	7.375	259,834		357,000
100216515	SEATTLE	WA		06/23/2025	6.125	387,309		630,000
100216516	RICHMOND	TX		06/23/2025	7.125	312,913		425,000
100216517	RICHARDSON	TX		06/23/2025	7.625	429,672		540,000
100216518	SARASOTA	FL		06/23/2025	6.750	405,148		590,000
100216519	GEORGIA	VT		06/23/2025	8.125	412,317		511,000
100216520	DALLAS	TX		06/23/2025	6.750	257,075		420,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216521	EAST JORDAN	MI		06/23/2025	6.990	429,627		581,000
100216522	PARKLAND	FL		06/23/2025	6.875	332,258		455,000
100216523	SEATTLE	WA		06/23/2025	6.999	484,007		615,000
100216524	GOODYEAR	AZ		06/23/2025	7.125	266,137		385,000
100216525	BLAINE	MN		06/23/2025	7.375	384,160		510,000
100216526	SAYREVILLE	NJ		06/23/2025	6.750	260,907		375,000
100216527	FRISCO	TX		06/23/2025	7.250	345,649		437,000
100216528	LEXINGTON	NC		06/23/2025	7.875	823,446		1,060,000
100216529	SUNRISE BEACH	MO		06/23/2025	7.625	595,361		785,000
100216530	SHERMAN	TX		06/23/2025	7.375	246,612		328,000
100216531	AURORA	CO		06/23/2025	7.375	417,858		520,000
100216532	LAKE FREDERICK	VA		06/23/2025	6.624	295,595		430,000
100216533	CELINA	TX		06/23/2025	5.750	270,172		395,000
100216534	WOODLAND HILLS	CA		06/23/2025	7.125	755,814		999,000
100216535	CHANDLER	AZ		06/23/2025	7.625	414,611		515,000
100216536	ANNA	TX		06/23/2025	6.500	303,523		419,000
100216537	CLERMONT	FL		06/23/2025	7.375	245,511		310,000
100216538	EASTVALE	CA		06/23/2025	7.250	738,161		969,000
100216539	CONROE	TX		06/23/2025	6.875	517,799		695,000
100216540	ALBUQUERQUE	NM		06/23/2025	7.500	252,471		334,000
100216541	COLLEGE STATION	TX		06/23/2025	6.250	250,453		350,000
100216542	GEORGETOWN	TX		06/23/2025	7.625	270,117		335,000
100216543	HENDERSON	NV		06/23/2025	5.990	346,824		494,000
100216544	MIDLAND	TX		06/23/2025	8.125	344,227		435,000
100216545	THREE LAKES	WI		06/23/2025	7.125	309,704		412,000
100216546	URBANDALE	IA		06/23/2025	5.750	176,406		257,000
100216547	SANTA ROSA BEACH	FL		06/23/2025	5.990	227,446		305,000
100216548	WASHINGTON	DC		06/23/2025	6.990	364,079		487,000
100216549	COLLEGE STATION	TX		06/23/2025	7.500	285,607		356,000
100216550	CONWAY	SC		06/23/2025	5.750	226,302		314,000
100216551	CHICAGO	IL		06/23/2025	6.990	745,726		1,060,000
100216552	QUEEN CREEK	AZ		06/23/2025	6.750	345,952		466,000
100216553	BELLA VISTA	AR		06/23/2025	6.875	321,963		460,000
100216554	GARNER	NC		06/23/2025	5.750	324,792		527,900
100216555	CARTERSVILLE	GA		06/23/2025	7.375	289,170		378,000
100216556	LENEXA	KS		06/23/2025	7.125	458,663		604,000
100216557	CARMICHAEL	CA		06/23/2025	6.990	492,474		655,000
100216558	FARMINGTON	MO		06/23/2025	6.875	446,286		594,000
100216559	JERSEY CITY	NJ		06/23/2025	7.125	409,243		545,000
100216560	VANCOUVER	WA		06/23/2025	7.125	304,758		430,000
100216561	CANTON	GA		06/23/2025	7.250	293,038		364,000
100216562	WASHINGTON	UT		06/23/2025	5.990	287,403		420,000
100216563	POCONO LAKE	PA		06/23/2025	7.490	259,611		337,000
100216564	BEND	OR		06/23/2025	5.990	424,526		598,000
100216565	FAIRVIEW	TX		06/23/2025	6.875	317,812		454,000
100216566	RICHMOND	TX		06/23/2025	5.750	251,985		350,000
100216567	FOLLY BEACH	SC		06/23/2025	6.750	415,495		618,000
100216568	PORTLAND	OR		06/23/2025	6.625	260,446		375,000
100216569	LEXINGTON	NC		06/23/2025	5.750	256,526		350,000
100216570	BEAUFORT	NC		06/23/2025	7.490	531,143		650,000
100216571	HAMMONTON	NJ		06/23/2025	7.250	270,415		355,000
100216572	CHARLOTTE	NC		06/23/2025	7.750	462,883		562,000
100216573	TOMS RIVER	NJ		06/23/2025	7.625	311,460		380,000
100216574	AUBURN	AL		06/23/2025	6.999	306,213		405,000
100216575	SEVIERVILLE	TN		06/23/2025	7.250	434,689		535,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216576	SCOTTSDALE	AZ		06/23/2025	6.625	402,447		540,000
100216577	FORT WORTH	TX		06/23/2025	5.750	255,986		365,000
100216578	CAROLINA BEACH	NC		06/23/2025	7.250	425,571		677,000
100216579	DENTON	TX		06/23/2025	7.000	334,856		417,000
100216580	EDEN PRAIRIE	MN		06/23/2025	6.999	357,485		473,000
100216581	KERNERSVILLE	NC		06/23/2025	5.750	177,939		253,000
100216582	FOGELSVILLE	PA		06/23/2025	5.990	322,128		455,000
100216583	POYNTELLE	PA		06/23/2025	7.625	267,655		325,000
100216584	SEVIERVILLE	TN		06/23/2025	7.250	712,048		875,000
100216585	SALEM	OR		06/23/2025	5.990	370,108		526,995
100216586	CYPRESS	TX		06/23/2025	7.490	322,340		422,000
100216587	SAN MARCOS	TX		06/23/2025	6.875	250,025		330,000
100216588	KERNERSVILLE	NC		06/23/2025	5.750	178,159		253,000
100216589	CARTERSVILLE	GA		06/23/2025	5.750	297,470		422,000
100216590	LAKE ARIEL	PA		06/23/2025	7.500	357,545		440,000
100216591	WHITE CITY	OR		06/23/2025	6.990	240,190		315,000
100216592	LOMPOC	CA		06/23/2025	6.625	288,549		385,500
100216593	DURANGO	CO		06/23/2025	7.250	508,997		743,000
100216594	LANSDALE	PA		06/23/2025	6.875	235,430		310,000
100216595	LATHROP	CA		06/23/2025	6.625	482,580		690,000
100216596	MARICOPA	AZ		06/23/2025	7.625	227,955		315,000
100216597	EL CAJON	CA		06/23/2025	8.250	649,110		850,000
100216598	SALIDA	CO		06/23/2025	7.125	415,506		657,000
100216599	EGG HARBOR TOWNSHIP	NJ		06/23/2025	6.125	247,211		340,000
100216600	DAHLONEGA	GA		06/23/2025	5.750	261,702		355,000
100216601	WEST UNION	SC		06/23/2025	7.250	508,799		666,250
100216602	SPOKANE	WA		06/23/2025	7.000	239,161		350,000
100216603	PHOENIX	AZ		06/23/2025	6.624	364,913		503,000
100216604	ANTIOCH	CA		06/23/2025	7.375	597,552		780,000
100216605	MESA	AZ		06/23/2025	7.250	323,513		425,000
100216606	JULIAN	CA		06/23/2025	6.499	545,723		745,000
100216607	MOUNT LAUREL	NJ		06/23/2025	6.875	253,255		335,000
100216608	ROSEVILLE	CA		06/23/2025	7.250	526,232		690,000
100216609	LODI	CA		06/23/2025	7.500	319,556		390,000
100216610	DALLAS	TX		06/23/2025	7.125	253,714		354,000
100216611	SAINT LOUIS	MO		06/23/2025	6.625	193,114		390,000
100216612	WILMINGTON	NC		06/23/2025	7.500	339,538		415,000
100216613	HILLIARD	OH		06/23/2025	7.375	270,941		330,000
100216614	SYRACUSE	UT		06/23/2025	6.625	353,086		472,000
100216615	ANGIER	NC		06/23/2025	5.750	183,148		260,000
100216616	HOUSTON	TX		06/23/2025	6.375	261,816		335,000
100216617	NORTH LAS VEGAS	NV		06/23/2025	7.125	272,350		360,000
100216618	PULLMAN	MI		06/23/2025	6.875	273,189		385,500
100216619	VENTURA	CA		06/23/2025	6.990	1,276,516		1,700,000
100216620	NORTH LOGAN	UT		06/23/2025	7.375	574,606		703,000
100216621	POST FALLS	ID		06/23/2025	6.624	309,848		500,000
100216622	WINCHESTER	NH		06/23/2025	7.250	269,231		330,000
100216623	DURANGO	CO		06/23/2025	6.875	510,419		680,000
100216624	CHANDLER	AZ		06/23/2025	7.625	491,476		599,000
100216625	LAWNDALE	CA		06/23/2025	7.125	835,904		1,100,000
100216626	CHIPPEWA FALLS	WI		06/23/2025	7.000	245,474		345,000
100216627	CASA GRANDE	AZ		06/23/2025	7.000	317,666		394,000
100216628	SUTHERLIN	OR		06/23/2025	6.990	362,710		505,000
100216629	STATESBORO	GA		06/23/2025	7.125	235,499		312,000
100216630	RENTON	WA		06/23/2025	6.500	655,419		1,100,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216631	PLAINFIELD	IL		06/23/2025	6.875	258,264		340,000
100216632	COMPTON	CA		06/23/2025	6.750	982,540		1,400,000
100216633	MESQUITE	TX		06/23/2025	7.000	322,368		425,000
100216634	PITTSFIELD	MA		06/23/2025	7.375	281,899		365,000
100216635	SYLVA	NC		06/23/2025	7.375	209,921		278,000
100216636	DARIEN	IL		06/23/2025	7.125	193,137		265,000
100216637	ASHLAND	MA		06/23/2025	7.125	257,866		338,000
100216638	STEPHENS CITY	VA		06/23/2025	7.490	255,160		320,000
100216639	LEHIGH ACRES	FL		06/23/2025	6.875	427,630		565,000
100216640	GRAY	ME		06/23/2025	7.500	534,699		650,000
100216641	COLD SPRINGS	CA		06/23/2025	7.375	333,707		432,000
100216642	WOODBRIDGE	NJ		06/23/2025	7.250	261,767		370,000
100216643	SAN ANTONIO	TX		06/23/2025	7.500	508,521		620,000
100216644	DACONO	CO		06/23/2025	6.499	378,784		545,000
100216645	ESTES PARK	CO		06/23/2025	7.125	359,192		470,000
100216646	NASHVILLE	TN		06/23/2025	6.750	282,074		375,000
100216647	TAMPA	FL		06/23/2025	7.125	251,652		310,000
100216648	FORT WORTH	TX		06/23/2025	6.875	261,936		348,000
100216649	MUNDS PARK	AZ		06/23/2025	7.375	634,746		775,000
100216650	GARLAND	TX		06/23/2025	7.375	479,913		625,000
100216651	LAHAINA	HI		06/23/2025	7.375	666,656		875,000
100216652	PILOT POINT	TX		06/23/2025	7.375	755,192		930,000
100216653	MCCAYSVILLE	GA		06/23/2025	6.999	696,767		920,000
100216654	KIRKLAND	WA		06/23/2025	6.625	768,090		1,026,000
100216655	CUMMING	GA		06/23/2025	6.999	296,818		390,000
100216656	HIALEAH	FL		06/23/2025	7.375	566,057		700,000
100216657	PEACHTREE CORNERS	GA		06/23/2025	7.125	614,795		870,000
100216658	LAWRENCEVILLE	GA		06/23/2025	7.125	297,400		420,000
100216659	INDIAN HEAD PARK	IL		06/23/2025	6.875	247,019		375,000
100216660	SANTA ROSA	CA		06/23/2025	6.990	891,973		1,250,000
100216661	CHARLOTTE	NC		06/23/2025	7.250	428,060		525,000
100216662	TYBEE ISLAND	GA		06/23/2025	7.625	317,648		410,000
100216663	COUPEVILLE	WA		06/23/2025	6.999	718,716		950,000
100216664	LYNCHBURG	VA		06/23/2025	7.875	380,222		461,000
100216665	PUNTA GORDA	FL		06/23/2025	8.125	249,893		305,000
100216666	WHITE STONE	VA		06/23/2025	7.375	507,982		620,000
100216667	OSCODA	MI		06/23/2025	7.250	266,619		346,000
100216668	LARGO	FL		06/23/2025	5.990	303,097		425,000
100216669	ROSELLE	NJ		06/23/2025	7.625	391,781		475,000
100216670	MONROE	NC		06/23/2025	6.250	326,642		420,000
100216671	CINCINNATI	OH		06/23/2025	7.250	336,346		440,000
100216672	CARY	NC		06/23/2025	6.875	300,695		411,500
100216673	KYLE	TX		06/23/2025	5.990	284,726		385,000
100216674	RANCHO SANTA MARGARITA	CA		06/23/2025	7.125	642,575		989,000
100216675	SAN DIEGO	CA		06/23/2025	7.490	336,539		450,000
100216676	KEARNY	NJ		06/23/2025	6.999	506,598		799,000
100216677	ARVADA	CO		06/23/2025	6.250	403,330		650,000
100216678	ORLANDO	FL		06/23/2025	6.875	379,279		528,000
100216679	ESPANOLA	NM		06/23/2025	8.125	430,551		570,000
100216680	BRENHAM	TX		06/23/2025	7.500	475,575		597,000
100216681	ATTLEBORO	MA		06/23/2025	6.624	394,626		585,000
100216682	HAYWARD	CA		06/23/2025	7.249	675,666		925,000
100216683	MORENO VALLEY	CA		06/23/2025	6.875	372,265		625,000
100216684	ATLANTA	GA		06/23/2025	6.999	183,422		235,000
100216685	FAIRHOPE	AL		06/23/2025	7.625	256,534		335,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216686	AUSTIN	TX		06/23/2025	6.875	418,712		650,000
100216687	KIHEI	HI		06/23/2025	6.750	978,103		1,550,000
100216688	LAWRENCE	KS		06/23/2025	7.500	263,581		320,000
100216689	SIOUX FALLS	SD		06/23/2025	7.250	236,051		309,000
100216690	HOLLY RIDGE	NC		06/23/2025	6.990	229,993		285,000
100216691	RAPID CITY	SD		06/23/2025	7.375	251,909		341,000
100216692	CAMDENTON	MO		06/23/2025	7.625	312,969		405,000
100216693	STATE COLLEGE	PA		06/23/2025	7.490	310,766		380,000
100216694	WOODSTOCK	GA		06/23/2025	6.750	268,343		343,000
100216695	ROSELLE PARK	NJ		06/23/2025	6.875	577,737		810,000
100216696	SUMMERVILLE	SC		06/23/2025	6.999	385,564		510,000
100216697	SUNRISE BEACH	MO		06/23/2025	6.990	368,497		510,000
100216698	CLAYTON	NC		06/23/2025	7.250	403,091		500,000
100216699	FREDERICA	DE		06/23/2025	7.125	319,366		420,000
100216700	SEVIERVILLE	TN		06/23/2025	7.750	495,885		630,000
100216701	BOISE	ID		06/23/2025	6.990	406,356		535,000
100216702	TEMPE	AZ		06/23/2025	7.750	449,390		545,000
100216703	LEESBURG	VA		06/23/2025	7.000	384,937		510,000
100216704	JAMAICA BEACH	TX		06/23/2025	7.375	466,312		594,500
100216705	BEECH MOUNTAIN	NC		06/23/2025	7.250	420,154		550,000
100216706	HIGDEN	AR		06/23/2025	7.125	396,727		555,000
100216707	LONGWOOD	FL		06/23/2025	6.875	321,947		465,000
100216708	PORTLAND	OR		06/23/2025	7.250	495,536		622,000
100216709	NAPLES	FL		06/23/2025	7.625	649,303		950,000
100216710	SAVANNAH	GA		06/23/2025	7.250	634,768		850,000
100216711	SANTA ROSA	CA		06/23/2025	6.875	585,584		780,000
100216712	WATERVLIET	MI		06/23/2025	7.124	253,229		365,000
100216713	GASTONIA	NC		06/23/2025	7.500	235,239		338,000
100216715	DURANGO	CO		06/23/2025	7.375	1,044,614		1,850,000
100216716	SUNNY ISLES BEACH	FL		06/23/2025	7.375	123,908		515,000
100216717	MIAMI BEACH	FL		06/23/2025	7.750	561,204		675,000
100216718	CUMMING	GA		06/23/2025	7.375	740,142		899,000
100216719	HAWTHORNE	CA		06/23/2025	7.750	1,003,233		1,210,000
100216720	BEVERLY HILLS	CA		06/23/2025	7.500	1,201,059		1,570,000
100216721	BOERNE	TX		06/23/2025	7.625	1,393,215		2,130,000
100216723	AZUSA	CA		06/23/2025	7.125	945,729		1,518,000
100216724	LAKE WORTH	FL		06/23/2025	7.000	557,152		685,000
100216726	KELSEYVILLE	CA		06/23/2025	8.000	215,343		259,000
100216727	OGDEN	UT		06/23/2025	7.125	498,196		943,000
100216728	SALEM	UT		06/23/2025	7.375	672,383		860,000
100216729	BLOOMSBURG	PA		06/23/2025	7.750	190,085		250,000
100216730	DUBLIN	CA		06/23/2025	6.875	1,504,068		1,740,000
100216731	SAN CLEMENTE	CA		06/23/2025	6.750	414,175		2,580,000
100216732	SAN FRANCISCO	CA		06/23/2025	6.875	1,542,619		1,877,000
100216733	TRUCKEE	CA		06/23/2025	7.500	616,861		900,000
100216734	STUDIO CITY	CA		06/23/2025	6.875	2,088,001		3,375,000
100216735	ENOCH	UT		06/23/2025	7.625	404,479		470,000
100216736	ENCINO	CA		06/23/2025	6.625	431,799		535,000
100216737	JUPITER	FL		06/23/2025	7.250	1,031,482		1,250,000
100216738	BUDA	TX		06/23/2025	6.250	278,790		359,000
100216739	SANTA ROSA BEACH	FL		06/23/2025	6.875	1,091,947		1,350,000
100216740	DUNCANVILLE	TX		06/23/2025	7.500	282,209		340,000
100216741	SHOREACRES	TX		06/23/2025	6.625	284,344		365,000
100216742	PHILADELPHIA	PA		06/23/2025	7.875	2,073,325		2,502,000
100216743	BASTROP	TX		06/23/2025	6.250	404,649		519,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100216744	KISSIMMEE	FL		06/23/2025	7.250	320,428		393,000
100216745	EAGLE PASS	TX		06/23/2025	7.125	279,421		342,000
100216746	MANSFIELD	TX		06/23/2025	6.875	413,463		514,000
100216747	SWEDESBORO	NJ		06/23/2025	6.500	371,188		770,000
100216748	INKSTER	MI		06/23/2025	9.250	101,787		165,000
100216749	NORTH HAVEN	CT		06/25/2025	8.249	343,437		438,000
100216750	MALIBU	CA		06/25/2025	8.500	5,215,875		7,400,000
100216751	JERSEY CITY	NJ		06/25/2025	7.249	448,365		618,000
100216752	ROHNERT PARK	CA		06/25/2025	7.000	327,974		672,000
100216753	BOYNTON BEACH	FL		06/25/2025	7.624	246,819		300,000
100216754	LOS ANGELES	CA		06/25/2025	7.250	1,475,038		1,800,000
100216755	HOMESTEAD	FL		06/25/2025	7.250	337,906		422,000
100216756	FAYETTEVILLE	NC		06/25/2025	7.499	168,759		233,000
100216757	BROOKHAVEN	PA		06/25/2025	7.749	157,359		385,000
100216758	DALLAS	TX		06/25/2025	6.875	1,403,136		2,075,000
100216759	LEHIGH ACRES	FL		06/25/2025	7.500	224,930		300,000
100216760	CARROLLTON	TX		06/25/2025	7.500	217,368		320,000
100216761	CARROLLTON	TX		06/25/2025	7.375	207,017		300,000
100218122	WHEATON	IL		07/22/2025	7.875	205,144		245,000
100218124	BOUNTIFUL	UT		07/22/2025	7.375	1,655,977		2,225,000
100218125	POWAY	CA		07/22/2025	7.500	1,864,622		2,400,000
100218126	MARYSVILLE	CA		07/22/2025	7.625	227,928		275,000
100218129	HENDERSON	NV		07/22/2025	7.375	1,049,794		1,225,000
100218131	SUMMIT	NJ		07/22/2025	7.250	759,364		1,000,000
100218132	CEDAR HILLS	UT		07/22/2025	6.750	1,209,354		1,500,000
100218133	MOUNT DORA	FL		07/22/2025	7.250	269,265		398,000
100218134	FORT LAUDERDALE	FL		07/22/2025	6.875	2,032,719		2,875,000
100218135	BROOKFIELD	WI		07/22/2025	6.875	257,365		510,000
100218136	SACRAMENTO	CA		07/22/2025	7.250	155,583		275,000
100218138	THOUSAND OAKS	CA		07/22/2025	7.875	1,024,402		1,225,000
100218140	TEMECULA	CA		07/22/2025	7.375	1,143,518		1,387,000
100218141	SAINT GEORGE	UT		07/22/2025	7.000	2,226,348		3,063,000
100218142	FRESNO	CA		07/22/2025	7.375	211,925		295,000
100218145	CONROE	TX		07/22/2025	7.125	319,884		615,000
100218147	FILLMORE	CA		07/22/2025	6.750	259,909		463,000
100218148	ARCADIA	FL		07/22/2025	7.375	533,400		700,000
100218153	KINGWOOD	TX		07/22/2025	8.000	268,800		327,000
100218154	ARVADA	CO		07/22/2025	7.500	392,813		635,000
100218156	LAS VEGAS	NV		07/22/2025	7.125	1,183,569		3,250,000
100218157	SALEM	OR		07/22/2025	7.500	255,294		330,000
100218158	MCKINNEY	TX		07/22/2025	7.375	296,494		355,000
100218160	CONROE	TX		07/22/2025	7.750	547,853		690,000
100218162	DALLAS	TX		07/22/2025	7.750	527,286		660,000
100218163	REDONDO BEACH	CA		07/22/2025	7.375	1,480,027		1,789,000
100218164	TOPANGA	CA		07/22/2025	7.750	1,412,409		1,690,000
100218165	LAS VEGAS	NV		07/22/2025	7.125	1,029,327		1,300,000
100218167	ARVADA	CO		07/22/2025	8.000	571,200		690,000
100218168	AUSTIN	TX		07/22/2025	7.375	344,573		485,000
100218169	OJAI	CA		07/22/2025	8.125	1,000,128		1,125,000
100218170	SHERWOOD FOREST	CA		07/22/2025	7.125	1,026,059		1,450,000
100218171	DANA POINT	CA		07/22/2025	7.250	1,312,533		1,950,000
100218173	DANA POINT	CA		07/22/2025	7.250	1,511,555		1,950,000
100218174	WEST	TX		07/22/2025	7.875	205,800		270,000
100218175	STONE MOUNTAIN	GA		07/22/2025	7.500	1,950,950		2,906,000
100218176	PHOENIX	AZ		07/22/2025	6.750	337,865		490,100

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218177	VACAVILLE	CA		07/22/2025	7.250	315,292		470,000
100218178	YELM	WA		07/22/2025	7.750	105,000		440,000
100218179	SAN PEDRO	CA		07/22/2025	7.375	736,110		885,000
100218181	LAKE WORTH	FL		07/22/2025	7.375	197,001		500,000
100218183	TACOMA	WA		07/22/2025	7.875	1,323,936		1,850,000
100218185	MISSION VIEJO	CA		06/26/2025	7.250	974,022		1,475,000
100218186	SCHAUMBURG	IL		06/26/2025	7.625	241,500		470,000
100218187	BAYONNE	NJ		06/26/2025	7.500	628,050		945,000
100218188	WASHINGTON	DC		06/26/2025	7.625	156,910		255,000
100218190	MASON	OH		06/26/2025	7.250	533,253		805,000
100218191	EL PASO	TX		06/26/2025	7.875	240,893		290,000
100218192	ANCHORAGE	AK		06/26/2025	7.875	387,613		500,000
100218193	AUSTIN	TX		06/26/2025	7.500	424,618		545,000
100218194	NICEVILLE	FL		06/26/2025	7.250	1,233,195		1,500,000
100218195	LAHAINA	HI		06/26/2025	7.625	721,890		995,000
100218197	VISTA	CA		06/26/2025	7.375	337,253		520,000
100218198	CHICAGO	IL		06/26/2025	7.375	364,683		445,000
100218199	LEANDER	TX		06/26/2025	8.125	910,525		1,235,000
100218200	LOS ANGELES (WOODLAND HILLS AR	CA		06/26/2025	7.375	750,538		930,000
100218201	MELBOURNE	FL		06/26/2025	7.250	304,653		535,000
100218203	EL CAJON	CA		06/26/2025	7.625	646,321		750,000
100218204	WYNCOTE	PA		06/26/2025	7.375	260,401		325,000
100218205	NORRISTOWN	PA		06/26/2025	7.875	151,434		195,000
100218208	GRAND PRAIRIE	TX		06/26/2025	7.500	136,339		430,000
100218209	VACAVILLE	CA		06/26/2025	7.875	1,036,711		1,300,000
100218210	PLANT CITY	FL		06/26/2025	6.875	195,010		305,000
100218211	INGLEWOOD	CA		06/26/2025	7.500	775,570		944,000
100218212	CHICAGO	IL		06/26/2025	7.750	111,697		145,000
100218213	COMMERCE	GA		06/26/2025	7.250	175,696		298,000
100218214	WEATHERFORD	TX		06/26/2025	7.625	346,500		595,000
100218215	CARLSBAD	CA		06/26/2025	7.375	1,165,908		1,542,000
100218216	COMMERCE	GA		06/26/2025	7.250	207,670		335,000
100218217	PHOENIX	AZ		06/26/2025	7.250	1,077,220		1,590,000
100218218	FAIR OAKS	CA		06/26/2025	7.500	279,896		425,000
100218219	SAN ANTONIO	TX		06/26/2025	7.750	158,487		205,000
100218220	ROSENBERG	TX		06/26/2025	7.250	395,971		495,000
100218221	SARATOGA SPRINGS	UT		06/26/2025	6.750	271,538		390,000
100218222	FRESNO	CA		06/26/2025	7.375	270,856		350,000
100218223	UNION CITY	NJ		06/26/2025	7.250	358,211		445,000
100218224	ANAHEIM	CA		06/26/2025	7.875	887,250		1,175,000
100218225	BOCA RATON	FL		06/26/2025	7.375	259,682		408,000
100218226	HENDERSON	NV		06/26/2025	8.750	232,050		260,000
100218227	ELIZABETH	NJ		06/26/2025	7.375	515,488		807,000
100218228	COLORADO SPRINGS	CO		06/26/2025	7.375	700,365		850,000
100218230	GARDENA	CA		06/26/2025	7.375	395,619		559,000
100218231	ALPINE	UT		06/26/2025	7.250	636,697		787,000
100218233	LOS ANGELES	CA		06/26/2025	7.625	2,615,900		5,150,000
100218234	LOS ANGELES	CA		06/26/2025	8.125	2,092,966		2,800,000
100218235	LOS GATOS	CA		06/26/2025	7.250	1,719,657		2,227,500
100218236	ABILENE	TX		06/26/2025	7.500	116,095		152,000
100218237	ORLANDO	FL		06/26/2025	7.125	119,611		160,000
100218239	PHILADELPHIA	PA		06/26/2025	7.875	202,838		280,000
100218242	PUEBLO	CO		06/26/2025	7.875	172,272		230,000
100218243	YUCCA VALLEY	CA		06/26/2025	7.875	337,267		650,000
100218244	CROWLEY	TX		06/26/2025	6.750	193,766		282,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218245	ASHEVILLE	NC		06/26/2025	7.500	265,713		360,000
100218246	CUTLER BAY	FL		06/26/2025	6.625	205,452		285,000
100218247	TITUSVILLE	FL		06/26/2025	7.125	321,167		800,000
100218248	MARIETTA	GA		06/26/2025	7.125	238,959		396,000
100218249	BIRMINGHAM	AL		06/26/2025	6.750	249,799		366,000
100218251	MIAMI	FL		06/26/2025	8.125	152,050		566,000
100218252	PHOENIX	AZ		06/26/2025	7.875	251,733		352,000
100218253	BOYNTON BEACH	FL		06/26/2025	6.875	280,891		400,000
100218255	NORTH HOLLYWOOD	CA		06/26/2025	9.500	1,208,049		1,380,000
100218256	MIAMI	FL		06/26/2025	6.750	981,213		2,320,000
100218257	JARRELL	TX		06/26/2025	7.875	326,792		460,000
100218259	CARROLLTON	TX		06/26/2025	7.500	322,598		450,000
100218260	LAKE ARROWHEAD	CA		06/26/2025	9.999	1,063,113		1,200,000
100218261	RIVERSIDE	CA		06/26/2025	6.500	471,875		715,000
100218262	ANAHEIM	CA		06/26/2025	7.500	631,261		975,000
100218263	LAUREL	NY		06/26/2025	8.125	157,293		650,000
100218264	FAIRFAX STATION	VA		06/26/2025	7.625	2,269,963		3,200,000
100218265	CELINA	TX		06/26/2025	6.875	244,533		618,185
100218266	TOPANGA	CA		06/26/2025	7.500	858,988		1,209,000
100218267	ANAHEIM	CA		06/26/2025	6.999	772,187		950,000
100218268	PENSACOLA	FL		06/26/2025	7.500	499,369		735,000
100218269	HOUSTON	TX		06/26/2025	7.125	1,516,422		2,250,000
100218270	LAKE GENEVA	WI		06/26/2025	7.125	1,064,604		1,400,000
100218271	PALM DESERT	CA		06/26/2025	7.625	1,157,706		1,400,000
100218272	CARSON CITY	NV		06/26/2025	7.375	320,725		520,000
100218273	CHERRY LOG	GA		06/26/2025	7.500	441,231		532,181
100218274	SCOTTSDALE	AZ		06/26/2025	6.875	607,894		1,150,000
100218275	KURE BEACH	NC		06/26/2025	6.750	272,377		560,000
100218276	CHICAGO	IL		06/26/2025	7.375	940,806		1,150,000
100218277	CAROLINA BEACH	NC		06/26/2025	7.250	996,298		1,500,000
100218278	WHITEFISH	MT		06/26/2025	6.875	2,017,946		3,000,000
100218279	HENDERSONVILLE	TN		06/26/2025	7.375	1,083,943		1,320,890
100218280	FAYETTEVILLE	AR		06/26/2025	6.750	1,502,642		2,568,000
100218281	KIRKLAND	WA		06/26/2025	7.750	2,741,217		3,850,000
100218282	WYNNE	AR		06/26/2025	6.625	98,022		160,000
100218283	GOLDEN	CO		06/26/2025	7.625	1,268,846		1,525,000
100218284	WARRENTON	VA		06/26/2025	8.750	1,863,441		2,241,685
100218285	PUYALLUP	WA		06/26/2025	7.375	632,985		769,000
100218286	FERNANDINA BEACH	FL		06/26/2025	7.625	488,566		632,500
100218287	DALLAS	TX		06/26/2025	7.625	736,287		900,000
100218289	ROCKAWAY	NJ		06/26/2025	7.625	241,149		480,000
100218291	TACOMA	WA		06/26/2025	7.250	412,236		624,000
100218292	TRENTON	NJ		06/26/2025	7.250	176,937		235,000
100218293	EWING	NJ		06/26/2025	7.999	249,699		404,000
100218294	UNITED KINGDOM	GBR		06/26/2025	5.600	166,445		160,000
100218295	UNITED KINGDOM	GBR		06/26/2025	7.390	1,425,821		1,440,000
100218296	UNITED KINGDOM	GBR		06/26/2025	5.600	144,531		160,000
100218297	UNITED KINGDOM	GBR		06/26/2025	5.600	140,438		135,000
100218298	UNITED KINGDOM	GBR		06/26/2025	5.600	145,639		140,000
100218299	UNITED KINGDOM	GBR		06/26/2025	5.600	140,438		135,000
100218300	UNITED KINGDOM	GBR		06/26/2025	5.600	207,362		240,000
100218301	UNITED KINGDOM	GBR		06/26/2025	5.600	156,042		160,000
100218302	UNITED KINGDOM	GBR		06/26/2025	5.600	202,854		195,000
100218303	UNITED KINGDOM	GBR		06/26/2025	6.190	138,704		180,000
100218304	UNITED KINGDOM	GBR		06/26/2025	5.650	114,431		110,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218305	UNITED KINGDOM	GBR		06/26/2025	5.650	156,042		150,000
100218306	UNITED KINGDOM	GBR		06/26/2025	5.650	171,646		165,000
100218307	UNITED KINGDOM	GBR		06/26/2025	5.650	208,056		280,000
100218308	UNITED KINGDOM	GBR		06/26/2025	5.750	208,056		200,000
100218309	UNITED KINGDOM	GBR		06/26/2025	6.290	93,625		90,000
100218310	UNITED KINGDOM	GBR		06/26/2025	7.140	424,351		445,000
100218311	UNITED KINGDOM	GBR		06/26/2025	5.650	174,059		180,000
100218312	UNITED KINGDOM	GBR		06/26/2025	5.650	191,827		191,400
100218313	UNITED KINGDOM	GBR		06/26/2025	5.650	69,352		155,000
100218314	UNITED KINGDOM	GBR		06/26/2025	5.600	112,350		190,000
100218315	UNITED KINGDOM	GBR		06/26/2025	6.440	115,564		110,000
100218316	UNITED KINGDOM	GBR		06/26/2025	7.340	336,652		340,000
100218317	UNITED KINGDOM	GBR		06/26/2025	5.650	166,445		160,000
100218318	UNITED KINGDOM	GBR		06/26/2025	5.650	124,833		120,000
100218319	UNITED KINGDOM	GBR		06/26/2025	5.650	88,424		85,000
100218320	UNITED KINGDOM	GBR		06/26/2025	5.650	110,963		130,000
100218321	UNITED KINGDOM	GBR		06/26/2025	5.650	261,089		265,000
100218322	UNITED KINGDOM	GBR		06/26/2025	5.650	208,056		200,000
100218323	UNITED KINGDOM	GBR		06/26/2025	5.650	93,625		90,000
100218324	UNITED KINGDOM	GBR		06/26/2025	5.600	76,981		92,500
100218325	UNITED KINGDOM	GBR		06/26/2025	5.650	130,035		125,000
100218326	UNITED KINGDOM	GBR		06/26/2025	5.650	124,833		120,000
100218327	UNITED KINGDOM	GBR		06/26/2025	5.650	140,438		135,000
100218328	UNITED KINGDOM	GBR		06/26/2025	6.190	83,222		120,000
100218329	UNITED KINGDOM	GBR		06/26/2025	5.650	145,639		140,000
100218330	UNITED KINGDOM	GBR		06/26/2025	5.600	242,732		340,000
100218331	UNITED KINGDOM	GBR		06/26/2025	5.650	107,149		103,000
100218332	UNITED KINGDOM	GBR		06/26/2025	5.650	130,544		130,000
100218333	UNITED KINGDOM	GBR		06/26/2025	5.650	176,847		170,000
100218334	UNITED KINGDOM	GBR		06/26/2025	7.340	355,564		360,000
100218335	UNITED KINGDOM	GBR		06/26/2025	6.490	94,145		90,500
100218336	AMSTERDAM	NLD		06/26/2025	5.000	359,927		360,747
100218337	LEEUWARDEN	NLD		06/26/2025	5.100	17,557		21,364
100218339	IJMUIDEN	NLD		06/26/2025	5.950	127,584		136,250
100218340	IJMUIDEN	NLD		06/26/2025	5.950	22,239		23,750
100218341	EMMEN	NLD		06/26/2025	5.300	44,730		47,575
100218342	EMMEN	NLD		06/26/2025	5.300	12,875		13,694
100218345	LEIDEN	NLD		06/26/2025	3.250	173,993		198,199
100218346	LEIDEN	NLD		06/26/2025	5.200	63,032		71,801
100218347	HAARLEM	NLD		06/26/2025	5.400	43,894		50,000
100218348	NIJMEGEN	NLD		06/26/2025	4.800	702,297		875,000
100218349	GRONINGEN	NLD		06/26/2025	5.350	234,099		380,000
100218350	S-GRAVENHAGE	NLD		06/26/2025	4.650	2,089,332		3,208,000
100218351	WORMERVEER	NLD		06/26/2025	4.950	146,312		248,400
100218352	EINDHOVEN	NLD		06/26/2025	5.950	1,801,320		2,215,000
100218353	S-GRAVENHAGE	NLD		06/26/2025	4.810	487,218		555,000
100218354	MIDDELBURG	NLD		06/26/2025	5.300	100,955		107,813
100218355	MIDDELBURG	NLD		06/26/2025	5.300	6,730		7,188
100218356	OLDENZAAL	NLD		06/26/2025	5.050	368,706		393,750
100218357	OLDENZAAL	NLD		06/26/2025	5.050	24,580		26,250
100218358	WEESP	NLD		06/26/2025	4.800	163,869		220,000
100218359	AMSTERDAM	NLD		06/26/2025	4.800	1,157,625		1,581,700
100218360	ARNHEM	NLD		06/26/2025	4.950	298,476		318,750
100218361	ARNHEM	NLD		06/26/2025	4.950	19,898		21,250
100218362	HENGELO	NLD		06/26/2025	5.250	585,247		800,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218363	ROTTERDAM	NLD		06/26/2025	4.800	1,992,766		2,270,000
100218364	GRONINGEN	NLD		06/26/2025	4.900	160,568		236,000
100218365	TILBURG	NLD		06/26/2025	4.850	163,869		197,734
100218366	TILBURG	NLD		06/26/2025	4.850	259,616		313,266
100218367	DRUTEN	NLD		06/26/2025	4.850	884,894		1,065,731
100218368	HAARLEM	NLD		06/26/2025	4.950	1,693,939		2,412,000
100218369	UTRECHT	NLD		06/26/2025	5.000	266,287		350,000
100218370	UTRECHT	NLD		06/26/2025	5.050	434,253		530,000
100218371	UTRECHT	NLD		06/26/2025	5.050	351,148		400,000
100218372	EINDHOVEN	NLD		06/26/2025	4.260	77,545		82,813
100218373	EINDHOVEN	NLD		06/26/2025	4.260	1,163,179		1,242,188
100218374	VEGHEL	NLD		06/26/2025	5.000	351,148		561,600
100218375	HEERLEN	NLD		06/26/2025	4.950	1,040,277		1,110,938
100218376	HEERLEN	NLD		06/26/2025	4.950	83,398		89,063
100218377	ROTTERDAM	NLD		06/26/2025	4.900	18,143		19,375
100218378	ROTTERDAM	NLD		06/26/2025	4.900	272,140		290,625
100218379	DEN HAAG	NLD		06/26/2025	4.800	1,000,773		1,483,000
100218380	ROTTERDAM	NLD		06/26/2025	5.050	662,792		755,000
100218381	HILVERSUM	NLD		06/26/2025	5.100	468,198		812,002
100218382	S-GRAVENHAGE	NLD		06/26/2025	5.150	399,431		426,563
100218383	S-GRAVENHAGE	NLD		06/26/2025	5.150	26,629		28,438
100218384	S-GRAVENHAGE	NLD		06/26/2025	4.900	610,120		651,563
100218385	S-GRAVENHAGE	NLD		06/26/2025	4.900	40,675		43,438
100218386	STADSKANAAL	NLD		06/26/2025	4.900	269,945		288,295
100218387	STADSKANAAL	NLD		06/26/2025	4.900	17,996		19,220
100218388	BEESEL	NLD		06/26/2025	4.900	292,624		333,333
100218389	BEESEL	NLD		06/26/2025	4.900	339,443		386,667
100218390	BODEGRAVEN	NLD		06/26/2025	4.800	460,882		560,000
100218391	ARNHEM	NLD		06/26/2025	4.750	87,787		176,111
100218392	ARNHEM	NLD		06/26/2025	4.750	70,230		140,889
100218393	ENSCHEDE	NLD		06/26/2025	4.950	1,814,266		2,315,000
100218394	ENSCHEDE	NLD		06/26/2025	4.950	1,303,638		1,485,000
100218395	TILBURG	NLD		06/26/2025	4.900	376,899		402,500
100218396	TILBURG	NLD		06/26/2025	4.900	25,751		27,500
100218397	ARNHEM	NLD		06/26/2025	4.800	115,879		132,000
100218398	S-GRAVENHAGE	NLD		06/26/2025	4.900	978,826		1,087,500
100218399	S-GRAVENHAGE	NLD		06/26/2025	4.900	65,255		72,500
100218402	AMSTERDAM	NLD		06/26/2025	4.600	1,229,019		1,400,000
100218403	BODEGRAVEN	NLD		06/26/2025	4.900	346,759		370,313
100218404	BODEGRAVEN	NLD		06/26/2025	4.900	23,117		24,688
100218405	BRUNSSUM	NLD		06/26/2025	4.800	58,525		71,429
100218406	BRUNSSUM	NLD		06/26/2025	4.800	142,215		173,571
100218407	EINDHOVEN	NLD		06/26/2025	4.800	364,316		389,063
100218408	EINDHOVEN	NLD		06/26/2025	4.800	24,288		25,938
100218409	TILBURG	NLD		06/26/2025	4.900	346,759		370,313
100218410	TILBURG	NLD		06/26/2025	4.900	23,117		24,688
100218411	LEEUWARDEN	NLD		06/26/2025	4.900	838,366		895,313
100218412	LEEUWARDEN	NLD		06/26/2025	4.900	55,891		59,688
100218413	MIDDELBURG	NLD		06/26/2025	5.250	513,554		585,000
100218414	EMMEN	NLD		06/26/2025	5.000	1,312,417		1,401,563
100218415	EMMEN	NLD		06/26/2025	5.000	87,494		93,438
100218416	DRIEBERGEN-RIJSENBURG	NLD		06/26/2025	4.950	310,181		740,000
100218417	ROTTERDAM	NLD		06/26/2025	4.750	936,395		1,250,000
100218418	AMERSFOORT	NLD		06/26/2025	4.900	316,033		337,500
100218419	AMERSFOORT	NLD		06/26/2025	4.900	21,069		22,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218420	AMERSFOORT	NLD		06/26/2025	4.750	205,422		270,000
100218421	AMSTELVEEN	NLD		06/26/2025	4.750	380,411		600,000
100218422	TILBURG	NLD		06/26/2025	5.250	222,394		340,000
100218423	ALKMAAR	NLD		06/26/2025	4.950	807,641		920,000
100218424	S-GRAVENHAGE	NLD		06/26/2025	5.400	523,913		746,000
100218425	ALMERE	NLD		06/26/2025	4.900	4,158,181		5,140,000
100218426	ENSCHEDE	NLD		06/26/2025	4.850	523,211		626,250
100218427	AMSTERDAM	NLD		06/26/2025	5.600	3,221,200		4,250,000
100218428	GRONINGEN	NLD		06/26/2025	4.900	491,608		536,007
100218429	GRONINGEN	NLD		06/26/2025	4.900	22,005		23,993
100218430	ROTTERDAM	NLD		06/26/2025	4.750	205,422		270,000
100218431	S-GRAVENHAGE	NLD		06/26/2025	4.700	585,247		843,000
100218432	S-GRAVENHAGE	NLD		06/26/2025	4.750	187,279		276,000
100218433	LEIDEN	NLD		06/26/2025	4.800	553,059		675,000
100218434	ZAANDAM	NLD		06/26/2025	4.800	915,912		1,075,000
100218435	VAALS	NLD		06/26/2025	4.950	316,033		579,000
100218436	ROTTERDAM	NLD		06/26/2025	4.750	7,114,264		10,131,535
100218456	SPRINGFIELD	VA		06/27/2025	7.250	569,926		725,000
100218457	MORENO VALLEY	CA		06/27/2025	7.250	558,258		685,000
100218458	ANAHEIM	CA		06/27/2025	7.125	660,312		1,060,000
100218459	PITTSBURGH	PA		06/27/2025	7.625	361,542		535,000
100218460	DESERT HOT SPRINGS	CA		06/27/2025	7.000	224,928		300,000
100218461	HIALEAH	FL		06/27/2025	6.625	350,817		530,000
100218462	PALM DESERT	CA		06/27/2025	7.250	2,012,127		2,500,000
100218463	FRISCO	CO		06/27/2025	7.625	1,831,391		2,404,000
100218464	DELRAY BEACH	FL		06/27/2025	7.250	154,828		232,000
100218465	MANHATTAN BEACH	CA		06/27/2025	7.500	3,073,779		4,300,000
100218466	DENISON	TX		06/27/2025	7.375	256,580		335,000
100218467	ARCHDALE	NC		06/27/2025	7.500	226,098		275,000
100218468	HOUSTON	TX		06/27/2025	7.375	157,648		213,000
100218469	BAKERSFIELD	CA		06/27/2025	7.250	371,485		452,000
100218470	SAN MARCOS	CA		06/27/2025	7.375	515,715		670,000
100218471	BAKERSFIELD	CA		06/27/2025	7.125	422,462		565,000
100218472	LAS VEGAS	NV		06/27/2025	7.750	242,375		332,000
100218473	PHOENIX	AZ		06/27/2025	7.500	325,941		475,000
100218474	FORT MYERS	FL		06/27/2025	7.875	390,671		467,000
100218475	ONTARIO	CA		06/27/2025	7.375	484,103		630,000
100218476	FAYETTEVILLE	NC		06/27/2025	7.375	180,961		236,000
100218477	LAS VEGAS	NV		06/27/2025	7.000	730,182		896,000
100218478	MONTGOMERY	TX		06/27/2025	7.375	207,414		345,000
100218479	LOS ANGELES (WOODLAND HILLS AR	CA		06/27/2025	7.375	1,055,683		1,590,000
100218480	GLENDALE	CA		06/27/2025	7.875	449,812		575,000
100218481	LEAVENWORTH	WA		06/27/2025	7.250	601,663		799,000
100218482	LAKEVILLE	MN		06/27/2025	7.750	312,338		390,000
100218483	PARK RIDGE	IL		06/27/2025	7.125	713,852		950,000
100218484	CHICAGO	IL		06/27/2025	7.375	721,752		1,060,000
100218485	PINOLE	CA		06/27/2025	7.125	384,281		500,000
100218486	NEW FAIRFIELD	CT		06/27/2025	7.250	262,512		655,000
100218487	CLINTON TOWNSHIP	MI		06/27/2025	7.750	290,339		380,000
100218488	CARROLLTON	GA		06/27/2025	7.500	121,049		205,000
100218489	PHOENIX	AZ		06/27/2025	7.500	1,958,021		2,480,000
100218490	BIG BEAR LAKE	CA		06/27/2025	7.500	227,818		330,000
100218491	KAILUA	HI		06/27/2025	8.000	1,967,759		2,375,000
100218492	LAWRENCEVILLE	GA		06/27/2025	6.875	555,376		684,000
100218493	HARWOOD HEIGHTS	IL		06/27/2025	6.750	420,970		516,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218494	LACONIA	NH		06/27/2025	7.875	488,759		595,000
100218495	SACRAMENTO	CA		06/27/2025	6.875	410,865		550,000
100218496	HOUSTON	TX		06/27/2025	7.750	1,732,458		2,100,000
100218497	FREDERICA	DE		06/27/2025	7.625	319,672		372,000
100218498	FRISCO	TX		06/27/2025	7.125	668,801		830,000
100218499	SAN JOSE	CA		06/27/2025	6.500	1,229,850		1,810,000
100218500	ENCINO	CA		06/27/2025	6.875	1,032,163		2,400,000
100218501	OCALA	FL		06/27/2025	7.375	427,774		575,000
100218502	GAINESVILLE	TX		06/27/2025	7.750	316,143		365,500
100218503	EUGENE	OR		06/27/2025	7.125	405,212		518,000
100218504	KATY	TX		06/27/2025	6.500	314,906		415,100
100218505	JOLIET	IL		06/27/2025	7.125	372,186		455,000
100218506	BURBANK	IL		06/27/2025	7.250	371,736		450,000
100218507	PLAINFIELD	IL		06/27/2025	7.250	508,687		615,000
100218508	JOHNS CREEK	GA		06/27/2025	6.750	1,159,918		1,420,000
100218509	TAMPA	FL		06/27/2025	7.875	186,082		255,000
100218510	MEDFORD	OR		06/27/2025	8.750	313,995		411,000
100218511	ROANOKE	VA		06/27/2025	7.625	379,538		485,000
100218512	ORO VALLEY	AZ		06/27/2025	7.875	436,743		475,000
100218513	GREENVILLE	SC		06/27/2025	7.250	342,018		417,000
100218514	UNION	KY		06/27/2025	7.125	270,421		365,000
100218515	SARASOTA	FL		06/27/2025	7.125	182,931		256,000
100218516	CHAPEL HILL	NC		06/27/2025	6.500	256,573		380,000
100218517	CRITTENDEN	KY		06/27/2025	7.625	193,697		250,500
100218518	WARETOWN (TOWNSHIP OF	NJ		06/27/2025	6.990	364,349		460,000
100218519	PHILADELPHIA	PA		06/27/2025	6.990	326,291		430,000
100218520	PLAINFIELD	NJ		06/27/2025	7.490	161,868		210,000
100218521	FORT PIERCE	FL		06/27/2025	6.625	246,196		315,000
100218522	SAN ANTONIO	TX		06/27/2025	7.125	180,449		220,000
100218523	GLENDORA	CA		06/27/2025	6.625	814,249		1,079,500
100218524	RIDGEFIELD	CT		06/27/2025	6.625	625,623		880,000
100218525	NEWNAN	GA		06/27/2025	6.490	240,364		321,000
100218526	BONNEY LAKE	WA		06/27/2025	6.625	528,888		719,995
100218527	FORT MYERS	FL		06/27/2025	7.250	229,957		255,000
100218528	SPRINGFIELD	MO		06/27/2025	7.500	233,174		300,000
100218529	MYRTLE BEACH	SC		06/27/2025	7.625	181,747		220,000
100218530	PHOENIX	AZ		06/27/2025	6.490	462,530		640,000
100218531	NASHVILLE	TN		06/27/2025	7.490	173,789		221,000
100218532	RALEIGH	NC		06/27/2025	6.990	363,051		474,000
100218533	YORK	ME		06/27/2025	7.500	583,680		760,000
100218534	PHILADELPHIA	PA		06/27/2025	7.125	237,272		310,000
100218535	STOCKTON	MO		06/27/2025	7.625	163,933		175,000
100218536	CHESAPEAKE	VA		06/27/2025	7.250	183,493		247,000
100218537	LEHI	UT		06/27/2025	6.750	247,583		330,000
100218538	OREM	UT		06/27/2025	7.125	410,993		542,000
100218539	PEORIA	AZ		06/27/2025	6.500	462,020		625,000
100218540	GLENDALE	CA		06/27/2025	7.125	1,037,408		1,800,000
100218541	BELGRADE	MT		06/27/2025	6.125	470,126		600,000
100218542	BOSTON	MA		06/27/2025	6.875	986,603		1,300,000
100218543	LA GRANGE	KY		06/27/2025	6.875	555,354		725,000
100218544	CHAPEL HILL	NC		06/27/2025	6.625	694,348		960,000
100218545	GASTONIA	NC		06/27/2025	7.500	183,566		270,000
100218546	BOGART	GA		06/27/2025	7.490	360,924		435,000
100218547	OCEAN CITY	MD		06/27/2025	7.250	208,244		262,000
100218548	MADISON HEIGHTS	VA		06/27/2025	7.375	173,974		220,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218549	INDIANAPOLIS	IN		06/27/2025	7.625	227,700		300,000
100218550	RICHMOND	VA		06/27/2025	7.500	254,761		310,000
100218551	TEMPE	AZ		06/27/2025	6.625	436,998		541,000
100218552	SHORELINE	WA		06/27/2025	6.625	1,019,689		1,400,000
100218553	CREST HILL	IL		06/27/2025	7.625	194,229		234,000
100218554	WATAUGA	TX		06/27/2025	7.500	240,055		289,000
100218555	WILMINGTON	NC		06/27/2025	7.490	227,815		275,000
100218556	GREENFIELD	IN		06/27/2025	7.625	212,482		255,000
100218557	SAN ANTONIO	TX		06/27/2025	7.375	459,754		496,000
100218558	SACRAMENTO	CA		06/27/2025	7.125	358,271		470,000
100218559	LA QUINTA	CA		06/27/2025	7.375	472,142		590,000
100218560	FORT WORTH	TX		06/27/2025	6.990	238,078		295,000
100218561	KEMAH	TX		06/27/2025	7.625	278,961		345,000
100218562	DERBY	KS		06/27/2025	7.625	184,164		221,800
100218563	PHOENIX	AZ		06/27/2025	7.625	223,603		270,000
100218564	BRANSON WEST	MO		06/27/2025	7.625	577,035		620,000
100218565	STATESVILLE	NC		06/27/2025	7.625	314,853		407,000
100218566	DENVER	CO		06/27/2025	6.990	318,938		433,000
100218567	NORMAN	OK		06/27/2025	7.490	201,993		245,000
100218568	PRESCOTT	AZ		06/27/2025	6.500	448,571		595,000
100218569	WESTCLIFFE	CO		06/27/2025	6.500	639,180		800,000
100218570	CAROLINA BEACH	NC		06/27/2025	7.500	539,008		710,000
100218571	DUNDALK	MD		06/27/2025	7.250	185,742		227,000
100218572	LAPEER	MI		06/27/2025	8.000	449,880		600,000
100218573	LITCHFIELD PARK	AZ		06/27/2025	7.375	315,196		395,000
100218574	FORDLAND	MO		06/27/2025	7.500	422,497		560,000
100218575	BRADENTON	FL		06/27/2025	7.500	384,215		415,000
100218576	PORT ANGELES	WA		06/27/2025	7.500	384,273		469,000
100218577	MONTGOMERY	TX		06/27/2025	7.125	554,526		680,000
100218578	MYRTLE BEACH	SC		06/27/2025	7.625	177,822		216,000
100218579	RICHMOND	TX		06/27/2025	6.990	339,337		415,000
100218580	NEWARK	DE		06/27/2025	7.375	235,130		288,000
100218581	ATLANTA	GA		06/27/2025	7.125	291,572		385,000
100218582	CHARLOTTE	NC		06/27/2025	7.500	373,012		455,000
100218583	MAMMOTH LAKES	CA		06/27/2025	7.125	561,078		740,000
100218584	RICHMOND	VA		06/27/2025	7.500	298,041		364,000
100218585	SEASIDE HEIGHTS	NJ		06/27/2025	6.990	379,095		499,900
100218586	RICHMOND	VA		06/27/2025	7.250	278,256		360,000
100218587	SUNNYVALE	CA		06/27/2025	6.375	419,206		2,575,000
100218588	ATLANTIC BEACH	NC		06/27/2025	6.875	808,633		1,152,000
100218589	CHARLOTTE	NC		06/27/2025	6.875	317,887		435,000
100218590	WESTFIELD	IN		06/27/2025	6.750	363,830		480,000
100218591	RICHMOND	TX		06/27/2025	6.875	417,689		518,000
100218592	PATERSON	NJ		06/27/2025	6.999	670,894		880,000
100218593	OVERLAND PARK	KS		06/27/2025	7.375	297,670		395,000
100218594	CARNATION	WA		06/27/2025	6.875	702,917		1,050,000
100218595	CARNATION	WA		06/27/2025	6.875	701,351		1,050,000
100218596	SPRING HILL	FL		06/27/2025	7.250	286,866		355,000
100218597	SAVANNAH	GA		06/27/2025	6.999	473,630		620,000
100218598	BAKERSFIELD	CA		06/27/2025	6.750	234,138		310,000
100218599	HINSDALE	MA		06/27/2025	7.500	292,937		373,000
100218600	AURORA	CO		06/27/2025	6.750	461,284		670,000
100218601	STAFFORD	TX		06/27/2025	6.875	271,223		360,000
100218602	WINCHESTER	VA		06/27/2025	6.750	289,938		400,000
100218603	LAS VEGAS	NV		06/27/2025	7.250	438,185		535,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218604	PITTSBORO	NC		06/27/2025	7.500	317,509		390,000
100218605	MERRIAM	KS		06/27/2025	7.375	297,670		400,000
100218606	PALM SPRINGS	CA		06/27/2025	6.999	275,151		372,500
100218607	GILBERT	AZ		06/27/2025	6.875	404,091		550,000
100218608	SEATTLE	WA		06/27/2025	7.057	572,556		750,000
100218609	PHOENIX	AZ		06/27/2025	7.500	318,382		390,000
100218610	RAHWAY	NJ		06/27/2025	6.999	425,023		610,000
100218611	AMERICAN CANYON	CA		06/27/2025	7.375	588,360		741,000
100218612	HENDERSON	NV		06/27/2025	7.625	304,014		388,000
100218613	WENDELL	NC		06/27/2025	7.625	525,285		636,250
100218614	PHILADELPHIA	PA		06/27/2025	6.875	295,402		390,000
100218615	SALEM	MA		06/27/2025	7.375	331,648		415,000
100218616	PLANTATION KEY	FL		06/27/2025	6.875	315,247		415,000
100218617	WILLIAMSBURG	VA		06/27/2025	6.999	294,048		384,000
100218618	HENRICO	VA		06/27/2025	6.875	243,731		322,000
100218619	SHAWNEE	KS		06/27/2025	7.250	281,965		365,000
100218620	WASHINGTON	DC		06/27/2025	6.375	1,095,811		1,550,000
100218621	LAS VEGAS	NV		06/27/2025	6.999	364,428		555,000
100218622	ROSEMOUNT	MN		06/27/2025	6.875	326,873		430,000
100218623	PHILADELPHIA	PA		06/27/2025	6.875	265,795		350,000
100218624	KANSAS CITY	MO		06/27/2025	6.999	320,360		450,000
100218625	PALM COAST	FL		06/27/2025	6.875	420,179		635,000
100218626	CAPE CANAVERAL	FL		06/27/2025	7.250	328,591		418,000
100218627	COLORADO SPRINGS	CO		06/27/2025	6.999	279,928		370,000
100218628	TUCKER	GA		06/27/2025	6.875	295,493		369,000
100218629	IRVING	TX		06/27/2025	6.750	249,890		335,000
100218630	CHARLOTTE	NC		06/27/2025	7.250	288,448		382,000
100218631	ARNOLD	CA		06/27/2025	6.875	323,457		425,000
100218632	LYNNWOOD	WA		06/27/2025	6.750	513,244		740,000
100218633	SUN CITY	AZ		06/27/2025	6.625	290,057		385,000
100218634	RESTON	VA		06/27/2025	6.999	245,415		330,000
100218635	NAPLES	FL		06/27/2025	7.125	495,121		645,000
100218636	FLAGSTAFF	AZ		06/27/2025	6.999	522,502		660,000
100218637	MATTHEWS	NC		06/27/2025	6.875	529,486		715,000
100218638	HUNTSVILLE	AL		06/27/2025	7.375	247,060		305,000
100218639	THE VILLAGES	FL		06/27/2025	6.875	535,292		703,000
100218640	PRINEVILLE	OR		06/27/2025	6.624	347,073		549,000
100218641	EFFORT	PA		06/27/2025	7.375	458,280		575,000
100218642	SISTER BAY	WI		06/27/2025	6.500	345,523		810,000
100218643	PHOENIX	AZ		06/27/2025	6.375	542,898		884,000
100218644	CARMEL	CA		06/27/2025	7.124	969,106		1,940,000
100218645	NEWARK	NJ		06/27/2025	6.875	590,759		785,000
100218646	CHICAGO	IL		06/27/2025	7.000	297,020		390,000
100218647	ANTIOCH	TN		06/27/2025	6.990	227,234		340,000
100218648	FORT MOHAVE	AZ		06/27/2025	7.500	162,748		214,000
100218649	SNOWFLAKE	AZ		06/27/2025	7.875	313,646		415,000
100218650	AMMON	ID		06/27/2025	6.625	241,948		341,000
100218651	ALLENTOWN	PA		06/27/2025	6.500	287,166		400,000
100218652	WEST DES MOINES	IA		06/27/2025	7.250	273,694		337,000
100218653	HOMOSASSA	FL		06/27/2025	6.750	513,855		691,000
100218654	CHUBBUCK	ID		06/27/2025	6.875	225,564		305,000
100218655	GULF SHORES	AL		06/27/2025	6.875	368,010		485,000
100218656	DANVERS	MA		06/27/2025	7.250	626,385		854,000
100218657	SANDWICH	MA		06/27/2025	6.875	801,523		1,470,000
100218658	LANDRUM	SC		06/27/2025	7.125	313,252		425,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218659	GLASSBORO	NJ		06/27/2025	6.990	268,890		360,000
100218660	DALLAS	TX		06/27/2025	6.990	305,892		400,000
100218661	INDIO	CA		06/27/2025	7.625	576,017		700,000
100218662	SUGAR LAND	TX		06/27/2025	6.750	329,660		435,000
100218663	NORTH CHESTERFIELD	VA		06/27/2025	7.750	314,436		384,000
100218664	MOSCOW	ID		06/27/2025	7.250	322,874		425,000
100218665	PHOENIX	AZ		06/27/2025	6.990	275,076		377,000
100218666	CHICAGO	IL		06/27/2025	6.990	560,751		740,000
100218667	TUSCALOOSA	AL		06/27/2025	7.375	425,760		525,000
100218668	BLAINE	MN		06/27/2025	7.250	543,350		685,000
100218669	ANNA	TX		06/27/2025	7.625	479,100		690,000
100218670	OAKLAND PARK	FL		06/27/2025	7.125	268,569		400,000
100218671	GULF SHORES	AL		06/27/2025	7.000	305,396		639,000
100218672	GLEN ALLEN	VA		06/27/2025	6.875	211,045		305,000
100218673	BLUFFTON	SC		06/27/2025	7.500	365,840		480,000
100218674	CHEYENNE	WY		06/27/2025	7.625	247,654		302,000
100218675	BEACH HAVEN	NJ		06/27/2025	7.500	628,076		825,000
100218676	NORTHRIDGE	CA		06/27/2025	7.250	499,159		730,000
100218677	PHOENIX	AZ		06/27/2025	6.990	289,343		405,000
100218678	BAYVIEW	ID		06/27/2025	7.000	629,488		825,000
100218679	JEFFERSON CITY	MO		06/27/2025	6.990	151,378		227,000
100218680	SEVIERVILLE	TN		06/27/2025	7.125	267,992		380,000
100218681	HOWE	TX		06/27/2025	7.490	197,047		333,000
100218682	NAPLES	FL		06/27/2025	7.375	490,918		639,000
100218683	ATLANTA	GA		06/27/2025	6.875	269,313		390,000
100218684	WASHINGTON	UT		06/27/2025	6.490	245,540		395,000
100218685	GILROY	CA		06/27/2025	6.875	694,419		1,000,000
100218686	TWIN FALLS	ID		06/27/2025	6.750	297,688		394,000
100218687	ATHENS	GA		06/27/2025	7.625	236,782		285,000
100218688	ASHTON	ID		06/27/2025	6.990	226,958		348,000
100218689	FAIRFAX	VA		06/27/2025	6.500	367,766		780,000
100218690	SHERMAN	TX		06/27/2025	7.375	260,191		340,000
100218691	CARLSBAD	CA		06/27/2025	6.750	590,286		780,000
100218692	ROUND ROCK	TX		06/27/2025	6.490	664,009		950,000
100218693	MONTGOMERY VILLAGE	MD		06/27/2025	6.875	248,448		370,000
100218694	PARRISH	FL		06/27/2025	6.375	248,679		349,000
100218695	FORT BELVOIR	VA		06/27/2025	6.750	606,411		810,000
100218696	GLEN ALLEN	VA		06/27/2025	7.125	297,021		394,000
100218697	GRAND PRAIRIE	TX		06/27/2025	6.500	268,565		395,000
100218698	CROFTON	MD		06/27/2025	6.750	282,184		438,000
100218699	SPARKS	NV		06/27/2025	5.375	253,763		487,000
100218700	OAKLAND	NJ		06/27/2025	7.375	374,388		495,000
100218701	O FALLON	MO		06/27/2025	7.875	305,964		390,000
100218702	LAS VEGAS	NV		06/27/2025	7.250	299,679		368,000
100218703	MIAMI BEACH	FL		06/27/2025	7.500	303,305		400,000
100218704	NAVARRE	FL		06/27/2025	7.250	337,645		438,000
100218705	LAND O LAKES	FL		06/27/2025	5.875	218,506		310,000
100218706	PAHRUMP	NV		06/27/2025	4.999	272,275		580,000
100218707	GALVESTON	TX		06/27/2025	7.490	691,219		900,000
100218708	MESA	AZ		06/27/2025	6.875	250,987		355,000
100218709	DELAVAN	WI		06/27/2025	6.875	264,465		350,000
100218710	ORLANDO	FL		06/27/2025	7.250	422,394		562,000
100218711	NAGS HEAD	NC		06/27/2025	7.000	411,404		560,000
100218712	WASHINGTON	UT		06/27/2025	5.990	338,774		600,000
100218713	MIAMI BEACH	FL		06/27/2025	7.250	244,559		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218714	HARWICH	MA		06/27/2025	7.375	501,984		660,000
100218715	SAINT AUGUSTINE	FL		06/27/2025	5.625	214,840		327,000
100218716	BRANDYWINE	MD		06/27/2025	6.125	293,102		505,000
100218717	ROSENBERG	TX		06/27/2025	5.625	237,207		415,000
100218718	RANCHO MISSION VIEJO	CA		06/27/2025	7.250	959,112		1,342,500
100218719	LAKEWOOD	NJ		06/27/2025	7.750	470,403		575,000
100218720	CHARLOTTE	NC		06/27/2025	6.990	448,654		553,000
100218721	SPARKS	NV		06/27/2025	5.750	271,783		440,000
100218722	WENTZVILLE	MO		06/27/2025	6.990	266,433		375,000
100218723	TERRACE PARK	OH		06/27/2025	7.625	240,184		318,500
100218724	FAYETTEVILLE	AR		06/27/2025	6.875	272,044		440,000
100218725	SKYKOMISH	WA		06/27/2025	6.990	515,424		680,000
100218726	BRIGANTINE	NJ		06/27/2025	7.375	512,136		644,000
100218727	SEASIDE HEIGHTS	NJ		06/27/2025	7.375	790,819		969,900
100218728	GLENDALE	AZ		06/27/2025	6.875	299,460		420,000
100218729	NESKOWIN	OR		06/27/2025	6.875	244,928		310,000
100218730	BLOOMINGDALE	GA		06/27/2025	7.125	293,862		385,000
100218731	OCALA	FL		06/27/2025	7.250	251,960		335,000
100218732	EDMOND	OK		06/27/2025	7.125	253,878		358,000
100218733	ELKRIDGE	MD		06/27/2025	6.750	286,433		385,000
100218734	SPRINGFIELD	MO		06/27/2025	7.375	325,689		423,000
100218735	AUSTIN	TX		06/27/2025	6.624	267,106		420,000
100218736	LAWRENCEVILLE	GA		06/27/2025	7.375	413,805		562,000
100218737	REDMOND	WA		06/27/2025	6.875	818,326		1,250,000
100218738	MONTEZUMA	IA		06/27/2025	6.875	574,857		768,000
100218739	DELAWARE	OH		06/27/2025	7.250	274,002		356,000
100218740	BIG PINE KEY	FL		06/27/2025	7.490	577,010		700,000
100218741	BRONX	NY		06/27/2025	6.875	740,760		1,025,000
100218742	SPRING	TX		06/27/2025	7.625	221,876		277,000
100218743	LITTLE ROCK	AR		06/27/2025	7.375	413,442		518,000
100218744	BREINIGSVILLE	PA		06/27/2025	6.625	296,453		450,000
100218745	MCARTHUR	OH		06/27/2025	7.375	531,476		690,000
100218746	AVON	IN		06/27/2025	7.125	304,034		374,000
100218747	MARYSVILLE	OH		06/27/2025	6.875	338,750		445,000
100218748	WEST HARTFORD	CT		06/27/2025	7.500	489,260		600,000
100218749	METAIRIE	LA		06/27/2025	7.125	480,683		694,000
100218750	SAWYER	MI		06/27/2025	7.500	502,683		610,000
100218751	HACKBERRY	LA		06/27/2025	7.375	317,578		438,000
100218752	MILFORD	OH		06/27/2025	6.625	229,177		309,000
100218753	POOLER	GA		06/27/2025	6.500	221,433		378,000
100218754	MOUNT LAUREL	NJ		06/27/2025	7.625	401,466		505,000
100218755	HASLET	TX		06/27/2025	7.125	418,528		555,000
100218756	SAINT AUGUSTINE	FL		06/27/2025	7.375	401,803		500,000
100218757	BIDDEFORD	ME		06/27/2025	7.250	497,626		650,000
100218758	CENTERVILLE	MA		06/27/2025	6.625	495,987		670,000
100218759	COLORADO SPRINGS	CO		06/27/2025	7.625	282,594		365,000
100218760	CANYON LAKE	TX		06/27/2025	7.375	722,905		1,170,000
100218761	WETHERSFIELD	CT		06/27/2025	7.490	288,168		376,000
100218762	BOUNTIFUL	UT		06/27/2025	7.250	419,009		545,000
100218763	LEMONT	IL		06/27/2025	7.250	248,399		331,000
100218764	FRIPP ISLAND	SC		06/27/2025	6.490	634,417		849,000
100218765	ELLIJAY	GA		06/27/2025	6.990	567,266		710,000
100218766	SPARKS	NV		06/27/2025	7.500	393,888		510,000
100218767	SAINT SIMONS ISLAND	GA		06/27/2025	7.000	570,612		750,000
100218768	PERRYSBURG	OH		06/27/2025	7.875	556,810		910,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218769	TUSCALOOSA	AL		06/27/2025	7.000	252,655		310,000
100218770	LAYTON	UT		06/27/2025	6.500	450,212		600,000
100218771	LONGVILLE	MN		06/27/2025	7.375	459,931		584,000
100218772	FERNANDINA BEACH	FL		06/27/2025	7.375	547,681		665,000
100218773	BOSTON	MA		06/27/2025	7.000	420,543		550,000
100218774	LAVON	TX		06/27/2025	6.875	322,836		430,000
100218775	WARSAW	MO		06/27/2025	7.750	305,848		397,000
100218776	GILBERT	AZ		06/27/2025	7.000	475,414		690,000
100218777	JOHNS ISLAND	SC		06/27/2025	7.125	363,868		475,000
100218778	TRAVELERS REST	SC		06/27/2025	7.750	348,044		421,000
100218779	ODENTON	MD		06/27/2025	7.375	323,101		430,000
100218780	MANCOS	CO		06/27/2025	7.000	313,002		460,000
100218781	BROOKELAND	TX		06/27/2025	7.375	267,642		330,000
100218782	CHELSEA	MA		06/27/2025	7.125	777,573		1,022,000
100218783	WESTMINSTER	SC		06/27/2025	6.990	449,451		560,000
100218784	ARNOLD	CA		06/27/2025	7.250	349,523		470,000
100218785	BIG CREEK	CA		06/27/2025	6.624	227,860		328,000
100218786	LAS VEGAS	NV		06/27/2025	7.750	729,857		900,000
100218787	PRESCOTT VALLEY	AZ		06/27/2025	6.625	512,900		700,000
100218788	SAN LEANDRO	CA		06/27/2025	7.490	752,355		970,000
100218789	HOLLY SPRINGS	NC		06/27/2025	6.990	241,721		332,000
100218790	PRESCOTT VALLEY	AZ		06/27/2025	6.500	627,939		910,000
100218791	CORNING	NY		06/27/2025	7.625	177,111		220,000
100218792	HYATTSVILLE	MD		06/27/2025	8.250	342,094		440,000
100218793	ROCKINGHAM	NC		06/27/2025	7.625	247,291		300,000
100218794	PERRYSBURG	OH		06/27/2025	7.250	263,472		350,000
100218795	WEST FARGO	ND		06/27/2025	7.250	371,716		494,000
100218796	OCEAN CITY	MD		06/27/2025	6.990	300,233		420,000
100218797	KELSEYVILLE	CA		06/27/2025	7.000	275,796		375,000
100218798	RANSON	WV		06/27/2025	7.500	244,163		340,000
100218799	PORT ORCHARD	WA		06/27/2025	7.250	511,888		636,950
100218800	CHARLES TOWN	WV		06/27/2025	7.625	263,594		340,000
100218801	BALTIMORE	MD		06/27/2025	7.375	332,833		475,000
100218802	CORNELIUS	NC		06/27/2025	7.625	621,441		750,000
100218803	PUNTA GORDA	FL		06/27/2025	7.375	531,209		660,000
100218804	BUTTE	MT		06/27/2025	7.625	251,582		305,500
100218805	LATHROP	CA		06/27/2025	5.990	451,711		670,000
100218806	DAVIDSON	NC		06/27/2025	7.375	310,115		400,000
100218807	JUNO BEACH	FL		06/27/2025	7.625	430,222		580,500
100218808	NEW ORLEANS	LA		06/27/2025	7.875	463,434		567,000
100218809	NASHVILLE	TN		06/27/2025	7.125	367,965		467,000
100218810	CAROLINA BEACH	NC		06/27/2025	7.625	518,167		630,000
100218811	OCALA	FL		06/27/2025	6.875	295,983		393,000
100218812	GARDNER	MA		06/27/2025	7.375	386,607		505,000
100218813	VENICE	FL		06/27/2025	7.375	590,290		752,000
100218814	ROGERS	MN		06/27/2025	6.375	242,776		328,000
100218815	OCEAN VIEW	DE		06/27/2025	6.990	527,021		746,000
100218816	AUBURN	WA		06/27/2025	6.624	443,920		595,000
100218817	HANFORD	CA		06/27/2025	7.490	265,722		350,000
100218818	HOBOKEN	NJ		06/27/2025	6.990	506,100		795,000
100218819	WEST WARWICK	RI		06/27/2025	6.990	290,533		398,000
100218820	PEORIA	AZ		06/27/2025	6.625	409,427		588,000
100218821	NOKOMIS	FL		06/27/2025	6.500	242,288		305,000
100218822	DEL VALLE	TX		06/27/2025	5.875	255,114		344,000
100218823	VICTORVILLE	CA		06/27/2025	7.490	309,585		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218824	BALL GROUND	GA		06/27/2025	5.875	394,594		650,000
100218825	ANGIER	NC		06/27/2025	6.750	277,206		350,000
100218826	LAVEEN	AZ		06/27/2025	6.250	516,234		670,000
100218827	PFLUGERVILLE	TX		06/27/2025	6.125	347,478		480,000
100218828	BRADENTON	FL		06/27/2025	6.500	244,846		312,000
100218829	MANTECA	CA		06/27/2025	6.750	480,829		666,000
100218830	AVONDALE	AZ		06/27/2025	6.625	352,879		442,000
100218831	SARASOTA	FL		06/27/2025	6.250	234,134		315,500
100218832	MABLETON	GA		06/27/2025	6.000	286,354		420,000
100218833	PAHRUMP	NV		06/27/2025	6.875	306,739		385,000
100218834	BRADENTON	FL		06/27/2025	6.375	660,809		895,000
100218835	QUEEN CREEK	AZ		06/27/2025	6.875	455,087		628,000
100218836	MURRELLS INLET	SC		06/27/2025	7.875	817,979		1,013,000
100218837	KIMBERLING CITY	MO		06/27/2025	7.990	468,149		580,000
100218838	SARASOTA	FL		06/27/2025	6.375	455,330		625,000
100218839	MONTGOMERY	AL		06/27/2025	7.490	264,884		326,000
100218840	FISHERS	IN		06/27/2025	6.875	379,080		475,000
100218841	LAVEEN	AZ		06/27/2025	6.125	392,901		525,000
100218842	TEMPE	AZ		06/27/2025	6.875	314,154		425,000
100218843	HUNTERSVILLE	NC		06/27/2025	6.990	822,991		1,106,000
100218844	HENDERSON	NV		06/27/2025	6.000	547,123		873,000
100218845	GILFORD	NH		06/27/2025	7.375	681,139		880,000
100218846	IRVINE	CA		06/27/2025	7.375	316,933		410,000
100218847	BRADLEY	ME		06/27/2025	7.125	272,749		361,000
100218848	GOODYEAR	AZ		06/27/2025	7.625	471,178		570,000
100218849	LINCOLN	NE		06/27/2025	7.375	341,295		440,000
100218850	ACWORTH	GA		06/27/2025	6.375	268,607		408,000
100218851	SUN CITY CENTER	FL		06/27/2025	7.625	296,386		359,000
100218852	BOSTON	MA		06/27/2025	6.990	823,491		1,080,000
100218853	RATHDRUM	ID		06/27/2025	7.125	416,722		525,000
100218854	CRIPPLE CREEK	CO		06/27/2025	7.125	371,099		525,000
100218855	VIRGINIA BEACH	VA		06/27/2025	7.490	497,316		650,000
100218856	FORT WORTH	TX		06/27/2025	6.750	252,731		344,000
100218857	MIDDLE RIVER	MD		06/27/2025	7.625	431,866		577,000
100218858	TAMPA	FL		06/27/2025	6.875	264,349		365,000
100218859	NORMAN	OK		06/27/2025	7.250	651,598		935,000
100218860	VENICE	FL		06/27/2025	7.250	304,780		396,000
100218861	EAST WENATCHEE	WA		06/27/2025	7.750	385,082		470,000
100218862	APALACHICOLA	FL		06/27/2025	7.500	466,514		601,000
100218863	NAPLES	FL		06/27/2025	7.250	488,170		764,000
100218864	WATERBURY	CT		06/27/2025	7.250	254,952		312,000
100218865	TITUSVILLE	FL		06/27/2025	6.875	297,852		390,000
100218866	SATELLITE BEACH	FL		06/27/2025	6.875	381,393		527,000
100218867	MEDINA	OH		06/27/2025	7.875	364,311		395,000
100218868	INLET BEACH	FL		06/27/2025	7.750	789,823		860,000
100218869	BENTON	LA		06/27/2025	7.875	353,775		380,000
100218870	NORTH ATTLEBORO	MA		06/27/2025	7.625	257,098		280,000
100218871	COLUMBUS	OH		06/27/2025	7.250	533,975		620,000
100218872	FREDERICKSBURG	TX		06/27/2025	7.875	398,724		430,000
100218873	CORAOPOLIS	PA		06/27/2025	8.250	290,003		310,000
100218874	RICHMOND	VA		06/27/2025	7.750	449,089		527,500
100218875	HOT SPRINGS VILLAGE	AR		06/27/2025	7.490	294,332		320,000
100218876	VILLA RICA	GA		06/27/2025	8.000	279,119		299,000
100218877	HIDEOUT	UT		06/27/2025	7.375	1,070,182		1,225,000
100218878	DENVER	NC		06/27/2025	7.125	690,940		766,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218879	BROKEN BOW	OK		06/27/2025	7.750	403,318		454,000
100218880	SEMINOLE	FL		06/27/2025	6.990	683,134		750,000
100218881	TOFTE	MN		06/27/2025	7.875	475,930		532,000
100218882	CAROLINA BEACH	NC		06/27/2025	7.000	343,473		387,000
100218883	OCEAN CITY	MD		06/27/2025	7.500	248,977		270,000
100218884	WAXHAW	NC		06/27/2025	7.625	469,163		510,000
100218885	FRANKFORT	KY		06/27/2025	7.625	384,417		415,000
100218886	GREENVILLE	MI		06/27/2025	7.625	295,778		325,000
100218887	SUMMERVILLE	SC		06/27/2025	8.125	426,436		470,000
100218888	CONWAY	SC		06/27/2025	6.250	229,002		268,000
100218889	OCEAN PINES	MD		06/27/2025	7.375	360,087		398,000
100218890	HAMPTON	GA		06/27/2025	5.500	323,297		396,000
100218891	KYLE	TX		06/27/2025	7.500	501,781		580,000
100218892	BERLIN	MD		06/27/2025	7.990	691,783		764,000
100218893	CLARYVILLE	NY		06/27/2025	7.500	249,963		275,000
100218894	POCONO LAKE	PA		06/27/2025	7.750	311,192		355,000
100218895	SAN DIEGO	CA		06/27/2025	8.125	826,925		900,000
100218896	WISHON	CA		06/27/2025	8.125	195,861		475,000
100218897	SAINT JOHNS	FL		06/27/2025	6.375	333,027		383,000
100218898	BERLIN	MD		06/27/2025	6.990	376,852		420,000
100218899	WASHINGTON	DC		06/27/2025	8.125	623,425		715,000
100218900	SURPRISE	AZ		06/27/2025	7.500	429,149		492,000
100218901	PALM BEACH GARDENS	FL		06/27/2025	7.625	543,257		620,000
100218902	LAGRANGE	GA		06/27/2025	7.750	355,127		415,000
100218903	NAVARRE	FL		06/27/2025	6.875	380,256		420,000
100218904	KISSIMMEE	FL		06/27/2025	7.875	395,156		500,000
100218905	CHARLESTON	SC		06/27/2025	7.875	527,443		620,000
100218906	SPOTSYLVANIA	VA		06/27/2025	8.375	314,923		360,000
100218907	PITTSBURGH	PA		06/27/2025	7.250	233,889		270,000
100218908	AUSTIN	TX		06/27/2025	7.500	431,356		500,000
100218909	BLUFFTON	SC		06/27/2025	7.750	455,632		520,000
100218910	INDIAN HARBOUR BEACH	FL		06/27/2025	7.490	501,875		585,000
100218911	ENUMCLAW	WA		06/27/2025	8.250	540,910		620,000
100218912	OLNEY	MD		06/27/2025	7.490	599,172		700,000
100218913	BIG BEAR CITY	CA		06/27/2025	7.625	285,584		332,000
100218914	HAMPSTEAD	NC		06/27/2025	7.375	392,082		453,000
100218915	CEDAR CITY	UT		06/27/2025	6.250	263,800		325,000
100218916	SOUTH BEND	IN		06/27/2025	7.625	339,542		399,000
100218917	GREENEVILLE	TN		06/27/2025	6.250	215,260		280,000
100218918	NASHVILLE	TN		06/27/2025	7.750	830,553		900,000
100218919	HARDEEVILLE	SC		06/27/2025	7.750	441,066		515,000
100218920	COON RAPIDS	MN		06/27/2025	7.500	273,561		310,000
100218921	OCEAN SHORES	WA		06/27/2025	7.875	316,633		342,000
100218922	DARIEN	GA		06/27/2025	8.500	279,454		358,000
100218923	WASHINGTON	UT		06/27/2025	5.990	299,241		380,000
100218924	SARASOTA	FL		06/27/2025	6.625	266,653		315,500
100218925	WESTAMPTON	NJ		06/27/2025	8.000	320,778		425,000
100218926	WILDWOOD	NJ		06/27/2025	6.624	297,937		374,000
100218927	SEBRING	FL		06/27/2025	6.875	385,583		465,000
100218928	ARRINGTON	TN		06/27/2025	7.125	465,878		1,350,000
100218929	SOUTH FULTON	GA		06/27/2025	7.000	205,553		293,790
100218930	PLAINFIELD	IL		06/27/2025	7.125	205,319		279,000
100218931	LONGS	SC		06/27/2025	6.250	256,317		410,000
100218932	HOUSTON	TX		06/27/2025	7.990	162,013		256,000
100218933	PAYETTE	ID		06/27/2025	7.250	67,274		276,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218934	WAIPAHU	HI		06/27/2025	6.990	784,380		1,059,000
100218935	JACKSON	NJ		06/27/2025	7.000	505,724		935,000
100218936	STREAMWOOD	IL		06/27/2025	7.375	185,094		265,000
100218937	KITTY HAWK	NC		06/27/2025	7.250	661,872		1,325,000
100218938	CENTERTON	AR		06/27/2025	7.250	202,291		287,000
100218939	CONCORD	CA		06/27/2025	7.325	239,189		335,000
100218940	PAYSON	AZ		06/27/2025	6.124	159,391		308,000
100218941	KANSAS CITY	MO		06/27/2025	7.375	210,739		275,000
100218942	KANSAS CITY	MO		06/27/2025	7.500	203,951		275,000
100218943	BELLA VISTA	AR		06/27/2025	7.375	218,446		333,000
100218944	NORTHRIDGE	CA		06/27/2025	7.125	815,170		1,500,000
100218945	NEW WINDSOR	NY		06/27/2025	7.250	326,648		465,000
100218946	PHOENIX	AZ		06/27/2025	6.990	296,726		390,000
100218947	PLYMOUTH	MN		06/27/2025	6.990	354,845		465,000
100218948	HIGHLAND	CA		06/27/2025	7.250	531,939		650,000
100218949	SCHAUMBURG	IL		06/27/2025	6.875	235,658		310,000
100218950	NORTH PALM BEACH	FL		06/27/2025	7.750	160,600		260,000
100218951	MARICOPA	AZ		06/27/2025	6.875	274,142		370,000
100218952	WHITESTONE	VA		06/27/2025	7.490	407,284		500,000
100218953	STARKVILLE	MS		06/27/2025	7.375	394,898		482,000
100218954	CHESTERFIELD	VA		06/27/2025	7.250	443,809		585,000
100218955	BARDSTOWN	KY		06/27/2025	7.750	408,699		450,000
100218956	ARNOLD	CA		06/27/2025	7.490	374,788		413,000
100218957	MIDLAND CITY	AL		06/27/2025	7.750	291,937		328,000
100218958	WEST BRIDGEWATER	MA		06/27/2025	7.125	400,082		485,000
100218959	LOS ANGELES	CA		06/27/2025	6.999	1,091,109		1,450,000
100218960	VALLEY VILLAGE	CA		06/27/2025	7.875	504,904		650,000
100218961	JACKSONVILLE	FL		06/27/2025	7.750	219,201		308,000
100218962	LOS ANGELES	CA		06/27/2025	7.250	571,412		815,000
100218963	WEST BRIDGEWATER	MA		06/27/2025	6.999	538,362		700,000
100218964	LANCASTER	OH		06/27/2025	8.625	146,213		424,000
100218965	MIAMI	FL		06/27/2025	8.499	378,000		650,000
100218966	TARZANA	CA		06/27/2025	7.250	908,729		1,100,000
100218967	ROCKLEDGE	FL		06/27/2025	6.999	203,044		289,500
100218968	BELL GARDENS	CA		06/27/2025	7.999	886,977		1,425,000
100218969	ROCKLEDGE	FL		06/27/2025	6.999	203,789		289,500
100218970	LOS ANGELES	CA		06/27/2025	7.875	654,615		1,130,000
100218971	CORAL SPRINGS	FL		06/27/2025	6.875	221,667		325,000
100218972	NEW BRITAIN	CT		06/27/2025	7.125	344,537		435,000
100218973	PORT RICHEY	FL		06/27/2025	6.999	156,044		246,000
100218974	FOLSOM	CA		06/27/2025	6.999	445,675		730,000
100218975	WASHINGTON	DC		06/27/2025	7.250	525,691		692,000
100218976	LOS ANGELES	CA		06/27/2025	6.999	890,267		1,270,000
100218977	LOS ANGELES	CA		06/27/2025	6.999	892,922		1,270,000
100218978	LOS ANGELES	CA		06/27/2025	6.999	889,835		1,270,000
100218979	VALLEY	AL		06/27/2025	6.875	178,705		242,000
100218980	LOS ANGELES	CA		06/27/2025	7.750	479,626		800,000
100218981	LOS ANGELES	CA		06/27/2025	6.999	889,135		1,270,000
100218982	CANTON	GA		06/27/2025	7.125	1,095,881		1,385,000
100218983	MONROVIA	CA		06/27/2025	6.999	730,355		1,350,000
100218984	LAKE FOREST	CA		06/27/2025	7.125	907,552		1,550,000
100218985	COMMERCE TOWNSHIP	MI		06/27/2025	6.999	496,328		680,000
100218986	OCALA	FL		06/27/2025	6.999	178,944		252,000
100218987	SAN DIEGO	CA		06/27/2025	7.499	1,542,650		1,915,000
100218988	HOUSTON	TX		06/27/2025	7.875	226,800		270,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100218989	SAN GABRIEL	CA		06/27/2025	6.625	752,273		1,345,000
100218990	TULSA	OK		06/27/2025	7.625	192,582		245,000
100218991	ANTIOCH	CA		06/27/2025	7.875	804,648		1,030,000
100218992	ELGIN	IL		06/27/2025	7.625	189,399		240,000
100218993	HUDSON	FL		06/27/2025	7.625	221,084		250,000
100218994	PEARBLOSSOM	CA		06/27/2025	7.999	516,184		620,000
100218995	MERCED	CA		06/27/2025	6.875	284,105		380,000
100218996	CASTAIC	CA		06/27/2025	6.999	860,121		1,050,000
100218997	REDLANDS	CA		06/27/2025	8.250	283,500		480,000
100218998	ONTARIO	CA		06/27/2025	7.250	588,206		780,000
100218999	GARLAND	TX		06/27/2025	6.625	207,948		290,000
100219000	GRAND PRAIRIE	TX		06/27/2025	7.499	155,149		220,000
100219001	IDYLLWILD	CA		06/27/2025	6.999	384,453		506,000
100219002	BARSTOW	CA		06/27/2025	7.125	339,517		450,000
100219003	LOS ANGELES	CA		06/27/2025	7.125	566,393		800,000
100219004	PEORIA	AZ		06/27/2025	6.999	667,093		830,000
100219005	OCEANSIDE	CA		06/27/2025	7.999	1,634,063		2,075,000
100219006	BELLEVUE	WA		06/27/2025	8.625	861,000		1,295,000
100219007	KEY LARGO	FL		06/27/2025	6.999	585,719		736,000
100219008	SANTA CLARITA	CA		06/27/2025	7.499	459,220		690,000
100219009	PAWTUCKET	RI		06/27/2025	7.499	435,711		532,000
100219010	LAS VEGAS	NV		06/27/2025	6.625	232,903		376,000
100219011	SUNNYVALE	CA		06/27/2025	7.125	1,444,124		1,750,000
100219012	CYPRESS	TX		06/27/2025	6.750	216,218		306,000
100219013	MOSES LAKE	WA		06/27/2025	7.999	166,520		215,000
100219014	OCALA	FL		06/27/2025	7.375	370,893		487,000
100219015	ROCKLEDGE	FL		06/27/2025	7.999	349,799		498,000
100219016	POMONA	CA		06/27/2025	6.750	210,821		630,000
100219017	CHARLOTTE	NC		06/27/2025	7.250	322,371		425,000
100219018	COVINA	CA		06/27/2025	7.250	1,036,952		1,200,000
100219019	PLEASANTON	CA		06/27/2025	7.125	1,237,538		1,675,000
100219020	CHICAGO	IL		06/27/2025	6.499	356,450		460,000
100219021	MORGAN CITY	LA		06/27/2025	6.875	207,195		257,700
100219022	TUCSON	AZ		06/27/2025	6.999	1,387,284		1,700,000
100219023	EL DORADO HILLS	CA		06/27/2025	7.499	753,026		940,000
100219024	FAIRFIELD	CA		06/27/2025	6.625	235,583		505,000
100219025	CLOVIS	CA		06/27/2025	6.875	153,356		458,000
100219026	HOUSTON	TX		06/27/2025	6.999	376,217		468,000
100219027	BROOMFIELD	CO		06/27/2025	7.250	450,909		543,000
100219028	AZUSA	CA		06/27/2025	7.999	656,450		700,000
100219029	BONITA SPRINGS	FL		06/27/2025	6.875	358,014		455,000
100219030	SAN BERNARDINO	CA		06/27/2025	7.375	504,970		660,000
100219031	WENDELL	NC		06/27/2025	7.499	375,436		432,000
100219032	MURRIETA	CA		06/27/2025	6.625	561,249		715,000
100219033	AGUA DULCE	CA		06/27/2025	7.750	994,274		1,100,000
100219034	PALMDALE	CA		06/27/2025	7.250	486,679		670,000
100219035	LOS GATOS	CA		06/27/2025	6.999	1,033,500		3,050,000
100219036	DESOTO	TX		06/27/2025	7.625	345,767		415,000
100219037	THOUSAND OAKS	CA		06/27/2025	6.875	1,161,349		1,440,000
100219038	LAS VEGAS	NV		06/27/2025	7.375	1,517,049		2,458,000
100219039	SILVERTHORNE	CO		06/27/2025	7.000	489,795		615,000
100219040	SCOTTSDALE	AZ		06/27/2025	6.875	1,111,961		1,625,000
100219041	DESERT HOT SPRINGS	CA		06/27/2025	7.000	253,249		445,000
100219042	WINDSOR	CO		06/27/2025	7.000	421,489		530,000
100219043	KYLE	TX		06/27/2025	6.500	173,591		320,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219044	MACON	GA		06/27/2025	6.999	695,316		980,000
100219045	FUQUAY VARINA	NC		06/27/2025	6.875	315,612		455,000
100219046	SANTA BARBARA	CA		06/27/2025	7.625	1,521,993		1,850,000
100219047	SANTA FE	NM		06/27/2025	7.625	1,526,918		2,860,000
100219048	MAGNOLIA	TX		06/27/2025	7.000	474,027		590,000
100219049	NASHVILLE	TN		06/27/2025	6.875	224,049		330,000
100219051	TUSCALOOSA	AL		06/27/2025	7.500	698,860		855,000
100219052	HERMOSA BEACH	CA		06/27/2025	7.750	2,985,019		3,650,000
100219053	BROOKLYN	NY		06/27/2025	7.750	2,613,750		4,996,500
100219054	NEW YORK	NY		06/27/2025	7.375	1,232,652		2,750,000
100219055	HEATH	TX		06/27/2025	7.125	506,140		1,160,000
100219056	COSTA MESA	CA		06/27/2025	7.125	1,533,588		2,150,000
100219058	MIAMI	FL		06/27/2025	7.625	333,539		650,000
100219059	OXNARD	CA		06/27/2025	8.125	1,790,609		2,180,000
100219060	WEST COVINA	CA		06/27/2025	7.125	365,908		849,000
100219061	CHICAGO	IL		06/27/2025	7.375	496,992		605,000
100219062	BELL CANYON	CA		06/27/2025	7.875	2,333,237		3,000,000
100219063	FAIRFIELD	CA		06/27/2025	7.375	415,231		800,000
100219064	ALAMEDA	CA		06/27/2025	8.625	1,029,403		1,515,000
100219065	FOLCROFT	PA		06/27/2025	7.875	185,505		238,000
100219066	NORTH HOLLYWOOD	CA		06/27/2025	7.250	637,734		840,000
100219067	IDYLLWILD	CA		06/27/2025	7.250	159,493		500,000
100219068	SONOMA	CA		06/27/2025	7.125	1,033,305		2,250,000
100219069	RANCHO PALOS VERDES	CA		06/27/2025	8.000	1,248,138		1,500,000
100219071	NORTH HIGHLANDS	CA		06/27/2025	8.125	417,375		530,000
100219073	LOS ANGELES	CA		06/27/2025	7.125	700,402		850,000
100219074	PALM BEACH GARDENS	FL		06/27/2025	7.500	1,197,331		1,556,000
100219075	LAKE WALES	FL		06/27/2025	8.250	176,400		210,000
100219076	APPLE VALLEY	CA		06/27/2025	7.750	589,116		705,000
100219077	MARTINEZ	GA		06/27/2025	8.250	261,456		312,000
100219078	SAN FRANCISCO	CA		06/27/2025	7.990	1,828,777		2,200,000
100219080	NAPLES	FL		06/27/2025	7.625	1,032,076		1,235,000
100219081	LOS ANGELES	CA		06/27/2025	7.250	753,242		1,150,000
100219082	LOS ANGELES	CA		06/27/2025	7.875	2,939,925		4,000,000
100219085	MIAMI	FL		06/27/2025	7.990	157,394		715,000
100219087	CHICO	CA		06/27/2025	7.375	491,825		623,500
100219088	MONTGOMERY	IL		06/27/2025	9.250	311,850		330,000
100219090	KATY	TX		06/27/2025	7.875	307,125		390,000
100219091	CHATTANOOGA	TN		06/27/2025	9.750	320,775		470,000
100219092	NAGS HEAD	NC		06/27/2025	7.625	510,058		745,000
100219093	NEW RIVER	AZ		06/27/2025	7.375	366,577		550,000
100219094	BRIDGEPORT	CT		06/27/2025	6.750	332,452		460,000
100219095	MORENO VALLEY	CA		06/27/2025	7.750	394,338		540,500
100219096	THE COLONY	TX		06/27/2025	7.125	290,403		520,000
100219097	GILBERT	AZ		06/27/2025	7.500	246,750		820,000
100219098	PALMDALE	CA		06/27/2025	7.375	411,258		570,000
100219099	LEBANON	OR		06/27/2025	7.250	746,744		1,125,000
100219100	STAR	ID		06/27/2025	8.375	559,910		640,000
100219101	CHESTER SPRINGS	PA		06/27/2025	6.990	433,139		720,000
100219102	TAMARAC	FL		06/27/2025	7.000	298,403		395,000
100219104	POMPANO BEACH	FL		06/27/2025	7.750	556,584		720,000
100219105	MARGATE	FL		06/27/2025	7.250	303,350		376,000
100219106	HUNTINGTON BEACH	CA		06/27/2025	7.125	1,388,273		1,700,000
100219107	LOS ANGELES	CA		06/27/2025	7.000	2,056,338		3,100,000
100219108	CORONA	CA		06/27/2025	7.750	831,680		1,150,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219110	LINCOLN CITY	OR		06/27/2025	7.125	229,656		457,000
100219111	MURRIETA	CA		06/27/2025	7.000	775,224		1,084,000
100219112	MILWAUKEE	WI		06/27/2025	7.750	148,257		206,000
100219113	SOUTH DAYTONA	FL		06/27/2025	7.875	189,000		413,000
100219114	BURIEN	WA		06/27/2025	7.375	1,521,605		2,420,000
100219115	HILTON HEAD ISLAND	SC		06/27/2025	7.125	197,060		240,000
100219116	HUNTERSVILLE	NC		06/27/2025	7.125	450,412		570,000
100219117	STOCKTON	CA		06/27/2025	7.875	361,156		440,000
100219118	JACKSONVILLE	FL		06/27/2025	7.625	251,481		313,000
100219119	BLUFFTON	SC		06/27/2025	7.125	193,307		250,000
100219120	INWOOD	WV		06/27/2025	6.875	185,747		250,000
100219121	DAYTONA BEACH	FL		06/27/2025	6.750	347,533		480,000
100219122	SILVERTHORNE	CO		06/27/2025	7.375	760,478		930,000
100219123	SALT LAKE CITY	UT		06/27/2025	7.500	660,116		890,000
100219124	HAYWARD	CA		06/27/2025	7.375	722,056		950,000
100219125	BASYE	VA		06/27/2025	7.250	268,081		330,000
100219126	HOBE SOUND	FL		06/27/2025	7.375	286,588		382,000
100219127	ROUND ROCK	TX		06/27/2025	8.250	347,538		425,000
100219128	LAKESIDE	AZ		06/27/2025	7.125	447,231		551,000
100219129	GAINESVILLE	GA		06/27/2025	6.990	243,792		328,000
100219130	ARAB	AL		06/27/2025	6.875	278,195		365,000
100219131	CONWAY	SC		06/27/2025	7.000	700,033		855,000
100219132	LELAND	NC		06/27/2025	6.875	215,868		269,000
100219133	ROSEBURG	OR		06/27/2025	6.625	200,178		300,000
100219134	CHARLOTTE	NC		06/27/2025	7.125	360,174		475,000
100219135	LAWRENCEVILLE	GA		06/27/2025	6.990	263,978		350,000
100219136	COEUR D'ALENE	ID		06/27/2025	6.750	398,435		495,000
100219137	SPRINGFIELD	OR		06/27/2025	7.750	457,664		610,000
100219138	OCALA	FL		06/27/2025	7.375	215,572		280,000
100219139	ANDERSON	SC		06/27/2025	6.875	492,975		651,000
100219140	ANNANDALE	VA		06/27/2025	6.875	658,499		825,800
100219141	BOERNE	TX		06/27/2025	6.875	245,687		395,000
100219142	GREENVILLE	SC		06/27/2025	6.875	446,559		555,000
100219143	BATON ROUGE	LA		06/27/2025	6.750	181,657		240,000
100219144	ATLANTA	GA		06/27/2025	6.990	271,738		400,000
100219145	MORRO BAY	CA		06/27/2025	6.875	749,048		975,000
100219146	LIBERTYVILLE	IL		06/27/2025	7.500	335,340		405,000
100219147	VISALIA	CA		06/27/2025	6.875	188,151		232,000
100219148	MAGNOLIA	TX		06/27/2025	7.500	370,907		450,000
100219149	GREENSBORO	NC		06/27/2025	7.375	192,096		234,000
100219150	DUBLIN	OH		06/27/2025	6.625	223,877		366,000
100219151	NAPLES	FL		06/27/2025	6.750	470,260		585,000
100219152	CHARLOTTE	NC		06/27/2025	6.875	612,631		760,000
100219153	BEAUFORT	NC		06/27/2025	7.125	415,758		525,000
100219154	MADEIRA BEACH	FL		06/27/2025	7.875	817,093		995,000
100219155	MOREHEAD CITY	NC		06/27/2025	6.875	195,323		248,000
100219156	BELLA VISTA	AR		06/27/2025	7.375	190,001		243,200
100219157	WARWICK	GA		06/27/2025	7.250	453,382		575,000
100219158	REDLANDS	CA		06/27/2025	7.250	397,130		490,000
100219159	MC MINNVILLE	TN		06/27/2025	7.500	231,757		284,000
100219160	CLEVELAND	TX		06/27/2025	6.875	167,153		210,000
100219161	SCOFIELD	UT		06/27/2025	7.250	573,347		750,000
100219162	BRISBANE	CA		06/27/2025	6.750	1,002,139		1,230,000
100219163	PORT ORANGE	FL		06/27/2025	7.625	817,723		1,000,000
100219164	EAST SPENCER	NC		06/27/2025	6.750	184,406		235,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219165	AUSTIN	TX		06/27/2025	7.250	502,326		620,000
100219166	CONCORD	NC		06/27/2025	6.875	321,719		415,000
100219167	EDMONDS	WA		06/27/2025	7.375	504,708		820,000
100219168	BROKEN BOW	OK		06/27/2025	7.000	771,313		1,047,000
100219169	PALM SPRINGS	CA		06/27/2025	7.500	268,699		325,000
100219170	FALLING WATERS	WV		06/27/2025	7.000	249,200		325,500
100219171	KATY	TX		06/27/2025	6.875	155,132		199,000
100219172	WEST COLUMBIA	SC		06/27/2025	7.000	203,962		255,000
100219173	PALM COAST	FL		06/27/2025	8.250	394,909		480,000
100219174	CAPE CORAL	FL		06/27/2025	8.125	202,727		248,000
100219175	BRYAN	TX		06/27/2025	7.125	238,940		310,000
100219176	HAMPTON	NH		06/27/2025	6.750	223,300		304,000
100219177	PENNSAUKEN	NJ		06/27/2025	6.875	193,957		270,000
100219178	MERRILLVILLE	IN		06/27/2025	7.000	196,218		245,000
100219179	FRANKLIN	TN		06/27/2025	6.875	204,697		510,000
100219180	RUNNING SPRINGS	CA		06/27/2025	7.000	205,674		285,000
100219181	FRUIT HEIGHTS	UT		06/27/2025	7.750	485,500		625,000
100219182	MOUNT VERNON	TX		06/27/2025	7.375	275,022		345,000
100219183	ENON	OH		06/27/2025	7.500	298,634		405,000
100219184	GLENDALE	AZ		06/27/2025	7.875	181,361		227,000
100219185	LAWRENCEVILLE	GA		06/27/2025	7.125	305,580		415,000
100219186	ROCKAWAY BEACH	OR		06/27/2025	6.875	397,842		492,500
100219187	PHOENIX	AZ		06/27/2025	7.125	319,879		440,000
100219188	IDAHO FALLS	ID		06/27/2025	7.250	214,526		268,000
100219189	CHANTILLY	VA		06/27/2025	7.125	483,735		625,000
100219190	VENTURA	CA		06/27/2025	7.125	258,335		755,000
100219191	TOBYHANNA	PA		06/27/2025	7.250	242,725		295,000
100219192	NOLENSVILLE	TN		06/27/2025	7.875	536,027		670,000
100219193	ROMEOVILLE	IL		06/27/2025	7.875	297,004		377,000
100219194	CINCINNATI	OH		06/27/2025	7.000	171,491		212,000
100219195	LAVON	TX		06/27/2025	7.250	326,548		425,000
100219196	JOHNS CREEK	GA		06/27/2025	7.125	377,150		470,000
100219197	DANA POINT	CA		06/27/2025	7.500	909,444		1,100,000
100219198	TEMPE	AZ		06/27/2025	7.500	523,424		677,000
100219199	BAKERSFIELD	CA		06/27/2025	7.500	238,936		298,000
100219200	SAN DIEGO	CA		06/27/2025	7.250	1,085,042		1,400,000
100219201	SOUTH HAVEN	MI		06/27/2025	7.375	230,791		298,000
100219202	FORT MOHAVE	AZ		06/27/2025	7.250	223,664		277,000
100219203	ORANGEVALE	CA		06/27/2025	7.375	371,887		480,000
100219204	AUBURN	WA		06/27/2025	7.500	351,376		770,000
100219205	PHOENIX	AZ		06/27/2025	7.250	559,512		728,000
100219206	HILLIARD	OH		06/27/2025	7.250	184,406		255,000
100219207	OCALA	FL		06/27/2025	6.875	192,875		262,000
100219208	SPRING	TX		06/27/2025	7.000	211,869		282,000
100219209	RALEIGH	NC		06/27/2025	7.125	258,806		315,000
100219210	MARIETTA	GA		06/27/2025	6.875	452,035		605,000
100219211	GRAYSON	GA		06/27/2025	6.875	365,901		455,000
100219212	LOS ANGELES	CA		06/27/2025	8.250	1,224,870		1,500,000
100219213	BROOMFIELD	CO		06/27/2025	8.000	1,205,234		1,325,000
100219214	DENVER	CO		06/27/2025	7.625	916,882		1,075,000
100219215	MIDDLETON	ID		06/27/2025	8.000	976,727		1,100,000
100219216	DRIPPING SPRINGS	TX		06/27/2025	7.875	1,139,541		1,327,000
100219217	LOS ANGELES	CA		06/27/2025	7.500	1,505,675		1,770,000
100219218	SHERWOOD	OR		06/27/2025	7.250	1,697,947		2,000,000
100219219	MISSION VIEJO	CA		06/27/2025	7.375	997,260		1,255,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219220	MILL VALLEY	CA		06/27/2025	6.625	1,572,430		6,600,000
100219221	HURRICANE	UT		06/27/2025	7.375	1,223,552		1,632,000
100219222	SAN DIEGO	CA		06/27/2025	6.875	1,514,501		1,850,000
100219223	IRVINE	CA		06/27/2025	6.500	1,441,796		2,218,305
100219224	MONROE	GA		06/27/2025	7.000	991,377		1,166,000
100219225	MESA	AZ		06/27/2025	6.500	887,940		1,091,000
100219226	VENICE	FL		06/27/2025	6.750	1,689,947		2,420,000
100219227	EAGLE	ID		06/27/2025	7.875	1,572,974		1,758,000
100219228	PROSPER	TX		06/27/2025	6.875	1,439,964		1,621,000
100219229	MOUNT PLEASANT	SC		06/27/2025	7.375	898,293		1,000,000
100219230	DALLAS	TX		06/27/2025	7.875	2,523,052		3,300,000
100219231	CARMEL	CA		06/27/2025	7.250	1,018,520		2,050,000
100219232	VALLEY VILLAGE	CA		06/27/2025	6.875	1,235,542		1,750,000
100219233	BOTHELL	WA		06/27/2025	6.875	1,164,910		1,375,000
100219234	SAN LEANDRO	CA		06/27/2025	6.875	967,686		1,392,000
100219235	SPRING	TX		06/27/2025	6.875	1,206,173		1,432,000
100219236	WESTLAKE VILLAGE	CA		06/30/2025	7.250	586,687		1,335,000
100219237	LITCHFIELD PARK	AZ		06/30/2025	7.125	309,233		445,000
100219238	CHESTER	PA		06/30/2025	8.125	181,752		245,000
100219239	LEWISVILLE	NC		06/30/2025	6.990	263,585		346,000
100219240	CLINTON	MA		06/30/2025	7.325	308,035		402,000
100219241	GREENVILLE	TX		06/30/2025	7.325	245,565		350,000
100219242	HELLERTOWN	PA		06/30/2025	6.625	207,615		280,000
100219243	AITKIN	MN		06/30/2025	6.500	232,623		298,000
100219244	KNOXVILLE	TN		06/30/2025	6.375	215,034		310,000
100219245	SOMONAUK	IL		06/30/2025	6.990	357,732		610,000
100219246	GLOUCESTER	MA		06/30/2025	6.875	353,378		578,000
100219247	DISCOVERY BAY	CA		06/30/2025	7.375	571,718		850,000
100219248	SAN MARCOS	CA		06/30/2025	7.575	527,917		680,000
100219249	BEND	OR		06/30/2025	7.250	725,831		1,400,000
100219250	BEVERLY	MA		06/30/2025	7.740	709,503		915,000
100219251	DAVENPORT	FL		06/30/2025	7.990	357,146		440,000
100219252	BOSTON	MA		06/30/2025	6.990	525,255		705,000
100219253	NAPLES	FL		06/30/2025	7.115	220,651		330,000
100219254	SALISBURY	MD		06/30/2025	7.490	182,007		252,000
100219255	WELLINGTON	NV		06/30/2025	6.875	270,826		535,000
100219256	SANTA CRUZ	CA		06/30/2025	7.575	1,513,079		2,096,000
100219257	LITTLE EGG HARBOR TWP	NJ		06/30/2025	6.825	455,663		1,100,000
100219258	LAKE FOREST	CA		06/30/2025	6.990	608,210		1,183,000
100219259	WEST PALM BEACH	FL		06/30/2025	7.200	180,300		250,000
100219260	CHICAGO	IL		06/30/2025	7.750	236,381		585,000
100219261	CHICAGO	IL		06/30/2025	7.625	394,810		510,000
100219262	WEST JORDAN	UT		06/30/2025	6.825	457,890		763,000
100219263	HEWITT	NJ		06/30/2025	6.990	192,944		320,000
100219264	AMHERST	NY		06/30/2025	7.250	270,504		375,000
100219265	DARBY	MT		06/30/2025	7.500	589,714		740,000
100219266	SOUTHBRIDGE	MA		06/30/2025	7.375	325,325		440,000
100219267	SEARCY	AR		06/30/2025	5.875	158,723		218,000
100219268	PEARL RIVER	NY		06/30/2025	7.240	423,466		580,000
100219269	SPRINGFIELD	MO		06/30/2025	7.825	197,203		253,000
100219270	SYRACUSE	NY		06/30/2025	6.990	236,068		380,000
100219271	HAMMONTON	NJ		06/30/2025	7.450	270,633		355,000
100219272	CONYERS	GA		06/30/2025	7.740	390,921		472,000
100219273	BAY VILLAGE	OH		06/30/2025	7.250	293,250		475,000
100219274	MYRTLE BEACH	SC		06/30/2025	7.450	209,301		270,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219275	DANA POINT	CA		06/30/2025	7.875	1,044,523		1,615,000
100219276	MOAB	UT		06/30/2025	7.250	403,020		577,000
100219277	LEAWOOD	KS		06/30/2025	7.450	528,904		750,000
100219278	LAS VEGAS	NV		06/30/2025	6.990	252,028		485,000
100219279	HORSHAM	PA		06/30/2025	7.125	248,647		340,000
100219280	CROSSLAKE	MN		06/30/2025	6.990	299,220		423,000
100219281	DURHAM	NC		06/30/2025	7.825	249,303		306,000
100219282	SAN JOSE	CA		06/30/2025	7.375	1,092,490		1,580,000
100219283	SANTA CRUZ	CA		06/30/2025	6.990	533,096		1,200,000
100219284	ROCKWALL	TX		06/30/2025	7.000	398,330		660,000
100219285	BUFFALO	NY		06/30/2025	7.125	363,441		533,000
100219286	SOUTH EUCLID	OH		06/30/2025	7.500	186,597		240,000
100219287	LAS VEGAS	NV		06/30/2025	7.750	270,738		350,000
100219288	MONROE	NY		06/30/2025	7.625	493,048		600,000
100219289	DUNNELLON	FL		06/30/2025	7.825	276,545		338,000
100219290	DRACUT	MA		06/30/2025	6.875	214,428		520,000
100219291	SAINT PAUL	MN		06/30/2025	6.990	324,929		455,000
100219292	STATEN ISLAND	NY		06/30/2025	7.200	573,696		975,000
100219293	DOWNINGTOWN	PA		06/30/2025	5.990	246,662		370,000
100219294	WESTERVILLE	OH		06/30/2025	7.500	197,768		290,000
100219295	WATKINS GLEN	NY		06/30/2025	7.575	300,247		325,000
100219296	CORDOVA	TN		06/30/2025	5.450	159,816		240,000
100219297	MANAHAWKIN	NJ		06/30/2025	6.750	622,007		2,150,000
100219298	RANCHO MIRAGE	CA		06/30/2025	6.625	665,136		1,095,000
100219299	CRAMERTON	NC		06/30/2025	7.625	200,014		260,000
100219300	ODESSA	FL		06/30/2025	8.125	824,316		940,000
100219301	JACKSONVILLE	FL		06/30/2025	7.500	174,485		225,000
100219302	PHILADELPHIA	PA		06/30/2025	6.990	322,461		520,000
100219303	PHILADELPHIA	PA		06/30/2025	6.950	313,662		440,000
100219304	TUCSON	AZ		06/30/2025	7.250	273,847		420,000
100219305	HAMPTON BAYS	NY		06/30/2025	6.575	609,590		1,600,000
100219306	BONITA SPRINGS	FL		06/30/2025	6.825	268,350		475,000
100219307	WEST PALM BEACH	FL		06/30/2025	7.200	205,422		285,000
100219308	WESTMINSTER	CO		06/30/2025	6.990	256,221		545,000
100219309	CAMP VERDE	AZ		06/30/2025	7.125	429,359		570,000
100219310	PATERSON	NJ		06/30/2025	7.575	521,144		725,000
100219311	RIO RANCHO	NM		06/30/2025	6.990	371,139		420,000
100219312	SANDUSKY	OH		06/30/2025	7.375	162,238		214,000
100219313	PALM DESERT	CA		06/30/2025	7.625	326,902		460,000
100219314	OAK PARK	IL		06/30/2025	7.075	506,670		662,000
100219315	QUICKSBURG	VA		06/30/2025	7.625	320,601		475,000
100219316	NEW YORK	NY		06/30/2025	7.125	834,947		1,480,000
100219317	BROOMFIELD	CO		06/30/2025	6.990	277,745		527,000
100219318	AKRON	OH		06/30/2025	6.990	162,209		212,000
100219319	FAIRFIELD	OH		06/30/2025	7.490	240,029		310,000
100219320	LIBERTY	NY		06/30/2025	7.125	248,593		323,000
100219321	APTOS	CA		06/30/2025	6.950	409,413		784,000
100219322	WINTER PARK	FL		06/30/2025	7.075	296,609		630,000
100219323	STUART	FL		06/30/2025	7.500	219,351		290,000
100219324	MISSOULA	MT		06/30/2025	7.575	453,429		603,000
100219325	DOVER	NJ		06/30/2025	6.990	226,319		455,000
100219326	TANNERSVILLE	PA		06/30/2025	7.075	225,738		303,500
100219327	POWHATAN	VA		06/30/2025	7.500	226,567		295,000
100219328	MEMPHIS	TN		06/30/2025	5.750	155,684		230,000
100219329	CORDOVA	TN		06/30/2025	5.750	205,981		320,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219330	CARLTON	WA		06/30/2025	5.990	165,525		540,000
100219331	BUFFALO	NY		06/30/2025	7.575	249,044		360,000
100219332	NEWPORT	MI		06/30/2025	8.125	267,464		305,000
100219333	WEST PALM BEACH	FL		06/30/2025	7.240	164,477		233,000
100219334	MEDFORD	OR		06/30/2025	6.990	541,596		715,000
100219335	CEDAR HILL	TX		06/30/2025	6.740	495,599		695,000
100219336	CHICAGO	IL		06/30/2025	7.625	368,668		510,000
100219337	LAS VEGAS	NV		06/30/2025	6.990	318,954		640,000
100219338	CHICAGO	IL		06/30/2025	6.990	632,641		1,025,000
100219339	LILLINGTON	NC		06/30/2025	7.375	166,869		313,000
100219340	MISSOULA	MT		06/30/2025	6.740	163,229		570,000
100219341	NAVARRE	FL		06/30/2025	7.950	240,698		268,000
100219342	NORTH READING	MA		06/30/2025	6.750	405,748		920,000
100219343	PLANT CITY	FL		06/30/2025	7.950	340,225		400,000
100219344	SAN FRANCISCO	CA		06/30/2025	7.375	686,667		900,000
100219345	PATERSON	NJ		06/30/2025	7.575	575,055		805,000
100219346	PORT ORANGE	FL		06/30/2025	7.990	337,695		424,400
100219347	OZARK	MO		06/30/2025	7.250	209,054		298,000
100219348	VENTURA	CA		06/30/2025	7.250	744,293		966,000
100219349	FARMERSVILLE	CA		06/30/2025	7.750	251,170		305,000
100219350	SAINT AUGUSTINE	FL		06/30/2025	7.075	247,554		310,000
100219351	LONG BRANCH	NJ		06/30/2025	7.750	378,813		460,000
100219352	PHILADELPHIA	PA		06/30/2025	7.450	214,447		304,000
100219353	SAN JOSE	CA		06/30/2025	6.750	406,474		1,895,000
100219354	BAYONNE	NJ		06/30/2025	7.075	465,740		740,000
100219355	OLATHE	KS		06/30/2025	7.375	310,002		410,000
100219356	BAKERSFIELD	CA		06/30/2025	7.750	185,649		275,000
100219357	CONCORD	NC		06/30/2025	7.375	215,730		310,000
100219358	MAMMOTH LAKES	CA		06/30/2025	7.625	505,237		668,000
100219359	POWHATAN	VA		06/30/2025	7.500	226,567		295,000
100219360	COLUMBUS	OH		06/30/2025	7.250	206,203		331,000
100219361	MACON	NC		06/30/2025	7.625	204,955		272,000
100219362	BROOKHAVEN	GA		06/30/2025	7.450	346,411		480,000
100219363	BLUE RIDGE	TX		06/30/2025	6.875	446,414		1,334,000
100219364	ENGLEWOOD	FL		06/30/2025	6.825	223,803		390,000
100219365	FALLS CHURCH	VA		06/30/2025	7.750	185,055		240,000
100219366	LITTLE ROCK	AR		06/30/2025	7.625	161,343		208,800
100219367	WORCESTER	MA		06/30/2025	7.240	540,319		715,000
100219368	MODESTO	CA		06/30/2025	7.250	204,014		325,000
100219369	MORRISTOWN	NJ		06/30/2025	6.950	667,605		1,087,000
100219370	DALLAS	TX		06/30/2025	7.575	259,013		320,000
100219371	MORRISTOWN	NJ		06/30/2025	6.950	667,605		1,087,651
100219372	YONKERS	NY		06/30/2025	7.250	648,575		900,000
100219373	TONAWANDA	NY		06/30/2025	7.500	394,772		512,000
100219374	CHEEKTOWAGA	NY		06/30/2025	7.375	210,021		275,000
100219375	HOLLYWOOD	FL		07/02/2025	7.625	336,114		469,000
100219376	MIAMI	FL		07/02/2025	7.375	294,062		432,000
100219377	CHANDLER	AZ		07/02/2025	7.000	313,388		568,000
100219378	PHOENIX	AZ		07/02/2025	7.250	359,539		495,000
100219379	LONGWOOD	FL		07/02/2025	6.750	573,253		780,000
100219380	VENTURA	CA		07/07/2025	8.000	1,095,769		1,550,000
100219381	EPWORTH	GA		07/07/2025	7.875	756,078		1,060,000
100219382	SEATTLE	WA		07/07/2025	8.375	784,898		975,000
100219383	AUSTIN	TX		07/07/2025	8.250	1,231,396		1,500,000
100219384	PORT ARANSAS	TX		07/07/2025	8.000	971,941		1,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219385	SAWYER	MI		07/07/2025	6.750	909,532		1,300,000
100219386	VISALIA	CA		07/07/2025	8.125	339,301		450,000
100219387	MERIDIAN	ID		07/07/2025	6.500	268,970		485,000
100219388	SAINT PETERSBURG	FL		07/07/2025	7.500	242,532		305,000
100219389	ORLANDO	FL		07/07/2025	6.875	353,461		435,000
100219390	CHICAGO	IL		07/07/2025	7.375	428,808		566,000
100219391	TOPSAIL BEACH	NC		07/07/2025	6.500	1,142,384		2,000,000
100219392	WEATHERFORD	TX		07/07/2025	7.990	358,616		540,000
100219393	SALEM	OR		07/07/2025	7.625	292,173		384,000
100219394	DELRAY BEACH	FL		07/07/2025	8.000	899,673		1,130,000
100219395	ATLANTA	GA		07/07/2025	7.375	242,506		315,000
100219396	HOUSTON	TX		07/07/2025	6.625	240,203		305,000
100219397	AUBREY	TX		07/07/2025	7.375	274,763		480,000
100219398	BEECH MOUNTAIN	NC		07/07/2025	7.625	605,793		795,000
100219399	GULF SHORES	AL		07/07/2025	7.500	895,355		1,150,000
100219400	FORT LAUDERDALE	FL		07/07/2025	7.125	1,959,098		2,660,000
100219401	ELK GROVE	CA		07/07/2025	7.250	468,164		646,000
100219402	OAKLAND	CA		07/07/2025	7.000	370,079		500,000
100219403	BIXBY	OK		07/07/2025	7.125	178,012		249,000
100219404	STONEHAM	MA		07/07/2025	7.750	363,566		480,000
100219405	ELMHURST	IL		07/07/2025	6.875	835,013		1,636,000
100219406	SARASOTA	FL		07/07/2025	7.375	259,311		315,000
100219407	TENAFLY	NJ		07/07/2025	7.375	1,251,262		1,650,000
100219408	GLENDALE	AZ		07/07/2025	7.375	333,788		415,000
100219409	SILT	CO		07/07/2025	7.500	516,043		657,000
100219410	TENAFLY	NJ		07/07/2025	7.500	880,824		1,350,000
100219411	BOSTON	MA		07/07/2025	6.875	1,182,130		1,720,000
100219412	SEATTLE	WA		07/07/2025	6.750	561,336		745,000
100219413	CUTLER BAY	FL		07/07/2025	7.500	336,938		468,000
100219414	DEVILS LAKE	ND		07/07/2025	7.375	216,173		285,000
100219415	SPRING HILL	TN		07/07/2025	7.375	245,280		340,000
100219416	SPRING HILL	TN		07/07/2025	7.125	324,997		480,000
100219417	OCEAN CITY	NJ		07/07/2025	7.375	551,245		740,000
100219418	SPRING VALLEY	NY		07/07/2025	7.375	968,557		1,275,000
100219419	PRINCETON	TX		07/07/2025	7.375	272,659		340,000
100219420	FRANKLIN	TN		07/07/2025	7.625	430,766		605,000
100219421	CRYSTAL RIVER	FL		07/07/2025	7.500	411,654		525,000
100219422	SILVER SPRING	MD		07/07/2025	7.500	395,738		500,000
100219423	RIPON	CA		07/07/2025	6.500	376,374		510,000
100219424	HENDERSON	NV		07/07/2025	7.375	381,843		467,624
100219425	KIHEI	HI		07/07/2025	7.624	985,792		1,290,000
100219426	AUBREY	TX		07/07/2025	7.375	343,207		475,000
100219427	AUBREY	TX		07/07/2025	7.500	266,728		405,000
100219428	PORT BOLIVAR	TX		07/07/2025	7.375	370,157		452,000
100219429	BUFFALO GROVE	IL		07/07/2025	7.375	357,953		470,000
100219430	COTTONWOOD	AZ		07/07/2025	7.750	263,679		325,000
100219431	PIGEON FORGE	TN		07/07/2025	7.125	976,565		1,200,000
100219432	PHOENIX	AZ		07/07/2025	7.500	238,776		293,000
100219433	CHELAN	WA		07/07/2025	7.500	780,550		1,290,000
100219434	SAN DIEGO	CA		07/07/2025	7.500	1,003,711		1,395,000
100219435	FRESNO	CA		07/07/2025	7.750	350,583		425,000
100219436	CHARLOTTESVILLE	VA		07/07/2025	7.375	817,944		1,070,000
100219437	FRISCO	TX		07/07/2025	6.750	342,064		450,000
100219438	MORGAN HILL	CA		07/07/2025	6.500	1,079,454		2,100,000
100219439	PANAMA CITY BEACH	FL		07/07/2025	7.375	455,105		688,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219440	HERRIMAN	UT		07/07/2025	6.625	907,408		1,900,000
100219441	AUSTIN	TX		07/07/2025	6.875	499,631		660,000
100219442	LAS VEGAS	NV		07/07/2025	7.250	294,755		358,000
100219443	DANA POINT	CA		07/07/2025	6.625	1,905,182		2,775,000
100219444	HUNTINGTON BEACH	CA		07/07/2025	6.875	1,026,019		1,350,000
100219445	SAN JOSE	CA		07/07/2025	6.625	754,469		1,100,000
100219446	SOUTH BOSTON	MA		07/07/2025	6.625	1,342,183		1,982,000
100219447	AIRMONT	NY		07/07/2025	7.375	1,082,208		1,400,000
100219448	MENIFEE	CA		07/07/2025	6.625	488,802		655,000
100219449	MAMMOTH LAKES	CA		07/07/2025	6.750	1,026,069		1,455,000
100219450	JAMAICA PLAIN	MA		07/07/2025	6.375	799,058		3,012,500
100219451	STONE HARBOR	NJ		07/07/2025	6.625	895,939		2,400,000
100219452	LAS VEGAS	NV		07/07/2025	6.750	384,850		511,000
100219453	FRISCO	TX		07/07/2025	6.750	470,022		586,000
100219454	PRESCOTT	AZ		07/07/2025	5.875	215,708		350,000
100219455	SAN DIEGO	CA		07/07/2025	7.250	1,562,542		2,066,000
100219456	CARPINTERIA	CA		07/07/2025	5.875	1,540,719		2,550,000
100219457	SAN MARINO	CA		07/07/2025	6.875	1,065,315		1,450,000
100219458	LA JOLLA	CA		07/07/2025	6.125	1,759,066		2,250,000
100219459	MILTON	FL		07/07/2025	5.875	197,203		285,000
100219460	REDONDO BEACH	CA		07/07/2025	6.625	1,098,014		1,650,000
100219461	BUDD LAKE	NJ		07/07/2025	6.875	392,128		540,000
100219462	FRYEBURG	ME		07/07/2025	8.000	892,488		1,100,000
100219463	BRADLEY BEACH	NJ		07/07/2025	6.250	860,175		1,250,000
100219464	GREENWICH	CT		07/07/2025	6.875	1,104,846		3,600,000
100219465	GOODYEAR	AZ		07/07/2025	5.500	297,093		625,000
100219466	ENCINO	CA		07/07/2025	6.625	2,173,525		3,650,000
100219467	TUCSON	AZ		07/07/2025	6.500	232,417		330,000
100219468	BROOKLYN	NY		07/07/2025	7.000	1,190,758		1,545,000
100219469	FALMOUTH	MA		07/07/2025	6.750	876,311		1,340,000
100219470	TELLURIDE	CO		07/07/2025	6.750	1,009,040		2,113,000
100219471	VANCOUVER	WA		07/07/2025	5.875	254,957		450,000
100219472	SANTA FE	NM		07/07/2025	6.875	864,353		1,707,000
100219473	FRASER	CO		07/07/2025	7.375	860,435		1,207,000
100219474	LOS ALTOS HILLS	CA		07/07/2025	7.125	1,806,080		5,000,000
100219475	SAN DIEGO	CA		07/07/2025	7.250	881,214		1,500,000
100219476	IRVINE	CA		07/07/2025	6.500	1,594,521		2,450,000
100219477	CUPERTINO	CA		07/07/2025	6.750	1,347,613		3,100,000
100219478	SANTA CRUZ	CA		07/07/2025	6.375	862,287		1,175,000
100219479	SAN DIEGO	CA		07/07/2025	6.875	1,400,083		1,840,000
100219480	LAKE HAVASU CITY	AZ		07/07/2025	6.250	495,342		686,000
100219481	BONITA	CA		07/07/2025	7.125	1,152,184		1,900,000
100219482	SAN DIEGO	CA		07/07/2025	6.750	1,660,381		2,050,000
100219483	DECATUR	GA		07/07/2025	6.000	287,038		400,000
100219484	TUCSON	AZ		07/07/2025	6.875	893,312		1,475,000
100219485	ARROYO GRANDE	CA		07/07/2025	6.500	1,244,417		1,740,000
100219486	BEACH HAVEN	NJ		07/07/2025	7.625	1,313,620		1,600,000
100219487	KEALAKEKUA	HI		07/07/2025	6.875	2,385,297		5,882,000
100219488	PEORIA	AZ		07/07/2025	7.875	247,698		388,000
100219489	INCLINE VILLAGE	NV		07/07/2025	5.750	495,552		740,000
100219490	AUBURNDALE	FL		07/07/2025	7.625	383,930		470,000
100219491	COTTAGE GROVE	MN		07/07/2025	8.375	336,880		415,000
100219492	LINCOLN	NH		07/07/2025	6.875	1,823,163		2,800,000
100219493	FT LAUDERDALE	FL		07/07/2025	7.875	347,259		420,000
100219494	WOODLAND HILLS	CA		07/07/2025	7.250	1,021,373		1,650,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219495	NEW KENT	VA		07/07/2025	7.500	1,095,467		1,430,000
100219496	SUNRISE BEACH	MO		07/07/2025	7.750	1,179,377		1,461,000
100219497	PISMO BEACH	CA		07/07/2025	6.000	898,044		1,389,000
100219498	GATLINBURG	TN		07/07/2025	7.875	984,201		1,285,000
100219499	GRAYSON	GA		07/07/2025	8.125	507,904		615,000
100219500	GATLINBURG	TN		07/07/2025	7.500	993,589		1,230,000
100219501	GLENDALE	AZ		07/07/2025	6.750	789,339		1,050,000
100219502	NARRAGANSETT	RI		07/07/2025	7.875	1,060,877		1,340,000
100219503	CORTEZ	FL		07/07/2025	8.125	1,352,582		1,709,000
100219504	MAMMOTH LAKES	CA		07/07/2025	8.125	856,441		1,112,000
100219505	RENO	NV		07/07/2025	7.375	393,237		516,000
100219506	SUGAR HILL	GA		07/07/2025	7.750	332,728		437,000
100219507	LINTHICUM HTS	MD		07/07/2025	8.125	253,879		321,000
100219508	BOSTON	MA		07/07/2025	7.625	2,314,507		3,015,000
100219509	ROCKBRIDGE BATHS	VA		07/07/2025	8.125	267,017		345,000
100219510	SOMERVILLE	MA		07/07/2025	7.750	1,303,052		1,829,000
100219511	SAN MARCOS	CA		07/07/2025	7.750	442,195		580,000
100219512	PORT ORCHARD	WA		07/07/2025	8.000	268,922		330,000
100219513	SACRAMENTO	CA		07/07/2025	7.875	325,555		450,000
100219514	BEND	OR		07/07/2025	7.750	1,580,691		2,328,000
100219515	SANTA ROSA	CA		07/07/2025	7.875	750,231		915,000
100219516	CARDIFF BY THE SEA	CA		07/07/2025	6.875	1,714,779		2,800,000
100219517	EDGARTOWN	MA		07/07/2025	6.875	2,538,029		4,350,000
100219518	PHOENIX	AZ		07/07/2025	7.375	820,910		1,075,000
100219519	OLD ORCHARD BEACH	ME		07/07/2025	7.875	320,305		397,400
100219520	YACHATS	OR		07/07/2025	7.500	1,434,320		1,750,000
100219521	WINCHESTER	MA		07/07/2025	6.875	1,015,695		1,542,500
100219522	BROKEN BOW	OK		07/07/2025	7.875	1,230,354		1,591,000
100219523	MC LEAN	VA		07/07/2025	7.625	2,686,741		3,500,000
100219524	MCLEAN	VA		07/07/2025	6.750	1,173,603		2,150,000
100219525	UNION GAP	WA		07/07/2025	7.500	189,081		252,000
100219526	NAPLES	FL		07/07/2025	7.875	1,674,500		2,040,000
100219527	DEDHAM	MA		07/07/2025	6.500	1,822,707		2,800,000
100219528	SAN LUIS OBISPO	CA		07/07/2025	7.125	881,531		1,225,000
100219529	PINEHURST	NC		07/07/2025	8.250	292,615		361,000
100219530	GLEN ALLEN	VA		07/07/2025	8.000	283,281		353,000
100219531	WEST PALM BEACH	FL		07/07/2025	8.125	561,541		705,000
100219532	SAND CITY	CA		07/07/2025	7.375	969,201		1,180,000
100219533	NEWPORT BEACH	CA		07/07/2025	6.500	1,900,254		3,150,000
100219534	NAPA	CA		07/07/2025	7.375	1,229,986		2,410,000
100219535	SCOTTSDALE	AZ		07/07/2025	6.375	1,264,206		1,625,000
100219536	FORT LAUDERDALE	FL		07/07/2025	5.750	1,059,787		1,700,000
100219537	INLET BEACH	FL		07/07/2025	6.750	1,482,555		2,000,000
100219538	HARWICH PORT	MA		07/07/2025	6.125	924,328		1,222,000
100219539	DUCK	NC		07/07/2025	7.375	1,633,919		2,125,000
100219540	DENVER	CO		07/07/2025	7.375	988,408		1,225,000
100219541	ROGERS	AR		07/07/2025	7.250	821,540		1,024,000
100219542	CAPE MAY	NJ		07/07/2025	6.875	2,033,711		2,674,000
100219543	SAN JOSE	CA		07/07/2025	7.250	1,451,372		1,900,000
100219544	LOS ANGELES	CA		07/07/2025	5.750	1,431,341		2,400,000
100219545	TOMS RIVER	NJ		07/07/2025	7.750	575,967		702,000
100219546	CHANDLER	AZ		07/07/2025	6.500	958,924		1,250,000
100219547	KIRKWOOD	CA		07/07/2025	6.750	950,346		1,346,000
100219548	MOUNTAIN VIEW	CA		07/07/2025	6.990	1,368,489		1,925,000
100219549	FORT LAUDERDALE	FL		07/07/2025	6.990	987,676		1,225,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219550	SEVIERVILLE	TN		07/07/2025	8.125	858,450		1,100,000
100219551	SEVIERVILLE	TN		07/07/2025	7.875	1,639,406		2,000,000
100219552	LA CONNER	WA		07/07/2025	7.875	684,410		910,000
100219553	SCOTTSDALE	AZ		07/07/2025	6.250	956,312		1,225,000
100219554	KISSIMMEE	FL		07/07/2025	7.875	587,012		770,000
100219555	SAN DIEGO	CA		07/07/2025	6.750	1,097,784		2,025,000
100219556	SANTA BARBARA	CA		07/07/2025	7.750	967,790		1,355,000
100219557	NASHVILLE	TN		07/07/2025	8.125	1,018,024		1,321,000
100219558	SPANAWAY	WA		07/07/2025	7.125	461,233		635,000
100219559	GILBERT	AZ		07/07/2025	8.000	367,206		492,000
100219560	BROOKEVILLE	MD		07/07/2025	8.125	1,013,013		1,400,000
100219561	EDMONDS	WA		07/07/2025	7.625	575,169		805,000
100219562	PENSACOLA	FL		07/07/2025	7.125	461,137		605,000
100219563	HOWELL	NJ		07/07/2025	5.750	420,563		590,000
100219564	BROOKSVILLE	FL		07/07/2025	8.375	310,157		400,000
100219565	DENVER	CO		07/07/2025	7.750	1,222,169		1,665,000
100219566	SANTA CRUZ	CA		07/07/2025	7.250	1,915,067		2,595,000
100219567	CAMERON PARK	CA		07/07/2025	8.125	293,765		375,000
100219568	SWANTON	MD		07/07/2025	8.125	346,492		440,000
100219569	NEW BERN	NC		07/07/2025	8.125	245,081		359,000
100219570	CAMARILLO	CA		07/07/2025	8.125	808,974		980,000
100219571	LYNNFIELD	MA		07/07/2025	7.750	1,428,026		2,020,000
100219572	HOWELL	NJ		07/07/2025	7.125	655,465		800,000
100219573	FRANKLIN	TN		07/07/2025	8.000	321,930		420,000
100219574	FREMONT	CA		07/07/2025	6.875	781,249		1,100,000
100219575	HILLSBORO	OR		07/07/2025	6.625	380,996		505,000
100219576	CELEBRATION	FL		07/07/2025	6.875	260,547		385,000
100219577	GREENVILLE	SC		07/07/2025	6.625	296,443		395,000
100219578	ARLINGTON	MA		07/07/2025	6.875	274,196		425,000
100219579	FORT LAUDERDALE	FL		07/07/2025	7.875	1,974,330		2,427,000
100219580	FOUNTAIN HILLS	AZ		07/07/2025	8.000	1,333,572		1,625,000
100219581	WEST SACRAMENTO	CA		07/07/2025	6.500	476,796		643,000
100219582	SPRING HILL	TN		07/07/2025	6.250	324,940		448,000
100219583	WALLER	TX		07/07/2025	6.375	200,109		280,000
100219584	INDIAN WELLS	CA		07/07/2025	7.875	2,022,134		2,600,000
100219585	PANAMA CITY	FL		07/07/2025	5.875	160,241		210,000
100219586	SALT LAKE CITY	UT		07/07/2025	8.000	421,457		605,000
100219587	BRYAN	TX		07/07/2025	6.375	221,549		310,000
100219588	VISALIA	CA		07/07/2025	6.000	215,777		370,000
100219589	NAPERVILLE	IL		07/07/2025	8.250	493,219		615,000
100219590	PATERSON	NJ		07/07/2025	7.125	311,752		440,000
100219591	PRESCOTT	AZ		07/07/2025	7.250	615,076		815,000
100219592	DANDRIDGE	TN		07/07/2025	7.500	263,674		340,000
100219593	ALEXANDRIA	VA		07/07/2025	7.000	361,126		485,000
100219594	RESEDA	CA		07/07/2025	7.499	692,748		900,000
100219595	WATERTOWN	MA		07/07/2025	6.625	812,089		1,750,000
100219596	WELCHES	OR		07/07/2025	6.375	220,441		370,000
100219597	MONUMENT	CO		07/07/2025	7.475	626,550		768,000
100219598	PARKER	CO		07/07/2025	6.500	345,262		505,000
100219599	KAUFMAN	TX		07/07/2025	6.998	314,048		455,000
100219600	RICHMOND	VA		07/07/2025	7.500	316,943		450,000
100219601	RICHMOND	VA		07/07/2025	7.500	316,943		450,000
100219602	LONG BEACH	CA		07/07/2025	6.375	388,288		810,000
100219603	SCOTTSDALE	AZ		07/07/2025	8.000	398,230		485,000
100219604	PRESCOTT	AZ		07/07/2025	7.625	342,704		554,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219605	GOLDEN	CO		07/07/2025	6.999	782,188		1,050,000
100219606	FLAGSTAFF	AZ		07/07/2025	8.000	350,535		456,000
100219607	GOODYEAR	AZ		07/07/2025	7.999	344,522		501,000
100219608	ORLANDO	FL		07/07/2025	6.875	235,322		391,000
100219609	ONTARIO	CA		07/07/2025	6.625	437,834		630,000
100219610	GATLINBURG	TN		07/07/2025	6.990	559,280		754,000
100219611	SELMA	CA		07/07/2025	8.125	388,320		476,000
100219612	TIMNATH	CO		07/07/2025	7.500	430,800		600,000
100219613	LOS ANGELES	CA		07/07/2025	6.875	2,160,755		3,900,000
100219614	ANNAPOLIS	MD		07/07/2025	7.623	611,567		880,000
100219615	WINTER GARDEN	FL		07/07/2025	6.625	327,967		515,000
100219616	FAIR OAKS	CA		07/07/2025	7.625	312,322		465,000
100219617	MERIDIAN	ID		07/07/2025	6.970	497,415		650,000
100219618	SACRAMENTO	CA		07/07/2025	7.999	382,948		494,000
100219619	PALISADES PARK	NJ		07/07/2025	6.625	655,461		975,000
100219620	CONCORD	NC		07/07/2025	6.999	412,187		685,000
100219621	SACRAMENTO	CA		07/07/2025	6.500	329,914		476,000
100219622	SACRAMENTO	CA		07/07/2025	7.750	1,026,959		1,325,000
100219623	MIAMI	FL		07/07/2025	7.399	495,841		600,000
100219624	FAYETTEVILLE	AR		07/07/2025	7.375	324,581		435,000
100219625	LEES SUMMIT	MO		07/07/2025	7.990	387,597		504,000
100219626	WALNUT CREEK	CA		07/07/2025	6.375	359,068		490,000
100219627	SAINT AUGUSTINE	FL		07/07/2025	7.375	445,537		586,000
100219628	COVINA	CA		07/07/2025	8.125	503,922		750,000
100219629	REDDING	CT		07/07/2025	6.374	311,948		435,000
100219630	BREMERTON	WA		07/07/2025	6.625	348,662		461,000
100219631	RIVERSIDE	CA		07/07/2025	7.550	456,873		632,000
100219632	LANSDALE	PA		07/07/2025	6.625	370,075		535,000
100219633	IDAHO FALLS	ID		07/07/2025	7.499	657,465		865,000
100219634	DENVER	CO		07/07/2025	6.999	317,209		512,000
100219635	FLAGLER BEACH	FL		07/07/2025	5.624	562,653		998,000
100219636	SACRAMENTO	CA		07/07/2025	7.625	319,677		395,000
100219637	FORT COLLINS	CO		07/07/2025	7.624	366,732		480,000
100219638	COMMERCE CITY	CO		07/07/2025	8.124	418,214		558,000
100219639	LITHIA	FL		07/07/2025	6.999	324,828		426,000
100219640	ELLIJAY	GA		07/07/2025	6.625	465,262		630,000
100219641	DENVER	CO		07/07/2025	7.875	431,572		600,000
100219642	ARVADA	CO		07/07/2025	7.624	379,292		465,000
100219643	BEVERLY	MA		07/07/2025	7.125	683,909		950,000
100219644	ESCONDIDO	CA		07/07/2025	6.125	498,977		750,000
100219645	SCOTTSDALE	AZ		07/07/2025	7.374	649,574		896,000
100219646	ORANGE PARK	FL		07/07/2025	6.490	428,857		573,000
100219647	DULUTH	GA		07/07/2025	7.125	392,009		520,000
100219648	STOCKTON	CA		07/07/2025	6.500	431,425		650,000
100219649	MONROE	UT		07/07/2025	7.499	329,951		461,000
100219650	INDIO	CA		07/07/2025	8.125	532,883		664,000
100219651	PROVO	UT		07/07/2025	7.625	395,141		540,000
100219652	OAK VIEW	CA		07/07/2025	6.875	442,579		730,000
100219653	HENDERSON	NV		07/07/2025	7.500	375,117		460,000
100219654	CLEWISTON	FL		07/07/2025	7.125	522,291		638,000
100219655	BOOTHBAY HARBOR	ME		07/07/2025	8.125	429,861		558,000
100219656	AUSTIN	TX		07/07/2025	7.345	545,507		716,000
100219657	BELL GARDENS	CA		07/07/2025	6.625	524,547		1,210,000
100219658	FORT COLLINS	CO		07/07/2025	7.125	327,189		450,000
100219659	UKIAH	CA		07/07/2025	6.625	370,352		509,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219660	RANCHO CUCAMONGA	CA		07/07/2025	7.625	389,006		510,000
100219661	LONGMONT	CO		07/07/2025	6.999	476,426		670,000
100219662	LUDLOW	MA		07/07/2025	7.989	383,195		530,000
100219663	MIAMI	FL		07/07/2025	7.500	349,541		500,000
100219664	TURLOCK	CA		07/07/2025	6.999	325,876		528,000
100219665	JOELTON	TN		07/07/2025	7.375	1,066,251		1,300,000
100219666	NORWALK	CA		07/07/2025	6.500	553,698		790,000
100219667	SAN DIEGO	CA		07/07/2025	6.999	655,740		870,000
100219668	BOSTON	MA		07/07/2025	6.949	916,208		1,200,000
100219669	MALDEN	MA		07/07/2025	7.375	466,914		769,900
100219670	MILPITAS	CA		07/07/2025	6.875	516,552		1,345,000
100219671	ISLAMORADA	FL		07/07/2025	7.750	1,395,183		1,700,000
100219672	SENECA	SC		07/07/2025	6.750	456,038		620,000
100219673	REDLANDS	CA		07/07/2025	6.625	386,584		638,000
100219674	SANTA ANA	CA		07/07/2025	6.875	458,701		930,000
100219675	SOUTH LAKE TAHOE	CA		07/07/2025	6.375	834,345		1,439,000
100219676	ORANGE	CA		07/07/2025	6.500	912,748		1,515,000
100219677	DIXON	CA		07/07/2025	7.375	457,887		605,000
100219678	DAWSONVILLE	GA		07/07/2025	6.875	356,909		500,000
100219679	ATHENS	GA		07/07/2025	7.875	623,054		767,000
100219680	SPARKS	NV		07/07/2025	6.125	417,280		575,000
100219681	ROCKBRIDGE	OH		07/07/2025	7.500	309,689		400,000
100219682	WOODBRIDGE	VA		07/07/2025	7.625	258,523		550,000
100219683	SPRING LAKE	NJ		07/07/2025	6.625	553,262		1,000,000
100219684	HURST	TX		07/07/2025	8.250	290,940		408,000
100219685	KATY	TX		07/07/2025	6.250	220,542		319,000
100219686	LAS VEGAS	NV		07/07/2025	6.375	340,125		510,000
100219687	WESTLAKE VILLAGE	CA		07/07/2025	6.625	622,179		1,475,000
100219688	WALNUT CREEK	CA		07/07/2025	7.000	1,080,562		1,415,000
100219689	MUNDELEIN	IL		07/07/2025	7.125	297,722		399,000
100219690	PORTLAND	OR		07/07/2025	7.625	364,518		475,000
100219691	MONSEY	NY		07/07/2025	7.250	2,839,236		4,225,000
100219692	LIBERTY	UT		07/07/2025	7.125	717,096		982,000
100219693	EDMOND	OK		07/07/2025	6.375	199,901		350,900
100219694	CLOVIS	CA		07/07/2025	6.125	196,340		559,000
100219695	SAN FRANCISCO	CA		07/07/2025	6.875	244,635		399,000
100219696	DENVER	CO		07/07/2025	6.750	396,637		655,000
100219697	DENVER	CO		07/07/2025	6.750	403,845		667,000
100219698	FORT WORTH	TX		07/07/2025	6.125	205,916		351,000
100219699	SAN JACINTO	CA		07/07/2025	6.500	416,122		524,000
100219700	ELK GROVE	CA		07/07/2025	7.875	556,715		680,000
100219701	AUSTIN	TX		07/07/2025	6.000	380,468		665,000
100219702	BOUNTIFUL	UT		07/07/2025	6.500	464,731		620,000
100219703	TRUCKEE	CA		07/07/2025	7.250	1,299,359		1,885,000
100219704	SACRAMENTO	CA		07/07/2025	6.500	444,488		570,000
100219705	SARASOTA	FL		07/07/2025	7.250	1,451,965		1,773,000
100219706	THE VILLAGES	FL		07/07/2025	7.125	307,497		460,000
100219707	MAPLETON	UT		07/07/2025	6.875	238,322		405,000
100219708	ROCKLIN	CA		07/07/2025	7.000	548,194		670,000
100219709	MAPLETON	UT		07/07/2025	6.875	239,178		422,000
100219710	DESTIN	FL		07/07/2025	7.625	917,491		1,160,000
100219711	MYRTLE BEACH	SC		07/07/2025	6.250	183,817		235,000
100219712	FRISCO	TX		07/07/2025	6.125	260,034		500,000
100219713	MYRTLE BEACH	SC		07/07/2025	6.250	190,954		244,000
100219714	ADAIRSVILLE	GA		07/07/2025	5.875	215,193		310,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219715	STAR	ID		07/07/2025	5.125	293,846		465,000
100219716	SEVIERVILLE	TN		07/07/2025	6.875	1,236,258		2,300,000
100219717	POTTSTOWN	PA		07/07/2025	5.625	396,848		525,000
100219718	SAN JOSE	CA		07/07/2025	6.250	887,491		1,215,000
100219719	BELLEVUE	WA		07/07/2025	7.125	424,827		575,000
100219720	PANAMA CITY BEACH	FL		07/07/2025	6.875	261,341		500,000
100219721	SULTAN	WA		07/07/2025	5.125	434,542		633,000
100219722	PALMDALE	CA		07/07/2025	7.625	464,529		580,000
100219723	KANNAPOLIS	NC		07/07/2025	5.875	254,194		365,000
100219724	ANTIOCH	TN		07/07/2025	6.500	243,851		365,000
100219725	SAN DIEGO	CA		07/07/2025	5.875	240,579		985,000
100219726	MARIETTA	GA		07/07/2025	6.625	309,060		410,000
100219727	SANTA MONICA	CA		07/07/2025	6.625	1,224,056		3,400,000
100219728	DERBY	VT		07/07/2025	7.125	307,198		475,000
100219729	HEBER CITY	UT		07/07/2025	7.500	922,897		1,200,000
100219730	FRESNO	CA		07/07/2025	6.125	301,948		529,000
100219731	MANHATTAN BEACH	CA		07/07/2025	7.125	1,718,646		2,790,000
100219732	DANA POINT	CA		07/07/2025	6.250	517,064		870,000
100219733	MANHATTAN BEACH	CA		07/07/2025	7.125	1,718,995		2,790,000
100219734	IRVINE	CA		07/07/2025	6.125	562,784		765,000
100219735	SAN JOSE	CA		07/07/2025	6.500	879,235		1,625,000
100219736	FOUNTAIN VALLEY	CA		07/08/2025	7.875	1,414,613		1,750,000
100219737	RIVERSIDE	CA		07/08/2025	8.500	574,121		690,000
100219738	TRUCKEE	CA		07/08/2025	6.990	791,469		1,090,000
100219739	ESTERO	FL		07/08/2025	7.500	439,031		558,000
100219740	SLIDELL	LA		07/08/2025	7.250	207,101		285,000
100219741	TALLAHASSEE	FL		07/08/2025	7.250	214,105		277,000
100219742	WEST HILLS	CA		07/08/2025	8.875	755,576		908,000
100219744	AVENTURA	FL		07/08/2025	7.500	183,022		225,000
100219746	TYLER	TX		07/08/2025	8.500	105,020		126,000
100219748	GREENSBORO	NC		07/08/2025	6.750	276,911		403,000
100219749	FORT MYERS	FL		07/08/2025	7.250	310,298		690,000
100219750	DAYTONA BEACH	FL		07/08/2025	7.625	313,942		374,000
100219752	PHOENIX	AZ		07/08/2025	6.990	482,830		720,000
100219753	SAINT FRANCIS	MN		07/08/2025	7.625	231,995		369,000
100219754	AURORA	CO		07/08/2025	8.250	415,568		495,000
100219755	MIAMI	FL		07/08/2025	6.990	1,972,931		2,575,000
100219756	PRAIRIEVILLE	LA		07/08/2025	7.750	174,393		233,000
100219758	AMERICAN CANYON	CA		07/08/2025	7.250	645,337		784,490
100219759	HUDSON	OH		07/08/2025	7.625	309,750		478,000
100219760	HOUSTON	TX		07/08/2025	7.625	138,317		180,000
100219761	LUBBOCK	TX		07/08/2025	7.875	194,682		237,000
100219762	WILMINGTON	DE		07/08/2025	7.375	137,913		179,000
100219763	GAMBRILLS	MD		07/08/2025	6.990	1,280,398		1,580,000
100219764	CLEVELAND	GA		07/08/2025	7.625	419,696		845,000
100219766	OCEAN	NJ		07/08/2025	6.750	307,816		725,000
100219767	SCRANTON	PA		07/08/2025	7.625	187,035		280,000
100219769	MIAMI	FL		07/08/2025	7.875	165,375		210,000
100219771	BIRMINGHAM	AL		07/08/2025	7.500	157,027		353,000
100219772	GRAND JUNCTION	CO		07/08/2025	7.250	228,343		420,000
100219773	IRVINE	CA		07/08/2025	6.990	1,205,014		1,465,000
100219774	CUMMING	GA		07/08/2025	7.875	398,525		530,000
100219775	BRANSON	MO		07/08/2025	8.375	125,022		160,000
100219776	WACO	TX		07/08/2025	8.125	181,479		231,000
100219777	RICHMOND	MI		07/08/2025	7.990	104,870		155,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219778	COATESVILLE	PA		07/08/2025	7.625	174,890		225,000
100219779	SAN DIEGO	CA		07/08/2025	6.990	310,567		865,000
100219780	NEWARK	CA		07/08/2025	7.250	833,938		1,080,000
100219781	LOS ANGELES	CA		07/08/2025	7.625	1,497,720		1,850,000
100219782	MT JULIET	TN		07/08/2025	7.250	155,390		288,000
100219784	WACO	TX		07/08/2025	8.125	153,983		196,000
100219785	MANTECA	CA		07/08/2025	7.250	350,618		661,000
100219786	CHICAGO	IL		07/08/2025	7.000	430,405		562,000
100219787	SPRING	TX		07/08/2025	7.750	541,059		703,000
100219788	DURHAM	NC		07/08/2025	7.000	256,458		460,000
100219789	SILVER SPRING	MD		07/08/2025	7.625	632,272		820,000
100219790	LAKE MARY	FL		07/08/2025	6.625	226,619		470,000
100219791	JENSEN BEACH	FL		07/08/2025	6.875	259,075		395,000
100219792	HENRICO	VA		07/08/2025	6.875	224,839		387,000
100219793	EAST HAVEN	CT		07/08/2025	6.990	371,107		485,000
100219794	RENO	NV		07/08/2025	7.500	762,425		1,155,000
100219795	LA PUENTE	CA		07/08/2025	6.625	536,000		800,000
100219796	ZELLWOOD	FL		07/08/2025	7.500	383,174		475,000
100219797	DURHAM	NC		07/08/2025	6.500	286,567		397,000
100219798	DURHAM	NC		07/08/2025	6.875	229,041		298,000
100219799	LONG BEACH	CA		07/08/2025	6.625	1,159,196		1,750,000
100219800	LAS VEGAS	NV		07/08/2025	7.500	462,873		610,000
100219801	WASHINGTON	DC		07/08/2025	7.375	267,430		395,000
100219802	CARROLLTON	TX		07/08/2025	7.375	405,097		535,000
100219803	AUSTIN	TX		07/08/2025	7.625	552,164		715,000
100219804	SUWANEE	GA		07/08/2025	7.125	456,714		596,000
100219805	TUCSON	AZ		07/08/2025	7.125	222,940		277,000
100219806	CHESTERFIELD	VA		07/08/2025	7.625	276,721		339,000
100219807	CHICAGO	IL		07/08/2025	6.875	588,543		775,000
100219808	STAMFORD	CT		07/08/2025	7.250	330,890		585,000
100219809	PORTERVILLE	CA		07/08/2025	7.500	313,546		440,000
100219810	LAS VEGAS	NV		07/08/2025	6.875	273,333		480,000
100219811	ALPHARETTA	GA		07/08/2025	6.875	340,823		537,600
100219812	TALLAHASSEE	FL		07/08/2025	6.625	202,859		270,000
100219813	PORT SAINT LUCIE	FL		07/08/2025	6.624	451,208		600,000
100219814	LAS VEGAS	NV		07/08/2025	6.990	313,218		456,000
100219815	MOUNT DORA	FL		07/08/2025	6.990	218,217		305,000
100219816	KILL DEVIL HILLS	NC		07/08/2025	6.875	366,976		485,000
100219817	YOUNGSTOWN	OH		07/08/2025	7.500	214,136		300,000
100219818	NORWOOD	MA		07/08/2025	6.990	796,046		1,115,000
100219819	CHICAGO	IL		07/08/2025	6.875	229,016		300,000
100219820	CORNWALL	VT		07/08/2025	6.875	442,154		635,000
100219821	NORTH WILDWOOD	NJ		07/08/2025	6.990	561,496		769,000
100219822	NAPLES	FL		07/08/2025	6.625	374,957		555,000
100219823	READING	PA		07/08/2025	7.000	207,571		271,000
100219824	READING	PA		07/08/2025	6.625	204,006		270,000
100219825	SPRING	TX		07/08/2025	6.990	308,783		440,000
100219826	LAKEWOOD	NJ		07/08/2025	6.990	556,962		785,000
100219827	OCALA	FL		07/08/2025	6.990	276,787		371,500
100219828	CONCORD	NC		07/08/2025	6.750	246,911		327,000
100219829	KEMPNER	TX		07/08/2025	7.250	377,104		744,000
100219830	COLUMBUS	OH		07/08/2025	6.490	552,288		740,000
100219831	PIEDMONT	SC		07/08/2025	6.375	250,788		339,000
100219832	LOS ANGELES	CA		07/08/2025	6.875	471,555		640,000
100219833	BENTONVILLE	AR		07/08/2025	7.125	218,952		262,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219834	MODESTO	CA		07/08/2025	6.625	442,823		601,000
100219835	VANCOUVER	WA		07/08/2025	7.250	222,834		500,000
100219836	ROSEVILLE	CA		07/08/2025	6.875	462,963		613,000
100219837	HOWELL	NJ		07/08/2025	6.990	388,186		540,000
100219838	PAWTUCKET	RI		07/08/2025	7.250	391,983		520,000
100219839	PLAINFIELD	IL		07/08/2025	7.125	224,779		316,000
100219840	SARASOTA	FL		07/08/2025	7.000	279,416		395,000
100219841	SAN PEDRO	CA		07/08/2025	7.125	481,968		780,000
100219842	ALAMEDA	CA		07/08/2025	6.875	819,394		1,250,000
100219843	SHERMAN	TX		07/08/2025	7.375	228,705		318,000
100219844	HAMPTON	VA		07/08/2025	7.375	211,213		275,000
100219845	LAS VEGAS	NV		07/08/2025	7.000	433,591		570,000
100219846	HENRICO	VA		07/08/2025	6.875	217,783		325,000
100219847	LEXINGTON	KY		07/08/2025	7.125	191,379		287,000
100219848	MISSOURI CITY	TX		07/08/2025	6.875	243,141		485,000
100219849	ATLANTA	GA		07/08/2025	6.875	303,557		441,000
100219850	CERES	CA		07/08/2025	6.875	372,428		545,000
100219851	INDIANAPOLIS	IN		07/08/2025	6.990	250,991		330,000
100219852	AUSTIN	TX		07/08/2025	6.750	397,113		725,000
100219853	PHOENIX	AZ		07/08/2025	6.490	367,415		501,000
100219854	EMERYVILLE	CA		07/08/2025	6.750	501,419		660,000
100219855	WESLACO	TX		07/08/2025	6.875	201,806		270,000
100219856	LEWIS CENTER	OH		07/08/2025	6.875	246,308		328,000
100219857	FLAGSTAFF	AZ		07/08/2025	6.990	323,346		425,000
100219858	MAGGIE VALLEY	NC		07/08/2025	6.750	320,940		510,000
100219859	BELLFLOWER	CA		07/08/2025	7.250	742,877		1,000,000
100219860	HENRICO	VA		07/08/2025	7.125	290,864		362,000
100219861	HENDERSON	NV		07/08/2025	7.375	307,644		398,000
100219862	PHOENIX	AZ		07/08/2025	6.875	563,423		775,000
100219863	MILWAUKIE	OR		07/08/2025	7.990	312,665		410,000
100219864	ROUND ROCK	TX		07/08/2025	6.990	225,578		315,000
100219865	AVON	IN		07/08/2025	6.750	288,696		391,000
100219866	HOUSTON	TX		07/08/2025	6.875	248,219		330,000
100219867	WEST COLUMBIA	TX		07/08/2025	6.875	212,987		295,000
100219868	CHARLOTTE	NC		07/08/2025	6.990	282,410		408,000
100219869	RIVERVIEW	FL		07/08/2025	6.990	269,102		386,000
100219870	PHOENIX	AZ		07/08/2025	6.875	287,948		385,000
100219871	ATHENS	GA		07/08/2025	6.875	296,914		394,000
100219872	FORT VALLEY	VA		07/08/2025	7.125	247,735		380,000
100219873	ANN ARBOR	MI		07/08/2025	6.750	297,724		393,000
100219874	RENO	NV		07/08/2025	7.125	492,089		700,000
100219875	BLUE SPRINGS	MO		07/08/2025	6.875	291,738		390,000
100219876	REHOBOTH BEACH	DE		07/08/2025	7.000	364,224		488,000
100219877	PERRIS	CA		07/08/2025	7.125	369,910		488,000
100219878	RALEIGH	NC		07/08/2025	7.125	228,030		300,000
100219879	HAYWARD	CA		07/08/2025	7.000	561,414		786,000
100219880	QUEEN CREEK	AZ		07/08/2025	6.625	294,684		395,000
100219881	NEWARK	DE		07/08/2025	6.625	372,268		525,000
100219882	WORCESTER	MA		07/08/2025	7.500	540,865		710,000
100219883	GALVESTON	TX		07/08/2025	7.500	338,967		615,000
100219884	TEANECK	NJ		07/08/2025	6.990	575,543		800,000
100219885	MOORESVILLE	NC		07/08/2025	6.875	228,781		305,000
100219886	RANDLEMAN	NC		07/08/2025	6.250	241,074		325,000
100219887	PALMETTO BAY	FL		07/08/2025	6.875	817,968		1,140,000
100219888	PORT CHARLOTTE	FL		07/08/2025	6.490	366,016		520,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219889	GRANBURY	TX		07/08/2025	7.250	533,613		665,000
100219890	PALM DESERT	CA		07/08/2025	6.750	326,967		430,000
100219891	ALLEN	TX		07/08/2025	7.375	361,278		460,000
100219892	MELISSA	TX		07/08/2025	6.875	236,980		320,000
100219893	SAN FRANCISCO	CA		07/08/2025	7.125	998,995		1,400,000
100219894	CHARLOTTESVILLE	VA		07/08/2025	7.125	367,824		495,000
100219895	MADERA	CA		07/08/2025	6.875	238,607		316,000
100219896	BROKEN BOW	OK		07/08/2025	7.375	337,037		431,500
100219897	COLUMBUS	OH		07/08/2025	7.125	319,851		395,000
100219898	MILWAUKEE	WI		07/08/2025	6.875	293,953		403,000
100219899	ACAMPO	CA		07/08/2025	7.625	554,349		770,000
100219900	FORT WAYNE	IN		07/08/2025	6.990	237,017		315,000
100219901	BOSTON	MA		07/08/2025	6.990	513,549		675,000
100219902	GREENWOOD	IN		07/08/2025	6.625	211,165		335,000
100219903	WAKE FOREST	NC		07/08/2025	6.375	253,924		366,000
100219904	PHOENIX	AZ		07/08/2025	7.375	213,699		332,000
100219905	ARLINGTON	TN		07/08/2025	6.990	383,695		530,000
100219906	TUCSON	AZ		07/08/2025	7.375	304,893		425,000
100219907	DALLAS	TX		07/08/2025	7.500	225,224		297,000
100219908	KNOXVILLE	TN		07/08/2025	6.990	394,723		523,000
100219909	BRIGANTINE	NJ		07/08/2025	7.000	612,891		860,000
100219910	PORTLAND	OR		07/08/2025	7.615	318,767		425,000
100219911	PORTLAND	OR		07/08/2025	7.615	322,096		415,000
100219912	SANTA MONICA	CA		07/08/2025	7.375	588,128		1,150,000
100219913	AUBURN	CA		07/08/2025	7.125	417,418		580,000
100219914	WESTFIELD	IN		07/08/2025	6.625	228,363		303,000
100219915	BOONE	NC		07/08/2025	6.990	347,096		460,000
100219916	DENTON	TX		07/08/2025	7.625	305,060		400,000
100219917	MORGANTON	GA		07/08/2025	6.990	318,650		914,000
100219918	CHAPIN	SC		07/08/2025	7.125	244,342		420,000
100219919	PARMA	OH		07/08/2025	6.750	208,333		276,000
100219920	WESLEY CHAPEL	FL		07/08/2025	6.875	301,999		445,000
100219921	INDIAN HARBOUR BEACH	FL		07/08/2025	6.125	495,437		730,000
100219922	ATHENS	GA		07/08/2025	7.000	218,941		285,000
100219923	NORWALK	CT		07/08/2025	6.875	540,466		760,000
100219924	MIAMI BEACH	FL		07/08/2025	6.750	430,956		605,000
100219925	DOWNEY	CA		07/08/2025	7.125	985,977		1,288,000
100219926	NASHVILLE	TN		07/08/2025	6.990	422,691		686,000
100219927	PLANO	TX		07/08/2025	7.625	380,853		530,000
100219928	FRAMINGHAM	MA		07/08/2025	6.375	454,304		650,000
100219929	CITRUS HEIGHTS	CA		07/08/2025	6.875	363,248		572,000
100219930	HENDERSON	NV		07/08/2025	6.750	328,071		467,000
100219931	CEDAR PARK	TX		07/08/2025	6.990	257,845		339,000
100219932	RANCHO CORDOVA	CA		07/08/2025	6.875	424,703		570,000
100219933	CUMMING	GA		07/08/2025	6.500	423,246		575,000
100219934	BELLVUE	CO		07/08/2025	6.990	396,112		562,000
100219935	PALM SPRINGS	CA		07/08/2025	6.990	414,391		540,000
100219936	CHERRY LOG	GA		07/08/2025	6.875	662,858		950,000
100219937	NORTON	MA		07/08/2025	6.990	341,509		595,000
100219938	ENFIELD	CT		07/08/2025	7.125	207,804		270,000
100219939	DEVILS LAKE	ND		07/08/2025	7.125	220,412		295,000
100219940	HERNDON	VA		07/08/2025	6.875	406,178		533,000
100219941	FLEMINGTON	NJ		07/08/2025	6.875	204,494		280,000
100219942	MARYSVILLE	WA		07/08/2025	6.625	579,816		770,000
100219943	SANTA ANA	CA		07/10/2025	7.625	370,738		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219944	BELLA VISTA	AR		07/10/2025	7.375	384,402		514,000
100219945	MCCLEARY	WA		07/10/2025	7.500	559,874		675,000
100219946	BREWSTER	WA		07/10/2025	7.625	819,557		1,000,000
100219947	FOUNTAIN	CO		07/10/2025	6.990	315,908		416,000
100219948	MARTINEZ	GA		07/10/2025	7.000	157,091		206,000
100219949	HOUSTON	TX		07/10/2025	6.990	191,894		259,000
100219950	HOUSTON	TX		07/10/2025	7.000	179,283		254,000
100219951	FREDERICK	MD		07/10/2025	7.490	366,479		506,000
100219952	MCKINNEY	TX		07/10/2025	7.375	209,798		362,000
100219953	KANSAS CITY	KS		07/10/2025	7.125	176,031		220,000
100219954	COAL CREEK	CO		07/10/2025	7.625	273,420		332,000
100219955	MCPHERSON	KS		07/10/2025	7.490	169,652		195,000
100219956	FORT MYERS	FL		07/10/2025	7.375	258,373		330,000
100219957	NEW CANEY	TX		07/10/2025	7.625	241,000		294,000
100219958	KEESEVILLE	NY		07/10/2025	7.500	300,688		325,000
100219959	BALTIMORE	MD		07/10/2025	7.375	339,238		410,000
100219960	MEMPHIS	TN		07/10/2025	7.490	144,418		192,000
100219961	ASHLAND	OR		07/10/2025	7.375	386,379		535,000
100219962	LEHI	UT		07/10/2025	7.250	431,245		502,000
100219963	SAN DIEGO	CA		07/11/2025	6.875	1,190,581		1,563,000
100219965	MILPITAS	CA		07/11/2025	6.750	1,240,526		2,200,000
100219966	LEHI	UT		07/11/2025	7.500	432,707		675,000
100219967	LOUISVILLE	KY		07/11/2025	6.750	260,653		330,000
100219968	LEHIGH ACRES	FL		07/11/2025	7.500	280,721		350,000
100219969	LAVEEN	AZ		07/11/2025	7.750	356,894		460,000
100219970	CASTRO VALLEY	CA		07/11/2025	7.000	1,265,884		1,535,000
100219971	LA MESA	CA		07/11/2025	6.125	701,845		1,005,000
100219972	SAN JOSE	CA		07/11/2025	6.625	831,456		1,800,000
100219973	SAN JOSE	CA		07/11/2025	6.375	738,990		1,880,000
100219974	SALT LAKE CITY	UT		07/11/2025	6.500	1,261,953		1,550,000
100219975	GLENDALE	AZ		07/11/2025	7.250	121,263		175,000
100219976	WHITE SETTLEMENT	TX		07/11/2025	7.250	127,529		178,000
100219977	SAN DIEGO	CA		07/11/2025	7.000	1,052,773		1,273,000
100219978	ALPINE	CA		07/11/2025	6.375	642,416		1,130,000
100219979	WINDSOR	CO		07/11/2025	7.500	1,566,417		1,933,000
100219980	DESERT HOT SPRINGS	CA		07/11/2025	6.875	316,073		420,000
100219981	SAN DIEGO	CA		07/11/2025	6.875	1,319,226		1,854,196
100219982	CYPRESS	TX		07/11/2025	8.250	487,810		713,500
100219983	ORLANDO	FL		07/11/2025	7.250	727,678		885,000
100219984	REDWOOD CITY	CA		07/11/2025	6.750	3,044,707		4,547,000
100219985	WADDELL	AZ		07/11/2025	6.500	662,839		2,000,000
100219986	APTOS	CA		07/11/2025	7.375	1,396,575		1,946,000
100219987	AUBURNDALE	FL		07/11/2025	7.125	462,585		605,000
100219988	IRVING	TX		07/11/2025	7.125	667,651		880,000
100219989	TEMPE	AZ		07/11/2025	7.625	291,625		360,000
100219990	HEATH	TX		07/11/2025	7.500	975,372		1,192,000
100219991	CHANDLER	AZ		07/30/2025	7.625	472,500		628,000
100219992	SALEM	OH		07/30/2025	7.375	108,478		150,000
100219994	SURPRISE	AZ		07/30/2025	7.500	1,672,286		2,040,000
100219996	ORLANDO	FL		07/30/2025	7.375	826,640		1,000,000
100219997	BEREA	OH		07/30/2025	7.250	254,493		334,000
100219998	APOPKA	FL		07/30/2025	8.500	553,769		596,000
100219999	ESCONDIDO	CA		07/30/2025	7.125	363,767		695,000
100220000	BRISTOL	PA		07/30/2025	7.625	208,950		350,000
100220001	JACKSONVILLE BEACH	FL		07/30/2025	7.375	1,019,799		1,230,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220002	FORT PIERCE	FL		07/30/2025	7.750	236,250		300,000
100220004	NORTH LAS VEGAS	NV		07/30/2025	8.500	562,275		595,000
100220006	CORAL SPRINGS	FL		07/30/2025	7.875	135,975		185,000
100220007	SANTA ANA	CA		07/30/2025	7.875	724,378		815,000
100220010	SILVER SPRING	MD		07/30/2025	8.375	230,160		274,000
100220011	PLANTATION	FL		07/30/2025	7.250	947,321		1,155,000
100220012	MARBLE	NC		07/30/2025	6.750	524,281		695,000
100220014	LILBURN	GA		07/30/2025	7.500	461,944		550,000
100220015	SAN FRANCISCO	CA		07/30/2025	8.125	1,547,158		2,095,000
100220017	SICKLERVILLE	NJ		07/30/2025	7.625	298,006		385,000
100220018	CLERMONT	FL		07/30/2025	7.250	865,620		1,210,000
100220019	SAN ANTONIO	TX		07/30/2025	7.625	307,801		361,000
100220021	MILPITAS	CA		07/30/2025	7.375	1,115,947		1,400,000
100220023	LILBURN	GA		07/30/2025	7.500	374,558		637,000
100220025	ROYAL OAK	MI		07/30/2025	7.500	217,409		300,000
100220026	RANCHO CUCAMONGA	CA		07/30/2025	7.625	448,350		610,000
100220027	DES MOINES	WA		07/30/2025	7.500	315,000		1,225,000
100220028	HAYWARD	CA		07/30/2025	7.875	659,004		743,000
100220029	CANOGA PARK	CA		07/30/2025	7.500	1,288,653		1,640,000
100220030	ISLE OF PALMS	SC		07/30/2025	7.375	2,100,000		3,100,000
100220031	SPRING VALLEY	CA		07/30/2025	6.875	690,041		1,075,000
100220032	CARLSBAD	CA		07/30/2025	7.875	1,945,125		2,470,000
100220033	EL CAJON	CA		07/30/2025	7.500	677,571		768,000
100220035	LAS VEGAS	NV		07/30/2025	6.875	720,075		1,475,000
100220036	EL CERRITO	CA		07/30/2025	7.250	419,067		975,000
100220037	PICO RIVERA	CA		07/30/2025	6.875	357,887		700,000
100220038	OAKLAND	CA		07/30/2025	6.875	782,806		2,350,000
100220039	RUSK	TX		07/30/2025	7.875	287,438		380,000
100220040	LEES SUMMIT	MO		07/30/2025	8.625	188,481		200,000
100220041	SCOTTS VALLEY	CA		07/30/2025	6.875	1,647,189		2,050,000
100220045	SEATTLE	WA		07/30/2025	7.000	867,259		1,120,000
100220046	SANTA CLARITA	CA		07/30/2025	7.625	1,510,654		1,820,000
100220047	MEMPHIS	TN		07/30/2025	7.625	145,688		190,000
100220049	FREMONT	CA		07/30/2025	7.250	155,599		555,000
100220050	PAIA	HI		07/30/2025	7.500	945,000		1,155,000
100220051	KAILUA KONA	HI		07/30/2025	7.500	236,250		675,000
100220052	GRANADA HILLS	CA		07/30/2025	7.125	961,560		1,275,000
100220053	MANOR	TX		07/30/2025	7.625	241,080		300,000
100220054	SANTA ROSA	CA		07/30/2025	7.125	1,320,845		1,600,000
100220055	TALLAHASSEE	FL		07/30/2025	7.750	139,188		167,000
100220056	SONOMA	CA		07/30/2025	7.375	379,400		770,000
100220057	NORTH HIGHLANDS	CA		07/30/2025	8.500	354,375		375,000
100220058	SAN DIEGO	CA		07/30/2025	8.250	583,800		695,000
100220060	WOODACRE	CA		07/30/2025	7.125	1,252,873		1,803,000
100220062	MIAMI	FL		07/30/2025	7.250	406,256		465,000
100220063	LAGUNA NIGUEL	CA		07/30/2025	7.250	1,027,266		1,430,000
100220064	VICTORVILLE	CA		07/30/2025	8.125	436,590		470,000
100220065	LOS ALAMITOS	CA		07/30/2025	7.125	1,017,443		1,975,000
100220067	CLOVIS	CA		07/30/2025	7.625	349,125		485,000
100220069	ROHNERT PARK	CA		07/30/2025	7.250	573,934		764,000
100220070	STUDIO CITY	CA		07/30/2025	7.250	835,881		1,000,000
100220071	HENDERSON	NV		07/30/2025	7.750	482,745		517,000
100220073	HENDERSON	NV		07/30/2025	7.375	515,496		1,082,000
100220074	KATY	TX		07/30/2025	8.500	245,438		275,000
100220075	OAK HARBOR	WA		07/30/2025	7.125	370,576		660,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220078	EL DORADO HILLS	CA		08/06/2025	7.125	763,636		1,153,000
100220079	VALLEJO	CA		08/06/2025	7.625	176,400		210,000
100220080	VILLA RICA	GA		08/06/2025	7.500	180,420		239,000
100220081	BUFFALO GROVE	IL		08/06/2025	7.250	300,969		395,000
100220082	MIAMI	FL		08/06/2025	7.375	637,044		910,000
100220084	WILMINGTON	DE		08/06/2025	7.000	665,339		1,150,000
100220085	BAKERSFIELD	CA		08/06/2025	7.125	173,003		225,000
100220086	ESCONDIDO	CA		08/06/2025	7.250	623,134		830,000
100220087	HOUSTON	TX		08/06/2025	6.625	1,013,939		1,285,000
100220088	PHOENIX	AZ		08/06/2025	7.375	115,969		150,000
100220089	PEACHTREE CITY	GA		08/06/2025	7.375	233,690		297,000
100220090	SCHAUMBURG	IL		08/06/2025	7.375	260,883		340,000
100220091	POMPANO BEACH	FL		08/06/2025	6.875	264,678		345,000
100220092	SANTA ROSA	CA		08/06/2025	7.375	573,225		740,000
100220093	WEST CALDWELL	NJ		08/06/2025	6.875	567,959		930,000
100220094	MIAMI	FL		08/06/2025	6.875	324,655		535,000
100220095	HICKORY HILLS	IL		08/06/2025	6.875	348,809		430,000
100220098	COSTA MESA	CA		08/06/2025	7.750	2,528,468		3,450,000
100220099	PALM DESERT	CA		08/06/2025	7.500	679,094		820,000
100220100	MIAMI	FL		08/06/2025	6.750	1,005,919		2,000,000
100220101	OREM	UT		08/06/2025	7.000	1,225,252		1,775,000
100220102	SCOTTSDALE	AZ		08/06/2025	7.000	3,498,680		7,600,000
100220103	LAKE ARROWHEAD	CA		08/06/2025	7.875	1,837,378		2,500,000
100220104	TUCSON	AZ		08/06/2025	7.875	522,854		830,000
100220105	SPRING	TX		08/06/2025	7.375	283,292		386,000
100220107	SAN ANTONIO	TX		08/06/2025	7.125	443,830		540,000
100220108	CANOGA PARK	CA		08/25/2025	7.500	254,087		1,110,000
100220109	AUBURN	CA		08/25/2025	7.625	176,312		225,000
100220111	YORBA LINDA	CA		08/25/2025	7.125	97,630		1,235,000
100220113	SAN DIEGO	CA		08/25/2025	7.375	1,853,173		2,900,000
100220116	PEMBROKE PINES	FL		08/25/2025	6.875	486,629		727,000
100220118	STUDIO CITY	CA		08/25/2025	7.375	1,729,374		2,085,000
100220119	PALOS VERDES ESTATES	CA		08/25/2025	7.500	2,179,874		2,620,000
100220121	LILBURN	GA		08/25/2025	7.375	617,246		750,000
100220122	NEWARK	DE		08/25/2025	7.750	253,849		345,000
100220125	MARRERO	LA		08/25/2025	7.375	122,344		160,000
100220128	WINNETKA	CA		08/25/2025	7.125	1,044,074		1,705,000
100220129	PARLIER	CA		08/25/2025	6.875	186,891		290,000
100220132	ITASCA	TX		08/25/2025	7.125	172,755		245,000
100220133	GRANITE BAY	CA		08/25/2025	7.500	984,147		1,206,000
100220138	SACRAMENTO	CA		08/25/2025	7.500	162,849		214,000
100220140	MUKILTEO	WA		08/25/2025	6.875	996,118		1,265,000
100220142	PALM COAST	FL		08/25/2025	8.000	306,265		345,000
100220143	LAND O LAKES	FL		08/25/2025	7.000	527,225		700,000
100220144	PEMBROKE PINES	FL		08/25/2025	8.250	850,500		900,000
100220145	GLENDALE	AZ		08/25/2025	6.625	420,577		602,000
100220146	FINDLAY	OH		08/25/2025	7.125	120,349		164,000
100220149	PORT ORCHARD	WA		08/25/2025	8.125	533,400		638,000
100220152	CHICO	CA		08/25/2025	7.000	260,372		510,000
100220154	MINNEAPOLIS	MN		08/25/2025	7.000	889,304		1,100,000
100220156	WILSONVILLE	OR		08/25/2025	7.375	871,059		1,120,000
100220160	ARLINGTON	VA		07/11/2025	7.250	787,427		1,100,000
100220161	ORLANDO	FL		07/11/2025	7.875	251,400		420,000
100220162	CENTREVILLE	VA		07/11/2025	6.625	240,906		400,000
100220163	ORLANDO	FL		07/11/2025	7.375	253,397		330,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220164	KATY	TX		07/11/2025	6.625	175,084		254,000
100220165	LOS ANGELES	CA		07/11/2025	7.250	513,449		680,000
100220168	NEW ORLEANS	LA		07/11/2025	6.999	222,763		375,000
100220170	MERCED	CA		07/11/2025	6.875	233,338		720,000
100220171	KISSIMMEE	FL		07/11/2025	7.375	235,881		330,000
100220172	HOUSTON	TX		07/11/2025	6.999	218,508		298,000
100220175	SAINT CLAIR SHORES	MI		07/11/2025	7.499	198,101		255,000
100220179	UNIVERSAL CITY	TX		07/11/2025	7.499	151,902		230,000
100220182	MIAMI	FL		07/11/2025	6.999	356,428		452,000
100220183	LAS VEGAS	NV		07/11/2025	6.999	221,292		340,000
100220184	EVANSVILLE	IN		07/11/2025	7.499	123,190		153,000
100220185	LOS ANGELES	CA		07/11/2025	7.499	621,638		805,000
100220187	BARTOW	FL		07/11/2025	7.499	111,126		169,000
100220188	RIVERSIDE	CA		07/11/2025	7.625	967,938		1,175,000
100220189	LAS VEGAS	NV		07/11/2025	7.375	388,884		550,000
100220192	APOPKA	FL		07/11/2025	6.750	217,046		331,000
100220193	WOODBRIDGE	VA		07/11/2025	7.499	344,012		421,000
100220194	GERMANTOWN	MD		07/11/2025	6.999	225,493		283,000
100220195	VANCOUVER	WA		07/11/2025	6.750	295,537		380,000
100220196	HIALEAH	FL		07/11/2025	6.625	349,877		600,000
100220199	HOUSTON	TX		07/11/2025	6.875	213,607		330,000
100220202	EL PASO	TX		07/11/2025	7.375	110,114		145,000
100220205	LANTANA	FL		07/11/2025	6.999	313,380		425,000
100220206	PRAIRIE VIEW	TX		07/11/2025	7.250	220,461		310,000
100220207	KISSIMMEE	FL		07/11/2025	6.625	243,001		360,000
100220208	KALAMAZOO	MI		07/11/2025	6.999	124,049		157,000
100220209	CAPE CORAL	FL		07/11/2025	7.250	248,149		310,000
100220210	DAVIS	WV		07/11/2025	6.999	365,907		652,000
100220211	WINTERVILLE	NC		07/11/2025	6.999	167,892		230,000
100220213	LANCASTER	CA		07/11/2025	7.125	317,119		423,000
100220214	DOWNEY	CA		07/11/2025	6.750	594,302		1,100,000
100220216	LAS VEGAS	NV		07/11/2025	7.250	269,229		480,000
100220217	MIAMI GARDENS	FL		07/11/2025	6.625	339,153		619,000
100220218	LANCASTER	CA		07/11/2025	6.999	300,092		425,000
100220219	AKRON	OH		07/11/2025	8.125	300,825		388,000
100220220	STATESVILLE	NC		07/11/2025	6.750	202,318		259,000
100220221	COLUMBUS	OH		07/11/2025	6.750	171,397		280,000
100220222	HIALEAH	FL		07/11/2025	6.625	385,481		745,000
100220227	MIDDLE RIVER	MD		07/11/2025	7.375	182,537		225,000
100220229	VANCOUVER	WA		07/11/2025	7.125	316,365		448,000
100220230	VANCOUVER	WA		07/11/2025	7.125	322,946		458,000
100220232	VANCOUVER	WA		07/11/2025	7.125	318,650		458,000
100220233	VANCOUVER	WA		07/11/2025	6.750	211,237		414,000
100220234	APPLE VALLEY	CA		07/11/2025	7.375	156,927		425,000
100220235	STATESVILLE	NC		07/11/2025	6.750	178,770		260,000
100220236	NEWPORT NEWS	VA		07/11/2025	7.125	206,823		277,000
100220237	HUNTSVILLE	AL		07/11/2025	7.499	329,136		432,000
100220238	HOUSTON	TX		07/11/2025	6.999	217,682		305,000
100220239	SYLMAR	CA		07/11/2025	6.999	410,871		990,000
100220240	MERIDEN	CT		07/11/2025	6.999	309,930		414,000
100220241	NORFOLK	VA		07/11/2025	7.750	116,550		236,000
100220243	BARTOW	FL		07/11/2025	7.499	126,635		210,000
100220244	SUNRISE	FL		07/11/2025	7.125	278,365		630,000
100220245	LOS ANGELES	CA		07/11/2025	6.875	1,542,469		2,300,000
100220247	BUENA PARK	CA		07/11/2025	7.125	234,958		1,015,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220248	MIAMI	FL		07/11/2025	6.999	332,495		420,000
100220250	MOUNTAIN VIEW	CA		07/11/2025	6.750	386,483		1,850,000
100220252	COVINGTON	KY		07/11/2025	6.625	172,275		255,000
100220253	MORGANTOWN	WV		07/11/2025	7.499	131,486		177,000
100220254	COLFAX	CA		07/11/2025	7.125	217,260		437,000
100220255	ONTARIO	CA		07/11/2025	7.499	209,111		855,000
100220256	MOJAVE	CA		07/11/2025	7.250	128,850		235,000
100220257	GAINESVILLE	FL		07/11/2025	6.625	152,983		383,000
100220258	NORTH ADAMS	MA		07/11/2025	6.625	186,282		273,000
100220259	NORFOLK	VA		07/11/2025	7.750	116,550		241,000
100220260	RANCHO PALOS VERDES	CA		07/11/2025	6.750	1,496,193		1,850,000
100220261	RENO	NV		07/11/2025	7.125	1,485,250		1,815,000
100220262	PITTSFIELD	MA		07/11/2025	6.625	192,803		293,000
100220263	ATHOL	MA		07/11/2025	6.750	240,033		301,000
100220264	CORONA	CA		07/11/2025	8.499	813,884		879,000
100220266	THOMASVILLE	NC		07/11/2025	7.125	222,849		318,000
100220267	PALMDALE	CA		07/11/2025	6.999	290,949		420,000
100220268	LULA	GA		07/11/2025	7.375	354,345		460,000
100220269	CHESAPEAKE	VA		07/11/2025	6.999	409,594		570,000
100220270	VERO BEACH	FL		07/11/2025	7.999	834,133		1,050,000
100220271	OCALA	FL		07/11/2025	7.750	361,515		419,000
100220272	SAINT FRANCISVILLE	LA		07/11/2025	7.750	183,750		433,000
100220273	LINCOLN	CA		07/11/2025	6.999	361,117		895,000
100220275	PALM SPRINGS	CA		07/11/2025	7.375	404,689		486,000
100220276	CENTERTON	AR		07/11/2025	6.875	215,473		265,000
100220277	CRESTLINE	CA		07/11/2025	6.499	341,700		500,000
100220278	COLLEGE STATION	TX		07/11/2025	6.625	310,649		401,000
100220279	LITTLETON	CO		07/11/2025	6.625	702,827		1,161,000
100220280	CAMARILLO	CA		07/11/2025	6.999	1,130,362		1,380,000
100220281	SAINT PAUL	MN		07/11/2025	7.125	1,388,648		1,700,000
100220282	PHOENIX	AZ		07/11/2025	7.999	166,400		360,000
100220283	RANCHO CORDOVA	CA		07/11/2025	7.499	247,343		492,000
100220284	TOLLESON	AZ		07/11/2025	7.375	262,500		530,000
100220285	INDIANAPOLIS	IN		07/11/2025	7.999	117,460		170,000
100220286	MIAMI	FL		07/11/2025	8.375	486,675		520,000
100220287	HOBE SOUND	FL		07/11/2025	6.999	769,271		1,545,000
100220288	LAFAYETTE	IN		07/11/2025	6.625	275,044		350,000
100220289	SANTA FE	NM		07/11/2025	6.499	400,492		625,000
100220290	LULA	GA		07/11/2025	7.125	696,673		854,000
100220291	MESA	AZ		07/11/2025	6.875	477,004		590,000
100220292	PHOENIX	AZ		07/11/2025	8.625	297,675		315,000
100220293	SAN MARTIN	CA		07/11/2025	6.999	1,510,742		1,860,000
100220294	LAS VEGAS	NV		07/11/2025	6.999	971,165		1,183,000
100220295	VENTURA	CA		07/11/2025	8.125	835,800		995,000
100220296	SAN DIEGO	CA		07/11/2025	6.750	550,369		700,000
100220297	SPOKANE	WA		07/11/2025	7.125	387,615		555,000
100220298	LOS ANGELES	CA		07/11/2025	7.250	526,764		635,000
100220299	KENNER	LA		07/11/2025	7.625	524,620		1,600,000
100220300	MILWAUKEE	WI		07/11/2025	6.999	155,985		275,000
100220301	LOS ANGELES	CA		07/11/2025	6.625	1,431,887		1,850,000
100220302	DALLAS	TX		07/11/2025	7.125	1,228,359		1,700,000
100220303	HOUSTON	TX		07/11/2025	7.999	786,971		950,000
100220304	TUCSON	AZ		07/11/2025	7.499	315,000		950,000
100220305	HAINES CITY	FL		07/11/2025	7.375	178,075		283,000
100220306	ROHNERT PARK	CA		07/11/2025	7.999	617,400		735,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220307	GREAT MILLS	MD		07/11/2025	7.875	201,600		245,000
100220308	CYPRESS	CA		07/11/2025	6.750	1,160,019		1,575,000
100220309	LONG BEACH	CA		07/11/2025	9.999	1,516,043		2,010,000
100220310	COVINA	CA		07/11/2025	6.999	576,210		775,000
100220311	LAND O LAKES	FL		07/11/2025	6.999	425,757		520,000
100220312	FRISCO	TX		07/11/2025	7.499	578,268		730,000
100220313	IRVINE	CA		07/11/2025	6.999	910,863		1,230,000
100220314	MORENO VALLEY	CA		07/11/2025	7.999	399,000		475,000
100220315	ARLETA	CA		07/11/2025	7.125	550,063		710,000
100220316	TUCSON	AZ		07/11/2025	7.375	168,336		215,000
100220317	KENNER	LA		07/11/2025	6.875	535,538		700,000
100220318	HUMBLE	TX		07/11/2025	7.125	317,008		350,000
100220319	ELIZABETH	CO		07/11/2025	6.999	1,003,315		1,230,000
100220320	LITHIA	FL		07/11/2025	7.250	368,821		490,000
100220321	ORANGE	CA		07/11/2025	6.999	1,024,707		1,360,000
100220322	CHAPEL HILL	NC		07/11/2025	7.125	1,132,269		1,375,000
100220323	DURHAM	NC		07/11/2025	7.125	241,857		295,000
100220324	STOCKTON	CA		07/11/2025	7.499	232,955		265,000
100220326	GLENVIEW	IL		07/11/2025	7.499	332,275		434,000
100220327	LOS ANGELES	CA		07/11/2025	6.625	651,769		1,390,000
100220328	SAN ANTONIO	TX		07/11/2025	6.999	357,069		480,000
100220329	BAKERSFIELD	CA		07/11/2025	7.625	219,054		290,000
100220330	ELKHORN	NE		07/14/2025	7.490	508,897		620,000
100220331	FLOWERY BRANCH	GA		07/14/2025	8.125	626,789		665,000
100220332	WORLEY	ID		07/14/2025	7.750	475,498		510,000
100220333	THORNTON	CO		07/14/2025	6.999	406,700		550,000
100220334	PIGEON FORGE	TN		07/14/2025	7.625	592,721		643,000
100220335	HUMBLE	TX		07/14/2025	6.500	196,114		270,000
100220336	OSAGE BEACH	MO		07/14/2025	7.125	479,776		705,000
100220337	SUGARLOAF	CA		07/14/2025	7.750	171,332		218,000
100220338	WILDWOOD	NJ		07/14/2025	7.500	233,552		260,000
100220339	GILBERT	AZ		07/14/2025	7.750	526,208		567,000
100220340	CHATTANOOGA	TN		07/14/2025	6.990	238,520		333,000
100220341	HOUSTON	TX		07/14/2025	7.750	565,563		610,000
100220342	NORTH CONWAY	NH		07/14/2025	7.750	428,806		460,000
100220343	GOBLES	MI		07/14/2025	7.625	417,637		450,000
100220344	OCEAN CITY	MD		07/14/2025	7.750	552,040		596,000
100220345	LEHIGH ACRES	FL		07/14/2025	7.875	370,099		395,000
100220346	YACHATS	OR		07/14/2025	7.750	251,162		300,000
100220347	EDGEMONT	AR		07/14/2025	8.250	152,578		171,000
100220348	BONITA SPRINGS	FL		07/14/2025	7.625	523,498		567,000
100220349	YULEE	FL		07/14/2025	7.625	441,240		475,000
100220350	WEST LAFAYETTE	IN		07/14/2025	6.875	248,200		326,000
100220351	LAS VEGAS	NV		07/14/2025	4.875	452,326		572,000
100220352	SELMA	CA		07/14/2025	7.875	325,618		372,000
100220353	DONALSONVILLE	GA		07/14/2025	7.500	292,267		315,000
100220354	VIRGINIA BEACH	VA		07/14/2025	7.375	302,635		331,000
100220355	SOMERSET	KY		07/14/2025	7.375	372,378		420,000
100220356	LONDON	KY		07/14/2025	7.625	324,606		375,000
100220357	MILLVILLE	DE		07/14/2025	8.125	467,907		510,000
100220358	NORTH MYRTLE BEACH	SC		07/14/2025	7.500	359,847		428,000
100220359	SAN TAN VALLEY	AZ		07/14/2025	6.875	390,566		445,000
100220360	MEADOWVIEW	VA		07/14/2025	7.375	271,859		370,000
100220361	ORANGE BEACH	AL		07/14/2025	5.750	313,302		373,000
100220362	MONETA	VA		07/14/2025	8.500	651,135		718,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220363	MOBILE	AL		07/14/2025	7.875	361,690		395,000
100220364	NORTH MYRTLE BEACH	SC		07/14/2025	8.375	403,261		463,000
100220365	MENTONE	AL		07/14/2025	7.625	333,880		390,000
100220366	LEWES	DE		07/14/2025	8.125	564,695		610,000
100220367	WEEKI WACHEE	FL		07/14/2025	7.250	427,157		475,000
100220368	CASSOPOLIS	MI		07/14/2025	7.875	584,674		634,000
100220369	MC GAHEYSVILLE	VA		07/14/2025	7.875	486,461		560,000
100220370	REHOBOTH BEACH	DE		07/14/2025	8.000	387,963		465,000
100220371	WINCHESTER	VA		07/14/2025	8.125	306,545		370,000
100220372	CONROE	TX		07/14/2025	8.375	266,540		290,000
100220373	MACON	NC		07/14/2025	7.875	707,132		864,000
100220374	APOPKA	FL		07/14/2025	6.490	476,356		569,000
100220375	MILLSBORO	DE		07/14/2025	7.500	466,081		507,000
100220376	SUN LAKES	AZ		07/14/2025	7.375	406,849		489,000
100220377	BREVARD	NC		07/14/2025	7.625	528,730		621,000
100220378	MCGREGOR	MN		07/14/2025	6.990	498,997		556,500
100220379	BULLHEAD CITY	AZ		07/14/2025	6.500	266,671		298,000
100220380	DAVENPORT	FL		07/14/2025	6.625	254,454		283,000
100220381	ELLENWOOD	GA		07/14/2025	8.625	496,434		619,000
100220382	WESLEY CHAPEL	FL		07/14/2025	8.125	290,449		380,000
100220383	LEHIGH ACRES	FL		07/14/2025	6.500	325,597		372,000
100220384	OAK RIDGE	TN		07/14/2025	7.375	273,404		325,000
100220385	CAMBRIDGE	MD		07/14/2025	7.125	312,246		392,000
100220386	SURFSIDE BEACH	SC		07/14/2025	5.750	222,002		282,000
100220387	GALVESTON	TX		07/14/2025	7.375	304,042		371,000
100220388	LANDERS	CA		07/14/2025	7.250	290,913		350,000
100220389	LIBERTY	SC		07/14/2025	7.875	252,453		320,000
100220390	MORENO VALLEY	CA		07/14/2025	7.250	581,000		671,000
100220391	DACULA	GA		07/14/2025	7.875	309,842		416,000
100220392	WILMINGTON	NC		07/14/2025	7.750	258,197		355,000
100220393	BRANDON	FL		07/14/2025	7.490	309,697		365,000
100220394	HUTTO	TX		07/14/2025	5.875	262,060		337,000
100220395	GULF BREEZE	FL		07/14/2025	6.875	294,277		345,000
100220396	MISSOURI CITY	TX		07/14/2025	6.750	298,729		350,000
100220397	RIVERSIDE	CA		07/14/2025	5.875	562,239		713,000
100220398	PRINCETON	WI		07/15/2025	8.490	275,005		327,000
100220399	LAS VEGAS	NV		07/15/2025	7.875	552,920		677,000
100220400	THE VILLAGES	FL		07/15/2025	7.990	308,912		375,000
100220401	GILBERT	AZ		07/15/2025	7.750	394,086		530,000
100220402	RHODODENDRON	OR		07/15/2025	7.490	565,557		725,000
100220403	OCEANSIDE	CA		07/15/2025	7.490	1,094,099		1,410,000
100220404	N MYRTLE BCH	SC		07/15/2025	7.875	659,182		840,000
100220405	INDIANAPOLIS	IN		07/15/2025	7.490	228,978		290,000
100220406	OAK ISLAND	NC		07/15/2025	7.375	540,406		705,000
100220407	NEW BRAUNFELS	TX		07/15/2025	7.375	240,510		320,000
100220408	LILBURN	GA		07/15/2025	7.750	330,203		440,000
100220409	BENTONVILLE	VA		07/15/2025	6.990	463,931		600,000
100220410	BRYAN	TX		07/15/2025	6.875	295,313		365,000
100220411	MONCKS CORNER	SC		07/15/2025	7.125	531,400		700,000
100220412	ATHENS	GA		07/15/2025	7.250	292,341		400,000
100220413	BATON ROUGE	LA		07/15/2025	8.125	269,026		330,000
100220414	COVINGTON	GA		07/15/2025	7.375	374,882		482,000
100220415	MESA	AZ		07/15/2025	7.250	337,693		435,000
100220416	NASHVILLE	TN		07/15/2025	7.625	358,719		460,000
100220417	KENTWOOD	MI		07/15/2025	7.490	330,864		426,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220418	LOGAN	UT		07/15/2025	7.750	285,046		345,000
100220419	ATLANTA	GA		07/15/2025	7.875	229,606		275,000
100220420	VALDOSTA	GA		07/15/2025	7.500	259,311		318,000
100220421	MI WUK VILLAGE	CA		07/15/2025	7.375	478,757		585,000
100220422	TUCSON	AZ		07/15/2025	7.490	581,411		715,000
100220423	ENFIELD	CT		07/15/2025	7.375	235,897		304,000
100220424	ABERDEEN	WA		07/15/2025	7.990	349,673		423,500
100220425	EUSTIS	FL		07/15/2025	6.990	518,375		708,000
100220426	LAS VEGAS	NV		07/15/2025	8.490	325,747		390,000
100220427	ORMOND BEACH	FL		07/15/2025	7.490	223,506		294,000
100220428	NORTHBOROUGH	MA		07/15/2025	7.375	447,661		576,000
100220429	EUREKA	CA		07/15/2025	6.875	300,084		425,000
100220430	UNIVERSITY PLACE	WA		07/15/2025	7.750	448,152		540,000
100220431	THE VILLAGES	FL		07/15/2025	7.490	217,993		294,000
100220432	TWAIN HARTE	CA		07/15/2025	8.125	229,284		280,000
100220433	HEBER CITY	UT		07/15/2025	7.625	267,709		2,750,000
100220434	WALES	WI		07/15/2025	7.490	536,287		695,000
100220435	N MYRTLE BCH	SC		07/15/2025	8.125	400,429		484,000
100220436	PALOS HEIGHTS	IL		07/15/2025	7.375	281,246		380,000
100220437	BLACK MTN	NC		07/15/2025	7.750	529,303		700,000
100220438	VILAS	NC		07/15/2025	7.375	297,217		360,000
100220439	LOS ANGELES	CA		07/15/2025	7.875	690,235		831,000
100220440	STOW	OH		07/15/2025	6.875	206,930		275,000
100220441	LEAGUE CITY	TX		07/15/2025	7.875	338,505		410,000
100220442	KATY	TX		07/15/2025	7.490	366,414		507,000
100220443	BELLEVUE	WA		07/15/2025	7.625	695,541		850,000
100220444	WORCESTER	MA		07/15/2025	6.750	599,061		785,000
100220445	CHICO	CA		07/15/2025	7.375	427,507		590,000
100220446	THE VILLAGES	FL		07/15/2025	6.990	331,055		425,000
100220447	SURPRISE	AZ		07/15/2025	7.000	326,781		403,975
100220448	FLOWER MOUND	TX		07/15/2025	7.375	266,510		357,500
100220449	SAGAMORE BEACH	MA		07/15/2025	6.990	722,087		940,000
100220450	BUTTE	MT		07/15/2025	7.875	252,316		305,000
100220451	CHICO	CA		07/15/2025	7.490	363,217		499,500
100220452	MOLINE	IL		07/15/2025	7.125	279,188		360,000
100220453	SUNRISE BEACH	MO		07/15/2025	6.990	275,293		355,000
100220454	TUCSON	AZ		07/15/2025	7.125	386,353		500,000
100220455	WEST DENNIS	MA		07/15/2025	7.125	506,650		700,000
100220456	PANAMA CITY BEACH	FL		07/15/2025	7.125	349,702		460,000
100220457	CRYSTAL BEACH	TX		07/15/2025	7.625	297,127		375,000
100220458	WESTWOOD	MA		07/15/2025	6.990	410,579		570,000
100220459	WILMINGTON	NC		07/15/2025	7.875	240,980		302,000
100220460	DEMING	WA		07/15/2025	7.875	418,031		550,000
100220461	TWAIN HARTE	CA		07/15/2025	6.625	240,766		335,000
100220462	CALABASH	NC		07/15/2025	7.875	238,162		304,000
100220463	BOURNE	MA		07/15/2025	6.875	682,214		900,000
100220464	MAGNOLIA	TX		07/15/2025	7.750	248,070		328,000
100220465	INDIANAPOLIS	IN		07/15/2025	7.875	243,288		308,000
100220466	KINGWOOD	TX		07/15/2025	7.250	310,730		420,000
100220467	SURPRISE	AZ		07/15/2025	6.875	456,834		569,000
100220468	PHOENIX	AZ		07/15/2025	6.990	446,652		600,000
100220469	LAWRENCE	KS		07/15/2025	7.250	257,780		335,000
100220470	ORLANDO	FL		07/15/2025	6.990	294,010		460,000
100220471	BEECH MOUNTAIN	NC		07/15/2025	7.500	696,158		860,000
100220472	HUBBARD	OR		07/15/2025	6.990	454,530		620,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220473	OVERLAND PARK	KS		07/15/2025	7.875	237,672		285,000
100220474	NEWARK	NJ		07/15/2025	7.490	458,865		630,000
100220475	MESA	AZ		07/15/2025	6.490	434,530		575,000
100220476	KANSAS CITY	MO		07/15/2025	7.000	252,313		345,000
100220477	CRYSTAL RIVER	FL		07/15/2025	6.990	395,378		560,000
100220478	N MYRTLE BCH	SC		07/15/2025	7.250	404,068		535,000
100220479	LONGS	SC		07/15/2025	7.990	220,295		274,000
100220480	HILTON HEAD	SC		07/15/2025	7.250	425,431		555,000
100220481	WINSTON SALEM	NC		07/15/2025	6.875	215,588		285,000
100220482	WALLA WALLA	WA		07/15/2025	7.250	537,628		785,000
100220483	LITCHFIELD PARK	AZ		07/15/2025	6.990	649,665		850,000
100220484	POWDER SPRINGS	GA		07/15/2025	7.625	381,210		470,000
100220485	JACKSON	MI		07/15/2025	8.125	414,296		527,000
100220486	VANCOUVER	WA		07/15/2025	6.990	321,957		415,000
100220487	VENICE	FL		07/15/2025	7.375	251,605		320,000
100220488	ANTHEM	AZ		07/15/2025	7.250	462,803		620,000
100220489	PHOENIX	AZ		07/15/2025	6.990	377,417		507,000
100220490	LAKE GENEVA	WI		07/15/2025	7.875	323,246		390,000
100220491	SURPRISE	AZ		07/15/2025	7.125	337,410		450,000
100220492	EATONTON	GA		07/15/2025	7.125	757,142		1,060,000
100220493	FRISCO	TX		07/15/2025	6.990	358,830		503,000
100220494	SCOTTSDALE	AZ		07/15/2025	7.250	313,263		403,000
100220495	DENTON	TX		07/15/2025	7.375	441,363		569,000
100220496	LAWRENCE	KS		07/15/2025	6.875	247,691		340,000
100220497	THE VILLAGES	FL		07/15/2025	7.375	349,648		445,000
100220498	CARPENTERSVILLE	IL		07/15/2025	7.490	243,117		309,000
100220499	FREDERICKSBURG	TX		07/15/2025	6.500	626,246		1,025,000
100220500	WINCHESTER	CA		07/15/2025	7.375	466,467		645,000
100220501	GLENDALE	AZ		07/15/2025	7.875	332,306		488,000
100220502	OAKLAND	CA		07/15/2025	6.990	424,286		600,000
100220503	MABANK	TX		07/15/2025	7.990	260,116		322,000
100220504	GOLDEN	CO		07/15/2025	6.750	428,196		560,000
100220505	ARVONIA	VA		07/15/2025	7.490	321,556		390,000
100220506	TRINIDAD	TX		07/15/2025	6.990	616,257		844,000
100220507	MINNEOLA	FL		07/15/2025	7.125	304,635		372,000
100220508	LAKE TAPPS	WA		07/15/2025	7.125	586,003		775,000
100220509	AUSTIN	TX		07/15/2025	7.250	300,402		389,000
100220510	SEWELL	NJ		07/15/2025	5.990	204,433		275,000
100220511	ARRINGTON	TN		07/15/2025	8.125	1,043,625		1,500,000
100220512	DECATUR	GA		07/15/2025	7.125	275,646		355,000
100220513	TACOMA	WA		07/15/2025	7.375	315,880		410,000
100220514	RIO COMMUNITIES	NM		07/15/2025	6.990	260,571		360,000
100220515	DILLON	SC		07/15/2025	7.990	395,376		478,000
100220516	BOONE	NC		07/15/2025	7.125	280,424		400,000
100220517	EHRENBERG	AZ		07/15/2025	6.625	722,069		1,125,000
100220518	ATLANTA	GA		07/15/2025	6.990	535,368		725,000
100220519	KANSAS CITY	MO		07/15/2025	7.490	306,020		390,000
100220520	LAKEWOOD	WA		07/15/2025	6.875	331,981		437,000
100220521	MECHANICSBURG	PA		07/15/2025	7.125	245,081		307,000
100220522	PHOENIX	AZ		07/15/2025	7.990	414,639		500,000
100220523	ENTERPRISE	OR		07/15/2025	6.875	575,022		754,000
100220524	MOUNT LAUREL	NJ		07/15/2025	7.490	235,650		345,000
100220525	GRAYSLAKE	IL		07/15/2025	6.500	258,851		365,000
100220526	PHOENIX	AZ		07/15/2025	7.490	239,098		324,000
100220527	MOSES LAKE	WA		07/15/2025	7.750	356,512		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220528	NEW BRAUNFELS	TX		07/15/2025	7.490	286,006		348,000
100220529	GREENSBORO	NC		07/15/2025	7.490	221,860		312,000
100220530	FLOWERY BRANCH	GA		07/15/2025	6.625	248,816		310,000
100220531	AURORA	CO		07/15/2025	7.625	601,446		840,000
100220532	STAFFORD	VA		07/15/2025	7.490	233,104		298,000
100220533	PALM COAST	FL		07/15/2025	7.875	448,542		605,000
100220534	TAMPA	FL		07/15/2025	7.125	525,856		675,000
100220535	FLAGSTAFF	AZ		07/15/2025	7.500	563,990		776,000
100220536	BOISE	ID		07/15/2025	7.875	304,993		395,000
100220537	GAINESVILLE	GA		07/15/2025	6.990	283,835		375,000
100220538	DENVER	CO		07/15/2025	6.990	256,064		330,000
100220539	ROCKY MOUNT	MO		07/15/2025	7.125	365,637		476,000
100220540	CRYSTAL LAKE	IL		07/15/2025	7.490	378,857		490,000
100220541	BELGRADE	MT		07/15/2025	7.875	544,348		657,000
100220542	MURRELLS INLET	SC		07/15/2025	8.125	309,005		370,000
100220543	VINALHAVEN	ME		07/15/2025	7.250	776,644		1,200,000
100220544	NAPERVILLE	IL		07/15/2025	7.500	268,678		326,000
100220545	ATHENS	GA		07/15/2025	6.625	258,529		342,000
100220546	HUDDLESTON	VA		07/15/2025	7.375	836,553		1,090,000
100220547	NEW SMYRNA	FL		07/15/2025	7.625	689,496		839,000
100220548	OCEAN SHORES	WA		07/15/2025	7.490	338,339		430,000
100220549	LAWRENCE	KS		07/15/2025	7.875	233,791		285,000
100220550	PELL CITY	AL		07/15/2025	7.490	501,214		640,000
100220551	BLACK MTN	NC		07/15/2025	7.625	253,817		326,300
100220552	TUCSON	AZ		07/15/2025	6.490	257,147		400,000
100220553	SOUTH PASADENA	CA		07/15/2025	7.875	1,354,399		1,900,000
100220554	COUPEVILLE	WA		07/15/2025	7.125	592,284		765,000
100220555	FIRESTONE	CO		07/15/2025	6.875	495,462		645,000
100220556	POCONO PINES	PA		07/15/2025	7.250	360,118		497,000
100220557	SAVANNAH	GA		07/15/2025	6.875	226,556		356,000
100220558	ROANOKE	VA		07/15/2025	7.375	338,957		440,000
100220559	SEATAC	WA		07/15/2025	6.625	459,461		605,000
100220560	MILWAUKEE	WI		07/15/2025	7.250	234,650		340,000
100220561	MAPLE VALLEY	WA		07/15/2025	6.990	490,856		690,000
100220562	ORLANDO	FL		07/15/2025	7.375	464,499		590,000
100220563	DAWSONVILLE	GA		07/15/2025	7.990	332,847		400,000
100220564	BIRMINGHAM	AL		07/15/2025	7.125	230,923		296,000
100220565	SEVIERVILLE	TN		07/15/2025	7.750	257,133		325,000
100220566	DOVER	NH		07/15/2025	7.750	313,492		400,000
100220567	SOUTH BEND	IN		07/15/2025	8.490	351,329		420,000
100220568	VIENNA	VA		07/15/2025	7.375	987,640		1,360,000
100220569	PRESCOTT	AZ		07/15/2025	7.750	527,424		696,000
100220570	EUREKA	CA		07/15/2025	7.990	338,905		455,000
100220571	KODAK	TN		07/15/2025	7.750	388,037		473,500
100220572	OLYMPIA	WA		07/15/2025	7.125	401,437		520,000
100220573	NEW FRANKLIN	OH		07/15/2025	7.875	233,453		355,000
100220574	ATLANTA	GA		07/15/2025	7.490	402,019		550,000
100220575	KANSAS CITY	MO		07/15/2025	6.990	293,012		360,000
100220576	NEW ULM	TX		07/15/2025	7.750	343,848		450,000
100220577	WALPOLE	MA		07/15/2025	8.500	612,707		740,000
100220578	POST FALLS	ID		07/15/2025	7.375	244,457		332,000
100220579	SAN DIEGO	CA		07/15/2025	7.490	1,143,546		1,465,000
100220580	WEEKI WACHEE	FL		07/15/2025	6.490	209,502		280,000
100220581	MORGANTON	NC		07/15/2025	7.490	235,204		315,000
100220582	LACEY	WA		07/15/2025	7.500	441,118		565,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220583	CHICO	CA		07/15/2025	6.990	361,217		620,000
100220584	LONG BCH TWP	NJ		07/15/2025	6.990	698,022		905,000
100220585	MINERAL	CA		07/15/2025	8.490	265,580		317,000
100220586	INDIAN ORCH	MA		07/15/2025	7.250	424,058		552,000
100220587	FORT WORTH	TX		07/15/2025	6.990	258,298		342,000
100220588	OLD FORT	NC		07/15/2025	7.750	347,951		447,000
100220589	LAKEVILLE	MN		07/15/2025	6.875	370,712		485,000
100220590	WACO	TX		07/15/2025	8.125	467,952		570,000
100220591	COZAD	NE		07/15/2025	7.750	217,777		279,000
100220592	AURORA	IL		07/15/2025	7.375	308,078		427,000
100220593	MONTGOMERY	TX		07/15/2025	8.490	287,303		342,000
100220594	LILBURN	GA		07/15/2025	7.490	310,572		405,000
100220595	DANVILLE	KY		07/15/2025	8.125	232,791		315,000
100220596	SCOTTSDALE	AZ		07/15/2025	7.375	731,988		942,000
100220597	DONNELLY	ID		07/15/2025	7.125	708,619		919,000
100220598	DONNELLY	ID		07/15/2025	7.375	303,572		392,500
100220599	SEBASTIAN	FL		07/15/2025	7.490	301,761		389,900
100220600	CHICOPEE	MA		07/15/2025	7.250	329,571		430,000
100220601	CUMMING	GA		07/15/2025	7.125	266,212		372,000
100220602	CHEYENNE	WY		07/15/2025	7.250	461,008		615,000
100220603	MILWAUKEE	WI		07/15/2025	7.490	320,636		440,000
100220604	PARK CITY	UT		07/15/2025	7.125	473,012		585,000
100220605	CHEYENNE	WY		07/15/2025	7.250	473,689		610,000
100220606	CHEYENNE	WY		07/15/2025	7.250	477,572		615,000
100220607	HAGUE	VA		07/15/2025	7.750	477,034		588,000
100220608	GLENDO	WY		07/15/2025	7.250	137,822		198,000
100220609	ALEXANDER	NC		07/15/2025	6.990	373,053		485,000
100220610	WORCESTER	MA		07/15/2025	6.990	304,713		437,000
100220611	DUNNSVILLE	VA		07/15/2025	7.490	589,947		715,000
100220612	SAINT LOUIS	MO		07/15/2025	7.375	214,927		275,000
100220613	SAINT LOUIS	MO		07/15/2025	7.375	278,337		381,000
100220614	MERIDIAN	ID		07/15/2025	7.000	317,257		410,000
100220615	ELKHORN	NE		07/15/2025	6.990	260,348		340,000
100220616	SPOKANE	WA		07/15/2025	6.990	314,570		406,000
100220617	ARLINGTON	TX		07/15/2025	7.500	322,096		425,000
100220618	GRAND JUNCTION	CO		07/15/2025	7.375	271,738		414,000
100220619	SHIPPENSBURG	PA		07/15/2025	7.000	392,172		528,000
100220620	RALEIGH	NC		07/15/2025	7.375	311,839		405,000
100220621	LIVINGSTON MANOR	NY		07/15/2025	7.875	532,892		655,000
100220622	MANASSAS	VA		07/15/2025	7.375	313,403		400,000
100220623	TUCSON	AZ		07/15/2025	6.750	336,294		450,000
100220624	WEST COLUMBIA	SC		07/15/2025	6.875	214,355		300,000
100220625	OVERLAND PARK	KS		07/15/2025	6.990	241,792		315,000
100220626	RINGWOOD	NJ		07/15/2025	7.625	477,649		580,000
100220627	HUNTERSVILLE	NC		07/15/2025	6.875	675,741		886,000
100220628	NAMPA	ID		07/15/2025	6.990	338,180		440,000
100220629	GARBERVILLE	CA		07/15/2025	7.625	262,510		325,000
100220630	LAKEWOOD	CO		07/17/2025	7.874	579,915		789,000
100220631	MATAWAN	NJ		07/17/2025	7.375	471,920		825,000
100220632	SIMPSONVILLE	SC		07/17/2025	7.500	236,795		500,000
100220633	LAKEWOOD	NJ		07/17/2025	7.249	869,822		1,150,000
100220634	SOUTH PALM BEACH	FL		07/17/2025	7.250	363,158		580,000
100220636	STOCKTON	CA		07/17/2025	8.000	499,977		640,000
100220637	MIAMI	FL		07/17/2025	6.999	443,912		585,000
100220638	BERKELEY HTS	NJ		07/17/2025	7.375	963,964		1,350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220639	EAST STROUDSBURG	PA		07/17/2025	7.625	172,026		246,000
100220640	PHILADELPHIA	PA		07/17/2025	7.375	222,801		300,000
100220641	CHICAGO	IL		07/17/2025	7.249	156,275		275,000
100220642	SUNRIVER	OR		07/17/2025	7.875	499,456		595,000
100220643	GRIFFIN	GA		07/17/2025	7.499	105,767		147,000
100220644	LAKE FOREST	CA		07/17/2025	7.750	1,564,645		2,150,000
100220646	LOVELAND	CO		07/17/2025	7.750	753,360		810,000
100220647	BRADENTON	FL		07/17/2025	7.750	504,577		540,000
100220648	LEAGUE CITY	TX		07/17/2025	7.375	331,326		447,000
100220649	BONITA SPRINGS	FL		07/17/2025	7.250	437,669		525,000
100220650	HOUSTON	TX		07/17/2025	7.500	104,722		220,000
100220651	PALM SPRINGS	CA		07/17/2025	7.250	646,763		800,000
100220652	HOUSTON	TX		07/17/2025	7.874	117,600		161,000
100220653	VINTON	VA		07/17/2025	7.750	149,096		190,500
100220654	RIVERSIDE	CA		07/17/2025	7.375	960,716		1,170,000
100220655	SAN JOSE	CA		07/17/2025	7.250	1,788,481		2,150,000
100220656	SURPRISE	AZ		07/17/2025	7.250	428,455		519,575
100220657	CORONA	CA		07/17/2025	7.125	785,275		1,000,000
100220658	CAPE CORAL	FL		07/17/2025	7.750	482,659		575,000
100220659	PALM CITY	FL		07/17/2025	7.250	359,589		620,000
100220660	DONNELLY	ID		07/17/2025	7.500	551,145		1,950,000
100220661	GENEVA	FL		07/17/2025	7.125	383,923		740,000
100220662	HOUSTON	TX		07/17/2025	7.875	114,312		170,000
100220663	LONG BEACH	CA		07/17/2025	7.990	656,164		700,000
100220664	LAKE WORTH	FL		07/17/2025	7.125	293,754		520,000
100220665	SUNNYVALE	CA		07/17/2025	7.375	1,753,474		2,100,000
100220666	EL CAJON	CA		07/17/2025	7.250	641,871		784,000
100220667	ALBUQUERQUE	NM		07/17/2025	6.990	286,606		1,028,000
100220668	ANTIOCH	CA		07/17/2025	7.500	535,423		650,000
100220669	ARCADIA	CA		07/17/2025	7.750	671,846		920,000
100220670	RANCHO SANTA MARGARITA	CA		07/17/2025	7.499	1,206,556		1,775,000
100220671	CHICAGO	IL		07/17/2025	7.625	138,500		275,000
100220672	LOXAHATCHEE	FL		07/17/2025	7.375	482,629		620,000
100220673	WALNUT CREEK	CA		07/17/2025	6.875	846,853		1,450,000
100220674	PORTERVILLE	CA		07/17/2025	7.750	125,910		335,000
100220675	BELLE TERRE	NY		07/17/2025	7.624	452,175		725,000
100220677	BRUNSWICK	OH		07/17/2025	6.990	189,965		362,000
100220678	EAST HAVEN	CT		07/17/2025	8.375	201,475		240,000
100220679	SANTA CRUZ	CA		07/17/2025	7.375	3,287,343		5,563,000
100220680	PATERSON	NJ		07/17/2025	7.624	465,185		570,000
100220681	LAFAYETTE	LA		07/17/2025	7.749	79,323		119,000
100220682	JACKSON TOWNSHIP	NJ		07/17/2025	7.250	354,074		540,000
100220683	CAROLINA BEACH	NC		07/17/2025	7.874	439,320		529,400
100220684	BAYTOWN	TX		07/18/2025	6.625	228,988		340,000
100220685	TWENTYNINE PALMS	CA		07/18/2025	7.875	202,125		325,000
100220686	HOMESTEAD	FL		07/18/2025	6.750	310,419		416,000
100220687	SPRING VALLEY	CA		07/18/2025	8.000	724,605		940,000
100220688	LOS ANGELES	CA		07/18/2025	7.750	1,317,853		1,585,000
100220689	OAKWOOD	GA		07/18/2025	7.499	453,681		678,000
100220690	LEVITTOWN	PA		07/18/2025	7.499	368,743		455,000
100220691	LILBURN	GA		07/18/2025	6.625	292,724		369,000
100220692	MIAMI	FL		07/18/2025	6.999	1,002,817		1,250,000
100220693	RIVERSIDE	CA		07/18/2025	7.125	531,099		655,000
100220694	HOUSTON	TX		07/18/2025	6.999	158,240		205,000
100220695	LOS ANGELES	CA		07/18/2025	7.499	2,625,976		3,700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220696	CHARLOTTE	NC		07/18/2025	7.375	159,328		215,000
100220697	LAS VEGAS	NV		07/18/2025	6.999	332,040		447,000
100220698	BAYTOWN	TX		07/18/2025	6.625	246,922		369,000
100220700	YAKIMA	WA		07/18/2025	6.625	279,158		365,000
100220701	YAKIMA	WA		07/18/2025	6.625	279,459		365,000
100220702	ATLANTA	GA		07/18/2025	8.125	226,800		360,000
100220703	CHICAGO	IL		07/18/2025	6.875	327,795		445,000
100220704	LAS VEGAS	NV		07/18/2025	6.625	124,756		167,000
100220705	ROYSE CITY	TX		07/18/2025	7.125	204,516		255,000
100220706	NASHVILLE	TN		07/18/2025	7.375	123,696		193,000
100220707	BANNING	CA		07/18/2025	7.750	229,521		365,000
100220708	KINGSPORT	TN		07/18/2025	6.999	147,467		249,900
100220709	OCEAN CITY	MD		07/18/2025	7.125	198,674		260,000
100220710	CHARLOTTE	NC		07/18/2025	6.875	250,426		320,000
100220711	LAS VEGAS	NV		07/18/2025	7.125	135,487		180,000
100220712	WARSAW	NC		07/18/2025	7.499	154,137		214,000
100220713	KNOXVILLE	TN		07/18/2025	7.250	264,505		330,000
100220714	HUMBLE	TX		07/18/2025	6.750	176,547		324,000
100220715	QUINCY	MA		07/18/2025	6.625	176,551		379,000
100220716	SANTA BARBARA	CA		07/18/2025	6.999	926,275		1,500,000
100220717	SHAFTER	CA		07/18/2025	6.999	186,344		235,000
100220718	LITTLE CHUTE	WI		07/18/2025	6.999	530,443		765,000
100220719	LANCASTER	CA		07/18/2025	7.250	313,536		410,000
100220720	NEW BERN	NC		07/18/2025	6.750	197,522		299,000
100220721	FREDERICK	MD		07/18/2025	7.625	270,487		340,000
100220722	FOUNTAIN HILLS	AZ		07/18/2025	6.875	456,160		625,000
100220723	GRAIN VALLEY	MO		07/18/2025	7.375	195,292		295,000
100220724	COLTON	CA		07/18/2025	7.375	703,483		920,000
100220725	MYRTLE BEACH	SC		07/18/2025	6.875	592,062		753,000
100220726	MIAMI	FL		07/18/2025	6.750	246,517		380,000
100220727	WALTHAM	MA		07/18/2025	6.875	853,526		1,200,000
100220728	SAN ANTONIO	TX		07/18/2025	7.499	152,824		210,000
100220729	LAS VEGAS	NV		07/18/2025	7.125	385,725		506,000
100220730	WASHINGTON	DC		07/18/2025	6.999	331,693		475,000
100220731	STATESVILLE	NC		07/18/2025	6.625	202,435		259,900
100220732	SAN JACINTO	CA		07/18/2025	7.750	324,972		480,000
100220733	HURST	TX		07/18/2025	7.625	206,538		287,000
100220734	MIAMI	FL		07/18/2025	6.875	513,830		668,000
100220735	ATLANTA	GA		07/18/2025	6.875	238,088		320,000
100220736	SAINT PETERS	MO		07/18/2025	6.875	210,270		285,000
100220737	LONG BEACH	CA		07/18/2025	6.999	424,191		635,000
100220738	MANASSAS	VA		07/18/2025	6.999	449,005		625,000
100220739	INDIANAPOLIS	IN		07/18/2025	6.875	140,064		204,000
100220740	GLENDALE	AZ		07/18/2025	6.625	227,422		395,000
100220741	LONG BEACH	CA		07/18/2025	8.499	420,000		1,200,000
100220742	BELTON	MO		07/18/2025	6.625	296,147		378,000
100220743	WHITTIER	CA		07/18/2025	6.750	470,370		650,000
100220744	DUNDALK	MD		07/18/2025	6.875	193,223		244,000
100220745	BAKERSFIELD	CA		07/18/2025	6.875	126,944		270,000
100220746	KALAMAZOO	MI		07/18/2025	7.250	290,486		365,000
100220747	SUMMIT	IL		07/18/2025	7.499	343,678		420,000
100220748	DALLAS	NC		07/18/2025	7.125	135,003		204,000
100220749	LAS VEGAS	NV		07/18/2025	6.625	143,577		195,000
100220750	PALMDALE	CA		07/18/2025	6.999	332,926		525,000
100220751	MIAMI	FL		07/18/2025	6.875	153,408		220,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220752	CLEARWATER	FL		07/18/2025	6.999	157,488		205,000
100220753	JACKSONVILLE	FL		07/18/2025	7.375	161,944		225,000
100220754	MEMPHIS	TN		07/18/2025	6.999	134,894		170,000
100220755	READING	PA		07/18/2025	7.625	128,862		155,000
100220756	CAPE CORAL	FL		07/18/2025	7.125	358,207		515,000
100220757	COLUMBIA	SC		07/18/2025	7.250	110,659		145,000
100220758	FREDERICKSBURG	VA		07/18/2025	6.625	225,432		450,000
100220759	BAKERSFIELD	CA		07/18/2025	6.999	427,267		725,000
100220760	FOLSOM	CA		07/18/2025	6.999	370,348		762,000
100220761	LAS VEGAS	NV		07/18/2025	6.625	291,030		620,000
100220762	VICTORVILLE	CA		07/18/2025	6.625	233,237		470,000
100220763	PALMDALE	CA		07/18/2025	6.875	163,091		605,000
100220764	BEAUMONT	TX		07/18/2025	7.625	206,562		390,000
100220765	JOHNSON CITY	TN		07/18/2025	7.250	124,894		162,000
100220766	MEMPHIS	TN		07/18/2025	7.875	262,261		550,000
100220767	IRVING	TX		07/18/2025	6.625	216,060		295,000
100220768	LONG BEACH	CA		07/18/2025	7.250	512,087		675,000
100220769	PROVIDENCE	RI		07/18/2025	6.999	385,423		630,000
100220770	LEHIGH ACRES	FL		07/18/2025	6.999	216,733		309,000
100220771	MANSFIELD	TX		07/18/2025	7.750	466,699		536,000
100220772	CINCINNATI	OH		07/18/2025	7.875	105,000		306,000
100220773	DELTONA	FL		07/18/2025	6.875	137,240		280,000
100220774	TUCSON	AZ		07/18/2025	6.625	267,182		420,000
100220775	LOS ANGELES	CA		07/18/2025	7.250	364,266		1,420,000
100220776	LOS ANGELES	CA		07/18/2025	6.750	327,680		750,000
100220777	CAPE CORAL	FL		07/18/2025	7.125	572,064		700,000
100220778	MONROVIA	CA		07/18/2025	7.875	1,352,400		1,610,000
100220779	SAN DIEGO	CA		07/18/2025	7.499	564,993		645,000
100220780	SAN JOSE	CA		07/18/2025	6.990	1,137,859		1,380,000
100220781	POST FALLS	ID		07/18/2025	6.625	442,856		670,000
100220782	MURRIETA	CA		07/18/2025	6.875	586,337		725,000
100220783	NEVIS	MN		07/18/2025	6.999	198,753		370,000
100220784	SALEM	UT		07/18/2025	6.999	499,826		730,000
100220785	HOUSTON	TX		07/18/2025	6.999	218,600		288,000
100220786	BANNING	CA		07/18/2025	7.375	578,571		695,000
100220787	CAPE CORAL	FL		07/18/2025	7.625	328,488		370,000
100220788	HUNTINGTON BEACH	CA		07/18/2025	6.999	1,509,439		2,050,000
100220789	SHIRLEY	MA		07/18/2025	6.875	270,607		330,000
100220790	YUMA	AZ		07/18/2025	7.499	189,574		232,500
100220791	NASHVILLE	TN		07/18/2025	8.250	280,350		490,000
100220792	LAGUNA BEACH	CA		07/18/2025	6.750	2,115,371		3,700,000
100220793	DURHAM	NC		07/18/2025	6.999	245,494		310,000
100220794	CHARLOTTE	NC		07/18/2025	7.625	285,318		310,000
100220795	BEAR CREEK	NC		07/18/2025	7.250	415,333		590,000
100220796	PHILADELPHIA	PA		07/18/2025	6.499	485,799		766,000
100220797	VALLEY CENTER	CA		07/18/2025	8.499	947,450		1,060,000
100220798	ARVADA	CO		07/18/2025	6.999	755,751		1,465,000
100220799	ONTARIO	CA		07/18/2025	7.750	844,090		905,000
100220800	SANTA ROSA BEACH	FL		07/18/2025	6.875	749,147		965,000
100220801	PICO RIVERA	CA		07/18/2025	7.250	605,412		730,000
100220802	LOS ANGELES	CA		07/18/2025	7.499	585,991		670,000
100220803	TUCSON	AZ		07/18/2025	6.499	1,480,710		1,950,000
100220804	HARRISVILLE	UT		07/18/2025	7.125	480,551		583,000
100220805	HOT SPRINGS	AR		07/18/2025	7.875	209,160		249,000
100220806	CORONA	CA		07/18/2025	7.125	971,872		1,175,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220807	PLACENTIA	CA		07/18/2025	6.999	429,631		630,000
100220808	PILOT POINT	TX		07/18/2025	7.499	250,233		351,000
100220809	DENVER	CO		07/18/2025	7.750	226,800		400,000
100220810	LOS ANGELES	CA		07/18/2025	8.375	644,844		715,000
100220811	FULLERTON	CA		07/18/2025	6.999	1,883,395		2,300,000
100220812	LA PUENTE	CA		07/18/2025	6.990	610,375		820,000
100220813	LOS ANGELES	CA		07/18/2025	7.875	853,084		1,018,000
100220814	SANTA ANA	CA		07/18/2025	8.499	1,571,204		1,935,000
100220815	SACRAMENTO	CA		07/18/2025	6.999	320,017		395,000
100220816	HUNTSVILLE	AL		07/18/2025	6.999	981,641		1,200,000
100220817	HOLLISTER	CA		07/18/2025	6.750	1,435,390		1,775,000
100220818	BOISE	ID		07/18/2025	6.999	944,147		1,260,000
100220819	STAFFORD TOWNSHIP	NJ		07/18/2025	7.875	359,260		460,000
100220820	WOODLAND HILLS	CA		07/18/2025	6.875	1,185,766		4,850,000
100220821	TRACY	CA		07/18/2025	6.625	586,048		735,000
100220822	BLACKSHEAR	GA		07/18/2025	6.875	300,993		402,000
100220823	EL CENTRO	CA		07/18/2025	6.625	220,227		435,000
100220824	WALNUT CREEK	CA		07/18/2025	6.625	1,205,147		1,550,000
100220825	ROSEMEAD	CA		07/18/2025	7.375	776,338		930,000
100220826	INDIO	CA		07/18/2025	6.750	445,230		554,000
100220827	LAGUNA NIGUEL	CA		07/18/2025	7.375	1,129,286		2,100,000
100220828	DORCHESTER CENTER	MA		07/18/2025	6.499	962,551		1,300,000
100220829	HUNTINGTON BEACH	CA		07/18/2025	8.125	1,211,306		1,875,000
100220830	ORO VALLEY	AZ		07/18/2025	7.375	949,256		1,330,000
100220831	DOUGLASVILLE	GA		07/18/2025	6.499	320,148		617,000
100220832	EAGLE	CO		07/18/2025	6.999	772,827		1,469,000
100220833	ROCKLIN	CA		07/18/2025	7.375	815,419		930,000
100220834	LOS ANGELES	CA		07/18/2025	6.499	317,494		730,000
100220835	CROWN POINT	IN		07/18/2025	7.375	990,342		1,265,000
100220836	EDINA	MN		07/18/2025	6.875	1,178,154		1,555,000
100220837	TEMECULA	CA		07/18/2025	6.999	755,577		975,000
100220838	VISTA	CA		07/18/2025	6.999	372,991		880,000
100220839	DRIPPING SPRINGS	TX		07/18/2025	6.499	417,653		651,000
100220840	WHITTIER	CA		07/18/2025	7.875	945,000		1,200,000
100220841	FORT MYERS	FL		07/18/2025	6.875	154,327		378,000
100220842	MURRELLS INLET	SC		07/18/2025	7.250	1,191,838		1,465,000
100220843	CALDWELL	ID		07/18/2025	6.875	279,671		405,000
100220844	NUTLEY	NJ		07/18/2025	6.750	650,115		825,000
100220845	PATTERSON	CA		07/18/2025	6.999	217,845		380,000
100220846	FRESNO	CA		07/18/2025	6.999	274,099		339,000
100220847	KATY	TX		07/18/2025	6.625	189,752		270,000
100220848	NORTH LAS VEGAS	NV		07/18/2025	7.499	379,191		500,000
100220849	HAMPTON	VA		07/18/2025	7.125	200,345		250,000
100220850	BANNING	CA		07/18/2025	7.750	146,260		365,000
100220851	CHARLESTON	SC		07/18/2025	6.875	240,598		328,000
100220852	LOS BANOS	CA		07/18/2025	7.375	292,229		400,000
100220853	YOUNGSVILLE	NC		07/18/2025	7.250	382,220		460,000
100220854	LOS ANGELES	CA		07/18/2025	7.875	325,500		775,000
100220855	LA QUINTA	CA		07/18/2025	7.999	432,550		600,000
100220856	TULARE	CA		07/18/2025	6.625	305,429		455,000
100220857	FRANKFORD	DE		07/18/2025	6.500	332,184		485,000
100220858	WINTER PARK	CO		07/18/2025	6.499	363,495		580,000
100220859	CHARLOTTE	NC		07/18/2025	6.624	282,401		409,000
100220860	BOISE	ID		07/18/2025	6.490	443,205		620,000
100220861	BOISE	ID		07/18/2025	6.490	446,179		650,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220862	CLERMONT	FL		07/18/2025	6.625	324,778		430,000
100220863	OCALA	FL		07/18/2025	6.250	230,291		310,000
100220864	ROLLINSVILLE	CO		07/18/2025	5.875	719,698		1,130,000
100220865	VENICE	FL		07/18/2025	6.375	696,579		950,000
100220866	MADERA	CA		07/18/2025	6.125	364,827		510,000
100220867	LANCASTER	PA		07/18/2025	6.500	299,255		400,000
100220868	LATHROP	CA		07/18/2025	5.500	559,658		768,000
100220869	SAN DIEGO	CA		07/18/2025	6.250	717,014		1,120,000
100220870	NORWOOD	NJ		07/18/2025	4.875	413,363		655,000
100220871	GARDEN GROVE	CA		07/18/2025	6.250	696,054		940,000
100220872	THOUSAND OAKS	CA		07/18/2025	6.375	690,001		940,000
100220873	OCEAN CITY	MD		07/18/2025	6.625	327,276		500,000
100220874	PHILADELPHIA	PA		07/18/2025	6.625	302,537		425,000
100220875	POCONO PINES	PA		07/18/2025	6.750	423,581		570,000
100220876	PORTLAND	OR		07/18/2025	6.750	378,242		622,000
100220877	HURRICANE	UT		07/18/2025	6.750	364,886		485,000
100220878	HUDSON	FL		07/18/2025	6.750	285,881		390,000
100220879	HOUSTON	TX		07/18/2025	6.625	248,493		330,000
100220880	OVIEDO	FL		07/18/2025	6.625	302,470		460,000
100220881	EMERALD ISLE	NC		07/18/2025	6.874	708,018		933,000
100220882	SEWELL	NJ		07/18/2025	6.750	306,363		403,000
100220883	SANFORD	NC		07/18/2025	6.750	272,819		400,000
100220884	BOISE	ID		07/18/2025	6.875	407,246		509,000
100220885	GAINESVILLE	GA		07/18/2025	6.750	270,145		355,000
100220886	TONOPAH	AZ		07/18/2025	6.750	240,723		330,000
100220887	WAILUKU	HI		07/18/2025	6.875	1,008,637		1,250,000
100220888	CHARLOTTE	NC		07/18/2025	6.750	273,936		440,000
100220889	BIXBY	OK		07/18/2025	6.875	247,948		312,000
100220890	ROGERS	AR		07/18/2025	6.875	704,472		928,000
100220891	TACOMA	WA		07/18/2025	6.875	574,938		760,000
100220892	MESA	AZ		07/18/2025	6.875	656,390		925,000
100220893	SAN DIEGO	CA		07/18/2025	6.875	453,547		615,000
100220894	MINNEAPOLIS	MN		07/18/2025	6.875	456,285		605,000
100220895	BELLEVUE	WA		07/18/2025	6.875	1,473,698		1,955,000
100220896	OCEAN CITY	MD		07/18/2025	6.875	353,343		470,000
100220897	NASHUA	NH		07/18/2025	6.875	417,415		549,000
100220898	ROYSE CITY	TX		07/18/2025	6.875	248,096		330,000
100220899	CEDAR PARK	TX		07/18/2025	6.875	306,283		459,000
100220900	WEST CHESTER	PA		07/18/2025	6.875	282,734		370,000
100220901	SPRING HILL	TN		07/18/2025	6.875	275,971		370,000
100220902	WENDELL	NC		07/18/2025	6.875	256,073		339,000
100220903	PRESCOTT	AZ		07/18/2025	6.875	297,487		425,000
100220904	LOUISVILLE	KY		07/18/2025	6.875	430,832		607,000
100220905	NORTH CONWAY	NH		07/18/2025	6.875	259,943		370,000
100220906	CEDAR RAPIDS	IA		07/18/2025	6.990	253,624		312,000
100220907	BOISE	ID		07/18/2025	6.990	566,990		740,000
100220908	CENTRAL POINT	OR		07/18/2025	6.990	382,471		524,000
100220909	PLYMOUTH	MA		07/18/2025	6.990	440,450		577,000
100220910	CHANNAHON	IL		07/18/2025	6.990	347,576		455,000
100220911	ATHENS	GA		07/18/2025	6.990	373,622		495,000
100220912	CARSON CITY	NV		07/18/2025	6.990	318,777		430,000
100220913	CLARKSVILLE	TN		07/18/2025	6.990	272,278		354,500
100220914	ROSEVILLE	CA		07/18/2025	6.990	474,930		620,000
100220915	JUSTIN	TX		07/18/2025	6.990	277,132		370,000
100220916	CONNEAUT LAKE	PA		07/18/2025	6.990	275,510		360,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220917	TAMPA	FL		07/18/2025	6.990	256,978		335,000
100220918	WHITESTOWN	IN		07/18/2025	6.990	326,476		470,000
100220919	TAMPA	FL		07/18/2025	6.990	361,128		470,000
100220920	BLOOMINGDALE	GA		07/18/2025	6.990	294,928		412,000
100220921	STANWOOD	WA		07/18/2025	6.999	587,316		780,000
100220922	LOVELAND	CO		07/18/2025	6.999	351,741		445,000
100220923	GULF SHORES	AL		07/18/2025	7.000	557,275		729,000
100220924	SANTEE	CA		07/18/2025	6.999	622,828		835,000
100220925	ATLANTIC CITY	NJ		07/18/2025	6.990	284,089		375,000
100220926	GOODYEAR	AZ		07/18/2025	7.125	322,313		395,000
100220927	ELLIJAY	GA		07/18/2025	6.999	177,240		235,000
100220928	GALENA	IL		07/18/2025	7.125	527,166		645,000
100220929	TUCSON	AZ		07/18/2025	7.125	339,002		420,000
100220930	FUQUAY VARINA	NC		07/18/2025	7.125	628,125		780,000
100220931	NEW PORT RICHEY	FL		07/18/2025	7.000	457,709		572,000
100220932	CHANTILLY	VA		07/18/2025	7.125	348,939		465,000
100220933	MERCED	CA		07/18/2025	7.000	289,971		412,500
100220934	LEESBURG	FL		07/18/2025	7.125	298,548		392,000
100220935	EVANSTON	IL		07/18/2025	7.125	357,573		465,000
100220936	LAKE HAVASU CITY	AZ		07/18/2025	7.125	352,131		553,000
100220937	WELCOME	MN		07/18/2025	7.124	289,890		425,000
100220938	FORT MILL	SC		07/18/2025	7.125	280,777		380,000
100220939	PORTSMOUTH	RI		07/18/2025	7.125	767,628		1,014,000
100220940	SAN DIEGO	CA		07/18/2025	7.125	688,286		910,000
100220941	TRACY	CA		07/18/2025	7.125	442,532		575,000
100220942	MEETEETSE	WY		07/18/2025	7.125	297,359		389,000
100220943	EAST BOSTON	MA		07/18/2025	7.125	311,896		467,000
100220944	RANCHO CUCAMONGA	CA		07/18/2025	7.125	610,631		870,000
100220945	FT LAUDERDALE	FL		07/18/2025	7.125	455,542		590,000
100220946	CLEVELAND	OH		07/18/2025	7.125	233,314		317,000
100220947	FALLING WATERS	WV		07/18/2025	7.125	239,771		315,000
100220948	LEBANON	TN		07/18/2025	7.125	283,836		410,000
100220949	ASHEVILLE	NC		07/18/2025	7.250	324,663		525,000
100220950	CASHIERS	NC		07/18/2025	7.250	718,523		893,000
100220951	COLLIERVILLE	TN		07/18/2025	7.250	542,009		660,000
100220952	SOUTHERN PINES	NC		07/18/2025	7.250	480,116		600,000
100220953	GRAND PRAIRIE	TX		07/18/2025	7.250	325,477		400,000
100220954	TALLADEGA	AL		07/18/2025	7.250	296,626		368,000
100220955	STATE COLLEGE	PA		07/18/2025	7.250	533,034		715,000
100220956	BOULDER	CO		07/18/2025	7.250	651,442		845,000
100220957	FRIDLEY	MN		07/18/2025	7.250	263,194		325,000
100220958	CAPE CORAL	FL		07/18/2025	7.250	279,848		345,000
100220959	FUQUAY VARINA	NC		07/18/2025	7.250	280,787		343,000
100220960	LAGUNA NIGUEL	CA		07/18/2025	7.250	559,991		780,000
100220961	LAKE PLACID	FL		07/18/2025	7.250	322,400		405,000
100220962	BIG BEAR LAKE	CA		07/18/2025	7.250	409,419		539,000
100220963	PORTLAND	OR		07/18/2025	7.250	379,150		490,000
100220964	ROSWELL	GA		07/18/2025	7.250	513,103		664,000
100220965	BUCKEYE	AZ		07/18/2025	7.250	268,859		357,000
100220966	LAKEWOOD	OH		07/18/2025	7.250	309,491		403,000
100220967	FRASER	CO		07/18/2025	7.250	290,566		382,000
100220968	PAWLEYS ISLAND	SC		07/18/2025	7.250	254,397		331,000
100220969	UNITY	NH		07/18/2025	7.250	340,857		520,000
100220970	WESTMONT	IL		07/18/2025	7.250	287,304		370,000
100220971	HAPEVILLE	GA		07/18/2025	7.250	271,256		365,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220972	CLEVELAND HEIGHTS	OH		07/18/2025	7.250	210,513		278,000
100220973	WEST COVINA	CA		07/18/2025	7.250	516,468		830,000
100220974	STATESVILLE	NC		07/18/2025	7.250	248,320		328,000
100220975	CHRISTIANSBURG	VA		07/18/2025	7.250	292,530		388,000
100220976	TRINITY	FL		07/18/2025	7.250	347,278		489,000
100220977	BOZEMAN	MT		07/18/2025	7.250	273,402		415,000
100220978	BULLHEAD CITY	AZ		07/18/2025	7.375	267,637		329,000
100220979	KIMBERLING CITY	MO		07/18/2025	7.375	330,052		405,000
100220980	MYRTLE BEACH	SC		07/18/2025	7.375	455,387		555,000
100220981	MILWAUKIE	OR		07/18/2025	7.375	338,251		410,000
100220982	PEARLAND	TX		07/18/2025	7.375	277,515		338,000
100220983	TURLOCK	CA		07/18/2025	7.375	518,908		630,000
100220984	LAWRENCEVILLE	GA		07/18/2025	7.375	403,779		500,000
100220985	CHERRYFIELD	ME		07/18/2025	7.375	309,873		375,000
100220986	PHOENIX	AZ		07/18/2025	7.375	830,817		1,080,000
100220987	BARNESVILLE	GA		07/18/2025	7.375	302,155		380,000
100220988	DENVER	NC		07/18/2025	7.375	265,383		320,000
100220989	GREAT FALLS	MT		07/18/2025	7.375	265,409		320,000
100220990	SAN FRANCISCO	CA		07/18/2025	7.375	581,536		750,000
100220991	SILVERTON	OR		07/18/2025	7.375	317,996		412,000
100220992	MANCHESTER	NH		07/18/2025	7.375	490,892		715,000
100220993	JACKSONVILLE	FL		07/18/2025	7.375	332,720		500,000
100220994	ORO VALLEY	AZ		07/18/2025	7.375	310,783		400,000
100220995	CHARLOTTE	NC		07/18/2025	7.375	273,912		365,000
100220996	GLEN ALLEN	VA		07/18/2025	7.375	311,864		409,000
100220997	PHARR	TX		07/18/2025	7.375	281,579		367,000
100220998	ST GEORGE	UT		07/18/2025	7.490	622,169		767,000
100220999	KATHLEEN	GA		07/18/2025	7.375	260,894		460,000
100221000	ROCKBRIDGE	OH		07/18/2025	7.490	578,021		710,000
100221001	RESTON	VA		07/18/2025	7.375	252,295		329,000
100221002	LINCOLN	NE		07/18/2025	7.375	229,322		310,000
100221003	BELGRADE	MT		07/18/2025	7.375	239,036		315,000
100221004	LAKE ELMO	MN		07/18/2025	7.490	822,371		1,000,000
100221005	CLEARWATER	FL		07/18/2025	7.375	370,497		477,000
100221006	COLUMBIA	MO		07/18/2025	7.490	290,813		351,000
100221007	SUN CITY WEST	AZ		07/18/2025	7.490	290,493		350,000
100221008	FORT MYERS	FL		07/18/2025	7.490	332,233		450,000
100221009	MOUNTAIN REST	SC		07/18/2025	7.490	289,083		350,000
100221010	GERMANTOWN	TN		07/18/2025	7.490	275,901		350,000
100221011	AUBURN	AL		07/18/2025	7.490	186,052		233,000
100221012	WILMINGTON	NC		07/18/2025	7.490	359,562		491,000
100221013	ORIENTAL	NC		07/18/2025	7.500	473,000		575,000
100221014	FORT WORTH	TX		07/18/2025	7.490	372,857		480,000
100221015	MECHANICSVILLE	VA		07/18/2025	7.490	256,730		350,000
100221016	TUALATIN	OR		07/18/2025	7.490	305,552		393,000
100221017	MERIDEN	CT		07/18/2025	7.490	292,470		375,000
100221018	OVERLAND PARK	KS		07/18/2025	7.500	323,519		395,000
100221019	KILL DEVIL HILLS	NC		07/18/2025	7.500	410,118		495,000
100221020	ROSMAN	NC		07/18/2025	7.500	502,949		656,000
100221021	CAPITOL HEIGHTS	MD		07/18/2025	7.500	306,600		370,000
100221022	STAUNTON	VA		07/18/2025	7.500	289,853		357,500
100221023	COLUMBUS	OH		07/18/2025	7.500	309,561		374,000
100221024	HALE	MI		07/18/2025	7.500	278,940		336,000
100221025	LUDLOW	VT		07/18/2025	7.500	364,068		500,000
100221026	PALATKA	FL		07/18/2025	7.500	386,270		472,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221027	NEWARK	DE		07/18/2025	7.500	235,055		285,000
100221028	LAS CRUCES	NM		07/18/2025	7.500	283,060		345,000
100221029	PORT HAYWOOD	VA		07/18/2025	7.500	424,495		575,000
100221030	CHARLOTTE	NC		07/18/2025	7.500	306,472		395,000
100221031	HAMPSTEAD	MD		07/18/2025	7.500	286,697		385,000
100221032	LAS VEGAS	NV		07/18/2025	7.500	402,867		524,000
100221033	CHESTER	MD		07/18/2025	7.625	520,655		656,000
100221034	TUCSON	AZ		07/18/2025	7.625	356,090		430,000
100221035	SELBYVILLE	DE		07/18/2025	7.625	346,508		433,000
100221036	CABOT	AR		07/18/2025	7.500	235,618		316,000
100221037	LATHROP	CA		07/18/2025	7.625	468,712		600,000
100221038	MIAMI	FL		07/18/2025	7.625	338,650		475,000
100221039	WOODBINE	MD		07/18/2025	7.625	418,426		534,000
100221040	SUWANEE	GA		07/18/2025	7.625	408,013		494,000
100221041	PARKER	AZ		07/18/2025	7.625	290,328		590,000
100221042	STOW	OH		07/18/2025	7.625	250,231		326,000
100221043	PAGE	AZ		07/18/2025	7.625	241,686		305,000
100221044	ATLANTA	GA		07/18/2025	7.625	601,473		730,000
100221045	HOUSTON	TX		07/18/2025	7.625	322,494		390,000
100221046	APOPKA	FL		07/18/2025	7.625	246,425		295,000
100221047	MILWAUKEE	WI		07/18/2025	7.625	335,514		435,000
100221048	PINETOP	AZ		07/18/2025	7.750	682,571		826,000
100221049	COTTONWOOD	AZ		07/18/2025	7.750	400,585		485,000
100221050	NEWINGTON	CT		07/18/2025	7.625	270,086		325,000
100221051	GALVESTON	TX		07/18/2025	7.625	522,360		667,000
100221052	OTTER LAKE	MI		07/18/2025	7.750	343,115		424,000
100221053	PHILADELPHIA	PA		07/18/2025	7.625	206,816		320,000
100221054	MEDFORD	NJ		07/18/2025	7.750	500,019		630,000
100221055	NORTH PORT	FL		07/18/2025	7.750	367,474		442,000
100221056	S YARMOUTH	MA		07/18/2025	7.750	498,815		635,000
100221057	RIVERSIDE	CA		07/18/2025	7.750	593,255		761,000
100221058	PORTLAND	OR		07/18/2025	7.750	389,143		500,000
100221059	OCEAN CITY	NJ		07/18/2025	7.750	612,631		789,000
100221060	OAK RIDGE	NJ		07/18/2025	7.750	352,325		460,000
100221061	HENDERSON	NV		07/18/2025	7.990	688,221		825,000
100221062	SEATTLE	WA		07/18/2025	7.750	238,430		305,000
100221063	TWIN LAKES	WI		07/18/2025	7.875	383,133		475,000
100221064	PORTLAND	OR		07/18/2025	7.875	302,751		408,000
100221065	PORT ANGELES	WA		07/18/2025	7.875	241,295		305,000
100221066	GRANBURY	TX		07/18/2025	7.750	182,648		245,500
100221067	SARASOTA	FL		07/18/2025	7.750	506,572		725,000
100221068	BROOKLINE	MA		07/18/2025	8.000	472,406		570,000
100221069	WARREN	OR		07/18/2025	7.875	367,395		475,000
100221070	PHOENIX	AZ		07/18/2025	8.125	359,167		435,000
100221071	NORTH LAS VEGAS	NV		07/18/2025	8.000	256,746		350,000
100221072	CARY	NC		07/18/2025	8.625	285,943		370,000
100221073	CROSBY	MN		07/18/2025	7.375	514,969		727,000
100221074	ALBUQUERQUE	NM		07/18/2025	8.375	298,069		425,000
100221075	HURRICANE	UT		07/18/2025	7.125	557,906		691,000
100221076	INDIAN ROCKS BEACH	FL		07/18/2025	8.250	481,380		850,000
100221077	IRVINE	CA		07/18/2025	6.875	322,585		515,000
100221078	PORT SAINT LUCIE	FL		07/18/2025	7.625	694,250		885,000
100221079	LAS VEGAS	NV		07/18/2025	6.624	366,848		490,000
100221080	JEFFERSONTOWN	KY		07/18/2025	7.625	273,930		331,000
100221081	AVON	NC		07/18/2025	7.625	376,822		455,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221082	WHITESTOWN	IN		07/18/2025	7.250	232,780		300,000
100221083	BODEGA BAY	CA		07/18/2025	7.250	774,466		950,000
100221084	LAKE ARIEL	PA		07/18/2025	7.500	334,030		431,500
100221085	MERCED	CA		07/18/2025	6.624	351,036		473,000
100221086	FREDERICK	MD		07/18/2025	7.250	248,297		338,000
100221087	PATASKALA	OH		07/18/2025	6.875	319,267		515,000
100221088	MARYVILLE	TN		07/18/2025	6.375	229,659		354,000
100221089	TABIONA	UT		07/18/2025	7.250	230,094		290,000
100221090	TYLER	TX		07/18/2025	5.990	445,244		615,000
100221091	KEY WEST	FL		07/21/2025	7.250	591,925		785,000
100221092	SAINT LOUIS	MO		07/21/2025	7.500	218,617		280,000
100221093	HAYDEN	ID		07/21/2025	6.875	306,052		500,000
100221094	IRVING	TX		07/21/2025	6.990	376,850		515,000
100221095	MARTINEZ	GA		07/21/2025	6.750	299,029		415,000
100221096	ANCHORAGE	AK		07/21/2025	7.125	523,794		690,000
100221097	CHATTANOOGA	TN		07/21/2025	6.750	242,114		340,000
100221098	BATON ROUGE	LA		07/21/2025	7.990	256,209		325,000
100221099	ANN ARBOR	MI		07/21/2025	6.500	309,037		515,000
100221100	LODI	CA		07/21/2025	6.990	423,483		580,000
100221101	SITKA	AK		07/21/2025	6.875	515,401		734,000
100221102	AUSTIN	TX		07/21/2025	6.875	759,733		1,065,000
100221103	ORLANDO	FL		07/21/2025	6.875	301,671		442,000
100221104	BRYAN	TX		07/21/2025	7.500	272,536		306,000
100221105	OSWEGO	IL		07/21/2025	6.990	358,780		505,000
100221106	FORT WORTH	TX		07/21/2025	6.990	246,830		348,000
100221107	SCHAUMBURG	IL		07/21/2025	7.625	257,352		318,000
100221108	UNIONTOWN	OH		07/21/2025	7.625	208,154		295,000
100221109	ASTOR	FL		07/21/2025	7.625	296,332		410,000
100221110	FISHERS	IN		07/21/2025	6.990	286,756		382,000
100221111	HOUSTON	TX		07/21/2025	6.875	244,144		395,400
100221112	BLOOMINGDALE	GA		07/21/2025	6.875	269,591		365,000
100221113	DENTON	TX		07/21/2025	7.625	303,965		420,000
100221114	RICHMOND	KY		07/21/2025	7.125	229,729		305,000
100221115	PISCATAWAY	NJ		07/21/2025	6.875	349,626		490,000
100221116	CLAYTON	NC		07/21/2025	6.990	313,758		421,000
100221117	TEMPLE	TX		07/21/2025	6.500	277,773		375,000
100221118	NAPLES	FL		07/21/2025	6.990	358,308		585,000
100221119	LAKEWOOD	CO		07/21/2025	7.625	606,918		795,000
100221120	BOSSIER CITY	LA		07/21/2025	7.125	210,579		277,000
100221121	CLAYTON	NC		07/21/2025	6.490	223,492		325,000
100221122	HAYWARD	CA		07/21/2025	6.875	884,486		1,400,000
100221123	WAUKESHA	WI		07/21/2025	7.125	312,900		412,000
100221124	CLOSTER	NJ		07/21/2025	6.624	638,192		855,000
100221125	SAINT AUGUSTINE	FL		07/21/2025	7.125	426,047		555,000
100221126	CHATTANOOGA	TN		07/21/2025	6.750	328,539		453,000
100221127	BASKING RIDGE	NJ		07/21/2025	7.625	415,308		555,000
100221128	ESTES PARK	CO		07/21/2025	6.375	408,942		600,000
100221129	CHICAGO	IL		07/21/2025	6.875	658,526		870,000
100221130	SAINT GEORGE	UT		07/21/2025	6.624	505,288		697,000
100221131	FORT WORTH	TX		07/21/2025	6.625	212,750		290,000
100221132	MINNEAPOLIS	MN		07/21/2025	6.990	290,808		425,000
100221133	DAVIS	CA		07/21/2025	6.990	647,055		850,000
100221134	HOUSTON	TX		07/21/2025	7.125	668,019		1,025,000
100221135	SALISBURY	NC		07/21/2025	7.125	227,192		530,000
100221136	POCONO PINES	PA		07/21/2025	7.250	371,795		492,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221137	GLEN ALLEN	VA		07/21/2025	7.000	236,455		370,000
100221138	NORTH CHESTERFIELD	VA		07/21/2025	7.000	299,432		434,000
100221139	OCALA	FL		07/21/2025	7.000	309,821		410,000
100221140	CENTERTON	AR		07/21/2025	7.250	217,537		273,000
100221141	GLENVIEW	IL		07/21/2025	6.624	432,077		615,000
100221142	SEATTLE	WA		07/21/2025	6.750	400,206		740,000
100221143	ARLINGTON	TX		07/21/2025	7.125	234,351		308,000
100221144	MEDICINE PARK	OK		07/21/2025	6.990	253,356		385,000
100221145	AZLE	TX		07/21/2025	7.500	295,414		385,000
100221146	GRETNA	LA		07/21/2025	7.250	210,976		278,000
100221147	MIAMI	FL		07/21/2025	7.625	490,908		785,000
100221148	SAN ANTONIO	TX		07/21/2025	6.990	302,985		432,000
100221149	NASHUA	NH		07/21/2025	7.500	297,469		385,000
100221150	BELLE CHASSE	LA		07/21/2025	7.125	237,099		316,000
100221151	LAKEWOOD	OH		07/21/2025	6.990	331,634		440,000
100221152	BELLE CHASSE	LA		07/21/2025	7.125	237,103		317,000
100221153	SELBYVILLE	DE		07/21/2025	6.875	368,079		651,000
100221154	PROSPER	TX		07/21/2025	7.125	315,915		430,000
100221155	DERRY	NH		07/21/2025	7.375	356,185		465,000
100221156	PEA RIDGE	AR		07/21/2025	6.875	246,883		349,000
100221157	CLAYTON	NC		07/21/2025	7.125	207,500		285,000
100221158	FORT WORTH	TX		07/21/2025	7.125	342,098		500,000
100221159	NASHVILLE	TN		07/21/2025	7.125	227,559		299,000
100221160	ATLANTA	GA		07/21/2025	6.500	209,742		280,000
100221161	HANOVER PARK	IL		07/21/2025	6.875	270,823		360,000
100221162	GULF SHORES	AL		07/21/2025	6.875	783,912		1,125,000
100221163	RENO	NV		07/21/2025	6.875	240,243		340,000
100221164	AURORA	IL		07/21/2025	6.875	234,666		310,000
100221165	ROSEVILLE	CA		07/21/2025	6.750	459,409		620,000
100221166	GARDNERVILLE	NV		07/21/2025	6.990	400,024		530,000
100221167	ENGLEWOOD	CO		07/21/2025	6.875	464,278		620,000
100221168	MADISON	WI		07/21/2025	7.250	367,787		492,000
100221169	LANCASTER	PA		07/21/2025	7.125	212,115		280,000
100221170	PROVIDENCE	RI		07/21/2025	6.875	375,531		545,000
100221171	NAPLES	FL		07/21/2025	7.250	820,532		1,375,000
100221172	WORCESTER	MA		07/21/2025	6.750	535,570		718,000
100221173	GLASTONBURY	CT		07/21/2025	6.875	331,279		565,000
100221174	YUMA	AZ		07/21/2025	6.875	288,012		396,000
100221175	BREMERTON	WA		07/21/2025	6.990	280,544		370,000
100221176	CENTERVILLE	UT		07/21/2025	7.500	545,485		691,000
100221177	BEND	OR		07/21/2025	7.625	624,596		685,000
100221178	MIAMI	FL		07/21/2025	7.490	639,269		890,000
100221179	CAMARILLO	CA		07/21/2025	7.125	456,300		630,000
100221180	MENDHAM	NJ		07/21/2025	6.490	425,058		620,000
100221181	HACKENSACK	NJ		07/21/2025	7.125	229,549		305,000
100221182	PORT SAINT LUCIE	FL		07/21/2025	6.875	368,101		494,000
100221183	VACAVILLE	CA		07/21/2025	6.990	565,399		740,000
100221184	WESTMONT	IL		07/21/2025	7.375	227,349		295,000
100221185	PHILADELPHIA	PA		07/21/2025	7.625	209,708		271,000
100221186	PHOENIX	AZ		07/21/2025	7.125	409,213		555,000
100221187	LAS VEGAS	NV		07/21/2025	7.125	308,548		460,000
100221188	CREEDMOOR	NC		07/21/2025	7.125	290,710		402,000
100221189	LOS ANGELES	CA		07/21/2025	7.625	659,879		920,000
100221190	ARGYLE	TX		07/21/2025	6.990	325,369		428,000
100221191	LEVITTOWN	PA		07/21/2025	7.125	211,289		395,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221192	MELBOURNE	FL		07/21/2025	7.125	334,366		455,000
100221193	BOSTON	MA		07/21/2025	7.125	668,857		876,000
100221194	DANBURY	CT		07/21/2025	7.625	384,771		500,000
100221195	ARGYLE	TX		07/21/2025	6.990	300,979		420,000
100221196	ABILENE	TX		07/21/2025	7.625	224,542		295,000
100221197	CHICAGO	IL		07/21/2025	6.990	589,726		1,160,000
100221198	WOODBURY	MN		07/21/2025	7.625	245,360		360,000
100221199	CLEARWATER BEACH	FL		07/21/2025	7.000	350,296		490,000
100221200	MYRTLE BEACH	SC		07/21/2025	6.625	230,935		370,000
100221201	LAKEWOOD RANCH	FL		07/21/2025	7.250	360,430		1,183,000
100221202	KINGSTON	OK		07/21/2025	7.125	394,332		520,000
100221203	CLAYTON	NC		07/21/2025	7.125	207,849		272,000
100221204	LA CROSSE	WI		07/21/2025	6.750	307,385		415,000
100221205	LEXINGTON	KY		07/21/2025	7.000	213,530		280,000
100221206	BALD HEAD ISLAND	NC		07/21/2025	6.990	816,825		1,185,000
100221208	CRYSTAL BEACH	TX		07/21/2025	6.624	679,682		910,000
100221209	HEALDSBURG	CA		07/21/2025	6.750	610,379		1,000,000
100221210	METUCHEN	NJ		07/21/2025	7.000	445,609		589,000
100221211	PETALUMA	CA		07/21/2025	7.125	573,175		755,000
100221212	HURRICANE	UT		07/21/2025	6.990	447,694		656,000
100221213	CARROLLTON	TX		07/21/2025	6.990	286,296		480,000
100221214	BONNEY LAKE	WA		07/21/2025	6.625	531,465		710,000
100221215	SAVANNAH	GA		07/21/2025	6.875	398,739		525,000
100221216	ALBUQUERQUE	NM		07/21/2025	6.875	297,075		428,000
100221217	MCKINNEY	TX		07/21/2025	6.990	314,012		430,000
100221218	OLD HICKORY	TN		07/21/2025	6.490	287,919		390,000
100221219	GARDENA	CA		07/21/2025	6.875	1,132,359		1,650,000
100221220	LANCASTER	CA		07/21/2025	7.375	427,379		585,000
100221221	MARIPOSA	CA		07/21/2025	6.990	285,035		387,000
100221222	WINSTON SALEM	NC		07/21/2025	7.125	298,795		415,000
100221223	MODESTO	CA		07/21/2025	6.625	207,745		300,000
100221224	GRETNA	NE		07/21/2025	6.750	275,948		400,000
100221225	LOS ANGELES	CA		07/21/2025	6.875	792,870		1,125,000
100221226	FORT WORTH	TX		07/21/2025	6.875	267,062		445,000
100221227	DALLAS	GA		07/21/2025	6.625	292,233		440,000
100221228	FRESNO	CA		07/21/2025	6.490	348,282		470,000
100221229	WEST GROVE	PA		07/21/2025	7.000	206,651		271,000
100221230	SCOTTSDALE	AZ		07/21/2025	6.750	747,178		1,050,000
100221231	SACRAMENTO	CA		07/21/2025	6.875	231,454		324,000
100221232	POOLER	GA		07/21/2025	6.490	219,659		300,000
100221233	LIBERTY	MO		07/21/2025	7.125	267,208		350,000
100221234	GREENWOOD	IN		07/21/2025	6.750	261,212		357,000
100221235	LIBERTY	MO		07/21/2025	7.125	274,833		368,000
100221236	FORT COLLINS	CO		07/21/2025	6.990	441,622		588,000
100221237	ST SIMONS ISLAND	GA		07/21/2025	7.125	276,481		425,000
100221238	PHOENIXVILLE	PA		07/21/2025	6.490	344,575		500,000
100221239	MECHANICSVILLE	VA		07/21/2025	7.375	227,095		310,500
100221240	ANNA	TX		07/21/2025	7.000	271,237		418,000
100221241	STOCKTON	CA		07/21/2025	6.375	218,428		375,000
100221242	ELK GROVE	CA		07/21/2025	6.750	416,857		587,000
100221243	MIAMISBURG	OH		07/21/2025	6.875	264,543		353,000
100221244	ATLANTA	GA		07/21/2025	7.125	237,957		364,000
100221245	CORONA	CA		07/21/2025	6.990	560,890		735,000
100221246	JACKSON	NJ		07/21/2025	6.750	343,106		530,000
100221247	REXBURG	ID		07/21/2025	7.500	429,925		660,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221248	CHAMBLEE	GA		07/21/2025	6.875	205,319		270,000
100221249	AURORA	IL		07/21/2025	6.875	257,789		340,000
100221250	FRESNO	CA		07/21/2025	6.375	325,050		467,000
100221251	COLORADO SPRINGS	CO		07/21/2025	7.125	348,654		500,000
100221252	ARGYLE	TX		07/21/2025	6.875	322,789		425,000
100221253	MCMINNVILLE	OR		07/21/2025	6.375	460,042		630,000
100221254	FAYETTEVILLE	AR		07/21/2025	6.990	243,081		370,000
100221255	POOLER	GA		07/21/2025	6.990	304,490		431,000
100221256	CHAMPAIGN	IL		07/21/2025	6.875	207,057		275,000
100221257	MANALAPAN	NJ		07/21/2025	6.990	294,041		385,000
100221258	BUCKEYE	AZ		07/21/2025	7.625	314,192		392,000
100221259	BIRMINGHAM	MI		07/21/2025	6.875	322,788		430,000
100221260	HOUSTON	TX		07/21/2025	6.875	213,007		280,000
100221261	DENTON	TX		07/21/2025	7.125	301,647		395,000
100221262	LA PLATA	MD		07/21/2025	6.375	251,912		353,000
100221263	SEATTLE	WA		07/21/2025	6.990	668,236		875,000
100221264	HUMBLE	TX		07/21/2025	6.750	206,779		295,000
100221265	FRESNO	CA		07/21/2025	6.490	334,264		469,000
100221266	CONWAY	NH		07/21/2025	7.625	552,219		690,000
100221267	BUCKLEY	MI		07/21/2025	6.750	623,097		822,500
100221268	SPRING	TX		07/21/2025	6.875	233,104		318,000
100221269	CHICAGO	IL		07/22/2025	8.125	512,548		620,000
100221270	STAR	ID		07/22/2025	7.875	554,616		644,000
100221271	PALM SPRINGS	CA		07/22/2025	7.375	281,926		337,500
100221272	SEVIERVILLE	TN		07/22/2025	7.625	1,125,493		1,375,000
100221273	HEMET	CA		07/22/2025	7.375	464,929		565,000
100221274	MORENO VALLEY	CA		07/22/2025	7.990	463,309		567,500
100221275	EL CAJON	CA		07/22/2025	7.125	1,816,962		2,220,000
100221276	DEBARY	FL		07/22/2025	7.500	468,957		571,000
100221277	GUN BARREL CITY	TX		07/22/2025	9.625	94,370		114,000
100221278	GAINESVILLE	VA		07/22/2025	7.250	571,024		729,000
100221279	EMERALD HILLS	CA		07/22/2025	6.990	1,275,643		2,100,000
100221280	JACKSONVILLE	FL		07/22/2025	6.990	441,934		554,000
100221281	SCOTTSDALE	AZ		07/22/2025	7.500	1,535,269		2,440,000
100221282	CYPRESS	TX		07/22/2025	8.500	406,790		485,000
100221283	ROUND ROCK	TX		07/22/2025	7.625	735,927		900,000
100221284	SANTA ROSA BEACH	FL		07/22/2025	6.875	1,742,035		5,200,000
100221285	DAYTON	OH		07/22/2025	7.375	190,017		231,000
100221286	PHILADELPHIA	PA		07/22/2025	7.625	221,936		265,000
100221287	LOS BANOS	CA		07/22/2025	7.375	527,165		635,000
100221288	DELRAY BEACH	FL		07/22/2025	8.250	700,099		900,000
100221289	CHARLOTTE	NC		07/22/2025	7.990	144,137		212,000
100221290	SURPRISE	AZ		07/22/2025	7.375	376,498		593,000
100221291	WATERLOO	SC		07/22/2025	7.625	439,866		578,000
100221292	RACINE	WI		07/22/2025	7.875	145,587		185,000
100221293	DALLAS	TX		07/22/2025	7.125	1,531,513		2,270,000
100221294	SANFORD	NC		07/22/2025	6.875	334,023		450,000
100221295	MIAMI	FL		07/22/2025	7.250	452,094		585,000
100221296	ANNA	TX		07/22/2025	7.125	271,927		354,000
100221297	INWOOD	WV		07/22/2025	8.125	199,807		280,000
100221298	EDMONDS	WA		07/22/2025	7.500	1,209,215		1,821,000
100221299	WINNETKA	CA		07/22/2025	8.250	731,293		850,000
100221300	POTTSTOWN	PA		07/22/2025	7.500	189,117		255,000
100221301	MASCOTTE	FL		07/22/2025	8.125	353,110		423,000
100221302	GOLDSBORO	NC		07/22/2025	7.990	150,552		182,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221303	PINEHURST	NC		07/22/2025	7.990	315,000		873,000
100221304	FAYETTEVILLE	GA		07/22/2025	7.500	625,396		2,279,000
100221305	BURBANK	CA		07/22/2025	7.250	700,837		1,045,000
100221306	LOMBARD	IL		07/22/2025	7.625	322,641		411,000
100221307	BRENTWOOD	NY		07/22/2025	7.375	379,761		700,000
100221308	PARRISH	FL		07/22/2025	6.875	299,707		397,000
100221309	NEODESHA	KS		07/22/2025	7.990	170,845		218,000
100221310	LAS VEGAS	NV		07/22/2025	7.990	736,697		838,000
100221311	AVE MARIA	FL		07/22/2025	7.250	423,479		520,000
100221312	PHOENIX	AZ		07/22/2025	7.750	287,360		395,000
100221313	HUNTSVILLE	AL		07/22/2025	7.375	162,837		200,000
100221314	VIOLET	LA		07/22/2025	7.625	307,788		430,000
100221315	CLEVELAND	UT		07/22/2025	7.750	330,517		609,000
100221316	WASHINGTON	DC		07/22/2025	8.990	125,931		244,000
100221317	WILLIAMS	AZ		07/22/2025	7.375	985,159		1,200,000
100221318	TAMPA	FL		07/22/2025	6.990	377,860		650,000
100221319	WICHITA	KS		07/22/2025	7.875	109,964		135,000
100221320	CANTON	GA		07/22/2025	7.875	194,116		535,000
100221321	LONG BEACH	CA		07/22/2025	7.250	364,007		715,000
100221322	RENO	NV		07/22/2025	6.875	323,603		550,000
100221323	HANOVER	PA		07/22/2025	7.625	128,913		159,000
100221324	MARTINEZ	GA		07/22/2025	7.500	160,498		218,000
100221325	BENSON	NC		07/22/2025	7.500	228,543		332,000
100221326	ROSEVILLE	CA		07/22/2025	6.990	316,221		615,000
100221327	MARTINSBURG	WV		07/22/2025	7.375	198,336		270,000
100221328	MIAMI	FL		07/22/2025	7.875	620,374		700,000
100221329	MADILL	OK		07/22/2025	8.250	147,000		175,000
100221330	WASHINGTON	DC		07/22/2025	7.375	806,362		1,133,000
100221331	MARTINSBURG	WV		07/22/2025	7.875	208,739		275,000
100221332	HOUSTON	TX		07/22/2025	7.990	184,738		235,000
100221333	TULSA	OK		07/22/2025	7.375	153,288		205,000
100221334	FLORENCE	KY		07/22/2025	8.125	159,758		203,000
100221335	CONVERSE	TX		07/22/2025	7.500	162,099		210,000
100221336	LOCKPORT	IL		07/22/2025	7.250	228,550		300,000
100221337	PERRIS	CA		07/22/2025	7.250	561,345		680,000
100221338	TORRINGTON	CT		07/22/2025	8.500	258,668		290,000
100221339	CARROLLTON	TX		07/22/2025	7.500	392,350		475,000
100221340	LAVEEN	AZ		07/22/2025	7.875	407,822		520,000
100221341	PUNTA GORDA	FL		07/22/2025	7.750	138,479		190,000
100221342	TORRANCE	CA		07/22/2025	7.990	725,357		925,000
100221343	RENO	NV		07/22/2025	7.375	321,832		420,000
100221344	PORTLAND	OR		07/22/2025	7.250	645,401		840,000
100221345	SHOW LOW	AZ		07/22/2025	7.625	1,293,711		1,880,000
100221346	HOMESTEAD	FL		07/22/2025	7.500	155,500		227,000
100221347	INDIANAPOLIS	IN		07/22/2025	7.750	188,720		244,000
100221348	PALM HARBOR	FL		07/22/2025	7.750	83,807		363,000
100221349	MARYSVILLE	OH		07/22/2025	7.500	226,328		300,000
100221350	KISSIMMEE	FL		07/22/2025	7.625	227,495		340,000
100221351	SAN DIEGO	CA		07/22/2025	7.990	410,130		530,000
100221352	SPOTSYLVANIA	VA		07/22/2025	7.500	335,089		470,000
100221353	CHARLOTTE	NC		07/22/2025	7.750	104,827		245,000
100221354	SAN JUAN CAPISTRANO	CA		07/22/2025	6.990	1,217,869		3,000,000
100221355	TOLEDO	OH		07/22/2025	7.625	465,375		565,000
100221356	BLOOMINGTON	MN		07/22/2025	7.625	476,467		575,000
100221357	ALPHARETTA	GA		07/22/2025	7.500	660,428		1,050,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221358	PAYSON	AZ		07/22/2025	7.625	177,869		330,000
100221359	ROCKY POINT	NC		07/22/2025	7.500	131,659		232,000
100221360	LAWRENCEVILLE	GA		07/22/2025	6.990	176,019		352,000
100221361	SUMMERVILLE	SC		07/22/2025	7.875	270,844		340,000
100221362	LYNWOOD	CA		07/22/2025	6.990	254,297		1,014,000
100221363	DEL RIO	TN		07/22/2025	7.500	286,162		330,000
100221364	POULSBO	WA		07/22/2025	7.625	143,168		440,000
100221365	NORTH CHARLESTON	SC		07/22/2025	7.625	226,182		295,000
100221366	VENICE	FL		07/22/2025	7.625	190,308		233,000
100221367	NORWICH	CT		07/22/2025	7.750	137,792		190,000
100221368	SULPHUR	LA		07/22/2025	6.625	210,083		285,000
100221369	THE VILLAGES	FL		07/22/2025	7.375	206,000		343,000
100221370	RICHMOND	VA		07/22/2025	7.750	169,789		206,000
100221371	RICHMOND	TX		07/22/2025	7.750	258,393		340,000
100221372	SAN FRANCISCO	CA		07/22/2025	7.250	449,129		620,000
100221373	SPARKS	NV		07/22/2025	7.000	463,625		570,000
100221374	IRVINE	CA		07/22/2025	7.500	2,439,974		3,000,000
100221375	LOS ANGELES	CA		07/22/2025	7.125	559,182		1,550,000
100221376	NORWALK	CT		07/22/2025	6.625	405,797		600,000
100221377	SAINT AUGUSTINE	FL		07/22/2025	6.999	477,077		668,000
100221378	SIMI VALLEY	CA		07/22/2025	6.625	638,814		820,000
100221379	COCOA BEACH	FL		07/22/2025	6.750	449,790		571,000
100221380	WAUKESHA	WI		07/22/2025	6.750	168,216		265,000
100221381	ORLANDO	FL		07/22/2025	6.875	1,045,987		1,800,000
100221382	VAN NUYS	CA		07/22/2025	7.490	1,022,989		1,300,000
100221384	FORT LAUDERDALE	FL		07/22/2025	7.375	357,000		425,000
100221385	LOS ANGELES	CA		07/22/2025	7.875	964,688		1,225,000
100221386	GLEN HEAD	NY		07/22/2025	7.625	2,945,266		4,600,000
100221387	GADSDEN	AL		07/22/2025	7.375	121,576		183,000
100221388	GADSDEN	AL		07/22/2025	7.750	134,597		192,500
100221389	CORONA	CA		07/22/2025	6.750	502,774		755,000
100221390	DENVER	CO		07/22/2025	7.625	375,000		472,000
100221391	SPICEWOOD	TX		07/22/2025	6.875	1,072,778		1,560,000
100221392	NORTHRIDGE	CA		07/22/2025	7.999	848,400		1,030,000
100221393	WINTER PARK	FL		07/22/2025	7.250	2,049,166		2,700,000
100221395	LOS ANGELES	CA		07/22/2025	7.750	510,634		705,000
100221397	MADISON	TN		07/22/2025	8.250	374,522		560,000
100221398	WATERBURY	CT		07/22/2025	7.500	261,732		313,000
100221401	MADISON	TN		07/22/2025	7.750	404,814		560,000
100221402	OLD HICKORY	TN		07/22/2025	7.375	280,270		375,000
100221403	DETROIT	MI		07/22/2025	7.375	180,598		292,000
100221404	HAYWARD	CA		07/22/2025	6.625	683,935		865,000
100221405	BIG BEAR CITY	CA		07/22/2025	7.250	215,394		335,000
100221407	ATLANTA	GA		07/22/2025	7.125	215,457		315,000
100221408	MEMPHIS	TN		07/22/2025	7.500	127,973		185,000
100221409	SURFSIDE	FL		07/22/2025	8.125	304,625		420,000
100221411	SURFSIDE	FL		07/22/2025	8.250	248,112		419,000
100221413	PALATINE	IL		07/22/2025	7.375	291,774		382,000
100221414	VAN NUYS	CA		07/22/2025	7.625	886,115		1,060,000
100221417	GREAT NECK	NY		07/22/2025	6.999	204,298		510,000
100221418	NORTH MIAMI	FL		07/22/2025	7.999	365,388		500,000
100221419	FOUNTAIN VALLEY	CA		07/22/2025	6.999	507,878		1,545,000
100221421	MINOCQUA	WI		07/22/2025	6.999	177,140		440,000
100221425	SAN ANTONIO	TX		07/22/2025	7.250	150,836		213,000
100221426	ANGLETON	TX		07/22/2025	7.500	189,976		251,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221427	GONZALES	LA		07/22/2025	7.625	202,425		265,000
100221428	SPANAWAY	WA		07/22/2025	7.125	415,221		514,000
100221429	CAPE CORAL	FL		07/22/2025	7.875	192,091		249,000
100221430	SANTA MARIA	CA		07/22/2025	8.500	411,351		560,000
100221431	HICKSVILLE	NY		07/22/2025	6.875	481,735		800,000
100221432	MISSION VIEJO	CA		07/22/2025	7.625	397,100		1,455,000
100221433	SCURRY	TX		07/22/2025	7.500	203,749		287,000
100221435	ANTIOCH	TN		07/22/2025	7.750	297,384		381,000
100221436	TEHACHAPI	CA		07/22/2025	7.625	246,417		345,000
100221437	KATY	TX		07/22/2025	7.625	418,167		595,000
100221438	SUMMERVILLE	SC		07/22/2025	7.875	369,610		450,000
100221439	CHATTANOOGA	TN		07/22/2025	7.750	325,562		420,000
100221440	EL PASO	TX		07/22/2025	7.625	182,230		235,000
100221441	HACIENDA HEIGHTS	CA		07/22/2025	7.375	1,084,880		1,332,000
100221442	NANTUCKET	MA		07/22/2025	7.125	1,215,056		1,597,000
100221443	NOKOMIS	FL		07/22/2025	7.250	286,084		565,000
100221444	SANTA ANA	CA		07/22/2025	7.625	528,462		930,000
100221446	NAPLES	FL		07/22/2025	6.999	418,601		610,000
100221448	LAKELAND	FL		07/22/2025	7.250	212,864		432,000
100221450	SCHAUMBURG	IL		07/22/2025	7.750	213,388		318,000
100221451	LANCASTER	CA		07/22/2025	7.750	249,084		400,000
100221452	LOS ANGELES	CA		07/22/2025	7.375	579,883		705,000
100221453	MEMPHIS	TN		07/22/2025	6.500	126,166		175,000
100221455	EMPORIA	VA		07/22/2025	8.125	156,555		199,000
100221456	LEHIGH ACRES	FL		07/22/2025	7.625	195,300		310,000
100221458	PORTLAND	OR		07/22/2025	7.500	276,822		800,000
100221459	LEHIGH ACRES	FL		07/22/2025	7.625	191,520		304,000
100221460	LEHIGH ACRES	FL		07/22/2025	7.625	185,850		295,000
100221461	HIGHTSTOWN	NJ		07/22/2025	7.750	158,200		220,000
100221462	SEABROOK ISLAND	SC		07/22/2025	8.625	267,592		330,000
100221464	MCKINNEY	TX		07/22/2025	7.999	228,882		293,000
100221466	CYPRESS	TX		07/22/2025	7.250	207,637		328,000
100221467	DALY CITY	CA		07/22/2025	7.125	771,690		1,370,000
100221468	MYRTLE BEACH	SC		07/22/2025	7.125	310,237		579,000
100221469	LAKEWOOD	CO		07/22/2025	7.875	550,836		760,000
100221470	LONGBOAT KEY	FL		07/22/2025	7.125	822,975		1,800,000
100221471	NORTH HIGHLANDS	CA		07/22/2025	7.999	319,050		400,000
100221474	TARPON SPRINGS	FL		07/22/2025	7.375	239,095		298,000
100221475	EL DORADO HILLS	CA		07/22/2025	7.125	524,698		660,000
100221476	RICHMOND	VA		07/22/2025	7.999	205,137		240,000
100221479	DAVIE	FL		07/22/2025	8.625	165,277		225,000
100221480	ANTELOPE	CA		07/22/2025	7.750	417,528		582,000
100221482	MOUNTAIN HOUSE	CA		07/22/2025	7.625	682,664		845,000
100221483	HOLLYWOOD	FL		07/22/2025	7.875	193,826		265,000
100221484	MURRELLS INLET	SC		07/22/2025	7.250	335,569		435,000
100221485	CHARLESTON	SC		07/22/2025	7.250	362,589		1,350,000
100221487	COCONUT CREEK	FL		07/22/2025	7.250	498,410		670,000
100221489	HACIENDA HEIGHTS	CA		07/22/2025	7.875	928,875		1,300,000
100221490	LOS ANGELES	CA		07/22/2025	8.500	630,930		925,000
100221491	MODESTO	CA		07/22/2025	7.250	298,151		415,000
100221492	PORTER	TX		07/22/2025	6.999	151,194		246,000
100221493	LEWISVILLE	TX		07/22/2025	7.375	274,112		428,000
100221494	GRANDVIEW	MO		07/22/2025	7.875	157,657		197,000
100221495	MIAMI GARDENS	FL		07/22/2025	6.750	471,517		620,000
100221497	HOUSTON	TX		07/22/2025	7.625	170,625		240,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221498	FROSTPROOF	FL		07/22/2025	7.500	171,821		224,000
100221499	KATY	TX		07/22/2025	7.500	261,795		375,000
100221501	BLACK JACK	MO		07/22/2025	7.375	190,504		260,000
100221502	CAPE CORAL	FL		07/22/2025	7.625	264,191		320,000
100221503	ATLANTA	GA		07/22/2025	7.625	169,209		220,000
100221504	LITITZ	PA		07/22/2025	6.999	233,595		360,000
100221505	PRINCETON	TX		07/22/2025	7.375	203,736		250,000
100221506	REDLANDS	CA		07/22/2025	7.375	483,463		635,000
100221507	PALM SPRINGS	CA		07/22/2025	7.500	779,263		937,500
100221509	MARGATE	FL		07/22/2025	7.625	384,996		500,000
100221510	LAVON	TX		07/22/2025	7.250	365,416		480,000
100221511	OXFORD	NJ		07/22/2025	6.875	359,624		830,000
100221512	RALEIGH	NC		07/22/2025	7.500	506,885		805,000
100221513	TEMPE	AZ		07/22/2025	6.875	360,484		650,000
100221514	FRIPP ISLAND	SC		07/22/2025	6.000	412,805		700,000
100221515	SPOONER	WI		07/22/2025	6.750	284,218		529,000
100221516	DAHLONEGA	GA		07/22/2025	7.250	342,188		445,000
100221517	CICERO	IL		07/22/2025	7.250	464,015		600,000
100221518	PORT ST. LUCIE	FL		07/22/2025	7.250	293,847		384,000
100221519	DEWEY BEACH	DE		07/22/2025	7.500	456,619		650,000
100221520	WEST ORANGE	NJ		07/22/2025	7.000	434,589		590,000
100221521	HOLLY RIDGE	NC		07/22/2025	6.875	481,349		650,000
100221522	BIG BEAR LAKE	CA		07/22/2025	6.875	363,633		475,000
100221523	FORNEY	TX		07/22/2025	6.875	336,255		445,000
100221524	RANCHO MIRAGE	CA		07/22/2025	6.875	440,916		650,000
100221525	KAILUA KONA	HI		07/22/2025	6.875	654,394		965,000
100221526	FAIRFAX	VA		07/22/2025	5.375	632,823		866,000
100221527	NEPTUNE BEACH	FL		07/22/2025	6.500	1,014,904		1,400,000
100221528	CHICAGO	IL		07/22/2025	7.125	602,638		800,000
100221529	FORT MYERS	FL		07/22/2025	7.250	344,717		505,000
100221530	HAYESVILLE	NC		07/22/2025	6.875	181,171		427,500
100221531	BRONSTON	KY		07/22/2025	6.625	298,900		395,000
100221532	SAN JOSE	CA		07/22/2025	6.875	463,087		1,225,000
100221533	CHICAGO	IL		07/22/2025	7.375	529,304		680,000
100221534	DARIEN	IL		07/22/2025	7.000	330,738		456,000
100221535	MODESTO	CA		07/22/2025	6.750	286,542		480,000
100221536	WINDERMERE	FL		07/22/2025	6.500	291,188		465,000
100221537	PITTSBURGH	PA		07/22/2025	6.750	389,587		680,000
100221538	BURTON	OH		07/22/2025	7.875	288,991		350,000
100221539	LOS ANGELES	CA		07/22/2025	6.875	811,484		1,430,000
100221540	PAWTUCKET	RI		07/22/2025	7.500	451,432		585,000
100221541	SAN JOSE	CA		07/22/2025	6.875	329,412		1,250,000
100221542	OSCODA	MI		07/22/2025	7.750	341,972		420,000
100221543	WARSAW	IN		07/22/2025	7.750	380,480		445,000
100221544	KIRKLAND	WA		07/22/2025	6.750	444,647		1,700,000
100221545	GILROY	CA		07/22/2025	7.000	789,299		1,250,000
100221546	PALM BAY	FL		07/22/2025	5.750	302,779		405,000
100221547	TRACY	CA		07/22/2025	7.500	346,731		790,000
100221548	HUNTSVILLE	OH		07/22/2025	7.875	356,648		455,000
100221549	ASHVILLE	NY		07/22/2025	7.750	665,905		825,000
100221550	NEW BUFFALO	MI		07/22/2025	6.750	368,509		695,000
100221551	BLUE RIDGE	GA		07/22/2025	7.375	398,109		514,000
100221552	PLAINWELL	MI		07/22/2025	7.500	449,829		560,000
100221553	WALDORF	MD		07/22/2025	7.000	285,050		546,000
100221554	WESLEY CHAPEL	FL		07/22/2025	7.375	462,015		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221555	PARKER	CO		07/22/2025	7.250	417,101		541,000
100221556	HARPERS FERRY	WV		07/22/2025	7.750	315,560		345,000
100221557	WEST PARK	NY		07/22/2025	6.875	319,637		930,000
100221558	ALEXANDER CITY	AL		07/22/2025	6.625	305,700		420,000
100221559	ORLANDO	FL		07/22/2025	7.875	802,753		993,000
100221560	COLUMBUS	OH		07/22/2025	7.125	424,375		590,000
100221561	CONNEAUT LAKE	PA		07/22/2025	7.125	355,252		490,000
100221562	FENTON	MI		07/22/2025	7.750	577,519		715,000
100221563	CINCINNATI	OH		07/22/2025	8.000	468,735		585,000
100221564	DUBLIN	OH		07/22/2025	7.250	297,687		387,000
100221565	FLEMING ISLAND	FL		07/22/2025	7.125	344,773		510,000
100221566	ELYRIA	OH		07/22/2025	6.875	62,712		135,000
100221567	HOUSTON	TX		07/22/2025	6.875	829,924		1,400,000
100221568	WAYNE	NJ		07/22/2025	6.875	344,710		560,000
100221569	SAN DIEGO	CA		07/22/2025	7.500	2,560,966		3,350,000
100221570	HAUULA	HI		07/22/2025	8.250	259,542		330,000
100221571	RANCHO CUCAMONGA	CA		07/22/2025	7.625	1,079,196		1,330,000
100221572	WICKENBURG	AZ		07/22/2025	7.250	315,648		655,000
100221573	REDONDO BEACH	CA		07/22/2025	7.125	1,436,344		2,450,000
100221574	AUSTIN	TX		07/22/2025	7.500	398,725		480,000
100221575	LEESBURG	VA		07/22/2025	7.500	1,451,186		1,750,000
100221576	LA MESA	CA		07/22/2025	7.500	370,170		400,000
100221577	NATIONAL CITY	CA		07/22/2025	7.250	739,818		975,000
100221578	BELMONT	MI		07/22/2025	7.875	519,364		635,000
100221579	CYPRESS	TX		07/22/2025	7.375	338,407		420,000
100221580	SAUSALITO	CA		07/22/2025	6.750	543,735		688,000
100221582	STOCKTON	CA		07/22/2025	7.500	598,250		690,000
100221583	AUSTIN	TX		07/22/2025	7.625	846,176		1,035,000
100221584	ALAMO	CA		07/22/2025	6.875	2,538,559		3,100,000
100221585	LOS ANGELES	CA		07/22/2025	7.375	1,400,728		1,610,000
100221586	NAPLES	FL		07/22/2025	7.000	1,410,170		1,760,000
100221587	SUPERIOR	CO		07/22/2025	7.250	935,389		1,080,000
100221589	KATY	TX		07/22/2025	7.625	316,981		379,000
100221590	BLAINE	MN		07/22/2025	7.000	310,046		640,000
100221591	PASADENA	CA		07/22/2025	7.625	1,192,464		1,650,000
100221592	ORLANDO	FL		07/22/2025	7.125	489,016		630,000
100221593	SAN JACINTO	CA		07/22/2025	6.875	417,230		517,000
100221594	SAN MARCOS	CA		07/22/2025	7.250	1,471,330		1,800,000
100221595	REDWOOD CITY	CA		07/22/2025	6.250	946,961		1,630,000
100221596	CASCO	ME		07/22/2025	7.250	320,278		470,000
100221597	DALLAS	TX		07/22/2025	6.875	2,366,379		3,000,000
100221598	GEORGETOWN	TX		07/22/2025	7.750	653,537		800,000
100221599	THOUSAND OAKS	CA		07/22/2025	6.875	1,027,988		1,300,000
100221600	ORLANDO	FL		07/22/2025	7.000	845,975		1,050,000
100221601	COSTA MESA	CA		07/22/2025	7.875	914,923		1,175,000
100221602	VENTURA	CA		07/22/2025	7.250	740,305		1,216,000
100221603	TAMPA	FL		07/22/2025	8.750	1,199,677		1,550,000
100221604	SAN ANTONIO	TX		07/22/2025	6.875	209,302		263,000
100221605	ROWLAND HEIGHTS	CA		07/22/2025	6.625	1,035,009		1,363,000
100221606	BRANSON	MO		07/22/2025	6.875	376,610		460,000
100221607	MARTINSBURG	WV		07/22/2025	7.875	191,026		256,000
100221608	LONG POND	PA		07/22/2025	6.875	1,052,622		1,300,000
100221609	THOUSAND OAKS	CA		07/22/2025	6.875	421,991		1,200,000
100221610	BELLAIRE	TX		07/22/2025	6.875	270,710		345,000
100221611	VASHON	WA		07/22/2025	6.875	1,357,622		1,650,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221612	VENICE	FL		07/22/2025	6.250	157,738		342,500
100221613	WYLIE	TX		07/22/2025	7.375	341,562		420,000
100221615	PHOENIX	AZ		07/22/2025	7.000	202,173		265,000
100221616	GRESHAM	OR		07/22/2025	8.375	573,799		650,000
100221617	PORT ORANGE	FL		07/22/2025	7.625	1,736,971		2,150,000
100221618	EDGEWATER	MD		07/22/2025	7.500	515,915		770,000
100221619	MARLBORO	NJ		07/22/2025	7.625	752,223		985,000
100221620	SEBASTIAN	FL		07/22/2025	7.000	314,430		386,000
100221621	APEX	NC		07/22/2025	6.750	979,906		1,145,000
100221622	MEMPHIS	TN		07/22/2025	6.875	104,536		170,000
100221623	CONYERS	GA		07/23/2025	7.875	680,837		845,000
100221624	NAVARRE	FL		07/23/2025	7.375	537,167		703,000
100221625	LONG BEACH	CA		07/23/2025	7.750	837,594		1,090,000
100221626	PALM COAST	FL		07/23/2025	7.750	379,828		575,000
100221627	PRINCETON	TX		07/23/2025	8.000	331,217		437,000
100221628	LAKE HAVASU CITY	AZ		07/23/2025	7.875	451,121		600,000
100221629	PHILADELPHIA	PA		07/23/2025	7.499	494,354		640,000
100221630	CUMMING	GA		07/23/2025	7.974	509,516		575,000
100221631	LANCASTER	CA		07/23/2025	7.750	323,242		415,000
100221632	PRINCETON JUNCTION	NJ		07/23/2025	7.375	548,901		723,000
100221633	GRAY	ME		07/23/2025	7.875	654,862		796,000
100221634	PALM HARBOR	FL		07/23/2025	7.750	285,542		370,000
100221635	HEPHZIBAH	GA		07/23/2025	8.075	302,899		325,000
100221636	CHINO	CA		07/23/2025	6.625	638,484		870,000
100221637	TRENTON	GA		07/23/2025	7.874	355,356		435,000
100221638	OCEAN CITY	MD		07/23/2025	7.500	358,858		445,000
100221639	WEST PALM BEACH	FL		07/23/2025	7.799	371,474		455,000
100221640	FRESNO	CA		07/23/2025	6.625	369,019		532,000
100221641	BLACKSBURG	VA		07/23/2025	6.994	396,171		540,000
100221642	GLENDALE	AZ		07/23/2025	6.999	302,858		430,000
100221643	WESTFIELD	IN		07/23/2025	7.340	318,001		414,000
100221644	LAKELAND	FL		07/23/2025	7.749	439,309		480,000
100221645	LINCOLN	NH		07/23/2025	7.875	319,872		397,000
100221646	MIAMI	FL		07/23/2025	7.875	372,343		500,000
100221647	SEA ISLE CITY	NJ		07/23/2025	6.360	509,877		850,000
100221648	DENVER	CO		07/23/2025	7.717	311,883		490,000
100221649	KISSIMMEE	FL		07/23/2025	7.625	424,723		551,000
100221650	LONE TREE	CO		07/23/2025	6.841	439,141		599,000
100221651	DENVER	CO		07/23/2025	7.718	311,879		516,000
100221652	LAS VEGAS	NV		07/23/2025	8.040	309,978		335,000
100221653	NAPLES	FL		07/23/2025	6.500	439,921		610,000
100221654	NORTH BRUNSWICK	NJ		07/23/2025	8.125	393,489		510,000
100221655	HOMESTEAD	FL		07/23/2025	7.875	298,898		380,000
100221656	PIGEON FORGE	TN		07/23/2025	8.125	434,457		549,000
100221657	REYNOLDSBURG	OH		07/23/2025	7.786	270,565		450,000
100221658	FERNLEY	NV		07/23/2025	8.125	361,182		465,000
100221659	CARLSBAD	CA		07/23/2025	7.998	802,983		975,000
100221660	SHERRILLS FORD	NC		07/23/2025	7.785	300,704		395,000
100221661	WOODSTOCK	GA		07/23/2025	7.125	289,003		357,000
100221662	WHEAT RIDGE	CO		07/23/2025	7.750	564,896		650,000
100221663	SANDY	OR		07/23/2025	7.500	360,720		470,000
100221664	INDIAN ROCKS BEACH	FL		07/23/2025	6.875	486,710		645,000
100221665	SAN DIEGO	CA		07/23/2025	7.375	585,866		760,000
100221666	TUSTIN	CA		07/23/2025	7.749	491,221		595,000
100221667	LILBURN	GA		07/23/2025	7.500	326,790		425,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221668	WAXAHACHIE	TX		07/23/2025	7.875	385,298		495,000
100221669	TRUCKEE	CA		07/23/2025	6.874	495,929		670,000
100221670	EAGLE MOUNTAIN	UT		07/23/2025	6.999	416,579		580,000
100221671	DEER PARK	WA		07/23/2025	7.499	494,879		640,000
100221672	LOMA	CO		07/23/2025	6.999	509,579		674,000
100221673	FLAGSTAFF	AZ		07/23/2025	7.429	734,200		959,000
100221674	SUNRISE	FL		07/23/2025	8.000	450,920		500,000
100221675	GLENDALE	AZ		07/23/2025	6.999	739,451		975,000
100221676	SAN FRANCISCO	CA		07/23/2025	7.875	658,391		1,100,000
100221677	GROVELAND	CA		07/23/2025	7.875	405,400		495,000
100221678	GILCHRIST	TX		07/23/2025	8.124	300,188		328,000
100221679	DORCHESTER CENTER	MA		07/23/2025	7.440	915,459		1,215,000
100221680	MOHAVE VALLEY	AZ		07/23/2025	7.875	323,198		395,000
100221681	NORTH CHARLESTON	SC		07/23/2025	6.997	327,250		360,000
100221682	DAVENPORT	FL		07/23/2025	7.490	464,480		565,000
100221683	MARTINEZ	CA		07/23/2025	7.499	596,422		725,000
100221684	FALL RIVER	MA		07/23/2025	7.490	560,351		725,000
100221685	WAIKOLOA	HI		07/23/2025	7.624	353,675		470,000
100221686	PORT CHARLOTTE	FL		07/23/2025	7.875	326,284		356,000
100221687	MILTON	FL		07/23/2025	7.999	345,070		370,000
100221688	WOODLAND	CA		07/23/2025	6.999	287,121		390,000
100221689	BOYNTON BEACH	FL		07/23/2025	6.999	331,204		464,000
100221690	WEST RICHLAND	WA		07/23/2025	7.375	547,669		604,000
100221691	RICHMOND	CA		07/25/2025	8.125	594,027		725,000
100221692	MCKINNEY	TX		07/25/2025	7.240	231,296		310,000
100221693	CHICAGO	IL		07/25/2025	6.990	261,381		370,000
100221694	YONKERS	NY		07/25/2025	7.250	900,799		1,250,000
100221695	HOUSTON	TX		07/25/2025	7.250	186,450		280,000
100221696	PAWLEYS ISLAND	SC		07/25/2025	7.875	388,331		465,000
100221697	SANTA CRUZ	CA		07/25/2025	9.250	628,500		1,380,000
100221698	RIVERSIDE	CA		07/25/2025	6.999	474,896		710,000
100221699	PICO RIVERA	CA		07/25/2025	7.499	420,000		655,000
100221700	SALEM	OR		07/25/2025	6.999	312,610		475,000
100221701	CHARLOTTE	NC		07/25/2025	9.250	334,530		354,000
100221702	VAN NUYS	CA		07/25/2025	7.750	1,187,122		1,400,000
100221703	LOS ANGELES	CA		07/25/2025	8.375	1,062,746		1,350,000
100221704	AVILA BEACH	CA		07/25/2025	7.375	1,264,295		1,465,000
100221705	LITHONIA	GA		07/25/2025	8.125	132,480		185,000
100221706	POTEET	TX		07/25/2025	7.999	314,508		605,000
100221707	FRESNO	CA		07/25/2025	7.750	580,125		850,000
100221708	RANCHO CUCAMONGA	CA		07/25/2025	7.125	804,782		975,000
100221709	MANHATTAN BEACH	CA		07/25/2025	8.625	155,554		2,355,000
100221710	LOS ANGELES	CA		07/25/2025	7.875	838,943		1,385,000
100221711	BROADVIEW	IL		07/25/2025	6.999	221,824		304,000
100221712	SALEM	OR		07/25/2025	6.999	312,029		515,000
100221713	ATLANTA	GA		07/25/2025	7.375	394,520		550,000
100221714	TALLAHASSEE	FL		07/25/2025	6.999	191,536		250,000
100221715	FRESNO	CA		07/25/2025	6.999	336,981		403,000
100221716	CENTER BARNSTEAD	NH		07/25/2025	6.499	326,785		536,000
100221717	EL PASO	TX		07/25/2025	6.999	124,142		190,000
100221718	KANSAS CITY	KS		07/25/2025	7.375	149,533		195,000
100221719	SALEM	OR		07/25/2025	6.999	312,100		460,000
100221720	LOS ANGELES	CA		07/25/2025	7.999	515,094		655,000
100221721	MINERAL WELLS	TX		07/25/2025	6.999	411,967		600,700
100221722	SALEM	OR		07/25/2025	6.999	312,395		460,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221723	RIALTO	CA		07/25/2025	7.125	965,882		1,250,000
100221724	HOUSTON	TX		07/25/2025	6.999	155,511		210,000
100221725	GREEN VALLEY LAKE	CA		07/25/2025	7.625	139,850		260,000
100221726	ANAHEIM	CA		07/25/2025	7.999	619,500		950,000
100221727	BATON ROUGE	LA		07/25/2025	7.375	211,480		265,000
100221728	MIAMI	FL		07/25/2025	6.625	1,199,790		2,350,000
100221729	HURON	CA		07/25/2025	7.250	200,654		276,000
100221730	FORT WORTH	TX		07/25/2025	6.999	183,766		265,000
100221731	BAKERSFIELD	CA		07/25/2025	7.499	187,756		230,000
100221732	NORCO	CA		07/25/2025	7.625	989,127		1,250,000
100221733	FRESNO	CA		07/25/2025	6.625	329,609		860,000
100221734	FORT PIERCE	FL		07/25/2025	6.999	152,348		185,000
100221735	MURRIETA	CA		07/25/2025	6.750	643,075		790,000
100221736	LAKE FOREST	CA		07/25/2025	6.999	1,434,961		2,475,000
100221737	DEER PARK	TX		07/25/2025	7.499	143,261		217,000
100221738	WOODLAND	CA		07/25/2025	7.499	482,031		620,000
100221739	TEMECULA	CA		07/25/2025	7.375	2,555,735		3,070,000
100221740	ORLANDO	FL		07/25/2025	7.750	260,672		325,000
100221741	LAKE WORTH BEACH	FL		07/25/2025	6.750	367,618		495,000
100221742	PLACENTIA	CA		07/25/2025	6.625	723,759		965,000
100221743	HENRICO	VA		07/25/2025	6.999	430,656		525,000
100221744	LAWNDALE	CA		07/25/2025	6.999	534,300		650,000
100221745	LAKE FOREST PARK	WA		07/25/2025	6.999	994,229		1,210,000
100221746	IMPERIAL BEACH	CA		07/25/2025	6.750	150,105		1,150,000
100221747	SAN JACINTO	CA		07/25/2025	6.750	354,347		515,000
100221748	TAMPA	FL		07/25/2025	7.999	253,575		347,500
100221749	LOS ANGELES	CA		07/25/2025	7.999	765,522		860,000
100221750	HUMBLE	TX		07/25/2025	6.875	192,829		250,000
100221751	LINCOLNTON	NC		07/25/2025	6.999	262,148		329,000
100221752	BOSSIER CITY	LA		07/25/2025	8.125	182,280		217,000
100221753	THOUSAND OAKS	CA		07/25/2025	6.999	4,020,000		6,850,000
100221754	SAVANNAH	GA		07/25/2025	6.875	177,545		350,000
100221755	BULLARD	TX		07/25/2025	6.875	164,651		286,000
100221756	MARRERO	LA		07/25/2025	6.999	198,356		250,000
100221757	DESERT HOT SPRINGS	CA		07/25/2025	6.999	318,419		424,000
100221758	DURHAM	NC		07/25/2025	7.375	240,498		295,000
100221759	BELL	CA		07/25/2025	7.750	557,689		895,000
100221760	BROCKTON	MA		07/25/2025	6.999	378,029		460,000
100221761	OCALA	FL		07/25/2025	7.875	135,106		184,000
100221762	FORT WORTH	TX		07/25/2025	7.625	147,312		205,000
100221763	HOLLYWOOD	FL		07/25/2025	6.625	342,734		670,000
100221764	GROTON	CT		07/25/2025	6.999	325,507		411,000
100221765	ATLANTA	GA		07/25/2025	8.750	105,000		375,000
100221766	EDINBURG	TX		07/25/2025	8.250	105,000		173,000
100221767	INDIO	CA		07/25/2025	7.250	265,197		400,000
100221768	OCEANSIDE	CA		07/25/2025	6.999	869,629		1,250,000
100221769	SAN TAN VALLEY	AZ		07/25/2025	6.999	210,017		330,000
100221770	NEW BEDFORD	MA		07/25/2025	6.750	290,710		480,000
100221771	GILFORD	NH		07/25/2025	6.875	405,796		639,000
100221772	OCEANSIDE	CA		07/25/2025	6.625	1,056,521		1,400,000
100221773	HUTTO	TX		07/25/2025	6.999	300,158		390,000
100221774	HUNTINGTON PARK	CA		07/25/2025	7.875	210,000		445,000
100221775	LOS ANGELES	CA		07/25/2025	7.250	840,399		1,200,000
100221776	LUBBOCK	TX		07/25/2025	6.875	175,133		235,000
100221777	LOS ANGELES	CA		07/25/2025	7.125	646,926		830,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221778	COLUMBIA FALLS	MT		07/25/2025	6.999	611,651		885,000
100221779	RIVERSIDE	CA		07/25/2025	6.875	633,321		810,000
100221780	STOCKTON	CA		07/25/2025	6.999	328,899		410,000
100221781	KINGMAN	AZ		07/25/2025	6.999	143,586		278,000
100221782	MIAMI	FL		07/25/2025	7.499	1,354,479		1,550,000
100221783	ORLANDO	FL		07/25/2025	6.750	257,609		356,000
100221784	MORENO VALLEY	CA		07/25/2025	7.999	221,550		400,000
100221785	ENGLEWOOD	CO		07/25/2025	6.750	303,157		392,000
100221786	BOYNTON BEACH	FL		07/25/2025	6.999	411,246		500,000
100221787	SALT LAKE CITY	UT		07/25/2025	6.875	511,116		725,000
100221788	LEESBURG	VA		07/25/2025	7.250	572,415		955,000
100221789	WHITTIER	CA		07/25/2025	6.999	636,688		785,000
100221790	AURORA	CO		07/25/2025	7.375	371,752		556,000
100221791	LANCASTER	CA		07/25/2025	6.999	478,473		600,000
100221792	CLOVIS	CA		07/25/2025	6.999	514,047		654,000
100221793	PALMDALE	CA		07/25/2025	7.250	484,215		593,000
100221794	KINGMAN	AZ		07/25/2025	6.625	215,737		292,000
100221795	MENIFEE	CA		07/25/2025	6.999	1,014,926		1,250,000
100221796	VANCOUVER	WA		07/25/2025	6.999	348,729		450,000
100221797	PERRIS	CA		07/25/2025	6.875	112,031		491,000
100221798	WALESKA	GA		07/25/2025	6.999	143,537		306,000
100221799	SANTA CRUZ	CA		07/25/2025	6.999	639,492		775,000
100221800	RICHMOND	TX		07/25/2025	6.750	409,277		510,000
100221801	LAS VEGAS	NV		07/25/2025	7.750	278,175		347,500
100221802	SAN ANTONIO	TX		07/25/2025	7.250	385,780		421,000
100221803	PETALUMA	CA		07/25/2025	7.250	752,093		910,000
100221804	COATESVILLE	PA		07/25/2025	7.750	130,284		180,000
100221805	KENNER	LA		07/25/2025	6.999	166,906		210,000
100221806	LAKE ELSINORE	CA		07/25/2025	8.499	370,125		470,000
100221807	FRESNO	CA		07/25/2025	6.999	279,611		350,000
100221808	NEW ORLEANS	LA		07/25/2025	7.999	110,250		160,000
100221809	LONG BEACH	CA		07/25/2025	7.499	570,510		650,000
100221810	SAINT PETERSBURG	FL		07/25/2025	7.250	337,516		417,000
100221811	LAKE HAVASU CITY	AZ		07/25/2025	7.625	209,181		770,000
100221812	SMYRNA	TN		07/25/2025	7.499	379,948		500,000
100221813	BENBROOK	TX		07/25/2025	7.375	205,789		290,000
100221814	LOS ANGELES	CA		07/29/2025	7.500	2,098,125		4,450,000
100221815	GRANITE BAY	CA		07/29/2025	7.500	1,102,816		1,405,000
100221816	LAKE WORTH	FL		07/29/2025	7.249	167,420		450,000
100221817	MAITLAND	FL		07/29/2025	7.500	398,264		474,900
100221819	EUGENE	OR		07/29/2025	8.249	329,661		440,000
100221820	BOYNTON BEACH	FL		07/29/2025	6.875	911,717		1,200,000
100221821	MONUMENT	CO		07/29/2025	6.999	505,394		840,000
100221822	GILBERT	AZ		07/29/2025	6.874	648,098		815,000
100221823	NEW CANAAN	CT		07/29/2025	7.624	2,040,606		3,000,000
100221824	LOS ANGELES	CA		07/29/2025	7.249	1,413,866		1,825,000
100221825	TOMBALL	TX		07/29/2025	6.874	328,001		410,000
100221826	INDIAN WELLS	CA		07/29/2025	6.875	1,529,469		3,040,000
100221827	FORT LAUDERDALE	FL		07/29/2025	7.375	374,542		495,000
100221828	SANTA CLARITA	CA		07/29/2025	7.750	330,499		405,000
100221829	TURLOCK	CA		07/29/2025	7.999	284,521		405,000
100221830	MANTECA	CA		07/29/2025	7.250	384,629		530,000
100221832	DALLAS	TX		07/29/2025	9.250	146,869		315,000
100221833	LONG BEACH	CA		07/29/2025	6.990	794,271		975,000
100221834	CLEARWATER	FL		07/29/2025	7.499	115,738		156,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221835	GENEVA	IL		07/29/2025	6.875	234,419		445,000
100221836	LAWRENCEVILLE	GA		07/29/2025	7.749	172,767		440,000
100221837	TIGARD	OR		07/29/2025	7.250	527,092		665,000
100221838	MIRAMAR	FL		07/29/2025	7.750	359,368		537,000
100221839	TEMPE	AZ		07/29/2025	7.624	495,805		597,000
100221840	WINTER GARDEN	FL		07/29/2025	9.499	371,053		393,000
100221841	RIVERSIDE	CA		07/29/2025	7.750	568,695		840,672
100221842	SAINT PETERSBURG	FL		07/29/2025	7.875	195,175		253,000
100221843	HEMET	CA		07/29/2025	6.999	238,421		482,000
100221844	HOUSTON	TX		07/29/2025	7.624	181,701		250,000
100221845	LEHIGH ACRES	FL		07/29/2025	6.875	262,866		375,000
100221847	LAKEWOOD	CA		07/29/2025	8.625	925,433		1,185,000
100221848	LAKE ARROWHEAD	CA		07/29/2025	7.874	1,101,516		1,400,000
100221849	BRIELLE BOROUGH	NJ		07/29/2025	7.624	409,500		660,000
100221850	OLD BRIDGE	NJ		07/29/2025	8.124	414,553		570,000
100221852	EGG HARBOR	NJ		07/29/2025	7.874	362,287		535,000
100221857	SOLSBERRY	IN		07/30/2025	8.975	33,645		310,000
100221860	SEATTLE	WA		07/30/2025	8.900	161,417		931,020
100221862	PHILLIPSBURG	NJ		07/30/2025	8.000	140,443		655,000
100221869	GONZALES	LA		07/30/2025	9.950	65,100		323,945
100221880	DECATUR	GA		07/30/2025	10.475	41,556		467,818
100221882	CHICAGO	IL		07/30/2025	11.550	34,659		586,456
100221884	APEX	NC		07/30/2025	8.400	70,978		666,516
100221891	GLENDIVE	MT		07/30/2025	6.975	41,226		310,000
100221892	ALBUQUERQUE	NM		07/30/2025	8.350	43,896		801,917
100221896	CASTLE ROCK	CO		07/30/2025	9.925	36,799		665,532
100221897	LOS ANGELES	CA		07/30/2025	12.045	113,889		840,000
100221899	HAYMARKET	VA		07/30/2025	8.800	78,855		755,345
100221904	SANTEE	CA		07/30/2025	7.625	92,826		817,775
100221908	COLUMBIA CITY	IN		07/30/2025	10.575	31,542		232,950
100221916	WEYMOUTH	MA		07/30/2025	8.975	31,159		697,293
100221917	INDIANAPOLIS	IN		07/30/2025	8.775	47,313		264,374
100221919	BISBEE	AZ		07/30/2025	7.325	52,070		242,500
100221924	WAVERLY	TN		07/30/2025	7.450	51,912		253,400
100221928	WINTER HAVEN	FL		07/30/2025	10.625	78,855		398,548
100221929	BLANCHARD	OK		07/30/2025	9.525	52,422		460,811
100221932	THE DALLES	OR		07/30/2025	11.750	48,364		491,331
100221935	SAN GABRIEL	CA		07/30/2025	7.600	231,308		1,657,331
100221941	NORTH HAVEN	CT		07/30/2025	9.075	119,062		404,310
100221947	LITHIA	FL		07/30/2025	12.525	98,818		763,000
100221951	KANNAPOLIS	NC		07/30/2025	8.175	101,349		383,230
100221953	SCOTTSDALE	AZ		07/30/2025	6.625	474,183		1,500,000
100221955	ABERDEEN	WA		07/30/2025	7.075	40,474		252,082
100221956	WEST HOLLYWOOD	CA		07/30/2025	7.975	42,056		545,917
100221957	SAINT MICHAEL	MN		07/30/2025	9.125	163,488		545,629
100221960	PARKER	CO		07/30/2025	8.775	26,022		784,393
100221962	MIAMI	FL		07/30/2025	8.990	157,710		970,253
100221966	CONROE	TX		07/30/2025	9.475	83,344		438,334
100221968	NEW BRAUNFELS	TX		07/30/2025	8.850	62,988		360,769
100221969	RAYMOND	ME		07/30/2025	8.000	127,508		420,000
100221971	SAN JOSE	CA		07/30/2025	8.250	418,938		2,850,000
100221973	PONTE VEDRA BEACH	FL		07/30/2025	8.650	519,650		3,850,000
100221976	NASHVILLE	TN		07/30/2025	10.150	50,622		755,000
100221986	FAIRBORN	OH		07/30/2025	8.175	57,222		610,609
100221990	MONROVIA	CA		07/30/2025	8.950	51,013		816,131

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221995	NORTH BRUNSWICK	NJ		07/30/2025	9.500	254,989		991,513
100222002	STOUGHTON	MA		07/30/2025	9.300	160,333		671,085
100222008	SILVER SPRING	MD		07/30/2025	8.625	147,928		555,170
100222009	SEMINOLE	FL		07/30/2025	7.325	45,981		621,217
100222011	GREENFIELD	CA		07/30/2025	10.875	101,317		500,276
100222014	BIG BEAR CITY	CA		07/30/2025	9.700	112,345		650,000
100222022	SHELTON	WA		07/30/2025	8.375	153,022		794,227
100222032	EAST ORANGE	NJ		07/30/2025	12.525	143,526		565,000
100222035	ALPHARETTA	GA		07/30/2025	6.875	152,971		788,694
100222037	OCALA	FL		07/30/2025	11.875	41,280		257,419
100222038	DURHAM	NC		07/30/2025	11.550	47,313		388,052
100222040	MINNEAPOLIS	MN		07/30/2025	8.475	75,336		245,571
100222045	BREA	CA		07/30/2025	9.100	258,644		1,259,133
100222047	PENSACOLA	FL		07/30/2025	12.025	69,342		588,000
100222052	MANALAPAN	NJ		07/30/2025	8.375	81,612		760,064
100222053	CLEVELAND	GA		07/30/2025	8.625	110,354		356,981
100222067	BEMIDJI	MN		07/30/2025	9.200	64,569		291,413
100222068	HUNTSVILLE	AL		07/30/2025	8.025	78,855		305,271
100222070	SAN JACINTO	CA		07/30/2025	8.450	41,136		485,647
100222082	APPLE VALLEY	CA		07/30/2025	8.250	37,807		422,380
100222083	HAMILTON	VA		07/30/2025	7.375	204,360		2,109,345
100222095	PARKER	CO		07/30/2025	8.050	119,799		912,609
100222097	GREELEY	CO		07/30/2025	8.500	62,909		391,156
100222099	POLK CITY	IA		07/30/2025	8.250	61,567		432,123
100222107	MIAMI	FL		07/30/2025	6.875	76,281		690,208
100222110	PEORIA	AZ		07/30/2025	7.525	128,271		495,365
100222111	COLTON	CA		07/30/2025	11.050	76,051		554,526
100222112	OVERLAND PARK	KS		07/30/2025	9.950	251,511		563,000
100222117	ROSWELL	NM		07/30/2025	11.775	82,388		350,000
100222121	COTTAGE GROVE	MN		07/30/2025	10.107	51,503		354,952
100222123	CROSBY	MN		07/30/2025	10.200	62,711		179,442
100222126	JACKSBORO	TN		07/30/2025	8.025	26,210		299,364
100222129	WASHINGTON	NJ		07/30/2025	9.925	93,314		350,000
100222130	MODESTO	CA		07/30/2025	8.750	153,182		470,936
100222131	SPRING VALLEY	CA		07/30/2025	8.750	132,629		554,000
100222140	ANAHEIM	CA		07/30/2025	8.250	102,012		1,082,923
100222146	HOWARD LAKE	MN		07/30/2025	8.500	86,704		448,000
100222149	NEW LENOX	IL		07/30/2025	7.375	60,961		456,653
100222150	TUCSON	AZ		07/30/2025	6.875	76,166		336,520
100222154	LAKE TAPPS	WA		07/30/2025	7.875	264,892		754,850
100222155	WINSTON SALEM	NC		07/30/2025	7.725	42,056		273,969
100222158	BELT	MT		07/30/2025	9.125	137,638		565,826
100222162	WEST MELBOURNE	FL		07/30/2025	7.075	54,900		401,293
100222166	SAN DIEGO	CA		07/30/2025	7.000	245,232		1,677,000
100222170	SEBRING	FL		07/30/2025	9.325	51,017		254,667
100222176	ELLERSLIE	GA		07/30/2025	10.650	68,578		246,111
100222181	CHULA VISTA	CA		07/30/2025	9.700	76,635		559,946
100222184	TYNER	NC		07/30/2025	9.450	54,155		459,920
100222187	CANTON	TX		07/30/2025	10.150	70,444		339,426
100222196	WOODBURN	OR		07/30/2025	8.575	38,828		360,505
100222201	DECATUR	TX		07/30/2025	13.625	76,461		612,334
100222203	ANTELOPE	CA		07/30/2025	13.100	92,984		538,551
100222210	BRADENTON	FL		07/30/2025	11.750	83,788		816,000
100222211	OXNARD	CA		07/30/2025	7.000	61,308		821,513
100222212	ELLSWORTH	ME		07/30/2025	8.125	26,014		388,384

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100222218	SAN DIEGO	CA		07/30/2025	8.375	125,681		1,060,326
100222219	ABBOTTSTOWN	PA		07/30/2025	10.325	40,700		249,461
100222221	PHOENIX	AZ		07/30/2025	9.875	51,090		427,846
100222222	LA GRANGE	KY		07/30/2025	8.125	132,612		500,000
100222225	COSTA MESA	CA		07/30/2025	7.800	234,405		1,784,561
100222226	STOCKTON	CA		07/30/2025	7.300	116,932		520,000
100222230	SAINT LOUIS	MO		07/30/2025	10.800	193,927		771,699
100222236	GLENDALE	AZ		07/30/2025	9.675	168,497		394,745
100222243	DEWEY	AZ		07/30/2025	9.975	232,436		470,000
100222244	BELTON	SC		07/30/2025	8.475	33,645		408,000
100222251	BROOKSHIRE	TX		07/30/2025	11.425	63,084		353,468
100222253	LOS LUNAS	NM		07/30/2025	9.000	33,594		475,000
100222256	ROSWELL	GA		07/30/2025	9.625	223,127		892,386
100222260	TINLEY PARK	IL		07/30/2025	9.750	49,046		202,543
100222262	HEBRON	MD		07/30/2025	8.500	91,606		273,747
100222264	DELTONA	FL		07/30/2025	8.575	50,068		240,122
100222268	OVERLAND PARK	KS		07/30/2025	9.100	42,056		597,994
100222271	GRASS VALLEY	CA		07/30/2025	10.575	97,665		400,000
100222275	DENVER	CO		07/30/2025	6.875	153,270		860,894
100222281	MOORPARK	CA		07/30/2025	8.375	96,254		975,182
100222282	SCOTTS VALLEY	CA		07/30/2025	7.925	140,643		1,159,496
100222287	LAKESIDE	MT		07/30/2025	7.525	52,320		538,336
100222289	RANCHO CORDOVA	CA		07/30/2025	8.875	157,357		573,516
100222291	ATLANTA	GA		07/30/2025	10.575	429,003		1,154,000
100222293	MENIFEE	CA		07/30/2025	8.700	45,981		542,064
100222297	MINNEAPOLIS	MN		07/30/2025	8.549	32,481		407,164
100222304	MURFREESBORO	TN		07/30/2025	6.875	255,450		615,220
100222305	ATLANTA	GA		07/30/2025	6.875	189,033		1,023,520
100222309	CALIFORNIA	MD		07/30/2025	8.375	139,421		565,000
100222315	MAPLEWOOD	NJ		07/30/2025	7.925	36,799		1,133,183
100222321	FRANKLIN	TN		07/30/2025	8.125	111,887		1,020,863
100222322	SANTA MARIA	CA		07/30/2025	11.250	71,057		648,273
100222323	CLAYTON	NC		07/30/2025	8.375	107,289		501,557
100222326	CASSELBERRY	FL		07/30/2025	10.025	26,189		309,634
100222344	EULESS	TX		07/30/2025	9.350	62,994		655,280
100222347	HILMAR	CA		07/30/2025	8.125	90,716		437,000
100222354	ATHENS	AL		07/30/2025	8.325	40,295		269,749
100222357	WINTER GARDEN	FL		07/30/2025	7.500	203,991		875,834
100222360	MILTON	FL		07/30/2025	8.375	91,483		252,287
100222364	PUEBLO	CO		07/30/2025	7.075	43,937		482,050
100222366	RIVERSIDE	CA		07/30/2025	9.425	157,710		566,109
100222369	KANSAS CITY	MO		07/30/2025	11.225	46,943		250,509
100222374	GLEN BURNIE	MD		07/30/2025	9.350	42,056		411,518
100222377	AURORA	CO		07/30/2025	11.075	26,285		441,353
100222378	PORT CLINTON	OH		07/30/2025	10.075	49,378		230,000
100222379	SANTA FE	NM		07/30/2025	9.250	76,635		850,000
100222387	KELSEYVILLE	CA		07/30/2025	8.000	71,526		370,983
100222395	MESA	AZ		07/30/2025	12.050	52,570		455,218
100222403	NORWALK	CT		07/30/2025	9.250	133,600		714,289
100222405	CUMMING	GA		07/30/2025	8.000	183,885		751,935
100222407	NEW ALBANY	IN		07/30/2025	8.525	25,889		350,000
100222412	CARY	NC		07/30/2025	7.125	153,270		1,197,698
100222414	APPLING	GA		07/30/2025	7.425	208,360		816,730
100222420	CAMARILLO	CA		07/30/2025	7.875	102,798		918,855
100222425	ROCKLIN	CA		07/30/2025	7.000	231,438		926,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100222432	FARMINGTON HILLS	MI		07/30/2025	8.625	80,399		396,837
100222433	GARNER	NC		07/30/2025	7.775	84,112		440,759
100222434	CHULA VISTA	CA		07/30/2025	9.125	66,417		1,057,046
100222445	FOLSOM	CA		07/30/2025	7.925	208,360		1,138,628
100222451	AZUSA	CA		07/30/2025	8.625	205,372		1,407,000
100222463	ATWATER	CA		07/30/2025	8.625	69,993		360,000
100222473	MOUNT AIRY	MD		07/30/2025	7.725	34,635		378,648
100222475	ELK GROVE	CA		07/30/2025	9.175	178,553		940,128
100222483	WINTER GARDEN	FL		07/30/2025	7.125	127,725		533,409
100222487	CENTRAL POINT	OR		07/30/2025	8.375	67,987		301,271
100222488	ALBUQUERQUE	NM		07/30/2025	10.800	88,341		366,482
100222489	SAINT CLOUD	FL		07/30/2025	9.125	56,199		386,967
100222498	SAGINAW	MI		07/30/2025	7.325	44,448		170,000
100222502	CONCORD	NH		07/30/2025	10.375	86,464		351,878
100222511	WAUKESHA	WI		07/30/2025	7.325	40,872		348,718
100222514	LACEY	WA		07/30/2025	9.500	110,354		650,000
100222515	CHAPEL HILL	NC		07/30/2025	10.150	51,965		745,520
100222518	GASTONIA	NC		07/30/2025	8.500	99,662		432,493
100222522	HAMPTON	GA		07/30/2025	8.725	79,906		419,616
100222531	TULARE	CA		07/30/2025	9.450	40,814		323,524
100222532	MIDWAY CITY	CA		07/30/2025	7.375	127,725		1,198,295
100222537	PERRIS	CA		07/30/2025	11.950	52,969		960,445
100222544	NORWOOD YOUNG AMERICA	MN		07/30/2025	9.250	63,211		243,669
100222549	SPRING VALLEY	CA		07/30/2025	8.875	157,934		794,748
100222550	CLERMONT	FL		07/30/2025	6.725	127,256		1,001,623
100222560	ORANGEVALE	CA		07/30/2025	8.875	142,334		773,279
100222562	SHASTA LAKE	CA		07/30/2025	12.550	52,054		350,000
100222570	SOMERSET	NJ		07/30/2025	8.500	156,049		758,836
100222571	PERRIS	CA		07/30/2025	7.750	98,352		528,850
100222587	PEORIA	AZ		07/30/2025	8.875	269,905		1,014,228
100222588	PHOENIX	AZ		07/30/2025	8.500	110,153		731,242
100222591	HAYWARD	CA		07/30/2025	12.275	221,523		850,000
100222598	FALL RIVER	MA		07/30/2025	8.250	110,539		409,904
100222600	VISTA	CA		07/30/2025	9.775	153,270		1,154,149
100222604	TIFTON	GA		07/30/2025	10.700	57,880		262,000
100222610	BALTIMORE	MD		07/30/2025	11.300	76,752		324,541
100222613	SAN FRANCISCO	CA		07/30/2025	9.175	288,365		1,440,272
100222614	MONTCLAIR	CA		07/30/2025	8.750	93,726		717,796
100222616	SACRAMENTO	CA		07/30/2025	11.300	108,704		542,017
100222618	SPRING VALLEY	CA		07/30/2025	9.700	121,594		683,442
100222620	CLARKSVILLE	TN		07/30/2025	7.925	43,477		344,972
100222624	GREER	SC		07/30/2025	7.375	83,812		551,033
100222625	QUINCY	WA		07/30/2025	12.407	40,794		644,024
100222628	NOVI	MI		07/30/2025	8.000	84,412		683,085
100222630	AVE MARIA	FL		07/30/2025	7.750	176,082		633,307
100222640	SACRAMENTO	CA		07/30/2025	7.800	29,229		462,764
100222649	SEQUIM	WA		07/30/2025	8.000	72,123		565,951
100222663	MESA	AZ		07/30/2025	8.550	234,405		811,810
100222665	SAN ANTONIO	TX		07/30/2025	9.950	62,925		221,422
100222667	ROSEVILLE	CA		07/30/2025	8.250	116,447		559,627
100222673	ONTARIO	CA		07/30/2025	8.250	66,417		753,380
100222675	GARDENA	CA		07/30/2025	8.925	255,450		850,000
100222684	WENATCHEE	WA		07/30/2025	8.100	55,930		410,894
100222698	SCOTTSDALE	AZ		07/30/2025	9.725	68,341		225,000
100222704	DOVER	DE		07/30/2025	11.775	63,709		333,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100222708	BROCKTON	MA		07/30/2025	7.375	86,853		606,529
100222714	MORRO BAY	CA		07/30/2025	11.850	138,785		730,613
100222723	MAPLE VALLEY	WA		07/30/2025	9.125	318,401		1,140,000
100222726	SALEM	OR		07/30/2025	8.649	38,318		554,214
100222731	WOODSTOCK	GA		07/30/2025	8.625	50,835		459,950
100222733	BRANDENBURG	KY		07/30/2025	9.550	52,497		276,895
100222734	EVERGREEN	CO		07/30/2025	8.875	415,320		1,231,801
100222739	RIVERSIDE	CA		07/30/2025	9.425	65,000		791,419
100224554	EINDHOVEN	NLD		07/28/2025	5.300	323,072		355,548
100224555	EINDHOVEN	NLD		07/28/2025	5.300	24,629		27,105
100224556	ROTTERDAM	NLD		07/28/2025	5.000	139,660		170,000
100224557	WIJCHEN	NLD		07/28/2025	5.050	260,776		345,000
100224558	WIJCHEN	NLD		07/28/2025	5.400	260,776		345,000
100224559	AMERSFOORT	NLD		07/28/2025	4.800	139,080		279,000
100224560	TILBURG	NLD		07/28/2025	4.800	434,626		500,000
100224561	UTRECHT	NLD		07/28/2025	5.200	756,250		815,623
100224562	UTRECHT	NLD		07/28/2025	5.200	39,174		42,250
100224563	NIJMGEN	NLD		07/28/2025	5.100	478,089		515,625
100224564	NIJMGEN	NLD		07/28/2025	5.100	31,873		34,375
100224565	BUITENPOST	NLD		07/28/2025	4.800	1,173,491		250,000
100224566	S-GRAVENHAGE	NLD		07/28/2025	4.950	521,552		1,158,000
100224567	S-GRAVENHAGE	NLD		07/28/2025	5.200	173,851		441,000
100224568	VALKENBURG	NLD		07/28/2025	5.100	410,287		485,000
100224569	UTRECHT	NLD		07/28/2025	4.850	339,009		375,247
100224570	UTRECHT	NLD		07/28/2025	4.850	13,329		14,753
100224571	S-GRAVENHAGE	NLD		07/28/2025	4.900	878,409		1,166,000
100224572	UTRECHT	NLD		07/28/2025	4.900	36,509		39,375
100224573	UTRECHT	NLD		07/28/2025	4.900	547,629		590,625
100224574	AMSTELVEEN	NLD		07/28/2025	5.550	834,483		375,000
100224575	RHENEN	NLD		07/28/2025	5.000	501,269		600,000
100224576	LELYSTAD	NLD		07/28/2025	5.000	252,083		271,875
100224577	LELYSTAD	NLD		07/28/2025	5.000	16,806		18,125
100224578	S-GRAVENHAGE	NLD		07/28/2025	4.950	2,086,207		2,000,000
100224579	S-HERTOGENBOSCH	NLD		07/28/2025	4.950	583,558		710,000
100224580	S-HERTOGENBOSCH	NLD		07/28/2025	4.950	459,545		845,000
100224581	AMSTERDAM	NLD		07/28/2025	5.150	408,549		453,904
100224582	AMSTERDAM	NLD		07/28/2025	5.150	14,488		16,096
100224583	S-GRAVENHAGE	NLD		07/28/2025	4.800	115,900		135,000
100224584	ALMELO	NLD		07/28/2025	4.750	153,684		221,000
100224585	ENSCHEDE	NLD		07/28/2025	5.550	208,621		225,000
100224586	ENSCHEDE	NLD		07/28/2025	5.450	13,908		15,000
100224587	ROOSENDAAL	NLD		07/28/2025	4.900	347,701		375,000
100224588	ROOSENDAAL	NLD		07/28/2025	4.900	23,180		25,000
100224589	EINDHOVEN	NLD		07/28/2025	4.900	391,164		421,875
100224590	EINDHOVEN	NLD		07/28/2025	4.900	26,078		28,125
100224591	LEERSUM	NLD		07/28/2025	4.850	724,377		1,041,667
100224592	LEERSUM	NLD		07/28/2025	4.850	144,875		208,333
100224593	S-GRAVENHAGE	NLD		07/28/2025	4.800	543,283		625,000
100224594	HEERLEN	NLD		07/28/2025	5.550	417,241		451,765
100224595	HEERLEN	NLD		07/28/2025	5.450	26,078		28,235
100224596	OUDDORP	NLD		07/28/2025	4.950	1,203,915		1,339,543
100224597	OUDDORP	NLD		07/28/2025	4.950	40,855		45,457
100224598	S-GRAVENHAGE	NLD		07/28/2025	4.800	142,123		166,600
100224599	S-GRAVENHAGE	NLD		07/28/2025	4.800	568,491		666,400
100224600	SNEEK	NLD		07/28/2025	4.800	365,086		475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100224601	DEN HAAG	NLD.		07/28/2025	4.700	634,555		730,000
100224602	UTRECHT	NLD.		07/28/2025	2.750	412,895		475,000
100224603	DEN HAAG	NLD.		07/28/2025	4.900	431,149		465,000
100224604	DEN HAAG	NLD.		07/28/2025	4.900	28,743		31,000
100224605	RIJSWIJK	NLD.		07/28/2025	4.950	651,940		750,000
100224606	S-GRAVENHAGE	NLD.		07/28/2025	4.800	217,313		250,000
100224607	S-GRAVENHAGE	NLD.		07/28/2025	4.800	1,503,228		2,163,000
100224608	MONSTER	NLD.		07/28/2025	4.800	347,701		400,000
100224609	AMSTERDAM	NLD.		07/28/2025	4.800	1,503,807		1,362,437
100224610	S-GRAVENHAGE	NLD.		07/28/2025	4.800	2,356,834		2,905,000
100224611	S-GRAVENHAGE	NLD.		07/28/2025	4.800	595,438		685,000
100224612	GELEEN	NLD.		07/28/2025	5.100	637,452		780,000
100224613	VELDHOVEN	NLD.		07/28/2025	5.100	215,575		356,000
100224614	HOOGEVEEN	NLD.		07/28/2025	4.900	212,967		196,875
100224615	HOOGEVEEN	NLD.		07/28/2025	4.900	14,198		13,125
100224616	SCHAGEN	NLD.		07/28/2025	4.800	578,285		670,000
100224617	S-GRAVENHAGE	NLD.		07/28/2025	4.800	1,659,114		2,045,000
100224618	S-GRAVENHAGE	NLD.		07/28/2025	4.750	222,529		335,832
100224619	S-GRAVENHAGE	NLD.		07/28/2025	4.750	438,103		661,168
100224620	S-GRAVENHAGE	NLD.		07/28/2025	4.800	1,709,530		2,431,000
100224621	VOORBURG	NLD.		07/28/2025	4.750	1,883,381		2,725,000
100224622	GRONINGEN	NLD.		07/28/2025	4.800	448,650		516,250
100224623	SITTARD	NLD.		07/28/2025	4.900	780,010		841,769
100224624	SITTARD	NLD.		07/28/2025	4.900	52,155		56,285
100224625	LEEUWARDEN	NLD.		07/28/2025	4.700	212,967		230,865
100224626	LEEUWARDEN	NLD.		07/28/2025	4.700	13,039		14,135
100224627	OSS	NLD.		07/28/2025	4.900	389,425		420,000
100224628	OSS	NLD.		07/28/2025	4.900	55,632		60,000
100224629	AMSTERDAM	NLD.		07/28/2025	4.280	1,331,695		1,675,000
100224630	AMSTERDAM	NLD.		07/28/2025	4.950	788,702		1,015,000
100224631	ROTTERDAM	NLD.		07/28/2025	4.900	208,621		225,000
100224632	ROTTERDAM	NLD.		07/28/2025	4.900	13,908		15,000
100224633	ALMELO	NLD.		07/28/2025	4.800	226,006		243,750
100224634	ALMELO	NLD.		07/28/2025	4.800	15,067		16,250
100224635	S-GRAVENHAGE	NLD.		07/28/2025	4.800	1,987,691		2,368,459
100224636	S-GRAVENHAGE	NLD.		07/28/2025	4.050	514,769		592,197
100224637	S-GRAVENHAGE	NLD.		07/28/2025	4.050	11,129		12,803
100224638	EMMEN	NLD.		07/28/2025	4.800	2,315,049		3,382,711
100224639	EMMEN	NLD.		07/28/2025	4.800	2,743,084		3,155,680
100224640	EMMEN	NLD.		07/28/2025	4.800	2,333,193		2,684,137
100224641	UTRECHT	NLD.		07/28/2025	5.150	625,862		700,000
100224642	GIESBEEK	NLD.		07/28/2025	5.350	254,981		474,000
100224643	FRANEKER	NLD.		07/28/2025	4.800	456,358		525,000
100224644	WORMERVEER	NLD.		07/28/2025	4.800	869,253		1,000,000
100224645	OUDESCHOOT	NLD.		07/28/2025	4.800	212,967		229,688
100224646	OUDESCHOOT	NLD.		07/28/2025	4.800	14,198		15,313
100224647	GELDROP	NLD.		07/28/2025	4.900	434,626		421,875
100224648	GELDROP	NLD.		07/28/2025	4.900	28,975		28,125
100224649	S-GRAVENHAGE	NLD.		07/28/2025	4.700	115,900		308,000
100224650	HARDENBERG	NLD.		07/28/2025	4.800	2,688,889		3,094,193
100224651	HARDENBERG	NLD.		07/28/2025	4.800	2,690,048		3,095,958
100224652	HARDENBERG	NLD.		07/28/2025	4.800	2,702,797		3,109,843
100224653	DORDRECHT	NLD.		07/28/2025	4.950	209,316		301,000
100224654	WOLVEGA	NLD.		07/28/2025	5.000	678,017		855,000
100224655	GELEEN	NLD.		07/28/2025	5.010	318,726		480,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100224656	AMSTERDAM	NLD.		07/28/2025	5.350	1,506,705		1,826,933
100224657	AMSTERDAM	NLD.		07/28/2025	4.800	666,427		808,067
100224658	BRUNSSUM	NLD.		07/28/2025	4.900	156,466		168,750
100224659	BRUNSSUM	NLD.		07/28/2025	4.900	10,431		11,250
100224660	AMSTERDAM	NLD.		07/28/2025	4.800	2,215,870		2,873,417
100224661	S-GRAVENHAGE	NLD.		07/28/2025	4.750	446,216		823,000
100224662	S-GRAVENHAGE	NLD.		07/28/2025	4.800	528,506		690,000
100224663	LELYSTAD	NLD.		07/28/2025	4.900	25,063		27,031
100224664	LELYSTAD	NLD.		07/28/2025	4.900	375,952		405,469
100224665	LEEUWARDEN	NLD.		07/28/2025	4.900	386,817		417,188
100224666	LEEUWARDEN	NLD.		07/28/2025	4.900	25,788		27,813
100224667	LEEUWARDEN	NLD.		07/28/2025	4.900	178,197		192,188
100224668	LEEUWARDEN	NLD.		07/28/2025	4.900	11,880		12,813
100224669	S-GRAVENHAGE	NLD.		07/28/2025	4.900	108,946		117,524
100224670	S-GRAVENHAGE	NLD.		07/28/2025	4.900	1,622,605		1,750,358
100224671	S-GRAVENHAGE	NLD.		07/28/2025	4.900	1,343,865		1,449,443
100224672	S-GRAVENHAGE	NLD.		07/28/2025	4.900	89,591		96,630
100224673	TILBURG	NLD.		07/28/2025	4.900	305,977		330,000
100224674	TILBURG	NLD.		07/28/2025	4.900	20,398		22,000
100224675	EINDHOVEN	NLD.		07/28/2025	5.160	286,853		309,375
100224676	EINDHOVEN	NLD.		07/28/2025	5.160	19,124		20,625
100224677	HENGELO	NLD.		07/28/2025	5.450	243,391		320,000
100224678	ROTTERDAM	NLD.		07/28/2025	4.800	139,080		160,000
100224679	ROTTERDAM	NLD.		07/28/2025	4.800	239,914		298,000
100224680	ROTTERDAM	NLD.		07/28/2025	4.800	217,313		250,638
100224681	ROTTERDAM	NLD.		07/28/2025	4.800	9,852		11,362
100224682	AMSTERDAM	NLD.		07/28/2025	4.950	1,233,180		1,300,000
100224683	AMSTERDAM	NLD.		07/28/2025	4.900	543,283		585,938
100224684	AMSTERDAM	NLD.		07/28/2025	4.900	36,219		39,063
100224685	AMSTERDAM	NLD.		07/28/2025	4.800	1,715,326		1,770,527
100224686	AMSTERDAM	NLD.		07/28/2025	8.150	416,082		429,473
100224687	TILBURG	NLD.		07/28/2025	5.050	866,355		1,150,000
100224688	ROTTERDAM	NLD.		07/28/2025	4.700	904,023		1,083,000
100224689	AMSTERDAM	NLD.		07/28/2025	4.900	1,342,996		1,476,115
100224690	AMSTERDAM	NLD.		07/28/2025	4.900	62,673		68,885
100224691	SINT WILLEBRORD	NLD.		07/28/2025	4.900	265,122		285,938
100224692	SINT WILLEBRORD	NLD.		07/28/2025	4.900	17,675		19,063
100224693	S-GRAVENHAGE	NLD.		07/28/2025	4.800	178,197		205,000
100224694	DORDRECHT	NLD.		07/28/2025	4.950	258,690		372,000
100224695	GRONINGEN	NLD.		07/28/2025	4.800	534,590		615,000
100224696	S-GRAVENHAGE	NLD.		07/28/2025	4.900	37,789		40,756
100224697	S-GRAVENHAGE	NLD.		07/28/2025	4.900	566,855		611,362
100226474	UNITED KINGDOM	GBR.		07/29/2025	5.650	262,371		265,000
100226475	UNITED KINGDOM	GBR.		07/29/2025	5.650	141,640		140,000
100226476	UNITED KINGDOM	GBR.		07/29/2025	5.650	108,253		150,000
100226477	UNITED KINGDOM	GBR.		07/29/2025	5.600	272,630		270,000
100226478	UNITED KINGDOM	GBR.		07/29/2025	6.290	128,873		135,000
100226479	UNITED KINGDOM	GBR.		07/29/2025	7.590	165,080		225,000
100226480	UNITED KINGDOM	GBR.		07/29/2025	5.600	121,406		120,000
100226481	UNITED KINGDOM	GBR.		07/29/2025	7.090	185,362		200,000
100226482	UNITED KINGDOM	GBR.		07/29/2025	5.600	404,685		725,000
100226483	UNITED KINGDOM	GBR.		07/29/2025	5.600	96,113		95,000
100226484	UNITED KINGDOM	GBR.		07/29/2025	5.600	473,984		525,000
100226485	UNITED KINGDOM	GBR.		07/29/2025	6.990	403,851		495,000
100226486	UNITED KINGDOM	GBR.		07/29/2025	5.600	238,551		250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226487	UNITED KINGDOM	GBR		07/29/2025	6.290	118,370		117,000
100226488	UNITED KINGDOM	GBR		07/29/2025	7.390	316,402		357,500
100226489	UNITED KINGDOM	GBR		07/29/2025	5.600	337,238		500,000
100226490	UNITED KINGDOM	GBR		07/29/2025	5.650	74,867		74,000
100226491	UNITED KINGDOM	GBR		07/29/2025	6.740	152,508		150,000
100226492	UNITED KINGDOM	GBR		07/29/2025	7.690	196,449		205,000
100226493	UNITED KINGDOM	GBR		07/29/2025	6.490	217,408		356,000
100226494	UNITED KINGDOM	GBR		07/29/2025	7.490	98,567		120,000
100226495	UNITED KINGDOM	GBR		07/29/2025	5.600	131,523		130,000
100226496	UNITED KINGDOM	GBR		07/29/2025	5.600	272,630		280,000
100226497	UNITED KINGDOM	GBR		07/29/2025	5.750	428,966		440,000
100226498	UNITED KINGDOM	GBR		07/29/2025	5.600	117,779		152,000
100226499	UNITED KINGDOM	GBR		07/29/2025	5.750	232,694		230,000
100226500	UNITED KINGDOM	GBR		07/29/2025	5.750	183,805		225,000
100226501	UNITED KINGDOM	GBR		07/29/2025	6.090	75,878		80,000
100226502	UNITED KINGDOM	GBR		07/29/2025	5.650	269,790		380,000
100226503	UNITED KINGDOM	GBR		07/29/2025	5.650	126,464		125,000
100226504	UNITED KINGDOM	GBR		07/29/2025	5.600	121,406		150,000
100226505	UNITED KINGDOM	GBR		07/29/2025	5.650	161,874		230,000
100226506	UNITED KINGDOM	GBR		07/29/2025	5.600	262,383		262,500
100226507	UNITED KINGDOM	GBR		07/29/2025	5.650	177,743		180,000
100226508	UNITED KINGDOM	GBR		07/29/2025	5.600	175,364		250,000
100226509	UNITED KINGDOM	GBR		07/29/2025	5.600	163,223		180,000
100226510	UNITED KINGDOM	GBR		07/29/2025	5.650	140,501		140,000
100226511	UNITED KINGDOM	GBR		07/29/2025	5.600	136,244		200,000
100226512	UNITED KINGDOM	GBR		07/29/2025	5.750	249,556		280,000
100226513	UNITED KINGDOM	GBR		07/29/2025	5.600	192,226		190,000
100226514	UNITED KINGDOM	GBR		07/29/2025	5.650	116,347		115,000
100226515	UNITED KINGDOM	GBR		07/29/2025	5.650	141,640		140,000
100226516	UNITED KINGDOM	GBR		07/29/2025	6.840	433,895		490,000
100226517	UNITED KINGDOM	GBR		07/29/2025	7.290	136,898		665,000
100226518	UNITED KINGDOM	GBR		07/29/2025	5.600	116,347		115,000
100226519	UNITED KINGDOM	GBR		07/29/2025	5.650	186,208		215,000
100226520	UNITED KINGDOM	GBR		07/29/2025	5.650	163,898		162,000
100226521	UNITED KINGDOM	GBR		07/29/2025	5.650	121,406		120,000
100226522	UNITED KINGDOM	GBR		07/29/2025	7.490	136,898		160,000
100226523	UNITED KINGDOM	GBR		07/29/2025	6.490	80,937		80,000
100226524	GLENDALE	CA		07/30/2025	7.125	228,614		785,000
100226525	(GRANADA HILLS AREA) L	CA		07/30/2025	7.375	822,696		995,000
100226526	SUNLAND	CA		07/30/2025	7.250	616,468		760,000
100226527	REDONDO BEACH	CA		07/30/2025	7.125	2,902,716		3,500,000
100226528	SUNLAND	CA		07/30/2025	7.250	840,049		1,085,000
100226529	SEATTLE	WA		07/30/2025	6.490	449,233		800,000
100226530	GRANADA HILLS	CA		07/30/2025	7.625	1,458,743		2,085,000
100226531	PORTER RANCH	CA		07/30/2025	7.250	673,595		940,000
100226532	ORLANDO	FL		07/30/2025	8.250	247,800		295,000
100226533	LA CRESCENTA	CA		07/30/2025	7.375	1,139,473		1,405,000
100226534	GRANADA HILLS	CA		07/30/2025	7.375	909,218		1,120,000
100226535	LOS ANGELES	CA		07/30/2025	7.490	1,270,029		1,540,000
100226536	KENT	WA		07/30/2025	6.750	213,892		790,000
100226537	LANCASTER	CA		07/30/2025	7.875	522,222		625,000
100226538	TUJUNGA	CA		07/30/2025	7.750	876,802		1,050,000
100226539	BURBANK	CA		07/30/2025	7.625	1,401,012		1,840,000
100226540	LOS ANGELES	CA		07/30/2025	7.375	736,666		1,067,000
100226541	(PORTER RANCH AREA) LO	CA		07/30/2025	6.990	1,786,325		2,165,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226542	NORTH PRINCE GEORGE	VA		07/30/2025	6.750	159,505		265,000
100226543	PANORAMA CITY	CA		07/30/2025	8.000	834,605		940,000
100226544	LOS ANGELES	CA		07/30/2025	7.490	1,307,621		1,800,000
100226545	SUN VALLEY	CA		07/30/2025	7.750	275,625		350,000
100226546	WONDER LAKE	IL		07/30/2025	7.375	106,599		180,000
100226547	GLEN ALLEN	VA		07/30/2025	7.500	370,332		452,000
100226548	LAS VEGAS	NV		07/30/2025	7.625	335,371		412,000
100226549	DENTON	TX		07/30/2025	8.125	257,250		350,000
100226551	SYLMAR	CA		07/30/2025	8.000	875,605		1,050,000
100226552	WALTON	KY		07/30/2025	7.250	219,725		310,000
100226554	DANVILLE	CA		07/30/2025	6.990	1,493,130		2,460,000
100226556	VALLEY VILLAGE	CA		07/30/2025	7.490	1,454,361		2,000,000
100226557	LA CANADA FLINTRIDGE	CA		07/30/2025	7.500	1,616,747		1,950,000
100226558	SAINT LOUIS	MO		07/30/2025	7.250	260,966		400,000
100226559	NORTH HILLS	CA		07/30/2025	7.125	902,777		1,090,000
100226560	SIMI VALLEY	CA		07/30/2025	7.500	753,981		970,000
100226561	CALDWELL	ID		07/30/2025	7.124	188,816		368,000
100226562	SAN JACINTO	CA		07/30/2025	8.125	416,992		505,000
100226563	GRANADA HILLS	CA		07/30/2025	8.000	1,004,592		1,200,000
100226564	NORTH HOLLYWOOD	CA		07/30/2025	7.875	823,769		1,150,000
100226565	SANTA BARBARA	CA		07/30/2025	7.250	777,829		5,230,000
100226566	LEESBURG	VA		07/30/2025	7.999	2,495,945		3,005,000
100226567	PRESCOTT	AZ		07/30/2025	7.375	389,622		565,000
100226568	MORENO VALLEY	CA		07/30/2025	7.500	584,151		700,000
100226569	ORLANDO	FL		07/30/2025	7.500	259,961		358,000
100226570	MESA	AZ		07/30/2025	7.250	257,904		410,000
100226571	LA MIRADA	CA		07/30/2025	7.500	415,320		565,000
100226572	LOS ANGELES	CA		07/30/2025	7.875	619,098		850,000
100226573	MISSION VIEJO	CA		07/30/2025	7.875	1,762,786		2,400,000
100226574	LEHIGH ACRES	FL		07/30/2025	7.625	315,796		410,000
100226575	ALLENTOWN	PA		07/30/2025	7.125	313,310		420,000
100226576	LONG BEACH	CA		07/30/2025	7.875	779,493		1,000,000
100226577	NOVATO	CA		07/30/2025	7.500	1,398,436		1,700,000
100226578	ELK GROVE	CA		07/30/2025	7.750	750,035		900,000
100226579	ESTELL MANOR	NJ		07/30/2025	7.125	453,985		560,000
100226580	EMERYVILLE	CA		07/30/2025	7.250	405,193		500,000
100226581	DELTONA	FL		07/30/2025	7.375	173,823		230,000
100226582	DALLAS	TX		07/30/2025	7.500	343,856		561,000
100226583	RICHFIELD	MN		07/30/2025	8.500	322,875		420,000
100226584	TORRANCE	CA		07/30/2025	7.750	1,594,874		1,900,000
100226585	SALT LAKE CITY	UT		07/30/2025	8.500	461,720		550,000
100226586	CINCINNATI	OH		07/30/2025	8.125	154,730		205,000
100226587	LEHIGH ACRES	FL		07/30/2025	7.625	420,790		550,000
100226588	ROSSVILLE	GA		07/30/2025	7.125	261,455		345,000
100226589	TALLAHASSEE	FL		07/30/2025	8.000	274,043		350,000
100226590	SANTA CLARITA	CA		07/30/2025	7.625	3,041,178		4,200,000
100226591	MILFORD	DE		07/30/2025	7.250	161,088		245,000
100226592	PEMBROKE PINES	FL		07/30/2025	7.375	532,411		670,000
100226593	NORTH FORT MYERS	FL		07/30/2025	7.625	244,638		315,000
100226594	WOBURN	MA		07/30/2025	7.875	484,470		788,000
100226595	MIAMI GARDENS	FL		07/30/2025	7.625	480,879		625,000
100226596	WALNUT	CA		07/30/2025	7.625	817,424		1,130,000
100226597	PHOENIX	AZ		07/30/2025	6.875	305,755		1,316,000
100226598	FONTANA	CA		07/30/2025	7.250	373,042		620,000
100226599	PINE CITY	MN		07/30/2025	8.125	167,890		220,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226600	SAN DIEGO	CA		07/30/2025	7.500	797,277		1,050,000
100226601	LA MIRADA	CA		07/30/2025	7.625	700,789		965,000
100226602	MCGAHEYSVILLE	VA		07/30/2025	8.125	364,583		440,000
100226603	RANCHO CUCAMONGA	CA		07/30/2025	8.000	697,781		950,000
100226604	RANCHO CUCAMONGA	CA		07/30/2025	8.000	664,729		910,000
100226605	LOS ALAMITOS	CA		07/30/2025	7.375	1,797,609		2,160,000
100226606	LOS ANGELES (PORTER RANCH AREA	CA		07/30/2025	7.125	1,222,740		1,500,000
100226607	ROSENBERG	TX		07/30/2025	6.875	220,122		433,000
100226608	GAINESVILLE	TX		07/30/2025	7.875	216,229		265,000
100226609	BROKEN ARROW	OK		07/30/2025	7.375	190,483		271,000
100226610	FORT WORTH	TX		07/30/2025	7.125	251,758		335,000
100226611	HOUSTON	TX		07/30/2025	6.875	101,081		132,000
100226612	WOODBURY	MN		07/30/2025	7.250	446,798		615,000
100226613	GARDEN GROVE	CA		07/30/2025	7.250	844,145		1,135,000
100226614	HOUSTON	TX		07/30/2025	7.375	324,852		425,500
100226615	KNOXVILLE	TN		07/30/2025	7.375	439,870		622,000
100226616	PARAMOUNT	CA		07/30/2025	7.250	194,216		350,000
100226617	(WOODLAND HILLS AREA) LOS ANGE	CA		07/30/2025	7.375	1,589,819		1,950,000
100226618	GAINESVILLE	FL		07/30/2025	7.250	101,748		136,000
100226619	AUBURN	WA		07/30/2025	7.750	405,276		535,000
100226620	MIDDLETOWN	DE		07/30/2025	7.250	168,626		286,000
100226621	OCALA	FL		07/30/2025	7.875	235,689		330,000
100226622	HUNTINGTON PARK	CA		07/30/2025	7.375	658,417		860,000
100226623	(PLAYA DEL REY AREA) LOS ANGEL	CA		07/30/2025	7.500	480,005		522,000
100226624	LA PUENTE	CA		07/30/2025	7.250	233,205		1,175,000
100226625	DUNEDIN	FL		07/30/2025	7.125	275,023		518,000
100226626	SAINT LOUIS	MO		07/30/2025	6.990	176,584		236,000
100226627	BURBANK	CA		07/30/2025	7.875	2,350,381		2,800,000
100226628	HOUSTON	TX		07/30/2025	7.750	102,950		125,000
100226629	COLLEGE GROVE	TN		07/30/2025	7.000	1,765,910		3,039,000
100226630	SAINT JOHNS	FL		07/30/2025	7.490	281,809		455,000
100226631	FORT MYERS	FL		07/30/2025	7.125	323,320		465,000
100226632	FREMONT	CA		07/30/2025	7.125	2,065,897		4,732,000
100226633	LOS ANGELES	CA		07/30/2025	7.250	1,015,513		1,500,000
100226634	PACE	FL		07/30/2025	7.125	406,389		650,000
100226635	LOS ANGELES	CA		07/30/2025	7.250	1,015,901		1,500,000
100226636	COLUMBIA	SC		07/30/2025	7.375	150,108		227,000
100226637	LOS ANGELES	CA		07/30/2025	7.250	1,015,944		1,500,000
100226638	CONCORD	CA		07/30/2025	7.250	615,773		860,000
100226639	LEMON GROVE	CA		07/30/2025	7.490	626,981		856,000
100226640	MIAMI	FL		07/30/2025	6.875	454,994		615,000
100226641	FORT MYERS	FL		07/30/2025	7.250	293,948		415,000
100226642	FORT MYERS	FL		07/30/2025	7.500	298,542		415,000
100226643	LEHIGH ACRES	FL		07/30/2025	7.625	245,953		315,000
100226644	HIALEAH	FL		07/30/2025	6.990	414,968		557,000
100226645	PITTSBURG	CA		07/30/2025	7.750	621,686		790,000
100226646	BISHOP	CA		07/30/2025	7.875	390,509		515,000
100226647	PASADENA	CA		07/30/2025	7.375	2,504,799		3,400,000
100226648	STANTON	TN		07/30/2025	7.125	99,656		186,000
100226649	CALABASAS	CA		07/30/2025	7.875	592,200		705,000
100226650	SAN ANTONIO	TX		07/30/2025	7.750	203,014		260,000
100226651	WHITTIER	CA		07/30/2025	7.250	455,861		967,000
100226652	BURLINGTON	WI		07/30/2025	7.625	499,438		646,000
100226653	COLLEGEVILLE	PA		07/30/2025	7.375	431,351		555,000
100226654	EDMOND	OK		07/30/2025	7.125	369,118		485,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226655	MALDEN	MA		07/30/2025	6.990	481,456		650,000
100226656	MCKINNEY	TX		07/30/2025	7.125	309,097		410,000
100226657	VOLCANO	HI		07/30/2025	7.250	701,697		967,000
100226658	POOLER	GA		07/30/2025	6.990	389,118		568,000
100226659	SOUTH CHESTERFIELD	VA		07/30/2025	7.375	217,623		289,000
100226660	PFLUGERVILLE	TX		07/30/2025	6.750	266,644		350,000
100226661	VISALIA	CA		07/30/2025	6.875	313,804		430,000
100226662	BLOWING ROCK	NC		07/30/2025	6.990	247,649		635,000
100226663	THE VILLAGES	FL		07/30/2025	6.750	605,181		833,000
100226664	ZEPHYRHILLS	FL		07/30/2025	7.500	294,306		327,000
100226665	LAS VEGAS	NV		07/30/2025	6.250	441,257		603,000
100226666	CAROLINA SHORES	NC		07/30/2025	7.625	228,106		286,000
100226667	KATY	TX		07/30/2025	6.990	239,342		380,100
100226668	REDMOND	OR		07/30/2025	7.625	343,484		520,000
100226669	MONTGOMERY	IL		07/30/2025	6.875	214,955		305,000
100226670	REDDING	CA		07/30/2025	7.500	392,575		550,000
100226671	LYNN	MA		07/30/2025	7.375	657,002		888,000
100226672	MIDDLEBURG	VA		07/30/2025	6.875	431,518		570,000
100226673	ROSELLE	IL		07/30/2025	6.875	210,556		278,000
100226674	SAINT TERESA	FL		07/30/2025	7.125	654,812		850,000
100226675	SPRINGFIELD	OR		07/30/2025	7.500	508,173		669,000
100226676	CREEDMOOR	NC		07/30/2025	7.125	308,176		420,000
100226677	SAN BERNARDINO	CA		07/30/2025	7.250	507,056		660,000
100226678	THE VILLAGES	FL		07/30/2025	7.250	346,547		480,000
100226679	INNSBROOK	MO		07/30/2025	7.125	365,030		528,000
100226680	PORT ST LUCIE	FL		07/30/2025	6.990	294,375		387,000
100226681	SEATAC	WA		07/30/2025	6.990	252,475		614,000
100226682	FRASER	CO		07/30/2025	6.125	764,639		1,240,000
100226683	AMARILLO	TX		07/30/2025	7.000	219,235		288,000
100226684	TOMS RIVER	NJ		07/30/2025	7.125	501,978		674,000
100226685	OCALA	FL		07/30/2025	6.000	209,165		310,000
100226686	LITTLETON	CO		07/30/2025	6.490	283,418		405,000
100226687	YUKON	OK		07/30/2025	7.500	515,309		643,000
100226688	PETALUMA	CA		07/30/2025	7.125	576,778		755,000
100226689	COLLEGE STATION	TX		07/30/2025	7.375	231,333		305,000
100226690	TAMPA	FL		07/30/2025	6.500	221,158		315,000
100226691	LYNCHBURG	VA		07/30/2025	6.875	233,748		325,000
100226692	CHULA VISTA	CA		07/30/2025	7.250	495,009		722,000
100226693	SCHAUMBURG	IL		07/30/2025	6.875	219,687		288,000
100226694	BOSTON	MA		07/30/2025	6.750	605,829		835,000
100226695	LOS ANGELES	CA		07/30/2025	7.625	317,634		840,000
100226696	CHANDLER	AZ		07/30/2025	6.490	366,368		485,000
100226697	MANCHESTER	NH		07/30/2025	7.375	432,595		560,000
100226698	LAGUNA NIGUEL	CA		07/30/2025	7.125	593,631		780,000
100226699	SALT LAKE CITY	UT		07/30/2025	7.125	263,837		397,000
100226700	JEFFERSON	GA		07/30/2025	5.990	293,641		449,000
100226701	HUNTLEY	IL		07/30/2025	6.750	291,904		366,905
100226702	VILLAS	NJ		07/30/2025	7.375	354,911		460,000
100226703	OCALA	FL		07/30/2025	6.000	216,782		310,000
100226704	GIG HARBOR	WA		07/30/2025	7.375	464,623		710,000
100226705	DULUTH	GA		07/30/2025	7.250	286,372		424,000
100226706	AVON	IN		07/30/2025	6.990	309,187		420,000
100226707	PONTE VEDRA	FL		07/30/2025	6.375	406,283		542,000
100226708	CLARKSVILLE	VA		07/30/2025	6.875	414,082		550,000
100226709	ARLINGTON	VA		07/30/2025	7.000	345,771		485,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226710	SPRINGFIELD	MA		07/30/2025	7.625	243,355		326,000
100226711	ROGERS	AR		07/30/2025	7.250	556,511		700,000
100226712	MAPLE VALLEY	WA		07/30/2025	7.000	539,157		750,000
100226713	KIRKLAND	WA		07/30/2025	6.875	693,203		905,000
100226714	COSTA MESA	CA		07/30/2025	6.990	586,273		782,000
100226715	REDWOOD CITY	CA		07/30/2025	7.125	1,033,312		1,633,000
100226716	SAN TAN VALLEY	AZ		07/30/2025	7.000	288,960		415,000
100226717	RENTON	WA		07/30/2025	6.750	646,147		850,000
100226718	MCALLEN	TX		07/30/2025	6.875	227,878		303,000
100226719	LYNNWOOD	WA		07/30/2025	6.750	478,467		723,000
100226720	NORWALK	CT		07/30/2025	6.875	546,258		730,000
100226721	EDMOND	OK		07/30/2025	7.125	245,906		350,000
100226722	BENTONVILLE	AR		07/30/2025	7.000	459,950		611,000
100226723	CHARLOTTE	NC		07/30/2025	6.875	258,287		360,000
100226724	MENIFEE	CA		07/30/2025	6.990	492,237		640,000
100226725	BREMERTON	WA		07/30/2025	7.125	453,150		599,000
100226726	REXBURG	ID		07/30/2025	7.125	680,115		883,000
100226727	GREEN VALLEY	AZ		07/30/2025	6.990	236,388		310,000
100226728	OCALA	FL		07/30/2025	7.500	219,196		312,000
100226729	LINDENHURST	IL		07/30/2025	6.875	208,064		285,000
100226730	LAWRENCEVILLE	GA		07/30/2025	6.750	340,304		460,000
100226731	MANTECA	CA		07/30/2025	6.750	529,473		715,500
100226732	ELKHORN	NE		07/30/2025	7.250	267,126		348,000
100226733	HESPERIA	CA		07/30/2025	7.490	317,291		411,000
100226734	GARDNER	MA		07/30/2025	7.625	359,236		512,000
100226735	MILFORD	CT		07/30/2025	6.875	627,779		875,000
100226736	JACKSONVILLE	FL		07/30/2025	7.375	529,803		695,000
100226737	MOUNT PLEASANT	SC		07/30/2025	6.990	568,652		740,000
100226738	ROSSVILLE	GA		07/30/2025	8.000	207,832		269,900
100226739	KINGSTON	PA		07/30/2025	7.625	223,599		289,000
100226740	PHILADELPHIA	PA		07/30/2025	6.990	319,733		415,000
100226741	TEMPE	AZ		07/30/2025	6.990	316,483		460,000
100226742	BRADENTON BEACH	FL		07/30/2025	6.990	730,470		960,000
100226743	ROSEVILLA	GA		07/30/2025	7.125	226,617		310,000
100226744	WHITE MARSH	MD		07/30/2025	7.500	434,141		530,000
100226745	MONTEBELLO	CA		07/30/2025	7.500	777,524		1,000,000
100226746	STERLING	VA		07/30/2025	6.625	478,081		670,000
100226747	RICHMOND HEIGHTS	OH		07/30/2025	6.875	213,573		288,000
100226748	GASTONIA	NC		07/30/2025	6.990	230,106		299,000
100226749	MESA	AZ		07/30/2025	6.990	823,946		1,170,000
100226750	THORNTON	CO		07/30/2025	6.875	373,747		550,000
100226751	LARGO	FL		07/30/2025	7.250	389,497		531,000
100226752	BLACKSBURG	VA		07/30/2025	7.625	388,410		500,000
100226753	HOWELL	NJ		07/30/2025	7.625	618,049		755,000
100226754	EDWARDSVILLE	IL		07/30/2025	7.125	246,091		345,000
100226755	LONG BEACH	CA		07/30/2025	6.875	486,256		750,000
100226756	PACIFIC	MO		07/30/2025	7.375	211,007		275,000
100226757	SANTA MARIA	CA		07/30/2025	6.875	421,105		570,000
100226758	RENO	NV		07/30/2025	7.625	410,392		515,000
100226759	ROYAL OAK	MI		07/30/2025	6.750	273,152		358,000
100226760	UNIVERSITY PLACE	WA		07/30/2025	6.875	656,927		980,000
100226761	ROSELLE	IL		07/30/2025	6.875	210,096		275,000
100226762	REDMOND	OR		07/30/2025	6.490	330,833		525,000
100226763	GARNER	NC		07/30/2025	6.490	269,574		385,000
100226764	KATHLEEN	GA		07/30/2025	6.125	217,671		321,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226765	SAN DIEGO	CA		07/30/2025	6.625	360,205		475,000
100226766	MILTON	MA		07/30/2025	6.750	767,128		1,110,000
100226767	WESTERLY	RI		07/30/2025	6.990	210,043		280,000
100226768	RIVERSIDE	CA		07/30/2025	7.125	494,267		639,000
100226769	WASHINGTON	DC		07/30/2025	7.125	332,811		435,000
100226770	PORTLAND	OR		07/30/2025	6.990	734,991		1,030,000
100226771	TOMBALL	TX		07/30/2025	7.000	230,964		335,000
100226772	PALM SPRINGS	CA		07/30/2025	6.875	558,113		840,000
100226773	VACAVILLE	CA		07/30/2025	7.500	420,672		580,500
100226774	BLUFFTON	SC		07/30/2025	7.500	253,905		325,000
100226775	LAKEVILLE	MA		07/30/2025	6.875	352,583		510,000
100226776	HICKMAN	CA		07/30/2025	7.625	299,479		420,000
100226777	FORT WORTH	TX		07/30/2025	7.490	456,432		505,000
100226778	COLUMBIA	SC		07/30/2025	6.125	437,943		632,000
100226779	RALEIGH	NC		07/30/2025	7.000	304,128		451,000
100226780	ROCHESTER HILLS	MI		07/30/2025	7.625	217,380		286,000
100226781	TOMS RIVER	NJ		07/30/2025	6.990	454,841		600,000
100226782	ROYAL OAK	MI		07/30/2025	7.375	216,224		265,000
100226783	LOUDON	TN		07/30/2025	7.490	358,037		488,000
100226784	SILT	CO		07/30/2025	6.875	373,993		527,000
100226785	CHICAGO	IL		07/30/2025	6.875	210,126		295,000
100226786	BEAUFORT	NC		07/30/2025	7.125	512,231		682,000
100226787	MORENO VALLEY	CA		07/30/2025	6.875	513,726		715,000
100226788	SAINT GEORGE	UT		07/30/2025	6.875	615,156		1,332,000
100226789	WILMINGTON	NC		07/30/2025	7.000	231,069		300,000
100226790	HOUSTON	TX		07/30/2025	6.875	207,300		290,000
100226791	SUN VALLEY	CA		07/30/2025	6.500	502,969		745,000
100226792	WESLEY CHAPEL	FL		07/30/2025	6.750	328,586		475,000
100226793	LITTLETON	CO		07/30/2025	7.125	440,777		580,000
100226794	CASTLE ROCK	CO		07/30/2025	6.990	415,904		540,000
100226795	CHICAGO	IL		07/30/2025	7.125	223,347		290,000
100226796	KINGSTON	NH		07/30/2025	6.990	457,364		620,000
100226797	POWAY	CA		07/30/2025	6.750	463,702		615,000
100226798	BRAINERD	MN		07/30/2025	7.625	368,383		470,000
100226799	AMERY	WI		07/30/2025	7.250	819,342		1,090,000
100226800	FORT COLLINS	CO		07/30/2025	6.625	444,312		590,000
100226801	WILLOUGHBY	OH		07/30/2025	6.990	335,098		447,000
100226802	AUSTIN	TX		07/30/2025	7.125	294,114		417,000
100226803	SELBYVILLE	DE		07/30/2025	7.625	322,905		447,000
100226804	HUNTSVILLE	AL		07/30/2025	6.990	208,005		290,000
100226805	SOUTH BEND	IN		07/30/2025	6.990	241,255		325,000
100226806	WICHITA	KS		07/30/2025	6.125	267,584		360,000
100226807	ATLANTA	GA		07/30/2025	6.750	819,980		1,150,000
100226808	BROOMFIELD	CO		07/30/2025	6.125	343,379		483,000
100226809	CHARLOTTE	NC		07/30/2025	6.125	233,569		336,000
100226810	ARLINGTON	TX		07/30/2025	7.625	216,659		263,000
100226811	ELMHURST	IL		07/30/2025	6.990	458,431		600,000
100226812	TOBYHANNA	PA		07/30/2025	6.250	270,462		391,000
100226813	SAN DIEGO	CA		07/30/2025	6.750	714,769		1,010,000
100226814	PLANO	TX		07/30/2025	6.250	295,050		420,000
100226815	AUBREY	TX		07/30/2025	6.875	262,568		450,000
100226816	SHOHOLA	PA		07/30/2025	7.375	248,484		325,000
100226817	OVERLAND PARK	KS		07/30/2025	7.625	216,280		280,000
100226818	LAKEWOOD	NJ		07/30/2025	7.250	678,875		950,000
100226819	LACONIA	NH		07/30/2025	7.375	355,815		440,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226820	COLUMBUS	OH		07/30/2025	6.875	299,178		398,400
100226821	PHOENIX	AZ		07/30/2025	7.125	321,522		425,000
100226822	BUFORD	GA		07/30/2025	5.875	296,592		436,200
100226823	BALTIMORE	MD		07/30/2025	7.625	506,051		652,000
100226824	FULLERTON	CA		07/30/2025	7.500	484,918		630,000
100226825	GAORGETOWN	TX		07/30/2025	6.875	394,548		550,000
100226826	PLANO	TX		07/30/2025	7.000	228,637		375,000
100226827	SCOTTSDALE	AZ		07/30/2025	7.625	229,958		300,000
100226828	HEMET	CA		07/30/2025	6.750	544,802		770,000
100226829	MODESTO	CA		07/30/2025	7.125	415,957		545,000
100226830	CAPE CORAL	FL		07/30/2025	7.375	293,679		333,000
100226831	PRINCETON	TX		07/30/2025	6.875	301,665		391,000
100226832	WORCESTER	MA		07/30/2025	6.875	550,133		763,000
100226833	SMITHFIELD	NC		07/30/2025	6.125	269,765		356,000
100226834	MARICOPA	AZ		07/30/2025	7.375	357,994		502,000
100226835	FARMINGTON	CT		07/30/2025	7.250	195,766		275,000
100226836	SAN FRANCISCO	CA		07/30/2025	7.375	606,516		740,000
100226837	GULF SHORES	AL		07/30/2025	7.375	2,436,476		3,368,000
100226838	HARWOOD HEIGHTS	IL		07/30/2025	7.125	323,937		449,000
100226839	MOUNT DESERT	ME		07/30/2025	7.625	678,501		860,000
100226840	CAMPBELL	CA		07/30/2025	7.375	431,984		560,000
100226841	ARLINGTON	VA		07/30/2025	5.625	972,705		1,965,000
100226842	WEST HILLS	CA		07/30/2025	7.750	1,174,033		1,340,000
100226843	FARMINGTON	CT		07/30/2025	7.375	179,083		234,000
100226844	STRASBURG	PA		07/30/2025	7.125	256,542		542,000
100226845	WINTERVILLE	NC		07/30/2025	7.375	291,832		355,000
100226846	LEXINGTON	KY		07/30/2025	7.625	2,067,294		2,775,000
100226847	FORT WORTH	TX		07/30/2025	6.875	340,847		419,000
100226848	HEBER CITY	UT		07/30/2025	6.250	983,917		1,255,000
100226849	COMMERCE	CA		07/30/2025	6.875	277,517		650,000
100226850	PHOENIX	AZ		07/30/2025	6.875	606,712		900,000
100226851	NAPA	CA		07/30/2025	7.250	809,655		1,100,000
100226852	SAN MARINO	CA		07/30/2025	6.875	2,054,413		2,630,000
100226853	GARDENA	CA		07/30/2025	7.875	497,724		650,000
100226854	WINCHESTER	CA		07/30/2025	7.125	680,098		833,000
100226855	PALMYRA	NJ		07/30/2025	8.000	492,133		630,000
100226856	FAYETTEVILLE	GA		07/30/2025	7.125	1,432,620		2,300,000
100226857	CARMICHAEL	CA		07/30/2025	7.625	614,007		790,000
100226858	UNION	KY		07/30/2025	7.250	269,633		330,000
100226859	RIMROCK	AZ		07/30/2025	6.500	268,059		520,000
100226860	DICKINSON	TX		07/30/2025	7.625	537,722		656,000
100226862	HYDE PARK	MA		07/30/2025	7.625	687,154		920,000
100226863	CHARLESTON	SC		07/30/2025	7.500	2,039,086		2,515,000
100226864	NORTHRIDGE AREA LOS ANGELES	CA		07/30/2025	7.000	1,063,491		1,530,000
100226865	EL CAJON	CA		07/30/2025	5.875	1,034,007		1,300,000
100226866	CHARLOTTE	NC		07/30/2025	7.125	362,362		469,000
100226867	BUCKEYE	AZ		07/30/2025	7.000	896,963		1,100,000
100226868	SPRING	TX		07/30/2025	6.625	477,059		625,000
100226869	LAS VEGAS	NV		07/30/2025	7.875	474,474		575,000
100226870	WEST HILLS	CA		07/30/2025	6.875	1,009,906		1,325,000
100226872	PEORIA	AZ		07/30/2025	7.375	334,732		411,000
100226873	WOLCOTT	CT		07/30/2025	7.375	293,225		360,000
100226874	BUFFALO	NY		07/30/2025	7.500	348,969		453,000
100226875	THE VILLAGES	FL		07/30/2025	8.000	330,673		406,000
100226876	FOUNTAIN HILLS	AZ		07/30/2025	6.999	638,367		841,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226877	DOWNINGTOWN	PA		07/30/2025	7.625	644,388		773,000
100226878	PENSACOLA	FL		07/30/2025	6.990	424,170		520,000
100226879	ESCONDIDO	CA		07/30/2025	7.125	519,619		850,000
100226880	KATHLEEN	GA		07/30/2025	7.125	247,432		303,500
100226881	FORT PIERCE	FL		07/30/2025	7.250	427,733		550,000
100226882	LOS ANGELES	CA		07/30/2025	7.375	1,281,090		1,920,000
100226883	WILMINGTON	NC		07/30/2025	6.999	361,626		445,000
100226884	NORTHBROOK	IL		07/30/2025	6.750	324,498		440,000
100226885	NORRISTOWN	PA		07/30/2025	7.250	240,283		310,000
100226886	SANTA ROSA	CA		07/30/2025	7.125	911,586		1,210,000
100226887	YOUNGSVILLE	NC		07/30/2025	6.750	330,723		470,000
100226888	LINCOLN CITY	OR		07/30/2025	6.375	512,117		728,000
100226889	EL CAJON	CA		07/30/2025	6.875	589,538		825,000
100226890	OVERLAND PARK	KS		07/30/2025	6.624	277,590		367,000
100226891	DURHAM	NC		07/30/2025	7.250	354,424		432,200
100226892	LOS ANGELES	CA		07/30/2025	7.125	560,031		900,000
100226893	PHILADELPHIA	PA		07/30/2025	6.950	697,297		910,000
100226894	CHARLOTTE	NC		07/30/2025	7.375	280,430		358,000
100226895	VALRICO	FL		07/30/2025	7.375	211,467		415,000
100226896	HENDERSON	NV		07/30/2025	7.125	770,776		1,045,000
100226897	MERIDIAN	ID		07/30/2025	7.125	309,337		399,900
100226898	SUSSEX	NJ		07/30/2025	6.875	325,914		425,000
100226899	SANTA ROSA	CA		07/30/2025	7.500	572,325		735,000
100226900	CHARLESTON	SC		07/30/2025	7.625	313,986		380,000
100226901	SAN DIEGO	CA		07/30/2025	8.250	1,049,004		1,425,000
100226902	HINESVILLE	GA		07/30/2025	8.250	225,225		328,000
100226903	TWENTYNINE PALMS	CA		07/30/2025	7.375	281,673		345,000
100226904	RANCHO CORDOVA	CA		07/30/2025	7.375	696,335		905,000
100226905	METHUEN	MA		07/30/2025	7.125	563,680		845,000
100226906	SALEM	OR		07/30/2025	7.375	254,797		368,000
100226907	MONTEREY PARK	CA		07/30/2025	7.250	519,204		980,000
100226908	ATLANTA	GA		07/30/2025	6.875	297,835		439,900
100226909	PROVO	UT		07/30/2025	6.999	251,805		325,000
100226910	MONROE	NC		07/30/2025	6.999	328,175		430,000
100226911	GAINESVILLE	GA		07/30/2025	6.999	246,148		300,000
100226912	MC LEAN	VA		07/30/2025	6.750	447,748		588,000
100226913	CAPE CORAL	FL		07/30/2025	7.375	288,339		370,000
100226914	PERTH AMBOY	NJ		07/30/2025	7.399	345,482		480,000
100226915	CHARLESTON	SC		07/30/2025	7.375	538,215		750,000
100226916	ANTELOPE	CA		07/30/2025	6.999	337,208		455,000
100226917	LAKE HAVASU CITY	AZ		07/30/2025	7.375	490,895		632,000
100226918	SAN DIEGO	CA		07/30/2025	6.875	307,339		440,000
100226919	FORT COLLINS	CO		07/30/2025	6.875	456,205		670,000
100226920	MABLETON	GA		07/30/2025	6.625	302,540		450,000
100226921	BUCKEYE	AZ		07/30/2025	7.500	406,812		522,600
100226922	LOS ANGELES	CA		07/30/2025	7.750	633,024		960,000
100226923	SAN BERNARDINO	CA		07/30/2025	7.125	752,528		990,000
100226924	CAROLINA BEACH	NC		07/30/2025	6.874	659,647		860,000
100226925	LYNNWOOD	WA		07/30/2025	7.250	657,130		825,000
100226926	HOUSTON	TX		07/30/2025	6.750	239,786		330,000
100226927	CAMDEN	SC		07/30/2025	7.500	330,352		400,000
100226928	FLAGSTAFF	AZ		07/30/2025	7.500	250,150		340,000
100226929	HOUSTON	TX		07/30/2025	6.875	230,784		285,000
100226930	NAPLES	FL		07/30/2025	7.500	190,629		300,000
100226931	SANTA FE	NM		07/30/2025	6.750	469,604		670,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226932	SIGNAL MOUNTAIN	TN		07/30/2025	7.250	547,443		670,000
100226933	SAINT GEORGE	UT		07/30/2025	7.500	303,256		365,000
100226934	FERNANDINA BEACH	FL		07/30/2025	6.750	342,580		489,000
100226935	PICKERINGTON	OH		07/30/2025	6.999	236,476		319,000
100226936	ELK GROVE	CA		07/30/2025	6.999	425,987		570,000
100226937	WESTMINSTER	CA		07/30/2025	7.250	728,416		900,000
100226938	AUSTIN	TX		07/30/2025	7.000	403,547		530,000
100226939	LONG BOAT KEY	FL		07/30/2025	7.624	553,383		712,000
100226940	MECHANICSVILLE	VA		07/30/2025	6.750	256,185		335,000
100226941	LITTLE EGG HARBOR	NJ		07/30/2025	7.125	311,733		710,000
100226942	HOLLYWOOD	FL		07/30/2025	6.875	501,367		660,000
100226943	HARPERS FERRY	WV		07/30/2025	7.624	213,562		265,000
100226944	WAREHAM	MA		07/30/2025	6.750	461,207		765,000
100226945	DE MOTTE	IN		07/30/2025	7.875	157,308		249,000
100226946	THOUSAND OAKS	CA		07/30/2025	6.375	666,568		899,000
100226947	COLORADO SPRINGS	CO		07/30/2025	7.375	421,718		550,000
100226948	FERNANDINA BEACH	FL		07/30/2025	6.990	285,387		557,000
100226949	OCEANSIDE	CA		07/30/2025	6.624	707,493		1,015,000
100226950	HOUSTON	TX		07/30/2025	6.999	232,085		305,000
100226951	DURANGO	CO		07/30/2025	7.490	545,945		720,000
100226952	ROSMAN	NC		07/30/2025	7.125	428,733		560,000
100226953	ELLIJAY	GA		07/30/2025	6.990	243,019		416,000
100226954	OXON HILL	MD		07/30/2025	6.750	226,533		380,000
100226955	PORT SAINT LUCIE	FL		07/30/2025	6.875	404,075		547,000
100226956	INLET BEACH	FL		07/30/2025	7.375	758,085		915,000
100226957	FARGO	ND		07/30/2025	7.375	239,645		291,000
100226958	BENTONVILLE	AR		07/30/2025	7.625	167,594		206,000
100226959	PAGE	AZ		07/30/2025	7.875	288,531		370,000
100226960	MONTGOMERY	AL		07/30/2025	6.875	299,283		390,000
100226961	COLUMBIA	SC		07/30/2025	7.250	368,691		514,000
100226962	PORT CLINTON	OH		07/30/2025	7.375	158,549		220,000
100226963	BOISE	ID		07/30/2025	6.875	308,731		450,000
100226964	ROSEVILLE	CA		07/30/2025	6.875	478,800		630,000
100226965	SAN BERNARDINO	CA		07/30/2025	6.990	386,339		520,000
100226966	GREENSBORO	NC		07/30/2025	7.250	198,751		330,000
100226967	OXNARD	CA		07/30/2025	6.490	850,197		1,250,000
100226968	NAPA	CA		07/30/2025	6.875	303,102		1,170,000
100226969	NYE	MT		07/30/2025	6.875	497,372		685,000
100226970	VAN ALSTYNE	TX		07/30/2025	7.500	289,433		402,000
100226971	LOS ANGELES	CA		07/30/2025	6.750	654,846		1,085,000
100226972	DURHAM	NC		07/30/2025	6.990	262,684		340,000
100226973	BURBANK	CA		07/30/2025	6.990	843,533		1,100,000
100226974	ALPHARETTA	GA		07/30/2025	7.490	393,826		520,000
100226975	FEASTERVILLE TREVOSE	PA		07/30/2025	7.250	251,219		329,000
100226976	STANLEY	ID		07/30/2025	7.125	593,564		840,000
100226977	LOGAN	UT		07/30/2025	6.750	257,947		350,000
100226978	CHESAPEAKE	VA		07/30/2025	7.250	168,694		285,000
100226979	LITTLE ELM	TX		07/30/2025	6.625	395,678		520,000
100226980	JUDSONIA	AR		07/30/2025	7.250	332,919		450,000
100226981	GRASONVILLE	MD		07/30/2025	7.250	539,976		720,000
100226982	ROSEVILLE	CA		07/30/2025	7.250	451,775		630,000
100226983	SALVO	NC		07/30/2025	6.875	596,816		800,000
100226984	CONWAY	AR		07/30/2025	7.375	239,289		289,000
100226985	FRONT ROYAL	VA		07/30/2025	7.625	700,889		905,000
100226986	LARGO	FL		07/30/2025	7.125	356,478		475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226987	SAN LUIS OBISPO	CA		07/30/2025	6.990	615,006		825,000
100226988	PENSACOLA	FL		07/30/2025	7.625	359,053		430,000
100226989	FORT WORTH	TX		07/30/2025	7.875	295,110		383,000
100226990	MILLCREEK	UT		07/30/2025	7.125	209,793		296,000
100226991	MARIETTA	GA		07/30/2025	7.125	583,909		775,000
100226992	NAPERVILLE	IL		07/30/2025	6.875	273,099		354,000
100226993	MABANK	TX		07/30/2025	7.375	380,410		512,000
100226994	LINCOLN	NE		07/30/2025	7.250	281,388		385,000
100226995	GLEN ALLEN	VA		07/30/2025	7.375	331,839		431,000
100226996	KNOXVILLE	TN		07/30/2025	7.375	224,941		300,000
100226997	MONSEY	NY		07/30/2025	7.500	307,728		399,000
100226998	CHARLOTTE	NC		07/30/2025	7.500	278,472		358,000
100226999	LAKEVILLE	PA		07/30/2025	7.875	320,464		390,000
100227000	AZUSA	CA		07/30/2025	7.375	732,239		955,000
100227001	SANIBEL	FL		07/30/2025	7.250	515,951		724,000
100227002	RUIDOSO	NM		07/30/2025	6.990	289,942		379,000
100227003	HONOLULU	HI		07/30/2025	6.625	281,472		745,000
100227004	SEVIERVILLE	TN		07/30/2025	7.625	809,512		995,000
100227005	STRASBURG	CO		07/30/2025	7.125	351,113		455,000
100227006	DAUPHIN ISLAND	AL		07/30/2025	6.990	395,301		579,000
100227007	THE VILLAGES	FL		07/30/2025	7.875	276,959		330,000
100227008	LONG BEACH TOWNSHIP	NJ		07/30/2025	7.250	478,335		700,000
100227009	KIHEI	HI		07/30/2025	7.125	1,119,719		3,650,000
100227010	ST GEORGE	UT		07/30/2025	6.490	454,692		705,000
100227011	LOS ANGELES	CA		07/30/2025	7.250	567,964		735,000
100227012	LITTLE ELM	TX		07/30/2025	6.624	304,415		405,000
100227013	NOKOMIS	FL		07/30/2025	7.250	323,136		460,000
100227014	NEWNAN	GA		07/30/2025	7.375	269,107		338,000
100227015	LANCASTER	TN		07/30/2025	6.990	244,285		320,000
100227016	NEWNAN	GA		07/30/2025	7.375	270,013		338,000
100227017	SEVIERVILLE	TN		07/30/2025	7.750	465,656		600,000
100227018	CARTERSVILLE	GA		07/30/2025	7.250	260,140		334,000
100227019	FRESNO	CA		07/30/2025	7.500	315,215		409,000
100227020	DAYTONA BEACH	FL		07/30/2025	7.125	284,769		368,000
100227021	LAKE ST LOUIS	MO		07/30/2025	7.125	209,609		276,000
100227022	ELKHORN	NE		07/30/2025	7.250	334,533		475,000
100227023	SANTA ROSA BEACH	FL		07/30/2025	6.750	594,008		1,057,000
100227024	BEAUFORT	SC		07/30/2025	7.625	244,995		295,000
100227025	SPOKANE VALLEY	WA		07/30/2025	7.250	557,222		780,000
100227026	FLOWERY BRANCH	GA		07/30/2025	7.125	249,288		350,000
100227027	SANFORD	NC		07/30/2025	5.750	246,209		340,000
100227028	ACWORTH	GA		07/30/2025	7.375	305,998		407,000
100227029	DURHAM	NC		07/30/2025	6.500	255,425		341,000
100227030	RALEIGH	NC		07/30/2025	6.625	296,017		400,000
100227031	EUREKA	CA		07/30/2025	6.990	262,530		360,000
100227032	CHULA VISTA	CA		07/30/2025	5.250	221,831		740,000
100227033	WADESBORO	NC		07/30/2025	8.125	242,160		293,500
100227034	WATSONVILLE	CA		07/30/2025	7.875	782,702		964,000
100227035	CHARLOTTE	NC		07/30/2025	6.750	363,364		480,000
100227036	SAINT AUGUSTINE	FL		07/30/2025	7.875	329,431		392,500
100227037	GROVER BEACH	CA		07/30/2025	7.375	567,044		730,000
100227038	CHAPEL HILL	NC		07/30/2025	6.990	324,272		520,000
100227039	BOYNTON BEACH	FL		07/30/2025	7.500	279,570		360,000
100227040	ONTARIO	CA		07/30/2025	6.375	465,586		625,000
100227041	SAN DIEGO	CA		07/30/2025	7.375	598,318		761,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100227042	PARADISE	CA		07/30/2025	6.875	250,150		325,000
100227043	HYRUM	UT		07/30/2025	6.990	534,833		700,000
100227044	LAWRENCEVILLE	GA		07/30/2025	6.375	313,525		420,000
100227045	RALEIGH	NC		07/30/2025	7.250	341,385		460,000
100227046	RALEIGH	NC		07/30/2025	7.250	255,182		320,000
100227047	HEMET	CA		07/30/2025	7.000	356,254		435,000
100227048	MOORESVILLE	NC		07/30/2025	7.875	240,361		293,000
100227049	TACOMA	WA		07/30/2025	6.750	457,128		600,000
100227050	RALEIGH	NC		07/30/2025	5.750	221,309		290,000
100227051	DALLAS	GA		07/30/2025	5.750	249,737		375,000
100227052	ATLANTA	GA		07/30/2025	6.625	270,846		400,000
100227053	FUQUAY VARINA	NC		07/30/2025	5.625	173,870		400,000
100227054	DALLAS	GA		07/30/2025	5.750	238,116		370,000
100227055	RICHMOND	CA		07/30/2025	7.875	533,480		720,000
100227056	MONROE	NC		07/30/2025	6.250	270,839		424,000
100227057	RALEIGH	NC		07/30/2025	5.750	308,785		407,600
100227058	BAKERSFIELD	CA		07/30/2025	7.250	493,950		639,000
100227059	DAYTON	MN		07/30/2025	5.625	203,563		374,000
100227060	ROSEVILLE	CA		07/30/2025	5.500	300,063		530,000
100227061	WENDELL	NC		07/30/2025	5.750	218,354		306,000
100227062	TUCKER	GA		07/30/2025	6.125	326,132		478,000
100227063	TUCKER	GA		07/30/2025	6.875	375,979		475,000
100227064	LIBERTY HILL	TX		07/30/2025	6.500	233,604		359,000
100227065	NORTHBOROUGH	MA		07/30/2025	6.990	247,992		332,000
100227066	LAWRENCEVILLE	GA		07/30/2025	6.500	317,492		433,000
100227067	FULSHEAR	TX		07/30/2025	5.875	340,903		620,000
100227068	RALEIGH	NC		07/30/2025	7.500	360,880		470,000
100227069	SAN JOSE	CA		07/30/2025	7.375	794,293		1,025,000
100227070	BUFORD	GA		07/30/2025	6.125	298,869		430,000
100227071	SAINT CLOUD	FL		07/30/2025	7.500	490,648		593,000
100227072	ALTAMONTE SPRINGS	FL		07/30/2025	7.125	318,122		413,000
100227073	MERRITT ISLAND	FL		07/30/2025	7.375	417,204		555,000
100227074	NEW SMYRNA BEACH	FL		07/30/2025	7.750	333,738		410,000
100227075	DRAPER	VA		07/30/2025	7.125	283,038		368,000
100227076	FUQUAY VARINA	NC		07/30/2025	7.625	482,625		617,000
100227077	VANDALIA	MI		07/30/2025	7.250	540,844		705,000
100227078	BAKERSFIELD	CA		07/30/2025	7.125	660,632		860,000
100227079	DURHAM	NC		07/30/2025	6.125	232,772		345,000
100227080	PERRYVILLE	MD		07/30/2025	6.990	254,494		367,000
100227081	THEODORE	AL		07/30/2025	7.625	239,049		305,000
100227082	COROLLA	NC		07/30/2025	7.490	718,148		870,000
100227083	WILMINGTON	NC		07/30/2025	6.490	273,413		403,000
100227084	SHAKER HEIGHTS	OH		07/30/2025	6.875	282,151		374,000
100227085	STUART	FL		07/30/2025	7.500	244,618		350,000
100227086	BATON ROUGE	LA		07/30/2025	7.375	341,573		450,000
100227087	WATERFORD	WI		07/30/2025	7.375	372,869		484,000
100227088	NAPLES	FL		07/30/2025	7.500	624,782		751,000
100227089	HOUSTON	TX		07/30/2025	7.250	261,536		365,000
100227090	LUBBOCK	TX		07/30/2025	7.490	304,233		365,000
100227091	PENSACOLA	FL		07/30/2025	7.000	617,211		875,000
100227092	DURHAM	NC		07/30/2025	6.625	243,064		320,000
100227093	GRAND JUNCTION	CO		07/30/2025	6.990	290,174		380,000
100227094	PRESCOTT	AZ		07/30/2025	7.625	399,225		496,000
100227095	SALISBURY	NC		07/30/2025	7.375	323,037		390,000
100227096	GALVESTON	TX		07/30/2025	6.625	229,956		290,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100227097	ROSHARON	TX		07/30/2025	6.625	234,165		315,000
100227098	NEWTON	NJ		07/30/2025	7.000	311,679		435,000
100227099	WINCHESTER	TN		07/30/2025	7.500	634,244		780,000
100227100	MOUNT DORA	FL		07/30/2025	7.500	396,528		478,000
100227101	HENDERSONVILLE	TN		07/30/2025	7.250	275,811		386,000
100227102	HILTON HEAD ISLAND	SC		07/30/2025	7.250	693,460		925,000
100227103	FUQUAY VARINA	NC		07/30/2025	6.990	270,068		345,000
100227104	POST FALLS	ID		07/30/2025	6.990	491,806		670,000
100227105	PINCKNEY	MI		07/30/2025	6.875	262,880		420,000
100227106	ST PETERSBURG	FL		07/30/2025	8.375	368,873		450,000
100227107	PLYMOUTH	NH		07/30/2025	7.490	312,258		407,000
100227108	RAPID CITY	MI		07/30/2025	6.990	323,177		421,000
100227109	BRUSH PRAIRIE	WA		07/30/2025	7.500	676,185		878,000
100227110	SEMINOLE	FL		07/30/2025	7.500	553,935		669,000
100227111	MANASQUAN	NJ		07/30/2025	7.375	699,257		925,000
100227112	FREDERICKSBURG	VA		07/30/2025	7.125	285,070		425,000
100227113	GULF SHORES	AL		07/30/2025	7.500	636,144		815,000
100227114	WARETOWN	NJ		07/30/2025	7.990	488,571		610,000
100227115	FALLING WATERS	WV		07/30/2025	7.625	251,272		326,000
100227116	MANSFIELD	TX		07/30/2025	6.750	242,472		300,000
100227117	LA FOLLETTE	TN		07/30/2025	7.250	760,769		1,088,000
100227118	PALMETTO BAY	FL		07/30/2025	7.125	658,082		850,000
100227119	MOUNT GRETNA	PA		07/30/2025	6.990	267,603		361,000
100227120	MILFORD	DE		07/30/2025	6.990	403,745		495,000
100227121	KINTNERSVILLE	PA		07/30/2025	7.490	836,535		1,141,000
100227122	INDIANAPOLIS	IN		07/30/2025	7.250	348,830		510,000
100227123	VIRGINIA BEACH	VA		07/30/2025	7.250	289,837		420,000
100227124	ALLENTOWN	PA		07/30/2025	7.375	317,638		418,000
100227125	KEYSTONE HEIGHTS	FL		07/30/2025	7.375	625,783		800,000
100227126	EAST HAMPTON	NY		07/30/2025	7.500	1,212,775		1,550,000
100227127	LAKE	MI		07/30/2025	7.625	305,212		406,000
100227128	HILLSBOROUGH	NC		07/30/2025	7.625	283,129		400,000
100227129	PLAIN CITY	OH		07/30/2025	7.125	401,935		528,000
100227130	RALEIGH	NC		07/30/2025	6.875	352,859		460,000
100227131	PARIS	ID		07/30/2025	7.625	355,630		427,000
100227132	AUSTIN	TX		07/30/2025	6.990	343,385		445,000
100227133	MADISON	AL		07/30/2025	6.125	287,638		394,000
100227134	VIRGINIA BEACH	VA		07/30/2025	7.500	272,906		345,000
100227135	CAMP CONNELL	CA		07/30/2025	7.375	249,768		300,000
100227136	LAKE ELSINORE	CA		07/30/2025	7.375	420,068		560,000
100227137	BRIDGEPORT	PA		07/30/2025	6.125	394,983		510,000
100227138	BRADENTON	FL		07/30/2025	6.990	717,642		960,000
100227139	SAN TAN VALLEY	AZ		07/30/2025	7.490	319,881		415,000
100227140	WEST MELBOURNE	FL		07/30/2025	6.990	305,662		405,000
100227141	PONCE INLET	FL		07/30/2025	7.375	492,063		680,000
100227142	BURLINGTON	VT		07/30/2025	6.375	603,392		900,000
100227143	FT LAUDERDALE	FL		07/30/2025	8.625	606,928		775,000
100227144	GLOUCESTER CITY	NJ		07/30/2025	7.375	300,298		385,000
100227145	SAN DIEGO	CA		07/30/2025	7.375	984,933		1,350,000
100227146	ORLANDO	FL		07/30/2025	6.750	786,408		1,178,000
100227147	CLEARWATER	FL		07/30/2025	7.375	261,573		335,000
100227148	AMMON	ID		07/30/2025	7.875	430,255		515,000
100227149	THE COLONY	TX		07/30/2025	7.125	275,641		367,000
100227150	EUREKA SPRINGS	AR		07/30/2025	7.490	325,919		482,000
100227151	WEXFORD	PA		07/30/2025	7.000	315,145		385,100

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100227152	CHANDLER	AZ		07/30/2025	7.375	315,926		448,000
100227153	YULEE	FL		07/30/2025	7.625	275,554		340,000
100227154	SAN ANTONIO	TX		07/30/2025	6.375	302,687		460,000
100227155	OCEAN SHORES	WA		07/30/2025	6.875	413,563		628,000
100227156	HOUSTON	TX		07/30/2025	7.625	328,736		407,000
100227157	PRESCOTT	AZ		07/30/2025	7.375	349,299		423,000
100227158	SURFSIDE BEACH	SC		07/30/2025	7.875	812,186		1,000,000
100227159	NAPLES	FL		07/30/2025	7.750	419,738		600,000
100227160	WEST JORDAN	UT		07/30/2025	7.625	464,096		558,000
100227161	SAN ANTONIO	TX		07/30/2025	7.625	251,318		311,000
100227162	RICHARDSON	TX		07/30/2025	7.250	272,350		365,000
100227163	LAKE HAVASU CITY	AZ		07/30/2025	7.750	544,537		697,999
100227164	BRYAN	TX		07/30/2025	7.125	252,076		325,000
100227165	FALMOUTH	MA		07/30/2025	7.375	492,259		595,000
100227166	BATON ROUGE	LA		07/30/2025	7.625	311,246		403,000
100227167	LACLEDE	ID		07/30/2025	6.990	646,504		840,000
100227168	PUNTA GORDA	FL		07/30/2025	7.625	339,723		446,000
100227169	HURRICANE	UT		07/30/2025	7.625	458,464		585,000
100227170	TOMS RIVER	NJ		07/30/2025	7.250	492,560		640,000
100227171	FREEPORT	TX		07/30/2025	7.625	288,318		350,000
100227172	DORRINGTON	CA		07/30/2025	6.625	360,530		510,000
100227173	LAS VEGAS	NV		07/30/2025	8.000	842,291		1,070,000
100227174	BLUE ASH	OH		07/30/2025	7.375	301,342		395,000
100227175	OXFORD	OH		07/30/2025	6.875	284,812		396,000
100227176	QUINCY	MA		07/30/2025	7.000	837,092		1,100,000
100227177	HUBBARD LAKE	MI		07/30/2025	6.990	408,733		515,000
100227178	DUBLIN	VA		07/30/2025	7.500	577,967		780,000
100227179	VOLCANO	HI		07/30/2025	7.875	543,136		660,000
100227180	CHANDLER	AZ		07/30/2025	6.250	496,180		625,000
100227181	GRANGER	IN		07/30/2025	7.000	233,583		301,000
100227182	DACULA	GA		07/30/2025	6.990	313,060		406,000
100227183	BAKERSFIELD	CA		07/30/2025	7.375	256,684		310,000
100227184	HOUSTON	TX		07/30/2025	8.000	283,415		339,000
100227185	GOODYEAR	AZ		07/30/2025	7.250	311,422		415,000
100227186	LAWRENCEVILLE	GA		07/30/2025	7.500	297,491		370,000
100227187	TEMPE	AZ		07/30/2025	7.125	452,081		585,000
100227188	STOUGHTON	WI		07/30/2025	6.625	484,372		640,000
100227189	SOUTH BEND	IN		07/30/2025	7.625	355,730		466,000
100227190	FENWICK ISLAND	DE		07/30/2025	6.875	643,818		983,000
100227191	HOT SPRINGS	AR		07/30/2025	6.500	404,426		613,000
100227192	PHOENIX	AZ		07/30/2025	6.990	257,249		340,000
100227193	SEVIERVILLE	TN		07/30/2025	7.500	751,199		915,000
100227194	ELLICOTT CITY	MD		07/30/2025	7.750	343,385		440,000
100227195	PRINCETON	TX		07/30/2025	6.750	238,932		352,000
100227196	ARGYLE	TX		07/30/2025	7.625	306,805		401,000
100227197	MCKINNEY	TX		07/30/2025	7.500	245,766		310,000
100227198	WORCESTER	MA		07/30/2025	7.490	590,860		765,000
100227199	COLLEGE STATION	TX		07/30/2025	7.125	263,531		340,000
100227200	SPIRIT LAKE	IA		07/30/2025	7.490	286,379		345,000
100227201	SAINT HELENA ISLAND	SC		07/30/2025	7.375	349,343		450,000
100227202	PROVO	UT		07/30/2025	7.125	546,655		818,000
100227203	CHARLOTTE	NC		07/30/2025	6.999	241,790		330,000
100227204	PROVIDENCE	RI		07/30/2025	7.000	257,855		345,000
100227205	LOS ANGELES	CA		07/30/2025	7.000	861,483		1,125,000
100227206	LAKE SAINT LOUIS	MO		07/30/2025	7.250	243,981		336,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100227207	GREELEY	CO		07/30/2025	7.250	426,126		524,000
100227208	MINNEAPOLIS	MN		07/30/2025	6.990	211,884		298,000
100227209	PAGE	AZ		07/30/2025	7.375	302,900		375,000
100227210	RALEIGH	NC		07/30/2025	7.250	392,244		529,000
100227211	ROSEDALE	MD		07/30/2025	7.625	252,260		326,000
100227212	LAS CRUCES	NM		07/30/2025	7.625	246,844		319,000
100227213	MAZATLAN	MEX		07/31/2025	9.180	164,641		499,016
100227216	LA PAZ	MEX		07/31/2025	9.630	291,900		503,501
100227217	LOS CABOS	MEX		07/31/2025	9.710	354,119		632,251
100227218	PLAYA DEL CARMEN	MEX		07/31/2025	9.030	148,150		309,684
100227219	LORETO	MEX		07/31/2025	9.930	256,700		396,113
100227220	LOS CABOS	MEX		07/31/2025	9.490	207,457		337,286
100227222	PUERTO VALLARTA	MEX		07/31/2025	9.810	226,800		373,455
100227224	TULUM	MEX		07/31/2025	10.450	154,592		298,400
100227225	TULUM	MEX		07/31/2025	10.520	181,950		277,919
100227227	LOS CABOS	MEX		07/31/2025	10.480	308,450		560,892
100227229	CLERMONT	FL		07/31/2025	7.625	411,224		490,000
100227230	SAVANNAH	GA		07/31/2025	7.625	328,287		432,000
100227231	ANGIER	NC		07/31/2025	6.875	317,436		418,000
100227232	CARY	NC		07/31/2025	6.750	308,550		528,000
100227233	MONTEBELLO	VA		07/31/2025	7.375	347,454		468,000
100227234	PHOENIX	AZ		07/31/2025	7.125	721,761		940,000
100227235	FLORENCE	OR		07/31/2025	7.125	295,024		385,000
100227236	VERNON	CT		07/31/2025	7.375	171,573		230,000
100227237	STAFFORD	TX		07/31/2025	7.375	289,078		373,000
100227238	PHOENIX	AZ		07/31/2025	7.625	354,307		400,000
100227239	WASHINGTON	NC		07/31/2025	7.625	270,357		324,000
100227240	TAMPA	FL		07/31/2025	7.375	177,968		250,000
100227241	BROCKTON	MA		07/31/2025	6.250	441,725		935,000
100227242	PEARLAND	TX		07/31/2025	6.990	202,742		252,000
100227243	WEST NEW YORK	NJ		07/31/2025	6.375	547,128		950,000
100227244	WEST NEW YORK	NJ		07/31/2025	6.375	526,864		975,000
100227245	JEFFERSON CITY	MO		07/31/2025	7.625	223,883		276,900
100227246	BRADENTON	FL		07/31/2025	7.375	210,226		290,000
100227247	GULF SHORES	AL		07/31/2025	6.750	413,452		615,000
100227248	PHOENIX	AZ		07/31/2025	6.875	238,901		495,000
100227249	CHARLOTTE	NC		07/31/2025	7.125	338,108		409,500
100227250	VIRGINIA BEACH	VA		07/31/2025	6.750	182,407		320,000
100227251	FRIDLEY	MN		07/31/2025	7.625	201,205		325,000
100227252	SEVIERVILLE	TN		07/31/2025	6.990	440,781		575,000
100227253	GARNER	NC		07/31/2025	7.625	354,610		460,000
100227254	BEAUFORT	SC		07/31/2025	6.990	823,354		1,200,000
100227255	OCEAN GATE	NJ		07/31/2025	7.625	462,792		550,000
100227256	LEXINGTON	SC		07/31/2025	7.625	257,733		309,000
100227257	CLEARWATER	FL		07/31/2025	6.990	168,173		255,000
100227258	FAIR HAVEN	NJ		07/31/2025	7.500	777,554		975,000
100227259	LACEY	WA		07/31/2025	7.625	317,138		445,000
100227260	BAKERSFIELD	CA		07/31/2025	7.125	219,738		285,000
100227261	HOT SPRINGS VILLAGE	AR		07/31/2025	6.125	215,050		275,200
100227262	WASHINGTON	DC		07/31/2025	7.250	520,830		675,000
100227263	DALTON	GA		07/31/2025	7.125	219,526		267,500
100227264	GEORGETOWN	TX		07/31/2025	7.125	382,058		465,000
100227265	PALM COAST	FL		07/31/2025	7.000	239,262		341,000
100227266	BENTONVILLE	AR		07/31/2025	6.875	205,543		258,000
100227267	FREDERICKSBURG	TX		07/31/2025	7.625	385,538		503,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100227268	VIRGINIA BEACH	VA		07/31/2025	6.875	412,143		668,000
100227269	HOLLYWOOD	FL		07/31/2025	6.875	381,954		508,000
100227270	CARY	NC		07/31/2025	7.500	289,276		366,000
100227271	CINCINNATI	OH		07/31/2025	7.625	143,861		175,000
100227272	MCMILLAN	MI		07/31/2025	7.625	221,834		384,100
100227273	MINNEAPOLIS	MN		07/31/2025	6.750	187,390		230,000
100227274	LANCASTER	OH		07/31/2025	7.490	255,791		325,000
100227275	ALACHUA	FL		07/31/2025	7.375	244,789		300,000
100227276	COLORADO SPRINGS	CO		07/31/2025	6.875	356,839		467,000
100227277	CINCINNATI	OH		07/31/2025	7.625	168,256		200,000
100227278	DURHAM	NC		07/31/2025	7.125	330,735		425,400
100227279	MORRISVILLE	NC		07/31/2025	7.125	409,329		505,000
100227280	LORIDA	FL		07/31/2025	7.990	215,157		255,000
100227281	ALBUQUERQUE	NM		07/31/2025	6.990	226,512		292,000
100227282	DETROIT	MI		07/31/2025	7.625	319,534		380,000
100227283	MYRTLE BEACH	SC		07/31/2025	6.500	425,628		525,000
100227284	OAK ISLAND	NC		07/31/2025	6.750	555,444		900,000
100227285	DUNCANVILLE	TX		07/31/2025	7.490	326,758		402,000
100227286	TUCSON	AZ		07/31/2025	6.990	239,556		325,000
100227287	MIDVALE	UT		07/31/2025	6.375	416,790		580,000
100227288	SALT LAKE CITY	UT		07/31/2025	7.625	438,007		531,000
100227289	GODDARD	KS		07/31/2025	6.875	144,710		180,000
100227290	ROSCOMMON	MI		07/31/2025	7.500	160,650		176,000
100227930	MISSION VIEJO	CA		08/04/2025	6.750	1,133,761		1,900,000
100227932	MIAMI BEACH	FL		08/04/2025	6.499	355,529		538,000
100227933	MODESTO	CA		08/04/2025	7.499	192,726		287,500
100227935	LARUE	TX		08/04/2025	7.250	181,625		1,000,000
100227936	MADISON HEIGHTS	MI		08/04/2025	6.999	305,759		383,000
100227937	PENSACOLA	FL		08/04/2025	8.625	109,200		160,000
100227939	CASTRO VALLEY	CA		08/04/2025	6.999	1,582,527		1,920,000
100227940	LOS ANGELES	CA		08/04/2025	7.875	588,000		700,000
100227941	EVERGREEN	CO		08/04/2025	6.999	1,034,439		1,219,000
100227942	RANCHO CUCAMONGA	CA		08/04/2025	6.999	412,279		1,450,000
100227943	HOPKINTON	MA		08/04/2025	7.375	738,014		911,000
100227944	DESERT HOT SPRINGS	CA		08/04/2025	7.875	330,750		364,000
100227946	NORTH BRUNSWICK	NJ		08/04/2025	7.250	201,097		241,000
100227947	DENVER	CO		08/04/2025	7.375	709,230		880,000
100227948	FLINT	TX		08/04/2025	6.625	284,070		475,000
100227949	LOS ANGELES	CA		08/04/2025	6.625	448,899		600,000
100227952	FORT WORTH	TX		08/04/2025	7.250	138,049		180,000
100227953	BOCA RATON	FL		08/04/2025	6.999	404,457		526,000
100227954	PICO RIVERA	CA		08/04/2025	7.999	756,000		900,000
100227955	QUEEN CREEK	AZ		08/04/2025	6.875	1,300,352		1,612,000
100227957	SAN BERNARDINO	CA		08/04/2025	7.625	305,196		420,000
100227958	MONTEBELLO	CA		08/04/2025	6.625	384,889		840,000
100227959	PHOENIX	AZ		08/04/2025	7.999	176,155		237,000
100227961	SHAFTER	CA		08/04/2025	6.875	229,403		336,000
100227962	PORTLAND	TX		08/04/2025	6.625	250,240		415,000
100227963	CLEVELAND	OH		08/04/2025	7.499	119,775		150,000
100227964	INDIO	CA		08/04/2025	6.999	447,646		560,000
100227965	CANYON LAKE	CA		08/04/2025	6.999	986,033		1,200,000
100227966	COMPTON	CA		08/04/2025	6.750	497,725		770,000
100227967	TWENTYNINE PALMS	CA		08/04/2025	6.999	158,376		250,000
100227968	BALTIMORE	MD		08/04/2025	6.999	239,538		340,000
100227969	HAGERSTOWN	MD		08/04/2025	7.375	200,869		245,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100227970	ORLANDO	FL		08/04/2025	7.999	546,000		650,000
100227971	GERMANTOWN	MD		08/04/2025	6.875	723,253		895,000
100227972	SOUTH MILWAUKEE	WI		08/04/2025	7.499	229,929		280,000
100227973	WINCHESTER	CA		08/04/2025	8.375	740,775		830,000
100227974	WELLSTON	MI		08/04/2025	7.750	131,250		345,000
100227975	FLOWERY BRANCH	GA		08/04/2025	8.375	299,010		670,000
100227976	PALMDALE	CA		08/04/2025	7.250	391,679		590,000
100227977	ODESSA	TX		08/04/2025	7.125	165,446		205,000
100227978	LA HABRA	CA		08/04/2025	6.499	402,954		1,800,000
100227979	PLEASANT GROVE	UT		08/04/2025	6.999	849,204		1,170,000
100227982	BUENA PARK	CA		08/04/2025	7.499	711,940		960,000
100227983	HIALEAH	FL		08/04/2025	8.125	427,140		460,000
100227984	KISSIMMEE	FL		08/04/2025	6.499	263,018		330,000
100227986	OAK PARK	CA		08/04/2025	8.499	816,716		865,000
100227987	SOUTH YARMOUTH	MA		08/04/2025	6.999	390,155		650,000
100227988	PASADENA	CA		08/04/2025	6.625	528,921		750,000
100227989	KISSIMMEE	FL		08/04/2025	8.375	227,850		310,000
100227990	VICTORVILLE	CA		08/04/2025	7.250	383,359		470,000
100227991	CORONA	CA		08/04/2025	8.125	557,550		590,000
100227992	LAREDO	TX		08/04/2025	6.875	286,606		386,000
100227993	FAIRFAX	VA		08/04/2025	7.375	668,190		825,000
100227994	LAMONT	CA		08/04/2025	7.875	196,876		290,000
100227995	GERMANTOWN	MD		08/04/2025	6.625	152,375		760,000
100227996	SCOTTSDALE	AZ		08/04/2025	6.750	672,141		1,300,000
100227997	WHITTIER	CA		08/04/2025	7.250	751,144		900,000
100227999	GAITHERSBURG	MD		08/04/2025	6.999	514,431		635,000
100228000	MANHATTAN	KS		08/04/2025	6.999	333,935		412,000
100228001	DERWOOD	MD		08/04/2025	6.999	490,075		600,000
100228002	MERCED	CA		08/04/2025	6.625	357,269		465,000
100228003	CHATTANOOGA	TN		08/04/2025	7.499	226,142		275,000
100228004	SAN DIEGO	CA		08/04/2025	7.625	769,590		970,000
100228005	KANSAS CITY	MO		08/04/2025	7.125	165,776		236,000
100228006	HOUSTON	TX		08/04/2025	6.999	412,958		609,000
100228007	AUGUSTA	GA		08/04/2025	7.125	139,411		186,000
100228008	PASADENA	CA		08/06/2025	7.875	2,009,628		2,450,000
100228009	FORT LAUDERDALE	FL		08/06/2025	7.500	924,000		1,160,000
100228010	SHERMAN OAKS AREA LOS ANGELES	CA		08/06/2025	7.000	1,458,564		1,780,000
100228011	CELINA	TX		08/06/2025	7.375	764,888		950,000
100228012	CHARLESTON	SC		08/06/2025	7.750	365,246		440,000
100228013	ANKENY	IA		08/06/2025	7.500	131,213		162,000
100228014	AGOURA HILLS	CA		08/06/2025	7.000	1,097,201		1,350,000
100228015	MCKINNEY	TX		08/06/2025	7.250	985,678		1,248,000
100228016	TEMPE	AZ		08/06/2025	7.000	532,102		662,000
100228017	WALNUT CREEK	CA		08/06/2025	6.875	1,080,824		1,405,000
100228018	WALNUT CREEK	CA		08/06/2025	6.750	309,263		2,340,000
100228019	SIMI VALLEY	CA		08/06/2025	8.375	877,122		1,100,000
100228020	LOS ANGELES	CA		08/06/2025	6.750	972,582		1,200,124
100228021	SAN CLEMENTE	CA		08/06/2025	7.250	3,382,570		5,000,000
100228022	FREMONT	CA		08/06/2025	6.375	1,011,768		3,150,000
100228023	GILBERT	AZ		08/06/2025	6.375	816,933		2,000,000
100228024	SAN DIEGO	CA		08/06/2025	6.625	908,116		1,313,220
100228025	LITTLE ROCK	AR		08/06/2025	7.875	186,021		237,000
100228026	HENDERSON	NV		08/06/2025	6.875	1,733,874		2,140,000
100228027	RANCHO PALOS VERDES	CA		08/06/2025	7.250	762,600		930,000
100228028	MONTEBELLO	CA		08/06/2025	7.375	514,009		625,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228029	GARDEN GROVE	CA		08/06/2025	6.625	1,211,021		1,540,000
100228030	BALDWIN PARK	CA		08/06/2025	7.375	418,005		570,000
100228031	GLENDALE	AZ		08/06/2025	6.875	1,488,177		1,973,000
100228032	APEX	NC		08/06/2025	6.125	336,167		423,000
100228033	WESTON	FL		08/06/2025	7.000	870,576		1,105,000
100228034	MIAMI	FL		08/06/2025	7.750	829,766		950,000
100228035	HUDSON	NH		08/06/2025	7.750	408,232		500,000
100228036	GULF SHORES	AL		08/07/2025	7.750	197,048		240,000
100228037	TUCSON	AZ		08/07/2025	7.750	336,193		390,000
100228038	LONG BEACH	CA		08/07/2025	6.750	236,244		410,000
100228039	TALLAHASSEE	FL		08/07/2025	7.125	160,227		195,000
100228040	LOVELAND	CO		08/07/2025	7.250	355,144		541,000
100228041	YULEE	FL		08/07/2025	7.250	446,938		578,000
100228042	ACWORTH	GA		08/07/2025	6.990	275,477		365,000
100228043	LAREDO	TX		08/07/2025	7.500	840,894		1,345,000
100228044	REDONDO BEACH	CA		08/07/2025	7.375	1,103,681		1,327,000
100228045	PALM SPRINGS	CA		08/07/2025	7.250	2,816,083		3,750,000
100228046	CHULA VISTA	CA		08/07/2025	7.125	877,727		1,065,000
100228047	LAGUNA BEACH	CA		08/07/2025	7.250	2,038,717		4,700,000
100228048	DAVENPORT	FL		08/07/2025	8.990	145,061		200,000
100228049	WICHITA	KS		08/07/2025	7.750	152,041		200,000
100228050	MARIETTA	GA		08/07/2025	7.625	238,199		330,000
100228051	GRANITE BAY	CA		08/07/2025	7.500	1,693,063		2,165,000
100228052	SAN ANTONIO	TX		08/07/2025	7.375	168,239		245,000
100228053	CULPEPER	VA		08/07/2025	7.250	171,740		250,000
100228054	BAILEY	CO		08/07/2025	6.875	328,232		440,000
100228055	THOUSAND OAKS	CA		08/07/2025	7.500	460,621		930,000
100228056	FLEMING ISLAND	FL		08/07/2025	6.875	287,979		506,000
100228057	TAMPA	FL		08/07/2025	6.875	100,679		360,000
100228058	BOCA RATON	FL		08/07/2025	6.750	717,719		927,854
100228059	SPRING	TX		08/07/2025	7.500	172,418		225,000
100228060	CHULA VISTA	CA		08/07/2025	7.990	551,250		700,000
100228061	CHICAGO	IL		08/07/2025	8.875	221,225		362,000
100228062	GREENSBORO	NC		08/07/2025	7.750	254,183		323,000
100228063	LUBBOCK	TX		08/07/2025	6.990	488,481		600,000
100228064	HENDERSON	NV		08/07/2025	7.500	329,901		395,000
100228065	SUWANEE	GA		08/07/2025	6.990	774,743		2,100,000
100228066	VICTORVILLE	CA		08/07/2025	7.990	180,600		418,000
100228067	STAUNTON	VA		08/07/2025	7.250	175,789		333,000
100228068	HENDERSONVILLE	NC		08/07/2025	7.375	343,785		435,000
100228069	FORT LUPTON	CO		08/07/2025	6.990	452,937		549,000
100228070	WICHITA	KS		08/07/2025	8.125	272,821		325,000
100228071	THORNDALE	TX		08/07/2025	7.625	224,700		366,000
100228072	MORENO VALLEY	CA		08/07/2025	7.750	579,047		696,000
100228073	PORT CHARLOTTE	FL		08/07/2025	6.990	152,706		229,500
100228074	MATTHEWS	NC		08/07/2025	7.875	382,563		430,000
100228075	SANDY	UT		08/07/2025	7.250	2,038,434		2,500,000
100228076	YAKIMA	WA		08/07/2025	6.750	259,070		331,000
100228077	LA PALMA	CA		08/07/2025	7.750	923,348		1,100,000
100228078	MOKENA	IL		08/07/2025	7.250	605,761		732,000
100228079	MCALLEN	TX		08/07/2025	7.990	1,133,467		1,364,000
100228080	MIAMI	FL		08/07/2025	8.250	176,190		210,000
100228081	RALEIGH	NC		08/07/2025	8.125	1,317,308		2,445,000
100228082	EUGENE	OR		08/07/2025	7.500	330,505		600,000
100228083	COATESVILLE	PA		08/07/2025	7.875	150,610		195,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228084	SAINT LOUIS	MO		08/07/2025	7.500	214,235		280,000
100228085	CLEARWATER	FL		08/07/2025	6.990	208,076		405,000
100228086	FRESNO	CA		08/07/2025	6.990	153,456		205,000
100228087	LADSON	SC		08/07/2025	7.750	235,522		305,000
100228088	LOUISVILLE	KY		08/07/2025	7.990	356,760		425,000
100228089	EDGEWATER	MD		08/07/2025	7.250	341,397		450,000
100228090	LAKELAND	FL		08/07/2025	7.375	202,261		268,000
100228091	TUCSON	AZ		08/07/2025	7.250	221,206		275,000
100228092	PROSPER	TX		08/07/2025	7.500	595,481		730,000
100228093	LAWRENCEVILLE	GA		08/07/2025	7.625	318,661		406,000
100228094	WAKE FOREST	NC		08/07/2025	7.375	310,377		376,000
100228095	APPLE VALLEY	MN		08/07/2025	7.375	222,641		276,000
100228096	HILLSBORO	OR		08/07/2025	5.375	287,236		499,900
100228097	CHARLOTTESVILLE	VA		08/07/2025	7.500	272,535		332,000
100228098	NIBLEY	UT		08/07/2025	7.000	251,961		352,000
100228099	ATLANTA	GA		08/07/2025	7.250	341,161		432,000
100228100	OWENS CROSS ROADS	AL		08/07/2025	6.500	217,661		303,000
100228101	VANCOUVER	WA		08/07/2025	6.375	322,910		430,500
100228102	LEANDER	TX		08/07/2025	6.500	424,257		565,000
100228103	MADISON	AL		08/07/2025	6.375	332,247		480,000
100228104	MADISON	AL		08/07/2025	6.375	339,019		480,000
100228105	GRAND RAPIDS	MI		08/07/2025	6.990	238,722		315,000
100228106	RICHMOND	VA		08/07/2025	6.875	225,741		282,000
100228107	WILMINGTON	NC		08/07/2025	6.875	331,731		501,000
100228108	SAVANNAH	GA		08/07/2025	7.000	290,965		357,000
100228109	BOULDER	CO		08/07/2025	6.990	772,285		1,575,000
100228110	PEARLAND	TX		08/07/2025	7.750	182,848		240,000
100228111	COROLLA	NC		08/07/2025	6.625	916,304		1,325,000
100228112	WENDELL	NC		08/07/2025	6.375	216,394		290,000
100228113	ARNOLD	MO		08/07/2025	6.750	189,705		234,000
100228114	CHARLOTTE	NC		08/07/2025	7.000	239,845		297,500
100228115	HOLLY SPRINGS	GA		08/07/2025	7.625	429,753		543,000
100228116	CODY	WY		08/07/2025	6.875	272,960		334,000
100228117	PEARLAND	TX		08/07/2025	7.125	410,998		515,000
100228118	LAS VEGAS	NV		08/07/2025	6.875	1,047,186		2,072,000
100228119	ARLINGTON	VA		08/07/2025	6.750	369,523		465,000
100228120	GRAIN VALLEY	MO		08/07/2025	6.875	173,675		237,000
100228121	SARALAND	AL		08/07/2025	7.500	157,062		183,000
100228122	SAN ANTONIO	TX		08/07/2025	7.000	170,614		220,000
100228123	PORTLAND	OR		08/07/2025	7.750	191,460		245,000
100228124	JEFFERSON	NC		08/07/2025	6.750	305,068		400,000
100228125	SEATTLE	WA		08/07/2025	7.000	815,582		1,050,000
100228126	CHARLOTTE	NC		08/07/2025	7.875	238,112		285,000
100228127	MERRITT ISLAND	FL		08/07/2025	7.125	208,039		264,000
100228128	FRANKLIN	TN		08/07/2025	6.990	323,826		457,000
100228129	LACEY	WA		08/07/2025	7.000	483,090		595,000
100228130	PASCO	WA		08/07/2025	7.750	345,680		400,000
100228131	MORGANTOWN	WV		08/07/2025	7.375	209,047		257,500
100228132	HOLLAND	MI		08/07/2025	7.875	166,015		218,000
100228133	ROUND ROCK	TX		08/07/2025	7.875	269,003		325,000
100228134	KODIAK	AK		08/07/2025	7.250	432,560		730,000
100228135	NAPLES	FL		08/08/2025	7.875	479,203		617,000
100228136	MILFORD	CT		08/08/2025	8.000	419,044		550,000
100228137	FORT COLLINS	CO		08/08/2025	8.125	467,561		670,000
100228138	LOS ANGELES	CA		08/08/2025	8.500	952,888		1,260,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228139	TUCSON	AZ		08/08/2025	7.875	297,663		395,000
100228140	EASTVALE	CA		08/08/2025	7.250	535,566		1,065,000
100228141	BOCA RATON	FL		08/08/2025	7.125	941,650		1,725,000
100228142	SALISBURY	NC		08/08/2025	7.875	320,493		415,000
100228143	ALLEN	TX		08/08/2025	7.375	483,116		588,000
100228144	WASHINGTON	DC		08/08/2025	7.750	587,989		829,000
100228145	LONG BEACH	CA		08/08/2025	7.375	730,109		1,100,000
100228146	NEW PORT RICHEY	FL		08/08/2025	8.250	265,662		390,000
100228147	SOUTHOLD	NY		08/08/2025	7.375	851,318		1,505,000
100228148	ORLANDO	FL		08/08/2025	7.250	217,393		285,000
100228149	CAPE CORAL	FL		08/08/2025	7.625	259,855		440,000
100228150	PROVIDENCE	RI		08/11/2025	9.250	320,040		395,000
100228151	SEATTLE	WA		08/11/2025	8.000	761,379		985,000
100228152	ATASCADERO	CA		08/11/2025	7.375	922,129		1,110,000
100228153	PEMBROKE	MA		08/11/2025	8.250	590,625		750,000
100228154	PEMBROKE	MA		08/11/2025	8.250	590,625		760,000
100228155	BORING	OR		08/11/2025	6.625	1,050,373		1,303,000
100228156	SARASOTA	FL		08/11/2025	6.500	1,232,674		1,800,000
100228157	HOBOKEN	NJ		08/11/2025	7.250	513,830		2,000,000
100228158	HUNTINGTON BEACH	CA		08/11/2025	7.125	1,536,334		1,850,000
100228159	FAYETTEVILLE	GA		08/11/2025	7.250	1,161,717		1,400,000
100228160	SEATTLE	WA		08/11/2025	7.125	1,568,414		2,100,000
100228161	SEATTLE	WA		08/11/2025	6.625	255,005		1,080,000
100228162	NEWPORT	RI		08/11/2025	7.375	797,955		1,000,000
100228163	SEABROOK ISLAND	SC		08/11/2025	8.250	1,741,614		2,010,000
100228164	PEMBROKE	MA		08/11/2025	8.250	645,750		820,000
100228165	BLACK CANYON CITY	AZ		08/11/2025	7.875	866,260		1,000,000
100228166	CLE ELUM	WA		08/11/2025	7.000	491,734		681,000
100228167	PEMBROKE	MA		08/11/2025	8.250	590,625		760,000
100228168	KAMUELA	HI		08/11/2025	6.875	1,038,101		2,700,000
100228169	EL CAJON	CA		08/11/2025	7.250	1,171,093		1,415,000
100228170	LOS ANGELES	CA		08/11/2025	7.500	1,350,332		1,725,000
100228171	LONG BEACH TOWNSHIP	NJ		08/11/2025	6.750	1,238,025		2,500,000
100228172	FRANKLIN	WI		08/11/2025	7.375	524,651		1,850,000
100228173	PARAMUS	NJ		08/11/2025	7.500	1,379,047		1,680,000
100228174	JENKINTOWN	PA		08/11/2025	7.625	879,640		1,150,000
100228175	SIERRA VISTA	AZ		08/11/2025	7.750	418,950		505,000
100228176	BERWYN	IL		08/11/2025	7.750	180,636		230,000
100228177	VANDALIA	OH		08/11/2025	7.875	225,530		257,000
100228178	WESTFIELD	NJ		08/11/2025	6.875	1,236,267		2,315,000
100228179	LAWRENCEVILLE	GA		08/11/2025	6.750	366,273		527,000
100228180	CHULA VISTA	CA		08/11/2025	8.500	1,307,827		1,450,000
100228181	SAN FRANCISCO	CA		08/11/2025	6.990	510,797		1,475,000
100228182	WEST PALM BEACH	FL		08/11/2025	7.750	963,275		1,200,000
100228183	NORTH HILLS	CA		08/11/2025	7.625	1,003,107		1,210,000
100228184	SANTA CLARITA	CA		08/11/2025	7.625	1,022,466		1,225,000
100228185	ALHAMBRA	CA		08/11/2025	7.490	918,441		1,200,000
100228186	SEASIDE	OR		08/11/2025	7.750	784,490		1,120,000
100228187	MODESTO	CA		08/11/2025	6.625	223,260		530,000
100228188	MILTON	MA		08/11/2025	7.500	771,889		1,000,000
100228189	SANTA CLARITA	CA		08/11/2025	8.500	975,623		1,035,000
100228190	NORTH HOLLYWOOD	CA		08/11/2025	8.125	1,031,625		1,310,000
100228191	BEVERLY HILLS	CA		08/11/2025	7.000	2,142,114		2,850,000
100228192	NORTHRIDGE	CA		08/11/2025	7.625	1,093,640		1,410,000
100228193	NORTH HILLS	CA		08/11/2025	7.250	819,477		1,250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228194	LAGUNA BEACH	CA		08/11/2025	7.250	3,959,228		7,750,000
100228195	DOWNEY	CA		08/11/2025	8.125	1,591,706		2,200,000
100228196	SHERMAN OAKS	CA		08/11/2025	7.250	1,513,633		1,853,250
100228197	WOODLAND HILLS	CA		08/11/2025	6.990	1,121,103		1,360,000
100228198	WATERBURY	CT		08/11/2025	7.500	329,267		415,000
100228199	BARBERTON	OH		08/11/2025	7.500	107,332		132,000
100228200	LANCASTER	CA		08/11/2025	8.125	525,000		625,000
100228201	GLENDALE	CA		08/11/2025	6.750	960,049		1,290,000
100228202	GRANADA HILLS	CA		08/11/2025	6.750	1,157,661		1,550,000
100228203	GLENDALE	CA		08/11/2025	7.250	612,540		2,600,000
100228204	GLENDALE	CA		08/11/2025	7.875	659,561		860,000
100228205	PHOENIX	AZ		08/11/2025	8.125	257,250		350,000
100228206	MODESTO	CA		08/11/2025	6.875	380,620		525,000
100228207	MIAMI	FL		08/11/2025	7.625	452,670		640,000
100228208	PUEBLO WEST	CO		08/11/2025	6.625	328,186		425,000
100228209	MONTROSE	CA		08/11/2025	7.375	666,008		1,290,000
100228210	OXNARD	CA		08/11/2025	7.250	568,828		915,000
100228211	MCHENRY	IL		08/11/2025	7.375	130,311		170,000
100228212	QUINCY	MA		08/11/2025	7.500	523,572		770,000
100228213	MILLBRAE	CA		08/11/2025	6.875	1,009,248		2,300,000
100228214	GLENDALE	CA		08/11/2025	9.374	740,250		955,000
100228215	STUDIO CITY	CA		08/11/2025	7.750	1,478,546		1,690,000
100228216	NORTH HOLLYWOOD	CA		08/11/2025	7.625	1,091,699		1,250,000
100228217	SUN VALLEY	CA		08/11/2025	7.750	593,588		715,000
100228218	HOUSTON	TX		08/11/2025	7.500	323,765		389,900
100228219	GRANADA HILLS	CA		08/11/2025	7.250	1,002,656		1,180,000
100228220	NORTH HILLS	CA		08/11/2025	8.375	1,075,200		1,280,000
100228221	STONEHAM	MA		08/11/2025	7.490	521,645		635,000
100228222	TAYLOR	MI		08/11/2025	8.000	265,312		350,000
100228223	GRANADA HILLS	CA		08/11/2025	8.250	1,091,060		1,300,000
100228224	SANTA CLARITA	CA		08/11/2025	6.375	178,263		670,000
100228225	PERRIS	CA		08/11/2025	7.875	273,000		633,000
100228226	SUN VALLEY	CA		08/11/2025	8.000	1,336,413		1,600,000
100228227	LAS VEGAS	NV		08/11/2025	7.375	238,610		425,000
100228228	MIAMI	FL		08/11/2025	6.625	416,625		1,333,000
100228229	SIMI VALLEY	CA		08/11/2025	7.625	907,625		1,100,000
100228230	PARRISH	FL		08/11/2025	7.250	359,217		439,000
100228231	DAVIDSON	NC		08/11/2025	7.625	399,078		515,000
100228232	EDEN	UT		08/11/2025	7.250	469,579		650,000
100228233	SOUDERTON	PA		08/11/2025	7.250	207,033		300,000
100228234	PLANTATION	FL		08/11/2025	7.375	570,143		837,500
100228235	NAPLES	FL		08/11/2025	6.875	229,153		477,000
100228236	WASILLA	AK		08/11/2025	7.500	789,755		1,030,000
100228237	SUTTON	MA		08/11/2025	7.750	265,008		330,000
100228238	INDEPENDENCE	OH		08/11/2025	7.375	235,220		290,000
100228239	HOBOKEN	NJ		08/11/2025	6.750	442,847		625,000
100228240	MARYSVILLE	WA		08/11/2025	7.450	522,929		780,000
100228241	WEST BLOOMFIELD	MI		08/11/2025	7.200	168,056		261,000
100228242	DANDRIDGE	TN		08/11/2025	7.125	242,654		586,000
100228243	YONKERS	NY		08/11/2025	6.875	622,168		820,000
100228244	PORTSMOUTH	NH		08/11/2025	7.575	627,758		2,000,000
100228245	TRENTON	NJ		08/11/2025	6.950	162,577		238,000
100228246	PARAMUS	NJ		08/11/2025	7.375	619,037		975,000
100228247	KANAB	UT		08/11/2025	7.450	307,317		425,000
100228248	WINCHESTER	VA		08/11/2025	7.990	173,729		276,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228249	JERSEY CITY	NJ		08/11/2025	7.375	497,284		645,000
100228250	WOODBRIDGE	NJ		08/11/2025	6.990	281,648		415,000
100228251	NEWTOWN SQUARE	PA		08/11/2025	7.200	831,633		1,725,000
100228252	BERKELEY	CA		08/11/2025	7.250	552,142		823,000
100228253	HOLLIS	ME		08/11/2025	7.490	235,581		410,000
100228254	BRIAN HEAD	UT		08/11/2025	7.575	367,753		501,000
100228255	KENOSHA	WI		08/11/2025	7.750	175,563		227,000
100228256	CASTLETON	VT		08/11/2025	7.875	177,980		220,000
100228257	EDINBURG	TX		08/11/2025	7.990	303,062		327,000
100228258	LEHIGHTON	PA		08/11/2025	7.115	235,906		310,000
100228259	NORRIDGE	IL		08/11/2025	7.490	231,958		285,000
100228260	LAKESIDE	OR		08/11/2025	7.575	565,773		730,000
100228261	MALDEN	MA		08/11/2025	7.115	650,254		1,050,000
100228262	PORT JERVIS	NY		08/11/2025	7.375	229,706		295,000
100228263	REDDING	CA		08/11/2025	6.500	235,782		361,000
100228264	DEVON	PA		08/11/2025	7.875	227,199		265,000
100228265	BUCKHEAD	GA		08/11/2025	7.450	606,878		785,000
100228266	KEANSBURG	NJ		08/11/2025	7.325	411,620		610,000
100228267	MENTONE	AL		08/11/2025	7.875	308,721		385,000
100228268	CYPRESS	CA		08/11/2025	6.750	539,086		715,000
100228269	SMITHFIELD	RI		08/11/2025	7.375	289,905		485,000
100228270	LYME	CT		08/11/2025	7.125	528,776		793,000
100228271	PORTLAND	OR		08/11/2025	7.375	283,474		598,000
100228272	GLENDALE	AZ		08/11/2025	7.625	552,992		885,220
100228273	WEST HAVEN	CT		08/11/2025	7.625	901,127		1,160,000
100228274	EUTAWVILLE	SC		08/11/2025	7.750	275,183		355,000
100228275	MEMPHIS	TN		08/11/2025	5.750	161,264		237,000
100228276	LITITZ	PA		08/11/2025	7.490	240,571		311,000
100228277	TAMPA	FL		08/11/2025	6.950	179,485		395,000
100228278	VICTORVILLE	CA		08/11/2025	7.625	259,137		340,000
100228279	SARASOTA	FL		08/11/2025	6.950	214,104		330,000
100228280	ORANGEBURG	NY		08/11/2025	7.240	223,170		310,000
100228281	KILL DEVIL HILLS	NC		08/11/2025	7.115	306,548		510,000
100228282	BYRDSTOWN	TN		08/11/2025	7.375	262,037		396,000
100228283	LOWELL	MA		08/11/2025	7.740	585,012		800,000
100228284	SAN ANTONIO	TX		08/11/2025	8.125	244,422		310,000
100228285	CANTON	OH		08/11/2025	7.625	171,063		220,000
100228286	NEWBURY	MA		08/11/2025	7.250	515,537		750,000
100228287	CHEEKTOWAGA	NY		08/11/2025	7.375	164,901		218,000
100228288	HAMILTON	NJ		08/11/2025	7.250	234,505		335,000
100228289	PASADENA	CA		08/11/2025	7.075	829,488		1,600,000
100228290	AUSTIN	TX		08/11/2025	7.750	301,847		329,000
100228291	HILLSBOROUGH	NC		08/11/2025	7.250	197,091		390,000
100228292	PORT ARANSAS	TX		08/11/2025	7.990	708,041		773,000
100228293	CHICAGO	IL		08/11/2025	7.625	305,929		440,000
100228294	ENGLISHTOWN	NJ		08/11/2025	7.375	421,676		545,000
100228295	PARRISH	FL		08/11/2025	7.240	313,943		445,000
100228296	SAN DIEGO	CA		08/11/2025	7.875	478,767		615,000
100228297	YUMA	AZ		08/11/2025	7.500	284,919		411,000
100228298	SPOKANE	WA		08/11/2025	7.575	373,465		510,000
100228299	PALM SPRINGS	CA		08/11/2025	7.875	241,449		315,000
100228300	PRUDENCE ISLAND	RI		08/11/2025	7.875	349,451		415,000
100228301	YUMA	AZ		08/11/2025	6.875	167,534		220,000
100228302	TACOMA	WA		08/11/2025	7.075	277,485		585,000
100228303	FREEHOLD	NY		08/11/2025	7.500	190,563		245,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228304	DELLROSE	TN		08/11/2025	7.125	369,278		550,000
100228305	NORTH LAS VEGAS	NV		08/11/2025	7.450	232,603		302,000
100228306	LOS ANGELES	CA		08/11/2025	7.250	217,810		1,310,000
100228307	CORPUS CHRISTI	TX		08/11/2025	7.625	193,677		248,000
100228308	SLIDELL	LA		08/11/2025	7.490	159,976		208,000
100228309	HIGHLAND	MI		08/11/2025	8.500	414,865		505,000
100228310	BOYNTON BEACH	FL		08/11/2025	7.075	226,138		320,000
100228311	WEST NEW YORK	NJ		08/11/2025	7.740	444,672		620,000
100228312	LANSDALE	PA		08/11/2025	7.740	289,753		372,500
100228313	NORTH LAS VEGAS	NV		08/11/2025	7.000	178,765		380,000
100228314	TUCSON	AZ		08/11/2025	7.375	310,800		1,100,000
100228315	BREMERTON	WA		08/11/2025	6.825	197,684		325,000
100228316	MADERA	CA		08/11/2025	7.375	214,447		345,000
100228317	WORCESTER	MA		08/11/2025	7.250	702,786		949,200
100228318	LOUISVILLE	KY		08/11/2025	7.240	235,331		450,000
100228319	ELIZABETHTOWN	KY		08/11/2025	7.990	295,440		339,000
100228320	GARNERVILLE	NY		08/11/2025	7.240	306,726		420,000
100228321	MANCHESTER	MA		08/11/2025	7.200	468,981		650,000
100228322	MERRITT ISLAND	FL		08/11/2025	7.490	449,216		580,000
100228323	CINCINNATI	OH		08/11/2025	6.325	207,820		300,000
100228324	LAKEWOOD RANCH	FL		08/11/2025	7.490	355,417		511,000
100228325	COLUMBUS	OH		08/11/2025	7.750	176,861		227,000
100228326	SPRINGFIELD	PA		08/11/2025	7.490	293,610		405,000
100228327	MECHANICSBURG	PA		08/11/2025	7.075	169,477		260,000
100228328	ASHBURN	VA		08/11/2025	6.575	272,138		465,000
100228329	CLEVELAND	OH		08/11/2025	7.625	199,513		272,000
100228330	TEWKSBURY	MA		08/11/2025	7.625	356,912		460,000
100228331	LAFAYETTE	CO		08/11/2025	7.115	198,910		371,000
100228332	SEMINOLE	TX		08/11/2025	7.990	196,384		259,500
100228333	CAPE CORAL	FL		08/11/2025	7.375	309,252		415,000
100228334	FREDERICKSBURG	TX		08/11/2025	6.950	225,488		447,000
100228335	PLYMOUTH	MA		08/11/2025	7.990	400,419		515,000
100228336	CARY	NC		08/11/2025	7.575	412,110		530,000
100228337	BUFFALO	NY		08/11/2025	7.450	264,015		340,000
100228338	WHEAT RIDGE	CO		08/11/2025	6.825	260,462		459,000
100228339	WAUWATOSA	WI		08/11/2025	7.575	348,504		455,000
100228340	MONTGOMERY	AL		08/11/2025	7.125	159,199		210,000
100228341	KENNESAW	GA		08/11/2025	7.250	238,705		537,000
100228342	MEMPHIS	TN		08/11/2025	5.750	149,854		220,000
100228343	HILLSBORO	OR		08/11/2025	7.375	208,860		427,000
100228344	MARIETTA	GA		08/11/2025	7.875	258,691		325,000
100228345	ATLANTA	GA		08/11/2025	7.500	301,725		375,000
100228346	CHICAGO	IL		08/11/2025	7.825	294,670		374,500
100228347	POST FALLS	ID		08/11/2025	7.450	444,209		580,000
100228348	CRYSTAL	MI		08/11/2025	8.500	296,482		375,000
100228349	DUPONT	WA		08/11/2025	7.750	231,893		400,000
100228350	FORT LAUDERDALE	FL		08/11/2025	7.200	966,042		1,265,000
100228351	WICKENBURG	AZ		08/11/2025	7.075	187,052		274,000
100228352	FRISCO	TX		08/11/2025	6.990	205,927		390,000
100228353	PARKVILLE	MO		08/11/2025	7.250	170,626		225,000
100228354	LAKE WORTH	FL		08/11/2025	7.240	259,356		460,000
100228355	LACKAWAXEN	PA		08/11/2025	8.500	261,099		346,000
100228356	HARWICH	MA		08/11/2025	7.250	413,639		778,000
100228357	PENNSVILLE	NJ		08/11/2025	7.740	254,407		309,000
100228358	BRIGANTINE	NJ		08/11/2025	7.375	615,119		825,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228359	MANASSAS	VA		08/11/2025	6.750	288,313		430,000
100228360	BATON ROUGE	LA		08/11/2025	7.450	159,954		205,000
100228361	SAN DIEGO	CA		08/11/2025	6.625	374,512		670,000
100228362	HAMPSTEAD	NC		08/11/2025	7.875	451,235		555,000
100228363	BUCKEYE	AZ		08/11/2025	6.875	204,788		480,000
100228364	KINGSTON	MA		08/11/2025	6.875	255,478		835,000
100228365	LYONS	CO		08/11/2025	6.990	372,529		685,000
100228366	KENNETT SQUARE	PA		08/11/2025	6.990	312,444		450,000
100228367	FLORENCE	MT		08/11/2025	7.200	166,416		692,000
100228368	FITCHBURG	MA		08/11/2025	7.200	516,338		680,000
100228369	PALM SPRINGS	CA		08/11/2025	6.950	404,757		795,000
100228370	SEASIDE HEIGHTS	NJ		08/11/2025	8.125	586,144		740,000
100228371	BRAZIL	IN		08/11/2025	8.375	210,489		230,000
100228372	BILLINGS	MT		08/11/2025	6.950	349,862		490,000
100228373	GOODYEAR	AZ		08/11/2025	7.325	295,237		390,000
100228374	BAKERSFIELD	CA		08/11/2025	7.450	188,502		280,000
100228375	MENOMONIE	WI		08/11/2025	7.575	173,974		225,000
100228376	GLENWOOD	MN		08/11/2025	7.990	663,681		927,000
100228377	NORTHVILLE	MI		08/11/2025	7.240	831,998		1,275,000
100228378	SHARPSBURG	GA		08/11/2025	7.500	242,259		315,000
100228379	HOBE SOUND	FL		08/11/2025	7.375	223,016		325,000
100228380	TULSA	OK		08/11/2025	5.750	160,072		239,000
100228381	YUMA	AZ		08/11/2025	7.375	283,525		410,000
100228382	PHILADELPHIA	PA		08/11/2025	6.990	198,609		300,000
100228383	GOODYEAR	AZ		08/11/2025	7.990	432,438		528,000
100228384	CLYDE	NC		08/11/2025	7.375	223,672		289,000
100228385	MOUNT JULIET	TN		08/11/2025	7.500	744,838		1,205,000
100228386	WILLIAMS	AZ		08/11/2025	7.625	509,977		655,000
100228387	LEWES	DE		08/11/2025	7.325	158,957		1,700,000
100228388	ANDERSON	CA		08/11/2025	6.990	357,437		589,000
100228389	QUEEN CREEK	AZ		08/11/2025	6.990	827,910		1,365,000
100228390	SAN ANTONIO	TX		08/11/2025	7.500	199,025		259,000
100228391	NAPLES	FL		08/11/2025	7.125	268,118		460,000
100228392	SEDONA	AZ		08/11/2025	7.740	528,952		1,315,000
100228393	PEWEE VALLEY	KY		08/11/2025	7.125	206,139		302,000
100228394	APPLE VALLEY	MN		08/11/2025	7.575	304,347		398,000
100228395	AVE MARIA	FL		08/11/2025	7.990	349,415		382,000
100228396	FAIR LAWN	NJ		08/11/2025	7.115	203,593		308,000
100228397	BOULDER CREEK	CA		08/11/2025	7.875	473,277		640,000
100228398	REVERE	MA		08/11/2025	6.825	242,420		350,000
100228399	SALEM	OR		08/11/2025	7.625	235,471		315,400
100228400	AUBURN	MA		08/11/2025	7.375	335,253		439,000
100228401	CAMBRIDGE	MN		08/11/2025	6.990	195,137		275,000
100228402	NEWBURGH	NY		08/11/2025	7.325	450,909		587,000
100228403	LARAMIE	WY		08/11/2025	7.115	276,532		470,000
100228404	READING	PA		08/11/2025	7.875	253,706		330,000
100228405	EAGLE LAKE	FL		08/11/2025	7.750	255,844		335,500
100228406	BAKERSFIELD	CA		08/11/2025	7.450	167,259		286,000
100228407	GROVER BEACH	CA		08/11/2025	7.375	701,432		855,000
100228408	SAN DIEGO	CA		08/11/2025	7.875	464,930		560,000
100228409	KISSIMMEE	FL		08/11/2025	7.875	704,880		855,000
100228410	HONOLULU	HI		08/11/2025	7.500	325,229		400,000
100228411	SUNRISE BEACH	TX		08/11/2025	7.375	761,488		1,007,000
100228412	WICKENBURG	AZ		08/11/2025	7.875	769,672		925,000
100228413	MIAMI	FL		08/11/2025	7.625	246,028		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228414	JASPER	GA		08/11/2025	7.990	262,033		322,000
100228415	WOODBURY	CT		08/11/2025	7.500	422,434		535,000
100228416	JOHNSTOWN	CO		08/11/2025	6.875	328,167		450,000
100228417	SAINT CLOUD	FL		08/11/2025	7.625	236,402		289,000
100228418	MIDLAND	TX		08/11/2025	7.625	247,776		305,000
100228419	WHITETHORN	CA		08/11/2025	6.750	319,996		440,000
100228420	MIDLAND	TX		08/11/2025	7.625	254,502		335,000
100228421	TITUSVILLE	FL		08/11/2025	6.875	259,565		320,200
100228422	TUCSON	AZ		08/11/2025	6.500	305,680		400,000
100228423	VANCOUVER	WA		08/11/2025	7.625	430,872		565,000
100228424	CLIFTON	NJ		08/11/2025	7.500	705,471		875,000
100228425	POOLER	GA		08/11/2025	8.125	302,717		384,500
100228426	PALM BAY	FL		08/11/2025	7.490	299,099		364,000
100228427	TABERNACLE	NJ		08/11/2025	7.125	458,431		584,000
100228428	COLUMBUS	IN		08/11/2025	7.625	239,934		288,000
100228429	DELAND	FL		08/11/2025	7.625	270,819		360,000
100228430	TEMPE	AZ		08/11/2025	7.500	291,003		350,000
100228431	COLUMBUS	OH		08/11/2025	5.750	281,166		370,000
100228432	MARIETTA	GA		08/11/2025	7.375	391,830		500,000
100228433	HENDERSON	NV		08/11/2025	7.500	318,883		400,000
100228434	GREENFIELD	IN		08/11/2025	8.000	321,498		394,000
100228435	SAVANNAH	GA		08/11/2025	6.999	269,930		341,000
100228436	PHILADELPHIA	PA		08/11/2025	7.500	258,124		335,000
100228437	CIBOLO	TX		08/11/2025	7.375	244,133		300,500
100228438	HARDEEVILLE	SC		08/11/2025	7.125	307,253		375,000
100228439	WASHINGTON	UT		08/11/2025	6.250	437,341		555,000
100228440	LAS CRUCES	NM		08/11/2025	7.375	223,954		280,000
100228441	CRESTONE	CO		08/11/2025	7.500	353,298		428,000
100228442	GASTONIA	NC		08/11/2025	5.750	287,690		380,000
100228443	GULF SHORES	AL		08/11/2025	5.750	360,526		480,000
100228444	CULPEPER	VA		08/11/2025	7.375	235,348		292,500
100228445	JURUPA VALLEY	CA		08/11/2025	7.250	373,620		465,000
100228446	FREMONT	IN		08/11/2025	7.625	414,320		499,000
100228447	ELMWOOD	TN		08/11/2025	7.625	250,568		304,000
100228448	ROSEVILLE	CA		08/11/2025	5.750	395,517		540,000
100228449	ROSENBERG	TX		08/11/2025	6.490	266,413		353,000
100228450	ROCKPORT	TX		08/11/2025	6.250	227,922		288,000
100228451	NORTH PORT	FL		08/11/2025	6.875	309,163		380,000
100228452	WEST DES MOINES	IA		08/11/2025	7.500	365,171		450,000
100228453	PARRISH	FL		08/11/2025	7.375	401,407		525,000
100228454	BIG BEAR CITY	CA		08/11/2025	7.250	591,967		750,000
100228455	GILBERT	AZ		08/11/2025	7.750	551,573		660,000
100228456	REDMOND	OR		08/11/2025	7.375	784,004		988,000
100228457	NORTH LAS VEGAS	NV		08/11/2025	5.500	312,816		430,000
100228458	SALEM	SC		08/11/2025	8.125	318,403		401,000
100228459	CARROLLTON	VA		08/11/2025	8.000	404,400		481,000
100228460	GRAND JUNCTION	CO		08/11/2025	7.625	289,589		375,000
100228461	AUBURN	AL		08/11/2025	7.625	259,594		310,000
100228462	HAW RIVER	NC		08/11/2025	7.125	295,109		365,000
100228463	BRIGANTINE	NJ		08/11/2025	7.250	505,517		650,000
100228464	WINCHESTER	CA		08/11/2025	5.875	501,069		657,500
100228465	LAS CRUCES	NM		08/11/2025	7.125	216,968		290,000
100228466	FRESNO	TX		08/11/2025	6.250	248,146		312,000
100228467	LAS CRUCES	NM		08/11/2025	7.125	219,212		293,000
100228468	CAPE CORAL	FL		08/11/2025	5.750	267,666		365,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228469	SEDRO WOOLLEY	WA		08/11/2025	7.375	548,142		665,000
100228470	STAR	ID		08/11/2025	5.999	316,230		407,000
100228471	MERIDIAN	ID		08/11/2025	6.250	367,931		471,000
100228472	JAMESTOWN	NC		08/11/2025	8.125	255,642		305,000
100228473	YAKIMA	WA		08/11/2025	7.500	287,419		345,000
100228474	INDIANAPOLIS	IN		08/11/2025	6.500	277,995		346,000
100228475	LELAND	NC		08/11/2025	5.625	211,770		282,000
100228476	LEBANON	TN		08/11/2025	5.750	216,627		286,000
100228477	OCALA	FL		08/11/2025	6.250	282,821		356,000
100228478	WAKE FOREST	NC		08/11/2025	5.750	225,745		310,600
100228479	KUNA	ID		08/11/2025	6.875	326,036		415,000
100228480	AUSTIN	TX		08/11/2025	6.990	299,188		400,000
100228481	RICHMOND	KY		08/11/2025	7.990	238,027		285,000
100228482	LIBERTY TWSP	OH		08/11/2025	7.625	421,613		507,000
100228483	FULSHEAR	TX		08/11/2025	6.875	277,678		340,000
100228484	OCONOMOWOC	WI		08/11/2025	8.000	403,091		480,000
100228485	BAKERSFIELD	CA		08/11/2025	7.490	304,012		365,000
100228486	SAINT LEONARD	MD		08/11/2025	7.625	274,458		330,000
100228487	BATON ROUGE	LA		08/11/2025	6.625	262,615		330,000
100228488	KENNESAW	GA		08/11/2025	7.625	296,628		355,000
100228489	OAK ISLAND	NC		08/11/2025	7.625	445,077		574,000
100228490	CRANSTON	RI		08/11/2025	7.459	482,103		625,000
100228491	CLIFTON	CO		08/11/2025	7.490	254,893		328,000
100228492	EL CAJON	CA		08/11/2025	7.375	728,225		1,021,989
100228493	LOUISVILLE	KY		08/11/2025	7.375	270,794		350,000
100228494	RIVERSIDE	CA		08/11/2025	6.990	454,437		600,000
100228495	LELAND	NC		08/11/2025	7.875	264,287		350,000
100228496	THOMASVILLE	GA		08/11/2025	7.490	254,254		352,000
100228497	ACTON	MA		08/11/2025	7.875	325,830		416,000
100228498	HOMESTEAD	FL		08/11/2025	7.375	308,156		398,000
100228499	ANNANDALE	MN		08/11/2025	7.000	418,123		549,000
100228500	TOMS RIVER	NJ		08/11/2025	7.375	471,129		620,000
100228501	ELLENSBURG	WA		08/11/2025	7.375	461,327		600,000
100228502	WEST DENNIS	MA		08/11/2025	7.375	728,880		944,000
100228503	TACOMA	WA		08/11/2025	7.625	276,246		365,000
100228504	OCALA	FL		08/11/2025	7.615	264,731		343,000
100228505	CHICAGO	IL		08/11/2025	7.500	387,309		500,000
100228506	FULSHEAR	TX		08/11/2025	5.750	224,906		320,000
100228507	COLUMBUS	OH		08/11/2025	5.750	268,561		375,000
100228508	RICHARDSON	TX		08/11/2025	7.125	324,955		740,000
100228509	MOUNTAIN HOME	ID		08/11/2025	6.875	266,402		349,000
100228510	EDGARTOWN	MA		08/11/2025	7.250	927,631		1,360,000
100228511	NEWARK	NJ		08/11/2025	6.990	474,015		670,000
100228512	PLACERVILLE	CA		08/11/2025	7.250	388,923		530,000
100228513	NEWBERG	OR		08/11/2025	7.375	421,623		550,000
100228514	PORT CLINTON	OH		08/11/2025	7.375	357,572		465,000
100228515	STURTEVANT	WI		08/11/2025	7.750	316,957		405,000
100228516	SACRAMENTO	CA		08/11/2025	6.999	389,792		515,000
100228517	CONCORD	NC		08/11/2025	7.625	266,060		344,000
100228518	MADISON	AL		08/11/2025	6.375	265,734		380,000
100228519	SAINT AUGUSTINE	FL		08/11/2025	7.625	264,580		353,000
100228520	STEPHENS CITY	VA		08/11/2025	6.750	296,330		390,000
100228521	COLUMBUS	OH		08/11/2025	5.750	257,658		361,000
100228522	WASHINGTON	UT		08/11/2025	5.990	496,067		683,000
100228523	KNOXVILLE	TN		08/11/2025	7.375	303,270		390,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228524	MILWAUKEE	WI		08/11/2025	7.500	261,757		340,000
100228525	DOVER	NH		08/11/2025	7.250	443,435		600,000
100228526	JERSEY CITY	NJ		08/11/2025	7.125	697,781		910,000
100228527	OXNARD	CA		08/11/2025	6.990	761,606		1,000,000
100228528	ARLINGTON	VA		08/11/2025	6.999	390,161		550,000
100228529	WASHINGTON	UT		08/11/2025	5.990	437,708		607,000
100228530	HOWELL	NJ		08/11/2025	7.250	494,463		645,000
100228531	KERNERSVILLE	NC		08/11/2025	6.875	262,234		360,000
100228532	MARIETTA	GA		08/11/2025	7.125	285,712		370,000
100228533	ORLANDO	FL		08/11/2025	6.999	538,391		735,000
100228534	MURRIETA	CA		08/11/2025	7.375	768,530		1,150,000
100228535	SALEM	MA		08/11/2025	6.875	839,308		1,100,000
100228536	LYON STATION	PA		08/11/2025	6.875	253,206		330,000
100228537	OAK ISLAND	NC		08/11/2025	7.250	284,640		380,000
100228538	GRAND RAPIDS	MI		08/11/2025	7.490	312,337		415,000
100228539	PLAIN CITY	OH		08/11/2025	7.125	272,911		354,000
100228540	GLENDALE	CA		08/11/2025	6.999	1,129,343		1,478,000
100228541	WINCHESTER	VA		08/11/2025	7.500	277,386		362,000
100228542	WHEAT RIDGE	CO		08/11/2025	6.875	404,735		605,000
100228543	MYRTLE BEACH	SC		08/11/2025	7.125	292,994		390,000
100228544	NAMPA	ID		08/11/2025	7.375	679,258		875,000
100228545	CHICAGO	IL		08/11/2025	7.250	1,055,315		1,365,000
100228546	ROSEVILLE	CA		08/11/2025	5.750	453,720		651,000
100228547	WEST COLUMBIA	SC		08/11/2025	7.250	239,464		308,000
100228548	MELISSA	TX		08/11/2025	6.875	233,378		319,000
100228549	CHICAGO	IL		08/11/2025	6.875	434,651		570,000
100228550	PALMER	AK		08/11/2025	6.875	393,540		516,000
100228551	FREDERICK	MD		08/11/2025	6.990	333,502		438,000
100228552	BENTONVILLE	AR		08/11/2025	7.250	440,627		572,000
100228553	MORRISVILLE	PA		08/11/2025	7.490	301,045		385,000
100228554	SIERRA VISTA	AZ		08/11/2025	7.625	268,376		354,000
100228555	GARDEN GROVE	CA		08/11/2025	7.125	1,380,776		1,870,000
100228556	NORTH BERGEN	NJ		08/11/2025	6.990	711,244		960,000
100228557	CEDAR CITY	UT		08/11/2025	7.375	255,741		356,500
100228558	BIG LAKE	MN		08/11/2025	7.250	355,335		460,000
100228559	HAMPSTEAD	NC		08/11/2025	6.999	246,473		320,000
100228560	LAS VEGAS	NV		08/11/2025	6.875	656,526		860,000
100228561	MELISSA	TX		08/11/2025	6.875	272,501		363,000
100228562	ST GEORGE	UT		08/11/2025	7.125	404,312		622,000
100228563	CONCORD	NC		08/11/2025	7.625	309,410		410,000
100228564	ANNA	TX		08/11/2025	6.875	253,378		334,000
100228565	AUBREY	TX		08/11/2025	7.250	411,667		540,000
100228566	FAYETTEVILLE	AR		08/11/2025	7.250	272,905		365,000
100228567	SAINT JOHN	IN		08/11/2025	5.990	224,505		312,000
100228568	NAPLES	FL		08/11/2025	7.375	822,184		1,140,000
100228569	LAKEWOOD	NJ		08/11/2025	7.125	577,007		750,000
100228570	WEST VALLEY CITY	UT		08/11/2025	6.990	368,018		480,000
100228571	WALLA WALLA	WA		08/11/2025	7.375	432,870		560,000
100228572	KITTY HAWK	NC		08/11/2025	7.250	603,683		780,000
100228573	CHARLOTTE	NC		08/11/2025	7.500	279,868		364,000
100228574	BUFORD	GA		08/11/2025	8.000	323,127		413,000
100228575	BOCA RATON	FL		08/11/2025	7.250	729,918		940,000
100228576	ATLANTA	GA		08/11/2025	7.625	304,473		415,000
100228577	ROSEVILLE	CA		08/11/2025	5.750	374,993		530,000
100228578	LYNCHBURG	VA		08/11/2025	6.990	246,851		326,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228579	CHULA VISTA	CA		08/11/2025	6.875	566,337		770,000
100228580	BIXBY	OK		08/11/2025	7.125	282,277		392,000
100228581	ETOILE	TX		08/11/2025	7.500	297,551		388,000
100228582	TAVARES	FL		08/11/2025	6.750	252,094		337,000
100228583	GULF SHORES	AL		08/11/2025	7.500	390,092		656,000
100228584	SEVIERVILLE	TN		08/11/2025	7.625	403,249		540,000
100228585	PARRISH	FL		08/11/2025	7.000	282,632		375,000
100228586	WALESKA	GA		08/11/2025	6.500	279,719		370,000
100228587	LA QUINTA	CA		08/11/2025	6.999	311,417		405,000
100228588	CLOVIS	CA		08/11/2025	6.999	414,669		560,000
100228589	JERSEY CITY	NJ		08/11/2025	7.125	443,094		575,000
100228590	ACWORTH	GA		08/11/2025	6.875	282,458		375,000
100228591	SOUTH PALM BEACH	FL		08/11/2025	6.990	615,162		935,000
100228592	THREE BRIDGES	NJ		08/11/2025	6.990	255,694		352,000
100228593	HILTON HEAD ISLAND	SC		08/11/2025	7.250	402,992		600,000
100228594	QUEEN CREEK	AZ		08/11/2025	7.000	702,560		915,000
100228595	CAMDENTON	MO		08/11/2025	7.250	311,052		405,000
100228596	PLANO	TX		08/11/2025	6.990	382,666		530,000
100228597	HILTON HEAD ISLAND	SC		08/11/2025	7.250	751,671		970,000
100228598	KAPOLEI	HI		08/11/2025	5.500	523,034		740,000
100228599	LOGAN	UT		08/11/2025	6.875	361,588		530,000
100228600	PHILADELPHIA	PA		08/11/2025	6.750	274,333		359,000
100228601	LANCASTER	PA		08/11/2025	7.490	265,491		338,000
100228602	AMERICAN FORK	UT		08/11/2025	5.990	249,394		405,000
100228603	RENO	NV		08/11/2025	6.990	576,148		750,000
100228604	GLENDALE	AZ		08/11/2025	7.125	506,418		675,000
100228605	EAST PALO ALTO	CA		08/11/2025	6.750	689,288		968,000
100228606	CASTAIC	CA		08/11/2025	7.000	595,439		775,000
100228607	AUBURN	WA		08/11/2025	6.875	616,084		810,000
100228608	HURRICANE	UT		08/11/2025	6.999	403,281		525,000
100228609	BOWIE	MD		08/11/2025	6.999	338,044		450,000
100228610	SCHAUMBURG	IL		08/11/2025	6.990	317,518		413,000
100228611	WILLOW SPRING	NC		08/11/2025	7.250	240,315		319,000
100228612	ATLANTA	GA		08/11/2025	6.750	320,848		441,000
100228613	MERIDIAN	ID		08/11/2025	6.624	351,460		470,000
100228614	GRAND PRAIRIE	TX		08/11/2025	6.875	235,005		315,000
100228615	RICHMOND	VA		08/11/2025	6.990	346,247		460,000
100228616	RALEIGH	NC		08/11/2025	6.624	251,700		330,000
100228617	ROANOKE	VA		08/11/2025	7.000	260,506		344,500
100228618	SOUTHPORT	NC		08/11/2025	7.625	296,903		385,000
100228619	MANTECA	CA		08/11/2025	7.125	488,870		634,000
100228620	PILOT POINT	TX		08/11/2025	7.625	238,804		317,000
100228621	ROYSE CITY	TX		08/11/2025	7.625	260,291		332,000
100228622	PORTLAND	OR		08/11/2025	7.000	346,232		460,000
100228623	FORT WORTH	TX		08/11/2025	6.625	229,522		307,000
100228624	CENTERTON	AR		08/11/2025	6.875	242,659		315,000
100228625	FRANKLIN	IN		08/11/2025	6.990	255,189		330,000
100228626	LAS VEGAS	NV		08/11/2025	7.375	605,533		805,000
100228627	STEPHENSON	VA		08/11/2025	6.875	347,141		455,000
100228628	FORNEY	TX		08/11/2025	6.990	210,430		343,000
100228629	FLAGSTAFF	AZ		08/11/2025	7.000	308,931		410,000
100228630	GRANGER	IN		08/11/2025	7.000	240,030		318,000
100228631	MYRTLE BEACH	SC		08/11/2025	5.750	200,988		320,000
100228632	LIBBY	MT		08/11/2025	6.500	284,202		376,000
100228633	RALEIGH	NC		08/11/2025	6.750	350,697		460,800

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228634	ROYSE CITY	TX		08/11/2025	5.750	232,223		327,000
100228635	HERCULES	CA		08/11/2025	7.000	557,238		735,000
100228636	SEVIERVILLE	TN		08/11/2025	7.250	414,531		535,000
100228637	WESTERN SPRINGS	IL		08/11/2025	7.250	547,025		705,000
100228638	SUNLAND	CA		08/11/2025	6.750	487,341		650,000
100228639	HACKETTSTOWN	NJ		08/11/2025	6.875	389,743		509,000
100228640	WAUKEE	IA		08/11/2025	5.750	186,825		265,000
100228641	LEBANON	TN		08/11/2025	5.750	190,418		270,000
100228642	FUQUAY VARINA	NC		08/11/2025	5.750	258,116		357,000
100228643	WENDELL	NC		08/11/2025	5.750	218,796		310,000
100228644	MUNDELEIN	IL		08/11/2025	7.125	256,829		331,000
100228645	TAMPA	FL		08/11/2025	5.990	247,007		335,000
100228646	CHARLOTTE	NC		08/11/2025	6.250	331,131		452,000
100228647	WINTER GARDEN	FL		08/11/2025	6.500	583,550		770,000
100228648	WELLSBORO	PA		08/11/2025	6.750	305,424		402,000
100228649	MILLVILLE	DE		08/11/2025	6.875	401,717		530,000
100228650	TODD	PA		08/11/2025	6.875	238,816		325,000
100228651	BREVARD	NC		08/11/2025	6.990	294,601		400,000
100228652	CHICO	CA		08/11/2025	6.750	317,333		449,000
100228653	WILLIAMSBURG	VA		08/11/2025	6.875	269,397		354,100
100228654	SAINT GEORGE	UT		08/11/2025	6.990	419,621		670,000
100228655	FREEDOM	NH		08/11/2025	7.125	373,174		485,000
100228656	MORRIS PLAINS	NJ		08/11/2025	6.875	501,307		655,000
100228657	MILLVILLE	DE		08/11/2025	7.125	421,293		565,000
100228658	ARGYLE	TX		08/11/2025	7.125	330,336		447,000
100228659	FALLING WATERS	WV		08/11/2025	7.000	250,883		335,000
100228660	WINDHAM	VT		08/11/2025	7.375	331,515		425,000
100228661	SUMMERVILLE	SC		08/11/2025	7.625	139,731		425,000
100228662	YANTIS	TX		08/11/2025	7.500	636,313		843,500
100228663	BOISE	ID		08/11/2025	7.375	338,924		445,000
100228664	OCEAN CITY	MD		08/11/2025	7.125	578,235		750,000
100228665	OCEAN PINES	MD		08/11/2025	7.625	380,424		495,000
100228666	HAYWARD	CA		08/11/2025	7.250	525,517		816,000
100228667	CLARKSVILLE	TN		08/11/2025	6.875	314,027		465,000
100228668	SEATTLE	WA		08/11/2025	7.125	505,975		785,000
100228669	LOS ANGELES	CA		08/11/2025	7.375	985,756		1,360,000
100228670	GIG HARBOR	WA		08/11/2025	6.875	528,747		810,000
100228671	SURFSIDE BCH	SC		08/11/2025	7.375	330,154		540,000
100228672	HUMMELSTOWN	PA		08/11/2025	6.250	203,515		297,000
100228673	WALNUT	CA		08/11/2025	6.875	820,317		1,160,000
100228674	SCOTTSDALE	AZ		08/11/2025	6.999	274,972		425,000
100228675	TOMS RIVER	NJ		08/11/2025	6.875	347,112		535,000
100228676	LAS VEGAS	NV		08/11/2025	6.990	354,856		569,000
100228677	LAS VEGAS	NV		08/11/2025	6.875	328,936		460,000
100228678	RALEIGH	NC		08/11/2025	6.624	268,673		417,000
100228679	RICHMOND	TX		08/11/2025	6.875	276,960		390,000
100228680	OCEAN CITY	MD		08/11/2025	7.125	288,964		459,997
100228681	SEASIDE HEIGHTS	NJ		08/11/2025	6.990	294,708		445,000
100228682	WASHINGTON	UT		08/11/2025	5.875	372,773		550,000
100228683	PORTLAND	OR		08/11/2025	7.125	330,033		535,000
100228684	LOCUST	NC		08/11/2025	6.624	262,919		370,000
100228685	OSSEO	MN		08/11/2025	6.999	247,032		362,000
100228686	PARK CITY	UT		08/11/2025	6.999	720,350		1,030,000
100228687	LAKE ELMO	MN		08/11/2025	7.625	371,168		557,000
100228688	CASA GRANDE	AZ		08/11/2025	7.125	245,211		340,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228689	CHATSWORTH	CA		08/11/2025	6.750	604,187		875,000
100228690	LONG POND	PA		08/11/2025	6.875	297,552		417,000
100228691	EL CAJON	CA		08/11/2025	6.625	752,712		1,150,000
100228692	SAN DIEGO	CA		08/11/2025	6.875	531,313		745,000
100228693	AURORA	IL		08/11/2025	6.750	284,710		401,000
100228694	FRANKLIN	TN		08/11/2025	6.990	430,305		628,000
100228695	BUFORD	GA		08/11/2025	5.750	281,961		416,000
100228696	FORT MILL	SC		08/11/2025	7.000	338,360		486,000
100228697	PRINCETON	TX		08/11/2025	7.000	246,894		341,000
100228698	HILLTOP LAKES	TX		08/11/2025	7.250	376,440		520,000
100228699	FORT LAUDERDALE	FL		08/11/2025	7.375	838,634		1,200,000
100228700	CHARLOTTE	NC		08/11/2025	6.875	271,946		395,000
100228701	PAWLEYS ISLAND	SC		08/11/2025	7.000	690,251		1,075,000
100228702	NAMPA	ID		08/11/2025	6.500	299,583		497,000
100228703	SARATOGA SPRINGS	UT		08/11/2025	5.990	305,987		455,000
100228704	TEXAS CITY	TX		08/11/2025	6.375	366,738		525,000
100228705	RONALD	WA		08/11/2025	6.750	746,070		1,100,000
100228706	FLETCHER	NC		08/11/2025	6.875	308,359		502,000
100228707	YUCCA VALLEY	CA		08/11/2025	6.875	314,695		440,000
100228708	SEBASTIAN	FL		08/11/2025	7.375	439,432		632,000
100228709	ELEPHANT BUTTE	NM		08/11/2025	7.125	261,594		375,000
100228710	GALVESTON	TX		08/11/2025	7.500	424,703		594,000
100228711	HOUSTON	TX		08/11/2025	7.125	303,063		420,000
100228712	ORIENTAL	NC		08/11/2025	7.375	284,998		390,000
100228713	DACULA	GA		08/11/2025	6.990	268,139		415,000
100228714	MARGATE CITY	NJ		08/11/2025	6.875	784,997		1,200,000
100228715	MANTECA	CA		08/11/2025	7.750	609,683		845,000
100228716	DALLAS	TX		08/11/2025	7.750	341,806		555,000
100228717	CLOVIS	CA		08/11/2025	7.125	303,063		419,000
100228718	SIMPSONVILLE	SC		08/11/2025	8.125	390,356		465,000
100228719	GRETNA	NE		08/11/2025	5.750	190,227		283,000
100228720	PRESCOTT VALLEY	AZ		08/11/2025	6.624	407,653		580,000
100228721	OCEAN CITY	MD		08/11/2025	6.750	371,547		490,000
100228722	ATLANTA	GA		08/11/2025	6.750	303,168		413,000
100228723	TUCSON	AZ		08/11/2025	6.875	235,617		310,000
100228724	FORT LAUDERDALE	FL		08/11/2025	7.375	624,656		810,000
100228725	POOLER	GA		08/11/2025	7.125	296,718		399,000
100228726	MILILANI	HI		08/11/2025	6.750	315,226		420,000
100228727	EDISON	NJ		08/11/2025	6.624	534,829		710,000
100228728	SACRAMENTO	CA		08/11/2025	7.375	433,648		580,000
100228729	CHARLOTTE	NC		08/11/2025	7.125	253,145		360,000
100228730	MARS	PA		08/11/2025	6.875	256,474		340,000
100228731	PRICE	UT		08/11/2025	7.875	301,911		390,000
100228732	PRINCETON	TX		08/11/2025	6.875	245,400		381,000
100228733	NORTH MYRTLE BEACH	SC		08/11/2025	7.875	432,946		535,000
100228734	BERLIN	MD		08/11/2025	7.490	275,591		356,000
100228735	VIRGINIA BEACH	VA		08/11/2025	7.375	288,381		383,000
100228736	RIVERVIEW	FL		08/11/2025	7.375	273,015		354,000
100228737	GOOSE CREEK	SC		08/11/2025	7.624	236,270		302,000
100228738	CROWN POINT	IN		08/11/2025	7.490	257,515		350,000
100228739	FORT WORTH	TX		08/12/2025	7.875	318,980		415,000
100228740	NASHVILLE	TN		08/12/2025	7.875	252,426		315,000
100228741	SARASOTA	FL		08/12/2025	7.250	471,100		631,200
100228742	SANTA ROSA	CA		08/12/2025	7.500	567,000		675,000
100228743	PINECREST	FL		08/12/2025	6.875	1,598,153		2,100,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228744	SANTA ANA	CA		08/12/2025	7.875	1,082,854		1,405,000
100228745	BROOKLYN	NY		08/12/2025	7.125	612,816		810,000
100228746	NORTH HOLLYWOOD	CA		08/12/2025	7.750	630,000		750,000
100228747	ARTESIA	CA		08/12/2025	6.875	890,403		1,275,000
100228748	WOODMERE	NY		08/12/2025	7.500	829,906		1,015,000
100228749	SPRING VALLEY	NY		08/12/2025	7.375	651,903		910,000
100228750	SAN JOSE	CA		08/12/2025	7.000	1,821,317		2,350,000
100228751	SOUTH KINGSTOWN	RI		08/12/2025	7.250	616,186		742,000
100228752	ALISO VIEJO	CA		08/12/2025	6.875	822,977		1,300,000
100228753	CHANDLER	AZ		08/12/2025	7.125	1,284,533		1,550,000
100228754	HONOLULU	HI		08/12/2025	7.250	1,521,865		1,860,000
100228755	ZIONSVILLE	IN		08/12/2025	7.125	584,938		725,000
100228756	DENVER	CO		08/12/2025	7.125	568,697		940,000
100228757	LAGUNA HILLS	CA		08/12/2025	6.875	2,263,049		3,175,000
100228758	NAPLES	FL		08/12/2025	7.875	195,510		266,000
100228759	ARLETA	CA		08/12/2025	7.375	719,058		895,000
100228763	LEVITTOWN	NY		08/12/2025	7.125	456,025		650,000
100228764	MIAMI	FL		08/12/2025	7.375	204,153		265,000
100228765	MORENO VALLEY	CA		08/12/2025	6.875	483,721		600,000
100228766	BELLE GLADE	FL		08/12/2025	7.375	217,714		345,000
100228767	WHITTIER	CA		08/12/2025	8.500	1,249,500		1,400,000
100228769	LOS ANGELES	CA		08/12/2025	6.990	587,426		835,000
100228771	PUYALLUP	WA		08/12/2025	6.625	643,822		870,000
100228772	RANCHO SANTA MARGARITA	CA		08/12/2025	7.500	607,635		742,000
100228773	SIMI VALLEY	CA		08/12/2025	7.500	1,111,675		1,325,000
100228774	NORTH RICHLAND HILLS	TX		08/12/2025	7.375	183,173		348,000
100228776	SACRAMENTO	CA		08/12/2025	7.250	209,049		420,000
100228778	BOCA RATON	FL		08/12/2025	8.500	218,268		290,000
100228779	HOLLYWOOD	FL		08/12/2025	7.500	386,113		530,000
100228780	SANTA MARIA	CA		08/12/2025	7.500	489,931		705,000
100228782	PHOENIX	AZ		08/12/2025	7.250	251,137		375,000
100228783	POMPANO BEACH	FL		08/12/2025	7.125	603,796		975,000
100228784	FRANKLIN	TN		08/12/2025	6.999	1,979,289		2,440,000
100228785	CATHEDRAL CITY	CA		08/12/2025	7.990	250,141		300,000
100228786	ESCONDIDO	CA		08/12/2025	6.999	703,748		1,375,000
100228787	LONG BEACH	CA		08/12/2025	6.875	686,214		835,000
100228788	SAN LORENZO	CA		08/12/2025	8.750	841,862		950,000
100228790	ORLANDO	FL		08/12/2025	7.875	551,250		810,000
100228791	GILCHRIST	TX		08/12/2025	7.750	203,923		274,000
100228792	PASADENA	CA		08/12/2025	6.999	2,799,141		3,800,000
100228793	DIXON	CA		08/12/2025	6.999	424,845		725,000
100228794	PALM DESERT	CA		08/12/2025	6.999	290,619		557,000
100228795	SAN DIEGO	CA		08/12/2025	7.250	953,500		1,142,000
100228797	GREENACRES	FL		08/12/2025	8.625	126,000		166,000
100228798	HIRAM	GA		08/12/2025	6.500	184,128		238,000
100228799	RANCHO SANTA MARGARITA	CA		08/12/2025	7.125	1,288,355		1,550,000
100228800	KISSIMMEE	FL		08/12/2025	7.875	253,575		324,000
100228801	MISSION VIEJO	CA		08/12/2025	7.500	1,092,000		1,300,000
100228802	INDIAN LAND	SC		08/12/2025	8.375	300,720		360,000
100228803	FORT WORTH	TX		08/12/2025	8.250	453,600		485,000
100228804	KISSIMMEE	FL		08/12/2025	7.375	166,028		223,000
100228805	LAKEWOOD	CA		08/12/2025	6.999	1,618,580		2,560,000
100228807	GLENVILLE	NC		08/12/2025	7.875	735,488		903,000
100228808	NOKOMIS	FL		08/12/2025	7.875	355,180		435,000
100228809	CHICAGO	IL		08/12/2025	7.125	253,502		445,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228810	STEVENSVILLE	MI		08/12/2025	7.125	182,140		310,000
100228811	AUBURN	AL		08/12/2025	7.125	232,746		300,000
100228812	NEWNAN	GA		08/12/2025	7.250	249,017		330,000
100228813	RATHDRUM	ID		08/12/2025	6.125	376,424		504,000
100228814	BELMONT	NC		08/12/2025	6.875	231,128		305,000
100228815	SEASIDE HEIGHTS	NJ		08/12/2025	7.875	398,133		545,000
100228816	NEWNAN	GA		08/12/2025	7.250	165,736		240,000
100228817	ROSEVILLE	MN		08/12/2025	7.250	318,109		410,000
100228818	TUCSON	AZ		08/12/2025	5.875	291,062		390,000
100228819	CHICO	CA		08/12/2025	6.500	203,171		335,000
100228820	PLANO	TX		08/12/2025	6.575	467,339		615,000
100228821	NIPOMO	CA		08/12/2025	6.875	368,978		730,000
100228822	COVINGTON	LA		08/12/2025	7.125	216,615		280,000
100228823	TACOMA	WA		08/12/2025	7.990	621,791		875,000
100228824	DEPOE BAY	OR		08/12/2025	6.875	283,645		585,000
100228825	JERSEY CITY	NJ		08/12/2025	6.625	302,855		440,000
100228826	SAINT AUGUSTINE	FL		08/12/2025	6.875	212,022		295,000
100228827	NORTH BEND	WA		08/12/2025	7.875	465,796		596,600
100228828	GROVER BEACH	CA		08/12/2025	7.625	619,747		820,000
100228829	ELK RIVER	MN		08/12/2025	7.625	285,004		354,000
100228830	STEVENSVILLE	MT		08/12/2025	7.990	532,098		606,000
100228831	MERIDIAN	ID		08/12/2025	6.875	449,911		587,000
100228832	SANTA ROSA	CA		08/12/2025	6.625	700,799		920,000
100228833	KANNAPOLIS	NC		08/12/2025	7.250	221,291		280,000
100228834	MAYS LANDING	NJ		08/12/2025	7.750	327,652		420,000
100228835	DOVER	NH		08/12/2025	7.625	402,858		525,000
100228836	ELLENVILLE	NY		08/12/2025	7.125	349,977		500,000
100228837	POINCIANA	FL		08/12/2025	7.625	389,728		475,000
100228838	CAPE CORAL	FL		08/12/2025	7.125	226,999		359,000
100228839	MILFORD	CT		08/12/2025	6.990	347,096		460,000
100228840	MURPHY	NC		08/12/2025	7.250	208,877		400,800
100228841	OSTERVILLE	MA		08/12/2025	6.990	391,058		840,000
100228842	WOONSOCKET	RI		08/12/2025	7.625	526,726		705,000
100228843	AURORA	IL		08/12/2025	6.990	223,109		295,000
100228844	SAN ANTONIO	TX		08/12/2025	6.575	193,277		255,000
100228845	HARRISBURG	PA		08/12/2025	7.750	178,627		215,000
100228846	HOBOKEN	NJ		08/12/2025	6.990	994,365		1,370,000
100228847	BERKLEY	MA		08/12/2025	7.125	419,880		735,000
100228848	TAUNTON	MA		08/12/2025	7.375	529,162		750,000
100228849	GLENVILLE	NC		08/12/2025	6.375	393,057		812,000
100228850	PELHAM	NY		08/12/2025	7.375	849,285		1,100,000
100228851	SAN JOSE	CA		08/12/2025	7.250	1,372,652		1,800,000
100228852	SOUTHAMPTON	NY		08/12/2025	7.125	1,231,523		1,950,000
100228853	HAMDEN	CT		08/12/2025	7.500	378,047		525,000
100228854	HOUSTON	TX		08/12/2025	7.625	218,838		283,000
100228855	ANCHORAGE	AK		08/12/2025	7.250	253,229		355,000
100228856	TUCSON	AZ		08/12/2025	7.250	165,724		265,000
100228857	NARRAGANSETT	RI		08/12/2025	7.250	399,504		935,000
100228858	RICHLAND	WA		08/12/2025	7.125	302,057		399,000
100228859	HARRISBURG	PA		08/12/2025	6.990	161,265		225,000
100228860	ESTERO	FL		08/12/2025	7.375	492,058		800,000
100228861	BRICK	NJ		08/12/2025	7.990	531,947		670,000
100228862	TOMS RIVER	NJ		08/12/2025	7.750	329,243		415,000
100228863	BARNEGAT	NJ		08/12/2025	7.750	390,476		510,000
100228864	HOBOKEN	NJ		08/12/2025	6.990	500,729		650,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228865	TAUNTON	MA		08/12/2025	7.250	617,170		860,000
100228866	FRANCESTOWN	NH		08/12/2025	7.750	223,736		290,000
100228867	HOBOKEN	NJ		08/12/2025	7.125	463,545		675,000
100228868	WAILUKU	HI		08/12/2025	6.990	825,902		1,450,000
100228869	HEREFORD	AZ		08/12/2025	7.990	225,351		246,000
100228870	HIGHLAND PARK	IL		08/12/2025	7.875	325,716		371,000
100228871	NORTH CAPE MAY	NJ		08/12/2025	7.125	155,710		445,000
100228872	NEW BRUNSWICK	NJ		08/12/2025	7.375	292,871		380,000
100228873	FRISCO	CO		08/12/2025	7.125	299,547		1,430,000
100228874	MINNEAPOLIS	MN		08/12/2025	7.250	198,680		360,000
100228875	STATE COLLEGE	PA		08/12/2025	7.250	284,674		423,000
100228876	LA QUINTA	CA		08/12/2025	7.990	329,858		500,000
100228877	CHANDLER	AZ		08/12/2025	7.375	207,588		270,000
100228878	OCEAN CITY	NJ		08/12/2025	6.500	505,677		1,214,000
100228879	MILFORD	CT		08/12/2025	6.990	653,035		853,000
100228880	TALLAHASSEE	FL		08/12/2025	7.125	219,354		285,000
100228881	LA QUINTA	CA		08/12/2025	7.125	670,923		875,000
100228882	TALLAHASSEE	FL		08/12/2025	7.375	200,971		277,000
100228883	ROCKVILLE	MD		08/12/2025	7.250	209,080		840,000
100228884	NIPOMO	CA		08/12/2025	6.990	233,873		451,000
100228885	JERSEY CITY	NJ		08/12/2025	7.625	671,482		870,000
100228886	MYRTLE BEACH	SC		08/12/2025	8.125	735,107		931,000
100228887	FORKED RIVER	NJ		08/12/2025	7.125	259,068		475,000
100228888	RANCHO MIRAGE	CA		08/12/2025	7.375	415,004		1,225,000
100228889	OCEAN	NJ		08/12/2025	6.875	180,565		980,000
100228890	TAUNTON	MA		08/12/2025	7.375	492,782		652,000
100228891	MIDDLETOWN	NY		08/12/2025	7.625	334,377		403,000
100228892	FULSHEAR	TX		08/12/2025	6.750	766,514		1,350,000
100228893	NEWNAN	GA		08/12/2025	7.250	249,017		325,000
100228894	BEND	OR		08/12/2025	6.625	609,961		1,110,000
100228895	HESPERIA	CA		08/12/2025	6.750	304,682		500,000
100228896	SANTA ROSA	CA		08/12/2025	5.990	537,224		745,000
100228897	PORT WENTWORTH	GA		08/12/2025	6.500	326,897		370,000
100228898	DEERING	NH		08/12/2025	7.875	263,173		340,000
100228899	ALLENTOWN	PA		08/12/2025	7.500	196,500		250,000
100228900	SANTA MARIA	CA		08/12/2025	6.375	332,079		600,000
100228901	HAMDEN	CT		09/10/2025	7.500	352,822		452,000
100228903	MCDONOUGH	GA		09/10/2025	7.000	497,854		685,000
100228904	HOOVER	AL		09/10/2025	7.250	307,157		393,000
100228905	KOKOMO	IN		09/10/2025	6.875	106,318		157,000
100228906	FLAGSTAFF	AZ		09/10/2025	7.000	486,069		600,000
100228907	PORT ORCHARD	WA		09/10/2025	8.000	787,969		920,000
100228908	BALTIMORE	MD		09/10/2025	8.250	401,625		425,000
100228911	HILDEBRAN	NC		09/10/2025	7.000	153,362		278,000
100228912	KOKOMO	IN		09/10/2025	6.875	110,566		163,000
100228914	TOLEDO	OH		09/10/2025	7.500	310,013		375,000
100228915	MESA	AZ		09/10/2025	7.375	159,600		245,000
100228917	ENCINITAS	CA		09/10/2025	7.375	2,625,000		5,500,000
100228918	DECATUR	GA		09/10/2025	7.000	309,604		664,000
100228919	RANCHO SANTA FE	CA		09/10/2025	7.375	2,315,250		3,220,000
100228920	SEATTLE	WA		09/10/2025	7.250	527,277		750,000
100228922	WEEHAWKEN	NJ		09/10/2025	7.250	610,428		1,175,000
100228923	HIALEAH	FL		09/10/2025	7.375	420,192		506,000
100228924	NORTHBROOK	IL		09/10/2025	7.000	833,460		1,101,000
100228926	MIAMI	FL		09/10/2025	6.625	602,794		775,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228927	MESA	AZ		09/10/2025	7.875	369,633		542,000
100228928	LEE	MA		09/10/2025	7.375	336,357		445,000
100228930	HOUSTON	TX		09/10/2025	7.125	295,165		358,000
100228931	RIDGEFIELD	WA		09/10/2025	7.375	1,639,025		1,885,000
100228934	LONG BEACH	CA		09/10/2025	6.875	689,159		1,305,000
100228935	WHITES CREEK	TN		09/10/2025	7.500	162,219		378,000
100228936	GLENN HEIGHTS	TX		09/10/2025	6.750	274,072		410,000
100228938	FONTANA	CA		09/10/2025	7.250	273,532		695,500
100228939	BRIELLE	NJ		09/10/2025	7.000	727,875		2,300,000
100228940	NEWPORT BEACH	CA		09/10/2025	7.125	924,337		2,600,000
100228941	WASHINGTON	DC		09/10/2025	7.625	678,379		808,000
100228942	MIDLOTHIAN	VA		09/10/2025	6.875	806,125		980,000
100228944	CREST HILL	IL		09/10/2025	7.125	258,917		388,000
100228946	PARADISE	CA		09/10/2025	7.250	311,720		465,000
100228947	LILBURN	GA		09/10/2025	7.250	491,746		586,000
100228948	PASO ROBLES	CA		09/10/2025	7.500	559,650		833,000
100228950	YOUNGSVILLE	LA		09/10/2025	6.625	811,138		1,026,000
100228951	SOUTHGATE	MI		09/10/2025	7.500	163,806		250,000
100228952	LAS VEGAS	NV		09/10/2025	7.375	542,533		700,000
100228953	SCOTTSDALE	AZ		09/10/2025	7.125	596,673		825,000
100228954	MIAMI	FL		09/10/2025	6.625	285,740		423,000
100228957	WYLIE	TX		09/10/2025	7.625	277,200		330,000
100228959	GAINESVILLE	FL		09/10/2025	6.750	345,407		464,000
100228960	PLANTATION	FL		09/10/2025	6.750	322,058		420,000
100228962	ALPHARETTA	GA		09/10/2025	7.375	105,000		685,000
100228963	DALLAS	TX		09/10/2025	7.875	192,465		240,000
100228965	QUEEN CREEK	AZ		09/10/2025	7.750	549,570		675,000
100228968	NORTH HIGHLANDS	CA		09/10/2025	7.000	335,273		440,000
100228970	WASHINGTON	DC		09/10/2025	8.000	483,582		750,000
100228971	LAKE STEVENS	WA		09/10/2025	7.125	329,081		670,000
100228974	BOCA RATON	FL		09/10/2025	7.500	666,936		798,000
100228978	HUNTSVILLE	AL		09/10/2025	7.625	156,632		215,000
100228979	WALLINGFORD	CT		09/10/2025	8.375	360,896		382,000
100228980	BERKELEY	CA		09/10/2025	7.250	1,162,615		1,500,000
100228983	TWENTYNINE PALMS	CA		09/10/2025	7.875	359,100		380,000
100228986	NEW LEXINGTON	OH		09/10/2025	7.500	102,722		146,000
100228988	MARRERO	LA		09/10/2025	7.375	177,549		230,000
100228990	UPLAND	CA		09/10/2025	7.375	951,300		1,395,000
100228992	ENCINITAS	CA		09/10/2025	8.000	1,496,250		2,070,000
100228993	MIDLAND	TX		09/10/2025	7.250	284,551		349,000
100228995	SAN CLEMENTE	CA		09/10/2025	7.250	1,784,970		2,150,000
100228998	WALNUT CREEK	CA		09/10/2025	6.625	693,137		850,000
100228999	AURORA	CO		09/10/2025	7.125	363,816		535,000
100229000	ROSENBERG	TX		09/10/2025	7.000	156,156		407,000
100229001	SPOKANE	WA		09/10/2025	7.000	256,208		350,000
100229002	CHUGIAK	AK		08/14/2025	7.907	367,654		399,000
100229003	LAKEWOOD RANCH	FL		08/14/2025	7.999	576,620		626,000
100229004	MARYVILLE	TN		08/14/2025	7.990	300,814		360,000
100229005	AURORA	CO		08/14/2025	6.997	434,973		535,000
100229006	LADSON	SC		08/14/2025	7.250	462,637		505,000
100229007	AUSTIN	TX		08/14/2025	7.825	434,264		525,000
100229008	LIVE OAK	FL		08/14/2025	8.000	324,207		356,000
100229009	HUBBARD	OR		08/14/2025	8.000	313,279		355,000
100229010	CAPE CORAL	FL		08/14/2025	7.249	391,824		435,000
100229011	FORT WORTH	TX		08/14/2025	7.624	294,412		315,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229012	FORT LAUDERDALE	FL		08/14/2025	7.625	331,213		379,000
100229013	OAKLAND PARK	FL		08/14/2025	7.749	361,301		451,000
100229014	SARASOTA	FL		08/14/2025	7.551	369,575		420,000
100229015	NEW RIVER	AZ		08/14/2025	7.474	318,566		385,000
100229016	NORTH LAUDERDALE	FL		08/14/2025	8.125	347,029		395,000
100229017	TUCSON	AZ		08/14/2025	8.125	727,416		915,000
100229018	KISSIMMEE	FL		08/14/2025	7.624	333,700		360,000
100229019	PINEHURST	NC		08/14/2025	7.750	373,830		500,000
100229020	ANN ARBOR	MI		08/14/2025	7.375	485,092		553,000
100229021	SAINT AUGUSTINE	FL		08/14/2025	7.842	474,326		550,000
100229022	MONCKS CORNER	SC		08/14/2025	7.250	302,824		330,000
100229023	HILLSBORO BEACH	FL		08/14/2025	8.000	655,699		740,000
100229024	CLERMONT	FL		08/14/2025	7.813	308,967		360,000
100229025	DOVER	DE		08/14/2025	7.990	325,632		350,000
100229026	CHINO	CA		08/14/2025	7.500	654,325		720,000
100229027	EAST POINT	GA		08/14/2025	7.699	462,522		505,000
100229028	GLENDALE	AZ		08/14/2025	8.125	537,919		615,000
100229029	ATLANTIC BEACH	NC		08/14/2025	8.125	514,003		590,000
100229030	VENICE	FL		08/14/2025	7.853	360,506		435,000
100229031	WATERLOO	SC		08/14/2025	7.420	350,537		380,000
100229032	VONORE	TN		08/14/2025	7.375	721,013		796,000
100229033	BRADENTON	FL		08/14/2025	7.125	637,081		695,000
100229034	SARASOTA	FL		08/14/2025	7.375	540,479		665,000
100229035	ORANGE PARK	FL		08/14/2025	7.375	559,105		681,000
100229036	ROGERS	MN		08/14/2025	7.875	380,037		465,000
100229037	NORTH BEACH	MD		08/14/2025	7.999	332,577		400,000
100229038	VERO BEACH	FL		08/14/2025	7.875	456,542		525,000
100229039	HILLSBORO	VA		08/14/2025	8.125	444,473		540,000
100229040	SPRINGFIELD	OR		08/14/2025	7.900	780,601		870,000
100229041	COLUMBIAVILLE	MI		08/14/2025	8.000	318,663		345,000
100229042	RESCUE	CA		08/14/2025	8.125	807,928		980,000
100229043	SAN ANTONIO	TX		08/14/2025	7.499	322,576		420,000
100229044	FONTANA	CA		08/14/2025	7.499	674,403		815,000
100229045	ENGLEWOOD	FL		08/14/2025	7.999	291,004		350,000
100229046	ODESSA	FL		08/14/2025	7.499	397,169		453,000
100229047	LA PORTE	IN		08/14/2025	7.721	301,026		365,000
100229048	LEESBURG	AL		08/14/2025	7.625	396,488		440,000
100229049	LYNN	MA		08/14/2025	8.000	407,659		532,000
100229050	CAMDEN	MI		08/14/2025	8.000	295,742		320,000
100229051	ALDIE	VA		08/14/2025	7.653	516,012		561,000
100229052	BLACK HAWK	CO		08/14/2025	6.999	775,209		855,000
100229053	WALDEN	CO		08/14/2025	7.500	360,953		440,000
100229054	PONTE VEDRA	FL		08/14/2025	8.125	564,629		680,000
100229055	DES MOINES	WA		08/14/2025	7.875	345,899		525,000
100229056	MENIFEE	CA		08/14/2025	6.875	294,185		380,000
100229057	HOMESTEAD	FL		08/14/2025	7.374	317,261		437,000
100229058	FLOWERY BRANCH	GA		08/14/2025	7.500	612,372		700,000
100229059	GREENVILLE	ME		08/14/2025	7.450	486,666		600,000
100229060	AVON LAKE	OH		08/14/2025	5.998	520,384		605,000
100229061	ORLANDO	FL		08/14/2025	8.125	330,208		355,000
100229062	SEMINOLE	FL		08/14/2025	7.374	468,510		596,000
100229063	PALM HARBOR	FL		08/14/2025	7.250	346,104		435,000
100229064	SOUTH LAKE TAHOE	CA		08/14/2025	8.125	460,418		500,000
100229065	CLEARWATER	FL		08/14/2025	7.871	808,208		995,000
100229066	TACOMA	WA		08/14/2025	8.124	472,990		550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229067	AUSTIN	TX		08/14/2025	7.875	309,400		350,000
100229068	VENTNOR CITY	NJ		08/14/2025	7.999	490,548		535,500
100229069	KNIGHTDALE	NC		08/14/2025	7.250	361,916		450,000
100229070	ORMOND BEACH	FL		08/14/2025	6.980	289,806		355,000
100229071	SOUTH PLAINFIELD	NJ		08/14/2025	8.125	309,198		485,000
100229072	BLUE RIDGE	GA		08/14/2025	7.375	336,542		410,000
100229073	OAK ISLAND	NC		08/14/2025	7.875	708,066		770,000
100229074	BLUE RIDGE	GA		08/14/2025	7.500	736,571		845,000
100229075	HIDEAWAY	TX		08/14/2025	7.990	348,959		379,000
100229076	SEBRING	FL		08/14/2025	6.875	304,798		440,000
100229077	ALACHUA	FL		08/14/2025	8.125	371,775		437,000
100229078	CAMBRIA	CA		08/14/2025	7.375	573,494		629,000
100229079	SANTA ROSA	CA		08/14/2025	7.499	659,504		840,000
100229080	SOUTH PASADENA	FL		08/14/2025	7.875	427,561		485,000
100229081	MAPLETON	OR		08/14/2025	8.000	760,329		835,000
100229082	ELLIJAY	GA		08/14/2025	6.990	536,609		660,000
100229083	MCKINNEY	TX		08/14/2025	6.500	524,401		705,000
100229084	TYLER	TX		08/14/2025	6.999	303,526		375,000
100229085	CAMDEN	SC		08/14/2025	7.375	329,376		361,000
100229086	MANISTEE	MI		08/14/2025	7.625	558,741		685,000
100229087	DECATUR	GA		08/14/2025	7.500	311,529		395,000
100229088	SACRAMENTO	CA		08/14/2025	7.999	380,120		454,000
100229089	MESA	AZ		08/14/2025	7.813	612,980		699,000
100229090	WINTER GARDEN	FL		08/14/2025	7.500	794,160		858,000
100229091	TENINO	WA		08/14/2025	7.625	306,773		369,000
100229092	DAVENPORT	FL		08/14/2025	7.875	337,791		430,000
100229093	ALBUQUERQUE	NM		08/14/2025	7.875	388,701		420,000
100229094	OAK RIDGE	NC		08/14/2025	7.850	373,742		451,000
100229095	CLARKSVILLE	TN		08/14/2025	6.999	334,744		490,000
100229096	NEWPORT	WA		08/14/2025	7.363	519,756		573,000
100229097	GARDEN VALLEY	ID		08/14/2025	7.625	321,653		394,000
100229098	PHOENIX	AZ		08/14/2025	6.999	389,586		485,000
100229099	SAN DIEGO	CA		08/14/2025	7.875	755,348		1,030,000
100229100	SCOTTSDALE	AZ		08/14/2025	7.375	809,277		880,000
100229101	HANFORD	CA		08/14/2025	7.499	303,455		366,000
100229102	JIM THORPE	PA		08/14/2025	7.625	353,130		406,000
100229103	INDIO	CA		08/14/2025	7.874	349,180		395,000
100229104	NEW ORLEANS	LA		08/14/2025	7.860	490,735		600,000
100229105	DAVENPORT	FL		08/14/2025	7.874	653,975		745,000
100229106	BEAUFORT	SC		08/14/2025	8.000	382,282		437,000
100229107	FRUITLAND	ID		08/14/2025	7.625	545,383		686,000
100229108	KURE BEACH	NC		08/14/2025	7.750	323,208		350,000
100229109	SEMINOLE	FL		08/14/2025	7.749	596,655		645,000
100229110	AFTON	VA		08/14/2025	6.990	412,403		475,000
100229111	CHERRY LOG	GA		08/14/2025	6.874	582,420		645,000
100229112	DAYTONA BEACH SHORES	FL		08/14/2025	7.862	507,006		556,000
100229113	SAINT AUGUSTINE	FL		08/14/2025	7.875	680,147		735,000
100229114	BRADENTON	FL		08/14/2025	7.499	508,912		567,000
100229115	SPRING	TX		08/14/2025	7.370	338,693		385,000
100229116	BONITA SPRINGS	FL		08/14/2025	7.699	270,090		379,000
100229117	ORLANDO	FL		08/14/2025	7.000	319,860		400,000
100229118	DENMARK	ME		08/14/2025	7.981	288,873		330,000
100229119	ANTIOCH	IL		08/14/2025	8.000	292,416		319,000
100229120	ALBRIGHTSVILLE	PA		08/14/2025	7.750	573,429		626,000
100229121	WEST BATH	ME		08/14/2025	7.491	654,535		850,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229122	POCONO LAKE	PA		08/14/2025	7.999	637,873		774,000
100229123	FUQUAY VARINA	NC		08/14/2025	7.453	315,508		366,000
100229124	SCOTTSDALE	AZ		08/14/2025	7.950	556,787		735,000
100229125	PELICAN RAPIDS	MN		08/14/2025	7.624	505,026		550,000
100229126	ONSTED	MI		08/14/2025	7.875	622,998		732,000
100229127	BROOKINGS	OR		08/14/2025	7.587	311,133		380,000
100229128	DESTIN	FL		08/14/2025	6.999	520,950		650,000
100229129	HARKER HEIGHTS	TX		08/14/2025	7.750	326,983		350,000
100229130	PANAMA CITY	FL		08/14/2025	7.499	600,757		652,000
100229131	FARMINGTON HILLS	MI		08/14/2025	6.999	411,691		505,000
100229132	GARDEN CITY	KS		08/14/2025	7.490	316,151		364,000
100229133	WINSTON SALEM	NC		08/14/2025	7.490	284,545		325,000
100229134	RADFORD	VA		08/14/2025	7.119	514,800		660,000
100229135	CLEARWATER	FL		08/14/2025	7.998	384,542		465,000
100229136	SHAVER LAKE	CA		08/14/2025	7.875	391,627		500,000
100229137	POMPANO BEACH	FL		08/14/2025	6.999	368,159		460,000
100229138	PORTSMOUTH	VA		08/14/2025	7.875	291,266		335,000
100229139	MC GAHEYSVILLE	VA		08/14/2025	7.624	682,673		740,000
100229140	CRESTWOOD	KY		08/14/2025	7.999	330,814		440,000
100229141	GAYLORD	MI		08/14/2025	6.999	385,455		490,000
100229142	SAN ANDREAS	CA		08/14/2025	7.750	332,565		400,000
100229143	COTTONWOOD SHORES	TX		08/14/2025	8.125	609,478		655,000
100229144	CATONSVILLE	MD		08/14/2025	7.875	397,695		495,000
100229145	PINE	AZ		08/14/2025	7.500	328,021		467,000
100229146	WICHITA	KS		08/14/2025	6.999	321,747		354,000
100229147	HOUSTON	TX		08/14/2025	8.125	287,112		325,000
100229148	INDIANAPOLIS	IN		08/14/2025	7.625	300,611		330,000
100229149	BLUE RIDGE	GA		08/14/2025	7.990	598,368		685,000
100229150	BLUFFTON	SC		08/14/2025	7.750	519,700		565,000
100229151	BRADENTON	FL		08/14/2025	6.999	548,959		605,000
100229152	SAN JACINTO	CA		08/14/2025	7.499	445,578		545,000
100229153	BERLIN	VT		08/14/2025	7.375	806,146		906,000
100229154	HOUSTON	TX		08/14/2025	7.740	540,418		665,000
100229155	LOUISVILLE	TN		08/14/2025	7.375	412,143		511,000
100229156	VENTURA	CA		08/14/2025	7.875	383,794		465,000
100229157	BIG BEAR CITY	CA		08/14/2025	7.750	445,585		520,000
100229158	LAS VEGAS	NV		08/14/2025	7.625	404,486		505,000
100229159	FERNANDINA BEACH	FL		08/14/2025	7.749	462,767		590,000
100229160	BIG BEAR CITY	CA		08/14/2025	7.875	288,869		327,000
100229161	FORDS	NJ		08/14/2025	6.550	664,179		830,000
100229162	PALOMAR MOUNTAIN	CA		08/14/2025	7.690	384,030		420,000
100229163	LAS VEGAS	NV		08/14/2025	7.997	361,677		440,000
100229164	PLYMOUTH	MN		08/14/2025	7.750	682,754		835,000
100229165	WOODBRIDGE	VA		08/14/2025	7.875	439,419		540,000
100229166	BAHAMA	NC		08/14/2025	8.000	411,059		455,000
100229167	EUGENE	OR		08/14/2025	7.625	336,584		428,000
100229168	BEECH MOUNTAIN	NC		08/14/2025	7.500	600,173		695,000
100229169	GLADWIN	MI		08/14/2025	7.500	289,088		350,000
100229170	BIG BEAR LAKE	CA		08/14/2025	7.875	419,435		470,000
100229171	ROCKBRIDGE	OH		08/14/2025	7.500	468,986		511,000
100229172	SURPRISE	AZ		08/14/2025	7.624	830,687		1,090,000
100229173	WEST LINN	OR		08/14/2025	7.500	567,339		724,800
100229174	CUMMING	GA		08/14/2025	8.125	526,595		580,000
100229175	TOWNSEND	MA		08/14/2025	7.625	474,813		579,000
100229176	BRYAN	TX		08/14/2025	7.990	308,309		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229177	GLADE PARK	CO		08/14/2025	7.499	488,480		560,000
100229178	DECATUR	AL		08/14/2025	6.875	443,871		570,000
100229179	FORT WORTH	TX		08/14/2025	7.625	305,954		370,000
100229180	PORT WENTWORTH	GA		08/14/2025	7.625	321,754		390,000
100229181	AURORA	IL		08/14/2025	7.875	313,381		370,000
100229182	PANAMA CITY	FL		08/13/2025	7.500	511,670		623,265
100229183	SUMMERFIELD	FL		08/13/2025	7.375	367,666		475,000
100229184	SAINT HELENA ISLAND	SC		08/13/2025	6.875	416,929		970,000
100229185	BUFORD	GA		08/13/2025	7.125	374,458		481,000
100229186	WESLEY CHAPEL	FL		08/13/2025	6.250	274,761		550,000
100229187	CAPE CORAL	FL		08/13/2025	7.625	478,872		575,000
100229188	ATLANTA	GA		08/13/2025	7.625	118,717		183,000
100229189	AUGUSTA	GA		08/13/2025	7.500	68,324		95,000
100229190	ATLANTA	GA		08/13/2025	7.125	349,852		550,000
100229191	FORT MILL	SC		08/13/2025	6.625	191,592		250,000
100229192	WINCHESTER	TN		08/13/2025	7.125	120,296		176,000
100229193	DECATUR	GA		08/13/2025	6.875	160,807		235,000
100229194	WINSTON SALEM	NC		08/13/2025	7.625	89,713		119,000
100229195	CASTRO VALLEY	CA		08/13/2025	6.250	390,866		900,000
100229196	THE VILLAGES	FL		08/13/2025	7.500	264,642		325,000
100229197	MORRISVILLE	NC		08/13/2025	6.750	198,145		446,000
100229198	FOLEY	AL		08/13/2025	6.990	251,173		333,000
100229199	NASHVILLE	TN		08/13/2025	6.125	146,209		240,000
100229200	ATHENS	GA		08/13/2025	5.125	148,413		215,000
100229201	ELLIJAY	GA		08/13/2025	7.375	396,063		507,000
100229202	MINERAL	VA		08/13/2025	7.500	332,511		371,000
100229203	DUNWOODY	GA		08/13/2025	6.990	184,426		245,000
100229204	ST. GEORGE ISLAND	FL		08/13/2025	7.625	686,347		1,000,000
100229205	MILFORD	VA		08/13/2025	7.250	98,226		175,000
100229206	JACKSONVILLE	NC		08/13/2025	7.500	93,620		225,000
100229207	ELLIJAY	GA		08/13/2025	6.990	280,158		458,000
100229208	SAINT AUGUSTINE	FL		08/13/2025	7.250	179,614		235,000
100229209	EAST PALATKA	FL		08/13/2025	7.125	63,157		135,000
100229210	LAKEMONT	GA		08/13/2025	6.250	589,723		905,000
100229211	MARTINSBURG	WV		08/13/2025	7.250	214,247		290,000
100229212	CLEARWATER	FL		08/13/2025	7.250	395,071		485,000
100229213	BLUE RIDGE	GA		08/13/2025	7.500	260,843		296,000
100229214	SAINT GEORGE ISLAND	FL		08/13/2025	7.375	693,625		900,000
100229215	ATLANTA	GA		08/13/2025	7.375	337,621		408,500
100229216	DUNCAN	SC		08/13/2025	6.625	167,561		220,000
100229217	SANDY SPRINGS	GA		08/13/2025	7.000	460,119		565,000
100229218	MYRTLE BEACH	SC		08/13/2025	7.500	275,784		351,500
100229219	KNOXVILLE	TN		08/13/2025	6.990	341,503		440,000
100229220	CANTON	GA		08/13/2025	6.990	214,118		410,000
100229221	HAGUE	VA		08/13/2025	6.875	446,328		715,000
100229222	ATLANTA	GA		08/13/2025	6.625	153,658		201,000
100229223	CRANE HILL	AL		08/13/2025	7.625	267,214		290,000
100229224	ALEXANDRIA	VA		08/13/2025	7.125	190,628		254,000
100229225	CRAMERTON	NC		08/13/2025	7.625	205,447		265,000
100229226	NASHVILLE	TN		08/13/2025	7.125	373,633		492,000
100229227	COLONIAL HEIGHTS	VA		08/13/2025	7.125	362,721		526,500
100229228	ATLANTA	GA		08/13/2025	6.625	214,290		300,000
100229229	RISING FAWN	GA		08/13/2025	7.375	671,383		860,000
100229230	CARTERSVILLE	GA		08/13/2025	6.750	241,691		320,000
100229231	DESTIN	FL		08/13/2025	6.875	317,082		415,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229232	TUCKER	GA		08/13/2025	7.250	153,513		216,000
100229233	FLOWERY BRANCH	GA		08/13/2025	6.490	358,751		470,000
100229234	LAWRENCEVILLE	GA		08/13/2025	7.375	274,235		355,000
100229235	FRESNO	CA		08/13/2025	7.125	329,918		429,000
100229236	ODENVILLE	AL		08/13/2025	6.490	178,672		223,500
100229237	ELLENWOOD	GA		08/13/2025	7.625	165,161		220,000
100229238	SUMMERFIELD	FL		08/13/2025	7.250	284,746		366,000
100229239	GAINESVILLE	FL		08/13/2025	6.625	146,901		256,000
100229240	TALLAHASSEE	FL		08/13/2025	7.500	204,941		258,000
100229241	CULLEOKA	TN		08/13/2025	7.625	234,716		325,000
100229242	ATLANTA	GA		08/13/2025	7.125	412,387		558,000
100229243	SAINT AUGUSTINE	FL		08/13/2025	7.625	271,141		357,000
100229244	GAINESVILLE	FL		08/13/2025	6.875	116,221		150,000
100229245	CLEVELAND	GA		08/13/2025	7.125	111,688		222,000
100229246	MARIETTA	GA		08/13/2025	6.990	361,128		478,000
100229247	EWA BEACH	HI		08/13/2025	7.250	1,071,431		1,480,000
100229248	WOODBRIDGE	VA		08/13/2025	6.750	367,538		515,000
100229249	CHICAGO	IL		08/13/2025	7.250	367,000		560,000
100229250	JASPER	GA		08/13/2025	6.750	242,335		338,000
100229251	CHAPEL HILL	NC		08/13/2025	7.125	466,007		600,000
100229252	CRESTVIEW	FL		08/13/2025	7.625	217,927		270,000
100229253	SUMMERVILLE	SC		08/13/2025	6.625	335,129		470,000
100229254	HOLLISTER	MO		08/13/2025	7.250	158,546		223,500
100229255	NORTH CHARLESTON	SC		08/13/2025	7.250	293,122		380,000
100229256	SAN PEDRO	CA		08/14/2025	8.125	779,850		929,000
100229257	LOS ANGELES	CA		08/14/2025	7.499	1,044,269		1,500,000
100229258	CHINO	CA		08/14/2025	6.750	569,134		760,000
100229259	CHARLOTTE	NC		08/14/2025	7.499	156,626		190,000
100229260	SONOMA	CA		08/14/2025	7.750	1,540,248		2,297,000
100229261	HUDSON	FL		08/14/2025	6.999	186,387		280,000
100229262	CENTRE	AL		08/14/2025	6.999	115,054		189,000
100229263	HURRICANE	UT		08/14/2025	8.750	566,723		729,000
100229264	WRIGHTSTOWN	WI		08/14/2025	6.999	213,889		330,000
100229265	AVONDALE	AZ		08/14/2025	6.999	200,960		366,500
100229266	FREDERICK	MD		08/14/2025	7.250	194,149		380,000
100229267	DEERFIELD BEACH	FL		08/14/2025	6.875	102,363		200,000
100229268	KENT	OH		08/14/2025	6.999	126,880		195,000
100229269	LOS ANGELES	CA		08/14/2025	7.250	413,597		975,000
100229270	ROCKFORD	IL		08/14/2025	7.375	175,711		230,000
100229271	BIG BEAR LAKE	CA		08/14/2025	6.750	643,815		855,000
100229272	COACHELLA	CA		08/14/2025	7.250	452,109		565,000
100229273	FRONT ROYAL	VA		08/14/2025	7.999	275,625		350,000
100229274	LAS VEGAS	NV		08/14/2025	6.625	236,018		450,000
100229275	GAINESVILLE	FL		08/14/2025	7.999	107,993		138,000
100229276	WOODBURY	MN		08/14/2025	7.250	236,212		310,000
100229277	POCATELLO	ID		08/14/2025	7.375	196,789		325,000
100229278	BEAUMONT	TX		08/14/2025	8.125	152,831		225,000
100229279	READING	OH		08/14/2025	7.250	156,961		215,000
100229280	MORENO VALLEY	CA		08/14/2025	6.750	409,741		551,000
100229281	SPRINGFIELD	OH		08/14/2025	8.750	136,008		175,000
100229282	SMYRNA	TN		08/14/2025	8.499	242,288		355,000
100229283	RADCLIFF	KY		08/14/2025	6.750	127,969		180,000
100229284	CHARLOTTE	NC		08/14/2025	7.875	144,919		200,000
100229285	WINNETKA	CA		08/14/2025	7.999	637,550		675,000
100229286	WILMINGTON	NC		08/14/2025	7.125	212,318		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229287	ANTIOCH	TN		08/14/2025	7.875	394,864		420,000
100229288	EL PASO	TX		08/14/2025	7.125	233,293		310,000
100229289	SEMINOLE	FL		08/14/2025	6.999	361,976		557,000
100229290	OCALA	FL		08/14/2025	6.625	150,280		315,000
100229291	MARSTONS MILLS	MA		08/14/2025	6.999	323,380		555,000
100229292	SEMINOLE	FL		08/14/2025	7.499	243,836		340,000
100229293	BAKERSFIELD	CA		08/14/2025	7.375	268,091		365,000
100229294	DERBY	CT		08/14/2025	7.375	292,114		370,000
100229295	CLINT	TX		08/14/2025	7.999	230,738		293,000
100229296	ROOSEVELT	NJ		08/14/2025	6.625	296,444		370,000
100229297	FAIR OAKS	CA		08/14/2025	7.875	362,920		450,000
100229298	WINCHESTER	CA		08/14/2025	7.999	613,413		650,000
100229299	VENICE	FL		08/14/2025	8.125	113,400		189,000
100229300	MURCHISON	TX		08/14/2025	7.499	272,437		330,000
100229301	JAMESTOWN	ND		08/14/2025	7.999	120,275		164,500
100229302	HARTFORD	CT		08/14/2025	7.625	157,500		313,000
100229303	SKOWHEGAN	ME		08/14/2025	6.999	113,742		153,000
100229304	LOS ANGELES	CA		08/14/2025	7.999	401,100		510,000
100229305	ALBERTVILLE	AL		08/14/2025	6.875	327,658		410,000
100229306	HOUSTON	TX		08/14/2025	6.750	237,816		334,000
100229307	PHOENIX	MD		08/14/2025	6.999	1,066,315		1,300,000
100229308	HOPEWELL	VA		08/14/2025	7.125	165,493		205,000
100229309	LITTLE ROCK	AR		08/14/2025	6.750	658,904		1,132,000
100229310	WAYZATA	MN		08/14/2025	6.999	2,194,975		3,585,000
100229311	MIAMI	FL		08/14/2025	7.499	622,143		770,000
100229312	SCOTTSDALE	AZ		08/14/2025	7.999	170,258		355,000
100229313	CUMMING	GA		08/14/2025	6.999	1,045,220		1,305,000
100229314	KINGMAN	AZ		08/14/2025	6.625	172,723		246,000
100229315	SYKESVILLE	MD		08/14/2025	7.999	157,500		365,000
100229316	PERRIS	CA		08/14/2025	8.375	790,125		1,075,000
100229317	PALISADE	MN		08/14/2025	7.250	646,030		914,000
100229318	HACIENDA HEIGHTS	CA		08/14/2025	7.499	2,087,197		2,750,000
100229319	RIVERSIDE	CA		08/14/2025	7.999	733,243		825,000
100229320	CHINO HILLS	CA		08/14/2025	6.499	456,317		825,000
100229321	DICKERSON	MD		08/14/2025	7.499	1,507,954		2,000,000
100229322	BALTIMORE	MD		08/14/2025	6.499	342,404		475,000
100229323	BAKERSFIELD	CA		08/14/2025	7.750	249,084		265,000
100229324	LOS ANGELES	CA		08/14/2025	6.999	610,609		765,000
100229325	BIG BEAR CITY	CA		08/14/2025	7.375	706,316		860,000
100229326	MIAMI	FL		08/14/2025	6.499	281,275		515,000
100229327	LOS ANGELES	CA		08/14/2025	6.625	577,424		875,000
100229328	LA VERNE	CA		08/14/2025	6.499	756,072		1,300,000
100229329	CUTLER BAY	FL		08/14/2025	7.499	606,631		735,000
100229330	LOS ANGELES	CA		08/14/2025	7.750	2,098,518		2,510,000
100229331	NAPLES	FL		08/14/2025	6.999	427,698		540,000
100229332	BELTSVILLE	MD		08/14/2025	6.499	434,790		730,000
100229333	INDIAN HARBOUR BEACH	FL		08/14/2025	8.750	356,795		475,000
100229334	SARATOGA	CA		08/14/2025	7.625	3,114,088		8,260,000
100229335	HOCKLEY	TX		08/14/2025	6.750	100,654		226,000
100229336	LA HABRA HEIGHTS	CA		08/14/2025	7.750	1,462,978		1,750,000
100229337	SHILOH	IL		08/14/2025	6.500	171,036		354,000
100229338	MARINA DEL REY	CA		08/14/2025	7.125	283,052		1,330,000
100229339	WENTZVILLE	MO		08/14/2025	7.250	206,346		316,000
100229340	DACULA	GA		08/14/2025	6.990	236,431		385,000
100229341	POWAY	CA		08/14/2025	7.125	684,661		830,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229342	DENISON	TX		08/14/2025	7.375	122,935		176,000
100229343	OCALA	FL		08/14/2025	7.375	234,674		290,000
100229344	ALEXANDRIA	VA		08/14/2025	7.750	167,581		230,000
100229345	INDIAN HARBOUR BEACH	FL		08/14/2025	7.625	417,091		583,000
100229346	WINDSOR	CO		08/14/2025	8.000	596,282		740,000
100229347	CLARKSVILLE	TN		08/14/2025	7.500	185,836		240,000
100229348	SYLVANIA	OH		08/14/2025	6.990	233,926		310,000
100229349	O FALLON	MO		08/14/2025	6.500	198,709		462,500
100229350	AURORA	IL		08/14/2025	7.625	293,422		358,000
100229351	FONTANA	CA		08/14/2025	7.375	622,037		750,000
100229352	BROCKTON	MA		08/14/2025	7.250	222,812		528,000
100229353	(WINNETKA AREA) LOS ANGELES	CA		08/14/2025	7.250	999,937		1,400,000
100229354	KISSIMMEE	FL		08/14/2025	7.750	289,474		365,000
100229355	PERRIS	CA		08/14/2025	7.125	316,227		620,000
100229356	HERMOSA BEACH	CA		08/14/2025	7.375	1,567,301		2,650,000
100229357	SANTA ANA	CA		08/14/2025	8.250	1,897,189		2,260,000
100229358	CHARLOTTE	NC		08/14/2025	7.375	273,219		328,000
100229359	LOS ANGELES	CA		08/14/2025	7.125	344,616		750,000
100229360	MIAMI BEACH	FL		08/14/2025	7.250	248,541		450,000
100229361	LEAGUE CITY	TX		08/15/2025	8.250	77,773		424,000
100229362	GILBERT	AZ		08/15/2025	9.000	143,622		535,992
100229363	FONTANA	CA		08/15/2025	9.000	118,981		625,027
100229364	SOUTH ROCKWOOD	MI		08/15/2025	8.125	88,543		380,053
100229365	COLLEGE STATION	TX		08/15/2025	8.375	204,515		465,000
100229366	LOGANVILLE	GA		08/15/2025	8.875	233,270		568,872
100229367	OXNARD	CA		08/15/2025	8.625	220,539		1,339,794
100229368	BROOKINGS	OR		08/15/2025	7.750	183,089		809,260
100229369	WESTMINSTER	CO		08/15/2025	8.750	201,147		871,289
100229370	ORANGE	CA		08/15/2025	9.125	209,212		1,194,743
100229371	ANAHEIM	CA		08/15/2025	8.250	62,941		869,007
100229372	RANCHO CUCAMONGA	CA		08/15/2025	9.000	157,191		610,000
100229373	CORTE MADERA	CA		08/15/2025	7.875	104,830		1,930,697
100229374	SAINT HELENS	OR		08/15/2025	9.875	137,035		413,099
100229375	MILLBRAE	CA		08/15/2025	9.125	269,712		2,581,040
100229376	COPPELL	TX		08/15/2025	8.625	152,207		787,759
100229377	ORANGE	CA		08/15/2025	7.875	163,018		1,242,550
100229378	LADERA RANCH	CA		08/15/2025	8.750	447,587		2,900,000
100229379	SAN DIEGO	CA		08/15/2025	7.750	408,134		2,445,000
100229380	SAN FRANCISCO	CA		08/15/2025	9.000	270,896		1,320,000
100229381	YORBA LINDA	CA		08/15/2025	7.125	298,113		1,945,000
100229382	MIAMI	FL		08/15/2025	7.500	123,028		597,840
100229383	BERKELEY	CA		08/15/2025	8.750	222,712		1,100,000
100229384	BEND	OR		08/15/2025	7.625	256,404		936,600
100229385	PHILADELPHIA	PA		08/15/2025	9.000	109,744		389,000
100229386	SANDY	UT		08/15/2025	8.000	134,563		594,872
100229387	SACRAMENTO	CA		08/15/2025	9.375	80,771		856,947
100229388	LAS VEGAS	NV		08/15/2025	7.875	76,071		392,266
100229389	EDGEWATER	NJ		08/15/2025	8.000	112,595		851,762
100229390	KAMUELA	HI		08/15/2025	7.125	179,222		1,006,543
100229391	APEX	NC		08/15/2025	8.125	135,552		956,371
100229392	SAMMAMISH	WA		08/15/2025	9.000	198,351		3,349,010
100229393	RIVERSIDE	CA		08/15/2025	7.625	182,938		684,869
100229394	YORBA LINDA	CA		08/15/2025	8.875	523,078		2,200,000
100229395	IRVINE	CA		08/15/2025	8.750	508,277		1,750,000
100229396	SEBASTOPOL	CA		08/15/2025	8.500	131,030		1,283,782

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229397	COSTA MESA	CA		08/15/2025	7.500	213,616		1,507,330
100229398	EVERETT	WA		08/15/2025	9.375	184,332		760,000
100229399	RIVERSIDE	CA		08/15/2025	8.625	164,212		692,403
100229400	SAN JOSE	CA		08/15/2025	8.375	262,802		1,403,329
100229401	WILDOMAR	CA		08/15/2025	8.875	95,887		637,186
100229402	SANTA PAULA	CA		08/15/2025	7.875	101,691		770,216
100229403	ROSHARON	TX		08/15/2025	8.375	131,868		307,651
100229404	CONCORD	CA		08/15/2025	7.875	118,525		1,163,531
100229405	STOCKTON	CA		08/15/2025	8.500	131,177		632,905
100229406	MENIFEE	CA		08/15/2025	8.500	136,479		731,481
100229407	CAMARILLO	CA		08/15/2025	8.625	332,564		865,000
100229408	DYER	IN		08/15/2025	9.500	113,737		451,972
100229409	ALHAMBRA	CA		08/15/2025	8.250	511,620		1,350,000
100229410	FREMONT	CA		08/15/2025	8.375	482,861		1,570,000
100229411	SANTEE	CA		08/15/2025	8.375	99,584		905,600
100229412	CONCORD	NC		08/15/2025	7.250	100,844		515,599
100229413	TEMECULA	CA		08/15/2025	8.000	147,506		876,136
100229414	SANTA YNEZ	CA		08/15/2025	7.750	308,945		1,785,000
100229415	MURRIETA	CA		08/15/2025	7.000	113,663		905,222
100229416	GLENDALE	CA		08/15/2025	7.750	415,684		2,600,000
100229417	OXNARD	CA		08/15/2025	9.125	313,113		955,000
100229418	CORAL GABLES	FL		08/15/2025	7.250	148,964		804,000
100229419	TWIN FALLS	ID		08/15/2025	9.375	72,643		409,684
100229420	BELGRADE	MT		08/15/2025	7.625	177,813		1,360,000
100229421	CLOVIS	CA		08/15/2025	9.125	186,061		389,864
100229422	TAMARAC	FL		08/15/2025	9.500	105,038		424,475
100229423	WOODBRIDGE	VA		08/15/2025	8.000	208,969		853,000
100229424	PALM SPRINGS	CA		08/15/2025	8.125	127,507		613,473
100229425	SANTA ROSA	CA		08/15/2025	8.000	194,565		1,148,761
100229426	YORBA LINDA	CA		08/15/2025	7.875	124,395		1,542,606
100229427	POWAY	CA		08/15/2025	8.000	396,950		1,320,000
100229428	VICTORVILLE	CA		08/15/2025	8.750	95,823		494,624
100229429	FREMONT	IN		08/15/2025	8.375	175,573		760,000
100229430	MAITLAND	FL		08/15/2025	8.250	166,329		731,656
100229431	SAN FRANCISCO	CA		08/15/2025	8.000	151,440		1,666,677
100229432	LA PALMA	CA		08/15/2025	8.500	117,151		1,305,500
100229433	SPRING	TX		08/15/2025	7.875	128,937		710,793
100229434	LAKEWOOD	CA		08/15/2025	8.000	309,555		975,000
100229435	ESCONDIDO	CA		08/15/2025	7.875	369,388		995,000
100229436	LAKE STEVENS	WA		08/15/2025	9.000	208,866		577,165
100229437	MERRIMACK	NH		08/15/2025	8.625	221,207		616,858
100229438	INDIO	CA		08/15/2025	8.000	134,095		628,826
100229439	MORGAN HILL	CA		08/15/2025	9.500	137,534		1,324,046
100229440	LEXINGTON	SC		08/15/2025	8.500	196,316		649,000
100229441	SANTA CLARITA	CA		08/15/2025	7.500	254,586		1,247,755
100229442	OCEANSIDE	CA		08/15/2025	8.500	125,543		971,462
100229443	MIAMI	FL		08/15/2025	8.750	229,978		844,051
100229444	RENO	NV		08/15/2025	7.990	638,676		842,000
100229445	BILLINGS	MT		08/15/2025	7.875	297,226		365,000
100229446	WEST WINDSOR	NJ		08/15/2025	7.625	727,190		940,000
100229447	LAS VEGAS	NV		08/15/2025	7.125	391,775		513,000
100229448	SOUTH ORANGE	NJ		08/15/2025	7.990	630,689		780,000
100229449	COLUMBUS	OH		08/15/2025	7.125	264,476		350,000
100229450	DURHAM	NC		08/15/2025	6.875	481,794		715,000
100229451	CAPE CHARLES	VA		08/15/2025	7.990	610,626		725,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229452	OKLAHOMA CITY	OK		08/15/2025	7.625	283,198		369,000
100229453	TULSA	OK		08/15/2025	7.250	252,928		331,000
100229454	KULA	HI		08/15/2025	6.990	1,240,469		1,752,000
100229455	EVERETT	MA		08/15/2025	7.000	686,991		905,000
100229456	HENDERSONVILLE	NC		08/15/2025	6.990	497,422		820,000
100229457	HARRISON	AR		08/15/2025	7.990	250,642		291,000
100229458	RICHARDSON	TX		08/15/2025	7.875	243,220		305,000
100229459	TYBEE ISLAND	GA		08/15/2025	6.750	752,965		1,000,000
100229460	SAINT REGIS	MT		08/15/2025	7.750	434,258		600,000
100229461	OVERLAND PARK	KS		08/15/2025	7.375	281,960		368,000
100229462	MINNEAPOLIS	MN		08/15/2025	7.250	226,622		283,000
100229463	OKLAHOMA CITY	OK		08/15/2025	7.990	214,860		327,000
100229464	NASHVILLE	TN		08/15/2025	6.990	423,179		565,000
100229465	SACRAMENTO	CA		08/15/2025	7.990	324,440		395,000
100229466	DULUTH	GA		08/15/2025	7.125	823,814		1,100,000
100229467	GALVESTON	TX		08/15/2025	7.875	217,984		280,000
100229468	BRYAN	TX		08/15/2025	7.375	284,294		371,000
100229469	LEOMINSTER	MA		08/15/2025	7.500	598,850		775,000
100229470	MELISSA	TX		08/15/2025	6.625	291,168		415,000
100229471	AVON	IN		08/15/2025	6.990	290,291		380,000
100229472	GREENWOOD	IN		08/15/2025	6.125	217,291		318,000
100229473	PRINCETON	TX		08/15/2025	6.990	220,999		295,000
100229474	CYPRESS	TX		08/15/2025	6.490	293,075		460,000
100229475	IDAHO FALLS	ID		08/15/2025	6.625	270,616		377,000
100229476	CARTERSVILLE	GA		08/15/2025	7.500	320,421		420,000
100229477	HARDEEVILLE	SC		08/15/2025	7.125	229,954		373,000
100229478	RALEIGH	NC		08/15/2025	7.125	324,069		425,000
100229479	BAKERSFIELD	CA		08/15/2025	6.125	289,536		400,000
100229480	INDEPENDENCE	MO		08/15/2025	7.875	245,594		372,000
100229481	HEALDSBURG	CA		08/15/2025	6.990	753,818		1,095,000
100229482	ALBUQUERQUE	NM		08/15/2025	6.990	229,269		302,000
100229483	MADISON	AL		08/15/2025	5.990	209,569		300,000
100229484	DULUTH	GA		08/15/2025	7.125	212,423		285,000
100229485	NORCROSS	GA		08/15/2025	6.990	353,537		500,000
100229486	REDMOND	OR		08/15/2025	7.125	283,317		407,000
100229487	EAGLE MOUNTAIN	UT		08/15/2025	6.990	283,644		400,963
100229488	WEST VALLEY CITY	UT		08/15/2025	6.250	392,989		565,000
100229489	TOWNVILLE	SC		08/15/2025	7.625	373,100		455,000
100229490	MONTGOMERY	TX		08/15/2025	6.750	266,642		360,000
100229491	BRUNSWICK	ME		08/15/2025	6.750	609,273		915,000
100229492	GULF SHORES	AL		08/15/2025	7.125	289,875		380,000
100229493	MAMMOTH LAKES	CA		08/15/2025	6.750	353,847		468,000
100229494	SPARKS	NV		08/15/2025	6.875	496,594		695,000
100229495	FRIDLEY	MN		08/15/2025	6.875	363,362		515,000
100229496	CARTERSVILLE	GA		08/15/2025	7.375	248,147		348,000
100229497	HICKMAN	CA		08/15/2025	7.625	362,297		510,000
100229498	NORTHRIDGE	CA		08/15/2025	6.490	574,994		800,000
100229499	CARTERSVILLE	GA		08/15/2025	7.375	243,088		337,000
100229500	MANAHAWKIN	NJ		08/15/2025	7.375	702,965		985,000
100229501	PORTERVILLE	CA		08/15/2025	7.500	361,178		500,000
100229502	SARATOGA SPRINGS	UT		08/15/2025	6.250	219,695		331,000
100229503	HIGHLANDS RANCH	CO		08/15/2025	6.990	443,952		599,000
100229504	SPOKANE	WA		08/15/2025	6.990	208,884		301,000
100229505	AMARILLO	TX		08/15/2025	7.000	222,854		302,000
100229506	MIDDLETON	ID		08/15/2025	6.490	350,938		507,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229507	CHARLOTTE	NC		08/15/2025	7.000	392,348		528,000
100229508	PALMDALE	CA		08/15/2025	7.625	642,252		835,000
100229509	CORINTH	TX		08/15/2025	6.990	338,454		550,000
100229510	KATY	TX		08/15/2025	6.990	305,040		400,000
100229511	WENDELL	NC		08/15/2025	6.875	207,409		292,000
100229512	SPRING	TX		08/15/2025	6.750	204,620		278,000
100229513	CLINTON	NC		08/15/2025	6.990	401,547		570,000
100229514	NASHVILLE	TN		08/15/2025	7.625	375,681		495,000
100229515	LAS VEGAS	NV		08/15/2025	6.490	398,808		575,000
100229516	LAS VEGAS	NV		08/15/2025	6.250	355,745		495,000
100229517	CEDAR CITY	UT		08/15/2025	6.875	250,460		335,000
100229518	ALLEN	TX		08/15/2025	6.750	502,710		665,000
100229519	KELSEYVILLE	CA		08/15/2025	7.500	226,767		300,000
100229520	ATLANTIC CITY	NJ		08/15/2025	6.750	491,953		850,000
100229521	MADISON	TN		08/15/2025	6.990	269,883		365,000
100229522	CHICAGO	IL		08/15/2025	7.125	400,047		560,000
100229523	MANVEL	TX		08/15/2025	6.875	331,380		450,000
100229524	POTTSTOWN	PA		08/15/2025	6.875	209,496		275,000
100229525	CHICAGO	IL		08/15/2025	7.125	409,342		573,000
100229526	MODESTO	CA		08/15/2025	7.625	370,759		480,000
100229527	RANCHO SANTA MARGARITA	CA		08/15/2025	6.750	817,724		1,350,000
100229528	TRUCKEE	CA		08/15/2025	6.990	430,755		620,000
100229529	RIVERBANK	CA		08/15/2025	6.990	462,772		608,000
100229530	CITRUS HEIGHTS	CA		08/15/2025	7.000	447,712		625,000
100229531	PHOENIX	AZ		08/15/2025	6.990	257,709		373,000
100229532	MAMMOTH LAKES	CA		08/15/2025	6.990	580,641		887,000
100229533	HEPPNER	OR		08/15/2025	7.125	306,117		400,000
100229534	PRESCOTT VALLEY	AZ		08/15/2025	7.125	332,037		455,000
100229535	ROCKLEDGE	FL		08/15/2025	7.125	324,663		425,000
100229536	BARSTOW	CA		08/15/2025	7.375	213,670		295,000
100229537	WAKE FOREST	NC		08/15/2025	7.490	222,025		278,000
100229538	ANAHEIM	CA		08/15/2025	6.875	600,198		870,000
100229539	SACRAMENTO	CA		08/15/2025	6.625	467,521		670,000
100229540	ABILENE	TX		08/15/2025	6.990	216,830		294,000
100229541	INDIAN BEACH	NC		08/15/2025	6.875	350,972		550,000
100229542	SUNNYSIDE	WA		08/15/2025	6.875	296,426		484,000
100229543	SURPRISE	AZ		08/15/2025	6.750	296,740		395,000
100229544	OKLAHOMA CITY	OK		08/15/2025	7.500	333,230		445,000
100229545	BOERNE	TX		08/15/2025	6.750	301,994		408,000
100229546	LAKEWOOD	NJ		08/15/2025	6.750	639,742		1,100,000
100229547	ORANGE BEACH	AL		08/15/2025	7.375	451,930		692,000
100229548	CRESSKILL	NJ		08/15/2025	6.875	632,288		830,000
100229549	INDIO	CA		08/15/2025	7.375	322,434		485,000
100229550	LEHIGH ACRES	FL		08/15/2025	6.625	382,322		545,000
100229551	MERCED	CA		08/15/2025	7.625	362,338		480,000
100229552	PORT SAINT LUCIE	FL		08/15/2025	7.125	292,154		420,000
100229553	GULF SHORES	AL		08/15/2025	6.750	587,312		825,000
100229554	MCKINNEY	TX		08/15/2025	6.750	405,170		600,000
100229555	NEW ORLEANS	LA		08/15/2025	6.990	668,939		908,000
100229556	HOUSTON	TX		08/15/2025	7.625	504,902		670,000
100229557	LAS VEGAS	NV		08/15/2025	6.875	422,005		595,000
100229558	OCEAN CITY	MD		08/15/2025	6.750	435,702		620,000
100229559	TUCKER	GA		08/15/2025	7.000	310,830		435,000
100229560	PEMBROKE PINES	FL		08/15/2025	7.625	555,575		700,000
100229561	CHELSEA	MA		08/15/2025	7.125	490,443		640,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229562	HENDERSON	NV		08/15/2025	6.990	476,835		695,000
100229563	SUPPLY	NC		08/15/2025	6.750	604,201		882,000
100229564	INDIAN WELLS	CA		08/15/2025	7.625	435,296		680,000
100229565	GRANBURY	TX		08/15/2025	7.625	217,153		255,000
100229566	WEST SACRAMENTO	CA		08/15/2025	7.625	459,870		631,000
100229567	INDIANAPOLIS	IN		08/15/2025	6.625	233,845		335,000
100229568	RALEIGH	NC		08/15/2025	7.125	253,203		357,000
100229569	RICHMOND	VA		08/15/2025	6.875	473,612		666,000
100229570	WHITTIER	CA		08/15/2025	7.125	630,625		821,000
100229571	LEHI	UT		08/15/2025	6.990	225,869		316,000
100229572	SAINT JOHNS	FL		08/15/2025	6.990	327,228		435,000
100229573	NORFOLK	VA		08/15/2025	7.625	237,914		330,000
100229574	FREDERICKSBURG	VA		08/15/2025	6.990	361,291		475,000
100229575	AUSTIN	TX		08/15/2025	7.125	675,844		895,000
100229576	HEMPSTEAD	TX		08/15/2025	7.125	211,746		322,000
100229577	FREDERICKSBURG	VA		08/15/2025	6.990	358,373		472,500
100229578	PORT ANGELES	WA		08/15/2025	6.875	548,892		692,000
100229579	SUPERIOR	CO		08/15/2025	7.750	651,627		790,000
100229580	WHITNEY	TX		08/15/2025	7.750	343,160		415,000
100229581	AUSTIN	TX		08/15/2025	8.125	220,290		337,000
100229582	GROVETOWN	GA		08/15/2025	7.375	418,414		542,000
100229583	AUBURN	AL		08/15/2025	7.490	216,419		280,500
100229584	PIGEON FORGE	TN		08/15/2025	7.990	384,491		469,000
100229585	FLEMING ISLAND	FL		08/15/2025	7.990	438,142		600,000
100229586	FOLEY	AL		08/15/2025	7.490	227,061		305,000
100229587	GALVESTON	TX		08/15/2025	6.750	345,115		463,000
100229588	BLACK MTN	NC		08/15/2025	7.750	278,971		360,000
100229589	JACKSONVILLE	FL		08/15/2025	7.125	469,825		625,000
100229590	MOORESTOWN	NJ		08/15/2025	7.490	216,846		280,000
100229591	RICHMOND	VA		08/15/2025	6.875	480,084		660,000
100229592	WALNUT	CA		08/15/2025	6.990	687,039		958,000
100229593	BELLINGHAM	WA		08/15/2025	6.990	534,478		699,000
100229594	COLUMBIA	TN		08/15/2025	6.625	957,247		1,350,000
100229595	GAINESVILLE	GA		08/15/2025	7.990	274,194		331,000
100229596	BANNER ELK	NC		08/15/2025	7.625	755,575		910,000
100229597	BRIDGTON	ME		08/15/2025	7.990	313,606		380,000
100229598	DONNELLY	ID		08/15/2025	7.375	655,042		842,000
100229599	CAMDEN	ME		08/15/2025	7.750	550,090		705,000
100229600	CHEYENNE	WY		08/15/2025	7.250	324,177		417,000
100229601	LEESBURG	VA		08/15/2025	6.990	294,824		380,000
100229602	ESTERO	FL		08/15/2025	7.490	521,828		689,000
100229603	MURPHY	NC		08/15/2025	7.490	260,340		360,000
100229604	N RICHLND HLS	TX		08/15/2025	7.490	301,685		365,000
100229605	FORT WORTH	TX		08/15/2025	6.875	278,370		375,000
100229606	TUCSON	AZ		08/15/2025	7.490	329,768		430,000
100229607	NEWARK	NJ		08/15/2025	7.490	770,328		1,010,000
100229608	SALT LAKE CTY	UT		08/15/2025	7.250	533,838		695,000
100229609	PORTLAND	OR		08/15/2025	7.375	245,074		310,000
100229610	LOUISVILLE	KY		08/15/2025	7.490	212,204		260,000
100229611	CENTRE HALL	PA		08/15/2025	7.490	271,455		328,000
100229612	EPPING	NH		08/15/2025	7.625	302,578		375,000
100229613	BRADENTON	FL		08/15/2025	7.875	343,041		515,000
100229614	CIMARRON	CO		08/15/2025	7.750	365,211		462,000
100229615	MECHANICSBURG	PA		08/15/2025	7.125	245,212		307,000
100229616	ROSEVILLE	CA		08/15/2025	7.750	408,201		525,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229617	OCALA	FL		08/15/2025	7.875	362,064		435,000
100229618	ANACORTES	WA		08/15/2025	7.500	709,844		907,000
100229619	MEDFORD	MA		08/15/2025	7.125	325,789		443,000
100229620	FORT WORTH	TX		08/15/2025	7.875	358,174		463,500
100229621	MINONG	WI		08/15/2025	7.375	392,170		481,000
100229622	CASPER	WY		08/15/2025	6.990	315,275		430,000
100229623	BILLINGS	MT		08/15/2025	7.375	259,095		330,000
100229624	AURORA	CO		08/15/2025	7.625	243,053		325,000
100229625	LAKE RONKONKOMA	NY		08/15/2025	7.125	534,388		760,000
100229722	PITTSBURG	CA		08/18/2025	8.625	524,690		725,000
100229723	PRESCOTT	AZ		08/18/2025	8.500	954,534		1,158,000
100229724	ROCKLAND	MA		08/18/2025	6.874	452,671		563,000
100229725	BLUFFTON	SC		08/18/2025	6.875	350,375		450,000
100229726	QUEEN CREEK	AZ		08/18/2025	6.999	3,081,516		4,350,000
100229727	PANAMA CITY BEACH	FL		08/18/2025	7.500	205,065		250,000
100229728	WEST HOLLYWOOD	CA		08/18/2025	8.625	935,025		1,300,000
100229729	LEXINGTON	SC		08/18/2025	7.874	552,769		670,000
100229730	DOWNEY	CA		08/18/2025	7.125	607,787		860,000
100229731	MIAMI	FL		08/18/2025	7.750	871,708		1,554,000
100229732	SARASOTA	FL		08/18/2025	7.249	252,625		309,000
100229733	SAN ANTONIO	FL		08/18/2025	8.000	255,003		325,000
100229734	FRESNO	CA		08/18/2025	7.999	472,153		790,000
100229735	DAVENPORT	FL		08/18/2025	7.500	191,074		229,000
100229736	THOUSAND OAKS	CA		08/18/2025	7.750	1,191,965		1,350,000
100229737	ATLANTA	GA		08/18/2025	7.374	309,791		525,000
100229738	HOLLYWOOD	FL		08/18/2025	7.875	388,424		463,000
100229739	COSTA MESA	CA		08/18/2025	7.875	982,093		1,250,000
100229740	LA QUINTA	CA		08/18/2025	7.375	1,679,592		2,015,000
100229741	CHARLOTTE	NC		08/18/2025	8.250	263,813		335,000
100229742	BOERNE	TX		08/18/2025	7.500	346,767		475,000
100229743	HONOLULU	HI		08/18/2025	7.500	879,757		1,100,000
100229744	PORTER RANCH	CA		08/18/2025	7.375	2,868,123		3,800,000
100229745	PARRISH	FL		08/18/2025	7.250	387,240		425,200
100229746	SALT LAKE CITY	UT		08/18/2025	8.000	709,324		1,352,000
100229747	PEARLAND	TX		08/18/2025	8.500	264,379		422,000
100229748	SUNLAND	CA		08/18/2025	7.375	440,662		847,500
100229749	AVONDALE	AZ		08/18/2025	7.875	281,547		365,000
100229750	CHANDLER	AZ		08/18/2025	7.750	774,585		1,000,000
100229751	SAINT PETERSBURG	FL		08/18/2025	7.750	543,706		830,000
100229752	SHERRILLS FORD	NC		08/18/2025	7.375	242,511		308,000
100229753	BOUND BROOK	NJ		08/18/2025	7.750	338,772		450,000
100229754	SHERRILLS FORD	NC		08/18/2025	7.375	221,314		270,000
100229755	TROY	MI		08/18/2025	7.250	155,235		385,000
100229756	LAS VEGAS	NV		08/18/2025	7.500	282,671		393,000
100229757	S YARMOUTH	MA		08/18/2025	7.749	513,471		660,000
100229758	EL PASO	TX		08/18/2025	7.375	161,150		242,000
100229759	YUKON	OK		08/18/2025	8.249	310,602		390,300
100229760	WINSTON SALEM	NC		08/18/2025	7.499	134,321		175,000
100229761	MIDDLE ISLAND	NY		08/18/2025	7.499	327,898		422,000
100229762	LONGBOAT KEY	FL		08/18/2025	7.624	188,863		360,000
100229763	LAS VEGAS	NV		08/18/2025	7.624	406,056		870,000
100229764	KILL DEVIL HILLS	NC		08/18/2025	7.875	539,944		660,000
100229765	RANCHOS DE TAOS	NM		08/18/2025	8.000	627,287		760,000
100229766	SARASOTA	FL		08/18/2025	7.625	606,908		780,000
100229767	SUWANEE	GA		08/18/2025	7.375	455,627		590,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229768	PORTLAND	OR		08/18/2025	7.625	676,069		880,000
100229769	PIGEON FORGE	TN		08/18/2025	7.250	558,025		725,000
100229770	HIGHLANDS	NC		08/18/2025	7.500	279,989		362,000
100229771	WALKERSVILLE	MD		08/18/2025	7.375	330,060		480,000
100229772	AMERICAN FORK	UT		08/18/2025	7.375	401,765		521,000
100229773	LOGAN	OH		08/18/2025	7.375	507,117		623,000
100229774	WEST BRANCH	MI		08/18/2025	7.375	319,224		392,000
100229775	HENDERSON	NV		08/18/2025	7.250	350,078		490,000
100229776	HILTON HEAD ISLAND	SC		08/18/2025	7.625	403,271		520,000
100229777	ST. GEORGE	UT		08/18/2025	7.000	299,218		430,000
100229778	LANSDALE	PA		08/18/2025	6.999	423,463		616,000
100229779	CONROE	TX		08/18/2025	7.500	279,392		362,000
100229780	DELAWARE	OH		08/18/2025	7.000	254,803		339,000
100229781	FOLSOM	PA		08/18/2025	7.625	288,017		405,000
100229782	CORPUS CHRISTI	TX		08/18/2025	8.500	167,578		222,000
100229783	MILFORD	MA		08/18/2025	7.250	574,079		750,000
100229784	NEW ALBANY	OH		08/18/2025	6.750	308,895		440,000
100229785	AUSTIN	TX		08/18/2025	7.500	240,406		312,000
100229786	CORONA	CA		08/18/2025	6.875	310,227		390,000
100229787	KIRKLAND	WA		08/18/2025	6.624	790,965		1,125,000
100229788	FOLSOM	CA		08/18/2025	7.625	523,802		655,000
100229789	OAK ISLAND	NC		08/18/2025	7.490	418,118		540,000
100229790	CHALFONT	PA		08/18/2025	7.750	487,071		645,000
100229791	PASO ROBLES	CA		08/18/2025	7.250	446,993		585,000
100229792	WINTER GARDEN	FL		08/18/2025	7.625	403,118		535,000
100229793	DENVER	CO		08/18/2025	7.250	442,969		680,000
100229794	BLOOMINGDALE	GA		08/18/2025	7.625	293,443		394,000
100229795	LANSDALE	PA		08/18/2025	7.240	415,821		540,000
100229796	LAS VEGAS	NV		08/18/2025	7.375	340,319		456,000
100229797	ROSEDALE	MD		08/18/2025	7.625	247,498		320,000
100229798	FITCHBURG	MA		08/18/2025	7.490	411,216		530,000
100229799	SAINT CHARLES	IL		08/18/2025	7.500	298,149		410,000
100229800	ARCADIA	MI		08/18/2025	7.625	250,112		300,000
100229801	COEUR D ALENE	ID		08/18/2025	7.500	479,938		595,000
100229802	SANFORD	FL		08/18/2025	6.875	278,924		365,000
100229803	SAINT PAUL	MN		08/18/2025	7.375	267,754		365,000
100229804	FORISTELL	MO		08/18/2025	7.000	253,833		372,000
100229805	POCATELLO	ID		08/18/2025	7.125	248,375		325,000
100229806	HERNDON	VA		08/18/2025	6.750	439,012		641,000
100229807	EAU CLAIRE	WI		08/18/2025	6.750	259,808		365,000
100229808	HARTFORD	CT		08/18/2025	7.625	312,556		410,000
100229809	EXTON	PA		08/18/2025	6.750	310,971		409,000
100229810	AUBURN	AL		08/18/2025	7.625	306,073		368,000
100229811	TACOMA	WA		08/18/2025	7.375	401,811		535,000
100229812	AUBURN	CA		08/18/2025	6.875	678,846		900,000
100229813	NEWPORT	NC		08/18/2025	7.250	243,404		305,000
100229814	WEST LINN	OR		08/18/2025	7.125	394,438		520,000
100229815	CAMBRIDGE	MD		08/18/2025	6.625	323,206		490,000
100229816	DUNEDIN	FL		08/18/2025	7.490	416,790		560,000
100229817	LAKE STEVENS	WA		08/18/2025	6.490	568,795		810,000
100229818	LORIS	SC		08/18/2025	7.750	380,882		462,000
100229819	HUNTSVILLE	TX		08/18/2025	7.500	188,398		255,000
100229820	WAYNESVILLE	NC		08/18/2025	7.000	270,870		385,000
100229821	WELD	ME		08/18/2025	6.875	619,791		840,000
100229822	MILLSBORO	DE		08/18/2025	6.990	248,373		325,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229823	FORT WORTH	TX		08/18/2025	7.250	618,764		866,000
100229824	NEW ORLEANS	LA		08/18/2025	6.990	407,909		540,000
100229825	CHARLOTTE	NC		08/18/2025	6.624	463,481		615,000
100229826	COLTON	CA		08/18/2025	6.999	777,969		1,025,000
100229827	TUCKER	GA		08/18/2025	7.625	318,279		385,000
100229828	CELINA	TX		08/18/2025	7.125	382,696		503,000
100229829	GILBERT	AZ		08/18/2025	7.490	400,421		487,500
100229830	WESTFIELD	IN		08/18/2025	7.250	245,091		318,000
100229831	WAXHAW	NC		08/18/2025	7.250	450,556		583,500
100229832	TEMPLETON	CA		08/18/2025	7.250	386,720		542,000
100229833	ROBBINSVILLE	NJ		08/18/2025	6.875	248,793		348,000
100229834	GOLDEN	CO		08/18/2025	7.375	583,539		763,000
100229835	TWIN LAKES	WI		08/18/2025	6.750	468,193		660,000
100229836	LAS VEGAS	NV		08/18/2025	7.500	406,331		525,000
100229837	HOUSTON	TX		08/18/2025	7.375	207,278		283,000
100229838	DAYTONA BEACH	FL		08/18/2025	6.875	344,104		510,000
100229839	LITTLE ELM	TX		08/18/2025	6.875	300,049		420,000
100229840	SPOKANE	WA		08/18/2025	6.499	244,981		325,000
100229841	BRADENTON	FL		08/18/2025	6.999	531,220		655,000
100229842	AUBURN	PA		08/18/2025	7.250	722,344		881,000
100229843	PIGEON FORGE	TN		08/18/2025	7.125	458,589		690,000
100229844	SEASIDE	OR		08/18/2025	7.250	448,214		545,000
100229845	GREEN LANE	PA		08/18/2025	7.375	269,927		326,000
100229846	SOUTH PORTLAND	ME		08/18/2025	6.990	724,591		956,000
100229847	ATHENS	GA		08/18/2025	6.999	306,158		450,000
100229848	VAN ALSTYNE	TX		08/18/2025	6.875	277,050		380,000
100229849	BURIEN	WA		08/18/2025	7.250	534,567		650,000
100229850	LEES SUMMIT	MO		08/18/2025	6.875	243,843		345,000
100229851	FUQUAY VARINA	NC		08/18/2025	6.625	242,930		354,000
100229852	AWENDAW	SC		08/18/2025	7.125	725,478		975,000
100229853	NORTHVILLE	MI		08/18/2025	6.999	360,433		470,000
100229854	MINNEAPOLIS	MN		08/18/2025	6.990	495,707		665,000
100229855	FAIRHOPE	AL		08/18/2025	7.000	260,444		340,000
100229856	CHARLOTTE	NC		08/18/2025	7.125	445,482		545,000
100229857	BLOOMINGDALE	GA		08/18/2025	7.625	318,511		436,000
100229858	PORTLAND	OR		08/18/2025	6.990	459,198		600,000
100229859	SAN MARCOS	CA		08/18/2025	6.999	545,388		670,000
100229860	TUCSON	AZ		08/18/2025	7.000	246,868		321,000
100229861	ELLIJAY	GA		08/18/2025	7.750	739,694		900,000
100229862	LAS VEGAS	NV		08/18/2025	7.875	464,742		585,000
100229863	NEWAYGO	MI		08/18/2025	7.125	388,012		475,000
100229864	BELMAR	NJ		08/18/2025	7.125	809,529		1,150,000
100229865	ROANOKE	TX		08/18/2025	7.000	322,919		402,000
100229866	ALBUQUERQUE	NM		08/18/2025	7.500	295,176		355,000
100229867	CLARKSVILLE	TN		08/18/2025	7.000	268,036		435,000
100229868	ROCKLEDGE	FL		08/18/2025	6.990	325,234		455,000
100229869	BOISE	ID		08/18/2025	7.125	727,961		945,000
100229870	CARY	NC		08/18/2025	7.125	233,495		613,000
100229871	NEW PORT RICHEY	FL		08/18/2025	7.490	250,224		300,000
100229872	SCRANTON	PA		08/18/2025	6.875	534,162		700,000
100229873	TONASKET	WA		08/18/2025	7.250	239,138		318,000
100229874	REDLANDS	CA		08/18/2025	7.250	399,007		485,000
100229875	RANCHO CUCAMONGA	CA		08/18/2025	6.875	310,080		410,000
100229876	SUNRISE BEACH	MO		08/18/2025	7.125	305,389		400,000
100229877	CHERRY HILL	NJ		08/18/2025	6.499	372,321		495,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229878	LAKE KIOWA	TX		08/18/2025	7.125	461,692		603,000
100229879	BIRCHWOOD	WI		08/18/2025	7.875	340,611		465,000
100229880	GRAND JUNCTION	CO		08/18/2025	7.375	351,048		444,500
100229881	HARTWELL	GA		08/18/2025	6.750	417,823		625,000
100229882	TEMPE	AZ		08/18/2025	6.250	545,454		833,000
100229883	SUGAR LAND	TX		08/18/2025	7.250	341,419		435,000
100229884	DAWSONVILLE	GA		08/18/2025	7.250	297,328		410,000
100229885	PRESCOTT	AZ		08/18/2025	7.500	332,268		520,000
100229886	NEW HAVEN	CT		08/18/2025	7.875	774,726		950,000
100229887	MANASSAS	VA		08/18/2025	6.750	354,994		470,000
100229888	CHARLOTTE	NC		08/18/2025	7.500	243,975		297,000
100229889	SAN MARCOS	TX		08/18/2025	7.490	270,857		375,000
100229890	OVIEDO	FL		08/18/2025	6.875	466,358		610,000
100229891	CONCORD	CA		08/18/2025	7.500	448,836		625,000
100229892	PASADENA	CA		08/18/2025	6.875	419,778		550,000
100229893	BELLA VISTA	AR		08/18/2025	7.250	240,661		309,000
100229894	MOUNT PLEASANT	SC		08/18/2025	6.990	558,583		735,000
100229895	HAPPY JACK	AZ		08/18/2025	7.125	359,904		490,000
100229896	BROOKFIELD	IL		08/18/2025	7.500	248,173		325,000
100229897	ENGLEWOOD	CO		08/18/2025	7.250	650,544		850,000
100229898	VIRGINIA BEACH	VA		08/18/2025	6.499	287,045		392,000
100229899	LEWES	DE		08/18/2025	7.125	274,787		355,000
100229900	ESTERO	FL		08/18/2025	7.250	430,000		555,000
100229901	MARICOPA	AZ		08/18/2025	7.500	274,713		342,000
100229902	AURORA	IL		08/18/2025	7.000	263,511		345,000
100229903	HEATHSVILLE	VA		08/18/2025	7.000	341,926		479,000
100229904	FOREST KNOLLS	CA		08/18/2025	6.750	849,735		1,160,000
100229905	RED OAK	TX		08/18/2025	7.625	256,233		517,000
100229906	ALBURGH	VT		08/18/2025	7.125	338,528		440,000
100229907	WEST MILFORD	NJ		08/18/2025	7.125	560,735		735,000
100229908	VICTORVILLE	CA		08/18/2025	7.625	333,478		405,000
100229909	MONTROSE	CO		08/18/2025	7.875	289,862		372,000
100229910	NEW BRAUNFELS	TX		08/18/2025	7.625	594,680		715,000
100229911	VALLEJO	CA		08/18/2025	7.499	573,336		790,000
100229912	GILCHRIST	TX		08/18/2025	7.875	324,636		395,000
100229913	KENT CITY	MI		08/18/2025	6.990	263,977		362,000
100229914	LA PUENTE	CA		08/18/2025	7.250	544,289		740,000
100229915	PORTERVILLE	CA		08/18/2025	7.875	294,543		358,900
100229916	FT LAUDERDALE	FL		08/18/2025	7.125	502,756		665,000
100229917	EVERGREEN	CO		08/18/2025	6.750	520,414		685,500
100229918	PASADENA	CA		08/18/2025	6.250	657,856		1,080,000
100229919	PHOENIX	AZ		08/18/2025	6.990	287,211		405,000
100229920	CHANTILLY	VA		08/20/2025	6.875	335,747		411,000
100229921	SAINT LOUIS	MO		08/20/2025	6.875	101,725		125,000
100229922	KATY	TX		08/20/2025	6.625	228,247		310,000
100229923	HENRICO	VA		08/20/2025	6.875	262,404		363,500
100229924	WHITTIER	CA		08/20/2025	9.125	1,012,713		1,075,000
100229925	LANCASTER	CA		08/20/2025	7.490	413,770		545,000
100229926	PORTSMOUTH	VA		08/20/2025	7.490	184,249		227,000
100229927	WILMINGTON	CA		08/20/2025	7.490	657,595		850,000
100229928	(GRANADA HILLS AREA) LOS ANGE	CA		08/20/2025	7.125	699,944		1,100,000
100229929	(SHERMAN OAKS AREA) LOS ANGEL	CA		08/20/2025	7.250	1,820,464		2,200,000
100229930	SANTA CLARITA	CA		08/20/2025	7.250	454,241		640,000
100229931	STOCKTON	CA		08/20/2025	7.750	223,767		300,000
100229932	RICHMOND	VA		08/20/2025	7.490	302,819		395,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229933	OCEANSIDE	CA		08/20/2025	6.875	700,021		1,160,000
100229934	ROCKLIN	CA		08/20/2025	7.375	588,118		752,000
100229935	COVINA	CA		08/20/2025	7.250	748,251		905,000
100229936	ORLANDO	FL		08/20/2025	6.990	508,446		682,000
100229937	PHOENIX	AZ		08/20/2025	7.490	259,305		425,000
100229938	LAGUNA NIGUEL	CA		08/20/2025	7.250	1,500,133		2,125,000
100229939	HOUSTON	TX		08/20/2025	8.250	285,600		355,000
100229940	LOS ANGELES	CA		08/20/2025	7.875	1,698,120		2,065,000
100229941	MODESTO	CA		08/20/2025	6.750	572,481		840,000
100229942	CHULA VISTA	CA		08/20/2025	7.990	791,041		895,000
100229943	RIVERSIDE	CA		08/20/2025	6.875	557,852		850,000
100229944	ROSEVILLE	CA		08/20/2025	7.490	472,149		600,000
100229945	LAS VEGAS	NV		08/20/2025	7.125	293,281		442,000
100229946	FAIRFAX	CA		08/22/2025	7.999	1,421,191		1,510,000
100229947	HUNTINGTON BEACH	CA		08/22/2025	8.375	1,546,503		1,825,000
100229948	MISSION VIEJO	CA		08/22/2025	7.999	626,063		795,000
100229949	CHICAGO	IL		08/22/2025	7.499	407,799		490,000
100229950	RIVERSIDE	CA		08/22/2025	7.250	1,000,457		1,264,500
100229951	LOS ANGELES	CA		08/22/2025	6.999	387,744		635,000
100229952	POINTBLANK	TX		08/22/2025	6.499	216,354		280,000
100229953	BAKERSFIELD	CA		08/22/2025	6.625	274,606		490,000
100229954	HUNTINGTON BEACH	CA		08/22/2025	6.999	640,993		1,300,000
100229955	COLORADO SPRINGS	CO		08/22/2025	6.625	505,049		630,000
100229956	LOS ANGELES	CA		08/22/2025	7.250	1,073,215		1,300,000
100229957	SUNBURY	OH		08/22/2025	6.999	478,287		590,000
100229958	SEATTLE	WA		08/22/2025	6.999	502,926		860,000
100229959	RANCHO CUCAMONGA	CA		08/22/2025	7.999	905,645		970,000
100229960	BELLFLOWER	CA		08/22/2025	6.999	740,783		975,000
100229961	HOUSTON	TX		08/22/2025	7.125	210,994		256,000
100229962	LOS ALAMITOS	CA		08/22/2025	7.375	1,063,125		1,385,000
100229963	LOS ANGELES	CA		08/22/2025	8.999	183,750		945,000
100229964	NEW BRAUNFELS	TX		08/22/2025	7.375	214,221		378,000
100229965	LAS VEGAS	NV		08/22/2025	7.999	500,240		740,000
100229966	LOS ANGELES	CA		08/22/2025	7.499	443,949		575,000
100229967	GLENDALE	CA		08/22/2025	7.250	1,254,707		2,000,000
100229968	RANCHO PALOS VERDES	CA		08/22/2025	6.999	696,879		1,190,000
100229969	DENVER	CO		08/22/2025	7.499	430,511		498,000
100229970	HUNTINGTON BEACH	CA		08/22/2025	7.250	1,487,205		2,000,000
100229971	OREM	UT		08/22/2025	7.375	432,140		570,000
100229972	ELMENDORF	TX		08/22/2025	7.999	173,250		220,000
100229973	LOS ANGELES	CA		08/22/2025	7.875	836,000		1,100,000
100229974	NORTH CHESTERFIELD	VA		08/22/2025	6.999	286,586		384,000
100229975	MAYFIELD HEIGHTS	OH		08/22/2025	7.625	187,058		256,000
100229976	BEECHGROVE	TN		08/22/2025	6.625	773,030		1,290,000
100229977	RENO	NV		08/22/2025	7.499	452,869		540,000
100229978	LAGUNA BEACH	CA		08/22/2025	6.750	2,790,987		3,900,000
100229979	ALEXANDRIA	VA		08/22/2025	7.875	431,002		550,000
100229980	LANCASTER	CA		08/22/2025	6.999	318,696		420,000
100229981	EL PASO	TX		08/22/2025	7.375	329,563		450,000
100229982	HOMESTEAD	FL		08/22/2025	8.375	980,163		1,050,000
100229983	RICHARDSON	TX		08/22/2025	6.750	364,156		834,000
100229984	CHARLOTTE	NC		08/22/2025	7.499	188,203		235,000
100229985	OPA LOCKA	FL		08/22/2025	7.125	394,690		515,000
100229986	HAMDEN	CT		08/22/2025	6.875	295,126		350,000
100229987	YUCAIPA	CA		08/22/2025	6.999	490,050		650,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229988	LOS ANGELES	CA		08/22/2025	7.375	463,641		625,000
100229989	AURORA	CO		08/22/2025	7.125	234,100		315,000
100229990	POMPANO BEACH	FL		08/22/2025	6.999	402,996		530,000
100229991	OCALA	FL		08/22/2025	7.375	362,614		470,000
100229992	(NORTH HOLLYWOOD AREA) LOS ANG	CA		08/22/2025	6.999	1,269,013		1,900,000
100229993	BAKERSFIELD	CA		08/22/2025	7.750	302,647		378,000
100229994	ASHEVILLE	NC		08/22/2025	7.999	255,519		343,000
100229995	DAYTON	OH		08/22/2025	6.999	120,307		170,000
100229996	PINON HILLS	CA		08/22/2025	6.625	326,648		525,000
100229997	BRIGHTON	MA		08/22/2025	6.625	287,292		572,000
100229998	PICKERINGTON	OH		08/22/2025	7.750	105,000		325,000
100229999	COMPTON	CA		08/22/2025	6.875	440,450		630,000
100230000	LAKEWOOD	CA		08/22/2025	7.125	884,569		1,360,000
100230001	GAITHERSBURG	MD		08/22/2025	6.999	416,653		615,000
100230002	MEMPHIS	TN		08/22/2025	8.625	103,210		135,000
100230003	MIAMI	FL		08/22/2025	7.375	359,064		505,000
100230004	COMPTON	CA		08/22/2025	7.375	761,668		950,000
100230005	HARTFORD	WI		08/22/2025	7.999	158,025		215,000
100230006	SAN BERNARDINO	CA		08/22/2025	7.375	360,653		595,000
100230007	QUINCY	MA		08/22/2025	6.625	535,589		775,000
100230008	SAN LUIS	AZ		08/22/2025	7.750	327,850		395,000
100230009	BRIDGEPORT	CT		08/22/2025	6.999	351,690		470,000
100230010	EL PASO	TX		08/22/2025	6.750	106,311		163,000
100230011	FRESNO	CA		08/22/2025	8.375	157,500		375,000
100230012	PRESCOTT	AZ		08/22/2025	7.250	409,836		530,000
100230013	TUCSON	AZ		08/22/2025	7.375	264,443		325,000
100230014	ARABI	LA		08/22/2025	7.375	157,178		320,000
100230015	YUCCA VALLEY	CA		08/22/2025	8.250	207,955		349,000
100230016	MIAMI	FL		08/22/2025	7.999	709,432		1,050,000
100230017	WEST HARTFORD	CT		08/22/2025	7.499	300,252		560,000
100230018	NORTH MYRTLE BEACH	SC		08/25/2025	8.000	443,862		610,000
100230019	TANNERSVILLE	PA		08/25/2025	8.125	374,503		435,000
100230021	INDIO	CA		08/25/2025	7.500	314,766		500,000
100230022	ARKANSAS CITY	KS		08/25/2025	7.500	212,898		282,000
100230023	SALINAS	CA		08/25/2025	7.250	606,721		850,000
100230024	ST AUGUSTINE	FL		08/25/2025	7.250	867,057		1,200,000
100230025	MILFORD	DE		08/25/2025	7.250	160,685		253,000
100230026	WAIKOLOA	HI		08/25/2025	7.875	1,463,778		1,905,000
100230027	ALTAMONTE SPRINGS	FL		08/25/2025	6.990	103,002		190,000
100230028	VANDALIA	OH		08/25/2025	7.125	158,999		276,000
100230029	WOBURN	MA		08/25/2025	7.625	649,027		850,000
100230030	OLDSMAR	FL		08/25/2025	7.750	200,671		260,000
100230031	REDONDO BEACH	CA		08/25/2025	7.375	682,500		1,715,000
100230032	HUMBLE	TX		08/25/2025	7.750	251,822		302,000
100230033	COCONUT CREEK	FL		08/25/2025	7.625	204,453		300,000
100230034	MIAMI	FL		08/25/2025	7.875	1,903,591		2,440,000
100230035	VERSAILLES	KY		08/25/2025	7.250	206,888		553,000
100230037	MIAMI	FL		08/25/2025	7.500	340,774		450,000
100230038	WESTMINSTER	CA		08/25/2025	7.500	888,125		1,229,000
100230039	BRADENTON	FL		08/25/2025	8.000	688,002		819,600
100230040	ANAHEIM	CA		08/25/2025	7.625	2,438,000		3,000,000
100230041	HOLMES BEACH	FL		08/25/2025	7.500	950,677		1,150,000
100230042	WESTLAKE	FL		08/25/2025	7.375	426,217		514,000
100230043	CHICAGO HEIGHTS	IL		08/25/2025	8.000	216,492		260,000
100230044	MANASSAS	VA		08/25/2025	7.500	147,000		270,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230045	SANTA ANA	CA		08/25/2025	7.375	199,909		350,000
100230046	(SHERMAN OAKS AREA) LOS ANGELE	CA		08/25/2025	7.000	718,752		875,000
100230047	LA MESA	CA		08/25/2025	7.250	833,646		1,215,000
100230048	SAN ANTONIO	TX		08/25/2025	7.750	184,758		235,000
100230050	CHARLOTTE	NC		08/25/2025	7.250	104,320		305,000
100230051	SCOTTSDALE	AZ		08/25/2025	6.990	503,487		1,532,000
100230052	MURFREESBORO	TN		08/25/2025	7.375	429,175		575,000
100230053	KISSIMMEE	FL		08/25/2025	7.625	131,059		210,000
100230054	FORT WALTON BEACH	FL		08/25/2025	7.375	178,095		260,000
100230055	SAN DIEGO	CA		08/25/2025	7.875	1,213,090		1,550,000
100230057	HOUSTON	TX		08/25/2025	7.990	153,459		220,000
100230058	CANTON	CT		08/25/2025	7.375	304,150		400,000
100230060	PLAINFIELD	IL		08/26/2025	7.250	316,476		385,000
100230061	LELAND	NC		08/26/2025	6.990	311,993		390,000
100230062	WEST LINDA	CA		08/26/2025	7.500	270,534		345,000
100230063	SANTA CLARITA	CA		08/26/2025	7.375	610,313		775,000
100230064	BLACKWOOD	NJ		08/26/2025	7.625	197,282		260,000
100230066	GRAND RAPIDS	MI		08/26/2025	7.375	164,758		215,000
100230067	RICHMOND	TX		08/26/2025	6.990	420,272		635,000
100230068	HAMMOND	LA		08/26/2025	7.250	269,841		325,000
100230069	TALLAHASSEE	FL		08/26/2025	8.250	120,380		153,000
100230070	INDEPENDENCE	KY		08/26/2025	6.990	160,586		350,000
100230071	RICHMOND	VA		08/26/2025	7.625	185,420		240,000
100230072	CYPRESS	TX		08/26/2025	7.250	266,926		345,000
100230073	FORNEY	TX		08/26/2025	7.875	240,575		320,000
100230074	PLAINFIELD	NJ		08/26/2025	7.375	409,931		510,000
100230075	INDIAN WELLS	CA		08/26/2025	7.125	194,066		345,000
100230076	GRESHAM	OR		08/26/2025	7.990	93,110		325,000
100230077	OSCEOLA	IN		08/26/2025	7.625	336,806		536,500
100230079	KENNER	LA		08/26/2025	7.875	126,000		165,000
100230080	FERNANDINA BEACH	FL		08/26/2025	6.750	172,814		350,000
100230081	DENVER	CO		08/26/2025	7.375	439,858		665,000
100230082	CHAMBLEE	GA		08/26/2025	6.625	352,855		592,000
100230083	SALEM	VA		08/26/2025	7.125	154,803		310,000
100230084	ROCKY MOUNT	NC		08/26/2025	7.375	103,950		153,000
100230085	DAVENPORT	FL		08/26/2025	7.375	153,823		325,000
100230086	AKRON	PA		08/26/2025	7.250	132,300		290,000
100230087	OWENSBORO	KY		08/26/2025	7.500	148,976		195,000
100230088	DENVER	CO		08/26/2025	7.125	1,993,220		2,440,000
100230089	CARROLLTON	TX		08/26/2025	7.875	131,880		377,000
100230090	CHINO HILLS	CA		08/26/2025	7.625	1,747,842		2,250,000
100230092	ALLENTOWN	PA		08/26/2025	7.875	124,158		277,000
100230097	LAS VEGAS	NV		08/26/2025	7.125	861,599		1,100,000
100230098	DETROIT	MI		08/26/2025	8.375	115,848		138,000
100230099	FLOWER MOUND	TX		08/26/2025	7.250	278,833		500,000
100230100	SOUTH BEND	IN		08/26/2025	7.500	229,282		297,000
100230101	BARSTOW	CA		08/26/2025	8.250	192,814		270,000
100230102	VALLEJO	CA		08/26/2025	7.625	319,200		621,500
100230103	TAVARES	FL		08/26/2025	7.375	270,985		325,500
100230104	KOKOMO	IN		08/26/2025	7.250	144,520		188,000
100230105	MONROE	NC		08/26/2025	7.375	199,042		260,000
100230106	TULSA	OK		08/26/2025	7.375	98,030		133,000
100230107	SUNSET BEACH	NC		08/26/2025	7.375	224,624		298,000
100230108	WASHINGTON	DC		08/26/2025	7.750	1,089,187		1,300,000
100230109	CLEVELAND	TN		08/26/2025	7.500	278,610		345,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230110	AUSTIN	TX		08/26/2025	6.990	787,488		1,650,000
100230112	ALDIE	VA		08/26/2025	7.375	1,447,883		1,725,000
100230113	CARTERSVILLE	GA		08/26/2025	6.750	168,264		315,000
100230115	WEST LINN	OR		08/25/2025	7.625	797,872		915,000
100230116	VALLEJO	CA		08/25/2025	7.125	137,850		220,000
100230117	OXFORD	PA		08/25/2025	7.500	380,942		533,000
100230118	ROWLETT	TX		08/25/2025	7.625	275,625		360,000
100230119	SANDY	OR		08/25/2025	7.750	721,631		819,000
100230120	MIAMI	FL		08/25/2025	6.875	1,032,776		1,265,000
100230121	SHERWOOD	OR		08/25/2025	8.000	322,193		390,000
100230122	ALEXANDRIA	VA		08/25/2025	7.125	517,111		850,000
100230123	SAN ANTONIO	TX		08/25/2025	7.500	406,408		490,000
100230124	FORT COLLINS	CO		08/25/2025	6.750	864,944		1,110,000
100230125	OCEANSIDE	CA		08/25/2025	6.375	409,795		835,000
100230126	CARY	IL		08/25/2025	7.500	547,414		665,000
100230127	BOCA RATON	FL		08/25/2025	7.625	2,346,850		4,103,000
100230128	NEWPORT	KY		08/25/2025	7.000	621,885		750,000
100230129	SOUTH LYON	MI		08/25/2025	7.375	499,374		600,000
100230130	NASHVILLE	TN		08/25/2025	7.375	211,753		275,000
100230131	LA MIRADA	CA		08/25/2025	6.875	675,909		948,000
100230132	VICTORVILLE	CA		08/25/2025	7.875	240,497		335,000
100230133	SACRAMENTO	CA		08/25/2025	7.875	434,637		520,000
100230134	MYRTLE BEACH	SC		08/25/2025	6.875	897,061		1,175,000
100230135	LOS ANGELES	CA		08/25/2025	6.625	387,851		1,700,000
100230136	RICHMOND	VA		08/25/2025	7.250	1,020,300		1,250,000
100230137	CAMPO	CA		08/25/2025	6.375	377,369		1,170,000
100230138	SAN FRANCISCO	CA		08/25/2025	6.625	868,339		1,725,000
100230139	WILLIAMSTOWN	NJ		08/25/2025	8.375	543,627		630,000
100230141	HAUULA	HI		08/25/2025	7.625	250,981		330,000
100230142	GIG HARBOR	WA		08/25/2025	6.750	1,028,394		1,250,000
100230143	WHITTIER	CA		08/25/2025	7.000	862,241		1,100,000
100230144	(CHATSWORTH AREA) LOS ANGELES	CA		08/25/2025	7.375	2,214,606		2,700,000
100230146	SARASOTA	FL		08/25/2025	8.125	761,771		982,000
100230147	CALIFORNIA CITY	CA		08/25/2025	7.500	266,385		350,000
100230148	SARASOTA	FL		08/25/2025	8.000	405,668		565,000
100230150	ISANTI	MN		08/25/2025	7.875	259,536		340,000
100230151	FRISCO	TX		08/25/2025	6.875	617,428		890,000
100230154	COLUMBUS	GA		08/29/2025	9.575	113,108		376,677
100230157	SPRINGFIELD	NJ		08/29/2025	12.225	148,179		700,000
100230164	NORTHBROOK	IL		08/29/2025	8.725	220,601		849,396
100230168	DERRY	NH		08/29/2025	11.225	150,288		795,000
100230170	ST LOUIS	MO		08/29/2025	9.550	75,203		452,033
100230172	INDIANAPOLIS	IN		08/29/2025	8.075	41,892		402,800
100230183	HOOVER	AL		08/29/2025	7.675	56,502		388,240
100230184	HIALEAH	FL		08/29/2025	9.525	180,215		750,742
100230186	MOORPARK	CA		08/29/2025	8.475	164,368		1,063,000
100230190	WEST SALEM	OH		08/29/2025	7.975	47,129		254,469
100230191	PORT ST LUCIE	FL		08/29/2025	8.475	131,605		384,178
100230193	LEBANON	IL		08/29/2025	9.650	55,204		172,390
100230194	RIVERVIEW	FL		08/29/2025	8.875	213,928		475,833
100230195	INDIANAPOLIS	IN		08/29/2025	12.425	74,358		203,522
100230197	LAKE SHORE	MD		08/29/2025	8.225	52,627		541,305
100230199	HENRICO	VA		08/29/2025	9.950	77,500		568,674
100230201	CUMMING	GA		08/29/2025	7.100	164,368		1,092,373
100230204	STATESBORO	GA		08/29/2025	8.550	57,464		363,675

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230206	ALMA	AR		08/29/2025	9.575	41,492		526,908
100230211	MOUNT VERNON	WA		08/29/2025	7.975	36,656		675,000
100230215	SOUTH BEND	IN		08/29/2025	8.800	85,879		320,000
100230221	RANCHO SANTA MARGARITA	CA		08/29/2025	7.025	25,870		1,204,338
100230222	COLUMBIA	SC		08/29/2025	8.900	129,466		272,113
100230230	CENTER POINT	TX		08/29/2025	9.225	74,812		420,000
100230232	AVONDALE	AZ		08/29/2025	11.225	30,118		377,815
100230233	DALLAS	TX		08/29/2025	8.100	338,115		1,324,735
100230234	RIO LINDA	CA		08/29/2025	7.000	61,208		403,957
100230238	WILMINGTON	NC		08/29/2025	7.750	158,426		693,034
100230241	SAINT FRANCISVILLE	LA		08/29/2025	8.499	182,368		950,000
100230244	CALHOUN	GA		08/29/2025	12.425	124,795		403,000
100230247	FORT MYERS	FL		08/29/2025	8.375	45,778		154,175
100230248	OAKLEY	CA		08/29/2025	12.700	119,842		550,000
100230250	TUCSON	AZ		08/29/2025	8.550	107,559		671,632
100230252	BROADVIEW	IL		08/29/2025	8.250	63,370		257,117
100230253	EL CERRITO	CA		08/29/2025	9.350	177,157		1,051,798
100230256	OLATHE	KS		08/29/2025	10.175	124,716		416,815
100230258	SYLMAR	CA		08/29/2025	7.450	51,012		558,432
100230262	WEST CHESTER	PA		08/29/2025	8.925	83,168		272,276
100230264	LAS VEGAS	NV		08/29/2025	10.000	57,265		421,265
100230268	DALTON	GA		08/29/2025	7.125	71,547		340,552
100230271	WILMINGTON	DE		08/29/2025	7.575	55,901		429,520
100230273	RIDGEWOOD	NJ		08/29/2025	8.125	222,818		977,322
100230274	INGLEWOOD	CA		08/29/2025	8.300	155,955		900,000
100230278	SHELBY TOWNSHIP	MI		08/29/2025	7.750	179,890		681,096
100230285	JUPITER	FL		08/29/2025	8.125	102,039		472,000
100230286	FORT BRAGG	CA		08/29/2025	12.545	125,226		720,000
100230289	CULVER CITY	CA		08/29/2025	7.450	154,721		1,755,401
100230290	FRIENDSWOOD	TX		08/29/2025	10.975	343,893		995,000
100230292	LINCROFT	NJ		08/29/2025	8.375	127,763		1,724,357
100230300	CHICAGO	IL		08/29/2025	8.125	91,989		411,405
100230302	COLONIA	NJ		08/29/2025	7.725	65,337		591,414
100230306	BEAUMONT	CA		08/29/2025	10.000	81,768		477,935
100230308	ROUND ROCK	TX		08/29/2025	9.850	99,360		441,000
100230313	TERRE HAUTE	IN		08/29/2025	8.075	41,892		281,688
100230314	MIAMI	FL		08/29/2025	8.625	356,527		1,392,654
100230315	COLUMBUS	OH		08/29/2025	11.475	46,736		338,522
100230318	BUFORD	GA		08/29/2025	9.225	168,401		750,000
100230320	FAIRFIELD	CA		08/29/2025	8.325	107,189		671,130
100230321	SOUTH BEND	IN		08/29/2025	10.250	49,160		282,825
100230322	WEST VALLEY CITY	UT		08/29/2025	11.225	82,648		466,047
100230325	CIBOLO	TX		08/29/2025	12.450	74,358		310,218
100230328	GEORGETOWN	DE		08/29/2025	12.225	38,558		595,301
100230329	DELHI	CA		08/29/2025	10.050	52,296		626,510
100230331	SOUTH DAYTONA	FL		08/29/2025	8.325	51,022		330,025
100230335	SAN DIEGO	CA		08/29/2025	7.000	71,547		697,077
100230336	MINNEOLA	FL		08/29/2025	8.125	163,536		675,218
100230337	CARSON CITY	NV		08/29/2025	12.600	35,774		486,000
100230340	MERCED	CA		08/29/2025	8.250	68,481		415,030
100230341	FRANKLIN	TN		08/29/2025	9.350	54,460		794,892
100230342	MANCELONA	MI		08/29/2025	8.700	61,162		145,000
100230343	COPPERAS COVE	TX		08/29/2025	9.550	82,984		301,409
100230345	COLORADO SPRINGS	CO		08/29/2025	8.750	42,728		434,166
100230347	MANHEIM	PA		08/29/2025	7.449	255,524		904,273

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230353	BLACK DIAMOND	WA		08/29/2025	12.425	162,801		845,000
100230355	LEHIGH ACRES	FL		08/29/2025	7.625	73,591		505,000
100230358	SILVER SPRINGS	FL		08/29/2025	8.800	71,156		645,684
100230359	MORRO BAY	CA		08/29/2025	7.500	65,218		1,555,150
100230361	MOREHEAD	KY		08/29/2025	9.775	44,495		148,776
100230364	KATY	TX		08/29/2025	7.975	88,597		281,000
100230365	STUART	FL		08/29/2025	8.500	249,392		775,000
100230370	GALLATIN GATEWAY	MT		08/29/2025	7.775	107,872		1,800,000
100230372	LENOIR CITY	TN		08/29/2025	7.950	56,216		575,438
100230373	REDONDO BEACH	CA		08/29/2025	8.800	332,430		1,532,903
100230375	CARLSBAD	CA		08/29/2025	11.100	126,529		760,000
100230378	DOYLESTOWN	PA		08/29/2025	10.675	43,987		515,081
100230380	RED ROCK	AZ		08/29/2025	8.725	83,131		319,009
100230381	CAVE CREEK	AZ		08/29/2025	6.775	127,450		922,990
100230382	FOUNTAIN VALLEY	CA		08/29/2025	7.850	103,531		1,338,323
100230385	BURLINGTON	WA		08/29/2025	9.975	66,227		638,126
100230387	BURLINGTON	WA		08/29/2025	7.699	118,990		712,091
100230391	BENTON	AR		08/29/2025	9.575	40,827		228,908
100230393	PHOENIX	AZ		08/29/2025	6.875	107,832		509,430
100230394	CAPE MAY COURT HOUSE	NJ		08/29/2025	8.324	153,315		640,000
100230398	NEWARK	DE		08/29/2025	11.225	82,692		395,000
100230404	STERLING	VA		08/29/2025	7.200	52,072		471,308
100230409	DUNKIRK	MD		08/29/2025	7.750	311,741		1,202,000
100230417	TUCSON	AZ		08/29/2025	7.625	71,547		418,529
100230419	CHELSEA	MI		08/29/2025	11.775	163,536		649,000
100230423	SURPRISE	AZ		08/29/2025	7.450	45,995		418,818
100230424	PALATINE	IL		08/29/2025	11.800	41,892		458,352
100230425	VINELAND	NJ		08/29/2025	12.050	119,554		450,000
100230430	LAS VEGAS	NV		08/29/2025	7.900	51,891		468,181
100230432	CEDAR	MN		08/29/2025	7.000	86,879		377,868
100230434	EARLIMART	CA		08/29/2025	8.050	82,784		315,080
100230435	FRANKLINTON	LA		08/29/2025	9.375	31,350		208,058
100230440	BIRDSBORO	PA		08/29/2025	8.150	26,183		359,956
100230443	ANKENY	IA		08/29/2025	8.990	88,171		343,317
100230444	LOMPOC	CA		08/29/2025	9.625	104,254		655,000
100230445	BEAR CREEK TOWNSHIP	PA		08/29/2025	7.250	71,547		265,000
100230450	DALLAS	TX		08/29/2025	8.200	70,169		392,319
100230452	RIO RANCHO	NM		08/29/2025	7.000	75,999		436,934
100230462	LOS GATOS	CA		08/29/2025	10.575	83,168		1,690,000
100230464	NEWPORT	RI		08/29/2025	9.775	181,930		877,120
100230466	NORTH MANCHESTER	IN		08/29/2025	13.200	95,248		408,000
100230469	SPOKANE	WA		08/29/2025	9.000	64,699		622,097
100230470	BOCA RATON	FL		08/29/2025	6.750	226,395		865,114
100230472	LAKE FOREST	CA		08/29/2025	9.275	104,456		1,967,340
100230475	GOODWATER	AL		08/29/2025	7.250	85,856		400,754
100230476	YORK	PA		08/29/2025	9.050	101,699		425,993
100230481	HENDERSON	NV		08/29/2025	8.125	143,094		698,000
100230482	LINCOLN PARK	MI		08/29/2025	9.325	40,884		201,877
100230485	BASEHOR	KS		08/29/2025	8.850	101,588		542,956
100230487	PLYMOUTH	MN		08/29/2025	10.825	197,290		465,000
100230490	WINSTON SALEM	NC		08/29/2025	8.425	52,249		882,824
100230491	OCALA	FL		08/29/2025	9.000	107,321		247,280
100230493	POULSBO	WA		08/29/2025	9.575	157,095		654,411
100230496	MILL VALLEY	CA		08/29/2025	12.175	467,820		2,055,000
100230497	WINTON	CA		08/29/2025	8.250	71,547		527,027

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230501	KENNEBUNK	ME		08/29/2025	8.925	68,075		636,355
100230505	SANDY	UT		08/29/2025	7.200	51,009		892,214
100230508	BURLINGAME	CA		08/29/2025	7.500	204,420		2,700,365
100230511	SEMINOLE	TX		08/29/2025	10.350	77,271		296,676
100230514	HOUSTON	TX		08/29/2025	9.200	148,717		565,000
100230518	PUYALLUP	WA		08/29/2025	7.625	306,630		713,068
100230519	PALOS HEIGHTS	IL		08/29/2025	8.000	52,105		544,963
100230521	BELVIDERE	IL		08/29/2025	9.600	124,452		431,632
100230530	PEYTON	CO		08/29/2025	6.500	229,973		753,816
100230535	STUART	FL		08/29/2025	9.450	84,325		310,893
100230536	BOISE	ID		08/29/2025	11.275	55,308		450,394
100230539	BRYANT	AR		08/29/2025	9.000	97,100		380,000
100230541	GRAND RAPIDS	MI		08/29/2025	7.000	77,731		831,072
100230544	BRIGHTON	CO		08/29/2025	9.125	74,596		564,076
100230545	COVINA	CA		08/29/2025	7.950	56,216		718,101
100230549	ODENTON	MD		08/29/2025	9.625	99,553		400,103
100230551	TUCSON	AZ		08/29/2025	7.350	74,153		463,023
100230552	SAN JOSE	CA		08/29/2025	6.625	306,630		2,049,481
100230554	COLORADO SPRINGS	CO		08/29/2025	11.600	124,926		550,000
100230555	SIMI VALLEY	CA		08/29/2025	9.600	112,431		871,811
100230559	LAFAYETTE HILL	PA		08/29/2025	9.000	149,993		658,577
100230563	TRINITY CENTER	CA		08/29/2025	8.375	66,855		245,530
100230565	PLANTATION	FL		08/29/2025	7.575	50,916		425,000
100230573	MANTECA	CA		08/29/2025	7.875	91,989		806,507
100230580	GAMBRILLS	MD		08/29/2025	9.250	86,051		486,000
100230583	ATHENS	OH		08/29/2025	8.250	136,961		435,244
100230586	CHERRY HILL	NJ		08/29/2025	9.275	193,724		472,558
100230587	LA MESA	CA		08/29/2025	6.875	205,442		895,298
100230588	CORNELIUS	NC		08/29/2025	7.875	306,630		1,011,879
100230591	HUNTERSVILLE	NC		08/29/2025	9.850	81,689		446,262
100230593	GURLEY	AL		08/29/2025	9.175	83,784		319,002
100230598	ORLANDO	FL		08/29/2025	7.975	43,663		547,821
100230599	FREDERICKSBURG	VA		08/29/2025	12.050	72,772		485,000
100230604	SCOTTSDALE	AZ		08/29/2025	9.125	91,989		2,699,853
100230605	LAS VEGAS	NV		08/29/2025	8.250	105,002		384,972
100230608	KISSIMMEE	FL		08/29/2025	9.400	53,774		336,194
100230609	POWELL	OH		08/29/2025	11.900	51,855		523,497
100230611	LA VERNE	CA		08/29/2025	9.375	158,426		1,146,871
100230614	FORT WORTH	TX		08/29/2025	7.600	260,525		893,009
100230616	FORT PAYNE	AL		08/29/2025	11.850	174,237		509,000
100230621	MALVERN	AR		08/29/2025	10.300	34,307		196,493
100230624	VALLEJO	CA		08/29/2025	8.925	51,777		460,711
100230625	SPRINGFIELD	TN		08/29/2025	7.450	49,284		429,578
100230628	FONTANA	CA		08/29/2025	9.125	66,437		611,194
100230629	OCOEE	FL		08/29/2025	7.000	95,311		444,186
100230631	ROSWELL	NM		08/29/2025	7.250	66,437		373,454
100230633	LOXAHATCHEE	FL		08/29/2025	6.500	309,523		766,376
100230635	DORAL	FL		08/29/2025	11.350	143,532		600,000
100230638	FUQUAY VARINA	NC		08/29/2025	10.300	104,210		509,000
100230639	LEXINGTON	SC		08/29/2025	8.450	73,311		564,752
100230647	LAKE OSWEGO	OR		08/29/2025	7.875	210,553		1,115,388
100230650	HASTINGS	MN		08/29/2025	10.300	41,392		475,080
100230661	CHAMBLEE	GA		08/29/2025	9.615	257,399		1,156,918
100230670	WINTER GARDEN	FL		08/29/2025	7.375	81,268		1,077,329
100230673	COVINA	CA		08/29/2025	8.625	255,525		850,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230674	SANTA CLARITA	CA		08/29/2025	9.300	72,947		926,500
100230678	SALEM	OR		08/29/2025	8.990	57,327		639,804
100230681	REDONDO BEACH	CA		08/29/2025	6.625	511,050		2,000,000
100230682	CONROE	TX		08/29/2025	8.200	61,875		553,116
100230686	HENDERSONVILLE	TN		08/29/2025	8.250	127,763		475,659
100230687	BELTON	SC		08/29/2025	11.750	31,419		215,551
100230689	BERTHOUD	CO		08/29/2025	8.800	82,385		609,322
100230690	VANCOUVER	WA		08/29/2025	9.000	87,227		476,884
100230695	CENTENNIAL	CO		08/29/2025	6.750	152,644		630,088
100230700	MILLVILLE	MA		08/29/2025	9.775	79,010		426,504
100230708	MECHANICSVILLE	VA		08/29/2025	7.825	51,105		453,607
100230709	MANITOWOC	WI		08/29/2025	8.750	71,547		280,440
100230713	CANTON	MI		08/29/2025	11.775	76,658		516,576
100230719	BALTIMORE	MD		08/29/2025	7.250	66,437		253,754
100230720	CHESAPEAKE	VA		08/29/2025	7.000	68,481		446,772
100230722	EL CAJON	CA		08/29/2025	7.750	376,143		1,365,000
100230723	PORT CHARLOTTE	FL		08/29/2025	10.875	75,920		380,000
100230725	PEMBERTON	NJ		08/29/2025	8.500	78,437		480,000
100230727	GLEN BURNIE	MD		08/29/2025	8.125	146,772		820,000
100230728	GAMBRILLS	MD		08/29/2025	7.875	63,342		840,099
100230732	ERLANGER	KY		08/29/2025	12.375	61,752		238,000
100230738	CHICAGO	IL		08/29/2025	9.500	177,061		1,158,000
100230740	GERMANTOWN	MD		08/29/2025	8.375	77,855		426,909
100230745	MORRIS	AL		08/29/2025	8.625	53,207		495,000
100230746	ELK GROVE	CA		08/29/2025	8.500	76,268		633,212
100230747	WASHINGTON	GA		08/29/2025	8.750	91,760		236,537
100230748	STEVENSVILLE	MD		08/29/2025	7.625	348,553		755,000
100230750	ORLANDO	FL		08/29/2025	8.250	77,944		435,645
100230751	EDGEWATER	MD		08/29/2025	8.625	50,170		412,057
100230753	COVINGTON	GA		08/29/2025	7.875	99,972		405,614
100230756	MARYVILLE	TN		08/29/2025	8.625	159,685		438,991
100230757	NORTH WEYMOUTH	MA		08/29/2025	8.625	78,212		640,312
100230759	ATLANTA	GA		08/29/2025	9.000	116,441		475,000
100230762	PLAISTOW	NH		08/29/2025	8.500	77,959		254,782
100230764	SALEM	OR		08/29/2025	9.000	122,806		742,641
100230765	MARIPOSA	CA		08/29/2025	8.750	104,680		364,133
100230766	JACKSONVILLE	FL		08/29/2025	8.000	52,420		330,067
100230770	PRESCOTT	AZ		08/29/2025	8.625	75,130		360,724
100230772	CAPE CORAL	FL		08/29/2025	8.750	105,551		680,000
100230773	PUYALLUP	WA		08/29/2025	9.000	167,437		740,000
100230774	TUJUNGA	CA		08/29/2025	11.000	209,460		1,230,646
100230778	PHOENIX	AZ		08/29/2025	8.625	39,274		781,199
100230779	FARMINGTON HILLS	MI		08/29/2025	12.925	171,757		472,063
100230780	BONITA SPRINGS	FL		08/29/2025	8.600	92,457		706,771
100230787	SAN DIEGO	CA		08/29/2025	9.100	72,086		770,844
100230791	MERIDIANVILLE	AL		08/29/2025	10.150	180,871		493,513
100230795	LANSING	MI		08/29/2025	12.550	45,558		155,877
100230804	NEW BRITAIN	CT		08/29/2025	8.850	71,911		207,747
100230806	CHARLOTTE	NC		08/29/2025	10.350	133,531		806,102
100230808	GARRETT	IN		08/29/2025	9.300	64,933		178,757
100230812	TRABUCO CANYON	CA		08/29/2025	10.725	311,880		1,195,000
100230816	INDIANAPOLIS	IN		08/29/2025	13.275	187,578		950,000
100230823	HOUSTON	TX		08/29/2025	9.875	77,838		254,294
100230830	ALEXANDRIA	VA		08/29/2025	8.000	254,912		1,007,395
100230833	NAPA	CA		08/29/2025	9.425	133,549		773,462

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230836	STOCKTON	CA		08/29/2025	8.125	270,857		619,605
100230840	CHINO HILLS	CA		08/29/2025	8.375	108,276		776,885
100230842	LOS ANGELES	CA		08/29/2025	10.250	108,343		695,000
100230845	ROLLING MEADOWS	IL		08/29/2025	10.150	70,791		292,084
100230847	BONITA	CA		08/29/2025	8.475	37,284		449,073
100230851	LA VERNE	CA		08/29/2025	8.625	168,647		1,030,000
100230857	PHOENIX	AZ		08/29/2025	11.550	35,470		471,910
100230860	GRESHAM	OR		08/29/2025	9.425	56,899		450,131
100230864	MAUMEE	OH		08/29/2025	8.300	197,095		1,475,000
100230868	RANCHO CUCAMONGA	CA		08/29/2025	8.125	306,630		979,634
100230869	LONGMONT	CO		08/29/2025	13.125	31,419		690,737
100230874	BLUFF CITY	TN		08/29/2025	8.075	50,630		362,000
100230878	RANCHO CUCAMONGA	CA		08/29/2025	10.375	159,448		1,249,486
100230882	WICHITA	KS		08/29/2025	9.850	35,608		157,756
100230883	ORO VALLEY	AZ		08/29/2025	9.000	286,188		1,575,000
100230895	WEST JORDAN	UT		08/29/2025	9.000	152,403		556,485
100230900	LONG BEACH	CA		08/29/2025	11.750	70,525		635,263
100230904	STATESVILLE	NC		08/29/2025	13.275	25,553		351,851
100230906	SUMMERVILLE	SC		08/29/2025	11.450	165,168		338,667
100230908	MARYVILLE	TN		08/29/2025	9.450	149,050		361,628
100230915	TRUMBULL	CT		08/29/2025	8.375	306,630		725,000
100230916	SISTERS	OR		08/29/2025	11.725	38,664		657,046
100230917	TORRANCE	CA		08/29/2025	9.300	259,207		1,020,000
100230943	TORRANCE	CA		08/29/2025	8.125	306,630		1,765,763
100230944	MIAMI	FL		08/29/2025	7.625	162,336		645,301
100230945	SAN JOSE	CA		08/29/2025	8.000	304,755		2,259,631
100230946	FRUIT HEIGHTS	UT		08/29/2025	8.125	152,190		583,343
100230948	CHESTER	VA		08/29/2025	12.300	89,021		476,835
100230951	MONTGOMERY	AL		08/29/2025	11.875	44,684		426,320
100230953	MOUNT VERNON	WA		08/29/2025	9.200	35,774		399,571
100230954	TITUSVILLE	FL		08/29/2025	9.350	62,011		338,501
100230957	CHANDLER	AZ		08/29/2025	10.300	66,173		458,731
100230959	PAWLEYS ISLAND	SC		08/29/2025	9.375	214,641		641,650
100230960	PHOENIX	AZ		08/29/2025	10.750	281,078		1,210,520
100230961	MEMPHIS	TN		08/29/2025	10.325	15,594		300,576
100230962	MISSION VIEJO	CA		08/29/2025	8.875	255,524		948,646
100230971	PEMBERTON	NJ		08/29/2025	10.500	110,387		300,757
100230975	WHITE PLAINS	MD		08/29/2025	11.725	26,183		416,383
100230978	LAKEWOOD	CO		08/29/2025	9.250	306,630		1,413,281
100230983	GOODYEAR	AZ		08/29/2025	11.600	57,602		457,162
100230993	OJAI	CA		08/29/2025	7.875	204,887		1,223,506
100230995	LODI	CA		08/29/2025	8.375	312,225		950,000
100230997	SAN JACINTO	CA		08/29/2025	8.875	34,283		461,077
100230998	GREER	SC		08/29/2025	9.500	127,273		621,498
100231003	HOLIDAY	FL		08/29/2025	11.125	169,376		524,221
100231007	OCALA	FL		08/29/2025	11.000	65,841		226,786
100231010	PALMDALE	CA		08/29/2025	10.875	57,269		476,226
100231014	SACRAMENTO	CA		08/29/2025	10.500	69,182		330,777
100231015	CLEARFIELD	UT		08/29/2025	8.875	161,600		630,497
100231016	TEMECULA	CA		08/29/2025	11.125	152,624		935,276
100231019	KEYPORT	NJ		08/29/2025	8.250	91,918		549,588
100231020	SILVERLAKE	WA		08/29/2025	9.625	142,220		548,311
100231024	CHEHALIS	WA		08/29/2025	11.750	61,061		476,847
100231025	MARYSVILLE	WA		08/29/2025	8.000	168,628		825,423
100231026	GARDNER	MA		08/29/2025	7.875	207,500		583,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100231028	LONG BEACH	CA		08/29/2025	8.500	161,797		1,785,000
100231029	RIVERVIEW	FL		08/29/2025	10.125	95,138		236,182
100231031	HAWTHORNE	CA		08/29/2025	8.625	262,331		1,000,000
100231033	WASHOUGAL	WA		08/29/2025	8.375	97,068		653,999
100231035	CONCORD	NH		08/29/2025	8.625	98,195		825,017
100231036	MATTHEWS	NC		08/29/2025	8.500	157,031		1,290,939
100231039	SYRACUSE	UT		08/29/2025	7.625	128,906		444,979
100231041	TUSTIN	CA		08/29/2025	7.750	47,334		1,195,036
100231044	JACKSONVILLE	FL		08/29/2025	8.125	248,724		830,946
100231047	SANTA PAULA	CA		08/29/2025	8.375	176,290		1,104,408
100231048	JACKSON	OH		08/29/2025	8.125	44,013		365,615
100231050	LATHROP	CA		08/29/2025	9.875	111,414		561,000
100231051	SAN BERNARDINO	CA		08/29/2025	12.375	104,773		468,459
100231053	PHOENIX	AZ		08/29/2025	10.500	85,913		618,578
100231055	CASTAIC	CA		08/29/2025	9.000	473,236		1,795,000
100231056	SAN DIEGO	CA		08/29/2025	9.875	208,733		696,363
100234698	RICHMOND	TX		08/28/2025	8.625	187,372		365,000
100234699	SAN MATEO	CA		08/28/2025	7.375	541,222		740,000
100234700	LAKE ELSINORE	CA		08/28/2025	7.375	313,097		762,000
100234701	GRAND RAPIDS	MI		08/28/2025	8.375	135,527		167,000
100234702	ROCHESTER	MN		08/28/2025	7.375	355,837		441,000
100234703	KALISPELL	MT		08/28/2025	6.625	499,770		858,000
100234704	PACOIMA	CA		08/28/2025	8.375	539,102		685,000
100234705	AZUSA	CA		08/28/2025	8.625	565,616		770,000
100234706	MIAMI BEACH	FL		08/28/2025	7.375	778,764		1,195,000
100234707	PHOENIX	AZ		08/28/2025	7.875	247,409		347,000
100234708	LARGO	FL		08/28/2025	7.625	189,433		286,000
100234709	INGLEWOOD	CA		08/28/2025	7.625	873,347		1,130,000
100234710	SAINT GEORGE	UT		08/28/2025	7.500	294,747		475,000
100234711	SACRAMENTO	CA		08/28/2025	7.375	388,894		495,000
100234712	BONNEY LAKE	WA		08/28/2025	7.125	483,821		585,000
100234713	DRAPER	UT		08/28/2025	7.375	1,045,665		1,285,000
100234714	NEW YORK	NY		08/28/2025	7.625	962,830		1,149,000
100234715	SAINT PETERSBURG	FL		08/28/2025	6.990	417,460		524,000
100234716	SUFFERN	NY		08/28/2025	7.625	2,507,142		3,000,000
100234717	SAN DIEGO	CA		08/28/2025	8.000	696,650		875,000
100234718	TAMPA	FL		08/28/2025	7.125	1,322,642		1,600,000
100234719	FRANKLIN	MA		08/28/2025	7.875	730,800		880,000
100234720	MAGNOLIA	TX		08/28/2025	7.250	237,491		286,000
100234722	WOODLAND HILLS	CA		08/28/2025	8.875	1,259,596		1,500,000
100234723	GASTONIA	NC		08/28/2025	7.375	261,563		600,000
100234724	MIAMI	FL		08/28/2025	7.500	541,569		700,000
100234725	PALM DESERT	CA		08/28/2025	7.375	760,707		920,000
100234726	MILTON	DE		08/28/2025	7.625	351,540		451,000
100234727	PALM SPRINGS	CA		08/28/2025	7.375	251,808		400,000
100234728	LAKE HAVASU CITY	AZ		08/28/2025	7.000	154,628		845,000
100234729	TUCSON	AZ		08/28/2025	8.000	203,882		300,000
100234730	WEST PARK	FL		08/28/2025	7.750	296,678		435,000
100234731	HOUSTON	TX		08/28/2025	7.125	344,932		415,000
100234732	DAYTONA BEACH	FL		08/28/2025	7.750	513,444		615,000
100234733	LOS ANGELES	CA		08/28/2025	8.250	394,758		684,000
100234734	WESTLAKE VILLAGE	CA		08/28/2025	7.375	2,590,089		3,300,000
100234735	YORBA LINDA	CA		08/28/2025	7.375	1,967,610		2,350,000
100234736	OXFORD	FL		08/28/2025	7.375	271,135		475,000
100234737	ORLANDO	FL		08/28/2025	7.250	233,000		341,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100234738	SAN DIEGO	CA		08/28/2025	7.000	947,923		1,245,000
100234739	MINEOLA	NY		08/28/2025	7.250	703,294		887,000
100234740	MOUNT PLEASANT	SC		08/28/2025	7.250	2,274,564		2,800,000
100234741	RANCHO CORDOVA	CA		08/28/2025	7.625	479,803		610,000
100234742	NAPLES	FL		08/28/2025	7.375	254,149		357,000
100234743	BOWLING GREEN	KY		08/28/2025	6.875	540,888		900,000
100234744	DALY CITY	CA		08/28/2025	7.375	602,094		1,235,000
100234745	JACKSONVILLE	FL		08/28/2025	8.125	167,600		300,000
100234746	PENSACOLA	FL		08/28/2025	7.250	176,858		230,000
100234747	BIG BEAR LAKE	CA		08/28/2025	8.750	539,406		685,000
100234748	HOLLYWOOD	FL		08/28/2025	7.375	379,904		540,000
100234749	HOLLYWOOD	FL		08/28/2025	7.375	417,864		560,000
100234750	DAHLONEGA	GA		08/28/2025	7.000	403,345		507,000
100234751	MARYSVILLE	WA		08/28/2025	8.125	349,755		450,000
100234752	RANCHO MIRAGE	CA		08/28/2025	6.750	1,631,924		2,800,000
100234753	EL PASO	TX		08/28/2025	7.875	205,555		245,000
100234754	MIAMI	FL		08/28/2025	7.375	609,468		730,000
100234755	BELLINGHAM	WA		08/28/2025	7.250	244,860		430,000
100234756	FAIRVIEW	TN		08/28/2025	6.999	601,628		820,000
100234757	BELLINGHAM	WA		08/28/2025	7.375	237,300		600,000
100234758	BAY SHORE	NY		08/28/2025	7.000	390,985		650,000
100234759	SAN ANTONIO	TX		08/28/2025	7.750	243,310		290,000
100234760	SKOKIE	IL		08/28/2025	8.375	160,359		300,000
100234761	LAS VEGAS	NV		08/28/2025	7.500	189,897		260,000
100234762	PORTLAND	OR		08/28/2025	8.500	270,113		365,000
100234763	SEBASTIAN	FL		08/28/2025	7.500	358,313		459,000
100234764	SANTA MARIA	CA		08/28/2025	7.250	351,554		511,000
100234765	TEMPLE	TX		08/28/2025	7.125	188,026		290,000
100234766	OXNARD	CA		08/28/2025	6.750	528,891		740,000
100234767	WAYNESVILLE	NC		08/28/2025	6.875	408,018		585,000
100234768	TALL TIMBERS	MD		08/28/2025	7.125	584,081		793,000
100234769	SWANTON	MD		08/28/2025	7.375	513,687		630,000
100234770	LAS VEGAS	NV		08/28/2025	7.490	406,201		491,000
100234771	MADRAS	OR		08/28/2025	7.990	503,101		555,000
100234772	BRADENTON	FL		08/28/2025	7.375	314,734		385,500
100234773	WILDWOOD	NJ		08/28/2025	8.250	549,634		605,000
100234774	LAKE ARROWHEAD	CA		08/28/2025	8.250	364,836		410,000
100234775	HENDERSON	NV		08/28/2025	7.875	461,196		501,000
100234776	HAMPTON	VA		08/28/2025	8.375	373,438		400,000
100234777	CHECOTAH	OK		08/28/2025	8.250	457,401		486,000
100234778	SUN LAKES	AZ		08/28/2025	7.875	300,440		350,000
100234779	ELIZABETH	NJ		08/28/2025	7.000	745,360		1,050,000
100234780	PALM COAST	FL		08/28/2025	8.250	361,366		405,000
100234781	LEBANON	PA		08/28/2025	7.375	257,946		283,000
100234782	KISSIMMEE	FL		08/28/2025	6.990	375,650		415,000
100234783	TAMPA	FL		08/28/2025	7.250	519,987		675,000
100234784	HENDERSON	NV		08/28/2025	6.375	390,668		445,000
100234785	WILMINGTON	NC		08/28/2025	7.875	350,826		375,000
100234786	NORTHRIDGE	CA		08/28/2025	7.875	763,717		830,000
100234787	OAKLAND	MD		08/28/2025	7.625	572,253		624,000
100234788	POCONO MANOR	PA		08/28/2025	7.375	543,151		609,000
100234789	THE VILLAGES	FL		08/28/2025	7.500	271,201		310,000
100234790	SPRINGDALE	AR		08/28/2025	7.500	212,786		250,000
100234791	WINNSBORO	TX		08/28/2025	7.490	425,814		470,000
100234792	LINCOLN CITY	OR		08/28/2025	7.250	455,644		525,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100234793	GRANDVIEW	WA		08/28/2025	7.625	414,210		445,000
100234794	PORT CHARLOTTE	FL		08/28/2025	6.375	223,436		258,000
100234795	SAINT LOUIS	MO		08/28/2025	7.500	241,719		286,000
100234796	CORTEZ	CO		08/28/2025	7.750	372,227		450,000
100234797	NEW BRAUNFELS	TX		08/28/2025	6.624	381,111		448,000
100234798	LEBANON	TN		08/28/2025	6.000	420,003		495,000
100234799	HARDINSBURG	KY		08/28/2025	7.625	327,397		352,000
100234800	ADA	MI		08/28/2025	7.875	571,499		608,000
100234801	PLAIN CITY	OH		08/28/2025	8.125	418,643		475,000
100234802	NEWARK	OH		08/28/2025	6.624	167,834		207,000
100234803	FAIRVIEW	NC		08/28/2025	7.750	598,189		640,000
100234804	DELTONA	FL		08/28/2025	6.990	261,193		288,000
100234805	NEW KENSINGTON	PA		08/28/2025	7.625	261,597		280,000
100234806	CINCINNATI	OH		08/28/2025	8.125	311,767		360,000
100234807	LAKE LURE	NC		08/28/2025	7.375	430,169		465,000
100234808	CAMDENTON	MO		08/28/2025	7.750	298,282		320,000
100234809	SAN ANTONIO	TX		08/28/2025	8.250	251,728		267,000
100234810	LAFAYETTE	IN		08/28/2025	7.875	337,877		370,000
100234811	CRYSTAL BEACH	TX		08/28/2025	7.500	626,524		760,000
100234812	OLD SAYBROOK	CT		08/28/2025	7.375	463,497		600,000
100234813	STOVER	MO		08/28/2025	7.750	328,089		365,000
100234814	TALLAHASSEE	FL		08/28/2025	7.250	374,660		430,000
100234815	PORT SAINT JOE	FL		08/28/2025	7.375	345,581		395,000
100234816	BREMERTON	WA		08/28/2025	7.218	542,040		589,000
100234817	LOVELAND	OH		08/28/2025	7.625	268,115		305,000
100234818	JACKSONVILLE	OR		08/28/2025	7.250	664,933		857,000
100234819	OCEAN CITY	MD		08/28/2025	7.375	329,615		390,000
100234820	RALEIGH	NC		08/28/2025	7.375	263,302		310,500
100234821	MONCKS CORNER	SC		08/28/2025	5.500	346,682		425,000
100234822	GROVETOWN	GA		08/28/2025	7.875	299,039		338,000
100234823	DAVENPORT	FL		08/28/2025	7.375	375,689		444,000
100234824	SAN DIEGO	CA		08/28/2025	8.500	730,567		850,000
100234825	JIM THORPE	PA		08/28/2025	7.750	515,556		555,000
100234826	HONEY GROVE	TX		08/28/2025	7.875	190,984		222,000
100234827	PENTWATER	MI		08/28/2025	7.625	639,397		710,000
100234828	VONORE	TN		08/28/2025	7.750	615,417		665,000
100234829	REDLANDS	CA		08/28/2025	7.990	495,672		560,000
100234830	PANAMA CITY	FL		08/28/2025	7.500	305,439		335,000
100234831	VERO BEACH	FL		08/28/2025	7.625	370,496		420,000
100234832	STILLWATER	OK		08/28/2025	7.625	239,048		263,000
100234833	FORT MOHAVE	AZ		08/28/2025	7.875	291,220		310,000
100234834	ORONDO	WA		08/28/2025	7.500	509,570		550,000
100234835	JEFFERSON CITY	MO		08/28/2025	8.125	302,131		321,000
100234836	NORTH MANKATO	MN		08/28/2025	7.500	245,300		283,000
100234837	SAINT AUGUSTINE	FL		08/28/2025	5.750	313,213		374,000
100234838	LAKELAND	FL		08/28/2025	7.990	266,063		300,000
100234839	PRUDENVILLE	MI		08/28/2025	7.625	251,005		268,000
100234840	HONOLULU	HI		08/28/2025	7.250	373,902		420,000
100234841	DIXON	IA		08/28/2025	7.625	364,404		420,000
100234842	SELBYVILLE	DE		08/28/2025	6.875	530,500		585,000
100234843	STRASBURG	PA		08/28/2025	7.625	308,763		353,000
100234844	MILFORD	CT		08/28/2025	7.750	422,561		455,000
100234845	PINE VALLEY	UT		08/28/2025	7.250	319,356		349,900
100234846	BETTENDORF	IA		08/28/2025	6.875	256,344		385,000
100234847	TROUTMAN	NC		08/28/2025	5.750	392,594		470,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100234848	WINTERS	CA		08/28/2025	6.625	719,412		800,000
100234849	FORT MYERS	FL		08/28/2025	7.625	244,206		285,000
100234850	MEXICO BEACH	FL		08/28/2025	5.750	266,113		318,000
100234851	SAN TAN VALLEY	AZ		08/28/2025	6.875	364,221		402,000
100234852	OXNARD	CA		08/28/2025	7.250	373,409		670,000
100234853	KILL DEVIL HILLS	NC		08/28/2025	7.500	304,456		635,000
100234854	NOKOMIS	FL		08/28/2025	6.875	263,336		305,000
100234855	IRVINE	CA		08/28/2025	7.250	943,047		1,875,000
100234856	ELIZABETH CITY	NC		08/28/2025	7.125	161,883		230,000
100234857	GARLAND	TX		08/28/2025	7.250	169,843		240,000
100234858	CHANDLER	AZ		08/28/2025	7.375	211,828		315,000
100234859	SCITUATE	MA		08/28/2025	6.990	817,279		1,350,000
100234860	BANNER ELK	NC		08/28/2025	6.990	506,617		885,000
100234861	CALIFORNIA CITY	CA		08/28/2025	6.999	163,563		230,000
100234862	COLUMBUS	OH		08/28/2025	7.125	189,074		248,000
100234863	HAMMONTON	NJ		08/28/2025	6.875	217,337		325,000
100234864	HUMMELSTOWN	PA		08/28/2025	7.250	206,433		279,000
100234865	TAOS	NM		08/28/2025	6.999	500,546		856,000
100234866	NEWBURYPORT	MA		08/28/2025	6.500	208,771		847,000
100234867	GREENVILLE	TX		08/28/2025	7.490	227,082		300,000
100234868	KANSAS CITY	MO		08/28/2025	6.250	185,867		252,500
100234869	SEATTLE	WA		08/28/2025	7.250	347,255		750,000
100234870	PARKER	CO		08/28/2025	6.750	449,745		769,000
100234871	FORT WORTH	TX		08/28/2025	6.990	189,941		255,000
100234872	EVERGREEN	CO		08/28/2025	6.999	201,826		266,000
100234873	ELGIN	IL		08/28/2025	5.990	292,962		600,000
100234874	ASHEVILLE	NC		08/28/2025	7.250	233,185		327,000
100234875	PULLMAN	WA		08/28/2025	6.624	230,434		470,000
100234876	BOSTON	MA		08/28/2025	6.875	739,306		1,245,000
100234877	PULLMAN	WA		08/28/2025	6.624	230,434		414,000
100234878	INDIAN SHORES	FL		08/28/2025	5.625	260,244		605,000
100234879	MERCED	CA		08/28/2025	5.990	278,329		485,000
100234880	UNION	NJ		08/28/2025	7.990	378,169		465,000
100234881	MIAMI	FL		08/28/2025	7.375	406,446		535,000
100234882	WASILLA	AK		08/28/2025	7.500	720,175		942,000
100234883	MCFARLAND	WI		08/28/2025	6.990	306,584		425,000
100234884	LONG BEACH	CA		08/28/2025	7.375	919,350		1,275,000
100234885	PHILADELPHIA	PA		08/28/2025	7.125	206,439		275,000
100234886	SPARKS	NV		08/28/2025	6.990	569,474		885,000
100234887	UNCASVILLE	CT		08/28/2025	7.500	266,825		345,000
100234888	LAS VEGAS	NV		08/28/2025	6.875	590,711		800,000
100234889	LAWRENCEVILLE	NJ		08/28/2025	6.750	229,023		350,000
100234890	HOWELL	NJ		08/28/2025	6.990	700,434		915,000
100234891	RICHMOND HILL	GA		08/28/2025	6.990	225,034		365,000
100234892	BEVERLY	MA		08/28/2025	6.875	364,241		730,000
100234893	KAILUA KONA	HI		08/28/2025	6.500	1,193,559		1,825,000
100234894	MIDDLE RIVER	MD		08/28/2025	7.625	229,642		400,000
100234895	DOWNEY	CA		08/28/2025	6.375	415,011		975,000
100234896	BRADENTON	FL		08/28/2025	7.375	764,681		1,000,000
100234897	TUSCALOOSA	AL		08/28/2025	6.875	524,457		695,000
100234898	VERDI	CA		08/28/2025	7.250	333,626		490,000
100234899	GREENWOOD	SC		08/28/2025	5.990	275,643		375,000
100234900	VERNON	CT		08/28/2025	6.875	241,944		317,000
100234901	CABOT	AR		08/28/2025	7.875	211,237		260,000
100234902	GRAFORD	TX		08/28/2025	7.490	354,679		465,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100234903	RANGELEY	ME		08/28/2025	7.750	292,015		364,000
100234904	DULUTH	GA		08/28/2025	6.875	502,644		721,000
100234905	OREM	UT		08/28/2025	6.990	673,642		940,000
100234906	SAINT AUGUSTINE	FL		08/28/2025	6.990	306,553		420,000
100234907	RUSSELLVILLE	MO		08/28/2025	7.375	237,412		310,000
100234908	PLANO	TX		08/28/2025	6.990	385,591		505,000
100234909	CHESTERFIELD	VA		08/28/2025	6.990	276,596		364,000
100234910	MADISON HEIGHTS	VA		08/28/2025	7.490	230,916		300,000
100234911	NEW ORLEANS	LA		08/28/2025	7.125	323,410		425,000
100234912	GULF SHORES	AL		08/28/2025	7.125	252,142		374,000
100234913	DALLAS	TX		08/28/2025	6.875	365,145		521,000
100234914	COEUR D'ALENE	ID		08/28/2025	6.875	299,466		525,000
100234915	FORT WORTH	TX		08/28/2025	6.875	256,104		336,000
100234916	LOS ANGELES	CA		08/28/2025	6.875	711,520		1,010,000
100234917	BOTHELL	WA		08/28/2025	6.490	454,199		725,000
100234918	SAINT MARKS	FL		08/28/2025	6.990	206,597		270,000
100234919	KISSIMMEE	FL		08/28/2025	6.875	282,262		370,000
100234920	LAKE LURE	NC		08/28/2025	6.990	521,181		700,000
100234921	MESQUITE	TX		08/28/2025	7.375	246,952		323,000
100234922	LUBBOCK	TX		08/28/2025	7.500	202,253		223,000
100234923	PAWTUCKET	RI		08/28/2025	6.990	331,635		615,000
100234924	AUSTIN	TX		08/28/2025	7.125	319,285		450,000
100234925	VANCOUVER	WA		08/28/2025	6.990	360,688		537,000
100234926	AUSTIN	MN		08/28/2025	7.375	511,604		665,000
100234927	AUGUSTA	ME		08/28/2025	6.750	381,267		504,000
100234928	VISTA	CA		08/28/2025	7.125	222,256		430,000
100234929	CHAPEL HILL	NC		08/28/2025	7.125	366,993		484,000
100234930	ORLANDO	FL		08/28/2025	6.125	297,332		580,000
100234931	SCHAUMBURG	IL		08/28/2025	7.125	222,748		290,000
100234932	LANSDALE	PA		08/28/2025	6.875	342,238		450,000
100234933	FORT LAUDERDALE	FL		08/28/2025	7.125	377,298		490,000
100234934	OAK ISLAND	NC		08/28/2025	7.625	792,119		1,095,000
100234935	MARIETTA	GA		08/28/2025	6.375	316,743		461,000
100234936	DURHAM	NC		08/28/2025	7.625	292,441		345,000
100234937	UNIVERSITY PARK	FL		08/28/2025	6.990	295,527		400,000
100234938	LAS VEGAS	NV		08/28/2025	7.125	339,936		429,000
100234939	SANTA FE	NM		08/28/2025	7.125	444,553		670,000
100234940	GEORGETOWN	DE		08/28/2025	6.990	221,734		350,000
100234941	LAKE ELSINORE	CA		08/28/2025	6.990	430,883		600,000
100234942	LOVELAND	CO		08/28/2025	6.990	426,188		675,000
100234943	CORPUS CHRISTI	TX		08/28/2025	6.990	410,567		643,000
100234944	LAKE HAVASU CITY	AZ		08/28/2025	6.990	664,835		964,000
100234945	KEKAHA	HI		08/28/2025	6.990	432,457		625,000
100234946	COLORADO SPGS	CO		08/28/2025	6.490	391,795		495,000
100234947	NORWALK	CT		08/28/2025	6.990	409,551		620,000
100234948	LAKEMOOR	IL		08/28/2025	6.990	230,739		300,000
100234949	TILGHMAN	MD		08/28/2025	7.125	419,261		569,000
100234950	AMERICAN FORK	UT		08/28/2025	6.990	445,626		618,000
100234951	ALBUQUERQUE	NM		08/28/2025	7.625	226,050		315,000
100234952	HUGHSON	CA		08/28/2025	7.625	244,598		380,000
100234953	SPRING	TX		08/28/2025	7.625	207,433		255,000
100234954	TEMECULA	CA		08/28/2025	7.250	521,351		691,000
100234955	LAS VEGAS	NV		08/28/2025	6.500	501,204		670,000
100234956	CASA GRANDE	AZ		08/28/2025	7.125	234,695		300,000
100234957	TUSCALOOSA	AL		08/28/2025	7.125	269,248		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100234958	BRICK	NJ		08/28/2025	6.875	522,304		745,000
100234959	DELRAN	NJ		08/28/2025	6.990	222,944		290,000
100234960	BELLINGHAM	WA		08/28/2025	6.750	552,515		835,000
100234961	KILLEEN	TX		08/28/2025	6.990	251,776		355,000
100234962	WATKINSVILLE	GA		08/28/2025	6.875	613,328		1,250,000
100234963	DENNIS PORT	MA		08/28/2025	6.875	435,780		628,000
100234964	NAGS HEAD	NC		08/28/2025	7.625	751,995		975,000
100234965	TUCSON	AZ		08/28/2025	7.125	208,660		276,000
100234966	LONGS	SC		08/28/2025	7.625	242,534		290,000
100234967	WYLIE	TX		08/28/2025	7.125	223,720		290,000
100234968	RANCHO CORDOVA	CA		08/28/2025	6.750	508,853		678,000
100234969	CAPE CHARLES	VA		08/28/2025	7.125	691,188		910,000
100234970	HOUSTON	TX		08/28/2025	7.490	307,386		404,000
100234971	CHARLESTON	SC		08/28/2025	6.875	214,963		318,000
100234972	REIDVILLE	SC		08/28/2025	6.625	208,658		305,000
100234973	BOSTON	MA		08/28/2025	6.875	1,001,818		1,407,000
100234974	DALTON	GA		08/28/2025	6.750	235,369		310,000
100234975	DALTON	GA		08/28/2025	6.750	235,369		310,000
100234976	CHICAGO	IL		08/28/2025	6.875	345,985		454,000
100234977	SAN ANTONIO	TX		08/28/2025	6.875	212,673		299,000
100234978	KENNETT SQUARE	PA		08/28/2025	7.500	317,079		400,000
100234979	MOSELEY	VA		08/28/2025	6.750	284,822		375,000
100234980	STAFFORD	VA		08/28/2025	6.750	406,948		610,000
100234981	FREDERICKSBURG	VA		08/28/2025	6.750	553,969		775,000
100234982	RANCHO CUCAMONGA	CA		08/28/2025	7.125	618,321		855,000
100234983	HOUSTON	TX		08/28/2025	6.990	345,744		458,000
100234984	LAKEWOOD	OH		08/28/2025	7.490	220,891		290,000
100234985	HOBOKEN	NJ		08/28/2025	6.875	358,043		500,000
100234986	LAKELAND	FL		08/28/2025	7.375	227,073		280,000
100234987	GEORGETOWN	TX		08/28/2025	6.500	211,166		297,000
100234988	PRESCOTT	AZ		08/28/2025	6.990	377,383		527,000
100234989	CLIFTON	NJ		08/28/2025	7.125	424,915		570,000
100234990	EVANSTON	IL		08/28/2025	6.990	516,715		676,000
100234991	COLTON	CA		08/28/2025	7.250	349,333		460,000
100234992	POMONA	CA		08/28/2025	7.000	613,058		800,000
100234993	PALM BEACH GARDENS	FL		08/28/2025	7.125	824,577		1,250,000
100234994	OROVILLE	CA		08/28/2025	7.625	214,281		280,000
100234995	DAYTON	OH		08/28/2025	7.375	219,093		285,000
100234996	HOMEWOOD	AL		08/28/2025	6.875	547,158		745,000
100234997	INVERNESS	IL		08/28/2025	6.990	622,292		930,000
100234998	VALLEJO	CA		08/28/2025	7.625	734,558		975,000
100234999	CHESAPEAKE	VA		08/28/2025	6.875	389,484		560,000
100235000	CHESAPEAKE	VA		08/28/2025	6.875	389,485		560,000
100235001	BOSTON	MA		08/28/2025	6.875	760,735		1,150,000
100235002	NEW ORLEANS	LA		08/28/2025	7.000	317,695		455,000
100235003	FT MYERS	FL		08/28/2025	7.625	214,893		275,000
100235004	NEWTON CENTER	MA		08/28/2025	6.990	1,020,671		1,850,000
100235005	ESCONDIDO	CA		08/28/2025	6.990	599,913		795,000
100235006	NEW ORLEANS	LA		08/28/2025	6.875	423,117		611,000
100235007	FRESNO	CA		08/28/2025	6.875	215,469		310,000
100235008	MANDEVILLE	LA		08/28/2025	7.625	242,912		334,000
100235009	WOLFEBORO	NH		08/28/2025	7.625	633,653		782,000
100235010	DAWSONVILLE	GA		08/28/2025	6.490	268,752		410,000
100235011	MOUNT DORA	FL		08/28/2025	6.875	398,680		526,000
100235012	BROOMFIELD	CO		08/28/2025	6.625	226,487		310,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235013	SALT LAKE CITY	UT		08/28/2025	6.990	651,352		870,000
100235014	PHOENIX	AZ		08/28/2025	6.990	330,589		460,000
100235015	INDIANAPOLIS	IN		08/28/2025	6.990	363,469		475,000
100235016	TACOMA	WA		08/28/2025	7.625	409,385		540,000
100235017	ONTARIO	CA		08/28/2025	6.750	462,398		679,000
100235018	LYNN	MA		08/28/2025	6.990	586,215		765,000
100235019	DOWNINGTOWN	PA		08/28/2025	6.875	513,635		675,000
100235020	SAINT LOUIS	MO		08/28/2025	7.500	311,179		410,000
100235021	CLIFTON	NJ		08/28/2025	6.990	470,167		625,000
100235022	ROUGEMONT	NC		08/28/2025	6.250	376,330		520,000
100235023	CYPRESS	TX		08/28/2025	6.250	236,587		338,000
100235024	NOKOMIS	FL		08/28/2025	6.375	214,929		310,000
100235025	CLEVELAND HEIGHTS	OH		08/28/2025	6.500	255,376		364,000
100235026	VENTURA	CA		08/28/2025	7.125	384,849		500,000
100235027	FRESNO	CA		08/28/2025	6.990	315,342		410,000
100235028	SAVANNAH	GA		08/28/2025	7.625	349,164		454,000
100235029	CORONA	CA		08/28/2025	7.125	287,160		380,000
100235030	DOYLESTOWN	PA		08/28/2025	6.750	236,308		332,000
100235031	GULF SHORES	AL		08/28/2025	7.250	529,453		730,000
100235032	COLUMBUS	OH		08/28/2025	7.490	298,618		412,000
100235033	YOUNGSTOWN	OH		08/28/2025	6.375	199,938		282,000
100235034	MARINA	CA		08/28/2025	7.000	715,148		970,000
100235035	RICHMOND	VA		08/28/2025	7.490	214,510		276,000
100235036	AMOLD	MD		08/28/2025	6.490	325,035		460,000
100235037	SEBAGO	ME		08/28/2025	6.875	342,410		450,000
100235038	ORLANDO	FL		08/28/2025	6.490	310,441		440,000
100235039	ORLANDO	FL		08/28/2025	7.625	243,139		310,000
100235040	CHICAGO	IL		08/28/2025	6.500	237,573		345,000
100235041	KISSIMMEE	FL		08/28/2025	7.250	297,000		385,000
100235042	ROCKLIN	CA		08/28/2025	6.625	416,946		635,000
100235043	SACRAMENTO	CA		08/28/2025	6.490	380,780		590,000
100235044	LONG BEACH	CA		08/28/2025	6.875	1,403,261		1,915,000
100235045	IRVING	TX		08/28/2025	7.625	280,241		375,000
100235046	HOFFMAN ESTATES	IL		08/28/2025	6.625	242,842		325,000
100235047	HANSVILLE	WA		08/28/2025	7.000	373,690		525,000
100235048	SAN ANTONIO	TX		08/28/2025	7.625	209,958		243,000
100235049	AUSTIN	TX		08/28/2025	7.500	659,626		860,000
100235050	FLOWER MOUND	TX		08/28/2025	7.000	349,901		550,000
100235051	PALMER	AK		08/28/2025	6.500	373,872		515,000
100235052	COLORADO SPRINGS	CO		08/28/2025	6.625	525,092		695,000
100235053	GAINESVILLE	GA		08/28/2025	6.990	252,586		384,000
100235054	GONZALES	LA		08/28/2025	6.875	346,633		556,000
100235055	DARTMOUTH	MA		08/28/2025	7.625	580,497		760,000
100235056	STILLWATER	OK		08/28/2025	6.875	249,565		329,000
100235057	JACKSON	NJ		08/28/2025	6.925	375,164		520,000
100235058	SAN ANTONIO	TX		08/28/2025	7.750	255,140		335,000
100235059	TONEY	AL		08/28/2025	7.625	248,390		326,000
100235060	ELK GROVE	CA		08/28/2025	6.875	436,476		570,000
100235061	COSBY	TN		08/28/2025	7.125	288,373		375,000
100235062	CHARLOTTE	NC		08/28/2025	7.375	344,210		468,000
100235063	DAYTONA BEACH	FL		08/28/2025	7.500	214,972		262,000
100235064	LAS VEGAS	NV		08/28/2025	6.750	292,706		410,000
100235065	CLEVELAND	TN		08/28/2025	6.875	268,267		358,000
100235066	HOWELL	NJ		08/28/2025	6.624	460,034		650,000
100235067	SALINAS	CA		08/28/2025	7.500	466,859		730,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235068	VACAVILLE	CA		08/28/2025	6.750	433,886		607,000
100235069	LYNNWOOD	WA		08/28/2025	6.625	479,732		700,000
100235070	JOHNS CREEK	GA		08/28/2025	7.125	677,003		878,000
100235071	COLUMBUS	OH		08/28/2025	6.990	262,985		360,000
100235072	ROCHESTER	MN		08/28/2025	7.125	217,473		275,000
100235073	BLUFFDALE	UT		08/28/2025	6.490	535,421		722,000
100235074	SCHAUMBURG	IL		08/28/2025	6.875	225,060		295,000
100235075	MURRIETA	CA		08/28/2025	7.000	395,683		635,000
100235076	LYNN	MA		08/28/2025	6.750	649,906		990,000
100235077	JURUPA VALLEY	CA		08/28/2025	7.000	525,577		735,000
100235078	WESLACO	TX		08/28/2025	6.990	216,643		294,000
100235079	CHICAGO	IL		08/28/2025	6.875	308,460		430,000
100235080	MINNEAPOLIS	MN		08/28/2025	7.375	464,106		600,000
100235081	HAYWARD	CA		08/28/2025	6.990	538,385		735,000
100235082	GREENSBORO	NC		08/28/2025	6.990	218,138		335,000
100235083	MESA	AZ		08/28/2025	6.875	401,027		530,000
100235084	KAPOLEI	HI		08/28/2025	7.000	360,801		493,000
100235085	HOUSTON	TX		08/28/2025	6.875	333,019		520,000
100235086	COLLEGE STATION	TX		08/28/2025	6.875	305,474		399,900
100235087	SACRAMENTO	CA		08/28/2025	6.990	384,563		515,000
100235088	CORPUS CHRISTI	TX		08/28/2025	6.750	242,503		319,000
100235089	CYPRESS	TX		08/28/2025	6.375	338,175		513,000
100235090	BAINBRIDGE ISLAND	WA		08/28/2025	7.490	531,518		1,125,000
100235091	WALTHAM	MA		08/28/2025	6.875	563,633		1,125,000
100235092	BUTTE	MT		08/28/2025	7.125	357,342		479,000
100235093	PUNTA GORDA	FL		08/28/2025	7.490	333,917		430,000
100235094	LAS VEGAS	NV		08/28/2025	6.625	225,682		320,000
100235095	CHICAGO	IL		08/28/2025	7.500	233,583		300,000
100235096	VANCOUVER	WA		08/28/2025	6.250	398,603		535,000
100235097	RICHLAND	WA		08/28/2025	6.875	335,402		470,000
100235098	HUDSON	NH		08/28/2025	6.625	238,653		380,000
100235099	LEAVENWORTH	WA		08/28/2025	6.750	418,670		630,000
100235100	CENTRAL POINT	OR		08/28/2025	6.500	227,343		330,000
100235101	DIVIDE	CO		08/28/2025	6.875	216,834		285,000
100235102	SUNRIVER	OR		08/28/2025	7.125	380,114		525,000
100235103	ARLINGTON	TX		08/28/2025	6.625	237,169		340,000
100235104	ROSELLE	IL		08/28/2025	6.875	210,062		275,500
100235105	ARLINGTON	TX		08/28/2025	6.990	266,836		350,000
100235106	LAS VEGAS	NV		08/28/2025	6.990	427,456		615,000
100235107	ROSEBURG	OR		08/28/2025	7.250	329,709		430,000
100235108	LOGAN	UT		08/28/2025	6.875	328,182		429,000
100235109	GREENVILLE	SC		08/28/2025	6.875	527,106		735,000
100235110	MARYSVILLE	WA		08/28/2025	7.000	356,723		470,000
100235111	CUMMING	GA		08/28/2025	6.875	313,865		410,000
100235112	MIDDLETON	WI		08/28/2025	7.490	325,230		421,000
100235113	SCOTTSDALE	AZ		08/28/2025	6.490	754,933		1,027,000
100235114	PERRIS	CA		08/28/2025	6.875	367,320		540,000
100235115	HIGHLANDS RANCH	CO		08/28/2025	6.490	267,425		380,000
100235116	STREAMWOOD	IL		08/28/2025	6.875	237,461		310,500
100235117	GREENVILLE	NC		08/28/2025	7.625	299,995		367,000
100235118	MYRTLE BEACH	SC		08/28/2025	6.750	298,791		430,000
100235119	TEMECULA	CA		08/28/2025	6.990	487,685		637,000
100235120	MANTECA	CA		08/28/2025	7.375	332,263		430,000
100235121	FREMONT	CA		08/28/2025	6.750	420,691		599,000
100235122	PACIFIC CITY	OR		08/28/2025	7.490	390,394		575,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235123	ORANGE	CA		08/28/2025	6.750	571,133		850,000
100235124	LAVEEN	AZ		08/28/2025	6.750	333,652		462,000
100235125	HERMITAGE	TN		08/28/2025	6.875	229,151		300,000
100235126	COCKEYSVILLE	MD		08/28/2025	6.125	501,759		725,000
100235127	EDINBURG	TX		08/28/2025	6.750	373,430		535,000
100235128	PANAMA CITY BEACH	FL		08/28/2025	7.750	517,213		605,000
100235129	SAN MARCOS	CA		08/28/2025	6.999	1,032,282		1,450,000
100235130	PORT SAINT LUCIE	FL		08/28/2025	7.125	129,661		509,000
100235131	LAGUNA HILLS	CA		08/28/2025	8.750	1,074,169		1,365,000
100235132	RANCHO CORDOVA	CA		08/28/2025	7.250	355,866		501,000
100235133	CORAL SPRINGS	FL		08/28/2025	7.490	541,299		624,000
100235134	EL CAJON	CA		08/28/2025	8.500	700,450		890,000
100235135	ROSEVILLE	MI		08/28/2025	7.750	103,300		128,000
100235136	BRIARCLIFF MANOR	NY		08/28/2025	7.375	1,489,756		1,870,000
100235137	TOMS RIVER	NJ		08/28/2025	6.874	516,819		740,000
100235138	SAN ANTONIO	FL		08/28/2025	6.990	240,336		295,000
100235139	KAHULUI	HI		08/28/2025	7.990	820,851		985,000
100235140	MANCHESTER	NJ		08/28/2025	7.375	218,312		265,000
100235141	NEWPORT BEACH	CA		08/28/2025	7.490	2,706,813		3,700,000
100235142	SUSSEX	NJ		08/28/2025	7.375	186,183		700,000
100235143	LIGHTHOUSE PT	FL		08/28/2025	7.375	239,823		330,000
100235145	ORLANDO	FL		08/28/2025	7.375	372,768		485,000
100235147	PHOENIX	AZ		08/28/2025	7.124	207,361		370,000
100235148	LOS ANGELES	CA		08/28/2025	7.490	747,677		1,050,000
100235149	RAMONA	CA		08/28/2025	7.249	717,233		900,000
100235151	BERLIN	MD		08/28/2025	6.999	553,018		681,000
100235152	WEST BABYLON	NY		08/28/2025	8.000	516,253		615,000
100235153	HIALEAH	FL		08/28/2025	7.750	343,961		442,000
100235154	COLUMBUS	OH		08/28/2025	7.874	234,256		298,000
100235155	NOLENSVILLE	TN		08/28/2025	7.250	549,587		751,000
100235156	DORAL	FL		08/28/2025	8.374	415,058		510,000
100235157	LAKEWOOD	CA		08/28/2025	8.375	744,109		840,000
100235158	DURHAM	NC		08/28/2025	7.374	270,779		419,000
100235159	GARDEN GROVE	CA		08/28/2025	8.000	450,330		625,000
100235160	CENTER CONWAY	NH		08/28/2025	7.124	375,676		456,000
100235161	DESERT HOT SPRINGS	CA		08/28/2025	7.374	770,601		1,150,000
100235162	PACOIMA	CA		08/28/2025	7.749	766,179		1,073,000
100235164	KATY	TX		08/28/2025	8.375	402,267		470,000
100235165	SACRAMENTO	CA		08/28/2025	8.375	374,617		428,000
100235166	SAN RAMON	CA		08/28/2025	7.000	453,747		700,000
100235167	ELK GROVE	CA		08/28/2025	6.990	565,722		747,000
100235168	SALIDA	CO		08/28/2025	7.125	774,717		1,035,000
100235169	LA MESA	CA		08/28/2025	8.750	942,882		1,250,000
100235170	APPLE VALLEY	CA		08/28/2025	7.875	524,194		670,000
100235171	RIVERSIDE	CA		08/28/2025	7.250	823,233		996,000
100235172	SAN MARCOS	CA		08/28/2025	6.990	672,295		1,775,000
100235173	GLENDALE	AZ		08/28/2025	7.750	412,382		470,000
100235174	NORTHPORT	AL		08/28/2025	6.990	257,747		315,000
100235175	SAN ANTONIO	TX		08/28/2025	8.000	134,918		172,000
100235176	BAKERSFIELD	CA		08/28/2025	7.624	354,174		522,000
100235177	HAWTHORNE	CA		08/28/2025	7.125	791,906		1,050,000
100235178	LAWRENCEVILLE	GA		08/28/2025	7.250	410,149		542,000
100235179	CHANDLER	AZ		08/28/2025	7.250	352,432		425,000
100235180	CHESTER	VA		08/28/2025	8.125	429,694		466,000
100235181	BATTLE GROUND	WA		08/28/2025	7.750	561,733		670,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235182	WOODLAND	CA		08/28/2025	8.125	554,830		597,000
100235183	AGOURA HILLS	CA		08/28/2025	7.375	303,913		365,000
100235184	STERLING	VA		08/28/2025	6.990	513,071		918,000
100235185	FORT MILL	SC		08/28/2025	7.375	420,374		504,000
100235186	LOS ANGELES	CA		08/28/2025	6.750	706,741		880,000
100235187	GARNER	NC		08/28/2025	7.750	479,299		591,000
100235188	CORONA	CA		08/28/2025	7.375	574,733		690,000
100235189	FAIRFIELD	CA		08/28/2025	7.125	441,031		540,000
100235190	LANCASTER	CA		08/28/2025	7.500	213,818		387,000
100235191	HUNTINGTON PARK	CA		08/28/2025	7.500	626,263		750,000
100235192	NORRISTOWN	PA		08/28/2025	7.250	384,809		467,000
100235193	CALUMET CITY	IL		08/28/2025	7.375	105,124		147,000
100235194	WOODBRIDGE	VA		08/28/2025	7.750	385,215		533,000
100235196	HENRICO	VA		08/28/2025	7.250	334,996		407,000
100235197	LAKEWOOD	CO		08/28/2025	6.750	470,130		660,000
100235198	KNOXVILLE	TN		08/28/2025	7.624	407,552		568,000
100235200	PETERSBURG	VA		08/28/2025	7.500	272,200		380,000
100235201	PRESCOTT	AZ		08/28/2025	7.250	694,206		1,300,000
100235202	MARCO ISLAND	FL		08/28/2025	7.125	474,283		1,200,000
100235203	GILROY	CA		08/28/2025	7.374	1,021,947		1,420,000
100235204	BOYNTON BEACH	FL		08/28/2025	7.375	211,443		270,000
100235205	LAKEWOOD	CA		08/28/2025	7.374	780,678		935,000
100235206	HAMPTON	GA		08/28/2025	7.250	197,082		315,000
100235207	PHOENIX	AZ		08/28/2025	8.749	242,382		300,000
100235208	ESCONDIDO	CA		08/28/2025	7.874	615,503		985,000
100235209	LAWRENCEVILLE	GA		08/28/2025	7.499	187,950		340,000
100235210	WINTER GARDEN	FL		08/28/2025	7.249	413,176		760,000
100235211	OZONE PARK	NY		08/28/2025	7.499	643,597		830,000
100235213	ESTERO	FL		08/28/2025	7.499	321,434		492,000
100235214	WESTVILLE	NJ		08/28/2025	7.874	305,676		369,000
100235215	LOS ANGELES	CA		08/28/2025	7.374	1,445,599		2,300,000
100235216	CLARKSTON	MI		08/28/2025	8.374	154,350		245,000
100235217	WAINSCOTT	NY		08/28/2025	7.250	3,500,273		6,500,000
100235218	GRAND RAPIDS	MI		08/28/2025	7.374	86,312		200,000
100235220	SHAVER LAKE	CA		08/29/2025	7.750	2,389,111		3,300,000
100235221	PEORIA	AZ		08/29/2025	7.500	640,425		735,000
100235222	MIDDLETOWN	OH		08/29/2025	7.375	107,199		160,000
100235223	CHICAGO	IL		08/29/2025	7.125	171,065		260,000
100235224	CARY	NC		08/29/2025	7.000	381,290		465,000
100235225	TEMPLE HILLS	MD		08/29/2025	8.000	118,125		150,000
100235226	MORRISTOWN	NJ		08/29/2025	7.000	334,755		831,500
100235227	CLINTONVILLE	WI		08/29/2025	7.500	159,794		222,000
100235228	MERCED	CA		08/29/2025	7.000	184,574		300,000
100235229	ESCALON	CA		08/29/2025	6.750	362,610		490,000
100235230	WYANDOTTE	MI		08/29/2025	7.375	170,212		300,000
100235231	CALDWELL	ID		08/29/2025	7.500	401,317		480,000
100235232	SAINT PETERSBURG	FL		08/29/2025	7.625	313,780		405,000
100235233	SAINT PETERSBURG	FL		08/29/2025	7.250	220,324		443,000
100235234	LONG BEACH	CA		08/29/2025	7.625	1,082,813		1,375,000
100235235	SAINT PETERSBURG	FL		08/29/2025	7.250	267,514		390,000
100235236	PUYALLUP	WA		08/29/2025	6.875	439,565		557,000
100235237	PEORIA	AZ		08/29/2025	7.500	484,781		650,000
100235238	AUBURN	CA		08/29/2025	7.875	995,716		1,255,000
100235239	MIAMI	FL		08/29/2025	8.250	348,525		375,000
100235240	YOUNGSVILLE	LA		08/29/2025	7.875	373,356		426,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235241	FREMONT	CA		08/29/2025	7.250	444,276		555,000
100235242	NEW BERN	NC		08/29/2025	7.875	249,900		301,000
100235243	SANTA FE	TX		08/29/2025	7.250	614,934		748,000
100235244	PLAINVILLE	CT		08/29/2025	7.125	271,158		440,000
100235245	NEW BRITAIN	CT		08/29/2025	7.250	272,908		440,000
100235246	NORWALK	CT		08/29/2025	7.750	491,987		590,000
100235247	SALEM	OR		08/29/2025	7.125	439,406		660,000
100235248	PALOS VERDES ESTATES	CA		08/29/2025	7.250	1,144,378		2,300,000
100235249	BUDA	TX		08/29/2025	7.125	412,769		600,000
100235250	HOUSTON	TX		08/29/2025	7.500	228,302		303,000
100235251	LOS ANGELES	CA		08/29/2025	8.625	532,035		580,000
100235252	NEW BRITAIN	CT		08/29/2025	7.375	320,536		455,000
100235253	MOORE	SC		08/29/2025	6.875	139,619		415,000
100235254	VALLEJO	CA		08/29/2025	7.250	415,702		500,000
100235255	GREER	SC		08/29/2025	7.375	434,667		580,000
100235256	FORT WORTH	TX		08/29/2025	6.750	304,936		490,000
100235257	MERCED	CA		08/29/2025	8.125	359,100		385,000
100235258	WYLIE	TX		08/29/2025	7.375	235,124		340,000
100235259	WADDELL	AZ		08/29/2025	7.125	1,017,215		1,465,000
100235260	LILBURN	GA		08/29/2025	7.250	496,162		600,000
100235261	AURORA	CO		08/29/2025	7.375	643,783		817,000
100235262	PHOENIX	AZ		08/29/2025	7.625	260,950		340,500
100235263	SAN DIEGO	CA		08/29/2025	7.625	1,276,096		1,650,000
100235264	COLLEGE GROVE	TN		08/29/2025	7.375	2,636,577		3,400,000
100235265	ALLENTOWN	PA		08/29/2025	8.250	233,310		280,000
100235266	REDONDO BEACH	CA		08/29/2025	7.250	230,499		900,000
100235267	GLENDALE	AZ		08/29/2025	7.125	148,349		195,000
100235268	NEW PORT RICHEY	FL		08/29/2025	7.750	415,975		521,000
100235269	CHANDLER	AZ		08/29/2025	6.875	293,944		450,000
100235270	BENTONVILLE	AR		08/29/2025	6.875	362,290		495,000
100235271	LAS VEGAS	NV		08/29/2025	7.250	1,009,358		1,225,000
100235272	ELK RIVER	MN		08/29/2025	7.000	399,777		539,000
100235273	OAKLAND	CA		08/29/2025	7.375	471,305		567,000
100235274	OAKLEY	CA		08/29/2025	7.875	1,018,702		1,400,000
100235275	GRANITE SHOALS	TX		08/29/2025	7.375	250,670		310,000
100235276	SUNNY ISLES BEACH	FL		08/29/2025	7.250	355,695		700,000
100235277	PORTLAND	OR		08/29/2025	7.500	407,706		570,000
100235278	WALDORF	MD		08/29/2025	7.750	246,129		395,000
100235279	PALM DESERT	CA		08/29/2025	6.875	274,770		558,000
100235280	ALAMO	CA		08/29/2025	6.875	1,476,402		2,405,000
100235281	NATIONAL CITY	CA		08/29/2025	7.750	253,763		610,000
100235282	PLEASANT GROVE	UT		08/29/2025	7.375	269,845		310,000
100235283	WATSONVILLE	CA		08/29/2025	7.000	451,248		955,000
100235284	DAYTON	TX		08/29/2025	6.875	337,361		431,000
100235285	CHICAGO	IL		08/29/2025	7.500	206,977		280,000
100235286	OAKLAND	CA		08/29/2025	7.250	340,900		415,000
100235287	FREDERICKSBURG	TX		08/29/2025	7.125	264,440		439,000
100235288	WESTWEGO	LA		08/29/2025	7.625	151,016		195,000
100235289	MONTEBELLO	CA		08/29/2025	6.750	401,561		1,000,000
100235290	ELK GROVE	CA		08/29/2025	7.125	496,894		729,000
100235291	SEDONA	AZ		08/29/2025	8.000	989,678		1,250,000
100235292	SCOTTSDALE	AZ		08/29/2025	6.875	1,331,414		2,220,000
100235293	PHOENIX	AZ		08/29/2025	7.250	155,820		320,000
100235294	MCDONOUGH	GA		08/29/2025	7.125	421,210		515,000
100235295	RALEIGH	NC		08/29/2025	8.125	627,463		720,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235296	HIDDEN VALLEY LAKE	CA		08/29/2025	8.250	289,925		315,000
100235297	SACRAMENTO	CA		08/29/2025	8.625	198,450		217,000
100235298	CASA GRANDE	AZ		08/29/2025	7.375	222,657		305,000
100235299	SUN VALLEY	CA		08/29/2025	7.250	1,387,386		1,670,000
100235300	CHICAGO	IL		08/29/2025	7.625	652,815		835,000
100235301	LOS ANGELES	CA		08/29/2025	7.125	1,475,544		2,100,000
100235302	HIGHTSTOWN	NJ		08/29/2025	8.000	244,125		310,000
100235303	INGLEWOOD	CA		08/29/2025	6.875	348,220		727,000
100235304	SAN CLEMENTE	CA		08/29/2025	7.375	2,158,129		3,200,000
100235305	SAN FRANCISCO	CA		08/29/2025	6.875	767,249		1,248,000
100235306	PHOENIX	AZ		08/29/2025	6.875	384,617		565,000
100235307	SAN FRANCISCO	CA		08/29/2025	6.750	667,396		1,555,555
100235308	SAN DIEGO	CA		08/29/2025	7.375	510,213		582,500
100235309	SMYRNA	GA		08/29/2025	7.750	481,715		576,000
100235310	VALLEJO	CA		08/29/2025	7.250	386,062		503,000
100235311	FLAGSTAFF	AZ		08/29/2025	7.250	399,858		482,000
100235312	SACRAMENTO	CA		08/29/2025	7.125	300,008		420,000
100235313	LAS VEGAS	NV		08/29/2025	7.500	194,513		280,000
100235314	TRUMANN	AR		08/29/2025	7.250	147,627		179,000
100235315	HUNTINGTON BEACH	CA		08/29/2025	7.375	1,497,978		1,800,000
100235316	TRUCKEE	CA		08/29/2025	7.375	941,376		1,298,000
100235317	SOUTH JORDAN	UT		08/29/2025	6.875	880,491		1,090,000
100235318	ROGERS	AR		08/29/2025	6.875	269,140		362,500
100235319	FREMONT	CA		08/29/2025	7.375	1,234,901		1,420,000
100235320	LONG BEACH	CA		08/29/2025	8.375	555,859		700,000
100235321	PEARLAND	TX		08/29/2025	7.125	472,712		592,000
100235322	PERTH AMBOY	NJ		08/29/2025	7.375	392,554		545,000
100235323	WHITE HOUSE	TN		08/29/2025	7.750	264,106		364,000
100235324	LITCHFIELD PARK	AZ		08/29/2025	7.375	580,140		700,000
100235325	CATHEDRAL CITY	CA		08/29/2025	7.500	441,089		538,000
100235326	SWEDESBORO	NJ		08/29/2025	6.625	618,665		760,500
100235327	PARKER	TX		08/29/2025	7.250	1,314,196		1,927,000
100235328	SAN MARCOS	CA		08/29/2025	6.500	934,383		1,325,000
100235329	SNELLVILLE	GA		08/29/2025	7.500	323,230		400,000
100235330	ATLANTA	GA		08/29/2025	7.250	352,832		800,000
100235331	ENCINITAS	CA		08/29/2025	6.750	720,366		3,550,000
100235332	LAKEWOOD	CA		08/29/2025	6.500	711,299		1,121,000
100235333	HARRISBURG	PA		08/29/2025	6.875	270,955		383,000
100235334	PETERSBURG	VA		08/29/2025	8.000	104,611		138,000
100235335	HIALEAH	FL		08/29/2025	7.000	275,146		556,000
100235336	LAFAYETTE	CA		08/29/2025	6.250	911,273		2,300,000
100235337	LOS ANGELES	CA		08/29/2025	7.250	1,754,069		2,295,000
100235338	LEESBURG	VA		08/29/2025	7.125	927,568		1,205,000
100235339	STOCKTON	CA		08/29/2025	7.375	345,367		515,000
100235340	RIDGEWOOD	NJ		08/29/2025	6.875	975,529		1,390,000
100235341	ESCONDIDO	CA		08/29/2025	6.500	534,509		920,000
100235342	KENT	WA		08/29/2025	7.000	723,946		890,000
100235343	HOMESTEAD	FL		08/29/2025	7.625	861,831		1,035,000
100235344	WESTON	TX		08/29/2025	8.375	329,546		402,000
100235345	WESTON	TX		08/29/2025	8.375	336,998		407,000
100235346	ROY	UT		08/29/2025	7.875	291,324		421,000
100235347	PERRIS	CA		08/29/2025	6.875	397,109		529,000
100235348	CORPUS CHRISTI	TX		08/29/2025	7.875	128,100		153,000
100235349	COLUMBUS	OH		08/29/2025	6.750	147,786		245,000
100235350	SACRAMENTO	CA		08/29/2025	7.625	312,618		437,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235351	MIAMI BEACH	FL		08/29/2025	6.625	157,905		460,000
100235352	OCALA	FL		08/29/2025	6.875	248,785		326,000
100235353	PALM BAY	FL		08/29/2025	7.125	232,144		320,000
100235354	WINCHESTER	CA		08/29/2025	7.250	458,975		565,000
100235355	GARLAND	TX		08/29/2025	6.999	216,285		270,000
100235356	ELLICOTT CITY	MD		08/29/2025	7.750	199,615		250,000
100235357	KISSIMMEE	FL		08/29/2025	6.750	236,376		305,000
100235358	RIVERDALE	UT		08/29/2025	8.375	173,040		283,000
100235359	MIAMI	FL		08/29/2025	6.750	3,395,340		6,565,000
100235360	(SUN VALLEY AREA) LOS ANGELES	CA		08/29/2025	8.250	586,600		845,000
100235361	ROCKPORT	TX		08/29/2025	6.875	201,147		320,000
100235362	LINCOLN	NE		08/29/2025	7.499	187,875		230,000
100235363	HESPERIA	CA		08/29/2025	6.875	266,042		425,000
100235364	ENFIELD	CT		08/29/2025	7.625	265,790		326,000
100235365	KENOSHA	WI		08/29/2025	7.375	197,946		242,000
100235366	CHARLOTTE	NC		08/29/2025	6.999	195,616		243,000
100235367	LEHIGH ACRES	FL		08/29/2025	6.999	200,344		270,000
100235368	SAN ANTONIO	TX		08/29/2025	7.625	122,556		148,000
100235369	MIAMI GARDENS	FL		08/29/2025	6.499	372,292		535,000
100235370	SUMMERVILLE	SC		08/29/2025	6.999	263,724		350,000
100235371	SAINT PETERSBURG	FL		08/29/2025	6.999	205,138		256,900
100235372	SANTA MARIA	CA		08/29/2025	7.499	315,000		568,000
100235373	CATHEDRAL CITY	CA		08/29/2025	7.750	380,470		449,000
100235374	NORTH LAS VEGAS	NV		08/29/2025	7.750	205,800		245,000
100235375	MELBOURNE	FL		08/29/2025	6.999	382,980		545,000
100235376	TAMPA	FL		08/29/2025	7.375	235,274		310,000
100235377	LOS ANGELES	CA		08/29/2025	7.250	877,895		1,225,000
100235378	CALIFORNIA CITY	CA		08/29/2025	6.999	222,401		333,500
100235379	HOUSTON	TX		08/29/2025	6.750	161,141		235,000
100235380	DAYTON	OH		08/29/2025	7.375	106,180		155,000
100235382	LANCASTER	CA		08/29/2025	6.999	138,822		400,000
100235383	SANDIA	TX		08/29/2025	7.125	188,937		567,000
100235384	INGLEWOOD	CA		08/29/2025	7.375	653,331		1,350,000
100235385	SAN DIEGO	CA		08/29/2025	8.250	278,250		1,050,000
100235386	BOSTON	MA		08/29/2025	6.875	157,939		210,000
100235387	INDIANAPOLIS	IN		08/29/2025	7.499	162,240		230,000
100235388	KINGMAN	AZ		08/29/2025	6.999	149,722		220,000
100235389	WINDSOR MILL	MD		08/29/2025	7.625	178,406		430,000
100235390	LA MIRADA	CA		08/29/2025	7.250	668,949		895,000
100235391	LAS VEGAS	NV		08/29/2025	7.125	479,878		630,000
100235392	ORLANDO	FL		08/29/2025	8.125	296,625		450,000
100235393	INGLEWOOD	CA		08/29/2025	7.999	711,900		975,000
100235394	SAN DIEGO	CA		08/29/2025	7.250	657,994		910,000
100235395	CONCORD	CA		08/29/2025	7.750	540,750		760,000
100235396	SIMI VALLEY	CA		08/29/2025	7.499	660,719		798,000
100235397	SANTA CLARITA	CA		08/29/2025	6.625	572,942		755,000
100235398	COVINGTON	LA		08/29/2025	7.625	224,700		280,000
100235399	RUNNING SPRINGS	CA		08/29/2025	7.499	301,350		373,000
100235400	UPLAND	CA		08/29/2025	7.999	1,062,180		1,265,000
100235401	RICHARDSON	TX		08/29/2025	7.875	522,500		930,000
100235402	LOS ANGELES	CA		08/29/2025	7.999	575,400		750,000
100235403	MIAMI GARDENS	FL		08/29/2025	6.625	268,158		510,000
100235404	WAYNESVILLE	NC		08/29/2025	7.625	261,250		398,000
100235405	CARSON	CA		08/29/2025	7.125	512,293		775,000
100235406	VALENCIA	CA		08/29/2025	6.999	702,678		950,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235407	VENICE	FL		08/29/2025	7.375	355,705		425,000
100235408	POWAY	CA		08/29/2025	6.750	1,474,334		2,400,000
100235409	WELLINGTON	FL		08/29/2025	7.250	498,750		1,049,000
100235410	LA QUINTA	CA		08/29/2025	7.999	573,991		675,000
100235411	MIAMI	FL		08/29/2025	7.499	1,090,481		1,425,000
100235412	LOS ANGELES	CA		08/29/2025	8.625	563,972		810,000
100235413	INDIO	CA		08/29/2025	8.375	131,250		420,000
100235414	LAS VEGAS	NV		08/29/2025	6.999	868,783		1,075,000
100235415	MENIFEE	CA		08/29/2025	7.499	548,711		590,000
100235416	LANCASTER	TX		08/29/2025	6.999	222,703		315,000
100235417	POMONA	CA		08/29/2025	9.499	425,250		500,000
100235418	BONHAM	TX		08/29/2025	7.499	234,640		280,000
100235419	CARLSBAD	CA		08/29/2025	6.875	255,902		1,600,000
100235420	SANTA CRUZ	CA		08/29/2025	7.499	2,301,497		3,500,000
100235421	LOS ANGELES	CA		08/29/2025	7.250	1,770,932		2,200,000
100235422	LEWISVILLE	TX		08/29/2025	7.250	301,352		355,000
100235423	SALIDA	CA		08/29/2025	7.125	182,595		530,000
100235424	CORONA	CA		08/29/2025	7.250	539,220		1,145,000
100235425	LAGUNA NIGUEL	CA		08/29/2025	7.125	414,370		2,700,000
100235426	LEAGUE CITY	TX		08/29/2025	6.999	322,247		395,000
100235427	POOLER	GA		08/29/2025	6.625	258,606		320,000
100235428	GARLAND	TX		08/29/2025	6.499	218,428		275,000
100235429	FOUNTAIN HILLS	AZ		08/29/2025	6.875	375,727		970,000
100235430	GLENDALE, AREA OF MONTROSE	CA		08/29/2025	7.499	867,898		1,010,000
100235431	SAN DIEGO	CA		08/29/2025	8.250	876,758		950,000
100235432	TEMPE	AZ		08/29/2025	6.750	407,732		550,000
100235433	INDIANAPOLIS	IN		08/29/2025	6.750	272,136		335,000
100235434	NORTH MIAMI	FL		08/29/2025	7.125	433,115		515,000
100235435	BLUFFTON	SC		08/29/2025	7.875	379,840		456,000
100235436	APEX	NC		08/29/2025	7.750	517,612		640,000
100235437	LOS ANGELES	CA		08/29/2025	7.999	420,000		920,000
100235438	RESEDA	CA		08/29/2025	9.375	649,688		825,000
100235440	SACRAMENTO	CA		08/29/2025	8.875	381,938		485,000
100235441	ALLENTOWN	PA		08/29/2025	6.875	264,245		390,000
100235442	PASADENA	TX		08/29/2025	7.875	162,278		220,000
100235443	MIDLAND	TX		08/29/2025	8.375	431,708		762,000
100235444	UNITED KINGDOM	GBR		08/28/2025	6.990	557,374		575,000
100235445	UNITED KINGDOM	GBR		08/28/2025	5.600	133,040		130,000
100235446	UNITED KINGDOM	GBR		08/28/2025	6.040	111,037		108,500
100235447	UNITED KINGDOM	GBR		08/28/2025	7.140	104,365		150,000
100235448	UNITED KINGDOM	GBR		08/28/2025	5.600	162,121		160,000
100235449	UNITED KINGDOM	GBR		08/28/2025	5.600	127,923		150,000
100235450	UNITED KINGDOM	GBR		08/28/2025	7.140	459,206		475,000
100235451	UNITED KINGDOM	GBR		08/28/2025	7.140	1,298,923		1,340,000
100235452	UNITED KINGDOM	GBR		08/28/2025	5.600	92,105		90,000
100235453	UNITED KINGDOM	GBR		08/28/2025	5.600	112,572		110,000
100235454	UNITED KINGDOM	GBR		08/28/2025	5.600	112,572		110,000
100235455	UNITED KINGDOM	GBR		08/28/2025	5.600	137,884		138,000
100235456	UNITED KINGDOM	GBR		08/28/2025	5.650	177,250		190,000
100235457	UNITED KINGDOM	GBR		08/28/2025	5.650	143,274		140,000
100235458	UNITED KINGDOM	GBR		08/28/2025	5.600	154,261		165,000
100235459	UNITED KINGDOM	GBR		08/28/2025	5.600	119,784		130,000
100235460	UNITED KINGDOM	GBR		08/28/2025	5.600	122,806		120,000
100235461	UNITED KINGDOM	GBR		08/28/2025	5.600	198,213		200,000
100235462	UNITED KINGDOM	GBR		08/28/2025	5.600	81,871		80,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235463	UNITED KINGDOM	GBR		08/28/2025	5.650	127,923		125,000
100235464	UNITED KINGDOM	GBR		08/28/2025	7.340	320,053		550,000
100235465	UNITED KINGDOM	GBR		08/28/2025	5.600	148,391		145,000
100235466	UNITED KINGDOM	GBR		08/28/2025	5.600	198,213		195,000
100235467	UNITED KINGDOM	GBR		08/28/2025	5.600	143,058		145,000
100235468	UNITED KINGDOM	GBR		08/28/2025	5.600	186,148		195,000
100235469	UNITED KINGDOM	GBR		08/28/2025	5.600	146,505		155,000
100235470	UNITED KINGDOM	GBR		08/28/2025	5.600	153,508		150,000
100235471	UNITED KINGDOM	GBR		08/28/2025	5.650	147,368		188,000
100235472	UNITED KINGDOM	GBR		08/28/2025	6.290	157,223		155,000
100235473	UNITED KINGDOM	GBR		08/28/2025	5.600	332,942		410,000
100235474	UNITED KINGDOM	GBR		08/28/2025	7.140	69,577		155,000
100235475	UNITED KINGDOM	GBR		08/28/2025	5.600	224,067		225,000
100235476	UNITED KINGDOM	GBR		08/28/2025	5.600	194,443		190,000
100235477	UNITED KINGDOM	GBR		08/28/2025	5.600	178,332		210,000
100235478	UNITED KINGDOM	GBR		08/28/2025	5.600	122,806		140,000
100235479	UNITED KINGDOM	GBR		08/28/2025	5.600	124,960		137,000
100235480	UNITED KINGDOM	GBR		08/28/2025	5.600	92,105		90,000
100235481	UNITED KINGDOM	GBR		08/28/2025	5.600	81,871		85,000
100235482	UNITED KINGDOM	GBR		08/28/2025	5.600	86,988		85,000
100235483	UNITED KINGDOM	GBR		08/28/2025	5.600	133,040		130,000
100235484	UNITED KINGDOM	GBR		08/28/2025	5.600	194,443		190,000
100235485	UNITED KINGDOM	GBR		08/28/2025	5.600	168,859		165,000
100235486	UNITED KINGDOM	GBR		08/28/2025	5.600	194,443		190,000
100235487	UNITED KINGDOM	GBR		08/28/2025	5.600	163,742		160,000
100235488	UNITED KINGDOM	GBR		08/28/2025	5.600	215,443		220,000
100235489	UNITED KINGDOM	GBR		08/28/2025	5.600	191,965		230,000
100235490	UNITED KINGDOM	GBR		08/28/2025	5.600	191,965		210,000
100235491	UNITED KINGDOM	GBR		08/28/2025	5.600	224,067		325,000
100235492	UNITED KINGDOM	GBR		08/28/2025	5.600	127,923		125,000
100235493	UNITED KINGDOM	GBR		08/28/2025	5.600	163,742		160,000
100235494	UNITED KINGDOM	GBR		08/28/2025	5.600	158,625		155,000
100235495	UNITED KINGDOM	GBR		08/28/2025	5.600	97,222		95,000
100235496	VEENOORD	NLD		08/28/2025	5.350	77,971		86,496
100235497	VEENOORD	NLD		08/28/2025	5.350	9,637		10,691
100235498	ZOETERMEER	NLD		08/28/2025	4.855	123,819		143,100
100235499	ZOETERMEER	NLD		08/28/2025	4.895	65,706		75,000
100235500	S-GRAVENHAGE	NLD		08/28/2025	3.600	206,895		406,000
100235501	S-GRAVENHAGE	NLD		08/28/2025	4.950	325,900		367,108
100235502	S-GRAVENHAGE	NLD		08/28/2025	4.950	35,043		39,474
100235503	S-GRAVENHAGE	NLD		08/28/2025	4.950	417,246		445,014
100235504	S-GRAVENHAGE	NLD		08/28/2025	4.950	154,189		164,451
100235505	S-GRAVENHAGE	NLD		08/28/2025	4.950	199,745		248,404
100235506	S-GRAVENHAGE	NLD		08/28/2025	4.950	226,144		281,234
100235507	S-GRAVENHAGE	NLD		08/28/2025	4.950	514,502		531,767
100235508	S-GRAVENHAGE	NLD		08/28/2025	4.950	385,473		398,409
100235509	AMSTELVEEN	NLD		08/28/2025	5.100	350,430		279,236
100235510	EINDHOVEN	NLD		08/28/2025	4.900	504,328		785,000
100235511	GOUDA	NLD		08/28/2025	4.900	332,909		356,250
100235512	GOUDA	NLD		08/28/2025	4.900	22,194		23,750
100235513	VENRAY	NLD		08/28/2025	4.900	233,620		355,000
100235514	VENRAY	NLD		08/28/2025	5.050	233,620		355,000
100235515	S-GRAVENHAGE	NLD		08/28/2025	4.750	204,418		298,000
100235516	DELFT	NLD		08/28/2025	4.950	2,117,184		2,460,000
100235517	ENSCHEDE	NLD		08/28/2025	4.900	1,255,417		1,343,438

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235518	ENSCHEDE	NLD		08/28/2025	4.900	83,694		89,563
100235519	STADSKANAAL	NLD		08/28/2025	5.000	269,831		340,000
100235520	BUSSUM	NLD		08/28/2025	4.750	560,689		987,908
100235521	AMSTERDAM	NLD		08/28/2025	4.850	146,013		186,421
100235522	AMSTERDAM	NLD		08/28/2025	4.800	392,482		575,000
100235523	VENLO	NLD		08/28/2025	4.700	236,541		270,000
100235524	VENLO	NLD		08/28/2025	4.700	319,768		365,000
100235525	ROTTERDAM	NLD		08/28/2025	5.150	376,713		403,125
100235526	ROTTERDAM	NLD		08/28/2025	5.150	25,114		26,875
100235527	SCHIEDAM	NLD		08/28/2025	4.900	315,387		337,500
100235528	SCHIEDAM	NLD		08/28/2025	4.900	21,026		22,500
100235529	ROTTERDAM	NLD		08/28/2025	4.800	350,430		430,000
100235530	S-GRAVENHAGE	NLD		08/28/2025	4.000	183,345		412,000
100235531	S-GRAVENHAGE	NLD		08/28/2025	4.700	1,752,152		2,040,001
100235532	LEEUWARDEN	NLD		08/28/2025	4.900	219,019		234,375
100235533	LEEUWARDEN	NLD		08/28/2025	4.900	14,601		15,625
100235534	LEEUWARDEN	NLD		08/28/2025	5.100	220,771		236,250
100235535	LEEUWARDEN	NLD		08/28/2025	5.100	31,539		33,750
100235536	LEEUWARDEN	NLD		08/28/2025	5.100	376,129		310,625
100235537	LEEUWARDEN	NLD		08/28/2025	5.100	53,733		44,375
100235538	S-GRAVENHAGE	NLD		08/28/2025	4.750	1,165,473		1,535,000
100235539	ROTTERDAM	NLD		08/28/2025	4.800	759,266		850,000
100235540	BREDA	NLD		08/28/2025	4.900	297,866		318,750
100235541	BREDA	NLD		08/28/2025	4.900	19,858		21,250
100235542	TILBURG	NLD		08/28/2025	5.100	273,920		293,125
100235543	TILBURG	NLD		08/28/2025	5.100	39,131		41,875
100235544	DORDRECHT	NLD		08/28/2025	4.900	243,199		347,000
100235545	LEEUWARDEN	NLD		08/28/2025	5.100	595,732		637,500
100235546	LEEUWARDEN	NLD		08/28/2025	5.100	39,715		42,500
100235547	AMSTERDAM	NLD		08/28/2025	4.650	233,620		394,200
100235548	VLAARDINGEN	NLD		08/28/2025	4.900	494,691		529,375
100235549	VLAARDINGEN	NLD		08/28/2025	4.900	254,354		272,188
100235550	VLAARDINGEN	NLD		08/28/2025	4.900	49,936		53,438
100235551	ALMERE	NLD		08/28/2025	5.050	499,363		539,104
100235552	ALMERE	NLD		08/28/2025	5.050	28,618		30,896
100235553	S-GRAVENHAGE	NLD		08/28/2025	4.750	173,113		247,000
100235554	HOOGEVEEN	NLD		08/28/2025	4.950	248,245		354,200
100235555	TIEL	NLD		08/28/2025	4.650	426,357		612,000
100235556	AMSTERDAM	NLD		08/28/2025	4.950	2,514,338		2,690,625
100235557	AMSTERDAM	NLD		08/28/2025	4.950	167,623		179,375
100235558	AMSTERDAM	NLD		08/28/2025	4.900	1,755,657		1,962,814
100235559	AMSTERDAM	NLD		08/28/2025	4.900	36,848		41,196
100235560	FARMSUM	NLD		08/28/2025	4.750	150,685		217,000
100235561	DEN HAAG	NLD		08/28/2025	4.000	350,430		360,000
100235562	ENSCHEDE	NLD		08/28/2025	4.900	205,878		220,313
100235563	ENSCHEDE	NLD		08/28/2025	4.900	13,725		14,688
100235564	S-GRAVENHAGE	NLD		08/28/2025	4.800	159,446		195,000
100235565	SCHIEDAM	NLD		08/28/2025	5.100	148,933		159,375
100235566	SCHIEDAM	NLD		08/28/2025	5.100	9,929		10,625
100235567	ALMERE	NLD		08/28/2025	4.800	398,615		455,000
100235568	GEMERT	NLD		08/28/2025	4.950	566,529		810,000
100235569	MAASTRICHT	NLD		08/28/2025	4.650	1,518,532		2,380,000
100235570	ROTTERDAM	NLD		08/28/2025	4.900	459,940		492,188
100235571	ROTTERDAM	NLD		08/28/2025	4.900	30,663		32,813
100235572	TERNEUZEN	NLD		08/28/2025	5.000	145,429		113,509

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235573	TERNEUZEN	NLD.		08/28/2025	5.000	40,346		31,491
100235574	ROTTERDAM	NLD.		08/28/2025	4.900	240,921		257,813
100235575	ROTTERDAM	NLD.		08/28/2025	4.900	16,061		17,188
100235576	S-GRAVENHAGE	NLD.		08/28/2025	4.750	1,594,459		2,383,000
100235577	S-GRAVENHAGE	NLD.		08/28/2025	4.750	747,585		1,172,000
100235578	ROTTERDAM	NLD.		08/28/2025	4.800	481,842		550,000
100235579	LEEUWARDEN	NLD.		08/28/2025	5.350	324,732		822,613
100235580	HILVERSUM	NLD.		08/28/2025	4.900	292,025		936,000
100235581	S-GRAVENHAGE	NLD.		08/28/2025	5.000	613,253		672,715
100235582	S-GRAVENHAGE	NLD.		08/28/2025	5.000	38,547		42,285
100235583	ROTTERDAM	NLD.		08/28/2025	4.800	843,661		790,000
100235584	AMSTERDAM	NLD.		08/28/2025	5.150	873,156		1,376,057
100235585	ROTTERDAM	NLD.		08/28/2025	4.800	688,596		655,000
100235586	HOOGEZAND	NLD.		08/28/2025	4.750	467,241		575,000
100235587	DELFT	NLD.		08/28/2025	4.900	503,744		556,452
100235588	DELFT	NLD.		08/28/2025	4.900	16,791		18,548
100235589	ROTTERDAM	NLD.		08/28/2025	4.950	1,098,015		1,475,000
100235590	WAGENINGEN	NLD.		08/28/2025	4.950	967,188		1,105,000
100235591	ROTTERDAM	NLD.		08/28/2025	4.900	122,651		195,000
100235592	S-GRAVENHAGE	NLD.		08/28/2025	4.750	297,866		472,000
100235593	AMSTERDAM	NLD.		08/28/2025	4.750	2,051,186		2,510,000
100235594	AMTERDAM	NLD.		08/28/2025	4.950	233,620		285,714
100235595	AMTERDAM	NLD.		08/28/2025	4.950	175,215		214,286
100235596	LELYSTAD	NLD.		08/28/2025	4.800	204,418		306,000
100235597	GRONINGEN	NLD.		08/28/2025	4.900	332,909		276,563
100235598	GRONINGEN	NLD.		08/28/2025	4.900	22,194		18,438
100235599	UTRECHT	NLD.		08/28/2025	4.800	1,357,918		1,550,000
100235600	S-GRAVENHAGE	NLD.		08/28/2025	4.750	375,837		446,000
100235618	WESTCLIFFE	CO.		08/29/2025	7.625	334,629		400,000
100235619	SOUTH BEACH	OR.		08/29/2025	7.500	639,274		843,000
100235620	BRIGANTINE	NJ.		08/29/2025	7.125	392,572		535,000
100235621	SCOTTSDALE	AZ.		08/29/2025	7.000	539,068		725,000
100235622	NORTH FALMOUTH	MA.		08/29/2025	6.990	367,811		1,550,000
100235623	WILMINGTON	NC.		08/29/2025	7.250	194,034		315,000
100235624	WILMINGTON	NC.		08/29/2025	7.250	194,034		315,000
100235625	ANCHORAGE	AK.		08/29/2025	7.250	324,196		530,000
100235626	KILL DEVIL HILLS	NC.		08/29/2025	7.375	492,374		595,000
100235627	WOODSTOCK	NH.		08/29/2025	6.490	253,631		424,000
100235628	SAN DIEGO	CA.		08/29/2025	7.250	868,794		1,200,000
100235629	NORTH FT MYERS	FL.		08/29/2025	7.375	172,330		225,000
100235630	NORTH FT MYERS	FL.		08/29/2025	7.375	171,690		225,000
100235631	DUNEDIN	FL.		08/29/2025	7.250	253,354		348,000
100235632	PHILADELPHIA	PA.		08/29/2025	7.125	422,573		680,000
100235633	EAGLE RIVER	AK.		08/29/2025	7.490	235,464		284,000
100235634	BOSTON	MA.		08/29/2025	7.625	457,140		570,000
100235635	MICHIGAN CITY	IN.		08/29/2025	7.250	171,648		220,000
100235636	DURHAM	NC.		08/29/2025	6.625	336,710		480,000
100235637	NEWARK	NJ.		08/29/2025	6.625	454,725		665,000
100235638	YUMA	AZ.		08/29/2025	7.375	179,620		215,000
100235639	CAPE CORAL	FL.		08/29/2025	7.625	251,976		390,000
100235640	KENTWOOD	MI.		08/29/2025	7.250	310,378		400,000
100235641	MANCHESTER	NH.		08/29/2025	7.625	364,061		515,000
100235642	PALMETTO	FL.		08/29/2025	6.990	354,870		440,000
100235643	PORT ST JOE	FL.		08/29/2025	7.625	601,823		726,000
100235644	TEMECULA	CA.		08/29/2025	7.250	705,357		914,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235645	WILMINGTON	NC		08/29/2025	7.125	205,762		268,000
100235646	KANSAS CITY	MO		08/29/2025	7.500	276,302		355,000
100235647	CLEWISTON	FL		08/29/2025	7.250	206,977		267,000
100235648	WASHINGTON	DC		08/29/2025	7.250	370,531		475,000
100235649	OVERLAND PARK	KS		08/29/2025	7.500	265,568		332,000
100235650	MANSFIELD	CT		08/29/2025	7.490	356,286		430,000
100235651	BEND	OR		08/29/2025	6.750	825,064		1,750,000
100235652	TEQUESTA	FL		08/29/2025	7.250	499,323		634,000
100235653	RALEIGH	NC		08/29/2025	6.750	282,880		347,000
100235654	PALM COAST	FL		08/29/2025	7.125	229,777		279,000
100235655	TAMPA	FL		08/29/2025	7.125	305,830		356,000
100235656	EAGLEVILLE	TN		08/29/2025	7.500	432,297		500,000
100235657	SANFORD	FL		08/29/2025	6.990	296,110		415,000
100235658	PHILADELPHIA	PA		08/29/2025	6.990	173,981		210,500
100235659	RICHMOND	VA		08/29/2025	7.375	228,296		327,000
100235660	PORTLAND	OR		08/29/2025	6.375	351,134		465,000
100235661	OCEAN CITY	MD		08/29/2025	7.125	795,456		975,000
100235662	YUMA	AZ		08/29/2025	7.625	263,178		299,000
100235663	DANBURY	CT		08/29/2025	6.750	255,075		510,000
100235664	LAGUNA HILLS	CA		08/29/2025	7.250	477,345		765,000
100235665	MANHATTAN	KS		08/29/2025	7.250	208,180		253,000
100235666	CYPRESS	TX		08/29/2025	6.375	226,871		314,000
100235667	ROEBLING	NJ		08/29/2025	7.375	156,163		230,000
100235668	AUSTIN	TX		08/29/2025	7.490	231,671		285,000
100235669	LAS VEGAS	NV		08/29/2025	7.490	437,730		584,000
100235670	YUCCA VALLEY	CA		08/29/2025	7.375	634,994		680,000
100235671	MYRTLE BEACH	SC		08/29/2025	7.490	524,281		585,000
100235672	CLERMONT	FL		08/29/2025	7.625	376,226		449,000
100235673	CHICAGO	IL		08/29/2025	7.500	334,016		400,000
100235674	ROSEVILLE	CA		08/29/2025	6.750	520,404		680,000
100235675	FOUNTAIN HILLS	AZ		08/29/2025	7.490	186,606		225,000
100235676	SANTA CLARA	CA		08/29/2025	6.750	767,325		1,250,000
100235677	CABOT	AR		08/29/2025	7.875	225,907		270,000
100235678	QUEEN CREEK	AZ		08/29/2025	7.375	802,197		914,000
100235679	THE VILLAGES	FL		08/29/2025	6.490	429,123		576,000
100235680	PUNTA GORDA	FL		08/29/2025	7.250	349,210		380,000
100235681	CHESAPEAKE	VA		08/29/2025	7.500	250,752		330,000
100235682	ALBUQUERQUE	NM		08/29/2025	7.125	236,569		310,000
100235683	HOUSTON	TX		08/29/2025	7.125	436,220		500,000
100235684	SANTA CRUZ	CA		08/29/2025	6.750	691,398		2,260,000
100235685	NEPTUNE	NJ		08/29/2025	7.490	305,955		405,000
100235686	SACRAMENTO	CA		09/02/2025	8.750	294,630		392,000
100235687	WHITTIER	CA		09/02/2025	7.875	588,452		768,000
100235689	VAN NUYS	CA		09/02/2025	7.990	425,444		508,000
100235690	WOODLAND HILLS	CA		09/02/2025	7.000	3,452,268		5,147,000
100235691	GLENDALE	CA		09/02/2025	7.875	2,765,637		3,300,000
100235692	GRANADA HILLS	CA		09/02/2025	7.375	1,653,438		2,450,000
100235693	SANTA CLARITA	CA		09/02/2025	7.375	1,465,325		2,000,000
100235694	LOS ANGELES	CA		09/02/2025	7.500	540,552		730,000
100235695	TRENTON	NJ		09/02/2025	7.750	147,177		180,000
100235697	GLENDALE	CA		09/02/2025	7.250	2,038,847		3,288,000
100235698	HACIENDA HEIGHTS	CA		09/02/2025	6.625	1,262,881		2,650,000
100235699	VALLEY VILLAGE	CA		09/02/2025	7.375	1,699,788		2,350,000
100235700	BESSEMER	AL		09/02/2025	6.875	120,125		168,000
100235701	FRESNO	CA		09/02/2025	7.375	217,376		286,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235702	TARZANA	CA		09/02/2025	7.125	874,127		1,285,000
100235703	GLENDALE	CA		09/02/2025	7.875	939,070		1,590,000
100235704	CHARLOTTE	NC		09/22/2025	7.125	611,138		731,000
100235705	TIGER	GA		09/22/2025	6.875	181,789		252,000
100235706	COLLIERVILLE	TN		09/22/2025	6.875	533,965		690,000
100235707	SAN TAN VALLEY	AZ		09/22/2025	6.875	570,713		1,050,000
100235708	PHOENIX	AZ		09/22/2025	7.375	367,500		500,000
100235709	THE VILLAGES	FL		09/22/2025	7.125	680,394		1,125,000
100235711	GLENDALE	AZ		09/22/2025	8.000	226,716		270,000
100235712	MIAMI	FL		09/22/2025	6.875	201,325		530,000
100235713	CLARKSVILLE	TN		09/22/2025	7.375	302,316		359,900
100235715	MIAMI	FL		09/22/2025	7.000	869,762		1,050,000
100235716	WASHINGTON	DC		09/22/2025	6.875	436,772		730,000
100235717	TAMPA	FL		09/22/2025	7.500	399,000		580,000
100235719	THE VILLAGES	FL		09/22/2025	7.625	343,875		462,500
100235720	FULLERTON	CA		09/22/2025	7.000	756,470		1,040,000
100235721	MARIETTA	GA		09/22/2025	7.125	419,181		510,000
100235722	LAKE OSWEGO	OR		09/22/2025	6.875	665,838		805,000
100235723	INDIAN LAND	SC		09/22/2025	7.875	460,688		585,000
100235724	NASHVILLE	TN		09/22/2025	7.125	307,178		400,000
100235725	WEATHERFORD	TX		09/22/2025	6.625	355,207		438,000
100235726	PALMETTO BAY	FL		09/22/2025	6.750	1,275,906		1,850,000
100235727	DENVER	CO		09/22/2025	6.875	565,350		795,000
100235728	PHOENIX	AZ		09/22/2025	7.375	452,805		548,000
100235730	SPRINGFIELD	OR		09/22/2025	6.625	365,723		665,000
100235731	PAHOA	HI		09/22/2025	8.000	319,200		390,000
100235732	NEW BRAUNFELS	TX		09/22/2025	6.750	754,611		930,000
100235733	OLYMPIA	WA		09/22/2025	7.000	510,759		615,000
100235734	IDAHO FALLS	ID		09/22/2025	7.125	332,814		610,000
100235736	TUCSON	AZ		09/22/2025	6.750	820,169		1,599,000
100235737	PRINCEVILLE	HI		09/22/2025	7.500	862,451		1,175,000
100235738	SACRAMENTO	CA		09/22/2025	7.000	663,145		804,100
100235739	SAN MATEO	CA		09/22/2025	7.875	419,160		499,000
100235740	HOLLYWOOD	FL		09/22/2025	6.875	488,452		1,125,000
100235742	CULVER CITY	CA		09/22/2025	7.125	591,592		720,000
100235743	SUN CITY WEST	AZ		09/22/2025	7.375	310,800		380,000
100235744	BERTHOUD	CO		09/22/2025	7.125	377,755		611,000
100235745	FARMERSVILLE	CA		09/22/2025	7.500	253,701		305,000
100235746	ANAHEIM	CA		09/22/2025	7.000	1,560,088		2,100,000
100235747	DANA POINT	CA		09/22/2025	7.250	1,396,500		1,900,000
100235748	KINGS BEACH	CA		09/22/2025	7.875	390,350		724,000
100235749	DAPHNE	AL		09/22/2025	6.750	388,597		500,000
100235750	NEWPORT BEACH	CA		09/22/2025	7.750	3,576,538		14,500,000
100235751	FRESNO	CA		09/22/2025	7.000	530,503		730,000
100235752	TAMPA	FL		09/22/2025	6.875	270,368		445,000
100235753	SALT LAKE CITY	UT		09/22/2025	7.125	1,122,375		1,500,000
100235754	DORAL	FL		09/22/2025	6.875	1,016,694		1,460,000
100235756	HIALEAH	FL		09/22/2025	6.500	406,314		630,000
100235757	KEY LARGO	FL		09/22/2025	7.125	1,393,193		1,690,000
100235758	GRANDVIEW	MO		09/22/2025	7.375	182,812		225,000
100235759	HOUSTON	TX		09/22/2025	7.000	856,089		1,088,000
100235760	POMPANO BEACH	FL		09/22/2025	8.375	718,200		770,000
100235761	ROSENBERG	TX		09/22/2025	7.375	293,160		349,000
100235762	HAMILTON	NJ		09/22/2025	7.250	174,793		295,000
100235763	PORTER	TX		09/22/2025	7.250	184,695		249,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235764	BOTHELL	WA		09/22/2025	6.375	654,101		995,000
100235765	SAN CLEMENTE	CA		09/22/2025	7.250	1,138,514		1,380,000
100235768	MADERA	CA		09/22/2025	7.500	355,839		425,000
100235769	SARASOTA	FL		09/22/2025	7.500	392,933		535,000
100235770	FRIENDSWOOD	TX		09/22/2025	7.500	213,150		295,000
100235772	MARTINSBURG	WV		09/22/2025	6.750	205,558		382,000
100235773	SAN DIEGO	CA		09/22/2025	7.500	495,292		570,000
100235774	ENCINITAS	CA		09/22/2025	7.125	1,239,614		2,100,000
100235775	LAKE OSWEGO	OR		09/22/2025	6.875	1,938,449		2,400,000
100235776	NASHVILLE	TN		09/22/2025	7.125	418,188		620,000
100235777	LAKE HAVASU CITY	AZ		09/22/2025	8.000	368,550		435,000
100235778	EL CAJON	CA		09/22/2025	8.250	1,227,259		1,305,000
100235782	SACRAMENTO	CA		09/22/2025	6.875	702,988		1,000,000
100235783	OAKLAND	CA		09/22/2025	6.750	340,103		580,000
100235785	NORTHRIDGE	CA		09/22/2025	7.000	1,744,520		2,898,000
100235786	ELK GROVE	CA		09/22/2025	7.625	449,400		545,000
100235787	NORCO	CA		09/22/2025	8.125	1,479,128		1,570,000
100235788	MERCED	CA		09/22/2025	7.375	1,013,953		1,150,000
100235789	SARATOGA SPRINGS	UT		09/22/2025	6.750	648,017		850,000
100235790	SAN RAFAEL	CA		09/22/2025	7.875	782,250		1,005,000
100235791	MORENO VALLEY	CA		09/04/2025	7.875	620,573		750,000
100235792	MESA	AZ		09/04/2025	8.750	568,215		640,000
100235793	ESCONDIDO	CA		09/04/2025	7.000	448,400		525,000
100235794	MILTON	GA		09/04/2025	7.750	2,461,887		3,500,000
100235795	VANCOUVER	WA		09/04/2025	7.990	424,056		632,000
100235796	BAKERSFIELD	CA		09/04/2025	7.490	484,969		584,000
100235797	DAPHNE	AL		09/04/2025	8.500	283,039		360,000
100235798	WILLIAMS	AZ		09/04/2025	7.375	560,125		683,000
100235799	GULF SHORES	AL		09/04/2025	8.125	765,192		940,000
100235800	BUCKEYE	AZ		09/04/2025	7.250	428,375		592,000
100235801	SHOW LOW	AZ		09/04/2025	7.375	497,286		640,000
100235802	TUCSON	AZ		09/04/2025	7.625	291,537		400,000
100235803	ORANGE BEACH	AL		09/04/2025	7.490	371,859		460,000
100235804	HEBER	AZ		09/04/2025	6.999	345,169		450,000
100235805	SITKA	AK		09/04/2025	7.250	304,671		436,000
100235806	SURPRISE	AZ		09/04/2025	7.500	325,648		417,100
100235807	GILBERT	AZ		09/04/2025	7.125	424,036		515,000
100235808	AUBURN	AL		09/04/2025	6.500	342,464		456,000
100235809	QUEEN CREEK	AZ		09/04/2025	6.750	328,050		466,000
100235810	GILBERT	AZ		09/04/2025	5.999	304,503		440,000
100235811	NORTH POLE	AK		09/04/2025	6.750	659,997		865,000
100235812	FAIRBANKS	AK		09/04/2025	7.490	283,925		350,000
100235813	SUN CITY WEST	AZ		09/04/2025	7.375	275,222		329,900
100235814	SOUTH LAKE TAHOE	CA		09/04/2025	7.750	469,222		650,000
100235815	WATSONVILLE	CA		09/04/2025	7.625	548,946		740,000
100235816	YUMA	AZ		09/04/2025	6.875	234,251		285,000
100235817	CHATSWORTH	CA		09/04/2025	7.625	544,393		665,000
100235818	CLOVIS	CA		09/04/2025	7.500	329,470		395,000
100235819	PHOENIX	AZ		09/04/2025	7.375	295,105		405,000
100235820	BRENTWOOD	CA		09/04/2025	7.500	554,136		715,000
100235821	SACRAMENTO	CA		09/04/2025	6.875	553,250		890,000
100235822	SANTA MARIA	CA		09/04/2025	6.875	564,833		890,000
100235823	ROSEVILLE	CA		09/04/2025	7.125	367,015		485,000
100235824	SACRAMENTO	CA		09/04/2025	6.999	281,775		395,000
100235825	SACRAMENTO	CA		09/04/2025	7.250	339,198		410,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235826	INGLEWOOD	CA		09/04/2025	6.499	908,180		1,550,000
100235827	POLLOCK PINES	CA		09/04/2025	6.875	285,327		370,000
100235828	YUCCA VALLEY	CA		09/04/2025	6.624	484,628		670,000
100235829	SAN DIEGO	CA		09/04/2025	6.999	970,455		1,375,000
100235830	PITTSBURG	CA		09/04/2025	6.750	359,561		470,000
100235831	WHITTIER	CA		09/04/2025	6.499	864,266		1,375,000
100235832	DENVER	CO		09/04/2025	7.750	355,422		428,300
100235833	TEHACHAPI	CA		09/04/2025	6.999	592,914		770,000
100235834	VENTURA	CA		09/04/2025	6.990	617,698		860,000
100235835	DENVER	CO		09/04/2025	7.250	255,019		350,000
100235836	TRUCKEE	CA		09/04/2025	6.624	532,382		760,000
100235837	ROSEVILLE	CA		09/04/2025	6.875	436,296		640,000
100235838	CLOVIS	CA		09/04/2025	6.750	269,334		375,000
100235839	CALEXICO	CA		09/04/2025	6.625	332,552		520,000
100235840	EAST HADDAM	CT		09/04/2025	7.250	280,829		375,000
100235841	BURBANK	CA		09/04/2025	7.125	1,053,603		1,525,000
100235842	AURORA	CO		09/04/2025	7.125	372,408		485,000
100235843	GRANITE BAY	CA		09/04/2025	6.875	727,160		1,130,000
100235844	AURORA	CO		09/04/2025	6.750	345,583		480,000
100235845	WASHINGTON	DC		09/04/2025	7.490	1,565,429		2,050,000
100235846	REHOBOTH BEACH	DE		09/04/2025	6.875	474,034		618,000
100235847	WILMINGTON	DE		09/04/2025	7.625	260,524		330,000
100235848	DAVENPORT	FL		09/04/2025	7.375	312,806		412,000
100235849	SELBYVILLE	DE		09/04/2025	6.990	594,237		775,000
100235850	ROTONDA WEST	FL		09/04/2025	7.375	313,426		450,000
100235851	ORLANDO	FL		09/04/2025	7.490	260,189		338,000
100235852	MIDDLETOWN	DE		09/04/2025	6.750	296,004		413,000
100235853	WASHINGTON	DC		09/04/2025	6.624	430,190		567,000
100235854	MIRAMAR BEACH	FL		09/04/2025	7.125	375,169		520,000
100235855	ORLANDO	FL		09/04/2025	7.625	309,447		400,000
100235856	NAPLES	FL		09/04/2025	6.625	327,262		450,000
100235857	WELLINGTON	FL		09/04/2025	6.990	830,725		1,140,000
100235858	RIVERVIEW	FL		09/04/2025	7.500	265,387		345,000
100235859	WINTER PARK	FL		09/04/2025	6.875	543,223		720,000
100235860	THE VILLAGES	FL		09/04/2025	7.250	245,836		310,000
100235861	LARGO	FL		09/04/2025	7.125	383,319		467,000
100235862	ROCKLEDGE	FL		09/04/2025	7.750	372,490		450,000
100235863	MULBERRY	FL		09/04/2025	6.125	295,185		395,000
100235864	ORLANDO	FL		09/04/2025	6.875	461,863		654,000
100235865	SPRING HILL	FL		09/04/2025	6.875	251,800		326,000
100235866	DUNEDIN	FL		09/04/2025	7.500	424,733		509,000
100235867	ORMOND BEACH	FL		09/04/2025	7.125	466,417		600,000
100235868	ORLANDO	FL		09/04/2025	7.500	346,356		415,000
100235869	FERNANDINA BEACH	FL		09/04/2025	7.000	378,463		525,000
100235870	MELBOURNE	FL		09/04/2025	7.250	323,963		390,000
100235871	SAINT AUGUSTINE	FL		09/04/2025	5.990	247,556		314,000
100235872	VERO BEACH	FL		09/04/2025	7.125	406,766		525,000
100235873	DELRAY BEACH	FL		09/04/2025	6.990	389,729		505,000
100235874	HIALEAH	FL		09/04/2025	7.490	416,473		570,000
100235875	STUART	FL		09/04/2025	5.500	289,833		405,000
100235876	BLUE RIDGE	GA		09/04/2025	6.875	512,732		689,000
100235877	TRINITY	FL		09/04/2025	6.999	408,052		545,000
100235878	KEY LARGO	FL		09/04/2025	6.750	604,749		845,000
100235879	MIAMI	FL		09/04/2025	6.624	654,213		860,000
100235880	TOWNSEND	GA		09/04/2025	7.375	394,663		505,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235881	COMMERCE	GA		09/04/2025	7.500	324,196		397,000
100235882	SPRINGFIELD	GA		09/04/2025	6.490	252,243		340,000
100235883	SUWANEE	GA		09/04/2025	6.875	263,740		386,000
100235884	HELEN	GA		09/04/2025	7.375	246,427		311,000
100235885	NAMPA	ID		09/04/2025	6.875	263,405		445,000
100235886	BOISE	ID		09/04/2025	6.875	349,708		520,000
100235887	DAWSONVILLE	GA		09/04/2025	6.500	247,317		395,000
100235888	ATLANTA	GA		09/04/2025	6.875	245,034		376,000
100235889	DALTON	GA		09/04/2025	7.125	244,268		315,000
100235890	KUNA	ID		09/04/2025	6.625	327,988		469,000
100235891	WEST LAFAYETTE	IN		09/04/2025	7.625	481,443		582,000
100235892	POST FALLS	ID		09/04/2025	6.875	296,977		415,000
100235893	NEW ALBANY	IN		09/04/2025	7.490	321,495		390,000
100235894	LOMBARD	IL		09/04/2025	7.250	257,445		310,700
100235895	MCCALL	ID		09/04/2025	5.999	515,230		830,000
100235896	POST FALLS	ID		09/04/2025	6.875	305,871		440,000
100235897	PALATINE	IL		09/04/2025	6.875	273,141		355,000
100235898	DES PLAINES	IL		09/04/2025	6.500	357,407		450,000
100235899	PLAINFIELD	IL		09/04/2025	6.750	242,755		315,000
100235900	OLATHE	KS		09/04/2025	7.875	307,249		375,000
100235901	CHICAGO	IL		09/04/2025	6.875	841,331		1,100,000
100235902	OLATHE	KS		09/04/2025	7.375	275,960		342,000
100235903	SHAWNEE	KS		09/04/2025	7.125	334,425		435,000
100235904	LAWRENCE	KS		09/04/2025	7.375	242,459		332,000
100235905	BARDSTOWN	KY		09/04/2025	7.250	478,314		615,000
100235906	LEXINGTON	KY		09/04/2025	6.750	253,455		345,000
100235907	NEW ORLEANS	LA		09/04/2025	7.375	250,168		326,000
100235908	LOUISVILLE	KY		09/04/2025	7.500	264,151		335,000
100235909	HARWICH	MA		09/04/2025	7.250	702,696		857,000
100235910	BATON ROUGE	LA		09/04/2025	7.500	279,627		370,000
100235911	INDIANAPOLIS	IN		09/04/2025	6.750	243,190		317,000
100235912	REVERE	MA		09/04/2025	7.125	613,623		945,000
100235913	MATTAPAN	MA		09/04/2025	6.999	714,826		1,015,000
100235914	CHELSEA	MA		09/04/2025	7.125	635,198		900,000
100235915	DORCHESTER	MA		09/04/2025	7.000	730,879		950,000
100235916	FITCHBURG	MA		09/04/2025	7.000	553,310		720,000
100235917	FREDERICK	MD		09/04/2025	6.750	343,808		451,000
100235918	DAMARISCOTTA	ME		09/04/2025	6.750	269,868		435,000
100235919	JEFFERSON	ME		09/04/2025	7.500	313,672		381,000
100235920	BETHESDA	MD		09/04/2025	6.375	478,306		750,000
100235921	EASTPORT	ME		09/04/2025	6.875	276,735		425,000
100235922	PLYMOUTH	MN		09/04/2025	6.990	283,942		380,000
100235923	SUNRISE BEACH	MO		09/04/2025	7.250	536,694		690,000
100235924	COLUMBIA	MO		09/04/2025	7.490	255,342		345,000
100235925	HACKENSACK	MN		09/04/2025	6.875	615,414		800,000
100235926	CHESTERFIELD	MI		09/04/2025	7.375	272,913		351,000
100235927	AUGUSTA	ME		09/04/2025	6.875	258,492		380,000
100235928	HAMILTON	MT		09/04/2025	7.500	271,851		325,000
100235929	LEXINGTON	NC		09/04/2025	7.625	670,703		852,000
100235930	SURF CITY	NC		09/04/2025	7.875	352,146		439,000
100235931	DULUTH	MN		09/04/2025	7.375	273,777		350,000
100235932	BELHAVEN	NC		09/04/2025	7.125	460,777		573,000
100235933	MONROE	NC		09/04/2025	7.375	274,846		355,000
100235934	WILMINGTON	NC		09/04/2025	7.250	268,617		391,000
100235935	WAKE FOREST	NC		09/04/2025	7.375	284,073		344,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235936	PINEVILLE	NC		09/04/2025	6.750	242,175		325,000
100235937	CHARLOTTE	NC		09/04/2025	6.500	302,081		386,000
100235938	MONROE	NC		09/04/2025	6.500	258,719		330,000
100235939	CAROLINA BEACH	NC		09/04/2025	6.999	665,581		861,000
100235940	BOONE	NC		09/04/2025	6.490	364,878		485,000
100235941	DENVER	NC		09/04/2025	6.990	371,028		490,000
100235942	ASHEVILLE	NC		09/04/2025	6.375	625,243		891,000
100235943	CHARLOTTE	NC		09/04/2025	6.500	303,239		380,000
100235944	FAYETTEVILLE	NC		09/04/2025	6.500	267,021		349,950
100235945	WENDELL	NC		09/04/2025	7.375	267,750		345,000
100235946	PORTSMOUTH	NH		09/04/2025	7.500	352,337		476,000
100235947	CHARLOTTE	NC		09/04/2025	6.500	312,500		390,000
100235948	REIDSVILLE	NC		09/04/2025	7.375	250,982		320,000
100235949	ANGIER	NC		09/04/2025	6.990	237,275		310,000
100235950	CRANFORD	NJ		09/04/2025	6.875	410,025		628,000
100235951	KENDALL PARK	NJ		09/04/2025	6.999	410,248		590,000
100235952	BARNEGAT	NJ		09/04/2025	7.125	269,204		345,000
100235953	NEW BRUNSWICK	NJ		09/04/2025	6.500	327,728		490,000
100235954	WILDWOOD	NJ		09/04/2025	6.990	481,830		625,000
100235955	ALBUQUERQUE	NM		09/04/2025	7.625	265,293		325,000
100235956	EAST ORANGE	NJ		09/04/2025	7.375	448,504		625,000
100235957	TEANECK	NJ		09/04/2025	7.000	668,576		905,000
100235958	ROBBINSVILLE	NJ		09/04/2025	6.750	242,694		335,000
100235959	OCEAN GROVE	NJ		09/04/2025	6.799	653,816		990,000
100235960	HAVERSTRAW	NY		09/04/2025	7.875	392,245		475,000
100235961	TAOS	NM		09/04/2025	7.500	578,046		702,000
100235962	BAYONNE	NJ		09/04/2025	6.624	512,432		685,000
100235963	REDMOND	OR		09/04/2025	7.500	372,186		515,000
100235964	SALEM	NJ		09/04/2025	6.750	166,485		225,000
100235965	COLUMBUS	OH		09/04/2025	6.625	259,760		408,000
100235966	COLUMBUS	OH		09/04/2025	7.375	176,492		246,500
100235967	JACKSONVILLE	OR		09/04/2025	7.250	469,449		617,000
100235968	PORTLAND	OR		09/04/2025	6.875	485,100		650,000
100235969	CORVALLIS	OR		09/04/2025	6.990	427,472		650,000
100235970	HILLSBORO	OR		09/04/2025	7.250	591,161		760,000
100235971	MOUNT BETHEL	PA		09/04/2025	7.500	263,471		325,000
100235972	EDMOND	OK		09/04/2025	6.990	296,822		361,000
100235973	BELLEROSE	NY		09/04/2025	7.250	635,803		920,000
100235974	LANSDALE	PA		09/04/2025	6.999	408,029		540,000
100235975	POCONO PINES	PA		09/04/2025	6.744	420,980		565,000
100235976	PITTSBURGH	PA		09/04/2025	7.375	346,169		420,000
100235977	PHILADELPHIA	PA		09/04/2025	6.990	283,821		370,000
100235978	CRANSTON	RI		09/04/2025	7.490	465,695		575,000
100235979	PITTSBURGH	PA		09/04/2025	6.999	336,401		446,000
100235980	BLANDON	PA		09/04/2025	7.000	322,882		430,000
100235981	SUMMERVILLE	SC		09/04/2025	6.875	327,275		410,000
100235982	CHARLESTON	SC		09/04/2025	6.990	500,002		615,000
100235983	MYRTLE BEACH	SC		09/04/2025	7.375	349,356		425,000
100235984	SUMMERVILLE	SC		09/04/2025	7.375	317,441		410,000
100235985	QUAKERTOWN	PA		09/04/2025	7.375	213,934		281,000
100235986	MURRELLS INLET	SC		09/04/2025	7.490	275,382		350,000
100235987	SENECA	SC		09/04/2025	6.990	332,674		438,000
100235988	HILTON HEAD ISLAND	SC		09/04/2025	6.875	408,841		575,000
100235989	HILTON HEAD ISLAND	SC		09/04/2025	7.625	473,471		610,000
100235990	MIDDLETOWN	RI		09/04/2025	7.375	365,385		520,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235991	SPARTANBURG	SC		09/04/2025	7.125	263,900		319,000
100235992	NASHVILLE	TN		09/04/2025	6.625	343,533		525,000
100235993	HERMITAGE	TN		09/04/2025	7.375	309,606		375,000
100235994	SEWICKLEY	PA		09/04/2025	6.624	555,452		750,000
100235995	SEVIERVILLE	TN		09/04/2025	6.990	319,471		400,000
100235996	AUSTIN	TX		09/04/2025	7.875	442,652		551,000
100235997	IOWA COLONY	TX		09/04/2025	8.250	253,114		335,000
100235998	DUNLAP	TN		09/04/2025	7.375	242,291		310,000
100235999	ANTIOCH	TN		09/04/2025	6.990	272,153		350,000
100236000	FORNEY	TX		09/04/2025	7.250	258,359		340,000
100236001	PROVIDENCE VILLAGE	TX		09/04/2025	6.500	335,191		435,000
100236002	MEMPHIS	TN		09/04/2025	6.875	237,094		310,000
100236003	NEW BRAUNFELS	TX		09/04/2025	7.000	274,481		341,000
100236004	HOUSTON	TX		09/04/2025	6.750	235,140		315,000
100236005	ROYSE CITY	TX		09/04/2025	6.500	262,762		337,000
100236006	GARLAND	TX		09/04/2025	7.250	181,563		232,000
100236007	CELINA	TX		09/04/2025	4.990	253,616		370,000
100236008	AUSTIN	TX		09/04/2025	6.624	778,990		1,030,000
100236009	CARROLLTON	TX		09/04/2025	7.375	374,191		452,000
100236010	CYPRESS	TX		09/04/2025	6.875	236,347		310,000
100236011	SAN ANTONIO	TX		09/04/2025	6.624	271,787		367,400
100236012	CELINA	TX		09/04/2025	6.750	347,376		465,000
100236013	COLLEGE STATION	TX		09/04/2025	7.250	331,789		399,900
100236014	LITTLE ELM	TX		09/04/2025	7.375	335,767		430,000
100236015	KATY	TX		09/04/2025	6.875	257,723		315,000
100236016	HEATHSVILLE	VA		09/04/2025	7.500	598,181		730,000
100236017	KATY	TX		09/04/2025	7.125	283,055		345,000
100236018	PROSPER	TX		09/04/2025	6.875	465,774		605,000
100236019	GARDEN CITY	UT		09/04/2025	7.375	663,018		800,000
100236020	FORT WORTH	TX		09/04/2025	7.250	256,609		330,000
100236021	STEPHENS CITY	VA		09/04/2025	7.375	255,370		335,000
100236022	MIDLOTHIAN	VA		09/04/2025	6.990	301,640		440,000
100236023	GRAND PRAIRIE	TX		09/04/2025	7.490	338,736		460,000
100236024	SAN ANTONIO	TX		09/04/2025	6.875	198,038		300,000
100236025	MINERAL	VA		09/04/2025	6.999	414,089		578,000
100236026	DALLAS	TX		09/04/2025	6.490	362,113		480,000
100236027	CHARLOTTESVILLE	VA		09/04/2025	7.250	396,980		482,000
100236028	FREDERICKSBURG	VA		09/04/2025	7.250	300,707		435,000
100236029	SALT LAKE CITY	UT		09/04/2025	6.250	599,656		855,000
100236030	HUDDLESTON	VA		09/04/2025	7.250	304,090		390,000
100236031	ROANOKE	VA		09/04/2025	6.993	619,217		755,000
100236032	STAUNTON	VA		09/04/2025	7.250	290,702		400,000
100236033	ORANGE	VA		09/04/2025	7.000	409,852		650,000
100236034	BELFAIR	WA		09/04/2025	7.375	706,518		868,000
100236035	HENRICO	VA		09/04/2025	7.250	273,636		350,000
100236036	MANASSAS	VA		09/04/2025	6.750	341,923		485,000
100236037	TACOMA	WA		09/04/2025	6.990	469,816		637,000
100236038	ANACORTES	WA		09/04/2025	7.125	449,369		670,000
100236039	BONNEY LAKE	WA		09/04/2025	7.625	509,414		789,000
100236040	TACOMA	WA		09/04/2025	6.899	296,136		420,000
100236041	SEATTLE	WA		09/04/2025	6.375	453,350		614,000
100236042	VANCOUVER	WA		09/04/2025	7.375	396,601		510,000
100236043	EVERETT	WA		09/04/2025	6.875	356,078		495,000
100236044	TUMWATER	WA		09/04/2025	7.375	414,967		555,000
100236045	TACOMA	WA		09/04/2025	6.875	329,949		435,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236046	SILVERDALE	WA		09/04/2025	6.990	440,570		615,000
100236047	DANBURY	WI		09/04/2025	6.875	263,513		340,000
100236048	MADISON	WI		09/04/2025	7.250	401,814		520,000
100236049	UMATILLA	FL		09/04/2025	7.875	397,026		516,000
100236050	BULLHEAD CITY	AZ		09/04/2025	7.125	296,459		367,000
100236051	EAGLE RIVER	WI		09/04/2025	6.624	298,404		420,000
100236052	BELLA VISTA	AR		09/04/2025	7.625	287,393		345,000
100236053	VIENNA	VA		09/04/2025	6.999	534,684		660,000
100236054	HYATTSVILLE	MD		09/04/2025	7.875	426,129		512,000
100236055	STAFFORD TOWNSHIP	NJ		09/04/2025	6.999	494,288		676,000
100236056	KAPOLEI	HI		09/04/2025	7.375	457,772		635,000
100236057	LAKEVILLE	MN		09/04/2025	6.874	356,648		475,000
100236058	SAGINAW	TX		09/04/2025	6.875	473,416		640,000
100236059	GERMANTOWN	MD		09/04/2025	6.750	287,579		400,000
100236060	GARDEN GROVE	CA		09/04/2025	7.250	833,459		1,025,000
100236061	SAN JOSE	CA		09/04/2025	7.250	1,209,041		1,570,000
100236062	FRANKFORD	DE		09/05/2025	7.125	512,440		967,000
100236063	WENDELL	NC		09/05/2025	7.375	361,081		527,000
100236064	TEMECULA	CA		09/05/2025	7.250	553,783		726,000
100236065	CONROE	TX		09/05/2025	7.500	225,101		339,000
100236066	TEMECULA	CA		09/05/2025	7.250	366,885		537,000
100236067	LAWRENCEVILLE	GA		09/05/2025	6.990	334,569		440,000
100236068	BOCA RATON	FL		09/05/2025	7.750	289,059		430,000
100236069	CONROE	TX		09/05/2025	7.750	267,671		339,000
100236070	CLEBURNE	TX		09/05/2025	7.125	200,588		260,000
100236071	WAYNESBORO	PA		09/05/2025	6.750	242,738		320,000
100236072	PORTLAND	OR		09/05/2025	6.990	285,757		526,000
100236073	CONCORD	NC		09/05/2025	6.625	237,809		306,000
100236074	WAYNESBORO	PA		09/05/2025	7.250	241,193		314,000
100236075	MCKINNEY	TX		09/05/2025	7.125	227,359		303,000
100236076	BELLEVUE	WA		09/05/2025	6.625	361,294		1,380,000
100236077	VENUS	TX		09/05/2025	7.250	229,046		315,000
100236078	CHARLOTTE	NC		09/05/2025	7.250	295,337		410,000
100236079	LONGS	SC		09/05/2025	8.625	248,695		320,000
100236080	CONROE	TX		09/05/2025	7.750	267,651		327,000
100236081	EDENTON	NC		09/05/2025	7.250	265,402		371,000
100236082	MCKINNEY	TX		09/05/2025	7.125	243,786		375,000
100236083	JOPLIN	MO		09/05/2025	7.375	164,966		227,000
100236084	WINTER GARDEN	FL		09/05/2025	7.125	373,682		530,000
100236085	CONCORD	NC		09/05/2025	7.375	218,862		305,000
100236086	SPRING	TX		09/05/2025	7.990	244,172		310,000
100236087	LITHONIA	GA		09/05/2025	6.990	202,380		265,000
100236088	MCKINNEY	TX		09/05/2025	6.125	188,297		305,000
100236089	LOGAN	UT		09/05/2025	6.625	239,781		311,000
100236090	WASHINGTON	DC		09/05/2025	6.750	434,494		942,000
100236091	LAWRENCEVILLE	GA		09/05/2025	6.500	323,271		479,000
100236092	OOLTEWAH	TN		09/05/2025	7.750	326,220		420,000
100236093	VENICE	FL		09/05/2025	7.125	160,968		299,000
100236094	LOS ANGELES	CA		09/05/2025	6.250	179,460		640,000
100236095	COMPTON	CA		09/05/2025	7.125	664,724		875,000
100236096	HOFFMAN ESTATES	IL		09/05/2025	7.750	315,208		387,000
100236097	LEWES	DE		09/05/2025	7.125	208,093		800,000
100236098	JOPLIN	MO		09/05/2025	7.375	164,232		237,000
100236099	CONCORD	NC		09/05/2025	7.250	259,498		340,000
100236100	LEWES	DE		09/05/2025	7.125	156,045		850,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236101	TEMECULA	CA		09/05/2025	8.125	514,411		623,000
100236102	MASCOUTAH	IL		09/05/2025	7.250	267,619		472,000
100236103	KNIGHTDALE	NC		09/05/2025	6.990	216,338		322,000
100236104	JERSEY CITY	NJ		09/05/2025	7.375	310,264		650,000
100236105	LAVON	TX		09/05/2025	7.125	234,683		335,000
100236106	SPARKS	NV		09/05/2025	7.625	260,200		770,000
100236107	SAN DIEGO	CA		09/05/2025	7.875	177,398		620,000
100236108	TOLAR	TX		09/05/2025	6.875	191,668		220,000
100236109	CINCINNATI	OH		09/05/2025	6.375	160,604		215,000
100236110	SAHUARITA	AZ		09/05/2025	8.625	349,244		418,000
100236111	LONGS	SC		09/05/2025	7.625	243,864		308,000
100236112	GOLD BEACH	OR		09/05/2025	6.125	504,576		700,000
100236113	PORTERVILLE	CA		09/05/2025	6.375	222,242		330,000
100236114	WAYNESBORO	PA		09/05/2025	7.375	254,862		314,000
100236115	CARY	NC		09/05/2025	7.250	207,118		640,000
100236116	GARNER	NC		09/05/2025	6.625	385,186		516,000
100236117	CONROE	TX		09/05/2025	7.500	240,162		295,000
100236118	FRANKFORD	DE		09/05/2025	7.500	244,242		980,000
100236119	CLIFTON	NJ		09/05/2025	7.500	526,748		655,000
100236120	ABILENE	TX		09/05/2025	7.750	206,871		261,000
100236121	DUBLIN	CA		09/05/2025	6.625	656,865		1,315,000
100236122	CHELSEA	MA		09/05/2025	6.375	640,096		860,000
100236123	CONCORD	NC		09/05/2025	7.125	242,316		338,000
100236124	CLEBURNE	TX		09/05/2025	6.375	194,477		260,000
100236125	CONCORD	NC		09/05/2025	6.750	205,960		341,666
100236126	TEMECULA	CA		09/05/2025	7.375	545,629		712,000
100236127	CONCORD	NC		09/05/2025	7.500	234,613		310,000
100236128	SOMERSET	KY		09/05/2025	6.500	188,683		400,000
100236129	PENSACOLA	FL		09/05/2025	7.375	256,718		333,000
100236130	WASHINGTON	DC		09/05/2025	7.875	157,635		586,000
100236131	ROUND ROCK	TX		09/05/2025	7.250	244,481		342,000
100236132	MEMPHIS	TN		09/05/2025	6.625	153,615		219,000
100236133	HOUSTON	TX		09/05/2025	6.750	319,248		425,000
100236134	MILLBROOK	AL		09/05/2025	6.990	157,192		220,000
100236135	ZEPHYRHILLS	FL		09/05/2025	4.990	309,650		390,000
100236136	LAKE HAVASU CITY	AZ		09/10/2025	7.916	523,029		640,000
100236137	BARNSTEAD	NH		09/10/2025	7.625	463,465		570,000
100236138	AURORA	CO		09/10/2025	7.750	420,979		530,000
100236139	STANDISH	ME		09/10/2025	7.490	487,537		602,000
100236140	FRESNO	CA		09/10/2025	7.750	525,610		638,000
100236141	MANSFIELD	TX		09/10/2025	7.567	494,613		610,000
100236142	HEBER	AZ		09/10/2025	6.942	628,338		800,000
100236143	DAVENPORT	FL		09/10/2025	7.999	513,424		640,000
100236144	HOOVER	AL		09/10/2025	7.500	415,766		510,000
100236145	CLIFTON	NJ		09/10/2025	7.624	344,817		475,000
100236146	WALKER	MN		09/10/2025	6.999	483,968		606,000
100236147	VENICE	FL		09/10/2025	7.500	299,504		365,000
100236148	ARMSTRONG CREEK	WI		09/10/2025	7.625	293,234		360,000
100236149	SENECA	SC		09/10/2025	7.629	341,991		416,000
100236150	NAPLES	FL		09/10/2025	8.125	306,418		400,000
100236151	NORTH BRUNSWICK	NJ		09/10/2025	7.375	286,064		350,000
100236152	NAPLES	ME		09/10/2025	7.500	651,949		806,000
100236153	LAS VEGAS	NV		09/10/2025	7.625	566,004		700,000
100236154	TRUCKEE	CA		09/10/2025	7.830	669,410		830,000
100236155	DENVER	CO		09/10/2025	7.875	357,979		460,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236156	CAPE CORAL	FL		09/10/2025	7.880	640,409		850,000
100236157	CHANTILLY	VA		09/10/2025	7.686	627,093		766,000
100236158	KEYSTONE	CO		09/10/2025	8.125	551,264		600,000
100236159	HOUSTON	TX		09/10/2025	7.500	364,016		442,000
100236160	COLLEGE STATION	TX		09/10/2025	8.124	388,235		440,000
100236161	LOS BANOS	CA		09/10/2025	6.999	293,089		364,000
100236162	STORRS MANSFIELD	CT		09/10/2025	7.625	290,146		375,000
100236163	MIDWAY	UT		09/10/2025	7.624	557,614		610,000
100236164	SAN ANTONIO	TX		09/10/2025	8.124	306,800		375,000
100236165	PANAMA CITY BEACH	FL		09/10/2025	8.000	515,335		565,000
100236166	OLD LYME	CT		09/10/2025	7.500	320,426		400,000
100236167	ROCHERT	MN		09/10/2025	7.625	427,116		536,000
100236168	DALLAS	TX		09/10/2025	6.999	466,483		596,000
100236169	KISSIMMEE	FL		09/10/2025	6.625	278,918		360,000
100236170	COLLEGE STATION	TX		09/10/2025	7.999	388,042		440,000
100236171	HIALEAH	FL		09/10/2025	8.125	479,610		580,000
100236172	BELFAIR	WA		09/10/2025	6.613	637,133		800,000
100236173	HOLMES BEACH	FL		09/10/2025	7.500	442,151		540,000
100236174	MOLINO	FL		09/10/2025	6.875	380,957		476,000
100236175	SNOHOMISH	WA		09/10/2025	7.872	767,282		940,000
100236176	RENO	NV		09/10/2025	7.891	307,339		550,000
100236177	YUBA CITY	CA		09/10/2025	6.999	312,400		400,000
100236178	ORLANDO	FL		09/10/2025	7.250	366,413		455,000
100236179	ROSCOMMON	MI		09/10/2025	7.750	655,094		805,000
100236180	WEST PALM BEACH	FL		09/10/2025	7.874	328,796		384,000
100236181	DEVINE	TX		09/10/2025	8.000	354,396		380,000
100236182	WARMINSTER	PA		09/10/2025	7.875	368,750		410,000
100236183	MERCED	CA		09/10/2025	7.566	313,950		379,000
100236184	LAKE ARROWHEAD	CA		09/10/2025	8.125	643,625		795,000
100236185	KISSIMMEE	FL		09/10/2025	6.999	598,594		776,000
100236186	RED FEATHER LAKES	CO		09/10/2025	6.125	434,066		500,000
100236187	WASHINGTON	UT		09/10/2025	7.783	422,500		530,000
100236188	COOK	MN		09/10/2025	7.590	309,272		386,000
100236189	LAKE HAVASU CITY	AZ		09/10/2025	8.125	337,980		370,000
100236190	ROYAL OAK	MI		09/10/2025	6.875	338,907		420,000
100236191	GARDEN CITY	UT		09/10/2025	7.375	308,180		380,000
100236192	MURPHY	NC		09/10/2025	7.625	291,922		338,000
100236193	PRESCOTT VALLEY	AZ		09/10/2025	7.500	286,967		342,000
100236194	AUSTIN	TX		09/10/2025	7.875	515,349		560,000
100236195	TOOL	TX		09/10/2025	7.490	408,545		660,000
100236196	LITTLE ELM	TX		09/10/2025	7.625	327,825		395,000
100236197	LAKE HAVASU CITY	AZ		09/10/2025	8.125	421,686		520,000
100236198	PITTSBURGH	PA		09/10/2025	7.874	323,590		350,000
100236199	SAN DIEGO	CA		09/10/2025	7.770	677,858		825,000
100236200	JACKSON	CA		09/10/2025	7.875	314,539		410,000
100236201	DANVERS	MA		09/10/2025	8.125	553,254		635,000
100236202	PEMBROKE PINES	FL		09/10/2025	7.536	372,247		450,000
100236203	NAVARRE	FL		09/10/2025	8.125	318,539		384,000
100236204	GARDEN VALLEY	CA		09/10/2025	7.875	504,754		625,000
100236205	JEFFERSON	CO		09/10/2025	7.875	374,503		460,000
100236206	CLEARWATER	FL		09/10/2025	7.375	425,910		519,000
100236207	KNOXVILLE	TN		09/10/2025	7.375	311,659		390,000
100236208	PRIEST RIVER	ID		09/10/2025	6.625	570,817		756,100
100236209	ONAWAY	MI		09/10/2025	7.699	399,214		453,000
100236210	OXFORD	FL		09/10/2025	6.999	325,294		430,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236211	PALM SPRINGS	CA		09/10/2025	7.099	282,054		400,000
100236212	STOCKTON	CA		09/10/2025	7.250	284,446		366,698
100236213	UNION	NJ		09/10/2025	8.124	547,341		670,000
100236214	SUN LAKES	AZ		09/10/2025	8.000	367,773		425,000
100236215	SULLIVAN	ME		09/10/2025	7.969	513,696		630,000
100236216	ENCAMPMENT	WY		09/10/2025	7.625	339,883		370,000
100236217	FORNEY	TX		09/10/2025	6.999	308,828		405,000
100236218	UNION	KY		09/10/2025	7.875	661,801		780,000
100236219	CLOVIS	CA		09/10/2025	7.249	367,781		451,000
100236220	PALM DESERT	CA		09/10/2025	6.999	524,831		650,000
100236221	BARABOO	WI		09/10/2025	7.375	454,054		497,500
100236222	MIAMI	FL		09/10/2025	7.125	548,902		635,000
100236223	VALLEJO	CA		09/10/2025	7.875	381,145		460,000
100236224	MOBILE	AL		09/10/2025	8.125	349,989		435,500
100236225	BRADENTON	FL		09/10/2025	7.750	526,165		575,000
100236226	WEST PALM BEACH	FL		09/10/2025	6.999	531,236		650,000
100236227	SACRAMENTO	CA		09/10/2025	7.874	347,744		545,000
100236228	MIAMI GARDENS	FL		09/10/2025	7.499	452,716		530,000
100236229	BIG BEAR LAKE	CA		09/10/2025	7.500	393,641		480,000
100236230	TRAVERSE CITY	MI		09/10/2025	7.789	591,733		656,000
100236231	ISLE	MN		09/10/2025	7.734	327,691		377,500
100236232	LIVONIA	MI		09/10/2025	8.125	481,896		585,000
100236233	SHELBY TOWNSHIP	MI		09/10/2025	7.875	373,305		430,000
100236234	PARKLAND	FL		09/10/2025	7.625	498,971		640,000
100236235	BRYAN	TX		09/10/2025	7.874	384,914		445,000
100236236	KISSIMMEE	FL		09/10/2025	7.874	482,648		585,000
100236237	SARATOGA SPRINGS	UT		09/10/2025	7.000	690,213		760,000
100236238	POCONO LAKE	PA		09/10/2025	7.874	288,550		327,000
100236239	GRAFORD	TX		09/10/2025	7.750	617,668		688,500
100236240	RUNNING SPRINGS	CA		09/10/2025	7.879	315,848		342,000
100236241	MELBOURNE	FL		09/10/2025	7.499	348,117		420,000
100236242	LAS VEGAS	NV		09/10/2025	7.626	750,657		960,000
100236243	LITTLEROCK	CA		09/10/2025	7.999	403,121		480,000
100236244	FORKS	WA		09/10/2025	7.375	363,658		395,000
100236245	HOMOSASSA	FL		09/10/2025	7.930	414,121		539,500
100236246	ORLEANS	MA		09/10/2025	7.750	590,539		643,500
100236247	GREENBACKVILLE	VA		09/10/2025	7.500	540,170		590,000
100236248	BULLHEAD CITY	AZ		09/10/2025	8.124	322,134		350,000
100236249	CHANDLER	AZ		09/10/2025	7.750	314,426		400,000
100236250	MEDFORD	OR		09/10/2025	7.875	343,439		415,000
100236251	ROCHESTER HILLS	MI		09/10/2025	8.124	294,038		360,000
100236252	PHOENIX	AZ		09/10/2025	8.089	551,606		644,000
100236253	MUNDS PARK	AZ		09/10/2025	7.125	507,582		630,000
100236254	APOPKA	FL		09/10/2025	7.500	458,551		560,000
100236255	LOUVIERS	CO		09/10/2025	8.125	469,104		571,000
100236256	SANTA MARIA	CA		09/10/2025	7.544	506,426		615,000
100236257	COLORADO SPRINGS	CO		09/10/2025	7.875	513,817		640,000
100236258	PHOENIX	AZ		09/10/2025	7.125	285,660		350,000
100236259	IRVING	TX		09/10/2025	7.375	394,623		480,000
100236260	ROCKLIN	CA		09/10/2025	7.874	378,564		465,000
100236261	FULSHEAR	TX		09/10/2025	7.499	762,557		942,000
100236262	BELLAIRE	MI		09/10/2025	8.000	404,443		440,000
100236263	COLORADO SPRINGS	CO		09/10/2025	7.990	324,480		460,000
100236264	ALPHARETTA	GA		09/10/2025	8.124	577,923		657,000
100236265	PLUMAAS LAKE	CA		09/10/2025	7.875	406,851		530,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236266	BIG BEAR LAKE	CA		09/10/2025	8.125	520,756		739,000
100236267	WOODSTOCK	ME		09/10/2025	7.625	597,215		670,000
100236268	SARASOTA	FL		09/10/2025	6.875	626,267		835,000
100236269	SEMINOLE	FL		09/10/2025	7.740	578,131		660,000
100236270	DAVENPORT	FL		09/10/2025	7.650	483,645		538,000
100236271	SACRAMENTO	CA		09/10/2025	7.374	496,568		607,000
100236272	KYLE	TX		09/10/2025	7.750	465,511		535,000
100236273	EUREKA	MO		09/10/2025	7.375	360,491		446,000
100236274	SMYRNA	GA		09/10/2025	7.876	286,493		325,000
100236275	JACKSONVILLE BEACH	FL		09/10/2025	6.623	354,377		445,000
100236276	SAN TAN VALLEY	AZ		09/10/2025	7.540	403,043		500,000
100236277	SMYRNA	GA		09/10/2025	7.125	411,749		547,000
100236278	SAN ANTONIO	TX		09/10/2025	7.749	566,554		650,000
100236279	RUNNING SPRINGS	CA		09/10/2025	7.875	357,447		395,000
100236280	AUSTIN	TX		09/10/2025	7.500	1,049,319		1,265,000
100236281	HEALDSBURG	CA		09/10/2025	7.375	2,604,287		5,000,000
100236282	SANTA ANA	CA		09/10/2025	7.250	414,020		600,000
100236283	PROVIDENCE	UT		09/10/2025	7.000	960,768		1,200,000
100236284	BAKERSFIELD	CA		09/10/2025	7.625	491,026		633,000
100236285	BONITA	CA		09/10/2025	7.125	400,816		1,713,500
100236286	FRANKLIN	TN		09/10/2025	7.375	359,908		472,000
100236287	IRVINE	CA		09/10/2025	6.625	465,285		700,000
100236288	GLENDALE	AZ		09/10/2025	7.375	273,712		411,000
100236289	SEDONA	AZ		09/10/2025	6.875	477,498		625,000
100236290	ARVADA	CO		09/10/2025	6.000	196,645		393,000
100236291	STERLING HEIGHTS	MI		09/10/2025	7.625	240,188		314,000
100236292	RIO RANCHO	NM		09/10/2025	8.250	151,743		203,000
100236293	RIO RANCHO	NM		09/10/2025	8.250	152,123		200,000
100236294	LAKE PARK	FL		09/10/2025	7.875	424,171		526,000
100236295	ATLANTA	GA		09/10/2025	7.000	1,058,344		1,285,000
100236296	TOLEDO	OH		09/10/2025	6.375	297,508		390,000
100236297	ROSENBERG	TX		09/10/2025	7.250	167,791		220,000
100236298	WILMINGTON	DE		09/10/2025	8.250	174,567		240,000
100236299	SANTA MARIA	CA		09/10/2025	7.375	608,761		739,000
100236300	SANTA ROSA	CA		09/10/2025	7.250	1,452,784		2,005,000
100236301	WILMINGTON	DE		09/10/2025	7.750	190,689		290,000
100236302	DALLAS	GA		09/10/2025	7.375	382,102		525,000
100236303	DENVER	CO		09/10/2025	7.125	706,660		930,000
100236304	OVERGAARD	AZ		09/10/2025	6.875	310,076		1,300,000
100236305	BOCA RATON	FL		09/10/2025	7.000	1,633,594		1,900,000
100236306	CAMDEN	NJ		09/10/2025	7.875	118,726		180,000
100236307	NEW FAIRVIEW	TX		09/10/2025	7.500	467,332		570,000
100236308	WAXAHACHIE	TX		09/10/2025	7.375	740,681		986,000
100236309	DUBLIN	CA		09/10/2025	6.875	784,001		1,170,000
100236310	PLEASANT HILL	CA		09/10/2025	7.250	1,017,432		1,310,000
100236311	DAVENPORT	FL		09/10/2025	6.750	491,139		645,000
100236312	SAINT CHARLES	IL		09/10/2025	7.750	1,337,253		1,515,000
100236313	VALPARAISO	IN		09/10/2025	7.375	351,554		399,000
100236314	TAHOMA	CA		09/10/2025	7.250	1,226,974		1,490,000
100236315	FELTON	DE		09/10/2025	7.875	251,878		324,000
100236316	BAY POINT	CA		09/10/2025	7.625	306,112		400,000
100236317	GRANITE BAY	CA		09/10/2025	7.250	993,263		1,200,000
100236318	(SUN VALLEY AREA) LOS ANGELES	CA		09/10/2025	7.625	577,425		950,000
100236319	CEDAR HILL	TX		09/10/2025	7.750	772,606		1,020,000
100236320	FRISCO	TX		09/10/2025	7.375	1,551,903		1,900,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236321	BOCA RATON	FL		09/10/2025	7.750	552,642		710,000
100236322	CORINTH	TX		09/10/2025	6.250	494,857		850,000
100236323	OAKLAND	CA		09/10/2025	7.375	344,373		400,000
100236324	GLENDALE	AZ		09/10/2025	7.625	253,223		350,000
100236325	FORT LAUDERDALE	FL		09/10/2025	6.500	1,892,659		2,500,000
100236326	MIAMI	FL		09/10/2025	7.625	545,539		650,000
100236327	SURPRISE	AZ		09/10/2025	8.625	726,033		865,000
100236328	WITTMANN	AZ		09/10/2025	5.875	510,105		646,000
100236329	EVANSVILLE	IN		09/10/2025	8.125	164,904		187,000
100236330	SOUTH PASADENA	CA		09/10/2025	7.250	1,377,395		1,700,000
100236331	SARASOTA	FL		09/10/2025	7.375	362,801		543,000
100236332	LAS VEGAS	NV		09/10/2025	6.990	907,602		1,130,000
100236333	FRISCO	TX		09/10/2025	8.750	376,068		505,000
100236334	FRUITLAND PARK	FL		09/10/2025	7.625	220,052		310,000
100236335	COLORADO SPRINGS	CO		09/10/2025	7.000	152,095		499,900
100236336	WAYNE	PA		09/10/2025	5.750	790,564		2,275,000
100236337	CLIFFSIDE PARK	NJ		09/10/2025	7.875	562,399		775,000
100236338	PUNTA GORDA	FL		09/10/2025	7.500	326,527		440,000
100236339	DEERFIELD BEACH	FL		09/10/2025	7.500	391,057		475,000
100236340	UNITED KINGDOM	GBR		09/12/2025	3.540	723,965		750,000
100236341	UNITED KINGDOM	GBR		09/12/2025	4.190	275,783		247,000
100236342	UNITED KINGDOM	GBR		09/12/2025	8.500	359,718		419,500
100236343	UNITED KINGDOM	GBR		09/12/2025	8.500	126,934		135,000
100236344	UNITED KINGDOM	GBR		09/12/2025	3.240	224,948		750,000
100236345	UNITED KINGDOM	GBR		09/12/2025	3.490	110,819		650,000
100236346	UNITED KINGDOM	GBR		09/12/2025	3.990	697,717		720,000
100236347	UNITED KINGDOM	GBR		09/12/2025	3.690	318,692		333,000
100236348	UNITED KINGDOM	GBR		09/12/2025	3.540	754,777		850,000
100236349	UNITED KINGDOM	GBR		09/12/2025	3.690	269,018		285,000
100236350	UNITED KINGDOM	GBR		09/12/2025	3.490	97,216		164,000
100236351	UNITED KINGDOM	GBR		09/12/2025	3.490	143,772		200,000
100236352	UNITED KINGDOM	GBR		09/12/2025	4.140	306,165		312,995
100236353	UNITED KINGDOM	GBR		09/12/2025	8.990	80,376		87,500
100236354	UNITED KINGDOM	GBR		09/12/2025	8.990	312,105		275,000
100236356	UNITED KINGDOM	GBR		09/12/2025	3.490	398,588		430,000
100236357	UNITED KINGDOM	GBR		09/12/2025	3.190	130,136		168,000
100236358	UNITED KINGDOM	GBR		09/12/2025	3.440	140,655		292,500
100236359	UNITED KINGDOM	GBR		09/12/2025	8.500	115,117		126,000
100236360	UNITED KINGDOM	GBR		09/12/2025	3.240	429,058		545,000
100236361	UNITED KINGDOM	GBR		09/12/2025	8.990	241,663		285,000
100236362	UNITED KINGDOM	GBR		09/12/2025	8.990	424,245		715,000
100236363	UNITED KINGDOM	GBR		09/12/2025	4.590	253,372		245,000
100236364	UNITED KINGDOM	GBR		09/12/2025	3.540	65,142		182,500
100236365	UNITED KINGDOM	GBR		09/12/2025	3.490	143,474		482,000
100236366	UNITED KINGDOM	GBR		09/12/2025	3.690	754,067		700,000
100236367	UNITED KINGDOM	GBR		09/12/2025	3.240	266,346		325,000
100236368	UNITED KINGDOM	GBR		09/12/2025	4.390	155,347		150,000
100236369	UNITED KINGDOM	GBR		09/12/2025	3.240	217,983		350,000
100236370	UNITED KINGDOM	GBR		09/12/2025	4.990	389,493		335,000
100236371	UNITED KINGDOM	GBR		09/12/2025	8.500	69,449		170,000
100236372	UNITED KINGDOM	GBR		09/12/2025	3.490	312,928		547,000
100236373	UNITED KINGDOM	GBR		09/12/2025	3.390	165,335		429,950
100236374	UNITED KINGDOM	GBR		09/12/2025	3.390	993,150		1,150,000
100236375	UNITED KINGDOM	GBR		09/12/2025	3.440	338,157		460,000
100236376	UNITED KINGDOM	GBR		09/12/2025	3.790	396,532		425,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236377	UNITED KINGDOM	GBR		09/12/2025	3.190	209,325		290,000
100236378	UNITED KINGDOM	GBR		09/12/2025	3.190	121,049		150,000
100236379	UNITED KINGDOM	GBR		09/12/2025	3.240	409,605		550,000
100236380	UNITED KINGDOM	GBR		09/12/2025	3.440	199,070		215,000
100236381	UNITED KINGDOM	GBR		09/12/2025	3.240	170,840		400,000
100236382	UNITED KINGDOM	GBR		09/12/2025	3.490	1,261,252		1,500,000
100236383	UNITED KINGDOM	GBR		09/12/2025	4.290	133,840		120,000
100236384	UNITED KINGDOM	GBR		09/12/2025	3.540	260,760		275,000
100236385	UNITED KINGDOM	GBR		09/12/2025	4.190	471,100		425,000
100236386	UNITED KINGDOM	GBR		09/12/2025	3.490	73,337		315,000
100236387	UNITED KINGDOM	GBR		09/12/2025	4.990	306,221		300,000
100236388	UNITED KINGDOM	GBR		09/12/2025	3.240	323,283		575,000
100236389	UNITED KINGDOM	GBR		09/12/2025	3.690	820,836		840,000
100236390	UNITED KINGDOM	GBR		09/12/2025	8.990	955,525		940,000
100236391	UNITED KINGDOM	GBR		09/12/2025	8.990	256,175		235,000
100236392	UNITED KINGDOM	GBR		09/12/2025	3.240	263,845		650,000
100236393	UNITED KINGDOM	GBR		09/12/2025	8.990	157,346		151,000
100236394	UNITED KINGDOM	GBR		09/12/2025	8.990	270,281		225,000
100236395	UNITED KINGDOM	GBR		09/12/2025	4.490	78,698		145,000
100236396	UNITED KINGDOM	GBR		09/12/2025	3.590	198,376		390,000
100236397	UNITED KINGDOM	GBR		09/12/2025	3.690	445,843		475,000
100236398	UNITED KINGDOM	GBR		09/12/2025	4.590	412,851		435,000
100236399	UNITED KINGDOM	GBR		09/12/2025	8.990	172,083		200,000
100236400	UNITED KINGDOM	GBR		09/12/2025	3.790	224,364		280,000
100236401	UNITED KINGDOM	GBR		09/12/2025	3.690	517,063		585,000
100236402	UNITED KINGDOM	GBR		09/12/2025	8.990	161,974		185,000
100236403	UNITED KINGDOM	GBR		09/12/2025	8.990	413,866		440,000
100236404	UNITED KINGDOM	GBR		09/12/2025	3.390	205,056		440,000
100236405	UNITED KINGDOM	GBR		09/12/2025	8.990	435,509		470,000
100236406	UNITED KINGDOM	GBR		09/12/2025	4.690	384,521		370,000
100236407	UNITED KINGDOM	GBR		09/12/2025	3.440	662,559		800,000
100236408	UNITED KINGDOM	GBR		09/12/2025	3.590	213,917		355,000
100236409	UNITED KINGDOM	GBR		09/12/2025	3.490	209,896		230,000
100236410	UNITED KINGDOM	GBR		09/12/2025	3.540	190,230		210,000
100236411	UNITED KINGDOM	GBR		09/12/2025	3.190	227,862		550,000
100236412	UNITED KINGDOM	GBR		09/12/2025	8.500	222,463		640,000
100236413	UNITED KINGDOM	GBR		09/12/2025	3.590	124,845		225,000
100236414	UNITED KINGDOM	GBR		09/12/2025	3.590	82,700		170,000
100236415	UNITED KINGDOM	GBR		09/12/2025	8.990	481,223		425,000
100236416	UNITED KINGDOM	GBR		09/12/2025	3.240	163,868		550,000
100236417	UNITED KINGDOM	GBR		09/12/2025	3.790	235,167		330,000
100236418	UNITED KINGDOM	GBR		09/12/2025	3.990	431,157		520,000
100236419	UNITED KINGDOM	GBR		09/12/2025	3.240	120,526		180,000
100236420	UNITED KINGDOM	GBR		09/12/2025	3.240	475,953		575,000
100236421	UNITED KINGDOM	GBR		09/12/2025	4.590	122,963		128,000
100236422	UNITED KINGDOM	GBR		09/12/2025	4.190	159,193		165,000
100236423	UNITED KINGDOM	GBR		09/12/2025	3.490	137,153		435,000
100236424	UNITED KINGDOM	GBR		09/12/2025	3.490	361,783		425,000
100236425	UNITED KINGDOM	GBR		09/12/2025	4.290	467,921		511,500
100236426	UNITED KINGDOM	GBR		09/12/2025	8.990	511,168		590,000
100236427	UNITED KINGDOM	GBR		09/12/2025	8.990	168,401		480,000
100236428	UNITED KINGDOM	GBR		09/12/2025	3.490	70,995		160,000
100236429	UNITED KINGDOM	GBR		09/12/2025	3.240	275,258		390,000
100236430	UNITED KINGDOM	GBR		09/12/2025	4.290	162,523		147,000
100236431	UNITED KINGDOM	GBR		09/12/2025	8.990	138,639		140,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236432	UNITED KINGDOM	GBR		09/12/2025	8.990	364,954		464,995
100236433	UNITED KINGDOM	GBR		09/12/2025	3.440	333,465		390,000
100236434	UNITED KINGDOM	GBR		09/12/2025	3.490	611,710		750,000
100236435	UNITED KINGDOM	GBR		09/12/2025	8.990	100,066		160,000
100236436	UNITED KINGDOM	GBR		09/12/2025	3.590	140,698		330,000
100236437	UNITED KINGDOM	GBR		09/12/2025	3.490	141,952		280,000
100236438	UNITED KINGDOM	GBR		09/12/2025	8.990	191,243		280,000
100236439	UNITED KINGDOM	GBR		09/12/2025	4.590	364,242		340,000
100236440	UNITED KINGDOM	GBR		09/12/2025	3.490	323,957		675,000
100236441	UNITED KINGDOM	GBR		09/12/2025	3.490	189,962		325,000
100236442	UNITED KINGDOM	GBR		09/12/2025	3.490	283,458		377,000
100236443	UNITED KINGDOM	GBR		09/12/2025	8.990	280,269		317,500
100236444	UNITED KINGDOM	GBR		09/12/2025	3.790	406,728		399,000
100236445	UNITED KINGDOM	GBR		09/12/2025	8.990	220,179		185,000
100236446	UNITED KINGDOM	GBR		09/12/2025	3.240	111,087		290,000
100236447	UNITED KINGDOM	GBR		09/12/2025	3.490	430,897		800,000
100236448	UNITED KINGDOM	GBR		09/12/2025	3.590	122,575		174,500
100236449	UNITED KINGDOM	GBR		09/12/2025	3.490	353,970		550,000
100236450	UNITED KINGDOM	GBR		09/12/2025	3.390	247,783		475,000
100236451	UNITED KINGDOM	GBR		09/12/2025	3.540	173,671		195,000
100236452	UNITED KINGDOM	GBR		09/12/2025	3.390	24,612		400,000
100236453	UNITED KINGDOM	GBR		09/12/2025	4.090	182,956		255,000
100236454	UNITED KINGDOM	GBR		09/12/2025	3.240	238,380		350,000
100236455	UNITED KINGDOM	GBR		09/12/2025	4.990	139,349		120,000
100236456	UNITED KINGDOM	GBR		09/12/2025	8.500	121,391		415,000
100236457	UNITED KINGDOM	GBR		09/12/2025	3.240	1,050,028		1,200,000
100236458	UNITED KINGDOM	GBR		09/12/2025	4.690	650,542		599,950
100236459	UNITED KINGDOM	GBR		09/12/2025	4.590	466,953		500,000
100236460	UNITED KINGDOM	GBR		09/12/2025	4.590	283,120		310,000
100236461	UNITED KINGDOM	GBR		09/12/2025	8.990	78,517		340,000
100236462	UNITED KINGDOM	GBR		09/12/2025	4.390	399,719		380,000
100236463	UNITED KINGDOM	GBR		09/12/2025	3.640	400,359		434,995
100236464	UNITED KINGDOM	GBR		09/12/2025	3.740	577,419		720,000
100236465	UNITED KINGDOM	GBR		09/12/2025	8.990	321,646		285,200
100236466	UNITED KINGDOM	GBR		09/12/2025	4.990	293,808		250,000
100236467	UNITED KINGDOM	GBR		09/12/2025	3.240	280,145		385,000
100236468	UNITED KINGDOM	GBR		09/12/2025	3.440	924,747		925,000
100236469	UNITED KINGDOM	GBR		09/12/2025	3.390	226,544		550,000
100236470	UNITED KINGDOM	GBR		09/12/2025	4.040	57,404		250,000
100236471	UNITED KINGDOM	GBR		09/12/2025	8.990	204,609		350,000
100236472	UNITED KINGDOM	GBR		09/12/2025	4.040	188,474		275,000
100236473	UNITED KINGDOM	GBR		09/12/2025	3.440	91,490		130,000
100236474	UNITED KINGDOM	GBR		09/12/2025	8.500	78,887		249,000
100236475	UNITED KINGDOM	GBR		09/12/2025	3.540	129,964		600,000
100236476	UNITED KINGDOM	GBR		09/12/2025	3.390	151,464		300,000
100236477	UNITED KINGDOM	GBR		09/12/2025	8.500	187,123		350,000
100236478	UNITED KINGDOM	GBR		09/12/2025	3.240	711,015		1,420,000
100236479	UNITED KINGDOM	GBR		09/12/2025	4.090	166,337		315,000
100236480	UNITED KINGDOM	GBR		09/12/2025	3.490	829,103		2,000,000
100236481	UNITED KINGDOM	GBR		09/12/2025	8.990	570,144		621,000
100236482	UNITED KINGDOM	GBR		09/12/2025	3.590	98,024		325,000
100236483	UNITED KINGDOM	GBR		09/12/2025	4.190	493,129		465,000
100236484	UNITED KINGDOM	GBR		09/12/2025	4.290	136,819		125,000
100236485	UNITED KINGDOM	GBR		09/12/2025	3.540	965,219		1,330,000
100236486	UNITED KINGDOM	GBR		09/12/2025	3.490	187,358		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236487	UNITED KINGDOM	GBR		09/12/2025	4.590	299,506		307,000
100236488	UNITED KINGDOM	GBR		09/12/2025	4.690	149,559		142,000
100236489	UNITED KINGDOM	GBR		09/12/2025	8.990	253,848		453,000
100236490	UNITED KINGDOM	GBR		09/12/2025	3.690	560,743		565,000
100236491	UNITED KINGDOM	GBR		09/12/2025	3.240	261,431		340,000
100236492	UNITED KINGDOM	GBR		09/12/2025	3.240	354,402		525,000
100236493	UNITED KINGDOM	GBR		09/12/2025	3.690	339,238		365,000
100236494	UNITED KINGDOM	GBR		09/12/2025	3.240	276,238		595,000
100236495	UNITED KINGDOM	GBR		09/12/2025	3.540	496,847		520,000
100236496	UNITED KINGDOM	GBR		09/12/2025	8.990	332,090		295,000
100236497	UNITED KINGDOM	GBR		09/12/2025	3.440	257,493		307,500
100236498	UNITED KINGDOM	GBR		09/12/2025	3.990	781,572		850,000
100236499	UNITED KINGDOM	GBR		09/12/2025	3.440	378,316		520,000
100236500	UNITED KINGDOM	GBR		09/12/2025	3.590	72,585		90,000
100236501	UNITED KINGDOM	GBR		09/12/2025	4.190	104,178		250,000
100236502	UNITED KINGDOM	GBR		09/12/2025	3.540	239,172		270,000
100236503	UNITED KINGDOM	GBR		09/12/2025	3.240	537,331		1,850,000
100236504	UNITED KINGDOM	GBR		09/12/2025	3.440	440,074		500,000
100236505	UNITED KINGDOM	GBR		09/12/2025	4.240	259,780		276,000
100236506	UNITED KINGDOM	GBR		09/12/2025	4.190	204,276		206,000
100236507	UNITED KINGDOM	GBR		09/12/2025	4.990	176,987		162,000
100236508	UNITED KINGDOM	GBR		09/12/2025	3.240	186,746		340,000
100236509	UNITED KINGDOM	GBR		09/12/2025	3.990	356,672		430,000
100236510	UNITED KINGDOM	GBR		09/12/2025	3.790	312,453		350,000
100236511	UNITED KINGDOM	GBR		09/12/2025	3.240	552,241		625,000
100236512	UNITED KINGDOM	GBR		09/12/2025	4.990	434,540		365,000
100236513	UNITED KINGDOM	GBR		09/12/2025	4.990	189,487		160,000
100236514	UNITED KINGDOM	GBR		09/12/2025	3.540	343,968		430,000
100236515	UNITED KINGDOM	GBR		09/12/2025	3.590	289,980		380,000
100236516	UNITED KINGDOM	GBR		09/12/2025	8.990	535,829		800,000
100236517	UNITED KINGDOM	GBR		09/12/2025	3.840	410,427		1,000,000
100236518	UNITED KINGDOM	GBR		09/12/2025	3.490	288,075		470,000
100236519	UNITED KINGDOM	GBR		09/12/2025	3.240	141,898		255,000
100236520	UNITED KINGDOM	GBR		09/12/2025	3.240	318,902		405,000
100236521	UNITED KINGDOM	GBR		09/12/2025	3.690	325,336		310,000
100236522	UNITED KINGDOM	GBR		09/12/2025	4.390	205,691		189,000
100236523	UNITED KINGDOM	GBR		09/12/2025	3.240	265,871		600,000
100236524	UNITED KINGDOM	GBR		09/12/2025	3.440	143,366		175,000
100236525	UNITED KINGDOM	GBR		09/12/2025	4.690	622,307		585,000
100236526	UNITED KINGDOM	GBR		09/12/2025	8.990	304,789		320,000
100236527	UNITED KINGDOM	GBR		09/12/2025	3.790	448,817		510,000
100236528	UNITED KINGDOM	GBR		09/12/2025	8.990	457,071		480,000
100236529	UNITED KINGDOM	GBR		09/12/2025	3.240	363,550		1,500,000
100236530	UNITED KINGDOM	GBR		09/12/2025	8.500	103,403		120,000
100236531	UNITED KINGDOM	GBR		09/12/2025	4.390	463,755		450,000
100236532	UNITED KINGDOM	GBR		09/12/2025	3.240	982,725		1,600,000
100236533	UNITED KINGDOM	GBR		09/12/2025	3.490	663,315		1,200,000
100236534	UNITED KINGDOM	GBR		09/12/2025	3.240	97,428		187,000
100236535	UNITED KINGDOM	GBR		09/12/2025	8.990	120,813		165,000
100236536	UNITED KINGDOM	GBR		09/12/2025	4.840	469,778		410,000
100236537	UNITED KINGDOM	GBR		09/12/2025	3.540	337,322		350,000
100236538	UNITED KINGDOM	GBR		09/12/2025	3.540	635,170		690,000
100236539	UNITED KINGDOM	GBR		09/12/2025	3.440	223,587		250,000
100236540	UNITED KINGDOM	GBR		09/12/2025	8.990	194,491		225,000
100236541	UNITED KINGDOM	GBR		09/12/2025	3.490	1,158,468		1,607,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236542	UNITED KINGDOM	GBR		09/12/2025	8.990	496,168		640,000
100236543	UNITED KINGDOM	GBR		09/12/2025	4.190	259,934		255,199
100236544	UNITED KINGDOM	GBR		09/12/2025	3.540	67,523		90,000
100236545	UNITED KINGDOM	GBR		09/12/2025	3.990	1,024,119		1,000,000
100236546	UNITED KINGDOM	GBR		09/12/2025	3.990	309,577		435,000
100236548	UNITED KINGDOM	GBR		09/12/2025	3.440	53,624		750,000
100236549	UNITED KINGDOM	GBR		09/12/2025	3.540	118,288		160,000
100236550	UNITED KINGDOM	GBR		09/12/2025	3.440	84,996		105,000
100236551	UNITED KINGDOM	GBR		09/12/2025	4.290	330,976		325,000
100236552	UNITED KINGDOM	GBR		09/12/2025	4.490	169,967		152,000
100236553	UNITED KINGDOM	GBR		09/12/2025	4.690	162,398		155,000
100236554	UNITED KINGDOM	GBR		09/12/2025	8.990	138,046		140,000
100236555	UNITED KINGDOM	GBR		09/12/2025	4.090	252,562		400,000
100236556	UNITED KINGDOM	GBR		09/12/2025	8.990	149,061		155,000
100236557	UNITED KINGDOM	GBR		09/12/2025	8.990	126,750		105,500
100236558	UNITED KINGDOM	GBR		09/12/2025	4.990	150,981		150,000
100236559	UNITED KINGDOM	GBR		09/12/2025	3.490	358,630		610,000
100236560	UNITED KINGDOM	GBR		09/12/2025	3.790	142,789		145,000
100236561	UNITED KINGDOM	GBR		09/12/2025	3.690	225,801		257,000
100236562	UNITED KINGDOM	GBR		09/12/2025	3.490	208,106		420,000
100236563	UNITED KINGDOM	GBR		09/12/2025	3.990	156,661		174,000
100236564	UNITED KINGDOM	GBR		09/12/2025	3.490	220,493		1,000,000
100236565	UNITED KINGDOM	GBR		09/12/2025	4.240	373,850		420,000
100236566	UNITED KINGDOM	GBR		09/12/2025	3.490	492,515		700,000
100236567	UNITED KINGDOM	GBR		09/12/2025	3.390	580,798		600,000
100236568	UNITED KINGDOM	GBR		09/12/2025	4.790	257,253		275,000
100236569	UNITED KINGDOM	GBR		09/12/2025	3.590	122,939		220,000
100236570	UNITED KINGDOM	GBR		09/12/2025	3.990	177,484		187,000
100236571	UNITED KINGDOM	GBR		09/12/2025	3.490	305,321		440,000
100236572	UNITED KINGDOM	GBR		09/12/2025	3.490	509,649		610,000
100236573	UNITED KINGDOM	GBR		09/12/2025	8.990	225,163		450,000
100236574	UNITED KINGDOM	GBR		09/12/2025	8.990	1,034,216		1,620,000
100236575	UNITED KINGDOM	GBR		09/12/2025	8.990	375,364		365,000
100236576	UNITED KINGDOM	GBR		09/12/2025	8.990	549,022		1,000,000
100236577	UNITED KINGDOM	GBR		09/12/2025	3.990	232,841		253,000
100236579	UNITED KINGDOM	GBR		09/12/2025	8.990	74,117		340,000
100236580	UNITED KINGDOM	GBR		09/12/2025	3.740	90,263		95,000
100236581	UNITED KINGDOM	GBR		09/12/2025	3.440	345,253		525,000
100236582	UNITED KINGDOM	GBR		09/12/2025	3.690	220,845		245,000
100236583	UNITED KINGDOM	GBR		09/12/2025	8.990	168,454		330,000
100236584	UNITED KINGDOM	GBR		09/12/2025	4.490	222,924		215,000
100236585	UNITED KINGDOM	GBR		09/12/2025	3.440	428,120		465,000
100236586	UNITED KINGDOM	GBR		09/12/2025	8.990	635,139		660,000
100236587	UNITED KINGDOM	GBR		09/12/2025	3.490	229,264		700,000
100236588	UNITED KINGDOM	GBR		09/12/2025	8.990	137,996		180,000
100236589	UNITED KINGDOM	GBR		09/12/2025	3.990	154,493		990,000
100236590	UNITED KINGDOM	GBR		09/12/2025	3.390	293,703		425,000
100236591	UNITED KINGDOM	GBR		09/12/2025	3.440	350,622		410,000
100236592	UNITED KINGDOM	GBR		09/12/2025	3.690	721,574		700,000
100236593	UNITED KINGDOM	GBR		09/12/2025	3.390	1,527,665		2,400,000
100236594	UNITED KINGDOM	GBR		09/12/2025	3.240	376,658		560,000
100236595	UNITED KINGDOM	GBR		09/12/2025	3.440	161,911		350,000
100236596	UNITED KINGDOM	GBR		09/12/2025	8.990	151,018		189,995
100236597	UNITED KINGDOM	GBR		09/12/2025	3.590	326,459		450,000
100236598	UNITED KINGDOM	GBR		09/12/2025	3.540	181,757		215,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236599	UNITED KINGDOM	GBR		09/12/2025	3.590	166,440		195,000
100236600	UNITED KINGDOM	GBR		09/12/2025	4.040	211,979		198,000
100236601	UNITED KINGDOM	GBR		09/12/2025	3.840	272,850		480,000
100236602	UNITED KINGDOM	GBR		09/12/2025	8.990	234,201		365,000
100236603	UNITED KINGDOM	GBR		09/12/2025	3.440	197,327		339,950
100236604	UNITED KINGDOM	GBR		09/12/2025	4.290	150,694		140,000
100236605	UNITED KINGDOM	GBR		09/12/2025	4.190	424,859		435,000
100236606	UNITED KINGDOM	GBR		09/12/2025	3.190	221,284		275,000
100236607	UNITED KINGDOM	GBR		09/12/2025	3.390	358,601		475,000
100236608	UNITED KINGDOM	GBR		09/12/2025	3.490	727,419		850,000
100236609	UNITED KINGDOM	GBR		09/12/2025	3.740	410,895		428,000
100236610	UNITED KINGDOM	GBR		09/12/2025	3.540	423,825		480,000
100236611	UNITED KINGDOM	GBR		09/12/2025	4.990	213,283		190,000
100236612	UNITED KINGDOM	GBR		09/12/2025	4.690	197,920		190,000
100236613	UNITED KINGDOM	GBR		09/12/2025	3.240	421,720		585,000
100236614	UNITED KINGDOM	GBR		09/12/2025	3.540	361,091		475,000
100236615	UNITED KINGDOM	GBR		09/12/2025	8.990	167,542		195,000
100236616	UNITED KINGDOM	GBR		09/12/2025	8.990	110,345		420,000
100236617	UNITED KINGDOM	GBR		09/12/2025	3.490	294,586		547,500
100236618	UNITED KINGDOM	GBR		09/12/2025	5.190	632,608		540,000
100236619	UNITED KINGDOM	GBR		09/12/2025	8.990	154,098		345,000
100236620	UNITED KINGDOM	GBR		09/12/2025	3.240	411,149		950,000
100236621	UNITED KINGDOM	GBR		09/12/2025	3.240	248,414		760,000
100236622	UNITED KINGDOM	GBR		09/12/2025	3.240	163,619		220,000
100236623	UNITED KINGDOM	GBR		09/12/2025	8.990	112,929		140,000
100236624	UNITED KINGDOM	GBR		09/12/2025	4.040	663,206		630,000
100236625	UNITED KINGDOM	GBR		09/12/2025	4.190	164,345		155,000
100236626	UNITED KINGDOM	GBR		09/12/2025	3.240	135,266		185,000
100236627	UNITED KINGDOM	GBR		09/12/2025	3.640	261,263		280,000
100236628	UNITED KINGDOM	GBR		09/12/2025	3.790	291,483		300,000
100236629	UNITED KINGDOM	GBR		09/12/2025	3.740	200,174		240,000
100236630	UNITED KINGDOM	GBR		09/12/2025	4.090	294,724		360,000
100236631	UNITED KINGDOM	GBR		09/12/2025	3.740	61,217		116,000
100236632	UNITED KINGDOM	GBR		09/12/2025	4.990	384,716		325,000
100236633	UNITED KINGDOM	GBR		09/12/2025	5.190	261,052		220,000
100236634	UNITED KINGDOM	GBR		09/12/2025	3.690	116,322		130,000
100236635	UNITED KINGDOM	GBR		09/12/2025	8.990	559,551		730,000
100236636	UNITED KINGDOM	GBR		09/12/2025	3.190	682,052		775,000
100236637	UNITED KINGDOM	GBR		09/12/2025	4.190	524,653		485,000
100236638	UNITED KINGDOM	GBR		09/12/2025	8.990	862,224		875,000
100236639	UNITED KINGDOM	GBR		09/12/2025	3.490	270,440		285,000
100236640	UNITED KINGDOM	GBR		09/12/2025	8.990	127,333		200,000
100236641	UNITED KINGDOM	GBR		09/12/2025	4.390	306,487		277,500
100236642	UNITED KINGDOM	GBR		09/12/2025	4.190	233,982		215,000
100236643	UNITED KINGDOM	GBR		09/12/2025	4.490	195,799		180,000
100236644	UNITED KINGDOM	GBR		09/12/2025	8.500	204,546		185,000
100236645	UNITED KINGDOM	GBR		09/12/2025	3.440	302,879		500,000
100236646	UNITED KINGDOM	GBR		09/12/2025	3.890	356,510		365,000
100236647	UNITED KINGDOM	GBR		09/12/2025	4.590	145,117		138,000
100236648	UNITED KINGDOM	GBR		09/12/2025	3.240	259,299		325,000
100236649	UNITED KINGDOM	GBR		09/12/2025	3.240	247,019		392,500
100236650	UNITED KINGDOM	GBR		09/12/2025	3.240	294,006		400,000
100236651	UNITED KINGDOM	GBR		09/12/2025	3.440	173,089		517,000
100236652	UNITED KINGDOM	GBR		09/12/2025	3.440	275,551		820,000
100236653	UNITED KINGDOM	GBR		09/12/2025	4.040	296,589		265,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236654	UNITED KINGDOM	GBR		09/12/2025	4.040	239,135		227,000
100236655	UNITED KINGDOM	GBR		09/12/2025	3.740	200,734		510,000
100236656	UNITED KINGDOM	GBR		09/12/2025	4.840	177,548		150,000
100236657	UNITED KINGDOM	GBR		09/12/2025	3.640	362,150		394,950
100236658	UNITED KINGDOM	GBR		09/12/2025	3.240	272,846		360,000
100236659	UNITED KINGDOM	GBR		09/12/2025	4.090	264,599		350,000
100236660	UNITED KINGDOM	GBR		09/12/2025	3.440	193,684		250,000
100236661	UNITED KINGDOM	GBR		09/12/2025	3.440	1,204,931		1,250,000
100236662	UNITED KINGDOM	GBR		09/12/2025	3.490	179,985		600,000
100236663	UNITED KINGDOM	GBR		09/12/2025	3.490	57,592		260,000
100236664	UNITED KINGDOM	GBR		09/12/2025	8.990	38,835		110,000
100236665	UNITED KINGDOM	GBR		09/12/2025	8.990	69,098		500,000
100236666	UNITED KINGDOM	GBR		09/12/2025	3.590	188,012		900,000
100236667	UNITED KINGDOM	GBR		09/12/2025	4.290	432,408		398,000
100236668	UNITED KINGDOM	GBR		09/12/2025	3.240	207,291		280,000
100236669	UNITED KINGDOM	GBR		09/12/2025	3.490	513,520		750,000
100236670	UNITED KINGDOM	GBR		09/12/2025	3.490	285,082		400,000
100236672	UNITED KINGDOM	GBR		09/12/2025	3.240	175,427		500,000
100236673	UNITED KINGDOM	GBR		09/12/2025	3.240	909,437		1,200,000
100236674	UNITED KINGDOM	GBR		09/12/2025	4.490	178,868		160,000
100236675	UNITED KINGDOM	GBR		09/12/2025	3.240	506,534		595,000
100236676	UNITED KINGDOM	GBR		09/12/2025	3.540	136,962		150,000
100236677	UNITED KINGDOM	GBR		09/12/2025	3.440	89,555		335,000
100236678	UNITED KINGDOM	GBR		09/12/2025	4.190	480,306		465,000
100236679	UNITED KINGDOM	GBR		09/12/2025	3.440	475,638		700,000
100236680	UNITED KINGDOM	GBR		09/12/2025	3.490	693,629		1,000,000
100236681	UNITED KINGDOM	GBR		09/12/2025	3.240	762,831		1,100,000
100236682	UNITED KINGDOM	GBR		09/12/2025	3.240	423,795		486,750
100236683	UNITED KINGDOM	GBR		09/12/2025	3.590	282,109		450,000
100236684	UNITED KINGDOM	GBR		09/12/2025	3.490	481,508		750,000
100236685	UNITED KINGDOM	GBR		09/12/2025	4.990	266,775		275,000
100236686	UNITED KINGDOM	GBR		09/12/2025	3.240	90,358		450,000
100236687	UNITED KINGDOM	GBR		09/12/2025	4.990	152,478		137,000
100236688	UNITED KINGDOM	GBR		09/12/2025	3.240	112,143		550,000
100236689	UNITED KINGDOM	GBR		09/12/2025	3.540	353,287		375,000
100236690	UNITED KINGDOM	GBR		09/12/2025	8.990	131,156		263,000
100236691	UNITED KINGDOM	GBR		09/12/2025	3.490	265,189		420,000
100236692	UNITED KINGDOM	GBR		09/12/2025	3.790	617,135		650,000
100236693	UNITED KINGDOM	GBR		09/12/2025	3.590	119,086		160,000
100236694	UNITED KINGDOM	GBR		09/12/2025	3.990	452,223		440,000
100236695	UNITED KINGDOM	GBR		09/12/2025	8.990	207,679		260,000
100236696	UNITED KINGDOM	GBR		09/12/2025	8.990	237,118		335,000
100236697	UNITED KINGDOM	GBR		09/12/2025	3.640	124,750		132,000
100236698	UNITED KINGDOM	GBR		09/12/2025	4.040	440,827		445,000
100236699	UNITED KINGDOM	GBR		09/12/2025	3.790	404,092		435,000
100236700	UNITED KINGDOM	GBR		09/12/2025	4.490	261,985		240,000
100236701	UNITED KINGDOM	GBR		09/12/2025	3.490	450,901		830,000
100236702	UNITED KINGDOM	GBR		09/12/2025	3.890	207,226		205,000
100236703	UNITED KINGDOM	GBR		09/12/2025	4.690	336,880		325,000
100236704	UNITED KINGDOM	GBR		09/12/2025	3.240	305,768		650,000
100236705	UNITED KINGDOM	GBR		09/12/2025	8.990	438,096		380,000
100236706	UNITED KINGDOM	GBR		09/12/2025	3.540	107,406		350,000
100236707	UNITED KINGDOM	GBR		09/12/2025	3.390	276,701		355,000
100236708	UNITED KINGDOM	GBR		09/12/2025	3.240	575,664		900,000
100236709	UNITED KINGDOM	GBR		09/12/2025	4.040	273,596		267,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236710	UNITED KINGDOM	GBR		09/12/2025	3.690	144,838		158,000
100236711	UNITED KINGDOM	GBR		09/12/2025	3.590	534,481		850,000
100236712	UNITED KINGDOM	GBR		09/12/2025	3.390	290,117		400,000
100236713	UNITED KINGDOM	GBR		09/12/2025	3.190	301,695		670,000
100236714	UNITED KINGDOM	GBR		09/12/2025	4.190	342,381		325,000
100236715	UNITED KINGDOM	GBR		09/12/2025	3.240	224,477		292,500
100236716	UNITED KINGDOM	GBR		09/12/2025	3.440	340,781		333,000
100236717	UNITED KINGDOM	GBR		09/12/2025	4.290	150,998		140,000
100236718	UNITED KINGDOM	GBR		09/12/2025	4.990	296,439		255,000
100236719	UNITED KINGDOM	GBR		09/12/2025	3.590	179,096		750,000
100236720	UNITED KINGDOM	GBR		09/12/2025	3.990	426,994		550,000
100236721	UNITED KINGDOM	GBR		09/12/2025	3.490	190,079		265,000
100236722	UNITED KINGDOM	GBR		09/12/2025	4.590	203,144		244,000
100236723	UNITED KINGDOM	GBR		09/12/2025	3.240	239,813		290,000
100236724	UNITED KINGDOM	GBR		09/12/2025	4.490	443,766		405,000
100236725	UNITED KINGDOM	GBR		09/12/2025	8.990	287,401		255,000
100236726	UNITED KINGDOM	GBR		09/12/2025	3.540	227,422		340,000
100236727	UNITED KINGDOM	GBR		09/12/2025	3.440	680,779		930,000
100236728	UNITED KINGDOM	GBR		09/12/2025	4.040	162,010		155,000
100236729	UNITED KINGDOM	GBR		09/12/2025	4.290	436,624		440,000
100236730	UNITED KINGDOM	GBR		09/12/2025	3.940	67,059		80,000
100236731	UNITED KINGDOM	GBR		09/12/2025	4.490	167,743		150,000
100236732	UNITED KINGDOM	GBR		09/12/2025	4.490	276,859		244,995
100236733	WALTHAM	MA		09/11/2025	7.375	737,009		905,000
100236734	CRANE HILL	AL		09/11/2025	6.990	811,199		1,050,000
100236735	GEORGETOWN	TX		09/11/2025	7.125	349,563		476,500
100236736	LAKEVILLE	PA		09/11/2025	7.990	477,054		590,000
100236737	LANSING	MI		09/11/2025	7.500	85,647		106,000
100236738	PORT ST LUCIE	FL		09/11/2025	7.250	353,716		460,000
100236739	EDMOND	OK		09/11/2025	7.625	218,489		267,000
100236740	QUANTICO	VA		09/11/2025	7.125	383,844		525,000
100236741	MIAMI	FL		09/11/2025	7.625	432,987		612,000
100236742	BRISTOL	WI		09/11/2025	7.250	233,255		525,000
100236743	OKLAHOMA CITY	OK		09/11/2025	6.990	73,054		109,000
100236744	CELINA	TX		09/11/2025	7.000	316,265		429,000
100236745	BUMPASS	VA		09/11/2025	7.490	418,831		560,000
100236746	LUBBOCK	TX		09/11/2025	7.250	89,607		180,000
100236747	AMARILLO	TX		09/11/2025	7.625	108,010		145,000
100236748	SHAKOPEE	MN		09/11/2025	7.500	392,628		485,000
100236749	ROCKY MOUNT	NC		09/11/2025	8.125	67,377		95,000
100236750	PAGOSA SPRINGS	CO		09/11/2025	7.250	408,155		530,000
100236751	LUBBOCK	TX		09/11/2025	7.490	173,088		210,000
100236752	SHERRILLS FORD	NC		09/11/2025	7.625	341,534		381,000
100236753	SUMMERVILLE	SC		09/11/2025	7.875	258,993		347,250
100236754	ABILENE	TX		09/11/2025	7.375	360,816		470,000
100236755	MOUNT CHARLESTON	NV		09/11/2025	6.500	387,989		550,000
100236756	LUBBOCK	TX		09/11/2025	7.125	199,580		259,600
100236757	RIVER GROVE	IL		09/11/2025	8.125	211,786		260,000
100236758	BAKERSFIELD	CA		09/11/2025	7.375	333,669		435,000
100236759	CRESCENT LAKE	OR		09/11/2025	8.125	285,537		350,000
100236760	NASHVILLE	TN		09/11/2025	8.000	234,707		310,000
100236761	PHILADELPHIA	PA		09/11/2025	7.625	224,590		286,000
100236762	LONG BEACH	CA		09/11/2025	7.375	823,558		1,200,000
100236763	FORT MOHAVE	AZ		09/11/2025	6.990	498,340		685,000
100236764	BETHLEHEM	NH		09/11/2025	7.750	254,342		331,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236765	AMARILLO	TX		09/11/2025	7.490	167,973		208,000
100236766	EUCLID	OH		09/11/2025	7.625	76,733		97,000
100236767	BRANSON	MO		09/11/2025	6.875	164,420		220,000
100236768	CINCINNATI	OH		09/11/2025	7.625	148,635		193,000
100236769	MATTAWA	WA		09/11/2025	8.125	203,808		310,000
100236770	ROSEBURG	OR		09/11/2025	7.250	235,079		350,000
100236771	TERRE HAUTE	IN		09/11/2025	8.125	259,214		290,000
100236772	JACKSON	NJ		09/11/2025	7.500	389,052		475,000
100236773	STAMFORD	CT		09/11/2025	7.375	696,732		904,000
100236774	TOLEDO	OH		09/11/2025	7.625	39,772		48,000
100236775	GRAYSLAKE	IL		09/11/2025	7.500	204,804		280,000
100236776	TOLEDO	OH		09/11/2025	7.625	56,742		66,000
100236777	CELORON	NY		09/11/2025	7.625	120,160		133,000
100236778	LAKEWOOD	CO		09/12/2025	7.875	352,107		485,000
100236779	BEND	OR		09/12/2025	7.375	841,635		1,100,000
100236780	NORTHVILLE	MI		09/12/2025	7.500	184,340		250,000
100236781	CHARLOTTE	NC		09/12/2025	7.240	637,686		1,255,000
100236782	POCONO PINES	PA		09/12/2025	6.875	265,861		550,000
100236783	AUBREY	TX		09/12/2025	7.990	330,134		425,000
100236784	OPELIKA	AL		09/12/2025	7.990	333,881		366,000
100236785	SOUTH LAKE TAHOE	CA		09/12/2025	7.240	420,941		590,000
100236786	PORT CHARLOTTE	FL		09/12/2025	7.240	436,319		640,000
100236787	PLYMOUTH	NH		09/12/2025	7.450	292,472		388,000
100236788	CINCINNATI	OH		09/12/2025	7.490	254,559		330,000
100236789	SANTA ANA	CA		09/12/2025	7.250	267,401		765,000
100236790	LADSON	SC		09/12/2025	7.740	210,008		270,000
100236791	HYDE PARK	NY		09/12/2025	7.075	322,401		420,000
100236792	HOLBROOK	NY		09/12/2025	7.625	497,990		680,000
100236793	WRIGHTWOOD	CA		09/12/2025	7.325	328,217		420,000
100236794	STEAMBOAT SPRINGS	CO		09/12/2025	7.075	464,741		680,000
100236795	PHOENIX	AZ		09/12/2025	7.450	309,562		398,000
100236796	IRONDEQUOIT	NY		09/12/2025	7.250	174,422		250,000
100236797	RALEIGH	NC		09/12/2025	7.250	254,092		330,000
100236798	ANDOVER	MA		09/12/2025	7.125	623,994		1,025,000
100236799	JERSEY CITY	NJ		09/12/2025	6.875	359,276		505,000
100236800	LITTLE ROCK	AR		09/12/2025	5.575	182,830		270,000
100236801	DANBURY	WI		09/12/2025	7.125	368,974		560,000
100236802	PHILADELPHIA	PA		09/12/2025	6.875	179,699		606,000
100236803	YONKERS	NY		09/12/2025	7.250	580,187		770,000
100236804	RENO	NV		09/12/2025	6.990	297,781		422,000
100236805	CAPE CORAL	FL		09/12/2025	7.625	238,150		290,000
100236806	WEST BLOOMFIELD	MI		09/12/2025	7.875	184,337		240,000
100236807	PHILADELPHIA	PA		09/12/2025	7.490	289,713		420,000
100236808	HARRIS	MN		09/12/2025	7.990	320,866		410,000
100236809	INCLINE VILLAGE	NV		09/12/2025	6.490	504,929		1,213,000
100236810	ARLINGTON	MA		09/12/2025	6.990	515,735		745,000
100236811	GRANBY	CO		09/12/2025	7.625	662,582		805,000
100236812	BRICK	NJ		09/12/2025	6.625	310,647		544,000
100236813	POCONO LAKE	PA		09/12/2025	7.250	352,822		480,000
100236814	LOUISVILLE	KY		09/12/2025	7.950	168,404		210,000
100236815	COLONIA	NJ		09/12/2025	6.875	510,438		760,000
100236816	SAINT PETERSBURG	FL		09/12/2025	7.375	495,522		650,000
100236817	NORTH CHARLESTON	SC		09/12/2025	7.325	432,155		572,000
100236818	SAN ANTONIO	TX		09/12/2025	7.325	195,614		216,000
100236819	DUNEDIN	FL		09/12/2025	7.500	360,968		530,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236820	HAMPSTEAD	NC		09/12/2025	7.990	362,130		465,000
100236821	AKRON	NY		09/12/2025	7.625	161,566		212,000
100236822	YUKON	OK		09/12/2025	5.750	157,658		230,000
100236823	HAMILTON	MT		09/12/2025	6.875	373,856		874,000
100236824	SANTA CLARA	CA		09/12/2025	6.990	206,919		2,450,000
100236825	ATLANTA	GA		09/12/2025	7.375	255,122		328,000
100236826	MUNDELEIN	IL		09/12/2025	7.375	214,665		280,000
100236827	PLANO	TX		09/12/2025	7.875	351,253		405,000
100236828	TUCSON	AZ		09/12/2025	7.950	345,103		415,000
100236829	CLEVELAND	OH		09/12/2025	7.250	271,898		350,000
100236830	BREMERTON	WA		09/12/2025	7.115	228,813		315,000
100236831	THOUSAND OAKS	CA		09/12/2025	7.250	439,237		740,000
100236832	CAMBRIDGE	MN		09/12/2025	7.990	352,170		450,000
100236833	SEATTLE	WA		09/12/2025	6.875	487,179		785,000
100236834	MYRTLE BEACH	SC		09/12/2025	5.740	303,069		400,000
100236835	TINTON FALLS	NJ		09/12/2025	7.500	237,336		305,000
100236836	CAPE CORAL	FL		09/12/2025	6.990	581,170		760,000
100236837	PRINCETON	TX		09/12/2025	7.250	164,517		225,000
100236838	EUCLID	OH		09/12/2025	7.325	186,644		240,000
100236839	PLANADA	CA		09/12/2025	7.750	400,288		565,000
100236840	FRASER	CO		09/12/2025	6.750	515,397		1,165,000
100236841	CRANFORD	NJ		09/12/2025	7.950	429,727		570,000
100236842	WILDWOOD	NJ		09/12/2025	7.990	258,783		370,000
100236843	PHILADELPHIA	PA		09/12/2025	7.490	194,016		310,000
100236844	CHICAGO	IL		09/12/2025	7.115	374,472		620,000
100236845	LOWELL	MA		09/12/2025	6.950	178,195		290,000
100236846	STATEN ISLAND	NY		09/12/2025	7.075	503,594		725,000
100236847	SPRING VALLEY	NY		09/12/2025	6.990	655,294		870,000
100236848	ORLANDO	FL		09/12/2025	8.125	218,907		275,000
100236849	MURPHY	NC		09/12/2025	7.250	240,047		315,000
100236850	RALEIGH	NC		09/12/2025	6.875	214,795		314,000
100236851	WENATCHEE	WA		09/12/2025	7.575	263,920		597,000
100236852	LAS VEGAS	NV		09/12/2025	7.500	226,883		295,000
100236853	TRACY	CA		09/12/2025	6.990	311,504		1,210,000
100236854	CHICAGO	IL		09/12/2025	7.075	210,593		280,000
100236855	BRONX	NY		09/12/2025	7.200	261,947		835,000
100236856	BEREA	OH		09/12/2025	7.750	188,131		228,000
100236857	SONOMA	CA		09/12/2025	7.000	441,118		2,150,000
100236858	MOUNT VERNON	TX		09/12/2025	8.075	435,779		480,000
100236859	BEACHWOOD	NJ		09/12/2025	6.490	233,150		454,000
100236860	TACOMA	WA		09/12/2025	7.625	373,042		475,000
100236861	CENTRAL VALLEY	NY		09/12/2025	7.125	338,173		438,000
100236862	SANTEE	CA		09/12/2025	6.875	382,118		670,000
100236863	FLORENCE	SC		09/12/2025	6.825	206,102		362,000
100236864	KNOXVILLE	TN		09/12/2025	7.375	189,256		275,000
100236865	RIVERSIDE	NJ		09/12/2025	7.875	171,840		230,000
100236866	TUCSON	AZ		09/12/2025	7.750	281,437		400,000
100236867	ROCKLAND	MA		09/12/2025	6.950	155,149		225,000
100236868	TONAWANDA	NY		09/12/2025	7.375	242,565		318,000
100236869	LODI	CA		09/12/2025	7.115	395,486		510,000
100236870	AIKEN	SC		09/12/2025	7.490	498,150		647,000
100236871	HICKORY	NC		09/12/2025	5.625	170,769		352,000
100236872	ORLANDO	FL		09/12/2025	8.125	461,108		565,000
100236873	GRANBY	CO		09/12/2025	7.490	377,312		482,500
100236874	BRICK	NJ		09/12/2025	7.990	156,889		180,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236875	SANTA CLARITA	CA		09/12/2025	6.950	362,818		833,000
100236876	THOMPSONVILLE	MI		09/12/2025	7.990	549,315		615,000
100236877	LOUISVILLE	KY		09/12/2025	7.990	201,521		250,000
100236878	PONCHATOULA	LA		09/12/2025	7.625	181,964		225,000
100236879	PROVIDENCE	RI		09/12/2025	7.115	273,665		375,000
100236880	CABOT	AR		09/12/2025	5.750	161,085		236,000
100236881	HONEOYE FALLS	NY		09/12/2025	7.250	236,219		500,000
100236882	SONOMA	CA		09/12/2025	7.000	779,083		1,584,000
100236883	LEADVILLE	CO		09/12/2025	6.625	546,146		897,000
100236884	COLUMBIA	TN		09/12/2025	7.740	289,611		364,000
100236885	CHICAGO	IL		09/12/2025	7.075	265,569		455,000
100236886	SCOTTSDALE	AZ		09/12/2025	7.750	590,217		750,000
100236887	HARRIS	MN		09/12/2025	7.990	391,299		500,000
100236888	WEST HAVERSTRAW	NY		09/12/2025	7.125	342,304		445,000
100236889	NEW BRUNSWICK	NJ		09/12/2025	7.875	331,510		460,000
100236890	SIERRA VISTA	AZ		09/12/2025	7.250	270,585		392,500
100236891	MEMPHIS	TN		09/12/2025	5.750	167,940		245,000
100236892	WEST DUNDEE	IL		09/12/2025	7.825	272,850		377,000
100236893	LAWRENCEVILLE	GA		09/12/2025	7.750	261,925		338,000
100236894	SAN ANTONIO	TX		09/12/2025	6.750	179,535		225,000
100236895	JERSEY CITY	NJ		09/12/2025	7.250	559,333		860,000
100236896	SURFSIDE BEACH	SC		09/12/2025	7.575	449,107		579,000
100236897	BREMERTON	WA		09/12/2025	7.325	371,971		520,000
100236898	AKRON	OH		09/12/2025	7.990	404,680		445,000
100236899	MORGANTOWN	WV		09/12/2025	7.000	178,205		220,000
100236900	SOUTHOLD	NY		09/12/2025	7.240	416,753		545,000
100236901	MIAMI	FL		09/12/2025	7.625	439,496		650,000
100236902	ORO VALLEY	AZ		09/12/2025	7.200	229,688		406,000
100236903	HELENA	MT		09/12/2025	6.875	463,809		750,000
100236904	HIGHLAND FALLS	NY		09/12/2025	7.000	359,792		660,000
100236905	LAS VEGAS	NV		09/12/2025	6.750	179,594		495,000
100236908	TUCSON	AZ		09/12/2025	6.499	321,571		475,000
100236909	LUTHERVILLE TIMONIUM	MD		09/12/2025	7.375	253,633		340,000
100236910	FALLS CHURCH	VA		09/12/2025	6.999	1,154,156		1,630,000
100236911	LANCASTER	CA		09/12/2025	7.375	489,300		600,000
100236912	NIANTIC	CT		09/12/2025	6.750	298,845		400,000
100236913	WHITTIER	CA		09/12/2025	7.125	666,913		870,000
100236914	LOS ANGELES	CA		09/12/2025	7.875	932,299		1,200,000
100236915	LOUISVILLE	KY		09/12/2025	6.999	202,934		258,000
100236916	ROCKPORT	TX		09/12/2025	7.875	163,800		230,000
100236917	DAVENPORT	FL		09/12/2025	6.999	304,261		515,000
100236918	STOCKTON	CA		09/12/2025	7.250	276,417		380,000
100236919	SOLEDAD	CA		09/12/2025	6.875	478,339		615,000
100236920	NORTH LAUDERDALE	FL		09/12/2025	7.375	216,566		290,000
100236921	PALM DESERT	CA		09/12/2025	6.999	469,489		579,000
100236922	LOMPOC	CA		09/12/2025	7.625	488,037		633,000
100236923	MAGNOLIA	TX		09/12/2025	6.999	180,460		272,000
100236924	SAN DIEGO	CA		09/12/2025	6.750	637,189		880,000
100236925	LONG BEACH	CA		09/12/2025	7.499	806,340		1,050,000
100236926	URBANA	OH		09/12/2025	6.750	152,614		205,000
100236927	CATHEDRAL CITY	CA		09/12/2025	7.375	387,591		535,000
100236928	HOUSTON	TX		09/12/2025	7.125	173,064		220,000
100236929	KENSINGTON	MD		09/12/2025	7.625	339,337		461,000
100236930	WINTER SPRINGS	FL		09/12/2025	6.499	204,668		301,000
100236931	WEST ALLIS	WI		09/12/2025	8.250	260,400		310,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236932	LAYTON	UT		09/12/2025	6.750	339,796		455,000
100236933	LAS VEGAS	NV		09/12/2025	7.125	144,207		202,000
100236934	DEERFIELD BEACH	FL		09/12/2025	6.999	319,195		440,000
100236935	LYNWOOD	CA		09/12/2025	7.999	723,683		1,075,000
100236936	BRAINTREE	MA		09/12/2025	6.625	515,896		860,000
100236937	ARLINGTON	TX		09/12/2025	7.625	221,862		266,000
100236938	PALMDALE	CA		09/12/2025	6.875	622,273		880,000
100236939	HIALEAH	FL		09/12/2025	6.625	366,634		675,000
100236940	MONTGOMERY	AL		09/12/2025	7.499	117,185		150,000
100236941	SPRING	TX		09/12/2025	6.999	147,812		210,000
100236942	CATHEDRAL CITY	CA		09/12/2025	7.375	327,686		452,000
100236943	OKLAHOMA CITY	OK		09/12/2025	7.250	154,654		195,000
100236944	LAS VEGAS	NV		09/12/2025	6.999	522,479		693,000
100236945	RIVERVIEW	FL		09/12/2025	6.999	353,172		550,000
100236946	WHITTIER	CA		09/12/2025	7.625	733,812		1,200,000
100236947	LAS VEGAS	NV		09/12/2025	6.750	212,290		400,000
100236948	PALMDALE	CA		09/12/2025	6.625	287,794		390,000
100236949	LOS ANGELES	CA		09/12/2025	6.750	443,231		790,000
100236950	LAS VEGAS	NV		09/12/2025	6.999	526,297		700,000
100236952	BALDWIN PARK	CA		09/12/2025	7.250	254,826		632,000
100236953	REDDING	CA		09/12/2025	7.499	182,198		356,000
100236954	PAHRUMP	NV		09/12/2025	6.999	486,610		650,000
100236955	COOLIDGE	AZ		09/12/2025	7.125	207,301		274,500
100236956	MANKATO	MN		09/12/2025	7.250	183,960		226,000
100236957	SOUTHBURY	CT		09/12/2025	7.250	125,236		285,000
100236958	LOS ANGELES	CA		09/12/2025	6.750	846,792		1,110,000
100236959	OAKLAND	CA		09/12/2025	6.625	555,427		680,000
100236960	NORTH CHESTERFIELD	VA		09/12/2025	6.750	142,811		270,000
100236961	RICHMOND	CA		09/12/2025	6.875	354,054		602,500
100236962	HOUSTON	TX		09/12/2025	6.999	190,833		247,000
100236963	LOS ANGELES	CA		09/12/2025	7.125	805,388		1,150,000
100236964	COLUMBUS	OH		09/12/2025	7.625	158,766		216,000
100236965	ELDON	MO		09/12/2025	7.375	245,963		462,000
100236966	SAN BERNARDINO	CA		09/12/2025	6.999	381,038		460,000
100236967	LAKEWOOD RANCH	FL		09/12/2025	6.999	679,819		855,000
100236968	LOS ANGELES	CA		09/12/2025	6.999	233,019		912,000
100236969	WATERTOWN	MN		09/12/2025	7.250	307,105		350,000
100236970	PHILADELPHIA	PA		09/12/2025	7.750	100,481		160,000
100236971	ODESSA	TX		09/12/2025	8.250	123,026		170,000
100236972	SANTA CLARITA	CA		09/12/2025	6.999	410,853		500,000
100236973	VICTORVILLE	CA		09/12/2025	7.499	321,930		450,000
100236974	FAIRHOPE	AL		09/12/2025	6.875	1,287,255		1,600,000
100236975	CASTLE ROCK	CO		09/12/2025	6.625	471,870		610,000
100236976	GOODYEAR	AZ		09/12/2025	7.125	294,626		355,000
100236977	FONTANA	CA		09/12/2025	7.125	487,374		825,000
100236978	NORTHGLENN	CO		09/12/2025	8.125	495,590		525,000
100236979	MURRIETA	CA		09/12/2025	7.999	803,053		850,000
100236980	SUGARLOAF	CA		09/12/2025	7.999	445,200		535,000
100236981	LOS ANGELES	CA		09/12/2025	7.125	931,708		1,122,000
100236982	HOMESTEAD	FL		09/12/2025	8.250	313,158		332,000
100236983	SAN BERNARDINO	CA		09/12/2025	6.625	454,989		750,000
100236984	SAN MARCOS	CA		09/12/2025	7.250	887,313		970,000
100236985	SUNRISE	FL		09/12/2025	6.999	359,363		455,000
100236986	SARASOTA	FL		09/12/2025	6.625	560,418		698,000
100236987	SIMI VALLEY	CA		09/12/2025	7.125	1,903,232		2,695,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236988	CRESTWOOD	IL		09/12/2025	6.999	335,777		440,000
100236989	ANTIOCH	CA		09/12/2025	6.875	550,140		700,000
100236990	GARLAND	TX		09/12/2025	8.999	254,188		350,000
100236991	CAPE CORAL	FL		09/12/2025	7.125	352,040		472,000
100236992	OXNARD	CA		09/12/2025	6.625	966,314		1,500,000
100236993	HOLYOKE	MA		09/12/2025	8.375	364,560		434,000
100236994	SALISBURY	NC		09/12/2025	6.999	248,178		300,000
100236995	LOS ANGELES	CA		09/12/2025	6.999	538,872		708,000
100236996	BELL GARDENS	CA		09/12/2025	7.375	652,556		840,000
100236997	WEST FRIENDSHIP	MD		09/12/2025	7.375	906,841		1,050,000
100236998	OMAHA	NE		09/12/2025	7.499	256,200		305,000
100236999	WESLEY CHAPEL	FL		09/12/2025	6.499	623,204		885,000
100237000	APPLETON	WI		09/12/2025	6.499	292,995		400,000
100237001	YORBA LINDA	CA		09/12/2025	8.125	1,735,369		1,860,000
100237002	LOS ANGELES	CA		09/12/2025	8.375	546,000		695,000
100237003	LATHROP	CA		09/12/2025	7.250	230,282		833,000
100237004	ELKO NEW MARKET	MN		09/12/2025	6.999	397,076		795,000
100237005	BIG BEAR CITY	CA		09/12/2025	7.875	307,913		345,000
100237006	LANCASTER	CA		09/12/2025	6.499	192,059		552,000
100237007	FARGO	ND		09/12/2025	7.250	318,124		578,000
100237008	ORANGE BEACH	AL		09/12/2025	6.750	1,639,565		2,600,000
100237009	LIVONIA	MI		09/12/2025	8.125	205,246		280,000
100237010	SOUTH DENNIS	MA		09/12/2025	7.499	515,813		728,000
100237011	NASHVILLE	TN		09/12/2025	7.999	329,398		400,000
100237012	BARTLETT	IL		09/12/2025	7.125	376,383		730,000
100237013	LAS VEGAS	NV		09/12/2025	6.999	1,039,295		2,000,000
100237014	BAKERSFIELD	CA		09/12/2025	6.375	499,082		700,000
100237015	BOONSBORO	MD		09/12/2025	6.750	545,870		830,000
100237016	LODI	CA		09/12/2025	6.625	426,668		565,000
100237017	BAKERSFIELD	CA		09/12/2025	6.999	475,383		579,000
100237018	AFTON	MN		09/12/2025	6.999	1,214,728		2,000,000
100237019	AIEA	HI		09/12/2025	6.875	664,774		1,100,000
100237020	MIAMI	FL		09/12/2025	6.375	593,215		1,020,000
100237021	KERNVILLE	CA		09/12/2025	7.499	523,750		975,000
100237022	LONG BEACH	CA		09/12/2025	6.499	285,789		875,000
100237023	LOS ANGELES	CA		09/12/2025	7.499	1,922,800		2,300,000
100237024	LONG BEACH	CA		09/12/2025	7.499	722,475		920,000
100237025	SHERMAN	TX		09/12/2025	6.499	460,706		700,000
100237026	PERRIS	CA		09/12/2025	7.375	654,915		785,000
100237027	MIAMI	FL		09/12/2025	6.625	344,897		525,000
100237028	REDONDO BEACH	CA		09/12/2025	8.999	1,184,925		1,480,000
100237029	BURLINGTON	MA		09/12/2025	6.625	945,893		1,919,000
100237030	VENTURA	CA		09/12/2025	6.999	1,019,103		1,350,000
100237031	VENTURA	CA		09/12/2025	6.999	715,675		1,000,000
100237032	LAHAINA	HI		09/12/2025	7.990	1,539,660		1,872,000
100237033	HUNTINGTON BEACH	CA		09/12/2025	7.125	995,474		1,225,000
100237034	TARZANA	CA		09/12/2025	7.750	942,986		1,200,000
100237035	CAMAS	WA		09/12/2025	7.375	1,491,115		1,820,000
100237036	NEWPORT BEACH	CA		09/12/2025	7.375	3,399,419		4,100,000
100237037	SANTA ANA	CA		09/12/2025	6.990	1,824,053		2,370,000
100237038	ANAHEIM	CA		09/12/2025	7.500	896,215		1,080,000
100237039	VAN NUYS	CA		09/12/2025	7.250	1,049,788		1,700,000
100237040	AUSTIN	TX		09/12/2025	7.500	307,109		520,000
100237041	FREMONT	CA		09/12/2025	6.990	2,579,041		4,675,000
100237042	DAYTON	NV		09/12/2025	7.999	556,678		715,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237043	CHOWCHILLA	CA		09/12/2025	7.875	385,875		490,000
100237044	NORCROSS	GA		09/12/2025	7.250	183,870		240,000
100237045	PRESCOTT	AZ		09/12/2025	7.375	471,695		565,000
100237046	FORT COLLINS	CO		09/12/2025	7.250	637,905		769,000
100237047	GREENSBORO	NC		09/12/2025	7.375	197,663		251,000
100237048	FORT WORTH	TX		09/12/2025	7.500	292,452		358,000
100237049	STOCKTON	CA		09/12/2025	7.990	524,782		590,000
100237050	MECHANICSBURG	PA		09/12/2025	7.125	245,714		532,000
100237051	LAKE ELSINORE	CA		09/12/2025	6.875	366,098		536,000
100237052	PAGOSA SPRINGS	CO		09/12/2025	6.990	325,431		745,000
100237053	GRANITE BAY	CA		09/12/2025	6.990	495,722		795,000
100237054	MIAMI	FL		09/12/2025	6.990	899,330		1,115,000
100237055	APTOS	CA		09/12/2025	7.125	1,607,924		2,950,000
100237056	CHANTILLY	VA		09/12/2025	7.125	619,522		829,000
100237057	SANTA CLARA	CA		09/12/2025	7.875	1,400,557		1,710,000
100237060	SAN MARCOS	CA		09/12/2025	7.250	1,240,997		1,500,000
100237061	NORTH PORT	FL		09/12/2025	6.990	443,701		545,000
100237063	CINCINNATI	OH		09/12/2025	7.375	306,397		377,000
100237065	COSTA MESA	CA		09/12/2025	7.250	1,190,524		2,300,000
100237066	MERCED	CA		09/12/2025	7.875	210,000		275,000
100237067	MIAMI	FL		09/12/2025	7.250	129,575		875,000
100237068	CULVER CITY	CA		09/12/2025	6.990	2,048,901		3,250,000
100237069	SEDONA	AZ		09/12/2025	7.625	342,525		395,000
100237070	CHARLOTTE	NC		09/12/2025	6.875	155,221		190,000
100237071	CARSON	CA		09/12/2025	6.875	668,349		820,000
100237072	MIAMI	FL		09/12/2025	7.374	281,964		685,000
100237075	VERO BEACH	FL		09/12/2025	6.999	300,734		386,000
100237076	TOMS RIVER	NJ		09/12/2025	7.374	604,613		775,000
100237077	BEL AIR	MD		09/12/2025	8.625	826,475		955,000
100237078	LOS ANGELES	CA		09/12/2025	7.249	2,400,271		3,300,000
100237079	QUEEN CREEK	AZ		09/12/2025	7.374	1,115,824		1,400,000
100237080	LYNCHBURG	VA		09/12/2025	6.990	206,913		272,000
100237081	WAKEFIELD	MA		09/12/2025	6.874	451,300		590,000
100237082	DAVIE	FL		09/12/2025	7.374	1,045,828		1,644,000
100237083	ORLANDO	FL		09/12/2025	7.874	393,750		500,000
100237084	CLEVELAND	TN		09/12/2025	7.124	127,893		255,000
100237085	DAWSONVILLE	GA		09/12/2025	7.874	232,050		295,000
100237086	PHOENIX	AZ		09/12/2025	7.124	328,687		739,900
100237087	HANDFORD	CA		09/12/2025	7.624	405,513		500,000
100237088	SPRING	TX		09/12/2025	7.999	153,720		183,000
100237089	NASHVILLE	TN		09/12/2025	7.124	1,205,000		1,475,000
100237090	LOS ANGELES	CA		09/12/2025	7.625	1,768,342		2,780,000
100237091	HO HO KUS	NJ		09/12/2025	7.249	1,009,694		1,427,000
100237092	BRANDON	FL		09/12/2025	7.374	470,579		905,000
100237093	ZEBULON	NC		09/12/2025	7.499	234,664		292,000
100237094	GULF BREEZE	FL		09/12/2025	7.250	285,101		473,500
100237095	EL DORADO HILLS	CA		09/12/2025	7.250	1,529,986		1,875,000
100237096	PANAMA CITY BEACH	FL		09/12/2025	7.749	255,971		320,000
100237097	ORANGE	CA		09/12/2025	7.990	1,476,491		1,585,000
100237098	YORBA LINDA	CA		09/12/2025	7.625	2,490,139		3,070,000
100237099	HUDSON	NH		09/12/2025	7.374	103,405		615,000
100237100	CHICAGO	IL		09/12/2025	7.249	255,833		310,000
100237101	PALATINE	IL		09/12/2025	6.999	339,577		583,000
100237102	VICTORIA	TX		09/12/2025	8.124	204,857		246,000
100237103	SILVERADO	CA		09/12/2025	7.999	2,973,605		4,350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237105	PERTH AMBOY	NJ		09/12/2025	6.999	240,320		350,000
100237106	CHESAPEAKE	VA		09/12/2025	8.375	638,003		780,000
100237107	SILVERTHORNE	CO		09/12/2025	7.499	465,410		569,000
100237108	PHOENIX	AZ		09/12/2025	7.875	159,516		208,000
100237109	SARASOTA	FL		09/12/2025	7.499	699,210		860,000
100237111	POLLOCK PINES	CA		09/12/2025	7.375	285,383		515,000
100237112	ROCKDALE	TX		09/12/2025	7.375	288,742		430,000
100237113	EL CAJON	CA		09/12/2025	7.125	1,054,767		1,290,000
100237114	BEVERLY HILLS	CA		09/12/2025	7.125	1,051,574		1,300,000
100237115	CLEARWATER	FL		09/12/2025	8.500	170,694		227,000
100237116	SPRING	TX		09/12/2025	7.374	127,713		175,000
100237117	SAN DIMAS	CA		09/12/2025	6.990	2,580,267		3,345,000
100237118	PARKER	CO		09/12/2025	7.250	915,199		1,245,000
100237119	COOPER CITY	FL		09/12/2025	7.250	535,923		650,000
100237120	QUINCY	IL		09/12/2025	7.249	386,246		470,000
100237121	MOUNT EPHRAIM	NJ		09/12/2025	7.375	222,029		275,000
100237122	WILLIAMSTOWN	NJ		09/12/2025	7.874	187,689		263,000
100237123	PHOENIX	AZ		09/12/2025	8.124	271,707		347,000
100237124	HYATTSVILLE	MD		09/12/2025	7.249	252,746		495,000
100237125	WEST COVINA	CA		09/12/2025	7.124	614,162		860,000
100237126	HACIENDA HEIGHTS	CA		09/12/2025	7.375	794,415		1,080,000
100237127	LAKE HAVASU CITY	AZ		09/12/2025	6.999	255,245		316,000
100237128	ROCHESTER	NY		09/12/2025	7.874	94,938		131,000
100237129	PENSACOLA	FL		09/12/2025	7.874	254,276		374,000
100237130	FREDERICK	MD		09/12/2025	6.999	260,558		514,000
100237132	AIKEN	SC		09/12/2025	9.750	52,789		689,865
100237133	OAKLEY	CA		09/12/2025	8.750	74,541		591,471
100237134	WOODSTOWN	NJ		09/12/2025	10.000	59,940		294,000
100237136	NEENAH	WI		09/12/2025	8.000	150,161		457,000
100237137	PANAMA CITY	FL		09/12/2025	10.375	48,600		222,959
100237138	GREENVILLE	SC		09/12/2025	7.750	52,503		279,139
100237139	LODI	CA		09/12/2025	8.125	79,579		355,047
100237140	LAKE CITY	MN		09/12/2025	7.875	36,787		430,001
100237142	SPRING HILL	FL		09/12/2025	9.375	37,800		321,057
100237143	MIAMI	FL		09/12/2025	6.990	202,355		914,533
100237144	MYRTLE BEACH	SC		09/12/2025	8.750	52,110		316,375
100237145	BAY SHORE	NY		09/12/2025	7.750	86,321		647,000
100237146	ANACONDA	MT		09/12/2025	8.625	55,080		243,964
100237147	LEHI	UT		09/12/2025	8.250	176,847		755,937
100237148	SACRAMENTO	CA		09/12/2025	8.875	95,260		341,450
100237149	MESA	AZ		09/12/2025	7.875	260,188		899,402
100237150	WEST HARTFORD	CT		09/12/2025	8.875	81,000		584,121
100237151	MAGNA	UT		09/12/2025	8.500	107,412		499,846
100237152	SOUTH BEACH	OR		09/12/2025	8.000	120,108		800,639
100237154	SAINT PAUL	MN		09/12/2025	9.250	79,077		297,000
100237155	SHOREWOOD	MN		09/12/2025	7.750	83,958		737,264
100237157	WOODHAVEN	NY		09/12/2025	9.125	95,040		667,989
100237158	MONTROSE	MN		09/12/2025	7.875	45,267		326,543
100237159	CONYERS	GA		09/12/2025	8.625	43,200		364,828
100237160	LAS VEGAS	NV		09/12/2025	8.750	61,978		437,000
100237161	SPRINGFIELD	MA		09/12/2025	10.000	37,683		296,031
100237162	SISTERS	OR		09/12/2025	9.125	151,200		708,872
100237163	PARMA	OH		09/12/2025	9.000	37,743		257,000
100237164	NEWPORT	RI		09/12/2025	8.250	64,261		503,255
100237165	NOBLESVILLE	IN		09/12/2025	9.000	96,488		534,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237166	MAYSVILLE	MO		09/12/2025	8.500	36,709		472,087
100237167	NORTH LAS VEGAS	NV		09/12/2025	9.500	54,990		427,810
100237168	PHOENIX	AZ		09/12/2025	8.500	60,332		558,224
100237169	WARNER ROBINS	GA		09/12/2025	9.875	74,628		485,000
100237170	WEST COLUMBIA	SC		09/12/2025	8.500	92,146		302,548
100237171	SAN JOSE	CA		09/12/2025	8.375	166,103		1,599,883
100237172	MCALESTER	OK		09/12/2025	8.125	37,212		211,658
100237173	BRICK	NJ		09/12/2025	8.125	67,787		295,525
100237174	VALRICO	FL		09/12/2025	7.875	65,614		669,752
100237175	GARDEN CITY	MO		09/12/2025	9.000	53,919		346,860
100237176	LAKESIDE	CA		09/12/2025	8.625	115,377		734,000
100237177	IRVINE	CA		09/12/2025	7.250	205,254		1,399,755
100237178	ORLANDO	FL		09/12/2025	8.625	116,563		536,649
100237179	WEST ALLIS	WI		09/12/2025	8.625	37,707		213,975
100237180	SAINT LOUIS PARK	MN		09/12/2025	9.375	107,509		431,607
100237181	ATLANTA	GA		09/12/2025	8.250	64,202		334,503
100237182	CLIFTON	NJ		09/12/2025	11.375	37,573		438,736
100237183	MORENO VALLEY	CA		09/12/2025	8.500	85,877		697,454
100237185	PORTLAND	ME		09/12/2025	6.990	81,157		557,563
100237186	LAYTON	UT		09/12/2025	8.250	131,786		702,768
100237187	MINNEAPOLIS	MN		09/12/2025	9.000	56,160		297,000
100237188	ALPHARETTA	GA		09/12/2025	7.500	135,047		793,000
100237189	GREENVILLE	MI		09/12/2025	10.000	37,750		252,831
100237190	FARMINGTON HILLS	MI		09/12/2025	8.375	53,538		575,000
100237191	NEWPORT	MI		09/12/2025	8.875	36,685		225,299
100237192	LONG BEACH	CA		09/12/2025	8.875	319,733		1,520,066
100237193	WEST JORDAN	UT		09/12/2025	7.875	85,348		414,396
100237194	MONTGOMERY	AL		09/12/2025	9.250	100,413		291,000
100237195	COMPTON	CA		09/12/2025	8.375	90,285		628,160
100237196	EATON RAPIDS	MI		09/12/2025	8.875	51,300		269,904
100237197	EAU CLAIRE	WI		09/12/2025	9.250	37,780		300,368
100237198	PARLIN	NJ		09/12/2025	8.375	115,359		517,971
100237199	AURORA	CO		09/12/2025	8.875	80,877		492,482
100237200	BENTONVILLE	AR		09/12/2025	8.375	147,384		467,973
100237201	STREETSBORO	OH		09/12/2025	8.875	70,125		517,806
100237202	RACINE	WI		09/12/2025	8.375	104,486		350,480
100237203	BRISTOW	VA		09/12/2025	8.375	60,981		716,783
100237204	LYNCHBURG	VA		09/12/2025	8.000	36,378		219,429
100237205	CUMMING	GA		09/12/2025	7.875	52,504		444,498
100237206	STERLING	CO		09/12/2025	8.625	84,780		383,343
100237207	BLUFFTON	SC		09/12/2025	8.875	89,370		557,936
100237208	NEENAH	WI		09/12/2025	8.250	53,635		230,389
100237209	BRAMBLETON	VA		09/12/2025	8.875	64,800		488,902
100237210	LYNN	MA		09/12/2025	8.625	37,035		584,268
100237211	MADISON	AL		09/12/2025	8.750	40,977		270,956
100237212	LINCROFT	NJ		09/12/2025	8.000	132,185		956,154
100237213	CHULA VISTA	CA		09/12/2025	9.000	183,961		892,000
100237214	WESLEY CHAPEL	FL		09/12/2025	11.250	80,244		390,000
100237215	BERRYVILLE	VA		09/12/2025	8.750	78,925		643,041
100237216	LOXAHATCHEE	FL		09/12/2025	9.000	85,130		521,053
100237217	PETERSBURG	VA		09/12/2025	9.375	205,309		569,289
100237218	TEMECULA	CA		09/12/2025	8.875	74,501		815,113
100237219	GOSHEN	NY		09/12/2025	7.875	117,957		866,816
100237220	LOCUST GROVE	GA		09/12/2025	8.750	55,515		258,973
100237221	JONESBORO	GA		09/12/2025	8.875	92,880		390,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237222	HUNTINGTON	NY		09/12/2025	8.000	252,206		1,322,000
100237223	PROVIDENCE	RI		09/12/2025	10.250	222,134		630,381
100237224	LESLIE	MI		09/12/2025	9.250	37,691		214,779
100237225	CROCKER	MO		09/12/2025	8.375	146,126		443,895
100237226	EAST ORANGE	NJ		09/12/2025	8.375	106,122		539,999
100237227	MONROE TOWNSHIP	NJ		09/12/2025	10.250	78,300		964,000
100237228	MACON	GA		09/12/2025	9.875	52,380		155,000
100237229	JACKSONVILLE	FL		09/12/2025	8.375	69,540		332,000
100237230	LONE TREE	CO		09/12/2025	8.500	128,340		825,387
100237231	APACHE JCT	AZ		09/12/2025	7.875	125,579		705,000
100237232	LEMOORE	CA		09/12/2025	8.500	37,468		280,000
100237233	MEGGETT	SC		09/12/2025	8.500	80,623		1,412,385
100237234	ARCADIA	FL		09/12/2025	9.000	84,105		711,080
100237235	INCLINE VILLAGE	NV		09/12/2025	6.875	101,045		959,768
100237237	TUCKERTON	NJ		09/12/2025	8.250	37,196		351,838
100237238	WINFIELD	MO		09/12/2025	8.500	105,238		264,866
100237239	VENICE	FL		09/12/2025	9.250	37,800		466,000
100237240	MESQUITE	NV		09/12/2025	8.750	55,944		585,212
100237242	PORTOLA	CA		09/12/2025	9.375	37,746		242,788
100237243	LINCROFT	NJ		09/12/2025	7.750	102,837		1,116,000
100237244	DUMFRIES	VA		09/12/2025	8.875	37,295		306,962
100237245	GREEN VALLEY	AZ		09/12/2025	8.625	61,011		272,310
100237246	BALLSTON LAKE	NY		09/12/2025	8.250	116,270		401,947
100237247	DANBURY	CT		09/12/2025	9.375	136,956		614,369
100237248	CORTEZ	CO		09/12/2025	10.500	51,598		353,550
100237249	DAVISON	MI		09/12/2025	10.875	75,600		372,167
100237250	LAFAYETTE	IN		09/12/2025	9.250	64,706		375,080
100237252	ANCHORAGE	AK		09/12/2025	9.250	51,681		468,948
100237253	RIVERVIEW	FL		09/12/2025	8.250	36,966		280,000
100237254	GREENVILLE	SC		09/12/2025	8.250	37,141		232,892
100237255	GOFFSTOWN	NH		09/12/2025	8.875	58,261		502,337
100237256	SAN DIMAS	CA		09/12/2025	8.500	54,000		630,185
100237257	COTTAGE GROVE	OR		09/12/2025	8.250	86,122		765,096
100237258	CHULA VISTA	CA		09/12/2025	9.000	96,013		1,227,000
100237259	ASHBURN	VA		09/12/2025	8.000	93,892		1,004,519
100237260	ANTIOCH	CA		09/12/2025	8.500	73,705		614,290
100237261	CHESAPEAKE	VA		09/12/2025	9.625	45,360		537,360
100237262	ALTHA	FL		09/12/2025	9.875	161,170		306,000
100237263	SUFFOLK	VA		09/12/2025	8.375	53,081		567,499
100237264	ORLANDO	FL		09/12/2025	8.500	106,326		515,352
100237266	HAMPTON	GA		09/12/2025	9.000	91,800		324,842
100237267	LIBBY	MT		09/12/2025	10.500	37,800		266,122
100237268	HOSFORD	FL		09/12/2025	8.625	37,800		288,227
100237269	ADELANTO	CA		09/12/2025	8.875	57,240		345,576
100237270	FONTANA	CA		09/12/2025	7.375	102,952		513,957
100237271	AUBURN	WA		09/12/2025	8.375	150,596		754,000
100237272	CORONA	CA		09/12/2025	10.000	60,325		754,771
100237273	SAINT GEORGE	UT		09/12/2025	7.750	105,754		483,000
100237274	PHOENIX	AZ		09/12/2025	8.625	43,174		503,919
100237276	GLENDORA	CA		09/12/2025	9.375	81,000		916,473
100237277	HOUSTON	MO		09/12/2025	8.625	107,066		279,000
100237278	NAPLES	FL		09/12/2025	7.750	314,668		721,753
100237279	FREEPORT	FL		09/12/2025	8.250	67,144		500,892
100237280	EGG HARBOR TOWNSHIP	NJ		09/12/2025	8.250	53,518		563,357
100237281	CHANDLER	AZ		09/12/2025	8.875	158,641		544,057

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237282	PORTAGE	WI		09/12/2025	8.375	106,633		344,104
100237283	MILACA	MN		09/12/2025	9.000	37,743		301,513
100237284	SAN JOSE	CA		09/12/2025	8.875	336,621		1,658,000
100237285	CAMANO ISLAND	WA		09/12/2025	8.250	207,787		1,044,898
100237287	LONG PRAIRIE	MN		09/12/2025	7.750	36,680		211,856
100237288	WHEATLEY HEIGHTS	NY		09/12/2025	8.125	123,193		759,000
100237289	PEKIN	IL		09/12/2025	8.750	37,560		126,000
100237290	PORT ORCHARD	WA		09/12/2025	8.250	53,120		385,297
100237291	HAMPTON	VA		09/12/2025	9.500	60,743		410,302
100237292	SAINT CLOUD	FL		09/12/2025	9.250	49,608		358,010
100237294	UNION CITY	CA		09/12/2025	7.750	246,679		2,509,986
100237295	LOMBARD	IL		09/12/2025	9.000	224,781		692,621
100237296	FOLEY	AL		09/12/2025	9.250	91,800		247,341
100237298	RICHMOND	VA		09/12/2025	8.875	53,759		267,351
100237299	RENO	NV		09/12/2025	8.000	72,863		681,000
100237300	TROUT VALLEY	IL		09/12/2025	9.625	120,436		537,697
100237301	WEST JORDAN	UT		09/12/2025	8.875	37,779		570,330
100237302	MILFORD	MA		09/12/2025	8.625	117,719		619,069
100237303	ANDERSON	IN		09/12/2025	8.250	82,327		229,934
100237304	ROUND LAKE BEACH	IL		09/12/2025	9.625	37,748		174,743
100237305	MILTON	WA		09/12/2025	9.500	78,801		659,000
100237307	OXFORD	CT		09/12/2025	8.000	84,402		609,000
100237308	NEWPORT NEWS	VA		09/12/2025	9.250	46,764		252,979
100237309	STOCKBRIDGE	GA		09/12/2025	8.375	53,368		374,521
100237310	CASTLETON	IN		09/12/2025	8.875	53,491		320,901
100237311	ORINDA	CA		09/12/2025	6.990	101,432		1,339,392
100237312	CHINO	CA		09/12/2025	8.875	80,740		758,467
100237313	AUMSVILLE	OR		09/12/2025	8.250	92,825		833,677
100237314	DISPUTANTA	VA		09/12/2025	9.375	51,766		439,391
100237315	LONGWOOD	FL		09/12/2025	8.875	137,225		826,000
100237316	MASHPEE	MA		09/12/2025	8.375	56,125		581,622
100237317	MOORPARK	CA		09/12/2025	8.500	204,399		1,049,115
100237318	SAVANNAH	GA		09/12/2025	8.750	108,000		386,255
100237320	ELK CITY	OK		09/12/2025	9.375	80,453		253,124
100237321	AUGUSTA	GA		09/12/2025	9.125	43,200		220,401
100237322	WESTBURY	NY		09/12/2025	8.000	158,292		851,000
100237323	HYDE PARK	MA		09/12/2025	9.000	369,949		724,879
100237324	HUNTINGTON	NY		09/12/2025	8.000	83,766		786,827
100237325	BOISE	ID		09/12/2025	8.625	138,702		706,557
100237328	RICHMOND	VA		09/12/2025	11.125	43,200		384,223
100237329	RICHFIELD	MN		09/12/2025	8.250	116,537		346,617
100237330	RENO	NV		09/12/2025	8.625	86,264		590,447
100237331	FAIRFIELD	CA		09/12/2025	9.250	233,028		780,035
100237332	LAS VEGAS	NV		09/12/2025	8.000	102,306		421,609
100237334	BERKELEY	NJ		09/12/2025	9.375	49,070		403,142
100237335	BELLA VISTA	AR		09/12/2025	9.250	70,098		343,428
100237336	SCARBOROUGH	ME		09/12/2025	8.625	52,835		870,630
100237337	TALLAHASSEE	FL		09/12/2025	8.625	53,323		363,526
100237338	ELK GROVE	CA		09/12/2025	8.250	37,213		657,267
100237339	STAFFORD	VA		09/12/2025	8.625	74,468		419,925
100237340	COLUMBUS	GA		09/12/2025	8.375	41,040		209,269
100237341	RIDGEVILLE	SC		09/12/2025	8.875	102,278		723,119
100237343	GRANDVIEW	MO		09/12/2025	8.875	53,918		232,116
100237344	NEW HYDE PARK	NY		09/12/2025	8.250	208,919		949,837
100237345	HENRICO	VA		09/12/2025	7.750	104,341		388,553

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237347	FIRESTONE	CO		09/12/2025	8.000	236,927		754,973
100237348	GROTON	CT		09/12/2025	8.250	127,467		390,634
100237349	ALABASTER	AL		09/12/2025	8.875	48,600		484,747
100237350	LOUISVILLE	KY		09/12/2025	8.250	85,282		320,000
100237351	ALBUQUERQUE	NM		09/12/2025	8.875	54,000		257,263
100237352	LOS ANGELES	CA		09/12/2025	9.375	53,947		617,637
100237353	MILTON	NH		09/12/2025	9.375	50,760		403,006
100237354	MORENO VALLEY	CA		09/12/2025	8.000	52,920		501,138
100237355	AKRON	OH		09/12/2025	9.250	37,433		243,490
100237356	LAS VEGAS	NV		09/12/2025	8.125	84,885		571,872
100237357	WATERBURY	CT		09/12/2025	8.625	73,440		331,590
100237358	GREENWOOD	IN		09/12/2025	7.750	105,061		901,205
100237360	WAUSEON	OH		09/12/2025	10.250	37,800		202,337
100237361	LANOKA HARBOR	NJ		09/12/2025	9.000	50,563		536,602
100237362	MIDDLETOWN	OH		09/12/2025	8.625	37,800		203,094
100237363	RIVERSIDE	CA		09/12/2025	10.000	57,240		655,844
100237364	HAINES CITY	FL		09/12/2025	8.500	56,562		383,270
100237365	TUCSON	AZ		09/12/2025	9.625	42,120		305,143
100237366	FRESNO	CA		09/12/2025	8.250	160,075		536,040
100237367	SOLON	IA		09/12/2025	8.750	78,840		606,144
100237368	BOUNTIFUL	UT		09/12/2025	8.750	78,968		600,473
100237369	WALLINGFORD	CT		09/12/2025	9.250	42,862		532,934
100237370	BOONTON TWP	NJ		09/12/2025	8.125	95,152		749,540
100237371	ROANOKE	VA		09/12/2025	9.375	37,800		366,112
100237372	AUSTIN	MN		09/12/2025	8.000	45,781		376,000
100237373	BONAIRE	GA		09/12/2025	8.875	37,800		313,788
100237374	SUGAR HILL	GA		09/12/2025	8.875	61,020		410,753
100237375	LINCOLN	RI		09/12/2025	8.125	63,653		481,760
100237376	STOCKTON	CA		09/12/2025	9.000	64,800		390,000
100237377	MESA	AZ		09/12/2025	8.500	126,835		586,805
100237378	ALBUQUERQUE	NM		09/12/2025	8.625	48,578		295,000
100237379	ATTLEBORO	MA		09/12/2025	7.625	112,485		521,658
100237380	COLUMBIA	SC		09/12/2025	9.875	117,720		375,477
100237382	PICKENS	SC		09/12/2025	8.875	37,800		568,624
100237383	EVANS	GA		09/12/2025	8.750	37,752		300,684
100237384	LAS VEGAS	NV		09/12/2025	9.250	70,907		621,756
100237385	STATEN ISLAND	NY		09/12/2025	8.750	53,984		582,628
100237386	WINFIELD	WV		09/12/2025	7.750	61,055		344,629
100237387	NINE MILE FALLS	WA		09/12/2025	10.875	60,480		462,867
100237388	ELK GROVE	CA		09/12/2025	7.125	102,940		726,193
100237389	TUCSON	AZ		09/12/2025	8.000	102,035		327,717
100237390	SOUTH AMBOY	NJ		09/12/2025	10.625	75,600		524,077
100237391	MARKHAM	IL		09/12/2025	8.125	84,772		288,186
100237392	PASCO	WA		09/12/2025	7.625	52,399		495,907
100237393	CHESAPEAKE	VA		09/12/2025	8.875	54,000		313,000
100237394	MATTAPOISETT	MA		09/12/2025	8.375	260,060		1,356,802
100237396	CHULA VISTA	CA		09/12/2025	8.375	338,085		1,379,000
100237397	NEW FRANKLIN	OH		09/12/2025	8.000	130,478		623,885
100237398	MOBILE	AL		09/12/2025	8.375	133,948		510,000
100237399	PETALUMA	CA		09/12/2025	7.875	141,599		1,069,699
100237400	VALDOSTA	GA		09/12/2025	10.500	57,240		352,697
100237401	FORT SMITH	AR		09/12/2025	8.250	63,792		445,378
100237402	WENTZVILLE	MO		09/12/2025	9.500	93,188		401,686
100237403	HIGHLAND	CA		09/12/2025	9.250	59,027		527,487
100237405	SHEPHERD	MT		09/12/2025	9.500	105,932		532,429

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237406	RIO VISTA	CA		09/12/2025	8.500	83,849		499,173
100237407	VISTA	CA		09/12/2025	8.500	84,724		1,022,234
100237408	CARTERSVILLE	GA		09/12/2025	7.625	83,329		402,733
100237409	HAMDEN	CT		09/12/2025	8.375	98,945		385,066
100237410	MINNEAPOLIS	MN		09/12/2025	9.250	205,093		560,000
100237411	ATASCADERO	CA		09/12/2025	9.375	211,044		643,519
100237413	GILROY	CA		09/12/2025	9.250	146,634		980,267
100237414	MARIETTA	GA		09/12/2025	8.000	198,399		904,895
100237415	CHESTERFIELD	MI		09/12/2025	8.750	58,192		461,460
100237416	SIERRA VISTA	AZ		09/12/2025	9.000	87,907		227,300
100237417	LAS VEGAS	NV		09/12/2025	8.125	105,625		841,586
100237418	RONKONKOMA	NY		09/12/2025	8.625	69,931		584,787
100237419	BARTLETT	IL		09/12/2025	10.500	55,807		338,181
100237422	SARATOGA SPRINGS	UT		09/12/2025	7.875	182,458		825,551
100237423	COLUMBUS	OH		09/12/2025	9.125	85,897		485,744
100237424	HOMEWOOD	IL		09/12/2025	9.375	37,800		308,000
100237425	DANIEL ISLAND	SC		09/12/2025	7.875	97,185		1,561,000
100237426	DEMOTTE	IN		09/12/2025	8.250	52,089		475,149
100237427	NEPHI	UT		09/12/2025	8.250	58,827		754,212
100237428	OKEMOS	MI		09/12/2025	8.875	109,379		751,934
100237429	WILMINGTON	DE		09/12/2025	9.250	92,206		484,018
100237430	NAMPA	ID		09/12/2025	8.000	154,343		1,280,549
100237431	STAFFORD	VA		09/12/2025	8.250	131,600		634,082
100237432	VOORHEES	NJ		09/12/2025	8.500	84,018		368,500
100237433	FOUNTAIN INN	SC		09/12/2025	8.625	76,987		594,192
100237434	RENO	NV		09/12/2025	8.000	105,624		604,405
100237435	STERLING	VA		09/12/2025	8.750	55,511		574,560
100237438	LONDON	KY		09/12/2025	8.750	124,992		331,157
100237439	TUCSON	AZ		09/12/2025	9.000	42,910		302,347
100237440	SHREVEPORT	LA		09/12/2025	8.750	52,056		252,578
100237441	LENEXA	KS		09/12/2025	8.000	83,062		549,966
100237443	PLANATION	FL		09/12/2025	6.990	106,117		459,950
100237444	LEWISTON	ID		09/12/2025	8.500	53,903		400,349
100237445	WOODBRIDGE	VA		09/12/2025	6.990	151,672		798,048
100237446	STANWOOD	WA		09/12/2025	9.000	70,200		838,594
100237447	HUNTSVILLE	AL		09/12/2025	8.500	42,443		426,608
100237448	SACRAMENTO	CA		09/12/2025	8.250	64,184		447,238
100237450	ELMA	NY		09/12/2025	7.500	173,960		773,406
100237451	BUCKEYE	AZ		09/12/2025	8.500	113,857		355,181
100237452	GROSSE POINTE WOODS	MI		09/12/2025	9.500	51,986		312,768
100237454	TAMPA	FL		09/12/2025	7.125	101,911		1,207,351
100237455	RANCHO CORDOVA	CA		09/12/2025	8.250	112,554		402,398
100237456	DELAWARE	OH		09/12/2025	8.000	94,470		421,881
100237457	ROCK HILL	SC		09/12/2025	8.875	117,347		565,878
100237459	LINDEN	NJ		09/12/2025	8.125	74,549		486,563
100237461	HENDERSON	NV		09/12/2025	8.625	37,729		273,927
100237463	LAHAINA	HI		09/12/2025	8.500	62,470		1,405,781
100237464	CHOCTAW	OK		09/12/2025	9.750	46,440		279,550
100237465	PALM COAST	FL		09/12/2025	8.875	37,782		309,417
100237466	STATEN ISLAND	NY		09/12/2025	8.500	109,080		899,144
100237467	GUYTON	GA		09/12/2025	8.375	53,792		332,819
100237468	RIVERSIDE	RI		09/12/2025	7.625	135,219		1,367,443
100237470	LAKE OSWEGO	OR		09/12/2025	7.875	57,945		1,043,781
100237472	MIDDLETOWN	NY		09/12/2025	8.125	82,157		601,977
100237473	WOONSOCKET	RI		09/12/2025	8.750	96,855		396,790

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237474	MASON	NH		09/12/2025	8.375	90,962		699,547
100237475	LAS VEGAS	NV		09/12/2025	9.500	86,400		345,011
100237476	CHEEKTOWAGA	NY		09/12/2025	9.125	68,622		258,925
100237478	DERRY	NH		09/12/2025	8.000	57,015		611,354
100237479	DANVILLE	VA		09/12/2025	9.250	71,280		226,000
100237480	KENAI	AK		09/12/2025	8.625	53,599		353,421
100237481	BOILING SPRINGS	SC		09/12/2025	8.875	59,400		291,350
100237482	DERRY	NH		09/12/2025	7.500	103,372		582,821
100237484	LIMERICK	ME		09/12/2025	8.875	54,000		232,557
100237485	FORT MILL	SC		09/12/2025	8.625	118,144		489,384
100237486	TOMS RIVER	NJ		09/12/2025	9.125	42,120		357,789
100237487	GREELEY	CO		09/12/2025	8.375	37,436		363,433
100237488	RESEDA	CA		09/12/2025	8.250	46,687		555,783
100237489	MYRTLE BEACH	SC		09/12/2025	8.125	258,608		844,460
100237490	GREENWOOD	SC		09/12/2025	8.875	127,980		438,406
100237491	COVINGTON	GA		09/12/2025	8.250	88,137		403,914
100237492	MIDDLETOWN	OH		09/12/2025	9.750	53,244		199,585
100237493	ALBUQUERQUE	NM		09/12/2025	9.625	123,940		420,993
100237494	MACOMB	MI		09/12/2025	7.625	78,294		569,982
100237495	STEVENSON	WA		09/12/2025	8.000	107,975		681,127
100237496	MANSFIELD	OH		09/12/2025	7.875	134,924		299,524
100237497	ELK GROVE	CA		09/12/2025	7.500	154,820		792,277
100237498	PLEASANTON	CA		09/12/2025	8.125	209,806		2,225,326
100237500	PENNINGTON	NJ		09/12/2025	8.875	74,456		1,344,000
100237501	THOUSAND OAKS	CA		09/12/2025	8.000	209,898		993,405
100237502	OWEGO	NY		09/12/2025	8.250	88,628		266,000
100237503	HOPEWELL JUNCTION	NY		09/12/2025	8.625	54,000		370,009
100237504	BARNESVILLE	MN		09/12/2025	8.500	71,926		351,000
100237505	GREENCASTLE	IN		09/12/2025	9.875	55,080		194,504
100237506	PUTNAM VALLEY	NY		09/12/2025	7.875	119,462		750,000
100237507	PAINTED POST	NY		09/12/2025	8.625	61,654		174,000
100237508	SEBRING	FL		09/12/2025	9.625	46,980		392,953
100237509	WASHINGTON	UT		09/12/2025	8.625	85,242		409,662
100237510	FRAMINGHAM	MA		09/12/2025	7.875	261,153		808,000
100237511	CINCINNATI	OH		09/12/2025	9.250	37,800		219,979
100237512	MCINTYRE	GA		09/12/2025	8.375	94,522		238,082
100237513	CORONA	CA		09/12/2025	9.375	390,464		1,113,904
100237514	OCONOMOWOC	WI		09/12/2025	9.250	61,471		449,002
100237517	BUHL	ID		09/12/2025	8.500	86,048		490,686
100237518	JOHNS CREEK	GA		09/12/2025	8.250	53,300		560,773
100237519	RYDAL	GA		09/12/2025	9.000	36,742		286,813
100237520	COVINA	CA		09/12/2025	9.125	214,888		822,607
100237521	BEAR	DE		09/12/2025	8.750	160,196		615,243
100237522	BURLINGTON	CT		09/12/2025	11.000	42,984		419,000
100237523	EWING	NJ		09/12/2025	8.250	37,515		334,817
100237524	DAVENPORT	FL		09/12/2025	10.625	62,203		355,000
100237525	LAS VEGAS	NV		09/12/2025	8.000	94,497		407,860
100237526	CAMPBELLSPORT	WI		09/12/2025	8.875	37,451		319,782
100237527	KIRKVILLE	NY		09/12/2025	8.625	78,840		273,231
100237528	LAKE ORION	MI		09/12/2025	8.875	55,496		530,500
100237529	EUREKA	CA		09/12/2025	9.875	64,276		343,875
100237530	INDIANAPOLIS	IN		09/12/2025	11.000	53,408		146,000
100237531	BAKERSFIELD	CA		09/12/2025	8.000	83,428		406,166
100237532	ELKTON	FL		09/12/2025	8.500	40,717		398,499
100237533	GRAND TERRACE	CA		09/12/2025	8.125	45,148		579,812

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237536	SOUTHFIELD	MI		09/12/2025	8.875	66,003		503,545
100237537	NEW PORT RICHEY	FL		09/12/2025	8.375	43,456		220,000
100237538	NEWNAN	GA		09/12/2025	8.875	139,507		359,973
100237540	SULLIVAN	NH		09/12/2025	8.500	56,921		288,317
100237541	FAIRFIELD	CA		09/12/2025	8.875	404,836		1,057,216
100237542	N RIVERSIDE	IL		09/12/2025	11.000	133,724		475,000
100237543	WATERVILLE	OH		09/12/2025	9.000	36,415		353,950
100237544	STOCKTON	CA		09/12/2025	8.625	126,538		410,398
100237545	FAYETTEVILLE	GA		09/12/2025	8.875	48,526		445,702
100237546	LIVE OAK	CA		09/12/2025	8.500	52,907		351,837
100237547	CLEARLAKE	CA		09/12/2025	7.875	87,998		295,690
100237548	CARSON	CA		09/12/2025	8.000	145,455		800,447
100237549	GILLETTE	WY		09/12/2025	8.875	84,993		497,647
100237550	BEREA	OH		09/12/2025	8.625	37,007		229,535
100237552	EL CENTRO	CA		09/12/2025	8.875	38,841		377,448
100237553	ROGERS	MN		09/12/2025	10.500	73,130		535,381
100237554	WYOMING	MI		09/12/2025	8.500	132,050		294,044
100237555	WALLA WALLA	WA		09/12/2025	9.000	64,800		397,034
100237556	OAKDALE	CA		09/12/2025	8.875	68,499		565,750
100237557	CARMEL	IN		09/12/2025	8.750	140,812		901,129
100237558	GALLOWAY	OH		09/12/2025	8.875	70,161		288,283
100237559	BROOKLYN	NY		09/12/2025	7.875	112,832		718,767
100237560	HELENDALE	CA		09/12/2025	8.375	37,370		325,918
100237561	ATHENS	GA		09/12/2025	9.625	37,800		434,925
100237562	PORTERVILLE	CA		09/12/2025	8.875	62,706		627,034
100237563	NEW CASTLE	DE		09/12/2025	8.750	80,830		386,663
100237564	TIJERAS	NM		09/12/2025	8.250	77,158		391,696
100237565	VANCOUVER	WA		09/12/2025	8.375	86,118		463,296
100237566	PARAMUS	NJ		09/12/2025	8.500	223,561		1,260,000
100237567	LAWSON	MO		09/12/2025	9.250	158,722		503,365
100237568	BRAINERD	MN		09/12/2025	8.625	68,936		410,357
100237569	WESTERVILLE	OH		09/12/2025	8.875	70,200		388,403
100237570	OSWEGO	IL		09/12/2025	9.500	45,360		395,283
100237571	CHICAGO	IL		09/12/2025	9.125	90,808		325,582
100237572	MAYS LANDING	NJ		09/12/2025	8.250	105,822		509,679
100237573	FREEPORT	FL		09/12/2025	9.125	43,200		420,054
100237574	ACWORTH	GA		09/12/2025	8.750	53,298		505,776
100237575	VANCOUVER	WA		09/12/2025	8.375	45,322		448,913
100237576	AKRON	OH		09/12/2025	11.000	70,740		207,821
100237577	PLACIDA	FL		09/12/2025	8.375	404,160		1,708,833
100237578	ORANGE PARK	FL		09/12/2025	10.125	80,460		346,000
100237579	CALEXICO	CA		09/12/2025	8.625	70,102		444,862
100237581	TUCSON	AZ		09/12/2025	8.875	64,048		312,265
100237582	GREENWOOD	IN		09/12/2025	9.000	54,000		310,000
100237583	WEBSTER	NY		09/12/2025	8.625	64,555		388,523
100237584	YORKTOWN HEIGHTS	NY		09/12/2025	8.250	189,597		783,953
100237585	RICKREALL	OR		09/12/2025	7.375	51,740		656,941
100237587	MARTINSBURG	WV		09/12/2025	7.750	83,345		281,000
100237588	THOUSAND OAKS	CA		09/12/2025	8.500	37,158		1,197,414
100237589	SPRINGFIELD	IL		09/12/2025	9.375	47,520		97,627
100237590	GRAFTON	OH		09/12/2025	8.625	75,600		295,512
100237591	FAYETTEVILLE	GA		09/12/2025	9.500	67,500		530,701
100237592	EGG HARBOR TOWNSHIP	NJ		09/12/2025	8.250	100,572		362,143
100237593	HUDSON	NH		09/12/2025	8.125	53,142		549,154
100237594	FORT WAYNE	IN		09/12/2025	8.250	53,594		232,582

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237595	CHICAGO	IL		09/12/2025	9.250	95,420		329,167
100237596	WAPPINGERS FALLS	NY		09/12/2025	8.500	43,112		299,943
100237597	TULARE	CA		09/12/2025	9.750	37,800		337,366
100237598	WEST BLOOMFIELD	MI		09/12/2025	7.875	104,774		511,595
100237599	NAMPA	ID		09/12/2025	8.875	54,000		335,000
100237600	MCDONOUGH	GA		09/12/2025	8.625	107,898		369,656
100237601	LANSING	MI		09/12/2025	8.875	86,400		476,329
100237602	PALM BAY	FL		09/12/2025	10.000	51,840		279,039
100237603	WOODBRIDGE	VA		09/12/2025	10.000	121,392		756,857
100237604	GREENFIELD	CA		09/12/2025	7.750	93,604		706,886
100237605	CLINTON TOWNSHIP	MI		09/12/2025	7.750	55,703		358,181
100237606	MAPLE GROVE	MN		09/12/2025	7.875	57,905		646,181
100237607	LANCASTER	CA		09/12/2025	9.500	57,240		397,237
100237608	TWENTYNINE PALMS	CA		09/12/2025	7.875	82,169		250,317
100237609	HOBOKEN	NJ		09/12/2025	8.375	79,985		2,396,826
100237610	GILBERT	AZ		09/12/2025	7.875	206,483		951,885
100237612	EL CAJON	CA		09/12/2025	8.875	267,360		1,171,000
100237613	LOUDONVILLE	OH		09/12/2025	8.250	82,814		266,000
100237614	FREDERICKSBURG	VA		09/12/2025	8.625	101,592		366,000
100237615	BURNSVILLE	MN		09/12/2025	8.500	80,944		399,300
100237616	MOHAWK	NY		09/12/2025	9.375	66,960		196,463
100237617	AURORA	CO		09/12/2025	8.375	42,879		460,148
100237618	TOLEDO	OH		09/12/2025	8.875	130,833		285,791
100237619	NOGALES	AZ		09/12/2025	9.000	37,551		376,379
100237621	GRAND RAPIDS	MI		09/12/2025	7.375	83,474		358,566
100237622	DANVILLE	KY		09/12/2025	8.625	169,958		346,797
100237623	DOVER	DE		09/12/2025	8.500	137,589		634,646
100237624	NUNDA	NY		09/12/2025	8.375	37,772		221,000
100237626	TOPEKA	KS		09/12/2025	7.875	100,267		308,386
100237627	TRUMBULL	CT		09/12/2025	7.875	105,425		548,235
100237628	FLEMINGTON	NJ		09/12/2025	8.375	73,969		464,006
100237629	OLATHE	KS		09/12/2025	8.125	82,704		527,402
100237630	CHULA VISTA	CA		09/12/2025	8.250	263,397		871,109
100237631	SANDUSKY	OH		09/12/2025	9.125	37,800		171,000
100237632	PUNTA GORDA	FL		09/12/2025	8.125	124,012		674,670
100237633	SANTA PAULA	CA		09/12/2025	8.625	302,368		562,641
100237634	KENT	WA		09/12/2025	9.375	37,800		571,546
100237635	BOYNTON BEACH	FL		09/12/2025	9.250	54,000		404,721
100237636	BREA	CA		09/12/2025	8.000	54,117		1,001,880
100237637	LAS VEGAS	NV		09/12/2025	8.000	260,756		927,100
100237638	EUGENE	OR		09/12/2025	9.000	139,869		336,913
100237639	LEES SUMMIT	MO		09/12/2025	9.125	88,835		543,940
100237640	TREMONTON	UT		09/12/2025	9.875	47,408		584,453
100237641	NORTH SPRINGFIELD	VA		09/12/2025	8.500	97,045		814,040
100237642	ELKHART	IN		09/12/2025	9.500	54,000		264,438
100237643	HAYWARD	CA		09/12/2025	8.625	42,627		664,000
100237645	LAKE GROVE	NY		09/12/2025	8.125	145,274		690,943
100237646	KANSAS CITY	MO		09/12/2025	7.875	47,629		258,889
100237647	TUCSON	AZ		09/12/2025	8.250	101,383		304,657
100237649	SAN LORENZO	CA		09/12/2025	8.250	101,115		669,833
100237650	STANFORDVILLE	NY		09/12/2025	7.750	105,028		631,788
100237651	COLUMBUS	OH		09/12/2025	9.250	37,745		178,000
100237652	WAUKEE	IA		09/12/2025	7.625	90,722		447,909
100237653	LAKEWOOD	CA		09/12/2025	8.625	189,667		1,257,280
100237654	WINTERSVILLE	OH		09/12/2025	8.875	52,130		203,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237655	ASSONET	MA		09/12/2025	8.000	89,862		471,000
100237656	TURLOCK	CA		09/12/2025	8.500	64,109		533,491
100237657	ORLANDO	FL		09/12/2025	8.250	193,246		745,067
100237658	PAWTUCKET	RI		09/12/2025	8.250	82,406		491,960
100237659	TAYLORS	SC		09/12/2025	9.875	37,592		404,867
100237660	MONTGOMERY	AL		09/12/2025	9.500	80,886		212,139
100237661	TEMPE	AZ		09/12/2025	8.625	53,813		436,426
100237662	CUYAHOGA FALLS	OH		09/12/2025	9.625	37,748		214,679
100237663	SAGINAW	MI		09/12/2025	8.375	69,064		211,215
100237664	JOHNSTON	RI		09/12/2025	8.000	124,314		481,000
100237665	OLDSMAR	FL		09/12/2025	9.250	37,800		183,000
100237667	SPANISH FORK	UT		09/12/2025	8.250	106,486		594,010
100237668	MIAMI GARDENS	FL		09/12/2025	8.875	97,949		581,987
100237669	CASTAIC	CA		09/12/2025	9.125	84,927		896,933
100237670	MASHPEE	MA		09/12/2025	8.875	89,640		788,934
100237671	FAIRMONT	WV		09/12/2025	7.875	90,665		170,000
100237672	WESTBROOK	CT		09/12/2025	9.750	37,782		401,304
100237673	CAMANO ISLAND	WA		09/12/2025	8.875	249,317		551,069
100237674	SULPHUR ROCK	AR		09/12/2025	8.625	50,397		423,683
100237675	ALEXANDRIA	VA		09/12/2025	9.125	115,298		653,826
100237676	DAWSONVILLE	GA		09/12/2025	8.625	37,741		400,275
100237677	DETROIT	MI		09/12/2025	9.500	87,202		639,000
100237678	TEMPE	AZ		09/12/2025	8.625	82,908		619,157
100237680	COVINGTON	GA		09/12/2025	8.000	90,474		360,332
100237681	SPANAWAY	WA		09/12/2025	8.500	107,320		377,105
100237682	WINCHENDON	MA		09/12/2025	8.125	47,173		463,192
100237683	DALLAS	OR		09/12/2025	8.625	64,698		393,031
100237684	SOUTHINGTON	CT		09/12/2025	9.125	213,109		587,207
100237685	BLAKELY	GA		09/12/2025	8.750	58,601		174,000
100237686	TIVERTON	RI		09/12/2025	7.875	86,880		498,318
100237687	MIAMI	FL		09/12/2025	9.375	124,200		581,089
100237689	MURRELLS INLET	SC		09/12/2025	8.250	37,333		300,000
100237691	GLADSTONE	MO		09/12/2025	8.375	56,792		285,583
100237692	STATEN ISLAND	NY		09/12/2025	8.250	45,757		816,990
100237693	DAYTON	OH		09/12/2025	8.625	37,800		350,593
100237694	MILFORD	DE		09/12/2025	10.500	54,000		240,722
100237695	ANTELOPE	CA		09/12/2025	8.375	47,741		510,410
100237697	SYRACUSE	NY		09/12/2025	8.375	49,411		199,785
100237698	RIO RANCHO	NM		09/12/2025	9.000	47,706		301,952
100237699	INDIALANTIC	FL		09/12/2025	8.750	40,500		360,470
100237700	PRAIRIE GROVE	AR		09/12/2025	9.000	37,800		327,074
100237701	ALPHARETTA	GA		09/12/2025	7.750	366,828		1,228,796
100237702	MOUNT SINAI	NY		09/12/2025	9.500	90,126		596,383
100237703	SCOTTSBURG	IN		09/12/2025	8.125	84,692		424,144
100237704	BOISE	ID		09/12/2025	9.000	37,800		395,158
100237705	MYRTLE BEACH	SC		09/12/2025	7.875	84,957		408,588
100237706	ELK GROVE	CA		09/12/2025	9.750	37,016		636,915
100237708	BATH	ME		09/12/2025	8.000	126,178		424,181
100237709	WASILLA	AK		09/12/2025	8.625	37,800		297,245
100237710	RIPON	CA		09/12/2025	9.750	84,139		859,069
100237711	WATERFORD	CA		09/12/2025	8.625	60,834		412,958
100237712	MONTEREY	CA		09/12/2025	9.375	246,539		683,000
100237713	ADDISON	IL		09/12/2025	8.000	89,910		347,859
100237714	SAINT CLOUD	FL		09/12/2025	8.500	36,827		284,736
100237715	SUWANEE	GA		09/12/2025	9.250	54,000		406,452

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237717	EVANSVILLE	IN		09/12/2025	9.500	77,760		302,901
100237718	SAN JOSE	CA		09/12/2025	9.875	73,124		1,401,392
100237719	DAVIS JUNCTION	IL		09/12/2025	8.875	94,827		273,862
100237720	TRACY	CA		09/12/2025	8.500	126,734		556,561
100237721	CHESAPEAKE	VA		09/12/2025	8.250	64,002		507,466
100237722	DEDHAM	MA		09/12/2025	7.875	155,858		782,006
100237723	AUGUSTA	GA		09/12/2025	9.000	50,760		232,848
100237724	CLINTON	SC		09/12/2025	9.250	58,431		243,000
100237725	EAGAN	MN		09/12/2025	8.250	229,021		733,000
100237727	LITTLE FERRY	NJ		09/12/2025	8.250	84,804		517,293
100237728	BOISE	ID		09/12/2025	9.500	145,860		409,268
100237729	RAMONA	CA		09/12/2025	7.625	389,687		954,433
100237730	WAIANAE	HI		09/12/2025	9.375	86,099		557,414
100237731	GULFPORT	FL		09/12/2025	10.375	53,932		384,735
100237732	VIRGINIA BEACH	VA		09/12/2025	9.125	37,800		266,096
100237733	RONAN	MT		09/12/2025	8.250	92,493		475,847
100237735	BRUNSWICK	ME		09/12/2025	8.875	117,503		445,003
100237736	BRICK	NJ		09/12/2025	9.750	70,167		438,516
100237737	GAINESVILLE	FL		09/12/2025	8.125	84,955		224,158
100237738	POMPANO BEACH	FL		09/12/2025	8.375	130,925		860,705
100237739	SODA SPRINGS	ID		09/12/2025	7.250	107,728		367,000
100237740	CARVER	MN		09/12/2025	8.500	78,919		554,573
100237742	MORRISTOWN	MN		09/12/2025	8.000	67,227		278,534
100237743	NEW MILFORD	CT		09/12/2025	9.000	37,779		234,000
100237744	LAS VEGAS	NV		09/12/2025	8.625	54,000		495,653
100237745	HIRAM	GA		09/12/2025	8.375	65,680		443,000
100237746	PELL CITY	AL		09/12/2025	8.500	42,907		499,142
100237748	PORTLAND	OR		09/12/2025	8.250	53,159		518,284
100237749	LAS VEGAS	NV		09/12/2025	8.500	36,811		395,052
100237750	SOLSBERRY	IN		09/12/2025	8.500	53,487		241,694
100237751	PHOENIX	AZ		09/12/2025	9.625	59,066		351,545
100237752	PHOENIX	AZ		09/12/2025	7.625	310,385		909,784
100237753	ONA	WV		09/12/2025	8.000	58,351		436,974
100237755	STEVENSVILLE	MT		09/12/2025	7.250	98,931		1,227,735
100237757	NEWARK	DE		09/12/2025	9.375	37,800		307,755
100237758	NORTHVILLE	MI		09/12/2025	7.875	169,243		816,543
100237759	WOODSTOCK	VA		09/12/2025	8.875	37,538		352,669
100237760	BUCKEYE	AZ		09/12/2025	8.500	42,435		365,057
100237761	NORTH HOLLYWOOD	CA		09/12/2025	8.000	261,001		1,046,306
100237762	NORTH BROOKFIELD	MA		09/12/2025	10.375	66,823		538,199
100237763	AURORA	CO		09/12/2025	9.125	102,033		496,784
100237764	OAK RIDGE	NJ		09/12/2025	8.125	47,773		574,429
100237765	HOMESTEAD	FL		09/12/2025	9.375	56,160		468,254
100237766	DUBLIN	OH		09/12/2025	8.875	107,345		602,210
100237767	WESTFIELD	IN		09/12/2025	8.000	85,656		659,590
100237770	RENO	NV		09/12/2025	8.375	213,948		1,309,962
100237772	FAYETTEVILLE	GA		09/12/2025	7.500	82,776		468,458
100237773	SAN LEANDRO	CA		09/12/2025	10.250	68,565		900,000
100237774	POUGHKEEPSIE	NY		09/12/2025	8.125	53,186		429,722
100237775	BELLEVILLE	IL		09/12/2025	8.625	37,800		219,000
100237776	NEWPORT NEWS	VA		09/12/2025	9.250	41,580		230,804
100237777	CANYON COUNTRY	CA		09/12/2025	8.250	236,863		839,757
100237778	WARWICK	RI		09/12/2025	9.125	84,897		400,184
100237779	ENGLEWOOD	FL		09/12/2025	8.750	57,983		492,223
100237780	UKIAH	CA		09/12/2025	8.750	37,800		238,489

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237781	MILFORD	CT		09/12/2025	8.250	84,292		520,530
100237782	TRENTON	GA		09/12/2025	8.500	96,707		319,093
100237783	AVONDALE	AZ		09/12/2025	8.375	58,141		404,439
100237785	S SALT LAKE	UT		09/12/2025	8.625	70,093		465,010
100237786	WIGGINS	CO		09/12/2025	8.875	45,654		509,701
100237787	CORAM	NY		09/12/2025	8.625	48,600		426,584
100237789	FONTANA	CA		09/12/2025	8.000	298,372		781,031
100237790	PHOENIX	AZ		09/12/2025	9.375	46,224		384,562
100237791	SALINA	KS		09/12/2025	7.375	102,660		249,849
100237792	BURLINGTON	KY		09/12/2025	8.750	54,000		292,760
100237793	FAIR LAWN	NJ		09/12/2025	7.750	266,704		786,046
100237794	METHUEN	MA		09/12/2025	8.250	84,874		646,379
100237795	HAYWARD	CA		09/12/2025	8.375	294,380		1,682,158
100237796	PLYMOUTH	MI		09/12/2025	8.250	117,450		575,932
100237797	VALLEY STREAM	NY		09/12/2025	8.125	108,104		667,888
100237798	MATAWAN	NJ		09/12/2025	8.125	76,935		795,011
100237799	NEWBURY	NH		09/12/2025	8.500	59,400		762,000
100237800	AYNOR	SC		09/12/2025	8.250	118,258		515,000
100237801	SEWELL	NJ		09/12/2025	9.000	265,869		752,418
100237802	WILLIAMSTOWN	NJ		09/12/2025	7.875	36,417		336,680
100237803	YUBA CITY	CA		09/12/2025	9.875	69,577		470,029
100237804	TOMS RIVER	NJ		09/12/2025	9.250	37,800		589,699
100237805	CHULA VISTA	CA		09/12/2025	7.875	364,348		1,732,608
100237806	NEW SMYRNA BEACH	FL		09/12/2025	8.375	53,427		356,088
100237807	MONROE TOWNSHIP	NJ		09/12/2025	8.250	48,240		814,793
100237808	NORTH LAS VEGAS	NV		09/12/2025	9.875	64,400		435,510
100237809	PALM BAY	FL		09/12/2025	9.625	50,760		204,513
100237810	SANTEE	CA		09/12/2025	8.000	77,605		843,411
100237811	MIDDLEBORO	MA		09/12/2025	9.000	64,800		596,392
100237812	WALDEN	NY		09/12/2025	10.000	56,160		519,009
100237813	JACKSONVILLE	FL		09/12/2025	9.250	37,800		220,000
100237814	PHOENIX	AZ		09/12/2025	10.875	37,800		351,000
100237815	WESTBROOK	ME		09/12/2025	9.250	75,600		532,213
100237816	MYRTLE BEACH	SC		09/12/2025	7.875	110,231		351,952
100237817	LEBANON	OR		09/12/2025	8.500	37,800		380,915
100237818	STOCKTON	CA		09/12/2025	6.875	151,720		630,050
100237819	AMHERST	NY		09/12/2025	9.250	161,327		384,825
100237820	NAVARRE	FL		09/12/2025	8.500	37,615		282,266
100237821	GANSEVOORT	NY		09/12/2025	8.625	59,400		367,234
100237822	WINCHENDON	MA		09/12/2025	8.750	95,845		430,905
100237823	WATERFORD	MI		09/12/2025	8.250	42,742		218,605
100237824	FREDERICKSBURG	VA		09/12/2025	8.250	145,184		475,374
100237825	MAPLEWOOD	NJ		09/12/2025	8.375	121,683		593,848
100237826	HERMISTON	OR		09/12/2025	9.125	89,260		335,000
100237828	WILLINGBORO	NJ		09/12/2025	10.500	50,760		390,066
100237829	FOLEY	AL		09/12/2025	8.500	81,817		290,711
100237830	BLOOMFIELD	NJ		09/12/2025	8.375	86,355		584,418
100237831	PEORIA	IL		09/12/2025	9.250	108,235		295,670
100237832	STOCKTON	CA		09/12/2025	9.625	48,600		465,784
100237833	ATHENS	GA		09/12/2025	8.250	126,995		343,048
100237834	BOULDER CITY	NV		09/12/2025	8.125	62,404		506,346
100237835	ROCHESTER	MN		09/12/2025	7.625	52,994		554,874
100237836	TAUNTON	MA		09/12/2025	8.250	63,725		508,341
100237837	CASTRO VALLEY	CA		09/12/2025	8.000	157,570		886,820
100237839	JOLIET	IL		09/12/2025	8.250	82,749		393,885

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237840	CLERMONT	FL		09/12/2025	8.250	137,802		619,170
100237841	LAND O LAKES	FL		09/12/2025	8.625	157,615		428,875
100237842	WILLIAMSBURG	VA		09/12/2025	9.000	182,158		848,302
100237844	JOPLIN	MO		09/12/2025	9.000	72,860		194,096
100237845	MANALAPAN	NJ		09/12/2025	8.875	372,313		1,107,516
100237846	PHOENIX	AZ		09/12/2025	9.125	37,584		344,000
100237847	LITTLE RIVER	SC		09/12/2025	8.000	121,602		546,778
100237848	CARROLLTON	VA		09/12/2025	8.750	93,403		323,196
100237849	LANCASTER	SC		09/12/2025	9.375	48,600		362,252
100237850	DECATUR	AL		09/12/2025	9.625	50,760		306,164
100237851	WEBSTER	MA		09/12/2025	9.000	56,700		347,231
100237852	MERIDIAN	ID		09/12/2025	9.000	297,000		1,108,067
100237853	VIRGINIA BEACH	VA		09/12/2025	9.125	118,055		424,105
100237854	NINE MILE FALLS	WA		09/12/2025	7.875	82,912		762,086
100237855	BRIDGEWATER	VA		09/12/2025	8.875	87,208		577,500
100237856	THE VILLAGES	FL		09/12/2025	8.875	68,878		379,000
100237858	TUCSON	AZ		09/12/2025	9.125	37,744		259,283
100237859	CERRITOS	CA		09/12/2025	8.000	154,255		1,089,327
100237860	ELBE	WA		09/12/2025	11.625	52,920		305,000
100237861	CHINO	CA		09/12/2025	9.625	386,871		1,021,390
100237862	GREEN BAY	WI		09/12/2025	8.875	42,911		329,000
100237863	NOVATO	CA		09/12/2025	7.875	98,488		929,537
100237864	SANTA ROSA	CA		09/12/2025	8.875	150,881		762,034
100237865	TAMPA	FL		09/12/2025	8.375	61,519		280,895
100237866	CHESAPEAKE	VA		09/12/2025	8.125	68,461		327,506
100237867	RENTON	WA		09/12/2025	8.625	84,780		798,288
100237868	FRESNO	CA		09/12/2025	8.125	68,282		432,542
100237870	CLOVIS	CA		09/12/2025	8.750	103,688		469,578
100237871	SPARKS	NV		09/12/2025	8.625	169,220		669,095
100237872	HILLSBORO	OH		09/12/2025	10.250	59,400		214,144
100237873	SAINT PAUL	MN		09/12/2025	8.875	64,800		406,638
100237874	SOUTHAMPTON	NJ		09/12/2025	8.250	74,576		335,346
100237875	ROYAL OAK	MI		09/12/2025	8.250	77,876		672,606
100237876	LAKEWOOD	NJ		09/12/2025	9.250	37,800		710,782
100237877	VISTA	CA		09/12/2025	9.625	93,654		958,499
100237878	CARROLLTON	GA		09/12/2025	8.000	88,918		699,425
100237879	MESA	AZ		09/12/2025	8.250	94,546		463,216
100237880	LAS VEGAS	NV		09/12/2025	7.875	141,896		1,247,790
100237881	WESTFIELD	NJ		09/12/2025	8.250	63,808		826,512
100237882	MOORE	SC		09/12/2025	9.500	143,343		638,000
100237883	PINE BUSH	NY		09/12/2025	7.875	100,995		517,328
100237884	SPOTSYLVANIA	VA		09/12/2025	9.000	107,936		541,000
100237886	BOISE	ID		09/12/2025	9.125	55,669		390,842
100237887	AUBURN	WA		09/12/2025	9.125	92,880		585,084
100237888	CAMILLUS	NY		09/12/2025	9.625	37,800		251,000
100237889	PAHRUMP	NV		09/12/2025	8.625	37,741		357,306
100237890	HAMDEN	CT		09/12/2025	8.625	112,127		327,128
100237891	INWOOD	NY		09/12/2025	8.250	63,855		1,013,568
100237892	LEWISBURG	KY		09/12/2025	8.375	37,467		168,000
100237893	MASCOTTE	FL		09/12/2025	10.875	37,800		241,368
100237894	LAVEEN	AZ		09/12/2025	8.000	155,575		626,423
100237895	WINDER	GA		09/12/2025	9.500	88,020		332,327
100237896	MILWAUKIE	OR		09/12/2025	8.500	63,376		455,487
100237898	FERGUS FALLS	MN		09/12/2025	8.875	68,227		554,865
100237899	N LAS VEGAS	NV		09/12/2025	8.875	44,280		429,823

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237900	GREER	SC		09/12/2025	9.250	43,200		251,834
100237901	BATTLE MOUNTAIN	NV		09/12/2025	8.250	73,900		332,779
100237902	PONCHA SPRINGS	CO		09/12/2025	8.875	54,000		581,354
100237903	RIVERSIDE	CA		09/12/2025	8.000	83,242		887,963
100237904	LIBERTY	IL		09/12/2025	9.500	41,040		160,000
100237905	HOLYOKE	MA		09/12/2025	10.250	56,992		435,907
100237906	GARDEN GROVE	CA		09/12/2025	9.250	91,752		1,037,421
100237907	SENOIA	GA		09/12/2025	9.250	64,800		487,796
100237908	VISALIA	CA		09/12/2025	8.125	90,040		517,164
100237909	AVONDALE	AZ		09/12/2025	8.250	84,192		431,141
100237910	SANDY CREEK	NY		09/12/2025	9.000	59,400		228,461
100237911	GREELEY	CO		09/12/2025	9.250	100,440		387,149
100237912	CUMMING	GA		09/12/2025	7.375	206,637		815,139
100237913	ORANGEVALE	CA		09/12/2025	8.250	66,688		639,384
100237914	CHATHAM	VA		09/12/2025	9.750	113,400		311,101
100237915	FONTANA	CA		09/12/2025	8.500	164,533		824,454
100237916	REDMOND	OR		09/12/2025	9.000	43,010		716,228
100237917	BRUNSWICK	GA		09/12/2025	8.750	54,000		309,473
100237918	MADISON	IN		09/12/2025	9.125	54,000		253,773
100237919	FISHERS	IN		09/12/2025	8.500	137,384		386,464
100237921	CLEVELAND	OH		09/12/2025	7.750	89,374		519,365
100237923	LOUISVILLE	KY		09/12/2025	8.750	80,722		313,077
100237924	BURLINGTON	NJ		09/12/2025	9.625	108,000		406,882
100237925	SANDPOINT	ID		09/12/2025	8.250	36,835		631,512
100237926	WEST JORDAN	UT		09/12/2025	7.875	85,006		533,995
100237927	PARSIPPANY	NJ		09/12/2025	8.750	59,059		614,553
100237928	CANTON	MI		09/12/2025	8.250	44,007		719,182
100237931	RENO	NV		09/12/2025	8.375	48,584		470,978
100237932	GLENDALE	AZ		09/12/2025	8.250	42,534		287,505
100237933	WEST MILTON	OH		09/12/2025	8.250	53,676		215,885
100237934	WELLSVILLE	NY		09/12/2025	9.750	84,780		247,804
100237935	MECHANICSVILLE	VA		09/12/2025	8.500	160,299		509,357
100237936	OWENTON	KY		09/12/2025	9.125	102,600		275,373
100237937	BRIDGEWATER	MA		09/12/2025	9.500	116,781		677,000
100237938	NORWOOD	MA		09/12/2025	8.375	183,541		758,458
100237939	LANDING	NJ		09/12/2025	8.875	168,785		421,336
100237940	ELVERTA	CA		09/12/2025	8.375	245,706		821,676
100237941	LEONIA	NJ		09/12/2025	8.250	252,780		666,973
100237942	WYANDANCH	NY		09/12/2025	8.500	214,475		519,696
100237943	SANTA CLARITA	CA		09/12/2025	7.250	407,712		1,252,156
100237944	ZANESVILLE	OH		09/12/2025	8.375	55,925		266,675
100237945	PALMDALE	CA		09/12/2025	8.500	214,612		646,982
100237946	SILVERHILL	AL		09/12/2025	8.875	37,757		220,000
100237947	MONTCLAIR	NJ		09/12/2025	8.000	180,469		1,636,870
100237948	DOWNERS GROVE	IL		09/12/2025	8.750	56,160		436,381
100237949	BIGELOW	AR		09/12/2025	8.625	98,654		276,062
100237950	WEST NEW YORK	NJ		09/12/2025	7.625	215,704		1,264,542
100237951	CUMMING	GA		09/12/2025	8.875	112,150		840,355
100237952	NEW CANAAN	CT		10/10/2025	7.000	1,915,140		2,306,000
100237953	MEMPHIS	TN		10/10/2025	7.375	128,340		166,000
100237955	MEMPHIS	TN		10/10/2025	7.375	128,326		166,000
100237956	MEMPHIS	TN		10/10/2025	7.375	128,337		172,000
100237957	MEMPHIS	TN		10/10/2025	7.250	127,500		166,000
100237958	VALLEJO	CA		10/10/2025	6.875	317,291		465,000
100237962	LOS ANGELES	CA		10/10/2025	7.250	672,000		1,075,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237966	PRINCEVILLE	HI		10/10/2025	7.250	788,035		1,100,000
100237967	SAN TAN VALLEY	AZ		10/10/2025	7.750	515,025		545,000
100237968	SAN ANTONIO	TX		10/10/2025	7.125	162,252		210,000
100237969	WYANDOTTE	MI		10/10/2025	6.875	155,128		260,000
100237970	NORTH PLATTE	NE		10/10/2025	6.875	101,706		139,000
100237971	CUTLER BAY	FL		10/10/2025	7.000	435,631		564,000
100237974	HOUSTON	TX		10/10/2025	6.875	954,143		1,240,000
100237976	LANSDALE	PA		10/10/2025	7.500	294,603		365,000
100237977	DALLAS	TX		10/10/2025	6.875	129,079		180,000
100237979	PHOENIX	AZ		10/10/2025	6.875	473,007		665,000
100237981	MCMINNVILLE	OR		10/10/2025	7.500	435,224		555,000
100237984	BELLEVILLE	NJ		10/10/2025	6.875	509,967		635,000
100237988	DEARBORN	MI		10/10/2025	6.875	173,760		224,060
100237990	LINCOLN	CA		10/10/2025	7.500	466,200		565,000
100237993	DECATUR	GA		10/10/2025	7.250	301,846		351,000
100237995	NORCROSS	GA		10/10/2025	6.625	638,438		865,000
100237997	PHOENIX	AZ		10/10/2025	7.000	424,748		570,000
100237998	WEST VALLEY CITY	UT		10/10/2025	6.875	208,115		470,000
100238003	RENTON	WA		10/10/2025	6.625	411,066		670,000
100238005	WOODBRIDGE	VA		10/10/2025	7.500	565,985		685,000
100238006	CHICAGO	IL		10/10/2025	6.625	405,558		705,000
100238008	SAN BRUNO	CA		10/10/2025	6.750	857,391		1,480,000
100238009	SOUTH SALT LAKE CITY	UT		10/10/2025	6.875	218,448		440,000
100238010	CHICAGO	IL		10/10/2025	6.750	168,786		275,000
100238011	SALT LAKE CITY	UT		10/10/2025	6.625	331,425		805,000
100238012	CLOVIS	CA		10/10/2025	6.750	255,869		510,000
100238014	ELK GROVE	CA		10/10/2025	6.875	369,778		592,000
100238015	HAPPY VALLEY	OR		10/10/2025	7.500	431,911		460,000
100238016	MIAMI	FL		10/10/2025	6.500	1,531,290		2,000,000
100238017	SAN DIEGO	CA		10/10/2025	7.625	1,260,000		1,525,000
100238018	COMPTON	CA		10/10/2025	7.375	392,813		520,000
100238019	OAKLAND	CA		10/10/2025	6.875	772,190		1,073,000
100238021	AUSTIN	TX		10/10/2025	6.750	525,872		785,000
100238022	ARVADA	CO		10/10/2025	6.875	422,759		535,000
100238023	FRONT ROYAL	VA		10/10/2025	7.250	210,184		270,000
100238024	KEY COLONY BEACH	FL		10/10/2025	6.875	780,373		950,000
100238026	SHELBYVILLE	KY		10/10/2025	6.875	165,984		221,000
100238028	EL DORADO HILLS	CA		10/03/2025	7.250	1,715,939		2,200,000
100238029	NORWALK	CT		10/03/2025	6.750	1,431,862		2,000,000
100238031	DIXON	CA		10/03/2025	6.750	609,427		745,000
100238032	FRESNO	CA		10/03/2025	7.625	259,350		365,000
100238033	ALTADENA	CA		10/03/2025	7.500	813,615		935,000
100238034	ELIZABETH	NJ		10/03/2025	7.250	558,771		750,000
100238035	CHESTERFIELD	VA		10/03/2025	7.875	470,131		530,000
100238038	ROSENBERG	TX		10/03/2025	7.250	681,188		1,350,000
100238039	NEWTON	NJ		10/03/2025	6.750	441,434		835,000
100238040	AUBURN	WA		10/03/2025	8.125	664,185		707,000
100238041	DALLAS	TX		10/03/2025	7.375	105,000		230,000
100238042	CARPENTERSVILLE	IL		10/03/2025	6.750	152,838		255,000
100238043	SAN TAN VALLEY	AZ		10/03/2025	6.625	506,141		680,000
100238044	MYAKKA CITY	FL		10/03/2025	7.375	552,410		712,000
100238045	PORTLAND	OR		10/03/2025	7.500	654,591		785,000
100238046	NORTH CHARLESTON	SC		10/03/2025	7.250	268,421		350,000
100238047	GREENBRAE	CA		10/03/2025	7.750	823,200		980,000
100238048	GLENWOOD SPRINGS	CO		10/03/2025	6.875	870,693		1,090,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238049	LONE TREE	CO		10/03/2025	6.750	689,999		920,000
100238050	COSTA MESA	CA		10/03/2025	6.875	799,694		980,000
100238051	MERCED	CA		10/03/2025	7.375	350,028		435,000
100238052	EVANS	CO		10/03/2025	7.875	378,000		456,000
100238053	SANTA ANA	CA		10/03/2025	6.875	1,175,989		1,430,000
100238054	HOUSTON	TX		10/03/2025	7.625	105,000		245,000
100238055	CITRUS HEIGHTS	CA		10/03/2025	6.875	248,187		575,000
100238056	DALLAS	TX		10/03/2025	6.375	500,528		695,000
100238057	FRANKLIN	TN		10/03/2025	7.500	1,069,526		1,225,000
100238058	ALPINE MEADOWS	CA		10/03/2025	7.125	1,323,311		1,600,000
100238059	LOS ANGELES	CA		10/03/2025	6.750	844,622		1,350,000
100238060	MERCED	CA		10/03/2025	7.500	369,290		485,000
100238061	LAS VEGAS	NV		10/03/2025	7.250	560,003		636,000
100238062	HARBOR CITY	CA		10/03/2025	7.250	498,750		740,000
100238064	LACEY	WA		10/03/2025	7.000	307,072		432,500
100238065	KAILUA KONA	HI		10/03/2025	6.625	710,153		879,000
100238066	HANFORD	CA		10/03/2025	6.875	158,620		210,000
100238068	SKOKIE	IL		10/03/2025	6.750	324,869		450,000
100238069	LACEY	WA		10/03/2025	7.000	307,896		445,000
100238072	WEST PALM BEACH	FL		10/03/2025	6.875	205,138		403,000
100238073	CASTRO VALLEY	CA		10/03/2025	7.250	769,229		1,050,000
100238075	MESA	AZ		10/03/2025	7.750	1,181,367		1,260,000
100238076	SIGNAL HILL	CA		10/03/2025	6.875	262,232		1,270,000
100238079	ALEDO	TX		10/03/2025	6.750	1,228,553		1,665,000
100238080	BIG BEAR LAKE	CA		10/03/2025	6.875	226,563		470,000
100238081	SAN RAMON	CA		10/03/2025	7.125	1,876,579		2,265,000
100238082	PLANO	TX		10/03/2025	7.125	344,179		483,000
100238083	OAKLAND	CA		10/03/2025	7.000	384,179		635,000
100238084	LOS GATOS	CA		10/03/2025	7.125	1,638,594		2,250,000
100238085	KELSEYVILLE	CA		10/03/2025	7.375	316,170		378,000
100238087	SOLANA BEACH	CA		10/03/2025	7.000	2,295,232		2,775,000
100238089	MONUMENT	CO		10/03/2025	7.375	533,787		670,000
100238090	SCOTTS VALLEY	CA		10/03/2025	6.875	1,715,196		3,055,000
100238092	NORTH MYRTLE BEACH	SC		09/15/2025	8.125	319,394		436,000
100238093	SNOHOMISH	WA		09/15/2025	7.625	1,323,188		1,600,000
100238094	PATASKALA	OH		09/15/2025	8.875	377,575		400,000
100238095	HUFFMAN	TX		09/15/2025	7.750	234,841		300,000
100238096	NAPLES	FL		09/15/2025	7.750	459,413		680,000
100238097	WAIKOLOA	HI		09/15/2025	7.625	907,822		1,155,000
100238098	YORBA LINDA	CA		09/15/2025	7.500	2,267,226		3,000,000
100238100	WESTLAKE	FL		09/15/2025	7.750	691,260		958,740
100238101	MIAMI	FL		09/15/2025	7.625	201,759		255,000
100238102	DURHAM	NC		09/15/2025	7.500	396,450		540,000
100238103	GIRARD	OH		09/15/2025	8.125	115,611		147,000
100238104	DAVENPORT	FL		09/15/2025	7.625	294,667		397,000
100238105	AURORA	CO		09/15/2025	7.500	659,857		991,000
100238106	PATASKALA	OH		09/15/2025	7.250	273,038		355,000
100238107	LOS ANGELES	CA		09/15/2025	7.875	828,874		1,070,000
100238108	SAINT CLOUD	FL		09/15/2025	7.990	547,073		627,000
100238109	SEAFORD	DE		09/15/2025	7.500	181,251		235,000
100238110	BLOOMFIELD	NJ		09/15/2025	7.625	261,070		397,000
100238111	TURLOCK	CA		09/15/2025	8.250	253,889		441,000
100238112	MIAMI	FL		09/15/2025	7.875	438,289		530,000
100238113	LEOMINSTER	MA		09/15/2025	7.875	598,559		769,000
100238114	SAN JOSE	CA		09/15/2025	7.375	982,583		1,515,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238115	MILPITAS	CA		09/15/2025	7.375	627,663		1,560,000
100238116	CARY	NC		09/15/2025	7.750	495,083		605,000
100238117	ANACORTES	WA		09/15/2025	7.625	440,360		1,050,000
100238118	SPRING VALLEY	CA		09/15/2025	7.750	462,931		680,000
100238119	DULUTH	GA		09/15/2025	7.500	245,858		335,000
100238120	BEAVERTON	OR		09/15/2025	7.000	447,795		650,000
100238122	SAN GABRIEL	CA		09/15/2025	7.250	1,026,730		1,500,000
100238123	SALEM	UT		09/15/2025	7.250	1,084,057		1,355,000
100238124	AUSTIN	TX		09/15/2025	7.000	248,703		520,000
100238125	REDLANDS	CA		09/15/2025	8.125	672,681		810,000
100238126	VENICE	FL		09/15/2025	7.375	287,078		375,000
100238127	LADERA RANCH	CA		09/15/2025	7.875	1,932,602		2,335,000
100238128	EL CAJON	CA		09/15/2025	7.125	666,565		810,000
100238129	GILROY	CA		09/15/2025	7.500	1,000,945		1,200,000
100238130	YORBA LINDA	CA		09/15/2025	6.875	657,759		1,300,000
100238131	ROSEVILLE	CA		09/15/2025	7.875	510,750		625,000
100238132	OCALA	FL		09/15/2025	7.375	212,825		322,000
100238133	HACIENDA HEIGHTS	CA		09/15/2025	7.375	1,007,932		1,240,000
100238135	WEST COVINA	CA		09/15/2025	6.875	677,453		965,000
100238136	WALNUT	CA		09/15/2025	7.250	748,175		1,180,000
100238137	WHITTIER	CA		09/15/2025	7.250	621,156		760,000
100238138	BRENTWOOD	CA		09/15/2025	9.000	892,818		950,000
100238139	FONTANA	CA		09/15/2025	6.750	302,366		710,000
100238140	SAN GABRIEL	CA		09/15/2025	7.625	958,241		1,160,000
100238141	RANCHO CUCAMONGA	CA		09/15/2025	7.625	1,010,208		1,300,000
100238142	FONTANA	CA		09/15/2025	7.500	523,629		730,000
100238143	OAKLAND	CA		09/15/2025	7.625	1,299,377		1,600,000
100238144	SUGARLOAF	CA		09/15/2025	7.625	268,046		350,000
100238145	SALT LAKE CITY	UT		09/15/2025	7.375	545,567		660,000
100238146	SALT LAKE CITY	UT		09/15/2025	7.375	541,972		655,000
100238147	KEY WEST	FL		09/15/2025	7.250	515,547		685,000
100238148	SAN BERNARDINO	CA		09/15/2025	7.500	346,685		500,000
100238149	LONG BEACH	CA		09/15/2025	7.125	153,280		300,000
100238150	PORT CHARLOTTE	FL		09/15/2025	7.500	250,273		340,000
100238151	LEMON GROVE	CA		09/15/2025	8.250	714,766		980,000
100238152	PORT SAINT LUCIE	FL		09/15/2025	7.250	156,213		495,000
100238153	TAVERNIER	FL		09/15/2025	6.875	424,249		570,000
100238154	MODESTO	CA		09/15/2025	6.875	335,201		450,000
100238155	SARASOTA	FL		09/15/2025	7.375	752,750		1,000,000
100238156	PALM BAY	FL		09/15/2025	7.500	199,786		260,000
100238157	SANTA CRUZ	CA		09/15/2025	7.625	1,900,632		2,309,000
100238158	OAK RIDGE	TN		09/15/2025	7.625	244,687		315,000
100238159	COSTA MESA	CA		09/15/2025	7.625	1,669,311		2,000,000
100238160	LANCASTER	CA		09/15/2025	7.250	374,473		525,000
100238161	LANCASTER	CA		09/15/2025	7.250	374,338		525,000
100238162	LANCASTER	CA		09/15/2025	7.250	374,485		525,000
100238164	ALHAMBRA	CA		09/15/2025	7.125	627,255		765,000
100238165	HUNTINGTON BEACH	CA		09/15/2025	8.625	1,917,742		2,450,000
100238166	LAKE ELSINORE	CA		09/15/2025	6.875	407,847		571,079
100238167	EMERYVILLE	CA		09/15/2025	7.375	360,761		465,000
100238168	WESTMINSTER	CA		09/15/2025	7.625	1,048,272		1,350,000
100238169	GRANDVIEW	MO		09/15/2025	8.000	188,349		228,000
100238170	SOUTH GATE	CA		09/15/2025	8.375	711,857		800,000
100238171	SARASOTA	FL		09/15/2025	7.125	530,452		660,000
100238172	HALTOM CITY	TX		09/15/2025	7.500	125,029		175,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238173	AZUSA	CA		09/15/2025	7.125	722,926		950,000
100238176	CORAL SPRINGS	FL		09/15/2025	7.625	112,742		152,000
100238178	(CORONA DEL MAR AREA) NEWPORT	CA		09/15/2025	7.625	2,283,750		2,900,000
100238179	ANAHEIM	CA		09/15/2025	7.625	665,721		860,000
100238181	SANTEE	CA		09/15/2025	7.750	704,676		800,000
100238182	SHORT HILLS	NJ		09/15/2025	7.250	1,926,657		2,695,000
100238183	RIVERSIDE	CA		09/15/2025	6.750	291,728		660,000
100238184	TOMBALL	TX		09/15/2025	6.750	175,000		277,000
100238185	CAPITOLA	CA		09/15/2025	7.250	1,668,206		2,313,000
100238186	POINCIANA	FL		09/15/2025	7.250	163,938		203,000
100238187	MIAMI	FL		09/15/2025	7.250	356,427		665,000
100238188	BRADENTON	FL		09/15/2025	7.250	204,597		330,000
100238189	BREA	CA		09/15/2025	6.875	416,726		1,295,000
100238190	PARAMOUNT	CA		09/15/2025	7.375	513,123		690,000
100238191	LAGUNA BEACH	CA		09/15/2025	6.875	1,329,418		4,100,000
100238192	TAMARAC	FL		09/15/2025	7.250	260,403		315,000
100238193	HESPERIA	CA		09/15/2025	8.500	912,097		970,000
100238195	FONTANA	CA		09/15/2025	7.500	658,918		860,000
100238198	GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025	7.250	1,108,132		1,820,000
100238199	NORTH HILLS AREA LOS ANGELES	CA		09/15/2025	7.250	895,222		1,600,000
100238200	HAZLETON	PA		09/15/2025	7.375	220,763		300,000
100238201	MORROW BAY	CA		09/15/2025	7.625	1,280,717		1,890,000
100238202	GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025	7.250	1,033,109		1,670,000
100238203	SAINT CHARLES	MO		09/15/2025	6.625	332,525		474,000
100238204	KANSAS CITY	MO		09/18/2025	7.500	179,590		230,000
100238205	GIG HARBOR	WA		09/18/2025	7.500	1,381,347		1,800,000
100238206	OKEMOS	MI		09/18/2025	7.625	335,302		400,500
100238207	DAGSBORO	DE		09/18/2025	7.750	233,394		315,000
100238208	RICHMOND	VA		09/18/2025	6.625	528,931		675,000
100238209	ROANOKE	VA		09/18/2025	7.250	254,421		350,000
100238210	LOS ANGELES (TARZANA A	CA		09/18/2025	6.990	1,798,517		2,200,000
100238211	NEW HAVEN	CT		09/18/2025	7.375	204,522		295,000
100238212	WILMINGTON	DE		09/18/2025	6.625	222,515		310,000
100238214	MIAMI	FL		09/18/2025	7.625	365,591		1,010,000
100238215	WACO	TX		09/18/2025	8.125	137,026		175,000
100238216	BROKEN ARROW	OK		09/18/2025	7.625	173,021		210,000
100238217	MIAMI	FL		09/18/2025	6.875	148,140		204,000
100238218	COLUMBUS	GA		09/18/2025	7.990	155,415		198,000
100238219	CLARKSVILLE	TN		09/18/2025	7.375	216,562		280,000
100238221	SHERMAN	TX		09/18/2025	6.875	180,007		245,000
100238223	NORTH FORT MYERS	FL		09/18/2025	6.990	174,129		231,000
100238225	MOUNT PLEASANT	SC		09/18/2025	8.375	664,303		771,000
100238226	GLENCOE	IL		09/18/2025	7.250	662,032		800,000
100238227	PROVIDENCE FORGE	VA		09/18/2025	6.990	254,362		322,000
100238228	BRUNSWICK	OH		09/18/2025	7.990	116,472		148,000
100238229	RANSON	WV		09/18/2025	6.990	234,925		325,000
100238230	PROVIDENCE VILLAGE	TX		09/18/2025	6.990	160,670		219,000
100238231	SCOTTSDALE	AZ		09/18/2025	7.500	1,290,542		2,615,000
100238232	OAKWOOD	OH		09/18/2025	6.990	207,248		351,000
100238233	TERRA CEIA	FL		09/18/2025	7.875	104,176		220,000
100238234	HICKORY	NC		09/18/2025	8.750	251,555		455,000
100238237	LUTHERVILLE TIMONIUM	MD		09/18/2025	7.625	273,249		400,000
100238238	WILSON	NC		09/18/2025	7.125	181,632		243,000
100238239	FORT MILL	SC		09/18/2025	7.500	483,091		700,000
100238240	WICHITA	KS		09/18/2025	7.990	255,326		305,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238241	WOODBURN	IN		09/18/2025	6.990	241,075		315,000
100238242	OCEAN ISLE BEACH	NC		09/18/2025	7.125	189,225		287,000
100238244	WASHINGTON	DC		09/18/2025	7.875	281,329		335,000
100238246	SAN RAMON	CA		09/18/2025	7.250	1,332,274		1,610,000
100238247	PORTSMOUTH	VA		09/18/2025	7.750	211,838		269,000
100238248	BURBANK	CA		09/19/2025	7.250	528,291		2,150,000
100238249	LAS VEGAS	NV		09/19/2025	7.250	1,508,973		4,000,000
100238250	(TUJUNGA AREA) LOS ANG	CA		09/19/2025	6.990	727,023		1,155,000
100238251	BALDWIN PARK	CA		09/19/2025	6.875	339,499		730,000
100238252	GLENDALE	CA		09/19/2025	7.375	1,715,115		2,200,000
100238253	FRESNO	CA		09/19/2025	7.500	384,851		415,000
100238254	EDMOND	OK		09/19/2025	7.124	261,703		386,000
100238255	TUJUNGA	CA		09/19/2025	7.375	828,177		1,350,000
100238256	GLENDALE	CA		09/19/2025	7.125	1,192,368		2,400,000
100238257	STATEN ISLAND	NY		09/19/2025	6.990	574,500		775,000
100238258	WALTHAM	MA		09/19/2025	6.375	490,843		1,180,000
100238259	PLANTATION	FL		09/19/2025	6.990	206,341		275,000
100238260	LAS VEGAS	NV		09/19/2025	7.375	252,000		400,000
100238261	PARRISH	FL		09/19/2025	7.125	247,443		338,000
100238262	HENDERSON	NV		09/19/2025	7.375	138,600		220,000
100238263	KISSIMMEE	FL		09/19/2025	7.125	174,132		245,000
100238264	GRANADA HILLS	CA		09/19/2025	7.250	1,010,570		1,410,000
100238265	VAN NUYS	CA		09/19/2025	7.875	694,991		855,000
100238266	LOS ANGELES	CA		09/19/2025	7.375	2,044,868		2,500,000
100238267	WATERBURY	CT		09/19/2025	8.000	327,908		395,000
100238268	ARLETA	CA		09/19/2025	8.000	824,415		940,000
100238269	WOODLAND HILLS	CA		09/19/2025	7.625	1,105,968		1,520,000
100238270	SANTA ANA	CA		09/19/2025	7.125	2,844,001		3,480,000
100238271	NORTHRIDGE	CA		09/19/2025	7.875	833,583		1,025,000
100238272	HOMESTEAD	FL		09/19/2025	6.749	322,861		480,000
100238273	FAYETTEVILLE	AR		09/19/2025	6.749	374,323		680,000
100238274	BOCA RATON	FL		09/19/2025	7.625	626,811		1,250,000
100238275	FALLBROOK	CA		09/19/2025	7.625	687,212		2,835,000
100238276	FOLSOM	CA		09/19/2025	6.625	807,102		1,000,000
100238277	OXNARD	CA		09/19/2025	6.999	731,629		975,000
100238278	LOS ANGELES	CA		09/19/2025	7.875	393,750		700,000
100238279	DESERT HOT SPRINGS	CA		09/19/2025	8.375	388,238		435,000
100238280	HILLSBORO	OH		09/19/2025	6.625	259,645		365,000
100238281	BAKERSFIELD	CA		09/19/2025	7.499	376,506		455,000
100238282	CALIFORNIA CITY	CA		09/19/2025	6.999	553,427		675,000
100238283	SANTA ANA	CA		09/19/2025	7.125	1,127,886		1,400,000
100238284	HACKENSACK	NJ		09/19/2025	6.375	530,403		745,000
100238285	CHICAGO	IL		09/19/2025	7.250	262,940		352,000
100238286	ROCKWALL	TX		09/19/2025	7.750	585,971		865,000
100238287	WILMINGTON AREA LOS ANGELES	CA		09/19/2025	7.750	538,420		825,000
100238288	DANBURY	CT		09/19/2025	7.375	379,152		509,000
100238289	LONG BEACH	CA		09/19/2025	6.999	314,612		780,000
100238290	RIVERSIDE	CA		09/19/2025	7.500	495,600		590,000
100238291	LOS GATOS	CA		09/19/2025	6.875	1,689,643		2,235,000
100238292	PHOENIX	AZ		09/19/2025	6.999	137,436		250,000
100238293	WEST PALM BEACH	FL		09/19/2025	7.750	234,218		260,000
100238294	HESPERIA	CA		09/19/2025	6.499	283,528		410,000
100238295	SANIBEL	FL		09/19/2025	7.250	1,078,328		1,570,000
100238296	BAYTOWN	TX		09/19/2025	6.625	301,196		380,000
100238297	TULARE	CA		09/19/2025	6.750	190,628		240,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238298	TRACY	CA		09/19/2025	7.499	918,359		1,110,000
100238299	FITCHBURG	WI		09/19/2025	6.875	367,221		450,000
100238300	PASADENA	CA		09/19/2025	6.625	301,033		990,000
100238302	WARWICK	RI		09/19/2025	6.499	349,692		500,000
100238303	LIVE OAK	TX		09/19/2025	6.875	245,611		310,000
100238304	SOUTH GATE	CA		09/19/2025	6.750	415,202		710,000
100238305	MIAMI	FL		09/19/2025	7.999	555,618		590,000
100238306	LOS ANGELES	CA		09/19/2025	7.499	1,116,594		1,350,000
100238307	BOILING SPRINGS	SC		09/19/2025	8.375	224,586		275,000
100238308	HENDERSON	NV		09/19/2025	6.499	337,556		440,000
100238309	RANCHO CUCAMONGA	CA		09/19/2025	6.999	774,928		950,000
100238310	SANTA CLARITA	CA		09/19/2025	7.750	341,626		400,000
100238311	BRANDON	FL		09/19/2025	6.875	128,193		172,000
100238312	HURST	TX		09/19/2025	6.750	225,459		299,000
100238313	SURPRISE	AZ		09/19/2025	6.999	505,249		650,000
100238314	PALM SPRINGS	CA		09/19/2025	6.499	614,417		830,000
100238315	STANTON	CA		09/19/2025	6.375	510,847		716,000
100238316	CHANDLER	AZ		09/19/2025	6.499	538,911		680,000
100238317	AUBURN	CA		09/19/2025	6.750	456,779		565,000
100238318	TUJUNGA	CA		09/19/2025	7.499	445,100		576,000
100238319	HAYWARD	CA		09/19/2025	6.999	745,168		1,034,500
100238320	SCOTTSDALE	AZ		09/19/2025	6.625	755,340		955,000
100238321	IRVING	TX		09/19/2025	6.750	372,423		529,000
100238322	READING	PA		09/19/2025	6.999	176,033		221,000
100238323	LAKEWOOD	CO		09/19/2025	6.875	430,906		525,000
100238324	PARKER	CO		09/19/2025	7.750	346,500		629,000
100238325	KAYSVILLE	UT		09/19/2025	6.875	414,276		520,000
100238326	INDIANAPOLIS	IN		09/19/2025	7.750	187,013		245,000
100238327	ORANGE	CA		09/19/2025	8.125	367,500		1,010,000
100238328	MANSFIELD	TX		09/19/2025	6.750	310,435		440,000
100238329	YORBA LINDA	CA		09/19/2025	7.375	1,368,655		1,650,000
100238330	ESCALON	CA		09/19/2025	6.999	648,214		835,000
100238331	CHESAPEAKE	VA		09/19/2025	6.999	167,576		238,000
100238332	JACKSONVILLE	FL		09/19/2025	6.625	272,524		335,000
100238333	SACRAMENTO	CA		09/19/2025	7.375	299,031		450,000
100238334	GLENDALE	CA		09/19/2025	6.499	663,069		850,000
100238335	HUTTO	TX		09/19/2025	7.999	131,250		300,000
100238336	BRADENTON	FL		09/19/2025	7.250	389,918		470,000
100238337	SANTA CLARITA	CA		09/19/2025	6.375	366,545		916,500
100238338	BENTONVILLE	AR		09/19/2025	7.125	447,511		630,000
100238339	WOODBURN	OR		09/19/2025	7.125	444,937		515,000
100238340	LOS ANGELES	CA		09/19/2025	7.875	705,600		840,000
100238342	SMITHVILLE	MO		09/19/2025	6.375	275,455		350,000
100238343	SIMPSONVILLE	SC		09/19/2025	7.250	258,176		310,000
100238344	NAPLES	FL		09/19/2025	7.375	436,133		525,000
100238345	YACHATS	OR		09/19/2025	6.875	881,734		1,175,000
100238346	MENIFEE	CA		09/19/2025	7.250	520,715		595,000
100238347	OAKLAND	CA		09/19/2025	7.875	302,192		370,000
100238348	CANOGA PARK	CA		09/19/2025	7.250	824,469		1,089,000
100238349	JERSEY CITY	NJ		09/19/2025	7.500	188,860		225,000
100238350	SAN CLEMENTE	CA		09/19/2025	7.500	1,668,446		2,700,000
100238352	ENCINO	CA		09/19/2025	7.125	2,502,890		5,130,000
100238355	LA QUINTA	CA		09/19/2025	7.750	661,288		750,000
100238356	CHARLOTTE	NC		09/19/2025	7.250	435,837		527,000
100238357	SAN DIEGO	CA		09/19/2025	6.875	493,783		750,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238358	GIBSONTON	FL		09/19/2025	7.875	259,638		350,000
100238359	ORANGE BEACH	AL		09/19/2025	7.625	1,500,978		1,950,000
100238360	ITASCA	IL		09/19/2025	7.500	332,177		461,000
100238361	ITASCA	IL		09/19/2025	7.500	331,589		461,000
100238362	BURBANK	CA		09/19/2025	7.375	1,116,585		1,400,000
100238363	ALTADENA	CA		09/19/2025	7.375	840,977		1,020,000
100238365	LAGUNA HILLS	CA		09/19/2025	7.250	313,125		625,000
100238366	LEXINGTON	SC		09/19/2025	8.375	672,841		735,000
100238367	FOREST GROVE	OR		09/19/2025	7.125	462,253		595,000
100238368	JUPITER	FL		09/19/2025	7.500	418,537		500,000
100238369	MINNEAPOLIS	MN		09/19/2025	7.500	235,025		280,000
100238370	SAN CLEMENTE	CA		09/19/2025	7.375	1,987,248		2,615,000
100238371	BETHESDA	MD		09/19/2025	7.250	899,367		1,200,000
100238372	RIDGEFIELD	WA		09/19/2025	7.625	871,808		1,050,000
100238373	STAFFORD	VA		09/19/2025	8.250	517,589		600,000
100238374	PARSIPPANY	NJ		09/19/2025	7.375	314,519		430,000
100238375	WESTMINSTER	CA		09/19/2025	8.500	1,147,165		1,366,500
100238376	MILTON	DE		09/19/2025	7.500	510,774		710,000
100238377	JOHNS CREEK	GA		09/19/2025	7.375	557,872		681,000
100238378	REDMOND	WA		09/19/2025	7.625	411,188		505,000
100238379	PFLUGERVILLE	TX		09/19/2025	7.750	246,469		314,000
100238380	TAMPA	FL		09/19/2025	7.625	297,879		394,000
100238381	RANCHO CUCAMONGA	CA		09/19/2025	7.500	372,981		450,000
100238382	SPRING BRANCH	TX		09/19/2025	7.375	540,585		670,000
100238383	LIVINGSTON	TX		09/19/2025	7.125	218,167		345,000
100238384	WHITESTONE	NY		09/19/2025	7.250	1,141,313		1,575,000
100238385	SUGARLOAF	PA		09/19/2025	7.250	419,775		660,000
100238386	BOONE	NC		09/19/2025	7.250	329,347		444,000
100238387	MEDFORD	MA		09/19/2025	7.375	726,805		935,000
100238388	COLLEGE STATION	TX		09/19/2025	7.375	233,850		282,000
100238389	CRYSTAL BEACH	TX		09/19/2025	6.990	365,235		510,000
100238390	SHOW LOW	AZ		09/19/2025	7.250	246,481		300,000
100238391	BASYE	VA		09/19/2025	7.250	310,836		434,000
100238392	BAKERSFIELD	CA		09/19/2025	7.375	315,418		405,000
100238393	MATLACHA	FL		09/19/2025	7.625	218,242		330,000
100238394	CINCINNATI	OH		09/19/2025	7.375	194,852		250,000
100238395	VAN NUYS	CA		09/19/2025	7.125	827,469		1,165,000
100238396	LARAMIE	WY		09/19/2025	6.875	255,872		335,000
100238397	COLUMBUS	OH		09/19/2025	6.990	256,466		340,000
100238398	PITTSBURGH	PA		09/19/2025	6.500	186,310		275,000
100238399	MISSOURI CITY	TX		09/19/2025	7.500	203,213		248,000
100238400	RALEIGH	NC		09/19/2025	6.500	324,091		452,000
100238401	TORRANCE	CA		09/19/2025	7.625	955,494		1,345,000
100238402	SAN DIEGO	CA		09/19/2025	7.125	230,165		470,000
100238403	LEXINGTON	VA		09/19/2025	7.500	568,021		695,000
100238404	SEATTLE	WA		09/19/2025	7.250	688,396		950,000
100238405	KEY WEST	FL		09/19/2025	7.375	557,010		675,000
100238406	VALDOSTA	GA		09/19/2025	7.500	239,775		331,000
100238407	VISALIA	CA		09/19/2025	7.500	413,854		525,000
100238408	ANTIOCH	TN		09/19/2025	6.500	201,968		275,000
100238409	EAST GRAND RAPIDS	MI		09/19/2025	7.375	402,982		500,000
100238410	LISBON	CT		09/19/2025	7.250	236,935		303,000
100238411	RICHMOND	VA		09/19/2025	7.125	321,077		416,000
100238412	MARIETTA	GA		09/19/2025	6.125	239,584		320,000
100238413	CONESTOGA	PA		09/19/2025	6.990	246,692		334,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238414	PALMDALE	CA		09/19/2025	7.375	416,941		540,000
100238415	CONCORD	CA		09/19/2025	6.375	430,700		581,000
100238416	MARCO ISLAND	FL		09/19/2025	7.625	613,432		796,000
100238417	KERHONKSON	NY		09/19/2025	7.625	335,640		421,000
100238418	KILL DEVIL HILLS	NC		09/19/2025	7.375	251,225		330,000
100238419	MARATHON	FL		09/19/2025	7.625	929,736		1,000,000
100238420	N TOPSAIL BEACH	NC		09/19/2025	7.625	714,717		885,000
100238421	JUPITER	FL		09/19/2025	7.500	546,649		880,000
100238422	MINNEAPOLIS	MN		09/19/2025	7.375	243,063		315,000
100238423	KATY	TX		09/19/2025	7.250	207,592		251,000
100238424	SOUTH JORDAN	UT		09/19/2025	6.875	368,214		470,000
100238425	TEMECULA	CA		09/19/2025	7.125	491,376		765,000
100238426	MINERAL	VA		09/19/2025	7.250	296,371		380,000
100238427	VIRGINIA BEACH	VA		09/19/2025	7.125	234,317		310,000
100238428	PORT CLINTON	OH		09/19/2025	6.750	236,702		345,000
100238429	SCHAUMBURG	IL		09/19/2025	6.750	191,076		280,000
100238430	VERO BEACH	FL		09/19/2025	7.625	369,501		400,000
100238431	CHARLOTTE	NC		09/19/2025	6.990	352,556		462,000
100238432	HAZLEHURST	GA		09/19/2025	7.500	188,894		221,000
100238433	ROSEVILLE	CA		09/19/2025	6.990	435,425		570,000
100238434	LOUISVILLE	KY		09/19/2025	7.500	182,767		220,000
100238435	NICHOLASVILLE	KY		09/19/2025	7.500	182,637		220,000
100238436	EMERALD ISLE	NC		09/19/2025	7.125	491,164		654,000
100238437	NORTH PORT	FL		09/19/2025	6.625	330,136		441,000
100238438	PAWLEYS ISLAND	SC		09/19/2025	7.250	185,548		435,000
100238439	ATLANTA	GA		09/19/2025	7.375	204,024		255,000
100238440	SACRAMENTO	CA		09/19/2025	7.625	303,576		395,000
100238441	ATLANTA	GA		09/19/2025	7.500	301,220		341,000
100238442	RICHMOND	VA		09/19/2025	7.250	632,318		825,000
100238443	MEADOW VALLEY	CA		09/19/2025	7.125	207,204		240,000
100238444	NEDERLAND	TX		09/19/2025	7.375	212,874		230,000
100238445	PANAMA CITY BEACH	FL		09/19/2025	7.500	338,702		440,000
100238446	MAKAWAO	HI		09/19/2025	7.500	830,115		925,000
100238447	ABINGDON	MD		09/19/2025	7.500	278,305		335,000
100238448	SAINT AUGUSTINE	FL		09/19/2025	7.125	331,953		405,000
100238449	MIAMI	FL		09/19/2025	7.625	319,336		430,000
100238450	ATLANTA	GA		09/19/2025	7.625	385,461		474,000
100238451	OAKWOOD	OH		09/19/2025	7.125	222,693		294,000
100238452	RIPON	CA		09/19/2025	7.375	557,873		675,000
100238453	ALBUQUERQUE	NM		09/19/2025	7.625	402,030		490,000
100238454	CINCINNATI	OH		09/19/2025	7.375	198,477		240,000
100238455	COLUMBIA	MD		09/19/2025	7.625	290,989		350,000
100238456	HUFFMAN	TX		09/19/2025	7.625	424,321		460,200
100238457	PASO ROBLES	CA		09/19/2025	7.250	320,844		450,000
100238458	SUFFOLK	VA		09/19/2025	7.625	231,583		325,000
100238459	PORTSMOUTH	VA		09/19/2025	7.500	240,921		320,000
100238460	CAVE CREEK	AZ		09/19/2025	7.500	835,540		1,022,000
100238461	BROOKHAVEN	GA		09/19/2025	7.500	165,544		240,000
100238462	ALTON BAY	NH		09/19/2025	7.500	413,916		550,000
100238463	LAVON	TX		09/19/2025	6.625	244,339		350,000
100238464	WAIANAE	HI		09/19/2025	7.500	403,445		520,000
100238465	BASKING RIDGE	NJ		09/19/2025	7.250	228,723		300,000
100238466	MIAMI	FL		09/19/2025	7.625	583,551		755,000
100238467	LAWRENCEVILLE	GA		09/19/2025	7.375	334,942		435,000
100238468	SALT LAKE CITY	UT		09/19/2025	7.250	193,767		258,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238469	OLD BRIDGE	NJ		09/19/2025	7.500	334,958		595,000
100238470	LYNCHBURG	VA		09/19/2025	7.500	235,228		254,000
100238471	KATY	TX		09/19/2025	6.990	269,135		450,000
100238472	RALEIGH	NC		09/19/2025	7.625	231,532		295,000
100238473	WAUWATOSA	WI		09/19/2025	6.990	251,788		330,000
100238474	SPRING	TX		09/19/2025	6.875	220,252		270,000
100238475	BLOOMFIELD	NJ		09/19/2025	7.250	263,824		345,000
100238476	CLEVELAND	TN		09/19/2025	7.125	199,923		260,000
100238477	RIPON	CA		09/19/2025	7.250	475,797		616,000
100238478	MANNING	SC		09/19/2025	7.500	337,187		391,000
100238479	LEWISVILLE	TX		09/19/2025	7.500	572,804		700,000
100238480	CAPE CORAL	FL		09/19/2025	7.250	195,998		291,000
100238481	LAS VEGAS	NV		09/19/2025	7.625	478,301		670,000
100238482	PLEASANTON	CA		09/19/2025	7.375	989,653		1,275,000
100238483	ATLANTA	GA		09/19/2025	7.125	1,066,730		1,375,000
100238484	LODI	CA		09/19/2025	7.500	366,042		514,000
100238485	DICKINSON	TX		09/19/2025	6.875	195,593		255,000
100238486	PROVIDENCE VILLAGE	TX		09/19/2025	7.125	270,368		355,000
100238487	PLAINSBORO	NJ		09/19/2025	6.990	216,893		298,000
100238488	LAKESIDE	AZ		09/19/2025	6.990	404,245		532,000
100238489	TRACY	CA		09/19/2025	7.625	615,870		775,000
100238490	WILLMAR	MN		09/19/2025	7.250	253,121		310,000
100238491	GULF BREEZE	FL		09/19/2025	7.625	219,856		267,000
100238492	VIAN	OK		09/19/2025	6.750	181,856		228,000
100238493	SODA SPRINGS	CA		09/19/2025	7.625	577,748		700,000
100238494	COLCHESTER	VT		09/19/2025	7.500	392,371		478,000
100238495	CHARLOTTE	NC		09/19/2025	6.500	237,649		340,000
100238496	LAS VEGAS	NV		09/19/2025	6.625	449,936		640,000
100238497	ASHLAND	OR		09/19/2025	7.250	606,945		799,000
100238498	VENICE	FL		09/19/2025	7.500	546,886		712,500
100238499	SAINT LOUIS	MO		09/19/2025	7.250	200,169		260,000
100238500	FRANKLIN PARK	NJ		09/19/2025	6.875	271,295		356,000
100238501	THE VILLAGES	FL		09/19/2025	7.625	297,475		345,000
100238502	DEARBORN	MI		09/19/2025	7.500	372,663		470,000
100238503	ORANGEVALE	CA		09/19/2025	7.250	432,528		580,000
100238504	SACRAMENTO	CA		09/19/2025	7.250	342,663		450,000
100238505	TACOMA	WA		09/19/2025	7.500	512,220		630,000
100238506	SAINT MARYS	GA		09/19/2025	7.375	210,279		271,000
100238507	MASON	OH		09/19/2025	7.375	252,959		307,000
100238508	LIGHTHOUSE POINT	FL		09/19/2025	7.500	755,832		815,000
100238509	LOS ANGELES	CA		09/19/2025	7.250	1,220,987		1,680,000
100238510	SACRAMENTO	CA		09/19/2025	7.500	380,172		490,000
100238511	LAKE STEVENS	WA		09/19/2025	7.625	677,318		770,000
100238512	COCOA BEACH	FL		09/19/2025	7.250	379,526		552,000
100238513	EVERETT	MA		09/19/2025	7.125	829,228		1,075,000
100238514	ROBBINSVILLE	NJ		09/19/2025	6.750	186,109		265,000
100238515	NOVI	MI		09/19/2025	6.875	283,263		351,000
100238516	COLORADO SPRINGS	CO		09/19/2025	7.625	446,976		550,000
100238517	TALLAHASSEE	FL		09/19/2025	7.625	273,331		330,000
100238518	WATERTOWN	WI		09/19/2025	7.250	186,192		250,000
100238519	JACKSONVILLE BEACH	FL		09/19/2025	7.625	187,312		202,000
100238520	ELK GROVE	CA		09/19/2025	7.500	392,034		510,000
100238521	MOUNT LAUREL	NJ		09/19/2025	6.990	293,246		391,000
100238522	LYNN HAVEN	FL		09/19/2025	6.990	218,872		299,000
100238523	CAPE MAY	NJ		09/19/2025	7.625	416,782		510,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238524	BROKEN ARROW	OK		09/19/2025	7.375	193,072		262,000
100238525	VALLEJO	CA		09/19/2025	7.625	477,601		580,000
100238526	PORTLAND	OR		09/19/2025	7.625	353,087		452,000
100238527	SAINT PAUL	MN		09/19/2025	6.500	199,728		290,000
100238528	MADISON	TN		09/19/2025	7.250	248,556		390,000
100238529	SURPRISE	AZ		09/19/2025	6.990	310,304		405,000
100238530	TEATICKET	MA		09/19/2025	7.500	501,623		650,000
100238531	CHARLOTTE	NC		09/19/2025	7.250	212,738		275,000
100238532	APACHE JUNCTION	AZ		09/19/2025	6.990	278,885		400,000
100238533	DALLAS	TX		09/19/2025	6.990	290,176		355,000
100238534	HARDINSBURG	KY		09/19/2025	7.500	210,091		260,000
100238535	PENN VALLEY	CA		09/19/2025	6.750	219,824		290,000
100238536	GENEVA	IL		09/19/2025	7.250	221,257		304,000
100238537	SOUTH JORDAN	UT		09/19/2025	6.500	373,978		500,000
100238538	BIG BEAR CITY	CA		09/19/2025	7.625	301,706		325,000
100238539	ALBRIGHTSVILLE	PA		09/19/2025	7.250	278,893		340,000
100238540	PEARLAND	TX		09/19/2025	6.750	250,323		340,000
100238541	KATY	TX		09/19/2025	6.875	298,283		413,000
100238542	INVERNESS	FL		09/19/2025	6.625	290,776		388,000
100238543	ROYSE CITY	TX		09/19/2025	6.875	234,649		325,000
100238544	SAINT LOUIS	MO		09/19/2025	7.625	292,075		380,000
100238545	ROSEMOUNT	MN		09/19/2025	6.750	227,373		336,000
100238546	GARLAND	TX		09/19/2025	7.500	207,690		255,000
100238547	MOUNT HOLLY	NJ		09/19/2025	6.990	350,076		456,000
100238548	PAGE	AZ		09/19/2025	7.125	392,462		435,000
100238549	HOUSTON	TX		09/19/2025	6.625	381,659		475,000
100238550	WALTHAM	MA		09/19/2025	7.250	648,199		905,000
100238551	SHERMAN	TX		09/19/2025	7.375	318,144		417,000
100238552	GALLATIN	TN		09/19/2025	6.875	305,064		412,000
100238553	KINGFIELD	ME		09/19/2025	7.250	581,999		760,000
100238554	HAYWARD	CA		09/19/2025	6.990	728,357		983,000
100238555	ARNOLD	CA		09/19/2025	6.875	512,628		575,000
100238556	SAINT LOUIS	MO		09/19/2025	7.250	224,268		303,000
100238557	NAPLES	FL		09/19/2025	7.125	306,792		400,000
100238558	SHOW LOW	AZ		09/19/2025	7.500	264,574		293,000
100238559	PLYMOUTH	MA		09/19/2025	7.250	476,838		625,000
100238560	BALTIMORE	MD		09/19/2025	7.500	264,417		285,000
100238561	FRISCO	TX		09/19/2025	7.625	636,816		775,000
100238562	FULLERTON	CA		09/19/2025	7.125	730,531		950,000
100238563	BRENTWOOD	CA		09/19/2025	7.250	734,940		960,000
100238564	HIAWATHA	KS		09/19/2025	7.500	193,070		235,000
100238565	WOODBRIDGE	VA		09/19/2025	7.375	337,391		435,000
100238566	SAINT LOUIS	MO		09/19/2025	7.250	224,007		292,000
100238567	RICHMOND	TX		09/19/2025	7.125	312,483		405,000
100238568	MONTARA	CA		09/19/2025	7.500	1,049,832		1,355,000
100238569	MARIETTA	PA		09/19/2025	7.375	202,853		253,000
100238570	BRYAN	TX		09/19/2025	7.250	193,336		234,000
100238571	HOLMES BEACH	FL		09/19/2025	7.500	503,287		700,000
100238572	CAMDEN	SC		09/19/2025	7.375	374,236		418,000
100238573	MYRTLE BEACH	SC		09/19/2025	7.375	423,513		517,900
100238574	WENTZVILLE	MO		09/19/2025	7.250	195,993		247,000
100238575	EDISON	NJ		09/19/2025	7.250	291,810		425,000
100238576	SARASOTA	FL		09/19/2025	7.375	303,449		385,500
100238577	EASLEY	SC		09/19/2025	7.625	231,960		280,000
100238578	BALTIMORE	MD		09/19/2025	7.250	326,027		429,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238579	FLAGSTAFF	AZ		09/19/2025	7.500	308,808		399,000
100238580	GAFFNEY	SC		09/19/2025	6.750	201,107		255,000
100238581	BULLARD	TX		09/19/2025	7.250	482,790		590,000
100238582	CORONA	CA		09/19/2025	7.500	769,889		930,500
100238583	ANNANDALE	VA		09/19/2025	7.625	439,185		575,000
100238584	STILLWATER	OK		09/19/2025	7.375	256,856		310,000
100238585	CHINO	CA		09/19/2025	7.125	611,566		795,000
100238586	ROCHESTER HILLS	MI		09/19/2025	7.375	272,341		413,000
100238587	ROCHESTER	MI		09/19/2025	7.625	218,242		282,000
100238588	FOREST	VA		09/19/2025	7.125	270,923		350,000
100238589	IRVINE	CA		09/19/2025	6.990	673,865		880,000
100238590	HOLLAND	MI		09/19/2025	7.250	261,830		336,000
100238591	CHARLOTTE	NC		09/19/2025	6.750	189,775		285,000
100238592	MALIBU	CA		09/19/2025	7.250	500,940		675,000
100238593	CLARKSVILLE	TN		09/19/2025	6.990	230,501		325,000
100238594	INDIANOLA	IA		09/19/2025	7.500	375,622		530,000
100238595	MUSKEGON	MI		09/19/2025	7.250	544,641		625,000
100238596	LEESBURG	VA		09/19/2025	6.875	632,143		826,000
100238597	MILLVILLE	DE		09/19/2025	6.750	474,002		630,000
100238598	SAINT GEORGE	UT		09/19/2025	7.375	459,737		610,000
100238599	SCHILLER PARK	IL		09/19/2025	7.500	201,617		260,000
100238600	BALTIMORE	MD		09/19/2025	7.500	310,757		410,000
100238601	PORT CLINTON	OH		09/19/2025	7.375	515,763		560,000
100238602	ALIQUIPPA	PA		09/19/2025	6.990	182,698		225,000
100238603	HAVRE DE GRACE	MD		09/19/2025	7.250	185,850		276,000
100238604	OCEAN CITY	NJ		09/19/2025	6.990	482,041		630,000
100238605	COLUMBUS	OH		09/19/2025	6.750	251,947		350,000
100238606	WOODSTOCK	GA		09/19/2025	7.125	205,792		395,000
100238607	KNOXVILLE	TN		09/19/2025	6.990	313,439		408,000
100238608	NEWBERRY	FL		09/19/2025	7.500	207,846		290,000
100238609	POCONO LAKE	PA		09/19/2025	7.125	269,206		402,000
100238610	YORK	ME		09/19/2025	6.990	611,446		800,000
100238611	PORT HUENEME	CA		09/19/2025	7.250	465,561		615,000
100238612	DUARTE	CA		09/19/2025	7.500	603,697		744,000
100238613	COLUMBUS	OH		09/19/2025	6.750	252,096		350,000
100238614	SAN MARCOS	CA		09/19/2025	6.990	433,498		565,000
100238615	EAST HARTFORD	CT		09/19/2025	6.990	281,050		365,000
100238616	FORT MILL	SC		09/19/2025	7.750	575,968		624,000
100238617	PLAISTOW	NH		09/19/2025	7.750	272,632		352,000
100238618	LEWISVILLE	TX		09/19/2025	6.750	339,481		460,000
100238619	WEST PALM BEACH	FL		09/19/2025	7.500	434,315		470,000
100238620	OAK RIDGE	TN		09/19/2025	7.375	225,627		307,000
100238621	CYPRESS	TX		09/19/2025	6.750	230,947		307,000
100238622	ALLEN	TX		09/19/2025	7.500	277,474		365,000
100238623	FORT WORTH	TX		09/19/2025	6.625	243,802		333,000
100238624	GRAND BLANC	MI		09/19/2025	6.990	325,974		455,000
100238625	SCRANTON	PA		09/19/2025	7.250	202,517		260,000
100238626	GAITHERSBURG	MD		09/19/2025	7.250	427,556		529,000
100238627	BALTIMORE	MD		09/19/2025	6.990	250,289		346,000
100238628	WALLA WALLA	WA		09/19/2025	6.990	258,863		417,900
100238629	PIONEER	CA		09/19/2025	6.990	312,303		385,000
100238630	FLOWERY BRANCH	GA		09/19/2025	7.375	284,474		369,000
100238631	FRAZIER PARK	CA		09/19/2025	6.990	245,754		320,000
100238632	RIVERSIDE	CA		09/19/2025	6.875	420,743		670,000
100238633	VIRGINIA BEACH	VA		09/19/2025	6.875	474,460		621,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238634	VILLAS	NJ		09/19/2025	7.375	388,156		480,000
100238635	MURRIETA	CA		09/19/2025	7.250	466,479		650,000
100238636	OLYMPIA	WA		09/19/2025	7.375	412,954		505,000
100238637	GALVESTON	TX		09/19/2025	7.500	375,092		405,000
100238638	LYNNWOOD	WA		09/19/2025	6.990	540,502		705,000
100238639	SAN FRANCISCO	CA		09/19/2025	6.990	1,125,144		1,704,000
100238640	RANCHO CORDOVA	CA		09/19/2025	7.500	261,885		351,000
100238641	SAINT AUGUSTINE	FL		09/19/2025	7.250	260,163		338,000
100238642	GREENSBORO	NC		09/19/2025	7.750	268,497		325,000
100238643	PHILADELPHIA	PA		09/19/2025	7.500	225,344		310,000
100238644	CELINA	TX		09/19/2025	6.500	292,816		424,000
100238645	HEWLETT	NY		09/19/2025	7.250	693,658		900,000
100238646	LAS VEGAS	NV		09/19/2025	6.625	259,113		368,000
100238647	MISSION VIEJO	CA		09/19/2025	6.875	370,436		547,500
100238648	VAN NUYS	CA		09/19/2025	7.375	686,655		830,000
100238649	LAKE GENEVA	WI		09/19/2025	7.125	214,052		280,000
100238650	OCEAN CITY	MD		09/19/2025	7.250	271,049		352,500
100238651	SPRING	TX		09/19/2025	7.375	338,581		413,000
100238652	ROSEVILLE	CA		09/19/2025	6.990	351,387		430,000
100238653	PHILADELPHIA	PA		09/19/2025	6.990	192,445		260,000
100238654	NEWPORT BEACH	CA		09/19/2025	7.375	1,036,225		1,332,500
100238655	SAINT PAUL	MN		09/19/2025	6.875	200,111		283,000
100238656	WILMINGTON	DE		09/19/2025	7.125	335,624		480,000
100238657	NASHVILLE	TN		09/19/2025	7.500	248,583		304,000
100238658	AFTON	OK		09/19/2025	7.250	429,834		550,000
100238659	LEWISTON	ID		09/19/2025	7.250	612,028		790,000
100238660	YUBA CITY	CA		09/19/2025	7.250	422,811		630,000
100238661	SAN FRANCISCO	CA		09/19/2025	7.250	1,163,761		1,500,000
100238662	AURORA	CO		09/19/2025	6.875	444,155		585,000
100238663	LEWISVILLE	TX		09/19/2025	6.990	297,423		395,000
100238664	ATLANTA	GA		09/19/2025	7.500	362,134		410,000
100238665	SEATTLE	WA		09/22/2025	7.625	1,119,506		1,396,000
100238666	LEESPORT	PA		09/22/2025	7.250	291,301		530,000
100238668	PALM SPRINGS	CA		09/22/2025	7.375	239,679		390,000
100238669	BELLEFONTE	PA		09/22/2025	8.125	213,805		255,000
100238670	LAS VEGAS	NV		09/22/2025	7.375	1,660,174		2,000,000
100238671	BRIDGEWATER	NJ		09/22/2025	7.375	210,590		472,000
100238672	DORAL	FL		09/22/2025	7.750	903,052		1,140,000
100238673	HENDERSON	NV		09/22/2025	8.250	369,106		455,000
100238674	LINDEN	NJ		09/22/2025	7.375	569,415		685,000
100238675	NATIONAL CITY	CA		09/22/2025	6.750	488,346		960,000
100238676	BAY POINT	CA		09/22/2025	8.125	125,918		415,000
100238677	MENIFEE	CA		09/22/2025	7.250	395,354		550,000
100238678	WEST PALM BEACH	FL		09/22/2025	7.375	675,309		900,000
100238680	SAINT CHARLES	IL		09/22/2025	8.875	1,137,407		1,395,000
100238682	LAS VEGAS	NV		09/22/2025	7.375	910,669		1,100,000
100238683	CELINA	TX		09/22/2025	7.250	957,496		1,185,000
100238684	SHOW LOW	AZ		09/22/2025	7.375	446,383		545,000
100238685	MALIBU	CA		09/22/2025	7.750	3,008,602		3,825,000
100238686	ZEBULON	NC		09/22/2025	7.375	488,213		590,000
100238687	WILLIMANTIC	CT		09/22/2025	7.875	159,966		235,000
100238688	MERCER ISLAND	WA		09/22/2025	8.250	1,128,304		1,650,000
100238689	BOSTON	MA		09/22/2025	6.875	889,502		1,450,000
100238691	CHESTER	VA		09/22/2025	7.125	285,674		365,000
100238692	LOWELL	MA		09/22/2025	7.250	259,746		445,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238693	MILTON	GA		09/22/2025	6.750	1,073,309		2,150,000
100238694	WAYNESBORO	VA		09/22/2025	8.875	185,536		272,000
100238695	RIO LINDA	CA		09/22/2025	7.625	422,428		540,000
100238696	MONTGOMERY	TX		09/22/2025	6.750	656,046		840,000
100238697	KIHEI	HI		09/22/2025	7.375	439,217		580,000
100238698	SACRAMENTO	CA		09/22/2025	7.250	732,626		1,256,000
100238699	KIHEI	HI		09/22/2025	7.625	510,948		715,000
100238700	GILROY	CA		09/22/2025	7.500	804,533		975,000
100238701	COLUMBIA	SC		09/22/2025	7.250	188,692		255,000
100238702	CARSON	CA		09/22/2025	7.250	545,749		710,000
100238703	OAKLAND	CA		09/22/2025	7.000	489,558		590,000
100238704	LOS ANGELES	CA		09/22/2025	6.990	2,566,767		6,250,000
100238705	SAN DIEGO	CA		09/22/2025	7.250	1,531,119		1,775,000
100238706	SCOTTSDALE	AZ		09/22/2025	8.000	266,175		283,000
100238707	PHOENIX	AZ		09/22/2025	6.875	133,366		180,000
100238708	JACKSONVILLE	FL		09/22/2025	7.375	288,297		363,000
100238709	CHICAGO	IL		09/22/2025	6.875	740,621		1,100,000
100238710	PEARLAND	TX		09/22/2025	7.875	318,938		405,000
100238711	SPICEWOOD	TX		09/22/2025	8.125	704,146		750,000
100238712	PLANO	TX		09/22/2025	7.375	1,176,000		1,400,000
100238713	WEST JORDAN	UT		09/22/2025	6.875	384,107		505,000
100238714	CLOVERDALE	CA		09/22/2025	7.000	452,199		590,000
100238715	EVERGREEN	CO		09/22/2025	7.750	420,000		945,000
100238716	DALLAS	TX		09/22/2025	7.500	478,628		580,000
100238717	PROVO	UT		09/22/2025	7.125	471,367		780,000
100238718	CHICAGO	IL		09/22/2025	7.875	130,200		155,000
100238719	VALENCIA	CA		09/22/2025	7.375	1,853,746		2,100,000
100238720	TAMPA	FL		09/22/2025	7.875	514,266		574,000
100238721	CASTLE ROCK	CO		09/22/2025	7.125	498,645		640,000
100238722	FRESNO	CA		09/22/2025	8.250	252,000		343,000
100238723	NAPA	CA		09/22/2025	6.625	239,027		430,000
100238724	BAKERSFIELD	CA		09/22/2025	6.750	521,046		750,000
100238725	LYNNWOOD	WA		09/22/2025	6.750	550,239		825,000
100238726	MEREDITH	NH		09/22/2025	7.375	366,365		477,000
100238727	LAS VEGAS	NV		09/22/2025	7.375	290,804		425,000
100238728	WARREN	MI		09/22/2025	7.500	195,667		250,000
100238729	ARLINGTON	TX		09/22/2025	7.250	329,293		425,000
100238730	OCEANSIDE	CA		09/22/2025	8.750	348,039		430,000
100238731	DORAL	FL		09/22/2025	7.125	1,498,486		2,080,000
100238732	JUPITER	FL		09/22/2025	7.250	488,061		605,000
100238733	HUNTERSVILLE	NC		09/22/2025	7.875	507,306		655,000
100238734	MANCHESTER	NH		09/22/2025	7.750	588,261		760,000
100238735	OREFIELD	PA		09/22/2025	8.000	506,692		670,000
100238736	NASHVILLE	TN		09/22/2025	6.750	412,360		570,000
100238737	MEMPHIS	TN		09/22/2025	6.875	100,430		165,000
100238738	ADAIR VILLAGE	OR		09/22/2025	7.500	362,339		440,000
100238739	LEESBURG	VA		09/22/2025	7.125	1,341,381		1,740,000
100238740	MESA	AZ		09/22/2025	7.750	887,767		1,090,000
100238741	LAREDO	TX		09/22/2025	7.875	601,792		733,200
100238742	SILVERTHORNE	CO		09/22/2025	7.875	220,981		289,000
100238743	GATLINBURG	TN		09/22/2025	6.875	500,733		840,000
100238744	ROWLETT	TX		09/22/2025	6.750	981,678		1,200,000
100238745	TAMPA	FL		09/22/2025	7.375	326,336		420,000
100238746	BOCA RATON	FL		09/22/2025	7.000	561,705		850,000
100238747	DENVER	CO		09/22/2025	7.250	639,324		1,185,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238748	PHOENIX	AZ		09/22/2025	7.250	848,256		1,182,000
100238749	SPRINGFIELD	MA		09/22/2025	7.125	202,159		280,000
100238750	LAS VEGAS	NV		09/22/2025	9.500	484,659		650,000
100238751	LA HABRA	CA		09/22/2025	7.250	713,935		880,000
100238752	CARLSBAD	CA		09/22/2025	6.875	1,065,677		2,100,000
100238753	AUBURN	WA		09/22/2025	7.375	469,114		565,000
100238754	DALLAS	TX		09/22/2025	7.250	593,883		730,000
100238755	VISTA	CA		09/22/2025	7.125	932,852		1,075,000
100238756	SONOMA	CA		09/22/2025	6.750	641,154		975,000
100238757	LAFAYETTE HILL	PA		09/22/2025	7.500	325,595		395,000
100238758	OLD ORCHARD BEACH	ME		09/22/2025	6.750	613,822		850,000
100238759	SANTA CLARA	CA		09/22/2025	7.250	1,444,193		1,630,000
100238760	TUCSON	AZ		09/22/2025	6.875	184,638		1,040,000
100238761	TEMPE	AZ		09/22/2025	7.375	410,945		510,000
100238762	POWAY	CA		09/22/2025	7.000	2,006,343		2,600,000
100238763	SOUTH GATE	CA		09/22/2025	7.125	607,886		750,000
100238764	GILBERT	AZ		09/22/2025	7.375	466,287		570,000
100238765	NAPLES	FL		09/22/2025	7.500	445,265		535,000
100238766	SARASOTA	FL		09/22/2025	7.500	935,659		1,175,000
100238767	OVERGAARD	AZ		09/22/2025	7.250	276,906		395,000
100238768	MYRTLE BEACH	SC		09/22/2025	7.500	423,204		550,000
100238769	ELLENWOOD	GA		09/22/2025	7.625	187,864		230,000
100238770	APOPKA	FL		09/22/2025	7.875	436,000		544,000
100238771	PALM HARBOR	FL		09/22/2025	7.750	680,976		794,000
100238772	SALYERSVILLE	KY		09/22/2025	7.375	410,133		500,000
100238773	SOUTH LAKE TAHOE	CA		09/23/2025	7.625	476,411		575,000
100238774	TOBYHANNA	PA		09/23/2025	7.490	286,024		365,000
100238775	ELLIJAY	GA		09/23/2025	7.625	618,144		833,000
100238776	PEARSON	WI		09/23/2025	6.875	365,496		505,000
100238777	SAINT LOUIS	MO		09/23/2025	7.375	274,414		350,000
100238778	REDMOND	OR		09/23/2025	6.875	312,458		406,600
100238779	SODDY DAISY	TN		09/23/2025	7.625	686,077		840,000
100238780	LELAND	NC		09/23/2025	5.750	184,391		265,000
100238781	SALINAS	CA		09/23/2025	7.125	551,064		780,000
100238782	HARPERS FERRY	WV		09/23/2025	7.125	244,263		320,000
100238783	BIG BEAR LAKE	CA		09/23/2025	6.750	292,121		475,000
100238784	DAWSONVILLE	GA		09/23/2025	7.000	329,326		405,000
100238785	SAN FRANCISCO	CA		09/23/2025	6.750	316,159		470,000
100238786	DOVER	DE		09/23/2025	7.750	436,365		470,000
100238787	GREENACRES	FL		09/23/2025	7.625	327,271		455,000
100238788	SPOKANE	WA		09/23/2025	7.625	276,043		335,000
100238789	TOMBALL	TX		09/23/2025	8.125	629,468		759,000
100238790	WAKE FOREST	NC		09/23/2025	5.750	233,172		347,000
100238791	ROME	GA		09/23/2025	5.750	169,215		244,000
100238792	FLOURTOWN	PA		09/23/2025	7.000	383,414		518,000
100238793	FREELAND	WA		09/23/2025	6.750	411,392		675,000
100238794	CHICAGO	IL		09/23/2025	7.000	298,520		385,000
100238795	SAN DIEGO	CA		09/23/2025	6.875	609,720		860,000
100238796	LEWES	DE		09/23/2025	7.490	617,344		869,000
100238797	KATY	TX		09/23/2025	7.500	226,517		298,000
100238798	MIDLOTHIAN	VA		09/23/2025	6.990	320,149		445,000
100238799	STERLING	VA		09/23/2025	6.875	398,800		540,000
100238800	MUKILTEO	WA		09/23/2025	7.375	791,598		970,000
100238801	ANAHEIM	CA		09/23/2025	6.874	777,313		1,010,000
100238802	BOSTON	MA		09/23/2025	6.750	455,640		703,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238803	WILMINGTON	NC		09/23/2025	7.375	244,809		298,000
100238804	LAS VEGAS	NV		09/23/2025	6.750	311,776		441,000
100238805	LAS VEGAS	NV		09/23/2025	7.250	473,526		575,000
100238806	CAROLINA BEACH	NC		09/23/2025	6.990	405,210		525,000
100238807	MURFREESBORO	TN		09/23/2025	6.500	233,764		357,000
100238808	BONITA SPRINGS	FL		09/23/2025	7.875	608,477		770,000
100238809	HIGHLANDS RANCH	CO		09/23/2025	7.375	461,104		565,000
100238810	CHICAGO	IL		09/23/2025	7.250	535,843		710,000
100238811	GLENDALE	CA		09/23/2025	7.750	548,378		660,000
100238812	HENDERSON	NV		09/23/2025	6.750	443,280		600,000
100238813	GARDEN CITY	UT		09/23/2025	6.625	819,260		1,250,000
100238814	CLARKSVILLE	TN		09/23/2025	7.490	371,114		446,000
100238815	ROCHESTER	MI		09/23/2025	6.990	249,713		331,000
100238816	TUCSON	AZ		09/23/2025	7.125	299,263		365,000
100238817	ASOTIN	WA		09/23/2025	6.750	250,391		325,000
100238818	LONGWOOD	FL		09/23/2025	6.750	334,372		435,000
100238819	LAKE SAINT LOUIS	MO		09/23/2025	6.750	236,799		335,000
100238820	SUN CITY WEST	AZ		09/23/2025	6.624	280,667		445,000
100238821	HARDIN	MT		09/23/2025	7.624	174,790		237,000
100238822	TEMECULA	CA		09/23/2025	6.875	635,593		835,000
100238823	ELK GROVE	CA		09/23/2025	6.500	417,437		555,000
100238824	RANCHO MISSION VIEJO	CA		09/23/2025	7.500	708,389		980,000
100238825	SPOKANE	WA		09/23/2025	6.499	251,677		330,000
100238826	CARPENTERSVILLE	IL		09/23/2025	7.500	245,939		340,000
100238827	FEDERAL WAY	WA		09/23/2025	6.999	452,385		590,000
100238828	LIBERTY	MO		09/23/2025	7.375	279,316		345,000
100238829	GROTTOES	VA		09/23/2025	7.250	257,790		334,000
100238830	LAKEWAY	TX		09/23/2025	6.999	488,555		635,000
100238831	LAKE WORTH	FL		09/23/2025	6.990	301,217		420,000
100238832	NACHES	WA		09/23/2025	7.250	380,106		515,000
100238833	ARDEN	NC		09/23/2025	5.750	211,203		301,000
100238834	HENDERSONVILLE	TN		09/23/2025	6.875	224,080		358,000
100238835	CAPE CORAL	FL		09/23/2025	7.375	295,948		371,000
100238836	BAKERSFIELD	CA		09/23/2025	7.375	310,352		410,000
100238837	TACOMA	WA		09/23/2025	7.625	352,721		485,000
100238838	HANOVER	PA		09/23/2025	7.124	153,887		209,000
100238839	MIDLOTHIAN	VA		09/23/2025	7.750	366,515		445,000
100238840	LONGS	SC		09/23/2025	7.125	264,917		348,000
100238841	KANSAS CITY	MO		09/23/2025	6.750	291,352		380,000
100238842	WENTZVILLE	MO		09/23/2025	7.625	259,204		335,000
100238843	DALLAS	TX		09/23/2025	7.250	239,035		319,000
100238844	LONG BEACH	CA		09/23/2025	7.250	552,115		765,000
100238845	PLEASANT GROVE	UT		09/23/2025	7.000	471,782		576,500
100238846	KILLEEN	TX		09/23/2025	7.490	277,475		380,000
100238847	OAKLAND	CA		09/23/2025	7.500	622,453		910,000
100238848	WINTER SPRINGS	FL		09/23/2025	7.490	250,443		322,000
100238849	CARY	NC		09/23/2025	6.875	320,815		525,000
100238850	SPERRYVILLE	VA		09/23/2025	7.375	601,834		730,000
100238851	TUCSON	AZ		09/23/2025	7.250	659,357		850,000
100238852	GILBERT	AZ		09/23/2025	7.375	415,229		510,000
100238853	SANTA CLARITA	CA		09/23/2025	7.125	275,283		382,000
100238854	MOUNT VERNON	WA		09/23/2025	7.250	439,888		570,000
100238855	LAS VEGAS	NV		09/23/2025	7.500	451,553		570,000
100238856	GOODYEAR	AZ		09/23/2025	6.500	434,164		539,000
100238857	DEL VALLE	TX		09/23/2025	6.625	256,397		340,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238858	DAYTON	OH		09/23/2025	7.375	333,073		415,000
100238859	SOUTH LAKE TAHOE	CA		09/23/2025	6.875	443,078		617,000
100238860	INDIAN TRAIL	NC		09/23/2025	7.625	428,569		520,000
100238861	SHAKOPEE	MN		09/23/2025	7.625	248,302		300,000
100238862	CHICAGO	IL		09/23/2025	7.625	623,951		760,000
100238863	SULPHUR	OK		09/23/2025	7.000	267,774		335,000
100238864	NORTHLAKE	TX		09/23/2025	6.875	340,104		415,000
100238865	MANTECA	CA		09/23/2025	6.625	506,192		630,000
100238866	ABILENE	TX		09/23/2025	7.375	239,808		295,000
100238867	LAKE HAVASU CITY	AZ		09/23/2025	6.875	265,871		356,000
100238868	VISALIA	CA		09/23/2025	6.750	275,534		340,000
100238869	WESTMINSTER	CO		09/23/2025	7.375	531,973		779,000
100238870	EDINBURG	TX		09/23/2025	6.750	252,698		330,000
100238871	EDGEWATER	FL		09/23/2025	8.250	275,506		327,500
100238872	BRADENTON	FL		09/23/2025	6.375	556,650		736,000
100238873	BILLINGS	MT		09/23/2025	7.625	354,617		430,000
100238874	HAPPY JACK	AZ		09/23/2025	7.125	327,975		430,000
100238875	AUSTIN	TX		09/23/2025	7.125	409,867		710,000
100238876	HUDSON	FL		09/23/2025	6.500	293,914		365,000
100238877	LAKEWOOD	NJ		09/23/2025	7.125	638,569		835,000
100238878	MANASSAS PARK	VA		09/23/2025	7.000	369,470		460,000
100238879	ALBUQUERQUE	NM		09/23/2025	7.500	337,274		405,000
100238880	REXBURG	ID		09/23/2025	6.990	331,822		440,000
100238881	LAS VEGAS	NV		09/23/2025	6.875	244,845		322,000
100238882	DURHAM	NC		09/23/2025	6.990	319,041		450,000
100238883	PRESCOTT VALLEY	AZ		09/23/2025	6.875	283,739		370,000
100238884	CHANDLER	AZ		09/23/2025	6.990	377,969		524,000
100238885	AURORA	CO		09/23/2025	6.500	382,812		585,000
100238886	MARANA	AZ		09/23/2025	7.000	283,121		375,000
100238887	PALMETTO	FL		09/23/2025	7.125	563,428		785,000
100238888	STATESVILLE	NC		09/23/2025	7.375	562,778		850,000
100238889	SACRAMENTO	CA		09/23/2025	6.875	286,463		490,000
100238890	THE VILLAGES	FL		09/23/2025	7.375	250,784		320,000
100238891	PHOENIX	AZ		09/23/2025	7.125	590,350		825,000
100238892	OCALA	FL		09/23/2025	7.500	431,620		521,000
100238893	FRESNO	CA		09/23/2025	6.875	305,835		400,000
100238894	LAKELAND	FL		09/23/2025	6.000	219,182		307,000
100238895	COATESVILLE	IN		09/23/2025	7.250	503,019		630,000
100238896	FERNDALE	MI		09/23/2025	6.500	289,538		380,000
100238897	OAK ISLAND	NC		09/23/2025	6.990	410,407		615,000
100238898	DYER	IN		09/23/2025	8.500	186,794		290,000
100238899	KNIGHTDALE	NC		09/23/2025	6.375	289,593		362,500
100238900	ARNOLD	CA		09/23/2025	6.745	262,377		369,000
100238901	NOKOMIS	FL		09/23/2025	7.250	295,008		380,000
100238902	CLEARWATER	FL		09/23/2025	6.375	437,631		578,000
100238903	PENSACOLA	FL		09/23/2025	7.375	330,169		433,500
100238904	DALTON	GA		09/23/2025	6.875	242,690		315,000
100238905	HILTON HEAD ISLAND	SC		09/23/2025	6.875	323,781		435,000
100238906	HUDDLESTON	VA		09/23/2025	7.750	574,128		702,000
100238907	MANASSAS	VA		09/23/2025	6.750	258,808		341,000
100238908	PARRISH	FL		09/23/2025	6.625	230,582		284,000
100238909	BUMPASS	VA		09/23/2025	6.875	323,988		433,000
100238910	BLAIRSVILLE	GA		09/23/2025	7.375	348,727		450,000
100238911	BETHLEHEM	GA		09/23/2025	6.750	307,749		400,000
100238912	APOLLO BEACH	FL		09/23/2025	6.625	296,555		375,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238913	EAGLE	ID		09/23/2025	7.500	454,804		560,000
100238914	WEST PALM BEACH	FL		09/23/2025	6.990	433,630		650,000
100238915	PLAIN CITY	OH		09/23/2025	6.875	288,486		428,000
100238916	LONG BEACH	CA		09/23/2025	7.250	311,036		379,999
100238917	SHENANDOAH	PA		09/23/2025	7.875	202,502		254,500
100238918	RIVIERA BEACH	FL		09/23/2025	7.375	244,692		355,000
100238919	TOWNSEND	DE		09/23/2025	6.625	319,274		429,000
100238920	PRESCOTT	AZ		09/23/2025	6.624	399,896		595,000
100238921	NORTHRIDGE	CA		09/23/2025	6.875	449,277		585,000
100238922	GARNER	NC		09/23/2025	6.499	279,234		415,000
100238923	VENICE	FL		09/23/2025	7.250	260,263		313,326
100238924	HOUSTON	TX		09/23/2025	6.750	232,292		302,500
100238925	HARRISON	NJ		09/23/2025	6.750	659,210		870,000
100238926	SALINAS	CA		09/23/2025	6.750	526,441		650,000
100238927	LYNDEN	WA		09/23/2025	6.999	750,668		985,000
100238928	VIRGINIA BEACH	VA		09/23/2025	7.250	209,658		314,000
100238929	LINCOLN	NE		09/23/2025	6.250	148,058		202,500
100238930	KENNESAW	GA		09/23/2025	6.499	312,327		413,000
100238931	LEHI	UT		09/23/2025	6.624	488,838		650,000
100238932	OAK ISLAND	NC		09/23/2025	6.990	411,821		570,000
100238933	MERCED	CA		09/23/2025	6.624	325,311		429,000
100238934	KENNESAW	GA		09/23/2025	6.750	277,314		365,000
100238935	SAINT SIMONS ISLAND	GA		09/23/2025	7.250	459,266		560,000
100238936	VISTA	CA		09/23/2025	7.125	434,182		540,000
100238937	CEDAR PARK	TX		09/23/2025	6.750	242,349		328,000
100238938	PRESCOTT VALLEY	AZ		09/23/2025	6.624	512,118		675,000
100238939	FOLSOM	CA		09/23/2025	6.875	441,058		585,000
100238940	LATHROP	CA		09/23/2025	6.750	558,416		735,000
100238941	VAN ALSTYNE	TX		09/23/2025	6.750	280,975		346,000
100238942	WOODLAND PARK	CO		09/23/2025	6.625	505,324		800,000
100238943	PALM BEACH GARDENS	FL		09/23/2025	6.750	518,607		680,000
100238944	CYPRESS	TX		09/23/2025	5.500	300,019		418,000
100238945	HOUSTON	TX		09/23/2025	5.875	245,940		350,000
100238946	RESEDA	CA		09/23/2025	6.990	711,867		1,010,000
100238947	PARKER	CO		09/23/2025	6.625	520,348		762,000
100238948	CANTON	MA		09/23/2025	6.750	273,399		358,000
100238949	LITTLE RIVER	SC		09/23/2025	6.490	273,560		372,580
100238950	MODESTO	CA		09/23/2025	6.750	353,005		540,000
100238951	HOUSTON	TX		09/23/2025	6.750	327,365		405,000
100238952	LINCOLN	CA		09/23/2025	6.750	341,611		496,000
100238953	TEMPLE	TX		09/23/2025	6.875	302,185		395,000
100238954	OLD TOWN	FL		09/23/2025	6.875	424,134		560,000
100238955	BALTIMORE	MD		09/23/2025	6.875	250,994		345,000
100238956	WEST DOVER	VT		09/23/2025	6.990	526,323		700,000
100238957	CANYON COUNTRY	CA		09/23/2025	6.990	273,925		375,000
100238958	SAN DIEGO	CA		09/23/2025	6.990	321,535		415,000
100238959	HOUSTON	TX		09/23/2025	6.990	326,326		450,000
100238960	NORTH MYRTLE BEACH	SC		09/23/2025	7.000	333,469		455,000
100238961	GRANVILLE	OH		09/23/2025	6.990	326,222		400,000
100238962	MARMORA	NJ		09/23/2025	6.990	256,143		380,000
100238963	HAVRE DE GRACE	MD		09/23/2025	7.000	314,155		405,000
100238964	EAST STROUDSBURG	PA		09/23/2025	6.990	343,723		420,000
100238965	ARVADA	CO		09/23/2025	7.000	354,353		540,000
100238966	FRESNO	CA		09/23/2025	7.000	430,387		602,000
100238967	CARMEL	IN		09/23/2025	7.000	274,571		395,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238968	CAMDEN WYOMING	DE		09/23/2025	7.125	314,794		410,000
100238969	ISLAMORADA	FL		09/23/2025	7.125	499,203		650,000
100238970	HEBER SPRINGS	AR		09/23/2025	7.125	502,617		727,000
100238971	PROVO	UT		09/23/2025	7.125	356,867		463,000
100238972	LA QUINTA	CA		09/23/2025	7.250	537,640		704,000
100238973	GIBSONVILLE	NC		09/23/2025	7.250	424,261		525,000
100238974	CAPE CORAL	FL		09/23/2025	7.125	529,307		684,000
100238975	BRISTOL	CT		09/23/2025	7.125	292,799		397,000
100238976	ELLIJAY	GA		09/23/2025	7.250	517,335		645,000
100238977	WILMINGTON	NC		09/23/2025	7.250	555,702		714,000
100238978	TAYLORS ISLAND	MD		09/23/2025	7.250	620,855		758,000
100238979	PRESCOTT	AZ		09/23/2025	7.250	314,896		410,000
100238980	BAKERSFIELD	CA		09/23/2025	7.250	401,922		520,000
100238981	ATLANTIC CITY	NJ		09/23/2025	7.125	249,669		325,000
100238982	BAKERSFIELD	CA		09/23/2025	7.250	401,858		530,000
100238983	BURNHAM	ME		09/23/2025	7.250	255,657		307,000
100238984	BAKERSFIELD	CA		09/23/2025	7.250	402,359		525,000
100238985	TEMPLE	TX		09/23/2025	7.250	294,372		390,000
100238986	CHATTANOOGA	TN		09/23/2025	7.375	297,750		412,000
100238987	WARWICK	RI		09/23/2025	7.325	240,943		358,000
100238988	ORLANDO	FL		09/23/2025	7.375	547,938		665,000
100238989	GRANBURY	TX		09/23/2025	7.375	425,992		600,000
100238990	POOLER	GA		09/23/2025	7.375	340,205		440,000
100238991	LITTLE EGG HARBOR TWP	NJ		09/23/2025	7.375	574,522		737,500
100238992	VACAVILLE	CA		09/23/2025	7.500	480,902		580,000
100238993	POOLESVILLE	MD		09/23/2025	7.375	477,524		760,000
100238994	PUNTA GORDA	FL		09/23/2025	7.625	325,574		445,180
100238995	SAINT PETERSBURG	FL		09/23/2025	7.375	287,263		355,000
100238996	TOBYHANNA	PA		09/23/2025	7.500	267,910		325,000
100238997	PORTSMOUTH	RI		09/23/2025	7.875	580,105		750,000
100238998	RICHMOND	VA		09/23/2025	7.500	283,359		354,000
100238999	MEDFORD	MA		09/23/2025	6.875	457,819		615,000
100239000	SANDPOINT	ID		09/23/2025	7.375	573,750		1,980,000
100239001	BEAVERTON	OR		09/23/2025	6.875	632,426		900,000
100239002	THE VILLAGES	FL		09/23/2025	7.625	257,385		350,000
100239003	MONTPELIER	VT		09/23/2025	6.750	251,643		345,000
100239004	CHARLOTTE	NC		09/23/2025	6.875	452,592		665,000
100239005	RALEIGH	NC		09/23/2025	6.750	301,341		396,000
100239006	MCKINNEY	TX		09/23/2025	6.999	440,302		580,000
100239007	DE SOTO	KS		09/23/2025	7.125	243,317		350,000
100239008	LONG BEACH	CA		09/23/2025	6.624	643,579		875,000
100239010	MOUNT AIRY	MD		09/29/2025	7.625	26,160		840,000
100239012	DEMOTTE	IN		09/29/2025	8.500	123,950		435,177
100239013	EAST BRUNSWICK	NJ		09/29/2025	8.500	231,395		806,000
100239017	HUDSON	NH		09/29/2025	8.750	102,848		493,800
100239018	SACRAMENTO	CA		09/29/2025	7.625	107,477		841,000
100239019	CANTON	MI		09/29/2025	8.125	78,572		355,000
100239020	CARLSBAD	CA		09/29/2025	7.750	109,245		1,810,774
100239021	SEDALIA	MO		09/29/2025	11.875	41,927		226,000
100239022	SURPRISE	AZ		09/29/2025	10.000	135,644		540,000
100239025	SEDALIA	MO		09/29/2025	9.375	56,467		310,000
100239026	SAN ANTONIO	TX		09/29/2025	8.125	69,207		355,843
100239027	GREENSBORO	NC		09/29/2025	8.250	104,910		677,285
100239029	SAN JUAN BAUTISTA	CA		09/29/2025	8.250	274,886		1,400,000
100239031	MERIDIAN	ID		09/29/2025	8.000	167,732		942,513

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100239034	FAYETTEVILLE	GA		09/29/2025	8.875	67,983		710,638
100239036	BOERNE	TX		09/29/2025	8.500	237,258		805,000
100239037	BELLEVILLE	NJ		09/29/2025	9.125	75,243		598,708
100239038	CAMBRIDGE	MN		09/29/2025	8.875	104,947		332,721
100239040	OXNARD	CA		09/29/2025	8.750	83,843		787,551
100239044	BENSENVILLE	IL		09/29/2025	8.875	66,984		390,425
100239047	DOVER	DE		09/29/2025	8.875	73,175		487,000
100239052	LAWRENCEBURG	TN		09/29/2025	6.750	122,428		469,520
100239053	LYNNWOOD	WA		09/29/2025	8.675	157,410		1,331,682
100239057	KANSAS CITY	MO		09/29/2025	9.175	52,283		540,171
100239059	LEESBURG	VA		09/29/2025	6.900	69,448		652,227
100239060	RICHMOND	VA		09/29/2025	9.050	31,482		259,013
100239061	MULLICA HILL	NJ		09/29/2025	8.075	90,896		740,215
100239062	ELK GROVE	CA		09/29/2025	7.150	91,917		585,134
100239065	COMPTON	CA		09/29/2025	6.400	76,598		664,549
100239068	LAS VEGAS	NV		09/29/2025	6.900	64,727		737,953
100239073	TAMPA	FL		09/29/2025	7.525	81,557		430,848
100239074	WHITTIER	CA		09/29/2025	7.275	209,367		799,975
100239075	NEW PALESTINE	IN		09/29/2025	8.925	47,223		310,056
100239076	NEWTOWN	PA		09/29/2025	6.525	137,876		616,411
100239079	LAS VEGAS	NV		09/29/2025	10.250	35,746		717,986
100239081	ANN ARBOR	MI		09/29/2025	8.775	102,130		445,874
100239083	BROADLANDS	VA		09/29/2025	11.750	311,349		825,000
100239087	GREENWOOD	SC		09/29/2025	6.900	35,746		151,315
100239089	ATLANTA	GA		09/29/2025	9.125	153,756		585,542
100239094	LAKE SAINT LOUIS	MO		09/29/2025	9.175	26,235		256,549
100239095	SACRAMENTO	CA		09/29/2025	8.700	71,491		437,005
100239096	FOUNTAIN VALLEY	CA		09/29/2025	7.400	142,982		1,524,642
100239099	PORT MATILDA	PA		09/29/2025	8.675	41,976		702,733
100239100	TUCSON	AZ		09/29/2025	7.325	63,831		262,728
100239102	PHOENIX	AZ		09/29/2025	7.275	98,127		489,592
100239103	CHESTERTON	IN		09/29/2025	7.325	125,997		642,435
100239108	DESERT HOT SPRINGS	CA		09/29/2025	8.450	80,467		413,781
100239109	MAPLE GROVE	MN		09/29/2025	9.713	39,420		450,840
100239112	SANFORD	FL		09/29/2025	12.200	102,841		375,000
100239115	GREENVILLE	RI		09/29/2025	7.900	96,784		499,201
100239117	VACAVILLE	CA		09/29/2025	7.775	51,065		602,525
100239118	HOLLYWOOD	FL		09/29/2025	10.625	78,686		405,000
100239121	KNOXVILLE	TN		09/29/2025	10.600	50,708		361,241
100239126	TACOMA	WA		09/29/2025	7.625	25,251		410,223
100239129	SAN DIEGO	CA		09/29/2025	7.200	199,154		708,378
100239140	ALPHARETTA	GA		09/29/2025	6.350	221,351		1,000,000
100239141	FLOSSMOOR	IL		09/29/2025	10.575	117,450		496,125
100239145	COOS BAY	OR		09/29/2025	9.025	52,392		317,368
100239146	ALBUQUERQUE	NM		09/29/2025	8.025	97,024		416,444
100239148	KNOXVILLE	TN		09/29/2025	6.275	183,834		741,736
100239153	MARIETTA	GA		09/29/2025	8.800	132,021		509,180
100239157	ALBUQUERQUE	NM		09/29/2025	11.350	44,075		393,876
100239158	MERIDIAN	ID		09/29/2025	6.275	153,195		752,585
100239160	BEACHWOOD	NJ		09/29/2025	11.225	51,882		511,001
100239162	PORTLAND	OR		09/29/2025	7.325	40,852		430,685
100239163	HELMETTA	NJ		09/29/2025	8.775	45,959		367,000
100239165	ESTACADA	OR		09/29/2025	8.225	92,930		485,000
100239172	TEQUESTA	FL		09/29/2025	6.275	163,407		990,430
100239178	LITCHFIELD PARK	AZ		09/29/2025	6.400	216,516		688,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100239180	BEAUMONT	CA		09/29/2025	9.575	64,561		533,135
100239184	LEXINGTON	SC		09/29/2025	11.850	29,383		250,332
100239185	PONTE VEDRA	FL		09/29/2025	7.775	43,630		608,106
100239187	MOSELEY	VA		09/29/2025	9.825	140,238		790,000
100239196	ERIE	IL		09/29/2025	10.075	59,291		232,098
100239197	CLOVIS	CA		09/29/2025	11.400	52,283		530,945
100239198	KATY	TX		09/29/2025	9.475	135,373		543,528
100239201	SIOUX CITY	IA		09/29/2025	11.225	57,133		290,544
100239202	WHITTIER	CA		09/29/2025	8.275	76,087		801,380
100239204	SARASOTA	FL		09/29/2025	12.350	76,598		359,945
100239206	CORINTH	TX		09/29/2025	11.050	60,242		331,333
100239209	DAVIDSON	NC		09/29/2025	6.900	71,491		551,762
100239214	GOODLETTSVILLE	TN		09/29/2025	11.225	62,828		550,000
100239217	SAN MATEO	CA		09/29/2025	7.275	153,195		1,617,977
100239221	MIDLOTHIAN	VA		09/29/2025	9.150	75,832		500,411
100239224	LAS VEGAS	NV		09/29/2025	11.225	82,627		681,390
100239225	BRENTWOOD	CA		09/29/2025	8.600	83,448		909,332
100239226	COTTONWOOD	CA		09/29/2025	9.150	86,811		302,414
100239229	INDIO	CA		09/29/2025	7.750	255,324		667,727
100239230	MIAMISBURG	OH		09/29/2025	6.650	91,917		364,232
100239231	VANCOUVER	WA		09/29/2025	12.450	80,611		555,516
100239232	ROSEVILLE	CA		09/29/2025	6.500	225,707		780,946
100239234	MONROVIA	IN		09/29/2025	8.050	78,098		391,119
100239236	FORT MILL	SC		09/29/2025	6.750	232,574		1,700,000
100239237	GRAIN VALLEY	MO		09/29/2025	8.925	31,482		273,117
100239238	CASSELBERRY	FL		09/29/2025	8.625	86,811		349,267
100239245	GAITHERSBURG	MD		09/29/2025	6.750	53,740		729,453
100239249	GREENVILLE	SC		09/29/2025	7.500	45,396		260,638
100239250	BRANDON	FL		09/29/2025	9.125	52,086		376,461
100239256	SOLANA BEACH	CA		09/29/2025	9.925	156,195		1,359,474
100239261	HOOVER	AL		09/29/2025	9.050	66,385		395,567
100239263	RICHWOOD	OH		09/29/2025	9.125	87,167		355,000
100239272	PLACENTIA	CA		09/29/2025	7.425	254,075		1,026,835
100239274	PRESCOTT	AZ		09/29/2025	9.050	153,195		1,038,482
100239276	ROBINSON	IL		09/29/2025	9.325	40,852		226,064
100239280	SAN DIEGO	CA		09/29/2025	10.975	93,960		770,000
100239286	RED BLUFF	CA		09/29/2025	6.750	81,542		334,328
100239287	MILWAUKIE	OR		09/29/2025	8.625	81,704		486,375
100239289	LEWISVILLE	NC		09/29/2025	6.750	108,258		612,901
100239292	ROCK ISLAND	IL		09/29/2025	9.275	38,828		186,889
100239295	BRUSH PRAIRIE	WA		09/29/2025	7.600	155,445		844,002
100239296	WASHINGTON	MO		09/29/2025	9.950	36,729		244,144
100239297	CROWN POINT	IN		09/29/2025	8.550	26,235		211,085
100239298	WHITTIER	CA		09/29/2025	9.500	173,621		1,089,443
100239299	PHOENIX	AZ		09/29/2025	6.850	64,499		662,000
100239301	ANNANDALE	VA		09/29/2025	7.000	204,260		1,032,144
100239302	WILSONVILLE	OR		09/29/2025	7.825	43,916		757,287
100239303	ANTIOCH	CA		09/29/2025	9.900	72,933		535,311
100239305	OTTAWA	KS		09/29/2025	6.750	86,811		629,460
100239307	CHULA VISTA	CA		09/29/2025	8.000	408,519		1,250,500
100239311	GUILFORD	CT		09/29/2025	9.000	173,621		882,710
100239314	CASTLE ROCK	CO		09/29/2025	9.950	62,964		627,296
100239316	HUDSON	WI		09/29/2025	10.975	52,470		483,470
100239317	LONG BEACH	CA		09/29/2025	7.500	52,375		768,984
100239319	CANTON	OH		09/29/2025	8.750	80,888		122,905

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100239321	JONESVILLE	MI		09/29/2025	7.450	56,172		275,476
100239323	LAKE ELSINORE	CA		09/29/2025	6.450	98,740		632,771
100239325	UNION CITY	CA		09/29/2025	6.750	255,324		1,619,955
100239326	GILBERT	AZ		09/29/2025	7.875	105,705		560,000
100239327	LEONARDTOWN	MD		09/29/2025	8.250	173,621		486,000
100239330	MERIDIAN	ID		09/29/2025	9.600	115,434		504,896
100239331	LONG BEACH	CA		09/29/2025	6.925	61,232		1,182,704
100239334	SPARTA	NJ		09/29/2025	8.000	71,370		593,751
100239339	SPRINGFIELD	VA		09/29/2025	7.875	202,069		798,186
100239340	FORKED RIVER	NJ		09/29/2025	9.050	76,606		492,928
100239348	NEW BRAUNFELS	TX		09/29/2025	9.050	75,407		265,000
100239351	ORMOND BEACH	FL		09/29/2025	12.025	77,955		468,316
100239354	MONEE	IL		09/29/2025	7.000	115,708		488,494
100239355	DANVILLE	CA		09/29/2025	8.400	235,271		1,239,718
100239357	TORRANCE	CA		09/29/2025	9.050	111,315		1,459,830
100239360	CHEHALIS	WA		09/29/2025	6.500	234,899		789,541
100239364	SAINT CLOUD	FL		09/29/2025	9.150	108,287		518,000
100239365	HESPERIA	CA		09/29/2025	7.450	53,994		471,046
100239366	ST PETERSBURG	FL		09/29/2025	8.325	59,566		482,500
100239370	MCDONOUGH	GA		09/29/2025	8.325	56,172		320,921
100239374	DOVER	DE		09/29/2025	11.800	56,102		410,953
100239375	RICHLAND	WA		09/29/2025	8.325	68,270		378,096
100239376	LEMOORE	CA		09/29/2025	8.750	168,615		776,406
100239381	SMYRNA	TN		09/29/2025	7.250	69,959		369,995
100239382	DALLAS	TX		09/29/2025	8.800	91,911		955,436
100239383	FRASER	MI		09/29/2025	8.200	46,980		331,422
100239384	PORTLAND	OR		09/29/2025	7.625	145,025		847,736
100239385	ARVADA	CO		09/29/2025	7.975	99,613		733,765
100239387	VICTORVILLE	CA		09/29/2025	7.825	40,852		412,937
100239388	LEESBURG	VA		09/29/2025	11.350	155,820		645,000
100239392	NEW BERN	NC		09/29/2025	7.250	66,385		356,928
100239395	CHICAGO	IL		09/29/2025	7.625	159,116		542,000
100239402	CORNING	CA		09/29/2025	6.000	59,778		688,000
100239405	SAN PEDRO	CA		09/29/2025	11.225	103,880		850,000
100239407	ELK GROVE	CA		09/29/2025	8.500	66,279		654,337
100239408	CLARKSVILLE	TN		09/29/2025	7.200	51,065		271,469
100239409	ANTIOCH	CA		09/29/2025	9.625	171,577		729,861
100239411	ANNANDALE	VA		09/29/2025	6.950	40,852		890,006
100239412	CHINO	CA		09/29/2025	8.000	112,343		730,516
100239415	LITCHFIELD PARK	AZ		09/29/2025	6.700	193,456		710,000
100239418	STANTON	CA		09/29/2025	8.675	83,977		592,186
100239419	AUBURN	AL		09/29/2025	8.050	124,956		436,000
100239420	WILDOMAR	CA		09/29/2025	8.750	103,202		708,939
100239423	ALEDO	TX		09/29/2025	9.925	94,967		408,000
100239424	LEVITTOWN	PA		09/29/2025	8.450	44,427		554,243
100239427	ANAHEIM	CA		09/29/2025	6.700	92,921		923,235
100239429	DESOTO	TX		09/29/2025	9.175	62,594		350,258
100239432	CINCINNATI	OH		09/29/2025	10.875	31,482		253,658
100239433	HOLLYWOOD	FL		09/29/2025	7.875	101,926		605,767
100239434	NEWTON GROVE	NC		09/29/2025	12.400	87,832		405,000
100239438	FULTON	MO		09/29/2025	9.750	79,074		340,000
100239439	FRESNO	CA		09/29/2025	11.600	51,771		314,024
100239440	NOTTINGHAM	MD		09/29/2025	10.075	73,458		403,149
100239441	LAS CRUCES	NM		09/29/2025	9.325	47,490		345,170
100239444	WALLA WALLA	WA		09/29/2025	8.000	117,352		536,455

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100239449	LOS ANGELES	CA		09/29/2025	8.750	102,071		815,877
100239454	O FALLON	MO		09/29/2025	7.775	37,397		279,657
100239459	LAS VEGAS	NV		09/29/2025	8.550	54,095		892,056
100239460	WILMINGTON	IL		09/29/2025	9.000	97,024		600,000
100239461	ROLLING MEADOWS	IL		09/29/2025	9.950	76,352		690,438
100239462	EAGAN	MN		09/29/2025	9.683	34,120		443,210
100239465	POMONA	CA		09/29/2025	9.297	114,718		764,921
100239469	HURRICANE	UT		09/29/2025	6.450	59,647		516,702
100239470	JOLIET	IL		09/29/2025	11.000	42,693		305,677
100239471	ROSEBUD	MO		09/29/2025	11.650	62,437		315,053
100239473	COKATO	MN		09/29/2025	7.875	76,598		389,967
100239476	AUSTIN	TX		09/29/2025	10.025	68,211		463,164
100239480	SAINT JOHNS	FL		09/29/2025	9.950	57,426		320,105
100239488	LA CRESCENTA	CA		09/29/2025	6.625	408,520		1,462,164
100239490	WEST COVINA	CA		09/29/2025	8.750	71,491		559,484
100239492	CLINTON	MD		09/29/2025	9.825	138,146		626,000
100239493	WELLINGTON	KS		09/29/2025	11.800	72,716		263,956
100239495	MOORESVILLE	NC		09/29/2025	8.425	141,617		790,273
100239496	BOWIE	MD		09/29/2025	11.175	60,865		484,632
100239497	BUENA VISTA	CO		09/29/2025	7.550	182,228		975,131
100239504	DIAMOND BAR	CA		09/29/2025	10.050	414,020		1,512,154
100239505	NORTH LAS VEGAS	NV		09/29/2025	8.250	60,756		386,338
100239508	PAHRUMP	NV		09/29/2025	7.250	82,215		700,000
100239513	HOLLYWOOD	FL		09/29/2025	7.425	121,724		813,186
100239515	SAN DIEGO	CA		09/29/2025	10.725	66,385		540,000
100239518	COLORADO SPRINGS	CO		09/29/2025	8.625	31,157		523,091
100239519	ALTON	NH		09/29/2025	6.750	204,260		550,000
100239520	STEAMBOAT SPRINGS	CO		09/29/2025	12.425	154,364		600,000
100239524	VISTA	CA		09/29/2025	8.125	83,607		1,563,773
100239531	SAN DIEGO	CA		09/29/2025	7.250	152,167		1,640,000
100239533	DOTHAN	AL		09/29/2025	12.425	79,687		621,000
100239539	RINGGOLD	GA		09/29/2025	8.525	162,205		448,717
100239543	CHARLOTTE	NC		09/29/2025	7.525	101,005		473,394
100239545	CORDOVA	TN		09/29/2025	7.875	87,924		376,833
100239548	LEXINGTON	NC		09/29/2025	7.650	125,928		211,731
100239553	PANA	IL		09/29/2025	7.975	36,204		135,000
100239555	VERONA	NJ		09/29/2025	8.675	113,234		645,249
100239556	LEESBURG	VA		09/29/2025	7.975	125,928		891,632
100239562	CLANCY	MT		09/29/2025	6.775	61,464		702,402
100239564	MC LEANSVILLE	NC		09/29/2025	7.525	68,211		486,273
100239567	MONTVILLE	NJ		09/29/2025	8.325	502,862		1,512,500
100239569	LAFAYETTE	TN		09/29/2025	8.430	90,073		700,000
100239570	STOCKTON	CA		09/29/2025	10.950	76,040		448,341
100239576	INDEPENDENCE	MO		09/29/2025	11.875	36,467		277,680
100239578	AVONDALE	AZ		09/29/2025	9.700	26,199		423,480
100239581	BLUE SPRINGS	MO		09/29/2025	8.650	66,547		398,368
100239584	CHARLOTTE	NC		09/29/2025	8.675	209,880		587,643
100239585	WILTON	IA		09/29/2025	9.525	56,128		214,549
100239591	SAN JOSE	CA		09/29/2025	8.875	68,219		1,210,000
100239595	PHOENIX	AZ		09/29/2025	9.375	206,164		1,161,000
100239600	LEOMINSTER	MA		09/29/2025	8.000	139,145		962,224
100239601	EL SEGUNDO	CA		09/29/2025	8.375	276,196		1,771,643
100239602	HOUSTON	TX		09/29/2025	8.250	421,696		1,200,000
100239603	BARTLETT	IL		09/29/2025	8.750	106,438		479,616
100239606	CHESAPEAKE	VA		09/29/2025	7.875	98,309		518,786

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100239611	LOS ANGELES	CA		09/29/2025	8.000	513,783		4,500,000
100239612	UTICA	MI		09/29/2025	8.250	108,806		362,739
100239615	LONGMONT	CO		09/29/2025	8.875	78,986		1,185,320
100239621	ANDOVER	MN		09/29/2025	10.625	194,993		550,046
100239622	ASHBURN	VA		09/29/2025	8.250	300,776		1,214,345
100239626	BOYNTON BEACH	FL		09/29/2025	9.500	65,282		402,861
100239627	LYNCH STATION	VA		09/29/2025	9.125	51,676		241,588
100239628	MERCED	CA		09/29/2025	7.825	40,602		340,368
100239629	STUART	FL		09/29/2025	12.475	30,639		467,423
100239631	YULEE	FL		09/29/2025	8.975	38,603		312,767
100239633	JACKSONVILLE	FL		09/29/2025	8.625	67,763		501,963
100239635	SELAH	WA		09/29/2025	12.625	91,298		456,298
100239637	COVINGTON	GA		09/29/2025	8.825	107,237		550,155
100239638	EAST STROUDSBURG	PA		09/29/2025	10.150	66,385		571,323
100239643	BOULDER CITY	NV		09/29/2025	8.875	178,728		509,127
100239644	SYKESVILLE	MD		09/29/2025	8.150	98,381		751,951
100239645	CARSON	CA		09/29/2025	6.150	149,445		906,798
100239648	LAKESIDE	CA		09/29/2025	7.375	306,390		1,249,143
100239651	NOVATO	CA		09/29/2025	11.725	93,492		1,044,226
100239652	CHANNAHON	IL		09/29/2025	9.875	41,876		293,626
100239661	LAKEWOOD	CA		09/29/2025	10.225	49,241		846,310
100239664	CHEVY CHASE	MD		09/29/2025	7.750	306,390		2,733,360
100239665	GLENDALE	AZ		09/29/2025	10.325	111,149		391,523
100239668	EDEN PRAIRIE	MN		09/29/2025	8.975	233,730		879,397
100239675	NEW OXFORD	PA		09/29/2025	12.425	28,086		215,484
100239676	DANVILLE	CA		09/29/2025	8.000	250,219		2,002,163
100239677	CEDAR HILL	TN		09/29/2025	7.525	106,215		530,000
100239682	FOOTHILL RANCH	CA		09/29/2025	8.000	403,414		1,287,353
100239684	ROYAL OAKS	CA		09/29/2025	8.975	115,923		1,061,333
100239686	UPPER LAKE	CA		09/29/2025	12.925	44,495		346,683
100239698	DISPUTANTA	VA		09/29/2025	12.925	94,236		342,782
100239699	STOCKTON	CA		09/29/2025	9.325	153,660		493,234
100239702	SEVERN	MD		09/29/2025	9.750	20,988		778,832
100239703	VANCOUVER	WA		09/29/2025	8.850	136,422		745,984
100239704	HAM LAKE	MN		09/29/2025	9.325	183,834		579,658
100239713	CLOVIS	CA		09/29/2025	14.000	62,498		697,200
100239715	BREMERTON	WA		09/29/2025	9.875	62,810		437,409
100239716	OSSEO	MN		09/29/2025	9.025	27,268		537,651
100239719	ALBUQUERQUE	NM		09/29/2025	7.250	510,650		2,525,000
100239721	BALTIMORE	MD		09/29/2025	10.750	40,819		212,136
100239726	TEMECULA	CA		09/29/2025	8.125	142,982		650,182
100239733	SAINT HELENA	CA		09/29/2025	8.550	520,650		2,400,000
100239737	CHICAGO	IL		09/29/2025	9.800	73,458		540,152
100239738	GAINESVILLE	VA		09/29/2025	10.425	262,349		989,814
100239739	WEST PALM BEACH	FL		09/29/2025	8.000	88,309		580,000
100239740	HOLLISTER	CA		09/29/2025	11.000	61,278		839,809
100239743	LITHIA	FL		09/29/2025	9.900	145,201		423,374
100239748	SAN JACINTO	CA		09/29/2025	8.625	78,640		397,232
100239755	BOYNTON BEACH	FL		09/29/2025	11.850	47,325		369,264
100239759	COSTA MESA	CA		09/29/2025	7.500	382,988		2,200,000
100239761	SCOTTSDALE	AZ		09/29/2025	11.450	91,414		702,910
100239763	BELLEVILLE	MI		09/29/2025	10.325	38,828		256,618
100239764	WILLIAMS	AZ		09/29/2025	7.775	52,220		413,853
100239765	RENO	NV		09/29/2025	9.200	50,044		818,173
100239766	APPLETON	WI		09/29/2025	8.400	26,236		281,425

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100239769	SIMI VALLEY	CA		09/29/2025	9.375	140,173		830,000
100239771	BAYONNE	NJ		09/29/2025	8.750	50,044		572,122
100239774	BREWER	ME		09/29/2025	12.050	56,520		307,689
100239779	APOPKA	FL		09/29/2025	7.875	121,024		413,401
100239781	MIRAMAR	FL		09/29/2025	10.750	291,071		1,350,000
100239783	ANTIOCH	CA		09/29/2025	8.625	168,195		912,313
100239786	MOUNT PLEASANT	SC		09/29/2025	11.400	119,462		599,539
100239794	PLACITAS	NM		09/29/2025	9.875	98,555		850,000
100239795	REDONDO BEACH	CA		09/29/2025	7.750	357,455		1,781,921
100239800	ENCINO	CA		09/29/2025	7.875	306,390		1,780,315
100239807	O FALLON	MO		09/29/2025	7.950	46,211		224,994
100239808	CHARLESTON	SC		09/29/2025	8.950	25,954		576,307
100239809	INDIANAPOLIS	IN		09/29/2025	10.975	31,482		302,120
100239820	WILMER	AL		09/29/2025	9.650	26,235		219,248
100239825	WEST PALM BEACH	FL		09/29/2025	8.500	88,075		485,441
100239831	ALPHARETTA	GA		09/29/2025	8.375	154,410		850,778
100239832	YUMA	AZ		09/29/2025	9.725	107,831		574,271
100239833	MCDONOUGH	GA		09/29/2025	8.000	200,001		1,207,288
100243139	LA CANADA FLINTRIDGE	CA		09/26/2025	7.625	2,735,181		3,300,000
100243140	MIAMI	FL		09/26/2025	7.000	565,689		1,280,000
100243141	CLIFTON	NJ		09/26/2025	7.500	273,000		710,000
100243142	BAKERSFIELD	CA		09/26/2025	8.250	378,000		432,000
100243143	LAKE SHERWOOD	CA		09/26/2025	6.875	2,218,116		3,158,000
100243144	LOS ANGELES	CA		09/26/2025	7.375	672,668		900,000
100243145	ESCONDIDO	CA		09/26/2025	7.125	1,301,238		2,100,000
100243146	WOODLAND HILLS	CA		09/26/2025	8.500	811,125		1,030,000
100243147	NORTHRIDGE	CA		09/26/2025	6.750	734,965		920,000
100243148	GLENDALE	CA		09/26/2025	7.625	890,047		1,075,000
100243149	NORTH HIGHLANDS	CA		09/26/2025	8.250	320,250		408,000
100243151	ORANGE	CA		09/26/2025	7.250	675,836		1,250,000
100243152	PHOENIX	AZ		09/26/2025	7.750	218,860		322,000
100243153	LAS VEGAS	NV		09/26/2025	7.490	144,900		230,000
100243154	CYPRESS	TX		09/26/2025	7.250	140,703		311,000
100243155	MORENO VALLEY	CA		09/26/2025	7.250	484,919		605,000
100243156	CARPINTERIA	CA		09/26/2025	7.250	448,093		8,100,000
100243157	BURBANK	CA		09/26/2025	7.250	1,863,316		2,250,000
100243158	MOORPARK	CA		09/26/2025	7.250	993,549		1,202,000
100243159	NORTHRIDGE	CA		09/26/2025	8.375	566,076		650,000
100243160	LOMPOC	CA		09/26/2025	7.125	527,466		650,000
100243162	INDIO	CA		09/26/2025	8.125	638,400		760,000
100243163	MIAMI	FL		09/26/2025	7.375	1,014,184		1,250,000
100243164	LAKE HAVASU CITY	AZ		09/26/2025	7.250	1,691,875		2,060,000
100243167	NORTH CHESTERFIELD	VA		09/26/2025	7.250	278,439		338,000
100243168	NORTH CHESTERFIELD	VA		09/26/2025	7.125	207,233		275,000
100243169	NORTH CHESTERFIELD	VA		09/26/2025	7.250	247,109		309,000
100243170	PHOENIX	AZ		09/26/2025	7.250	340,882		455,000
100243171	MONTGOMERY	TX		09/26/2025	7.875	393,523		534,000
100243172	HOUSTON	TX		09/26/2025	7.875	378,000		455,000
100243173	QUINCY	MA		09/26/2025	6.625	456,945		652,000
100243174	NEW PORT RICHEY	FL		09/26/2025	7.250	490,361		593,000
100243175	PELLA	IA		09/26/2025	7.500	404,870		495,000
100243176	PEACHTREE CITY	GA		09/26/2025	7.490	750,255		899,500
100243177	RALEIGH	NC		09/26/2025	7.375	321,583		399,000
100243178	WILMINGTON	NC		09/26/2025	7.375	429,866		550,000
100243179	TROY	MI		09/26/2025	7.375	360,319		435,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243180	MERCED	CA		09/26/2025	7.250	482,624		635,000
100243181	MESA	AZ		09/26/2025	7.500	214,801		316,000
100243182	CHANDLER	AZ		09/26/2025	7.375	336,442		425,000
100243183	ALEXANDER	NC		09/26/2025	7.250	834,889		945,000
100243184	HOPE	NJ		09/26/2025	7.125	325,492		395,000
100243185	MESA	AZ		09/26/2025	7.375	201,279		290,000
100243186	BROKEN ARROW	OK		09/26/2025	7.125	213,489		275,000
100243187	STATE COLL (FERGUSON)	PA		09/26/2025	7.750	350,003		420,000
100243188	COLLEGEVILLE (TS PRM)	PA		09/26/2025	7.375	316,049		365,000
100243189	NEW HOPE	PA		09/26/2025	7.500	515,124		615,000
100243190	GEORGETOWN	SC		09/26/2025	7.250	365,190		489,000
100243191	SAN JOSE	CA		09/26/2025	7.250	1,071,271		1,900,000
100243192	PENNSAUKEN	NJ		09/26/2025	7.625	217,547		269,000
100243193	ANACORTES	WA		09/26/2025	6.990	310,811		620,000
100243194	WEST PALM BEACH	FL		09/26/2025	7.250	203,056		260,000
100243195	PEORIA	AZ		09/26/2025	7.625	340,375		420,000
100243196	SPRING	TX		09/26/2025	7.375	176,518		215,000
100243197	TALLMADGE	OH		09/26/2025	6.990	171,980		232,000
100243198	LAS CRUCES	NM		09/26/2025	7.625	626,810		675,000
100243199	APOPKA	FL		09/26/2025	7.625	250,203		300,000
100243200	HYATTSVILLE	MD		09/26/2025	7.625	261,318		340,000
100243201	INDIO	CA		09/26/2025	6.375	446,673		500,000
100243202	DUXBURY	MA		09/26/2025	7.249	269,644		345,000
100243203	LA MESA	CA		09/26/2025	7.374	813,327		1,150,000
100243204	MERRITT ISLAND	FL		09/26/2025	7.249	440,475		660,000
100243205	SAN CLEMENTE	CA		09/26/2025	7.000	804,307		1,935,000
100243206	GREENSBORO	GA		09/26/2025	7.124	1,551,639		2,100,000
100243208	BOISE	ID		09/26/2025	7.499	419,625		500,000
100243210	NEW SMYRNA BEACH	FL		09/26/2025	7.249	389,338		600,000
100243211	GRANADA HILLS	CA		09/26/2025	7.374	943,128		1,150,000
100243212	SAN ANTONIO	TX		09/26/2025	7.499	161,838		210,000
100243213	PORTAGE	MI		09/26/2025	7.374	355,818		470,000
100243214	DELRAY BEACH	FL		09/26/2025	7.375	155,791		205,000
100243215	MIAMI BEACH	FL		09/26/2025	8.749	331,010		395,000
100243216	NORTH HAVEN	CT		09/26/2025	7.500	539,580		848,000
100243218	BALTIMORE	MD		09/26/2025	7.249	129,557		210,000
100243219	CLEMMONS	NC		09/26/2025	7.374	296,041		381,000
100243220	FRANKFORT	KY		09/26/2025	7.375	244,677		340,000
100243221	DAVENPORT	FL		09/26/2025	7.374	162,301		205,000
100243222	LANTANA	TX		09/26/2025	7.124	500,554		699,000
100243223	MIDDLETOWN	CT		09/26/2025	7.499	183,463		240,000
100243224	SURPRISE	AZ		09/26/2025	7.124	309,297		400,000
100243225	SCOTTSDALE	AZ		09/26/2025	7.250	216,657		1,218,000
100243226	SAINT CLOUD	FL		09/26/2025	7.624	266,212		352,000
100243227	SEATTLE	WA		09/26/2025	6.874	204,411		720,000
100243228	SAN FRANCISCO	CA		09/26/2025	7.124	1,319,269		2,123,000
100243229	BELLEVUE	WA		09/26/2025	7.124	1,029,634		1,432,000
100243230	FAIRFAX	VA		09/26/2025	7.874	299,077		360,000
100243231	HOLLYWOOD	FL		09/26/2025	7.875	400,742		520,000
100243232	CHARLOTTE	NC		09/26/2025	7.749	268,393		378,000
100243233	TAMPA	FL		09/26/2025	6.749	408,799		700,000
100243234	POMONA	CA		09/26/2025	6.999	484,234		719,000
100243235	ORLANDO	FL		09/26/2025	7.249	324,584		447,000
100243236	CARSONVILLE	MI		09/26/2025	7.249	430,182		600,000
100243237	LOS GATOS	CA		09/26/2025	6.875	3,078,191		5,000,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243238	KENWOOD	CA		09/26/2025	6.875	712,413		1,930,000
100243239	STAR	ID		09/26/2025	7.625	823,179		995,000
100243240	(NORTHRIDGE AREA) LOS	CA		09/26/2025	8.625	671,827		987,000
100243241	CHARLOTTE	NC		09/26/2025	6.875	297,033		415,000
100243242	JACKSONVILLE	NC		09/26/2025	7.250	246,381		296,000
100243243	DECATUR	GA		09/26/2025	7.125	386,766		500,000
100243244	FILLMORE	CA		09/26/2025	6.990	497,175		645,000
100243245	SAN ANTONIO	TX		09/26/2025	7.625	175,038		230,000
100243246	MOORPARK	CA		09/26/2025	6.990	902,413		1,115,000
100243247	DUMONT	NJ		09/26/2025	7.125	445,562		565,000
100243249	CORAL SPRINGS	FL		09/26/2025	7.375	104,577		220,000
100243250	MONROE	MI		09/26/2025	8.124	323,634		343,000
100243251	RIVERVIEW	FL		09/26/2025	6.990	258,859		360,000
100243253	FORT WORTH	TX		09/26/2025	7.374	152,173		200,000
100243254	FILLMORE	CA		09/26/2025	6.990	463,215		602,000
100243256	HONOLULU	HI		09/26/2025	7.124	293,885		475,000
100243257	FONTANA	CA		09/26/2025	7.375	596,023		725,000
100243258	JUSTIN	TX		09/26/2025	7.500	285,133		347,000
100243259	ENTERPRISE	AL		09/26/2025	7.249	130,580		219,000
100243260	WOODLAND	CA		09/26/2025	7.375	493,051		633,880
100243261	LOS ANGELES	CA		09/26/2025	7.250	290,258		700,000
100243263	PLACENTIA	CA		09/26/2025	7.500	1,104,271		1,510,000
100243264	MONROE TOWNSHIP	NJ		09/26/2025	7.875	609,367		786,000
100243265	BEND	OR		09/26/2025	6.749	527,063		660,000
100243266	RANCHO CUCAMONGA	CA		09/26/2025	7.750	1,417,500		2,175,000
100243267	WORCESTER	MA		09/26/2025	7.749	213,477		275,000
100243268	CONCORD	NC		09/26/2025	7.124	441,370		612,000
100243269	MIAMI	FL		09/26/2025	7.374	798,446		1,093,000
100243270	SARASOTA	FL		09/26/2025	7.499	408,871		543,000
100243271	PHILADELPHIA	PA		09/26/2025	7.749	183,392		255,000
100243272	PACIFIC	MO		09/26/2025	7.624	294,942		355,000
100243273	FRISCO	TX		09/26/2025	6.990	488,278		600,000
100243274	NORTH ANDOVER	MA		09/26/2025	7.375	334,897		440,000
100243275	TAMPA	FL		09/26/2025	7.500	494,980		645,000
100243276	VERNAL	UT		09/26/2025	8.125	255,162		330,000
100243277	LAS VEGAS	NV		09/26/2025	7.250	368,989		655,000
100243278	CAROLINA BEACH	NC		09/26/2025	6.875	514,564		729,000
100243279	NAPLES	FL		09/26/2025	7.000	303,524		428,000
100243280	WINTER PARK	FL		09/26/2025	6.750	258,436		530,000
100243281	TOKELAND	WA		09/26/2025	7.250	286,777		365,000
100243282	UNIVERSAL CITY	TX		09/26/2025	7.000	317,214		405,000
100243283	SAINT CLOUD	FL		09/26/2025	6.875	347,683		451,990
100243284	WACO	TX		09/26/2025	7.500	241,140		368,000
100243285	LAS VEGAS	NV		09/26/2025	7.250	311,670		411,000
100243286	OCALA	FL		09/26/2025	6.875	173,119		236,000
100243287	FRISCO	TX		09/26/2025	6.750	376,311		497,000
100243288	MINNEAPOLIS	MN		09/26/2025	6.750	393,195		575,000
100243289	SEMINOLE	FL		09/26/2025	7.000	197,341		340,000
100243290	SCROGGINS	TX		09/26/2025	7.000	579,464		760,000
100243291	MINERAL	VA		09/26/2025	6.750	799,112		1,145,000
100243292	CHANDLER	AZ		09/26/2025	7.375	207,482		267,000
100243293	JERSEY CITY	NJ		09/26/2025	7.500	747,570		950,000
100243294	ASHEVILLE	NC		09/26/2025	6.875	573,296		980,000
100243295	ROSWELL	GA		09/26/2025	7.250	430,090		560,000
100243296	ORANGE BEACH	AL		09/26/2025	7.125	289,804		790,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243297	PRESCOTT VLY	AZ		09/26/2025	7.000	385,568		569,000
100243298	SAINT GEORGE	UT		09/26/2025	6.875	130,162		316,000
100243299	TUCSON	AZ		09/26/2025	7.125	386,729		500,000
100243300	MARYSVILLE	WA		09/26/2025	7.000	281,181		460,000
100243301	TULSA	OK		09/26/2025	7.250	158,039		210,000
100243302	DOVER	NJ		09/26/2025	7.000	488,896		675,000
100243303	WINTER PARK	FL		09/26/2025	7.000	298,664		393,000
100243304	JACKSONVILLE	NC		09/26/2025	7.250	239,641		310,000
100243305	BROOKLYN	NY		09/26/2025	7.125	1,049,160		2,350,000
100243306	MILLBRAE	CA		09/26/2025	7.375	1,562,079		2,900,000
100243307	LOS ANGELES	CA		09/26/2025	7.750	639,774		775,000
100243308	WESTMINSTER	CA		09/26/2025	7.875	658,250		860,000
100243309	STANTON	CA		09/26/2025	7.625	422,185		510,000
100243310	IRVINE	CA		09/26/2025	8.625	2,054,397		2,700,000
100243311	ONTARIO	CA		09/26/2025	7.250	414,595		755,000
100243312	SACRAMENTO	CA		09/26/2025	7.125	415,976		510,000
100243313	GARDEN GROVE	CA		09/26/2025	7.125	843,559		1,109,000
100243314	ESCONDIDO	CA		09/26/2025	7.625	807,385		970,000
100243315	LOS ANGELES	CA		09/26/2025	7.375	1,741,404		3,550,000
100243316	SAN MATEO	CA		09/26/2025	7.750	1,567,066		1,987,000
100243317	AMERICAN CANYON	CA		09/26/2025	7.000	441,557		540,000
100243318	HUNTINGTON BEACH	CA		09/26/2025	7.875	1,562,182		2,008,000
100243319	THOUSAND OAKS	CA		09/26/2025	7.750	822,710		1,050,000
100243320	BREA	CA		09/26/2025	7.750	1,001,134		1,370,000
100243321	GARDEN GROVE	CA		09/26/2025	7.125	834,059		1,100,000
100243322	FRESNO	CA		09/26/2025	8.875	401,672		550,000
100243323	CLOVIS	CA		09/26/2025	6.875	391,121		485,000
100243324	SANTA CLARA	CA		09/26/2025	7.000	906,981		2,000,000
100243325	FOUNTAIN VALLEY	CA		09/26/2025	7.250	1,083,159		1,325,000
100243326	PANORAMA CITY	CA		09/26/2025	7.000	987,949		1,200,000
100243327	WESTMINSTER	CA		09/26/2025	7.250	849,783		1,150,000
100243328	ARCADIA	CA		09/26/2025	7.125	1,806,103		2,800,000
100243329	SAN DIEGO	CA		09/26/2025	6.750	561,291		790,000
100243330	GARDEN GROVE	CA		09/26/2025	7.625	963,177		1,150,000
100243331	GARDENA	CA		09/26/2025	7.625	670,944		925,000
100243332	WESTMINSTER	CA		09/26/2025	6.875	704,476		1,070,000
100243333	SYLMAR	CA		09/26/2025	7.125	620,207		1,300,000
100243334	HUNTINGTON BEACH	CA		09/26/2025	6.875	1,143,070		2,350,000
100243335	PLACENTIA	CA		09/26/2025	7.750	711,965		880,000
100243336	FULLERTON	CA		09/26/2025	7.000	1,382,114		2,220,000
100243337	LONG BEACH	CA		09/26/2025	7.250	1,003,175		1,320,000
100243338	PFLUGERVILLE	TX		09/26/2025	6.750	350,736		437,000
100243339	LAWRENCEVILLE	GA		09/26/2025	7.000	412,722		515,000
100243340	CONCORD	NC		09/26/2025	6.750	318,250		453,000
100243341	SAN DIEGO	CA		09/26/2025	7.625	752,680		910,000
100243342	GARDEN GROVE	CA		09/26/2025	7.750	537,768		690,000
100243343	SAN JOSE	CA		09/26/2025	7.625	1,036,665		1,250,000
100243344	GARDEN GROVE	CA		09/26/2025	7.375	713,530		945,000
100243345	SAN JOSE	CA		09/26/2025	6.875	1,567,096		2,200,000
100243346	STANTON	CA		09/26/2025	7.625	801,915		960,000
100243347	LA HABRA	CA		09/26/2025	7.125	578,782		815,000
100243348	CYPRESS	CA		09/26/2025	7.500	1,579,329		2,010,000
100243349	LA HABRA	CA		09/26/2025	7.125	652,115		845,000
100243350	FRESNO	CA		09/26/2025	8.000	297,596		355,000
100243351	ALPHARETTA	GA		09/26/2025	7.375	888,336		1,380,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243352	CYPRESS	CA		09/26/2025	7.250	632,106		765,000
100243353	EL MONTE	CA		09/26/2025	7.625	692,773		890,000
100243354	SAN DIMAS	CA		09/26/2025	7.250	905,560		1,260,000
100243355	GARDEN GROVE	CA		09/26/2025	7.625	943,623		1,128,000
100243356	FOUNTAIN VALLEY	CA		09/26/2025	7.250	1,094,052		1,410,000
100243357	DULUTH	GA		09/26/2025	7.375	382,514		475,000
100243358	STUDIO CITY	CA		09/26/2025	7.125	1,307,238		3,000,000
100243359	LOS BANOS	CA		09/26/2025	7.375	360,709		460,000
100243360	WESTMINSTER	CA		09/26/2025	7.125	943,425		1,350,000
100243361	CORONA	CA		09/26/2025	8.125	689,984		826,000
100243362	FONTANA	CA		09/26/2025	7.375	618,122		745,000
100243363	WHITTIER	CA		09/26/2025	7.375	422,935		570,000
100243364	IRVINE	CA		09/26/2025	7.500	813,323		1,273,000
100243365	PEARLAND	TX		09/26/2025	7.875	325,051		400,000
100243366	VENUS	TX		09/26/2025	7.625	241,569		300,000
100243367	HUNTINGTON BEACH	CA		09/26/2025	7.375	2,189,210		2,820,000
100243368	CERRITOS	CA		09/26/2025	7.500	819,776		1,120,000
100243369	WEST MELBOURNE	FL		09/26/2025	7.375	435,304		530,000
100243370	QUEEN CREEK	AZ		09/26/2025	7.250	534,453		744,000
100243371	SAN FRANCISCO	CA		09/26/2025	7.375	1,248,509		1,500,000
100243372	CIBOLO	TX		09/26/2025	7.125	331,866		410,000
100243373	UPLAND	CA		09/26/2025	7.125	738,951		905,000
100243374	SANTA CLARITA	CA		09/26/2025	7.500	293,562		700,000
100243375	ROME	GA		09/26/2025	7.500	385,474		575,000
100243376	SAN JOSE	CA		09/26/2025	7.500	1,315,986		1,700,000
100243377	NORTHRIDGE	CA		09/26/2025	7.500	966,846		1,250,000
100243378	FULLERTON	CA		09/26/2025	7.375	524,057		1,400,000
100243379	ROLLING HILLS ESTATES	CA		09/26/2025	7.750	1,549,714		1,900,000
100243380	STOCKTON	CA		09/26/2025	7.250	270,759		348,000
100243381	BOCA RATON	FL		09/26/2025	7.500	157,078		338,100
100243382	STOCKTON	CA		09/26/2025	7.250	263,710		339,000
100243383	CERRITOS	CA		09/26/2025	7.125	1,019,639		1,300,000
100243384	CYPRESS	CA		09/26/2025	7.375	476,863		1,335,000
100243385	ANAHEIM	CA		09/26/2025	7.125	826,077		1,000,000
100243386	GLENDALE	CA		09/26/2025	7.500	1,492,974		1,780,000
100243387	IRVINE	CA		09/26/2025	7.250	617,734		1,395,000
100243388	TEMPLE	TX		09/26/2025	7.125	258,159		320,000
100243389	HACIENDA HEIGHTS	CA		09/26/2025	7.375	1,093,544		1,320,000
100243390	CARY	NC		09/26/2025	7.375	1,118,295		1,390,000
100243391	WHITTIER	CA		09/26/2025	7.250	764,911		925,000
100243392	SUWANEE	GA		09/26/2025	7.250	500,956		605,000
100243393	BRASELTON	GA		09/26/2025	7.375	335,265		403,000
100243394	SIERRA MADRE	CA		09/26/2025	7.250	2,033,550		2,520,000
100243395	HUNTINGTON BEACH	CA		09/26/2025	7.375	1,080,300		1,330,000
100243396	FOUNTAIN VALLEY	CA		09/26/2025	7.500	1,094,565		1,400,000
100243397	TEMPLE	TX		09/26/2025	7.250	309,003		380,000
100243398	HUNTINGTON BEACH	CA		09/26/2025	7.375	1,327,963		1,700,000
100243399	OCALA	FL		09/26/2025	7.375	235,266		375,000
100243400	ONTARIO	CA		09/26/2025	7.375	502,016		715,000
100243401	ANAHEIM	CA		09/26/2025	7.375	545,159		800,000
100243402	BUFORD	GA		09/26/2025	7.500	259,488		335,000
100243403	HUNTINGTON BEACH	CA		09/26/2025	7.375	961,068		1,225,000
100243404	MASHPEE	MA		09/26/2025	7.000	504,420		645,000
100243405	FOUNTAIN VALLEY	CA		09/26/2025	7.375	1,248,518		1,500,000
100243406	BUFORD	GA		09/26/2025	7.375	806,853		1,070,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243407	ROSMAN	NC		09/26/2025	8.375	341,702		435,000
100243408	CAMP HILL	PA		09/26/2025	7.125	155,476		298,000
100243409	NORTH BABYLON	NY		09/26/2025	7.250	549,230		670,000
100243410	ASTON	PA		09/26/2025	7.625	188,448		225,000
100243411	MANASSAS	VA		09/26/2025	6.875	888,348		1,260,000
100243412	NEW PORT RICHEY	FL		09/26/2025	6.625	122,166		180,000
100243413	MIAMI BEACH	FL		09/26/2025	7.500	1,621,385		4,500,000
100243414	DAVIE	FL		09/26/2025	6.250	1,307,377		1,640,000
100243415	BOYNTON BEACH	FL		09/26/2025	7.125	492,308		815,000
100243416	CHICAGO	IL		09/26/2025	7.625	674,287		868,000
100243417	FRANKLIN LAKES	NJ		09/26/2025	7.500	793,015		950,000
100243418	PARK RIDGE	NJ		09/26/2025	7.125	959,985		1,195,000
100243419	KURE BEACH	NC		09/26/2025	7.375	586,914		834,000
100243420	OKLAHOMA CITY	OK		09/26/2025	6.375	125,507		183,000
100243421	EAST MEADOW	NY		09/26/2025	7.125	622,659		760,000
100243422	BRIDGTON	ME		09/26/2025	7.500	406,487		485,000
100243423	PARK CITY	UT		09/26/2025	6.500	1,501,269		2,700,000
100243424	DALLAS	TX		09/26/2025	6.875	180,597		295,000
100243425	FARMERS BRANCH	TX		09/26/2025	8.375	412,398		492,000
100243426	TUCSON	AZ		09/26/2025	6.625	259,870		350,000
100243427	GLENN DALE	MD		09/26/2025	7.625	872,900		1,100,000
100243428	COLUMBIA	MD		09/26/2025	7.875	51,055		750,000
100243429	POTTSTOWN	PA		09/26/2025	7.500	176,131		285,000
100243430	HARRISON	NJ		09/26/2025	7.000	664,313		999,000
100243431	FOREST HILL	TX		09/26/2025	7.500	202,839		262,000
100243432	HOLLIS	NH		09/26/2025	6.750	1,481,977		1,800,000
100243434	SAVANNAH	GA		09/26/2025	7.375	256,864		308,000
100243435	WEST CHESTER	PA		09/26/2025	7.375	470,878		570,000
100243436	FAYETTEVILLE	AR		09/26/2025	8.250	177,222		260,000
100243437	JOHNS CREEK	GA		09/26/2025	6.875	1,237,589		1,550,000
100243438	BOISE	ID		09/26/2025	6.750	687,945		852,000
100243440	DES MOINES	IA		09/26/2025	8.249	149,433		200,000
100243441	EL PASO	TX		09/26/2025	7.250	215,817		374,000
100243442	MCKINNEY	TX		09/26/2025	8.500	617,436		830,000
100243443	LACEY	WA		09/26/2025	6.750	277,075		465,000
100243444	GOODLETTSVILLE	TN		09/26/2025	7.625	248,938		320,000
100243445	CELINA	TX		09/26/2025	7.125	233,086		422,000
100243446	BLUE GRASS	IA		09/26/2025	8.250	398,746		480,000
100243447	GLOUCESTER	MA		09/26/2025	6.750	167,035		325,000
100243448	CONVERSE	TX		09/26/2025	7.250	148,549		193,000
100243449	CHAMPAIGN	IL		09/26/2025	7.000	196,250		257,000
100243450	MAITLAND	FL		09/26/2025	6.875	368,720		463,000
100243451	HUDSON	NH		09/26/2025	7.250	695,236		858,000
100243452	CLEMMONS	NC		09/26/2025	7.125	406,704		485,000
100243453	RIDGEWOOD	NJ		09/26/2025	7.750	392,387		535,000
100243454	MONTGOMERY	TX		09/26/2025	7.500	327,112		412,000
100243455	COVINGTON	IN		09/26/2025	8.500	109,980		167,000
100243456	ALEXANDRIA	VA		09/26/2025	6.750	346,487		455,000
100243457	WOODSIDE	NY		09/26/2025	6.625	1,123,163		2,175,000
100243458	PHOENIX	AZ		09/26/2025	6.000	1,142,604		1,577,000
100243459	SHELBY TOWNSHIP	MI		09/26/2025	6.875	336,386		660,000
100243460	RICHMOND	TX		09/26/2025	6.875	193,607		335,000
100243461	MIDDLETON	WI		09/26/2025	7.375	376,500		510,000
100243462	BLOOMFIELD	NJ		09/26/2025	7.750	236,702		304,000
100243464	PLANTATION	FL		09/26/2025	8.250	473,468		660,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243465	LAWRENCEVILLE	GA		09/26/2025	7.125	331,268		400,000
100243466	WESTFIELD	IN		09/26/2025	7.250	268,583		513,000
100243467	ATLANTIC CITY	NJ		09/26/2025	8.000	141,559		230,000
100243468	FORT WORTH	TX		09/26/2025	8.000	196,610		250,000
100243471	NEW HAVEN	CT		09/26/2025	8.625	299,944		362,300
100243472	ATLANTA	GA		09/26/2025	7.875	367,247		512,000
100243473	SCOTTSDALE	AZ		09/26/2025	7.625	731,416		890,000
100243474	PEABODY	MA		09/26/2025	7.750	648,062		958,000
100243475	BIRMINGHAM	AL		09/26/2025	7.875	113,322		137,000
100243476	PARKERSBURG	WV		09/26/2025	7.375	485,498		678,000
100243477	KNIGHTDALE	NC		09/26/2025	7.500	242,370		330,000
100243478	MORRISTOWN	NJ		09/26/2025	7.500	544,041		753,000
100243479	EL PASO	TX		09/26/2025	7.250	237,954		420,000
100243480	COTTONWOOD	AZ		09/26/2025	8.625	256,945		355,000
100243481	EAST TAWAS	MI		09/26/2025	7.250	501,975		602,000
100243482	PASADENA	MD		09/26/2025	6.750	773,133		4,000,000
100243483	INDIANAPOLIS	IN		09/26/2025	8.250	277,548		392,000
100243484	WHITING	NJ		09/26/2025	8.125	432,842		565,000
100243485	FRESH MEADOWS	NY		09/26/2025	7.250	599,339		1,000,000
100243486	ALLEN	TX		09/26/2025	7.750	330,282		450,000
100243487	NORCROSS	GA		09/26/2025	7.125	295,829		445,000
100243488	CHESAPEAKE	VA		09/26/2025	6.875	1,228,982		1,499,000
100243489	FRISCO	TX		09/26/2025	7.374	372,465		883,000
100243490	MISSOURI CITY	TX		09/26/2025	7.250	441,687		630,000
100243491	BOULDER	CO		09/26/2025	6.750	1,345,944		2,300,000
100243492	PHOENIX	AZ		09/26/2025	7.375	262,300		570,000
100243493	STOCKBRIDGE	GA		09/26/2025	8.125	419,121		655,000
100243494	GEORGETOWN	TX		09/26/2025	7.500	226,632		437,000
100243495	LAS VEGAS	NV		09/26/2025	6.625	255,494		451,000
100243496	MELISSA	TX		09/26/2025	7.250	306,032		456,000
100243497	DEPTFORD	NJ		09/26/2025	7.125	351,761		526,000
100243498	LAREDO	TX		09/26/2025	8.500	141,327		205,000
100243499	HOUSTON	TX		09/26/2025	7.250	191,465		231,000
100243500	OKLAHOMA CITY	OK		09/26/2025	6.250	158,765		288,000
100243501	KATY	TX		09/26/2025	7.375	209,840		332,000
100243502	CONCORD	MI		09/26/2025	7.375	228,020		273,000
100243503	EUCLID	OH		09/26/2025	7.375	77,357		110,000
100243504	HOSCHTON	GA		09/26/2025	7.125	293,791		378,000
100243505	TIMNATH	CO		09/26/2025	6.375	345,785		510,000
100243506	RALEIGH	NC		09/26/2025	7.250	297,758		500,000
100243507	PORTLAND	OR		09/26/2025	7.125	366,911		645,000
100243508	CENTER VALLEY	PA		09/26/2025	6.875	274,791		585,000
100243509	CEDAR GROVE	NJ		09/26/2025	7.875	367,247		720,000
100243510	KENNEWICK	WA		09/26/2025	6.625	307,221		415,000
100243511	WEST PALM BEACH	FL		09/26/2025	7.375	235,073		475,000
100243512	UNITED KINGDOM	GBR		09/26/2025	5.600	76,163		75,000
100243513	UNITED KINGDOM	GBR		09/26/2025	6.290	76,163		75,000
100243514	UNITED KINGDOM	GBR		09/26/2025	5.500	177,714		175,000
100243515	UNITED KINGDOM	GBR		09/26/2025	5.500	96,474		95,000
100243516	UNITED KINGDOM	GBR		09/26/2025	5.600	153,930		164,500
100243517	UNITED KINGDOM	GBR		09/26/2025	5.600	203,102		200,000
100243518	UNITED KINGDOM	GBR		09/26/2025	5.600	129,985		128,000
100243519	UNITED KINGDOM	GBR		09/26/2025	5.600	111,706		110,000
100243520	UNITED KINGDOM	GBR		09/26/2025	5.600	70,961		230,000
100243521	UNITED KINGDOM	GBR		09/26/2025	5.600	247,009		325,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243522	UNITED KINGDOM	GBR		09/26/2025	5.600	109,670		185,000
100243523	UNITED KINGDOM	GBR		09/26/2025	5.600	134,726		220,000
100243524	UNITED KINGDOM	GBR		09/26/2025	5.600	145,953		270,000
100243525	UNITED KINGDOM	GBR		09/26/2025	5.500	177,714		175,000
100243526	UNITED KINGDOM	GBR		09/26/2025	6.640	86,746		85,000
100243527	UNITED KINGDOM	GBR		09/26/2025	5.600	113,737		112,000
100243528	UNITED KINGDOM	GBR		09/26/2025	5.750	182,792		180,000
100243529	UNITED KINGDOM	GBR		09/26/2025	5.600	118,868		120,000
100243530	UNITED KINGDOM	GBR		09/26/2025	5.650	89,365		90,000
100243531	UNITED KINGDOM	GBR		09/26/2025	5.600	203,207		213,000
100243532	UNITED KINGDOM	GBR		09/26/2025	5.650	264,033		295,000
100243533	UNITED KINGDOM	GBR		09/26/2025	5.650	140,180		140,000
100243534	UNITED KINGDOM	GBR		09/26/2025	5.600	174,668		172,000
100243535	UNITED KINGDOM	GBR		09/26/2025	5.600	367,721		400,000
100243536	UNITED KINGDOM	GBR		09/26/2025	5.600	162,482		178,000
100243537	UNITED KINGDOM	GBR		09/26/2025	6.640	356,149		475,000
100243538	VEGHEL	NLD		09/26/2025	5.350	138,996		158,333
100243539	TILBURG	NLD		09/26/2025	5.450	22,825		24,375
100243540	TILBURG	NLD		09/26/2025	5.450	60,866		65,000
100243541	WEERT	NLD		09/26/2025	4.900	2,926,235		3,999,000
100243542	S-GRAVENHAGE	NLD		09/26/2025	4.750	415,525		601,000
100243543	ROTTERDAM	NLD		09/26/2025	5.000	470,539		540,000
100243544	AMSTERDAM	NLD		09/26/2025	4.750	418,452		550,000
100243545	ZAANDAM	NLD		09/26/2025	5.150	409,673		750,000
100243546	S-GRAVENHAGE	NLD		09/26/2025	4.900	232,636		248,438
100243547	S-GRAVENHAGE	NLD		09/26/2025	4.900	15,509		16,563
100243548	AMSTERDAM	NLD		09/26/2025	4.750	397,968		1,400,000
100243549	JOURE	NLD		09/26/2025	4.800	324,812		370,000
100243550	BEEK	NLD		09/26/2025	4.750	125,711		188,000
100243551	S-GRAVENHAGE	NLD		09/26/2025	4.750	524,967		690,000
100243552	ROTTERDAM	NLD		09/26/2025	5.350	55,013		57,317
100243553	NIEUW-VENNEP	NLD		09/26/2025	4.900	333,591		475,000
100243554	KAMPEN	NLD		09/26/2025	5.650	1,404,593		2,400,001
100243555	TILBURG	NLD		09/26/2025	4.900	293,794		313,750
100243556	TILBURG	NLD		09/26/2025	4.900	19,898		21,250
100243557	GRONINGEN	NLD		09/26/2025	4.800	781,305		848,679
100243558	GRONINGEN	NLD		09/26/2025	4.800	38,041		41,321
100243559	AMSTERDAM	NLD		09/26/2025	4.900	474,050		506,250
100243560	AMSTERDAM	NLD		09/26/2025	4.900	31,603		33,750
100243561	UTRECHT	NLD		09/26/2025	5.150	870,848		1,130,000
100243562	ROTTERDAM	NLD		09/26/2025	5.300	181,719		194,063
100243563	ROTTERDAM	NLD		09/26/2025	5.300	12,115		12,938
100243564	ETTEN-LEUR	NLD		09/26/2025	4.800	643,772		745,000
100243565	S-GRAVENHAGE	NLD		09/26/2025	4.750	468,198		700,000
100243566	DEN HAAG	NLD		09/26/2025	4.750	538,427		614,004
100243567	UTRECHT	NLD		09/26/2025	4.800	561,837		640,000
100243568	HUIZEN	NLD		09/26/2025	4.800	746,190		825,000
100243569	HARDENBERG	NLD		09/26/2025	4.850	228,246		243,750
100243570	HARDENBERG	NLD		09/26/2025	4.850	15,216		16,250
100243571	UTRECHT	NLD		09/26/2025	5.050	380,411		435,000
100243572	GRONINGEN	NLD		09/26/2025	4.800	1,314,465		1,530,000
100243573	AMSTERDAM	NLD		09/26/2025	4.700	3,236,416		4,820,000
100243574	S-GRAVENHAGE	NLD		09/26/2025	4.900	230,002		295,000
100243575	ROTTERDAM	NLD		09/26/2025	4.800	261,020		302,185
100243576	ROTTERDAM	NLD		09/26/2025	5.150	187,279		216,815

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243577	BERGEN OP ZOOM	NLD		09/26/2025	4.900	223,857		249,520
100243578	BERGEN OP ZOOM	NLD		09/26/2025	4.900	4,916		5,480
100243579	NIJMEGEN	NLD		09/26/2025	4.900	1,641,618		1,753,125
100243580	NIJMEGEN	NLD		09/26/2025	4.900	109,441		116,875
100243581	NIJMEGEN	NLD		09/26/2025	5.050	45,649		48,750
100243582	NIJMEGEN	NLD		09/26/2025	5.050	5,852		6,250
100243583	VLAARDINGEN	NLD		09/26/2025	4.800	2,446,333		2,851,622
100243584	VLAARDINGEN	NLD		09/26/2025	4.800	245,804		286,527
100243585	GRONINGEN	NLD		09/26/2025	4.900	833,977		721,875
100243586	GRONINGEN	NLD		09/26/2025	4.900	55,598		48,125
100243587	GRONINGEN	NLD		09/26/2025	4.900	511,360		546,094
100243588	GRONINGEN	NLD		09/26/2025	4.900	34,091		36,406
100243589	GRONINGEN	NLD		09/26/2025	4.900	474,050		506,250
100243590	GRONINGEN	NLD		09/26/2025	4.900	31,603		33,750
100243591	ALKMAAR	NLD		09/26/2025	4.800	606,316		430,000
100243592	UTRECHT	NLD		09/26/2025	5.100	917,375		1,220,000
100243593	AMSTERDAM	NLD		09/26/2025	4.950	1,357,890		1,546,842
100243594	ROOSENDAAL	NLD		09/26/2025	4.950	434,546		495,000
100243595	S-GRAVENHAGE	NLD		09/26/2025	4.800	1,281,691		1,490,000
100243596	ROTTERDAM	NLD		09/26/2025	4.750	3,758,457		5,353,065
100243597	ROTTERDAM	NLD		09/26/2025	5.000	215,078		240,577
100243598	ROTTERDAM	NLD		09/26/2025	5.000	3,954		4,423
100243599	ZEVENHUIZEN	NLD		09/26/2025	4.900	482,829		515,625
100243600	ZEVENHUIZEN	NLD		09/26/2025	4.900	32,189		34,375
100243601	AMSTERDAM	NLD		09/26/2025	4.800	478,732		555,000
100243602	S-GRAVENHAGE	NLD		09/26/2025	4.750	168,024		261,000
100243603	AMSTERDAM	NLD		09/26/2025	4.650	1,328,511		1,955,000
100243604	S-GRAVENHAGE	NLD		09/26/2025	4.850	149,238		159,375
100243605	S-GRAVENHAGE	NLD		09/26/2025	4.850	9,949		10,625
100243606	GRONINGEN	NLD		09/26/2025	4.800	956,879		1,021,875
100243607	GRONINGEN	NLD		09/26/2025	4.800	63,792		68,125
100243608	ALKMAAR	NLD		09/26/2025	4.900	327,738		456,001
100243609	AMSTERDAM	NLD		09/26/2025	4.800	463,516		550,000
100243610	ROTTERDAM	NLD		09/26/2025	4.800	618,899		715,000
100243611	ROTTERDAM	NLD		09/26/2025	4.650	4,533,495		5,306,391
100243612	ROTTERDAM	NLD		09/26/2025	4.650	4,467,582		5,089,113
100243613	ROTTERDAM	NLD		09/26/2025	4.650	4,348,048		4,952,949
100243614	ROTTERDAM	NLD		09/26/2025	4.650	1,663,808		1,895,278
100243615	ROTTERDAM	NLD		09/26/2025	4.850	2,392,197		2,725,000
100243616	ROTTERDAM	NLD		09/26/2025	4.850	2,330,747		2,655,000
100243617	ROTTERDAM	NLD		09/26/2025	4.850	1,720,626		1,960,000
100243618	LEIDEN	NLD		09/26/2025	5.000	936,395		975,000
100243619	EINDHOVEN	NLD		09/26/2025	4.950	307,255		328,125
100243620	EINDHOVEN	NLD		09/26/2025	4.950	20,484		21,875
100243621	S-GRAVENHAGE	NLD		09/26/2025	4.700	140,459		201,000
100243622	ROTTERDAM	NLD		09/26/2025	4.750	1,463,118		1,929,130
100243623	BUNSCHOTEN-SPAKENBURG	NLD		09/26/2025	4.850	706,686		805,000
100243624	ZEVENAAR	NLD		09/26/2025	4.800	294,262		419,000
100243625	UTRECHT	NLD		09/26/2025	5.100	399,139		325,796
100243626	UTRECHT	NLD		09/26/2025	5.100	152,164		124,204
100243627	DIEVER	NLD		09/26/2025	5.050	266,873		305,000
100243628	AMSTERDAM	NLD		09/26/2025	4.800	907,133		1,340,000
100243629	AMSTERDAM	NLD		09/26/2025	4.750	2,867,711		3,705,000
100243630	GRONINGEN	NLD		09/26/2025	5.100	348,222		425,000
100243631	GRONINGEN	NLD		09/26/2025	4.850	790,084		843,750

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243632	GRONINGEN	NLD.		09/26/2025	4.850	52,672		56,250
100243633	AMSTERDAM	NLD.		09/26/2025	4.850	2,708,172		2,277,561
100243634	AMSTERDAM	NLD.		09/26/2025	8.250	212,211		178,468
100243635	AMSTERDAM	NLD.		09/26/2025	4.850	1,242,187		1,450,501
100243636	AMSTERDAM	NLD.		09/26/2025	8.250	165,683		193,469
100243637	IJSSELSTEIN	NLD.		09/26/2025	5.350	327,153		308,539
100243638	IJSSELSTEIN	NLD.		09/26/2025	5.350	33,359		31,461
100243639	AMSTERDAM	NLD.		09/26/2025	4.800	877,871		1,445,000
100243640	AMSTERDAM	NLD.		09/26/2025	4.850	2,060,070		2,140,000
100243641	AMSTERDAM	NLD.		09/26/2025	4.850	1,531,884		1,054,412
100243642	AMSTERDAM	NLD.		09/26/2025	8.250	204,251		140,588
100243663	DIEVER	NLD.		09/26/2025	5.500	18,435		28,164
100243664	JURUPA VALLEY	CA.		09/29/2025	7.875	636,918		769,000
100243665	ONTARIO	CA.		09/29/2025	7.625	424,879		520,000
100243666	SAINT JAMES CITY	FL.		09/29/2025	7.625	455,759		550,000
100243667	BOISE	ID.		09/29/2025	6.750	351,762		475,000
100243668	RIVERSIDE	CA.		09/29/2025	7.125	426,163		550,000
100243669	CHICAGO	IL.		09/29/2025	7.000	526,650		1,000,000
100243670	LA MESA	CA.		09/29/2025	7.125	1,092,346		1,760,000
100243671	CHULA VISTA	CA.		09/29/2025	6.999	696,545		905,000
100243672	PINE MOUNTAIN CLUB	CA.		09/29/2025	6.625	347,202		460,000
100243673	DALLAS	TX.		09/29/2025	6.375	125,828		205,000
100243674	WILLIMANTIC	CT.		09/29/2025	7.250	187,314		245,000
100243675	CHICAGO	IL.		09/29/2025	7.250	612,242		840,000
100243676	BELL	CA.		09/29/2025	7.000	617,483		801,000
100243677	BRICK	NJ.		09/29/2025	7.125	843,004		1,225,000
100243678	STOCKTON	CA.		09/29/2025	6.875	211,590		355,000
100243679	WALNUT CREEK	CA.		09/29/2025	7.125	507,049		665,000
100243680	WALNUT CREEK	CA.		09/29/2025	7.125	522,557		675,000
100243681	ONTARIO	CA.		09/29/2025	6.750	678,287		960,000
100243682	TWENTYNINE PALMS	CA.		09/29/2025	7.375	211,241		280,000
100243683	TWENTYNINE PALMS	CA.		09/29/2025	7.375	211,270		269,000
100243684	GARDEN GROVE	CA.		09/29/2025	7.250	1,212,704		1,470,000
100243685	WOODLAND	CA.		09/29/2025	7.500	475,170		630,000
100243686	SAN FRANCISCO	CA.		09/29/2025	7.625	735,352		1,260,000
100243687	ARROYO GRANDE	CA.		09/29/2025	8.625	2,913,750		3,700,000
100243688	(NORTHRIDGE AREA) LOS ANGELES	CA.		09/29/2025	7.000	202,962		620,000
100243689	CHICAGO	IL.		09/29/2025	7.000	296,025		723,000
100243690	OJAI	CA.		09/29/2025	7.750	869,147		1,275,000
100243691	SAN DIEGO	CA.		09/29/2025	7.375	721,239		1,765,000
100243692	DELRAY BEACH	FL.		09/29/2025	7.375	332,918		410,000
100243693	ROSWELL	GA.		09/29/2025	7.750	457,020		550,000
100243694	LOS ANGELES	CA.		09/29/2025	7.500	849,954		1,095,000
100243695	NORTH BAY VILLAGE	FL.		09/29/2025	7.500	389,623		575,000
100243696	PALM SPRINGS	CA.		09/29/2025	7.375	494,383		590,000
100243697	CASTRO VALLEY	CA.		09/29/2025	6.499	1,096,399		1,365,000
100243698	LOS ANGELES	CA.		09/29/2025	7.250	246,923		369,000
100243699	HENDERSON	CO.		09/29/2025	7.499	419,999		500,000
100243700	LA QUINTA	CA.		09/29/2025	7.625	834,171		950,000
100243701	SAINT PETERSBURG	FL.		09/29/2025	6.625	221,260		300,000
100243702	MARICOPA	AZ.		09/29/2025	6.625	367,926		455,000
100243703	EDMOND	OK.		09/29/2025	6.625	372,144		455,000
100243704	PROVO	UT.		09/29/2025	6.875	311,730		426,000
100243705	SUGARLOAF	CA.		09/29/2025	8.125	316,151		380,000
100243706	MOORE	OK.		09/29/2025	6.375	640,704		1,113,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243707	TEMPE	AZ		09/29/2025	6.999	252,410		385,000
100243708	LAS VEGAS	NV		09/29/2025	7.250	458,581		565,000
100243709	TORRANCE	CA		09/29/2025	6.499	334,593		530,000
100243710	LOS ANGELES	CA		09/29/2025	6.999	306,257		580,000
100243711	GOLDSBORO	NC		09/29/2025	7.875	136,265		190,000
100243712	MYRTLE BEACH	SC		09/29/2025	7.250	193,493		236,000
100243713	LOS ANGELES	CA		09/29/2025	6.875	310,008		510,000
100243714	MIAMI	FL		09/29/2025	6.625	272,135		430,000
100243715	KISSIMMEE	FL		09/29/2025	6.875	222,850		416,000
100243716	PLAINFIELD	NJ		09/29/2025	7.875	233,424		395,000
100243717	BOCA RATON	FL		09/29/2025	7.750	756,000		1,200,000
100243718	CAVE CREEK	AZ		09/29/2025	6.750	1,305,610		1,700,000
100243719	LOS ANGELES	CA		09/29/2025	6.875	1,222,531		1,600,000
100243720	INDIANAPOLIS	IN		09/29/2025	6.999	114,664		153,000
100243721	ROCKPORT	TX		09/29/2025	6.999	162,875		258,000
100243722	CANTON	GA		09/29/2025	6.750	648,274		785,000
100243723	COLLEGE STATION	TX		09/29/2025	6.625	1,157,857		2,300,000
100243724	ROSEVILLE	CA		09/29/2025	7.750	304,500		490,000
100243725	VIRGINIA BEACH	VA		09/29/2025	7.125	168,660		280,000
100243726	LONG BEACH	CA		09/29/2025	7.125	276,413		588,000
100243727	PITTSBURGH	PA		09/29/2025	6.625	181,415		247,000
100243728	PETERSBURG	VA		09/29/2025	7.499	216,286		279,000
100243729	YORK	PA		09/29/2025	7.375	163,185		205,000
100243730	WALNUT CREEK	CA		09/29/2025	7.375	730,560		3,200,000
100243731	SPRING	TX		09/29/2025	7.999	216,405		239,000
100243732	AVENAL	CA		09/29/2025	7.250	173,866		232,000
100243733	PAWTUCKET	RI		09/29/2025	6.499	350,994		517,000
100243734	SEMINOLE	FL		09/29/2025	6.875	159,418		257,700
100243735	PALM DESERT	CA		09/29/2025	7.375	385,651		465,000
100243736	RIALTO	CA		09/29/2025	7.625	470,797		600,000
100243737	GLENDALE	CA		09/29/2025	6.875	838,069		1,325,000
100243738	VANCOUVER	WA		09/29/2025	8.250	172,620		300,000
100243739	DEARBORN	MI		09/29/2025	7.499	161,700		235,000
100243740	CHINO	CA		09/29/2025	7.625	436,372		545,000
100243741	SALEM	OR		09/29/2025	6.499	149,579		235,000
100243742	DENVER	CO		09/29/2025	6.875	500,241		769,000
100243743	MERCED	CA		09/29/2025	8.375	329,825		395,000
100243744	SPRING HILL	FL		09/29/2025	6.875	248,095		340,000
100243745	NEW ORLEANS	LA		09/29/2025	6.499	269,315		340,000
100243746	LAS VEGAS	NV		09/29/2025	6.499	161,810		250,000
100243747	MORENO VALLEY	CA		09/29/2025	6.375	293,049		490,000
100243748	CHARLOTTE	NC		09/29/2025	6.499	191,983		305,000
100243749	GRAND PRAIRIE	TX		09/29/2025	6.499	191,288		248,000
100243750	NORTHRIDGE	CA		09/29/2025	8.250	1,167,433		1,310,000
100243751	WALDORF	MD		09/29/2025	7.499	332,211		435,000
100243752	SAN JOSE	CA		09/29/2025	6.875	658,197		935,000
100243753	BAKERSFIELD	CA		09/29/2025	6.499	254,762		400,000
100243754	DOVER	PA		09/29/2025	7.625	135,872		195,000
100243755	FORT MYERS	FL		09/29/2025	6.875	171,672		252,000
100243756	WHITTIER	CA		09/29/2025	7.625	747,321		950,000
100243757	HYATTSVILLE	MD		09/29/2025	6.999	284,988		447,000
100243758	DAYTONA BEACH	FL		09/29/2025	6.999	294,519		478,700
100243759	HOMER GLEN	IL		09/29/2025	6.999	596,529		745,000
100243760	SMYRNA	GA		09/29/2025	7.375	254,721		315,000
100243761	SEATTLE	WA		09/29/2025	7.125	1,083,153		1,450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243762	BONITA SPRINGS	FL		09/29/2025	6.499	450,565		560,000
100243763	PORTERVILLE	CA		09/29/2025	6.750	206,381		260,000
100243764	HENNIKER	NH		09/29/2025	7.250	589,097		710,000
100243765	SYLMAR	CA		09/29/2025	8.375	588,000		830,000
100243766	PARKS	AZ		09/29/2025	6.750	532,911		725,000
100243767	FORT LAUDERDALE	FL		09/29/2025	7.250	830,299		1,075,000
100243768	MANCHESTER	NH		09/29/2025	7.125	341,054		430,000
100243769	BAKERSFIELD	CA		09/29/2025	7.250	265,140		325,000
100243770	YERINGTON	NV		09/29/2025	7.125	191,719		250,000
100243771	PHOENIX	AZ		09/29/2025	6.375	444,303		566,000
100243773	LAWRENCEVILLE	GA		09/29/2025	6.999	275,187		390,000
100243774	DAVIS	CA		09/29/2025	6.999	1,030,378		1,255,000
100243775	NAZARETH	PA		09/29/2025	6.999	288,360		366,000
100243776	EULESS	TX		09/29/2025	6.999	291,208		360,000
100243777	LAWTON	OK		09/29/2025	7.250	97,249		130,000
100243778	PEMBROKE PINES	FL		09/29/2025	6.625	399,756		495,000
100243779	INDIO	CA		09/29/2025	6.750	383,562		502,000
100243780	JACKSONVILLE	FL		09/29/2025	6.750	300,826		435,000
100243781	BIG BEAR LAKE	CA		09/29/2025	7.125	371,525		435,000
100243782	HOUSTON	TX		09/29/2025	6.499	216,704		328,000
100243783	DOUGLASSVILLE	PA		09/29/2025	8.250	105,000		250,000
100243784	SAN BERNARDINO	CA		09/29/2025	6.750	291,553		385,000
100243785	NASHVILLE	TN		09/29/2025	6.999	502,584		643,000
100243786	BATON ROUGE	LA		09/29/2025	7.250	277,572		385,000
100243788	ROCKINGHAM	VA		09/29/2025	7.750	251,850		314,000
100243789	INDIANAPOLIS	IN		09/29/2025	6.999	153,824		210,000
100243790	PAWTUCKET	RI		09/29/2025	6.999	265,655		431,000
100243791	ORANGE	TX		09/29/2025	6.499	232,308		553,000
100243792	BAKERSFIELD	CA		09/29/2025	6.875	273,610		370,000
100243793	OAK ISLAND	NC		09/29/2025	7.999	341,250		615,000
100243794	SAINT AUGUSTINE	FL		09/29/2025	6.999	382,511		432,000
100243795	PORT CHARLOTTE	FL		09/29/2025	7.999	506,990		605,000
100243796	MISSION	TX		09/29/2025	6.375	186,320		280,000
100243797	COLONIAL HEIGHTS	VA		09/29/2025	7.499	209,413		260,000
100243798	KINGMAN	AZ		09/29/2025	7.625	245,402		335,000
100243799	WATERFORD	CT		09/29/2025	7.125	394,324		522,000
100243800	PHILADELPHIA	PA		09/29/2025	6.999	296,732		397,000
100243801	LOS ANGELES	CA		09/29/2025	7.125	437,928		685,000
100243802	LAS VEGAS	NV		09/29/2025	7.375	435,750		1,137,000
100243803	LOS ANGELES	CA		09/29/2025	7.125	751,327		900,000
100243804	CHARLESTON	SC		09/29/2025	6.875	362,146		975,000
100243805	KISSIMEE	FL		09/29/2025	6.875	222,861		380,000
100243806	PALM BAY	FL		09/29/2025	7.750	136,500		270,000
100243807	MIAMI	FL		09/29/2025	6.499	704,546		868,000
100243808	SAN ANTONIO	TX		09/29/2025	6.999	131,534		224,000
100243809	SPRING	TX		09/29/2025	8.875	145,390		250,000
100243811	TWIN FALLS	ID		09/29/2025	7.499	136,420		190,000
100243813	WYCKOFF	NJ		09/29/2025	8.250	185,346		1,000,000
100243815	CHICO	CA		09/29/2025	7.500	129,335		448,015
100243816	PEORIA	AZ		09/29/2025	9.625	48,038		556,196
100243817	HIBBING	MN		09/29/2025	8.875	72,763		380,000
100243818	FORT WORTH	TX		09/29/2025	8.000	85,298		450,000
100243819	CARSON	CA		09/29/2025	7.375	209,774		1,175,000
100243820	SEBASTOPOL	CA		09/29/2025	8.500	295,311		1,550,000
100243821	GREELEY	CO		09/29/2025	7.750	159,171		603,055

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243822	BOCA RATON	FL		09/29/2025	7.875	209,851		909,735
100243823	LA PALMA	CA		09/29/2025	7.500	297,797		1,350,000
100243824	PLANO	TX		09/29/2025	7.500	517,440		1,235,000
100243825	FREMONT	CA		09/29/2025	7.250	514,926		2,530,000
100243826	HUNTINGTON BEACH	CA		09/29/2025	8.125	384,015		1,400,000
100243827	ALEXANDRIA	VA		09/29/2025	9.625	43,160		235,328
100243828	CORONA	CA		09/29/2025	7.500	257,121		675,705
100243829	PUYALLUP	WA		09/29/2025	8.750	37,902		492,443
100243830	RIO RANCHO	NM		09/29/2025	8.500	42,926		656,572
100243831	MILWAUKEE	WI		09/29/2025	8.500	32,562		258,966
100243832	HANOVER	ME		09/29/2025	9.375	31,920		425,000
100243833	HUTTO	TX		09/29/2025	9.125	67,305		297,000
100243834	DRACUT	MA		09/29/2025	8.375	54,057		254,222
100243835	HEMET	CA		09/29/2025	8.500	229,956		558,548
100243836	COLUMBUS	OH		09/29/2025	10.490	45,475		252,327
100243839	FORT WORTH	TX		09/29/2025	9.625	135,876		485,000
100243840	DOUGLASVILLE	GA		09/29/2025	8.125	57,276		299,716
100243841	ORCHARD CITY	CO		09/29/2025	8.875	46,765		850,000
100243842	OVIEDO	FL		09/29/2025	9.500	32,662		430,834
100243843	MERIDIAN	ID		09/29/2025	8.500	170,095		1,005,631
100243844	FRAZER	PA		09/29/2025	8.000	155,605		775,000
100243845	TABERNACLE	NJ		09/29/2025	8.990	81,578		530,000
100243846	NAHANT	MA		09/29/2025	8.990	27,107		1,026,784
100243847	MASSILLON	OH		09/29/2025	9.375	107,100		419,403
100243848	LAWRENCE	MA		09/29/2025	11.250	69,871		835,000
100243849	OXNARD	CA		09/29/2025	9.250	54,297		752,497
100243850	GAITHERSBURG	MD		09/29/2025	7.875	63,070		1,047,354
100243851	ROWLETT	TX		09/29/2025	8.990	120,768		370,000
100243852	FREDERICK	CO		09/29/2025	8.375	96,695		682,296
100243853	STAR TANNERY	VA		09/29/2025	8.750	54,365		720,000
100243854	CASTLE ROCK	CO		09/29/2025	9.990	46,335		687,273
100243855	RIVERVIEW	FL		09/29/2025	8.875	81,472		347,410
100243856	CHICAGO	IL		09/29/2025	8.990	53,958		188,976
100243857	HOUSTON	TX		09/29/2025	8.250	68,763		240,000
100243858	LAKESIDE	CA		09/29/2025	7.750	126,282		1,276,568
100243860	MUSTANG	OK		09/29/2025	9.500	57,336		242,489
100243861	CYPRESS	CA		09/29/2025	8.125	288,668		1,380,000
100243862	MONTGOMERY	TX		09/29/2025	8.250	91,898		667,000
100243864	LYNNWOOD	WA		09/29/2025	9.750	87,131		863,434
100243865	HIRAM	GA		09/29/2025	7.990	90,141		370,113
100243866	TACOMA	WA		09/29/2025	8.990	27,195		393,968
100243867	YOUNGSTOWN	FL		09/29/2025	10.250	44,575		387,000
100243868	VOORHEES TOWNSHIP	NJ		09/29/2025	7.750	287,747		674,000
100243869	MYRTLE BEACH	SC		09/29/2025	8.625	45,112		315,684
100243870	BRANDYWINE	MD		09/29/2025	8.000	137,143		549,635
100243871	BRISTOL	PA		09/29/2025	9.500	27,219		320,000
100243872	BELL	CA		09/29/2025	9.375	214,720		940,000
100243873	CASTRO VALLEY	CA		09/29/2025	8.990	32,634		1,058,035
100243874	FORT WORTH	TX		09/29/2025	9.125	32,652		245,000
100243875	PLANO	TX		09/29/2025	8.875	48,939		410,000
100243876	TOMS RIVER	NJ		09/29/2025	9.990	43,509		333,627
100243877	FOSTORIA	OH		09/29/2025	8.125	68,915		278,000
100243878	DOUGLASVILLE	GA		09/29/2025	8.250	130,405		530,000
100243879	FREDERICKSBURG	VA		09/29/2025	8.990	27,194		431,224
100243881	SANFORD	FL		09/29/2025	11.375	30,575		274,506

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243882	WELLSBORO	PA		09/29/2025	10.375	57,525		235,000
100243883	LEXINGTON PARK	MD		09/29/2025	9.125	59,655		299,424
100243884	SUMMERVILLE	SC		09/29/2025	9.750	69,702		413,606
100243885	IRVING	TX		09/29/2025	8.875	38,541		450,000
100243886	JENKINSBURG	GA		09/29/2025	9.375	43,320		278,631
100243888	CANYON LAKE	TX		09/29/2025	9.750	43,276		445,000
100243889	SAN TAN VLY	AZ		09/29/2025	8.000	53,243		418,454
100243890	JUPITER	FL		09/29/2025	7.625	52,912		570,000
100243891	ANDREWS	TX		09/29/2025	9.375	38,096		655,000
100243893	VANCOUVER	WA		09/29/2025	8.625	161,914		952,272
100243894	SPARKS	NV		09/29/2025	8.990	94,634		697,288
100243895	HONOKAA	HI		09/29/2025	8.000	57,779		650,000
100243896	PERRY HALL	MD		09/29/2025	11.375	27,294		399,525
100243897	LA GRANDE	OR		09/29/2025	9.750	111,968		335,000
100243898	MCKINNEY	TX		09/29/2025	8.125	78,193		569,000
100243899	NEW BRAUNFELS	TX		09/29/2025	8.500	92,059		495,000
100243900	CLINTON	NJ		09/29/2025	8.990	108,355		585,000
100243902	APOLLO	PA		09/29/2025	7.625	61,007		170,000
100243904	THIENSVILLE	WI		09/29/2025	7.875	44,210		441,845
100243905	EDGEWATER	MD		09/29/2025	8.625	58,006		490,332
100243906	NEW MARKET	MD		09/29/2025	8.375	199,314		681,287
100243907	QUEEN CREEK	AZ		09/29/2025	8.500	59,293		415,012
100243908	TALLAHASSEE	FL		09/29/2025	9.875	63,028		569,763
100243909	LOUISVILLE	KY		09/29/2025	7.875	145,037		492,733
100243910	CROCKETT	VA		09/29/2025	8.625	32,613		314,000
100243911	NORTH MYRTLE BEACH	SC		09/29/2025	8.500	133,819		855,000
100243912	LEBANON	PA		09/29/2025	10.250	46,360		224,975
100243913	ANDALUSIA	AL		09/29/2025	8.875	27,190		160,000
100243914	BALTIMORE	MD		09/29/2025	8.375	35,129		205,000
100243916	TULSA	OK		09/29/2025	7.875	62,851		187,000
100243917	TAUNTON	MA		09/29/2025	9.750	123,595		475,000
100243919	RIO RICO	AZ		09/29/2025	8.250	52,637		269,857
100243920	CHICAGO	IL		09/29/2025	8.990	106,848		948,483
100243921	DODGE CITY	KS		09/29/2025	9.625	39,726		179,000
100243922	LITTLE ROCK	AR		09/29/2025	7.990	54,865		276,133
100243923	LAND O LAKES	FL		09/29/2025	8.875	27,190		420,188
100243924	ALLENTOWN	PA		09/29/2025	8.990	54,639		265,566
100243925	MECHANICSVILLE	VA		09/29/2025	7.875	260,452		765,000
100243926	SUN PRAIRIE	WI		09/29/2025	8.990	27,196		399,193
100243927	FRESNO	CA		09/29/2025	8.875	104,525		392,758
100243928	SAN DIEGO	CA		09/29/2025	8.250	151,105		1,464,749
100243929	ARLINGTON	WA		09/29/2025	7.875	251,865		988,383
100243930	FORT WORTH	TX		09/29/2025	9.000	69,956		440,000
100243933	LEWES	DE		09/29/2025	8.875	27,136		432,744
100243934	RITTMAN	OH		09/29/2025	9.250	27,207		396,500
100243935	CONVERSE	TX		09/29/2025	7.000	329,350		624,000
100243936	MONCKS CORNER	SC		09/29/2025	8.250	211,963		650,000
100243937	LAKE PLACID	FL		09/29/2025	8.250	90,890		404,093
100243939	TULSA	OK		09/29/2025	8.375	105,122		358,522
100243940	GRANT-VALKARIA	FL		09/29/2025	8.125	57,146		611,668
100243941	TALLAHASSEE	FL		09/29/2025	8.875	37,938		241,463
100243942	PROVIDENCE	RI		09/29/2025	9.000	132,655		595,000
100243943	PLAINVILLE	CT		09/29/2025	8.875	121,091		366,330
100243945	PENDLETON	SC		09/29/2025	9.875	32,883		295,965
100243946	KENNEWICK	WA		09/29/2025	9.000	106,614		404,915

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243947	COVINGTON	LA		09/29/2025	7.625	82,546		428,000
100243948	DOVER	DE		09/29/2025	8.990	46,584		195,000
100243949	MIDLOTHIAN	VA		09/29/2025	8.750	57,726		594,339
100243951	BREMEN	GA		09/29/2025	9.500	108,858		440,000
100243952	WACO	TX		09/29/2025	9.125	42,246		285,000
100243953	GLEN BURNIE	MD		09/29/2025	7.990	52,927		547,067
100243954	CITRUS HEIGHTS	CA		09/29/2025	8.500	68,555		478,355
100243955	ASHBURN	VA		09/29/2025	8.750	162,457		998,345
100243956	MACK	CO		09/29/2025	7.750	137,790		1,010,000
100243958	PALOS HILLS	IL		09/29/2025	9.750	54,211		245,000
100243959	SECAUCUS	NJ		09/29/2025	9.125	79,183		667,101
100243960	MANITOU SPRINGS	CO		09/29/2025	8.250	156,663		843,893
100243961	ORLANDO	FL		09/29/2025	8.875	106,516		557,245
100243963	ORTING	WA		09/29/2025	8.375	78,789		596,701
100243964	ROSSVILLE	GA		09/29/2025	9.500	29,395		266,809
100243965	MCDONOUGH	GA		09/29/2025	7.500	104,588		469,256
100243966	CORCORAN	CA		09/29/2025	8.250	111,038		310,000
100243967	FORT DODGE	IA		09/29/2025	9.990	35,378		129,000
100243968	GRAND JUNCTION	CO		09/29/2025	9.125	27,200		290,753
100243969	OREFIELD	PA		09/29/2025	7.625	349,060		650,000
100243971	MECHANICSVILLE	VA		09/29/2025	9.990	48,444		536,005
100243972	HERRIMAN	UT		09/29/2025	9.875	40,282		691,182
100243973	BELEN	NM		09/29/2025	8.990	54,286		328,473
100243974	HUGER	SC		09/29/2025	8.375	151,678		921,804
100243976	GREER	SC		09/29/2025	9.500	48,992		307,117
100243977	VALRICO	FL		09/29/2025	10.375	26,986		312,643
100243978	SAN DIEGO	CA		09/29/2025	8.990	100,495		850,000
100243980	DECATUR	AL		09/29/2025	8.625	64,242		415,000
100243981	TUCSON	AZ		09/29/2025	8.990	43,510		218,379
100243982	BALTIMORE	MD		09/29/2025	8.875	81,818		386,038
100243983	MIDVALE	UT		09/29/2025	7.375	52,424		546,289
100243984	COLUMBIA	MD		09/29/2025	8.250	69,077		555,170
100243985	LAKE IN THE HILLS	IL		09/29/2025	9.125	175,370		574,568
100243986	RENTON	WA		09/29/2025	9.375	32,254		245,000
100243987	PALMETTO	FL		09/29/2025	7.625	84,040		482,616
100243988	JASPER	GA		09/29/2025	8.500	266,772		860,000
100243989	MAULDIN	SC		09/29/2025	9.500	55,945		251,812
100243990	ANTIGO	WI		09/29/2025	8.125	66,815		346,000
100243992	POWDER SPRINGS	GA		09/29/2025	9.500	44,195		263,048
100243993	MONTGOMERY	AL		09/29/2025	9.625	56,618		794,000
100243994	BELLEVUE	NE		09/29/2025	8.250	112,248		433,102
100243995	PEMBROKE PINES	FL		09/29/2025	8.990	118,295		597,563
100243996	BILLINGS	MT		09/29/2025	8.990	74,379		272,019
100243998	CAPE CORAL	FL		09/29/2025	8.750	58,183		313,936
100243999	SOLDOTNA	AK		09/29/2025	11.125	90,247		335,000
100244000	POTTSTOWN	PA		09/29/2025	8.875	57,364		255,220
100244001	LITTLE EGG HARBOR TOWNSHIP	NJ		09/29/2025	8.000	31,907		290,000
100244002	LAS VEGAS	NV		09/29/2025	10.125	27,247		523,519
100244005	CHATSWORTH	GA		09/29/2025	8.990	70,067		264,000
100244006	COQUILLE	OR		09/29/2025	7.750	56,699		527,000
100244007	WILLIAMSBURG	KY		09/29/2025	8.990	51,129		210,000
100244008	TIGARD	OR		09/29/2025	8.990	131,569		561,256
100244009	BENTONVILLE	AR		09/29/2025	7.875	109,601		557,004
100244010	BOWIE	MD		09/29/2025	8.990	49,693		562,793
100244011	CAMDEN	AR		09/29/2025	10.750	27,283		146,287

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244012	SEMMES	AL		09/29/2025	9.990	39,648		190,827
100244013	SPOKANE	WA		09/29/2025	8.990	109,479		386,785
100244014	CAIRO	GA		09/29/2025	8.875	49,206		192,348
100244015	LACOMBE	LA		09/29/2025	10.375	29,433		309,259
100244016	CONWAY	AR		09/29/2025	8.990	63,316		224,390
100244017	SAINT ANTHONY	ID		09/29/2025	8.750	70,103		650,000
100244018	DOVER	DE		09/29/2025	9.990	32,689		301,947
100244019	FT LAUDERDALE	FL		09/29/2025	9.375	112,886		719,988
100244020	HARRISONBURG	VA		09/29/2025	9.500	80,656		270,000
100244021	FELTON	DE		09/29/2025	8.125	85,901		553,000
100244022	LINCOLN	NE		09/29/2025	8.875	45,833		236,988
100244023	UPPER MARLBORO	MD		09/29/2025	9.750	70,315		420,000
100244024	JOPPATOWNE	MD		09/29/2025	9.125	56,638		395,077
100244025	PINSON	AL		09/29/2025	9.990	43,579		451,342
100244027	LEEDS	AL		09/29/2025	9.750	29,408		246,110
100244029	HAMMONTON	NJ		09/29/2025	8.250	37,510		345,453
100244030	MILWAUKEE	WI		09/29/2025	9.375	26,351		352,746
100244032	DUNMORE	PA		09/29/2025	9.500	39,868		200,000
100244033	SAN ANTONIO	TX		09/29/2025	8.990	35,948		355,000
100244034	COLORADO SPRINGS	CO		09/29/2025	8.625	166,783		471,797
100244035	NORTH LAS VEGAS	NV		09/29/2025	7.875	42,158		419,666
100244037	EVERGREEN	CO		09/29/2025	8.250	107,580		1,000,000
100244038	HANCOCK	MD		09/29/2025	8.750	53,934		415,000
100244039	LA PLACE	LA		09/29/2025	9.125	59,040		400,000
100244040	FONTANA	CA		09/29/2025	8.875	53,982		734,744
100244041	WINCHESTER	CA		09/29/2025	8.750	38,057		613,451
100244042	CINCINNATI	OH		09/29/2025	9.875	85,012		379,008
100244043	DACULA	GA		09/29/2025	8.990	52,252		683,398
100244044	WALLINGFORD	CT		09/29/2025	8.125	48,375		389,067
100244045	ORLANDO	FL		09/29/2025	8.875	107,036		539,032
100244046	OLIVEHURST	CA		09/29/2025	8.990	81,192		334,989
100244047	ELIZABETHTOWN	KY		09/29/2025	8.990	58,294		248,000
100244048	LEXINGTON	KY		09/29/2025	8.500	107,407		448,924
100244049	JOSHUA	TX		09/29/2025	7.875	45,734		385,000
100244050	MIRAMAR	FL		09/29/2025	8.500	109,346		534,227
100244051	SAN LUIS	AZ		09/29/2025	8.990	46,012		260,369
100244052	FREMONT	CA		09/29/2025	7.875	212,917		1,500,615
100244053	SACRAMENTO	CA		09/29/2025	9.990	84,990		520,889
100244054	GLENDALE	AZ		09/29/2025	9.250	27,207		433,084
100244055	MOUNTAIN HOME	AR		09/29/2025	8.500	51,631		206,906
100244056	LITTLE EGG HARBOR TOWNSHIP	NJ		09/29/2025	7.250	211,165		575,000
100244057	DALLAS	GA		09/29/2025	9.125	49,952		412,974
100244058	GARDNER	KS		09/29/2025	9.000	107,005		316,771
100244060	WAUPUN	WI		09/29/2025	8.990	58,848		257,791
100244061	ROCKLEDGE	FL		09/29/2025	8.625	58,637		477,505
100244063	WARRINGTON	PA		09/29/2025	8.250	72,523		718,411
100244064	HARLINGEN	TX		09/29/2025	8.625	66,618		287,000
100244065	BOISE	ID		09/29/2025	8.750	54,368		522,544
100244066	FOLSOM	CA		09/29/2025	7.500	126,945		1,055,367
100244067	MONETA	VA		09/29/2025	8.990	32,633		536,214
100244068	MANASSAS	VA		09/29/2025	8.000	128,588		741,381
100244069	MANSFIELD	TX		09/29/2025	8.000	57,641		540,000
100244070	ELLENSBURG	WA		09/29/2025	8.990	53,878		668,342
100244071	WOODLAWN	VA		09/29/2025	9.375	27,213		195,000
100244072	BISMARCK	ND		09/29/2025	8.250	59,156		433,021

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244073	ORLANDO	FL		09/29/2025	9.000	154,409		751,308
100244074	LAS VEGAS	NV		09/29/2025	8.500	66,283		730,460
100244075	POOLER	GA		09/29/2025	9.500	64,847		319,027
100244076	RIO VERDE	AZ		09/29/2025	7.875	57,585		844,276
100244077	NORTH PORT	FL		09/29/2025	9.875	32,673		301,707
100244078	CHAMBERSBURG	PA		09/29/2025	8.625	62,796		326,420
100244079	GILBERT	AZ		09/29/2025	8.750	93,619		670,187
100244080	WINTER HAVEN	FL		09/29/2025	10.750	32,724		256,575
100244081	CRESTON	OH		09/29/2025	7.990	63,754		400,031
100244082	COLUMBIA	SC		09/29/2025	9.990	32,672		277,000
100244083	CRESTVIEW	FL		09/29/2025	9.750	48,728		311,138
100244084	NORTH LITTLE ROCK	AR		09/29/2025	9.375	54,116		189,000
100244085	EXETER	RI		09/29/2025	8.875	211,814		725,473
100244086	MECHANICSVILLE	VA		09/29/2025	9.990	84,974		476,435
100244087	PITTSBURG	CA		09/29/2025	8.990	48,127		477,937
100244088	TAMPA	FL		09/29/2025	8.990	56,411		535,699
100244089	CHESTERFIELD	VA		09/29/2025	10.875	85,365		745,102
100244090	TRUSSVILLE	AL		09/29/2025	8.625	106,972		364,762
100244091	ANNA	TX		09/29/2025	8.990	58,547		310,000
100244092	JONESBORO	GA		09/29/2025	9.000	131,531		361,240
100244093	MANHATTAN	MT		09/29/2025	8.875	53,711		755,000
100244094	LUTZ	FL		09/29/2025	7.375	137,664		810,000
100244095	TEMPLE	TX		09/29/2025	8.875	32,454		230,000
100244097	WHITE CITY	OR		09/29/2025	8.990	94,667		341,646
100244098	IPSWICH	MA		09/29/2025	9.750	108,915		990,000
100244099	MYRTLE BEACH	SC		09/29/2025	8.500	62,276		660,000
100244100	GIG HARBOR	WA		09/29/2025	8.750	69,442		438,071
100244101	AVENEL	NJ		09/29/2025	8.375	91,605		545,082
100244102	GLOUCESTER	VA		09/29/2025	9.500	54,432		368,000
100244103	NORTH LAS VEGAS	NV		09/29/2025	7.875	62,367		544,926
100244104	TRAVELERS REST	SC		09/29/2025	8.750	81,552		668,032
100244105	NORTH LAS VEGAS	NV		09/29/2025	9.500	34,837		468,398
100244107	DAYTONA BEACH	FL		09/29/2025	8.000	48,588		358,771
100244108	MERIDEN	CT		09/29/2025	8.625	137,970		408,446
100244109	BENTON	AR		09/29/2025	7.500	67,093		666,004
100244110	LAKELAND	FL		09/29/2025	8.990	27,195		355,388
100244111	WOODBURN	OR		09/29/2025	8.500	32,514		470,230
100244112	NORTHPORT	AL		09/29/2025	9.625	58,664		352,698
100244113	AMARILLO	TX		09/29/2025	8.750	43,035		197,000
100244114	HAMMONTON	NJ		09/29/2025	9.500	64,487		236,351
100244115	BOWIE	MD		09/29/2025	9.000	35,470		546,571
100244116	NORTH LAS VEGAS	NV		09/29/2025	7.990	86,717		593,583
100244117	PRINCE FREDERICK	MD		09/29/2025	8.000	128,848		628,512
100244118	ERIE	PA		09/29/2025	9.250	53,684		444,721
100244119	WHITTIER	CA		09/29/2025	7.500	199,975		1,400,000
100244120	GEORGETOWN	TX		09/29/2025	9.375	58,949		745,000
100244121	LAKE POINT	UT		09/29/2025	9.125	45,660		771,980
100244122	CRAWFORDVILLE	FL		09/29/2025	10.375	38,154		208,720
100244123	RIVERVIEW	FL		09/29/2025	8.875	49,479		317,247
100244124	CHICAGO	IL		09/29/2025	8.990	133,061		543,755
100244125	COLLINGDALE	PA		09/29/2025	9.500	71,503		278,000
100244126	BEAUMONT	TX		09/29/2025	8.990	32,686		177,000
100244127	WOODLAND HILLS	CA		09/29/2025	8.000	106,787		894,580
100244128	REDMOND	OR		09/29/2025	8.375	41,715		479,987
100244129	PAPILLION	NE		09/29/2025	9.875	49,035		426,771

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244130	LORTON	VA		09/29/2025	9.250	84,873		879,233
100244131	CONROE	TX		09/29/2025	8.875	74,131		396,000
100244133	PROVIDENCE FORGE	VA		09/29/2025	9.625	39,493		312,666
100244134	EAST HAMPTON	CT		09/29/2025	7.990	57,647		350,000
100244135	EDMOND	OK		09/29/2025	8.750	42,932		298,795
100244136	OLATHE	KS		09/29/2025	8.250	93,683		441,820
100244137	EL PASO	TX		09/29/2025	8.990	48,391		250,000
100244138	GRAND ISLAND	NE		09/29/2025	9.875	49,938		292,444
100244139	RIVERSIDE	CA		09/29/2025	8.125	63,402		789,543
100244140	APOPKA	FL		09/29/2025	8.375	176,146		471,690
100244141	BELLEVUE	NE		09/29/2025	8.625	52,861		469,890
100244143	NORTH CANTON	OH		09/29/2025	9.875	27,237		451,208
100244144	ST. AUGUSTINE	FL		09/29/2025	7.375	207,989		753,390
100244145	EAST SANDWICH	MA		09/29/2025	8.125	109,115		971,867
100244147	SELAH	WA		09/29/2025	8.250	86,287		583,762
100244148	FRESNO	CA		09/29/2025	8.625	64,487		376,012
100244149	JENKINSBURG	GA		09/29/2025	9.125	32,641		337,200
100244150	TOBYHANNA	PA		09/29/2025	9.250	191,545		441,088
100244151	BAKERSFIELD	CA		09/29/2025	8.500	86,701		448,238
100244152	RICHMOND HILL	GA		09/29/2025	8.875	90,234		406,476
100244153	GRAND FORKS	ND		09/29/2025	7.990	48,039		271,135
100244154	REDDING	CA		09/29/2025	7.250	185,201		648,403
100244155	HANOVER	PA		09/29/2025	8.500	54,104		429,797
100244156	TROY	VA		09/29/2025	8.250	63,639		471,046
100244157	SANDY	UT		09/29/2025	8.875	64,748		582,846
100244158	COCOA	FL		09/29/2025	8.625	47,401		259,651
100244159	YUMA	AZ		09/29/2025	8.990	27,195		264,677
100244160	COLUMBIA	IL		09/29/2025	9.125	86,454		404,835
100244161	DOVER	DE		09/29/2025	9.625	38,112		371,083
100244162	DALLAS	TX		09/29/2025	8.250	84,650		275,000
100244163	PISCATAWAY	NJ		09/29/2025	8.500	107,627		497,810
100244164	MIAMI	FL		09/29/2025	8.990	70,703		754,581
100244165	CLAYTON	DE		09/29/2025	9.250	67,464		575,000
100244166	GLEN BURNIE	MD		09/29/2025	8.990	117,380		548,557
100244167	BEAVERTON	OR		09/29/2025	7.750	88,117		600,087
100244169	LOXAHATCHEE	FL		09/29/2025	9.000	65,273		526,893
100244170	SAN BERNARDINO	CA		09/29/2025	8.990	35,897		738,225
100244171	BRENTWOOD	NH		09/29/2025	7.875	310,736		810,000
100244172	PLEASANTON	TX		09/29/2025	9.000	86,388		265,000
100244173	TUCSON	AZ		09/29/2025	8.990	35,794		241,860
100244174	GILBERT	AZ		09/29/2025	8.750	92,424		963,761
100244175	ALGOMA	WI		09/29/2025	7.990	48,154		300,048
100244176	NORTHPORT	AL		09/29/2025	9.990	57,287		311,745
100244177	CHESAPEAKE	VA		09/29/2025	7.875	136,221		650,000
100244178	WAHOO	NE		09/29/2025	9.625	27,225		242,005
100244179	KILLEEN	TX		09/29/2025	8.500	95,430		275,000
100244180	OSWEGO	IL		09/29/2025	8.500	43,339		485,351
100244181	COLORADO SPRINGS	CO		09/29/2025	8.990	27,180		1,028,369
100244182	PACE	FL		09/29/2025	8.990	35,876		423,247
100244183	MELBOURNE	FL		09/29/2025	9.500	81,653		576,157
100244184	SOMERTON	AZ		09/29/2025	9.750	40,344		272,787
100244185	SIMPSONVILLE	SC		09/29/2025	8.990	35,458		265,882
100244188	DAWSONVILLE	GA		09/29/2025	8.990	64,628		377,731
100244189	WILLIAMSTOWN	NJ		09/29/2025	8.750	49,935		337,304
100244190	KING OF PRUSSIA	PA		09/29/2025	9.750	52,087		520,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244191	WEST DES MOINES	IA		09/29/2025	10.000	53,143		307,776
100244192	NORCROSS	GA		09/29/2025	9.875	27,236		362,869
100244193	RINCON	GA		09/29/2025	9.250	27,184		320,099
100244194	WASHINGTON	DC		09/29/2025	8.625	79,335		859,976
100244195	OKLAHOMA CITY	OK		09/29/2025	9.875	38,126		259,990
100244196	JASPER	GA		09/29/2025	8.990	54,093		324,949
100244197	SACRAMENTO	CA		09/29/2025	8.250	127,250		648,000
100244199	ROANOKE	VA		09/29/2025	8.625	32,613		210,946
100244200	ELIZABETHTOWN	PA		09/29/2025	9.990	48,396		239,565
100244201	LAS VEGAS	NV		09/29/2025	8.750	71,764		591,568
100244202	ST. PETERS	MO		09/29/2025	8.500	46,193		301,802
100244203	ORLANDO	FL		09/29/2025	8.990	92,458		610,139
100244204	FRESNO	CA		09/29/2025	9.375	53,822		325,132
100244205	FRANKLIN	NJ		09/29/2025	8.500	196,454		383,951
100244206	ALTOONA	IA		09/29/2025	8.990	94,181		306,496
100244207	CATONSVILLE	MD		09/29/2025	8.750	110,031		681,460
100244208	LITHONIA	GA		09/29/2025	8.750	48,401		250,220
100244209	FRANKLIN PARK	IL		09/29/2025	8.250	53,165		284,296
100244210	ARVADA	CO		09/29/2025	8.000	56,049		468,000
100244212	KEENESBURG	CO		09/29/2025	9.375	107,644		774,000
100244214	BEACHWOOD	OH		09/29/2025	9.500	27,219		674,426
100244215	SPIRIT LAKE	ID		09/29/2025	8.500	53,923		434,627
100244216	RINCON	GA		09/29/2025	8.000	53,267		317,102
100244217	CEDAR RAPIDS	IA		09/29/2025	10.375	33,575		126,096
100244218	MIDDLESEX	NJ		09/29/2025	8.990	113,352		541,757
100244219	MYRTLE BEACH	SC		09/29/2025	9.250	32,647		504,000
100244220	LEOMINSTER	MA		09/29/2025	8.500	84,708		659,971
100244221	HIGHLAND	CA		09/29/2025	8.500	45,727		562,094
100244222	PHENIX CITY	AL		09/29/2025	8.375	57,881		341,091
100244223	SAN LORENZO	CA		09/29/2025	9.990	27,242		842,912
100244225	SEBRING	FL		09/29/2025	8.375	79,091		306,446
100244226	WEST JORDAN	UT		09/29/2025	8.990	81,515		796,432
100244227	EAST HAMPTON	CT		09/29/2025	8.990	111,479		391,861
100244228	LOVELAND	CO		09/29/2025	8.750	43,216		423,293
100244229	FRESNO	CA		09/29/2025	9.990	70,062		475,206
100244230	PRICE	UT		09/29/2025	8.875	70,691		393,968
100244231	YORK	SC		09/29/2025	9.250	27,130		452,238
100244232	ATHENS	AL		09/29/2025	8.990	84,841		459,221
100244233	APOLLO BEACH	FL		09/29/2025	8.625	41,100		376,394
100244234	FAIRBURN	GA		09/29/2025	9.750	27,225		302,146
100244235	MONROE	GA		09/29/2025	8.750	36,970		286,977
100244236	DAYTON	OH		09/29/2025	7.500	52,581		438,316
100244237	MIDDLETOWN	DE		09/29/2025	9.990	60,463		556,274
100244238	MARLBOROUGH	MA		09/29/2025	9.990	38,068		546,831
100244239	LAVEEN	AZ		09/29/2025	8.990	43,274		480,905
100244240	DECATUR	AL		09/29/2025	9.250	118,061		397,897
100244241	LIBERTY	SC		09/29/2025	9.750	32,673		231,486
100244242	WELSH	LA		09/29/2025	9.250	32,644		122,000
100244243	UNION	SC		09/29/2025	8.990	52,955		220,000
100244244	MAULDIN	SC		09/29/2025	10.490	27,263		326,592
100244245	WINCHESTER	VA		09/29/2025	8.125	56,259		348,438
100244246	YORKTOWN	VA		09/29/2025	8.000	185,051		759,968
100244247	LANCASTER	OH		09/29/2025	11.375	27,297		333,812
100244248	WAREHAM	MA		09/29/2025	8.750	189,970		604,765
100244249	CAMBRIDGE	MD		09/29/2025	8.500	41,819		254,244

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244250	CABOT	AR		09/29/2025	10.490	75,952		529,497
100244251	GIBSONTON	FL		09/29/2025	9.500	59,362		317,304
100244253	LEXINGTON	SC		09/29/2025	8.625	58,954		423,121
100244254	HENDERSON	NV		09/29/2025	8.375	208,340		603,018
100244255	PALM COAST	FL		09/29/2025	7.875	34,700		424,156
100244256	STUART	FL		09/29/2025	8.990	176,167		597,670
100244257	ATWATER	CA		09/29/2025	8.875	59,917		526,980
100244258	PHILLIPSBURG	NJ		09/29/2025	9.500	124,109		594,795
100244259	FORT MYERS	FL		09/29/2025	8.500	63,642		434,997
100244260	ALEXANDRIA	VA		09/29/2025	7.250	304,573		1,150,000
100244262	COVINGTON	LA		09/29/2025	8.625	183,177		765,000
100244263	ALBUQUERQUE	NM		09/29/2025	8.750	63,801		221,462
100244264	MONTPELIER	VA		09/29/2025	7.625	39,675		614,695
100244266	ENUMCLAW	WA		09/29/2025	8.990	48,455		845,000
100244268	SPRINGFIELD	MA		09/29/2025	9.000	89,847		283,774
100244269	LONGVIEW	WA		09/29/2025	9.500	57,698		311,261
100244270	COLFAX	WA		09/29/2025	10.490	70,882		321,000
100244272	UPPER MARLBORO	MD		09/29/2025	9.250	92,063		402,576
100244273	TEMPLE	PA		09/29/2025	9.500	27,326		286,350
100244274	MCKINNEY	TX		09/29/2025	7.990	46,079		610,000
100244276	STONEWALL	LA		09/29/2025	8.750	61,323		371,794
100244277	NEWNAN	GA		09/29/2025	8.750	54,010		407,118
100244278	WARSAW	VA		09/29/2025	9.990	26,938		232,000
100244279	WOODBRIDGE	VA		09/29/2025	9.500	70,765		696,264
100244280	MARLTON	NJ		09/29/2025	8.125	158,073		760,126
100244281	MOUNT VERNON	WA		09/29/2025	10.875	103,975		625,000
100244282	DAYTON	OH		09/29/2025	7.500	127,041		674,579
100244283	NEW MARKET	MD		09/29/2025	8.875	126,674		773,998
100244284	KETTERING	OH		09/29/2025	8.750	32,407		200,000
100244285	DOUGLASVILLE	GA		09/29/2025	8.750	56,985		272,736
100244286	MOUNT WASHINGTON	KY		09/29/2025	9.125	32,250		211,212
100244287	BEREA	KY		09/29/2025	9.500	68,999		289,554
100244288	RONAN	MT		09/29/2025	9.375	70,743		325,000
100244289	LUTZ	FL		09/29/2025	8.000	45,889		800,000
100244290	RANDOLPH	NJ		09/29/2025	8.875	70,692		929,754
100244291	FLANDERS	NJ		09/29/2025	8.000	53,486		731,913
100244292	COLORADO SPRINGS	CO		09/29/2025	9.000	108,310		559,007
100244293	NATRONA HEIGHTS	PA		09/29/2025	9.750	32,543		164,821
100244294	LANSING	IL		09/29/2025	8.125	74,432		273,892
100244295	HOLLYWOOD	FL		09/29/2025	9.375	41,084		498,317
100244296	WILLOUGHBY	OH		09/29/2025	9.250	57,856		289,770
100244297	TAMPA	FL		09/29/2025	9.375	116,191		474,386
100244298	AURORA	CO		09/29/2025	9.500	75,119		434,485
100244299	VIRGINIA BEACH	VA		09/29/2025	9.750	32,674		416,530
100244300	WINTER SPGS	FL		09/29/2025	10.875	64,910		373,219
100244301	HUNTINGTOWN	MD		09/29/2025	8.990	152,437		921,206
100244302	YORBA LINDA	CA		09/29/2025	8.250	80,280		2,033,396
100244303	TEMPE	AZ		09/29/2025	10.250	87,196		562,646
100244304	TIFTON	GA		09/29/2025	9.750	41,338		330,000
100244305	PHILADELPHIA	PA		09/29/2025	8.375	48,344		484,201
100244306	ALTAMONTE SPRINGS	FL		09/29/2025	8.500	114,805		450,855
100244307	MANSFIELD	OH		09/29/2025	8.750	54,367		283,677
100244308	GLENDIVE	MT		09/29/2025	9.875	32,678		210,000
100244309	LUTZ	FL		09/29/2025	8.375	45,014		474,846
100244310	LEXINGTON	SC		09/29/2025	10.375	59,547		234,079

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244311	SHALLOWATER	TX		09/29/2025	8.375	64,306		239,000
100244312	EASLEY	SC		09/29/2025	9.250	59,849		221,000
100244313	KANSAS CITY	MO		09/29/2025	8.750	86,418		590,000
100244314	ATLANTA	GA		09/29/2025	9.500	81,648		730,000
100244315	VACAVILLE	CA		09/29/2025	9.125	106,726		733,933
100244316	TANEYTOWN	MD		09/29/2025	10.000	43,582		560,000
100244317	HUTCHINSON	KS		09/29/2025	8.990	105,129		386,663
100244318	PURCELLVILLE	VA		09/29/2025	8.250	128,510		1,347,919
100244319	CAPE CORAL	FL		09/29/2025	8.750	57,916		341,089
100244321	JACKSONVILLE	FL		09/29/2025	8.375	106,919		531,920
100244322	NORTH RIDGEVILLE	OH		09/29/2025	8.500	45,489		377,435
100244323	LYONS	OR		09/29/2025	9.500	145,353		450,281
100244324	MOGADORE	OH		09/29/2025	9.500	53,710		445,000
100244325	CHESTERFIELD	VA		09/29/2025	9.990	78,456		596,476
100244326	ROSEDALE	MD		09/29/2025	9.990	81,706		349,204
100244327	HADDON HEIGHTS	NJ		09/29/2025	8.625	40,223		536,582
100244328	ASHBURN	VA		09/29/2025	8.125	185,322		1,397,682
100244329	COLBERT	GA		09/29/2025	8.250	62,520		335,000
100244330	WINTER GARDEN	FL		09/29/2025	9.375	59,859		469,111
100244331	GERMANTOWN	OH		09/29/2025	8.990	160,832		428,530
100244332	OLYMPIA	WA		09/29/2025	8.875	65,255		466,844
100244333	ELDERSBURG	MD		09/29/2025	9.250	106,049		634,946
100244334	OLMSTED TWP	OH		09/29/2025	7.500	52,580		260,910
100244335	WESLEY CHAPEL	FL		09/29/2025	9.125	85,407		906,999
100244336	LAGRANGE	GA		09/29/2025	7.750	84,272		288,170
100244337	MESA	AZ		09/29/2025	8.990	70,702		364,987
100244339	EL CAJON	CA		09/29/2025	9.500	32,659		736,907
100244340	MELBOURNE	FL		09/29/2025	8.875	183,448		811,371
100244341	MOUNT PLEASANT	SC		09/29/2025	9.125	129,724		757,847
100244342	GALLOWAY	OH		09/29/2025	9.375	48,065		286,282
100244343	BROWN DEER	WI		09/29/2025	8.375	64,147		261,850
100244344	FREDERICK	MD		09/29/2025	8.990	123,179		372,346
100244345	HAMPTON	GA		09/29/2025	9.625	75,730		312,101
100244346	WESLEY CHAPEL	FL		09/29/2025	9.990	56,698		394,990
100244347	HAGERSTOWN	MD		09/29/2025	8.990	79,438		691,826
100244349	LAKESIDE	CA		09/29/2025	9.125	108,513		929,520
100244350	BELPRE	OH		09/29/2025	9.250	37,841		225,267
100244351	LAYTON	UT		09/29/2025	8.000	133,501		1,025,597
100244352	CLAYMONT	DE		09/29/2025	8.875	52,992		384,236
100244353	MIDLAND CITY	AL		09/29/2025	8.750	63,398		236,133
100244354	LAS VEGAS	NV		09/29/2025	8.750	35,650		496,648
100244355	COLONIA	NJ		09/29/2025	8.125	160,032		591,784
100244356	RANCHO CORDOVA	CA		09/29/2025	8.625	32,403		471,130
100244357	BAKER CITY	OR		09/29/2025	9.875	29,097		333,900
100244358	RICHBURG	SC		09/29/2025	8.990	43,119		328,000
100244359	DAMASCUS	MD		09/29/2025	8.990	67,896		531,184
100244360	CULLMAN	AL		09/29/2025	9.750	58,188		339,902
100244361	TAMPA	FL		09/29/2025	10.375	37,915		402,244
100244362	LAS VEGAS	NV		09/29/2025	8.990	52,879		501,980
100244363	SARASOTA	FL		09/29/2025	8.750	40,312		319,958
100244364	CRAIG	CO		09/29/2025	8.990	88,617		330,327
100244365	LIZELLA	GA		09/29/2025	9.500	37,787		260,000
100244366	LAKE ELSINORE	CA		09/29/2025	7.875	58,234		582,244
100244367	WILLAMINA	OR		09/29/2025	8.990	92,221		357,000
100244368	NEWBERG	OR		09/29/2025	7.375	55,667		774,457

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244369	HAVERTOWN	PA		09/29/2025	8.750	188,394		593,014
100244370	BETHLEHEM	GA		09/29/2025	7.500	45,188		573,320
100244371	EAST MOLINE	IL		09/29/2025	9.250	40,242		202,504
100244372	DISTRICT HEIGHTS	MD		09/29/2025	10.990	81,318		425,485
100244373	LITTLE ROCK	AR		09/29/2025	9.990	29,500		294,514
100244374	LAKEWOOD	CO		09/29/2025	7.375	51,586		693,528
100244375	LENEXA	VA		09/29/2025	7.875	60,066		300,505
100244376	LAKELAND	FL		09/29/2025	10.875	87,235		268,683
100244377	MERCERSBURG	PA		09/29/2025	8.250	52,879		432,818
100244378	LAS VEGAS	NV		09/29/2025	8.000	195,832		1,142,951
100244379	CANTON	GA		09/29/2025	8.125	94,393		536,566
100244380	BUFORD	GA		09/29/2025	9.375	27,254		494,886
100244381	DEATSVILLE	AL		09/29/2025	11.250	94,053		400,000
100244382	PRINCE GEORGE	VA		09/29/2025	9.875	57,766		514,263
100244383	AIRWAY HEIGHTS	WA		09/29/2025	8.750	66,978		389,480
100244384	KILLEN	AL		09/29/2025	9.990	81,178		196,575
100244385	SYLMAR	CA		09/29/2025	9.250	86,497		888,636
100244386	TALLAHASSEE	FL		09/29/2025	9.750	80,983		356,197
100244387	TUCSON	AZ		09/29/2025	8.990	60,521		326,846
100244388	HAGERTOWN	MD		09/29/2025	8.375	35,867		416,971
100244389	BIRMINGHAM	AL		09/29/2025	8.990	50,254		334,831
100244390	OPELIKA	AL		09/29/2025	9.250	53,817		312,048
100244392	CHESAPEAKE	VA		09/29/2025	9.750	101,716		450,593
100244393	CUYAHOGA FALLS	OH		09/29/2025	8.500	52,610		247,781
100244394	QUEEN CREEK	AZ		09/29/2025	9.500	195,176		638,126
100244395	GREENVILLE	SC		09/29/2025	8.000	26,754		327,104
100244397	FRESNO	CA		09/29/2025	8.990	32,423		325,525
100244398	OMAHA	NE		09/29/2025	8.375	131,089		425,657
100244399	PEORIA	AZ		09/29/2025	8.625	86,405		529,210
100244400	EARLEVILLE	MD		09/29/2025	9.250	43,247		403,063
100244401	MEREDITH	NH		09/29/2025	8.625	243,009		608,856
100244402	EVANS	CO		09/29/2025	8.625	42,923		520,603
100244404	CROSS JUNCTION	VA		09/29/2025	8.500	66,591		330,816
100244405	SMITHS GROVE	KY		09/29/2025	7.990	71,201		254,798
100244407	FOX LAKE	WI		09/29/2025	8.500	50,634		329,149
100244408	FORTUNA	CA		09/29/2025	7.875	118,421		465,267
100244409	OCALA	FL		09/29/2025	8.500	49,203		266,443
100244410	RENO	NV		09/29/2025	8.250	50,525		454,891
100244411	DAYTONA BEACH	FL		09/29/2025	7.000	59,221		322,288
100244412	OGDEN	UT		09/29/2025	9.625	35,661		415,677
100244413	AUBURN	WA		09/29/2025	10.125	64,967		565,232
100244414	ANTIOCH	CA		09/29/2025	8.990	83,900		580,968
100244415	EVERETT	WA		09/29/2025	8.625	107,548		756,005
100244416	OCEAN ISLE	NC		09/29/2025	7.125	1,147,121		1,500,000
100244417	SAN JOSE	CA		09/29/2025	7.375	1,076,561		1,490,000
100244418	BLANCHARD	ID		09/29/2025	7.250	167,608		750,000
100244419	STAMFORD	CT		09/29/2025	6.990	539,020		755,000
100244420	SOUTH WINDSOR	CT		09/29/2025	7.500	603,239		1,020,000
100244421	MOUNTAIN VIEW	CA		09/29/2025	7.250	415,944		3,035,000
100244422	MC LEAN	VA		09/29/2025	7.500	1,686,929		2,175,000
100244423	DORAL	FL		09/29/2025	7.500	549,381		685,000
100244424	SANTA BARBARA	CA		09/29/2025	7.375	1,315,266		1,640,000
100244425	OCEAN CITY	NJ		09/29/2025	7.375	478,294		620,000
100244426	COROLLA	NC		09/29/2025	7.375	933,428		1,150,000
100244427	BROOKLYN	NY		09/29/2025	6.990	306,312		2,950,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244428	WEST CHESTER	PA		09/29/2025	6.990	488,697		600,000
100244429	NAPLES	FL		09/29/2025	7.125	401,329		620,000
100244430	GREEN VALLEY	AZ		09/29/2025	7.375	338,315		410,000
100244431	INDIANAPOLIS	IN		09/29/2025	7.125	103,325		230,000
100244432	BUCKEYE	AZ		09/29/2025	6.990	357,218		440,000
100244433	SAN LUIS OBISPO	CA		09/29/2025	7.125	786,313		1,440,000
100244434	PALM DESERT	CA		09/29/2025	7.250	405,889		490,000
100244435	PARKER	CO		09/29/2025	7.125	297,791		360,000
100244436	PRINCETON JUNCTION	NJ		09/29/2025	6.875	998,876		1,450,000
100244437	AUSTIN	TX		09/29/2025	7.250	310,878		1,165,000
100244438	PALATINE	IL		09/29/2025	7.250	242,102		487,000
100244439	BUFFALO	MN		09/29/2025	8.625	192,908		262,000
100244440	PONTE VEDRA	FL		09/29/2025	6.500	453,215		986,000
100244441	BOONE	NC		09/29/2025	7.125	613,893		750,000
100244442	NORTH BRUNSWICK	NJ		09/29/2025	7.125	186,060		800,000
100244443	OAK FOREST	IL		09/29/2025	7.250	174,925		340,000
100244444	SAN BERNARDINO	CA		09/29/2025	8.125	345,854		423,000
100244445	PETALUMA	CA		09/29/2025	6.875	547,614		911,000
100244446	STATEN ISLAND	NY		09/29/2025	7.125	307,321		1,290,000
100244447	SAN LUIS OBISPO	CA		09/29/2025	7.125	612,464		1,450,000
100244448	DILLON	CO		09/29/2025	8.250	443,427		573,000
100244449	POTTSTOWN	PA		09/29/2025	7.375	269,358		325,000
100244450	NORTH ANDOVER	MA		09/29/2025	7.375	876,237		1,058,000
100244452	PASADENA	CA		09/29/2025	6.875	1,471,985		1,825,000
100244453	GUERNEVILLE	CA		09/29/2025	7.500	722,371		1,140,000
100244454	TAMPA	FL		09/29/2025	7.375	935,441		1,900,000
100244455	PALM BEACH GARDENS	FL		09/29/2025	6.875	638,841		835,000
100244456	MANTOLOKING	NJ		09/29/2025	7.125	671,262		1,650,000
100244457	BUELLTON	CA		09/29/2025	6.990	1,027,455		1,250,000
100244458	BEND	OR		09/29/2025	7.250	208,675		1,437,000
100244459	NORTHRIDGE	CA		09/29/2025	7.625	810,446		975,000
100244460	SEATTLE	WA		09/29/2025	7.375	479,617		575,000
100244461	MELBOURNE	FL		09/29/2025	7.375	848,925		1,620,000
100244462	WINHALL	VT		09/29/2025	6.500	297,332		759,000
100244463	JACKSONVILLE BEACH	FL		09/29/2025	6.990	1,335,866		1,700,000
100244464	ANGOLA	IN		09/29/2025	6.875	516,250		690,000
100244465	TEMECULA	CA		09/29/2025	7.750	1,007,289		1,250,000
100244466	LOS ANGELES	CA		09/29/2025	7.250	1,606,568		2,085,000
100244467	KINGWOOD	TX		09/29/2025	7.250	207,586		250,000
100244468	JACKSONVILLE	FL		09/29/2025	7.375	293,507		360,000
100244469	EL CAJON	CA		09/29/2025	7.375	550,958		715,000
100244470	NEW BUFFALO	MI		09/29/2025	7.125	369,510		450,000
100244471	STOCKTON	CA		09/29/2025	7.250	454,135		600,000
100244472	ALTON	TX		09/29/2025	7.750	659,718		796,000
100244473	SAINT JOSEPH	MI		09/29/2025	6.999	319,099		420,000
100244474	RALEIGH	NC		09/29/2025	6.875	311,736		402,000
100244475	HAYWARD	CA		09/29/2025	6.999	930,377		1,200,000
100244476	ANDREWS	NC		09/29/2025	6.624	481,208		825,000
100244477	PLANO	TX		09/29/2025	6.375	266,428		400,000
100244478	HUNTSVILLE	AL		09/29/2025	6.375	293,371		420,000
100244479	WORCESTER	MA		09/29/2025	6.499	459,084		600,000
100244480	POWHATAN	VA		09/29/2025	6.875	293,610		380,000
100244481	FALLBROOK	CA		09/29/2025	6.624	772,006		1,150,000
100244482	SOMERSET	NJ		09/29/2025	6.624	330,264		472,000
100244483	FRESNO	CA		09/29/2025	6.624	358,978		480,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244484	MERIDIAN	ID		09/29/2025	7.625	386,948		525,000
100244485	BOSTON	MA		09/29/2025	6.624	761,607		1,000,000
100244486	PITTSBURG	CA		09/29/2025	6.999	393,643		594,038
100244487	RALEIGH	NC		09/29/2025	6.875	285,561		380,000
100244488	MARIETTA	GA		09/29/2025	7.250	389,344		471,000
100244489	CORDOVA	TN		09/29/2025	6.750	268,528		372,000
100244490	RHODODENDRON	OR		09/29/2025	6.990	362,709		440,000
100244491	HOLDEN BEACH	NC		09/29/2025	7.250	412,252		500,000
100244492	ROCHESTER HILLS	MI		09/29/2025	6.624	305,563		425,000
100244493	CONCORD	NC		09/29/2025	6.375	288,314		385,000
100244494	MINNEAPOLIS	MN		09/29/2025	6.499	552,920		720,000
100244495	SANTA ANA	CA		09/29/2025	6.499	574,989		855,000
100244496	FLOWERY BRANCH	GA		09/29/2025	6.875	253,625		325,000
100244497	RENO	NV		09/29/2025	6.499	244,747		360,000
100244498	HENRICO	VA		09/29/2025	6.499	288,667		376,000
100244499	CAMPBELL	CA		09/29/2025	6.299	1,213,865		1,800,000
100244500	CRESTLINE	CA		09/29/2025	6.750	260,577		375,000
100244501	POCATELLO	ID		09/29/2025	6.875	351,399		457,750
100244502	OAKLAND	CA		09/29/2025	6.875	235,617		290,000
100244503	CARLSBAD	CA		09/29/2025	6.750	538,670		705,000
100244504	SAN FRANCISCO	CA		09/29/2025	6.875	1,020,468		1,500,000
100244505	COALINGA	CA		09/29/2025	6.250	257,652		340,000
100244506	CHASKA	MN		09/29/2025	6.750	234,616		338,000
100244507	HAINES CITY	FL		09/29/2025	7.250	284,571		365,000
100244508	ZEBULON	NC		09/29/2025	6.250	254,607		340,000
100244509	ANTRIM	NH		09/29/2025	7.375	264,029		315,000
100244510	OCEANSIDE	CA		09/29/2025	6.499	671,944		945,000
100244511	SAINT LOUIS PARK	MN		09/29/2025	7.250	517,899		722,000
100244512	JUPITER	FL		09/29/2025	6.990	360,652		532,000
100244513	SAN DIEGO	CA		09/29/2025	6.624	1,075,574		2,150,000
100244514	MURRELLS INLET	SC		09/29/2025	6.000	320,954		425,000
100244515	JOHNS ISLAND	SC		09/29/2025	6.990	655,937		850,000
100244516	NEKOOSA	WI		09/29/2025	7.375	458,209		665,000
100244517	OPELIKA	AL		09/29/2025	6.250	251,715		350,000
100244518	TEANECK	NJ		09/29/2025	6.990	327,486		470,000
100244519	ROCHESTER	NY		09/29/2025	6.500	343,594		501,000
100244520	WICHITA	KS		09/29/2025	6.750	258,748		370,000
100244521	METAIRIE	LA		09/29/2025	6.624	306,116		420,000
100244522	MATTHEWS	NC		09/29/2025	6.875	238,186		305,000
100244523	SEVIERVILLE	TN		09/29/2025	7.250	313,550		410,000
100244524	CORAL GABLES	FL		09/29/2025	6.750	356,709		495,000
100244525	NASHVILLE	TN		09/29/2025	6.990	917,564		1,275,000
100244526	KISSIMMEE	FL		09/29/2025	7.500	254,742		305,000
100244527	FAIRFAX	VA		09/29/2025	6.875	253,505		327,000
100244528	CHICAGO	IL		09/29/2025	6.875	576,487		800,000
100244529	ROCKLIN	CA		09/29/2025	6.125	440,533		640,000
100244530	POWDER SPRINGS	GA		09/29/2025	7.490	377,738		468,000
100244531	MINNEAPOLIS	MN		09/29/2025	7.000	361,386		465,000
100244532	CLEVELAND	OH		09/29/2025	6.624	349,354		532,000
100244533	WINTER GARDEN	FL		09/29/2025	6.750	324,293		451,000
100244534	BOISE	ID		09/29/2025	6.875	418,702		560,000
100244535	MARIPOSA	CA		09/29/2025	7.375	468,821		625,000
100244536	BOZEMAN	MT		09/29/2025	6.875	293,670		415,000
100244537	MIAMI	FL		09/29/2025	7.625	459,929		550,000
100244538	AURORA	CO		09/29/2025	5.750	499,929		730,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244539	VENICE	FL		09/29/2025	6.990	487,772		662,000
100244540	ROWLETT	TX		09/29/2025	6.375	244,485		333,000
100244541	COLLEGE STATION	TX		09/29/2025	6.618	251,354		345,000
100244542	CAMBRIA	CA		09/29/2025	6.990	597,630		771,000
100244543	FORT WALTON BEACH	FL		09/29/2025	6.875	308,974		420,000
100244544	FRESNO	CA		09/29/2025	6.875	346,093		430,000
100244545	CLOVIS	CA		09/29/2025	6.624	353,538		460,000
100244546	GLEN ALLEN	VA		09/29/2025	7.375	312,060		414,000
100244547	MILWAUKEE	WI		09/29/2025	7.250	290,503		370,000
100244548	PORTER RANCH	CA		09/29/2025	6.375	821,183		1,283,000
100244549	CHESTERTON	IN		09/29/2025	6.875	301,013		390,000
100244550	EVERETT	WA		09/29/2025	6.750	503,550		704,000
100244551	WOODBRIDGE	VA		09/29/2025	6.624	298,607		420,000
100244552	TAMPA	FL		09/29/2025	6.375	268,633		375,000
100244553	VENICE	FL		09/29/2025	7.750	349,070		423,000
100244554	GALVESTON	TX		09/29/2025	7.000	410,175		600,000
100244555	MARCO ISLAND	FL		09/29/2025	6.500	307,720		436,000
100244556	SPRINGFIELD	VA		09/29/2025	6.624	461,097		656,000
100244557	RENTON	WA		09/29/2025	6.490	354,193		890,000
100244558	MURRELLS INLET	SC		09/29/2025	7.500	420,977		530,000
100244559	MIAMI	FL		09/29/2025	7.250	249,003		340,000
100244560	LAND O LAKES	FL		09/29/2025	8.250	502,594		610,000
100244561	BENTONVILLE	AR		09/29/2025	7.875	441,076		525,000
100244562	PORT HUENEME	CA		09/29/2025	6.990	510,766		675,000
100244563	WILMINGTON	NC		09/29/2025	7.375	310,404		410,000
100244564	SNELLVILLE	GA		09/29/2025	6.990	228,082		300,000
100244565	DALLAS	TX		09/29/2025	6.990	433,797		551,000
100244566	CURRITUCK	NC		09/29/2025	7.250	417,428		535,000
100244567	RALEIGH	NC		09/29/2025	7.500	255,188		335,000
100244568	LAWRENCEVILLE	GA		09/29/2025	6.000	302,204		450,000
100244569	STEAMBOAT SPRINGS	CO		09/29/2025	6.875	363,442		485,000
100244570	RALEIGH	NC		09/29/2025	7.250	257,151		326,000
100244571	PARLIER	CA		09/29/2025	6.625	265,458		347,000
100244572	GLENVIEW	IL		09/29/2025	7.375	407,543		646,000
100244573	PANAMA CITY	FL		09/29/2025	7.250	280,642		336,000
100244574	CONNELLY SPRINGS	NC		09/29/2025	7.250	510,933		691,000
100244575	PLACENTIA	CA		09/29/2025	6.875	311,432		515,000
100244576	OLATHE	KS		09/29/2025	6.875	291,016		400,000
100244577	CHARLOTTE	NC		09/29/2025	6.375	317,156		415,000
100244578	COPPELL	TX		09/29/2025	6.875	288,560		380,000
100244579	GRAHAM	NC		09/29/2025	5.625	234,584		338,000
100244580	STERLING	VA		09/29/2025	6.990	395,744		550,000
100244581	AUSTIN	TX		09/29/2025	7.500	375,470		450,000
100244582	SELMA	CA		09/29/2025	6.875	347,337		460,000
100244583	ROGERS	AR		09/29/2025	7.490	568,696		710,000
100244584	CHICAGO	IL		09/29/2025	8.250	386,405		485,000
100244585	MOREHEAD CITY	NC		09/29/2025	6.875	675,116		838,000
100244586	MONROE	NC		09/29/2025	7.625	301,553		360,000
100244587	MONROE	NC		09/29/2025	7.500	288,187		365,000
100244588	ANNA	TX		09/29/2025	7.250	307,027		427,000
100244589	REHOBOTH BEACH	DE		09/29/2025	6.625	767,085		1,022,000
100244590	LAKEWOOD RANCH	FL		09/29/2025	6.500	572,993		700,000
100244591	PASO ROBLES	CA		09/29/2025	7.500	687,764		874,552
100244592	MONROE	NC		09/29/2025	6.500	260,880		330,000
100244593	PANAMA CITY BEACH	FL		09/29/2025	6.875	499,326		775,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244594	OCEAN VIEW	DE		09/29/2025	7.125	408,850		530,000
100244595	SALEM	OR		09/29/2025	6.990	330,927		465,000
100244596	KANNAPOLIS	NC		09/29/2025	7.375	250,965		302,000
100244597	CHARLOTTE	NC		09/29/2025	6.500	281,912		350,000
100244598	LAS VEGAS	NV		09/29/2025	6.624	476,084		630,000
100244599	ELK GROVE	CA		09/29/2025	6.750	347,819		515,000
100244600	ZEPHYRHILLS	FL		09/29/2025	6.625	288,549		406,000
100244601	HILTON HEAD ISLAND	SC		09/29/2025	6.875	249,682		320,000
100244602	CHARLOTTE	NC		09/29/2025	6.500	283,924		350,000
100244603	FRESNO	CA		09/29/2025	6.500	453,353		620,000
100244604	MADERA	CA		09/29/2025	6.125	255,761		410,000
100244605	BENTONVILLE	AR		09/29/2025	6.750	314,780		415,000
100244606	ROYSE CITY	TX		09/29/2025	6.500	265,600		329,000
100244607	PALM SPRINGS	CA		09/29/2025	7.490	351,356		440,000
100244608	KENTFIELD	CA		09/29/2025	7.625	1,228,466		1,500,000
100244609	AVONDALE	AZ		09/29/2025	6.750	286,977		389,000
100244610	BIG LAKE	AK		09/29/2025	7.125	250,750		319,000
100244611	DES MOINES	IA		09/29/2025	7.625	292,226		350,000
100244612	BRUNSWICK	ME		09/29/2025	7.250	540,430		660,000
100244613	PLAINFIELD	IL		09/29/2025	6.750	247,209		319,000
100244614	RIO RICO	AZ		09/29/2025	7.490	246,391		298,000
100244615	GRAND JUNCTION	CO		09/29/2025	6.500	329,763		435,000
100244616	FRANKLIN	GA		09/29/2025	7.125	301,373		425,000
100244617	SIGNAL MTN	TN		09/29/2025	7.250	346,495		425,000
100244618	MIDLAND	TX		09/29/2025	7.625	293,817		356,000
100244619	SUNLAND PARK	NM		09/29/2025	7.490	262,812		340,000
100244620	CHESAPEAKE	VA		09/29/2025	6.875	248,936		455,000
100244621	SHASTA LAKE	CA		09/29/2025	6.625	288,449		375,000
100244622	PHILIPSBURG	MT		09/29/2025	7.000	833,916		1,100,000
100244623	LARGO	FL		09/29/2025	6.750	738,458		1,050,000
100244624	CROWN POINT	IN		09/29/2025	6.625	270,612		375,000
100244625	MARBLE FALLS	TX		09/29/2025	7.500	259,553		344,000
100244626	EUGENE	OR		09/29/2025	7.250	548,030		660,000
100244627	AUSTIN	TX		09/29/2025	6.250	551,528		760,000
100244628	WOODLAND	CA		09/29/2025	6.990	747,727		970,000
100244629	PARSONSFIELD	ME		09/29/2025	7.250	334,185		400,000
100244630	STONE PARK	IL		09/29/2025	7.500	293,830		400,000
100244631	CAROLINA BEACH	NC		09/29/2025	7.375	603,585		775,000
100244632	SPRINGVILLE	UT		09/29/2025	7.000	290,159		429,000
100244633	ALBANY	NH		09/29/2025	7.250	294,912		360,000
100244634	KALISPELL	MT		09/29/2025	7.125	308,701		398,000
100244635	OSAGE BEACH	MO		09/29/2025	6.990	293,192		390,000
100244636	EDMONDS	WA		09/29/2025	7.125	278,391		355,000
100244637	CHANDLER	AZ		09/29/2025	6.625	384,989		520,000
100244638	IOWA CITY	IA		09/29/2025	6.990	346,489		445,000
100244639	NEW ORLEANS	LA		09/29/2025	7.375	396,455		498,000
100244640	LAKE MARY	FL		09/29/2025	7.490	247,812		320,000
100244641	LEESBURG	IN		09/29/2025	7.375	395,597		476,000
100244642	FENTON	MI		09/29/2025	7.375	295,432		360,000
100244643	MINDEN	NV		09/29/2025	6.500	522,507		683,000
100244644	HAMPTON	VA		09/29/2025	7.625	298,531		362,000
100244645	SAINT HELENA ISLAND	SC		09/29/2025	7.375	840,705		1,080,000
100244646	LANARK	IL		09/29/2025	7.375	422,616		600,000
100244647	ROYAL OAK	MI		09/29/2025	7.375	360,424		460,000
100244648	NAVARRE	FL		09/29/2025	7.490	252,034		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244649	CHAPEL HILL	NC		09/29/2025	6.875	272,111		408,000
100244650	LA VERNIA	TX		09/29/2025	7.500	569,979		705,000
100244651	GAYLORD	MI		09/29/2025	6.875	242,167		316,000
100244652	CAPE CORAL	FL		09/29/2025	7.500	652,831		790,000
100244653	MISSION	KS		09/29/2025	7.250	257,084		315,000
100244654	NAVARRE	FL		09/29/2025	7.375	288,437		350,000
100244655	TOBYHANNA	PA		09/29/2025	7.500	345,280		449,000
100244656	LOS ANGELES	CA		09/29/2025	6.875	353,259		475,000
100244657	BAKERSFIELD	CA		09/29/2025	6.990	280,591		345,000
100244658	FLETCHER	NC		09/29/2025	7.375	304,431		374,500
100244659	SPOKANE	WA		09/29/2025	7.500	484,925		605,000
100244660	BOWIE	MD		09/29/2025	6.624	386,029		510,000
100244661	SOUTHPORT	NC		09/29/2025	7.125	377,887		487,000
100244662	VISALIA	CA		09/29/2025	6.750	365,678		449,000
100244663	ROSELAND	VA		09/29/2025	6.875	303,761		391,000
100244664	HENRICO	VA		09/29/2025	7.250	272,018		328,000
100244665	FREDERICKSBURG	VA		09/29/2025	7.375	212,231		290,000
100244666	RICHARDSON	TX		09/29/2025	7.250	251,191		300,000
100244667	TUCSON	AZ		09/29/2025	7.375	294,021		374,000
100244668	ROTONDA WEST	FL		09/29/2025	7.000	463,587		559,000
100244669	SACO	ME		09/29/2025	6.875	588,477		773,000
100244670	DES MOINES	IA		09/29/2025	6.875	252,056		304,000
100244671	GRANBY	CT		09/29/2025	7.490	317,113		380,000
100244672	MCKINNEY	TX		09/29/2025	7.125	365,538		441,000
100244673	SAINT LOUIS PARK	MN		09/29/2025	7.625	334,567		400,000
100244674	RENO	NV		09/29/2025	6.625	421,692		550,000
100244675	FAYETTEVILLE	AR		09/29/2025	7.000	254,569		314,000
100244676	WEST ORANGE	NJ		09/29/2025	6.125	588,274		780,000
100244677	ACWORTH	GA		09/29/2025	6.500	270,545		351,000
100244678	NAPLES	FL		09/29/2025	7.000	297,205		380,000
100244679	PIKESVILLE	MD		09/29/2025	7.250	366,667		520,000
100244680	CHESTERFIELD	VA		09/29/2025	7.250	306,268		392,000
100244681	BALTIMORE	MD		09/29/2025	7.125	336,814		470,000
100244682	BONITA SPRINGS	FL		09/29/2025	6.490	561,149		725,000
100244683	CHESTERFIELD	VA		09/29/2025	7.250	302,808		398,000
100244684	BALTIMORE	MD		09/29/2025	7.500	343,484		460,000
100244685	OSWEGO	IL		09/29/2025	5.990	304,186		405,000
100244686	VOLO	IL		09/29/2025	6.250	264,693		333,000
100244687	CHESTERFIELD	VA		09/29/2025	7.250	317,078		416,000
100244688	SMITHFIELD	NC		09/29/2025	7.125	251,443		330,000
100244689	BAXTER	TN		09/29/2025	6.625	270,100		364,000
100244690	NAVARRE	FL		09/29/2025	6.500	241,452		350,000
100244691	SCOTTSDALE	AZ		09/29/2025	7.375	561,214		680,000
100244692	ROYAL OAKS	CA		09/29/2025	7.875	788,422		970,000
100244693	FOUNTAIN HILLS	AZ		09/29/2025	7.625	459,998		550,000
100244694	NOBLESVILLE	IN		09/29/2025	6.875	313,380		468,000
100244695	CASTLE ROCK	CO		09/29/2025	6.500	383,720		565,000
100244696	WESTERVILLE	OH		09/29/2025	7.125	350,808		450,000
100244697	WESTFIELD	IN		09/29/2025	6.750	318,112		425,000
100244698	AVON	IN		09/29/2025	6.875	294,606		380,000
100244699	ROYAL PALM BEACH	FL		09/29/2025	7.375	383,403		471,000
100244700	BOULDER CREEK	CA		09/29/2025	6.625	437,134		585,000
100244701	TAMPA	FL		09/29/2025	7.375	246,830		312,000
100244702	PRINCETON	TX		09/29/2025	6.500	268,701		374,000
100244703	BURLINGTON	WA		09/29/2025	6.373	489,089		690,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244704	MILTON	DE		09/29/2025	7.625	431,877		518,000
100244705	FORNEY	TX		09/29/2025	6.990	252,829		307,000
100244706	SUGAR HILL	GA		09/29/2025	6.375	247,809		323,000
100244707	GAINESVILLE	GA		09/29/2025	6.375	251,728		366,000
100244708	ROSWELL	GA		09/29/2025	6.875	345,499		458,000
100244709	SAN FERNANDO	CA		09/29/2025	7.375	480,601		682,000
100244710	PRUDENVILLE	MI		09/29/2025	6.625	304,370		401,000
100244711	SURPRISE	AZ		09/29/2025	6.750	267,255		345,000
100244712	COLLEGE STATION	TX		09/29/2025	6.625	253,376		329,000
100244713	COEUR D ALENE	ID		09/29/2025	6.625	370,780		485,000
100244714	READING	PA		09/29/2025	6.875	260,068		340,000
100244715	OAK ISLAND	NC		09/29/2025	7.500	576,012		705,000
100244716	WAXHAW	NC		09/29/2025	6.875	589,845		765,000
100244717	KING OF PRUSSIA	PA		09/29/2025	6.970	509,122		691,000
100244718	NOKOMIS	FL		09/29/2025	6.875	315,489		410,000
100244719	HARRISBURG	NC		09/29/2025	6.499	319,984		420,000
100244720	SACRAMENTO	CA		09/29/2025	6.625	414,020		570,000
100244721	FLINT	TX		09/29/2025	6.875	317,741		420,000
100244722	HOCKESSIN	DE		09/29/2025	6.960	671,881		937,000
100244723	RIVIERA BEACH	FL		09/29/2025	7.375	260,216		350,000
100244724	APOPKA	FL		09/29/2025	5.990	334,894		425,000
100244725	WAIPAHU	HI		09/29/2025	7.000	488,098		663,000
100244726	PUNTA GORDA	FL		09/29/2025	6.750	651,014		860,000
100244727	TEMECULA	CA		09/29/2025	6.875	480,711		625,000
100244728	ALBUQUERQUE	NM		09/29/2025	6.750	246,544		315,000
100244729	HICKORY CREEK	TX		09/29/2025	6.375	468,139		750,000
100244730	DUBLIN	CA		09/29/2025	7.250	790,013		1,050,000
100244731	PLAIN CITY	OH		09/29/2025	6.499	407,052		700,000
100244732	ROSEVILLE	CA		09/29/2025	7.250	386,852		500,000
100244733	RAYVILLE	MO		09/29/2025	7.250	304,870		375,000
100244734	CHINA	ME		09/29/2025	7.625	512,062		665,000
100244735	DOUBLE SPGS	AL		09/29/2025	6.875	408,358		570,000
100244736	TWIN FALLS	ID		09/29/2025	7.125	386,014		504,000
100244737	HARWICH	MA		09/29/2025	6.624	408,811		535,000
100244738	WEST CHESTER	PA		09/29/2025	6.875	582,110		755,000
100244739	ROCKPORT	TX		09/29/2025	7.375	522,650		660,000
100244740	BOISE	ID		09/29/2025	7.125	423,995		620,000
100244741	OCEAN VIEW	DE		09/29/2025	6.750	305,117		395,000
100244742	MOUNT JULIET	TN		09/29/2025	6.875	393,297		539,000
100244743	GRAND LAKE	CO		09/29/2025	6.499	675,050		885,000
100244744	PAGOSA SPRINGS	CO		09/29/2025	6.625	308,692		395,000
100244745	BAYFIELD	WI		09/29/2025	7.125	288,584		352,000
100244746	OCEAN CITY	MD		09/29/2025	7.375	249,316		300,000
100244747	NESKOWIN	OR		09/29/2025	6.624	468,393		575,000
100244748	FEDERAL WAY	WA		09/29/2025	7.375	283,268		360,000
100244749	QUEEN CREEK	AZ		09/29/2025	7.500	384,385		460,000
100244750	ELK GROVE	CA		09/29/2025	6.750	385,127		520,000
100244751	LINCOLN	CA		09/29/2025	7.500	483,899		580,000
100244752	MEDFORD	OR		09/29/2025	7.250	331,893		400,000
100244753	MAPLE GROVE	MN		09/29/2025	6.750	301,533		395,000
100244754	SCOTTSDALE	AZ		09/29/2025	7.375	782,500		940,000
100244755	JONES	MI		09/29/2025	6.750	287,916		375,000
100244756	SUN CITY WEST	AZ		09/29/2025	6.250	451,329		610,000
100244757	PHOENIX	AZ		09/29/2025	6.750	406,835		567,000
100244758	FORT LAUDERDALE	FL		09/29/2025	6.999	452,885		615,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244759	GREEN BAY	WI		09/29/2025	7.125	311,420		375,000
100244760	WORCESTER	MA		09/29/2025	6.999	548,289		774,000
100244761	BEAUFORT	NC		09/29/2025	6.999	477,093		575,000
100244762	LA GRANGE PARK	IL		09/29/2025	6.999	464,889		650,000
100244763	MANSFIELD	TX		09/29/2025	6.624	336,945		420,000
100244764	GLENDALE	AZ		09/29/2025	6.750	328,733		427,000
100244765	WASHINGTON	DC		09/29/2025	7.875	374,614		450,000
100244766	WEST GROVE	PA		09/29/2025	6.499	267,144		377,000
100244767	EVANSTON	IL		09/29/2025	6.875	620,056		865,000
100244768	SOMERS POINT	NJ		09/29/2025	7.625	436,249		530,000
100244769	PORT O CONNOR	TX		09/29/2025	6.999	235,679		290,000
100244770	APEX	NC		09/29/2025	6.750	352,858		474,000
100244771	TIGARD	OR		09/29/2025	6.999	417,846		572,000
100244772	FUQUAY VARINA	NC		09/29/2025	6.875	346,014		451,000
100244773	RENO	NV		09/29/2025	6.875	324,768		405,000
100244774	EASTHAM	MA		09/29/2025	6.624	740,347		1,060,000
100244775	BEAVERTON	OR		09/29/2025	6.875	268,966		405,000
100244776	GRANADA HILLS	CA		09/29/2025	6.999	678,931		860,000
100244777	FRESNO	TX		09/29/2025	6.375	252,754		350,000
100244778	THORNTON	CO		09/29/2025	7.125	335,074		406,000
100244779	SOUTH EUCLID	OH		09/29/2025	7.500	223,733		285,000
100244780	OCEANSIDE	CA		09/29/2025	7.250	454,851		555,000
100244781	BAINBRIDGE ISLAND	WA		09/29/2025	6.875	618,460		860,000
100244782	KANSAS CITY	MO		09/29/2025	6.999	323,852		395,000
100244783	OAKLAND PARK	FL		09/29/2025	7.250	456,951		550,000
100244784	CARMEL	IN		09/29/2025	6.750	334,246		435,000
100244785	MARICOPA	AZ		09/29/2025	6.999	314,160		380,000
100244786	ENUMCLAW	WA		09/29/2025	7.375	463,620		612,000
100244787	FAIRBANKS	AK		09/29/2025	7.250	410,607		522,000
100244788	GREENWOOD	IN		09/29/2025	6.875	266,511		343,000
100244789	BARNEGAT	NJ		09/29/2025	6.875	339,819		470,000
100244790	CHEHALIS	WA		09/29/2025	6.624	313,399		435,000
100244791	ALBRIGHTSVILLE	PA		09/29/2025	7.624	275,635		330,000
100244792	GRAND BAY	AL		09/29/2025	6.999	242,355		299,000
100244793	DAVIE	FL		09/29/2025	7.624	228,186		310,000
100244794	ARLINGTON	TX		09/29/2025	6.499	287,544		376,000
100244795	PHOENIX	AZ		09/29/2025	6.875	345,225		455,000
100244796	TEMECULA	CA		09/29/2025	6.500	487,142		685,000
100244797	TAHOE CITY	CA		09/29/2025	6.990	591,214		770,000
100244798	FRUITLAND	ID		09/29/2025	7.490	262,231		334,300
100244799	SHOW LOW	AZ		09/29/2025	5.875	464,747		634,000
100244800	SEATTLE	WA		09/29/2025	6.250	413,236		665,000
100244801	GALVESTON	TX		09/29/2025	6.990	534,554		709,000
100244802	PRIEST RIVER	ID		09/29/2025	7.875	296,826		390,000
100244803	TUALATIN	OR		09/29/2025	7.625	420,911		510,000
100244804	SKOWHEGAN	ME		09/29/2025	7.124	159,597		216,000
100244805	APEX	NC		09/29/2025	7.000	546,363		761,000
100244806	DICKSON	TN		09/29/2025	6.000	452,562		585,000
100244807	PATERSON	NJ		09/29/2025	7.375	419,472		565,000
100244808	CHICAGO	IL		09/29/2025	6.875	600,226		785,000
100244809	BRIGANTINE	NJ		09/29/2025	7.250	337,588		435,000
100244810	FREDERICKSBURG	VA		09/29/2025	7.250	434,340		525,000
100244811	BLACK MOUNTAIN	NC		09/29/2025	6.875	302,008		395,000
100244812	OAK ISLAND	NC		09/29/2025	7.490	520,826		632,000
100244813	AUSTIN	TX		09/29/2025	5.874	277,209		373,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244814	KERNERSVILLE	NC		09/29/2025	7.000	252,225		325,000
100244815	HOLMES BEACH	FL		09/29/2025	6.624	695,199		930,000
100244816	BULLARD	TX		09/29/2025	6.875	732,197		900,000
100244817	SPRING	TX		09/29/2025	6.625	231,494		320,000
100244818	DENVER	CO		09/29/2025	6.990	331,120		485,000
100244819	FORT MYERS	FL		09/29/2025	6.990	245,929		315,000
100244820	SURF CITY	NJ		09/29/2025	6.000	677,208		1,250,000
100244821	GLEN ALLEN	VA		09/29/2025	6.750	287,986		385,000
100244822	PEQUOT LAKES	MN		09/29/2025	6.875	384,142		503,000
100244823	CLANTON	AL		09/29/2025	7.490	441,355		530,000
100244824	COEUR D ALENE	ID		09/29/2025	7.250	332,290		403,000
100244825	PITTSBURGH	PA		09/29/2025	6.990	342,574		450,000
100244826	SHERMAN	TX		09/29/2025	7.250	251,832		324,000
100244827	WILMINGTON	NC		09/29/2025	6.990	301,976		365,000
100244828	MURFREESBORO	TN		09/29/2025	7.125	365,502		480,000
100244829	COLUMBUS	OH		09/29/2025	6.875	258,783		335,000
100244830	TAMPA	FL		09/29/2025	7.125	316,295		405,000
100244831	MERIDIAN	ID		09/29/2025	6.625	306,861		410,000
100244832	LINCOLN	NE		09/29/2025	8.000	175,861		230,000
100244833	SAN ANTONIO	TX		09/29/2025	7.875	384,329		515,000
100244834	OLATHE	KS		09/29/2025	6.990	272,298		360,000
100244835	VIRGINIA BEACH	VA		09/29/2025	7.490	199,400		245,000
100244836	WARREN	NJ		09/29/2025	7.500	605,337		800,000
100244837	ROSWELL	GA		09/29/2025	7.375	301,828		375,000
100244838	KANSAS CITY	MO		09/29/2025	6.500	176,139		235,000
100244839	HATTERAS	NC		09/29/2025	6.990	276,793		395,000
100244840	KANSAS CITY	MO		09/29/2025	6.875	278,696		380,000
100244841	HARDEEVILLE	SC		09/29/2025	6.875	446,239		585,000
100244842	MARYVILLE	TN		09/29/2025	7.125	762,909		1,034,000
100244843	PALM BEACH GARDENS	FL		09/29/2025	6.624	531,534		690,000
100244844	AUSTIN	TX		09/29/2025	6.990	387,108		510,000
100244845	LEOMINSTER	MA		09/29/2025	7.375	495,439		640,000
100244846	LAWRENCE	NJ		09/29/2025	7.000	261,287		335,000
100244847	MIDLAND	TX		09/29/2025	6.375	252,357		330,000
100244848	FORKED RIVER	NJ		09/29/2025	7.250	275,089		365,000
100244849	GLEN ALLEN	VA		09/29/2025	6.990	306,716		427,000
100244850	COLUMBUS	GA		09/29/2025	7.375	271,190		329,000
100244851	GLEN ALLEN	VA		09/29/2025	6.990	308,534		424,000
100244852	LATHROP	CA		09/29/2025	5.375	445,412		785,000
100244853	SEASIDE PARK	NJ		09/29/2025	6.750	750,447		990,000
100244854	KISSIMMEE	FL		09/29/2025	7.250	263,110		340,000
100244855	JOHNSTOWN	CO		09/29/2025	4.990	256,354		545,000
100244856	LUBBOCK	TX		09/29/2025	7.125	235,620		286,000
100244857	PROSPER	TX		09/29/2025	6.990	333,836		433,000
100244858	MESA	AZ		09/29/2025	4.990	289,582		630,000
100244859	THORNTON	CO		09/29/2025	4.625	397,923		615,000
100244860	OLNEY	MD		09/29/2025	6.750	316,735		440,000
100244861	BELLA VISTA	AR		09/29/2025	7.750	734,082		893,000
100244862	CHARLOTTE	NC		09/29/2025	7.125	311,032		380,000
100244863	BALTIMORE	MD		09/29/2025	6.625	304,751		450,000
100244864	MIDLOTHIAN	VA		09/29/2025	7.500	295,741		390,000
100244865	PHARR	TX		09/29/2025	6.875	294,589		402,000
100244866	DURANGO	CO		09/29/2025	7.250	369,329		530,000
100244867	BONNE TERRE	MO		09/29/2025	7.000	361,069		460,000
100244868	KNOXVILLE	TN		09/29/2025	6.990	417,031		540,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244869	OGDEN	UT		09/29/2025	6.990	325,171		393,000
100244870	CLINTON	TN		09/29/2025	7.250	274,572		352,000
100244871	LAKE OZARK	MO		09/29/2025	7.375	464,213		615,000
100244872	GRAVOIS MILLS	MO		09/29/2025	7.375	263,806		342,000
100244873	LITTLETON	CO		09/29/2025	7.125	258,197		335,000
100244874	HONOLULU	HI		09/29/2025	6.624	285,734		375,000
100244875	WINTER PARK	CO		09/29/2025	6.875	300,982		415,000
100244876	MEDICINE PARK	OK		09/29/2025	7.250	247,562		318,000
100244877	TELFORD	TN		09/29/2025	7.125	305,168		395,000
100244878	DAYTONA BEACH	FL		09/29/2025	7.125	295,666		410,000
100244879	NAPLES	FL		09/29/2025	7.375	646,157		960,000
100244880	ROYAL OAK	MI		09/29/2025	6.500	450,480		602,000
100244881	GILFORD	NH		09/29/2025	6.875	250,072		305,000
100244882	SAINT CLOUD	FL		09/29/2025	7.125	364,424		472,000
100244883	ALPENA	MI		09/29/2025	7.490	326,930		390,000
100244884	WAKEFIELD	NH		09/29/2025	6.750	244,242		315,000
100244885	CORPUS CHRISTI	TX		09/29/2025	7.000	326,982		421,000
100244886	CORRALES	NM		09/29/2025	6.875	705,758		942,500
100244887	MYRTLE BEACH	SC		09/29/2025	6.875	239,654		308,000
100244888	ALPINE	AZ		09/29/2025	7.250	304,648		371,000
100244889	MAPLETON	UT		09/29/2025	6.875	310,226		400,000
100244890	KELLER	TX		09/29/2025	7.500	276,066		355,000
100244891	MYRTLE BEACH	SC		09/29/2025	7.500	517,423		640,000
100244892	SOUTH HAVEN	MI		09/29/2025	7.125	339,262		439,000
100244893	NORTH LAUDERDALE	FL		09/29/2025	7.250	283,916		370,000
100244894	PORT CHARLOTTE	FL		09/29/2025	7.375	550,930		702,000
100244895	PISCATAWAY	NJ		09/29/2025	6.875	399,499		575,000
100244896	CYPRESS	TX		09/29/2025	6.875	249,236		324,000
100244897	WILSONVILLE	OR		09/29/2025	7.125	245,739		315,000
100244898	OCEAN CITY	MD		09/29/2025	7.375	469,699		600,000
100244899	TULARE	CA		09/29/2025	6.990	272,161		333,000
100244900	FORT WORTH	TX		09/29/2025	7.000	372,980		500,000
100244901	HILLSDALE	MI		09/29/2025	7.250	313,372		385,000
100244902	FOXBORO	MA		09/29/2025	6.875	468,083		637,000
100244903	DENVER	CO		09/29/2025	7.500	353,468		470,000
100244904	MIDDLETOWN	VA		09/29/2025	5.875	334,045		456,000
100244905	BAYFIELD	CO		09/29/2025	7.125	424,412		550,000
100244906	BLAIRSVILLE	GA		09/29/2025	7.500	540,392		675,000
100244907	FARMERS BRANCH	TX		09/29/2025	6.625	266,072		425,000
100244908	CROFTON	MD		09/29/2025	7.125	251,529		339,000
100244909	HEATHSVILLE	VA		09/29/2025	7.375	316,916		415,000
100244910	MADISON	CT		09/29/2025	7.500	592,443		715,000
100244911	MARINETTE	WI		09/29/2025	7.250	323,974		409,000
100244912	FERNANDINA BEACH	FL		09/29/2025	7.375	633,764		765,000
100244913	FAYETTEVILLE	GA		09/29/2025	7.000	340,508		415,000
100244914	SARASOTA	FL		09/29/2025	7.000	439,782		653,000
100244915	INLET BEACH	FL		09/29/2025	6.875	702,622		1,125,000
100244916	ALBUQUERQUE	NM		09/29/2025	7.375	319,164		417,000
100244917	GRAND RAPIDS	MN		09/29/2025	7.375	250,776		374,000
100244918	MAPLE GROVE	MN		09/29/2025	5.990	369,905		525,000
100244919	MANVILLE	NJ		09/29/2025	6.990	506,171		655,000
100244920	OCEAN ISLE BEACH	NC		09/29/2025	7.625	456,132		555,000
100244921	BRADENTON	FL		09/29/2025	7.375	451,441		550,000
100244922	CEDAR PARK	TX		09/29/2025	7.000	343,726		520,000
100244923	LOWELL	MA		09/29/2025	7.500	297,321		445,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244924	APTOS	CA		09/29/2025	6.750	1,199,941		1,695,000
100244925	RINER	VA		09/29/2025	6.750	451,050		596,000
100244926	BIG BEAR LAKE	CA		09/29/2025	6.500	427,983		575,000
100244927	SEDONA	AZ		09/29/2025	7.625	326,699		395,000
100244928	PALATINE	IL		09/29/2025	6.990	244,925		330,000
100244929	DAPHNE	AL		09/29/2025	7.375	255,189		308,000
100244930	WAXHAW	NC		09/29/2025	6.875	244,537		326,000
100244931	PORT SAINT LUCIE	FL		09/29/2025	7.375	468,140		560,000
100244932	ATHENS	AL		09/29/2025	6.500	248,912		335,000
100244933	ORACLE	AZ		09/29/2025	6.990	433,810		580,000
100244934	FISHERS	IN		09/29/2025	6.750	300,381		388,000
100244935	HUDSON	OH		09/29/2025	7.000	326,186		420,000
100244936	FORT WORTH	TX		09/29/2025	7.125	265,462		359,045
100244937	CAVE CREEK	AZ		09/29/2025	6.875	759,771		1,100,000
100244938	GRAND JUNCTION	CO		09/29/2025	6.500	301,032		407,000
100244939	WEST DOVER	VT		09/29/2025	6.990	238,127		305,900
100244940	CLOVIS	CA		09/29/2025	6.875	333,871		430,000
100244941	BLACKSBURG	VA		09/29/2025	7.125	405,389		680,000
100244942	RARITAN	NJ		09/29/2025	6.990	342,251		460,000
100244943	MCCALL	ID		09/29/2025	6.875	561,489		784,000
100244944	NICHOLASVILLE	KY		09/29/2025	7.375	258,244		314,000
100244945	COLLEGE STATION	TX		09/29/2025	7.125	272,977		355,000
100244946	KISSIMMEE	FL		09/29/2025	7.125	695,770		998,000
100244947	STEAMBOAT SPRINGS	CO		09/29/2025	6.875	600,023		780,000
100244948	RICHMOND	VA		09/29/2025	7.125	312,259		405,000
100244949	CAROLINA BEACH	NC		09/29/2025	6.990	256,533		330,000
100244950	NEWTON	NJ		09/29/2025	6.875	576,599		750,000
100244951	TIGARD	OR		09/29/2025	5.750	293,376		608,000
100244952	CHARLOTTE	NC		09/29/2025	5.875	250,064		375,000
100244953	SURPRISE	AZ		09/29/2025	7.125	327,271		440,000
100244954	CHARLOTTE	NC		09/29/2025	6.750	356,367		440,000
100244955	NORTH WILDWOOD	NJ		09/29/2025	7.250	833,847		1,100,000
100244956	SURPRISE	AZ		09/29/2025	7.125	435,237		575,500
100244957	EDGEWATER	FL		09/29/2025	6.500	180,374		240,000
100244958	BRADENTON	FL		09/29/2025	6.250	346,391		445,000
100244959	ELK GROVE	CA		09/29/2025	7.000	568,292		874,500
100244960	AUBURNDALE	FL		09/29/2025	4.875	171,432		378,000
100244961	BOWERSVILLE	GA		09/29/2025	7.375	531,150		690,000
100244962	PLAINFIELD	IN		09/29/2025	6.250	298,858		380,000
100244963	MANTEO	NC		09/29/2025	6.925	412,220		556,000
100244964	HOWELL	NJ		09/29/2025	7.250	442,684		600,000
100244965	CHICAGO	IL		09/29/2025	7.500	432,932		555,000
100244966	LA VERNE	CA		09/29/2025	6.975	606,918		830,000
100244967	LAMOINE	ME		09/29/2025	6.990	268,165		347,000
100244968	ACTON	MA		09/29/2025	6.990	284,920		408,000
100244969	ADKINS	TX		09/29/2025	7.750	273,712		359,000
100244970	BOZEMAN	MT		09/29/2025	6.875	421,139		610,000
100244971	MILFORD	PA		09/29/2025	7.275	281,637		360,000
100244972	GREENSBORO	NC		09/29/2025	6.875	343,203		448,000
100244973	ASHBURN	VA		09/29/2025	6.450	404,040		561,000
100244974	ROSWELL	NM		09/29/2025	7.750	235,685		291,000
100244975	ATTLEBORO	MA		09/29/2025	6.990	341,163		445,000
100244976	BARRINGTON	IL		09/29/2025	7.100	581,909		755,000
100244977	HOFFMAN EST	IL		09/29/2025	6.990	298,614		383,000
100244978	KIRKLAND	WA		09/29/2025	6.875	558,098		725,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244979	SHENANDOAH JUNCTION	WV		09/29/2025	7.225	380,912		495,000
100244980	ZIONSVILLE	IN		09/29/2025	7.250	252,909		330,000
100244981	HOUSTON	TX		09/29/2025	6.990	325,167		479,000
100244982	CHAPEL HILL	NC		09/29/2025	6.750	371,794		565,000
100244983	MANTECA	CA		09/29/2025	6.875	604,732		785,000
100244984	HENDERSON	NV		09/29/2025	6.500	477,986		591,600
100244985	HENDERSON	NV		09/29/2025	6.250	346,267		488,500
100244986	ROLESVILLE	NC		09/29/2025	6.975	285,380		390,000
100244987	RIVERSIDE	CA		09/29/2025	6.550	533,349		750,000
100244988	MEBANE	NC		09/29/2025	7.750	201,288		280,000
100244989	LAKE HARMONY	PA		09/29/2025	6.875	474,006		593,000
100244990	SCITUATE	MA		09/29/2025	7.375	474,777		581,000
100244991	ARLINGTON	TX		09/29/2025	6.750	263,362		346,000
100244992	MARYSVILLE	WA		09/29/2025	6.750	535,712		700,000
100244993	TUCSON	AZ		09/29/2025	6.875	291,750		375,000
100244994	BOUNTIFUL	UT		09/29/2025	7.125	410,181		499,000
100244995	WARREN	VT		09/29/2025	7.125	526,256		654,000
100244996	LEBANON	OR		09/29/2025	6.875	244,910		321,000
100244997	PUYALLUP	WA		09/29/2025	7.490	365,035		460,000
100244998	SAN ANTONIO	TX		09/29/2025	6.875	267,750		350,000
100244999	HAVERTOWN	PA		09/29/2025	7.125	237,784		305,000
100245000	CAPE MAY	NJ		09/29/2025	6.875	502,701		655,000
100245001	SOMERS POINT	NJ		09/29/2025	7.375	334,884		421,000
100245002	ARIEL	WA		09/29/2025	6.990	601,532		776,000
100245003	PATTERSON	GA		09/29/2025	7.500	256,157		306,000
100245004	MAYS LANDING	NJ		09/29/2025	7.125	295,730		405,000
100245005	UNION	MI		09/29/2025	7.250	573,569		760,000
100245006	LOWRY CROSSING	TX		09/29/2025	6.750	280,715		364,000
100245007	BOCA RATON	FL		09/29/2025	7.625	234,335		290,000
100245008	CHINCOTEAGUE	VA		09/29/2025	6.875	256,796		340,000
100245009	FRESNO	CA		09/29/2025	7.250	387,436		500,000
100245010	CLOVIS	CA		09/29/2025	6.750	369,977		490,000
100245011	MAPLETON	UT		09/29/2025	6.750	295,274		422,000
100245012	BLACKSBURG	VA		09/29/2025	7.000	243,490		313,000
100245013	MAPLETON	UT		09/29/2025	6.750	298,401		430,000
100245014	MAPLETON	UT		09/29/2025	6.750	298,401		415,000
100245015	MAPLETON	UT		09/29/2025	6.875	302,473		409,000
100245016	LAS VEGAS	NV		09/29/2025	7.125	352,051		452,000
100245017	CHAPEL HILL	NC		09/29/2025	7.375	286,789		400,000
100245018	WOLFEBORO	NH		09/29/2025	6.990	425,469		575,000
100245019	DULUTH	MN		09/29/2025	7.375	314,865		400,000
100245020	HUTTO	TX		09/29/2025	6.375	230,294		310,000
100245021	SELBYVILLE	DE		09/29/2025	7.500	358,769		430,000
100245022	SAN MARCOS	CA		09/29/2025	7.000	640,662		827,000
100245023	BALTIMORE	MD		09/29/2025	7.250	323,056		445,000
100245024	RUTHERFORD	NJ		09/29/2025	7.000	494,671		660,000
100245025	WEST ORANGE	NJ		09/29/2025	6.990	463,024		650,000
100245026	FREDERICK	MD		09/29/2025	6.750	316,383		455,000
100245027	TRUCKEE	CA		09/29/2025	6.875	498,353		675,000
100245028	MYRTLE BEACH	SC		09/29/2025	6.500	255,846		357,000
100245029	NORTH MYRTLE BEACH	SC		09/29/2025	7.375	328,655		470,000
100245030	COLLEGE STATION	TX		09/29/2025	6.875	271,683		352,000
100245031	THOUSAND OAKS	CA		09/29/2025	7.375	783,580		1,082,000
100245032	AMERICAN FORK	UT		09/29/2025	7.250	450,699		580,000
100245033	COLUMBIA	SC		09/29/2025	7.375	271,726		367,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245034	SURFSIDE BEACH	SC		09/29/2025	7.490	238,037		285,000
100245035	WILMINGTON	DE		09/29/2025	6.375	302,783		440,000
100245036	THOUSAND OAKS	CA		09/29/2025	7.490	974,618		1,270,000
100245037	HICKORY	NC		09/29/2025	7.250	337,618		430,000
100245038	HENRICO	NC		09/29/2025	6.875	656,227		858,000
100245039	UNIONTOWN	OH		09/29/2025	6.990	288,383		400,000
100245040	SACHSE	TX		09/29/2025	6.875	298,460		386,000
100245041	STUART	FL		09/29/2025	7.625	318,812		395,000
100245042	KYLE	TX		09/29/2025	7.500	251,455		350,000
100245043	LAS VEGAS	NV		09/29/2025	6.990	424,045		665,000
100245044	HOUSTON	TX		09/29/2025	6.990	379,901		585,000
100245045	WILLIAMSBURG	VA		09/29/2025	7.375	306,021		441,000
100245046	SYLMAR	CA		09/30/2025	8.125	520,800		620,000
100245047	GLENDALE	CA		09/30/2025	7.250	695,495		1,260,000
100245048	GLENDALE	CA		09/30/2025	8.500	1,228,048		1,300,000
100245049	(SUNLAND AREA) LOS ANG	CA		09/30/2025	7.250	744,225		905,000
100245050	LEONA VALLEY	CA		09/30/2025	6.875	1,000,303		1,450,000
100245051	NORTH HOLLYWOOD	CA		09/30/2025	7.375	2,075,007		2,500,000
100245052	GLENDALE	CA		09/30/2025	7.125	531,837		660,000
100245053	COACHELLA	CA		09/30/2025	7.625	525,000		635,000
100245054	NORTHRIDGE	CA		09/30/2025	6.625	1,058,226		1,430,000
100245055	PHOENIX	AZ		09/30/2025	6.750	611,509		980,000
100245056	LOS ANGELES	CA		09/30/2025	6.990	450,689		800,000
100245057	CENTREVILLE	VA		09/30/2025	7.124	494,102		700,000
100245058	LAKEWOOD	NJ		09/30/2025	6.990	658,547		925,000
100245059	NORTH BAY VILLAGE	FL		09/30/2025	7.125	524,150		650,000
100245060	SOUTH SAN FRANCISCO	CA		09/30/2025	7.250	774,652		1,000,000
100245061	MIAMI GARDENS	FL		09/30/2025	7.250	455,183		600,000
100245062	SYLMAR	CA		09/30/2025	6.990	853,082		1,200,000
100245063	HONOLULU	HI		09/30/2025	7.875	477,421		650,000
100245064	PORT HUENEME	CA		09/30/2025	8.375	628,660		750,000
100245065	LAS VEGAS	NV		09/30/2025	7.625	596,400		710,000
100245066	TARZANA	CA		09/30/2025	6.875	1,101,380		1,450,000
100245067	CENTERTON	AR		09/30/2025	6.875	200,421		459,000
100245068	CENTERTON	AR		09/30/2025	6.875	210,387		473,000
100245069	GREENVILLE	SC		10/03/2025	6.875	414,250		2,046,000
100245070	MORRIS PLAINS	NJ		10/03/2025	7.250	487,212		632,000
100245071	PASADENA	CA		10/03/2025	7.375	656,250		1,032,000
100245072	MEDFORD	NJ		10/03/2025	7.125	1,118,237		1,360,000
100245073	KISSIMMEE	FL		10/03/2025	6.750	332,448		463,000
100245074	ROCK HILL	SC		10/03/2025	7.625	235,200		320,000
100245075	SANTA ROSA	CA		10/03/2025	7.000	2,058,415		2,475,000
100245076	ZEPHYRHILLS	FL		10/03/2025	6.375	523,385		715,000
100245077	HUNTINGTON BEACH	CA		10/03/2025	6.875	1,700,648		2,425,000
100245078	LAFAYETTE	CA		10/03/2025	6.625	1,458,028		1,800,000
100245079	DOWNEY	CA		10/03/2025	7.875	1,200,145		1,430,000
100245080	PEMBROKE PINES	FL		10/03/2025	6.500	762,806		950,000
100245081	SOMERTON	AZ		10/03/2025	7.125	238,883		315,000
100245082	SUNNY ISLES BEACH	FL		10/03/2025	6.625	280,569		455,000
100245083	PHOENIX	AZ		10/03/2025	7.375	296,096		419,000
100245084	MYRTLE BEACH	SC		10/03/2025	7.125	109,423		289,000
100245085	MIAMI	FL		10/03/2025	7.125	232,519		295,000
100245086	BRADENTON	FL		10/03/2025	7.375	1,587,209		1,950,000
100245087	TUCSON	AZ		10/03/2025	7.625	205,293		267,000
100245088	EL CENTRO	CA		10/03/2025	7.375	497,795		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245089	TUCSON	AZ		10/03/2025	6.625	1,008,801		1,500,000
100245090	EL MONTE	CA		10/03/2025	6.625	291,501		530,000
100245091	EUHARLEE	GA		10/03/2025	6.875	557,309		719,000
100245092	MALIBU	CA		10/03/2025	6.875	3,000,892		4,125,000
100245093	SUPERIOR	CO		10/03/2025	6.625	1,298,654		1,625,000
100245094	STEAMBOAT SPRINGS	CO		10/03/2025	6.875	602,849		730,000
100245095	ESCONDIDO	CA		10/03/2025	6.875	1,119,058		1,725,000
100245096	CARVER	MN		10/03/2025	7.875	515,271		600,000
100245097	HONOLULU	HI		10/03/2025	7.625	376,917		470,000
100245098	OLDSMAR	FL		10/03/2025	6.750	383,208		475,000
100245099	LOS ANGELES	CA		10/03/2025	6.500	1,600,990		3,952,000
100245100	RANCHO MISSION VIEJO	CA		10/03/2025	7.000	1,427,013		1,795,000
100245101	SAN FRANCISCO	CA		10/03/2025	7.375	1,271,019		1,525,000
100245102	FAIRFAX STATION	VA		10/03/2025	6.875	1,191,935		1,450,000
100245103	LAKE WORTH BEACH	FL		10/03/2025	6.375	629,659		830,000
100245104	GREENVILLE	MI		10/03/2025	8.625	190,732		215,000
100245105	WOODSTOCK	GA		10/03/2025	7.125	976,822		1,255,000
100245106	LAS VEGAS	NV		10/03/2025	6.750	1,125,449		1,365,000
100245107	SANTA ROSA	CA		10/07/2025	7.250	1,178,079		1,500,000
100245108	PLACERVILLE	CA		10/07/2025	7.125	959,282		1,375,000
100245109	BERLIN	MA		10/07/2025	7.375	966,283		1,190,000
100245110	SAN DIEGO	CA		10/07/2025	6.875	1,067,107		1,520,000
100245111	GLENCOE	IL		10/07/2025	6.875	1,353,848		1,690,000
100245112	DALY CITY	CA		10/07/2025	6.750	1,116,960		1,500,000
100245113	TRUCKEE	CA		10/07/2025	6.750	1,107,852		1,360,000
100245114	DENVER	CO		10/07/2025	6.750	953,236		1,184,000
100245115	SANTA CLARITA	CA		10/07/2025	6.625	1,380,569		1,700,000
100245116	MOUND	MN		10/07/2025	6.875	1,108,204		2,850,000
100245117	MOUNTAIN HOUSE	CA		10/07/2025	7.000	865,523		1,089,000
100245118	CASTLE PINES	CO		10/07/2025	6.375	1,657,006		2,080,000
100245119	NEW ORLEANS	LA		10/07/2025	6.750	938,919		1,179,000
100245120	ORLANDO	FL		10/07/2025	6.000	903,445		1,165,000
100245121	ALEXANDRIA	VA		10/07/2025	6.500	1,011,239		1,250,000
100245122	HEATH	TX		10/07/2025	6.375	1,203,343		1,525,000
100245123	BRUSH PRAIRIE	WA		10/07/2025	6.750	1,015,631		1,250,000
100245124	UPPERVILLE	VA		10/07/2025	6.875	1,528,491		2,650,000
100245125	SAMMAMISH	WA		10/07/2025	6.875	1,250,740		1,695,000
100245126	LOS ANGELES	CA		10/07/2025	6.750	1,086,208		1,360,000
100245127	DALLAS	TX		10/07/2025	6.490	1,060,830		1,450,000
100245128	WASHOUGAL	WA		10/07/2025	5.750	1,065,963		1,384,995
100245129	HOUSTON	TX		10/07/2025	6.500	967,955		1,500,000
100245130	MILTON	GA		10/07/2025	6.490	1,201,535		1,500,000
100245131	DENVER	CO		10/07/2025	6.750	910,329		1,515,000
100245132	LA CANADA FLINTRIDGE	CA		10/07/2025	6.875	2,043,062		2,527,000
100245133	SAN BUENAVENTURA	CA		10/07/2025	6.750	917,954		1,153,000
100245134	SUNSET BEACH	NC		10/07/2025	6.875	1,147,904		1,450,000
100245135	HOUSTON	TX		10/07/2025	7.000	907,189		1,238,000
100245136	PRESCOTT	AZ		10/07/2025	7.250	951,164		1,168,000
100245137	SOUTHLAKE	TX		10/07/2025	6.750	999,393		1,263,000
100245138	PEAPACK	NJ		10/07/2025	6.625	1,381,168		2,070,000
100245139	CHESTERFIELD	MO		10/07/2025	6.625	993,990		1,225,000
100245140	FERNANDINA BCH	FL		10/07/2025	7.375	1,016,676		1,300,000
100245141	GLASTONBURY	CT		10/07/2025	6.875	981,960		1,270,000
100245142	DENVER	CO		10/07/2025	6.750	725,247		1,795,000
100245143	KIRKLAND	WA		10/07/2025	6.990	969,162		1,550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245144	SEATTLE	WA		10/07/2025	6.875	1,114,609		1,600,000
100245145	VASHON	WA		10/07/2025	7.375	1,104,110		1,350,000
100245146	THE WOODLANDS	TX		10/07/2025	7.125	1,087,650		1,386,000
100245147	MARTINEZ	CA		10/07/2025	6.750	913,492		1,123,670
100245148	CAMAS	WA		10/07/2025	6.750	1,018,819		1,290,000
100245149	ARLINGTON	VA		10/07/2025	6.750	1,348,167		1,650,000
100245150	KENMORE	WA		10/07/2025	6.990	1,061,841		1,330,000
100245151	SAN JOSE	CA		10/07/2025	7.500	1,421,140		1,775,000
100245152	SEVERNA PARK	MD		10/07/2025	6.875	1,055,609		1,292,000
100245153	JOHNS CREEK	GA		10/07/2025	6.875	965,504		1,275,000
100245154	LAKE STEVENS	WA		10/07/2025	6.875	939,904		1,150,000
100245155	EDMONDS	WA		10/07/2025	7.250	941,524		1,150,000
100245156	FULSHEAR	TX		10/07/2025	6.875	1,410,618		1,725,000
100245157	TUCSON	AZ		10/07/2025	6.990	960,498		1,175,000
100245158	LITTLETON	CO		10/07/2025	6.875	841,847		1,074,500
100245159	ATLANTA	GA		10/07/2025	7.000	1,201,410		1,475,000
100245160	NASHVILLE	TN		10/07/2025	6.750	1,035,231		1,277,000
100245161	CAMARILLO	CA		10/07/2025	6.625	1,088,898		1,340,000
100245162	FALMOUTH	ME		10/07/2025	6.625	1,052,113		1,500,000
100245163	KELLER	TX		10/07/2025	6.375	1,222,270		1,550,000
100245164	WEST DES MOINES	IA		10/07/2025	6.990	1,374,644		1,680,000
100245165	MOORESVILLE	NC		10/07/2025	6.990	1,268,906		1,575,000
100245166	CASTLE ROCK	CO		10/07/2025	6.250	1,092,542		1,375,000
100245167	LOMA LINDA	CA		10/07/2025	7.375	1,096,784		1,346,000
100245168	INLET BEACH	FL		10/07/2025	7.250	1,197,373		1,700,000
100245169	ORLANDO	FL		10/07/2025	6.000	837,268		1,065,000
100245170	NASHVILLE	TN		10/07/2025	7.000	1,331,319		1,650,000
100245171	CLERMONT	FL		10/07/2025	6.625	1,254,441		1,700,000
100245172	MINNEAPOLIS	MN		10/07/2025	6.875	869,207		1,270,000
100245173	FALLS CHURCH	VA		10/07/2025	6.625	876,783		1,093,000
100245174	SEATTLE	WA		10/07/2025	6.750	632,935		1,150,000
100245175	CHANTILLY	VA		10/07/2025	6.500	1,233,507		1,525,000
100245176	COUPEVILLE	WA		10/07/2025	7.250	1,529,848		2,000,000
100245177	CLINTON	WA		10/07/2025	7.000	835,750		1,030,000
100245178	PEORIA	AZ		10/07/2025	6.750	899,718		1,150,000
100245179	CAMAS	WA		10/07/2025	6.625	995,957		1,290,000
100245180	WASHINGTON	DC		10/07/2025	6.625	1,097,567		1,435,000
100245181	ADA	MI		10/07/2025	6.250	978,215		1,295,000
100245182	STUDIO CITY	CA		10/07/2025	6.000	1,265,933		1,820,000
100245183	MEAD	WA		10/07/2025	6.750	1,288,674		1,575,000
100245184	KALISPELL	MT		10/07/2025	7.000	953,698		1,175,000
100245185	LOUISVILLE	CO		10/07/2025	6.625	1,210,337		1,600,000
100245186	LAKE STEVENS	WA		10/07/2025	6.375	1,126,918		1,400,000
100245187	KAYSVILLE	UT		10/07/2025	6.625	1,050,978		1,325,000
100245188	WASHINGTON	DC		10/07/2025	6.500	927,884		1,266,000
100245189	CARMICHAEL	CA		10/07/2025	6.750	1,019,785		1,280,000
100245190	BRENTWOOD	TN		10/07/2025	6.875	1,003,008		1,408,000
100245191	WASHINGTON	DC		10/07/2025	6.625	1,665,547		2,120,000
100245192	FRANKLIN	TN		10/07/2025	6.125	979,275		1,250,000
100245193	PARKER	CO		10/07/2025	6.490	1,256,700		1,820,000
100245194	ALEXANDRIA	VA		10/07/2025	6.500	1,899,430		2,525,000
100245195	PEORIA	AZ		10/07/2025	6.500	1,454,719		1,820,000
100245196	RIVERSIDE	CA		10/06/2025	7.875	568,020		695,000
100245197	OCALA	FL		10/06/2025	7.875	230,100		293,000
100245198	COLLINSVILLE	OK		10/06/2025	7.500	213,258		275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245199	CALLAHAN	FL		10/06/2025	7.990	473,358		581,000
100245200	WEST LAFAYETTE	IN		10/06/2025	7.375	228,112		295,000
100245201	ASHEVILLE	NC		10/06/2025	7.125	306,741		405,000
100245202	BOZEMAN	MT		10/06/2025	7.250	1,089,488		1,415,000
100245203	BLACK DIAMOND	WA		10/06/2025	6.750	629,020		875,000
100245204	ACWORTH	GA		10/06/2025	7.625	313,076		403,000
100245205	DALLAS	TX		10/06/2025	7.125	350,654		450,000
100245206	RANCHO CORDOVA	CA		10/06/2025	6.990	399,544		548,521
100245207	WINDHAM	ME		10/06/2025	6.875	289,915		450,000
100245208	QUAKER HILL	CT		10/06/2025	7.125	335,720		476,000
100245209	PORT CHARLOTTE	FL		10/06/2025	6.990	321,874		400,000
100245210	BEAUFORT	SC		10/06/2025	7.990	265,909		352,000
100245211	STOW	OH		10/06/2025	7.500	218,926		300,000
100245212	RHINELANDER	WI		10/06/2025	7.625	435,166		530,000
100245213	LAS VEGAS	NV		10/06/2025	7.875	672,205		950,000
100245214	WOLFFORTH	TX		10/06/2025	6.990	296,414		406,000
100245215	HEBER SPRINGS	AR		10/06/2025	6.990	224,266		319,000
100245216	KNOXVILLE	TN		10/06/2025	7.625	265,165		330,000
100245217	CHATTANOOGA	TN		10/06/2025	6.990	265,308		350,000
100245218	AUSTIN	TX		10/06/2025	7.875	336,954		440,000
100245219	INDIANAPOLIS	IN		10/06/2025	7.125	304,287		415,000
100245220	MANOR	TX		10/06/2025	7.990	230,579		305,000
100245221	INDIANAPOLIS	IN		10/06/2025	7.125	303,984		415,000
100245222	QUEEN CREEK	AZ		10/06/2025	7.375	379,866		510,000
100245223	SEATTLE	WA		10/06/2025	6.875	620,063		1,050,000
100245224	INDIANAPOLIS	IN		10/06/2025	7.125	303,983		415,000
100245225	TAVARES	FL		10/06/2025	6.750	258,365		675,000
100245226	HUNTINGTON BEACH	CA		10/06/2025	6.625	821,127		1,155,000
100245227	MCKINNEY	TX		10/06/2025	7.500	359,692		460,000
100245228	FAIRBURN	GA		10/06/2025	7.125	270,742		335,000
100245229	CHARLOTTE	NC		10/06/2025	7.625	282,630		382,000
100245230	NAPLES	FL		10/06/2025	6.990	514,560		680,000
100245231	MIDLAND	TX		10/06/2025	6.990	245,360		320,000
100245232	SUMMERVILLE	SC		10/06/2025	6.625	360,765		505,000
100245233	GREENVILLE	NC		10/06/2025	7.375	245,689		345,000
100245234	ONTARIO	CA		10/06/2025	6.750	748,886		1,025,000
100245235	OAK ISLAND	NC		10/06/2025	7.500	415,272		523,000
100245236	AURORA	IL		10/06/2025	6.875	278,387		365,000
100245237	WEBSTER	MA		10/06/2025	7.750	453,189		595,000
100245238	NAPERVILLE	IL		10/06/2025	7.125	334,772		450,000
100245239	ORANGE BEACH	AL		10/06/2025	7.375	601,828		770,000
100245240	CRYSTAL BEACH	TX		10/06/2025	7.625	632,118		880,000
100245241	HACKBERRY	LA		10/06/2025	6.990	474,538		609,000
100245242	AUSTIN	TX		10/06/2025	7.375	329,110		450,500
100245243	COLUMBUS	OH		10/06/2025	7.490	224,942		260,000
100245244	MCKENA	IL		10/06/2025	6.875	226,415		360,000
100245245	FORT COLLINS	CO		10/06/2025	7.125	338,322		445,000
100245246	BOLINGBROOK	IL		10/06/2025	6.990	274,744		352,000
100245247	PALM SPRINGS	CA		10/06/2025	6.490	756,452		985,000
100245248	GOODYEAR	AZ		10/06/2025	6.875	526,143		680,000
100245249	TEANECK	NJ		10/06/2025	7.250	554,845		725,000
100245250	FAIRWAY	KS		10/06/2025	7.375	762,957		1,053,000
100245251	CHICO	CA		10/06/2025	6.990	692,081		890,000
100245252	RICHMOND	VA		10/06/2025	6.875	256,007		362,000
100245253	CENTER CITY	MN		10/06/2025	7.125	439,021		700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245254	OAKLEY	CA		10/06/2025	6.750	463,378		670,000
100245255	FARMINGTON	MN		10/06/2025	7.625	302,400		345,000
100245256	GARDEN GROVE	CA		10/06/2025	6.875	834,754		1,090,000
100245257	MADISON	GA		10/06/2025	7.500	315,054		401,000
100245258	VISALIA	CA		10/06/2025	6.750	318,977		414,000
100245259	AUSTIN	TX		10/06/2025	6.990	467,555		616,000
100245260	MADISON	GA		10/06/2025	7.500	315,054		401,000
100245261	MADISON	GA		10/06/2025	7.500	324,479		412,000
100245262	SACRAMENTO	CA		10/06/2025	6.990	694,479		967,000
100245263	FORT DAVIS	TX		10/06/2025	7.750	251,016		310,000
100245264	ROSELAND	VA		10/06/2025	7.500	323,138		420,000
100245265	REHOBOTH BEACH	DE		10/06/2025	6.990	696,198		1,077,500
100245266	VIRGINIA BEACH	VA		10/06/2025	7.250	395,452		515,000
100245267	WHEAT RIDGE	CO		10/06/2025	7.125	461,932		591,000
100245268	WHEAT RIDGE	CO		10/06/2025	6.990	311,327		446,000
100245269	LAKE ARROWHEAD	CA		10/06/2025	7.125	572,457		737,000
100245270	BRADENTON	FL		10/06/2025	6.990	438,750		605,000
100245271	ALHAMBRA	CA		10/06/2025	6.990	1,142,273		1,580,000
100245272	TUCSON	AZ		10/06/2025	6.750	225,116		315,000
100245273	REDMOND	OR		10/06/2025	6.875	849,434		1,182,000
100245274	MIAMI	FL		10/06/2025	6.990	215,737		295,000
100245275	MISSOULA	MT		10/06/2025	7.125	121,866		319,000
100245276	TUCSON	AZ		10/06/2025	6.875	242,922		356,000
100245277	FULSHEAR	TX		10/06/2025	6.875	219,308		285,000
100245278	SURPRISE	AZ		10/06/2025	6.500	488,051		640,000
100245279	SURPRISE	AZ		10/06/2025	6.500	875,895		1,150,000
100245280	WASHINGTON	DC		10/06/2025	7.625	218,654		263,000
100245281	HOUSTON	TX		10/06/2025	6.990	311,219		426,500
100245282	CAMAS	WA		10/06/2025	6.750	502,306		650,000
100245283	HOWELL	NJ		10/06/2025	6.875	410,816		605,000
100245284	CHATHAM	MA		10/06/2025	6.990	619,701		1,150,000
100245285	MORENO VALLEY	CA		10/06/2025	7.125	212,977		275,000
100245286	INDIANAPOLIS	IN		10/06/2025	7.125	266,049		340,000
100245287	RICHLAND	WA		10/06/2025	6.990	315,861		440,000
100245288	HOWE	TX		10/06/2025	7.625	249,604		333,000
100245289	AUSTIN	TX		10/06/2025	7.490	295,376		445,000
100245290	RALEIGH	NC		10/06/2025	6.990	690,458		902,000
100245291	ORANGE BEACH	AL		10/06/2025	6.500	533,245		815,000
100245292	RODANTHE	NC		10/06/2025	7.375	399,584		510,000
100245293	NORRIDGE	IL		10/06/2025	6.990	370,336		530,000
100245294	DESTIN	FL		10/06/2025	6.500	234,260		327,000
100245295	BROOMFIELD	CO		10/06/2025	6.625	330,388		430,000
100245296	WEEKI WACHEE	FL		10/06/2025	7.500	210,925		270,000
100245297	HOMELAND	CA		10/06/2025	6.990	367,000		522,000
100245298	SAN ANTONIO	TX		10/06/2025	7.375	224,985		308,000
100245299	BELTON	MO		10/06/2025	6.625	285,348		395,000
100245300	PONTIAC	MI		10/06/2025	6.875	210,908		273,000
100245301	CATHEDRAL CITY	CA		10/06/2025	6.875	563,170		730,000
100245302	GILBERT	AZ		10/06/2025	6.875	453,706		638,000
100245303	MENIFEE	CA		10/06/2025	6.875	347,061		488,000
100245304	CORNVILLE	AZ		10/06/2025	6.625	486,771		637,000
100245305	SAN MARCOS	CA		10/06/2025	6.990	668,370		930,000
100245306	GARDEN GROVE	CA		10/06/2025	6.990	1,336,537		1,750,000
100245307	TAMPS	FL		10/06/2025	6.875	309,937		434,000
100245308	PRESTON	ID		10/06/2025	6.875	234,751		325,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245309	PORTSMOUTH	VA		10/06/2025	7.375	211,376		273,000
100245310	WILLIAMSBURG	VA		10/06/2025	7.000	420,462		555,000
100245311	VIRGINIA BEACH	VA		10/06/2025	7.250	259,295		389,000
100245312	GREEN BAY	WI		10/06/2025	7.250	291,828		376,500
100245313	WALTHAM	MA		10/06/2025	6.875	601,046		880,000
100245314	FRUITA	CO		10/06/2025	6.875	309,010		435,000
100245315	MACUNGIE	PA		10/06/2025	6.990	226,806		310,000
100245316	PARK CITY	UT		10/06/2025	7.875	441,906		575,000
100245317	AUSTIN	TX		10/06/2025	7.000	468,097		615,000
100245318	SEA ISLE CITY	NJ		10/06/2025	6.990	775,904		999,000
100245319	BASTROP	TX		10/06/2025	7.125	207,885		272,000
100245320	SAHUARITA	AZ		10/06/2025	7.500	224,118		284,000
100245321	ORANGE	CA		10/06/2025	6.865	1,181,450		1,530,000
100245322	SOMERVILLE	MA		10/06/2025	6.750	851,378		1,180,000
100245323	FORT WORTH	TX		10/06/2025	6.490	215,340		300,000
100245324	MINNEAPOLIS	MN		10/06/2025	7.125	215,085		281,000
100245325	BOTHELL	WA		10/06/2025	6.875	604,263		850,000
100245326	SARASOTA	FL		10/06/2025	6.490	309,194		440,000
100245327	REDMOND	WA		10/06/2025	6.875	715,379		990,000
100245328	MERIDIAN	ID		10/06/2025	6.990	348,268		480,000
100245329	ANDERSON	SC		10/06/2025	6.500	219,034		305,000
100245330	OAKLEY	UT		10/06/2025	6.375	350,532		509,500
100245331	KENNESAW	GA		10/06/2025	6.625	263,448		342,000
100245332	BRADENTON	FL		10/06/2025	6.990	470,012		655,000
100245333	DALLAS	TX		10/06/2025	6.990	275,713		405,000
100245334	WESTMINSTER	CA		10/06/2025	7.000	547,496		830,000
100245335	MANTECA	CA		10/06/2025	7.000	646,135		855,000
100245336	SENOIA	GA		10/06/2025	7.990	236,501		315,000
100245337	WHEATON	IL		10/06/2025	6.990	328,030		430,000
100245338	MADISONVILLE	LA		10/06/2025	7.125	692,134		885,000
100245339	ALLIGATOR POINT	FL		10/06/2025	6.990	629,298		860,000
100245340	SACHSE	TX		10/06/2025	6.625	227,731		430,000
100245341	HUTTO	TX		10/06/2025	6.250	217,143		305,000
100245342	DORCHESTER	MA		10/06/2025	6.875	415,074		550,800
100245343	ANTIOCH	CA		10/06/2025	6.875	564,777		800,000
100245344	CENTENNIAL	CO		10/06/2025	7.125	356,439		575,000
100245345	GALLATIN	TN		10/06/2025	6.990	389,693		520,000
100245346	OAKLAND	CA		10/06/2025	6.990	1,089,500		1,440,000
100245347	LYNDEN	WA		10/06/2025	6.990	658,108		850,000
100245348	SPRINGFIELD	LA		10/06/2025	7.125	263,905		362,000
100245349	TOMS RIVER	NJ		10/06/2025	7.490	421,762		540,000
100245350	LEWISTON	ME		10/06/2025	7.500	377,049		486,000
100245351	SOUTH DENNIS	MA		10/06/2025	6.990	521,277		723,000
100245352	CHINO	CA		10/06/2025	6.990	414,730		600,000
100245353	HURRICANE	UT		10/06/2025	6.875	516,735		822,000
100245354	MIDLOTHIAN	TX		10/06/2025	6.875	240,685		325,000
100245355	LA FERIA	TX		10/06/2025	7.490	430,664		590,000
100245356	LARGO	FL		10/06/2025	6.875	364,020		564,000
100245357	LONG BEACH	CA		10/06/2025	6.875	1,092,514		1,415,000
100245358	MERIDIAN	ID		10/06/2025	7.625	407,581		510,000
100245359	COLLEGE STATION	TX		10/06/2025	6.750	308,018		425,500
100245360	SAN DIEGO	CA		10/06/2025	6.875	523,402		790,000
100245361	COLLEGE STATION	TX		10/06/2025	6.750	308,018		425,500
100245362	PEORIA	IL		10/06/2025	7.375	234,766		305,000
100245363	NEWARK	DE		10/06/2025	6.990	214,248		275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245364	ALCOA	TN		10/06/2025	7.125	247,916		329,000
100245365	WEST BLOOMFIELD	MI		10/06/2025	6.990	297,872		390,000
100245366	PHILADELPHIA	PA		10/06/2025	7.490	369,274		510,000
100245367	PALM DESERT	CA		10/06/2025	6.990	324,771		445,000
100245368	SUNSET BEACH	NC		10/06/2025	7.500	318,449		415,000
100245369	SPRINGFIELD	NJ		10/06/2025	6.900	233,867		350,000
100245370	RENTON	WA		10/06/2025	7.125	652,143		850,000
100245371	OWOSSO	MI		10/06/2025	6.990	216,937		270,000
100245372	SAINT GEORGE	UT		10/06/2025	6.490	298,843		415,000
100245373	MURRIETA	CA		10/06/2025	6.990	628,497		890,000
100245374	SAN MARCOS	CA		10/06/2025	7.000	480,851		672,000
100245375	GILBERT	AZ		10/06/2025	6.750	401,844		525,000
100245376	CASA GRANDE	AZ		10/06/2025	7.125	254,101		355,000
100245377	OAKLAND	CA		10/06/2025	7.250	761,289		1,050,000
100245378	SAINT CHARLES	MO		10/06/2025	7.250	284,270		365,000
100245379	BOZEMAN	MT		10/06/2025	7.125	709,507		910,000
100245380	MARYVILLE	TN		10/06/2025	7.625	250,199		312,000
100245381	WINCHESTER	TN		10/06/2025	7.625	441,516		564,110
100245382	LAS VEGAS	NV		10/06/2025	7.125	331,315		435,000
100245383	MANTECA	CA		10/06/2025	6.625	553,294		791,000
100245384	TOOELE	UT		10/06/2025	6.990	249,484		365,000
100245385	PLYMOUTH	MI		10/06/2025	7.500	306,195		490,000
100245386	DICKSON CITY	PA		10/06/2025	7.625	236,018		300,000
100245387	NORTHVILLE	MI		10/06/2025	7.500	403,837		640,000
100245388	SOUTH PADRE ISLAND	TX		10/06/2025	7.625	227,079		300,000
100245389	COLUMBUS	OH		10/06/2025	6.875	237,587		400,000
100245390	NORTHVILLE	MI		10/06/2025	7.500	340,667		540,000
100245391	BOLINGBROOK	IL		10/06/2025	6.875	312,841		403,000
100245392	CLINTON TOWNSHIP	MI		10/06/2025	7.125	296,408		365,000
100245393	FRISCO	TX		10/06/2025	6.625	250,668		368,000
100245394	BUDA	TX		10/06/2025	6.750	253,475		340,000
100245395	STRONGSVILLE	OH		10/06/2025	7.250	225,703		288,000
100245396	QUEEN CREEK	AZ		10/06/2025	6.990	435,978		600,000
100245397	HENDERSON	NV		10/06/2025	6.875	449,542		620,000
100245398	HENDERSON	NV		10/06/2025	6.750	299,533		425,000
100245399	EVERETT	WA		10/06/2025	6.750	611,298		800,000
100245400	NORTH MYRTLE BEACH	SC		10/06/2025	6.875	522,606		745,000
100245401	BELHAVEN	NC		10/06/2025	7.625	391,682		483,000
100245402	MORRISTOWN	TN		10/06/2025	6.875	578,781		800,000
100245403	WINCHESTER	CT		10/06/2025	7.490	229,459		310,000
100245404	HOUSTON	TX		10/06/2025	7.500	226,294		282,000
100245405	SAN DIEGO	CA		10/06/2025	6.990	688,192		1,010,000
100245406	WILMINGTON	DE		10/06/2025	6.625	224,661		311,000
100245407	ALLEN	TX		10/06/2025	6.750	313,349		468,000
100245408	ADDIS	LA		10/06/2025	7.625	222,544		283,000
100245409	SHERIDAN	WY		10/06/2025	6.625	307,902		515,000
100245410	DENVER	CO		10/06/2025	6.990	572,747		740,000
100245411	TILLAMOOK	OR		10/06/2025	6.990	436,019		598,000
100245412	LAS VEGAS	NV		10/06/2025	6.500	491,147		644,500
100245413	ARLINGTON	TX		10/06/2025	7.125	236,589		325,000
100245414	BRANSON	MO		10/06/2025	7.250	217,084		275,000
100245415	POWDER SPRINGS	GA		10/06/2025	7.500	311,847		418,000
100245416	SACRAMENTO	CA		10/06/2025	6.625	434,250		567,000
100245417	ORO VALLEY	AZ		10/06/2025	6.875	367,729		475,000
100245418	SCHAUMBUG	IL		10/06/2025	6.490	207,233		273,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245419	WILMINGTON	NC		10/06/2025	7.625	241,767		312,000
100245420	MERIDIAN	ID		10/06/2025	7.375	317,644		431,000
100245421	PALM BEACH GARDENS	FL		10/06/2025	7.125	258,017		350,000
100245422	AFTON	VA		10/06/2025	7.000	350,938		450,000
100245423	FORT WORTH	TX		10/06/2025	6.875	253,554		400,000
100245424	INDIANAPOLIS	IN		10/06/2025	7.625	217,386		286,000
100245425	EVERETT	MA		10/06/2025	7.625	816,751		1,142,000
100245426	PARK CITY	UT		10/06/2025	6.990	486,597		625,000
100245427	ALPHARETTA	GA		10/06/2025	7.000	351,347		450,000
100245428	SUFFOLK	VA		10/06/2025	7.375	412,884		535,000
100245429	INDIAN HARBOUR BEACH	FL		10/06/2025	6.625	375,811		520,000
100245430	PASADENA	CA		10/06/2025	7.115	1,065,840		1,565,000
100245431	MARYVILLE	TN		10/06/2025	6.625	276,145		360,000
100245432	LEANDER	TX		10/06/2025	6.490	248,480		360,000
100245433	SANTA ROSA BEACH	FL		10/06/2025	7.000	229,649		330,000
100245434	MARION	NC		10/06/2025	7.500	283,377		434,500
100245435	TUCSON	AZ		10/06/2025	6.750	423,202		549,900
100245436	CAMBRIDGE	MA		10/06/2025	6.750	462,542		705,000
100245437	CARLISLE	PA		10/06/2025	6.375	208,008		272,000
100245438	COLORADO SPRINGS	CO		10/06/2025	7.125	213,389		330,000
100245439	SEATTLE	WA		10/06/2025	7.250	567,868		745,000
100245440	LOS ANGELES	CA		10/06/2025	6.625	783,165		1,105,000
100245441	BEND	OR		10/06/2025	6.875	589,769		790,000
100245442	DELAWARE	OH		10/06/2025	7.375	366,561		510,000
100245443	OXNARD	CA		10/06/2025	6.624	314,546		429,000
100245444	OXNARD	CA		10/06/2025	6.624	305,025		400,000
100245445	LEAGUE CITY	TX		10/06/2025	6.990	219,846		304,000
100245446	FORT WORTH	TX		10/06/2025	6.500	211,589		280,000
100245447	SCOTTSBORO	AL		10/06/2025	7.000	839,102		1,339,000
100245448	PANAMA CITY BEACH	FL		10/06/2025	6.375	459,700		695,000
100245449	ORLANDO	FL		10/06/2025	6.875	291,323		402,000
100245450	FOREST GROVE	OR		10/06/2025	6.250	333,336		470,000
100245451	FORT COLLINS	CO		10/06/2025	6.875	421,180		580,000
100245452	LYNCHBURG	VA		10/06/2025	6.990	248,034		340,000
100245453	SACRAMENTO	CA		10/06/2025	7.250	342,158		470,000
100245454	BOONE	NC		10/06/2025	7.375	351,078		453,000
100245455	FRESNO	CA		10/06/2025	7.625	373,465		475,000
100245456	SAINT CHARLES	MO		10/06/2025	6.875	253,637		350,000
100245457	KEIZER	OR		10/06/2025	7.125	357,020		456,000
100245458	ERIE	CO		10/06/2025	7.490	324,228		492,000
100245459	MELISSA	TX		10/06/2025	6.875	263,120		345,000
100245460	COLUMBUS	OH		10/06/2025	7.000	399,900		515,000
100245461	RALEIGH	NC		10/06/2025	6.875	402,059		555,000
100245462	POINT PLEASANT BEACH	NJ		10/06/2025	6.750	669,805		950,000
100245463	HOUSTON	TX		10/06/2025	6.875	499,748		745,000
100245464	BELLINGHAM	WA		10/06/2025	6.990	439,382		570,000
100245465	LAKE ARIEL	PA		10/06/2025	6.750	207,424		280,000
100245466	HOUSTON	TX		10/06/2025	7.625	220,087		280,000
100245467	TEMECULA	CA		10/06/2025	6.990	540,345		695,000
100245468	LOUISVILLE	KY		10/06/2025	6.990	388,717		515,000
100245469	LAKEWOOD	WA		10/06/2025	6.625	549,157		762,000
100245470	PRINCETON	TX		10/06/2025	6.875	228,566		334,000
100245471	STILWELL	KS		10/06/2025	6.990	240,384		330,000
100245472	KOKOMO	IN		10/06/2025	6.490	218,036		286,000
100245473	CLAYTON	NC		10/06/2025	7.125	219,342		304,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245474	CLAYTON	NC		10/06/2025	6.125	215,413		338,400
100245475	KOKOMO	IN		10/06/2025	6.490	219,797		286,000
100245476	BROXTON	GA		10/06/2025	7.375	390,874		475,000
100245477	DENTON	TX		10/06/2025	6.875	219,994		290,000
100245478	OOLTEWAH	TN		10/06/2025	6.990	246,684		340,000
100245479	SACRAMENTO	CA		10/06/2025	7.000	331,351		460,000
100245480	BYRON	GA		10/06/2025	6.990	508,994		670,000
100245481	MOSELEY	VA		10/06/2025	7.000	352,595		472,000
100245482	CHATHAM	NJ		10/06/2025	6.625	305,627		415,000
100245483	KIRTLAND	OH		10/06/2025	7.625	237,375		295,000
100245484	LEXINGTON	KY		10/06/2025	7.500	220,859		282,000
100245485	RICHMOND	VA		10/06/2025	6.500	225,729		300,000
100245486	MECHANICSVILLE	VA		10/06/2025	6.875	285,134		372,000
100245487	CLARKSVILLE	VA		10/06/2025	6.875	402,935		563,000
100245488	HARRISON	MI		10/06/2025	7.625	287,068		425,000
100245489	OOLTEWAH	TN		10/06/2025	7.375	320,131		412,000
100245490	NEW SMYRNA BEACH	FL		10/06/2025	6.625	212,232		325,000
100245491	WASHINGTON	DC		10/06/2025	6.990	213,206		298,000
100245492	MURRELLS INLET	SC		10/06/2025	7.375	241,029		340,000
100245493	BOSTON	GA		10/06/2025	7.125	240,925		310,000
100245494	WESTLAKE	LA		10/06/2025	7.250	586,229		759,000
100245495	TALLAHASSEE	FL		10/06/2025	6.990	310,592		400,000
100245496	LEHIGH ACRES	FL		10/06/2025	7.125	249,751		355,000
100245497	NAPLES	FL		10/06/2025	7.125	218,876		285,000
100245498	MADISON	TN		10/06/2025	6.875	308,282		431,000
100245499	WESTBROOK	ME		10/06/2025	6.875	482,054		625,000
100245500	MANSFIELD	TX		10/06/2025	6.750	231,111		341,000
100245501	SOUTH LAKE TAHOE	CA		10/06/2025	6.625	436,036		565,000
100245502	TAMPA	FL		10/06/2025	6.625	245,417		373,000
100245503	PORT CHARLOTTE	FL		10/06/2025	6.875	241,490		313,000
100245504	FORKS	WA		10/06/2025	6.990	307,945		425,000
100245505	ANCHORAGE	AK		10/06/2025	7.250	465,608		600,000
100245506	AURORA	IL		10/06/2025	6.490	208,019		285,000
100245507	GATLINBURG	TN		10/06/2025	6.875	815,090		1,060,000
100245508	AMES	IA		10/06/2025	7.500	349,174		445,000
100245509	TUCSON	AZ		10/06/2025	7.125	389,031		500,000
100245510	KINGSVILLE	TX		10/06/2025	6.990	224,364		290,000
100245511	VILLA RICA	GA		10/06/2025	6.625	221,223		295,000
100245512	HOUSTON	TX		10/06/2025	7.125	447,963		580,000
100245513	HANFORD	CA		10/06/2025	7.490	323,342		425,000
100245514	SANDY	UT		10/06/2025	6.500	641,429		842,000
100245515	STATELINE	NV		10/06/2025	6.990	385,973		500,000
100245516	ALLEGAN	MI		10/06/2025	7.000	382,588		565,000
100245517	MARS	PA		10/06/2025	7.125	287,817		375,000
100245518	PERRY	GA		10/06/2025	7.125	376,029		500,000
100245519	ODESSA	TX		10/06/2025	7.625	224,110		255,000
100245520	HOFFMAN ESTATES	IL		10/06/2025	6.625	220,111		290,000
100245521	CHICO	CA		10/06/2025	6.625	372,472		505,000
100245522	TOLLESON	AZ		10/06/2025	6.875	329,761		438,000
100245523	PROVO	UT		10/06/2025	7.000	488,672		632,000
100245524	COLUMBIA	TN		10/06/2025	7.125	223,388		310,000
100245525	THE COLONY	TX		10/06/2025	7.490	360,091		440,000
100245526	HOUSTON	TX		10/06/2025	6.490	209,091		339,000
100245527	STAFFORD TOWNSHIP	NJ		10/06/2025	6.875	674,767		1,015,000
100245528	WOODSTOCK	GA		10/06/2025	7.375	448,122		575,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245529	EAST PROVIDENCE	RI		10/06/2025	6.625	263,762		408,000
100245530	LAKEWOOD	WA		10/06/2025	6.375	316,148		528,000
100245531	INDIAN HEAD	MD		10/06/2025	7.125	425,003		470,000
100245532	SILOAM SPRINGS	AR		10/06/2025	6.250	215,370		281,400
100245533	CHESTERFIELD	VA		10/06/2025	7.125	298,477		397,000
100245534	FAYETTEVILLE	AR		10/06/2025	6.375	224,091		332,100
100245535	HEBER CITY	UT		10/06/2025	7.375	757,994		1,025,000
100245536	BELMAR	NJ		10/06/2025	6.990	234,931		455,000
100245537	LITTLE ELM	TX		10/06/2025	6.990	304,421		390,000
100245538	SALT LAKE CITY	UT		10/06/2025	6.875	490,764		700,000
100245539	VENICE	FL		10/06/2025	7.250	270,383		385,000
100245540	SALT LAKE CITY	UT		10/06/2025	6.625	510,566		675,000
100245541	PHILADELPHIA	PA		10/06/2025	6.875	232,592		320,000
100245542	PARRISH	FL		10/06/2025	6.490	338,855		450,000
100245543	TOLLESON	AZ		10/06/2025	6.625	329,357		472,000
100245544	MESQUITE	TX		10/06/2025	7.250	214,176		282,000
100245545	SEVIERVILLE	TN		10/06/2025	6.875	663,734		860,000
100245546	HUNTINGTON BEACH	CA		10/06/2025	6.875	472,319		734,000
100245547	CHICAGO	IL		10/06/2025	6.625	207,468		274,000
100245548	COLLEGE STATION	TX		10/06/2025	7.000	223,766		298,000
100245549	EDMOND	OK		10/06/2025	7.375	242,142		340,000
100245550	WHITE HOUSE	TN		10/06/2025	6.875	208,086		310,000
100245551	NAMPA	ID		10/06/2025	6.500	247,745		333,000
100245552	ANAHEIM	CA		10/06/2025	6.500	720,231		1,046,990
100245553	RANCHO MIRAGE	CA		10/06/2025	7.125	520,931		685,000
100245554	MOORESVILLE	NC		10/06/2025	6.490	215,066		285,000
100245555	SCOTTSDALE	AZ		10/06/2025	6.990	699,698		1,050,000
100245556	BATAVIA	IL		10/06/2025	7.250	218,070		280,000
100245557	AUSTIN	TX		10/06/2025	7.490	324,491		415,000
100245558	HUNTSVILLE	AL		10/06/2025	7.625	297,905		389,000
100245559	LYNDHURST	NJ		10/06/2025	7.125	233,835		510,000
100245560	MODESTO	CA		10/06/2025	6.990	291,853		400,000
100245561	NEW CASTLE	DE		10/06/2025	6.875	208,736		270,000
100245562	BILLINGS	MT		10/06/2025	7.500	215,860		250,000
100245563	CHARLOTTE	NC		10/06/2025	6.625	286,760		375,000
100245564	HACKETTSTOWN	NJ		10/06/2025	6.875	371,548		480,000
100245565	CENTERVILLE	MA		10/06/2025	7.625	385,375		530,000
100245566	GALVESTON	TX		10/06/2025	7.625	314,239		436,500
100245567	ASTORIA	OR		10/06/2025	6.990	413,261		532,000
100245568	AURORA	IL		10/06/2025	6.625	273,036		370,000
100245569	ANCHORAGE	AK		10/06/2025	6.625	209,196		278,000
100245570	TOPINABEE	MI		10/06/2025	6.875	209,190		270,000
100245571	COLUMBUS	OH		10/06/2025	7.625	264,840		323,000
100245572	RIO RANCHO	NM		10/06/2025	7.625	334,707		426,000
100245573	ASHBURN	VA		10/06/2025	6.990	436,670		565,000
100245574	HENDERSONVILLE	NC		10/06/2025	6.990	236,068		330,000
100245575	LINWOOD	NJ		10/06/2025	7.250	226,580		299,000
100245576	RICHMOND	VA		10/06/2025	7.375	520,997		705,000
100245577	TYBEE ISLAND	GA		10/06/2025	7.375	384,340		501,000
100245578	OCEAN SHORES	WA		10/06/2025	7.125	320,171		417,000
100245579	PALM BAY	FL		10/06/2025	7.625	282,363		367,000
100245580	CHESTER	VA		10/06/2025	7.125	259,736		380,000
100245581	FAIRFIELD	CT		10/06/2025	6.750	434,709		600,000
100245582	MIDLOTHIAN	VA		10/06/2025	6.875	284,117		405,000
100245583	RENTON	WA		10/06/2025	6.875	505,008		660,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245584	GALLATIN	TN		10/06/2025	7.375	276,235		357,000
100245585	LA QUINTA	CA		10/06/2025	7.125	301,733		391,000
100245586	ONTARIO	CA		10/06/2025	6.990	345,146		480,000
100245587	SPRING HILL	TN		10/06/2025	7.625	598,793		756,000
100245588	POCATELLO	ID		10/06/2025	6.625	531,423		700,000
100245589	MARYVILLE	TN		10/06/2025	7.625	291,106		365,000
100245590	AVE MARIA	FL		10/06/2025	7.125	235,237		300,000
100245591	DENTON	TX		10/06/2025	6.990	238,238		315,000
100245592	NANTUCKET	MA		10/06/2025	6.750	667,880		1,900,000
100245593	MIAMI	FL		10/06/2025	6.750	266,326		370,000
100245594	KRUM	TX		10/06/2025	6.990	348,280		490,000
100245595	BILLINGS	MT		10/06/2025	7.000	410,856		552,000
100245596	ROCKPORT	TX		10/06/2025	7.125	302,584		415,000
100245597	ASHBURN	VA		10/06/2025	7.500	496,718		604,800
100245598	IRVING	TX		10/06/2025	7.875	213,896		295,000
100245599	LEWISTON	ME		10/06/2025	6.990	382,932		500,000
100245600	GREAT FALLS	MT		10/06/2025	6.875	265,718		349,000
100245601	JURUPA VALLEY	CA		10/06/2025	7.490	539,705		700,000
100245602	ANCHORAGE	AK		10/06/2025	6.990	385,728		495,000
100245603	LOMBARD	IL		10/06/2025	6.990	223,555		287,000
100245604	TEMPE	AZ		10/06/2025	7.125	504,946		654,000
100245605	GARDEN GROVE	CA		10/06/2025	6.750	801,554		1,150,000
100245606	SAINT PAUL	MN		10/06/2025	7.625	286,625		365,000
100245607	OAK ISLAND	NC		10/06/2025	6.875	472,337		760,000
100245608	KENOSHA	WI		10/06/2025	7.125	233,964		308,000
100245609	BREWSTER	MA		10/06/2025	6.990	643,615		830,000
100245610	LUBBOCK	TX		10/06/2025	6.990	423,900		630,000
100245611	INCLINE VILLAGE	NV		10/06/2025	6.990	527,643		715,000
100245612	LANGLEY	WA		10/06/2025	7.500	571,522		900,000
100245613	PHILADELPHIA	PA		10/06/2025	6.875	363,409		470,000
100245614	WAIPAHU	HI		10/06/2025	6.990	389,774		525,000
100245615	JAMAICA	VT		10/06/2025	7.625	435,988		565,000
100245616	STATELINE	NV		10/06/2025	7.375	409,985		500,000
100245617	MISSION	TX		10/06/2025	6.990	236,312		306,000
100245618	RALEIGH	NC		10/06/2025	7.125	555,444		803,000
100245619	TOCCOA	GA		10/06/2025	6.875	679,818		1,166,000
100245620	DOUGLASVILLE	GA		10/06/2025	7.125	429,173		588,000
100245621	HOUSTON	TX		10/06/2025	6.875	242,811		315,000
100245622	LEAVENWORTH	WA		10/06/2025	6.750	538,826		698,000
100245623	COLUMBUS	OH		10/06/2025	6.750	269,722		399,000
100245624	SEASIDE HEIGHTS	NJ		10/06/2025	7.250	395,099		577,000
100245625	JERSEY CITY	NJ		10/06/2025	6.750	477,413		618,000
100245626	EXETER	PA		10/06/2025	7.250	227,934		296,000
100245627	LEMON GROVE	CA		10/06/2025	7.000	571,977		765,000
100245628	STONE MOUNTAIN	GA		10/06/2025	7.375	220,165		290,000
100245629	ELGIN	IL		10/06/2025	6.875	252,483		330,000
100245630	FRANKFORT	KY		10/06/2025	7.625	418,523		550,000
100245631	TAYLOR	AZ		10/06/2025	7.625	253,452		280,000
100245632	CINCINNATI	OH		10/06/2025	7.490	224,088		270,000
100245633	BEGGS	OK		10/06/2025	6.750	253,888		470,000
100245634	DOWNERS GROVE	IL		10/06/2025	6.875	217,622		300,000
100245635	SEATTLE	WA		10/06/2025	6.990	306,923		405,000
100245636	MARYLAND HEIGHTS	MO		10/06/2025	7.250	219,909		300,000
100245637	AUBURN	CA		10/06/2025	7.500	368,694		480,000
100245638	MORGANVILLE	NJ		10/06/2025	6.625	299,775		437,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245639	ADELANTO	CA		10/06/2025	7.625	310,271		425,000
100245640	BRIGHTON	MA		10/06/2025	6.875	543,100		782,000
100245641	GREEN COVE SPRINGS	FL		10/06/2025	6.750	238,344		355,000
100245642	OCALA	FL		10/06/2025	7.625	242,437		330,000
100245643	VIRGINIA BEACH	VA		10/06/2025	6.875	763,707		990,000
100245644	CHERRY LOG	GA		10/06/2025	6.875	335,338		954,000
100245645	SAN ANTONIO	TX		10/06/2025	6.875	209,172		280,000
100245646	SEBASTIAN	FL		10/06/2025	7.375	219,917		282,000
100245647	KISSIMMEE	FL		10/06/2025	6.500	309,290		356,000
100245648	SAN BERNARDINO	CA		10/06/2025	6.875	413,684		537,000
100245649	COLUMBIA	TN		10/06/2025	7.625	233,895		295,000
100245650	COVINGTON	GA		10/06/2025	6.990	209,102		275,000
100245651	WASHINGTON	UT		10/06/2025	6.750	308,151		467,000
100245652	PORT ROYAL	SC		10/06/2025	7.875	307,514		400,000
100245653	SAN FRANCISCO	CA		10/06/2025	7.500	717,418		1,100,000
100245654	ATLANTA	GA		10/06/2025	6.990	709,091		920,000
100245655	HOUSTON	TX		10/06/2025	6.500	340,619		455,000
100245656	MICO	TX		10/06/2025	6.500	430,625		610,000
100245657	GREENACRES	FL		10/06/2025	7.250	244,191		304,000
100245658	PERHAM	MN		10/06/2025	7.125	211,179		328,000
100245659	WORCESTER	MA		10/06/2025	7.375	609,057		795,000
100245660	EUREKA	CA		10/06/2025	7.375	429,263		574,000
100245661	MINERAL	VA		10/06/2025	6.875	503,786		650,000
100245662	CLEVELAND	TN		10/06/2025	7.625	334,011		430,000
100245663	NEWPORT NEWS	VA		10/06/2025	7.250	214,819		252,500
100245664	CLAYTON	NC		10/06/2025	7.375	211,662		280,000
100245665	QUEEN CREEK	AZ		10/06/2025	7.250	420,935		597,000
100245666	HOT SPRINGS VILLAGE	AR		10/06/2025	7.625	407,354		492,000
100245667	AUBURN	AL		10/06/2025	6.990	362,926		466,000
100245668	BOISE	ID		10/06/2025	6.990	391,797		560,000
100245669	CORONA	CA		10/06/2025	7.000	613,134		800,000
100245670	ATLANTA	GA		10/06/2025	6.625	746,873		1,247,000
100245671	VERO BEACH	FL		10/06/2025	6.990	520,485		875,000
100245672	BALTIMORE CITY	MD		10/06/2025	6.750	216,565		300,000
100245673	CHICAGO	IL		10/06/2025	6.990	615,824		850,000
100245674	FREDERICKSBURG	TX		10/06/2025	7.625	575,116		667,000
100245675	PARK HILLS	KY		10/06/2025	7.625	213,328		300,000
100245676	BATON ROUGE	LA		10/06/2025	6.500	230,490		305,000
100245677	MONMOUTH BEACH	NJ		10/06/2025	6.625	506,564		700,000
100245678	SIMPSONVILLE	SC		10/06/2025	6.875	279,653		360,000
100245679	SCHAUMBURG	IL		10/06/2025	6.625	227,226		300,000
100245680	GROVELAND	CA		10/06/2025	6.990	286,546		367,000
100245681	PAYSON	UT		10/06/2025	6.875	396,236		542,000
100245682	BAYTOWN	TX		10/06/2025	6.625	243,624		356,000
100245683	OROVILLE	CA		10/06/2025	6.250	244,643		350,000
100245684	WENDELL	NC		10/06/2025	6.875	496,334		642,000
100245685	CAROLINA BEACH	NC		10/06/2025	6.990	812,538		1,065,000
100245686	CRISFIELD	MD		10/06/2025	6.375	231,693		350,000
100245687	PARLIN	NJ		10/06/2025	7.625	389,338		505,000
100245688	WOODBRIDGE	VA		10/06/2025	7.000	401,593		525,000
100245689	COLORADO SPRINGS	CO		10/06/2025	7.375	229,210		295,000
100245690	DALLAS	TX		10/06/2025	7.375	225,283		290,000
100245691	SOUTH BRISTOL	ME		10/06/2025	6.875	496,449		645,000
100245692	GLENDORA	CA		10/06/2025	6.750	523,835		730,500
100245693	LAKEWOOD	CO		10/06/2025	6.875	469,631		670,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245694	LAS VEGAS	NV		10/06/2025	6.875	233,232		345,000
100245695	NEW ORLEANS	LA		10/06/2025	6.990	383,518		515,000
100245696	QUEEN CREEK	AZ		10/06/2025	7.375	420,005		595,000
100245697	GRAND RAPIDS	MN		10/06/2025	6.990	696,314		900,000
100245698	HOUSTON	TX		10/06/2025	6.500	218,410		370,000
100245699	ELGIN	IL		10/06/2025	7.000	214,674		275,000
100245700	HONOLULU	HI		10/06/2025	6.750	1,031,247		2,800,000
100245701	CHEBOYGAN	MI		10/06/2025	7.125	546,564		700,000
100245702	SOUTH LAKE TAHOE	CA		10/06/2025	6.990	431,414		557,000
100245703	LAS VEGAS	NV		10/06/2025	6.500	245,824		368,000
100245704	PEORIA	AZ		10/06/2025	7.125	252,574		353,000
100245705	BEULAH	CO		10/06/2025	6.990	233,690		301,000
100245706	GARNER	NC		10/06/2025	6.125	256,762		341,000
100245707	EUGENE	OR		10/06/2025	7.625	315,412		419,000
100245708	SARASOTA	FL		10/06/2025	6.750	376,178		523,000
100245709	FOREST GROVE	OR		10/06/2025	7.125	410,868		533,000
100245710	PINEHURST	NC		10/06/2025	7.375	218,115		285,000
100245711	CARY	NC		10/06/2025	7.125	345,788		449,000
100245712	HAVELOCK	NC		10/06/2025	6.375	331,527		441,000
100245713	FALLING WATERS	WV		10/06/2025	7.000	218,258		285,000
100245714	CHILOQUIN	OR		10/06/2025	7.125	303,990		372,000
100245715	RANCHO CORDOVA	CA		10/06/2025	6.875	458,004		685,000
100245716	MIDDLETON	ID		10/06/2025	6.750	402,194		520,000
100245717	SANTA BARBARA	CA		10/06/2025	7.490	750,466		919,000
100245718	UNION CITY	NJ		10/06/2025	6.875	304,590		430,000
100245719	NEW BUFFALO	MI		10/06/2025	6.875	614,862		895,000
100245720	CARY	NC		10/06/2025	6.990	291,854		398,000
100245721	YANKEETOWN	FL		10/06/2025	6.875	333,123		495,000
100245722	PFLUGERVILLE	TX		10/06/2025	7.875	228,362		320,000
100245723	SAINT CLOUD	FL		10/06/2025	6.990	337,365		490,000
100245724	LAS VEGAS	NV		10/06/2025	6.875	467,495		642,140
100245725	FEDERAL WAY	WA		10/06/2025	6.775	563,986		776,759
100245726	BUDA	TX		10/06/2025	6.875	262,785		340,000
100245727	BIRMINGHAM	MI		10/06/2025	6.750	400,293		583,000
100245728	VENTURA	CA		10/06/2025	7.490	511,381		789,000
100245729	CRESTWOOD	IL		10/06/2025	7.275	230,758		300,000
100245730	INDIANAPOLIS	IN		10/06/2025	6.600	832,121		1,150,000
100245731	SAN FRANCISCO	CA		10/06/2025	6.875	591,703		815,000
100245732	GLEN MILLS	PA		10/06/2025	6.875	442,749		615,000
100245733	POTTSTOWN	PA		10/06/2025	6.750	616,050		900,000
100245734	TAHOMA	CA		10/06/2025	7.625	551,898		735,000
100245735	MEDFORD	MA		10/06/2025	6.875	705,238		1,130,000
100245736	INDIANAPOLIS	IN		10/06/2025	7.625	213,744		274,000
100245737	EUGENE	OR		10/06/2025	6.875	839,500		1,250,000
100245738	LAFAYETTE	CO		10/06/2025	7.625	654,656		750,000
100245739	HENDERSON	NV		10/06/2025	7.875	253,338		315,000
100245740	LAPORTE	PA		10/06/2025	6.875	324,296		430,000
100245741	HERSHEY	PA		10/06/2025	6.990	310,786		400,000
100245742	CEDAR	MI		10/06/2025	7.250	266,041		324,900
100245743	MIDLAND	MI		10/06/2025	7.625	682,451		827,000
100245744	GRAND MARAIS	MI		10/06/2025	7.500	300,636		382,000
100245745	PRINCETON	TX		10/06/2025	6.490	295,406		440,000
100245746	BATON ROUGE	LA		10/06/2025	6.625	218,070		301,000
100245747	FORT WORTH	TX		10/06/2025	6.625	237,160		336,000
100245748	MUSKEGON	MI		10/06/2025	7.000	281,516		386,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245749	CORPUS CHRISTI	TX		10/29/2025	6.875	393,471		453,000
100245750	MARINA	CA		10/29/2025	6.500	331,885		1,710,000
100245751	NAPLES	FL		10/29/2025	6.875	1,661,279		2,200,000
100245754	TUCKER	GA		10/29/2025	7.250	367,920		438,000
100245755	CUMMING	GA		10/29/2025	7.000	906,945		1,120,000
100245757	MONTGOMERY	TX		10/29/2025	7.000	349,683		420,000
100245758	ROSEVILLE	CA		10/29/2025	7.250	546,636		660,000
100245759	ZEBULON	NC		10/29/2025	6.250	689,237		990,000
100245763	SAN FRANCISCO	CA		10/29/2025	6.500	1,091,955		2,300,000
100245764	SHELTON	WA		10/29/2025	6.625	257,261		460,000
100245766	GILBERT	AZ		10/29/2025	6.625	441,284		540,000
100245767	LA VERNE	CA		10/29/2025	7.250	1,101,450		1,485,000
100245770	CHICAGO	IL		10/29/2025	6.875	229,710		340,000
100245771	PONTE VEDRA	FL		10/29/2025	7.250	516,342		643,000
100245772	MANCHESTER	NH		10/29/2025	6.875	409,805		695,000
100245775	COTTONWOOD HEIGHTS	UT		10/29/2025	6.500	1,171,734		1,709,000
100245777	CARLSBAD	CA		10/29/2025	6.625	1,963,814		2,650,000
100245779	PLEASANTON	CA		10/29/2025	6.875	3,501,342		5,558,888
100245780	RENTON	WA		10/29/2025	7.375	444,082		475,000
100245782	LAKE HAVASU CITY	AZ		10/29/2025	6.750	484,549		693,000
100245783	MESA	AZ		10/29/2025	8.125	256,200		340,000
100245784	MCMINNVILLE	OR		10/29/2025	7.250	210,000		387,000
100245785	SAN CLEMENTE	CA		10/29/2025	6.500	1,431,246		2,200,000
100245786	ORLANDO	FL		10/29/2025	7.125	399,440		514,000
100245787	REDONDO BEACH	CA		10/29/2025	8.500	1,509,826		1,600,000
100245788	GRANADA HILLS	CA		10/29/2025	6.625	1,064,180		1,600,000
100245789	FULLERTON	CA		10/29/2025	6.750	369,335		1,080,000
100245790	LONG BEACH	CA		10/29/2025	7.375	699,235		875,000
100245791	MIDLOTHIAN	TX		10/29/2025	7.000	375,207		605,000
100245792	BRIGHTWOOD	OR		10/29/2025	7.125	504,975		650,000
100245793	JOLIET	IL		10/29/2025	6.750	328,708		400,000
100245794	ARLINGTON	TX		10/29/2025	7.250	105,000		125,000
100245795	SONORA	CA		10/29/2025	7.750	334,860		355,000
100245796	BURBANK	CA		10/29/2025	6.625	2,426,319		3,000,000
100245797	FRISCO	TX		10/29/2025	6.500	1,713,860		2,145,000
100245798	MILLSBORO	DE		10/29/2025	6.625	666,756		1,150,000
100245799	CANYON LAKE	CA		10/29/2025	6.875	637,371		771,000
100245800	LAWRENCEVILLE	GA		10/29/2025	7.125	269,481		385,000
100245801	SACRAMENTO	CA		10/29/2025	7.375	612,055		735,000
100245802	PEORIA	AZ		10/29/2025	6.750	636,226		840,000
100245804	HIGHLANDS	TX		10/29/2025	7.375	224,700		295,000
100245805	FRESNO	CA		10/29/2025	6.875	807,877		1,003,000
100245806	ANTIOCH	TN		10/29/2025	7.750	389,813		495,000
100245807	ALHAMBRA	CA		10/17/2025	6.875	1,241,116		1,500,000
100245808	WEST PALM BEACH	FL		10/17/2025	7.500	459,638		550,000
100245810	LAGUNA HILLS	CA		10/17/2025	7.500	210,000		637,000
100245811	EDMOND	OK		10/17/2025	7.000	213,872		282,500
100245812	WOLCOTT	CT		10/17/2025	7.000	346,368		405,000
100245813	MIAMI	FL		10/17/2025	6.875	534,947		700,000
100245814	DOWNEY	CA		10/17/2025	6.500	1,476,014		1,950,000
100245815	NORTH LAS VEGAS	NV		10/17/2025	6.875	170,222		280,000
100245816	ARLINGTON HEIGHTS	IL		10/17/2025	6.500	286,080		408,000
100245817	CINCINNATI	OH		10/17/2025	7.375	170,645		220,000
100245819	MIAMI	FL		10/17/2025	6.875	471,358		595,000
100245820	WINTER GARDEN	FL		10/17/2025	6.875	568,025		860,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245821	COLLEGE STATION	TX		10/17/2025	7.250	938,233		1,600,000
100245824	OWASSO	OK		10/17/2025	7.125	128,516		166,000
100245825	LINCOLN	CA		10/17/2025	6.625	492,121		885,000
100245826	LANDENBERG	PA		10/17/2025	7.750	368,375		950,000
100245827	DENVER	CO		10/17/2025	7.000	475,314		545,000
100245828	TULSA	OK		10/17/2025	7.125	160,817		208,000
100245829	OCALA	FL		10/17/2025	6.750	190,604		252,000
100245830	PINOLE	CA		10/17/2025	6.500	512,238		740,000
100245831	DANVILLE	CA		10/17/2025	7.125	1,291,161		1,550,000
100245832	HANFORD	CA		10/17/2025	6.750	277,934		510,000
100245833	MIAMI	FL		10/17/2025	7.500	190,936		260,000
100245834	GEORGETOWN	CA		10/17/2025	7.625	480,375		614,000
100245835	LOMPOC	CA		10/17/2025	7.125	461,563		580,000
100245838	SACRAMENTO	CA		10/17/2025	6.250	327,565		475,000
100245839	EL CAJON	CA		10/17/2025	7.375	598,500		779,000
100245842	STAR	ID		10/17/2025	7.250	476,898		582,000
100245843	LAS VEGAS	NV		10/17/2025	7.250	578,470		684,000
100245844	KERNERSVILLE	NC		10/17/2025	7.000	282,210		338,000
100245845	NASHVILLE	TN		10/17/2025	7.125	432,600		515,000
100245846	GREENVILLE	SC		10/17/2025	7.125	994,542		1,200,000
100245847	BLUFFDALE	UT		10/17/2025	7.000	756,256		975,000
100245848	LIBERTYVILLE	IL		10/17/2025	7.125	150,961		210,000
100245849	ANAHEIM	CA		10/17/2025	7.625	1,033,200		1,230,000
100245850	AURORA	CO		10/17/2025	6.625	347,024		425,000
100245851	HOMESTEAD	FL		10/17/2025	7.125	415,259		523,000
100245852	GLENPOOL	OK		10/17/2025	7.125	124,604		160,000
100245853	FRESNO	CA		10/17/2025	6.500	322,350		500,000
100245855	GLENDALE	CA		10/24/2025	7.000	779,292		1,015,000
100245856	PEORIA	AZ		10/24/2025	6.500	341,945		640,000
100245857	HOUSTON	TX		10/24/2025	6.750	261,512		350,000
100245867	SAN ANTONIO	TX		10/24/2025	7.000	498,814		630,000
100245869	CAPE CORAL	FL		10/24/2025	7.000	417,106		540,000
100245870	CHARLOTTE	NC		10/24/2025	7.750	300,354		319,000
100245871	PASADENA	CA		10/24/2025	6.500	1,241,789		1,880,000
100245873	SAN DIEGO	CA		10/24/2025	7.250	1,035,300		1,315,000
100245876	BUCKEYE	AZ		10/24/2025	6.750	513,728		603,000
100245877	SCOTTSDALE	AZ		10/24/2025	6.875	932,340		1,690,000
100245878	LAKEWAY	TX		10/24/2025	7.125	1,743,411		2,100,000
100245881	CASTLE ROCK	CO		10/24/2025	6.750	154,179		1,035,000
100245883	MARANA	AZ		10/24/2025	7.000	2,366,843		3,185,000
100245884	LEWISVILLE	TX		10/24/2025	6.875	265,469		370,000
100245887	FRANKFORT	IL		10/24/2025	7.125	334,839		406,000
100245888	POWAY	CA		10/24/2025	7.000	1,625,137		1,865,000
100245892	COMMERCE	GA		10/24/2025	7.750	561,078		610,000
100245893	WOODLAND HILLS	CA		10/24/2025	6.750	1,094,958		1,770,000
100245894	LAS VEGAS	NV		10/24/2025	7.125	273,880		405,000
100245895	CHARLESTON	SC		10/24/2025	6.750	788,342		1,050,000
100245897	MANASSAS	VA		10/24/2025	6.875	319,050		465,000
100245899	GRANTS PASS	OR		10/24/2025	6.875	393,847		510,000
100245900	DRAPER	UT		10/24/2025	6.750	1,638,301		2,045,000
100245902	SANTA BARBARA	CA		10/24/2025	6.500	1,407,124		2,500,000
100245903	CAMARILLO	CA		10/24/2025	6.625	802,698		979,000
100245904	MACOMB	MI		10/24/2025	6.500	365,863		615,000
100245906	TULSA	OK		10/24/2025	6.875	278,662		332,000
100245910	LONDONDERRY	NH		11/06/2025	6.750	426,453		570,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245911	NAPERVILLE	IL		11/06/2025	6.500	981,672		1,400,000
100245913	CALISTOGA	CA		11/06/2025	7.375	1,045,623		1,250,000
100245915	SOQUEL	CA		11/06/2025	6.375	488,498		700,000
100245916	ORLANDO	FL		11/06/2025	6.625	1,290,795		1,499,500
100245917	PALM COAST	FL		11/06/2025	6.875	260,415		1,025,000
100245918	ORLANDO	FL		11/06/2025	6.500	278,473		387,000
100245919	PORTLAND	OR		11/06/2025	6.750	236,682		410,000
100245920	EL PASO	TX		11/06/2025	7.375	232,005		259,950
100245921	ELLENSBURG	WA		11/06/2025	6.875	354,325		508,000
100245922	AUSTIN	TX		11/06/2025	7.250	633,536		780,000
100245923	COOPER CITY	FL		11/06/2025	6.750	704,847		925,000
100245926	SAN RAFAEL	CA		11/06/2025	6.875	1,009,893		1,350,000
100245927	IRVINE	CA		11/06/2025	6.875	1,497,413		1,850,000
100245928	LOS ANGELES	CA		11/06/2025	6.625	1,957,349		2,700,000
100245929	MERCED	CA		11/06/2025	6.375	562,660		1,210,000
100245931	HURST	TX		11/06/2025	6.250	331,397		490,000
100245932	ORANGE	CA		11/06/2025	6.875	910,335		1,175,000
100245933	RANCHO SANTA MARGARITA	CA		11/06/2025	6.500	1,000,679		1,250,000
100245934	ESCONDIDO	CA		11/06/2025	6.750	1,102,363		1,352,000
100245936	PEACHTREE CORNERS	GA		11/06/2025	6.375	650,254		910,000
100245938	MODESTO	CA		11/06/2025	7.375	426,720		508,000
100245939	SAINT GEORGE	UT		11/06/2025	7.125	209,528		272,000
100245941	PITTSBURG	CA		11/06/2025	6.875	541,934		661,000
100245942	BELVEDERE TIBURON	CA		11/06/2025	7.250	1,869,799		2,375,000
100245943	WOODLAND HILLS	CA		11/06/2025	6.625	1,452,925		1,825,000
100245945	EL PASO	TX		11/06/2025	7.250	205,548		290,000
100245946	CENTENNIAL	CO		11/06/2025	6.875	469,959		541,000
100245947	PARK CITY	UT		11/06/2025	6.750	1,847,670		2,300,000
100245948	LAKE FOREST	CA		11/06/2025	7.000	427,337		546,000
100245949	MOUNTLAKE TERRACE	WA		11/06/2025	6.375	439,949		795,000
100245953	SACRAMENTO	CA		11/06/2025	7.500	280,525		335,000
100245958	WILSON	NC		11/06/2025	7.500	159,599		204,000
100245961	BRIER	WA		11/06/2025	6.375	444,995		1,170,000
100245962	CORPUS CHRISTI	TX		11/06/2025	7.875	161,700		226,000
100245963	TOMS RIVER	NJ		10/07/2025	7.375	573,966		918,000
100245964	LOS ANGELES	CA		10/07/2025	7.499	696,023		772,000
100245965	SAN BRUNO	CA		10/07/2025	6.875	987,144		1,200,000
100245966	SAN JACINTO	CA		10/07/2025	7.625	435,040		550,000
100245967	SAN BERNARDINO	CA		10/07/2025	6.999	502,255		610,000
100245968	SAN CLEMENTE	CA		10/07/2025	7.125	2,572,440		3,600,000
100245969	SAN BERNARDINO	CA		10/07/2025	8.250	448,875		570,000
100245970	ENCINO	CA		10/07/2025	6.750	2,453,570		3,700,000
100245971	OAKDALE	CA		10/07/2025	7.375	698,766		800,000
100245972	HOLLYWOOD	FL		10/07/2025	6.999	1,105,144		1,355,000
100245973	VAIL	AZ		10/07/2025	6.375	845,673		1,040,000
100245974	LANCASTER	CA		10/07/2025	7.499	396,727		480,000
100245975	CEDAR PARK	TX		10/07/2025	6.750	258,401		420,000
100245976	MIAMI	FL		10/07/2025	6.625	2,230,091		2,950,000
100245977	CALIFORNIA	MD		10/07/2025	7.375	159,811		300,000
100245978	MIAMI	FL		10/07/2025	7.999	553,770		590,000
100245979	GARDEN GROVE	CA		10/07/2025	6.750	1,183,054		1,450,000
100245980	DOWNEY	CA		10/07/2025	7.999	912,497		1,200,000
100245981	CUDAHY	WI		10/07/2025	7.625	371,898		448,000
100245982	BAKERSFIELD	CA		10/07/2025	6.625	301,370		375,000
100245983	GROVELAND	CA		10/07/2025	8.625	252,000		320,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100245984	GREELEY	CO		10/07/2025	6.250	444,525		695,000
100245985	ALHAMBRA	CA		10/07/2025	6.750	565,035		1,000,000
100245986	HILLIARD	OH		10/07/2025	6.625	321,236		525,000
100245987	PARAMOUNT	CA		10/07/2025	8.875	157,500		655,000
100245988	WINNETKA	CA		10/07/2025	7.375	744,554		925,000
100245989	SAN JOSE	CA		10/07/2025	6.999	938,421		1,750,000
100245990	MIDDLE RIVER	MD		10/07/2025	7.250	332,776		415,000
100245991	BREA	CA		10/07/2025	7.999	1,363,425		1,540,000
100245992	MOORESVILLE	NC		10/07/2025	6.999	2,023,390		2,550,000
100245993	RANCHO CUCAMONGA	CA		10/07/2025	6.625	1,000,034		1,300,000
100245994	BIRMINGHAM	AL		10/07/2025	6.625	105,665		137,000
100245995	COMPTON	CA		10/07/2025	6.750	651,266		800,000
100245996	CANYON LAKE	CA		10/07/2025	7.375	610,126		845,000
100245997	FENTON	MO		10/07/2025	6.999	453,897		570,000
100245998	LAKE DALLAS	TX		10/07/2025	8.125	307,598		330,000
100245999	MOJAVE	CA		10/07/2025	6.875	168,172		257,000
100246001	LOS ANGELES	CA		10/07/2025	6.625	2,478,870		3,800,000
100246002	NEWMAN	CA		10/07/2025	7.250	277,014		535,000
100246003	SUMMERLAND	CA		10/07/2025	8.250	1,171,992		1,400,000
100246004	BURBANK	CA		10/07/2025	8.250	1,307,223		1,390,000
100246005	NORFOLK	VA		10/07/2025	7.875	172,826		236,000
100246006	ORLANDO	FL		10/07/2025	6.999	220,934		280,000
100246007	CASA GRANDE	AZ		10/07/2025	7.375	369,600		440,000
100246008	WARREN	MI		10/07/2025	6.750	184,072		265,000
100246009	SAN FRANCISCO	CA		10/07/2025	6.750	644,533		1,550,000
100246010	BAKERSFIELD	CA		10/07/2025	6.750	321,905		400,000
100246011	TAMPA	FL		10/07/2025	6.375	108,683		165,000
100246012	BEACH PARK	IL		10/07/2025	6.875	287,440		345,000
100246013	HOUSTON	TX		10/07/2025	7.499	103,528		250,000
100246014	HARRISONBURG	VA		10/07/2025	6.625	181,592		267,000
100246015	PALM BAY	FL		10/07/2025	6.875	225,835		293,000
100246016	TULARE	CA		10/07/2025	7.125	264,644		362,000
100246017	WEBSTER	MA		10/07/2025	6.875	369,681		496,000
100246018	GAITHERSBURG	MD		10/07/2025	8.250	424,053		455,000
100246019	STATHAM	GA		10/07/2025	6.625	199,757		283,900
100246020	DAVENPORT	FL		10/07/2025	6.999	265,798		396,000
100246021	SAN BERNARDINO	CA		10/07/2025	6.875	323,328		460,000
100246022	ROSLYN	WA		10/07/2025	6.999	309,175		500,000
100246023	COLONIAL HEIGHTS	VA		10/07/2025	6.875	215,839		270,000
100246024	VERSAILLES	KY		10/07/2025	6.750	185,737		245,000
100246025	CRYSTAL	MN		10/07/2025	6.999	165,981		207,000
100246026	WILLIS	TX		10/07/2025	7.750	305,550		565,000
100246027	FONTANA	CA		10/07/2025	7.250	456,261		591,000
100246028	RIVERSIDE	CA		10/07/2025	6.999	523,261		680,000
100246029	BAKERSFIELD	CA		10/07/2025	6.999	145,276		185,000
100246030	SAN BERNARDINO	CA		10/07/2025	6.875	323,461		460,000
100246031	MOSES LAKE	WA		10/07/2025	7.625	162,878		210,000
100246032	SNELLVILLE	GA		10/07/2025	7.125	710,712		915,000
100246033	HESPERIA	CA		10/07/2025	6.499	292,239		390,000
100246034	BOWIE	MD		10/07/2025	7.250	356,637		780,000
100246035	MIAMI	FL		10/07/2025	6.625	475,228		630,000
100246036	LOS ANGELES	CA		10/07/2025	6.499	300,313		590,000
100246037	ORLANDO	FL		10/07/2025	7.875	307,965		419,000
100246038	JOHNS ISLAND	SC		10/08/2025	7.000	1,321,550		3,375,000
100246039	HINGHAM	MA		10/08/2025	6.875	1,324,745		2,350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246040	LOS ANGELES	CA		10/08/2025	6.875	1,404,721		2,300,000
100246041	MCCALL	ID		10/08/2025	6.875	805,638		1,325,000
100246042	PALM SPRINGS	CA		10/08/2025	7.125	992,006		1,325,000
100246043	PARRISH	FL		10/08/2025	7.250	976,936		1,512,000
100246044	INLET BEACH	FL		10/08/2025	7.000	1,730,533		3,000,000
100246045	KIRKLAND	WA		10/08/2025	6.875	1,464,871		1,800,000
100246046	LIVERMORE	CA		10/08/2025	6.875	900,285		1,200,000
100246047	FLAGSTAFF	AZ		10/08/2025	6.750	1,293,806		2,200,000
100246048	OCEAN ISLE BEACH	NC		10/08/2025	6.750	1,351,823		1,800,000
100246049	WINTER PARK	CO		10/08/2025	6.500	2,023,440		3,801,000
100246050	SAN JOSE	CA		10/08/2025	6.750	1,527,073		2,100,000
100246051	BELLEVUE	WA		10/08/2025	6.990	1,196,446		1,590,000
100246052	JOHNS ISLAND	SC		10/08/2025	6.125	1,017,578		1,475,000
100246053	FARMINGTON	UT		10/08/2025	6.250	879,172		1,470,000
100246054	SEVIERVILLE	TN		10/08/2025	6.875	1,503,147		2,115,000
100246055	HILTON HEAD ISLAND	SC		10/08/2025	7.125	1,283,137		1,680,000
100246056	SEVIERVILLE	TN		10/08/2025	6.875	1,503,147		2,115,000
100246057	HILTON HEAD ISLAND	SC		10/08/2025	6.875	1,110,097		1,460,000
100246058	PENSACOLA	FL		10/08/2025	6.875	1,907,686		2,505,000
100246059	BOULDER	CO		10/08/2025	7.500	402,175		554,000
100246060	BALTIMORE	MD		10/08/2025	7.500	313,546		400,000
100246061	MEREDITH	NH		10/08/2025	6.500	1,210,434		2,495,000
100246062	NEWPORT	RI		10/08/2025	6.875	1,566,765		2,020,000
100246063	AVONDALE	AZ		10/08/2025	7.375	140,978		432,000
100246064	MAPLEWOOD	MO		10/08/2025	6.990	266,451		425,000
100246065	KENNEWICK	WA		10/08/2025	7.500	536,541		687,700
100246066	MIDDLETON	FL		10/08/2025	7.625	169,558		206,000
100246067	KILLEEN	TX		10/08/2025	7.250	153,393		200,000
100246068	LA MESA	CA		10/08/2025	7.750	910,649		1,163,000
100246069	MAPLEWOOD	MO		10/08/2025	6.990	301,810		481,000
100246070	RATHDRUM	ID		10/08/2025	7.250	313,472		412,000
100246071	SALEM	MA		10/08/2025	6.990	552,232		790,000
100246072	LITCHFIELD PARK	AZ		10/08/2025	7.500	171,818		369,000
100246073	RALEIGH	NC		10/08/2025	7.375	678,790		975,000
100246074	ALBUQUERQUE	NM		10/08/2025	7.375	307,887		411,000
100246075	SAN ANTONIO	TX		10/08/2025	7.625	217,302		277,000
100246076	OCALA	FL		10/08/2025	7.625	267,376		320,000
100246077	SANTA BARBARA	CA		10/08/2025	7.625	951,744		1,215,000
100246078	SAN ANTONIO	TX		10/08/2025	7.750	142,472		175,000
100246079	SAN CLEMENTE	CA		10/08/2025	7.250	1,431,389		1,960,000
100246080	SALEM	NJ		10/08/2025	8.490	175,657		240,000
100246081	NEW BEDFORD	MA		10/08/2025	7.500	550,688		705,000
100246082	DOWNINGTOWN	PA		10/08/2025	7.500	117,580		158,000
100246083	AUSTIN	TX		10/08/2025	4.990	273,106		362,000
100246084	HENDERSONVILLE	TN		10/08/2025	7.625	313,295		357,500
100246085	AUSTIN	TX		10/08/2025	7.750	129,613		156,000
100246086	HILTON HEAD ISLAND	SC		10/08/2025	7.250	1,109,351		1,500,000
100246087	HATBORO	PA		10/08/2025	6.990	208,981		410,000
100246088	RIDGEWOOD	NY		10/08/2025	6.500	484,772		900,000
100246089	TUCSON	AZ		10/08/2025	7.125	1,931,686		2,600,000
100246090	PIEDMONT	CA		10/08/2025	7.000	830,945		1,900,000
100246091	WOODLAND HILLS	CA		10/08/2025	7.375	888,217		1,450,000
100246092	AIKEN	SC		10/08/2025	7.625	217,143		286,000
100246093	NAGS HEAD	NC		10/08/2025	6.625	1,563,449		2,085,000
100246094	LAKEWOOD RANCH	FL		10/08/2025	7.250	292,609		405,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246095	LAFAYETTE	IN		10/08/2025	7.750	133,272		170,000
100246096	MOORESBURG	TN		10/08/2025	7.375	296,525		340,000
100246097	BAINBRIDGE ISLAND	WA		10/08/2025	6.125	520,835		665,000
100246098	COUPEVILLE	WA		10/08/2025	7.625	640,101		770,000
100246099	CHATTANOOGA	TN		10/08/2025	7.750	513,193		647,000
100246100	BETHANY BEACH	DE		10/08/2025	6.990	655,131		800,000
100246101	ZEPHYR COVE	NV		10/08/2025	6.875	860,612		1,929,000
100246102	COPPERAS COVE	TX		10/08/2025	7.625	133,151		170,000
100246103	LAKE HAVASU CITY	AZ		10/08/2025	6.990	518,745		563,000
100246104	OCEAN CITY	MD		10/08/2025	7.375	381,982		455,000
100246105	LACONIA	NH		10/08/2025	7.250	129,220		181,000
100246106	OCEAN CITY	MD		10/08/2025	7.625	427,662		540,000
100246107	CORBETT	OR		10/08/2025	6.750	385,179		870,000
100246108	PEMBROKE PINES	FL		10/08/2025	7.250	127,393		275,000
100246109	CHARLOTTE	NC		10/08/2025	7.990	321,975		395,000
100246110	TROUTMAN	NC		10/08/2025	6.875	275,054		355,000
100246111	MESA	AZ		10/08/2025	7.625	450,747		575,000
100246112	VALATIE	NY		10/08/2025	7.250	495,655		595,000
100246113	EATONVILLE	WA		10/08/2025	7.875	561,972		775,000
100246114	WOODSTOCK	GA		10/08/2025	6.990	311,893		404,000
100246115	RICHMOND	VA		10/08/2025	7.125	481,993		682,000
100246116	LYNNWOOD	WA		10/08/2025	5.990	404,970		735,000
100246117	MERCER ISLAND	WA		10/08/2025	7.000	1,069,173		2,300,000
100246118	COLLEGE STATION	TX		10/08/2025	7.312	290,005		383,000
100246119	NEW BRUNSWICK	NJ		10/08/2025	7.375	312,636		673,000
100246120	MISSION VIEJO	CA		10/08/2025	6.937	585,131		1,340,000
100246121	ROUND POND	ME		10/08/2025	7.250	488,106		640,000
100246122	FRANKLIN	VA		10/08/2025	7.625	256,618		310,000
100246123	MASHPEE	MA		10/08/2025	7.062	311,110		1,050,000
100246124	HAWTHORNE	CA		10/08/2025	6.990	614,933		1,400,000
100246125	BELLAIRE	MI		10/08/2025	7.437	334,860		433,000
100246126	WELLS	ME		10/08/2025	8.250	744,866		897,800
100246127	DENVER	CO		10/08/2025	8.437	358,624		490,000
100246128	HILTON HEAD ISLAND	SC		10/08/2025	6.990	244,484		870,000
100246129	HAMMONTON	NJ		10/08/2025	7.562	692,187		919,000
100246130	NEW FAIRFIELD	CT		10/08/2025	6.990	313,471		575,000
100246131	PROVIDENCE	RI		10/08/2025	7.750	502,088		690,000
100246132	SAN ANTONIO	TX		10/08/2025	8.062	424,230		542,000
100246133	BURLINGTON	VT		10/08/2025	7.500	259,535		450,000
100246134	WILMINGTON	NC		10/08/2025	7.250	293,916		375,000
100246135	LA QUINTA	CA		10/08/2025	6.875	313,453		675,000
100246136	CARTERSVILLE	GA		10/08/2025	7.250	283,237		362,000
100246137	NORTH MYRTLE BEACH	SC		10/08/2025	7.875	413,948		510,000
100246138	HOUSTON	TX		10/08/2025	7.562	830,087		948,000
100246139	LA VERNIA	TX		10/08/2025	8.500	262,544		305,000
100246140	ESTERO	FL		10/08/2025	7.750	649,244		780,000
100246141	NEW ORLEANS	LA		10/08/2025	6.625	333,002		448,000
100246142	HUNTERSVILLE	NC		10/08/2025	7.875	363,772		440,000
100246143	HILTON HEAD ISLAND	SC		10/08/2025	7.500	496,749		640,000
100246144	OCEAN PINES	MD		10/08/2025	7.375	318,424		414,000
100246145	BRISTOL	RI		10/08/2025	6.490	620,866		850,000
100246146	SEVIERVILLE	TN		10/08/2025	8.125	557,944		600,000
100246147	GULF SHORES	AL		10/08/2025	8.375	613,203		665,000
100246148	PINEY FLATS	TN		10/08/2025	7.937	574,655		705,000
100246149	STROUDSBURG	PA		10/08/2025	7.687	368,447		475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246150	HAMPTON	VA		10/08/2025	8.562	257,742		303,000
100246151	WEAVERVILLE	NC		10/08/2025	7.990	480,872		575,000
100246152	ANGIER	NC		10/08/2025	8.250	412,189		497,000
100246153	CARY	NC		10/08/2025	6.625	568,013		802,000
100246154	SAINT PETERSBURG	FL		10/08/2025	7.062	303,294		387,000
100246155	RENTON	WA		10/08/2025	7.875	376,316		558,000
100246156	OCEAN PINES	MD		10/08/2025	7.500	424,231		547,500
100246157	AUDUBON	PA		10/08/2025	6.875	375,822		490,000
100246158	GULF SHORES	AL		10/08/2025	7.250	433,194		465,000
100246159	GULF SHORES	AL		10/08/2025	7.990	363,429		390,000
100246160	GATLINBURG	TN		10/08/2025	7.490	658,821		790,000
100246161	RENTON	WA		10/08/2025	7.125	492,824		825,000
100246162	MYRTLE BEACH	SC		10/08/2025	7.750	246,628		320,000
100246163	AUBURN	AL		10/08/2025	7.625	281,587		393,000
100246164	DURHAM	NC		10/08/2025	7.750	369,588		448,000
100246165	WALDPORT	OR		10/08/2025	7.125	297,817		421,000
100246166	WAYNESVILLE	NC		10/08/2025	7.250	499,962		599,000
100246167	EVERETT	WA		10/08/2025	7.250	265,342		895,000
100246168	HILTON HEAD ISLAND	SC		10/08/2025	6.937	433,833		700,000
100246169	NASHVILLE	TN		10/08/2025	7.125	754,992		850,000
100246170	TAMPA	FL		10/08/2025	7.875	275,965		340,000
100246171	LODI	NY		10/08/2025	7.500	837,989		978,000
100246172	LA QUINTA	CA		10/08/2025	7.062	414,352		1,790,000
100246173	SIERRA VISTA	AZ		10/08/2025	7.990	611,924		679,526
100246174	OCEAN CITY	MD		10/08/2025	6.990	331,187		610,000
100246175	DILLON	CO		10/08/2025	7.062	459,774		1,285,000
100246176	ANNAPOLIS	MD		10/08/2025	7.875	653,437		700,000
100246177	PINEHURST	NC		10/08/2025	6.625	692,179		1,470,000
100246178	SHALIMAR	FL		10/08/2025	7.250	246,889		331,000
100246179	CENTRAL POINT	OR		10/08/2025	7.750	321,791		514,000
100246180	STAUNTON	VA		10/08/2025	7.625	301,371		385,000
100246181	COMMERCE CITY	CO		10/08/2025	7.687	479,371		612,000
100246182	YACHATS	OR		10/08/2025	7.312	401,185		550,000
100246183	WOODSTOCK	GA		10/08/2025	7.437	295,677		405,000
100246184	LENOIR	NC		10/08/2025	6.625	306,453		600,000
100246185	EVERGREEN	CO		10/08/2025	7.125	300,616		725,000
100246186	RENTON	WA		10/08/2025	7.250	512,995		655,000
100246187	SEVIERVILLE	TN		10/08/2025	7.187	836,073		1,079,000
100246188	MIDDLETOWN	RI		10/08/2025	7.250	754,687		965,000
100246189	RICHMOND	VA		10/08/2025	6.990	282,124		450,000
100246190	RIVERSIDE	CA		10/08/2025	6.990	511,128		727,000
100246191	REDDING	CT		10/08/2025	7.750	422,889		570,000
100246192	MECHANICSVILLE	VA		10/08/2025	7.687	387,019		500,000
100246193	SEDONA	AZ		10/08/2025	7.875	843,053		1,150,000
100246194	WOODINVILLE	WA		10/08/2025	7.500	365,804		1,040,000
100246195	BRIDGEWATER	NH		10/08/2025	7.062	297,002		409,000
100246196	SALT LAKE CITY	UT		10/08/2025	8.625	449,621		600,000
100246197	LAKE ARROWHEAD	CA		10/08/2025	6.990	736,218		1,012,000
100246198	SUGAR MOUNTAIN	NC		10/08/2025	7.312	363,324		557,000
100246199	BOSTON	MA		10/08/2025	6.990	426,148		545,000
100246200	BOONE	NC		10/08/2025	6.562	516,615		1,200,000
100246201	OCEAN CITY	MD		10/08/2025	7.375	253,853		350,000
100246202	CLERMONT	FL		10/08/2025	6.750	373,961		510,000
100246203	GREENVILLE	SC		10/08/2025	7.990	541,598		610,000
100246204	SAN PEDRO	CA		10/08/2025	6.812	470,165		1,400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246205	FREDERICKSBURG	VA		10/08/2025	7.562	365,814		460,000
100246206	OCEAN VIEW	DE		10/08/2025	6.990	312,358		460,000
100246207	KILL DEVIL HILLS	NC		10/08/2025	7.750	399,271		515,000
100246208	WEST WILDWOOD	NJ		10/08/2025	7.187	404,717		580,000
100246209	EVERETT	WA		10/08/2025	7.875	531,024		635,000
100246210	PIGEON FORGE	TN		10/08/2025	7.990	527,486		570,000
100246211	MYRTLE BEACH	SC		10/08/2025	7.500	284,312		395,000
100246212	WINTER HAVEN	FL		10/08/2025	7.500	268,270		345,000
100246213	DANVILLE	OH		10/08/2025	7.562	273,378		360,000
100246214	BLUFFTON	SC		10/08/2025	8.375	409,360		460,000
100246215	PORTLAND	OR		10/08/2025	6.990	364,405		610,000
100246216	RUTHERFORDTON	NC		10/08/2025	8.062	303,528		365,000
100246217	MYRTLE BEACH	SC		10/08/2025	7.750	313,580		398,000
100246218	ALVORD	TX		10/08/2025	8.437	312,348		388,000
100246219	BOISE	ID		10/08/2025	7.687	373,271		551,000
100246220	BOISE	ID		10/08/2025	7.687	458,599		585,000
100246221	PHILADELPHIA	PA		10/08/2025	7.625	413,825		535,000
100246222	OCEAN CITY	MD		10/08/2025	7.250	304,938		490,000
100246223	CHARLOTTE	NC		10/08/2025	6.375	379,068		495,000
100246224	MURRELLS INLET	SC		10/08/2025	7.125	796,130		1,150,000
100246225	COROLLA	NC		10/08/2025	6.062	277,236		595,000
100246226	NAGS HEAD	NC		10/08/2025	6.875	657,207		1,104,000
100246227	GRANDVIEW	MO		10/08/2025	7.375	284,045		340,000
100246228	TUSCALOOSA	AL		10/08/2025	7.375	549,098		700,000
100246229	ORANGE BEACH	AL		10/08/2025	7.875	330,845		445,000
100246230	GREENSBORO	NC		10/08/2025	7.750	317,761		380,000
100246231	RICHMOND	VA		10/08/2025	7.500	299,436		400,000
100246232	FORT WALTON BEACH	FL		10/08/2025	7.500	390,388		506,000
100246233	COROLLA	NC		10/08/2025	6.500	709,631		990,000
100246234	LEWES	DE		10/08/2025	6.875	654,239		849,000
100246235	MEBANE	NC		10/08/2025	7.562	335,987		415,000
100246236	OCEAN CITY	MD		10/08/2025	7.687	369,879		495,000
100246237	CANTONMENT	FL		10/08/2025	6.990	143,891		400,000
100246238	RAEFORD	NC		10/08/2025	7.990	286,955		333,000
100246239	NAPLES	FL		10/08/2025	6.990	580,940		938,000
100246240	FORT MYERS	FL		10/08/2025	6.990	327,434		497,000
100246241	BLAINE	WA		10/08/2025	7.250	567,453		905,000
100246242	TRINITY	TX		10/08/2025	7.812	820,223		885,000
100246243	ASHEVILLE	NC		10/08/2025	7.875	351,191		447,000
100246244	ROCKY MOUNT	NC		10/08/2025	8.625	244,150		270,000
100246245	CHATTANOOGA	TN		10/08/2025	7.875	326,141		392,500
100246246	GLENNS FERRY	ID		10/08/2025	7.750	242,676		322,000
100246247	SILVERTHORNE	CO		10/08/2025	7.875	455,491		600,000
100246248	SOUTHERN SHORES	NC		10/08/2025	8.125	827,981		1,025,000
100246249	TUCSON	AZ		10/08/2025	6.875	337,349		431,000
100246250	PAWLEYS ISLAND	SC		10/08/2025	6.990	334,089		705,000
100246251	HILTON HEAD ISLAND	SC		10/08/2025	7.687	289,480		370,000
100246252	PARAMOUNT	CA		10/09/2025	7.250	328,420		460,000
100246253	HUNTS POINT	WA		10/09/2025	7.250	2,845,429		3,800,000
100246254	CAPE CORAL	FL		10/09/2025	7.625	318,969		380,000
100246255	ARLINGTON	TX		10/09/2025	7.000	1,067,679		1,300,000
100246256	JACKSON	NJ		10/09/2025	7.625	674,130		1,235,000
100246257	LITTLE RIVER ACADEMY	TX		10/09/2025	7.250	124,649		190,000
100246258	LONDON MILLS	IL		10/10/2025	6.875	259,949		350,000
100246259	ROSHOLT	WI		10/10/2025	7.625	359,230		435,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246260	NIANTIC	CT		10/10/2025	7.625	717,397		895,000
100246261	VAN NUYS	CA		10/10/2025	7.625	636,932		790,000
100246262	TRACY	CA		10/10/2025	7.375	492,150		770,000
100246263	TRACY	CA		10/10/2025	7.375	483,783		743,000
100246264	TRACY	CA		10/10/2025	7.375	467,072		700,000
100246265	ORANGE PARK	FL		10/10/2025	7.250	396,339		510,000
100246266	WALDORF	MD		10/10/2025	6.875	341,530		484,000
100246267	CAMP HILL	PA		10/10/2025	7.250	287,633		390,000
100246268	KINGS MOUNTAIN	KY		10/10/2025	7.375	169,196		238,500
100246269	MELBOURNE	FL		10/10/2025	7.500	86,717		325,000
100246270	SACRAMENTO	CA		10/10/2025	7.000	687,609		890,000
100246271	LOS ANGELES	CA		10/10/2025	7.250	390,873		803,000
100246272	LEWES	DE		10/10/2025	6.125	373,405		965,000
100246273	BELLEVUE	WA		10/10/2025	6.750	825,945		1,545,000
100246274	NEW YORK	NY		10/10/2025	7.500	947,899		1,325,000
100246275	CAPE CORAL	FL		10/10/2025	7.750	310,946		380,000
100246276	SAN MATEO	CA		10/10/2025	6.750	746,892		1,009,000
100246277	DALLAS	TX		10/10/2025	6.375	478,453		765,000
100246278	PORT REPUBLIC	MD		10/10/2025	6.250	426,191		905,000
100246279	SEDONA	AZ		10/10/2025	7.125	709,887		1,056,000
100246280	THREE RIVERS	CA		10/10/2025	7.125	649,665		870,000
100246281	CASTLE ROCK	CO		10/10/2025	6.250	276,136		900,000
100246282	JUSTICE	IL		10/10/2025	7.375	310,228		380,000
100246283	PALM COAST	FL		10/10/2025	7.375	530,438		700,000
100246284	JAMES CREEK	PA		10/10/2025	6.250	308,910		625,000
100246285	ORO VALLEY	AZ		10/10/2025	7.625	286,044		350,000
100246286	GREENSBURG	IN		10/10/2025	7.625	600,781		730,000
100246287	KALAMAZOO	MI		10/10/2025	8.000	677,592		870,000
100246288	TOMS RIVER	NJ		10/10/2025	7.375	450,993		640,000
100246289	ROCK HILL	SC		10/10/2025	6.500	181,830		590,000
100246290	CLARE	MI		10/10/2025	7.250	140,049		230,000
100246291	LONGBOAT KEY	FL		10/10/2025	6.875	422,052		590,000
100246292	PLANO	TX		10/10/2025	5.750	599,672		1,005,000
100246293	BEDFORD	PA		10/10/2025	7.500	586,403		720,000
100246294	LAKE HAVASU CITY	AZ		10/10/2025	6.500	289,551		470,000
100246295	GLOUCESTER	MA		10/10/2025	6.750	307,604		730,000
100246296	TIPP CITY	OH		10/10/2025	6.875	309,743		680,000
100246297	SEASIDE HEIGHTS	NJ		10/10/2025	7.750	336,407		415,000
100246298	LELAND	NC		10/10/2025	7.000	431,529		625,000
100246299	HOMER GLEN	IL		10/10/2025	6.750	112,047		529,000
100246300	LAKE ALMANOR	CA		10/10/2025	7.000	441,009		628,000
100246301	BLUFFTON	SC		10/10/2025	6.875	312,116		435,000
100246302	COLUMBUS	OH		10/10/2025	7.500	467,471		568,000
100246303	DENTON	TX		10/10/2025	5.875	252,446		425,000
100246304	WEST NORRITON	PA		10/10/2025	6.875	317,640		417,000
100246305	STOYSTOWN	PA		10/10/2025	6.250	395,943		730,000
100246306	BEREA	KY		10/10/2025	7.125	282,352		390,000
100246307	YUCCA VALLEY	CA		10/10/2025	7.750	776,432		875,000
100246308	BROOKLYN	MI		10/10/2025	6.375	521,031		653,000
100246309	CHANDLER	AZ		10/10/2025	7.000	318,300		410,000
100246310	SAN ANTONIO	TX		10/10/2025	7.000	483,643		707,000
100246311	LAKE ARROWHEAD	CA		10/10/2025	7.375	386,495		449,000
100246312	SAN JOSE	CA		10/10/2025	6.875	725,941		1,650,000
100246313	CHICAGO	IL		10/10/2025	7.250	702,393		930,000
100246314	MERCED	CA		10/10/2025	6.875	291,180		418,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246315	KIMBERLY	ID		10/10/2025	6.500	436,552		749,900
100246316	JONESTOWN	TX		10/10/2025	6.875	414,823		1,240,000
100246317	VIENNA	VA		10/10/2025	7.625	634,179		1,453,000
100246318	POINCIANA	FL		10/10/2025	7.000	409,098		590,000
100246319	MONTGOMERY	TX		10/10/2025	7.500	690,176		850,000
100246320	TEMPE	AZ		10/10/2025	7.250	383,718		510,000
100246321	DAVIS	CA		10/10/2025	7.125	307,853		393,000
100246322	NASHVILLE	TN		10/10/2025	7.125	643,641		825,000
100246323	COPPELL	TX		10/10/2025	6.750	473,195		665,000
100246324	TWINSBURG	OH		10/10/2025	7.875	462,951		531,000
100246325	STONE HARBOR	NJ		10/10/2025	6.500	616,871		4,550,000
100246326	HILTON HEAD ISLAND	SC		10/10/2025	7.500	642,914		795,000
100246327	SOUTH HAVEN	MI		10/10/2025	6.875	300,768		560,000
100246328	LOUISVILLE	KY		10/10/2025	6.875	328,334		434,000
100246329	SOMERSET	NJ		10/10/2025	6.250	329,667		460,000
100246330	NEWBERRY	FL		10/10/2025	6.250	490,456		695,000
100246331	BROKEN ARROW	OK		10/10/2025	7.125	447,499		575,000
100246332	MOBILE	AL		10/10/2025	7.250	77,804		122,500
100246365	CARRABELLE	FL		10/10/2025	7.624	264,877		370,000
100246367	BEND	OR		10/10/2025	6.999	3,078,945		4,000,000
100246368	LAIE	HI		10/10/2025	7.500	1,977,784		3,000,000
100246369	ALBRIGHTSVILLE	PA		10/10/2025	7.750	272,564		385,000
100246370	BOCA RATON	FL		10/10/2025	6.749	518,181		1,654,000
100246371	RIVERSIDE	CA		10/10/2025	7.624	860,989		1,040,000
100246372	EL MONTE	CA		10/10/2025	7.000	744,413		1,030,000
100246373	BOYNTON BEACH	FL		10/10/2025	6.999	1,480,808		1,815,000
100246374	ORANGE	CA		10/10/2025	6.999	787,501		1,005,000
100246375	HIGHLANDS RANCH	CO		10/10/2025	6.874	471,474		950,000
100246376	FALLBROOK	CA		10/10/2025	7.124	555,510		730,000
100246377	EL CAJON	CA		10/10/2025	6.749	880,310		1,065,000
100246378	RIVERSIDE	CA		10/10/2025	7.250	402,848		740,000
100246379	FORT LAUDERDALE	FL		10/10/2025	7.499	602,820		790,000
100246380	VIRGINIA BEACH	VA		10/10/2025	7.374	389,492		775,000
100246381	CARTERET	NJ		10/10/2025	6.874	554,564		775,000
100246382	ISLE	MN		10/10/2025	8.249	208,367		428,000
100246383	BRISTOL	PA		10/10/2025	7.499	281,600		451,000
100246384	JACKSON	WI		10/10/2025	7.999	130,664		192,000
100246385	LOS ANGELES	CA		10/10/2025	7.500	3,572,008		4,300,000
100246386	ORLANDO	FL		10/10/2025	7.000	408,148		505,000
100246387	SOUTH HOLLAND	IL		10/10/2025	7.750	261,191		300,000
100246388	BUSHNELL	FL		10/10/2025	6.999	129,026		404,000
100246389	REDWOOD CITY	CA		10/10/2025	6.990	2,026,284		3,600,000
100246390	BRIGANTINE	NJ		10/10/2025	6.874	615,872		765,000
100246391	MARICOPA	AZ		10/10/2025	6.874	427,069		602,000
100246392	POINCIANA	FL		10/10/2025	7.624	247,579		313,000
100246393	JUPITER	FL		10/10/2025	7.624	415,147		532,000
100246394	IONIA	NY		10/10/2025	7.249	204,795		330,000
100246395	TAHOE CITY	CA		10/10/2025	7.875	1,002,937		1,180,000
100246396	DURANT	OK		10/10/2025	7.999	137,331		205,000
100246397	BREWSTER	MA		10/10/2025	7.749	226,438		290,000
100246398	PORTER	TX		10/10/2025	7.249	542,375		680,000
100246399	WANDO	SC		10/10/2025	6.999	300,784		365,000
100246400	SCOTTSDALE	AZ		10/10/2025	7.624	367,480		510,000
100246401	CHARLESTOWN	MA		10/10/2025	7.124	1,143,864		1,400,000
100246402	BASKING RIDGE	NJ		10/10/2025	6.999	226,562		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246403	DOWNEY	CA		10/10/2025	7.249	690,341		975,000
100246404	MIAMI	FL		10/10/2025	7.374	700,333		877,000
100246405	BELLEVUE	WA		10/10/2025	7.000	1,035,063		1,435,000
100246408	BROOKLYN	NY		10/10/2025	7.374	563,061		755,000
100246409	ASHBURN	VA		10/10/2025	7.374	702,788		847,500
100246410	LOS ANGELES	CA		10/10/2025	7.125	424,840		1,120,000
100246411	MENLO PARK	CA		10/10/2025	6.874	3,092,806		5,700,000
100246412	SEATTLE	WA		10/10/2025	6.874	401,826		490,000
100246413	WHITE PLAINS	NY		10/10/2025	8.000	233,287		335,000
100246414	LOWELL	MA		10/10/2025	6.999	625,475		750,000
100246415	CHULA VISTA	CA		10/10/2025	6.875	1,430,145		1,740,000
100246416	LONDONDERRY	NH		10/10/2025	7.624	455,084		559,000
100246417	FORT MYERS	FL		10/10/2025	7.249	812,208		1,120,000
100246418	HOT SPRINGS NATIONAL P	AR		10/10/2025	7.250	144,696		200,000
100246419	RIVERSIDE	CA		10/10/2025	8.625	884,624		1,125,000
100246420	LAKEWOOD	CA		10/10/2025	6.875	558,514		893,000
100246421	SAN FRANCISCO	CA		10/10/2025	6.875	863,675		1,850,000
100246422	FAIRFAX	VA		10/10/2025	7.874	274,648		350,000
100246423	MILPITAS	CA		10/10/2025	6.875	198,226		680,000
100246424	MOUNT VERNON	NY		10/10/2025	7.499	547,671		750,000
100246425	SARATOGA	CA		10/10/2025	7.250	2,622,952		4,200,000
100246426	FREDERICKSBURG	VA		10/10/2025	7.000	250,950		745,000
100246427	JERSEY CITY	NJ		10/10/2025	7.499	838,537		1,000,000
100246428	NEWBURY PARK	CA		10/10/2025	7.374	904,936		1,150,000
100246429	CHARLOTTE	NC		10/10/2025	7.375	328,641		426,000
100246430	ROANOKE	VA		10/10/2025	7.124	196,875		295,000
100246431	SCOTTSDALE	AZ		10/10/2025	7.250	1,084,125		1,485,000
100246432	VACAVILLE	CA		10/10/2025	7.499	503,147		835,000
100246433	CHARLOTTE	NC		10/10/2025	6.499	149,882		382,000
100246434	PULLMAN	WA		10/10/2025	7.374	367,220		700,000
100246435	NORTH FORT MYERS	FL		10/10/2025	7.499	296,162		390,000
100246436	TEANECK	NJ		10/10/2025	7.499	647,640		775,000
100246437	LEESBURG	VA		10/10/2025	6.999	407,034		693,000
100246438	RANCHO CUCAMONGA	CA		10/10/2025	6.999	1,128,979		1,368,000
100246439	PHILADELPHIA	PA		10/10/2025	7.624	207,113		263,000
100246440	BUCKEYE	AZ		10/10/2025	6.874	305,320		407,000
100246441	CORAM	NY		10/10/2025	7.749	246,051		350,000
100246443	KENNEWICK	WA		10/10/2025	7.750	400,017		425,000
100246444	VALLEJO	CA		10/10/2025	7.500	235,262		330,000
100246445	MANTECA	CA		10/10/2025	6.750	356,968		775,000
100246447	EL CAJON	CA		10/10/2025	7.625	589,219		750,000
100246448	MANCHESTER	NH		10/10/2025	7.750	623,092		805,000
100246449	MANCHESTER	NH		10/10/2025	7.750	542,593		701,000
100246450	LA MESA	CA		10/10/2025	7.375	776,053		955,000
100246451	BALL GROUND	GA		10/10/2025	6.875	950,034		1,250,000
100246452	LONG BEACH	CA		10/10/2025	7.250	674,021		930,000
100246453	CAROLINA BEACH	NC		10/10/2025	7.625	274,523		335,000
100246454	MIAMI	FL		10/10/2025	7.625	544,481		670,000
100246455	CLE ELUM	WA		10/10/2025	6.750	1,886,517		2,370,000
100246456	EDMONDS	WA		10/10/2025	7.125	597,585		740,000
100246457	NORTH LITTLE ROCK	AR		10/10/2025	7.375	770,352		1,230,000
100246458	PORT SAINT LUCIE	FL		10/10/2025	7.250	490,625		560,000
100246459	FRESNO	CA		10/10/2025	7.500	372,281		465,000
100246460	MILWAUKEE	WI		10/10/2025	7.625	311,937		365,000
100246461	CHANDLER	AZ		10/10/2025	7.375	412,053		535,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246463	HILLSBORO	OR		10/10/2025	6.250	493,475		825,000
100246464	TALLAHASSEE	FL		10/10/2025	7.500	735,626		836,000
100246465	TOLLESON	AZ		10/10/2025	6.750	459,080		795,000
100246466	ALLISON PARK	PA		10/10/2025	7.500	456,039		530,000
100246467	CUMMING	GA		10/10/2025	6.625	888,129		1,199,000
100246468	NAPLES	FL		10/10/2025	6.875	619,066		750,000
100246469	WILMINGTON	NC		10/10/2025	7.125	307,862		380,000
100246470	MURFREESBORO	TN		10/10/2025	7.625	398,130		458,000
100246471	PHOENIX	AZ		10/10/2025	7.375	1,186,453		1,535,000
100246472	BEVERLY HILLS	CA		10/10/2025	7.875	4,048,228		5,290,000
100246473	BAKERSFIELD	CA		10/10/2025	7.500	337,708		410,000
100246476	HONOLULU	HI		10/10/2025	7.125	162,847		230,000
100246477	CRANDALL	TX		10/10/2025	7.625	328,672		410,000
100246478	NEW PORT RICHEY	FL		10/10/2025	7.750	130,835		182,000
100246479	LA CANADA FLINTRIDGE	CA		10/10/2025	6.625	1,862,008		2,275,000
100246480	MARCO ISLAND	FL		10/10/2025	6.625	1,472,657		1,800,000
100246481	PARRISH	FL		10/10/2025	7.125	311,709		728,000
100246482	GERMANTOWN	MD		10/10/2025	7.500	623,454		750,000
100246483	MOUNT PLEASANT	NC		10/10/2025	7.625	301,961		365,000
100246484	ST GEORGE	UT		10/10/2025	7.375	679,551		798,000
100246485	RIO RANCHO	NM		10/10/2025	7.500	283,933		435,000
100246486	NEVADA	TX		10/10/2025	7.375	539,275		615,000
100246487	SAN ANTONIO	TX		10/10/2025	6.750	500,702		630,000
100246488	LAKEWOOD	CA		10/10/2025	7.625	1,731,698		2,000,000
100246489	GLENDORA	CA		10/10/2025	6.875	595,893		1,100,000
100246490	TACOMA	WA		10/10/2025	7.250	380,348		500,000
100246491	VALDOSTA	GA		10/10/2025	7.375	268,777		326,000
100246493	SAINT PAUL	MN		10/10/2025	7.625	390,243		469,000
100246494	BEAVERCREEK	OH		10/10/2025	6.750	409,679		510,000
100246495	PHOENIX	AZ		10/10/2025	7.625	453,610		545,000
100246496	MONROE	GA		10/10/2025	7.250	522,597		669,000
100246497	BIRMINGHAM	AL		10/10/2025	8.500	206,890		255,000
100246498	LA MESA	CA		10/10/2025	6.500	992,855		1,415,000
100246499	FORT VALLEY	GA		10/10/2025	7.750	227,777		290,000
100246500	IVINS	UT		10/10/2025	7.250	583,591		684,000
100246501	ASHBURN	VA		10/10/2025	6.875	631,060		767,000
100246502	NORTHVILLE	MI		10/10/2025	7.000	457,759		573,000
100246503	PARKER	TX		10/10/2025	7.625	1,718,846		2,419,000
100246504	SANTA FE	TX		10/10/2025	7.375	336,919		388,000
100246505	WARREN	MI		10/10/2025	7.000	264,605		335,000
100246506	MAMMOTH LAKES	CA		10/10/2025	7.375	662,395		952,000
100246507	MANDEVILLE	LA		10/10/2025	6.875	502,234		700,000
100246508	LA CANADA FLINTRIDGE	CA		10/10/2025	6.625	1,442,464		4,380,000
100246509	HAINES CITY	FL		10/10/2025	7.500	302,611		379,490
100246510	PALO ALTO	CA		10/10/2025	6.500	3,525,918		4,660,000
100246511	WASHINGTON	DC		10/10/2025	7.375	2,541,535		3,050,000
100246512	BOCA RATON	FL		10/10/2025	7.250	606,890		775,000
100246513	VANCOUVER	WA		10/10/2025	7.250	721,231		820,000
100246514	MIAMI	FL		10/10/2025	6.875	784,081		960,000
100246515	DALLAS	TX		10/10/2025	7.000	323,372		400,000
100246516	WASHINGTON	DC		10/10/2025	7.250	1,068,310		1,288,000
100246517	GILBERT	AZ		10/10/2025	6.750	1,811,492		2,650,000
100246518	LOS GATOS	CA		10/10/2025	7.250	1,781,257		2,220,000
100246519	MCGAHEYSVILLE	VA		10/10/2025	7.000	705,741		860,000
100246520	RANCHO CUCAMONGA	CA		10/10/2025	6.875	1,062,332		1,215,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246521	SAINT LOUIS	MO		10/10/2025	7.500	167,802		230,000
100246522	SEBASTOPOL	CA		10/10/2025	7.000	870,993		1,300,000
100246523	DANVILLE	CA		10/10/2025	6.750	1,443,076		2,000,000
100246524	LONG BRANCH	NJ		10/10/2025	7.125	2,366,661		2,900,000
100246525	LOS ANGELES	CA		10/10/2025	7.375	978,855		1,250,000
100246526	NORWALK	CA		10/10/2025	6.875	554,831		750,000
100246527	LOS ANGELES	CA		10/10/2025	7.500	1,406,482		1,800,000
100246528	TAHOE CITY	CA		10/10/2025	7.250	911,339		1,100,000
100246529	JACKSONVILLE	FL		10/10/2025	6.875	194,662		250,000
100246530	WELDON SPRING	MO		10/10/2025	6.250	1,201,509		1,700,000
100246531	BATON ROUGE	LA		10/10/2025	7.125	474,887		595,000
100246532	AUGUSTA	GA		10/10/2025	7.250	240,146		310,000
100246533	WALNUT CREEK	CA		10/10/2025	6.750	934,396		1,290,000
100246534	ALAMEDA	CA		10/10/2025	6.750	733,573		885,000
100246535	DAVIE	FL		10/10/2025	6.625	1,036,051		1,280,000
100246536	BONITA	CA		10/10/2025	6.625	518,791		1,250,000
100246537	TROY	OH		10/10/2025	7.250	142,947		173,500
100246538	POWAY	CA		10/10/2025	6.875	1,074,710		2,000,000
100246539	TAYLORS	SC		10/10/2025	7.875	350,414		395,000
100246540	HACKENSACK	NJ		10/10/2025	6.875	311,687		380,000
100246541	NAPLES	FL		10/10/2025	8.250	579,681		698,000
100246542	PLACIDA	FL		10/10/2025	6.875	830,106		1,101,000
100246543	COTO DE CAZA	CA		10/10/2025	7.125	3,617,850		4,950,000
100246544	PENSACOLA	FL		10/10/2025	7.125	689,939		880,000
100246545	PALM CITY	FL		10/10/2025	7.875	1,065,971		1,280,000
100246546	CYPRESS	TX		10/10/2025	7.125	1,227,837		1,600,000
100246547	SANTA CLARITA	CA		10/15/2025	7.625	369,066		450,000
100246548	BURBANK	CA		10/15/2025	7.250	468,032		1,764,631
100246549	LA CRESCENTA	CA		10/15/2025	7.250	1,540,780		1,890,000
100246550	WOODLAND HILLS	CA		10/15/2025	7.750	293,916		350,000
100246551	GRANADA HILLS	CA		10/15/2025	7.875	1,079,585		1,230,000
100246552	CITRUS HEIGHTS	CA		10/15/2025	6.750	350,087		435,000
100246553	JUPITER	FL		10/15/2025	7.750	520,443		600,000
100246555	OJAI	CA		10/15/2025	6.990	627,796		1,975,000
100246556	GRANADA HILLS	CA		10/15/2025	7.125	1,185,972		1,920,000
100246557	MIAMI LAKES	FL		10/15/2025	7.500	323,407		420,000
100246558	SYLMAR	CA		10/15/2025	7.750	1,511,783		1,720,000
100246559	MYRTLE BEACH	SC		10/15/2025	7.750	316,977		439,000
100246560	VAN NUYS	CA		10/15/2025	7.625	715,048		915,000
100246561	TINLEY PARK	IL		10/15/2025	7.125	385,672		565,000
100246562	HOUSTON	TX		10/15/2025	7.625	218,848		304,000
100246563	PALMDALE	CA		10/15/2025	7.625	1,009,969		1,290,000
100246564	HOUSTON	TX		10/15/2025	7.750	315,000		375,000
100246565	AUSTIN	TX		10/15/2025	7.375	1,002,994		1,200,000
100246566	LOS ANGELES	CA		10/15/2025	7.250	435,048		1,320,000
100246568	IRVING	TX		10/15/2025	7.749	210,103		290,000
100246569	LOS ANGELES	CA		10/15/2025	7.500	1,078,167		1,300,000
100246570	CINCINNATI	OH		10/15/2025	7.750	164,572		209,000
100246571	KATY	TX		10/15/2025	6.875	159,218		243,000
100246572	KISSIMMEE	FL		10/15/2025	6.625	369,429		500,000
100246573	LOS ANGELES	CA		10/15/2025	6.625	968,851		1,250,000
100246574	HOMESTEAD	FL		10/15/2025	7.750	444,938		565,000
100246575	NORTH HOLLYWOOD	CA		10/15/2025	7.250	1,202,322		1,650,000
100246576	CARLSBAD	CA		10/15/2025	9.375	2,704,800		3,220,000
100246577	PASSAIC	NJ		10/15/2025	7.250	285,996		750,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246578	GRANADA HILLS	CA		10/15/2025	7.490	1,333,203		1,525,000
100246579	EL MONTE	CA		10/15/2025	6.875	531,395		750,000
100246580	GLENDALE	CA		10/15/2025	6.875	747,536		1,870,000
100246581	INGLEWOOD	CA		10/15/2025	8.125	783,563		1,215,000
100246583	NORTH HOLLYWOOD	CA		10/15/2025	7.250	597,516		1,045,000
100246584	MARLBOROUGH	MA		10/15/2025	7.625	369,600		450,000
100246585	NORTHBROOK	IL		10/15/2025	7.375	1,431,061		1,975,000
100246587	MALIBU	CA		10/15/2025	6.490	806,393		3,350,000
100246588	PORTER RANCH	CA		10/15/2025	8.000	945,793		1,155,000
100246589	BRAINTREE	MA		10/15/2025	6.625	561,002		842,000
100246590	GLENDORA	CA		10/15/2025	6.875	421,982		590,000
100246591	WASHINGTON	DC		10/15/2025	6.750	929,287		1,320,000
100246592	ST. CLOUD	FL		10/15/2025	7.500	256,200		310,000
100246593	PLANTATION	FL		10/15/2025	6.750	266,465		415,000
100246595	NORFOLK	VA		10/15/2025	6.990	204,567		275,000
100246596	RIVERVIEW	FL		10/15/2025	6.990	192,641		315,000
100246597	WASHINGTON	NJ		10/15/2025	7.750	168,000		360,000
100246598	ATLANTA	GA		10/15/2025	6.625	209,965		310,000
100246599	MIAMI	FL		10/15/2025	7.125	545,621		840,000
100246616	SUMMERLAND	CA		10/15/2025	7.375	850,124		1,750,000
100246617	HENDERSONVILLE	NC		10/15/2025	6.990	449,770		645,000
100246618	PHOENIX	AZ		10/15/2025	6.990	391,448		580,000
100246619	PORT ORANGE	FL		10/15/2025	6.990	286,065		460,000
100246620	HUNTSVILLE	UT		10/15/2025	6.740	482,864		2,250,000
100246621	SWAN LAKE	NY		10/15/2025	6.990	486,540		626,000
100246622	TEMPE	AZ		10/15/2025	6.625	214,133		299,000
100246623	REYNOLDSBURG	OH		10/15/2025	6.990	296,007		400,000
100246624	HOBOKEN	NJ		10/15/2025	6.500	319,917		570,000
100246625	NORTH BERGEN	NJ		10/15/2025	7.075	385,478		515,000
100246626	WINTER PARK	FL		10/15/2025	7.450	310,925		427,000
100246627	GRAND LAKE	CO		10/15/2025	7.125	335,005		435,000
100246628	LITTLE ROCK	AR		10/15/2025	5.875	168,967		225,000
100246629	CAPE CORAL	FL		10/15/2025	7.250	237,469		335,000
100246630	OAK HILL	WV		10/15/2025	7.625	175,404		210,000
100246631	JACKSON	NJ		10/15/2025	7.250	636,781		825,000
100246632	ARLINGTON	VA		10/15/2025	7.450	709,439		1,175,000
100246633	LEAVENWORTH	WA		10/15/2025	7.500	831,932		1,145,000
100246634	BROOKLYN	MI		10/15/2025	5.990	224,655		820,000
100246635	MANCHESTER	MO		10/15/2025	7.200	287,491		352,000
100246636	TUCSON	AZ		10/15/2025	7.000	370,018		476,000
100246637	VERNON HILLS	IL		10/15/2025	8.125	349,986		440,000
100246638	BETHLEHEM	PA		10/15/2025	6.875	193,475		253,000
100246639	BREMERTON	WA		10/15/2025	7.250	223,070		294,000
100246640	PHOENIX	AZ		10/15/2025	7.075	337,955		433,000
100246641	KISSIMMEE	FL		10/15/2025	6.950	291,774		390,000
100246642	ASHEVILLE	NC		10/15/2025	6.990	270,018		400,000
100246643	QUEEN CREEK	AZ		10/15/2025	6.875	214,646		492,000
100246644	MURRAY	UT		10/15/2025	7.125	416,201		506,000
100246645	VANCOUVER	WA		10/15/2025	6.740	166,990		547,000
100246646	YORKVILLE	IL		10/15/2025	7.740	224,215		320,000
100246647	HONOLULU	HI		10/15/2025	6.875	732,893		1,097,000
100246648	DELRAY BEACH	FL		10/15/2025	7.200	258,155		360,000
100246649	FT LAUDERDALE	FL		10/15/2025	7.490	568,197		760,000
100246650	TACOMA	WA		10/15/2025	6.750	276,697		570,000
100246651	PORT CHARLOTTE	FL		10/15/2025	7.075	199,802		275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246652	AURORA	IL		10/15/2025	7.240	347,145		435,000
100246653	AURORA	IL		10/15/2025	7.375	185,461		240,000
100246654	NORWOOD	MA		10/15/2025	6.990	303,013		439,000
100246655	LONG BEACH TOWNSHIP	NJ		10/15/2025	6.990	749,217		1,350,000
100246656	BETHEL	CT		10/15/2025	6.990	366,460		503,000
100246657	SISTERS	OR		10/15/2025	7.075	200,295		696,000
100246658	COLUMBIA	MO		10/15/2025	7.200	301,998		392,000
100246659	WEST LAFAYETTE	IN		10/15/2025	7.200	252,391		346,000
100246660	TROY	NH		10/15/2025	7.490	347,902		456,000
100246661	WASHINGTON	DC		10/15/2025	6.490	443,547		1,250,000
100246662	CHICO	CA		10/15/2025	7.075	355,292		560,000
100246663	CINCINNATI	OH		10/15/2025	6.490	353,224		500,000
100246664	RIDLEY PARK	PA		10/15/2025	8.125	242,478		300,000
100246665	YUMA	AZ		10/15/2025	7.625	290,707		317,000
100246666	TURLOCK	CA		10/15/2025	6.950	230,395		610,000
100246667	LOUISVILLE	KY		10/15/2025	7.250	181,289		232,000
100246668	PAWLEYS ISLAND	SC		10/15/2025	6.875	213,178		340,000
100246669	JEKYLL ISLAND	GA		10/15/2025	6.990	717,529		880,000
100246670	ANTIOCH	IL		10/15/2025	6.375	309,130		672,000
100246671	COLUMBIA	SC		10/15/2025	7.200	180,160		259,000
100246672	BATON ROUGE	LA		10/15/2025	7.250	239,838		316,000
100246673	YORKVILLE	IL		10/15/2025	7.740	224,215		320,000
100246674	KIAWAH ISLAND	SC		10/15/2025	5.990	512,343		1,140,000
100246675	BRONX	NY		10/15/2025	7.500	815,484		1,050,000
100246676	ROCKY RIVER	OH		10/15/2025	6.875	195,219		255,000
100246677	SEAL ROCK	OR		10/15/2025	7.075	417,106		600,000
100246678	CHARLESTOWN	MA		10/15/2025	6.500	257,060		1,050,000
100246679	YUMA	AZ		10/15/2025	7.375	249,246		295,000
100246680	LOS ANGELES	CA		10/15/2025	6.875	363,645		630,000
100246681	LOCKPORT	IL		10/15/2025	7.325	230,185		300,000
100246682	PALO ALTO	CA		10/15/2025	6.875	389,345		680,000
100246683	CINCINNATI	OH		10/15/2025	6.875	278,593		385,000
100246684	LINCOLN	NH		10/15/2025	6.950	495,949		830,000
100246685	SEATTLE	WA		10/15/2025	6.990	535,171		730,000
100246686	DOVER	NJ		10/15/2025	7.625	293,542		375,000
100246687	PATCHOGUE	NY		10/15/2025	7.240	335,086		480,000
100246688	BIG BEAR CITY	CA		10/15/2025	7.625	529,048		639,000
100246689	LAS VEGAS	NV		10/15/2025	6.875	401,840		585,000
100246690	WEEKI WACHEE	FL		10/15/2025	7.625	278,330		360,000
100246691	VENTNOR CITY	NJ		10/15/2025	6.740	836,909		1,560,000
100246692	YORKVILLE	IL		10/15/2025	7.740	224,215		320,000
100246693	KISSIMMEE	FL		10/15/2025	6.990	199,811		250,000
100246694	PORTLAND	OR		10/15/2025	6.990	180,723		320,000
100246695	CHERRY HILL	NJ		10/15/2025	6.990	403,956		590,000
100246696	WALTERBORO	SC		10/15/2025	6.950	224,956		380,000
100246697	LAKE WORTH	FL		10/15/2025	6.750	286,599		462,000
100246698	VACAVILLE	CA		10/15/2025	6.750	266,256		455,000
100246699	WEST HAVERSTRAW	NY		10/15/2025	7.125	338,027		495,000
100246700	FORT WORTH	TX		10/15/2025	7.875	177,279		248,000
100246701	HILLSBOROUGH	NJ		10/15/2025	6.990	270,433		370,000
100246702	MIRAMAR	FL		10/15/2025	7.200	408,878		525,000
100246703	HOUSTON	TX		10/15/2025	7.375	196,700		280,000
100246704	BUFFALO	NY		10/15/2025	7.250	172,799		226,000
100246705	TUCSON	AZ		10/15/2025	7.115	650,866		899,000
100246706	WELLFLEET	MA		10/15/2025	6.625	718,193		1,195,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246707	NEW PORT RICHEY	FL		10/15/2025	7.625	242,059		321,000
100246708	CUMBERLAND	WI		10/15/2025	6.990	188,614		340,000
100246709	VANCOUVER	WA		10/15/2025	6.750	234,729		460,000
100246710	TACOMA	WA		10/15/2025	7.075	247,527		432,500
100246711	SPARTANBURG	SC		10/15/2025	6.990	167,866		220,000
100246712	BEND	OR		10/15/2025	6.825	261,855		520,000
100246713	REDMOND	WA		10/15/2025	6.875	209,224		500,000
100246714	COTTRELLVILLE	MI		10/15/2025	8.125	344,934		375,000
100246715	ATLANTIC BEACH	NC		10/15/2025	6.750	344,566		827,000
100246716	HAYWARD	CA		10/15/2025	7.325	210,522		950,000
100246717	TUCSON	AZ		10/15/2025	6.990	424,106		725,000
100246718	NEW ORLEANS	LA		10/15/2025	6.750	495,671		800,000
100246719	QUOGUE	NY		10/15/2025	6.990	315,524		1,754,000
100246720	TEQUESTA	FL		10/15/2025	6.990	248,765		339,000
100246721	PHILADELPHIA	PA		10/15/2025	6.750	185,335		360,000
100246722	SEVIERVILLE	TN		10/15/2025	6.990	683,339		1,464,000
100246723	NOLENSVILLE	TN		10/15/2025	7.575	496,532		650,000
100246724	SODUS POINT	NY		10/15/2025	7.500	312,825		450,000
100246725	CABOT	AR		10/15/2025	5.750	157,685		225,000
100246726	SANTA ROSA BEACH	FL		10/15/2025	7.450	424,513		475,000
100246727	HAVERSTRAW	NY		10/15/2025	7.240	473,797		610,000
100246728	PHOENIX	AZ		10/15/2025	7.250	378,668		492,000
100246729	KATY	TX		10/15/2025	6.950	278,137		676,000
100246730	SAN DIEGO	CA		10/15/2025	7.500	745,900		865,000
100246731	STUART	FL		10/15/2025	7.375	549,419		745,000
100246732	CLARKSON	KY		10/15/2025	6.750	531,885		849,000
100246733	DAYTONA BEACH	FL		10/15/2025	7.250	296,032		367,000
100246734	FORT MYERS	FL		10/15/2025	7.075	319,161		460,000
100246735	MABBELVALE	AR		10/15/2025	5.750	155,582		222,000
100246736	LYONS	CO		10/15/2025	6.740	415,457		675,000
100246737	HURON	OH		10/15/2025	7.240	170,153		215,000
100246738	TAMPA	FL		10/15/2025	7.740	292,600		383,000
100246739	ATHENS	OH		10/15/2025	7.740	162,465		210,000
100246740	COLUMBIA	TN		10/15/2025	6.990	625,517		1,500,000
100246741	WALLKILL	NY		10/15/2025	7.000	457,380		590,000
100246742	THOMASVILLE	NC		10/15/2025	7.240	207,445		279,000
100246743	LAKE OSWEGO	OR		10/15/2025	7.625	364,845		525,000
100246744	NORTH LAS VEGAS	NV		10/15/2025	7.750	156,453		270,000
100246745	FRISCO	TX		10/15/2025	6.990	299,902		400,000
100246746	HASBROUCK HEIGHTS BORO	NJ		10/15/2025	7.375	410,403		525,000
100246747	LAKE OSWEGO	OR		10/15/2025	7.200	454,784		593,000
100246748	PALM COAST	FL		10/15/2025	6.875	537,004		740,000
100246749	HOWELL	MI		10/15/2025	6.875	237,386		369,000
100246750	HURST	TX		10/15/2025	7.490	229,553		321,000
100246751	NORWALK	CT		10/15/2025	6.825	471,105		880,000
100246752	MELBOURNE	FL		10/15/2025	6.950	168,936		240,000
100246753	LONG BEACH	CA		10/15/2025	7.250	349,064		505,000
100246754	NAUGATUCK	CT		10/15/2025	6.750	258,974		370,000
100246755	MAMMOTH LAKES	CA		10/15/2025	6.990	472,309		1,201,000
100246756	SALIDA	CA		10/15/2025	6.990	482,917		645,000
100246757	CORAL SPRINGS	FL		10/15/2025	6.875	228,853		365,000
100246758	EVERETT	WA		10/15/2025	6.990	596,323		820,000
100246759	SHEFFIELD LAKE	OH		10/15/2025	6.990	155,900		206,000
100246760	CHESAPEAKE BEACH	MD		10/15/2025	7.125	170,491		359,000
100246761	CUMMING	GA		10/15/2025	6.875	486,910		625,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246762	TUCSON	AZ		10/15/2025	6.990	241,943		395,000
100246763	LOMVILLE	NY		10/15/2025	7.575	181,079		230,000
100246764	BAKERSFIELD	CA		10/15/2025	7.750	246,257		330,000
100246765	GREEN MOUNTAIN FALLS	CO		10/15/2025	6.990	436,960		570,000
100246766	TAHOMA	CA		10/15/2025	6.990	472,309		955,000
100246767	BRIDGEWATER	CT		10/15/2025	7.990	414,287		475,000
100246768	SPOKANE VALLEY	WA		10/15/2025	7.000	324,352		450,000
100246769	STEAMBOAT SPRINGS	CO		10/15/2025	6.500	323,551		815,000
100246770	CHARLESTON	SC		10/15/2025	7.490	427,703		530,000
100246771	ARLINGTON	TX		10/15/2025	7.490	219,084		305,000
100246772	VANCOUVER	WA		10/15/2025	6.825	251,256		490,000
100246773	BROOKHAVEN	PA		10/15/2025	6.990	238,031		326,000
100246774	LEESVILLE	SC		10/15/2025	6.990	210,474		435,000
100246775	TUCSON	AZ		10/15/2025	6.990	328,014		455,000
100246776	PORT ORANGE	FL		10/15/2025	7.375	201,001		225,000
100246777	NORTH TONAWANDA	NY		10/15/2025	7.490	242,891		310,000
100246778	STROUDSBURG	PA		10/15/2025	6.500	258,111		361,000
100246779	RHINEBECK	NY		10/15/2025	6.990	677,782		1,150,000
100246780	PHOENIX	AZ		10/15/2025	7.875	245,009		300,000
100246781	PHOENIX	AZ		10/15/2025	6.875	246,961		335,000
100246782	DANBURY	WI		10/15/2025	8.125	277,364		315,000
100246783	COLLINSVILLE	CT		10/15/2025	7.500	163,741		210,000
100246784	MAMMOTH LAKES	CA		10/15/2025	6.740	311,827		754,000
100246785	LOGANVILLE	GA		10/15/2025	6.250	256,658		535,000
100246786	PROVINCETOWN	MA		10/15/2025	6.250	333,564		1,100,000
100246787	FREEPORT	FL		10/15/2025	7.125	472,732		707,000
100246788	ENNIS	MT		10/15/2025	7.240	328,780		420,000
100246789	NEW BRUNSWICK	NJ		10/15/2025	6.750	285,518		384,000
100246790	BRADENTON	FL		10/15/2025	7.240	347,321		490,000
100246791	HAVERSTRAW	NY		10/15/2025	6.990	313,747		420,000
100246792	POMPANO BEACH	FL		10/15/2025	7.125	402,255		580,000
100246793	PORT MURRAY	NJ		10/15/2025	6.825	364,790		459,000
100246794	ACCORD	NY		10/15/2025	6.875	428,474		1,150,000
100246795	SHERWOOD	AR		10/15/2025	5.750	157,685		225,000
100246796	COLLEGEVILLE	PA		10/15/2025	6.490	326,091		426,000
100246797	CHICAGO	IL		10/15/2025	6.875	253,873		395,000
100246798	SEATTLE	WA		10/15/2025	7.250	664,746		855,000
100246799	MEMPHIS	TN		10/15/2025	5.875	176,327		240,000
100246800	MEMPHIS	TN		10/15/2025	5.750	168,197		240,000
100246801	ALBRIGHTSVILLE	PA		10/15/2025	7.575	223,555		295,200
100246802	SNOHOMISH	WA		10/15/2025	7.375	776,317		900,000
100246803	MYRTLE BEACH	SC		10/15/2025	6.990	261,549		366,000
100246804	PASADENA	CA		10/15/2025	6.750	534,600		1,350,000
100246805	WATERVILLE	MN		10/15/2025	7.740	355,950		438,000
100246806	BUFFALO	NY		10/15/2025	7.375	178,664		244,000
100246807	CENTERVILLE	MA		10/15/2025	6.750	828,526		1,664,500
100246808	HIRAM	GA		10/15/2025	8.115	180,419		360,000
100246809	JACKSONVILLE	OR		10/15/2025	7.490	281,629		345,000
100246810	TITUSVILLE	FL		10/15/2025	8.125	292,114		320,000
100246811	HOPEWELL	NJ		10/15/2025	6.950	203,893		380,000
100246812	LITTLE EGG HARBOR TWP	NJ		10/15/2025	6.625	248,458		645,000
100246813	VILONIA	AR		10/15/2025	7.450	211,817		324,000
100246814	DENVER	CO		10/15/2025	6.750	261,035		447,000
100246815	TRUMBULL	CT		10/15/2025	6.950	428,684		631,000
100246816	EL PASO	TX		10/15/2025	7.490	252,015		309,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246817	RIDGEFIELD	CT		10/15/2025	6.750	698,302		975,000
100246818	CHEEKTOWAGA	NY		10/15/2025	7.240	196,326		250,000
100246819	SAINT PETERSBURG	FL		10/15/2025	7.500	327,330		450,000
100246820	INDIANAPOLIS	IN		10/15/2025	7.825	181,097		234,000
100246821	KISSIMMEE	FL		10/16/2025	7.375	439,616		610,000
100246822	SPRING CITY	PA		10/16/2025	7.625	275,225		430,000
100246823	STANTON	CA		10/16/2025	7.375	647,602		780,000
100246824	TUCSON	AZ		10/16/2025	6.875	330,446		420,000
100246825	ARRINGTON	TN		10/16/2025	7.375	314,519		1,140,000
100246826	BURTON	MI		10/16/2025	8.250	259,898		310,000
100246827	FRAMINGHAM	MA		10/16/2025	7.375	468,103		600,000
100246828	HUNTINGTON PARK	CA		10/16/2025	8.250	629,194		750,000
100246829	(NORTH HOLLYWOOD AREA) LOS AN	CA		10/16/2025	7.750	1,049,259		1,251,000
100246830	(VAN NUYS AREA) LOS ANGELES	CA		10/16/2025	7.750	1,405,993		1,682,000
100246831	(WOODLAND HILLS AREA) LOS ANG	CA		10/16/2025	7.375	1,137,780		1,400,000
100246832	NAPLES	FL		10/16/2025	7.875	365,728		538,000
100246833	LA FOLLETTE	TN		10/16/2025	7.625	392,166		470,000
100246834	LAKE HAVASU CITY	AZ		10/16/2025	7.500	289,114		355,000
100246835	MAHWAH	NJ		10/16/2025	7.250	416,194		505,000
100246836	DALLAS	TX		10/16/2025	8.875	1,048,818		1,775,000
100246837	FRISCO	TX		10/16/2025	7.500	622,907		855,000
100246838	SAN CARLOS	CA		10/16/2025	7.375	1,610,497		1,950,000
100246839	KIRKLAND	WA		10/16/2025	7.125	1,031,867		1,253,000
100246840	POMPANO BEACH	FL		10/16/2025	7.250	1,919,486		3,455,000
100246841	SAN JOSE	CA		10/16/2025	7.500	1,358,661		1,650,000
100246842	ANAHEIM	CA		10/16/2025	8.250	1,317,112		1,570,000
100246843	BROOKLYN	NY		10/16/2025	6.875	1,022,291		1,725,000
100246844	LAGUNA NIGUEL	CA		10/16/2025	7.250	839,100		1,075,000
100246845	(CHATSWORTH AREA) LOS ANGELES	CA		10/16/2025	7.250	813,454		1,045,000
100246846	LAS VEGAS	NV		10/16/2025	7.875	461,132		574,000
100246847	BAINBRIDGE ISLAND	WA		10/16/2025	7.375	709,073		900,000
100246848	ADELANTO	CA		10/16/2025	8.990	391,960		415,000
100246849	SOUTHLAKE	TX		10/16/2025	7.250	520,654		1,052,000
100246850	TEMECULA	CA		10/16/2025	6.750	457,115		926,000
100246851	WEST COLUMBIA	SC		10/16/2025	7.500	164,653		210,000
100246852	CAPE CORAL	FL		10/16/2025	7.875	256,056		339,000
100246853	ALBUQUERQUE	NM		10/16/2025	7.625	217,731		297,000
100246854	SIMI VALLEY	CA		10/17/2025	7.250	625,912		760,000
100246855	LOS ANGELES	CA		10/17/2025	6.875	206,908		270,000
100246856	HUNTINGTON BEACH	CA		10/17/2025	6.875	1,187,362		1,551,000
100246857	BRISTOL	CT		10/17/2025	6.999	224,492		276,000
100246858	LOXAHATCHEE	FL		10/17/2025	7.750	547,077		685,000
100246859	NORTHRIDGE	CA		10/17/2025	6.999	904,758		1,150,000
100246860	NORWALK	CA		10/17/2025	7.250	787,677		940,000
100246861	LADY LAKE	FL		10/17/2025	6.375	510,430		683,000
100246862	SANTA ANA	CA		10/17/2025	6.875	676,841		775,000
100246863	MANASSAS	VA		10/17/2025	6.375	352,552		480,000
100246864	TRABUCO CANYON	CA		10/17/2025	6.625	1,234,645		1,760,000
100246865	MORONGO VALLEY	CA		10/17/2025	6.875	248,047		577,000
100246866	SUN VALLEY	CA		10/17/2025	9.750	630,000		810,000
100246867	WASHINGTON	DC		10/17/2025	6.875	404,301		700,000
100246868	HIALEAH	FL		10/17/2025	6.875	192,513		300,000
100246869	OCOEE	FL		10/17/2025	7.125	414,625		570,000
100246870	SANDPOINT	ID		10/17/2025	7.125	423,478		544,000
100246871	RIVERVIEW	FL		10/17/2025	6.999	639,411		771,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246872	LA VERNE	CA		10/17/2025	6.750	1,062,543		1,350,000
100246873	MURRIETA	CA		10/17/2025	7.125	538,414		715,000
100246874	LONG BEACH	CA		10/17/2025	7.125	741,925		960,000
100246875	FOND DU LAC	WI		10/17/2025	6.999	158,039		208,000
100246876	ENCINO AREA LOS ANGELES	CA		10/17/2025	7.875	617,400		1,100,000
100246877	RIDGEFIELD	NJ		10/17/2025	6.499	657,093		805,000
100246878	LOS ANGELES	CA		10/17/2025	7.499	978,871		1,049,000
100246879	BAYTOWN	TX		10/17/2025	6.875	253,157		320,000
100246880	SAN BERNARDINO	CA		10/17/2025	7.750	543,372		587,000
100246881	ORLANDO	FL		10/17/2025	7.999	240,923		353,000
100246882	MORENO VALLEY	CA		10/17/2025	6.499	460,777		590,000
100246883	NIANTIC	CT		10/17/2025	6.999	210,310		420,000
100246884	LA HABRA	CA		10/17/2025	6.625	328,143		400,000
100246885	VERO BEACH	FL		10/17/2025	6.375	214,062		755,000
100246886	INDIO	CA		10/17/2025	6.875	407,348		535,000
100246887	BOUNTIFUL	UT		10/17/2025	7.875	636,191		795,000
100246888	JACKSONVILLE	FL		10/17/2025	6.499	119,956		175,000
100246889	DOWNEY	CA		10/17/2025	7.250	909,265		1,065,000
100246890	PERRIS	CA		10/17/2025	6.375	551,411		725,000
100246891	HOMESTEAD	FL		10/17/2025	8.750	320,116		382,000
100246892	FAYETTEVILLE	GA		10/17/2025	7.499	473,760		586,000
100246893	TORRINGTON	CT		10/17/2025	6.999	189,858		235,000
100246894	BALDWIN PARK	CA		10/17/2025	7.499	373,997		740,000
100246895	PARKLAND	FL		10/17/2025	7.125	1,156,130		1,260,000
100246896	PLEASANTON	CA		10/17/2025	7.125	3,105,872		3,823,000
100246897	CAPE CORAL	FL		10/17/2025	6.750	175,689		420,000
100246898	LA PUENTE	CA		10/17/2025	7.125	497,403		750,000
100246899	RESEDA	CA		10/17/2025	6.750	639,436		785,000
100246900	SPARKS	NV		10/17/2025	6.625	692,031		927,000
100246901	OAKLAND	CA		10/17/2025	6.499	591,175		725,000
100246902	CAPE CORAL	FL		10/17/2025	7.250	208,807		285,000
100246903	HOUSTON	TX		10/17/2025	6.625	272,818		355,000
100246904	FRESNO	CA		10/17/2025	7.375	419,000		590,000
100246905	LITTLE ROCK	AR		10/17/2025	6.499	202,655		260,000
100246906	BURBANK	CA		10/17/2025	6.750	1,379,846		1,700,000
100246907	PASADENA	MD		10/17/2025	7.499	588,751		677,000
100246908	OKLAHOMA CITY	OK		10/17/2025	6.625	118,831		153,000
100246909	DEARBORN	MI		10/17/2025	7.499	161,700		244,000
100246910	LUBBOCK	TX		10/17/2025	6.625	178,268		230,000
100246911	FONTANA	CA		10/17/2025	9.250	588,000		700,000
100246912	CORTE MADERA	CA		10/17/2025	6.750	364,668		710,000
100246913	COALINGA	CA		10/17/2025	7.375	373,354		520,000
100246914	LA CROSSE	WI		10/17/2025	7.125	163,023		205,000
100246915	MIAMI	FL		10/17/2025	6.999	245,034		330,000
100246916	KISSIMMEE	FL		10/17/2025	6.750	343,846		439,000
100246917	SANTA ANA	CA		10/17/2025	6.999	668,698		800,000
100246918	SIMI VALLEY	CA		10/17/2025	7.499	915,181		1,150,000
100246919	SURPRISE	AZ		10/17/2025	6.999	512,049		630,000
100246920	PAHRUMP	NV		10/17/2025	7.625	264,600		281,000
100246921	SANTA ROSA	CA		10/17/2025	7.375	434,655		662,000
100246922	LITTLE ROCK	AR		10/17/2025	8.125	283,271		341,000
100246923	SAN FERNANDO	CA		10/17/2025	7.499	534,393		740,000
100246924	MENDOTA	CA		10/17/2025	7.250	280,278		320,000
100246925	BATON ROUGE	LA		10/17/2025	7.625	222,290		275,000
100246926	SANTA CLARITA	CA		10/17/2025	6.875	710,355		860,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246927	MODESTO	CA		10/17/2025	7.499	608,149		650,000
100246928	AURORA	CO		10/17/2025	7.250	428,316		512,000
100246929	SAN BERNARDINO	CA		10/17/2025	6.875	428,373		550,000
100246930	MIAMI LAKES	FL		10/17/2025	6.499	473,654		588,000
100246931	LOS ANGELES	CA		10/17/2025	7.625	400,141		545,000
100246932	SAN LORENZO	CA		10/17/2025	6.875	475,135		610,000
100246933	PLANT CITY	FL		10/17/2025	6.999	570,111		958,000
100246934	LAS VEGAS	NV		10/17/2025	7.499	488,775		646,000
100246935	NORCO	CA		10/17/2025	7.499	938,879		1,370,000
100246936	JOHNS ISLAND	SC		10/17/2025	6.999	359,558		435,000
100246937	FLOWER MOUND	TX		10/17/2025	6.875	287,983		350,000
100246938	LA CENTER	WA		10/17/2025	6.999	796,688		1,095,000
100246939	HOUSTON	TX		10/17/2025	6.999	136,009		190,000
100246940	SACRAMENTO	CA		10/17/2025	7.250	115,186		544,000
100246941	CHANDLER	AZ		10/17/2025	6.875	335,074		502,000
100246942	MORGAN HILL	CA		10/17/2025	6.625	1,317,395		1,715,000
100246943	FORT MYERS	FL		10/17/2025	7.125	227,638		305,000
100246944	RACINE	WI		10/17/2025	6.750	112,593		150,000
100246945	LOS ANGELES	CA		10/17/2025	6.999	446,067		850,000
100246946	CADDO MILLS	TX		10/17/2025	7.250	524,270		1,017,000
100246947	LANSING	MI		10/17/2025	6.875	134,960		165,000
100246948	HOMOSASSA	FL		10/17/2025	6.999	202,429		317,000
100246949	BRANDON	FL		10/17/2025	7.750	245,700		390,000
100246950	CHARLOTTE	NC		10/17/2025	7.999	214,200		345,000
100246951	MODESTO	CA		10/17/2025	7.875	415,292		440,000
100246952	SCOTTSDALE	AZ		10/17/2025	7.625	353,805		450,000
100246953	SAINT AUGUSTINE	FL		10/17/2025	8.375	476,438		605,000
100246954	COTO DE CAZA	CA		10/17/2025	6.875	2,883,188		5,500,000
100246955	AUSTIN	TX		10/17/2025	6.750	726,427		1,100,000
100246956	TULSA	OK		10/17/2025	7.125	110,203		145,000
100246957	EL CAJON	CA		10/17/2025	7.750	442,819		565,000
100246958	MT.CRESTED BUTTE	CO		10/17/2025	8.125	352,275		480,000
100246959	PACOIMA	CA		10/17/2025	7.250	511,804		635,000
100246960	SCOTTSDALE	AZ		10/17/2025	6.750	1,061,815		1,470,000
100246961	SAINT LOUIS	MO		10/17/2025	7.625	273,486		350,000
100246962	SAN DIEGO	CA		10/17/2025	6.625	1,150,932		2,650,000
100246963	BRANDON	FL		10/17/2025	7.375	446,970		550,000
100246964	AUSTIN	TX		10/17/2025	6.750	283,181		349,000
100246965	FORT COLLINS	CO		10/17/2025	6.625	1,062,965		1,400,000
100246966	GILBERT	AZ		10/17/2025	6.875	1,059,027		1,280,000
100246967	SKOKIE	IL		10/17/2025	6.875	928,149		1,125,000
100246968	HOOVER	AL		10/17/2025	6.875	766,629		900,000
100246969	TAMPA	FL		10/17/2025	7.000	547,738		720,000
100246970	FORESTVILLE	CA		10/17/2025	7.250	1,123,688		1,375,000
100246971	PLEASANT HILL	CA		10/17/2025	6.750	796,526		1,000,000
100246972	SANTA CRUZ	CA		10/17/2025	6.875	892,995		1,354,000
100246973	MENIFEE	CA		10/17/2025	6.875	914,501		1,250,000
100246974	AUGUSTA	GA		10/17/2025	7.250	194,084		250,000
100246975	MAGNOLIA	TX		10/17/2025	7.125	275,552		321,000
100246976	YUMA	AZ		10/17/2025	7.375	209,892		273,000
100246977	GRESHAM	OR		10/17/2025	8.250	713,864		851,000
100246978	WELLINGTON	FL		10/17/2025	7.375	1,047,690		1,175,000
100246979	TOTOWA	NJ		10/17/2025	7.125	1,038,282		1,450,000
100246980	COPPEROPOLIS	CA		10/17/2025	7.000	564,021		690,000
100246981	ALHAMBRA	CA		10/17/2025	6.500	983,118		1,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100246982	CAPE CORAL	FL		10/17/2025	7.375	350,206		455,000
100246983	SAN CLEMENTE	CA		10/17/2025	7.000	1,894,642		2,285,000
100246984	LITTLETON	CO		10/17/2025	7.750	554,881		620,000
100246985	BRECKENRIDGE	CO		10/17/2025	6.875	1,456,300		1,900,000
100246986	SALT LAKE CITY	UT		10/17/2025	6.750	305,885		380,000
100246987	THOUSAND OAKS	CA		10/17/2025	6.375	915,190		1,150,000
100246988	ST GEORGE	UT		10/17/2025	6.875	1,862,345		2,763,000
100246989	HENDERSON	NV		10/17/2025	6.875	944,253		1,140,000
100246990	MURRIETA	CA		10/17/2025	7.125	561,118		725,000
100246991	TAMPA	FL		10/17/2025	7.250	363,777		500,000
100246992	AUSTIN	TX		10/21/2025	7.250	760,725		1,225,000
100246993	MENIFEE	CA		10/21/2025	7.625	405,426		490,000
100246994	MORRO BAY	CA		10/21/2025	6.625	1,020,130		1,250,000
100246995	YORBA LINDA	CA		10/21/2025	7.250	1,842,300		2,225,000
100246996	CHULA VISTA	CA		10/21/2025	6.875	834,790		1,010,000
100246997	HINGHAM	MA		10/21/2025	7.625	1,345,378		1,625,000
100246998	SANTA MARIA	CA		10/21/2025	6.875	724,036		876,000
100246999	BOYNTON BEACH	FL		10/21/2025	6.875	458,436		556,000
100247000	GRAFORD	TX		10/21/2025	7.125	203,849		350,000
100247001	CORAL SPRINGS	FL		10/21/2025	6.990	950,301		1,350,000
100247002	FRESNO	CA		10/21/2025	7.750	439,668		531,000
100247003	BEVERLY	NJ		10/21/2025	7.625	338,983		470,000
100247004	OCEANSIDE	CA		10/22/2025	6.990	451,788		592,000
100247005	CROWLEY	TX		10/22/2025	7.375	310,053		424,000
100247006	BRANDENTON	FL		10/22/2025	6.875	664,625		855,000
100247007	MCKINNEY	TX		10/22/2025	7.375	296,174		418,000
100247008	HOUSTON	TX		10/22/2025	7.500	246,314		325,000
100247009	CONCORD	CA		10/22/2025	6.625	155,760		755,000
100247010	KNIGHTDALE	NC		10/22/2025	6.990	253,053		370,000
100247011	SIMPSONVILLE	SC		10/22/2025	6.750	334,696		422,000
100247012	MCKINNEY	TX		10/22/2025	7.500	278,137		363,000
100247013	SURFSIDE BCH	SC		10/22/2025	7.875	253,682		295,000
100247014	PASO ROBLES	CA		10/22/2025	6.575	639,813		925,000
100247015	MARSHALL	NC		10/22/2025	7.375	161,300		237,000
100247016	MCKINNEY	TX		10/22/2025	5.990	292,243		390,000
100247017	TOLAR	TX		10/22/2025	6.125	177,951		248,000
100247018	FRESNO	CA		10/22/2025	6.375	790,135		1,125,000
100247019	CROSBY	TX		10/22/2025	4.990	203,878		265,000
100247020	MANTECA	CA		10/22/2025	6.625	460,438		600,000
100247021	HAMPSTEAD	NH		10/22/2025	6.990	583,763		750,000
100247022	JENSEN BEACH	FL		10/22/2025	6.500	310,030		440,000
100247023	KEMAH	TX		10/22/2025	5.125	178,530		310,000
100247024	ZEBULON	NC		10/22/2025	6.375	296,001		415,000
100247025	MEDFORD	MA		10/22/2025	7.125	946,966		1,212,000
100247026	SPRING LAKE PARK	MN		10/22/2025	6.575	143,796		252,000
100247027	MONT BELVIEU	TX		10/22/2025	7.750	273,451		337,000
100247028	LONGS	SC		10/22/2025	4.500	145,424		325,000
100247029	SAN MARCOS	CA		10/22/2025	7.125	659,025		845,000
100247030	CHARLOTTE	NC		10/22/2025	6.500	244,986		350,000
100247031	KEMAH	TX		10/22/2025	6.125	224,409		300,000
100247032	LA GRANGE	NC		10/22/2025	6.750	239,007		350,000
100247033	LAKE ALFRED	FL		10/22/2025	7.125	277,281		305,000
100247034	RIO RICO	AZ		10/22/2025	6.875	311,198		570,000
100247035	REISTERSTOWN	MD		10/22/2025	7.500	160,082		205,000
100247036	MONROE	NC		10/22/2025	6.990	269,117		342,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247037	LAWRENCE	KS		10/22/2025	6.990	219,954		355,000
100247038	LAUDERDALE LAKES	FL		10/22/2025	5.990	318,588		450,000
100247039	LAUREL	MT		10/22/2025	7.250	164,683		262,000
100247040	LAWRENCEVILLE	GA		10/22/2025	6.500	327,408		464,000
100247041	CHARLOTTE	NC		10/22/2025	6.500	244,133		335,000
100247042	CONOVER	NC		10/22/2025	6.250	98,234		285,000
100247043	CALABASH	NC		10/22/2025	4.990	287,825		343,000
100247044	MANTECA	CA		10/22/2025	6.875	197,125		690,000
100247045	DENVER	CO		10/22/2025	6.990	226,369		292,000
100247046	MCKINNEY	TX		10/22/2025	7.875	256,776		352,000
100247047	NAPA	CA		10/22/2025	7.375	783,116		960,000
100247048	LEXINGTON	SC		10/22/2025	6.750	186,089		257,000
100247049	SAN DIEGO	CA		10/22/2025	6.125	238,763		395,000
100247050	SIMPSONVILLE	SC		10/22/2025	5.990	211,110		276,000
100247051	MEBANE	NC		10/22/2025	4.875	180,118		302,000
100247052	WORCESTER	MA		10/22/2025	7.625	299,354		366,000
100247053	LAWRENCEVILLE	GA		10/22/2025	6.500	327,408		457,000
100247054	NEWNAN	GA		10/22/2025	6.625	240,312		320,000
100247055	GILMER	TX		10/22/2025	7.875	158,661		220,000
100247056	NASHUA	NH		10/22/2025	6.625	296,373		401,000
100247057	REDLANDS	CA		10/22/2025	7.125	522,538		676,000
100247058	PARSIPPANY	NJ		10/22/2025	7.375	332,213		459,000
100247059	CHARLOTTE	NC		10/22/2025	5.990	241,234		320,000
100247060	LONGS	SC		10/22/2025	6.750	254,738		338,000
100247061	NEW YORK	NY		10/22/2025	5.990	461,937		999,999
100247062	HYATTSVILLE	MD		10/22/2025	7.125	329,660		431,000
100247063	SOUTH OGDEN	UT		10/22/2025	6.990	268,610		420,000
100247064	ROANOKE	VA		10/22/2025	6.575	166,152		298,000
100247065	LYNDHURST	NJ		10/22/2025	6.625	571,817		920,000
100247066	ROMEOVILLE	IL		10/22/2025	6.500	189,373		260,000
100247067	CHINCOTEAGUE ISLAND	VA		10/22/2025	7.375	249,528		320,000
100247068	CANTON	GA		10/22/2025	6.125	534,859		724,000
100247069	LEWES	DE		10/22/2025	6.500	489,155		1,050,000
100247070	DUXBURY	MA		10/22/2025	6.575	279,072		1,540,000
100247071	DALLAS	TX		10/22/2025	7.250	283,212		378,000
100247072	AUSTELL	GA		10/22/2025	7.750	338,423		422,000
100247073	CAMERON	NC		10/22/2025	6.990	222,808		272,000
100247074	WESTERVILLE	OH		10/22/2025	7.750	634,920		814,000
100247075	CHARLOTTE	NC		10/22/2025	6.125	228,772		331,000
100247076	ADAIRSVILLE	GA		10/22/2025	7.375	233,854		350,000
100247077	LANSING	MI		10/22/2025	7.125	194,344		211,000
100247078	ROHNERT PARK	CA		10/22/2025	6.625	620,680		1,200,000
100247079	WAYNESBORO	PA		10/22/2025	6.625	248,887		322,000
100247080	MAGNOLIA	TX		10/22/2025	7.875	559,419		708,000
100247081	NEWRY	ME		10/22/2025	7.375	716,100		875,000
100247082	PALM COAST	FL		10/22/2025	4.500	169,224		360,000
100247083	ROUND ROCK	TX		10/22/2025	5.125	172,035		332,500
100247084	GREENEVILLE	TN		10/22/2025	7.625	171,898		350,000
100247085	PUNTA GORDA	FL		10/22/2025	6.990	249,469		312,000
100247086	MT PLEASANT	SC		10/22/2025	7.750	215,959		300,000
100247087	ADAIRSVILLE	GA		10/22/2025	6.875	230,752		326,000
100247088	INDIAN LAND	SC		10/22/2025	6.500	355,178		460,000
100247089	FORT WORTH	TX		10/22/2025	6.625	227,775		295,000
100247090	RANDOLPH	MA		10/22/2025	6.875	214,423		275,000
100247091	LONG BEACH	WA		10/22/2025	7.750	309,677		337,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247092	NOVATO	CA		10/22/2025	6.990	732,560		950,000
100247093	CHARLOTTE	NC		10/22/2025	7.375	314,810		416,000
100247094	MILFORD	DE		10/22/2025	5.990	162,706		295,000
100247095	FAIRVIEW	TN		10/22/2025	7.375	294,026		360,000
100247096	SURPRISE	AZ		10/22/2025	4.250	383,442		480,000
100247097	WASILLA	AK		10/22/2025	7.750	496,240		680,000
100247098	BEAVER	PA		10/22/2025	6.375	208,905		290,000
100247099	MCKINNEY	TX		10/22/2025	7.500	282,288		350,000
100247100	CAPE CORAL	FL		10/22/2025	6.875	175,734		334,000
100247101	WAYNESBORO	PA		10/22/2025	6.990	243,206		314,000
100247102	MCKINNEY	TX		10/22/2025	7.750	251,173		313,000
100247103	DENTON	TX		10/22/2025	6.990	205,495		416,000
100247104	LAS VEGAS	NV		10/22/2025	6.500	180,472		345,000
100247105	TILTON	NH		10/22/2025	7.125	676,283		872,000
100247106	PAIA	HI		10/22/2025	6.875	1,123,007		1,550,000
100247107	CHICAGO	IL		10/22/2025	6.990	454,235		660,000
100247108	MISSION VIEJO	CA		10/22/2025	7.625	419,216		945,000
100247109	CONCORD	NC		10/22/2025	7.625	243,069		310,000
100247110	PHOENIXVILLE	PA		10/22/2025	7.625	297,634		360,000
100247111	BRADFORD	MA		10/22/2025	6.500	234,450		740,000
100247112	KILLINGTON	VT		10/22/2025	7.375	267,393		530,000
100247113	MORRIS PLAINS	NJ		10/22/2025	6.750	337,013		437,000
100247114	MONROE	NC		10/22/2025	5.990	250,195		332,000
100247115	CINCINNATI	OH		10/22/2025	6.750	207,062		400,000
100247116	HUMMELSTOWN	PA		10/22/2025	7.375	215,611		280,000
100247117	BRIDGETON	NJ		10/22/2025	7.625	168,493		214,000
100247118	CONYERS	GA		10/22/2025	6.750	201,779		268,000
100247119	SANTA FE SPRINGS	CA		10/23/2025	7.500	582,046		720,000
100247120	LOS ANGELES	CA		10/23/2025	7.000	568,600		730,000
100247121	CARMICHAEL	CA		10/23/2025	7.375	516,492		661,000
100247122	BELTON	MO		10/23/2025	7.500	141,653		176,000
100247123	PEORIA	AZ		10/23/2025	6.500	506,783		630,000
100247124	FONTANA	CA		10/23/2025	6.875	599,698		780,000
100247125	JURUPA VALLEY	CA		10/23/2025	7.375	314,502		615,000
100247126	ADELANTO	CA		10/23/2025	7.000	260,477		343,000
100247127	ODENVILLE	AL		10/23/2025	7.625	343,535		375,000
100247128	TALLAHASSEE	FL		10/23/2025	6.875	166,323		204,000
100247129	VIRGINIA BEACH	VA		10/23/2025	6.375	224,739		324,000
100247130	WHEELING	IL		10/23/2025	6.500	165,317		220,000
100247131	IDYLLWILD	CA		10/23/2025	6.875	201,813		275,000
100247132	CALIFORNIA CITY	CA		10/23/2025	7.875	209,938		245,000
100247133	TEHACHAPI	CA		10/23/2025	6.375	292,450		475,000
100247134	CRANBERRY TOWNSHIP	PA		10/23/2025	6.750	208,815		338,000
100247135	RUNNING SPRINGS	CA		10/23/2025	6.125	250,727		350,000
100247136	KENNESAW	GA		10/23/2025	6.375	221,629		315,000
100247137	REDONDO BEACH	CA		11/14/2025	7.125	1,259,116		1,885,000
100247139	CANYON LAKE	CA		11/14/2025	6.625	381,596		565,000
100247140	NORTHRIDGE	CA		11/14/2025	6.500	1,902,251		2,655,000
100247141	LAGUNA HILLS	CA		11/14/2025	7.250	386,663		500,000
100247143	CANTON	GA		11/14/2025	6.875	472,801		569,000
100247144	SCOTTSDALE	AZ		11/14/2025	6.125	1,444,876		2,335,000
100247145	DALLAS	TX		11/14/2025	7.125	2,695,703		3,400,000
100247146	WESTPORT	CT		11/14/2025	6.500	2,585,632		4,275,000
100247148	ALLENTOWN	PA		11/14/2025	6.875	279,358		345,000
100247150	SAINT PETERSBURG	FL		11/14/2025	6.875	261,296		500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247153	STATESVILLE	NC		11/14/2025	7.500	272,999		335,000
100247155	MCMINNVILLE	OR		11/14/2025	6.750	307,097		600,000
100247156	SCOTTSDALE	AZ		11/14/2025	6.500	652,778		858,000
100247157	PALOS VERDES ESTATES	CA		11/14/2025	6.125	1,260,817		5,000,000
100247158	LA MIRADA	CA		11/14/2025	7.500	1,050,000		1,250,000
100247160	BONSALL	CA		11/14/2025	6.625	1,314,128		1,615,000
100247161	INLET BEACH	FL		11/14/2025	6.875	644,921		804,000
100247162	MYRTLE BEACH	SC		11/14/2025	7.375	311,640		371,000
100247164	LAGUNA NIGUEL	CA		11/14/2025	6.500	1,304,181		1,600,000
100247165	MANTECA	CA		11/14/2025	6.875	476,834		600,000
100247166	CEDAR PARK	TX		11/14/2025	7.250	157,500		762,500
100247167	LIHUE	HI		11/14/2025	7.000	985,200		1,574,000
100247168	OCEANSIDE	CA		11/14/2025	7.000	724,708		880,000
100247169	RENO	NV		11/14/2025	6.625	1,086,686		1,560,000
100247171	BURBANK	CA		11/14/2025	6.500	823,763		2,417,000
100247172	SAN RAFAEL	CA		11/14/2025	6.375	1,266,688		1,783,000
100247173	WOODBURY	MN		11/14/2025	6.750	387,433		475,000
100247174	FLORISSANT	CO		10/23/2025	7.375	407,932		490,000
100247175	GRAND JCT	CO		10/23/2025	6.990	351,560		451,000
100247176	FORT COLLINS	CO		10/23/2025	7.000	450,872		585,000
100247177	CAPE CARTERET	NC		10/23/2025	6.750	306,098		400,000
100247178	NESHKORO	WI		10/23/2025	6.990	248,755		300,000
100247179	NEW SMYRNA BEACH	FL		10/23/2025	7.500	466,057		599,000
100247180	BIG BEAR CITY	CA		10/23/2025	7.124	518,921		630,000
100247181	ANTHONY	NM		10/23/2025	6.875	357,703		439,000
100247182	VAN ALSTYNE	TX		10/23/2025	6.875	261,879		368,000
100247183	RENO	NV		10/23/2025	6.875	727,102		975,000
100247184	BLOOMINGTON	MN		10/23/2025	6.500	284,468		405,000
100247185	RALEIGH	NC		10/23/2025	6.375	267,736		363,000
100247186	GLEN ALLEN	VA		10/23/2025	6.624	314,548		420,000
100247187	SPOKANE	WA		10/23/2025	7.000	235,532		320,000
100247188	KILL DEVIL HILLS	NC		10/23/2025	6.625	417,559		535,000
100247189	MIDLOTHIAN	VA		10/23/2025	6.750	299,475		398,000
100247190	WHITEFISH BAY	WI		10/23/2025	7.125	463,566		600,000
100247191	ALLENTOWN	PA		10/23/2025	7.250	260,771		312,500
100247192	AUSTIN	TX		10/23/2025	7.250	311,665		375,000
100247193	AUSTIN	TX		10/23/2025	7.375	289,504		350,000
100247194	ATLANTIC CITY	NJ		10/23/2025	7.375	408,145		530,000
100247195	OREM	UT		10/23/2025	7.990	337,312		435,000
100247196	TABERNASH	CO		10/23/2025	6.624	654,782		850,000
100247197	ROTONDA WEST	FL		10/23/2025	7.250	417,526		500,000
100247198	BROKEN BOW	OK		10/23/2025	6.624	355,454		602,000
100247199	WENDELL	NC		10/23/2025	6.750	250,834		313,000
100247200	NAPLES	FL		10/23/2025	7.375	266,385		340,000
100247201	BERLIN	MD		10/23/2025	7.125	296,581		382,000
100247202	MC HENRY	MD		10/23/2025	6.990	510,213		660,000
100247203	REDDING	CA		10/23/2025	7.000	267,444		345,000
100247204	OCEAN VIEW	DE		10/23/2025	7.750	609,756		740,000
100247205	E WENATCHEE	WA		10/23/2025	6.875	476,601		588,000
100247206	PORT TOWSEND	WA		10/23/2025	6.375	602,478		800,000
100247207	TALLAHASSEE	FL		10/23/2025	7.250	429,567		520,000
100247208	LAS VEGAS	NV		10/23/2025	7.125	358,647		465,000
100247209	DONNELLY	ID		10/23/2025	6.375	482,660		635,000
100247210	ALMA	CO		10/23/2025	6.625	343,494		450,000
100247211	OCEAN CITY	MD		10/23/2025	6.990	470,692		650,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247212	NOBLESVILLE	IN		10/23/2025	6.875	337,028		453,000
100247213	CLIFTON TWP	PA		10/23/2025	7.500	287,389		348,000
100247214	CHARLOTTE	NC		10/23/2025	6.875	303,364		385,000
100247215	VAIL	AZ		10/23/2025	6.875	248,357		307,000
100247216	PFLUGERVILLE	TX		10/23/2025	6.875	289,271		360,000
100247217	DALLAS	TX		10/23/2025	7.375	435,362		500,000
100247218	STAR	ID		10/23/2025	7.500	700,860		800,000
100247219	BEECH MOUNTAIN	NC		10/23/2025	6.875	415,057		480,500
100247220	TRINITY	TX		10/23/2025	6.999	305,867		350,000
100247221	HOLLAND	PA		10/23/2025	8.000	388,407		442,500
100247222	POST FALLS	ID		10/23/2025	7.500	679,734		780,000
100247223	SEVIERVILLE	TN		10/23/2025	6.625	360,930		420,000
100247224	LAKE PARK	GA		10/23/2025	7.500	282,961		326,500
100247225	CONWAY	SC		10/23/2025	8.125	245,753		300,000
100247226	YUKON	OK		10/23/2025	6.625	359,522		425,000
100247227	SAINT CHARLES	IL		10/23/2025	5.750	367,894		445,000
100247228	LA GRANGE	NC		10/23/2025	5.750	245,914		300,000
100247229	CHICAGO	IL		10/23/2025	7.125	365,845		420,000
100247230	PONTE VEDRA	FL		10/23/2025	7.625	570,314		650,000
100247231	FLAGSTAFF	AZ		10/23/2025	7.250	710,356		835,000
100247232	MIDLAND	TX		10/23/2025	7.375	255,695		305,000
100247233	O FALLON	MO		10/23/2025	7.625	238,087		260,000
100247234	HUBERT	NC		10/23/2025	7.625	305,997		330,000
100247235	SIMPSONVILLE	SC		10/23/2025	7.625	404,906		435,000
100247236	CEDAR GLEN	CA		10/23/2025	6.961	371,458		483,000
100247237	SANTA FE	NM		10/23/2025	7.250	812,227		880,000
100247238	LEWES	DE		10/23/2025	7.375	346,973		417,000
100247239	LAKE ARROWHEAD	CA		10/23/2025	7.125	548,634		599,000
100247240	PALM COAST	FL		10/23/2025	7.750	383,529		425,000
100247241	ORLANDO	FL		10/23/2025	7.750	594,723		690,000
100247242	VIRGINIA BEACH	VA		10/23/2025	6.999	268,997		300,000
100247243	PORT MANSFIELD	TX		10/23/2025	8.000	596,764		670,000
100247244	DAUPHIN ISLAND	AL		10/23/2025	7.750	281,578		365,000
100247245	FACTORYVILLE	PA		10/23/2025	7.250	437,392		605,000
100247246	ELLIJAY	GA		10/23/2025	7.375	335,424		365,000
100247247	GROVELAND	FL		10/23/2025	6.750	317,426		346,000
100247248	EUREKA	CA		10/23/2025	7.750	446,000		511,000
100247249	MORGANTON	GA		10/23/2025	6.990	357,805		401,000
100247250	BRYSON CITY	NC		10/23/2025	7.500	293,345		315,000
100247251	CIRCLEVILLE	UT		10/23/2025	7.500	248,079		267,000
100247252	BOONE	NC		10/23/2025	7.125	310,309		375,000
100247253	CRYSTAL BEACH	TX		10/23/2025	6.990	501,392		546,000
100247254	NEW ORLEANS	LA		10/23/2025	7.375	243,146		286,000
100247255	LAKE HAMILTON	FL		10/23/2025	5.750	250,156		289,000
100247256	OAK ISLAND	NC		10/23/2025	7.250	798,050		925,000
100247257	PHILADELPHIA	PA		10/23/2025	7.125	535,481		580,000
100247258	HERMITAGE	PA		10/23/2025	7.500	238,967		257,000
100247259	CEDAR CITY	UT		10/23/2025	7.625	289,011		313,000
100247260	MOUNT JACKSON	VA		10/23/2025	6.875	308,818		345,000
100247261	REHOBOTH BEACH	DE		10/23/2025	7.375	287,378		430,000
100247262	ROUND ROCK	TX		10/23/2025	6.875	170,500		370,000
100247263	SALISBURY	MD		10/23/2025	5.990	193,403		268,000
100247264	PHILADELPHIA	PA		10/23/2025	7.250	199,436		310,000
100247265	DARLINGTON	MD		10/23/2025	6.624	223,891		295,000
100247266	WICKENBURG	AZ		10/23/2025	8.625	155,631		1,132,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247267	STONE MOUNTAIN	GA		10/23/2025	7.125	227,364		329,000
100247268	LAS CRUCES	NM		10/23/2025	6.990	200,033		272,000
100247269	CHEYENNE	WY		10/23/2025	6.875	192,968		278,000
100247270	BELLEFONTE	PA		10/23/2025	6.624	190,020		251,000
100247271	SAINT LOUIS	MO		10/23/2025	6.875	199,549		280,000
100247272	HERNDON	VA		10/23/2025	6.490	405,075		725,000
100247273	ORMOND BEACH	FL		10/23/2025	5.750	388,813		450,000
100247274	RICHFIELD	MN		10/23/2025	7.250	203,682		278,000
100247275	SHEFFIELD	AL		10/23/2025	7.125	196,144		265,000
100247276	OMAHA	NE		10/23/2025	8.125	298,432		390,000
100247277	RAMSEY	MN		10/23/2025	6.124	196,155		305,000
100247278	HAW RIVER	NC		10/23/2025	5.500	244,745		360,000
100247279	TOLLAND	CT		10/23/2025	7.750	221,032		280,000
100247280	NORTHOME	MN		10/23/2025	6.990	210,744		286,000
100247281	LOS ANGELES	CA		10/23/2025	7.625	460,678		750,000
100247282	WAREHAM	MA		10/23/2025	7.250	279,668		377,000
100247283	OXON HILL	MD		10/23/2025	7.375	601,459		890,000
100247284	FORT WORTH	TX		10/23/2025	7.625	349,118		457,000
100247285	CLAYTON	GA		10/23/2025	7.250	262,617		325,000
100247286	ST GEORGE	UT		10/23/2025	6.625	629,491		830,000
100247287	RAYMORE	MO		10/23/2025	7.625	275,241		304,000
100247288	TIVERTON	RI		10/23/2025	7.500	449,027		624,000
100247289	POCONO PINES	PA		10/23/2025	7.500	418,717		470,000
100247290	PALM BAY	FL		10/23/2025	7.500	249,627		330,000
100247291	COLDWATER	MI		10/23/2025	7.375	518,487		565,000
100247292	EL PASO	TX		10/23/2025	7.250	261,369		365,000
100247293	PONTE VEDRA	FL		10/23/2025	7.000	362,203		470,000
100247294	SHELBYVILLE	KY		10/23/2025	7.375	731,296		900,000
100247295	RALEIGH	NC		10/23/2025	5.625	185,988		299,600
100247296	JAMESTOWN	NY		10/23/2025	7.625	249,441		268,000
100247297	OKLAHOMA CITY	OK		10/23/2025	6.990	217,972		255,000
100247298	WINTER HAVEN	FL		10/23/2025	6.990	364,098		422,000
100247299	TARZANA	CA		10/24/2025	7.750	615,915		745,000
100247300	LAKE ARROWHEAD	CA		10/24/2025	7.500	303,015		422,000
100247301	LANCASTER	TX		10/24/2025	7.625	115,178		238,000
100247302	PONTE VEDRA BEACH	FL		10/24/2025	8.125	128,754		190,000
100247303	POMPANO BEACH	FL		10/24/2025	7.250	195,460		270,000
100247304	RANCHO CUCAMONGA	CA		10/24/2025	7.499	732,641		842,000
100247305	MORRIS PLAINS	NJ		10/24/2025	7.250	222,943		295,000
100247306	LYNWOOD	CA		10/24/2025	6.999	451,898		790,000
100247307	SEDONA	AZ		10/24/2025	7.375	2,376,898		2,950,000
100247308	PLACENTIA	CA		10/24/2025	6.999	688,028		825,000
100247309	LOS ANGELES	CA		10/24/2025	7.499	752,239		820,000
100247310	TEMPE	AZ		10/24/2025	6.625	483,110		595,000
100247311	DENVER	CO		10/24/2025	6.875	468,064		1,100,000
100247312	MONROE	WA		10/24/2025	6.875	439,644		780,000
100247313	OVERTON	NE		10/24/2025	6.499	206,783		320,000
100247314	MIAMI	FL		10/24/2025	7.999	397,425		790,000
100247315	DESERT HOT SPRINGS	CA		10/24/2025	8.999	429,975		455,000
100247316	WESTMINSTER	CA		10/24/2025	6.999	673,264		825,000
100247317	INDIO	CA		10/24/2025	7.875	890,400		1,060,000
100247318	OXNARD	CA		10/24/2025	6.875	827,109		1,000,000
100247319	CHANTILLY	VA		10/24/2025	6.625	550,846		680,000
100247320	LAS VEGAS	NV		10/24/2025	6.999	639,325		790,000
100247322	APPLE VALLEY	CA		10/24/2025	6.750	278,189		398,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247323	SPRINGFIELD	VA		10/24/2025	6.499	463,796		775,000
100247324	BEVERLY HILLS	CA		10/24/2025	6.999	2,603,473		5,000,000
100247325	STURGEON BAY	WI		10/24/2025	7.375	557,818		995,000
100247326	BURLINGTON	KY		10/24/2025	6.875	344,502		375,000
100247327	WOODBURY	MN		10/24/2025	6.750	273,833		705,000
100247328	ORANGE	CA		10/24/2025	6.499	1,127,682		1,400,000
100247329	COVINA	CA		10/24/2025	6.999	1,402,171		1,800,000
100247330	SAN MARCOS	CA		10/24/2025	6.875	919,025		1,235,000
100247331	RIVERSIDE	CA		10/24/2025	6.875	645,428		1,000,000
100247332	BOCA RATON	FL		10/24/2025	7.999	282,658		903,000
100247333	LOS ANGELES	CA		10/24/2025	7.499	1,025,505		1,090,000
100247334	SANTA CLARITA	CA		10/24/2025	6.875	741,809		990,000
100247335	RICHARDSON	TX		10/24/2025	6.625	680,531		875,000
100247336	JIM THORPE	PA		10/24/2025	8.250	141,750		330,000
100247337	CUMMING	GA		10/24/2025	7.750	577,500		835,000
100247338	LAS VEGAS	NV		10/24/2025	6.375	586,271		850,000
100247339	UPLAND	CA		10/24/2025	6.499	587,524		775,000
100247340	TEWKSBURY	MA		10/24/2025	6.875	572,576		920,000
100247341	FERNDALE	MI		10/24/2025	6.625	204,394		308,000
100247342	CATHEDRAL CITY	CA		10/24/2025	6.375	391,126		550,000
100247343	PALM COAST	FL		10/24/2025	6.375	210,616		265,000
100247344	SANTA ANA	CA		10/24/2025	7.750	611,487		735,000
100247345	DOWNEY	CA		10/24/2025	6.499	535,949		835,000
100247346	WASHINGTON	DC		10/24/2025	7.499	407,820		525,000
100247347	ROSWELL	GA		10/24/2025	7.375	651,474		860,000
100247348	AZUSA	CA		10/24/2025	6.875	207,688		675,000
100247349	RIFLE	CO		10/24/2025	6.499	533,664		765,000
100247350	LA MIRADA	CA		10/24/2025	6.750	262,779		370,000
100247351	SAN ANTONIO	TX		10/24/2025	6.750	173,811		245,000
100247352	UHLAND	TX		10/24/2025	6.499	148,278		220,000
100247353	WILTON MANORS	FL		10/24/2025	6.625	555,209		700,000
100247354	MIDDLE RIVER	MD		10/24/2025	6.999	163,355		205,000
100247355	CHARLOTTE	NC		10/24/2025	7.750	315,000		375,000
100247356	GLEN BURNIE	MD		10/24/2025	7.499	238,595		305,000
100247357	MARYLAND HEIGHTS	MO		10/24/2025	6.375	235,558		331,000
100247358	COACHELLA	CA		10/24/2025	8.125	163,800		235,000
100247359	STAFFORD	VA		10/24/2025	7.375	186,206		265,000
100247360	POMONA	CA		10/24/2025	7.499	645,352		830,000
100247361	HULL	MA		10/24/2025	6.625	399,232		539,000
100247362	VALLEJO	CA		10/24/2025	7.375	291,001		520,000
100247363	HAGERSTOWN	MD		10/24/2025	6.875	206,927		255,000
100247364	PERRIS	CA		10/24/2025	7.125	483,931		590,000
100247365	BISBEE	AZ		10/24/2025	6.999	236,404		309,000
100247366	CLEARLAKE OAKS	CA		10/24/2025	7.499	155,400		185,000
100247367	MIAMI	FL		10/24/2025	6.750	438,972		600,000
100247368	BAKERSFIELD	CA		10/24/2025	6.750	262,705		334,000
100247369	KISSIMMEE	FL		10/24/2025	6.499	220,074		312,000
100247370	FERNDALE	MI		10/24/2025	6.625	173,975		323,000
100247371	MENIFEE	CA		10/24/2025	6.750	485,056		642,000
100247372	TAMPA	FL		10/24/2025	6.999	461,197		650,000
100247373	SARASOTA	FL		10/24/2025	6.875	357,440		510,000
100247375	VALLEJO	CA		10/24/2025	7.499	325,939		520,000
100247376	CANTON	OH		10/24/2025	7.125	124,031		220,000
100247377	HARLINGEN	TX		10/24/2025	6.750	282,734		375,400
100247378	LOS ANGELES	CA		10/24/2025	7.375	625,617		805,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247379	GRAND PRAIRIE	TX		10/24/2025	6.499	235,076		302,000
100247380	SANTA ANA	CA		10/24/2025	6.875	651,799		1,390,000
100247381	VALLEJO	CA		10/24/2025	7.499	290,009		485,000
100247382	DENVER	CO		10/24/2025	6.625	233,903		415,000
100247383	KENNER	LA		10/24/2025	7.125	193,573		282,000
100247384	MILWAUKEE	WI		10/24/2025	7.375	308,103		375,000
100247385	LUBBOCK	TX		10/24/2025	6.999	111,924		145,500
100247386	WILLIAMSBURG	VA		10/24/2025	6.999	276,829		340,000
100247388	LOS ANGELES	CA		10/24/2025	7.625	488,592		890,000
100247389	BAKERSFIELD	CA		10/24/2025	7.499	259,721		315,000
100247390	PALM COAST	FL		10/24/2025	6.750	235,609		311,000
100247391	UHLAND	TX		10/24/2025	6.499	148,171		220,000
100247392	BAKERSFIELD	CA		10/24/2025	6.750	152,088		265,000
100247393	COMPTON	CA		10/24/2025	6.750	568,159		765,000
100247394	HOWELL	MI		10/24/2025	7.499	209,293		323,000
100247395	FONTANA	CA		10/24/2025	6.499	400,337		535,000
100247397	COMPTON	CA		10/24/2025	6.625	409,839		580,000
100247398	BAKERSFIELD	CA		10/24/2025	6.999	372,483		518,500
100247399	JONESBORO	AR		10/24/2025	7.499	135,312		196,000
100247400	HOUSTON	TX		10/24/2025	7.750	143,325		195,000
100247401	MATTAPAN	MA		10/24/2025	6.750	703,488		1,320,000
100247402	DALLAS	TX		10/24/2025	7.750	183,750		326,000
100247403	ANAHEIM	CA		10/24/2025	6.375	881,317		1,075,000
100247404	KEMP	TX		10/24/2025	7.000	1,108,657		1,450,000
100247405	PENTWATER	MI		10/24/2025	7.375	555,277		705,000
100247406	PLAINFIELD	IL		10/24/2025	7.500	128,909		240,000
100247407	YUMA	AZ		10/24/2025	6.750	418,366		528,000
100247408	SAINT PETERSBURG	FL		10/24/2025	7.125	461,662		556,000
100247409	SCOTTSDALE	AZ		10/24/2025	7.375	415,545		620,000
100247410	PORTER RANCH	CA		10/24/2025	6.625	1,295,965		1,785,000
100247411	NEWPORT BEACH	CA		10/24/2025	6.875	2,330,343		2,800,000
100247412	CAPE CORAL	FL		10/24/2025	6.750	274,032		330,000
100247413	FONTANA	CA		10/24/2025	7.125	498,755		565,000
100247414	OCALA	FL		10/24/2025	6.875	210,834		360,000
100247415	EDISON	NJ		10/24/2025	7.375	220,500		545,000
100247416	ROSEVILLE	CA		10/24/2025	7.250	608,241		745,000
100247417	JURUPA VALLEY	CA		10/24/2025	6.625	766,269		1,055,000
100247418	DOVER	NH		10/24/2025	7.875	912,965		1,100,000
100247419	HURRICANE	UT		10/24/2025	6.625	329,008		439,000
100247421	LOS ANGELES	CA		10/24/2025	7.375	1,388,756		1,585,000
100247422	MIAMI SHORES	FL		10/24/2025	7.000	1,054,749		1,200,000
100247423	LANDER	WY		10/24/2025	6.875	1,033,706		1,250,000
100247425	SANTA CLARITA	CA		10/24/2025	7.125	1,129,650		1,360,000
100247427	LACONIA	NH		10/24/2025	7.375	302,129		414,000
100247428	VALLEJO	CA		11/26/2025	7.250	190,406		252,000
100247430	MURRIETA	CA		11/26/2025	6.750	401,670		557,000
100247431	CHINO	CA		11/26/2025	7.500	776,230		875,000
100247432	PORTOLA VALLEY	CA		11/26/2025	7.000	3,150,000		7,000,000
100247435	ELGIN	IL		11/26/2025	7.500	236,250		345,000
100247437	WOODLAND HILLS	CA		11/26/2025	6.625	1,212,411		1,800,000
100247439	TULSA	OK		11/26/2025	6.500	217,872		350,000
100247440	CHATTANOOGA	TN		11/26/2025	6.750	155,637		265,000
100247442	OCEANSIDE	CA		11/26/2025	7.000	1,462,061		1,750,000
100247443	BRECKENRIDGE	CO		11/26/2025	6.125	1,592,042		3,254,000
100247444	NEW BRUNSWICK	NJ		11/26/2025	7.000	155,735		630,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247445	WAYNE	PA		11/26/2025	7.125	224,100		380,000
100247446	SAN DIEGO	CA		11/26/2025	6.500	460,264		570,000
100247447	HUNTINGTON BEACH	CA		11/26/2025	6.250	606,890		2,050,000
100247449	FARMINGTON	UT		11/26/2025	6.250	1,057,560		1,575,000
100247450	GRANITE BAY	CA		11/26/2025	6.750	415,710		602,500
100247451	BOYNTON BEACH	FL		11/26/2025	6.500	461,003		564,000
100247453	BOISE	ID		11/26/2025	6.625	1,955,487		2,550,000
100247454	SAN CLEMENTE	CA		11/26/2025	6.500	1,204,113		2,090,000
100247455	CHICAGO	IL		11/26/2025	7.000	373,444		480,000
100247459	ENFIELD	CT		11/26/2025	7.000	298,367		368,000
100247460	PASADENA	CA		11/26/2025	6.500	1,268,175		1,545,000
100247461	HOCKLEY	TX		11/26/2025	6.875	389,580		514,000
100247463	KULA	HI		11/26/2025	6.375	735,852		1,600,000
100247464	SAN DIEGO	CA		11/26/2025	6.375	818,163		2,135,000
100247466	SCOTTSDALE	AZ		11/26/2025	6.375	891,059		1,780,000
100247467	HENDERSON	NV		11/26/2025	6.375	1,686,062		2,800,000
100247470	BEAR	DE		11/26/2025	7.125	171,063		240,000
100247471	SAN DIEGO	CA		11/26/2025	8.125	1,344,000		1,600,000
100247474	NEWINGTON	CT		11/26/2025	7.125	251,138		334,000
100247475	SCOTTSDALE	AZ		11/26/2025	6.875	646,094		780,000
100247477	AUSTIN	TX		11/26/2025	7.500	432,296		530,000
100247480	LACEY	WA		11/26/2025	6.750	328,712		465,000
100247481	SAN MATEO	CA		11/26/2025	6.750	1,823,192		2,200,000
100247482	BERKELEY	CA		11/26/2025	6.875	1,229,896		1,480,000
100247483	KAILUA KONA	HI		11/26/2025	6.375	435,366		800,000
100247484	VALLEJO	CA		11/26/2025	6.750	361,334		464,000
100247486	BLOOMFIELD HILLS	MI		11/26/2025	7.500	243,600		300,000
100247487	RENO	NV		11/26/2025	6.625	484,310		671,000
100247491	QUEEN CREEK	AZ		11/26/2025	8.125	815,255		878,000
100247492	POWAY	CA		11/26/2025	6.750	1,656,103		2,000,000
100247493	FRESNO	CA		11/26/2025	6.625	279,572		415,000
100247494	TURLOCK	CA		11/26/2025	6.125	435,583		640,000
100247497	YORBA LINDA	CA		11/26/2025	6.875	971,568		1,460,000
100247498	MURRIETA	CA		11/26/2025	6.750	955,749		1,420,000
100247500	RUSKIN	FL		11/26/2025	6.750	189,509		280,000
100247501	KISSIMMEE	FL		11/26/2025	6.875	250,876		380,000
100247504	SHORELINE	WA		10/28/2025	7.125	489,823		640,000
100247505	CARMEL	CA		10/28/2025	7.375	2,089,608		6,500,000
100247506	SIMI VALLEY	CA		10/28/2025	8.500	624,372		705,000
100247507	LOS ANGELES	CA		10/28/2025	8.000	1,298,503		1,650,000
100247508	POMONA	CA		10/28/2025	7.375	592,312		715,000
100247509	ORLANDO	FL		10/28/2025	7.500	239,096		285,000
100247510	GLENDALE	CA		10/28/2025	6.875	199,135		680,000
100247511	PALMDALE	CA		10/28/2025	7.000	226,606		395,000
100247512	WEST NEW YORK	NJ		10/28/2025	7.500	481,692		585,000
100247513	CHULA VISTA	CA		10/28/2025	6.875	888,954		1,090,000
100247514	GRANADA HILLS	CA		10/28/2025	6.990	929,935		1,120,000
100247515	WHARTON	TX		10/28/2025	7.375	117,511		168,000
100247516	BURLINGTON	WA		10/28/2025	7.500	620,474		830,000
100247517	VAN NUYS	CA		10/28/2025	6.875	1,121,850		1,450,000
100247518	ESCONDIDO	CA		10/28/2025	6.750	1,061,951		2,000,000
100247519	GLENDALE	CA		10/28/2025	7.375	1,824,209		2,350,000
100247520	LOS ANGELES	CA		10/28/2025	6.875	1,318,380		3,860,000
100247521	BURBANK	CA		10/28/2025	7.500	851,279		1,220,000
100247522	GLENDALE	CA		10/28/2025	7.125	1,442,585		1,750,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247523	BERKELEY	CA		10/28/2025	7.875	1,496,250		1,900,000
100247524	PHILADELPHIA	PA		10/28/2025	7.375	321,158		395,000
100247525	RICHMOND	TX		10/28/2025	7.375	653,573		860,000
100247526	WEST HILLS	CA		10/28/2025	7.250	944,380		1,130,000
100247527	MIDLOTHIAN	TX		10/28/2025	6.499	245,959		437,000
100247528	PANORAMA CITY	CA		10/28/2025	6.875	530,179		805,000
100247529	GLENDALE	CA		10/28/2025	7.750	953,627		1,150,000
100247530	ORLANDO	FL		10/28/2025	8.500	220,500		295,000
100247531	ARLETA	CA		10/28/2025	8.250	898,800		1,070,000
100247532	LAS VEGAS	NV		10/28/2025	7.499	318,150		425,000
100247533	RICHMOND	TX		10/28/2025	6.990	443,552		545,000
100247534	SAN JACINTO	CA		10/28/2025	7.125	134,581		360,000
100247535	GLENDALE	CA		10/28/2025	7.375	402,316		525,000
100247536	NORTH HOLLYWOOD	CA		10/28/2025	6.990	730,852		1,100,000
100247537	GRANADA HILLS	CA		10/28/2025	6.750	944,451		1,410,000
100247538	MIAMI	FL		10/28/2025	7.125	392,166		670,000
100247539	VAN NUYS	CA		10/28/2025	7.500	458,821		555,000
100247540	GAINESVILLE	VA		10/28/2025	7.125	413,732		895,000
100247541	WATERBURY	CT		10/28/2025	7.625	335,194		470,000
100247542	SPRING	TX		10/28/2025	7.375	168,414		250,000
100247543	CRIMORA	VA		10/28/2025	7.500	177,188		229,850
100247544	HOLBROOK	MA		10/28/2025	6.625	470,772		662,000
100247545	WACO	TX		10/28/2025	7.250	105,000		380,000
100247546	ENCINO	CA		10/28/2025	6.875	3,525,052		5,025,000
100247547	BAKERSFIELD	CA		10/28/2025	6.990	195,244		285,000
100247548	DURHAM	NC		10/28/2025	7.375	313,217		389,000
100247549	HOUSTON	TX		10/28/2025	7.375	169,060		243,000
100247550	DALLAS	TX		10/28/2025	7.625	126,000		261,500
100247551	YAKIMA	WA		10/29/2025	7.875	422,336		504,000
100247552	PRESCOTT	AZ		10/29/2025	7.250	746,205		900,000
100247553	GENOA	NV		10/29/2025	6.875	781,426		1,080,000
100247554	HURRICANE	UT		10/29/2025	7.375	423,695		789,000
100247555	FRESH MEADOWS	NY		10/29/2025	7.250	723,860		1,000,000
100247556	MERRIMACK	NH		10/29/2025	6.500	486,995		601,000
100247557	WALNUT	CA		10/29/2025	6.875	811,660		1,207,000
100247558	SUGAR LAND	TX		10/29/2025	7.625	292,233		352,000
100247559	LOS ANGELES	CA		10/29/2025	7.625	2,396,391		2,915,000
100247560	VILLA PARK	CA		10/29/2025	6.750	1,426,982		1,980,000
100247561	NASHVILLE	TN		10/29/2025	7.375	684,618		785,000
100247562	FONTANA	CA		10/29/2025	7.125	628,442		718,000
100247563	HERMOSA BEACH	CA		10/29/2025	7.875	1,237,525		1,490,000
100247564	QUEEN CREEK	AZ		10/29/2025	6.500	964,039		1,200,000
100247565	LOS ANGELES	CA		10/29/2025	7.125	1,175,437		1,525,000
100247566	HILLSBOROUGH	CA		10/29/2025	7.125	3,589,811		4,600,000
100247567	BIG BEAR LAKE	CA		10/29/2025	7.125	468,505		569,000
100247568	DURHAM	NC		10/29/2025	7.250	359,149		435,000
100247569	MCKINNEY	TX		10/29/2025	7.250	403,940		585,000
100247570	CONROE	TX		10/29/2025	6.999	362,246		430,000
100247571	OJAI	CA		10/29/2025	6.625	642,882		890,000
100247572	SCOTTSDALE	AZ		10/29/2025	6.750	2,854,422		3,545,000
100247573	LOXAHATCHEE	FL		10/29/2025	5.999	502,703		717,000
100247574	BELL CANYON	CA		10/29/2025	6.250	1,729,549		2,950,000
100247575	PACIFIC PALISADES	CA		10/29/2025	6.875	3,352,689		6,244,000
100247576	LIVERMORE	CA		10/29/2025	6.750	1,027,285		1,425,000
100247577	LAS VEGAS	NV		10/29/2025	6.875	529,618		645,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247578	MORRO BAY	CA		10/29/2025	6.500	1,224,430		2,200,000
100247579	SIMI VALLEY	CA		10/29/2025	7.624	651,218		820,000
100247580	LAUDERDALE BY THE SEA	FL		10/29/2025	7.375	1,046,440		1,540,000
100247581	WAXHAW	NC		10/29/2025	7.249	574,592		700,000
100247582	NORTH PORT	FL		10/29/2025	7.124	209,813		400,000
100247583	SANTA CRUZ	CA		10/29/2025	7.125	830,994		1,425,000
100247584	GLENDALE	CA		10/29/2025	6.999	1,531,219		1,915,000
100247585	CHARLOTTE	NC		10/29/2025	7.749	254,340		402,000
100247586	IRVINE	CA		10/29/2025	7.125	416,853		1,770,000
100247587	CHINO	CA		10/29/2025	6.875	762,520		1,100,000
100247588	HACIENDA HEIGHTS	CA		10/29/2025	7.000	1,184,210		1,800,000
100247589	SAN JOSE	CA		10/29/2025	7.124	1,383,356		3,000,000
100247590	RANCHO CUCAMONGA	CA		10/29/2025	7.125	847,643		1,020,000
100247591	SOUTHBOROUGH	MA		10/29/2025	7.374	861,797		1,045,000
100247592	BEAVERTON	OR		10/29/2025	6.999	653,920		1,350,000
100247593	RANCHO CUCAMONGA	CA		10/29/2025	7.125	797,288		950,000
100247594	MIAMI	FL		10/29/2025	7.499	518,882		810,000
100247595	BUFORD	GA		10/29/2025	7.000	611,343		935,000
100247596	PERRIS	CA		10/29/2025	7.000	273,640		435,000
100247597	FORT MYERS	FL		10/29/2025	7.499	246,831		295,000
100247598	LAKEWAY	TX		10/29/2025	6.874	1,146,004		1,870,000
100247599	WHITING	NJ		10/29/2025	7.624	172,610		210,000
100247600	WINDERMERE	FL		10/29/2025	7.124	1,144,011		3,000,000
100247601	MOUNDS	OK		10/29/2025	7.249	344,064		890,000
100247602	MILWAUKEE	WI		10/29/2025	7.749	197,224		236,000
100247603	RAHWAY	NJ		10/29/2025	7.250	466,469		715,000
100247604	SAN DIEGO	CA		10/29/2025	7.999	957,254		1,150,000
100247605	BURBANK	CA		10/29/2025	7.125	1,517,621		2,075,000
100247606	LUCAS	TX		10/29/2025	6.999	314,344		1,020,000
100247607	GAINESVILLE	FL		10/29/2025	7.624	363,953		496,000
100247608	PORTLAND	OR		10/29/2025	7.374	341,511		545,000
100247609	WEBSTER	MA		10/29/2025	7.749	228,928		293,000
100247610	DALLAS	TX		10/29/2025	7.249	468,839		724,000
100247611	JAMAICA BEACH	TX		10/29/2025	6.875	352,137		455,500
100247612	PHOENIX	AZ		10/29/2025	7.375	133,223		752,000
100247614	GERMANTOWN	WI		10/29/2025	7.000	496,087		603,000
100247615	SAN DIMAS	CA		10/29/2025	7.375	598,628		725,000
100247616	ORINDA	CA		10/29/2025	6.625	1,465,893		2,350,000
100247617	SAN RAFAEL	CA		10/29/2025	6.750	971,278		1,625,000
100247618	MORENO VALLEY	CA		10/29/2025	6.875	475,335		629,000
100247619	NORRIDGE	IL		10/29/2025	6.625	567,241		690,000
100247620	SEWICKLEY	PA		10/29/2025	6.750	1,264,757		1,645,000
100247621	LAKE WORTH	FL		10/29/2025	6.625	976,051		1,175,000
100247622	SAN MATEO	CA		10/29/2025	6.750	2,274,256		2,850,000
100247623	THORNTON	CO		10/29/2025	6.375	270,016		330,000
100247624	PARKER	CO		10/29/2025	6.625	2,033,594		2,470,000
100247625	SAN JOSE	CA		10/29/2025	6.750	797,841		2,650,000
100247626	REPUBLIC	MO		10/29/2025	7.000	278,274		340,000
100247627	LOVELAND	CO		10/29/2025	6.625	291,961		355,000
100247628	FELTON	CA		10/29/2025	6.875	1,637,424		2,580,000
100247629	SCOTTSDALE	AZ		10/29/2025	7.125	681,393		840,000
100247630	GOODYEAR	AZ		10/29/2025	6.375	388,791		775,000
100247631	LAS VEGAS	NV		10/29/2025	7.250	368,288		415,000
100247632	HIGHLAND	UT		10/29/2025	6.750	1,552,891		1,790,000
100247633	BEL AIR	MD		10/29/2025	7.750	510,626		657,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247634	SAN ANTONIO	TX		10/29/2025	7.375	189,571		215,000
100247635	WINTER PARK	FL		10/29/2025	7.500	169,441		216,000
100247636	TRUCKEE	CA		10/29/2025	7.000	1,157,635		2,500,000
100247637	LOS ANGELES	CA		10/29/2025	6.375	431,554		565,000
100247638	CORONA	CA		10/29/2025	6.875	686,062		950,000
100247639	LOS ANGELES (NORTHRIDGE AREA)	CA		10/29/2025	6.750	1,326,718		1,595,000
100247640	JUPITER	FL		10/29/2025	7.250	529,926		650,000
100247641	QUEEN CREEK	AZ		10/29/2025	7.000	266,731		700,000
100247642	MESA	AZ		10/29/2025	7.000	368,281		445,000
100247643	MIRAMAR	FL		10/29/2025	6.750	540,227		616,000
100247644	EMERALD ISLE	NC		10/29/2025	6.625	1,456,160		1,930,000
100247645	MACON	NC		10/29/2025	7.000	497,496		649,000
100247646	REDLANDS	CA		10/29/2025	6.990	504,141		612,000
100247647	BRANSON	MO		10/29/2025	7.990	367,157		390,000
100247648	DRIGGS	ID		10/29/2025	6.375	634,219		825,000
100247649	HUMBLE	TX		10/29/2025	7.500	208,570		255,000
100247650	WARREN	NH		10/29/2025	6.625	465,165		650,000
100247651	JACKSON TOWNSHIP	NJ		10/29/2025	7.375	489,388		585,000
100247652	PITTSBURGH	PA		10/29/2025	6.990	557,035		715,000
100247653	LAKE HAVASU CITY	AZ		10/29/2025	7.490	538,873		578,000
100247654	ALLENTOWN	PA		10/29/2025	7.490	705,364		850,000
100247655	ARLINGTON	TX		10/29/2025	6.990	348,435		450,000
100247656	AU GRES	MI		10/29/2025	7.490	180,755		215,000
100247657	DE KALB	TX		10/29/2025	7.625	279,207		360,000
100247658	PHOENIX	AZ		10/29/2025	7.375	473,810		567,000
100247659	LANCASTER	VA		10/29/2025	6.490	539,347		590,000
100247660	OURAY	CO		10/29/2025	6.990	601,808		755,000
100247661	ALEXANDRIA	VA		10/29/2025	7.500	196,667		250,000
100247662	PEARLAND	TX		10/29/2025	7.375	295,075		415,000
100247663	WAYNESVILLE	NC		10/29/2025	6.490	476,853		597,000
100247664	VIRGINIA BEACH	VA		10/29/2025	7.125	209,560		250,000
100247665	GRAND PRAIRIE	TX		10/29/2025	7.125	252,134		345,000
100247666	ANNANDALE	MN		10/29/2025	7.000	383,859		485,000
100247667	OLYMPIA	WA		10/29/2025	7.490	375,512		525,000
100247668	CANTON	GA		10/29/2025	6.625	291,122		398,000
100247669	YOUNGSVILLE	NC		10/29/2025	6.625	244,178		317,500
100247670	MURFREESBORO	TN		10/29/2025	7.000	406,608		490,000
100247671	HALLANDALE BEACH	FL		10/29/2025	6.375	323,096		450,000
100247672	HOWELL	MI		10/29/2025	6.490	265,018		369,000
100247673	CEDAR CITY	UT		10/29/2025	7.125	535,006		643,000
100247674	OXNARD	CA		10/29/2025	6.875	691,811		789,500
100247675	WICHITA	KS		10/29/2025	6.875	197,051		245,000
100247676	MYRTLE BEACH	SC		10/29/2025	7.500	176,299		215,000
100247677	BRANSON	MO		10/29/2025	7.375	192,648		230,000
100247678	WICHITA	KS		10/29/2025	6.990	143,444		175,000
100247679	FLOYD	VA		10/29/2025	7.125	171,987		239,000
100247680	FEDERAL WAY	WA		10/29/2025	6.375	549,234		720,000
100247681	STAR	ID		10/29/2025	11.125	73,116		562,514
100247683	MARICOPA	AZ		10/29/2025	9.500	39,326		508,534
100247684	BLUFFTON	SC		10/29/2025	7.875	110,829		488,812
100247686	LAKE WORTH	FL		10/29/2025	9.000	63,720		454,625
100247687	THE DALLES	OR		10/29/2025	7.875	106,621		488,398
100247688	MOUNT VERNON	WA		10/29/2025	8.250	182,097		720,066
100247689	LINDEN	NJ		10/29/2025	9.250	53,335		564,000
100247690	PORTLAND	OR		10/29/2025	8.375	180,717		460,518

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247691	MOUNT WASHINGTON	KY		10/29/2025	9.125	37,800		318,736
100247692	ENCINO	CA		10/29/2025	7.875	426,070		1,514,239
100247693	LOUISVILLE	KY		10/29/2025	9.125	48,600		245,465
100247694	WASHINGTON	DC		10/29/2025	7.625	67,549		560,178
100247695	EAGLE BEND	MN		10/29/2025	9.000	37,708		224,319
100247696	GLENPOOL	OK		10/29/2025	7.250	71,596		203,627
100247697	LEXINGTON	VA		10/29/2025	8.750	42,682		607,378
100247698	SELLERSBURG	IN		10/29/2025	9.375	86,400		323,898
100247699	FLOWERY BR	GA		10/29/2025	8.125	90,934		795,172
100247700	PLEASANTON	CA		10/29/2025	8.375	55,918		1,346,434
100247701	WASHINGTON	NJ		10/29/2025	8.875	54,000		356,000
100247702	GILMANTON	NH		10/29/2025	8.250	67,294		455,657
100247704	TRENTON	NJ		10/29/2025	8.750	56,160		219,784
100247705	ELLAVILLE	GA		10/29/2025	9.375	211,609		454,895
100247706	ORLANDO	FL		10/29/2025	9.375	86,388		267,000
100247707	GRAND RAPIDS	MI		10/29/2025	8.250	105,898		338,000
100247708	SLIDELL	LA		10/29/2025	9.250	42,120		186,000
100247709	MATAWAN	NJ		10/29/2025	9.250	75,600		260,000
100247710	AMENIA	NY		10/29/2025	8.375	134,808		670,841
100247711	EAST BRUNSWICK	NJ		10/29/2025	9.125	297,281		870,909
100247713	SUFFOLK	VA		10/29/2025	7.500	78,000		349,865
100247714	NEW PHILADELPHIA	OH		10/29/2025	9.875	79,350		447,208
100247715	MARION	OH		10/29/2025	9.125	145,558		340,423
100247716	ALPHARETTA	GA		10/29/2025	7.875	130,939		945,182
100247717	SAVANNAH	GA		10/29/2025	9.875	37,800		276,572
100247718	SPRING VALLEY	CA		10/29/2025	6.990	76,700		987,970
100247720	DULUTH	GA		10/29/2025	8.875	10,727		1,130,402
100247721	JOHNS ISLAND	SC		10/29/2025	8.375	80,244		905,839
100247722	LAFAYETTE	LA		10/29/2025	7.500	262,193		800,000
100247723	FRASER	MI		10/29/2025	9.250	63,960		234,364
100247724	FOREST GROVE	OR		10/29/2025	8.750	48,600		471,379
100247725	JOPLIN	MO		10/29/2025	8.625	37,800		218,000
100247726	CAMPBELL	CA		10/29/2025	7.875	210,580		1,559,111
100247727	LA PUENTE	CA		10/29/2025	9.625	265,657		717,874
100247728	ENTERPRISE	AL		10/29/2025	9.125	109,620		262,000
100247729	FAIRFIELD	OH		10/29/2025	8.875	37,702		415,394
100247731	MADISON	IN		10/29/2025	8.875	62,640		329,985
100247732	MUSKEGON	MI		10/29/2025	8.750	59,010		355,547
100247733	DAYTON	OH		10/29/2025	8.125	88,351		376,000
100247734	MORGANVILLE	NJ		10/29/2025	9.625	67,500		729,220
100247735	LAGRANGE	GA		10/29/2025	7.875	37,270		235,429
100247736	E BRIDGEWATER	MA		10/29/2025	7.875	92,498		501,740
100247737	SNELLVILLE	GA		10/29/2025	9.500	56,995		489,280
100247738	MIDDLETOWN	RI		10/29/2025	8.125	37,276		638,837
100247739	OREGON	WI		10/29/2025	9.000	49,062		488,976
100247740	PELHAM	NH		10/29/2025	8.375	101,906		486,654
100247741	WEST SAND LAKE	NY		10/29/2025	8.625	121,310		310,301
100247742	CONWAY	SC		10/29/2025	9.625	58,372		350,659
100247743	TUCSON	AZ		10/29/2025	8.625	90,659		347,203
100247744	WALPOLE	MA		10/29/2025	8.250	37,106		692,732
100247745	HILLBURN	NY		10/29/2025	8.250	88,084		430,789
100247746	AVOCA	NY		10/29/2025	8.375	82,599		182,000
100247747	MANALAPAN	NJ		10/29/2025	7.750	246,146		1,157,770
100247748	ALBUQUERQUE	NM		10/29/2025	8.250	58,642		448,908
100247749	SIMI VALLEY	CA		10/29/2025	8.250	95,609		874,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247750	CANTON	OH		10/29/2025	9.125	64,212		306,617
100247751	MAGNA	UT		10/29/2025	9.000	49,261		360,911
100247752	COVINGTON	LA		10/29/2025	9.000	87,289		468,085
100247753	STILLWATER	MN		10/29/2025	7.875	52,529		705,951
100247755	FRIANT	CA		10/29/2025	8.750	83,821		534,312
100247757	PERU	MA		10/29/2025	9.875	37,908		399,662
100247758	AMERICAN FORK	UT		10/29/2025	7.875	128,620		579,603
100247759	BUENA PARK	CA		10/29/2025	8.500	139,517		1,384,000
100247760	INDIANAPOLIS	IN		10/29/2025	8.750	80,678		284,720
100247761	CASTALIA	OH		10/29/2025	10.750	43,740		301,049
100247762	TOLEDO	OH		10/29/2025	9.750	42,120		132,046
100247763	GLENDALE	AZ		10/29/2025	7.375	144,148		347,605
100247764	BRISTOW	VA		10/29/2025	9.875	334,123		966,510
100247765	CUMBERLAND	RI		10/29/2025	9.125	54,000		723,613
100247766	ESCONDIDO	CA		10/29/2025	8.250	160,110		947,000
100247767	ELMONT	NY		10/29/2025	6.625	106,263		770,000
100247768	POWAY	CA		10/29/2025	8.000	390,618		1,273,436
100247769	LAPORTE	MN		10/29/2025	8.750	40,207		812,857
100247771	SAN JOSE	CA		10/29/2025	7.250	35,719		1,881,398
100247772	IRVINE	CA		10/29/2025	8.250	157,638		2,081,000
100247773	LAMBERTVILLE	NJ		10/29/2025	8.500	53,756		568,675
100247774	LOS ANGELES	CA		10/29/2025	7.875	237,054		1,412,428
100247775	STRONGSVILLE	OH		10/29/2025	8.250	85,084		331,892
100247776	SAN JOSE	CA		10/29/2025	8.625	421,200		1,525,000
100247777	CHICAGO	IL		10/29/2025	7.625	115,147		296,000
100247778	LOUISVILLE	KY		10/29/2025	8.250	37,647		348,520
100247779	GRAND JUNCTION	CO		10/29/2025	7.125	153,984		705,172
100247780	ESCONDIDO	CA		10/29/2025	7.625	105,394		683,555
100247781	WESLEY CHAPEL	FL		10/29/2025	8.875	113,367		386,570
100247782	LEXINGTON	SC		10/29/2025	8.375	47,521		565,000
100247783	LAKEWOOD	CO		10/29/2025	8.375	135,129		645,439
100247785	CHICAGO	IL		10/29/2025	8.375	37,041		784,066
100247786	MOUNTAIN VIEW	AR		10/29/2025	6.875	150,960		615,000
100247787	TINLEY PARK	IL		10/29/2025	9.500	37,747		336,797
100247788	STONEHAM	MA		10/29/2025	8.125	82,948		1,120,796
100247789	WARREN	AR		10/29/2025	8.750	99,602		217,579
100247790	SAN DIEGO	CA		10/29/2025	9.125	127,744		739,000
100247791	NORMAL	IL		10/29/2025	9.000	54,540		290,330
100247792	WELLINGTON	FL		10/29/2025	7.750	195,745		1,513,450
100247793	LEESBURG	GA		10/29/2025	8.750	54,000		276,797
100247795	GILBERT	AZ		10/29/2025	8.625	48,600		981,454
100247796	INDIANAPOLIS	IN		10/29/2025	8.500	86,239		340,035
100247797	STANSBURY PARK	UT		10/29/2025	9.125	154,875		534,301
100247798	CULLMAN	AL		10/29/2025	9.500	116,640		580,356
100247799	WOODBURY	MN		10/29/2025	6.990	127,203		552,965
100247800	FORT MYERS	FL		10/29/2025	10.250	37,800		391,000
100247801	DE PERE	WI		10/29/2025	8.000	131,448		551,413
100247802	CHICAGO	IL		10/29/2025	9.000	37,800		331,924
100247803	WINTER SPRINGS	FL		10/29/2025	9.375	37,800		429,203
100247804	SAINT PETERSBURG	FL		10/29/2025	8.875	81,724		327,984
100247805	MOUNT HOPE	WV		10/29/2025	7.625	36,853		282,698
100247806	MESA	AZ		10/29/2025	7.250	80,997		426,000
100247807	ALPHARETTA	GA		10/29/2025	9.000	115,560		468,888
100247808	MIDDLETOWN	OH		10/29/2025	8.500	53,914		302,416
100247809	PORT SAINT LUCIE	FL		10/29/2025	8.250	120,449		537,324

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247810	ROSE HILL	KS		10/29/2025	9.875	37,800		219,145
100247811	GRAHAM	WA		10/29/2025	8.000	166,950		546,041
100247812	MINNEAPOLIS	MN		10/29/2025	8.750	44,280		230,638
100247813	SALINAS	CA		10/29/2025	8.875	56,160		674,055
100247814	LIMA	OH		10/29/2025	8.875	59,400		234,148
100247816	CHANDLER	AZ		10/29/2025	8.375	37,149		517,610
100247817	WESTON	FL		10/29/2025	7.375	254,165		1,181,280
100247818	CAMARILLO	CA		10/29/2025	7.875	111,781		786,430
100247819	ATLANTA	GA		10/29/2025	7.875	164,205		804,767
100247820	NEW PHILADELPHIA	OH		10/29/2025	8.500	54,000		388,919
100247822	PHOENIX	AZ		10/29/2025	8.875	239,720		658,172
100247823	EWA BEACH	HI		10/29/2025	8.375	42,462		1,138,310
100247824	BREWSTER	NY		10/29/2025	7.875	78,719		565,220
100247825	BOULDER CREEK	CA		10/29/2025	9.875	52,789		1,021,200
100247826	NORTH LAS VEGAS	NV		10/29/2025	9.250	64,689		433,820
100247827	MEDFIELD	MA		10/29/2025	11.250	42,900		856,393
100247828	TAMPA	FL		10/29/2025	8.875	75,228		505,303
100247829	PUEBLO	CO		10/29/2025	9.500	75,600		209,000
100247830	SAN DIEGO	CA		10/29/2025	8.000	124,492		933,612
100247831	DACULA	GA		10/29/2025	8.625	121,809		651,352
100247832	WEST JORDAN	UT		10/29/2025	7.125	102,887		510,566
100247833	PLEASANTON	CA		10/29/2025	8.000	169,118		1,781,388
100247834	WAUKESHA	WI		10/29/2025	8.375	42,925		301,620
100247835	WICHITA	KS		10/29/2025	8.000	37,435		217,120
100247837	BILLINGS	MO		10/29/2025	8.375	37,440		237,856
100247840	RIALTO	CA		10/29/2025	8.125	97,700		628,896
100247841	FILLMORE	CA		10/29/2025	9.125	67,325		796,871
100247842	NORTH RIDGEVILLE	OH		10/29/2025	8.375	64,692		358,333
100247843	OGDEN	UT		10/29/2025	7.750	63,478		527,127
100247845	STANFORD	KY		10/29/2025	8.375	37,775		239,011
100247846	BENTONVILLE	AR		10/29/2025	8.250	59,400		430,666
100247847	ODENVILLE	AL		10/29/2025	8.125	37,399		259,914
100247848	KAWKAWLIN	MI		10/29/2025	9.500	53,531		324,814
100247849	PEORIA	AZ		10/29/2025	7.750	84,097		534,094
100247850	PORTOLA	CA		10/29/2025	9.750	37,469		259,000
100247851	BANGOR	ME		10/29/2025	8.250	53,352		273,000
100247852	ALEXANDRIA	OH		10/29/2025	9.375	60,480		412,000
100247853	SANTA FE	NM		10/29/2025	9.250	75,600		500,000
100247854	WOODSTOCK	GA		10/29/2025	8.750	127,226		414,669
100247855	SPRING LAKE	MI		10/29/2025	8.375	88,560		390,567
100247856	ROCHESTER	NY		10/29/2025	9.375	52,920		337,543
100247858	PUEBLO	CO		10/29/2025	7.875	36,601		419,037
100247859	SCOTTSDALE	AZ		10/29/2025	7.875	131,472		675,093
100247860	PORT ORANGE	FL		10/29/2025	9.000	37,800		297,693
100247861	AUGUSTA	GA		10/29/2025	8.625	37,741		186,000
100247862	LITTLE ROCK	AR		10/29/2025	9.000	75,600		240,000
100247863	WHITE PLAINS	NY		10/29/2025	8.125	135,000		1,471,869
100247864	PORT ST JOHN	FL		10/29/2025	8.500	54,000		317,644
100247865	STEVENSVILLE	MT		10/29/2025	7.250	143,878		668,491
100247866	HONOLULU	HI		10/29/2025	7.625	104,910		993,000
100247867	NAVARRE	FL		10/29/2025	8.500	64,697		357,443
100247868	DENNIS	MA		10/29/2025	8.375	209,169		567,084
100247869	PISCATAWAY	NJ		10/29/2025	8.750	141,315		475,000
100247870	BENSON	AZ		10/29/2025	10.875	54,382		225,422
100247871	MILLVILLE	CA		10/29/2025	8.250	74,488		750,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247872	KISSIMMEE	FL		10/29/2025	9.500	42,120		226,000
100247873	WILLIAMSBURG	VA		10/29/2025	8.250	50,408		621,648
100247874	MAPLEWOOD	MN		10/29/2025	7.750	53,952		549,048
100247875	EAST MEADOW	NY		10/29/2025	8.750	129,400		670,802
100247876	LAKEWOOD	WA		10/29/2025	8.750	42,918		505,000
100247877	LAS VEGAS	NV		10/29/2025	8.000	83,502		584,220
100247878	CAMAS	WA		10/29/2025	8.875	43,200		1,192,397
100247880	TRABUCO CANYON	CA		10/29/2025	6.990	107,488		1,435,867
100247881	WHITE CITY	OR		10/29/2025	7.875	69,039		321,000
100247882	UPLAND	CA		10/29/2025	9.250	46,440		430,612
100247883	HURRICANE	UT		10/29/2025	6.990	191,138		404,000
100247885	ISLETON	CA		10/29/2025	7.125	102,477		506,373
100247886	LICKING	MO		10/29/2025	8.500	58,762		130,000
100247887	OAKLEY	CA		10/29/2025	6.875	100,966		747,224
100247888	LAKE CHARLES	LA		10/29/2025	8.875	38,502		259,000
100247889	MEDFORD	OR		10/29/2025	9.000	49,032		445,270
100247890	WAYNE	IL		10/29/2025	8.375	110,055		752,000
100247891	LOLO	MT		10/29/2025	7.875	89,652		507,694
100247892	ORANGEVALE	CA		10/29/2025	8.875	91,800		1,273,983
100247893	NEWPORT	OR		10/29/2025	6.990	127,917		673,173
100247894	SURPRISE	AZ		10/29/2025	9.375	137,185		915,783
100247895	SOUTH BEND	IN		10/29/2025	9.125	156,011		383,360
100247896	KLAMATH FALLS	OR		10/29/2025	9.125	56,160		617,362
100247897	MADISON	AL		10/29/2025	8.250	61,025		386,592
100247898	WHITE LAKE	MI		10/29/2025	8.625	60,480		572,442
100247899	TULSA	OK		10/29/2025	8.125	86,400		340,061
100247900	PORT SAINT LUCIE	FL		10/29/2025	9.375	64,800		386,023
100247901	ELLENTON	FL		10/29/2025	7.875	116,054		369,118
100247902	DULUTH	MN		10/29/2025	7.875	55,334		291,820
100247904	OCALA	FL		10/29/2025	7.625	162,114		445,148
100247905	LANSING	MI		10/29/2025	9.875	83,663		263,422
100247907	WEST BEND	WI		10/29/2025	8.500	77,987		275,746
100247908	CORONA	CA		10/29/2025	7.625	150,435		893,326
100247909	LAS VEGAS	NV		10/29/2025	9.125	40,107		534,027
100247910	RAINBOW CITY	AL		10/29/2025	8.125	99,784		483,001
100247911	CHESTER	VA		10/29/2025	9.125	83,160		493,614
100247912	SAINT AUGUSTINE	FL		10/29/2025	8.750	97,009		439,098
100247914	LAS VEGAS	NV		10/29/2025	8.750	76,257		561,128
100247916	LEWES	DE		10/29/2025	10.375	37,800		452,558
100247917	OGDEN	UT		10/29/2025	9.000	36,497		977,191
100247919	STAFFORD	VA		10/29/2025	11.625	37,800		592,000
100247920	NEW ALBANY	IN		10/29/2025	10.250	70,613		254,903
100247921	ONTARIO	CA		10/29/2025	9.250	180,681		656,555
100247922	METUCHEN	NJ		10/29/2025	9.375	294,855		844,565
100247923	THORNVILLE	OH		10/29/2025	8.250	38,743		203,000
100247924	TUCSON	AZ		10/29/2025	8.875	70,069		410,509
100247925	SMITHFIELD	VA		10/29/2025	8.875	44,271		615,208
100247926	HARVEY	LA		10/29/2025	11.625	37,800		238,000
100247927	LAFAYETTE	LA		10/29/2025	9.000	75,600		175,000
100247928	HENDERSON	NV		10/29/2025	8.250	107,850		784,487
100247929	WEST COVINA	CA		10/29/2025	9.000	69,519		734,970
100247930	OKLAHOMA CITY	OK		10/29/2025	9.625	97,200		401,164
100247932	HAMPTON	NJ		10/29/2025	9.875	37,749		347,312
100247933	ENGLEWOOD	NJ		10/29/2025	6.750	201,614		681,443
100247934	EMPORIA	KS		10/29/2025	7.500	53,190		241,644

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247935	BURLINGTON	IA		10/29/2025	8.250	53,709		188,339
100247936	MURRIETA	CA		10/29/2025	7.875	82,017		712,142
100247937	NEW ORLEANS	LA		10/29/2025	8.750	76,021		584,000
100247938	MADEIRA BEACH	FL		10/29/2025	8.500	42,520		1,639,556
100247939	TOPEKA	KS		10/29/2025	9.125	64,584		209,357
100247940	FLAT ROCK	IN		10/29/2025	8.750	54,000		317,343
100247941	BARSTOW	CA		10/29/2025	8.000	84,370		304,141
100247942	TALLAHASSEE	FL		10/29/2025	8.250	53,002		395,092
100247943	INDIAN ORCH	MA		10/29/2025	7.875	126,762		315,000
100247944	EATONTON	GA		10/29/2025	8.625	107,727		646,555
100247945	BRAMBLETON	VA		10/29/2025	7.750	72,149		869,159
100247946	PROSPECT	OH		10/29/2025	8.125	58,985		228,803
100247947	FOLEY	AL		10/29/2025	8.875	66,849		324,173
100247948	AIKEN	SC		10/29/2025	7.875	125,632		328,736
100247949	STAR TANNERY	VA		10/29/2025	8.125	101,520		514,640
100247950	MOSES LAKE	WA		10/29/2025	8.500	42,120		245,094
100247951	TUCSON	AZ		10/29/2025	8.375	95,348		293,628
100247952	ROCHESTER	NY		10/29/2025	8.750	78,840		215,789
100247953	GULFPORT	FL		10/29/2025	6.625	149,966		1,248,267
100247954	HAMILTON TOWNSHIP	OH		10/29/2025	8.500	47,993		286,000
100247955	DOUGLASVILLE	GA		10/29/2025	8.125	68,406		517,726
100247957	EAST BETHEL	MN		10/29/2025	8.750	37,742		305,625
100247958	EUGENE	OR		10/29/2025	8.500	72,360		655,001
100247959	HARTLY	DE		10/29/2025	10.000	75,542		250,421
100247960	KENNEWICK	WA		10/29/2025	9.500	43,740		332,475
100247961	MINNEAPOLIS	MN		10/29/2025	8.625	45,360		179,000
100247962	DAVIS	CA		10/29/2025	7.750	52,419		596,826
100247963	GRANTS PASS	OR		10/29/2025	7.750	36,932		383,814
100247964	SANTA CLARITA	CA		10/29/2025	8.625	137,713		1,215,440
100247965	LA CONNER	WA		10/29/2025	8.125	41,888		632,187
100247966	RAYTOWN	MO		10/29/2025	10.375	48,556		286,730
100247967	GRANADA HILLS	CA		10/29/2025	8.250	210,988		789,646
100247968	HOBOKEN	NJ		10/29/2025	7.750	105,950		729,493
100247969	ORLAND	ME		10/29/2025	9.250	51,016		444,111
100247970	CLEVELAND	OH		10/29/2025	8.875	97,200		487,161
100247971	MURRIETA	CA		10/29/2025	7.625	64,226		549,348
100247972	NIPOMO	CA		10/29/2025	8.375	129,352		764,003
100247973	GIG HARBOR	WA		10/29/2025	9.000	168,657		1,152,573
100247974	MIAMI	FL		10/29/2025	8.125	129,895		2,236,127
100247975	MIAMI	FL		10/29/2025	7.875	93,204		457,000
100247976	BELVIDERE	NJ		10/29/2025	8.500	106,328		318,995
100247977	NEWBURYPORT	MA		10/29/2025	9.875	39,420		889,000
100247978	PALOS HILLS	IL		10/29/2025	9.125	37,800		241,000
100247979	HAMPDEN	ME		10/29/2025	8.750	37,528		297,000
100247980	RIVERSIDE	CA		10/29/2025	8.125	114,306		680,848
100247982	STORRS MANSFIELD	CT		10/29/2025	8.000	84,330		406,000
100247983	MIDLOTHIAN	VA		10/29/2025	8.625	106,824		320,832
100247984	RIO LINDA	CA		10/29/2025	8.875	54,000		457,397
100247985	SAINT LOUIS	MO		10/29/2025	8.250	196,125		443,783
100247986	CORONA	CA		10/29/2025	8.125	135,000		654,298
100247987	HEDGESVILLE	WV		10/29/2025	9.125	115,916		384,290
100247989	PEORIA	AZ		10/29/2025	7.625	152,268		739,397
100247990	HELENA	MO		10/29/2025	9.750	47,498		303,000
100247991	ALBUQUERQUE	NM		10/29/2025	8.250	84,922		331,491
100247992	LANCASTER	OH		10/29/2025	8.500	53,817		340,214

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100247994	ATHENS	AL		10/29/2025	9.250	43,200		531,980
100247995	MALVERNE	NY		10/29/2025	8.250	41,688		1,078,977
100247996	CALDWELL	ID		10/29/2025	8.125	69,523		520,464
100247997	EXETER	CA		10/29/2025	8.750	69,195		394,000
100247998	WASHINGTON	DC		10/29/2025	8.625	81,270		955,264
100247999	COLBERT	OK		10/29/2025	10.625	37,800		248,892
100248000	UNION	KY		10/29/2025	7.875	41,752		474,741
100248001	MIAMISBURG	OH		10/29/2025	9.250	147,341		301,499
100248002	HUSTONVILLE	KY		10/29/2025	9.000	54,000		406,658
100248003	WINCHESTER	CA		10/29/2025	7.500	211,806		690,858
100248004	OWENSBORO	KY		10/29/2025	8.500	53,933		396,000
100248005	PUEBLO	CO		10/29/2025	8.250	95,765		449,248
100248006	WAIPAHU	HI		10/29/2025	7.750	144,159		916,523
100248008	MARICOPA	AZ		10/29/2025	9.375	37,800		336,142
100248009	SCHENECTADY	NY		10/29/2025	10.000	67,500		226,460
100248010	HARLEM	GA		10/29/2025	8.875	37,742		267,181
100248011	AUBURN	CA		10/29/2025	9.000	141,133		475,000
100248012	SANDY	OR		10/29/2025	8.500	57,179		373,181
100248013	GREER	SC		10/29/2025	7.750	132,240		528,682
100248014	ARLINGTON	VA		10/29/2025	7.875	298,963		1,603,000
100248015	VALDOSTA	GA		10/29/2025	7.875	37,501		195,185
100248016	SAN TAN VALLEY	AZ		10/29/2025	8.125	100,243		469,883
100248017	MURRIETA	CA		10/29/2025	7.875	105,757		633,202
100248018	MOORESTOWN	NJ		10/29/2025	7.875	63,807		400,708
100248019	PITTSBURG	CA		10/29/2025	9.125	142,940		886,001
100248020	GRAYSON	GA		10/29/2025	8.250	86,201		656,674
100248021	DELRAY BEACH	FL		10/29/2025	8.000	44,399		319,000
100248022	BAKERSFIELD	CA		10/29/2025	9.250	46,305		491,025
100248023	TURLOCK	CA		10/29/2025	7.750	98,917		511,908
100248024	KEARNEY	NE		10/29/2025	9.125	128,761		240,613
100248025	GREENWOOD	DE		10/29/2025	8.250	101,581		632,000
100248026	LEXINGTON	KY		10/29/2025	8.500	37,740		366,539
100248027	INGLEWOOD	CA		10/29/2025	9.125	43,003		804,075
100248029	CUMMING	GA		10/29/2025	9.125	54,000		1,272,906
100248030	MARYSVILLE	MI		10/29/2025	9.750	149,654		297,852
100248031	MILLEDGEVILLE	GA		10/29/2025	7.750	108,739		615,381
100248032	SNELLVILLE	GA		10/29/2025	8.500	86,131		362,000
100248033	KAYSVILLE	UT		10/29/2025	8.375	192,120		798,000
100248034	FOLEY	AL		10/29/2025	9.125	67,500		251,236
100248035	RACINE	WI		10/29/2025	8.875	43,200		199,899
100248036	BANNING	CA		10/29/2025	9.125	37,547		390,000
100248038	CORFU	NY		10/29/2025	9.000	45,274		312,888
100248039	SEATTLE	WA		10/29/2025	7.875	170,468		538,117
100248040	HESPERIA	CA		10/29/2025	8.875	53,899		408,701
100248041	TOPEKA	KS		10/29/2025	8.375	37,800		233,000
100248042	HENDERSON	NV		10/29/2025	9.000	48,060		539,952
100248043	RICHLAND	MO		10/29/2025	8.250	50,760		324,628
100248044	DEBARY	FL		10/29/2025	8.250	37,590		222,000
100248046	AUSTELL	GA		10/29/2025	8.750	59,308		363,121
100248047	FAIRBURN	GA		10/29/2025	8.750	123,260		396,502
100248048	MERIDIAN	ID		10/29/2025	8.000	157,947		953,829
100248049	AUBURN	IL		10/29/2025	8.250	36,605		268,000
100248050	SAN JOSE	CA		10/29/2025	7.625	250,792		1,286,915
100248051	MAITLAND	FL		10/29/2025	9.125	54,000		233,443
100248052	NILES	MI		10/29/2025	7.875	95,335		258,357

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248053	BELTON	MO		10/29/2025	10.125	75,600		196,490
100248055	ORO VALLEY	AZ		10/29/2025	9.125	124,200		624,449
100248056	NORWALK	CT		10/29/2025	9.250	37,800		541,794
100248057	PUEBLO WEST	CO		10/29/2025	7.875	53,294		298,727
100248058	AMHERST	NH		10/29/2025	8.500	79,309		592,009
100248059	LITHONIA	GA		10/29/2025	8.250	37,776		267,065
100248060	EUGENE	OR		10/29/2025	10.125	40,415		466,249
100248061	MULBERRY	FL		10/29/2025	8.000	84,507		408,593
100248062	PINE MOUNTAIN	GA		10/29/2025	9.625	82,620		529,227
100248063	SAN JOSE	CA		10/29/2025	7.500	104,411		1,509,373
100248064	GREER	SC		10/29/2025	7.750	186,995		441,465
100248065	BUCKEYE	AZ		10/29/2025	8.125	235,381		678,699
100248066	TEGA CAY	SC		10/29/2025	8.500	242,226		785,395
100248067	ENFIELD	CT		10/29/2025	7.625	83,976		309,996
100248068	VISALIA	CA		10/29/2025	10.000	59,400		392,409
100248069	FULTON	NY		10/29/2025	8.125	53,203		358,036
100248070	BAY LAKE	FL		10/29/2025	8.375	53,791		371,000
100248071	CARMEL	NY		10/29/2025	7.625	53,027		341,680
100248072	CAMDENTON	MO		10/29/2025	8.000	121,562		441,820
100248073	FORESTDALE	MA		10/29/2025	9.750	52,986		760,560
100248074	BRADENTON	FL		10/29/2025	7.500	207,171		995,000
100248075	BAKERSFIELD	CA		10/29/2025	7.875	120,256		536,703
100248076	SPOKANE	WA		10/29/2025	9.125	59,224		547,775
100248077	LEXINGTON	OH		10/29/2025	7.875	37,203		261,454
100248078	SKOKIE	IL		10/29/2025	8.750	155,023		519,051
100248079	SNOHOMISH	WA		10/29/2025	8.625	198,072		770,000
100248080	MARINE CITY	MI		10/29/2025	8.000	53,567		232,686
100248081	LA QUINTA	CA		10/29/2025	8.250	79,957		723,563
100248082	ALLENDALE	NJ		10/29/2025	8.250	186,460		1,220,661
100248083	BUMPASS	VA		10/29/2025	8.375	71,280		400,835
100248084	HOWARD LAKE	MN		10/29/2025	8.875	92,910		348,103
100248086	REVERE	MA		10/29/2025	8.625	45,140		713,021
100248087	COVINA	CA		10/29/2025	8.500	36,815		689,377
100248088	LIVERMORE	CA		10/29/2025	8.500	44,787		1,154,571
100248089	HARTVILLE	OH		10/29/2025	11.625	40,709		256,000
100248092	MIDDLETOWN	NY		10/29/2025	7.875	202,456		607,031
100248093	MEDFORD	NY		10/29/2025	8.625	186,840		583,811
100248094	BETHEL	CT		10/29/2025	7.750	63,221		511,636
100248095	NEW ORLEANS	LA		10/29/2025	10.000	82,392		272,067
100248096	NAMPA	ID		10/29/2025	8.750	58,966		353,661
100248097	CORONA	CA		10/29/2025	9.250	228,379		782,787
100248098	LA MESA	CA		10/29/2025	7.625	137,539		996,536
100248099	ANTIOCH	CA		10/29/2025	9.000	80,634		591,000
100248100	SANTA MONICA	CA		10/29/2025	8.000	66,496		2,065,225
100248101	PICO RIVERA	CA		10/29/2025	8.375	231,754		783,511
100248102	SAN PEDRO	CA		10/29/2025	9.125	103,112		946,693
100248104	SPOKANE	WA		10/29/2025	9.375	94,064		321,675
100248105	MISSOULA	MT		10/29/2025	7.750	36,007		1,136,712
100248106	HOWELL	MI		10/29/2025	9.125	107,943		577,000
100248107	HERNDON	VA		10/29/2025	9.000	206,028		712,706
100248108	SAN TAN VALLEY	AZ		10/29/2025	8.000	121,677		446,452
100248109	LITTLE FALLS	MN		10/29/2025	8.500	36,514		426,709
100248110	HEPHZIBAH	GA		10/29/2025	8.000	67,512		284,564
100248111	NANUET	NY		10/29/2025	7.625	64,492		655,183
100248112	SUNLAND	CA		10/29/2025	8.250	133,453		863,556

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248114	FLORENCE	AZ		10/29/2025	8.625	80,035		504,131
100248115	BOWLING GREEN	KY		10/29/2025	9.125	86,400		252,497
100248116	COLUMBUS	OH		10/29/2025	8.250	109,620		354,544
100248117	ROYAL PALM BEACH	FL		10/29/2025	8.250	316,202		1,153,000
100248118	LAS VEGAS	NV		10/29/2025	9.125	43,078		695,587
100248119	CONCORD	CA		10/29/2025	6.625	80,570		617,361
100248120	GANSEVOORT	NY		10/29/2025	8.875	82,836		281,851
100248121	PRESCOTT	AZ		10/29/2025	8.875	46,027		572,203
100248122	KANEOHE	HI		10/29/2025	8.000	36,925		1,294,231
100248123	DESERT HOT SPRINGS	CA		10/29/2025	9.000	99,558		322,000
100248124	SOUTH WINDSOR	CT		10/29/2025	8.500	89,640		426,024
100248125	MOSES LAKE	WA		10/29/2025	7.500	88,637		447,877
100248126	HESPERIA	CA		10/29/2025	8.375	101,142		486,402
100248128	BALDWINSVILLE	NY		10/29/2025	8.000	37,800		349,725
100248129	PORTSMOUTH	VA		10/29/2025	8.125	95,772		266,916
100248130	ERIE	CO		10/29/2025	10.125	37,800		796,415
100248131	WAVERLY	IA		10/29/2025	9.875	61,560		226,016
100248132	ABBEVILLE	LA		10/29/2025	7.625	83,774		349,545
100248133	LONG BEACH	CA		10/29/2025	9.500	38,880		942,693
100248134	CHAMPLIN	MN		10/29/2025	8.000	44,749		359,875
100248136	ELMHURST	IL		10/29/2025	7.875	84,286		572,720
100248137	MONROE	CT		10/29/2025	9.250	162,000		810,757
100248138	OKLAHOMA CITY	OK		10/29/2025	8.750	54,000		242,441
100248139	MAUMEE	OH		10/29/2025	8.375	59,015		248,165
100248140	MILLSBORO	DE		10/29/2025	9.000	96,141		401,362
100248141	COLUMBUS	OH		10/29/2025	8.875	91,800		221,438
100248142	BATTLE CREEK	MI		10/29/2025	8.875	37,800		352,124
100248143	LAS VEGAS	NV		10/29/2025	9.000	37,800		458,401
100248144	PORT ANGELES	WA		10/29/2025	6.990	111,961		396,566
100248145	CENTREVILLE	VA		10/29/2025	8.375	86,157		664,000
100248146	BEVERLY	MA		10/29/2025	7.625	90,296		1,173,589
100248147	MARTINSBURG	WV		10/29/2025	8.375	107,037		544,217
100248148	LA CENTER	WA		10/29/2025	8.375	369,987		2,691,427
100248149	SPRING CREEK	NV		10/29/2025	7.750	90,286		381,970
100248150	EDWARDSVILLE	IL		10/29/2025	9.000	41,040		198,846
100248151	ARNOLD	MO		10/29/2025	7.375	137,103		412,791
100248152	OMAHA	NE		10/29/2025	8.250	87,588		428,019
100248153	MYRTLE BEACH	SC		10/29/2025	8.375	37,663		316,795
100248155	JAMAICA	NY		10/29/2025	8.000	37,794		605,326
100248156	MARYSVILLE	WA		10/29/2025	8.250	159,626		638,150
100248157	FRAMINGHAM	MA		10/29/2025	8.625	68,481		607,944
100248158	SWANSEA	MA		10/29/2025	8.875	37,404		501,772
100248159	MARTINSBURG	WV		10/29/2025	8.375	67,192		236,000
100248160	PORTLAND	OR		10/29/2025	8.875	140,735		389,742
100248161	PUNTA GORDA	FL		10/29/2025	10.125	59,323		380,043
100248163	BUHL	ID		10/29/2025	8.000	84,054		341,124
100248164	BULLHEAD CITY	AZ		10/29/2025	7.875	105,450		448,802
100248165	AURORA	CO		10/29/2025	8.625	151,200		451,092
100248166	STATEN ISLAND	NY		10/29/2025	9.250	204,120		570,160
100248167	TOLEDO	OH		10/29/2025	9.500	108,540		338,143
100248168	CIRCLEVILLE	OH		10/29/2025	8.000	97,076		391,251
100248169	WARRENTON	MO		10/29/2025	8.750	129,210		409,259
100248170	ALEXANDRIA	OH		10/29/2025	8.500	54,000		305,000
100248171	CRESTVIEW	FL		10/29/2025	9.250	54,000		406,695
100248172	TUCSON	AZ		10/29/2025	8.625	95,922		305,544

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248174	OLD BRIDGE	NJ		10/29/2025	7.500	155,272		788,324
100248175	RONKONKOMA	NY		10/29/2025	7.875	139,126		671,614
100248176	NOKESVILLE	VA		10/29/2025	8.500	188,354		861,342
100248177	WEST DES MOINES	IA		10/29/2025	8.500	155,379		306,755
100248178	PERRYSBURG	OH		10/29/2025	9.250	117,984		254,384
100248179	INMAN	SC		10/29/2025	9.125	73,440		294,613
100248180	EDMOND	OK		10/29/2025	10.750	51,609		293,476
100248181	FARMINGTON	UT		10/29/2025	7.375	169,897		950,297
100248182	TOPEKA	KS		10/29/2025	7.875	36,151		270,000
100248183	FORT MILL	SC		10/29/2025	8.500	367,485		1,256,190
100248184	SANTA CLARITA	CA		10/29/2025	8.375	156,749		978,272
100248186	HOMESTEAD	FL		10/29/2025	7.750	97,892		631,814
100248187	LEES SUMMIT	MO		10/29/2025	9.250	159,145		575,848
100248188	PINCKNEY	MI		10/29/2025	9.375	85,585		463,000
100248189	CLARKSTON	WA		10/29/2025	9.125	37,800		249,523
100248190	OCEANSIDE	CA		10/29/2025	8.875	248,400		1,236,110
100248191	PEARISBURG	VA		10/29/2025	8.750	37,981		332,000
100248192	CLARK	NJ		10/29/2025	8.625	37,800		696,237
100248193	CANAL FULTON	OH		10/29/2025	8.500	95,420		331,912
100248194	MUSKOGEE	OK		10/29/2025	7.750	52,970		175,100
100248195	DENVER	CO		10/29/2025	8.375	85,860		399,586
100248196	LEESBURG	FL		10/29/2025	9.000	88,252		307,696
100248197	NAPA	CA		10/29/2025	7.500	74,455		1,111,798
100248198	BYERS	CO		10/29/2025	9.000	42,706		432,456
100248199	PAYSON	AZ		10/29/2025	8.250	36,570		509,021
100248201	ALPINE	UT		10/29/2025	8.625	375,189		1,239,986
100248202	PORTAGE	MI		10/29/2025	8.250	129,600		385,438
100248203	DUNEDIN	FL		10/29/2025	9.625	85,685		508,856
100248204	ALDIE	VA		10/29/2025	7.875	105,445		1,497,236
100248205	MEDFORD	MN		10/29/2025	7.875	42,258		395,841
100248206	HUTCHINSON	MN		10/29/2025	9.500	45,360		307,384
100248207	AMERICAN FORK	UT		10/29/2025	7.875	102,370		337,956
100248208	MARION	MA		10/29/2025	7.750	166,653		505,906
100248209	DEWITT	IL		10/29/2025	9.875	75,600		247,462
100248210	FERNLEY	NV		10/29/2025	9.750	49,436		348,624
100248211	CHICAGO	IL		10/29/2025	8.875	53,920		1,292,547
100248212	WELLINGTON	FL		10/29/2025	8.250	37,665		518,261
100248214	MOULTRIE	GA		10/29/2025	7.875	95,281		226,602
100248216	SPOKANE	WA		10/29/2025	8.125	117,932		609,008
100248217	UNION CITY	GA		10/29/2025	7.875	37,279		334,000
100248218	OVERLAND PARK	KS		10/29/2025	8.125	424,410		2,615,901
100248219	INVERNESS	FL		10/29/2025	8.750	99,900		496,572
100248220	WASHINGTON	DC		10/29/2025	8.750	253,641		592,093
100248221	ALPHARETTA	GA		10/29/2025	6.625	259,361		829,009
100248222	TAYLORSVILLE	UT		10/29/2025	9.250	141,889		503,604
100248223	BREMERTON	WA		10/29/2025	8.625	37,800		382,085
100248224	SPRINGFIELD	MO		10/29/2025	8.875	37,800		388,190
100248225	STATEN ISLAND	NY		10/29/2025	8.750	164,160		725,054
100248226	FOND DU LAC	WI		10/29/2025	8.875	37,602		261,928
100248227	BRIMFIELD	MA		10/29/2025	8.625	48,600		454,702
100248228	BLAINE	MN		10/29/2025	8.625	118,292		340,548
100248229	SAN LEANDRO	CA		10/29/2025	7.625	36,300		768,940
100248230	PORT SAINT LUCIE	FL		10/29/2025	8.375	85,454		454,337
100248231	MINNEAPOLIS	MN		10/29/2025	7.875	85,235		592,966
100248232	LAKE HAVASU CITY	AZ		10/29/2025	6.990	51,142		470,620

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248233	NEW ORLEANS	LA		10/29/2025	8.750	48,600		201,356
100248234	LYNDONVILLE	NY		10/29/2025	9.750	54,000		364,148
100248235	ORLAND PARK	IL		10/29/2025	7.875	125,504		430,725
100248237	WARWICK	NY		10/29/2025	7.750	36,710		828,954
100248239	HAMMOND	IN		10/29/2025	8.125	62,673		207,468
100248241	PRICE	UT		10/29/2025	7.500	104,636		547,826
100248242	RENTON	WA		10/29/2025	8.750	118,586		627,356
100248243	TAMPA	FL		10/29/2025	7.875	85,340		334,130
100248244	PORTLAND	OR		10/29/2025	8.250	106,748		542,605
100248245	PALMYRA	NJ		10/29/2025	6.500	89,264		381,441
100248246	STOUGHTON	MA		10/29/2025	8.875	84,564		595,060
100248247	SCARSDALE	NY		10/29/2025	8.250	163,998		1,136,869
100248248	MODESTO	CA		10/29/2025	6.990	80,618		458,300
100248249	AURORA	IL		10/29/2025	8.375	106,226		297,898
100248251	NORTH ATTLEBORO	MA		10/29/2025	7.875	141,959		638,644
100248252	WASHINGTON	DC		10/29/2025	8.250	39,414		332,323
100248253	RICHFIELD	OH		10/29/2025	6.990	152,247		775,760
100248254	GREENVILLE	SC		10/29/2025	8.750	39,650		403,564
100248255	TOLEDO	OH		10/29/2025	8.500	60,559		184,472
100248256	CHESNEE	SC		10/29/2025	8.875	81,000		478,565
100248258	MIDDLETOWN	OH		10/29/2025	10.000	48,536		143,000
100248259	COLUMBIA	SC		10/29/2025	9.750	37,800		254,495
100248260	LAKE WORTH	FL		10/29/2025	8.625	58,027		484,914
100248261	PALM COAST	FL		10/29/2025	10.375	46,395		399,429
100248262	SAN LORENZO	CA		10/29/2025	8.125	132,470		866,397
100248263	WATERTOWN	WI		10/29/2025	7.875	42,258		327,771
100248264	LOGANVILLE	GA		10/29/2025	7.625	94,329		392,265
100248266	SHAWNEE	KS		10/29/2025	9.250	101,006		250,725
100248267	ELK GROVE	CA		10/29/2025	9.250	75,600		657,284
100248268	RANCHO CUCAMONGA	CA		10/29/2025	7.750	83,067		756,030
100248269	WOODBURN	OR		10/29/2025	9.500	53,254		373,525
100248270	BLYTHEWOOD	SC		10/29/2025	9.500	41,580		352,668
100248271	POMPANO BEACH	FL		10/29/2025	8.625	48,600		355,000
100248272	COTTONWOOD	CA		10/29/2025	9.875	37,800		291,027
100248274	LEXINGTON	SC		10/29/2025	9.250	75,561		300,256
100248275	SHEBOYGAN	WI		10/29/2025	8.500	37,651		269,915
100248276	EDISON	NJ		10/29/2025	8.000	91,355		861,976
100248277	FAIRFIELD	CT		10/29/2025	8.125	107,469		1,238,473
100248278	COLORADO SPRINGS	CO		10/29/2025	10.250	43,200		750,000
100248280	WEST ALLIS	WI		10/29/2025	8.875	52,920		315,392
100248281	BRIDGEWATER	NJ		10/29/2025	7.375	214,086		709,527
100248282	LAKE ELSINORE	CA		10/29/2025	9.375	47,475		583,519
100248283	OMAHA	NE		10/29/2025	7.625	36,733		262,781
100248284	MIRAMAR	FL		10/29/2025	8.375	106,517		406,758
100248285	DUNNELLON	FL		10/29/2025	7.375	56,097		429,912
100248286	CHICAGO	IL		10/29/2025	8.250	37,643		484,508
100248287	LAS VEGAS	NV		10/29/2025	9.500	72,529		205,024
100248288	COLORADO SPRINGS	CO		10/29/2025	9.125	41,580		329,479
100248289	BLUFFTON	SC		10/29/2025	8.125	105,794		709,368
100248291	GALLUP	NM		10/29/2025	8.875	122,774		260,000
100248292	BILLINGS	MT		10/29/2025	9.125	125,781		345,305
100248293	WALLINGFORD	CT		10/29/2025	8.500	85,500		409,000
100248294	HASTINGS	MN		10/29/2025	9.250	45,360		398,612
100248295	SPARTANBURG	SC		10/29/2025	8.250	90,549		247,394
100248297	BUENA PARK	CA		10/29/2025	7.875	231,311		888,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248298	ROSAMOND	CA		10/29/2025	8.625	62,516		621,832
100248299	EASLEY	SC		10/29/2025	7.125	91,353		346,753
100248300	MONTE VISTA	CO		10/29/2025	9.375	54,000		189,000
100248301	MAYS LANDING	NJ		10/29/2025	8.125	63,250		387,259
100248303	ROBERTSDALE	AL		10/29/2025	8.500	106,011		348,291
100248305	STATEN ISLAND	NY		10/29/2025	7.625	79,704		534,707
100248306	GUTHRIE	OK		10/29/2025	9.375	56,160		103,000
100248307	LACEY	WA		10/29/2025	9.375	60,731		496,000
100248308	CAPE MAY COURT HOUSE	NJ		10/29/2025	8.250	85,416		544,228
100248309	LAVEEN	AZ		10/29/2025	7.500	93,117		388,835
100248310	EL CAJON	CA		10/29/2025	7.250	138,136		830,878
100248311	LIVINGSTON	MT		10/29/2025	7.875	95,012		543,228
100248313	VISALIA	CA		10/29/2025	9.000	37,800		375,990
100248314	MERIDIAN	ID		10/29/2025	7.875	198,577		769,139
100248315	SANTA ROSA BEACH	FL		10/29/2025	7.250	103,136		635,246
100248316	MADISON	WI		10/29/2025	7.875	84,447		237,000
100248317	MALDEN	MA		10/29/2025	7.875	404,519		1,099,745
100248318	ALBANY	OR		10/29/2025	7.875	82,891		404,274
100248319	NEW HUDSON	MI		10/29/2025	8.250	90,464		365,407
100248320	SAINT GEORGE	UT		10/29/2025	8.375	85,367		474,806
100248321	LEES SUMMIT	MO		10/29/2025	7.750	130,857		542,329
100248322	SPOKANE	WA		10/29/2025	9.250	43,200		281,593
100248323	KANSAS CITY	MO		10/29/2025	8.500	43,086		258,497
100248324	LONGMEADOW	MA		10/29/2025	8.875	37,800		669,707
100248325	CIRCLE PINES	MN		10/29/2025	7.750	68,605		388,489
100248326	VIRGINIA BEACH	VA		10/29/2025	7.875	210,422		1,060,557
100248327	ONTARIO	CA		10/29/2025	9.750	91,612		822,151
100248328	SCHENECTADY	NY		10/29/2025	7.875	37,569		315,343
100248329	CLIFTON PARK	NY		10/29/2025	8.875	39,960		407,123
100248330	OWASSO	OK		10/29/2025	8.750	81,000		444,850
100248331	BARNESVILLE	GA		10/29/2025	7.625	205,706		384,333
100248332	CLEVELAND	OK		10/29/2025	9.250	59,400		190,772
100248333	CORTLAND	OH		10/29/2025	9.750	64,800		322,485
100248334	ROGERS	AR		10/29/2025	8.500	48,600		337,438
100248335	PLEASANT HILL	OH		10/29/2025	8.375	56,484		224,000
100248336	MESA	AZ		10/29/2025	8.375	134,091		676,171
100248337	DRIGGS	ID		10/29/2025	9.375	156,369		1,300,000
100248338	MILLSBORO	DE		10/29/2025	8.250	107,931		569,867
100248339	KINGSTON	MA		10/29/2025	7.625	89,010		669,600
100248340	JACKSONVILLE	FL		10/29/2025	7.875	103,575		2,082,871
100248342	PORTLAND	OR		10/29/2025	7.625	78,779		320,695
100248343	HILLSBOROUGH	NJ		10/29/2025	8.625	54,000		319,265
100248344	LATHROP	CA		10/29/2025	7.750	181,368		868,000
100248345	WEST COLUMBIA	SC		10/29/2025	8.375	122,740		532,008
100248346	MIAMI	FL		10/29/2025	7.875	121,327		527,000
100248347	BRADLEY	CA		10/29/2025	9.125	81,000		792,148
100248348	SARASOTA	FL		10/29/2025	9.125	37,744		407,087
100248349	GLADWIN	MI		10/29/2025	9.000	53,647		176,000
100248350	LAS VEGAS	NV		10/29/2025	7.750	104,378		641,751
100248351	CORONA	CA		10/29/2025	8.125	63,910		830,367
100248352	YAKIMA	WA		10/29/2025	8.125	42,731		329,120
100248353	BOCA RATON	FL		10/29/2025	9.000	83,268		568,944
100248354	TOLEDO	OH		10/29/2025	8.875	37,800		188,160
100248355	CHINO	CA		10/29/2025	9.875	70,126		695,652
100248356	CHARLESTOWN	RI		10/29/2025	8.250	132,169		645,099

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248357	SANFORD	ME		10/29/2025	7.750	91,455		405,566
100248358	MARLBOROUGH	MA		10/29/2025	8.375	160,384		814,985
100248359	ALGONQUIN	IL		10/29/2025	8.500	48,404		426,283
100248360	HADLEY	MA		10/29/2025	8.875	105,579		612,438
100248362	GLEN CARBON	IL		10/29/2025	7.875	52,923		336,447
100248363	BEAVERCREEK	OH		10/29/2025	8.375	112,644		298,000
100248364	WILTON	CT		10/29/2025	7.500	188,588		1,852,008
100248365	UNIONDALE	NY		10/29/2025	8.375	162,000		697,376
100248366	ATWATER	CA		10/29/2025	9.375	70,964		540,461
100248367	FALLBROOK	CA		10/29/2025	8.500	254,880		1,013,102
100248369	SAN JOSE	CA		10/29/2025	8.875	107,101		911,734
100248370	MORRIS PLAINS	NJ		10/29/2025	9.500	86,465		779,397
100248372	PALMYRA	NJ		10/29/2025	9.500	44,280		292,926
100248374	HINESVILLE	GA		10/29/2025	9.000	43,200		264,510
100248375	STONE MOUNTAIN	GA		10/29/2025	8.625	135,683		688,079
100248376	IDAHO FALLS	ID		10/29/2025	7.625	145,947		394,000
100248377	HURRICANE	UT		10/29/2025	8.875	47,463		353,299
100248378	WILDOMAR	CA		10/29/2025	7.500	74,328		632,077
100248379	PEACHTREE CITY	GA		10/29/2025	9.000	37,743		378,045
100248380	BELLEVILLE	IL		10/29/2025	8.000	75,271		296,663
100248381	DEER TRAIL	CO		10/29/2025	8.250	127,149		427,970
100248382	AGAWAM	MA		10/29/2025	8.750	37,580		323,219
100248383	MARYSVILLE	WA		10/29/2025	8.375	164,284		624,000
100248384	VANCOUVER	WA		10/29/2025	10.125	54,000		365,000
100248385	BROOKLYN	NY		10/29/2025	7.875	101,256		821,000
100248387	ELK GROVE	CA		10/29/2025	7.875	69,580		704,385
100248389	LAVEEN	AZ		10/29/2025	11.250	42,660		409,558
100248390	HAMPTON	GA		10/29/2025	8.750	39,329		331,892
100248391	GILBERT	AZ		10/29/2025	11.250	46,356		497,150
100248392	WADDELL	AZ		10/29/2025	8.875	95,859		552,762
100248393	FREMONT	CA		10/29/2025	8.125	87,764		588,374
100248394	DELHI	CA		10/29/2025	8.375	68,620		445,074
100248395	JACKSONVILLE	FL		10/29/2025	8.375	37,800		242,890
100248396	STERLING	VA		10/29/2025	9.250	63,357		766,714
100248398	AUBURN	MA		10/29/2025	8.625	37,800		347,641
100248399	BROUSSARD	LA		10/29/2025	8.750	37,800		258,561
100248400	BENTON	AR		10/29/2025	8.250	37,607		226,428
100248401	INDIANAPOLIS	IN		10/29/2025	8.875	64,800		236,825
100248402	LONGWOOD	FL		10/29/2025	7.750	278,864		1,074,576
100248403	WICKENBURG	AZ		10/29/2025	8.750	53,909		296,000
100248404	JACKSON	SC		10/29/2025	8.875	37,800		219,000
100248406	PHOENIX	AZ		10/29/2025	9.375	62,329		858,936
100248407	BESSEMER	AL		10/29/2025	8.000	37,241		193,000
100248408	MINNEAPOLIS	MN		10/29/2025	8.000	52,863		177,647
100248409	SURPRISE	AZ		10/29/2025	9.500	225,095		621,063
100248410	MIRAMAR	FL		10/29/2025	8.375	48,600		683,000
100248411	CRESCENT	OR		10/29/2025	8.125	75,084		525,845
100248412	INDIO	CA		10/29/2025	7.875	107,630		556,798
100248413	BATES CITY	MO		10/29/2025	9.875	48,598		586,023
100248414	BUFFALO	NY		10/29/2025	9.375	77,760		304,718
100248415	HESPERIA	CA		10/29/2025	8.875	64,510		468,699
100248416	BUENA PARK	CA		10/29/2025	8.750	46,440		823,196
100248417	CARLSBAD	NM		10/29/2025	10.000	43,127		336,000
100248418	DENVER	CO		10/29/2025	8.125	65,880		652,803
100248419	ANAHEIM	CA		10/29/2025	8.125	116,205		829,055

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248420	FRESNO	CA		10/29/2025	9.875	56,642		487,574
100248421	FAYETTEVILLE	GA		10/29/2025	10.625	37,800		294,486
100248422	NEW IBERIA	LA		10/29/2025	9.750	37,986		208,000
100248423	EL DORADO HILLS	CA		10/29/2025	8.125	208,566		1,136,364
100248424	WASILLA	AK		10/29/2025	8.000	37,016		469,830
100248425	AURORA	CO		10/29/2025	7.750	105,499		561,000
100248426	FREDERICKSBRG	VA		10/29/2025	8.750	92,149		585,964
100248427	DENVER	CO		10/29/2025	6.750	80,764		429,366
100248428	AIEA	HI		10/29/2025	8.750	119,202		618,000
100248429	BENTONVILLE	AR		10/29/2025	7.750	159,492		955,000
100248430	PLYMOUTH	MA		10/29/2025	8.500	54,000		686,851
100248431	ELGIN	IL		10/29/2025	9.875	149,644		472,567
100248432	PALM DESERT	CA		10/29/2025	8.250	52,430		722,000
100248433	WINCHESTER	IN		10/29/2025	9.250	107,427		267,885
100248434	TAMPA	FL		10/29/2025	9.250	88,390		368,063
100248435	PARAGOULD	AR		10/29/2025	9.375	109,232		214,918
100248436	OWASSO	OK		10/29/2025	8.500	84,887		367,325
100248438	MYRTLE BEACH	SC		10/29/2025	11.500	37,546		295,744
100248439	SPRING CREEK	NV		10/29/2025	9.125	45,293		375,449
100248440	PHOENIX	AZ		10/29/2025	9.500	37,800		373,000
100248441	SAN DIEGO	CA		10/29/2025	8.000	366,961		2,660,517
100248442	GOOSE CREEK	SC		10/29/2025	8.125	106,423		620,781
100248443	SOMERSET	MA		10/29/2025	8.500	53,748		504,349
100248444	RICHMOND	CA		10/29/2025	7.500	51,990		583,472
100248445	WASHINGTON TWP	MI		10/29/2025	9.250	47,104		296,000
100248446	EPHRATA	WA		10/29/2025	7.875	37,153		244,448
100248447	PRATTVILLE	AL		10/29/2025	9.000	37,123		385,000
100248448	BREA	CA		10/29/2025	8.250	68,074		1,084,335
100248449	BRICK	NJ		10/29/2025	8.000	136,336		468,593
100248450	HAMDEN	CT		10/29/2025	8.375	159,647		660,163
100248451	EAST GREENBUSH	NY		10/29/2025	8.750	81,000		446,642
100248452	FREEHOLD	NJ		10/29/2025	8.875	88,970		689,877
100248453	CLIFTON	NJ		10/29/2025	8.375	107,411		660,149
100248454	VISALIA	CA		10/29/2025	8.375	54,000		360,900
100248455	CLIFTON	CO		10/29/2025	11.000	37,800		377,498
100248456	SHARPSBURG	GA		10/29/2025	8.250	161,287		332,575
100248457	SANTA MARIA	CA		10/29/2025	8.625	70,200		573,772
100248458	NORTH LAS VEGAS	NV		10/29/2025	8.250	55,778		371,182
100248460	WESTFIELD	MA		10/29/2025	9.000	137,084		406,965
100248462	LOUISVILLE	KY		10/29/2025	8.375	64,760		282,959
100248463	CONWAY	SC		10/29/2025	10.375	37,800		297,000
100248464	BLUEFIELD	WV		10/29/2025	10.375	60,329		165,000
100248465	N HOLLYWOOD	CA		10/29/2025	7.625	155,596		1,540,000
100248466	FOSTORIA	OH		10/29/2025	8.250	59,347		285,308
100248467	LAS VEGAS	NV		10/29/2025	7.625	52,883		599,525
100248468	ELLENWOOD	GA		10/29/2025	11.000	52,253		229,886
100248469	RANCHO CUCAMONGA	CA		10/29/2025	7.625	52,577		769,000
100248470	SPRINGVILLE	UT		10/29/2025	8.125	333,656		1,186,638
100248471	CAPE CORAL	FL		10/29/2025	9.000	70,092		292,075
100248472	ARLINGTON	WA		10/29/2025	8.125	122,619		969,173
100248473	SALEM	OR		10/29/2025	8.000	64,083		421,619
100248474	KAMIAH	ID		10/29/2025	9.375	43,200		275,856
100248475	REDDING	CA		10/29/2025	8.500	59,400		458,645
100248476	ORANGE	CA		10/29/2025	7.750	156,583		1,131,491
100248477	ALBERTVILLE	MN		10/29/2025	7.750	119,855		407,365

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248478	WILTON	CA		10/29/2025	8.000	242,061		667,607
100248479	LEXINGTON	SC		10/29/2025	8.875	47,174		234,753
100248480	ENUMCLAW	WA		10/29/2025	8.500	54,348		618,633
100248481	TOMS RIVER	NJ		10/29/2025	8.250	81,000		784,058
100248482	HARVEST	AL		10/29/2025	8.750	70,182		348,934
100248483	LEWISTON	UT		10/29/2025	8.125	68,503		433,877
100248484	CHARLESTON	SC		10/29/2025	8.250	43,200		551,625
100248485	WOODBRIDGE	VA		10/29/2025	9.750	128,460		442,614
100248486	PORTER	OK		10/29/2025	7.625	324,275		812,356
100248487	WILTON	CA		10/29/2025	8.500	255,988		1,644,308
100248488	LAS VEGAS	NV		10/29/2025	8.875	66,087		253,317
100248489	FORT COLLINS	CO		10/29/2025	8.750	54,000		406,267
100248490	POST FALLS	ID		10/29/2025	9.125	69,120		714,654
100248491	FRANKFORT	IN		10/29/2025	9.250	91,800		239,216
100248493	MARGATE	FL		10/29/2025	8.500	72,900		498,295
100248494	HELENA	AL		10/29/2025	8.750	70,148		299,070
100248495	DOUGLASS	KS		10/29/2025	7.375	103,749		416,041
100248497	BUENA	NJ		10/29/2025	8.500	133,401		560,556
100248498	WAUSEON	OH		10/29/2025	6.500	73,989		378,309
100248499	SMYRNA	DE		10/29/2025	8.625	37,800		390,155
100248500	TORRINGTON	CT		10/29/2025	7.875	115,770		333,076
100248501	WEST HILLS	CA		10/29/2025	8.250	64,083		1,173,510
100248502	MENTONE	CA		10/29/2025	8.750	107,261		741,422
100248503	OLATHE	KS		10/29/2025	9.375	64,152		353,378
100248504	HUNTINGTN BCH	CA		10/29/2025	8.125	105,878		1,309,386
100248506	WOODSTOCK	GA		10/29/2025	8.625	50,831		626,581
100248507	COMPTON	CA		10/29/2025	8.125	65,078		634,091
100248508	CONWAY	SC		10/29/2025	7.875	63,465		347,129
100248509	WINDSOR	CA		10/29/2025	9.000	62,262		760,228
100248510	MECHANICSVILLE	VA		10/29/2025	9.375	43,138		400,245
100248512	MINNEAPOLIS	MN		10/29/2025	8.750	39,960		247,000
100248513	GRAND ISLAND	FL		10/29/2025	8.875	43,200		224,000
100248514	DRY RIDGE	KY		10/29/2025	7.875	93,803		276,444
100248515	FLINTSTONE	GA		10/29/2025	7.875	53,390		373,000
100248516	PINE ISLAND	MN		10/29/2025	8.625	64,800		479,313
100248517	FINDLAY	OH		10/29/2025	8.750	75,557		287,053
100248518	GAINESVILLE	VA		10/29/2025	8.500	106,973		715,817
100248519	ROCHESTER	MN		10/29/2025	8.125	79,466		301,171
100248520	MINNEAPOLIS	MN		10/29/2025	8.625	138,120		429,652
100248521	GRESHAM	OR		10/29/2025	9.125	54,000		533,735
100248522	WORCESTER	MA		10/29/2025	8.250	66,305		421,077
100248523	DELTONA	FL		10/29/2025	10.000	37,800		276,000
100248524	LA HABRA	CA		10/29/2025	7.875	49,851		961,812
100248525	ROCHESTER HILLS	MI		10/29/2025	6.990	83,896		195,589
100248527	CLINTON TOWNSHIP	MI		10/29/2025	8.000	37,572		251,022
100248528	SANTA MARIA	CA		10/29/2025	9.375	62,608		649,092
100248529	DAHLONEGA	GA		10/29/2025	8.125	59,482		562,074
100248530	FAIRBANKS	AK		10/29/2025	8.375	37,800		319,660
100248532	SAN TAN VALLEY	AZ		10/29/2025	7.875	126,501		1,031,553
100248533	PITTSFIELD	MA		10/29/2025	8.375	83,819		533,160
100248534	EL DORADO	KS		10/29/2025	9.375	37,800		115,000
100248536	STATEN ISLAND	NY		10/29/2025	8.125	80,689		812,765
100248537	CORYDON	IA		10/29/2025	7.750	52,708		258,133
100248539	LANCASTER	SC		10/29/2025	7.500	35,880		480,489
100248540	WESTVILLE	IN		10/29/2025	9.000	54,000		214,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248541	BRICK	NJ		10/29/2025	8.250	53,467		444,723
100248542	STANSBURY PARK	UT		10/29/2025	7.750	36,608		617,604
100248544	GRANTS PASS	OR		10/29/2025	10.250	37,800		389,529
100248545	PINEVILLE	LA		10/29/2025	8.500	37,800		145,000
100248546	CARLETON	MI		10/29/2025	8.375	77,413		369,139
100248547	OXFORD	GA		10/29/2025	8.250	105,197		395,184
100248548	WARREN	MI		10/29/2025	7.625	63,081		344,027
100248549	LOOMIS	CA		10/29/2025	7.250	412,316		1,610,865
100248550	SANTA CLARITA	CA		10/29/2025	9.000	157,746		1,053,182
100248551	ANTIOCH	IL		10/29/2025	7.750	129,176		428,203
100248552	SMYRNA	DE		10/29/2025	8.750	37,004		426,363
100248553	CLINTON	CT		10/29/2025	7.375	87,938		404,000
100248554	LANCASTER	KY		10/29/2025	8.250	40,294		163,000
100248555	HAMILTON	NJ		10/29/2025	7.250	107,185		477,090
100248556	BELOIT	WI		10/29/2025	8.375	42,804		369,722
100248557	HOSCHTON	GA		10/29/2025	7.875	106,601		631,072
100248558	IDAHO FALLS	ID		10/29/2025	9.250	42,120		256,000
100248559	LAS VEGAS	NV		10/29/2025	7.375	95,777		1,312,094
100248560	MARIETTA	GA		10/29/2025	8.125	179,465		462,129
100248561	TITUSVILLE	FL		10/29/2025	8.875	37,800		298,669
100248562	LAGRANGE	GA		10/29/2025	9.125	37,800		272,551
100248563	VALDOSTA	GA		10/29/2025	7.875	37,381		165,000
100248564	KANSAS CITY	KS		10/29/2025	9.000	101,384		266,974
100248565	HAYDEN	ID		10/29/2025	8.750	177,646		550,853
100248566	WINTER GARDEN	FL		10/29/2025	8.375	103,067		662,809
100248567	RIVERSIDE	CA		10/29/2025	8.750	81,540		635,771
100248568	HAMMOND	IN		10/29/2025	9.250	54,000		205,000
100248569	PLEASANT VIEW	UT		10/29/2025	7.750	151,464		612,872
100248570	BURTON	MI		10/29/2025	9.375	37,746		129,000
100248571	TRUMBULL	CT		10/29/2025	7.875	108,852		580,617
100248573	SMITHTOWN	NY		10/29/2025	7.875	111,240		842,000
100248574	OSHKOSH	WI		10/29/2025	8.875	45,511		183,559
100248575	KINGSTON	GA		10/29/2025	8.250	43,884		333,182
100248576	HACKETTSTOWN	NJ		10/29/2025	8.500	48,060		530,047
100248577	WEST ALLIS	WI		10/29/2025	8.750	37,523		286,842
100248578	TUCSON	AZ		10/29/2025	8.875	52,405		409,574
100248579	PASCOAG	RI		10/29/2025	8.375	86,400		523,268
100248580	WAYNE	MI		10/29/2025	8.375	37,632		229,608
100248581	VIRGINIA BEACH	VA		10/29/2025	7.750	89,327		411,000
100248582	TAYLOR	MI		10/29/2025	8.875	70,956		231,078
100248583	LONG VALLEY	NJ		10/29/2025	8.250	51,413		480,060
100248584	COVINGTON	LA		10/29/2025	9.500	37,800		260,815
100248585	NORMAN	OK		10/29/2025	6.990	137,888		580,672
100248586	NAMPA	ID		10/29/2025	11.000	38,002		414,902
100248587	LAKE VIEW	SC		10/29/2025	7.875	69,953		240,000
100248588	HIGHLAND	CA		10/29/2025	8.125	57,936		738,428
100248589	LONG BEACH	CA		10/29/2025	7.875	54,986		1,786,435
100248590	OTEGO	NY		10/29/2025	8.500	37,800		393,000
100248592	HOBE SOUND	FL		10/29/2025	7.875	54,673		303,078
100248593	CLIFTON	NJ		10/29/2025	8.875	353,674		697,517
100248594	GRANADA HILLS	CA		10/29/2025	8.625	322,211		1,109,051
100248595	METUCHEN	NJ		10/29/2025	7.750	140,366		580,421
100248596	WOODLAND HILLS	CA		10/29/2025	7.750	53,507		1,137,000
100248597	FONTANA	CA		10/29/2025	8.250	106,336		568,858
100248598	CARMEL	IN		10/29/2025	8.375	96,591		503,778

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248599	WARREN	OH		10/29/2025	8.250	53,389		163,000
100248600	UNION	KY		10/29/2025	8.625	65,124		529,290
100248601	HAMILTON	OH		10/29/2025	8.000	127,027		263,000
100248602	ANACORTES	WA		10/29/2025	9.250	39,960		519,000
100248603	LAWRENCE	KS		10/29/2025	10.000	37,800		287,000
100248604	COLORADO SPRINGS	CO		10/29/2025	8.250	84,975		487,000
100248605	MIDDLETOWN	DE		10/29/2025	7.750	56,692		328,787
100248606	GROTON	MA		10/29/2025	6.990	153,615		1,074,340
100248607	ROCKLIN	CA		10/29/2025	9.250	160,394		554,902
100248608	WEYMOUTH	MA		10/29/2025	8.625	234,335		789,625
100248609	BONNERS FERRY	ID		10/29/2025	7.750	100,173		610,211
100248610	TUCSON	AZ		10/29/2025	8.500	96,240		411,756
100248611	MEDINA	OH		10/29/2025	8.250	135,402		413,000
100248612	SANTEE	CA		10/29/2025	9.000	82,263		836,007
100248613	CANTON	GA		10/29/2025	7.375	103,675		714,438
100248614	MOUNT SINAI	NY		10/29/2025	7.375	186,701		963,525
100248615	STORRS MANSFIELD	CT		10/29/2025	8.625	69,120		418,000
100248616	BELLINGHAM	WA		10/29/2025	9.250	106,881		509,748
100248617	SAVANNAH	GA		10/29/2025	9.500	42,120		292,908
100248618	MARION	NY		10/29/2025	8.375	37,739		193,424
100248619	WESTWOOD	NJ		10/29/2025	8.250	177,594		654,378
100248620	BLUFFTON	OH		10/29/2025	8.375	163,501		552,264
100248621	CARTERSVILLE	GA		10/29/2025	8.625	92,775		286,444
100248622	ROCHESTER	NY		10/29/2025	7.125	36,169		152,000
100248623	EAST PROVIDENCE	RI		10/29/2025	9.875	62,712		433,000
100248624	SAINT PETERS	MO		10/29/2025	7.875	37,122		282,553
100248625	MIDDLETOWN	OH		10/29/2025	9.500	86,400		233,146
100248626	EDISON	NJ		10/29/2025	9.500	204,254		671,721
100248627	REDONDO BEACH	CA		10/29/2025	7.125	107,583		1,046,929
100248628	ATTLEBORO	MA		10/29/2025	7.875	100,315		584,580
100248629	HUACHUCA CITY	AZ		10/29/2025	8.250	102,552		431,561
100248630	PEORIA	AZ		10/29/2025	8.750	69,434		560,309
100248631	PRESCOTT	AZ		10/29/2025	8.000	104,981		860,170
100248632	LEESVILLE	LA		10/29/2025	8.250	59,043		213,000
100248633	HESPERIA	CA		10/29/2025	8.875	104,012		622,780
100248634	TOWNSEND	DE		10/29/2025	7.500	64,985		404,398
100248635	INDIANAPOLIS	IN		10/29/2025	7.875	84,098		220,000
100248636	AUBURN	NY		10/29/2025	8.625	37,800		141,000
100248637	CLEARWATER	FL		10/29/2025	9.750	108,000		516,000
100248638	BEACHWOOD	NJ		10/29/2025	8.125	91,153		575,246
100248639	OCEANSIDE	NY		10/29/2025	6.990	163,235		679,639
100248640	MERRIAM	KS		10/29/2025	8.375	83,967		333,000
100248641	HENDERSON	NV		10/29/2025	8.250	167,387		505,163
100248643	TURTLE LAKE	WI		10/29/2025	9.875	40,020		251,711
100248644	COLUMBUS	OH		10/29/2025	7.625	41,983		291,838
100248645	FOX LAKE	IL		10/29/2025	8.625	58,017		248,064
100248646	VILLA RICA	GA		10/29/2025	8.250	55,890		305,000
100248647	BETHLEHEM	NH		10/29/2025	9.500	81,000		325,000
100248648	CORONA	CA		10/29/2025	6.990	121,866		792,000
100248650	DOVER	DE		10/29/2025	7.750	89,478		284,923
100248651	DES MOINES	IA		10/29/2025	8.250	91,187		227,450
100248652	VENICE	FL		10/29/2025	7.750	131,941		643,519
100248653	THE VILLAGES	FL		10/29/2025	8.750	75,483		434,941
100248654	MANALAPAN	NJ		10/29/2025	8.625	46,440		747,000
100248655	ELLENWOOD	GA		10/29/2025	8.750	123,862		432,558

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248656	ANDERSON	SC		10/29/2025	8.250	103,462		302,766
100248657	FORT MILL	SC		10/29/2025	9.375	40,653		396,632
100248658	NEW LONDON	CT		10/29/2025	8.000	55,617		317,470
100248659	SPRINGFIELD	MA		10/29/2025	8.750	57,240		257,417
100248660	FRESNO	CA		10/29/2025	8.750	128,348		491,000
100248661	RIVERSIDE	CA		10/29/2025	8.125	106,889		627,865
100248662	MEDINA	MN		10/29/2025	7.750	191,834		632,000
100248663	PROVIDENCE	RI		10/29/2025	9.000	115,094		719,082
100248664	NORTH ARLINGTON	NJ		10/29/2025	8.500	75,280		532,000
100248665	SANTA MARIA	CA		10/29/2025	8.375	86,400		764,000
100248666	LINCOLN	NE		10/29/2025	8.750	105,432		634,000
100248667	WOODBINE	NJ		10/29/2025	8.000	47,465		432,591
100248668	CASA GRANDE	AZ		10/29/2025	8.500	37,800		274,000
100248669	SKIATOOK	OK		10/29/2025	9.125	71,280		176,624
100248670	LAGRANGE	GA		10/29/2025	9.625	108,000		341,000
100248671	LOWELL	MA		10/29/2025	8.625	50,422		620,000
100248672	NEW ORLEANS	LA		10/29/2025	10.500	84,240		227,000
100248673	MOUNT PROSPECT	IL		10/29/2025	9.625	84,930		601,517
100248674	WOODBRIDGE	VA		10/29/2025	9.625	68,040		506,000
100248675	KING GEORGE	VA		10/29/2025	7.750	66,009		300,431
100248676	COLUMBUS	GA		10/29/2025	9.875	59,400		336,837
100248677	HAYDEN	ID		10/29/2025	8.125	54,952		599,659
100248678	BENTON	KY		10/29/2025	8.875	37,800		254,000
100248679	BROOKLYN	MI		10/29/2025	8.500	140,057		342,446
100248680	ANNANDALE	VA		10/29/2025	9.500	164,059		962,925
100248681	SAINT MARYS	GA		10/29/2025	8.875	63,720		247,173
100248683	FREMONT	NE		10/29/2025	9.125	59,400		257,351
100248684	DUMFRIES	VA		10/29/2025	8.375	99,691		653,129
100248685	GRIFFITH	IN		10/29/2025	7.875	109,602		332,355
100248686	NORFOLK	VA		10/29/2025	8.375	43,200		307,649
100248687	RICHMOND	VA		10/29/2025	8.625	37,414		285,749
100248688	INDIANAPOLIS	IN		10/29/2025	7.875	68,504		305,295
100248690	MISHAWAKA	IN		10/29/2025	8.500	54,000		278,313
100248691	ORADELL	NJ		10/29/2025	7.875	251,421		914,674
100248692	AUSTELL	GA		10/29/2025	8.875	59,616		249,636
100248693	CHESTER	VA		10/29/2025	8.250	37,368		386,920
100248694	SPRINGFIELD	OR		10/29/2025	8.625	92,771		504,823
100248695	CENTREVILLE	VA		10/29/2025	9.000	217,484		598,805
100248696	RICHLAND	WA		10/29/2025	6.990	134,544		427,177
100248697	ELBERTA	AL		10/29/2025	9.500	347,759		695,000
100248698	VALLEY SPRINGS	CA		10/29/2025	7.625	207,499		516,718
100248699	EVANSTON	IL		10/29/2025	8.500	116,366		577,094
100248700	PORTAGE	MI		10/29/2025	8.875	37,800		205,209
100248701	WASILLA	AK		10/29/2025	9.375	54,000		411,718
100248702	SOMERSET	NJ		10/29/2025	7.750	164,145		516,489
100248703	SCHERERVILLE	IN		10/29/2025	8.000	63,450		425,172
100248704	NEWNAN	GA		10/29/2025	8.375	68,943		374,111
100248705	EDMOND	OK		10/29/2025	8.375	54,000		487,000
100248707	HALEDON	NJ		10/29/2025	8.500	134,759		707,000
100248708	PERTH AMBOY	NJ		10/29/2025	7.125	128,314		398,433
100248709	LINDEN	MI		10/29/2025	8.625	37,701		338,477
100248710	FAIRFIELD	CT		10/29/2025	8.500	324,000		874,548
100248711	HEBER	AZ		10/29/2025	8.625	53,717		915,328
100248712	ERIE	CO		10/29/2025	8.750	52,845		908,394
100248713	NESCONSET	NY		10/29/2025	9.375	70,200		628,683

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248714	PALOS VERDES ESTATES	CA		10/29/2025	7.875	267,996		1,930,888
100248715	N LAS VEGAS	NV		10/29/2025	8.000	36,358		386,000
100248716	LA VISTA	NE		10/29/2025	9.250	64,800		431,380
100248717	REDWOOD CITY	CA		10/29/2025	7.625	38,818		906,631
100248718	FRANKLIN	MA		10/29/2025	9.375	37,800		555,444
100248719	TAMPA	FL		10/29/2025	8.500	50,222		293,895
100248720	JOHNS CREEK	GA		10/29/2025	8.625	233,265		517,415
100248721	FRESNO	CA		10/29/2025	8.250	89,059		407,646
100248722	WILLIMANTIC	CT		10/29/2025	9.250	117,409		238,752
100248723	PLEASANTON	CA		10/29/2025	7.500	414,368		1,647,834
100248724	NORTH KINGSTOWN	RI		10/29/2025	8.250	157,458		514,286
100248725	BLAINE	MN		10/29/2025	8.750	64,800		836,000
100248726	MIDDLEBORO	MA		10/29/2025	10.625	53,788		535,442
100248727	HORICON	WI		10/29/2025	8.750	57,321		265,685
100248728	CHOCTAW	OK		10/29/2025	9.125	37,800		165,184
100248729	SEATTLE	WA		10/29/2025	8.750	37,800		631,048
100248730	STATEN ISLAND	NY		10/29/2025	8.625	75,339		873,176
100248732	STAFFORD	VA		10/29/2025	9.375	100,205		370,729
100248739	CORONA	CA		10/29/2025	7.875	129,700		758,918
100248742	PHOENIX	AZ		10/29/2025	9.375	88,872		438,000
100248743	GOSHEN	NY		10/29/2025	8.375	95,888		498,883
100248744	MELROSE	MA		10/29/2025	8.500	155,904		802,686
100248745	KILMARNOCK	VA		10/29/2025	9.125	53,720		304,378
100248747	ROOPVILLE	GA		10/29/2025	8.875	67,044		248,483
100248748	PAULINE	SC		10/29/2025	7.750	67,560		265,164
100248749	SERGEANT BLF	IA		10/29/2025	7.875	79,985		321,000
100248752	LIVONIA	LA		10/29/2025	8.375	106,614		534,000
100248754	PORT ST LUCIE	FL		10/29/2025	8.875	85,521		422,939
100248759	CHICAGO	IL		10/29/2025	8.375	87,812		344,889
100248763	SURPRISE	AZ		10/29/2025	9.625	65,760		365,000
100248765	WESTMINSTER	CA		10/29/2025	8.500	303,911		1,168,174
100248771	METTER	GA		10/29/2025	8.750	58,903		213,617
100248775	HARRIMAN	NY		10/29/2025	8.000	104,814		449,000
100248778	PINE BLUFF	AR		10/29/2025	8.750	53,716		198,834
100248779	COLUMBUS	OH		10/29/2025	11.000	44,065		261,425
100248782	MELBOURNE	FL		10/29/2025	8.375	84,228		308,132
100248783	MIDDLEVILLE	MI		10/29/2025	8.375	53,033		306,813
100248784	LANCASTER	CA		10/29/2025	7.875	83,713		469,591
100248787	ROCHESTER HILLS	MI		10/29/2025	9.000	140,881		536,320
100248788	MIAMI	FL		10/29/2025	8.875	142,767		715,458
100248792	SLATERVILLE SPRINGS	NY		10/29/2025	8.625	60,967		236,015
100248802	NEW CITY	NY		10/29/2025	7.875	174,231		731,244
100248811	MARCO ISLAND	FL		10/29/2025	8.250	2,046,277		2,900,000
100248812	BRECKENRIDGE	CO		10/29/2025	7.750	1,277,101		1,680,000
100248813	SAGLE	ID		10/29/2025	7.625	1,010,960		1,490,000
100248814	FLORENCE	OR		10/29/2025	8.625	337,352		410,000
100248815	DENVER	CO		10/29/2025	7.125	601,918		735,000
100248816	HOLLAND	MI		10/29/2025	7.125	1,027,624		1,451,000
100248817	LAKELAND	TN		10/29/2025	8.625	196,084		238,000
100248818	DELAND	FL		10/29/2025	6.875	383,902		480,000
100248819	BULLHEAD CITY	AZ		10/29/2025	6.375	243,246		299,000
100248820	GAINESVILLE	FL		10/29/2025	7.125	231,385		285,000
100248821	PALM SPRINGS	CA		10/29/2025	6.625	238,637		325,000
100248822	GLENROCK	WY		10/29/2025	7.375	90,923		127,000
100248823	MEMPHIS	TN		10/29/2025	7.000	120,342		160,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248824	ARVADA	CO		10/29/2025	6.000	349,887		469,000
100248825	MEMPHIS	TN		10/29/2025	6.500	124,651		165,000
100248826	NEWPORT BEACH	CA		10/29/2025	7.375	2,125,181		3,475,000
100248827	BURLINGTON	NC		10/29/2025	6.990	129,258		208,000
100248828	LAKE ARROWHEAD	CA		10/29/2025	6.875	783,082		950,000
100248829	VIRGINIA BEACH	VA		10/29/2025	7.250	412,850		500,000
100248830	PROVINCETOWN	MA		10/29/2025	7.125	927,005		1,260,000
100248831	OAKLAND	CA		10/29/2025	6.875	1,477,570		1,888,000
100248832	MIDWAY	UT		10/29/2025	6.875	925,001		1,200,000
100248833	BLUE RIVER	CO		10/29/2025	6.875	2,052,860		3,750,000
100248834	NAPLES	FL		10/29/2025	6.750	1,506,827		1,875,000
100248835	POINT LOOKOUT	NY		10/29/2025	6.250	1,043,798		1,535,000
100248836	CALABASH	NC		10/29/2025	7.625	161,905		190,000
100248837	GILBERTSVILLE	PA		10/29/2025	6.750	98,478		210,000
100248838	SEBAGO	ME		10/29/2025	6.625	1,140,291		1,520,000
100248839	OCEANSIDE	CA		10/29/2025	6.625	640,866		1,210,000
100248840	MEMPHIS	TN		10/29/2025	7.875	164,579		220,000
100248841	DENVER	CO		10/29/2025	7.000	486,690		600,000
100248842	CLEVELAND	OH		10/29/2025	8.500	92,669		120,000
100248843	SANTA RSA BCH	FL		10/29/2025	7.250	1,226,755		2,240,000
100248844	MILWAUKEE	WI		10/29/2025	5.500	213,794		305,000
100248845	PHILADELPHIA	PA		10/29/2025	7.000	68,559		94,000
100248846	LEADVILLE	CO		10/29/2025	7.000	281,969		340,000
100248847	MILFORD	DE		10/29/2025	6.625	922,251		1,491,000
100248848	MARINA DEL REY	CA		10/29/2025	7.375	893,792		1,350,000
100248849	GILBERT	AZ		10/29/2025	5.500	349,947		494,000
100248850	FRISCO	CO		10/29/2025	6.875	546,869		669,000
100248851	LISLE	IL		10/29/2025	8.125	147,966		181,000
100248852	SUNRIVER	OR		10/29/2025	6.000	396,865		600,000
100248853	HAYDEN	ID		10/29/2025	7.125	970,088		1,650,000
100248854	RIVER FOREST	IL		10/29/2025	7.000	933,165		1,280,000
100248855	CARMEL	CA		10/29/2025	6.875	848,626		1,160,000
100248856	BREWSTER	MA		10/29/2025	6.875	422,857		525,000
100248857	SCOTTSDALE	AZ		10/29/2025	6.500	1,680,845		2,780,000
100248858	MEMPHIS	TN		10/29/2025	6.875	175,493		235,000
100248859	KEY LARGO	FL		10/29/2025	7.750	2,168,171		2,800,000
100248860	RANGELEY	ME		10/29/2025	8.000	821,027		1,080,000
100248861	LAC DU FLAMBEAU	WI		10/29/2025	6.875	732,279		924,000
100248862	SAN CLEMENTE	CA		10/29/2025	7.250	2,787,817		3,880,000
100248863	TOBYHANNA	PA		10/29/2025	6.625	150,415		226,000
100248864	SALT LAKE CITY	UT		10/29/2025	6.875	900,411		1,165,000
100248865	WEST HARWICH	MA		10/29/2025	6.625	487,249		605,600
100248866	JENSEN BEACH	FL		10/29/2025	7.250	211,485		277,000
100248867	DUNEDIN	FL		10/29/2025	7.250	103,506		200,000
100248868	ALVARADO	TX		10/29/2025	6.250	156,475		229,000
100248869	COLORADO SPRINGS	CO		10/29/2025	6.875	872,302		1,065,000
100248870	ROUNDUP	MT		10/29/2025	7.625	91,033		110,000
100248871	RIVERSIDE	CA		10/29/2025	7.000	1,152,399		1,610,000
100248872	REDMOND	WA		10/29/2025	6.250	404,123		532,000
100248873	SARATOGA SPRINGS	NY		10/29/2025	7.000	932,144		1,219,000
100248874	MONUMENT	CO		10/29/2025	8.625	810,483		1,080,000
100248875	BAINBRIDGE ISLAND	WA		10/29/2025	7.500	1,542,065		2,100,000
100248876	MEMPHIS	TN		10/29/2025	6.375	104,361		138,000
100248877	LYNNWOOD	WA		10/29/2025	6.875	667,070		875,000
100248878	ROTONDA WEST	FL		10/29/2025	7.875	321,335		437,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248879	EASTSOUND	WA		10/29/2025	6.875	1,026,279		1,337,000
100248880	BOZEMAN	MT		10/29/2025	6.250	1,355,942		1,675,000
100248881	FAYETTEVILLE	OH		10/29/2025	7.375	406,891		515,000
100248882	PALM COAST	FL		10/29/2025	7.125	823,371		1,347,000
100248883	SUNSET BEACH	NC		10/29/2025	7.125	213,933		265,500
100248884	LANCASTER	PA		10/29/2025	5.750	283,639		365,000
100248885	STATESVILLE	NC		10/29/2025	8.000	210,186		256,000
100248886	NORTH LITTLE ROCK	AR		10/29/2025	6.500	116,487		152,000
100248887	EDINBURG	TX		10/29/2025	6.875	302,440		390,000
100248888	GULF SHORES	AL		10/29/2025	6.250	1,580,174		2,912,000
100248889	KIRKLAND	WA		10/29/2025	7.875	1,058,654		1,703,000
100248890	LA PLACE	LA		10/29/2025	7.000	95,372		122,000
100248891	PORT SAINT LUCIE	FL		10/29/2025	6.875	412,917		504,000
100248892	COATESVILLE	PA		10/29/2025	7.125	111,870		135,000
100248893	CULVER CITY	CA		10/29/2025	6.875	1,231,410		1,900,000
100248894	OLD SAYBROOK	CT		10/29/2025	6.625	441,388		675,000
100248895	BETHEL	ME		10/29/2025	6.375	760,133		930,000
100248896	FRASER	CO		10/29/2025	6.750	760,895		1,200,000
100248897	CLE ELUM	WA		10/29/2025	6.875	623,913		754,000
100248898	LEADVILLE	CO		10/29/2025	6.500	556,758		730,000
100248899	MOSINEE	WI		10/29/2025	6.875	805,218		994,500
100248900	PORT ST. LUCIE	FL		10/29/2025	6.875	428,986		545,000
100248901	ASHLAND	WI		10/29/2025	7.250	149,400		182,000
100248902	AKRON	OH		10/29/2025	7.625	103,788		129,000
100248903	MINERAL	VA		10/29/2025	7.375	1,645,596		2,100,000
100248904	DRAPER	UT		10/29/2025	7.125	358,108		453,000
100248905	KEYSTONE	CO		10/29/2025	7.000	1,305,178		1,702,000
100248906	LITTLE EGG HARBOR TWP	NJ		10/29/2025	6.875	163,131		470,000
100248907	HUNTINGTON BEACH	CA		10/29/2025	6.875	1,509,963		1,840,000
100248908	AUGUSTA	GA		10/29/2025	6.750	147,639		193,000
100248909	CORNELIUS	NC		10/29/2025	7.000	1,014,853		1,235,000
100248910	TRUCKEE	CA		10/29/2025	7.000	821,964		1,050,000
100248911	BYRON	IL		10/29/2025	7.625	118,993		147,000
100248912	BOISE	ID		10/29/2025	6.625	611,549		1,001,000
100248913	TRUCKEE	CA		10/29/2025	7.250	675,298		835,000
100248914	SODA SPRINGS	CA		10/29/2025	6.875	719,638		875,000
100248915	FORT WORTH	TX		10/29/2025	6.125	153,048		210,000
100248916	WASHINGTON	DC		10/29/2025	7.125	944,216		1,225,000
100248917	CHATSWORTH	GA		10/29/2025	6.625	161,033		240,000
100248918	SUMMERFIELD	FL		10/29/2025	6.000	147,254		345,000
100248919	SCHAUMBURG	IL		10/29/2025	8.000	197,964		241,000
100248920	LOS ANGELES	CA		10/29/2025	6.750	2,006,900		2,995,000
100248921	LAVALLETTE	NJ		10/29/2025	6.750	666,411		1,150,000
100248922	BATTLE GROUND	WA		10/29/2025	7.375	1,056,359		1,485,000
100248923	INDEPENDENCE	MO		10/29/2025	6.875	65,802		92,000
100248924	FRESNO	CA		10/29/2025	6.125	284,813		463,000
100248925	PLEASANT GROVE	AL		10/29/2025	7.000	182,994		230,000
100248926	PALM DESERT	CA		10/29/2025	6.250	851,394		1,165,000
100248927	POMPANO BEACH	FL		10/29/2025	6.875	1,139,827		2,400,000
100248928	SAN ANTONIO	TX		10/29/2025	5.375	230,501		330,000
100248929	ORANGE BEACH	AL		10/29/2025	6.250	214,483		270,000
100248930	N. VENICE	FL		10/29/2025	6.500	544,283		710,000
100248931	AKRON	OH		10/29/2025	7.250	92,931		130,000
100248932	SAN ANTONIO	TX		10/29/2025	5.375	237,657		330,000
100248933	GARDEN GROVE	CA		10/29/2025	6.875	866,327		1,100,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248934	SACRAMENTO	CA		10/29/2025	8.250	385,701		510,000
100248935	LIBERTY	ME		10/29/2025	7.125	275,118		335,000
100248936	CEDAR CITY	UT		10/29/2025	6.500	203,302		250,000
100248937	PRATTVILLE	AL		10/29/2025	8.000	172,717		220,000
100248938	LACLEDE	ID		10/29/2025	6.875	1,154,800		1,519,000
100248939	FABER	VA		10/29/2025	6.875	619,855		1,261,000
100248940	JAMESTOWN	RI		10/29/2025	7.125	2,022,125		2,500,000
100248941	NESKOWIN	OR		10/29/2025	6.750	598,070		730,000
100248942	CHESTER	PA		10/29/2025	6.625	72,480		95,000
100248943	NATHROP	CO		10/29/2025	7.250	532,283		650,000
100248944	OXNARD	CA		10/29/2025	7.250	1,150,763		1,424,000
100248945	IRVINE	CA		10/29/2025	7.125	101,581		1,615,000
100248946	CARRABASSETT VALLEY	ME		10/29/2025	7.000	529,393		705,000
100248947	CLEVELAND	OH		10/29/2025	7.375	81,578		105,000
100248948	ELLIJAY	GA		10/29/2025	7.250	539,319		655,000
100248949	ROCKLEDGE	FL		10/29/2025	6.625	416,792		515,000
100248950	KINGSLAND	TX		10/29/2025	6.375	1,510,014		2,950,000
100248951	SEBASTOPOL	CA		10/29/2025	6.875	1,524,699		2,340,000
100248952	MASHPEE	MA		10/29/2025	6.750	511,004		1,425,000
100248953	SCOTTSDALE	AZ		10/29/2025	6.750	1,274,635		1,619,000
100248954	SHREWSBURY	MA		10/29/2025	7.000	743,026		935,000
100248955	DENNIS	MA		10/29/2025	6.625	613,191		840,000
100248956	BROOKLYN	NY		10/29/2025	6.875	490,214		635,000
100248957	LAVALLETTE	NJ		10/29/2025	6.750	509,136		740,000
100248958	CARMEL VALLEY	CA		10/29/2025	6.750	616,174		1,650,000
100248959	ROCKPORT	TX		10/29/2025	7.500	315,400		381,000
100248960	BOONE	NC		10/29/2025	6.875	1,547,367		1,900,000
100248961	CHARLOTTE	NC		10/29/2025	6.750	2,005,403		2,650,000
100248962	SUPERIOR	CO		10/29/2025	7.000	836,858		1,121,000
100248963	TEMPLE	TX		10/29/2025	8.125	253,980		317,000
100248964	COOLIDGE	AZ		10/29/2025	6.250	232,449		290,000
100248965	FAIRFIELD	CT		10/29/2025	6.000	1,030,715		1,750,000
100248966	LEWES	DE		10/29/2025	6.875	1,399,874		1,725,000
100248967	ISLAMORADA	FL		10/29/2025	6.750	1,465,628		1,900,000
100248968	LAKE ARROWHEAD	CA		10/29/2025	7.000	1,078,594		1,975,000
100248969	NORTH BERWICK	ME		10/29/2025	8.500	430,620		565,000
100248970	REUNION	FL		10/29/2025	6.875	2,591,535		5,200,000
100248971	SIERRA MADRE	CA		10/29/2025	7.375	1,034,313		1,580,000
100248972	DEWEY	AZ		10/29/2025	7.750	321,348		393,000
100248973	LONGBOAT KEY	FL		10/29/2025	7.625	488,680		700,000
100248974	SAN ANTONIO	TX		10/29/2025	7.000	182,994		230,000
100248975	PUYALLUP	WA		10/29/2025	7.375	500,474		745,000
100248976	CAPE CORAL	FL		10/29/2025	5.875	214,870		289,000
100248977	DURHAM	NC		10/29/2025	5.750	336,877		445,000
100248978	BRIGANTINE	NJ		10/29/2025	6.750	1,827,396		3,140,000
100248979	FLAGSTAFF	AZ		10/29/2025	6.875	1,291,711		1,575,000
100248980	LOS ANGELES	CA		10/29/2025	6.750	1,079,755		1,750,000
100248981	INDIANAPOLIS	IN		10/29/2025	7.375	87,322		106,000
100248982	GAINESBORO	TN		10/29/2025	7.750	148,458		180,000
100248983	LAKELAND	FL		10/29/2025	6.750	116,107		298,000
100248984	MANZANITA	OR		10/29/2025	7.000	761,571		920,000
100248985	SEATTLE	WA		10/29/2025	7.375	474,942		769,000
100248986	MOYOCK	NC		10/29/2025	6.875	438,026		540,000
100248987	LONG BEACH	CA		10/29/2025	6.625	805,640		1,200,000
100248988	KIHEI	HI		10/29/2025	6.875	612,849		1,750,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100248989	BAILEY ISLAND	ME		10/29/2025	6.375	879,013		1,280,000
100248990	UNITED KINGDOM	GBR		10/29/2025	6.640	120,508		135,000
100248991	UNITED KINGDOM	GBR		10/29/2025	5.500	109,922		114,000
100248992	UNITED KINGDOM	GBR		10/29/2025	5.500	84,939		85,000
100248993	UNITED KINGDOM	GBR		10/29/2025	5.600	219,843		220,000
100248994	UNITED KINGDOM	GBR		10/29/2025	5.500	119,915		120,000
100248995	UNITED KINGDOM	GBR		10/29/2025	5.500	106,591		215,000
100248996	UNITED KINGDOM	GBR		10/29/2025	5.600	89,936		90,000
100248997	UNITED KINGDOM	GBR		10/29/2025	5.600	86,438		86,500
100248998	UNITED KINGDOM	GBR		10/29/2025	5.500	400,781		412,500
100248999	UNITED KINGDOM	GBR		10/29/2025	7.290	331,282		356,000
100249000	UNITED KINGDOM	GBR		10/29/2025	7.140	161,693		180,000
100249001	UNITED KINGDOM	GBR		10/29/2025	5.600	168,300		200,000
100249002	UNITED KINGDOM	GBR		10/29/2025	5.600	272,710		300,000
100249003	UNITED KINGDOM	GBR		10/29/2025	5.600	124,964		145,000
100249004	UNITED KINGDOM	GBR		10/29/2025	5.500	244,825		245,000
100249005	UNITED KINGDOM	GBR		10/29/2025	5.600	144,897		145,000
100249006	UNITED KINGDOM	GBR		10/29/2025	5.600	159,886		165,000
100249007	UNITED KINGDOM	GBR		10/29/2025	5.750	165,042		180,000
100249008	UNITED KINGDOM	GBR		10/29/2025	6.590	192,417		220,000
100249009	UNITED KINGDOM	GBR		10/29/2025	5.650	249,822		250,000
100249010	UNITED KINGDOM	GBR		10/29/2025	5.600	174,875		175,000
100249011	UNITED KINGDOM	GBR		10/29/2025	7.140	310,575		435,000
100249012	AMSTERDAM	NLD		10/29/2025	5.700	231,959		266,997
100249013	TILBURG	NLD		10/29/2025	5.250	358,087		376,042
100249014	TILBURG	NLD		10/29/2025	5.250	113,080		118,750
100249015	MIDDELBURG	NLD		10/29/2025	4.924	115,980		141,762
100249016	GORINCHEM	NLD		10/29/2025	5.350	182,668		210,000
100249017	UTRECHT	NLD		10/29/2025	5.450	115,980		129,296
100249018	AMSTERDAM	NLD		10/29/2025	5.100	485,375		558,000
100249019	TILBURG	NLD		10/29/2025	5.050	73,937		85,000
100249020	HOOGEVEEN	NLD		10/29/2025	5.350	182,088		192,388
100249021	TILBURG	NLD		10/29/2025	5.050	115,980		161,219
100249022	BREDA	NLD		10/29/2025	4.750	1,304,771		1,875,000
100249023	S-HERTOGENBOSCH	NLD		10/29/2025	4.900	421,876		464,260
100249024	S-HERTOGENBOSCH	NLD		10/29/2025	4.900	18,847		20,740
100249025	AMSTERDAM	NLD		10/29/2025	4.600	614,692		974,100
100249026	ROTTERDAM	NLD		10/29/2025	5.050	373,165		435,938
100249027	ROTTERDAM	NLD		10/29/2025	5.050	24,878		29,063
100249028	HOOFDDORP	NLD		10/29/2025	4.900	533,507		754,000
100249029	BREDA	NLD		10/29/2025	4.800	282,700		265,000
100249030	UTRECHT	NLD		10/29/2025	4.800	447,972		515,000
100249031	ROTTERDAM	NLD		10/29/2025	4.800	466,238		485,000
100249032	GRONINGEN	NLD		10/29/2025	5.000	585,697		720,000
100249033	ARNHEM	NLD		10/29/2025	5.000	144,975		617,000
100249034	VEGHEL	NLD		10/29/2025	5.100	274,002		295,313
100249035	VEGHEL	NLD		10/29/2025	5.100	18,267		19,688
100249036	S-GRAVENHAGE	NLD		10/29/2025	4.750	1,128,018		1,621,000
100249037	AMSTERDAM	NLD		10/29/2025	4.800	539,306		620,000
100249038	LEUSDEN	NLD		10/29/2025	5.200	347,939		450,000
100249039	UTRECHT	NLD		10/29/2025	4.900	463,919		610,000
100249040	TILBURG	NLD		10/29/2025	5.100	326,193		351,563
100249041	TILBURG	NLD		10/29/2025	5.100	21,746		23,438
100249042	LEIDSCHENDAM	NLD		10/29/2025	5.200	1,254,900		1,515,000
100249043	S-GRAVENHAGE	NLD		10/29/2025	4.800	1,372,001		1,830,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100249044	ROTTERDAM	NLD.		10/29/2025	4.900	456,670		492,188
100249045	ROTTERDAM	NLD.		10/29/2025	4.900	30,445		32,813
100249046	BUSSUM	NLD.		10/29/2025	4.750	2,109,670		3,006,296
100249047	ZWOLLE	NLD.		10/29/2025	4.950	1,806,009		1,946,471
100249048	ZWOLLE	NLD.		10/29/2025	4.950	120,401		129,765
100249049	COEVORDEN	NLD.		10/29/2025	4.900	143,525		154,688
100249050	COEVORDEN	NLD.		10/29/2025	4.900	9,568		10,313
100249051	S-GRAVENHAGE	NLD.		10/29/2025	4.950	266,996		287,762
100249052	S-GRAVENHAGE	NLD.		10/29/2025	4.950	17,799		19,184
100249053	NAARDEN	NLD.		10/29/2025	5.200	910,440		1,159,819
100249054	DEN HAAG	NLD.		10/29/2025	4.750	4,846,211		6,964,500
100249055	AMSTERDAM	NLD.		10/29/2025	4.850	1,462,504		1,350,000
100249056	S-GRAVENHAGE	NLD.		10/29/2025	4.650	2,697,803		3,859,000
100249057	S-GRAVENHAGE	NLD.		10/29/2025	4.650	2,869,221		4,085,000
100249058	DORDRECHT	NLD.		10/29/2025	4.900	290,877		418,000
100249059	DORDRECHT	NLD.		10/29/2025	4.900	113,428		163,000
100249060	S-GRAVENHAGE	NLD.		10/29/2025	4.800	2,326,842		2,675,000
100249061	S-GRAVENHAGE	NLD.		10/29/2025	4.800	3,563,186		4,220,000
100249062	ARNHEM	NLD.		10/29/2025	4.750	654,357		868,000
100249063	S-GRAVENHAGE	NLD.		10/29/2025	4.650	588,713		846,000
100249064	S-GRAVENHAGE	NLD.		10/29/2025	4.650	791,213		1,137,000
100249065	S-GRAVENHAGE	NLD.		10/29/2025	4.750	6,751,757		9,870,053
100249066	ROTTERDAM	NLD.		10/29/2025	4.750	420,310		604,000
100249067	ALMERE	NLD.		10/29/2025	4.800	247,907		285,000
100249068	AMSTELVEEN	NLD.		10/29/2025	4.750	250,516		335,000
100249069	ROTTERDAM	NLD.		10/29/2025	4.850	702,257		810,000
100249070	DUIVENDRECHT	NLD.		10/29/2025	4.700	202,964		384,000
100249071	STEENWIJK	NLD.		10/29/2025	4.800	417,527		669,000
100249072	HILVERSUM	NLD.		10/29/2025	4.800	263,970		380,000
100249073	BUSSUM	NLD.		10/29/2025	4.950	195,716		210,938
100249074	BUSSUM	NLD.		10/29/2025	4.950	13,048		14,063
100249075	EINDHOVEN	NLD.		10/29/2025	4.950	347,939		500,001
100249076	LEEUWARDEN	NLD.		10/29/2025	4.950	265,304		285,938
100249077	LEEUWARDEN	NLD.		10/29/2025	4.950	17,687		19,063
100249078	LEEUWARDEN	NLD.		10/29/2025	4.950	147,874		159,375
100249079	LEEUWARDEN	NLD.		10/29/2025	4.950	9,858		10,625
100249080	ALMERE	NLD.		10/29/2025	5.050	405,929		490,000
100249081	ALMERE	NLD.		10/29/2025	5.050	600,775		740,000
100249082	AMSTERDAM	NLD.		10/29/2025	5.000	231,959		750,000
100249083	S-GRAVENHAGE	NLD.		10/29/2025	4.950	519,009		650,000
100249084	ARNHEM	NLD.		10/29/2025	5.100	510,311		800,000
100249085	STELLENDAM	NLD.		10/29/2025	5.050	474,067		510,938
100249086	STELLENDAM	NLD.		10/29/2025	5.050	31,604		34,063
100249087	ARNHEM	NLD.		10/29/2025	5.150	223,261		275,000
100249088	NIJMEGEN	NLD.		10/29/2025	5.150	220,361		276,364
100249089	NIJMEGEN	NLD.		10/29/2025	5.150	34,794		43,636
100249090	ZWOLLE	NLD.		10/29/2025	4.950	1,834,970		1,977,686
100249091	ZWOLLE	NLD.		10/29/2025	4.950	122,331		131,845
100249092	ARNHEM	NLD.		10/29/2025	4.900	655,865		870,000
100249093	UDEN	NLD.		10/29/2025	5.000	300,097		345,000
100249094	GRONINGEN	NLD.		10/29/2025	4.900	459,859		610,000
100249095	BRUNSSUM	NLD.		10/29/2025	5.300	81,186		196,000
100249096	TILBURG	NLD.		10/29/2025	4.950	274,002		315,000
100249097	AMSTERDAM	NLD.		10/29/2025	4.850	1,681,705		2,080,000
100249098	S-GRAVENHAGE	NLD.		10/29/2025	4.800	393,171		565,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100249099	GRONINGEN	NLD.		10/29/2025	5.050	829,255		890,000
100249100	HILLEGOM	NLD.		10/29/2025	5.300	708,636		940,000
100249101	GRONINGEN	NLD.		10/29/2025	4.950	713,275		768,750
100249102	GRONINGEN	NLD.		10/29/2025	4.950	47,552		51,250
100249103	AMSTERDAM	NLD.		10/29/2025	5.000	214,562		310,000
100249104	S-GRAVENHAGE	NLD.		10/29/2025	4.700	498,713		874,000
100249105	DELFT	NLD.		10/29/2025	4.750	115,980		243,000
100249106	GRONINGEN	NLD.		10/29/2025	4.600	1,153,998		1,800,000
100249107	MAASTRICHT	NLD.		10/29/2025	5.050	337,501		422,000
100249108	S-GRAVENHAGE	NLD.		10/29/2025	4.996	787,212		848,438
100249109	S-GRAVENHAGE	NLD.		10/29/2025	4.946	52,481		56,563
100249110	AMSTERDAM	NLD.		10/29/2025	5.050	317,494		342,188
100249111	AMSTERDAM	NLD.		10/29/2025	5.050	21,166		22,813
100249112	TILBURG	NLD.		10/29/2025	5.050	304,447		328,125
100249113	TILBURG	NLD.		10/29/2025	5.050	20,296		21,875
100249114	S-GRAVENHAGE	NLD.		10/29/2025	4.700	69,820		309,000
100249115	AMSTERDAM	NLD.		10/29/2025	4.850	1,507,736		1,630,000
100249116	TILBURG	NLD.		10/29/2025	4.850	1,600,520		2,304,400
100249117	AMSTELVEEN	NLD.		10/29/2025	4.950	629,770		750,000
100249118	AMSTERDAM	NLD.		10/29/2025	4.460	1,120,299		1,246,068
100249119	AMSTERDAM	NLD.		10/29/2025	4.460	39,498		43,932
100249120	ZWOLLE	NLD.		10/29/2025	4.850	412,250		493,000
100249121	SNEEK	NLD.		10/29/2025	4.800	353,738		509,000
100249140	MARSHALL	IL.		10/30/2025	9.450	26,213		345,000
100249141	MERCER	PA.		10/30/2025	10.200	56,034		475,000
100249143	CALEXICO	CA.		10/30/2025	10.175	52,300		370,092
100249146	MC GAHEYSVILLE	VA.		10/30/2025	7.900	138,926		621,150
100249153	MYRTLE CREEK	OR.		10/30/2025	8.675	61,710		392,005
100249154	NEW MILFORD	NJ.		10/30/2025	7.275	261,601		1,173,090
100249155	MONTCLAIR	NJ.		10/30/2025	7.275	521,105		3,950,000
100249156	BELMONT	MI.		10/30/2025	9.475	68,153		429,000
100249157	FORT WORTH	TX.		10/30/2025	8.825	202,509		547,405
100249159	CARTERET	NJ.		10/30/2025	8.500	178,518		840,000
100249160	SUN PRAIRIE	WI.		10/30/2025	6.875	90,909		391,019
100249163	LISBON FALLS	ME.		10/30/2025	8.450	110,458		302,143
100249165	HUMBLE	TX.		10/30/2025	10.325	52,425		389,000
100249167	HOLBROOK	MA.		10/30/2025	8.800	104,689		570,630
100249169	CURRIE	NC.		10/30/2025	8.850	108,807		356,818
100249172	ATOKA	TN.		10/30/2025	7.850	60,108		430,609
100249174	SAN ANTONIO	TX.		10/30/2025	9.175	161,958		635,672
100249176	BETHLEHEM	PA.		10/30/2025	7.900	41,940		387,235
100249177	ANDALE	KS.		10/30/2025	7.150	61,206		455,580
100249180	WHEELING	IL.		10/30/2025	8.750	36,348		446,615
100249187	MIAMI	FL.		10/30/2025	7.250	122,412		798,301
100249188	QUAKERTOWN	PA.		10/30/2025	11.475	82,016		303,174
100249194	BALDWIN CITY	KS.		10/30/2025	7.775	78,500		349,082
100249199	GALENA	KS.		10/30/2025	8.975	26,181		105,000
100249204	CHARLOTTE	NC.		10/30/2025	8.875	153,015		822,000
100249211	CARMEL	IN.		10/30/2025	9.075	115,335		444,302
100249213	GRIDLEY	IL.		10/30/2025	8.250	75,079		247,498
100249222	MADISON	IN.		10/30/2025	9.825	28,603		294,141
100249224	LA MESA	CA.		10/30/2025	6.275	458,083		2,155,000
100249225	MEDFORD	NJ.		10/30/2025	6.750	81,608		476,121
100249227	CHULA VISTA	CA.		10/30/2025	7.525	173,105		625,000
100249229	TOMS RIVER	NJ.		10/30/2025	7.450	50,967		600,444

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100249230	FRANKLIN	TN		10/30/2025	10.075	288,453		1,200,000
100249232	FORT COLLINS	CO		10/30/2025	7.750	127,513		672,177
100249234	SHAKOPEE	MN		10/30/2025	9.790	55,438		314,177
100249235	VICTORVILLE	CA		10/30/2025	11.275	76,226		452,952
100249238	EL CAJON	CA		10/30/2025	6.775	188,709		915,681
100249241	CENTREVILLE	VA		10/30/2025	8.150	55,391		595,679
100249243	GARDEN GROVE	CA		10/30/2025	9.500	415,000		994,422
100249248	CLERMONT	FL		10/30/2025	11.000	129,043		560,000
100249252	LYNWOOD	CA		10/30/2025	8.575	137,714		603,557
100249261	EL DORADO SPRINGS	MO		10/30/2025	11.450	41,940		230,500
100249262	GROVE CITY	OH		10/30/2025	9.525	72,894		232,571
100249263	PATERSON	NJ		10/30/2025	7.250	145,390		572,422
100249265	PEARLAND	TX		10/30/2025	11.050	59,765		420,000
100249271	STROUDSBURG	PA		10/30/2025	8.025	51,005		323,015
100249273	NEW HAVEN	IN		10/30/2025	7.775	31,455		267,911
100249274	CICERO	IL		10/30/2025	7.025	86,998		231,999
100249275	ROUND HILL	VA		10/30/2025	10.700	170,229		505,000
100249282	BAKERSFIELD	CA		10/30/2025	11.300	124,962		465,000
100249283	PARKER	CO		10/30/2025	6.775	183,618		631,319
100249286	NELSONVILLE	OH		10/30/2025	8.575	38,641		100,000
100249289	EL PASO	TX		10/30/2025	7.575	154,975		411,000
100249292	CLARKDALE	AZ		10/30/2025	8.200	91,809		504,000
100249296	WAXHAW	NC		10/30/2025	8.275	106,090		680,000
100249297	RENO	NV		10/30/2025	11.150	180,769		478,000
100249299	ALISO VIEJO	CA		10/30/2025	7.700	166,765		1,523,012
100249300	ROSELLE PARK	NJ		10/30/2025	10.875	81,608		515,385
100249301	HOLLYWOOD	FL		10/30/2025	6.525	107,111		639,229
100249302	EL RENO	OK		10/30/2025	6.275	122,412		435,762
100249305	TUCSON	AZ		10/30/2025	9.075	112,211		640,000
100249307	SACRAMENTO	CA		10/30/2025	9.250	34,271		363,000
100249311	GLENDALE	AZ		10/30/2025	6.650	86,709		374,322
100249313	SALISBURY	NC		10/30/2025	8.800	82,832		292,473
100249315	MINNEAPOLIS	MN		10/30/2025	9.575	44,616		219,508
100249326	HILMAR	CA		10/30/2025	6.900	45,905		482,483
100249327	GILBERT	AZ		10/30/2025	9.850	119,005		804,659
100249329	MOUNT PLEASANT	SC		10/30/2025	5.150	199,791		1,710,000
100249333	EUGENE	OR		10/30/2025	6.325	177,643		1,316,776
100249339	WESTLAKE	OH		10/30/2025	6.275	101,796		429,033
100249346	ARCADIA	CA		10/30/2025	8.700	204,020		1,528,143
100249351	LAS VEGAS	NV		10/30/2025	9.975	86,177		525,000
100249356	SURPRISE	AZ		10/30/2025	10.475	57,636		358,253
100249359	NEW SMYRNA BEACH	FL		10/30/2025	6.150	61,206		375,790
100249360	POST FALLS	ID		10/30/2025	7.700	111,821		1,072,044
100249362	CLAYTON	CA		10/30/2025	8.200	260,024		1,196,397
100249363	RIO RANCHO	NM		10/30/2025	6.650	81,608		525,863
100249364	LEXINGTON	KY		10/30/2025	8.675	41,940		257,866
100249368	CANAL WINCHESTER	OH		10/30/2025	6.150	31,674		322,173
100249369	LOXAHATCHEE	FL		10/30/2025	9.629	125,820		625,193
100249371	MIAMI	FL		10/30/2025	8.325	132,613		330,000
100249372	PHILADELPHIA	PA		10/30/2025	7.900	66,307		384,019
100249374	NAPLES	FL		10/30/2025	6.650	81,608		526,257
100249375	APOLLO BEACH	FL		10/30/2025	8.200	142,814		589,966
100249384	CHALFONT	PA		10/30/2025	6.275	137,714		971,863
100249385	NEW HAVEN	MI		10/30/2025	8.525	121,392		398,387
100249391	SHAWNEE	KS		10/30/2025	6.775	56,293		382,194

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100249396	CORONA	CA		10/30/2025	8.746	106,444		882,858
100249399	WALDORF	MD		10/30/2025	11.800	52,364		678,995
100249400	KILLEEN	TX		10/30/2025	9.950	63,854		275,000
100249401	WEISER	ID		10/30/2025	8.375	353,798		1,170,000
100249402	WEATHERFORD	TX		10/30/2025	11.150	136,662		660,000
100249404	POMONA	CA		10/30/2025	8.075	153,015		784,428
100249407	GLENDALE	AZ		10/30/2025	9.500	74,682		626,062
100249408	DAVIE	FL		10/30/2025	9.000	495,821		950,000
100249412	HAMILTON	OH		10/30/2025	9.650	37,744		204,821
100249420	TRACY	CA		10/30/2025	7.600	209,700		999,414
100249421	BOCA RATON	FL		10/30/2025	9.075	132,613		1,182,800
100249422	TEMPE	AZ		10/30/2025	8.650	91,299		403,103
100249423	PINCONNING	MI		10/30/2025	8.925	68,153		270,052
100249427	BRISTOL	TN		10/30/2025	11.350	70,564		217,616
100249429	WILLIAMS	AZ		10/30/2025	7.525	127,513		575,000
100249430	JACKSONVILLE	FL		10/30/2025	11.975	72,421		187,024
100249431	BELLEVIEW	FL		10/30/2025	8.850	90,009		409,783
100249433	FREEHOLD	NJ		10/30/2025	9.700	83,880		510,203
100249435	CLIFTON	NJ		10/30/2025	10.000	61,125		624,696
100249442	LAKELAND	FL		10/30/2025	10.600	74,862		360,866
100249445	BAY PORT	MI		10/30/2025	9.275	62,910		155,000
100249446	KANNAPOLIS	NC		10/30/2025	9.200	99,462		515,045
100249454	HANAHAN	SC		10/30/2025	6.150	50,801		454,745
100249457	SILVER SPRING	MD		10/30/2025	8.900	78,638		548,470
100249459	MCKINNEY	TX		10/30/2025	9.150	215,362		687,857
100249460	DELRAY BEACH	FL		10/30/2025	5.725	301,905		1,287,031
100249465	SLIDELL	LA		10/30/2025	7.525	33,203		205,459
100249466	SANTA MARIA	CA		10/30/2025	8.450	137,714		522,806
100249470	RIPON	CA		10/30/2025	8.175	127,044		855,000
100249472	FARIBAULT	MN		10/30/2025	9.675	72,155		464,211
100249476	UNION	MO		10/30/2025	9.125	77,981		309,135
100249478	LONG BEACH	CA		10/30/2025	6.025	127,513		892,392
100249482	AMHERST	OH		10/30/2025	8.925	52,425		197,330
100249484	BURLINGTON	WA		10/30/2025	8.650	30,603		487,558
100249487	SAN MARCOS	CA		10/30/2025	7.400	157,095		1,132,715
100249489	ELKHORN	NE		10/30/2025	9.625	130,013		452,837
100249490	APACHE JUNCTION	AZ		10/30/2025	8.750	106,215		365,658
100249491	HASKELL	NJ		10/30/2025	7.900	136,026		467,641
100249494	AURORA	CO		10/30/2025	9.850	33,552		458,303
100249498	FAIRFIELD	NJ		10/30/2025	6.150	65,286		829,704
100249499	HAYWARD	CA		10/30/2025	8.650	216,254		891,665
100249501	TUCSON	AZ		10/30/2025	8.525	153,015		946,531
100249507	LEWIS CENTER	OH		10/30/2025	8.625	103,535		463,859
100249508	FAIRFIELD	CT		10/30/2025	9.400	44,616		864,010
100249509	ERWIN	TN		10/30/2025	6.150	35,628		215,000
100249510	ALLENTOWN	PA		10/30/2025	8.650	81,284		267,513
100249515	SHELBYVILLE	KY		10/30/2025	12.225	47,183		280,811
100249522	PHILADELPHIA	PA		10/30/2025	6.975	97,470		478,609
100249525	FRANKLIN	TN		10/30/2025	8.575	159,135		840,000
100249526	KELLER	TX		10/30/2025	7.700	143,534		850,706
100249530	ELIZABETH	CO		10/30/2025	9.000	144,846		1,091,607
100249532	KENT	WA		10/30/2025	5.950	104,617		689,425
100249533	CLEVELAND	OH		10/30/2025	9.250	47,793		275,809
100249534	HERMISTON	OR		10/30/2025	8.000	152,158		388,253
100249535	FORT LEE	NJ		10/30/2025	8.875	105,459		461,989

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100249538	PARKER	CO		10/30/2025	10.000	92,671		800,000
100249539	WEST GREENWICH	RI		10/30/2025	7.500	131,215		712,041
100249540	MORENO VALLEY	CA		10/30/2025	8.875	47,126		580,119
100249541	STEVENSVILLE	MD		10/30/2025	8.750	136,230		541,314
100249544	MOUNT PLEASANT	TN		10/30/2025	8.650	44,680		391,305
100249547	AKRON	OH		10/30/2025	11.175	30,603		148,000
100249548	NOTTINGHAM	MD		10/30/2025	11.800	49,675		304,852
100249549	SIERRA VISTA	AZ		10/30/2025	9.275	41,504		228,433
100249550	ROCKAWAY	NJ		10/30/2025	8.850	104,413		461,189
100249558	NEPHI	UT		10/30/2025	9.750	79,568		386,081
100249559	SNEADS FERRY	NC		10/30/2025	7.775	50,791		336,007
100249561	AUBREY	TX		10/30/2025	8.575	67,086		425,935
100249563	SIMI VALLEY	CA		10/30/2025	6.975	44,805		1,025,481
100249564	MAPLE LAKE	MN		10/30/2025	8.875	89,224		575,028
100249565	MERIDIAN	ID		10/30/2025	9.125	105,897		456,773
100249567	FRESNO	CA		10/30/2025	8.875	105,488		782,115
100249569	WILMINGTON	NC		10/30/2025	8.200	106,610		734,834
100249572	CORRYTON	TN		10/30/2025	11.300	83,880		339,448
100249574	WINCHESTER	CA		10/30/2025	9.350	89,930		529,219
100249584	TUCKER	GA		10/30/2025	7.450	95,851		419,598
100249585	MARBURY	MD		10/30/2025	6.150	91,809		584,956
100249589	MENDHAM TOWNSHIP	NJ		10/30/2025	5.775	408,040		1,690,043
100249590	WILMINGTON	DE		10/30/2025	6.150	76,345		873,451
100249591	ROLLA	MO		10/30/2025	7.975	31,455		215,626
100249594	CLERMONT	FL		10/30/2025	10.650	71,962		661,036
100249599	WHISPERING PINES	NC		10/30/2025	9.300	83,880		636,266
100249602	SUMMERVILLE	SC		10/30/2025	9.575	26,213		343,472
100249603	RALEIGH	NC		10/30/2025	6.150	96,910		509,327
100249604	BELTON	TX		10/30/2025	7.525	89,440		600,000
100249605	BELDING	MI		10/30/2025	6.950	107,111		670,849
100249608	PACOIMA	CA		10/30/2025	8.075	68,347		450,000
100249611	NEWHALL	CA		10/30/2025	8.400	117,312		1,298,938
100249612	COLORADO SPRINGS	CO		10/30/2025	8.750	159,039		659,384
100249613	PHOENIX	AZ		10/30/2025	11.975	90,489		368,000
100249617	HORTON	MI		10/30/2025	10.825	73,820		215,118
100249622	ST GEORGE	UT		10/30/2025	9.750	196,339		702,000
100249629	FORT LUPTON	CO		10/30/2025	5.975	172,142		807,050
100249632	HUGO	MN		10/30/2025	6.150	51,005		549,331
100249633	ASHBURN	VA		10/30/2025	6.275	105,580		933,271
100249636	PONCHATOULA	LA		10/30/2025	8.400	36,664		230,091
100249638	CHAPEL HILL	NC		10/30/2025	7.275	106,947		1,180,261
100249640	PORTLAND	OR		10/30/2025	6.025	140,774		716,210
100249642	CUMMING	GA		10/30/2025	8.125	131,606		820,000
100249643	JOLIET	IL		10/30/2025	8.000	47,334		345,000
100249644	PARMA	OH		10/30/2025	7.525	31,455		243,681
100249646	LOUISVILLE	KY		10/30/2025	9.050	44,037		365,047
100249647	OVIEDO	FL		10/30/2025	6.150	44,884		518,146
100249649	NUNICA	MI		10/30/2025	6.150	54,575		463,950
100249652	SAN JOSE	CA		10/30/2025	7.825	328,472		1,420,000
100249654	EL DORADO HILLS	CA		10/30/2025	8.900	88,953		552,651
100249657	GENEVA	IL		10/30/2025	7.625	62,808		556,237
100249660	WESTMINSTER	CO		10/30/2025	6.525	153,015		424,301
100249662	MILAN	IL		10/30/2025	9.575	37,746		255,082
100249668	PLACERVILLE	CA		10/30/2025	6.275	122,412		665,105
100249670	HENDERSON	NV		10/30/2025	11.175	71,407		586,148

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100249673	ANAHEIM	CA		10/30/2025	6.275	112,211		1,087,287
100249674	SPICEWOOD	TX		10/30/2025	6.950	260,024		720,618
100249677	WOODSTOCK	GA		10/30/2025	6.400	61,206		643,495
100249679	NUNNELLY	TN		10/30/2025	7.525	52,226		239,666
100249683	ARLINGTON	TN		10/30/2025	7.150	74,467		421,309
100249685	WESTMINSTER	CO		10/30/2025	6.650	66,307		1,215,244
100249686	MANCHESTER	PA		10/30/2025	9.275	36,698		414,000
100249687	NEW PALESTINE	IN		10/30/2025	7.650	83,208		517,867
100249690	LANGHORNE	PA		10/30/2025	6.525	158,116		450,656
100249691	RICHMOND	VA		10/30/2025	10.225	65,007		389,785
100249693	SAINT CLAIR	MI		10/30/2025	8.225	41,940		369,592
100249694	ELLENSBURG	WA		10/30/2025	6.400	204,020		929,733
100249700	BAYBORO	NC		10/30/2025	7.200	96,729		514,778
100249701	PORTLAND	OR		10/30/2025	6.950	70,067		514,052
100249702	BAKERSFIELD	CA		10/30/2025	9.400	35,704		369,912
100249706	LISLE	IL		10/30/2025	9.600	31,455		193,159
100249707	WINDER	GA		10/30/2025	11.850	98,571		405,000
100249710	TUCSON	AZ		10/30/2025	6.025	306,030		1,646,000
100249711	MONTROSE	CO		10/30/2025	8.900	73,774		334,785
100249714	BEALETON	VA		10/30/2025	7.900	83,880		549,010
100249715	RISING SUN	MD		10/30/2025	10.475	73,395		595,666
100249721	FIRCREST	WA		10/30/2025	6.400	63,246		622,495
100249722	MORENO VALLEY	CA		10/30/2025	6.650	81,608		826,210
100249724	TRUMBULL	CT		10/30/2025	6.150	66,307		667,439
100249726	WEARE	NH		10/30/2025	7.525	198,920		867,829
100249727	PARKER CITY	IN		10/30/2025	9.850	62,910		442,338
100249729	SILOAM SPRINGS	AR		10/30/2025	9.825	84,614		332,257
100249734	AUBURN	MA		10/30/2025	8.875	74,893		494,995
100249735	ROSEVILLE	CA		10/30/2025	9.025	74,707		575,951
100249736	BOLINGBROOK	IL		10/30/2025	8.625	212,417		950,000
100249737	GOLETA	CA		10/30/2025	7.250	210,222		1,842,361
100249738	DAYTON	TX		10/30/2025	10.575	53,893		451,667
100249739	HILLSVILLE	PA		10/30/2025	8.775	26,213		138,601
100249741	ROUND LAKE BEACH	IL		10/30/2025	10.300	41,790		211,708
100249745	JUSTIN	TX		10/30/2025	11.975	114,136		615,197
100249746	CENTREVILLE	VA		10/30/2025	8.575	280,528		1,863,913
100249749	SAN JOSE	CA		10/30/2025	10.075	18,996		460,647
100249765	UPLAND	CA		10/30/2025	7.500	408,040		1,418,723
100249768	ESCONDIDO	CA		10/30/2025	9.750	58,860		462,958
100249770	ORINDA	CA		10/30/2025	10.375	287,413		1,942,277
100249772	LOUISVILLE	KY		10/30/2025	9.750	60,883		304,000
100249773	HUDSON	CO		10/30/2025	14.060	37,188		364,482
100249774	MIDDLEBORO	MA		10/30/2025	7.950	15,602		454,653
100249775	AVE MARIA	FL		10/30/2025	10.375	122,412		667,160
100249776	MURRIETA	CA		10/30/2025	9.125	73,536		860,000
100249783	CLAYTON	NC		10/30/2025	11.825	138,520		536,496
100249784	SURPRISE	AZ		10/30/2025	7.750	168,317		458,381
100249786	LOUISVILLE	KY		10/30/2025	9.125	51,005		290,156
100249787	CHANDLER	AZ		10/30/2025	7.500	254,974		950,845
100249788	MURRIETA	CA		10/30/2025	7.750	159,136		1,725,000
100249789	WOODSTOCK	GA		10/30/2025	11.000	79,568		430,399
100249794	LACEY	WA		10/30/2025	9.125	202,332		561,673
100249795	CHESTERTON	IN		10/30/2025	12.300	42,542		490,000
100249798	SAN DIEGO	CA		10/30/2025	7.700	154,986		1,094,791
100249801	SAN MARCOS	CA		10/30/2025	7.375	234,623		2,066,318

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100249806	CHINO	CA		10/30/2025	8.000	201,255		988,000
100249808	ELIZABETH	NJ		10/30/2025	11.250	193,819		663,266
100249810	CLATSKANIE	OR		10/30/2025	11.625	33,663		425,000
100249811	WHEAT RIDGE	CO		10/30/2025	8.850	42,989		780,000
100249815	ANDOVER	MN		10/30/2025	10.500	62,513		337,428
100249817	FRESNO	CA		10/30/2025	8.275	149,889		691,274
100249823	MODESTO	CA		10/30/2025	10.625	99,052		562,820
100249825	SCHNECKSVILLE	PA		10/30/2025	8.500	82,679		535,000
100249827	MANHATTAN BEACH	CA		10/30/2025	8.000	153,015		2,573,042
100249835	SAN DIEGO	CA		10/30/2025	7.750	411,118		1,329,895
100249838	MOUNT DORA	FL		10/30/2025	11.875	127,679		535,000
100249839	YUCAIPA	CA		10/30/2025	11.000	107,111		515,453
100249840	MISSION VIEJO	CA		10/30/2025	9.500	153,015		810,881
100249842	DENTON	NC		10/30/2025	8.400	87,984		281,874
100249844	SILVER SPRING	MD		10/30/2025	11.375	106,040		403,746
100249847	CLERMONT	FL		10/30/2025	6.900	61,206		349,516
100249849	HARRISBURG	NC		10/30/2025	10.400	114,136		451,612
100249850	GLENWOOD	IA		10/30/2025	10.325	184,693		785,718
100249853	KINTNERSVILLE	PA		10/30/2025	6.900	80,486		422,237
100249859	ROSWELL	GA		10/30/2025	9.400	51,880		567,729
100249861	ANGIER	NC		10/30/2025	7.400	49,985		426,622
100249862	THOUSAND OAKS	CA		10/30/2025	7.750	255,025		1,329,129
100249863	KUNA	ID		10/30/2025	9.750	80,808		368,857
100249868	CUMMING	GA		10/30/2025	8.750	75,844		531,129
100249870	YUCAIPA	CA		10/30/2025	11.750	51,236		563,325
100249874	SOUTH LAKE TAHOE	CA		10/30/2025	7.750	170,939		595,000
100249875	PRAIRIE VILLAGE	KS		10/30/2025	7.275	146,690		470,735
100249881	WEST SACRAMENTO	CA		10/30/2025	10.200	86,328		447,393
100249885	CUMMING	GA		10/30/2025	12.550	159,323		665,734
100249888	YUMA	AZ		10/30/2025	8.000	146,129		425,161
100249889	ROCKLIN	CA		10/30/2025	9.750	94,869		684,639
100249890	BEACHWOOD	NJ		10/30/2025	9.250	39,004		529,597
100249892	WALL TOWNSHIP	NJ		10/30/2025	7.375	71,407		985,000
100249901	LAKE IN THE HILLS	IL		10/30/2025	9.125	39,582		288,046
100249902	LA QUINTA	CA		10/30/2025	8.125	84,242		710,739
100249914	PHILADELPHIA	PA		10/30/2025	9.575	7,523		680,000
100249917	ALLIANCE	OH		10/30/2025	8.025	72,632		310,000
100249918	HOUSTON	TX		10/30/2025	9.375	143,343		405,000
100249919	BAKERSFIELD	CA		10/30/2025	11.750	60,696		451,918
100249920	PALM BAY	FL		10/30/2025	7.875	92,438		520,000
100249921	CHINO HILLS	CA		10/30/2025	8.875	333,826		1,130,000
100249924	SALINAS	CA		10/30/2025	8.625	107,020		717,919
100253079	VALPARAISO	FL		10/30/2025	7.625	216,004		260,000
100253080	BARTO	PA		10/30/2025	6.990	406,505		610,000
100253081	FRISCO	NC		10/30/2025	6.500	504,061		701,000
100253082	SACRAMENTO	CA		10/30/2025	6.990	325,455		420,000
100253083	SAN DIEGO	CA		10/30/2025	7.500	652,465		1,660,000
100253084	COLUMBIA FALLS	MT		10/30/2025	6.990	301,483		422,215
100253085	FALL RIVER	MA		10/30/2025	7.625	697,190		900,000
100253086	HUNTINGTON BEACH	CA		10/30/2025	6.990	1,255,864		2,350,000
100253087	BENSALEM	PA		10/30/2025	6.990	256,052		330,000
100253088	CALERA	AL		10/30/2025	7.625	224,644		262,000
100253089	SANTA MONICA	CA		10/30/2025	6.990	1,238,875		1,600,000
100253090	HOUSTON	TX		10/30/2025	7.990	293,232		375,000
100253091	HOWELL	NJ		10/30/2025	6.750	418,460		550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253092	PHARR	TX		10/30/2025	6.875	428,902		560,000
100253093	HOWELL	NJ		10/30/2025	6.875	615,203		850,000
100253094	ROSENBERG	TX		10/30/2025	7.250	212,815		300,000
100253095	SAINT CHARLES	MO		10/30/2025	7.250	294,261		385,000
100253096	MONROE	MI		10/30/2025	7.625	221,639		285,000
100253097	HOUSTON	TX		10/30/2025	6.625	216,045		285,000
100253098	LAS VEGAS	NV		10/30/2025	7.125	436,606		560,000
100253099	ENGLEWOOD	FL		10/30/2025	6.624	407,887		510,000
100253100	STATELINE	NV		10/30/2025	6.750	337,314		447,000
100253101	ROUND ROCK	TX		10/30/2025	6.875	283,631		370,000
100253102	SCOTTSDALE	AZ		10/30/2025	6.875	641,201		831,900
100253103	NEW PORT RICHEY	FL		10/30/2025	6.625	224,144		306,000
100253104	LEWISVILLE	TX		10/30/2025	6.990	299,833		400,000
100253105	MURFREESBORO	TN		10/30/2025	7.125	234,516		299,900
100253106	WILLOW	AK		10/30/2025	7.125	238,301		290,000
100253107	MOUNTAIN TOP	PA		10/30/2025	7.625	392,769		540,000
100253108	TOWNVILLE	SC		10/30/2025	7.125	381,621		530,000
100253109	ATHENS	GA		10/30/2025	7.125	214,242		278,000
100253110	MACON	GA		10/30/2025	6.875	238,806		360,000
100253111	PLAINFIELD	IL		10/30/2025	6.625	225,127		292,000
100253112	HAYWARD	WI		10/30/2025	7.625	412,947		500,000
100253113	MERRIMAC	WI		10/30/2025	7.625	297,722		385,000
100253114	RICHLAND	WA		10/30/2025	6.875	377,913		490,000
100253115	GIG HARBOR	WA		10/30/2025	6.990	467,286		650,000
100253116	GARDEN GROVE	CA		10/30/2025	7.500	521,252		675,000
100253117	MIRAMAR BEACH	FL		10/30/2025	7.625	366,345		480,000
100253118	LAKE OZARK	MO		10/30/2025	7.500	226,615		295,000
100253119	TALLAHASSEE	FL		10/30/2025	6.625	209,965		282,000
100253120	AUBURN	WA		10/30/2025	6.750	465,751		962,000
100253121	BROCKTON	MA		10/30/2025	6.750	358,227		600,000
100253122	FORT WORTH	TX		10/30/2025	6.625	245,378		350,000
100253123	LOGAN	UT		10/30/2025	6.625	341,460		448,000
100253124	BROKEN BOW	OK		10/30/2025	6.875	487,361		646,000
100253125	SUGAR MOUNTAIN	NC		10/30/2025	7.375	463,811		567,000
100253126	STATE COLLEGE	PA		10/30/2025	6.990	374,359		517,000
100253127	LAVON	TX		10/30/2025	6.875	353,806		506,000
100253128	WASHINGTON	UT		10/30/2025	7.500	408,569		626,000
100253129	LAGRANGE	GA		10/30/2025	6.625	267,515		356,000
100253130	SPRING	TX		10/30/2025	7.125	276,669		363,000
100253131	CARTERSVILLE	GA		10/30/2025	7.125	205,748		275,000
100253132	WATSONVILLE	CA		10/30/2025	7.250	599,768		1,050,000
100253133	AUSTIN	TX		10/30/2025	6.624	715,778		995,000
100253134	LAKEWOOD	WA		10/30/2025	6.375	315,856		528,000
100253135	LAS VEGAS	NV		10/30/2025	7.875	346,451		385,000
100253136	HANOVER	MD		10/30/2025	6.875	553,113		723,000
100253137	SHAKOPEE	MN		10/30/2025	7.625	253,571		350,000
100253138	BALTIMORE	MD		10/30/2025	6.875	359,512		500,000
100253139	CRAFTON	PA		10/30/2025	7.625	210,617		267,000
100253140	KINGSTON	TN		10/30/2025	7.125	511,591		705,000
100253141	ATWATER	CA		10/30/2025	7.125	432,179		582,000
100253142	CHAPEL HILL	NC		10/30/2025	6.990	209,490		271,500
100253143	SATSUMA	AL		10/30/2025	7.625	239,781		625,000
100253144	TYBEE ISLAND	GA		10/30/2025	7.250	322,965		419,000
100253145	PROSPER	TX		10/30/2025	6.990	261,181		354,000
100253146	GRAND PRAIRIE	TX		10/30/2025	7.875	355,845		500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253147	CARY	IL		10/30/2025	7.125	323,813		420,000
100253148	MELLSSA	TX		10/30/2025	6.625	324,141		435,000
100253149	LAKE ARIEL	PA		10/30/2025	7.625	323,520		375,000
100253150	PITTSBURGH	PA		10/30/2025	6.625	255,289		358,000
100253151	TUSCALOOSA	AL		10/30/2025	6.750	399,435		525,000
100253152	MAMMOTH LAKES	CA		10/30/2025	6.990	955,762		1,425,000
100253153	HOUSTON	TX		10/30/2025	6.990	610,553		785,000
100253154	PHILADELPHIA	PA		10/30/2025	6.990	618,510		800,000
100253155	FLORENCE	AL		10/30/2025	6.990	214,159		323,000
100253156	KINGMAN	AZ		10/30/2025	6.750	345,062		490,000
100253157	PHILADELPHIA	PA		10/30/2025	6.875	217,438		300,000
100253158	PHILADELPHIA	PA		10/30/2025	6.875	228,294		315,000
100253159	CULVER CITY	CA		10/30/2025	6.990	1,029,261		1,525,000
100253160	MURRELLS INLET	SC		10/30/2025	7.250	232,790		305,000
100253161	GROVE CITY	OH		10/30/2025	7.375	250,158		348,000
100253162	HILLIARD	OH		10/30/2025	7.625	273,333		335,000
100253163	SIMI VALLEY	CA		10/30/2025	7.250	293,088		475,000
100253164	CAPTAIN COOK	HI		10/30/2025	6.990	891,253		1,150,000
100253165	PERRIS	CA		10/30/2025	6.750	291,289		450,000
100253166	STANCHFIELD	MN		10/30/2025	6.875	655,840		906,000
100253167	KISSIMMEE	FL		10/30/2025	7.125	300,240		419,000
100253168	EAST PROVIDENCE	RI		10/30/2025	7.125	478,809		619,000
100253169	PONCE INLET	FL		10/30/2025	6.990	396,054		520,000
100253170	BROOKHAVEN	GA		10/30/2025	7.500	471,683		605,000
100253171	NORTHLAKE	TX		10/30/2025	6.625	378,039		547,000
100253172	KATY	TX		10/30/2025	6.750	244,372		325,000
100253173	TOMS RIVER	NJ		10/30/2025	6.990	337,470		475,000
100253174	POMPANO BEACH	FL		10/30/2025	6.750	270,618		431,000
100253175	LUBBOCK	TX		10/30/2025	6.750	223,011		295,000
100253176	WILMINGTON	DE		10/30/2025	6.750	329,160		432,500
100253177	HIGHLANDS RANCH	CO		10/30/2025	6.500	438,548		585,000
100253178	COLORADO SPRINGS	CO		10/30/2025	7.000	467,875		755,000
100253179	DELAWARE	OH		10/30/2025	7.375	242,789		334,000
100253180	ALLEN	TX		10/30/2025	6.750	366,280		510,000
100253181	VIRGINIA BEACH	VA		10/30/2025	7.125	230,765		310,000
100253182	RIVERSIDE	CA		10/30/2025	7.490	592,519		720,000
100253183	CHESTERTON	IN		10/30/2025	6.990	304,570		455,000
100253184	SAGINAW	TX		10/30/2025	6.875	231,914		310,000
100253185	EVANSVILLE	IN		10/30/2025	6.500	203,908		327,500
100253186	PUNTA GORDA	FL		10/30/2025	7.625	353,311		450,000
100253187	PAGE	AZ		10/30/2025	6.750	830,501		1,300,000
100253188	WOLFFORTH	TX		10/30/2025	7.125	302,139		420,000
100253189	RIVERVIEW	FL		10/30/2025	6.990	260,303		370,000
100253190	KEYSTONE	CO		10/30/2025	6.750	616,139		810,000
100253191	CHARLOTTE	NC		10/30/2025	6.625	245,098		320,000
100253192	LYNDEN	WA		10/30/2025	7.500	719,450		875,000
100253193	COLUMBUS	OH		10/30/2025	6.750	288,112		380,000
100253194	PHILADELPHIA	PA		10/30/2025	6.625	274,437		400,000
100253195	DAVIS	CA		10/30/2025	7.000	748,492		980,000
100253196	FLORENCE	OR		10/30/2025	6.990	530,513		690,000
100253197	HOUSTON	TX		10/30/2025	6.875	251,024		350,000
100253198	AUBURN	CA		10/30/2025	7.125	412,271		600,000
100253199	MURRELLS INLET	SC		10/30/2025	6.750	244,174		340,000
100253200	BOYNTON BEACH	FL		10/30/2025	6.625	290,428		413,000
100253201	KITTERY	ME		10/30/2025	6.990	511,430		670,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253202	TUCSON	AZ		10/30/2025	6.875	291,851		407,000
100253203	RICHMOND	VA		10/30/2025	7.375	219,056		281,500
100253204	ANDOVER	MN		10/30/2025	7.500	346,565		498,000
100253205	CAPE CORAL	FL		10/30/2025	7.125	415,756		610,000
100253206	KAILUA KONA	HI		10/30/2025	6.875	541,433		910,000
100253207	ORLANDO	FL		10/30/2025	6.490	238,832		335,000
100253208	ANCHORAGE	AK		10/30/2025	6.990	440,232		665,000
100253209	CANON CITY	CO		10/30/2025	7.125	518,292		672,000
100253210	ARLINGTON	TX		10/30/2025	6.990	209,747		285,000
100253211	COLLEGE STATION	TX		10/30/2025	6.875	220,115		285,000
100253212	MODESTO	CA		10/30/2025	6.875	325,289		435,000
100253213	MARBLE	NC		10/30/2025	6.125	235,263		350,000
100253214	PAWLEYS ISLAND	SC		10/30/2025	7.500	345,774		442,000
100253215	BRENHAM	TX		10/30/2025	6.875	286,639		375,000
100253216	FAYETTEVILLE	AR		10/30/2025	6.990	219,292		344,000
100253217	TORRANCE	CA		10/30/2025	6.875	601,653		880,000
100253218	MONROE TOWNSHIP	NJ		10/30/2025	6.875	405,506		525,000
100253219	TRACY	CA		10/30/2025	7.125	435,877		660,000
100253220	WICHITA	KS		10/30/2025	7.500	218,422		305,000
100253221	PARRISH	FL		10/30/2025	6.000	344,227		472,000
100253222	LITTLE ROCK	AR		10/30/2025	7.125	222,460		304,000
100253223	CASA GRANDE	AZ		10/30/2025	7.125	216,149		322,000
100253224	PAYSON	AZ		10/30/2025	7.375	301,104		390,000
100253225	JEMEZ SPRINGS	NM		10/30/2025	7.125	389,716		511,000
100253226	FORNEY	TX		10/30/2025	6.750	231,338		304,000
100253227	EL DORADO HILLS	CA		10/30/2025	7.125	755,933		1,040,000
100253228	WEST GREENWICH	RI		10/30/2025	6.875	407,699		576,000
100253229	SACRAMENTO	CA		10/30/2025	6.875	376,334		489,000
100253230	BRIDGEPORT	CT		10/30/2025	7.125	459,315		590,000
100253231	WEST LINN	OR		10/30/2025	6.875	439,311		605,000
100253232	GARLAND	TX		10/30/2025	6.625	208,358		273,000
100253233	SOUTH LAKE TAHOE	CA		10/30/2025	6.990	463,805		600,000
100253234	CRYSTAL BEACH	TX		10/30/2025	7.500	306,714		415,000
100253235	TOMS RIVER	NJ		10/30/2025	6.990	486,218		625,000
100253236	DIXON	CA		10/30/2025	6.875	362,420		539,000
100253237	TEMPLE	GA		10/30/2025	7.125	209,535		271,000
100253238	HILTON HEAD ISLAND	SC		10/30/2025	6.990	221,071		285,000
100253239	LAGO VISTA	TX		10/30/2025	6.875	428,683		555,000
100253240	WILLIAMSBURG	VA		10/30/2025	7.375	486,616		628,300
100253241	BROWNSBURG	IN		10/30/2025	7.625	273,443		360,000
100253242	WATAUGA	TX		10/30/2025	7.000	217,556		300,000
100253243	CAROL STREAM	IL		10/30/2025	7.490	212,411		290,000
100253244	PHOENIX	AZ		10/30/2025	6.990	565,923		730,000
100253245	BUCKHEAD	GA		10/30/2025	7.625	495,500		545,000
100253246	JACKSONVILLE	FL		10/30/2025	6.875	404,063		530,000
100253247	HIALEAH	FL		10/30/2025	7.500	417,340		575,000
100253248	LAS VEGAS	NV		10/30/2025	6.875	328,574		425,000
100253249	SAINT PETERSBURG	FL		10/30/2025	7.625	306,753		370,000
100253250	HENRICO	VA		10/30/2025	7.375	313,963		390,000
100253251	THE VILLAGES	FL		10/30/2025	7.125	447,976		577,000
100253252	BEND	OR		10/30/2025	7.625	410,269		525,000
100253253	NORFOLK	VA		10/30/2025	6.875	256,114		333,000
100253254	ROCKVILLE	MD		10/30/2025	7.125	632,167		813,050
100253255	BRIDGEPORT	CT		10/30/2025	7.500	555,110		710,000
100253256	DOWNEY	CA		10/30/2025	7.375	746,490		975,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253257	LOS ANGELES	CA		10/30/2025	6.875	500,813		680,000
100253258	MOSES LAKE	WA		10/30/2025	6.500	558,203		781,000
100253259	SANTA PAULA	CA		10/30/2025	7.250	887,312		1,200,000
100253260	LAKE ARROWHEAD	CA		10/30/2025	6.625	296,597		450,000
100253261	HANOVER	PA		10/30/2025	7.625	219,978		280,000
100253262	WONDER LAKE	IL		10/30/2025	7.500	354,095		486,000
100253263	DALLAS	TX		10/30/2025	7.500	214,392		406,000
100253264	TACOMA	WA		10/30/2025	6.625	626,461		870,000
100253265	SPANISH FORK	UT		10/30/2025	6.875	367,968		490,000
100253266	DURHAM	NC		10/30/2025	6.500	219,286		311,000
100253267	MONTEBELLO	CA		10/30/2025	6.990	565,975		795,000
100253268	CAMBRIA	CA		10/30/2025	6.875	667,261		925,000
100253269	AURORA	IL		10/30/2025	6.490	267,255		349,000
100253270	LINDENWOLD	NJ		10/30/2025	7.000	211,112		275,000
100253271	MIDDLEFIELD	CT		10/30/2025	7.500	751,911		1,047,000
100253272	CENTREVILLE	VA		10/30/2025	6.875	368,799		487,000
100253273	CHRISTIANSBURG	VA		10/30/2025	7.000	209,953		275,000
100253274	MEBANE	NC		10/30/2025	6.875	212,549		278,000
100253275	LEWES	DE		10/30/2025	6.875	617,839		800,000
100253276	BOSTON	MA		10/30/2025	6.975	892,042		1,300,000
100253277	BOSTON	MA		10/30/2025	6.990	659,863		860,000
100253278	RANSON	WV		10/30/2025	6.875	230,339		310,000
100253279	MILWAUKEE	WI		10/30/2025	6.975	241,474		335,000
100253280	CONROE	TX		10/30/2025	6.990	249,566		350,000
100253281	OMAHA	NE		10/30/2025	7.625	265,303		343,000
100253282	HOUSTON	TX		10/30/2025	6.990	307,478		422,000
100253283	SANTA CLARITA	CA		10/30/2025	7.500	497,913		790,000
100253284	NASHVILLE	TN		10/30/2025	6.550	256,956		375,000
100253285	LEXINGTON	KY		10/30/2025	7.375	236,468		325,000
100253286	MARCO ISLAND	FL		10/30/2025	7.125	214,454		295,000
100253287	CONCRETE	WA		10/30/2025	7.000	379,946		490,000
100253288	LAKE OZARK	MO		10/30/2025	7.250	213,624		275,000
100253289	WEBSTER	MA		10/30/2025	7.250	492,561		700,000
100253290	DELAWARE	OH		10/30/2025	6.875	214,114		277,000
100253291	GRANBURY	TX		10/30/2025	6.990	441,554		650,000
100253292	CONROE	TX		10/30/2025	6.500	420,315		555,000
100253293	CONROE	TX		10/30/2025	6.500	420,319		555,000
100253294	LITTLE FALLS	NJ		10/30/2025	7.500	373,275		555,000
100253295	AURORA	IL		10/30/2025	6.990	376,259		495,000
100253296	CONROE	TX		10/30/2025	6.500	420,319		555,000
100253297	CONROE	TX		10/30/2025	6.500	420,634		555,000
100253298	ROSEVILLE	CA		10/30/2025	7.490	366,065		558,000
100253299	BONITA SPRINGS	FL		10/30/2025	6.990	827,386		1,065,000
100253300	WEST PALM BEACH	FL		10/30/2025	7.500	351,306		450,000
100253301	ST. GEORGE	UT		10/30/2025	6.990	435,885		565,000
100253302	CLEVELAND	GA		10/30/2025	6.250	431,409		630,000
100253303	BANGOR	PA		10/30/2025	7.625	226,945		326,000
100253304	MILTON	DE		10/30/2025	6.750	315,342		480,000
100253305	MORROW	OH		10/30/2025	6.990	268,240		347,000
100253306	INDIAN TRAIL	NC		10/30/2025	7.125	378,407		485,000
100253307	MUNDS PARK	AZ		10/30/2025	7.375	422,156		550,000
100253308	LAUREL	DE		10/30/2025	7.625	215,250		280,000
100253309	MISSOULA	MT		10/30/2025	7.625	426,194		520,000
100253310	ROCKWALL	TX		10/30/2025	6.990	425,952		556,000
100253311	NORTH PRAIRIE	WI		10/30/2025	7.375	214,597		285,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253312	FRANKLIN	TN		10/30/2025	6.990	581,429		750,000
100253313	CAPE CANAVERAL	FL		10/30/2025	6.375	239,864		399,000
100253314	MIAMI	FL		10/30/2025	6.500	506,611		750,000
100253315	KATY	TX		10/30/2025	6.625	211,225		307,000
100253316	HILLSBOROUGH	NJ		10/30/2025	6.375	317,834		450,000
100253317	WAXHAW	NC		10/30/2025	6.625	545,368		735,000
100253318	BOYNTON BEACH	FL		10/30/2025	7.125	398,519		510,000
100253319	DRIPPING SPGS	TX		10/30/2025	6.625	270,176		377,000
100253320	PEARLAND	TX		10/30/2025	6.490	204,388		358,000
100253321	SALT LAKE CITY	UT		10/30/2025	7.125	448,336		620,000
100253322	CHATTANOOGA	TN		10/30/2025	6.875	230,012		300,000
100253323	FORT WORTH	TX		10/30/2025	6.875	232,546		313,000
100253324	BERLIN TOWNSHIP	NJ		10/30/2025	6.875	555,746		770,000
100253325	CORONA	CA		10/30/2025	6.875	464,217		617,000
100253326	GRAND PRAIRIE	TX		10/30/2025	6.490	226,584		383,000
100253327	SARASOTA	FL		10/30/2025	7.250	832,022		1,151,000
100253328	SELBYVILLE	DE		10/30/2025	7.125	541,016		695,000
100253329	ROSEVILLE	CA		10/30/2025	6.490	466,175		650,000
100253330	BOLINGBROOK	IL		10/30/2025	7.490	298,648		384,000
100253331	DOVER	DE		10/30/2025	6.990	215,226		280,000
100253332	SAVANNAH	GA		10/30/2025	7.125	228,234		280,000
100253333	PARRISH	FL		10/30/2025	7.250	318,302		410,000
100253334	COLUMBIA	SC		10/30/2025	7.375	219,177		280,000
100253335	WESTFIELD	IN		10/30/2025	6.875	216,279		310,000
100253336	OAK LAWN	IL		10/30/2025	7.125	626,020		805,000
100253337	CHICAGO	IL		10/30/2025	7.490	389,359		498,000
100253338	SALT LAKE CITY	UT		10/30/2025	7.490	506,640		710,000
100253339	ANTIOCH	TN		10/30/2025	7.250	210,121		270,000
100253340	CANOGA PARK	CA		10/30/2025	6.875	570,532		815,000
100253341	PORTLAND	OR		10/30/2025	7.490	557,968		735,000
100253342	CLAYTON	NC		10/30/2025	7.625	219,606		305,000
100253343	PLANO	TX		10/30/2025	7.125	257,718		357,000
100253344	DORCHESTER	MA		10/30/2025	6.625	828,749		1,150,000
100253345	COTTONWOOD HEIGHTS	UT		10/30/2025	6.875	486,508		702,000
100253346	LEANDER	TX		10/30/2025	7.375	442,187		557,000
100253347	VINEYARD	UT		10/30/2025	6.750	271,156		358,000
100253348	MANCHESTER	NH		10/30/2025	6.625	396,182		553,000
100253349	MURRIETA	CA		10/30/2025	6.875	565,195		730,000
100253350	HOUSTON	TX		10/30/2025	7.125	225,343		295,000
100253351	LONGWOOD	FL		10/30/2025	7.250	217,378		290,000
100253352	WILMINGTON	NC		10/30/2025	6.875	232,370		335,000
100253353	ATLANTA	GA		10/30/2025	6.875	647,208		900,000
100253354	INDIANAPOLIS	IN		10/30/2025	7.250	227,913		305,000
100253355	SAUSALITO	CA		10/30/2025	6.990	976,681		1,366,000
100253356	SAN ANTONIO	TX		10/30/2025	7.125	209,629		271,000
100253357	ARTESIA	CA		10/30/2025	6.490	609,986		865,000
100253358	EDINBURG	TX		10/30/2025	7.375	401,583		518,000
100253359	BOERNE	TX		10/30/2025	6.875	254,178		354,000
100253360	ARNOLD	MD		10/30/2025	7.250	299,254		390,000
100253361	RAEFORD	NC		10/30/2025	6.250	250,880		345,000
100253362	FRESNO	CA		10/30/2025	6.375	415,583		580,000
100253363	BILLINGS	MT		10/30/2025	6.750	435,320		607,000
100253364	DULUTH	GA		10/30/2025	7.000	254,194		330,000
100253365	AURORA	IL		10/30/2025	6.500	297,361		435,000
100253366	NATHROP	CO		10/30/2025	6.875	762,439		1,050,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253367	PINETOP	AZ		10/30/2025	7.125	493,919		635,000
100253368	NEWNAN	GA		10/30/2025	6.875	256,473		359,000
100253369	ROCKAWAY	NJ		10/30/2025	6.990	218,783		440,000
100253370	SALEM	OR		10/30/2025	6.990	358,153		460,000
100253371	PFLUGERVILLE	TX		10/30/2025	7.625	233,964		348,000
100253372	WILLMAR	MN		10/30/2025	6.875	336,345		439,000
100253373	FORT MOHAVE	AZ		10/30/2025	6.990	216,550		357,000
100253374	CAROLINA BEACH	NC		10/30/2025	7.000	472,304		670,000
100253375	FULSHEAR	TX		10/30/2025	6.875	363,282		472,000
100253376	ORLANDO	FL		10/30/2025	7.500	259,641		358,000
100253377	MONROE	NC		10/30/2025	7.375	228,008		322,000
100253378	LAKEWOOD RANCH	FL		10/30/2025	7.625	291,294		385,000
100253379	PRINCETON	TX		10/30/2025	7.000	338,696		437,000
100253380	ORLANDO	FL		10/30/2025	6.750	273,790		403,000
100253381	SCHAUMBURG	IL		10/30/2025	7.375	208,274		267,000
100253382	STATE COLLEGE	PA		10/30/2025	7.500	209,494		255,000
100253383	KATY	TX		10/30/2025	6.625	212,467		290,000
100253384	ROBBINSVILLE	NJ		10/30/2025	6.990	419,438		540,000
100253385	ALPHARETTA	GA		10/30/2025	6.375	454,434		689,000
100253386	SAN ANTONIO	TX		10/30/2025	6.875	235,571		305,000
100253387	SORRENTO	FL		10/30/2025	6.875	836,616		1,235,000
100253388	RENTON	WA		10/30/2025	6.990	770,464		1,400,000
100253389	SURPRISE	AZ		10/30/2025	7.625	597,804		766,000
100253390	TUSCALOOSA	AL		10/30/2025	6.875	646,493		850,000
100253391	SAINT LOUIS	MO		10/30/2025	7.625	232,184		310,000
100253392	YOUNGSVILLE	NC		10/30/2025	6.875	227,930		340,000
100253393	OCEAN CITY	MD		10/30/2025	6.875	323,182		420,000
100253394	BOCA RATON	FL		10/30/2025	6.875	680,509		880,000
100253395	LITTLE ELM	TX		10/30/2025	6.500	194,165		355,000
100253396	TOQUERVILLE	UT		10/30/2025	7.500	731,193		801,000
100253397	DAWSONVILLE	GA		10/30/2025	7.375	513,568		635,000
100253398	GASTONIA	NC		10/30/2025	7.000	321,754		400,000
100253399	HILTON HEAD ISLAND	SC		10/30/2025	6.990	217,143		299,000
100253400	LOS ANGELES	CA		10/30/2025	6.875	602,441		805,000
100253401	PLAINFIELD	IL		10/30/2025	7.490	263,529		404,000
100253402	ANCHORAGE	AK		10/30/2025	7.125	230,676		295,000
100253403	WATSONVILLE	CA		10/30/2025	6.990	651,463		1,125,000
100253404	SAN DIEGO	CA		10/30/2025	6.875	772,359		1,158,000
100253405	REHOBOTH BEACH	DE		10/30/2025	6.990	407,322		530,000
100253406	LAKE LURE	NC		10/30/2025	7.625	371,567		450,000
100253407	LAVON	TX		10/30/2025	6.490	355,634		465,000
100253408	SUCHES	GA		10/30/2025	6.875	208,745		285,000
100253409	WINCHESTER	VA		10/30/2025	7.000	303,683		396,000
100253410	HENRICO	VA		10/30/2025	7.375	220,505		284,000
100253411	PLANTATION	FL		10/30/2025	7.500	413,914		570,000
100253412	WILMINGTON	NC		10/30/2025	6.990	233,553		301,000
100253413	RICHMOND	VA		10/30/2025	6.875	315,487		435,000
100253414	PORT SALNT LUCIE	FL		10/30/2025	7.250	402,896		550,000
100253415	HAYSVILLE	KS		10/30/2025	7.125	287,991		410,000
100253416	LAWRENCEVILLE	GA		10/30/2025	6.625	403,183		620,000
100253417	SPARTA	TN		10/30/2025	6.750	221,833		315,000
100253418	NAMPA	ID		10/30/2025	6.490	707,866		988,000
100253419	POMONA	CA		10/30/2025	7.250	690,026		1,143,000
100253420	ISLAND PARK	ID		10/30/2025	7.125	622,981		870,000
100253421	CHARLOTTESVILLE	VA		10/30/2025	7.375	335,648		494,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253422	WALNUT CREEK	CA		10/30/2025	7.125	505,205		650,000
100253423	MANASSAS	VA		10/30/2025	7.250	261,721		340,000
100253424	BATON ROUGE	LA		10/30/2025	7.125	250,648		322,000
100253425	COOPER CITY	FL		10/30/2025	6.990	520,234		699,000
100253426	ROCHESTER	MN		10/30/2025	7.490	213,729		266,000
100253427	ANTELOPE	CA		10/30/2025	6.125	334,950		480,000
100253428	MCKINNEY	TX		10/30/2025	6.490	260,633		370,000
100253429	PHOENIX	AZ		10/30/2025	7.250	250,064		324,000
100253430	HACKETTSTOWN	NJ		10/30/2025	6.875	370,442		480,000
100253431	LAKE HAVASU CITY	AZ		10/30/2025	6.875	505,895		655,000
100253432	COLUMBIA HEIGHTS	MN		10/30/2025	6.250	252,344		385,000
100253433	COVINA	CA		10/30/2025	6.250	525,191		742,000
100253434	MESQUITE	TX		10/30/2025	6.875	223,184		310,000
100253435	EL CERRITO	CA		10/30/2025	6.875	930,218		1,450,000
100253436	LAGO VISTA	TX		10/30/2025	7.250	394,184		569,000
100253437	METAIRIE	LA		10/30/2025	6.875	321,808		525,000
100253438	TRACY	CA		10/30/2025	6.490	469,171		845,000
100253439	CLEVELAND	SC		10/30/2025	7.125	290,361		440,000
100253440	BRACEY	VA		10/30/2025	7.500	411,512		480,000
100253441	SOUTH BERWICK	ME		10/30/2025	7.625	523,358		636,000
100253442	MEMPHIS	TN		10/30/2025	6.990	220,919		315,000
100253443	DULUTH	GA		10/30/2025	6.875	223,336		295,000
100253444	SAVANNAH	GA		10/30/2025	7.500	261,587		335,000
100253445	MANDEVILLE	LA		10/30/2025	7.500	251,270		320,000
100253446	WELLINGTON	FL		10/30/2025	7.125	455,813		619,000
100253447	LAS VEGAS	NV		10/30/2025	6.625	388,534		545,000
100253448	HERRIMAN	UT		10/30/2025	6.490	400,985		570,000
100253449	BROOMFIELD	CO		10/30/2025	6.875	392,113		550,000
100253450	PHILADELPHIA	PA		10/30/2025	6.624	281,868		365,000
100253451	WILLIAMSBURG	VA		10/30/2025	6.875	320,744		442,900
100253452	PAWLEYS ISLAND	SC		10/30/2025	7.375	210,705		283,200
100253453	ARDMORE	PA		10/30/2025	6.750	414,459		517,500
100253454	COLLEGE STATION	TX		10/30/2025	6.875	329,475		440,000
100253455	MIAMI	FL		10/30/2025	7.125	256,881		352,000
100253456	MARCO ISLAND	FL		10/30/2025	6.875	288,526		400,000
100253457	LEHI	UT		10/30/2025	6.625	346,987		506,000
100253458	WESTFIELD	MA		10/30/2025	7.375	280,855		365,000
100253459	KISSIMMEE	FL		10/30/2025	6.875	332,399		435,000
100253460	FALLING WATERS	WV		10/30/2025	7.250	228,649		318,000
100253461	CHAMPION	PA		10/30/2025	7.490	231,129		280,000
100253462	TAOS	NM		10/30/2025	6.625	251,743		370,000
100253463	BUXTON	NC		10/30/2025	6.750	317,830		440,000
100253464	MURPHY	NC		10/30/2025	7.625	220,170		269,000
100253465	FANCY GAP	VA		10/30/2025	7.375	230,255		290,000
100253466	ORLANDO	FL		10/30/2025	6.875	264,013		415,000
100253467	SACRAMENTO	CA		10/30/2025	6.875	321,719		520,000
100253468	AUSTIN	TX		10/30/2025	6.375	311,825		412,000
100253469	SOUTH HAVEN	MI		10/30/2025	7.125	271,827		400,000
100253470	JOHNSON CITY	TX		10/30/2025	6.875	463,420		660,000
100253471	SPRINGDALE	AR		10/30/2025	7.750	293,565		377,000
100253472	NAPERVILLE	IL		10/30/2025	6.250	271,362		385,000
100253473	DRAPER	UT		10/30/2025	6.375	431,714		630,000
100253474	GAITHERSBURG	MD		10/30/2025	6.990	309,112		440,000
100253475	BOSTON	MA		10/30/2025	7.250	581,049		1,250,000
100253476	LAKEWOOD	OH		10/30/2025	7.125	268,173		360,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253477	TRACY	CA		10/30/2025	6.625	516,457		780,000
100253478	FRESNO	CA		10/30/2025	6.500	377,383		520,000
100253479	WINTER PARK	FL		10/30/2025	6.250	349,917		545,000
100253480	FULSHEAR	TX		10/30/2025	7.000	245,148		335,000
100253481	LAWRENCEVILLE	GA		10/30/2025	7.250	297,855		407,000
100253482	FOLSOM	CA		10/30/2025	7.125	592,041		725,000
100253483	ROSHARON	TX		10/30/2025	7.000	225,890		290,000
100253484	BAKERSFIELD	CA		10/30/2025	7.125	614,931		850,000
100253485	SPRINGFIELD	OR		10/30/2025	6.625	400,222		565,000
100253486	SCOTTSDALE	AZ		10/30/2025	7.125	371,028		475,000
100253487	BELTON	TX		10/30/2025	6.625	216,232		288,000
100253488	AURORA	IL		10/30/2025	6.750	253,515		335,000
100253489	PLAINFIELD	IL		10/30/2025	6.750	265,851		345,000
100253490	NORWALK	CA		10/30/2025	7.625	624,477		770,000
100253491	WESTFIELD	IN		10/30/2025	6.990	214,942		312,000
100253492	MYRTLE BEACH	SC		10/30/2025	7.625	272,865		298,000
100253493	CLAYTON	IN		10/30/2025	7.375	216,743		300,000
100253494	CHATTANOOGA	TN		10/30/2025	7.375	260,675		335,000
100253495	EMILY	MN		10/30/2025	6.990	602,052		784,000
100253496	WHITELAND	IN		10/30/2025	7.250	225,414		290,000
100253497	NASHVILLE	TN		10/30/2025	7.990	365,127		442,000
100253498	SAINT LOUIS	MO		10/30/2025	6.990	281,043		362,000
100253499	HOWELL	NJ		10/30/2025	6.625	338,698		530,000
100253500	SALEM	UT		10/30/2025	6.875	337,839		556,000
100253501	ANNA	TX		10/30/2025	6.990	304,209		407,000
100253502	SAN TAN VALLEY	AZ		10/30/2025	6.625	379,889		507,000
100253503	FISH HAVEN	ID		10/30/2025	6.875	367,315		525,000
100253504	EAST PALO ALTO	CA		10/30/2025	6.990	768,536		1,270,000
100253505	BOLINGBROOK	IL		10/30/2025	7.490	310,414		395,000
100253506	REXBURG	ID		10/30/2025	6.625	225,961		314,000
100253507	NAPLES	FL		10/30/2025	6.875	327,895		455,000
100253508	LEXINGTON	KY		10/30/2025	6.875	228,393		320,000
100253509	MARLBOROUGH	MA		10/30/2025	6.750	214,100		285,000
100253510	JACKSONVILLE	FL		10/30/2025	7.990	305,045		375,000
100253511	PLAINFIELD	IL		10/30/2025	6.875	216,444		282,000
100253512	DAWSONVILLE	GA		10/30/2025	6.875	315,278		419,000
100253513	MELISSA	TX		10/30/2025	7.125	238,881		325,000
100253514	MCALLEN	TX		10/30/2025	6.990	393,973		525,000
100253515	SCOTTSDALE	AZ		10/30/2025	7.625	302,997		385,000
100253516	VANCOUVER	WA		10/30/2025	6.990	271,388		373,000
100253517	STRAWBERRY	AZ		10/30/2025	6.625	448,176		726,000
100253518	QUEEN CREEK	AZ		10/30/2025	6.875	445,546		580,000
100253519	CHICAGO	IL		10/30/2025	6.990	278,636		385,000
100253520	TATE	GA		10/30/2025	6.990	316,575		510,000
100253521	VACAVILLE	CA		10/30/2025	6.990	358,085		500,000
100253522	MERCED	CA		10/30/2025	6.875	270,864		350,000
100253523	SAN DIEGO	CA		10/30/2025	6.875	238,922		350,000
100253524	PURCELLVILLE	VA		10/30/2025	7.375	374,527		597,000
100253525	LYNDEN	WA		10/30/2025	6.990	391,835		507,000
100253526	KLAWAH ISLAND	SC		10/30/2025	7.125	511,226		700,000
100253527	LUBBOCK	TX		10/30/2025	7.125	282,277		400,000
100253528	ROANOKE	VA		10/30/2025	6.990	280,458		362,000
100253529	POTTSBORO	TX		10/30/2025	6.990	619,478		854,000
100253530	FRANKLIN PARK	NJ		10/30/2025	6.625	323,501		460,000
100253531	SHOREWOOD	WI		10/30/2025	6.624	312,171		425,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253532	MIAMI	FL		10/30/2025	6.624	736,737		960,000
100253533	PHILADELPHIA	PA		10/30/2025	6.625	520,341		690,000
100253534	MADISON	WI		10/30/2025	6.875	425,169		560,000
100253535	FRANKLIN PARK	NJ		10/30/2025	6.625	323,502		460,000
100253536	CRYSTAL LAKE	IL		10/30/2025	7.500	353,100		430,000
100253537	DRAPER	UT		10/30/2025	6.375	435,816		645,000
100253538	PHILOMATH	OR		10/30/2025	6.490	306,525		430,000
100253539	HOLDEN BEACH	NC		10/30/2025	6.490	669,347		880,000
100253540	CHICAGO	IL		10/30/2025	7.375	227,333		315,000
100253541	MALDEN	MA		10/30/2025	7.125	740,830		965,000
100253542	ALBRIGHTSVILLE	PA		10/30/2025	7.375	214,143		275,000
100253543	PROVINCETOWN	MA		10/30/2025	6.624	739,122		1,025,000
100253544	JOHNSON CITY	TN		10/30/2025	7.375	425,685		570,000
100253545	GLEN ALLEN	VA		10/30/2025	6.990	318,800		437,000
100253546	CAMBRIDGE	MA		10/30/2025	6.625	480,023		622,000
100253547	EAST PALO ALTO	CA		10/30/2025	6.625	655,563		915,000
100253548	SACRAMENTO	CA		10/30/2025	6.990	451,362		620,000
100253549	GADSDEN	AL		10/30/2025	6.875	224,178		295,000
100253550	CONCORD	NC		10/30/2025	7.125	269,640		350,000
100253551	ANNAPOLIS	MD		10/30/2025	6.990	681,594		877,000
100253552	CHARLOTTE	NC		10/30/2025	7.500	221,224		308,000
100253553	TIPTONVILLE	TN		10/30/2025	7.490	312,824		401,000
100253554	PASADENA	MD		10/30/2025	6.625	425,530		630,000
100253555	MURRELLS INLET	SC		10/30/2025	7.000	520,033		715,000
100253556	BRANDON	FL		10/30/2025	5.990	274,837		350,000
100253557	N CHARLESTON	SC		10/30/2025	6.990	242,717		310,000
100253558	WASHOUGAL	WA		10/30/2025	6.875	393,157		510,000
100253559	LIBERTY LAKE	WA		10/30/2025	7.375	319,302		411,000
100253560	RICHMOND	TX		10/30/2025	6.990	278,245		360,000
100253561	ONTARIO	CA		10/30/2025	6.990	555,463		740,000
100253562	CLARK	NJ		10/30/2025	6.490	579,376		831,000
100253563	RANCHO CORDOVA	CA		10/30/2025	6.990	474,864		650,000
100253564	TALLAHASSEE	FL		10/30/2025	7.000	217,587		280,000
100253565	JOSEPHINE	TX		10/30/2025	7.125	233,460		302,000
100253566	BEASLEY	TX		10/30/2025	6.875	404,561		638,000
100253567	AZUSA	CA		10/30/2025	6.625	602,889		793,000
100253568	FREMONT	CA		10/30/2025	6.490	823,264		1,185,000
100253569	AUSTIN	TX		10/30/2025	6.375	818,893		1,345,000
100253570	CENTENNIAL	CO		10/30/2025	6.875	373,441		600,000
100253571	CYPRESS	TX		10/30/2025	6.490	252,284		372,000
100253572	ROCKVILLE	MD		10/30/2025	6.990	464,174		642,000
100253573	HAYWARD	CA		10/30/2025	6.625	678,236		897,000
100253574	COLORADO SPRINGS	CO		10/30/2025	6.625	214,662		285,000
100253575	PEYTON	CO		10/30/2025	7.625	446,073		605,000
100253576	WILMINGTON	NC		10/30/2025	6.990	223,578		315,000
100253577	MIAMI	FL		10/30/2025	6.875	352,139		588,000
100253578	N MYRTLE BEACH	SC		10/30/2025	7.250	227,480		312,000
100253579	WEST CREEK	NJ		10/30/2025	7.125	263,173		365,000
100253580	APEX	NC		10/30/2025	6.990	342,545		479,000
100253581	GARDNER	MA		10/30/2025	7.125	305,191		415,000
100253582	LEHIGH ACRES	FL		10/30/2025	6.375	218,311		300,000
100253583	SELLERSVILLE	PA		10/30/2025	6.750	326,303		427,000
100253584	FORKED RIVER	NJ		10/30/2025	6.875	436,935		650,000
100253585	MURFREESBORO	TN		10/30/2025	6.750	529,588		700,000
100253586	BOISE	ID		10/30/2025	6.490	687,493		897,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253587	TULSA	OK		10/30/2025	6.500	283,032		370,000
100253588	COVINGTON	LA		10/30/2025	7.625	246,891		301,000
100253589	WENTZVILLE	MO		10/30/2025	6.990	207,773		270,000
100253590	HAMMOND	LA		10/30/2025	6.990	248,979		356,000
100253591	RALEIGH	NC		10/30/2025	6.875	232,459		302,000
100253592	SURF CITY	NC		10/30/2025	7.490	432,672		535,000
100253593	SANTA FE	NM		10/30/2025	7.375	582,369		760,000
100253594	MIDDLE RIVER	MD		10/30/2025	7.375	642,254		825,000
100253595	HAGERSTOWN	MD		10/30/2025	7.000	229,399		315,000
100253596	SIREN	WI		10/30/2025	6.875	541,775		704,000
100253597	RALEIGH	NC		10/30/2025	6.990	324,325		450,000
100253598	APEX	NC		10/30/2025	6.990	237,203		325,000
100253599	RIDGEFIELD	WA		10/30/2025	7.125	444,989		570,000
100253600	ORANGE BEACH	AL		10/30/2025	7.500	361,779		500,000
100253601	SCOTTSDALE	AZ		10/30/2025	6.500	847,646		1,167,000
100253602	NORTH MANKATO	MN		10/30/2025	7.125	213,858		260,000
100253603	WILMINGTON	CA		10/30/2025	6.624	420,824		727,000
100253604	LEANDER	TX		10/30/2025	6.875	283,360		375,000
100253605	WILMINGTON	CA		10/30/2025	6.624	420,824		727,000
100253606	BELTON	MO		10/30/2025	6.490	386,510		550,000
100253607	CLOVIS	CA		10/30/2025	7.500	375,434		488,000
100253608	RALEIGH	NC		10/30/2025	6.625	275,391		388,000
100253609	CELINA	TX		10/30/2025	6.875	281,790		375,000
100253610	SAN JOSE	CA		10/30/2025	6.625	970,022		1,360,000
100253611	HOUSTON	TX		10/30/2025	7.625	272,878		350,000
100253612	OAK PARK	MI		10/30/2025	7.125	227,276		290,000
100253613	VICTORVILLE	CA		10/30/2025	6.375	332,321		466,000
100253614	BENZONIA	MI		10/30/2025	7.500	309,661		410,500
100253615	GENTRY	AR		10/30/2025	7.625	344,070		419,000
100253616	ANCHORAGE	AK		10/30/2025	7.500	287,286		370,000
100253617	LIVINGSTON	TX		10/30/2025	6.990	381,185		493,000
100253618	LODI	WI		10/30/2025	6.990	381,723		625,000
100253619	PORT ST LUCIE	FL		10/30/2025	6.990	282,817		365,000
100253620	LOUDON	TN		10/30/2025	6.490	513,358		800,000
100253621	ROANOKE	VA		10/30/2025	6.750	368,785		490,500
100253622	WINTER PARK	CO		10/30/2025	7.000	472,312		615,000
100253623	NORFOLK	VA		10/30/2025	6.624	363,859		508,000
100253624	MAGGIE VALLEY	NC		10/30/2025	7.000	379,529		510,000
100253625	SAN DIEGO	CA		10/30/2025	7.375	724,550		900,000
100253626	CUMMING	GA		10/30/2025	7.125	215,537		300,000
100253627	CINCINNATI	OH		10/30/2025	7.375	217,100		284,000
100253628	DANA POINT	CA		10/30/2025	6.375	825,708		1,395,000
100253629	RIDGEFIELD	WA		10/30/2025	6.875	422,042		585,500
100253630	SANTA FE	NM		10/30/2025	7.375	596,791		745,000
100253631	SEDONA	AZ		10/30/2025	7.125	676,696		973,000
100253632	WASILLA	AK		10/30/2025	6.990	348,293		480,000
100253633	ATLANTA	GA		10/30/2025	6.750	291,186		405,000
100253634	RATHDRUM	ID		10/30/2025	6.875	520,770		725,000
100253635	ASHBURN	VA		10/30/2025	6.490	467,351		613,450
100253636	ROSEVILLE	CA		10/30/2025	6.875	379,418		598,000
100253637	HELENA	MT		10/30/2025	7.125	672,999		889,000
100253638	CONIFER	CO		10/30/2025	6.875	424,116		680,000
100253639	ATHENS	GA		10/30/2025	6.625	287,565		400,000
100253640	WYOMING	MI		10/30/2025	7.000	213,949		293,000
100253641	BARNSTABLE	MA		10/30/2025	6.990	377,534		516,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253642	OKLAHOMA CITY	OK		10/30/2025	6.375	321,941		458,000
100253643	ROSEVILLE	MN		10/30/2025	7.625	331,387		400,000
100253644	PRINCETON JUNCTION	NJ		10/30/2025	6.750	539,936		705,000
100253645	SAINT GEORGE	UT		10/30/2025	6.875	338,358		465,000
100253646	HOUSTON	TX		10/30/2025	7.375	283,910		378,000
100253647	GREER	SC		10/30/2025	7.375	250,042		343,000
100253648	ANTELOPE	CA		10/30/2025	6.625	397,585		555,000
100253649	AMELIA	OH		10/30/2025	7.625	544,610		660,000
100253650	HENDERSON	NV		10/30/2025	6.875	291,404		403,500
100253651	MIAMI	FL		10/30/2025	6.500	236,740		340,000
100253652	LOWELL	MA		10/30/2025	7.125	539,813		748,000
100253653	FLAGSTAFF	AZ		10/30/2025	7.500	713,235		975,000
100253654	WEST CHESTER	PA		10/30/2025	6.750	265,531		350,000
100253655	WILMINGTON	DE		10/30/2025	6.875	425,702		550,000
100253656	LANCASTER	VA		10/30/2025	6.875	593,527		775,000
100253657	NORTH HIGHLANDS	CA		10/30/2025	7.375	370,515		450,000
100253658	BUDA	TX		10/30/2025	6.500	215,887		337,500
100253659	CEDAR RAPIDS	IA		10/30/2025	7.625	218,222		237,000
100253660	FREDERICK	MD		10/30/2025	6.875	257,928		399,000
100253661	SISTERS	OR		10/30/2025	7.375	526,888		650,000
100253662	SACRAMENTO	CA		10/30/2025	6.625	308,074		410,000
100253663	HANOVER PARK	IL		10/30/2025	6.625	216,817		281,000
100253664	SPRING HILL	KS		10/30/2025	6.490	252,690		351,000
100253665	DALLAS	TX		10/30/2025	6.990	214,832		299,000
100253666	SOUTHPORT	NC		10/30/2025	6.875	641,623		830,000
100253667	DICKINSON	TX		10/30/2025	7.125	262,143		365,000
100253668	ROSENBERG	TX		10/30/2025	6.250	210,355		325,000
100253669	SOUTHERN PINES	NC		10/30/2025	6.750	641,693		995,000
100253670	IDAHO FALLS	ID		10/30/2025	6.375	252,775		376,000
100253671	HAYWARD	WI		10/30/2025	7.375	792,537		969,000
100253672	MONON	IN		10/30/2025	6.750	288,924		374,900
100253673	LOS ANGELES	CA		10/30/2025	6.625	801,099		1,040,000
100253674	BLOOMINGTON	MN		10/30/2025	6.990	354,968		458,000
100253675	CONYERS	GA		10/30/2025	7.625	234,941		289,000
100253676	ATHENS	AL		10/30/2025	7.375	480,942		635,000
100253677	FOREST GROVE	OR		10/30/2025	6.990	472,978		675,000
100253678	SAINT LOUIS	MO		10/30/2025	7.500	234,652		342,000
100253679	LITTLE ELM	TX		10/30/2025	6.750	274,616		360,000
100253680	NASHVILLE	TN		10/30/2025	7.000	334,502		445,000
100253681	OLD BRIDGE	NJ		10/30/2025	6.875	334,518		495,000
100253682	SNEADS FERRY	NC		10/30/2025	6.750	308,991		440,000
100253683	CORDOVA	TN		10/30/2025	7.875	292,673		360,000
100253684	LAKELAND	FL		10/30/2025	7.375	257,504		334,000
100253685	FUQUAY VARINA	NC		10/30/2025	6.625	276,744		371,000
100253686	RICHMOND	VA		10/30/2025	7.625	230,989		372,000
100253687	SUMTER	SC		10/30/2025	6.990	208,467		290,000
100253688	TONEY	AL		10/30/2025	6.500	238,194		310,000
100253689	MOORESBURG	TN		10/30/2025	6.750	412,459		625,000
100253690	SACRAMENTO	CA		10/30/2025	6.990	347,523		490,000
100253691	SANFORD	NC		10/30/2025	6.490	230,785		310,000
100253692	FOLSOM	CA		10/30/2025	6.375	537,186		815,000
100253693	TINLEY PARK	IL		10/30/2025	6.990	222,671		300,000
100253694	LEANDER	TX		10/30/2025	6.625	217,455		300,000
100253695	DRAKE	CO		10/30/2025	6.875	274,730		355,000
100253696	REDMOND	OR		10/30/2025	6.750	728,475		997,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253697	NUNICA	MI		10/30/2025	7.000	212,398		313,000
100253698	WRIGHT CITY	MO		10/30/2025	7.490	321,713		395,000
100253699	VANCOUVER	WA		10/30/2025	6.875	387,577		500,000
100253700	VIENNA	VA		10/30/2025	6.625	772,458		1,005,000
100253701	HERSHEY	PA		10/30/2025	7.490	251,904		345,000
100253702	IRVING	TX		10/30/2025	6.625	497,778		700,000
100253703	VIRGINIA BEACH	VA		10/30/2025	6.750	377,548		490,700
100253704	CROSBY	MN		10/30/2025	7.625	649,771		790,000
100253705	WINTER GARDEN	FL		10/30/2025	7.000	613,547		800,000
100253706	SURF CITY	NC		10/30/2025	6.500	687,412		817,500
100253707	PORT HUENEME	CA		10/30/2025	7.375	262,881		436,000
100253708	ORLANDO	FL		10/30/2025	6.990	422,662		578,000
100253709	CAVE SPRINGS	AR		10/30/2025	6.490	266,580		347,000
100253710	MIDDLEFIELD	OH		10/30/2025	7.250	499,025		610,000
100253711	RAEFORD	NC		10/30/2025	6.875	227,593		312,000
100253712	MADISON	AL		10/30/2025	7.490	272,152		330,000
100253713	MATTHEWS	NC		10/30/2025	6.250	227,493		323,000
100253714	AURORA	CO		10/30/2025	6.875	315,925		420,000
100253715	ROYSE CITY	TX		10/30/2025	6.375	256,466		335,000
100253716	ANCHORAGE	AK		10/30/2025	7.125	230,236		270,000
100253717	MOORHEAD	MN		10/30/2025	6.500	215,681		281,000
100253718	TROY	MI		10/30/2025	6.750	273,754		357,000
100253719	GILBERT	AZ		10/30/2025	6.625	526,763		690,000
100253720	CHALMETTE	LA		10/30/2025	6.625	223,761		305,000
100253721	PRINCETON	TX		10/30/2025	6.490	224,938		308,000
100253722	PLAINFIELD	IL		10/30/2025	7.375	243,436		311,000
100253723	LOUISVILLE	KY		10/30/2025	6.490	288,578		385,000
100253724	MANSON	NC		10/30/2025	6.875	348,181		459,000
100253725	EMILY	MN		10/30/2025	6.875	525,636		725,000
100253726	MCKINNEY	TX		10/30/2025	6.500	276,152		383,000
100253727	CHANHASSEN	MN		10/30/2025	7.125	209,775		255,000
100253728	CHANDLER	AZ		10/30/2025	6.625	343,761		482,000
100253729	OMAHA	NE		10/30/2025	7.625	253,250		308,000
100253730	JACKSON	NJ		10/30/2025	6.625	524,847		679,000
100253731	DENVER	CO		10/30/2025	6.990	591,228		872,000
100253732	CHARLOTTE	NC		10/30/2025	6.624	473,566		615,000
100253733	SISTERS	OR		10/30/2025	7.365	652,183		855,000
100253734	LOS ANGELES	CA		10/30/2025	6.490	780,761		1,150,000
100253735	NEWARK	NJ		10/30/2025	6.750	287,577		401,000
100253736	JOHNSTON	RI		10/30/2025	6.980	427,009		590,000
100253737	CHICAGO	IL		10/30/2025	6.740	373,076		485,000
100253738	APACHE JUNCTION	AZ		10/30/2025	6.625	343,430		446,000
100253739	MONROE	NC		10/30/2025	7.375	432,062		525,000
100253740	CENTRAL POINT	OR		10/30/2025	7.625	304,524		375,000
100253741	ROYSE CITY	TX		10/30/2025	6.625	244,461		348,000
100253742	TEMPLE	TX		10/30/2025	6.500	266,997		384,000
100253743	SAN DIEGO	CA		10/30/2025	6.875	664,598		860,000
100253744	VILLA RICA	GA		10/30/2025	6.500	229,599		300,000
100253745	TEMPLE	TX		10/30/2025	6.500	266,621		394,000
100253746	NAPLES	FL		10/30/2025	6.875	321,147		520,000
100253747	LAWRENCEVILLE	GA		10/30/2025	6.625	351,005		465,000
100253748	SACRAMENTO	CA		10/30/2025	6.625	358,101		470,000
100253749	WILLOW GROVE	PA		10/30/2025	6.625	263,081		340,000
100253750	DALLAS	TX		10/30/2025	6.625	351,761		459,000
100253751	LEWES	DE		10/30/2025	6.250	486,653		720,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253752	INDIANAPOLIS	IN		10/30/2025	6.875	227,868		300,000
100253753	NORTH LAS VEGAS	NV		10/30/2025	6.875	317,394		410,000
100253754	BUDA	TX		10/30/2025	6.750	289,392		381,000
100253755	QUEEN CREEK	AZ		10/30/2025	6.875	225,086		312,000
100253756	PALMDALE	CA		10/30/2025	6.750	212,229		280,000
100253757	SHOW LOW	AZ		10/30/2025	6.625	331,226		462,000
100253758	PHOENIX	AZ		10/30/2025	6.750	288,367		440,000
100253759	TEHACHAPI	CA		10/30/2025	6.990	335,915		445,000
100253760	GOSHEN	KY		10/30/2025	6.625	232,103		318,000
100253761	LAVONIA	GA		10/30/2025	6.875	376,382		545,000
100253762	OCEAN ISLE BEACH	NC		10/30/2025	7.375	242,096		285,000
100253763	CASTLE ROCK	CO		10/30/2025	7.125	386,288		535,000
100253764	NIXA	MO		10/30/2025	7.490	264,128		345,000
100253765	ACWORTH	GA		10/30/2025	6.500	258,062		360,000
100253766	WEST HAVEN	CT		10/30/2025	6.500	418,566		585,000
100253767	LOS ANGELES	CA		10/30/2025	7.125	716,960		925,000
100253768	ORLANDO	FL		10/30/2025	6.990	423,431		583,000
100253769	REYNOLDSBURG	OH		10/30/2025	6.875	214,369		285,000
100253770	BOSTON	MA		10/30/2025	6.375	750,226		1,059,000
100253771	BEAVER	PA		10/30/2025	6.875	277,492		410,000
100253772	CHARLOTTE	NC		10/30/2025	6.624	411,660		588,000
100253773	KINGMAN	AZ		10/30/2025	7.500	373,172		541,000
100253774	LEHI	UT		10/30/2025	6.625	354,646		460,000
100253775	NAPLES	FL		10/30/2025	7.875	794,863		1,000,000
100253776	RALEIGH	NC		10/30/2025	6.490	307,593		400,000
100253777	PFLUGERVILLE	TX		10/30/2025	6.500	338,793		485,000
100253778	FREDERICKSBURG	VA		10/30/2025	6.990	375,874		470,000
100253779	KANNAPOLIS	NC		10/30/2025	6.875	337,791		437,000
100253780	DAVENPORT	FL		10/30/2025	6.875	540,280		715,000
100253781	MECHANICSBURG	PA		10/30/2025	7.500	264,414		341,000
100253782	BRANFORD	FL		10/30/2025	6.500	400,139		540,000
100253783	HILLSBORO	OR		10/30/2025	6.990	420,128		550,000
100253784	CAPE CORAL	FL		10/30/2025	7.625	226,210		306,000
100253785	BELLFLOWER	CA		10/30/2025	6.999	627,446		750,000
100253786	TAMPA	FL		10/30/2025	7.375	629,226		715,000
100253787	WOODBURY	MN		10/30/2025	7.125	280,062		366,000
100253788	CLAREMONT	CA		10/30/2025	7.250	1,260,000		1,775,000
100253789	MILFORD	CT		10/30/2025	7.250	298,946		335,000
100253790	ROSAMOND	CA		10/30/2025	7.125	236,655		410,000
100253793	LANCASTER	CA		10/30/2025	6.875	410,092		500,000
100253794	FONTANA	CA		10/30/2025	6.999	411,305		570,000
100253795	LAS VEGAS	NV		10/30/2025	6.375	275,133		540,000
100253796	LAS VEGAS	NV		10/30/2025	6.999	341,642		460,000
100253797	CHANDLER	AZ		10/30/2025	7.499	719,249		775,000
100253798	INDIO	CA		10/30/2025	6.875	246,443		400,000
100253799	NORWALK	CA		10/30/2025	7.375	614,397		885,000
100253800	WOODBRIDGE	VA		10/30/2025	6.999	347,100		590,000
100253801	MORENO VALLEY	CA		10/30/2025	6.875	464,525		605,000
100253802	SACRAMENTO	CA		10/30/2025	7.250	159,193		217,000
100253803	COLORADO SPRINGS	CO		10/30/2025	6.250	279,694		590,000
100253804	ENCINO	CA		10/30/2025	6.875	633,440		765,000
100253806	INGLEWOOD	CA		10/30/2025	6.499	585,225		770,000
100253808	ANAHEIM	CA		10/30/2025	6.875	1,154,975		1,450,000
100253809	SAINT JOSEPH	MO		10/30/2025	6.999	290,201		366,000
100253810	POTOMAC	MD		10/30/2025	7.375	973,942		1,075,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253811	AZLE	TX		10/30/2025	6.625	188,360		250,000
100253812	NORTH HOLLYWOOD	CA		10/30/2025	7.250	887,188		1,350,000
100253813	LAS VEGAS	NV		10/30/2025	6.750	268,027		335,000
100253814	FORT WORTH	TX		10/30/2025	6.999	188,528		245,000
100253815	MILWAUKEE	WI		10/30/2025	6.999	228,344		280,000
100253816	LOS ANGELES	CA		10/30/2025	6.999	1,373,638		1,555,000
100253817	BERMUDA DUNES	CA		10/30/2025	6.750	134,450		645,000
100253818	IRVING	TX		10/30/2025	6.625	103,036		330,000
100253819	PRICE	UT		10/30/2025	7.999	184,517		271,000
100253820	MIAMI	FL		10/30/2025	6.999	261,664		510,000
100253821	ARMONA	CA		10/30/2025	7.499	139,611		205,000
100253823	SUFFOLK	VA		10/30/2025	6.999	104,684		240,000
100253824	ROCKY MOUNT	NC		10/30/2025	6.750	145,968		181,000
100253826	LITTLETON	CO		10/30/2025	7.625	224,438		285,000
100253827	CHESAPEAKE	VA		10/30/2025	6.999	141,585		186,000
100253830	HOUSTON	TX		10/30/2025	7.625	339,822		360,000
100253831	LONG BEACH	CA		10/30/2025	6.750	786,897		960,000
100253832	OAK HARBOR	WA		10/30/2025	6.875	152,269		347,000
100253833	IRVING	TX		10/30/2025	6.999	190,589		257,000
100253834	CROMWELL	CT		10/30/2025	6.999	130,252		220,000
100253835	FORT LAUDERDALE	FL		10/30/2025	7.375	658,336		705,000
100253836	WILLIS	TX		10/30/2025	7.625	219,684		255,000
100253837	OXNARD	CA		10/30/2025	6.625	965,487		1,400,000
100253838	ORLANDO	FL		10/30/2025	8.250	160,388		235,000
100253839	LOS ANGELES	CA		10/30/2025	6.375	446,406		700,000
100253840	SAN FERNANDO	CA		10/30/2025	6.625	411,793		1,015,000
100253843	TUCSON	AZ		10/30/2025	7.750	141,750		220,000
100253844	WESTLAKE	FL		10/30/2025	7.375	443,100		613,000
100253845	NEW SMYRNA BEACH	FL		10/30/2025	6.375	517,821		640,000
100253846	IRVINE	CA		10/30/2025	6.499	857,398		1,065,000
100253847	MIAMI	FL		10/30/2025	7.499	366,801		600,000
100253848	LEHIGH ACRES	FL		10/30/2025	6.625	190,930		365,000
100253849	BIG BEAR LAKE	CA		10/30/2025	8.250	249,300		421,000
100253850	FORT LAUDERDALE	FL		10/30/2025	6.250	409,235		615,000
100253851	PORT ARTHUR	TX		10/30/2025	6.625	151,632		210,000
100253852	LAKELAND	FL		10/30/2025	6.999	213,477		277,000
100253853	WINTER SPRINGS	FL		10/30/2025	6.250	203,559		299,000
100253854	BOWIE	MD		10/30/2025	6.750	365,149		450,000
100253856	LOS ANGELES	CA		10/30/2025	6.250	251,836		1,020,000
100253858	AUBURN	WA		10/30/2025	6.875	706,632		915,000
100253859	DENVER	CO		10/30/2025	6.375	293,130		360,000
100253860	CORONA	CA		10/30/2025	6.999	469,068		610,000
100253861	LOS ANGELES	CA		10/30/2025	6.625	375,963		585,000
100253862	OCALA	FL		10/30/2025	6.750	224,420		289,000
100253863	FRESNO	CA		10/30/2025	6.375	126,576		352,000
100253864	DELTONA	FL		10/30/2025	6.999	336,429		588,000
100253865	LAFAYETTE	LA		10/30/2025	7.500	323,152		390,000
100253866	LAKE OZARK	MO		10/30/2025	7.625	256,691		275,000
100253867	CADIZ	KY		10/30/2025	6.624	258,131		394,000
100253868	SPRINGFIELD	MO		10/30/2025	6.990	159,106		211,000
100253869	HOUSTON	TX		10/30/2025	6.875	184,934		251,500
100253870	LAKE ARIEL	PA		10/30/2025	6.624	220,334		310,000
100253871	LAS VEGAS	NV		10/30/2025	6.375	356,312		519,000
100253872	SAN DIEGO	CA		10/30/2025	6.490	823,854		1,190,000
100253873	CHARLOTTE	NC		10/30/2025	6.375	321,530		475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253874	SANTA ANA	CA		10/30/2025	6.499	615,878		895,000
100253875	SAN DIEGO	CA		10/30/2025	6.750	321,277		450,000
100253876	PUYALLUP	WA		10/30/2025	6.125	435,499		670,000
100253877	FITCHBURG	MA		10/30/2025	6.500	333,793		470,000
100253878	DENTON	TX		10/30/2025	5.750	250,259		374,000
100253879	MANAHAWKIN	NJ		10/30/2025	6.375	303,755		485,000
100253880	VAN NUYS	CA		10/30/2025	5.875	1,008,922		1,600,000
100253881	CLAYTON	NC		10/30/2025	6.750	265,439		370,000
100253882	NAPLES	FL		10/30/2025	6.750	271,216		384,000
100253883	HEBER CITY	UT		10/30/2025	5.500	564,418		770,000
100253884	REDMOND	OR		10/30/2025	6.375	819,389		1,099,000
100253885	MAMMOTH LAKES	CA		10/30/2025	6.624	827,331		1,100,000
100253886	OCRACOKE	NC		10/30/2025	6.875	340,970		462,000
100253887	STANTON	CA		10/30/2025	6.125	422,291		585,000
100253888	COLUMBUS	OH		10/30/2025	6.490	435,776		575,000
100253889	LACEY	WA		10/30/2025	6.125	413,285		555,000
100253890	HERNDON	VA		10/30/2025	6.125	371,592		515,000
100253891	NATICK	MA		10/30/2025	6.490	749,815		1,000,000
100253892	SAINT LOUIS	MO		10/30/2025	6.375	397,659		540,000
100253893	SPRINGFIELD	MA		10/30/2025	6.375	353,577		471,000
100253894	AUBURN	GA		10/30/2025	6.624	246,087		320,000
100253895	SAN MARCOS	CA		10/30/2025	6.124	781,468		1,030,000
100253896	AU GRES	MI		10/30/2025	6.000	450,093		595,000
100253897	HILLSBORO	OR		10/30/2025	7.124	381,935		490,000
100253898	LAS VEGAS	NV		10/30/2025	6.125	601,438		792,000
100253899	PUEBLO	CO		10/30/2025	6.624	266,996		364,000
100253900	ST PETERSBURG	FL		10/30/2025	6.624	581,889		790,000
100253901	BLUE RIDGE	GA		10/30/2025	6.375	307,039		423,000
100253902	LITTLE ELM	TX		10/30/2025	6.490	292,980		380,000
100253903	STALLINGS A/K/A MATTHEWS	NC		10/30/2025	7.375	345,375		450,000
100253904	CELINA	TX		10/30/2025	6.990	323,084		415,000
100253905	FORT WORTH	TX		10/30/2025	6.375	265,882		354,000
100253906	ROCKWALL	TX		10/30/2025	6.375	242,344		320,000
100253907	SARATOGA SPRINGS	NY		10/30/2025	7.500	525,041		660,000
100253908	SHIP BOTTOM	NJ		10/30/2025	7.125	593,489		735,000
100253909	IRWIN	ID		10/30/2025	7.375	474,277		579,000
100253910	HICKORY CREEK	TX		10/30/2025	6.375	298,473		420,000
100253911	JUSTIN	TX		10/30/2025	6.375	280,617		370,000
100253912	ASHEVILLE	NC		10/30/2025	7.625	300,974		378,000
100253913	PORT SAINT LUCIE	FL		10/30/2025	7.375	363,965		436,000
100253914	TUCSON	AZ		10/30/2025	6.875	267,076		325,000
100253915	EUGENE	OR		10/30/2025	7.375	473,756		607,000
100253916	LAS VEGAS	NV		10/30/2025	7.625	352,018		428,000
100253917	HOUSTON	TX		10/30/2025	8.250	518,351		660,000
100253918	CAMBRIA	CA		10/30/2025	6.875	573,340		709,000
100253919	ORLANDO	FL		10/30/2025	6.375	237,229		293,000
100253920	NORTH HOLLYWOOD	CA		10/30/2025	6.999	617,079		760,000
100253921	PALM DESERT	CA		10/30/2025	6.624	449,628		550,000
100253922	OLYMPIA	WA		10/30/2025	6.990	729,117		884,000
100253923	RALEIGH	NC		10/30/2025	7.250	339,758		424,500
100253924	PINELLAS PARK	FL		10/30/2025	6.624	352,540		460,000
100253925	ANTIOCH	TN		10/30/2025	7.250	278,696		335,000
100253926	CHATTANOOGA	TN		10/30/2025	6.990	269,085		350,000
100253927	PHILADELPHIA	PA		10/30/2025	6.990	286,582		385,000
100253928	EASTPORT	ME		10/30/2025	7.624	278,279		330,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253929	MCCALL	ID		10/30/2025	6.875	380,886		470,000
100253930	SAVANNAH	GA		10/30/2025	7.500	223,409		312,000
100253931	SPRINGFIELD	MO		10/30/2025	7.250	183,312		239,000
100253932	HAMMONDSPORT	NY		10/30/2025	7.500	212,029		265,000
100253933	SAN JOSE	CA		10/30/2025	6.375	909,362		1,400,000
100253934	LAS VEGAS	NV		10/30/2025	4.990	481,569		659,000
100253935	WAXHAW	NC		10/30/2025	5.750	341,613		475,000
100253936	SAN DIEGO	CA		10/30/2025	6.125	687,999		985,000
100253937	SAN MARCOS	CA		10/30/2025	6.125	797,404		1,209,000
100253938	DURHAM	NC		10/30/2025	6.125	366,168		518,000
100253939	SAN LUIS OBISPO	CA		10/30/2025	6.125	689,382		1,075,000
100253940	CAMBRIA	CA		10/30/2025	6.125	606,660		946,000
100253941	BURNSVILLE	NC		10/30/2025	6.125	330,427		495,000
100253942	HOUSTON	TX		10/30/2025	6.125	342,720		491,500
100253943	ACWORTH	GA		10/30/2025	6.125	343,128		524,000
100253944	SCOTTSDALE	AZ		10/30/2025	6.490	373,449		565,000
100253945	TOMS RIVER	NJ		10/30/2025	6.624	395,557		555,000
100253946	BENTON	AR		10/30/2025	6.990	234,062		323,000
100253947	VANCOUVER	WA		10/30/2025	6.990	340,071		510,000
100253948	EDISON	NJ		10/30/2025	6.500	438,112		618,000
100253949	BOISE	ID		10/30/2025	6.375	383,204		545,000
100253950	COROLLA	NC		10/30/2025	6.250	368,404		545,000
100253951	BLOOMINGDALE	GA		10/30/2025	6.375	292,166		409,000
100253952	SOUTHPORT	NC		10/30/2025	6.624	285,048		400,000
100253953	DORAVILLE	GA		10/30/2025	7.125	329,937		471,000
100253954	ELIZABETHTOWN	KY		10/30/2025	7.500	276,529		365,000
100253955	FORNEY	TX		10/30/2025	5.625	331,988		450,000
100253956	FORNEY	TX		10/30/2025	5.625	336,708		468,000
100253957	NEW BRAUNFELS	TX		10/30/2025	6.125	228,461		320,000
100253958	BYRAM TOWNSHIP	NJ		10/30/2025	6.875	329,125		435,000
100253959	SAVANNAH	GA		10/30/2025	6.875	360,670		470,000
100253960	LITITZ	PA		10/30/2025	6.375	279,039		363,000
100253961	HACKENSACK	MN		10/30/2025	6.990	291,893		380,000
100253962	GREENVILLE	SC		10/30/2025	6.875	365,728		475,000
100253963	CLEARWATER	FL		10/30/2025	6.500	349,308		480,000
100253964	SALT LAKE CITY	UT		10/30/2025	6.375	514,307		730,000
100253965	STEAMBOAT SPRINGS	CO		10/30/2025	6.625	441,970		575,000
100253966	PROSPER	TX		10/30/2025	6.625	332,029		431,000
100253967	WARSAW	VA		10/30/2025	6.375	481,054		653,000
100253968	LEHI	UT		10/30/2025	7.000	266,585		344,000
100253969	MARYSVILLE	OH		10/30/2025	6.625	512,370		665,000
100253970	MARIETTA	GA		10/30/2025	6.500	288,070		408,000
100253971	LINCOLN CITY	OR		10/30/2025	6.625	404,832		525,000
100253972	PRESCOTT	AZ		10/30/2025	6.375	315,806		430,000
100253973	MAMMOTH CAVE	KY		10/30/2025	7.125	388,299		498,000
100253974	GRAVOIS MILLS	MO		10/30/2025	6.625	366,388		475,000
100253975	ROUND ROCK	TX		10/30/2025	6.375	310,761		415,000
100253976	LIHUE	HI		10/30/2025	6.500	288,536		385,000
100253977	LEHI	UT		10/30/2025	6.250	280,557		370,000
100253978	CARPENTERSVILLE	IL		10/30/2025	6.500	327,447		455,000
100253979	KISSIMMEE	FL		10/30/2025	6.624	428,822		575,000
100253980	MARCO ISLAND	FL		10/30/2025	6.375	298,904		390,000
100253981	MELISSA	TX		10/30/2025	6.375	291,388		390,000
100253982	PFLUGERVILLE	TX		10/30/2025	6.624	267,066		345,000
100253983	ORMOND BEACH	FL		10/30/2025	6.500	262,545		357,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100253984	CIBOLO	TX		10/30/2025	6.990	281,118		385,000
100253985	PORT CHARLOTTE	FL		10/30/2025	7.125	280,157		370,000
100253986	GOODYEAR	AZ		10/30/2025	7.000	260,454		340,000
100253987	MERCED	CA		10/30/2025	6.875	276,937		385,000
100253988	MELISSA	TX		10/30/2025	5.750	321,852		430,000
100253989	MORGANTON	GA		10/30/2025	5.990	694,571		943,000
100253990	SUGAR HILL	GA		10/30/2025	5.875	430,290		560,000
100253991	WAILUKU	HI		10/30/2025	7.375	946,216		1,176,000
100253992	CAMANO ISLAND	WA		10/30/2025	6.125	640,927		825,000
100253993	RUIDOSO	NM		10/30/2025	7.125	525,275		638,000
100253994	WEST MELBOURNE	FL		10/30/2025	7.375	371,710		445,000
100253995	WINCHESTER	VA		10/30/2025	6.875	639,199		779,000
100253996	MONETA	VA		10/30/2025	6.500	468,919		575,000
100253997	SAN ANTONIO	TX		10/30/2025	6.250	229,914		286,000
100253998	RICHARDSON	TX		10/30/2025	6.875	435,226		545,000
100253999	KURE BEACH	NC		10/30/2025	6.990	555,176		710,000
100254000	MORENO VALLEY	CA		10/30/2025	6.625	544,320		670,000
100254001	LANGLEY	WA		10/30/2025	7.125	558,525		680,000
100254002	BEAVERTON	OR		10/30/2025	6.625	368,686		460,000
100254003	PORTLAND	OR		10/30/2025	7.250	745,917		900,000
100254004	BLAINE	WA		10/30/2025	7.000	413,355		500,000
100254005	INNSBROOK	MO		10/30/2025	6.875	296,223		365,000
100254006	HUNTLEY	IL		10/30/2025	7.250	347,346		422,000
100254007	DAWSONVILLE	GA		10/30/2025	6.875	338,043		411,000
100254008	AURORA	CO		10/30/2025	6.990	336,643		410,000
100254009	OSPREY	FL		10/30/2025	7.250	583,867		700,000
100254010	LEROY	MI		10/30/2025	6.990	265,265		320,000
100254011	SACRAMENTO	CA		10/30/2025	6.624	620,073		880,000
100254012	SACRAMENTO	CA		10/30/2025	6.624	373,853		609,000
100254013	BLUE RIDGE	GA		10/30/2025	6.124	673,360		1,050,000
100254014	MIDDLE VILLAGE	NY		10/30/2025	6.875	1,014,856		1,383,500
100254015	LATHROP	CA		10/30/2025	6.124	486,307		705,000
100254016	FOLSOM	CA		10/30/2025	6.375	512,988		777,000
100254017	BOULDER	CO		10/30/2025	6.375	512,715		804,000
100254018	HIGHLAND PARK	IL		10/30/2025	6.625	502,661		700,000
100254019	FORESTVILLE	CA		10/30/2025	6.499	490,289		685,000
100254020	ANTELOPE	CA		10/30/2025	6.124	289,644		421,000
100254021	CLEARWATER	FL		10/30/2025	6.375	346,482		582,000
100254022	MIDDLETON	ID		10/30/2025	6.499	263,318		410,000
100254023	WAUSAU	WI		10/30/2025	6.999	444,728		599,000
100254024	OXNARD	CA		10/30/2025	8.000	430,350		595,000
100254025	AUSTIN	TX		10/30/2025	6.499	408,156		538,000
100254026	WILMINGTON	NC		10/30/2025	6.499	315,900		414,000
100254027	SAN ANTONIO	TX		10/30/2025	6.624	626,291		817,000
100254028	LEANDER	TX		10/30/2025	6.999	685,196		950,000
100254029	ARVADA	CO		10/30/2025	6.499	482,258		652,000
100254030	LANSDALE	PA		10/30/2025	6.874	409,311		608,000
100254031	FORT WORTH	TX		10/30/2025	5.999	1,207,722		1,635,000
100254032	HARRISBURG	NC		10/30/2025	5.999	695,572		927,000
100254033	FRANKFORT	IL		10/30/2025	6.625	323,676		425,000
100254034	ESTES PARK	CO		10/30/2025	6.624	636,069		827,000
100254035	DAWSONVILLE	GA		10/30/2025	6.624	324,075		439,000
100254036	GAINESVILLE	GA		10/30/2025	6.375	296,557		388,000
100254037	GLENDALE	AZ		10/30/2025	6.624	309,305		470,000
100254038	ROUND ROCK	TX		10/30/2025	6.375	287,645		398,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254039	BLUE SPRINGS	MO		10/30/2025	5.875	260,670		353,000
100254040	RALEIGH	NC		10/30/2025	6.875	282,360		372,000
100254041	PENDLETON	IN		10/30/2025	6.375	279,691		366,000
100254042	RALEIGH	NC		10/30/2025	6.499	257,276		360,000
100254043	SAVANNAH	GA		10/30/2025	7.125	253,145		315,000
100254044	COOPERSBURG	PA		10/30/2025	6.750	288,706		355,000
100254045	ALBUQUERQUE	NM		10/30/2025	6.999	372,329		475,000
100254046	LAS VEGAS	NV		10/30/2025	6.375	297,450		365,000
100254047	WOODRUFF	SC		10/30/2025	6.499	233,589		304,000
100254048	SUNSET BEACH	NC		10/30/2025	5.750	409,536		610,000
100254049	STEPHENSON	VA		10/30/2025	5.875	244,610		352,000
100254050	OXFORD	MS		10/30/2025	6.624	359,855		515,000
100254051	CEDAR GROVE	NJ		10/30/2025	6.000	668,678		915,000
100254052	MINNEAPOLIS	MN		10/30/2025	6.125	446,361		595,000
100254053	PILOT POINT	TX		10/30/2025	6.125	541,567		815,000
100254054	PROSPER	TX		10/30/2025	6.624	365,513		448,000
100254055	JAMESTOWN	TN		10/30/2025	6.750	283,467		385,000
100254056	ALMA	AR		10/30/2025	6.625	263,236		390,000
100254057	SEVIERVILLE	TN		10/30/2025	6.875	734,661		900,000
100254058	BIG BEAR LAKE	CA		10/30/2025	6.875	694,675		850,000
100254059	STREAMWOOD	IL		10/30/2025	6.875	251,350		324,000
100254060	KEYPORT	NJ		10/30/2025	6.875	505,938		665,000
100254061	GREENTOWN	PA		10/30/2025	6.990	317,521		406,000
100254062	DAWSONVILLE	GA		10/30/2025	6.799	306,208		408,000
100254063	SAINT AUGUSTINE	FL		10/30/2025	6.990	257,431		330,000
100254064	EDWARDSBURG	MI		10/30/2025	6.990	362,974		560,000
100254065	FRIENDSHIP	WI		10/30/2025	7.125	291,196		412,000
100254066	LOCUST GROVE	GA		10/30/2025	7.375	249,493		350,000
100254067	GOODYEAR	AZ		10/31/2025	7.875	53,086		395,148
100254068	WEST PALM BEACH	FL		10/31/2025	8.250	113,113		521,000
100254069	SAN FRANCISCO	CA		11/06/2025	6.750	508,419		5,100,000
100254070	SOMERS POINT	NJ		11/06/2025	6.625	379,373		754,000
100254071	RANCHO SANTA FE	CA		11/06/2025	6.875	4,527,876		6,800,000
100254072	PALOS VERDES ESTATES	CA		11/06/2025	6.625	1,888,796		3,950,000
100254073	FORNEY	TX		11/06/2025	7.500	496,754		545,000
100254074	NEWTON	KS		11/06/2025	7.000	219,743		327,600
100254075	DAYTON	MD		11/06/2025	6.750	711,503		1,020,000
100254076	TRABUCO CANYON	CA		11/06/2025	6.500	1,074,472		1,610,000
100254077	PEACHTREE CITY	GA		11/06/2025	6.750	267,932		330,000
100254078	SAN DIEGO	CA		11/06/2025	6.625	852,503		980,000
100254079	BEAUFORT	SC		11/06/2025	6.375	364,868		512,000
100254080	LOS ANGELES	CA		11/06/2025	6.750	413,551		1,100,000
100254081	SANTA CRUZ	CA		11/06/2025	6.750	899,469		1,315,000
100254082	MATTHEWS	NC		11/06/2025	7.375	865,426		1,100,000
100254083	GULF SHORES	AL		11/06/2025	6.875	634,235		850,000
100254084	MURRIETA	CA		11/06/2025	7.000	595,457		742,000
100254085	SEATTLE	WA		11/06/2025	6.750	877,336		1,055,000
100254086	DALY CITY	CA		11/06/2025	7.625	1,070,314		1,300,000
100254087	WINTER PARK	FL		11/06/2025	7.500	132,833		170,000
100254088	GLENDALE	CA		11/06/2025	6.375	1,237,701		2,067,000
100254089	LOS ANGELES	CA		11/06/2025	6.750	1,038,874		1,750,000
100254090	YUMA	AZ		11/06/2025	7.250	532,777		685,000
100254093	CUTLER BAY	FL		11/06/2025	7.625	1,425,123		1,600,000
100254094	TINTON FALLS	NJ		11/06/2025	7.125	328,346		370,000
100254095	DANVILLE	CA		11/06/2025	6.625	1,117,665		1,775,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254096	VIRGINIA BEACH	VA		11/06/2025	7.625	1,288,828		1,480,000
100254097	GRAND PRAIRIE	TX		11/06/2025	7.000	269,021		390,000
100254098	CELINA	TX		11/06/2025	6.990	565,093		684,000
100254099	SAN JOSE	CA		11/06/2025	6.500	854,900		1,280,000
100254100	CHANDLER	AZ		11/06/2025	6.875	732,336		1,010,000
100254101	DELAVAN	WI		11/06/2025	6.875	406,947		498,000
100254102	HASLET	TX		11/06/2025	6.875	646,101		815,000
100254103	POOLER	GA		11/06/2025	7.500	188,185		273,000
100254104	GARLAND	TX		11/06/2025	7.625	634,985		772,000
100254105	THOUSAND OAKS	CA		12/12/2025	7.000	643,488		845,000
100254107	ROUND ROCK	TX		12/12/2025	7.125	273,677		350,000
100254109	CARSON	CA		12/12/2025	6.625	896,440		1,095,000
100254110	PHOENIX	AZ		12/12/2025	6.875	218,820		410,000
100254111	CORVALLIS	OR		12/12/2025	6.625	286,049		550,000
100254113	ROCKWALL	TX		12/12/2025	7.125	639,374		825,000
100254114	MARTINEZ	CA		12/12/2025	6.375	776,662		1,100,000
100254115	PARLIER	CA		12/12/2025	7.000	156,435		330,000
100254118	LOCUST GROVE	GA		12/12/2025	7.375	406,443		523,000
100254119	SCOTTSDALE	AZ		12/12/2025	7.375	578,814		663,000
100254121	FRESNO	CA		12/12/2025	7.250	446,250		710,000
100254123	ANAHEIM	CA		12/12/2025	7.000	910,521		1,325,000
100254124	PUYALLUP	WA		12/12/2025	6.875	723,205		875,000
100254127	MASON	OH		12/12/2025	6.625	429,610		570,000
100254128	BAKERSFIELD	CA		12/12/2025	6.750	583,569		710,000
100254129	BROOMFIELD	CO		12/12/2025	7.375	515,506		660,000
100254130	MANCHACA	TX		12/12/2025	7.375	474,667		612,000
100254131	PORT ROYAL	SC		12/12/2025	6.500	417,793		550,000
100254132	SCOTTSDALE	AZ		12/12/2025	7.375	491,400		675,000
100254133	WATSONVILLE	CA		12/12/2025	7.000	1,272,293		1,558,000
100254134	MODESTO	CA		12/12/2025	6.375	261,555		435,000
100254136	BOCA RATON	FL		12/12/2025	6.625	1,768,400		2,900,000
100254137	HEALDSBURG	CA		12/12/2025	6.625	2,043,793		2,525,000
100254138	WOODINVILLE	WA		12/12/2025	7.000	1,393,568		1,610,000
100254139	DALLAS	TX		12/12/2025	6.625	468,798		1,150,000
100254145	SCOTTSDALE	AZ		12/12/2025	7.375	453,600		660,000
100254149	BAYTOWN	TX		12/12/2025	8.000	172,084		208,000
100254151	NAPLES	FL		12/12/2025	6.625	822,766		1,150,000
100254155	SILVER POINT	TN		11/06/2025	7.490	834,577		1,080,000
100254156	SALT LAKE CITY	UT		11/06/2025	7.625	390,616		505,000
100254157	CABOT	AR		11/06/2025	7.375	342,067		415,000
100254158	NORTH MYRTLE BEACH	SC		11/06/2025	7.125	416,253		540,000
100254159	SEMMES	AL		11/06/2025	7.990	276,271		360,000
100254160	EAST PROVIDENCE	RI		11/06/2025	7.490	537,967		770,000
100254161	MONTGOMERY	AL		11/06/2025	7.875	347,961		465,000
100254162	BOYNTON BEACH	FL		11/06/2025	6.990	311,754		418,000
100254163	DALLAS	TX		11/06/2025	7.125	528,871		740,000
100254164	SANTA ROSA BEACH	FL		11/06/2025	6.875	707,851		915,000
100254165	ALLENTOWN	PA		11/06/2025	7.000	220,523		288,000
100254166	ALBUQUERQUE	NM		11/06/2025	7.500	502,726		650,000
100254167	BRICK TOWNSHIP	NJ		11/06/2025	7.125	384,871		495,000
100254168	PHILADELPHIA	PA		11/06/2025	6.990	330,464		430,000
100254169	HAYWARD	CA		11/06/2025	6.750	982,285		1,400,000
100254170	NEW ORLEANS	LA		11/06/2025	6.875	227,884		325,000
100254171	FAIRVIEW	NC		11/06/2025	7.250	360,043		395,000
100254172	JOHNSTOWN	CO		11/06/2025	7.625	410,446		510,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254173	PROSPER	TX		11/06/2025	6.490	344,036		450,000
100254174	SAN JACINTO	CA		11/06/2025	6.990	529,308		708,000
100254175	WINFIELD	TN		11/06/2025	7.625	234,837		300,000
100254176	BRIGANTINE	NJ		11/06/2025	6.875	457,541		598,000
100254177	LONGVIEW	WA		11/06/2025	7.500	290,367		370,000
100254178	ATLANTA	GA		11/06/2025	7.125	226,180		276,000
100254179	HOUSTON	TX		11/06/2025	6.875	253,751		355,000
100254180	HOUSTON	TX		11/06/2025	6.875	253,759		350,000
100254181	BETHLEHEM	PA		11/06/2025	6.750	235,649		325,000
100254182	HOUSTON	TX		11/06/2025	6.875	253,751		355,000
100254183	NEW ORLEANS	LA		11/06/2025	7.500	818,195		1,050,000
100254184	SMITHFIELD	UT		11/06/2025	6.990	416,363		547,000
100254185	MIAMI	FL		11/06/2025	6.625	489,504		685,000
100254186	MORTON GROVE	IL		11/06/2025	7.625	248,680		345,000
100254187	WAUBUN	MN		11/06/2025	7.500	272,958		439,000
100254188	COLLEGE STATION	TX		11/06/2025	6.750	874,690		1,150,000
100254189	CLARKSVILLE	TN		11/06/2025	6.875	226,446		295,000
100254190	BONITA SPRINGS	FL		11/06/2025	6.875	462,022		570,000
100254191	TULSA	OK		11/06/2025	7.125	271,250		350,000
100254192	VENICE	FL		11/06/2025	7.875	298,598		365,000
100254193	MEDINA	TN		11/06/2025	7.625	228,164		280,000
100254194	WOODLAND	CA		11/06/2025	6.625	460,409		645,000
100254195	SHIP BOTTOM	NJ		11/06/2025	7.625	688,200		890,000
100254196	AURORA	CO		11/06/2025	6.875	332,089		430,000
100254197	ANCHORAGE	AK		11/06/2025	7.250	405,916		525,000
100254198	DURHAM	NC		11/06/2025	6.990	355,526		474,000
100254199	PLYMOUTH	MI		11/06/2025	7.375	427,508		545,000
100254200	HARRISBURG	PA		11/06/2025	7.490	224,749		291,000
100254201	CHEBEAGUE ISLAND	ME		11/06/2025	6.750	517,695		750,000
100254202	PERRY HALL	MD		11/06/2025	6.990	388,744		475,000
100254203	KNOXVILLE	TN		11/06/2025	6.625	519,687		685,000
100254204	DENHAM SPRINGS	LA		11/06/2025	7.250	204,809		252,000
100254205	MORRISVILLE	NC		11/06/2025	6.990	292,764		395,000
100254206	TURLOCK	CA		11/06/2025	7.250	475,650		610,000
100254207	COLUMBIA	SC		11/06/2025	7.375	512,374		660,000
100254208	GLEN BURNIE	MD		11/06/2025	7.125	283,857		362,500
100254209	LEAGUE CITY	TX		11/06/2025	6.625	253,687		350,000
100254210	SPRINGVILLE	UT		11/06/2025	7.125	304,799		398,000
100254211	SAN TAN VALLEY	AZ		11/06/2025	7.375	368,326		426,000
100254212	SARATOGA SPRINGS	UT		11/06/2025	7.490	331,052		448,000
100254213	WAIMANALO	HI		11/06/2025	7.250	632,729		875,000
100254214	CHEYENNE	WY		11/06/2025	6.875	212,179		313,000
100254215	TITUSVILLE	NJ		11/06/2025	6.740	620,404		950,000
100254216	CUMMING	GA		11/06/2025	6.750	216,390		280,000
100254217	LOUISVILLE	KY		11/06/2025	7.000	225,381		262,000
100254218	LUBBOCK	TX		11/06/2025	7.125	218,341		280,000
100254219	VAN NUYS	CA		11/06/2025	6.125	811,483		1,340,000
100254220	ROCKVILLE	IN		11/06/2025	7.500	509,096		650,000
100254221	HOUSTON	TX		11/06/2025	6.625	336,985		480,000
100254222	CHATHAM	IL		11/06/2025	7.625	220,481		305,000
100254223	SEDALIA	CO		11/06/2025	6.875	294,067		545,000
100254224	OCONOMOWOC	WI		11/06/2025	6.500	216,181		340,000
100254225	MACON	NC		11/06/2025	6.990	267,252		356,000
100254226	CRESCENT	OK		11/06/2025	7.000	231,216		320,000
100254227	HOT SPRINGS	AR		11/06/2025	7.490	205,846		225,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254228	STERLING	VA		11/06/2025	6.500	294,352		450,000
100254229	DANVILLE	CA		11/06/2025	6.375	431,525		600,000
100254230	MESA	AZ		11/06/2025	6.490	299,364		400,000
100254231	COLUMBIA	TN		11/06/2025	7.375	327,141		455,000
100254232	OLATHE	KS		11/06/2025	6.375	328,594		430,000
100254233	NORWOOD	MA		11/06/2025	6.500	618,545		860,000
100254234	MILLBURY	MA		11/06/2025	6.250	341,772		488,000
100254235	TUCSON	AZ		11/06/2025	7.625	230,401		307,000
100254236	ROMEOVILLE	IL		11/06/2025	6.625	247,908		320,000
100254237	ALBUQUERQUE	NM		11/06/2025	6.990	225,096		312,000
100254238	BLACKSBURG	VA		11/06/2025	6.250	231,564		345,000
100254239	COLORADO SPRINGS	CO		11/06/2025	8.125	346,625		430,000
100254240	RIVERSIDE	CA		11/06/2025	6.990	622,171		810,000
100254241	WILMINGTON	DE		11/06/2025	6.999	290,292		375,000
100254242	WILMINGTON	DE		11/06/2025	6.999	290,291		375,000
100254243	WILMINGTON	DE		11/06/2025	6.999	217,540		285,000
100254244	TERRE HAUTE	IN		11/06/2025	7.375	222,917		285,000
100254245	BOLINGBROOK	IL		11/06/2025	7.490	210,436		286,000
100254246	CAROL STREAM	IL		11/06/2025	7.375	241,498		330,000
100254247	NORTH PORT	FL		11/06/2025	6.490	268,853		400,000
100254248	TUCSON	AZ		11/06/2025	6.990	218,531		300,000
100254249	DURHAM	NC		11/06/2025	6.490	344,777		495,000
100254250	DURHAM	NC		11/06/2025	6.990	265,820		365,000
100254251	YAKIMA	WA		11/06/2025	6.490	346,912		508,000
100254252	FISHERS	IN		11/06/2025	6.875	339,834		447,000
100254253	CHICAGO	IL		11/06/2025	7.125	436,460		600,000
100254254	CHARLOTTE	NC		11/06/2025	7.375	286,772		349,500
100254255	SOUTH LYON	MI		11/06/2025	6.625	232,668		301,000
100254256	ABILENE	TX		11/06/2025	7.500	228,159		280,000
100254257	BELLA VISTA	AR		11/06/2025	7.500	328,511		397,000
100254258	DAWSONVILLE	GA		11/06/2025	7.125	339,820		477,000
100254259	PROVO	UT		11/06/2025	6.875	274,213		366,000
100254260	MILLVILLE	DE		11/06/2025	6.750	408,816		535,000
100254261	GRAND JUNCTION	CO		11/06/2025	7.125	296,887		385,000
100254262	CHICAGO	IL		11/06/2025	7.125	739,061		950,000
100254263	WOODBURY	MN		11/06/2025	6.750	226,951		295,000
100254264	SEASIDE	OR		11/06/2025	6.625	413,942		575,000
100254265	GRAYSLAKE	IL		11/06/2025	7.125	220,858		286,000
100254266	APTOS	CA		11/06/2025	6.875	597,852		770,000
100254267	PROVIDENCE	RI		11/06/2025	6.500	573,786		760,000
100254268	RIVERSIDE	CA		11/06/2025	6.490	454,196		660,000
100254269	SOUTH PADRE ISLAND	TX		11/06/2025	6.750	273,028		350,000
100254270	BALD KNOB	AR		11/06/2025	7.375	217,299		250,000
100254271	MELISSA	TX		11/06/2025	6.490	303,608		428,000
100254272	HOPATCONG	NJ		11/06/2025	6.990	541,413		755,000
100254273	EMERALD ISLE	NC		11/06/2025	7.125	233,940		310,000
100254274	TRUCKEE	CA		11/06/2025	6.375	591,773		928,000
100254275	PRINCETON	TX		11/06/2025	6.375	301,785		395,000
100254276	ARNOLD	CA		11/06/2025	6.625	373,168		544,000
100254277	GALVESTON	TX		11/06/2025	7.125	230,132		369,000
100254278	SAINT SIMONS ISLAND	GA		11/06/2025	6.750	540,962		750,000
100254279	OCEANSIDE	CA		11/06/2025	6.625	461,106		605,000
100254280	CLAYTON	NC		11/06/2025	6.500	213,247		290,000
100254281	CARLSBAD	NM		11/06/2025	7.490	276,849		343,000
100254282	GRASS LAKE	MI		11/06/2025	7.250	554,022		800,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254283	SUFFOLK	VA		11/06/2025	6.750	240,695		343,000
100254284	SANTA ANA	CA		11/06/2025	6.375	563,785		785,000
100254285	DEARBORN HEIGHTS	MI		11/06/2025	7.750	209,680		375,000
100254286	CHICAGO	IL		11/06/2025	7.375	462,268		626,000
100254287	PLAINFIELD	IL		11/06/2025	6.375	268,166		375,000
100254288	VALPARAISO	IN		11/06/2025	7.050	470,960		630,000
100254289	TUCSON	AZ		11/06/2025	6.625	315,834		408,000
100254290	LAKE HAVASU CITY	AZ		11/06/2025	6.990	226,337		359,000
100254291	CHICAGO	IL		11/06/2025	6.950	210,262		270,000
100254292	ARROYO GRANDE	CA		11/06/2025	6.600	621,575		865,000
100254293	POLLOCK PINES	CA		11/06/2025	6.490	264,623		375,000
100254294	LAS VEGAS	NV		11/06/2025	7.375	412,914		600,000
100254295	LAS VEGAS	NV		11/06/2025	7.250	366,526		500,000
100254296	PHOENIX	AZ		11/06/2025	7.625	297,862		385,000
100254297	CAPE CORAL	FL		11/06/2025	6.750	244,747		381,000
100254298	MANTECA	CA		11/06/2025	6.490	594,737		826,000
100254299	OLATHE	KS		11/06/2025	7.625	546,620		698,000
100254300	LEOMINSTER	MA		11/06/2025	6.925	317,657		650,000
100254301	LAKEWOOD	OH		11/06/2025	6.490	268,646		360,000
100254302	CHATHAM	MA		11/06/2025	7.375	733,063		970,000
100254303	TUCKER	GA		11/06/2025	7.500	294,923		358,000
100254304	PARSIPPANY	NJ		11/06/2025	6.375	361,221		505,000
100254305	SPIRIT LAKE	IA		11/06/2025	7.375	394,834		510,000
100254306	PHOENIX	AZ		11/06/2025	7.625	806,453		939,000
100254307	DENTON	TX		11/06/2025	6.624	279,181		385,000
100254308	SAVANNAH	GA		11/06/2025	7.250	347,217		452,000
100254309	HURST	TX		11/06/2025	6.624	294,795		408,000
100254310	ENTERPRISE	AL		11/06/2025	7.625	348,211		446,000
100254311	LAKELAND	FL		11/06/2025	7.625	229,702		300,000
100254312	LAC DU FLAMBEAU	WI		11/06/2025	7.125	660,583		860,000
100254313	EATONTON	GA		11/06/2025	6.990	449,061		586,000
100254314	NEAVITT	MD		11/06/2025	7.625	551,233		720,000
100254315	SURFSIDE BEACH	SC		11/06/2025	7.625	602,157		735,000
100254316	HOUSTON	TX		11/06/2025	7.250	229,388		300,000
100254317	SALEM	MA		11/06/2025	6.990	411,525		550,000
100254318	GUALALA	CA		11/06/2025	6.750	530,075		690,000
100254319	BAYFIELD	CO		11/06/2025	7.750	784,133		1,080,000
100254320	SOUTHPORT	NC		11/06/2025	7.625	339,741		435,000
100254321	HORSHAM	PA		11/06/2025	7.625	289,529		358,000
100254322	THE VILLAGES	FL		11/06/2025	6.875	391,276		520,000
100254323	MOREHEAD CITY	NC		11/06/2025	7.125	288,799		375,000
100254324	FLAGSTAFF	AZ		11/07/2025	7.125	372,357		490,000
100254325	NEWPORT BEACH	CA		11/07/2025	7.000	516,089		5,830,000
100254326	MAMMOTH LAKES	CA		11/07/2025	7.250	482,955		859,000
100254327	LEWES	DE		11/07/2025	6.875	296,090		416,000
100254328	KAILUA KONA	HI		11/07/2025	6.875	783,128		1,300,000
100254329	ROSEVILLE	CA		11/07/2025	6.990	442,492		570,000
100254330	CHANDLER	AZ		11/07/2025	6.625	401,144		635,000
100254331	TRINITY	TX		11/07/2025	7.115	212,011		260,000
100254332	GIG HARBOR	WA		11/07/2025	6.990	583,984		755,000
100254333	MAMMOTH LAKES	CA		11/07/2025	6.740	289,947		929,000
100254334	WALLINGFORD	PA		11/07/2025	7.125	204,133		262,000
100254335	REDDING	CA		11/07/2025	6.990	172,089		401,000
100254336	MAMMOTH LAKES	CA		11/07/2025	6.990	402,086		661,000
100254337	INDIANAPOLIS	IN		11/07/2025	6.875	277,362		385,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254338	STEAMBOAT SPRINGS	CO		11/07/2025	6.950	163,823		1,630,000
100254339	MARCO ISLAND	FL		11/07/2025	7.500	298,969		420,000
100254340	CATASAUQUA	PA		11/07/2025	6.375	169,503		229,000
100254341	DALLAS	TX		11/07/2025	7.500	586,492		755,000
100254342	CRESTVIEW	FL		11/07/2025	7.625	174,774		215,000
100254343	VIRGINIA BEACH	VA		11/07/2025	7.575	369,397		478,000
100254344	SEAFORD	VA		11/07/2025	6.875	256,980		350,000
100254345	POLAND	OH		11/07/2025	7.990	221,211		244,000
100254346	GAINESVILLE	GA		11/07/2025	6.990	431,781		615,000
100254347	BETHLEHEM	PA		11/07/2025	6.990	164,889		245,000
100254348	TRAIL	OR		11/07/2025	6.875	321,104		452,000
100254349	FARMINGTON	MN		11/07/2025	6.750	205,071		390,000
100254350	NAPERVILLE	IL		11/07/2025	7.625	512,186		580,000
100254351	OGUNQUIT	ME		11/07/2025	6.000	500,054		1,000,000
100254352	AVON BY THE SEA	NJ		11/07/2025	6.575	618,195		1,400,000
100254353	CASSOPOLIS	MI		11/07/2025	6.990	161,088		440,000
100254354	COLUMBUS	OH		11/07/2025	7.115	281,466		385,000
100254355	HOLLYWOOD	FL		11/07/2025	6.625	395,388		533,000
100254356	DAVENPORT	FL		11/07/2025	6.875	303,747		395,000
100254357	MADISON	WI		11/07/2025	7.075	189,776		340,000
100254358	WHITEHALL	PA		11/07/2025	6.950	261,040		322,000
100254359	MAMMOTH LAKES	CA		11/07/2025	6.750	403,929		1,945,000
100254360	GLOUCESTER CITY	NJ		11/07/2025	6.950	176,655		248,000
100254361	KENNESAW	GA		11/07/2025	6.750	232,454		324,000
100254362	NEWPORT	OR		11/07/2025	6.750	294,699		395,000
100254363	MARLBOROUGH	MA		11/07/2025	6.875	575,338		935,000
100254364	HOT SPRINGS	AR		11/07/2025	6.875	427,190		555,000
100254365	PETALUMA	CA		11/07/2025	6.750	616,039		819,000
100254366	WHEATON	IL		11/07/2025	7.625	281,288		325,000
100254367	CHICAGO	IL		11/07/2025	7.125	468,286		645,000
100254368	BRASELTON	GA		11/07/2025	5.875	158,282		357,000
100254369	SOUTHPORT	NC		11/07/2025	6.875	324,984		430,000
100254370	SEATTLE	WA		11/07/2025	7.125	869,175		1,190,000
100254371	PARLIN	NJ		11/07/2025	7.375	338,880		440,000
100254372	NORRISTOWN	PA		11/07/2025	7.250	426,026		575,000
100254373	MARBLE	MN		11/07/2025	7.625	198,592		249,000
100254374	MONTEREY	CA		11/07/2025	5.875	399,871		1,550,000
100254375	LOS ALAMOS	NM		11/07/2025	7.075	337,100		525,000
100254376	PLYMOUTH	MN		11/07/2025	7.875	142,511		388,000
100254377	CARNELIAN BAY	CA		11/07/2025	6.500	716,878		1,225,000
100254378	HARBOR CITY	CA		11/07/2025	6.950	370,836		540,000
100254379	NORTH PALM BEACH	FL		11/07/2025	6.740	498,403		805,000
100254380	LYNN	MA		11/07/2025	6.875	163,554		1,050,000
100254381	MOUNT JULIET	TN		11/07/2025	6.875	603,371		859,000
100254382	ELLIJAY	GA		11/07/2025	6.740	269,518		351,000
100254383	SEBRING	FL		11/07/2025	7.125	248,023		320,000
100254384	BUCKEYE	AZ		11/07/2025	6.875	159,470		362,000
100254385	PHILADELPHIA	PA		11/07/2025	7.375	220,868		290,000
100254386	CINCINNATI	OH		11/07/2025	7.200	207,437		275,000
100254387	BRIGANTINE	NJ		11/07/2025	5.750	267,611		640,000
100254388	LAS VEGAS	NV		11/07/2025	6.625	247,044		465,000
100254389	CONWAY	AR		11/07/2025	6.875	162,291		221,300
100254390	PISCATAWAY	NJ		11/07/2025	7.625	395,719		533,000
100254391	SIERRA VISTA	AZ		11/07/2025	6.740	317,643		555,000
100254392	LOUISBURG	NC		11/07/2025	6.575	174,125		360,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254393	ROSEVILLE	CA		11/07/2025	6.875	444,156		645,000
100254394	LAS VEGAS	NV		11/07/2025	8.125	825,069		1,200,000
100254395	EUCLID	OH		11/07/2025	6.990	171,316		189,000
100254396	SURPRISE	AZ		11/07/2025	7.115	408,488		530,000
100254397	CORAL SPRINGS	FL		11/07/2025	6.825	209,519		350,000
100254398	CLEARWATER	FL		11/07/2025	6.990	502,869		650,000
100254399	BRIGANTINE	NJ		11/07/2025	6.990	258,762		400,000
100254400	HILTON HEAD ISLAND	SC		11/07/2025	6.875	493,324		683,000
100254401	WELLS	ME		11/07/2025	6.740	269,968		615,000
100254402	MAMMOTH LAKES	CA		11/07/2025	6.950	573,652		753,000
100254403	TACOMA	WA		11/07/2025	6.490	256,635		480,000
100254404	CHICAGO	IL		11/07/2025	7.250	159,634		220,000
100254405	LOWELL	MA		11/07/2025	6.990	186,087		240,000
100254406	MARIETTA	GA		11/07/2025	6.740	184,568		297,000
100254407	SPRINGFIELD	OR		11/07/2025	6.375	261,113		570,000
100254408	LAS VEGAS	NV		11/07/2025	6.625	374,970		612,000
100254409	BARNEGAT	NJ		11/07/2025	6.950	253,907		519,000
100254410	DENVER	CO		11/07/2025	7.450	283,187		315,000
100254411	ALLENTOWN	PA		11/07/2025	6.990	270,721		359,000
100254412	STAMFORD	CT		11/07/2025	6.750	264,354		401,000
100254413	AMHERST	OH		11/07/2025	5.750	181,682		260,000
100254414	SALISBURY	MA		11/07/2025	6.875	282,078		365,000
100254415	WESTBOROUGH	MA		11/07/2025	6.875	208,084		543,000
100254416	BLUE ISLAND	IL		11/07/2025	7.375	163,616		214,000
100254417	ATLANTA	GA		11/07/2025	6.750	543,629		737,000
100254418	MISSION VIEJO	CA		11/07/2025	6.750	504,805		1,175,000
100254419	WESTPORT	CT		11/07/2025	6.450	768,387		1,500,000
100254420	AUSTIN	TX		11/07/2025	6.490	246,370		400,000
100254421	SANTA ROSA BEACH	FL		11/07/2025	6.875	500,781		900,000
100254422	THOMPSONVILLE	MI		11/07/2025	6.490	358,580		1,097,000
100254423	MADISON	WI		11/07/2025	7.075	189,776		330,000
100254424	BOSTON	MA		11/07/2025	6.750	539,934		705,000
100254425	ARLINGTON	VA		11/07/2025	6.750	310,034		480,000
100254426	BLOOMINGTON	IN		11/07/2025	7.500	368,511		458,000
100254427	NORTH CHATHAM	MA		11/07/2025	7.625	707,576		1,350,000
100254428	PHARR	TX		11/07/2025	7.000	356,780		468,900
100254429	STOCKTON	CA		11/07/2025	6.250	287,712		410,000
100254430	BOISE	ID		11/07/2025	6.740	190,804		306,000
100254431	GLENSHAW	PA		11/07/2025	7.625	367,975		435,000
100254432	KEARNY	NJ		11/07/2025	6.990	408,917		590,000
100254433	PETERSBURG	PA		11/07/2025	6.875	156,726		370,000
100254434	ENCINITAS	CA		11/07/2025	6.575	515,163		950,000
100254435	YUCCA VALLEY	CA		11/07/2025	7.250	356,643		475,000
100254436	BOISE	ID		11/07/2025	6.740	319,269		450,000
100254437	SARASOTA	FL		11/07/2025	7.990	237,979		324,000
100254438	DENVER	CO		11/07/2025	7.075	540,558		745,000
100254439	BARTLETT	NH		11/07/2025	5.490	299,657		600,000
100254440	OKLAHOMA CITY	OK		11/07/2025	5.750	152,630		222,000
100254441	DESERT HOT SPRINGS	CA		11/07/2025	7.075	319,891		410,000
100254442	TERRA ALTA	WV		11/07/2025	6.825	69,945		360,000
100254443	GREEN COVE SPRINGS	FL		11/07/2025	6.740	278,663		575,000
100254444	POTTSTOWN	PA		11/07/2025	7.490	222,783		275,000
100254445	PARK CITY	UT		11/07/2025	5.990	454,049		2,585,000
100254446	INDEPENDENCE	OH		11/07/2025	7.625	242,766		295,000
100254447	CHICAGO	IL		11/07/2025	6.825	927,799		1,255,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254448	WORCESTER	MA		11/07/2025	6.500	555,990		805,000
100254449	CHULA VISTA	CA		11/07/2025	6.375	233,514		505,000
100254450	DELRAY BEACH	FL		11/07/2025	6.750	161,925		262,000
100254451	CONWAY	NH		11/07/2025	7.490	469,767		535,000
100254452	WELLINGTON	FL		11/07/2025	6.875	720,758		1,210,000
100254453	RICHLAND	WA		11/07/2025	6.500	179,733		372,000
100254454	BAKERSFIELD	CA		11/07/2025	7.250	234,558		306,000
100254455	ROYSE CITY	TX		11/07/2025	7.625	188,982		255,000
100254456	GALLATIN	TN		11/07/2025	7.125	273,222		385,000
100254457	VAN NUYS	CA		11/07/2025	6.575	782,198		1,025,000
100254458	GERMANTOWN	MD		11/07/2025	7.115	214,098		280,000
100254459	APEX	NC		11/07/2025	6.450	161,361		405,000
100254460	LAKEWOOD	CO		11/07/2025	7.990	655,203		861,000
100254461	NEWBURYPORT	MA		11/07/2025	6.625	878,610		1,660,000
100254462	ARLINGTON	TX		11/07/2025	6.875	158,016		210,000
100254463	MARTINSBURG	WV		11/07/2025	7.075	242,045		282,000
100254464	NEVADA	IA		11/07/2025	7.125	250,713		385,000
100254465	OCEAN ISLE BEACH	NC		11/07/2025	7.125	189,003		287,000
100254466	WENDELL	NC		11/07/2025	7.625	188,587		640,000
100254467	SUNSET BEACH	NC		11/07/2025	7.125	214,634		284,000
100254468	CLEVELAND	OH		11/07/2025	7.625	106,849		147,000
100254469	INWOOD	WV		11/07/2025	7.625	207,261		265,000
100254470	RANSON	WV		11/07/2025	6.990	305,700		415,000
100254471	CARMEL	CA		11/07/2025	6.990	1,464,555		1,925,000
100254472	GRANGEVILLE	ID		11/07/2025	6.990	501,434		797,000
100254473	BREMERTON	WA		11/07/2025	7.125	230,534		390,000
100254474	HOUSTON	TX		11/07/2025	7.375	234,212		320,000
100254475	TACOMA	WA		11/07/2025	6.875	334,544		444,000
100254476	SAN JOSE	CA		11/07/2025	7.625	457,301		720,000
100254477	GREENVILLE	SC		11/07/2025	6.375	278,078		371,000
100254478	WENDELL	NC		11/07/2025	6.740	196,074		340,000
100254479	GLOUCESTER	MA		11/07/2025	6.575	435,263		1,025,000
100254480	BUENA VISTA	CO		11/07/2025	6.575	621,110		1,000,000
100254481	SURF CITY	NC		11/07/2025	6.740	653,145		1,000,000
100254482	OGDEN	UT		11/07/2025	6.575	228,662		371,000
100254483	MARYVILLE	TN		11/07/2025	6.625	267,867		375,000
100254484	NOTTINGHAM	NH		11/07/2025	6.740	524,458		940,000
100254485	CORDOVA	TN		11/07/2025	5.750	193,630		280,000
100254486	EAST WAKEFIELD	NH		11/07/2025	6.990	167,335		266,000
100254487	SHINER	TX		11/07/2025	6.750	269,879		373,000
100254488	N FORT MYERS	FL		11/07/2025	6.990	166,915		205,000
100254489	BISHOP	CA		11/07/2025	6.740	349,191		646,000
100254490	STOW	OH		11/07/2025	6.990	216,466		280,000
100254491	WELLFLEET	MA		11/07/2025	6.990	312,584		450,000
100254492	OXFORD	OH		11/07/2025	6.875	171,569		275,000
100254493	BRONSTON	KY		11/07/2025	5.500	214,059		570,000
100254494	CHICAGO	IL		11/07/2025	6.750	503,147		660,000
100254495	HARSENS ISLAND	MI		11/07/2025	7.125	309,577		425,000
100254496	WEST HAVEN	CT		11/07/2025	6.625	499,506		740,000
100254497	SAN DIEGO	CA		11/07/2025	6.990	479,827		674,900
100254498	MAMMOTH LAKES	CA		11/07/2025	6.750	811,103		1,327,000
100254499	PETOSKEY	MI		11/07/2025	7.125	449,867		591,000
100254500	LEHI	UT		11/07/2025	6.825	351,200		600,000
100254501	TUSTIN	CA		11/07/2025	6.625	561,960		1,200,000
100254502	LAKEWOOD	CA		11/07/2025	6.625	558,609		950,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254503	KANSAS CITY	MO		11/07/2025	6.950	314,224		410,000
100254504	BELGRADE	MT		11/07/2025	6.740	312,430		471,000
100254505	LYNN	MA		11/07/2025	6.575	358,887		716,000
100254506	NORTH LAS VEGAS	NV		11/07/2025	6.875	285,930		395,000
100254507	EDENTON	NC		11/07/2025	6.950	328,662		425,000
100254508	HEBO	OR		11/07/2025	7.125	581,450		750,000
100254509	ANNA	TX		11/07/2025	4.750	154,162		761,000
100254510	REVERE	MA		11/07/2025	6.575	228,128		369,000
100254511	OAK ISLAND	NC		11/07/2025	6.575	308,980		500,000
100254512	JENKS	OK		11/07/2025	7.125	171,989		226,000
100254513	STOW	OH		11/07/2025	7.575	245,611		320,000
100254514	WOODSTOCK	ME		11/07/2025	6.450	412,307		915,000
100254515	PHOENIX	AZ		11/07/2025	7.125	320,321		355,000
100254516	NAPLES	FL		11/07/2025	7.250	338,710		435,000
100254517	WHARTON	NJ		11/07/2025	7.125	280,546		366,000
100254518	LAGO VISTA	TX		11/07/2025	7.490	494,236		610,000
100254519	SAINT AUGUSTINE	FL		11/07/2025	5.990	177,230		590,000
100254520	ORANGE BEACH	AL		11/07/2025	6.625	195,927		475,000
100254521	JERSEY CITY	NJ		11/07/2025	6.575	245,721		325,000
100254522	CAROLINA BEACH	NC		11/07/2025	6.750	444,173		1,050,000
100254523	RALEIGH	NC		11/07/2025	7.125	243,638		301,000
100254524	DENVER	CO		11/07/2025	6.625	182,049		320,000
100254525	SIDNEY	MT		11/07/2025	6.825	162,427		223,000
100254526	SEATTLE	WA		11/07/2025	6.575	431,189		800,000
100254527	TUCSON	AZ		11/07/2025	7.075	304,895		400,000
100254528	CLE ELUM	WA		11/07/2025	6.625	291,189		445,000
100254529	LITHONIA	GA		11/07/2025	6.990	206,358		301,000
100254530	COVINGTON	KY		11/07/2025	7.375	175,602		245,000
100254531	SANTA CRUZ	CA		11/07/2025	6.575	358,771		1,442,000
100254532	JACKSONS GAP	AL		11/07/2025	7.450	347,165		450,000
100254533	SHAKOPEE	MN		11/07/2025	6.500	178,481		250,000
100254534	GLOUCESTER	MA		11/07/2025	6.750	207,236		335,000
100254535	ROSSVILLE	GA		11/07/2025	6.575	155,538		220,000
100254536	VALRICO	FL		11/07/2025	6.375	350,328		466,000
100254537	ODESSA	FL		11/07/2025	6.490	224,976		450,000
100254538	CLIFTON HEIGHTS	PA		11/07/2025	6.990	226,130		292,500
100254539	TUCSON	AZ		11/07/2025	6.750	159,291		470,000
100254540	OWENTON	KY		11/07/2025	6.990	499,830		780,000
100254541	CUMMING	GA		11/07/2025	6.825	334,287		465,000
100254542	KAILUA KONA	HI		11/07/2025	7.125	287,229		475,000
100254543	PALMER LAKE	CO		11/07/2025	7.125	227,234		425,000
100254544	FERNANDINA BEACH	FL		11/07/2025	6.950	599,821		800,000
100254545	SHARON	CT		11/07/2025	6.500	214,341		328,000
100254546	ALLENTOWN	PA		11/07/2025	6.740	238,446		310,000
100254547	WELLFORD	SC		11/07/2025	7.125	207,839		255,000
100254548	DURHAM	NC		11/07/2025	7.125	335,684		410,000
100254549	GALLOWAY	OH		11/07/2025	7.125	241,062		295,000
100254550	ASHLAND CITY	TN		11/07/2025	7.125	348,630		460,000
100254551	WESTPORT	KY		11/07/2025	6.575	307,343		435,000
100254552	SOLON	OH		11/07/2025	6.990	357,890		500,000
100254553	CHICAGO	IL		11/07/2025	6.375	203,531		400,000
100254554	VIRGINIA BEACH	VA		11/07/2025	6.950	193,491		253,000
100254555	SAINT PETERSBURG	FL		11/07/2025	6.750	219,040		300,000
100254556	JERSEY CITY	NJ		11/07/2025	6.375	287,956		490,000
100254557	SACRAMENTO	CA		11/07/2025	7.125	551,029		665,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254558	TUCSON	AZ		11/07/2025	6.875	253,021		355,000
100254559	SUGAR HILL	GA		11/07/2025	6.875	312,169		425,000
100254560	TUCSON	AZ		11/07/2025	6.825	287,687		400,000
100254561	LONG BEACH	CA		11/07/2025	6.740	777,860		1,350,000
100254562	TUCSON	AZ		11/07/2025	6.575	205,088		500,000
100254563	FIRTH	ID		11/07/2025	6.375	377,224		940,000
100254564	AMES	IA		11/07/2025	7.575	231,118		285,000
100254565	SIMI VALLEY	CA		11/07/2025	6.575	309,117		788,000
100254566	CHERRY LOG	GA		11/07/2025	7.125	547,674		635,000
100254567	CAMBRIDGE	MA		11/07/2025	6.625	350,136		575,000
100254568	WILMETTE	IL		11/07/2025	6.575	289,540		540,000
100254569	DAVENPORT	FL		11/07/2025	6.740	199,055		368,000
100254570	FORT MYERS	FL		11/07/2025	6.990	452,245		685,000
100254571	CORVALLIS	OR		11/07/2025	6.575	287,072		385,000
100254572	HAYWARD	CA		11/07/2025	7.625	948,942		1,455,000
100254573	TELFORD	PA		11/07/2025	6.450	322,579		630,000
100254574	MESA	AZ		11/07/2025	7.125	319,099		405,000
100254575	DELAWARE	OH		11/07/2025	5.375	183,981		328,000
100254576	BRIDGEVILLE	PA		11/07/2025	6.625	156,809		208,000
100254577	FALMOUTH	MA		11/07/2025	6.875	668,174		990,000
100254578	PLACERVILLE	CA		11/07/2025	7.000	373,455		480,000
100254579	STAMFORD	CT		11/07/2025	6.490	202,985		286,000
100254580	CLAYTON	NC		11/07/2025	6.825	470,835		587,000
100254581	PALM BAY	FL		11/07/2025	6.750	197,873		290,000
100254582	CLINTON	MD		11/07/2025	7.125	201,674		338,000
100254583	DENVER	CO		11/07/2025	6.375	442,533		592,000
100254584	HUNTINGTON BEACH	CA		11/10/2025	7.875	1,309,242		1,400,000
100254586	BOLTON	CT		11/10/2025	6.999	781,610		978,000
100254587	TOBYHANNA	PA		11/10/2025	7.750	277,200		338,000
100254588	CHARLOTTE	NC		11/10/2025	6.750	439,611		595,000
100254589	VAN NUYS	CA		11/10/2025	6.499	934,967		1,150,000
100254591	PANAMA CITY	FL		11/10/2025	6.999	160,453		200,000
100254593	LOS ANGELES	CA		11/10/2025	7.125	529,200		650,000
100254594	COLTON	CA		11/10/2025	6.375	325,069		434,000
100254595	HENDERSON	NV		11/10/2025	6.999	418,859		505,000
100254596	ROYSE CITY	TX		11/10/2025	6.625	199,248		249,000
100254598	CORDOVA	TN		11/10/2025	6.625	189,751		240,000
100254599	MC DONOUGH	GA		11/10/2025	7.375	239,611		303,000
100254600	PARKER	CO		11/10/2025	6.499	1,094,299		1,490,000
100254602	FULLERTON	CA		11/10/2025	6.750	1,098,137		1,850,000
100254603	VICTORVILLE	CA		11/10/2025	6.250	198,593		250,000
100254605	BLUE SPRINGS	MO		11/10/2025	7.499	241,080		297,000
100254606	HAWTHORNE	CA		11/10/2025	7.499	964,675		1,250,000
100254608	MEDFORD	OR		11/10/2025	7.375	220,906		315,000
100254609	INDIAN LAND	SC		11/10/2025	6.625	295,301		395,000
100254610	PHOENIX	MD		11/10/2025	6.750	864,498		1,050,000
100254612	SAN BERNARDINO	CA		11/10/2025	7.250	473,925		680,000
100254613	KANAB	UT		11/10/2025	7.250	348,746		388,000
100254615	WEST PALM BEACH	FL		11/10/2025	6.375	627,155		870,000
100254616	SAINT LOUIS	MO		11/10/2025	6.999	366,144		437,000
100254617	RIPON	CA		11/10/2025	6.750	647,996		825,000
100254618	WINTER PARK	FL		11/10/2025	7.499	210,000		302,000
100254619	SALISBURY	MD		11/10/2025	6.125	232,686		295,000
100254620	FRIENDSWOOD	TX		11/10/2025	7.250	351,214		420,000
100254621	PORT ORANGE	FL		11/10/2025	6.875	156,206		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254622	COMPTON	CA		11/10/2025	6.999	552,850		825,000
100254623	PRESCOTT	AZ		11/10/2025	6.750	906,256		1,250,000
100254624	SUITLAND	MD		11/10/2025	6.875	245,970		345,000
100254625	INDIANAPOLIS	IN		11/10/2025	6.999	181,342		237,000
100254626	HOUSTON	TX		11/10/2025	6.875	936,832		1,450,000
100254627	RIALTO	CA		11/10/2025	5.999	531,271		668,000
100254628	MEMPHIS	TN		11/10/2025	6.875	158,958		223,000
100254629	RENO	NV		11/10/2025	6.499	748,337		1,125,000
100254630	LOCUST	NC		11/10/2025	6.750	272,541		332,000
100254631	HARRISBURG	PA		11/10/2025	6.999	102,427		130,000
100254632	COLUMBUS	GA		11/10/2025	6.999	239,734		290,000
100254633	CLEVELAND	OH		11/10/2025	7.125	147,014		187,000
100254634	EAST PALO ALTO	CA		11/10/2025	6.999	898,347		1,250,000
100254636	OAKLAND	CA		11/10/2025	7.250	304,500		455,000
100254637	OCOEE	FL		11/10/2025	7.125	366,065		428,000
100254638	HUNTINGTON BEACH	CA		11/10/2025	6.625	150,412		610,000
100254639	MADISON	TN		11/10/2025	6.750	289,960		400,000
100254640	PASADENA	CA		11/10/2025	7.499	315,608		440,000
100254643	CAPE CORAL	FL		11/10/2025	6.499	128,001		687,000
100254644	OAKLEY	CA		11/10/2025	6.750	643,120		969,000
100254645	HENDERSON	NV		11/10/2025	6.750	590,634		711,000
100254646	FORT LAUDERDALE	FL		11/10/2025	6.375	385,196		575,000
100254647	CUTLER BAY	FL		11/10/2025	7.125	366,531		495,000
100254649	VERNAL	UT		11/10/2025	6.999	206,385		250,000
100254651	RICHMOND	CA		11/10/2025	6.875	643,305		800,000
100254652	HESPERIA	CA		11/10/2025	7.875	511,875		650,000
100254653	DOWNEY	CA		11/10/2025	7.875	1,407,741		1,500,000
100254654	GURNEE	IL		11/10/2025	6.750	294,053		425,000
100254655	MIDDLETON	FL		11/10/2025	8.250	220,850		420,000
100254657	SPRING VALLEY	CA		11/12/2025	7.749	676,021		720,000
100254658	ALEXANDRIA	VA		11/12/2025	7.875	393,750		555,000
100254659	SCOTTSDALE	AZ		11/12/2025	6.499	447,148		555,000
100254660	EVERGREEN	CO		11/12/2025	7.749	527,647		788,000
100254661	EL DORADO HILLS	CA		11/12/2025	7.250	1,675,039		2,150,000
100254662	SAN LORENZO	CA		11/12/2025	6.874	572,222		1,110,000
100254663	FORT MYERS	FL		11/12/2025	6.749	339,524		417,000
100254664	ELK GROVE	CA		11/12/2025	7.000	457,920		780,000
100254665	LOS ALTOS HILLS	CA		11/12/2025	7.125	3,196,116		4,200,000
100254666	SAN DIEGO	CA		11/12/2025	6.624	1,028,030		2,975,000
100254667	FONTANA	CA		11/12/2025	7.249	381,064		570,000
100254668	PORT RICHEY	FL		11/12/2025	7.249	154,583		224,000
100254669	KENILWORTH	NJ		11/12/2025	7.249	418,548		500,000
100254670	JERSEY CITY	NJ		11/12/2025	6.999	353,923		640,000
100254671	VENTURA	CA		11/12/2025	6.749	476,788		925,000
100254672	BETHLEHEM	PA		11/12/2025	6.749	423,552		495,000
100254673	SAN BRUNO	CA		11/12/2025	6.624	532,222		850,000
100254674	WICHITA	KS		11/12/2025	6.999	305,281		375,000
100254675	LAGUNA BEACH	CA		11/12/2025	6.990	1,906,591		2,360,000
100254676	REYNOLDSBURG	OH		11/12/2025	7.250	123,803		240,000
100254677	SARASOTA	FL		11/12/2025	6.499	439,141		540,000
100254678	LOS ANGELES	CA		11/12/2025	7.125	1,075,824		1,500,000
100254679	MALIBU	CA		11/12/2025	6.999	1,758,019		2,650,000
100254680	MOSES LAKE	WA		11/12/2025	6.875	310,820		374,000
100254681	LAUREL	MD		11/12/2025	7.375	311,618		487,000
100254682	GRANITE BAY	CA		11/12/2025	6.990	2,091,898		6,285,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254683	MAHWAH	NJ		11/12/2025	7.499	273,000		455,000
100254684	ALBUQUERQUE	NM		11/12/2025	6.990	268,886		340,000
100254685	STOCKTON	CA		11/12/2025	6.990	737,238		900,000
100254686	WHITTIER	CA		11/12/2025	7.375	965,265		1,150,000
100254687	SAN JOSE	CA		11/12/2025	7.500	804,391		1,116,000
100254688	SAN MATEO	CA		11/12/2025	7.125	999,331		1,204,000
100254689	EL PASO	TX		11/12/2025	6.990	198,568		240,000
100254690	CROMWELL	CT		11/12/2025	7.249	224,276		287,000
100254691	JONESBORO	GA		11/12/2025	6.874	172,031		257,000
100254692	LOS ANGELES	CA		11/12/2025	7.375	772,539		945,000
100254693	DIAMOND BAR	CA		11/12/2025	7.500	1,169,431		1,328,000
100254694	PITTSBURG	CA		11/12/2025	6.750	333,935		500,000
100254695	BAKERSFIELD	CA		11/12/2025	6.875	117,244		150,000
100254696	PACE	FL		11/12/2025	6.874	207,231		295,000
100254697	LAKE WALES	FL		11/12/2025	7.875	235,038		300,000
100254698	PATTERSON	CA		11/12/2025	7.500	571,164		655,000
100254699	MC HENRY	MD		11/13/2025	6.990	1,459,304		2,000,000
100254700	LAKE HARMONY	PA		11/13/2025	6.125	487,503		622,000
100254701	WILDWOOD	NJ		11/13/2025	6.125	370,530		480,000
100254702	MOORESTOWN	NJ		11/13/2025	7.000	163,449		482,000
100254703	LYNCHBURG	VA		11/13/2025	6.125	172,767		286,900
100254704	PISCATAWAY	NJ		11/13/2025	6.125	257,013		340,000
100254705	PHILADELPHIA	PA		11/13/2025	6.625	123,978		150,000
100254706	WINCHESTER	VA		11/13/2025	6.125	316,915		426,000
100254707	WILDWOOD	NJ		11/13/2025	6.125	455,151		595,000
100254708	OWINGS MILLS	MD		11/13/2025	6.500	258,183		338,000
100254709	WILDWOOD	NJ		11/13/2025	6.125	349,769		450,000
100254710	NORTH WILDWOOD	NJ		11/13/2025	6.625	424,663		535,000
100254711	WESTVILLE	NJ		11/13/2025	6.125	127,074		170,000
100254712	ORLANDO	FL		11/13/2025	6.125	681,456		915,000
100254713	VENTNOR CITY	NJ		11/13/2025	6.250	468,266		629,000
100254715	WILDWOOD	NJ		11/13/2025	6.125	147,460		210,000
100254717	MONTCLAIR	NJ		11/13/2025	6.625	994,456		1,370,000
100254718	WILDWOOD	NJ		11/13/2025	7.000	593,771		650,000
100254719	OCEAN CITY	NJ		11/13/2025	6.500	233,189		310,000
100254720	SEASIDE HEIGHTS	NJ		11/13/2025	6.375	479,551		600,000
100254722	KATY	TX		11/14/2025	6.750	235,722		308,000
100254723	LONG BEACH	CA		11/14/2025	6.625	1,521,538		2,107,500
100254724	DOWNEY	CA		11/14/2025	6.625	1,288,344		1,784,500
100254725	LOS ANGELES	CA		11/14/2025	6.375	506,349		880,000
100254726	WHITTIER	CA		11/14/2025	6.875	895,686		1,150,000
100254727	DOWNEY	CA		11/14/2025	6.625	1,524,787		2,112,000
100254728	NORWALK	CA		11/14/2025	6.625	755,896		1,047,000
100254729	CHESAPEAKE	VA		11/14/2025	6.375	336,577		465,000
100254730	LONG BEACH	CA		11/14/2025	7.000	1,058,707		1,375,000
100254731	FORT WORTH	TX		11/14/2025	7.500	293,439		370,000
100254732	PUEBLO	CO		11/14/2025	7.125	376,443		480,000
100254733	SAN BERNARDINO	CA		11/14/2025	6.875	470,429		640,000
100254734	SAN JOSE	CA		11/14/2025	6.375	830,165		1,280,000
100254735	BAKERSFIELD	CA		11/14/2025	6.375	134,300		290,000
100254736	SUN CITY CENTER	FL		11/14/2025	7.125	77,568		205,000
100254737	LEAVENWORTH	WA		11/14/2025	7.125	963,717		1,350,000
100254738	CAMERON	MT		11/14/2025	6.250	867,690		1,100,000
100254739	WAXAHACHIE	TX		11/14/2025	6.750	330,440		560,000
100254740	NORTH MIAMI BEACH	FL		11/14/2025	7.250	219,450		270,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254742	LANCASTER	CA		11/14/2025	7.125	468,323		560,000
100254743	LOCKPORT	IL		11/14/2025	7.500	268,397		370,000
100254744	LACONIA	NH		11/14/2025	7.625	327,640		412,000
100254746	MAGNOLIA	TX		11/14/2025	8.750	801,945		960,000
100254747	SYLMAR	CA		11/14/2025	6.875	604,396		825,000
100254748	MARINA	CA		11/14/2025	6.875	1,030,140		1,240,000
100254749	SAN DIEGO	CA		11/14/2025	7.500	517,610		695,000
100254750	BAKERSFIELD	CA		11/14/2025	7.125	152,219		240,000
100254751	BAKERSFIELD	CA		11/14/2025	7.375	965,660		1,300,000
100254752	SHELBYVILLE	TN		11/14/2025	7.250	314,978		392,000
100254753	WAXAHACHIE	TX		11/14/2025	8.125	433,600		490,000
100254754	GLENDALE	AZ		11/14/2025	7.875	398,489		481,000
100254755	BURBANK	CA		11/14/2025	7.250	980,140		1,150,000
100254756	MIAMI LAKES	FL		11/14/2025	8.250	425,510		545,000
100254757	LA CRESCENTA	CA		11/14/2025	7.625	1,473,378		1,690,000
100254758	EVERGREEN	CO		11/14/2025	7.250	1,453,623		2,075,000
100254759	LOS ANGELES	CA		11/14/2025	7.250	1,125,052		1,380,000
100254760	BIG BEAR CITY	CA		11/14/2025	6.750	637,442		808,000
100254761	ARVADA	CO		11/14/2025	7.250	339,319		475,000
100254762	BUCKLEY	WA		11/14/2025	6.875	769,596		1,320,000
100254763	FERNANDINA BEACH	FL		11/14/2025	6.750	841,862		1,375,000
100254764	MENTOR	OH		11/14/2025	7.125	363,549		540,000
100254765	CRESCENT CITY	CA		11/14/2025	7.500	369,897		585,000
100254766	DALLAS	TX		11/14/2025	6.000	843,381		1,075,000
100254767	MONROE	GA		11/14/2025	7.875	199,766		255,000
100254768	VICTORVILLE	CA		11/14/2025	7.750	457,649		565,000
100254769	CHULA VISTA	CA		11/14/2025	7.750	780,268		950,000
100254770	SANTA ANA	CA		11/14/2025	6.875	831,213		1,125,000
100254771	LITTLE ROCK	AR		11/14/2025	6.875	384,331		531,000
100254772	BONNEY LAKE	WA		11/14/2025	7.625	1,030,865		1,250,000
100254773	JURUPA VALLEY	CA		11/14/2025	6.500	835,861		1,100,000
100254774	LOS ANGELES	CA		11/14/2025	6.750	590,118		750,000
100254775	TORRANCE	CA		11/14/2025	6.625	870,221		1,060,000
100254776	CHULA VISTA	CA		11/14/2025	7.000	1,038,142		1,440,000
100254777	SAN GERONIMO	CA		11/14/2025	6.250	1,519,481		2,750,000
100254778	WILMINGTON	DE		11/14/2025	7.625	155,220		199,000
100254779	GREEN VALLEY LAKE	CA		11/14/2025	6.750	227,700		279,000
100254780	SAN RAMON	CA		11/14/2025	6.750	2,304,496		2,900,000
100254781	SAN ANTONIO	TX		11/14/2025	6.750	265,788		341,000
100254782	SAN JOSE	CA		11/14/2025	6.875	975,558		1,200,000
100254783	LITTLETON	CO		11/14/2025	6.500	412,733		1,940,000
100254784	PANORAMA CITY	CA		11/14/2025	7.125	917,059		1,100,000
100254785	FRESNO	CA		11/14/2025	7.000	484,417		620,000
100254786	COTO DE CAZA	CA		11/14/2025	6.500	918,409		1,275,000
100254787	SPRINGBORO	OH		11/14/2025	7.250	347,908		410,000
100254788	MAYWOOD	IL		11/14/2025	7.625	161,841		182,000
100254789	PASADENA	CA		11/14/2025	6.625	3,314,539		4,650,000
100254790	ALAMO	CA		11/14/2025	6.750	2,449,942		3,100,000
100254791	FORT MYERS	FL		11/14/2025	6.375	1,550,084		2,010,000
100254792	NORTH HOLLYWOOD	CA		11/14/2025	6.500	927,748		1,350,000
100254793	HUNTINGTON BEACH	CA		11/14/2025	6.750	1,081,338		1,305,000
100254794	LOS ANGELES	CA		11/14/2025	7.000	936,008		1,200,000
100254795	APEX	NC		11/14/2025	7.625	318,209		389,000
100254796	TUJUNGA	CA		11/14/2025	7.625	1,439,494		1,720,000
100254797	LAGUNA NIGUEL	CA		11/14/2025	7.250	1,228,797		1,395,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254798	WOODBRIDGE	VA		11/14/2025	7.625	371,932		490,000
100254799	GUN BARREL CITY	TX		11/14/2025	7.125	136,239		172,500
100254800	CAMPBELL	CA		11/14/2025	6.500	1,597,789		2,250,000
100254801	PRESCOTT VALLEY	AZ		11/14/2025	6.625	1,237,223		1,555,000
100254802	DENVER	CO		11/14/2025	6.750	407,237		530,000
100254803	FRISCO	TX		11/14/2025	6.500	458,024		600,000
100254804	WASHINGTON	DC		11/14/2025	6.750	2,025,997		3,228,000
100254805	NOKOMIS	FL		11/14/2025	7.500	1,258,825		9,000,000
100254806	OCEAN CITY	MD		11/14/2025	6.750	378,807		487,000
100254807	MARANA	AZ		11/14/2025	6.500	300,638		371,000
100254808	INWOOD	WV		11/14/2025	6.875	381,023		460,000
100254809	(PORTER RANCH AREA) LOS ANGEL	CA		11/14/2025	6.875	809,562		985,000
100254810	HOLT	MI		11/14/2025	6.625	273,997		334,000
100254811	IRVING	TX		11/14/2025	7.000	222,916		275,000
100254812	MIAMI BEACH	FL		11/14/2025	7.000	221,895		270,000
100254813	JAMESTOWN	NC		11/14/2025	7.000	252,007		345,000
100254814	DOWNEY	CA		11/14/2025	7.000	1,030,706		1,250,000
100254815	LAS VEGAS	NV		11/14/2025	7.000	1,493,638		2,050,000
100254816	GARLAND	TX		11/14/2025	7.625	627,582		763,000
100254817	NEWPORT BEACH	CA		11/14/2025	6.750	3,546,256		5,484,000
100254818	WINTER GARDEN	FL		11/14/2025	6.500	552,789		674,266
100254819	FRISCO	TX		11/14/2025	6.750	517,432		875,000
100254820	HOLLYWOOD	FL		11/14/2025	7.000	315,889		490,000
100254821	MIDLAND	TX		11/17/2025	7.990	338,309		417,000
100254822	TERRE HAUTE	IN		11/17/2025	6.990	360,642		494,000
100254823	SURFSIDE BEACH	TX		11/17/2025	7.625	388,420		480,000
100254824	GALETON	PA		11/17/2025	6.875	217,627		282,000
100254825	CHESHIRE	MA		11/17/2025	7.500	437,780		540,000
100254826	BRIDGEWATER	MA		11/17/2025	6.750	434,057		565,000
100254827	BRUNSWICK	ME		11/17/2025	7.375	394,716		515,000
100254828	YOUNTVILLE	CA		11/17/2025	6.990	429,699		1,325,000
100254829	HARRISBURG	NC		11/17/2025	7.375	212,371		275,000
100254830	BATON ROUGE	LA		11/17/2025	6.500	224,807		310,000
100254831	CLERMONT	FL		11/17/2025	6.875	378,715		538,000
100254832	MEBANE	NC		11/17/2025	6.825	213,799		291,000
100254833	PORTLAND	OR		11/17/2025	7.875	417,443		556,000
100254834	SAINT CHARLES	MO		11/17/2025	6.875	345,887		672,000
100254835	JOSEPHINE	TX		11/17/2025	7.125	233,607		302,000
100254836	ELSMERE	DE		11/17/2025	6.500	208,728		275,000
100254837	STAR	ID		11/17/2025	7.000	501,971		690,000
100254838	PORT CLINTON	OH		11/17/2025	6.990	365,842		500,000
100254839	GLENDALE	AZ		11/17/2025	7.500	337,442		430,000
100254840	DORRINGTON	CA		11/17/2025	7.125	227,159		305,000
100254841	NEW HOLLAND	PA		11/17/2025	7.125	355,885		454,000
100254842	EMERALD ISLE	NC		11/17/2025	6.990	839,067		1,273,000
100254843	BURLEY	ID		11/17/2025	6.875	328,893		480,000
100254844	LANCASTER	PA		11/17/2025	6.990	282,201		389,000
100254845	YORBA LINDA	CA		11/17/2025	6.875	837,346		1,190,000
100254846	CAPE CORAL	FL		11/17/2025	7.500	315,867		520,000
100254847	AUBURN	AL		11/17/2025	6.875	311,890		405,000
100254848	HUTTO	TX		11/17/2025	7.125	294,809		410,000
100254849	HOUSTON	TX		11/17/2025	6.750	370,050		481,000
100254850	LAINGSBURG	MI		11/17/2025	6.245	253,725		357,000
100254851	KENNEBUNK	ME		11/17/2025	6.990	890,627		1,196,000
100254852	KILL DEVIL HILLS	NC		11/17/2025	6.990	474,072		660,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254853	MURRIETA	CA		11/17/2025	7.125	343,855		520,000
100254854	MISSOULA	MT		11/17/2025	7.750	349,764		430,000
100254855	ALBUQUERQUE	NM		11/17/2025	6.875	524,267		695,000
100254856	SEGUIN	TX		11/17/2025	7.625	305,500		395,000
100254857	TACOMA	WA		11/17/2025	6.990	579,083		740,000
100254858	ROUND ROCK	TX		11/17/2025	6.500	281,874		402,000
100254859	MC KENNEY	VA		11/17/2025	7.500	326,024		400,000
100254860	LAS VEGAS	NV		11/17/2025	7.500	272,560		382,000
100254861	RANCHO CUCAMONGA	CA		11/17/2025	6.625	616,145		860,000
100254862	SURFSIDE BEACH	SC		11/17/2025	7.375	823,127		1,079,000
100254863	LAS VEGAS	NV		11/17/2025	7.500	374,868		500,000
100254864	SAINT HELENA ISLAND	SC		11/17/2025	7.000	217,826		340,000
100254865	FORT WORTH	TX		11/17/2025	6.625	370,586		485,000
100254866	MOUNT HOREB	WI		11/17/2025	6.990	504,986		672,000
100254867	LAKEWOOD	NJ		11/17/2025	6.990	671,556		875,000
100254868	CAPE CHARLES	VA		11/17/2025	6.875	441,668		650,000
100254869	YOUNG HARRIS	GA		11/17/2025	7.125	263,403		372,000
100254870	HYANNIS	MA		11/17/2025	6.750	445,242		630,000
100254871	CHICAGO	IL		11/17/2025	7.500	343,694		415,000
100254872	ROSEVILLE	CA		11/17/2025	6.990	506,925		660,000
100254873	RANDALLSTOWN	MD		11/17/2025	8.125	306,549		405,000
100254874	ANTIOCH	TN		11/17/2025	6.990	242,978		310,000
100254875	LOS ANGELES	CA		11/17/2025	6.624	658,785		915,000
100254876	STRAWBERRY	CA		11/17/2025	7.990	343,206		419,000
100254877	SANTA ROSA BEACH	FL		11/17/2025	6.990	844,531		1,600,000
100254878	GREENSBORO	NC		11/17/2025	6.375	381,801		596,000
100254879	SALEM	OR		11/17/2025	6.750	347,286		527,500
100254880	OCEAN CITY	MD		11/17/2025	6.990	525,546		677,000
100254881	NASHVILLE	TN		11/17/2025	6.875	342,162		520,000
100254882	VIRGINIA BEACH	VA		11/17/2025	6.500	410,692		572,500
100254883	EDMOND	OK		11/17/2025	7.625	466,784		594,000
100254884	SPOKANE VALLEY	WA		11/17/2025	6.625	247,350		365,000
100254885	MECHANICSBURG	PA		11/17/2025	6.625	216,924		280,000
100254886	SOLDOTNA	AK		11/17/2025	7.625	299,290		360,000
100254887	HUNTLEY	IL		11/17/2025	7.500	276,551		355,000
100254888	MAHWAH	NJ		11/17/2025	7.125	412,639		625,000
100254889	TEMPE	AZ		11/17/2025	7.125	261,313		375,000
100254890	CHARLOTTE	NC		11/17/2025	7.625	293,480		370,000
100254891	CHICAGO	IL		11/17/2025	7.750	400,696		640,000
100254892	MARBLEHEAD	MA		11/17/2025	7.125	567,533		750,000
100254893	SIERRA VISTA	AZ		11/17/2025	7.490	288,740		400,000
100254894	FAYETTEVILLE	AR		11/17/2025	6.875	258,647		385,000
100254895	OCEAN CITY	MD		11/17/2025	6.990	312,190		400,000
100254896	DECATUR	AL		11/17/2025	6.875	331,701		470,000
100254897	FALLS CHURCH	VA		11/17/2025	6.750	435,208		623,000
100254898	CARSON	CA		11/17/2025	6.990	802,737		1,032,000
100254899	ODESSA	TX		11/17/2025	6.990	336,954		430,000
100254900	PLAINFIELD	IL		11/17/2025	6.375	228,051		316,000
100254901	WILLIAMSTOWN	NJ		11/17/2025	7.125	271,727		355,000
100254902	CHICAGO	IL		11/17/2025	6.950	427,452		585,000
100254903	LOUISVILLE	KY		11/17/2025	6.625	217,848		284,000
100254904	MANASSAS	VA		11/17/2025	7.625	338,664		435,000
100254905	CONROE	TX		11/17/2025	6.125	228,155		305,000
100254906	BOZEMAN	MT		11/17/2025	6.625	709,754		995,000
100254907	BRIGANTINE	NJ		11/17/2025	6.625	567,025		850,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254908	SEATTLE	WA		11/17/2025	6.990	515,237		675,000
100254909	BRANCHVILLE	NJ		11/17/2025	7.225	395,187		515,000
100254910	BERKELEY	CA		11/17/2025	6.375	648,243		950,000
100254911	CYPRESS	TX		11/17/2025	6.500	342,392		452,000
100254912	ATLANTIC BEACH	NC		11/17/2025	6.375	547,115		778,000
100254913	MELISSA	TX		11/17/2025	6.625	252,018		380,000
100254914	MILLSBORO	DE		11/17/2025	6.750	207,271		335,000
100254915	TALKEETNA	AK		11/17/2025	6.750	253,912		360,000
100254916	CORONA	CA		11/17/2025	6.625	634,848		900,000
100254917	MONTEBELLO	CA		11/17/2025	6.750	812,066		1,050,000
100254918	GEORGETOWN	TX		11/17/2025	6.625	209,275		290,000
100254919	TRACY	CA		11/17/2025	6.375	580,418		805,500
100254920	PANAMA CITY BEACH	FL		11/17/2025	6.490	300,325		415,000
100254921	DAYTONA BEACH	FL		11/17/2025	6.490	251,873		350,000
100254922	TOMS RIVER	NJ		11/17/2025	6.750	446,406		590,000
100254923	JACKSON	NJ		11/17/2025	6.375	574,353		750,000
100254924	JEFFERSON CITY	MO		11/17/2025	7.490	220,888		266,000
100254925	HIALEAH	FL		11/17/2025	6.875	612,170		845,000
100254926	WAYNE	ME		11/17/2025	6.375	480,830		715,000
100254927	CYPRESS	TX		11/17/2025	7.990	278,370		382,000
100254928	ANGIER	NC		11/17/2025	6.625	212,609		319,500
100254929	ARLINGTON	VA		11/17/2025	6.625	721,635		1,000,000
100254930	CANYON LAKE	TX		11/17/2025	7.625	567,314		700,000
100254931	NORTH KINGSTOWN	RI		11/17/2025	7.125	650,491		890,000
100254932	GROVE CITY	OH		11/17/2025	7.000	217,483		284,000
100254933	HENDERSON	NV		11/17/2025	6.875	391,637		630,000
100254934	BROKEN BOW	OK		11/17/2025	6.490	523,504		777,000
100254935	LAKELAND	FL		11/17/2025	6.624	317,709		411,000
100254936	AURORA	IL		11/17/2025	7.000	323,523		424,000
100254937	LOVINGSTON	VA		11/17/2025	6.500	669,800		990,000
100254938	CINCINNATI	OH		11/17/2025	6.250	228,318		300,000
100254939	ATGLEN	PA		11/17/2025	7.625	379,600		510,000
100254940	MYRTLE BEACH	SC		11/17/2025	6.875	229,551		360,000
100254941	GOLD BAR	WA		11/17/2025	6.875	339,420		464,285
100254942	KEAAU	HI		11/17/2025	7.625	268,522		349,000
100254943	LANCASTER	PA		11/17/2025	6.750	400,152		516,000
100254944	MC KEES ROCKS	PA		11/17/2025	7.125	222,127		282,000
100254945	MAUMELLE	AR		11/17/2025	7.250	381,218		483,000
100254946	KATY	TX		11/17/2025	6.375	261,858		362,000
100254947	MAYFLOWER	AR		11/17/2025	6.875	291,233		375,000
100254948	LAKEWOOD	WA		11/17/2025	6.500	447,722		591,000
100254949	BROKEN BOW	OK		11/17/2025	6.875	547,529		705,000
100254950	TOMBALL	TX		11/17/2025	6.375	208,488		340,000
100254951	CANAAN	ME		11/17/2025	6.750	336,818		526,000
100254952	SACRAMENTO	CA		11/17/2025	6.375	370,819		485,000
100254953	NEW FAIRFIELD	CT		11/17/2025	6.875	531,226		740,000
100254954	CAPITOLA	CA		11/17/2025	6.375	523,050		725,000
100254955	HAGERSTOWN	IN		11/17/2025	7.750	227,970		370,000
100254956	MEDFORD	OR		11/17/2025	6.500	331,522		430,000
100254957	FOREST LAKE	MN		11/17/2025	6.750	233,474		325,000
100254958	MINERAL	VA		11/17/2025	6.500	381,006		555,000
100254959	COLUMBIA	MO		11/17/2025	7.125	264,001		320,000
100254960	MESA	AZ		11/17/2025	6.624	569,565		820,000
100254961	PALM BAY	FL		11/17/2025	7.500	241,356		265,000
100254962	CRANDON	WI		11/17/2025	6.990	370,534		509,999

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100254963	MILLBURN	NJ		11/17/2025	6.625	693,846		960,000
100254964	STATE COLLEGE	PA		11/17/2025	7.625	269,922		347,000
100254965	BENTONVILLE	AR		11/17/2025	6.625	208,125		276,000
100254966	PHILADELPHIA	PA		11/17/2025	7.125	206,875		273,000
100254967	ELK GROVE	CA		11/17/2025	6.625	412,413		540,000
100254968	CELINA	TX		11/17/2025	6.625	496,916		655,000
100254969	NINEVEH	IN		11/17/2025	6.990	377,405		490,000
100254970	CLOVIS	CA		11/17/2025	6.490	325,260		460,000
100254971	HANAHAN	SC		11/17/2025	6.625	232,495		400,000
100254972	MILTON	DE		11/17/2025	6.625	283,651		393,000
100254973	NAGS HEAD	NC		11/17/2025	6.625	400,240		537,000
100254974	MILTON	DE		11/17/2025	6.875	341,667		400,000
100254975	LITCHFIELD PARK	AZ		11/17/2025	7.375	396,049		510,000
100254976	NORTHRIDGE	CA		11/17/2025	7.375	515,947		675,000
100254977	WOODBRIDGE	VA		11/17/2025	6.990	412,215		537,000
100254978	ALPINE	WY		11/17/2025	7.250	599,344		775,000
100254979	COLORADO SPRINGS	CO		11/17/2025	6.625	217,877		324,000
100254980	BLOOMINGTON	IN		11/17/2025	7.000	372,001		475,000
100254981	LIBERTY LAKE	WA		11/17/2025	7.625	505,172		610,000
100254982	WILMINGTON	NC		11/17/2025	6.625	252,456		322,000
100254983	DANVERS	MA		11/17/2025	7.625	476,057		578,000
100254984	LAS VEGAS	NV		11/17/2025	6.990	832,388		1,250,000
100254985	CLOVIS	CA		11/17/2025	7.375	405,442		560,000
100254986	MIDLAND	TX		11/17/2025	7.625	212,640		275,000
100254987	CHARLOTTE	NC		11/17/2025	6.625	305,107		394,000
100254988	ALBRIGHTSVILLE	PA		11/17/2025	6.375	265,667		375,000
100254989	FOLEY	AL		11/17/2025	6.625	238,074		341,000
100254990	VANCOUVER	WA		11/17/2025	6.375	338,768		476,000
100254991	LEXINGTON	KY		11/17/2025	6.625	229,598		299,000
100254992	LATHROP	CA		11/17/2025	6.375	713,833		930,000
100254993	FORNEY	TX		11/17/2025	7.375	231,118		280,000
100254994	PALM BEACH GARDENS	FL		11/17/2025	6.375	759,436		1,000,000
100254995	AMARILLO	TX		11/17/2025	6.625	250,980		365,000
100254996	LOS CABOS	MEX		11/18/2025	9.460	347,413		760,881
100255000	SOLIDARIDAD	MEX		11/18/2025	8.990	1,168,200		1,868,735
100255001	PLAYA DEL CARMEN	MEX		11/18/2025	8.880	204,077		345,392
100255004	BAHIA DE BANDERAS	MEX		11/18/2025	8.510	600,000		1,502,690
100255006	LOS CABOS	MEX		11/18/2025	10.760	341,146		679,540
100255011	CARSON CITY	NV		11/19/2025	6.750	256,112		900,000
100255012	BIG BEAR LAKE	CA		11/19/2025	6.990	282,064		348,000
100255013	CAMAS	WA		11/19/2025	6.750	515,107		870,000
100255014	MISSION VIEJO	CA		11/19/2025	6.625	1,002,267		1,250,000
100255015	PARK CITY	UT		11/19/2025	6.625	1,025,062		2,190,000
100255016	WELCHES	OR		11/19/2025	6.750	810,890		1,075,000
100255017	NEW MILFORD	CT		11/19/2025	6.990	456,641		555,000
100255018	WORCESTER	MA		11/19/2025	6.875	610,763		768,000
100255019	WACO	TX		11/19/2025	7.250	374,892		447,000
100255020	NORTHVILLE	MI		11/19/2025	6.750	1,724,948		2,650,000
100255021	STATESBORO	GA		11/19/2025	6.375	380,351		495,000
100255022	BROOKLYN	NY		11/19/2025	6.750	807,514		1,350,000
100255023	GLEN ALLEN	VA		11/19/2025	6.990	193,159		250,000
100255024	ORLANDO	FL		11/19/2025	6.875	428,285		550,000
100255025	MOORESVILLE	NC		11/19/2025	6.990	129,519		469,000
100255026	MANHATTAN BEACH	CA		11/19/2025	6.625	1,327,352		3,545,000
100255027	SUGAR LAND	TX		11/19/2025	6.990	553,351		677,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255028	SAN TAN VALLEY	AZ		11/19/2025	6.625	316,899		438,000
100255029	CHICAGO	IL		11/19/2025	6.875	183,735		280,000
100255030	HIGHLANDS RANCH	CO		11/19/2025	6.875	1,350,774		1,758,000
100255031	HOLLISTER	CA		11/19/2025	6.750	704,453		861,000
100255032	LAWRENCEVILLE	GA		11/19/2025	6.990	476,607		575,000
100255033	ST GEORGE	UT		11/19/2025	6.750	1,071,405		1,325,000
100255034	DESTIN	FL		11/19/2025	6.750	1,941,207		2,400,000
100255035	SAN FRANCISCO	CA		11/19/2025	6.750	1,831,112		2,220,000
100255036	RICHMOND	CA		11/19/2025	7.250	611,052		665,000
100255037	PINECREST	FL		11/19/2025	6.990	2,059,970		2,700,000
100255038	WRIGHT CITY	MO		11/19/2025	7.250	265,944		310,000
100255039	VIENNA	VA		11/19/2025	6.990	456,138		550,000
100255040	CHULA VISTA	CA		11/19/2025	6.750	857,803		1,050,000
100255041	LAS VEGAS	NV		11/19/2025	7.250	567,667		680,000
100255042	BRENTWOOD	CA		11/19/2025	6.990	579,751		730,000
100255043	ELK GROVE	CA		11/19/2025	7.125	672,378		960,000
100255044	SAMMAMISH	WA		11/19/2025	6.500	905,219		1,700,000
100255045	SAN JOSE	CA		11/19/2025	6.990	1,332,387		1,780,000
100255046	SPRING CREEK	NV		11/19/2025	6.750	128,752		542,000
100255047	DAVIE	FL		11/19/2025	6.990	1,338,149		1,590,000
100255048	ORINDA	CA		11/19/2025	6.750	1,159,894		1,620,000
100255049	MIAMI	FL		11/19/2025	6.875	801,937		1,002,000
100255050	WILMINGTON	NC		11/19/2025	7.250	1,098,881		1,335,000
100255051	EULESS	TX		11/19/2025	6.990	572,005		785,000
100255052	MARIETTA	GA		11/19/2025	6.990	343,092		598,000
100255053	MELBOURNE	FL		11/19/2025	6.750	268,302		375,000
100255054	LA JOLLA	CA		11/19/2025	6.875	731,272		890,000
100255055	EL PASO	TX		11/19/2025	7.625	375,131		410,000
100255056	LOS GATOS	CA		11/19/2025	7.375	1,425,498		1,650,000
100255057	BOCA RATON	FL		11/19/2025	6.375	647,610		1,867,500
100255058	DESERT HOT SPRINGS	CA		11/19/2025	6.500	203,542		475,000
100255059	MANAHAWKIN	NJ		11/19/2025	6.990	129,614		925,000
100255060	SAN JOSE	CA		11/19/2025	6.990	960,872		1,165,000
100255061	NORTH RICHLAND HILLS	TX		11/19/2025	6.990	714,079		876,000
100255062	BROOKLYN	NY		11/19/2025	7.125	1,961,188		2,400,000
100255063	NORTH HILLS	CA		11/19/2025	7.125	872,228		1,050,000
100255064	MESA	AZ		11/19/2025	7.250	800,545		920,000
100255065	BLOOMFIELD HILLS	MI		11/19/2025	6.625	726,627		900,000
100255066	TEXARKANA	AR		11/19/2025	7.250	157,254		460,000
100255067	PHOENIX	AZ		11/19/2025	6.750	230,338		335,000
100255068	LONG BEACH	CA		11/19/2025	6.625	236,923		440,000
100255069	LAKE MARY	FL		11/19/2025	6.625	826,690		1,467,000
100255070	GLENDALE	CA		11/19/2025	6.750	1,287,560		1,680,000
100255071	HANOVER PARK	IL		11/19/2025	7.250	213,295		265,000
100255072	BLOOMINGTON	IN		11/19/2025	6.875	393,959		489,000
100255073	BUENA PARK	CA		11/19/2025	7.250	748,822		899,000
100255074	VICTORVILLE	CA		11/19/2025	6.990	260,775		450,000
100255075	MINT HILL	NC		11/19/2025	7.375	236,070		330,000
100255076	MATTHEWS	NC		11/19/2025	6.990	253,607		410,000
100255077	WHARTON	NJ		11/19/2025	7.125	223,032		340,000
100255078	SANTEE	CA		11/19/2025	6.625	614,048		1,505,000
100255079	DOUGLASVILLE	GA		11/19/2025	7.625	1,245,397		1,361,000
100255080	WHITE PLAINS	NY		11/19/2025	7.125	419,664		800,000
100255081	WEST BLOOMFIELD	MI		11/19/2025	6.875	350,906		863,000
100255082	CHICAGO	IL		11/19/2025	7.250	411,252		481,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255083	MIAMI	FL		11/19/2025	6.750	509,518		700,000
100255084	FREMONT	CA		11/20/2025	7.125	386,263		500,000
100255085	HUNTINGTON BEACH	CA		11/20/2025	6.875	988,943		1,365,000
100255086	NORWALK	CT		11/20/2025	7.125	551,547		750,000
100255087	SANTA BARBARA	CA		11/20/2025	6.875	2,501,853		3,035,000
100255088	SAN LUIS OBISPO	CA		11/20/2025	6.750	386,273		527,000
100255089	FREMONT	CA		11/20/2025	6.990	2,117,422		2,925,000
100255090	ATASCADERO	CA		11/20/2025	7.375	1,207,960		1,460,000
100255091	WESTFIELD	MA		11/20/2025	6.990	281,428		340,000
100255092	FRANKFORT	IL		11/20/2025	7.750	835,763		960,000
100255093	COSTA MESA	CA		11/20/2025	7.125	1,046,568		1,430,000
100255094	RIVER EDGE	NJ		11/20/2025	7.490	692,341		875,000
100255095	SPRING HILL	FL		11/20/2025	7.125	364,523		479,000
100255096	BENSALEM	PA		11/20/2025	7.250	526,973		645,000
100255339	OXON HILL	MD		11/25/2025	7.000	525,782		650,000
100255340	SUMMERFIELD	FL		11/25/2025	6.375	187,222		258,000
100255341	RANDOLPH	MA		11/25/2025	6.625	397,808		510,000
100255342	ROCKFORD	IL		11/25/2025	7.625	133,873		167,000
100255343	GLEN ALLEN	VA		11/25/2025	6.500	314,026		470,000
100255344	DAUPHIN	PA		11/25/2025	6.500	343,563		444,000
100255345	ROCKFORD	IL		11/25/2025	7.625	143,818		189,000
100255346	BAKERSFIELD	CA		11/25/2025	6.500	400,862		518,000
100255347	CONROE	TX		11/25/2025	6.375	130,656		190,000
100255348	BELLFLOWER	CA		11/25/2025	6.625	822,032		1,139,000
100255349	EULESS	TX		11/25/2025	5.875	208,206		292,000
100255350	DOWNEY	CA		11/25/2025	6.625	1,127,995		1,567,500
100255351	AUSTIN	TX		11/25/2025	7.625	262,661		316,000
100255352	DALLAS	TX		11/25/2025	6.000	320,865		450,000
100255353	CRESTLINE	CA		11/25/2025	6.375	284,148		355,000
100255354	FRANKLIN LAKES	NJ		11/24/2025	6.750	1,758,925		5,020,000
100255355	BURBANK	CA		11/24/2025	7.000	504,442		605,000
100255356	CANYON LAKE	CA		11/24/2025	6.375	669,497		1,880,000
100255357	ANN ARBOR	MI		11/24/2025	6.375	377,255		630,000
100255358	SACRAMENTO	CA		11/24/2025	6.375	540,776		898,000
100255359	REDLANDS	CA		11/24/2025	6.375	427,238		754,000
100255360	ROSSMOOR	CA		11/24/2025	6.250	1,188,335		1,850,000
100255361	LAS VEGAS	NV		11/24/2025	7.750	943,305		1,125,000
100255362	COTTONWOOD	CA		11/24/2025	6.500	251,055		419,000
100255363	HAWTHORNE	CA		11/24/2025	6.375	527,558		880,000
100255365	STERLING	VA		11/24/2025	7.750	579,600		690,000
100255367	JACKSONVILLE	FL		11/24/2025	6.375	134,135		201,000
100255368	PALMETTO	FL		11/24/2025	6.875	338,785		406,000
100255369	WEST LAKE VILLAGE	CA		11/24/2025	7.125	868,224		1,675,000
100255371	AUBURNDALE	FL		11/24/2025	6.375	147,360		230,000
100255372	VIRGINIA BEACH	VA		11/24/2025	6.875	648,900		778,000
100255373	SAN FRANCISCO	CA		11/24/2025	6.625	564,876		1,063,000
100255374	CASTRO VALLEY	CA		11/24/2025	6.500	649,246		1,175,000
100255375	GLENDALE	AZ		11/24/2025	6.500	295,177		390,000
100255376	FITCHBURG	WI		11/24/2025	6.750	301,186		449,000
100255378	PEMBROKE PINES	FL		11/24/2025	7.125	532,845		635,000
100255379	MIDLAND	TX		11/24/2025	6.375	255,948		350,000
100255380	MENIFEE	CA		11/24/2025	6.375	366,082		625,000
100255381	WESTFIELD	IN		11/24/2025	6.375	304,089		495,000
100255382	MARTINEZ	CA		11/24/2025	6.375	472,793		740,000
100255383	CLERMONT	FL		11/24/2025	6.250	298,950		505,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255385	REDONDO BEACH	CA		11/24/2025	6.375	758,483		1,180,000
100255386	ELK GROVE	CA		11/24/2025	6.875	388,717		535,000
100255388	WEST VALLEY CITY	UT		11/24/2025	6.875	251,288		382,000
100255389	INDIANAPOLIS	IN		11/24/2025	6.750	265,400		370,000
100255390	LITTLE RIVER	SC		11/24/2025	6.625	222,961		308,000
100255391	SAN GABRIEL	CA		11/24/2025	6.375	988,683		1,428,000
100255392	PITTSBURGH	PA		11/24/2025	7.375	393,832		470,000
100255394	WESTWOOD	MA		11/24/2025	6.375	822,561		1,193,000
100255395	MECHANICSBURG	PA		11/24/2025	6.500	164,296		345,000
100255396	THE WOODLANDS	TX		11/24/2025	6.625	1,750,661		2,485,000
100255397	WILTON MANORS	FL		11/24/2025	7.500	670,491		800,000
100255399	WESTMINSTER	CA		11/24/2025	6.750	518,417		980,000
100255400	LAWRENCEVILLE	GA		11/24/2025	6.375	280,985		400,000
100255401	LAWRENCEVILLE	GA		11/24/2025	6.375	290,712		423,000
100255402	LITTLE ROCK	AR		11/24/2025	6.625	278,116		389,000
100255403	LOS GATOS	CA		11/24/2025	7.250	1,689,317		2,290,000
100255404	RICHMOND	TX		11/24/2025	6.500	302,495		535,000
100255405	SAN JOSE	CA		11/24/2025	7.000	937,890		1,500,000
100255406	ANTIOCH	CA		11/24/2025	6.375	468,789		800,000
100255407	GARLAND	TX		11/24/2025	6.500	320,676		495,000
100255408	(PORTER RANCH AREA) LOS ANGEL	CA		11/24/2025	7.250	915,600		1,180,000
100255409	SANTA ANA	CA		11/24/2025	6.875	756,538		1,000,000
100255410	KOKOMO	IN		11/24/2025	6.250	115,504		168,000
100255412	SANTA ANA	CA		11/24/2025	7.000	976,809		1,280,000
100255413	SAN JOSE	CA		11/24/2025	7.500	1,218,000		1,450,000
100255414	CHICO	CA		11/24/2025	7.375	336,000		421,500
100255415	GILBERTS	IL		11/24/2025	7.000	479,223		675,000
100255417	DETROIT	MI		11/24/2025	7.375	136,500		180,000
100255418	MARYSVILLE	WA		11/24/2025	7.375	515,813		670,000
100255419	WARREN	MI		11/24/2025	6.875	214,433		278,000
100255420	LOS ANGELES	CA		11/24/2025	7.750	893,813		1,150,000
100255422	SAN FERNANDO	CA		11/24/2025	6.750	652,221		850,000
100255423	INDIANAPOLIS	IN		11/24/2025	6.375	169,547		220,000
100255424	RANCHO CUCAMONGA	CA		11/24/2025	6.750	390,846		725,000
100255425	DALY CITY	CA		11/24/2025	6.875	680,549		950,000
100255426	NORTH CHESTERFIELD	VA		11/24/2025	6.875	269,646		364,000
100255427	LAS VEGAS	NV		11/24/2025	6.375	139,398		200,000
100255428	PALM HARBOR	FL		11/24/2025	6.375	407,857		627,000
100255429	CLEARWATER	FL		11/24/2025	6.875	324,511		520,000
100255431	SEMINOLE	FL		11/24/2025	6.750	758,448		985,000
100255432	ORLANDO	FL		11/24/2025	6.375	194,355		256,000
100255434	NEW BRAUNFELS	TX		11/24/2025	6.625	245,343		325,000
100255435	RALEIGH	NC		11/24/2025	6.375	293,399		451,000
100255436	WARREN	MI		11/24/2025	6.375	215,700		305,000
100255437	SACRAMENTO	CA		11/24/2025	6.625	455,270		560,000
100255438	PUEBLO	CO		11/24/2025	6.250	171,013		267,000
100255439	INDIANAPOLIS	IN		11/24/2025	6.625	144,224		221,000
100255440	DUENWEG	MO		11/24/2025	6.500	263,638		355,000
100255441	STOCKTON	CA		11/24/2025	6.375	338,822		542,000
100255442	TUJUNGA AREA LOS ANGELES	CA		11/24/2025	6.375	1,048,765		1,440,000
100255443	HOUSTON	TX		11/24/2025	6.250	167,973		250,000
100255444	WESTON	FL		11/24/2025	6.500	602,444		893,000
100255445	NAPERVILLE	IL		11/24/2025	7.000	453,475		594,000
100255446	ST. PETERSBURG	FL		11/24/2025	6.625	248,480		332,000
100255448	GERMANTOWN	MD		11/24/2025	6.625	429,164		560,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255449	WESTMINSTER	CA		11/24/2025	7.375	883,016		1,300,000
100255451	GARDEN GROVE	CA		11/24/2025	7.125	1,063,420		1,360,000
100255452	NEW ALBANY	IN		11/24/2025	6.625	166,439		253,000
100255453	VALLEY CENTER	CA		11/24/2025	6.875	644,580		780,000
100255456	RIVERDALE	GA		11/24/2025	6.750	146,252		205,000
100255457	CLERMONT	FL		11/24/2025	6.375	458,606		605,000
100255458	BUFORD	GA		11/24/2025	6.375	307,806		428,000
100255459	EVANSVILLE	IN		11/24/2025	7.500	278,193		339,000
100255460	BLOWING ROCK	NC		11/24/2025	6.990	777,460		998,000
100255461	LA VERKIN	UT		11/24/2025	7.375	331,276		431,000
100255462	SALT LAKE CITY	UT		11/24/2025	6.500	520,250		723,000
100255463	INDIANAPOLIS	IN		11/24/2025	6.875	381,920		525,000
100255464	MANOR	TX		11/24/2025	6.750	302,924		405,000
100255465	WASILLA	AK		11/24/2025	6.875	786,862		1,015,000
100255466	PRINCETON	TX		11/24/2025	6.625	220,800		317,000
100255467	GERMANTOWN	WI		11/24/2025	7.500	289,743		415,000
100255468	MIDDLETON	ID		11/24/2025	6.125	306,370		483,000
100255469	BRIER	WA		11/24/2025	7.375	821,567		1,075,000
100255470	JACKSONVILLE	AR		11/24/2025	6.875	249,480		345,000
100255471	KATY	TX		11/24/2025	7.125	258,245		283,000
100255472	OKLAHOMA CITY	OK		11/24/2025	7.875	224,124		269,000
100255473	BAKERSFIELD	CA		11/24/2025	6.490	252,580		330,000
100255474	TOBYHANNA	PA		11/24/2025	7.125	213,533		257,000
100255475	SUNRIVER	OR		11/24/2025	7.375	412,806		505,000
100255476	MANCHESTER	CT		11/24/2025	6.875	317,014		410,000
100255477	OCEANSIDE	CA		11/24/2025	6.250	873,809		1,225,000
100255478	QUINCY	MA		11/24/2025	6.750	952,692		1,305,000
100255479	MORRISVILLE	PA		11/24/2025	6.875	217,307		350,000
100255480	CHARLOTTE	NC		11/24/2025	7.625	288,885		365,000
100255481	SWANS ISLAND	ME		11/24/2025	6.500	476,598		662,000
100255482	HOUSTON	TX		11/24/2025	6.490	362,298		485,000
100255483	EATONTON	GA		11/24/2025	6.500	334,259		475,000
100255484	BUSHNELL	FL		11/24/2025	6.625	213,074		287,000
100255485	TOWSON	MD		11/24/2025	7.490	245,940		342,000
100255486	METAIRIE	LA		11/24/2025	6.250	218,776		310,000
100255487	KATY	TX		11/24/2025	6.375	230,235		320,000
100255488	WHIPPANY	NJ		11/24/2025	6.625	646,491		910,000
100255489	EDMOND	OK		11/24/2025	6.375	224,734		302,000
100255490	COATESVILLE	PA		11/24/2025	7.500	254,201		329,000
100255491	TALLMADGE	OH		11/24/2025	7.625	209,796		255,000
100255492	FLAGLER BEACH	FL		11/24/2025	6.490	385,430		535,000
100255493	HONOLULU	HI		11/24/2025	6.500	825,274		1,260,000
100255494	LEXINGTON	MI		11/24/2025	6.875	230,514		325,000
100255495	STREAMWOOD	IL		11/24/2025	7.490	227,823		275,000
100255496	NAPLES	FL		11/24/2025	7.125	416,228		570,000
100255497	MORRISTOWN	NJ		11/24/2025	6.490	426,684		665,000
100255498	BUSHNELL	FL		11/24/2025	6.625	232,398		309,000
100255499	EDMOND	OK		11/24/2025	6.750	309,699		426,500
100255500	CHICAGO	IL		11/24/2025	6.375	517,397		730,000
100255501	CHICAGO	IL		11/24/2025	6.750	860,137		1,125,000
100255502	PRINCETON JUNCTION	NJ		11/24/2025	6.500	526,838		800,000
100255503	PRINCETON JUNCTION	NJ		11/24/2025	6.500	532,756		800,000
100255504	HERNDON	VA		11/24/2025	6.500	284,328		447,000
100255505	VIRGINIA BEACH	VA		11/24/2025	7.125	215,556		293,000
100255506	CROZET	VA		11/24/2025	6.625	313,252		405,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255507	ARGYLE	TX		11/24/2025	7.000	366,908		500,000
100255508	RAYMORE	MO		11/24/2025	6.875	261,168		320,000
100255509	DEMOREST	GA		11/24/2025	7.500	217,441		281,000
100255510	JACKSONVILLE	AR		11/24/2025	6.875	249,480		345,000
100255511	BENTONVILLE	AR		11/24/2025	6.625	207,290		276,000
100255512	ANNA	TX		11/24/2025	6.375	224,039		313,000
100255513	FALLON	NV		11/24/2025	7.625	214,644		275,000
100255514	HAVERHILL	MA		11/24/2025	6.490	675,753		883,000
100255515	CANTON	GA		11/24/2025	6.875	375,213		517,000
100255516	JEROME	ID		11/24/2025	6.750	355,621		465,000
100255517	MARCO ISLAND	FL		11/24/2025	6.625	244,590		342,500
100255518	WALTHAM	MA		11/24/2025	7.125	662,928		945,000
100255519	MAPLETON	UT		11/24/2025	6.500	227,323		310,000
100255520	ELK GROVE	CA		11/24/2025	6.625	479,011		665,000
100255521	AFTON	OK		11/24/2025	6.625	408,877		600,000
100255522	LAS VEGAS	NV		11/24/2025	6.490	507,855		790,000
100255523	COLUMBIA	SC		11/24/2025	7.000	217,159		310,000
100255524	FORT WAYNE	IN		11/24/2025	6.875	215,364		277,000
100255525	BIG BEAR LAKE	CA		11/24/2025	7.250	655,898		815,000
100255526	ANAHEIM	CA		11/24/2025	6.500	1,175,556		1,773,000
100255527	BARTLETT	IL		11/24/2025	6.625	221,595		287,500
100255528	OCEAN PINES	MD		11/24/2025	6.490	240,806		360,000
100255529	YREKA	CA		11/24/2025	6.750	220,627		295,000
100255530	RENTON	WA		11/24/2025	6.490	416,534		582,000
100255531	SKOKIE	IL		11/24/2025	6.990	228,684		295,000
100255532	JENSEN BEACH	FL		11/24/2025	6.625	300,081		495,000
100255533	MADISON	WI		11/24/2025	6.625	347,554		530,000
100255534	SNEADS FERRY	NC		11/24/2025	6.990	212,215		302,000
100255535	HUMMELSTOWN	PA		11/24/2025	6.750	547,030		680,000
100255536	HENRICO	VA		11/24/2025	7.000	385,838		620,000
100255537	CONYERS	GA		11/24/2025	7.250	489,717		779,000
100255538	VANCOUVER	WA		11/24/2025	6.875	336,528		420,000
100255539	DALLAS	TX		11/24/2025	6.625	213,253		278,000
100255540	BRENTWOOD	CA		11/24/2025	6.250	504,343		725,000
100255541	MANCHESTER	NH		11/24/2025	6.490	357,476		575,000
100255542	RANCHO CORDOVA	CA		11/24/2025	6.375	390,224		510,000
100255543	NEW ORLEANS	LA		11/24/2025	6.250	537,764		754,000
100255544	GIG HARBOR	WA		11/24/2025	6.500	630,945		840,000
100255545	MAGNOLIA	TX		11/24/2025	6.375	362,512		490,000
100255546	FORT WORTH	TX		11/24/2025	6.375	244,927		355,000
100255547	CHELSEA	MA		11/24/2025	6.625	393,765		510,000
100255548	INDIANAPOLIS	IN		11/24/2025	7.000	234,267		300,000
100255549	GULF SHORES	AL		11/24/2025	7.000	455,092		590,000
100255550	RICHMOND	VA		11/24/2025	6.625	292,026		378,000
100255551	ROLESVILLE	NC		11/24/2025	6.500	308,614		410,000
100255552	STUART	FL		11/24/2025	6.250	482,667		680,000
100255553	STEPHENVILLE	TX		11/24/2025	6.624	212,647		275,000
100255554	WELLS	ME		11/24/2025	6.875	494,990		645,000
100255555	MCCAYSVILLE	GA		11/24/2025	6.500	254,434		390,000
100255556	KNOXVILLE	TN		11/24/2025	6.625	260,371		350,000
100255557	NEW ORLEANS	LA		11/24/2025	6.875	209,942		275,000
100255558	BALTIMORE	MD		11/24/2025	7.125	227,365		293,000
100255559	NEWARK	CA		11/24/2025	6.875	464,515		763,000
100255560	PRINCETON JUNCTION	NJ		11/24/2025	6.250	378,848		595,000
100255561	BILLERICA	MA		11/24/2025	6.500	578,597		815,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255562	SOUTH LAKE TAHOE	CA		11/24/2025	6.250	506,832		802,000
100255563	GLENWOOD SPRINGS	CO		11/24/2025	6.750	604,503		920,000
100255564	SUMTER	SC		11/24/2025	7.500	236,577		302,000
100255565	OCEAN CITY	NJ		11/24/2025	6.990	534,867		790,000
100255566	KING OF PRUSSIA	PA		11/24/2025	6.500	306,259		455,000
100255567	STATELINE	NV		11/24/2025	6.625	550,129		833,000
100255568	ROTONDA WEST	FL		11/24/2025	6.875	214,591		309,000
100255569	NORTH CHARLESTON	SC		11/24/2025	6.625	220,646		305,000
100255570	CINCINNATI	OH		11/24/2025	7.375	208,900		288,000
100255571	SPRING HILL	TN		11/24/2025	6.625	338,077		510,000
100255572	MARANA	AZ		11/24/2025	6.624	372,504		461,000
100255573	PARKER	CO		11/24/2025	6.490	628,604		870,000
100255574	NASHVILLE	TN		11/24/2025	7.375	288,318		350,000
100255575	LOS ANGELES	CA		11/24/2025	7.125	822,330		1,130,000
100255576	ROSEVILLE	CA		11/24/2025	6.490	650,167		845,000
100255577	LONE PINE	CA		11/24/2025	6.625	223,058		275,000
100255578	NORFOLK	VA		11/24/2025	7.625	280,829		306,000
100255579	ORANGE BEACH	AL		11/24/2025	6.875	424,377		550,000
100255580	SAN ANTONIO	TX		11/24/2025	6.250	336,495		470,000
100255581	FRIENDSWOOD	TX		11/24/2025	6.625	223,663		248,000
100255582	CROMWELL	CT		11/24/2025	6.875	216,019		330,000
100255583	YUCCA VALLEY	CA		11/24/2025	6.500	339,006		486,000
100255584	RUNNING SPRINGS	CA		11/24/2025	6.500	453,972		590,000
100255585	NEWARK	CA		11/24/2025	6.250	665,742		980,000
100255586	AUBREY	TX		11/24/2025	6.625	288,248		375,000
100255587	DALY CITY	CA		11/24/2025	6.990	704,655		1,025,000
100255588	MISSOULA	MT		11/24/2025	7.500	500,133		650,000
100255589	GREENSBORO	NC		11/24/2025	6.375	332,842		473,000
100255590	ROCKAWAY BEACH	OR		11/24/2025	6.375	403,141		525,000
100255591	ROGERS	AR		11/24/2025	6.500	210,183		299,000
100255592	HAYWARD	CA		11/24/2025	6.375	502,403		730,000
100255593	ROSENBERG	TX		11/24/2025	6.625	207,777		260,000
100255594	SAN LUIS OBISPO	CA		11/24/2025	6.375	720,211		1,100,000
100255595	SKOKIE	IL		11/24/2025	7.375	377,478		487,000
100255596	HIGHLANDS RANCH	CO		11/24/2025	6.490	414,982		575,000
100255597	SAN DIEGO	CA		11/24/2025	6.490	324,357		450,000
100255598	BOSTON	MA		11/24/2025	6.250	597,622		840,000
100255599	PLEASANT HILL	IA		11/24/2025	6.875	208,976		257,000
100255600	AMBLER	PA		11/24/2025	7.000	487,463		630,000
100255601	SAN JOSE	CA		11/24/2025	6.375	736,411		1,025,000
100255602	PORTLAND	OR		11/24/2025	6.375	303,520		440,000
100255603	LANCASTER	MA		11/24/2025	6.250	400,477		589,000
100255604	TAMPA	FL		11/24/2025	6.625	461,860		575,000
100255605	MANTECA	CA		11/24/2025	6.500	499,016		655,000
100255606	SPRINGFIELD	MA		11/24/2025	6.624	274,414		380,000
100255607	KEENE	TX		11/24/2025	6.240	226,464		344,000
100255608	EUREKA	CA		11/24/2025	6.375	372,578		535,000
100255609	CEDAR RAPIDS	IA		11/24/2025	6.625	230,949		300,000
100255610	SAN LUIS OBISPO	CA		11/24/2025	6.375	513,818		825,000
100255611	CLERMONT	FL		11/24/2025	7.125	325,088		430,000
100255612	INDIAN HARBOUR BEACH	FL		11/24/2025	6.490	503,376		660,000
100255613	JEFFERSON	OR		11/24/2025	6.490	594,231		855,000
100255614	BREA	CA		11/24/2025	7.125	704,678		910,000
100255615	TEMECULA	CA		11/24/2025	6.990	834,596		1,240,000
100255616	MALVERN	PA		11/24/2025	6.375	411,554		589,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255617	QUINCY	MA		11/24/2025	6.750	301,139		491,000
100255618	ALTAMONTE SPRINGS	FL		11/24/2025	7.375	228,106		299,000
100255619	TURLOCK	CA		11/24/2025	6.250	330,724		434,000
100255620	KATY	TX		11/24/2025	6.490	250,826		373,000
100255621	MERCED	CA		11/24/2025	6.490	288,240		418,000
100255622	MARYSVILLE	WA		11/24/2025	6.624	499,375		685,000
100255623	TEMPE	AZ		11/24/2025	6.490	428,880		610,000
100255624	MINNEAPOLIS	MN		11/24/2025	6.625	406,785		527,000
100255625	DURANGO	CO		11/24/2025	6.875	592,977		825,000
100255626	POCONO LAKE	PA		11/24/2025	6.875	538,121		712,000
100255627	BENTONVILLE	AR		11/24/2025	6.490	354,819		468,000
100255628	FREEPORT	FL		11/24/2025	6.490	259,894		380,000
100255629	MINOOKA	IL		11/24/2025	6.624	294,707		385,000
100255630	WAUKEGAN	IL		11/24/2025	6.875	223,918		305,000
100255631	SACRAMENTO	CA		11/24/2025	6.625	396,625		580,000
100255632	MIAMI	FL		11/24/2025	6.624	243,831		400,000
100255633	CHESTERTON	IN		11/24/2025	6.625	336,418		455,000
100255634	AYNOR	SC		11/24/2025	6.750	222,056		314,802
100255635	WILMINGTON	DE		11/24/2025	6.624	254,791		365,000
100255636	FALL RIVER	MA		11/24/2025	7.125	531,792		700,000
100255637	EAST BOSTON	MA		11/24/2025	6.500	523,841		685,000
100255638	STRATTON	VT		11/24/2025	6.875	256,939		330,000
100255639	TREVOR	WI		11/24/2025	7.625	237,663		305,000
100255640	SAINT LOUIS	MO		11/24/2025	6.375	592,844		800,000
100255641	SALEM	OR		11/24/2025	7.625	238,886		290,000
100255642	BATON ROUGE	LA		11/24/2025	7.500	566,309		720,000
100255643	PAWLEYS ISLAND	SC		11/24/2025	7.625	394,656		583,000
100255644	PAWTUCKET	RI		11/24/2025	6.875	534,601		695,000
100255645	ATHENS	AL		11/24/2025	6.250	318,008		398,000
100255646	IDYLLWILD	CA		11/24/2025	7.500	318,105		380,000
100255647	GRASONVILLE	MD		11/24/2025	7.000	593,757		817,000
100255648	BIG BEAR CITY	CA		11/24/2025	6.624	544,684		750,000
100255649	SALIDA	CO		11/24/2025	6.375	631,469		829,000
100255650	PORTLAND	OR		11/24/2025	6.490	406,220		530,000
100255651	CENTERVILLE	MA		11/24/2025	6.875	440,698		630,000
100255652	HILTON HEAD ISLAND	SC		11/24/2025	6.500	367,424		479,000
100255653	GENOA	NV		11/24/2025	6.375	643,535		832,000
100255654	LA QUINTA	CA		11/24/2025	6.375	712,844		955,000
100255655	KISSIMMEE	FL		11/24/2025	6.124	361,537		450,000
100255656	SILVER SPRING	MD		11/24/2025	6.499	358,135		570,000
100255657	WILMINGTON	DE		11/24/2025	6.624	311,124		441,000
100255658	PONDER	TX		11/24/2025	6.624	235,296		313,000
100255659	ELLICOTT CITY	MD		11/24/2025	6.124	373,374		493,000
100255660	OMAHA	NE		11/24/2025	6.490	250,314		310,000
100255661	SEAL COVE	ME		11/24/2025	6.624	574,829		650,000
100255662	GRAYSON	GA		11/24/2025	7.125	326,532		460,000
100255663	WARREN	RI		11/24/2025	6.625	499,128		695,000
100255664	MONTICELLO	IN		11/24/2025	6.490	370,141		475,000
100255665	BALTIMORE	MD		11/24/2025	7.490	363,456		500,000
100255666	BRIGANTINE	NJ		11/24/2025	6.990	513,877		630,000
100255667	PACIFIC BEACH	WA		11/24/2025	6.375	715,070		961,000
100255668	CHANDLER	AZ		11/24/2025	6.750	355,300		465,000
100255669	CHARLOTTE	NC		11/24/2025	6.625	257,119		315,900
100255670	GLENDALE	AZ		11/24/2025	6.875	368,725		524,000
100255671	RATHDRUM	ID		11/24/2025	6.375	311,055		494,900

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255672	RANCHO MISSION VIEJO	CA		11/24/2025	6.624	746,654		975,000
100255673	SOUTH LAKE TAHOE	CA		11/24/2025	6.624	528,583		693,000
100255674	LAKE STEVENS	WA		11/24/2025	6.125	624,421		845,000
100255675	LAKE FOREST	IL		11/24/2025	6.625	434,670		610,000
100255676	HURRICANE	UT		11/24/2025	6.375	677,055		865,000
100255677	SILVERTHORNE	CO		11/24/2025	6.375	694,642		910,000
100255678	FORT WORTH	TX		11/24/2025	6.625	653,787		857,000
100255679	BUENA VISTA	CO		11/24/2025	6.624	568,163		702,000
100255680	JASPER	GA		11/24/2025	6.875	370,722		450,000
100255681	AURORA	CO		11/24/2025	6.499	366,711		450,000
100255682	NORMAN	OK		11/24/2025	6.875	281,265		340,000
100255683	CENTENNIAL	CO		11/24/2025	5.999	637,602		850,000
100255684	SEVIERVILLE	TN		11/24/2025	6.999	310,649		402,000
100255685	SOUTH HAVEN	MI		11/24/2025	6.124	597,043		800,000
100255686	CLEARWATER BEACH	FL		11/24/2025	6.500	496,545		650,000
100255687	COLUMBUS	OH		11/24/2025	5.875	298,821		410,000
100255688	VENICE	FL		11/24/2025	7.490	409,761		490,000
100255689	SAINT AUGUSTINE	FL		11/24/2025	7.125	280,816		338,000
100255690	POULSBO	WA		11/24/2025	6.875	256,584		460,000
100255691	FRANKFORT	IL		11/24/2025	6.624	467,160		615,000
100255692	RENO	NV		11/24/2025	6.624	242,473		295,000
100255693	SCOTTSDALE	AZ		11/24/2025	6.990	285,178		370,000
100255694	STEVENSVILLE	MI		11/24/2025	6.625	291,119		405,000
100255695	LAKEPORT	CA		11/24/2025	5.875	324,022		485,000
100255696	BOONE	NC		11/24/2025	5.875	401,466		610,000
100255697	KIRKLAND	WA		11/24/2025	5.990	701,301		1,025,000
100255698	LAWRENCEVILLE	GA		11/24/2025	5.875	285,806		439,000
100255699	SAN MARCOS	CA		11/24/2025	6.125	431,230		636,000
100255700	SALEM	MA		11/24/2025	6.125	302,353		440,000
100255701	PORTLAND	OR		11/24/2025	6.624	515,346		805,037
100255702	RICHMOND	VA		11/24/2025	6.499	378,409		571,000
100255703	INNSBROOK	MO		11/24/2025	6.268	823,597		1,260,000
100255704	DAVIS	CA		11/24/2025	6.125	507,023		718,000
100255705	FRAMINGHAM	MA		11/24/2025	6.125	279,685		430,000
100255706	GLEN ALLEN	VA		11/24/2025	6.125	325,159		465,000
100255707	FALMOUTH	MA		11/24/2025	6.125	493,061		835,000
100255708	GLEN ALLEN	VA		11/24/2025	6.125	301,145		450,000
100255709	MISSION VIEJO	CA		11/24/2025	6.125	772,046		1,100,000
100255710	PANAMA CITY BEACH	FL		11/24/2025	6.624	249,618		345,000
100255711	MCCALL	ID		11/24/2025	6.375	577,858		815,200
100255712	SARASOTA	FL		11/24/2025	6.375	256,429		490,000
100255713	NEWARK	DE		11/24/2025	6.250	304,254		454,000
100255714	HOUSTON	TX		11/24/2025	6.499	272,780		385,000
100255715	BUTLER	TN		11/24/2025	6.490	287,819		400,000
100255716	MIAMI	FL		11/24/2025	6.490	459,795		640,000
100255717	SAN DIEGO	CA		11/24/2025	6.999	543,780		760,000
100255718	FOLSOM	CA		11/24/2025	6.624	515,153		735,000
100255719	TAMPA	FL		11/24/2025	6.375	345,110		482,000
100255720	BREMERTON	WA		11/24/2025	6.125	401,891		625,000
100255721	RICHLAND	WA		11/24/2025	6.124	268,087		380,000
100255722	WORCESTER	MA		11/24/2025	6.125	474,787		730,000
100255723	GREENVILLE	ME		11/24/2025	6.875	303,869		423,000
100255724	ANAHEIM	CA		11/24/2025	6.499	675,321		1,000,000
100255725	FORT WORTH	TX		11/24/2025	6.490	273,031		382,000
100255726	SAN JOSE	CA		11/24/2025	6.125	797,847		1,185,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255727	SAN JOSE	CA		11/24/2025	6.125	662,393		960,000
100255728	ROSEVILLE	CA		11/24/2025	6.125	415,665		685,000
100255729	BUENA VISTA	CO		11/24/2025	6.499	805,084		1,300,000
100255730	LITCHFIELD PARK	AZ		11/24/2025	5.990	308,216		475,000
100255731	MESA	AZ		11/24/2025	6.500	429,451		600,000
100255732	SANTA ANA	CA		11/24/2025	6.499	617,393		895,000
100255733	SEATTLE	WA		11/24/2025	5.999	707,768		1,075,000
100255734	JOSHUA TREE	CA		11/24/2025	6.124	603,528		925,000
100255735	NEVADA	TX		11/24/2025	6.125	541,802		815,000
100255736	CORCORAN	MN		11/24/2025	6.125	319,342		452,000
100255737	FRISCO	TX		11/24/2025	6.624	325,032		439,000
100255738	INLET BEACH	FL		11/24/2025	6.624	446,034		700,000
100255739	CLAREMONT	CA		11/24/2025	6.125	345,291		485,000
100255740	LAKEVILLE	MN		11/24/2025	6.125	284,082		423,000
100255741	SPRINGFIELD	MA		11/24/2025	5.999	270,111		403,000
100255742	ORMOND BEACH	FL		11/24/2025	7.000	286,603		430,000
100255743	OREM	UT		11/24/2025	6.500	357,087		540,000
100255744	MIAMI	FL		11/24/2025	6.125	230,124		325,000
100255745	CLAYTON	NC		11/24/2025	6.125	240,554		346,000
100255746	ALPHARETTA	GA		11/24/2025	6.624	286,081		370,000
100255747	PFLUGERVILLE	TX		11/24/2025	5.990	276,150		399,000
100255748	PALM COAST	FL		11/24/2025	6.875	273,001		375,000
100255749	MCKINNEY	TX		11/24/2025	6.125	236,954		320,000
100255750	OAKHURST	CA		11/24/2025	8.125	521,817		660,000
100255751	SELBYVILLE	DE		11/24/2025	7.375	436,881		560,000
100255752	LAS VEGAS	NV		11/24/2025	6.125	328,314		455,000
100255753	LAKE HAVASU CITY	AZ		11/24/2025	7.375	351,635		450,000
100255754	OOLTEWAH	TN		11/24/2025	7.375	343,077		444,000
100255755	SADDLE BROOK	NJ		11/24/2025	6.250	685,312		1,000,000
100255756	HAYWARD	CA		11/24/2025	6.250	637,690		840,000
100255757	SAINT SIMONS ISLAND	GA		11/24/2025	6.624	600,081		780,000
100255758	ROANOKE	VA		11/24/2025	6.875	444,032		585,000
100255759	ARCH CAPE	OR		11/24/2025	6.375	573,101		875,000
100255760	MANVEL	TX		11/24/2025	6.250	291,162		385,000
100255761	DUCK CREEK VILLAGE	UT		11/24/2025	6.490	363,892		475,000
100255762	LONG BRANCH	NJ		11/24/2025	6.124	741,399		985,000
100255763	ROCKAWAY BEACH	OR		11/24/2025	6.490	312,794		407,000
100255764	CAPE CORAL	FL		11/24/2025	6.500	566,113		750,000
100255765	SEABROOK ISLAND	SC		11/24/2025	6.499	281,258		365,000
100255766	NEW SMYRNA BEACH	FL		11/24/2025	6.624	360,911		472,000
100255767	NATCHITOCHES	LA		11/24/2025	6.500	262,308		354,000
100255768	SAVANNAH	GA		11/24/2025	6.500	245,543		317,500
100255769	DAWSONVILLE	GA		11/24/2025	6.490	345,803		469,000
100255770	HILLSBORO	OR		11/24/2025	6.375	417,669		600,000
100255771	RALEIGH	NC		11/24/2025	6.375	390,687		530,000
100255772	WENDELL	NC		11/24/2025	6.375	243,633		345,000
100255773	MADEIRA BEACH	FL		11/24/2025	6.375	581,837		781,000
100255774	GROSSE POINTE PARK	MI		11/24/2025	8.250	251,897		330,000
100255775	PRESCOTT VALLEY	AZ		11/24/2025	6.490	282,466		375,000
100255776	MODESTO	CA		11/24/2025	6.490	281,359		405,000
100255777	FORKS	WA		11/24/2025	6.624	679,673		892,000
100255778	FAIRHAVEN	MA		11/24/2025	7.125	500,691		650,000
100255779	FULSHEAR	TX		11/24/2025	6.375	256,424		338,000
100255780	DALTON	GA		11/24/2025	6.375	249,305		325,200
100255781	HILTON HEAD ISLAND	SC		11/24/2025	6.375	384,687		510,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255782	CLAREMONT	CA		11/24/2025	6.875	403,295		523,500
100255783	CLAREMONT	CA		11/24/2025	6.875	405,221		526,000
100255784	HARRISON	NJ		11/24/2025	6.499	398,465		530,000
100255785	SPOKANE	WA		11/24/2025	6.875	392,057		509,000
100255786	CHICAGO	IL		11/24/2025	6.990	570,967		750,000
100255787	PUYALLUP	WA		11/24/2025	6.124	405,279		550,000
100255788	BOSTON	MA		11/24/2025	6.499	406,073		533,000
100255789	NAPA	CA		11/24/2025	6.990	789,333		1,075,000
100255790	NEWARK	NJ		11/24/2025	6.624	561,164		775,000
100255791	MANTECA	CA		11/24/2025	6.499	497,825		650,000
100255792	HEMET	CA		11/24/2025	7.000	262,556		340,000
100255793	FUQUAY VARINA	NC		11/24/2025	6.499	402,873		545,000
100255794	JACKSON	NJ		11/24/2025	6.624	767,822		1,160,000
100255795	SAN DIEGO	CA		11/24/2025	6.875	966,634		1,253,000
100255796	ALBUQUERQUE	NM		11/24/2025	6.624	332,178		450,000
100255797	LONGMONT	CO		11/24/2025	4.990	326,680		454,000
100255798	EXTON	PA		11/24/2025	6.625	388,540		525,000
100255799	RIVERSIDE	CA		11/24/2025	6.490	469,744		645,000
100255800	MCKINNEY	TX		11/24/2025	6.375	267,510		371,000
100255801	NEW ORLEANS	LA		11/24/2025	6.624	277,675		365,000
100255802	ANNA	TX		11/24/2025	6.375	261,446		365,000
100255803	FOLSOM	CA		11/24/2025	6.499	449,726		585,000
100255804	CASCADE	ID		11/24/2025	6.500	652,483		854,000
100255805	CORONA	CA		11/24/2025	6.490	518,775		675,000
100255806	SOUTH LAKE TAHOE	CA		11/24/2025	6.124	495,078		650,000
100255807	FRESNO	CA		11/24/2025	6.499	361,571		480,000
100255808	TURLOCK	CA		11/24/2025	6.875	378,824		600,000
100255809	COLUMBUS	OH		11/24/2025	6.500	292,391		391,000
100255810	MIAMI	FL		11/24/2025	6.499	303,933		400,000
100255811	AUSTIN	TX		11/24/2025	7.125	299,834		450,000
100255812	ETNA	OH		11/24/2025	6.875	233,199		304,000
100255813	RALEIGH	NC		11/24/2025	6.124	328,743		465,000
100255814	KNIGHTDALE	NC		11/24/2025	6.030	306,153		404,000
100255815	BRICK	NJ		11/24/2025	6.624	323,815		425,000
100255816	GILBERT	AZ		11/24/2025	6.375	348,267		455,000
100255817	SAUNDERSTOWN	RI		11/24/2025	6.875	348,220		456,000
100255818	SPARKS	NV		11/24/2025	6.500	350,530		456,000
100255819	NAPLES	FL		11/24/2025	6.500	581,803		755,000
100255820	AURORA	IL		11/24/2025	6.125	249,795		342,000
100255821	SAN ANTONIO	TX		11/24/2025	6.624	325,339		426,000
100255822	DAVENPORT	FL		11/24/2025	6.375	314,608		419,000
100255823	GLEN ALLEN	VA		11/24/2025	6.499	272,719		356,000
100255824	GERMANTOWN	MD		11/24/2025	6.124	268,327		365,000
100255825	HOOVER	AL		11/24/2025	6.875	290,143		404,000
100255826	AMES	IA		11/24/2025	6.375	268,397		349,000
100255827	PLYMOUTH	MN		11/24/2025	6.624	297,475		399,368
100255828	LYNNWOOD	WA		11/24/2025	7.250	660,331		860,000
100255829	SCOTTSDALE	AZ		11/24/2025	6.875	474,657		679,000
100255830	PAWTUCKET	RI		11/24/2025	6.625	562,788		750,000
100255831	CRANFORD	NJ		11/24/2025	6.625	749,812		975,000
100255832	LATHROP	CA		11/24/2025	7.125	469,513		611,000
100255833	PAWTUCKET	RI		11/24/2025	6.625	562,788		750,000
100255834	CANADIAN LAKES	MI		11/24/2025	6.500	395,511		545,000
100255835	CHANDLER	AZ		11/24/2025	6.625	405,319		540,000
100255836	CAROLINA BEACH	NC		11/24/2025	7.125	408,187		545,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255837	CROSSVILLE	TN		11/24/2025	7.000	376,034		500,000
100255838	WHITMAN	MA		11/24/2025	6.624	378,494		499,000
100255839	OSAGE BEACH	MO		11/24/2025	6.625	330,256		432,000
100255840	BETHLEHEM	GA		11/24/2025	6.500	233,896		310,000
100255841	NORTH RICHLAND HILLS	TX		11/24/2025	6.625	290,977		388,000
100255842	FARMINGTON	AR		11/24/2025	6.624	261,472		340,000
100255843	KILL DEVIL HILLS	NC		11/24/2025	7.125	356,464		460,000
100255844	TUCSON	AZ		11/24/2025	6.875	293,500		380,000
100255845	PRESCOTT	AZ		11/24/2025	7.000	328,227		420,000
100255846	OCEAN CITY	MD		11/24/2025	6.875	279,807		367,500
100255847	CHICAGO RIDGE	IL		11/24/2025	7.000	253,259		325,000
100255848	KILL DEVIL HILLS	NC		11/24/2025	7.500	339,278		431,000
100255849	HOUSTON	TX		11/24/2025	6.625	286,705		384,000
100255850	FAYETTEVILLE	AR		11/24/2025	7.125	284,015		363,000
100255851	NORTH MYRTLE BEACH	SC		11/24/2025	7.125	243,659		310,000
100255852	LAGRANGE	IN		11/24/2025	7.250	275,788		363,000
100255853	ROWLETT	TX		11/24/2025	6.500	244,025		325,000
100255854	PINE VALLEY	UT		11/24/2025	7.625	393,994		476,000
100255855	BETHLEHEM	GA		11/24/2025	6.500	235,625		307,000
100255856	BUFORD	GA		11/24/2025	6.990	281,925		370,000
100255857	ELGIN	IL		11/24/2025	6.990	246,523		318,000
100255858	CHICAGO	IL		11/24/2025	6.875	257,892		330,000
100255859	SAN ANTONIO	TX		11/24/2025	6.490	372,420		460,000
100255860	JACKSONVILLE	FL		11/24/2025	7.625	700,948		835,000
100255861	STUART	FL		11/24/2025	7.625	538,856		655,000
100255862	LAKE ARROWHEAD	CA		11/24/2025	6.499	590,751		760,000
100255863	PANORA	IA		11/24/2025	6.990	290,565		390,000
100255864	KISSIMMEE	FL		11/24/2025	6.999	307,539		370,000
100255865	NORTH CHARLESTON	SC		11/24/2025	7.125	300,559		372,000
100255866	BELLA VISTA	AR		11/24/2025	6.490	276,839		338,000
100255867	PACE	FL		11/24/2025	6.500	314,307		410,000
100255868	FORT WORTH	TX		11/24/2025	6.375	244,676		310,000
100255869	PLACENTIA	CA		11/24/2025	6.875	376,283		515,000
100255870	EL CAJON	CA		11/24/2025	6.999	671,156		820,000
100255871	ANN ARBOR	MI		11/24/2025	6.624	410,903		515,000
100255872	SEVIERVILLE	TN		11/24/2025	6.990	413,722		500,000
100255873	BLUE RIDGE	GA		11/24/2025	6.499	456,715		565,000
100255874	NASHVILLE	TN		11/24/2025	6.875	321,823		390,000
100255875	NOBLESVILLE	IN		11/24/2025	6.750	343,749		420,000
100255876	NAPA	CA		11/24/2025	6.624	548,838		771,250
100255877	HIGH POINT	NC		11/24/2025	7.250	287,539		350,000
100255878	OOLTEWAH	TN		11/24/2025	6.875	289,469		351,000
100255879	SAN TAN VALLEY	AZ		11/24/2025	7.250	306,317		426,000
100255880	OCEAN ISLE BEACH	NC		11/24/2025	7.375	707,361		862,000
100255881	CYPRESS	TX		11/24/2025	6.875	259,533		340,000
100255882	LEES SUMMIT	MO		11/24/2025	6.500	277,692		360,000
100255883	ATLANTIC BEACH	NC		11/24/2025	6.625	635,228		780,000
100255884	PHOENIX	AZ		11/24/2025	7.375	319,777		385,000
100255885	COROLLA	NC		11/24/2025	7.125	600,196		750,000
100255886	OCEAN CITY	MD		11/24/2025	7.250	256,420		320,000
100255887	MOKENA	IL		11/24/2025	7.375	345,568		416,000
100255888	FAYETTEVILLE	AR		11/24/2025	6.625	385,509		470,000
100255889	NEW PORT RICHEY	FL		11/24/2025	6.500	355,839		438,000
100255890	FORT WORTH	TX		11/24/2025	6.500	501,512		625,000
100255891	BOGART	GA		11/24/2025	6.500	289,775		355,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100255892	HENDERSON	NV		11/24/2025	7.375	386,255		462,000
100255893	MEDFORD	NJ		11/24/2025	7.125	315,636		410,000
100255894	MILLSBORO	DE		11/24/2025	7.125	352,451		445,000
100255895	FREEHOLD	NJ		11/24/2025	7.000	410,209		500,000
100255896	PLANO	TX		11/24/2025	6.990	347,048		421,000
100255897	APPLE VALLEY	CA		11/24/2025	6.990	339,730		425,000
100255898	ABSECON	NJ		11/24/2025	7.125	347,147		418,000
100255899	BERLIN	MD		11/24/2025	6.990	344,155		415,000
100255900	SOUTH LAKE TAHOE	CA		11/24/2025	7.375	292,958		350,000
100255901	LITTLE RIVER	SC		11/24/2025	7.125	362,485		441,000
100255902	REDDING	CA		11/24/2025	6.625	308,699		375,000
100255903	BROWNS SUMMIT	NC		11/24/2025	6.990	286,881		353,000
100255904	DAWSONVILLE	GA		11/24/2025	7.125	282,988		355,000
100255905	ATLANTA	GA		11/24/2025	6.875	291,898		357,000
100255906	TUCSON	AZ		11/24/2025	7.000	258,520		310,000
100255907	ELKHORN	WI		11/24/2025	7.125	276,108		335,000
100255908	UNIVERSITY HEIGHTS	OH		11/24/2025	6.990	255,966		309,000
100255909	ATLANTA	GA		11/24/2025	7.750	668,146		730,000
100255910	ARDMORE	OK		11/24/2025	7.750	571,542		626,000
100255911	COROLLA	NC		11/24/2025	7.625	533,908		609,000
100255912	PELHAM	AL		11/24/2025	7.875	451,819		510,000
100255913	MCCLOUD	CA		11/24/2025	6.875	286,522		330,000
100255914	OAKLAND	MD		11/24/2025	7.750	663,900		711,000
100255915	INDIANAPOLIS	IN		11/24/2025	7.375	500,115		580,000
100255916	MILLSBORO	DE		11/24/2025	7.625	599,059		645,000
100255917	TWENTYNINE PALMS	CA		11/24/2025	7.500	273,686		310,000
100255918	PIGEON	MI		11/24/2025	7.625	261,567		280,000
100255919	RIO RANCHO	NM		11/24/2025	6.999	361,553		415,000
100255920	LAKEVILLE	MN		11/24/2025	6.875	272,735		360,000
100255921	BOONE	NC		11/24/2025	7.375	336,554		445,000
100255922	ATASCADERO	CA		11/24/2025	7.375	601,157		649,000
100255923	BUCKEYE	AZ		11/24/2025	8.000	400,625		439,000
100255924	VALLEJO	CA		11/24/2025	6.875	333,419		520,000
100255925	CAPE CHARLES	VA		11/24/2025	7.625	801,939		886,000
100255926	GROVE CITY	OH		11/24/2025	6.875	279,256		341,000
100255927	LENOIR CITY	TN		11/24/2025	6.490	514,288		735,000
100255928	PAHRUMP	NV		11/24/2025	6.125	338,667		375,000
100255929	CHATTANOOGA	TN		11/24/2025	6.750	306,844		405,000
100255930	ROCHESTER	NY		11/24/2025	7.375	196,323		227,000
100255931	BRICK	NJ		11/24/2025	6.750	255,789		360,000
100255947	SAN JOSE	CA		11/25/2025	7.900	51,879		1,128,353
100255991	MADISON	AL		11/25/2025	8.400	40,600		357,512
100256029	HAGERSTOWN	MD		11/25/2025	9.475	26,143		362,482
100256040	BENNETT	NC		11/25/2025	10.425	76,131		461,724
100256091	LAWRENCEVILLE	GA		11/25/2025	7.525	26,043		404,307
100256093	PHOENIX	AZ		11/25/2025	9.250	25,825		409,116
100256143	CONCORD	NC		11/25/2025	8.025	56,468		579,337
100256151	LILLINGTON	NC		11/25/2025	9.975	41,828		395,369
100256152	BLOOMINGTON	IL		11/25/2025	7.700	73,850		378,201
100256190	ENTERPRISE	AL		11/25/2025	8.650	46,842		160,000
100256263	TUCSON	AZ		11/25/2025	9.225	7,251		242,159
100256332	VINELAND	NJ		11/25/2025	11.750	11,503		425,539
100256336	CUMMING	GA		11/25/2025	8.700	177,796		1,010,334
100256362	GASTONIA	NC		11/25/2025	8.025	63,464		215,176
100256437	KALKASKA	MI		11/25/2025	7.750	197,898		254,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100256438	LAKE OZARK	MO		11/25/2025	7.000	167,421		208,500
100256439	SAMMAMISH	WA		11/25/2025	6.624	1,321,876		1,850,000
100256440	LOS ANGELES	CA		11/25/2025	8.500	3,146,250		4,965,000
100256441	RICHMOND	TX		11/25/2025	6.875	409,541		568,000
100256442	NOKOMIS	FL		11/25/2025	7.875	499,110		620,000
100256443	MC LEAN	VA		11/25/2025	7.375	2,047,500		4,180,000
100256444	LAKE GENEVA	WI		11/25/2025	7.374	263,419		320,000
100256445	ROSEMEAD	CA		11/25/2025	6.875	683,628		1,200,000
100256446	HENDERSON	NV		11/25/2025	6.874	422,528		675,000
100256447	SURPRISE	AZ		11/25/2025	6.625	324,582		455,000
100256448	CANTON	MI		11/25/2025	6.875	150,832		535,000
100256449	DIAMOND BAR	CA		11/25/2025	6.750	1,275,784		1,650,000
100256450	ROSEMEAD	CA		11/25/2025	7.250	1,049,181		1,250,000
100256451	FRANKLIN	NH		11/25/2025	7.249	430,854		540,000
100256452	PINELLAS PARK	FL		11/25/2025	7.000	177,428		312,000
100256453	TUSCALOOSA	AL		11/25/2025	7.990	152,050		182,000
100256454	VIRGINIA BEACH	VA		11/25/2025	7.374	346,080		412,000
100256455	LARCHMONT	NY		11/25/2025	7.249	1,464,810		1,765,000
100256456	WHITTIER	CA		11/25/2025	8.249	663,600		790,000
100256980	HENRICO	NC		11/26/2025	6.990	426,129		668,000
100256981	LOCUST GROVE	GA		11/26/2025	5.000	160,814		249,000
100256982	MOUNTAIN TOP (WRIGHT)	PA		11/26/2025	7.125	424,595		542,000
100256983	LOCUST GROVE	GA		11/26/2025	5.000	170,080		249,000
100256984	LAKE ALFRED	FL		11/26/2025	7.500	269,800		351,000
100256985	DELTAVILLE	VA		11/26/2025	7.490	470,385		500,000
100256986	WILLIAMSTOWN	NJ		11/26/2025	7.500	203,099		260,000
100256987	IRVING	TX		11/26/2025	7.625	262,010		310,000
100256988	LANCASTER	SC		11/26/2025	7.375	177,138		215,000
100256989	KENNESAW	GA		11/26/2025	6.625	226,809		290,000
100256990	TARPON SPRINGS	FL		11/26/2025	6.875	290,541		360,000
100256991	BROKEN BOW	OK		11/26/2025	6.990	659,884		822,000
100256992	SEVIERVILLE	TN		11/26/2025	5.990	719,131		910,000
100256993	SNELLVILLE	GA		11/26/2025	6.375	710,148		945,000
100256994	SEVIERVILLE	TN		11/26/2025	7.375	671,731		809,000
100256995	LOCUST GROVE	GA		11/26/2025	5.000	170,800		245,000
100256996	WILDWOOD CREST	NJ		11/26/2025	6.875	755,376		1,010,000
100256997	LOCUST GROVE	GA		11/26/2025	5.000	180,136		245,000
100256998	ABBEVILLE	LA		11/26/2025	7.125	227,708		243,000
100256999	VIRGINIA BEACH	VA		11/26/2025	6.625	388,025		470,000
100257000	TAHOE CITY	CA		11/26/2025	6.990	577,216		700,000
100257001	CHARLOTTE	NC		11/26/2025	6.990	236,638		280,000
100257002	SHENANDOAH	VA		11/26/2025	6.990	501,671		536,000
100257003	GEORGETOWN	TX		11/26/2025	7.125	609,695		650,000
100257004	CHULA VISTA	CA		11/26/2025	6.500	703,901		915,000
100257005	TAMPA	FL		11/26/2025	6.990	342,430		415,000
100257006	DOVER	AR		11/26/2025	7.125	214,152		275,000
100257007	JEFFERSONVILLE	IN		11/26/2025	6.625	201,200		260,000
100257008	GREENTOWN (PALMYRA)	PA		11/26/2025	7.490	191,954		270,000
100257009	ARLINGTON	VA		11/26/2025	6.500	453,167		586,000
100257010	SACRAMENTO	CA		11/26/2025	6.125	693,756		910,000
100257011	SACRAMENTO	CA		11/26/2025	6.490	364,981		516,000
100257012	NASHVILLE	TN		11/26/2025	7.375	209,639		290,000
100257013	ST. PETERSBURG	FL		11/26/2025	6.625	286,072		345,000
100257014	SPRINGFIELD	MO		11/26/2025	7.125	208,708		273,000
100257015	CAPE CORAL	FL		11/26/2025	6.625	275,056		333,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257016	CUDJOE KEY	FL		11/26/2025	7.375	688,916		808,000
100257017	GALVESTON	TX		11/26/2025	7.125	282,751		340,000
100257018	LEHI	UT		11/26/2025	7.125	401,386		455,000
100257019	FOND DU LAC	WI		11/26/2025	7.625	408,592		430,000
100257020	PHOENIX	AZ		11/26/2025	7.500	290,521		350,000
100257021	GLENDALE	AZ		11/26/2025	6.490	376,026		495,000
100257022	NASHVILLE	TN		11/26/2025	7.490	322,843		386,000
100257023	SEMINOLE	FL		11/26/2025	6.500	372,417		490,000
100257024	LATHROP	CA		11/26/2025	6.490	527,387		680,000
100257025	FRENCH LICK	IN		11/26/2025	6.500	214,925		260,000
100257026	APEX	NC		11/26/2025	6.500	254,894		390,000
100257027	HOUSTON	TX		11/26/2025	6.490	280,321		350,000
100257028	FLAGSTAFF	AZ		11/26/2025	6.625	561,241		721,000
100257029	EUREKA	CA		11/26/2025	6.125	169,411		465,000
100257030	VIRGINIA BEACH	VA		11/26/2025	7.500	383,914		460,000
100257031	HOOPER	UT		11/26/2025	6.875	354,082		545,000
100257032	ALVIN	TX		11/26/2025	6.490	172,935		225,000
100257033	DALLAS	TX		11/26/2025	6.490	209,606		275,000
100257034	EVERETT	MA		11/26/2025	6.625	563,647		730,000
100257035	GRAPEVIEW	WA		11/26/2025	6.625	314,194		380,000
100257036	THE VILLAGES	FL		11/26/2025	7.490	298,248		320,000
100257037	LOS ANGELES	CA		11/26/2025	6.500	617,756		815,000
100257038	MESA	AZ		11/26/2025	6.875	222,775		357,000
100257039	CAPE CORAL	FL		11/26/2025	6.625	199,679		240,000
100257040	MOUNT WASHINGTON	KY		11/26/2025	6.625	230,227		285,000
100257041	TOCCOA	GA		11/26/2025	6.375	277,437		335,000
100257042	OZARK	MO		11/26/2025	6.625	183,189		330,000
100257043	DALHART	TX		11/26/2025	7.490	170,640		190,000
100257044	ROGERSVILLE	MO		11/26/2025	6.625	183,189		323,000
100257045	SUNRISE	FL		11/26/2025	7.500	340,891		410,000
100257046	BLUE RIDGE	GA		11/26/2025	6.490	634,487		775,000
100257047	PORT ARANSAS	TX		11/26/2025	6.490	766,727		907,000
100257048	PINE MOUNTAIN CLUB	CA		11/26/2025	6.990	254,612		325,000
100257049	LAS VEGAS	NV		11/26/2025	6.990	325,102		435,000
100257050	ARLINGTON	TX		11/26/2025	6.625	176,527		210,000
100257051	TEMPE	AZ		11/26/2025	6.490	548,364		680,000
100257052	STATE COLLEGE	PA		11/26/2025	6.375	232,089		271,000
100257053	PHOENIX	AZ		11/26/2025	6.990	348,939		450,000
100257054	YOUNGTOWN	AZ		11/26/2025	6.490	288,729		375,000
100257055	POCONO SUMMIT	PA		11/26/2025	7.125	206,536		219,000
100257056	SUNRIVER	OR		11/26/2025	6.625	838,028		1,085,000
100257057	CORAL SPRINGS	FL		11/26/2025	7.125	424,898		534,500
100257058	ST. AUGUSTINE	FL		11/26/2025	7.125	839,084		895,000
100257059	LEXINGTON	MI		11/26/2025	7.125	233,218		248,000
100257060	CENTENNIAL	CO		11/26/2025	6.125	601,918		750,000
100257061	BENTONVILLE	AR		11/26/2025	6.375	367,571		450,000
100257062	DECATUR	AL		11/26/2025	7.625	251,710		300,000
100257063	ROGERS	AR		11/26/2025	6.375	295,185		387,000
100257064	TAMPA	FL		11/26/2025	6.625	771,931		887,000
100257065	HILTON HEAD ISLAND	SC		11/26/2025	7.125	565,974		680,000
100257066	NORTH LAS VEGAS	NV		11/26/2025	6.500	316,925		400,000
100257067	QUINCY	MA		11/26/2025	6.625	595,772		790,000
100257068	HEBER CITY	UT		11/26/2025	6.375	599,997		730,000
100257069	VALLEJO	CA		11/26/2025	7.625	550,616		685,000
100257070	WAYNESVILLE	NC		11/26/2025	6.625	207,879		285,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257071	PAPILLION	NE		11/26/2025	7.125	335,280		380,000
100257072	CAPE CORAL	FL		11/26/2025	6.250	299,000		485,000
100257073	SOUTH LAKE TAHOE	CA		11/26/2025	6.500	464,397		690,000
100257074	TUCSON	AZ		11/26/2025	6.990	208,796		252,000
100257075	SEVIERVILLE	TN		11/26/2025	6.625	551,148		680,000
100257076	DELAWARE	OH		11/26/2025	6.375	274,236		355,000
100257077	PORTLAND	OR		11/26/2025	6.375	447,020		592,000
100257078	JEFFERSON	GA		11/26/2025	7.125	369,175		440,000
100257079	MEMPHIS	TN		11/26/2025	7.125	431,893		475,000
100257080	FAIRPLAY	CO		11/26/2025	6.990	784,685		893,000
100257081	MINERAL BLUFF	GA		11/26/2025	6.625	386,794		429,000
100257082	WILLIAMS	AZ		11/26/2025	6.490	480,867		573,000
100257083	OLD HICKORY	TN		11/26/2025	6.625	281,816		343,000
100257084	GLENDALE	AZ		11/26/2025	6.990	459,166		490,000
100257085	LOUISVILLE	KY		11/26/2025	7.125	342,423		431,000
100257086	POCONO LAKE COOLBAUGH	PA		11/26/2025	7.125	246,809		267,000
100257087	ST. AUGUSTINE	FL		11/26/2025	7.625	180,572		239,000
100257088	BLUFFTON	SC		11/26/2025	6.375	299,525		392,000
100257089	ROY	UT		11/26/2025	6.250	514,933		725,000
100257090	OKLAHOMA CITY	OK		11/26/2025	6.375	185,543		225,000
100257091	BAILEY	CO		11/26/2025	6.875	803,099		970,000
100257092	BROOKLYN	NY		11/26/2025	7.875	164,498		834,000
100257096	KINGSTON	WA		11/26/2025	8.625	136,806		645,407
100257097	LAS VEGAS	NV		11/26/2025	7.125	102,467		447,213
100257099	OXFORD	OH		11/26/2025	8.875	99,350		548,555
100257102	HIGHLAND MILLS	NY		11/26/2025	8.125	212,724		888,644
100257104	SAINT GEORGE	UT		11/26/2025	8.750	67,712		364,686
100257105	BRIDGEPORT	CT		11/26/2025	9.375	44,072		227,895
100257109	DAYVILLE	CT		11/26/2025	8.375	90,522		490,023
100257110	MIAMI	FL		11/26/2025	8.125	210,156		860,508
100257125	CRANE	MO		11/26/2025	9.125	100,069		401,399
100257128	MYRTLE BEACH	SC		11/26/2025	8.500	48,363		259,946
100257129	SEABECK	WA		11/26/2025	9.625	119,429		700,000
100257130	GONZALES	LA		11/26/2025	10.250	75,256		316,821
100257132	GLENNVILLE	GA		11/26/2025	11.125	80,642		310,752
100257133	ROANOKE	VA		11/26/2025	8.750	63,950		281,245
100257134	SAN LEANDRO	CA		11/26/2025	8.375	186,390		889,323
100257140	LOCKPORT	NY		11/26/2025	8.625	47,289		244,000
100257154	DAYTON	NV		11/26/2025	7.375	159,960		713,945
100257159	FRANKLINVILLE	NJ		11/26/2025	8.250	121,054		649,149
100257160	MANTECA	CA		11/26/2025	6.625	4,705		600,000
100257161	YORK	ME		11/26/2025	7.625	306,378		398,000
100257162	MONROE	NC		11/26/2025	6.990	230,763		290,000
100257163	THOMPSONS STATION	TN		11/26/2025	6.625	413,184		510,000
100257164	MCKINNEY	TX		11/26/2025	6.990	287,913		384,000
100257165	CHANDLER	TX		11/26/2025	8.375	227,008		250,000
100257166	JAY	VT		11/26/2025	5.990	161,439		225,000
100257167	FORT PIERCE	FL		11/26/2025	7.375	270,489		350,000
100257168	WADDELL	AZ		11/26/2025	6.500	299,292		390,000
100257169	GRANBURY	TX		11/26/2025	5.750	180,720		239,000
100257170	GARNER	NC		11/26/2025	5.875	288,146		430,000
100257171	TEMPLE	GA		11/26/2025	7.500	177,397		278,000
100257172	STOCKTON	CA		11/26/2025	6.750	192,858		370,000
100257173	BRIGANTINE	NJ		11/26/2025	5.990	197,087		640,000
100257174	BELMONT	NC		11/26/2025	6.625	154,178		495,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257175	DAWSONVILLE	GA		11/26/2025	5.750	350,371		530,000
100257176	BEAUMONT	CA		11/26/2025	6.990	425,062		566,000
100257177	CALHOUN	GA		11/26/2025	7.750	179,946		257,900
100257178	BATON ROUGE	LA		11/26/2025	6.990	159,377		205,000
100257179	ROUND ROCK	TX		11/26/2025	6.625	236,311		320,000
100257180	TEMECULA	CA		11/26/2025	6.625	414,014		629,000
100257181	WINTER GARDEN	FL		11/26/2025	6.500	311,754		533,000
100257182	PALM DESERT	CA		11/26/2025	6.990	385,096		515,000
100257183	THE VILLAGES	FL		11/26/2025	6.625	191,105		385,000
100257184	MCKINNEY	TX		11/26/2025	7.875	376,635		462,000
100257185	SALISBURY	NC		11/26/2025	7.125	283,237		320,000
100257186	CORINTH	TX		11/26/2025	4.990	277,825		455,000
100257187	DEARBORN	MI		11/26/2025	6.990	153,098		215,000
100257188	MCKINNEY	TX		11/26/2025	7.125	230,418		300,000
100257189	DUNCAN	SC		11/26/2025	7.500	243,552		350,000
100257190	SARASOTA	FL		11/26/2025	7.250	378,824		520,000
100257191	NOKOMIS	FL		11/26/2025	6.625	468,032		615,000
100257192	PORTLAND	OR		11/26/2025	6.375	443,060		633,640
100257193	CLERMONT	FL		11/26/2025	7.125	225,191		340,000
100257194	LAVON	TX		11/26/2025	6.625	231,070		307,000
100257195	WASHINGTON	DC		11/26/2025	6.990	811,095		1,150,000
100257196	LAVON	TX		11/26/2025	6.625	193,819		310,000
100257197	STANLEY	NC		11/26/2025	5.990	327,291		455,000
100257198	ANDERSON	SC		11/26/2025	6.990	242,612		750,000
100257199	LAS VEGAS	NV		11/26/2025	7.625	204,988		267,000
100257200	ATLANTA	GA		11/26/2025	7.500	93,030		208,000
100257201	LAS VEGAS	NV		11/26/2025	6.375	145,800		475,000
100257202	AVE MARIA	FL		11/26/2025	6.500	361,421		420,000
100257203	MYRTLE BEACH	SC		11/26/2025	6.500	276,204		396,000
100257204	KILL DEVIL HILLS	NC		11/26/2025	5.990	702,152		1,080,000
100257205	MADISON	AL		11/26/2025	4.990	243,668		265,000
100257206	CHARLOTTE	NC		11/26/2025	6.990	296,109		385,000
100257207	MANTECA	CA		11/26/2025	6.625	590,520		765,000
100257208	MCKINNEY	TX		11/26/2025	7.750	310,459		390,000
100257209	TEMECULA	CA		11/26/2025	7.125	452,484		620,000
100257210	CALHOUN	GA		11/26/2025	7.750	187,311		254,000
100257211	FARMINGTON	NM		11/26/2025	5.990	189,975		250,000
100257212	MADILL	OK		11/26/2025	6.500	171,298		340,000
100257213	NORTH HOLLYWOOD	CA		11/26/2025	7.625	423,547		570,000
100257214	DECATUR	GA		11/26/2025	7.500	249,219		306,000
100257215	CARMICHAEL	CA		11/26/2025	7.125	412,213		625,000
100257216	COLUMBUS	GA		11/26/2025	7.625	337,462		405,000
100257217	MYRTLE BEACH	SC		11/26/2025	4.990	216,174		375,000
100257218	EUSTIS	FL		11/26/2025	6.625	177,595		345,000
100257219	MONROE	NC		11/26/2025	6.990	221,308		290,000
100257220	NASHVILLE	TN		11/26/2025	6.990	338,771		520,000
100257221	ZEBULON	NC		11/26/2025	6.250	300,763		415,000
100257222	NASHVILLE	TN		11/26/2025	7.125	354,053		470,000
100257223	MANTECA	CA		11/26/2025	6.375	404,424		600,000
100257224	FREDERICK	MD		11/26/2025	7.125	360,961		475,000
100257225	SAN DIEGO	CA		11/26/2025	6.500	358,266		1,200,000
100257226	HEMPSTEAD	TX		11/26/2025	5.990	495,341		1,495,000
100257227	SEATTLE	WA		11/26/2025	7.125	657,059		940,000
100257228	CHARLOTTE	NC		11/26/2025	6.125	246,308		330,000
100257229	MARICOPA	AZ		11/26/2025	5.500	250,396		363,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257230	PALM COAST	FL		11/26/2025	4.990	258,799		360,000
100257231	VILLA RICA	GA		11/26/2025	6.990	207,802		290,000
100257232	HAMBURG	NJ		11/26/2025	5.990	205,481		272,500
100257233	ZEBULON	NC		11/26/2025	4.375	175,621		285,000
100257234	MONROE	NC		11/26/2025	6.250	249,818		335,000
100257235	WEST VALLEY CITY	UT		11/26/2025	6.500	158,854		335,000
100257236	CLYDE	TX		11/26/2025	6.875	194,620		241,000
100257237	SAGINAW	TX		11/26/2025	6.875	218,380		265,000
100257238	OMAHA	NE		11/26/2025	8.875	37,305		436,885
100257240	FAIRMONT	WV		11/26/2025	7.875	48,511		247,695
100257241	COLUMBUS	OH		11/26/2025	10.250	40,143		306,195
100257246	SPARKS	NV		11/26/2025	7.375	73,218		620,620
100257250	ROSWELL	GA		11/26/2025	8.000	107,305		537,823
100257251	GILROY	CA		11/26/2025	7.750	178,191		1,324,000
100257252	SAVANNAH	GA		11/26/2025	9.000	37,800		262,959
100257253	SANTA MONICA	CA		11/26/2025	8.250	308,236		1,086,000
100257254	HOLIDAY	FL		11/26/2025	9.250	43,200		207,943
100257258	CUMMING	GA		11/26/2025	8.500	100,176		688,631
100257259	RICHLAND	WA		11/26/2025	8.000	52,597		544,976
100257261	TUCSON	AZ		11/26/2025	9.625	335,923		956,701
100257262	STRAFFORD	NH		11/26/2025	8.375	107,986		507,000
100257263	WINCHESTER	CA		11/26/2025	8.000	90,311		762,304
100257264	CAPE CORAL	FL		11/26/2025	9.375	45,014		560,000
100257265	WALL	NJ		11/26/2025	8.500	108,000		772,729
100257267	LOS ANGELES	CA		11/26/2025	7.750	265,114		970,249
100257270	HAMPTON	GA		11/26/2025	8.125	127,852		554,174
100257271	FLOWERY BRANCH	GA		11/26/2025	8.125	108,348		379,784
100257272	RIDGEFIELD	CT		11/26/2025	7.750	181,136		833,100
100257274	NAPLES	FL		11/26/2025	8.375	54,000		526,781
100257275	LAS VEGAS	NV		11/26/2025	7.875	42,958		547,807
100257276	PERRIS	CA		11/26/2025	8.375	108,000		548,526
100257277	THE VILLAGES	FL		11/26/2025	8.625	37,409		347,400
100257278	WEST RICHLAND	WA		11/26/2025	7.250	160,340		864,160
100257279	LOS ALTOS	CA		11/26/2025	7.500	367,401		3,627,651
100257280	PORT ORANGE	FL		11/26/2025	9.000	37,800		389,965
100257282	PAGOSA SPRINGS	CO		11/26/2025	8.375	59,400		770,000
100257283	GREER	SC		11/26/2025	7.750	52,590		363,659
100257284	SUSSEX	NJ		11/26/2025	9.000	41,045		294,816
100257285	CHESTER	NY		11/26/2025	7.500	262,398		821,145
100257286	WAPAKONETA	OH		11/26/2025	8.125	36,789		188,729
100257287	GAINESVILLE	GA		11/26/2025	7.875	158,522		569,339
100257288	UNION	WA		11/26/2025	7.750	39,155		487,127
100257289	INDIANAPOLIS	IN		11/26/2025	9.125	78,300		388,744
100257290	YOUNG HARRIS	GA		11/26/2025	9.250	42,867		449,971
100257291	WEST SACRAMENTO	CA		11/26/2025	11.500	53,971		728,050
100257292	PRAIRIEVILLE	LA		11/26/2025	8.750	109,080		576,663
100257295	LANETT	AL		11/26/2025	8.000	37,346		188,450
100257296	DECATUR	GA		11/26/2025	8.375	75,400		525,898
100257297	AURORA	CO		11/26/2025	10.125	164,545		581,000
100257299	PEABODY	MA		11/26/2025	8.625	246,329		750,000
100257300	COVINGTON	GA		11/26/2025	8.875	54,000		308,770
100257301	WEST ISLIP	NY		11/26/2025	8.875	160,329		624,674
100257302	BELTON	MO		11/26/2025	7.625	83,982		240,488
100257304	OCALA	FL		11/26/2025	7.750	53,374		245,624
100257305	BALLWIN	MO		11/26/2025	7.875	180,058		636,376

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257307	RUSSIAVILLE	IN		11/26/2025	9.625	108,000		292,320
100257308	LOMA LINDA	CA		11/26/2025	8.750	66,960		753,029
100257309	LAS VEGAS	NV		11/26/2025	8.250	37,797		345,874
100257312	TAMPA	FL		11/26/2025	8.125	43,078		413,262
100257313	YUMA	AZ		11/26/2025	11.500	80,679		250,000
100257315	LAKE PEEKSKILL	NY		11/26/2025	6.375	95,096		362,392
100257316	MONROE	WA		11/26/2025	7.875	162,645		1,068,346
100257319	SANTA FE	NM		11/26/2025	7.875	38,595		706,683
100257320	SOUTH BEND	IN		11/26/2025	10.000	54,000		144,000
100257321	MELBOURNE	FL		11/26/2025	8.250	57,929		324,000
100257322	TUCKERTON	NJ		11/26/2025	8.500	54,000		282,079
100257323	PALMDALE	CA		11/26/2025	7.875	58,019		447,519
100257324	DAYTON	OH		11/26/2025	8.125	46,909		327,000
100257325	CUMMING	GA		11/26/2025	8.625	69,879		860,357
100257326	FAIRFIELD	CA		11/26/2025	10.750	37,048		697,721
100257327	SANTA MARIA	CA		11/26/2025	7.375	57,724		666,543
100257328	SAN DIEGO	CA		11/26/2025	7.875	208,244		1,104,012
100257329	MONROE TOWNSHIP	NJ		11/26/2025	6.625	303,110		1,184,746
100257330	EASLEY	SC		11/26/2025	8.875	37,800		385,322
100257331	FAIRFIELD	CA		11/26/2025	7.875	58,526		433,731
100257333	TUCSON	AZ		11/26/2025	8.500	59,149		207,076
100257335	ABERDEEN	WA		11/26/2025	8.500	37,800		399,776
100257336	SOUTH CHESTERFIELD	VA		11/26/2025	9.125	37,800		254,253
100257337	DETROIT	MI		11/26/2025	7.875	71,395		501,000
100257339	WHITE PLAINS	NY		11/26/2025	7.750	74,763		747,590
100257340	PIONEER	CA		11/26/2025	10.500	52,920		299,240
100257341	PHOENIX	AZ		11/26/2025	8.875	43,200		236,399
100257342	COSTA MESA	CA		11/26/2025	7.250	180,916		942,978
100257343	RIDGEFIELD	WA		11/26/2025	8.625	79,488		643,082
100257344	OROVILLE	CA		11/26/2025	9.750	45,360		232,000
100257345	TWIN LAKES	WI		11/26/2025	8.875	71,508		315,899
100257346	ELGIN	IL		11/26/2025	7.875	71,280		292,185
100257347	POUGHKEEPSIE	NY		11/26/2025	8.250	43,129		475,900
100257348	NEWPORT	KY		11/26/2025	8.125	108,000		243,647
100257350	KANSAS CITY	MO		11/26/2025	10.875	62,431		481,645
100257351	ROCKVILLE CENTRE	NY		11/26/2025	7.375	405,233		1,161,385
100257352	KANSAS CITY	MO		11/26/2025	8.625	48,600		338,361
100257353	DUBLIN	CA		11/26/2025	8.250	72,379		959,964
100257354	PHOENIX	AZ		11/26/2025	8.375	129,600		461,754
100257356	UPLAND	CA		11/26/2025	7.875	89,513		863,946
100257357	INVERNESS	FL		11/26/2025	8.250	37,800		657,596
100257359	SPRING VALLEY	CA		11/26/2025	8.250	85,320		993,543
100257360	MYRTLE BEACH	SC		11/26/2025	8.250	63,720		264,000
100257362	KEARNS	UT		11/26/2025	9.250	179,973		425,310
100257363	HOPEWELL JUNCTION	NY		11/26/2025	8.625	66,296		652,245
100257364	PROVO	UT		11/26/2025	7.750	119,269		564,593
100257365	EL CAJON	CA		11/26/2025	7.500	25,747		710,845
100257366	WEST BEND	WI		11/26/2025	8.500	120,422		450,950
100257368	STOCKTON	CA		11/26/2025	9.375	168,014		479,914
100257369	DOUGLASVILLE	GA		11/26/2025	8.000	37,578		255,771
100257370	POINCIANA	FL		11/26/2025	7.875	36,509		273,000
100257371	APPLE VALLEY	CA		11/26/2025	8.125	101,273		517,490
100257372	EAST HARTFORD	CT		11/26/2025	9.500	91,041		329,492
100257373	SAUK VILLAGE	IL		11/26/2025	8.125	86,343		298,000
100257375	YORKTOWN HEIGHTS	NY		11/26/2025	7.250	143,561		796,845

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257376	BLANCHESTER	OH		11/26/2025	10.625	71,193		190,000
100257377	LAWRENCEVILLE	GA		11/26/2025	9.125	37,800		574,675
100257378	STERLING	MA		11/26/2025	8.500	40,279		498,000
100257381	DRACUT	MA		11/26/2025	7.750	36,359		479,000
100257383	SAN DIEGO	CA		11/26/2025	7.875	134,357		1,067,907
100257385	SALEM	OR		11/26/2025	8.375	83,750		471,474
100257387	FREEHOLD	NJ		11/26/2025	7.500	104,815		907,493
100257388	WOODSTOCK	GA		11/26/2025	8.000	25,453		358,767
100257389	CARLTON	GA		11/26/2025	8.500	113,940		311,542
100257390	POOLER	GA		11/26/2025	8.875	89,997		399,000
100257392	BOULDER	CO		11/26/2025	6.875	153,929		1,930,887
100257393	ORANGE	MA		11/26/2025	6.990	105,370		261,310
100257394	CHESAPEAKE	VA		11/26/2025	6.990	206,045		791,000
100257395	LOS ANGELES	CA		11/26/2025	7.250	332,771		797,123
100257396	FORT LAUDERDALE	FL		11/26/2025	8.625	50,220		790,728
100257399	GILBERT	AZ		11/26/2025	7.250	154,310		775,348
100257402	CARMICHAEL	CA		11/26/2025	8.750	94,648		644,712
100257403	ELYRIA	OH		11/26/2025	7.875	84,489		331,293
100257404	RENO	NV		11/26/2025	7.375	213,381		943,311
100257405	PLAINVILLE	MA		11/26/2025	7.750	209,856		748,321
100257406	MILLCREEK	UT		11/26/2025	8.375	249,009		576,622
100257407	BASSETT	VA		11/26/2025	8.750	93,585		329,871
100257408	PUTNAM	CT		11/26/2025	9.125	122,354		377,988
100257409	PEORIA	AZ		11/26/2025	8.125	36,872		395,229
100257410	TALLAHASSEE	FL		11/26/2025	8.375	216,000		949,634
100257411	MELBOURNE	FL		11/26/2025	8.375	52,558		275,000
100257412	LENEXA	KS		11/26/2025	7.875	47,834		418,558
100257413	CUMMING	GA		11/26/2025	8.125	113,400		620,224
100257414	EUGENE	OR		11/26/2025	9.000	187,020		432,674
100257415	GLENDORA	CA		11/26/2025	7.750	129,514		1,223,320
100257416	GREENBACKVILLE	VA		11/26/2025	7.250	111,696		297,987
100257417	POWDER SPRINGS	GA		11/26/2025	7.375	135,229		391,920
100257418	RAYTOWN	MO		11/26/2025	8.875	37,800		175,000
100257420	MONTCLAIR	NJ		11/26/2025	6.750	183,448		1,020,000
100257421	RICHLAND	WA		11/26/2025	7.625	52,074		391,290
100257423	VAIL	AZ		11/26/2025	8.125	318,701		825,118
100257424	OLD BRIDGE	NJ		11/26/2025	9.125	161,969		582,116
100257427	MORRISTOWN	NJ		11/26/2025	8.625	103,317		783,283
100257429	BESSEMER	AL		11/26/2025	8.125	85,430		687,143
100257430	FRESNO	CA		11/26/2025	8.750	139,160		500,527
100257431	NORTH LAS VEGAS	NV		11/26/2025	9.625	37,800		387,000
100257432	HAYSVILLE	KS		11/26/2025	7.625	53,390		460,936
100257433	GRAND TERRACE	CA		11/26/2025	8.875	181,487		569,264
100257434	STURGEON BAY	WI		11/26/2025	9.750	77,746		407,466
100257435	MILTON	FL		11/26/2025	10.250	37,028		281,617
100257436	HOWELL	NJ		11/26/2025	8.750	49,626		736,987
100257437	BARNEGAT	NJ		11/26/2025	8.750	37,800		463,350
100257440	GREAT FALLS	MT		11/26/2025	8.625	86,001		363,228
100257441	EASTON	CT		11/26/2025	8.000	376,926		1,518,960
100257442	HOLLISTER	CA		11/26/2025	6.875	82,708		641,633
100257443	CORAL GABLES	FL		11/26/2025	7.875	218,186		2,901,392
100257444	AURORA	CO		11/26/2025	8.250	44,980		450,262
100257446	ENUMCLAW	WA		11/26/2025	7.750	169,482		623,731
100257452	HAYDEN	ID		11/26/2025	9.625	54,000		542,980
100257453	MANSFIELD	MA		11/26/2025	9.000	122,148		523,763

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257454	SAINT JOHNS	MI		11/26/2025	10.500	54,000		195,000
100257455	BIRMINGHAM	MI		11/26/2025	8.375	268,380		1,375,000
100257457	VANCOUVER	WA		11/26/2025	7.875	138,012		493,673
100257458	POLSON	MT		11/26/2025	6.750	156,964		669,088
100257459	LAS VEGAS	NV		11/26/2025	8.375	37,800		364,874
100257460	CHANDLER	AZ		11/26/2025	8.750	53,984		406,678
100257461	PAYSON	AZ		11/26/2025	8.125	37,129		487,611
100257462	TAUNTON	MA		11/26/2025	9.000	93,798		759,000
100257464	DANBURY	CT		11/26/2025	8.250	91,024		397,535
100257467	OAKDALE	LA		11/26/2025	8.250	64,800		226,000
100257468	PECULIAR	MO		11/26/2025	8.250	91,273		382,953
100257469	SUWANEE	GA		11/26/2025	8.000	112,796		803,103
100257470	FARMINGTON HILLS	MI		11/26/2025	7.625	107,632		399,249
100257471	FISHS EDDY	NY		11/26/2025	6.625	101,715		485,083
100257473	SEVILLE	OH		11/26/2025	10.000	39,960		480,000
100257474	HARBOR BEACH	MI		11/26/2025	8.125	316,485		660,000
100257475	RIVERSIDE	CA		11/26/2025	6.990	102,414		574,446
100257476	BATON ROUGE	LA		11/26/2025	8.250	59,028		229,207
100257477	DELANO	CA		11/26/2025	8.625	90,913		314,741
100257478	MIDLOTHIAN	VA		11/26/2025	8.375	182,454		1,070,158
100257479	CINCINNATI	OH		11/26/2025	10.125	37,800		390,394
100257480	MOUNT VERNON	WA		11/26/2025	8.625	83,586		713,674
100257481	SIMPSONVILLE	SC		11/26/2025	8.000	106,964		415,472
100257482	VIRGINIA BEACH	VA		11/26/2025	7.875	120,523		466,471
100257483	MODESTO	CA		11/26/2025	10.500	54,000		445,212
100257485	LUTZ	FL		11/26/2025	10.500	59,068		622,089
100257486	TUCSON	AZ		11/26/2025	8.750	37,704		300,943
100257487	WAIPAHU	HI		11/26/2025	7.625	89,385		831,694
100257489	CRAWFORD	GA		11/26/2025	8.250	37,577		276,478
100257490	NORTH CHESTERFIELD	VA		11/26/2025	8.750	47,520		444,038
100257491	CHERRY VALLEY	CA		11/26/2025	9.125	37,800		432,023
100257493	LEBANON	OH		11/26/2025	7.250	114,228		439,828
100257494	FLORENCE	AZ		11/26/2025	11.250	37,800		293,027
100257495	COLORADO SPRINGS	CO		11/26/2025	8.750	37,800		324,000
100257497	SAN LEANDRO	CA		11/26/2025	8.500	58,959		727,167
100257498	CHESTER	VA		11/26/2025	10.000	37,800		472,304
100257499	CONYERS	GA		11/26/2025	8.750	43,200		280,859
100257500	SWARTZ CREEK	MI		11/26/2025	9.625	48,158		442,554
100257501	VANCOUVER	WA		11/26/2025	7.500	110,490		495,525
100257502	WHEATLAND	WY		11/26/2025	10.500	106,605		380,000
100257503	JOHNS ISLAND	SC		11/26/2025	8.500	102,600		1,083,071
100257504	SPARKS	NV		11/26/2025	8.000	96,464		705,261
100257505	PARKER	CO		11/26/2025	8.375	48,724		529,092
100257506	NORTH GROSVENORDALE	CT		11/26/2025	7.625	91,093		391,000
100257508	DIVERNON	IL		11/26/2025	8.375	40,494		138,000
100257509	TRENTON	NJ		11/26/2025	8.625	37,741		381,000
100257510	DECATUR	AL		11/26/2025	8.375	37,800		703,000
100257511	GALION	OH		11/26/2025	9.875	37,800		196,712
100257512	WOODSTOCK	GA		11/26/2025	7.750	91,174		343,461
100257513	AURORA	CO		11/26/2025	11.250	51,822		554,616
100257514	DEPOE BAY	OR		11/26/2025	8.625	37,800		557,808
100257515	NORFOLK	VA		11/26/2025	9.125	54,000		306,719
100257516	HAYWARD	CA		11/26/2025	8.375	37,401		987,263
100257517	GREELEY	CO		11/26/2025	8.000	86,075		397,341
100257519	LEE	NH		11/26/2025	8.750	205,618		813,533

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257521	CORTEZ	CO		11/26/2025	8.250	53,710		383,813
100257522	DENVILLE	NJ		11/26/2025	7.125	159,372		745,600
100257524	QUINCY	MA		11/26/2025	8.375	138,458		795,000
100257525	TRACY	CA		11/26/2025	7.250	102,982		756,038
100257528	REEDLEY	CA		11/26/2025	8.875	135,155		304,490
100257529	TAUNTON	MA		11/26/2025	9.000	179,489		742,000
100257530	PROVIDENCE	RI		11/26/2025	9.375	198,015		724,000
100257531	SANTA MARGARITA	CA		11/26/2025	8.750	134,336		317,505
100257532	LAS VEGAS	NV		11/26/2025	10.500	43,625		476,766
100257533	ATKINSON	NH		11/26/2025	9.000	105,300		861,352
100257539	TOMS RIVER	NJ		11/26/2025	8.875	37,665		808,971
100257541	YOUNGSTOWN	OH		11/26/2025	9.625	73,332		156,000
100257542	TOCCOA	GA		11/26/2025	8.875	75,600		563,460
100257543	BILLERICA	MA		11/26/2025	7.125	102,720		881,040
100257544	WEST PALM BEACH	FL		11/26/2025	8.125	52,520		385,953
100257545	MAGNOLIA	DE		11/26/2025	6.990	90,440		713,736
100257546	SALT LAKE CITY	UT		11/26/2025	8.125	100,108		468,000
100257547	COVINGTON	GA		11/26/2025	8.875	108,000		328,513
100257548	N ARLINGTON	NJ		11/26/2025	7.500	115,063		572,000
100257549	PRESCOTT VALLEY	AZ		11/26/2025	8.750	37,778		348,154
100257550	FREDERICKSBURG	VA		11/26/2025	8.875	75,600		409,224
100257551	NORTH CHESTERFIELD	VA		11/26/2025	7.875	83,731		292,280
100257552	ELMER	NJ		11/26/2025	8.250	99,804		681,234
100257553	MAYER	AZ		11/26/2025	8.625	72,262		373,046
100257554	TOCCOA	GA		11/26/2025	8.250	70,133		269,618
100257555	NORWELL	MA		11/26/2025	6.875	409,437		1,146,366
100257557	TABERNACLE	NJ		11/26/2025	8.750	47,795		654,276
100257559	MANCHESTER TOWNSHIP	NJ		11/26/2025	7.500	105,468		756,000
100257561	SAINT GEORGE	UT		11/26/2025	7.500	52,712		652,459
100257563	GROTON	MA		11/26/2025	7.875	79,697		738,626
100257564	SAINT CLOUD	FL		11/26/2025	10.750	53,688		696,648
100257565	JEFFERSON VALLEY	NY		11/26/2025	7.875	159,309		626,000
100257566	FULLERTON	CA		11/26/2025	8.375	212,243		979,289
100257567	HOWARD BEACH	NY		11/26/2025	7.375	89,633		1,075,000
100257568	PASSAIC	NJ		11/26/2025	6.750	206,921		577,000
100257569	PRATTVILLE	AL		11/26/2025	10.125	59,400		305,032
100257570	SARASOTA	FL		11/26/2025	8.250	37,183		429,267
100257571	NORTH OXFORD	MA		11/26/2025	9.375	37,800		371,561
100257573	DESLOGE	MO		11/26/2025	10.625	75,600		179,000
100257574	OGDEN	UT		11/26/2025	6.875	102,943		400,564
100257575	PORTSMOUTH	VA		11/26/2025	8.250	43,603		322,617
100257576	NELSON	GA		11/26/2025	8.000	64,136		340,000
100257577	BEND	OR		11/26/2025	9.625	64,800		777,494
100257579	BIG LAKE	MN		11/26/2025	9.000	65,701		333,415
100257580	DOVER	DE		11/26/2025	8.500	84,780		363,314
100257581	SAN CLEMENTE	CA		11/26/2025	7.750	227,978		1,008,961
100257582	HOMER GLEN	IL		11/26/2025	8.125	96,965		517,000
100257583	WALTHAM	MN		11/26/2025	8.750	37,273		299,808
100257584	LAS VEGAS	NV		11/26/2025	9.000	93,960		487,694
100257586	KANSAS CITY	MO		11/26/2025	9.000	37,800		392,000
100257588	JOHNSTON	RI		11/26/2025	8.250	41,137		786,315
100257589	ARUNDEL	ME		11/26/2025	8.375	42,330		562,639
100257590	ORLANDO	FL		11/26/2025	10.500	37,800		311,036
100257591	ALBUQUERQUE	NM		11/26/2025	11.375	41,580		226,737
100257592	ATLANTA	GA		11/26/2025	7.875	58,869		259,325

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257593	POMONA	CA		11/26/2025	8.250	159,701		708,815
100257594	GILBERT	AZ		11/26/2025	7.750	84,862		684,877
100257595	WISCONSIN RAPIDS	WI		11/26/2025	9.125	78,840		196,528
100257598	JACKSONVILLE	FL		11/26/2025	7.625	84,865		431,546
100257599	BANNING	CA		11/26/2025	8.750	48,403		467,607
100257600	BRUNSWICK	OH		11/26/2025	10.500	37,800		208,274
100257601	COVINGTON	LA		11/26/2025	10.250	39,933		208,000
100257602	SAN CLEMENTE	CA		11/26/2025	6.750	127,303		1,619,482
100257603	EUSTIS	FL		11/26/2025	8.625	99,541		280,539
100257606	CHANDLER	AZ		11/26/2025	9.375	72,418		507,257
100257607	MANCHESTER	NJ		11/26/2025	8.250	54,540		365,856
100257608	SAYREVILLE	NJ		11/26/2025	8.250	86,400		650,335
100257609	MIAMI	FL		11/26/2025	8.750	69,403		364,000
100257610	BRUNSWICK	OH		11/26/2025	9.000	103,933		320,889
100257611	HAMPTON	VA		11/26/2025	9.375	66,744		368,678
100257612	MESA	AZ		11/26/2025	9.000	195,037		642,496
100257613	UNION BEACH	NJ		11/26/2025	6.990	156,844		494,610
100257614	WEBSTER	NY		11/26/2025	7.500	209,741		454,682
100257615	LAS VEGAS	NV		11/26/2025	8.375	54,000		357,183
100257616	LOS ANGELES	CA		11/26/2025	7.750	308,961		650,620
100257617	OAKDALE	CA		11/26/2025	9.375	77,760		405,863
100257618	GRAYSON	GA		11/26/2025	8.750	62,159		440,634
100257620	BROCKTON	MA		11/26/2025	9.000	74,384		501,766
100257621	ORANGE	NJ		11/26/2025	8.375	156,600		772,204
100257623	MORENO VALLEY	CA		11/26/2025	9.250	84,456		656,159
100257624	NEW SMYRNA BEACH	FL		11/26/2025	9.375	37,691		381,066
100257625	DENAIR	CA		11/26/2025	11.000	37,548		351,882
100257627	DILLONVALE	OH		11/26/2025	8.250	142,853		399,919
100257628	CANTON	CT		11/26/2025	9.000	70,200		359,958
100257629	NORFOLK	VA		11/26/2025	8.250	111,192		250,930
100257630	ATLANTA	GA		11/26/2025	8.750	264,022		776,827
100257631	HAWTHORNE	CA		11/26/2025	7.625	348,329		930,301
100257632	HEPHZIBAH	GA		11/26/2025	9.250	70,200		383,237
100257633	PORTSMOUTH	VA		11/26/2025	10.875	39,960		202,691
100257634	ELKO	NV		11/26/2025	8.125	64,800		682,595
100257635	LONGS	SC		11/26/2025	10.500	45,207		331,454
100257636	EAST BRUNSWICK	NJ		11/26/2025	7.500	223,261		862,101
100257637	EAST MEADOW	NY		11/26/2025	8.875	235,283		752,019
100257640	PAINESVILLE	OH		11/26/2025	7.875	37,335		244,966
100257641	LAUREL HILL	FL		11/26/2025	8.500	177,377		519,784
100257643	MINNETONKA	MN		11/26/2025	7.875	276,021		636,259
100257645	CHESAPEAKE	VA		11/26/2025	7.875	62,559		352,000
100257646	WHITTIER	CA		11/26/2025	9.250	106,648		743,651
100257647	PLEASANT HILL	MO		11/26/2025	9.125	80,967		276,126
100257648	ASHLAND	OR		11/26/2025	7.750	173,851		636,474
100257649	PRINEVILLE	OR		11/26/2025	7.875	36,201		420,872
100257650	GERMANTOWN HILLS	IL		11/26/2025	8.000	51,970		452,166
100257651	GREENLAWN	NY		11/26/2025	6.990	414,030		1,525,000
100257652	BATTLEFIELD	MO		11/26/2025	8.250	103,068		379,864
100257653	FALLING WATERS	WV		11/26/2025	10.625	53,927		401,646
100257654	CORONA	CA		11/26/2025	6.990	102,716		958,016
100257655	HENDERSON	NV		11/26/2025	9.000	207,893		613,979
100257656	ROBERTS	WI		11/26/2025	8.500	95,040		512,937
100257657	ALTAMONT	NY		11/26/2025	7.875	180,702		466,904
100257659	OAKLEY	CA		11/26/2025	11.500	84,456		694,559

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257660	KENNESAW	GA		11/26/2025	8.000	53,834		399,809
100257662	FRANKLIN	ID		11/26/2025	8.875	37,800		597,648
100257663	PARKER	AZ		11/26/2025	8.625	52,892		444,000
100257664	WINTER HAVEN	FL		11/26/2025	7.750	37,293		287,899
100257665	ALBUQUERQUE	NM		11/26/2025	8.625	93,406		463,340
100257666	ATHOL	MA		11/26/2025	6.875	172,901		448,739
100257667	COLUMBUS	OH		11/26/2025	9.375	48,524		269,559
100257670	TORRINGTON	CT		11/26/2025	8.500	120,232		344,000
100257671	GALLOWAY	OH		11/26/2025	7.875	87,463		392,219
100257672	SUWANEE	GA		11/26/2025	9.125	85,189		557,000
100257673	BRENTWOOD	NH		11/26/2025	7.500	207,664		933,908
100257674	THORNTON	CO		11/26/2025	8.875	72,900		486,329
100257675	ATLANTA	GA		11/26/2025	11.000	43,200		916,916
100257676	CARSON	CA		11/26/2025	8.625	118,397		841,912
100257677	LATHROP	CA		11/26/2025	7.750	161,146		841,871
100257678	FREEHOLD	NJ		11/26/2025	7.750	106,126		893,032
100257680	BROOKLYN	NY		11/26/2025	7.375	81,164		1,254,521
100257681	ROCK HILL	SC		11/26/2025	8.375	37,223		307,958
100257682	SHELTON	CT		11/26/2025	8.375	95,704		818,015
100257683	WILDOMAR	CA		11/26/2025	7.500	38,449		658,030
100257684	WATERTOWN	WI		11/26/2025	6.990	102,451		521,516
100257688	LAS VEGAS	NV		11/26/2025	10.750	76,317		612,582
100257689	SAUGUS	MA		11/26/2025	7.875	40,673		576,643
100257690	CORONA	CA		11/26/2025	6.750	310,206		977,068
100257692	ENUMCLAW	WA		11/26/2025	7.750	155,797		1,216,380
100257695	FORT PIERCE	FL		11/26/2025	7.875	158,535		585,000
100257696	DAYTON	OH		11/26/2025	11.500	45,129		154,000
100257697	LACEY	WA		11/26/2025	8.250	133,246		483,000
100257698	CARLSBAD	NM		11/26/2025	6.990	130,881		529,000
100257699	LANCASTER	SC		11/26/2025	11.500	75,600		655,279
100257702	BRIGHTON	CO		11/26/2025	8.250	118,260		558,105
100257704	SAN BERNARDINO	CA		11/26/2025	11.250	73,440		622,712
100257705	SAYVILLE	NY		11/26/2025	7.500	134,301		616,756
100257706	LAS CRUCES	NM		11/26/2025	7.625	59,018		274,405
100257707	BURLINGTON	WA		11/26/2025	7.750	74,182		689,668
100257708	WENONAH	NJ		11/26/2025	8.750	123,815		377,000
100257709	YAKIMA	WA		11/26/2025	6.990	277,787		836,000
100257710	REDDING	CT		11/26/2025	7.750	105,198		891,794
100257712	GILBERT	AZ		11/26/2025	8.375	49,680		692,830
100257713	LAWRENCEVILLE	GA		11/26/2025	10.250	58,776		379,373
100257714	LAFAYETTE	OR		11/26/2025	11.000	52,056		455,445
100257715	RIVERTON	UT		11/26/2025	7.875	100,296		688,675
100257716	CAPE CORAL	FL		11/26/2025	8.250	59,181		538,575
100257717	LAYTON	UT		11/26/2025	9.125	52,920		454,620
100257719	SAN PEDRO	CA		11/26/2025	7.500	261,238		1,302,277
100257720	SURPRISE	AZ		11/26/2025	8.125	84,173		435,098
100257721	OWASSO	OK		11/26/2025	8.500	43,200		381,233
100257722	FRESNO	CA		11/26/2025	9.000	95,962		298,260
100257723	HAMPTON BAYS	NY		11/26/2025	8.375	108,000		1,238,914
100257726	SAINT CHARLES	MO		11/26/2025	8.375	102,650		281,286
100257728	MIDDLETOWN	VA		11/26/2025	8.250	37,800		293,583
100257729	OLYMPIA	WA		11/26/2025	7.875	82,765		836,961
100257730	JOHN DAY	OR		11/26/2025	9.000	55,169		439,261
100257731	HADDONFIELD	NJ		11/26/2025	6.750	408,592		1,757,060
100257733	SIDNEY	OH		11/26/2025	8.625	49,626		126,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257734	LANCASTER	SC		11/26/2025	8.000	59,781		391,027
100257735	CANTON	GA		11/26/2025	9.375	79,586		416,822
100257736	POST FALLS	ID		11/26/2025	8.750	70,200		478,685
100257737	NORWALK	CA		11/26/2025	7.875	346,011		897,034
100257738	SHERIDAN	NY		11/26/2025	8.625	37,800		410,000
100257739	FAIRBANKS	AK		11/26/2025	7.250	159,455		318,743
100257740	NAMPA	ID		11/26/2025	9.125	91,800		323,868
100257741	PHOENIX	AZ		11/26/2025	8.750	37,742		329,149
100257742	DENVER	CO		11/26/2025	7.875	83,860		618,000
100257743	HOLDEN	MA		11/26/2025	7.250	87,025		483,783
100257744	BIRD ISLAND	MN		11/26/2025	9.000	83,090		158,000
100257746	TOOELE	UT		11/26/2025	8.250	120,420		416,740
100257747	BRONX	NY		11/26/2025	8.500	216,000		733,397
100257748	MAPLE GROVE	MN		11/26/2025	7.750	137,414		721,866
100257749	DRACUT	MA		11/26/2025	6.875	133,065		570,003
100257750	WAUKEE	IA		11/26/2025	9.000	91,800		203,220
100257751	MABLETON	GA		11/26/2025	7.625	109,466		513,301
100257752	WAYLAND	MA		11/26/2025	7.375	128,799		1,657,919
100257753	N LAS VEGAS	NV		11/26/2025	10.875	54,000		409,000
100257754	FORT LAUDERDALE	FL		11/26/2025	9.625	86,730		374,568
100257755	WEST NYACK	NY		11/26/2025	7.250	84,146		934,285
100257756	CHULA VISTA	CA		11/26/2025	7.625	192,556		998,716
100257759	RIALTO	CA		11/26/2025	9.000	67,483		573,249
100257761	WATERTOWN	WI		11/26/2025	8.500	96,916		247,000
100257764	HERRIN	IL		11/26/2025	8.875	54,000		285,922
100257765	TOMS RIVER	NJ		11/26/2025	8.500	42,854		344,878
100257766	FERNLEY	NV		11/26/2025	7.875	36,943		355,194
100257767	VAN NUYS	CA		11/26/2025	6.990	122,581		854,540
100257768	MORENO VALLEY	CA		11/26/2025	7.875	138,045		697,251
100257771	HOLLYWOOD	FL		11/26/2025	8.250	230,053		633,602
100257772	OCEANSIDE	CA		11/26/2025	7.625	84,116		607,000
100257773	ROCKLIN	CA		11/26/2025	7.500	104,704		755,126
100257774	FLORENCE	AZ		11/26/2025	8.500	85,064		367,961
100257775	CLOSTER	NJ		11/26/2025	6.990	147,455		831,557
100257776	BUFFALO GROVE	IL		11/26/2025	9.250	83,573		289,000
100257777	BRADENTON	FL		11/26/2025	8.750	271,974		711,832
100257778	SUMMERVILLE	SC		11/26/2025	8.375	222,206		564,000
100257779	GREENACRES	WA		11/26/2025	8.875	122,040		497,077
100257780	SAN MATEO	CA		11/26/2025	7.750	140,981		2,152,000
100257782	FRANKFORT	KY		11/26/2025	9.000	54,000		211,672
100257783	CHICAGO	IL		11/26/2025	7.875	163,928		590,828
100257784	MALDEN	MA		11/26/2025	8.000	36,932		739,741
100257785	JERSEY CITY	NJ		11/26/2025	8.625	85,320		928,774
100257786	LINCOLN	CA		11/26/2025	7.500	37,056		491,809
100257787	LOS BANOS	CA		11/26/2025	8.375	54,769		576,341
100257788	DACULA	GA		11/26/2025	8.500	57,240		571,809
100257789	YUMA	AZ		11/26/2025	11.375	48,065		329,000
100257790	WEST PLAINS	MO		11/26/2025	8.750	37,756		248,000
100257791	LEBANON	IN		11/26/2025	8.375	53,936		284,737
100257792	LAS VEGAS	NV		11/26/2025	7.750	139,956		757,416
100257793	CANTON	GA		11/26/2025	7.750	102,939		469,905
100257794	COLORADO SPRINGS	CO		11/26/2025	8.750	120,719		372,000
100257795	DAWSONVILLE	GA		11/26/2025	8.000	233,036		828,105
100257796	WAPPINGERS FALLS	NY		11/26/2025	8.375	193,698		758,147
100257797	NEWPORT	RI		11/26/2025	7.250	213,729		841,602

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257799	DAVISON	MI		11/26/2025	8.500	119,424		373,661
100257800	CHINO HILLS	CA		11/26/2025	8.000	139,290		1,427,058
100257801	WARROAD	MN		11/26/2025	8.750	137,281		241,860
100257803	PORT CHARLOTTE	FL		11/26/2025	8.625	37,800		278,522
100257805	NOBLESVILLE	IN		11/26/2025	7.750	69,562		615,491
100257806	CARP LAKE	MI		11/26/2025	8.750	37,800		252,854
100257808	WARWICK	RI		11/26/2025	8.250	84,780		427,662
100257809	CARMICHAEL	CA		11/26/2025	7.625	83,463		613,430
100257810	BELMONT	CA		11/26/2025	7.250	413,903		2,165,271
100257811	WHITTIER	CA		11/26/2025	7.125	105,083		746,491
100257812	YARNELL	AZ		11/26/2025	9.625	44,555		254,773
100257813	SPRING CREEK	NV		11/26/2025	8.625	54,000		555,009
100257814	SECAUCUS	NJ		11/26/2025	8.250	68,252		730,918
100257815	WESTMINSTER	SC		11/26/2025	8.125	69,863		384,935
100257817	LAKE WORTH	FL		11/26/2025	8.500	43,200		467,404
100257818	EUGENE	OR		11/26/2025	11.500	79,380		433,000
100257820	HUNTSVILLE	AL		11/26/2025	8.750	54,000		241,573
100257821	ROANOKE	VA		11/26/2025	8.125	46,440		216,680
100257822	CAPE MAY CH	NJ		11/26/2025	7.750	53,654		521,000
100257824	FLORISSANT	CO		11/26/2025	6.990	103,000		397,838
100257825	FERNLEY	NV		11/26/2025	7.500	60,759		347,367
100257826	MIAMI	FL		11/26/2025	6.625	185,526		685,231
100257827	LAKE HAVASU CITY	AZ		11/26/2025	8.875	135,260		484,205
100257828	FONTANA	CA		11/26/2025	7.500	104,540		785,441
100257829	CLERMONT	FL		11/26/2025	7.500	62,765		658,000
100257830	MESA	AZ		11/26/2025	8.750	40,146		308,000
100257831	BATESBURG	SC		11/26/2025	6.990	171,282		624,736
100257832	LAS VEGAS	NV		11/26/2025	7.375	104,794		767,000
100257833	GLASTONBURY	CT		11/26/2025	8.125	64,333		698,898
100257834	MADISON	GA		11/26/2025	8.875	64,701		440,000
100257837	TROY	IL		11/26/2025	7.875	37,425		326,561
100257838	AKRON	OH		11/26/2025	9.750	55,512		104,000
100257839	EVERGREEN	CO		11/26/2025	7.125	88,388		1,531,072
100257840	SPRINGDALE	AR		11/26/2025	7.500	260,500		1,799,014
100257841	LAS CRUCES	NM		11/26/2025	9.375	37,800		247,493
100257843	BAY SHORE	NY		11/26/2025	7.875	108,000		505,000
100257847	SAVANNAH	GA		11/26/2025	8.125	90,720		260,145
100257849	LOWELL	MA		11/26/2025	8.125	123,015		446,069
100257851	BRITTON	MI		11/26/2025	8.250	70,014		240,059
100257852	COLDWATER	MI		11/26/2025	8.500	69,420		490,149
100257853	LAWRENCEVILLE	GA		11/26/2025	8.875	145,467		525,000
100257854	CHESAPEAKE	VA		11/26/2025	10.750	44,280		396,000
100257856	WOODBRIDGE	VA		11/26/2025	9.125	138,438		1,073,494
100257857	MAGNOLIA SPRINGS	AL		11/26/2025	7.375	207,581		591,396
100257858	REGINA	NM		11/26/2025	9.500	90,720		377,465
100257859	SAN DIEGO	CA		11/26/2025	8.375	54,000		1,124,993
100257861	JUNCTION CITY	OR		11/26/2025	8.375	97,200		350,487
100257862	SAN TAN VALLEY	AZ		11/26/2025	8.375	157,736		422,000
100257863	LANSING	IL		11/26/2025	8.625	54,000		457,483
100257864	WINCHESTER	VA		11/26/2025	8.875	61,218		430,901
100257865	STONE MOUNTAIN	GA		11/26/2025	8.125	76,827		382,000
100257866	ANTHEM	AZ		11/26/2025	6.990	95,640		503,046
100257867	IDAHO FALLS	ID		11/26/2025	9.250	80,774		408,000
100257869	WILLIAMS	AZ		11/26/2025	9.500	124,288		959,000
100257870	ADRIAN	MI		11/26/2025	9.000	37,800		202,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257871	BEDFORD	VA		11/26/2025	8.000	84,831		602,661
100257872	SPRINGBORO	OH		11/26/2025	8.875	56,160		482,067
100257873	WEST COVINA	CA		11/26/2025	8.625	46,280		897,097
100257874	HOOVER	AL		11/26/2025	8.750	45,091		448,000
100257877	BEATRICE	NE		11/26/2025	8.125	42,988		132,000
100257878	COMMERCE CITY	CO		11/26/2025	9.125	146,394		672,015
100257881	SAN DIEGO	CA		11/26/2025	7.250	159,171		1,595,160
100257882	KALISPELL	MT		11/26/2025	8.125	85,320		1,314,000
100257884	INDIO	CA		11/26/2025	8.875	78,517		432,644
100257885	COUPEVILLE	WA		11/26/2025	9.000	37,800		560,942
100257886	BRISTOL	VA		11/26/2025	8.375	118,119		351,128
100257888	WINNETKA	IL		11/26/2025	7.625	323,107		1,542,354
100257889	SPRING PARK	MN		11/26/2025	7.500	86,010		424,417
100257890	RAVENNA	OH		11/26/2025	9.000	48,600		167,000
100257892	DESERT HOT SPRINGS	CA		11/26/2025	8.500	37,578		412,203
100257893	LAS VEGAS	NV		11/26/2025	8.250	37,515		397,039
100257897	BELOIT	WI		11/26/2025	8.750	37,580		185,000
100257898	STOCKTON	CA		11/26/2025	8.875	273,509		642,276
100257899	CAMMACK VILLAGE	AR		11/26/2025	8.875	48,530		321,169
100257900	AVON-BY-THE-SEA	NJ		11/26/2025	8.000	189,808		1,826,723
100257902	PLEASANT HILL	CA		11/26/2025	8.625	108,000		1,008,696
100257903	ARLINGTON	WA		11/26/2025	7.250	81,906		910,571
100257904	TINTON FALLS	NJ		11/26/2025	8.750	123,120		482,112
100257905	MESA	AZ		11/26/2025	9.250	37,800		424,927
100257906	WESTBURY	NY		11/26/2025	8.750	186,998		682,034
100257907	LITTLE ROCK	AR		11/26/2025	9.500	104,652		286,066
100257908	BRANDON	FL		11/26/2025	7.500	64,558		332,681
100257909	WORCESTER	MA		11/26/2025	8.500	66,960		340,318
100257910	GREEN BANK	WV		11/26/2025	8.250	37,776		329,000
100257911	WAYCROSS	GA		11/26/2025	8.625	81,000		168,000
100257913	JACKSONVILLE	FL		11/26/2025	8.125	52,844		471,014
100257915	MODESTO	CA		11/26/2025	8.125	39,462		366,945
100257916	MOUNT CLEMENS	MI		11/26/2025	8.500	62,577		212,245
100257917	KIMBALL	MI		11/26/2025	8.250	64,800		289,859
100257918	BRUSH PRAIRIE	WA		11/26/2025	8.500	113,111		971,313
100257919	LOUISVILLE	KY		11/26/2025	8.250	85,805		481,549
100257920	CAMBRIA HEIGHTS	NY		11/26/2025	9.125	59,400		1,101,000
100257921	FORT MYERS	FL		11/26/2025	9.000	37,800		561,815
100257924	FOREST GROVE	OR		11/26/2025	9.875	39,960		460,354
100257925	CHARLESTON	SC		11/26/2025	8.500	55,830		524,388
100257926	KINGSBURG	CA		11/26/2025	8.125	107,633		479,177
100257927	KISSIMMEE	FL		11/26/2025	7.875	36,914		429,358
100257928	DAVISON	MI		11/26/2025	8.375	74,596		224,753
100257929	ANDOVER	ME		11/26/2025	9.250	61,005		274,657
100257931	SEATTLE	WA		11/26/2025	7.875	85,620		1,130,587
100257932	RIVERSIDE	RI		11/26/2025	7.750	173,666		387,356
100257933	CHESTERFIELD	MI		11/26/2025	9.000	125,247		443,000
100257934	PLEASANTVILLE	NJ		11/26/2025	8.500	95,481		397,439
100257935	STONE MOUNTAIN	GA		11/26/2025	8.250	75,502		285,000
100257936	FLORENCE	KY		11/26/2025	8.500	151,919		309,976
100257937	NORTH HIGH SHOALS	GA		11/26/2025	8.375	59,400		400,000
100257938	MONT VERNON	NH		11/26/2025	7.875	55,009		606,404
100257939	SUFFOLK	VA		11/26/2025	8.875	113,236		516,052
100257941	FAIRBORN	OH		11/26/2025	7.875	85,205		329,827
100257943	MAPLEWOOD	NJ		11/26/2025	8.750	37,800		329,594

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100257944	BEECHER	IL		11/26/2025	7.750	63,464		363,007
100257945	SEMMES	AL		11/26/2025	10.625	64,800		149,000
100257946	DUMFRIES	VA		11/26/2025	9.125	51,636		643,169
100257947	COLFAX	WI		11/26/2025	8.000	232,755		493,996
100257948	MARIPOSA	CA		11/26/2025	7.875	37,010		514,236
100257949	LOS ANGELES	CA		11/26/2025	8.125	39,960		765,361
100257950	COLORADO SPRINGS	CO		11/26/2025	6.990	84,670		412,075
100257951	NEW LENOX	IL		11/26/2025	7.875	84,922		360,595
100257952	ALTON	IL		11/26/2025	10.750	71,280		172,498
100257953	NEWARK	NJ		11/26/2025	7.750	121,266		460,000
100257956	ELY	NV		11/26/2025	8.250	43,141		304,807
100257960	SACRAMENTO	CA		11/26/2025	8.375	64,404		519,691
100257961	DELRAY BEACH	FL		11/26/2025	7.250	255,449		1,477,991
100257963	HARLAN	IN		11/26/2025	9.375	68,040		271,407
100257964	THOUSAND OAKS	CA		11/26/2025	8.750	37,122		739,347
100257966	ORLANDO	FL		11/26/2025	7.875	56,292		500,448
100257967	BEAVER	WV		11/26/2025	7.375	112,678		552,981
100257969	OLYMPIA	WA		11/26/2025	7.750	230,350		645,623
100257970	WETHERSFIELD	CT		11/26/2025	7.750	111,636		529,321
100257971	TOPANGA	CA		11/26/2025	9.000	163,871		1,141,674
100257972	STEVENSON RANCH	CA		11/26/2025	8.125	94,721		852,716
100257973	IRVINE	CA		11/26/2025	7.625	258,892		1,467,244
100257975	VALLEJO	CA		11/26/2025	9.875	64,800		509,799
100257977	GUYTON	GA		11/26/2025	9.000	86,400		436,256
100257978	SAN JOSE	CA		11/26/2025	6.990	102,595		1,709,154
100257979	INDIANAPOLIS	IN		11/26/2025	9.375	60,588		257,706
100257980	BELLINGHAM	MA		11/26/2025	7.750	142,974		720,581
100257981	PHOENIX	AZ		11/26/2025	7.750	74,658		422,422
100257982	MERIDIAN	ID		11/26/2025	10.625	81,540		650,293
100257983	SAINT CLOUD	FL		11/26/2025	8.750	81,000		394,287
100257984	CANANDAIGUA	NY		11/26/2025	8.750	56,160		280,936
100257985	MERAUX	LA		11/26/2025	9.250	44,464		347,000
100257986	STATELINE	NV		11/26/2025	8.500	109,080		1,356,932
100257987	SAN DIEGO	CA		11/26/2025	8.000	86,400		928,000
100257989	SAND SPRINGS	OK		11/26/2025	7.125	92,727		443,487
100257990	ELK GROVE	CA		11/26/2025	8.500	107,414		604,047
100257991	EAST ISLIP	NY		11/26/2025	8.875	157,856		709,105
100257992	FRESH MEADOWS	NY		11/26/2025	8.125	357,945		1,108,000
100257996	CHERRY HILL	NJ		11/26/2025	7.875	273,135		464,499
100257999	POESTENKILL	NY		11/26/2025	8.000	64,800		260,260
100258000	CENTENNIAL	CO		11/26/2025	11.500	73,361		555,000
100258001	WANTAGH	NY		11/26/2025	8.000	108,000		773,492
100258003	GOLETA	CA		11/26/2025	7.250	75,947		1,325,463
100258004	SALT LAKE CITY	UT		11/26/2025	8.125	37,854		396,670
100258007	ACWORTH	GA		11/26/2025	8.375	48,600		341,708
100258008	OLD BRIDGE	NJ		11/26/2025	8.875	70,200		720,324
100258010	PEABODY	MA		11/26/2025	7.375	112,895		623,577
100258011	CANTON	GA		11/26/2025	6.990	103,210		783,263
100258012	WAIPAHU	HI		11/26/2025	8.625	96,304		937,460
100258013	SANTA ROSA BEACH	FL		11/26/2025	8.750	268,350		1,385,421
100258014	MENIFEE	CA		11/26/2025	9.125	102,366		711,883
100258015	TETONIA	ID		11/26/2025	7.250	264,787		1,900,000
100258016	WEST WARWICK	RI		11/26/2025	8.750	91,747		389,073
100258020	ESCONDIDO	CA		11/26/2025	7.875	158,456		736,067
100258021	FINDLAY	OH		11/26/2025	10.250	64,800		148,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258024	WENTZVILLE	MO		11/26/2025	9.000	54,000		635,189
100258025	SANTA MARIA	CA		11/26/2025	8.875	54,000		501,288
100258026	TALLAHASSEE	FL		11/26/2025	7.625	116,905		961,238
100258027	MERIDIAN	ID		11/26/2025	8.250	135,000		880,000
100258028	COTTAGE GROVE	MN		11/26/2025	9.750	74,923		616,227
100258033	FALLBROOK	CA		11/26/2025	6.750	1,305,067		1,620,000
100258034	STEVENSON RANCH	CA		11/26/2025	6.875	1,319,350		1,730,000
100258035	DECATUR	GA		11/26/2025	7.000	122,947		205,000
100258036	APTOS	CA		11/26/2025	7.125	1,348,725		1,775,000
100258037	BOYNTON BEACH	FL		11/26/2025	8.250	130,928		167,000
100258038	KAILUA KONA	HI		11/26/2025	8.125	1,012,425		1,225,000
100258039	ORANGE	CA		11/26/2025	6.750	996,000		1,205,000
100258040	LIHUE	HI		11/26/2025	6.375	723,295		1,040,000
100258041	BAKERSFIELD	CA		11/26/2025	6.750	617,798		820,000
100258042	RANCHO MISSION VIEJO	CA		11/26/2025	6.375	966,448		1,220,000
100258043	STERLING HEIGHTS	MI		11/26/2025	6.875	295,461		360,000
100258044	LINCOLN CITY	OR		11/26/2025	6.375	643,967		800,000
100258045	CARLSBAD	CA		11/26/2025	6.875	1,931,438		2,650,000
100258046	SAN DIEGO	CA		11/26/2025	6.625	1,309,684		1,540,000
100258047	SOLANA BEACH	CA		11/26/2025	6.500	991,998		1,250,000
100258048	ADELANTO	CA		11/26/2025	6.750	247,022		401,000
100258049	ARGYLE	TX		11/26/2025	7.000	1,043,111		1,275,000
100258050	LEHI	UT		11/26/2025	7.000	385,678		495,000
100258051	SAN DIEGO	CA		11/26/2025	6.625	2,563,578		3,285,000
100258052	MESA	AZ		11/26/2025	7.875	916,014		1,155,000
100258053	LIVERMORE	CA		11/26/2025	6.750	872,251		1,080,000
100258054	CULVER CITY	CA		11/26/2025	6.375	945,980		1,800,000
100258055	HENDERSON	NV		11/26/2025	7.375	521,056		626,000
100258056	INDIANAPOLIS	IN		11/26/2025	7.125	413,370		503,000
100258057	BURBANK	CA		11/26/2025	6.625	1,108,883		1,400,000
100258058	ATLANTA	GA		11/26/2025	6.750	450,777		560,500
100258059	SAN DIEGO	CA		11/26/2025	6.500	1,691,383		2,150,000
100258060	NEWBURY PARK	CA		11/26/2025	6.500	1,002,372		1,265,000
100258061	CALABASAS	CA		11/26/2025	6.875	1,611,684		1,975,000
100258062	WALNUT	CA		11/26/2025	6.625	743,684		1,300,000
100258063	SHENANDOAH	VA		11/26/2025	6.875	762,734		915,000
100258064	IRVINE	CA		11/26/2025	6.500	1,131,647		1,600,000
100258065	ENCINO	CA		11/26/2025	7.000	3,345,494		4,300,000
100258066	TUJUNGA	CA		11/26/2025	6.375	811,910		1,000,000
100258067	HUNTINGTON BEACH	CA		11/26/2025	6.500	1,590,499		3,990,000
100258068	FRISCO	TX		11/26/2025	6.375	919,780		1,145,000
100258069	MARANA	AZ		11/26/2025	7.000	297,686		363,000
100258070	TUCSON	AZ		11/26/2025	7.375	187,992		309,000
100258071	FULLERTON	CA		11/26/2025	6.750	1,042,402		1,950,000
100258072	UNION	NJ		11/26/2025	7.125	566,068		700,000
100258073	SIMI VALLEY	CA		11/26/2025	6.625	905,152		1,090,000
100258074	WAIKOLOA	HI		11/26/2025	7.000	1,154,731		1,650,000
100258075	BARTLETT	IL		11/26/2025	7.125	693,238		835,000
100258076	PALM HARBOR	FL		11/26/2025	7.250	449,086		540,000
100258077	WHITTIER	CA		11/26/2025	7.500	913,301		1,100,000
100258078	SAN JOSE	CA		11/26/2025	7.500	1,032,572		1,305,000
100258079	GARDENA	CA		11/26/2025	7.125	741,738		888,000
100258080	SAN LEANDRO	CA		11/26/2025	6.875	1,181,301		1,350,000
100258081	MANCHESTER	MO		11/26/2025	7.875	251,163		330,000
100258082	ROCKLIN	CA		11/26/2025	6.250	1,139,421		1,600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258083	PHOENIX	AZ		11/26/2025	6.250	774,495		910,000
100258084	SUNLAND	CA		11/26/2025	6.625	1,024,755		1,240,000
100258086	PHILADELPHIA	PA		11/26/2025	6.750	222,928		275,000
100258087	RICHMOND	TX		11/26/2025	6.500	307,449		405,000
100258088	VENICE	CA		11/26/2025	6.250	1,317,375		1,950,000
100258089	ALTAMONTE SPRINGS	FL		11/26/2025	6.875	823,447		1,100,000
100258090	PLEASANTON	CA		11/26/2025	7.125	1,788,449		2,050,000
100258091	CONROE	TX		11/26/2025	6.625	369,788		455,000
100258092	JUPITER	FL		11/26/2025	6.875	475,317		575,000
100258093	REDONDO BEACH	CA		11/26/2025	6.750	1,096,088		1,415,000
100258094	RANCHO CUCAMONGA	CA		11/26/2025	7.500	702,174		790,000
100258095	LAKE ARROWHEAD	CA		11/26/2025	6.875	2,291,754		3,680,000
100258096	GLENDALE	CA		11/26/2025	6.375	987,175		1,425,000
100258097	MOUNT PLEASANT	TN		11/26/2025	7.250	169,878		275,000
100258098	BRADENTON	FL		11/26/2025	7.625	338,133		429,944
100258099	REDMOND	WA		11/26/2025	6.250	2,271,127		3,225,000
100258100	ALBUQUERQUE	NM		11/26/2025	7.000	286,586		350,000
100258101	COLUMBIA	TN		11/26/2025	7.375	214,833		350,000
100258102	SAN RAMON	CA		11/26/2025	7.000	503,795		608,000
100258103	SAINT PETERSBURG	FL		11/26/2025	7.500	1,033,003		1,275,000
100258104	THE VILLAGES	FL		11/26/2025	7.000	420,815		520,000
100258105	WALNUT CREEK	CA		11/26/2025	6.875	1,415,530		1,600,000
100258106	SAN FRANCISCO	CA		11/26/2025	6.750	493,890		880,000
100258107	LEWES	DE		11/26/2025	7.375	207,802		404,000
100258108	GENEVA	IL		11/26/2025	7.500	375,014		450,000
100258109	SAINT CLOUD	FL		11/26/2025	7.125	646,991		900,000
100258110	TUCSON	AZ		11/26/2025	7.500	455,645		630,000
100258111	SAN ANTONIO	TX		11/26/2025	6.000	281,018		385,000
100258112	CONCORD	NH		11/26/2025	7.125	418,745		628,000
100258113	MIRAMAR	FL		11/26/2025	7.125	551,423		660,000
100258114	WARREN	MI		11/26/2025	7.125	305,949		375,000
100258115	WELLINGTON	FL		11/26/2025	6.500	909,643		1,150,000
100258116	RIVERSIDE	CA		11/26/2025	7.250	1,685,613		2,300,000
100258117	UNITED KINGDOM	GBR		11/26/2025	5.600	110,272		110,000
100258118	UNITED KINGDOM	GBR		11/26/2025	6.890	652,469		740,000
100258119	UNITED KINGDOM	GBR		11/26/2025	5.500	186,460		186,000
100258120	UNITED KINGDOM	GBR		11/26/2025	5.750	267,327		300,000
100258121	UNITED KINGDOM	GBR		11/26/2025	7.290	350,437		900,000
100258122	UNITED KINGDOM	GBR		11/26/2025	7.140	949,539		1,000,000
100258123	UNITED KINGDOM	GBR		11/26/2025	5.500	176,988		320,000
100258124	UNITED KINGDOM	GBR		11/26/2025	6.990	122,084		150,000
100258125	UNITED KINGDOM	GBR		11/26/2025	5.600	235,582		235,000
100258126	UNITED KINGDOM	GBR		11/26/2025	5.500	180,445		180,000
100258127	UNITED KINGDOM	GBR		11/26/2025	5.500	264,653		280,000
100258128	UNITED KINGDOM	GBR		11/26/2025	5.750	451,114		450,000
100258129	UNITED KINGDOM	GBR		11/26/2025	5.500	220,214		240,000
100258130	UNITED KINGDOM	GBR		11/26/2025	6.440	291,724		320,000
100258131	UNITED KINGDOM	GBR		11/26/2025	7.390	681,551		750,000
100258132	UNITED KINGDOM	GBR		11/26/2025	5.500	320,792		335,000
100258133	ROTTERDAM	NLD		11/26/2025	5.200	60,284		65,020
100258134	ROTTERDAM	NLD		11/26/2025	5.200	8,811		9,503
100258135	TILBURG	NLD		11/26/2025	5.050	92,744		103,545
100258136	S-GRAVENHAGE	NLD		11/26/2025	5.400	92,744		119,420
100258137	AKKRUM	NLD		11/26/2025	4.895	40,865		42,954
100258138	AKKRUM	NLD		11/26/2025	4.895	46,082		48,438

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258139	BERGEN OP ZOOM	NLD		11/26/2025	5.050	298,255		343,029
100258140	OUDENBOSCH	NLD		11/26/2025	5.150	82,310		96,224
100258141	S-GRAVENHAGE	NLD		11/26/2025	5.050	616,747		685,340
100258142	S-GRAVENHAGE	NLD		11/26/2025	5.050	696,290		793,283
100258143	S-GRAVENHAGE	NLD		11/26/2025	5.050	515,888		593,333
100258144	S-GRAVENHAGE	NLD		11/26/2025	5.050	292,723		628,797
100258145	S-GRAVENHAGE	NLD		11/26/2025	5.050	210,442		244,565
100258146	SCHIEDAM	NLD		11/26/2025	4.900	259,219		365,000
100258147	EMMEN	NLD		11/26/2025	5.050	143,463		154,688
100258148	EMMEN	NLD		11/26/2025	5.050	9,564		10,313
100258149	LEIDEN	NLD		11/26/2025	4.900	139,116		360,000
100258150	BREDA	NLD		11/26/2025	5.100	299,099		322,735
100258151	BREDA	NLD		11/26/2025	5.100	39,416		42,531
100258152	BREDA	NLD		11/26/2025	4.900	299,099		322,735
100258153	BREDA	NLD		11/26/2025	5.100	340,834		367,500
100258154	BREDA	NLD		11/26/2025	5.100	22,722		24,500
100258155	S-GRAVENHAGE	NLD		11/26/2025	4.800	985,404		1,581,000
100258156	VENRAY	NLD		11/26/2025	4.950	326,053		351,563
100258157	VENRAY	NLD		11/26/2025	4.950	21,737		23,438
100258158	RIJSWIJK ZH	NLD		11/26/2025	5.000	139,116		387,000
100258159	SPIJKENISSE	NLD		11/26/2025	4.850	115,930		133,333
100258160	SPIJKENISSE	NLD		11/26/2025	4.850	27,533		31,667
100258161	BREDA	NLD		11/26/2025	4.950	599,937		669,934
100258162	BREDA	NLD		11/26/2025	4.950	17,969		20,066
100258163	AMSTERDAM	NLD		11/26/2025	4.800	3,663,386		4,865,000
100258164	AMSTERDAM	NLD		11/26/2025	4.850	2,574,804		3,420,896
100258165	S-GRAVENHAGE	NLD		11/26/2025	4.900	593,619		835,000
100258166	HAARLEM	NLD		11/26/2025	4.700	591,243		680,000
100258167	S-GRAVENHAGE	NLD		11/26/2025	4.950	1,204,222		1,385,000
100258168	DOETINCHEM	NLD		11/26/2025	4.850	1,261,318		1,467,410
100258169	DOETINCHEM	NLD		11/26/2025	4.950	1,291,459		1,502,477
100258170	AMSTERDAM	NLD		11/26/2025	5.100	828,899		1,360,000
100258171	WINTERSWIJK	NLD		11/26/2025	5.050	208,674		225,000
100258172	WINTERSWIJK	NLD		11/26/2025	5.050	13,912		15,000
100258173	LEEUWARDEN	NLD		11/26/2025	4.840	313,011		187,500
100258174	LEEUWARDEN	NLD		11/26/2025	4.905	20,867		12,500
100258175	DEN HAAG	NLD		11/26/2025	4.800	1,152,228		1,763,000
100258176	VLAARDINGEN	NLD		11/26/2025	4.900	571,766		822,000
100258177	AMERSFOORT	NLD		11/26/2025	4.900	1,425,938		1,952,000
100258178	LEIDEN	NLD		11/26/2025	4.840	386,047		416,250
100258179	LEIDEN	NLD		11/26/2025	4.310	26,664		28,750
100258180	S-GRAVENHAGE	NLD		11/26/2025	4.950	877,914		1,009,707
100258181	BREDA	NLD		11/26/2025	4.900	346,399		498,000
100258182	NIJMEGEN	NLD		11/26/2025	4.850	180,851		208,000
100258183	NIJMEGEN	NLD		11/26/2025	4.850	223,455		257,000
100258184	RIJSWIJK	NLD		11/26/2025	5.100	632,977		770,000
100258185	AMSTERDAM	NLD		11/26/2025	4.850	2,634,508		2,840,625
100258186	AMSTERDAM	NLD		11/26/2025	4.850	175,634		189,375
100258187	S-GRAVENHAGE	NLD		11/26/2025	5.050	934,685		1,007,813
100258188	S-GRAVENHAGE	NLD		11/26/2025	5.050	62,312		67,188
100258189	NIEUW-VENNEP	NLD		11/26/2025	4.680	579,650		932,857
100258190	NIEUW-VENNEP	NLD		11/26/2025	4.680	231,860		373,143
100258191	WILDERVANK	NLD		11/26/2025	5.050	339,095		304,688
100258192	WILDERVANK	NLD		11/26/2025	5.050	22,606		20,313
100258193	AMSTERDAM	NLD		11/26/2025	4.320	2,898,248		3,464,492

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258194	AMSTERDAM	NLD.		11/26/2025	4.460	1,796,914		2,137,814
100258195	GRONINGEN	NLD.		11/26/2025	4.800	732,532		842,500
100258196	GRONINGEN	NLD.		11/26/2025	4.800	2,686,827		3,114,600
100258197	GRONINGEN	NLD.		11/26/2025	4.800	695,580		800,000
100258198	GRONINGEN	NLD.		11/26/2025	4.800	485,219		558,250
100258199	GRONINGEN	NLD.		11/26/2025	4.800	973,232		1,170,000
100258200	GRONINGEN	NLD.		11/26/2025	4.800	1,889,890		2,717,000
100258201	GRONINGEN	NLD.		11/26/2025	4.800	426,043		490,000
100258202	DELFZIJL	NLD.		11/26/2025	4.800	3,299,250		4,054,000
100258203	AMSTERDAM	NLD.		11/26/2025	5.050	4,098,311		4,492,287
100258204	AMSTERDAM	NLD.		11/26/2025	5.050	201,776		221,173
100258205	LEEUWARDEN	NLD.		11/26/2025	5.000	113,032		140,000
100258224	NEWBURY PARK	CA.		12/02/2025	6.750	795,690		1,095,000
100258225	ELK GROVE	CA.		12/02/2025	6.625	440,012		618,000
100258226	WESTLAKE VILLAGE	CA.		12/02/2025	6.625	1,401,202		1,928,000
100258227	LAKESIDE	CA.		12/02/2025	6.625	224,359		425,000
100258228	MIAMI	FL.		12/02/2025	6.875	753,741		915,000
100258229	SANTA CLARITA	CA.		12/02/2025	6.125	255,832		515,000
100258230	SORRENTO	FL.		12/02/2025	7.250	354,833		425,000
100258231	PALO ALTO	CA.		12/02/2025	7.125	2,452,959		2,935,000
100258232	LONG BEACH	CA.		12/02/2025	6.625	1,059,188		1,310,000
100258233	PASADENA	CA.		12/02/2025	6.750	1,533,347		1,870,000
100258234	CONCORD	CA.		12/02/2025	6.375	256,638		1,170,000
100258235	HIDDEN VALLEY LAKE	CA.		12/02/2025	7.375	284,543		350,000
100258236	IDYLLWILD	CA.		12/02/2025	6.750	313,991		472,650
100258237	UNION CITY	CA.		12/02/2025	6.375	699,044		868,000
100258238	PARK CITY	UT.		12/02/2025	6.999	595,754		780,000
100258239	APPLE VALLEY	CA.		12/02/2025	8.125	503,041		600,000
100258240	SAN DIEGO	CA.		12/02/2025	6.999	2,685,667		3,250,000
100258241	SAN LUIS OBISPO	CA.		12/02/2025	6.625	798,854		985,000
100258242	SAN MARCOS	CA.		12/02/2025	6.500	632,205		1,775,000
100258243	CUMMING	GA.		12/02/2025	6.875	751,130		920,000
100258244	ELIZABETH LAKE	CA.		12/02/2025	6.375	257,772		335,000
100258245	MEDINA	WA.		12/02/2025	6.250	2,599,556		3,250,000
100258246	MARLTON	NJ.		12/02/2025	6.999	467,481		780,000
100258247	LEXINGTON	KY.		12/02/2025	6.625	373,196		590,000
100258248	CHATSWORTH	CA.		12/02/2025	6.500	1,909,300		2,355,000
100258249	MC MINNVILLE	TN.		12/02/2025	6.375	304,197		475,000
100258250	HOUSTON	TX.		12/02/2025	6.625	300,915		375,000
100258251	MIAMI	FL.		12/02/2025	6.375	387,253		650,000
100258252	MIAMI GARDENS	FL.		12/02/2025	6.625	325,873		500,000
100258253	ST. PETERSBURG	FL.		12/02/2025	6.750	514,710		1,250,000
100258254	TAMPA	FL.		12/02/2025	6.750	214,058		285,000
100258255	SAN CLEMENTE	CA.		12/02/2025	6.625	1,419,341		1,735,000
100258256	IRVINE	CA.		12/02/2025	6.750	1,136,187		1,450,000
100258257	RENO	NV.		12/02/2025	6.500	210,938		260,000
100258258	LOS ANGELES	CA.		12/02/2025	7.125	527,485		950,000
100258259	HERMOSA BEACH	CA.		12/02/2025	7.125	1,869,000		2,225,000
100258260	CLERMONT	FL.		12/02/2025	6.999	196,271		240,000
100258261	MALIBU	CA.		12/02/2025	6.500	2,495,767		3,100,000
100258262	CORONA	CA.		12/02/2025	6.500	876,746		1,460,000
100258264	BELL GARDENS	CA.		12/05/2025	7.250	897,751		1,080,000
100258265	APPLEGATE	OR.		12/05/2025	6.999	549,282		755,000
100258266	DESERT HOT SPRINGS	CA.		12/05/2025	6.625	283,315		350,000
100258267	JACKSONVILLE	FL.		12/05/2025	5.999	228,256		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258268	SAN BERNARDINO	CA		12/05/2025	7.125	636,122		825,000
100258269	HOUSTON	TX		12/05/2025	6.875	146,511		530,000
100258270	OVERLAND PARK	KS		12/05/2025	6.750	314,022		435,000
100258271	DRAIN	OR		12/05/2025	7.125	240,743		335,000
100258272	TUCSON	AZ		12/05/2025	6.750	1,292,528		1,525,000
100258273	GREEN VALLEY	CA		12/05/2025	7.250	314,943		375,000
100258274	MIDLOTHIAN	VA		12/05/2025	6.999	236,666		340,000
100258276	ENGLEWOOD	FL		12/05/2025	6.750	661,373		870,000
100258278	ASHLAND	MA		12/05/2025	7.499	1,306,344		1,584,280
100258279	LOS ANGELES	CA		12/05/2025	7.625	704,032		840,000
100258280	CLOVIS	CA		12/05/2025	6.250	248,544		495,000
100258281	CYPRESS	TX		12/05/2025	6.999	400,083		575,000
100258282	AZUSA	CA		12/05/2025	6.250	336,424		750,000
100258283	LOS ANGELES	CA		12/05/2025	6.625	619,210		1,400,000
100258284	PALMDALE	CA		12/05/2025	7.499	363,960		500,000
100258286	CARSON	CA		12/05/2025	6.999	791,012		968,000
100258287	LOS ANGELES	CA		12/05/2025	8.875	928,125		1,200,000
100258288	RICHMOND	CA		12/05/2025	7.125	751,550		912,000
100258289	ROWLAND HEIGHTS	CA		12/05/2025	6.375	644,737		1,050,000
100258290	LAWNDALE	CA		12/05/2025	6.499	789,023		970,000
100258291	RICHMOND	TX		12/05/2025	7.375	357,358		435,000
100258292	SAN JOSE	CA		12/05/2025	6.999	128,349		3,000,000
100258293	UKIAH	CA		12/05/2025	6.750	512,374		675,000
100258294	LAS VEGAS	NV		12/05/2025	6.375	275,441		382,000
100258295	SAINT JOHNS	FL		12/05/2025	6.750	513,695		690,000
100258296	KATY	TX		12/05/2025	6.250	231,426		288,000
100258297	COTO DE CAZA	CA		12/05/2025	6.999	1,989,884		2,595,000
100258298	BAYTOWN	TX		12/05/2025	6.499	227,875		326,000
100258299	GLENDALE	AZ		12/05/2025	6.125	290,488		670,000
100258300	SAN JOSE	CA		12/05/2025	6.499	560,080		1,533,000
100258301	SANTA PAULA	CA		12/05/2025	6.875	703,425		860,000
100258302	FORT LAUDERDALE	FL		12/05/2025	6.750	609,073		1,225,000
100258303	LA MESA	CA		12/05/2025	7.250	970,595		1,100,000
100258304	VIENNA	VA		12/05/2025	6.375	809,951		1,718,000
100258305	CLARKSVILLE	TN		12/05/2025	7.250	341,730		434,000
100258306	PHOENIX	AZ		12/05/2025	7.499	326,813		415,000
100258307	OGDEN	UT		12/05/2025	7.125	232,893		342,000
100258309	ONTARIO	CA		12/05/2025	6.750	660,518		790,000
100258310	COLUMBUS	OH		12/05/2025	7.375	142,113		171,000
100258311	CORONA	CA		12/05/2025	7.500	1,369,967		1,480,000
100258313	MISSION VIEJO	CA		12/05/2025	6.750	1,083,857		1,315,000
100258314	MODESTO	CA		12/05/2025	6.875	365,047		525,000
100258317	CLOVIS	CA		12/05/2025	6.250	215,568		425,000
100258318	ABERDEEN	WA		12/05/2025	6.499	182,370		287,500
100258319	LAS VEGAS	NV		12/05/2025	6.750	379,318		505,000
100258320	CHARLESTON	SC		12/05/2025	6.999	251,925		430,000
100258321	WEST VALLEY CITY	UT		12/05/2025	6.999	327,086		445,000
100258322	WASCO	CA		12/05/2025	6.625	218,900		315,000
100258324	ALEXANDRIA	VA		12/05/2025	8.375	388,238		438,000
100258325	ROYSE CITY	TX		12/05/2025	7.375	404,743		494,000
100258326	MIAMI	FL		12/05/2025	7.875	472,175		600,000
100258327	CHICAGO	IL		12/05/2025	6.999	314,320		550,000
100258328	ROSEVILLE	CA		12/05/2025	7.499	558,722		600,000
100258331	SANTA CLARITA	CA		12/05/2025	7.250	643,778		740,000
100258335	LOS ANGELES	CA		12/05/2025	7.875	706,094		990,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258336	BRICK	NJ		12/05/2025	6.875	585,635		755,000
100258337	CLOVIS	CA		12/05/2025	6.499	929,395		1,736,000
100258338	PRESCOTT	AZ		12/05/2025	6.499	251,704		525,000
100258339	CUMMING	GA		12/05/2025	6.499	195,314		433,000
100258341	SCOTTSDALE	AZ		12/05/2025	6.875	482,208		580,000
100258345	LAS VEGAS	NV		12/05/2025	6.750	203,671		405,000
100258346	LAGUNA HILLS	CA		12/05/2025	7.375	572,853		650,000
100258347	OAK HILLS	CA		12/05/2025	6.999	410,113		515,000
100258348	LOS ANGELES	CA		12/05/2025	6.875	1,297,183		2,250,000
100258350	CHARLOTTE	NC		12/05/2025	7.875	367,892		393,000
100258352	CLOVIS	CA		12/05/2025	6.999	315,000		376,000
100258353	SANTA CLARITA	CA		12/05/2025	6.625	524,989		755,000
100258354	LA PUENTE	CA		12/05/2025	6.999	865,099		1,500,000
100258355	SAN CLEMENTE	CA		12/05/2025	7.125	1,481,544		2,300,000
100258356	HURRICANE	UT		12/05/2025	6.999	268,054		1,025,000
100258360	SAN FRANCISCO	CA		12/05/2025	7.875	1,116,504		1,500,000
100258361	HEMET	CA		12/05/2025	7.375	284,890		400,000
100258362	VAN BUREN TOWNSHIP	MI		12/05/2025	7.125	308,674		366,000
100258363	SAN ANTONIO	TX		12/05/2025	7.125	353,078		450,000
100258364	RIVERSIDE	CA		12/05/2025	6.999	994,280		1,250,000
100258366	DORAL	FL		12/05/2025	6.875	786,042		955,000
100258367	DEARBORN	MI		12/05/2025	6.875	164,416		225,000
100258368	CLOVIS	CA		12/05/2025	6.250	316,993		626,000
100258369	RENO	NV		12/05/2025	7.250	858,737		1,025,000
100258370	TUCSON	AZ		12/05/2025	7.125	919,598		1,200,000
100258371	PARKVILLE	MD		12/05/2025	6.999	174,930		267,000
100258372	GILROY	CA		12/05/2025	6.999	1,486,058		1,825,000
100258373	NORTH BEND	WA		12/05/2025	6.750	2,654,735		3,250,000
100258374	MARLBORO	NJ		12/05/2025	6.250	502,476		750,000
100258375	EDEN	UT		12/05/2025	6.875	466,963		890,000
100258376	CLOVIS	CA		12/05/2025	6.250	299,270		600,000
100258377	HACIENDA HEIGHTS	CA		12/05/2025	7.250	1,675,298		1,904,000
100258378	FONTANA	CA		12/05/2025	6.750	754,936		935,000
100258379	PASADENA	CA		12/05/2025	6.750	1,197,152		3,800,000
100258381	HESPERIA	CA		12/05/2025	6.875	462,211		583,000
100258382	RENO	NV		12/05/2025	7.875	460,140		510,000
100258384	SHAFTER	CA		12/05/2025	8.250	220,500		300,000
100258385	CLOVIS	CA		12/05/2025	6.250	310,199		627,000
100258386	PALM DESERT	CA		12/05/2025	8.375	359,802		446,000
100258388	ANTIOCH	CA		12/05/2025	7.625	590,989		650,000
100258389	CANOGA PARK	CA		12/05/2025	7.125	943,856		1,200,000
100258390	DAYTONA BEACH	FL		12/05/2025	7.750	132,300		152,000
100258391	DAVENPORT	FL		12/05/2025	6.375	292,017		365,000
100258392	WADDELL	AZ		12/05/2025	6.375	733,807		1,450,000
100258393	RIVERSIDE	CA		12/05/2025	6.999	489,453		840,000
100258396	LOS ANGELES	CA		12/05/2025	7.125	748,208		855,000
100258397	SPRINGFIELD	MO		12/05/2025	5.999	236,837		350,000
100258398	LYNN	MA		12/05/2025	6.250	297,975		540,000
100258399	ORLANDO	FL		12/05/2025	6.875	291,919		360,000
100258400	WICHITA	KS		12/05/2025	6.625	166,457		221,300
100258401	ACUSHNET	MA		12/05/2025	7.250	406,229		485,000
100258403	TEMPLE	TX		12/05/2025	6.875	154,784		253,000
100258404	CLEVELAND	OH		12/05/2025	6.999	224,877		321,500
100258406	MONTGOMERY	TX		12/05/2025	7.125	226,878		277,500
100258407	MANTECA	CA		12/05/2025	6.750	281,340		460,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258408	LANCASTER	CA		12/05/2025	6.875	276,902		360,000
100258409	LAS VEGAS	NV		12/05/2025	7.375	369,600		448,000
100258410	RENTON	WA		12/05/2025	6.999	372,363		1,015,000
100258411	RANCHO CUCAMONGA	CA		12/05/2025	7.250	1,140,904		1,455,000
100258412	POMPANO BEACH	FL		12/05/2025	6.625	365,096		550,000
100258413	EDGEWATER PARK	NJ		12/05/2025	6.999	208,612		360,000
100258414	PINON HILLS	CA		12/05/2025	7.499	444,675		530,000
100258415	BARTOW	FL		12/05/2025	7.625	135,883		200,000
100258416	FRIDLEY	MN		12/05/2025	9.700	62,316		431,991
100258418	BOWLING GREEN	KY		12/05/2025	11.300	36,667		352,469
100258419	MANCHESTER	ME		12/05/2025	7.775	26,220		492,992
100258424	HOLMDEL	NJ		12/05/2025	8.875	331,858		1,145,000
100258425	HERSHEY	PA		12/05/2025	5.175	167,166		678,055
100258426	MARYVILLE	TN		12/05/2025	10.925	104,380		258,000
100258428	STERLING HEIGHTS	MI		12/05/2025	8.700	93,562		391,173
100258429	ELK GROVE	CA		12/05/2025	6.700	81,688		910,239
100258433	HUDSON	NH		12/05/2025	6.575	132,743		550,550
100258437	MOUNTAIN TOP	PA		12/05/2025	7.450	110,279		482,651
100258438	PLAINFIELD	IL		12/05/2025	8.125	182,193		692,793
100258439	YARDLEY	PA		12/05/2025	6.275	142,954		847,004
100258442	VALPARAISO	IN		12/05/2025	8.550	104,110		378,203
100258448	HENDERSON	NV		12/05/2025	7.075	28,080		462,938
100258451	CUMMING	GA		12/05/2025	6.575	163,376		669,477
100258453	MARSHALL	VA		12/05/2025	8.375	169,299		955,000
100258459	EAST NEW MARKET	MD		12/05/2025	9.250	56,132		370,000
100258463	FREEHOLD	NJ		12/05/2025	7.250	258,331		955,000
100258464	PLYMOUTH	MI		12/05/2025	8.025	101,937		558,000
100258467	TRES PINOS	CA		12/05/2025	9.250	98,905		1,426,555
100258468	TYBEE ISLAND	GA		12/05/2025	6.400	46,874		785,000
100258469	BANGOR	PA		12/05/2025	8.300	52,440		540,000
100258470	HAYWARD	CA		12/05/2025	8.375	123,762		918,021
100258475	CANYON COUNTRY	CA		12/05/2025	6.875	257,735		1,047,701
100258477	OREGON	IL		12/05/2025	8.200	54,278		163,986
100258479	SARASOTA	FL		12/05/2025	11.300	29,700		520,000
100258483	BAKERSFIELD	CA		12/05/2025	10.950	104,110		425,000
100258485	UNDERWOOD	IA		12/05/2025	8.675	62,928		493,744
100258488	CALEXICO	CA		12/05/2025	7.450	42,580		363,693
100258493	HEMET	CA		12/05/2025	5.750	50,493		393,080
100258494	TRUMANN	AR		12/05/2025	8.925	46,652		138,498
100258498	SPOTSWOOD	NJ		12/05/2025	6.325	178,693		593,971
100258499	SURPRISE	AZ		12/05/2025	6.325	137,559		741,627
100258500	FOLSOM	CA		12/05/2025	6.450	86,794		830,050
100258503	WESTMINSTER	CO		12/05/2025	8.700	41,952		341,556
100258504	CLERMONT	FL		12/05/2025	6.025	126,343		557,091
100258505	LANGHORNE	PA		12/05/2025	8.100	36,708		444,739
100258507	LATHROP	CA		12/05/2025	8.975	125,856		860,000
100258511	WASHINGTON	DC		12/05/2025	8.500	172,382		950,000
100258513	VALRICO	FL		12/05/2025	9.550	81,280		413,157
100258515	OVERLAND PARK	KS		12/05/2025	7.375	138,420		502,605
100258517	ACWORTH	GA		12/05/2025	8.575	178,410		469,807
100258519	WHITTIER	CA		12/05/2025	8.375	142,954		864,761
100258520	CEDAR PARK	TX		12/05/2025	7.000	80,165		612,569
100258521	OLD LYME	CT		12/05/2025	10.200	52,440		516,557
100258522	FRANKLIN	KY		12/05/2025	8.500	184,969		582,700
100258524	PORT TOBACCO	MD		12/05/2025	9.700	62,928		420,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258526	CORTEZ	CO		12/05/2025	8.000	276,468		670,000
100258528	NASHVILLE	TN		12/05/2025	7.775	235,980		530,000
100258529	BEAVERTON	OR		12/05/2025	7.325	123,553		530,147
100258530	ALBUQUERQUE	NM		12/05/2025	8.500	104,078		441,348
100258531	ANDOVER	MN		12/05/2025	6.700	71,314		346,012
100258532	MUNDELEIN	IL		12/05/2025	8.025	36,708		388,437
100258533	CONWAY	SC		12/05/2025	8.925	98,587		412,804
100258536	OREM	UT		12/05/2025	7.450	56,161		380,236
100258538	DOUGLASVILLE	GA		12/05/2025	9.275	52,440		370,580
100258542	ARVADA	CO		12/05/2025	8.750	74,801		1,069,000
100258546	CARRBORO	NC		12/05/2025	6.825	153,165		615,000
100258547	IONE	CA		12/05/2025	6.450	66,372		467,192
100258548	TUSTIN	CA		12/05/2025	6.875	52,122		1,381,381
100258551	LEONARDTOWN	MD		12/05/2025	7.125	92,927		670,287
100258552	AVISTON	IL		12/05/2025	9.450	62,928		214,127
100258553	FRESNO	CA		12/05/2025	8.750	78,346		549,000
100258556	ROCKVILLE	MD		12/05/2025	12.175	60,758		810,000
100258558	UNIONVILLE	TN		12/05/2025	9.475	26,220		500,100
100258565	HARTLAND	MI		12/05/2025	6.700	51,055		305,651
100258566	NEWARK	DE		12/05/2025	9.600	43,001		333,489
100258567	NEENAH	WI		12/05/2025	8.275	108,237		362,139
100258568	AURORA	CO		12/05/2025	10.000	73,081		460,000
100258569	NEW MILFORD	NJ		12/05/2025	11.100	41,952		575,029
100258573	HAMILTON	NJ		12/05/2025	8.575	77,910		345,828
100258577	PROVIDENCE	RI		12/05/2025	8.050	62,478		485,776
100258578	OVIEDO	FL		12/05/2025	7.275	101,920		590,326
100258581	UPLAND	CA		12/05/2025	6.025	132,743		718,385
100258582	SOUTH EUCLID	OH		12/05/2025	12.175	40,220		158,000
100258584	LACEY	WA		12/05/2025	6.575	54,532		378,000
100258589	GREENDALE	WI		12/05/2025	7.125	62,179		720,060
100258590	TOCCOA	GA		12/05/2025	10.425	55,189		261,044
100258594	SCHERTZ	TX		12/05/2025	10.075	51,930		445,000
100258595	ABBEVILLE	AL		12/05/2025	8.675	31,464		152,427
100258599	CROSSETT	AR		12/05/2025	8.300	31,464		218,529
100258601	TRACY	CA		12/05/2025	6.700	91,899		676,016
100258604	FORT WASHINGTON	MD		12/05/2025	7.200	102,110		558,805
100258606	SANTA FE SPRINGS	CA		12/05/2025	7.075	51,055		873,981
100258607	HEATHROW	FL		12/05/2025	6.200	208,304		1,200,000
100258609	FRANKFORT	KY		12/05/2025	7.875	52,253		281,299
100258611	SPANAWAY	WA		12/05/2025	11.725	65,144		459,187
100258612	STERLING	CT		12/05/2025	8.500	106,350		470,099
100258613	CLARKS SUMMIT	PA		12/05/2025	8.425	49,503		253,570
100258614	WEST PALM BEACH	FL		12/05/2025	10.400	44,050		425,000
100258618	REDDING	CA		12/05/2025	7.250	25,979		308,570
100258619	EAU CLAIRE	WI		12/05/2025	8.250	36,708		343,827
100258621	SEYMOUR	CT		12/05/2025	7.275	71,318		353,019
100258624	GALLANT	AL		12/05/2025	7.075	81,688		358,084
100258625	PEMBROKE PINES	FL		12/05/2025	6.075	148,060		553,779
100258627	PENSACOLA	FL		12/05/2025	7.775	41,952		243,802
100258628	OAKDALE	CA		12/05/2025	8.500	166,851		662,000
100258632	SAN JOSE	CA		12/05/2025	6.075	132,855		1,613,634
100258633	MANASQUAN	NJ		12/05/2025	8.625	105,394		1,292,465
100258634	SANTA CLARITA	CA		12/05/2025	6.700	33,696		567,764
100258640	CENTENNIAL	CO		12/05/2025	10.125	58,896		557,000
100258643	EVERETT	WA		12/05/2025	7.525	26,173		440,014

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258646	JENSEN BEACH	FL		12/05/2025	10.625	45,847		423,763
100258649	BRENTWOOD	CA		12/05/2025	6.550	293,216		1,054,259
100258650	MANCHESTER	NH		12/05/2025	6.650	32,675		220,000
100258651	SAN DIEGO	CA		12/05/2025	6.750	260,274		1,482,919
100258653	DULUTH	MN		12/05/2025	8.975	62,853		370,315
100258654	SACRAMENTO	CA		12/05/2025	7.525	51,205		433,071
100258657	SAVANNAH	GA		12/05/2025	7.525	26,220		351,509
100258660	AURORA	IL		12/05/2025	11.350	83,811		304,251
100258662	SEBASTIAN	FL		12/05/2025	7.275	89,148		401,015
100258665	TUCSON	AZ		12/05/2025	7.750	53,097		348,601
100258669	FUQUAY VARINA	NC		12/05/2025	7.075	80,667		452,271
100258671	EL CENTRO	CA		12/05/2025	6.325	108,237		675,000
100258673	NORCO	CA		12/05/2025	7.075	254,738		831,010
100258675	MOUNT JULIET	TN		12/05/2025	6.450	45,950		421,999
100258676	OCALA	FL		12/05/2025	9.775	60,830		219,924
100258678	LAKEVILLE	MN		12/05/2025	8.375	192,760		589,946
100258679	SCITUATE	MA		12/05/2025	8.750	296,174		975,000
100258680	FIRESTONE	CO		12/05/2025	6.575	123,553		487,823
100258685	SEYMOUR	CT		12/05/2025	8.875	83,207		636,507
100258686	WESLEY CHAPEL	FL		12/05/2025	6.075	107,216		704,687
100258687	ELIZABETH	CO		12/05/2025	8.125	287,376		755,000
100258688	YUBA CITY	CA		12/05/2025	6.850	127,325		542,526
100258689	GARLAND	TX		12/05/2025	6.875	135,343		335,471
100258690	CHISHOLM	MN		12/05/2025	7.525	31,464		119,002
100258691	BUCKLEY	WA		12/05/2025	7.900	93,492		940,000
100258699	ALLEN	TX		12/05/2025	6.750	239,453		1,017,632
100258700	MELROSE	MA		12/05/2025	10.000	337,092		1,150,000
100258704	MIDDLEBORO	MA		12/05/2025	6.875	248,344		707,000
100258705	LAS VEGAS	NV		12/05/2025	8.450	42,207		402,660
100258707	NEW CASTLE	DE		12/05/2025	9.450	84,425		394,718
100258710	BILLINGS	MT		12/05/2025	10.975	84,026		476,004
100258711	ANAHEIM	CA		12/05/2025	7.600	230,736		710,733
100258712	FORT DODGE	IA		12/05/2025	9.050	70,270		309,418
100258716	VACAVILLE	CA		12/05/2025	6.450	54,118		752,224
100258717	SACRAMENTO	CA		12/05/2025	6.200	63,308		482,620
100258718	HENDERSONVILLE	TN		12/05/2025	6.450	61,266		450,830
100258719	PALM DESERT	CA		12/05/2025	7.975	103,860		522,233
100258722	SOUTH DOS PALOS	CA		12/05/2025	6.700	40,844		324,071
100258724	HOWELL	NJ		12/05/2025	8.250	261,402		704,877
100258725	BAKERSFIELD	CA		12/05/2025	8.000	156,945		430,905
100258726	PLACENTIA	CA		12/05/2025	6.275	132,416		1,455,542
100258728	GOLDEN	CO		12/05/2025	6.075	132,743		1,173,105
100258730	NORTH LAS VEGAS	NV		12/05/2025	9.125	68,996		422,697
100258731	SMITHSBURG	MD		12/05/2025	7.325	63,002		343,136
100258734	PEORIA	AZ		12/05/2025	7.625	156,711		740,000
100258735	SCOTTSDALE	AZ		12/05/2025	6.525	158,077		2,112,945
100258737	NEW ORLEANS	LA		12/05/2025	8.100	31,306		257,922
100258745	CENTENNIAL	CO		12/05/2025	7.875	126,219		860,706
100258748	MEMPHIS	TN		12/05/2025	8.725	41,752		321,625
100258757	BEEBE	AR		12/05/2025	7.225	52,440		361,720
100258761	MOUNT WOLF	PA		12/05/2025	8.000	106,194		468,497
100258764	SMITHFIELD	RI		12/05/2025	10.200	72,609		378,812
100258768	OMAHA	NE		12/05/2025	7.275	75,514		277,911
100258773	WOOSTER	OH		12/05/2025	9.150	67,766		323,058
100258774	SANBORNVILLE	NH		12/05/2025	11.225	31,233		363,024

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258775	PLANTSVILLE	CT		12/05/2025	7.625	52,733		325,000
100258777	ALBANY	OR		12/05/2025	9.250	69,529		435,000
100258779	CAPITOL HEIGHTS	MD		12/05/2025	8.875	57,857		460,926
100258783	LONG BEACH	CA		12/05/2025	6.875	113,231		1,479,615
100258785	OCEAN PARK	WA		12/05/2025	7.775	62,928		358,115
100258786	SUGAR GROVE	IL		12/05/2025	7.650	31,464		701,493
100258787	SAN DIEGO	CA		12/05/2025	6.325	101,142		876,094
100258790	SACRAMENTO	CA		12/05/2025	13.725	221,792		784,137
100258791	CANYON COUNTRY	CA		12/05/2025	7.875	79,282		845,000
100258792	MARANA	AZ		12/05/2025	13.275	73,213		403,000
100258795	BRADENTON	FL		12/05/2025	12.700	31,255		443,956
100258797	FORT WORTH	TX		12/05/2025	11.675	128,786		416,056
100258800	FRESNO	CA		12/05/2025	7.000	67,393		407,522
100258801	NORWICH	CT		12/05/2025	6.875	78,880		430,825
100258804	DALLAS	OR		12/05/2025	8.750	59,940		394,464
100258806	GILBERT	AZ		12/05/2025	6.625	142,954		690,773
100258808	WEST TISBURY	MA		12/05/2025	7.375	510,550		4,200,000
100258810	REDDING	CA		12/05/2025	9.375	103,950		463,854
100258811	MIAMI	FL		12/05/2025	10.025	48,138		637,657
100258812	CAMBRIA	CA		12/05/2025	6.500	183,798		1,716,217
100258815	PALM BEACH GARDENS	FL		12/05/2025	7.525	114,874		779,809
100258816	CORONA	CA		12/05/2025	8.000	203,228		797,643
100258818	CLOVIS	CA		12/05/2025	11.200	69,026		515,797
100258819	HOMOSASSA	FL		12/05/2025	9.050	25,965		294,763
100258820	UKIAH	CA		12/05/2025	9.775	94,392		561,126
100258821	BRIDGEWATER	NJ		12/05/2025	8.700	157,126		910,160
100258822	COVINGTON	LA		12/05/2025	8.675	88,494		551,574
100258826	MELISSA	TX		12/05/2025	7.900	77,348		321,864
100258842	WOODBRIDGE	VA		12/05/2025	9.250	67,899		373,115
100258843	BAKERSFIELD	CA		12/05/2025	8.875	51,115		255,040
100258844	OAKWOOD	OH		12/05/2025	9.775	78,660		483,810
100258845	SPOKANE	WA		12/05/2025	7.100	102,110		797,481
100258847	SANDY	UT		12/05/2025	8.425	56,778		738,709
100258849	GROVE CITY	OH		12/05/2025	7.425	83,730		398,306
100258850	FEASTERVILLE TREVOSE	PA		12/05/2025	10.100	58,995		567,992
100258853	CLINTON	PA		12/05/2025	7.100	61,266		841,024
100258854	POLK CITY	FL		12/05/2025	10.350	73,416		140,000
100258855	FORKED RIVER	NJ		12/05/2025	11.600	76,038		324,329
100258860	RAEFORD	NC		12/05/2025	8.800	26,220		270,365
100258861	WINTER GARDEN	FL		12/05/2025	12.150	97,209		480,000
100258864	QUEEN CREEK	AZ		12/05/2025	7.100	107,216		634,554
100258865	LAND O LAKES	FL		12/05/2025	9.300	36,708		521,093
100258867	LAKE ALFRED	FL		12/05/2025	9.125	79,499		283,000
100258868	CLEVELAND	AL		12/05/2025	8.375	31,464		252,592
100258873	BELLEVIEW	FL		12/05/2025	9.275	55,650		309,771
100258874	JACKSON	NJ		12/05/2025	9.025	343,090		707,061
100258877	BLACK HAWK	CO		12/05/2025	8.925	78,660		621,458
100258879	AUSTELL	GA		12/05/2025	8.550	74,936		549,397
100258880	LAKE FOREST	CA		12/05/2025	8.300	165,535		1,267,657
100258881	ARDEN	NC		12/05/2025	6.250	57,437		777,389
100258883	NORTH BRUNSWICK	NJ		12/05/2025	7.625	130,956		684,751
100258887	LOCUST GROVE	VA		12/05/2025	12.675	26,880		301,068
100258888	CELINA	TX		12/05/2025	7.650	104,880		616,722
100258889	TUCSON	AZ		12/05/2025	9.425	51,055		277,430
100258894	WILLOW GROVE	PA		12/05/2025	10.200	51,930		465,061

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100258895	AURORA	CO		12/05/2025	7.650	100,685		823,475
100258896	EVANS	GA		12/05/2025	7.750	114,353		902,618
100258898	CENTRE HALL	PA		12/05/2025	7.775	36,708		263,543
100258899	LAKE WORTH	FL		12/05/2025	6.250	153,165		528,712
100258900	ESCONDIDO	CA		12/05/2025	7.875	129,044		1,008,273
100258901	THOUSAND OAKS	CA		12/05/2025	7.750	27,400		1,030,052
100258904	ANAHEIM	CA		12/05/2025	8.025	158,271		947,588
100258905	ARLINGTON	WA		12/05/2025	7.875	102,110		610,001
100258906	ROCK HILL	SC		12/05/2025	8.625	163,426		467,469
100258907	ORANGEVALE	CA		12/05/2025	9.000	51,055		562,420
100258910	PLAINFIELD	IL		12/05/2025	11.250	65,510		277,963
100258913	WEST SACRAMENTO	CA		12/05/2025	9.125	87,661		664,313
100258917	MESA	AZ		12/05/2025	7.775	31,464		521,421
100258918	MARTINEZ	CA		12/05/2025	8.500	55,091		554,538
100258919	MANDEVILLE	LA		12/05/2025	8.375	79,937		978,000
100258920	CHARLOTTE	NC		12/05/2025	6.750	122,153		675,000
100258926	PACOIMA	CA		12/05/2025	8.475	104,880		727,470
100258927	WOODLAKE	CA		12/05/2025	11.300	37,781		390,000
100258928	MOUNT VERNON	WA		12/05/2025	9.650	56,161		681,883
100258929	ASHBURN	VA		12/05/2025	6.375	163,376		1,051,549
100258930	PRAIRIEVILLE	LA		12/05/2025	9.500	103,537		428,830
100258933	SIMI VALLEY	CA		12/05/2025	7.525	102,110		1,087,111
100258934	STOCKTON	CA		12/05/2025	8.250	133,335		930,022
100258937	LEADVILLE	CO		12/05/2025	12.425	91,246		484,200
100258939	RALEIGH	NC		12/05/2025	10.600	118,514		302,901
100258949	LINDEN	MI		12/05/2025	10.700	74,560		350,196
100258950	COON RAPIDS	MN		12/05/2025	9.505	41,515		407,009
100258951	BELLEVILLE	IL		12/05/2025	9.225	55,189		275,192
100258954	BOURBON	IN		12/05/2025	10.475	91,772		280,119
100261116	GULF SHORES	AL		12/05/2025	7.875	594,083		730,000
100261117	POCONO PINES	PA		12/05/2025	6.625	386,475		605,000
100261118	BONITA SPRINGS	FL		12/05/2025	7.125	595,763		730,000
100261119	WIMBERLEY	TX		12/05/2025	7.625	391,313		535,000
100261120	SEATTLE	WA		12/05/2025	6.625	237,029		380,000
100261121	GRANTS PASS	OR		12/05/2025	7.990	233,583		284,000
100261122	BOSTON	MA		12/05/2025	6.125	202,694		395,000
100261123	RYE	NH		12/05/2025	6.575	737,369		1,634,000
100261124	NEW YORK	NY		12/05/2025	6.500	387,212		500,000
100261125	CAMANO ISLAND	WA		12/05/2025	6.125	495,624		1,000,000
100261126	ELK GROVE	CA		12/05/2025	6.625	603,127		790,000
100261127	HOBOKEN	NJ		12/05/2025	6.125	562,603		780,000
100261128	WESTPORT	MA		12/05/2025	6.125	264,501		500,000
100261129	NARROWSBURG	NY		12/05/2025	5.990	336,584		800,000
100261130	SUMNER	WA		12/05/2025	7.125	227,449		540,000
100261131	OCEAN CITY	NJ		12/05/2025	6.125	383,102		1,155,000
100261132	RIO COMMUNITIES	NM		12/05/2025	7.125	226,209		318,000
100261133	CHICAGO	IL		12/05/2025	7.990	285,643		310,000
100261134	MINNEAPOLIS	MN		12/05/2025	6.625	441,009		575,000
100261135	VICTORVILLE	CA		12/05/2025	8.125	380,510		440,000
100261136	CHATSWORTH	CA		12/05/2025	6.125	262,309		550,000
100261137	MONTEAGLE	TN		12/05/2025	6.575	285,566		600,000
100261138	YUCAIPA	CA		12/05/2025	5.875	258,230		585,000
100261139	DILLWYN	VA		12/05/2025	6.625	606,356		800,000
100261140	JERSEY CITY	NJ		12/05/2025	6.125	852,684		1,200,000
100261141	YUCCA VALLEY	CA		12/05/2025	6.575	207,040		345,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261142	MIDDLETOWN	CA		12/05/2025	6.625	530,139		686,000
100261143	JERSEY CITY	NJ		12/05/2025	6.625	638,688		950,000
100261144	SAINT HELENA ISLAND	SC		12/05/2025	6.250	486,685		875,000
100261145	DENNIS TWP	NJ		12/05/2025	7.500	454,212		565,000
100261146	SANTA ROSA	CA		12/05/2025	6.250	637,471		873,000
100261147	MOUNTAIN HOME	ID		12/05/2025	6.750	335,335		525,000
100261148	LAKE PLACID	NY		12/05/2025	5.990	611,989		1,550,000
100261149	TOMS RIVER	NJ		12/05/2025	6.575	612,996		999,999
100261150	SUGARLOAF	CA		12/05/2025	6.375	210,217		293,000
100261151	HENDERSON	NV		12/05/2025	6.250	176,868		850,000
100261152	EMMETT	ID		12/05/2025	7.625	507,481		552,000
100261153	MERIDIAN	ID		12/05/2025	6.500	282,398		400,000
100261154	HOBOKEN	NJ		12/05/2025	6.575	405,093		560,000
100261155	PUTNAM	IL		12/05/2025	7.500	158,672		191,000
100261156	MONTELLO	WI		12/05/2025	6.990	219,849		283,000
100261157	SEATTLE	WA		12/05/2025	6.625	698,895		1,436,000
100261158	JERSEY CITY	NJ		12/05/2025	6.575	1,079,085		1,400,000
100261159	LEHIGH ACRES	FL		12/05/2025	6.575	251,721		325,000
100261160	ROSEVILLE	CA		12/05/2025	6.500	358,655		465,000
100261161	QUAKERTOWN	PA		12/05/2025	6.500	319,362		540,000
100261162	JERSEY CITY	NJ		12/05/2025	6.625	759,014		1,000,000
100261163	HOBOKEN	NJ		12/05/2025	6.125	579,587		1,010,000
100261164	CHAMPLIN	MN		12/05/2025	6.625	350,905		455,000
100261165	NASHUA	NH		12/05/2025	7.625	389,921		472,500
100261166	ABSECON	NJ		12/05/2025	7.125	304,104		384,000
100261167	COLUMBIA	MD		12/05/2025	6.575	308,575		405,000
100261168	SACRAMENTO	CA		12/05/2025	6.625	377,595		580,000
100261169	OAKLAND	CA		12/05/2025	6.990	182,443		265,000
100261170	CAPE MAY COURT HOUSE	NJ		12/05/2025	6.990	313,294		388,000
100261171	PACIFIC GROVE	CA		12/05/2025	7.625	686,275		850,000
100261172	JERSEY CITY	NJ		12/05/2025	6.625	311,010		675,000
100261173	HUNTINGTN BEACH	CA		12/05/2025	5.990	433,533		755,000
100261174	BILLINGS	MT		12/05/2025	6.500	342,152		468,000
100261175	DENMARK	ME		12/05/2025	6.575	207,995		610,000
100261176	BULLHEAD CITY	AZ		12/05/2025	6.625	258,559		356,000
100261177	WILDWOOD CREST	NJ		12/05/2025	6.875	790,558		1,015,000
100261178	SAN JOSE	CA		12/05/2025	6.375	252,718		1,265,000
100261179	CLE ELUM	WA		12/05/2025	5.625	599,368		1,195,000
100261180	PINE PLAINS	NY		12/05/2025	6.625	398,143		515,000
100261181	ELK GROVE	CA		12/05/2025	6.250	491,145		655,000
100261182	OXNARD	CA		12/05/2025	6.500	713,661		925,000
100261183	BONITA SPRINGS	FL		12/05/2025	6.575	412,352		900,000
100261184	SALEM	NH		12/05/2025	6.625	359,410		580,000
100261185	REDMOND	WA		12/05/2025	6.125	505,201		1,015,000
100261186	NORTH BERWICK	ME		12/05/2025	7.125	536,783		704,300
100261187	JERSEY CITY	NJ		12/05/2025	6.625	523,304		685,000
100261188	POINT PLEASANT BEACH	NJ		12/05/2025	6.625	546,573		775,000
100261189	RATHDRUM	ID		12/05/2025	5.625	396,467		535,000
100261190	MAHOPAC	NY		12/05/2025	7.375	317,996		390,000
100261191	NOKOMIS	FL		12/05/2025	6.575	292,458		410,000
100261192	OAKLAND	CA		12/05/2025	6.125	162,721		440,000
100261193	BELGRADE	ME		12/05/2025	7.750	382,912		425,000
100261194	KISSIMMEE	FL		12/05/2025	6.250	194,310		257,000
100261195	THREE RIVERS	CA		12/05/2025	6.125	553,549		735,000
100261196	OCEAN CITY	NJ		12/05/2025	6.250	653,107		960,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261197	BEDMINSTER	NJ		12/05/2025	6.990	287,781		380,000
100261198	LAKEVILLE	MA		12/05/2025	7.125	184,393		463,000
100261199	TUSKEGEE INSTITUTE	AL		12/05/2025	7.625	170,805		199,000
100261200	KISSIMMEE	FL		12/05/2025	6.625	254,844		460,000
100261201	INDIAN LAKE	NY		12/05/2025	6.990	215,841		301,000
100261202	SYRACUSE	NY		12/05/2025	7.375	309,846		425,000
100261203	MCKINNEY	TX		12/05/2025	7.125	287,509		402,000
100261204	SANFORD	NC		12/05/2025	6.625	235,492		335,000
100261205	SEABROOK ISLAND	SC		12/05/2025	6.500	336,856		440,000
100261206	MCKINNEY	TX		12/05/2025	6.990	234,003		333,000
100261207	PUNTA GORDA	FL		12/05/2025	7.625	258,672		285,000
100261208	LONGS	SC		12/05/2025	4.125	150,252		325,000
100261209	SAN TAN VALLEY	AZ		12/05/2025	5.990	290,372		390,000
100261210	PINE HILL	NJ		12/05/2025	6.625	198,615		269,000
100261211	AURORA	CO		12/05/2025	6.625	388,412		460,000
100261212	VIRGINIA BEACH	VA		12/05/2025	6.625	289,205		436,000
100261213	NEW YORK	NY		12/05/2025	6.500	406,087		660,000
100261214	KATY	TX		12/05/2025	6.500	168,243		470,000
100261215	SAN JOSE	CA		12/05/2025	6.250	1,151,084		1,906,000
100261216	FRISCO	TX		12/05/2025	5.625	513,522		710,000
100261217	PALM BAY	FL		12/05/2025	7.250	241,767		267,000
100261218	MANTECA	CA		12/05/2025	6.625	546,095		718,000
100261219	SPRINGFIELD	MA		12/05/2025	5.990	267,916		362,000
100261220	SAN FRANCISCO	CA		12/05/2025	6.625	153,450		990,000
100261221	TAMPA	FL		12/05/2025	7.125	228,957		304,000
100261222	PORTLAND	OR		12/05/2025	6.125	330,936		485,000
100261223	ANTIOCH	CA		12/05/2025	5.750	497,960		670,000
100261224	FALLING WATERS	WV		12/05/2025	6.990	198,200		256,000
100261225	PITTSBURGH	PA		12/05/2025	5.990	284,260		430,000
100261226	LEWES	DE		12/05/2025	6.125	505,750		943,000
100261227	KEMAH	TX		12/05/2025	6.500	233,715		310,000
100261228	FORT SMITH	AR		12/05/2025	6.625	203,200		290,000
100261229	WHITEHALL	OH		12/05/2025	7.250	184,674		226,000
100261230	EL CERRITO	CA		12/05/2025	5.990	423,612		1,050,000
100261231	SPOKANE	WA		12/05/2025	6.990	322,264		420,000
100261232	MANTECA	CA		12/05/2025	5.625	443,520		608,000
100261233	TEMECULA	CA		12/05/2025	6.625	453,368		600,000
100261234	SAN MARINO	CA		12/05/2025	6.625	1,057,187		2,300,000
100261235	MONROE	NC		12/05/2025	6.990	261,586		325,000
100261236	ROUND ROCK	TX		12/05/2025	6.125	199,286		310,000
100261237	TEMECULA	CA		12/05/2025	6.500	449,383		589,000
100261238	MCKINNEY	TX		12/05/2025	7.625	264,111		331,000
100261239	GARNER	NC		12/05/2025	5.875	246,935		355,000
100261240	SAN DIEGO	CA		12/05/2025	6.125	314,034		520,000
100261241	JAMAICA	NY		12/05/2025	5.990	394,316		669,000
100261242	SEVIERVILLE	TN		12/05/2025	7.125	389,505		515,000
100261243	WAYNESBORO	PA		12/05/2025	6.990	241,570		314,000
100261244	OXON HILL	MD		12/05/2025	6.125	276,958		493,000
100261245	SACRAMENTO	CA		12/05/2025	6.990	388,029		600,000
100261246	FAIRBURN	GA		12/05/2025	5.625	365,863		470,000
100261247	SEATTLE	WA		12/05/2025	5.625	603,131		900,000
100261248	KILL DEVIL HILLS	NC		12/05/2025	5.990	489,454		650,000
100261249	MYRTLE BEACH	SC		12/05/2025	4.990	208,060		470,000
100261250	NORTH HOLLYWOOD	CA		12/05/2025	7.125	421,344		560,000
100261251	MARYSVILLE	WA		12/05/2025	6.625	406,521		570,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261252	SARASOTA	FL		12/05/2025	6.125	600,975		907,000
100261253	THE VILLAGES	FL		12/05/2025	7.125	221,672		277,000
100261254	CHICAGO	IL		12/05/2025	6.750	282,238		410,000
100261255	MCKINNEY	TX		12/05/2025	7.875	257,353		315,000
100261256	MCKINNEY	TX		12/05/2025	7.375	254,425		360,000
100261257	GLEN	NH		12/05/2025	6.625	391,983		585,000
100261258	GARNER	NC		12/05/2025	6.375	269,915		365,000
100261259	HOLLAND	PA		12/05/2025	6.250	252,902		320,000
100261260	ENGLEWOOD	FL		12/05/2025	5.875	202,716		342,000
100261261	CAMERON	NC		12/05/2025	6.375	226,484		291,000
100261262	LONGS	SC		12/05/2025	4.990	172,224		380,000
100261263	MIAMI	FL		12/05/2025	6.625	691,900		980,000
100261264	LIVERMORE	CA		12/05/2025	5.990	543,514		1,050,000
100261265	PINE HILL	NJ		12/05/2025	6.625	208,540		298,000
100261266	MCKINNEY	TX		12/05/2025	6.990	236,119		333,000
100261267	KLAMATH FALLS	OR		12/05/2025	6.125	226,535		330,000
100261268	BRANDON	FL		12/05/2025	5.990	274,654		375,000
100261269	MCKINNEY	TX		12/05/2025	4.990	238,500		319,000
100261270	PHOENIX	AZ		12/05/2025	5.990	254,134		340,000
100261271	MEDFORD	MA		12/05/2025	6.500	752,491		1,200,000
100261272	WOODSTOCK	IL		12/05/2025	6.250	364,535		464,000
100261273	HOUSTON	TX		12/05/2025	5.990	152,435		256,000
100261274	SACRAMENTO	CA		12/05/2025	5.500	271,205		493,000
100261275	FAIRFIELD	CA		12/05/2025	5.990	261,939		510,000
100261276	SAN BRUNO	CA		12/05/2025	6.500	948,144		1,250,000
100261277	FREDERICK	MD		12/05/2025	6.625	358,692		468,000
100261278	SHERMAN	TX		12/05/2025	5.750	146,965		335,000
100261279	ELK GROVE	CA		12/05/2025	6.375	425,631		562,000
100261280	MERCED	CA		12/05/2025	6.625	204,556		370,000
100261281	CRAMERTON	NC		12/05/2025	7.125	169,238		222,000
100261282	ZEBULON	NC		12/05/2025	6.375	220,840		300,000
100261283	DURHAM	NC		12/05/2025	6.500	353,322		480,000
100261284	DAWSONVILLE	GA		12/05/2025	5.875	393,640		535,000
100261285	AVONDALE	AZ		12/05/2025	6.625	237,661		445,000
100261286	SUPPLY	NC		12/05/2025	5.990	254,508		426,000
100261287	MONTCLAIR	CA		12/05/2025	5.990	499,565		825,000
100261288	BRIDGETON	NJ		12/05/2025	6.625	150,107		200,000
100261289	MARCELLUS	MI		12/08/2025	6.990	404,426		560,000
100261290	PINETOP	AZ		12/08/2025	6.825	386,037		503,000
100261291	FORT LAUDERDALE	FL		12/08/2025	6.875	336,412		470,000
100261292	BROOKLINE	MA		12/08/2025	6.950	659,343		1,000,000
100261293	LANSDALE	PA		12/08/2025	6.500	194,386		280,000
100261294	SAINT MARYS	OH		12/08/2025	6.740	356,033		475,000
100261295	SUNRIVER	OR		12/08/2025	7.125	661,720		725,000
100261296	MEREDITH	NH		12/08/2025	6.875	344,504		446,000
100261297	TURLOCK	CA		12/08/2025	6.825	344,506		540,000
100261298	GRANBY	CO		12/08/2025	6.625	439,422		940,000
100261299	KISSIMMEE	FL		12/08/2025	6.875	233,377		340,000
100261300	REVERE	MA		12/08/2025	6.490	540,336		952,000
100261301	AMERICAN CANYON	CA		12/08/2025	7.115	366,711		450,000
100261302	LAKE HIAWATHA	NJ		12/08/2025	6.375	253,096		342,000
100261303	DANVILLE	CA		12/08/2025	6.990	783,118		1,087,000
100261304	MEMPHIS	TN		12/08/2025	5.875	196,468		265,000
100261305	DOVER	VT		12/08/2025	7.125	731,474		950,000
100261306	ASHEVILLE	NC		12/08/2025	6.625	461,318		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261307	LAS VEGAS	NV		12/08/2025	6.625	306,899		450,000
100261308	CHARLES TOWN	WV		12/08/2025	6.875	206,000		308,000
100261309	SUSSEX	NJ		12/08/2025	6.875	457,608		565,000
100261310	HARVEY	LA		12/08/2025	7.075	192,055		241,000
100261311	ALAMEDA	CA		12/08/2025	6.575	800,603		1,500,000
100261312	LITTLETON	NC		12/08/2025	6.990	827,519		1,181,000
100261313	TRUCKEE	CA		12/08/2025	7.115	620,571		800,000
100261314	SUN VALLEY	CA		12/08/2025	6.375	199,990		1,000,000
100261315	MAMMOTH LAKES	CA		12/08/2025	6.875	679,934		950,000
100261316	ALLENTOWN	PA		12/08/2025	6.950	164,980		228,000
100261317	BRIGANTINE	NJ		12/08/2025	6.490	169,820		337,500
100261318	TUCSON	AZ		12/08/2025	6.750	190,727		285,000
100261319	SCRANTON	PA		12/08/2025	6.450	197,845		260,000
100261320	NORTHAMPTON	PA		12/08/2025	6.950	193,153		250,000
100261321	BOSTON	MA		12/08/2025	6.575	910,607		1,220,000
100261322	LAKELAND	FL		12/08/2025	6.990	242,863		345,000
100261323	NEKOOSA	WI		12/08/2025	6.875	429,471		556,000
100261324	FARMERSVILLE	TX		12/08/2025	5.500	205,064		300,000
100261325	PORTLAND	OR		12/08/2025	6.625	191,813		423,000
100261326	PEORIA	AZ		12/08/2025	6.575	302,757		420,720
100261327	GULFPORT	FL		12/08/2025	7.125	190,625		365,000
100261328	KANSAS CITY	MO		12/08/2025	6.750	200,235		270,000
100261329	CHICAGO	IL		12/08/2025	6.990	208,927		293,000
100261330	MAMMOTH LAKES	CA		12/08/2025	6.500	259,645		443,000
100261331	BARDSTOWN	KY		12/08/2025	6.625	170,181		275,000
100261332	BIG BEAR CITY	CA		12/08/2025	6.875	202,622		262,000
100261333	SARASOTA	FL		12/08/2025	6.500	194,286		500,000
100261334	FLORISSANT	CO		12/08/2025	6.950	469,018		710,000
100261335	SEATTLE	WA		12/08/2025	6.990	408,680		535,000
100261336	PORT SAINT JOE	FL		12/08/2025	7.115	394,956		443,000
100261337	EVERETT	WA		12/08/2025	6.950	616,682		765,000
100261338	DENNIS PORT	MA		12/08/2025	6.875	256,611		675,000
100261339	AUBURN	WA		12/08/2025	6.375	417,622		530,000
100261340	BIG BEAR LAKE	CA		12/08/2025	6.750	207,010		449,000
100261341	RIVIERA BEACH	FL		12/08/2025	6.990	309,510		400,000
100261342	LAKEWOOD	OH		12/08/2025	6.750	307,678		400,000
100261343	BOSTON	MA		12/08/2025	6.750	284,959		405,000
100261344	MEMPHIS	TN		12/08/2025	5.625	237,213		312,000
100261345	PASO ROBLES	CA		12/08/2025	6.490	592,334		1,150,000
100261346	LA MESA	CA		12/08/2025	6.490	608,187		1,130,000
100261347	MOUNTAIN VIEW	CA		12/08/2025	6.575	278,920		540,000
100261348	BOSTON	MA		12/08/2025	7.125	413,260		512,000
100261349	WELLFLEET	MA		12/08/2025	6.750	340,921		565,000
100261350	SPRINGFIELD	MA		12/08/2025	6.750	458,705		600,000
100261351	BRIGANTINE	NJ		12/08/2025	5.500	514,527		857,500
100261352	ROHNERT PARK	CA		12/08/2025	6.750	343,812		515,000
100261353	THOUSAND OAKS	CA		12/08/2025	6.575	583,145		986,000
100261354	FORT MYERS	FL		12/08/2025	6.575	309,163		455,000
100261355	BIG BEAR CITY	CA		12/08/2025	6.750	310,431		499,000
100261356	BARTLETT	NH		12/08/2025	6.490	512,459		800,000
100261357	CLOVER	SC		12/08/2025	6.740	510,583		708,000
100261358	OCEAN SHORES	WA		12/08/2025	6.750	167,675		260,000
100261359	EAST ORANGE	NJ		12/08/2025	6.740	459,268		640,000
100261360	SAN MARCOS	CA		12/08/2025	7.000	634,739		925,000
100261361	OMAHA	NE		12/08/2025	5.625	200,854		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261362	NORTH ANDOVER	MA		12/08/2025	6.950	458,219		628,000
100261363	AKRON	OH		12/08/2025	6.575	190,933		315,000
100261364	MARIETTA	GA		12/08/2025	6.875	191,911		360,000
100261365	JERSEY CITY	NJ		12/08/2025	6.490	595,309		1,010,000
100261366	EVANSTON	IL		12/08/2025	7.000	246,339		305,000
100261367	ROYAL OAK	MI		12/08/2025	6.990	362,568		477,000
100261368	PHOENIX	AZ		12/08/2025	6.625	206,280		350,000
100261369	SANDWICH	MA		12/08/2025	6.625	257,488		620,000
100261370	WACONIA	MN		12/08/2025	6.750	216,649		292,000
100261371	PHILADELPHIA	PA		12/08/2025	6.990	271,477		370,000
100261372	MCCLOUD	CA		12/08/2025	6.825	205,886		320,000
100261373	CLEARWATER	FL		12/08/2025	7.625	630,764		825,000
100261374	RANGER	GA		12/08/2025	6.375	346,136		902,000
100261375	ROSEMOUNT	MN		12/08/2025	6.500	249,161		326,000
100261376	BRADLEY BEACH	NJ		12/08/2025	6.950	981,495		1,280,000
100261377	KISSIMMEE	FL		12/08/2025	7.125	338,152		380,000
100261378	CHICAGO	IL		12/08/2025	6.625	224,465		305,000
100261379	STANHOPE	NJ		12/08/2025	7.125	217,539		285,000
100261380	WILMINGTON	NC		12/08/2025	6.575	236,767		415,000
100261381	BOCA RATON	FL		12/08/2025	6.750	673,369		1,150,000
100261382	PISMO BEACH	CA		12/08/2025	5.950	501,120		900,000
100261383	POCONO LAKE	PA		12/08/2025	6.750	415,318		575,000
100261384	SEATTLE	WA		12/08/2025	7.625	608,353		785,000
100261385	LAKEWOOD	OH		12/08/2025	6.950	237,766		315,000
100261386	TALLAHASSEE	FL		12/08/2025	6.500	318,487		448,000
100261387	CEDAR HILL	TX		12/08/2025	6.250	439,955		600,000
100261388	HOBOKEN	NJ		12/08/2025	6.625	307,170		445,000
100261389	SEA ISLE CITY	NJ		12/08/2025	6.825	831,442		1,950,000
100261390	FALLBROOK	CA		12/08/2025	6.740	492,928		875,000
100261391	MILLTOWN	NJ		12/08/2025	6.575	233,983		379,000
100261392	CHARLOTTESVILLE	VA		12/08/2025	6.990	444,316		1,083,000
100261393	PLEASANT HILL	CA		12/08/2025	6.750	1,031,979		1,575,000
100261394	NORTH CHARLESTON	SC		12/08/2025	5.990	208,560		475,000
100261395	MEDIA	PA		12/08/2025	6.125	427,116		605,000
100261396	CHANHASSEN	MN		12/08/2025	7.125	162,229		224,000
100261397	MAMMOTH LAKES	CA		12/08/2025	7.125	663,742		860,000
100261398	JERSEY CITY	NJ		12/08/2025	6.490	211,180		440,000
100261399	WALTHAM	MA		12/08/2025	6.875	824,003		1,150,000
100261400	TWAIN HARTE	CA		12/08/2025	6.500	230,756		325,000
100261401	BOSTON	MA		12/08/2025	6.625	632,186		850,000
100261402	ALLENTOWN	PA		12/08/2025	6.325	189,293		250,000
100261403	CHICAGO	IL		12/08/2025	6.825	873,955		1,300,000
100261404	SAN DIEGO	CA		12/08/2025	6.500	563,388		790,000
100261405	LEESBURG	VA		12/08/2025	6.375	306,552		585,000
100261406	CHICAGO	IL		12/08/2025	6.500	225,661		315,000
100261407	TACOMA	WA		12/08/2025	6.490	292,497		535,000
100261408	OUTING	MN		12/08/2025	6.740	527,565		687,000
100261409	BUCKEYE	AZ		12/08/2025	6.875	462,974		540,000
100261410	CONCORD	CA		12/08/2025	6.990	191,691		255,000
100261411	CHANDLER	AZ		12/08/2025	6.990	408,296		570,000
100261412	BONITA SPRINGS	FL		12/08/2025	6.825	494,200		735,000
100261413	GLEN BURNIE	MD		12/08/2025	6.875	260,714		340,000
100261414	SEA BRIGHT	NJ		12/08/2025	6.450	766,667		1,495,000
100261415	HIXSON	TN		12/08/2025	6.375	219,434		343,000
100261416	COON RAPIDS	MN		12/08/2025	6.990	236,826		296,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261417	SAN DIEGO	CA		12/08/2025	6.625	155,116		505,000
100261418	WALLINGFORD	CT		12/08/2025	6.575	296,434		480,000
100261419	REHOBOTH	MA		12/08/2025	6.625	351,767		575,000
100261420	MEMPHIS	TN		12/08/2025	5.750	218,508		315,000
100261421	PORT ARANSAS	TX		12/08/2025	6.450	431,993		750,000
100261422	BOULDER	CO		12/08/2025	6.990	1,177,633		1,750,000
100261423	MORGAN CITY	LA		12/08/2025	7.125	172,615		214,100
100261424	INDIANAPOLIS	IN		12/08/2025	6.625	388,966		600,000
100261425	HIXSON	TN		12/08/2025	6.625	260,776		360,000
100261426	WEST DUNDEE	IL		12/08/2025	6.750	270,034		377,000
100261427	MEMPHIS	TN		12/08/2025	5.500	151,751		222,000
100261428	WEED	CA		12/08/2025	6.625	214,494		338,000
100261429	BELLS	TX		12/09/2025	7.500	508,565		548,000
100261430	ROSELAND	VA		12/09/2025	6.500	827,711		1,150,000
100261431	RALEIGH	NC		12/09/2025	6.625	426,875		621,000
100261432	EAST STROUDSBURG (TOWNSHIP OF	PA		12/09/2025	6.625	276,447		335,000
100261433	VANCOUVER	WA		12/09/2025	6.875	378,289		500,000
100261434	BLAINE	MN		12/09/2025	5.875	124,576		255,000
100261435	ANNA	TX		12/09/2025	7.125	200,275		270,000
100261436	FRANKFORT	KY		12/09/2025	6.990	804,505		865,000
100261437	GALLATIN	TN		12/09/2025	7.625	294,301		331,000
100261438	YOUNGSVILLE	NC		12/09/2025	6.375	242,079		315,000
100261439	LEBANON	OR		12/09/2025	6.625	352,854		460,000
100261440	MILTON	FL		12/09/2025	6.990	167,487		200,000
100261441	HOUSTON	TX		12/09/2025	6.625	247,320		320,000
100261442	MEMPHIS	TN		12/09/2025	7.125	402,213		463,000
100261443	MADISON HEIGHTS	VA		12/09/2025	6.375	168,240		248,000
100261444	SEVIERVILLE	TN		12/09/2025	6.490	750,591		815,000
100261445	PHOENIX	AZ		12/09/2025	6.625	539,910		750,000
100261446	ROSSVILLE	GA		12/09/2025	6.990	172,399		225,000
100261447	CHANDLER	AZ		12/09/2025	6.375	472,306		580,000
100261448	VENICE	FL		12/09/2025	6.375	234,675		305,000
100261449	SUMTER	SC		12/09/2025	6.375	228,363		286,000
100261450	UNIONTOWN	OH		12/09/2025	6.625	193,050		234,900
100261451	SPRINGFIELD	MA		12/09/2025	6.875	288,619		380,000
100261452	PORT CHARLOTTE	FL		12/09/2025	5.875	426,374		532,000
100261453	TRUCKEE	CA		12/09/2025	6.990	761,582		825,000
100261454	MENASHA	WI		12/09/2025	6.990	164,052		180,000
100261455	YUMA	AZ		12/09/2025	7.625	197,825		210,000
100261456	MYRTLE BEACH	SC		12/09/2025	7.490	159,946		185,000
100261457	FRIENDSHIP	WI		12/09/2025	6.990	297,943		325,000
100261458	VINEYARD HAVEN	MA		12/09/2025	5.990	484,224		625,000
100261459	SAN TAN VALLEY	AZ		12/09/2025	6.625	356,858		440,000
100261460	COLUMBUS	OH		12/09/2025	6.500	428,862		555,000
100261461	CHESTER	VA		12/09/2025	7.375	156,791		190,000
100261462	ROSSVILLE	GA		12/09/2025	7.125	163,147		186,000
100261463	DUMFRIES	VA		12/09/2025	6.250	271,859		356,000
100261464	NEWARK	DE		12/09/2025	6.490	289,828		376,000
100261465	INLET BEACH	FL		12/09/2025	6.490	781,846		1,070,000
100261466	ACWORTH	GA		12/09/2025	6.250	225,730		321,000
100261467	FARMINGTON	UT		12/09/2025	6.490	275,776		390,000
100261468	WEST SACRAMENTO	CA		12/09/2025	7.125	365,026		415,000
100261469	NORTH FORT MYERS	FL		12/09/2025	6.990	165,808		200,000
100261470	BIG BEAR	CA		12/09/2025	6.375	384,952		430,000
100261471	GLADSTONE	MO		12/09/2025	7.625	177,106		212,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261472	LARGO	FL		12/09/2025	6.625	486,108		590,000
100261473	TEMPE	AZ		12/09/2025	6.875	496,128		625,000
100261474	PHOENIX	AZ		12/09/2025	6.625	593,165		720,000
100261475	ARVADA	CO		12/09/2025	6.625	650,348		747,000
100261476	EWING	NJ		12/09/2025	6.375	267,828		360,000
100261477	VILLAS	NJ		12/12/2025	6.375	66,554		275,000
100261478	SEASIDE HEIGHTS	NJ		12/12/2025	6.750	349,766		1,750,000
100261479	SEASIDE HEIGHTS	NJ		12/12/2025	6.625	705,529		915,000
100261480	BRIGANTINE	NJ		12/12/2025	6.125	492,013		579,000
100261481	SAN FRANCISCO	CA		12/12/2025	7.499	1,507,908		1,950,000
100261483	BRENTWOOD	TN		12/12/2025	6.750	2,191,039		2,700,000
100261484	BAKERSFIELD	CA		12/12/2025	6.999	401,614		484,000
100261485	COSTA MESA	CA		12/12/2025	7.875	1,037,112		1,450,000
100261486	GARDNERVILLE	NV		12/12/2025	6.999	840,439		1,150,000
100261487	CONCORD	NC		12/12/2025	7.375	329,175		418,000
100261488	HOUSTON	TX		12/12/2025	6.750	110,752		148,000
100261489	HAWTHORNE	CA		12/12/2025	6.999	439,050		1,200,000
100261490	BUFFALO GROVE	IL		12/12/2025	6.999	320,669		380,000
100261492	SAN ANTONIO	TX		12/12/2025	6.625	185,265		234,000
100261493	SAN JACINTO	CA		12/12/2025	6.625	430,211		530,000
100261496	CONCORD	NC		12/12/2025	6.999	320,552		413,000
100261497	RIVERSIDE	CA		12/12/2025	6.375	566,931		975,000
100261498	HOUSTON	TX		12/12/2025	7.499	177,450		260,000
100261500	AMERY	WI		12/12/2025	6.375	190,965		481,000
100261501	CLEARWATER	FL		12/12/2025	6.875	448,223		594,500
100261502	CHICAGO	IL		12/12/2025	6.499	251,750		350,000
100261504	MIAMI	FL		12/12/2025	7.125	262,500		590,000
100261505	NAPLES	FL		12/12/2025	6.875	518,464		700,000
100261506	NORTH LOGAN	UT		12/12/2025	6.875	340,961		438,000
100261508	PASADENA	TX		12/12/2025	7.499	227,588		289,000
100261510	MONTCLAIR	CA		12/12/2025	6.250	367,642		697,000
100261511	CLOVIS	CA		12/12/2025	6.250	246,007		491,000
100261512	STANFIELD	NC		12/12/2025	7.250	241,954		365,000
100261513	LONG BEACH	CA		12/12/2025	6.250	387,637		560,000
100261514	FREDERICK	MD		12/12/2025	6.999	381,130		525,000
100261515	LOS ANGELES	CA		12/12/2025	6.999	688,316		865,000
100261516	DENVER	CO		12/12/2025	6.999	311,172		475,000
100261517	LA PUENTE	CA		12/12/2025	6.999	672,006		875,000
100261518	POST FALLS	ID		12/12/2025	6.999	360,975		434,900
100261519	ROSEVILLE	MI		12/12/2025	6.625	116,399		200,000
100261520	BALTIMORE	MD		12/12/2025	6.499	493,083		650,000
100261522	LAS VEGAS	NV		12/12/2025	7.375	382,200		725,000
100261523	KENNESAW	GA		12/12/2025	6.375	601,581		751,000
100261524	WEST HARTFORD	CT		12/12/2025	7.499	374,711		544,000
100261525	RICHMOND	VA		12/12/2025	7.125	230,284		299,000
100261526	HESPERIA	CA		12/12/2025	6.750	383,054		525,000
100261527	AVON	OH		12/12/2025	6.875	638,297		783,000
100261528	LAKE ELSINORE	CA		12/12/2025	6.875	454,995		670,000
100261529	PARKVIEW	IA		12/12/2025	6.999	229,409		300,000
100261531	LANCASTER	CA		12/12/2025	6.750	299,236		373,000
100261532	CANYON LAKE	CA		12/12/2025	6.499	476,586		685,000
100261533	MIAMI	FL		12/12/2025	6.750	1,563,040		1,825,000
100261535	MIDVALE	UT		12/12/2025	6.750	556,450		705,000
100261536	WOODBRIDGE	VA		12/12/2025	6.499	286,591		409,000
100261537	OWASSO	OK		12/12/2025	6.875	197,684		278,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261538	NEW PORT RICHEY	FL		12/12/2025	7.499	297,675		415,000
100261539	SANTA BARBARA	CA		12/12/2025	6.375	719,893		950,000
100261540	BUFORD	GA		12/12/2025	8.125	766,054		828,000
100261541	PRESCOTT	AZ		12/12/2025	7.999	392,126		431,000
100261542	ARROW BEAR	CA		12/12/2025	6.750	173,985		220,000
100261543	CHICAGO	IL		12/12/2025	7.250	109,063		132,000
100261544	DELANO	CA		12/12/2025	6.875	104,132		230,000
100261545	FORT LAUDERDALE	FL		12/12/2025	6.499	335,488		400,000
100261546	SAN FRANCISCO	CA		12/12/2025	8.375	1,402,151		1,600,000
100261548	KINGMAN	AZ		12/12/2025	7.499	178,869		220,000
100261549	JACKSONVILLE	FL		12/12/2025	6.750	298,879		367,000
100261550	WEST HILLS AREA LOS ANGELES	CA		12/12/2025	7.375	1,187,290		1,360,000
100261551	WAREHAM	MA		12/12/2025	6.499	318,169		450,000
100261553	MIDVALE	UT		12/12/2025	6.750	548,839		705,000
100261554	ASHLAND	MA		12/12/2025	7.250	451,707		520,000
100261555	SAN DIEGO	CA		12/12/2025	7.375	562,870		780,000
100261556	SAN GABRIEL	CA		12/12/2025	6.750	1,028,744		1,600,000
100261557	DALLAS	TX		12/12/2025	6.875	579,854		805,000
100261558	GREER	SC		12/12/2025	6.999	261,250		315,000
100261559	PARKVIEW	IA		12/12/2025	6.999	229,164		300,000
100261561	SAN JOSE	CA		12/12/2025	8.625	630,000		985,000
100261562	MILWAUKEE	WI		12/12/2025	6.999	139,179		195,000
100261563	PORTER	TX		12/12/2025	7.999	207,900		270,000
100261564	GLENDALE	AZ		12/12/2025	7.125	302,530		330,000
100261565	PLANTATION	FL		12/12/2025	6.999	141,730		180,000
100261567	WESTMINSTER	MD		12/12/2025	6.999	328,253		690,000
100261570	LOS ANGELES	CA		12/12/2025	6.999	2,632,790		3,600,000
100261571	SAN ANTONIO	TX		12/12/2025	6.875	110,479		164,000
100261572	HOUSTON	TX		12/12/2025	7.375	241,333		315,000
100261573	HARWICH	MA		12/12/2025	6.499	284,122		375,000
100261574	SEDONA	AZ		12/12/2025	6.750	361,547		461,900
100261575	LOS ANGELES	CA		12/12/2025	6.875	1,055,496		1,850,000
100261576	TEMECULA	CA		12/12/2025	6.875	907,271		1,050,000
100261578	MONTEBELLO	CA		12/12/2025	6.750	652,448		910,000
100261579	PALM COAST	FL		12/12/2025	6.875	1,013,619		1,428,000
100261580	LAWRENCEVILLE	GA		12/12/2025	7.375	294,271		420,000
100261582	ANNANDALE	VA		12/12/2025	6.499	1,107,404		1,775,000
100261583	LOS ANGELES	CA		12/12/2025	6.750	493,980		800,000
100261584	SPRING	TX		12/12/2025	6.499	174,155		225,000
100261585	WOODLAND	CA		12/12/2025	8.250	1,324,508		1,415,000
100261586	MAUMEE	OH		12/12/2025	6.999	556,071		675,000
100261587	CONYERS	GA		12/12/2025	6.999	253,221		626,500
100261588	PHELAN	CA		12/12/2025	7.750	450,372		485,000
100261589	MILWAUKEE	WI		12/12/2025	6.999	139,321		185,000
100261590	SMYRNA	TN		12/12/2025	6.499	205,779		263,000
100261591	RIVERSIDE	CA		12/12/2025	6.750	542,172		735,000
100261592	TULSA	OK		12/12/2025	6.750	1,235,969		1,504,000
100261594	CLOVIS	CA		12/12/2025	6.250	268,817		535,000
100261595	PLEASANTON	CA		12/15/2025	7.624	1,448,251		1,675,000
100261596	CORAL SPRINGS	FL		12/15/2025	7.250	542,020		757,000
100261597	SAN GABRIEL	CA		12/15/2025	6.875	691,706		1,110,000
100261598	LAKELAND	FL		12/15/2025	6.999	457,407		550,000
100261599	SAN RAFAEL	CA		12/15/2025	6.874	1,046,117		1,478,000
100261600	VISALIA	CA		12/15/2025	7.624	279,390		335,000
100261601	VAN NUYS	CA		12/15/2025	7.374	758,373		975,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261602	DAYTONA BEACH	FL		12/15/2025	7.625	273,169		356,300
100261603	BELTSVILLE	MD		12/15/2025	7.999	464,279		595,000
100261604	BREA	CA		12/15/2025	6.750	430,292		1,000,000
100261605	BREA	CA		12/15/2025	6.750	416,762		980,000
100261606	PHOENIX	AZ		12/15/2025	6.875	330,754		600,000
100261607	BEND	OR		12/15/2025	7.250	343,475		555,000
100261608	URBANA	IL		12/15/2025	7.625	217,499		260,000
100261609	CONYERS	GA		12/15/2025	7.374	246,907		315,000
100261610	ALHAMBRA	CA		12/15/2025	6.875	867,080		1,950,000
100261612	SAN FRANCISCO	CA		12/15/2025	6.500	357,253		1,100,000
100261613	STANTON	CA		12/15/2025	6.500	352,963		620,000
100261615	ASHBURN	VA		12/15/2025	6.750	278,349		1,221,000
100261616	IRVINE	CA		12/15/2025	6.499	836,899		1,450,000
100261617	LAS VEGAS	NV		12/15/2025	6.875	300,850		484,000
100261618	MONTEREY PARK	CA		12/15/2025	6.750	310,309		710,000
100261620	LOS ANGELES	CA		12/15/2025	6.625	579,365		990,000
100261621	CHESTERFIELD	VA		12/15/2025	7.374	134,213		350,000
100261622	ROWLETT	TX		12/15/2025	7.999	414,686		536,000
100261623	KATY	TX		12/15/2025	7.499	289,666		350,000
100261624	SALINAS	CA		12/12/2025	7.000	791,512		955,000
100261625	LAVEEN	AZ		12/12/2025	7.375	215,086		380,000
100261626	HOMESTEAD	FL		12/12/2025	7.625	256,452		335,000
100261628	ARNOLDS PARK	IA		12/12/2025	6.875	687,525		833,000
100261629	CALABASAS	CA		12/12/2025	6.750	1,157,047		4,349,000
100261630	PHILADELPHIA	PA		12/12/2025	7.625	660,642		709,000
100261631	SAN PEDRO	CA		12/12/2025	7.250	415,190		535,000
100261632	PHOENIX	AZ		12/12/2025	7.125	349,396		475,000
100261633	CHULA VISTA	CA		12/12/2025	6.750	801,219		967,000
100261634	LOS ANGELES	CA		12/12/2025	6.625	2,912,192		4,450,000
100261635	SANTEE	CA		12/12/2025	6.625	802,226		1,045,000
100261636	FOUNTAIN VALLEY	CA		12/12/2025	7.625	1,903,199		2,300,000
100261637	CHOWCHILLA	CA		12/12/2025	6.750	228,609		320,000
100261638	RESTON	VA		12/12/2025	6.750	1,043,064		1,684,000
100261639	PHOENIX	AZ		12/12/2025	6.875	286,528		380,000
100261640	MELBOURNE	FL		12/12/2025	7.125	638,430		774,000
100261641	TOPANGA	CA		12/12/2025	7.125	1,133,305		1,375,000
100261642	GARDENA	CA		12/12/2025	7.000	655,521		756,000
100261643	WINTER HAVEN	FL		12/12/2025	6.875	286,096		355,000
100261644	SNOHOMISH	WA		12/12/2025	7.375	904,278		1,060,000
100261645	GOLETA	CA		12/12/2025	6.500	839,167		1,385,000
100261646	EMIGRATION CANYON	UT		12/12/2025	6.750	1,207,735		1,375,000
100261647	BEVERLY HILLS	CA		12/12/2025	7.000	2,232,631		2,850,000
100261648	DARIEN	IL		12/12/2025	6.875	501,278		640,000
100261649	WESLEY CHAPEL	FL		12/12/2025	6.750	468,272		575,000
100261650	SAN DIEGO	CA		12/12/2025	6.875	1,761,598		2,225,000
100261651	LOS ANGELES	CA		12/12/2025	6.750	1,984,538		4,200,000
100261652	PEORIA	AZ		12/12/2025	6.875	101,395		424,500
100261653	LAFAYETTE	CA		12/12/2025	7.375	1,447,648		1,640,000
100261654	LAWRENCEVILLE	GA		12/12/2025	7.750	302,045		363,000
100261655	HASLET	TX		12/12/2025	6.875	664,001		875,000
100261656	MIDDLETOWN	NJ		12/12/2025	6.750	813,146		1,300,000
100261657	SPIRIT LAKE	IA		12/12/2025	6.250	385,809		500,000
100261658	FAIRHOPE	AL		12/12/2025	6.750	355,722		712,000
100261659	FAYETTEVILLE	GA		12/12/2025	6.875	204,419		269,000
100261660	CHICAGO	IL		12/12/2025	7.000	157,865		360,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261661	CLE ELUM	WA		12/12/2025	7.000	1,297,987		1,580,000
100261662	REDWOOD CITY	CA		12/12/2025	6.875	1,888,748		2,500,000
100261663	NICHOLASVILLE	KY		12/12/2025	7.250	216,539		261,000
100261664	RIALTO	CA		12/12/2025	7.125	1,074,107		1,295,000
100261665	TINLEY PARK	IL		12/12/2025	7.125	327,276		390,000
100261667	BARRINGTON	IL		12/12/2025	7.500	419,287		500,000
100261668	ANTIOCH	CA		12/12/2025	6.750	393,206		555,000
100261669	LONG BEACH	CA		12/12/2025	6.500	2,372,489		2,900,000
100261670	SAINT AUGUSTINE	FL		12/12/2025	6.375	1,441,346		4,300,000
100261671	SYCAMORE	IL		12/12/2025	8.000	128,249		180,000
100261672	PEORIA	AZ		12/12/2025	6.625	539,943		767,000
100261673	YORBA LINDA	CA		12/12/2025	6.875	1,525,602		1,835,000
100261674	HOUSTON	TX		12/12/2025	6.875	365,659		510,000
100261675	CLOVIS	CA		12/12/2025	7.375	674,491		771,000
100261676	ELKIN	NC		12/12/2025	6.375	288,093		405,000
100261677	STAFFORD	VA		12/12/2025	6.375	450,269		535,000
100261678	ARNOLD	CA		12/12/2025	6.875	310,039		450,000
100261679	PALM CITY	FL		12/12/2025	7.500	274,252		448,000
100261680	SAN LEANDRO	CA		12/12/2025	7.000	1,147,180		1,410,000
100261681	KNOXVILLE	TN		12/12/2025	6.625	868,997		1,055,000
100261682	RICHMOND	TX		12/12/2025	6.500	619,311		865,000
100261683	CARPINTERIA	CA		12/12/2025	6.750	586,946		710,000
100261684	LAKE MARY	FL		12/12/2025	7.875	403,755		465,000
100261685	SAN DIEGO	CA		12/12/2025	6.875	869,306		1,085,000
100261686	NEW SMYRNA BEACH	FL		12/12/2025	6.750	544,671		660,000
100261687	BEND	OR		12/12/2025	7.125	688,117		850,000
100261688	HONOLULU	HI		12/12/2025	7.375	1,538,122		1,750,000
100261689	CUMMING	GA		12/12/2025	6.875	704,110		820,000
100261690	ST GEORGE	UT		12/12/2025	6.625	985,282		2,867,000
100261691	OAKLAND	CA		12/12/2025	6.625	1,165,232		1,335,000
100261692	HUNTINGTON BEACH	CA		12/12/2025	7.125	1,443,568		1,655,000
100261693	TEMPLE	PA		12/12/2025	7.000	329,273		465,000
100261694	PETALUMA	CA		12/12/2025	6.625	925,800		1,125,000
100261695	FREMONT	CA		12/12/2025	6.750	1,557,189		4,655,000
100261696	GRAND PRAIRIE	TX		12/12/2025	7.000	267,969		377,000
100261697	WALNUT CREEK	CA		12/12/2025	7.000	569,901		680,000
100261698	MIAMI BEACH	FL		12/12/2025	6.875	1,103,890		1,330,000
100261699	ELMWOOD PARK	NJ		12/12/2025	7.750	502,808		640,000
100261700	LYNCHBURG	VA		12/12/2025	7.375	131,484		200,000
100261701	BUSHKILL	PA		12/12/2025	7.500	130,509		172,000
100261702	VERO BEACH	FL		12/12/2025	6.875	1,333,990		1,638,000
100261703	FORT WORTH	TX		12/12/2025	7.625	432,767		570,000
100261704	FORT COLLINS	CO		12/12/2025	7.125	377,557		455,000
100261705	FOUNTAIN VALLEY	CA		12/12/2025	6.875	1,334,121		1,635,000
100261706	MACOMB	MI		12/12/2025	7.500	440,419		610,000
100261707	LOS ANGELES	CA		12/12/2025	6.500	1,030,736		1,390,000
100261708	BOCA RATON	FL		12/12/2025	7.750	1,619,637		1,950,000
100261709	VAN NUYS	CA		12/12/2025	7.250	1,171,851		1,400,000
100261710	BUFFALO GROVE	IL		12/12/2025	7.250	155,511		200,000
100261711	HOMESTEAD	FL		12/12/2025	7.125	350,944		575,000
100261712	CARLSBAD	CA		12/12/2025	7.000	1,881,451		2,480,000
100261713	GLENDALE	AZ		12/12/2025	6.875	673,479		771,500
100261714	ORANGE BEACH	AL		12/12/2025	6.875	1,489,470		1,910,000
100261715	FONTANA	CA		12/12/2025	7.500	385,661		480,000
100261716	NEWPORT NEWS	VA		12/12/2025	7.750	239,677		312,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261717	CLAY	MI		12/12/2025	7.875	512,742		610,000
100261718	LAKELAND	TN		12/12/2025	7.875	477,545		634,000
100261719	SAN DIEGO	CA		12/12/2025	6.375	431,857		535,000
100261720	YUMA	AZ		12/12/2025	7.250	423,933		490,000
100261721	BOCA RATON	FL		12/12/2025	7.250	1,329,104		1,600,000
100261722	GRASS VALLEY	CA		12/12/2025	6.875	562,319		675,000
100261723	AUSTIN	TX		12/12/2025	7.000	156,205		206,000
100261724	LIVINGSTON	NJ		12/12/2025	6.375	1,892,415		2,200,000
100261725	YORBA LINDA	CA		12/12/2025	6.375	1,257,024		2,025,000
100261726	UNION	NJ		12/12/2025	7.250	812,658		982,000
100261727	SAN DIEGO	CA		12/12/2025	6.875	958,010		1,160,000
100261728	SOUTH LAKE TAHOE	CA		12/12/2025	7.125	539,749		645,000
100261729	LOS OLIVOS	CA		12/12/2025	6.375	717,526		1,985,000
100261730	SNELLVILLE	GA		12/12/2025	6.500	287,024		435,000
100261731	HALLANDALE BEACH	FL		12/12/2025	6.500	395,821		485,000
100261732	FALLBROOK	CA		12/12/2025	6.500	1,509,807		2,000,000
100261733	HILLSDALE	NJ		12/12/2025	7.625	1,102,991		1,250,000
100261734	ENCINO	CA		12/12/2025	7.250	1,482,642		1,900,000
100261735	CARTERSVILLE	GA		12/12/2025	6.750	980,803		1,257,000
100261736	ARLINGTON	TX		12/12/2025	8.125	362,114		465,000
100261737	RALEIGH	NC		12/12/2025	6.625	813,379		1,097,000
100261738	TRAVERSE CITY	MI		12/12/2025	6.625	497,098		656,000
100261739	TUCSON	AZ		12/12/2025	6.875	266,240		330,000
100261740	MIAMI	FL		12/12/2025	7.500	1,072,939		1,300,000
100261741	FORNEY	TX		12/12/2025	6.875	308,699		410,000
100261742	TUCSON	AZ		12/12/2025	6.875	211,356		288,000
100261743	ORLANDO	FL		12/12/2025	6.500	424,923		660,000
100261806	UNITED KINGDOM	GBR		12/15/2025	3.340	177,313		175,000
100261807	UNITED KINGDOM	GBR		12/15/2025	8.500	681,875		650,000
100261808	UNITED KINGDOM	GBR		12/15/2025	3.440	214,103		220,000
100261809	UNITED KINGDOM	GBR		12/15/2025	3.340	128,337		126,000
100261810	UNITED KINGDOM	GBR		12/15/2025	3.340	432,426		425,000
100261811	UNITED KINGDOM	GBR		12/15/2025	3.940	354,159		400,000
100261812	UNITED KINGDOM	GBR		12/15/2025	3.190	111,363		107,500
100261813	UNITED KINGDOM	GBR		12/15/2025	3.640	98,948		95,000
100261814	UNITED KINGDOM	GBR		12/15/2025	3.740	131,541		125,000
100261815	UNITED KINGDOM	GBR		12/15/2025	3.840	356,301		325,000
100261816	UNITED KINGDOM	GBR		12/15/2025	3.390	162,815		160,000
100261817	UNITED KINGDOM	GBR		12/15/2025	3.390	223,003		220,000
100261818	UNITED KINGDOM	GBR		12/15/2025	3.690	670,988		940,000
100261819	UNITED KINGDOM	GBR		12/15/2025	8.700	130,871		125,000
100261820	UNITED KINGDOM	GBR		12/15/2025	3.340	608,806		600,000
100261821	UNITED KINGDOM	GBR		12/15/2025	2.990	166,949		160,000
100261822	UNITED KINGDOM	GBR		12/15/2025	2.990	164,609		160,000
100261823	UNITED KINGDOM	GBR		12/15/2025	2.990	217,376		210,000
100261824	UNITED KINGDOM	GBR		12/15/2025	3.390	447,875		440,000
100261825	UNITED KINGDOM	GBR		12/15/2025	3.390	263,410		260,000
100261826	UNITED KINGDOM	GBR		12/15/2025	4.090	194,326		200,000
100261827	UNITED KINGDOM	GBR		12/15/2025	3.840	107,756		97,500
100261828	UNITED KINGDOM	GBR		12/15/2025	3.990	449,702		410,500
100261829	UNITED KINGDOM	GBR		12/15/2025	3.340	144,696		142,000
100261830	UNITED KINGDOM	GBR		12/15/2025	3.340	86,824		85,000
100261831	UNITED KINGDOM	GBR		12/15/2025	3.240	488,489		490,000
100261832	UNITED KINGDOM	GBR		12/15/2025	3.840	295,789		270,000
100261833	UNITED KINGDOM	GBR		12/15/2025	3.690	558,012		660,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261834	UNITED KINGDOM	GBR		12/15/2025	3.040	700,979		725,000
100261835	UNITED KINGDOM	GBR		12/15/2025	3.240	255,060		250,000
100261836	UNITED KINGDOM	GBR		12/15/2025	3.040	475,206		465,000
100261837	UNITED KINGDOM	GBR		12/15/2025	3.040	405,897		500,000
100261838	UNITED KINGDOM	GBR		12/15/2025	3.840	253,214		230,000
100261839	UNITED KINGDOM	GBR		12/15/2025	2.890	1,102,842		1,070,000
100261840	UNITED KINGDOM	GBR		12/15/2025	3.690	313,213		300,000
100261841	UNITED KINGDOM	GBR		12/15/2025	3.890	93,668		90,000
100261842	UNITED KINGDOM	GBR		12/15/2025	3.190	86,991		85,000
100261843	UNITED KINGDOM	GBR		12/15/2025	3.290	617,086		700,000
100261844	UNITED KINGDOM	GBR		12/15/2025	4.990	179,587		155,000
100261845	UNITED KINGDOM	GBR		12/15/2025	2.990	118,404		115,000
100261846	UNITED KINGDOM	GBR		12/15/2025	3.390	107,654		122,000
100261847	UNITED KINGDOM	GBR		12/15/2025	8.990	285,791		275,000
100261848	UNITED KINGDOM	GBR		12/15/2025	3.840	357,123		325,000
100261849	UNITED KINGDOM	GBR		12/15/2025	3.140	304,339		300,000
100261850	UNITED KINGDOM	GBR		12/15/2025	3.690	103,208		105,000
100261851	UNITED KINGDOM	GBR		12/15/2025	3.340	415,159		410,000
100261852	UNITED KINGDOM	GBR		12/15/2025	3.340	89,364		87,500
100261853	UNITED KINGDOM	GBR		12/15/2025	3.540	170,648		182,000
100261854	UNITED KINGDOM	GBR		12/15/2025	8.990	203,783		204,500
100261855	UNITED KINGDOM	GBR		12/15/2025	3.390	224,559		220,000
100261856	UNITED KINGDOM	GBR		12/15/2025	3.340	379,276		375,000
100261857	UNITED KINGDOM	GBR		12/15/2025	3.340	147,024		163,000
100261858	UNITED KINGDOM	GBR		12/15/2025	3.840	255,486		250,000
100261859	UNITED KINGDOM	GBR		12/15/2025	4.090	283,447		275,000
100261860	UNITED KINGDOM	GBR		12/15/2025	8.500	131,024		140,000
100261861	UNITED KINGDOM	GBR		12/15/2025	3.340	203,289		200,000
100261862	UNITED KINGDOM	GBR		12/15/2025	3.340	231,195		295,000
100261863	UNITED KINGDOM	GBR		12/15/2025	3.590	344,961		335,000
100261864	UNITED KINGDOM	GBR		12/15/2025	3.340	170,747		168,000
100261865	UNITED KINGDOM	GBR		12/15/2025	3.340	178,277		175,000
100261866	UNITED KINGDOM	GBR		12/15/2025	3.190	255,282		250,000
100261867	UNITED KINGDOM	GBR		12/15/2025	2.990	389,104		375,000
100261868	UNITED KINGDOM	GBR		12/15/2025	3.340	239,243		235,000
100261869	UNITED KINGDOM	GBR		12/15/2025	3.340	73,752		90,000
100261870	UNITED KINGDOM	GBR		12/15/2025	3.340	127,778		125,000
100261871	UNITED KINGDOM	GBR		12/15/2025	4.240	187,424		170,000
100261872	UNITED KINGDOM	GBR		12/15/2025	8.500	93,720		89,950
100261873	UNITED KINGDOM	GBR		12/15/2025	3.340	112,555		110,000
100261874	UNITED KINGDOM	GBR		12/15/2025	3.340	143,238		140,000
100261875	UNITED KINGDOM	GBR		12/15/2025	3.540	412,527		410,000
100261876	UNITED KINGDOM	GBR		12/15/2025	3.340	117,628		115,000
100261877	UNITED KINGDOM	GBR		12/15/2025	3.640	263,406		258,000
100261878	UNITED KINGDOM	GBR		12/15/2025	3.040	368,929		360,000
100261879	UNITED KINGDOM	GBR		12/15/2025	3.190	267,562		260,000
100261880	UNITED KINGDOM	GBR		12/15/2025	3.340	213,704		210,000
100261881	UNITED KINGDOM	GBR		12/15/2025	3.640	246,534		240,000
100261882	UNITED KINGDOM	GBR		12/15/2025	3.790	160,193		155,000
100261883	UNITED KINGDOM	GBR		12/15/2025	3.340	109,058		107,000
100261884	UNITED KINGDOM	GBR		12/15/2025	3.190	186,654		182,500
100261885	UNITED KINGDOM	GBR		12/15/2025	3.190	130,031		127,500
100261886	UNITED KINGDOM	GBR		12/15/2025	3.340	87,019		95,000
100261887	UNITED KINGDOM	GBR		12/15/2025	3.340	524,126		515,000
100261888	UNITED KINGDOM	GBR		12/15/2025	3.340	81,536		80,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261889	UNITED KINGDOM	GBR		12/15/2025	3.340	425,728		410,000
100261890	UNITED KINGDOM	GBR		12/15/2025	3.340	275,547		272,000
100261891	UNITED KINGDOM	GBR		12/15/2025	3.190	504,278		500,000
100261892	UNITED KINGDOM	GBR		12/15/2025	2.890	78,137		80,000
100261893	UNITED KINGDOM	GBR		12/15/2025	2.990	555,244		541,000
100261894	UNITED KINGDOM	GBR		12/15/2025	3.740	139,160		135,000
100261895	UNITED KINGDOM	GBR		12/15/2025	3.890	171,188		165,000
100261896	UNITED KINGDOM	GBR		12/15/2025	3.340	147,479		145,000
100261897	UNITED KINGDOM	GBR		12/15/2025	3.340	182,886		180,000
100261898	UNITED KINGDOM	GBR		12/15/2025	3.340	162,744		160,000
100261899	UNITED KINGDOM	GBR		12/15/2025	3.190	634,523		620,000
100261900	UNITED KINGDOM	GBR		12/15/2025	2.890	475,572		460,000
100261901	UNITED KINGDOM	GBR		12/15/2025	3.540	642,079		620,000
100261902	UNITED KINGDOM	GBR		12/15/2025	3.340	61,188		80,000
100261903	UNITED KINGDOM	GBR		12/15/2025	3.540	98,811		95,000
100261904	UNITED KINGDOM	GBR		12/15/2025	2.990	192,626		185,000
100261905	UNITED KINGDOM	GBR		12/15/2025	3.340	96,106		94,000
100261906	UNITED KINGDOM	GBR		12/15/2025	3.740	164,570		160,000
100261907	UNITED KINGDOM	GBR		12/15/2025	4.390	293,224		285,000
100261909	UNITED KINGDOM	GBR		12/15/2025	3.340	76,675		75,000
100261910	UNITED KINGDOM	GBR		12/15/2025	3.340	170,061		210,000
100261911	UNITED KINGDOM	GBR		12/15/2025	2.990	246,304		300,000
100261912	UNITED KINGDOM	GBR		12/15/2025	3.340	147,151		145,000
100261913	UNITED KINGDOM	GBR		12/15/2025	3.190	336,095		325,000
100261914	UNITED KINGDOM	GBR		12/15/2025	3.540	149,569		145,000
100261915	UNITED KINGDOM	GBR		12/15/2025	3.190	437,116		425,000
100261916	UNITED KINGDOM	GBR		12/15/2025	3.190	93,481		90,000
100261917	UNITED KINGDOM	GBR		12/15/2025	3.340	117,573		115,000
100261918	UNITED KINGDOM	GBR		12/15/2025	3.340	422,358		400,000
100261919	UNITED KINGDOM	GBR		12/15/2025	3.240	184,092		180,000
100261920	UNITED KINGDOM	GBR		12/15/2025	4.340	381,629		350,000
100261921	UNITED KINGDOM	GBR		12/15/2025	3.340	116,922		135,000
100261922	UNITED KINGDOM	GBR		12/15/2025	4.340	543,927		500,000
100261923	UNITED KINGDOM	GBR		12/15/2025	3.340	102,104		100,000
100261924	UNITED KINGDOM	GBR		12/15/2025	2.990	440,573		425,000
100261925	UNITED KINGDOM	GBR		12/15/2025	3.340	336,595		500,000
100261926	UNITED KINGDOM	GBR		12/15/2025	3.340	238,269		260,000
100261927	UNITED KINGDOM	GBR		12/15/2025	3.590	136,909		165,000
100261928	UNITED KINGDOM	GBR		12/15/2025	3.340	233,834		230,000
100261929	UNITED KINGDOM	GBR		12/15/2025	3.640	240,882		240,000
100261930	UNITED KINGDOM	GBR		12/15/2025	2.890	161,393		157,000
100261931	UNITED KINGDOM	GBR		12/15/2025	8.500	348,593		335,000
100261932	UNITED KINGDOM	GBR		12/15/2025	8.500	78,834		75,000
100261933	UNITED KINGDOM	GBR		12/15/2025	3.340	569,619		575,000
100261934	UNITED KINGDOM	GBR		12/15/2025	3.340	92,106		90,000
100261935	UNITED KINGDOM	GBR		12/15/2025	4.090	249,041		240,000
100261936	UNITED KINGDOM	GBR		12/15/2025	3.340	140,301		137,000
100261937	UNITED KINGDOM	GBR		12/15/2025	3.340	254,345		250,000
100261938	UNITED KINGDOM	GBR		12/15/2025	3.340	80,590		108,000
100261939	UNITED KINGDOM	GBR		12/15/2025	3.540	173,684		176,000
100261940	UNITED KINGDOM	GBR		12/15/2025	3.190	84,654		82,000
100261941	UNITED KINGDOM	GBR		12/15/2025	3.990	181,987		165,000
100261942	UNITED KINGDOM	GBR		12/15/2025	3.040	472,974		550,000
100261943	UNITED KINGDOM	GBR		12/15/2025	3.640	265,262		260,000
100261944	UNITED KINGDOM	GBR		12/15/2025	3.540	104,770		101,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100261945	UNITED KINGDOM	GBR		12/15/2025	3.640	213,895		209,000
100261946	UNITED KINGDOM	GBR		12/15/2025	3.340	127,582		125,000
100261947	UNITED KINGDOM	GBR		12/15/2025	3.340	76,591		75,000
100261948	UNITED KINGDOM	GBR		12/15/2025	4.090	226,090		217,000
100261949	UNITED KINGDOM	GBR		12/15/2025	3.190	390,064		380,000
100261950	UNITED KINGDOM	GBR		12/15/2025	3.740	146,203		140,000
100261951	UNITED KINGDOM	GBR		12/15/2025	3.640	291,870		285,000
100261952	UNITED KINGDOM	GBR		12/15/2025	3.340	117,073		115,000
100261953	UNITED KINGDOM	GBR		12/15/2025	3.340	329,526		325,000
100261954	UNITED KINGDOM	GBR		12/15/2025	3.640	84,668		80,000
100261955	UNITED KINGDOM	GBR		12/15/2025	3.340	423,202		416,673
100261956	UNITED KINGDOM	GBR		12/15/2025	3.190	93,436		90,000
100261957	UNITED KINGDOM	GBR		12/15/2025	3.340	289,252		285,000
100261958	UNITED KINGDOM	GBR		12/15/2025	3.040	458,513		450,000
100261959	UNITED KINGDOM	GBR		12/15/2025	3.340	221,067		220,000
100261960	UNITED KINGDOM	GBR		12/15/2025	3.340	143,077		140,000
100261961	UNITED KINGDOM	GBR		12/15/2025	3.040	747,408		775,000
100261962	UNITED KINGDOM	GBR		12/15/2025	3.340	289,058		285,000
100261963	UNITED KINGDOM	GBR		12/15/2025	3.340	332,173		430,000
100261964	UNITED KINGDOM	GBR		12/15/2025	3.440	199,916		235,000
100261965	UNITED KINGDOM	GBR		12/15/2025	3.490	306,841		300,000
100261966	UNITED KINGDOM	GBR		12/15/2025	3.640	167,121		400,000
100261967	UNITED KINGDOM	GBR		12/15/2025	3.190	87,106		85,000
100261968	UNITED KINGDOM	GBR		12/15/2025	3.340	339,182		425,000
100261969	UNITED KINGDOM	GBR		12/15/2025	3.340	96,915		95,500
100261970	UNITED KINGDOM	GBR		12/15/2025	3.340	86,672		85,000
100261971	UNITED KINGDOM	GBR		12/15/2025	3.340	142,238		140,000
100261972	UNITED KINGDOM	GBR		12/15/2025	3.340	223,642		220,000
100261973	UNITED KINGDOM	GBR		12/15/2025	3.340	89,428		87,500
100261974	UNITED KINGDOM	GBR		12/15/2025	3.340	238,004		235,000
100261975	UNITED KINGDOM	GBR		12/15/2025	3.040	408,028		400,000
100261976	UNITED KINGDOM	GBR		12/15/2025	2.890	235,678		227,500
100261977	UNITED KINGDOM	GBR		12/15/2025	3.190	99,903		100,000
100261978	UNITED KINGDOM	GBR		12/15/2025	2.990	214,499		210,000
100261979	UNITED KINGDOM	GBR		12/15/2025	2.990	1,017,654		1,200,000
100261980	UNITED KINGDOM	GBR		12/15/2025	2.890	621,458		700,000
100261981	UNITED KINGDOM	GBR		12/15/2025	3.390	458,059		450,000
100261982	UNITED KINGDOM	GBR		12/15/2025	3.340	304,998		325,000
100261983	UNITED KINGDOM	GBR		12/15/2025	3.340	324,360		320,000
100261984	UNITED KINGDOM	GBR		12/15/2025	3.340	97,658		96,000
100261985	UNITED KINGDOM	GBR		12/15/2025	3.340	61,804		75,000
100261986	UNITED KINGDOM	GBR		12/15/2025	3.340	167,914		165,000
100261987	UNITED KINGDOM	GBR		12/15/2025	3.390	508,740		500,000
100261988	UNITED KINGDOM	GBR		12/15/2025	3.340	139,848		137,000
100261989	UNITED KINGDOM	GBR		12/15/2025	3.190	240,827		248,000
100261990	UNITED KINGDOM	GBR		12/15/2025	4.340	71,436		78,000
100261991	UNITED KINGDOM	GBR		12/15/2025	3.190	282,749		275,000
100261992	UNITED KINGDOM	GBR		12/15/2025	3.640	76,631		88,000
100261993	UNITED KINGDOM	GBR		12/15/2025	3.240	84,796		82,000
100261994	UNITED KINGDOM	GBR		12/15/2025	3.240	232,137		225,000
100261995	UNITED KINGDOM	GBR		12/15/2025	3.740	162,205		155,000
100261996	UNITED KINGDOM	GBR		12/15/2025	3.390	123,958		120,000
100261997	UNITED KINGDOM	GBR		12/15/2025	3.590	245,776		240,000
100261998	UNITED KINGDOM	GBR		12/15/2025	3.890	350,361		338,000
100261999	UNITED KINGDOM	GBR		12/15/2025	8.990	105,893		95,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262000	UNITED KINGDOM	GBR		12/15/2025	3.390	170,204		170,000
100262001	UNITED KINGDOM	GBR		12/15/2025	3.890	165,841		165,000
100262002	UNITED KINGDOM	GBR		12/15/2025	3.390	360,257		350,000
100262003	UNITED KINGDOM	GBR		12/15/2025	3.340	151,904		150,000
100262004	UNITED KINGDOM	GBR		12/15/2025	3.340	569,337		610,000
100262005	UNITED KINGDOM	GBR		12/15/2025	3.990	110,116		100,000
100262006	UNITED KINGDOM	GBR		12/15/2025	4.240	458,849		500,000
100262007	UNITED KINGDOM	GBR		12/15/2025	3.340	91,901		90,000
100262008	UNITED KINGDOM	GBR		12/15/2025	3.340	91,279		90,000
100262009	UNITED KINGDOM	GBR		12/15/2025	3.340	101,318		100,000
100262010	UNITED KINGDOM	GBR		12/15/2025	3.390	221,132		240,000
100262011	UNITED KINGDOM	GBR		12/15/2025	3.340	417,532		410,000
100262012	UNITED KINGDOM	GBR		12/15/2025	3.340	199,008		195,000
100262013	UNITED KINGDOM	GBR		12/15/2025	3.140	109,065		105,000
100262014	UNITED KINGDOM	GBR		12/15/2025	4.040	383,222		351,000
100262015	UNITED KINGDOM	GBR		12/15/2025	3.390	406,865		400,000
100262016	UNITED KINGDOM	GBR		12/15/2025	3.340	203,115		200,000
100262017	UNITED KINGDOM	GBR		12/15/2025	4.290	196,921		200,000
100262018	UNITED KINGDOM	GBR		12/15/2025	3.340	96,972		95,000
100262019	UNITED KINGDOM	GBR		12/15/2025	3.040	557,414		630,000
100262020	UNITED KINGDOM	GBR		12/15/2025	3.340	468,599		460,000
100262021	UNITED KINGDOM	GBR		12/15/2025	3.140	176,653		170,000
100262022	UNITED KINGDOM	GBR		12/15/2025	3.490	85,274		83,000
100262023	UNITED KINGDOM	GBR		12/15/2025	3.390	910,469		885,000
100262024	UNITED KINGDOM	GBR		12/15/2025	2.990	156,615		150,000
100262025	UNITED KINGDOM	GBR		12/15/2025	3.440	176,810		170,000
100262026	UNITED KINGDOM	GBR		12/15/2025	3.690	571,091		700,000
100262027	UNITED KINGDOM	GBR		12/15/2025	3.190	372,205		365,000
100262028	UNITED KINGDOM	GBR		12/15/2025	4.140	224,089		205,000
100262029	UNITED KINGDOM	GBR		12/15/2025	3.390	193,100		190,000
100262030	UNITED KINGDOM	GBR		12/15/2025	3.390	264,825		260,000
100262031	UNITED KINGDOM	GBR		12/15/2025	3.090	126,478		200,000
100262032	UNITED KINGDOM	GBR		12/15/2025	3.190	204,854		200,000
100262033	UNITED KINGDOM	GBR		12/15/2025	3.040	357,091		350,000
100262034	UNITED KINGDOM	GBR		12/15/2025	3.390	152,101		150,000
100262035	UNITED KINGDOM	GBR		12/15/2025	3.490	468,783		550,000
100262036	UNITED KINGDOM	GBR		12/15/2025	4.090	145,038		145,000
100262037	UNITED KINGDOM	GBR		12/15/2025	4.090	303,357		293,000
100262038	UNITED KINGDOM	GBR		12/15/2025	3.190	111,216		130,000
100262039	UNITED KINGDOM	GBR		12/15/2025	2.890	171,294		185,000
100262040	UNITED KINGDOM	GBR		12/15/2025	4.040	89,324		85,000
100262041	UNITED KINGDOM	GBR		12/15/2025	3.740	554,407		540,000
100262042	UNITED KINGDOM	GBR		12/15/2025	3.390	137,231		135,000
100262043	UNITED KINGDOM	GBR		12/15/2025	3.890	841,945		825,000
100262044	UNITED KINGDOM	GBR		12/15/2025	4.990	261,880		230,000
100262045	UNITED KINGDOM	GBR		12/15/2025	4.990	312,904		270,000
100262047	UNITED KINGDOM	GBR		12/15/2025	3.040	394,515		384,950
100262048	UNITED KINGDOM	GBR		12/15/2025	3.990	110,149		110,000
100262049	UNITED KINGDOM	GBR		12/15/2025	3.340	122,461		120,000
100262050	UNITED KINGDOM	GBR		12/15/2025	3.340	92,082		90,000
100262051	UNITED KINGDOM	GBR		12/15/2025	3.390	87,181		85,000
100262052	UNITED KINGDOM	GBR		12/15/2025	3.290	184,313		178,500
100262053	UNITED KINGDOM	GBR		12/15/2025	4.040	94,383		85,000
100262054	UNITED KINGDOM	GBR		12/15/2025	3.390	85,117		83,000
100262055	UNITED KINGDOM	GBR		12/15/2025	3.390	254,442		250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262056	UNITED KINGDOM	GBR		12/15/2025	8.990	510,285		500,000
100262057	UNITED KINGDOM	GBR		12/15/2025	3.440	385,600		430,000
100262058	UNITED KINGDOM	GBR		12/15/2025	3.190	123,845		120,000
100262059	UNITED KINGDOM	GBR		12/15/2025	3.640	380,079		668,850
100262060	UNITED KINGDOM	GBR		12/15/2025	3.390	232,002		228,500
100262061	UNITED KINGDOM	GBR		12/15/2025	3.040	424,209		415,000
100262062	UNITED KINGDOM	GBR		12/15/2025	3.190	118,717		115,000
100262063	UNITED KINGDOM	GBR		12/15/2025	3.190	143,464		140,000
100262064	UNITED KINGDOM	GBR		12/15/2025	3.390	239,501		235,000
100262065	UNITED KINGDOM	GBR		12/15/2025	4.290	208,548		190,000
100262066	UNITED KINGDOM	GBR		12/15/2025	3.640	164,761		160,000
100262067	UNITED KINGDOM	GBR		12/15/2025	3.390	314,979		306,500
100262068	UNITED KINGDOM	GBR		12/15/2025	3.040	701,025		690,000
100262069	UNITED KINGDOM	GBR		12/15/2025	3.390	239,755		235,000
100262070	UNITED KINGDOM	GBR		12/15/2025	3.190	169,799		165,000
100262071	UNITED KINGDOM	GBR		12/15/2025	3.390	401,507		395,000
100262072	UNITED KINGDOM	GBR		12/15/2025	3.690	669,848		660,000
100262073	UNITED KINGDOM	GBR		12/15/2025	3.040	343,769		336,000
100262074	UNITED KINGDOM	GBR		12/15/2025	3.990	89,101		80,000
100262075	UNITED KINGDOM	GBR		12/15/2025	4.990	150,329		130,000
100262076	UNITED KINGDOM	GBR		12/15/2025	3.990	247,943		241,000
100262077	UNITED KINGDOM	GBR		12/15/2025	3.390	266,189		275,000
100262078	UNITED KINGDOM	GBR		12/15/2025	3.390	494,094		539,950
100262079	UNITED KINGDOM	GBR		12/15/2025	3.340	118,054		135,000
100262080	UNITED KINGDOM	GBR		12/15/2025	3.340	152,735		150,000
100262081	UNITED KINGDOM	GBR		12/15/2025	3.340	167,277		165,000
100262082	UNITED KINGDOM	GBR		12/15/2025	3.340	92,097		90,000
100262083	UNITED KINGDOM	GBR		12/15/2025	3.040	900,014		900,000
100262084	UNITED KINGDOM	GBR		12/15/2025	3.340	147,066		160,000
100262085	UNITED KINGDOM	GBR		12/15/2025	3.640	858,667		845,000
100262086	UNITED KINGDOM	GBR		12/15/2025	3.240	88,479		85,000
100262087	UNITED KINGDOM	GBR		12/15/2025	4.090	675,796		660,000
100262088	UNITED KINGDOM	GBR		12/15/2025	3.040	1,340,535		1,325,000
100262089	UNITED KINGDOM	GBR		12/15/2025	3.340	269,696		260,000
100262090	UNITED KINGDOM	GBR		12/15/2025	3.790	962,738		960,000
100262091	UNITED KINGDOM	GBR		12/15/2025	3.390	197,807		195,000
100262092	UNITED KINGDOM	GBR		12/15/2025	3.440	495,798		480,000
100262093	UNITED KINGDOM	GBR		12/15/2025	3.040	400,774		450,000
100262094	UNITED KINGDOM	GBR		12/15/2025	3.640	256,182		250,000
100262095	UNITED KINGDOM	GBR		12/15/2025	3.640	184,517		180,000
100262096	UNITED KINGDOM	GBR		12/15/2025	3.040	368,034		360,000
100262097	UNITED KINGDOM	GBR		12/15/2025	3.040	699,022		685,000
100262098	UNITED KINGDOM	GBR		12/15/2025	3.740	140,608		135,500
100262099	UNITED KINGDOM	GBR		12/15/2025	3.940	365,093		615,000
100262100	UNITED KINGDOM	GBR		12/15/2025	3.340	610,056		623,000
100262101	UNITED KINGDOM	GBR		12/15/2025	4.240	424,005		400,000
100262102	UNITED KINGDOM	GBR		12/15/2025	3.390	81,842		210,000
100262103	UNITED KINGDOM	GBR		12/15/2025	3.840	457,462		450,000
100262104	UNITED KINGDOM	GBR		12/15/2025	3.390	548,751		550,000
100262105	UNITED KINGDOM	GBR		12/15/2025	3.340	110,290		108,000
100262106	UNITED KINGDOM	GBR		12/15/2025	3.040	275,371		275,000
100262107	UNITED KINGDOM	GBR		12/15/2025	3.440	314,240		300,000
100262108	UNITED KINGDOM	GBR		12/15/2025	8.500	177,559		170,000
100262109	UNITED KINGDOM	GBR		12/15/2025	3.740	303,924		295,000
100262110	UNITED KINGDOM	GBR		12/15/2025	3.340	303,691		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262111	UNITED KINGDOM	GBR		12/15/2025	3.240	203,658		200,000
100262112	UNITED KINGDOM	GBR		12/15/2025	3.190	261,977		257,000
100262113	UNITED KINGDOM	GBR		12/15/2025	3.640	207,927		200,000
100262114	UNITED KINGDOM	GBR		12/15/2025	3.190	386,393		375,000
100262115	UNITED KINGDOM	GBR		12/15/2025	3.390	102,418		100,000
100262116	UNITED KINGDOM	GBR		12/15/2025	3.390	109,948		120,000
100262117	UNITED KINGDOM	GBR		12/15/2025	3.190	83,295		80,000
100262118	UNITED KINGDOM	GBR		12/15/2025	3.040	384,430		377,000
100262119	UNITED KINGDOM	GBR		12/15/2025	3.190	113,211		110,000
100262120	UNITED KINGDOM	GBR		12/15/2025	3.390	96,944		95,000
100262121	UNITED KINGDOM	GBR		12/15/2025	3.390	373,759		380,000
100262122	UNITED KINGDOM	GBR		12/15/2025	3.340	96,913		95,000
100262123	UNITED KINGDOM	GBR		12/15/2025	2.990	156,626		150,000
100262124	UNITED KINGDOM	GBR		12/15/2025	2.890	92,632		89,000
100262125	UNITED KINGDOM	GBR		12/15/2025	4.090	129,510		125,000
100262126	UNITED KINGDOM	GBR		12/15/2025	2.990	88,341		85,000
100262127	UNITED KINGDOM	GBR		12/15/2025	2.990	206,612		200,000
100262128	UNITED KINGDOM	GBR		12/15/2025	4.340	89,728		80,000
100262129	UNITED KINGDOM	GBR		12/15/2025	3.540	106,869		102,500
100262130	UNITED KINGDOM	GBR		12/15/2025	3.390	75,524		78,000
100262131	UNITED KINGDOM	GBR		12/15/2025	2.990	99,887		96,000
100262132	UNITED KINGDOM	GBR		12/15/2025	8.500	353,014		500,000
100262133	UNITED KINGDOM	GBR		12/15/2025	3.740	471,633		453,000
100262134	UNITED KINGDOM	GBR		12/15/2025	3.640	116,471		112,000
100262135	UNITED KINGDOM	GBR		12/15/2025	3.240	175,278		325,000
100262136	UNITED KINGDOM	GBR		12/15/2025	3.440	471,079		455,000
100262137	UNITED KINGDOM	GBR		12/15/2025	3.190	141,201		170,000
100262138	UNITED KINGDOM	GBR		12/15/2025	3.840	320,029		290,000
100262139	UNITED KINGDOM	GBR		12/15/2025	3.340	515,507		500,000
100262140	UNITED KINGDOM	GBR		12/15/2025	3.390	314,161		310,000
100262141	UNITED KINGDOM	GBR		12/15/2025	3.040	554,415		545,000
100262142	UNITED KINGDOM	GBR		12/15/2025	3.390	243,529		240,000
100262143	UNITED KINGDOM	GBR		12/15/2025	3.390	80,982		79,200
100262144	UNITED KINGDOM	GBR		12/15/2025	3.390	150,497		148,000
100262145	UNITED KINGDOM	GBR		12/15/2025	3.040	396,995		390,000
100262146	UNITED KINGDOM	GBR		12/15/2025	3.040	544,806		535,000
100262147	UNITED KINGDOM	GBR		12/15/2025	3.040	609,123		600,000
100262148	UNITED KINGDOM	GBR		12/15/2025	3.840	242,657		220,000
100262149	UNITED KINGDOM	GBR		12/15/2025	2.890	257,014		248,000
100262150	UNITED KINGDOM	GBR		12/15/2025	2.990	221,386		215,000
100262151	UNITED KINGDOM	GBR		12/15/2025	2.990	314,470		305,000
100262152	UNITED KINGDOM	GBR		12/15/2025	3.690	275,913		270,000
100262153	UNITED KINGDOM	GBR		12/15/2025	3.840	362,893		330,000
100262154	UNITED KINGDOM	GBR		12/15/2025	3.390	960,899		950,000
100262155	UNITED KINGDOM	GBR		12/15/2025	3.840	100,994		100,000
100262156	UNITED KINGDOM	GBR		12/15/2025	3.390	158,147		155,000
100262157	UNITED KINGDOM	GBR		12/15/2025	3.690	102,367		99,000
100262158	UNITED KINGDOM	GBR		12/15/2025	3.590	193,716		245,000
100262159	UNITED KINGDOM	GBR		12/15/2025	3.140	273,224		490,000
100262160	UNITED KINGDOM	GBR		12/15/2025	3.390	495,786		485,000
100262161	UNITED KINGDOM	GBR		12/15/2025	3.240	70,140		75,000
100262162	UNITED KINGDOM	GBR		12/15/2025	3.040	356,074		350,000
100262163	UNITED KINGDOM	GBR		12/15/2025	3.140	350,149		340,000
100262164	UNITED KINGDOM	GBR		12/15/2025	3.840	247,343		225,000
100262165	UNITED KINGDOM	GBR		12/15/2025	3.890	395,554		440,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262166	UNITED KINGDOM	GBR		12/15/2025	4.090	236,658		230,000
100262167	UNITED KINGDOM	GBR		12/15/2025	3.040	458,526		550,000
100262168	UNITED KINGDOM	GBR		12/15/2025	2.990	321,783		310,000
100262169	UNITED KINGDOM	GBR		12/15/2025	3.390	147,999		145,000
100262170	UNITED KINGDOM	GBR		12/15/2025	3.140	231,704		227,500
100262171	UNITED KINGDOM	GBR		12/15/2025	2.990	113,899		110,000
100262172	UNITED KINGDOM	GBR		12/15/2025	3.840	161,721		146,000
100262173	UNITED KINGDOM	GBR		12/15/2025	3.890	331,030		320,000
100262174	UNITED KINGDOM	GBR		12/15/2025	3.640	501,576		565,000
100262175	UNITED KINGDOM	GBR		12/15/2025	3.190	257,322		250,000
100262176	UNITED KINGDOM	GBR		12/15/2025	4.390	207,728		200,000
100262177	UNITED KINGDOM	GBR		12/15/2025	3.390	160,125		155,000
100262178	UNITED KINGDOM	GBR		12/15/2025	3.240	66,616		82,000
100262179	UNITED KINGDOM	GBR		12/15/2025	3.390	353,560		350,000
100262180	UNITED KINGDOM	GBR		12/15/2025	3.190	153,206		150,000
100262181	UNITED KINGDOM	GBR		12/15/2025	3.890	207,749		200,000
100262182	UNITED KINGDOM	GBR		12/15/2025	4.040	125,234		114,000
100262183	UNITED KINGDOM	GBR		12/15/2025	3.840	133,773		121,000
100262184	UNITED KINGDOM	GBR		12/15/2025	3.140	319,736		350,000
100262185	UNITED KINGDOM	GBR		12/15/2025	3.140	372,868		365,000
100262186	UNITED KINGDOM	GBR		12/15/2025	3.090	155,060		151,500
100262187	UNITED KINGDOM	GBR		12/15/2025	2.990	435,527		425,000
100262188	UNITED KINGDOM	GBR		12/15/2025	3.390	224,166		220,000
100262189	UNITED KINGDOM	GBR		12/15/2025	3.140	113,568		110,000
100262190	UNITED KINGDOM	GBR		12/15/2025	3.890	941,662		925,000
100262191	UNITED KINGDOM	GBR		12/15/2025	3.640	275,846		270,000
100262192	UNITED KINGDOM	GBR		12/15/2025	2.890	93,402		90,000
100262193	UNITED KINGDOM	GBR		12/15/2025	3.390	112,455		110,000
100262194	UNITED KINGDOM	GBR		12/15/2025	3.190	216,975		210,000
100262195	UNITED KINGDOM	GBR		12/15/2025	2.890	139,878		135,000
100262196	UNITED KINGDOM	GBR		12/15/2025	3.190	80,532		77,500
100262197	UNITED KINGDOM	GBR		12/15/2025	3.090	172,172		195,000
100262198	UNITED KINGDOM	GBR		12/15/2025	3.040	798,341		785,000
100262199	UNITED KINGDOM	GBR		12/15/2025	3.040	407,192		400,000
100262200	UNITED KINGDOM	GBR		12/15/2025	4.090	256,050		250,000
100262201	UNITED KINGDOM	GBR		12/15/2025	3.190	238,567		265,000
100262202	UNITED KINGDOM	GBR		12/15/2025	3.300	574,636		650,000
100262203	UNITED KINGDOM	GBR		12/15/2025	3.390	154,601		170,000
100262204	UNITED KINGDOM	GBR		12/15/2025	4.140	305,344		280,000
100262205	UNITED KINGDOM	GBR		12/15/2025	8.990	110,326		225,000
100262206	UNITED KINGDOM	GBR		12/15/2025	3.390	132,488		130,000
100262207	UNITED KINGDOM	GBR		12/15/2025	8.990	105,016		140,000
100262208	UNITED KINGDOM	GBR		12/15/2025	3.140	236,004		310,000
100262209	UNITED KINGDOM	GBR		12/15/2025	3.340	98,117		110,000
100262210	UNITED KINGDOM	GBR		12/15/2025	3.340	254,004		250,000
100262211	UNITED KINGDOM	GBR		12/15/2025	3.340	81,618		80,000
100262212	UNITED KINGDOM	GBR		12/15/2025	3.340	546,293		540,000
100262213	UNITED KINGDOM	GBR		12/15/2025	8.900	251,996		250,000
100262214	UNITED KINGDOM	GBR		12/15/2025	3.240	275,940		275,000
100262215	UNITED KINGDOM	GBR		12/15/2025	3.790	712,813		700,000
100262216	UNITED KINGDOM	GBR		12/15/2025	3.590	395,197		465,000
100262217	UNITED KINGDOM	GBR		12/15/2025	8.500	316,561		285,000
100262218	UNITED KINGDOM	GBR		12/15/2025	3.190	106,819		140,000
100262219	UNITED KINGDOM	GBR		12/15/2025	3.340	137,720		135,000
100262220	UNITED KINGDOM	GBR		12/15/2025	3.590	172,390		168,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262221	UNITED KINGDOM	GBR		12/15/2025	8.500	192,334		210,000
100262222	UNITED KINGDOM	GBR		12/15/2025	4.140	363,255		358,000
100262223	UNITED KINGDOM	GBR		12/15/2025	3.640	135,864		195,000
100262224	UNITED KINGDOM	GBR		12/15/2025	3.390	142,615		140,000
100262225	UNITED KINGDOM	GBR		12/15/2025	3.740	424,642		650,000
100262226	UNITED KINGDOM	GBR		12/15/2025	3.740	114,986		180,000
100262227	UNITED KINGDOM	GBR		12/15/2025	8.500	346,400		430,000
100262228	UNITED KINGDOM	GBR		12/15/2025	3.390	265,610		260,000
100262229	UNITED KINGDOM	GBR		12/15/2025	3.340	199,611		214,000
100262230	UNITED KINGDOM	GBR		12/15/2025	3.340	152,604		150,000
100262231	UNITED KINGDOM	GBR		12/15/2025	8.500	141,272		135,000
100262232	UNITED KINGDOM	GBR		12/15/2025	8.500	135,406		130,000
100262233	UNITED KINGDOM	GBR		12/15/2025	3.340	415,401		410,000
100262234	UNITED KINGDOM	GBR		12/15/2025	3.390	178,342		175,000
100262235	UNITED KINGDOM	GBR		12/15/2025	3.340	77,678		76,000
100262236	UNITED KINGDOM	GBR		12/15/2025	3.640	78,461		75,000
100262237	UNITED KINGDOM	GBR		12/15/2025	3.040	847,109		875,000
100262238	UNITED KINGDOM	GBR		12/15/2025	8.500	60,536		85,000
100262239	UNITED KINGDOM	GBR		12/15/2025	3.340	87,533		125,000
100262240	UNITED KINGDOM	GBR		12/15/2025	3.340	230,881		290,000
100262241	UNITED KINGDOM	GBR		12/15/2025	3.190	118,579		115,000
100262242	UNITED KINGDOM	GBR		12/15/2025	3.190	179,564		175,000
100262243	UNITED KINGDOM	GBR		12/15/2025	3.840	465,059		455,000
100262244	UNITED KINGDOM	GBR		12/15/2025	4.040	597,337		550,000
100262245	UNITED KINGDOM	GBR		12/15/2025	3.190	389,172		385,000
100262246	UNITED KINGDOM	GBR		12/15/2025	3.740	515,227		496,000
100262247	UNITED KINGDOM	GBR		12/15/2025	3.540	98,351		95,000
100262248	UNITED KINGDOM	GBR		12/15/2025	3.990	196,200		178,000
100262249	UNITED KINGDOM	GBR		12/15/2025	3.390	304,819		450,000
100262250	UNITED KINGDOM	GBR		12/15/2025	3.390	1,009,854		1,450,000
100262251	UNITED KINGDOM	GBR		12/15/2025	3.340	438,698		500,000
100262252	UNITED KINGDOM	GBR		12/15/2025	3.340	593,055		600,000
100262253	UNITED KINGDOM	GBR		12/15/2025	3.390	119,292		115,000
100262254	UNITED KINGDOM	GBR		12/15/2025	3.340	506,344		500,000
100262255	UNITED KINGDOM	GBR		12/15/2025	3.340	78,615		77,000
100262256	UNITED KINGDOM	GBR		12/15/2025	3.540	407,199		475,000
100262257	UNITED KINGDOM	GBR		12/15/2025	3.340	111,099		110,000
100262258	UNITED KINGDOM	GBR		12/15/2025	2.990	317,214		361,386
100262259	UNITED KINGDOM	GBR		12/15/2025	3.340	104,003		102,000
100262260	UNITED KINGDOM	GBR		12/15/2025	3.340	159,943		170,000
100262261	UNITED KINGDOM	GBR		12/15/2025	4.290	260,365		270,000
100262262	UNITED KINGDOM	GBR		12/15/2025	3.340	245,310		270,000
100262263	UNITED KINGDOM	GBR		12/15/2025	4.340	177,159		170,000
100262264	UNITED KINGDOM	GBR		12/15/2025	8.500	164,084		665,000
100262265	UNITED KINGDOM	GBR		12/15/2025	3.090	187,617		210,000
100262266	UNITED KINGDOM	GBR		12/15/2025	3.540	185,977		180,000
100262267	UNITED KINGDOM	GBR		12/15/2025	3.990	154,532		140,000
100262268	UNITED KINGDOM	GBR		12/15/2025	3.840	195,643		190,000
100262269	UNITED KINGDOM	GBR		12/15/2025	3.840	220,838		215,000
100262270	UNITED KINGDOM	GBR		12/15/2025	3.140	556,001		545,000
100262271	UNITED KINGDOM	GBR		12/15/2025	3.690	545,422		535,000
100262272	UNITED KINGDOM	GBR		12/15/2025	3.340	116,871		115,000
100262273	UNITED KINGDOM	GBR		12/15/2025	3.990	95,482		86,000
100262274	UNITED KINGDOM	GBR		12/15/2025	3.340	142,913		140,000
100262275	UNITED KINGDOM	GBR		12/15/2025	3.390	608,795		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262276	UNITED KINGDOM	GBR		12/15/2025	2.990	358,454		405,000
100262277	UNITED KINGDOM	GBR		12/15/2025	3.340	194,153		190,000
100262278	UNITED KINGDOM	GBR		12/15/2025	3.340	263,675		260,000
100262279	UNITED KINGDOM	GBR		12/15/2025	3.390	152,290		150,000
100262280	UNITED KINGDOM	GBR		12/15/2025	3.340	127,807		125,000
100262281	UNITED KINGDOM	GBR		12/15/2025	3.390	535,670		540,000
100262282	UNITED KINGDOM	GBR		12/15/2025	2.990	111,038		107,000
100262283	UNITED KINGDOM	GBR		12/15/2025	2.990	436,077		425,000
100262284	UNITED KINGDOM	GBR		12/15/2025	3.300	404,676		398,000
100262285	UNITED KINGDOM	GBR		12/15/2025	3.490	133,378		150,000
100262286	UNITED KINGDOM	GBR		12/15/2025	3.190	103,862		100,000
100262287	UNITED KINGDOM	GBR		12/15/2025	3.190	76,436		75,000
100262288	UNITED KINGDOM	GBR		12/15/2025	3.340	234,417		230,000
100262289	UNITED KINGDOM	GBR		12/15/2025	3.140	634,052		625,000
100262290	UNITED KINGDOM	GBR		12/15/2025	3.240	112,679		110,000
100262291	UNITED KINGDOM	GBR		12/15/2025	3.340	574,822		565,000
100262292	UNITED KINGDOM	GBR		12/15/2025	3.340	219,909		217,500
100262293	UNITED KINGDOM	GBR		12/15/2025	3.340	539,774		641,500
100262294	UNITED KINGDOM	GBR		12/15/2025	3.340	244,961		275,000
100262295	UNITED KINGDOM	GBR		12/15/2025	4.040	380,459		350,000
100262296	UNITED KINGDOM	GBR		12/15/2025	2.990	368,910		360,000
100262297	UNITED KINGDOM	GBR		12/15/2025	2.990	142,518		138,000
100262298	UNITED KINGDOM	GBR		12/15/2025	8.990	188,938		213,500
100262299	UNITED KINGDOM	GBR		12/15/2025	3.640	233,684		224,000
100262300	UNITED KINGDOM	GBR		12/15/2025	3.340	142,835		155,000
100262301	UNITED KINGDOM	GBR		12/15/2025	3.340	79,403		90,000
100262302	UNITED KINGDOM	GBR		12/15/2025	3.140	266,331		260,000
100262303	UNITED KINGDOM	GBR		12/15/2025	3.340	341,080		330,000
100262304	UNITED KINGDOM	GBR		12/15/2025	2.890	1,286,050		1,450,000
100262305	UNITED KINGDOM	GBR		12/15/2025	3.840	136,089		130,000
100262306	UNITED KINGDOM	GBR		12/15/2025	3.340	505,973		500,000
100262307	UNITED KINGDOM	GBR		12/15/2025	3.340	101,713		100,000
100262308	UNITED KINGDOM	GBR		12/15/2025	3.390	107,784		105,000
100262309	UNITED KINGDOM	GBR		12/15/2025	3.640	832,255		819,000
100262310	UNITED KINGDOM	GBR		12/15/2025	3.190	176,886		190,000
100262311	UNITED KINGDOM	GBR		12/15/2025	3.340	269,584		265,000
100262312	UNITED KINGDOM	GBR		12/15/2025	3.340	162,134		160,000
100262313	UNITED KINGDOM	GBR		12/15/2025	3.040	510,128		500,000
100262314	UNITED KINGDOM	GBR		12/15/2025	3.740	88,412		85,000
100262315	UNITED KINGDOM	GBR		12/15/2025	3.340	150,108		147,000
100262316	UNITED KINGDOM	GBR		12/15/2025	3.340	112,263		165,000
100262317	UNITED KINGDOM	GBR		12/15/2025	3.840	175,901		160,000
100262318	UNITED KINGDOM	GBR		12/15/2025	3.390	1,149,675		1,200,000
100262319	UNITED KINGDOM	GBR		12/15/2025	3.390	173,674		170,000
100262320	UNITED KINGDOM	GBR		12/15/2025	3.740	536,287		526,000
100262321	UNITED KINGDOM	GBR		12/15/2025	4.290	328,184		320,000
100262322	UNITED KINGDOM	GBR		12/15/2025	3.390	336,391		600,000
100262323	UNITED KINGDOM	GBR		12/15/2025	3.690	191,143		185,000
100262324	UNITED KINGDOM	GBR		12/15/2025	4.240	559,362		515,000
100262325	UNITED KINGDOM	GBR		12/15/2025	3.240	135,607		132,500
100262326	UNITED KINGDOM	GBR		12/15/2025	3.740	115,637		120,000
100262327	UNITED KINGDOM	GBR		12/15/2025	3.040	346,233		340,000
100262328	UNITED KINGDOM	GBR		12/15/2025	3.040	562,084		550,000
100262329	UNITED KINGDOM	GBR		12/15/2025	3.340	76,438		75,000
100262330	UNITED KINGDOM	GBR		12/15/2025	2.890	144,302		225,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262331	UNITED KINGDOM	GBR		12/15/2025	3.340	284,826		280,000
100262332	UNITED KINGDOM	GBR		12/15/2025	3.340	457,861		460,000
100262333	UNITED KINGDOM	GBR		12/15/2025	2.990	155,918		380,000
100262334	UNITED KINGDOM	GBR		12/15/2025	3.390	556,780		550,500
100262335	UNITED KINGDOM	GBR		12/15/2025	3.390	570,145		560,000
100262336	UNITED KINGDOM	GBR		12/15/2025	3.340	185,332		182,500
100262337	UNITED KINGDOM	GBR		12/15/2025	3.190	82,747		85,000
100262338	UNITED KINGDOM	GBR		12/15/2025	3.540	169,044		166,000
100262339	UNITED KINGDOM	GBR		12/15/2025	3.340	148,822		170,000
100262340	UNITED KINGDOM	GBR		12/15/2025	3.340	123,227		140,000
100262341	UNITED KINGDOM	GBR		12/15/2025	3.390	597,132		575,000
100262342	UNITED KINGDOM	GBR		12/15/2025	3.390	417,594		410,000
100262343	UNITED KINGDOM	GBR		12/15/2025	3.390	91,672		90,000
100262344	UNITED KINGDOM	GBR		12/15/2025	3.390	273,670		270,000
100262345	UNITED KINGDOM	GBR		12/15/2025	3.390	85,151		83,000
100262346	UNITED KINGDOM	GBR		12/15/2025	3.340	115,250		113,000
100262347	UNITED KINGDOM	GBR		12/15/2025	3.340	81,619		80,000
100262348	UNITED KINGDOM	GBR		12/15/2025	4.290	169,881		165,000
100262349	UNITED KINGDOM	GBR		12/15/2025	3.340	170,727		190,000
100262350	UNITED KINGDOM	GBR		12/15/2025	3.340	483,039		475,000
100262351	UNITED KINGDOM	GBR		12/15/2025	3.140	270,165		265,000
100262352	UNITED KINGDOM	GBR		12/15/2025	3.390	375,670		385,000
100262353	UNITED KINGDOM	GBR		12/15/2025	3.190	252,305		247,000
100262354	UNITED KINGDOM	GBR		12/15/2025	3.340	177,563		230,000
100262355	UNITED KINGDOM	GBR		12/15/2025	2.990	192,389		185,000
100262356	UNITED KINGDOM	GBR		12/15/2025	2.990	197,649		190,000
100262357	UNITED KINGDOM	GBR		12/15/2025	3.190	576,651		600,000
100262358	UNITED KINGDOM	GBR		12/15/2025	4.040	360,118		330,000
100262359	UNITED KINGDOM	GBR		12/15/2025	3.540	338,418		327,500
100262360	UNITED KINGDOM	GBR		12/15/2025	2.990	391,604		380,000
100262361	UNITED KINGDOM	GBR		12/15/2025	3.340	125,435		127,500
100262362	UNITED KINGDOM	GBR		12/15/2025	3.340	173,176		170,000
100262363	UNITED KINGDOM	GBR		12/15/2025	3.690	664,146		640,000
100262364	UNITED KINGDOM	GBR		12/15/2025	8.500	431,876		550,000
100262365	UNITED KINGDOM	GBR		12/15/2025	3.340	325,256		320,000
100262366	UNITED KINGDOM	GBR		12/15/2025	3.840	153,369		165,000
100262367	UNITED KINGDOM	GBR		12/15/2025	3.540	481,473		465,000
100262368	UNITED KINGDOM	GBR		12/15/2025	3.340	77,105		75,000
100262369	UNITED KINGDOM	GBR		12/15/2025	3.340	264,789		260,000
100262370	UNITED KINGDOM	GBR		12/15/2025	3.690	271,241		265,000
100262371	UNITED KINGDOM	GBR		12/15/2025	3.340	222,691		220,000
100262372	UNITED KINGDOM	GBR		12/15/2025	3.340	191,474		188,000
100262373	UNITED KINGDOM	GBR		12/15/2025	3.390	363,445		365,000
100262374	UNITED KINGDOM	GBR		12/15/2025	3.490	463,914		525,000
100262375	UNITED KINGDOM	GBR		12/15/2025	3.390	360,371		350,000
100262376	UNITED KINGDOM	GBR		12/15/2025	3.340	137,504		135,000
100262377	UNITED KINGDOM	GBR		12/15/2025	3.340	92,083		94,000
100262378	UNITED KINGDOM	GBR		12/15/2025	3.340	616,938		610,000
100262379	UNITED KINGDOM	GBR		12/15/2025	3.340	117,098		115,000
100262380	UNITED KINGDOM	GBR		12/15/2025	2.990	294,353		350,000
100262381	UNITED KINGDOM	GBR		12/15/2025	3.340	253,338		250,000
100262382	UNITED KINGDOM	GBR		12/15/2025	3.340	86,688		85,000
100262383	UNITED KINGDOM	GBR		12/15/2025	3.390	203,049		250,000
100262384	UNITED KINGDOM	GBR		12/15/2025	3.390	1,101,784		1,085,000
100262385	UNITED KINGDOM	GBR		12/15/2025	2.890	376,732		365,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262386	UNITED KINGDOM	GBR		12/15/2025	3.240	93,959		90,000
100262387	UNITED KINGDOM	GBR		12/15/2025	3.240	220,593		230,000
100262388	UNITED KINGDOM	GBR		12/15/2025	3.540	388,787		400,000
100262389	UNITED KINGDOM	GBR		12/15/2025	4.040	457,309		420,000
100262390	UNITED KINGDOM	GBR		12/15/2025	3.390	146,556		143,000
100262391	UNITED KINGDOM	GBR		12/15/2025	3.390	163,296		160,000
100262392	UNITED KINGDOM	GBR		12/15/2025	3.340	304,593		300,000
100262393	UNITED KINGDOM	GBR		12/15/2025	3.190	340,741		330,000
100262394	UNITED KINGDOM	GBR		12/15/2025	3.340	213,172		210,000
100262395	UNITED KINGDOM	GBR		12/15/2025	3.340	218,865		215,000
100262396	UNITED KINGDOM	GBR		12/15/2025	3.990	110,110		110,000
100262397	UNITED KINGDOM	GBR		12/15/2025	3.340	183,866		180,000
100262398	UNITED KINGDOM	GBR		12/15/2025	3.390	202,707		200,000
100262399	UNITED KINGDOM	GBR		12/15/2025	3.440	619,317		600,000
100262400	UNITED KINGDOM	GBR		12/15/2025	3.390	579,860		570,000
100262401	UNITED KINGDOM	GBR		12/15/2025	2.890	247,516		257,000
100262402	UNITED KINGDOM	GBR		12/15/2025	3.340	188,405		185,000
100262403	UNITED KINGDOM	GBR		12/15/2025	3.090	79,630		115,000
100262404	UNITED KINGDOM	GBR		12/15/2025	3.590	239,352		235,000
100262405	UNITED KINGDOM	GBR		12/15/2025	4.040	261,859		240,000
100262406	UNITED KINGDOM	GBR		12/15/2025	3.300	129,634		127,500
100262407	UNITED KINGDOM	GBR		12/15/2025	3.840	280,185		255,000
100262408	UNITED KINGDOM	GBR		12/15/2025	3.340	148,932		163,000
100262409	UNITED KINGDOM	GBR		12/15/2025	2.990	371,365		420,000
100262410	UNITED KINGDOM	GBR		12/15/2025	3.340	295,530		290,000
100262411	UNITED KINGDOM	GBR		12/15/2025	3.340	537,262		530,000
100262412	UNITED KINGDOM	GBR		12/15/2025	3.340	77,882		100,000
100262413	UNITED KINGDOM	GBR		12/15/2025	2.990	235,639		265,000
100262414	UNITED KINGDOM	GBR		12/15/2025	2.990	113,221		110,000
100262415	UNITED KINGDOM	GBR		12/15/2025	3.390	83,661		80,000
100262416	UNITED KINGDOM	GBR		12/15/2025	3.390	285,921		280,000
100262417	UNITED KINGDOM	GBR		12/15/2025	4.140	295,584		290,000
100262418	UNITED KINGDOM	GBR		12/15/2025	4.040	293,777		270,000
100262419	UNITED KINGDOM	GBR		12/15/2025	3.740	205,287		200,000
100262420	UNITED KINGDOM	GBR		12/15/2025	3.740	118,105		115,000
100262421	UNITED KINGDOM	GBR		12/15/2025	3.440	250,126		250,000
100262422	UNITED KINGDOM	GBR		12/15/2025	3.540	129,362		125,000
100262423	UNITED KINGDOM	GBR		12/15/2025	3.990	265,649		295,000
100262424	UNITED KINGDOM	GBR		12/15/2025	3.840	203,481		185,000
100262425	UNITED KINGDOM	GBR		12/15/2025	3.690	179,665		175,000
100262426	UNITED KINGDOM	GBR		12/15/2025	3.340	198,184		195,000
100262427	UNITED KINGDOM	GBR		12/15/2025	3.090	196,418		220,000
100262428	UNITED KINGDOM	GBR		12/15/2025	3.340	432,094		425,000
100262429	UNITED KINGDOM	GBR		12/15/2025	3.390	142,376		155,000
100262430	UNITED KINGDOM	GBR		12/15/2025	3.540	135,577		160,000
100262431	UNITED KINGDOM	GBR		12/15/2025	3.340	305,258		300,000
100262432	UNITED KINGDOM	GBR		12/15/2025	3.340	168,668		166,500
100262433	UNITED KINGDOM	GBR		12/15/2025	3.190	210,974		205,000
100262434	UNITED KINGDOM	GBR		12/15/2025	3.690	98,404		100,000
100262435	UNITED KINGDOM	GBR		12/15/2025	3.690	422,369		470,000
100262436	UNITED KINGDOM	GBR		12/15/2025	3.190	154,736		150,000
100262437	UNITED KINGDOM	GBR		12/15/2025	2.990	227,602		225,000
100262438	UNITED KINGDOM	GBR		12/15/2025	3.590	165,183		160,000
100262439	UNITED KINGDOM	GBR		12/15/2025	3.640	588,888		650,000
100262440	UNITED KINGDOM	GBR		12/15/2025	3.490	133,297		150,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262441	UNITED KINGDOM	GBR		12/15/2025	3.690	253,244		244,250
100262442	UNITED KINGDOM	GBR		12/15/2025	8.500	111,955		125,000
100262443	UNITED KINGDOM	GBR		12/15/2025	3.340	233,630		230,000
100262444	UNITED KINGDOM	GBR		12/15/2025	4.090	269,552		260,000
100262445	UNITED KINGDOM	GBR		12/15/2025	3.140	780,322		790,000
100262446	UNITED KINGDOM	GBR		12/15/2025	3.340	74,826		79,500
100262447	UNITED KINGDOM	GBR		12/15/2025	3.340	81,616		80,000
100262448	UNITED KINGDOM	GBR		12/15/2025	3.340	84,299		100,000
100262449	UNITED KINGDOM	GBR		12/15/2025	3.340	229,510		260,000
100262450	UNITED KINGDOM	GBR		12/15/2025	3.340	91,989		90,000
100262451	UNITED KINGDOM	GBR		12/15/2025	3.290	396,854		400,000
100262452	UNITED KINGDOM	GBR		12/15/2025	3.740	205,271		200,000
100262453	UNITED KINGDOM	GBR		12/15/2025	8.900	391,234		375,000
100262454	UNITED KINGDOM	GBR		12/15/2025	4.440	178,323		200,000
100262455	UNITED KINGDOM	GBR		12/15/2025	3.340	457,596		450,000
100262456	UNITED KINGDOM	GBR		12/15/2025	3.340	122,701		120,000
100262457	UNITED KINGDOM	GBR		12/15/2025	3.340	101,731		100,000
100262458	UNITED KINGDOM	GBR		12/15/2025	3.340	148,044		145,000
100262459	UNITED KINGDOM	GBR		12/15/2025	3.340	252,906		250,000
100262460	UNITED KINGDOM	GBR		12/15/2025	3.340	250,423		246,000
100262461	UNITED KINGDOM	GBR		12/15/2025	3.340	89,868		88,000
100262462	UNITED KINGDOM	GBR		12/15/2025	3.340	101,339		100,000
100262463	UNITED KINGDOM	GBR		12/15/2025	3.340	101,246		100,000
100262464	UNITED KINGDOM	GBR		12/15/2025	3.340	81,164		80,000
100262465	UNITED KINGDOM	GBR		12/15/2025	3.090	200,606		225,000
100262466	UNITED KINGDOM	GBR		12/15/2025	3.740	207,579		200,000
100262467	UNITED KINGDOM	GBR		12/15/2025	3.640	136,058		135,000
100262468	UNITED KINGDOM	GBR		12/15/2025	3.690	342,765		380,000
100262469	UNITED KINGDOM	GBR		12/15/2025	3.340	92,000		90,000
100262470	UNITED KINGDOM	GBR		12/15/2025	2.990	336,757		325,000
100262471	UNITED KINGDOM	GBR		12/15/2025	3.840	251,019		227,000
100262472	UNITED KINGDOM	GBR		12/15/2025	3.040	528,228		585,000
100262473	UNITED KINGDOM	GBR		12/15/2025	4.090	109,309		105,000
100262474	UNITED KINGDOM	GBR		12/15/2025	3.440	1,579,306		1,770,000
100262475	UNITED KINGDOM	GBR		12/15/2025	3.340	458,075		450,000
100262476	UNITED KINGDOM	GBR		12/15/2025	3.990	110,627		110,000
100262477	UNITED KINGDOM	GBR		12/15/2025	3.340	102,312		100,000
100262478	UNITED KINGDOM	GBR		12/15/2025	3.040	499,344		490,000
100262479	UNITED KINGDOM	GBR		12/15/2025	3.840	616,151		605,000
100262480	UNITED KINGDOM	GBR		12/15/2025	3.390	213,234		210,000
100262481	UNITED KINGDOM	GBR		12/15/2025	8.990	113,422		110,000
100262482	UNITED KINGDOM	GBR		12/15/2025	3.040	802,338		790,000
100262483	UNITED KINGDOM	GBR		12/15/2025	3.390	726,765		730,000
100262484	UNITED KINGDOM	GBR		12/15/2025	3.390	440,319		435,000
100262485	UNITED KINGDOM	GBR		12/15/2025	8.990	101,504		110,000
100262486	UNITED KINGDOM	GBR		12/15/2025	2.890	222,421		215,000
100262487	UNITED KINGDOM	GBR		12/15/2025	3.340	131,982		129,000
100262488	UNITED KINGDOM	GBR		12/15/2025	3.340	223,779		220,000
100262489	UNITED KINGDOM	GBR		12/15/2025	3.340	248,083		300,000
100262490	UNITED KINGDOM	GBR		12/15/2025	3.190	88,006		85,000
100262491	UNITED KINGDOM	GBR		12/15/2025	3.390	257,864		280,000
100262492	UNITED KINGDOM	GBR		12/15/2025	3.940	364,764		430,000
100262493	UNITED KINGDOM	GBR		12/15/2025	3.340	97,204		95,000
100262494	UNITED KINGDOM	GBR		12/15/2025	3.190	247,020		240,000
100262495	UNITED KINGDOM	GBR		12/15/2025	4.090	83,323		80,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262496	UNITED KINGDOM	GBR		12/15/2025	3.040	401,541		400,000
100262497	UNITED KINGDOM	GBR		12/15/2025	3.140	358,242		360,000
100262498	UNITED KINGDOM	GBR		12/15/2025	3.340	245,618		242,500
100262499	UNITED KINGDOM	GBR		12/15/2025	3.240	390,053		380,000
100262500	UNITED KINGDOM	GBR		12/15/2025	2.990	484,955		550,000
100262501	UNITED KINGDOM	GBR		12/15/2025	8.990	179,816		175,000
100262502	UNITED KINGDOM	GBR		12/15/2025	2.990	396,302		385,000
100262503	UNITED KINGDOM	GBR		12/15/2025	2.940	603,154		1,250,000
100262504	UNITED KINGDOM	GBR		12/15/2025	2.890	171,235		165,000
100262505	UNITED KINGDOM	GBR		12/15/2025	2.990	208,141		200,000
100262506	UNITED KINGDOM	GBR		12/15/2025	2.990	455,964		440,000
100262507	UNITED KINGDOM	GBR		12/15/2025	3.990	237,454		225,000
100262508	UNITED KINGDOM	GBR		12/15/2025	2.990	337,403		325,000
100262509	UNITED KINGDOM	GBR		12/15/2025	2.990	249,495		240,000
100262510	UNITED KINGDOM	GBR		12/15/2025	3.390	426,954		420,000
100262511	UNITED KINGDOM	GBR		12/15/2025	3.390	673,223		665,000
100262512	UNITED KINGDOM	GBR		12/15/2025	3.290	220,043		245,000
100262513	UNITED KINGDOM	GBR		12/15/2025	3.390	241,403		235,000
100262514	UNITED KINGDOM	GBR		12/15/2025	3.740	405,093		390,000
100262515	UNITED KINGDOM	GBR		12/15/2025	8.990	279,948		277,500
100262516	UNITED KINGDOM	GBR		12/15/2025	3.340	229,712		270,000
100262517	UNITED KINGDOM	GBR		12/15/2025	3.040	401,195		400,000
100262518	UNITED KINGDOM	GBR		12/15/2025	3.990	215,322		195,000
100262519	UNITED KINGDOM	GBR		12/15/2025	3.040	344,005		350,000
100262520	UNITED KINGDOM	GBR		12/15/2025	3.390	172,812		170,000
100262521	UNITED KINGDOM	GBR		12/15/2025	3.240	90,695		87,000
100262522	UNITED KINGDOM	GBR		12/15/2025	3.340	203,111		200,000
100262523	UNITED KINGDOM	GBR		12/15/2025	3.390	531,248		525,000
100262524	UNITED KINGDOM	GBR		12/15/2025	3.390	809,054		800,000
100262525	UNITED KINGDOM	GBR		12/15/2025	3.390	117,905		115,000
100262526	UNITED KINGDOM	GBR		12/15/2025	3.390	132,994		130,000
100262527	UNITED KINGDOM	GBR		12/15/2025	3.140	90,003		100,000
100262528	UNITED KINGDOM	GBR		12/15/2025	3.390	184,085		180,000
100262529	UNITED KINGDOM	GBR		12/15/2025	3.340	314,126		315,000
100262530	UNITED KINGDOM	GBR		12/15/2025	3.840	308,029		280,000
100262531	UNITED KINGDOM	GBR		12/15/2025	2.990	329,791		320,000
100262532	UNITED KINGDOM	GBR		12/15/2025	3.390	781,554		767,000
100262533	UNITED KINGDOM	GBR		12/15/2025	2.890	159,172		170,000
100262534	UNITED KINGDOM	GBR		12/15/2025	3.840	329,967		300,000
100262535	UNITED KINGDOM	GBR		12/15/2025	2.990	280,591		315,000
100262536	UNITED KINGDOM	GBR		12/15/2025	3.390	126,802		125,000
100262537	UNITED KINGDOM	GBR		12/15/2025	3.540	111,303		125,000
100262538	UNITED KINGDOM	GBR		12/15/2025	3.390	138,812		135,000
100262539	UNITED KINGDOM	GBR		12/15/2025	3.390	434,115		425,000
100262540	UNITED KINGDOM	GBR		12/15/2025	2.890	392,389		380,000
100262541	UNITED KINGDOM	GBR		12/15/2025	3.240	109,776		106,500
100262542	UNITED KINGDOM	GBR		12/15/2025	3.540	248,980		240,000
100262543	UNITED KINGDOM	GBR		12/15/2025	3.340	112,707		110,500
100262544	UNITED KINGDOM	GBR		12/15/2025	3.340	172,864		170,000
100262545	UNITED KINGDOM	GBR		12/15/2025	3.240	431,469		415,000
100262546	UNITED KINGDOM	GBR		12/15/2025	2.990	373,356		360,000
100262547	UNITED KINGDOM	GBR		12/15/2025	2.990	347,679		335,000
100262548	UNITED KINGDOM	GBR		12/15/2025	3.840	98,984		105,000
100262549	UNITED KINGDOM	GBR		12/15/2025	3.340	153,466		150,000
100262550	UNITED KINGDOM	GBR		12/15/2025	3.340	122,068		120,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262551	UNITED KINGDOM	GBR		12/15/2025	3.340	283,770		350,000
100262552	UNITED KINGDOM	GBR		12/15/2025	3.340	127,173		125,000
100262553	UNITED KINGDOM	GBR		12/15/2025	3.340	267,786		265,000
100262554	UNITED KINGDOM	GBR		12/15/2025	3.490	1,189,905		1,650,000
100262555	UNITED KINGDOM	GBR		12/15/2025	3.190	124,759		120,000
100262556	UNITED KINGDOM	GBR		12/15/2025	3.190	85,766		92,000
100262557	UNITED KINGDOM	GBR		12/15/2025	3.140	190,846		185,000
100262558	UNITED KINGDOM	GBR		12/15/2025	3.390	619,112		610,000
100262559	UNITED KINGDOM	GBR		12/15/2025	3.390	122,238		120,000
100262560	UNITED KINGDOM	GBR		12/15/2025	3.390	132,389		130,000
100262561	UNITED KINGDOM	GBR		12/15/2025	3.140	349,436		340,000
100262562	UNITED KINGDOM	GBR		12/15/2025	3.140	180,854		175,000
100262563	UNITED KINGDOM	GBR		12/15/2025	4.140	148,478		125,000
100262564	UNITED KINGDOM	GBR		12/15/2025	3.440	84,359		80,000
100262565	UNITED KINGDOM	GBR		12/15/2025	3.140	383,106		433,950
100262566	UNITED KINGDOM	GBR		12/15/2025	3.390	142,518		140,000
100262567	UNITED KINGDOM	GBR		12/15/2025	3.390	805,507		795,000
100262568	UNITED KINGDOM	GBR		12/15/2025	3.990	428,080		390,000
100262569	UNITED KINGDOM	GBR		12/15/2025	4.040	223,771		205,000
100262570	UNITED KINGDOM	GBR		12/15/2025	3.390	121,835		139,000
100262571	UNITED KINGDOM	GBR		12/15/2025	3.190	216,603		210,000
100262572	UNITED KINGDOM	GBR		12/15/2025	3.340	132,536		130,000
100262573	UNITED KINGDOM	GBR		12/15/2025	3.340	142,544		140,000
100262574	UNITED KINGDOM	GBR		12/15/2025	3.340	380,734		375,000
100262575	UNITED KINGDOM	GBR		12/15/2025	3.340	106,699		105,000
100262576	UNITED KINGDOM	GBR		12/15/2025	3.340	341,210		335,000
100262577	UNITED KINGDOM	GBR		12/15/2025	3.090	1,529,672		1,800,000
100262578	UNITED KINGDOM	GBR		12/15/2025	2.990	124,614		124,950
100262579	UNITED KINGDOM	GBR		12/15/2025	3.690	516,392		650,000
100262580	UNITED KINGDOM	GBR		12/15/2025	3.290	154,832		150,000
100262581	UNITED KINGDOM	GBR		12/15/2025	3.790	316,307		310,000
100262582	UNITED KINGDOM	GBR		12/15/2025	3.340	340,058		335,000
100262583	UNITED KINGDOM	GBR		12/15/2025	3.340	142,542		140,000
100262584	UNITED KINGDOM	GBR		12/15/2025	3.340	127,944		125,000
100262585	UNITED KINGDOM	GBR		12/15/2025	3.890	368,508		360,000
100262586	UNITED KINGDOM	GBR		12/15/2025	3.490	135,462		132,000
100262587	UNITED KINGDOM	GBR		12/15/2025	3.340	263,600		260,000
100262588	UNITED KINGDOM	GBR		12/15/2025	3.540	554,042		570,000
100262589	UNITED KINGDOM	GBR		12/15/2025	3.340	101,329		100,000
100262590	UNITED KINGDOM	GBR		12/15/2025	3.190	114,216		110,000
100262591	UNITED KINGDOM	GBR		12/15/2025	3.340	304,591		298,000
100262592	UNITED KINGDOM	GBR		12/15/2025	3.390	379,689		400,000
100262593	UNITED KINGDOM	GBR		12/15/2025	3.190	1,350,754		1,375,000
100262594	UNITED KINGDOM	GBR		12/15/2025	4.240	596,494		550,000
100262595	UNITED KINGDOM	GBR		12/15/2025	3.390	102,504		100,000
100262596	UNITED KINGDOM	GBR		12/15/2025	3.640	93,763		90,000
100262597	UNITED KINGDOM	GBR		12/15/2025	2.990	93,973		90,000
100262598	UNITED KINGDOM	GBR		12/15/2025	3.340	117,521		115,000
100262599	UNITED KINGDOM	GBR		12/15/2025	2.990	645,064		625,000
100262600	UNITED KINGDOM	GBR		12/15/2025	3.240	166,048		160,000
100262601	UNITED KINGDOM	GBR		12/15/2025	3.140	233,030		230,000
100262602	UNITED KINGDOM	GBR		12/15/2025	2.990	311,473		300,000
100262603	UNITED KINGDOM	GBR		12/15/2025	3.140	284,541		305,000
100262604	UNITED KINGDOM	GBR		12/15/2025	3.790	213,981		230,000
100262605	UNITED KINGDOM	GBR		12/15/2025	3.190	124,302		120,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262606	UNITED KINGDOM	GBR		12/15/2025	3.340	202,987		200,000
100262607	UNITED KINGDOM	GBR		12/15/2025	3.340	78,627		77,500
100262608	UNITED KINGDOM	GBR		12/15/2025	3.740	182,057		300,000
100262609	UNITED KINGDOM	GBR		12/15/2025	3.190	287,354		280,000
100262610	UNITED KINGDOM	GBR		12/15/2025	3.240	117,985		115,000
100262611	UNITED KINGDOM	GBR		12/15/2025	3.090	189,703		230,000
100262612	UNITED KINGDOM	GBR		12/15/2025	3.340	285,477		280,000
100262613	UNITED KINGDOM	GBR		12/15/2025	3.340	112,010		110,000
100262614	UNITED KINGDOM	GBR		12/15/2025	3.340	507,228		500,000
100262615	UNITED KINGDOM	GBR		12/15/2025	3.240	276,136		275,000
100262616	UNITED KINGDOM	GBR		12/15/2025	8.500	124,849		135,000
100262617	UNITED KINGDOM	GBR		12/15/2025	3.740	139,739		150,000
100262618	UNITED KINGDOM	GBR		12/15/2025	3.190	319,982		310,000
100262619	UNITED KINGDOM	GBR		12/15/2025	3.140	200,940		195,000
100262620	UNITED KINGDOM	GBR		12/15/2025	3.190	180,729		175,000
100262621	UNITED KINGDOM	GBR		12/15/2025	3.740	195,358		311,000
100262622	UNITED KINGDOM	GBR		12/15/2025	3.240	222,748		217,500
100262623	UNITED KINGDOM	GBR		12/15/2025	3.390	219,233		215,000
100262624	UNITED KINGDOM	GBR		12/15/2025	3.390	674,803		700,000
100262625	UNITED KINGDOM	GBR		12/15/2025	4.140	393,696		389,000
100262626	UNITED KINGDOM	GBR		12/15/2025	2.990	390,086		525,000
100262627	UNITED KINGDOM	GBR		12/15/2025	3.340	142,046		140,000
100262628	UNITED KINGDOM	GBR		12/15/2025	2.990	78,248		85,000
100262629	UNITED KINGDOM	GBR		12/15/2025	3.040	608,927		675,000
100262630	UNITED KINGDOM	GBR		12/15/2025	3.190	555,064		540,000
100262631	UNITED KINGDOM	GBR		12/15/2025	3.340	81,806		80,000
100262632	UNITED KINGDOM	GBR		12/15/2025	2.990	286,050		275,000
100262633	UNITED KINGDOM	GBR		12/15/2025	3.340	217,711		210,000
100262634	UNITED KINGDOM	GBR		12/15/2025	3.440	96,433		120,000
100262635	UNITED KINGDOM	GBR		12/15/2025	3.390	281,176		275,500
100262636	UNITED KINGDOM	GBR		12/15/2025	3.390	157,637		155,000
100262637	UNITED KINGDOM	GBR		12/15/2025	3.390	137,467		135,000
100262638	UNITED KINGDOM	GBR		12/15/2025	3.640	574,957		565,000
100262639	UNITED KINGDOM	GBR		12/15/2025	3.190	305,319		330,185
100262640	UNITED KINGDOM	GBR		12/15/2025	3.040	370,129		419,000
100262641	UNITED KINGDOM	GBR		12/15/2025	3.190	98,718		95,000
100262642	UNITED KINGDOM	GBR		12/15/2025	3.640	433,503		425,000
100262643	UNITED KINGDOM	GBR		12/15/2025	3.840	467,263		425,000
100262644	UNITED KINGDOM	GBR		12/15/2025	4.090	218,093		212,578
100262645	UNITED KINGDOM	GBR		12/15/2025	3.340	233,169		230,000
100262646	UNITED KINGDOM	GBR		12/15/2025	3.340	354,096		350,000
100262647	UNITED KINGDOM	GBR		12/15/2025	3.990	397,058		365,000
100262648	UNITED KINGDOM	GBR		12/15/2025	3.190	75,984		80,000
100262649	UNITED KINGDOM	GBR		12/15/2025	3.140	890,947		925,000
100262650	UNITED KINGDOM	GBR		12/15/2025	3.140	206,405		201,000
100262651	UNITED KINGDOM	GBR		12/15/2025	3.440	163,680		160,000
100262652	UNITED KINGDOM	GBR		12/15/2025	3.440	140,238		135,000
100262653	UNITED KINGDOM	GBR		12/15/2025	3.340	392,966		381,000
100262654	UNITED KINGDOM	GBR		12/15/2025	3.440	334,889		325,000
100262655	UNITED KINGDOM	GBR		12/15/2025	3.240	140,215		137,000
100262656	UNITED KINGDOM	GBR		12/15/2025	3.040	538,743		530,000
100262657	UNITED KINGDOM	GBR		12/15/2025	3.190	78,828		76,000
100262658	UNITED KINGDOM	GBR		12/15/2025	3.190	166,002		160,000
100262659	UNITED KINGDOM	GBR		12/15/2025	3.990	361,470		330,000
100262660	UNITED KINGDOM	GBR		12/15/2025	3.490	236,318		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262661	UNITED KINGDOM	GBR		12/15/2025	3.990	103,182		93,500
100262662	UNITED KINGDOM	GBR		12/15/2025	3.640	88,845		85,000
100262663	UNITED KINGDOM	GBR		12/15/2025	3.040	787,599		775,000
100262664	UNITED KINGDOM	GBR		12/15/2025	3.790	423,261		415,000
100262665	UNITED KINGDOM	GBR		12/15/2025	3.390	123,952		120,000
100262666	UNITED KINGDOM	GBR		12/15/2025	3.840	131,998		120,000
100262667	UNITED KINGDOM	GBR		12/15/2025	3.640	81,882		310,000
100262668	UNITED KINGDOM	GBR		12/15/2025	2.990	182,141		175,000
100262669	UNITED KINGDOM	GBR		12/15/2025	3.740	309,628		295,000
100262670	UNITED KINGDOM	GBR		12/15/2025	8.700	113,752		130,000
100262671	UNITED KINGDOM	GBR		12/15/2025	3.140	376,675		420,000
100262672	UNITED KINGDOM	GBR		12/15/2025	3.140	447,770		440,000
100262673	UNITED KINGDOM	GBR		12/15/2025	4.040	584,844		540,000
100262674	UNITED KINGDOM	GBR		12/15/2025	3.140	362,380		350,000
100262675	UNITED KINGDOM	GBR		12/15/2025	3.300	81,501		80,000
100262676	UNITED KINGDOM	GBR		12/15/2025	3.840	214,705		195,000
100262677	UNITED KINGDOM	GBR		12/15/2025	3.740	255,869		250,000
100262678	UNITED KINGDOM	GBR		12/15/2025	3.140	343,173		335,000
100262679	UNITED KINGDOM	GBR		12/15/2025	3.190	174,591		170,000
100262680	UNITED KINGDOM	GBR		12/15/2025	2.990	238,473		230,000
100262681	UNITED KINGDOM	GBR		12/15/2025	2.990	283,898		275,000
100262682	UNITED KINGDOM	GBR		12/15/2025	3.290	243,271		315,000
100262683	UNITED KINGDOM	GBR		12/15/2025	3.390	344,904		345,000
100262684	UNITED KINGDOM	GBR		12/15/2025	3.240	103,064		100,000
100262685	UNITED KINGDOM	GBR		12/15/2025	3.140	305,164		295,000
100262686	UNITED KINGDOM	GBR		12/15/2025	3.190	308,906		360,000
100262687	UNITED KINGDOM	GBR		12/15/2025	3.740	108,459		105,000
100262688	UNITED KINGDOM	GBR		12/15/2025	3.140	560,824		550,000
100262689	UNITED KINGDOM	GBR		12/15/2025	3.140	237,295		230,000
100262690	UNITED KINGDOM	GBR		12/15/2025	4.240	132,583		120,000
100262691	UNITED KINGDOM	GBR		12/15/2025	2.990	518,910		590,000
100262692	UNITED KINGDOM	GBR		12/15/2025	4.640	652,747		600,000
100262693	UNITED KINGDOM	GBR		12/15/2025	3.040	656,714		643,000
100262694	UNITED KINGDOM	GBR		12/15/2025	3.340	638,034		620,000
100262695	UNITED KINGDOM	GBR		12/15/2025	3.040	710,190		700,000
100262696	UNITED KINGDOM	GBR		12/15/2025	3.340	328,580		325,000
100262697	UNITED KINGDOM	GBR		12/15/2025	3.890	310,148		345,000
100262698	UNITED KINGDOM	GBR		12/15/2025	3.390	139,010		135,000
100262699	UNITED KINGDOM	GBR		12/15/2025	3.540	126,574		122,000
100262700	UNITED KINGDOM	GBR		12/15/2025	3.390	464,114		455,000
100262701	UNITED KINGDOM	GBR		12/15/2025	4.040	218,844		200,000
100262702	UNITED KINGDOM	GBR		12/15/2025	4.340	139,128		125,000
100262703	UNITED KINGDOM	GBR		12/15/2025	3.490	204,521		275,000
100262704	UNITED KINGDOM	GBR		12/15/2025	3.140	236,090		250,000
100262705	UNITED KINGDOM	GBR		12/15/2025	3.590	280,777		275,000
100262706	UNITED KINGDOM	GBR		12/15/2025	3.240	196,298		190,000
100262707	UNITED KINGDOM	GBR		12/15/2025	2.990	582,768		575,000
100262708	UNITED KINGDOM	GBR		12/15/2025	3.390	246,075		240,000
100262709	UNITED KINGDOM	GBR		12/15/2025	3.390	760,367		750,000
100262710	UNITED KINGDOM	GBR		12/15/2025	2.990	69,799		75,000
100262711	UNITED KINGDOM	GBR		12/15/2025	2.990	113,216		110,000
100262712	UNITED KINGDOM	GBR		12/15/2025	3.690	251,393		240,000
100262713	UNITED KINGDOM	GBR		12/15/2025	3.690	60,249		95,000
100262714	UNITED KINGDOM	GBR		12/15/2025	3.040	559,540		550,000
100262715	UNITED KINGDOM	GBR		12/15/2025	3.190	206,351		200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262716	UNITED KINGDOM	GBR		12/15/2025	3.340	81,171		110,000
100262717	UNITED KINGDOM	GBR		12/15/2025	3.340	101,222		100,000
100262718	UNITED KINGDOM	GBR		12/15/2025	3.340	96,539		95,000
100262719	UNITED KINGDOM	GBR		12/15/2025	3.390	660,933		650,000
100262720	UNITED KINGDOM	GBR		12/15/2025	3.390	97,019		95,000
100262721	UNITED KINGDOM	GBR		12/15/2025	3.890	156,019		150,000
100262722	UNITED KINGDOM	GBR		12/15/2025	3.640	72,522		75,000
100262723	UNITED KINGDOM	GBR		12/15/2025	3.740	118,719		115,000
100262724	UNITED KINGDOM	GBR		12/15/2025	3.390	426,205		420,000
100262725	UNITED KINGDOM	GBR		12/15/2025	3.990	329,590		300,000
100262726	UNITED KINGDOM	GBR		12/15/2025	3.990	226,840		215,000
100262727	UNITED KINGDOM	GBR		12/15/2025	3.340	208,777		205,000
100262728	UNITED KINGDOM	GBR		12/15/2025	3.140	667,400		655,000
100262729	UNITED KINGDOM	GBR		12/15/2025	3.140	499,703		490,000
100262730	UNITED KINGDOM	GBR		12/15/2025	3.140	358,126		350,000
100262731	UNITED KINGDOM	GBR		12/15/2025	3.140	93,732		90,000
100262732	UNITED KINGDOM	GBR		12/15/2025	3.240	95,356		92,000
100262733	UNITED KINGDOM	GBR		12/15/2025	3.140	534,908		523,000
100262734	UNITED KINGDOM	GBR		12/15/2025	3.140	170,527		165,000
100262735	UNITED KINGDOM	GBR		12/15/2025	3.140	409,543		400,000
100262736	UNITED KINGDOM	GBR		12/15/2025	3.340	578,891		570,000
100262737	UNITED KINGDOM	GBR		12/15/2025	3.340	265,824		262,000
100262738	UNITED KINGDOM	GBR		12/15/2025	3.390	212,534		210,000
100262739	UNITED KINGDOM	GBR		12/15/2025	3.490	102,872		110,000
100262740	UNITED KINGDOM	GBR		12/15/2025	4.040	298,978		275,000
100262741	UNITED KINGDOM	GBR		12/15/2025	3.890	124,128		120,000
100262742	UNITED KINGDOM	GBR		12/15/2025	4.340	500,719		460,000
100262743	UNITED KINGDOM	GBR		12/15/2025	3.140	307,392		300,000
100262744	UNITED KINGDOM	GBR		12/15/2025	3.190	272,900		265,000
100262745	UNITED KINGDOM	GBR		12/15/2025	3.140	483,390		495,000
100262746	UNITED KINGDOM	GBR		12/15/2025	3.390	209,893		205,000
100262747	UNITED KINGDOM	GBR		12/15/2025	3.390	224,123		220,000
100262748	UNITED KINGDOM	GBR		12/15/2025	3.540	194,580		191,000
100262749	UNITED KINGDOM	GBR		12/15/2025	3.440	117,119		125,000
100262750	UNITED KINGDOM	GBR		12/15/2025	3.990	226,156		205,000
100262751	UNITED KINGDOM	GBR		12/15/2025	3.640	677,572		800,000
100262752	UNITED KINGDOM	GBR		12/15/2025	3.040	460,500		450,000
100262753	UNITED KINGDOM	GBR		12/15/2025	3.040	509,869		503,000
100262754	UNITED KINGDOM	GBR		12/15/2025	3.190	150,289		145,000
100262755	UNITED KINGDOM	GBR		12/15/2025	3.340	81,974		80,000
100262756	UNITED KINGDOM	GBR		12/15/2025	3.340	112,891		112,000
100262757	UNITED KINGDOM	GBR		12/15/2025	3.340	153,249		150,000
100262758	UNITED KINGDOM	GBR		12/15/2025	3.040	458,848		450,000
100262759	UNITED KINGDOM	GBR		12/15/2025	3.040	595,516		585,000
100262760	UNITED KINGDOM	GBR		12/15/2025	2.990	255,497		245,000
100262761	UNITED KINGDOM	GBR		12/15/2025	8.700	131,060		125,000
100262762	UNITED KINGDOM	GBR		12/15/2025	3.190	98,327		95,000
100262763	UNITED KINGDOM	GBR		12/15/2025	3.040	760,791		750,000
100262764	UNITED KINGDOM	GBR		12/15/2025	4.990	250,962		217,000
100262765	UNITED KINGDOM	GBR		12/15/2025	3.640	75,480		80,000
100262766	UNITED KINGDOM	GBR		12/15/2025	3.690	716,773		700,000
100262767	UNITED KINGDOM	GBR		12/15/2025	3.140	175,714		170,000
100262768	UNITED KINGDOM	GBR		12/15/2025	3.040	373,850		390,000
100262769	UNITED KINGDOM	GBR		12/15/2025	2.990	329,932		320,000
100262770	UNITED KINGDOM	GBR		12/15/2025	3.340	222,818		220,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262771	UNITED KINGDOM	GBR		12/15/2025	3.340	91,246		90,000
100262772	UNITED KINGDOM	GBR		12/15/2025	3.340	310,465		342,000
100262773	UNITED KINGDOM	GBR		12/15/2025	4.040	575,006		530,000
100262774	UNITED KINGDOM	GBR		12/15/2025	3.040	350,436		351,500
100262775	UNITED KINGDOM	GBR		12/15/2025	4.140	425,043		475,000
100262776	UNITED KINGDOM	GBR		12/15/2025	3.340	209,747		205,000
100262778	UNITED KINGDOM	GBR		12/15/2025	3.340	81,104		80,000
100262779	UNITED KINGDOM	GBR		12/15/2025	3.640	236,280		230,000
100262781	UNITED KINGDOM	GBR		12/15/2025	3.440	209,975		200,000
100262782	UNITED KINGDOM	GBR		12/15/2025	3.740	488,479		510,000
100262783	UNITED KINGDOM	GBR		12/15/2025	3.790	319,662		335,000
100262784	UNITED KINGDOM	GBR		12/15/2025	4.090	143,831		140,000
100262785	UNITED KINGDOM	GBR		12/15/2025	4.140	112,929		110,000
100262786	UNITED KINGDOM	GBR		12/15/2025	3.340	88,702		87,500
100262787	UNITED KINGDOM	GBR		12/15/2025	3.340	238,339		235,000
100262788	UNITED KINGDOM	GBR		12/15/2025	3.340	88,645		87,000
100262789	UNITED KINGDOM	GBR		12/15/2025	3.140	206,950		260,000
100262790	UNITED KINGDOM	GBR		12/15/2025	3.790	530,169		520,000
100262791	UNITED KINGDOM	GBR		12/15/2025	3.190	231,280		223,995
100262792	UNITED KINGDOM	GBR		12/15/2025	3.740	482,201		560,000
100262793	UNITED KINGDOM	GBR		12/15/2025	3.190	233,406		227,000
100262794	UNITED KINGDOM	GBR		12/15/2025	3.140	162,438		175,000
100262795	UNITED KINGDOM	GBR		12/15/2025	3.990	187,560		180,000
100262796	UNITED KINGDOM	GBR		12/15/2025	3.390	293,402		285,000
100262797	UNITED KINGDOM	GBR		12/15/2025	3.490	1,122,258		1,100,000
100262798	UNITED KINGDOM	GBR		12/15/2025	3.590	1,233,169		1,200,000
100262799	UNITED KINGDOM	GBR		12/15/2025	3.390	149,502		145,000
100262800	UNITED KINGDOM	GBR		12/15/2025	3.390	246,241		240,000
100262801	UNITED KINGDOM	GBR		12/15/2025	3.590	448,549		440,000
100262802	UNITED KINGDOM	GBR		12/15/2025	3.890	230,239		222,000
100262803	UNITED KINGDOM	GBR		12/15/2025	3.390	363,614		360,000
100262804	UNITED KINGDOM	GBR		12/15/2025	3.990	181,986		165,000
100262805	UNITED KINGDOM	GBR		12/15/2025	3.640	246,611		240,000
100262806	UNITED KINGDOM	GBR		12/15/2025	3.740	294,096		650,000
100262807	UNITED KINGDOM	GBR		12/15/2025	3.240	81,815		100,000
100262808	UNITED KINGDOM	GBR		12/15/2025	3.140	257,572		250,000
100262809	UNITED KINGDOM	GBR		12/15/2025	3.240	332,360		325,000
100262810	UNITED KINGDOM	GBR		12/15/2025	4.290	288,514		295,000
100262811	UNITED KINGDOM	GBR		12/15/2025	3.390	128,326		140,000
100262812	UNITED KINGDOM	GBR		12/15/2025	4.140	208,329		190,000
100262813	UNITED KINGDOM	GBR		12/15/2025	3.590	187,360		180,000
100262814	UNITED KINGDOM	GBR		12/15/2025	3.640	76,029		80,000
100262815	UNITED KINGDOM	GBR		12/15/2025	3.240	267,961		262,500
100262816	UNITED KINGDOM	GBR		12/15/2025	3.240	153,543		150,000
100262817	UNITED KINGDOM	GBR		12/15/2025	3.040	346,799		340,000
100262818	UNITED KINGDOM	GBR		12/15/2025	3.990	99,600		90,000
100262819	UNITED KINGDOM	GBR		12/15/2025	2.990	290,725		355,000
100262820	UNITED KINGDOM	GBR		12/15/2025	3.390	217,403		215,000
100262821	UNITED KINGDOM	GBR		12/15/2025	3.740	307,230		300,000
100262822	UNITED KINGDOM	GBR		12/15/2025	3.340	186,063		183,277
100262823	UNITED KINGDOM	GBR		12/15/2025	3.040	446,049		440,000
100262824	UNITED KINGDOM	GBR		12/15/2025	4.990	156,791		135,000
100262825	UNITED KINGDOM	GBR		12/15/2025	2.990	269,985		263,000
100262826	UNITED KINGDOM	GBR		12/15/2025	3.090	294,875		329,698
100262827	UNITED KINGDOM	GBR		12/15/2025	3.340	229,295		225,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262828	UNITED KINGDOM	GBR		12/15/2025	3.340	126,461		125,000
100262829	UNITED KINGDOM	GBR		12/15/2025	3.340	162,967		160,000
100262830	UNITED KINGDOM	GBR		12/15/2025	2.990	258,350		275,000
100262831	UNITED KINGDOM	GBR		12/15/2025	3.190	246,920		240,000
100262832	UNITED KINGDOM	GBR		12/15/2025	3.340	81,590		80,000
100262833	UNITED KINGDOM	GBR		12/15/2025	3.040	658,142		750,000
100262834	UNITED KINGDOM	GBR		12/15/2025	3.040	356,265		350,000
100262835	UNITED KINGDOM	GBR		12/15/2025	3.840	387,145		355,000
100262836	UNITED KINGDOM	GBR		12/15/2025	3.390	108,890		105,000
100262837	UNITED KINGDOM	GBR		12/15/2025	3.640	396,390		425,000
100262838	UNITED KINGDOM	GBR		12/15/2025	3.190	190,293		185,000
100262839	UNITED KINGDOM	GBR		12/15/2025	3.190	610,971		590,000
100262840	UNITED KINGDOM	GBR		12/15/2025	3.390	303,259		300,000
100262841	UNITED KINGDOM	GBR		12/15/2025	3.390	823,817		1,300,000
100262842	UNITED KINGDOM	GBR		12/15/2025	3.840	219,683		200,000
100262843	UNITED KINGDOM	GBR		12/15/2025	3.890	114,038		110,000
100262844	UNITED KINGDOM	GBR		12/15/2025	3.490	108,128		105,000
100262845	UNITED KINGDOM	GBR		12/15/2025	2.890	854,799		825,000
100262846	UNITED KINGDOM	GBR		12/15/2025	2.990	70,439		87,000
100262847	UNITED KINGDOM	GBR		12/15/2025	2.990	345,647		390,000
100262848	UNITED KINGDOM	GBR		12/15/2025	2.990	494,093		565,000
100262849	UNITED KINGDOM	GBR		12/15/2025	2.990	467,350		530,000
100262850	UNITED KINGDOM	GBR		12/15/2025	2.990	273,370		400,000
100262851	UNITED KINGDOM	GBR		12/15/2025	3.340	120,792		200,000
100262852	UNITED KINGDOM	GBR		12/15/2025	3.240	97,448		95,000
100262853	UNITED KINGDOM	GBR		12/15/2025	3.040	559,217		550,000
100262854	UNITED KINGDOM	GBR		12/15/2025	3.640	177,496		170,000
100262855	UNITED KINGDOM	GBR		12/15/2025	3.190	370,062		360,000
100262856	UNITED KINGDOM	GBR		12/15/2025	3.340	274,016		270,000
100262857	UNITED KINGDOM	GBR		12/15/2025	3.190	235,437		228,000
100262858	UNITED KINGDOM	GBR		12/15/2025	3.190	227,241		220,000
100262859	UNITED KINGDOM	GBR		12/15/2025	4.990	345,021		300,000
100262860	UNITED KINGDOM	GBR		12/15/2025	3.840	449,123		410,000
100262861	UNITED KINGDOM	GBR		12/15/2025	3.390	165,315		160,000
100262862	UNITED KINGDOM	GBR		12/15/2025	3.340	177,394		175,000
100262863	UNITED KINGDOM	GBR		12/15/2025	3.340	329,475		325,000
100262864	UNITED KINGDOM	GBR		12/15/2025	3.340	677,362		800,000
100262865	UNITED KINGDOM	GBR		12/15/2025	3.840	186,678		170,000
100262866	UNITED KINGDOM	GBR		12/15/2025	3.990	298,467		270,000
100262867	UNITED KINGDOM	GBR		12/15/2025	3.840	277,999		275,000
100262868	UNITED KINGDOM	GBR		12/15/2025	3.740	468,301		460,000
100262869	UNITED KINGDOM	GBR		12/15/2025	3.340	677,451		800,000
100262870	UNITED KINGDOM	GBR		12/15/2025	3.290	257,411		250,000
100262871	UNITED KINGDOM	GBR		12/15/2025	3.640	463,046		450,000
100262872	UNITED KINGDOM	GBR		12/15/2025	3.840	549,019		500,000
100262873	UNITED KINGDOM	GBR		12/15/2025	3.640	89,022		85,000
100262874	UNITED KINGDOM	GBR		12/15/2025	3.690	240,475		260,000
100262875	UNITED KINGDOM	GBR		12/15/2025	3.990	396,776		390,000
100262876	UNITED KINGDOM	GBR		12/15/2025	3.340	678,616		787,500
100262877	UNITED KINGDOM	GBR		12/15/2025	3.340	163,083		195,000
100262878	UNITED KINGDOM	GBR		12/15/2025	3.390	267,967		260,000
100262879	UNITED KINGDOM	GBR		12/15/2025	3.390	149,337		150,000
100262880	UNITED KINGDOM	GBR		12/15/2025	3.040	306,691		425,000
100262881	UNITED KINGDOM	GBR		12/15/2025	3.640	438,060		430,000
100262882	UNITED KINGDOM	GBR		12/15/2025	4.090	219,685		235,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262883	UNITED KINGDOM	GBR		12/15/2025	3.990	182,073		165,000
100262884	UNITED KINGDOM	GBR		12/15/2025	3.690	332,180		325,000
100262885	UNITED KINGDOM	GBR		12/15/2025	3.240	309,249		300,000
100262886	UNITED KINGDOM	GBR		12/15/2025	3.640	101,168		98,000
100262887	UNITED KINGDOM	GBR		12/15/2025	3.890	358,603		350,000
100262888	UNITED KINGDOM	GBR		12/15/2025	3.540	92,779		90,000
100262889	UNITED KINGDOM	GBR		12/15/2025	3.640	75,879		80,000
100262890	UNITED KINGDOM	GBR		12/15/2025	3.390	87,804		85,000
100262891	UNITED KINGDOM	GBR		12/15/2025	2.990	437,514		495,000
100262892	UNITED KINGDOM	GBR		12/15/2025	3.340	122,116		150,000
100262893	UNITED KINGDOM	GBR		12/15/2025	3.340	92,347		105,000
100262894	UNITED KINGDOM	GBR		12/15/2025	3.840	94,042		85,000
100262895	UNITED KINGDOM	GBR		12/15/2025	3.740	488,864		495,000
100262896	UNITED KINGDOM	GBR		12/15/2025	3.090	1,688,376		1,900,000
100262897	UNITED KINGDOM	GBR		12/15/2025	3.190	218,868		212,500
100262898	UNITED KINGDOM	GBR		12/15/2025	3.290	139,586		135,000
100262899	UNITED KINGDOM	GBR		12/15/2025	3.140	484,500		475,000
100262900	UNITED KINGDOM	GBR		12/15/2025	3.990	297,621		275,000
100262901	UNITED KINGDOM	GBR		12/15/2025	3.390	808,581		800,000
100262902	UNITED KINGDOM	GBR		12/15/2025	3.140	507,720		500,000
100262903	UNITED KINGDOM	GBR		12/15/2025	3.190	108,721		105,000
100262904	UNITED KINGDOM	GBR		12/15/2025	3.390	140,675		137,500
100262905	UNITED KINGDOM	GBR		12/15/2025	3.440	254,574		260,000
100262906	UNITED KINGDOM	GBR		12/15/2025	3.190	129,634		125,000
100262907	UNITED KINGDOM	GBR		12/15/2025	3.390	169,986		166,500
100262908	UNITED KINGDOM	GBR		12/15/2025	3.490	465,895		460,000
100262909	UNITED KINGDOM	GBR		12/15/2025	3.140	175,612		170,000
100262910	UNITED KINGDOM	GBR		12/15/2025	3.090	299,711		335,000
100262911	UNITED KINGDOM	GBR		12/15/2025	3.140	185,825		180,000
100262912	UNITED KINGDOM	GBR		12/15/2025	3.390	125,632		122,500
100262913	UNITED KINGDOM	GBR		12/15/2025	3.390	166,981		190,000
100262914	UNITED KINGDOM	GBR		12/15/2025	3.190	82,341		80,000
100262915	UNITED KINGDOM	GBR		12/15/2025	3.140	499,440		490,000
100262916	UNITED KINGDOM	GBR		12/15/2025	3.140	246,658		240,000
100262917	UNITED KINGDOM	GBR		12/15/2025	3.390	142,498		140,000
100262918	UNITED KINGDOM	GBR		12/15/2025	3.390	142,553		140,000
100262919	UNITED KINGDOM	GBR		12/15/2025	3.390	85,143		83,000
100262920	UNITED KINGDOM	GBR		12/15/2025	3.390	445,389		440,000
100262921	UNITED KINGDOM	GBR		12/15/2025	3.840	220,031		200,000
100262922	UNITED KINGDOM	GBR		12/15/2025	3.490	475,108		475,000
100262923	UNITED KINGDOM	GBR		12/15/2025	3.390	97,174		94,100
100262924	UNITED KINGDOM	GBR		12/15/2025	3.390	235,921		230,000
100262925	UNITED KINGDOM	GBR		12/15/2025	3.790	710,696		700,000
100262926	UNITED KINGDOM	GBR		12/15/2025	3.390	587,999		575,000
100262927	UNITED KINGDOM	GBR		12/15/2025	3.390	670,102		700,000
100262928	UNITED KINGDOM	GBR		12/15/2025	3.390	925,381		915,000
100262929	UNITED KINGDOM	GBR		12/15/2025	3.340	83,244		83,000
100262930	UNITED KINGDOM	GBR		12/15/2025	3.340	223,386		220,000
100262931	UNITED KINGDOM	GBR		12/15/2025	3.640	75,829		80,000
100262932	UNITED KINGDOM	GBR		12/15/2025	3.040	612,077		675,000
100262933	UNITED KINGDOM	GBR		12/15/2025	3.840	643,454		610,000
100262934	UNITED KINGDOM	GBR		12/15/2025	2.890	140,764		136,000
100262935	UNITED KINGDOM	GBR		12/15/2025	3.690	276,426		550,000
100262936	UNITED KINGDOM	GBR		12/15/2025	2.890	464,963		450,000
100262937	UNITED KINGDOM	GBR		12/15/2025	2.890	1,186,674		1,150,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262938	UNITED KINGDOM	GBR		12/15/2025	4.090	78,207		75,000
100262939	UNITED KINGDOM	GBR		12/15/2025	3.640	481,430		485,000
100262940	UNITED KINGDOM	GBR		12/15/2025	3.390	759,612		750,000
100262941	UNITED KINGDOM	GBR		12/15/2025	3.740	124,650		140,000
100262942	UNITED KINGDOM	GBR		12/15/2025	3.040	450,279		442,000
100262943	UNITED KINGDOM	GBR		12/15/2025	3.040	437,512		430,000
100262944	UNITED KINGDOM	GBR		12/15/2025	3.640	194,733		190,000
100262945	UNITED KINGDOM	GBR		12/15/2025	3.390	346,814		340,000
100262946	UNITED KINGDOM	GBR		12/15/2025	3.540	262,405		280,000
100262947	UNITED KINGDOM	GBR		12/15/2025	3.440	311,995		320,000
100262948	UNITED KINGDOM	GBR		12/15/2025	3.740	102,717		100,000
100262949	UNITED KINGDOM	GBR		12/15/2025	3.390	477,766		470,000
100262950	UNITED KINGDOM	GBR		12/15/2025	4.240	413,730		400,000
100262951	UNITED KINGDOM	GBR		12/15/2025	8.500	70,561		155,000
100262952	UNITED KINGDOM	GBR		12/15/2025	8.500	95,829		93,000
100262953	UNITED KINGDOM	GBR		12/15/2025	3.290	155,043		150,000
100262954	UNITED KINGDOM	GBR		12/15/2025	3.990	632,965		625,000
100262955	UNITED KINGDOM	GBR		12/15/2025	3.390	329,452		320,000
100262956	UNITED KINGDOM	GBR		12/15/2025	9.000	84,942		80,000
100262957	UNITED KINGDOM	GBR		12/15/2025	8.570	175,749		170,000
100262958	UNITED KINGDOM	GBR		12/15/2025	3.190	81,618		80,000
100262959	UNITED KINGDOM	GBR		12/15/2025	4.240	295,521		285,000
100262960	UNITED KINGDOM	GBR		12/15/2025	3.840	226,451		205,000
100262961	UNITED KINGDOM	GBR		12/15/2025	3.390	183,741		180,000
100262962	UNITED KINGDOM	GBR		12/15/2025	2.890	567,388		550,000
100262963	UNITED KINGDOM	GBR		12/15/2025	3.690	170,698		300,000
100262964	UNITED KINGDOM	GBR		12/15/2025	8.500	214,075		205,000
100262965	UNITED KINGDOM	GBR		12/15/2025	9.000	342,553		520,000
100262966	UNITED KINGDOM	GBR		12/15/2025	9.000	156,119		150,000
100262967	UNITED KINGDOM	GBR		12/15/2025	2.990	149,093		145,000
100262968	UNITED KINGDOM	GBR		12/15/2025	3.390	113,703		110,000
100262969	UNITED KINGDOM	GBR		12/15/2025	3.390	368,342		360,000
100262970	UNITED KINGDOM	GBR		12/15/2025	3.290	138,168		200,000
100262971	UNITED KINGDOM	GBR		12/15/2025	8.700	643,846		600,000
100262972	UNITED KINGDOM	GBR		12/15/2025	8.500	205,935		318,000
100262973	UNITED KINGDOM	GBR		12/15/2025	3.390	124,329		120,000
100262974	UNITED KINGDOM	GBR		12/15/2025	3.690	257,045		250,000
100262975	UNITED KINGDOM	GBR		12/15/2025	3.640	81,700		80,000
100262976	UNITED KINGDOM	GBR		12/15/2025	3.340	91,206		90,000
100262977	UNITED KINGDOM	GBR		12/15/2025	3.340	81,842		90,000
100262978	UNITED KINGDOM	GBR		12/15/2025	8.990	94,805		85,000
100262979	UNITED KINGDOM	GBR		12/15/2025	3.290	514,901		600,000
100262980	UNITED KINGDOM	GBR		12/15/2025	3.290	392,113		380,000
100262981	UNITED KINGDOM	GBR		12/15/2025	3.390	226,402		220,000
100262982	UNITED KINGDOM	GBR		12/15/2025	3.240	170,395		180,000
100262983	UNITED KINGDOM	GBR		12/15/2025	3.840	427,633		485,000
100262984	UNITED KINGDOM	GBR		12/15/2025	3.690	340,246		350,000
100262985	UNITED KINGDOM	GBR		12/15/2025	3.440	112,065		120,000
100262986	UNITED KINGDOM	GBR		12/15/2025	3.490	175,741		210,000
100262987	UNITED KINGDOM	GBR		12/15/2025	3.340	304,704		300,000
100262988	UNITED KINGDOM	GBR		12/15/2025	3.640	210,861		200,000
100262989	UNITED KINGDOM	GBR		12/15/2025	3.340	616,808		606,000
100262990	UNITED KINGDOM	GBR		12/15/2025	3.240	360,654		350,000
100262991	UNITED KINGDOM	GBR		12/15/2025	3.740	340,792		575,000
100262992	UNITED KINGDOM	GBR		12/15/2025	2.890	85,722		82,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100262993	UNITED KINGDOM	GBR		12/15/2025	3.840	342,424		325,000
100262994	UNITED KINGDOM	GBR		12/15/2025	2.890	175,904		170,000
100262995	UNITED KINGDOM	GBR		12/15/2025	3.990	260,952		240,000
100262996	UNITED KINGDOM	GBR		12/15/2025	3.640	579,198		557,750
100262997	UNITED KINGDOM	GBR		12/15/2025	3.890	939,317		910,000
100262998	UNITED KINGDOM	GBR		12/15/2025	3.640	363,427		350,000
100262999	UNITED KINGDOM	GBR		12/15/2025	9.000	684,332		975,000
100263000	UNITED KINGDOM	GBR		12/15/2025	2.990	242,950		232,500
100263001	UNITED KINGDOM	GBR		12/15/2025	3.740	64,066		75,000
100263002	UNITED KINGDOM	GBR		12/15/2025	3.890	121,173		117,000
100263003	UNITED KINGDOM	GBR		12/15/2025	3.340	125,180		120,000
100263004	UNITED KINGDOM	GBR		12/15/2025	8.500	461,227		590,000
100263005	UNITED KINGDOM	GBR		12/15/2025	4.340	148,893		141,500
100263006	UNITED KINGDOM	GBR		12/15/2025	3.990	221,797		200,000
100263007	UNITED KINGDOM	GBR		12/15/2025	3.690	183,904		225,000
100263009	UNITED KINGDOM	GBR		12/15/2025	3.340	76,088		75,000
100263010	UNITED KINGDOM	GBR		12/15/2025	3.340	107,808		106,000
100263011	UNITED KINGDOM	GBR		12/15/2025	3.340	125,235		155,000
100263012	UNITED KINGDOM	GBR		12/15/2025	3.340	84,190		82,500
100263013	UNITED KINGDOM	GBR		12/15/2025	3.340	483,653		475,000
100263014	UNITED KINGDOM	GBR		12/15/2025	3.440	52,780		75,000
100263015	UNITED KINGDOM	GBR		12/15/2025	3.340	274,662		270,000
100263016	UNITED KINGDOM	GBR		12/15/2025	8.500	231,558		210,000
100263017	UNITED KINGDOM	GBR		12/15/2025	3.140	362,403		350,000
100263018	UNITED KINGDOM	GBR		12/15/2025	3.690	1,350,910		1,375,000
100263019	UNITED KINGDOM	GBR		12/15/2025	3.390	499,505		550,000
100263020	UNITED KINGDOM	GBR		12/15/2025	3.240	205,462		250,000
100263021	UNITED KINGDOM	GBR		12/15/2025	3.040	495,947		485,000
100263022	UNITED KINGDOM	GBR		12/15/2025	3.040	452,701		442,500
100263023	UNITED KINGDOM	GBR		12/15/2025	3.340	89,575		88,000
100263025	UNITED KINGDOM	GBR		12/15/2025	3.340	274,657		270,000
100263026	UNITED KINGDOM	GBR		12/15/2025	3.540	1,031,560		1,100,000
100263027	UNITED KINGDOM	GBR		12/15/2025	3.340	280,955		275,000
100263028	UNITED KINGDOM	GBR		12/15/2025	4.140	387,292		355,000
100263029	UNITED KINGDOM	GBR		12/15/2025	3.390	187,831		184,000
100263030	UNITED KINGDOM	GBR		12/15/2025	3.490	841,281		825,000
100263032	UNITED KINGDOM	GBR		12/15/2025	8.500	577,680		700,000
100263033	UNITED KINGDOM	GBR		12/15/2025	8.500	396,782		430,000
100263034	UNITED KINGDOM	GBR		12/15/2025	8.500	95,874		125,000
100263035	UNITED KINGDOM	GBR		12/15/2025	8.500	131,568		125,000
100263036	UNITED KINGDOM	GBR		12/15/2025	8.500	231,497		330,000
100263037	UNITED KINGDOM	GBR		12/15/2025	8.500	480,323		455,000
100263039	UNITED KINGDOM	GBR		12/15/2025	3.390	396,559		390,000
100263040	UNITED KINGDOM	GBR		12/15/2025	8.900	220,840		195,000
100263041	UNITED KINGDOM	GBR		12/15/2025	4.140	262,585		240,000
100263042	UNITED KINGDOM	GBR		12/15/2025	3.340	183,060		180,000
100263043	UNITED KINGDOM	GBR		12/15/2025	3.440	524,393		505,000
100263044	UNITED KINGDOM	GBR		12/15/2025	3.340	85,832		97,500
100263045	UNITED KINGDOM	GBR		12/15/2025	3.040	686,376		675,000
100263046	UNITED KINGDOM	GBR		12/15/2025	3.040	376,050		375,000
100263047	UNITED KINGDOM	GBR		12/15/2025	3.040	510,124		500,000
100263048	UNITED KINGDOM	GBR		12/15/2025	3.340	111,732		110,000
100263049	UNITED KINGDOM	GBR		12/15/2025	4.440	418,856		405,000
100263050	UNITED KINGDOM	GBR		12/15/2025	4.140	306,133		280,000
100263051	UNITED KINGDOM	GBR		12/15/2025	3.640	311,956		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263052	UNITED KINGDOM	GBR		12/15/2025	3.690	39,900		76,500
100263053	UNITED KINGDOM	GBR		12/15/2025	3.440	247,776		420,000
100263054	UNITED KINGDOM	GBR		12/15/2025	3.640	458,327		449,000
100263055	UNITED KINGDOM	GBR		12/15/2025	4.040	224,203		205,000
100263056	UNITED KINGDOM	GBR		12/15/2025	3.390	162,798		160,000
100263057	UNITED KINGDOM	GBR		12/15/2025	3.590	298,166		290,000
100263058	UNITED KINGDOM	GBR		12/15/2025	3.940	400,640		682,000
100263059	UNITED KINGDOM	GBR		12/15/2025	3.740	363,562		1,100,000
100263060	UNITED KINGDOM	GBR		12/15/2025	3.340	122,214		120,000
100263061	UNITED KINGDOM	GBR		12/15/2025	2.990	247,772		320,000
100263062	UNITED KINGDOM	GBR		12/15/2025	3.340	152,422		150,000
100263063	UNITED KINGDOM	GBR		12/15/2025	3.240	250,067		245,000
100263064	UNITED KINGDOM	GBR		12/15/2025	3.190	301,325		292,500
100263065	UNITED KINGDOM	GBR		12/15/2025	3.640	111,367		106,500
100263066	UNITED KINGDOM	GBR		12/15/2025	4.040	456,075		420,000
100263067	UNITED KINGDOM	GBR		12/15/2025	3.740	175,039		195,000
100263068	UNITED KINGDOM	GBR		12/15/2025	2.890	110,346		106,000
100263069	UNITED KINGDOM	GBR		12/15/2025	3.340	299,224		295,000
100263070	UNITED KINGDOM	GBR		12/15/2025	3.340	329,472		325,000
100263071	UNITED KINGDOM	GBR		12/15/2025	3.340	203,775		200,000
100263072	UNITED KINGDOM	GBR		12/15/2025	4.090	81,899		78,500
100263073	UNITED KINGDOM	GBR		12/15/2025	3.390	120,843		130,000
100263074	UNITED KINGDOM	GBR		12/15/2025	3.040	902,625		885,000
100263075	UNITED KINGDOM	GBR		12/15/2025	3.340	350,117		345,000
100263076	UNITED KINGDOM	GBR		12/15/2025	3.390	355,198		365,000
100263077	UNITED KINGDOM	GBR		12/15/2025	3.140	195,122		190,000
100263078	UNITED KINGDOM	GBR		12/15/2025	3.390	468,564		460,000
100263079	UNITED KINGDOM	GBR		12/15/2025	3.190	77,992		75,000
100263080	UNITED KINGDOM	GBR		12/15/2025	3.140	290,536		315,000
100263081	UNITED KINGDOM	GBR		12/15/2025	3.140	611,038		600,000
100263082	UNITED KINGDOM	GBR		12/15/2025	3.340	361,851		350,000
100263083	UNITED KINGDOM	GBR		12/15/2025	3.340	643,180		640,000
100263084	UNITED KINGDOM	GBR		12/15/2025	8.990	35,370		675,000
100263085	UNITED KINGDOM	GBR		12/15/2025	4.240	229,661		210,000
100263086	UNITED KINGDOM	GBR		12/15/2025	3.340	220,353		216,000
100263087	UNITED KINGDOM	GBR		12/15/2025	3.190	134,392		130,000
100263088	UNITED KINGDOM	GBR		12/15/2025	3.640	74,074		75,000
100263089	UNITED KINGDOM	GBR		12/15/2025	3.390	332,416		325,000
100263090	UNITED KINGDOM	GBR		12/15/2025	3.340	195,287		210,000
100263091	UNITED KINGDOM	GBR		12/15/2025	3.340	224,615		222,000
100263092	UNITED KINGDOM	GBR		12/15/2025	3.340	107,215		105,000
100263093	UNITED KINGDOM	GBR		12/15/2025	3.190	165,919		160,000
100263094	UNITED KINGDOM	GBR		12/15/2025	3.340	158,676		155,000
100263095	UNITED KINGDOM	GBR		12/15/2025	3.340	147,354		145,000
100263096	UNITED KINGDOM	GBR		12/15/2025	3.340	101,939		100,000
100263097	UNITED KINGDOM	GBR		12/15/2025	3.340	127,090		125,000
100263098	UNITED KINGDOM	GBR		12/15/2025	3.340	304,750		300,000
100263099	UNITED KINGDOM	GBR		12/15/2025	3.340	253,200		250,000
100263100	UNITED KINGDOM	GBR		12/15/2025	3.540	114,385		110,000
100263101	UNITED KINGDOM	GBR		12/15/2025	4.240	408,684		387,500
100263102	UNITED KINGDOM	GBR		12/15/2025	3.340	122,144		150,000
100263103	UNITED KINGDOM	GBR		12/15/2025	3.340	152,613		150,000
100263104	UNITED KINGDOM	GBR		12/15/2025	8.700	365,684		350,000
100263105	UNITED KINGDOM	GBR		12/15/2025	3.440	351,778		340,000
100263106	UNITED KINGDOM	GBR		12/15/2025	3.190	186,605		182,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263107	UNITED KINGDOM	GBR		12/15/2025	3.340	202,278		200,000
100263108	UNITED KINGDOM	GBR		12/15/2025	3.240	153,538		165,000
100263109	UNITED KINGDOM	GBR		12/15/2025	3.190	276,015		269,950
100263110	UNITED KINGDOM	GBR		12/15/2025	3.340	225,082		241,000
100263111	UNITED KINGDOM	GBR		12/15/2025	3.390	123,988		120,000
100263112	UNITED KINGDOM	GBR		12/15/2025	2.990	227,408		255,000
100263113	UNITED KINGDOM	GBR		12/15/2025	3.340	431,416		426,000
100263114	UNITED KINGDOM	GBR		12/15/2025	3.240	93,658		92,000
100263116	UNITED KINGDOM	GBR		12/15/2025	3.640	525,589		553,500
100263117	UNITED KINGDOM	GBR		12/15/2025	3.540	98,393		95,000
100263118	UNITED KINGDOM	GBR		12/15/2025	3.640	365,844		375,000
100263119	UNITED KINGDOM	GBR		12/15/2025	8.700	763,272		730,000
100263120	UNITED KINGDOM	GBR		12/15/2025	3.340	238,458		235,000
100263121	UNITED KINGDOM	GBR		12/15/2025	2.990	257,001		250,000
100263122	UNITED KINGDOM	GBR		12/15/2025	3.190	173,222		190,000
100263123	UNITED KINGDOM	GBR		12/15/2025	3.190	110,066		150,000
100263124	UNITED KINGDOM	GBR		12/15/2025	3.140	259,390		250,000
100263125	UNITED KINGDOM	GBR		12/15/2025	3.440	130,252		125,000
100263126	UNITED KINGDOM	GBR		12/15/2025	3.590	254,345		275,000
100263127	UNITED KINGDOM	GBR		12/15/2025	3.190	818,071		799,950
100263128	UNITED KINGDOM	GBR		12/15/2025	3.340	183,146		180,000
100263129	UNITED KINGDOM	GBR		12/15/2025	3.540	802,400		775,000
100263130	UNITED KINGDOM	GBR		12/15/2025	3.640	143,078		135,000
100263131	UNITED KINGDOM	GBR		12/15/2025	3.990	230,305		210,000
100263132	UNITED KINGDOM	GBR		12/15/2025	3.740	208,519		204,000
100263133	UNITED KINGDOM	GBR		12/15/2025	3.340	122,703		117,500
100263134	UNITED KINGDOM	GBR		12/15/2025	3.340	86,191		85,000
100263135	UNITED KINGDOM	GBR		12/15/2025	3.340	238,337		235,000
100263136	UNITED KINGDOM	GBR		12/15/2025	3.040	427,442		420,000
100263137	UNITED KINGDOM	GBR		12/15/2025	3.390	255,101		250,000
100263138	UNITED KINGDOM	GBR		12/15/2025	3.040	367,691		366,500
100263139	UNITED KINGDOM	GBR		12/15/2025	3.040	470,007		460,000
100263140	UNITED KINGDOM	GBR		12/15/2025	3.040	962,007		948,500
100263141	UNITED KINGDOM	GBR		12/15/2025	3.940	363,218		485,000
100263142	UNITED KINGDOM	GBR		12/15/2025	3.190	164,052		160,000
100263143	UNITED KINGDOM	GBR		12/15/2025	3.640	253,256		248,000
100263144	UNITED KINGDOM	GBR		12/15/2025	3.240	891,185		950,000
100263145	UNITED KINGDOM	GBR		12/15/2025	3.190	80,314		85,000
100263146	UNITED KINGDOM	GBR		12/15/2025	2.990	290,492		282,500
100263147	UNITED KINGDOM	GBR		12/15/2025	2.890	113,873		110,000
100263148	UNITED KINGDOM	GBR		12/15/2025	8.500	79,823		122,500
100263149	UNITED KINGDOM	GBR		12/15/2025	3.840	408,403		400,000
100263150	UNITED KINGDOM	GBR		12/15/2025	3.540	269,319		260,000
100263151	UNITED KINGDOM	GBR		12/15/2025	3.840	504,282		495,000
100263152	UNITED KINGDOM	GBR		12/15/2025	3.340	101,970		100,000
100263153	UNITED KINGDOM	GBR		12/15/2025	3.340	185,461		235,000
100263154	UNITED KINGDOM	GBR		12/15/2025	3.340	174,798		190,000
100263155	UNITED KINGDOM	GBR		12/15/2025	8.700	122,777		135,000
100263156	UNITED KINGDOM	GBR		12/15/2025	8.270	285,937		275,000
100263157	UNITED KINGDOM	GBR		12/15/2025	8.700	89,304		115,000
100263158	UNITED KINGDOM	GBR		12/15/2025	2.890	350,874		340,000
100263159	UNITED KINGDOM	GBR		12/15/2025	2.990	125,556		122,500
100263160	UNITED KINGDOM	GBR		12/15/2025	3.390	548,670		540,000
100263161	UNITED KINGDOM	GBR		12/15/2025	3.240	109,475		106,000
100263162	UNITED KINGDOM	GBR		12/15/2025	2.890	438,330		425,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263163	UNITED KINGDOM	GBR		12/15/2025	3.390	207,523		235,000
100263164	UNITED KINGDOM	GBR		12/15/2025	3.300	354,799		350,000
100263165	UNITED KINGDOM	GBR		12/15/2025	3.390	168,818		205,000
100263166	UNITED KINGDOM	GBR		12/15/2025	4.140	320,331		315,000
100263167	UNITED KINGDOM	GBR		12/15/2025	3.390	184,933		180,000
100263168	UNITED KINGDOM	GBR		12/15/2025	3.390	356,852		350,000
100263169	UNITED KINGDOM	GBR		12/15/2025	4.390	57,949		95,000
100263170	UNITED KINGDOM	GBR		12/15/2025	3.340	108,598		480,000
100263171	UNITED KINGDOM	GBR		12/15/2025	3.340	294,379		290,000
100263172	UNITED KINGDOM	GBR		12/15/2025	3.990	176,574		160,000
100263173	UNITED KINGDOM	GBR		12/15/2025	8.500	140,367		134,000
100263174	UNITED KINGDOM	GBR		12/15/2025	3.690	302,699		325,000
100263175	UNITED KINGDOM	GBR		12/15/2025	8.500	83,852		80,000
100263176	UNITED KINGDOM	GBR		12/15/2025	3.440	131,744		130,000
100263177	UNITED KINGDOM	GBR		12/15/2025	8.700	98,349		90,000
100263178	UNITED KINGDOM	GBR		12/15/2025	8.500	73,826		90,000
100263179	UNITED KINGDOM	GBR		12/15/2025	8.500	103,385		145,000
100263180	UNITED KINGDOM	GBR		12/15/2025	3.340	138,424		140,000
100263181	UNITED KINGDOM	GBR		12/15/2025	3.540	114,425		110,000
100263182	UNITED KINGDOM	GBR		12/15/2025	3.340	456,497		450,000
100263183	UNITED KINGDOM	GBR		12/15/2025	3.540	82,887		80,000
100263184	UNITED KINGDOM	GBR		12/15/2025	3.140	155,429		150,000
100263185	UNITED KINGDOM	GBR		12/15/2025	8.500	194,407		185,000
100263186	UNITED KINGDOM	GBR		12/15/2025	8.500	68,984		112,000
100263187	UNITED KINGDOM	GBR		12/15/2025	4.240	267,531		285,000
100263188	UNITED KINGDOM	GBR		12/15/2025	4.040	472,398		450,000
100263189	UNITED KINGDOM	GBR		12/15/2025	3.740	461,026		445,000
100263190	UNITED KINGDOM	GBR		12/15/2025	3.790	144,694		140,000
100263191	UNITED KINGDOM	GBR		12/15/2025	2.990	187,098		180,000
100263192	UNITED KINGDOM	GBR		12/15/2025	3.340	455,670		450,000
100263193	UNITED KINGDOM	GBR		12/15/2025	3.340	298,224		310,000
100263194	UNITED KINGDOM	GBR		12/15/2025	8.500	136,719		125,000
100263195	UNITED KINGDOM	GBR		12/15/2025	3.040	813,181		800,000
100263196	UNITED KINGDOM	GBR		12/15/2025	3.690	717,160		715,000
100263197	UNITED KINGDOM	GBR		12/15/2025	3.190	139,808		137,000
100263198	UNITED KINGDOM	GBR		12/15/2025	3.890	217,143		210,000
100263199	UNITED KINGDOM	GBR		12/15/2025	3.240	421,822		450,000
100263200	UNITED KINGDOM	GBR		12/15/2025	3.990	186,033		168,500
100263201	UNITED KINGDOM	GBR		12/15/2025	3.040	695,693		685,000
100263202	UNITED KINGDOM	GBR		12/15/2025	3.040	493,764		485,000
100263203	UNITED KINGDOM	GBR		12/15/2025	3.340	163,006		160,000
100263204	UNITED KINGDOM	GBR		12/15/2025	4.140	154,440		140,000
100263205	UNITED KINGDOM	GBR		12/15/2025	3.340	79,832		78,000
100263206	UNITED KINGDOM	GBR		12/15/2025	3.640	159,385		170,000
100263207	UNITED KINGDOM	GBR		12/15/2025	3.340	81,423		80,000
100263208	UNITED KINGDOM	GBR		12/15/2025	4.090	207,474		200,000
100263209	UNITED KINGDOM	GBR		12/15/2025	3.340	152,800		149,999
100263210	UNITED KINGDOM	GBR		12/15/2025	3.340	279,873		275,000
100263211	UNITED KINGDOM	GBR		12/15/2025	3.940	262,858		295,000
100263212	UNITED KINGDOM	GBR		12/15/2025	3.040	473,643		465,000
100263213	UNITED KINGDOM	GBR		12/15/2025	3.190	262,318		255,000
100263214	UNITED KINGDOM	GBR		12/15/2025	4.090	196,875		190,000
100263215	UNITED KINGDOM	GBR		12/15/2025	3.690	498,833		480,000
100263216	UNITED KINGDOM	GBR		12/15/2025	8.500	361,541		350,000
100263217	UNITED KINGDOM	GBR		12/15/2025	3.390	634,634		750,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263218	UNITED KINGDOM	GBR		12/15/2025	3.640	539,004		530,000
100263219	UNITED KINGDOM	GBR		12/15/2025	3.540	167,914		165,000
100263220	UNITED KINGDOM	GBR		12/15/2025	3.040	608,848		600,000
100263221	UNITED KINGDOM	GBR		12/15/2025	3.390	139,754		135,000
100263222	UNITED KINGDOM	GBR		12/15/2025	3.790	200,057		195,000
100263223	UNITED KINGDOM	GBR		12/15/2025	4.240	234,827		215,000
100263224	UNITED KINGDOM	GBR		12/15/2025	3.140	124,222		120,000
100263225	UNITED KINGDOM	GBR		12/15/2025	3.390	123,760		120,000
100263226	UNITED KINGDOM	GBR		12/15/2025	2.990	673,519		775,000
100263227	UNITED KINGDOM	GBR		12/15/2025	2.990	494,137		625,000
100263228	UNITED KINGDOM	GBR		12/15/2025	3.540	81,016		78,000
100263229	UNITED KINGDOM	GBR		12/15/2025	3.340	279,690		274,000
100263230	UNITED KINGDOM	GBR		12/15/2025	3.540	121,728		135,000
100263231	UNITED KINGDOM	GBR		12/15/2025	3.490	320,194		450,000
100263232	UNITED KINGDOM	GBR		12/15/2025	4.090	126,795		120,000
100263233	UNITED KINGDOM	GBR		12/15/2025	3.640	239,469		235,000
100263234	UNITED KINGDOM	GBR		12/15/2025	3.240	66,598		82,000
100263235	UNITED KINGDOM	GBR		12/15/2025	3.390	340,386		335,000
100263236	UNITED KINGDOM	GBR		12/15/2025	3.390	255,556		250,000
100263237	UNITED KINGDOM	GBR		12/15/2025	4.090	282,626		275,000
100263238	UNITED KINGDOM	GBR		12/15/2025	3.390	193,850		190,000
100263239	UNITED KINGDOM	GBR		12/15/2025	3.390	187,971		184,000
100263240	UNITED KINGDOM	GBR		12/15/2025	3.390	607,922		600,000
100263241	UNITED KINGDOM	GBR		12/15/2025	2.890	445,225		440,000
100263242	UNITED KINGDOM	GBR		12/15/2025	2.890	362,104		350,000
100263243	UNITED KINGDOM	GBR		12/15/2025	2.990	586,729		580,000
100263244	UNITED KINGDOM	GBR		12/15/2025	3.340	412,761		400,000
100263245	UNITED KINGDOM	GBR		12/15/2025	3.240	93,537		90,000
100263246	UNITED KINGDOM	GBR		12/15/2025	3.240	166,353		161,000
100263247	UNITED KINGDOM	GBR		12/15/2025	3.390	257,437		250,000
100263248	UNITED KINGDOM	GBR		12/15/2025	3.340	677,307		825,000
100263249	UNITED KINGDOM	GBR		12/15/2025	3.340	218,603		215,000
100263250	UNITED KINGDOM	GBR		12/15/2025	3.040	544,340		535,000
100263251	UNITED KINGDOM	GBR		12/15/2025	3.190	119,216		115,000
100263252	UNITED KINGDOM	GBR		12/15/2025	8.990	168,930		445,000
100263253	UNITED KINGDOM	GBR		12/15/2025	3.190	356,729		349,995
100263254	UNITED KINGDOM	GBR		12/15/2025	4.090	239,780		235,000
100263255	UNITED KINGDOM	GBR		12/15/2025	3.440	327,053		315,000
100263256	UNITED KINGDOM	GBR		12/15/2025	3.190	296,438		287,000
100263257	UNITED KINGDOM	GBR		12/15/2025	3.340	92,224		90,000
100263258	UNITED KINGDOM	GBR		12/15/2025	3.840	106,034		105,000
100263259	UNITED KINGDOM	GBR		12/15/2025	3.040	367,295		360,000
100263260	UNITED KINGDOM	GBR		12/15/2025	3.190	392,821		440,000
100263261	UNITED KINGDOM	GBR		12/15/2025	2.990	563,478		550,000
100263262	UNITED KINGDOM	GBR		12/15/2025	8.500	94,317		90,000
100263263	UNITED KINGDOM	GBR		12/15/2025	3.390	281,222		275,000
100263264	UNITED KINGDOM	GBR		12/15/2025	3.890	145,380		140,000
100263265	UNITED KINGDOM	GBR		12/15/2025	3.390	197,746		195,000
100263266	UNITED KINGDOM	GBR		12/15/2025	3.440	242,137		255,000
100263267	UNITED KINGDOM	GBR		12/15/2025	3.340	477,565		470,000
100263268	UNITED KINGDOM	GBR		12/15/2025	3.340	127,095		125,000
100263269	UNITED KINGDOM	GBR		12/15/2025	3.040	864,854		850,000
100263270	UNITED KINGDOM	GBR		12/15/2025	3.340	151,064		265,000
100263271	UNITED KINGDOM	GBR		12/15/2025	3.040	1,068,314		1,050,000
100263272	UNITED KINGDOM	GBR		12/15/2025	3.340	122,711		120,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263273	UNITED KINGDOM	GBR		12/15/2025	3.340	137,917		135,000
100263274	UNITED KINGDOM	GBR		12/15/2025	3.190	203,230		200,000
100263275	UNITED KINGDOM	GBR		12/15/2025	3.740	545,495		535,000
100263276	UNITED KINGDOM	GBR		12/15/2025	3.390	434,311		425,000
100263277	UNITED KINGDOM	GBR		12/15/2025	3.190	103,893		100,000
100263278	UNITED KINGDOM	GBR		12/15/2025	4.240	488,916		450,000
100263279	UNITED KINGDOM	GBR		12/15/2025	3.890	228,194		220,000
100263280	UNITED KINGDOM	GBR		12/15/2025	2.990	221,504		215,000
100263281	UNITED KINGDOM	GBR		12/15/2025	2.990	258,580		250,000
100263282	UNITED KINGDOM	GBR		12/15/2025	2.890	129,691		125,000
100263283	UNITED KINGDOM	GBR		12/15/2025	3.340	179,642		200,000
100263284	UNITED KINGDOM	GBR		12/15/2025	3.240	189,360		210,000
100263285	UNITED KINGDOM	GBR		12/15/2025	2.990	195,872		190,000
100263286	UNITED KINGDOM	GBR		12/15/2025	2.990	109,799		120,000
100263287	UNITED KINGDOM	GBR		12/15/2025	3.390	633,184		625,000
100263288	UNITED KINGDOM	GBR		12/15/2025	3.390	114,201		110,000
100263289	UNITED KINGDOM	GBR		12/15/2025	2.890	205,242		245,000
100263290	UNITED KINGDOM	GBR		12/15/2025	2.990	91,700		88,500
100263291	UNITED KINGDOM	GBR		12/15/2025	2.990	309,147		378,000
100263292	UNITED KINGDOM	GBR		12/15/2025	2.990	92,959		90,000
100263293	UNITED KINGDOM	GBR		12/15/2025	2.990	87,791		85,000
100263294	UNITED KINGDOM	GBR		12/15/2025	3.190	194,325		190,000
100263295	UNITED KINGDOM	GBR		12/15/2025	3.390	406,334		400,000
100263296	UNITED KINGDOM	GBR		12/15/2025	4.040	261,813		240,000
100263297	UNITED KINGDOM	GBR		12/15/2025	3.890	165,911		160,000
100263298	UNITED KINGDOM	GBR		12/15/2025	3.340	251,207		241,000
100263299	UNITED KINGDOM	GBR		12/15/2025	3.890	329,784		320,000
100263300	UNITED KINGDOM	GBR		12/15/2025	3.390	1,174,820		1,160,000
100263301	UNITED KINGDOM	GBR		12/15/2025	3.390	565,313		556,500
100263302	UNITED KINGDOM	GBR		12/15/2025	3.590	228,830		225,000
100263303	UNITED KINGDOM	GBR		12/15/2025	3.890	176,144		170,000
100263304	UNITED KINGDOM	GBR		12/15/2025	3.890	432,949		425,000
100263305	UNITED KINGDOM	GBR		12/15/2025	3.740	250,502		245,000
100263306	UNITED KINGDOM	GBR		12/15/2025	3.390	164,219		175,000
100263307	UNITED KINGDOM	GBR		12/15/2025	3.240	870,181		850,000
100263308	UNITED KINGDOM	GBR		12/15/2025	3.390	684,146		675,000
100263309	UNITED KINGDOM	GBR		12/15/2025	3.390	133,579		144,000
100263310	UNITED KINGDOM	GBR		12/15/2025	3.890	260,070		250,000
100263311	UNITED KINGDOM	GBR		12/15/2025	3.990	120,472		121,000
100263312	UNITED KINGDOM	GBR		12/15/2025	3.390	183,856		200,000
100263313	UNITED KINGDOM	GBR		12/15/2025	8.900	51,005		77,500
100263314	UNITED KINGDOM	GBR		12/15/2025	3.390	188,260		185,000
100263315	UNITED KINGDOM	GBR		12/15/2025	3.390	188,348		185,000
100263316	UNITED KINGDOM	GBR		12/15/2025	3.990	255,537		236,000
100263317	UNITED KINGDOM	GBR		12/15/2025	8.990	206,443		295,000
100263318	UNITED KINGDOM	GBR		12/15/2025	3.390	79,017		85,000
100263319	UNITED KINGDOM	GBR		12/15/2025	3.650	430,721		420,000
100263320	UNITED KINGDOM	GBR		12/15/2025	3.390	406,433		400,000
100263321	UNITED KINGDOM	GBR		12/15/2025	3.740	79,840		75,000
100263322	UNITED KINGDOM	GBR		12/15/2025	8.900	75,091		95,000
100263323	UNITED KINGDOM	GBR		12/15/2025	3.390	152,529		150,000
100263324	UNITED KINGDOM	GBR		12/15/2025	3.540	122,971		120,000
100263325	UNITED KINGDOM	GBR		12/15/2025	4.140	168,595		165,000
100263326	UNITED KINGDOM	GBR		12/15/2025	3.390	516,003		510,000
100263327	UNITED KINGDOM	GBR		12/15/2025	3.390	692,323		750,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263328	UNITED KINGDOM	GBR		12/15/2025	3.540	800,683		775,000
100263329	UNITED KINGDOM	GBR		12/15/2025	3.390	212,870		210,000
100263330	UNITED KINGDOM	GBR		12/15/2025	3.590	276,965		270,000
100263331	UNITED KINGDOM	GBR		12/15/2025	8.500	100,566		90,000
100263332	UNITED KINGDOM	GBR		12/15/2025	8.500	81,688		78,000
100263333	UNITED KINGDOM	GBR		12/15/2025	3.340	151,383		165,000
100263334	UNITED KINGDOM	GBR		12/15/2025	3.340	110,339		120,000
100263335	UNITED KINGDOM	GBR		12/15/2025	3.640	127,344		120,000
100263336	UNITED KINGDOM	GBR		12/15/2025	8.500	5,635		260,000
100263337	UNITED KINGDOM	GBR		12/15/2025	3.740	303,647		295,000
100263338	UNITED KINGDOM	GBR		12/15/2025	8.500	242,835		275,000
100263339	UNITED KINGDOM	GBR		12/15/2025	8.500	333,113		435,000
100263340	UNITED KINGDOM	GBR		12/15/2025	8.500	342,553		475,000
100263341	UNITED KINGDOM	GBR		12/15/2025	8.700	113,766		125,000
100263342	UNITED KINGDOM	GBR		12/15/2025	8.500	109,675		110,000
100263343	UNITED KINGDOM	GBR		12/15/2025	8.500	132,300		130,000
100263344	UNITED KINGDOM	GBR		12/15/2025	3.640	210,113		200,000
100263345	UNITED KINGDOM	GBR		12/15/2025	4.340	261,456		250,000
100263346	UNITED KINGDOM	GBR		12/15/2025	3.640	266,663		255,000
100263347	UNITED KINGDOM	GBR		12/15/2025	3.640	173,568		165,000
100263348	UNITED KINGDOM	GBR		12/15/2025	8.500	277,336		394,750
100263349	UNITED KINGDOM	GBR		12/15/2025	3.640	85,648		155,000
100263350	UNITED KINGDOM	GBR		12/15/2025	3.690	309,997		300,000
100263351	UNITED KINGDOM	GBR		12/15/2025	3.690	213,238		241,000
100263352	UNITED KINGDOM	GBR		12/15/2025	3.640	424,059		425,000
100263353	UNITED KINGDOM	GBR		12/15/2025	3.690	263,953		279,000
100263354	UNITED KINGDOM	GBR		12/15/2025	3.740	91,348		86,000
100263355	UNITED KINGDOM	GBR		12/15/2025	8.900	196,310		225,000
100263356	UNITED KINGDOM	GBR		12/15/2025	8.900	94,880		90,000
100263357	UNITED KINGDOM	GBR		12/15/2025	3.690	228,673		265,000
100263359	UNITED KINGDOM	GBR		12/15/2025	8.500	208,992		212,000
100263360	UNITED KINGDOM	GBR		12/15/2025	3.840	497,105		477,000
100263361	UNITED KINGDOM	GBR		12/15/2025	3.890	127,257		175,000
100263362	UNITED KINGDOM	GBR		12/15/2025	3.640	114,178		108,000
100263363	UNITED KINGDOM	GBR		12/15/2025	3.640	89,806		85,000
100263364	UNITED KINGDOM	GBR		12/15/2025	3.640	109,198		103,000
100263365	UNITED KINGDOM	GBR		12/15/2025	3.640	178,927		171,000
100263366	UNITED KINGDOM	GBR		12/15/2025	3.140	839,509		850,000
100263367	UNITED KINGDOM	GBR		12/15/2025	3.990	154,763		140,000
100263368	UNITED KINGDOM	GBR		12/15/2025	3.140	287,518		280,000
100263369	UNITED KINGDOM	GBR		12/15/2025	3.440	197,801		190,000
100263370	UNITED KINGDOM	GBR		12/15/2025	4.340	677,365		630,000
100263371	UNITED KINGDOM	GBR		12/15/2025	3.140	197,152		192,000
100263372	UNITED KINGDOM	GBR		12/15/2025	3.140	438,407		430,000
100263373	UNITED KINGDOM	GBR		12/15/2025	3.140	459,273		450,000
100263374	UNITED KINGDOM	GBR		12/15/2025	3.640	406,811		400,000
100263375	UNITED KINGDOM	GBR		12/15/2025	3.440	602,777		770,000
100263376	UNITED KINGDOM	GBR		12/15/2025	3.140	271,735		265,000
100263377	UNITED KINGDOM	GBR		12/15/2025	3.140	761,725		750,000
100263378	UNITED KINGDOM	GBR		12/15/2025	3.190	88,188		85,000
100263379	UNITED KINGDOM	GBR		12/15/2025	3.990	141,116		128,000
100263380	UNITED KINGDOM	GBR		12/15/2025	3.340	313,658		310,000
100263381	UNITED KINGDOM	GBR		12/15/2025	3.340	450,807		445,000
100263382	UNITED KINGDOM	GBR		12/15/2025	3.340	294,049		290,000
100263383	UNITED KINGDOM	GBR		12/15/2025	3.140	645,899		675,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263384	UNITED KINGDOM	GBR		12/15/2025	3.340	203,324		200,000
100263385	UNITED KINGDOM	GBR		12/15/2025	3.340	254,574		250,000
100263386	UNITED KINGDOM	GBR		12/15/2025	3.340	132,481		130,000
100263387	UNITED KINGDOM	GBR		12/15/2025	3.340	344,903		340,000
100263388	UNITED KINGDOM	GBR		12/15/2025	3.340	407,013		400,000
100263389	UNITED KINGDOM	GBR		12/15/2025	3.340	168,756		165,000
100263390	UNITED KINGDOM	GBR		12/15/2025	3.340	213,489		210,000
100263391	UNITED KINGDOM	GBR		12/15/2025	3.440	156,259		150,000
100263392	UNITED KINGDOM	GBR		12/15/2025	3.340	285,494		280,000
100263393	UNITED KINGDOM	GBR		12/15/2025	2.990	543,180		650,000
100263394	UNITED KINGDOM	GBR		12/15/2025	3.190	346,698		340,000
100263395	UNITED KINGDOM	GBR		12/15/2025	3.340	598,222		590,000
100263396	UNITED KINGDOM	GBR		12/15/2025	3.340	325,084		320,000
100263397	UNITED KINGDOM	GBR		12/15/2025	3.340	89,633		95,000
100263398	UNITED KINGDOM	GBR		12/15/2025	2.990	568,733		735,000
100263399	UNITED KINGDOM	GBR		12/15/2025	3.340	81,681		80,000
100263400	UNITED KINGDOM	GBR		12/15/2025	3.340	111,934		110,000
100263401	UNITED KINGDOM	GBR		12/15/2025	3.340	265,536		260,000
100263402	UNITED KINGDOM	GBR		12/15/2025	3.540	128,251		155,000
100263403	UNITED KINGDOM	GBR		12/15/2025	3.340	466,776		460,000
100263404	UNITED KINGDOM	GBR		12/15/2025	4.140	101,307		100,000
100263405	UNITED KINGDOM	GBR		12/15/2025	3.340	79,780		78,000
100263406	UNITED KINGDOM	GBR		12/15/2025	3.340	215,923		212,000
100263407	UNITED KINGDOM	GBR		12/15/2025	3.690	533,948		525,000
100263408	UNITED KINGDOM	GBR		12/15/2025	3.190	758,886		750,000
100263409	UNITED KINGDOM	GBR		12/15/2025	3.190	205,664		200,000
100263410	UNITED KINGDOM	GBR		12/15/2025	3.340	100,413		98,400
100263411	UNITED KINGDOM	GBR		12/15/2025	3.390	79,172		85,000
100263412	UNITED KINGDOM	GBR		12/15/2025	4.140	179,701		190,000
100263413	UNITED KINGDOM	GBR		12/15/2025	3.340	81,291		80,000
100263414	UNITED KINGDOM	GBR		12/15/2025	3.540	101,136		98,000
100263415	UNITED KINGDOM	GBR		12/15/2025	3.190	331,616		324,995
100263416	UNITED KINGDOM	GBR		12/15/2025	3.940	163,005		400,000
100263417	UNITED KINGDOM	GBR		12/15/2025	3.740	635,686		625,000
100263418	UNITED KINGDOM	GBR		12/15/2025	3.340	112,068		110,000
100263419	UNITED KINGDOM	GBR		12/15/2025	3.340	200,483		246,000
100263420	UNITED KINGDOM	GBR		12/15/2025	3.040	864,401		850,000
100263421	UNITED KINGDOM	GBR		12/15/2025	2.990	272,537		383,000
100263422	UNITED KINGDOM	GBR		12/15/2025	3.340	137,891		135,000
100263423	UNITED KINGDOM	GBR		12/15/2025	3.240	265,409		260,000
100263424	UNITED KINGDOM	GBR		12/15/2025	3.040	432,221		425,000
100263425	UNITED KINGDOM	GBR		12/15/2025	3.040	457,674		450,000
100263426	UNITED KINGDOM	GBR		12/15/2025	3.340	344,200		340,000
100263427	UNITED KINGDOM	GBR		12/15/2025	3.040	397,958		390,000
100263428	UNITED KINGDOM	GBR		12/15/2025	4.040	380,572		350,000
100263429	UNITED KINGDOM	GBR		12/15/2025	4.090	150,149		145,000
100263430	UNITED KINGDOM	GBR		12/15/2025	3.340	127,218		125,000
100263431	UNITED KINGDOM	GBR		12/15/2025	3.190	266,431		270,000
100263432	UNITED KINGDOM	GBR		12/15/2025	2.990	214,374		240,000
100263433	UNITED KINGDOM	GBR		12/15/2025	3.340	193,881		190,000
100263434	UNITED KINGDOM	GBR		12/15/2025	3.340	292,034		287,500
100263435	UNITED KINGDOM	GBR		12/15/2025	3.340	531,863		560,000
100263436	UNITED KINGDOM	GBR		12/15/2025	3.390	350,160		340,000
100263437	UNITED KINGDOM	GBR		12/15/2025	3.340	222,885		219,000
100263438	UNITED KINGDOM	GBR		12/15/2025	3.240	200,697		202,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263439	UNITED KINGDOM	GBR		12/15/2025	2.990	411,583		600,000
100263440	UNITED KINGDOM	GBR		12/15/2025	3.340	236,380		260,000
100263441	UNITED KINGDOM	GBR		12/15/2025	3.740	673,066		660,000
100263442	UNITED KINGDOM	GBR		12/15/2025	3.340	226,658		250,000
100263443	UNITED KINGDOM	GBR		12/15/2025	3.190	407,823		400,000
100263444	UNITED KINGDOM	GBR		12/15/2025	2.990	258,035		290,000
100263445	UNITED KINGDOM	GBR		12/15/2025	3.340	402,582		395,000
100263446	UNITED KINGDOM	GBR		12/15/2025	3.340	87,220		95,000
100263447	UNITED KINGDOM	GBR		12/15/2025	3.340	112,344		110,000
100263448	UNITED KINGDOM	GBR		12/15/2025	3.340	162,149		160,000
100263449	UNITED KINGDOM	GBR		12/15/2025	3.340	91,858		90,000
100263450	UNITED KINGDOM	GBR		12/15/2025	3.340	112,619		110,000
100263451	UNITED KINGDOM	GBR		12/15/2025	3.340	112,577		110,000
100263452	UNITED KINGDOM	GBR		12/15/2025	2.990	266,126		300,000
100263453	UNITED KINGDOM	GBR		12/15/2025	3.240	171,518		167,500
100263454	UNITED KINGDOM	GBR		12/15/2025	3.340	138,096		135,000
100263455	UNITED KINGDOM	GBR		12/15/2025	3.340	106,968		105,000
100263456	UNITED KINGDOM	GBR		12/15/2025	3.340	76,632		75,000
100263457	UNITED KINGDOM	GBR		12/15/2025	8.990	108,646		105,600
100263458	UNITED KINGDOM	GBR		12/15/2025	3.640	807,651		800,000
100263459	UNITED KINGDOM	GBR		12/15/2025	3.240	326,099		320,000
100263460	UNITED KINGDOM	GBR		12/15/2025	3.190	202,254		195,000
100263461	UNITED KINGDOM	GBR		12/15/2025	3.190	227,122		220,000
100263462	UNITED KINGDOM	GBR		12/15/2025	3.340	132,249		130,000
100263463	UNITED KINGDOM	GBR		12/15/2025	3.690	211,308		205,000
100263464	UNITED KINGDOM	GBR		12/15/2025	3.340	152,133		150,000
100263465	UNITED KINGDOM	GBR		12/15/2025	3.340	84,148		82,500
100263466	UNITED KINGDOM	GBR		12/15/2025	3.340	122,913		135,000
100263467	UNITED KINGDOM	GBR		12/15/2025	3.740	377,050		440,000
100263468	UNITED KINGDOM	GBR		12/15/2025	3.340	628,112		635,000
100263469	UNITED KINGDOM	GBR		12/15/2025	3.340	168,349		165,000
100263470	UNITED KINGDOM	GBR		12/15/2025	3.340	111,965		110,000
100263471	UNITED KINGDOM	GBR		12/15/2025	3.340	81,803		80,000
100263472	UNITED KINGDOM	GBR		12/15/2025	3.340	127,494		125,000
100263473	UNITED KINGDOM	GBR		12/15/2025	3.340	173,284		170,000
100263474	UNITED KINGDOM	GBR		12/15/2025	3.740	268,088		375,000
100263475	UNITED KINGDOM	GBR		12/15/2025	3.340	127,222		125,000
100263476	UNITED KINGDOM	GBR		12/15/2025	3.340	127,945		125,000
100263477	UNITED KINGDOM	GBR		12/15/2025	3.340	76,842		75,000
100263478	UNITED KINGDOM	GBR		12/15/2025	3.340	86,519		85,000
100263479	UNITED KINGDOM	GBR		12/15/2025	3.990	110,136		110,000
100263480	UNITED KINGDOM	GBR		12/15/2025	3.340	533,856		525,000
100263481	UNITED KINGDOM	GBR		12/15/2025	3.340	319,707		315,000
100263482	UNITED KINGDOM	GBR		12/15/2025	3.640	287,486		275,000
100263483	UNITED KINGDOM	GBR		12/15/2025	3.690	405,809		460,000
100263484	UNITED KINGDOM	GBR		12/15/2025	3.340	210,250		230,000
100263485	UNITED KINGDOM	GBR		12/15/2025	3.690	390,237		377,000
100263486	UNITED KINGDOM	GBR		12/15/2025	3.040	1,014,121		1,000,000
100263487	UNITED KINGDOM	GBR		12/15/2025	3.940	237,921		725,000
100263488	UNITED KINGDOM	GBR		12/15/2025	3.340	625,809		620,000
100263489	UNITED KINGDOM	GBR		12/15/2025	3.340	157,903		155,000
100263490	UNITED KINGDOM	GBR		12/15/2025	3.240	92,132		90,000
100263491	UNITED KINGDOM	GBR		12/15/2025	3.890	145,044		140,000
100263492	UNITED KINGDOM	GBR		12/15/2025	3.190	197,615		190,000
100263493	UNITED KINGDOM	GBR		12/15/2025	3.840	344,876		440,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263494	UNITED KINGDOM	GBR		12/15/2025	2.990	331,749		375,000
100263495	UNITED KINGDOM	GBR		12/15/2025	3.640	95,823		113,500
100263496	UNITED KINGDOM	GBR		12/15/2025	4.390	99,640		94,000
100263497	UNITED KINGDOM	GBR		12/15/2025	3.340	84,501		83,000
100263498	UNITED KINGDOM	GBR		12/15/2025	3.340	76,450		75,000
100263499	UNITED KINGDOM	GBR		12/15/2025	3.340	379,206		392,000
100263500	UNITED KINGDOM	GBR		12/15/2025	2.990	104,509		100,000
100263501	UNITED KINGDOM	GBR		12/15/2025	3.540	279,417		300,000
100263502	UNITED KINGDOM	GBR		12/15/2025	3.340	229,050		225,000
100263503	UNITED KINGDOM	GBR		12/15/2025	3.340	92,354		90,000
100263505	UNITED KINGDOM	GBR		12/15/2025	3.240	564,376		550,000
100263506	UNITED KINGDOM	GBR		12/15/2025	2.990	104,414		100,000
100263507	UNITED KINGDOM	GBR		12/15/2025	3.140	225,288		250,000
100263508	UNITED KINGDOM	GBR		12/15/2025	3.340	203,099		200,000
100263509	UNITED KINGDOM	GBR		12/15/2025	3.240	462,623		450,000
100263510	UNITED KINGDOM	GBR		12/15/2025	2.990	425,715		417,500
100263511	UNITED KINGDOM	GBR		12/15/2025	2.990	276,496		265,000
100263512	UNITED KINGDOM	GBR		12/15/2025	3.340	109,249		120,000
100263513	UNITED KINGDOM	GBR		12/15/2025	4.140	334,828		330,000
100263514	UNITED KINGDOM	GBR		12/15/2025	3.290	149,879		145,000
100263515	UNITED KINGDOM	GBR		12/15/2025	3.640	135,307		130,000
100263516	UNITED KINGDOM	GBR		12/15/2025	2.990	538,617		620,000
100263517	UNITED KINGDOM	GBR		12/15/2025	3.190	463,179		450,000
100263518	UNITED KINGDOM	GBR		12/15/2025	3.290	144,903		140,000
100263519	UNITED KINGDOM	GBR		12/15/2025	8.990	100,039		95,000
100263520	UNITED KINGDOM	GBR		12/15/2025	3.340	173,825		170,000
100263521	UNITED KINGDOM	GBR		12/15/2025	3.340	167,323		165,000
100263522	UNITED KINGDOM	GBR		12/15/2025	3.390	123,752		160,000
100263523	UNITED KINGDOM	GBR		12/15/2025	3.290	181,586		175,000
100263524	UNITED KINGDOM	GBR		12/15/2025	3.340	92,225		90,000
100263525	UNITED KINGDOM	GBR		12/15/2025	3.340	112,293		110,000
100263526	UNITED KINGDOM	GBR		12/15/2025	3.340	619,700		610,000
100263527	UNITED KINGDOM	GBR		12/15/2025	3.340	142,388		140,000
100263528	UNITED KINGDOM	GBR		12/15/2025	3.190	139,748		135,000
100263529	UNITED KINGDOM	GBR		12/15/2025	2.990	388,265		480,000
100263530	UNITED KINGDOM	GBR		12/15/2025	3.390	83,638		90,000
100263531	UNITED KINGDOM	GBR		12/15/2025	3.340	263,740		260,000
100263532	UNITED KINGDOM	GBR		12/15/2025	4.290	279,659		270,000
100263533	UNITED KINGDOM	GBR		12/15/2025	2.990	392,790		379,995
100263534	UNITED KINGDOM	GBR		12/15/2025	3.790	129,782		125,000
100263535	UNITED KINGDOM	GBR		12/15/2025	4.340	289,497		264,000
100263536	UNITED KINGDOM	GBR		12/15/2025	4.090	135,623		130,000
100263537	UNITED KINGDOM	GBR		12/15/2025	3.740	269,067		325,000
100263538	UNITED KINGDOM	GBR		12/15/2025	3.340	288,950		285,000
100263539	UNITED KINGDOM	GBR		12/15/2025	3.340	85,351		84,000
100263540	UNITED KINGDOM	GBR		12/15/2025	3.340	417,485		410,000
100263541	UNITED KINGDOM	GBR		12/15/2025	3.790	322,534		315,000
100263542	UNITED KINGDOM	GBR		12/15/2025	3.190	158,528		155,000
100263543	UNITED KINGDOM	GBR		12/15/2025	3.340	335,401		330,000
100263544	UNITED KINGDOM	GBR		12/15/2025	3.340	354,615		350,000
100263545	UNITED KINGDOM	GBR		12/15/2025	3.340	91,853		90,000
100263546	UNITED KINGDOM	GBR		12/15/2025	3.340	162,384		160,000
100263547	UNITED KINGDOM	GBR		12/15/2025	3.240	173,410		180,000
100263548	UNITED KINGDOM	GBR		12/15/2025	3.340	234,308		230,000
100263549	UNITED KINGDOM	GBR		12/15/2025	3.340	92,102		90,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263550	UNITED KINGDOM	GBR		12/15/2025	3.140	89,866		87,500
100263551	UNITED KINGDOM	GBR		12/15/2025	3.440	176,489		170,000
100263552	UNITED KINGDOM	GBR		12/15/2025	3.740	285,790		280,000
100263553	UNITED KINGDOM	GBR		12/15/2025	3.340	251,020		275,000
100263554	UNITED KINGDOM	GBR		12/15/2025	3.340	76,259		94,000
100263555	UNITED KINGDOM	GBR		12/15/2025	3.340	665,358		725,000
100263556	UNITED KINGDOM	GBR		12/15/2025	3.390	133,338		130,000
100263557	UNITED KINGDOM	GBR		12/15/2025	3.540	448,953		435,000
100263558	UNITED KINGDOM	GBR		12/15/2025	3.590	161,725		157,000
100263559	UNITED KINGDOM	GBR		12/15/2025	3.340	91,845		90,000
100263560	UNITED KINGDOM	GBR		12/15/2025	3.340	434,503		427,000
100263561	UNITED KINGDOM	GBR		12/15/2025	3.190	405,120		425,000
100263562	UNITED KINGDOM	GBR		12/15/2025	3.340	547,267		540,000
100263563	UNITED KINGDOM	GBR		12/15/2025	3.290	93,141		90,000
100263564	UNITED KINGDOM	GBR		12/15/2025	3.740	342,746		330,000
100263565	UNITED KINGDOM	GBR		12/15/2025	3.340	76,462		75,000
100263566	UNITED KINGDOM	GBR		12/15/2025	3.340	341,858		375,000
100263567	UNITED KINGDOM	GBR		12/15/2025	3.390	336,674		330,000
100263568	UNITED KINGDOM	GBR		12/15/2025	2.990	156,524		150,000
100263569	UNITED KINGDOM	GBR		12/15/2025	3.340	481,282		475,000
100263570	UNITED KINGDOM	GBR		12/15/2025	3.340	420,555		415,000
100263571	UNITED KINGDOM	GBR		12/15/2025	3.340	188,302		185,000
100263572	UNITED KINGDOM	GBR		12/15/2025	3.340	187,620		185,000
100263573	UNITED KINGDOM	GBR		12/15/2025	3.340	323,622		320,000
100263574	UNITED KINGDOM	GBR		12/15/2025	3.240	222,338		215,000
100263575	UNITED KINGDOM	GBR		12/15/2025	3.340	284,336		280,000
100263576	UNITED KINGDOM	GBR		12/15/2025	3.340	106,828		105,000
100263577	UNITED KINGDOM	GBR		12/15/2025	3.040	853,989		840,000
100263578	UNITED KINGDOM	GBR		12/15/2025	4.240	486,075		470,000
100263579	UNITED KINGDOM	GBR		12/15/2025	3.340	341,269		335,000
100263580	UNITED KINGDOM	GBR		12/15/2025	3.190	160,943		155,000
100263581	UNITED KINGDOM	GBR		12/15/2025	2.990	415,795		470,000
100263582	UNITED KINGDOM	GBR		12/15/2025	3.740	124,107		137,500
100263583	UNITED KINGDOM	GBR		12/15/2025	3.590	334,138		325,000
100263584	UNITED KINGDOM	GBR		12/15/2025	3.340	136,697		134,000
100263585	UNITED KINGDOM	GBR		12/15/2025	2.990	292,904		330,000
100263586	UNITED KINGDOM	GBR		12/15/2025	3.340	233,787		230,000
100263587	UNITED KINGDOM	GBR		12/15/2025	3.140	334,897		330,000
100263589	UNITED KINGDOM	GBR		12/15/2025	2.990	85,028		82,000
100263590	UNITED KINGDOM	GBR		12/15/2025	3.790	346,418		340,000
100263591	UNITED KINGDOM	GBR		12/15/2025	3.340	314,350		310,000
100263592	UNITED KINGDOM	GBR		12/15/2025	3.340	152,753		150,000
100263593	UNITED KINGDOM	GBR		12/15/2025	2.990	183,742		176,000
100263594	UNITED KINGDOM	GBR		12/15/2025	2.990	362,076		350,000
100263595	UNITED KINGDOM	GBR		12/15/2025	4.090	244,779		235,000
100263596	UNITED KINGDOM	GBR		12/15/2025	3.190	186,694		180,000
100263597	UNITED KINGDOM	GBR		12/15/2025	3.340	223,684		220,000
100263598	UNITED KINGDOM	GBR		12/15/2025	3.240	117,694		115,000
100263599	UNITED KINGDOM	GBR		12/15/2025	3.340	107,325		105,000
100263600	UNITED KINGDOM	GBR		12/15/2025	4.240	246,209		225,000
100263601	UNITED KINGDOM	GBR		12/15/2025	3.340	557,427		550,000
100263602	UNITED KINGDOM	GBR		12/15/2025	3.340	76,511		75,000
100263603	UNITED KINGDOM	GBR		12/15/2025	3.340	112,545		110,500
100263604	UNITED KINGDOM	GBR		12/15/2025	3.990	430,676		390,000
100263605	UNITED KINGDOM	GBR		12/15/2025	3.790	399,117		388,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263606	UNITED KINGDOM	GBR		12/15/2025	3.340	76,403		75,000
100263607	UNITED KINGDOM	GBR		12/15/2025	3.340	304,858		300,000
100263608	UNITED KINGDOM	GBR		12/15/2025	3.190	93,231		90,000
100263609	UNITED KINGDOM	GBR		12/15/2025	3.340	172,479		170,000
100263610	UNITED KINGDOM	GBR		12/15/2025	3.690	484,421		465,000
100263611	UNITED KINGDOM	GBR		12/15/2025	3.540	263,417		260,000
100263612	UNITED KINGDOM	GBR		12/15/2025	3.390	403,586		400,000
100263613	UNITED KINGDOM	GBR		12/15/2025	3.740	414,155		425,000
100263614	UNITED KINGDOM	GBR		12/15/2025	3.390	274,369		270,000
100263615	UNITED KINGDOM	GBR		12/15/2025	3.140	206,856		250,000
100263616	UNITED KINGDOM	GBR		12/15/2025	3.740	266,039		260,000
100263617	UNITED KINGDOM	GBR		12/15/2025	4.240	348,080		320,000
100263618	UNITED KINGDOM	GBR		12/15/2025	3.190	268,232		260,000
100263619	UNITED KINGDOM	GBR		12/15/2025	4.090	466,649		450,000
100263620	UNITED KINGDOM	GBR		12/15/2025	3.390	122,795		120,000
100263621	UNITED KINGDOM	GBR		12/15/2025	3.390	308,045		340,000
100263622	UNITED KINGDOM	GBR		12/15/2025	3.990	393,590		367,500
100263623	UNITED KINGDOM	GBR		12/15/2025	3.840	282,974		275,000
100263624	UNITED KINGDOM	GBR		12/15/2025	3.890	382,992		370,000
100263625	UNITED KINGDOM	GBR		12/15/2025	3.340	516,976		600,000
100263626	UNITED KINGDOM	GBR		12/15/2025	3.740	209,837		200,000
100263628	UNITED KINGDOM	GBR		12/15/2025	4.440	146,808		150,000
100263629	UNITED KINGDOM	GBR		12/15/2025	3.740	84,781		85,000
100263630	UNITED KINGDOM	GBR		12/15/2025	3.740	722,632		730,000
100263631	UNITED KINGDOM	GBR		12/15/2025	3.390	100,109		121,153
100263632	UNITED KINGDOM	GBR		12/15/2025	3.990	100,379		92,000
100263633	UNITED KINGDOM	GBR		12/15/2025	3.190	142,940		140,000
100263634	UNITED KINGDOM	GBR		12/15/2025	3.340	213,329		210,000
100263635	UNITED KINGDOM	GBR		12/15/2025	3.390	130,904		150,000
100263636	UNITED KINGDOM	GBR		12/15/2025	3.990	232,055		210,000
100263637	UNITED KINGDOM	GBR		12/15/2025	3.340	177,158		175,000
100263638	UNITED KINGDOM	GBR		12/15/2025	3.990	216,687		195,000
100263639	UNITED KINGDOM	GBR		12/15/2025	2.990	349,257		340,000
100263640	UNITED KINGDOM	GBR		12/15/2025	3.440	163,415		158,000
100263641	UNITED KINGDOM	GBR		12/15/2025	2.990	625,001		610,000
100263642	UNITED KINGDOM	GBR		12/15/2025	3.290	138,237		185,000
100263643	UNITED KINGDOM	GBR		12/15/2025	3.240	514,865		500,000
100263644	UNITED KINGDOM	GBR		12/15/2025	3.390	329,977		350,000
100263645	UNITED KINGDOM	GBR		12/15/2025	3.440	108,662		105,000
100263646	UNITED KINGDOM	GBR		12/15/2025	2.990	411,932		400,000
100263647	UNITED KINGDOM	GBR		12/15/2025	3.390	213,829		210,000
100263648	UNITED KINGDOM	GBR		12/15/2025	4.240	388,987		360,000
100263649	UNITED KINGDOM	GBR		12/15/2025	3.540	389,873		487,500
100263650	UNITED KINGDOM	GBR		12/15/2025	3.940	318,945		315,000
100263651	UNITED KINGDOM	GBR		12/15/2025	3.190	137,859		135,000
100263652	UNITED KINGDOM	GBR		12/15/2025	3.640	140,888		140,000
100263653	UNITED KINGDOM	GBR		12/15/2025	3.640	205,527		200,000
100263654	UNITED KINGDOM	GBR		12/15/2025	3.040	863,106		850,000
100263655	UNITED KINGDOM	GBR		12/15/2025	3.040	494,119		485,000
100263656	UNITED KINGDOM	GBR		12/15/2025	2.990	116,619		130,000
100263657	UNITED KINGDOM	GBR		12/15/2025	3.890	273,065		270,000
100263658	UNITED KINGDOM	GBR		12/15/2025	2.990	513,168		500,000
100263659	UNITED KINGDOM	GBR		12/15/2025	3.890	145,398		140,000
100263660	UNITED KINGDOM	GBR		12/15/2025	3.340	204,196		200,000
100263661	UNITED KINGDOM	GBR		12/15/2025	4.090	405,504		390,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263662	UNITED KINGDOM	GBR		12/15/2025	3.340	204,108		200,000
100263663	UNITED KINGDOM	GBR		12/15/2025	8.990	97,117		87,500
100263664	UNITED KINGDOM	GBR		12/15/2025	3.390	610,652		600,000
100263665	UNITED KINGDOM	GBR		12/15/2025	2.990	85,371		84,000
100263666	UNITED KINGDOM	GBR		12/15/2025	3.390	274,424		270,000
100263667	UNITED KINGDOM	GBR		12/15/2025	3.340	587,662		580,000
100263668	UNITED KINGDOM	GBR		12/15/2025	3.390	314,231		310,000
100263669	UNITED KINGDOM	GBR		12/15/2025	3.840	225,293		205,000
100263670	UNITED KINGDOM	GBR		12/15/2025	2.990	745,045		725,000
100263671	UNITED KINGDOM	GBR		12/15/2025	2.990	97,997		95,000
100263672	UNITED KINGDOM	GBR		12/15/2025	4.040	373,920		355,000
100263673	UNITED KINGDOM	GBR		12/15/2025	3.190	194,167		190,000
100263674	UNITED KINGDOM	GBR		12/15/2025	3.190	230,056		225,000
100263675	UNITED KINGDOM	GBR		12/15/2025	3.340	87,199		110,000
100263676	UNITED KINGDOM	GBR		12/15/2025	3.340	147,753		145,000
100263677	UNITED KINGDOM	GBR		12/15/2025	3.240	89,513		112,500
100263678	UNITED KINGDOM	GBR		12/15/2025	3.140	68,420		85,000
100263679	UNITED KINGDOM	GBR		12/15/2025	3.340	112,624		110,500
100263680	UNITED KINGDOM	GBR		12/15/2025	3.390	383,007		375,000
100263681	UNITED KINGDOM	GBR		12/15/2025	3.390	359,719		370,000
100263682	UNITED KINGDOM	GBR		12/15/2025	2.890	259,221		250,000
100263683	UNITED KINGDOM	GBR		12/15/2025	3.690	162,221		190,000
100263684	UNITED KINGDOM	GBR		12/15/2025	3.690	567,808		560,000
100263685	UNITED KINGDOM	GBR		12/15/2025	3.440	1,004,231		975,000
100263686	UNITED KINGDOM	GBR		12/15/2025	3.240	1,024,987		1,050,000
100263687	UNITED KINGDOM	GBR		12/15/2025	3.090	84,815		110,000
100263688	UNITED KINGDOM	GBR		12/15/2025	3.340	351,266		345,000
100263689	UNITED KINGDOM	GBR		12/15/2025	3.990	264,214		240,000
100263690	UNITED KINGDOM	GBR		12/15/2025	3.340	275,439		270,000
100263691	UNITED KINGDOM	GBR		12/15/2025	3.740	128,796		125,000
100263692	UNITED KINGDOM	GBR		12/15/2025	3.390	194,710		190,000
100263693	UNITED KINGDOM	GBR		12/15/2025	3.240	186,305		180,000
100263694	UNITED KINGDOM	GBR		12/15/2025	4.340	447,313		410,000
100263695	UNITED KINGDOM	GBR		12/15/2025	3.640	558,471		550,000
100263696	UNITED KINGDOM	GBR		12/15/2025	2.990	663,401		800,000
100263697	UNITED KINGDOM	GBR		12/15/2025	2.990	249,273		280,000
100263698	UNITED KINGDOM	GBR		12/15/2025	2.990	484,972		550,000
100263699	UNITED KINGDOM	GBR		12/15/2025	3.340	108,923		108,000
100263700	UNITED KINGDOM	GBR		12/15/2025	3.990	138,369		125,000
100263701	UNITED KINGDOM	GBR		12/15/2025	3.090	164,764		185,000
100263702	UNITED KINGDOM	GBR		12/15/2025	3.140	129,484		125,000
100263703	UNITED KINGDOM	GBR		12/15/2025	3.140	433,333		425,000
100263704	UNITED KINGDOM	GBR		12/15/2025	3.300	79,886		78,500
100263705	UNITED KINGDOM	GBR		12/15/2025	4.090	375,973		370,000
100263706	UNITED KINGDOM	GBR		12/15/2025	3.340	421,003		415,000
100263707	UNITED KINGDOM	GBR		12/15/2025	2.990	222,253		250,000
100263708	UNITED KINGDOM	GBR		12/15/2025	3.390	315,870		310,000
100263709	UNITED KINGDOM	GBR		12/15/2025	3.740	101,197		122,000
100263710	UNITED KINGDOM	GBR		12/15/2025	3.340	112,729		110,000
100263711	UNITED KINGDOM	GBR		12/15/2025	3.340	127,827		125,000
100263712	UNITED KINGDOM	GBR		12/15/2025	3.390	189,873		186,000
100263713	UNITED KINGDOM	GBR		12/15/2025	3.390	329,581		325,000
100263714	UNITED KINGDOM	GBR		12/15/2025	3.340	549,310		540,000
100263715	UNITED KINGDOM	GBR		12/15/2025	3.340	68,543		80,000
100263716	UNITED KINGDOM	GBR		12/15/2025	3.340	269,046		265,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263717	UNITED KINGDOM	GBR		12/15/2025	3.890	88,110		85,000
100263718	UNITED KINGDOM	GBR		12/15/2025	8.990	170,717		190,000
100263719	UNITED KINGDOM	GBR		12/15/2025	2.890	264,388		255,000
100263720	UNITED KINGDOM	GBR		12/15/2025	3.240	127,782		145,000
100263721	UNITED KINGDOM	GBR		12/15/2025	3.890	459,815		457,000
100263722	UNITED KINGDOM	GBR		12/15/2025	3.390	128,045		125,000
100263723	UNITED KINGDOM	GBR		12/15/2025	3.340	355,085		350,000
100263724	UNITED KINGDOM	GBR		12/15/2025	3.140	257,235		250,000
100263725	UNITED KINGDOM	GBR		12/15/2025	3.390	214,004		210,000
100263726	UNITED KINGDOM	GBR		12/15/2025	3.390	173,805		170,000
100263727	UNITED KINGDOM	GBR		12/15/2025	3.390	114,636		112,000
100263728	UNITED KINGDOM	GBR		12/15/2025	3.390	212,423		210,000
100263729	UNITED KINGDOM	GBR		12/15/2025	4.090	318,038		310,000
100263730	UNITED KINGDOM	GBR		12/15/2025	3.190	122,322		120,000
100263731	UNITED KINGDOM	GBR		12/15/2025	4.090	568,620		570,000
100263732	UNITED KINGDOM	GBR		12/15/2025	2.990	110,453		107,000
100263733	UNITED KINGDOM	GBR		12/15/2025	3.640	431,029		426,000
100263734	UNITED KINGDOM	GBR		12/15/2025	2.890	217,765		210,000
100263735	UNITED KINGDOM	GBR		12/15/2025	3.140	171,017		165,000
100263736	UNITED KINGDOM	GBR		12/15/2025	3.340	153,171		151,000
100263737	UNITED KINGDOM	GBR		12/15/2025	3.340	284,328		280,000
100263738	UNITED KINGDOM	GBR		12/15/2025	8.990	81,706		100,000
100263739	UNITED KINGDOM	GBR		12/15/2025	2.990	142,410		137,500
100263740	UNITED KINGDOM	GBR		12/15/2025	3.390	374,108		370,000
100263741	UNITED KINGDOM	GBR		12/15/2025	3.390	707,748		700,000
100263742	UNITED KINGDOM	GBR		12/15/2025	3.190	908,783		892,500
100263743	UNITED KINGDOM	GBR		12/15/2025	2.890	559,452		630,000
100263744	UNITED KINGDOM	GBR		12/15/2025	3.490	204,937		285,000
100263745	UNITED KINGDOM	GBR		12/15/2025	3.390	1,024,521		1,000,000
100263746	UNITED KINGDOM	GBR		12/15/2025	3.140	355,457		400,000
100263747	UNITED KINGDOM	GBR		12/15/2025	3.240	166,148		161,000
100263748	UNITED KINGDOM	GBR		12/15/2025	3.300	431,717		425,000
100263749	UNITED KINGDOM	GBR		12/15/2025	3.390	390,137		425,000
100263750	UNITED KINGDOM	GBR		12/15/2025	3.390	785,736		800,000
100263751	UNITED KINGDOM	GBR		12/15/2025	3.340	122,739		120,000
100263752	UNITED KINGDOM	GBR		12/15/2025	3.340	102,250		100,000
100263753	UNITED KINGDOM	GBR		12/15/2025	3.990	94,130		86,000
100263754	UNITED KINGDOM	GBR		12/15/2025	3.390	443,574		450,000
100263755	UNITED KINGDOM	GBR		12/15/2025	3.890	180,461		201,500
100263756	UNITED KINGDOM	GBR		12/15/2025	4.040	328,487		300,000
100263757	UNITED KINGDOM	GBR		12/15/2025	3.340	167,270		165,000
100263758	UNITED KINGDOM	GBR		12/15/2025	3.190	229,422		225,000
100263759	UNITED KINGDOM	GBR		12/15/2025	3.340	221,597		220,000
100263760	UNITED KINGDOM	GBR		12/15/2025	3.140	210,779		205,000
100263761	UNITED KINGDOM	GBR		12/15/2025	3.390	152,671		148,000
100263762	UNITED KINGDOM	GBR		12/15/2025	3.300	190,791		187,500
100263763	UNITED KINGDOM	GBR		12/15/2025	3.300	802,659		795,000
100263764	UNITED KINGDOM	GBR		12/15/2025	3.390	668,796		660,000
100263765	UNITED KINGDOM	GBR		12/15/2025	3.340	589,065		580,000
100263766	UNITED KINGDOM	GBR		12/15/2025	3.990	668,905		650,000
100263767	UNITED KINGDOM	GBR		12/15/2025	3.890	535,014		550,000
100263768	UNITED KINGDOM	GBR		12/15/2025	3.140	220,648		214,000
100263769	UNITED KINGDOM	GBR		12/15/2025	3.140	499,086		489,950
100263770	UNITED KINGDOM	GBR		12/15/2025	3.740	560,343		550,000
100263771	UNITED KINGDOM	GBR		12/15/2025	3.990	198,029		180,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263772	UNITED KINGDOM	GBR		12/15/2025	3.340	184,841		202,500
100263773	UNITED KINGDOM	GBR		12/15/2025	3.340	217,545		280,000
100263774	UNITED KINGDOM	GBR		12/15/2025	4.090	412,837		475,000
100263775	UNITED KINGDOM	GBR		12/15/2025	3.390	81,206		117,000
100263776	UNITED KINGDOM	GBR		12/15/2025	4.290	205,743		200,000
100263777	UNITED KINGDOM	GBR		12/15/2025	3.390	76,579		75,000
100263778	UNITED KINGDOM	GBR		12/15/2025	3.390	79,799		77,000
100263779	UNITED KINGDOM	GBR		12/15/2025	3.840	148,205		180,000
100263780	UNITED KINGDOM	GBR		12/15/2025	3.390	89,254		87,000
100263781	UNITED KINGDOM	GBR		12/15/2025	3.540	310,306		300,000
100263782	UNITED KINGDOM	GBR		12/15/2025	3.990	94,544		85,000
100263783	UNITED KINGDOM	GBR		12/15/2025	3.390	132,244		130,000
100263784	UNITED KINGDOM	GBR		12/15/2025	3.390	123,942		120,000
100263785	UNITED KINGDOM	GBR		12/15/2025	3.390	238,939		245,000
100263786	UNITED KINGDOM	GBR		12/15/2025	3.390	566,484		575,000
100263787	UNITED KINGDOM	GBR		12/15/2025	3.340	101,971		100,000
100263788	UNITED KINGDOM	GBR		12/15/2025	3.390	763,331		800,000
100263789	UNITED KINGDOM	GBR		12/15/2025	3.140	114,617		110,000
100263790	UNITED KINGDOM	GBR		12/15/2025	3.340	412,174		400,000
100263791	UNITED KINGDOM	GBR		12/15/2025	3.390	579,992		580,000
100263792	UNITED KINGDOM	GBR		12/15/2025	3.990	88,719		80,000
100263793	UNITED KINGDOM	GBR		12/15/2025	3.390	92,674		90,000
100263794	UNITED KINGDOM	GBR		12/15/2025	3.390	122,200		118,000
100263795	UNITED KINGDOM	GBR		12/15/2025	8.990	145,664		140,000
100263796	UNITED KINGDOM	GBR		12/15/2025	8.990	129,686		125,000
100263797	UNITED KINGDOM	GBR		12/15/2025	3.490	191,251		187,000
100263798	UNITED KINGDOM	GBR		12/15/2025	3.390	152,471		163,000
100263799	UNITED KINGDOM	GBR		12/15/2025	3.190	247,210		240,000
100263800	UNITED KINGDOM	GBR		12/15/2025	3.190	334,018		330,000
100263801	UNITED KINGDOM	GBR		12/15/2025	4.240	470,476		460,000
100263802	UNITED KINGDOM	GBR		12/15/2025	3.440	178,221		200,000
100263803	UNITED KINGDOM	GBR		12/15/2025	3.390	142,008		140,000
100263804	UNITED KINGDOM	GBR		12/15/2025	3.340	430,800		425,000
100263805	UNITED KINGDOM	GBR		12/15/2025	3.390	500,338		530,000
100263806	UNITED KINGDOM	GBR		12/15/2025	3.340	264,971		260,000
100263807	UNITED KINGDOM	GBR		12/15/2025	3.340	238,734		230,000
100263808	UNITED KINGDOM	GBR		12/15/2025	3.340	183,261		180,000
100263809	UNITED KINGDOM	GBR		12/15/2025	2.890	411,825		500,000
100263810	UNITED KINGDOM	GBR		12/15/2025	3.990	473,038		430,000
100263811	UNITED KINGDOM	GBR		12/15/2025	3.340	375,379		370,000
100263812	UNITED KINGDOM	GBR		12/15/2025	3.340	153,398		190,000
100263813	UNITED KINGDOM	GBR		12/15/2025	3.640	155,844		148,000
100263814	UNITED KINGDOM	GBR		12/15/2025	3.690	328,485		335,000
100263815	UNITED KINGDOM	GBR		12/15/2025	3.340	504,280		495,000
100263816	UNITED KINGDOM	GBR		12/15/2025	3.340	366,310		360,000
100263817	UNITED KINGDOM	GBR		12/15/2025	3.440	206,802		199,000
100263818	UNITED KINGDOM	GBR		12/15/2025	3.190	216,351		210,000
100263819	UNITED KINGDOM	GBR		12/15/2025	3.240	204,556		210,000
100263820	UNITED KINGDOM	GBR		12/15/2025	8.500	115,126		110,000
100263821	UNITED KINGDOM	GBR		12/15/2025	3.890	228,388		220,000
100263822	UNITED KINGDOM	GBR		12/15/2025	3.390	773,961		760,000
100263823	UNITED KINGDOM	GBR		12/15/2025	2.990	291,781		330,000
100263824	UNITED KINGDOM	GBR		12/15/2025	3.340	508,476		500,000
100263825	UNITED KINGDOM	GBR		12/15/2025	3.340	329,109		325,000
100263826	UNITED KINGDOM	GBR		12/15/2025	3.340	125,354		140,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263827	UNITED KINGDOM	GBR		12/15/2025	2.990	678,032		875,000
100263828	UNITED KINGDOM	GBR		12/15/2025	3.340	278,893		275,000
100263829	UNITED KINGDOM	GBR		12/15/2025	3.390	539,988		529,950
100263830	UNITED KINGDOM	GBR		12/15/2025	2.890	534,215		600,000
100263831	UNITED KINGDOM	GBR		12/15/2025	2.890	103,734		100,000
100263832	UNITED KINGDOM	GBR		12/15/2025	2.890	232,164		225,000
100263833	UNITED KINGDOM	GBR		12/15/2025	3.340	117,643		115,000
100263834	UNITED KINGDOM	GBR		12/15/2025	3.240	462,822		525,924
100263835	UNITED KINGDOM	GBR		12/15/2025	3.440	367,402		410,000
100263836	UNITED KINGDOM	GBR		12/15/2025	3.990	155,104		140,000
100263837	UNITED KINGDOM	GBR		12/15/2025	3.190	252,471		247,000
100263838	UNITED KINGDOM	GBR		12/15/2025	2.990	748,255		730,000
100263839	UNITED KINGDOM	GBR		12/15/2025	3.390	1,168,766		1,150,000
100263840	UNITED KINGDOM	GBR		12/15/2025	3.740	235,153		230,000
100263841	UNITED KINGDOM	GBR		12/15/2025	3.340	612,691		605,000
100263842	UNITED KINGDOM	GBR		12/15/2025	3.390	87,442		155,000
100263843	UNITED KINGDOM	GBR		12/15/2025	3.540	86,441		90,000
100263844	UNITED KINGDOM	GBR		12/15/2025	3.690	453,563		500,000
100263845	UNITED KINGDOM	GBR		12/15/2025	3.390	130,112		140,000
100263846	UNITED KINGDOM	GBR		12/15/2025	3.340	70,698		75,000
100263847	UNITED KINGDOM	GBR		12/15/2025	3.340	101,475		99,500
100263848	UNITED KINGDOM	GBR		12/15/2025	2.990	411,537		400,000
100263849	UNITED KINGDOM	GBR		12/15/2025	3.440	123,822		120,000
100263850	UNITED KINGDOM	GBR		12/15/2025	2.990	463,012		450,000
100263851	UNITED KINGDOM	GBR		12/15/2025	2.890	91,492		88,000
100263852	UNITED KINGDOM	GBR		12/15/2025	3.340	582,710		575,000
100263853	UNITED KINGDOM	GBR		12/15/2025	3.340	202,985		200,000
100263854	UNITED KINGDOM	GBR		12/15/2025	3.340	324,622		320,000
100263855	UNITED KINGDOM	GBR		12/15/2025	3.340	238,092		235,000
100263856	UNITED KINGDOM	GBR		12/15/2025	3.190	88,309		84,950
100263857	UNITED KINGDOM	GBR		12/15/2025	3.340	353,809		350,000
100263858	UNITED KINGDOM	GBR		12/15/2025	3.340	198,325		195,000
100263859	UNITED KINGDOM	GBR		12/15/2025	3.140	760,333		750,000
100263860	UNITED KINGDOM	GBR		12/15/2025	3.190	396,913		385,000
100263861	UNITED KINGDOM	GBR		12/15/2025	3.340	151,319		165,000
100263862	UNITED KINGDOM	GBR		12/15/2025	3.490	831,602		950,000
100263863	UNITED KINGDOM	GBR		12/15/2025	2.890	422,504		570,000
100263864	UNITED KINGDOM	GBR		12/15/2025	3.190	206,270		200,000
100263865	UNITED KINGDOM	GBR		12/15/2025	3.390	134,476		130,000
100263866	UNITED KINGDOM	GBR		12/15/2025	3.040	630,851		620,000
100263867	UNITED KINGDOM	GBR		12/15/2025	3.240	235,591		230,000
100263868	UNITED KINGDOM	GBR		12/15/2025	3.190	465,652		460,000
100263869	UNITED KINGDOM	GBR		12/15/2025	3.990	122,185		112,000
100263870	UNITED KINGDOM	GBR		12/15/2025	3.990	136,829		135,000
100263871	UNITED KINGDOM	GBR		12/15/2025	8.990	92,652		83,000
100263872	UNITED KINGDOM	GBR		12/15/2025	3.390	140,217		135,000
100263873	UNITED KINGDOM	GBR		12/15/2025	3.390	845,500		830,000
100263874	UNITED KINGDOM	GBR		12/15/2025	2.990	108,224		105,000
100263875	UNITED KINGDOM	GBR		12/15/2025	3.940	151,603		350,000
100263876	UNITED KINGDOM	GBR		12/15/2025	3.240	149,115		145,000
100263877	UNITED KINGDOM	GBR		12/15/2025	3.040	694,193		685,000
100263878	UNITED KINGDOM	GBR		12/15/2025	3.040	560,567		550,000
100263879	UNITED KINGDOM	GBR		12/15/2025	3.240	481,542		555,000
100263880	UNITED KINGDOM	GBR		12/15/2025	3.340	130,570		195,000
100263881	UNITED KINGDOM	GBR		12/15/2025	3.640	481,913		475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263882	UNITED KINGDOM	GBR		12/15/2025	3.040	1,015,182		1,050,000
100263883	UNITED KINGDOM	GBR		12/15/2025	4.090	205,411		200,000
100263884	UNITED KINGDOM	GBR		12/15/2025	3.140	359,982		350,000
100263885	UNITED KINGDOM	GBR		12/15/2025	3.840	148,512		135,000
100263886	UNITED KINGDOM	GBR		12/15/2025	3.300	98,175		96,000
100263887	UNITED KINGDOM	GBR		12/15/2025	3.890	163,069		157,500
100263888	UNITED KINGDOM	GBR		12/15/2025	3.390	164,584		160,000
100263889	UNITED KINGDOM	GBR		12/15/2025	3.540	82,937		80,000
100263890	UNITED KINGDOM	GBR		12/15/2025	3.340	158,565		160,000
100263891	UNITED KINGDOM	GBR		12/15/2025	3.340	91,729		90,000
100263892	UNITED KINGDOM	GBR		12/15/2025	3.190	513,101		500,000
100263893	UNITED KINGDOM	GBR		12/15/2025	3.640	489,925		485,000
100263894	UNITED KINGDOM	GBR		12/15/2025	2.890	103,976		100,000
100263895	UNITED KINGDOM	GBR		12/15/2025	3.390	210,640		205,000
100263896	UNITED KINGDOM	GBR		12/15/2025	3.340	355,981		350,000
100263897	UNITED KINGDOM	GBR		12/15/2025	3.990	220,734		215,000
100263898	UNITED KINGDOM	GBR		12/15/2025	3.890	184,978		178,500
100263899	UNITED KINGDOM	GBR		12/15/2025	3.390	205,655		200,000
100263900	UNITED KINGDOM	GBR		12/15/2025	3.390	237,667		235,000
100263901	UNITED KINGDOM	GBR		12/15/2025	3.390	354,832		350,000
100263902	UNITED KINGDOM	GBR		12/15/2025	3.640	115,009		116,800
100263903	UNITED KINGDOM	GBR		12/15/2025	2.990	197,836		190,000
100263904	UNITED KINGDOM	GBR		12/15/2025	2.990	151,379		145,000
100263905	UNITED KINGDOM	GBR		12/15/2025	3.390	101,785		100,000
100263906	UNITED KINGDOM	GBR		12/15/2025	3.390	193,955		190,000
100263907	UNITED KINGDOM	GBR		12/15/2025	3.390	996,100		1,500,000
100263908	UNITED KINGDOM	GBR		12/15/2025	3.990	76,838		80,000
100263909	UNITED KINGDOM	GBR		12/15/2025	3.190	401,334		405,000
100263910	UNITED KINGDOM	GBR		12/15/2025	3.140	257,052		249,950
100263911	UNITED KINGDOM	GBR		12/15/2025	3.190	307,569		299,000
100263912	UNITED KINGDOM	GBR		12/15/2025	3.840	1,294,319		1,275,000
100263913	UNITED KINGDOM	GBR		12/15/2025	3.340	101,835		100,000
100263914	UNITED KINGDOM	GBR		12/15/2025	3.140	267,575		260,000
100263915	UNITED KINGDOM	GBR		12/15/2025	3.140	210,542		205,000
100263916	UNITED KINGDOM	GBR		12/15/2025	3.140	185,733		180,000
100263917	UNITED KINGDOM	GBR		12/15/2025	3.640	383,158		375,000
100263918	UNITED KINGDOM	GBR		12/15/2025	3.140	537,564		525,000
100263919	UNITED KINGDOM	GBR		12/15/2025	3.540	131,864		130,000
100263920	UNITED KINGDOM	GBR		12/15/2025	3.990	84,367		77,500
100263921	UNITED KINGDOM	GBR		12/15/2025	4.390	144,429		145,000
100263922	UNITED KINGDOM	GBR		12/15/2025	3.240	411,705		400,000
100263923	UNITED KINGDOM	GBR		12/15/2025	3.140	724,615		740,000
100263924	UNITED KINGDOM	GBR		12/15/2025	3.140	407,427		400,000
100263925	UNITED KINGDOM	GBR		12/15/2025	3.440	269,732		260,000
100263926	UNITED KINGDOM	GBR		12/15/2025	3.640	99,784		130,000
100263927	UNITED KINGDOM	GBR		12/15/2025	3.640	146,860		150,000
100263928	UNITED KINGDOM	GBR		12/15/2025	3.140	94,509		90,000
100263929	UNITED KINGDOM	GBR		12/15/2025	3.990	250,406		228,000
100263930	UNITED KINGDOM	GBR		12/15/2025	3.340	440,372		435,000
100263931	UNITED KINGDOM	GBR		12/15/2025	3.340	288,968		285,000
100263932	UNITED KINGDOM	GBR		12/15/2025	3.340	384,762		375,000
100263933	UNITED KINGDOM	GBR		12/15/2025	3.340	570,611		560,000
100263934	UNITED KINGDOM	GBR		12/15/2025	4.290	213,808		207,500
100263935	UNITED KINGDOM	GBR		12/15/2025	3.340	169,414		175,000
100263936	UNITED KINGDOM	GBR		12/15/2025	2.990	238,630		230,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263937	UNITED KINGDOM	GBR		12/15/2025	3.890	124,878		120,000
100263938	UNITED KINGDOM	GBR		12/15/2025	3.540	910,769		880,000
100263939	UNITED KINGDOM	GBR		12/15/2025	3.740	749,078		735,500
100263940	UNITED KINGDOM	GBR		12/15/2025	3.240	78,267		75,000
100263941	UNITED KINGDOM	GBR		12/15/2025	2.990	197,781		190,000
100263942	UNITED KINGDOM	GBR		12/15/2025	2.990	195,286		187,500
100263943	UNITED KINGDOM	GBR		12/15/2025	2.990	197,469		190,000
100263944	UNITED KINGDOM	GBR		12/15/2025	2.990	189,990		182,500
100263945	UNITED KINGDOM	GBR		12/15/2025	3.340	122,826		120,000
100263946	UNITED KINGDOM	GBR		12/15/2025	3.240	117,513		115,000
100263947	UNITED KINGDOM	GBR		12/15/2025	2.990	192,624		185,000
100263948	UNITED KINGDOM	GBR		12/15/2025	2.990	379,203		375,000
100263949	UNITED KINGDOM	GBR		12/15/2025	2.990	192,570		185,000
100263950	UNITED KINGDOM	GBR		12/15/2025	2.990	413,811		400,000
100263951	UNITED KINGDOM	GBR		12/15/2025	3.190	114,882		111,000
100263952	UNITED KINGDOM	GBR		12/15/2025	3.440	413,636		400,000
100263953	UNITED KINGDOM	GBR		12/15/2025	3.440	596,666		577,500
100263954	UNITED KINGDOM	GBR		12/15/2025	3.990	424,759		386,000
100263955	UNITED KINGDOM	GBR		12/15/2025	3.340	285,816		282,000
100263956	UNITED KINGDOM	GBR		12/15/2025	3.740	81,494		78,500
100263957	UNITED KINGDOM	GBR		12/15/2025	3.040	861,352		850,000
100263958	UNITED KINGDOM	GBR		12/15/2025	3.340	232,744		230,000
100263959	UNITED KINGDOM	GBR		12/15/2025	3.340	173,271		170,000
100263960	UNITED KINGDOM	GBR		12/15/2025	3.340	168,559		165,000
100263961	UNITED KINGDOM	GBR		12/15/2025	3.340	117,217		115,000
100263962	UNITED KINGDOM	GBR		12/15/2025	3.340	187,805		185,000
100263963	UNITED KINGDOM	GBR		12/15/2025	8.990	597		180,000
100263964	UNITED KINGDOM	GBR		12/15/2025	3.340	101,308		110,000
100263965	UNITED KINGDOM	GBR		12/15/2025	3.340	147,048		160,000
100263966	UNITED KINGDOM	GBR		12/15/2025	3.340	314,882		375,000
100263967	UNITED KINGDOM	GBR		12/15/2025	2.990	454,080		440,000
100263968	UNITED KINGDOM	GBR		12/15/2025	2.990	189,930		182,500
100263969	UNITED KINGDOM	GBR		12/15/2025	2.990	192,359		185,000
100263970	UNITED KINGDOM	GBR		12/15/2025	2.990	192,285		185,000
100263971	UNITED KINGDOM	GBR		12/15/2025	3.540	103,699		110,000
100263972	UNITED KINGDOM	GBR		12/15/2025	3.690	240,951		235,000
100263973	UNITED KINGDOM	GBR		12/15/2025	3.740	369,002		395,000
100263974	UNITED KINGDOM	GBR		12/15/2025	3.040	353,465		345,000
100263975	UNITED KINGDOM	GBR		12/15/2025	3.340	77,989		76,000
100263976	UNITED KINGDOM	GBR		12/15/2025	3.890	1,146,046		1,130,000
100263977	UNITED KINGDOM	GBR		12/15/2025	3.190	240,507		234,950
100263978	UNITED KINGDOM	GBR		12/15/2025	3.340	212,495		210,000
100263979	UNITED KINGDOM	GBR		12/15/2025	3.140	466,853		458,000
100263980	UNITED KINGDOM	GBR		12/15/2025	3.340	353,528		350,000
100263981	UNITED KINGDOM	GBR		12/15/2025	3.540	156,261		150,000
100263982	UNITED KINGDOM	GBR		12/15/2025	3.240	93,002		90,000
100263983	UNITED KINGDOM	GBR		12/15/2025	3.340	162,521		160,000
100263984	UNITED KINGDOM	GBR		12/15/2025	3.190	260,392		255,000
100263985	UNITED KINGDOM	GBR		12/15/2025	3.340	406,225		400,000
100263986	UNITED KINGDOM	GBR		12/15/2025	3.340	81,833		80,000
100263987	UNITED KINGDOM	GBR		12/15/2025	3.340	563,697		555,000
100263988	UNITED KINGDOM	GBR		12/15/2025	3.340	220,676		275,000
100263989	UNITED KINGDOM	GBR		12/15/2025	3.340	86,028		105,000
100263990	UNITED KINGDOM	GBR		12/15/2025	3.240	257,269		290,000
100263991	UNITED KINGDOM	GBR		12/15/2025	3.690	495,738		490,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100263992	UNITED KINGDOM	GBR		12/15/2025	3.690	703,313		720,000
100263993	UNITED KINGDOM	GBR		12/15/2025	3.340	288,994		285,000
100263994	UNITED KINGDOM	GBR		12/15/2025	3.340	137,310		135,000
100263995	UNITED KINGDOM	GBR		12/15/2025	3.640	501,007		485,000
100263996	UNITED KINGDOM	GBR		12/15/2025	3.340	132,450		130,000
100263997	UNITED KINGDOM	GBR		12/15/2025	3.390	211,291		205,000
100263998	UNITED KINGDOM	GBR		12/15/2025	3.940	300,682		340,000
100263999	UNITED KINGDOM	GBR		12/15/2025	3.340	86,212		85,000
100264000	UNITED KINGDOM	GBR		12/15/2025	3.340	81,185		80,000
100264001	UNITED KINGDOM	GBR		12/15/2025	3.240	83,539		80,000
100264002	UNITED KINGDOM	GBR		12/15/2025	3.390	188,368		185,000
100264003	UNITED KINGDOM	GBR		12/15/2025	3.340	86,239		85,000
100264004	UNITED KINGDOM	GBR		12/15/2025	3.340	222,910		220,000
100264005	UNITED KINGDOM	GBR		12/15/2025	3.340	222,700		220,000
100264006	UNITED KINGDOM	GBR		12/15/2025	3.590	958,841		950,000
100264007	UNITED KINGDOM	GBR		12/15/2025	3.390	340,380		335,000
100264008	UNITED KINGDOM	GBR		12/15/2025	3.390	112,347		110,000
100264009	UNITED KINGDOM	GBR		12/15/2025	3.390	125,176		123,000
100264010	UNITED KINGDOM	GBR		12/15/2025	3.340	263,279		260,000
100264011	UNITED KINGDOM	GBR		12/15/2025	3.340	101,322		100,000
100264012	UNITED KINGDOM	GBR		12/15/2025	3.340	81,209		80,000
100264013	UNITED KINGDOM	GBR		12/15/2025	3.340	319,525		315,000
100264014	UNITED KINGDOM	GBR		12/15/2025	4.090	271,231		267,000
100264015	UNITED KINGDOM	GBR		12/15/2025	3.140	440,584		550,000
100264016	UNITED KINGDOM	GBR		12/15/2025	3.340	90,171		96,000
100264017	UNITED KINGDOM	GBR		12/15/2025	3.140	177,802		172,500
100264018	UNITED KINGDOM	GBR		12/15/2025	3.140	488,693		525,000
100264019	UNITED KINGDOM	GBR		12/15/2025	3.440	139,758		135,000
100264020	UNITED KINGDOM	GBR		12/15/2025	3.590	425,651		420,000
100264021	UNITED KINGDOM	GBR		12/15/2025	3.140	165,363		160,000
100264022	UNITED KINGDOM	GBR		12/15/2025	3.990	197,624		180,000
100264023	UNITED KINGDOM	GBR		12/15/2025	3.300	405,410		400,000
100264024	UNITED KINGDOM	GBR		12/15/2025	3.140	187,619		181,000
100264025	UNITED KINGDOM	GBR		12/15/2025	3.340	485,150		478,500
100264026	UNITED KINGDOM	GBR		12/15/2025	2.990	354,247		400,000
100264027	UNITED KINGDOM	GBR		12/15/2025	3.340	228,175		225,000
100264028	UNITED KINGDOM	GBR		12/15/2025	3.240	171,286		165,000
100264029	UNITED KINGDOM	GBR		12/15/2025	8.990	114,960		110,000
100264030	UNITED KINGDOM	GBR		12/15/2025	3.300	472,054		465,000
100264031	UNITED KINGDOM	GBR		12/15/2025	3.340	368,755		375,000
100264032	UNITED KINGDOM	GBR		12/15/2025	3.340	117,186		115,000
100264033	UNITED KINGDOM	GBR		12/15/2025	3.340	193,936		212,500
100264034	UNITED KINGDOM	GBR		12/15/2025	3.440	877,010		910,000
100264035	UNITED KINGDOM	GBR		12/15/2025	3.340	101,711		100,000
100264036	UNITED KINGDOM	GBR		12/15/2025	3.340	168,004		165,000
100264037	UNITED KINGDOM	GBR		12/15/2025	3.890	161,503		155,000
100264038	UNITED KINGDOM	GBR		12/15/2025	3.340	422,192		417,000
100264039	UNITED KINGDOM	GBR		12/15/2025	3.890	185,848		180,000
100264040	UNITED KINGDOM	GBR		12/15/2025	4.240	311,674		315,000
100264041	UNITED KINGDOM	GBR		12/15/2025	4.340	326,830		305,000
100264042	UNITED KINGDOM	GBR		12/15/2025	3.340	140,813		300,000
100264043	UNITED KINGDOM	GBR		12/15/2025	3.390	186,679		180,000
100264044	UNITED KINGDOM	GBR		12/15/2025	3.340	429,881		425,000
100264045	UNITED KINGDOM	GBR		12/15/2025	3.340	163,847		160,000
100264046	UNITED KINGDOM	GBR		12/15/2025	3.390	193,858		190,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264047	UNITED KINGDOM	GBR		12/15/2025	3.300	365,003		360,000
100264048	UNITED KINGDOM	GBR		12/15/2025	2.990	72,428		85,000
100264049	UNITED KINGDOM	GBR		12/15/2025	2.990	432,194		490,000
100264050	UNITED KINGDOM	GBR		12/15/2025	3.340	385,280		410,000
100264051	UNITED KINGDOM	GBR		12/15/2025	3.340	150,373		147,000
100264052	UNITED KINGDOM	GBR		12/15/2025	3.340	295,022		300,000
100264053	UNITED KINGDOM	GBR		12/15/2025	3.190	638,007		620,000
100264054	UNITED KINGDOM	GBR		12/15/2025	3.340	104,494		102,000
100264055	UNITED KINGDOM	GBR		12/15/2025	3.140	626,475		605,000
100264056	UNITED KINGDOM	GBR		12/15/2025	3.190	613,221		600,000
100264057	UNITED KINGDOM	GBR		12/15/2025	3.390	604,092		600,000
100264058	UNITED KINGDOM	GBR		12/15/2025	3.740	170,735		175,000
100264059	UNITED KINGDOM	GBR		12/15/2025	3.790	532,338		525,000
100264060	UNITED KINGDOM	GBR		12/15/2025	3.640	155,584		150,000
100264061	UNITED KINGDOM	GBR		12/15/2025	3.690	1,012,404		1,375,000
100264062	UNITED KINGDOM	GBR		12/15/2025	3.640	354,316		350,000
100264063	UNITED KINGDOM	GBR		12/15/2025	2.990	125,950		121,000
100264064	UNITED KINGDOM	GBR		12/15/2025	4.290	218,067		215,000
100264065	UNITED KINGDOM	GBR		12/15/2025	3.390	133,046		130,000
100264066	UNITED KINGDOM	GBR		12/15/2025	2.990	114,628		110,000
100264067	UNITED KINGDOM	GBR		12/15/2025	3.390	157,575		155,000
100264068	UNITED KINGDOM	GBR		12/15/2025	3.640	498,514		492,500
100264069	UNITED KINGDOM	GBR		12/15/2025	3.390	89,132		87,000
100264070	UNITED KINGDOM	GBR		12/15/2025	2.990	83,614		80,000
100264071	UNITED KINGDOM	GBR		12/15/2025	3.640	144,330		155,000
100264072	UNITED KINGDOM	GBR		12/15/2025	3.390	203,594		200,000
100264073	UNITED KINGDOM	GBR		12/15/2025	3.390	177,909		175,000
100264074	UNITED KINGDOM	GBR		12/15/2025	3.390	223,438		220,000
100264075	UNITED KINGDOM	GBR		12/15/2025	3.390	87,298		85,000
100264076	UNITED KINGDOM	GBR		12/15/2025	3.690	270,875		265,000
100264077	UNITED KINGDOM	GBR		12/15/2025	4.240	433,250		420,000
100264078	UNITED KINGDOM	GBR		12/15/2025	3.790	685,942		675,000
100264079	UNITED KINGDOM	GBR		12/15/2025	3.840	214,040		195,000
100264080	UNITED KINGDOM	GBR		12/15/2025	2.990	202,389		195,000
100264081	UNITED KINGDOM	GBR		12/15/2025	3.440	152,991		147,500
100264082	UNITED KINGDOM	GBR		12/15/2025	3.340	86,461		85,000
100264083	UNITED KINGDOM	GBR		12/15/2025	3.190	190,713		185,000
100264084	UNITED KINGDOM	GBR		12/15/2025	3.990	211,180		195,000
100264085	UNITED KINGDOM	GBR		12/15/2025	2.990	371,788		465,000
100264086	UNITED KINGDOM	GBR		12/15/2025	3.490	169,374		165,000
100264087	UNITED KINGDOM	GBR		12/15/2025	3.490	153,826		150,000
100264088	UNITED KINGDOM	GBR		12/15/2025	3.340	176,026		180,000
100264089	UNITED KINGDOM	GBR		12/15/2025	3.340	119,187		117,000
100264090	UNITED KINGDOM	GBR		12/15/2025	3.340	94,119		100,000
100264091	UNITED KINGDOM	GBR		12/15/2025	2.990	685,541		665,000
100264092	UNITED KINGDOM	GBR		12/15/2025	2.990	440,293		425,000
100264093	UNITED KINGDOM	GBR		12/15/2025	3.990	305,285		275,000
100264094	UNITED KINGDOM	GBR		12/15/2025	3.340	253,387		250,000
100264095	UNITED KINGDOM	GBR		12/15/2025	3.340	228,010		225,000
100264096	UNITED KINGDOM	GBR		12/15/2025	3.340	566,336		558,000
100264097	UNITED KINGDOM	GBR		12/15/2025	3.340	90,769		112,500
100264098	UNITED KINGDOM	GBR		12/15/2025	3.040	617,100		605,000
100264099	UNITED KINGDOM	GBR		12/15/2025	3.090	150,685		183,950
100264100	UNITED KINGDOM	GBR		12/15/2025	3.240	81,896		80,000
100264101	UNITED KINGDOM	GBR		12/15/2025	3.040	432,991		425,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264102	UNITED KINGDOM	GBR		12/15/2025	3.190	88,218		85,000
100264103	UNITED KINGDOM	GBR		12/15/2025	3.340	87,770		86,000
100264104	UNITED KINGDOM	GBR		12/15/2025	3.190	88,172		85,000
100264105	UNITED KINGDOM	GBR		12/15/2025	3.040	590,524		580,000
100264106	UNITED KINGDOM	GBR		12/15/2025	3.040	407,624		400,000
100264107	UNITED KINGDOM	GBR		12/15/2025	3.240	239,700		235,000
100264108	UNITED KINGDOM	GBR		12/15/2025	3.490	83,369		125,000
100264109	UNITED KINGDOM	GBR		12/15/2025	3.040	418,420		475,000
100264110	UNITED KINGDOM	GBR		12/15/2025	3.590	365,586		585,000
100264111	UNITED KINGDOM	GBR		12/15/2025	3.690	175,404		170,000
100264112	UNITED KINGDOM	GBR		12/15/2025	3.040	316,465		310,000
100264113	UNITED KINGDOM	GBR		12/15/2025	3.340	608,131		600,000
100264114	UNITED KINGDOM	GBR		12/15/2025	3.840	187,267		170,000
100264115	UNITED KINGDOM	GBR		12/15/2025	3.690	196,631		194,000
100264116	UNITED KINGDOM	GBR		12/15/2025	4.090	178,740		206,000
100264117	UNITED KINGDOM	GBR		12/15/2025	3.190	150,310		145,000
100264118	UNITED KINGDOM	GBR		12/15/2025	3.040	633,881		625,000
100264119	UNITED KINGDOM	GBR		12/15/2025	3.990	291,542		270,000
100264120	UNITED KINGDOM	GBR		12/15/2025	2.990	185,620		180,000
100264121	UNITED KINGDOM	GBR		12/15/2025	2.990	205,982		200,000
100264122	UNITED KINGDOM	GBR		12/15/2025	3.340	298,569		290,000
100264123	UNITED KINGDOM	GBR		12/15/2025	3.440	103,280		100,000
100264124	UNITED KINGDOM	GBR		12/15/2025	4.040	414,377		380,000
100264125	UNITED KINGDOM	GBR		12/15/2025	2.990	221,441		215,000
100264126	UNITED KINGDOM	GBR		12/15/2025	2.990	91,860		110,000
100264127	UNITED KINGDOM	GBR		12/15/2025	3.290	138,226		190,000
100264128	UNITED KINGDOM	GBR		12/15/2025	2.890	303,266		296,000
100264129	UNITED KINGDOM	GBR		12/15/2025	3.190	160,019		155,000
100264130	UNITED KINGDOM	GBR		12/15/2025	3.040	469,044		460,000
100264131	UNITED KINGDOM	GBR		12/15/2025	3.040	646,365		650,000
100264132	UNITED KINGDOM	GBR		12/15/2025	3.190	124,669		120,500
100264133	UNITED KINGDOM	GBR		12/15/2025	2.890	98,827		95,000
100264134	UNITED KINGDOM	GBR		12/15/2025	3.040	691,462		735,000
100264135	UNITED KINGDOM	GBR		12/15/2025	2.990	532,822		900,000
100264136	UNITED KINGDOM	GBR		12/15/2025	3.190	226,064		220,000
100264137	UNITED KINGDOM	GBR		12/15/2025	3.190	149,567		145,000
100264138	UNITED KINGDOM	GBR		12/15/2025	3.190	270,318		265,000
100264139	UNITED KINGDOM	GBR		12/15/2025	3.140	176,627		173,000
100264140	UNITED KINGDOM	GBR		12/15/2025	2.990	360,609		350,000
100264141	UNITED KINGDOM	GBR		12/15/2025	2.990	269,955		260,000
100264142	UNITED KINGDOM	GBR		12/15/2025	2.990	259,976		250,000
100264143	UNITED KINGDOM	GBR		12/15/2025	3.040	423,542		420,000
100264144	UNITED KINGDOM	GBR		12/15/2025	3.740	221,204		250,000
100264145	UNITED KINGDOM	GBR		12/15/2025	2.990	1,722,950		2,000,000
100264146	UNITED KINGDOM	GBR		12/15/2025	2.990	192,522		185,000
100264147	UNITED KINGDOM	GBR		12/15/2025	2.990	220,976		212,500
100264148	UNITED KINGDOM	GBR		12/15/2025	2.990	310,777		300,000
100264149	UNITED KINGDOM	GBR		12/15/2025	3.040	449,542		440,000
100264150	UNITED KINGDOM	GBR		12/15/2025	2.990	190,908		185,000
100264151	UNITED KINGDOM	GBR		12/15/2025	2.990	95,683		92,500
100264152	UNITED KINGDOM	GBR		12/15/2025	3.390	114,232		110,000
100264153	UNITED KINGDOM	GBR		12/15/2025	3.190	134,679		130,000
100264154	UNITED KINGDOM	GBR		12/15/2025	3.190	540,312		525,000
100264155	UNITED KINGDOM	GBR		12/15/2025	3.840	219,844		200,000
100264156	UNITED KINGDOM	GBR		12/15/2025	3.590	89,505		90,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264157	UNITED KINGDOM	GBR		12/15/2025	3.390	548,989		540,000
100264158	UNITED KINGDOM	GBR		12/15/2025	3.890	104,643		110,000
100264159	UNITED KINGDOM	GBR		12/15/2025	3.340	100,791		98,500
100264160	UNITED KINGDOM	GBR		12/15/2025	3.340	143,176		140,000
100264161	UNITED KINGDOM	GBR		12/15/2025	3.190	226,865		220,000
100264162	UNITED KINGDOM	GBR		12/15/2025	3.190	124,519		119,995
100264163	UNITED KINGDOM	GBR		12/15/2025	4.140	127,596		115,000
100264164	UNITED KINGDOM	GBR		12/15/2025	3.640	892,045		1,200,000
100264165	UNITED KINGDOM	GBR		12/15/2025	3.300	336,362		450,000
100264166	UNITED KINGDOM	GBR		12/15/2025	2.890	93,450		90,000
100264167	UNITED KINGDOM	GBR		12/15/2025	3.190	112,106		122,500
100264168	UNITED KINGDOM	GBR		12/15/2025	3.040	1,045,837		1,030,000
100264169	UNITED KINGDOM	GBR		12/15/2025	3.040	527,359		520,000
100264170	UNITED KINGDOM	GBR		12/15/2025	3.240	617,788		600,000
100264171	UNITED KINGDOM	GBR		12/15/2025	2.890	269,234		260,000
100264172	UNITED KINGDOM	GBR		12/15/2025	2.890	444,316		430,000
100264173	UNITED KINGDOM	GBR		12/15/2025	4.240	367,617		425,000
100264174	UNITED KINGDOM	GBR		12/15/2025	3.540	112,183		108,000
100264175	UNITED KINGDOM	GBR		12/15/2025	2.890	80,025		77,000
100264176	UNITED KINGDOM	GBR		12/15/2025	3.040	997,823		985,000
100264177	UNITED KINGDOM	GBR		12/15/2025	3.190	124,403		120,000
100264178	UNITED KINGDOM	GBR		12/15/2025	2.890	584,624		595,000
100264179	UNITED KINGDOM	GBR		12/15/2025	3.840	538,859		490,000
100264180	UNITED KINGDOM	GBR		12/15/2025	3.990	97,400		98,000
100264181	UNITED KINGDOM	GBR		12/15/2025	3.890	123,661		121,000
100264182	UNITED KINGDOM	GBR		12/15/2025	3.990	439,847		400,000
100264183	UNITED KINGDOM	GBR		12/15/2025	3.390	584,192		575,000
100264184	UNITED KINGDOM	GBR		12/15/2025	3.740	79,575		77,000
100264185	UNITED KINGDOM	GBR		12/15/2025	3.790	407,332		400,000
100264186	UNITED KINGDOM	GBR		12/15/2025	3.040	891,781		875,000
100264187	UNITED KINGDOM	GBR		12/15/2025	8.990	207,215		205,000
100264190	UNITED KINGDOM	GBR		12/15/2025	8.700	614,467		590,000
100264191	UNITED KINGDOM	GBR		12/15/2025	8.500	186,102		190,000
100264192	UNITED KINGDOM	GBR		12/15/2025	3.040	1,062,754		1,100,000
100264193	UNITED KINGDOM	GBR		12/15/2025	3.190	829,526		950,000
100264194	UNITED KINGDOM	GBR		12/15/2025	3.290	113,638		110,000
100264195	UNITED KINGDOM	GBR		12/15/2025	8.500	452,753		750,000
100264196	UNITED KINGDOM	GBR		12/15/2025	8.500	73,661		1,500,000
100264197	UNITED KINGDOM	GBR		12/15/2025	8.500	56,266		115,000
100264198	UNITED KINGDOM	GBR		12/15/2025	8.700	322,533		355,000
100264199	UNITED KINGDOM	GBR		12/15/2025	4.040	403,339		372,000
100264200	UNITED KINGDOM	GBR		12/15/2025	3.190	411,305		400,000
100264201	UNITED KINGDOM	GBR		12/15/2025	3.590	203,812		200,000
100264202	UNITED KINGDOM	GBR		12/15/2025	3.340	374,855		370,000
100264203	UNITED KINGDOM	GBR		12/15/2025	2.990	812,772		850,000
100264204	UNITED KINGDOM	GBR		12/15/2025	3.040	290,544		285,000
100264205	UNITED KINGDOM	GBR		12/15/2025	3.640	559,329		550,000
100264206	UNITED KINGDOM	GBR		12/15/2025	3.590	207,656		200,000
100264207	UNITED KINGDOM	GBR		12/15/2025	3.340	255,086		250,000
100264208	UNITED KINGDOM	GBR		12/15/2025	3.340	76,813		75,000
100264209	UNITED KINGDOM	GBR		12/15/2025	3.340	120,045		117,500
100264210	UNITED KINGDOM	GBR		12/15/2025	3.040	761,359		750,000
100264211	UNITED KINGDOM	GBR		12/15/2025	3.340	531,382		525,000
100264212	UNITED KINGDOM	GBR		12/15/2025	8.990	127,916		115,000
100264213	UNITED KINGDOM	GBR		12/15/2025	4.040	596,300		555,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264214	UNITED KINGDOM	GBR		12/15/2025	3.090	109,838		156,000
100264215	UNITED KINGDOM	GBR		12/15/2025	3.340	254,779		250,000
100264216	UNITED KINGDOM	GBR		12/15/2025	3.340	117,870		115,000
100264217	UNITED KINGDOM	GBR		12/15/2025	3.340	96,856		95,000
100264218	UNITED KINGDOM	GBR		12/15/2025	3.340	81,686		80,000
100264219	UNITED KINGDOM	GBR		12/15/2025	8.990	77,841		75,000
100264220	UNITED KINGDOM	GBR		12/15/2025	3.190	91,469		96,000
100264221	UNITED KINGDOM	GBR		12/15/2025	3.190	269,853		265,000
100264222	UNITED KINGDOM	GBR		12/15/2025	2.990	88,279		95,000
100264223	UNITED KINGDOM	GBR		12/15/2025	2.990	164,287		160,000
100264224	UNITED KINGDOM	GBR		12/15/2025	3.390	85,800		82,000
100264225	UNITED KINGDOM	GBR		12/15/2025	2.990	388,898		375,000
100264226	UNITED KINGDOM	GBR		12/15/2025	3.340	87,070		85,000
100264227	UNITED KINGDOM	GBR		12/15/2025	4.090	279,739		340,000
100264228	UNITED KINGDOM	GBR		12/15/2025	3.390	336,483		330,000
100264229	UNITED KINGDOM	GBR		12/15/2025	4.090	169,141		165,000
100264230	UNITED KINGDOM	GBR		12/15/2025	3.340	117,625		115,000
100264231	UNITED KINGDOM	GBR		12/15/2025	3.340	127,641		125,000
100264232	UNITED KINGDOM	GBR		12/15/2025	2.990	419,426		405,000
100264233	UNITED KINGDOM	GBR		12/15/2025	2.990	150,079		145,000
100264234	UNITED KINGDOM	GBR		12/15/2025	3.390	591,609		610,000
100264235	UNITED KINGDOM	GBR		12/15/2025	3.340	225,384		222,500
100264236	UNITED KINGDOM	GBR		12/15/2025	3.340	559,682		550,000
100264237	UNITED KINGDOM	GBR		12/15/2025	3.340	293,664		342,500
100264238	UNITED KINGDOM	GBR		12/15/2025	2.890	478,389		550,000
100264239	UNITED KINGDOM	GBR		12/15/2025	3.340	264,023		300,000
100264240	UNITED KINGDOM	GBR		12/15/2025	3.240	97,323		95,000
100264241	UNITED KINGDOM	GBR		12/15/2025	3.090	155,430		163,000
100264242	UNITED KINGDOM	GBR		12/15/2025	2.890	80,261		77,000
100264243	UNITED KINGDOM	GBR		12/15/2025	3.340	223,572		220,000
100264244	UNITED KINGDOM	GBR		12/15/2025	3.340	74,421		79,000
100264245	UNITED KINGDOM	GBR		12/15/2025	3.340	81,453		80,000
100264246	UNITED KINGDOM	GBR		12/15/2025	3.990	138,551		140,000
100264247	UNITED KINGDOM	GBR		12/15/2025	3.340	91,191		90,000
100264248	UNITED KINGDOM	GBR		12/15/2025	3.390	186,387		182,500
100264249	UNITED KINGDOM	GBR		12/15/2025	2.890	175,514		170,000
100264250	UNITED KINGDOM	GBR		12/15/2025	3.990	297,700		275,000
100264251	UNITED KINGDOM	GBR		12/15/2025	3.340	95,981		110,000
100264252	UNITED KINGDOM	GBR		12/15/2025	3.340	128,682		127,000
100264253	UNITED KINGDOM	GBR		12/15/2025	2.990	139,827		135,000
100264254	UNITED KINGDOM	GBR		12/15/2025	3.640	103,851		100,000
100264255	UNITED KINGDOM	GBR		12/15/2025	2.890	466,360		525,000
100264256	UNITED KINGDOM	GBR		12/15/2025	3.540	88,204		85,000
100264257	UNITED KINGDOM	GBR		12/15/2025	3.190	103,660		100,000
100264258	UNITED KINGDOM	GBR		12/15/2025	3.640	236,269		230,000
100264259	UNITED KINGDOM	GBR		12/15/2025	3.040	805,409		800,000
100264260	UNITED KINGDOM	GBR		12/15/2025	2.940	862,995		1,700,000
100264261	UNITED KINGDOM	GBR		12/15/2025	3.390	142,490		166,000
100264262	UNITED KINGDOM	GBR		12/15/2025	3.390	162,843		160,000
100264263	UNITED KINGDOM	GBR		12/15/2025	2.890	152,177		202,000
100264264	UNITED KINGDOM	GBR		12/15/2025	2.890	224,976		280,000
100264265	UNITED KINGDOM	GBR		12/15/2025	2.990	134,103		142,000
100264266	UNITED KINGDOM	GBR		12/15/2025	3.190	439,638		430,000
100264267	UNITED KINGDOM	GBR		12/15/2025	3.190	559,375		550,000
100264268	UNITED KINGDOM	GBR		12/15/2025	3.840	111,215		101,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264269	UNITED KINGDOM	GBR		12/15/2025	3.390	517,409		510,000
100264270	UNITED KINGDOM	GBR		12/15/2025	3.640	185,199		175,000
100264271	UNITED KINGDOM	GBR		12/15/2025	2.990	91,105		88,000
100264272	UNITED KINGDOM	GBR		12/15/2025	3.490	143,914		275,000
100264273	UNITED KINGDOM	GBR		12/15/2025	4.040	273,356		250,000
100264274	UNITED KINGDOM	GBR		12/15/2025	2.990	263,305		255,000
100264275	UNITED KINGDOM	GBR		12/15/2025	4.140	197,499		324,000
100264276	UNITED KINGDOM	GBR		12/15/2025	3.390	384,370		400,000
100264277	UNITED KINGDOM	GBR		12/15/2025	3.490	170,783		170,000
100264278	UNITED KINGDOM	GBR		12/15/2025	3.640	166,633		215,000
100264279	UNITED KINGDOM	GBR		12/15/2025	2.990	279,810		270,000
100264280	UNITED KINGDOM	GBR		12/15/2025	2.990	109,494		105,000
100264281	UNITED KINGDOM	GBR		12/15/2025	2.890	124,299		120,000
100264282	UNITED KINGDOM	GBR		12/15/2025	3.340	253,357		245,000
100264283	UNITED KINGDOM	GBR		12/15/2025	2.940	678,184		850,000
100264284	UNITED KINGDOM	GBR		12/15/2025	3.140	227,022		220,000
100264285	UNITED KINGDOM	GBR		12/15/2025	3.140	282,019		275,000
100264286	UNITED KINGDOM	GBR		12/15/2025	3.740	678,587		800,000
100264287	UNITED KINGDOM	GBR		12/15/2025	3.140	550,632		540,000
100264288	UNITED KINGDOM	GBR		12/15/2025	3.290	185,847		180,000
100264289	UNITED KINGDOM	GBR		12/15/2025	3.190	462,825		450,000
100264290	UNITED KINGDOM	GBR		12/15/2025	3.040	358,047		350,000
100264291	UNITED KINGDOM	GBR		12/15/2025	3.040	453,445		445,000
100264293	UNITED KINGDOM	GBR		12/15/2025	3.390	89,653		92,500
100264294	UNITED KINGDOM	GBR		12/15/2025	3.390	114,527		110,000
100264295	UNITED KINGDOM	GBR		12/15/2025	3.840	658,835		600,000
100264296	UNITED KINGDOM	GBR		12/15/2025	3.390	254,699		250,000
100264297	UNITED KINGDOM	GBR		12/15/2025	3.390	330,957		325,000
100264298	UNITED KINGDOM	GBR		12/15/2025	3.390	357,380		350,000
100264299	UNITED KINGDOM	GBR		12/15/2025	3.390	153,307		150,000
100264300	UNITED KINGDOM	GBR		12/15/2025	4.090	319,233		325,000
100264301	UNITED KINGDOM	GBR		12/15/2025	4.990	231,013		200,000
100264302	UNITED KINGDOM	GBR		12/15/2025	3.840	372,482		340,000
100264303	UNITED KINGDOM	GBR		12/15/2025	2.990	300,899		290,000
100264304	UNITED KINGDOM	GBR		12/15/2025	2.990	249,571		240,000
100264305	UNITED KINGDOM	GBR		12/15/2025	2.990	208,389		200,000
100264306	UNITED KINGDOM	GBR		12/15/2025	4.040	548,910		510,000
100264307	UNITED KINGDOM	GBR		12/15/2025	3.140	189,445		210,000
100264308	UNITED KINGDOM	GBR		12/15/2025	3.090	248,819		346,000
100264309	UNITED KINGDOM	GBR		12/15/2025	3.190	185,457		180,000
100264310	UNITED KINGDOM	GBR		12/15/2025	3.240	153,412		150,000
100264311	UNITED KINGDOM	GBR		12/15/2025	3.190	131,283		127,500
100264312	UNITED KINGDOM	GBR		12/15/2025	3.190	252,482		245,000
100264313	UNITED KINGDOM	GBR		12/15/2025	3.890	321,320		315,000
100264314	UNITED KINGDOM	GBR		12/15/2025	2.990	257,745		287,500
100264315	UNITED KINGDOM	GBR		12/15/2025	3.040	578,762		570,000
100264316	UNITED KINGDOM	GBR		12/15/2025	3.840	762,921		750,000
100264317	UNITED KINGDOM	GBR		12/15/2025	3.190	222,739		251,000
100264318	UNITED KINGDOM	GBR		12/15/2025	3.040	358,985		350,000
100264319	UNITED KINGDOM	GBR		12/15/2025	3.640	184,264		180,000
100264320	UNITED KINGDOM	GBR		12/15/2025	3.390	86,812		90,000
100264321	UNITED KINGDOM	GBR		12/15/2025	3.390	100,887		105,000
100264322	UNITED KINGDOM	GBR		12/15/2025	3.040	934,503		920,000
100264323	UNITED KINGDOM	GBR		12/15/2025	3.040	407,646		400,000
100264324	UNITED KINGDOM	GBR		12/15/2025	4.290	169,667		220,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264325	UNITED KINGDOM	GBR		12/15/2025	3.300	288,468		285,000
100264326	UNITED KINGDOM	GBR		12/15/2025	3.640	124,257		120,000
100264327	UNITED KINGDOM	GBR		12/15/2025	8.990	85,126		87,500
100264328	UNITED KINGDOM	GBR		12/15/2025	3.390	343,410		345,000
100264329	UNITED KINGDOM	GBR		12/15/2025	3.640	486,829		480,000
100264330	UNITED KINGDOM	GBR		12/15/2025	3.390	216,355		280,000
100264331	UNITED KINGDOM	GBR		12/15/2025	3.240	347,193		340,000
100264332	UNITED KINGDOM	GBR		12/15/2025	3.190	93,342		90,000
100264333	UNITED KINGDOM	GBR		12/15/2025	3.390	149,827		160,000
100264334	UNITED KINGDOM	GBR		12/15/2025	3.140	403,671		390,000
100264335	UNITED KINGDOM	GBR		12/15/2025	3.390	433,956		425,000
100264336	UNITED KINGDOM	GBR		12/15/2025	4.140	252,441		247,000
100264337	UNITED KINGDOM	GBR		12/15/2025	4.240	537,625		530,000
100264338	UNITED KINGDOM	GBR		12/15/2025	3.390	378,984		395,000
100264339	UNITED KINGDOM	GBR		12/15/2025	3.390	208,783		380,000
100264340	UNITED KINGDOM	GBR		12/15/2025	4.090	383,366		480,000
100264341	UNITED KINGDOM	GBR		12/15/2025	3.190	680,654		760,000
100264342	UNITED KINGDOM	GBR		12/15/2025	2.990	336,945		370,000
100264343	UNITED KINGDOM	GBR		12/15/2025	3.840	142,918		130,000
100264344	UNITED KINGDOM	GBR		12/15/2025	3.390	188,452		185,000
100264345	UNITED KINGDOM	GBR		12/15/2025	3.890	220,820		400,000
100264346	UNITED KINGDOM	GBR		12/15/2025	2.890	129,389		125,000
100264347	UNITED KINGDOM	GBR		12/15/2025	2.890	175,940		170,000
100264348	UNITED KINGDOM	GBR		12/15/2025	3.290	138,200		175,000
100264349	UNITED KINGDOM	GBR		12/15/2025	4.090	224,429		219,000
100264350	UNITED KINGDOM	GBR		12/15/2025	3.190	168,065		165,000
100264351	UNITED KINGDOM	GBR		12/15/2025	2.890	182,457		175,000
100264352	UNITED KINGDOM	GBR		12/15/2025	3.390	207,966		205,000
100264353	UNITED KINGDOM	GBR		12/15/2025	2.990	124,484		120,000
100264354	UNITED KINGDOM	GBR		12/15/2025	2.990	116,763		112,500
100264355	UNITED KINGDOM	GBR		12/15/2025	3.490	180,761		176,500
100264356	UNITED KINGDOM	GBR		12/15/2025	3.740	88,081		83,000
100264357	UNITED KINGDOM	GBR		12/15/2025	3.390	162,275		160,000
100264358	UNITED KINGDOM	GBR		12/15/2025	3.340	154,604		170,000
100264360	UNITED KINGDOM	GBR		12/15/2025	3.390	84,092		82,000
100264361	UNITED KINGDOM	GBR		12/15/2025	3.390	107,328		105,000
100264362	UNITED KINGDOM	GBR		12/15/2025	3.290	134,408		130,000
100264363	UNITED KINGDOM	GBR		12/15/2025	3.390	83,239		80,500
100264364	UNITED KINGDOM	GBR		12/15/2025	3.390	122,093		120,000
100264365	UNITED KINGDOM	GBR		12/15/2025	3.790	662,550		650,000
100264366	UNITED KINGDOM	GBR		12/15/2025	9.000	243,136		270,000
100264367	UNITED KINGDOM	GBR		12/15/2025	8.500	103,624		97,500
100264368	UNITED KINGDOM	GBR		12/15/2025	3.440	432,116		415,000
100264369	UNITED KINGDOM	GBR		12/15/2025	3.690	200,163		190,000
100264370	UNITED KINGDOM	GBR		12/15/2025	3.390	303,808		298,500
100264371	UNITED KINGDOM	GBR		12/15/2025	3.390	811,954		800,000
100264372	UNITED KINGDOM	GBR		12/15/2025	3.440	365,962		350,000
100264373	UNITED KINGDOM	GBR		12/15/2025	8.500	195,831		191,000
100264374	UNITED KINGDOM	GBR		12/15/2025	3.390	439,119		475,000
100264375	UNITED KINGDOM	GBR		12/15/2025	3.390	237,598		235,000
100264376	UNITED KINGDOM	GBR		12/15/2025	3.440	145,219		140,000
100264377	UNITED KINGDOM	GBR		12/15/2025	3.990	159,824		145,000
100264378	UNITED KINGDOM	GBR		12/15/2025	3.140	920,343		910,000
100264379	UNITED KINGDOM	GBR		12/15/2025	3.090	164,661		185,000
100264380	UNITED KINGDOM	GBR		12/15/2025	3.740	612,041		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264381	UNITED KINGDOM	GBR		12/15/2025	3.140	282,713		275,000
100264382	UNITED KINGDOM	GBR		12/15/2025	3.640	895,264		880,000
100264383	UNITED KINGDOM	GBR		12/15/2025	3.840	121,668		120,000
100264384	UNITED KINGDOM	GBR		12/15/2025	3.540	565,669		550,000
100264385	UNITED KINGDOM	GBR		12/15/2025	3.840	110,100		105,000
100264386	UNITED KINGDOM	GBR		12/15/2025	3.140	405,029		430,000
100264387	UNITED KINGDOM	GBR		12/15/2025	3.140	286,901		280,000
100264388	UNITED KINGDOM	GBR		12/15/2025	4.540	630,827		580,000
100264389	UNITED KINGDOM	GBR		12/15/2025	3.490	184,047		180,000
100264390	UNITED KINGDOM	GBR		12/15/2025	3.140	609,602		600,000
100264391	UNITED KINGDOM	GBR		12/15/2025	3.640	122,560		120,000
100264392	UNITED KINGDOM	GBR		12/15/2025	3.440	114,143		110,000
100264393	UNITED KINGDOM	GBR		12/15/2025	3.190	175,760		170,000
100264394	UNITED KINGDOM	GBR		12/15/2025	3.340	142,268		140,000
100264395	UNITED KINGDOM	GBR		12/15/2025	3.140	386,202		377,000
100264396	UNITED KINGDOM	GBR		12/15/2025	3.340	184,851		202,500
100264397	UNITED KINGDOM	GBR		12/15/2025	3.190	196,160		190,000
100264398	UNITED KINGDOM	GBR		12/15/2025	3.190	175,703		170,000
100264399	UNITED KINGDOM	GBR		12/15/2025	3.340	304,820		300,000
100264400	UNITED KINGDOM	GBR		12/15/2025	3.240	261,568		320,000
100264401	UNITED KINGDOM	GBR		12/15/2025	2.990	459,225		520,000
100264402	UNITED KINGDOM	GBR		12/15/2025	3.340	175,555		175,000
100264403	UNITED KINGDOM	GBR		12/15/2025	3.740	90,396		85,000
100264404	UNITED KINGDOM	GBR		12/15/2025	2.990	220,328		260,000
100264405	UNITED KINGDOM	GBR		12/15/2025	3.440	310,271		300,000
100264406	UNITED KINGDOM	GBR		12/15/2025	3.340	304,204		300,000
100264407	UNITED KINGDOM	GBR		12/15/2025	3.340	112,035		110,000
100264408	UNITED KINGDOM	GBR		12/15/2025	3.340	239,866		236,000
100264409	UNITED KINGDOM	GBR		12/15/2025	3.340	79,860		78,000
100264410	UNITED KINGDOM	GBR		12/15/2025	3.340	424,541		420,000
100264411	UNITED KINGDOM	GBR		12/15/2025	3.140	269,367		260,000
100264412	UNITED KINGDOM	GBR		12/15/2025	3.340	79,772		78,000
100264413	UNITED KINGDOM	GBR		12/15/2025	3.340	92,058		90,000
100264414	UNITED KINGDOM	GBR		12/15/2025	3.240	265,954		260,000
100264415	UNITED KINGDOM	GBR		12/15/2025	3.390	86,920		85,000
100264416	UNITED KINGDOM	GBR		12/15/2025	3.390	347,844		400,000
100264417	UNITED KINGDOM	GBR		12/15/2025	3.390	118,980		115,000
100264418	UNITED KINGDOM	GBR		12/15/2025	3.140	1,239,346		1,200,000
100264419	UNITED KINGDOM	GBR		12/15/2025	3.340	96,886		105,500
100264420	UNITED KINGDOM	GBR		12/15/2025	3.340	234,356		230,000
100264421	UNITED KINGDOM	GBR		12/15/2025	3.040	712,070		700,000
100264422	UNITED KINGDOM	GBR		12/15/2025	3.390	385,165		375,000
100264423	UNITED KINGDOM	GBR		12/15/2025	2.990	478,671		465,000
100264424	UNITED KINGDOM	GBR		12/15/2025	2.990	429,707		425,000
100264425	UNITED KINGDOM	GBR		12/15/2025	2.990	589,427		575,000
100264426	UNITED KINGDOM	GBR		12/15/2025	3.840	241,933		220,000
100264427	UNITED KINGDOM	GBR		12/15/2025	2.990	187,364		180,000
100264428	UNITED KINGDOM	GBR		12/15/2025	3.290	311,968		350,000
100264429	UNITED KINGDOM	GBR		12/15/2025	3.190	630,796		625,000
100264430	UNITED KINGDOM	GBR		12/15/2025	3.290	144,869		140,000
100264431	UNITED KINGDOM	GBR		12/15/2025	3.140	205,739		200,000
100264432	UNITED KINGDOM	GBR		12/15/2025	3.390	684,177		675,000
100264433	UNITED KINGDOM	GBR		12/15/2025	2.890	186,725		180,000
100264434	UNITED KINGDOM	GBR		12/15/2025	4.040	294,645		270,000
100264435	UNITED KINGDOM	GBR		12/15/2025	3.590	283,822		275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264436	UNITED KINGDOM	GBR		12/15/2025	3.840	582,197		530,000
100264437	UNITED KINGDOM	GBR		12/15/2025	3.740	166,410		160,000
100264438	UNITED KINGDOM	GBR		12/15/2025	3.590	284,092		280,000
100264439	UNITED KINGDOM	GBR		12/15/2025	8.500	144,298		137,500
100264440	UNITED KINGDOM	GBR		12/15/2025	3.640	557,853		550,000
100264441	UNITED KINGDOM	GBR		12/15/2025	3.390	162,970		160,000
100264442	UNITED KINGDOM	GBR		12/15/2025	2.990	613,990		600,000
100264443	UNITED KINGDOM	GBR		12/15/2025	3.140	713,083		700,000
100264444	UNITED KINGDOM	GBR		12/15/2025	3.340	294,377		290,000
100264445	UNITED KINGDOM	GBR		12/15/2025	3.190	177,599		172,500
100264446	UNITED KINGDOM	GBR		12/15/2025	3.390	104,262		100,000
100264447	UNITED KINGDOM	GBR		12/15/2025	3.890	185,537		179,000
100264448	UNITED KINGDOM	GBR		12/15/2025	3.890	165,290		160,000
100264449	UNITED KINGDOM	GBR		12/15/2025	3.490	92,849		90,000
100264450	UNITED KINGDOM	GBR		12/15/2025	3.190	390,726		380,000
100264451	UNITED KINGDOM	GBR		12/15/2025	3.390	150,808		165,000
100264453	UNITED KINGDOM	GBR		12/15/2025	3.840	338,533		330,000
100264454	UNITED KINGDOM	GBR		12/15/2025	3.840	145,981		142,500
100264455	UNITED KINGDOM	GBR		12/15/2025	2.990	72,438		85,000
100264456	UNITED KINGDOM	GBR		12/15/2025	3.340	79,887		78,000
100264457	UNITED KINGDOM	GBR		12/15/2025	3.790	583,701		575,000
100264458	UNITED KINGDOM	GBR		12/15/2025	3.240	121,215		117,500
100264459	UNITED KINGDOM	GBR		12/15/2025	3.840	274,595		257,500
100264460	UNITED KINGDOM	GBR		12/15/2025	3.440	103,747		120,000
100264461	UNITED KINGDOM	GBR		12/15/2025	3.390	188,230		185,000
100264462	UNITED KINGDOM	GBR		12/15/2025	3.240	205,680		250,000
100264463	UNITED KINGDOM	GBR		12/15/2025	3.390	542,350		575,000
100264464	UNITED KINGDOM	GBR		12/15/2025	3.390	712,047		700,000
100264465	UNITED KINGDOM	GBR		12/15/2025	3.690	624,482		615,000
100264466	UNITED KINGDOM	GBR		12/15/2025	3.390	113,417		110,000
100264467	UNITED KINGDOM	GBR		12/15/2025	3.640	194,037		190,000
100264468	UNITED KINGDOM	GBR		12/15/2025	3.940	535,841		525,000
100264469	UNITED KINGDOM	GBR		12/15/2025	3.390	272,058		300,000
100264470	UNITED KINGDOM	GBR		12/15/2025	3.390	113,232		110,000
100264471	UNITED KINGDOM	GBR		12/15/2025	3.390	92,578		90,000
100264472	UNITED KINGDOM	GBR		12/15/2025	2.990	363,286		350,000
100264473	UNITED KINGDOM	GBR		12/15/2025	2.990	249,465		240,000
100264474	UNITED KINGDOM	GBR		12/15/2025	3.390	504,052		525,000
100264475	UNITED KINGDOM	GBR		12/15/2025	3.290	370,964		360,000
100264476	UNITED KINGDOM	GBR		12/15/2025	3.190	491,832		480,000
100264477	UNITED KINGDOM	GBR		12/15/2025	3.590	435,733		425,000
100264478	UNITED KINGDOM	GBR		12/15/2025	3.290	655,267		635,000
100264479	UNITED KINGDOM	GBR		12/15/2025	4.040	454,830		420,000
100264480	UNITED KINGDOM	GBR		12/15/2025	3.490	107,396		120,000
100264481	UNITED KINGDOM	GBR		12/15/2025	3.990	133,805		120,000
100264482	UNITED KINGDOM	GBR		12/15/2025	3.590	367,019		360,000
100264483	UNITED KINGDOM	GBR		12/15/2025	2.990	209,724		227,000
100264484	UNITED KINGDOM	GBR		12/15/2025	3.640	87,311		85,000
100264485	UNITED KINGDOM	GBR		12/15/2025	2.990	83,406		80,000
100264486	UNITED KINGDOM	GBR		12/15/2025	3.340	170,810		200,000
100264487	UNITED KINGDOM	GBR		12/15/2025	3.190	129,101		125,000
100264488	UNITED KINGDOM	GBR		12/15/2025	3.340	315,128		310,000
100264489	UNITED KINGDOM	GBR		12/15/2025	3.940	238,865		370,000
100264491	UNITED KINGDOM	GBR		12/15/2025	3.640	606,165		600,000
100264492	UNITED KINGDOM	GBR		12/15/2025	3.690	510,840		550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264493	UNITED KINGDOM	GBR		12/15/2025	3.640	148,739		195,000
100264494	UNITED KINGDOM	GBR		12/15/2025	3.690	293,428		300,000
100264495	UNITED KINGDOM	GBR		12/15/2025	4.340	122,651		145,000
100264496	UNITED KINGDOM	GBR		12/15/2025	3.640	116,390		113,000
100264497	UNITED KINGDOM	GBR		12/15/2025	3.990	286,071		260,000
100264498	UNITED KINGDOM	GBR		12/15/2025	3.690	78,334		80,000
100264499	UNITED KINGDOM	GBR		12/15/2025	3.540	277,139		570,000
100264500	UNITED KINGDOM	GBR		12/15/2025	8.500	130,847		125,000
100264501	UNITED KINGDOM	GBR		12/15/2025	8.900	99,886		95,000
100264502	UNITED KINGDOM	GBR		12/15/2025	3.690	92,043		87,000
100264503	UNITED KINGDOM	GBR		12/15/2025	8.900	115,118		110,000
100264504	UNITED KINGDOM	GBR		12/15/2025	8.900	817,372		2,100,000
100264505	UNITED KINGDOM	GBR		12/15/2025	8.500	216,429		221,000
100264506	UNITED KINGDOM	GBR		12/15/2025	8.500	101,555		97,000
100264507	UNITED KINGDOM	GBR		12/15/2025	9.000	95,575		90,000
100264508	UNITED KINGDOM	GBR		12/15/2025	9.000	95,447		90,000
100264509	UNITED KINGDOM	GBR		12/15/2025	8.500	153,014		150,000
100264510	UNITED KINGDOM	GBR		12/15/2025	8.170	311,626		320,000
100264511	UNITED KINGDOM	GBR		12/15/2025	8.500	614,535		700,000
100264512	UNITED KINGDOM	GBR		12/15/2025	8.700	84,466		105,000
100264513	UNITED KINGDOM	GBR		12/15/2025	8.500	136,402		129,995
100264514	UNITED KINGDOM	GBR		12/15/2025	3.340	380,070		375,000
100264515	UNITED KINGDOM	GBR		12/15/2025	8.990	94,196		90,000
100264516	UNITED KINGDOM	GBR		12/15/2025	3.190	151,154		268,000
100264517	UNITED KINGDOM	GBR		12/15/2025	3.340	244,752		275,000
100264518	UNITED KINGDOM	GBR		12/15/2025	3.340	77,337		76,000
100264519	UNITED KINGDOM	GBR		12/15/2025	3.340	290,550		395,000
100264520	UNITED KINGDOM	GBR		12/15/2025	3.340	456,311		450,000
100264521	UNITED KINGDOM	GBR		12/15/2025	8.990	121,888		118,000
100264522	UNITED KINGDOM	GBR		12/15/2025	4.090	218,081		210,000
100264523	UNITED KINGDOM	GBR		12/15/2025	3.340	317,347		315,000
100264524	UNITED KINGDOM	GBR		12/15/2025	3.340	248,143		245,000
100264525	UNITED KINGDOM	GBR		12/15/2025	3.340	664,704		655,000
100264526	UNITED KINGDOM	GBR		12/15/2025	3.040	479,471		470,000
100264527	UNITED KINGDOM	GBR		12/15/2025	3.040	478,390		470,000
100264528	UNITED KINGDOM	GBR		12/15/2025	3.040	558,683		550,000
100264529	UNITED KINGDOM	GBR		12/15/2025	3.390	217,135		230,000
100264530	UNITED KINGDOM	GBR		12/15/2025	3.640	212,871		205,000
100264531	UNITED KINGDOM	GBR		12/15/2025	2.990	474,938		460,000
100264532	UNITED KINGDOM	GBR		12/15/2025	3.740	206,509		255,000
100264533	UNITED KINGDOM	GBR		12/15/2025	3.040	418,208		410,000
100264534	UNITED KINGDOM	GBR		12/15/2025	3.990	132,578		120,000
100264535	UNITED KINGDOM	GBR		12/15/2025	3.040	391,681		385,000
100264536	UNITED KINGDOM	GBR		12/15/2025	2.890	334,294		322,000
100264537	UNITED KINGDOM	GBR		12/15/2025	3.040	726,991		715,000
100264538	UNITED KINGDOM	GBR		12/15/2025	3.540	77,080		75,000
100264539	UNITED KINGDOM	GBR		12/15/2025	3.040	306,585		425,000
100264540	UNITED KINGDOM	GBR		12/15/2025	8.570	411,698		395,000
100264541	UNITED KINGDOM	GBR		12/15/2025	8.500	318,760		320,000
100264542	UNITED KINGDOM	GBR		12/15/2025	8.500	61,303		236,000
100264543	UNITED KINGDOM	GBR		12/15/2025	3.640	429,257		420,000
100264544	UNITED KINGDOM	GBR		12/15/2025	3.390	483,088		475,000
100264545	UNITED KINGDOM	GBR		12/15/2025	3.390	306,262		300,000
100264547	UNITED KINGDOM	GBR		12/15/2025	8.500	226,885		335,000
100264548	UNITED KINGDOM	GBR		12/15/2025	8.500	494,597		475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264549	UNITED KINGDOM	GBR		12/15/2025	8.500	320,170		420,000
100264550	UNITED KINGDOM	GBR		12/15/2025	3.840	438,124		400,000
100264551	UNITED KINGDOM	GBR		12/15/2025	3.840	551,086		510,000
100264552	UNITED KINGDOM	GBR		12/15/2025	3.390	173,460		170,000
100264553	UNITED KINGDOM	GBR		12/15/2025	8.500	82,074		105,000
100264554	UNITED KINGDOM	GBR		12/15/2025	3.640	230,418		275,000
100264555	UNITED KINGDOM	GBR		12/15/2025	3.690	262,832		290,000
100264556	UNITED KINGDOM	GBR		12/15/2025	3.690	651,479		730,000
100264557	UNITED KINGDOM	GBR		12/15/2025	3.690	467,328		500,000
100264558	UNITED KINGDOM	GBR		12/15/2025	8.500	571,462		630,000
100264559	UNITED KINGDOM	GBR		12/15/2025	3.690	313,474		325,000
100264560	UNITED KINGDOM	GBR		12/15/2025	3.590	171,501		450,000
100264561	UNITED KINGDOM	GBR		12/15/2025	3.390	418,772		410,000
100264562	UNITED KINGDOM	GBR		12/15/2025	3.390	255,970		350,000
100264563	UNITED KINGDOM	GBR		12/15/2025	3.390	850,312		850,000
100264564	UNITED KINGDOM	GBR		12/15/2025	3.640	519,431		510,000
100264565	UNITED KINGDOM	GBR		12/15/2025	3.740	168,106		164,000
100264566	UNITED KINGDOM	GBR		12/15/2025	3.390	327,903		321,000
100264567	UNITED KINGDOM	GBR		12/15/2025	3.590	77,185		75,000
100264568	UNITED KINGDOM	GBR		12/15/2025	3.390	343,721		380,000
100264569	UNITED KINGDOM	GBR		12/15/2025	3.640	252,014		250,000
100264570	UNITED KINGDOM	GBR		12/15/2025	3.240	281,349		275,000
100264571	UNITED KINGDOM	GBR		12/15/2025	3.640	257,825		246,000
100264572	UNITED KINGDOM	GBR		12/15/2025	3.640	676,535		800,000
100264573	UNITED KINGDOM	GBR		12/15/2025	3.640	390,329		375,000
100264574	UNITED KINGDOM	GBR		12/15/2025	3.690	60,336		95,000
100264575	UNITED KINGDOM	GBR		12/15/2025	3.890	124,325		120,000
100264576	UNITED KINGDOM	GBR		12/15/2025	4.090	304,480		297,000
100264578	UNITED KINGDOM	GBR		12/15/2025	3.890	129,726		125,000
100264579	UNITED KINGDOM	GBR		12/15/2025	3.690	1,083,305		1,250,000
100264580	UNITED KINGDOM	GBR		12/15/2025	3.390	82,507		140,000
100264581	UNITED KINGDOM	GBR		12/15/2025	3.840	317,430		290,000
100264582	UNITED KINGDOM	GBR		12/15/2025	3.140	398,093		410,000
100264583	UNITED KINGDOM	GBR		12/15/2025	3.540	361,829		350,000
100264584	UNITED KINGDOM	GBR		12/15/2025	3.840	417,925		380,000
100264586	UNITED KINGDOM	GBR		12/15/2025	2.990	152,039		147,000
100264587	UNITED KINGDOM	GBR		12/15/2025	3.790	159,991		155,000
100264588	UNITED KINGDOM	GBR		12/15/2025	2.990	878,871		850,000
100264589	UNITED KINGDOM	GBR		12/15/2025	3.390	394,822		390,000
100264590	UNITED KINGDOM	GBR		12/15/2025	2.990	104,596		101,000
100264592	UNITED KINGDOM	GBR		12/15/2025	3.740	91,307		86,000
100264593	UNITED KINGDOM	GBR		12/15/2025	3.240	155,625		150,000
100264594	UNITED KINGDOM	GBR		12/15/2025	2.990	160,882		155,000
100264595	UNITED KINGDOM	GBR		12/15/2025	2.990	223,656		215,000
100264596	UNITED KINGDOM	GBR		12/15/2025	3.140	354,116		400,000
100264597	UNITED KINGDOM	GBR		12/15/2025	3.640	70,691		95,000
100264598	UNITED KINGDOM	GBR		12/15/2025	8.900	146,366		145,000
100264599	UNITED KINGDOM	GBR		12/15/2025	4.290	263,418		330,000
100264600	UNITED KINGDOM	GBR		12/15/2025	3.390	422,288		415,000
100264601	UNITED KINGDOM	GBR		12/15/2025	8.900	51,427		96,000
100264602	UNITED KINGDOM	GBR		12/15/2025	3.390	199,009		196,000
100264603	UNITED KINGDOM	GBR		12/15/2025	3.390	158,859		157,500
100264604	UNITED KINGDOM	GBR		12/15/2025	3.390	670,765		750,000
100264605	UNITED KINGDOM	GBR		12/15/2025	3.840	740,315		812,000
100264606	UNITED KINGDOM	GBR		12/15/2025	8.500	103,482		130,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264607	UNITED KINGDOM	GBR		12/15/2025	8.500	88,793		84,500
100264608	UNITED KINGDOM	GBR		12/15/2025	8.500	202,304		185,000
100264609	UNITED KINGDOM	GBR		12/15/2025	9.000	79,510		75,000
100264610	UNITED KINGDOM	GBR		12/15/2025	8.500	40,572		300,000
100264611	UNITED KINGDOM	GBR		12/15/2025	8.500	89,134		85,000
100264612	UNITED KINGDOM	GBR		12/15/2025	8.500	587,714		650,000
100264613	UNITED KINGDOM	GBR		12/15/2025	8.500	74,351		75,000
100264614	UNITED KINGDOM	GBR		12/15/2025	3.190	715,446		700,000
100264615	UNITED KINGDOM	GBR		12/15/2025	3.340	96,720		110,000
100264616	UNITED KINGDOM	GBR		12/15/2025	3.340	265,075		260,000
100264617	UNITED KINGDOM	GBR		12/15/2025	3.340	81,942		80,000
100264618	UNITED KINGDOM	GBR		12/15/2025	3.340	583,784		575,000
100264619	UNITED KINGDOM	GBR		12/15/2025	3.990	138,370		125,000
100264620	UNITED KINGDOM	GBR		12/15/2025	3.140	337,714		330,000
100264621	UNITED KINGDOM	GBR		12/15/2025	3.340	85,582		105,000
100264622	UNITED KINGDOM	GBR		12/15/2025	3.040	806,194		790,000
100264623	UNITED KINGDOM	GBR		12/15/2025	3.140	183,158		179,995
100264624	UNITED KINGDOM	GBR		12/15/2025	3.040	491,756		560,000
100264625	UNITED KINGDOM	GBR		12/15/2025	3.190	103,243		100,000
100264626	UNITED KINGDOM	GBR		12/15/2025	3.190	95,697		92,500
100264627	UNITED KINGDOM	GBR		12/15/2025	3.340	202,988		200,000
100264628	UNITED KINGDOM	GBR		12/15/2025	3.340	508,020		500,000
100264629	UNITED KINGDOM	GBR		12/15/2025	4.490	177,240		170,000
100264630	UNITED KINGDOM	GBR		12/15/2025	4.040	155,350		140,000
100264631	UNITED KINGDOM	GBR		12/15/2025	3.040	710,615		700,000
100264632	UNITED KINGDOM	GBR		12/15/2025	3.040	522,175		525,000
100264633	UNITED KINGDOM	GBR		12/15/2025	3.090	111,237		125,000
100264634	UNITED KINGDOM	GBR		12/15/2025	3.140	206,349		200,000
100264635	UNITED KINGDOM	GBR		12/15/2025	3.140	190,301		185,000
100264636	UNITED KINGDOM	GBR		12/15/2025	3.140	559,556		550,000
100264637	UNITED KINGDOM	GBR		12/15/2025	4.340	127,100		121,000
100264638	UNITED KINGDOM	GBR		12/15/2025	3.190	179,626		175,000
100264639	UNITED KINGDOM	GBR		12/15/2025	3.340	303,871		300,000
100264640	UNITED KINGDOM	GBR		12/15/2025	3.440	196,702		190,000
100264641	UNITED KINGDOM	GBR		12/15/2025	3.340	437,105		430,000
100264642	UNITED KINGDOM	GBR		12/15/2025	3.340	340,255		335,000
100264643	UNITED KINGDOM	GBR		12/15/2025	3.090	513,487		599,950
100264644	UNITED KINGDOM	GBR		12/15/2025	3.140	369,324		370,000
100264645	UNITED KINGDOM	GBR		12/15/2025	3.690	380,793		375,000
100264646	UNITED KINGDOM	GBR		12/15/2025	3.340	88,514		86,500
100264647	UNITED KINGDOM	GBR		12/15/2025	3.340	168,881		165,125
100264648	UNITED KINGDOM	GBR		12/15/2025	2.990	377,716		365,000
100264649	UNITED KINGDOM	GBR		12/15/2025	8.990	102,984		100,000
100264650	UNITED KINGDOM	GBR		12/15/2025	3.190	150,341		148,000
100264651	UNITED KINGDOM	GBR		12/15/2025	3.340	96,838		95,000
100264652	UNITED KINGDOM	GBR		12/15/2025	3.340	182,734		180,000
100264653	UNITED KINGDOM	GBR		12/15/2025	3.340	396,306		400,000
100264654	UNITED KINGDOM	GBR		12/15/2025	3.340	152,044		150,000
100264655	UNITED KINGDOM	GBR		12/15/2025	3.190	430,581		420,000
100264656	UNITED KINGDOM	GBR		12/15/2025	3.690	1,120,181		1,100,000
100264657	UNITED KINGDOM	GBR		12/15/2025	3.340	93,049		91,000
100264658	UNITED KINGDOM	GBR		12/15/2025	3.340	87,620		86,000
100264659	UNITED KINGDOM	GBR		12/15/2025	3.190	82,825		80,000
100264660	UNITED KINGDOM	GBR		12/15/2025	3.190	157,459		154,000
100264661	UNITED KINGDOM	GBR		12/15/2025	3.340	88,432		86,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264662	UNITED KINGDOM	GBR		12/15/2025	3.590	159,064		250,000
100264663	UNITED KINGDOM	GBR		12/15/2025	3.390	206,294		200,000
100264664	UNITED KINGDOM	GBR		12/15/2025	3.390	94,737		92,000
100264665	UNITED KINGDOM	GBR		12/15/2025	3.140	388,544		380,000
100264666	UNITED KINGDOM	GBR		12/15/2025	3.190	77,900		100,000
100264667	UNITED KINGDOM	GBR		12/15/2025	3.740	521,247		515,000
100264668	UNITED KINGDOM	GBR		12/15/2025	3.340	193,481		225,000
100264669	UNITED KINGDOM	GBR		12/15/2025	8.500	273,224		260,000
100264670	UNITED KINGDOM	GBR		12/15/2025	8.500	148,279		171,000
100264671	UNITED KINGDOM	GBR		12/15/2025	8.500	296,056		283,000
100264672	UNITED KINGDOM	GBR		12/15/2025	3.640	360,888		350,000
100264673	UNITED KINGDOM	GBR		12/15/2025	4.340	147,422		140,000
100264674	UNITED KINGDOM	GBR		12/15/2025	3.890	238,347		230,000
100264675	UNITED KINGDOM	GBR		12/15/2025	3.840	449,370		410,000
100264676	UNITED KINGDOM	GBR		12/15/2025	3.840	569,951		520,200
100264677	UNITED KINGDOM	GBR		12/15/2025	3.390	154,506		150,000
100264678	UNITED KINGDOM	GBR		12/15/2025	3.340	428,975		425,000
100264679	UNITED KINGDOM	GBR		12/15/2025	3.340	76,821		75,000
100264680	UNITED KINGDOM	GBR		12/15/2025	8.990	186,442		180,000
100264681	UNITED KINGDOM	GBR		12/15/2025	2.990	187,098		180,000
100264682	UNITED KINGDOM	GBR		12/15/2025	3.190	236,592		230,000
100264683	UNITED KINGDOM	GBR		12/15/2025	3.240	360,491		350,000
100264684	UNITED KINGDOM	GBR		12/15/2025	3.390	79,991		77,500
100264685	UNITED KINGDOM	GBR		12/15/2025	3.740	212,149		206,000
100264686	UNITED KINGDOM	GBR		12/15/2025	3.440	304,753		295,000
100264687	UNITED KINGDOM	GBR		12/15/2025	3.340	200,851		220,000
100264688	UNITED KINGDOM	GBR		12/15/2025	3.440	78,377		75,500
100264689	UNITED KINGDOM	GBR		12/15/2025	4.040	493,222		455,000
100264690	UNITED KINGDOM	GBR		12/15/2025	3.390	314,148		330,000
100264691	UNITED KINGDOM	GBR		12/15/2025	2.890	351,555		340,000
100264692	UNITED KINGDOM	GBR		12/15/2025	3.840	307,752		280,000
100264693	UNITED KINGDOM	GBR		12/15/2025	3.840	219,806		200,000
100264694	UNITED KINGDOM	GBR		12/15/2025	3.840	220,043		200,000
100264695	UNITED KINGDOM	GBR		12/15/2025	3.740	509,440		500,000
100264696	UNITED KINGDOM	GBR		12/15/2025	3.440	591,037		660,000
100264697	UNITED KINGDOM	GBR		12/15/2025	3.140	249,492		350,000
100264698	UNITED KINGDOM	GBR		12/15/2025	3.890	294,561		285,000
100264699	UNITED KINGDOM	GBR		12/15/2025	8.700	694,813		680,000
100264700	UNITED KINGDOM	GBR		12/15/2025	8.700	116,300		111,000
100264701	UNITED KINGDOM	GBR		12/15/2025	8.500	153,007		150,000
100264702	UNITED KINGDOM	GBR		12/15/2025	8.500	425,065		450,000
100264703	UNITED KINGDOM	GBR		12/15/2025	9.000	200,388		220,000
100264704	UNITED KINGDOM	GBR		12/15/2025	3.540	123,964		120,000
100264705	UNITED KINGDOM	GBR		12/15/2025	8.500	168,826		162,500
100264706	UNITED KINGDOM	GBR		12/15/2025	3.940	244,662		468,038
100264707	UNITED KINGDOM	GBR		12/15/2025	8.500	105,078		158,000
100264708	UNITED KINGDOM	GBR		12/15/2025	9.200	446,366		620,000
100264709	UNITED KINGDOM	GBR		12/15/2025	8.700	293,482		280,000
100264710	UNITED KINGDOM	GBR		12/15/2025	8.270	285,980		275,000
100264711	UNITED KINGDOM	GBR		12/15/2025	8.370	94,554		90,000
100264712	UNITED KINGDOM	GBR		12/15/2025	8.010	247,335		270,000
100264713	UNITED KINGDOM	GBR		12/15/2025	8.500	486,049		460,000
100264714	UNITED KINGDOM	GBR		12/15/2025	3.340	150,844		165,000
100264715	UNITED KINGDOM	GBR		12/15/2025	4.140	329,013		320,000
100264716	UNITED KINGDOM	GBR		12/15/2025	3.340	86,216		85,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264717	UNITED KINGDOM	GBR		12/15/2025	3.340	81,143		80,000
100264718	UNITED KINGDOM	GBR		12/15/2025	3.340	151,116		165,000
100264719	UNITED KINGDOM	GBR		12/15/2025	3.340	135,632		132,500
100264720	UNITED KINGDOM	GBR		12/15/2025	3.340	412,541		410,000
100264721	UNITED KINGDOM	GBR		12/15/2025	3.340	81,108		80,000
100264722	UNITED KINGDOM	GBR		12/15/2025	3.340	91,259		90,000
100264723	UNITED KINGDOM	GBR		12/15/2025	3.340	83,686		82,500
100264724	UNITED KINGDOM	GBR		12/15/2025	3.340	172,625		170,000
100264725	UNITED KINGDOM	GBR		12/15/2025	3.240	93,465		90,500
100264726	UNITED KINGDOM	GBR		12/15/2025	3.390	197,964		195,000
100264727	UNITED KINGDOM	GBR		12/15/2025	3.340	88,674		87,000
100264728	UNITED KINGDOM	GBR		12/15/2025	3.190	255,685		250,000
100264729	UNITED KINGDOM	GBR		12/15/2025	3.840	149,596		145,000
100264730	UNITED KINGDOM	GBR		12/15/2025	3.140	980,949		950,000
100264731	UNITED KINGDOM	GBR		12/15/2025	3.040	686,024		725,000
100264732	UNITED KINGDOM	GBR		12/15/2025	3.040	1,142,302		1,125,000
100264733	UNITED KINGDOM	GBR		12/15/2025	3.040	314,054		435,000
100264734	UNITED KINGDOM	GBR		12/15/2025	3.040	342,733		335,000
100264735	UNITED KINGDOM	GBR		12/15/2025	2.890	362,177		350,000
100264736	UNITED KINGDOM	GBR		12/15/2025	3.040	353,759		350,000
100264737	UNITED KINGDOM	GBR		12/15/2025	3.190	82,742		80,000
100264738	UNITED KINGDOM	GBR		12/15/2025	3.040	371,949		365,000
100264739	UNITED KINGDOM	GBR		12/15/2025	3.190	134,396		130,000
100264740	UNITED KINGDOM	GBR		12/15/2025	3.640	580,132		575,000
100264741	UNITED KINGDOM	GBR		12/15/2025	3.640	256,227		250,000
100264742	UNITED KINGDOM	GBR		12/15/2025	3.090	68,856		80,000
100264743	UNITED KINGDOM	GBR		12/15/2025	3.040	949,847		975,000
100264744	UNITED KINGDOM	GBR		12/15/2025	3.740	125,144		120,000
100264745	UNITED KINGDOM	GBR		12/15/2025	3.340	179,563		200,000
100264746	UNITED KINGDOM	GBR		12/15/2025	3.340	223,343		220,000
100264747	UNITED KINGDOM	GBR		12/15/2025	4.290	665,848		610,000
100264748	UNITED KINGDOM	GBR		12/15/2025	2.990	387,842		375,000
100264749	UNITED KINGDOM	GBR		12/15/2025	3.240	108,225		116,000
100264750	UNITED KINGDOM	GBR		12/15/2025	4.340	84,207		75,000
100264751	UNITED KINGDOM	GBR		12/15/2025	2.990	296,633		330,000
100264752	UNITED KINGDOM	GBR		12/15/2025	2.990	388,202		375,000
100264753	UNITED KINGDOM	GBR		12/15/2025	3.240	233,331		225,000
100264754	UNITED KINGDOM	GBR		12/15/2025	3.990	108,510		125,000
100264755	UNITED KINGDOM	GBR		12/15/2025	4.140	301,650		275,000
100264756	UNITED KINGDOM	GBR		12/15/2025	2.990	192,075		185,000
100264757	UNITED KINGDOM	GBR		12/15/2025	2.990	291,833		280,000
100264758	UNITED KINGDOM	GBR		12/15/2025	2.990	83,564		80,000
100264759	UNITED KINGDOM	GBR		12/15/2025	3.140	225,417		250,000
100264760	UNITED KINGDOM	GBR		12/15/2025	3.190	204,705		200,000
100264761	UNITED KINGDOM	GBR		12/15/2025	2.990	140,945		135,000
100264762	UNITED KINGDOM	GBR		12/15/2025	2.990	470,197		475,000
100264763	UNITED KINGDOM	GBR		12/15/2025	2.990	311,165		300,000
100264764	UNITED KINGDOM	GBR		12/15/2025	2.990	434,962		420,000
100264765	UNITED KINGDOM	GBR		12/15/2025	3.740	578,630		560,000
100264766	UNITED KINGDOM	GBR		12/15/2025	2.990	239,182		230,000
100264767	UNITED KINGDOM	GBR		12/15/2025	2.990	310,832		300,000
100264768	UNITED KINGDOM	GBR		12/15/2025	2.990	192,202		185,000
100264769	UNITED KINGDOM	GBR		12/15/2025	2.990	387,767		375,000
100264770	UNITED KINGDOM	GBR		12/15/2025	4.290	294,414		360,000
100264771	UNITED KINGDOM	GBR		12/15/2025	3.740	93,429		90,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264772	UNITED KINGDOM	GBR		12/15/2025	3.140	61,199		135,000
100264773	UNITED KINGDOM	GBR		12/15/2025	3.240	275,878		275,000
100264774	UNITED KINGDOM	GBR		12/15/2025	3.390	125,049		123,000
100264775	UNITED KINGDOM	GBR		12/15/2025	3.390	213,497		210,000
100264776	UNITED KINGDOM	GBR		12/15/2025	3.390	526,873		520,000
100264777	UNITED KINGDOM	GBR		12/15/2025	3.390	234,472		230,000
100264778	UNITED KINGDOM	GBR		12/15/2025	3.440	370,421		360,000
100264779	UNITED KINGDOM	GBR		12/15/2025	3.390	80,684		90,000
100264780	UNITED KINGDOM	GBR		12/15/2025	3.240	163,751		160,000
100264781	UNITED KINGDOM	GBR		12/15/2025	3.390	110,165		120,000
100264782	UNITED KINGDOM	GBR		12/15/2025	3.390	386,477		380,000
100264783	UNITED KINGDOM	GBR		12/15/2025	3.390	77,691		76,000
100264784	UNITED KINGDOM	GBR		12/15/2025	3.740	228,516		300,000
100264785	UNITED KINGDOM	GBR		12/15/2025	3.190	185,555		220,000
100264786	UNITED KINGDOM	GBR		12/15/2025	3.840	534,775		525,000
100264787	UNITED KINGDOM	GBR		12/15/2025	3.340	497,665		490,000
100264788	UNITED KINGDOM	GBR		12/15/2025	3.190	177,324		172,000
100264789	UNITED KINGDOM	GBR		12/15/2025	3.190	123,069		130,000
100264790	UNITED KINGDOM	GBR		12/15/2025	3.090	549,495		650,000
100264791	UNITED KINGDOM	GBR		12/15/2025	3.090	180,183		245,000
100264792	UNITED KINGDOM	GBR		12/15/2025	3.240	609,642		600,000
100264874	HAYWARD	CA		12/17/2025	7.875	2,034,219		2,173,000
100264875	TOMS RIVER	NJ		12/17/2025	6.625	320,868		460,000
100264876	SHELBY	NC		12/17/2025	6.875	159,466		355,000
100264877	BANNER ELK	NC		12/17/2025	6.750	267,217		340,000
100264878	ATLANTIC CITY	NJ		12/17/2025	6.990	640,276		955,000
100264879	LIVINGSTON	NJ		12/17/2025	7.125	646,394		805,000
100264880	CHICAGO	IL		12/17/2025	6.990	740,403		975,000
100264882	PARADISE VALLEY	AZ		12/17/2025	6.875	2,771,995		3,600,000
100264883	BEVERLY HILLS	CA		12/17/2025	6.625	3,121,982		5,000,000
100264884	BEND	OR		12/17/2025	6.625	1,144,377		1,388,000
100264886	HAILEY	ID		12/17/2025	6.500	558,927		1,645,000
100264887	BOSTON	MA		12/17/2025	6.750	878,525		1,141,000
100264888	FAIRFIELD	OH		12/17/2025	6.990	162,946		200,000
100264889	WILMINGTON	MA		12/17/2025	6.875	435,751		525,000
100264890	BONITA SPRINGS	FL		12/17/2025	6.750	471,935		570,000
100264891	CARPINTERIA	CA		12/17/2025	6.875	1,413,048		1,750,000
100264893	PLYMOUTH	VT		12/17/2025	7.125	532,964		665,000
100264894	WESTON	FL		12/17/2025	7.375	256,752		360,000
100264896	NORTHBROOK	IL		12/17/2025	6.625	649,001		1,140,000
100264897	SPOKANE	WA		12/17/2025	6.500	366,807		725,000
100264898	LEXINGTON	KY		12/17/2025	6.250	429,288		580,000
100264899	MEMPHIS	TN		12/17/2025	6.375	118,200		160,000
100264900	SURFSIDE BEACH	SC		12/17/2025	6.625	414,843		865,000
100264901	EL CAJON	CA		12/17/2025	7.125	369,304		710,000
100264902	SEGUIN	TX		12/17/2025	6.990	312,092		417,000
100264903	SEGUIN	TX		12/17/2025	6.990	320,150		417,000
100264904	BEECH MOUNTAIN	NC		12/17/2025	7.375	357,466		440,000
100264905	SEGUIN	TX		12/17/2025	6.990	319,797		417,000
100264906	HERNDON	VA		12/17/2025	6.750	373,429		910,000
100264907	MONROE TOWNSHIP	NJ		12/17/2025	6.875	137,010		450,000
100264908	CHICAGO	IL		12/17/2025	7.500	452,391		630,000
100264909	FLAGSTAFF	AZ		12/17/2025	6.625	517,360		630,000
100264910	INDIANAPOLIS	IN		12/17/2025	8.990	77,969		95,000
100264911	SEGUIN	TX		12/17/2025	6.990	312,207		417,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264912	LAS VEGAS	NV		12/17/2025	6.875	115,403		174,000
100264913	HENDERSON	NV		12/17/2025	6.750	361,771		582,000
100264914	REHOBOTH BCH	DE		12/17/2025	6.990	771,495		995,000
100264915	MOBILE	AL		12/17/2025	6.875	263,520		320,000
100264916	EL CAJON	CA		12/17/2025	6.625	818,788		1,150,000
100264918	CHICAGO	IL		12/17/2025	6.990	365,193		630,000
100264919	APPLE VALLEY	MN		12/17/2025	6.990	125,897		220,000
100264920	WINTERVILLE	NC		12/17/2025	6.990	172,190		221,000
100264921	SANTA BARBARA	CA		12/17/2025	6.750	1,364,371		1,650,000
100264922	METHUEN	MA		12/17/2025	6.990	367,198		625,000
100264923	BREMEN	IN		12/17/2025	6.750	424,623		600,000
100264925	LITTLE ROCK	AR		12/17/2025	6.625	70,229		125,000
100264926	VENICE	CA		12/17/2025	6.625	1,369,753		1,951,000
100264927	SEGUIN	TX		12/17/2025	6.990	319,610		417,000
100264928	EL RENO	OK		12/17/2025	8.625	66,596		205,000
100264930	NORTH LAS VEGAS	NV		12/17/2025	6.875	162,193		305,000
100264931	LANARK	IL		12/17/2025	6.625	450,887		864,000
100264932	SKOKIE	IL		12/17/2025	6.750	258,703		425,000
100264933	BROWNSTOWN TWP	MI		12/17/2025	6.990	459,247		550,000
100264934	SKOKIE	IL		12/17/2025	6.750	279,749		456,000
100264935	CORAL SPRINGS	FL		12/17/2025	6.750	408,497		850,000
100264936	OCEAN CITY	MD		12/17/2025	6.750	294,117		710,000
100264938	CARSON	CA		12/17/2025	6.625	279,876		675,000
100264939	LANCASTER	PA		12/17/2025	6.750	221,107		355,000
100264940	WILDWOOD	NJ		12/17/2025	7.125	220,324		575,000
100264941	EL CAJON	CA		12/17/2025	7.125	296,388		700,000
100264942	FLETCHER	NC		12/17/2025	7.125	415,072		592,000
100264943	MENIFEE	CA		12/17/2025	6.990	103,681		315,000
100264944	PARRISH	FL		12/17/2025	7.125	314,669		400,000
100264945	NASHVILLE	TN		12/17/2025	6.500	499,887		640,000
100264946	MISSION VIEJO	CA		12/17/2025	6.625	332,952		457,000
100264947	BOSTON	MA		12/17/2025	7.375	1,443,491		1,880,000
100264948	SAINT CHARLES	MO		12/17/2025	6.625	278,525		440,000
100264949	MESA	AZ		12/17/2025	6.875	435,846		520,000
100264950	SAINT AUGUSTINE	FL		12/17/2025	7.250	373,508		470,000
100264951	OCEAN CITY	MD		12/17/2025	6.500	274,213		568,000
100264952	CHICAGO	IL		12/17/2025	6.875	340,473		450,000
100264953	SAINT LOUIS	MO		12/17/2025	8.125	79,748		95,000
100264954	GULF BREEZE	FL		12/17/2025	6.375	255,118		340,000
100264955	CHARLESTON	SC		12/17/2025	6.625	1,506,028		1,825,000
100264956	WOODSTOCK	NH		12/17/2025	6.750	282,974		340,000
100264957	LECANTO	FL		12/17/2025	7.250	196,690		250,000
100264958	COLUMBUS	OH		12/17/2025	6.990	258,948		365,000
100264959	MILWAUKEE	WI		12/17/2025	8.125	220,500		338,000
100264960	PAW PAW	WV		12/17/2025	6.625	403,376		494,000
100264961	SAINT MARYS	GA		12/17/2025	6.990	257,529		340,000
100264962	EL PASO	TX		12/17/2025	6.625	179,753		254,000
100264963	JACKSON	WY		12/17/2025	6.750	458,518		600,000
100264964	CHICAGO	IL		12/17/2025	7.375	1,144,276		1,250,000
100264965	ARLINGTON HTS	IL		12/17/2025	7.750	192,801		245,000
100264966	OAKHURST	CA		12/17/2025	6.990	304,669		370,000
100264967	WALDWICK	NJ		12/17/2025	6.625	437,766		655,000
100264968	LECANTO	FL		12/17/2025	6.990	167,375		240,000
100264969	WASHINGTON	DC		12/17/2025	6.500	234,936		310,000
100264970	GILBERT	AZ		12/17/2025	7.375	1,050,269		1,271,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100264971	SEMINOLE	FL		12/17/2025	7.625	464,491		615,000
100264972	FOLEY	AL		12/17/2025	8.500	280,535		335,000
100264973	COLLEGE GROVE	TN		12/17/2025	7.125	2,083,485		5,550,000
100264974	VENTURA	CA		12/17/2025	7.625	1,968,677		2,625,000
100264975	ATLANTA	GA		12/17/2025	7.000	421,485		804,000
100264976	HASLET	TX		12/17/2025	7.500	589,302		750,000
100264977	FORT MYERS	FL		12/17/2025	8.250	365,825		520,000
100264978	ORMOND BEACH	FL		12/17/2025	7.750	167,399		200,000
100264979	WASHINGTON	DC		12/17/2025	7.000	940,604		1,340,000
100264980	BRENTWOOD	TN		12/17/2025	6.750	2,061,414		4,500,000
100264981	PEMBROKE PINES	FL		12/17/2025	8.375	357,319		430,000
100264982	OVERLAND PARK	KS		12/17/2025	7.125	385,715		470,000
100264983	WOODSTOCK	GA		12/17/2025	7.000	951,981		1,210,000
100264984	FONTANA	CA		12/17/2025	7.625	601,183		745,000
100264985	NAPA	CA		12/17/2025	6.875	551,670		988,000
100264986	CHELSEA	MA		12/17/2025	7.500	324,839		387,000
100264987	GLENVIEW	IL		12/17/2025	7.250	475,993		589,000
100264988	ISLE OF PALMS	SC		12/17/2025	7.625	942,750		1,375,000
100264989	MERRITT ISLAND	FL		12/17/2025	7.490	765,809		925,000
100264990	MEXICO BEACH	FL		12/17/2025	7.625	2,730,301		3,500,000
100264991	BYRON CENTER	MI		12/17/2025	7.750	306,784		409,000
100264992	LOS ANGELES	CA		12/17/2025	7.125	516,137		805,000
100264993	DAYTONA BEACH	FL		12/17/2025	7.375	256,460		370,000
100264994	SAINT AUGUSTINE	FL		12/17/2025	7.875	383,980		490,000
100264995	ORANGE PARK	FL		12/17/2025	7.625	308,599		375,000
100264996	TIFTON	GA		12/17/2025	6.990	264,806		325,000
100264997	MYRTLE BEACH	SC		12/17/2025	7.375	334,866		435,000
100264998	LAS VEGAS	NV		12/17/2025	7.500	550,429		825,000
100264999	PORT CHARLOTTE	FL		12/17/2025	7.375	173,503		255,000
100265000	FRISCO	TX		12/17/2025	8.125	1,035,705		2,410,000
100265001	EL DORADO HILLS	CA		12/17/2025	6.999	477,877		600,000
100265002	SCOTTSDALE	AZ		12/17/2025	7.875	466,475		594,000
100265003	MANSFIELD	TX		12/17/2025	8.999	493,617		725,000
100265004	HIALEAH	FL		12/17/2025	6.999	308,073		675,000
100265005	ORLANDO	FL		12/17/2025	7.375	694,530		835,000
100265006	SUNRISE	FL		12/17/2025	7.125	403,078		485,000
100265007	GREENACRES	FL		12/17/2025	7.125	207,769		252,000
100265008	CAVE CREEK	AZ		12/17/2025	7.250	1,040,729		1,400,000
100265009	CAPE CORAL	FL		12/17/2025	7.125	330,844		402,000
100265010	MIAMI	FL		12/17/2025	7.000	421,692		700,000
100265011	HACIENDA HEIGHTS	CA		12/17/2025	7.375	867,559		1,120,000
100265012	MIAMI	FL		12/17/2025	7.250	665,035		850,000
100265013	BUCKEYE	AZ		12/17/2025	6.750	544,655		735,000
100265014	VENICE	FL		12/17/2025	6.500	788,144		1,199,000
100265015	MILWAUKEE	WI		12/17/2025	7.750	190,965		282,000
100265016	TARZANA	CA		12/17/2025	7.500	963,723		1,150,000
100265017	SANTA FE	NM		12/17/2025	6.750	609,302		870,000
100265018	VERO BEACH	FL		12/17/2025	7.750	181,602		238,000
100265019	WEST COVINA	CA		12/17/2025	8.490	650,207		775,000
100265020	FORT MYERS	FL		12/17/2025	7.500	485,884		637,000
100265021	GILBERT	AZ		12/17/2025	7.625	384,022		1,010,000
100265022	SCOTTSDALE	AZ		12/17/2025	7.125	693,790		838,000
100265023	EAGLE	ID		12/17/2025	6.875	1,403,515		2,090,000
100265024	BAKERSFIELD	CA		12/17/2025	7.625	380,018		454,000
100265025	GARLAND	TX		12/17/2025	7.250	235,147		285,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100265026	POMONA	CA		12/17/2025	6.625	196,579		500,000
100265027	CANTON	MA		12/17/2025	6.875	1,132,938		2,300,000
100265028	BOWLING GREEN	KY		12/17/2025	7.250	256,644		335,000
100265029	KISSIMMEE	FL		12/17/2025	7.250	338,892		410,000
100265030	APPLE VALLEY	CA		12/17/2025	6.875	285,327		460,000
100265031	CLEARWATER	FL		12/17/2025	7.500	120,444		153,000
100265032	MIAMI	FL		12/17/2025	8.875	1,242,142		1,600,000
100265033	GREENBRIER	TN		12/17/2025	6.750	232,223		400,000
100265034	NEWBURY PARK	CA		12/17/2025	6.990	983,910		1,200,000
100265035	HOUSTON	TX		12/17/2025	8.125	251,835		319,000
100265036	NORTH BAY VILLAGE	FL		12/17/2025	7.375	542,085		800,000
100265037	STUART	FL		12/17/2025	7.125	4,352,967		7,267,000
100265038	SEVERANCE	CO		12/17/2025	6.875	1,233,634		1,550,000
100265039	PLANO	TX		12/17/2025	7.000	400,779		554,000
100265040	REDWOOD CITY	CA		12/17/2025	7.375	1,407,353		1,700,000
100265041	CORONA DEL MAR	CA		12/17/2025	7.000	3,050,202		4,100,000
100265042	BROWNWOOD	TX		12/17/2025	6.625	216,543		270,000
100265043	LOS ANGELES (NORTHRIDGE)	CA		12/17/2025	7.000	969,571		1,175,000
100265044	MIAMI	FL		12/17/2025	6.625	1,818,092		3,300,000
100265045	SANTA MONICA	CA		12/17/2025	7.375	2,591,216		3,575,000
100265046	FORT LAUDERDALE	FL		12/17/2025	6.750	1,660,734		2,400,000
100265047	SAN MARCOS	CA		12/17/2025	7.500	662,130		805,000
100265048	CLOVIS	CA		12/17/2025	6.750	429,050		620,000
100265049	LAKE PLACID	FL		12/17/2025	6.750	253,824		335,000
100265050	JACKSONVILLE	FL		12/17/2025	7.125	246,263		315,000
100265051	BUCKEYE	AZ		12/17/2025	6.750	408,066		495,000
100265052	BURBANK	IL		12/17/2025	6.875	361,888		469,000
100265053	BUFORD	GA		12/17/2025	6.750	839,020		1,300,000
100265054	HIGH POINT	NC		12/17/2025	7.625	301,324		370,000
100265055	RIVERSIDE	CA		12/17/2025	7.500	1,180,707		1,460,000
100265056	MIAMI	FL		12/17/2025	7.250	1,144,644		1,685,000
100265057	LOS ANGELES	CA		12/19/2025	6.750	1,661,945		2,730,000
100265058	ROSELLE	NJ		12/19/2025	6.990	379,434		529,000
100265059	LOS ANGELES	CA		12/19/2025	6.990	802,086		1,537,000
100265060	HOMER	AK		12/19/2025	6.875	226,266		385,000
100265061	MONROVIA	CA		12/19/2025	7.875	1,125,612		1,600,000
100265062	BELLINGHAM	WA		12/19/2025	6.990	501,506		650,000
100265063	BELLINGHAM	WA		12/19/2025	6.990	500,872		650,000
100265064	DALLAS	TX		12/19/2025	6.750	332,613		441,000
100265066	KANSAS CITY	MO		12/19/2025	11.250	42,667		184,000
100265067	FAIR OAKS	CA		12/19/2025	8.875	285,576		1,473,627
100265068	CHUNCHULA	AL		12/19/2025	10.875	51,727		218,896
100265070	EDMOND	OK		12/19/2025	9.250	56,022		331,527
100265071	STATESBORO	GA		12/19/2025	9.125	86,313		347,824
100265080	HILLIARD	OH		12/19/2025	9.250	112,853		435,000
100265081	OKLAHOMA CITY	OK		12/19/2025	8.875	43,132		174,211
100265088	DES MOINES	IA		12/19/2025	9.250	83,909		311,530
100265095	RICHMOND	CA		12/19/2025	7.250	101,586		799,934
100265096	INDIANAPOLIS	IN		12/19/2025	8.875	39,850		298,000
100265097	ROME	GA		12/19/2025	8.500	37,701		186,000
100265101	NAMPA	ID		12/19/2025	9.250	112,451		433,691
100265113	SARASOTA	FL		12/19/2025	6.250	395,745		2,098,080
100265116	PORT SAINT LUCIE	FL		12/19/2025	8.250	118,629		572,929
100265117	CLIFTON PARK	NY		12/19/2025	7.875	157,964		591,012
100265119	SALEM	OR		12/19/2025	8.000	83,686		439,010

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100265120	LEESBURG	VA		12/19/2025	7.750	120,714		693,795
100265128	BROOKLYN PARK	MN		12/19/2025	7.875	53,081		285,000
100265135	MIRAMAR	FL		12/19/2025	7.250	117,989		633,559
100265139	CAPE CORAL	FL		12/19/2025	7.250	123,147		731,063
100265143	GARFIELD	MN		12/19/2025	8.750	37,798		215,658
100265147	SOUTH BARRINGTON	IL		12/19/2025	6.990	235,181		860,852
100265151	WEWAHITCHKA	FL		12/19/2025	8.500	87,674		497,106
100265155	MAPLE HEIGHTS	OH		12/19/2025	8.625	43,198		185,000
100265158	LAKE WORTH	FL		12/19/2025	8.000	132,375		516,148
100265160	PELZER	SC		12/19/2025	6.990	204,092		723,803
100265162	CUMBERLAND	RI		12/19/2025	7.625	105,762		537,279
100265163	AURORA	IL		12/19/2025	7.875	56,487		253,315
100265164	OAKWOOD	GA		12/19/2025	8.375	88,034		395,163
100265166	MONMOUTH	ME		12/19/2025	7.875	105,794		421,372
100265171	ALPHARETTA	GA		12/19/2025	7.750	180,266		633,887
100265174	SAINT CLOUD	MN		12/19/2025	7.875	53,170		202,000
100265179	WILDWOOD	NJ		12/19/2025	7.250	131,007		473,000
100265187	SEMINOLE	FL		12/19/2025	7.250	109,336		423,506
100265191	LAGRANGE	GA		12/19/2025	8.500	37,798		214,374
100265192	SAN BERNARDINO	CA		12/19/2025	8.750	107,909		487,125
100265194	RENTON	WA		12/19/2025	7.250	322,858		1,231,689
100265195	HENDERSON	NV		12/19/2025	8.125	84,992		483,703
100265198	NEWARK	OH		12/19/2025	8.500	75,544		318,172
100265203	KISSIMMEE	FL		12/19/2025	7.250	224,640		782,000
100265204	ALPHARETTA	GA		12/19/2025	9.000	100,165		355,882
100265206	PERRY	GA		12/19/2025	8.875	64,797		278,000
100265209	BLISS	NY		12/19/2025	8.125	96,538		427,864
100265210	WINLOCK	WA		12/19/2025	7.875	111,979		397,000
100265212	GREAT FALLS	MT		12/19/2025	7.875	131,869		646,479
100265213	WARWICK	NY		12/19/2025	8.500	104,459		557,958
100265215	JERICHO	NY		12/19/2025	6.750	407,393		1,610,357
100265218	NORWALK	CT		12/19/2025	7.750	241,733		1,165,610
100265222	EVERETT	WA		12/19/2025	8.750	140,394		525,019
100265224	VASHON	WA		12/19/2025	7.875	263,730		1,380,965
100265226	GLEN RIDGE	NJ		12/19/2025	6.990	459,848		2,000,000
100265235	LEIGHTON	AL		12/19/2025	8.750	48,598		234,878
100265238	COLONIA	NJ		12/19/2025	6.625	130,583		661,543
100265243	RIO RANCHO	NM		12/19/2025	8.000	88,773		361,263
100265253	BRIDGEPORT	CT		12/19/2025	8.750	131,453		470,691
100265259	PAWTUCKET	RI		12/19/2025	7.250	103,000		388,850
100265262	JACKSONVILLE	FL		12/19/2025	8.875	37,798		180,776
100265269	FLORENCE	AL		12/19/2025	7.250	89,927		371,619
100265275	BROOKLYN	NY		12/19/2025	9.250	134,994		646,806
100265282	SAINT LOUIS	MO		12/19/2025	7.750	74,074		382,913
100265284	FOUNTAIN INN	SC		12/19/2025	8.125	58,628		320,641
100265295	ELDORADO	WI		12/19/2025	8.250	42,613		203,000
100265296	PORTLAND	NY		12/19/2025	9.500	56,890		238,843
100265298	FARIBAULT	MN		12/19/2025	9.250	55,270		194,535
100265300	BROOKSVILLE	FL		12/19/2025	8.375	70,197		355,000
100265305	WAYNE	OK		12/19/2025	8.375	37,798		212,000
100265308	SPRINGFIELD	MA		12/19/2025	7.750	56,146		278,329
100265310	ELMONT	NY		12/19/2025	7.625	183,962		748,861
100265311	QUEEN CREEK	AZ		12/19/2025	8.125	89,885		503,000
100265317	DELTONA	FL		12/19/2025	8.375	37,798		220,386
100265320	LAS VEGAS	NV		12/19/2025	7.500	309,959		1,072,017

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100265322	ATLANTA	GA		12/19/2025	8.125	54,314		269,886
100265326	CHINO	CA		12/19/2025	6.990	162,541		590,951
100265328	WINNEMUCCA	NV		12/19/2025	7.375	103,641		518,287
100265330	REDONDO BEACH	CA		12/19/2025	7.875	404,192		1,831,000
100265336	BARRON	WI		12/19/2025	10.000	51,838		237,908
100265344	FAYETTEVILLE	AR		12/19/2025	6.625	179,135		853,166
100265347	LIVINGSTON	NJ		12/19/2025	7.500	236,682		1,101,399
100265349	ALDIE	VA		12/19/2025	6.500	250,994		1,495,845
100265352	FORT OGLETHORPE	GA		12/19/2025	8.875	60,477		243,086
100265354	ORANGE PARK	FL		12/19/2025	6.875	184,058		225,000
100265355	LAKE FOREST	CA		12/19/2025	6.875	1,457,187		3,000,000
100265356	PROSPECT	KY		12/19/2025	7.125	431,332		771,000
100265357	KENSINGTON	MD		12/19/2025	6.875	311,467		442,000
100265358	WHITTIER	CA		12/19/2025	6.625	1,007,501		1,300,000
100265359	SAN BERNARDINO	CA		12/19/2025	6.750	277,673		450,000
100265360	EL CAJON	CA		12/19/2025	6.625	758,247		1,000,000
100265361	OAK HILLS	CA		12/19/2025	7.250	706,376		850,000
100265363	COOPER CITY	FL		12/19/2025	6.625	1,179,485		1,440,000
100265365	BIXBY	OK		12/19/2025	7.125	167,762		215,000
100265366	HOUSTON	TX		12/19/2025	6.625	211,564		280,000
100265368	LA PLATA	MD		12/19/2025	6.999	295,384		560,000
100265369	OAK HILLS	CA		12/19/2025	7.250	670,511		805,000
100265370	RIO RANCHO	NM		12/19/2025	7.625	173,167		255,000
100265371	CLAREMONT	CA		12/19/2025	6.499	729,574		1,200,000
100265373	SAN TAN VALLEY	AZ		12/19/2025	8.250	699,864		820,000
100265374	LOS ANGELES	CA		12/19/2025	6.999	314,956		810,000
100265375	CAMARILLO	CA		12/19/2025	7.499	776,543		830,000
100265376	CHATTANOOGA	TN		12/19/2025	6.499	195,106		277,000
100265377	MEMPHIS	TN		12/19/2025	6.875	191,379		240,000
100265378	FRESNO	CA		12/19/2025	8.125	246,435		535,000
100265379	SANTA ANA	CA		12/19/2025	8.375	643,590		830,000
100265380	BURLINGTON	CT		12/19/2025	6.750	534,994		779,000
100265381	MURRIETA	CA		12/19/2025	7.499	1,142,259		1,740,000
100265382	OLD BRIDGE	NJ		12/19/2025	7.375	394,800		490,000
100265383	CHICAGO	IL		12/19/2025	6.999	176,693		227,000
100265384	LITTLEROCK	CA		12/19/2025	6.875	579,296		800,000
100265385	PITTSBURG	CA		12/19/2025	7.999	341,078		485,000
100265386	MINNEAPOLIS	MN		12/19/2025	6.750	177,767		325,000
100265387	MINNEAPOLIS	MN		12/19/2025	6.750	278,427		440,000
100265388	SANTEE	CA		12/19/2025	7.499	742,350		900,000
100265389	GILBERT	AZ		12/19/2025	6.499	1,453,180		2,486,000
100265390	HOLLYWOOD	FL		12/19/2025	7.499	436,781		470,000
100265391	SALADO	TX		12/19/2025	6.750	783,901		1,250,000
100265392	DALLAS	TX		12/19/2025	7.499	179,898		245,000
100265394	GRAND JUNCTION	CO		12/19/2025	6.875	197,796		745,000
100265395	SHANDON	CA		12/19/2025	8.375	357,000		461,000
100265396	HOLLYWOOD	FL		12/19/2025	7.125	1,197,926		1,375,000
100265397	UPPER DARBY	PA		12/19/2025	6.750	160,815		210,000
100265398	READING	PA		12/19/2025	6.875	169,712		220,000
100265399	FARIBAULT	MN		12/19/2025	6.999	147,808		238,000
100265400	WALLINGFORD	PA		12/19/2025	6.999	279,940		325,000
100265402	MONROVIA	CA		12/19/2025	7.250	810,640		980,000
100265403	INDIO	CA		12/19/2025	6.999	346,830		448,000
100265404	ANTIOCH	CA		12/19/2025	7.375	880,239		1,065,000
100265405	CASTLE ROCK	CO		12/19/2025	6.875	859,288		1,100,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100265406	WYLIE	TX		12/19/2025	6.875	300,715		395,000
100265407	FRANKLIN LAKES	NJ		12/19/2025	6.875	1,189,298		1,775,000
100265408	HOUSTON	TX		12/19/2025	7.250	113,400		188,000
100265409	LOS ANGELES	CA		12/19/2025	7.499	878,587		1,265,000
100265410	BEAR VALLEY	CA		12/19/2025	6.499	171,577		283,000
100265411	WILKES BARRE	PA		12/19/2025	7.125	197,324		239,000
100265412	ATLANTA	GA		12/19/2025	6.499	750,378		955,000
100265413	DOWNEY	CA		12/19/2025	6.750	692,949		850,000
100265414	TUCSON	AZ		12/19/2025	6.999	1,091,324		1,320,000
100265415	CHICAGO	IL		12/19/2025	7.250	229,620		280,000
100265416	HIALEAH	FL		12/19/2025	6.499	555,406		685,000
100265417	MAGNA	UT		12/19/2025	7.250	486,455		780,000
100265418	LAKE ELSINORE	CA		12/19/2025	6.875	481,891		555,000
100265419	DESERT HOT SPRINGS	CA		12/19/2025	6.625	376,454		475,000
100265420	ANAHEIM	CA		12/19/2025	7.250	1,238,193		1,500,000
100265421	SPRING VALLEY	CA		12/19/2025	7.999	735,540		823,000
100265423	NORTHRIDGE	CA		12/19/2025	7.250	586,467		775,000
100265425	VAN NUYS	CA		12/19/2025	7.125	1,194,462		1,450,000
100265426	VENTURA	CA		12/19/2025	7.125	656,039		873,000
100265427	NASHVILLE	TN		12/19/2025	7.000	989,613		1,200,000
100265428	PORTER RANCH	CA		12/19/2025	7.750	2,007,837		2,400,024
100265429	MALIBU	CA		12/19/2025	7.625	3,078,293		4,200,000
100265430	LAKE WALES	FL		12/19/2025	7.250	236,066		440,000
100265431	SHERMAN OAKS	CA		12/19/2025	6.875	1,158,819		1,400,000
100265432	PASSAIC	NJ		12/19/2025	6.875	360,340		560,000
100265433	NORTH HILLS	CA		12/19/2025	6.250	268,637		1,050,000
100265434	GLENDALE	CA		12/19/2025	6.499	1,241,263		1,900,000
100265435	LOS ANGELES (WEST HILL	CA		12/19/2025	6.875	962,736		1,325,000
100265436	HOUSTON	TX		12/19/2025	6.375	208,297		450,000
100265437	LA HABRA	CA		12/19/2025	6.625	480,181		725,000
100265438	TOMBALL	TX		12/19/2025	7.124	170,227		241,000
100265439	TUJUNGA	CA		12/19/2025	6.499	1,147,316		1,680,000
100265440	TUJUNGA	CA		12/19/2025	6.875	1,035,820		1,265,000
100265442	GRANADA HILLS	CA		12/19/2025	7.250	585,863		700,000
100265443	GLENDALE	CA		12/19/2025	7.500	936,377		1,195,000
100265444	GRANADA HILLS	CA		12/19/2025	6.375	922,722		1,450,000
100265445	EL CENTRO	CA		12/19/2025	7.250	175,476		391,000
100265446	GRANADA HILLS	CA		12/19/2025	7.500	1,223,756		1,475,000
100265447	LOS ANGELES	CA		12/19/2025	6.990	2,080,367		3,000,000
100265448	SEATTLE	WA		12/19/2025	6.999	241,507		330,000
100265449	EL CENTRO	CA		12/19/2025	7.250	117,875		311,000
100265450	LOS ANGELES	CA		12/19/2025	7.250	1,321,968		1,800,000
100265451	VALLEY VILLAGE	CA		12/19/2025	6.625	1,504,298		2,100,000
100265452	HACIENDA HEIGHTS	CA		12/19/2025	6.875	981,726		1,500,000
100265453	ORLANDO	FL		12/19/2025	7.375	409,628		490,000
100265455	ENCINO	CA		12/19/2025	7.375	746,694		900,000
100265456	CANOGA PARK	CA		12/19/2025	6.750	1,915,280		3,650,000
100265457	LONE PINE	CA		12/19/2025	6.750	466,115		950,000
100265458	PALOS VERDES ESTATES	CA		12/19/2025	6.499	854,851		3,090,000
100265459	GLENDALE	CA		12/19/2025	6.750	479,427		940,000
100265460	MIAMI	FL		12/19/2025	6.625	601,388		850,000
100265461	CALEXICO	CA		12/19/2025	7.750	147,159		187,000
100265462	NEWHALL	CA		12/19/2025	7.250	661,179		800,000
100265463	DURHAM	NC		12/19/2025	6.875	278,276		367,000
100265464	TUJUNGA	CA		12/19/2025	6.875	1,164,228		1,640,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100265465	TINLEY PARK	IL		12/19/2025	7.250	406,225		566,000
100265466	EL PASO	TX		12/19/2025	6.249	578,204		908,000
100265467	SEATTLE	WA		12/19/2025	6.500	523,362		793,000
100265468	SUN VALLEY	CA		12/19/2025	7.750	1,035,876		1,110,000
100265469	LAS VEGAS	NV		12/19/2025	6.250	200,769		454,000
100265470	WESTLAKE VILLAGE	CA		12/19/2025	6.625	1,132,967		1,600,000
100265471	HIGHLAND	CA		12/19/2025	7.750	575,400		685,000
100265472	MIAMI	FL		12/19/2025	6.375	261,379		550,000
100265474	LAKE ARIEL	PA		12/19/2025	7.500	163,867		210,000
100265475	ELK GROVE	CA		12/19/2025	7.625	517,827		630,000
100265476	JACKSON	TN		12/19/2025	7.750	287,077		310,000
100265477	HOUSTON	TX		12/19/2025	6.875	346,357		431,000
100265478	SANTA CLARITA	CA		12/19/2025	6.375	532,450		888,000
100265479	OXFORD	AL		12/19/2025	7.500	296,367		360,000
100265480	NORTHRIDGE	CA		12/19/2025	6.875	1,182,707		1,600,000
100265481	ATHENS	GA		12/19/2025	6.375	374,346		680,000
100265482	FAIRBURN	GA		12/19/2025	7.250	310,504		378,000
100265483	LEHIGH ACRES	FL		12/19/2025	6.750	207,059		292,500
100265484	PENSACOLA	FL		12/19/2025	6.750	277,938		380,000
100265485	GRANADA HILLS	CA		12/19/2025	7.750	417,734		501,000
100265486	WALNUT CREEK	CA		12/19/2025	7.000	1,472,948		2,400,000
100265487	RANCHO CORDOVA	CA		12/19/2025	6.750	400,861		510,000
100265488	SUNLAND	CA		12/19/2025	7.125	1,301,966		1,875,000
100265489	GLENDALE	CA		12/19/2025	6.875	1,763,520		2,300,000
100265490	KAMUELA	HI		12/19/2025	6.750	1,432,380		1,985,000
100265491	CONCORD	CA		12/19/2025	7.375	700,656		900,000
100265492	LOS ANGELES	CA		12/19/2025	8.000	408,360		525,000
100265493	BURBANK	CA		12/19/2025	7.125	1,173,425		1,630,000
100265494	LOS ANGELES	CA		12/19/2025	6.990	615,806		760,000
100265495	RESEDA	CA		12/19/2025	6.624	358,104		890,000
100265496	BURBANK	CA		12/19/2025	6.750	888,107		1,470,000
100265497	BURBANK	CA		12/19/2025	7.125	1,240,206		1,500,000
100265498	PANORAMA CITY	CA		12/19/2025	7.250	565,445		683,000
100265499	GLENDALE	CA		12/19/2025	6.625	872,831		1,065,000
100265500	ORLANDO	FL		12/19/2025	6.500	149,963		230,000
100265502	SANTA CLARITA	CA		12/19/2025	6.490	201,690		975,000
100265503	MIAMI	FL		12/19/2025	6.750	363,327		679,000
100265504	VENICE	CA		12/19/2025	7.375	1,857,522		2,200,000
100265505	HOBE SOUND	FL		12/19/2025	6.499	422,364		695,000
100265506	TUJUNGA	CA		12/19/2025	6.750	935,597		1,295,000
100265507	WOODSTOCK	GA		12/19/2025	6.750	699,005		1,044,089
100265508	NEWPORT BEACH	CA		12/19/2025	6.490	3,064,116		6,100,000
100265509	GLENDALE	CA		12/19/2025	7.125	1,779,277		2,500,000
100265510	GLENDALE	CA		12/19/2025	6.875	586,534		824,000
100265511	RANCHO PALOS VERDES	CA		12/19/2025	7.375	1,990,491		2,400,000
100265512	TOLUCA LAKE	CA		12/19/2025	6.490	1,871,782		2,830,000
100265513	WINSTON-SALEM	NC		12/19/2025	7.000	270,303		382,999
100265514	CANOGA PARK	CA		12/19/2025	6.750	620,004		900,000
100265515	SAN BERNARDINO	CA		12/19/2025	7.250	486,979		560,000
100265518	LANCASTER	CA		12/19/2025	7.250	427,159		550,000
100265520	CHATSWORTH	CA		12/19/2025	6.875	864,710		1,225,000
100265521	WEST HILLS	CA		12/19/2025	7.000	619,566		800,000
100265522	NORTH LAS VEGAS	NV		12/19/2025	6.375	167,447		365,000
100265523	ARLETA	CA		12/19/2025	6.750	1,031,709		1,250,000
100265524	PASADENA	CA		12/19/2025	7.625	1,593,380		1,800,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100265525	SAN DIEGO	CA		12/19/2025	5.875	1,535,235		3,078,000
100265526	PORT HUENEME	CA		12/19/2025	7.375	557,713		640,000
100265527	RESEDA	CA		12/19/2025	7.125	882,295		1,425,000
100265528	CANYON COUNTRY	CA		12/19/2025	7.125	618,844		750,000
100265529	RIVERSIDE	CA		12/19/2025	7.625	694,224		830,000
100265530	PASADENA	CA		12/19/2025	6.625	562,022		750,000
100265531	APPLE VALLEY	CA		12/19/2025	7.000	276,530		358,000
100265532	CANTON	MA		12/19/2025	7.375	441,732		550,000
100265533	OXNARD	CA		12/19/2025	6.750	612,804		870,000
100265535	RESEDA	CA		12/19/2025	7.625	759,920		1,100,000
100265536	SUGAR LAND	TX		12/19/2025	7.250	276,467		382,000
100265537	SANTA CLARITA	CA		12/19/2025	6.875	1,242,976		1,665,000
100265538	MADISON	AL		12/19/2025	6.625	176,223		230,000
100265539	BURBANK	CA		12/19/2025	7.490	726,060		865,000
100265540	KAILUA KONA	HI		12/19/2025	7.000	985,415		1,200,000
100265541	VALENCIA	CA		12/19/2025	6.990	2,802,517		3,460,000
100266714	RANCHO MISSION VIEJO	CA		12/22/2025	6.250	963,442		1,608,000
100266715	OAKLAND	CA		12/22/2025	6.375	1,614,689		2,200,000
100266716	ELKHORN	NE		12/22/2025	6.500	1,214,901		1,500,000
100266717	TUCSON	AZ		12/22/2025	6.250	1,246,966		1,567,000
100266718	BROOKLINE	MA		12/22/2025	6.125	1,040,229		3,400,000
100266719	CAROLINA BEACH	NC		12/22/2025	6.125	1,060,736		1,340,000
100266720	CORNELIUS	NC		12/22/2025	6.125	1,031,706		2,350,000
100266721	TAMPA	FL		12/22/2025	6.125	1,325,339		2,719,000
100266722	LOS ANGELES	CA		12/22/2025	6.125	1,281,261		1,600,000
100266723	SHERWOOD	OR		12/22/2025	6.125	880,880		1,460,000
100266724	TORRANCE	CA		12/22/2025	6.125	1,050,223		1,350,000
100266725	MIAMI	FL		12/22/2025	6.500	1,823,011		2,300,000
100266726	CASTLE ROCK	CO		12/22/2025	6.000	1,170,975		1,480,000
100266727	MANALAPAN	NJ		12/22/2025	6.375	991,832		1,265,000
100266728	ESTERO	FL		12/22/2025	6.125	1,408,904		1,815,000
100266729	DECATUR	GA		12/22/2025	6.000	928,381		1,170,000
100266730	OCEANSIDE	CA		12/22/2025	6.500	1,380,386		1,700,000
100266731	SAINT PETERSBURG	FL		12/22/2025	6.750	1,028,247		1,350,000
100266732	BEND	OR		12/22/2025	6.125	1,301,297		1,640,000
100266733	SUNRIVER	OR		12/22/2025	6.625	1,060,065		1,300,000
100266734	DENVER	CO		12/22/2025	6.625	944,941		1,250,000
100266735	MARYVILLE	TN		12/22/2025	6.125	1,402,481		2,650,000
100266736	PLEASANT HILL	CA		12/22/2025	6.125	1,225,158		1,750,000
100266737	PORTLAND	OR		12/22/2025	6.625	1,057,322		1,300,000
100266738	DALLAS	TX		12/22/2025	6.375	1,523,809		1,885,000
100266739	FRANKLIN	TN		12/22/2025	6.125	1,480,889		2,300,000
100266740	TORRANCE	CA		12/22/2025	6.125	1,181,283		1,575,000
100266741	DENVER	CO		12/22/2025	5.875	1,460,769		2,050,000
100266742	HOMESTEAD	FL		12/22/2025	6.000	1,153,920		1,450,000
100266743	LAS VEGAS	NV		12/22/2025	6.250	887,201		1,100,000
100266744	CARLSBAD	CA		12/22/2025	6.125	1,183,732		1,725,000
100266745	BRADENTON	FL		12/22/2025	5.875	898,614		1,200,000
100266746	RANCHO MISSION VIEJO	CA		12/22/2025	6.125	1,225,179		1,726,000
100266747	HEALDSBURG	CA		12/22/2025	6.250	1,047,035		1,300,000
100266748	BEND	OR		12/22/2025	6.375	1,117,476		1,400,000
100266749	CORONA DEL MAR	CA		12/22/2025	6.125	1,753,098		3,350,000
100266750	LAFAYETTE	CA		12/22/2025	6.625	1,258,552		1,565,000
100266751	PARKER	CO		12/22/2025	6.000	1,053,727		1,587,000
100266752	LAVEEN	AZ		12/22/2025	6.625	1,944,771		2,400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100266753	PORTER RANCH	CA		12/22/2025	6.500	951,892		1,175,000
100266754	SAN RAFAEL	CA		12/22/2025	6.500	890,097		1,125,000
100266755	FLOWERY BRANCH	GA		12/22/2025	6.125	2,627,419		3,575,000
100266756	NORCO	CA		12/22/2025	7.375	1,020,526		1,300,000
100266757	AUSTIN	TX		12/22/2025	6.500	1,034,910		1,285,000
100266758	WARRENTON	VA		12/22/2025	6.375	952,394		1,275,000
100266759	CENTENNIAL	CO		12/22/2025	6.375	1,119,187		1,400,000
100266760	BENICIA	CA		12/22/2025	6.375	1,060,617		1,445,000
100266761	CAVE CREEK	AZ		12/22/2025	6.875	851,339		1,050,000
100266762	SANTA BARBARA	CA		12/22/2025	6.250	1,228,351		1,750,000
100266763	LOMITA	CA		12/22/2025	6.375	922,232		1,140,000
100266764	THOMPSONS STATION	TN		12/22/2025	6.875	972,491		1,215,000
100266765	CHICAGO	IL		12/22/2025	6.625	881,303		1,165,000
100266766	MILL CREEK	WA		12/22/2025	6.375	1,050,567		1,325,000
100266767	INDIO	CA		12/22/2025	6.750	1,362,814		1,675,000
100266768	SEDONA	AZ		12/22/2025	6.875	1,074,438		1,330,000
100266769	SAN JUAN CAPISTRANO	CA		12/22/2025	6.500	1,254,828		1,570,000
100266770	LA QUINTA	CA		12/22/2025	6.875	1,463,422		1,800,000
100266771	DANVILLE	CA		12/22/2025	6.250	1,583,023		2,300,000
100266772	BERKELEY	CA		12/22/2025	6.250	1,278,696		1,850,000
100266773	TUCSON	AZ		12/22/2025	6.000	1,203,509		2,150,000
100266774	AUSTIN	TX		12/22/2025	6.750	1,140,757		1,606,000
100266775	FREMONT	CA		12/22/2025	6.000	1,221,825		1,660,000
100266776	LEHI	UT		12/22/2025	6.125	1,038,975		2,101,000
100266777	SEATTLE	WA		12/22/2025	6.125	1,207,049		1,540,000
100266778	AMARILLO	TX		12/22/2025	6.250	1,236,840		2,150,000
100266779	BETTENDORF	IA		12/22/2025	6.125	1,039,578		1,300,000
100266780	SARATOGA	CA		12/22/2025	6.125	1,538,691		2,050,000
100266781	NAPLES	FL		12/22/2025	6.250	1,368,345		1,800,000
100266782	LADERA RANCH	CA		12/22/2025	6.500	1,267,073		1,715,000
100266783	MARIETTA	GA		12/22/2025	6.375	1,306,127		1,950,000
100266784	OOLTEWAH	TN		12/22/2025	6.500	991,982		1,227,000
100266785	HOUSTON	TX		12/22/2025	6.375	2,310,370		3,200,000
100266786	PIEDMONT	CA		12/22/2025	6.250	2,986,114		3,970,000
100266787	WOODLAND HILLS	CA		12/22/2025	6.375	1,137,924		1,800,000
100266788	PLANO	TX		12/22/2025	6.250	1,041,633		1,379,000
100266789	SAN JOSE	CA		12/22/2025	5.875	1,717,694		2,926,000
100266790	SAN DIEGO	CA		12/22/2025	6.250	1,311,711		1,800,000
100266791	LOS ANGELES	CA		12/22/2025	6.375	1,279,259		1,950,000
100266792	WATERLOO	NE		12/22/2025	6.250	1,004,851		1,450,000
100266793	GLENVIEW	IL		12/22/2025	6.000	1,459,785		2,525,000
100266794	BONITA SPRINGS	FL		12/23/2025	7.125	468,530		570,000
100266795	PORT CLINTON	OH		12/23/2025	7.990	175,588		192,000
100266796	STOCKTON	CA		12/23/2025	6.625	281,848		425,000
100266797	DOWAGIAC	MI		12/23/2025	6.125	213,768		300,000
100266798	DOWNERS GROVE	IL		12/23/2025	6.125	309,159		565,000
100266799	POINT PLEASANT BEACH	NJ		12/23/2025	6.500	910,062		1,200,000
100266800	CHARLOTTE	NC		12/23/2025	7.125	351,073		440,000
100266801	WENDELL	NC		12/23/2025	7.125	390,172		510,000
100266802	MATTHEWS	NC		12/23/2025	7.990	342,123		378,000
100266803	WILDWOOD CREST	NJ		12/23/2025	7.500	243,558		319,000
100266804	BUDA	TX		12/23/2025	5.375	181,823		252,000
100266805	AMERY	WI		12/23/2025	5.990	454,546		1,060,000
100266806	WALDORF	MD		12/23/2025	6.125	313,895		450,000
100266807	HOUSTON	TX		12/23/2025	6.990	152,173		222,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100266808	LOS ANGELES	CA		12/23/2025	6.875	786,693		1,325,000
100266809	DORAL	FL		12/23/2025	7.625	752,450		807,000
100266810	AGUA DULCE	CA		12/23/2025	7.250	584,372		750,000
100266811	CLARKSVILLE	TN		12/23/2025	7.499	197,978		252,000
100266812	WASHINGTON	DC		12/23/2025	6.875	300,718		525,000
100266813	URBANA	OH		12/23/2025	7.125	112,572		162,000
100266814	ROSEVILLE	CA		12/23/2025	6.499	718,523		880,000
100266815	MCKINNEY	TX		12/23/2025	7.499	353,633		433,000
100266816	ACTON AREA	CA		12/23/2025	7.625	881,030		1,050,000
100266817	SAN BERNARDINO	CA		12/23/2025	6.999	475,358		615,000
100266818	HARTFORD	CT		12/23/2025	6.999	386,825		505,000
100266819	LAS VEGAS	NV		12/23/2025	5.999	271,041		442,000
100266820	TOLEDO	OH		12/23/2025	6.875	113,927		160,000
100266821	TWENTYNINE PALMS	CA		12/23/2025	7.625	177,450		260,000
100266822	BAYTOWN	TX		12/23/2025	7.750	236,250		303,000
100266823	DICKSON	TN		12/23/2025	7.875	236,250		300,000
100266826	DENTON	TX		12/23/2025	7.125	211,867		295,000
100266827	LOS ANGELES	CA		12/23/2025	6.625	384,361		650,000
100266828	LITCHFIELD PARK	AZ		12/23/2025	6.499	488,280		686,000
100266829	SAN BERNARDINO	CA		12/23/2025	7.250	278,427		380,000
100266830	IRVINE	CA		12/23/2025	7.000	1,102,289		1,345,000
100266831	MINNEAPOLIS	MN		12/23/2025	6.875	375,442		543,000
100266832	WALLINGFORD	PA		12/23/2025	6.750	241,921		314,000
100266833	AVON LAKE	OH		12/23/2025	6.499	531,546		755,000
100266834	PROVIDENCE	RI		12/23/2025	6.125	407,386		685,000
100266835	MAGNOLIA	TX		12/23/2025	6.750	404,672		890,000
100266836	MILL VALLEY	CA		12/23/2025	6.625	1,404,787		2,400,000
100266837	NANTICOKE	PA		12/23/2025	6.999	130,436		160,000
100266838	FLAGSTAFF	AZ		12/23/2025	7.250	480,662		550,000
100266839	SHAWNEE	KS		12/23/2025	7.250	214,807		300,000
100266841	SAN DIEGO	CA		12/23/2025	6.625	463,949		945,000
100266844	METAIRIE	LA		12/23/2025	7.125	252,542		520,000
100266845	KATY	TX		12/23/2025	6.750	259,994		336,000
100266846	URBANA	OH		12/23/2025	7.499	129,649		165,000
100266847	MONTEBELLO	CA		12/23/2025	6.875	620,016		800,000
100266848	LODI	CA		12/23/2025	6.875	1,130,939		1,470,000
100266849	TOLEDO	OH		12/23/2025	6.875	111,051		163,500
100266850	TOLEDO	OH		12/23/2025	6.875	95,113		125,500
100266852	LOS ANGELES	CA		12/23/2025	7.875	1,553,696		2,120,000
100266854	NORTH CHARLESTON	SC		12/23/2025	6.375	199,160		252,000
100266855	DURHAM	NC		12/23/2025	6.625	354,535		470,000
100266856	SAN JOSE	CA		12/23/2025	7.125	1,144,585		1,400,000
100266857	FULTON	TX		12/23/2025	7.375	180,810		246,000
100266858	DALLAS	TX		12/23/2025	6.875	145,577		190,000
100266863	DALLAS	TX		12/23/2025	6.750	177,948		242,000
100266864	GALAX	VA		12/23/2025	6.990	498,264		625,000
100266865	FARMINGTON	MN		12/23/2025	6.625	260,337		374,000
100266866	GULF SHORES	AL		12/23/2025	6.625	276,390		360,000
100266867	ST. AUGUSTINE	FL		12/23/2025	6.375	156,037		200,000
100266868	SAN ANTONIO	TX		12/23/2025	6.250	210,923		300,000
100266869	MACUNGIE	PA		12/23/2025	7.125	338,286		385,000
100266870	ALLENTOWN	PA		12/23/2025	7.125	301,922		350,000
100266871	OCALA	FL		12/23/2025	7.490	179,915		210,000
100266872	CARLISLE	PA		12/23/2025	6.875	191,090		230,000
100266873	BEAVERTON	OR		12/23/2025	7.125	334,735		410,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100266874	DUNEDIN	FL		12/23/2025	6.875	393,563		480,000
100266875	EPWORTH	GA		12/23/2025	6.625	476,491		583,000
100266876	ROUND ROCK	TX		12/23/2025	7.125	623,857		756,000
100266877	DENMARK	ME		12/23/2025	6.500	553,811		675,000
100266878	KISSIMMEE	FL		12/23/2025	6.375	268,355		335,000
100266879	BIG BEAR LAKE	CA		12/23/2025	6.500	532,567		675,000
100266880	WALDPORT	OR		12/23/2025	6.375	495,314		622,000
100266881	QUEEN CREEK	AZ		12/23/2025	6.625	371,469		460,000
100266882	WAUCHULA	FL		12/23/2025	6.990	204,373		245,000
100266883	HOLLYWOOD	FL		12/23/2025	7.490	366,625		415,000
100266884	EAGLE RIVER	AK		12/23/2025	7.500	319,835		400,000
100266885	TAMPA	FL		12/23/2025	6.625	339,904		530,000
100266886	LEOMINSTER	MA		12/23/2025	6.375	533,184		704,000
100266887	LAKE ARROWHEAD	CA		12/23/2025	6.990	383,806		462,000
100266888	GRAND PRAIRIE	TX		12/23/2025	6.490	260,776		365,000
100266889	RAEFORD	NC		12/23/2025	7.625	216,587		283,000
100266890	CARMICHAEL	CA		12/23/2025	6.990	472,757		690,000
100266891	VIRGINIA BEACH	VA		12/23/2025	7.625	219,423		250,000
100266892	ALLENTOWN	PA		12/23/2025	7.125	369,148		420,000
100266893	MACUNGIE	PA		12/23/2025	7.125	343,654		391,000
100266894	JUNCTION CITY	OH		12/23/2025	7.125	202,073		241,000
100266895	CONCORD	NH		12/23/2025	7.625	177,313		220,000
100266896	GREAT FALLS	MT		12/23/2025	6.490	228,649		321,000
100266897	CHARLOTTE	NC		12/23/2025	6.625	227,421		280,000
100266898	ORANGE BEACH	AL		12/23/2025	7.125	232,302		280,000
100266899	FOREST LAKE	MN		12/23/2025	6.490	346,158		455,000
100266900	RIVERDALE	UT		12/23/2025	6.625	580,088		761,000
100266901	SAN FRANCISCO	CA		12/23/2025	6.625	915,215		1,275,000
100266902	MANHATTAN	KS		12/23/2025	6.625	196,844		238,000
100266903	PACKWOOD	WA		12/23/2025	6.625	615,256		800,000
100266904	PEQUOT LAKES	MN		12/23/2025	6.990	518,271		684,000
100266905	LOLO	MT		12/23/2025	7.125	233,387		253,000
100266906	MICHIGAN CITY	IN		12/23/2025	6.625	186,559		245,000
100266907	BROKEN BOW	OK		12/23/2025	7.125	636,058		735,000
100266908	SAN ANTONIO	TX		12/23/2025	6.875	428,419		460,000
100266909	OLYMPIA	WA		12/23/2025	6.490	628,230		1,315,000
100266910	NORMAN	OK		12/23/2025	6.875	215,791		308,000
100266911	SEVIERVILLE	TN		12/23/2025	6.490	534,595		699,000
100266912	MADISON	WI		12/23/2025	6.490	518,531		750,000
100266913	JOHNSON CITY	TN		12/23/2025	6.490	172,341		223,000
100266914	WAXHAW	NC		12/23/2025	7.490	328,158		371,000
100266915	MATTHEWS	NC		12/23/2025	6.490	313,134		408,000
100266916	EAGLE	ID		12/23/2025	6.490	639,545		850,000
100266917	BERMUDA DUNES	CA		12/23/2025	7.490	715,617		760,000
100266918	MIRAMAR BEACH	FL		12/23/2025	6.500	734,450		1,000,000
100266919	RANDOLPH	MA		12/23/2025	6.375	408,158		500,000
100266920	MAGGIE VALLEY	NC		12/23/2025	7.490	724,542		858,000
100266921	LAWRENCEVILLE	GA		12/23/2025	6.490	233,363		290,000
100266922	MADISON HEIGHTS	MI		12/23/2025	6.990	220,043		295,000
100266923	SALEM	OR		12/23/2025	7.000	315,943		400,000
100266924	HOT SPRINGS	AR		12/23/2025	7.490	314,269		380,000
100266925	SCOTTSDALE	AZ		12/23/2025	6.375	517,274		635,000
100266926	MINERAL BLUFF	GA		12/23/2025	6.625	781,088		980,000
100266927	BARTLETT	NH		12/23/2025	6.875	360,312		390,000
100266928	PANAMA CITY BEACH	FL		12/23/2025	7.125	325,387		360,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100266929	LANCASTER	SC		12/23/2025	6.625	252,344		355,000
100266930	LAS VEGAS	NV		12/23/2025	5.875	601,547		671,000
100266931	MESA	AZ		12/23/2025	5.875	620,186		820,000
100266932	GARDEN GROVE	CA		12/23/2025	6.500	803,196		1,050,000
100266933	VALDOSTA	GA		12/23/2025	6.990	168,075		179,500
100266934	TEMPE	AZ		12/23/2025	6.875	470,518		570,000
100266935	AUSTIN	TX		12/23/2025	6.990	319,489		392,000
100266936	BIG BEAR LAKE	CA		12/23/2025	6.375	555,894		680,000
100266937	ARVADA	CO		12/23/2025	6.625	633,351		725,000
100266938	LARGO	FL		12/23/2025	6.375	458,266		500,000
100266939	PITTSBURGH	PA		12/23/2025	6.490	288,289		350,000
100266940	RINCON	GA		12/23/2025	5.990	280,336		311,000
100266941	COLUMBIA	TN		12/23/2025	6.875	243,992		315,000
100266942	LOS ANGELES	CA		12/23/2025	6.375	739,708		1,040,000
100266943	PITTSBURGH	PA		12/23/2025	6.490	206,047		320,000
100266944	BASYE	VA		12/23/2025	6.625	271,855		340,000
100266945	FORT LAUDERDALE	FL		12/23/2025	6.375	817,800		1,000,000
100266946	ARVADA	CO		12/23/2025	6.875	561,345		680,000
100266947	KEIZER	OR		12/23/2025	6.375	396,286		515,000
100266948	COLUMBIA	TN		12/23/2025	6.490	318,428		421,000
100266949	SEMINOLE	FL		12/23/2025	6.490	639,616		700,000
100266950	HADDON HEIGHTS	NJ		12/23/2025	6.500	376,830		460,000
100266951	NORTH MYRTLE BEACH	SC		12/23/2025	5.750	211,220		414,000
100266952	BROKEN BOW	OK		12/23/2025	7.125	292,312		393,000
100266953	RIVERTON	UT		12/23/2025	7.125	396,542		512,000
100266954	WEST READING	PA		12/23/2025	6.990	163,977		214,000
100266955	SAN ANTONIO	TX		12/23/2025	6.250	571,496		650,000
100266956	GLENDALE	AZ		12/23/2025	6.490	223,259		280,000
100266957	SANTA ROSA	CA		12/23/2025	6.500	549,611		725,000
100266958	SEBRING	FL		12/23/2025	7.490	358,331		380,000
100266959	ORLANDO	FL		12/23/2025	6.990	332,616		383,000
100266960	TUCSON	AZ		12/23/2025	6.125	281,029		350,000
100266961	POCATELLO	ID		12/23/2025	7.625	322,220		412,000
100266962	CHARLOTTE	NC		12/23/2025	7.625	287,639		365,000
100266963	DENTON	TX		12/23/2025	7.375	419,668		550,000
100266964	SAINT PAUL	MN		12/23/2025	7.625	263,255		361,000
100266965	CHARLOTTE	NC		12/23/2025	7.625	287,639		365,000
100266966	SAINT PETERSBURG	FL		12/23/2025	6.490	505,254		760,000
100266967	WEST DOVER	VT		12/23/2025	6.625	488,529		725,000
100266968	TAVARES	FL		12/23/2025	6.250	435,214		737,300
100266969	HULL	MA		12/23/2025	6.375	340,701		557,000
100266970	FRANKLIN	ME		12/23/2025	6.375	487,888		769,000
100266971	ESCONDIDO	CA		12/23/2025	6.375	495,470		780,000
100266972	LA MIRADA	CA		12/23/2025	6.490	605,710		930,000
100266973	CLEVELAND	GA		12/23/2025	6.625	242,009		370,000
100266974	SOUTHERN PINES	NC		12/23/2025	7.625	474,779		631,000
100266975	EMERALD ISLE	NC		12/23/2025	6.500	430,099		1,100,000
100266976	SPADRE ISLE	TX		12/23/2025	6.500	260,657		305,000
100266977	NORWAY	ME		12/23/2025	6.500	591,925		840,000
100266978	MALAKOFF	TX		12/23/2025	6.500	501,783		730,900
100266979	LOVELAND	CO		12/23/2025	6.625	402,156		595,000
100266980	LOWELL	MA		12/23/2025	6.624	736,633		1,028,000
100266981	PLACITAS	NM		12/23/2025	7.375	702,051		945,000
100266982	ROSEVILLE	CA		12/23/2025	6.250	450,413		635,000
100266983	MADISON	CT		12/23/2025	6.990	433,971		585,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100266984	MCKINNEY	TX		12/23/2025	7.125	229,109		345,000
100266985	ANCHORAGE	AK		12/23/2025	6.490	608,106		800,000
100266986	DAHLONEGA	GA		12/23/2025	6.625	313,963		451,000
100266987	SARATOGA SPRINGS	UT		12/23/2025	6.500	348,726		459,000
100266988	WEST PALM BEACH	FL		12/23/2025	6.375	240,936		365,000
100266989	SARATOGA SPRINGS	UT		12/23/2025	6.500	348,726		462,000
100266990	KALISPELL	MT		12/23/2025	6.490	328,360		680,000
100266991	SARATOGA SPRINGS	UT		12/23/2025	6.500	348,726		465,000
100266992	MANCHESTER	NH		12/23/2025	6.875	443,147		585,000
100266993	GILBERT	SC		12/23/2025	6.625	207,241		285,000
100266994	WEST CHESTER	OH		12/23/2025	6.375	369,461		510,000
100266995	OCEAN CITY	MD		12/23/2025	6.500	496,162		650,000
100266996	VIRGINIA BEACH	VA		12/23/2025	7.490	215,393		263,000
100266997	KITTY HAWK	NC		12/23/2025	6.490	720,402		1,015,000
100266998	NASHVILLE	TN		12/23/2025	6.875	485,689		600,000
100266999	BATON ROUGE	LA		12/23/2025	6.375	228,444		324,000
100267000	BLUFFTON	SC		12/23/2025	7.490	479,597		612,000
100267001	DECATUR	TX		12/23/2025	6.625	228,092		342,000
100267002	FORT WORTH	TX		12/23/2025	6.375	180,661		280,000
100267003	EGG HARBOR CITY	NJ		12/23/2025	7.490	247,623		350,000
100267004	SURF CITY	NC		12/23/2025	7.125	609,690		795,000
100267005	STEAMBOAT SPRINGS	CO		12/23/2025	6.250	510,981		730,000
100267006	ST GEORGE	UT		12/23/2025	6.500	394,255		580,000
100267007	SANTEE	CA		12/23/2025	6.625	552,200		775,000
100267008	NORTH CHESTERFIELD	VA		12/23/2025	6.875	321,083		417,000
100267009	MENASHA	WI		12/23/2025	6.990	218,282		245,000
100267010	SAGINAW	MI		12/23/2025	6.990	223,749		300,000
100267011	VAN ALSTYNE	TX		12/23/2025	6.375	276,282		391,000
100267012	OAK ISLAND	NC		12/23/2025	6.990	336,540		440,000
100267013	OGDEN	UT		12/23/2025	6.500	375,480		525,000
100267014	SCOTTSDALE	AZ		12/23/2025	6.750	644,693		999,000
100267015	PITTSBURGH	PA		12/23/2025	6.625	506,979		679,000
100267016	FAIR OAKS	CA		12/23/2025	6.625	483,561		670,000
100267017	BROOMFIELD	CO		12/23/2025	6.500	451,890		592,000
100267018	KISSIMMEE	FL		12/23/2025	6.750	319,414		450,000
100267019	CHICAGO	IL		12/23/2025	6.990	444,266		582,000
100267020	PORTLAND	OR		12/23/2025	6.625	438,100		620,000
100267021	CHICAGO	IL		12/23/2025	6.500	571,684		789,000
100267022	CHICAGO	IL		12/23/2025	6.525	1,354,200		1,920,000
100267023	LOMA LINDA	CA		12/23/2025	7.125	456,209		590,000
100267024	BOWIE	MD		12/23/2025	6.625	480,523		630,000
100267025	WORCESTER	MA		12/23/2025	6.575	473,700		630,000
100267026	MARLBOROUGH	MA		12/23/2025	6.990	532,079		810,000
100267027	LANCASTER	PA		12/23/2025	6.625	248,183		350,000
100267028	MARYSVILLE	CA		12/23/2025	6.450	408,503		539,000
100267029	PITTSBURG	CA		12/23/2025	6.625	413,697		565,000
100267030	MCKINNEY	TX		12/23/2025	6.375	397,561		526,000
100267031	OCEANSIDE	CA		12/23/2025	6.625	684,116		895,000
100267032	TAHOE CITY	CA		12/23/2025	6.375	442,931		680,000
100267033	GILBERTSVILLE	PA		12/23/2025	6.750	248,516		345,000
100267034	CHICAGO	IL		12/23/2025	6.875	508,410		665,000
100267035	GARDEN GROVE	CA		12/23/2025	6.500	652,757		1,000,000
100267036	GEORGETOWN	TX		12/23/2025	6.490	286,317		375,000
100267037	HERMITAGE	TN		12/23/2025	6.500	285,369		400,000
100267038	HERMITAGE	TN		12/23/2025	6.500	249,796		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267039	HERMITAGE	TN		12/23/2025	6.500	254,225		360,000
100267040	HESPERIA	CA		12/23/2025	7.500	336,811		460,000
100267041	HERMITAGE	TN		12/23/2025	6.500	413,422		580,000
100267042	LAKE ARIEL	PA		12/23/2025	6.500	307,709		405,000
100267043	HOOD RIVER	OR		12/23/2025	6.625	476,225		640,000
100267044	BIG BEAR LAKE	CA		12/23/2025	6.500	573,450		800,000
100267045	UKIAH	CA		12/23/2025	6.625	226,508		395,000
100267046	MERIDIAN	ID		12/23/2025	6.375	341,507		476,000
100267047	CHARLOTTE	NC		12/23/2025	6.490	256,476		340,000
100267048	MATTHEWS	NC		12/23/2025	6.490	251,767		351,500
100267049	ANTIOCH	TN		12/23/2025	7.625	216,696		280,000
100267050	MURFREESBORO	TN		12/23/2025	6.375	302,392		435,000
100267051	BOSSIER CITY	LA		12/23/2025	6.625	208,124		285,000
100267052	GLASSBORO	NJ		12/23/2025	6.375	323,739		455,000
100267053	LEXINGTON	NC		12/23/2025	6.490	755,877		1,137,000
100267054	MURPHY	NC		12/23/2025	7.125	236,255		260,000
100267055	MANTOLOKING	NJ		12/23/2025	6.875	691,443		925,000
100267056	GORDONSVILLE	VA		12/23/2025	6.490	383,751		560,000
100267057	TYBEE ISLAND	GA		12/23/2025	6.500	717,282		1,156,000
100267058	FORT WORTH	TX		12/23/2025	6.625	400,455		525,000
100267059	KATY	TX		12/23/2025	6.500	214,559		280,000
100267060	BOISE	ID		12/23/2025	6.500	298,419		399,000
100267061	CAPE CORAL	FL		12/23/2025	6.375	267,766		390,000
100267062	LUBBOCK	TX		12/23/2025	6.375	229,865		340,000
100267063	PHOENIX	AZ		12/23/2025	6.875	411,931		585,000
100267064	DALLAS	TX		12/23/2025	6.500	420,771		551,000
100267065	NORTH MYRTLE BEACH	SC		12/23/2025	7.625	517,780		565,000
100267066	HONOLULU	HI		12/23/2025	6.250	373,531		600,000
100267067	SANTA ROSA	CA		12/23/2025	6.875	546,028		799,000
100267068	CHATTANOOGA	TN		12/23/2025	7.125	218,127		295,000
100267069	CHATTANOOGA	TN		12/23/2025	7.125	218,127		288,000
100267070	PANAMA CITY BEACH	FL		12/23/2025	6.750	511,861		688,000
100267071	CHAPEL HILL	NC		12/23/2025	6.625	626,206		947,000
100267072	LUBBOCK	TX		12/23/2025	6.250	214,986		309,000
100267073	LITTLETON	NH		12/23/2025	7.375	232,390		357,000
100267074	RINDGE	NH		12/23/2025	6.875	339,520		700,000
100267075	OXNARD	CA		12/23/2025	6.490	609,065		850,000
100267076	LONG BEACH	CA		12/23/2025	6.990	911,960		1,275,000
100267077	RENO	NV		12/23/2025	8.125	325,810		403,000
100267078	MCKINNEY	TX		12/23/2025	6.490	254,670		373,000
100267079	LAKE ARIEL	PA		12/23/2025	7.000	272,264		339,000
100267080	WAKE FOREST	NC		12/23/2025	6.625	226,125		320,000
100267081	MANAHAWKIN	NJ		12/23/2025	6.875	709,425		920,000
100267082	REHOBOTH BEACH	DE		12/23/2025	6.624	435,071		606,000
100267083	LOS ANGELES	CA		12/23/2025	6.500	479,659		660,000
100267084	NASHVILLE	TN		12/23/2025	6.625	265,349		430,000
100267085	CHARLOTTE	NC		12/23/2025	6.990	340,892		475,000
100267086	LAS VEGAS	NV		12/23/2025	6.624	227,155		315,000
100267087	LOGAN	UT		12/23/2025	6.625	247,038		395,000
100267088	LA PUENTE	CA		12/23/2025	6.625	679,736		950,000
100267089	TARZANA	CA		12/23/2025	7.125	619,926		825,000
100267090	ALBUQUERQUE	NM		12/23/2025	7.250	213,884		278,000
100267091	DES MOINES	IA		12/23/2025	6.500	206,037		282,000
100267092	SANTA FE	TX		12/23/2025	6.490	260,485		362,500
100267093	NASHVILLE	TN		12/23/2025	6.625	331,383		465,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267094	MOUNT PROSPECT	IL		12/23/2025	6.624	277,707		387,200
100267095	WHEATON	IL		12/23/2025	6.625	365,024		525,000
100267096	CRIVITZ	WI		12/23/2025	6.750	575,838		770,000
100267097	BRIGANTINE	NJ		12/23/2025	6.875	307,688		470,000
100267098	GULF SHORES	AL		12/23/2025	6.625	634,675		840,000
100267099	PRINCETON JUNCTION	NJ		12/23/2025	6.375	512,312		682,000
100267100	ROUND ROCK	TX		12/23/2025	6.250	330,230		485,000
100267101	SALT LAKE CITY	UT		12/23/2025	6.250	549,291		785,000
100267102	FREDERICKSBURG	TX		12/23/2025	6.500	787,428		1,040,000
100267103	RENO	NV		12/23/2025	6.875	493,361		640,000
100267104	WESTMINSTER	CO		12/23/2025	7.990	396,104		512,000
100267105	DENVER	CO		12/23/2025	6.875	259,687		342,000
100267106	STAMFORD	CT		12/23/2025	7.125	540,689		750,000
100267107	NOKOMIS	FL		12/23/2025	7.875	386,858		470,000
100267108	DULUTH	GA		12/23/2025	6.625	402,552		560,000
100267109	POWDER SPRINGS	GA		12/23/2025	6.625	230,807		310,000
100267110	SALEM	SC		12/23/2025	6.625	610,378		850,000
100267111	FISHERS	IN		12/23/2025	6.990	270,383		335,000
100267112	SALISBURY	MA		12/23/2025	7.125	827,587		1,100,000
100267113	COATESVILLE	PA		12/23/2025	6.375	246,580		355,000
100267114	BRADENTON	FL		12/23/2025	6.625	218,840		290,000
100267115	AUGUSTA	ME		12/23/2025	6.625	256,198		335,000
100267116	TOANO	VA		12/23/2025	7.500	309,475		340,000
100267117	ENFIELD	CT		12/23/2025	7.000	230,205		320,000
100267118	LAKE FOREST	CA		12/23/2025	6.490	508,317		710,000
100267119	DAVIS	CA		12/23/2025	6.750	708,255		975,000
100267120	TUCSON	AZ		12/23/2025	6.625	397,204		520,000
100267121	LAKEWOOD RANCH	FL		12/23/2025	6.490	429,283		575,000
100267122	POWELL	OH		12/23/2025	6.625	329,626		440,000
100267123	NOKOMIS	FL		12/23/2025	7.125	424,687		650,000
100267124	POWDER SPRINGS	GA		12/23/2025	6.990	231,577		320,000
100267125	CLOVIS	CA		12/23/2025	6.875	481,735		650,000
100267126	MORGAN	UT		12/23/2025	6.500	772,836		1,020,000
100267127	DALLAS	TX		12/23/2025	6.875	384,046		560,000
100267128	SMITHSBURG	MD		12/23/2025	6.375	326,787		490,000
100267129	GOLD CANYON	AZ		12/23/2025	6.375	225,102		345,000
100267130	BUDA	TX		12/23/2025	6.490	207,603		290,000
100267131	SAINT CHARLES	MO		12/23/2025	6.625	230,574		321,000
100267132	HANOVER PARK	IL		12/23/2025	6.375	246,519		332,000
100267133	ATLANTA	GA		12/23/2025	6.500	493,243		650,000
100267134	ENGLEWOOD	CO		12/23/2025	6.490	551,624		740,000
100267135	ESCONDIDO	CA		12/23/2025	6.625	925,020		1,300,000
100267136	WEST DOVER	VT		12/23/2025	6.624	335,208		515,000
100267137	SUGAR MOUNTAIN	NC		12/23/2025	6.875	489,734		605,000
100267138	PROVO	UT		12/23/2025	6.500	229,623		510,000
100267139	CHESTERFIELD	VA		12/23/2025	6.375	275,069		385,500
100267140	WILDWOOD	NJ		12/23/2025	7.490	392,350		527,000
100267141	PERRYSBURG	OH		12/23/2025	6.875	212,310		280,000
100267142	INDEPENDENCE	MO		12/23/2025	6.625	369,296		488,000
100267143	ESCONDIDO	CA		12/23/2025	6.875	373,849		495,000
100267144	VIRGINIA BEACH	VA		12/23/2025	6.625	447,738		585,000
100267145	MARCO ISLAND	FL		12/23/2025	6.375	374,615		545,000
100267146	WILMINGTON	NC		12/23/2025	7.125	516,889		822,000
100267147	BEL AIR	MD		12/23/2025	7.490	209,050		255,000
100267148	NASHUA	NH		12/23/2025	6.250	382,081		540,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267149	WAIANAE	HI		12/23/2025	7.125	499,586		745,000
100267150	SYCAMORE	IL		12/23/2025	6.750	376,333		497,000
100267151	HERMITAGE	TN		12/23/2025	6.500	393,527		515,000
100267152	WINTER HAVEN	FL		12/23/2025	7.490	278,754		326,000
100267153	MAPLE GROVE	MN		12/23/2025	6.750	210,431		276,000
100267154	SALEM	SC		12/23/2025	6.500	281,268		425,000
100267155	OWENS CROSS ROADS	AL		12/23/2025	8.000	428,604		470,000
100267156	OLYMPIA	WA		12/23/2025	6.375	336,011		472,000
100267157	FORT WORTH	TX		12/23/2025	6.375	235,563		345,000
100267158	CANTON	GA		12/23/2025	6.375	508,538		717,000
100267159	CARY	NC		12/23/2025	6.750	383,336		503,000
100267160	MENTONE BERNARDINO	CA		12/23/2025	7.125	516,347		675,000
100267161	CHICAGO	IL		12/23/2025	6.375	584,049		825,000
100267162	ROSEVILLE	CA		12/23/2025	6.375	448,575		632,000
100267163	WILDWOOD CREST	NJ		12/23/2025	6.990	366,309		475,000
100267164	TEMPLE CITY	CA		12/23/2025	7.000	510,513		680,000
100267165	DOYLESTOWN	PA		12/23/2025	6.624	342,108		445,000
100267166	DURHAM	NC		12/23/2025	6.490	226,917		370,000
100267167	GALVESTON	TX		12/23/2025	6.625	311,634		460,000
100267168	BOSTON	MA		12/23/2025	6.625	224,649		310,000
100267169	KIAWAH ISLAND	SC		12/23/2025	6.375	424,085		560,000
100267170	FAYETTEVILLE	AR		12/23/2025	6.500	256,471		400,000
100267171	LYNN	MA		12/23/2025	7.375	512,398		810,000
100267172	PARKER	AZ		12/23/2025	6.625	312,697		444,000
100267173	RICHMOND	TX		12/23/2025	6.500	256,751		358,000
100267174	COLLEGE STATION	TX		12/23/2025	6.625	218,695		300,000
100267175	FORT WORTH	TX		12/23/2025	6.875	222,495		354,000
100267176	WOLCOTTVILLE	IN		12/23/2025	6.990	325,370		410,000
100267177	BATAVIA	IL		12/23/2025	7.375	251,930		350,000
100267178	OCEAN PARK	WA		12/23/2025	6.625	322,712		450,000
100267179	ROGERS	MN		12/23/2025	7.125	417,574		540,000
100267180	COTTAGE GROVE	MN		12/23/2025	7.000	244,251		387,000
100267181	PHOENIX	AZ		12/23/2025	6.875	292,550		375,000
100267182	RED LODGE	MT		12/23/2025	6.490	455,692		670,000
100267183	SANFORD	NC		12/23/2025	6.990	274,867		360,000
100267184	PAWLEYS ISLAND	SC		12/23/2025	6.500	213,203		280,000
100267185	LYNN	MA		12/23/2025	6.624	771,618		1,090,000
100267186	SOUTH BEND	IN		12/23/2025	6.625	230,728		305,000
100267187	GLEN ALLEN	VA		12/23/2025	6.625	435,021		570,000
100267188	CORPUS CHRISTI	TX		12/23/2025	6.625	261,124		340,000
100267189	DUNEDIN	FL		12/23/2025	6.990	407,495		615,000
100267190	CHESAPEAKE	VA		12/23/2025	6.500	266,185		371,000
100267191	LYONS	CO		12/23/2025	6.500	268,567		412,000
100267192	COVINGTON	LA		12/23/2025	6.625	309,364		430,000
100267193	ROGERS	AR		12/23/2025	6.490	252,427		369,000
100267194	LAWRENCE	MA		12/23/2025	6.375	545,787		900,000
100267195	SPIRIT LAKE	IA		12/23/2025	6.625	654,386		870,000
100267196	ARDMORE	PA		12/23/2025	6.490	318,560		430,000
100267197	GALVESTON	TX		12/23/2025	6.625	351,568		542,000
100267198	DANDRIDGE	TN		12/23/2025	6.490	819,751		1,145,000
100267199	PARMA	OH		12/23/2025	6.990	278,070		362,000
100267200	DURHAM	NC		12/23/2025	6.375	516,821		680,000
100267201	GALLATIN	TN		12/23/2025	6.625	226,958		305,000
100267202	SANTA CLARITA	CA		12/23/2025	6.490	526,343		735,000
100267203	COLONIAL BEACH	VA		12/23/2025	6.490	303,887		440,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267204	CULPEPER	VA		12/23/2025	6.625	391,964		550,000
100267205	INDIAN RIVER	MI		12/23/2025	6.625	266,574		400,000
100267206	JOSHUA TREE	CA		12/23/2025	7.125	231,684		300,000
100267207	ROCKLIN	CA		12/23/2025	6.500	356,543		475,300
100267208	HAYWARD	CA		12/23/2025	6.625	543,577		710,000
100267209	ALBUQUERQUE	NM		12/23/2025	7.625	409,444		520,000
100267210	LOS ANGELES	CA		12/23/2025	6.625	763,156		1,100,000
100267211	FRESNO	CA		12/23/2025	6.500	385,065		537,000
100267212	CHICAGO	IL		12/23/2025	6.625	216,126		320,000
100267213	SEWARD	AK		12/23/2025	7.125	520,407		675,000
100267214	LAREDO	TX		12/23/2025	7.000	220,028		280,000
100267215	DAVENPORT	FL		12/23/2025	7.490	291,468		360,000
100267216	HOSCHTON	GA		12/23/2025	6.999	510,072		630,000
100267217	TOLLESON	AZ		12/23/2025	6.625	326,175		455,000
100267218	HILTON HEAD ISLAND	SC		12/23/2025	7.490	491,710		625,000
100267219	WICHITA FALLS	TX		12/23/2025	7.625	324,498		395,000
100267220	PAGOSA SPRINGS	CO		12/23/2025	7.500	818,245		1,060,000
100267221	BELVIDERE	NJ		12/23/2025	7.125	312,521		410,000
100267222	NORTH CHARLESTON	SC		12/23/2025	6.624	235,921		310,000
100267223	DES PLAINES	IL		12/23/2025	7.500	341,542		445,000
100267224	DURANT	OK		12/23/2025	6.500	214,098		280,000
100267225	SANTA ROSA	CA		12/24/2025	7.000	824,637		1,100,000
100267226	SANTA ROSA	CA		12/24/2025	7.000	824,697		1,107,000
100267227	PANAMA CITY	FL		12/24/2025	7.500	231,362		255,000
100267228	BELLA VISTA	AR		12/24/2025	7.250	289,102		382,500
100267229	RIO RANCHO	NM		12/24/2025	7.375	201,600		240,000
100267230	PAYSON	AZ		12/24/2025	6.875	422,056		485,000
100267231	TORRANCE	CA		12/24/2025	6.625	1,452,236		2,050,000
100267232	HOLLADAY	UT		12/24/2025	7.000	554,554		720,000
100267233	BOONE	NC		12/24/2025	6.875	521,394		1,300,000
100267234	ATLANTA	GA		12/24/2025	7.750	354,177		390,000
100267237	BIG BEAR LAKE	CA		12/24/2025	6.875	714,339		925,000
100267238	LADERA RANCH	CA		12/24/2025	6.750	1,961,257		2,900,000
100267239	MESA	AZ		12/24/2025	6.625	308,224		400,000
100267240	ROWLETT	TX		12/24/2025	6.875	339,062		493,000
100267241	WOLFFORTH	TX		12/24/2025	6.625	667,580		815,000
100267242	LEBANON	TN		12/24/2025	7.125	257,250		395,000
100267243	PLEASANT HILL	CA		12/24/2025	6.500	1,303,619		1,630,000
100267244	ANNANDALE	VA		12/24/2025	6.625	1,128,352		1,520,000
100267245	LAKE OSWEGO	OR		12/24/2025	6.500	2,373,038		2,930,000
100267247	PILOT POINT	TX		12/24/2025	6.875	208,591		290,000
100267249	MANASSAS	VA		12/24/2025	6.875	317,129		423,000
100267250	LOMPOC	CA		12/24/2025	7.125	1,188,682		1,775,000
100267251	AUSTIN	TX		12/24/2025	6.750	899,875		1,250,000
100267252	OJAI	CA		12/24/2025	7.625	1,398,531		1,675,000
100267253	HOLLADAY	UT		12/24/2025	6.625	103,149		300,000
100267254	LEHIGH ACRES	FL		12/24/2025	6.625	274,315		355,000
100267255	GOLD RIVER	CA		12/24/2025	6.750	307,557		490,000
100267256	ROSEVILLE	CA		12/24/2025	6.625	226,973		610,000
100267257	GARLAND	TX		12/24/2025	6.750	270,311		335,000
100267258	BOYNTON BEACH	FL		12/24/2025	6.250	331,480		455,000
100267259	MADERA	CA		12/24/2025	7.125	481,027		625,000
100267260	LATHROP	CA		12/24/2025	7.625	879,534		970,000
100267261	SANTEE	CA		12/24/2025	6.875	725,788		871,000
100267262	MIAMI GARDENS	FL		12/24/2025	7.250	547,845		620,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267263	DACULA	GA		12/24/2025	6.875	213,488		365,000
100267264	WHITNEY	TX		12/24/2025	6.750	252,271		360,000
100267265	TUKWILA	WA		12/24/2025	6.750	496,795		605,000
100267266	BERKELEY LAKE	GA		12/24/2025	6.500	417,792		589,000
100267267	MENLO PARK	CA		12/24/2025	6.875	2,068,050		2,510,000
100267268	GOLDSBORO	NC		12/24/2025	7.625	243,516		290,000
100267269	PFLUGERVILLE	TX		12/24/2025	6.875	590,746		735,000
100267270	GLENDALE	CA		12/24/2025	6.750	1,495,246		1,830,000
100267272	CUMMING	GA		12/24/2025	6.875	349,088		441,000
100267273	MIAMI	FL		12/24/2025	7.000	391,147		505,000
100267274	DANA POINT	CA		12/24/2025	6.750	3,007,056		3,888,000
100267275	SHERMAN OAKS	CA		12/24/2025	6.625	820,156		1,300,000
100267276	HOUSTON	TX		12/24/2025	6.625	459,660		650,000
100267277	KALISPELL	MT		12/24/2025	6.500	379,648		780,000
100267278	FRESNO	CA		12/24/2025	6.500	241,779		346,000
100267281	VENTURA	CA		12/24/2025	6.750	604,159		790,000
100267282	SAN FRANCISCO	CA		12/24/2025	7.250	1,249,641		1,500,000
100267284	LAHAINA	HI		12/24/2025	6.500	2,554,538		4,700,000
100267285	SCOTTSDALE	AZ		12/24/2025	6.500	711,994		1,000,000
100267286	PLANO	TX		12/24/2025	6.500	1,074,674		1,400,000
100267287	CARLSBAD	CA		12/24/2025	6.750	2,274,241		2,759,000
100267288	SCOTTSDALE	AZ		12/24/2025	6.625	3,010,551		3,950,000
100267289	SALISBURY	NC		12/24/2025	7.375	161,099		205,000
100267290	OAKLAND	CA		12/24/2025	7.500	715,097		1,100,000
100267291	DILLON	CO		12/24/2025	7.000	253,238		310,000
100267292	WATSONVILLE	CA		12/24/2025	6.500	526,029		856,000
100267293	BARSTOW	CA		12/24/2025	7.250	361,582		463,500
100267294	SCHAUMBURG	IL		12/24/2025	6.500	455,476		685,000
100267295	ANAHEIM	CA		12/24/2025	6.750	1,087,195		1,336,000
100267296	NEWPORT BEACH	CA		12/24/2025	7.250	4,992,917		6,600,000
100267297	ALAMEDA	CA		12/24/2025	6.500	513,982		800,000
100267298	SUWANEE	GA		12/24/2025	7.000	2,475,166		3,175,000
100267299	MIAMI	FL		12/24/2025	7.250	691,707		780,000
100267300	HOLLY SPRINGS	NC		12/24/2025	6.750	750,450		1,225,000
100267302	CUMMING	GA		12/24/2025	7.000	519,586		689,500
100267303	BETHESDA	MD		12/24/2025	6.875	911,549		1,125,000
100267304	ZION	IL		12/24/2025	7.000	101,661		175,000
100267305	CLAYTON	NC		12/24/2025	7.250	322,025		368,000
100267306	MIAMI	FL		12/24/2025	7.125	518,711		623,000
100267307	TUCSON	AZ		12/24/2025	6.875	249,475		319,000
100267308	MAPLETON	UT		12/24/2025	7.000	2,095,006		5,750,000
100267309	MIDLOTHIAN	VA		12/24/2025	6.500	237,042		428,000
100267310	PARKER	CO		12/24/2025	7.250	531,827		630,000
100267311	MONTEREY PARK	CA		12/24/2025	6.875	555,067		765,000
100267312	BEVERLY HILLS	CA		12/24/2025	6.875	2,504,788		3,500,000
100267313	SAN BERNARDINO	CA		12/24/2025	7.000	417,003		550,000
100267314	PENSACOLA	FL		12/24/2025	7.875	207,757		275,000
100267315	HUNTINGTON BEACH	CA		12/24/2025	6.625	628,266		1,175,000
100267316	COLORADO SPRINGS	CO		12/24/2025	6.750	279,801		358,000
100267317	CALIFORNIA CITY	CA		12/24/2025	7.250	287,586		345,000
100267318	ROSEVILLE	CA		12/24/2025	6.875	493,996		562,000
100267319	PROSSER	WA		12/24/2025	6.750	270,283		331,000
100267320	WHITESTOWN	IN		12/24/2025	7.000	279,928		385,000
100267321	SAN JOSE	CA		12/24/2025	6.875	524,016		1,015,000
100267322	SAN DIEGO	CA		12/24/2025	6.625	1,571,889		2,000,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267323	NEW EGYPT	NJ		12/24/2025	6.990	285,617		418,000
100267324	SOUTH SAN FRANCISCO	CA		12/24/2025	6.750	1,104,367		1,400,000
100267325	INDIANAPOLIS	IN		12/24/2025	7.000	362,146		462,000
100267326	PORTER RANCH	CA		12/24/2025	6.625	1,376,529		1,700,000
100267327	COVINA	CA		12/24/2025	7.125	746,987		905,000
100267328	GLENDALE	CA		12/24/2025	7.250	863,332		1,060,000
100267329	GALT	CA		12/24/2025	6.500	405,466		520,000
100267330	BATAVIA	IL		12/24/2025	7.375	525,671		625,000
100267331	RIVERSIDE	CA		12/24/2025	6.875	612,174		745,000
100267332	PORT HUENEME	CA		12/24/2025	6.875	767,848		1,000,000
100267333	MABLETON	GA		12/24/2025	6.875	829,890		1,200,000
100267334	KIRKLAND	WA		12/24/2025	6.500	1,033,831		2,300,000
100267335	SACRAMENTO	CA		12/24/2025	6.500	774,727		950,000
100267336	ELKTON	MD		12/24/2025	6.750	448,433		550,000
100267337	INDIAN CREEK	IL		12/24/2025	7.500	480,084		625,000
100267338	ALISO VIEJO	CA		12/24/2025	6.500	1,012,158		1,610,000
100267339	MERIDIAN	ID		12/24/2025	7.000	333,759		400,000
100267340	LOS ANGELES	CA		12/24/2025	6.750	517,632		630,000
100267341	MIAMI LAKES	FL		12/24/2025	7.375	664,320		750,000
100267342	MIAMI	FL		12/24/2025	6.500	390,685		500,000
100267343	LA HABRA HEIGHTS	CA		12/24/2025	6.750	1,038,186		1,300,000
100267344	CHICAGO	IL		12/24/2025	7.000	315,282		390,000
100267345	LADERA RANCH	CA		12/24/2025	6.375	1,142,357		1,330,000
100267346	FOUNTAIN HILLS	AZ		12/24/2025	6.125	581,795		1,550,000
100267347	BROOKSHIRE	TX		12/24/2025	7.500	414,933		493,000
100267348	MISSION VIEJO	CA		12/24/2025	6.375	1,226,272		1,610,000
100267349	JOHNS CREEK	GA		12/24/2025	6.500	1,200,621		1,775,000
100267350	SEABROOK	TX		12/24/2025	6.625	376,413		468,000
100267351	IRVINE	CA		12/24/2025	6.750	1,295,897		1,835,000
100267352	MORGAN HILL	CA		12/24/2025	6.375	1,325,520		2,150,000
100267353	GIG HARBOR	WA		12/24/2025	6.625	464,226		582,000
100267354	SCOTTSDALE	AZ		12/24/2025	6.750	318,130		417,000
100267355	LAWRENCEVILLE	GA		12/24/2025	6.250	297,505		586,000
100267356	LOS ANGELES	CA		12/24/2025	7.125	492,380		600,000
100267357	WEST COVINA	CA		12/24/2025	6.375	1,227,210		1,675,000
100267358	ESCONDIDO	CA		12/24/2025	6.625	849,174		1,050,000
100267359	DEL MAR	CA		12/24/2025	6.875	2,861,395		3,950,000
100267360	BOZEMAN	MT		12/24/2025	7.250	1,111,264		1,325,000
100267361	IRVINE	CA		12/24/2025	6.500	1,139,748		1,490,000
100267362	TAMPA	FL		12/24/2025	7.750	2,025,337		2,330,000
100267363	LOS BANOS	CA		12/24/2025	6.875	476,620		588,000
100267364	HIALEAH	FL		12/24/2025	7.250	472,338		545,000
100267365	GRANITE FALLS	WA		12/24/2025	7.500	610,600		735,000
100267366	SCOTTSDALE	AZ		12/24/2025	6.250	1,034,274		1,455,000
100267367	LILBURN	GA		12/24/2025	7.125	390,985		487,000
100267399	ROTTERDAM	NLD		12/23/2025	4.980	15,383		16,313
100267400	ROTTERDAM	NLD		12/23/2025	4.980	45,089		47,813
100267401	ROTTERDAM	NLD		12/23/2025	4.800	300,707		425,160
100267402	ROTTERDAM	NLD		12/23/2025	4.800	75,945		119,821
100267403	VELDEN	NLD		12/23/2025	5.450	54,814		58,125
100267404	VELDEN	NLD		12/23/2025	5.450	25,344		26,875
100267405	DEN HELDER	NLD		12/23/2025	4.980	44,205		46,875
100267406	DEN HELDER	NLD		12/23/2025	4.966	106,092		112,500
100267407	GRONINGEN	NLD		12/23/2025	4.950	56,229		65,920
100267408	DORDRECHT	NLD		12/23/2025	5.050	187,429		265,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267409	KOUDEKERKE	NLD		12/23/2025	4.850	223,972		327,000
100267410	DELFT	NLD		12/23/2025	4.950	509,193		539,950
100267411	DELFT	NLD		12/23/2025	4.950	33,946		35,996
100267412	S-HERTOGENBOSCH	NLD		12/23/2025	5.000	297,647		405,000
100267413	THORN	NLD		12/23/2025	4.950	277,018		320,000
100267414	S-GRAVENHAGE	NLD		12/23/2025	6.711	196,270		235,000
100267415	WOLVEGA	NLD		12/23/2025	4.850	383,110		455,000
100267416	UTRECHT	NLD		12/23/2025	4.900	658,949		932,000
100267417	TILBURG	NLD		12/23/2025	4.900	116,701		169,000
100267418	DUIVENDRECHT	NLD		12/23/2025	4.030	1,121,523		1,288,064
100267419	DUIVENDRECHT	NLD		12/23/2025	4.030	27,807		31,936
100267420	BRIELLE	NLD		12/23/2025	5.100	872,312		1,230,000
100267421	S-GRAVENHAGE	NLD		12/23/2025	5.050	848,736		1,447,500
100267422	S-GRAVENHAGE	NLD		12/23/2025	4.700	1,247,760		1,770,234
100267423	S-GRAVENHAGE	NLD		12/23/2025	4.700	2,052,880		2,679,767
100267424	DELFT	NLD		12/23/2025	4.950	1,188,230		1,399,054
100267425	ALKMAAR	NLD		12/23/2025	5.000	212,184		300,000
100267426	AMSTERDAM	NLD		12/23/2025	4.010	1,813,484		2,051,220
100267427	AMSTERDAM	NLD		12/23/2025	4.010	56,388		63,780
100267428	AMSTERDAM	NLD		12/23/2025	4.200	1,142,545		1,340,727
100267429	AMSTERDAM	NLD		12/23/2025	4.200	37,729		44,273
100267430	AMSTERDAM	NLD		12/23/2025	4.950	1,013,768		1,200,000
100267431	DEN HAAG	NLD		12/23/2025	4.950	31,238		33,125
100267432	DEN HAAG	NLD		12/23/2025	4.950	468,573		496,875
100267433	AMERONGEN	NLD		12/23/2025	5.050	2,104,158		2,398,450
100267434	AMERONGEN	NLD		12/23/2025	5.050	176,820		201,550
100267435	DEN HAAG	NLD		12/23/2025	4.400	682,772		950,361
100267436	DEN HAAG	NLD		12/23/2025	4.400	11,954		16,639
100267437	AMSTERDAM	NLD		12/23/2025	4.950	1,051,490		1,300,000
100267438	BAARN	NLD		12/23/2025	5.150	1,078,602		820,000
100267439	S-GRAVENHAGE	NLD		12/23/2025	4.950	3,017,728		3,425,000
100267440	ARNHEM	NLD		12/23/2025	5.150	596,529		735,000
100267441	RIJSWIJK	NLD		12/23/2025	4.820	3,036,590		3,680,000
100267442	LEIDEN	NLD		12/23/2025	4.760	1,996,887		2,823,900
100267443	TER APEL	NLD		12/23/2025	4.810	286,448		340,000
100267444	ROTTERDAM	NLD		12/23/2025	4.950	825,160		944,498
100267445	ROTTERDAM	NLD		12/23/2025	4.950	94,304		107,943
100267446	VLISSINGEN	NLD		12/23/2025	4.950	1,485,288		1,741,125
100267447	AMSTERDAM	NLD		12/23/2025	5.050	1,375,542		1,710,000
100267448	TILBURG	NLD		12/23/2025	5.250	471,520		1,128,000
100267449	GELDROP	NLD		12/23/2025	4.800	294,700		504,000
100267450	SCHIEDAM	NLD		12/23/2025	4.900	344,210		499,000
100267451	S-GRAVENHAGE	NLD		12/23/2025	4.900	819,266		1,202,000
100267452	BORNE	NLD		12/23/2025	4.900	159,138		214,716
100267453	ARNHEM	NLD		12/23/2025	5.150	380,163		403,125
100267454	ARNHEM	NLD		12/23/2025	5.150	25,344		26,875
100267455	VENRAY	NLD		12/23/2025	4.700	702,565		1,082,000
100267456	VOORBURG	NLD		12/23/2025	4.700	144,285		204,000
100267457	ROTTERDAM	NLD		12/23/2025	5.050	344,799		365,625
100267458	ROTTERDAM	NLD		12/23/2025	5.050	22,987		24,375
100267459	S-GRAVENHAGE	NLD		12/23/2025	4.270	454,571		543,352
100267460	S-GRAVENHAGE	NLD		12/23/2025	4.270	5,562		6,648
100267461	NIJMEGEN	NLD		12/23/2025	4.950	477,414		540,000
100267462	WOLVEGA	NLD		12/23/2025	4.900	206,290		1,215,000
100267463	VALKENBURG	NLD		12/23/2025	5.100	225,622		319,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267464	AMSTERDAM	NLD.		12/23/2025	5.050	2,090,897		2,143,359
100267465	AMSTERDAM	NLD.		12/23/2025	5.050	139,393		142,891
100267466	S-GRAVENHAGE	NLD.		12/23/2025	4.900	198,451		584,000
100267467	ROTTERDAM	NLD.		12/23/2025	5.050	324,406		402,000
100267468	BUSSUM	NLD.		12/23/2025	5.050	716,121		759,375
100267469	BUSSUM	NLD.		12/23/2025	5.050	47,741		50,625
100267470	HILVERSUM	NLD.		12/23/2025	4.900	542,248		934,000
100267471	HILVERSUM	NLD.		12/23/2025	4.900	374,858		636,000
100267472	AMSTERDAM	NLD.		12/23/2025	4.850	1,779,988		1,825,463
100267473	KERKRADE	NLD.		12/23/2025	5.100	176,820		350,000
100267474	LEEUWARDEN	NLD.		12/23/2025	4.850	347,510		320,000
100267475	AKKRUM	NLD.		12/23/2025	5.560	464,153		482,547
100267476	ZWARTEWAAL	NLD.		12/23/2025	5.050	629,479		720,000
100267477	LEEUWARDEN	NLD.		12/23/2025	4.700	234,110		331,000
100267478	AMSTERDAM	NLD.		12/23/2025	4.950	1,746,098		1,851,563
100267479	AMSTERDAM	NLD.		12/23/2025	4.950	116,407		123,438
100267480	S-GRAVENHAGE	NLD.		12/23/2025	4.800	207,233		293,000
100267481	S-GRAVENHAGE	NLD.		12/23/2025	4.900	825,160		1,451,000
100267482	ROTTERDAM	NLD.		12/23/2025	4.430	1,249,528		1,982,000
100267483	S-GRAVENHAGE	NLD.		12/23/2025	4.950	555,215		705,000
100267484	BADHOEVEDORP	NLD.		12/23/2025	5.050	751,485		796,875
100267485	BADHOEVEDORP	NLD.		12/23/2025	5.050	50,099		53,125
100267486	LEEUWARDEN	NLD.		12/23/2025	4.850	296,174		335,000
100267487	LEIDEN	NLD.		12/23/2025	4.950	153,244		420,300
100267488	ECHT	NLD.		12/23/2025	4.950	471,520		343,213
100267489	AMSTERDAM	NLD.		12/23/2025	5.050	1,900,815		2,015,625
100267490	AMSTERDAM	NLD.		12/23/2025	5.050	126,721		134,375
100267491	HAARLEM	NLD.		12/23/2025	4.850	701,386		850,000
100267492	AMSTERDAM	NLD.		12/23/2025	5.050	30,059		31,875
100267493	AMSTERDAM	NLD.		12/23/2025	5.050	450,891		478,125
100267494	ROTTERDAM	NLD.		12/23/2025	4.900	976,547		1,274,500
100267495	AMSTERDAM	NLD.		12/23/2025	4.190	1,902,404		2,190,921
100267496	AMSTERDAM	NLD.		12/23/2025	4.190	42,616		49,079
100267497	ROTTERDAM	NLD.		12/23/2025	5.050	541,953		552,505
100267498	ROTTERDAM	NLD.		12/23/2025	5.050	36,130		36,834
100267499	DOETINCHEM	NLD.		12/23/2025	4.850	820,150		560,000
100267500	NIJMEGEN	NLD.		12/23/2025	5.050	795,690		843,750
100267501	NIJMEGEN	NLD.		12/23/2025	5.050	53,046		56,250
100267502	AMERSFOORT	NLD.		12/23/2025	4.950	3,948,980		4,486,032
100267503	HOOGERHEIDE	NLD.		12/23/2025	5.100	234,287		210,938
100267504	HOOGERHEIDE	NLD.		12/23/2025	5.100	15,619		14,063
100267505	HOOGERHEIDE	NLD.		12/23/2025	5.100	190,082		201,563
100267506	HOOGERHEIDE	NLD.		12/23/2025	5.100	12,672		13,438
100267507	HOOGERHEIDE	NLD.		12/23/2025	5.100	344,799		365,625
100267508	HOOGERHEIDE	NLD.		12/23/2025	5.100	22,987		24,375
100267509	LEEUWARDEN	NLD.		12/23/2025	4.800	50,099		55,919
100267510	LEEUWARDEN	NLD.		12/23/2025	4.800	3,748,584		4,184,081
100267511	NIJMEGEN	NLD.		12/23/2025	5.050	813,372		862,500
100267512	NIJMEGEN	NLD.		12/23/2025	5.050	54,225		57,500
100267513	NIJMEGEN	NLD.		12/23/2025	5.450	465,626		607,687
100267514	NIJMEGEN	NLD.		12/23/2025	5.450	530,460		692,302
100267515	HEERENVEEN	NLD.		12/23/2025	4.950	3,300,640		3,746,124
100267516	S-GRAVENHAGE	NLD.		12/23/2025	4.950	804,531		910,745
100267517	AMSTERDAM	NLD.		12/23/2025	4.760	309,909		333,322
100267518	AMSTERDAM	NLD.		12/23/2025	4.760	20,155		21,678

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267519	DEVENTER	NLD.		12/23/2025	4.700	350,104		535,000
100267520	LEEUWARDEN	NLD.		12/23/2025	4.800	125,837		133,438
100267521	LEEUWARDEN	NLD.		12/23/2025	4.800	1,887,554		2,001,563
100267522	S-GRAVENHAGE	NLD.		12/23/2025	5.100	57,467		60,938
100267523	S-GRAVENHAGE	NLD.		12/23/2025	5.100	23,576		25,000
100267524	TILBURG	NLD.		12/23/2025	5.050	324,907		344,531
100267525	TILBURG	NLD.		12/23/2025	5.050	66,956		71,000
100267526	REEUWIJK	NLD.		12/23/2025	5.300	5,894		6,383
100267527	REEUWIJK	NLD.		12/23/2025	5.300	27,569		29,857
100267528	VEGHEL	NLD.		12/23/2025	5.450	56,978		60,439
100267529	VEGHEL	NLD.		12/23/2025	5.450	5,894		6,252
100267530	EMMEN	NLD.		12/23/2025	5.450	43,144		45,764
100267531	EMMEN	NLD.		12/23/2025	5.450	5,894		6,252
100267532	GRONINGEN	NLD.		12/23/2025	5.000	78,685		89,000
100267533	UNITED KINGDOM	GBR.		12/23/2025	5.500	99,172		97,000
100267534	UNITED KINGDOM	GBR.		12/23/2025	5.500	143,135		140,000
100267535	UNITED KINGDOM	GBR.		12/23/2025	5.500	218,110		255,000
100267536	UNITED KINGDOM	GBR.		12/23/2025	5.500	80,258		80,000
100267537	UNITED KINGDOM	GBR.		12/23/2025	5.500	244,283		270,000
100267538	UNITED KINGDOM	GBR.		12/23/2025	5.500	102,239		100,000
100267539	UNITED KINGDOM	GBR.		12/23/2025	5.600	163,583		160,000
100267540	UNITED KINGDOM	GBR.		12/23/2025	5.500	143,953		165,000
100267541	UNITED KINGDOM	GBR.		12/23/2025	7.040	430,940		445,000
100267542	UNITED KINGDOM	GBR.		12/23/2025	7.040	6,885,729		7,935,000
100267543	UNITED KINGDOM	GBR.		12/23/2025	5.500	107,659		135,000
100267544	UNITED KINGDOM	GBR.		12/23/2025	7.140	924,826		955,000
100267545	UNITED KINGDOM	GBR.		12/23/2025	5.500	117,575		115,000
100267546	UNITED KINGDOM	GBR.		12/23/2025	5.500	136,319		140,000
100267547	UNITED KINGDOM	GBR.		12/23/2025	5.500	226,835		280,000
100267548	UNITED KINGDOM	GBR.		12/23/2025	5.750	506,084		495,000
100267549	UNITED KINGDOM	GBR.		12/23/2025	5.500	174,488		220,000
100267550	UNITED KINGDOM	GBR.		12/23/2025	5.600	200,900		196,500
100267551	UNITED KINGDOM	GBR.		12/23/2025	5.500	97,127		95,000
100267552	UNITED KINGDOM	GBR.		12/23/2025	5.500	81,791		80,000
100267553	UNITED KINGDOM	GBR.		12/23/2025	5.600	105,306		105,275
100267554	UNITED KINGDOM	GBR.		12/23/2025	5.500	118,597		116,000
100267555	UNITED KINGDOM	GBR.		12/23/2025	5.500	185,564		181,500
100267558	MURRIETA	CA.		12/29/2025	8.000	184,346		658,865
100267559	TEMECULA	CA.		12/29/2025	7.750	137,938		640,000
100267568	ELIZABETH	CO.		12/29/2025	9.500	80,902		465,308
100267569	LITTLETON	CO.		12/29/2025	8.000	236,936		915,000
100267571	RENO	NV.		12/29/2025	7.250	298,842		1,536,000
100267573	SAN DIEGO	CA.		12/29/2025	7.625	301,610		1,345,000
100267574	LOLO	MT.		12/29/2025	6.750	210,043		742,269
100267576	HIGHLANDS RANCH	CO.		12/29/2025	8.500	108,124		553,136
100267579	SAN FRANCISCO	CA.		12/29/2025	7.000	391,818		1,800,000
100267580	MOUNT PLEASANT	SC.		12/29/2025	7.875	191,863		849,498
100267582	PHOENIX	AZ.		12/29/2025	7.000	154,968		903,000
100267587	OJAI	CA.		12/29/2025	7.625	223,939		1,228,818
100267588	SACO	ME.		12/29/2025	7.375	136,009		751,863
100267597	TRENTON	FL.		12/29/2025	9.250	92,451		430,000
100267602	LOUISVILLE	KY.		12/29/2025	9.125	113,587		453,000
100267607	WYNNE	AR.		12/29/2025	10.490	70,858		235,335
100267608	BEAVERTON	OR.		12/29/2025	7.750	123,774		686,190
100267610	CLEVER	MO.		12/29/2025	8.990	69,569		286,598

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267612	MARIETTA	GA		12/29/2025	9.125	86,220		387,195
100267616	COLUMBIA	TN		12/29/2025	8.250	134,883		500,706
100267618	SOAP LAKE	WA		12/29/2025	8.500	97,765		518,000
100267620	INDEPENDENCE	MO		12/29/2025	9.990	37,550		210,911
100267623	HAWTHORNE	NJ		12/29/2025	6.875	164,654		1,036,605
100267625	TEMPLE	TX		12/29/2025	8.500	94,191		430,000
100267633	ENID	OK		12/29/2025	10.990	31,416		154,340
100267634	HENDERSONVILLE	TN		12/29/2025	8.375	108,601		558,000
100267647	ALLIANCE	NE		12/29/2025	10.990	52,385		178,000
100267648	BOZEMAN	MT		12/29/2025	7.750	160,343		850,000
100267650	MOUNTAIN HOME	AR		12/29/2025	6.750	266,492		1,000,000
100267654	HARTFORD	AL		12/29/2025	7.375	61,968		220,000
100267663	VANCOUVER	WA		12/29/2025	8.750	128,672		566,355
100267665	LEES SUMMIT	MO		12/29/2025	10.250	86,275		364,129
100267670	MAGNA	UT		12/29/2025	7.500	138,305		497,014
100267678	PINEVILLE	LA		12/29/2025	9.500	42,707		250,000
100267684	DALLAS	TX		12/29/2025	6.750	174,109		933,000
100267685	SALT LAKE CITY	UT		12/29/2025	7.875	159,449		664,864
100267686	HOLLISTER	CA		12/29/2025	8.875	151,928		894,810
100267689	SAN BERNARDINO	CA		12/29/2025	8.625	101,595		399,678
100267694	SEGUIN	TX		12/29/2025	9.000	40,193		240,000
100267695	WELDON SPRING	MO		12/29/2025	10.125	93,561		465,000
100267697	CANYON LAKE	CA		12/29/2025	7.125	89,360		528,460
100267702	VIRGINIA BEACH	VA		12/29/2025	8.750	37,970		195,529
100267710	SEVERNA PARK	MD		12/29/2025	7.375	187,642		888,643
100267711	JOPPA	MD		12/29/2025	8.750	60,741		230,770
100267716	VICTORIA	TX		12/29/2025	8.875	71,641		320,000
100267723	PIEDMONT	SC		12/29/2025	8.625	139,079		744,000
100267725	DENVER	CO		12/29/2025	7.750	161,401		603,266
100267729	LEHIGH ACRES	FL		12/29/2025	10.490	78,797		281,200
100267730	WESTLAKE	OH		12/29/2025	9.625	87,064		304,598
100267736	BRADFORD	PA		12/29/2025	8.990	43,038		148,000
100267740	GROVETOWN	GA		12/29/2025	8.990	81,532		394,335
100267741	JOPLIN	MO		12/29/2025	9.250	35,890		210,377
100267744	MALVERN	IA		12/29/2025	8.990	37,281		200,000
100267745	STEVENSVILLE	MT		12/29/2025	8.990	81,539		466,482
100267747	OKLAHOMA CITY	OK		12/29/2025	8.750	47,285		237,927
100267748	CLARKSVILLE	TN		12/29/2025	8.990	61,885		368,716
100267752	LAUREL	MD		12/29/2025	7.750	149,174		862,840
100267753	SALINAS	CA		12/29/2025	7.875	182,525		753,559
100267754	WYNNE	AR		12/29/2025	9.125	48,965		212,000
100267761	PERRY	GA		12/29/2025	8.990	50,788		302,180
100267765	APPLE VALLEY	CA		12/29/2025	8.250	80,198		381,001
100267766	WESTMINSTER	CA		12/29/2025	7.875	295,538		1,649,000
100267769	COLUMBIA	AL		12/29/2025	9.625	54,427		180,000
100267774	FREDERICKSBURG	VA		12/29/2025	9.250	83,764		495,358
100267775	ENFIELD	CT		12/29/2025	10.490	68,678		390,338
100267782	KIRKSVILLE	MO		12/29/2025	8.500	27,148		141,000
100267784	BURKBURNETT	TX		12/29/2025	8.375	80,244		265,000
100267785	MONCKS CORNER	SC		12/29/2025	8.125	163,077		650,000
100267790	DOVER	DE		12/29/2025	8.750	81,645		414,839
100267793	CHAPEL HILL	TN		12/29/2025	7.000	209,552		1,175,000
100267804	BRICK TOWNSHIP	NJ		12/29/2025	7.250	63,526		275,000
100267808	KINGSLAND	GA		12/29/2025	9.625	57,673		295,500
100267811	KANSAS CITY	KS		12/29/2025	8.990	47,567		190,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100267812	TIMNATH	CO		12/29/2025	7.750	265,426		919,166
100267813	SPANAWAY	WA		12/29/2025	8.125	81,411		435,000
100267816	ORLANDO	FL		12/29/2025	9.750	87,064		406,748
100267818	JACKSONVILLE	AL		12/29/2025	8.990	37,662		219,335
100267824	PANAMA	OK		12/29/2025	9.625	27,106		112,000
100267827	TAMPA	FL		12/29/2025	7.500	213,561		1,287,000
100267828	ELSINORE	UT		12/29/2025	9.250	37,348		210,000
100267833	MONTCLAIR	NJ		12/29/2025	7.250	306,315		1,775,000
100267836	MIDLOTHIAN	VA		12/29/2025	7.500	103,286		545,008
100267837	SAINT LOUIS	MO		12/29/2025	9.990	54,443		238,729
100267851	SNELLVILLE	GA		12/29/2025	7.990	110,568		470,000
100267853	PEMBROKE PINES	FL		12/29/2025	7.750	183,934		690,989
100267855	ACUSHNET	MA		12/29/2025	7.500	160,113		673,767
100267856	BEEMER	NE		12/29/2025	8.990	32,621		133,000
100267857	CAPE CORAL	FL		12/29/2025	9.990	68,511		359,885
100267865	NORFOLK	VA		12/29/2025	7.750	57,006		265,669
100267867	METTER	GA		12/29/2025	8.250	40,177		221,166
100267868	HAYMARKET	VA		12/29/2025	8.250	157,566		914,148
100267870	IRVING	TX		12/29/2025	8.750	121,693		420,000
100267878	SWEDESBORO	NJ		12/29/2025	8.990	81,533		377,769
100267882	MESA	AZ		12/29/2025	9.250	70,710		425,896
100267890	CRYSTAL RIVER	FL		12/29/2025	7.990	48,406		277,000
100267907	SHARON	PA		12/29/2025	8.990	27,178		130,000
100267909	TACOMA	WA		12/29/2025	8.250	64,397		387,062
100267911	PLEASANT PRAIRIE	WI		12/29/2025	9.125	76,133		450,000
100267914	HOBBS	NM		12/29/2025	8.625	63,950		375,000
100267916	BORDENTOWN	NJ		12/29/2025	8.625	56,745		302,234
100267917	PROSPECT	OH		12/29/2025	8.625	65,016		326,965
100267922	LAS VEGAS	NV		12/29/2025	8.125	170,339		631,231
100267933	LAS VEGAS	NV		12/29/2025	8.500	70,612		407,223
100267935	SAN ANTONIO	TX		12/29/2025	8.750	54,335		325,000
100267937	FOLSOM	CA		12/29/2025	7.250	216,067		902,547
100267938	PALM COAST	FL		12/29/2025	8.990	121,418		535,000
100267939	EAST WENATCHEE	WA		12/29/2025	7.625	132,948		504,319
100267940	IDANHA	OR		12/29/2025	8.500	81,471		400,000
100267941	PHENIX CITY	AL		12/29/2025	8.990	47,193		268,061
100267942	GRAY	TN		12/29/2025	8.375	64,270		310,000
100267943	CONCORD	CA		12/29/2025	8.875	182,681		937,501
100267946	LOS ANGELES	CA		12/29/2025	6.875	220,217		857,661
100267949	BENTON	AR		12/29/2025	9.990	138,256		698,000
100267950	BONDUEL	WI		12/29/2025	8.990	78,291		273,117
100267953	RICHMOND	VA		12/29/2025	8.500	53,859		292,338
100267956	VERBENA	AL		12/29/2025	8.375	53,933		236,000
100267959	PEARLAND	TX		12/29/2025	7.990	75,798		360,000
100267965	OLATHE	KS		12/29/2025	7.875	83,359		443,027
100267970	NASHVILLE	TN		12/29/2025	9.625	53,843		311,921
100267971	PIKE ROAD	AL		12/29/2025	8.875	63,034		374,056
100267974	WILLIAMSBURG	VA		12/29/2025	8.500	130,147		669,476
100267976	FORT WORTH	TX		12/29/2025	8.990	71,353		425,000
100267978	MACCLENNY	FL		12/29/2025	8.990	112,713		424,000
100267979	GENOA CITY	WI		12/29/2025	9.990	58,930		268,752
100267983	JEROME	ID		12/29/2025	8.250	105,790		425,179
100267986	JACKSONVILLE	FL		12/29/2025	8.875	53,991		290,735
100267989	MILFORD	DE		12/29/2025	9.750	71,858		337,810
100267996	MARION	OH		12/29/2025	8.500	41,281		219,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268001	BOWLING GREEN	KY		12/29/2025	9.750	47,593		215,180
100268008	FRANKFORD	DE		12/29/2025	8.500	77,766		415,000
100268009	HOLLISTER	CA		12/29/2025	7.990	263,058		954,601
100268010	EL CAJON	CA		12/29/2025	8.000	170,850		976,547
100268013	STEWARTSTOWN	PA		12/29/2025	9.125	107,539		475,000
100268018	STEVENSVILLE	MT		12/29/2025	9.125	87,010		454,284
100268022	LEXINGTON	SC		12/29/2025	8.250	130,364		491,541
100268026	HACKETTSTOWN	NJ		12/29/2025	8.250	133,450		548,359
100268032	ESTACADA	OR		12/29/2025	7.875	263,426		952,857
100268034	LAS VEGAS	NV		12/29/2025	8.250	111,788		492,341
100268035	LYNCHBURG	VA		12/29/2025	8.000	72,928		323,879
100268037	LAKE ARIEL	PA		12/29/2025	8.750	103,163		440,000
100268040	EDGEMERE	MD		12/29/2025	8.990	89,123		369,591
100268044	MEDFORD	OR		12/29/2025	8.990	87,297		404,487
100268048	SMYRNA	GA		12/29/2025	9.500	46,254		254,487
100268050	PERKIOMENVILLE	PA		12/29/2025	8.500	108,422		435,000
100268058	NEWARK	DE		12/29/2025	8.375	110,657		387,332
100268070	UNION BEACH	NJ		12/29/2025	7.875	166,688		624,563
100268080	LAS VEGAS	NV		12/29/2025	9.990	83,411		385,029
100268081	MOGADORE	OH		12/29/2025	8.375	56,989		223,693
100268084	BOWIE	MD		12/29/2025	8.000	86,699		478,321
100268089	ABINGDON	MD		12/29/2025	8.500	63,431		379,709
100268091	SICKLERVILLE	NJ		12/29/2025	6.750	103,161		394,578
100268094	MUNDELEIN	IL		12/29/2025	7.500	152,710		708,230
100268096	LABELLE	FL		12/29/2025	8.990	54,291		311,950
100268106	NATIONAL CITY	CA		12/29/2025	7.000	165,419		701,014
100268129	HARBESON	DE		12/29/2025	9.875	113,444		654,713
100268130	SUNRISE	FL		12/29/2025	7.500	92,711		387,974
100268135	PRINCETON	WV		12/29/2025	9.125	38,059		143,104
100268136	PORT SAINT LUCIE	FL		12/29/2025	8.875	122,849		462,299
100268137	SIKESTON	MO		12/29/2025	9.625	32,339		185,365
100268140	RINGTOWN	PA		12/29/2025	9.375	50,007		246,000
100268156	HOOPER	UT		12/29/2025	9.375	193,125		720,047
100268157	BOSSIER CITY	LA		12/29/2025	10.125	43,485		191,565
100268170	OGDEN	UT		12/29/2025	9.125	81,571		445,931
100268171	LAUREL	MD		12/29/2025	8.250	107,720		602,582
100268176	FORT WORTH	TX		12/29/2025	7.125	274,648		435,000
100268177	WAIKOLOA	HI		12/29/2025	6.375	1,245,295		2,050,000
100268178	LOMBARD	IL		12/29/2025	6.875	266,318		424,000
100268179	GLEN ALLEN	VA		12/29/2025	6.375	251,428		410,000
100268180	CHANTILLY	VA		12/29/2025	5.875	413,860		685,000
100268181	BELLAIRE	TX		12/29/2025	6.000	583,047		936,000
100268182	PELL CITY	AL		12/29/2025	6.490	533,941		850,000
100268183	TORRANCE	CA		12/29/2025	6.375	614,315		1,000,000
100268184	OCEANSIDE	CA		12/29/2025	6.124	674,118		1,090,000
100268185	BLACK BUTTE RANCH	OR		12/29/2025	6.750	793,121		1,220,000
100268186	BIG BEAR LAKE	CA		12/29/2025	6.499	351,733		460,000
100268187	POST FALLS	ID		12/29/2025	6.375	400,657		624,000
100268188	MONTGOMERY VILLAGE	MD		12/29/2025	6.500	261,182		408,000
100268189	HILO	HI		12/29/2025	6.750	410,030		630,000
100268190	RICHMOND	VA		12/29/2025	5.875	331,310		535,000
100268191	LAS VEGAS	NV		12/29/2025	7.490	230,437		350,000
100268192	HONOLULU	HI		12/29/2025	6.499	537,225		820,000
100268193	HYATTSVILLE	MD		12/29/2025	5.875	266,533		432,000
100268194	BROKEN BOW	OK		12/29/2025	6.875	785,043		1,197,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268195	PETOSKEY	MI		12/29/2025	6.125	334,080		442,000
100268196	MIDLOTHIAN	VA		12/29/2025	6.490	275,008		420,000
100268197	BOCA RATON	FL		12/29/2025	6.499	305,706		460,000
100268198	GRAWN	MI		12/29/2025	6.500	277,853		369,000
100268199	SEDONA	AZ		12/29/2025	5.990	569,131		875,000
100268200	MESA	AZ		12/29/2025	6.375	349,695		540,000
100268201	PUYALLUP	WA		12/29/2025	6.125	693,035		1,100,000
100268202	LAKEMONT	GA		12/29/2025	6.500	355,260		538,000
100268203	PLEASANT HILL	CA		12/29/2025	6.124	604,384		925,000
100268204	PUYALLUP	WA		12/29/2025	6.125	689,947		1,100,000
100268205	FORT MYERS	FL		12/29/2025	6.375	427,654		644,000
100268206	COLLEGE STATION	TX		12/29/2025	6.500	419,621		635,500
100268207	HONOLULU	HI		12/29/2025	6.875	1,225,460		1,830,000
100268208	TEMPLE CITY	CA		12/29/2025	6.124	618,453		975,000
100268209	PACKWOOD	WA		12/29/2025	6.875	373,873		546,000
100268210	LENOIR	NC		12/29/2025	6.375	406,229		590,000
100268211	ELLIJAY	GA		12/29/2025	6.124	256,422		375,000
100268212	GOODYEAR	AZ		12/29/2025	6.375	307,307		375,000
100268213	MADISON	AL		12/29/2025	6.490	314,618		465,000
100268214	CUTLER BAY	FL		12/29/2025	6.250	456,426		680,000
100268215	LK ELSINORE	CA		12/29/2025	6.124	503,014		750,000
100268216	ROSEVILLE	CA		12/29/2025	6.499	458,850		650,000
100268217	CAPE MAY	NJ		12/29/2025	6.124	679,087		1,000,000
100268218	CHARLOTTE	NC		12/29/2025	6.624	303,136		444,000
100268219	OCEAN CITY	MD		12/29/2025	6.624	456,107		665,000
100268220	CLOVIS	CA		12/29/2025	6.500	352,432		495,000
100268221	WEST JEFFERSON	NC		12/29/2025	6.750	301,169		440,000
100268222	PAHOA	HI		12/29/2025	6.624	268,108		379,000
100268223	TEMPE	AZ		12/29/2025	6.125	295,449		420,000
100268224	MIAMI GARDENS	FL		12/29/2025	6.250	434,772		650,000
100268225	BRADENTON	FL		12/29/2025	5.999	320,156		455,000
100268226	GLEN ALLEN	VA		12/29/2025	6.375	301,259		427,500
100268227	GLEN ALLEN	VA		12/29/2025	6.375	299,478		425,000
100268228	LOTTSBURG	VA		12/29/2025	6.625	318,378		447,000
100268229	SAN CLEMENTE	CA		12/29/2025	5.875	802,555		1,202,000
100268230	JOSHUA TREE	CA		12/29/2025	6.625	827,978		1,200,000
100268231	TACOMA	WA		12/29/2025	6.375	818,803		1,180,000
100268232	OAK ISLAND	NC		12/29/2025	6.490	324,973		457,000
100268233	MANTECA	CA		12/29/2025	6.124	549,309		803,000
100268234	PATERSON	NJ		12/29/2025	6.999	346,272		485,000
100268235	PIGEON FORGE	TN		12/29/2025	5.999	409,829		584,000
100268236	ARLINGTON	TX		12/29/2025	6.125	252,356		365,000
100268237	CLIFTON	NJ		12/29/2025	6.499	367,944		584,000
100268238	FUQUAY VARINA	NC		12/29/2025	6.125	231,790		344,000
100268239	WINCHESTER	CA		12/29/2025	6.499	347,042		505,000
100268240	MELISSA	TX		12/29/2025	6.500	319,236		450,000
100268241	LOS ANGELES	CA		12/29/2025	6.990	1,032,745		1,550,000
100268242	HOWELL	NJ		12/29/2025	5.999	533,325		895,000
100268243	ANNAPOLIS	MD		12/29/2025	6.125	419,513		595,000
100268244	CHICAGO	IL		12/29/2025	7.125	253,624		350,000
100268245	PHILADELPHIA	PA		12/29/2025	7.000	343,457		475,000
100268246	LEHIGH ACRES	FL		12/29/2025	6.990	355,889		500,000
100268247	ANTIOCH	CA		12/29/2025	6.125	514,687		780,000
100268248	MORRISVILLE	NC		12/29/2025	6.875	344,415		478,000
100268249	NORTH CHESTERFIELD	VA		12/29/2025	6.500	245,905		345,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268250	ENOCH	UT		12/29/2025	5.899	346,573		502,000
100268251	PITTSBURG	CA		12/29/2025	6.125	562,720		800,000
100268252	GRANITEVILLE	SC		12/29/2025	7.125	250,217		336,000
100268253	LEBANON	NH		12/29/2025	6.375	389,965		554,000
100268254	DANA POINT	CA		12/29/2025	6.499	833,457		1,200,000
100268255	TUCSON	AZ		12/29/2025	6.624	268,939		375,000
100268256	SHERRILLS FORD	NC		12/29/2025	6.499	580,863		915,000
100268257	PORT ST LUCIE	FL		12/29/2025	6.490	245,297		355,000
100268258	COLUMBIA	SC		12/29/2025	6.375	232,023		314,000
100268259	CHULA VISTA	CA		12/29/2025	6.125	641,132		890,000
100268260	MILFORD	MA		12/29/2025	6.490	313,897		443,000
100268261	GRANBURY	TX		12/29/2025	6.500	258,991		365,000
100268262	ARNOLD	CA		12/29/2025	6.875	273,022		365,000
100268263	ORLANDO	FL		12/29/2025	6.250	451,081		620,000
100268264	LINCOLN	CA		12/29/2025	6.500	389,261		550,000
100268265	LAWRENCEVILLE	GA		12/29/2025	6.625	258,959		365,000
100268266	UNION	KY		12/29/2025	6.500	575,444		768,000
100268267	HOUSTON	TX		12/29/2025	6.624	279,064		375,000
100268268	READING	PA		12/29/2025	6.875	259,134		364,000
100268269	CONCORD	NC		12/29/2025	6.624	246,836		324,000
100268270	LAWRENCEVILLE	GA		12/29/2025	6.375	302,576		405,000
100268271	GREENVILLE	SC		12/29/2025	6.500	519,765		700,000
100268272	PAGOSA SPRINGS	CO		12/29/2025	6.500	604,764		810,000
100268273	MARYSVILLE	WA		12/29/2025	6.125	548,245		695,000
100268274	DOWNINGTOWN	PA		12/29/2025	6.375	355,311		480,000
100268275	NOBLESVILLE	IN		12/29/2025	6.124	314,199		434,000
100268276	MURRIETA	CA		12/29/2025	7.250	497,714		650,000
100268277	ROSEVILLE	CA		12/29/2025	6.124	439,459		584,000
100268278	ST LOUIS PARK	MN		12/29/2025	6.499	505,187		671,500
100268279	LAS VEGAS	NV		12/29/2025	6.124	506,127		700,000
100268280	MANITOU SPRINGS	CO		12/29/2025	6.490	267,021		360,000
100268281	TAMPA	FL		12/29/2025	6.990	273,858		380,000
100268282	FUQUAY VARINA	NC		12/29/2025	6.875	323,381		425,000
100268283	KANNAPOLIS	NC		12/29/2025	6.624	167,291		225,000
100268284	CENTERTON	AR		12/29/2025	6.124	410,537		621,000
100268285	VANCOUVER	WA		12/29/2025	6.125	350,084		472,000
100268286	FORT WORTH	TX		12/29/2025	6.875	281,450		365,000
100268287	AURORA	CO		12/29/2025	6.500	340,604		445,000
100268288	SHREVEPORT	LA		12/29/2025	6.125	236,588		316,000
100268289	TUCKER	GA		12/29/2025	6.624	296,018		385,000
100268290	PARKS	AZ		12/29/2025	6.624	418,338		565,000
100268291	DACULA	GA		12/29/2025	5.750	299,089		415,000
100268292	SALIDA	CO		12/29/2025	6.990	332,883		427,997
100268293	CHARLOTTE	NC		12/29/2025	6.125	320,454		425,000
100268294	DALTON	GA		12/29/2025	6.125	226,210		315,000
100268295	AKRON	OH		12/29/2025	6.375	241,489		320,000
100268296	CHESTERFIELD	MO		12/29/2025	6.875	352,409		455,000
100268297	CUMMING	GA		12/29/2025	5.999	404,052		540,000
100268298	CLEVELAND HEIGHTS	OH		12/29/2025	6.624	214,513		285,000
100268299	DACULA	GA		12/29/2025	5.750	299,089		419,000
100268300	PHOENIX	AZ		12/29/2025	6.624	405,616		625,000
100268301	DALLAS	TX		12/29/2025	6.125	425,045		593,000
100268302	CHEYENNE	WY		12/29/2025	6.375	385,375		509,000
100268303	KATY	TX		12/29/2025	6.125	275,829		398,500
100268304	MECHANICSVILLE	VA		12/29/2025	6.125	256,985		340,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268305	SPRUCE HEAD	ME		12/29/2025	6.124	716,069		980,000
100268306	LOS ANGELES	CA		12/29/2025	6.624	615,863		807,000
100268307	NORTH LAS VEGAS	NV		12/29/2025	6.999	281,621		365,000
100268308	PAYETTE	ID		12/29/2025	6.490	524,162		710,000
100268309	MELISSA	TX		12/29/2025	6.624	375,329		505,000
100268310	RENO	NV		12/29/2025	5.750	665,857		900,000
100268311	CHARLOTTE	NC		12/29/2025	6.499	324,419		426,000
100268312	OAK ISLAND	NC		12/29/2025	6.124	357,860		495,000
100268313	MAMMOTH LAKES	CA		12/29/2025	6.875	440,252		575,000
100268314	MILWAUKEE	WI		12/29/2025	6.875	311,147		420,000
100268315	PHOENIX	AZ		12/29/2025	6.625	404,493		560,000
100268316	OGDEN	UT		12/29/2025	6.375	435,270		586,000
100268317	HOUSTON	TX		12/29/2025	6.624	596,053		850,000
100268318	SUPPLY	NC		12/29/2025	6.499	320,712		460,000
100268319	CLERMONT	FL		12/29/2025	5.999	270,839		370,000
100268320	ARNOLD	CA		12/29/2025	6.499	272,838		355,000
100268321	WHITE BEAR LAKE	MN		12/29/2025	7.250	262,568		335,000
100268322	CHARLOTTE	NC		12/29/2025	6.250	237,141		335,000
100268323	ANNANDALE	VA		12/29/2025	6.124	385,696		515,000
100268324	NOBLESVILLE	IN		12/29/2025	5.999	230,633		336,000
100268325	NORTH EAST	MD		12/29/2025	6.124	243,204		333,000
100268326	OCEANSIDE	CA		12/29/2025	6.124	558,949		755,000
100268327	DOWNINGTOWN	PA		12/29/2025	6.375	237,532		310,000
100268328	ASHBURNHAM	MA		12/29/2025	6.124	563,371		745,000
100268329	DOVER	NJ		12/29/2025	6.124	621,434		830,000
100268330	ALPHARETTA	GA		12/29/2025	6.375	323,079		435,000
100268331	FORT WORTH	TX		12/29/2025	6.490	306,208		470,000
100268332	LEAVENWORTH	WA		12/29/2025	6.125	472,028		655,000
100268333	BEDMINSTER	NJ		12/29/2025	6.375	293,040		400,000
100268334	WENTZVILLE	MO		12/29/2025	6.490	266,214		355,000
100268335	CHESTERFIELD	VA		12/29/2025	6.124	283,873		437,000
100268336	PORTLAND	OR		12/29/2025	7.125	518,980		680,000
100268337	NOBLESVILLE	IN		12/29/2025	6.875	237,498		336,000
100268338	OMAHA	NE		12/29/2025	6.490	290,721		393,000
100268339	ATLANTA	GA		12/29/2025	6.875	536,227		700,000
100268340	CASHIERS	NC		12/29/2025	6.375	739,328		980,000
100268341	JOSHUA TREE	CA		12/29/2025	6.625	541,177		720,000
100268342	PROVIDENCE	RI		12/29/2025	6.625	686,949		902,000
100268343	MONROE	NC		12/29/2025	6.499	261,036		340,000
100268344	HOSCHTON	GA		12/29/2025	6.625	571,023		775,000
100268345	SAN FRANCISCO	CA		12/29/2025	6.500	938,409		1,270,000
100268346	MANSFIELD	MA		12/29/2025	6.375	582,514		770,000
100268347	ORLANDO	FL		12/29/2025	6.500	419,059		550,000
100268348	PENHOOK	VA		12/29/2025	6.490	414,044		543,000
100268349	WEST DOVER	VT		12/29/2025	6.625	566,609		744,000
100268350	LACKAWAXEN	PA		12/29/2025	6.625	460,391		615,000
100268351	LAKE ARROWHEAD	CA		12/29/2025	6.490	568,824		775,000
100268352	CALEDONIA	WI		12/29/2025	6.875	743,687		1,000,000
100268353	HILTON HEAD ISLAND	SC		12/29/2025	6.990	679,906		880,000
100268354	SOMERVILLE	MA		12/29/2025	6.490	926,059		1,225,000
100268355	ELMWOOD PARK	NJ		12/29/2025	6.624	588,718		770,000
100268356	OLYMPIA	WA		12/29/2025	6.625	339,496		443,000
100268357	AUSTIN	TX		12/29/2025	6.375	532,868		750,000
100268358	BOISE	ID		12/29/2025	6.875	416,482		540,000
100268359	DURHAM	NC		12/29/2025	6.250	397,083		531,300

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268360	SEATTLE	WA		12/29/2025	6.500	466,118		625,000
100268361	BRAMBLETON	VA		12/29/2025	6.625	667,290		890,000
100268362	TRAVERSE CITY	MI		12/29/2025	6.375	565,471		793,000
100268363	KAYSVILLE	UT		12/29/2025	6.375	381,495		530,000
100268364	SCOTTSDALE	AZ		12/29/2025	6.490	603,922		790,000
100268365	KISSIMMEE	FL		12/29/2025	6.490	329,674		439,000
100268366	NASHVILLE	TN		12/29/2025	6.375	567,137		745,000
100268367	COLUMBIA	MD		12/29/2025	6.250	374,740		497,000
100268368	CHICAGO	IL		12/29/2025	6.625	299,173		390,000
100268369	PITTSBURGH	PA		12/29/2025	6.490	287,187		375,000
100268370	MOORESTOWN	NJ		12/29/2025	6.990	305,520		395,000
100268371	PORTLAND	OR		12/29/2025	6.990	390,597		510,000
100268372	FLORISSANT	MO		12/29/2025	6.625	285,966		372,000
100268373	NAPLES	FL		12/29/2025	6.250	300,316		420,000
100268374	CHATTANOOGA	TN		12/29/2025	6.625	234,781		360,000
100268375	SANTA ROSA BEACH	FL		12/29/2025	6.624	752,143		995,000
100268376	LEONARDTOWN	MD		12/29/2025	6.990	376,481		505,000
100268377	BUCKEYE	AZ		12/29/2025	6.875	301,472		390,000
100268378	PEORIA	AZ		12/29/2025	6.500	320,363		425,000
100268379	VILLAS	NJ		12/29/2025	6.990	321,086		419,000
100268380	SOUTH BLOOMINGVILLE	OH		12/29/2025	6.875	332,085		440,000
100268381	JUSTIN	TX		12/29/2025	6.490	283,920		380,000
100268382	OKLAHOMA CITY	OK		12/29/2025	7.500	301,875		365,000
100268383	MYRTLE BEACH	SC		12/29/2025	6.490	275,786		359,000
100268384	WESTCLIFFE	CO		12/29/2025	7.625	417,325		555,000
100268385	REDDING	CA		12/29/2025	6.750	301,959		390,000
100268386	MOUNT JULIET	TN		12/29/2025	6.499	386,148		530,000
100268387	BARNSTEAD	NH		12/29/2025	7.125	573,242		701,000
100268388	HELENA	MT		12/29/2025	6.990	303,394		396,000
100268389	HUDDLESTON	VA		12/29/2025	6.990	739,118		900,000
100268390	THE VILLAGES	FL		12/29/2025	6.500	247,120		322,000
100268391	LAFAYETTE	IN		12/29/2025	6.875	235,702		305,000
100268392	BAR HARBOR	ME		12/29/2025	6.499	496,996		615,000
100268393	SCOTTSDALE	AZ		12/29/2025	7.125	830,431		1,035,000
100268394	WEST VALLEY CITY	UT		12/29/2025	6.624	363,331		455,000
100268395	LINTHICUM HEIGHTS	MD		12/29/2025	6.625	241,452		320,000
100268396	ASHLAND	OR		12/29/2025	6.875	299,442		390,000
100268397	HARTWELL	GA		12/29/2025	6.750	319,927		390,000
100268398	VAN ALSTYNE	TX		12/29/2025	6.499	597,920		783,000
100268399	MARBLE FALLS	TX		12/29/2025	7.875	425,774		535,000
100268400	OCEAN VIEW	DE		12/29/2025	7.500	572,647		689,000
100268401	BEALETON	VA		12/29/2025	6.375	244,172		390,000
100268402	HORSHAM	PA		12/29/2025	7.125	248,090		325,000
100268403	SACRAMENTO	CA		12/29/2025	6.999	400,181		487,500
100268404	LAKESIDE	AZ		12/29/2025	7.250	306,015		381,000
100268405	SORRENTO	FL		12/29/2025	6.990	334,877		420,000
100268406	RIVERBANK	CA		12/29/2025	6.624	408,093		500,000
100268407	STERLING	VA		12/29/2025	7.490	350,160		427,500
100268408	LEAGUE CITY	TX		12/29/2025	5.750	266,426		350,000
100268409	FULSHEAR	TX		12/29/2025	6.375	283,236		365,000
100268410	LEBANON	TN		12/29/2025	7.375	540,746		660,000
100268411	CREVE COEUR	MO		12/29/2025	7.375	354,145		430,000
100268412	PAYSON	AZ		12/29/2025	6.999	310,500		375,000
100268413	FRANKLIN	TN		12/29/2025	7.625	318,807		457,000
100268414	WEST SACRAMENTO	CA		12/29/2025	6.750	340,212		428,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268415	FORT WORTH	TX		12/29/2025	6.250	242,811		300,000
100268416	MORGANTON	GA		12/29/2025	7.125	361,347		437,000
100268417	LILLINGTON	NC		12/29/2025	7.250	298,533		361,000
100268418	OAK ISLAND	NC		12/29/2025	6.875	646,587		816,000
100268419	LAS VEGAS	NV		12/29/2025	7.625	663,302		799,600
100268420	COLUMBIA FALLS	MT		12/29/2025	6.625	452,545		555,000
100268421	COLUMBIA	TN		12/29/2025	6.875	330,246		400,000
100268422	GLEN ALLEN	VA		12/29/2025	7.250	342,846		419,500
100268423	CHINCOTEAGUE ISLAND	VA		12/29/2025	7.000	464,391		590,000
100268424	AVONDALE	AZ		12/29/2025	6.625	423,497		525,000
100268425	HOLLYWOOD	FL		12/29/2025	6.624	448,704		550,000
100268426	CHULA VISTA	CA		12/29/2025	6.624	632,573		835,000
100268427	HARWICH	MA		12/29/2025	7.125	544,282		661,000
100268428	GREENVILLE	SC		12/29/2025	6.750	285,587		375,000
100268429	QUINCY	MA		12/29/2025	6.875	320,059		400,000
100268430	QUEEN CREEK	AZ		12/29/2025	6.500	456,013		578,000
100268431	ST AUGUSTINE	FL		12/29/2025	7.125	622,455		765,000
100268432	DURHAM	NC		12/29/2025	6.625	289,170		358,000
100268433	SAINT CHARLES	MO		12/29/2025	7.500	416,667		510,000
100268434	HIAWASSEE	GA		12/29/2025	6.500	406,888		620,000
100268435	LAVALLETTE	NJ		12/29/2025	7.125	617,332		753,000
100268436	MODESTO	CA		12/29/2025	7.000	431,851		525,000
100268437	LONGS	SC		12/29/2025	7.375	304,761		405,000
100268438	WHITEHALL	PA		12/29/2025	6.624	270,693		336,000
100268439	REDDING	CA		12/29/2025	7.500	304,181		375,000
100268440	BLUE RIDGE	GA		12/29/2025	6.624	387,987		484,000
100268441	BENTONVILLE	AR		12/29/2025	6.490	210,664		276,000
100268442	BONITA SPRINGS	FL		12/29/2025	6.990	372,564		455,000
100268443	MAYNARDVILLE	TN		12/29/2025	7.375	247,758		321,000
100268444	MELBOURNE	FL		12/29/2025	6.990	411,843		515,000
100268445	TAVARES	FL		12/29/2025	7.490	302,341		360,000
100268446	LITITZ	PA		12/29/2025	7.000	227,975		278,000
100268447	BIG BEAR LAKE	CA		12/29/2025	7.625	753,737		855,000
100268448	VERNON	NJ		12/29/2025	6.990	265,678		335,000
100268449	PRESCOTT	AZ		12/29/2025	7.500	465,542		514,000
100268450	STOCKBRIDGE	MA		12/29/2025	7.500	547,199		590,000
100268451	NEW KENSINGTON	PA		12/29/2025	7.375	422,391		457,500
100268452	GRANITE	OR		12/29/2025	7.375	645,036		720,000
100268453	SPOKANE VALLEY	WA		12/29/2025	7.625	366,810		422,000
100268454	MANASSAS	VA		12/29/2025	6.990	324,236		380,000
100268455	NORTH MYRTLE BEACH	SC		12/29/2025	6.625	229,089		252,000
100268456	SARASOTA	FL		12/29/2025	7.625	224,928		250,000
100268457	KAILUA KONA	HI		12/29/2025	5.625	923,133		1,049,000
100268458	COMPTON	CA		12/29/2025	6.625	378,716		570,000
100268459	SUGARLOAF	CA		12/29/2025	6.624	287,586		380,000
100268460	SPRING VALLEY	CA		12/29/2025	6.499	435,046		666,000
100268461	SAN JUAN CAPISTRANO	CA		12/29/2025	6.124	497,994		801,000
100268462	LAKE HAVASU CITY	AZ		12/29/2025	6.125	257,545		399,000
100268463	SANTA ROSA	CA		12/29/2025	6.500	798,831		1,550,000
100268464	FLORISSANT	CO		12/29/2025	6.990	459,314		575,000
100268465	LOS ANGELES	CA		12/29/2025	6.625	885,272		1,250,000
100268466	DENVER	CO		12/29/2025	6.625	294,902		398,000
100268467	TITUS	AL		12/29/2025	6.990	407,539		530,000
100268468	CORONA	CA		12/29/2025	6.990	686,871		893,000
100268469	BERMUDA DUNES	CA		12/29/2025	5.990	764,798		1,030,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268470	SALIDA	CO		12/29/2025	6.499	438,587		578,000
100268471	DENVER	CO		12/29/2025	6.125	462,610		635,000
100268472	MILLSBORO	DE		12/29/2025	6.990	487,877		640,000
100268473	PHOENIX	AZ		12/29/2025	6.125	323,052		482,000
100268474	BETHANY BEACH	DE		12/29/2025	6.490	676,372		895,000
100268475	REDDING	CA		12/29/2025	6.624	245,811		304,000
100268476	CHANDLER	AZ		12/29/2025	6.500	328,106		515,000
100268477	FRESNO	CA		12/29/2025	6.624	299,726		443,000
100268478	SILVERTHORNE	CO		12/29/2025	5.250	775,783		1,077,000
100268479	COLORADO SPRINGS	CO		12/29/2025	6.375	310,098		450,000
100268480	HALLANDALE BEACH	FL		12/29/2025	6.490	283,023		425,000
100268481	ATWATER	CA		12/29/2025	6.375	242,818		360,000
100268482	THOUSAND OAKS	CA		12/29/2025	6.490	616,399		970,000
100268483	DUNDEE	FL		12/29/2025	5.875	283,336		357,000
100268484	MENIFEE	CA		12/29/2025	6.125	436,743		605,000
100268485	DORAL	FL		12/29/2025	5.990	333,278		564,000
100268486	BAKERSFIELD	CA		12/29/2025	6.875	250,890		377,000
100268487	GILBERT	AZ		12/29/2025	6.125	241,805		323,000
100268488	CAMPBELL	CA		12/29/2025	5.999	1,353,009		2,000,000
100268489	BRADENTON	FL		12/29/2025	6.990	405,099		600,000
100268490	CLEARWATER	FL		12/29/2025	6.750	334,333		456,000
100268491	KISSIMMEE	FL		12/29/2025	5.500	218,071		285,000
100268492	PORT SAINT JOE	FL		12/29/2025	5.750	258,585		370,000
100268493	ATHENS	GA		12/29/2025	6.625	338,648		435,000
100268494	CAPE CORAL	FL		12/29/2025	6.624	674,195		900,000
100268495	STOCKBRIDGE	GA		12/29/2025	6.499	228,652		290,000
100268496	MINERAL BLUFF	GA		12/29/2025	6.490	592,815		660,000
100268497	BOISE	ID		12/29/2025	6.500	439,699		600,000
100268498	FORT MYERS	FL		12/29/2025	6.125	378,498		480,000
100268499	CHUBBUCK	ID		12/29/2025	6.000	343,227		560,000
100268500	AUBURNDALE	FL		12/29/2025	5.125	251,901		349,000
100268501	MEXICO BEACH	FL		12/29/2025	5.750	241,663		275,000
100268502	BUCKHEAD	GA		12/29/2025	6.125	526,823		875,000
100268503	HILO	HI		12/29/2025	6.499	269,769		409,000
100268504	SAVANNAH	GA		12/29/2025	6.750	229,726		290,000
100268505	MERIDIAN	ID		12/29/2025	5.625	294,980		486,000
100268506	SARASOTA	FL		12/29/2025	6.250	261,984		355,000
100268507	LACYGNE	KS		12/29/2025	6.875	229,726		295,000
100268508	MINNETONKA	MN		12/29/2025	7.250	274,461		330,000
100268509	SPRING HILL	KS		12/29/2025	6.990	220,497		297,000
100268510	LENEXA	KS		12/29/2025	6.125	244,735		400,000
100268511	SKOKIE	IL		12/29/2025	6.625	327,802		495,000
100268512	MINNETONKA	MN		12/29/2025	7.250	261,986		315,000
100268513	MUSKEGON	MI		12/29/2025	6.750	253,520		338,000
100268514	LA PORTE	IN		12/29/2025	6.990	237,931		291,000
100268515	BOISE	ID		12/29/2025	6.125	456,143		665,000
100268516	YOUNGSVILLE	NC		12/29/2025	5.375	288,409		423,700
100268517	MERIDIAN	ID		12/29/2025	6.124	497,430		718,000
100268518	WHITESTOWN	IN		12/29/2025	5.500	217,512		300,000
100268519	SAINT LOUIS	MO		12/29/2025	6.500	238,769		310,000
100268520	ATLANTA	GA		12/29/2025	6.990	285,123		354,000
100268521	ATHENS	GA		12/29/2025	5.990	261,513		412,000
100268522	WINSTON SALEM	NC		12/29/2025	6.990	389,503		475,000
100268523	WHITESTOWN	IN		12/29/2025	5.500	217,512		300,000
100268524	WHITE BEAR LAKE	MN		12/29/2025	7.375	260,426		336,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268525	MANCHESTER	NH		12/29/2025	7.490	342,895		470,000
100268526	SUNRISE BEACH	MO		12/29/2025	6.490	626,014		835,000
100268527	CLAYTON	NC		12/29/2025	6.490	311,108		410,000
100268528	AKRON	OH		12/29/2025	7.875	334,897		400,000
100268529	LAKE LURE	NC		12/29/2025	7.490	298,427		379,000
100268530	LAS CRUCES	NM		12/29/2025	7.250	270,303		349,000
100268531	CARROLL	NH		12/29/2025	7.125	209,152		272,000
100268532	OAK ISLAND	NC		12/29/2025	6.490	485,185		693,000
100268533	CONCORD	NH		12/29/2025	6.625	424,537		560,000
100268534	OAK ISLAND	NC		12/29/2025	6.625	542,043		830,000
100268535	BOSTON	MA		12/29/2025	5.990	378,047		512,000
100268536	MATTHEWS	NC		12/29/2025	6.625	303,241		440,000
100268537	HILLSBOROUGH	NJ		12/29/2025	6.624	365,742		482,000
100268538	BEND	OR		12/29/2025	6.999	820,449		999,999
100268539	REDMOND	OR		12/29/2025	5.999	303,432		470,000
100268540	AMHERST	NY		12/29/2025	6.875	274,851		340,000
100268541	WEXFORD	PA		12/29/2025	7.000	246,135		320,000
100268542	ENGLEWOOD	OH		12/29/2025	6.875	242,771		296,000
100268543	PHILADELPHIA	PA		12/29/2025	6.875	291,671		360,000
100268544	FREEHOLD	NJ		12/29/2025	6.000	282,540		409,000
100268545	HILTON HEAD ISLAND	SC		12/29/2025	6.500	652,569		919,000
100268546	SAN ANTONIO	TX		12/29/2025	6.625	281,264		380,000
100268547	N LAS VEGAS	NV		12/29/2025	5.990	264,633		380,000
100268548	UPPER ARLINGTON	OH		12/29/2025	6.625	339,943		426,000
100268549	AIKEN	SC		12/29/2025	6.999	187,883		229,000
100268550	GOLDSBY	OK		12/29/2025	6.125	395,457		530,000
100268551	HENDERSON	NV		12/29/2025	6.125	366,302		535,000
100268552	PITTSBURGH	PA		12/29/2025	6.875	265,285		345,000
100268553	WOODBRIDGE	VA		12/29/2025	6.490	283,023		420,000
100268554	LANCASTER	PA		12/29/2025	6.625	272,411		390,000
100268555	SEVIERVILLE	TN		12/29/2025	6.999	324,078		395,000
100268556	CENTREVILLE	VA		12/29/2025	6.490	385,471		559,000
100268557	PROVO	UT		12/29/2025	6.124	283,535		385,000
100268558	ALLENTOWN	PA		12/29/2025	7.000	285,928		361,000
100268559	PITTSBURGH	PA		12/29/2025	6.490	278,729		347,000
100268560	VIRGINIA BEACH	VA		12/29/2025	6.125	206,654		295,000
100268561	SAN ANTONIO	TX		12/29/2025	6.625	259,004		320,000
100268562	WACO	TX		12/29/2025	6.375	322,490		430,000
100268563	HENRICO	VA		12/29/2025	6.500	307,567		440,000
100268564	PROVO	UT		12/29/2025	6.124	446,195		750,000
100268565	LAKE GENEVA	WI		12/29/2025	6.624	292,095		385,000
100268566	EAGLE	WI		12/29/2025	6.625	444,753		590,000
100268567	SPOKANE	WA		12/29/2025	6.375	250,135		345,000
100268568	PHILOMATH	OR		12/29/2025	6.500	294,111		342,000
100268569	BAILEYS HBR	WI		12/29/2025	6.990	336,008		410,000
100268570	LIBERTY LAKE	WA		12/29/2025	6.490	290,100		388,000
100268571	GLEN ALLEN	VA		12/29/2025	5.990	272,109		367,000
100268572	ROANOKE	VA		12/29/2025	6.625	255,859		368,000
100268573	ROANOKE	VA		12/29/2025	6.625	255,859		368,000
100268574	WHITEWATER	WI		12/29/2025	6.125	368,706		530,000
100268575	WALNUT CREEK	CA		12/29/2025	7.625	1,021,636		1,929,000
100268576	BONSALL	CA		12/29/2025	6.624	386,668		574,000
100268577	KILL DEVIL HILLS	NC		12/29/2025	6.125	296,455		485,000
100268578	TROY	MI		12/29/2025	6.875	308,154		486,000
100268579	OCEAN VIEW	DE		12/29/2025	5.990	320,802		500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268580	CANTON	GA		12/29/2025	6.375	278,359		420,000
100268581	GRAYSON	GA		12/29/2025	5.500	325,274		503,000
100268582	CHARLOTTESVILLE	VA		12/29/2025	6.124	819,627		1,300,000
100268583	SUN CITY WEST	AZ		12/29/2025	6.375	265,282		385,000
100268584	EASTON	MD		12/29/2025	6.490	251,234		365,000
100268585	CLAYTON	NC		12/29/2025	6.499	254,929		380,000
100268586	CENTERVILLE	UT		12/29/2025	5.500	296,434		470,000
100268587	HOUSTON	TX		12/29/2025	6.990	301,252		425,000
100268588	DELTAVILLE	VA		12/29/2025	6.875	516,323		775,000
100268589	FORT COLLINS	CO		12/29/2025	6.125	243,505		325,000
100268590	SUMTER	SC		12/29/2025	6.625	312,618		455,000
100268591	MCKINNEY	TX		12/29/2025	6.375	275,862		395,000
100268592	HENDERSON	AR		12/29/2025	6.125	261,331		415,000
100268593	MANTECA	CA		12/29/2025	6.490	442,765		660,000
100268594	PALM SPRINGS	CA		12/29/2025	6.500	820,863		1,320,000
100268595	LAS VEGAS	NV		12/29/2025	6.499	456,855		676,000
100268596	CEDAR KNOLLS	NJ		12/29/2025	5.999	317,502		466,000
100268597	LA QUINTA	CA		12/29/2025	6.375	651,725		900,000
100268598	WESTERLY	RI		12/29/2025	6.490	354,097		510,000
100268599	LITTLE RIVER	SC		12/29/2025	6.125	283,024		438,000
100268600	EASTVALE	CA		12/29/2025	6.500	619,599		880,000
100268601	SALT LAKE CITY	UT		12/29/2025	6.125	643,847		996,000
100268602	SANTA ROSA	CA		12/29/2025	6.624	576,859		950,000
100268603	CUMMING	GA		12/29/2025	6.000	352,967		573,000
100268604	DURANGO	CO		12/29/2025	6.375	447,704		720,000
100268605	PRESCOTT VALLEY	AZ		12/29/2025	6.250	324,890		455,000
100268606	EAST BOSTON	MA		12/29/2025	6.125	797,527		1,315,000
100268607	MANCHESTER	NH		12/29/2025	5.875	354,869		532,000
100268608	RALEIGH	NC		12/29/2025	6.125	333,341		472,500
100268609	MC GAHEYSVILLE	VA		12/29/2025	6.490	398,095		560,000
100268610	WESTERLY	RI		12/29/2025	6.125	392,913		555,000
100268611	MIRAMAR BEACH	FL		12/29/2025	5.875	694,582		1,000,000
100268612	MILWAUKEE	WI		12/29/2025	6.375	263,962		370,000
100268613	PLYMOUTH	MA		12/29/2025	6.250	459,279		650,000
100268614	NEWBERRY	FL		12/29/2025	6.490	293,080		410,000
100268615	GERMANTOWN	MD		12/29/2025	6.375	261,026		368,000
100268616	FAIRPLAY	CO		12/29/2025	5.999	587,465		840,000
100268617	NORTH LAS VEGAS	NV		12/29/2025	6.490	267,870		375,000
100268618	WHEATON	IL		12/29/2025	6.625	264,945		365,000
100268619	CORPUS CHRISTI	TX		12/29/2025	6.375	313,426		458,000
100268620	MINNEAPOLIS	MN		12/29/2025	6.375	384,366		545,000
100268621	SAN DIEGO	CA		12/29/2025	6.625	789,187		1,125,000
100268622	READING	PA		12/29/2025	7.375	281,375		385,000
100268623	GROVER BEACH	CA		12/29/2025	6.490	947,939		1,345,000
100268624	MOUNT JULIET	TN		12/29/2025	6.624	386,654		525,000
100268625	SAINT CLAIR	MO		12/29/2025	6.990	296,400		385,000
100268626	SAN DIEGO	CA		12/29/2025	6.375	844,794		1,160,000
100268627	OLATHE	KS		12/29/2025	6.375	238,505		340,000
100268628	TEMPE	AZ		12/29/2025	6.624	690,087		972,000
100268629	SUMMERVILLE	SC		12/29/2025	6.990	382,415		510,000
100268630	COLONIAL BEACH	VA		12/29/2025	6.499	243,594		335,000
100268631	HADDON TOWNSHIP	NJ		12/29/2025	6.490	339,202		478,000
100268632	HARTLAND	WI		12/29/2025	6.125	709,837		975,000
100268633	PROVO	UT		12/29/2025	6.125	272,571		380,000
100268634	DEERFIELD	IL		12/29/2025	6.375	384,067		540,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268635	PUNTA GORDA	FL		12/29/2025	6.375	363,978		510,000
100268636	LEHI	UT		12/29/2025	6.875	352,328		477,000
100268637	LA QUINTA	CA		12/29/2025	5.875	402,366		613,000
100268638	DANVERS	MA		12/29/2025	6.490	503,575		719,000
100268639	SACRAMENTO	CA		12/29/2025	6.125	321,786		469,000
100268640	ORLANDO	FL		12/29/2025	6.625	691,853		950,000
100268641	FRIDLEY	MN		12/29/2025	7.875	275,628		355,000
100268642	FOLEY	AL		12/29/2025	6.490	438,808		575,000
100268643	REPUBLIC	MO		12/29/2025	6.750	255,580		335,000
100268644	GRETNA	NE		12/29/2025	5.875	301,764		425,000
100268645	LATHROP	CA		12/29/2025	5.990	496,555		700,000
100268646	MANTECA	CA		12/29/2025	6.750	498,363		655,000
100268647	WEST JORDAN	UT		12/29/2025	6.375	416,054		565,000
100268648	COLORADO SPRINGS	CO		12/29/2025	6.125	368,196		510,000
100268649	SAN LUIS OBISPO	CA		12/29/2025	6.124	613,434		830,000
100268650	MANAHAWKIN	NJ		12/29/2025	6.125	607,977		840,000
100268651	FISHERS	IN		12/29/2025	6.875	459,662		613,000
100268652	GROVE CITY	OH		12/29/2025	6.999	226,019		300,000
100268653	LUSBY	MD		12/29/2025	6.375	468,393		642,000
100268654	CUMMING	GA		12/29/2025	6.125	367,155		492,000
100268655	ARANSAS PASS	TX		12/29/2025	6.624	392,434		555,000
100268656	MIDVALE	UT		12/29/2025	6.125	295,911		407,000
100268657	ATLANTA	GA		12/29/2025	6.624	346,808		450,000
100268658	POST FALLS	ID		12/29/2025	6.375	414,576		611,000
100268659	REXBURG	ID		12/29/2025	6.125	251,326		342,000
100268660	PITTSBURGH	PA		12/29/2025	6.499	248,238		327,000
100268661	MEMPHIS	TN		12/29/2025	5.990	249,143		328,500
100268662	CYPRESS	TX		12/29/2025	5.875	256,797		343,000
100268663	SUN LAKES	AZ		12/29/2025	6.490	334,218		465,000
100268664	WOODBRIDGE	VA		12/29/2025	6.490	349,806		460,000
100268665	MOORE	OK		12/29/2025	6.990	171,701		226,300
100268666	LATHROP	CA		12/29/2025	6.125	572,583		770,000
100268667	ZIONSVILLE	IN		12/29/2025	5.875	234,919		320,000
100268668	ST GEORGE	UT		12/29/2025	6.125	475,706		640,000
100268669	MOUNT JULIET	TN		12/29/2025	6.125	385,421		580,000
100268670	REMINDERVILLE	OH		12/29/2025	6.000	237,565		315,000
100268671	FORNEY	TX		12/29/2025	6.375	266,414		350,000
100268672	CULLOWHEE	NC		12/29/2025	6.750	435,063		575,000
100268673	PHOENIX	AZ		12/29/2025	5.990	476,707		643,000
100268674	LEXINGTON	KY		12/29/2025	6.625	271,391		355,000
100268675	RIDGECREST	CA		12/29/2025	6.875	289,870		375,000
100268676	AURORA	CO		12/29/2025	5.875	315,997		425,000
100268677	MATTHEWS	NC		12/29/2025	6.990	310,852		405,000
100268678	LAKEWOOD RANCH	FL		12/29/2025	5.990	763,615		1,066,000
100268679	SAINT LOUIS	MO		12/29/2025	7.375	311,453		400,000
100268680	CLEAR LAKE	IA		12/29/2025	6.125	370,748		505,000
100268681	MIDWAY	UT		12/29/2025	6.875	331,206		430,000
100268682	CAPE CORAL	FL		12/29/2025	6.624	320,397		418,000
100268683	MESA	AZ		12/29/2025	6.625	449,047		590,000
100268684	MARSING	ID		12/29/2025	6.125	265,322		350,000
100268685	BRIGHAM CITY	UT		12/29/2025	6.125	253,138		350,000
100268686	GRAPEVIEW	WA		12/29/2025	6.125	601,872		795,000
100268687	BRIGHAM CITY	UT		12/29/2025	6.125	253,138		350,000
100268688	MONTICELLO	IN		12/29/2025	6.625	321,998		421,000
100268689	SAN JOSE	CA		12/29/2025	6.625	468,004		609,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268690	SHINGLETOWN	CA		12/29/2025	6.250	397,089		530,000
100268691	IOWA CITY	IA		12/29/2025	5.990	238,904		315,000
100268692	MINNEAPOLIS	MN		12/29/2025	6.125	385,722		515,000
100268693	APPLETON	WI		12/29/2025	6.625	258,535		341,000
100268694	SACRAMENTO	CA		12/29/2025	6.625	340,957		445,000
100268695	SHARPS CHAPEL	TN		12/29/2025	6.375	415,682		550,000
100268696	CONROE	TX		12/29/2025	6.375	413,334		549,500
100268697	BOISE	ID		12/29/2025	6.500	758,394		1,000,000
100268698	NAPA	CA		12/29/2025	6.625	766,194		1,000,000
100268699	CHARLESTOWN	RI		12/29/2025	6.250	656,064		875,000
100268700	PORT HUENEME	CA		12/29/2025	6.500	334,063		435,000
100268701	QUEEN CREEK	AZ		12/29/2025	6.625	364,976		498,000
100268702	EULESS	TX		12/29/2025	6.625	325,522		425,000
100268703	CHAMPION	PA		12/29/2025	6.875	371,605		485,000
100268704	WARWICK	RI		12/29/2025	6.375	337,271		500,000
100268705	GARDEN CITY	UT		12/29/2025	6.625	421,148		550,000
100268706	OCEAN CITY	MD		12/29/2025	6.490	277,150		363,000
100268707	SAN ANTONIO	TX		12/29/2025	6.875	260,140		335,000
100268708	LANDENBERG	PA		12/29/2025	7.625	317,078		470,000
100268709	ATHENS	GA		12/29/2025	6.500	413,928		559,600
100268710	BAKERSFIELD	CA		12/29/2025	6.990	308,504		395,000
100268711	SAINT CLOUD	FL		12/29/2025	6.750	417,515		540,000
100268712	FLORENCE	AZ		12/29/2025	6.499	448,162		586,000
100268713	BELLAIRE	MI		12/29/2025	6.500	301,504		393,000
100268714	SAN DIEGO	CA		12/29/2025	6.624	334,154		435,000
100268715	KITTY HAWK	NC		12/29/2025	6.490	380,143		495,000
100268716	HAMILTON	NJ		12/29/2025	6.750	353,470		458,000
100268717	CHARLOTTE	NC		12/29/2025	7.500	266,487		345,000
100268718	PARLIN	NJ		12/29/2025	6.375	313,794		413,000
100268719	JUSTIN	TX		12/29/2025	6.375	249,563		335,000
100268720	PRINCETON	TX		12/29/2025	6.375	268,479		375,000
100268721	BELLINGHAM	WA		12/29/2025	6.375	496,523		677,000
100268722	SHAFTER	CA		12/29/2025	6.500	383,308		529,000
100268723	SPRING HILL	FL		12/29/2025	6.875	328,930		430,000
100268724	WEST HILLS	CA		12/29/2025	5.999	652,651		865,000
100268725	PIGEON FORGE	TN		12/29/2025	6.124	675,162		916,000
100268726	HAYWARD	CA		12/29/2025	6.124	771,837		1,020,000
100268727	DAYTONA BEACH	FL		12/29/2025	5.875	365,185		484,900
100268728	RENO	NV		12/29/2025	5.998	773,533		1,070,000
100268729	SAINT LOUIS	MO		12/29/2025	6.750	235,226		305,000
100268730	CHARLOTTE	NC		12/29/2025	5.999	247,599		330,000
100268731	LAS CRUCES	NM		12/29/2025	5.625	201,343		272,700
100268732	ASHLAND	VA		12/29/2025	6.499	259,816		345,000
100268733	HOUSTON	TX		12/29/2025	6.375	250,018		415,000
100268734	SAN ANTONIO	TX		12/29/2025	7.125	228,310		299,000
100268735	WENATCHEE	WA		12/29/2025	6.624	354,713		471,000
100268736	FRONT ROYAL	VA		12/29/2025	6.875	442,056		540,000
100268737	MECHANICSVILLE	VA		12/29/2025	6.124	318,079		422,000
100268738	TEMPE	AZ		12/29/2025	6.624	277,535		344,000
100268739	CHARLOTTE	NC		12/29/2025	6.624	238,691		296,000
100268740	PRESCOTT	AZ		12/29/2025	7.375	351,043		430,000
100268741	LAS VEGAS	NV		12/29/2025	6.990	663,254		806,000
100268742	SPRING HILL	TN		12/29/2025	6.375	627,567		810,000
100268743	LAS CRUCES	NM		12/29/2025	6.875	251,907		325,000
100268744	CONVERSE	TX		12/29/2025	5.875	208,818		275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268745	OLYMPIA	WA		12/29/2025	5.990	273,186		383,000
100268746	MONROE	NC		12/29/2025	5.875	272,306		351,000
100268747	APOPKA	FL		12/29/2025	5.875	280,204		358,000
100268748	WILLMAR	MN		12/29/2025	6.624	511,307		630,000
100268749	ROTONDA WEST	FL		12/29/2025	6.500	299,398		368,000
100268750	MUSKEGON	MI		12/29/2025	6.124	261,681		335,000
100268751	BURLINGTON	NC		12/29/2025	6.250	360,613		451,000
100268752	BIXBY	OK		12/29/2025	6.490	276,126		351,000
100268753	LOUISA	VA		12/29/2025	6.990	657,594		852,000
100268754	WAYNESVILLE	NC		12/29/2025	7.250	496,717		642,000
100268755	NORTH PORT	FL		12/29/2025	7.250	282,414		342,600
100268756	LYNN	MA		12/29/2025	7.000	570,178		695,000
100268757	SCOTTSDALE	AZ		12/29/2025	7.125	326,045		395,000
100268758	FRISCO	TX		12/29/2025	5.990	296,185		380,000
100268759	CHARLOTTE	NC		12/29/2025	5.875	294,063		380,000
100268760	NORTH CHARLESTON	SC		12/29/2025	6.875	335,446		440,000
100268761	MONROE	NC		12/29/2025	6.124	247,159		307,000
100268762	STAFFORD	VA		12/29/2025	7.000	380,500		490,000
100268763	BETHLEHEM	PA		12/29/2025	7.125	231,816		290,000
100268764	SACRAMENTO	CA		12/29/2025	5.990	413,807		540,000
100268765	BUCKEYE	AZ		12/29/2025	6.875	472,428		585,000
100268766	SMYRNA	DE		12/29/2025	6.375	360,634		450,000
100268767	SAINT GEORGE	UT		12/29/2025	7.125	414,516		504,000
100268768	MAMMOTH LAKES	CA		12/29/2025	6.999	320,651		394,000
100268769	DAVENPORT	FL		12/29/2025	6.500	358,356		464,000
100268770	BELLA VISTA	AR		12/29/2025	7.250	251,610		334,000
100268771	SALT LAKE CITY	UT		12/29/2025	6.875	277,584		343,000
100268772	OAKLAND PARK	FL		12/29/2025	6.375	679,998		835,000
100268773	CHARLESTON	SC		12/29/2025	6.875	280,493		340,000
100268774	MINNEOLA	FL		12/29/2025	7.625	441,675		527,000
100268775	MESA	AZ		12/29/2025	6.999	331,494		400,000
100268776	GARDEN VALLEY	ID		12/29/2025	6.624	263,290		320,000
100268777	SANTEE	CA		12/29/2025	7.125	692,800		855,000
100268778	NAPLES	FL		12/29/2025	6.375	447,869		550,000
100268779	BUFFALO GROVE	IL		12/29/2025	7.125	314,893		380,000
100268780	SAINT AUGUSTINE	FL		12/29/2025	6.624	281,872		343,000
100268781	APEX	NC		12/29/2025	6.999	337,515		410,000
100268782	BAR HARBOR	ME		12/29/2025	6.624	496,541		615,000
100268783	BRADENTON	FL		12/29/2025	7.625	639,953		690,000
100268784	SEWELL	NJ		12/29/2025	6.999	386,709		474,000
100268785	APOPKA	FL		12/29/2025	6.624	435,168		535,000
100268786	AUDUBON	MN		12/29/2025	7.125	508,596		550,000
100268787	LELAND	NC		12/29/2025	7.500	449,706		517,000
100268788	MORGANTON	GA		12/29/2025	6.625	479,135		528,000
100268789	BELFAIR	WA		12/29/2025	7.125	348,049		375,000
100268790	AIKEN	SC		12/29/2025	7.375	285,374		306,000
100268791	PORTSMOUTH	RI		12/29/2025	7.000	324,519		355,000
100268792	SAN ANTONIO	TX		12/29/2025	6.875	367,405		400,000
100268793	ACWORTH	GA		12/29/2025	6.999	308,661		380,000
100268794	CHESTERFIELD	MO		12/29/2025	6.490	298,604		463,000
100268795	VENICE	FL		12/29/2025	5.750	321,518		415,000
100268796	MOAB	UT		12/29/2025	5.875	360,809		565,000
100268797	PRESCOTT	AZ		12/29/2025	5.875	332,223		510,000
100268798	ELK GROVE	CA		12/29/2025	5.875	397,639		623,000
100268799	ALTUS	OK		12/29/2025	6.124	158,383		214,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268800	FRISCO	TX		12/29/2025	5.875	295,475		435,000
100268801	FORT MYERS	FL		12/29/2025	7.625	180,697		200,000
100268802	DALLAS	TX		12/29/2025	6.375	365,705		515,000
100268803	SAINT CHARLES	MO		12/29/2025	7.124	189,215		242,000
100268804	CHATTANOOGA	TN		12/29/2025	6.124	196,187		285,000
100268805	RENO	NV		12/29/2025	6.490	277,427		392,000
100268806	CHATTANOOGA	TN		12/29/2025	6.990	164,554		206,000
100268807	FAYETTEVILLE	AR		12/29/2025	6.490	283,604		430,000
100268808	ANDERSONVILLE	TN		12/29/2025	6.125	432,595		635,000
100268809	POMPANO BEACH	FL		12/29/2025	6.624	351,717		493,000
100268810	WATERVILLE VALLEY	NH		12/29/2025	6.375	706,737		1,050,000
100268811	PINEHURST	NC		12/29/2025	6.125	429,165		612,000
100268812	JACKSON	MO		12/29/2025	6.500	365,190		550,000
100268813	WOODLAND	CA		12/29/2025	6.624	475,610		684,000
100268814	HILLSBOROUGH	NH		12/29/2025	6.124	429,905		610,000
100268815	EDISON	NJ		12/29/2025	6.624	406,331		591,000
100268816	SURPRISE	AZ		12/29/2025	6.125	640,726		1,010,000
100268817	DOWAGIAC	MI		12/29/2025	6.250	228,461		338,000
100268818	VENICE	FL		12/29/2025	6.624	190,312		248,000
100268819	BROOKHAVEN	GA		12/29/2025	6.499	505,225		709,000
100268820	PHILOMATH	OR		12/29/2025	6.375	237,981		365,000
100268821	LOS ANGELES	CA		12/29/2025	6.124	817,875		1,300,000
100268822	THOUSAND OAKS	CA		12/29/2025	5.875	634,147		1,025,000
100268823	BLUE SPRINGS	MO		12/29/2025	6.125	276,904		395,000
100268824	COVINGTON	GA		12/29/2025	6.990	170,792		240,000
100268825	STUDIO CITY	CA		12/29/2025	6.000	601,882		875,000
100268826	BIG PINE	CA		12/29/2025	6.125	324,081		471,000
100268827	MURRIETA	CA		12/29/2025	6.125	442,881		675,000
100268828	QUEENSBURY	NY		12/29/2025	5.625	592,542		900,000
100268829	MURRIETA	CA		12/29/2025	5.990	501,396		670,000
100268830	LAS VEGAS	NV		12/29/2025	6.125	279,650		400,000
100268831	AURORA	CO		12/29/2025	6.490	364,901		513,000
100268832	MELISSA	TX		12/29/2025	6.375	379,087		538,000
100268833	FOUNTAIN HILLS	AZ		12/29/2025	6.499	593,034		762,000
100268834	HOBOKEN	NJ		12/29/2025	6.124	397,965		595,000
100268835	LOGAN	UT		12/29/2025	5.625	412,895		705,000
100268836	ELK GROVE	CA		12/29/2025	5.999	351,209		550,000
100268837	SACRAMENTO	CA		12/29/2025	6.124	405,293		599,000
100268838	SPOKANE VALLEY	WA		12/29/2025	6.375	302,136		425,000
100268839	SEATTLE	WA		12/29/2025	5.625	708,443		1,145,000
100268840	CHANDLER	AZ		12/29/2025	5.999	309,521		470,000
100268841	APEX	NC		12/29/2025	5.999	299,440		545,000
100268842	GLEN ALLEN	VA		12/29/2025	6.250	294,705		420,840
100268843	ROSEVILLE	CA		12/29/2025	6.125	305,635		485,000
100268844	REDDING	CA		12/29/2025	6.124	297,343		440,000
100268845	EGG HARBOR TOWNSHIP	NJ		12/29/2025	6.125	250,247		399,990
100268846	VISALIA	CA		12/29/2025	5.999	272,085		387,000
100268847	WEST ORANGE	NJ		12/29/2025	6.124	426,220		607,000
100268848	FOSTER CITY	CA		12/29/2025	6.625	878,641		1,365,000
100268849	AURORA	IL		12/29/2025	6.375	267,843		385,000
100268850	FAIRHOPE	AL		12/29/2025	6.125	241,763		377,000
100268851	CHARLOTTE	NC		12/29/2025	6.499	243,972		346,000
100268852	ROCKFORD	IL		12/29/2025	6.750	252,215		360,000
100268853	TUSCALOOSA	AL		12/29/2025	6.250	250,643		355,000
100268854	GLASSBORO	NJ		12/29/2025	6.624	299,954		441,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268855	YORK	PA		12/29/2025	5.990	228,031		349,000
100268856	FRESNO	CA		12/29/2025	6.125	270,528		365,000
100268857	SAYREVILLE	NJ		12/29/2025	6.875	306,579		477,000
100268858	MESA	AZ		12/29/2025	6.490	328,405		472,000
100268859	TEMPE	AZ		12/29/2025	6.624	310,685		440,000
100268860	PAYSON	AZ		12/29/2025	6.624	542,742		700,000
100268861	CICERO	IN		12/29/2025	6.375	258,084		339,000
100268862	QUEEN CREEK	AZ		12/29/2025	7.125	368,873		520,000
100268863	VENTNOR CITY	NJ		12/29/2025	6.375	266,130		350,000
100268864	HANFORD	CA		12/29/2025	6.490	330,109		469,000
100268865	BELLINGHAM	MA		12/29/2025	6.625	353,732		496,000
100268866	LAS VEGAS	NV		12/29/2025	6.490	274,805		350,000
100268867	DUCK CREEK VILLAGE	UT		12/29/2025	6.625	554,973		778,000
100268868	STANWOOD	WA		12/29/2025	6.375	737,346		1,125,000
100268869	BENTONVILLE	AR		12/29/2025	6.625	438,799		615,000
100268870	FAIRFAX	VA		12/29/2025	6.625	471,334		667,500
100268871	WOODBURY	MN		12/29/2025	6.625	353,263		545,000
100268872	SAN LORENZO	CA		12/29/2025	6.490	616,919		868,000
100268873	PALM DESERT	CA		12/29/2025	6.875	288,848		400,000
100268874	CLERMONT	FL		12/29/2025	6.625	463,853		650,000
100268875	LAWRENCE	KS		12/29/2025	7.875	209,355		260,000
100268876	CHINCOTEAGUE ISLAND	VA		12/29/2025	7.375	340,919		438,000
100268877	IRVING	TX		12/29/2025	6.500	335,160		518,000
100268878	RENTON	WA		12/29/2025	6.375	666,799		945,000
100268879	INDIAN TRAIL	NC		12/29/2025	6.125	369,194		490,000
100268880	STERLING	VA		12/29/2025	6.625	323,588		500,000
100268881	DACULA	GA		12/29/2025	6.750	365,527		475,000
100268882	BETHANY BEACH	DE		12/29/2025	6.490	441,625		587,000
100268883	BENTONVILLE	AR		12/29/2025	6.125	280,266		375,000
100268884	KATY	TX		12/29/2025	6.125	275,579		392,000
100268885	PONTE VEDRA	FL		12/29/2025	6.125	333,920		470,000
100268886	MILLVILLE	DE		12/29/2025	7.375	383,314		518,000
100268887	ORO VALLEY	AZ		12/29/2025	6.125	282,138		375,000
100268888	CHESTERFIELD	VA		12/29/2025	7.375	484,249		625,000
100268889	GARDEN GROVE	CA		12/29/2025	6.750	447,025		595,000
100268890	INTERLOCHEN	MI		12/29/2025	6.750	315,742		410,000
100268891	CAMBRIA	CA		12/29/2025	6.125	438,330		590,000
100268892	MIDWAY	GA		12/29/2025	6.499	284,193		370,000
100268893	PANAMA CITY BEACH	FL		12/29/2025	6.490	357,779		478,000
100268894	BOULDER	CO		12/29/2025	5.625	520,400		705,000
100268895	ELK GROVE	CA		12/29/2025	6.375	418,396		550,000
100268896	FORNEY	TX		12/29/2025	6.490	312,066		429,000
100268897	SELBYVILLE	DE		12/29/2025	6.125	733,656		980,000
100268898	FRISCO	TX		12/29/2025	6.125	535,674		750,000
100268899	PHILADELPHIA	PA		12/29/2025	6.124	288,929		382,000
100268900	TEMECULA	CA		12/29/2025	6.124	457,100		615,000
100268901	SAVANNAH	GA		12/29/2025	6.999	539,631		715,000
100268902	PORT ST LUCIE	FL		12/29/2025	6.624	276,197		360,000
100268903	MANCHESTER	NH		12/29/2025	6.875	522,193		700,000
100268904	LONG BEACH	CA		12/29/2025	6.499	503,801		700,000
100268905	LEBANON JUNCTION	KY		12/29/2025	6.375	450,720		634,000
100268906	LAKE ELSINORE	CA		12/29/2025	6.000	433,790		580,000
100268907	CHATTANOOGA	TN		12/29/2025	5.990	236,505		315,000
100268908	TYGH VALLEY	OR		12/29/2025	6.124	287,731		393,000
100268909	JERSEY CITY	NJ		12/29/2025	6.499	488,130		649,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268910	SHERRILLS FORD	NC		12/29/2025	5.999	250,865		336,000
100268911	HARRISBURG	PA		12/29/2025	6.990	352,178		462,000
100268912	CELINA	TX		12/29/2025	5.990	378,971		535,000
100268913	LITTLE ELM	TX		12/29/2025	6.499	284,812		375,000
100268914	WAKE FOREST	NC		12/29/2025	6.499	309,967		404,000
100268915	OSCEOLA	MO		12/29/2025	6.490	282,221		320,000
100268916	DORCHESTER	MA		12/29/2025	6.624	918,381		1,200,000
100268917	GRAND PRAIRIE	TX		12/29/2025	6.124	258,269		360,000
100268918	FRESNO	CA		12/29/2025	5.990	412,888		562,000
100268919	CONCORD	CA		12/29/2025	6.499	287,542		375,000
100268920	NOBLESVILLE	IN		12/29/2025	6.875	237,980		310,000
100268921	FISHERS	IN		12/29/2025	6.124	303,966		415,000
100268922	HIALEAH	FL		12/29/2025	6.375	429,850		608,000
100268923	COTTONWOOD HEIGHTS	UT		12/29/2025	5.990	640,603		855,000
100268924	GLACIER	WA		12/29/2025	6.125	299,930		417,000
100268925	BRADENTON	FL		12/29/2025	5.999	387,025		515,000
100268926	SAN FRANCISCO	CA		12/29/2025	6.624	914,866		1,400,000
100268927	COLUMBUS	OH		12/29/2025	7.375	329,265		430,000
100268928	LARGO	FL		12/29/2025	6.124	394,628		520,000
100268929	KANEOHE	HI		12/29/2025	5.999	791,133		1,051,000
100268930	DUCK CREEK VILLAGE	UT		12/29/2025	6.490	495,682		650,000
100268931	MCKINNEY	TX		12/29/2025	5.999	249,398		330,000
100268932	BURBANK	CA		12/29/2025	6.990	1,183,239		1,565,000
100268933	WAUKESHA	WI		12/29/2025	6.625	363,158		480,000
100268934	SPRING	TX		12/29/2025	6.125	259,106		356,000
100268935	MCKINNEY	TX		12/29/2025	6.125	238,234		315,000
100268936	ANCHORAGE	AK		12/29/2025	6.490	419,438		550,000
100268937	NOBLESVILLE	IN		12/29/2025	6.875	237,361		310,000
100268938	JACKSON	NJ		12/29/2025	6.490	553,290		730,000
100268939	PINEHURST	NC		12/29/2025	7.250	299,422		391,000
100268940	SCOTTSDALE	AZ		12/29/2025	6.500	320,098		417,000
100268941	WASHINGTON	UT		12/29/2025	6.375	471,371		624,000
100268942	GARDEN GROVE	CA		12/29/2025	6.500	669,544		910,000
100268943	APPLE RIVER	IL		12/29/2025	6.990	405,866		525,000
100268944	COLUMBIA	TN		12/29/2025	7.375	305,889		401,000
100268945	LITTLETON	CO		12/29/2025	6.375	407,376		553,000
100268946	SALT LAKE CITY	UT		12/29/2025	6.500	295,306		420,000
100268947	AUSTIN	TX		12/29/2025	6.490	411,266		550,000
100268948	JASPER	GA		12/29/2025	6.990	489,687		635,000
100268949	PIGEON FORGE	TN		12/29/2025	6.250	424,501		560,000
100268950	WHITESTOWN	IN		12/29/2025	6.375	256,466		335,000
100268951	GREENVILLE	SC		12/29/2025	6.750	294,744		387,000
100268952	BARGERSVILLE	IN		12/29/2025	7.250	270,444		355,000
100268953	HACIENDA HEIGHTS	CA		12/29/2025	6.500	612,391		840,000
100268954	MONTROSE	CA		12/29/2025	6.375	832,351		1,095,000
100268955	DEER RIVER	MN		12/29/2025	7.250	711,335		998,000
100268956	STEPHENS CITY	VA		12/29/2025	6.875	341,997		459,990
100268957	AUSTELL	GA		12/29/2025	6.625	314,157		420,000
100268958	COROLLA	NC		12/29/2025	6.499	555,102		690,000
100268959	LAKEVILLE	MN		12/29/2025	6.500	298,698		390,000
100268960	ORANGE BEACH	AL		12/29/2025	6.624	304,654		375,000
100268961	SPARTANBURG	SC		12/29/2025	6.500	278,696		370,000
100268962	ZIONVILLE	NC		12/29/2025	5.999	579,589		725,000
100268963	FRISCO	TX		12/29/2025	7.875	369,726		470,250
100268964	FRANKFORT	KY		12/29/2025	6.375	231,200		285,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100268965	ST GEORGE	UT		12/29/2025	6.875	294,950		392,000
100268966	FAIRHOPE	AL		12/29/2025	6.875	574,117		700,000
100268967	PRINCETON	TX		12/29/2025	6.500	277,179		401,000
100268968	ROYAL OAK	MI		12/29/2025	6.750	263,783		343,000
100268969	NAPLES	FL		12/29/2025	7.375	518,692		620,000
100268970	KISSIMMEE	FL		12/29/2025	6.875	316,933		410,000
100268971	SURFSIDE BEACH	SC		12/29/2025	6.990	351,818		435,000
100268972	JOHNS ISLAND	SC		12/29/2025	7.250	643,855		780,000
100268973	AVON	IN		12/29/2025	6.124	305,321		380,000
100268974	MYRTLE BEACH	SC		12/29/2025	6.125	399,243		510,000
100268975	PLYMOUTH	MN		12/29/2025	7.250	568,022		688,000
100268976	SUN CITY	AZ		12/29/2025	5.999	258,307		325,000
100268977	LAWRENCEVILLE	GA		12/29/2025	6.125	345,923		430,000
100268978	OCEAN ISLE BEACH	NC		12/29/2025	5.999	643,568		805,000
100268979	FUQUAY VARINA	NC		12/29/2025	6.500	262,798		324,000
100268980	TWIN FALLS	ID		12/29/2025	6.625	259,378		320,000
100268981	ELIZABETHTOWN	KY		12/29/2025	6.750	316,237		384,000
100268982	EAST DUNDEE	IL		12/29/2025	6.875	343,243		415,000
100268983	JACKSONVILLE	FL		12/29/2025	7.250	340,141		407,000
100268984	ST. GEORGE	UT		12/29/2025	6.499	752,897		960,000
100268985	REVERE	MA		12/29/2025	6.624	612,023		760,000
100268986	PARKTON	NC		12/29/2025	7.125	483,409		585,000
100268987	SEVIERVILLE	TN		12/29/2025	7.000	302,522		380,000
100268988	SUMMERVILLE	SC		12/29/2025	7.625	409,506		500,000
100268989	MATTHEWS	NC		12/29/2025	7.375	802,677		965,000
100268990	ESTES PARK	CO		12/29/2025	6.375	301,944		430,000
100268991	HIGHLAND	CA		12/29/2025	6.875	592,369		740,000
100268992	LITTLE ROCK	AR		12/29/2025	7.000	234,439		282,000
100268993	OCEAN CITY	NJ		12/29/2025	7.375	640,465		778,000
100268994	BURLESON	TX		12/29/2025	7.375	243,686		304,000
100268995	VAIL	CO		12/29/2025	6.490	569,664		900,000
100268996	OSWEGO	IL		12/29/2025	6.500	265,890		325,500
100268997	NAPERVILLE	IL		12/29/2025	6.625	237,770		305,000
100268998	HUNTSVILLE	UT		12/29/2025	7.250	820,685		890,000
100268999	CONCORD	MI		12/29/2025	7.125	255,837		275,000
100269000	CARSON CITY	NV		12/29/2025	6.875	360,796		451,000
100269001	MAPLE GROVE	MN		12/29/2025	7.125	374,535		460,000
100269002	HEDGESVILLE	WV		12/29/2025	7.125	246,254		297,000
100269003	GENEVA	IL		12/29/2025	6.999	324,741		400,000
100269004	FORKED RIVER	NJ		12/29/2025	6.875	463,701		635,000
100269005	NEW TAZEWELL	TN		12/29/2025	6.625	665,480		850,000
100269006	EAST FALMOUTH	MA		12/29/2025	6.499	639,493		722,000
100269007	LEON VALLEY	TX		12/29/2025	7.250	426,249		474,000
100269008	METAIRIE	LA		12/29/2025	7.625	232,972		280,000
100269009	EDMOND	OK		12/29/2025	7.000	259,739		313,000
100269010	CHESTERFIELD	VA		12/29/2025	6.875	238,182		325,000
100269011	ORANGE BEACH	AL		12/29/2025	6.624	339,755		371,900
100269012	MAULDIN	SC		12/29/2025	6.980	216,253		264,000
100269013	CHICAGO	IL		12/29/2025	7.250	265,608		329,500
100269014	BEAVER	PA		12/29/2025	6.875	342,900		436,000
100269015	RUTHERFORDTON	NC		12/29/2025	7.625	212,958		232,500
100269016	GONZALES	LA		12/29/2025	6.990	303,518		342,000
100269017	VISALIA	CA		12/29/2025	6.490	215,689		265,000
100269018	SAN FRANCISCO	CA		12/29/2025	6.499	1,155,124		2,100,000
100269019	SACRAMENTO	CA		12/30/2025	7.500	89,286		697,442

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269020	NASHVILLE	TN		12/30/2025	7.925	277,456		949,347
100269022	SAN PABLO	CA		12/30/2025	8.500	261,210		784,119
100269023	HUMBLE	TX		12/30/2025	11.925	57,160		223,530
100269025	GREENSBORO	NC		12/30/2025	8.925	52,440		166,471
100269027	KEARNY	NJ		12/30/2025	9.850	73,045		451,558
100269029	OXFORD	MA		12/30/2025	6.900	319,884		644,161
100269031	EBONY	VA		12/30/2025	8.300	146,592		799,000
100269033	ELDORADO	IL		12/30/2025	8.800	47,702		127,488
100269034	TUKWILA	WA		12/30/2025	7.325	155,533		664,108
100269035	JERSEYVILLE	IL		12/30/2025	10.500	41,152		184,734
100269036	NORTH VERNON	IN		12/30/2025	7.275	68,045		430,982
100269039	RAHWAY	NJ		12/30/2025	9.975	123,758		630,000
100269040	LEESBURG	GA		12/30/2025	8.550	51,978		244,431
100269043	PRAIRIEVILLE	LA		12/30/2025	12.000	134,007		561,500
100269044	GILBERT	AZ		12/30/2025	6.950	127,638		516,424
100269046	HARRISBURG	NC		12/30/2025	9.475	87,608		625,000
100269048	TROY	IL		12/30/2025	9.000	115,251		387,000
100269049	LAKE FREDERICK	VA		12/30/2025	9.800	62,928		429,978
100269050	BATON ROUGE	LA		12/30/2025	8.300	41,952		209,625
100269051	ACWORTH	GA		12/30/2025	8.775	25,783		333,119
100269052	BONSALL	CA		12/30/2025	6.675	309,397		1,357,133
100269054	GLEN SAINT MARY	FL		12/30/2025	8.075	112,056		652,000
100269055	DAVIE	FL		12/30/2025	10.725	62,853		785,183
100269056	COLBERT	GA		12/30/2025	7.025	101,166		460,000
100269057	CHARLOTTE	NC		12/30/2025	10.950	39,940		290,315
100269058	SEATTLE	WA		12/30/2025	6.075	498,756		1,210,000
100269059	TACOMA	WA		12/30/2025	8.500	51,747		420,000
100269062	COLUMBUS	OH		12/30/2025	10.425	62,316		278,229
100269064	LA HABRA	CA		12/30/2025	8.750	200,050		925,000
100269065	AMARILLO	TX		12/30/2025	8.025	51,932		308,172
100269066	PARKER	CO		12/30/2025	9.640	115,368		557,000
100269068	HOUSTON	TX		12/30/2025	9.725	52,440		280,983
100269071	RALEIGH	NC		12/30/2025	6.575	106,345		856,934
100269072	DICKINSON	TX		12/30/2025	8.850	57,409		219,273
100269074	WASHINGTON	DC		12/30/2025	7.325	112,321		575,000
100269075	SUNNYSIDE	WA		12/30/2025	7.700	140,912		701,825
100269077	GLEN HAVEN	CO		12/30/2025	6.575	142,954		705,666
100269078	ROWLETT	TX		12/30/2025	8.550	93,699		367,019
100269079	GLENDORA	CA		12/30/2025	8.950	50,978		658,553
100269080	WESTERVILLE	OH		12/30/2025	6.450	42,744		446,794
100269081	SAINT CLOUD	FL		12/30/2025	9.575	41,894		352,308
100269084	WILLOW PARK	TX		12/30/2025	6.350	70,865		413,699
100269085	ROCHESTER	NH		12/30/2025	9.350	104,363		585,000
100269088	GARDEN GROVE	CA		12/30/2025	7.275	342,738		916,333
100269089	PALMDALE	CA		12/30/2025	7.325	152,566		663,456
100269090	TRACY	CA		12/30/2025	9.125	155,207		493,435
100269092	IRVINE	CA		12/30/2025	6.875	520,550		3,509,200
100269093	PORTLAND	TX		12/30/2025	11.300	76,562		282,652
100269094	STUDIO CITY	CA		12/30/2025	6.575	199,115		1,627,301
100269095	CONYERS	GA		12/30/2025	9.125	52,003		495,726
100269097	MARICOPA	AZ		12/30/2025	6.450	43,397		342,590
100269098	DENVER	CO		12/30/2025	7.275	31,464		577,030
100269099	LANCASTER	SC		12/30/2025	11.675	47,027		371,690
100269100	SEFFNER	FL		12/30/2025	6.150	70,573		364,026
100269101	PICKENS	SC		12/30/2025	6.999	73,416		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269102	CORONADO	CA		12/30/2025	5.150	230,253		1,990,000
100269103	MISSION	TX		12/30/2025	9.075	162,171		730,000
100269104	TIGARD	OR		12/30/2025	6.975	103,897		480,000
100269105	ROSELLE PARK	NJ		12/30/2025	7.525	73,416		585,288
100269106	KEARNY	NJ		12/30/2025	6.700	56,161		257,000
100269109	AMBRIDGE	PA		12/30/2025	7.825	66,372		275,000
100269110	GLOUCESTER	VA		12/30/2025	8.775	47,196		460,897
100269112	ORLANDO	FL		12/30/2025	6.325	133,076		854,950
100269113	COLUMBIA	TN		12/30/2025	7.000	208,220		1,580,700
100269115	LONG BEACH	WA		12/30/2025	8.575	50,909		428,156
100269116	FRIDLEY	MN		12/30/2025	8.900	41,952		312,069
100269117	BERWICK	PA		12/30/2025	8.850	36,652		215,000
100269118	HOUSTON	TX		12/30/2025	7.575	72,583		1,387,110
100269119	BAYTOWN	TX		12/30/2025	10.750	54,533		386,825
100269120	BUCKEYE	AZ		12/30/2025	8.225	36,647		427,568
100269121	GREENBRIER	TN		12/30/2025	9.075	148,060		477,000
100269122	CASTRO VALLEY	CA		12/30/2025	6.875	520,550		1,555,000
100269123	COLORADO SPRINGS	CO		12/30/2025	6.325	102,876		390,000
100269124	LOS LUNAS	NM		12/30/2025	6.950	138,178		599,464
100269125	EL PASO	TX		12/30/2025	7.525	62,316		244,290
100269127	BELVIDERE	TN		12/30/2025	6.450	50,950		726,000
100269128	GREENSBORO	NC		12/30/2025	9.225	78,430		402,644
100269129	VILLAGE OF CLARKSTON	MI		12/30/2025	8.888	89,608		464,846
100269130	WOONSOCKET	RI		12/30/2025	7.625	152,262		518,715
100269132	DELAND	FL		12/30/2025	7.625	265,294		866,462
100269136	PETALUMA	CA		12/30/2025	7.000	355,036		1,400,000
100269137	ATLANTA	GA		12/30/2025	7.075	519,150		2,350,000
100269138	PHILLIPSBURG	NJ		12/30/2025	9.900	73,154		309,097
100269140	SACRAMENTO	CA		12/30/2025	11.300	58,383		449,501
100269141	SAUK CENTRE	MN		12/30/2025	8.500	145,754		430,675
100269146	RIO RICO	AZ		12/30/2025	8.425	112,321		287,000
100269147	LAKE FOREST	CA		12/30/2025	7.950	81,688		510,621
100269149	JEFFERSON	GA		12/30/2025	9.500	45,950		535,000
100269154	CHANDLER	TX		12/30/2025	8.425	84,226		295,945
100269156	FORNEY	TX		12/30/2025	8.750	67,672		294,325
100269157	EL CAJON	CA		12/30/2025	6.700	56,161		855,640
100269158	WISCONSIN RAPIDS	WI		12/30/2025	8.125	43,474		177,299
100269159	ZEBULON	GA		12/30/2025	7.325	76,583		414,106
100269160	BEE	NE		12/30/2025	7.950	41,952		185,786
100269162	SANTA BARBARA	CA		12/30/2025	6.075	357,385		3,281,127
100269164	VISALIA	CA		12/30/2025	7.825	61,266		354,695
100269165	WASHINGTON	DC		12/30/2025	8.375	188,289		1,333,582
100269166	GRAY	ME		12/30/2025	10.725	124,932		625,000
100269167	COLUMBIA	SC		12/30/2025	8.175	314,640		1,130,000
100269168	JEFFERSON	OR		12/30/2025	9.425	192,631		735,000
100269170	CONCORD	NC		12/30/2025	6.575	195,370		779,614
100269171	DEWEY HUMBOLDT	AZ		12/30/2025	8.875	117,427		623,534
100269173	ASHEVILLE	NC		12/30/2025	8.100	52,352		777,587
100269174	LODI	CA		12/30/2025	6.075	106,194		502,234
100269176	SEMINOLE	FL		12/30/2025	9.050	130,067		808,433
100269177	ESSEX	MD		12/30/2025	7.450	36,760		295,915
100269178	SHIP BOTTOM	NJ		12/30/2025	7.925	114,443		945,000
100269179	LIBERTY HILL	TX		12/30/2025	10.575	51,877		632,790
100269181	FAIR OAKS	CA		12/30/2025	8.750	66,650		655,864
100269182	VIENNA	VA		12/30/2025	10.625	297,859		2,203,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269185	SANDY	UT		12/30/2025	6.950	142,362		665,000
100269186	HAGERSTOWN	MD		12/30/2025	7.525	31,464		441,223
100269188	WESTLAND	MI		12/30/2025	8.500	71,477		267,367
100269190	COLORADO SPRINGS	CO		12/30/2025	9.300	84,043		505,674
100269191	GREENFIELD	WI		12/30/2025	7.775	78,523		398,164
100269192	LAKE BALBOA	CA		12/30/2025	7.700	178,693		730,000
100269195	ELK GROVE	CA		12/30/2025	7.700	71,477		756,680
100269196	JAMESTOWN	CA		12/30/2025	9.875	73,416		438,249
100269198	CHICO	CA		12/30/2025	8.978	125,667		472,561
100269199	NEWARK	CA		12/30/2025	7.375	455,411		1,275,000
100269200	DENVER	CO		12/30/2025	10.550	77,723		617,611
100269203	FORT LEE	NJ		12/30/2025	6.325	108,849		450,000
100269204	FORT MILL	SC		12/30/2025	11.475	134,093		455,000
100269205	BELLEFONTAINE	OH		12/30/2025	6.700	61,266		275,184
100269206	SAINT CHARLES	MO		12/30/2025	8.700	76,158		355,537
100269207	WATERLOO	IN		12/30/2025	9.450	145,198		300,000
100269208	WALESKA	GA		12/30/2025	8.375	83,904		362,602
100269210	CROWLEY	LA		12/30/2025	9.125	61,233		152,872
100269211	ARIZONA CITY	AZ		12/30/2025	9.700	34,354		229,866
100269214	WEST ROXBURY	MA		12/30/2025	8.500	57,147		942,460
100269215	SPRINGFIELD	OH		12/30/2025	8.450	28,438		180,000
100269216	HEMET	CA		12/30/2025	6.200	70,456		279,139
100269217	BREA	CA		12/30/2025	10.675	64,762		752,847
100269218	OTTAWA HILLS	OH		12/30/2025	9.200	52,510		375,000
100269220	NATHROP	CO		12/30/2025	6.450	95,666		959,749
100269222	MENDHAM	NJ		12/30/2025	9.225	415,439		1,701,000
100269226	INDIAN LAND	SC		12/30/2025	7.325	101,922		560,000
100269227	NEEDVILLE	TX		12/30/2025	8.500	134,302		450,000
100269229	DADE CITY	FL		12/30/2025	6.200	86,794		558,739
100269230	SPRINGFIELD	OH		12/30/2025	8.375	57,359		345,675
100269233	SOUTH JORDAN	UT		12/30/2025	6.200	81,188		872,914
100269234	DAPHNE	AL		12/30/2025	8.950	26,220		579,557
100269235	SAN ANTONIO	TX		12/30/2025	9.425	91,545		225,412
100269238	MANTECA	CA		12/30/2025	11.925	83,818		567,509
100269239	KING CITY	CA		12/30/2025	7.450	51,055		532,932
100269241	POLK CITY	FL		12/30/2025	6.200	60,979		286,113
100269242	PHOENIX	AZ		12/30/2025	6.450	61,266		381,426
100269243	TIGARD	OR		12/30/2025	6.950	48,888		479,536
100269244	RENO	NV		12/30/2025	8.375	178,693		836,256
100269245	TAMPA	FL		12/30/2025	8.949	88,585		286,568
100269247	BOISE	ID		12/30/2025	7.925	134,142		515,850
100269249	PLEASANT HILL	MO		12/30/2025	7.450	64,840		510,921
100269250	OAKDALE	CA		12/30/2025	6.450	42,886		609,108
100269251	BOILING SPRINGS	SC		12/30/2025	9.525	62,478		408,921
100269252	HUNTINGTON BEACH	CA		12/30/2025	6.275	106,624		1,172,126
100269257	NORTH BRANCH	MN		12/30/2025	9.125	31,418		340,000
100269259	JACKSONVILLE	AL		12/30/2025	7.700	81,544		331,354
100269260	LOGANVILLE	GA		12/30/2025	8.450	69,026		407,924
100269261	HAYWARD	CA		12/30/2025	7.325	168,171		924,699
100269262	MOUNT HOPE	AL		12/30/2025	9.150	57,122		410,000
100269263	PORT CLINTON	OH		12/30/2025	7.650	26,220		285,000
100269264	MURFREESBORO	TN		12/30/2025	8.250	211,368		536,590
100269265	RENO	NV		12/30/2025	11.350	156,165		850,000
100269267	GOOSE CREEK	SC		12/30/2025	6.700	59,224		306,537
100269268	MESA	AZ		12/30/2025	6.450	71,330		446,732

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269269	FONTANA	CA		12/30/2025	8.975	67,685		647,251
100269270	PORT CHARLOTTE	FL		12/30/2025	7.525	25,869		156,000
100269272	KENTWOOD	MI		12/30/2025	6.450	61,140		337,611
100269273	CLIFFWOOD	NJ		12/30/2025	6.375	191,845		745,192
100269274	CONCORD	NC		12/30/2025	7.325	107,777		351,480
100269277	KATY	TX		12/30/2025	8.675	52,055		264,967
100269278	EAGAN	MN		12/30/2025	7.975	72,942		265,611
100269279	ONTARIO	CA		12/30/2025	5.950	159,547		693,149
100269281	SUMMERVILLE	SC		12/30/2025	7.525	52,440		765,172
100269282	LA MIRADA	CA		12/30/2025	6.325	405,354		1,441,500
100269286	KANSAS CITY	KS		12/30/2025	6.450	54,007		244,314
100269287	ROGERS	AR		12/30/2025	8.575	49,013		299,182
100269288	MIDLOTHIAN	TX		12/30/2025	10.975	62,928		460,074
100269289	OGDEN	UT		12/30/2025	7.875	31,233		363,216
100269290	ALEXANDRIA	KY		12/30/2025	7.075	32,613		431,415
100269291	BENICIA	CA		12/30/2025	5.950	229,748		993,292
100269292	BUENA PARK	CA		12/30/2025	6.450	51,055		925,282
100269293	WENTZVILLE	MO		12/30/2025	7.825	43,907		389,616
100269294	SALEM	VA		12/30/2025	8.025	47,196		321,494
100269295	NORFOLK	VA		12/30/2025	7.575	62,287		472,988
100269296	SINKING SPG	PA		12/30/2025	7.450	51,055		321,415
100269297	VIRGINIA BEACH	VA		12/30/2025	7.525	40,903		418,735
100269298	MONTEVALLO	AL		12/30/2025	6.325	127,638		658,975
100269299	DANVILLE	IL		12/30/2025	11.525	43,735		124,000
100269301	ROCHESTER HILLS	MI		12/30/2025	8.925	89,148		587,804
100269302	FEDERAL WAY	WA		12/30/2025	6.575	168,482		701,234
100269303	MADERA	CA		12/30/2025	10.925	61,266		411,111
100269304	FERNANDINA BEACH	FL		12/30/2025	8.875	82,978		903,280
100269305	WINDSOR	CO		12/30/2025	6.075	171,815		664,000
100269306	AUBREY	TX		12/30/2025	8.625	99,694		712,942
100269307	MADISON	WI		12/30/2025	8.625	94,235		584,416
100269310	OCKLAWAHA	FL		12/30/2025	6.700	83,628		602,581
100269312	BRIGHTON	IL		12/30/2025	6.950	90,493		394,864
100269313	ROSWELL	GA		12/30/2025	6.950	106,910		613,537
100269314	ARVADA	CO		12/30/2025	8.850	207,220		596,363
100269315	WINDSOR	MO		12/30/2025	8.750	133,073		545,000
100269317	MESA	AZ		12/30/2025	6.075	122,481		549,355
100269318	NEWNAN	GA		12/30/2025	7.550	83,194		692,072
100269319	GLENDALE	AZ		12/30/2025	6.575	108,237		812,155
100269323	MILLER	NE		12/30/2025	8.875	141,284		544,000
100269324	LAKE STEVENS	WA		12/30/2025	10.050	54,629		591,150
100269325	SEVERANCE	CO		12/30/2025	10.275	81,688		490,000
100269326	AVON	CT		12/30/2025	7.850	31,410		588,266
100269328	BETTENDORF	IA		12/30/2025	6.200	25,365		279,257
100269330	APPLE VALLEY	MN		12/30/2025	9.300	86,901		435,000
100269331	FRESNO	CA		12/30/2025	11.300	68,172		363,976
100269332	SHERWOOD	AR		12/30/2025	9.200	29,366		341,664
100269333	PHOENIX	AZ		12/30/2025	7.325	40,844		280,000
100269335	OAKLEY	CA		12/30/2025	8.675	72,877		517,400
100269340	ORLANDO	FL		12/30/2025	6.575	139,891		400,000
100269341	CHESTER	VA		12/30/2025	8.575	97,005		328,346
100269342	WYLIE	TX		12/30/2025	6.425	71,491		1,000,010
100269343	BRENTWOOD	CA		12/30/2025	7.250	86,794		781,275
100269344	CRETE	NE		12/30/2025	8.875	202,888		689,578
100269345	DEARBORN	MO		12/30/2025	6.200	30,503		342,172

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269348	MIDDLETOWN	DE		12/30/2025	7.525	75,356		517,367
100269349	CREST HILL	IL		12/30/2025	6.450	75,854		267,377
100269350	DOWNERS GROVE	IL		12/30/2025	11.225	46,918		575,908
100269352	SAINT LOUIS	MO		12/30/2025	7.125	68,924		235,000
100269353	ESCONDIDO	CA		12/30/2025	7.075	74,540		1,255,179
100269354	KINGMAN	AZ		12/30/2025	11.075	78,004		428,695
100269355	RENO	NV		12/30/2025	7.250	64,548		382,046
100269357	ROCK HILL	SC		12/30/2025	8.625	80,619		297,140
100269358	OVERLAND PARK	KS		12/30/2025	9.575	48,814		503,648
100269360	THOUSAND OAKS	CA		12/30/2025	5.925	186,548		965,000
100269361	RANCHO CUCAMONGA	CA		12/30/2025	8.175	314,640		1,049,465
100269364	RANCHO PALOS VERDES	CA		12/30/2025	7.000	249,864		1,329,256
100269366	HIGHLANDS RANCH	CO		12/30/2025	9.075	223,063		729,748
100269367	PALMDALE	CA		12/30/2025	7.200	231,978		761,872
100269368	BAKERSFIELD	CA		12/30/2025	7.325	86,794		422,314
100269370	EASTOVER	NC		12/30/2025	9.975	47,196		434,584
100269371	ALPHARETTA	GA		12/30/2025	9.275	62,628		520,572
100269373	WARREN	MA		12/30/2025	6.200	61,072		293,620
100269374	MERRIMACK	NH		12/30/2025	7.575	91,899		693,568
100269375	LAS VEGAS	NV		12/30/2025	8.450	81,688		507,200
100269376	COMANCHE	TX		12/30/2025	10.850	52,440		191,903
100269377	JACKSON	TN		12/30/2025	7.250	49,973		231,083
100269378	CINCINNATI	OH		12/30/2025	7.150	41,952		970,914
100269379	FAYETTEVILLE	AR		12/30/2025	10.050	114,246		798,212
100269381	LANCASTER	CA		12/30/2025	9.600	72,877		523,046
100269383	RICEVILLE	TN		12/30/2025	6.575	173,236		672,421
100269384	ROCKAWAY	NJ		12/30/2025	7.000	78,083		700,901
100269387	LONG BEACH	CA		12/30/2025	7.875	363,512		1,359,999
100269388	HALLANDALE BEACH	FL		12/30/2025	7.450	86,728		243,000
100269389	RINGGOLD	GA		12/30/2025	6.225	52,427		304,208
100269391	ARDMORE	PA		12/30/2025	7.500	47,891		450,085
100269392	LITTLETON	CO		12/30/2025	9.975	52,292		575,085
100269393	GRAND JUNCTION	CO		12/30/2025	9.575	50,892		430,000
100269395	SHERIDAN	CA		12/30/2025	7.575	56,161		413,167
100269396	RICHMOND	VA		12/30/2025	8.500	65,044		338,780
100269397	ELK GROVE	CA		12/30/2025	8.975	83,204		550,064
100269398	RANCHO CUCAMONGA	CA		12/30/2025	5.800	71,283		953,732
100269403	CHINO HILLS	CA		12/30/2025	7.575	160,823		600,000
100269404	ELDON	MO		12/30/2025	9.250	143,383		446,000
100269405	MADISON	AL		12/30/2025	6.200	76,583		706,116
100269406	DENHAM SPRINGS	LA		12/30/2025	6.325	101,897		438,910
100269407	OCEAN CITY	MD		12/30/2025	7.325	429,661		1,375,000
100269408	SAN JOSE	CA		12/30/2025	6.575	122,532		931,459
100269411	GADSDEN	AL		12/30/2025	7.700	69,312		410,500
100269412	DENVER	CO		12/30/2025	7.000	58,822		692,898
100269413	DALLAS	GA		12/30/2025	8.913	88,404		380,399
100269414	COLTON	CA		12/30/2025	10.425	81,586		535,000
100269415	FAYETTEVILLE	GA		12/30/2025	9.300	255,275		823,000
100269416	LEAGUE CITY	TX		12/30/2025	9.275	68,199		368,000
100269417	GLEN RIDGE	NJ		12/30/2025	6.325	161,412		854,853
100269418	RIVERSIDE	IL		12/30/2025	7.925	62,466		641,135
100269419	COCONUT CREEK	FL		12/30/2025	6.975	62,103		645,286
100269420	MIAMI	FL		12/30/2025	5.950	204,220		1,050,000
100269424	PLACERVILLE	CA		12/30/2025	8.350	170,954		531,902
100269425	COTTAGE GROVE	OR		12/30/2025	6.700	71,335		411,219

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269428	CHRISTIANA	TN		12/30/2025	6.700	76,583		436,291
100269429	MILFORD	DE		12/30/2025	7.700	50,875		280,685
100269430	LINCOLN	CA		12/30/2025	8.575	110,073		772,038
100269431	ARVADA	CO		12/30/2025	6.775	87,554		659,213
100269433	WESTLAKE VILLAGE	CA		12/30/2025	6.750	255,070		1,055,142
100269435	LONGMONT	CO		12/30/2025	6.075	101,231		573,417
100269437	OSCODA	MI		12/30/2025	9.875	67,672		177,620
100269438	SNELLVILLE	GA		12/30/2025	8.900	62,928		365,081
100269439	KATY	TX		12/30/2025	7.500	52,055		302,969
100269441	NORWALK	CT		12/30/2025	8.903	109,730		682,668
100269442	MERRITT ISLAND	FL		12/30/2025	7.025	262,199		1,014,894
100269443	SANTEE	CA		12/30/2025	7.250	64,548		684,892
100269444	ROYAL PALM BEACH	FL		12/30/2025	8.600	209,760		691,806
100269445	AUSTIN	TX		12/30/2025	7.525	62,928		1,044,744
100269446	ELGIN	IL		12/30/2025	7.525	43,376		261,080
100269447	SAINT LOUIS	MO		12/30/2025	9.172	229,911		842,000
100269448	NAPERVILLE	IL		12/30/2025	8.625	167,872		800,000
100269449	SANFORD	NC		12/30/2025	8.250	106,345		473,000
100269451	FORDS	NJ		12/30/2025	7.975	52,440		587,389
100269453	ROLAND	AR		12/30/2025	9.450	64,329		215,000
100269454	FREDERICKSBURG	VA		12/30/2025	8.675	52,440		389,223
100269456	RAYMORE	MO		12/30/2025	7.275	49,508		486,822
100269458	MADERA	CA		12/30/2025	8.375	108,659		515,000
100269460	FLORISSANT	MO		12/30/2025	7.575	71,477		223,234
100269461	SPRING HILL	FL		12/30/2025	9.850	26,220		274,285
100269464	BEAUMONT	CA		12/30/2025	6.700	86,794		543,620
100269465	WAMEGO	KS		12/30/2025	11.575	52,440		350,488
100269466	FRESNO	CA		12/30/2025	6.075	150,541		771,000
100269467	TURLOCK	CA		12/30/2025	12.425	136,887		520,000
100269468	KEMAH	TX		12/30/2025	9.225	46,710		227,069
100269469	HASLETT	MI		12/30/2025	8.750	25,998		175,426
100269471	SAN JUAN CAPISTRANO	CA		12/30/2025	7.050	56,986		795,330
100269473	EVERETT	WA		12/30/2025	6.200	56,161		638,445
100269474	LOXLEY	AL		12/30/2025	8.975	41,952		327,957
100269475	PASADENA	CA		12/30/2025	6.575	153,165		1,648,208
100269477	BRIDGTON	ME		12/30/2025	7.500	47,585		267,000
100269480	GREAT MILLS	MD		12/30/2025	8.500	138,614		348,193
100269481	HEMET	CA		12/30/2025	6.200	61,266		507,879
100269484	AMELIA	OH		12/30/2025	7.450	86,794		363,606
100269489	ALBUQUERQUE	NM		12/30/2025	8.475	79,581		321,445
100269491	MISSION	KS		12/30/2025	7.500	67,672		581,851
100269492	SOUTHERN PINES	NC		12/30/2025	9.425	276,061		745,000
100269493	BALLWIN	MO		12/30/2025	7.625	61,188		390,000
100269494	ARVADA	CO		12/30/2025	8.750	137,224		538,000
100269495	PARKER	CO		12/30/2025	6.200	245,064		1,026,106
100269497	COVINGTON	GA		12/30/2025	9.050	229,042		710,000
100269498	NOBLESVILLE	IN		12/30/2025	7.525	26,220		276,840
100269501	PROVIDENCE	RI		12/30/2025	7.875	98,809		532,604
100269503	WINCHESTER	CA		12/30/2025	9.225	31,464		665,000
100269505	AVENEL	NJ		12/30/2025	7.700	76,583		520,073
100269506	LULING	LA		12/30/2025	6.975	62,478		296,303
100269507	BILLERICA	MA		12/30/2025	6.875	135,021		619,000
100269508	POLAND	OH		12/30/2025	9.475	53,884		202,277
100269511	WILLIAMS	AZ		12/30/2025	8.500	64,583		725,000
100269512	PORT ORANGE	FL		12/30/2025	7.575	112,321		602,424

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269513	LAVEEN	AZ		12/30/2025	9.450	75,207		383,429
100269515	CINCINNATI	OH		12/30/2025	10.050	51,055		202,242
100269517	SAN DIEGO	CA		12/30/2025	6.200	81,688		1,016,639
100269519	VISALIA	CA		12/30/2025	6.700	76,583		280,000
100269521	CITRUS HEIGHTS	CA		12/30/2025	7.325	142,954		514,905
100269522	ROSEVILLE	MI		12/30/2025	8.450	51,055		231,568
100269523	SIMPSONVILLE	SC		12/30/2025	7.275	33,037		406,685
100269524	LAWRENCE	KS		12/30/2025	7.525	31,464		276,522
100269525	KNOXVILLE	TN		12/30/2025	7.450	76,583		459,021
100269526	ALBUQUERQUE	NM		12/30/2025	9.200	84,043		381,403
100269527	BELLVUE	CO		12/30/2025	7.900	96,792		583,677
100269529	RICHMOND	TX		12/30/2025	7.000	62,466		508,416
100269530	WALNUT CREEK	CA		12/30/2025	7.375	78,773		576,787
100269535	JACKSONVILLE	AR		12/30/2025	7.875	61,655		398,000
100269537	COTTAGE GROVE	MN		12/30/2025	7.700	103,131		361,368
100269538	SIERRA VISTA	AZ		12/30/2025	6.325	131,722		507,055
100269539	ATLANTIC CITY	NJ		12/30/2025	7.275	62,706		265,000
100269542	DANVILLE	VA		12/30/2025	8.100	56,959		251,433
100269543	GAFFNEY	SC		12/30/2025	8.575	45,877		232,556
100269544	RIDGEVILLE	SC		12/30/2025	8.525	125,856		930,000
100269545	MERRILL	WI		12/30/2025	7.250	72,877		340,368
100269546	SAUK RAPIDS	MN		12/30/2025	7.250	76,583		227,411
100269547	PENSACOLA	FL		12/30/2025	11.890	61,012		252,175
100269548	MOSES LAKE	WA		12/30/2025	7.775	54,442		433,181
100269550	OWASSO	OK		12/30/2025	7.575	62,628		236,219
100269552	STAFFORD	VA		12/30/2025	9.375	79,442		459,000
100269553	COACHELLA	CA		12/30/2025	9.875	72,996		668,000
100269555	SUN VALLEY	CA		12/30/2025	6.875	380,002		1,373,858
100269556	EVERETT	WA		12/30/2025	8.500	89,857		804,271
100269557	FINDLAY	OH		12/30/2025	7.575	81,688		210,809
100269558	COOPER CITY	FL		12/30/2025	8.450	153,165		778,482
100269559	TAMPA	FL		12/30/2025	9.350	34,610		511,302
100269560	ALTADENA	CA		12/30/2025	6.800	181,882		1,394,577
100269561	SPRING	TX		12/30/2025	7.650	51,315		270,763
100269563	DUNDALK	MD		12/30/2025	8.125	193,648		655,000
100269565	MODESTO	CA		12/30/2025	7.875	86,794		613,052
100269566	BEREA	OH		12/30/2025	7.075	54,118		228,956
100269571	CUMMING	GA		12/30/2025	6.075	160,823		775,000
100269573	JOHNS CREEK	GA		12/30/2025	7.625	122,136		715,279
100269574	BOCA RATON	FL		12/30/2025	6.200	66,372		555,221
100269576	BRISTOL	CT		12/30/2025	7.250	62,466		418,589
100269580	SPRING	TX		12/30/2025	8.625	423,759		777,698
100269581	GALLATIN	TN		12/30/2025	6.200	61,137		1,076,416
100269582	BATTLEMENT MESA	CO		12/30/2025	6.975	62,403		538,390
100269584	BROWNS MILLS	NJ		12/30/2025	7.200	142,686		390,000
100269585	PLAINFIELD	IN		12/30/2025	9.150	36,654		348,382
100269587	GLEN BURNIE	MD		12/30/2025	11.250	41,952		255,116
100269588	CHANHASSEN	MN		12/30/2025	7.750	98,685		625,000
100269589	ROSEMEAD	CA		12/30/2025	6.075	121,521		1,002,231
100269590	GREENBRIER	AR		12/30/2025	8.325	117,235		379,442
100269591	FREMONT	CA		12/30/2025	5.775	182,042		1,225,000
100269592	FRAMINGHAM	MA		12/30/2025	11.600	75,819		323,599
100269593	SAN TAN VALLEY	AZ		12/30/2025	8.200	82,062		378,944
100269594	FALMOUTH	VA		12/30/2025	7.700	213,206		855,000
100269595	GREELEY	CO		12/30/2025	6.200	64,329		578,178

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269596	VISTA	CA		12/30/2025	7.750	285,173		900,000
100269598	NORTH WALES	PA		12/30/2025	10.450	51,555		495,000
100269599	CONCORD	CA		12/30/2025	6.200	91,899		749,193
100269600	RENO	NV		12/30/2025	8.450	204,220		710,236
100269601	AIKEN	SC		12/30/2025	7.700	54,118		236,000
100269602	ESCONDIDO	CA		12/30/2025	6.200	67,444		923,266
100269603	TAYLOR	AZ		12/30/2025	8.225	79,253		520,000
100269604	PUYALLUP	WA		12/30/2025	9.275	41,544		435,085
100269605	TWIN LAKES	WI		12/30/2025	8.500	132,535		520,043
100269606	CITRUS HEIGHTS	CA		12/30/2025	6.700	52,985		445,822
100269607	HENDERSON	NV		12/30/2025	11.725	41,644		330,000
100269609	MINNEAPOLIS	MN		12/30/2025	8.175	93,674		340,671
100269612	BRAINERD	MN		12/30/2025	8.550	36,644		216,385
100269616	CRYSTAL BEACH	TX		12/30/2025	9.325	127,737		435,000
100269617	BAKERSFIELD	CA		12/30/2025	9.950	445,285		630,000
100269618	WHITE RIVER JUNCTION	VT		12/30/2025	7.850	41,952		390,000
100269619	NAPLES	FL		12/30/2025	7.750	128,519		433,891
100269620	BALLWIN	MO		12/30/2025	8.425	50,342		361,559
100269621	CHERRY VALLEY	CA		12/30/2025	7.575	153,165		477,127
100269622	SANFORD	ME		12/30/2025	7.825	63,308		470,978
100269624	ELK GROVE	CA		12/30/2025	9.600	77,126		624,602
100269625	SEGUIN	TX		12/30/2025	8.925	104,051		530,000
100269627	PRESCOTT VALLEY	AZ		12/30/2025	6.200	51,055		732,438
100269628	HERMITAGE	TN		12/30/2025	7.775	52,690		549,926
100269629	FOREST LAKE	MN		12/30/2025	9.000	69,394		336,396
100269630	BUCKEYE	AZ		12/30/2025	8.800	57,458		358,003
100269631	FREDERICKSBURG	VA		12/30/2025	11.725	172,005		510,000
100269632	COLORADO SPRINGS	CO		12/30/2025	6.200	83,730		411,473
100269633	ERIE	CO		12/30/2025	7.375	103,048		752,894
100269634	MOUNT PLEASANT	SC		12/30/2025	7.200	163,376		1,200,000
100269636	CHICAGO	IL		12/30/2025	7.400	52,762		301,101
100269638	VILLAGE OF LAKEWOOD	IL		12/30/2025	7.750	82,169		419,101
100269639	CHESTERFIELD	VA		12/30/2025	9.225	41,952		374,309
100269641	SHARPSBURG	GA		12/30/2025	8.500	57,478		327,904
100269643	CHICAGO	IL		12/30/2025	9.050	131,100		746,264
100269644	SOUTH BEND	IN		12/30/2025	8.750	36,439		153,785
100269647	COVINA	CA		12/30/2025	8.875	214,431		767,574
100269648	AURORA	CO		12/30/2025	9.750	93,387		610,000
100269649	LITTLETON	CO		12/30/2025	8.625	74,141		760,000
100269651	NORTH HOLLYWOOD	CA		12/30/2025	7.325	76,441		1,283,758
100269652	SOUTH ELGIN	IL		12/30/2025	8.750	80,055		435,559
100269653	CAMERON	NC		12/30/2025	8.750	67,796		328,422
100269655	KANSAS CITY	MO		12/30/2025	9.725	68,172		301,302
100269656	SPARTANBURG	SC		12/30/2025	7.525	26,220		188,541
100269657	SANTA ROSA	CA		12/30/2025	9.450	71,477		709,279
100269658	MONROE	GA		12/30/2025	9.600	84,852		360,140
100269659	GRANTS PASS	OR		12/30/2025	6.050	46,005		424,755
100269660	NEW WHITELAND	IN		12/30/2025	8.650	52,440		237,001
100269661	WAXAHACHIE	TX		12/30/2025	9.475	71,332		334,123
100269663	SAINT JOHNS	FL		12/30/2025	7.000	62,614		439,163
100269664	PEARLAND	TX		12/30/2025	8.650	66,916		270,000
100269665	VIRGINIA BEACH	VA		12/30/2025	8.175	158,271		600,000
100269666	GLENDALE	CA		12/30/2025	6.450	204,220		1,234,519
100269667	DALLAS	GA		12/30/2025	8.000	146,492		500,000
100269668	VALLEY SPRINGS	CA		12/30/2025	7.250	65,589		679,525

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269669	NASHVILLE	TN		12/30/2025	7.125	79,424		686,541
100269670	TUJUNGA	CA		12/30/2025	7.875	83,288		1,292,311
100269671	WEEKI WACHEE	FL		12/30/2025	9.025	124,332		496,010
100269672	WINTER PARK	FL		12/30/2025	6.700	56,161		424,486
100269675	PIEDMONT	SC		12/30/2025	7.000	72,877		230,573
100269677	SPRING VALLEY	CA		12/30/2025	7.000	90,248		647,530
100269679	HUNTLEY	IL		12/30/2025	8.125	83,730		396,342
100269680	WHITTIER	CA		12/30/2025	8.250	107,159		854,000
100269681	HARDEEVILLE	SC		12/30/2025	8.025	52,440		348,787
100269683	URBANA	IL		12/30/2025	9.050	53,489		129,239
100269684	FORT WAYNE	IN		12/30/2025	8.025	15,732		381,206
100269685	WEST BATH	ME		12/30/2025	8.500	38,908		509,000
100269686	CLIFTON	CO		12/30/2025	9.425	104,287		376,602
100269687	PALATINE	IL		12/30/2025	10.150	157,320		582,059
100269688	NORTH CHESTERFIELD	VA		12/30/2025	9.050	52,149		483,785
100269689	PHILADELPHIA	PA		12/30/2025	7.500	87,191		251,086
100269690	TUCSON	AZ		12/30/2025	8.025	46,946		353,883
100269692	SACRAMENTO	CA		12/30/2025	10.950	101,551		462,817
100269693	TAYLORS	SC		12/30/2025	7.925	31,052		425,145
100269694	OWOSSO	MI		12/30/2025	7.400	43,663		263,000
100269695	POTOMAC	MD		12/30/2025	11.725	123,924		2,128,548
100269698	TAYLORS	SC		12/30/2025	12.350	38,765		445,000
100269699	BREWTON	AL		12/30/2025	10.350	50,637		297,032
100269702	ONTARIO	CA		12/30/2025	10.425	351,807		1,410,000
100269703	HOLT	MI		12/30/2025	10.350	45,950		481,082
100269704	AUBREY	TX		12/30/2025	9.400	61,728		365,000
100269705	HUDSONVILLE	MI		12/30/2025	8.600	57,684		383,888
100269706	OVERLAND PARK	KS		12/30/2025	7.050	61,128		835,132
100269707	THORNTON	CO		12/30/2025	8.275	58,421		628,709
100269708	SUNRISE	FL		12/30/2025	8.175	40,594		415,000
100269709	VENTURA	CA		12/30/2025	7.150	94,392		1,628,224
100269710	COLORADO SPRINGS	CO		12/30/2025	8.850	27,835		318,322
100269711	LIMERICK	ME		12/30/2025	8.800	40,589		477,089
100269712	APOLLO BEACH	FL		12/30/2025	7.625	153,165		748,960
100269713	SALEM	OR		12/30/2025	7.650	77,160		1,920,000
100269714	DANVILLE	CA		12/30/2025	7.850	83,220		1,706,436
100269715	SCHERTZ	TX		12/30/2025	9.225	64,916		213,938
100269717	NAMPA	ID		12/30/2025	7.250	152,441		624,913
100269718	SEATTLE	WA		12/30/2025	7.875	78,932		842,507
100269719	CHESTERTOWN	MD		12/30/2025	12.425	62,694		344,586
100269720	MIAMI	FL		12/30/2025	8.400	336,963		2,700,000
100269724	SAN ANTONIO	TX		12/30/2025	7.950	97,856		454,675
100269726	FREMONT	CA		12/30/2025	6.625	510,550		3,150,000
100269727	CLEMMONS	NC		12/30/2025	7.775	79,709		672,190
100269728	RANCHO CUCAMONGA	CA		12/30/2025	11.150	167,657		660,000
100269729	CHARLOTTE	NC		12/30/2025	9.975	46,364		321,178
100269731	SANTA MARIA	CA		12/30/2025	11.325	101,089		606,979
100269732	MATHIS	TX		12/30/2025	8.775	57,134		189,193
100269733	MCALLEN	TX		12/30/2025	11.375	91,532		302,000
100269734	FELTON	DE		12/30/2025	8.925	46,915		295,323
100269735	RIVERDALE	MD		12/30/2025	10.350	162,645		621,417
100269736	MILTON	TN		12/30/2025	8.900	204,220		1,400,000
100269737	RANCHO CUCAMONGA	CA		12/30/2025	7.550	152,279		1,181,526
100269738	RALEIGH	NC		12/30/2025	9.700	133,198		527,883
100269739	WILMINGTON	DE		12/30/2025	9.700	41,602		778,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269742	YUCAIPA	CA		12/30/2025	10.700	111,300		522,534
100269744	LEBANON	OH		12/30/2025	8.025	26,220		454,911
100269746	FRANKLIN	IN		12/30/2025	12.675	73,318		274,456
100269749	HILTON HEAD ISLAND	SC		12/30/2025	12.075	64,329		822,936
100269750	THOMPSONVILLE	MI		12/30/2025	7.875	49,013		800,000
100269752	MADBURY	NH		12/30/2025	8.025	51,575		630,351
100269753	WANATAH	IN		12/30/2025	10.550	33,479		283,000
100269754	HILLSBORO	OR		12/30/2025	9.025	51,040		470,613
100269755	VIRGINIA BEACH	VA		12/30/2025	8.275	372,067		1,435,751
100269756	GEORGETOWN	SC		12/30/2025	7.975	78,191		563,000
100269758	WALDORF	MD		12/30/2025	8.400	112,321		847,179
100269759	WILMINGTON	NC		12/30/2025	8.025	20,772		393,236
100269760	LEBANON	PA		12/30/2025	9.625	112,321		270,201
100269761	RANCHO CORDOVA	CA		12/30/2025	7.375	51,055		546,238
100269762	CLIO	MI		12/30/2025	9.400	31,464		263,248
100269765	SCOTTSDALE	AZ		12/30/2025	9.150	169,503		786,544
100269767	SEBASTOPOL	CA		12/30/2025	8.300	271,320		1,232,463
100269768	LOGANVILLE	GA		12/30/2025	7.975	31,427		395,702
100269769	NEW CANAAN	CT		12/30/2025	7.775	207,720		1,574,504
100269770	WINNETKA	CA		12/30/2025	7.675	92,556		969,715
100269771	STALLINGS	NC		12/30/2025	6.625	200,136		550,063
100269772	GOODYEAR	AZ		12/30/2025	11.500	127,824		840,126
100269773	FUQUAY VARINA	NC		12/30/2025	7.900	78,217		533,622
100269774	ORANGE	CA		12/30/2025	7.950	212,594		1,293,351
100269775	LAWRENCEVILLE	GA		12/30/2025	12.000	142,151		424,000
100269777	LA CENTER	WA		12/30/2025	7.775	104,538		529,365
100269778	EL PASO	TX		12/30/2025	12.675	52,440		218,240
100269779	PHOENIX	AZ		12/30/2025	7.875	46,554		746,000
100269780	RAHWAY	NJ		12/30/2025	10.150	81,688		520,000
100269783	SOUTH WEBER	UT		12/30/2025	13.300	73,563		679,146
100269786	WINAMAC	IN		12/30/2025	8.800	26,220		245,000
100269787	CORAL SPRINGS	FL		12/30/2025	7.475	120,516		716,495
100269788	NEW BEDFORD	MA		12/30/2025	11.825	58,407		460,019
100269789	FRONT ROYAL	VA		12/30/2025	9.325	54,527		320,997
100269790	LA MESA	CA		12/30/2025	8.375	139,752		784,209
100269791	MANCHESTER	TN		12/30/2025	6.500	76,230		652,593
100269792	PIPERTON	TN		12/30/2025	8.725	59,239		665,114
100269794	COLFAX	CA		12/30/2025	6.850	75,817		439,470
100269795	POMPTON LAKES	NJ		12/30/2025	11.825	97,005		578,490
100269797	ANTIOCH	TN		12/30/2025	7.925	38,946		297,544
100269799	CHARLESTON	SC		12/30/2025	8.575	78,660		1,000,000
100269801	OAK RIDGE	TN		12/30/2025	9.325	46,746		430,000
100269802	SEATTLE	WA		12/30/2025	7.375	194,253		846,000
100269804	HARRISBURG	NC		12/30/2025	8.950	54,538		667,500
100269805	SANTA ROSA	CA		12/30/2025	10.325	144,885		686,539
100269806	JERSEY CITY	NJ		12/30/2025	7.750	73,493		910,643
100269808	COLUMBIA	MD		12/30/2025	10.150	235,874		703,000
100269809	MECHANICSBURG	PA		12/30/2025	9.650	26,220		321,432
100269810	KENT	WA		12/30/2025	9.150	26,220		608,209
100269811	BRISTOL	CT		12/30/2025	11.350	55,776		455,918
100269812	BILLINGS	MT		12/30/2025	11.975	73,844		440,000
100269813	VACAVILLE	CA		12/30/2025	9.425	99,189		546,411
100269814	FORT WASHINGTON	MD		12/30/2025	9.400	71,477		581,343
100269815	MURRIETA	CA		12/30/2025	9.175	76,583		629,937
100269816	ROCKFORD	MN		12/30/2025	8.750	91,899		589,082

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269817	BLANDON	PA		12/30/2025	10.200	60,758		275,000
100269819	TACOMA	WA		12/30/2025	11.450	113,342		476,540
100269820	TULSA	OK		12/30/2025	9.350	92,331		194,377
100269823	FAYETTEVILLE	NC		12/30/2025	9.825	209,760		604,566
100269824	MINNETONKA	MN		12/30/2025	8.675	154,320		716,129
100269826	ELK GROVE	CA		12/30/2025	6.850	114,874		827,463
100269828	LEAGUE CITY	TX		12/30/2025	8.775	77,247		645,000
100269829	BAYVILLE	NJ		12/30/2025	7.025	208,304		827,734
100269834	MEMPHIS	TN		12/30/2025	9.725	62,466		399,651
100269835	FORESTDALE	MA		12/30/2025	6.625	76,228		549,082
100269837	CLOVERDALE	OR		12/30/2025	9.850	58,995		507,299
100269838	PORT MONMOUTH	NJ		12/30/2025	10.675	35,659		432,974
100269840	HARBOR CITY	CA		12/30/2025	8.600	76,583		951,463
100269841	LOXAHATCHEE	FL		12/30/2025	7.900	183,540		646,656
100269843	KALISPELL	MT		12/30/2025	7.800	57,870		643,647
100269845	LODI	OH		12/30/2025	10.925	41,652		203,636
100269847	SAN BERNARDINO	CA		12/30/2025	7.750	109,258		820,000
100269848	PHILADELPHIA	PA		12/30/2025	8.499	38,948		224,831
100269849	PIEDMONT	SC		12/30/2025	9.475	57,764		346,804
100269851	BENTONVILLE	AR		12/30/2025	9.650	139,226		569,667
100269852	METAIRIE	LA		12/30/2025	7.625	58,619		360,053
100269854	VERNAL	UT		12/30/2025	8.475	83,288		665,981
100269855	TEMPLE	GA		12/30/2025	7.875	57,437		522,294
100269856	ALDIE	VA		12/30/2025	7.375	382,913		1,273,000
100269857	MANASQUAN	NJ		12/30/2025	8.250	73,611		702,987
100269858	HIXSON	TN		12/30/2025	7.775	57,437		446,291
100269859	GRESHAM	OR		12/30/2025	6.500	51,055		448,240
100269860	MCMINNVILLE	OR		12/30/2025	5.950	33,243		621,533
100269861	BOONE	NC		12/30/2025	7.275	204,220		496,570
100269865	DANVILLE	CA		12/30/2025	7.375	181,729		2,171,543
100269867	MERCED	CA		12/30/2025	8.600	41,734		475,128
100269869	BAKERSFIELD	CA		12/30/2025	8.000	62,787		2,210,000
100269870	DUNEDIN	FL		12/30/2025	10.350	69,414		521,806
100269873	PASCO	WA		12/30/2025	8.525	51,930		408,983
100269875	CASSELBERRY	FL		12/30/2025	7.750	35,383		467,255
100269876	COMPTON	CA		12/30/2025	9.125	181,912		681,392
100269877	GREER	SC		12/30/2025	6.500	76,583		614,512
100269878	MECHANICSBURG	PA		12/30/2025	8.525	113,036		995,000
100269880	MARTINEZ	GA		12/30/2025	8.725	142,341		660,099
100269882	ROSEVILLE	CA		12/30/2025	6.850	101,599		622,874
100269883	RESEDA	CA		12/30/2025	8.375	173,092		803,520
100269884	INDIAN ORCHARD	MA		12/30/2025	9.300	97,821		310,704
100269885	RAMSEY	NJ		12/30/2025	8.450	337,545		1,174,700
100269888	SALINAS	CA		12/30/2025	8.500	79,765		847,781
100269889	LINDALE	TX		12/30/2025	10.575	60,199		297,923
100269891	SOUTH JORDAN	UT		12/30/2025	8.700	154,905		734,000
100269893	PYLESVILLE	MD		12/30/2025	8.150	83,457		676,239
100269894	MCCALL	ID		12/30/2025	7.500	168,482		1,357,556
100269895	TEMECULA	CA		12/30/2025	7.875	202,470		582,824
100269896	PONTE VEDRA	FL		12/30/2025	7.625	73,637		624,594
100269897	CAMAS	WA		12/30/2025	10.400	74,935		540,000
100269898	SARASOTA	FL		12/30/2025	9.800	117,427		545,000
100269901	SALINAS	CA		12/30/2025	7.800	204,220		1,185,000
100269902	REIDSVILLE	NC		12/30/2025	8.700	72,410		254,398
100269903	CONWAY	SC		12/30/2025	8.125	45,707		399,125

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100269905	WALSENBURG	CO		12/30/2025	10.100	41,544		476,322
100269906	ASHVILLE	OH		12/30/2025	10.000	192,171		582,000
100269907	HAYSVILLE	KS		12/30/2025	8.550	96,398		209,038
100269909	BENTON HARBOR	MI		12/30/2025	8.025	26,220		140,000
100269910	BLANCO	TX		12/30/2025	8.350	52,055		451,000
100269911	CARSON CITY	NV		12/30/2025	7.275	306,330		775,000
100269912	NORTH LAS VEGAS	NV		12/30/2025	7.875	66,372		593,502
100269914	LAS VEGAS	NV		12/30/2025	8.850	50,851		419,884
100269915	LONG BEACH	CA		12/30/2025	8.350	15,591		1,039,453
100269916	DAVENPORT	IA		12/30/2025	9.700	25,990		76,000
100269917	PHOENIX	AZ		12/30/2025	7.575	75,739		416,351
100269918	SANDY HOOK	CT		12/30/2025	7.000	57,058		757,103
100269919	MODESTO	CA		12/30/2025	10.875	74,617		426,013
100269920	FRANKSVILLE	WI		12/30/2025	6.675	51,065		441,000
100269921	HARTLAND	WI		12/30/2025	8.425	104,161		492,000
100269922	LAGUNA HILLS	CA		12/30/2025	7.275	183,798		1,224,595
100269923	ORTING	WA		12/30/2025	9.950	115,368		504,148
100269925	FRISCO	TX		12/30/2025	8.125	76,316		576,405
100269926	CHARLOTTE	NC		12/30/2025	7.925	170,807		1,286,504
100269927	COVINGTON	LA		12/30/2025	8.375	46,689		310,000
100269928	AKRON	OH		12/30/2025	9.225	54,828		313,720
100269929	TAYLORSVILLE	UT		12/30/2025	11.825	97,005		510,000
100269931	TUCSON	AZ		12/30/2025	8.000	92,842		635,254
100269934	ATLANTA	GA		12/30/2025	7.900	78,660		1,100,000
100269936	WAYNESVILLE	GA		12/30/2025	11.250	110,142		266,340
100269937	NASHVILLE	TN		12/30/2025	11.500	93,114		1,013,621
100269938	MATTHEWS	NC		12/30/2025	8.025	41,952		671,312
100269939	YOUNGSVILLE	NC		12/30/2025	11.675	78,660		459,592
100269940	RANCHO CUCAMONGA	CA		12/30/2025	8.510	77,873		1,131,064
100269941	APOPKA	FL		12/30/2025	8.000	71,825		576,252
100269942	MIAMI	FL		12/30/2025	7.000	49,779		516,242
100269943	ROY	UT		12/30/2025	9.175	50,728		469,267
100269944	WARSAW	IN		12/30/2025	11.875	61,180		258,329
100269945	FRESNO	CA		12/30/2025	7.525	76,583		830,817
100269946	CHULA VISTA	CA		12/30/2025	7.500	118,760		845,750
100271809	LAS VEGAS	NV		12/30/2025	6.625	448,164		550,000
100271810	NASHVILLE	TN		12/30/2025	6.625	330,213		405,000
100271811	LAKE ELMO	MN		12/30/2025	7.625	432,880		515,000
100271812	NASHVILLE	TN		12/30/2025	6.625	330,213		405,000
100271813	NASHVILLE	TN		12/30/2025	6.625	330,213		405,000
100271814	AMERY	WI		12/30/2025	6.990	341,692		385,000
100271815	AMELIA COURT HOUSE	VA		12/30/2025	6.625	219,239		266,000
100271816	KLAMATH FALLS	OR		12/30/2025	7.625	191,880		219,000
100271817	MERCER	PA		12/30/2025	6.250	708,502		840,000
100271818	WICHITA	KS		12/30/2025	7.125	156,165		200,000
100271819	TRINITY	TX		12/30/2025	7.250	145,492		157,500
100271820	RICHMOND	TX		12/30/2025	6.625	462,515		574,000
100271821	EDINBORO (WASHINGTON	PA		12/30/2025	7.500	229,416		275,000
100271822	SUGAR LAND	TX		12/30/2025	7.000	280,973		365,000
100271823	WHITE LAKE	MI		12/30/2025	6.625	296,017		359,000
100271824	WHITTIER	NC		12/30/2025	6.490	238,864		310,500
100271825	HEBER CITY	UT		12/30/2025	6.625	376,862		530,000
100271826	VIRGINIA BEACH	VA		12/30/2026	7.625	543,556		719,000
100271827	RUSKIN	FL		12/30/2025	6.990	210,019		260,000
100271828	PARRISH	FL		12/30/2025	6.125	275,045		365,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100271829	SAN ANTONIO	TX		12/30/2025	6.990	207,177		265,000
100271830	CLEARWATER	FL		12/30/2025	6.990	569,148		610,000
100271831	SOUTHLAKE	TX		12/30/2025	5.990	581,933		806,000
100271832	LEHI	UT		12/30/2025	6.875	364,132		462,000
100271833	SPANISH FORK	UT		12/30/2025	6.000	221,267		430,000
100271834	NORFOLK	VA		12/30/2025	5.250	540,611		750,000
100271835	HOLLY SPRINGS	NC		12/30/2025	5.750	215,263		405,000
100271836	PALM HARBOR	FL		12/30/2025	6.625	424,278		518,000
100271837	ST PETERSBURG	FL		12/30/2025	7.625	250,544		270,000
100271838	SACRAMENTO	CA		12/30/2025	6.625	1,056,270		1,370,000
100271839	FRUITLAND PARK	FL		12/30/2025	6.990	194,648		220,000
100271840	HARRISONBURG	VA		12/30/2025	6.375	246,901		298,000
100271841	LAREDO	TX		12/30/2025	6.750	257,876		281,000
100271847	EINDHOVEN	NLD		12/31/2025	4.760	5,697,188		7,424,999
100271848	EINDHOVEN	NLD		12/31/2025	4.720	3,983,302		4,963,837
100271849	ROTTERDAM	NLD		12/31/2025	4.900	1,343,142		1,759,001
100271850	TILBURG	NLD		12/31/2025	5.585	713,874		560,000
100271851	S-GRAVENHAGE	NLD		12/31/2025	4.850	581,675		660,002
100271852	S-GRAVENHAGE	NLD		12/31/2025	4.950	2,577,093		2,924,116
100271853	EINDHOVEN	NLD		12/31/2025	4.900	470,041		877,000
100271854	HAARLEM	NLD		12/31/2025	4.900	353,236		501,000
100271855	AMSTERDAM	NLD		12/31/2025	4.900	317,278		540,000
100271856	UTRECHT	NLD		12/31/2025	4.900	329,029		720,000
100271857	VALKENBURG	NLD		12/31/2025	5.100	317,278		450,000
100271858	S-GRAVENHAGE	NLD		12/31/2025	4.950	568,456		645,000
100271859	BERLTSUM	NLD		12/31/2025	5.650	141,012		215,000
100271860	AMSTERDAM	NLD		12/31/2025	5.150	1,727,400		1,837,500
100271861	AMSTERDAM	NLD		12/31/2025	5.150	246,771		262,500
100271862	AMSTERDAM	NLD		12/31/2025	5.100	374,270		455,000
100271863	ZWOLLE	NLD		12/31/2025	5.300	1,485,035		1,626,563
100271864	ZWOLLE	NLD		12/31/2025	5.300	99,002		108,438
100271865	VELP	NLD		12/31/2025	4.825	491,663		417,500
100271866	GRONINGEN	NLD		12/31/2025	4.950	958,296		1,165,000
100271867	DWINGELOO	NLD		12/31/2025	4.900	117,510		246,000
100271868	HAARLEM	NLD		12/31/2025	4.900	1,527,633		1,837,137
100271869	HAARLEM	NLD		12/31/2025	4.900	130,436		156,863
100271870	EINDHOVEN	NLD		12/31/2025	4.850	37,309		39,688
100271871	EINDHOVEN	NLD		12/31/2025	4.850	197,711		210,313
100271872	EINDHOVEN	NLD		12/31/2025	5.000	361,931		385,000
100271873	EINDHOVEN	NLD		12/31/2025	5.050	277,618		295,313
100271874	EINDHOVEN	NLD		12/31/2025	5.050	18,508		19,688
100271875	EINDHOVEN	NLD		12/31/2025	4.950	119,567		127,188
100271876	EINDHOVEN	NLD		12/31/2025	4.950	21,446		22,813
100271877	EINDHOVEN	NLD		12/31/2025	5.050	202,118		215,000
100271878	LELYSTAD	NLD		12/31/2025	5.250	392,190		417,188
100271879	LELYSTAD	NLD		12/31/2025	5.250	26,146		27,813
100271880	ZWOLLE	NLD		12/31/2025	5.300	1,225,044		1,390,000
100271881	WEESP	NLD		12/31/2025	4.900	202,411		265,000
100271882	EINDHOVEN	NLD		12/31/2025	5.150	200,942		299,662
100271883	EINDHOVEN	NLD		12/31/2025	4.765	164,514		245,338
100271884	EINDHOVEN	NLD		12/31/2025	5.150	245,596		378,412
100271885	EINDHOVEN	NLD		12/31/2025	4.765	176,265		271,588
100271886	ROERMOND	NLD		12/31/2025	5.050	405,410		417,188
100271887	ROERMOND	NLD		12/31/2025	5.050	27,027		27,813
100271888	ROERMOND	NLD		12/31/2025	5.050	621,335		637,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100271889	ROERMOND	NLD.		12/31/2025	5.050	41,422		42,500
100271890	ROTTERDAM	NLD.		12/31/2025	4.950	251,178		215,625
100271891	ROTTERDAM	NLD.		12/31/2025	4.950	16,745		14,375
100271892	ROERMOND	NLD.		12/31/2025	5.050	418,630		431,250
100271893	ROERMOND	NLD.		12/31/2025	5.050	27,909		28,750
100271894	S-GRAVENHAGE	NLD.		12/31/2025	5.150	1,321,990		1,433,730
100271895	S-GRAVENHAGE	NLD.		12/31/2025	5.150	61,105		66,270
100271896	UTRECHT	NLD.		12/31/2025	4.900	630,442		850,000
100271897	TILBURG	NLD.		12/31/2025	4.765	1,139,849		1,545,000
100271898	S-GRAVENHAGE	NLD.		12/31/2025	5.200	299,651		318,750
100271899	S-GRAVENHAGE	NLD.		12/31/2025	5.200	19,977		21,250
100271900	HOOFDDORP	NLD.		12/31/2025	4.750	743,840		1,055,000
100271901	HOOFDDORP	NLD.		12/31/2025	4.800	743,840		1,055,000
100271902	LEEUWARDEN	NLD.		12/31/2025	4.700	3,903,689		4,485,000
100271903	LELYSTAD	NLD.		12/31/2025	5.100	396,597		539,063
100271904	LELYSTAD	NLD.		12/31/2025	5.100	26,440		35,938
100271905	GOEDEREEDE	NLD.		12/31/2025	4.850	621,335		660,938
100271906	GOEDEREEDE	NLD.		12/31/2025	4.850	41,422		44,063
100271907	DRIEBERGEN-RIJSENBURG	NLD.		12/31/2025	4.950	520,570		632,857
100271908	DRIEBERGEN-RIJSENBURG	NLD.		12/31/2025	4.950	141,600		172,143
100271909	S-GRAVENHAGE	NLD.		12/31/2025	5.050	17,920		19,063
100271910	S-GRAVENHAGE	NLD.		12/31/2025	5.050	268,805		285,938
322090076	PHOENIX	AZ.		01/25/2023	8.640	50,093		650,000
323060112	PETALUMA	CA.		10/20/2023	10.100	1,242,603	218,342	4,500,000
323070800	PORTLAND	OR.		08/16/2023	9.920	236,250	404,400	1,760,000
323080128	BOISE	ID.		11/28/2023	10.325	188,111		3,680,000
323090791	HEBER CITY	UT.		07/01/2024	9.707	992,035	490,347	6,560,000
323100087	WOODINVILLE	WA.		11/28/2023	10.138	13,623	618,288	7,100,000
323100154	WOODINVILLE	WA.		12/12/2023	10.058	165,084	583,618	7,000,000
323100379	WOODINVILLE	WA.		12/12/2023	10.183	139,214	997,910	7,000,000
323100500	HEBER CITY	UT.		09/25/2024	9.347	1,361,379	670,331	4,300,000
323100688	HEBER CITY	UT.		09/25/2024	9.347	1,237,561	315,236	4,300,000
323100889	PRESCOTT	AZ.		03/21/2024	9.680	468,813	129,103	2,180,000
323100997	WOODINVILLE	WA.		12/12/2023	10.058	99,185	695,242	6,700,000
323110165	CULVER CITY	CA.		12/20/2023	9.870	1,440,641	242,648	14,200,000
323110651	WOODINVILLE	WA.		12/12/2023	10.183	473,006	1,133,270	7,200,000
323110672	BAKERSFIELD	CA.		01/18/2024	9.940	308,200	101,300	3,405,000
323110719	WOODINVILLE	WA.		12/12/2023	10.183	679,706	727,058	6,700,000
323110803	WOODINVILLE	WA.		12/20/2023	10.183	498,075	658,815	5,000,000
323120550	MAYFLOWER MTN	UT.		03/21/2024	9.980	72,532	68,218	3,760,000
323120579	MARANA	AZ.		03/21/2024	9.705	95,901	56,966	2,700,000
323120591	HEBER CITY	UT.		04/11/2024	9.950	299,068	523,063	5,320,000
324010333	ROTONDA WEST	FL.		04/11/2024	9.630	9,926	59,737	560,000
324010826	PORTLAND	OR.		04/11/2024	9.850	279,146	713,630	4,365,000
324010995	CHARLOTTE	NC.		04/11/2024	9.500	141,000	144,650	1,114,000
324020013	PORTLAND	OR.		04/24/2024	9.500	170,441		2,059,000
324020037	PHOENIX	AZ.		05/23/2024	9.580	1,019,414	209,741	10,200,000
324020393	IVINS	UT.		05/23/2024	9.718	1,172,766	226,261	3,900,000
324020665	TUCSON	AZ.		05/23/2024	9.710	18,556	61,505	1,600,000
324020819	MARANA	AZ.		05/23/2024	9.710	21,017	26,095	1,100,000
324030299	BEAVERTON	OR.		05/23/2024	10.090	670,997		3,040,000
324030664	PORTLAND	OR.		04/24/2024	9.318	126,500	89,000	1,295,000
324030872	PRESCOTT	AZ.		05/23/2024	9.780	203,500	75,323	1,515,000
324040139	WINTER PARK	FL.		07/01/2024	9.570	173,228		1,030,000
324050046	WESTLAKE	TX.		08/20/2024	9.810	145,365	75,306	5,610,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
324050161	BOISE	ID		07/01/2024	9.570	37,295	91,423	665,000
324050172	BOISE	ID		07/01/2024	10.075	38,616	59,770	665,000
324050316	WESTLAKE	TX		09/25/2024	9.535	530,119	206,475	5,750,000
324050492	BOISE	ID		07/01/2024	9.570	55,313	81,550	665,000
324050688	WESTLAKE	TX		09/25/2024	9.535	511,930	21,143	5,770,000
324050821	WESTLAKE	TX		08/20/2024	9.810	260,801	12,398	3,990,000
324050851	WESTLAKE	TX		08/20/2024	9.810	31,090	122,219	3,600,000
324050888	WESTLAKE	TX		08/20/2024	9.810	227,129	11,246	3,570,000
324050932	WESTLAKE	TX		08/20/2024	9.810	582,737	127,586	6,390,000
324060016	AURORA	CO		10/03/2024	9.080	462,826	535,596	7,078,360
324060167	QUEEN CREEK	AZ		10/03/2024	8.955	121,500	116,350	1,000,000
324060216	HIDEOUT	UT		08/20/2024	9.430	1,329,646	325,409	3,690,000
324060294	AURORA	CO		10/03/2024	9.080	1,089,700	464,579	7,078,360
324060468	HIDEOUT	UT		08/20/2024	9.430	1,329,646	363,384	3,690,000
324060675	BAKERSFIELD	CA		08/20/2024	9.630	1,641,202	1,148,713	6,071,000
324060794	BAKERSFIELD	CA		08/20/2024	9.630	1,863,864	928,174	6,494,000
324060805	HIDEOUT	UT		08/20/2024	9.430	1,083,817	207,878	3,690,000
324060807	AURORA	CO		10/03/2024	9.080	233,882	400,163	7,078,360
324060837	HIDEOUT	UT		08/20/2024	9.430	1,083,864	207,876	3,690,000
324070477	PORTLAND	OR		09/25/2024	8.935	50,000	540,150	3,783,000
324070579	LONGBOAT KEY	FL		09/25/2024	8.915	95,529		3,500,000
324070981	WHITE SALMON	WA		09/25/2024	9.340	40,750	92,573	2,200,000
324070999	MAYFLOWER MNT	UT		09/25/2024	9.335	38,871		4,700,000
324080051	ALBANY	OR		10/31/2024	9.180	240,155	749,937	3,336,000
324080081	ALBANY	OR		10/31/2024	8.955	843,025	325,851	2,614,000
324080231	ALBANY	OR		10/31/2024	9.180	438,475	623,552	3,336,000
324080261	ATLANTA	GA		10/18/2024	8.892	337,900		6,900,000
324080340	ALBANY	OR		10/31/2024	9.180	739,985	506,377	3,336,000
324080435	ALBANY	OR		01/22/2025	9.230	1,467,849	57,000	2,614,000
324080484	PORTLAND	OR		11/06/2024	8.990	1,642,341	252,554	5,490,000
324090012	WINDSOR	CO		10/31/2024	9.460	145,720	35,000	2,230,000
324090206	KIRKLAND	WA		11/06/2024	8.720	766,097	434,230	3,300,000
324090391	PORTLAND	OR		10/31/2024	8.830	361,104		935,000
324090745	KENNEWICK	WA		10/31/2024	8.630	232,300	15,000	642,000
324090896	SAINT PETERSBURG	FL		10/31/2024	9.460	306,501	115,400	2,750,000
324100501	TACOMA	WA		01/22/2025	9.180	1,533,265	413,735	3,560,000
324100605	ELLENSBURG	WA		01/22/2025	8.705	191,372	273,840	770,000
324110010	GLENDALE	AZ		12/20/2024	8.930	180,000	30,000	5,244,000
324110032	GLENDALE	AZ		12/20/2024	8.930	60,000	51,000	4,920,000
324110149	LA QUINTA	CA		01/22/2025	8.630	2,157,260	421,777	3,700,000
324110238	NORTH CHARLESTON	SC		04/01/2025	8.850	3,184,075		7,370,000
324110328	NORTH CHARLESTON	SC		04/01/2025	8.975	3,993,607		5,760,000
324110852	LA QUINTA	CA		01/22/2025	8.630	1,951,667	312,696	3,700,000
324111570	ALTON	TX		01/22/2025	8.892	3,998,400		5,984,000
324116569	KING CITY	OR		01/22/2025	8.855	1,422,648	214,416	2,555,000
324125987	TACOMA	WA		01/22/2025	9.305	1,899,500	180,500	3,200,000
324126869	BEND	OR		05/28/2025	8.903	1,690,000		2,784,000
324127355	BOISE	ID		05/28/2025	9.053	2,098,660		7,030,000
324127367	BOISE	ID		05/28/2025	9.053	1,569,657		6,165,000
324128515	BOISE	ID		05/28/2025	9.053	1,904,438		7,000,000
325020289	PIGEON FORGE	TN		04/23/2025	8.963	487,890		1,150,000
325020492	ELKO	NV		04/23/2025	8.800	259,000		375,000
325022374	ELKO	NV		04/23/2025	8.800	257,850		375,000
325023883	LA VERKIN	UT		04/23/2025	8.775	475,000		695,000
325024872	ELKO	NV		04/23/2025	8.800	260,700		375,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
325026073	WOODLAND HILLS	UT		05/28/2025	8.840	1,015,946		2,000,000
325026595	WOODINVILLE	WA		04/23/2025	8.688	3,167,000		5,900,000
325027142	JOHNS ISLAND	SC		05/28/2025	9.415	1,959,955		7,200,000
325027282	BAKERSFIELD	CA		04/23/2025	8.625	600,000		800,000
325030421	HENDERSON	NV		05/28/2025	8.765	868,869		3,280,000
325031060	EL DORADO HILLS	CA		04/23/2025	8.500	745,871		1,300,000
325032286	WASHINGTON	UT		05/28/2025	8.828	525,450		1,275,000
325039197	BOISE	ID		05/28/2025	8.990	44,200		710,000
325039701	BOISE	ID		05/28/2025	8.990	44,200		710,000
325040528	BAKERSFIELD	CA		05/28/2025	8.965	3,171,985		7,035,000
325041120	BAKERSFIELD	CA		05/28/2025	8.965	2,582,694		6,450,000
325041358	BAKERSFIELD	CA		05/28/2025	8.965	3,086,622		6,455,000
325043481	ATLANTA	GA		09/05/2025	8.245	2,841,500		6,910,000
325044762	SEVIERVILLE	TN		05/28/2025	8.840	942,370		1,490,000
325044924	SEVIERVILLE	TN		05/28/2025	8.840	802,280		1,490,000
325049505	PONTE VEDRA BEACH	FL		05/28/2025	8.690	1,474,822		4,000,000
325050526	WOODINVILLE	WA		06/30/2025	8.555	4,865,000		7,700,000
325051893	WOODINVILLE	WA		06/30/2025	8.430	3,340,000		5,900,000
325052431	WOODINVILLE	WA		06/30/2025	8.555	2,260,000		3,800,000
325052511	WOODINVILLE	WA		06/13/2025	8.555	4,865,000		7,790,000
325053073	WOODINVILLE	WA		06/13/2025	8.555	4,870,000		7,550,000
325054097	WOODINVILLE	WA		06/13/2025	8.555	4,572,000		7,600,000
325054266	WOODINVILLE	WA		06/13/2025	8.430	3,525,000		5,600,000
325054770	WOODINVILLE	WA		06/13/2025	8.555	4,974,000		7,700,000
325055587	WOODINVILLE	WA		06/30/2025	8.555	3,138,988		5,650,000
325055871	WOODINVILLE	WA		07/07/2025	8.530	5,045,000		7,800,000
325058492	ALAMO	TX		10/06/2025	9.045	197,539		513,000
325065805	OLD LYME	CT		10/06/2025	8.670	744,879		1,924,000
325066995	OLD LYME	CT		10/06/2025	8.670	836,314		1,990,000
325070378	SEVIERVILLE	TN		10/06/2025	8.645	304,494		1,330,000
325071031	KIRKLAND	WA		10/06/2025	8.320	1,822,362		4,500,000
325073988	SEVIERVILLE	TN		10/06/2025	8.645	203,033		1,330,000
325074412	KIRKLAND	WA		10/06/2025	8.320	1,487,513		3,125,000
325076844	SEVIERVILLE	TN		10/06/2025	8.645	315,192		1,330,000
325077272	KIRKLAND	WA		10/06/2025	8.545	2,504,265		6,950,000
325080304	WHITE SALMON	WA		10/06/2025	8.233	1,067,100		2,300,000
325081003	LA QUINTA	CA		10/31/2025	8.420	1,725,943		10,650,000
325081144	WOODINVILLE	WA		10/06/2025	8.045	4,130,000		5,900,000
325082745	LA QUINTA	CA		10/31/2025	8.420	1,346,054		12,170,000
325085530	LA QUINTA	CA		10/31/2025	8.420	1,343,427		12,035,000
325085825	LA QUINTA	CA		10/31/2025	8.420	1,840,978		11,865,000
325085931	LA QUINTA	CA		10/31/2025	8.420	1,848,362		11,860,000
325086972	OREGON CITY	OR		10/06/2025	8.045	413,088		765,000
325087178	WINTER PARK	FL		10/06/2025	8.220	605,558		3,160,000
325087674	LA QUINTA	CA		10/31/2025	8.420	1,706,840		12,125,000
325088364	LA QUINTA	CA		10/31/2025	8.420	1,290,582		12,000,000
325089423	MOUNTAIN GREEN	UT		10/06/2025	8.595	1,706,423		5,890,000
325096663	VANCOUVER	WA		10/31/2025	8.045	174,597		1,416,000
403019534	HARKER HEIGHTS	TX		05/22/2025	6.300	1,916,394		3,882,500
403019735	BATESVILLE	MS		03/06/2025	6.700	2,713,125		3,995,287
403020033	DALLAS	TX		03/06/2025	7.230	916,427		1,413,000
403020364	GARDEN CITY	MI		03/06/2025	6.390	379,988		873,000
403020970	BALTIMORE	MD		03/06/2025	6.960	397,285		567,000
403021040	INDIANAPOLIS	IN		03/06/2025	6.710	509,183		785,000
403021743	STOCKBRIDGE	GA		03/06/2025	6.420	646,250		1,008,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
403021775	FORT WALTON BEACH	FL		03/06/2025	6.200	747,776		1,537,000
403022992	CHICAGO	IL		03/06/2025	6.530	688,452		1,130,000
403023062	NEW HAVEN	CT		03/06/2025	6.160	528,637		897,000
403050269	ATHENS	GA		03/06/2025	7.140	9,323,388		13,782,000
403050270	ATHENS	GA		03/06/2025	7.140	4,460,821		6,595,000
403050753	PHILADELPHIA	PA		05/22/2025	7.070	2,082,986		2,917,000
403051339	EAST ORANGE	NJ		03/06/2025	7.470	6,232,977		8,650,000
403051467	NEWARK	NJ		03/06/2025	6.900	1,286,281		2,050,000
403051622	YONKERS	NY		03/06/2025	7.020	1,738,217		2,800,000
403051729	ELIZABETH	NJ		03/06/2025	7.020	9,946,968		17,170,000
403052009	DALLAS	TX		03/06/2025	6.550	1,181,178		1,940,000
403052376	FORNEY	TX		03/06/2025	6.080	16,533,565		23,682,000
403052504	FERGUSON	MO		03/06/2025	6.800	1,492,491		2,564,000
403052723	NILES	OH		03/06/2025	7.690	510,530		730,000
403052783	ORANGE	NJ		05/22/2025	7.010	2,645,754		3,960,000
403052870	NEPTUNE BEACH	FL		05/22/2025	7.300	2,418,167		5,047,000
403052968	MEMPHIS	TN		03/06/2025	7.090	7,164,709		11,400,000
403053023	DETROIT	MI		03/06/2025	6.760	846,431		1,259,000
403053038	BOSTON	MA		03/06/2025	6.150	6,100,082		10,770,000
403053108	LONGS	SC		05/22/2025	6.940	2,888,765		4,400,000
403053259	CHICAGO	IL		03/06/2025	6.500	3,962,761		5,650,000
403053318	YPSILANTI	MI		03/06/2025	7.040	1,681,202		2,650,000
403053328	BRIDGEPORT	CT		03/06/2025	7.000	1,492,203		2,120,000
403053503	MIAMI	FL		03/06/2025	6.800	1,774,750		2,462,500
403053524	MUSKEGON HEIGHTS	MI		03/06/2025	7.060	1,287,228		1,987,000
403053563	SEATTLE	WA		03/06/2025	6.470	5,581,017		8,240,000
403053577	ROCKFORD	IL		03/06/2025	7.540	2,547,756		3,241,500
403053585	WINSTON SALEM	NC		03/06/2025	7.500	957,835		1,386,000
403053630	CLEVELAND	OH		03/06/2025	7.120	690,564		1,006,500
403053636	SPRING VALLEY	NY		05/22/2025	6.630	3,070,092		5,075,000
403053672	PITTSBURGH	PA		03/06/2025	7.100	1,298,377		1,786,500
403053693	SEATTLE	WA		03/06/2025	6.750	5,746,340		8,660,000
403053695	MARTIN	TN		03/06/2025	6.500	17,014,558		24,460,400
403053719	TACOMA	WA		03/06/2025	6.470	6,763,325		10,150,000
403053735	CANTON	OH		03/06/2025	7.200	2,157,741		2,957,500
403053736	TACOMA	WA		03/06/2025	7.100	1,480,818		2,420,000
403053739	OAKLAND PARK	FL		03/06/2025	6.860	8,318,582		11,350,015
403053867	CLOVIS	CA		08/18/2025	7.120	1,494,065		2,180,000
403053891	ABILENE	TX		03/06/2025	7.760	9,554,172		15,550,000
403053910	CHICAGO	IL		03/06/2025	6.800	3,275,391		4,745,000
403053981	ELIZABETHPORT	NJ		03/06/2025	6.260	3,587,171		7,141,000
403054065	SAN ANTONIO	TX		03/06/2025	7.060	2,637,312		3,900,000
403054073	AMARILLO	TX		03/06/2025	7.150	5,935,301		10,009,000
403054126	BALTIMORE	MD		03/06/2025	7.450	9,016,862		12,643,900
403054140	HOUSTON	TX		03/06/2025	7.120	904,955		1,400,000
403054145	NEWARK	NJ		03/06/2025	6.820	10,459,390		16,400,000
403054166	NEWARK	NJ		05/22/2025	7.060	2,559,748		3,650,000
403054178	BALTIMORE	MD		03/06/2025	7.800	12,012,628		16,760,900
403054208	CAPE CORAL	FL		03/06/2025	6.840	1,395,226		2,230,000
403054374	SEATTLE	WA		03/06/2025	6.800	1,110,248		2,080,000
403054422	FARMERS BRANCH	TX		03/06/2025	6.520	18,880,848		28,359,000
403054469	SALEM	OR		03/06/2025	7.840	635,723		1,030,000
403054470	PORTLAND	OR		03/06/2025	8.040	810,768		1,500,000
403054471	DALLAS	OR		03/06/2025	8.270	1,099,047		1,750,000
403054488	NEWARK	NJ		05/22/2025	7.180	4,310,210		6,350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
403054498	DETROIT	MI		03/06/2025	8.190	888,301		1,450,000
403054639	KLAMATH FALLS	OR		03/06/2025	7.430	2,755,651		4,025,000
403054716	COLUMBIA	SC		05/22/2025	7.480	4,459,673		7,100,016
403054754	PHILADELPHIA	PA		03/06/2025	7.130	3,428,257		4,500,500
403054780	SAN ANTONIO	TX		05/22/2025	7.180	2,879,525		4,300,000
403054795	BROOKLYN	NY		05/22/2025	7.180	2,589,168		3,950,000
403054862	SAN ANTONIO	TX		05/22/2025	7.260	2,955,380		4,400,000
403054890	GARY	IN		03/06/2025	7.500	3,409,625		4,115,000
403054911	GREAT BEND	KS		05/22/2025	7.540	2,889,686		4,822,000
403054921	PHILADELPHIA	PA		03/06/2025	7.470	2,474,076		4,625,000
403054982	JACKSON	MS		05/22/2025	8.050	2,345,111		4,000,000
403054996	TERRE HAUTE	IN		03/06/2025	7.230	725,442		1,019,000
403055023	BALCONES HEIGHTS	TX		05/22/2025	6.580	15,326,828		23,470,000
403055044	INDIANAPOLIS	IN		03/06/2025	6.680	1,329,457		2,297,000
403055064	WEST COLUMBIA	SC		08/18/2025	7.460	535,698		900,000
403055087	SAN ANTONIO	TX		03/06/2025	7.740	673,513		1,040,000
403055098	INDIANAPOLIS	IN		03/06/2025	6.680	1,291,771		2,265,000
403055167	STATESVILLE	NC		08/22/2025	6.570	1,433,808		3,050,000
403055223	DEER PARK	TX		05/22/2025	6.460	4,069,374		7,057,000
403055250	GREENSBORO	NC		03/06/2025	6.600	1,834,264		2,746,500
403055354	MADISON	AL		03/06/2025	6.870	9,593,160		14,918,000
403055364	CHARLOTTE	NC		03/06/2025	7.160	5,592,540		8,300,000
403055618	NEW HAVEN	CT		05/22/2025	7.740	2,264,205		3,300,000
403055807	CLARKSVILLE	TN		05/30/2025	6.320	5,890,176		9,132,000
403055911	CHARLESTON	SC		05/22/2025	6.750	25,689,894		45,750,500
403055983	NEW HAVEN	CT		05/22/2025	6.990	2,427,096		4,300,000
403056083	INDIANAPOLIS	IN		03/06/2025	8.000	998,579		1,329,500
403056094	CLAIRTON	PA		05/22/2025	7.690	549,112		870,000
403056141	GRANDVIEW	MO		08/18/2025	7.160	20,397,942		27,431,230
403056180	AKRON	OH		05/22/2025	7.300	2,538,919		3,522,000
403056314	MAPLE HEIGHTS	OH		05/22/2025	7.170	1,447,256		2,462,000
403056317	GILBERT	AZ		05/30/2025	6.410	6,819,805		9,674,000
403056403	LAKEWOOD	OH		05/22/2025	7.030	830,206		1,380,000
403056434	COLUMBUS	GA		05/22/2025	7.460	775,331		1,106,000
403056486	RANDALLSTOWN	MD		08/18/2025	6.410	9,052,842		12,611,000
403056487	EDGEWATER	MD		05/30/2025	6.410	12,381,317		17,486,000
403056488	ABINGDON	MD		08/18/2025	6.410	971,487		1,355,000
403056532	ELGIN	IL		08/18/2025	7.180	1,070,697		1,710,000
403056604	LAGRANGE	GA		05/22/2025	6.570	1,891,800		2,905,000
403056627	GARY	IN		05/22/2025	7.340	2,721,316		3,427,000
403056689	FAYETTEVILLE	NC		05/22/2025	6.380	5,274,409		8,108,000
403056712	WESTLAKE	OH		08/18/2025	6.680	3,061,385		4,829,000
403056713	ELYRIA	OH		08/18/2025	6.660	1,998,401		2,967,000
403056784	COLUMBUS	OH		08/18/2025	6.840	1,410,332		2,250,000
403056802	MIDLAND	TX		08/18/2025	6.980	15,019,680		21,610,012
403057037	CLEVELAND	OH		08/18/2025	6.840	12,633,723		17,573,500
403057051	AKRON	OH		08/18/2025	7.250	583,738		889,000
403057053	GREENSBORO	NC		08/18/2025	7.450	1,839,920		2,798,000
403057162	ELIZABETH	NJ		08/18/2025	6.370	1,564,959		2,395,000
403057233	JACKSONVILLE	FL		05/22/2025	6.210	35,129,573		54,000,071
403057294	MIAMI	FL		08/18/2025	6.880	1,959,991		2,661,000
403057323	WINTER GARDEN	FL		08/18/2025	6.520	3,149,809		4,661,000
403057331	PORT CHARLOTTE	FL		08/18/2025	6.300	19,928,643		31,400,018
403057396	JASPER	AL		08/18/2025	6.530	16,501,535		23,198,000
403057422	CINCINNATI	KY		08/18/2025	6.510	5,140,779		7,880,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
403057430	DETROIT	MI		08/18/2025	6.750	2,571,537		3,928,000
403057574	HOPE MILLS	NC		08/18/2025	6.490	5,483,782		8,277,000
403057694	NEW CANEY	TX		08/18/2025	7.330	636,006		1,540,000
403057897	UNIVERSITY HEIGHTS	OH		08/18/2025	7.070	2,517,250		5,368,900
403057941	RINCON	GA		08/18/2025	6.800	8,504,557		13,323,000
403058276	MANCHESTER	CT		08/18/2025	6.740	5,172,324		7,100,000
403058748	BUCKEYE	AZ		08/18/2025	6.790	38,709,530		64,900,000
3300004543	SPRING VALLEY	NY		06/23/2023	9.645	4,981	49,809	1,200,500
3300004631	DEMAREST	NJ		10/10/2023	9.835	692,385	383,758	3,773,000
3300004640	PARAMUS	NJ		10/10/2023	9.835	198,117	84,116	1,568,000
3300004688	SPRING VALLEY	NY		07/17/2024	9.365	104,179	255,699	2,440,200
3300004690	SPRING VALLEY	NY		11/27/2023	9.720	84,535	377,846	1,470,000
3300004718	UNION CITY	NJ		12/28/2023	9.520	9,589	12,569	551,250
3300004721	LYNNWOOD	WA		02/16/2024	9.515	10,800	42,314	379,750
3300004731	ORADELL	NJ		02/16/2024	9.240	59,444	25,416	784,000
3300004759	PANAMA CITY BEACH	FL		12/28/2023	9.390	17,875	18,713	245,000
3300004860	WINTER PARK	FL		02/16/2024	9.240	45,991	29,466	1,837,500
3300004952	ENGLEWOOD	NJ		04/02/2024	9.165	43,012		441,000
3300004958	BROOKLYN	NY		04/02/2024	9.165	90,447		786,450
3300004960	OLD BROOKVILLE	NY		07/17/2024	9.365	137,323		2,208,920
3300005034	VIEW PARK	CA		06/24/2024	9.445	49,855		906,500
3300005107	UNION	NJ		06/24/2024	9.445	33,051		294,000
3300005111	SHORT HILLS	NJ		07/17/2024	9.365	70,570	161,482	1,274,000
3300005150	JERSEY CITY	NJ		06/24/2024	9.445	328,038	106,925	1,082,900
3300005156	GARDEN CITY	NY		08/01/2024	9.325	335,160		1,163,750
3300005162	NEWBURGH	NY		07/17/2024	9.445	35,052		318,500
3300005177	CHATHAM	NJ		07/17/2024	9.365	96,498	164,042	955,500
3300005187	SPRING VALLEY	NY		10/09/2024	8.855	66,148	220,787	1,430,800
3300005191	WAINSCOTT	NY		08/01/2024	9.225	373,331	118,703	2,695,000
3300005192	WAINSCOTT	NY		08/01/2024	9.225	322,545	130,992	2,695,000
3300005196	JERSEY CITY	NJ		08/01/2024	9.150	20,808		279,300
3300005198	BROOKLYN	NY		09/04/2024	9.005	116,701		3,185,000
3300005199	BROOKLYN	NY		08/01/2024	9.250	127,175	51,764	2,499,000
3300005222	NEW ORLEANS	LA		10/09/2024	9.105	19,179	52,136	222,950
3300005243	FORT LEE	NJ		09/04/2024	9.080	335,160	106,693	2,731,750
3300005250	PATERSON	NJ		08/01/2024	9.375	6,889		200,900
3300005254	CRANFORD	NJ		09/04/2024	8.930	78,479	44,646	612,500
3300005256	BROOKLYN	NY		09/04/2024	9.005	378,684	84,861	2,327,500
3300005270	MIAMI	FL		10/09/2024	8.680	624,049		2,352,000
3300005285	LIVINGSTON	NJ		09/04/2024	8.880	41,733	53,533	637,000
3300005307	WESTFIELD	NJ		10/09/2024	8.830	79,880	102,363	673,750
3300005325	ORANGE	NJ		10/09/2024	8.755	33,018		281,750
3300005326	MIDDLESEX	NJ		11/06/2024	8.845	7,215	17,584	240,100
3300005334	MELVILLE	NY		11/06/2024	8.165	87,607	24,941	637,000
3300005336	ROSELLE PARK	NJ		10/09/2024	8.680	25,556		286,650
3300005337	BROOKLYN	NY		02/19/2025	8.825	688,475	178,752	6,076,000
3300005385	SAINT SIMONS ISLAND	GA		11/06/2024	8.720	21,413	174,843	698,250
3300005390	MIAMI	FL		01/03/2025	9.070	124,582	61,339	435,610
3300005418	DAVENPORT	FL		11/06/2024	8.845	190,529	20,079	901,600
3300005424	SAINT PETERSBURG	FL		12/18/2024	8.760	73,596	4,881	215,600
3300005425	DAVENPORT	FL		11/06/2024	8.845	139,264	20,079	901,600
3300005434	SPRING VALLEY	NY		12/18/2024	8.595	641,226	16,530	1,421,000
3300005443	NEWARK	NJ		01/03/2025	8.615	208,673	14,813	379,750
3300005505	WESTFIELD	NJ		12/18/2024	8.595	204,494	23,458	906,500
3300005508	STATEN ISLAND	NY		02/19/2025	8.825	190,927	4,676	487,550

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300005516	HOLMDEL	NJ		12/18/2024	8.595	278,928	12,327	1,102,500
3300005518	CONYERS	GA		01/03/2025	8.615	73,379	5,523	147,000
3300005519	FLORHAM PARK	NJ		12/18/2024	8.595	31,002	62,439	519,400
3300005521	WEST ORANGE	NJ		01/22/2025	8.595	241,803	15,247	416,500
3300005528	CLARK	NJ		12/18/2024	8.595	42,267	114,051	477,750
3300005530	NEW PROVIDENCE	NJ		12/18/2024	8.595	48,272	101,639	747,250
3300005535	PARAMUS	NJ		01/03/2025	8.615	641,790	13,634	1,102,500
3300005570	RIDGEWOOD	NJ		01/03/2025	8.615	870,495	41,047	1,715,000
3300005575	SPRING VALLEY	NY		02/19/2025	8.625	418,950	71,314	1,519,000
3300005584	LIVINGSTON	NJ		02/19/2025	8.625	468,558	15,308	1,161,714
3300005585	LIVINGSTON	NJ		02/19/2025	8.625	558,604	16,009	1,543,500
3300005588	UNION CITY	NJ		01/29/2025	8.585	236,805	17,824	428,750
3300005606	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	588,000
3300005607	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	588,000
3300005608	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	588,000
3300005609	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	588,000
3300005610	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	588,000
3300005611	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	588,000
3300005615	WAYNE	NJ		02/19/2025	8.625	302,951	9,446	784,000
3300005616	FRANKLIN LAKES	NJ		02/19/2025	8.625	418,291	13,832	1,788,500
3300005621	WEST PALM BEACH	FL		01/22/2025	8.595	158,278	20,800	269,500
3300005630	UPPER SADDLE RIVER	NJ		01/22/2025	8.595	236,545	17,804	1,960,000
3300005631	CHATHAM	NJ		01/22/2025	8.610	550,969	15,963	1,060,360
3300005636	HICKSVILLE	NY		01/03/2025	8.815	204,726	15,409	379,750
3300005637	NEW LONDON	CT		01/03/2025	8.620	70,955	4,689	203,350
3300005674	TRENTON	NJ		01/22/2025	8.685	52,383	11,856	120,050
3300005679	WEST NEW YORK	NJ		01/29/2025	8.585	286,806	21,588	519,400
3300005684	NEW WINDSOR	NY		03/05/2025	8.525	112,422	40,867	245,000
3300005692	WASHINGTON	DC		01/29/2025	8.718	142,602	10,734	512,050
3300005693	NEW CANAAN	CT		02/19/2025	8.625	336,054	7,811	1,558,690
3300005698	JAMAICA	NY		03/05/2025	8.525	411,765	21,848	882,000
3300005708	SANTA FE	NM		02/19/2025	9.050	96,150	7,237	189,630
3300005712	LODI	NJ		03/05/2025	8.525	138,066	7,589	318,500
3300005726	IRVINGTON	NJ		02/19/2025	8.625	193,154	13,575	330,750
3300005738	NEWARK	NJ		03/05/2025	8.525	297,523	48,622	612,500
3300005740	BROOKLYN	NY		02/19/2025	8.625	405,390	83,245	1,176,000
3300005746	ENGLEWOOD	NJ		03/05/2025	8.525	188,318	14,174	931,000
3300005748	ENGLEWOOD	NJ		03/05/2025	8.525	188,318	14,174	935,900
3300005749	TENAFLY	NJ		03/05/2025	8.525	578,227	24,921	1,470,000
3300005757	EAST HAMPTON	NY		03/05/2025	8.525	348,369	25,521	710,500
3300005765	BOSTON	MA		03/05/2025	8.525	74,678	5,621	166,600
3300005766	BOSTON	MA		03/05/2025	8.525	74,678	5,621	156,800
3300005767	BOSTON	MA		03/05/2025	8.525	74,678	5,621	149,450
3300005776	CRANFORD	NJ		03/05/2025	8.525	260,135	8,319	575,750
3300005785	ENGLEWOOD	NJ		03/05/2025	8.525	307,067	23,113	2,695,000
3300005798	WHIPPANY	NJ		03/05/2025	8.525	281,405	13,301	445,900
3310025912	HICKSVILLE	NY		11/12/2021	6.029	13,142	10,989	352,500
3310030111	OAK PARK	IL		01/31/2022	6.800	17,961		360,000
3310030421	VINELAND	NJ		02/25/2022	6.300	14,758		82,500
3310031049	NEWARK	NJ		03/17/2022	6.050	35,777		171,000
3310033608	CHICAGO	IL		06/07/2022	6.050	9,207	7,143	163,500
3310038113	WASHINGTON	DC		06/29/2022	5.665	12,623		289,500
3310038233	WILLIAMSTOWN	NJ		08/01/2022	7.050	18,720		80,700
3310038248	NEWARK	NJ		07/25/2022	6.690	15,845		187,500
3310038818	NEWARK	NJ		08/01/2022	7.930	25,334		129,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310040782	HAMPTON BAYS	NY		11/01/2022	7.500	7,732	12,844	372,300
3310048281	CHICAGO	IL		08/31/2023	8.939	38,185	58,985	630,000
3310051260	CHICAGO	IL		11/21/2023	8.806	13,312	664	90,000
3310051527	DETROIT	MI		06/08/2023	8.603	4,195		390,000
3310051533	TAMPA	FL		04/27/2023	9.030	19,949	12,447	502,200
3310053291	BALTIMORE	MD		06/21/2023	7.940	6,161		50,400
3310053319	NEWARK	NJ		06/29/2023	8.638	57,181		420,000
3310053897	PATERSON	NJ		11/21/2023	8.603	45,943		180,000
3310054027	TOWN OF TOMPKINS	NY		08/31/2023	8.876	4,857		88,500
3310054647	CHICAGO	IL		09/15/2023	8.596	2,887	5,718	105,188
3310054872	SAN JOSE	CA		08/31/2023	8.463	85,068		1,020,000
3310055213	MIAMI	FL		08/31/2023	8.953	1,411	17,360	282,000
3310055980	PORT CHARLOTTE	FL		11/29/2023	8.946	1,268	16,007	205,500
3310056878	DETROIT	MI		10/06/2023	8.603	12,997	4,544	118,200
3310058185	SAINT JAMES	NY		12/28/2023	8.463	36,338	3,564	690,000
3310058391	DOUGLASSVILLE	PA		08/31/2023	8.778	1,069		150,000
3310058857	HIGHLAND PARK	MI		10/06/2023	9.366	3,074	1,069	48,600
3310059138	WATERBURY	CT		08/31/2023	8.771	1,999	9,452	117,000
3310059139	WATERBURY	CT		09/15/2023	8.771	10,972	20,098	117,000
3310059179	PHILADELPHIA	PA		02/15/2024	9.198	68,348	22,534	270,000
3310059318	NEW ORLEANS	LA		11/21/2023	8.673	48,623		496,500
3310059416	ELIZABETH	NJ		10/06/2023	9.086	23,979		223,500
3310059436	SCRANTON	PA		10/31/2023	8.771	1,225	5,049	62,400
3310060560	BALTIMORE	MD		10/06/2023	8.463	1,188		60,000
3310060686	JERSEY CITY	NJ		01/23/2024	8.673	269,007	66,838	1,254,600
3310060880	PHILADELPHIA	PA		12/07/2023	8.778	1,385	1,217	204,000
3310061066	EL DORADO HILLS	CA		05/10/2024	8.666	26,672	136,653	700,500
3310061101	NASHVILLE	TN		12/22/2023	8.498	13,119	4,300	684,000
3310061167	MONROE	NC		11/21/2023	9.464	4,715	5,207	118,500
3310061407	NORTHPORT	NY		01/09/2024	8.610	14,358		187,500
3310061654	PORT ARTHUR	TX		01/23/2024	9.275	471	2,433	120,750
3310061787	BELMONT	CA		12/22/2023	8.771	157,422	34,582	1,035,000
3310061829	PORT CHARLOTTE	FL		10/31/2023	9.709	12,605	9,667	151,500
3310062016	MICHIGAN CITY	IN		11/21/2023	8.925	5,792		150,000
3310062055	DAYTON	OH		02/15/2024	9.016	6,615		47,400
3310062340	WEST PALM BEACH	FL		11/21/2023	8.771	7,069	8,168	162,000
3310062951	CHICAGO	IL		12/22/2023	8.498	54,091	43,949	375,000
3310063120	ST. PETERSBURG	FL		12/22/2023	8.806	32,190	166,363	1,141,200
3310064079	CAMPTON	NH		07/19/2024	9.296	22,016	32,220	444,000
3310064197	COLUMBUS	OH		12/28/2023	8.981	7,355	8,209	111,000
3310064204	FREEPORT	NY		12/07/2023	8.617	278,176	49,748	2,958,000
3310064205	FREEPORT	NY		11/29/2023	8.617	14,067	14,067	2,119,500
3310064226	SALINE	MI		12/28/2023	9.366	3,679	14,205	153,300
3310064228	SALINE	MI		02/15/2024	9.366	9,476		159,300
3310064264	GARY	IN		02/15/2024	9.016	2,151		97,500
3310064300	DALLAS	TX		12/22/2023	8.806	13,222	36,477	520,200
3310064329	WOOD DALE	IL		01/09/2024	8.666	5,410	3,919	111,000
3310064741	GREENWICH	CT		01/23/2024	8.841	3,995		555,000
3310065123	SPRING LAKE	NJ		12/22/2023	8.148	55,019	154,336	1,950,000
3310065379	OAK PARK	IL		01/09/2024	8.666	22,141		165,000
3310065465	CHICAGO	IL		12/28/2023	8.666	3,211	5,892	75,000
3310065557	HOUSTON	TX		07/29/2024	9.121	5,938	6,593	115,500
3310065747	BROOKLYN	NY		05/17/2024	8.666	139,925	62,430	1,350,000
3310065924	MILLBURN	NJ		12/28/2023	8.932	60,885	72,765	486,000
3310066232	PARADISE VALLEY	AZ		12/22/2023	8.148	46,463	72,236	1,710,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310067295	BALTIMORE	MD		02/15/2024	8.841	8,194		64,500
3310067385	BARNWELL	SC		01/23/2024	8.841	6,651	14,271	180,000
3310067387	BARNWELL	SC		01/23/2024	8.841	14,311		180,000
3310067549	CHARLOTTE	NC		01/23/2024	8.498	111,117		1,473,000
3310068609	ELKTON	MD		08/26/2024	8.841	95,058	24,361	250,800
3310069110	JAMAICA	NY		02/15/2024	8.141	11,880	2,970	231,000
3310069219	STIRLING	NJ		02/15/2024	8.925	39,621	9,847	244,500
3310069239	DRIGGS	ID		09/18/2024	9.296	107,797	48,997	486,000
3310069240	DRIGGS	ID		09/18/2024	9.296	94,184	54,907	486,000
3310069255	PORT CHARLOTTE	FL		10/03/2024	8.799	23,823	66,230	234,000
3310069528	MONROE	NY		06/04/2024	8.491	67,620	124,911	990,000
3310069531	MONROE	NY		06/04/2024	8.491	47,320	141,255	990,000
3310070123	PHILADELPHIA	PA		10/23/2024	9.275	86,776	18,352	232,500
3310070989	NEWPORT NEWS	VA		07/29/2024	8.666	29,111	49,199	274,800
3310071230	BRADLEY BEACH	NJ		10/23/2024	8.778	5,950		375,000
3310071347	SPOTSWOOD	NJ		09/18/2024	8.652	7,119	10,408	232,500
3310071567	NORTH HAVEN	CT		04/12/2024	8.841	5,186	3,526	155,100
3310071854	BALTIMORE	MD		07/29/2024	8.491	1,910	5,484	54,000
3310071887	PHILADELPHIA	PA		04/05/2024	9.016	22,934	7,565	135,000
3310071917	BELLEVUE	WA		07/19/2024	8.673	81,996	56,163	1,155,000
3310071990	ATLANTA	GA		07/29/2024	8.785	3,267	15,560	126,900
3310072232	CAPE CORAL	FL		04/19/2024	8.463	2,040		130,500
3310072244	CAPE CORAL	FL		04/19/2024	8.498	425		138,000
3310072248	CAPE CORAL	FL		04/19/2024	8.463	4,965		114,000
3310072442	EAST HAMPTON	NY		03/21/2024	9.275	15,442		990,000
3310072459	PHILADELPHIA	PA		07/29/2024	9.121	4,610	2,098	109,500
3310072481	ELMHURST	IL		04/19/2024	8.981	19,382	8,234	277,200
3310072544	PHILADELPHIA	PA		10/03/2024	9.016	15,642	10,263	73,500
3310073211	OCALA	FL		04/12/2024	8.498	20,992	90,348	643,500
3310073302	CORSICANA	TX		07/29/2024	9.016	4,103	8,034	78,900
3310073428	SOUTH TOMS RIVER	NJ		07/29/2024	8.491	34,156	30,294	348,000
3310073519	MONROE	NY		04/30/2024	8.491	94,373		1,068,000
3310073521	MONROE	NY		09/18/2024	8.491	226,061	276,412	990,000
3310073584	WESTPORT	CT		09/26/2024	9.135	200,084	73,963	1,110,000
3310073620	MILWAUKEE	WI		05/17/2024	8.771	11,048	11,977	183,000
3310073635	NAPLES	FL		09/26/2024	9.135	164,882	42,768	606,000
3310073718	MARBLEHEAD	MA		06/04/2024	8.820	51,975	43,436	990,000
3310073798	OAKLAND	CA		04/19/2024	7.940	38,898	56,504	450,000
3310074154	CAMDEN	NJ		05/17/2024	8.771	10,447		48,000
3310074181	HOUSTON	TX		08/19/2024	8.666	16,610	14,760	900,000
3310074311	SCRANTON	PA		10/03/2024	8.771	11,745	10,937	113,700
3310074317	OCALA	FL		07/29/2024	9.016	742	13,714	48,900
3310074405	CLEVELAND HEIGHTS	OH		09/03/2024	8.666	5,329	28,846	101,100
3310074798	MOBILE	AL		05/10/2024	8.673	4,184	5,457	121,500
3310074950	SANTA ROSA	CA		08/19/2024	9.156	168,772	54,724	483,000
3310075578	WELLESLEY	MA		06/04/2024	9.296	15,770	67,512	1,320,000
3310075682	WINSTON-SALEM	NC		08/26/2024	9.289	5,347	18,950	87,900
3310075781	HOUSTON	TX		07/29/2024	8.666	76,456	208,147	847,800
3310075942	KNOXVILLE	TN		08/26/2024	8.666	19,033	57,064	211,500
3310076091	NASHVILLE	TN		08/19/2024	8.673	42,679		207,000
3310076095	NORTH PORT	FL		07/29/2024	8.666	4,887	9,212	115,500
3310076098	NORTH PORT	FL		07/29/2024	8.666	4,834	9,004	115,500
3310076182	BAYONNE CITY	NJ		10/31/2024	9.296	34,437	23,760	316,500
3310076290	PHILADELPHIA	PA		06/04/2024	8.841	14,011		114,000
3310076335	LAGRANGE	OH		07/29/2024	8.771	3,294	3,449	39,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310076343	VANDALIA	OH		07/29/2024	9.191	62,968	3,099	135,000
3310076375	WOODLAND PARK	CO		07/29/2024	8.666	117,708	44,406	409,500
3310076404	LORIS	SC		07/29/2024	9.289	15,147	6,442	96,000
3310076453	LIVINGSTON	NJ		07/19/2024	8.666	35,268	112,799	463,500
3310076563	LEHIGH ACRES	FL		09/03/2024	9.289	18,618	34,838	120,000
3310076699	HOUSTON	TX		10/03/2024	9.289	50,178	18,147	207,000
3310076703	HOUSTON	TX		10/03/2024	9.289	53,230	14,256	207,000
3310076753	SUMMIT	NJ		07/19/2024	8.666	16,693	46,011	469,500
3310076805	WEST PALM BEACH	FL		08/19/2024	8.841	20,029	26,487	181,500
3310076806	NEW HAVEN	CT		07/19/2024	8.148	1,608		142,500
3310076812	CHATHAM	NJ		07/19/2024	8.666	35,833	55,569	570,000
3310076869	LOOMIS	CA		08/19/2024	8.316	96,807		678,000
3310076882	NEW PROVIDENCE	NJ		08/26/2024	8.666	80,788	135,124	762,000
3310076973	PHILADELPHIA	PA		10/10/2024	8.323	5,597	12,876	105,000
3310077012	REIDSVILLE	NC		06/14/2024	8.141	11,019	13,573	84,000
3310077134	LIVINGSTON	TX		08/19/2024	8.666	16,590	12,249	120,000
3310077214	CAPE CORAL	FL		08/19/2024	9.289	25,778	64,643	265,800
3310077221	WEST LONG BRANCH	NJ		07/19/2024	8.666	69,825	52,153	810,000
3310077236	LOS ANGELES	CA		08/19/2024	8.316	118,503	40,435	540,000
3310077388	OLD GREENWICH	CT		06/14/2024	8.771	31,564	25,965	588,000
3310077389	CHATTANOOGA	TN		09/03/2024	9.296	3,115	32,241	172,500
3310077482	WEST PALM BEACH	FL		08/19/2024	8.666	37,570	30,594	130,800
3310077485	WEST PALM BEACH	FL		08/19/2024	8.666	33,773	9,415	130,800
3310077562	KNOXVILLE	TN		06/14/2024	8.771	19,944		135,000
3310077590	CAPE CORAL	FL		09/03/2024	9.289	31,381	37,284	124,500
3310077649	ORANGE	TX		09/10/2024	9.289	362	11,587	73,500
3310077700	GUN BARREL CITY	TX		09/26/2024	9.016	10,950	17,945	86,400
3310077940	WILLIS	TX		08/26/2024	8.666	3,418	17,150	115,500
3310078062	SARATOGA SPRINGS	NY		09/03/2024	8.666	6,366	1,886	176,700
3310078249	SHORT HILLS	NJ		09/10/2024	8.666	164,213	42,649	1,095,000
3310078299	DETROIT	MI		09/26/2024	8.323	10,254		150,000
3310078371	NORTH PORT	FL		08/26/2024	8.498	2,379	9,708	111,600
3310078519	CHATTANOOGA	TN		08/19/2024	9.296	8,075	16,529	125,100
3310078532	FLINT	MI		07/29/2024	8.771	5,248		32,100
3310078545	LIVINGSTON	NJ		08/19/2024	8.666	114,345	66,825	534,000
3310078555	HOUSTON	TX		08/19/2024	9.289	53,442	122,391	400,800
3310078593	PITTSBURGH	PA		07/29/2024	8.148	9,578		67,500
3310078711	CINCINNATI	OH		09/03/2024	8.141	41,647	14,404	145,500
3310078729	BALTIMORE	MD		08/26/2024	8.141	1,806	13,490	96,600
3310078767	SHORT HILLS	NJ		09/26/2024	8.666	170,849	126,151	1,179,000
3310078945	KINGSTON	MA		01/08/2025	11.500	132,592	24,092	255,000
3310079011	BALTIMORE	MD		09/18/2024	8.925	1,386	5,521	81,600
3310079015	SPARTANBURG	SC		09/03/2024	8.666	24,042	23,262	112,500
3310079133	CAPE CORAL	FL		08/26/2024	8.498	8,824		129,000
3310079134	NORTH PORT	FL		08/26/2024	8.498	2,989		116,100
3310079137	PHILADELPHIA	PA		08/26/2024	8.666	37,353	39,675	210,000
3310079140	LEHIGH ACRES	FL		09/03/2024	9.135	8,725	9,204	90,600
3310079214	IRWIN	PA		08/26/2024	8.463	2,673		114,000
3310079251	CHICAGO	IL		10/03/2024	8.666	26,641		94,500
3310079323	LIVINGSTON	NJ		08/19/2024	8.666	48,470	39,947	651,000
3310079373	VENICE	CA		10/03/2024	8.673	171,324	29,507	1,305,000
3310079381	DAYTON	TX		08/19/2024	9.289	22,894	57,878	318,600
3310079533	NEWARK	NJ		07/19/2024	8.323	64,726		207,000
3310079541	MONONGAHELA	PA		09/03/2024	8.666	38,802	2,442	240,000
3310079566	RAHWAY	NJ		07/19/2024	8.141	10,395		177,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310079603	LEVITTOWN	NY		07/19/2024	8.316	14,433		295,800
3310079623	LORIS	SC		08/19/2024	9.289	6,532	11,670	78,000
3310079646	MIAMI GARDENS	FL		08/19/2024	9.289	3,713		198,000
3310079703	BROOKHAVEN	GA		08/19/2024	9.289	70,570	60,637	517,200
3310079746	WESTBURY	NY		08/19/2024	8.141	44,045	20,345	495,000
3310079780	BROOKLYN	NY		08/19/2024	8.820	152,346		1,500,000
3310080029	BALTIMORE	MD		08/19/2024	8.764	1,040	6,801	80,400
3310080143	ST. AUGUSTINE	FL		09/03/2024	9.289	79,927	11,355	232,500
3310080153	GREENVILLE	SC		08/26/2024	9.135	104,359	95,372	570,000
3310080336	RANCHO MIRAGE	CA		08/26/2024	8.673	113,424	20,865	1,065,000
3310080366	HEMPSTEAD	NY		09/18/2024	8.673	66,523	54,756	298,500
3310080396	LIVINGSTON	NJ		08/19/2024	8.666	122,756		520,500
3310080429	MIAMI	FL		10/03/2024	9.492	226,829	127,336	810,000
3310080493	OCEAN ISLE BEACH	NC		09/10/2024	8.666	57,128	41,078	495,000
3310080548	MIAMI	FL		10/31/2024	9.289	66,668	53,580	261,000
3310080563	LOS ANGELES	CA		09/18/2024	8.428	45,872	97,134	810,000
3310080588	BELMONT	NC		12/12/2024	9.289	120,148	15,422	255,600
3310080643	LOS ANGELES	CA		09/26/2024	8.498	188,022	158,093	1,269,000
3310080649	WINTER PARK	FL		08/19/2024	8.666	128,096	26,879	1,483,800
3310080670	MABANK	TX		10/23/2024	9.289	6,265	43,353	166,200
3310080676	SOUTH ORANGE	NJ		09/03/2024	9.016	31,157	13,297	447,000
3310080734	KEYSTONE HEIGHTS	FL		08/26/2024	9.289	1,728	16,099	99,000
3310080765	STEUBENVILLE	OH		10/03/2024	9.016	6,659	3,772	40,500
3310080845	SEASIDE HEIGHTS	NJ		10/10/2024	8.323	186,611	28,512	690,000
3310080849	RANCHO MIRAGE	CA		09/18/2024	8.736	68,104	23,399	480,000
3310080913	SCRANTON	PA		08/26/2024	8.771	4,997	1,471	162,000
3310080937	CRESSKILL	NJ		10/03/2024	8.148	16,142	40,910	1,239,000
3310081014	CHICAGO	IL		09/03/2024	8.771	5,792	4,010	94,500
3310081036	NORTH PORT	FL		09/10/2024	8.498	2,626	17,253	139,500
3310081037	NORTH PORT	FL		09/03/2024	8.498	7,657	23,533	139,500
3310081083	PENSACOLA	FL		12/05/2024	8.946	7,806	29,640	115,800
3310081181	PHILADELPHIA	PA		09/10/2024	8.778	19,644		94,500
3310081245	SMITHS STATION	AL		08/26/2024	8.925	5,202	17,007	100,500
3310081272	KNOXVILLE	TN		09/26/2024	9.289	3,673	27,974	174,000
3310081355	BALTIMORE	MD		09/18/2024	8.463	3,319		118,500
3310081363	JERSEY CITY	NJ		10/31/2024	8.981	111,215	28,990	595,500
3310081365	JERSEY CITY	NJ		10/31/2024	8.981	78,190	46,399	613,500
3310081374	BROWN MILLS	NJ		09/18/2024	8.141	5,450		81,000
3310081434	BALTIMORE	MD		12/05/2024	8.148	6,534	76,032	162,000
3310081481	CAPE CORAL	FL		09/03/2024	8.666	2,104	71,997	180,000
3310081554	NEW PALTZ	NY		09/26/2024	8.981	60,647	142,895	630,000
3310081593	GASTONIA	NC		02/06/2025	11.000	19,602		52,500
3310081629	SAVANNAH	GA		08/26/2024	8.148	6,980		180,000
3310081655	WEST ORANGE	NJ		09/03/2024	8.771	11,399	30,056	244,500
3310081719	JERSEY CITY	NJ		10/10/2024	8.666	113,602	77,591	819,000
3310081777	JERSEY CITY	NJ		01/16/2025	10.740	358,628	66,791	822,000
3310081785	SAN ANTONIO	TX		09/10/2024	9.016	5,644	2,493	102,600
3310081849	HAMILTON	OH		09/03/2024	8.974	6,830	1,942	49,500
3310081869	SPARTANBURG	SC		08/19/2024	8.673	7,152	12,435	51,300
3310081934	NEWARK	NJ		10/23/2024	8.666	12,207	43,288	240,000
3310081937	NEWARK	NJ		10/23/2024	8.666	12,726	43,288	240,000
3310081985	TRENTON	NJ		08/19/2024	9.086	3,427		70,500
3310082089	NYACK	NY		09/18/2024	8.141	6,571	22,980	315,000
3310082119	MONROE	NY		11/14/2024	8.141	6,697		150,000
3310082228	FAIRFIELD	CT		09/26/2024	8.771	73,135	82,252	480,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310082239	ASHEVILLE	NC		11/21/2024	8.666	69,108	99,017	303,000
3310082262	CAPE CORAL	FL		10/03/2024	8.666	42,575	43,629	442,500
3310082265	NEW CANAAN	CT		11/21/2024	9.296	184,416	16,072	1,065,000
3310082271	VILLA PARK	IL		08/26/2024	8.638	24,948		126,000
3310082356	NORFOLK	VA		08/19/2024	8.771	7,220		86,400
3310082365	PANAMA CITY BEACH	FL		09/26/2024	9.016	1,428	7,854	258,000
3310082390	STAATSBURG	NY		10/23/2024	9.009	112,590	64,761	501,000
3310082401	WAXHAW	NC		10/23/2024	9.289	124,847	141,660	490,500
3310082404	MINERAL WELLS	TX		10/31/2024	9.128	8,959	18,883	99,000
3310082469	GARY	IN		09/26/2024	9.016	2,116	13,632	69,000
3310082568	LAKEWOOD	NJ		10/10/2024	8.820	90,027	31,096	360,000
3310082569	MANVILLE	NJ		09/26/2024	8.771	20,196		141,000
3310082637	KNOXVILLE	TN		09/26/2024	9.289	29,336	45,022	258,000
3310082646	LAKEWOOD	NJ		10/10/2024	8.820	91,446	34,304	360,000
3310082648	LAKEWOOD	NJ		10/10/2024	8.820	91,253	38,306	360,000
3310082651	LAKEWOOD	NJ		10/10/2024	8.820	95,359	37,118	360,000
3310082662	CONSHOHOCKEN	PA		09/03/2024	8.771	11,182	7,677	162,000
3310082667	MIAMI	FL		09/18/2024	8.771	7,511	6,041	210,000
3310082789	CLEVELAND	OH		09/26/2024	9.016	4,379	4,370	39,000
3310082963	ORLANDO	FL		09/26/2024	9.289	120,655		247,800
3310082979	CONROE	TX		10/31/2024	9.359	6,997	19,173	109,500
3310082981	CONROE	TX		10/31/2024	9.149	10,049	17,199	109,500
3310083034	PHILADELPHIA	PA		10/10/2024	8.925	28,200	15,197	93,000
3310083035	ROSEDALE	MD		09/26/2024	9.366	51,822	16,836	150,000
3310083037	ROSEDALE	MD		09/26/2024	9.366	46,170	15,246	150,000
3310083072	CENTER MORICHES	NY		10/03/2024	8.946	18,813	50,146	243,000
3310083073	CENTER MORICHES	NY		10/03/2024	8.946	10,627	50,000	241,500
3310083083	PARKER	CO		10/23/2024	9.702	86,587	17,580	231,900
3310083098	INDIANAPOLIS	IN		09/26/2024	9.135	7,888	2,790	111,300
3310083178	SCOTCH PLAINS	NJ		10/03/2024	8.498	54,173	70,567	450,000
3310083191	CHICAGO	IL		10/03/2024	9.016	18,250		86,400
3310083195	MINERAL WELLS	TX		10/31/2024	9.128	24,158	15,490	106,500
3310083222	SACRAMENTO	CA		10/31/2024	8.666	95,065	100,746	444,000
3310083342	SUMMIT	NJ		09/18/2024	8.666	167,216		495,000
3310083346	PHILADELPHIA	PA		09/10/2024	8.778	12,109	13,707	93,000
3310083395	DEERFIELD BEACH	FL		10/10/2024	8.141	32,848		321,000
3310083432	DETROIT	MI		11/14/2024	9.086	7,503	2,636	34,500
3310083437	DAPHNE	AL		09/26/2024	9.016	33,428	30,244	143,400
3310083459	ST. PETERSBURG	FL		09/18/2024	9.296	170,122	36,887	508,200
3310083620	WOODRUFF	SC		10/23/2024	8.771	1,931	13,283	60,000
3310083631	MICHIGAN CITY	IN		09/26/2024	8.666	29,134	9,760	82,500
3310083684	EAST CHICAGO	IN		10/03/2024	9.016	13,437	11,443	81,000
3310083690	HIGHLAND PARK	NJ		09/26/2024	8.771	3,867		222,000
3310083691	LAKEWOOD	NJ		12/12/2024	8.981	261,225	46,979	810,000
3310083704	DETROIT	MI		10/03/2024	8.610	3,861	4,010	50,100
3310083713	CANTON	OH		10/03/2024	8.771	13,061		37,500
3310083739	BROOKLYN	NY		09/26/2024	8.148	13,558	45,924	630,000
3310083747	FORT WORTH	TX		09/18/2024	9.289	126,425	19,759	429,000
3310083771	KNOXVILLE	TN		09/18/2024	9.289	25,586	46,137	348,000
3310083819	INDIANAPOLIS	IN		12/12/2024	8.848	9,854	6,928	90,000
3310083881	CAPE CORAL	FL		10/03/2024	8.771	28,985	14,940	177,000
3310083887	CAPE CORAL	FL		10/03/2024	8.771	22,719	17,808	177,000
3310083890	BROOKLYN	NY		12/05/2024	7.700	4,010	40,541	435,000
3310083936	BROOKLYN	NY		11/21/2024	8.673	50,546		435,000
3310084029	LIVINGSTON	NJ		09/18/2024	8.666	28,111	72,869	636,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310084056	PHILADELPHIA	PA		09/18/2024	8.771	6,816	9,976	129,000
3310084084	MIDWAY	GA		12/19/2024	9.289	70,312		168,000
3310084137	HOUSTON	TX		10/23/2024	8.743	2,810	4,706	91,500
3310084158	ARLINGTON	MA		10/03/2024	8.771	40,053	22,928	426,000
3310084213	AKRON	OH		10/03/2024	8.148	5,003	4,533	87,000
3310084245	WEST COLUMBIA	SC		09/18/2024	8.981	2,288	9,949	45,000
3310084268	CAPE CORAL	FL		10/31/2024	8.673	6,853	99,406	181,500
3310084293	REGO PARK	NY		10/10/2024	8.141	25,245		364,500
3310084366	WINSTON-SALEM	NC		10/23/2024	9.289	2,712	18,488	95,700
3310084445	KINGSTON	NY		09/26/2024	8.925	6,980	12,326	144,000
3310084658	BROOKLYN	NY		11/14/2024	8.141	11,138	67,478	1,296,000
3310084716	JERSEY CITY	NJ		03/07/2025	8.666	282,739		568,500
3310084828	MIAMI	FL		10/10/2024	8.610	20,790		171,600
3310084831	DIGHTON	MA		10/03/2024	8.666	9,878	5,037	155,100
3310084834	TOCCOA	GA		12/05/2024	8.778	3,242	12,852	63,000
3310084861	YOAKUM	TX		12/05/2024	9.016	5,628	18,563	55,500
3310084865	FORT MYERS	FL		10/03/2024	9.289	16,672	70,161	150,000
3310084899	SEMINOLE	FL		10/03/2024	9.016	12,652		156,000
3310084915	JACKSONVILLE	FL		10/10/2024	8.771	24,890		129,000
3310084957	PHILADELPHIA	PA		10/23/2024	8.841	33,460	31,888	165,000
3310084973	DECATUR	IL		10/10/2024	8.666	7,425		31,500
3310084984	PITTSBURGH	PA		12/05/2024	8.645	23,682	11,558	60,300
3310085017	SANTA ROSA BEACH	FL		10/31/2024	9.702	62,350		163,500
3310085101	DETROIT	MI		10/23/2024	8.981	3,230	1,990	28,200
3310085115	ST. PETERSBURG	FL		11/14/2024	9.289	35,842	72,361	237,000
3310085178	LOXAHATCHEE	FL		10/10/2024	8.946	28,878	61,722	333,300
3310085210	NEWARK	NJ		12/05/2024	8.771	88,698		210,000
3310085388	WASHINGTON TOWNSHIP	NJ		11/21/2024	8.771	7,425		114,300
3310085493	CAPE CORAL	FL		10/31/2024	8.673	25,103	80,992	174,000
3310085554	THORNVILLE	OH		01/16/2025	8.820	115,771	45,943	339,900
3310085584	SALISBURY	NC		10/03/2024	8.778	18,873	13,945	124,500
3310085600	SAN ANTONIO	TX		10/10/2024	8.771	2,588	2,723	79,200
3310085626	JACKSONVILLE	FL		10/10/2024	8.771	1,533	5,096	44,400
3310085646	CAPE CORAL	FL		10/31/2024	8.666	20,781	85,314	174,000
3310085668	ANCHORAGE	AK		10/23/2024	9.191	42,922	58,511	237,000
3310085716	BERTRAM	TX		10/31/2024	8.841	12,363	20,924	167,400
3310085717	ALEXANDER CITY	AL		03/07/2025	9.289	29,837	6,422	81,000
3310085801	MANALAPAN	NJ		11/14/2024	8.666	66,439	47,401	286,500
3310085917	HOUSTON	TX		10/31/2024	8.834	31,211	16,458	104,700
3310085918	HOUSTON	TX		10/31/2024	8.869	30,604	17,064	104,700
3310085919	HOUSTON	TX		10/31/2024	8.834	21,573	26,096	104,700
3310085921	HOUSTON	TX		10/31/2024	8.834	19,883	27,786	104,700
3310085922	HOUSTON	TX		10/31/2024	8.834	19,247	28,422	104,700
3310085923	HOUSTON	TX		10/31/2024	8.834	17,160	30,509	104,700
3310085958	OAK PARK	IL		10/10/2024	7.700	4,425		180,000
3310085981	FRANKLIN	NJ		10/23/2024	9.016	1,975	3,773	81,000
3310085996	CAPE CORAL	FL		12/19/2024	8.666	44,281	27,960	123,000
3310086061	PHILADELPHIA	PA		10/23/2024	8.771	15,890	14,405	177,000
3310086099	CHATTANOOGA	TN		12/19/2024	9.296	78,566		192,000
3310086130	DALLAS	TX		10/23/2024	8.820	27,378	72,772	244,200
3310086140	ACWORTH	GA		10/31/2024	9.261	57,425	123,877	645,300
3310086179	COLLINSVILLE	IL		01/16/2025	8.771	2,970		75,000
3310086278	LEHIGH ACRES	FL		12/05/2024	8.666	10,617	35,306	91,500
3310086339	INDIANAPOLIS	IN		11/14/2024	8.666	6,798	3,645	72,000
3310086346	WINTER PARK	FL		10/31/2024	8.666	158,078	16,647	1,125,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310086413	HOUSTON	TX		10/23/2024	8.148	99,030	117,719	682,500
3310086419	ST. PETERSBURG	FL		12/12/2024	9.296	114,197		340,500
3310086585	CHARLOTTE	NC		11/14/2024	8.498	102,704	220,455	753,000
3310086667	HAMPTON	CT		10/31/2024	8.267	8,338	8,539	121,500
3310086694	HAMMOND	IN		11/14/2024	7.700	2,992	15,125	70,200
3310086750	SUSSEX	NJ		11/21/2024	8.498	50,312	15,503	187,500
3310086912	ELMWOOD PARK	IL		10/10/2024	7.700	26,730		139,500
3310087007	PASADENA	CA		11/14/2024	8.295	14,513	12,217	405,000
3310087022	SKANEATELES	NY		10/31/2024	8.981	248,014	128,384	1,483,500
3310087071	OCEANPORT	NJ		10/31/2024	8.673	75,209	86,009	1,038,000
3310087195	BALTIMORE	MD		12/05/2024	7.700	18,782		54,600
3310087217	SILVER SPRING	MD		10/10/2024	8.428	49,527		390,000
3310087258	LEHIGH ACRES	FL		12/12/2024	8.666	9,320	26,240	91,500
3310087313	BELLPORT	NY		11/21/2024	8.666	28,078	52,280	175,500
3310087328	EAST PATCHOGUE	NY		11/21/2024	8.666	55,265	32,869	175,500
3310087343	BELLPORT	NY		11/21/2024	8.666	26,419	53,939	175,500
3310087427	EAST ORANGE	NJ		10/23/2024	8.428	2,673		226,500
3310087438	CAPE CORAL	FL		10/31/2024	8.673	62,124	33,415	154,500
3310087454	ANGLETON	TX		12/05/2024	9.289	31,300	66,145	152,400
3310087473	CHICAGO	IL		12/05/2024	8.666	8,969	21,221	78,000
3310087476	HAMMOND	IN		10/31/2024	8.666	18,686	7,268	84,000
3310087483	PHILADELPHIA	PA		12/05/2024	8.498	7,072	33,296	97,500
3310087511	MABANK	TX		01/08/2025	11.240	219,895		342,300
3310087533	WILLIS	TX		12/19/2024	9.324	10,846	43,242	115,500
3310087595	LOS ANGELES	CA		01/08/2025	11.250	164,982	66,546	534,000
3310087598	LOS ANGELES	CA		01/08/2025	11.250	36,767		510,000
3310087605	DETROIT	MI		10/31/2024	8.743	22,370	19,329	108,000
3310087735	SALISBURY	MD		12/05/2024	9.016	19,008	14,226	79,500
3310087739	CANTON	OH		11/14/2024	8.841	3,095		39,000
3310087752	OYSTER BAY	NY		01/16/2025	8.953	192,578		400,500
3310087756	OYSTER BAY	NY		01/16/2025	8.953	233,638		405,300
3310087762	UNIONDALE	NY		10/31/2024	8.113	1,505		198,000
3310087796	DETROIT	MI		10/31/2024	8.645	10,653		66,900
3310087799	ORLANDO	FL		03/07/2025	8.148	110,381		231,000
3310087873	PHILADELPHIA	PA		10/31/2024	8.435	3,172	17,407	118,500
3310087957	SODDY-DAISY	TN		02/13/2025	9.289	80,822	3,213	123,300
3310087991	CENTER MORICHES	NY		12/05/2024	8.953	8,055	19,701	267,900
3310088046	WILLIS	TX		12/19/2024	9.366	7,868	45,748	120,000
3310088047	WILLIS	TX		01/08/2025	11.750	39,318	42,271	120,000
3310088088	GARDEN CITY	NY		01/16/2025	9.121	179,685		927,900
3310088089	CENTER MORICHES	NY		11/21/2024	8.953	17,454	42,120	273,000
3310088155	PHILADELPHIA	PA		12/12/2024	8.673	26,469	20,284	123,000
3310088159	EDISON	NJ		11/14/2024	9.296	104,923	9,742	322,500
3310088163	HEATH	TX		12/19/2024	8.841	279,062	6,564	712,500
3310088203	TOLEDO	OH		12/05/2024	8.323	6,831		39,000
3310088206	TOLEDO	OH		12/05/2024	8.323	9,801		45,000
3310088242	BARNEGAT TOWNSHIP	NJ		01/08/2025	11.750	57,039		96,000
3310088246	TOMS RIVER	NJ		01/08/2025	11.750	71,849		123,000
3310088252	TOMS RIVER	NJ		01/08/2025	11.750	78,432		138,000
3310088271	LAKEWOOD	NJ		01/08/2025	8.323	218,948	70,745	747,000
3310088274	MONROE	NC		12/12/2024	8.946	112,266	20,115	210,000
3310088275	LAKEWOOD	NJ		01/08/2025	8.323	244,321	40,184	741,000
3310088277	LAKEWOOD	NJ		01/08/2025	8.323	216,751		765,000
3310088284	LAKEWOOD	NJ		01/08/2025	8.323	237,199		757,500
3310088340	ILION	NY		02/06/2025	8.673	10,135		36,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310088434	BEACHWOOD	NJ		01/16/2025	8.428	40,095	17,003	124,500
3310088533	CHICAGO	IL		11/21/2024	8.148	140,202	31,613	480,000
3310088623	BOISE	ID		11/21/2024	7.950	6,534		202,500
3310088644	ASBURY PARK	NJ		01/08/2025	11.750	93,243		159,000
3310088645	ASBURY PARK	NJ		01/08/2025	11.750	84,356		146,400
3310088649	FORKED RIVER	NJ		01/08/2025	11.750	67,570		111,000
3310088686	COLONIAL BEACH	VA		12/19/2024	8.722	47,684	22,082	111,600
3310088788	LINDENWOLD	NJ		11/14/2024	8.645	7,872		102,000
3310088800	SEBASTIAN	FL		02/06/2025	8.498	64,375		86,700
3310088809	CHICAGO	IL		11/14/2024	8.498	17,675	10,009	165,000
3310088834	BAY SHORE	NY		12/19/2024	9.492	26,671	5,940	190,500
3310088897	PALM BAY	FL		12/19/2024	8.148	23,596	32,413	102,000
3310088905	MANSFIELD	TX		12/19/2024	10.220	70,179		121,500
3310088911	PHILADELPHIA	PA		11/21/2024	8.428	2,985	1,775	61,200
3310088913	DETROIT	MI		12/05/2024	8.743	21,906	19,667	150,000
3310088919	LEHIGH ACRES	FL		12/12/2024	9.569	75,147	15,429	157,500
3310088987	BALTIMORE	MD		01/08/2025	7.700	62,691	9,035	103,500
3310089010	JOHNSTOWN	PA		11/21/2024	8.582	5,071		40,050
3310089020	PITTSBURGH	PA		12/30/2024	8.428	11,098	7,415	54,300
3310089048	SAINT PETERSBURG	FL		11/14/2024	9.289	124,324	14,969	306,900
3310089087	ISELIN	NJ		11/21/2024	8.582	11,880		283,500
3310089122	DETROIT	MI		12/05/2024	8.743	10,685		58,500
3310089150	ALVA	FL		12/12/2024	8.666	21,265	20,567	87,000
3310089152	LEHIGH ACRES	FL		12/19/2024	8.666	20,636	19,994	87,000
3310089158	ALVA	FL		12/05/2024	8.666	20,579	19,994	87,000
3310089180	LEHIGH ACRES	FL		12/05/2024	8.666	13,170	33,671	113,400
3310089273	CAPE CORAL	FL		12/19/2024	8.673	94,208		156,000
3310089321	LANSING	IL		11/21/2024	8.428	2,281		72,000
3310089335	BERTRAM	TX		12/12/2024	8.841	14,667	72,612	177,000
3310089338	CAPE CORAL	FL		12/05/2024	8.673	59,895	36,519	156,000
3310089393	EASTLAND	TX		01/16/2025	12.240	17,813	7,373	53,400
3310089405	CHARLOTTE	NC		01/16/2025	8.316	323,910	2,016	585,000
3310089449	BALTIMORE	MD		01/08/2025	8.743	34,981	7,271	76,500
3310089557	CLEVELAND	OH		12/12/2024	8.939	3,229	8,510	53,400
3310089576	ROXBURY	CT		02/06/2025	9.128	163,262	28,300	540,000
3310089581	PALISADES PARK	NJ		12/19/2024	9.296	125,861		858,000
3310089582	EDGEMERE	NY		01/16/2025	8.981	382,884	24,587	1,023,000
3310089607	BIRMINGHAM	AL		12/12/2024	8.610	318		85,500
3310089614	MINERAL WELLS	TX		12/05/2024	8.946	11,089	33,301	97,500
3310089628	STATEN ISLAND	NY		12/19/2024	8.743	17,612	12,088	252,000
3310089679	SOMERSET	KY		01/16/2025	8.428	22,750	23,998	87,000
3310089690	SACRAMENTO	CA		12/12/2024	8.316	108,939	149,188	525,000
3310089704	PLAINFIELD	NJ		11/21/2024	8.428	14,286		303,600
3310089709	RISINGSUN	OH		12/05/2024	8.414	4,312	10,984	48,300
3310089738	CHICAGO	IL		11/21/2024	8.673	20,352	17,040	243,000
3310089756	FAYETTEVILLE	NC		02/13/2025	9.289	73,310	1,484	118,500
3310089757	FAYETTEVILLE	NC		02/13/2025	9.289	71,183		118,950
3310089759	FAYETTEVILLE	NC		02/13/2025	9.289	65,183	2,342	107,400
3310089770	CHARLOTTE	NC		12/12/2024	9.625	69,031	44,596	217,500
3310089777	RANDALLSTOWN	MD		12/19/2024	8.666	12,511	8,358	105,000
3310089786	CROTON-ON-HUDSON	NY		12/19/2024	8.638	4,186	22,885	204,000
3310089846	JAMESTOWN	NY		12/05/2024	8.428	26,740		53,400
3310089848	WYANDANCH	NY		01/16/2025	8.428	126,059	17,820	210,000
3310089857	AUBURN	CA		01/08/2025	8.785	82,660	54,487	222,000
3310089874	TOLEDO	OH		12/12/2024	8.428	5,903	4,136	83,100

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310089927	HAMILTON	NJ		12/12/2024	8.645	19,973	15,088	132,300
3310089931	WINTER PARK	FL		12/19/2024	9.296	50,839	14,876	450,000
3310089938	CAPE CORAL	FL		12/05/2024	8.673	105,739		169,500
3310089939	CAPE CORAL	FL		12/05/2024	8.673	105,734		173,100
3310090000	WINSTON-SALEM	NC		12/19/2024	8.666	851	38,041	71,820
3310090001	WINSTON-SALEM	NC		12/19/2024	8.666	2,937	32,581	60,840
3310090005	NEWARK	NJ		12/05/2024	8.106	41,580		252,000
3310090043	WEST BLOOMFIELD TOWN	MI		12/05/2024	8.582	3,037		133,500
3310090088	PHILADELPHIA	PA		12/05/2024	8.323	9,496	1,968	96,000
3310090161	CAPE CORAL	FL		12/05/2024	8.673	94,570		151,500
3310090179	AQUEBOGUE	NY		01/08/2025	8.960	257,570		750,000
3310090207	BALTIMORE	MD		12/05/2024	8.148	25,542		87,000
3310090211	FRANKLIN	WI		12/12/2024	9.366	10,947	24,693	147,000
3310090224	POCONO SUMMIT	PA		02/06/2025	10.250	63,751	3,089	100,200
3310090239	BIRMINGHAM	MI		12/19/2024	9.289	40,389	28,789	463,500
3310090253	EDISON	NJ		12/19/2024	9.702	39,353		480,000
3310090266	COPIAGUE	NY		02/06/2025	10.750	111,434		205,350
3310090310	ELLENWOOD	GA		12/05/2024	9.289	118,006	35,710	255,000
3310090322	MACON	GA		12/05/2024	8.414	2,411	6,465	33,600
3310090403	PITTSBURGH	PA		03/19/2025	9.009	46,227		100,500
3310090405	HOLBROOK	MA		12/12/2024	8.743	24,580		192,000
3310090414	LILBURN	GA		01/16/2025	10.740	110,445	35,501	210,600
3310090423	ROCKY POINT	NY		12/19/2024	8.407	12,014	16,157	188,700
3310090479	CHATTANOOGA	TN		12/12/2024	9.289	64,196	5,512	128,100
3310090497	FOLEY	AL		03/19/2025	9.520	49,636	26,710	131,400
3310090508	MOUNT VERNON	NY		02/06/2025	8.267	147,015		292,500
3310090525	BROOKLYN	NY		12/12/2024	8.428	26,478	44,528	468,000
3310090533	SOUTH FALLSBURG	NY		03/07/2025	8.666	301,706	20,705	720,000
3310090535	PLANTATION	FL		12/19/2024	7.700	7,425		82,500
3310090578	CAPE CORAL	FL		12/19/2024	8.673	86,996		141,000
3310090602	NIAGARA FALLS	NY		03/07/2025	8.722	68,895	26,442	148,500
3310090680	BALTIMORE	MD		12/19/2024	8.323	21,903		55,500
3310090728	DECATUR	GA		12/05/2024	8.582	7,484		45,000
3310090733	WESTBURY	NY		02/06/2025	8.253	279,774		473,100
3310090757	ROCHESTER	NY		03/07/2025	8.428	13,662		36,000
3310090809	COTTONWOOD SHORES	TX		12/19/2024	8.841	12,119	33,253	88,500
3310090811	COTTONWOOD SHORES	TX		12/19/2024	8.841	11,761	32,276	88,500
3310090827	HOLLAND	MI		12/19/2024	8.428	12,296	7,574	95,100
3310090831	PHILADELPHIA	PA		12/12/2024	8.414	8,326	4,257	64,500
3310090836	PHILADELPHIA	PA		12/19/2024	8.414	8,775	2,537	45,000
3310090862	GLENWOOD	IL		12/19/2024	8.428	2,464		45,000
3310090901	KISSIMMEE	FL		01/16/2025	8.470	142,168	5,904	217,200
3310090937	LEHIGH ACRES	FL		01/08/2025	8.666	71,445		114,000
3310090939	CAPE CORAL	FL		12/19/2024	8.666	16,070	41,589	115,500
3310090942	MORICHES	NY		12/12/2024	8.946	151,164		330,000
3310090943	HIXSON	TN		12/19/2024	9.296	7,506	5,563	153,000
3310090967	PHILADELPHIA	PA		01/16/2025	8.554	32,314		97,500
3310090984	CHARLOTTE	NC		01/16/2025	8.666	351,863	8,186	1,290,000
3310090997	WINFIELD	IL		12/19/2024	8.498	2,954	414	142,500
3310091030	DAUBERVILLE	PA		12/19/2024	8.743	6,114	23,920	73,500
3310091052	NEWFOUNDLAND	PA		12/05/2024	8.582	12,257	1,850	60,000
3310091092	MILWAUKEE	WI		12/12/2024	8.428	1,730	6,586	43,500
3310091104	TEANECK	NJ		12/05/2024	8.428	29,411	13,862	225,300
3310091150	MILWAUKEE	WI		12/30/2024	8.428	7,677	10,959	76,500
3310091238	KNOXVILLE	TN		02/20/2025	9.289	5,940	7,023	210,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310091245	BRENTWOOD	NY		12/19/2024	8.470	10,707		211,800
3310091283	CLEVELAND	OH		12/19/2024	8.470	4,780	4,999	79,500
3310091284	WEEKI WACHEE	FL		02/20/2025	9.289	6,845		112,800
3310091302	SANTA MONICA	CA		03/07/2025	8.148	397,188		675,000
3310091322	TUPELO	MS		12/19/2024	8.673	10,009	1,871	114,000
3310091327	DETROIT	MI		01/08/2025	11.000	20,148		43,800
3310091367	CHESTER	SC		02/13/2025	11.650	39,590	5,386	73,200
3310091379	EAST ORANGE	NJ		12/19/2024	7.700	93,050	2,970	262,500
3310091396	CLARKSTON	GA		01/08/2025	11.740	45,314	46,096	145,500
3310091409	ROMEOVILLE	IL		12/19/2024	8.323	15,186		94,500
3310091418	HOUSTON	TX		01/16/2025	9.289	555,365	104,668	1,332,000
3310091427	QUEENS	NY		03/07/2025	8.645	169,736	11,880	574,500
3310091429	YONKERS	NY		02/06/2025	8.267	68,162		180,000
3310091440	HACIENDA HEIGHTS	CA		12/12/2024	8.330	29,700		393,000
3310091446	BRIDGETON	NJ		02/06/2025	8.743	40,362		64,500
3310091452	ORLAND PARK	IL		12/19/2024	8.498	8,331	8,093	150,000
3310091485	OAKLAND PARK	FL		12/12/2024	8.148	1,188	24,354	158,100
3310091515	CHICAGO	IL		12/19/2024	8.428	6,238	13,514	81,000
3310091520	COHOES	NY		02/06/2025	8.407	25,245	5,346	70,500
3310091571	QUEENS	NY		01/08/2025	9.303	323,807	26,924	702,000
3310091596	NEW ROCHELLE	NY		02/13/2025	8.428	121,898	8,663	217,500
3310091602	NISKAYUNA	NY		02/13/2025	8.988	76,415	4,627	120,000
3310091609	SARASOTA	FL		12/19/2024	8.470	17,523	6,757	163,500
3310091646	SHREVEPORT	LA		02/06/2025	8.666	34,727	4,061	70,500
3310091682	KENNER	LA		12/05/2024	8.743	12,174	4,829	74,100
3310091765	TRENTON	NJ		02/06/2025	9.750	38,759	4,455	69,000
3310091822	PATCHOGUE	NY		02/13/2025	8.253	114,939		176,550
3310091844	POMONA	NY		12/19/2024	7.700	8,687	35,863	270,000
3310091863	BETHANY	OK		01/16/2025	8.582	30,799		51,000
3310091865	NEWARK	NJ		12/19/2024	7.920	27,792		136,500
3310091880	NEW YORK	NY		03/07/2025	8.498	688,018		1,627,500
3310091900	METAIRIE	LA		12/19/2024	8.743	4,898	16,027	78,900
3310091908	HOUSTON	TX		01/16/2025	9.366	226,415		1,053,000
3310091919	PHILADELPHIA	PA		02/13/2025	8.428	71,993	21,354	153,000
3310091989	CHICAGO	IL		03/07/2025	8.708	19,305		106,500
3310092003	MILLVILLE	NJ		02/06/2025	8.148	33,413		56,250
3310092029	FLANDERS	NY		01/16/2025	8.407	112,486	5,646	171,750
3310092050	CHICAGO	IL		01/16/2025	8.743	68,369		105,000
3310092083	PASSAIC	NJ		01/16/2025	8.323	134,957		231,000
3310092124	COUNTRY CLUB HILLS	IL		01/16/2025	10.500	16,335		78,000
3310092125	POUGHKEEPSIE	NY		02/13/2025	7.700	80,428	7,128	127,500
3310092132	OAK HILL	WV		02/06/2025	8.666	36,843	446	56,400
3310092253	UNIVERSITY HEIGHTS	OH		02/13/2025	7.700	67,309		102,000
3310092267	CHERRY HILL TOWNSHIP	NJ		03/07/2025	8.316	119,154	9,565	204,000
3310092316	CLEVELAND	OH		01/16/2025	8.428	46,778		72,000
3310092321	PENSACOLA	FL		02/20/2025	9.289	47,111	7,859	82,500
3310092388	BOILING SPRINGS	SC		02/06/2025	7.700	88,638	74,260	300,000
3310092423	WILLIS	TX		03/07/2025	8.974	72,773	6,422	115,500
3310092424	WILLIS	TX		03/07/2025	8.974	76,365	1,805	115,500
3310092426	WILLIS	TX		03/07/2025	8.974	76,236	1,805	115,500
3310092438	MACCLENNY	FL		02/06/2025	8.645	89,100		157,500
3310092505	BROOKLYN	NY		03/19/2025	8.582	260,424		600,000
3310092552	SMITHTOWN	NY		02/20/2025	8.407	153,877		225,000
3310092640	LOUISVILLE	KY		01/16/2025	8.743	17,464		28,200
3310092689	ROCKPORT	ME		02/06/2025	8.113	81,824		124,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310092725	WASHINGTON	MO		03/19/2025	8.666	26,590		134,700
3310092747	HOUSTON	TX		01/08/2025	9.135	110,059	26,050	378,000
3310092788	IRVINGTON	NJ		02/06/2025	8.323	144,639		1,008,000
3310092794	TOLEDO	OH		01/16/2025	8.323	26,413		53,700
3310092842	BILOXI	MS		02/13/2025	7.940	33,279		82,500
3310092844	MALTA	NY		02/13/2025	8.953	75,141		139,200
3310092859	PHILADELPHIA	PA		01/16/2025	8.540	31,259	20,493	97,500
3310092924	WESLACO	TX		01/16/2025	8.470	27,091	2,769	44,100
3310092997	RALEIGH	NC		01/16/2025	8.428	144,900		278,250
3310093069	NEW ROCHELLE	NY		02/13/2025	8.645	266,503	11,920	465,000
3310093094	HOUSTON	TX		01/08/2025	9.135	80,325	33,974	220,800
3310093096	LITTLE ROCK	AR		02/06/2025	8.428	24,317	4,514	42,900
3310093098	BROCKTON	MA		01/16/2025	7.920	144,639		247,500
3310093164	DETROIT	MI		03/07/2025	8.666	33,335		66,000
3310093187	CICERO	IL		02/06/2025	8.666	92,144		127,500
3310093194	HOUSTON	TX		02/06/2025	8.428	33,264		85,500
3310093203	BELLWOOD	IL		02/06/2025	8.323	54,648		87,000
3310093214	CEDAR GROVE	NJ		02/06/2025	8.428	154,838		294,000
3310093235	MAPLE HEIGHTS	OH		02/06/2025	8.708	20,872	4,522	44,700
3310093245	INDIANAPOLIS	IN		02/06/2025	8.267	37,422	4,307	61,500
3310093252	HARTFORD	CT		02/06/2025	8.673	51,530	17,820	108,000
3310093265	DIX HILLS	NY		02/06/2025	8.470	262,728	41,996	450,000
3310093276	GRAND RAPIDS	MI		02/20/2025	8.582	35,358		108,600
3310093301	ST. PETERSBURG	FL		02/06/2025	8.428	74,933	7,692	141,600
3310093307	RIO RANCHO	NM		02/06/2025	10.750	40,095	5,836	70,500
3310093336	HAMILTON TOWNSHIP	NJ		02/06/2025	7.700	78,403	12,865	131,700
3310093366	COLUMBIA	SC		02/06/2025	8.491	32,611		54,000
3310093375	HARTLAND	ME		03/07/2025	9.359	30,344		63,000
3310093463	ATLANTA	GA		02/13/2025	8.953	110,141		225,000
3310093522	WELLESLEY	MA		03/07/2025	8.498	947,430		660,000
3310093527	COLUMBIA	SC		02/13/2025	8.673	22,380	1,083	52,500
3310093566	SHAWNEE	OK		02/06/2025	8.470	16,988	8,571	44,700
3310093620	JERSEY CITY	NJ		03/07/2025	7.940	242,399		948,000
3310093624	IRVINGTON	NJ		02/06/2025	8.428	88,506		147,600
3310093631	CLEVELAND	OH		02/13/2025	8.743	53,460		103,500
3310093644	CHARLESTON	WV		02/06/2025	8.470	19,008		33,000
3310093665	SAN FRANCISCO	CA		02/06/2025	7.940	363,763	16,602	600,000
3310093675	RALEIGH	NC		02/06/2025	9.296	41,580		864,000
3310093677	BRONX	NY		02/13/2025	8.666	130,829		240,000
3310093679	THE BRONX	NY		02/13/2025	8.666	140,333		210,000
3310093684	KINGSTON	NY		02/06/2025	7.700	98,010		132,000
3310093695	KINGSTON	NY		02/06/2025	7.700	72,171		115,500
3310093696	UTICA	NY		03/07/2025	8.323	149,049		233,400
3310093697	KINGSTON	NY		02/06/2025	7.700	72,171		115,500
3310093716	GREENSBORO	NC		02/06/2025	8.743	50,566	15,516	105,000
3310093718	FRIENDSWOOD	TX		01/16/2025	8.148	60,677	17,285	112,500
3310093719	KINGSTON	NY		02/06/2025	7.700	72,171		115,500
3310093723	NAPA	CA		02/13/2025	8.939	179,857	31,772	456,000
3310093728	HICKSVILLE	NY		02/13/2025	8.253	173,745		250,800
3310093732	GARY	IN		03/07/2025	8.498	46,184		69,000
3310093743	CLEVELAND	OH		02/06/2025	8.673	22,670		35,100
3310093771	GATLINBURG	TN		02/20/2025	8.582	378,675		510,000
3310093775	OXFORD	NC		02/06/2025	8.666	29,344	11,301	72,960
3310093805	KINGSTON	NY		02/06/2025	7.700	72,171		105,000
3310093806	BROOKLYN	NY		02/20/2025	8.645	370,656		795,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310093826	ASBURY PARK	NJ		02/20/2025	8.428	173,300		255,000
3310093838	REX	GA		02/06/2025	8.645	36,086	4,455	76,200
3310093855	CLIFTON	NJ		02/06/2025	8.323	93,050		169,500
3310093857	PHILADELPHIA	PA		02/13/2025	8.498	34,191	25,060	85,500
3310093858	PENSACOLA	FL		02/06/2025	8.470	15,539	30,594	78,000
3310093864	NEW ORLEANS	LA		03/07/2025	8.743	91,951		181,800
3310093902	BROOKLYN	NY		02/06/2025	8.260	809,451		1,680,000
3310093930	OCALA	FL		02/06/2025	8.421	35,016	10,487	75,000
3310093977	NEW LONDON	CT		02/06/2025	8.428	67,568		97,500
3310093997	HOUSTON	TX		02/13/2025	8.743	45,411	2,346	72,000
3310094041	LEE'S SUMMIT	MO		02/20/2025	8.666	47,134	2,822	76,500
3310094066	POMPANO BEACH	FL		02/06/2025	7.700	103,950		150,000
3310094083	CHICAGO	IL		01/16/2025	7.940	117,315		183,000
3310094117	SOUTH HOLLAND	IL		03/07/2025	8.498	62,269	5,298	97,500
3310094120	SAG HARBOR	NY		02/20/2025	8.743	367,538		820,500
3310094155	BROOKLYN	NY		02/06/2025	8.582	148,500		256,500
3310094165	PEMBROKE PINES	FL		02/13/2025	9.289	111,973	4,158	525,000
3310094185	BERLIN	CT		02/13/2025	7.940	80,190		134,700
3310094188	BAYVILLE	NJ		03/07/2025	8.323	656,786		1,347,000
3310094208	HAZEL CREST	IL		02/06/2025	8.666	36,412		60,000
3310094222	LINWOOD	PA		02/06/2025	8.428	70,047		106,500
3310094256	GARY	IN		03/07/2025	8.666	18,652		46,500
3310094260	OCEAN TOWNSHIP	NJ		02/06/2025	8.582	210,656		570,000
3310094277	CHICAGO	IL		02/13/2025	8.323	132,165		201,000
3310094292	JERSEY CITY	NJ		02/06/2025	10.500	169,439		244,500
3310094297	WILDWOOD	NJ		02/20/2025	8.498	335,491	10,284	643,500
3310094311	FORT LAUDERDALE	FL		02/06/2025	8.498	85,509	16,751	143,100
3310094329	CREST HILL	IL		02/06/2025	8.666	27,844		106,500
3310094413	HIGHLAND MILLS	NY		02/13/2025	7.700	93,080		145,500
3310094429	PALM BAY	FL		02/06/2025	8.470	68,696		108,300
3310094503	GAFFNEY	SC		02/13/2025	8.638	8,583	6,712	44,400
3310094505	DIX HILLS	NY		02/06/2025	8.407	268,815		387,900
3310094528	CAPE CORAL	FL		02/13/2025	8.666	68,581	22,036	155,400
3310094577	LAREDO	TX		03/07/2025	9.016	35,363		58,350
3310094592	BALTIMORE	MD		02/06/2025	9.016	46,091	4,975	103,500
3310094595	COTTONWOOD SHORES	TX		02/20/2025	8.841	55,960	8,489	93,000
3310094597	COTTONWOOD SHORES	TX		02/20/2025	8.841	55,960	8,489	93,000
3310094602	WILMINGTON	DE		02/20/2025	8.743	50,936		73,500
3310094607	GOODLETTSVILLE	TN		03/07/2025	9.135	136,117	9,695	258,000
3310094624	JAMAICA	NY		02/20/2025	8.582	161,420	35,789	324,000
3310094633	SPARTA	NC		02/20/2025	8.407	47,436		71,400
3310094640	NEW ALBANY	IN		02/06/2025	8.421	25,394		42,750
3310094648	LOS ANGELES	CA		02/20/2025	8.078	512,625	8,884	969,000
3310094655	TRENTON	NJ		02/06/2025	8.778	53,460	11,999	97,500
3310094722	HAMPTON BAYS	NY		02/13/2025	8.414	176,819		322,500
3310094781	LOXAHATCHEE	FL		02/20/2025	7.940	137,400		229,500
3310094804	UNION CITY	NJ		02/13/2025	7.700	213,840		298,500
3310094805	JAMAICA	NY		02/06/2025	8.428	152,361	10,692	235,500
3310094827	VALDOSTA	GA		02/13/2025	8.428	26,320		52,050
3310094830	LEHIGH ACRES	FL		02/20/2025	8.666	50,056	15,541	98,400
3310094894	SANFORD	FL		02/20/2025	9.289	76,461		136,500
3310094941	KINGS MOUNTAIN	NC		02/06/2025	8.477	66,157	10,077	135,000
3310094944	BRIDGEHAMPTON	NY		02/13/2025	8.414	712,087		1,320,000
3310094972	PAHOA	HI		03/07/2025	8.666	67,259		112,500
3310094975	JERSEY CITY	NJ		03/07/2025	8.267	171,636		282,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310095028	COMPTON	CA		02/13/2025	8.841	130,977	13,513	211,500
3310095033	UNIVERSITY HEIGHTS	OH		03/07/2025	7.700	73,508		112,500
3310095040	CAPE CORAL	FL		03/07/2025	8.666	113,224		171,000
3310095059	CLEVELAND	OH		03/07/2025	9.016	23,478		42,600
3310095105	TROY	NY		02/20/2025	7.700	28,527		62,400
3310095136	BERKELEY	MO		02/06/2025	8.407	8,910		37,500
3310095151	PHILADELPHIA	PA		02/13/2025	8.323	46,617		87,000
3310095175	PINE HILL	NJ		03/07/2025	8.316	77,951		136,500
3310095187	WYANDANCH	NY		02/13/2025	8.407	118,503		183,000
3310095234	REDONDO BEACH	CA		02/20/2025	8.078	334,125		465,000
3310095236	CENTRAL ISLIP	NY		02/20/2025	8.407	140,333		202,500
3310095237	CHICAGO	IL		03/07/2025	8.323	14,314		81,000
3310095257	FORT PIERCE	FL		03/19/2025	9.135	39,214		105,600
3310095274	CHESTER	NY		02/06/2025	8.428	84,200		144,000
3310095303	KENOSHA	WI		02/13/2025	8.113	51,975		75,000
3310095312	CLEVELAND	OH		03/07/2025	8.673	14,954		33,000
3310095396	DENVILLE	NJ		02/13/2025	7.700	161,717		258,900
3310095426	NORTH MIAMI	FL		02/13/2025	8.736	148,488		204,000
3310095501	PERALTA	NM		02/13/2025	8.470	69,626		117,000
3310095522	SPARTANBURG	SC		03/19/2025	9.296	26,087	9,053	63,000
3310095570	LITTLE ROCK	AR		02/20/2025	8.666	49,853		72,000
3310095665	KENMORE	WA		03/19/2025	8.323	1,348,224		2,347,200
3310095686	GARY	IN		03/07/2025	8.666	21,563		55,800
3310095918	VILLA RICA	GA		03/07/2025	7.950	100,238		189,000
3310095956	PHILADELPHIA	PA		03/07/2025	8.673	21,255	1,093	70,500
3310095998	INDIANAPOLIS	IN		03/07/2025	9.702	49,164	5,346	87,000
3310096004	WEST WARWICK	RI		03/07/2025	7.920	104,313		189,000
3310096162	ST. LOUIS	MO		03/07/2025	8.421	83,860		180,900
3310096191	PORT CHARLOTTE	FL		03/07/2025	9.289	20,188		163,500
3310096236	EAST ELMHURST	NY		02/20/2025	7.940	148,500		397,500
3310096294	YULEE	FL		03/07/2025	8.743	32,793	7,080	78,000
3310096356	WESTPORT	MA		03/19/2025	8.645	166,320		240,000
3310096499	BIRMINGHAM	AL		03/07/2025	8.428	13,056	7,496	51,000
3310096500	GRIFFIN	GA		03/19/2025	8.316	51,381		74,160
3310096575	WILSON	NC		03/07/2025	8.456	25,839	7,425	50,100
3310096625	SEATTLE	WA		03/07/2025	8.323	258,635		495,000
3310096627	MARBLE FALLS	TX		03/19/2025	8.841	70,995	5,699	119,100
3310096629	MARBLE FALLS	TX		03/07/2025	8.841	71,717	10,820	119,100
3310096644	POMPANO BEACH	FL		03/07/2025	7.950	262,400		445,500
3310096655	VILLAS	NJ		03/07/2025	8.323	32,076		87,000
3310096664	BIRMINGHAM	AL		03/07/2025	8.428	45,653		79,500
3310096738	EAST WINDSOR	NJ		03/19/2025	8.428	124,295		193,500
3310096805	POCOMOKE CITY	MD		03/07/2025	8.428	16,341		70,500
3310096817	PHILADELPHIA	PA		03/07/2025	7.950	53,609		79,500
3310096874	BROOKLYN	NY		03/07/2025	8.428	340,911		525,000
3310096884	SOUTHOLD	NY		03/07/2025	9.289	329,338	28,571	705,000
3310097002	BROOKLYN	NY		03/07/2025	8.428	93,747		390,000
3310097035	BREWTON	AL		03/07/2025	8.407	17,824		40,500
3310097127	JERSEY CITY	NJ		03/07/2025	7.700	137,066		220,500
3310097228	ST LOUIS	MO		03/07/2025	8.428	18,711		31,500
3310097338	BALTIMORE	MD		03/07/2025	8.148	49,896		72,000
3320041204	COPIAGUE	NY		02/27/2023	8.844	121,455		749,000
3320044668	NEWARK	NJ		01/30/2023	9.182	9,115		625,000
3320046949	CHICAGO	IL		04/27/2023	9.386	35,737	13,234	750,000
3320047070	CHICAGO	IL		04/04/2023	9.512	111,519	62,726	995,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320049211	WOODMERE	NY		04/04/2023	9.146	418,717	18,542	3,950,000
3320051524	PARKLAND	FL		04/27/2023	9.146	53,783		1,195,000
3340052863	THE BRONX	NY		03/14/2024	8.843	11,176		1,375,000
3340059399	PORT CHARLOTTE	FL		03/28/2024	9.282	25,024		520,000
3340060881	SUMTER	SC		02/26/2024	9.687	27,903	11,805	208,500
3340063481	CITRUS SPRINGS	FL		02/26/2024	9.425	11,277		322,000
3340063488	PHILADELPHIA	PA		03/07/2024	9.654	64,133	22,353	340,000
3340063651	BURBANK	CA		06/14/2024	9.059	289,779	133,770	3,000,000
3340064834	WASHINGTON	DC		03/14/2024	9.282	8,745	21,503	900,000
3340065090	WILLIS	TX		03/21/2024	9.282	7,333		320,000
3340065091	WILLIS	TX		03/21/2024	9.282	7,333		320,000
3340065203	OTISVILLE	NY		02/29/2024	9.272	492,238	172,094	5,065,000
3340065382	LEHIGH ACRES	FL		02/26/2024	9.562	24,040	27,405	350,000
3340065851	HAMPTON BAYS	NY		04/05/2024	9.121	62,984	18,887	1,216,000
3340066170	KANSAS CITY	MO		04/30/2024	9.445	11,207		320,000
3340066482	COCOA	FL		02/26/2024	9.265	11,821		250,000
3340066526	HUNTINGTON	NY		03/14/2024	9.247	32,957	15,804	681,500
3340066577	DANVILLE	VA		02/26/2024	9.532	36,095	2,095	228,000
3340066811	HOUSTON	TX		02/26/2024	9.295	20,631	45,096	310,000
3340066956	ESCONDIDO	CA		04/19/2024	8.851	39,600		675,000
3340067121	SAG HARBOR	NY		02/29/2024	9.944	154,379	330,975	3,800,000
3340067256	TREASURE ISLAND	FL		02/26/2024	9.295	311,520	323,923	4,429,600
3340067552	CHARLOTTE	NC		02/29/2024	9.272	275,994	582,634	4,680,000
3340067760	VALLEY STREAM	NY		04/30/2024	9.303	51,771		902,000
3340067867	PANAMA CITY	FL		03/28/2024	9.134	19,272	222,470	1,535,000
3340067937	MOUNT VERNON	NY		07/19/2024	9.475	119,383	42,105	1,248,000
3340068045	SANTA ROSA BEACH	FL		03/21/2024	9.674	39,805	43,491	476,000
3340068159	MISHAWAKA	IN		05/23/2024	9.681	7,801	26,128	103,000
3340068638	FOLKSTON	GA		02/26/2024	9.331	6,405	26,349	285,000
3340068641	MERRICK	NY		04/19/2024	9.160	146,569		1,550,000
3340068754	INDIANAPOLIS	IN		02/26/2024	9.473	48,228		455,000
3340068771	ALPHARETTA	GA		03/07/2024	9.348	13,464		980,000
3340068836	JERSEY CITY	NJ		04/05/2024	9.118	28,627	49,521	1,400,000
3340068852	ROME	GA		03/21/2024	9.799	8,778	25,615	713,000
3340068996	SAN ANTONIO	TX		03/21/2024	9.674	84,031	254,700	710,000
3340069012	WESTBURY	NY		02/26/2024	8.725	27,562	30,373	1,399,000
3340069016	SPRING VALLEY	NY		03/14/2024	9.288	500,841	680,229	6,800,000
3340069067	IRVINGTON	NJ		04/19/2024	9.516	12,474	8,316	385,000
3340069086	ENCINO	CA		03/07/2024	9.174	469,062	600,732	4,100,000
3340069171	SAN JOSE	CA		02/29/2024	8.930	547,668	401,148	4,100,000
3340069273	PHILLIPSBURG	NJ		02/26/2024	9.265	8,866	3,109	192,000
3340069312	MACON	GA		03/07/2024	9.348	8,118		110,000
3340069330	MIAMI	FL		08/26/2024	9.028	37,362	43,369	515,000
3340069403	GRANITEVILLE	SC		04/05/2024	9.747	13,900	2,495	130,000
3340069529	MONROE	NY		06/04/2024	9.202	195,015	335,523	3,300,000
3340069530	MONROE	NY		06/04/2024	9.202	67,510	415,449	3,300,000
3340069538	BELLEVILLE	NJ		04/30/2024	9.148	132,479		920,000
3340069576	WYCKOFF	NJ		03/28/2024	9.288	41,554		2,360,000
3340069681	CAPE CORAL	FL		03/14/2024	9.537	40,269	22,328	620,000
3340069894	CHICAGO	IL		03/07/2024	9.444	3,346		265,000
3340069989	BALTIMORE	MD		04/05/2024	8.999	61,867	1,366	320,000
3340069994	DETROIT	MI		02/29/2024	9.122	8,486	5,097	505,000
3340070076	BROOKLYN	NY		03/14/2024	9.235	21,188	49,993	900,000
3340070090	BROOKLYN	NY		04/05/2024	9.385	21,368		2,395,000
3340070221	SEBRING	FL		08/19/2024	9.170	361,594	25,419	1,453,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340070317	BROOKLYN	NY		03/14/2024	9.739	51,718		2,250,000
3340070323	LEHIGH ACRES	FL		03/21/2024	9.674	8,642	39,694	410,000
3340070363	INDIANAPOLIS	IN		03/07/2024	9.576	18,335		1,060,000
3340070365	DALLAS	TX		03/28/2024	9.140	750,254	415,141	4,564,000
3340070429	CALABASH	NC		04/05/2024	9.813	102,333	102,795	385,000
3340070446	MILLBURN	NJ		04/05/2024	9.551	95,040		730,000
3340070592	ISLAND PARK	NY		03/07/2024	9.444	144,382	17,028	780,000
3340070604	POLK TOWNSHIP	PA		02/29/2024	9.674	174,692		2,166,000
3340070679	DALLAS	TX		03/28/2024	9.140	994,702	145,924	4,609,000
3340070704	SARASOTA	FL		04/30/2024	9.694	270,587		5,100,000
3340070757	CATSKILL	NY		04/05/2024	9.516	29,411	8,851	330,000
3340070800	PORT HURON	MI		03/28/2024	9.437	40,828		178,000
3340070803	WESTBURY	NY		05/23/2024	9.242	55,892		1,500,000
3340071062	BOYNTON BEACH	FL		03/07/2024	9.504	4,011	44,533	1,700,000
3340071091	MONROE	NY		03/21/2024	9.134	501,240	332,745	3,350,000
3340071096	DALLAS	TX		04/19/2024	9.397	181,606	123,642	2,100,000
3340071208	ALBANY	NY		05/17/2024	9.473	8,110	6,962	230,000
3340071296	VALDOSTA	GA		03/21/2024	9.437	16,533		153,000
3340071376	CLINTON	MA		03/07/2024	9.654	22,113		645,000
3340071378	TRENTON	NJ		03/21/2024	9.585	88,063		315,000
3340071420	SOUTH RICHMOND HILL	NY		03/14/2024	9.377	94,268		1,050,000
3340071543	SPRINGFIELD	OH		04/12/2024	9.385	14,441		300,000
3340071559	SANTA ROSA BEACH	FL		03/28/2024	9.674	21,264	54,905	460,000
3340071569	LEICESTER	MA		04/19/2024	9.296	56,677		625,000
3340071583	RENTON	WA		05/17/2024	9.236	375,857	207,798	2,000,000
3340071606	WEST ISLIP	NY		04/12/2024	9.385	31,482		580,000
3340071648	BALTIMORE	MD		04/12/2024	9.593	2,594		170,000
3340071655	LINCOLN PARK	MI		03/21/2024	9.585	8,067	15,971	192,000
3340071664	HOUSTON	TX		04/05/2024	9.593	25,097	69,283	1,245,000
3340071683	MONROE	NY		03/28/2024	9.134	452,587		3,500,000
3340071723	INDIANAPOLIS	IN		03/21/2024	9.585	45,047		665,000
3340071746	RESACA	GA		04/05/2024	9.290	27,522		218,400
3340071779	MONROE	NY		04/05/2024	9.142	107,627	210,336	3,600,000
3340071817	YONKERS	NY		04/12/2024	9.397	619,898	223,621	7,625,000
3340071873	FLORESVILLE	TX		05/17/2024	9.895	34,816	31,779	556,000
3340071901	CHARLOTTE	NC		04/19/2024	9.148	383,310	118,132	2,455,000
3340071914	BERGENFIELD	NJ		04/12/2024	8.999	471,157	477,566	3,000,000
3340071924	ST. PETERSBURG	FL		04/30/2024	9.397	11,872	151,477	2,700,000
3340071933	ST. PETERSBURG	FL		04/30/2024	9.397	13,173	164,976	2,700,000
3340071989	ATLANTA	GA		06/04/2024	9.457	8,712	18,723	423,000
3340071991	ATLANTA	GA		06/04/2024	9.457	8,712	127,512	423,000
3340072128	PATCHOGUE	NY		03/28/2024	9.437	14,547		599,500
3340072206	STOCKBRIDGE	GA		03/21/2024	9.437	8,298	50,080	425,000
3340072224	CAPE CORAL	FL		04/19/2024	9.148	9,043		385,000
3340072228	CAPE CORAL	FL		04/12/2024	9.118	6,105		425,000
3340072231	CAPE CORAL	FL		04/19/2024	9.118	25,835		455,000
3340072239	CAPE CORAL	FL		04/19/2024	9.148	14,859		435,000
3340072242	CAPE CORAL	FL		05/10/2024	9.236	22,172		399,000
3340072243	CAPE CORAL	FL		04/19/2024	9.148	28,887		374,000
3340072247	CAPE CORAL	FL		04/19/2024	9.118	28,226		430,000
3340072249	CAPE CORAL	FL		04/19/2024	9.148	2,293		440,000
3340072252	CAPE CORAL	FL		04/19/2024	9.118	18,555		400,000
3340072254	CAPE CORAL	FL		04/19/2024	9.118	84,971	17,235	400,000
3340072392	CLEVELAND	OH		05/23/2024	9.473	15,840		115,000
3340072397	NEW BRITAIN	CT		04/05/2024	9.385	12,656		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340072438	SMITH RIVER	CA		04/05/2024	9.266	8,356	3,689	435,000
3340072453	SARASOTA	FL		04/30/2024	9.694	230,432	220,374	4,740,000
3340072479	BROOKLYN	NY		04/30/2024	9.148	793,892	629,943	6,665,000
3340072482	LEHIGH ACRES	FL		04/30/2024	9.290	21,772	19,444	325,000
3340072496	PHILADELPHIA	PA		04/30/2024	9.118	4,702		300,000
3340072499	COLUMBIA STATION	OH		04/12/2024	9.385	24,213		451,000
3340072564	HOUSTON	TX		04/05/2024	9.682	115,784	209,454	4,836,000
3340072742	MELVILLE	NY		04/05/2024	9.563	63,320		995,000
3340072839	FITCHBURG	MA		04/12/2024	9.385	24,385		525,000
3340072902	PHILADELPHIA	PA		04/30/2024	9.148	23,984	77,081	745,000
3340072966	LEVITTOWN	NY		04/05/2024	9.296	50,292	45,540	971,000
3340072967	BANGOR	PA		04/30/2024	9.290	16,458		450,000
3340072975	PHILADELPHIA	PA		05/23/2024	9.236	5,538	2,994	140,000
3340073193	DETROIT	MI		06/14/2024	8.930	7,960	41,620	355,000
3340073203	OCALA	FL		04/12/2024	9.148	28,670	214,695	1,607,000
3340073205	OCALA	FL		04/12/2024	9.148	56,469	175,508	1,690,000
3340073206	OCALA	FL		04/12/2024	9.148	10,868	76,170	1,621,000
3340073207	OCALA	FL		04/12/2024	9.148	36,782	238,091	1,604,000
3340073209	OCALA	FL		04/12/2024	9.148	74,287	245,242	1,690,000
3340073210	OCALA	FL		04/12/2024	9.148	43,879	242,261	1,690,000
3340073257	SIERRA MADRE	CA		04/05/2024	8.780	4,432	19,127	1,330,000
3340073263	BETHESDA	MD		04/30/2024	9.385	72,468		3,060,000
3340073271	JESUP	GA		05/23/2024	9.503	56,147		560,000
3340073336	JERSEY CITY	NJ		04/30/2024	9.296	205,682	123,948	1,834,000
3340073593	SPARTANBURG	SC		04/30/2024	9.742	35,917	17,416	202,000
3340073686	EAST CLEVELAND	OH		04/30/2024	9.593	10,375		105,000
3340073788	PHILADELPHIA	PA		04/19/2024	8.845	89,892		284,000
3340073812	LONG BRANCH	NJ		06/14/2024	9.350	1,246,708	634,419	6,500,000
3340073813	LONG BRANCH	NJ		06/14/2024	9.350	1,282,053	274,593	6,500,000
3340073814	LONG BRANCH	NJ		06/14/2024	9.350	648,913	330,946	5,200,000
3340074024	ALBEMARLE	NC		05/17/2024	9.378	14,145	12,030	160,000
3340074053	LIVINGSTON	TX		05/23/2024	9.378	79,273	44,525	790,000
3340074177	SAN DIEGO	CA		06/04/2024	9.594	82,837	162,199	2,388,000
3340074223	DAYTON	TX		05/23/2024	9.913	27,018	22,038	716,000
3340074239	MIAMI	FL		05/17/2024	9.913	6,415	65,738	635,000
3340074244	SKANEATELES	NY		07/19/2024	9.618	207,354	166,296	4,090,000
3340074267	ROSLYN	NY		04/30/2024	9.154	16,145	16,893	2,300,000
3340074300	GARY	IN		05/10/2024	9.087	17,028		210,000
3340074422	THOMASVILLE	NC		04/19/2024	9.516	49,104		329,500
3340074440	BEECH GROVE	IN		04/30/2024	9.593	2,341	12,573	210,000
3340074462	SAINT JOHNS	MI		05/10/2024	9.681	17,564		350,000
3340074541	PITTSBURGH	PA		04/30/2024	9.385	16,731		190,000
3340074573	CHICAGO	IL		04/30/2024	9.290	9,346		345,000
3340074577	WEST PARK	FL		08/19/2024	9.705	112,464		700,000
3340074612	SAN ANTONIO	TX		05/10/2024	9.539	20,631		255,000
3340074642	BALTIMORE	MD		04/30/2024	9.445	32,489		179,000
3340074729	LEESBURG	FL		08/19/2024	9.705	169,167	25,277	674,000
3340074745	BALTIMORE	MD		05/23/2024	9.681	52,194		200,000
3340074759	NANTICOKE	PA		05/23/2024	9.770	18,117		190,000
3340074771	QUEENS	NY		08/26/2024	8.725	35,561		1,044,000
3340074794	EL DORADO HILLS	CA		05/17/2024	9.081	102,198		1,050,000
3340074810	WAXHAW	NC		06/14/2024	9.505	89,997	76,857	1,654,000
3340074811	PORT CHESTER	NY		05/10/2024	9.913	60,525		1,125,000
3340074923	HOUSTON	TX		05/10/2024	9.378	240,827	86,684	1,800,000
3340075006	NEWBURGH	NY		05/23/2024	9.378	15,330	12,831	580,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340075043	VALLEY FALLS	NY		05/17/2024	9.604	4,158		310,000
3340075095	EL DORADO HILLS	CA		05/17/2024	9.622	104,644	103,831	3,000,000
3340075141	CHARLOTTE	NC		05/17/2024	9.378	311,271	136,076	2,200,000
3340075255	COVENTRY	CT		05/23/2024	9.473	16,355	17,978	600,000
3340075263	COVENTRY	CT		05/23/2024	9.913	241,191		675,000
3340075333	CEDARHURST	NY		05/23/2024	9.473	94,446	67,320	1,100,000
3340075430	PHILADELPHIA	PA		05/23/2024	9.378	32,964	67,803	675,000
3340075548	PHOENIX	AZ		08/19/2024	9.265	69,704	72,856	921,000
3340075566	OXFORD	MA		05/23/2024	9.604	13,860	25,740	360,000
3340075595	LORIS	SC		07/29/2024	9.885	24,250	17,421	320,000
3340075612	WEST HARTFORD	CT		05/23/2024	9.473	15,088	56,192	419,000
3340075651	CHARLOTTE	NC		06/14/2024	9.505	90,366		860,000
3340075679	DELANCO	NJ		06/04/2024	9.059	6,364	12,813	448,000
3340075694	RUNNEMEDE	NJ		05/17/2024	9.604	29,502		325,000
3340075722	OAK PARK	IL		07/19/2024	9.771	37,541		909,000
3340075863	LAWRENCEVILLE	NJ		05/23/2024	9.087	107,981		905,000
3340075907	OAKLAND	CA		05/23/2024	9.533	5,742		950,000
3340075913	AUSTIN	TX		05/17/2024	9.473	9,108		680,000
3340075928	EVANSTON	IL		05/23/2024	9.681	38,372		665,000
3340076099	CHERRY HILL	NJ		05/17/2024	9.473	46,275		675,000
3340076117	HILLSVILLE	VA		06/14/2024	9.445	60,311		336,000
3340076232	BETHPAGE	NY		06/14/2024	9.445	196,376		1,300,000
3340076454	LIVINGSTON	NJ		07/19/2024	9.314	459,360		1,740,000
3340076459	HARRISON TOWNSHIP	NJ		06/14/2024	9.712	35,878		350,000
3340076508	LORIS	SC		07/29/2024	9.885	51,795	8,803	320,000
3340076509	LORIS	SC		07/29/2024	9.885	16,516	7,197	290,000
3340076547	CHARLOTTE	NC		06/14/2024	9.350	558,605		3,640,000
3340076631	BALTIMORE	MD		06/14/2024	9.653	41,778		232,000
3340076673	LIGHTHOUSE POINT	FL		05/23/2024	9.473	24,730		1,270,000
3340076674	LAKEWOOD	NJ		08/19/2024	9.307	633,481	15,959	1,900,000
3340076738	HAMPSTEAD	NC		06/14/2024	9.885	205,953	133,226	1,930,000
3340076740	HAMPSTEAD	NC		06/14/2024	9.885	94,046	60,944	1,930,000
3340076815	WESTFIELD	NJ		07/19/2024	9.314	48,806	152,637	1,670,000
3340076845	SCHENECTADY	NY		10/31/2024	8.965	55,145		315,000
3340076887	BERKELEY HEIGHTS	NJ		06/14/2024	9.350	47,671	154,457	1,450,000
3340076890	LOS ANGELES	CA		06/14/2024	9.208	1,209,028		4,200,000
3340076949	GROTON	CT		06/14/2024	8.930	29,648	33,712	950,000
3340077026	BROOKLYN	NY		09/18/2024	9.125	67,209	246,423	2,250,000
3340077110	BERKELEY	CA		06/14/2024	8.930	143,728	30,294	1,780,000
3340077165	MEMPHIS	TN		07/29/2024	9.623	15,412	11,563	235,000
3340077171	KELSO	WA		08/19/2024	9.176	97,891	41,659	2,310,000
3340077317	LABELLE	FL		07/29/2024	9.885	4,990		470,000
3340077358	PHILADELPHIA	PA		06/14/2024	8.930	13,702	7,524	290,000
3340077363	PHILADELPHIA	PA		09/10/2024	9.125	26,761	13,804	290,000
3340077408	RALEIGH	NC		08/19/2024	9.711	110,880	30,888	950,000
3340077428	MOUNT PLEASANT	SC		07/19/2024	9.855	546,280	187,219	3,700,000
3340077579	ROCKY MOUNT	NC		06/14/2024	9.653	9,195	2,804	98,000
3340077692	ATHENS	TX		08/26/2024	9.473	35,767	76,792	285,000
3340077718	LAWRENCE	NY		07/19/2024	9.908	452,341	120,869	4,500,000
3340077724	DINGMANS FERRY	PA		06/04/2024	9.445	25,146		255,000
3340077726	BELLAIRE	TX		07/19/2024	9.469	199,363	152,730	1,500,000
3340077728	KNOXVILLE	TN		08/19/2024	9.574	33,508	42,658	425,000
3340077862	SAG HARBOR	NY		08/26/2024	9.403	335,986	69,771	3,639,500
3340077937	WILLIS	TX		08/26/2024	9.170	8,510	60,551	385,000
3340077938	WILLIS	TX		08/26/2024	9.170	9,423	35,611	385,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340077939	WILLIS	TX		08/26/2024	9.170	8,041	58,386	385,000
3340077972	ST. PETERSBURG	FL		07/19/2024	10.033	496,650	34,793	3,600,000
3340078081	LOS ANGELES	CA		07/29/2024	9.190	906,444		4,990,000
3340078098	LAKEWOOD	NJ		08/19/2024	9.325	463,273	118,182	2,700,000
3340078367	NORTH PORT	FL		08/19/2024	9.028	23,152	15,046	390,000
3340078373	NORTH PORT	FL		07/29/2024	9.208	4,546	11,892	360,000
3340078375	NORTH PORT	FL		07/29/2024	9.208	2,478		360,000
3340078378	OCALA	FL		08/19/2024	9.028	10,147	5,799	330,000
3340078379	CAPE CORAL	FL		07/29/2024	9.208	6,111		450,000
3340078380	CAPE CORAL	FL		08/19/2024	9.028	10,485	18,955	359,000
3340078385	NORTH PORT	FL		07/29/2024	9.208	2,200		390,000
3340078406	CAPE CORAL	FL		07/29/2024	9.356	32,320	148,846	529,000
3340078421	BROKEN ARROW	OK		08/26/2024	9.265	4,156		260,000
3340078497	LINCOLN	CA		07/29/2024	9.053	39,909	185,692	2,100,000
3340078578	HOUSTON	TX		08/19/2024	9.414	53,542		485,000
3340078628	GREENWOOD LAKE	NY		08/26/2024	8.725	8,429	11,371	650,000
3340078669	TEXAS CITY	TX		08/19/2024	9.170	74,068	102,556	420,000
3340079005	BELLWOOD	IL		07/19/2024	9.409	31,438		270,000
3340079102	PHILADELPHIA	PA		08/19/2024	9.170	49,549	96,022	770,000
3340079136	NORTH PORT	FL		07/29/2024	9.208	3,405	7,961	390,000
3340079174	CHICAGO	IL		07/29/2024	9.576	23,855	40,238	265,000
3340079191	PITTSBURGH	PA		07/29/2024	9.350	2,103	11,415	316,000
3340079444	CORPUS CHRISTI	TX		08/26/2024	8.731	60,347		853,000
3340079450	ROCKY MOUNT	NC		07/29/2024	9.445	12,870		93,000
3340079571	EAST ISLIP	NY		07/19/2024	9.118	19,602		800,000
3340079576	BIG BEAR LAKE	CA		08/19/2024	9.414	16,840		730,000
3340079625	LORIS	SC		08/19/2024	9.705	16,007	36,070	271,000
3340079730	MICHIGAN CITY	IN		03/27/2025	8.910	110,742		465,000
3340079839	NEWTON	NC		07/29/2024	9.653	31,135	5,613	278,000
3340079850	HAMPTON BAYS	NY		07/19/2024	9.421	106,923	10,174	900,000
3340079873	BALTIMORE	MD		08/26/2024	9.473	4,536	51,608	206,000
3340079954	CAPE CORAL	FL		08/19/2024	9.170	21,171	182,687	615,000
3340079986	BELLEVUE	WA		09/03/2024	10.210	307,576	175,842	3,700,000
3340080125	LIVINGSTON	NJ		08/26/2024	9.170	234,630	176,220	1,980,000
3340080294	FLORHAM PARK	NJ		08/19/2024	9.170	370,973	62,964	2,270,000
3340080312	ALLENTOWN	PA		08/19/2024	9.473	22,370		255,000
3340080350	CLEVELAND	OH		07/29/2024	9.445	12,423		124,000
3340080354	LIVINGSTON	NJ		08/19/2024	9.170	88,229	157,014	1,735,000
3340080483	LYMAN	SC		09/03/2024	9.176	16,365	9,942	467,000
3340080488	SAVANNAH	GA		08/19/2024	10.358	24,532	50,711	269,000
3340080923	LAKEWOOD	NJ		08/19/2024	9.307	28,167	267,653	2,580,000
3340080924	PITTSBURGH	PA		08/26/2024	9.396	79,200		300,000
3340080946	WAXHAW	NC		08/19/2024	9.325	1,345	157,052	825,000
3340080948	JERSEY CITY	NJ		08/26/2024	8.879	113,731		1,070,000
3340081018	HAMPTON BAYS	NY		10/10/2024	8.425	88,308	5,544	1,150,000
3340081073	BELLEROSE	NY		08/26/2024	9.265	28,433		838,000
3340081111	WEST GROVE	PA		10/03/2024	8.798	1,584	28,286	650,000
3340081114	DECATUR	GA		08/26/2024	9.170	201,213		950,000
3340081219	BALTIMORE	MD		09/18/2024	8.858	49,732		235,000
3340081263	JERSEY CITY	NJ		10/31/2024	8.431	106,682		760,000
3340081332	FRANKLIN PARK	IL		09/18/2024	9.006	43,679		370,000
3340081425	CHARLOTTE	NC		09/10/2024	8.888	471,977	407,957	3,119,760
3340081444	NEWTOWN	CT		08/26/2024	9.128	10,103		830,000
3340081542	CHICAGO	IL		08/19/2024	9.028	20,650	10,724	500,000
3340081649	DETROIT	MI		08/26/2024	9.272	22,104	17,613	215,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340081744	CAPE CORAL	FL		08/26/2024	9.170	18,106	201,233	625,000
3340081760	CHESTER	NY		09/03/2024	8.725	12,672	22,968	520,000
3340081902	CHICAGO	IL		09/03/2024	8.879	44,352	25,780	1,370,000
3340081903	CHICAGO	IL		08/26/2024	9.443	36,091		280,000
3340081910	CHICAGO	IL		09/03/2024	8.879	191,675	88,920	1,195,000
3340081973	WILKES-BARRE	PA		12/19/2024	8.927	7,920		196,000
3340081999	MONROE	NY		09/03/2024	9.170	1,229,465	693,935	6,400,000
3340082076	CADILLAC	MI		10/23/2024	9.470	55,940	22,605	275,000
3340082167	KEAAU	HI		04/24/2025	8.890	243,715		835,000
3340082179	LIGHTHOUSE POINT	FL		08/26/2024	9.265	15,127	59,479	1,875,000
3340082184	LEHIGH ACRES	FL		08/26/2024	9.711	215,424		415,000
3340082185	LEHIGH ACRES	FL		08/26/2024	9.711	214,632		415,000
3340082208	CAPE CORAL	FL		01/08/2025	10.500	715,046		1,840,000
3340082211	LIVINGSTON	NJ		08/26/2024	9.170	94,863	220,884	1,650,000
3340082221	SHORT HILLS	NJ		09/03/2024	9.170	467,280	126,720	3,150,000
3340082226	LIVINGSTON	NJ		08/26/2024	9.170	116,141	334,664	1,760,000
3340082261	WESTHAMPTON BEACH	NY		09/26/2024	9.125	238,074		7,250,000
3340082280	POUGHKEEPSIE	NY		10/03/2024	8.822	34,545	17,513	360,000
3340082315	HUMBOLDT	TN		10/10/2024	8.965	42,408		137,000
3340082336	LARKSVILLE	PA		09/10/2024	9.125	16,984	9,207	346,000
3340082341	TEANECK	NJ		09/10/2024	9.125	157,885	43,124	1,165,000
3340082370	LAGUNA BEACH	CA		09/03/2024	9.022	623,700	29,700	3,800,000
3340082421	CALABASH	NC		08/26/2024	9.711	58,403	58,020	325,000
3340082422	CALABASH	NC		08/26/2024	9.711	58,403	58,020	375,000
3340082473	MARTINSVILLE	IN		09/10/2024	8.882	36,394	26,794	285,000
3340082496	PHILADELPHIA	PA		09/03/2024	9.265	42,530		225,000
3340082541	MANVILLE	NJ		08/26/2024	8.861	20,117	27,522	495,000
3340082547	PHILADELPHIA	PA		09/18/2024	9.333	68,825	24,829	230,000
3340082592	HOUSTON	TX		08/26/2024	9.711	22,018	19,206	267,500
3340082683	EWING	NJ		09/18/2024	8.983	19,905	40,725	415,000
3340082713	AUBURN	CA		10/03/2024	9.002	124,095	148,728	825,000
3340082743	YORK	PA		05/22/2025	9.358	676,126		1,238,000
3340082831	PALM SPRINGS	CA		09/18/2024	8.828	163,731	43,192	1,650,000
3340082947	MACON	GA		10/03/2024	8.960	52,477	10,363	210,000
3340083049	WOODBOURNE	NY		09/26/2024	9.036	27,086		424,000
3340083071	HAMILTON	OH		09/03/2024	9.170	5,354	9,829	205,000
3340083115	JOHNSTOWN	NY		12/12/2024	9.301	19,800		164,000
3340083207	LIVINGSTON	NJ		09/03/2024	9.170	324,949	130,319	1,690,000
3340083240	HAYWARD	CA		10/03/2024	8.870	47,119	46,951	1,200,000
3340083243	BERLIN	CT		09/26/2024	8.739	34,906		328,000
3340083262	AUBURN	CA		09/10/2024	9.006	26,017	23,404	520,000
3340083304	GREENVILLE	NC		09/18/2024	9.125	2,528		280,000
3340083305	OGDENSBURG	NJ		09/26/2024	9.333	3,406	31,522	460,000
3340083310	KILLINGLY	CT		09/03/2024	9.265	3,158	4,377	350,000
3340083316	BELLAIRE	OH		12/05/2024	8.701	56,802	6,975	139,000
3340083333	BROOKLYN	NY		10/31/2024	8.425	164,736	53,064	1,155,000
3340083345	PHILADELPHIA	PA		09/18/2024	9.131	12,846	32,135	300,000
3340083352	WALLINGTON	NJ		10/10/2024	9.173	45,144		504,000
3340083534	LOS ANGELES	CA		09/18/2024	8.591	206,336	178,220	3,800,000
3340083543	DAYTON	OH		09/18/2024	9.333	4,388		215,000
3340083657	JACKSONVILLE	FL		10/10/2024	9.173	44,843		241,000
3340083719	CAIRO	NY		10/10/2024	8.425	115,507	25,786	400,000
3340083769	PHILADELPHIA	PA		09/18/2024	9.125	2,134	18,217	145,000
3340083814	MORTON GROVE	IL		09/18/2024	9.125	18,410		440,000
3340083836	PHILADELPHIA	PA		10/03/2024	8.426	28,433	25,938	500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340083905	CHICAGO	IL		10/23/2024	8.965	6,890	18,085	200,000
3340083908	NEW PROVIDENCE	NJ		09/18/2024	9.125	40,907	76,658	1,275,000
3340083924	EAST GREENWICH	RI		10/03/2024	9.020	13,632	1,983	720,000
3340083959	GAS CITY	IN		09/18/2024	9.333	24,251	10,890	175,000
3340083972	EAST CHICAGO	IN		09/18/2024	9.006	22,145	10,328	290,000
3340084046	NORTH HALEDON	NJ		09/26/2024	9.303	59,558		775,000
3340084160	HOUSTON	TX		02/06/2025	11.750	87,182	36,974	557,000
3340084172	MIDLAND	NC		10/23/2024	9.025	37,462	21,938	690,000
3340084233	FALL RIVER	MA		10/03/2024	8.876	7,583	5,503	400,000
3340084252	PROVIDENCE	RI		10/23/2024	8.561	12,775	29,761	550,000
3340084286	LA GRANGE	IL		11/21/2024	8.392	21,038		735,000
3340084431	COLFAX	CA		10/03/2024	8.726	9,452	15,863	455,000
3340084448	DELAND	FL		09/10/2024	9.256	7,920		213,000
3340084473	LYNN	MA		09/10/2024	9.125	39,766		610,000
3340084503	FREEPORT	NY		02/13/2025	8.774	617,364		1,075,000
3340084552	LOS ANGELES	CA		10/10/2024	8.134	45,925	37,941	2,650,000
3340084553	BROOKLYN	NY		12/19/2024	9.093	65,578	103,950	1,990,000
3340084608	BENSENVILLE	IL		09/26/2024	8.739	39,814		405,000
3340084620	SHIRLEY	NY		09/26/2024	8.828	20,474		554,000
3340084629	ROEBLING	NJ		09/26/2024	8.733	35,363		350,000
3340084648	COLUMBIA	SC		09/18/2024	9.303	4,352	24,398	153,000
3340084664	BROOKLYN	NY		11/21/2024	8.944	136,184	84,744	1,900,000
3340084700	LONG BEACH	CA		10/31/2024	8.431	5,544	51,084	795,000
3340084712	HYDE PARK	MA		09/26/2024	9.131	57,777		1,400,000
3340084761	NEW ORLEANS	LA		10/31/2024	8.870	29,529	33,860	342,000
3340084773	FAIR HAVEN	NJ		09/26/2024	8.591	280,859		1,205,000
3340084860	ATLANTA	GA		10/03/2024	9.170	11,937	32,635	416,000
3340084876	ANDERSON	IN		09/18/2024	9.363	22,731	5,619	135,000
3340084918	HOWARD BEACH	NY		10/03/2024	8.960	172,337		850,000
3340084983	GULFPORT	FL		09/26/2024	9.125	14,875		493,000
3340084990	ATLANTA	GA		10/03/2024	8.870	5,854	27,601	369,000
3340085005	ST. LOUIS	MO		10/31/2024	8.425	23,350		108,000
3340085052	BRONX	NY		10/03/2024	8.420	12,870	157,410	1,300,000
3340085053	CHICAGO	IL		10/31/2024	8.579	3,352	57,610	400,000
3340085087	WESTFIELD	NJ		10/03/2024	8.870	478,289	188,200	1,950,000
3340085089	CHICAGO	IL		10/10/2024	8.965	26,057	23,839	265,000
3340085126	LOS ANGELES	CA		09/26/2024	8.442	73,603	108,280	1,950,000
3340085162	BALTIMORE	MD		12/19/2024	9.301	52,482	38,927	210,000
3340085173	CICERO	IL		10/10/2024	8.668	39,244		320,000
3340085240	INDIANAPOLIS	IN		10/10/2024	8.573	16,708	30,714	400,000
3340085302	LANSING	IL		10/10/2024	8.858	50,371	20,117	330,000
3340085353	FRIDAY HARBOR	WA		10/31/2024	8.941	12,735	74,131	515,000
3340085355	SEMINOLE	FL		10/31/2024	8.728	8,890	4,356	390,000
3340085357	SAN FRANCISCO	CA		10/23/2024	8.579	188,892		4,000,000
3340085362	FORT LAUDERDALE	FL		10/03/2024	8.576	49,817	58,054	670,000
3340085365	ST. PETERSBURG	FL		10/23/2024	8.728	99,792		575,000
3340085451	SPARTA	NJ		10/31/2024	9.173	157,033		650,000
3340085707	CLEVELAND	OH		10/31/2024	9.262	6,930	7,876	226,000
3340085760	WHEATON	IL		10/23/2024	8.425	47,066	50,350	709,000
3340085843	DUNCAN	OK		03/27/2025	8.892	64,548		171,000
3340085885	JACKSONVILLE	FL		10/31/2024	8.431	22,918	13,248	245,000
3340085967	OAKLAND	CA		10/23/2024	8.793	56,707		500,000
3340085995	MOUNT VERNON	NY		10/10/2024	9.203	42,471	36,650	880,000
3340086009	ANN ARBOR	MI		10/10/2024	9.179	14,058	14,850	600,000
3340086078	HAMMOND	IN		12/19/2024	8.974	31,346	51,735	260,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340086115	JERSEY CITY	NJ		01/16/2025	8.942	1,246,147	115,745	3,680,000
3340086117	CARLISLE	OH		10/10/2024	9.096	31,690	5,891	237,000
3340086135	LAKELAND	FL		10/23/2024	8.870	21,740	8,415	207,000
3340086287	WARRENSVILLE HEIGHTS	OH		10/23/2024	9.025	2,218		230,000
3340086360	NORTH HALEDON	NJ		12/05/2024	8.707	36,068	42,059	678,000
3340086418	PITTSTON	PA		11/21/2024	9.057	7,920		141,000
3340086458	RUTHERFORD	NJ		10/23/2024	8.799	144,540	25,344	1,375,000
3340086514	MILLVILLE	NJ		02/06/2025	9.900	71,280		175,000
3340086557	COALDALE	PA		11/21/2024	9.289	9,465	18,109	130,000
3340086629	EVERGREEN PARK	IL		03/19/2025	8.910	126,878		275,000
3340086650	PHILADELPHIA	PA		10/23/2024	8.579	9,613	7,700	150,000
3340086699	PITTSBURGH	PA		11/21/2024	8.784	32,598	21,383	230,000
3340086711	CHICAGO	IL		12/19/2024	8.404	138,601		975,000
3340086712	ELMSFORD	NY		12/19/2024	8.796	22,754	15,028	652,000
3340086795	BALTIMORE	MD		10/23/2024	8.276	2,308	7,695	300,000
3340086949	BERGENFIELD	NJ		11/14/2024	8.968	158,004		807,000
3340087044	STATEN ISLAND	NY		12/19/2024	9.010	386,021		1,500,000
3340087359	NEPTUNE CITY	NJ		10/23/2024	8.941	3,960		540,000
3340087363	BROOKLYN	NY		04/24/2025	9.193	100,980		1,125,000
3340087485	WINDSOR	VA		10/23/2024	8.882	47,013	32,345	440,000
3340087486	NEWARK	NJ		11/14/2024	8.250	63,019		775,000
3340087529	CHATHAM TOWNSHIP	NJ		12/30/2024	8.850	1,108,800		3,837,000
3340087571	TROY	NY		11/14/2024	8.968	3,168	60,192	230,000
3340087717	OCALA	FL		02/06/2025	11.500	115,670	30,571	315,000
3340087787	PALM COAST	FL		02/06/2025	8.507	244,976		450,000
3340087789	PALM COAST	FL		02/06/2025	8.507	245,986		450,000
3340087795	LEOMINSTER	MA		05/22/2025	8.614	338,659		670,000
3340087875	CLEVELAND HEIGHTS	OH		10/23/2024	8.674	24,651	13,622	246,000
3340087928	OAKDALE	PA		11/14/2024	8.784	59,385	55,455	410,000
3340087937	SARASOTA	FL		11/14/2024	9.005	55,679	6,685	492,000
3340088096	WOLFEBORO	NH		11/14/2024	8.844	61,891	27,636	620,000
3340088177	EAST QUOGUE	NY		06/26/2025	8.718	371,686		807,000
3340088237	LACEY	NJ		01/08/2025	11.750	191,598		410,000
3340088238	PEMBERTON TOWNSHIP	NJ		01/08/2025	11.750	160,879		340,000
3340088239	BARNEGAT TOWNSHIP	NJ		01/08/2025	11.750	195,986		415,000
3340088240	BARNEGAT	NJ		01/08/2025	11.750	201,692		425,000
3340088244	BARNEGAT TOWNSHIP	NJ		01/08/2025	11.750	173,166		400,000
3340088245	PEMBERTON	NJ		01/08/2025	11.750	156,666		330,000
3340088247	MANCHESTER TOWNSHIP	NJ		01/08/2025	11.750	165,270		350,000
3340088249	LACEY	NJ		01/08/2025	11.750	200,374		410,000
3340088251	BERKELEY TOWNSHIP	NJ		01/08/2025	11.750	200,374		425,000
3340088253	BARNEGAT TOWNSHIP	NJ		01/08/2025	11.750	207,396		444,000
3340088254	FORKED RIVER	NJ		01/08/2025	11.750	187,209		390,000
3340088429	OCALA	FL		02/06/2025	11.250	121,843	28,959	315,000
3340088535	BROOKLYN	NY		01/08/2025	9.740	1,425,006	257,993	3,000,000
3340088550	MIAMI	FL		12/12/2024	8.927	9,501	45,939	515,000
3340088568	IRVINGTON	NJ		02/13/2025	8.958	272,463	56,707	690,000
3340088626	LANCASTER	CA		12/19/2024	8.050	31,731	24,501	580,000
3340088634	ASBURY PARK	NJ		01/08/2025	11.750	155,517		350,000
3340088635	NEPTUNE	NJ		01/08/2025	11.750	152,100		320,000
3340088636	ASBURY PARK	NJ		01/08/2025	11.750	186,156		410,000
3340088637	ASBURY PARK	NJ		01/08/2025	11.750	195,108		410,000
3340088638	NEPTUNE	NJ		01/08/2025	11.750	210,029		450,000
3340088639	NEPTUNE CITY	NJ		01/08/2025	11.750	195,986		420,000
3340088640	ASBURY PARK	NJ		01/08/2025	11.750	345,192		700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3340088641	ASBURY PARK	NJ		01/08/2025	11.750	327,637		700,000
3340088642	ASBURY PARK	NJ		01/08/2025	11.750	178,433		380,000
3340088646	BEACHWOOD	NJ		01/08/2025	11.750	204,763		440,000
3340088647	BRICK TOWNSHIP	NJ		01/08/2025	11.750	155,613		357,000
3340088648	STAFFORD TOWNSHIP	NJ		01/08/2025	11.750	183,349		377,000
3340088650	BARNEGAT TOWNSHIP	NJ		01/08/2025	11.750	207,396		445,000
3340088651	NEW ORLEANS	LA		01/08/2025	11.750	251,143	7,920	553,000
3340088653	MAPLE GLEN	PA		11/14/2024	8.784	54,569	43,243	760,000
3340088655	SOUTH AMBOY	NJ		11/14/2024	8.784	29,858	42,926	428,000
3340088775	WASHINGTON	DC		01/08/2025	10.500	1,918,422		4,400,000
3340088808	TUCKER	GA		04/10/2025	9.193	549,133		1,000,000
3340088833	SCARSDALE	NY		12/19/2024	8.648	518,134	44,827	3,900,000
3340089031	BROOKLYN	NY		03/19/2025	8.916	392,040		975,000
3340089067	CHICAGO	IL		12/19/2024	8.707	4,344	7,603	550,000
3340089179	WEST PALM BEACH	FL		11/21/2024	8.844	12,089	14,007	460,000
3340089248	EAST ELMHURST	NY		02/06/2025	8.928	545,292		1,345,000
3340089257	PHILADELPHIA	PA		11/14/2024	8.784	28,710		308,000
3340089296	INDIANAPOLIS	IN		12/19/2024	8.659	59,402		500,000
3340089443	MOUNT VERNON	OH		12/12/2024	8.410	65,070	43,139	419,000
3340089616	GRAFTON	MA		12/30/2024	9.444	47,070		4,524,000
3340089637	BALTIMORE	MD		01/16/2025	11.000	10,692		262,000
3340089684	BALTIMORE	MD		12/12/2024	9.069	39,947	31,482	285,000
3340089824	TOLEDO	OH		02/06/2025	8.447	97,357		185,000
3340090056	SAN FRANCISCO	CA		12/12/2024	8.707	339,966		6,000,000
3340090148	PHILADELPHIA	PA		12/12/2024	8.262	37,501	43,497	626,000
3340090173	PELHAM	NY		01/16/2025	8.817	414,826	18,596	966,000
3340090195	ORLANDO	FL		12/05/2024	8.707	24,116	7,564	351,000
3340090317	CHICAGO	IL		01/08/2025	8.876	362,182		694,000
3340090334	MONROE	NY		12/12/2024	9.069	174,537	112,147	950,000
3340090407	DETROIT	MI		03/07/2025	8.910	59,558		130,000
3340090413	MATTHEWS	NC		02/06/2025	9.481	23,364		685,000
3340090474	OCALA	FL		02/06/2025	11.500	127,006	20,262	306,000
3340090655	SEMINOLE	FL		12/30/2024	8.796	93,654	9,306	585,000
3340090664	AKRON	OH		12/12/2024	8.927	3,184	18,044	150,000
3340090718	ANDOVER	NJ		12/12/2024	8.927	53,856	1,584	497,000
3340090905	KISSIMMEE	FL		01/16/2025	8.776	247,239	7,469	476,000
3340091065	CLEVELAND	OH		12/30/2024	8.927	50,284		240,000
3340091119	SOUTH BEND	IN		02/20/2025	8.875	87,437		236,000
3340091154	ASHLEY	PA		01/08/2025	10.500	79,232	59,915	340,000
3340091243	NEWARK	NJ		02/06/2025	9.487	437,964		882,000
3340091336	LANSING	IL		12/12/2024	8.856	23,257		260,000
3340091337	EAST ORANGE	NJ		12/30/2024	9.069	135,590	52,589	840,000
3340091364	DIX HILLS	NY		03/19/2025	8.768	621,829		1,650,000
3340091411	STRATFORD	CT		12/30/2024	8.796	30,821	6,653	465,000
3340091435	WESTBURY	NY		01/16/2025	8.740	468,349		1,800,000
3340091445	CENTRAL FALLS	RI		01/16/2025	9.097	231,177	29,482	530,000
3340091489	MILWAUKEE	WI		03/07/2025	8.708	66,615	11,088	174,000
3340091506	WASHINGTON	CT		01/16/2025	9.097	256,212	18,612	540,000
3340091553	QUINCY	MA		01/16/2025	9.215	1,780,864	429,885	4,870,000
3340091579	CAPE CORAL	FL		02/06/2025	10.740	140,392	69,117	400,000
3340091592	HOUSTON	TX		01/16/2025	8.942	710,044	41,248	1,800,000
3340091688	CORAM	NY		12/12/2024	8.778	16,602		495,000
3340091754	NORCROSS	GA		01/16/2025	8.942	190,999	15,990	375,000
3340091759	CAPE CORAL	FL		02/06/2025	8.946	171,970	46,900	592,000
3340091801	STREAMWOOD	IL		01/16/2025	8.651	134,442		290,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340091838	MAYSVILLE	KY		01/16/2025	9.542	15,840		180,000
3340091953	WICHITA FALLS	TX		01/08/2025	11.740	48,074		112,500
3340091980	ST. PETERSBURG	FL		02/06/2025	10.500	196,599	19,098	406,000
3340091984	CLEVELAND	OH		01/08/2025	10.500	28,512	14,533	80,000
3340092027	CHICAGO	IL		01/08/2025	8.348	40,154		220,000
3340092071	WESTWEGO	LA		01/08/2025	10.750	78,056	10,432	198,000
3340092126	DECATUR	GA		12/30/2024	8.707	51,559		365,000
3340092133	ST. LOUIS	MO		01/08/2025	10.000	45,226		242,000
3340092138	PAWCATUCK	CT		12/30/2024	8.838	3,203	11,388	502,000
3340092144	APTOS	CA		02/13/2025	8.946	599,841		1,130,000
3340092228	ROCK HILL	SC		01/08/2025	8.954	70,686	23,562	190,000
3340092229	ROCK HILL	SC		01/08/2025	8.954	70,349	23,899	190,000
3340092241	GOULDSBORO	PA		03/07/2025	8.708	59,242	11,642	350,000
3340092299	GREENWICH	CT		02/06/2025	9.017	592,456	83,516	1,375,000
3340092309	HARTFORD	CT		01/16/2025	8.651	248,511	28,135	499,000
3340092322	ELLICOTT CITY	MD		05/22/2025	8.614	462,049		1,300,000
3340092335	CHICAGO	IL		01/16/2025	8.948	217,519	30,631	540,000
3340092351	PHILADELPHIA	PA		01/16/2025	8.651	85,223	23,370	240,000
3340092358	AKRON	OH		01/08/2025	9.740	43,782	5,667	124,000
3340092425	WILLIS	TX		03/07/2025	9.177	203,393	4,813	385,000
3340092446	CLIFFORD TOWNSHIP	PA		01/16/2025	8.776	142,845	22,643	335,500
3340092525	ST. LOUIS	MO		12/30/2024	9.069	10,692	7,524	110,000
3340092675	PASSAIC	NJ		01/16/2025	8.336	342,144		715,000
3340092710	PARADISE	CA		02/06/2025	8.649	160,693	117,775	560,000
3340092760	THE BRONX	NY		01/16/2025	8.348	295,812		655,000
3340092795	DETROIT	MI		01/16/2025	8.942	17,107	28,116	115,000
3340092814	WESTBURY	NY		03/27/2025	8.560	766,260		1,712,000
3340092819	GREENVILLE	SC		01/16/2025	9.013	318,780	10,692	730,000
3340092835	LEHIGH ACRES	FL		02/20/2025	9.017	101,655	31,361	353,000
3340092885	ATLANTA	GA		01/08/2025	10.250	476,131	20,651	850,000
3340092901	ST. PETERSBURG	FL		01/16/2025	8.740	206,316	24,156	406,000
3340092933	ALBANY	NY		02/13/2025	8.726	94,763		180,900
3340092956	LEXINGTON	NC		01/08/2025	10.500	86,605	20,038	188,000
3340093026	ST. PETERSBURG	FL		02/06/2025	8.946	149,339		2,170,000
3340093035	CHICAGO	IL		02/06/2025	8.821	121,651	15,325	290,000
3340093068	PACIFIC	MO		01/16/2025	9.013	62,014	27,562	200,000
3340093156	LORTON	VA		01/08/2025	10.750	123,552		255,000
3340093228	YONKERS	NY		04/24/2025	8.551	178,199		700,000
3340093342	SOUTH ORANGE VILLAGE	NJ		04/10/2025	8.652	603,821		1,400,000
3340093445	KETCHIKAN	AK		03/07/2025	8.910	102,317		645,000
3340093520	CLEVELAND	OH		03/07/2025	8.769	55,583		130,000
3340093553	BANNOCKBURN	IL		02/20/2025	8.507	618,691		1,750,000
3340093561	ORMOND BEACH	FL		01/16/2025	8.776	138,006	46,094	350,000
3340093607	ABERDEEN	NC		01/16/2025	8.206	106,920		300,000
3340093630	WOODBRIDGE	CT		01/16/2025	10.500	320,760		590,000
3340093676	PHILADELPHIA	PA		02/06/2025	8.988	129,690		345,000
3340093682	KINGSTON	NY		02/06/2025	8.210	192,456		440,000
3340093685	KINGSTON	NY		02/06/2025	8.210	201,366		460,000
3340093713	KINGSTON	NY		02/06/2025	8.210	192,456		385,000
3340093725	PENSACOLA	FL		02/06/2025	8.804	165,528		345,000
3340093729	WEST HOLLYWOOD	CA		02/06/2025	8.447	582,603		1,285,000
3340093799	KINGSTON	NY		02/06/2025	8.210	192,456		350,000
3340093800	KINGSTON	NY		02/06/2025	8.210	192,456		350,000
3340093803	KINGSTON	NY		02/06/2025	8.210	192,456		375,000
3340093871	BRIDGETON	NJ		04/24/2025	8.961	92,684		228,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340093895	MINERAL WELLS	TX		02/06/2025	9.190	108,324	64,152	440,000
3340093926	BIRMINGHAM	AL		03/27/2025	8.922	34,595		138,500
3340093942	HOLBROOK	NY		01/16/2025	8.722	401,940		725,000
3340093971	RIDGE	NY		05/29/2025	8.614	352,123		650,000
3340093983	ALBUQUERQUE	NM		02/06/2025	8.780	107,633		200,000
3340093994	GREENFIELD	MA		02/13/2025	8.744	220,002		540,000
3340094034	LINCOLNTON	NC		05/22/2025	8.818	188,930		470,000
3340094087	MELROSE	MA		05/29/2025	8.614	567,772		1,470,000
3340094142	WILTON MANORS	FL		03/27/2025	8.708	559,588		1,975,000
3340094232	CAPE CORAL	FL		04/24/2025	9.431	149,393		731,000
3340094299	JERSEY CITY	NJ		02/06/2025	8.744	437,976		790,000
3340094356	SAINT ALBANS	NY		02/06/2025	8.744	399,168		715,000
3340094398	CHICAGO	IL		03/27/2025	8.316	94,089		347,000
3340094404	ROCHESTER	PA		03/27/2025	8.174	82,628		192,000
3340094414	AKRON	OH		02/13/2025	8.738	55,594		115,000
3340094420	NEW ORLEANS	LA		02/06/2025	8.744	102,627		370,000
3340094434	DETROIT	MI		02/20/2025	8.946	138,006		272,000
3340094647	NORTH MIAMI BEACH	FL		02/13/2025	8.210	199,584	23,364	610,000
3340094750	MONTICELLO	NY		04/10/2025	8.890	291,020		760,000
3340094751	MAYWOOD	IL		02/20/2025	8.352	160,222		289,000
3340094754	BROOKLYN	NY		06/05/2025	8.614	242,352		875,000
3340094812	ANCHORAGE	AK		03/27/2025	9.362	284,090		595,000
3340094831	VALDOSTA	GA		02/20/2025	8.744	76,745		183,000
3340094835	VALDOSTA	GA		02/20/2025	8.744	77,283		183,000
3340094965	GARY	IN		04/10/2025	8.688	81,243		215,000
3340094993	PERTH AMBOY	NJ		04/10/2025	8.154	279,180		560,000
3340094995	GREENSBORO	GA		03/07/2025	8.732	229,243	92,532	911,500
3340094996	WARWICK	NY		04/10/2025	8.677	393,184		1,000,000
3340095037	KANSAS CITY	MO		03/07/2025	8.698	57,499	7,128	136,000
3340095039	EVANSTON	IL		02/13/2025	8.477	305,154		725,000
3340095087	BROOKLYN	NY		04/24/2025	8.154	392,832		789,000
3340095148	SILVIS	IL		06/26/2025	8.988	34,452		100,000
3340095170	PATCHOGUE	NY		04/24/2025	8.670	338,184		610,000
3340095178	WOODBURY	NJ		04/10/2025	8.154	179,150		330,000
3340095251	PROSPECT HEIGHTS	IL		02/20/2025	8.649	110,088		215,000
3340095260	CHICAGO	IL		02/20/2025	8.952	255,841	25,517	630,000
3340095385	COLUMBUS	GA		04/24/2025	8.961	40,428		135,000
3340095395	INDIANAPOLIS	IN		02/20/2025	8.649	64,271	44,015	500,000
3340095401	ASTORIA	NY		04/10/2025	8.688	787,644		1,600,000
3340095430	NORTH PORT	FL		03/27/2025	8.910	227,304		410,000
3340095500	AUGUSTA	GA		03/27/2025	8.708	79,868		150,000
3340095503	FRESNO	CA		02/13/2025	8.804	145,253		262,000
3340095591	HEPHZIBAH	GA		02/13/2025	8.928	90,122		183,000
3340095594	RIVER ROUGE	MI		03/27/2025	8.910	47,441		180,000
3340095629	NEW BRITAIN	CT		03/27/2025	8.708	231,977		404,000
3340095656	CHICAGO	IL		04/24/2025	8.296	130,077		358,000
3340095687	VALHALLA	NY		06/26/2025	8.718	431,315		975,000
3340095693	CHICAGO	IL		02/20/2025	8.946	172,084		337,000
3340095699	WYANDANCH	NY		02/20/2025	8.733	319,477		630,000
3340095712	CHICAGO	IL		05/29/2025	8.224	147,312		540,000
3340095839	DUNNELLON	FL		04/10/2025	8.890	927,890		1,885,000
3340095854	YONKERS	NY		03/27/2025	8.174	658,944		1,200,000
3340095863	HAMPTON BAYS	NY		03/19/2025	8.174	712,404		1,250,000
3340095893	CAPE CORAL	FL		04/24/2025	9.134	409,231		1,100,000
3340095937	NEW PORT RICHEY	FL		03/07/2025	8.981	102,663		374,700

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340095943	LEHIGH ACRES	FL		03/19/2025	8.981	197,089		960,000
3340095972	PRAIRIE VILLAGE	KS		04/24/2025	8.154	313,632		528,000
3340096001	GLEN BURNIE	MD		03/27/2025	9.213	238,392		430,000
3340096014	MASTIC	NY		04/10/2025	8.154	237,362		490,000
3340096020	TAVARES	FL		04/24/2025	9.425	520,743		960,000
3340096033	QUEENS	NY		04/10/2025	8.688	392,040		900,000
3340096038	PARMA	OH		02/20/2025	9.017	94,446		230,000
3340096053	ALBANY	NY		03/27/2025	8.708	90,605		215,000
3340096061	FLORENCE	SC		03/27/2025	9.445	138,046		249,000
3340096079	LANCASTER	SC		03/07/2025	8.839	66,393	35,208	309,000
3340096090	PARADISE	CA		05/22/2025	8.518	230,670		478,000
3340096101	GRAHAM	NC		04/24/2025	9.425	257,513		604,000
3340096139	BALTIMORE	MD		03/27/2025	8.744	188,041		345,000
3340096286	LONG BEACH	NY		05/22/2025	8.212	549,569		1,169,000
3340096308	HUNTINGTON STATION	NY		09/08/2025	10.544	285,048		660,000
3340096326	BALTIMORE	MD		03/19/2025	9.207	62,113		210,000
3340096344	DETROIT	MI		03/27/2025	8.910	58,212		140,000
3340096357	PINE BUSH	NY		03/27/2025	9.451	213,444		450,000
3340096435	INDIANAPOLIS	IN		04/10/2025	8.872	77,491		305,000
3340096449	GASTONIA	NC		03/27/2025	8.892	175,111		375,000
3340096468	PORT CHARLOTTE	FL		06/05/2025	9.058	472,768		856,000
3340096474	BRANDON	FL		04/24/2025	8.724	258,509		512,000
3340096476	CAPE CORAL	FL		04/24/2025	9.134	366,398		950,000
3340096480	TAPPAN	NY		04/10/2025	8.421	299,574		765,000
3340096490	FREEHOLD TOWNSHIP	NJ		03/27/2025	9.356	212,267		1,700,000
3340096516	CARTERSVILLE	GA		04/10/2025	8.718	281,081		507,000
3340096537	GREENVILLE	NC		05/22/2025	8.818	281,944		514,000
3340096572	FORT MYERS	FL		04/10/2025	9.163	191,844		360,000
3340096598	NEWARK	NJ		03/27/2025	8.471	423,720		770,000
3340096624	MARBLE FALLS	TX		03/07/2025	9.065	206,081	17,342	403,000
3340096630	LOGANVILLE	GA		04/10/2025	8.748	291,060		525,000
3340096634	HICKSVILLE	NY		03/27/2025	8.700	659,392		1,475,000
3340096651	BEAVER FALLS	PA		04/24/2025	8.154	76,000		215,000
3340096685	MILILANI	HI		03/19/2025	8.619	618,710		1,116,000
3340096712	BROOKLYN	NY		04/10/2025	8.551	1,069,200		1,950,000
3340096714	THE COLONY	TX		06/05/2025	9.358	390,262		708,000
3340096721	CHICAGO	IL		03/27/2025	8.471	22,022		295,000
3340096726	ELIZABETH	NJ		03/27/2025	8.174	416,988		730,000
3340096746	ISLANDIA	NY		04/24/2025	8.670	306,504		670,000
3340096748	FREEPORT	NY		03/27/2025	8.697	360,329		725,000
3340096751	WOODRIDGE	IL		03/27/2025	8.708	211,424		450,000
3340096778	CHICAGO	IL		04/10/2025	8.932	122,522		320,000
3340096867	BAY SHORE	NY		03/27/2025	9.154	92,989		740,500
3340096896	GREENVILLE	NC		04/24/2025	8.890	908,107		1,638,000
3340096897	GREENVILLE	NC		04/24/2025	8.890	1,130,975		2,040,000
3340096899	GREENVILLE	NC		04/24/2025	8.890	1,040,534		2,040,000
3340096950	INDIANAPOLIS	IN		03/27/2025	8.916	209,880		390,000
3340096963	METAIRIE	LA		03/27/2025	8.910	432,670		925,000
3340096968	WYNNEWOOD	PA		03/27/2025	8.316	567,112		1,025,000
3340096973	CHICAGO	IL		03/19/2025	8.708	171,654		480,000
3340096975	BAY SHORE	NY		03/27/2025	8.560	318,622		620,000
3340096981	KING GEORGE	VA		05/22/2025	9.358	259,733		480,000
3340096993	SHELBY	NC		03/27/2025	9.177	111,343		228,000
3340097022	EDISON	NJ		04/24/2025	8.932	431,400		990,000
3340097029	INDIANAPOLIS	IN		03/07/2025	8.922	304,920		550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340097043	EAST HARTFORD	CT		03/27/2025	8.708	182,825		377,000
3340097048	EWING	NJ		03/27/2025	8.839	181,764		425,000
3340097057	NEW ROCHELLE	NY		04/10/2025	8.154	613,218		1,300,000
3340097071	NEWBURGH	NY		03/27/2025	8.708	116,908		470,000
3340097121	JENNINGS	MO		04/24/2025	8.961	56,005		115,000
3340097126	MARIETTA	GA		03/27/2025	8.316	184,902		465,000
3340097151	ANDERSON	IN		03/27/2025	8.916	44,352		95,000
3340097156	TOLEDO	OH		03/19/2025	8.839	47,520		119,000
3340097165	CENTRAL ISLIP	NY		04/10/2025	8.670	318,483		579,000
3340097191	BOLINGBROOK	IL		03/27/2025	8.619	232,056		440,000
3340097196	ST. LOUIS	MO		04/24/2025	8.932	72,785		150,000
3340097206	OAKLAND	CA		03/27/2025	8.910	835,090		1,700,000
3340097231	LEWES	DE		04/10/2025	9.425	390,542		1,000,000
3340097274	CHICAGO	IL		04/10/2025	8.961	221,958		430,000
3340097313	MEDFORD	NY		03/07/2025	8.744	226,195		553,000
3340097329	WATERBURY	CT		04/24/2025	8.961	75,676		300,000
3340097374	DETROIT	MI		03/27/2025	8.892	65,634		165,000
3340097390	PHILADELPHIA	PA		04/10/2025	8.599	153,252		300,000
3340097400	PHILADELPHIA	PA		03/27/2025	8.708	78,230		238,000
3340097426	WEST HARTFORD	CT		05/29/2025	8.746	256,212		500,000
3340097433	HOMEWOOD	IL		03/27/2025	8.910	114,048		360,000
3340097440	HONEA PATH	SC		03/27/2025	8.922	51,084		155,000
3340097461	PORTSMOUTH	VA		04/10/2025	8.670	139,273		257,000
3340097528	FORT MYERS	FL		04/10/2025	9.425	184,291		340,000
3340097529	FORT MYERS	FL		04/10/2025	9.425	172,087		340,000
3340097531	DUSON	LA		04/10/2025	8.961	59,873		175,000
3340097538	EAST HAMPTON	NY		04/10/2025	8.670	471,161		1,275,000
3340097573	CHICAGO	IL		04/10/2025	8.296	297,944		700,000
3340097576	CHERRY HILL	NJ		04/24/2025	8.819	286,625		517,000
3340097652	GARY	IN		03/27/2025	8.910	49,896		120,000
3340097654	FITCHBURG	MA		03/27/2025	8.690	235,224		615,000
3340097660	LA PORTE	IN		04/24/2025	8.890	123,037		259,000
3340097669	IRVINGTON	NJ		03/27/2025	8.619	89,100		840,000
3340097670	IRVINGTON	NJ		03/27/2025	8.619	89,100		840,000
3340097694	MEDFORD	NY		03/27/2025	8.708	308,326		600,000
3340097697	CLEVELAND	OH		03/27/2025	8.708	52,272		108,000
3340097715	PORT ALLEN	LA		06/05/2025	8.818	76,893		203,500
3340097716	CHICAGO	IL		04/24/2025	8.599	133,621		300,000
3340097780	GLENS FALLS	NY		03/27/2025	8.566	134,719		285,000
3340097801	LOS ANGELES	CA		04/10/2025	8.296	406,296		3,290,000
3340097814	KEAAU	HI		05/22/2025	9.082	296,813		650,000
3340097826	PALESTINE	TX		05/22/2025	8.824	111,174		230,000
3340097830	CLEVELAND HEIGHTS	OH		03/27/2025	8.316	95,658		318,000
3340097841	JACKSON	MS		03/27/2025	8.981	187,795		408,000
3340097870	AWENDAW	SC		04/10/2025	9.431	454,766		827,000
3340097874	PLEASANTVILLE	NJ		04/10/2025	8.154	66,290		229,000
3340097927	PHILADELPHIA	PA		05/29/2025	8.884	554,802		1,810,000
3340097940	MONROE	NY		06/05/2025	9.082	3,191,209		5,800,000
3340097946	EGG HARBOR TOWNSHIP	NJ		04/10/2025	8.302	228,096		445,000
3340097952	BISCAYNE PARK	FL		04/24/2025	8.688	618,710		1,795,000
3340097955	RICHMOND	IN		04/24/2025	8.688	60,717		150,000
3340097981	HAMPTON	GA		03/19/2025	8.174	149,688		285,000
3340097986	BIRMINGHAM	AL		03/27/2025	8.708	90,668		220,000
3340097989	TACOMA	WA		03/27/2025	8.839	271,458		475,000
3340097991	MAYWOOD	IL		04/10/2025	8.961	185,517		380,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340098005	MAPLE HEIGHTS	OH		05/22/2025	8.968	55,440		150,000
3340098022	LINDEN	NJ		04/10/2025	8.678	105,970		205,000
3340098050	CHICAGO	IL		03/19/2025	8.896	50,524		260,000
3340098084	PENSACOLA	FL		04/10/2025	8.551	194,531		445,000
3340098096	JACKSONVILLE	FL		04/10/2025	8.819	34,056		150,000
3340098102	OAKLYN	NJ		03/27/2025	8.174	246,708		440,000
3340098130	ST. LOUIS	MO		03/27/2025	8.708	43,557		95,000
3340098180	VILLA PARK	IL		03/27/2025	8.619	163,944		420,000
3340098181	SALEM	NJ		03/27/2025	8.708	47,223		180,000
3340098183	SPARTA	NJ		04/24/2025	8.872	199,584		380,000
3340098204	TRENTON	NJ		03/27/2025	8.708	82,922		226,000
3340098253	PALATINE	IL		03/27/2025	8.981	367,425		750,000
3340098265	TAMPA	FL		04/10/2025	8.890	473,893		1,270,000
3340098274	CLEVELAND HEIGHTS	OH		04/10/2025	8.154	130,229		318,000
3340098282	ST. LOUIS	MO		03/19/2025	8.708	41,181		95,000
3340098284	FAIR LAWN	NJ		04/10/2025	8.599	427,522		767,000
3340098315	BALTIMORE	MD		04/10/2025	8.451	224,928		412,000
3340098322	CHICAGO	IL		04/24/2025	8.688	88,942		254,000
3340098366	LA JOLLA	CA		05/29/2025	8.500	1,034,833		1,870,000
3340098372	PLEASANT HILL	CA		03/27/2025	8.144	909,652		1,552,000
3340098392	BLOOMSBURY	NJ		04/10/2025	8.872	209,880		425,000
3340098407	MOUNT MORRIS	MI		04/24/2025	8.688	47,520		86,000
3340098422	WATERBURY	CT		04/10/2025	8.688	188,892		440,000
3340098437	AKRON	OH		04/10/2025	8.819	56,549		128,000
3340098442	LIBERTY	TX		04/24/2025	9.668	181,162		330,000
3340098444	SOMERS POINT	NJ		04/10/2025	8.688	235,343		465,000
3340098461	EAST ELMHURST	NY		05/29/2025	8.464	570,240		1,255,000
3340098475	SHALLOTTE	NC		06/26/2025	9.324	454,589		828,000
3340098501	MONROE	NY		06/05/2025	8.962	3,958,249		9,300,000
3340098510	CHICAGO	IL		04/10/2025	8.451	356,400		1,250,000
3340098528	YONKERS	NY		04/10/2025	8.551	270,864		785,000
3340098541	CAMDEN	NJ		06/05/2025	8.824	392,476		740,000
3340098553	COMMACK	NY		04/10/2025	8.724	641,132		1,171,500
3340098554	DAHLONEGA	GA		04/10/2025	8.302	213,840		670,000
3340098560	CLEVELAND	OH		04/24/2025	8.451	121,527		248,000
3340098594	HONEA PATH	SC		04/24/2025	8.961	98,327		185,000
3340098607	SCRANTON	PA		03/27/2025	8.708	169,528		330,000
3340098613	HAZLETON	PA		04/24/2025	8.819	141,150		294,000
3340098622	WANTAGE	NJ		04/10/2025	8.154	288,325		750,000
3340098637	BARTLETT	TX		04/10/2025	9.045	165,211		298,000
3340098644	CHICAGO	IL		04/24/2025	8.451	56,145		260,000
3340098646	BOHEMIA	NY		03/27/2025	8.560	381,348		780,000
3340098682	JERSEY CITY	NJ		04/24/2025	8.451	522,720		880,000
3340098744	STATEN ISLAND	NY		05/22/2025	8.080	39,598		910,000
3340098752	SUFFERN	NY		03/27/2025	8.174	363,924		690,000
3340098766	BURBANK	IL		04/10/2025	8.748	145,490		290,000
3340098802	SCRANTON	PA		03/27/2025	8.708	152,080		280,000
3340098808	ATLANTA	GA		04/10/2025	8.154	410,256		780,000
3340098823	CHICAGO	IL		04/10/2025	8.890	84,079		185,000
3340098830	MACON	GA		04/24/2025	8.890	44,444		118,000
3340098833	ORLANDO	FL		05/22/2025	8.614	168,577		355,000
3340098841	BELLEROSE	NY		04/10/2025	8.688	471,240		850,000
3340098858	BARBOURSVILLE	WV		05/22/2025	8.884	38,608		182,000
3340098861	DAYTON	OH		04/24/2025	8.961	93,195		169,500
3340098867	HOLMDEL	NJ		04/24/2025	8.296	324,086		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340098875	KEAAU	HI		06/26/2025	9.960	198,778		970,000
3340098879	FREEPORT	NY		04/24/2025	8.819	291,393		810,000
3340098885	VINELAND	NJ		04/10/2025	8.599	132,581		330,000
3340098886	SCRANTON	PA		03/27/2025	8.708	120,938		285,000
3340098895	BALTIMORE	MD		06/26/2025	8.988	23,470		340,000
3340098924	SAN ANTONIO	TX		04/24/2025	8.296	122,958		235,000
3340098967	TOMS RIVER	NJ		05/22/2025	8.614	531,119		1,170,000
3340098987	SCRANTON	PA		03/27/2025	8.708	178,715		356,000
3340099014	BERWYN	IL		05/22/2025	8.818	105,435		380,000
3340099020	CHARLOTTE	NC		04/24/2025	9.045	288,743		800,000
3340099026	CAMBRIDGE	OH		04/24/2025	8.688	78,428		183,500
3340099028	BALTIMORE	MD		04/10/2025	8.593	252,014		480,000
3340099035	PLAINFIELD	NJ		04/10/2025	8.688	360,281		655,000
3340099043	HARTFORD	CT		04/24/2025	8.421	121,176		485,000
3340099071	PHILADELPHIA	PA		04/10/2025	8.902	171,072		320,000
3340099084	OAK ISLAND	NC		05/22/2025	9.352	321,554		633,000
3340099094	PORT CHARLOTTE	FL		04/24/2025	8.599	110,088		427,000
3340099112	WASHINGTON	DC		04/24/2025	8.688	403,326		1,058,500
3340099125	WEST HEMPSTEAD	NY		04/10/2025	8.677	263,629		715,000
3340099126	WESTWEGO	LA		04/10/2025	9.056	113,652		205,000
3340099131	ELMONT	NY		12/11/2025	10.850	466,884		1,450,000
3340099140	CHICAGO	IL		04/24/2025	8.961	112,464		230,000
3340099145	CHICAGO	IL		04/10/2025	8.961	217,206		400,000
3340099146	NORTH HAVEN	CT		04/10/2025	8.677	214,909		457,000
3340099181	BALTIMORE	MD		04/10/2025	8.890	198,194		605,000
3340099188	MIDLAND	NC		05/22/2025	9.232	222,560		450,000
3340099192	CAPE CORAL	FL		05/22/2025	8.818	214,743		510,000
3340099200	GLENDALE HEIGHTS	IL		04/24/2025	8.599	130,740		245,000
3340099216	SNEADS FERRY	NC		05/22/2025	9.352	213,831		538,000
3340099266	TEMPLE	GA		04/10/2025	8.154	129,730		300,000
3340099269	AKRON	OH		04/24/2025	8.819	92,664		257,000
3340099289	WEST HEMPSTEAD	NY		04/10/2025	8.677	259,067		585,000
3340099293	YONKERS	NY		04/24/2025	8.421	360,548		780,000
3340099294	NAPERVILLE	IL		04/24/2025	8.688	327,096		590,000
3340099323	CLEARWATER	FL		04/10/2025	8.819	285,120		515,000
3340099325	DANIELS	WV		04/24/2025	8.890	93,317		229,000
3340099365	SCRANTON	PA		05/22/2025	8.080	155,509		325,000
3340099391	PATTERSON	NY		04/24/2025	8.296	23,879		550,000
3340099392	SMITHTOWN	NY		04/10/2025	8.688	609,840		1,100,000
3340099415	RUNNEMEDE	NJ		04/10/2025	8.154	211,464		380,000
3340099421	LEONIA	NJ		05/22/2025	8.224	639,540		1,190,000
3340099422	MABANK	TX		05/22/2025	9.352	349,687		837,000
3340099426	BRIDGETON	NJ		04/24/2025	8.599	111,751		285,000
3340099521	MINERAL WELLS	TX		05/22/2025	9.058	119,297		325,000
3340099523	WOODBURY	NJ		04/24/2025	8.688	212,256		471,000
3340099530	PARLIN	NJ		04/24/2025	8.670	274,705		670,000
3340099543	CEDARVILLE	NJ		05/22/2025	8.524	55,440		202,000
3340099544	HOFFMAN ESTATES	IL		04/24/2025	8.599	253,440		580,000
3340099566	ROSETO	PA		04/10/2025	8.670	236,285		480,000
3340099573	ROCKFORD	IL		05/22/2025	8.854	63,360		153,000
3340099615	RAHWAY	NJ		04/10/2025	8.154	319,889		577,000
3340099619	BRONX	NY		06/05/2025	8.818	491,832		900,000
3340099622	BROOKLYN	NY		04/10/2025	8.599	349,272		980,000
3340099627	APOPKA	FL		04/24/2025	8.451	213,444		385,000
3340099675	DALLAS	TX		04/24/2025	9.425	223,370		405,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340099682	LAURELTON	NY		05/22/2025	8.746	332,640		795,000
3340099687	GLEN COVE	NY		04/24/2025	8.670	385,074		710,000
3340099693	DOVER	NJ		04/10/2025	8.154	319,651		580,000
3340099699	TACOMA	WA		04/24/2025	8.890	104,631		302,000
3340099714	GLEN BURNIE	MD		05/22/2025	9.124	156,341		350,000
3340099715	CITRUS SPRINGS	FL		05/22/2025	8.884	129,521		253,000
3340099726	MIDDLETOWN	OH		04/24/2025	8.296	95,911		173,000
3340099741	PORT JEFFERSON	NY		05/22/2025	8.746	643,025		1,425,000
3340099746	TAMPA	FL		04/10/2025	8.688	179,626		388,000
3340099753	SAUGERTIES	NY		05/22/2025	8.080	136,858		400,000
3340099758	CINCINNATI	OH		04/24/2025	8.890	137,016		275,000
3340099760	GALVESTON	TX		06/26/2025	9.696	119,513		475,000
3340099826	PHILADELPHIA	PA		04/24/2025	8.819	604,494		1,180,000
3340099833	TRENTON	NJ		04/24/2025	8.154	151,589		280,000
3340099840	HOWELL TOWNSHIP	NJ		06/05/2025	8.524	327,096		590,000
3340099844	PHILADELPHIA	PA		04/24/2025	8.783	111,712		290,000
3340099848	BRENTWOOD	NY		05/29/2025	8.602	326,042		725,000
3340099849	SCARSDALE	NY		05/29/2025	8.212	674,685		1,839,000
3340099874	CENTEREACH	NY		04/24/2025	8.540	249,480		575,500
3340099875	UNIONDALE	NY		06/05/2025	8.080	354,847		800,000
3340099884	GOODLAND	IN		06/26/2025	8.718	44,748		176,000
3340099914	CONCORD	NC		05/22/2025	9.352	140,696		296,000
3340099915	STRATFORD	CT		04/24/2025	8.599	290,789		525,000
3340099922	LANSING	IL		04/24/2025	8.451	71,649		160,000
3340099924	SUFFOLK	VA		04/24/2025	8.872	97,132		330,000
3340099925	TOMS RIVER	NJ		04/24/2025	9.163	233,699		1,940,000
3340099931	ROCK HILL	SC		05/22/2025	8.614	116,619		255,000
3340099932	COLUMBIA	SC		06/05/2025	8.824	296,098		764,000
3340099933	DOLTON	IL		05/22/2025	8.578	122,760		240,000
3340099971	CAPE CORAL	FL		05/22/2025	8.818	228,987		510,000
3340099975	LEHIGH ACRES	FL		05/22/2025	8.818	216,137		396,000
3340099978	LEHIGH ACRES	FL		05/22/2025	8.818	173,703		323,000
3340099983	ATLANTIC CITY	NJ		05/29/2025	8.614	63,756		255,000
3340099993	PORTSMOUTH	VA		04/24/2025	8.872	184,310		325,000
3340100018	PHILADELPHIA	PA		05/22/2025	9.124	177,541		450,000
3340100023	PAHOA	HI		05/22/2025	8.638	28,512		350,000
3340100027	PAHOA	HI		05/22/2025	8.638	141,300		315,000
3340100032	PAHOA	HI		05/22/2025	8.638	27,562		350,000
3340100033	PAHOA	HI		05/22/2025	8.638	27,562		315,000
3340100034	LINCOLNTON	NC		05/22/2025	8.962	637,485		1,245,000
3340100039	JACKSONVILLE	FL		04/24/2025	8.961	122,522		250,000
3340100071	HAMPTON BAYS	NY		04/24/2025	8.154	466,884		990,000
3340100081	TRENTON	NJ		04/24/2025	8.688	115,196		245,000
3340100090	TRENTON	NJ		05/29/2025	8.614	106,722		255,000
3340100091	SEGUIN	TX		05/29/2025	9.532	99,386		220,000
3340100094	TRENTON	NJ		04/24/2025	8.688	114,048		230,000
3340100100	EASTON	CT		04/24/2025	8.670	533,879		1,028,000
3340100130	JERSEY CITY	NJ		06/05/2025	8.746	712,793		1,450,000
3340100138	HYATTSVILLE	MD		06/05/2025	8.770	177,725		640,000
3340100179	TRENTON	NJ		04/24/2025	8.688	113,335		220,000
3340100184	TRENTON	NJ		04/24/2025	8.688	108,108		195,000
3340100188	VONORE	TN		06/26/2025	8.922	222,683		732,000
3340100211	WAYNE	NJ		05/22/2025	9.088	697,752		1,460,000
3340100235	MOORE	SC		04/24/2025	8.819	199,366		557,000
3340100238	BABYLON	NY		04/24/2025	8.540	297,950		690,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340100250	DECATUR	GA		04/24/2025	8.296	244,807		450,000
3340100252	TOLEDO	OH		05/22/2025	8.524	60,858		165,000
3340100261	SHIRLEY	NY		04/24/2025	8.961	246,708		530,000
3340100289	OCALA	FL		04/24/2025	8.688	190,714		425,000
3340100322	RICHMOND HILL	NY		04/24/2025	8.670	320,760		989,000
3340100326	CHELTENHAM	PA		04/24/2025	8.688	175,032		500,000
3340100336	BALTIMORE	MD		05/22/2025	8.746	83,888		170,000
3340100360	EAST POINT	GA		05/22/2025	8.524	123,552		345,000
3340100368	HOUSTON	TX		05/22/2025	9.088	411,523		1,605,000
3340100386	HOUSTON	TX		05/22/2025	9.088	400,150		1,405,000
3340100387	BROOKLYN	NY		04/24/2025	8.670	659,914		2,234,000
3340100398	SCHILLER PARK	IL		04/24/2025	8.890	221,610		415,000
3340100416	ROCHESTER	NY		05/22/2025	8.818	67,082		121,000
3340100427	CONCORD	NC		06/26/2025	9.522	75,675		390,000
3340100452	PUNTA GORDA	FL		05/22/2025	8.818	214,262		550,000
3340100460	CLEVELAND	OH		05/22/2025	8.614	56,707		143,000
3340100462	GALVESTON	TX		04/24/2025	8.688	147,312		309,000
3340100469	BELLPORT	NY		04/24/2025	8.670	215,424		550,000
3340100474	NORWALK	CT		05/22/2025	8.614	642,318		1,375,000
3340100477	BAYVILLE	NY		04/24/2025	8.677	495,262		1,054,000
3340100543	BATON ROUGE	LA		04/24/2025	8.902	178,378		390,000
3340100640	SANDY SPRINGS	GA		06/05/2025	9.562	324,720		1,500,000
3340100669	LOVELAND	OH		05/29/2025	8.668	166,320		300,000
3340100671	METAIRIE	LA		05/22/2025	8.818	378,848		975,000
3340100684	ANCHORAGE	AK		05/22/2025	9.268	416,100		950,000
3340100709	CLEVELAND	OH		05/29/2025	9.052	112,464		340,000
3340100710	KAILUA-KONA	HI		06/05/2025	8.818	298,980		755,000
3340100758	CHICAGO	IL		05/22/2025	8.824	124,847		371,000
3340100783	FAYETTEVILLE	NC		04/24/2025	8.688	256,553		480,000
3340100801	EATONTOWN	NJ		05/22/2025	8.224	705,411		1,793,000
3340100805	DEER PARK	NY		06/05/2025	8.464	377,546		681,000
3340100834	COLUMBIA	SC		05/29/2025	8.968	207,979		500,000
3340100850	CALABASH	NC		06/26/2025	9.342	33,660		585,000
3340100855	LARGO	FL		05/29/2025	8.470	189,248		503,900
3340100865	QUEENS	NY		05/22/2025	8.614	545,292		1,025,000
3340100895	WATERBURY	CT		06/26/2025	8.718	151,920		325,000
3340100910	MANALAPAN TOWNSHIP	NJ		04/24/2025	9.294	156,816		3,450,000
3340100919	WICHITA FALLS	TX		05/22/2025	8.884	60,905		170,000
3340100923	LAWTON	OK		05/22/2025	8.854	98,604		178,500
3340100947	POINCIANA	FL		06/26/2025	8.874	109,324		324,000
3340100953	HAMPSTEAD	NC		05/22/2025	9.352	97,235		714,000
3340100990	AURORA	OH		06/26/2025	8.628	264,103		461,000
3340101022	COLUMBIA	SC		05/22/2025	8.470	39,204		105,000
3340101023	BRONX	NY		06/05/2025	8.476	429,098		990,000
3340101120	TRENTON	NJ		05/22/2025	8.884	117,216		252,000
3340101151	BIRMINGHAM	AL		05/22/2025	8.614	85,560		190,000
3340101175	WACO	TX		05/22/2025	8.614	79,955		160,000
3340101196	WEST MIFFLIN	PA		05/29/2025	8.080	72,754		248,000
3340101198	BRIDGEPORT	CT		05/22/2025	8.614	251,222		445,000
3340101210	SPRINGFIELD GARDENS	NY		06/26/2025	8.922	534,600		1,300,000
3340101224	CHICAGO	IL		05/22/2025	8.980	44,471		260,000
3340101227	WEST SAYVILLE	NY		06/05/2025	8.350	400,618		725,000
3340101229	BRIDGEPORT	CT		06/26/2025	8.718	256,608		650,000
3340101239	GULFPORT	MS		05/22/2025	8.224	125,294		225,000
3340101265	HOUSTON	TX		05/22/2025	9.412	299,283		560,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340101271	MANSFIELD	OH		05/29/2025	8.980	63,235		139,000
3340101286	NEWARK	NJ		05/22/2025	8.080	435,600		841,000
3340101292	OCEAN SPRINGS	MS		05/22/2025	8.224	121,176		230,000
3340101295	CHICAGO	IL		06/05/2025	8.764	86,170		550,000
3340101349	CHICAGO HEIGHTS	IL		06/26/2025	8.988	114,884		246,000
3340101374	CAPE CORAL	FL		05/29/2025	9.358	215,484		568,000
3340101388	JACKSONVILLE	FL		05/22/2025	8.884	121,295		240,000
3340101389	NEW YORK	NY		05/29/2025	8.746	792,000		2,000,000
3340101407	LOS ANGELES	CA		05/22/2025	7.780	392,040		1,300,000
3340101412	COSTA MESA	CA		06/26/2025	7.860	891,000		2,500,000
3340101416	DETROIT	MI		05/22/2025	8.884	139,757		360,000
3340101435	TOMS RIVER	NJ		05/22/2025	8.614	260,726		522,000
3340101448	CAPE CORAL	FL		05/22/2025	8.818	174,305		340,000
3340101495	LOCKPORT	IL		05/22/2025	8.224	113,810		225,000
3340101497	ORLANDO	FL		05/22/2025	8.614	172,800		315,000
3340101503	JACKSONVILLE	FL		05/29/2025	8.614	138,917		274,000
3340101540	BINGHAMTON	NY		05/29/2025	9.124	47,985		150,000
3340101541	WAPWALLOPEN	PA		05/29/2025	8.464	92,238		230,000
3340101568	WEST NEW YORK	NJ		06/26/2025	8.604	295,977		1,120,000
3340101601	COATESVILLE	PA		05/22/2025	8.614	125,754		335,000
3340101632	DAYTON	TX		05/22/2025	8.614	205,682		371,000
3340101634	DAYTON	TX		05/22/2025	8.614	206,237		372,000
3340101635	EAST ORANGE	NJ		05/22/2025	8.614	455,717		822,000
3340101656	WOODBURY	NY		05/22/2025	8.614	685,714		1,400,000
3340101657	TOBYHANNA	PA		05/22/2025	8.746	97,614		235,000
3340101658	BIRMINGHAM	AL		05/22/2025	8.614	67,062		140,000
3340101659	BUFFALO	NY		05/29/2025	8.614	174,240		420,000
3340101668	WASHINGTON	DC		05/29/2025	8.524	220,968		550,000
3340101678	CAMDEN	NJ		05/29/2025	8.674	39,362		405,000
3340101689	PHILADELPHIA	PA		05/22/2025	8.680	46,007		315,000
3340101690	FLORISSANT	MO		05/22/2025	8.884	113,731		220,000
3340101693	BIRMINGHAM	AL		05/29/2025	8.884	57,895		150,000
3340101696	BIG PINE KEY	FL		06/26/2025	8.922	837,871		1,700,000
3340101700	AMARILLO	TX		05/22/2025	8.632	73,260		145,000
3340101702	NORWOOD	NJ		05/22/2025	8.746	548,126		1,568,000
3340101713	CLEVELAND	OH		05/22/2025	8.818	51,203		115,000
3340101714	CLEVELAND	OH		05/22/2025	8.818	62,164		150,000
3340101717	HEMPSTEAD	NY		06/05/2025	8.662	265,304		757,000
3340101718	BRICK TOWNSHIP	NJ		05/22/2025	8.746	146,124		310,000
3340101723	PEMBERTON TOWNSHIP	NJ		06/26/2025	8.184	215,028		389,000
3340101727	BASTROP	TX		05/22/2025	9.058	201,960		374,000
3340101746	LEVITTOWN	NY		05/22/2025	8.464	618,472		1,270,000
3340101747	NAPERVILLE	IL		06/05/2025	8.224	202,752		380,000
3340101769	HASBROUCK HEIGHTS	NJ		06/05/2025	8.884	367,805		765,000
3340101817	GLEN BURNIE	MD		05/22/2025	8.614	161,695		375,000
3340101825	PALM BAY	FL		05/22/2025	8.596	189,544		355,000
3340101829	CHICAGO	IL		05/29/2025	8.230	818,119		1,880,000
3340101838	DES MOINES	WA		05/29/2025	8.746	376,992		680,000
3340101844	NEWBURGH	NY		05/22/2025	8.344	196,791		395,000
3340101850	CENTRAL ISLIP	NY		05/29/2025	8.614	365,310		660,000
3340101856	SOUTH ELGIN	IL		05/22/2025	8.524	158,403		305,000
3340101872	DECATUR	GA		05/29/2025	8.674	223,645		445,000
3340101878	SAINT JOSEPH	MO		06/26/2025	9.516	60,588		270,000
3340101935	ORLANDO	FL		05/29/2025	8.950	372,332		865,000
3340101938	HO-HO-KUS	NJ		06/05/2025	8.524	747,014		1,620,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340101973	NEWARK	NJ		05/22/2025	8.614	506,088		942,000
3340101999	SAN BERNARDINO	CA		05/29/2025	8.500	292,972		535,000
3340102012	ATLANTA	GA		05/22/2025	8.824	96,228		250,000
3340102027	CAPE CORAL	FL		05/22/2025	8.314	285,714		555,000
3340102029	CAPE CORAL	FL		05/22/2025	8.314	285,714		555,000
3340102032	SOUTH EUCLID	OH		05/22/2025	8.374	100,322		200,000
3340102047	TRENTON	NJ		05/29/2025	8.614	891,000		1,625,000
3340102057	OAKLAND	NJ		05/29/2025	8.614	212,949		385,000
3340102098	CLEVELAND	OH		05/22/2025	8.614	55,044		195,000
3340102115	PHOENIX	AZ		05/22/2025	8.800	375,839		805,000
3340102149	CARTERSVILLE	GA		05/22/2025	8.080	81,259		261,000
3340102186	DEKALB	IL		07/15/2025	8.784	127,768		330,000
3340102188	DECATUR	GA		05/22/2025	8.224	190,682		398,000
3340102195	LAPORTE	IN		06/26/2025	9.522	558,521		2,286,000
3340102196	CAPE CORAL	FL		06/26/2025	9.342	248,902		1,020,000
3340102242	LEHIGH ACRES	FL		06/26/2025	8.940	115,056		345,000
3340102256	INDIANAPOLIS	IN		06/26/2025	8.988	100,174		437,000
3340102260	SACRAMENTO	CA		06/26/2025	9.342	553,175		1,000,000
3340102280	EAST WINDSOR	CT		10/20/2025	10.395	136,620		265,000
3340102290	PEARLAND	TX		05/22/2025	8.614	158,400		321,000
3340102301	PENNSVILLE	NJ		05/22/2025	8.800	180,382		405,000
3340102313	MILLVILLE	NJ		05/29/2025	8.524	89,813		210,000
3340102319	SPRINGFIELD	OH		05/29/2025	8.884	57,643		120,000
3340102320	PENSACOLA	FL		05/22/2025	8.596	120,457		335,000
3340102323	BRONX	NY		05/29/2025	8.614	440,453		900,000
3340102351	CORTLANDT MANOR	NY		06/05/2025	8.464	238,788		725,000
3340102359	CLEVELAND	OH		06/26/2025	8.718	51,480		94,000
3340102364	ALBUQUERQUE	NM		05/22/2025	8.464	161,370		340,000
3340102370	CHICAGO	IL		05/29/2025	8.824	173,250		340,000
3340102371	PHILADELPHIA	PA		05/22/2025	8.746	45,934		158,000
3340102422	PHILADELPHIA	PA		05/29/2025	8.884	117,612		460,000
3340102428	SWANSEA	MA		05/22/2025	8.524	176,715		335,000
3340102457	PENNSVILLE TOWNSHIP	NJ		05/22/2025	8.614	117,751		320,000
3340102488	THE BRONX	NY		05/29/2025	8.614	606,677		1,390,000
3340102495	CENTRAL ISLIP	NY		05/29/2025	8.596	359,964		701,000
3340102539	NEWARK	NJ		05/29/2025	8.614	356,400		778,000
3340102558	RAHWAY	NJ		06/05/2025	8.800	278,032		540,000
3340102559	PHILADELPHIA	PA		05/22/2025	8.746	137,658		290,000
3340102590	WHEATON	IL		05/29/2025	8.224	514,000		1,100,000
3340102596	PHILADELPHIA	PA		05/29/2025	8.614	101,752		245,000
3340102606	ST. CLOUD	FL		06/05/2025	8.824	215,424		435,000
3340102656	HOUSTON	TX		06/05/2025	8.818	243,936		1,684,000
3340102726	MILILANI	HI		05/29/2025	8.230	249,480		450,000
3340102783	VINELAND	NJ		06/05/2025	8.800	169,963		315,000
3340102822	ORLANDO	FL		06/05/2025	8.746	156,856		330,000
3340102823	MILTON	FL		06/05/2025	8.980	201,960		395,000
3340102843	WOONSOCKET	RI		05/29/2025	8.824	224,498		527,000
3340102855	KEANSBURG	NJ		06/26/2025	8.922	211,934		1,180,000
3340102856	WASHINGTON COURT HOUSE	OH		06/26/2025	8.928	93,978		172,000
3340102876	CEDAR RAPIDS	IA		06/26/2025	8.850	285,516		515,000
3340102902	NEWARK	NJ		06/05/2025	8.326	449,856		820,000
3340102908	INDEPENDENCE	MO		05/29/2025	8.800	97,614		204,000
3340102925	BOYNTON BEACH	FL		05/29/2025	8.614	192,179		355,000
3340102930	WYANDANCH	NY		06/05/2025	8.464	263,023		552,500
3340102944	WEST HAVEN	CT		06/26/2025	8.718	190,238		425,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340102951	NEW BRITAIN	CT		06/05/2025	8.080	205,128		370,000
3340103026	OAKDALE	NY		05/29/2025	8.596	473,854		815,000
3340103032	CHESTER	PA		05/29/2025	8.614	87,001		210,000
3340103045	JACKSONVILLE	FL		05/29/2025	8.818	50,688		167,000
3340103052	FREEPORT	NY		06/05/2025	8.464	373,388		812,000
3340103060	BRISTOL	VA		06/26/2025	8.958	77,378		165,000
3340103128	CLARKSVILLE	TN		09/08/2025	12.197	230,996		740,000
3340103135	WEST ORANGE	NJ		05/29/2025	8.464	392,604		720,000
3340103136	MASSAPEQUA	NY		06/05/2025	8.464	242,093		550,000
3340103147	JERSEY CITY	NJ		10/29/2025	10.405	541,728		1,910,000
3340103150	CHICAGO	IL		06/26/2025	8.922	107,474		315,000
3340103159	TEANECK	NJ		05/29/2025	8.614	403,168		796,000
3340103162	EAST ORANGE	NJ		05/29/2025	7.780	326,700		590,000
3340103215	MANTUA TOWNSHIP	NJ		06/05/2025	8.650	194,040		350,000
3340103241	HOUSTON	TX		06/05/2025	8.596	112,217		260,000
3340103254	EAST ORANGE	NJ		05/29/2025	8.650	235,224		753,000
3340103257	PEPPERELL	MA		05/29/2025	8.512	251,777		770,000
3340103275	AKRON	OH		05/29/2025	8.074	50,355		132,000
3340103333	PEORIA	IL		06/26/2025	8.778	43,750		100,000
3340103353	KEAAU	HI		06/26/2025	8.892	193,613		490,000
3340103389	ATLANTA	GA		05/29/2025	7.924	39,600		260,000
3340103390	FORT MYERS BEACH	FL		06/26/2025	8.778	269,213		638,000
3340103534	WASHINGTON	DC		06/26/2025	8.772	178,375		1,280,000
3340103570	MERRICK	NY		06/05/2025	8.764	420,837		850,000
3340103572	PHILADELPHIA	PA		06/05/2025	8.470	160,380		430,000
3340103577	DETROIT	MI		06/26/2025	8.742	51,005		250,000
3340103593	HAMMOND	IN		06/26/2025	8.778	122,582		285,000
3340103599	EAST MEADOW	NY		06/05/2025	8.200	380,160		762,000
3340103672	EAST PATCHOGUE	NY		06/05/2025	8.470	243,025		535,000
3340103686	TRENTON	NJ		06/05/2025	7.924	125,374		220,000
3340103695	UNION	SC		06/26/2025	8.634	219,384		735,000
3340103727	PHILADELPHIA	PA		06/05/2025	8.464	82,368		153,000
3340103733	BALDWIN	NY		06/05/2025	8.464	349,272		718,500
3340103776	PHILADELPHIA	PA		10/08/2025	10.999	147,865		875,000
3340103795	LAKEWOOD	OH		06/26/2025	8.418	127,987		294,000
3340103872	MACON	GA		06/26/2025	8.634	124,073		355,000
3340103892	OLD GREENWICH	CT		06/26/2025	8.034	1,354,911		3,800,000
3340103906	TRENTON	NJ		06/26/2025	8.418	163,469		305,000
3340103919	CHICAGO	IL		06/26/2025	8.328	337,590		660,000
3340103971	HOUSTON	TX		06/26/2025	9.516	90,298		900,000
3340103978	MARSTONS MILLS	MA		07/15/2025	8.550	437,778		790,000
3340104085	NANTICOKE	PA		09/15/2025	10.504	85,536		275,000
3340104108	PLAINVILLE	CT		06/26/2025	8.418	188,496		340,000
3340104139	GLEN LYON	PA		09/15/2025	10.355	54,688		130,000
3340104153	SAN DIEGO	CA		06/26/2025	8.256	488,438		850,000
3340104164	WICHITA FALLS	TX		07/15/2025	8.790	54,650		115,000
3340104208	RIO RANCHO	NM		06/26/2025	8.772	139,392		262,000
3340104227	BOURBONNAIS	IL		06/26/2025	8.184	140,184		268,000
3340104241	MIRAMAR	FL		07/15/2025	8.418	92,933		630,000
3340104242	MAGGIE VALLEY	NC		10/29/2025	10.019	84,150		525,000
3340104247	HAZEL PARK	MI		06/26/2025	8.550	91,872		186,000
3340104329	CENTRAL ISLIP	NY		06/26/2025	8.550	199,584		480,000
3340104339	ELYRIA	OH		06/26/2025	8.478	129,334		290,000
3340104373	PHILADELPHIA	PA		06/26/2025	8.334	210,329		450,000
3340104445	WEST BABYLON	NY		06/26/2025	8.484	320,760		684,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340104452	CLEVELAND	OH		06/26/2025	8.628	69,284		183,000
3340104474	EAST MEADOW	NY		12/11/2025	10.025	399,168		1,312,500
3340104523	EAST HAMPTON	NY		11/13/2025	10.633	331,056		3,700,000
3340104529	CHICAGO	IL		06/26/2025	8.634	160,380		310,000
3340104534	PHILADELPHIA	PA		06/26/2025	8.418	89,169		360,000
3340104548	CALABASH	NC		06/26/2025	9.432	415,867		800,000
3340104584	PHILADELPHIA	PA		06/26/2025	8.604	78,408		310,000
3340104610	BROOKLYN	NY		06/26/2025	8.418	994,356		1,825,000
3340104623	YONKERS	NY		07/15/2025	8.154	431,292		1,250,000
3340104652	LAURELTON	NY		06/26/2025	8.454	479,120		964,000
3340104669	MADISON	NC		06/26/2025	8.850	114,761		227,500
3340104731	CHICAGO	IL		07/15/2025	8.778	163,786		340,000
3340104767	FLAGLER BEACH	FL		06/26/2025	8.028	346,777		1,201,000
3340104821	HUTTO	TX		12/11/2025	11.573	261,360		5,706,000
3340104854	COLUMBUS	OH		07/15/2025	8.016	234,749		477,000
3340104924	PATERSON	NJ		06/26/2025	8.790	345,708		755,000
3340104931	WEST MEMPHIS	AR		06/26/2025	8.694	211,068		500,000
3340104961	MAYWOOD	IL		09/08/2025	9.890	85,536		260,000
3340104997	LOG CABIN	TX		06/26/2025	9.222	393,933		718,500
3340105108	GULF BREEZE	FL		07/15/2025	8.484	181,526		365,000
3340105236	JOSHUA TREE	CA		10/29/2025	10.831	95,662		1,175,000
3340105241	CHICAGO	IL		07/15/2025	8.418	279,418		520,000
3340105244	CHICAGO	IL		07/15/2025	8.328	144,540		430,000
3340105263	WEST ORANGE	NJ		06/26/2025	7.884	434,848		783,000
3340105277	ORLANDO	FL		07/15/2025	8.418	217,404		625,700
3340105279	NEW HAVEN	CT		07/15/2025	8.400	180,576		430,000
3340105373	JUPITER	FL		09/22/2025	10.751	728,116		3,435,000
3340105386	GRIFFIN	GA		06/26/2025	7.884	72,706		150,000
3340105403	GURNEE	IL		07/15/2025	8.628	131,868		240,000
3340105505	BUCHANAN	MI		09/15/2025	10.395	102,935		230,000
3340105506	WALDEN	NY		06/26/2025	8.034	440,734		930,000
3340105634	DETROIT	MI		09/15/2025	10.514	37,873		115,000
3340105684	KAPOLEI	HI		10/08/2025	9.395	321,156		580,000
3340105695	PENSACOLA	FL		07/29/2025	10.385	119,196		255,000
3340105750	AVALON	NJ		09/08/2025	10.395	623,700		1,330,000
3340105802	PATERSON	NJ		09/08/2025	10.355	356,400		841,000
3340105887	NORWICH	CT		07/29/2025	9.771	141,372		295,000
3340105913	ST. PETERSBURG	FL		07/15/2025	8.334	95,034		430,000
3340105920	JOHNSON CITY	NY		07/29/2025	10.049	50,965		160,000
3340106038	BEDFORD	OH		07/29/2025	11.029	153,288		289,000
3340106156	SEBASTIAN	FL		07/29/2025	9.405	200,772		340,000
3340106159	CREST HILL	IL		07/29/2025	10.880	89,202		240,000
3340106187	POUGHKEEPSIE	NY		08/08/2025	10.217	315,271		680,000
3340106190	JACKSONVILLE	FL		08/08/2025	10.049	221,602		535,000
3340106198	UNIONDALE	NY		08/08/2025	10.266	435,600		760,000
3340106239	PHILADELPHIA	PA		07/29/2025	9.900	258,192		495,000
3340106312	GARDEN CITY	NY		07/29/2025	10.405	762,696		2,300,000
3340106350	NORFOLK	VA		09/15/2025	10.207	101,414		281,000
3340106357	ROSELLE	NJ		07/29/2025	9.158	304,920		540,000
3340106609	FORT EDWARD	NY		10/08/2025	9.158	71,280		265,000
3340106753	WASHINGTON	DC		08/08/2025	10.266	180,877		420,000
3340106846	MONROE	NY		09/08/2025	10.395	969,539		2,800,000
3340106881	NEWARK	NJ		10/08/2025	10.049	387,684		654,000
3340107153	GALLATIN	TN		08/08/2025	10.148	285,833		575,000
3340107240	SYRACUSE	NY		09/15/2025	10.217	52,747		169,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340107449	BROOKLYN	NY		09/15/2025	10.761	464,508		1,050,000
3340107540	EAST ELMHURST	NY		08/08/2025	10.355	300,168		1,525,000
3340107564	LIVINGSTON	NJ		09/15/2025	10.088	534,600		2,375,000
3340107772	WICHITA	KS		11/13/2025	10.336	3,475		144,000
3340107796	BROCKTON	MA		10/29/2025	9.821	463,320		980,000
3340107927	VALLEY STREAM	NY		08/08/2025	9.801	427,680		855,000
3340107928	TOLEDO	OH		09/22/2025	11.138	208,526		539,000
3340107937	PEEKSKILL	NY		09/22/2025	9.603	400,594		975,000
3340108145	ORION TOWNSHIP	MI		10/08/2025	10.346	205,597		610,000
3340108148	ORION TOWNSHIP	MI		10/08/2025	10.583	217,651		610,000
3340108200	LITTLE FALLS TOWNSHIP	NJ		12/11/2025	10.049	873,180		1,920,000
3340108263	PHILADELPHIA	PA		09/15/2025	11.138	87,655		280,000
3340108300	NORTH WALES	PA		12/04/2025	10.148	213,840		485,000
3340108334	CHICAGO	IL		09/22/2025	10.266	99,107		290,000
3340108414	CITY OF ORANGE	NJ		10/08/2025	9.821	158,202		420,000
3340108929	SPARKMAN	AR		10/08/2025	10.049	20,077		225,000
3340109207	ROCKY POINT	NY		10/08/2025	10.019	313,315		589,000
3340109244	TROY	NY		10/08/2025	10.266	68,310		250,000
3340109341	BALTIMORE	MD		10/08/2025	10.880	109,191		280,000
3340109378	MEMPHIS	TN		10/08/2025	11.573	138,279		303,000
3340109417	CROTON ON HUDSON	NY		10/20/2025	9.158	310,068		1,000,000
3340109441	CHICAGO	IL		09/22/2025	10.652	60,826		302,000
3340109592	MILTON	MA		10/20/2025	9.821	498,168		2,700,000
3340109646	CREST HILL	IL		10/20/2025	9.395	117,033		260,000
3340109654	TRENTON	NJ		09/29/2025	10.504	103,158		200,000
3340109725	SOUTH HOLLAND	IL		09/22/2025	10.049	170,688		335,000
3340109771	TOLEDO	OH		10/08/2025	10.454	92,565		416,000
3340109818	RAHWAY	NJ		10/08/2025	10.880	199,188		390,000
3340109827	GLENVIEW	IL		10/08/2025	10.266	249,480		475,000
3340109862	HUNTINGTON STATION	NY		09/29/2025	10.266	698,607		1,220,000
3340109936	GARY	IN		10/08/2025	10.385	54,606		128,000
3340109958	TROY	NY		09/29/2025	10.890	136,858		310,000
3340109977	MASSAPEQUA	NY		09/22/2025	9.375	465,936		900,000
3340110121	GREENLAWN	NY		10/20/2025	10.504	420,869		812,000
3340110128	MAPLE PARK	IL		10/20/2025	10.049	134,046		470,000
3340110133	ST. PETERSBURG	FL		10/08/2025	11.276	182,079		1,520,000
3340110162	MIDDLETON	ID		10/29/2025	10.385	130,226		830,000
3340110279	PHILADELPHIA	PA		09/22/2025	9.821	116,479		520,000
3340110425	HILLSIDE	NJ		09/22/2025	10.019	332,957		615,000
3340110462	PHILADELPHIA	PA		10/08/2025	10.266	80,269		205,000
3340110480	VENTNOR	NJ		10/08/2025	10.405	234,551		535,000
3340110510	MACUNGIE	PA		09/22/2025	9.900	141,847		370,000
3340110513	ENGLEWOOD CLIFFS	NJ		10/08/2025	10.880	998,648		3,688,000
3340110542	INDIANAPOLIS	IN		10/08/2025	10.405	132,700		310,000
3340110584	NEW YORK	NY		10/29/2025	10.049	634,392		1,400,000
3340110613	OROVILLE	CA		10/08/2025	10.009	93,456		360,000
3340110638	VINCENTOWN	NJ		10/08/2025	9.890	115,474		400,000
3340110672	WHITING	NJ		10/20/2025	9.158	152,460		260,000
3340110761	FORT COLLINS	CO		09/29/2025	10.138	286,942		570,000
3340110829	TOLEDO	OH		10/08/2025	10.355	85,789		235,000
3340110836	INDIANAPOLIS	IN		09/22/2025	10.266	174,304		530,000
3340110897	JAMAICA	NY		10/20/2025	10.049	495,131		920,000
3340110952	COMPTON	CA		09/29/2025	9.900	342,540		625,000
3340110971	GREENVILLE	SC		10/29/2025	9.890	242,352		2,500,000
3340110973	OAK RIDGE	TN		09/22/2025	10.405	399,960		725,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340110989	WATERBURY	CT		09/29/2025	9.900	242,352		500,000
3340111018	HILLSIDE	IL		09/29/2025	10.662	166,637		305,000
3340111068	HUNTINGTON	WV		10/20/2025	10.662	49,411		110,000
3340111117	RONKONKOMA	NY		09/29/2025	9.603	409,266		740,000
3340111165	GURNEE	IL		09/22/2025	11.504	183,150		385,000
3340111198	JERSEY CITY	NJ		10/20/2025	10.643	389,476		750,000
3340111240	CHICAGO	IL		10/20/2025	11.029	187,387		338,000
3340111300	OCEAN VIEW	NJ		10/20/2025	10.395	371,686		703,000
3340111338	CHICAGO	IL		10/08/2025	9.890	86,249		255,000
3340111470	BRICK	NJ		10/20/2025	9.158	235,224		509,000
3340111495	FREEPORT	NY		09/29/2025	9.821	314,820		530,000
3340111519	BRICK	NJ		10/20/2025	9.158	249,480		460,000
3340111532	RONKONKOMA	NY		10/20/2025	10.157	382,536		685,000
3340111593	EAST NORTHPORT	NY		10/29/2025	10.108	377,784		750,000
3340111659	GLENVIEW	IL		09/22/2025	9.900	281,675		550,000
3340111688	SPRINGFIELD	IL		10/20/2025	10.049	22,750		86,000
3340111691	ELMHURST	IL		10/20/2025	10.880	223,106		555,000
3340111766	BALTIMORE	MD		10/08/2025	10.049	47,045		220,000
3340111983	DETROIT	MI		10/08/2025	10.405	40,392		75,000
3340112035	FAIR LAWN	NJ		11/13/2025	9.890	424,912		926,000
3340112054	BLACKWOOD	NJ		10/20/2025	9.890	168,300		750,000
3340112112	STUDIO CITY	CA		11/26/2025	9.890	536,453		2,600,000
3340112346	INDIANAPOLIS	IN		12/19/2025	11.573	10,039		485,000
3340112348	INDIANAPOLIS	IN		12/19/2025	11.573	10,039		485,000
3340112412	NORTH TOPSAIL BEACH	NC		11/13/2025	11.375	154,908		2,096,000
3340112461	SUPPLY	NC		10/29/2025	10.801	162,006		624,000
3340112504	CINCINNATI	OH		11/13/2025	9.890	19,800		480,000
3340112547	CHAPEL HILL	NC		11/26/2025	11.930	200,251		1,725,000
3340112612	GREENSBORO	NC		10/20/2025	10.662	106,840		215,000
3340112698	LUDLOW	IL		12/04/2025	10.395	25,138		89,000
3340112862	BURLESON	TX		11/13/2025	11.078	328,626		1,330,000
3340112872	PATERSON	NJ		12/04/2025	10.355	336,798		701,000
3340112903	PHILADELPHIA	PA		10/29/2025	10.890	99,804		275,000
3340113096	LINCOLN PARK	NJ		11/26/2025	10.395	87,516		460,000
3340113607	BROWNS MILLS	NJ		11/26/2025	10.395	74,052		415,000
3340113613	LOS ANGELES	CA		11/13/2025	9.771	257,019		1,350,000
3340113633	AKRON	OH		11/26/2025	10.266	31,386		86,000
3340113691	LONG BRANCH	NJ		12/19/2025	10.148	653,400		5,000,000
3340113834	CHICAGO	IL		12/04/2025	9.900	284,284		765,000
3340113835	CHICAGO	IL		12/11/2025	10.662	72,796		300,000
3340114116	NEW YORK	NY		11/13/2025	10.662	586,234		1,950,000
3340114150	EAST SETAUKET	NY		12/04/2025	9.801	302,940		690,500
3340114256	CAPE MAY COURT HOUSE	NJ		11/26/2025	9.405	570,239		1,240,000
3340114416	INDIANAPOLIS	IN		12/04/2025	10.049	124,542		695,000
3340114458	BERWYN	IL		11/26/2025	9.890	148,096		450,000
3340114571	BROOKLYN	NY		11/26/2025	9.158	650,074		1,390,000
3340114587	LOS ANGELES	CA		12/04/2025	10.395	363,300		741,000
3340114645	ELMHURST	NY		12/11/2025	9.821	620,136		1,525,000
3340114752	CHICAGO	IL		12/11/2025	10.138	265,657		530,000
3340114994	PHILADELPHIA	PA		12/04/2025	9.395	238,788		595,000
3340115012	CHICAGO	IL		11/26/2025	9.653	124,740		395,000
3340115034	MOUNT LAUREL TOWNSHIP	NJ		12/04/2025	9.158	275,550		634,000
3340115039	BROOKLYN	NY		11/13/2025	9.158	447,852		900,000
3340115109	STATEN ISLAND	NY		12/11/2025	10.049	270,864		660,000
3340115128	UNIONDALE	NY		11/13/2025	10.207	336,798		863,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340115345	TOLEDO	OH		12/19/2025	10.405	74,182		367,000
3340115360	MONACA	PA		11/26/2025	10.163	73,613		338,000
3340115392	LAWRENCE TOWNSHIP	NJ		12/19/2025	9.603	327,888		700,000
3340115446	DARTMOUTH	MA		12/19/2025	10.395	243,778		560,000
3340115545	EDEN	NC		12/04/2025	10.395	66,647		307,000
3340115562	MAYWOOD	IL		12/04/2025	9.890	106,326		440,000
3340115597	LIVINGSTON	NJ		12/04/2025	10.336	403,920		1,630,000
3340115600	QUEENS	NY		12/04/2025	10.405	449,112		1,056,000
3340115665	CENTEREACH	NY		12/04/2025	10.212	274,329		672,000
3340115668	AMITYVILLE	NY		12/04/2025	10.108	295,812		680,000
3340115672	CHICAGO	IL		12/19/2025	10.880	150,797		550,000
3340115747	BROOKLYN	NY		12/11/2025	9.158	908,820		2,150,000
3340115832	NEW BRAUNFELS	TX		12/04/2025	10.148	427,680		975,000
3340115907	JEFFERSON VALLEY	NY		12/11/2025	9.158	299,376		590,000
3340115926	CHICAGO	IL		12/04/2025	10.355	105,494		440,000
3340116029	BAY CITY	MI		12/04/2025	10.652	37,066		72,000
3340116060	ST. CHARLES	IL		12/04/2025	9.395	224,532		495,000
3340116099	PHILADELPHIA	PA		12/04/2025	9.890	166,320		610,000
3340116201	CHICAGO	IL		12/04/2025	9.890	47,124		260,000
3340116216	DETROIT	MI		12/04/2025	10.405	15,661		100,000
3340116223	LOS ANGELES	CA		12/19/2025	9.771	639,540		2,100,000
3340116360	PEOTONE	IL		12/04/2025	9.395	128,304		325,000
3340116494	BAY CITY	MI		12/04/2025	10.504	40,471		73,000
3340116530	CANOGA PARK	CA		12/19/2025	9.554	944,064		2,750,000
3340116588	BROOKLYN	NY		12/19/2025	11.385	427,671		1,140,000
3340116592	LINCOLN	IL		12/04/2025	9.821	16,264		80,000
3340116664	ATLANTA	GA		12/19/2025	9.158	135,432		390,000
3340116774	RANDOLPH	MA		12/19/2025	10.266	222,077		560,000
3340116903	SEATTLE	WA		12/11/2025	9.603	445,500		895,000
3340117033	BRONX	NY		12/11/2025	9.158	377,784		900,000
3340117133	CHICAGO	IL		12/11/2025	9.554	227,609		810,000
3340117443	SHIRLEY	NY		12/11/2025	10.019	250,193		550,000
3340117530	BROOKLYN	NY		12/11/2025	10.355	417,384		1,000,000
3350081086	SEBRING	FL		09/15/2025	11.194	31,306		376,000
3350085734	HEWLETT	NY		07/15/2025	10.593	1,413,895		3,500,000
3350089820	SLEEPY HOLLOW	NY		09/22/2025	9.701	457,601		925,000
3350091904	MECHANICVILLE	NY		11/13/2025	9.940	27,811		245,000
3350093106	CHICAGO	IL		07/15/2025	11.771	24,904		935,000
3350094464	BROOKLYN	NY		10/29/2025	10.099	769,633		2,050,000
3350095125	SACRAMENTO	CA		07/15/2025	11.821	500,261		1,100,000
3350096687	MIAMI	FL		09/29/2025	9.870	322,953		740,000
3350096809	DURANT	OK		08/08/2025	11.840	114,038		567,000
3350096846	CHICAGO	IL		07/15/2025	10.761	232,284		732,000
3350097161	IRVINGTON	NJ		07/29/2025	11.821	371,200		775,000
3350097305	RIDGE	NY		07/15/2025	9.653	263,277		610,000
3350098196	CHARLOTTE	NC		10/20/2025	10.696	129,612		335,000
3350098640	LA JOYA	TX		10/20/2025	12.129	55,258		168,000
3350098718	PASSAIC	NJ		07/15/2025	10.761	453,123		940,000
3350098883	POUGHKEEPSIE	NY		07/15/2025	10.999	113,634		270,000
3350098913	WACO	TX		07/15/2025	10.761	49,796		150,000
3350098969	BLOOMINGBURG	NY		08/08/2025	10.643	894,346		5,980,000
3350098971	BLOOMINGBURG	NY		08/08/2025	10.643	231,618		5,246,000
3350099190	WAXHAW	NC		09/08/2025	12.068	110,202		807,000
3350099562	MONROE	NY		10/20/2025	10.438	727,982		5,800,000
3350099604	TALLAHASSEE	FL		07/15/2025	10.880	111,666		390,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350099864	CANYON LAKE	TX		08/08/2025	11.385	112,884		470,000
3350099885	MONROE	NY		10/08/2025	10.438	457,043		2,900,000
3350099936	LAWRENCE TOWNSHIP	NJ		12/11/2025	9.940	65,819		290,000
3350100311	BAYONNE	NJ		10/20/2025	11.184	266,411		669,000
3350100403	MANSFIELD	TX		07/15/2025	11.771	429,958		1,200,000
3350100449	ROSWELL	GA		07/29/2025	9.653	372,349		835,000
3350100579	EAST MEADOW	NY		09/29/2025	10.072	320,383		1,513,000
3350100597	ATLANTA	GA		09/15/2025	12.129	138,830		497,000
3350100599	ATLANTA	GA		09/15/2025	12.179	147,879		540,000
3350100692	OCEANSIDE	NY		09/08/2025	10.544	304,022		720,000
3350100731	DETROIT	MI		09/22/2025	10.597	41,802		166,000
3350100736	COLUMBUS	GA		07/15/2025	11.880	117,240		210,000
3350100737	COLUMBUS	GA		07/15/2025	11.880	117,240		210,000
3350100779	CINCINNATI	OH		07/15/2025	10.395	86,275		212,000
3350100787	NEWARK	NJ		09/22/2025	11.930	70,436		800,000
3350100816	NASHVILLE	TN		07/15/2025	9.890	242,850		750,000
3350100886	BROOKLYN	NY		07/15/2025	10.544	745,952		1,800,000
3350100894	ALBANY	NY		08/08/2025	10.296	118,475		243,000
3350101018	NORTH PORT	FL		09/15/2025	10.438	76,111		405,000
3350101039	GARY	IN		07/15/2025	10.662	70,569		206,000
3350101066	AUBURN	CA		07/15/2025	10.385	97,809		1,287,000
3350101075	PALM BAY	FL		07/15/2025	10.148	123,294		425,000
3350101111	PALM BAY	FL		08/08/2025	10.148	87,309		357,000
3350101115	PALM BAY	FL		07/15/2025	10.148	119,656		356,000
3350101301	BALTIMORE	MD		09/08/2025	10.999	71,458		190,000
3350101312	PORT READING	NJ		07/15/2025	10.049	238,621		572,000
3350101317	WENDELL	NC		09/22/2025	10.438	219,844		808,000
3350101318	WENDELL	NC		09/22/2025	10.438	289,339		1,022,000
3350101328	CHICAGO	IL		07/15/2025	10.999	117,271		335,000
3350101383	ROCHESTER	NY		10/20/2025	10.686	3,483		155,000
3350101466	FAYETTEVILLE	NC		07/15/2025	10.880	131,116		308,000
3350101506	WENDELL	NC		09/22/2025	10.438	88,046		939,200
3350101531	LEXINGTON	NC		09/22/2025	11.194	100,828		223,000
3350101532	LEXINGTON	NC		10/20/2025	11.194	71,393		223,000
3350101559	CHARLOTTE	NC		09/22/2025	10.935	287,923		1,645,000
3350101649	DOLGEVILLE	NY		07/15/2025	10.999	39,561		105,000
3350101782	LEHIGH ACRES	FL		08/08/2025	10.327	66,866		360,000
3350101785	LEHIGH ACRES	FL		08/08/2025	11.309	66,870		345,000
3350101846	DEMAREST	NJ		07/15/2025	10.385	646,004		2,700,000
3350101862	ISLAND PARK	NY		09/22/2025	10.209	389,309		798,500
3350101865	BALTIMORE	MD		12/11/2025	10.199	119,478		390,000
3350101944	CAPE CORAL	FL		09/22/2025	11.940	102,960		569,000
3350101956	TRENTON	NJ		07/29/2025	10.850	48,146		336,000
3350101978	TROY	NY		07/15/2025	10.544	122,902		372,000
3350102066	NEWARK	NJ		07/15/2025	10.098	130,385		410,000
3350102117	WORTON	MD		07/15/2025	10.662	120,982		270,000
3350102154	EAST BRUNSWICK	NJ		09/22/2025	10.408	295,142		890,000
3350102158	DELRAY BEACH	FL		07/15/2025	10.880	743,479		3,200,000
3350102166	THE BRONX	NY		07/15/2025	10.999	261,884		1,000,000
3350102194	ROCKLEDGE	FL		08/08/2025	10.999	133,554		295,000
3350102332	PATERSON	NJ		07/15/2025	10.395	247,675		508,000
3350102355	NEW ORLEANS	LA		07/15/2025	10.049	93,975		198,000
3350102397	BAYONNE	NJ		07/29/2025	10.643	276,162		610,000
3350102518	SEATTLE	WA		07/15/2025	10.395	485,461		1,700,000
3350102521	HINGHAM	MA		07/15/2025	10.266	376,110		1,350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350102545	LEHIGH ACRES	FL		08/08/2025	11.187	82,218		365,000
3350102560	BRIDGEPORT	NJ		09/29/2025	10.597	138,604		285,000
3350102585	CHANDLE	TX		07/15/2025	11.385	105,814		510,500
3350102624	BECKLEY	WV		07/15/2025	10.880	30,329		175,000
3350102648	MCALLEN	TX		11/13/2025	10.935	62,581		425,000
3350102652	WOODLAND PARK	NJ		07/15/2025	10.395	216,263		530,000
3350102675	ALBANY	NY		09/29/2025	10.159	105,341		235,000
3350102767	CITRUS SPRINGS	FL		08/08/2025	10.877	140,871		590,000
3350102774	ROME	GA		11/13/2025	9.940	43,463		545,000
3350102791	HAZEL CREST	IL		07/15/2025	10.643	26,704		121,000
3350102817	WESLACO	TX		07/29/2025	12.088	116,632		305,000
3350102865	RIVERSIDE	CA		07/15/2025	10.385	58,506		1,050,000
3350102866	CHICAGO	IL		07/15/2025	9.890	1,056,422		3,250,000
3350102879	DALLAS	NC		11/13/2025	10.935	64,114		285,000
3350102962	NATIONAL PARK	NJ		07/15/2025	10.355	159,246		370,000
3350102981	HENDERSONVILLE	NC		09/22/2025	10.935	219,688		1,268,000
3350102982	OZONE PARK	NY		07/15/2025	10.544	390,040		840,000
3350103028	WEST ORANGE	NJ		07/15/2025	9.890	450,838		1,115,000
3350103040	PHILADELPHIA	PA		08/08/2025	10.880	274,583		1,080,000
3350103041	PHILADELPHIA	PA		08/08/2025	10.880	274,583		1,080,000
3350103061	BEACHWOOD	NJ		12/11/2025	9.940	254,397		575,000
3350103073	DALLAS	TX		07/15/2025	10.395	529,646		1,134,000
3350103101	SUDBURY	MA		08/08/2025	10.544	689,908		1,450,000
3350103107	CHICAGO	IL		07/15/2025	10.761	173,184		500,000
3350103144	LEXINGTON	NC		07/15/2025	10.544	90,360		192,900
3350103145	LEXINGTON	NC		08/08/2025	10.781	114,087		234,000
3350103199	MONROE	NY		07/15/2025	10.395	654,362		2,615,000
3350103281	LEHIGH ACRES	FL		08/08/2025	11.309	66,874		345,000
3350103299	SANTA FE	NM		07/15/2025	10.336	84,799		1,100,000
3350103306	NORWOOD	NJ		09/22/2025	10.448	372,976		2,700,000
3350103321	BLOOMINGBURG	NY		08/08/2025	10.643	630,400		5,080,000
3350103330	JERSEY CITY	NJ		07/15/2025	9.801	861,919		2,685,000
3350103337	BLACK RIVER	NY		07/15/2025	10.514	146,961		380,000
3350103364	BLOOMINGBURG	NY		08/08/2025	10.643	153,594		2,894,000
3350103429	BAY SHORE	NY		07/15/2025	10.514	132,394		625,000
3350103453	BRONX	NY		07/15/2025	9.405	553,021		1,210,000
3350103482	BROOKLYN	NY		07/29/2025	10.514	468,048		1,500,000
3350103517	TRENTON	NJ		07/15/2025	10.296	127,668		255,000
3350103526	NORTH PORT	FL		09/15/2025	10.438	118,015		438,000
3350103529	NORTH PORT	FL		09/15/2025	10.438	105,487		330,000
3350103530	NORTH PORT	FL		09/15/2025	10.438	108,671		330,000
3350103531	NORTH PORT	FL		09/15/2025	10.438	115,225		394,000
3350103554	AURORA	IL		07/15/2025	10.395	192,582		395,000
3350103586	ANCHORAGE	AK		07/15/2025	11.633	114,138		625,000
3350103597	PAHOA	HI		07/15/2025	10.494	27,164		350,000
3350103621	ORANGE	CA		07/15/2025	10.098	632,404		1,450,000
3350103623	NICHOLASVILLE	KY		07/15/2025	12.781	368,033		1,875,000
3350103674	TUSCUMBIA	AL		07/29/2025	9.890	52,238		125,000
3350103676	CARTERSVILLE	GA		08/08/2025	10.389	307,070		645,000
3350103748	DALLAS	TX		07/15/2025	9.158	150,444		415,000
3350103787	SOMERS POINT	NJ		07/15/2025	10.266	234,999		482,000
3350103788	BRUNSWICK	GA		08/08/2025	11.880	49,990		350,000
3350103792	BRONX	NY		11/13/2025	9.204	289,744		1,560,000
3350103849	LAWNSIDE	NJ		08/08/2025	10.662	132,210		300,000
3350103857	TRENTON	NJ		07/29/2025	10.049	93,610		192,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350103862	CHICAGO	IL		08/08/2025	10.652	45,311		305,000
3350103883	WELLESLEY	MA		07/15/2025	10.405	1,808,811		3,780,000
3350103898	BROOKLYN	NY		08/08/2025	9.158	228,453		750,000
3350103908	CARTERSVILLE	GA		07/15/2025	10.395	138,060		316,000
3350103909	MINERAL WELLS	TX		07/15/2025	11.286	161,383		360,000
3350103910	MINERAL WELLS	TX		07/15/2025	11.286	127,161		360,000
3350103940	BRIDGEPORT	CT		07/15/2025	10.049	271,635		600,000
3350103954	WASHINGTON	DC		07/29/2025	10.148	690,811		2,775,000
3350103969	ELIZABETH	NJ		07/15/2025	10.395	236,810		1,220,000
3350103975	PHILADELPHIA	PA		07/15/2025	10.138	124,757		310,000
3350104025	PORT CHARLOTTE	FL		07/15/2025	11.286	267,556		985,000
3350104033	ANGLETON	TX		07/15/2025	10.801	278,976		631,000
3350104058	KODAK	TN		07/15/2025	10.088	272,566		625,000
3350104060	SEVIERVILLE	TN		09/15/2025	10.139	170,452		700,000
3350104079	BRANFORD	CT		07/15/2025	10.049	260,491		800,000
3350104091	WAXHAW	NC		07/29/2025	9.395	487,550		1,000,000
3350104110	WASHINGTON	DC		07/29/2025	10.049	349,650		1,075,000
3350104130	ORLAND PARK	IL		07/15/2025	10.385	197,806		385,000
3350104136	SAVANNAH	GA		07/15/2025	9.158	298,431		1,063,000
3350104138	NEW ORLEANS	LA		11/13/2025	12.129	7,104		260,000
3350104148	SPRINGFIELD	MA		07/15/2025	10.662	147,414		375,000
3350104200	WEST HEMPSTEAD	NY		10/29/2025	10.099	383,005		825,000
3350104210	MANCHESTER	NJ		07/15/2025	10.049	152,534		360,000
3350104215	ZANESVILLE	OH		07/29/2025	10.405	68,797		174,000
3350104224	MARSHFIELD	MA		07/15/2025	10.266	522,549		1,280,000
3350104228	MOUNT PLEASANT	SC		07/29/2025	10.643	1,596,855		3,400,000
3350104229	ROCKLEDGE	FL		08/08/2025	11.009	133,554		295,000
3350104245	SCRANTON	PA		07/15/2025	9.771	124,943		334,000
3350104252	EDISON	NJ		10/08/2025	11.433	167,160		1,350,000
3350104253	VALLEY	AL		09/15/2025	10.099	44,715		200,000
3350104263	WATERBURY	CT		07/15/2025	10.049	119,102		475,000
3350104286	HIGHLAND HAVEN	TX		07/15/2025	11.138	203,116		500,000
3350104289	KINGSLAND	TX		08/08/2025	11.138	162,166		958,000
3350104295	YALAHA	FL		07/15/2025	10.346	179,295		440,000
3350104317	ANCHORAGE	AK		07/15/2025	10.890	152,758		476,000
3350104346	EDWARDSVILLE	PA		07/29/2025	10.662	84,973		185,000
3350104372	HENRICO	VA		07/15/2025	10.355	102,434		251,500
3350104375	LITHONIA	GA		07/15/2025	11.286	170,905		545,000
3350104381	ALACHUA	FL		09/15/2025	11.144	73,974		276,000
3350104384	ALACHUA	FL		09/15/2025	11.333	71,872		276,000
3350104390	OWINGS	MD		07/15/2025	10.742	246,258		601,000
3350104407	PORT CHARLOTTE	FL		07/15/2025	11.435	290,666		805,000
3350104410	ALACHUA	FL		09/15/2025	11.333	72,496		260,000
3350104411	ALACHUA	FL		09/15/2025	11.333	73,704		260,000
3350104412	ALACHUA	FL		09/15/2025	11.333	69,720		260,000
3350104419	EAST HAMPTON	NY		07/15/2025	10.108	603,448		1,388,500
3350104424	PORT JERVIS	NY		07/15/2025	9.158	153,422		325,000
3350104426	LOS ANGELES	CA		07/15/2025	9.158	424,447		1,050,000
3350104438	SUMMIT	IL		07/15/2025	10.880	131,639		395,000
3350104461	CORINTH	TX		10/20/2025	10.457	324,221		665,000
3350104494	PORTLAND	CT		07/15/2025	10.791	327,256		860,000
3350104497	CHICAGO	IL		07/15/2025	9.890	47,362		360,000
3350104533	ALBANY	NY		07/15/2025	10.355	117,709		252,000
3350104586	AKRON	OH		07/29/2025	9.831	42,312		115,000
3350104601	FRANKLIN SQUARE	NY		07/15/2025	10.019	348,250		1,198,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350104614	BRENTWOOD	NY		07/15/2025	9.603	338,443		714,000
3350104616	CLERMONT	FL		08/08/2025	10.405	117,012		456,000
3350104624	BRONX	NY		10/08/2025	10.487	316,908		850,000
3350104626	DYER	IN		07/29/2025	10.385	130,663		268,000
3350104650	FORT WORTH	TX		07/15/2025	10.405	536,305		1,100,000
3350104656	HOUSTON	TX		08/08/2025	10.049	204,283		419,000
3350104658	HOUSTON	TX		08/08/2025	10.049	204,283		419,000
3350104662	CLERMONT	FL		08/08/2025	10.405	117,012		456,000
3350104749	STUDIO CITY AREA LOS ANGELES	CA		07/29/2025	9.890	783,563		3,650,000
3350104757	RIVERDALE	IL		07/29/2025	10.553	102,386		210,000
3350104785	STEGER	IL		07/15/2025	10.454	89,152		185,000
3350104802	FLOVILLA	GA		07/15/2025	10.148	35,104		207,500
3350104830	LEHIGH ACRES	FL		07/29/2025	10.049	154,447		345,000
3350104834	LEHIGH ACRES	FL		07/29/2025	10.049	154,058		345,000
3350104837	PHILADELPHIA	PA		07/15/2025	10.138	113,424		265,000
3350104886	BELMONT	NC		08/08/2025	10.088	211,590		434,000
3350104910	CARTERSVILLE	GA		08/08/2025	10.385	228,345		545,000
3350104916	CITRUS SPRINGS	FL		07/29/2025	9.653	131,363		340,000
3350104923	OXON HILL	MD		07/15/2025	10.662	69,231		142,000
3350104942	HOUSTON	TX		07/15/2025	10.266	147,310		420,000
3350104945	OROVILLE	CA		08/08/2025	10.415	117,748		242,000
3350104960	ATLANTA	GA		07/15/2025	10.157	167,865		520,000
3350104969	BOYNTON BEACH	FL		10/20/2025	10.438	184,733		2,815,000
3350105002	DIX HILLS	NY		07/15/2025	10.108	320,390		895,500
3350105008	MERRITT ISLAND	FL		07/29/2025	10.049	97,510		360,000
3350105009	TAMPA	FL		07/29/2025	10.454	99,808		255,000
3350105010	PALM DESERT	CA		07/15/2025	9.959	275,118		625,000
3350105012	MASTIC BEACH	NY		07/29/2025	10.355	224,621		430,000
3350105016	MOORESVILLE	NC		08/08/2025	9.395	522,375		4,400,000
3350105019	MORROW	GA		07/29/2025	9.158	103,493		261,000
3350105020	JONESBORO	GA		07/15/2025	9.158	120,042		290,000
3350105027	ARNOLD	MD		07/15/2025	10.148	310,291		655,000
3350105061	CHARLOTTE	NC		07/15/2025	9.821	223,608		501,000
3350105070	NEEDHAM	MA		07/15/2025	10.395	512,345		2,900,000
3350105078	EDISON	NJ		07/15/2025	10.395	161,867		530,000
3350105082	COUNTRY CLUB HILLS	IL		07/15/2025	10.514	112,903		260,000
3350105100	MARKHAM	IL		12/04/2025	9.443	28,731		178,000
3350105120	SOUTHAMPTON	NY		07/15/2025	10.791	1,913,724		5,500,000
3350105123	PORT CHARLOTTE	FL		09/22/2025	11.413	128,549		785,000
3350105126	BRENTWOOD	NY		07/15/2025	10.108	339,196		692,500
3350105153	CHICAGO	IL		07/15/2025	10.662	171,687		400,000
3350105158	TAMPA	FL		07/15/2025	10.454	130,245		303,000
3350105177	WILMINGTON	NC		08/08/2025	10.157	156,949		381,000
3350105190	MONROE	NY		07/15/2025	9.158	362,528		1,100,000
3350105214	LAKE HUGHES	CA		10/08/2025	10.219	58,854		430,000
3350105217	DONNA	TX		07/15/2025	9.890	155,528		353,000
3350105237	CAPE CORAL	FL		10/29/2025	11.244	26,641		587,000
3350105261	HENRICO	VA		07/29/2025	9.900	433,606		1,750,000
3350105264	FORT MILL	SC		07/15/2025	10.633	170,489		420,000
3350105269	CAPE CORAL	FL		08/08/2025	10.385	233,597		536,000
3350105278	NORTH TONAWANDA	NY		07/15/2025	10.207	131,325		360,000
3350105280	DERRY	NH		07/15/2025	9.653	154,205		410,000
3350105281	YORKTOWN HEIGHTS	NY		07/15/2025	9.158	203,061		550,000
3350105290	CHICAGO	IL		07/15/2025	10.405	160,892		330,000
3350105291	NEW HAVEN	CT		07/15/2025	10.049	236,810		510,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350105295	CHESTER	PA		07/15/2025	9.653	66,168		145,000
3350105299	BROOKLYN	NY		07/15/2025	9.158	623,716		1,800,000
3350105315	WOODRUFF	SC		09/22/2025	10.637	418,688		945,000
3350105336	MEMPHIS	TN		09/08/2025	11.573	122,777		305,000
3350105339	MELBOURNE BEACH	FL		07/29/2025	9.395	261,884		807,000
3350105385	COCOA BEACH	FL		08/08/2025	10.207	310,152		693,000
3350105394	PLEASANTVILLE	NJ		10/08/2025	10.438	137,907		310,000
3350105402	ROCK HILL	SC		07/29/2025	10.454	67,909		260,000
3350105415	JAMAICA	NY		07/15/2025	10.108	557,548		1,240,000
3350105438	MASPETH	NY		07/15/2025	10.355	740,101		1,735,000
3350105445	LEHIGH ACRES	FL		08/08/2025	11.741	76,415		305,000
3350105470	PHILADELPHIA	PA		07/15/2025	10.266	110,745		310,000
3350105525	LITTLE NECK	NY		07/15/2025	10.217	370,656		900,000
3350105533	JAMAICA	NY		12/11/2025	9.855	266,568		790,000
3350105544	JAMAICA	NY		07/15/2025	10.405	541,363		1,299,000
3350105559	UPPER SADDLE RIVER	NJ		10/20/2025	9.204	612,154		2,700,000
3350105572	PHILADELPHIA	PA		07/29/2025	9.890	112,485		445,000
3350105587	DESTIN	FL		07/15/2025	10.267	864,592		2,700,000
3350105601	HOMEWOOD	IL		07/29/2025	10.405	99,357		290,000
3350105623	SMITHTOWN	NY		07/15/2025	10.049	439,422		1,100,000
3350105630	PARADISE	CA		10/29/2025	8.706	189,396		485,000
3350105636	BUFFALO	NY		09/08/2025	10.396	105,311		240,000
3350105646	PUYALLUP	WA		07/29/2025	10.019	253,022		545,000
3350105656	FLUSHING	NY		07/29/2025	10.049	726,119		1,755,000
3350105721	CENTEREACH	NY		07/15/2025	10.395	294,620		642,000
3350105725	NAPLES	FL		07/29/2025	9.900	770,503		1,935,000
3350105726	BALTIMORE	MD		10/20/2025	10.457	9,974		376,000
3350105774	JERSEY CITY	NJ		07/29/2025	10.405	766,150		1,600,000
3350105779	EWA BEACH	HI		07/15/2025	9.395	425,213		825,000
3350105795	WOODHAVEN	NY		12/11/2025	9.204	445,314		1,080,000
3350105797	WOODHAVEN	NY		12/11/2025	9.204	314,428		860,000
3350105799	OZONE PARK	NY		12/11/2025	9.204	305,401		995,000
3350105801	WOODHAVEN	NY		12/11/2025	9.204	439,296		1,125,000
3350105842	CAPE CORAL	FL		08/08/2025	10.385	160,155		400,000
3350105851	FLOSSMOOR	IL		07/15/2025	10.514	160,864		370,000
3350105866	HAMPTON	VA		07/15/2025	10.662	116,490		262,000
3350105875	MASSILLON	OH		07/29/2025	10.405	57,113		130,000
3350105893	AURORA	IL		07/29/2025	9.890	116,524		239,000
3350105925	NEWARK	NJ		07/15/2025	9.405	226,363		705,000
3350105928	INDIANAPOLIS	IN		08/08/2025	11.138	37,532		145,000
3350105934	BURR RIDGE	IL		08/08/2025	9.890	268,675		570,000
3350105935	LEHIGH ACRES	FL		09/08/2025	11.969	107,997		276,000
3350105938	PALM DESERT	CA		07/29/2025	9.653	585,060		1,200,000
3350105942	LEHIGH ACRES	FL		09/08/2025	11.969	109,368		292,000
3350105950	LEHIGH ACRES	FL		09/08/2025	11.969	107,092		276,000
3350105952	SAINT CHARLES	MO		07/29/2025	10.504	76,615		382,000
3350105989	HAMILTON	OH		07/15/2025	9.890	67,127		155,000
3350106001	ATHENS	GA		07/29/2025	10.148	126,387		275,000
3350106013	WHITE PLAINS	NY		10/08/2025	11.383	77,312		1,100,000
3350106020	DUNDALK	MD		07/29/2025	9.158	113,599		233,000
3350106051	OCEAN SPRINGS	MS		09/15/2025	11.632	10,448		290,000
3350106054	OCEAN SPRINGS	MS		09/08/2025	10.831	64,262		287,000
3350106056	ROCK HILL	SC		07/15/2025	10.157	41,285		237,000
3350106060	OCEAN SPRINGS	MS		09/15/2025	10.885	10,448		257,000
3350106106	SNELLVILLE	GA		07/15/2025	10.306	170,732		710,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350106109	NYACK	NY		09/08/2025	9.158	407,453		900,000
3350106124	SANTA FE	NM		12/04/2025	10.935	75,222		1,300,000
3350106165	DOWNERS GROVE	IL		07/15/2025	10.395	317,186		630,000
3350106181	CINCINNATI	OH		09/22/2025	10.696	75,272		200,000
3350106183	AUSTIN	TX		09/08/2025	9.890	228,539		708,000
3350106204	UNIONDALE	NY		07/15/2025	9.375	305,903		700,000
3350106234	LAKE HAVASU CITY	AZ		09/15/2025	11.910	45,970		1,250,000
3350106267	KNOXVILLE	TN		08/08/2025	11.345	127,774		750,000
3350106268	WEST BABYLON	NY		07/15/2025	10.405	359,046		725,000
3350106298	LAKE CITY	MI		09/15/2025	11.383	105,167		412,000
3350106326	WOODSTOCK	GA		07/29/2025	9.158	139,161		360,000
3350106328	HAMILTON	NJ		09/22/2025	10.099	135,553		355,000
3350106334	TUCKERTON	NJ		08/08/2025	9.158	207,487		470,000
3350106363	BROOKLYN	NY		09/15/2025	10.457	661,222		2,250,000
3350106391	RACELAND	LA		09/15/2025	10.457	21,409		215,000
3350106416	FAR ROCKAWAY	NY		12/19/2025	10.945	679,088		5,000,000
3350106424	BOCA RATON	FL		07/29/2025	9.653	271,635		600,000
3350106436	MASHPEE	MA		07/29/2025	9.653	1,191,712		2,810,000
3350106467	ACWORTH	GA		12/04/2025	10.139	7,313		602,000
3350106477	MIDDLE ISLAND	NY		07/15/2025	9.821	300,888		671,000
3350106483	PATASKALA	OH		07/29/2025	10.880	138,151		310,000
3350106499	HAWLEY	PA		09/08/2025	10.514	104,475		526,000
3350106506	TOMS RIVER	NJ		08/08/2025	9.158	313,814		665,000
3350106508	ROOSEVELT	NY		09/29/2025	10.199	310,291		730,000
3350106523	CHICAGO	IL		09/15/2025	10.099	68,476		250,000
3350106528	SOMERS POINT	NJ		07/29/2025	10.266	180,024		398,000
3350106537	EAST POINT	GA		07/29/2025	9.158	73,341		208,000
3350106553	BLOOMFIELD	NJ		09/22/2025	10.408	335,629		710,000
3350106561	BROOKLYN	NY		09/08/2025	9.653	1,097,685		3,150,000
3350106590	WYOMING	MI		07/29/2025	10.049	109,940		267,595
3350106597	PHILADELPHIA	PA		07/29/2025	10.405	68,083		360,000
3350106604	TREASURE ISLAND	FL		08/08/2025	10.049	590,423		1,578,700
3350106612	FORT EDWARD	NY		11/26/2025	9.204	89,786		265,000
3350106613	INDIANAPOLIS	IN		09/22/2025	10.099	41,930		241,000
3350106619	CHARLOTTE	NC		10/08/2025	11.204	261,083		1,502,000
3350106625	ST. LOUIS	MO		07/15/2025	10.049	92,983		286,516
3350106633	MANCHESTER	MO		09/29/2025	9.940	191,071		445,000
3350106638	NORTHPORT	AL		08/08/2025	10.405	147,554		395,000
3350106707	BROOKLYN	NY		09/29/2025	10.408	501,480		1,100,000
3350106712	BRENTWOOD	NY		09/15/2025	10.209	295,316		680,000
3350106803	CHATTANOOGA	TN		09/15/2025	11.403	96,164		300,000
3350106849	MONROE	NY		09/08/2025	10.395	852,631		2,800,000
3350106852	BUFFALO	NY		09/08/2025	10.157	62,685		190,000
3350106886	LANCASTER	SC		09/15/2025	11.045	10,448		280,000
3350106915	LOMBARD	IL		08/08/2025	10.019	193,627		500,000
3350106926	MONROE	NY		07/29/2025	9.395	208,950		1,029,000
3350106939	LACONIA	NH		07/15/2025	9.653	153,832		375,000
3350106965	ATLANTA	GA		07/29/2025	9.158	142,922		310,000
3350106983	GASTONIA	NC		09/22/2025	10.935	132,060		385,000
3350106991	STATEN ISLAND	NY		08/08/2025	9.821	325,871		790,000
3350107020	DALLAS	TX		08/08/2025	10.405	307,905		640,000
3350107046	LEHIGH ACRES	FL		12/19/2025	10.686	10,030		369,000
3350107061	GATLINBURG	TN		10/29/2025	10.806	44,402		835,000
3350107062	ROME	NY		11/13/2025	10.318	82,884		200,000
3350107079	LEHIGH ACRES	FL		09/22/2025	9.940	20,290		357,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350107081	LEHIGH ACRES	FL		09/22/2025	9.940	28,032		347,000
3350107085	LEHIGH ACRES	FL		09/22/2025	9.940	63,485		355,000
3350107108	ALBUQUERQUE	NM		09/22/2025	10.438	144,862		355,000
3350107112	MILWAUKEE	WI		07/29/2025	10.395	141,912		276,000
3350107143	ELMIRA	NY		09/15/2025	10.258	18,765		174,000
3350107150	GAITHERSBURG	MD		09/29/2025	10.935	282,243		590,000
3350107162	TRAVERSE CITY	MI		09/08/2025	11.306	167,160		877,000
3350107208	CHICAGO	IL		09/08/2025	10.405	118,405		632,000
3350107221	TOLEDO	OH		10/20/2025	10.448	69,933		170,000
3350107228	GENOA CITY	WI		07/29/2025	10.138	144,280		350,000
3350107241	SALEM	IL		09/15/2025	10.696	57,810		125,000
3350107256	CHARLOTTE	NC		08/08/2025	9.771	197,890		409,000
3350107269	DECATUR	GA		09/08/2025	10.504	174,543		358,000
3350107287	AURORA	IL		12/11/2025	10.069	126,415		300,000
3350107322	GASTONIA	NC		09/15/2025	11.194	98,954		210,000
3350107329	NORTH MYRTLE BEACH	SC		09/08/2025	10.266	751,941		1,865,000
3350107335	WEST BABYLON	NY		10/29/2025	10.258	282,396		750,000
3350107343	PALM SPRINGS	CA		09/22/2025	8.945	372,976		2,000,000
3350107349	NEWARK	NJ		08/08/2025	9.158	332,231		860,000
3350107356	PHILADELPHIA	PA		08/08/2025	10.426	21,452		140,000
3350107412	EAST MEADOW	NY		07/29/2025	10.049	376,110		1,337,000
3350107441	CHICAGO	IL		09/15/2025	10.318	268,849		572,000
3350107469	LEHIGH ACRES	FL		09/15/2025	11.880	112,544		367,000
3350107472	GREENVILLE	MS		09/29/2025	11.582	62,327		180,000
3350107496	CHICAGO	IL		09/15/2025	10.408	39,352		420,000
3350107510	KILLEEN	TX		09/22/2025	10.716	71,879		176,000
3350107514	DEMAREST	NJ		09/22/2025	10.935	1,012,770		4,855,000
3350107520	YONKERS	NY		09/08/2025	9.524	564,165		1,150,000
3350107543	CAPE CORAL	FL		09/08/2025	10.049	135,207		485,000
3350107614	LEHIGH ACRES	FL		09/15/2025	11.930	78,718		377,000
3350107616	TRENTON	NJ		09/08/2025	10.355	282,083		660,000
3350107622	RUTHER GLEN	VA		09/15/2025	10.358	134,685		435,000
3350107628	MATTESON	IL		09/08/2025	9.890	50,322		285,000
3350107671	WOOD DALE	IL		09/22/2025	9.940	197,458		405,000
3350107673	WOOD DALE	IL		09/22/2025	9.940	228,452		490,000
3350107702	BROOKLYN	NY		09/22/2025	9.940	1,050,844		3,240,000
3350107719	WESTBURY	NY		09/08/2025	10.157	561,979		1,362,500
3350107738	LEHIGH ACRES	FL		09/15/2025	10.139	70,547		266,000
3350107739	COLUMBUS	GA		10/20/2025	10.418	74,536		285,000
3350107798	TAYLORS	SC		09/08/2025	11.128	164,628		700,000
3350107804	STONE HARBOR	NJ		09/15/2025	10.189	1,585,931		3,899,000
3350107828	LAKEWOOD	OH		10/08/2025	10.214	112,858		490,000
3350107829	FORT WORTH	TX		10/20/2025	11.443	59,521		230,000
3350107845	NEW HAVEN	CT		09/22/2025	10.696	206,182		435,000
3350107847	WAIKOLOA	HI		09/15/2025	10.139	282,089		1,300,000
3350107856	HOUSTON	TX		09/08/2025	11.870	104,438		570,000
3350107867	BIRMINGHAM	AL		09/08/2025	10.266	54,599		425,000
3350107870	WEST BRIDGEWATER	MA		09/22/2025	9.453	317,395		750,000
3350107888	AIRMONT	NY		10/20/2025	9.204	139,300		2,000,000
3350107902	MARTINSBURG	WV		09/08/2025	10.643	95,908		260,000
3350107903	SYOSSET	NY		09/22/2025	10.099	426,258		1,175,000
3350107904	LEVITTOWN	NY		09/08/2025	10.049	302,281		740,000
3350107908	IRVINGTON	NJ		10/29/2025	11.184	231,461		671,000
3350107916	CINCINNATI	OH		07/29/2025	10.514	83,827		195,000
3350107923	CHICAGO	IL		09/08/2025	9.890	167,485		415,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350107930	NEW WINDSOR	NY		09/15/2025	9.204	268,153		550,000
3350107935	EAST HAMPTON	NY		09/15/2025	9.950	422,497		3,800,000
3350107944	CHARLOTTE	NC		09/08/2025	9.395	155,651		406,000
3350107962	HUMBOLT	TN		09/15/2025	11.831	75,270		280,000
3350107999	NAPLES	FL		10/08/2025	10.865	41,794		605,000
3350108005	HOUSTON	TX		09/08/2025	11.385	560,268		1,725,000
3350108014	WASHINGTON	DC		09/08/2025	10.395	115,445		535,000
3350108045	PATCHOGUE	NY		09/08/2025	10.266	244,210		620,000
3350108047	WOODHAVEN	NY		09/29/2025	10.318	493,878		1,050,000
3350108048	BROOKLYN	NY		09/29/2025	10.318	471,391		1,150,000
3350108079	GARY	IN		10/08/2025	10.099	17,970		218,000
3350108117	ATTLEBORO	MA		09/29/2025	10.099	219,012		520,000
3350108136	MAYWOOD	IL		09/22/2025	9.940	137,755		385,000
3350108140	BROCKTON	MA		10/08/2025	11.184	67,909		860,000
3350108141	ORION TOWNSHIP	MI		09/29/2025	10.637	252,701		610,000
3350108142	ORION TOWNSHIP	MI		09/29/2025	10.637	247,462		610,000
3350108150	ORION TOWNSHIP	MI		10/08/2025	10.637	209,678		610,000
3350108155	LEHIGH ACRES	FL		09/15/2025	10.836	62,468		266,000
3350108172	CHICAGO	IL		09/29/2025	10.099	52,934		175,000
3350108193	GRAHAM	NC		09/08/2025	11.306	573,179		1,250,000
3350108197	BERWYN	IL		09/08/2025	10.880	160,683		420,000
3350108234	MCKEESPORT	PA		09/15/2025	10.288	41,674		135,000
3350108249	RIVIERA BEACH	FL		12/19/2025	9.940	68,083		335,000
3350108257	NEW HAVEN	CT		11/13/2025	10.935	426,258		878,000
3350108277	DETROIT	MI		09/15/2025	10.716	64,696		176,000
3350108295	MUNCIE	IN		09/15/2025	10.706	42,236		145,000
3350108297	LIVINGSTON	NJ		09/15/2025	10.408	381,334		1,775,000
3350108326	PLACIDA	FL		09/22/2025	11.642	180,146		675,000
3350108330	BROOKLYN	NY		09/15/2025	10.099	1,034,303		3,140,000
3350108339	PLACIDA	FL		09/22/2025	11.244	155,057		430,000
3350108344	ROCKLIN	CA		09/08/2025	11.326	227,950		1,190,000
3350108358	COLUMBUS	GA		10/20/2025	10.418	61,692		285,000
3350108366	WESTBURY	NY		11/13/2025	9.870	314,052		709,000
3350108373	SOMERVILLE	MA		09/15/2025	11.194	719,563		3,000,000
3350108393	POLLOCK PINES	CA		09/08/2025	8.900	146,265		441,000
3350108399	GLENDORA	CA		09/08/2025	11.385	523,768		1,150,000
3350108424	RIVERDALE	IL		09/22/2025	9.940	50,618		180,000
3350108441	CRESTVIEW	FL		10/08/2025	10.189	221,835		490,000
3350108442	RIVERDALE	IL		09/08/2025	9.890	123,803		595,000
3350108450	CAPE CORAL	FL		09/08/2025	10.049	222,968		540,000
3350108485	FORT PLAIN	NY		11/13/2025	10.099	25,802		112,000
3350108492	YONKERS	NY		10/08/2025	9.870	526,554		1,250,000
3350108524	RICHMOND	CA		09/08/2025	10.009	281,130		765,000
3350108531	KEAAU	HI		09/22/2025	11.194	108,155		1,060,000
3350108545	INDIANAPOLIS	IN		09/08/2025	10.395	90,177		415,000
3350108665	SACRAMENTO	CA		10/29/2025	10.000	299,281		1,570,000
3350108715	SAVANNAH	GA		09/08/2025	10.088	147,468		475,000
3350108724	GARY	IN		12/04/2025	10.607	57,461		275,000
3350108759	CRYSTAL LAKE	IL		09/15/2025	10.457	136,166		310,000
3350108770	BELMONT	NC		09/08/2025	10.088	246,819		570,000
3350108771	BURLINGTON	NC		10/20/2025	11.164	143,084		360,000
3350108778	SHREVEPORT	LA		09/08/2025	10.395	99,690		310,000
3350108783	DETROIT	MI		09/08/2025	9.890	74,454		155,000
3350108800	LOS ALAMOS	NM		10/29/2025	10.716	82,274		715,000
3350108802	LOS ALAMOS	NM		10/29/2025	10.716	82,274		715,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350108803	LOS ALAMOS	NM		10/29/2025	10.716	82,274		715,000
3350108805	LOS ALAMOS	NM		10/29/2025	10.716	82,274		715,000
3350108809	HOUSTON	TX		09/22/2025	11.930	192,284		870,000
3350108821	LANCASTER	SC		09/08/2025	10.880	111,788		215,000
3350108828	NEPTUNE TOWNSHIP	NJ		09/08/2025	8.910	374,256		877,000
3350108830	VALLEY STREAM	NY		09/29/2025	10.507	429,392		1,300,000
3350108831	OPELOUSAS	LA		09/15/2025	11.602	111,097		435,000
3350108837	DETROIT	MI		09/15/2025	9.940	53,944		150,000
3350108839	YOUNGSTOWN	OH		09/15/2025	10.099	41,790		140,000
3350108865	HOBART	IN		09/08/2025	10.633	146,265		300,000
3350108886	SCRANTON	PA		09/22/2025	10.318	141,041		586,000
3350108887	SCRANTON	PA		09/22/2025	10.448	150,966		420,000
3350108888	SCRANTON	PA		09/22/2025	10.318	26,119		195,000
3350108947	MONSEY	NY		10/08/2025	10.945	842,422		4,200,000
3350108948	LEHIGH ACRES	FL		09/15/2025	10.438	139,305		395,000
3350108953	LEHIGH ACRES	FL		09/22/2025	10.438	252,528		770,000
3350108959	METUCHEN	NJ		09/29/2025	10.557	290,684		800,000
3350108968	GLEN MILLS	PA		09/08/2025	10.504	316,559		1,000,000
3350108981	SAYVILLE	NY		09/15/2025	10.069	322,654		743,000
3350108991	WINSTON-SALEM	NC		11/13/2025	11.870	33,612		260,000
3350108995	COLUMBIA	TN		09/22/2025	9.940	116,524		250,000
3350109020	SPRINGFIELD	OH		09/15/2025	10.457	32,830		128,000
3350109046	INDEPENDENCE	MO		09/08/2025	10.504	150,218		370,000
3350109047	SWOYERSVILLE	PA		09/22/2025	10.408	85,252		230,000
3350109062	MONTAUK	NY		09/15/2025	10.214	1,071,914		5,200,000
3350109065	GWYNN OAK	MD		09/08/2025	10.405	151,934		370,000
3350109070	LAKE CITY	MI		09/15/2025	11.383	110,107		416,000
3350109079	DARIEN	IL		09/08/2025	10.266	266,411		685,000
3350109099	BROOKLYN	NY		12/11/2025	10.318	592,373		1,620,000
3350109104	PLAINVIEW	NY		09/15/2025	10.159	581,926		1,195,000
3350109152	TOMS RIVER	NJ		10/20/2025	10.318	113,181		410,000
3350109171	CREAM RIDGE	NJ		09/15/2025	10.258	317,604		1,214,000
3350109178	MIAMI	FL		09/15/2025	10.318	497,062		1,215,000
3350109195	WILKES-BARRE	PA		09/08/2025	10.761	84,625		211,000
3350109201	EAST MOLINE	IL		09/15/2025	9.443	97,733		250,000
3350109211	PHILADELPHIA	PA		09/08/2025	9.158	391,781		1,930,000
3350109237	HOUSTON	TX		10/08/2025	11.930	142,662		530,000
3350109240	BERKELEY	CA		09/29/2025	9.940	464,740		1,700,000
3350109245	EDWARDSVILLE	PA		09/08/2025	10.355	86,745		175,000
3350109249	BURNHAM	IL		09/08/2025	10.266	73,202		238,000
3350109278	KINGSTON	NY		10/20/2025	10.457	328,822		2,210,000
3350109297	BALTIMORE	MD		09/08/2025	10.049	206,861		416,000
3350109328	RICHMOND	VA		09/22/2025	10.457	62,685		235,000
3350109330	RAVENA	NY		09/22/2025	10.716	86,143		275,000
3350109332	SCRANTON	PA		09/08/2025	11.633	191,189		395,000
3350109333	AKRON	OH		09/08/2025	9.375	58,760		170,000
3350109344	LYONS	IL		09/15/2025	10.716	112,485		423,000
3350109348	RESTON	VA		09/08/2025	10.405	550,932		1,130,000
3350109380	GARY	IN		09/22/2025	10.935	65,819		135,000
3350109406	CLOVIS	CA		09/08/2025	8.900	213,129		440,000
3350109423	MIAMI	FL		12/11/2025	12.000	240,258		2,175,000
3350109435	CHICAGO	IL		09/15/2025	9.940	212,084		435,000
3350109439	LOCKPORT	NY		10/20/2025	10.945	57,584		152,000
3350109445	ALTADENA	CA		09/15/2025	9.602	730,385		1,500,000
3350109455	PISCATAWAY	NJ		09/29/2025	10.099	218,457		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350109460	CAROL STREAM	IL		09/08/2025	9.890	260,073		550,000
3350109476	LITTLE FALLS TOWNSHIP	NJ		12/11/2025	10.099	548,494		1,275,000
3350109495	TENAFLY	NJ		10/29/2025	10.438	402,577		2,500,000
3350109506	CHICAGO	IL		09/08/2025	10.212	269,401		900,000
3350109522	SAINT PAUL	MN		09/22/2025	10.935	89,849		300,000
3350109531	DALLAS	TX		09/22/2025	10.995	192,640		541,000
3350109570	BALTIMORE	MD		09/15/2025	10.318	41,746		125,000
3350109584	LOS ANGELES	CA		11/13/2025	10.199	270,799		710,000
3350109585	PORT JEFFERSON STATION	NY		09/22/2025	10.159	195,020		630,000
3350109593	HOUSTON	TX		10/08/2025	11.562	226,994		1,200,000
3350109610	WEST COLUMBIA	SC		10/29/2025	10.358	75,744		384,000
3350109621	ASBURY PARK	NJ		09/22/2025	10.099	551,575		1,720,000
3350109623	LOXAHATCHEE	FL		09/22/2025	9.701	191,189		510,000
3350109640	WOODMERE	NY		09/29/2025	10.716	348,250		1,810,000
3350109647	BROOKLYN	NY		09/08/2025	10.148	413,721		1,110,000
3350109650	ROYAL OAK	MI		10/08/2025	9.870	278,600		1,209,000
3350109653	STOUGHTON	MA		09/15/2025	10.318	250,695		500,000
3350109662	SOUTH RICHMOND HILL	NY		09/22/2025	10.099	548,494		1,100,000
3350109663	SOUTH RICHMOND HILL	NY		09/29/2025	10.099	426,258		925,000
3350109664	ROME	GA		10/29/2025	9.940	60,634		563,000
3350109671	VENICE	CA		09/22/2025	9.453	2,081,295		4,775,000
3350109685	SCRANTON	PA		10/08/2025	10.816	129,061		253,500
3350109694	CLEVELAND	OH		09/08/2025	10.267	94,968		525,000
3350109695	NEW ORLEANS	LA		10/08/2025	10.885	111,309		400,000
3350109712	OCEAN ISLE BEACH	NC		09/08/2025	10.831	170,364		411,000
3350109717	BUSHKILL	PA		09/15/2025	11.691	153,373		345,000
3350109724	MYRTLE BEACH	SC		09/08/2025	9.158	313,425		670,000
3350109733	MONTGOMERY	NY		09/15/2025	10.457	149,956		325,000
3350109746	BALTIMORE	MD		09/29/2025	10.935	225,584		620,000
3350109747	BALTIMORE	MD		10/08/2025	9.870	72,416		220,000
3350109754	PORT JEFFERSON STATION	NY		10/20/2025	11.562	355,215		760,000
3350109790	MABANK	TX		10/29/2025	11.443	97,312		215,500
3350109811	LOVELAND	CO		09/08/2025	10.148	237,681		455,000
3350109825	MYRTLE BEACH	SC		09/08/2025	9.158	344,768		1,150,000
3350109839	EAST HAVEN	CT		10/08/2025	10.816	171,849		410,000
3350109846	SNELLVILLE	GA		09/22/2025	10.457	111,440		308,000
3350109851	MILLVILLE	NJ		09/15/2025	9.940	114,794		258,000
3350109858	JAMAICA	NY		09/29/2025	10.318	529,892		1,025,000
3350109877	SOUTH EUCLID	OH		10/20/2025	11.194	56,599		345,000
3350109880	SOUTH EUCLID	OH		10/20/2025	11.194	61,213		345,000
3350109884	LEHIGH ACRES	FL		10/20/2025	9.443	152,036		899,000
3350109885	ROCK TAVERN	NY		09/29/2025	9.204	204,918		495,000
3350109899	BROOKLYN	NY		10/29/2025	9.204	1,170,120		5,255,000
3350109905	SUMMERVILLE	SC		09/15/2025	9.950	166,115		400,000
3350109912	NORFOLK	VA		09/08/2025	10.157	136,305		300,000
3350109920	HARTFORD	CT		09/08/2025	10.355	115,118		349,000
3350109931	CLEVELAND	OH		10/08/2025	10.457	36,023		105,000
3350109946	DELTONA	FL		09/22/2025	10.318	133,397		295,000
3350109956	MACON	GA		09/15/2025	10.507	32,424		141,300
3350109965	TALLAHASSEE	FL		09/08/2025	10.157	83,580		247,000
3350109974	LOCKPORT	NY		10/29/2025	9.940	29,810		130,000
3350109983	CENTRAL ISLIP	NY		09/08/2025	10.049	223,315		516,500
3350109988	FAIR OAKS	CA		09/15/2025	8.945	292,896		596,000
3350109989	EDISON	NJ		09/08/2025	9.405	458,819		971,000
3350110007	BELLPORT	NY		09/22/2025	10.069	322,828		728,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350110011	BRUNSWICK	GA		10/08/2025	10.438	10,095		400,000
3350110015	BRUNSWICK	GA		10/08/2025	10.408	10,095		400,000
3350110021	EAST QUOGUE	NY		09/29/2025	10.069	382,379		852,000
3350110026	RIDGEWOOD	NJ		09/29/2025	9.443	419,363		1,075,000
3350110034	TROY	NY		10/08/2025	9.204	97,789		240,000
3350110036	WATERBURY	CT		09/15/2025	9.443	125,370		300,000
3350110039	BROOKLYN	NY		09/29/2025	10.318	361,135		995,000
3350110040	EAST LANSDOWNE	PA		09/29/2025	10.557	121,365		340,000
3350110067	TOMS RIVER	NJ		09/22/2025	10.696	130,246		370,000
3350110071	HOLLY HILL	FL		09/22/2025	9.940	80,429		195,000
3350110077	CHATTANOOGA	TN		09/22/2025	11.403	58,048		280,000
3350110092	CHICAGO	IL		09/22/2025	10.716	97,684		187,000
3350110104	MODESTO	CA		09/15/2025	11.602	90,848		730,000
3350110106	JACKSONVILLE	FL		09/15/2025	10.935	91,903		203,000
3350110115	MILWAUKEE	WI		10/29/2025	9.423	41,372		100,000
3350110117	CHARLESTON	SC		10/20/2025	10.258	631,049		1,660,000
3350110129	LEHIGH ACRES	FL		10/20/2025	9.940	86,795		520,000
3350110134	PHILADELPHIA	PA		09/08/2025	10.049	79,923		235,000
3350110140	BRONX	NY		09/15/2025	10.159	217,308		540,000
3350110155	HOUSTON	TX		09/15/2025	10.099	250,740		580,000
3350110156	THREE RIVERS	CA		11/13/2025	10.885	47,955		800,000
3350110174	LOS ANGELES	CA		09/22/2025	8.945	760,752		3,400,000
3350110197	ANDERSON	IN		10/08/2025	10.716	43,630		275,000
3350110210	TRENTON	NJ		09/29/2025	9.204	97,858		208,000
3350110221	LEHIGH ACRES	FL		09/22/2025	10.905	86,506		338,000
3350110232	MILLBURN	NJ		09/08/2025	10.049	580,185		2,275,000
3350110242	HIGHSPIRE	PA		09/22/2025	9.423	156,364		335,000
3350110243	LEHIGH ACRES	FL		09/15/2025	10.388	105,562		338,000
3350110246	WEST ORANGE	NJ		09/29/2025	11.701	345,786		860,000
3350110250	PATERSON	NJ		09/15/2025	10.438	157,541		850,000
3350110260	WEST ORANGE	NJ		09/22/2025	11.632	194,324		1,291,000
3350110262	SOUTHFIELD	MI		09/22/2025	10.408	23,124		238,000
3350110288	COVENTRY	CT		12/04/2025	10.935	66,082		825,000
3350110291	CAPITOL HEIGHTS	MD		09/22/2025	10.099	278,600		814,000
3350110294	NEW HYDE PARK	NY		09/15/2025	10.074	451,006		1,188,000
3350110295	LEHIGH ACRES	FL		10/08/2025	9.443	17,134		533,000
3350110296	FARMINGDALE	NY		09/08/2025	10.029	348,529		850,000
3350110301	BARRINGTON	IL		10/08/2025	11.681	492,244		3,100,000
3350110310	LEHIGH ACRES	FL		09/22/2025	10.388	60,556		270,000
3350110316	COLUMBUS	OH		09/22/2025	10.457	181,691		408,000
3350110334	UNIONDALE	NY		09/29/2025	9.423	319,694		747,000
3350110342	WOODBURY	NY		09/29/2025	10.099	626,223		1,650,000
3350110370	PEARL CITY	HI		09/08/2025	9.405	515,271		1,296,000
3350110384	IRVINGTON	AL		10/20/2025	11.831	69,541		346,000
3350110385	IRVINGTON	AL		10/20/2025	11.910	74,860		346,000
3350110386	IRVINGTON	AL		10/08/2025	11.910	6,965		346,000
3350110387	IRVINGTON	AL		10/08/2025	11.910	89,965		346,000
3350110389	IRONDALE	AL		09/22/2025	10.816	125,635		248,000
3350110395	QUEENS VILLAGE	NY		09/22/2025	10.507	307,157		780,000
3350110398	WHEATLEY HEIGHTS	NY		09/15/2025	10.069	257,009		620,000
3350110399	MIDDLETOWN	OH		09/22/2025	10.318	61,306		135,000
3350110410	TROY	MI		09/08/2025	10.148	118,405		252,000
3350110430	MAYSVILLE	GA		09/08/2025	9.158	105,938		345,000
3350110439	BUFFALO	NY		09/08/2025	10.266	86,366		181,000
3350110444	CLEVELAND	OH		09/22/2025	10.318	55,824		118,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350110447	IRVINGTON	NJ		09/22/2025	9.204	142,434		455,000
3350110452	CLEVELAND	OH		10/08/2025	10.318	49,796		142,000
3350110456	EAST CLEVELAND	OH		09/22/2025	10.318	92,112		230,000
3350110474	GARNET VALLEY	PA		09/29/2025	10.557	325,614		1,220,000
3350110478	PITTSBURGH	PA		10/08/2025	10.557	228,161		589,000
3350110495	CHICAGO	IL		09/22/2025	11.084	89,640		235,000
3350110501	HAMILTON	NJ		09/15/2025	10.099	201,706		470,000
3350110515	ELIZABETH	NJ		09/29/2025	10.099	341,285		700,000
3350110519	EDISON	NJ		10/08/2025	9.453	463,173		1,056,000
3350110538	CHERRYVILLE	NC		11/13/2025	10.935	195,510		735,000
3350110553	LANCASTER	SC		10/29/2025	10.199	10,448		243,000
3350110554	WEST BERLIN	NJ		10/08/2025	10.448	209,369		450,000
3350110561	MOUNT VERNON	NY		10/08/2025	10.209	373,875		865,000
3350110563	SEBRING	FL		09/15/2025	9.870	108,784		260,000
3350110573	ATLANTA	GA		09/15/2025	10.258	130,709		285,000
3350110577	BIRMINGHAM	AL		10/20/2025	10.567	123,449		335,000
3350110600	MONTGOMERY	NY		10/08/2025	9.423	212,409		495,000
3350110615	GARY	IN		11/13/2025	10.716	10,448		320,000
3350110617	BROOKLYN	NY		09/29/2025	10.935	1,377,677		2,650,000
3350110627	THE BRONX	NY		09/29/2025	10.318	288,351		635,000
3350110628	THE BRONX	NY		10/20/2025	10.318	407,453		875,000
3350110639	NORTH FORT MYERS	FL		10/08/2025	10.448	195,020		570,000
3350110646	BERWYN	IL		10/08/2025	9.940	134,425		420,000
3350110648	BALTIMORE	MD		09/08/2025	10.405	156,173		360,000
3350110657	MONROE	NY		10/20/2025	10.438	331,217		2,900,000
3350110660	JACKSONVILLE	FL		09/22/2025	10.607	66,596		150,000
3350110674	PORT JERVIS	NY		09/08/2025	9.158	99,669		300,000
3350110677	GLENVIEW	IL		10/08/2025	10.199	489,851		1,500,000
3350110701	SHELBY	NC		10/20/2025	10.935	106,133		245,000
3350110715	WATERBURY	CT		10/20/2025	9.443	235,069		450,000
3350110752	TEANECK	NJ		09/15/2025	9.652	297,754		891,000
3350110753	OCALA	FL		09/29/2025	10.716	92,013		260,000
3350110767	MIDDLETOWN	OH		09/29/2025	10.318	68,257		165,000
3350110769	CALUMET CITY	IL		09/22/2025	9.940	102,316		260,000
3350110775	NEPTUNE	NJ		09/29/2025	10.448	266,411		705,000
3350110776	BROOKLYN	NY		10/20/2025	10.318	208,950		700,000
3350110779	NEWARK	NJ		09/29/2025	11.313	348,933		695,000
3350110781	TRENTON	NJ		09/29/2025	10.706	91,799		218,000
3350110790	HANOVER	MA		10/20/2025	9.443	472,924		970,000
3350110796	SHIRLEY	NY		11/13/2025	9.204	209,577		605,000
3350110799	GRANBURY	TX		09/22/2025	10.318	49,800		320,000
3350110812	JERSEY CITY	NJ		12/11/2025	8.955	2,089,500		4,854,000
3350110822	THE BRONX	NY		09/15/2025	10.457	684,520		1,615,000
3350110846	INDIAN HARBOUR BEACH	FL		09/29/2025	9.701	182,533		445,000
3350110865	NEW PROVIDENCE	NJ		10/08/2025	9.652	462,511		2,050,000
3350110866	CHICAGO	IL		10/29/2025	10.099	117,395		290,000
3350110878	ATLANTA	GA		09/29/2025	10.209	177,259		353,000
3350110898	PHILADELPHIA	PA		09/15/2025	10.209	27,860		400,000
3350110905	NORFOLK	VA		09/22/2025	11.443	91,575		260,000
3350110918	LEMOORE	CA		09/22/2025	8.955	162,807		400,000
3350110957	GRAHAM	NC		10/08/2025	10.706	55,581		132,000
3350110958	BALTIMORE	MD		09/29/2025	10.099	126,110		330,000
3350110965	WORCESTER	MA		10/08/2025	10.457	553,510		1,153,000
3350110972	RALEIGH	NC		10/08/2025	10.557	334,934		865,000
3350110977	WATERTOWN	NY		11/13/2025	10.945	78,321		188,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350110983	BINGHAMTON	NY		09/22/2025	9.204	65,819		137,000
3350110999	RENSSELAER	NY		11/26/2025	10.397	60,178		280,000
3350111008	SPRINGFIELD	VA		10/08/2025	10.686	203,378		453,000
3350111038	SULPHUR	OK		10/29/2025	11.930	24,378		115,000
3350111039	LEHIGH ACRES	FL		10/20/2025	11.343	127,954		415,000
3350111053	BELLEVILLE	IL		09/22/2025	10.099	64,357		165,000
3350111062	CHICAGO	IL		10/08/2025	10.318	209,454		630,000
3350111063	BURNET	TX		11/13/2025	10.945	76,570		335,000
3350111085	NORFOLK	VA		09/15/2025	10.209	113,181		275,000
3350111088	LEHIGH ACRES	FL		10/08/2025	10.836	314,510		834,000
3350111092	HOPKINTON	MA		12/11/2025	9.602	329,096		2,150,000
3350111103	LEHIGH ACRES	FL		10/08/2025	10.836	192,700		1,121,000
3350111104	LEHIGH ACRES	FL		10/29/2025	11.134	122,621		375,000
3350111136	PASADENA	TX		09/22/2025	10.288	63,207		240,000
3350111153	DETROIT	MI		10/08/2025	10.318	56,326		188,000
3350111154	MONROE	GA		10/29/2025	10.935	61,292		130,000
3350111169	WENONAH	NJ		11/26/2025	10.438	9,941		625,000
3350111177	CARTERET	NJ		10/29/2025	9.204	149,504		592,000
3350111189	HIGH BRIDGE	NJ		09/22/2025	9.204	164,653		430,000
3350111197	BRONX	NY		10/08/2025	9.940	224,940		1,230,000
3350111199	GREENVILLE	NC		10/29/2025	9.204	37,397		139,000
3350111217	NAPERVILLE	IL		09/29/2025	9.443	429,727		1,150,000
3350111222	LEHIGH ACRES	FL		10/08/2025	11.343	137,219		415,000
3350111223	LIVINGSTON	NJ		10/08/2025	10.438	632,074		2,400,000
3350111241	SCRANTON	PA		11/13/2025	10.010	35,870		147,000
3350111263	NORTH HILLS	CA		09/29/2025	9.602	494,567		1,050,000
3350111264	TOMS RIVER	NJ		10/08/2025	10.686	218,579		460,000
3350111284	LEHIGH ACRES	FL		10/08/2025	11.343	138,734		415,000
3350111290	CONCORD	NC		12/11/2025	11.880	20,895		650,000
3350111301	MANORVILLE	NY		09/22/2025	10.159	345,737		908,000
3350111317	ATLANTA	GA		10/08/2025	10.885	31,343		850,000
3350111319	PALATINE	IL		10/08/2025	9.940	147,310		390,000
3350111334	ROOSEVELT	NY		10/29/2025	9.940	332,231		750,000
3350111344	CLAIRTON	PA		12/04/2025	10.408	4,036		198,000
3350111350	NEWARK	NJ		09/22/2025	10.099	357,305		795,000
3350111413	MALVERNE	NY		10/08/2025	10.935	463,173		1,000,000
3350111415	WEST ORANGE	NJ		10/20/2025	10.448	338,499		935,000
3350111426	SPARTANBURG	SC		10/08/2025	10.119	126,960		437,000
3350111428	WINTER GARDEN	FL		10/08/2025	9.204	26,328		300,000
3350111434	HUNTINGTON BEACH	CA		09/29/2025	9.910	610,809		1,300,000
3350111461	ANDERSON	SC		10/29/2025	9.204	198,363		570,000
3350111468	SCRANTON	PA		09/22/2025	11.194	74,379		144,000
3350111473	BALTIMORE	MD		10/08/2025	10.099	60,178		220,000
3350111480	EAST CHICAGO	IN		12/11/2025	9.940	50,322		159,000
3350111502	CLEVELAND	OH		10/08/2025	10.318	40,554		140,000
3350111512	SARASOTA	FL		09/29/2025	10.258	230,890		510,000
3350111518	ATLANTA	GA		10/20/2025	9.204	59,551		208,000
3350111520	CHICAGO	IL		10/08/2025	10.099	264,322		680,000
3350111524	WATERBURY	CT		11/13/2025	10.318	92,356		490,000
3350111543	WOODLAND HILLS	CA		10/08/2025	9.602	710,430		1,610,000
3350111550	CAMDEN	NJ		10/08/2025	10.557	102,074		395,000
3350111566	FAR ROCKAWAY	NY		10/08/2025	9.940	404,520		950,000
3350111570	DETROIT	MI		10/08/2025	9.940	54,327		185,000
3350111575	IRVINGTON	NJ		09/29/2025	9.204	205,148		557,000
3350111581	DETROIT	MI		10/08/2025	10.557	50,297		185,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350111585	ROSEDALE	MD		09/29/2025	10.099	134,216		369,000
3350111592	FARMINGDALE	NY		09/29/2025	10.069	362,131		814,000
3350111595	WESTBURY	NY		11/13/2025	9.870	548,494		1,130,000
3350111616	CALABASH	NC		10/20/2025	10.855	58,027		772,000
3350111621	DALLAS	NC		12/04/2025	11.930	17,747		341,000
3350111633	OAK PARK	IL		09/29/2025	9.443	197,458		635,000
3350111666	CAROL STREAM	IL		10/08/2025	9.443	95,072		195,000
3350111668	CORNELIA	GA		10/20/2025	9.204	118,475		235,200
3350111670	STOUGHTON	MA		12/04/2025	10.567	225,610		800,000
3350111673	UTICA	NY		11/13/2025	10.318	51,193		122,000
3350111674	TRENTON	NJ		09/29/2025	9.204	86,505		265,000
3350111685	JAMAICA	NY		09/29/2025	10.159	539,927		1,100,000
3350111704	WAUKEGAN	IL		10/20/2025	10.716	73,133		150,000
3350111735	LITTLE ROCK	AR		10/20/2025	11.562	94,724		235,000
3350111742	LEHIGH ACRES	FL		10/08/2025	11.651	108,642		345,000
3350111743	MONROE	NY		10/20/2025	10.199	266,411		550,000
3350111745	MONROE	NY		09/29/2025	10.199	266,411		540,000
3350111763	HICKORY	NC		10/29/2025	10.945	110,959		265,000
3350111767	GAINESVILLE	GA		10/08/2025	10.139	249,708		875,000
3350111772	FANWOOD	NJ		10/08/2025	9.652	382,951		885,000
3350111775	MONTGOMERY	AL		11/13/2025	11.681	12,537		440,000
3350111776	EAST WILLISTON	NY		09/22/2025	9.851	539,091		1,350,000
3350111786	MIAMI	FL		10/20/2025	9.940	249,103		625,000
3350111796	WILMERDING	PA		11/13/2025	10.099	37,611		150,000
3350111809	BROOKLYN	NY		10/29/2025	10.099	403,796		1,300,000
3350111811	MILFORD	MI		11/13/2025	10.099	126,659		513,000
3350111822	HOMEWOOD	IL		10/08/2025	9.940	100,296		345,000
3350111824	DEL CITY	OK		10/20/2025	10.716	54,238		130,000
3350111833	BRONX	NY		10/29/2025	9.204	297,754		805,000
3350111838	NEW BRAUNFELS	TX		10/08/2025	10.935	109,699		250,000
3350111846	PITTSBURGH	PA		10/08/2025	9.204	64,983		279,000
3350111848	HOUSTON	TX		11/13/2025	10.637	82,425		1,240,000
3350111852	HARRISBURG	PA		10/08/2025	9.691	103,430		198,000
3350111860	INDIANAPOLIS	IN		11/26/2025	10.099	66,446		227,000
3350111866	MONTGOMERY	AL		11/13/2025	11.632	77,906		440,000
3350111869	DAVENPORT	FL		10/08/2025	10.209	62,163		209,000
3350111912	GLENVIEW	IL		09/29/2025	10.448	177,608		430,000
3350111922	MASSENA	NY		12/19/2025	10.935	42,922		126,000
3350111959	CLANTON	AL		10/20/2025	11.293	50,056		183,000
3350111967	TOLEDO	OH		10/29/2025	10.945	70,333		146,000
3350112009	SOUTH AMBOY	NJ		10/20/2025	9.204	316,803		742,000
3350112050	PARADISE	CA		10/08/2025	11.134	124,705		335,000
3350112053	MIAMI	FL		12/19/2025	11.691	109,903		848,000
3350112056	WHITING	NJ		10/29/2025	9.204	114,225		244,000
3350112060	GARY	IN		10/29/2025	10.457	25,946		215,000
3350112066	MERRITT ISLAND	FL		11/26/2025	9.940	509,203		2,212,000
3350112071	MACON	GA		10/20/2025	10.099	43,616		122,000
3350112083	MANAHAWKIN	NJ		11/26/2025	9.950	109,807		607,000
3350112096	KEMP	TX		11/13/2025	10.099	616,751		1,265,000
3350112104	DISTRICT HEIGHTS	MD		09/29/2025	10.557	46,317		95,000
3350112110	PLAINFIELD	NJ		10/20/2025	10.099	219,556		492,000
3350112115	SUITLAND	MD		09/29/2025	10.557	60,456		124,000
3350112135	DECATUR	GA		10/20/2025	9.870	273,028		560,000
3350112146	EAST WINDSOR	CT		10/29/2025	10.199	354,860		939,000
3350112172	BROOKLYN	NY		11/13/2025	10.308	368,866		830,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350112177	LEHIGH ACRES	FL		10/29/2025	9.940	78,830		383,000
3350112178	LEHIGH ACRES	FL		10/20/2025	9.940	68,141		710,000
3350112186	EAST SETAUKET	NY		10/29/2025	9.652	572,314		1,355,000
3350112187	LEHIGH ACRES	FL		10/29/2025	9.940	67,514		380,000
3350112188	CAPE CORAL	FL		10/29/2025	10.438	143,346		349,000
3350112196	LEHIGH ACRES	FL		10/20/2025	9.940	31,740		356,000
3350112210	PARMA	OH		11/13/2025	9.870	71,043		229,000
3350112213	ROCKAWAY TOWNSHIP	NJ		11/26/2025	9.204	197,458		635,000
3350112223	SARASOTA	FL		12/11/2025	11.860	29,253		405,000
3350112225	SARASOTA	FL		12/11/2025	11.841	25,074		415,000
3350112234	CHICAGO	IL		10/08/2025	10.438	58,854		130,000
3350112241	JOLIET	IL		10/29/2025	10.935	65,123		190,000
3350112242	MANALAPAN	NJ		10/08/2025	9.204	144,500		315,000
3350112243	GASTONIA	NC		10/08/2025	10.607	65,612		220,000
3350112252	NEW ORLEANS	LA		11/13/2025	12.428	117,853		500,000
3350112256	NORTH SYRACUSE	NY		12/04/2025	10.099	131,639		300,000
3350112263	LOS ANGELES	CA		10/29/2025	9.701	796,796		2,600,000
3350112265	CICERO	IL		10/08/2025	9.940	158,732		520,000
3350112266	LITHONIA	GA		10/20/2025	9.204	132,068		280,000
3350112284	RIO RANCHO	NM		10/08/2025	10.686	230,659		484,000
3350112292	LITHONIA	GA		10/20/2025	9.204	80,098		380,000
3350112294	GALLOWAY	NJ		10/20/2025	11.084	48,476		515,000
3350112306	WESTMINSTER	SC		11/13/2025	11.612	21,897		500,000
3350112307	CHICAGO	IL		10/20/2025	10.686	252,948		565,000
3350112309	CORDOVA	TN		10/08/2025	9.940	177,956		365,000
3350112311	ARMONK	NY		10/29/2025	9.652	579,836		1,300,000
3350112344	BRONX	NY		10/08/2025	9.204	557,200		1,200,000
3350112379	CLEVELAND	OH		10/08/2025	10.457	82,248		313,000
3350112388	PHILADELPHIA	PA		10/20/2025	9.204	75,744		380,000
3350112390	TROY	NY		10/29/2025	10.209	97,162		254,000
3350112405	MUSKEGON	MI		11/13/2025	10.258	6,094		148,000
3350112429	SYRACUSE	NY		11/26/2025	10.318	94,724		250,000
3350112448	SCHENECTADY	NY		10/08/2025	10.318	188,417		388,000
3350112453	KANSAS CITY	KS		10/08/2025	10.099	307,415		931,000
3350112458	KANSAS CITY	MO		10/20/2025	10.099	2,327,573		6,119,000
3350112460	PITTSBURGH	PA		10/20/2025	10.099	40,397		159,000
3350112464	KNOXVILLE	MD		10/20/2025	10.706	69,650		391,000
3350112468	TWENTYNINE PALMS	CA		10/20/2025	10.438	111,109		251,000
3350112470	KANSAS CITY	MO		10/08/2025	10.099	2,327,574		6,401,000
3350112472	CHICAGO	IL		10/20/2025	9.940	127,014		675,000
3350112476	OCEAN	NJ		12/11/2025	9.204	422,153		2,020,000
3350112488	LAWTON	OK		10/29/2025	10.408	53,038		142,000
3350112505	BUCYRUS	OH		10/20/2025	11.184	143,117		328,000
3350112509	VERO BEACH	FL		10/20/2025	9.453	75,222		232,000
3350112541	SUTTON	MA		10/20/2025	10.557	260,491		642,000
3350112552	QUEENS VILLAGE	NY		12/11/2025	10.716	445,760		985,000
3350112566	FAYETTEVILLE	NC		10/08/2025	9.701	85,130		226,000
3350112577	BAY SHORE	NY		10/20/2025	10.209	273,731		648,000
3350112584	EVERGREEN PARK	IL		10/29/2025	10.935	108,938		500,000
3350112629	RICHMOND HILL	NY		10/20/2025	10.229	318,718		1,025,000
3350112636	UNION CITY	NJ		12/11/2025	10.448	152,534		1,800,000
3350112641	UNION CITY	NJ		12/11/2025	10.448	152,534		1,800,000
3350112642	UNION CITY	NJ		12/11/2025	10.448	152,534		1,800,000
3350112643	UNION CITY	NJ		12/11/2025	10.448	152,534		1,800,000
3350112655	PHILADELPHIA	PA		11/13/2025	10.258	89,953		280,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350112658	HYDE PARK	MA		11/26/2025	10.318	171,687		695,000
3350112671	COMPTON	CA		10/20/2025	10.010	194,671		650,000
3350112673	FAYETTEVILLE	GA		10/20/2025	10.388	230,843		1,400,000
3350112674	DEL HAVEN	NJ		10/20/2025	9.950	302,142		800,000
3350112697	NILES	OH		10/29/2025	10.099	108,598		282,000
3350112709	MONTGOMERY	AL		12/19/2025	11.632	68,102		420,000
3350112733	MCKEESPORT	PA		11/13/2025	10.099	17,413		110,000
3350112740	PARKVILLE	MD		10/29/2025	11.462	179,384		365,000
3350112754	TAMPA	FL		10/20/2025	9.443	156,295		455,000
3350112767	BERKELEY HEIGHTS	NJ		10/08/2025	9.652	415,010		1,750,000
3350112772	CLEVELAND	OH		10/20/2025	10.716	51,789		141,000
3350112773	IRVINGTON	NJ		10/29/2025	9.204	154,205		370,000
3350112780	WILMINGTON	DE		11/13/2025	10.099	58,462		195,000
3350112781	VIRGINIA BEACH	VA		10/20/2025	9.652	179,209		355,000
3350112791	BASTROP	TX		10/29/2025	11.413	96,649		348,000
3350112793	MONROEVILLE	PA		10/29/2025	9.950	221,835		455,000
3350112795	WEYMOUTH	MA		10/29/2025	9.443	253,874		621,000
3350112798	DECATUR	GA		10/08/2025	9.940	112,833		345,000
3350112806	UNION CITY	NJ		12/11/2025	10.448	152,534		1,800,000
3350112809	UNION CITY	NJ		12/11/2025	10.448	152,534		1,875,000
3350112836	INDIANAPOLIS	IN		11/26/2025	10.706	68,605		280,000
3350112868	CHARLOTTE	NC		10/20/2025	11.064	225,666		525,000
3350112928	MASSAPEQUA	NY		10/08/2025	10.069	391,781		897,000
3350112930	SCRANTON	PA		11/13/2025	9.423	17,064		244,000
3350112942	WEST BABYLON	NY		11/26/2025	10.258	388,334		844,000
3350112953	MAYWOOD	NJ		10/20/2025	10.308	360,918		805,000
3350112963	OCEAN	NJ		11/13/2025	10.199	229,845		2,350,000
3350112970	SYKESVILLE	MD		10/29/2025	10.199	240,293		617,000
3350112972	NEW LONDON	CT		10/20/2025	10.099	204,980		398,000
3350112978	HOUSTON	TX		12/04/2025	10.617	54,125		668,000
3350113004	BETHPAGE	NY		11/26/2025	10.000	337,454		1,265,000
3350113006	FAYETTEVILLE	WV		10/20/2025	10.935	108,654		408,000
3350113009	BEACHWOOD	OH		11/26/2025	9.204	313,773		750,000
3350113034	ATHOL	MA		12/04/2025	10.099	13,930		309,000
3350113035	BIRMINGHAM	AL		10/29/2025	10.457	36,218		120,000
3350113044	WAUKEGAN	IL		10/20/2025	10.945	118,126		325,000
3350113053	CHICAGO	IL		10/29/2025	9.443	255,634		640,000
3350113056	PHILADELPHIA	PA		10/29/2025	10.408	44,402		183,000
3350113059	ROCHESTER	NY		11/26/2025	10.935	129,961		272,000
3350113061	BALTIMORE	MD		12/19/2025	10.945	27,860		180,000
3350113095	EAST MEADOW	NY		10/20/2025	10.000	390,737		1,509,000
3350113112	ELLISTON	VA		10/29/2025	10.686	96,988		280,000
3350113115	LOWELL	MA		10/29/2025	11.064	183,681		550,000
3350113120	MILLER PLACE	NY		12/11/2025	10.159	252,551		673,000
3350113130	CONYERS	GA		10/08/2025	9.204	142,295		310,000
3350113133	BRIELLE	NJ		12/04/2025	9.950	417,900		2,025,000
3350113149	BELLEVILLE	IL		12/04/2025	10.099	43,183		108,000
3350113161	JACKSON	MS		10/20/2025	10.457	75,505		173,000
3350113184	SAVANNAH	GA		10/20/2025	10.408	52,238		215,000
3350113195	BLACKWOOD	NJ		11/13/2025	9.940	271,635		560,000
3350113213	SOUTH BEND	IN		11/26/2025	10.716	42,487		127,000
3350113219	GOOSE CREEK	SC		11/26/2025	10.199	134,773		285,000
3350113235	CHICAGO	IL		12/11/2025	10.099	24,447		240,000
3350113251	HICKSVILLE	NY		12/04/2025	9.940	379,871		780,000
3350113253	YOUNGSTOWN	OH		11/13/2025	10.099	42,674		149,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350113268	SAINT CHARLES	MO		10/29/2025	12.686	181,243		400,000
3350113270	LANCASTER	KY		12/11/2025	11.801	79,755		305,000
3350113272	BROOKLYN PARK	MD		11/26/2025	9.870	97,440		364,000
3350113284	MABELVALE	AR		11/13/2025	9.204	43,462		182,500
3350113291	NORTH PORT	FL		11/13/2025	10.935	6,965		529,000
3350113340	OXFORD	GA		11/13/2025	10.139	247,607		665,000
3350113359	BURBANK	IL		10/29/2025	10.099	137,907		335,000
3350113368	CHESTER	PA		10/20/2025	10.457	69,542		225,000
3350113435	LOS ANGELES	CA		10/29/2025	9.602	720,878		1,500,000
3350113437	LEHIGH ACRES	FL		11/13/2025	9.940	86,614		510,000
3350113458	VERO BEACH	FL		11/13/2025	10.846	175,497		435,000
3350113465	BROOKLYN	NY		10/20/2025	9.870	470,138		1,060,000
3350113467	TRENTON	NJ		10/20/2025	10.099	144,176		354,000
3350113484	PHILADELPHIA	PA		10/29/2025	10.099	241,052		560,000
3350113485	PHILADELPHIA	PA		10/29/2025	10.099	298,883		880,000
3350113487	CALDWELL	ID		12/11/2025	11.602	229,232		2,395,000
3350113518	SHELTON	WA		10/29/2025	10.557	124,325		340,000
3350113530	LITTLE ROCK	AR		11/13/2025	9.204	70,695		145,000
3350113539	PINELLAS PARK	FL		10/29/2025	10.099	177,921		393,000
3350113569	WESTBURY	NY		10/20/2025	10.069	313,425		740,000
3350113576	WYOMING	MI		10/20/2025	10.099	89,013		223,000
3350113586	MAGNOLIA	TX		10/29/2025	10.318	67,700		292,000
3350113600	PHILADELPHIA	PA		11/13/2025	10.935	79,324		331,000
3350113620	NEW ORLEANS	LA		11/13/2025	9.950	93,244		540,000
3350113639	POUGHKEEPSIE	NY		12/04/2025	10.318	11,361		445,000
3350113672	OCALA	FL		12/11/2025	11.413	38,778		500,000
3350113676	JACKSON TOWNSHIP	NJ		12/04/2025	10.099	171,402		575,000
3350113717	NORRISTOWN	PA		12/11/2025	10.189	139,857		625,000
3350113718	METAIRIE	LA		11/13/2025	10.885	100,296		1,200,000
3350113724	ROANOKE	VA		10/29/2025	10.408	164,235		323,000
3350113727	SEAFORD	NY		10/29/2025	10.162	331,830		810,000
3350113737	CINCINNATI	OH		11/13/2025	10.686	70,207		157,000
3350113741	HOUSTON	TX		12/04/2025	10.408	91,488		295,000
3350113755	GLENDALE	AZ		10/29/2025	10.438	83,856		450,000
3350113767	COMPTON	CA		11/13/2025	10.448	324,221		665,000
3350113782	BLOOMFIELD	NJ		10/29/2025	11.124	250,427		970,000
3350113788	BLOOMFIELD	NJ		11/13/2025	10.189	401,184		780,000
3350113811	NEPTUNE CITY	NJ		11/13/2025	10.408	89,988		380,000
3350113846	ATLANTA	GA		11/13/2025	9.204	263,277		725,000
3350113864	CHICAGO	IL		10/29/2025	10.099	101,410		282,000
3350113873	SPARTA	NJ		11/13/2025	10.099	236,253		590,000
3350113877	LURAY	VA		11/13/2025	10.885	17,421		442,000
3350113883	WILDWOOD	NJ		12/11/2025	10.457	444,019		2,107,000
3350113891	EAST BRIDGEWATER	MA		10/29/2025	10.261	335,235		825,000
3350113919	COLUMBUS	OH		10/29/2025	9.204	131,290		278,000
3350113937	CHARLOTTE	NC		11/13/2025	10.935	1,316,385		2,700,000
3350113939	CHATHAM	NJ		12/04/2025	9.940	382,379		2,350,000
3350113954	WAYNE	NJ		11/13/2025	10.408	312,032		970,000
3350113974	TRENTON	NJ		12/04/2025	10.557	2,006		305,000
3350113989	GULFPORT	MS		11/26/2025	9.443	59,203		132,000
3350113995	CINCINNATI	OH		11/13/2025	10.686	80,237		264,000
3350114031	EAST STROUDSBURG	PA		10/29/2025	10.214	61,275		335,000
3350114073	CRESSKILL	NJ		12/04/2025	10.438	444,019		1,500,000
3350114081	MIDDLE ISLAND	NY		12/11/2025	10.159	309,037		760,000
3350114100	ELMHURST	IL		12/04/2025	10.935	125,370		1,560,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350114108	ALBANY	NY		12/11/2025	10.457	118,405		264,000
3350114117	NEWPORT	WA		12/04/2025	11.741	87,827		440,000
3350114124	ST LOUIS	MO		11/13/2025	11.333	178,652		450,000
3350114132	SPRINGFIELD GARDENS	NY		10/29/2025	10.716	256,110		705,000
3350114139	CAPE CORAL	FL		12/19/2025	11.433	14,895		500,000
3350114140	TOMS RIVER	NJ		11/13/2025	9.701	209,995		535,000
3350114142	WESLACO	TX		12/19/2025	9.940	31,343		463,000
3350114143	DECATUR	GA		12/11/2025	9.940	137,280		530,000
3350114182	NORRIDGE	IL		10/29/2025	9.701	222,009		432,000
3350114208	OAK PARK	IL		11/13/2025	9.940	79,039		265,000
3350114209	LOWELL	MA		11/13/2025	10.716	139,683		513,000
3350114227	CHICAGO	IL		12/04/2025	10.099	124,636		395,000
3350114235	NEW ORLEANS	LA		12/04/2025	10.836	63,382		650,000
3350114250	CHARLOTTE	NC		12/04/2025	11.930	177,608		1,300,000
3350114264	PROVIDENCE	NC		12/04/2025	10.915	97,478		353,000
3350114265	PROVIDENCE	NC		12/04/2025	10.915	69,777		363,000
3350114266	PROVIDENCE	NC		12/19/2025	10.915	13,930		353,000
3350114269	NEW HYDE PARK	NY		11/13/2025	10.318	487,550		1,418,500
3350114303	STONY BROOK	NY		10/29/2025	10.069	463,869		1,100,000
3350114306	KYLE	TX		11/13/2025	10.099	123,838		254,000
3350114307	KYLE	TX		11/13/2025	10.099	117,012		240,000
3350114308	KYLE	TX		11/13/2025	10.099	128,226		263,000
3350114353	ORLAND PARK	IL		10/29/2025	10.438	138,116		280,000
3350114388	RACINE	WI		11/13/2025	9.870	76,615		265,000
3350114437	EAST PATCHOGUE	NY		11/26/2025	9.701	225,666		550,000
3350114459	FORT LEE	NJ		10/29/2025	9.701	297,754		1,000,000
3350114469	LAKE FOREST	IL		11/26/2025	10.945	344,071		760,000
3350114473	CLEVELAND	OH		12/04/2025	9.940	57,738		313,000
3350114474	PARADISE	CA		11/26/2025	8.706	194,279		445,000
3350114493	PALM BAY	FL		12/11/2025	9.940	80,119		392,000
3350114498	OCEAN ISLE BEACH	NC		11/13/2025	10.786	53,928		413,000
3350114521	SCRANTON	PA		11/13/2025	9.652	113,878		234,000
3350114572	NEPTUNE CITY	NJ		11/26/2025	9.443	313,425		1,072,000
3350114586	CHICAGO	IL		12/11/2025	10.099	188,055		545,000
3350114607	KANNAPOLIS	NC		12/11/2025	10.885	17,552		540,000
3350114615	CHICAGO	IL		12/11/2025	11.443	12,056		148,000
3350114619	MAYWOOD	IL		12/04/2025	10.179	119,006		470,000
3350114625	CENTEREACH	NY		11/13/2025	10.209	319,694		715,000
3350114637	FARMINGDALE	NY		12/04/2025	9.423	347,902		811,000
3350114654	CUMBERLAND	MD		12/11/2025	10.388	22,288		130,000
3350114656	CUMBERLAND	MD		12/19/2025	10.607	24,900		135,000
3350114657	CUMBERLAND	MD		12/04/2025	10.607	26,272		145,000
3350114684	JACKSONVILLE	NC		10/29/2025	10.557	83,357		310,000
3350114691	ETOWAH	TN		11/26/2025	10.935	126,067		486,000
3350114692	LEHIGH ACRES	FL		12/19/2025	9.940	29,440		350,000
3350114694	OCALA	FL		12/04/2025	9.940	23,159		360,000
3350114696	LEHIGH ACRES	FL		11/26/2025	9.940	11,492		330,000
3350114701	BURBANK	IL		11/13/2025	9.940	180,876		420,000
3350114725	HICKORY HILLS	IL		11/13/2025	10.199	156,399		355,000
3350114738	BOHEMIA	NY		11/13/2025	10.069	350,333		719,000
3350114742	EAST MEADOW	NY		12/11/2025	9.870	470,138		950,000
3350114762	BERWYN	IL		12/04/2025	10.457	157,688		480,000
3350114857	WINTER PARK	FL		11/13/2025	9.204	150,096		380,000
3350114865	SPRINGFIELD	MA		12/19/2025	10.318	128,504		352,000
3350114869	HAVERHILL	MA		11/26/2025	10.955	305,589		825,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350114875	VIOLET	LA		12/19/2025	10.945	7,278		285,000
3350114881	SAINT ALBANS	NY		12/04/2025	10.099	321,435		845,000
3350114988	DANVILLE	IL		12/04/2025	10.099	6,965		141,000
3350115003	OAKLAND	CA		12/04/2025	9.453	266,411		975,000
3350115007	CHICAGO HEIGHTS	IL		11/26/2025	11.313	96,448		260,000
3350115021	RONKONKOMA	NY		12/04/2025	10.686	96,814		800,000
3350115023	GARFIELD HEIGHTS	OH		11/26/2025	10.099	75,152		155,000
3350115043	CHICAGO	IL		11/26/2025	10.099	75,222		375,000
3350115048	VANCLEAVE	MS		12/04/2025	9.940	621,206		1,320,000
3350115049	OCEANSIDE	NY		12/11/2025	10.363	473,899		1,080,000
3350115052	VANCLEAVE	MS		12/11/2025	9.940	517,666		1,240,500
3350115053	VANCLEAVE	MS		12/04/2025	9.940	480,857		1,020,000
3350115055	VANCLEAVE	MS		12/04/2025	9.940	320,571		672,000
3350115056	BELLPORT	NY		11/26/2025	10.707	367,083		1,000,000
3350115058	VANCLEAVE	MS		12/04/2025	9.940	400,708		840,000
3350115064	HADDON HEIGHTS	NJ		12/04/2025	10.706	146,265		850,000
3350115065	PITTSBURGH	PA		12/04/2025	10.318	90,109		220,000
3350115076	WINTER PARK	FL		11/26/2025	10.457	204,249		530,000
3350115084	GARY	IN		12/19/2025	10.935	65,819		172,000
3350115087	GARY	IN		12/19/2025	10.935	37,263		155,000
3350115105	CLEVELAND	OH		12/04/2025	10.164	45,760		120,000
3350115115	PALOS HILLS	IL		12/04/2025	9.940	125,370		299,000
3350115120	LOS ANGELES	CA		11/26/2025	9.602	411,879		1,220,000
3350115133	CHICAGO	IL		11/26/2025	10.457	113,637		323,000
3350115154	WATERBURY	CT		11/26/2025	10.099	103,047		315,000
3350115156	NORTH PLAINFIELD	NJ		11/26/2025	9.701	112,833		390,000
3350115189	MAYWOOD	IL		12/11/2025	10.716	61,292		370,000
3350115191	GREENWOOD	IN		12/04/2025	10.099	131,639		310,000
3350115219	WHEATLEY HEIGHTS	NY		11/26/2025	9.453	398,990		925,000
3350115227	ATLANTA	GA		11/13/2025	9.204	58,506		260,000
3350115228	REX	GA		11/13/2025	9.204	89,013		272,000
3350115241	ABSECON	NJ		12/04/2025	10.448	71,743		195,000
3350115252	CARNEGIE	PA		12/11/2025	10.099	83,580		181,000
3350115272	AUGUSTA	GA		11/26/2025	10.318	32,109		160,000
3350115276	STAMFORD	CT		11/26/2025	10.716	391,781		1,190,000
3350115291	BECKLEY	WV		11/26/2025	10.716	29,253		149,000
3350115303	MADERA	CA		12/19/2025	10.696	39,477		625,000
3350115306	CHICAGO	IL		12/19/2025	10.716	25,074		300,000
3350115316	LITTLE NECK	NY		11/13/2025	9.876	660,380		1,700,000
3350115317	LYNN	MA		12/11/2025	10.507	379,244		861,000
3350115328	ORLANDO	FL		12/11/2025	10.099	119,102		365,000
3350115354	JACKSON	NJ		12/11/2025	9.652	209,995		455,000
3350115355	MEMPHIS	TN		12/04/2025	11.433	55,720		188,000
3350115359	TABERNACLE	NJ		12/04/2025	9.870	164,235		445,000
3350115375	LAWNSIDE	NJ		11/26/2025	11.443	172,384		465,000
3350115393	DETROIT	MI		12/19/2025	10.716	32,039		265,000
3350115424	PLEASANTVILLE	NJ		12/04/2025	9.940	75,744		290,000
3350115448	RYDAL	GA		12/04/2025	9.940	227,846		800,000
3350115450	DETROIT	MI		12/19/2025	10.318	163,329		335,000
3350115453	BABYLON	NY		12/11/2025	10.209	294,620		811,000
3350115477	CAPE CORAL	FL		12/04/2025	9.204	15,149		630,000
3350115483	LEXINGTON	SC		12/11/2025	10.139	14,103		308,500
3350115484	PHILADELPHIA	PA		11/26/2025	10.716	34,222		280,000
3350115511	FAIRFIELD	CT		12/19/2025	10.099	255,964		1,180,000
3350115548	COUNTRY CLUB HILLS	IL		12/04/2025	10.318	86,192		260,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350115549	LAUDERDALE LAKES	FL		12/04/2025	10.935	103,744		315,000
3350115572	RAYMONDVILLE	TX		12/04/2025	10.318	75,692		221,000
3350115587	FORT COLLINS	CO		12/04/2025	10.199	215,776		545,000
3350115594	CONYERS	GA		12/11/2025	10.388	39,701		1,040,000
3350115602	CARTERSVILLE	GA		12/04/2025	9.940	41,306		482,000
3350115618	KATY	TX		12/04/2025	9.940	89,605		280,000
3350115634	NEW BUFFALO	MI		12/11/2025	10.448	431,273		885,000
3350115647	GROTON	CT		11/26/2025	10.099	103,604		279,000
3350115673	SOUTH CHICAGO HEIGHTS	IL		12/04/2025	9.940	71,933		232,000
3350115690	PARADISE	CA		11/26/2025	9.642	69,327		443,000
3350115717	MONTGOMERY	AL		12/11/2025	10.457	18,342		130,000
3350115745	SECAUCUS	NJ		12/11/2025	10.408	470,138		1,300,000
3350115776	BELEN	NM		11/26/2025	10.258	109,699		365,000
3350115791	ARDEN	NC		12/04/2025	10.209	121,365		350,000
3350115815	SUNRISE BEACH	MO		12/19/2025	10.637	8,482		1,100,000
3350115822	NEW ORLEANS	LA		12/11/2025	10.497	47,139		320,000
3350115829	PORT HURON	MI		12/19/2025	10.099	12,537		180,000
3350115834	MIAMI	FL		12/19/2025	11.691	99,586		848,000
3350115848	GLENDORA	NJ		12/11/2025	9.940	125,370		385,000
3350115856	CHICAGO	IL		12/11/2025	10.448	49,730		230,000
3350115866	MEDFIELD	MA		12/11/2025	10.099	59,690		1,115,000
3350115885	COLUMBIA	SC		12/11/2025	10.935	103,117		211,500
3350115887	LAKEWOOD	NJ		12/04/2025	10.457	111,280		250,000
3350115896	EVANSTON	IL		12/04/2025	9.443	217,308		635,000
3350115904	SOUTHERN PINES	NC		12/19/2025	11.681	54,734		887,000
3350115910	SUMTER	SC		12/19/2025	10.099	50,148		207,500
3350115931	GRAND RAPIDS	MI		12/19/2025	10.099	82,744		282,000
3350115991	PHILADELPHIA	PA		12/11/2025	9.940	39,455		385,000
3350116000	LABELLE	FL		12/19/2025	11.433	29,253		385,000
3350116040	CHARLOTTE	NC		12/04/2025	9.940	917,639		2,075,000
3350116042	YONKERS	NY		12/19/2025	10.099	346,773		1,000,000
3350116043	FAIRHOPE	AL		12/11/2025	10.607	103,604		266,000
3350116044	SHARON	MA		12/04/2025	10.716	323,873		1,030,000
3350116069	BRONX	NY		12/04/2025	9.204	316,559		950,000
3350116079	QUEENS	NY		12/11/2025	10.408	436,357		1,285,000
3350116105	WEST CHESTER	OH		12/04/2025	10.099	112,833		285,000
3350116109	PITTSBURGH	PA		12/11/2025	10.408	90,893		265,000
3350116124	STREAMWOOD	IL		12/04/2025	9.940	148,006		375,000
3350116141	LUFKIN	TX		12/11/2025	10.885	20,182		172,000
3350116144	LUFKIN	TX		12/11/2025	10.885	20,182		172,000
3350116148	LUFKIN	TX		12/11/2025	10.885	20,182		172,000
3350116155	LITHONIA	GA		12/11/2025	9.204	78,356		225,000
3350116202	ST. PETERSBURG	FL		12/11/2025	10.179	127,285		465,000
3350116214	NEWARK	NJ		11/26/2025	10.099	201,860		465,000
3350116217	BASTROP	TX		12/11/2025	11.761	15,880		376,000
3350116232	LEHIGH ACRES	FL		12/04/2025	10.388	60,043		369,000
3350116249	FOREST PARK	GA		11/26/2025	9.204	49,521		170,000
3350116270	FLORAL PARK	NY		11/26/2025	10.000	367,926		855,000
3350116307	CHICAGO	IL		12/11/2025	10.457	105,868		560,000
3350116332	CLARKESVILLE	GA		12/11/2025	9.204	86,192		220,000
3350116335	PALMETTO	GA		12/11/2025	9.204	67,073		220,000
3350116337	MONTGOMERY	AL		12/19/2025	10.457	37,263		112,000
3350116353	NORTHBROOK	IL		12/11/2025	9.701	161,100		490,000
3350116368	CEDAR GROVE	NJ		12/11/2025	9.652	338,123		760,000
3350116376	GRIFFIN	GA		12/04/2025	10.448	111,243		290,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350116386	COLCHESTER	CT		12/19/2025	10.816	144,176		349,000
3350116389	GLOUCESTER	MA		12/19/2025	10.099	835,800		2,000,001
3350116390	BOSTON	MA		12/11/2025	10.448	308,898		709,000
3350116407	INDIANAPOLIS	IN		12/11/2025	10.099	39,004		166,000
3350116434	SICKLERVILLE	NJ		12/11/2025	10.457	106,565		238,000
3350116438	PERU	IL		12/11/2025	10.457	53,223		160,000
3350116504	CHICAGO	IL		12/19/2025	9.940	134,773		362,000
3350116526	PARMA	OH		12/04/2025	10.164	84,625		235,000
3350116550	BALTIMORE	MD		12/11/2025	10.716	101,215		300,000
3350116555	LYNBROOK	NY		11/26/2025	10.258	318,597		735,000
3350116579	NEWARK	NJ		12/11/2025	10.318	141,041		430,000
3350116605	ORLANDO	FL		12/04/2025	9.204	144,169		435,000
3350116612	CHICAGO	IL		12/11/2025	9.940	153,867		460,000
3350116847	BALTIMORE	MD		12/11/2025	10.099	64,287		175,000
3350116869	ELGIN	IL		12/11/2025	10.587	121,957		388,000
3350116906	RIDGEFIELD	NJ		12/19/2025	10.209	272,332		1,250,000
3350116907	SOUTHGATE	MI		12/11/2025	10.258	94,828		194,500
3350116930	RENSSELAER	IN		12/11/2025	10.099	87,759		265,000
3350116937	STONE MOUNTAIN	GA		12/04/2025	9.204	57,113		175,000
3350116979	BROWNS SUMMIT	NC		12/04/2025	10.318	68,083		220,000
3350116982	DETROIT	MI		12/11/2025	10.457	122,236		350,000
3350116983	ELIZABETH CITY	NC		12/11/2025	9.204	60,073		115,000
3350117125	NEWARK	NJ		12/19/2025	10.099	257,009		710,000
3350117180	BROOKLYN	NY		12/11/2025	9.204	965,349		1,980,000
3350117203	ORLANDO	FL		12/11/2025	9.204	144,176		385,000
3350117210	HIGH BRIDGE	NJ		12/11/2025	9.701	174,815		600,000
3350117229	NORFOLK	VA		12/19/2025	10.935	52,899		204,000
3350117398	LEHIGH ACRES	FL		12/19/2025	9.453	159,847		340,000
3350117674	DEER PARK	NY		12/19/2025	10.099	438,795		900,000
3350117676	COLUMBIA	SC		12/19/2025	10.159	197,667		411,000
3410000467	MARIETTA	GA		09/10/2024	9.316	93,876	140,863	3,085,000
3410000468	JERSEY CITY	NJ		09/10/2024	9.016	124,690	38,150	1,800,000
3410000482	MAHWAH	NJ		09/10/2024	8.816	727,387	242,581	3,400,000
3410000493	JERSEY CITY	NJ		09/24/2024	9.216	157,760		2,712,000
3410000513	ATLANTA	GA		09/24/2024	9.316	205,367	79,142	1,465,175
3410000517	ATLANTA	GA		09/24/2024	9.316	256,992	36,249	1,377,625
3410000520	WATCHUNG	NJ		09/24/2024	9.116	424,950	67,429	2,328,000
3410000522	ASBURY PARK	NJ		09/24/2024	8.816	29,293	29,062	685,000
3410000528	MULLICA HILL	NJ		09/24/2024	8.916	103,892		900,000
3410000532	MILLBURN	NJ		09/24/2024	9.016	174,994	288,608	3,460,000
3410000533	VENTNOR CITY	NJ		09/24/2024	8.816	64,131	64,644	940,000
3410000537	NASHVILLE	TN		09/24/2024	9.316	149,444		1,250,000
3410000550	STRATFORD	NJ		09/24/2024	8.916	15,153	26,312	420,000
3410000551	WESTFIELD	NJ		09/24/2024	9.116	85,884		2,100,000
3410000552	LIVINGSTON	NJ		09/24/2024	9.016	409,522		2,050,000
3410000553	BRENTWOOD	TN		09/24/2024	9.316	449,878	283,028	5,300,000
3410000554	BRENTWOOD	TN		09/24/2024	9.316	580,194	221,791	5,300,000
3410000555	BRENTWOOD	TN		09/24/2024	9.316	147,715	478,379	5,300,000
3410000556	BRENTWOOD	TN		09/24/2024	9.316	420,804	270,656	5,300,000
3410000558	LIVINGSTON	NJ		09/24/2024	9.116	247,223		2,047,000
3410000561	LIVINGSTON	NJ		09/24/2024	9.016	286,756	211,864	2,100,000
3410000563	LIVINGSTON	NJ		10/09/2024	8.676	133,905	242,965	2,110,000
3410000564	LIVINGSTON	NJ		10/09/2024	8.676	117,561	175,609	1,900,000
3410000567	LIVINGSTON	NJ		10/09/2024	8.476	625,537	30,221	2,500,000
3410000569	SUMMIT	NJ		10/09/2024	8.576	262,021		1,650,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000572	HATBORO	PA		10/09/2024	9.076	7,458	10,188	425,000
3410000573	CHATHAM	NJ		10/17/2024	8.776	362,462		2,767,000
3410000579	ALPHARETTA	GA		10/23/2024	8.876	123,864		3,693,000
3410000580	NASHVILLE	TN		11/08/2024	8.850	825,425	343,101	3,160,000
3410000583	NASHVILLE	TN		11/08/2024	9.250	517,484	49,296	2,200,000
3410000584	NASHVILLE	TN		11/08/2024	9.250	416,987	43,517	2,200,000
3410000585	MARTINSBURG	WV		11/08/2024	9.250	35,947	74,285	475,000
3410000586	CHATHAM	NJ		11/08/2024	8.550	44,852		2,200,000
3410000587	LIVINGSTON	NJ		11/08/2024	8.850	379,472		1,905,000
3410000588	LIVINGSTON	NJ		11/08/2024	8.850	234,375		1,785,000
3410000589	CHATHAM	NJ		11/08/2024	8.846	381,634	130,937	2,030,000
3410000595	JERSEY CITY	NJ		11/14/2024	8.850	204,779	65,230	2,460,000
3410000597	LAKE HARMONY	PA		11/21/2024	8.850	31,250	27,840	1,146,000
3410000600	SICKLERVILLE	NJ		11/21/2024	9.150	83,393	215,289	660,000
3410000603	NASHVILLE	TN		11/21/2024	8.550	636,011	101,877	4,090,000
3410000605	MILLVILLE	NJ		01/17/2025	8.784	55,702	28,278	235,000
3410000607	UPPER SADDLE RIVER	NJ		11/21/2024	9.050	175,125	101,997	3,700,000
3410000608	BRIGANTINE	NJ		11/14/2024	8.850	89,820	64,937	2,045,000
3410000609	CAYCE	SC		11/21/2024	8.850	115,651	41,989	637,000
3410000610	GYPSUM	CO		12/09/2024	9.268	218,861	14,210	845,000
3410000611	GYPSUM	CO		12/09/2024	9.268	194,937	14,760	760,000
3410000612	GYPSUM	CO		12/23/2024	9.286	197,887	17,931	796,000
3410000613	GYPSUM	CO		12/09/2024	9.268	239,499	13,469	845,000
3410000614	GYPSUM	CO		12/09/2024	9.268	176,272	27,807	760,000
3410000615	GYPSUM	CO		12/23/2024	9.286	171,569	56,798	796,000
3410000616	GYPSUM	CO		12/09/2024	9.268	165,524	58,351	760,000
3410000617	GYPSUM	CO		12/09/2024	9.268	134,294	44,964	650,000
3410000618	GYPSUM	CO		12/09/2024	9.268	167,173	42,525	760,000
3410000619	GYPSUM	CO		12/09/2024	9.268	199,378	54,886	845,000
3410000620	NASHVILLE	TN		11/21/2024	8.850	725,486	39,490	3,100,000
3410000622	EAST HAMPTON	NY		01/27/2025	8.784	1,534,947		4,675,000
3410000623	CHATHAM	NJ		11/21/2024	8.850	470,025		4,130,000
3410000624	ASHLAND CITY	TN		11/21/2024	8.850	26,877	59,279	500,000
3410000625	PHILADELPHIA	PA		12/09/2024	8.768	89,607	34,990	340,000
3410000626	NEWFIELD	NJ		12/09/2024	9.268	25,378	25,927	415,000
3410000627	LIVINGSTON	NJ		12/09/2024	8.868	182,077	200,876	1,895,000
3410000629	IRVINGTON	NJ		12/09/2024	8.668	18,470	17,297	545,000
3410000632	LINDEN	NJ		12/09/2024	8.768	26,305	10,342	580,000
3410000633	PIGEON FORGE	TN		12/09/2024	8.868	156,779	19,056	690,000
3410000635	CEDAR HILL	TX		12/09/2024	9.168	527,724	147,429	2,490,000
3410000637	FORT LAUDERDALE	FL		12/23/2024	9.286	659,993		2,700,000
3410000640	WESTFIELD	NJ		12/09/2024	8.668	119,833		1,310,000
3410000642	UNION CITY	NJ		12/09/2024	9.068	148,863	53,482	1,085,000
3410000645	FLANDERS	NJ		12/23/2024	8.686	109,939		630,000
3410000647	MILLBURN	NJ		12/23/2024	8.586	206,095		1,900,000
3410000648	CEDAR HILL	TN		01/10/2025	8.784	6,780		305,000
3410000650	NEWARK	NJ		12/23/2024	8.786	80,475		808,000
3410000652	AUDUBON	NJ		01/10/2025	8.784	139,439		325,000
3410000653	NASHVILLE	TN		12/23/2024	8.886	1,193,943	320,728	4,150,000
3410000654	UNION	NJ		01/17/2025	8.684	495,384		990,000
3410000657	SHORT HILLS	NJ		12/23/2024	8.886	495,402	162,581	2,825,000
3410000658	NEWARK	NJ		01/27/2025	8.984	833,689	74,062	2,529,000
3410000659	LIVINGSTON	NJ		01/10/2025	8.784	469,072		1,850,000
3410000661	JERSEY CITY	NJ		01/17/2025	8.784	482,604		2,371,000
3410000662	MAPLEWOOD	NJ		01/10/2025	8.684	200,508	63,345	637,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000663	LIVINGSTON	NJ		01/10/2025	8.784	1,812,208		7,800,000
3410000664	GYPSUM	CO		01/10/2025	9.184	302,098	69,861	750,000
3410000665	GYPSUM	CO		01/10/2025	9.184	305,600	66,359	750,000
3410000666	GYPSUM	CO		01/10/2025	9.184	306,527	65,432	750,000
3410000667	GYPSUM	CO		01/10/2025	9.184	349,667	83,858	851,000
3410000668	GYPSUM	CO		01/10/2025	9.184	312,812	77,104	796,000
3410000672	GYPSUM	CO		01/10/2025	9.184	304,877	67,082	750,000
3410000674	MADISON	NJ		01/17/2025	8.384	386,251		960,000
3410000675	COLUMBIA	MD		01/10/2025	8.784	116,111	24,187	310,000
3410000676	LIVINGSTON	NJ		01/10/2025	8.784	840,438		1,890,000
3410000677	TAMPA	FL		01/17/2025	8.784	115,509		310,000
3410000679	GYPSUM	CO		02/07/2025	9.190	391,990	16,396	796,000
3410000680	GYPSUM	CO		02/07/2025	9.190	351,873	22,656	750,000
3410000681	GYPSUM	CO		02/07/2025	9.190	351,989	32,796	750,000
3410000683	KEANSBURG	NJ		02/07/2025	8.990	300,215		730,000
3410000684	SEVIERVILLE	TN		01/17/2025	8.784	271,061	22,994	815,000
3410000685	SEVIERVILLE	TN		01/17/2025	8.784	138,679	9,315	660,000
3410000686	GATLINBURG	TN		01/17/2025	8.784	463,854	19,972	1,035,000
3410000691	BRYN MAWR	PA		01/27/2025	8.384	390,077	52,382	1,200,000
3410000693	LIVINGSTON	NJ		02/14/2025	8.790	828,462		1,870,000
3410000694	WARETOWN	NJ		01/27/2025	8.784	62,299		260,000
3410000695	FRANKLIN LAKES	NJ		02/07/2025	8.690	459,764		2,712,000
3410000696	NASHVILLE	TN		04/07/2025	9.106	777,564		4,000,000
3410000697	NASHVILLE	TN		01/27/2025	9.184	649,181	173,190	2,300,000
3410000698	NASHVILLE	TN		01/27/2025	9.184	649,152	173,190	2,300,000
3410000700	LIVINGSTON	NJ		02/14/2025	8.790	650,068		1,872,000
3410000701	BRENTWOOD	TN		02/24/2025	9.190	1,425,928	113,214	4,200,000
3410000704	SEVIERVILLE	TN		03/14/2025	8.736	79,788		756,000
3410000707	WESTFIELD	NJ		02/07/2025	8.390	574,980		1,340,000
3410000710	STOWE	VT		02/14/2025	8.990	403,885	142,302	1,647,000
3410000711	TOMS RIVER	NJ		02/07/2025	8.390	544,563		1,260,000
3410000712	NUTLEY	NJ		02/14/2025	8.690	452,581		895,000
3410000713	NORTH PLAINFIELD	NJ		02/07/2025	8.690	122,580		740,000
3410000714	CHARLOTTE	NC		02/14/2025	8.790	154,878	137,057	632,000
3410000715	BEAUFORT	SC		02/14/2025	8.990	145,156		420,000
3410000716	HIGHLANDS	NJ		02/14/2025	8.990	217,737	6,963	1,500,000
3410000718	MANAHAWKIN	NJ		02/24/2025	8.390	408,694	5,409	820,000
3410000719	LIVINGSTON	NJ		02/14/2025	8.790	614,917		1,900,000
3410000720	NASHVILLE	TN		03/03/2025	9.166	3,734,028	154,228	18,755,000
3410000721	FORT PIERCE	FL		02/14/2025	8.590	77,873		265,000
3410000722	CLARK	NJ		02/14/2025	8.790	325,057	35,542	710,000
3410000723	HARDYSTON	NJ		02/14/2025	8.590	386,310	437,336	1,950,000
3410000725	BUFORD	GA		02/24/2025	9.090	473,767		2,098,000
3410000726	BUFORD	GA		02/24/2025	9.090	500,482		2,105,000
3410000727	EAST FLAT ROCK	NC		03/07/2025	9.136	4,027,531		15,750,000
3410000728	LIVINGSTON	NJ		03/07/2025	8.736	876,446		2,290,000
3410000729	SEVIERVILLE	TN		03/14/2025	8.736	206,589		1,153,000
3410000731	BRENTWOOD	TN		03/03/2025	9.166	540,925	97,371	5,300,000
3410000732	BRENTWOOD	TN		03/03/2025	9.166	529,524	119,734	5,300,000
3410000733	CHICAGO	IL		03/07/2025	8.732	127,529		310,000
3410000734	FRANKLIN	NJ		03/07/2025	9.136	709,545		1,383,000
3410000735	JERSEY CITY	NJ		03/14/2025	8.536	1,528,780		3,485,000
3410000736	LIVINGSTON	NJ		04/07/2025	8.706	877,861		2,050,000
3410000737	NEW PROVIDENCE	NJ		03/07/2025	8.732	2,199,285		5,720,000
3410000738	RHINEBECK	NY		03/07/2025	8.736	343,485		721,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000739	CHILLICOTHE	OH		03/14/2025	8.532	116,726		415,000
3410000741	LIVINGSTON	NJ		03/07/2025	8.836	577,948		1,670,000
3410000742	PEMBERTON	NJ		03/07/2025	8.936	130,567		315,000
3410000743	SALEM	NJ		03/07/2025	8.736	110,344	12,282	290,000
3410000744	POWDER SPRINGS	GA		03/07/2025	8.836	113,116	53,504	372,000
3410000746	WESTFIELD	NJ		03/28/2025	8.736	557,703		2,075,000
3410000747	LIVINGSTON	NJ		03/24/2025	8.736	845,016		2,000,000
3410000748	PHILADELPHIA	PA		03/14/2025	8.736	109,177	27,459	270,000
3410000750	ROYAL OAK	MI		03/14/2025	8.736	337,329		658,000
3410000751	COLUMBUS	GA		04/30/2025	8.506	115,436		225,000
3410000752	SEWELL	NJ		03/24/2025	9.036	398,763		975,000
3410000753	PORT CHARLOTTE	FL		03/24/2025	8.536	156,880		520,000
3410000754	PORT CHARLOTTE	FL		03/28/2025	8.536	140,428		530,000
3410000755	PORT CHARLOTTE	FL		03/24/2025	8.536	128,154		530,000
3410000757	TIVOLI	NY		03/28/2025	9.136	534,225		1,515,000
3410000758	BALTIMORE	MD		03/24/2025	8.736	203,606		415,000
3410000759	LAKEWOOD	OH		04/07/2025	8.302	153,145		297,000
3410000760	PHILADELPHIA	PA		03/14/2025	8.536	129,702		320,000
3410000762	UNION	NJ		03/28/2025	8.636	485,213		960,000
3410000763	RALEIGH	NC		03/14/2025	8.736	717,979		2,750,000
3410000764	FORKED RIVER	NJ		03/24/2025	8.836	623,756		1,500,000
3410000765	CADIZ	KY		03/24/2025	8.736	172,384		336,000
3410000766	LIVINGSTON	NJ		03/28/2025	8.636	1,245,973		2,945,000
3410000767	LIVINGSTON	NJ		03/28/2025	8.736	1,126,579		2,953,000
3410000768	FRANKLIN LAKES	NJ		04/11/2025	8.906	449,503		3,510,000
3410000769	AUSTIN	TX		04/17/2025	8.406	666,962		1,300,000
3410000770	LIVINGSTON	NJ		10/09/2025	8.496	564,048		2,700,000
3410000771	JERSEY CITY	NJ		03/28/2025	8.736	306,201		2,640,000
3410000772	WASHINGTON TWP	NJ		03/28/2025	8.536	578,578		1,526,000
3410000775	SEVIERVILLE	TN		03/28/2025	8.736	361,202		1,080,000
3410000776	PHILADELPHIA	PA		03/28/2025	8.736	192,129		415,000
3410000777	JERSEY CITY	NJ		04/07/2025	8.806	746,008		1,642,000
3410000778	ROYAL OAK	MI		04/07/2025	8.706	527,888		1,241,000
3410000779	COLLINGSWOOD	NJ		04/07/2025	8.306	439,154		975,000
3410000780	WESTFIELD	NJ		04/11/2025	8.806	814,298		2,165,000
3410000782	TENAFLY	NJ		04/30/2025	8.706	2,024,406		5,699,000
3410000784	PHILADELPHIA	PA		04/07/2025	8.306	132,330		350,000
3410000786	AMISSVILLE	VA		04/11/2025	8.706	181,105		344,000
3410000787	LONG BRANCH	NJ		04/11/2025	8.706	4,258,871		11,450,000
3410000789	AUDUBON	NJ		04/11/2025	8.306	181,573		365,000
3410000790	LIVINGSTON	NJ		04/11/2025	8.706	752,413		1,900,000
3410000791	WEST ORANGE	NJ		04/11/2025	8.706	490,785		1,125,000
3410000792	VALRICO	FL		04/17/2025	8.706	238,201		500,000
3410000793	NASHVILLE	TN		04/11/2025	9.106	750,661		2,300,000
3410000795	NASHVILLE	TN		04/11/2025	9.106	782,812		2,300,000
3410000796	LYNDHURST	NJ		04/17/2025	8.606	404,575		834,000
3410000798	EAST ORANGE	NJ		04/30/2025	8.406	136,001		470,000
3410000799	NEWARK	NJ		04/17/2025	8.706	617,326		1,400,000
3410000802	NASHVILLE	TN		04/30/2025	8.506	1,811,960		3,550,000
3410000803	SCOTCH PLAINS	NJ		04/17/2025	8.706	581,283		2,300,000
3410000804	PHILADELPHIA	PA		04/30/2025	8.606	112,174		250,000
3410000805	SURF CITY	NJ		04/30/2025	8.706	1,403,163		2,800,000
3410000807	LEWISVILLE	NC		10/17/2025	8.496	315,243		1,905,300
3410000808	VOORHEES TOWNSHIP	NJ		07/25/2025	8.464	891,541		1,750,000
3410000810	VINELAND	NJ		04/17/2025	8.906	141,894		325,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000812	MILWAUKEE	WI		04/17/2025	9.106	74,892		210,000
3410000813	MAPLE HEIGHTS	OH		05/05/2025	8.398	340,711		880,000
3410000815	BLUFFTON	SC		05/09/2025	8.598	202,471		470,000
3410000816	LASCASSAS	TN		04/30/2025	8.706	369,926		1,300,000
3410000817	WESTFIELD	NJ		07/07/2025	8.564	531,371		2,450,000
3410000819	BRIGANTINE	NJ		06/06/2025	8.354	418,295		950,000
3410000820	FAR HILLS	NJ		05/09/2025	8.398	523,308		3,600,000
3410000823	MADISON	NJ		07/15/2025	8.664	669,710		1,505,000
3410000825	SUMMIT	NJ		05/09/2025	8.598	690,965		2,235,000
3410000828	MONTCLAIR	NJ		06/06/2025	8.654	696,307		3,390,000
3410000829	NORTH CAPE MAY	NJ		05/09/2025	8.398	295,918		700,000
3410000830	LIGHTHOUSE POINT	FL		05/05/2025	8.598	587,476		3,438,000
3410000831	SADDLE BROOK	NJ		04/30/2025	8.606	281,901		615,000
3410000832	GILLETTE	NJ		06/06/2025	8.954	252,859		700,000
3410000834	WESTFIELD	NJ		06/06/2025	8.554	1,005,115		4,319,000
3410000836	DENVILLE	NJ		07/07/2025	8.364	135,721		480,000
3410000837	WESTFIELD	NJ		05/05/2025	8.598	295,551		2,468,000
3410000838	SHAKER HEIGHTS	OH		05/15/2025	8.398	210,130		1,002,000
3410000839	NASHVILLE	TN		07/15/2025	8.664	1,528,884		8,208,000
3410000841	VENTNOR	NJ		06/13/2025	8.354	573,184		1,200,000
3410000843	WESTFIELD	NJ		05/15/2025	8.498	694,798		2,995,000
3410000844	MADISON	TN		05/09/2025	8.598	155,343		370,000
3410000845	CEDARTOWN	GA		05/09/2025	8.698	40,421		335,000
3410000846	CEDARTOWN	GA		05/09/2025	8.698	152,746		335,000
3410000847	CEDARTOWN	GA		05/09/2025	8.698	128,450		335,000
3410000848	CEDARTOWN	GA		05/09/2025	8.698	99,776		335,000
3410000849	CEDARTOWN	GA		05/09/2025	8.698	40,421		335,000
3410000850	CEDARTOWN	GA		05/09/2025	8.698	105,357		350,000
3410000851	CEDARTOWN	GA		05/09/2025	8.698	161,195		350,000
3410000852	SCOTCH PLAINS	NJ		05/05/2025	8.298	820,400		2,210,000
3410000853	NASHVILLE	TN		05/09/2025	8.298	3,290,833		6,030,000
3410000854	WEST PALM BEACH	FL		05/15/2025	8.598	1,290,314		3,507,000
3410000858	LIVINGSTON	NJ		05/15/2025	8.298	709,317		2,375,000
3410000859	MINNEAPOLIS	MN		05/15/2025	8.298	146,336		400,000
3410000860	MOORESVILLE	NC		05/15/2025	8.598	160,593		380,000
3410000862	TAMPA	FL		05/15/2025	8.498	130,644		340,000
3410000863	NASHVILLE	TN		06/13/2025	8.554	254,847		1,560,000
3410000864	AUSTIN	TX		07/07/2025	8.364	155,966		1,775,000
3410000865	AUSTIN	TX		07/18/2025	8.364	470,267		935,000
3410000867	ATLANTIC CITY	NJ		06/06/2025	8.554	197,707		505,000
3410000868	AUSTIN	TX		09/19/2025	8.586	295,797		2,390,000
3410000871	NASHVILLE	TN		06/20/2025	9.154	142,920		4,855,000
3410000873	KINGSLAND	TX		06/06/2025	8.754	999,441		2,410,000
3410000874	SANFORD	NC		07/07/2025	9.864	230,871		450,000
3410000877	WEEHAWKEN	NJ		06/06/2025	8.754	2,179,719		7,575,000
3410000878	NORTH WILDWOOD	NJ		06/06/2025	8.554	434,520		2,200,000
3410000879	EVANSTON	IL		06/06/2025	8.754	398,321		4,668,000
3410000880	BAYONNE	NJ		08/01/2025	8.560	310,027		685,000
3410000881	FLORHAM PARK	NJ		06/06/2025	8.654	996,027		2,450,000
3410000882	FRANKLIN	TN		06/06/2025	8.754	548,424		2,350,000
3410000883	CHATHAM	NJ		06/20/2025	8.754	515,063		2,520,000
3410000886	THE COLONY	TX		06/06/2025	8.654	299,865		640,000
3410000887	COLTS NECK	NJ		06/13/2025	8.454	1,832,313		5,320,000
3410000890	COLUMBIA	SC		06/13/2025	8.754	228,234		740,000
3410000891	NASHVILLE	TN		06/13/2025	8.554	5,456,282		17,125,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000893	SEVIERVILLE	TN		06/13/2025	8.554	478,124		1,325,000
3410000897	BOCA RATON	FL		07/24/2025	8.364	10,148,673		23,700,000
3410000898	FAYETTEVILLE	NC		07/07/2025	9.864	87,218		170,000
3410000899	TAMPA	FL		06/20/2025	8.554	929,350		6,997,000
3410000901	NASHVILLE	TN		06/20/2025	8.754	560,604		3,365,000
3410000902	LIVINGSTON	NJ		06/20/2025	8.354	452,581		2,270,000
3410000903	AKRON	OH		06/20/2025	8.554	288,699		777,000
3410000905	CHATHAM	NJ		06/20/2025	8.654	463,942		2,231,000
3410000906	RUMSON	NJ		06/13/2025	8.754	6,687,426		29,500,000
3410000907	SUMMIT	NJ		06/20/2025	8.354	498,389		2,810,000
3410000908	BERKELEY HEIGHTS	NJ		06/20/2025	8.454	392,115		2,000,000
3410000909	SHORT HILLS	NJ		07/07/2025	8.364	1,201,287		3,700,000
3410000912	CHATHAM	NJ		07/07/2025	8.364	743,479		1,575,000
3410000913	AUSTIN	TX		07/07/2025	8.364	155,966		1,790,000
3410000914	NEWARK	NJ		07/07/2025	8.364	390,352		800,000
3410000916	NEWARK	NJ		08/01/2025	8.560	219,511		609,000
3410000919	SCOTCH PLAINS	NJ		07/15/2025	8.364	618,427		1,975,000
3410000920	NEWTON	NJ		07/15/2025	8.464	208,664		535,000
3410000921	LIVINGSTON	NJ		07/18/2025	8.464	774,044		2,260,000
3410000923	FT WORTH	TX		07/18/2025	8.464	377,188		1,180,000
3410000924	ROCHELLE PARK	NJ		08/29/2025	8.748	417,921		1,060,000
3410000925	SARASOTA AKA SIESTA KEY	FL		08/15/2025	8.748	1,438,576		4,700,000
3410000928	LIVINGSTON	NJ		07/15/2025	8.364	557,023		1,865,000
3410000930	NASHVILLE	TN		07/18/2025	8.264	1,418,399		2,950,000
3410000932	LIVINGSTON	NJ		07/15/2025	8.364	537,234		2,100,000
3410000933	NASHVILLE	TN		07/18/2025	8.464	569,739		2,180,000
3410000934	WESTFIELD	NJ		07/25/2025	8.364	501,321		2,600,000
3410000935	NASHVILLE	TN		07/25/2025	8.464	1,664,403		4,325,000
3410000936	DELRAY BEACH	FL		10/24/2025	8.496	3,280,500		17,420,000
3410000937	TOMS RIVER	NJ		07/25/2025	9.064	14,453		475,000
3410000938	WHIPPANY	NJ		08/08/2025	8.348	788,897		1,725,000
3410000940	AUSTIN	TX		08/01/2025	8.460	353,856		1,250,000
3410000941	FRANKLIN	TN		09/19/2025	8.586	1,714,348		9,200,000
3410000944	MONTGOMERY	TX		08/01/2025	8.500	449,169		1,480,000
3410000947	BRIDGETON	NJ		08/01/2025	8.760	136,727		265,000
3410000951	LIVINGSTON	NJ		08/01/2025	8.460	599,563		1,550,000
3410000952	PISCATAWAY	NJ		08/01/2025	8.460	340,297		775,000
3410000953	BROOKLYN	NY		09/19/2025	8.486	3,130,907		6,880,000
3410000954	LIVINGSTON	NJ		08/08/2025	8.548	799,540		2,100,000
3410000955	SAN ANTONIO	TX		08/08/2025	8.548	334,531		1,500,000
3410000956	LIVINGSTON	NJ		08/15/2025	8.448	592,625		1,950,000
3410000957	ALPHARETTA	GA		08/08/2025	8.548	1,454,856		8,870,000
3410000959	MAPLEWOOD	NJ		08/15/2025	8.548	1,058,710		2,625,000
3410000960	CHATHAM	NJ		08/08/2025	8.548	806,218		4,050,000
3410000961	TAMPA	FL		08/22/2025	8.448	535,044		1,748,000
3410000964	JERSEY CITY	NJ		08/29/2025	8.648	324,759		2,648,000
3410000966	WESTFIELD	NJ		08/15/2025	8.548	441,587		2,360,000
3410000968	JERSEY CITY	NJ		08/22/2025	8.348	425,097		2,450,000
3410000970	BALTIMORE	MD		08/15/2025	8.548	123,315		242,000
3410000971	SAN ANTONIO	TX		08/29/2025	8.548	210,077		2,850,000
3410000972	LIVINGSTON	NJ		08/22/2025	8.548	749,907		3,075,000
3410000973	NASHVILLE	TN		08/22/2025	8.548	354,201		2,550,000
3410000974	SPOTSWOOD	NJ		08/29/2025	8.448	359,529		760,000
3410000975	LIVINGSTON	NJ		08/22/2025	8.548	571,333		2,285,000
3410000976	ODESSA	TX		08/22/2025	9.148	184,797		867,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000977	JERSEY CITY	NJ		08/29/2025	8.348	253,445		2,320,000
3410000978	HOUSTON	TX		08/29/2025	8.748	237,142		2,600,000
3410000980	WILLIS	TX		09/12/2025	8.386	363,971		780,000
3410000981	CHATHAM	NJ		09/05/2025	8.186	551,324		2,090,000
3410000983	WARREN	NJ		09/26/2025	8.386	585,754		1,590,000
3410000984	BALTIMORE	MD		08/29/2025	8.548	126,246		275,000
3410000985	BALTIMORE	MD		09/12/2025	8.386	72,530		256,000
3410000987	CHATHAM TOWNSHIP	NJ		09/05/2025	8.386	542,218		3,950,000
3410000988	SHORT HILLS	NJ		09/12/2025	8.286	1,702,075		3,900,000
3410000989	WILDWOOD	NJ		09/12/2025	8.586	998,808		2,780,000
3410000991	TAMPA	FL		09/12/2025	8.286	457,712		1,348,000
3410000992	KING OF PRUSSIA	PA		09/19/2025	8.486	192,393		545,000
3410000993	TREASURE ISLAND	FL		09/19/2025	8.386	900,107		4,260,000
3410000994	ATLANTA	GA		09/12/2025	8.186	533,993		1,425,000
3410000997	UNION	NJ		09/26/2025	8.386	278,585		668,000
3410001000	HAMBURG AKA HARDYSTON	NJ		10/09/2025	8.396	85,972		890,000
3410001002	PORTLAND	ME		10/17/2025	8.496	1,444,555		7,670,000
3410001004	HOWELL	MI		09/26/2025	8.586	77,447		654,000
3410001007	JERSEY CITY	NJ		10/09/2025	8.296	1,993,263		6,195,000
3410001008	DALLAS	TX		12/11/2025	8.054	1,128,705		23,900,000
3410001011	PHILADELPHIA	PA		09/26/2025	8.386	161,899		456,000
3410001013	SHORT HILLS	NJ		10/09/2025	8.196	326,152		4,600,000
3410001017	CHATHAM	NJ		10/03/2025	8.096	538,883		2,300,000
3410001021	DETROIT	MI		10/24/2025	8.496	492,892		11,030,000
3410001022	SHORT HILLS	NJ		10/09/2025	8.296	1,209,326		4,705,000
3410001026	TRACY CITY	TN		11/03/2025	8.508	303,233		1,250,000
3410001027	LOWER MERION	PA		10/24/2025	8.396	594,952		2,092,000
3410001028	SCOTCH PLAINS	NJ		10/24/2025	8.196	315,158		2,300,000
3410001029	CLAYTON	NJ		11/03/2025	8.308	125,330		505,000
3410001030	NEWARK	NJ		11/17/2025	8.104	483,731		1,125,000
3410001032	RIDGE	NY		11/17/2025	8.408	202,031		515,000
3410001033	NASHVILLE	TN		11/03/2025	8.508	182,178		1,300,000
3410001034	WILLIS	TX		11/26/2025	8.208	507,917		990,000
3410001036	JERSEY CITY	NJ		11/26/2025	8.104	345,647		3,335,000
3410001037	THOMPSON STATION	TN		11/03/2025	8.308	259,319		3,630,000
3410001038	CADIZ	KY		11/10/2025	8.308	74,806		380,000
3410001039	LIVINGSTON	NJ		12/05/2025	8.354	431,345		2,100,000
3410001040	FLORHAM PARK	NJ		11/03/2025	8.308	366,059		2,400,000
3410001041	LIVINGSTON	NJ		11/26/2025	8.108	624,819		2,400,000
3410001042	LIVINGSTON	NJ		11/03/2025	8.108	434,533		1,975,000
3410001043	LIVINGSTON	NJ		11/10/2025	7.908	464,308		2,270,000
3410001044	WILLIS	TX		11/26/2025	8.208	1,272,358		2,480,000
3410001047	VILLANOVA	PA		11/10/2025	8.308	657,025		2,150,000
3410001048	SPRINGFIELD	NJ		11/10/2025	8.308	369,394		1,100,000
3410001050	BLUFFTON	SC		11/17/2025	8.108	1,575,789		3,775,000
3410001051	TERRELL HILLS	TX		11/17/2025	7.908	764,838		3,000,000
3410001052	LAKE HIAWATHA	NJ		11/17/2025	8.108	188,710		505,000
3410001053	THIRD LAKE	IL		11/26/2025	8.508	218,415		1,775,000
3410001056	SPRING LAKE	NC		11/26/2025	8.208	80,622		235,000
3410001057	NEWARK	NJ		12/05/2025	8.354	36,646		910,000
3410001058	COLUMBIA	TN		11/26/2025	8.108	73,659		175,000
3410001059	LAKEWOOD	OH		11/26/2025	7.908	143,433		450,000
3410001061	WINTER PARK	FL		12/05/2025	7.854	468,339		5,033,000
3410001063	PALM COAST	FL		12/05/2025	8.254	1,583,118		9,090,000
3410001065	LIVINGSTON	NJ		12/05/2025	8.054	537,795		2,300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410001066	ALPHARETTA	GA		12/22/2025	8.154	923,486		18,200,000
3410001067	JERSEY CITY	NJ		12/11/2025	8.254	384,786		2,745,000
3410001069	CLARKSVILLE	TN		12/11/2025	8.254	167,833		1,785,000
3410001070	MOORESTOWN	NJ		12/11/2025	8.254	439,755		2,400,000
3410001072	HADDON TOWNSHIP	NJ		12/11/2025	8.054	226,658		850,000
3410001074	COLUMBUS	GA		12/22/2025	8.254	109,023		269,000
3500100345	GREENSBORO	NC		10/16/2024	8.470	158,222	10,258	945,000
3500100346	GREENSBORO	NC		10/16/2024	8.470	129,818	10,978	945,000
3500100347	GREENSBORO	NC		10/16/2024	8.470	235,651	10,501	945,000
3500100349	GREENSBORO	NC		10/16/2024	8.470	146,358	16,707	945,000
3500100379	DUSON	LA		09/30/2024	8.805	972,278		3,180,000
3500100382	DUSON	LA		09/30/2024	8.805	145,112	408,516	3,180,000
3500100384	DUSON	LA		09/30/2024	8.805	635,493	338,782	3,180,000
3500102027	FLEMINGTON	NJ		08/12/2024	9.455	1,631	30,051	580,000
3500102037	CAPE CORAL	FL		07/18/2024	9.160	3,168	47,067	560,000
3500102086	NASHVILLE	TN		07/18/2024	9.035	421,199		3,900,000
3500102129	FORT LAUDERDALE	FL		07/18/2024	9.160	176,029		10,760,000
3500102177	ORLANDO	FL		07/18/2024	8.473	816,026	78,188	12,000,000
3500103895	MIAMI	FL		08/12/2024	8.523	8,588		545,000
3500104562	MIAMI	FL		08/12/2024	8.960	87,093	66,964	1,400,000
3500104569	LEHIGH ACRES	FL		08/12/2024	8.710	17,169	20,824	329,000
3500104570	LEHIGH ACRES	FL		08/12/2024	8.710	3,423	21,534	329,000
3500104571	LEHIGH ACRES	FL		08/12/2024	8.710	19,090	18,659	329,000
3500104572	LEHIGH ACRES	FL		08/12/2024	8.710	1,658	23,349	329,000
3500104575	LEHIGH ACRES	FL		08/12/2024	8.710	11,410	19,163	329,000
3500104710	BIRMINGHAM	AL		08/12/2024	8.960	121,287	293,734	1,650,000
3500105116	LEESBURG	FL		08/12/2024	8.960	11,606		400,000
3500105480	KURE BEACH	NC		09/12/2024	8.795	980,525	243,144	3,766,000
3500105612	HUNTINGTON BEACH	CA		09/12/2024	8.795	341,557		2,900,000
3500106025	KIRKLAND	WA		09/12/2024	8.608	167,108	296,090	3,125,000
3500106923	SHERMAN OAKS	CA		09/12/2024	8.358	416,962	264,240	5,000,000
3500107117	CALABASAS	CA		09/12/2024	8.358	73,786		5,093,000
3500107178	ROCKLAND	MA		09/12/2024	8.483	416,962		1,100,000
3500107487	MIAMI	FL		09/12/2024	8.420	398,690	186,481	3,000,000
3500107574	LOS ANGELES	CA		10/16/2024	8.095	195,760	206,415	3,450,000
3500107582	NORTH PORT	FL		10/16/2024	8.595	7,613	30,794	365,000
3500107583	NORTH PORT	FL		10/16/2024	8.595	13,050	52,878	365,000
3500107599	RIVIERA BEACH	FL		09/12/2024	8.545	35,877		375,000
3500107842	CAPE MAY	NJ		11/27/2024	8.570	18,264	3,053	400,000
3500107851	PORT CHARLOTTE	FL		09/12/2024	9.045	92,371	51,376	750,000
3500107879	BOISE	ID		10/16/2024	8.470	15,803	60,322	1,240,000
3500107911	NAPLES	FL		09/30/2024	8.618	285,700	44,486	770,000
3500107921	SEATTLE	WA		09/30/2024	11.000	274,871	119,788	2,300,000
3500108018	BUENA PARK	CA		10/30/2024	8.255	1,190,856	177,588	7,140,000
3500108019	BUENA PARK	CA		10/30/2024	8.255	1,012,958	235,140	7,050,000
3500108062	LEHIGH ACRES	FL		10/16/2024	8.658	27,019	33,742	345,000
3500108064	LEHIGH ACRES	FL		10/16/2024	8.658	30,769	37,702	355,000
3500108165	BROOKLINE	MA		12/20/2024	8.610	48,330	51,194	3,500,000
3500108166	BROOKLINE	MA		11/27/2024	8.695	35,525	83,738	3,500,000
3500108172	PHILADELPHIA	PA		01/08/2025	7.700	2,147,813		3,850,000
3500108250	WEST COLUMBIA	SC		11/27/2024	8.070	11,295		2,391,000
3500108344	SANTA MARIA	CA		01/08/2025	8.450	1,753,594		3,225,000
3500108404	LOS ANGELES	CA		11/15/2024	8.865	623,285	39,420	3,900,000
3500108406	LOS ANGELES	CA		11/15/2024	8.865	471,462	41,414	2,600,000
3500108419	SANTA MARIA	CA		01/08/2025	8.450	2,430,563		4,470,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500108428	MIAMI	FL		10/16/2024	8.220	34,003	11,741	360,000
3500108439	AUSTIN	TX		10/30/2024	8.880	24,413	83,704	4,072,000
3500108770	BELLEVUE	WA		10/30/2024	8.880	134,232	80,479	6,500,000
3500108781	APOPKA	FL		10/16/2024	8.408	43,875	60,097	1,275,000
3500108783	APOPKA	FL		10/16/2024	8.408	45,956	46,508	1,275,000
3500108785	APOPKA	FL		10/16/2024	8.408	40,377	60,279	1,275,000
3500108786	APOPKA	FL		10/16/2024	8.408	40,377	56,711	1,275,000
3500108935	AUSTIN	TX		10/30/2024	8.880	33,521	90,416	4,072,000
3500108958	ORLANDO	FL		10/16/2024	8.408	107,246		755,000
3500109028	OAKLAND	CA		12/20/2024	8.235	102,893		1,600,000
3500109029	LEHIGH ACRES	FL		10/16/2024	8.783	87,809	82,400	365,000
3500109031	LEHIGH ACRES	FL		10/16/2024	8.783	90,712	39,696	362,000
3500109033	LEHIGH ACRES	FL		10/16/2024	8.783	86,567	39,088	365,000
3500109034	LEHIGH ACRES	FL		10/16/2024	8.783	89,818	40,030	362,000
3500109035	LEHIGH ACRES	FL		10/16/2024	8.783	82,232	45,051	365,000
3500109038	LEHIGH ACRES	FL		10/16/2024	8.783	72,116	82,400	365,000
3500109039	SAN DIEGO	CA		10/30/2024	8.380	587,772	154,408	2,950,000
3500109394	STUDIO CITY	CA		10/30/2024	7.880	232,254		3,200,000
3500109471	LONG BRANCH	NJ		12/20/2024	8.735	805,602	212,358	4,300,000
3500109658	MIAMI	FL		10/30/2024	8.630	454,416	256,719	3,000,000
3500109766	MIAMI SPRINGS	FL		10/30/2024	8.005	16,692	147,474	925,000
3500109793	MIAMI	FL		01/08/2025	8.075	149,531	54,084	510,000
3500109794	SHERMAN OAKS	CA		11/15/2024	8.050	830,774	30,351	3,400,000
3500109812	BROOKLYN	NY		01/08/2025	8.825	1,707,907	213,875	8,075,000
3500110000	GREER	SC		11/15/2024	8.238	12,416	176,425	950,000
3500110001	GREER	SC		11/15/2024	8.238	24,558	165,692	925,000
3500110064	NORTH PORT	FL		11/15/2024	8.738	30,010	43,872	374,000
3500110065	BIRMINGHAM	AL		11/27/2024	8.508	602,910		1,700,000
3500110133	FORT LAUDERDALE	FL		02/18/2025	8.575	906,128	65,051	3,100,000
3500110145	STUDIO CITY	CA		11/15/2024	7.925	717,455	198,878	4,000,000
3500110149	SCOTTSDALE	AZ		10/30/2024	8.255	848,002		6,700,000
3500110156	PORT CHARLOTTE	FL		01/08/2025	8.138	74,717	122,716	440,000
3500110175	MIAMI	FL		03/21/2025	8.050	258,825		625,000
3500110185	DURHAM	NC		11/27/2024	8.508	2,135	337,857	1,460,000
3500110240	BOCA RATON	FL		11/27/2024	8.195	283,053		2,550,000
3500110455	EL CAJON	CA		01/08/2025	8.075	622,703		1,320,000
3500110534	AIKEN	SC		12/20/2024	8.923	39,432	51,037	220,000
3500110612	CHATTANOOGA	TN		02/18/2025	8.948	283,475		627,000
3500110809	HOLLYWOOD	FL		01/08/2025	8.275	272,484		1,000,000
3500110810	MIAMI	FL		11/15/2024	8.488	392,987	263,072	2,400,000
3500111144	MALIBU	CA		12/20/2024	7.750	137,343	329,656	16,000,000
3500111833	CAPE CORAL	FL		12/20/2024	8.548	34,057	78,701	430,000
3500111839	LOS ANGELES	CA		01/08/2025	7.950	2,668,051	289,362	6,700,000
3500111882	ORLANDO	FL		11/27/2024	8.633	143,176	85,339	615,000
3500111893	NORTH PORT	FL		01/08/2025	8.513	176,554		385,000
3500111895	SAN MATEO	CA		01/08/2025	7.950	1,879,368		4,100,000
3500112081	PARK CITY	UT		03/21/2025	7.863	3,344,425		7,650,000
3500112082	PARK CITY	UT		03/21/2025	7.795	3,418,375		8,700,000
3500112083	PARK CITY	UT		03/21/2025	7.795	3,574,250		8,700,000
3500112155	CHARLOTTE	NC		12/20/2024	8.860	128,340	427,072	1,900,000
3500112160	MIAMI	FL		11/15/2024	8.175	31,703	36,873	475,000
3500112172	MIAMI	FL		11/15/2024	8.238	316,549		2,080,000
3500112225	EWA BEACH	HI		01/08/2025	8.075	460,010		975,000
3500112229	SANFORD	FL		12/20/2024	8.423	389,356	8,026	1,000,000
3500112283	COVINGTON	TN		01/27/2025	8.085	366,125		1,027,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500112299	MIAMI	FL		12/20/2024	8.110	40,636		980,000
3500112322	JUPITER	FL		02/18/2025	8.885	688,890	26,770	1,815,000
3500112389	RALEIGH	NC		01/08/2025	7.950	1,057,079	418,575	2,797,000
3500112393	RALEIGH	NC		01/08/2025	7.950	1,548,115	664,603	4,294,000
3500112595	DAVIE	FL		11/27/2024	8.508	855,306	274,510	4,675,000
3500112664	WEST SPRINGFIELD	MA		12/20/2024	7.860	49,891		450,000
3500112680	SEVIERVILLE	TN		12/20/2024	8.423	26,170	19,613	1,500,000
3500112682	SEVIERVILLE	TN		12/20/2024	8.423	32,951		1,550,000
3500112691	WHITE PLAINS	NY		01/08/2025	7.950	806,751	76,794	1,900,000
3500112750	CORONADO	CA		01/08/2025	8.263	629,873		3,100,000
3500112752	WOODSTOCK	IL		01/27/2025	8.710	122,416	42,407	450,000
3500112968	DACULA	GA		01/27/2025	8.773	35,877		950,000
3500113306	NASHVILLE	TN		01/08/2025	8.200	641,832		1,475,000
3500113564	CHARLESTON	SC		02/18/2025	8.010	18,125		1,300,000
3500113565	CHARLESTON	SC		02/18/2025	8.010	13,050		850,000
3500113642	BOISE	ID		01/08/2025	8.388	654,327	85,109	1,710,000
3500113646	OCALA	FL		01/08/2025	8.263	166,139	409,652	1,607,000
3500113659	KANSAS CITY	MO		01/08/2025	8.325	131,334		390,000
3500113755	TAMPA	FL		12/20/2024	8.048	106,881	89,259	525,000
3500113812	PALM BAY	FL		01/27/2025	8.335	131,151		350,000
3500113899	EAST BOSTON	MA		01/27/2025	7.960	873,342	67,300	2,175,000
3500113962	SUNNYVALE	CA		01/27/2025	8.085	1,453,170	289,062	4,435,000
3500113963	CAMPBELL	CA		01/08/2025	8.075	1,293,434		3,150,000
3500113964	CAMPBELL	CA		02/18/2025	8.135	1,500,617		3,050,000
3500113972	CAPE CORAL	FL		12/20/2024	8.110	43,627	31,119	1,150,000
3500114056	LOS ANGELES	CA		01/08/2025	8.075	627,687	32,063	1,300,000
3500114066	NORTH LAUDERDALE	FL		01/08/2025	8.200	239,768	59,294	550,000
3500114075	HOMESTEAD	FL		01/08/2025	8.200	181,985		420,000
3500114078	NORTH TOPSAIL BEACH	NC		01/27/2025	8.585	1,693,051	140,063	3,400,000
3500114079	BOCA RATON	FL		01/08/2025	8.075	261,906		810,000
3500114083	EAST NORTHPORT	NY		01/08/2025	7.825	307,581		755,000
3500114093	WINTER PARK	FL		01/27/2025	8.648	627,930		2,030,000
3500114168	SOUTHWEST RANCHES	FL		01/08/2025	7.825	2,863,750		8,872,000
3500114214	PORTER	TX		01/27/2025	8.085	618,425	8,700	1,345,000
3500114215	WINDERMERE	FL		04/21/2025	7.730	866,581		16,000,000
3500114220	KEY BISCAYNE	FL		01/08/2025	8.200	342,563	50,750	800,000
3500114315	FORT LAUDERDALE	FL		03/21/2025	8.300	846,905		3,100,000
3500114318	SCOTTSDALE	AZ		01/27/2025	8.085	1,307,234		3,125,000
3500114366	WINDSOR	CT		04/07/2025	8.568	14,500		570,000
3500114367	NEWARK	NJ		02/18/2025	8.260	754,766	109,462	1,605,000
3500114372	NEWARK	NJ		02/18/2025	8.448	233,450		1,600,000
3500114373	LAKE WORTH BEACH	FL		01/08/2025	8.325	227,650	54,375	612,000
3500114397	DANIA BEACH	FL		01/08/2025	8.388	544,705	92,513	1,710,000
3500114401	DALLAS	TX		02/18/2025	8.035	894,012		1,761,600
3500114424	LOS ANGELES	CA		01/27/2025	7.835	1,875,224		5,450,000
3500114434	WESTMINSTER	SC		01/27/2025	8.148	220,517	107,316	675,000
3500114520	KISSIMMEE	FL		02/18/2025	8.510	143,550		475,000
3500114708	MIAMI	FL		01/08/2025	8.200	239,250	77,302	790,000
3500114714	TAMPA	FL		02/18/2025	7.885	130,500		320,000
3500114916	MORGANVILLE	NJ		01/27/2025	8.273	1,131,668		2,800,000
3500114917	MORGANVILLE	NJ		01/27/2025	8.273	637,358		2,800,000
3500114919	MORGANVILLE	NJ		01/27/2025	8.273	572,035		2,800,000
3500115008	SEVIERVILLE	TN		01/27/2025	8.898	321,615	172,371	1,270,000
3500115063	CAPE CORAL	FL		01/27/2025	7.710	609,000		2,000,000
3500115074	LOS ANGELES	CA		01/27/2025	8.085	550,652	38,164	1,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500115091	LYNDEN	WA		01/08/2025	7.680	317,106		675,000
3500115092	LYNDEN	WA		01/08/2025	7.680	328,555		675,000
3500115097	LYNDEN	WA		01/08/2025	7.680	316,507		675,000
3500115143	OCALA	FL		01/27/2025	8.085	605,544		1,114,085
3500115159	HONOLULU	HI		02/18/2025	7.800	3,281,609		6,475,000
3500115209	KENT	WA		03/10/2025	8.453	281,921		1,953,300
3500115210	KENT	WA		03/10/2025	8.453	281,921		1,658,400
3500115211	KENT	WA		03/10/2025	8.453	281,921		1,792,200
3500115213	KENT	WA		03/10/2025	8.453	296,421		1,874,100
3500115229	MIAMI	FL		01/27/2025	8.148	884,633	8,060	3,130,000
3500115246	NEW CANAAN	CT		01/27/2025	7.700	819,250		1,550,000
3500115248	FORT LAUDERDALE	FL		01/08/2025	8.075	710,500		1,450,000
3500115251	HOUSTON	TX		01/27/2025	8.710	383,977	25,676	1,350,000
3500115318	MIAMI	FL		01/08/2025	8.200	294,234		600,000
3500115380	OVIEDO	FL		01/08/2025	8.325	173,315	38,530	459,000
3500115435	ORLANDO	FL		01/27/2025	8.085	136,791		380,000
3500115555	BELLEVUE	WA		01/27/2025	7.700	586,820	46,331	1,240,000
3500115628	PORT ST. LUCIE	FL		01/27/2025	8.210	176,719	15,446	443,000
3500115630	CANYON LAKE	TX		03/10/2025	8.015	80,450	11,042	285,000
3500115747	BROOKLYN	NY		05/02/2025	8.118	2,084,344		5,900,000
3500115828	LINCOLN	AL		02/18/2025	8.635	81,845	47,900	254,000
3500115863	MCGAHEYSVILLE	VA		02/18/2025	8.010	298,120		534,000
3500115865	TOBYHANNA	PA		02/18/2025	8.010	295,365		545,000
3500115869	FOREST HILL	TX		04/07/2025	9.068	331,237		2,936,920
3500115873	ST. PETERSBURG	FL		01/27/2025	8.210	175,839		387,000
3500115875	PORT CHARLOTTE	FL		02/18/2025	8.825	135,127		750,000
3500115877	JUPITER	FL		02/18/2025	8.260	363,545		855,000
3500115881	DELRAY BEACH	FL		01/27/2025	7.835	418,851		900,000
3500116031	QUEENS	NY		01/27/2025	7.960	382,532	50,112	870,000
3500116101	PEMBROKE PINES	FL		02/18/2025	8.135	305,572	22,559	690,000
3500116374	HARTSVILLE	SC		03/10/2025	8.265	142,584	40,116	360,000
3500116387	NORTH MIAMI	FL		03/10/2025	7.890	446,600		880,000
3500116408	MIAMI	FL		02/18/2025	8.260	177,932	27,913	680,000
3500116784	FORT LAUDERDALE	FL		02/18/2025	8.135	208,256	29,000	575,000
3500116854	CHICAGO	IL		03/10/2025	8.203	198,904		480,000
3500116855	ROSHARON	TX		03/21/2025	8.175	217,537		460,000
3500116857	TEXAS CITY	TX		03/21/2025	8.175	167,041		365,000
3500116859	WINCHESTER	MA		01/27/2025	7.773	1,444,603	114,147	2,950,000
3500116883	HOUSTON	TX		02/18/2025	8.760	451,491	80,565	1,350,000
3500116887	ROTONDA WEST	FL		03/10/2025	8.578	11,745		345,000
3500116888	PORT CHARLOTTE	FL		02/18/2025	8.698	9,570		360,000
3500117079	BURNS	TN		02/18/2025	8.385	473,901		945,000
3500117126	VALLEY VILLAGE	CA		03/21/2025	8.175	1,442,150		3,443,000
3500117127	BERKELEY	CA		03/10/2025	7.560	696,797		1,325,000
3500117133	MIAMI	FL		03/10/2025	8.825	734,121		4,350,000
3500117166	ROTONDA WEST	FL		02/18/2025	7.800	203,000		366,000
3500117169	DALLAS	TX		03/10/2025	8.078	901,175		3,400,000
3500117179	LEHIGH ACRES	FL		03/10/2025	8.578	90,861		405,000
3500117215	SEVIERVILLE	TN		03/10/2025	8.390	894,951	73,649	2,000,000
3500117223	NORTH PORT	FL		03/10/2025	8.955	141,207	16,543	355,000
3500117230	MELROSE	MA		03/10/2025	7.560	730,267		1,430,000
3500117235	SOUTH MIAMI	FL		06/26/2025	8.110	1,022,250		5,175,000
3500117398	LOS ANGELES	CA		05/22/2025	7.620	954,100		1,645,125
3500117404	LOS ANGELES	CA		03/21/2025	7.925	1,674,560		3,500,000
3500117412	MIAMI	FL		03/21/2025	8.175	201,339	23,900	435,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500117570	FORT LAUDERDALE	FL		02/18/2025	8.135	152,250		430,000
3500117571	LEWISVILLE	TX		03/10/2025	8.765	1,734,641	144,640	4,900,000
3500117575	NORTH PORT	FL		03/21/2025	8.990	152,092	2,226	355,000
3500117582	BISCAYNE PARK	FL		03/21/2025	7.630	1,090,183		2,315,000
3500117665	BOCA RATON	FL		03/10/2025	8.015	391,500		720,000
3500117672	ORLANDO	FL		02/18/2025	8.260	363,471		800,000
3500117675	ST PETERSBURG	FL		03/21/2025	7.988	208,659		485,000
3500117676	GREENVILLE	SC		03/21/2025	7.630	188,626		440,000
3500117720	DAVENPORT	FL		03/10/2025	7.953	798,805		1,575,000
3500117769	CORAL GABLES	FL		03/10/2025	7.765	1,170,737		2,700,000
3500117776	NORTH PORT	FL		03/21/2025	8.990	132,123		330,000
3500117829	PORT CHARLOTTE	FL		03/21/2025	8.365	171,100		375,000
3500117843	MIAMI	FL		03/10/2025	8.830	1,257,634	94,717	3,620,000
3500117937	WEST HILLS	CA		03/21/2025	7.925	557,312		1,250,000
3500118014	BEACHWOOD	OH		03/21/2025	7.925	291,305		590,000
3500118015	SIX MILE	SC		04/21/2025	7.730	1,341,250		4,800,000
3500118021	NORTH PORT	FL		03/10/2025	8.830	106,884	63,100	395,000
3500118025	DAVIDSON	NC		04/07/2025	8.255	654,878		1,487,000
3500118159	KILLEEN	TX		04/07/2025	9.255	132,392		330,000
3500118170	LAUDERHILL	FL		03/10/2025	8.015	202,094		430,000
3500118261	POMPANO BEACH	FL		03/10/2025	7.765	283,311		650,000
3500118275	WESTON	FL		03/10/2025	8.015	72,500		515,000
3500118277	MILTON	MA		03/10/2025	7.828	1,734,334		3,800,000
3500118282	SCOTTSDALE	AZ		03/10/2025	8.015	1,222,123		4,950,000
3500118342	PARKVILLE	MO		03/21/2025	8.300	119,729		335,000
3500118383	CHARLOTTE	NC		03/10/2025	7.953	224,315		612,000
3500118399	HOUSTON	TX		05/02/2025	8.180	205,733		550,000
3500118403	MIAMI	FL		05/02/2025	8.118	144,803		4,370,000
3500118539	SENECA	SC		03/21/2025	8.800	163,125		300,000
3500118540	TRAVELERS REST	SC		03/21/2025	8.363	495,230		975,000
3500118546	PORT CHARLOTTE	FL		03/21/2025	8.363	143,475		520,000
3500118558	DALLAS	NC		06/26/2025	7.735	1,865,063		3,430,000
3500118566	PALM COAST	FL		03/21/2025	8.488	610,022		1,465,000
3500118589	CHARLOTTE	NC		05/02/2025	7.868	440,438		810,000
3500118592	CHARLOTTE	NC		05/02/2025	7.868	875,438		1,610,000
3500118603	MIAMI	FL		04/07/2025	7.540	1,230,506		2,565,000
3500118741	WEST END	NC		04/07/2025	8.318	424,571		872,000
3500118770	HOUSTON	TX		04/21/2025	8.168	546,098		1,900,000
3500118788	MIAMI	FL		04/07/2025	7.540	159,500		510,000
3500118792	PEMBROKE PINES	FL		03/21/2025	7.925	258,049	19,263	565,000
3500118865	SANTA BARBARA	CA		05/02/2025	7.868	2,368,410		5,900,000
3500118883	LOS ANGELES	CA		03/21/2025	7.800	1,171,491		2,952,000
3500119120	CAMBRIDGE	MA		03/21/2025	8.238	1,922,971		4,750,000
3500119123	BURIEN	WA		03/21/2025	8.363	470,136		1,315,000
3500119125	BURIEN	WA		03/21/2025	8.363	627,724		1,354,450
3500119129	BURIEN	WA		03/21/2025	8.363	983,174		2,070,300
3500119166	DAVENPORT	FL		03/21/2025	7.925	228,375		420,000
3500119233	MIAMI	FL		03/21/2025	7.800	369,855		775,000
3500119240	FORT LAUDERDALE	FL		03/21/2025	7.800	232,208		650,000
3500119340	WEST PALM BEACH	FL		04/07/2025	7.755	261,000		520,000
3500119385	LOS ANGELES	CA		04/07/2025	7.693	1,127,556		2,832,000
3500119391	SUNRISE	FL		03/21/2025	7.925	299,350		635,000
3500119392	MARIETTA	GA		03/21/2025	7.675	1,763,490		3,590,000
3500119533	AUSTIN	TX		05/22/2025	7.620	406,725		748,000
3500119543	KIHEI	HI		04/07/2025	8.505	2,058,688		4,800,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500119547	ORANGE	CT		03/21/2025	7.675	715,912		1,610,000
3500119559	MIAMI BEACH	FL		04/07/2025	8.380	1,914,399		6,350,000
3500119581	TREASURE ISLAND	FL		04/07/2025	7.880	502,425		1,045,000
3500119630	LOS ANGELES	CA		05/22/2025	7.733	423,219		865,000
3500119636	ALPHARETTA	GA		06/09/2025	7.765	3,224,981		6,200,000
3500119688	BEACON	NY		05/02/2025	7.993	203,790		850,000
3500119731	IMMOKALEE	FL		04/07/2025	8.505	131,950		280,000
3500119757	ORLANDO	FL		04/07/2025	8.380	1,776,250		3,500,000
3500119887	JONESTOWN	TX		06/09/2025	7.560	735,770		1,450,000
3500119890	CHARLESTON	SC		04/07/2025	7.755	209,400		415,000
3500119893	LA FOLLETTE	TN		05/02/2025	8.368	720,469		1,477,000
3500120170	HARTSVILLE	SC		04/07/2025	7.540	165,771		385,000
3500120198	NORTH PORT	FL		04/21/2025	8.543	120,056		359,000
3500120251	SAN DIEGO	CA		04/07/2025	7.630	710,500		1,390,000
3500120379	HOLLYWOOD	FL		04/21/2025	7.730	267,555		525,000
3500120380	JACKSONVILLE	FL		04/07/2025	8.005	95,470		245,000
3500120440	DANIEL ISLAND	SC		06/09/2025	7.953	2,120,625		4,050,000
3500120443	MIAMI	FL		04/07/2025	7.540	560,063		1,030,000
3500120593	SOUTHAMPTON	NY		05/02/2025	7.868	3,117,500		10,500,000
3500120596	ORANGE CITY	FL		05/22/2025	8.733	84,848		336,000
3500120754	MIAMI	FL		04/21/2025	7.605	1,098,738		2,195,000
3500120762	MIAMI	FL		04/07/2025	8.005	249,400		530,000
3500120792	DALLAS	NC		06/26/2025	7.735	1,859,625		3,420,000
3500120794	DALLAS	NC		06/26/2025	7.735	1,859,625		3,420,000
3500120799	SHERMAN OAKS	CA		04/21/2025	7.730	1,520,708		3,150,000
3500120898	AUSTIN	TX		05/22/2025	8.170	1,895,650		4,328,360
3500120899	AUSTIN	TX		05/22/2025	8.170	1,854,688		4,359,260
3500121030	HOUSTON	TX		05/02/2025	7.680	149,115		430,000
3500121041	HERNANDO	FL		05/22/2025	8.985	177,625		350,000
3500121046	LITTLE RIVER	SC		05/02/2025	7.430	103,820		269,000
3500121121	OCALA	FL		05/02/2025	7.680	694,600		1,287,000
3500121141	NAPLES	FL		04/07/2025	7.755	215,688		425,000
3500121334	ANDOVER	MA		04/07/2025	7.755	379,191		750,000
3500121354	SUMMERFIELD	FL		05/02/2025	8.618	26,099		450,000
3500121362	BOLIVIA	NC		05/02/2025	7.805	256,831		500,000
3500121425	SANDSTON	VA		06/09/2025	8.265	151,280		353,000
3500121510	LOS ANGELES	CA		06/09/2025	7.765	1,803,428		4,600,000
3500121646	INVERNESS	FL		05/22/2025	8.985	90,798		350,000
3500121647	INVERNESS	FL		06/09/2025	8.955	138,094		345,000
3500121648	INVERNESS	FL		05/22/2025	8.985	119,302		345,000
3500121900	LOS ANGELES	CA		05/02/2025	7.680	1,041,825		1,916,000
3500121912	BOSTON	MA		04/21/2025	7.490	580,000		1,375,000
3500121914	BOSTON	MA		04/21/2025	7.918	1,468,125		2,710,000
3500121993	CORNELIUS	NC		05/22/2025	7.795	351,045		665,000
3500121998	CORNELIUS	NC		05/22/2025	7.795	356,319		665,000
3500121999	CORNELIUS	NC		05/22/2025	7.795	358,956		665,000
3500122014	OCALA	FL		05/02/2025	7.680	256,650		472,000
3500122024	MIAMI	FL		05/02/2025	7.680	578,550		1,065,000
3500122065	WEST LONG BRANCH	NJ		06/09/2025	8.390	1,636,506		7,000,000
3500122074	MANHATTAN BEACH	CA		05/22/2025	7.620	1,275,954		2,850,000
3500122088	LOS ANGELES	CA		05/22/2025	7.983	831,635		1,947,500
3500122112	WEST END	NC		05/22/2025	8.358	399,282		833,000
3500122113	SHERMAN OAKS	CA		05/22/2025	7.733	1,322,020		3,475,000
3500122156	NAPLES	FL		05/22/2025	7.795	759,728		1,750,000
3500122157	NAPLES	FL		05/22/2025	7.795	771,545		1,750,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500122344	MOORESVILLE	NC		05/22/2025	8.045	195,750		1,265,000
3500122417	WINDERMERE	FL		05/22/2025	8.170	486,475		1,950,000
3500122495	OCALA	FL		05/22/2025	8.485	493,745		1,506,000
3500122573	HOUSTON	TX		05/22/2025	7.795	194,365		405,000
3500122599	COSTA MESA	CA		06/26/2025	7.985	1,109,319		4,695,000
3500122675	NORTH BAY VILLAGE	FL		06/09/2025	8.703	1,213,770		6,500,000
3500122751	LONG BRANCH	NJ		06/09/2025	8.390	789,169		4,500,000
3500122772	LOS ANGELES	CA		05/22/2025	8.045	394,400		1,300,000
3500122810	MIAMI	FL		06/09/2025	7.640	691,831		1,400,000
3500122845	OCALA	FL		05/22/2025	8.485	471,034		1,262,000
3500122853	PEBBLE BEACH	CA		05/22/2025	7.620	2,283,750		6,000,000
3500122960	NEWPORT BEACH	CA		06/09/2025	7.765	3,625,000		8,257,000
3500123123	GREENVILLE	SC		06/09/2025	8.578	110,897		238,000
3500123291	PORTER	TX		05/22/2025	8.733	388,309		875,000
3500123305	SHOW LOW	AZ		06/09/2025	7.578	305,080		597,000
3500123379	ENCINO	CA		06/09/2025	7.640	3,208,053		6,800,000
3500123457	NEW PORT RICHEY	FL		05/22/2025	7.733	96,353		274,500
3500123578	DENVER	CO		05/22/2025	7.620	450,225		1,025,000
3500123694	PLANTATION	FL		06/09/2025	8.515	852,478		1,680,000
3500124045	LOUISVILLE	KY		06/09/2025	7.560	150,981		359,000
3500124124	SOMERVILLE	MA		06/26/2025	8.110	726,680		1,625,000
3500124144	LOS ANGELES	CA		06/26/2025	7.548	706,875		1,300,000
3500124146	LOS ANGELES	CA		06/26/2025	7.548	706,875		1,300,000
3500124174	DALLAS	NC		06/26/2025	7.735	2,479,500		4,560,000
3500124175	DALLAS	NC		06/26/2025	7.735	3,110,250		5,720,000
3500124176	DALLAS	NC		06/26/2025	7.735	1,865,063		3,430,000
3500125009	MIAMI GARDENS	FL		06/26/2025	8.235	155,549		338,000
3500125034	PORT WASHINGTON	NY		06/26/2025	7.500	611,900		1,315,000
3500125237	MIRAMAR	FL		06/26/2025	7.735	195,537		460,000
3500125327	SCOTTSDALE	AZ		06/26/2025	7.500	2,009,400		7,525,000
3500125359	SPRINGFIELD	MA		06/26/2025	7.500	174,000		380,000
3500125360	SPRINGFIELD	MA		06/26/2025	7.500	148,625		340,000
3500125427	HOMESTEAD	FL		06/26/2025	7.500	181,250		550,000
3510098970	BROOKLYN	NY		12/19/2025	8.250	1,059,345		2,530,000
3510100259	NAPLES	FL		12/19/2025	8.500	371,422		1,050,000
3510100378	DUSON	LA		12/19/2025	8.625	1,317,629		3,180,000
3510100380	DUSON	LA		12/19/2025	8.625	226,363		3,180,000
3510101111	CAPE CORAL	FL		12/19/2025	8.338	250,033		500,000
3510101130	LEHIGH ACRES	FL		12/19/2025	8.650	167,160		360,000
3510101567	DESERT HOT SPRINGS	CA		12/19/2025	7.813	222,880		400,000
3510101803	TORRANCE	CA		12/19/2025	7.938	713,913		1,687,000
3510101871	PLACIDA	FL		12/19/2025	11.000	727,350		865,000
3510102036	CAPE CORAL	FL		12/19/2025	8.775	265,143		560,000
3510102088	PUNTA GORDA	FL		12/19/2025	8.375	58,506		947,400
3510102516	LEHIGH ACRES	FL		12/19/2025	8.650	253,201		540,000
3510102590	CAPE CORAL	FL		12/19/2025	8.500	179,970		462,000
3510102605	LOS ANGELES	CA		12/19/2025	8.500	1,390,776		3,200,000
3510102625	SOMERVILLE	MA		12/19/2025	8.838	1,176,410		2,530,000
3510102695	MIAMI	FL		12/19/2025	8.188	174,125		3,800,000
3510102738	MIAMI SHORES	FL		12/19/2025	8.500	388,508		1,165,000
3510103750	MIAMI SHORES	FL		12/19/2025	8.000	1,053,805		2,050,000
3510103773	BOYNTON BEACH	FL		12/19/2025	8.188	242,904		465,000
3510103774	CHARLOTTE	NC		12/19/2025	8.500	577,030		2,890,000
3510103859	NORTH BERGEN	NJ		12/19/2025	8.250	228,321		540,000
3510103896	FORT LAUDERDALE	FL		12/19/2025	8.500	194,695		412,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510104235	MIAMI	FL		12/19/2025	8.125	294,700		775,000
3510104265	HOUSTON	TX		12/19/2025	8.500	557,363		1,315,000
3510104416	WINTER PARK	FL		12/19/2025	8.400	296,152		2,100,000
3510104506	MIAMI	FL		12/19/2025	8.375	862,860		2,650,000
3510104567	LEHIGH ACRES	FL		12/19/2025	8.525	146,785		329,000
3510105191	ORLANDO	FL		12/19/2025	8.625	641,222		1,450,000
3510105335	MINT HILL	NC		12/19/2025	8.500	485,271		1,200,000
3510105395	LOS ANGELES	CA		12/19/2025	8.750	1,126,412		2,900,000
3510105460	PORT CHARLOTTE	FL		12/19/2025	7.688	174,636		375,000
3510105872	VALLEY VILLAGE	CA		12/19/2025	8.688	1,753,853		4,450,000
3510105877	BOCA RATON	FL		12/19/2025	8.063	32,600		770,000
3510105988	LOS ANGELES	CA		12/19/2025	8.963	1,108,520		2,250,000
3510105992	PORT CHARLOTTE	FL		12/19/2025	8.963	140,825		355,000
3510106040	ORLANDO	FL		12/19/2025	8.000	609,438		1,250,000
3510106518	PASADENA	TX		12/19/2025	8.338	82,888		175,000
3510106527	INDIO	CA		12/19/2025	8.588	497,562		1,840,000
3510106530	INDIO	CA		12/19/2025	8.588	93,095		1,190,000
3510106691	INDIAN BEACH	NC		12/19/2025	7.875	975,100		2,000,000
3510106703	CORAL GABLES	FL		12/19/2025	7.875	484,130		932,000
3510106899	NORTH PALM BEACH	FL		12/19/2025	8.338	319,833		658,500
3510106912	MIAMI	FL		12/19/2025	7.875	426,025		1,200,000
3510106924	PORT CHARLOTTE	FL		12/19/2025	8.525	85,588		305,000
3510107113	LEESBURG	FL		12/19/2025	8.588	13,671		400,000
3510107169	SHERMAN OAKS	CA		12/19/2025	8.588	1,977,379		4,150,000
3510107179	ROCKLAND	MA		12/19/2025	7.938	515,363		1,100,000
3510107234	TOPSAIL BEACH	NC		12/19/2025	8.500	960,407		2,100,000
3510107271	CRESTLINE	CA		12/19/2025	7.688	232,910		418,000
3510107276	MIAMI	FL		12/19/2025	7.750	181,090		400,000
3510107691	FORT LAUDERDALE	FL		12/19/2025	7.750	731,762		1,760,000
3510107881	SHERMAN OAKS	CA		12/19/2025	8.125	1,828,290		4,100,000
3510107888	BOCA RATON	FL		12/19/2025	8.063	32,600		770,000
3510107897	NAPLES	FL		12/19/2025	8.713	372,628		715,000
3510107900	NAPLES	FL		12/19/2025	8.713	379,593		730,000
3510108060	LEHIGH ACRES	FL		12/19/2025	8.588	143,307		355,000
3510108164	PACIFIC PALISADES	CA		12/19/2025	7.625	1,985,025		7,000,000
3510108183	CORAL GABLES	FL		12/19/2025	7.750	745,952		4,150,000
3510108253	RAVENEL	SC		12/19/2025	7.938	173,429		2,500,000
3510108337	MCKINNEY	TX		12/19/2025	7.500	2,047,710		4,560,000
3510108377	LEHIGH ACRES	FL		12/19/2025	8.188	190,353		392,000
3510108384	WOODLAND HILLS	CA		12/19/2025	8.188	77,262		3,973,000
3510108409	CLEARWATER	FL		12/19/2025	7.500	1,446,631		3,200,000
3510108412	HALLANDALE BEACH	FL		12/19/2025	8.025	149,399		330,000
3510108417	HALLANDALE BEACH	FL		12/19/2025	7.750	262,581		580,000
3510108787	STUDIO CITY	CA		12/19/2025	8.000	1,642,776		3,850,000
3510108820	TAMPA	FL		12/19/2025	7.938	138,107		1,800,000
3510108893	CAPE CORAL	FL		12/19/2025	9.150	373,285		750,000
3510108909	KNOXVILLE	TN		12/19/2025	8.563	601,521		1,290,000
3510108919	MIAMI	FL		12/19/2025	8.588	560,751		1,400,000
3510109040	SAN DIEGO	CA		12/19/2025	8.000	823,228		2,950,000
3510109041	SAN DIEGO	CA		12/19/2025	8.000	859,786		2,975,000
3510109045	RIVIERA BEACH	FL		12/19/2025	8.025	162,438		338,000
3510109048	FORT PIERCE	FL		12/19/2025	8.025	91,311		190,000
3510109054	ORLANDO	FL		12/19/2025	8.025	145,617		303,000
3510109059	NASHVILLE	TN		12/19/2025	8.063	811,602		2,300,000
3510109314	GREENVILLE	SC		12/19/2025	8.063	1,307,924		5,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510109323	CAPE CORAL	FL		12/19/2025	8.063	179,548		445,000
3510109334	MIAMI	FL		12/19/2025	8.063	348,250		3,500,000
3510109392	MIAMI	FL		12/19/2025	8.063	348,250		3,500,000
3510109397	MIAMI	FL		12/19/2025	8.275	267,566		610,000
3510109401	NORMANDY PARK	WA		12/19/2025	8.438	987,525		3,040,000
3510109411	WINDERMERE	FL		12/19/2025	8.063	550,776		3,300,000
3510109449	KENT	WA		12/19/2025	8.000	429,360		2,435,000
3510109451	KENT	WA		12/19/2025	8.000	394,219		2,455,000
3510109452	KENT	WA		12/19/2025	8.000	197,110		1,200,000
3510109574	CAPE CORAL	FL		12/19/2025	7.938	208,950		2,230,000
3510109669	CALDWELL	ID		12/19/2025	7.813	1,079,788		2,420,000
3510109670	CALDWELL	ID		12/19/2025	7.938	625,749		1,400,000
3510109671	CALDWELL	ID		12/19/2025	7.938	1,054,108		2,420,000
3510109672	CALDWELL	ID		12/19/2025	7.938	625,220		1,400,000
3510109683	OCEANSIDE	CA		12/19/2025	8.625	294,315		2,125,000
3510109698	OCEANSIDE	CA		12/19/2025	8.625	294,315		2,125,000
3510109701	OCEANSIDE	CA		12/19/2025	8.625	294,315		2,125,000
3510110124	MIAMI	FL		12/19/2025	7.500	245,690		550,000
3510110233	BOSTON	MA		12/19/2025	8.150	1,072,610		4,725,000
3510111090	CANYON LAKE	CA		12/19/2025	8.500	504,963		1,620,000
3510111123	PARSIPPANY	NJ		12/19/2025	8.625	412,076		1,345,000
3510111832	HOLLYWOOD	FL		12/19/2025	8.400	498,219		1,218,000
3510111876	HONOLULU	HI		12/19/2025	7.500	1,588,661		3,150,000
3510111928	SAN DIEGO	CA		12/19/2025	7.500	1,117,820		2,420,000
3510111942	CHARLESTOWN	IN		12/19/2025	8.000	97,684		215,000
3510111966	NORTH PORT	FL		12/19/2025	8.588	159,156		400,000
3510111968	CORAL GABLES	FL		12/19/2025	7.500	1,828,313		3,900,000
3510112077	COLUMBUS	OH		12/19/2025	8.313	203,564		590,000
3510112390	RALEIGH	NC		12/19/2025	8.213	493,456		2,152,000
3510112391	RALEIGH	NC		12/19/2025	8.213	1,112,000		2,251,000
3510112392	RALEIGH	NC		12/19/2025	7.938	1,131,023		2,350,000
3510112554	FORT LAUDERDALE	FL		12/19/2025	7.875	335,984		1,600,000
3510112568	PALM BAY	FL		12/19/2025	8.588	48,626		315,000
3510112593	SEVIERVILLE	TN		12/19/2025	8.463	74,125		850,000
3510112679	SEVIERVILLE	TN		12/19/2025	8.338	74,125		850,000
3510112686	SEVIERVILLE	TN		12/19/2025	8.338	74,125		850,000
3510112959	SEATTLE	WA		12/19/2025	7.813	1,020,298		7,370,000
3510113057	DALLAS	TX		12/19/2025	8.088	836,138		2,160,000
3510113311	SCOTTSDALE	AZ		12/19/2025	7.875	548,422		5,200,000
3510113393	ST. PETERSBURG	FL		12/19/2025	8.338	387,316		927,000
3510113398	BELLA COLLINA	FL		12/19/2025	8.188	206,617		2,830,000
3510113400	BELLA COLLINA	FL		12/19/2025	8.188	229,845		2,830,000
3510113567	RAVENEL	SC		12/19/2025	7.750	349,295		760,000
3510113640	FORT LAUDERDALE	FL		12/19/2025	7.750	514,819		1,260,000
3510113648	SHERMAN OAKS	CA		12/19/2025	7.900	1,638,726		3,875,000
3510113749	PORT CHARLOTTE	FL		12/19/2025	7.625	246,735		545,000
3510113901	SAINT PETERSBURG	FL		12/19/2025	8.338	127,368		640,000
3510114057	LOS ANGELES	CA		12/19/2025	7.625	2,026,815		5,800,000
3510114064	MIAMI	FL		12/19/2025	7.750	1,165,026		5,090,000
3510114076	NORTH PORT	FL		12/19/2025	8.588	178,340		390,000
3510114080	BOTHELL	WA		12/19/2025	8.313	823,444		2,800,000
3510114169	MIAMI	FL		12/19/2025	8.188	137,907		935,000
3510114306	STUDIO CITY	CA		12/19/2025	7.750	1,266,324		3,100,000
3510114365	GATLINBURG	TN		12/19/2025	8.563	213,622		950,000
3510114368	NEWARK	NJ		12/19/2025	8.063	336,410		2,400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510114369	NEWARK	NJ		12/19/2025	8.063	336,410		2,400,000
3510114400	DALLAS	TX		12/19/2025	7.650	1,065,297		2,185,520
3510114402	FORT LAUDERDALE	FL		12/19/2025	8.313	527,187		1,300,000
3510114403	LOS ANGELES	CA		12/19/2025	7.900	1,766,343		4,212,000
3510114427	SAN DIEGO	CA		12/19/2025	7.625	1,595,955		4,550,000
3510114594	SNOQUALMIE	WA		12/19/2025	7.750	1,060,073		2,175,000
3510114701	WINTER PARK	FL		12/19/2025	7.688	255,194		515,000
3510114910	MORGANVILLE	NJ		12/19/2025	7.938	1,253,530		2,800,000
3510114911	MORGANVILLE	NJ		12/19/2025	7.938	1,207,311		2,625,000
3510115012	SAN JOSE	CA		09/29/2025	8.213	102,723		760,000
3510115013	SAN JOSE	CA		09/29/2025	8.213	315,282		2,117,950
3510115014	SAN JOSE	CA		09/29/2025	8.213	283,640		1,841,000
3510115015	SAN JOSE	CA		09/29/2025	8.213	257,113		1,838,000
3510115016	SAN JOSE	CA		09/29/2025	8.213	300,224		1,841,000
3510115017	SAN JOSE	CA		09/29/2025	8.213	305,376		2,115,950
3510115018	SAN JOSE	CA		09/29/2025	8.213	325,892		2,225,400
3510115019	SAN JOSE	CA		09/29/2025	8.213	245,055		1,680,000
3510115020	SAN JOSE	CA		09/29/2025	8.213	338,394		2,320,400
3510115021	SAN JOSE	CA		09/29/2025	8.213	222,295		1,645,000
3510115022	SAN JOSE	CA		09/29/2025	8.213	322,798		2,225,400
3510115026	SCOTTSDALE	AZ		12/19/2025	8.000	863,587		5,200,000
3510115068	OCALA	FL		12/19/2025	7.750	346,857		664,000
3510115089	CALDWELL	ID		12/19/2025	7.938	744,578		1,640,000
3510115090	CALDWELL	ID		12/19/2025	7.938	1,112,781		2,460,000
3510115094	RATHDRUM	ID		12/19/2025	7.813	236,317		575,000
3510115098	RATHDRUM	ID		12/19/2025	7.813	267,489		675,000
3510115099	CALDWELL	ID		12/19/2025	7.938	963,884		2,100,000
3510115100	CALDWELL	ID		12/19/2025	7.938	1,103,360		2,460,000
3510115101	CALDWELL	ID		12/19/2025	7.938	318,912		700,000
3510115104	BENNETT	CO		12/19/2025	8.688	58,158		1,020,000
3510115105	BENNETT	CO		12/19/2025	8.688	58,158		1,020,000
3510115106	BENNETT	CO		12/19/2025	8.688	58,158		1,020,000
3510115116	SAVANNAH	GA		12/19/2025	7.938	143,483		655,000
3510115144	OCALA	FL		12/19/2025	7.750	1,016,905		1,962,000
3510115158	SOUTHAMPTON	NY		12/19/2025	8.250	894,198		3,900,000
3510115161	NORTH MIAMI BEACH	FL		12/19/2025	7.750	430,089		950,000
3510115212	KENT	WA		12/19/2025	8.188	284,769		1,792,200
3510115249	OAKLAND PARK	FL		12/19/2025	8.025	438,795		900,000
3510115281	CAPE CORAL	FL		12/19/2025	8.313	236,903		585,000
3510115381	NORTH PORT	FL		12/19/2025	8.525	163,449		400,000
3510115389	WESTMINSTER	SC		12/19/2025	7.813	217,372		475,000
3510115406	NORTH PORT	FL		12/19/2025	8.525	154,850		400,000
3510115407	NORTH PORT	FL		12/19/2025	8.525	167,592		440,000
3510115408	NORTH PORT	FL		12/19/2025	8.188	158,589		400,000
3510115420	PALM COAST	FL		12/19/2025	7.750	930,872		1,782,000
3510115436	HAMPTON BAYS	NY		12/19/2025	7.563	429,218		1,025,000
3510115441	LANTANA	FL		12/19/2025	8.438	484,174		1,400,000
3510115535	NORTH PORT	FL		12/19/2025	8.590	165,832		400,000
3510115553	CAMBRIDGE	MA		12/19/2025	8.125	1,519,693		3,150,000
3510115554	REDDING	CA		12/19/2025	8.250	150,024		750,000
3510115559	WELLESLEY	MA		12/19/2025	7.563	406,099		10,550,000
3510115568	HALLANDALE BEACH	FL		12/19/2025	7.625	483,197		925,000
3510115742	CHARLESTON	SC		12/19/2025	8.213	841,364		2,250,000
3510115755	WILMINGTON	NC		12/19/2025	7.625	151,489		330,000
3510115800	OCALA	FL		12/19/2025	8.650	110,744		265,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510115801	HIGHLAND PARK	IL		12/19/2025	7.875	322,619		890,000
3510115870	BIRMINGHAM	AL		12/19/2025	7.713	71,322		128,000
3510115878	PORT CHARLOTTE	FL		12/19/2025	8.440	192,478		750,000
3510115882	PUNTA GORDA	FL		12/19/2025	8.440	135,967		415,000
3510115887	FOREST HILL	TX		12/19/2025	8.813	286,691		2,744,720
3510116006	TRAVELERS REST	SC		12/19/2025	8.625	432,156		900,000
3510116010	WINTER PARK	FL		12/19/2025	8.063	386,558		3,400,000
3510116012	ORLANDO	FL		12/19/2025	7.875	240,293		550,000
3510116075	VALLEY VILLAGE	CA		12/19/2025	7.563	1,533,384		3,600,000
3510116082	HOLLYWOOD	FL		12/19/2025	7.750	169,772		390,000
3510116084	MIAMI	FL		12/19/2025	8.125	370,538		760,000
3510116092	NORTH MIAMI BEACH	FL		12/19/2025	8.563	383,075		3,700,000
3510116300	OCALA	FL		12/19/2025	8.188	135,648		282,000
3510116380	MARLBOROUGH	MA		12/19/2025	8.338	231,131		1,225,000
3510116381	MARLBOROUGH	MA		12/19/2025	8.338	231,131		1,225,000
3510116383	MARLBOROUGH	MA		12/19/2025	8.338	231,131		1,225,000
3510116419	NEWARK	NJ		12/19/2025	8.063	408,323		2,400,000
3510116507	DECATUR	GA		12/19/2025	8.063	413,635		1,690,000
3510116508	DECATUR	GA		12/19/2025	8.063	343,043		1,690,000
3510116510	DECATUR	GA		12/19/2025	8.063	487,743		1,710,000
3510116512	CAPE CORAL	FL		12/19/2025	8.063	183,151		575,000
3510116593	MIAMI	FL		12/19/2025	7.500	315,636		830,000
3510116773	ST. PETERSBURG	FL		12/19/2025	8.000	242,730		635,000
3510116775	WEST MIAMI	FL		12/19/2025	7.500	208,950		885,000
3510116778	WESTPORT	CT		12/19/2025	8.000	1,908,793		4,200,000
3510116856	TEXAS CITY	TX		12/19/2025	7.875	204,252		460,000
3510116858	TEXAS CITY	TX		12/19/2025	7.875	165,039		370,000
3510116865	SCOTTSDALE	AZ		12/19/2025	8.000	828,835		6,700,000
3510116868	MIAMI	FL		12/19/2025	8.188	590,471		1,455,000
3510116886	ROTONDA WEST	FL		12/19/2025	8.313	11,283		345,000
3510117119	SAPPHIRE	NC		12/19/2025	8.000	201,311		698,000
3510117163	MIAMI	FL		12/19/2025	8.125	1,629,810		3,320,000
3510117165	MIAMI	FL		12/19/2025	7.750	354,551		750,000
3510117220	SPRINGFIELD	MA		12/19/2025	8.313	211,553		508,000
3510117224	NORTH PORT	FL		12/19/2025	8.963	124,303		349,000
3510117237	DALLAS	TX		12/19/2025	8.438	2,189,682		6,365,000
3510117260	LEHIGH ACRES	FL		12/19/2025	8.400	229,941		535,000
3510117261	LEHIGH ACRES	FL		12/19/2025	8.400	112,781		535,000
3510117263	LEHIGH ACRES	FL		12/19/2025	8.400	139,883		535,000
3510117408	EAST PALATKA	FL		12/19/2025	8.000	125,946		272,000
3510117410	CAPE CORAL	FL		12/19/2025	8.315	172,891		545,000
3510117411	MIAMI	FL		12/19/2025	7.500	289,918		1,260,000
3510117415	CHARLOTTE	NC		12/19/2025	8.688	127,460		1,924,000
3510117427	NORTH MIAMI BEACH	FL		12/19/2025	8.188	178,145		1,230,000
3510117552	PLACIDA	FL		12/19/2025	11.000	360,245		865,000
3510117578	MIAMI	FL		12/19/2025	8.525	188,029		405,000
3510117674	CORAL SPRINGS	FL		12/19/2025	7.500	363,573		720,000
3510117697	MIAMI	FL		12/19/2025	8.315	807,087		2,845,000
3510117699	CEDAREDGE	CO		12/19/2025	8.313	266,850		730,000
3510117710	SUNNY ISLES BEACH	FL		12/19/2025	7.625	89,214		365,000
3510117713	WINDERMERE	FL		12/19/2025	7.685	816,866		1,750,000
3510117717	MIAMI	FL		12/19/2025	7.500	441,929		950,000
3510117730	ENGLEWOOD	FL		12/19/2025	8.025	194,566		560,000
3510117760	SCOTTSDALE	AZ		12/19/2025	8.000	839,373		5,225,000
3510117762	NORTH PORT	FL		12/19/2025	8.565	113,743		355,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510117763	NORTH PORT	FL		12/19/2025	8.840	137,113		360,000
3510117768	NORTH PORT	FL		12/19/2025	8.963	170,874		380,000
3510117777	NORTH PORT	FL		12/19/2025	8.840	74,650		380,000
3510117822	PORT CHARLOTTE	FL		12/19/2025	8.065	164,415		375,000
3510117823	PORT CHARLOTTE	FL		12/19/2025	8.065	163,260		380,000
3510117824	PORT CHARLOTTE	FL		12/19/2025	8.065	164,374		375,000
3510117825	PORT CHARLOTTE	FL		12/19/2025	8.065	164,374		375,000
3510117826	PORT CHARLOTTE	FL		12/19/2025	8.065	164,374		375,000
3510117827	PORT CHARLOTTE	FL		12/19/2025	8.065	164,374		370,000
3510117828	PORT CHARLOTTE	FL		12/19/2025	8.065	163,851		355,000
3510117830	PORT CHARLOTTE	FL		12/19/2025	8.065	163,855		355,000
3510117834	PALM BAY	FL		12/19/2025	8.188	140,021		352,000
3510117835	FORT LAUDERDALE	FL		12/19/2025	8.125	828,835		3,800,000
3510117837	TALLAHASSEE	FL		12/19/2025	8.650	477,903		990,000
3510117839	CHARLOTTE	NC		12/19/2025	8.375	579,138		4,790,000
3510117844	MIAMI	FL		12/19/2025	8.565	1,347,088		3,215,000
3510117929	LOS ANGELES	CA		12/19/2025	7.688	725,231		1,970,000
3510117939	TAMPA	FL		12/19/2025	7.625	137,907		370,000
3510117944	LEHIGH ACRES	FL		12/19/2025	8.025	116,873		330,000
3510118004	LEHIGH ACRES	FL		12/19/2025	8.440	180,073		535,000
3510118029	DAVIDSON	NC		12/19/2025	8.000	625,380		1,461,000
3510118181	EAST PALATKA	FL		12/19/2025	8.125	127,322		270,000
3510118390	MIAMI	FL		12/19/2025	8.150	177,608		500,000
3510118543	PORT CHARLOTTE	FL		12/19/2025	8.063	136,449		565,000
3510118568	CITRUS SPRINGS	FL		12/19/2025	8.588	64,491		275,000
3510118580	LEHIGH ACRES	FL		12/19/2025	8.190	709,620		1,780,000
3510118593	STATESVILLE	NC		12/19/2025	8.125	71,674		745,000
3510118598	CITRUS SPRINGS	FL		12/19/2025	8.588	120,581		305,000
3510118712	FORT LAUDERDALE	FL		12/19/2025	8.000	142,023		440,000
3510118723	PALM BAY	FL		12/19/2025	8.150	457,072		1,770,000
3510118725	NORTH CHARLESTON	SC		12/19/2025	8.000	216,472		500,000
3510118727	CHARLESTON	SC		12/19/2025	8.000	213,677		460,000
3510118729	BOTHELL	WA		12/19/2025	8.125	664,676		1,600,000
3510118730	BOTHELL	WA		12/19/2025	8.125	663,903		1,600,000
3510118731	BOTHELL	WA		12/19/2025	8.125	662,242		1,600,000
3510118732	BOTHELL	WA		12/19/2025	8.125	663,546		1,600,000
3510118734	SEATTLE	WA		12/19/2025	8.213	1,045,387		2,182,000
3510118735	BOTHELL	WA		12/19/2025	8.125	654,459		1,600,000
3510118736	SEATTLE	WA		12/19/2025	8.213	1,042,201		2,182,000
3510118737	SEATTLE	WA		12/19/2025	8.213	1,039,460		2,182,000
3510118738	SEATTLE	WA		12/19/2025	8.213	1,085,026		2,275,000
3510118739	CITRUS SPRINGS	FL		12/19/2025	8.588	138,635		285,000
3510118753	OCALA	FL		07/15/2025	7.470	713,272		1,352,000
3510118754	OCALA	FL		07/15/2025	7.470	709,352		1,352,000
3510118755	OCALA	FL		07/15/2025	7.470	879,032		1,691,000
3510118756	OCALA	FL		07/15/2025	7.470	537,432		1,017,000
3510118758	EAST PALATKA	FL		12/19/2025	8.125	131,081		274,000
3510118773	MIAMI	FL		12/19/2025	7.375	438,795		845,000
3510118789	MARION OAKS	FL		12/19/2025	8.190	262,209		1,572,000
3510118923	MIAMI	FL		12/19/2025	8.000	2,644,597		6,780,000
3510118925	NORTH PORT	FL		12/19/2025	8.965	155,593		388,000
3510119126	BURIEN	WA		12/19/2025	8.338	349,925		1,315,000
3510119127	BURIEN	WA		12/19/2025	8.338	731,558		1,935,000
3510119130	BURIEN	WA		12/19/2025	8.338	680,776		1,935,000
3510119131	BURIEN	WA		12/19/2025	8.338	528,691		1,935,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510119133	LOS ANGELES	CA		12/19/2025	7.563	2,089,500		4,559,000
3510119159	PORT CHARLOTTE	FL		12/19/2025	8.588	129,643		375,000
3510119165	OAKLAND PARK	FL		12/19/2025	7.500	388,960		900,000
3510119167	DAVENPORT	FL		12/19/2025	7.625	261,188		500,000
3510119169	DAVENPORT	FL		12/19/2025	7.625	205,816		394,000
3510119170	OCALA	FL		12/19/2025	8.190	123,279		1,910,000
3510119181	PORT CHARLOTTE	FL		12/19/2025	8.965	120,570		480,000
3510119184	PORT CHARLOTTE	FL		12/19/2025	8.965	110,499		440,000
3510119249	PORT CHARLOTTE	FL		12/19/2025	8.063	230,025		780,000
3510119332	CHICAGO	IL		12/19/2025	8.313	721,627		1,850,000
3510119334	NASHVILLE	TN		12/19/2025	8.063	1,153,514		5,171,549
3510119335	NASHVILLE	TN		12/19/2025	8.063	1,155,159		5,171,549
3510119404	PROSSER	WA		12/19/2025	7.250	955,126		1,720,000
3510119405	PROSSER	WA		12/19/2025	7.250	911,266		1,640,000
3510119406	PROSSER	WA		12/19/2025	7.250	912,332		1,640,000
3510119407	PROSSER	WA		12/19/2025	7.250	912,332		1,640,000
3510119494	SCOTTSDALE	AZ		12/19/2025	7.875	872,053		6,800,000
3510119530	MARGATE	FL		12/19/2025	7.625	136,514		245,000
3510119542	GREENWHICH	CT		12/19/2025	8.188	1,824,505		5,000,000
3510119549	SEWALLS POINT	FL		12/19/2025	7.500	670,761		2,452,000
3510119555	ATLANTA	GA		12/19/2025	8.000	49,416		600,000
3510119720	MIAMI	FL		12/19/2025	7.500	1,854,431		3,770,000
3510119724	HALLANDALE BEACH	FL		12/19/2025	7.750	3,213,608		8,800,000
3510119762	SAINT AUGUSTINE	FL		12/19/2025	7.938	432,109		1,034,000
3510119906	WAXHAW	NC		12/19/2025	7.938	451,062		1,523,000
3510119911	MIAMI	FL		12/19/2025	8.440	862,219		3,140,000
3510119912	CUTLER BAY	FL		12/19/2025	8.440	971,305		2,630,000
3510119913	MIAMI	FL		12/19/2025	8.440	536,879		1,570,000
3510119914	DUNNELLON	FL		12/19/2025	8.313	116,453		293,000
3510119954	ARROYO GRANDE	CA		12/19/2025	8.188	615,573		2,725,000
3510120145	WEST PALM BEACH	FL		12/19/2025	8.313	312,947		2,900,000
3510120147	LEXINGTON	SC		12/19/2025	7.250	99,077		243,000
3510120150	LEXINGTON	SC		12/19/2025	7.250	118,328		330,000
3510120195	LOS ANGELES	CA		08/14/2025	8.613	1,869,701		4,778,000
3510120197	LOS ANGELES	CA		12/19/2025	7.250	1,114,400		2,000,000
3510120260	HOUSTON	TX		12/19/2025	7.375	134,680		357,000
3510120286	GUILFORD	CT		12/19/2025	7.688	769,633		1,784,000
3510120382	DELAND	FL		12/19/2025	8.438	159,268		410,000
3510120383	DELAND	FL		12/19/2025	8.438	178,359		382,000
3510120392	OCALA	FL		12/19/2025	7.500	320,027		625,000
3510120410	PORTLAND	OR		12/19/2025	8.025	882,210		1,895,000
3510120423	SIERRA MADRE	CA		12/19/2025	8.025	1,056,242		2,200,000
3510120426	FRUITLAND PARK	FL		12/19/2025	7.625	500,728		1,120,000
3510120442	KAMUELA	HI		12/19/2025	8.438	972,042		4,950,000
3510120599	MIAMI	FL		12/19/2025	7.775	155,145		575,000
3510120609	NORTH CHARLESTON	SC		12/19/2025	8.375	208,408		500,000
3510120617	MIAMI	FL		12/19/2025	8.025	412,676		790,000
3510120653	LOS ANGELES	CA		12/19/2025	8.025	1,309,722		3,650,000
3510120658	CORAL GABLES	FL		12/19/2025	8.438	909,858		3,350,000
3510120664	DAVENPORT	FL		12/19/2025	7.625	224,621		430,000
3510120769	CHARLOTTE	NC		12/19/2025	8.063	1,155,345		3,742,000
3510120817	PLACIDA	FL		12/19/2025	7.750	557,200		1,300,000
3510120832	CORNELIUS	NC		12/19/2025	7.500	329,514		640,000
3510120840	CUTLER BAY	FL		12/19/2025	7.588	241,163		623,000
3510120849	COSTA MESA	CA		12/19/2025	7.250	553,718		1,325,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510120857	DELRAY BEACH	FL		12/19/2025	7.813	845,260		3,700,000
3510120887	MIAMI	FL		12/19/2025	8.275	383,870		6,480,000
3510120889	WEST PALM BEACH	FL		12/19/2025	8.000	794,082		1,850,000
3510120904	MIAMI	FL		12/19/2025	7.250	196,659		520,000
3510120962	NORTH CHARLESTON	SC		12/19/2025	8.650	213,726		500,000
3510120963	BOSTON	MA		12/19/2025	7.500	2,482,854		6,800,000
3510120982	MIAMI BEACH	FL		12/19/2025	7.650	396,866		814,000
3510120986	MIAMI BEACH	FL		12/19/2025	7.650	396,866		814,000
3510120987	MIAMI GARDENS	FL		12/19/2025	7.775	177,608		475,000
3510121045	WEST PALM BEACH	FL		12/19/2025	8.063	424,865		2,650,000
3510121058	ORLANDO	FL		12/19/2025	7.500	652,829		1,900,000
3510121109	EL PORTAL	FL		12/19/2025	8.213	220,547		3,500,000
3510121113	CORAL GABLES	FL		12/19/2025	8.313	1,727,593		5,000,000
3510121127	DOWNERS GROVE	IL		12/19/2025	8.563	68,954		1,600,900
3510121420	FRUITLAND PARK	FL		12/19/2025	8.025	169,876		490,000
3510121508	PARKER	CO		12/19/2025	7.900	398,886		860,000
3510121624	TORRANCE	CA		12/19/2025	7.775	550,235		1,780,000
3510121633	DACULA	GA		12/19/2025	8.400	104,971		921,000
3510121650	POMPANO BEACH	FL		12/19/2025	7.875	1,300,171		4,400,000
3510121911	BOSTON	MA		12/19/2025	7.250	592,025		1,100,000
3510121913	TAMPA	FL		12/19/2025	7.875	298,894		900,000
3510121915	BOSTON	MA		12/19/2025	7.250	1,225,840		2,200,000
3510121928	SOUTHAMPTON	NY		12/08/2025	7.620	693,000		2,518,000
3510121995	CORNELIUS	NC		12/19/2025	7.500	334,320		640,000
3510122001	CORNELIUS	NC		12/19/2025	7.500	319,510		625,000
3510122002	CORNELIUS	NC		12/19/2025	7.500	319,510		625,000
3510122006	CORNELIUS	NC		12/19/2025	7.500	337,245		660,000
3510122007	DAVIE	FL		12/19/2025	7.625	182,448		403,300
3510122016	CHARLESTON	SC		12/19/2025	7.875	1,121,365		2,300,000
3510122080	MIAMI BEACH	FL		12/19/2025	7.650	1,275,431		2,616,000
3510122206	BOISE	ID		12/19/2025	8.188	662,931		2,115,000
3510122207	BOISE	ID		12/19/2025	8.188	836,523		2,810,000
3510122297	EL PORTAL	FL		12/19/2025	8.338	863,823		4,000,000
3510122299	WEST WARWICK	RI		12/19/2025	7.250	163,678		400,000
3510122312	MIAMI	FL		12/19/2025	8.025	170,643		710,000
3510122420	TAMPA	FL		12/19/2025	7.250	251,611		571,000
3510122422	FORT LAUDERDALE	FL		12/19/2025	8.500	436,880		2,125,000
3510122423	MIAMI	FL		12/19/2025	8.250	532,778		1,100,000
3510122456	SAN JOSE??	CA		12/19/2025	7.875	2,811,344		6,420,000
3510122472	MONTEREY	CA		12/19/2025	8.188	480,036		1,850,000
3510122473	MONTEREY	CA		12/19/2025	8.188	459,905		1,850,000
3510122476	WELLESLEY	MA		12/19/2025	7.625	3,316,817		6,400,000
3510122567	AUSTIN	TX		12/19/2025	7.580	256,312		522,000
3510122610	FITCHBURG	MA		12/19/2025	7.500	313,773		621,000
3510122660	MIAMI	FL		12/19/2025	7.250	511,032		1,060,000
3510122684	OCALA	FL		12/19/2025	8.438	40,876		655,000
3510122717	CHAGRIN FALLS	OH		12/19/2025	8.270	566,970		1,120,000
3510122719	AURORA	OH		12/19/2025	8.270	558,954		1,250,000
3510122730	ENGLEWOOD	FL		12/19/2025	8.000	229,427		520,000
3510122731	CEDAR CREEK	TX		12/19/2025	7.875	265,581		680,000
3510122732	CEDAR CREEK	TX		12/19/2025	7.875	278,477		660,000
3510122734	MIAMI	FL		12/19/2025	8.025	242,904		530,000
3510122749	PALM BEACH	FL		12/19/2025	7.750	359,297		1,050,000
3510122796	OPA LOCKA	FL		12/19/2025	7.750	157,479		540,000
3510122808	SAINT PETERSBURG	FL		12/19/2025	7.938	251,201		864,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510122842	BROWNSVILLE	TN		07/15/2025	8.595	477,925		1,193,000
3510122843	BROWNSVILLE	TN		07/15/2025	8.595	452,200		1,218,000
3510122844	BROWNSVILLE	TN		07/15/2025	8.595	410,361		1,358,000
3510122846	OCALA	FL		12/19/2025	8.190	402,185		1,064,000
3510122866	CHARLESTON	SC		12/19/2025	7.500	1,291,138		2,925,000
3510122982	NORTH CHARLESTON	SC		12/19/2025	8.025	200,600		470,000
3510122991	WINDERMERE	FL		12/19/2025	7.775	391,781		950,000
3510123124	BALTIMORE	MD		08/27/2025	8.395	114,590		800,000
3510123125	HARTSVILLE	SC		12/19/2025	8.150	409,287		847,000
3510123128	LAKE PEEKSKILL	NY		12/19/2025	7.963	161,585		350,000
3510123137	KIRKLAND	WA		12/19/2025	7.580	1,152,354		2,411,000
3510123228	FORT LAUDERDALE	FL		12/19/2025	7.500	626,641		1,655,000
3510123239	DUNNELLON	FL		12/19/2025	8.063	15,779		320,000
3510123241	MIAMI GARDENS	FL		12/19/2025	7.775	269,894		600,000
3510123243	MIAMI	FL		12/19/2025	7.250	548,494		1,050,000
3510123246	LAKE PLACID	FL		12/19/2025	8.440	112,446		340,000
3510123248	LAKE PLACID	FL		12/19/2025	8.440	113,171		340,000
3510123249	LAKE PLACID	FL		12/19/2025	8.440	113,171		340,000
3510123250	LAKE PLACID	FL		12/19/2025	8.440	113,174		340,000
3510123251	WINDERMERE	FL		12/19/2025	7.500	658,192		1,435,000
3510123252	LEANDER	TX		12/19/2025	7.875	784,346		1,479,000
3510123253	LEANDER	TX		12/19/2025	7.875	1,045,795		1,976,000
3510123254	LEANDER	TX		12/19/2025	7.875	1,045,795		1,944,000
3510123255	LEANDER	TX		08/14/2025	8.025	1,051,050		1,976,000
3510123256	LEANDER	TX		08/14/2025	8.025	1,051,050		1,944,000
3510123257	LEANDER	TX		08/14/2025	8.025	788,288		1,458,000
3510123261	LEANDER	TX		12/19/2025	7.875	1,307,243		2,470,000
3510123262	LEANDER	TX		08/14/2025	8.025	525,525		986,000
3510123265	LEANDER	TX		08/14/2025	8.025	525,525		986,000
3510123288	LAKE PLACID	FL		12/19/2025	8.440	113,172		340,000
3510123298	HOUSTON	TX		12/19/2025	8.400	411,167		2,645,455
3510123317	CHARLESTON	SC		12/19/2025	7.750	62,685		700,000
3510123378	SUMMERFIELD	FL		12/19/2025	8.438	22,984		450,000
3510123385	EL CAJON	CA		12/19/2025	7.963	221,487		495,000
3510123389	ENCINITAS	CA		07/15/2025	8.158	1,648,483		4,850,000
3510123390	ENCINITAS	CA		07/15/2025	8.158	1,095,981		4,600,000
3510123414	GULFPORT	FL		12/19/2025	8.563	184,949		505,000
3510123466	MIAMI	FL		12/19/2025	7.250	401,184		825,000
3510123541	HOUSTON	TX		12/19/2025	8.463	200,687		565,000
3510123542	HOUSTON	TX		12/19/2025	8.463	203,557		565,000
3510123543	HOUSTON	TX		12/19/2025	8.463	200,687		565,000
3510123544	HOUSTON	TX		12/19/2025	8.463	203,557		565,000
3510123545	HOUSTON	TX		12/19/2025	8.463	200,685		565,000
3510123546	HOUSTON	TX		12/19/2025	8.463	200,687		565,000
3510123550	HOUSTON	TX		08/01/2025	8.683	204,580		565,000
3510123551	HOUSTON	TX		08/01/2025	8.683	204,580		565,000
3510123553	NEW CASTLE	CO		08/01/2025	8.283	1,173,973		3,930,000
3510123555	NEW CASTLE	CO		08/01/2025	8.283	516,600		5,660,000
3510123556	NEW CASTLE	CO		08/01/2025	8.283	924,000		7,460,000
3510123563	HOUSTON	TX		08/01/2025	8.683	240,913		565,000
3510123571	SAN ANTONIO	TX		12/19/2025	8.088	260,839		535,000
3510123584	MIAMI GARDENS	FL		12/19/2025	7.775	293,227		630,000
3510123590	WINTER PARK	FL		12/19/2025	8.463	333,902		4,000,000
3510123591	HERNANDO BEACH	FL		12/19/2025	7.875	266,411		515,000
3510123592	WINTER PARK	FL		12/19/2025	8.463	248,651		1,872,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510123684	MIAMI	FL		12/19/2025	7.375	467,045		1,200,000
3510123695	WINDERMERE	FL		12/19/2025	8.313	302,379		2,700,000
3510123703	NORTH MIAMI	FL		07/15/2025	8.245	707,296		1,475,000
3510123810	VANCOUVER	WA		08/14/2025	8.363	534,170		3,055,000
3510123812	VANCOUVER	WA		12/19/2025	8.213	644,611		3,985,000
3510123813	VANCOUVER	WA		08/14/2025	8.363	608,309		3,490,000
3510123885	CHARLOTTE	NC		10/30/2025	8.443	299,144		3,706,000
3510123894	ST CLOUD	FL		07/15/2025	8.283	500,345		8,490,000
3510123895	ST CLOUD	FL		07/15/2025	8.283	525,507		9,560,000
3510123911	OCALA	FL		12/19/2025	8.440	24,221		732,000
3510123921	NEWTON	MA		12/19/2025	7.250	1,570,128		5,375,000
3510124112	KOLOA	HI		08/01/2025	8.158	829,500		8,250,000
3510124142	LOS ANGELES	CA		12/19/2025	7.313	692,147		1,325,000
3510124143	LOS ANGELES	CA		12/19/2025	7.313	679,088		1,300,000
3510124230	AUSTIN	TX		12/19/2025	7.500	1,019,676		1,830,000
3510124231	ORLANDO	FL		12/19/2025	7.900	214,968		530,000
3510124388	NORTH WILDWOOD	NJ		10/30/2025	8.355	409,892		2,100,000
3510124444	CLARKSVILLE	TN		12/19/2025	7.500	120,146		230,000
3510124506	PINECREST	FL		12/19/2025	7.500	1,096,988		2,350,000
3510124507	NEW BERN	NC		07/15/2025	7.970	17,640		395,000
3510124508	NEW BERN	NC		07/15/2025	7.970	12,600		385,000
3510124509	NEW BERN	NC		07/15/2025	7.970	12,600		385,000
3510124510	NEW BERN	NC		07/15/2025	7.970	18,846		245,000
3510124511	NEW BERN	NC		07/15/2025	7.970	19,776		266,000
3510124515	CEDAR CREEK	TX		12/19/2025	7.875	265,372		680,000
3510124547	SANFORD	NC		12/19/2025	8.025	166,943		343,000
3510124574	LOS ANGELES	CA		12/19/2025	7.250	1,684,388		3,230,000
3510124576	LOS ANGELES	CA		08/01/2025	7.470	1,611,846		3,095,000
3510124583	MIAMI BEACH	FL		12/19/2025	8.025	915,131		1,877,000
3510124589	RALEIGH	NC		08/14/2025	7.963	367,500		4,096,000
3510124686	DANIA	FL		12/19/2025	7.500	295,212		660,000
3510124692	OCALA	FL		12/19/2025	8.063	299,481		1,071,000
3510124697	NEW LONDON	NC		12/19/2025	8.250	13,930		650,000
3510124704	HERMOSA BEACH	CA		08/01/2025	7.970	1,016,776		2,260,000
3510124710	LAKEWOOD	NJ		07/15/2025	8.158	523,109		3,200,000
3510124735	ST. CLOUD	FL		12/19/2025	8.315	166,301		1,660,000
3510124737	MIAMI	FL		12/19/2025	8.025	181,787		530,000
3510124753	CHARLESTON	SC		12/19/2025	8.000	886,557		4,000,000
3510124763	OCALA	FL		12/19/2025	7.500	135,818		261,000
3510124765	OCALA	FL		12/19/2025	7.500	271,635		522,000
3510124784	MIAMI	FL		12/19/2025	7.250	548,807		1,122,000
3510124800	PLEASANT VALLEY	MO		12/19/2025	7.875	129,061		259,000
3510124802	OAKLAND PARK	FL		12/19/2025	8.313	788,069		3,050,000
3510124803	CHARLOTTE	NC		12/19/2025	8.025	466,970		2,667,000
3510124925	GARFIELD HEIGHTS	OH		12/19/2025	8.150	74,653		173,000
3510124929	WEST CHESTER	PA		09/16/2025	8.650	140,000		1,216,000
3510124971	FAIRVIEW	NC		12/19/2025	8.313	21,383		855,000
3510124972	DRIPPING SPRINGS	TX		08/01/2025	8.158	436,391		3,000,000
3510124974	DRIPPING SPRINGS	TX		12/19/2025	7.813	431,024		2,975,000
3510124975	DRIPPING SPRINGS	TX		08/01/2025	8.033	521,271		2,800,000
3510124976	DRIPPING SPRINGS	TX		08/01/2025	8.033	465,728		2,800,000
3510124978	DRIPPING SPRINGS	TX		08/01/2025	8.033	436,391		3,000,000
3510124980	DRIPPING SPRINGS	TX		08/01/2025	8.033	427,640		3,000,000
3510124981	DRIPPING SPRINGS	TX		08/01/2025	8.033	427,640		3,000,000
3510124982	DRIPPING SPRINGS	TX		08/01/2025	8.033	416,442		2,800,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510124983	DRIPPING SPRINGS	TX		12/19/2025	7.813	473,589		2,975,000
3510124984	CHARLESTON	SC		12/19/2025	7.625	271,576		550,000
3510124985	CHARLOTTE	NC		12/19/2025	8.250	336,994		1,350,000
3510124987	DRIPPING SPRINGS	TX		08/01/2025	8.033	416,442		2,800,000
3510124996	WALNUT CREEK	CA		12/19/2025	7.688	686,893		1,900,000
3510125015	WEST HILLS	CA		12/19/2025	7.250	715,654		1,370,000
3510125030	PALM COAST	FL		12/19/2025	8.063	429,823		1,066,000
3510125111	MIAMI	FL		08/01/2025	8.535	283,500		2,400,000
3510125113	MIAMI	FL		08/01/2025	8.535	256,200		1,500,000
3510125115	APALACHICOLA	FL		12/19/2025	8.000	162,981		470,000
3510125118	FORT LAUDERDALE	FL		07/15/2025	7.970	147,126		385,000
3510125120	FORT LAUDERDALE	FL		07/15/2025	7.970	150,486		360,000
3510125123	FORT LAUDERDALE	FL		07/15/2025	7.970	150,486		360,000
3510125194	WEST MELBOURNE	FL		12/19/2025	8.275	182,831		350,000
3510125223	WOONSOCKET	RI		12/19/2025	7.438	287,655		600,000
3510125224	CORONA DEL MAR	CA		12/19/2025	8.500	3,017,251		7,500,000
3510125244	HOUSTON	TX		08/01/2025	8.095	437,404		1,160,000
3510125262	BELLEVUE	WA		12/19/2025	8.025	1,774,160		4,135,000
3510125274	OCALA	FL		07/15/2025	8.408	142,800		315,000
3510125275	OCALA	FL		07/15/2025	8.408	142,800		315,000
3510125282	MIAMI	FL		12/19/2025	7.775	337,803		850,000
3510125336	JACKSONVILLE	FL		08/01/2025	8.495	1,128,610		2,255,000
3510125438	WEST PARK	FL		09/08/2025	7.845	246,384		660,000
3510125470	SARASOTA	FL		12/19/2025	7.500	250,837		858,000
3510125479	OAKLAND PARK	FL		12/19/2025	7.775	400,808		850,000
3510125491	MIAMI	FL		08/01/2025	8.245	674,257		1,450,000
3510125498	WILMINGTON	NC		12/19/2025	7.438	446,457		865,000
3510125516	HANAHAN	SC		12/19/2025	8.150	126,780		675,000
3510125575	DAYTONA BEACH	FL		09/08/2025	8.345	731,903		1,396,500
3510125616	MONTVERDE	FL		08/01/2025	8.283	337,522		2,400,000
3510125622	IRVINGTON	NJ		12/19/2025	8.063	317,550		855,000
3510125625	PLEASANT GROVE	AL		08/01/2025	8.533	194,889		524,000
3510125636	VERO BEACH	FL		12/19/2025	7.250	169,772		387,000
3510125669	VERO BEACH	FL		12/19/2025	7.250	169,772		390,000
3510125678	SARASOTA	FL		08/14/2025	7.880	755,650		1,550,000
3510125684	FORT LAUDERDALE	FL		08/01/2025	8.558	757,776		5,750,000
3510125688	TAYLORS	SC		12/19/2025	8.150	454,450		1,200,000
3510125689	MCCALL	ID		08/27/2025	8.120	413,020		1,010,000
3510125695	ORLANDO	FL		07/15/2025	7.470	1,260,000		2,400,000
3510125696	ORLANDO	FL		07/15/2025	7.470	910,875		1,735,000
3510125775	HOLLYWOOD	FL		07/15/2025	7.720	375,707		740,000
3510125778	SEAFORD	NY		12/19/2025	7.875	463,960		950,000
3510125786	KEY LARGO	FL		12/19/2025	7.500	783,563		1,500,000
3510125791	MIAMI	FL		12/19/2025	7.500	198,032		445,000
3510125792	LOS ANGELES	CA		07/15/2025	7.470	1,900,344		4,000,000
3510125825	MIAMI	FL		07/15/2025	8.095	170,586		410,000
3510125840	OCALA	FL		08/27/2025	8.310	18,480		380,000
3510125841	OCALA	FL		08/27/2025	8.310	54,944		380,000
3510125842	OCALA	FL		08/27/2025	8.310	94,149		317,000
3510125844	GEORGETOWN	TX		07/15/2025	7.658	215,170		1,380,000
3510125856	WAIANAE	HI		08/27/2025	7.495	2,263,257		4,300,000
3510125920	KIRKLAND	WA		12/19/2025	7.563	1,532,300		3,735,000
3510125921	KIRKLAND	WA		07/15/2025	7.783	1,974,000		3,760,000
3510125928	FORT LAUDERDALE	FL		12/19/2025	7.500	407,453		780,000
3510125950	LOS ANGELES	CA		08/27/2025	8.310	881,149		8,400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510125994	OCALA	FL		12/19/2025	8.715	143,528		345,000
3510126000	VISTA	CA		10/07/2025	7.995	441,000		3,300,000
3510126019	PALM BAY	FL		12/19/2025	8.590	65,687		370,000
3510126020	WEST PARK	FL		07/15/2025	8.020	188,034		515,000
3510126093	SHERMAN OAKS	CA		08/01/2025	7.470	952,000		1,800,000
3510126103	FREEPORT	TX		08/27/2025	8.270	910,000		2,000,000
3510126120	LOS ANGELES	CA		08/01/2025	7.720	1,692,279		7,100,000
3510126178	MIAMI	FL		12/19/2025	7.775	457,134		940,000
3510126233	FOUNTAIN INN	SC		12/19/2025	7.250	189,448		375,000
3510126259	FORT LAUDERDALE	FL		12/19/2025	7.750	360,149		700,000
3510126276	PHOENIX	AZ		08/14/2025	8.588	791,254		7,315,553
3510126289	CITRUS SPRINGS	FL		08/01/2025	8.935	120,024		275,000
3510126292	CITRUS SPRINGS	FL		08/01/2025	8.935	120,302		275,000
3510126295	CHARLESTOWN	MA		12/19/2025	7.438	1,205,291		2,790,000
3510126346	HALLANDALE BEACH	FL		07/15/2025	7.720	247,818		550,000
3510126364	NORTH LAUDERDALE	FL		12/19/2025	7.775	155,905		325,000
3510126367	NORTH CHARLESTON	SC		07/15/2025	7.595	727,999		1,300,000
3510126368	LARGO	FL		08/27/2025	7.745	120,666		425,000
3510126370	NASHVILLE	TN		08/27/2025	8.495	203,770		850,000
3510126371	AUBURNDALE	FL		12/19/2025	8.338	98,991		645,000
3510126372	LAURENS	SC		08/27/2025	8.145	137,198		277,500
3510126386	HUNTINGTON BEACH	CA		08/27/2025	7.895	541,100		1,235,000
3510126389	LOS ANGELES	CA		08/01/2025	7.533	1,038,437		2,000,000
3510126411	ENCINO	CA		12/19/2025	7.250	1,239,770		2,300,000
3510126417	CLOVER	SC		12/19/2025	7.938	170,155		358,000
3510126419	LOS ANGELES	CA		08/01/2025	7.470	1,812,525		4,000,000
3510126438	CHARLOTTE	NC		09/08/2025	7.695	1,236,480		2,208,000
3510126440	MIAMI	FL		08/01/2025	7.845	569,351		3,800,000
3510126462	TAMPA	FL		08/14/2025	7.900	770,054		4,640,000
3510126511	CUTLER BAY	FL		12/19/2025	7.775	190,440		460,000
3510126521	OAKLAND PARK	FL		07/15/2025	7.720	407,754		900,000
3510126534	SARASOTA	FL		12/19/2025	7.500	253,352		485,000
3510126537	LAUDERHILL	FL		08/01/2025	7.720	231,084		470,000
3510126579	BURBANK	CA		12/19/2025	7.500	742,469		1,920,000
3510126581	BOISE	ID		10/30/2025	7.730	601,745		1,464,000
3510126599	TALLAHASSEE	FL		09/08/2025	8.195	199,514		560,000
3510126601	LOS ANGELES	CA		08/14/2025	7.525	3,068,371		7,500,000
3510126615	CORAL GABLES	FL		08/14/2025	8.463	644,000		7,988,000
3510126680	SANTA MONICA	CA		09/08/2025	7.320	1,152,900		3,000,000
3510126702	MIAMI	FL		08/14/2025	8.175	543,235		2,190,000
3510126710	DESOTO	TX		08/14/2025	8.615	718,200		6,840,000
3510126715	HUNTSVILLE	AL		08/01/2025	8.245	375,375		715,000
3510126717	PALMETTO BAY	FL		12/19/2025	7.500	1,527,076		3,635,000
3510126718	CHARLOTTE	NC		12/19/2025	8.188	385,780		1,919,000
3510126726	NEWTON	MA		08/14/2025	8.400	1,568,917		3,450,000
3510126835	APALACHICOLA	FL		12/19/2025	8.000	154,344		455,000
3510126895	LOS ANGELES	CA		08/27/2025	8.370	363,773		3,000,000
3510126907	FAIR PLAY	SC		08/01/2025	8.308	177,996		625,000
3510127024	VERO BEACH	FL		08/01/2025	8.245	163,025		445,000
3510127032	BRANSON	MO		12/19/2025	8.375	6,268		630,000
3510127033	BRANSON	MO		12/19/2025	8.375	90,723		625,000
3510127049	WEST END	NC		08/27/2025	8.120	373,396		870,000
3510127071	NEWTON	MA		12/19/2025	7.313	1,159,709		5,031,600
3510127072	NEWTON	MA		08/14/2025	7.463	3,178,000		6,750,000
3510127074	NEWTON	MA		08/14/2025	7.463	1,774,500		4,000,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510127083	FORT LAUDERDALE	FL		12/19/2025	7.375	888,038		2,300,000
3510127093	NEWTON	MA		12/19/2025	7.775	841,455		1,750,000
3510127132	GULFPORT	FL		08/27/2025	8.520	291,906		1,160,000
3510127135	MILTON	FL		08/27/2025	8.270	108,290		210,900
3510127139	MIAMI GARDENS	FL		12/19/2025	8.025	239,032		498,000
3510127150	FORT LAUDERDALE	FL		09/08/2025	7.570	393,400		3,000,000
3510127168	MIAMI	FL		08/27/2025	7.620	202,300		415,000
3510127271	LOS ANGELES	CA		12/19/2025	7.500	708,341		4,000,000
3510127282	LOS ANGELES	CA		08/14/2025	7.650	1,358,000		5,480,000
3510127300	ORANGE	OH		09/16/2025	7.938	325,500		994,000
3510127301	BEACHWOOD	OH		09/16/2025	8.213	470,575		1,400,000
3510127310	DUNNELLON	FL		12/19/2025	8.190	163,896		358,000
3510127318	WESTMINSTER	SC		08/01/2025	8.158	114,895		247,000
3510127366	LAKEWOOD	NJ		08/27/2025	8.120	1,099,394		2,850,000
3510127399	PALM BAY	FL		08/14/2025	8.738	81,950		309,000
3510127400	PALM BAY	FL		08/14/2025	8.738	77,572		309,000
3510127418	SAN DIEGO	CA		08/01/2025	7.533	1,365,000		2,610,000
3510127426	NORTH MIAMI	FL		08/14/2025	7.925	217,228		495,000
3510127432	OAKLAND PARK	FL		08/01/2025	7.720	262,615		580,000
3510127529	ORLANDO	FL		09/16/2025	8.463	171,144		752,000
3510127537	DUNNELLON	FL		09/08/2025	8.220	65,849		280,000
3510127545	DALLAS	TX		10/07/2025	8.395	43,828		400,000
3510127550	ORLANDO	FL		09/29/2025	7.625	851,725		2,900,000
3510127634	BOCA RATON	FL		09/08/2025	8.070	989,257		8,700,000
3510127636	MIAMI	FL		09/16/2025	8.338	1,305,653		6,600,000
3510127655	NEPTUNE BEACH	FL		08/14/2025	8.275	210,000		1,250,000
3510127656	LOS ANGELES	CA		10/07/2025	7.683	492,820		1,460,000
3510127658	MIAMI	FL		08/27/2025	7.370	298,532		650,000
3510127717	DANIA BEACH	FL		08/27/2025	8.270	239,400		825,000
3510127720	CHARLOTTE	NC		09/29/2025	8.338	86,755		950,000
3510127721	CHARLOTTE	NC		09/29/2025	8.338	143,790		950,000
3510127722	CHARLOTTE	NC		09/29/2025	8.338	142,944		950,000
3510127723	CHARLOTTE	NC		09/29/2025	8.338	151,466		950,000
3510127724	CHARLOTTE	NC		09/29/2025	8.338	87,531		950,000
3510127725	CHARLOTTE	NC		09/29/2025	8.338	86,753		950,000
3510127736	GAINESVILLE	FL		08/14/2025	7.925	90,300		275,000
3510127746	OCALA	FL		09/16/2025	8.965	98,091		300,000
3510127747	OCALA	FL		09/16/2025	8.965	68,486		339,000
3510127754	TAMPA	FL		09/29/2025	8.213	536,295		3,600,000
3510127804	SOMERVILLE	MA		09/16/2025	7.688	759,500		3,130,000
3510127810	DAVIDSON	NC		08/14/2025	7.400	495,600		1,245,000
3510127836	ST PETERSBURG	FL		09/08/2025	7.695	199,010		606,000
3510127926	SEATTLE	WA		08/14/2025	7.400	451,500		910,000
3510127940	STAMFORD	CT		09/08/2025	8.195	738,157		2,221,000
3510127943	FLORIDA CITY	FL		08/01/2025	7.720	175,525		520,000
3510127946	NORTH CHARLESTON	SC		12/19/2025	7.938	238,837		840,000
3510128024	MIAMI	FL		08/14/2025	8.463	749,000		4,350,000
3510128035	GOOSE CREEK	SC		08/01/2025	8.095	39,096		350,000
3510128078	CAMBRIDGE	MA		08/01/2025	7.720	1,358,103		3,350,000
3510128089	MIAMI	FL		10/07/2025	7.770	209,300		465,000
3510128104	LOS ANGELES	CA		08/14/2025	7.525	1,855,000		5,000,000
3510128129	CHARLESTON	SC		12/19/2025	7.563	228,452		810,000
3510128131	NORTH CHARLESTON	SC		12/19/2025	8.063	75,222		960,000
3510128140	KIRKLAND	WA		08/27/2025	7.495	1,102,021		2,100,000
3510128145	CATAWBA	NC		09/29/2025	7.688	203,875		465,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510128161	SANTA MONICA	CA		08/27/2025	7.620	3,244,500		7,500,000
3510128163	MALIBU	CA		09/29/2025	7.938	700,000		8,600,000
3510128165	KAILUA	HI		12/19/2025	7.588	265,367		620,000
3510128237	ST. PETERSBURG	FL		12/19/2025	8.025	135,400		500,000
3510128250	CHARLOTTE	NC		08/27/2025	7.820	150,500		352,000
3510128290	CHARLOTTE	NC		09/16/2025	7.688	570,446		1,300,000
3510128296	SCOTTSDALE	AZ		09/08/2025	7.570	1,008,768		4,650,000
3510128381	NAPLES	FL		09/08/2025	7.720	165,599		490,000
3510128383	VOLCANO	HI		09/08/2025	8.070	94,603		400,000
3510128385	VOLCANO	HI		09/08/2025	8.070	74,270		410,000
3510128398	DELTONA	FL		09/08/2025	7.695	262,500		550,000
3510128401	MERCER ISLAND	WA		08/27/2025	7.870	963,923		3,380,000
3510128449	BELLAIRE	TX		08/14/2025	7.525	316,400		1,447,000
3510128511	SUMMERVILLE	SC		08/14/2025	7.900	128,918		360,000
3510128512	WALTERBORO	SC		08/27/2025	8.145	27,300		280,000
3510128543	AVENTURA	FL		09/08/2025	7.845	137,200		285,000
3510128562	ENCINO	CA		09/16/2025	7.500	498,925		2,280,000
3510128575	ATLANTA	GA		10/07/2025	7.620	258,125		690,000
3510128577	MIAMI	FL		09/08/2025	7.820	98,000		702,000
3510128630	AUSTIN	TX		08/27/2025	7.495	321,265		735,000
3510128642	LOS ANGELES	CA		09/29/2025	7.625	744,205		2,750,000
3510128643	LOS ANGELES	CA		09/29/2025	7.500	667,769		2,000,000
3510128651	KANSAS CITY	MO		08/27/2025	7.620	92,225		210,000
3510128655	PALM BAY	FL		10/17/2025	8.125	52,433		345,000
3510128663	MILFORD	MA		12/19/2025	7.375	289,048		560,000
3510128674	ST. LOUIS	MO		10/17/2025	7.625	62,720		140,000
3510128676	ST. LOUIS	MO		08/14/2025	7.880	63,700		130,000
3510128745	LONG BEACH	CA		10/07/2025	7.495	1,418,569		3,100,000
3510128749	PENSACOLA	FL		08/27/2025	8.145	141,588		300,000
3510128769	ST. PETERSBURG	FL		09/08/2025	7.845	142,930		500,000
3510128829	FAIRFAX	CA		08/27/2025	7.495	551,719		1,520,000
3510128830	FAIRFAX	CA		08/27/2025	7.495	482,186		1,520,000
3510128831	FAIRFAX	CA		08/27/2025	7.495	477,821		1,520,000
3510128855	HEBER CITY	UT		09/08/2025	7.445	1,711,794		3,760,000
3510128856	HEBER CITY	UT		09/08/2025	7.570	395,939		1,880,000
3510128872	PLATTE CITY	MO		08/27/2025	7.495	182,700		370,000
3510128879	BOCA RATON	FL		09/16/2025	7.750	630,287		5,500,000
3510128882	BLOOMING GROVE	NY		09/29/2025	8.000	705,193		3,045,000
3510128885	MIAMI	FL		09/16/2025	7.375	390,362		875,000
3510128890	EUCLID	OH		09/16/2025	7.775	82,740		175,000
3510128897	AUSTIN	TX		09/16/2025	7.650	546,000		1,300,000
3510128903	MIAMI	FL		08/27/2025	7.495	436,800		930,000
3510128904	PAYETTE	ID		09/08/2025	7.820	188,837		580,000
3510128905	HOMESTEAD	FL		11/14/2025	7.665	107,800		360,000
3510128906	FORT LAUDERDALE	FL		09/16/2025	8.000	400,257		800,000
3510128910	DALLAS	TX		09/29/2025	8.000	165,927		390,000
3510128911	NASHVILLE	TN		10/07/2025	7.370	206,018		420,000
3510128912	NASHVILLE	TN		10/07/2025	7.370	392,516		705,000
3510128917	HARTSVILLE	SC		09/08/2025	7.445	93,105		200,000
3510128918	DARLINGTON	SC		09/16/2025	7.375	74,375		180,000
3510128919	HARTSVILLE	SC		09/08/2025	7.445	89,250		170,000
3510128920	HARTSVILLE	SC		09/16/2025	7.375	107,625		205,000
3510128984	THOMPSONS STATION	TN		10/30/2025	7.605	1,234,503		3,500,000
3510128995	LOS ANGELES	CA		09/29/2025	7.500	1,550,500		7,015,000
3510129000	FORT LAUDERDALE	FL		09/08/2025	8.195	485,398		2,165,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510129001	FORT LAUDERDALE	FL		09/08/2025	8.195	474,083		2,260,000
3510129002	FORT LAUDERDALE	FL		09/16/2025	8.125	473,878		2,260,000
3510129003	FORT LAUDERDALE	FL		09/08/2025	8.195	475,128		2,260,000
3510129009	LOS ANGELES	CA		09/16/2025	7.500	639,279		1,700,000
3510129060	DALLAS	TX		10/30/2025	8.005	390,304		2,268,000
3510129085	MIAMI	FL		11/14/2025	7.390	249,200		850,000
3510129105	LAUDERHILL	FL		09/08/2025	7.445	145,775		305,000
3510129108	TAMPA	FL		09/08/2025	7.445	174,351		390,000
3510129238	NORTHRIDGE	CA		09/29/2025	7.500	728,784		1,820,000
3510129329	TAMARAC	FL		08/27/2025	7.820	225,373		520,000
3510129347	JACKSON	TN		10/07/2025	8.120	110,971		230,000
3510129369	LOS ANGELES	CA		10/17/2025	7.350	420,000		1,000,000
3510129380	COOPER CITY	FL		09/08/2025	7.695	210,000		430,000
3510129524	WAIKOLOA	HI		10/07/2025	7.745	204,610		1,290,000
3510129527	EMERALD ISLE	NC		09/16/2025	7.625	1,358,003		3,350,000
3510129531	PALM BAY	FL		09/16/2025	8.150	45,980		330,000
3510129533	LAKEWOOD	NJ		11/20/2025	7.780	277,014		2,300,000
3510129534	LAKEWOOD	NJ		11/20/2025	7.780	277,014		2,300,000
3510129535	LAKEWOOD	NJ		11/20/2025	7.780	277,014		2,300,000
3510129536	FORT LAUDERDALE	FL		10/07/2025	7.645	557,130		1,200,000
3510129537	NEW SMYRNA BEACH	FL		09/16/2025	7.625	1,764,000		3,600,000
3510129632	TAMPA	FL		09/08/2025	7.445	169,295		570,000
3510129636	PRESTON	ID		10/07/2025	7.495	223,645		520,000
3510129761	PALM BAY	FL		09/16/2025	8.150	8,820		330,000
3510129764	ST. PETERS	MO		09/29/2025	7.500	122,500		250,000
3510129769	SUMMERVILLE	SC		09/08/2025	7.445	126,735		395,000
3510129770	ORLANDO	FL		10/07/2025	8.020	148,904		1,550,000
3510129773	JACKSON	TN		10/07/2025	7.745	71,029		145,000
3510129774	DURHAM	NC		10/30/2025	8.005	45,557		346,000
3510129775	DURHAM	NC		10/30/2025	8.005	28,073		346,000
3510129776	DURHAM	NC		10/30/2025	7.730	30,982		545,500
3510129777	DURHAM	NC		10/30/2025	8.005	45,265		346,000
3510129778	DURHAM	NC		10/30/2025	8.005	26,626		320,000
3510129782	MIAMI	FL		10/17/2025	7.725	1,321,028		6,700,000
3510129815	SENECA	SC		09/16/2025	7.750	172,357		700,000
3510129818	WESTMINSTER	SC		09/16/2025	7.750	180,806		550,000
3510129820	SENECA	SC		09/16/2025	7.750	14,000		800,000
3510129821	SENECA	SC		09/16/2025	8.025	162,744		550,000
3510129822	WESTMINSTER	SC		09/16/2025	7.750	86,370		536,000
3510129824	WESTMINSTER	SC		09/16/2025	7.750	126,064		327,000
3510129825	DURHAM	NC		10/17/2025	7.975	1,482,455		3,466,050
3510129826	DURHAM	NC		10/17/2025	7.975	432,384		3,500,280
3510129827	DURHAM	NC		10/17/2025	7.975	885,472		3,466,050
3510129977	MIAMI	FL		09/16/2025	7.813	518,637		3,390,000
3510129978	MIAMI	FL		09/16/2025	7.813	518,637		3,390,000
3510130001	FRUITLAND	ID		11/14/2025	7.760	233,363		455,000
3510130009	DALLAS	TX		10/30/2025	7.730	297,500		3,155,000
3510130010	DALLAS	TX		10/17/2025	7.725	327,250		3,515,000
3510130011	OAKLAND	FL		10/07/2025	7.745	193,200		2,100,000
3510130012	OAKLAND	FL		10/07/2025	7.745	193,200		2,225,000
3510130016	OAKLAND	FL		10/07/2025	7.745	193,200		2,225,000
3510130017	OAKLAND	FL		10/07/2025	7.495	193,200		2,100,000
3510130031	NORTH LAUDERDALE	FL		09/16/2025	7.375	230,769		460,000
3510130078	DUNNELLON	FL		10/30/2025	8.130	37,586		300,000
3510130239	CONOVER	NC		10/07/2025	8.270	68,695		705,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510130245	WEST PALM BEACH	FL		09/29/2025	7.650	238,163		480,000
3510130318	LOS ANGELES	CA		11/14/2025	7.515	1,312,500		5,700,000
3510130321	CALABASAS	CA		10/07/2025	7.620	1,874,756		6,000,000
3510130322	LARGO	FL		09/08/2025	7.720	171,710		405,000
3510130325	AUSTIN	TX		10/07/2025	7.370	233,213		750,000
3510130338	ORLANDO	FL		09/16/2025	7.650	168,350		390,000
3510130339	SURFSIDE	FL		10/07/2025	7.495	705,250		1,550,000
3510130342	SUNRISE BEACH VILLAGE	TX		10/30/2025	7.880	808,500		1,650,000
3510130445	NORTH MIAMI	FL		10/07/2025	7.895	104,650		230,000
3510130461	CHARLOTTE	NC		10/30/2025	7.355	630,000		1,370,000
3510130462	CHARLOTTE	NC		10/30/2025	7.355	640,500		1,360,000
3510130464	LENOIR	NC		11/20/2025	8.030	100,141		500,000
3510130466	VALLEY VILLAGE	CA		09/29/2025	7.775	966,128		3,900,000
3510130470	DALLAS	TX		09/29/2025	7.750	1,592,500		3,500,000
3510130489	FORT LAUDERDALE	FL		10/17/2025	7.350	208,993		470,000
3510130574	FOUNTAIN INN	SC		11/14/2025	7.765	206,708		945,000
3510130760	LAKE MARY	FL		10/07/2025	7.770	383,180		875,000
3510130766	MIAMI	FL		10/07/2025	7.370	506,940		1,200,000
3510130769	SEBRING	FL		10/07/2025	7.745	73,500		767,500
3510130770	PELZER	SC		10/07/2025	7.620	655,725		1,300,000
3510130773	GENEVA	FL		11/14/2025	7.765	58,061		560,000
3510130777	MIAMI	FL		09/29/2025	7.750	137,573		520,000
3510130795	PALMETTO BAY	FL		10/07/2025	7.495	872,627		2,445,000
3510130802	CLOVERDALE	IN		10/17/2025	7.725	91,534		250,000
3510130809	ALTADENA	CA		10/30/2025	7.730	315,000		2,030,000
3510130824	APALACHICOLA	FL		10/17/2025	7.975	164,500		460,000
3510130826	MARGATE	FL		09/16/2025	7.375	302,260		645,000
3510130831	WILMINGTON	NC		10/07/2025	7.745	364,700		1,450,000
3510130834	MIAMI	FL		10/17/2025	7.725	1,329,080		3,400,000
3510130909	HOMESTEAD	FL		09/29/2025	7.500	288,750		550,000
3510130910	AMSTERDAM	NY		11/14/2025	7.665	65,625		181,000
3510131064	CEDAR HILL	TX		12/17/2025	7.705	64,260		1,415,000
3510131080	WOODSTOCK	GA		09/29/2025	7.500	227,500		450,000
3510131107	KOLOA	HI		11/20/2025	8.243	819,000		7,120,000
3510131112	ST PETERSBURG	FL		09/29/2025	7.500	121,926		450,000
3510131122	MIAMI	FL		10/30/2025	7.855	136,500		1,835,000
3510131123	MIAMI	FL		10/30/2025	7.855	138,600		1,840,000
3510131237	MIAMI	FL		10/30/2025	7.855	138,600		1,840,000
3510131238	MIAMI	FL		10/30/2025	7.855	138,600		1,840,000
3510131239	MIAMI	FL		10/30/2025	7.855	138,600		1,840,000
3510131241	MIAMI	FL		10/30/2025	7.855	134,400		1,825,000
3510131244	FOUNTAIN INN	SC		10/30/2025	7.730	114,399		945,000
3510131265	NORTH BAY VILLAGE	FL		12/08/2025	7.720	546,485		5,150,000
3510131281	MIAMI	FL		10/07/2025	7.370	877,727		2,160,000
3510131290	FARMVILLE	NC		10/07/2025	8.020	52,252		362,895
3510131291	FARMVILLE	NC		10/07/2025	8.020	12,440		375,765
3510131292	FARMVILLE	NC		10/07/2025	7.745	13,497		385,125
3510131293	FARMVILLE	NC		10/07/2025	8.020	52,252		375,180
3510131294	FARMVILLE	NC		10/07/2025	8.020	72,854		375,765
3510131295	FARMVILLE	NC		10/07/2025	8.020	19,214		362,895
3510131296	FARMVILLE	NC		10/07/2025	8.020	38,220		362,895
3510131297	FARMVILLE	NC		10/07/2025	8.020	68,225		375,765
3510131310	MIAMI	FL		10/07/2025	7.495	282,523		555,000
3510131352	HOUSTON	TX		12/17/2025	7.955	7,000		630,000
3510131419	HOLLYWOOD	FL		09/29/2025	7.650	1,256,242		3,700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510131431	HONOLULU	HI		10/30/2025	7.480	784,000		2,550,000
3510131437	MIAMI	FL		10/07/2025	7.645	213,675		570,000
3510131450	WESLACO	TX		11/14/2025	8.015	35,700		396,000
3510131531	NORTH BAY VILLAGE	FL		10/17/2025	7.875	455,700		5,500,000
3510131619	MIAMI	FL		10/30/2025	7.480	610,593		1,750,000
3510131705	MIAMI	FL		10/07/2025	7.645	710,500		1,498,000
3510131717	RINCON	GA		10/07/2025	7.370	131,600		340,000
3510131718	RINCON	GA		10/07/2025	7.370	123,200		330,000
3510131729	RINCON	GA		10/07/2025	7.370	131,600		345,000
3510131772	LONG BEACH	CA		10/17/2025	7.350	711,488		1,400,000
3510131785	MELBOURNE	FL		10/07/2025	7.895	114,962		250,000
3510131795	DURHAM	NC		12/17/2025	7.705	84,142		850,000
3510131919	DUNEDIN	FL		10/17/2025	7.600	399,000		760,000
3510131963	LOS ANGELES	CA		11/14/2025	7.390	1,860,460		5,845,000
3510131966	SAINT PETERSBURG	FL		10/17/2025	7.350	796,250		1,765,000
3510132014	MONROE	NY		10/30/2025	7.605	374,500		765,000
3510132015	SAVANNAH	GA		12/17/2025	7.330	341,250		855,000
3510132045	KAMUELA	HI		11/20/2025	8.030	313,870		2,395,000
3510132055	SAVANNAH	GA		12/17/2025	7.705	61,819		625,000
3510132391	NORTH MIAMI	FL		10/17/2025	7.600	290,076		715,000
3510132400	PALMETTO BAY	FL		10/30/2025	7.480	464,100		2,000,000
3510132405	MIAMI	FL		10/17/2025	7.475	541,450		4,100,000
3510132407	ACWORTH	GA		10/07/2025	7.645	328,374		755,000
3510132417	MESA	AZ		10/30/2025	7.605	1,747,200		3,120,000
3510132418	MESA	AZ		10/30/2025	7.605	2,329,600		4,160,000
3510132424	WASHINGTON	DC		10/17/2025	7.225	299,775		575,000
3510132425	HOLLYWOOD	FL		10/07/2025	7.645	322,019		850,000
3510132435	WESTMINSTER	SC		12/08/2025	7.845	60,615		550,000
3510132442	NORTH MIAMI BEACH	FL		10/30/2025	7.730	535,920		1,800,000
3510132504	GRAFTON	VT		10/30/2025	7.605	199,350		590,000
3510132515	TAMPA	FL		10/07/2025	7.870	186,337		655,000
3510132541	HOUSTON	TX		10/30/2025	7.730	483,483		3,798,600
3510132552	INDIANAPOLIS	IN		11/14/2025	7.765	72,525		411,000
3510132562	SAVANNAH	GA		10/30/2025	7.630	281,143		566,000
3510132563	WINTER PARK	FL		10/17/2025	7.475	680,750		3,400,000
3510132564	WINTER PARK	FL		10/17/2025	7.475	621,250		3,950,000
3510132607	MIAMI	FL		10/17/2025	7.350	433,740		880,000
3510132613	ORMOND BEACH	FL		10/30/2025	7.755	100,958		340,000
3510132614	CALABASAS	CA		10/30/2025	7.355	894,250		1,615,000
3510132617	MALIBU	CA		10/17/2025	7.225	2,976,116		13,000,000
3510132619	MIAMI	FL		10/30/2025	7.730	1,049,999		7,400,000
3510132638	HOMESTEAD	FL		10/30/2025	7.355	199,325		515,000
3510132650	MARION OAKS	FL		11/14/2025	7.765	5,463		315,000
3510132653	CANYON LAKE	TX		11/14/2025	7.328	86,450		255,000
3510132659	EVERETT	WA		11/14/2025	7.665	1,277,500		2,620,000
3510132750	ORLANDO	FL		10/17/2025	7.350	242,095		465,000
3510132753	KINGSTON	NY		12/08/2025	7.995	44,100		730,000
3510132907	BRENTWOOD	TN		10/30/2025	7.355	735,000		1,450,000
3510132952	MIAMI BEACH	FL		11/14/2025	7.765	260,400		4,017,500
3510132953	MIAMI BEACH	FL		11/14/2025	7.765	235,200		3,600,000
3510132954	MIAMI BEACH	FL		11/14/2025	7.765	235,200		3,600,000
3510132981	WEST UNION	SC		10/30/2025	7.630	215,110		487,000
3510132983	FLORIDA CITY	FL		10/30/2025	7.605	1,034,341		2,120,000
3510132987	CLOVER	SC		10/17/2025	7.850	113,421		400,000
3510132988	FLORIDA CITY	FL		10/30/2025	7.605	1,108,184		2,285,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510133037	EDMONDS	WA		11/20/2025	7.655	1,085,350		2,515,000
3510133038	EDMONDS	WA		11/20/2025	7.655	1,100,050		2,500,000
3510133118	MENIFEE	CA		11/20/2025	7.780	208,396		590,000
3510133168	WINTER PARK	FL		11/14/2025	7.515	376,425		2,100,000
3510133258	KIHEI	HI		11/20/2025	8.030	2,401,000		4,900,000
3510133267	MIAMI	FL		10/30/2025	7.480	448,118		3,100,000
3510133271	KANSAS CITY	MO		11/14/2025	7.515	95,449		292,000
3510133326	EL PASO	TX		10/30/2025	7.755	306,740		630,000
3510133494	SANDSTON	VA		12/08/2025	7.970	73,070		347,000
3510133510	MIAMI	FL		11/20/2025	7.780	973,470		3,390,000
3510133516	HOUSTON	TX		12/17/2025	7.830	2,800		535,000
3510133562	CONCORD	NC		11/20/2025	7.280	136,850		305,000
3510133563	FORT LAUDERDALE	FL		12/08/2025	7.745	304,549		800,000
3510133632	BOTHELL	WA		11/20/2025	7.530	4,052,104		7,329,000
3510133670	MIAMI	FL		11/20/2025	7.405	1,273,379		3,785,000
3510133672	SOUTH MIAMI	FL		11/14/2025	7.390	474,495		2,300,000
3510133689	MIAMI	FL		12/08/2025	7.720	245,000		8,769,000
3510133714	SARASOTA	FL		11/20/2025	7.655	3,500,000		15,000,000
3510133794	NORTH MYRTLE BEACH	SC		12/08/2025	7.345	321,300		937,000
3510133795	CHARLESTON	SC		11/14/2025	7.665	210,700		445,000
3510133821	DRIPPING SPRINGS	TX		12/17/2025	7.980	717,500		3,845,800
3510133828	DRIPPING SPRINGS	TX		12/17/2025	7.980	679,000		2,787,750
3510133849	OCALA	FL		12/17/2025	8.105	19,740		325,000
3510133860	NASHVILLE	TN		12/08/2025	7.595	1,609,651		3,690,000
3510133861	NASHVILLE	TN		12/08/2025	7.595	1,609,651		3,690,000
3510133862	NASHVILLE	TN		12/08/2025	7.595	1,609,651		3,690,000
3510133869	PLANTATION	FL		11/14/2025	7.665	220,500		540,000
3510134047	BISCAYNE PARK	FL		11/14/2025	7.390	654,500		1,900,000
3510134051	FORT LAUDERDALE	FL		11/20/2025	7.780	243,740		3,200,000
3510134053	SPRING	TX		11/14/2025	7.515	107,225		230,000
3510134083	HOLLY HILL	SC		11/14/2025	7.665	128,625		350,000
3510134209	FORT LAUDERDALE	FL		11/14/2025	7.790	178,500		540,000
3510134217	CHARLESTOWN	MA		11/14/2025	7.765	1,883,000		3,800,000
3510134278	PEMBROKE PINES	FL		12/08/2025	7.345	122,405		272,000
3510134318	DELTONA	FL		11/20/2025	7.905	42,613		415,000
3510134331	LAKEWOOD	CA		12/08/2025	7.470	707,679		1,900,000
3510134457	LOS ANGELES	CA		12/17/2025	7.455	1,623,126		7,300,000
3510134473	LOS ANGELES	CA		12/17/2025	7.580	2,485,000		5,400,000
3510134480	EMERALD ISLE	NC		12/08/2025	7.595	1,543,965		4,200,000
3510134553	MIAMI	FL		11/20/2025	7.405	1,428,000		3,300,000
3510134560	ATLANTA	GA		12/08/2025	7.720	126,000		1,500,000
3510134617	NORTH CHARLESTON	SC		12/17/2025	7.705	239,131		1,650,000
3510134635	EDMONDS	WA		11/20/2025	7.655	1,096,130		2,525,000
3510134703	PALMETTO BAY	FL		12/17/2025	7.605	781,721		1,950,000
3510134707	NORTH REDINGTON BEACH	FL		12/08/2025	7.720	245,000		3,300,000
3510134712	HOLLYWOOD	FL		11/20/2025	7.680	1,322,143		3,150,000
3510134770	LEAWOOD	KS		12/08/2025	7.095	294,525		755,000
3510134778	MIAMI	FL		12/08/2025	7.345	464,888		1,200,000
3510134858	MELBOURNE	FL		11/20/2025	7.680	121,688		316,000
3510134901	OLATHE	KS		12/08/2025	7.095	329,175		685,000
3510134904	HUDSON	FL		11/20/2025	7.680	86,625		265,000
3510134969	GULFPORT	FL		12/08/2025	7.345	216,454		578,000
3510134976	TAMPA	FL		12/17/2025	7.330	175,630		490,000
3510135014	APOPKA	FL		12/17/2025	7.580	199,745		460,000
3510135026	SMYRNA	GA		12/08/2025	7.620	159,502		468,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510135033	WESTMINSTER	SC		12/08/2025	7.720	7,840		310,000
3510135038	MIRAMAR	FL		12/08/2025	7.345	258,825		585,000
3510135089	SPRINGFIELD	OR		12/08/2025	7.870	175,000		440,000
3510135100	MESA	AZ		12/08/2025	7.595	1,747,200		3,120,000
3510135103	NAPLES	FL		12/08/2025	7.620	270,375		1,200,000
3510135126	KEY BISCAYNE	FL		12/08/2025	7.595	2,280,250		5,600,000
3510135168	TROUTDALE	OR		12/08/2025	7.595	201,600		529,000
3510135190	PELZER	SC		12/17/2025	7.955	110,250		1,350,000
3510135196	MIAMI GARDENS	FL		12/08/2025	7.345	285,250		610,000
3510135362	DAVIE	FL		12/08/2025	7.520	856,800		1,950,000
3510135363	MERCER ISLAND	WA		12/08/2025	7.620	910,217		1,970,000
3510135457	MIAMI	FL		12/08/2025	7.345	297,500		700,000
3510135512	COSTA MESA	CA		12/17/2025	7.080	776,300		1,712,000
3510135549	HOLLYWOOD	FL		12/17/2025	7.605	199,607		550,000
3510135567	ORANGE	CA		12/17/2025	7.605	600,758		1,468,000
3510135571	ATHENS	GA		12/17/2025	7.330	129,500		275,000
3510135598	MIAMI	FL		12/17/2025	7.705	1,149,640		10,320,000
3510135611	PORT ST. LUCIE	FL		12/17/2025	7.605	140,175		383,000
3510135788	NAPLES	FL		12/17/2025	7.080	252,000		580,000
3700005696	BROOKLYN	NY		06/30/2025	8.403	729,422		1,330,000
3700005697	BROOKLYN	NY		03/27/2025	8.450	330,452		4,005,000
3700005706	TAMPA	FL		05/15/2025	8.035	126,579		1,989,000
3700005713	WAYNE	NJ		03/27/2025	8.138	233,927		1,300,000
3700005736	SYOSSET	NY		03/19/2025	8.600	876,988		3,450,000
3700005773	UNION	NJ		04/03/2025	8.450	301,860		680,000
3700005775	DUMONT	NJ		03/19/2025	8.375	319,118		740,000
3700005788	SAN CLEMENTE	CA		04/11/2025	7.900	1,041,081		4,450,000
3700005789	SAN CLEMENTE	CA		04/11/2025	7.900	971,978		4,450,000
3700005797	NORWALK	CT		03/27/2025	8.375	375,424		790,000
3700005800	STAMFORD	CT		03/19/2025	8.575	562,258		1,100,000
3700005804	SEASIDE HEIGHTS	NJ		04/17/2025	8.469	349,026		750,000
3700005807	JERSEY CITY	NJ		06/30/2025	8.390	312,098		665,000
3700005812	NEWARK	NJ		03/19/2025	8.330	291,038		850,000
3700005815	EAST ORANGE	NJ		06/03/2025	8.400	349,611		725,000
3700005823	JACKSON	NJ		05/15/2025	8.185	429,609		1,540,000
3700005828	BROOKLYN	NY		04/17/2025	8.325	570,375		2,350,000
3700005832	VALLEY STREAM	NY		03/27/2025	8.425	534,471		1,775,000
3700005833	BROOKLYN	NY		04/03/2025	8.350	665,438		1,300,000
3700005838	WESTFIELD	NJ		04/11/2025	8.050	547,779		2,200,000
3700005848	UNION CITY	NJ		06/03/2025	8.380	495,129		903,000
3700005869	LOS ANGELES	CA		03/27/2025	8.330	1,453,652		3,550,000
3700005876	NEWBURGH	NY		05/15/2025	8.235	154,221		525,000
3700005878	EAST AMHERST	NY		04/11/2025	8.475	216,158		560,000
3700005886	JERSEY CITY	NJ		04/17/2025	8.280	402,773		2,900,000
3700005895	NEWARK	NJ		05/15/2025	8.210	134,989		820,000
3700005928	NEWARK	NJ		04/17/2025	8.280	247,016		590,000
3700005931	LLOYD HARBOR	NY		07/30/2025	8.415	765,253		3,150,000
3700005939	MANALAPAN	NJ		06/03/2025	8.380	122,850		248,000
3700005941	BROOKLYN	NY		06/30/2025	8.360	1,581,913		7,810,000
3700005945	LAFAYETTE	LA		07/11/2025	8.215	111,625		500,000
3700005953	LEWISBURG	TN		05/15/2025	7.960	3,152,860		10,973,600
3700005964	ANNAPOLIS	MD		05/15/2025	8.198	200,948		675,000
3700005976	AMHERST	NY		06/03/2025	8.575	214,695		437,000
3700005996	MASSAPEQUA	NY		06/03/2025	8.200	274,365		1,262,000
3700006011	MONTCLAIR	NJ		07/11/2025	8.215	1,622,863		4,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3700006012	STATEN ISLAND	NY		08/14/2025	8.350	148,151		1,700,000
3700006030	WEST HILLS	CA		06/03/2025	8.380	615,786		1,230,000
3700006044	NYACK	NY		06/30/2025	8.360	208,187		865,000
3700006049	PHILADELPHIA	PA		06/03/2025	8.380	311,513		675,000
3700006050	KEYPORT	NJ		06/30/2025	8.415	183,398		645,000
3700006057	LANCASTER	PA		06/03/2025	8.625	121,168		255,000
3700006059	MILLBURN	NJ		07/11/2025	8.210	708,508		1,650,000
3700006061	DIX HILLS	NY		07/11/2025	8.290	414,546		756,000
3700006064	BROOKLYN	NY		09/24/2025	8.175	2,782,187		6,560,000
3700006084	CRANFORD	NJ		07/30/2025	8.290	422,078		1,550,000
3700006089	MILWAUKEE	WI		06/30/2025	8.565	92,138		270,000
3700006090	PARSIPPANY	NJ		07/11/2025	8.115	257,181		950,000
3700006091	COLUMBUS	OH		07/30/2025	8.415	51,553		454,000
3700006099	LONG BEACH	NY		09/24/2025	7.900	668,728		1,525,000
3700006104	CHATHAM	NJ		08/14/2025	8.485	438,384		2,700,000
3700006113	EAST MEADOW	NY		08/14/2025	8.485	330,818		1,475,000
3700006118	RIVERVIEW	FL		09/24/2025	8.175	127,896		530,000
3700006121	BROOKLYN	NY		08/14/2025	8.360	387,051		1,175,000
3700006123	BLOOMFIELD	NJ		07/11/2025	8.315	289,941		800,000
3700006150	NEW PROVIDENCE	NJ		07/30/2025	8.290	506,025		1,700,000
3700006153	FREEHOLD	NJ		08/14/2025	8.673	178,937		500,000
3700006159	COMMACK	NY		08/14/2025	8.360	572,203		1,400,000
3700006164	MEDFORD	MA		07/30/2025	8.210	638,966		1,750,000
3700006166	NORTH PLAINFIELD	NJ		09/24/2025	8.100	287,381		600,000
3700006170	NORTHRIDGE	CA		08/14/2025	8.350	434,363		1,444,000
3700006178	WEST ORANGE	NJ		08/14/2025	8.350	460,614		900,000
3700006181	LEHIGH ACRES	FL		09/24/2025	8.250	124,751		245,000
3700006187	HASBROUCK HEIGHTS	NJ		09/24/2025	8.080	332,573		890,000
3700006197	RIDGEWOOD	NJ		09/02/2025	8.120	568,328		1,600,000
3700006198	MOUNT VERNON	NY		09/02/2025	8.745	258,131		730,000
3700006223	NEWARK	NJ		09/02/2025	8.120	242,117		515,000
3700006231	BROOKLYN	NY		09/02/2025	8.120	523,868		1,490,000
3700006245	JERSEY CITY	NJ		11/21/2025	8.010	247,455		2,065,000
3700006246	LOS ANGELES	CA		08/14/2025	8.405	470,779		991,000
3700006294	PHILADELPHIA	PA		09/24/2025	8.600	81,608		215,000
3700006332	STAMFORD	CT		09/24/2025	8.275	488,987		1,050,000
3700006346	PERKASIE	PA		10/30/2025	7.930	157,658		410,000
3700006347	ROSELLE	NJ		10/30/2025	7.930	188,955		540,000
3700006348	MIAMI	FL		11/21/2025	7.950	80,730		860,000
3700006350	MAPLEWOOD	NJ		10/30/2025	7.930	301,568		680,000
3700006351	NEW CITY	NY		11/21/2025	8.030	349,903		660,000
3700006366	KINGS PARK	NY		10/30/2025	8.275	339,812		775,000
3700006372	CAMDEN	NJ		10/30/2025	7.930	64,569		245,000
3700006382	CHATTANOOGA	TN		10/30/2025	7.930	255,645		875,000
3700006402	JACKSONVILLE	FL		10/30/2025	7.930	139,449		487,000
3700006410	STAMFORD	CT		11/21/2025	7.950	425,953		1,500,000
3700006418	GARDEN CITY	NY		11/21/2025	7.950	557,871		2,700,000
3700006421	HO-HO-KUS	NJ		11/21/2025	8.280	435,094		850,000
3700006434	NEW PROVIDENCE	NJ		11/21/2025	7.950	400,579		1,700,000
3700006436	CRESSKILL	NJ		10/30/2025	7.930	946,969		2,700,000
3700006447	SUMMIT	NJ		11/21/2025	7.950	477,506		2,000,000
3700006450	PARAMUS	NJ		11/21/2025	7.950	737,173		2,400,000
3700006459	NORWALK	CT		11/21/2025	7.950	254,841		800,000
3700006474	NEWARK	NJ		11/21/2025	7.950	371,914		850,000
3700006475	WHIPPANY	NJ		11/21/2025	7.950	325,333		1,050,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3700006476	IRVINGTON	NJ		11/21/2025	8.410	273,195		690,000
4010068263	EUCLID	OH		01/30/2025	7.190	304,962		423,250
4010084928	TRAFFORD	PA		01/30/2025	7.370	316,235		425,000
4010088217	BELLEVILLE	IL		03/28/2025	7.800	339,578		684,000
4010088412	MEMPHIS	TN		01/30/2025	7.470	324,527		465,000
4010089298	VERMILION	OH		03/28/2025	8.250	655,087		866,000
4010090149	HAVERSTRAW	NY		01/30/2025	7.350	687,784		965,000
4010090762	GREENVILLE	SC		03/28/2025	8.150	263,056		430,000
4010091998	LANSING	MI		03/28/2025	8.630	288,648		417,000
4010092135	SMITHTOWN	NY		03/28/2025	7.930	990,164		1,210,000
4010092409	PHILADELPHIA	PA		03/28/2025	7.750	268,811		360,000
4010092521	ROCKY MOUNT	NC		03/28/2025	7.640	265,517		376,000
4010092554	LUFKIN	TX		03/28/2025	7.860	285,200		434,000
4010092668	TAMPA	FL		03/28/2025	7.540	1,577,689		2,562,000
4010093107	MERRICK	NY		01/30/2025	8.200	918,260		1,090,000
4010093186	TROY	NY		03/28/2025	8.180	299,939		396,000
4010093343	BARNWELL	SC		03/28/2025	8.250	676,605		930,000
4010093447	O'FALLON	IL		03/28/2025	7.720	334,616		708,000
4010093458	WALDEN	NY		01/30/2025	6.970	754,600		1,190,000
4010093850	CANTON	OH		03/28/2025	8.540	370,536		482,000
4010094502	WYANDANCH	NY		03/28/2025	8.320	984,587		1,180,000
4010094510	BALTIMORE	MD		03/27/2025	7.860	652,759		975,000
4010096024	MASTIC BEACH	NY		03/28/2025	7.740	880,097		1,062,000
4010097511	HIGH POINT	NC		03/28/2025	8.950	355,350		503,000
4020944263	FREEHOLD	NJ		02/28/2025	7.420	9,269,084		20,285,000
4020946398	COLUMBUS	OH		08/20/2025	6.370	7,147,854		15,995,000
4020947329	FORT SMITH	AR		06/10/2025	6.910	8,104,254		11,540,500
362416211105	SPOKANE	WA		01/17/2025	8.835	988,566	27,434	1,470,600
362416211109	SPOKANE	WA		01/17/2025	8.835	884,021	239,979	1,619,000
362416211111	SPOKANE	WA		01/17/2025	8.835	900,522	19,674	1,470,600
362416211112	SPOKANE	WA		01/17/2025	8.835	827,660	6,615	1,530,600
362416211113	SPOKANE	WA		01/17/2025	8.835	869,877	14,615	1,530,600
362416211115	SPOKANE	WA		01/17/2025	8.835	913,706	102,294	1,470,600
362416211117	SPOKANE	WA		01/17/2025	8.835	1,068,153	50,740	1,619,000
362416246101	HAYWARD	CA		10/04/2024	8.820	1,014,300	208,320	3,985,000
362420431101	LOS ANGELES	CA		10/04/2024	8.575	698,800	457,000	6,050,000
362421731101	NEWTON	MA		09/23/2024	9.150	114,615	111,535	1,825,000
362422046101	SANTA ROSA BEACH	FL		09/23/2024	9.275	383,040	481,740	2,585,000
362423346101	NEWBERG	OR		01/13/2025	8.840	1		1,242,000
362424231101	CHARLOTTE	NC		10/23/2024	9.320	600,000		1,450,000
362424246101	SARASOTA	FL		11/18/2024	9.095	1,744,200		5,275,000
362424946101	HANAHAN	SC		11/22/2024	9.595	1,795,435	668,865	5,250,000
362425631101	LOS ANGELES	CA		11/08/2024	8.945	2,132,000	658,000	8,135,500
362428046101	LAKEWOOD	NJ		12/13/2024	9.410	1,947,000	696,000	8,299,000
362428046102	LAKEWOOD	NJ		12/13/2024	9.410	1,190,000	719,000	8,040,000
362428046103	LAKEWOOD	NJ		12/13/2024	9.410	2,718,000	196,000	9,356,000
362428046104	LAKEWOOD	NJ		12/13/2024	9.410	1,520,000	1,605,000	8,245,000
362428833101	BROOKLYN	NY		12/23/2024	8.910	441,600		3,630,000
362430131101	LOS ANGELES	CA		12/13/2024	8.660	1,080,350		4,025,000
362430411101	WEST CHESTER	PA		01/13/2025	8.835	1,330,000		1,900,000
362431731101	NEW HOPE	PA		01/13/2025	9.090	4,033,000	285,000	6,800,000
362431846102	PUYALLUP	WA		01/13/2025	8.835	180,000		1,160,000
362434711102	DALLAS	TX		02/10/2025	8.845	643,493		825,000
362434711103	DALLAS	TX		02/10/2025	8.845	655,175		840,000
362434711104	DALLAS	TX		02/10/2025	8.845	645,840		828,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
362434711105	DALLAS	TX		02/10/2025	8.845	651,300		835,000
362435811101	SEATTLE	WA		02/27/2025	8.220	495,000		675,000
362436523101	ARCADIA	CA		02/10/2025	8.840	2,999,700		4,000,000
362436531101	TUMWATER	WA		02/27/2025	8.720	513,966		687,000
362502021101	BATON ROUGE	LA		02/27/2025	8.220	230,000		380,000
362502021102	LIVERMORE	CA		02/27/2025	8.220	568,000		860,000
362502631101	BROOKLYN	NY		03/11/2025	8.175	499,500		765,000
362502671101	WORCESTER	MA		03/11/2025	8.675	417,650	85,000	1,385,000
362502721101	WASHINGTON	DC		02/27/2025	8.220	337,000		485,000
362502731101	LOS ANGELES	CA		03/11/2025	8.675	632,250	21,000	1,725,000
362502741101	SEATTLE	WA		03/11/2025	8.425	1,434,000		2,501,000
362503311101	SAINT PETERSBURG	FL		03/26/2025	7.800	416,000		520,000
362503311102	BOWLING GREEN	KY		03/26/2025	7.800	174,000		348,000
362503512101	DALLAS	TX		03/26/2025	8.175	562,100		704,000
362503512102	DALLAS	TX		03/26/2025	8.175	562,100		719,000
362503512103	DALLAS	TX		03/26/2025	8.175	562,100		703,000
362503512104	DALLAS	TX		03/26/2025	8.175	562,100		719,000
362503512105	DALLAS	TX		03/26/2025	8.175	562,100		703,000
362503512106	DALLAS	TX		03/26/2025	8.175	562,100		717,000
362503512107	DALLAS	TX		03/26/2025	8.175	562,100		703,000
362503512108	DALLAS	TX		03/26/2025	8.175	562,100		718,000
362503512109	DALLAS	TX		03/26/2025	8.175	562,100		703,000
362503512110	DALLAS	TX		03/26/2025	8.175	562,100		718,000
362503512111	DALLAS	TX		03/26/2025	8.175	562,100		704,000
362503521101	BEVERLY HILLS	CA		03/11/2025	7.930	3,375,000		4,534,000
362505733102	PORTLAND	ME		05/12/2025	7.960	1,538,800		3,400,000
362506317102	NEWBURYPORT	MA		05/12/2025	8.185	1,203,750		1,605,000
362506331101	LAWNDALE	CA		04/17/2025	8.350	500,000		776,000
362506523101	BROOKLYN	NY		04/17/2025	8.075	809,000		1,700,000
362507541101	SEATTLE	WA		04/17/2025	7.475	346,250		2,228,000
362507571101	SEATTLE	WA		04/17/2025	7.530	893,600		2,940,000
362507631101	ENCINO	CA		04/17/2025	7.825	1,828,000		3,980,000
362507721101	SAN BERNARDINO	CA		04/17/2025	8.275	451,500		603,000
362507931101	PARADISE VALLEY	AZ		05/12/2025	7.430	3,219,081		10,400,000
362508411102	DALLAS	TX		04/17/2025	7.975	643,493		825,000
362508421102	SCOTTSDALE	AZ		04/17/2025	7.220	825,000		1,100,000
362509371101	BELL CANYON	CA		05/27/2025	8.185	2,743,196		4,735,000
362511041101	DALLAS	TX		05/27/2025	7.385	1,218,800		2,090,000
362511943101	SEATTLE	WA		06/12/2025	7.515	1,344,000		4,629,000
362512533101	JERSEY CITY	NJ		10/24/2025	7.770	351,250		975,000
362512821101	SAN DIEGO	CA		06/12/2025	7.935	626,250		1,120,000
362512841101	DALLAS	TX		06/12/2025	7.515	1,103,500		2,203,000
362513141101	HOUSTON	TX		06/12/2025	8.265	285,000		1,550,000
362513331101	SOLANA BEACH	CA		07/30/2025	7.660	1,783,000		4,880,000
362513333101	BROOKLYN	NY		08/13/2025	7.860	1,600,000		5,600,000
362513521101	ANAHEIM	CA		07/01/2025	7.695	825,000		1,100,000
362513921101	DUBLIN	CA		07/01/2025	8.070	730,500		1,225,000
362514721101	SAN FRANCISCO	CA		07/01/2025	7.695	1,160,000		2,825,000
362514911101	SEATTLE	WA		07/01/2025	7.445	341,250		3,108,000
362516453342	PARADISE VALLEY	AZ		07/30/2025	8.190	1,368,591		8,400,000
362516970554	HOUSTON	TX		08/13/2025	8.185	51,000		503,000
362517070903	CHATTANOOGA	TN		07/30/2025	8.365	267,600		409,000
362517437353	LOS ANGELES	CA		07/30/2025	7.790	1,489,075		3,900,000
362517479048	LOS ANGELES	CA		08/13/2025	7.860	1,572,500		3,830,000
362517770554	ENCINITAS	CA		08/13/2025	8.305	1,000,000		5,217,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
362518153342	SEATTLE	WA		08/13/2025	7.510	403,000		2,636,000
362518157951	SEATTLE	WA		08/13/2025	7.510	686,250		2,495,000
362518828956	LAKEWOOD	CO		12/12/2025	7.940	5,500,000		6,995,160
362518853342	CORONADO	CA		09/05/2025	8.100	2,401,250		3,763,000
362518928956	SEVIERVILLE	TN		09/10/2025	8.175	75,001		967,500
362519700714	LEHIGH ACRES	FL		10/02/2025	7.725	131,001		405,000
362519700715	LEHIGH ACRES	FL		10/02/2025	7.725	131,001		405,000
362519700716	LEHIGH ACRES	FL		10/02/2025	7.725	111,001		405,000
362519700717	LEHIGH ACRES	FL		10/02/2025	7.725	113,001		405,000
362519700718	LABELLE	FL		10/02/2025	7.725	244,100		400,000
362519900721	BRENTWOOD	TN		09/10/2025	8.175	650,000		4,500,000
362520200728	HOUSTON	TX		09/10/2025	8.045	186,000		1,475,000
362520400732	POTOMAC	MD		09/10/2025	8.275	485,000		4,200,000
362520400733	LA CANADA FLINTRIDGE	CA		09/05/2025	7.875	3,900,000		5,400,000
362521800773	OAKLAND	CA		10/02/2025	8.100	1,587,000		6,684,000
362522400787	PROSPER	TX		10/02/2025	8.045	1,137,500		5,200,000
362523100805	TORRANCE	CA		10/24/2025	7.475	436,250		635,000
362523200809	BULLHEAD CITY	AZ		10/24/2025	8.045	279,930		700,000
362525300853	HOUSTON	TX		10/24/2025	8.220	226,200		2,600,000
362525300854	SAN DIEGO	CA		12/24/2025	7.727	668,000		1,609,000
362525400860	LOS ANGELES	CA		11/05/2025	7.710	2,004,600		6,300,000
362525400867	DALLAS	TX		12/04/2025	7.765	6,608,899		8,500,000
362525500872	VALLEY CENTER	CA		10/24/2025	8.350	474,000		840,000
362525800880	NORTH CALDWELL	NJ		11/05/2025	8.235	3,858,627		5,214,000
362525900888	SHAKOPEE	MN		11/05/2025	7.230	165,500		250,000
362526600908	HARLINGEN	TX		11/24/2025	8.110	17,000		538,000
362526700912	EDINBURG	TX		11/05/2025	8.860	110,400		250,000
362527200924	DIX HILLS	NY		11/24/2025	7.685	1,116,000		1,960,000
362527300925	HOUSTON	TX		11/05/2025	7.480	186,750		1,490,000
362527300928	BULLHEAD CITY	AZ		11/05/2025	7.555	212,200		670,000
362528100938	SAN DIEGO	CA		11/05/2025	7.735	989,800		1,479,000
362528200939	PLEASANTON	CA		10/24/2025	7.545	946,000		1,415,000
362528600942	VERO BEACH	FL		11/24/2025	7.610	160,950		275,000
362528900947	ORMOND BEACH	FL		11/24/2025	7.610	171,750		265,000
362529000948	EDMONDS	WA		11/05/2025	8.035	605,625		1,250,000
362529400960	SHORELINE	WA		11/24/2025	7.785	612,000		1,145,000
362529400963	SAN FRANCISCO	CA		11/24/2025	7.985	890,000		5,300,000
362529500965	WHEATLAND	CA		11/24/2025	7.623	150,000		380,000
362529700974	SAN DIEGO	CA		11/24/2025	7.485	436,500		915,000
362529800976	SURPRISE	AZ		11/24/2025	7.535	321,810		458,500
362530200983	HILTON HEAD ISLAND	SC		12/04/2025	8.310	1,806,000		2,900,000
362530300996	MELBOURNE	FL		11/24/2025	8.110	336,500		590,000
362531101019	CHICAGO	IL		12/04/2025	7.690	147,450		383,000
362531101020	RISING SUN	MD		12/12/2025	8.240	166,500		310,000
362531601027	FRESNO	CA		12/12/2025	7.190	250,425		475,000
362531701028	NORCO	CA		12/24/2025	7.364	485,250		755,000
362531701034	NASHVILLE	TN		12/24/2025	7.175	720,000		910,000
362532401049	LABELLE	FL		12/24/2025	8.065	1		405,000
362532501053	LOS ANGELES	CA		12/24/2025	7.600	993,500		2,490,000
404333658726	VON ORMY	TX		07/23/2025	6.433	45,000,000		85,291,200
404333658731	WATAUGA	TX		06/30/2025	4.810	6,303,000		10,280,600
404333658734	PHOENIX	AZ		07/31/2025	5.290	35,181,340		50,551,592
404333658736	WEST PALM BEACH	FL		05/12/2025	6.454	4,070,000		6,622,210
404333658756	SIMPSONVILLE	SC		10/07/2025	5.870	8,700,000		15,710,400
404333658761	MIDDLEBURG	FL		11/14/2025	6.603	1,391,554		18,705,052

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
404333658772	SUMMERVILLE	SC		11/06/2025	5.490	1,320,000		2,722,200
19353	LONDON	GBR		06/28/2022	4.800		101,759,935	594,945,597
323060037	BAKERSFIELD	CA		07/26/2023	10.115		4,000	4,860,000
323060142	BAKERSFIELD	CA		07/26/2023	10.553		341,075	4,320,000
323070401	BAKERSFIELD	CA		09/15/2023	10.100		227,128	7,610,000
323070740	WOODINVILLE	WA		11/28/2023	10.013		117,188	6,600,000
323070808	BAKERSFIELD	CA		09/15/2023	10.405		530,136	7,525,000
323090480	BAKERSFIELD	CA		11/28/2023	10.155		78,691	2,680,000
323100646	WOODINVILLE	WA		11/28/2023	10.013		112,759	7,100,000
323100677	WOODINVILLE	WA		11/28/2023	10.013		86,680	5,000,000
323100944	WOODINVILLE	WA		11/28/2023	10.138		526,471	7,000,000
323100975	WOODINVILLE	WA		11/28/2023	10.013		204,926	5,000,000
323120418	HEBER CITY	UT		04/11/2024	9.950		90,096	3,370,000
323120479	HEBER CITY	UT		04/11/2024	9.950		496,468	5,320,000
324020613	TUCSON	AZ		05/23/2024	9.710		34,286	1,560,000
324030291	RICHLAND	WA		05/23/2024	9.710		36,800	575,000
324030853	PORTLAND	OR		05/23/2024	9.580		23,150	1,752,000
324040007	BIG BEAR LAKE	CA		07/01/2024	9.570		12,484	975,000
324040103	HENDERSON	NV		07/01/2024	9.570		113,256	2,700,000
324040347	PORTLAND	OR		07/01/2024	9.770		102,000	1,753,000
324060367	EAGLE	ID		10/03/2024	8.968		272,058	1,910,000
324070649	KENNEWICK	WA		08/20/2024	9.630		174,250	1,080,000
3300004435	PARAMUS	NJ		04/05/2023	9.080		62,703	1,347,500
3300004518	PARAMUS	NJ		06/23/2023	9.645		49,203	1,225,000
3300004523	PARAMUS	NJ		06/23/2023	9.645		43,990	1,176,000
3300004539	PARAMUS	NJ		06/23/2023	9.645		56,326	1,016,750
3300004966	WHEELING	WV		06/24/2024	9.445		24,625	258,720
3300005020	MANVILLE	NJ		04/02/2024	9.970		13,918	220,500
3300005058	SAINT PETERSBURG	FL		06/24/2024	9.735		9,869	239,610
3300005075	SPRING VALLEY	NY		07/17/2024	9.445		23,508	1,288,700
3300005127	LAKEWOOD	NJ		07/17/2024	9.365		118,679	1,220,100
3300005197	JERSEY CITY	NJ		07/17/2024	9.365		26,766	318,500
3300005354	NORWALK	CT		10/09/2024	8.755		4,329	323,400
3300005355	HICKSVILLE	NY		11/06/2024	8.840		39,085	390,775
3300005393	NEWARK	NJ		10/09/2024	8.355		25,137	257,250
3300005400	NEW WINDSOR	NY		11/06/2024	8.920		6,735	240,100
3300005405	CROTON ON HUDSON	NY		11/06/2024	8.845		19,225	539,000
3300005406	CROTON ON HUDSON	NY		11/06/2024	8.845		22,858	588,000
3300005414	NEWBURGH	NY		11/06/2024	8.920		8,244	215,600
3300005419	ROSSVILLE	GA		11/06/2024	9.445		20,689	117,600
3300005431	LYNDHURST	NJ		11/06/2024	8.665		34,627	367,500
3300005459	DELANCO	NJ		12/18/2024	8.595		6,413	129,850
3300005462	ENNIS	TX		12/18/2024	8.595		8,244	345,450
3300005466	BLOOMFIELD	NJ		11/06/2024	8.665		53,985	404,250
3300005492	MIAMI	FL		12/18/2024	8.595		2,630	245,000
3300005526	TRENTON	NJ		12/18/2024	8.685		12,611	107,800
3300005561	MILFORD	CT		12/18/2024	8.595		8,221	237,650
3300005571	SYOSSET	NY		12/18/2024	8.810		26,400	3,234,000
3300005589	LAKE WORTH	FL		12/18/2024	8.595		55,725	257,250
3310041530	TROY	NY		09/28/2022	7.550		688	95,700
3310046611	SPRINGFIELD GARDENS	NY		04/19/2023	8.040		2,346	360,000
3310050689	CLINTON	MD		05/25/2023	8.148		6,971	120,000
3310051177	BROOKLYN	NY		06/21/2023	7.940		58,428	1,725,000
3310051307	CAPE CORAL	FL		06/21/2023	8.876		7,650	118,500
3310054164	WOODLAND PARK	CO		08/31/2023	8.498		3,294	327,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310054322	CLOVIS	CA		09/15/2023	7.940		10,870	150,000
3310054953	SAINT LOUIS	MO		09/15/2023	9.086		1,752	36,900
3310055249	NORTH PORT	FL		10/06/2023	8.316		15,031	129,600
3310055740	BROOKLYN	NY		08/31/2023	8.715		29,075	1,410,000
3310055916	WAINSCOTT	NY		08/31/2023	8.666		18,023	2,340,000
3310057441	CHICAGO	IL		10/06/2023	9.086		8,860	75,000
3310057804	OJAI	CA		09/15/2023	7.690		20,214	1,170,000
3310057806	PHILADELPHIA	PA		08/31/2023	9.016		1,960	78,600
3310057964	SAN DIEGO	CA		09/15/2023	8.148		45,490	1,672,500
3310058127	CAPE CORAL	FL		10/06/2023	8.806		32,487	147,000
3310058780	HANNA	IN		10/06/2023	8.666		2,591	38,700
3310059337	BIRMINGHAM	AL		10/31/2023	9.121		19,189	397,500
3310059407	WELLESLEY	MA		09/15/2023	8.491		126,335	1,401,000
3310059411	ST. LOUIS	MO		09/15/2023	8.771		5,740	78,000
3310059505	CLEVELAND	OH		10/06/2023	9.016		2,490	138,000
3310059895	MONROE	NY		11/21/2023	8.491		43,365	1,080,000
3310060322	GUN BARREL CITY	TX		10/06/2023	9.016		5,372	71,700
3310060521	HOUSTON	TX		10/31/2023	8.498		42,351	592,500
3310061238	PARAMUS	NJ		10/31/2023	8.960		12,391	555,000
3310061435	DECATUR	GA		10/31/2023	8.666		3,885	93,600
3310061854	MONROE	NY		11/21/2023	8.491		46,577	1,020,000
3310061904	MONROE	NY		12/22/2023	8.491		90,256	1,020,000
3310062022	NEW BRITAIN	CT		11/21/2023	8.141		11,353	121,500
3310062222	PORT CHARLOTTE	FL		10/31/2023	8.806		9,234	282,300
3310062383	LIVINGSTON	NJ		12/22/2023	9.121		27,447	480,000
3310062387	CLEVELAND HEIGHTS	OH		02/15/2024	8.925		1,374	70,500
3310062472	VALLEY SPRINGS	CA		11/29/2023	8.673		14,838	199,500
3310063087	HAMBURG	NY		12/28/2023	8.610		1,951	73,500
3310063305	WASHINGTON	DC		11/21/2023	8.141		3,691	201,000
3310064063	CAPE CORAL	FL		02/15/2024	8.960		6,325	120,000
3310064269	EDISON	NJ		12/22/2023	8.841		8,021	280,500
3310064386	WILDWOOD	NJ		04/30/2024	8.498		199,990	1,416,000
3310064813	CHICAGO	IL		12/22/2023	8.141		16,252	135,000
3310066276	HOUSTON	TX		01/23/2024	8.491		24,878	702,000
3310066350	WINTER PARK	FL		01/23/2024	9.121		138,980	708,000
3310066927	BRONX	NY		09/18/2024	8.771		14,687	214,500
3310066999	EAST SETAUKET	NY		01/23/2024	8.666		9,504	232,500
3310067378	BARNWELL	SC		01/23/2024	8.841		2,289	180,000
3310068945	CHICAGO	IL		02/15/2024	8.925		18,065	96,000
3310069797	BALTIMORE	MD		04/12/2024	8.463		15,088	69,000
3310069806	CARMEL	NY		03/14/2024	8.610		7,712	189,000
3310070231	LEHIGH ACRES	FL		08/19/2024	8.498		6,855	165,000
3310070607	PORTAGE	IN		07/29/2024	8.498		12,975	132,000
3310070839	LOS ANGELES	CA		04/05/2024	8.463		75,386	900,000
3310070957	BOSTON	MA		04/19/2024	8.673		7,428	226,500
3310071086	STOW	MA		09/18/2024	9.016		5,019	235,500
3310071345	WAIANAE	HI		09/03/2024	8.666		149	441,000
3310071457	HOUSTON	TX		08/26/2024	9.121		90,636	606,000
3310072148	PORT CHARLOTTE	FL		07/29/2024	8.673		49,950	237,300
3310072238	CAPE CORAL	FL		04/19/2024	8.498		2,448	112,500
3310072896	ELLINGTON	CT		04/19/2024	8.141		12,434	126,000
3310073014	SAN ANTONIO	TX		07/19/2024	9.366		16,534	330,000
3310073202	OCALA	FL		04/12/2024	8.498		29,634	489,000
3310073488	NORTH BERGEN	NJ		07/19/2024	8.323		15,454	270,000
3310073529	MONROE	NY		06/04/2024	8.491		52,097	1,963,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310073883	COLUMBUS	GA		07/29/2024	8.617		1,723	44,700
3310073935	SURRY	VA		05/17/2024	8.841		26,040	105,000
3310073968	WEST COLUMBIA	SC		07/29/2024	9.289		8,056	110,400
3310074083	LABELLE	FL		07/29/2024	9.135		11,007	139,500
3310074116	LABELLE	FL		07/29/2024	9.135		12,731	139,500
3310074307	NORWICH	CT		07/29/2024	9.135		1,515	215,000
3310074321	SKANEATELES	NY		05/23/2024	9.016		90,174	1,956,000
3310075277	KUNKLETOWN	PA		05/10/2024	8.841		4,060	65,100
3310076129	SCRANTON	PA		09/26/2024	9.086		7,225	76,500
3310076240	DALLAS	TX		05/23/2024	8.666		19,253	374,700
3310076481	LORIS	SC		07/29/2024	9.289		9,358	99,000
3310076507	LORIS	SC		07/29/2024	9.289		17,255	104,400
3310076590	GARY	IN		06/14/2024	9.016		7,603	49,500
3310077243	NORTH PT	FL		08/19/2024	8.666		18,028	134,400
3310077295	ORLANDO	FL		08/19/2024	8.666		56,942	229,500
3310077488	FLORHAM PARK	NJ		08/19/2024	9.289		32,834	592,500
3310077597	CAPE CORAL	FL		09/18/2024	9.289		24,723	114,900
3310077685	WEST MILFORD	NJ		06/14/2024	8.771		14,583	162,900
3310077759	RIVERSIDE	CA		09/18/2024	8.428		4,106	171,000
3310077833	MYRTLE BEACH	SC		10/03/2024	9.404		16,018	226,500
3310077935	PARAGOULD	AR		07/29/2024	8.771		6,750	56,100
3310077953	KEMP	TX		07/29/2024	8.666		7,674	461,100
3310078041	BIRMINGHAM	AL		07/29/2024	9.016		1,694	60,300
3310078073	FORKED RIVER	NJ		07/29/2024	8.820		32,982	348,000
3310078457	RIDGEFIELD	CT		09/26/2024	8.771		61,628	405,000
3310078467	MEMPHIS	TN		08/26/2024	8.841		4,219	82,500
3310078468	MEMPHIS	TN		09/10/2024	8.841		3,892	84,000
3310078617	WELLFORD	SC		09/10/2024	8.666		14,667	143,400
3310078649	CAPE CORAL	FL		07/29/2024	8.666		78,499	159,000
3310078655	CAPE CORAL	FL		07/29/2024	8.673		37,137	165,000
3310078706	MICHIGAN CITY	IN		09/03/2024	8.666		19,683	120,000
3310078720	BELMONT	NC		07/29/2024	9.135		6,594	96,000
3310078721	BELMONT	NC		07/29/2024	9.135		14,339	123,000
3310078792	MIAMI	FL		08/19/2024	8.841		24,463	155,400
3310078794	MIAMI	FL		08/19/2024	8.841		25,940	154,500
3310078903	EAST HAMPTON	NY		09/18/2024	8.666		87,534	1,125,000
3310079020	DETROIT	MI		10/10/2024	9.016		25,468	120,000
3310079135	PALM BAY	FL		08/26/2024	8.498		673	97,500
3310079196	CLOVER	SC		08/26/2024	9.289		24,617	172,500
3310079515	BOERNE	TX		08/19/2024	9.702		35,135	690,000
3310079529	PHILADELPHIA	PA		10/03/2024	8.148		20,076	82,500
3310079629	EVANSVILLE	IN		08/26/2024	9.016		12,232	49,200
3310079792	ROME	NY		09/03/2024	9.016		1,886	135,000
3310079841	BRIDGEWATER	MA		09/18/2024	8.771		34,235	300,000
3310079899	PHILADELPHIA	PA		10/03/2024	9.086		4,689	247,500
3310079906	ROMEOVILLE	IL		08/26/2024	8.526		16,157	98,400
3310079953	CAPE CORAL	FL		08/19/2024	8.673		64,486	184,500
3310079955	CAPE CORAL	FL		08/19/2024	8.673		80,747	184,500
3310080186	MILWAUKEE	WI		08/26/2024	8.771		6,234	48,000
3310080209	GREENVILLE	SC		12/30/2024	8.841		14,985	840,000
3310080214	SACRAMENTO	CA		08/19/2024	8.316		2,676	450,000
3310080230	THOMASVILLE	NC		09/18/2024	9.289		600	57,450
3310080274	ENDICOTT	NY		09/10/2024	8.316		7,994	148,500
3310080296	NEW HARTFORD	NY		10/23/2024	8.785		322	141,000
3310080359	LIVINGSTON	NJ		08/19/2024	8.666		43,891	520,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310080437	PHILADELPHIA	PA		09/10/2024	8.778		12,165	94,500
3310080517	NANTICOKE	PA		09/26/2024	9.016		2,970	28,500
3310080677	ORANGE	CT		08/26/2024	8.771		14,780	150,000
3310080698	HILLSDALE	MI		09/26/2024	8.141		12,789	67,500
3310080718	MIDDLETOWN	OH		09/18/2024	8.925		6,430	42,300
3310080833	PLAINFIELD	NJ		10/03/2024	8.323		8,353	202,500
3310080866	BRADENTON	FL		08/26/2024	8.141		14,580	232,500
3310080910	HIGH POINT	NC		12/05/2024	9.289		23,192	63,000
3310080958	LIVINGSTON	NJ		08/19/2024	8.666		47,817	615,000
3310080975	LEHIGH ACRES	FL		09/03/2024	9.702		12,733	115,500
3310081005	OAKLAND	CA		09/03/2024	8.673		5,892	225,000
3310081034	PALM BAY	FL		09/10/2024	8.498		581	108,000
3310081035	PALM COAST	FL		09/03/2024	8.498		1,755	123,900
3310081038	PALM COAST	FL		09/10/2024	8.498		3,067	125,700
3310081051	TENAFLY	NJ		09/18/2024	8.771		7,511	428,100
3310081233	NEW LONDON	CT		08/26/2024	8.323		10,542	98,700
3310081305	AIKEN	SC		10/31/2024	9.289		13,566	61,500
3310081398	ATLANTA	GA		08/19/2024	8.771		3,641	78,000
3310081499	ORANGEBURG	SC		08/19/2024	8.771		6,861	44,400
3310081715	CAMBRIA HEIGHTS	NY		08/26/2024	8.442		3,671	244,500
3310081961	ALBRIGHTSVILLE	PA		09/03/2024	8.771		4,247	60,900
3310082097	WINDHAM	CT		09/03/2024	8.897		6,794	75,600
3310082223	PALM SPRINGS	CA		09/18/2024	7.690		36,338	390,000
3310082327	LEHIGH ACRES	FL		10/03/2024	9.289		47,602	324,000
3310082354	GREENWICH	CT		08/26/2024	8.771		13,366	652,500
3310082706	NEW ORLEANS	LA		09/18/2024	8.498		4,586	104,400
3310082800	TAVARES	FL		10/31/2024	9.289		12,485	146,400
3310083103	CHICAGO	IL		09/18/2024	8.498		1,604	111,000
3310083136	HAMMOND	IN		10/03/2024	8.659		2,677	78,600
3310083344	LIVINGSTON	NJ		09/18/2024	8.666		80,101	528,000
3310083354	LOS ANGELES	CA		09/18/2024	8.428		56,120	787,500
3310083467	PLAINFIELD	NJ		09/26/2024	9.359		16,692	171,600
3310083495	MARSHFIELD	MA		09/18/2024	8.771		19,275	247,800
3310083609	EDISON	NJ		09/18/2024	9.296		30,056	492,600
3310083750	NEW ORLEANS	LA		10/31/2024	9.289		18,139	99,000
3310083772	LEHIGH ACRES	FL		10/31/2024	8.666		17,573	91,500
3310083788	PARK FOREST	IL		09/18/2024	9.086		4,481	49,500
3310083829	LEHIGH ACRES	FL		10/03/2024	9.289		8,115	91,500
3310083830	LEHIGH ACRES	FL		10/31/2024	9.289		9,169	91,500
3310083957	MABANK	TX		09/26/2024	8.666		53,017	327,900
3310084224	CASSELBERRY	FL		09/18/2024	8.771		14,850	154,500
3310084373	KINGS MOUNTAIN	NC		10/03/2024	8.841		4,710	302,400
3310084398	SHIRLEY	NY		10/10/2024	8.148		15,980	126,000
3310084481	WEST HEMPSTEAD	NY		09/26/2024	8.498		16,944	225,000
3310084498	LAGO VISTA	TX		10/03/2024	8.841		9,769	119,700
3310084523	BECKLEY	WV		10/03/2024	8.666		14,776	44,400
3310084588	OAKLAND	CA		09/10/2024	8.736		26,522	270,000
3310084624	MAYWOOD	IL		10/03/2024	9.016		3,525	120,000
3310084717	COLUMBUS	OH		10/10/2024	8.659		7,425	63,300
3310084843	LEHIGH ACRES	FL		10/31/2024	8.666		22,943	86,400
3310085032	NORTH DINWIDDIE	VA		10/03/2024	8.673		891	76,500
3310085163	DETROIT	MI		10/03/2024	8.981		19,825	153,000
3310085228	PHILADELPHIA	PA		12/05/2024	8.645		19,847	96,000
3310085456	BROOKLYN	NY		11/21/2024	8.771		4,660	390,000
3310085459	MACON	GA		12/05/2024	8.785		14,623	72,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310085467	DELRAY BEACH	FL		12/12/2024	8.925		5,157	219,000
3310085495	GRANBURY	TX		12/19/2024	8.981		25,995	75,000
3310085497	MEBANE	NC		11/21/2024	9.296		45,363	231,300
3310085537	ECORSE	MI		10/10/2024	9.016		3,304	40,500
3310085546	TOLEDO	OH		10/10/2024	8.148		13,469	90,000
3310085630	BROWNS MILLS	NJ		10/10/2024	8.771		3,401	103,500
3310085719	DELRAY BEACH	FL		11/14/2024	8.323		9,950	234,000
3310085908	INDIANAPOLIS	IN		10/10/2024	8.925		14,436	78,000
3310085983	CLEVELAND	OH		10/31/2024	9.016		10,091	84,000
3310086105	MELROSE PARK	IL		10/10/2024	8.666		12,073	97,500
3310086134	WYANDANCH	NY		12/05/2024	8.141		15,417	204,000
3310086154	CHICAGO	IL		10/10/2024	8.743		5,474	91,500
3310086205	LEHIGH ACRES	FL		11/21/2024	9.289		11,877	93,000
3310086439	OLD FORGE	PA		10/31/2024	8.708		1,752	73,500
3310086443	NORTH BELLMORE	NY		11/21/2024	9.023		14,108	207,000
3310086450	LAKE MARY	FL		10/31/2024	8.582		17,985	372,000
3310086475	SEYMOUR	IN		10/31/2024	9.023		4,704	47,700
3310086535	JERSEY CITY	NJ		11/21/2024	7.700		30,502	342,000
3310086631	HOUSTON	TX		12/12/2024	8.666		50,837	117,000
3310086642	INDIANAPOLIS	IN		10/31/2024	8.624		7,792	76,500
3310086692	PHILADELPHIA	PA		10/10/2024	8.645		15,414	120,000
3310086755	HONOLULU	HI		10/31/2024	7.950		11,769	487,500
3310086802	NEPTUNE CITY	NJ		10/23/2024	7.700		19,454	222,000
3310086805	IRVINGTON	NJ		11/21/2024	8.428		11,668	192,900
3310086825	BRICK	NJ		10/31/2024	8.428		7,425	175,500
3310086919	FRANKLIN PARK	IL		10/10/2024	8.498		14,746	109,500
3310087014	BRADENTON	FL		12/05/2024	8.491		1,634	42,300
3310087042	STERLING	CO		10/31/2024	8.645		14,078	68,250
3310087064	NEW ORLEANS	LA		12/05/2024	9.499		22,349	70,500
3310087083	CHESTER	SC		10/31/2024	8.645		7,983	70,500
3310087116	ATHENS	GA		10/31/2024	8.498		60,373	241,800
3310087170	RICHTON PARK	IL		10/31/2024	8.323		3,445	61,500
3310087213	THE BRONX	NY		12/12/2024	8.610		41,449	330,000
3310087251	TOLEDO	OH		12/05/2024	8.148		4,871	48,000
3310087399	GENEVA	IL		10/31/2024	7.940		10,115	147,000
3310087413	GREAT FALLS	SC		12/05/2024	8.645		7,102	44,400
3310087521	CHICAGO	IL		11/21/2024	8.638		15,855	88,500
3310087624	CHICAGO	IL		10/31/2024	8.498		4,042	75,000
3310087745	SAN CLEMENTE	CA		10/23/2024	8.295		19,424	378,000
3310087810	EAST MCKEESPORT	PA		10/23/2024	8.645		1,476	51,000
3310087838	LAKELAND	FL		11/21/2024	8.428		14,969	78,000
3310087881	CHICAGO	IL		10/31/2024	7.950		17,310	96,000
3310088052	HUNTERSVILLE	NC		11/21/2024	9.366		2,565	112,500
3310088121	RIO RANCHO	NM		11/14/2024	8.148		1,636	86,100
3310088209	PHILADELPHIA	PA		11/21/2024	8.428		1,322	61,500
3310088352	OAKLAND PARK	FL		11/14/2024	8.498		7,623	186,000
3310088364	MOUNT HOLLY	NJ		10/31/2024	8.855		267	82,500
3310088376	PHILADELPHIA	PA		10/31/2024	8.687		10,291	70,500
3310088474	ALBANY	NY		11/21/2024	7.920		18,414	55,500
3310088481	PHILADELPHIA	PA		11/21/2024	8.680		14,926	103,500
3310088607	HOUSTON	TX		11/14/2024	7.700		4,722	159,000
3310088929	LEHIGH ACRES	FL		11/14/2024	8.666		21,050	87,000
3310088931	LEHIGH ACRES	FL		11/14/2024	8.666		23,519	93,000
3310088972	TROY	NY		11/21/2024	8.435		8,081	62,100
3310088995	BUSHKILL	PA		10/31/2024	8.645		9,779	103,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310089011	DENVER	CO		11/21/2024	8.428		31,429	300,000
3310089046	ROSEVILLE	CA		11/21/2024	7.200		28,126	130,500
3310089275	METAIRIE	LA		11/21/2024	8.666		1,485	142,500
3310089331	MASTIC	NY		11/21/2024	8.428		7,425	193,500
3310089336	CARMEL	IN		11/21/2024	8.743		22,023	191,400
3310089494	LAKE RONKONKOMA	NY		12/12/2024	8.106		16,335	178,500
3310089526	ARANSAS PASS	TX		12/05/2024	8.554		3,237	37,200
3310089555	METAIRIE	LA		11/14/2024	8.743		6,715	65,700
3310089633	ALLENTOWN	PA		12/05/2024	8.673		8,910	89,400
3310089706	MILFORD	PA		11/21/2024	8.673		4,396	75,000
3310089707	STONY BROOK	NY		12/30/2024	8.253		32,328	200,700
3310089712	DETROIT	MI		12/19/2024	8.666		8,910	39,600
3310089716	MIAMI	FL		12/30/2024	8.141		15,593	90,000
3310089797	NEW WINDSOR	NY		12/12/2024	7.730		22,275	109,500
3310089828	CHICAGO	IL		12/12/2024	8.666		6,818	72,000
3310089947	EAST BRUNSWICK	NJ		12/19/2024	8.582		25,245	186,000
3310089958	LOS ANGELES	CA		12/30/2024	7.940		811	255,000
3310090030	SPARTANBURG	SC		12/19/2024	7.700		116,365	300,000
3310090085	CALUMET CITY	IL		12/19/2024	8.666		11,345	52,500
3310090146	BLUFFTON	SC		11/21/2024	8.428		5,011	174,900
3310090168	ST LOUIS	MO		12/12/2024	8.582		4,004	26,700
3310090220	BALTIMORE	MD		12/19/2024	8.470		4,171	76,500
3310090256	HILLSIDE	IL		12/12/2024	8.428		8,316	103,500
3310090319	BRIDGEPORT	CT		12/12/2024	7.940		26,944	156,000
3310090415	FINDLAY	OH		12/19/2024	8.666		3,713	45,000
3310090416	ZANESVILLE	OH		12/19/2024	8.645		21,035	84,750
3310090455	FINDLAY	OH		12/19/2024	8.666		6,534	45,000
3310090476	PATERSON	NJ		12/12/2024	8.428		28,750	179,400
3310090483	PHILADELPHIA	PA		12/12/2024	8.582		8,910	55,500
3310090503	LANSING	IL		12/19/2024	8.428		6,356	48,300
3310090649	IRVINGTON	NJ		12/12/2024	7.920		20,151	174,300
3310090677	DETROIT	MI		12/12/2024	8.470		4,936	37,500
3310090716	PHILADELPHIA	PA		12/12/2024	8.666		35,680	94,500
3310090730	JERSEY CITY	NJ		12/19/2024	8.645		6,712	372,000
3310090754	PHILADELPHIA	PA		12/12/2024	8.841		29,826	90,000
3310090837	ZANESVILLE	OH		12/19/2024	8.582		5,793	73,500
3310090904	CHICAGO	IL		12/19/2024	7.940		17,471	105,000
3310091022	SUFFOLK	VA		12/19/2024	8.428		18,135	136,500
3310091252	MILILANI	HI		12/19/2024	7.950		6,683	216,000
3310091350	LANCASTER	SC		12/19/2024	8.645		4,128	47,700
3310091461	BROOKLYN	NY		12/05/2024	8.428		44,550	390,000
3310091514	HAMILTON TOWNSHIP	NJ		12/12/2024	7.920		4,455	67,500
3310091523	SELDEN	NY		12/19/2024	8.470		6,793	198,600
3310091564	ST LOUIS	MO		12/19/2024	8.582		6,573	45,600
3310091632	LAWRENCE	MA		12/12/2024	8.582		8,107	181,200
3310091658	POCONO LAKE	PA		12/12/2024	8.673		11,219	90,000
3310091824	BALTIMORE	MD		12/19/2024	8.638		3,460	42,600
3310091920	COMMACK	NY		12/19/2024	8.428		5,443	186,000
3320039633	CORONA	NY		01/10/2023	8.882		9,158	1,620,000
3320041228	BAY SHORE	NY		02/13/2023	8.862		52,852	639,500
3320043637	JOSHUA TREE	CA		01/30/2023	8.624		74,144	1,175,000
3320043934	EAST PATCHOGUE	NY		01/10/2023	9.188		87,120	700,000
3320046568	PHILADELPHIA	PA		02/27/2023	9.342		18,264	275,000
3320047568	EAST NORTHPORT	NY		03/15/2023	9.538		36,254	675,000
3320048678	SUFFERN	NY		05/18/2023	8.877		143,806	2,225,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320052929	CHARLOTTE	NC		05/25/2023	9.578		29,764	985,000
3340057084	RED BANK	NJ		02/26/2024	9.265		33,145	550,000
3340060160	CHARLOTTE	NC		03/07/2024	9.204		134,412	2,525,820
3340062052	LONG BRANCH	NJ		03/14/2024	9.134		387,134	13,230,000
3340064306	HOMEWOOD	IL		04/30/2024	9.290		8,296	675,000
3340064591	JOSHUA TREE	CA		03/07/2024	9.444		59,282	1,100,000
3340065215	MABANK	TX		02/26/2024	9.562		21,623	646,000
3340066137	WEST NEW YORK	NJ		02/26/2024	8.725		44,704	925,000
3340066837	WESTBURY	NY		02/26/2024	9.001		4,712	1,450,000
3340067815	LAKE PROVIDENCE	LA		03/28/2024	9.377		26,725	261,000
3340067835	CALABASH	NC		03/14/2024	9.805		117,068	405,000
3340067851	NEWARK	NJ		04/30/2024	9.682		207,758	760,000
3340068567	ROSCOE	NY		02/26/2024	9.562		10,074	300,000
3340068705	PALM BAY	FL		03/21/2024	9.805		12,249	375,000
3340068711	NORTH PORT	FL		03/21/2024	9.134		40,256	435,000
3340068775	KENMORE	WA		03/14/2024	9.585		706,849	7,056,000
3340068797	LA PUENTE	CA		04/30/2024	9.088		34,544	1,100,000
3340068823	CHICAGO	IL		03/07/2024	9.354		37,695	390,000
3340068957	VALLEY STREAM	NY		02/26/2024	9.443		30,520	806,000
3340068958	CLEVELAND	OH		02/26/2024	9.473		1,612	143,000
3340068959	CHARLOTTE	NC		05/17/2024	9.378		23,808	1,725,000
3340068962	SUSSEX	NJ		03/14/2024	9.508		49,631	660,000
3340069001	PALM BAY	FL		04/19/2024	9.682		44,062	360,000
3340069048	BALTIMORE	MD		02/29/2024	9.512		4,277	140,000
3340069052	COSTA MESA	CA		02/26/2024	8.564		96,231	3,100,000
3340069078	NEWARK	NJ		02/29/2024	9.512		10,256	585,000
3340069114	HIGHLAND	NY		02/26/2024	9.396		2,574	293,000
3340069267	PHILLIPSBURG	NJ		02/26/2024	9.265		20,137	446,000
3340069399	CHICAGO	IL		02/29/2024	9.272		169,334	1,900,000
3340069450	BRIDGEPORT	CT		02/29/2024	9.416		55,876	2,670,000
3340069451	BRIDGEPORT	CT		02/29/2024	9.416		30,769	2,860,000
3340069583	NEW YORK	NY		03/28/2024	9.288		23,396	695,000
3340069761	LITTLE RIVER	SC		04/19/2024	9.682		26,972	735,000
3340069985	PHILADELPHIA	PA		02/26/2024	9.028		23,839	692,000
3340070155	SPRINGFIELD	MA		03/14/2024	9.288		1,960	300,000
3340070284	PECOS	TX		04/30/2024	9.949		4,232	620,000
3340070313	WASHINGTONVILLE	NY		03/07/2024	8.898		22,532	495,000
3340070320	EAST ORANGE	NJ		03/28/2024	9.377		75,240	665,000
3340070761	WESTBURY	NY		03/14/2024	9.140		11,700	1,465,500
3340070764	FLORHAM PARK	NJ		02/29/2024	9.812		62,568	1,775,000
3340070788	MILLVILLE	NJ		03/14/2024	9.555		24,178	163,000
3340070927	INDIANAPOLIS	IN		03/14/2024	9.282		10,019	485,000
3340071002	FAIR LAWN	NJ		04/12/2024	8.999		45,192	915,000
3340071034	GREENVILLE	NC		06/14/2024	9.457		33,044	531,000
3340071035	GREENVILLE	NC		06/14/2024	9.457		8,626	518,000
3340071036	GREENVILLE	NC		06/14/2024	9.457		52,260	531,000
3340071078	NORTH PORT	FL		03/21/2024	9.134		46,531	375,000
3340071127	ATLANTA	GA		04/19/2024	9.682		46,609	815,000
3340071224	LAGUNA BEACH	CA		03/21/2024	9.080		143,847	6,000,000
3340071226	ORANGE CITY	FL		04/19/2024	9.682		77,272	365,000
3340071244	AVENTURA	FL		03/14/2024	9.377		66,132	2,500,000
3340071330	EVERGREEN	CO		04/19/2024	9.813		3,908	784,000
3340071368	ANCHORAGE	AK		06/14/2024	9.356		6,273	350,000
3340071437	BUFFALO	NY		05/23/2024	9.384		20,929	193,000
3340071466	GREENVILLE	NC		06/14/2024	9.457		32,247	515,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340071682	MONROE	NY		03/28/2024	9.134		354,962	3,650,000
3340071733	WEST ORANGE	NJ		05/17/2024	9.681		15,840	630,000
3340071978	MALVERN	PA		03/21/2024	8.991		55,836	580,000
3340071993	PORT CHESTER	NY		04/30/2024	9.516		14,497	1,150,000
3340072020	NEWARK	NJ		04/19/2024	9.545		27,760	940,000
3340072026	NASHVILLE	TN		08/19/2024	9.170		19,531	1,080,000
3340072070	WHITEVILLE	NC		03/28/2024	9.734		39,129	255,000
3340072171	QUEENS	NY		03/21/2024	9.407		30,413	2,180,000
3340072227	CAPE CORAL	FL		04/19/2024	9.118		1,149	380,000
3340072235	CAPE CORAL	FL		04/19/2024	9.148		8,898	425,000
3340072246	CAPE CORAL	FL		04/19/2024	9.148		2,778	415,000
3340072270	MACON	GA		03/28/2024	9.282		9,860	121,000
3340072372	LUCERNE VALLEY	CA		07/19/2024	9.290		29,237	640,000
3340072387	LEHIGH ACRES	FL		05/23/2024	9.384		31,086	375,000
3340072413	MELROSE	MA		04/12/2024	9.516		77,325	2,400,000
3340072739	NEW ORLEANS	LA		04/19/2024	9.385		15,048	775,000
3340072791	PAHOA	HI		05/10/2024	9.230		93,060	325,000
3340072792	PAHOA	HI		06/04/2024	9.202		42,926	325,000
3340072801	AUGUSTA	GA		04/30/2024	9.385		6,307	120,000
3340072895	ELLINGTON	CT		05/17/2024	9.000		41,716	290,000
3340072928	DALLAS	GA		06/14/2024	9.742		82,155	420,000
3340072969	CAPE CORAL	FL		04/12/2024	9.682		61,588	548,000
3340073011	SAN ANTONIO	TX		06/14/2024	9.950		46,654	1,050,000
3340073060	MIAMI	FL		04/30/2024	8.851		27,086	1,900,000
3340073160	PANAMA CITY	FL		04/05/2024	9.385		4,407	190,000
3340073176	EAST MEADOW	NY		04/05/2024	9.154		79,576	1,400,000
3340073204	OCALA	FL		04/12/2024	9.148		91,705	1,608,000
3340073208	OCALA	FL		04/12/2024	9.148		50,706	1,690,000
3340073325	PHILADELPHIA	PA		05/17/2024	9.681		16,177	335,000
3340073377	PORT CHARLOTTE	FL		05/17/2024	9.633		49,845	455,000
3340073402	RIVIERA BEACH	FL		04/12/2024	9.243		8,182	355,000
3340073438	STUART	FL		04/12/2024	9.445		15,385	387,000
3340073496	OAKLAND	NJ		04/30/2024	9.445		23,077	425,000
3340073506	SCOTCH PLAINS	NJ		04/30/2024	8.851		50,019	1,235,000
3340073548	HEMPSTEAD	NY		04/30/2024	8.851		37,026	560,000
3340073728	TEANECK	NJ		04/12/2024	9.385		62,303	1,054,000
3340073819	JACKSONVILLE	NC		05/17/2024	9.651		55,440	279,000
3340073918	WINSTON-SALEM	NC		04/19/2024	9.747		2,918	203,000
3340073970	MABLETON	GA		05/10/2024	9.782		134,203	1,200,000
3340074065	WESTBURY	NY		04/19/2024	9.148		84,363	1,492,000
3340074186	CALDWELL	ID		05/17/2024	9.913		193,179	970,000
3340074245	CHICAGO	IL		05/17/2024	9.087		26,874	393,000
3340074609	NEW CANAAN	CT		06/04/2024	9.754		189,012	4,000,000
3340074710	CHAPEL HILL	NC		06/04/2024	9.891		19,330	1,390,000
3340074746	BALTIMORE	MD		05/17/2024	9.681		77,478	230,000
3340074812	WICHITA	KS		05/17/2024	9.473		12,236	190,000
3340074822	CAMBRIDGE	NY		06/04/2024	9.623		9,781	250,000
3340074862	CAPE CORAL	FL		05/10/2024	9.782		16,988	600,000
3340074863	CAPE CORAL	FL		05/10/2024	9.782		16,988	600,000
3340074969	JERSEY CITY	NJ		04/30/2024	9.385		53,777	702,000
3340075247	MARKHAM	IL		05/17/2024	9.378		11,271	2,590,000
3340075326	CAMDEN	NJ		05/10/2024	9.533		3,762	205,000
3340075441	FORT PIERCE	FL		07/29/2024	9.754		16,154	397,000
3340075476	DAYTON	OH		05/10/2024	9.651		11,246	185,000
3340075490	PLEASANT HILL	MO		05/23/2024	9.087		6,113	285,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340075523	ELKTON	FL		05/10/2024	9.533		11,286	465,000
3340075546	SELMA	NC		07/29/2024	9.505		59,125	344,000
3340075547	PHOENIX	AZ		06/14/2024	9.445		24,512	850,000
3340075728	RALEIGH	NC		07/19/2024	9.985		132,790	1,545,000
3340075749	NEWARK	NJ		06/04/2024	9.505		24,980	785,000
3340075810	SWEETWATER	FL		05/17/2024	9.978		8,316	245,000
3340075826	COLUMBUS	OH		05/17/2024	9.087		30,009	219,000
3340075834	SHREVEPORT	LA		05/23/2024	9.473		15,819	325,000
3340076003	KUNKLETOWN	PA		05/17/2024	9.533		30,413	251,000
3340076285	CHICAGO	IL		06/14/2024	9.445		54,806	320,000
3340076397	PHILADELPHIA	PA		05/23/2024	9.740		18,553	361,000
3340076451	LIVINGSTON	NJ		06/14/2024	9.350		25,344	1,850,000
3340076452	LIVINGSTON	NJ		06/14/2024	9.350		65,776	1,830,000
3340076456	MILLVILLE	NJ		06/04/2024	9.653		10,613	514,000
3340076465	SIOUX CITY	IA		06/14/2024	9.653		2,259	80,000
3340076554	RIVERDALE	IL		05/23/2024	9.378		10,118	185,000
3340076574	SCRANTON	PA		05/23/2024	9.473		8,791	405,000
3340076626	COLUMBIA	SC		07/29/2024	9.445		1,085	95,000
3340076632	FAIRFIELD	CT		06/14/2024	9.208		105,908	1,850,000
3340076663	COHOES	NY		07/29/2024	9.208		54,826	244,000
3340076735	LIVINGSTON	NJ		07/19/2024	9.314		169,879	1,720,000
3340076842	WYANDANCH	NY		06/14/2024	9.885		634	560,000
3340076849	PHILADELPHIA	PA		06/04/2024	9.356		675	400,000
3340077092	LEHIGH ACRES	FL		07/29/2024	9.885		25,628	370,000
3340077146	ALVA	FL		07/29/2024	9.885		5,579	360,000
3340077149	SAINT JOSEPH	MO		09/18/2024	9.624		3,212	160,000
3340077157	LEHIGH ACRES	FL		07/29/2024	9.885		10,073	375,000
3340077297	CHICAGO	IL		07/29/2024	9.208		42,298	310,000
3340077553	DETROIT	MI		06/14/2024	9.712		2,926	140,000
3340077730	CAPE CORAL	FL		07/19/2024	9.314		21,386	398,000
3340078141	CONWAY	SC		07/29/2024	9.885		16,357	760,000
3340078161	SNELLVILLE	GA		08/19/2024	9.562		31,286	665,000
3340078208	CHICAGO	IL		07/29/2024	9.445		8,170	290,000
3340078368	PALM COAST	FL		07/29/2024	9.208		17,193	438,000
3340078372	NORTH PORT	FL		07/29/2024	9.208		14,959	387,000
3340078390	NORTH PORT	FL		07/29/2024	9.208		7,834	399,000
3340078404	CAPE CORAL	FL		07/29/2024	9.356		22,963	615,000
3340078405	CAPE CORAL	FL		07/29/2024	9.356		170,942	615,000
3340078435	CALABASH	NC		07/29/2024	9.891		36,241	304,000
3340078474	PARADISE	CA		10/03/2024	8.870		24,839	362,000
3340078641	FERNDALE	MI		07/19/2024	9.718		25,400	536,000
3340078658	KINGS PARK	NY		11/14/2024	9.443		63,241	685,000
3340078668	ATLANTA	GA		07/19/2024	9.718		24,577	1,200,000
3340078716	SOUTH RIVER	NJ		08/26/2024	9.265		42,500	462,000
3340078878	FAIRVIEW	NC		07/29/2024	9.754		65,729	842,000
3340078977	HOUSTON	TX		08/26/2024	9.705		8,631	3,432,000
3340079045	MONROE	NY		08/19/2024	9.170		598,531	13,325,000
3340079078	MCHENRY	IL		07/29/2024	9.445		32,884	290,000
3340079103	SEDONA	AZ		08/19/2024	9.265		8,554	3,100,000
3340079120	SPRINGFIELD GARDENS	NY		07/29/2024	9.445		16,988	1,125,000
3340079375	NAMPA	ID		08/26/2024	9.711		15,244	400,000
3340079401	LIVINGSTON	NJ		08/19/2024	9.170		117,850	1,760,000
3340079486	JEFFERSON	GA		07/19/2024	10.092		5,389	782,000
3340079513	PENSACOLA	FL		09/26/2024	8.888		21,107	195,000
3340079548	ST. LOUIS	MO		10/31/2024	9.215		7,019	231,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340079723	GARY	IN		07/29/2024	9.712		25,711	300,000
3340079892	CAIRO	NY		08/26/2024	9.265		25,344	280,000
3340080027	ST. LOUIS	MO		08/26/2024	9.485		15,978	115,000
3340080052	TRENTON	NJ		09/03/2024	9.532		55,452	227,000
3340080064	CHICAGO	IL		09/18/2024	9.256		7,801	235,000
3340080328	MESQUITE	TX		08/26/2024	9.028		25,613	459,000
3340080732	HIGH POINT	NC		08/19/2024	9.473		13,369	406,000
3340080740	CAPE CORAL	FL		08/19/2024	9.176		183,367	615,000
3340080945	WAXHAW	NC		08/19/2024	9.325		102,119	850,000
3340081023	MARKHAM	IL		08/19/2024	9.164		15,919	140,000
3340081135	CLEVELAND	OH		08/26/2024	9.473		18,666	150,000
3340081250	LAGO VISTA	TX		08/26/2024	9.325		5,791	420,000
3340081373	MEMPHIS	TN		10/10/2024	9.025		5,821	107,000
3340081437	LAGO VISTA	TX		08/26/2024	9.325		11,858	425,000
3340081457	SOUTHAMPTON TOWNSHIP	NJ		09/10/2024	9.125		65,617	451,000
3340081480	CAPE CORAL	FL		08/26/2024	9.170		172,482	615,000
3340081520	PHILADELPHIA	PA		10/31/2024	8.425		34,155	460,000
3340081895	BURBANK	CA		08/19/2024	8.968		9,425	1,665,000
3340081909	SHALLOTTE	NC		08/26/2024	9.711		4,763	400,000
3340082063	CLEVELAND HEIGHTS	OH		10/23/2024	8.870		3,204	128,000
3340082065	NEWARK	NJ		08/26/2024	9.128		35,006	850,000
3340082219	FAIRFIELD	CT		09/03/2024	9.123		72,310	825,000
3340082266	PHILADELPHIA	PA		09/10/2024	9.131		7,382	295,000
3340082484	PHILADELPHIA	PA		09/03/2024	9.176		36,033	680,000
3340082726	WALDEN	NY		10/03/2024	8.132		27,878	500,000
3340082875	SAINT ALBANS	NY		09/03/2024	9.265		44,075	865,000
3340082878	PHILADELPHIA	PA		09/18/2024	8.888		16,236	325,000
3340082961	HARAHAN	LA		10/03/2024	8.870		44,852	704,000
3340083010	FLINT	MI		10/03/2024	8.960		28,622	158,000
3340083048	WILSON	NC		09/03/2024	9.473		42,736	391,000
3340083074	CALUMET PARK	IL		10/03/2024	9.464		30,492	135,000
3340083144	ALBUQUERQUE	NM		09/10/2024	9.030		39,719	338,000
3340083232	PATERSON	NJ		09/26/2024	9.125		22,493	596,000
3340083311	YONKERS	NY		10/10/2024	8.425		13,068	798,000
3340083338	CHERRYVILLE	NC		09/03/2024	9.265		21,265	255,000
3340083418	KINSTON	NC		09/26/2024	8.983		990	82,000
3340083458	PHILADELPHIA	PA		09/18/2024	9.125		35,600	325,000
3340083693	OAKLAND	CA		09/10/2024	8.739		110,825	1,200,000
3340083725	FLORISSANT	MO		09/10/2024	9.125		15,840	190,000
3340083777	ATLANTIC CITY	NJ		10/31/2024	9.173		10,130	255,000
3340083801	NEW ORLEANS	LA		10/10/2024	9.173		47,005	535,000
3340084004	PHILADELPHIA	PA		09/26/2024	9.487		16,304	247,000
3340084060	PORT SAINT LUCIE	FL		09/18/2024	9.125		6,217	428,000
3340084149	BRENTWOOD	NY		09/26/2024	8.828		20,354	596,000
3340084165	OCALA	FL		11/21/2024	8.784		1,130	226,000
3340084284	CONOVER	NC		09/18/2024	9.333		31,126	215,000
3340084502	DETROIT	MI		09/18/2024	9.125		11,191	180,000
3340084512	ABILENE	TX		09/18/2024	9.125		7,049	200,000
3340084612	MONTGOMERY	AL		10/23/2024	8.965		3,283	80,000
3340084673	PIEDMONT	CA		09/26/2024	8.739		68,864	2,000,000
3340084813	LANSING	IL		10/23/2024	8.965		35,639	200,000
3340085013	CHICAGO	IL		10/03/2024	9.170		16,454	226,000
3340085075	MARENGO	IL		10/03/2024	8.696		21,959	220,000
3340085076	KALAMAZOO	MI		10/03/2024	8.954		5,702	220,000
3340085260	CHESTER	SC		10/23/2024	8.959		14,981	250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340085292	CRYSTAL LAKE	IL		12/05/2024	8.986		44,757	329,000
3340085383	LOMBARD	IL		10/03/2024	8.726		50,213	440,000
3340085454	BROOKLYN	NY		10/03/2024	8.960		32,868	1,100,000
3340085476	CHICAGO	IL		10/10/2024	8.858		52,272	540,000
3340085483	WILMINGTON	DE		10/03/2024	9.170		9,464	275,000
3340085502	EWA BEACH	HI		10/31/2024	8.431		17,143	600,000
3340085516	MARBLEHEAD	MA		12/30/2024	8.951		66,449	3,850,000
3340085633	CHICAGO	IL		10/03/2024	8.960		42,249	230,000
3340085664	MAMARONECK	NY		10/03/2024	8.960		46,649	650,000
3340085733	RAVENA	NY		10/03/2024	8.966		10,660	300,000
3340085757	COMMERCE	GA		10/31/2024	8.876		4,277	384,000
3340085762	COLUMBIA	SC		10/31/2024	8.965		1,188	74,000
3340085774	HEMPSTEAD	NY		12/05/2024	8.707		67,306	640,000
3340085778	ROANOKE	VA		10/03/2024	9.170		41,580	215,000
3340085841	CLEVELAND	OH		10/31/2024	9.173		16,204	103,000
3340085846	DETROIT	MI		12/05/2024	8.998		45,168	185,000
3340086042	CHICAGO	IL		10/10/2024	8.858		51,163	350,000
3340086047	GLOUCESTER TOWNSHIP	NJ		10/23/2024	8.823		2,091	375,000
3340086389	CHICAGO	IL		11/14/2024	8.695		24,156	295,000
3340086461	READING	PA		10/23/2024	9.036		22,524	290,000
3340086473	GASTONIA	NC		10/23/2024	8.668		14,842	175,000
3340086526	LOGANVILLE	GA		10/23/2024	8.852		54,509	375,000
3340086562	PHILADELPHIA	PA		10/10/2024	8.896		30,349	315,000
3340086582	KNOB NOSTER	MO		10/03/2024	8.936		14,763	197,000
3340086695	BALTIMORE	MD		10/23/2024	8.561		3,960	192,000
3340086726	HIGHLAND MILLS	NY		11/21/2024	8.250		13,199	600,000
3340086980	STRATFORD	CT		12/19/2024	8.927		26,861	445,000
3340087094	WALLINGFORD	CT		11/21/2024	8.968		15,840	405,000
3340087095	WESTERN SPRINGS	IL		11/14/2024	8.920		41,058	600,000
3340087325	TRENTON	NJ		10/23/2024	8.668		28,037	277,000
3340087641	DECATUR	GA		10/23/2024	8.264		16,418	428,000
3340087973	MILWAUKEE	WI		11/14/2024	8.986		3,251	280,000
3340088042	LITTLE FALLS	NJ		10/23/2024	8.134		12,850	575,000
3340088110	PHILADELPHIA	PA		10/31/2024	8.668		67,954	530,000
3340088128	SOMERVILLE	NJ		10/23/2024	8.882		19,380	655,000
3340088297	LIBERTY	NY		12/12/2024	8.945		9,900	230,000
3340088620	PHILADELPHIA	PA		12/05/2024	9.004		86,970	350,000
3340088901	CHICAGO	IL		12/19/2024	8.796		74,420	405,000
3340089380	CHICAGO	IL		12/19/2024	8.707		25,740	335,000
3340089420	PHILADELPHIA	PA		11/14/2024	8.844		24,221	320,000
3340089734	TARRYTOWN	NY		12/05/2024	8.796		13,464	950,000
3340090193	ORLANDO	FL		12/05/2024	8.707		30,294	347,000
3340090306	MASTIC BEACH	NY		12/12/2024	8.523		59,400	550,000
3340090467	MEDFORD	MA		12/30/2024	8.553		47,322	1,140,000
3340090468	LAFAYETTE	IN		12/12/2024	9.069		8,712	186,000
3340090698	YONKERS	NY		12/30/2024	8.262		60,667	1,100,000
3340090724	PARKVILLE	MD		12/12/2024	8.796		17,115	353,000
3340091007	PALM BAY	FL		12/12/2024	8.861		43,560	280,000
3340091044	PHILADELPHIA	PA		12/12/2024	8.559		36,432	440,000
3340091139	WEST ISLIP	NY		12/30/2024	8.927		71,636	690,000
3340091425	PATERSON	NJ		12/30/2024	8.796		39,026	760,000
3340091548	CLEVELAND	OH		12/30/2024	8.998		16,988	81,000
3340091569	CINCINNATI	OH		12/30/2024	8.903		26,649	225,000
3340091604	SAINT PETERSBURG	FL		12/30/2024	9.040		79,200	422,000
3340091939	WILLINGBORO	NJ		12/30/2024	8.559		24,364	405,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340091981	PEMBROKE PINES	FL		12/30/2024	8.796		43,560	625,000
3340092139	CLARKSVILLE	TN		12/30/2024	8.707		16,396	220,000
3340092164	MANVILLE	NJ		12/30/2024	8.262		26,928	520,000
3340092226	WASHINGTON	DC		12/30/2024	9.153		22,093	1,030,000
3340092393	TRENTON	NJ		12/30/2024	8.796		23,760	325,000
3340092524	ST. LOUIS	MO		12/30/2024	9.069		8,316	90,000
3340092539	SAINT ALBANS	NY		12/30/2024	8.796		3,272	975,000
3410000414	LIVINGSTON	NJ		09/24/2024	9.116		217,055	2,000,000
3410000507	SOUTH AMBOY	NJ		09/24/2024	8.816		53,430	720,000
3410000526	CLEVELAND	OH		09/24/2024	8.916		22,472	150,000
3410000536	EAST LAKE	OH		09/24/2024	8.916		32,542	155,000
3410000539	NASHVILLE	TN		09/24/2024	8.916		25,464	2,533,333
3410000540	NASHVILLE	TN		09/24/2024	8.916		8,253	2,533,333
3410000541	NASHVILLE	TN		09/24/2024	8.916		15,620	2,533,333
3410000562	GLENWOOD	NJ		10/09/2024	8.776		7,696	567,000
3410000565	PALISADES PARK	NJ		10/09/2024	8.676		47,952	650,000
3410000566	NASHVILLE	TN		10/09/2024	9.076		19,239	4,400,000
3410000575	PRINCETON JUNCTION	NJ		10/23/2024	8.676		16,652	660,000
3410000590	SPARTA	NJ		11/14/2024	8.950		71,820	725,000
3410000596	FAIRFIELD	NJ		11/21/2024	8.450		95,280	952,000
3410000634	BLUFFTON	SC		12/09/2024	8.868		40,311	705,000
3410000641	MILLVILLE	NJ		12/09/2024	8.868		36,646	260,000
3410000745	DALLAS	GA		03/07/2025	8.836		50,265	325,000
3500105172	WINTER GARDEN	FL		08/12/2024	8.523		107,497	5,000,000
3500105185	LEHIGH ACRES	FL		08/12/2024	8.960		26,229	375,000
3500105254	LEHIGH ACRES	FL		08/12/2024	8.960		29,532	290,000
3500105989	PICO RIVERA	CA		08/12/2024	8.710		91,716	1,102,000
3500106549	CHARLESTON	SC		08/12/2024	8.585		71,413	3,000,000
3500107835	LAKE PARK	FL		09/12/2024	8.170		25,738	432,000
3500107936	TRAVELERS REST	SC		10/16/2024	8.408		246,927	960,000
3500107992	BRANDON	FL		11/15/2024	8.050		1,622	360,000
3500108013	MIAMI BEACH	FL		09/30/2024	7.555		11,363	5,920,000
3500108059	LEHIGH ACRES	FL		10/16/2024	8.658		61,452	355,000
3500108061	LEHIGH ACRES	FL		10/16/2024	8.658		61,676	345,000
3500108063	LEHIGH ACRES	FL		10/30/2024	8.693		51,431	355,000
3500108796	SAN DIEGO	CA		10/16/2024	7.845		66,914	2,650,000
3500109708	BOCA RATON	FL		10/16/2024	7.970		2,066	830,000
3500109899	KATY	TX		11/15/2024	8.238		308,684	2,390,000
3500109901	FORT LAUDERDALE	FL		10/16/2024	8.033		19,928	680,000
3500110806	LONGWOOD	FL		11/27/2024	8.133		12,452	475,000
3500111079	OCALA	FL		11/27/2024	8.510		24,777	350,000
3500111286	KAILUA	HI		11/15/2024	7.925		70,245	1,645,000
3500111787	EDINBURG	TX		11/27/2024	9.133		180,999	885,000
3500111943	GRAND RAPIDS	MI		11/27/2024	8.445		5,895	270,000
3500112066	LA PUENTE	CA		11/27/2024	7.945		58,725	900,000
3500112067	TARZANA	CA		12/20/2024	7.750		12,656	5,221,000
3500112146	LAKE MARY	FL		11/27/2024	8.133		25,375	800,000
3500112297	OAKLAND PARK	FL		11/27/2024	8.195		20,958	520,000
3500112687	SEVIERVILLE	TN		12/20/2024	8.423		18,433	850,000
3500112688	BOYNTON BEACH	FL		11/27/2024	8.195		32,853	450,000
3500112689	HOMESTEAD	FL		12/20/2024	8.110		47,125	500,000
3500112736	WEST PARK	FL		11/27/2024	8.133		17,350	555,000
3500113644	DELTONA	FL		12/20/2024	8.360		9,342	303,000
3500113652	WESTMINSTER	SC		12/20/2024	8.173		29,500	800,000
3500113704	MIAMI	FL		12/20/2024	8.235		34,851	510,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
362417771101	SOMERVILLE	MA		09/04/2024	9.000		84,000	2,100,000
362427621101	SHREVEPORT	LA		11/22/2024	8.970		4,918	164,500
0399999. Mortgages in good standing - residential mortgages-all other						27,820,152,508	218,042,959	52,495,990,614
7200375	LONDON	GBR		01/02/2025	7.567	6,252,638	4,139,602	277,497,170
7200568	LONDON	GBR		07/19/2022	5.691		1,729,658	516,179,971
7200538	LONDON	GBR		07/03/2025	8.218	168,957,954		1,945,594,415
7200722	NEW YORK	NY		01/27/2025	4.070	240,000,000		370,800,000
7200737	BOISE	ID		01/16/2025	6.450	59,000,000		92,100,000
7200738	LIBERTY	MO		01/17/2025	5.900	106,250,000		172,000,000
7200739	POMPANO BEACH	FL		01/30/2025	5.950	46,975,500		73,900,000
7200740	CHARLESTON	SC		01/16/2025	6.300	39,000,000		60,550,000
7200741	MIAMI	FL		02/04/2025	6.628	54,382,666	5,388,559	93,480,370
7200746	TAMPA	FL		01/23/2025	7.277	95,084,946		157,894,737
7200747	LONG ISLAND CITY	NY		01/28/2025	6.296	67,170,000		123,600,000
7200748	STILLWATER	OK		03/05/2025	6.100	111,000,000		171,000,000
7200749	NEW YORK	NY		01/30/2025	6.070	275,000,000		504,000,000
7200750	NEW YORK	NY		02/28/2025	6.527	79,600,000		174,173,913
7200751	NEW YORK	NY		02/28/2025	6.004	178,000,000		276,200,000
7200752	CHARLESTON	SC		02/14/2025	6.170	71,000,000		116,500,000
7200754	SEATTLE	WA		03/04/2025	7.534	29,162,727	6,219,495	458,078,049
7200755	FORT LAUDERDALE	FL		05/22/2025	7.928	8,672,992	5,185,300	297,135,095
7200756	SUNNYVALE	TX		03/06/2025	3.390	24,861,206		172,760,000
7200757	WOODLAND HILLS	CA		04/01/2025	6.622	78,196,954		394,696,154
7200758	BROOKLYN	NY		03/21/2025	5.820	108,500,000		176,800,000
7200759	FLUSHING	NY		04/07/2025	6.627	212,323,741	19,950,354	1,029,870,000
7200760	SOUTH BEND	IN		04/22/2025	5.950	65,000,000		109,000,000
7200761	DALLAS	TX		04/03/2025	7.022	36,215,250	1,723,365	112,746,546
7200762	NEW YORK	NY		04/11/2025	5.735	185,000,000		285,300,000
7200763	JERSEY CITY	NJ		04/17/2025	6.523	193,822,544	18,404,485	777,427,660
7200764	RENO	NV		05/29/2025	6.572	64,000,000		184,700,000
7200766	WEST PALMS BEACH	FL		04/29/2025	7.278	47,923,032	6,313,678	317,859,699
7200767	HANOVER	MD		04/30/2025	5.931	75,500,000		120,600,000
7200768	HANOVER	MD		04/30/2025	5.931	53,500,000		86,500,000
7200769	LONG ISLANDS CITY	NY		05/22/2025	5.720	82,000,000		130,400,000
7200770	CITY OF ORANGE	NJ		04/21/2025	5.950	52,500,000		94,720,000
7200771	MADISON	WI		04/29/2025	7.277	43,376,630	36,307,010	397,522,923
7200772	NEW YORK	NY		05/15/2025	7.027	62,951,431	7,375,084	539,945,951
7200774	BRROKLYN	NY		05/29/2025	5.690	31,000,000		47,700,000
7200775	VERNON	CA		06/13/2025	6.378	161,120,124		537,851,426
7200777	WICHITA	KS		07/10/2025	8.528	23,444,597	4,772,091	162,138,889
7200778	HERNDON	VA		06/06/2025	6.778	17,307,211	10,672,801	687,390,122
7200782	MIAMI BEACH	FL		05/22/2025	7.778	254	6,532,037	624,481,983
7200785	HAUPPAUGE	NY		06/25/2025	6.377	46,823,732	1,203,371	79,357,143
7200786	MIAMI	FL		07/17/2025	7.350	56,283,205	7,424,383	150,300,000
7200788	NEW YORK	NY		06/30/2025	5.720	110,000,000		174,000,000
7200789	RESTON	VA		07/16/2025	7.023	48,764,376	2,626,189	111,302,674
7200790	SAN MATEO	CA		08/01/2025	6.864	32,496,703		98,535,785
7200791	WILMINGTON	DE		08/08/2025	7.027	37,457,143	3,542,202	110,987,143
7200792	LAKEVILLE	MN		08/20/2025	6.234	173,250,000		459,307,692
7200794	HOUSTON	TX		07/30/2025	5.750	41,000,000		60,400,000
7200795	NEW YORK	NY		09/15/2025	5.580	46,777,500		67,500,000
7200798	CARMEL	IN		08/27/2025	5.800	71,000,000		109,000,000
7200800	NEW YORK	NY		08/14/2025	7.261	254,531,970		1,697,031,041
7200805	NEW YORK	NY		11/25/2025	6.178	215,117,845		1,012,337,419
7200807	MENIFEE	CA		09/30/2025	7.527	15,694,331	3,280,153	217,390,260

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7200810	ST CLOUD	MN		10/22/2025	6.178	297,005,625		431,102,152
7200811	ARLINGTON	VA		12/16/2025	7.986	35,225,143		94,470,723
7200812	ATLANTA	GA		10/29/2025	6.327	95,589,341	658,181	181,922,388
7200813	SAN BERNARDINO	CA		11/17/2025	6.928	2,586,279		16,770,000
7200814	NEW YORK	NY		12/05/2025	6.128	24,373,800		36,538,318
7200817	BREWSTER	NY		12/12/2025	6.801	42,801,666		102,631,953
7200821	COLUMBIA	SC		12/17/2025	6.985	6,119,859		254,090,814
7410032	DARTFORD	GBR		04/02/2025	7.655	43,289,162		120,236,448
7410033	ALTRINCHAM	GBR		03/06/2025	6.519	150,213,099	1,055,808	526,140,037
7410034	STRETFORD	GBR		04/11/2025	7.217	50,897,626	22,901,060	299,062,222
7410036	LONDON	GBR		05/01/2025	8.118	168,522,009	15,328,285	1,350,123,609
7410040	MILTON KEYNES	GBR		07/25/2025	6.467	23,087,351		37,650,368
7410041	LONDON	GBR		06/04/2025	8.462	201,464,683	6,507,670	1,000,287,470
7410042	PMDPM	GBR		09/19/2025	7.819	1,439,552	26,275	5,231,037
7410046	WEST THURROCK	GBR		11/13/2025	6.669	120,150,888		346,511,353
7410048	LONDON	GBR		12/18/2025	6.650	63,399,058		125,920,603
7410052	SLOUGH	GBR		08/28/2025	6.300	105,437,198		460,427,333
7410053	BEDFORD	GBR		09/18/2025	6.419	2,887,878		3,961,180
7410054	VAGGERYD	SWE		06/23/2025	5.611	6,342,100		23,169,649
7410056	ROSERSBERG	SWE		10/07/2025	4.899	4,435,060		13,155,404
7410057	VARIOUS	POL		12/23/2025	4.960	87,129,942		193,448,304
7410059	VARIOUS	DEU		12/30/2025	4.619	30,338,674		60,596,100
7410067	VARIOUS	ESP		12/17/2025	4.710	261,025,227	266,805,193	2,492,307,125
7410070	VARIOUS	POL		12/23/2025	3.900	50,167,626		313,634,000
7410076	VARIOUS	GBR		12/22/2025	7.240	33,645,440		749,805,980
105000001	DUIVEN	NLD		10/15/2025	4.769	8,884,415	9,806,460	27,841,142
105000006	BARCELONA	ESP		12/05/2025	5.740	20,666,292		55,804,371
105000056	COMPORTO	PRT		11/19/2025	5.822	9,819,163		59,860,713
105000087	VARIOUS	DEU		12/11/2025	5.397	10,028,496		15,546,209
205000056	COMPORTO	PRT		11/19/2025	5.822	4,264,115		59,860,713
305000056	COMPORTO	PRT		11/19/2025	5.822	1		59,860,713
324102971	HOGANSVILLE	GA		01/22/2025	9.430	1,707,133	1,616,592	11,150,000
325012248	LAS VEGAS	NV		05/28/2025	8.865	624,875	835,582	12,300,000
325016973	PORTLAND	OR		04/23/2025	9.338	2,730,010	1,297,250	6,250,000
325018296	TACOMA	WA		09/05/2025	9.370	1,069,920		6,400,000
325021488	TACOMA	WA		05/28/2025	9.465	1,194,596		9,640,000
325038925	CUYAHOGA FALLS	OH		07/07/2025	9.160	7,914,500	66,499	12,820,000
325040483	CORPUS CHRISTI	TX		09/05/2025	8.945	4,357,000		8,600,000
325041365	HOUSTON	TX		09/05/2025	9.370	1,091,657	1,563,788	14,900,000
325042376	SAN DIEGO	CA		10/06/2025	9.220	900,298	311,185	9,000,000
325086925	SOUTH LAKE TAHOE	CA		10/06/2025	8.720	2,497,500	250,000	3,925,000
600100604	KEIZER	OR		02/28/2025	3.900	1,318,293		3,370,000
600100806	POMONA	CA		02/28/2025	3.650	5,052,575		9,000,000
600100831	PORTLAND	OR		02/28/2025	3.750	1,721,191		4,130,000
600102291	GLENDALE	CA		02/28/2025	4.200	5,067,498		10,690,000
600102626	LA CRESCENTA	CA		02/28/2025	3.350	5,751,878		12,910,000
600102755	PHOENIX	AZ		02/28/2025	3.650	5,865,316		9,670,000
600102964	LONG BEACH	CA		02/28/2025	3.750	2,894,611		7,300,000
600102975	SCOTTSDALE	AZ		02/28/2025	3.750	4,987,731		11,500,000
600103044	SALT LAKE CITY	UT		02/28/2025	3.750	4,086,440		7,200,000
600103119	PHOENIX	AZ		02/28/2025	6.229	7,344,689		12,800,000
600103207	STOCKTON	CA		02/28/2025	3.350	9,194,967		13,070,000
600103209	STOCKTON	CA		02/28/2025	3.350	10,770,845		15,310,000
600103482	BAKERSFIELD	CA		02/28/2025	3.350	1,020,099		1,450,000
600103511	MEDFORD	OR		02/28/2025	3.750	8,000,143		11,300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
600103512	MEDFORD	OR		02/28/2025	3.750	7,185,969		10,150,000
600103576	VALLEJO	CA		02/28/2025	3.650	2,785,734		4,770,000
600103627	MERIDIAN	ID		02/28/2025	3.450	9,746,474		17,290,000
600103658	GROVER BEACH	CA		02/28/2025	3.350	6,575,073		11,600,000
600103774	PHOENIX	AZ		02/28/2025	3.350	4,217,623		6,485,000
600103806	LOS ANGELES	CA		02/28/2025	3.350	6,478,056		12,190,000
600103865	ANAHEIM	CA		02/28/2025	3.250	2,057,323		3,400,000
600103874	SACRAMENTO	CA		02/28/2025	6.521	2,286,953		4,160,000
600103881	LOS ANGELES	CA		02/28/2025	3.250	2,256,916		5,950,000
600103892	LOS ANGELES	CA		02/28/2025	3.350	2,356,392		4,500,000
600103917	LOS ANGELES	CA		02/28/2025	3.250	6,987,442		10,600,000
600103972	SAN DIEGO	CA		02/28/2025	3.350	2,162,473		4,200,000
600103973	LOS ANGELES	CA		02/28/2025	3.200	11,401,455		18,900,000
600103974	SANTA MONICA	CA		02/28/2025	3.200	6,183,840		12,200,000
600104002	CHULA VISTA	CA		02/28/2025	3.350	4,927,748		8,700,000
600104008	ALHAMBRA	CA		02/28/2025	3.100	22,368,109		36,950,000
600104017	LOS ANGELES	CA		02/28/2025	3.300	3,327,857		6,900,000
600104027	LONG BEACH	CA		02/28/2025	3.250	17,392,050		33,000,000
600104031	SPOKANE	WA		02/28/2025	3.250	3,109,502		4,630,000
600104033	BURBANK	CA		02/28/2025	3.200	4,693,980		7,600,000
600104034	GLENDALE	CA		02/28/2025	3.200	4,671,733		7,500,000
600104035	GLENDALE	CA		02/28/2025	3.200	6,629,412		11,300,000
600104045	LOS ANGELES	CA		02/28/2025	3.200	10,645,909		21,900,000
600104051	LOS ANGELES	CA		02/28/2025	3.150	4,655,463		7,400,000
600104052	LOS ANGELES	CA		02/28/2025	3.150	4,474,576		6,900,000
600104067	GARDEN GROVE	CA		02/28/2025	3.200	9,602,041		15,100,000
600104070	DOWNEY	CA		02/28/2025	3.150	7,104,334		10,500,000
600104074	HAWTHORNE	CA		02/28/2025	3.200	5,469,388		10,700,000
600104094	LYNNWOOD	WA		02/28/2025	3.300	7,030,616		10,400,000
600104115	SAN BERNARDINO	CA		02/28/2025	3.350	12,560,925		27,260,000
600104147	MCMINNVILLE	OR		02/28/2025	3.200	2,366,608		3,700,000
600104152	RENTON	WA		02/28/2025	3.250	8,285,826		13,040,000
600104164	LOS ANGELES	CA		02/28/2025	3.200	16,458,555		30,600,000
600104177	LOS ANGELES	CA		02/28/2025	3.150	2,343,096		4,400,000
600104205	LOS ANGELES	CA		02/28/2025	3.150	5,525,546		8,400,000
600104215	TUCSON	AZ		02/28/2025	3.250	5,196,404		17,900,000
600104349	SUNNYVALE	CA		02/28/2025	3.150	6,232,151		13,800,000
600104350	SUNNYVALE	CA		02/28/2025	3.150	4,604,062		12,400,000
600104377	OCEANSIDE	CA		02/28/2025	3.100	13,430,528		24,200,000
600104380	GLENDALE	CA		02/28/2025	3.300	5,138,281		9,190,000
600104381	GLENDALE	CA		02/28/2025	3.300	4,484,728		8,110,000
600104504	LONG BEACH	CA		02/28/2025	3.100	1,718,182		2,550,000
600104505	SANTA ANA	CA		02/28/2025	3.100	4,793,583		7,525,000
600104506	LONG BEACH	CA		02/28/2025	3.100	3,368,984		4,900,000
600104507	LONG BEACH	CA		02/28/2025	3.100	1,448,663		2,150,000
600104568	LOS ANGELES	CA		02/28/2025	3.150	4,533,269		11,500,000
600104580	LOS ANGELES	CA		02/28/2025	3.150	5,314,238		11,250,000
600104664	HUNTINGTON PARK	CA		02/28/2025	3.500	4,316,670		6,300,000
600104678	BELL GARDENS	CA		02/28/2025	3.300	2,819,025		4,200,000
600104698	DOWNEY	CA		02/28/2025	3.300	3,072,482		4,750,000
600104736	ROY	UT		02/28/2025	3.350	3,381,590		9,090,000
600104765	SAN DIEGO	CA		02/28/2025	3.350	10,241,985		19,875,000
600104776	GREELEY	CO		02/28/2025	3.350	4,715,175		7,100,000
600104803	CORPUS CHRISTI	TX		02/28/2025	3.350	30,436,088		52,000,000
600104811	SCOTTSDALE	AZ		02/28/2025	3.250	18,246,693		37,300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
600104860	LONG BEACH	CA		02/28/2025	3.800	3,922,874		8,150,000
600105459	PARAMOUNT	CA		04/24/2025	6.500	25,145,718		39,570,000
750000041	MIAMI	FL		01/09/2025	6.320	84,500,000		130,500,000
750000043	SAN MARCOS	TX		04/16/2025	5.670	83,500,000		130,400,000
750000047	NASHVILLE	TN		12/16/2025	6.986	9,127,529		20,141,176
750000049	NEW YORK	NY		12/18/2025	6.935	90,178,393		1,205,520,177
2000269854	TROY	MI		08/07/2025	7.564	10,597,099	717,659	20,600,000
2000272483	ARLINGTON	TX		08/22/2025	6.820	29,061,811		58,300,000
2000272484	ANAHEIM	CA		10/10/2025	6.970	20,497,200	353,921	61,980,000
2000272485	MOUNT PLEASANT	SC		11/12/2025	6.464	19,467,175		30,788,000
2000272486	GEORGETOWN	TX		12/18/2025	6.464	16,705,108		31,670,373
2000272488	NORTH PORT	FL		12/23/2025	6.614	84,302,875		136,433,000
3300005369	NORTHBRIDGE	MA		01/03/2025	8.945	508,632	154,659	1,200,500
3300005558	BRONX	NY		01/03/2025	8.615	363,865	410,448	1,568,000
3300005576	JERSEY CITY	NJ		01/29/2025	8.585	396,117	29,815	747,250
3300005590	UNION CITY	NJ		01/29/2025	8.585	389,624	29,327	1,788,500
3300005623	EAST ORANGE	NJ		01/03/2025	8.745	431,746	958,097	2,413,250
3300005639	YONKERS	NY		01/03/2025	8.615	901,416	164,626	1,935,500
3300005649	NEWARK	NJ		01/29/2025	8.585	1,346,712	101,365	2,523,500
3300005651	NEWARK	NJ		01/29/2025	8.585	873,622	65,757	1,617,000
3300005657	RICHMOND HILL	NY		01/22/2025	8.595	515,082	38,770	921,200
3300005659	RICHMOND HILL	NY		01/22/2025	8.595	515,082	38,770	911,400
3300005671	PASSAIC	NJ		01/22/2025	8.595	343,864	52,835	661,500
3300005699	ELIZABETH	NJ		02/19/2025	8.625	341,094	76,413	796,250
3300005707	CLEVELAND	OH		01/22/2025	8.595	242,086	18,222	392,000
3410000636	LORAIN	OH		01/17/2025	8.884	578,776		1,610,000
3410000651	JERSEY CITY	NJ		01/10/2025	8.884	1,028,111		2,825,000
3410000687	NEW HAVEN	CT		04/11/2025	8.706	1,119,177	122,477	2,950,000
3410000688	NEW HAVEN	CT		03/14/2025	8.736	1,814,722	62,042	4,550,000
3410000708	DANDRIDGE	TN		02/24/2025	8.590	301,965	10,979	1,290,000
3410000709	PHILADELPHIA	PA		07/15/2025	8.764	76,957	170,918	1,520,000
3410000749	NEW HAVEN	CT		03/28/2025	8.736	1,407,216	97,494	3,400,000
3410000761	BERKELEY HEIGHTS	NJ		03/24/2025	8.936	439,755		2,150,000
3410000773	NEW HAVEN	CT		03/28/2025	8.736	632,075	128,848	1,700,000
3410000785	KANSAS CITY	MO		08/29/2025	8.948	271,182	27,510	4,500,000
3410000788	BELLEVILLE	IL		04/11/2025	8.706	370,054	37,526	1,000,000
3410000794	TAMPA	FL		04/11/2025	8.906	795,224	305,760	3,840,000
3410000800	HAMDEN	CT		04/17/2025	8.706	2,110,824	122,231	5,850,000
3410000801	NEW HAVEN	CT		04/17/2025	8.506	404,575	161,537	1,300,000
3410000809	ROYAL OAK	MI		04/11/2025	8.646	188,728	606,527	5,900,000
3410000814	DETROIT	MI		04/30/2025	8.906	301,965		750,000
3410000826	PHILADELPHIA	PA		06/06/2025	8.654	294,317	1,040,325	4,500,000
3410000861	ORANGE	NJ		05/15/2025	8.898	842,864	605,073	15,000,000
3410000875	MARION	OH		06/06/2025	9.154	762,242		2,175,000
3410000892	PARKLAND	FL		06/20/2025	8.754	688,950		5,100,000
3410000895	CINCINATTI	OH		07/07/2025	8.364	351,804	52,894	1,100,000
3410000896	SUMMIT HILL	PA		06/20/2025	8.554	228,673		720,000
3410000904	BRIDGETON	NJ		06/20/2025	8.754	146,940		315,000
3410000915	LONG BRANCH	NJ		07/15/2025	8.264	1,998,540	412,710	4,700,000
3410000918	IRVINGTON	NJ		07/07/2025	8.564	4,949,076		9,960,000
3410000926	NESQUEHONING	PA		07/15/2025	8.464	228,673		725,000
3410000927	DAYTON	OH		07/15/2025	8.864	51,946		500,000
3410000943	JOHNSON CITY	NY		11/10/2025	8.508	112,007	27,037	450,000
3410000945	HACKENSACK	NJ		08/01/2025	8.760	300,499		4,500,000
3410000946	JERSEY CITY	NJ		08/29/2025	8.548	850,193	14,659	2,300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000979	SIKESTON	MO		10/03/2025	8.496	123,639	7,827	425,000
3410000982	CORDOVA	TN		09/26/2025	8.586	701,672		6,754,000
3410000990	TRENTON	NJ		09/05/2025	8.286	137,541	660,143	7,050,000
3410000996	DAYTON	OH		09/19/2025	8.486	366,463		1,275,000
3410001003	PAWTUCKET	RI		10/03/2025	8.296	547,169		4,880,000
3410001014	WILKES-BARRE	PA		10/03/2025	8.296	192,026	53,404	820,000
3410001024	JERSEY CITY	NJ		10/17/2025	8.296	303,944		2,950,000
3410001031	BUFFALO	NY		11/10/2025	8.308	81,126	28,364	650,000
3410001045	WEST HARTFORD	CT		11/10/2025	8.508	337,146		800,000
3410001055	ALBUQUERQUE	NM		11/26/2025	8.508	571,682		1,575,000
3410001075	JERSEY CITY	NJ		12/11/2025	7.854	1,245,973	142,931	9,050,000
3500112551	MIAMI	FL		01/08/2025	8.450	755,276	163,858	1,800,000
3500114185	FORT LAUDERDALE	FL		01/27/2025	8.585	507,500		1,010,000
3500114186	LOS ANGELES	CA		03/10/2025	8.390	815,988		3,925,000
3500114209	LOS ANGELES	CA		03/10/2025	8.140	637,960	398,676	4,900,000
3500114476	LOS ANGELES	CA		02/18/2025	8.260	1,832,213	332,413	4,850,000
3500114609	FORT LAUDERDALE	FL		01/27/2025	8.335	1,116,500		2,200,000
3500115076	MIAMI	FL		02/18/2025	8.880	2,686,481	450,179	7,175,000
3500115618	LOS ANGELES	CA		04/21/2025	7.730	2,932,625	427,004	7,700,000
3500117402	SAN DIEGO	CA		03/10/2025	8.203	2,374,375	888,125	6,000,000
3500117812	DALLAS	TX		03/21/2025	8.175	2,238,800	315,013	4,700,000
3500118160	LOS ANGELES	CA		04/21/2025	8.418	1,488,788	18,488	2,825,000
3500118864	LOS ANGELES	CA		04/07/2025	8.130	1,916,900	238,343	4,800,000
3500119252	BRANFORD	CT		03/21/2025	8.300	833,750	672,549	4,375,000
3500120163	FORT LAUDERDALE	FL		04/07/2025	8.130	724,855	110,925	1,610,000
3500122076	MADEIRA BEACH	FL		06/09/2025	8.015	1,196,250		2,825,000
3500122652	MIAMI	FL		06/09/2025	8.390	696,000		1,280,000
3500122653	MIAMI	FL		06/09/2025	8.390	720,469		1,325,000
3500123668	ROME	GA		06/09/2025	8.265	570,938		1,090,000
3500125453	HOLLYWOOD	FL		06/26/2025	7.985	786,625		1,580,000
3510102349	PHOENIX	AZ		12/19/2025	8.188	278,600		1,315,000
3510103898	SAN DIEGO	CA		12/19/2025	7.688	1,991,990		4,400,000
3510104517	WESTMINSTER	CA		12/19/2025	8.500	2,707,296		6,675,000
3510105341	FORT LAUDERDALE	FL		12/19/2025	8.500	877,590		1,700,000
3510117153	WHITTIER	CA		12/19/2025	8.438	1,044,750		2,425,000
3510117400	SAN DIEGO	CA		12/19/2025	8.563	1,553,195		2,975,000
3510117938	MIAMI	FL		12/19/2025	8.000	757,792		1,850,000
3510119161	JACKSONVILLE	FL		12/19/2025	8.063	793,272	11,424	1,740,000
3510119626	LOS ANGELES	CA		12/19/2025	8.188	861,702		2,690,000
3510120427	RICHMOND	CA		12/19/2025	8.063	968,135		2,100,000
3510120428	MEDFORD	OR		12/19/2025	7.625	498,241		1,100,000
3510121242	LOS ANGELES	CA		12/19/2025	7.813	2,486,505		6,250,000
3510121430	DAYTONA BEACH	FL		12/19/2025	8.000	352,421		800,000
3510121495	LOS ANGELES	CA		12/19/2025	7.688	571,130		1,025,000
3510121916	BOSTON	MA		12/19/2025	7.250	1,274,595		2,450,000
3510122315	HOLLYWOOD	FL		12/19/2025	8.000	1,340,763		3,900,000
3510122651	MIAMI	FL		12/19/2025	8.125	888,038		1,700,000
3510122804	BREMERTON	WA		12/19/2025	8.063	1,574,830		3,150,000
3510123247	MIAMI	FL		12/19/2025	8.588	1,069,301		2,450,000
3510123303	CHICAGO	IL		12/19/2025	8.000	656,103		1,575,000
3510123890	MACON	GA		08/27/2025	8.935	945,000		1,800,000
3510124785	MIAMI	FL		12/19/2025	8.525	1,253,700		2,950,000
3510124968	LOS ANGELES	CA		08/14/2025	7.588	868,000		1,600,000
3510125344	TRENTON	NJ		12/19/2025	8.063	297,963		680,000
3510125523	HOLLYWOOD	FL		12/19/2025	7.750	911,719		2,540,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510125563	LOS ANGELES	CA		12/19/2025	8.250	516,807		2,550,000
3510125568	LOS ANGELES	CA		07/15/2025	8.095	584,500		2,275,000
3510125765	LOS ANGELES	CA		12/19/2025	8.250	514,293		2,550,000
3510126220	LOS ANGELES	CA		07/15/2025	8.033	845,600		1,510,000
3510126444	INDEPENDENCE	MO		08/27/2025	8.370	224,000		1,125,000
3510126670	GALVESTON	TX		08/27/2025	8.495	483,383	31,117	1,030,000
3510126703	CHARLOTTE	NC		08/14/2025	7.713	756,000	22,908	1,510,000
3510126720	LYNWOOD	CA		08/27/2025	8.620	831,696		3,225,000
3510127085	DAYTONA BEACH	FL		09/16/2025	9.250	539,000		1,100,000
3510127280	HUNTINGTON PARK	CA		08/14/2025	8.675	1,176,000	316,220	4,300,000
3510127281	HUNTINGTON PARK	CA		12/19/2025	8.525	674,714		1,975,000
3510127285	FORT LAUDERDALE	FL		09/08/2025	7.445	575,750		1,180,000
3510127286	HOLLYWOOD	FL		12/19/2025	7.750	1,340,763		2,750,000
3510127554	COMPTON	CA		08/14/2025	8.675	1,246,074	327,440	4,375,000
3510127835	SALEM	OR		10/17/2025	7.663	633,500		1,510,000
3510128083	CORAL GABLES	FL		08/27/2025	8.370	2,705,500		6,350,000
3510128162	LOS ANGELES	CA		08/27/2025	8.645	990,728	114,195	4,600,000
3510128171	LOS ANGELES	CA		08/27/2025	8.620	712,506		2,950,000
3510129099	LOS ANGELES	CA		09/29/2025	8.125	756,000		2,825,000
3510129203	FORT PIERCE	FL		10/17/2025	8.100	626,500		1,400,000
3510130745	CULVER CITY	CA		10/17/2025	8.250	1,382,500	29,323	4,150,000
3510130891	CUDAHY	CA		10/17/2025	8.250	1,341,424	81,424	5,450,000
3510131418	OCALA	FL		10/07/2025	7.870	952,000		2,620,000
3510131768	SAN DIEGO	CA		10/17/2025	7.850	2,080,995		3,800,000
3510132010	CHATSWORTH	CA		10/30/2025	7.980	1,898,350		5,700,000
3510132011	CHATSWORTH	CA		10/30/2025	7.980	1,892,564		5,700,000
3510132057	LOS ANGELES	CA		10/17/2025	8.375	889,000		2,550,000
3510134461	SAN FRANCISCO	CA		12/08/2025	7.845	1,416,800		3,780,000
3510134995	LOS ANGELES	CA		12/17/2025	7.830	2,432,500		5,300,000
3510135113	CHICAGO	IL		12/17/2025	8.205	612,500		1,360,000
3700005595	BAYONNE	NJ		03/27/2025	8.475	509,707	76,463	1,875,000
3700005596	BAYONNE	NJ		03/27/2025	8.475	509,707	53,648	1,500,000
3700005834	BRONX	NY		06/30/2025	8.465	241,218	3,163,847	13,200,000
3700005835	IRVINGTON	NJ		04/03/2025	8.100	3,985,313		8,850,000
3700005842	IRVINGTON	NJ		03/19/2025	8.125	1,926,005	144,968	4,550,000
3700005843	IRVINGTON	NJ		03/19/2025	8.125	2,095,273	157,709	4,850,000
3700005847	UNION CITY	NJ		04/11/2025	8.325	818,854		1,850,000
3700005874	BROOKLYN	NY		04/11/2025	8.025	528,477	656,148	2,650,000
3700005894	BROOKLYN	NY		07/11/2025	8.078	369,206	405,279	3,150,000
3700005899	NEWARK	NJ		04/17/2025	8.450	3,473,511		7,500,000
3700005991	PASSAIC	NJ		06/03/2025	8.380	530,381	97,397	1,630,000
3700006048	NEW BRUNSWICK	NJ		10/30/2025	8.215	416,606	31,357	1,600,000
3700006054	NEWARK	NJ		06/03/2025	8.380	3,264,300	245,700	7,675,000
3700006058	RIDGEFIELD	NJ		10/30/2025	8.125	597,911	45,004	5,100,000
3700006094	STOCKTON	CA		11/21/2025	8.160	536,705	40,397	1,340,000
3700006095	ORANGE	NJ		07/30/2025	8.265	1,291,711	123,551	3,500,000
3700006098	MIDDLETOWN	NY		07/30/2025	8.265	56,241	78,089	1,300,000
3700006117	GRIFFIN	GA		11/21/2025	8.135	47,468	3,573	440,000
3700006120	NEWARK	NJ		09/02/2025	8.295	501,886	37,776	1,275,000
3700006137	NEWARK	NJ		08/14/2025	8.485	1,493,651		3,950,000
3700006174	NEWARK	NJ		09/02/2025	8.020	2,707,669	764,672	7,890,000
3700006228	BROOKLYN	NY		10/30/2025	8.025	289,707	21,806	5,600,000
3700006262	TRENTON	NJ		10/30/2025	8.335	146,281	11,010	1,450,000
3700006316	ORANGE	NJ		10/30/2025	8.175	1,085,040	81,670	2,300,000
362431834101	CLEVELAND	OH		01/13/2025	9.090	148,800	75,000	370,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
362434634101	ORANGE?	NJ		02/27/2025	8.970	680,000	360,000	1,650,000
362436424101	INDIANAPOLIS	IN		02/27/2025	9.095	2,520,000		3,600,000
362501234101	LITTLE ROCK	AR		05/27/2025	8.260	2,324,000	630,150	9,400,000
362502314101	NORWICH	CT		03/26/2025	8.425	1,300,000		1,850,000
362509334102	SUMTER	SC		06/12/2025	8.540	1,222,000	676,700	4,400,000
362509814101	CAMDEN	NJ		07/01/2025	8.445	4,875,000		7,050,000
362510024101	WASHINGTON	DC		07/01/2025	7.620	10,420,625		12,700,000
362519600709	CLEVELAND	OH		09/05/2025	8.475	394,000	64,000	1,050,000
362524100830	SUMTER	SC		12/12/2025	7.940	1,361,400		3,450,000
362524500833	SELLERSVILLE	PA		10/02/2025	7.850	276,000		600,000
362525800881	SUMTER	SC		12/04/2025	7.990	286,400		1,100,000
500005083003	MADE	NLD		07/31/2025	5.900	60,537		546,753
500005489001	TILBURG	NLD		02/28/2025	5.850	702,269		2,081,513
500005503001	GELEEN	NLD		01/29/2025	5.650	260,775		682,663
500005504001	MAASSLUIS	NLD		04/30/2025	5.850	284,502		774,145
500005555001	S-HERTOGENBOSCH	NLD		01/29/2025	5.900	149,163		281,139
500005557001	S-GRAVENHAGE	NLD		01/29/2025	5.950	186,454		341,218
500005557002	S-GRAVENHAGE	NLD		01/29/2025	5.950	16,950		341,218
500005577001	GRONINGEN	NLD		01/29/2025	5.800	524,941		990,667
500005577002	GRONINGEN	NLD		01/29/2025	5.800	47,722		990,667
500005584002	S-GRAVENHAGE	NLD		04/30/2025	5.800	455,202		1,293,401
500005604001	WIJK BIJ DUURSTEDE	NLD		01/29/2025	5.700	135,603		312,419
500005623001	WEERT	NLD		01/29/2025	5.700	1,544,415		9,424,629
500005624001	WEERT	NLD		01/29/2025	5.700	1,544,415		12,570,685
500005708001	HAARLEM	NLD		04/30/2025	5.750	399,478		836,398
500005742001	HOOFDDORP	NLD		04/30/2025	5.850	268,285		609,216
500005771001	CAPELLE AAN DEN IJSS	NLD		04/30/2025	5.800	1,001,445		1,889,365
500005790001	ROTTERDAM	NLD		03/31/2025	5.800	234,751		1,799,113
500005790002	ROTTERDAM	NLD		03/31/2025	5.800	522,997		1,799,113
500005803001	VEENENDAAL	NLD		02/28/2025	5.750	104,040		230,845
500005806001	BRIELLE	NLD		03/31/2025	6.000	732,309		1,299,621
500005806002	BRIELLE	NLD		03/31/2025	6.000	66,574		1,299,621
500005813001	RIJSWIJK	NLD		02/28/2025	5.800	3,121,196		8,576,374
500005813002	RIJSWIJK	NLD		05/30/2025	5.800	1,235,950		8,576,374
500005897001	RIJSWIJK	NLD		03/31/2025	5.950	270,624		524,351
500005898003	BADHOEVEDORP	NLD		04/30/2025	5.600	853,504		1,907,149
500005901001	RIJSWIJK	NLD		04/30/2025	5.950	658,905		1,360,909
500005901002	RIJSWIJK	NLD		04/30/2025	5.950	225,325		1,360,909
500005939001	BUSSUM	NLD		04/30/2025	5.800	682,804		1,288,203
500005965001	ETTEN-LEUR	NLD		07/31/2025	5.800	1,119,360		2,043,114
500005966001	AMSTERDAM	NLD		05/30/2025	5.700	852,379		4,530,666
500006022001	NUENEN	NLD		05/30/2025	5.800	1,221,744		2,553,577
500006035001	GOIRLE	NLD		05/30/2025	5.750	409,142		735,550
500006035002	GOIRLE	NLD		05/30/2025	5.750	81,828		735,550
500006040001	MUSSELKANAAL	NLD		04/30/2025	5.700	344,247		639,279
500006045001	DE KOOG-TEXEL	NLD		03/31/2025	5.650	104,190		182,823
500006045002	DE KOOG-TEXEL	NLD		03/31/2025	5.650	7,632		182,823
500006064001	BEDUM	NLD		04/30/2025	5.800	509,542		1,037,885
500006064002	BEDUM	NLD		04/30/2025	5.800	169,847		1,037,885
500006071001	ZAANDAM	NLD		04/30/2025	5.600	1,229,046		2,620,574
500006094001	RIJSWIJK	NLD		06/30/2025	5.650	224,774		349,410
500006101001	HAARLEM	NLD		07/31/2025	5.600	237,579		664,441
500006116001	S-GRAVENHAGE	NLD		04/30/2025	5.800	972,995		1,538,397
500006132001	OOSTERWOLDE	NLD		05/30/2025	6.000	218,209		351,116
500006146001	DELFGAUW	NLD		06/30/2025	5.750	175,605		327,629

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
500006150003	AMSTERDAM	NLD.		05/30/2025	5.400	1,227,426		1,887,485
500006180001	KRIMPEN AAN DE LEK	NLD.		08/29/2025	5.680	584,051		4,606,417
500006201001	WEERT	NLD.		09/30/2025	5.600	140,711		436,373
500006206001	DORDRECHT	NLD.		05/30/2025	5.850	1,088,772		1,994,695
500006206002	DORDRECHT	NLD.		05/30/2025	5.850	158,543		1,994,695
500006219001	GOUDA	NLD.		06/30/2025	5.700	163,898		318,725
500006227001	STEENWIJK	NLD.		07/31/2025	5.850	822,387		1,432,587
500006248001	HEERLEN	NLD.		06/30/2025	5.700	495,206		876,482
500006252001	DORDRECHT	NLD.		05/30/2025	5.900	178,147		295,318
500006252002	DORDRECHT	NLD.		05/30/2025	5.900	9,376		295,318
500006288001	S-GRAVENHAGE	NLD.		05/30/2025	5.950	68,190		218,720
500006288002	S-GRAVENHAGE	NLD.		05/30/2025	5.950	68,190		218,720
500006291002	TILBURG	NLD.		05/30/2025	5.700	738,729		1,464,351
500006300001	GORINCHEM	NLD.		07/31/2025	5.950	22,844		455,816
500006300002	GORINCHEM	NLD.		07/31/2025	5.950	251,285		455,816
500006301001	ZUTPHEN	NLD.		06/30/2025	5.800	154,532		251,567
500006301002	ZUTPHEN	NLD.		06/30/2025	5.800	14,048		251,567
500006309001	S-HERTOGENBOSCH	NLD.		08/29/2025	5.650	467,241		1,687,716
500006316001	VUGHT	NLD.		07/31/2025	5.800	277,556		639,467
500006323001	HEESBEEN	NLD.		06/30/2025	5.600	2,555,052		5,499,427
500006368001	ASSEN	NLD.		06/30/2025	5.650	468,280		880,282
500006374001	S-GRAVENHAGE	NLD.		06/30/2025	5.750	347,698		583,254
500006374002	S-GRAVENHAGE	NLD.		06/30/2025	5.750	31,609		583,254
500006379001	S-GRAVENHAGE	NLD.		06/30/2025	5.650	1,287,770		2,405,923
500006379002	S-GRAVENHAGE	NLD.		06/30/2025	5.650	257,554		2,405,923
500006391001	S-GRAVENHAGE	NLD.		06/30/2025	5.550	544,083		922,660
500006415001	ARNHEM	NLD.		06/30/2025	5.750	9,834		183,725
500006415002	ARNHEM	NLD.		06/30/2025	5.750	108,173		183,725
500006440001	AMSTERDAM	NLD.		07/31/2025	5.900	179,897		391,442
500006447001	ZWIJNDRECHT	NLD.		09/30/2025	5.850	161,232		270,624
500006447002	ZWIJNDRECHT	NLD.		09/30/2025	5.850	14,657		270,624
500006455001	DRACHTEN	NLD.		07/31/2025	5.700	285,551		817,420
500006467001	DEN HAAG	NLD.		07/31/2025	5.650	270,131		486,029
500006467002	DEN HAAG	NLD.		07/31/2025	5.650	21,131		486,029
500006477001	RODEN	NLD.		06/30/2025	5.700	167,410		281,215
500006478001	RODEN	NLD.		06/30/2025	5.700	177,068		297,439
500006516001	S-GRAVENHAGE	NLD.		06/30/2025	5.950	138,435		240,565
500006516002	S-GRAVENHAGE	NLD.		06/30/2025	5.950	12,585		240,565
500006575001	VELDHOVEN	NLD.		07/31/2025	5.800	345,517		629,420
500006575002	VELDHOVEN	NLD.		07/31/2025	5.800	31,411		629,420
500006583001	AMSTERDAM	NLD.		07/31/2025	5.700	226,156		408,566
500006583002	AMSTERDAM	NLD.		07/31/2025	5.700	18,561		408,566
500006587001	AMSTERDAM	NLD.		07/31/2025	5.650	439,749		796,106
500006587002	AMSTERDAM	NLD.		07/31/2025	5.650	39,977		796,106
500006593001	S-GRAVENHAGE	NLD.		07/31/2025	5.650	379,212		698,146
500006595001	GRONINGEN	NLD.		07/31/2025	5.980	282,696		545,616
500006595002	GRONINGEN	NLD.		07/31/2025	5.980	25,700		545,616
500006597001	BILTHOVEN	NLD.		09/30/2025	5.750	609,749		1,156,402
500006602002	DRACHTEN	NLD.		11/28/2025	5.650	133,330		322,295
500006604002	DRACHTEN	NLD.		11/28/2025	5.650	249,270		515,283
500006605001	ENSCHEDE	NLD.		08/29/2025	5.750	259,319		2,640,619
500006605002	ENSCHEDE	NLD.		08/29/2025	5.750	1,296,593		2,640,619
500006625001	AMSTERDAM	NLD.		07/31/2025	5.800	131,925		236,817
500006625002	AMSTERDAM	NLD.		07/31/2025	5.800	11,993		236,817
500006628001	DEVENTER	NLD.		08/29/2025	5.800	665,818		1,382,775

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
500006643001	AMSTERDAM	NLD.		07/31/2025	5.650	373,786		659,916
500006643002	AMSTERDAM	NLD.		07/31/2025	5.650	25,985		659,916
500006699001	S-GRAVENHAGE	NLD.		07/31/2025	5.600	201,028		335,359
500006712001	EMMEN	NLD.		07/31/2025	5.700	223,872		435,279
500006713001	DRACHTEN	NLD.		08/29/2025	5.650	391,314		877,162
500006716002	DE KOOG-TEXEL	NLD.		09/30/2025	5.600	117,259		612,247
500006718001	S-GRAVENHAGE	NLD.		07/31/2025	5.700	364,363		648,675
500006718002	S-GRAVENHAGE	NLD.		07/31/2025	5.700	33,124		648,675
500006730001	DORDRECHT	NLD.		11/28/2025	6.000	153,040		282,336
500006730002	DORDRECHT	NLD.		11/28/2025	6.000	13,913		282,336
500006733001	LOCHEM	NLD.		07/31/2025	5.850	219,874		421,536
500006733002	LOCHEM	NLD.		07/31/2025	5.850	19,989		421,536
500006735001	VORDEN	NLD.		07/31/2025	5.750	616,790		1,177,992
500006745001	RIDDERKERK	NLD.		07/31/2025	5.900	122,501		221,656
500006756001	ROOSENDAAL	NLD.		07/31/2025	5.700	656,482		1,085,128
500006765001	AMSTERDAM	NLD.		08/29/2025	5.750	584,635		1,021,473
500006765002	AMSTERDAM	NLD.		08/29/2025	5.750	53,149		1,021,473
500006781001	UITHOORN	NLD.		08/29/2025	5.750	154,189		282,985
500006781002	UITHOORN	NLD.		08/29/2025	5.750	14,017		282,985
500006791001	S-GRAVENHAGE	NLD.		07/31/2025	5.700	150,771		268,417
500006791002	S-GRAVENHAGE	NLD.		07/31/2025	5.700	13,706		268,417
500006792001	S-GRAVENHAGE	NLD.		07/31/2025	5.700	109,652		195,090
500006792002	S-GRAVENHAGE	NLD.		07/31/2025	5.700	10,280		195,090
500006808001	ROTTERDAM	NLD.		10/31/2025	5.650	319,138		536,681
500006809001	EINDHOVEN	NLD.		08/29/2025	5.600	173,463		308,797
500006817001	MAASTRICHT	NLD.		08/29/2025	5.400	239,461		4,925,373
500006817002	MAASTRICHT	NLD.		08/29/2025	5.400	2,394,608		4,925,373
500006855001	ZAANDAM	NLD.		08/29/2025	5.700	30,955		308,883
500006855002	ZAANDAM	NLD.		08/29/2025	5.700	139,296		308,883
500006873001	S-GRAVENHAGE	NLD.		09/30/2025	5.650	281,423		470,959
500006878001	UTRECHT	NLD.		09/30/2025	5.700	709,419		1,244,978
500006879001	UTRECHT	NLD.		09/30/2025	5.700	1,273,730		2,235,301
500006901001	AMSTERDAM	NLD.		09/30/2025	5.550	1,758,891		3,170,264
500006901002	AMSTERDAM	NLD.		09/30/2025	5.550	64,493		3,170,264
500006916001	HOORN	NLD.		09/30/2025	5.500	500,111		882,110
500006920001	AMSTERDAM	NLD.		10/31/2025	5.550	508,771		931,066
500006921001	DELFT	NLD.		08/29/2025	5.650	2,569,823		4,605,977
500006921002	DELFT	NLD.		08/29/2025	5.650	467,241		4,605,977
500006931001	AMSTERDAM-DUIVENDREC	NLD.		10/31/2025	5.500	809,408		2,019,100
500006940001	UTRECHT	NLD.		11/28/2025	5.850	292,747		592,918
500006942001	S-GRAVENHAGE	NLD.		10/31/2025	5.500	520,333		983,956
500006954001	AMSTELVEEN	NLD.		09/30/2025	5.730	180,580		329,784
500006980001	COEVORDEN	NLD.		10/31/2025	5.800	270,284		479,403
500006980002	COEVORDEN	NLD.		10/31/2025	5.800	49,143		479,403
500007006001	HAARLEM	NLD.		09/30/2025	5.650	677,173		1,228,501
500007006002	HAARLEM	NLD.		09/30/2025	5.650	61,561		1,228,501
500007046001	RHEDEN	NLD.		09/30/2025	5.550	266,765		528,756
500007046002	RHEDEN	NLD.		09/30/2025	5.550	26,677		528,756
500007063001	HAARLEM	NLD.		11/28/2025	5.750	1,970,389		3,640,948
500007070001	AMSTERDAM	NLD.		09/30/2025	6.100	550,181		1,148,449
500007077001	DELFT	NLD.		11/28/2025	5.750	123,475		269,053
500007078001	ZWIJNDRECHT	NLD.		10/31/2025	5.800	108,114		199,087
500007080001	HILVERSUM	NLD.		10/31/2025	5.700	127,077		2,760,194
500007080002	HILVERSUM	NLD.		10/31/2025	5.700	1,669,403		2,760,194
500007081001	BUSSUM	NLD.		10/31/2025	5.700	1,176,532		2,239,583

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
500007081002	BUSSUM	NLD.		10/31/2025	5.700	45,674		2,239,583
500007083001	TERNEUZEN	NLD.		09/30/2025	5.600	513,596		3,317,126
500007083002	TERNEUZEN	NLD.		09/30/2025	5.600	1,711,987		3,317,126
500007084001	S-HERTOGENBOSCH	NLD.		09/30/2025	6.600	1,765,927		2,872,445
500007097001	RIDDERKERK	NLD.		11/28/2025	5.750	1,093,598		2,008,432
500007106001	EINDHOVEN	NLD.		12/23/2025	5.650	1,645,568		3,541,859
500007106002	EINDHOVEN	NLD.		12/23/2025	5.650	352,622		3,541,859
500007121001	ROTTERDAM	NLD.		11/28/2025	5.650	184,923		324,712
500007121002	ROTTERDAM	NLD.		11/28/2025	5.650	16,811		324,712
500007136001	AMSTERDAM	NLD.		12/23/2025	5.700	552,441		1,528,926
500007138001	S-HERTOGENBOSCH	NLD.		12/23/2025	5.700	108,431		223,224
500007138002	S-HERTOGENBOSCH	NLD.		12/23/2025	5.700	24,096		223,224
500007163001	AMSTERDAM	NLD.		11/28/2025	5.950	31,304		322,740
500007163002	AMSTERDAM	NLD.		11/28/2025	5.950	172,170		322,740
500007189001	AMSTERDAM	NLD.		10/31/2025	5.850	505,591		919,500
500007191001	UTRECHT	NLD.		12/23/2025	5.800	511,302		1,009,550
500007191002	UTRECHT	NLD.		12/23/2025	5.800	102,260		1,009,550
500007216001	S-GRAVENHAGE	NLD.		11/28/2025	5.700	266,660		5,254,140
500007216002	S-GRAVENHAGE	NLD.		11/28/2025	5.700	2,933,265		5,254,140
500007217001	S-GRAVENHAGE	NLD.		11/28/2025	5.750	229,560		421,526
500007225001	MIJDRECHT	NLD.		10/31/2025	5.900	187,320		1,939,898
500007225002	MIJDRECHT	NLD.		10/31/2025	5.900	853,347		1,939,898
500007232001	ROTTERDAM	NLD.		10/31/2025	5.900	14,165		284,200
500007232002	ROTTERDAM	NLD.		10/31/2025	5.900	155,811		284,200
500007234001	VLIJMEN	NLD.		12/23/2025	5.850	471,925		853,262
500007280001	S-GRAVENHAGE	NLD.		11/28/2025	6.100	173,909		350,939
500007280002	S-GRAVENHAGE	NLD.		11/28/2025	5.850	11,594		350,939
500007294001	SCHIEDAM	NLD.		10/31/2025	6.050	127,193		368,896
500007299001	HEINENOORD	NLD.		12/30/2025	5.700	117,680		790,084
500007313001	DORDRECHT	NLD.		12/23/2025	6.100	187,477		339,618
500007313002	DORDRECHT	NLD.		12/23/2025	6.100	17,043		339,618
500007323001	VOORHOUT	NLD.		12/23/2025	5.750	374,954		668,449
500007323002	VOORHOUT	NLD.		12/23/2025	5.750	34,087		668,449
500007324001	AMERSFOORT	NLD.		12/23/2025	5.850	394,349		688,565
500007332001	S-GRAVENHAGE	NLD.		12/23/2025	5.700	999,095		1,966,045
500007354001	AMSTERDAM	NLD.		12/30/2025	5.850	277,725		408,344
500007354002	AMSTERDAM	NLD.		12/30/2025	5.850	5,884		408,344
500007387001	BLEISWIJK	NLD.		12/23/2025	5.700	145,456		264,690
500007403001	VLAARDINGEN	NLD.		12/23/2025	5.720	511,302		856,660
500007414001	ROTTERDAM	NLD.		11/28/2025	5.500	1,385,475		2,788,408
500007415001	BARNEVELD	NLD.		12/30/2025	5.850	588,401		1,326,044
500007439001	TERNEUZEN	NLD.		12/23/2025	5.850	376,130		708,288
500007459001	ALMELO	NLD.		12/23/2025	5.850	1,811,300		5,055,329
500007459002	ALMELO	NLD.		12/23/2025	5.850	539,511		5,055,329
500007516001	VOORBURG	NLD.		12/23/2025	5.950	31,148		614,272
500007516002	VOORBURG	NLD.		12/23/2025	5.950	311,483		614,272
500007526001	HOOGEVEEN	NLD.		12/23/2025	5.650	1,763,109		5,088,612
500007542001	S-GRAVENHAGE	NLD.		12/23/2025	5.750	339,398		2,209,697
500007542002	S-GRAVENHAGE	NLD.		12/23/2025	5.750	1,131,328		2,209,697
500007550001	HOORN	NLD.		12/23/2025	5.950	201,950		360,713
500007550002	HOORN	NLD.		12/23/2025	5.950	36,716		360,713
500007620001	S-GRAVENHAGE	NLD.		12/23/2025	5.750	672,332		1,200,882
500007620002	S-GRAVENHAGE	NLD.		12/23/2025	5.750	97,559		1,200,882
500007647001	VOLENDAM	NLD.		12/23/2025	5.800	224,326		404,118
500007647002	VOLENDAM	NLD.		12/23/2025	5.800	20,393		404,118

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
500007742001	EINDHOVEN	NLD.		12/30/2025	5.250	807,287		1,619,096
500007837001	KAATSHEUVEL	NLD.		12/23/2025	5.800	940,325		2,254,362
500005000003A	HARDERWIJK	NLD.		10/29/2024	6.350	23		1,709,420
500005000004A	HARDERWIJK	NLD.		10/29/2024	6.350	252		1,709,420
500005166001A	BUSSUM	NLD.		10/29/2024	6.150	9		626,580
19336	VARIOUS	FL.		05/17/2019	4.115	12,315,690		209,532,133
2011023	WEST GROVE	PA.		09/07/2011	5.190	11,754,054		34,808,000
2014039	BURBANK	CA.		07/30/2014	3.820	11,597,770		36,237,000
2016028	FRANKLIN	WI.		08/31/2016	3.620	7,146,230		45,623,000
2016050	YUKON	OK.		09/01/2016	3.180	11,907,814		42,533,000
7200238	LOS ANGELES	CA.		03/28/2018	4.976		3,060	17,833,333
7200391	FUERTEVENTURA	ESP.		08/06/2020	6.056		308,615	3,172,022,815
7200394	LOS ANGELES	CA.		09/15/2020	6.000		846,159	314,767,916
7200452	VARIOUS	DEU.		06/28/2021	5.526		1,611,997	1,340,010,027
7200457	RICHMOND	VA.		06/18/2021	7.954		1,350,668	198,080,849
7200462	DUBLIN	IRL.		07/12/2021	6.304		1,171,023	298,044,154
7200467	BRISTOL	GBR.		09/16/2021	8.959		1,071,298	210,219,722
7200519	LONDON	GBR.		01/21/2022	7.975		10,328,930	406,450,141
7200541	BRONX	NY.		03/08/2022	7.418		1,222,688	747,000,000
7200552	MARBELLA	ESP.		04/26/2022	6.264		3,914,009	110,201,819
7200561	DUBLIN	IRL.		05/31/2022	6.265		37,493,678	331,006,554
7200565	QUEENS	NY.		06/17/2022	8.208		18,595,540	118,073,529
7200570	VARIOUS	ESP.		07/11/2022	5.832		18,226,467	128,192,105
7200585	BAYONNE	NJ.		10/13/2022	7.250		604,154	325,560,000
7200591	SOUTH SAN FRANCISCO	CA.		11/18/2022	8.208		35,135,118	1,013,814,546
7200597	GAINESVILLE	VA.		05/25/2023	8.450		2,143,691	667,534,884
7200598	NEW YORK	NY.		12/22/2022	8.271		95,356,681	1,162,000,000
7200602	LONDON	GBR.		09/30/2022	9.205		9,511,394	1,596,009,372
7200607	NEW YORK	NY.		01/27/2023	8.250		2,041,348	396,508,197
7200609	PISMO BEACH	CA.		02/01/2023	7.618		437,306	224,300,000
7200613	UPPER MARLBORO	MD.		05/31/2023	8.860		16,234,201	185,650,000
7200615	BROOKLYN	NY.		03/29/2023	8.125		4,503,642	786,500,000
7200622	BROOKLYN	NY.		05/19/2023	8.100		14,655,268	283,850,000
7200624	CLEARWATER	FL.		06/28/2023	7.527		547,821	77,750,000
7200629	BURBANK	CA.		08/24/2023	7.865		111,630,940	946,527,777
7200635	LONG ISLAND CITY	NY.		01/03/2020	7.777		2,044,113	711,206,897
7200641	NEW YORK	NY.		11/29/2023	7.114		10,475,037	186,575,455
7200643	SALT LAKE CITY	UT.		11/01/2023	8.278		24,341,409	133,250,000
7200644	ANNEMASSE	FRA		10/17/2023	7.000		1,440,074	114,931,468
7200649	CAMARILLO	CA.		11/09/2023	7.574		1,289,631	199,050,380
7200652	LOS ANGELES	CA.		02/09/2024	7.614		2,983,602	364,257,000
7200666	GAINESVILLE	VA.		03/08/2024	8.150		71,847,906	1,188,095,598
7200689	NEW JERSEY	NJ.		07/01/2024	8.114		33,049,503	354,984,276
7200692	QUEENS	NY.		06/27/2024	6.527		7,643,293	217,980,000
7200695	ASHBURN	VA.		06/26/2024	7.278		59,989,959	363,000,000
7200696	HERNDON	VA.		08/22/2024	8.178		17,564,354	724,500,000
7200699	ATLANTIC BEACH	FL.		06/27/2024	7.814		1,119,977	74,246,154
7200703	PHOENIX	AZ.		06/27/2024	6.772		6,666,836	195,924,706
7200704	NEW BEDFORD	MA.		07/26/2024	6.777		4,655,821	164,418,160
7200705	NEW YORK	NY.		07/11/2024	8.027		15,929,008	180,000,000
7200706	CITY OF INDUSTRY	CA.		07/16/2024	6.977		9,175,647	145,080,000
7200709	BEDFORD	MA.		08/15/2024	7.027		18,612,432	267,300,000
7200711	MIAMI	FL.		09/13/2024	7.864		48,662,877	313,000,000
7200715	HILLSBORO BEACH	FL.		11/26/2024	8.027		15,371,449	290,950,000
7200716	NAPLES	FL.		08/23/2024	8.114		12,964,285	200,000,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7200728	NEW YORK	NY		10/31/2024	5.000		22,773,459	1,250,000,000
7200733	ABILENE	TX		12/24/2024	6.277		175,756,090	4,593,600,000
7200776	ABILENE	TX		05/20/2025	6.028		221,618,989	3,903,900,000
7200780	ABILENE	TX		05/20/2025	6.027		151,303,563	3,819,075,000
7200781	ABILENE	TX		05/20/2025	6.027		103,309,607	3,902,925,000
7200797	CHARLOTTE	NC		09/05/2025	8.028		3,834,053	376,537,440
7200803	PHOENIX	AZ		10/03/2025	7.593		1,373,274	177,877,895
7410006	VARIOUS	DEU		12/21/2023	5.314		63,456,941	682,656,298
7410009	NIVELLES	BEL		05/08/2024	6.400		10,091,817	94,228,504
7410013	SEVEN BEACH	GBR		08/29/2024	7.417		51,923,060	793,308,276
7410015	JONKOPING	SWE		05/31/2024	6.111		3,440,752	14,471,913
7410017	DOBRZYKOWICE	POL		06/26/2024	5.500		25,422,182	331,129,334
7410018	LONDON	GBR		07/04/2024	7.719		4,974,737	303,547,546
7410021	PARIS	FRA		09/27/2024	7.150		4,916,878	603,084,466
7410024	MADRID	ESP		12/20/2024	5.066		28,438,932	168,354,965
7410025	PARIS	FRA		10/25/2024	5.315		317,799	350,239,297
7410029	LONDON	GBR		12/09/2024	7.315		115,949,109	977,431,298
7410043	MUNICH	DEU		07/18/2025	5.850		24,838,018	268,043,908
321050101	TACOMA	WA		08/22/2024	6.720		2,651,196	37,200,000
323090587	PORTLAND	OR		11/28/2023	10.200		1,598,792	9,500,000
323100375	RICHLAND	WA		11/28/2023	10.263		258,808	12,300,000
323120230	PORTLAND	OR		03/21/2024	10.055		232,782	3,780,000
324010297	BAKERSFIELD	CA		03/21/2024	10.365		596,895	4,749,000
324010904	BAKERSFIELD	CA		03/21/2024	10.740		432,300	3,045,000
324020156	BAKERSFIELD	CA		05/23/2024	10.085		737,200	4,319,000
324020289	BAKERSFIELD	CA		05/23/2024	10.085		654,500	3,919,000
324030167	SEATTLE	WA		05/23/2024	9.830		321,181	1,600,000
324030379	PORTLAND	OR		05/23/2024	9.580		1,530,810	8,149,000
324030392	BAKERSFIELD	CA		12/20/2024	9.680		1,731,933	6,170,000
324040037	JOHNS ISLAND	SC		07/25/2024	10.045		1,085,587	7,170,000
324040275	PORTLAND	OR		07/25/2024	9.970		460,382	2,270,000
324040550	JOHNS ISLAND	SC		07/01/2024	10.070		1,210,705	7,170,000
324040611	VANCOUVER	WA		07/25/2024	9.545		420,623	3,071,000
324040770	VANCOUVER	WA		07/25/2024	9.545		1,621,749	4,394,000
324050275	WADDELL	AZ		07/25/2024	9.420		40,000	6,905,000
324060044	SUNSET	UT		10/18/2024	9.505		2,328,525	5,360,000
324080315	BOISE	ID		10/18/2024	9.205		4,040,194	13,100,000
324080350	VANCOUVER	WA		10/31/2024	8.805		825,000	3,100,000
324080617	PORTLAND	OR		10/18/2024	9.292		1,971,323	4,085,000
324100656	LOS ANGELES	CA		12/20/2024	9.568		2,002,497	11,450,000
610008101	MELBOURNE	AUS		09/19/2024	7.396		6,661,773	395,454,001
610008102	CHRISTCHURCH	NZL		09/19/2024	6.570		5,402,284	70,750,000
750000027	NEW YORK	NY		06/30/2023	8.115		18,845,230	130,090,000
750000028	NEW YORK	NY		08/09/2023	8.073		10,666,667	136,533,333
750000033	ANN ARBOR	MI		11/17/2023	8.028		14,748,085	251,365,992
3300004178	JERSEY CITY	NJ		08/24/2023	9.735		437,570	7,203,000
3300005146	ATLANTIC CITY	NJ		10/09/2024	8.830		26,068	294,000
3300005288	NEW YORK	NY		11/06/2024	8.720		1,104,371	5,537,000
3300005319	FAYETTEVILLE	NC		10/09/2024	8.680		9,357	313,600
3300005408	BROOKLYN	NY		10/09/2024	8.555		81,411	2,719,500
3310032402	GREENSBORO	NC		03/22/2022	5.000		24,746	1,500,000
3310046855	TACOMA	WA		07/27/2023	9.359		64,280	5,400,000
3310072395	HARTFORD	CT		04/30/2024	8.666		4,514	225,000
3340064327	RICHMOND	VA		03/14/2024	9.140		303,682	5,750,000
3340072693	NEW ORLEANS	LA		04/05/2024	9.290		85,469	1,150,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3410000527	HAWTHORNE	NJ		09/24/2024	9.216		77,001	1,090,000
3410000582	LAKE KATRINE	NY		11/08/2024	9.050		24,007	1,850,000
3410000604	WALDORF	MD		11/21/2024	8.850		129,167	2,650,000
3500103892	LOS ANGELES	CA		08/12/2024	9.085		668,062	4,025,000
3500104516	SANTA MONICA	CA		09/12/2024	8.795		268,756	5,550,000
3500106866	UPLAND	CA		09/12/2024	8.795		170,853	5,225,000
3500108194	LOS ANGELES	CA		10/16/2024	8.470		235,625	3,000,000
3500109665	LOS ANGELES	CA		11/27/2024	8.883		810,679	4,475,000
3500109667	LOS ANGELES	CA		11/15/2024	8.050		52,120	4,150,000
3500110328	SAN DIEGO	CA		12/20/2024	8.610		508,817	2,875,000
3500111929	LOS ANGELES	CA		11/27/2024	9.008		718,648	5,100,000
362415034101	INDIANAPOLIS	IN		09/23/2024	9.520		220,000	750,000
362418282110	COLUMBIA	SC		09/23/2024	9.275		339,300	950,000
362423424101	LARKSVILLE	PA		10/04/2024	9.325		201,850	1,050,000
362426134101	INDIANAPOLIS	IN		11/22/2024	9.345		91,800	840,000
0599999. Mortgages in good standing - commercial mortgages-all other						7,636,464,575	2,361,172,430	75,964,470,943
7200753	NEW YORK	NY		02/28/2025	6.527	12,110,451	3,497,005	174,173,913
7200779	NEW YORK	NY		05/15/2025	7.027	4,646,024	10,102,130	1,079,891,903
7200783	MIAMI BEACH	FL		05/22/2025	7.778	109	2,791,025	624,493,044
7200787	MIAMI	FL		07/17/2025	8.567	16,217,195	711,750	150,300,000
7200801	NEW YORK	NY		08/14/2025	7.458	30,238,523		2,349,702,970
7200815	NEW YORK	NY		11/25/2025	6.178	136,065,414	1,741,595	2,025,838,848
7200816	NEW YORK	NY		11/25/2025	11.684	46,652,063		1,012,337,419
7200820	ARLINGTON	VA		12/16/2025	7.955	11,007,857		94,470,723
7410055	LONDON	GBR		08/15/2025	10.000	171,700	718,238	281,342,209
750000050	NEW YORK	NY		12/18/2025	6.935	12,827,233		1,205,520,177
7200594	NEW YORK	NY		11/08/2022	9.338		81,109	440,671,203
7200619	STATEN ISLAND	NY		05/05/2023	8.290		1,305,398	121,870,000
0699999. Mortgages in good standing - mezzanine loans						269,936,569	20,948,250	9,560,612,408
0899999. Total mortgages in good standing						35,726,553,652	2,600,163,639	138,021,073,965
7200425	WATERTOWN	MA		01/19/2021	2.000	15,109,286		57,000,000
7200504	NEW YORK	NY		03/25/2022	5.000	10,326,349	2,006,053	371,199,999
2390901	LOS ANGELES	CA		12/20/2019	6.788		401,034	1,221,351,064
7200420	PARIS	FRA		12/15/2020	5.000		1,387,803	68,884,786
7200434	NEW YORK	NY		03/12/2021	8.387		292,960	323,773,585
1399999. Restructured mortgages - commercial mortgages-all other						25,435,635	4,087,850	2,042,209,434
1699999. Total - restructured mortgages						25,435,635	4,087,850	2,042,209,434
100157143	OCEAN VIEW	DE		02/20/2025	8.250	349,676		425,000
100177415	VALLEY HOME	CA		01/16/2025	9.750	557,401		680,000
100177673	KISSIMMEE	FL		01/16/2025	8.375	104,736		410,000
100188827	CHANDLER	AZ		01/09/2025	7.875	255,137		435,000
100188831	ALBUQUERQUE	NM		01/09/2025	8.000	233,435		359,000
100189468	HOMESTEAD	FL		01/15/2025	9.499	561,112		670,000
100189638	SANTA ROSA	CA		01/17/2025	8.125	724,917		950,000
100189728	PHELAN	CA		01/21/2025	7.625	479,441		590,000
100189943	CLAYTON	NC		01/21/2025	7.625	216,342		289,000
100190270	FORT MYERS	FL		01/22/2025	8.570	287,795		370,000
100190378	MILWAUKEE	WI		01/22/2025	7.810	122,580		170,000
100190380	MILWAUKEE	WI		01/22/2025	7.810	125,815		165,000
100190862	ANAHEIM	CA		01/27/2025	7.875	1,245,457		1,500,000
100191290	LOS ANGELES	CA		01/30/2025	8.375	917,388		1,105,000
100191650	CIBOLO	TX		01/31/2025	7.490	215,614		285,000
100192444	GRANITE BAY	CA		02/07/2025	7.249	1,747,274		2,300,000
100194245	MEARS	MI		02/14/2025	7.500	414,402		1,000,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194270	COLORADO SPRINGS	CO		02/14/2025	8.625	369,353		475,000
100194283	IRVING	TX		02/14/2025	7.625	287,467		353,000
100194320	WILDWOOD	MO		02/14/2025	8.250	132,108		480,000
100194333	INDIANAPOLIS	IN		02/14/2025	7.625	197,006		253,000
100194347	WOBURN	MA		02/14/2025	7.990	533,394		655,000
100194371	PLEASANT HILL	CA		02/14/2025	8.125	331,929		435,000
100194372	CARLSBAD	CA		02/14/2025	7.125	823,529		1,200,000
100194403	SOUTH PASADENA	CA		02/14/2025	7.500	1,200,387		1,545,000
100194416	NORTH HOLLYWOOD	CA		02/14/2025	7.625	531,624		680,000
100194437	STREAMWOOD	IL		02/14/2025	7.125	236,075		306,000
100194440	WAIKOLOA	HI		02/14/2025	8.125	1,033,883		1,250,000
100194441	WESLEY CHAPEL	FL		02/14/2025	7.875	136,547		537,000
100194464	TEHACHAPI	CA		02/14/2025	7.500	392,250		505,000
100194475	LANCASTER	PA		02/14/2025	7.250	271,207		333,000
100194516	OSTERVILLE	MA		02/14/2025	7.500	660,658		871,000
100195293	VAN ALSTYNE	TX		02/24/2025	8.125	498,793		618,000
100195684	DENVER	CO		02/25/2025	4.500	411,193		3,480,000
100199504	STURGEON LAKE	MN		03/05/2025	11.400	181,643		447,000
100200091	ELLABELL	GA		03/06/2025	6.625	200,221		282,000
100200340	FREDERICKSBURG	VA		03/10/2025	6.624	288,996		385,000
100201666	HOUSTON	TX		03/13/2025	7.990	142,584		205,000
100202824	MINERAL BLUFF	GA		03/24/2025	7.625	599,190		735,000
100202843	WILTON MANORS	FL		03/24/2025	7.625	660,858		845,000
100204014	PLEASANT VIEW	TN		03/28/2025	7.990	398,732		585,000
100207108	PUNTA GORDA	FL		04/24/2025	7.875	333,952		400,000
100208032	BEAUMONT	CA		04/29/2025	9.225	117,808		745,000
100208791	FREDERICK	MD		04/29/2025	10.750	11,737		975,000
100216248	NEW PORT RICHEY	FL		06/20/2025	6.500	267,932		375,000
100218338	HAARLEM	NLD		06/26/2025	5.000	81,935		88,992
100218343	MIDDELBURG	NLD		06/26/2025	5.180	111,490		114,300
100218344	MIDDELBURG	NLD		06/26/2025	5.180	51,209		52,500
100218400	NIJMEGEN	NLD		06/26/2025	5.385	294,087		314,063
100218401	NIJMEGEN	NLD		06/26/2025	5.665	19,606		20,938
100221207	MARYVILLE	TN		07/21/2025	7.375	286,950		452,000
100230056	MIDDLETOWN	OH		08/25/2025	7.375	163,791		215,000
100236355	UNITED KINGDOM	GBR		09/12/2025	8.500	333,053		395,000
100236547	UNITED KINGDOM	GBR		09/12/2025	8.990	715,469		687,500
100236578	UNITED KINGDOM	GBR		09/12/2025	8.990	528,438		500,000
100236671	UNITED KINGDOM	GBR		09/12/2025	4.940	440,800		385,000
100244451	LOS ANGELES	CA		09/29/2025	8.250	2,797,071		3,000,000
324060686	SAN DIEGO	CA		09/25/2024	9.210	173,233	202,618	6,950,000
324100322	ELLENSBURG	WA		01/22/2025	8.705	231,883	219,771	768,000
403054247	CLEVELAND	OH		05/22/2025	7.580	2,373,113		3,225,000
3310063572	AUGUSTA	GA		07/19/2024	9.275	4,684	4,175	141,000
3310089609	BIRMINGHAM	AL		12/12/2024	8.610	2,673		85,500
3320051294	DETROIT	MI		04/27/2023	9.806	14,722	4,975	230,000
3410000497	JERSEY CITY	NJ		09/24/2024	9.316	48,655	29,683	2,083,000
3410000571	PHILADELPHIA	PA		10/17/2024	8.976	329,031	60,758	10,005,000
3300003677	BALTIMORE	MD		05/26/2022	8.200		13,546	529,200
3310052127	SAN ANTONIO	TX		05/25/2023	9.191		15,699	930,000
3310081008	BIRMINGHAM	AL		10/03/2024	8.771		14,884	45,000
3310089992	TRUSSVILLE	AL		12/19/2024	8.743		5,940	172,500
3340071111	WASHINGTON	DC		03/21/2024	9.295		58,306	1,175,000
3500107985	LOS ANGELES	CA		10/30/2024	8.318		86,989	2,610,000
1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other						28,811,471	717,344	66,832,492

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3700006068	EAST ORANGE	NJ		06/30/2025	8.115	3,190,853	240,172	7,880,000
362432514101	MIAMI	FL		01/13/2025	8.835	1,530,000		2,400,000
323100213	DENVER	CO		12/12/2023	10.183		1,138,061	9,500,000
324030587	KING CITY	OR		07/01/2024	10.000		752,874	2,755,000
3310045662	MEMPHIS	TN		04/04/2023	8.040		126,533	6,510,000
3320045677	MEMPHIS	TN		04/19/2023	8.600		340,865	34,300,000
2199999. Mortgages with overdue interest over 90 days-commercial mortgages-all other						4,720,853	2,598,505	63,345,000
2499999. Total - mortgages with overdue interest over 90 days						33,532,324	3,315,849	130,177,492
100157448	HICKORY	NC		02/20/2025	7.625	200,575		198,100
100157465	LOS ANGELES	CA		02/20/2025	8.500	406,592		630,900
100157491	BURLINGTON	NJ		02/20/2025	7.999	152,595		834,400
100190354	COLUMBIA	SC		01/22/2025	7.998	176,926		230,000
100190376	MILWAUKEE	WI		01/22/2025	7.610	110,947		155,000
100190377	MILWAUKEE	WI		01/22/2025	7.860	130,381		170,000
100190379	MILWAUKEE	WI		01/22/2025	7.860	111,207		145,000
100191026	VISALIA	CA		01/29/2025	7.624	1,463,366		1,726,000
100192339	KANSAS CITY	MO		02/05/2025	8.375	163,800		195,000
100193792	HACKENSACK	NJ		02/10/2025	7.750	599,708		685,000
100198976	PHILADELPHIA	PA		02/28/2025	8.130	90,099		125,000
100201359	FOLSOM	LA		03/12/2025	8.375	196,323		127,900
100201451	CRAWFORDVILLE	FL		03/12/2025	9.750	227,497		347,000
100204425	HOPKINS	SC		04/01/2025	8.220	157,131		204,000
100205008	MADISON	NC		04/10/2025	7.990	286,457		417,000
100207320	HAMPTON	VA		04/28/2025	7.874	110,254		517,700
100213752	POMPANO BEACH	FL		05/29/2025	7.250	278,027		841,900
100220699	CROWLEY	TX		07/18/2025	8.250	208,583		290,000
3310063884	WESTBURY	NY		11/21/2023	8.631	15,621	3,982	414,000
3310067505	DAYTONA BEACH	FL		01/23/2024	8.666	3,971		94,500
3310074095	PORT CHARLOTTE	FL		07/29/2024	9.499	3,691	8,203	112,500
3310075576	WELLESLEY	MA		08/26/2024	9.296	21,117	74,978	1,320,000
3310075939	HOUSTON	TX		11/21/2024	9.016	15,600	18,744	609,300
3310078094	LINDEN	NJ		08/26/2024	8.323	4,559	6,694	217,500
3310079321	MIAMI	OK		10/03/2024	9.016	4,060		34,500
3310087509	HOFFMAN ESTATES	IL		01/16/2025	8.428	64,375		202,500
3310089603	BIRMINGHAM	AL		12/12/2024	8.610	3,288		85,500
3310089604	BIRMINGHAM	AL		12/12/2024	8.610	4,678		85,500
3310089680	PHILADELPHIA	PA		11/21/2024	8.428	18,429	32,522	199,500
3310091126	CLEVELAND	OH		01/16/2025	9.359	12,149	5,522	27,000
3310093459	NEW ORLEANS	LA		02/13/2025	8.582	41,182	5,643	78,000
3310094822	MOUNT VERNON	NY		02/20/2025	8.638	159,836	13,178	294,000
3320048701	UPPER SADDLE RIVER	NJ		04/04/2023	9.146	191,180	142,102	3,600,000
3320053276	GLENVIEW	IL		06/21/2023	9.208	39,671	35,711	1,450,000
3340055982	PORT CHARLOTTE	FL		02/26/2024	9.414	165,105	62,392	630,000
3340066793	FORT WORTH	TX		05/10/2024	9.901	44,895	38,429	600,000
3340068205	CAMDEN	NJ		02/29/2024	9.416	23,128	9,346	128,000
3340072577	FLOSSMOOR	IL		05/17/2024	9.604	3,841	11,683	480,000
3340072982	MEMPHIS	TN		05/10/2024	9.681	22,791	8,578	146,000
3340073237	VALLEJO	CA		04/19/2024	9.326	6,257	17,206	885,000
3340088313	FORT LAUDERDALE	FL		11/14/2024	8.998	45,965	43,137	665,000
3340090500	WASHINGTON	DC		12/05/2024	9.069	56,945	26,215	805,000
3340105845	CLEVELAND	OH		07/29/2025	11.633	67,927		135,000
3500109316	CHARLESTOWN	MA		01/27/2025	8.835	3,176,930	86,820	6,200,000
3310053176	CHICAGO	IL		05/25/2023	8.841		5,346	213,000
3310059367	LYONS	IL		09/15/2023	8.666		2,039	120,000
3310066379	BRENTWOOD	TN		01/09/2024	8.617		6,589	615,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310080820	CHICAGO	IL		11/14/2024	8.141		7,239	337,500
3310088974	ATLANTA	GA		12/12/2024	8.743		12,707	89,400
3340067770	CHICAGO	IL		02/26/2024	9.562		9,504	950,000
3340067989	CHICAGO	IL		06/14/2024	9.653		3,932	307,000
3340068044	FORT LAUDERDALE	FL		02/29/2024	8.966		104,679	1,625,000
3340073875	BRADENTON	FL		04/19/2024	9.243		14,494	345,000
3340074599	JACKSONVILLE	FL		04/30/2024	9.445		5,346	507,500
3340085096	HOLLYWOOD	FL		10/10/2024	9.096		13,820	980,000
3340089605	BIRMINGHAM	AL		12/12/2024	8.951		1,426	285,000
3340092244	CLEVELAND	OH		12/30/2024	9.301		28,108	146,000
2799999. Mortgages in process of foreclosure-residential mortgages-all other						9,287,658	866,313	33,858,600
3299999. Total - mortgages in the process of foreclosure						9,287,658	866,313	33,858,600
3399999 - Totals						35,794,809,269	2,608,433,651	140,227,319,491

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18529	ATLANTA	GA		09/22/2005	10/07/2025	112,282							112,282	112,282			
18639	HOUSTON	TX		03/01/2007	08/21/2025	373,143		(290)			(290)		372,853	372,853			
18752	CHASKA	MN		03/25/2008	01/01/2025	1,035,620		(2,963)			(2,963)		1,032,656	1,032,656			
18813	HAUPPAUGE	NY		11/12/2008	07/30/2025	2,882,829							2,882,829	2,882,829			
18924	WILLOWBROOK	IL		06/17/2010	02/24/2025	19,157,484		(40,619)			(40,619)		19,116,865	19,116,865			
18926	WOBURN	MA		05/03/2010	03/07/2025	2,738,376		(756)			(756)		2,737,620	2,737,620			
18954	FORTH WORTH	TX		10/07/2010	11/10/2025	491,161							491,161	491,161			
18962	HOUSTON	TX		10/29/2010	11/03/2025	433,353							433,353	433,353			
18977	EL PASO	TX		11/30/2010	12/08/2025	321,722							321,722	321,722			
18984	EL PASO	TX		11/29/2010	10/21/2025	473,119							473,119	473,119			
19063	ORLANDO	FL		06/27/2011	03/14/2025	7,907,172		(15,979)			(15,979)		7,891,192	7,891,192			
19310	DURHAM	NC		08/14/2013	09/15/2025	4,619,882		(989)			(989)		4,618,893	4,618,893			
19315	RICHARDSON	TX		08/15/2013	06/10/2025	3,277,581		(3,021)			(3,021)		3,274,560	3,274,560			
19349	SAN DIEGO	CA		01/25/2022	06/25/2025	21,605,292		1,679,121			1,679,121		23,284,413	23,284,413			
19356	SAN DIEGO	CA		05/10/2023	06/25/2025	25,334,284							25,334,284	25,334,284			
754574	CORONA	CA		12/31/2006	10/02/2025	416,109							416,109	416,109			
754615	DENVER	CO		12/31/2006	10/21/2025	636,132							636,132	636,132			
7000029	LOS ANGELES	CA		09/07/2018	09/02/2025	10,500,000							10,500,000	10,500,000			
7000030	EL SEGUNDO	CA		08/10/2018	08/27/2025	15,322,495							15,322,495	15,322,495			
7000031	SACRAMENTO	CA		07/25/2018	08/01/2025	19,291,293							19,291,293	19,291,293			
7000038	BEND	OR		12/12/2018	12/22/2025	32,731,736							32,731,736	32,731,736			
7000039	BRENTWOOD	NY		10/17/2018	12/31/2025	5,054,550		(54,550)			(54,550)		5,000,000	5,000,000			
7200257	ROCKVILLE	MD		06/07/2018	04/21/2025	85,214,976		9,579			9,579		85,224,555	85,224,555			
7200266	SEATTLE	WA		06/15/2018	03/13/2025	16,849,422							16,849,422	16,849,422			
7200297	NEW YORK	NY		01/18/2019	10/27/2025	74,500,000							74,500,000	74,500,000			
7200300	BEVERLY HILLS	CA		01/02/2019	07/29/2025	106,430,000							106,430,000	106,430,000			
7200301	BEVERLY HILLS	CA		01/02/2019	07/29/2025	30,370,317							30,370,317	30,370,317			
7200340	NEW YORK	NY		08/26/2019	07/28/2025	150,238,636							150,238,636	150,238,636			
7200341	NEW YORK	NY		08/26/2019	07/28/2025	34,257,575							34,257,575	34,257,575			
7200348	NASHVILLE	TN		09/27/2019	12/29/2025	4,061,501							4,061,501	4,061,501			
7200380	SANTA CLARA	CA		02/14/2020	07/29/2025	185,000,000							185,000,000	185,000,000			
7200391	FUERTEVENTURA	ESP		08/06/2020	05/14/2025	91,501,549						2,037,374	93,538,923	98,884,164	5,345,241		5,345,241
7200431	MIAMI	FL		03/23/2021	01/16/2025	2,628,822							2,628,822	2,628,822			
7200435	VARIOUS	GBR		02/26/2021	08/15/2025	88,774,819		357,390			357,390	10,570,705	99,702,914	96,727,606	(2,975,309)		(2,975,309)
7200442	CALABASAS	CA		03/31/2021	02/04/2025	21,870,190							21,870,190	21,870,190			
7200443	TYLER	TX		03/31/2021	12/19/2025	15,653,287		14,713			14,713		15,668,000	15,668,000			
7200453	VARIOUS	GBR		06/15/2021	06/11/2025	27,886,668						3,660,260	31,546,928	30,141,033	(1,405,896)		(1,405,896)
7200457	RICHMOND	VA		06/18/2021	08/19/2025	95,497,272							95,497,272	95,497,272			
7200462	DUBLIN	IRL		07/12/2021	05/19/2025	48,816,215		633,936		797,737	1,431,673	968,470	51,216,358	54,515,006	3,298,648		3,298,648
7200467	BRISTOL	GBR		09/16/2021	07/31/2025	70,536,624		324,147			324,147	3,084,368	73,945,139	74,920,797	975,659		975,659
7200476	LOS ANGELES	CA		09/28/2021	11/14/2025	9,223,000							9,223,000	9,223,000			
7200510	BOSTON	MA		03/14/2022	01/01/2025									19,389,587		19,389,587	19,389,587
7200520	LONDON	GBR		04/19/2022	09/19/2025	46,751,199						1,949,466	48,700,665	50,320,293	1,619,628		1,619,628
7200543	NEW YORK	NY		03/30/2022	03/27/2025	32,997,449							32,997,449	32,997,449			
7200579	NEW YORK	NY		09/22/2022	10/07/2025	32,000,000							32,000,000	32,000,000			
7200583	NEW YORK	NY		09/02/2022	01/01/2025			(14,638,884)			(14,638,884)		(14,638,884)	(11,260,680)		3,378,204	3,378,204
7200585	BAYONNE	NJ		10/13/2022	11/26/2025	149,989,107		10,894			10,894		150,000,000	150,000,000			
7200587	NEW YORK	NY		10/28/2022	12/18/2025	101,225,433		274,567			274,567		101,500,000	101,500,000			
7200593	NEW YORK	NY		11/08/2022	02/05/2025	3,546,449							3,546,449	3,546,449			
7200594	NEW YORK	NY		11/08/2022	02/03/2025	121,982		17			17		121,999	121,239		(760)	(760)
7200597	GAINESVILLE	VA		05/25/2023	09/26/2025	117,548,841		708,936			708,936		118,257,777	118,257,777			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200598	NEW YORK	NY		12/22/2022	12/04/2025	311,419,039		1,671,258			1,671,258		313,090,297	313,090,297			
7200599	MONROE TOWNSHIP	NJ		12/21/2022	11/26/2025	216,229,139		1,177,156			1,177,156		217,406,295	217,406,295			
7200602	LONDON	GBR		09/30/2022	05/01/2025	202,581,724						(2,264,737)	200,316,987	211,617,258	11,300,272		11,300,272
7200607	NEW YORK	NY		01/27/2023	11/26/2025	139,135,788		724,706			724,706		139,860,495	139,860,495			
7200615	BROOKLYN	NY		03/29/2023	04/21/2025	258,413,778		678,273			678,273		259,092,051	259,092,051			
7200623	DANA POINT	CA		06/02/2023	10/27/2025	32,899,571		100,429			100,429		33,000,000	33,000,000			
7200637	PRINCETON	NJ		10/04/2023	12/03/2025	99,861,657							99,861,657	99,861,657			
7200649	CAMARILLO	CA		11/09/2023	04/21/2025	58,287,302		532,944			532,944		58,820,245	58,820,245			
7200658	MIAMI	FL		01/22/2024	08/11/2025	41,750,324		249,676			249,676		42,000,000	42,000,000			
7200680	FORTH WORTH	TX		03/28/2024	12/22/2025	111,373,483		618,530			618,530		111,992,013	111,992,013			
7200683	NEW YORK	NY		10/29/2024	12/29/2025	71,615,239		519,761			519,761		72,135,000	72,135,000			
7200698	HAMILTON	NJ		08/07/2024	12/29/2025	106,791,222		2,514,438			2,514,438		109,305,660	109,305,660			
7200787	MIAMI	FL		07/17/2025	09/25/2025	16,928,945		206,550			206,550		17,135,495	17,135,495			
7200816	NEW YORK	NY		11/25/2025	12/04/2025	46,652,063		471,233			471,233		47,123,296	47,123,296			
7250110	BERKELEY	CA		07/17/2019	01/01/2025				1,661,868		(1,661,868)		(1,661,868)	(1,661,868)			
7410011	BACKADALEN	SWE		06/13/2024	12/16/2025	287,335,790		2,123,809			2,123,809	15,329,089	304,788,687	344,421,951	39,633,264		39,633,264
7410019	VARIOUS	GBR		07/04/2024	10/24/2025	174,419,038		1,333,817			1,333,817	2,089,417	177,842,272	187,092,698	9,250,426		9,250,426
40011198	ATLANTA	GA		03/05/2020	09/25/2025	74,678							74,678	74,678			
40012242	MENDHAM	NJ		03/05/2020	01/24/2025	249,925							249,925	249,925			
40015428	NORTH PLAINFIELD	NJ		08/06/2021	05/23/2025	231,833							231,833	231,833			
40015902	BROOKLYN	NY		12/10/2020	11/21/2025	327,017							327,017	307,884		(19,133)	(19,133)
40016240	GLENDALE	WI		11/19/2020	08/26/2025	207,583							207,583	207,583			
40017086	NEPTUNE	NJ		01/13/2021	06/25/2025	122,691							122,691	122,691			
40017455	BRONX	NY		01/21/2021	10/24/2025	316,572							316,572	316,572			
40018279	SALINA	NY		05/12/2021	10/24/2025	100,138							100,138	62,011		(38,128)	(38,128)
40018771	BROOKLYN	NY		03/26/2021	05/23/2025	270,697							270,697	238,086		(32,611)	(32,611)
40019029	ORANGE	NJ		04/20/2021	01/24/2025	202,322							202,322	202,322			
40023319	WATERBURY	CT		07/30/2021		126,082							126,082	126,082			
40023499	LINCOLNSHIRE	IL		07/22/2021	10/24/2025	161,989							161,989	161,989			
40024032	VALLEY STREAM	NY		08/06/2021	04/25/2025	177,304							177,304	177,304			
100000120	PLANO	TX		01/25/2016	11/21/2025	1,879,881		(95,905)			(95,905)		1,783,976	1,783,976			
100000173	DALLAS	TX		09/27/2016	03/05/2025	50,188		(1,414)			(1,414)		48,774	48,774			
100000201	SONOMA	CA		09/27/2016	08/05/2025	567,101		(10,888)			(10,888)		556,213	556,213			
100000202	BLOOMINGTON	IN		09/27/2016	09/05/2025	85,422		(726)			(726)		84,696	84,696			
100000246	TIPP CITY	OH		09/27/2016	03/05/2025	41,470		2,314			2,314		43,785	43,785			
100000276	CHIEFLAND	FL		09/27/2016	07/05/2025	125,165		(1,380)			(1,380)		123,785	123,785			
100000282	CAMPBELL HALL	NY		09/27/2016	07/05/2025	230,309		25,336			25,336		255,644	255,644			
100000291	CARLSBAD	CA		09/27/2016	09/05/2025	199,122		29,199			29,199		228,321	228,321			
100000299	BELLEVUE	WA		09/27/2016	04/05/2025	303,917		33,738			33,738		337,655	337,655			
100000313	SILVER SPRING	MD		09/27/2016	07/05/2025	539,627		35,638			35,638		575,265	575,265			
100000322	ROCKLEDGE	PA		09/27/2016	09/05/2025	137,946		33,147			33,147		171,093	171,093			
100000355	BROOKHAVEN	NY		09/27/2016	07/05/2025	177,231		711			711		177,943	177,943			
100000423	AUBURNDALE	FL		09/27/2016	01/05/2025	44,859		6,222			6,222		51,081	51,081			
100000467	SPOKANE	WA		09/27/2016	09/05/2025	125,197		10,482			10,482		135,679	135,679			
100000555	PACIFICA	CA		09/27/2016	04/05/2025	278,835		39,448			39,448		318,283	318,283			
100000596	BROCKTON	MA		09/27/2016	06/05/2025	128,573		2,753			2,753		131,326	131,326			
100000613	NEW HAVEN	CT		09/27/2016	06/05/2025	127,949		17,411			17,411		145,360	145,360			
100000627	ORANGE BEACH	AL		09/27/2016	01/05/2025	212,638		19,530			19,530		232,168	232,168			
100010734	LEAGUE CITY	TX		12/23/2016	06/05/2025	471,019		11,908			11,908		482,927	482,927			
100010754	MCLEAN	VA		12/23/2016	03/05/2025	1,012							1,012	1,012			
100010872	LELAND	NC		12/23/2016	08/05/2025	167,680		16,712			16,712		184,392	184,392			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011054	EL PASO	TX		01/27/2017	08/05/2025	48,187		9,932			9,932		58,120	58,120			
100011111	MANHEIM	PA		01/27/2017	04/05/2025	23,245		1,362			1,362		24,606	24,606			
100011128	COLORADO SPRINGS	CO		12/23/2016	03/05/2025	162,193		5,940			5,940		168,133	168,133			
100011135	SHIRLEY	NY		12/23/2016	08/05/2025	220,846		73,422			73,422		294,269	294,269			
100011147	FREDERICKSBURG	VA		12/23/2016	04/05/2025	388,341		22,283			22,283		410,624	410,624			
100011219	TAMPA	FL		01/27/2017	09/05/2025	199,026		11,300			11,300		210,325	210,325			
100011221	CHICAGO	IL		12/23/2016	10/05/2025	168,926		19,658			19,658		188,584	188,584			
100011230	AVON	MA		12/23/2016	11/05/2025	190,518		19,266			19,266		209,784	209,784			
100011287	MIAMI	FL		01/27/2017	02/05/2025	82,387		10,230			10,230		92,617	92,617			
100011331	JEFFERSONVILLE	IN		12/23/2016	04/05/2025	36,305		423			423		36,729	36,729			
100011528	LITHIA	FL		03/08/2017	04/13/2025	255,933		116,433			116,433		372,366	372,366			
100011544	SARASOTA	FL		03/08/2017	08/13/2025	177,544		64,831			64,831		242,375	242,375			
100011546	EAST STROUDSBURG	PA		03/08/2017	06/13/2025	101,780		18,637			18,637		120,417	120,417			
100011603	MESA	AZ		03/08/2017	09/13/2025	200,562		35,083			35,083		235,645	235,645			
100011634	INDIANAPOLIS	IN		03/08/2017	04/13/2025	63,073		463			463		63,535	90,025		26,489	26,489
100011738	WASHINGTON	DC		03/08/2017	07/13/2025	531,099		127,835			127,835		658,934	658,934			
100011802	EDINBURG	TX		03/08/2017	03/13/2025	122,190		13,898			13,898		136,088	136,088			
100011810	VIRGINIA BEACH	VA		03/08/2017	01/13/2025	106,927		10,617			10,617		117,544	117,544			
100011812	BETHESDA	MD		03/08/2017	04/13/2025	116,775		30,444			30,444		147,219	147,219			
100011813	NAPERVILLE	IL		03/08/2017	09/13/2025	290,443		42,032			42,032		332,476	332,476			
100011862	SAN DIEGO	CA		03/08/2017	01/13/2025	593,541		45,586			45,586		639,127	639,127			
100012006	KALAMAZOO	MI		03/08/2017	08/13/2025	68,939		27,093			27,093		96,032	96,032			
100012023	BOCA RATON	FL		03/08/2017	06/13/2025	10,617		31			31		10,648	10,648			
100012032	GEORGETOWN	SC		03/08/2017	02/13/2025	159,779		15,086			15,086		174,865	174,865			
100012058	SAINT CLAIR	MO		03/08/2017	02/13/2025	34,835		177			177		35,011	35,011			
100012080	WHIPPANY	NJ		03/08/2017	08/13/2025	548,386		13,120			13,120		561,506	561,506			
100012097	AUBURN HILLS	MI		03/08/2017	11/13/2025	83,083		14,752			14,752		97,835	97,835			
100012122	EAST ORANGE	NJ		03/08/2017	04/13/2025	91,873		17,658			17,658		109,531	109,531			
100012189	ORLANDO	FL		03/08/2017	08/13/2025	117,567		9,307			9,307		126,874	126,874			
100012251	PHILADELPHIA	PA		04/28/2017	08/13/2025	136,893		16,815			16,815		153,708	153,708			
100012269	WEST PARK	FL		04/28/2017	06/13/2025	128,880		35,273			35,273		164,154	164,154			
100012327	ACUSHNET	MA		04/28/2017	05/13/2025	187,492							187,492	195,814		8,322	8,322
100012372	DELAND	FL		04/28/2017	02/13/2025	122,569		22,640			22,640		145,209	145,209			
100012440	VINCENT	AL		04/28/2017	07/13/2025	102,825		13,251			13,251		116,076	116,076			
100012465	MURRAY	UT		04/28/2017	02/13/2025	142,139		10,354			10,354		152,494	152,494			
100012479	CELINA	OH		04/28/2017	06/13/2025	29,443		3,911			3,911		33,354	33,354			
100012557	LINCOLNWOOD	IL		04/28/2017	11/13/2025	38,147		533			533		38,680	38,680			
100012603	HENDERSON	NV		05/25/2017	05/05/2025	218,887		58,793			58,793		277,680	277,680			
100012703	RIVERVIEW	FL		05/25/2017	11/05/2025	94,997		26,855			26,855		121,852	121,852			
100012762	BAKERSFIELD	CA		05/25/2017	08/05/2025	172,843		45,808			45,808		218,651	218,651			
100012872	DRYDEN	MI		05/25/2017	02/05/2025	2,455		136,124			136,124		138,579	138,579			
100012873	LEHIGH ACRES	FL		05/25/2017	10/05/2025	42,790		10,837			10,837		53,627	53,627			
100012941	ARBUNDALE	FL		05/25/2017	08/05/2025	131,677		24,326			24,326		156,003	156,003			
100012978	FONTANA	CA		05/25/2017	06/05/2025	50,519		140,998			140,998		191,518	191,518			
100013035	MESA	AZ		05/25/2017	05/05/2025	142,080		29,206			29,206		171,287	171,287			
100013122	CHICAGO	IL		05/25/2017	04/05/2025	287,959		52,201			52,201		340,160	340,160			
100013139	BRENTWOOD	NY		05/25/2017	09/05/2025	248,108		57,399			57,399		305,507	305,507			
100013146	LAS VEGAS	NV		05/25/2017	09/05/2025	240,648		77,762			77,762		318,411	318,411			
100013246	LISBON FALLS	ME		05/25/2017	01/05/2025	120,963		5,417			5,417		126,380	126,380			
100013386	ORANGE PARK	FL		05/25/2017	01/05/2025	132,781		35,025			35,025		167,806	167,806			
100013452	OCALA	FL		05/25/2017	10/05/2025	98,772		12,906			12,906		111,678	111,678			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013520	LORTON	VA		05/25/2017	04/05/2025	224,045		23,245			23,245		247,290	247,290			
100013521	PRINCETON	MN		05/25/2017	05/05/2025	130,953		15,161			15,161		146,114	146,114			
100013553	LOS ANGELES	CA		05/25/2017	03/05/2025	383,306		52,546			52,546		435,851	435,851			
100013578	SANTA PAULA	CA		05/25/2017	08/05/2025	136,894		11,947			11,947		148,841	148,841			
100013689	COUNCIL BLUFFS	IA		05/25/2017	08/05/2025	252,258		27,368			27,368		279,626	279,626			
100013693	SAINT ALBANS	NY		05/25/2017	11/05/2025	297,301		36,308			36,308		333,609	333,609			
100013736	DUNEDIN	FL		05/25/2017	11/05/2025	151,587		19,879			19,879		171,465	171,465			
100013769	COLUMBUS	OH		05/25/2017	06/05/2025	71,756		7,412			7,412		79,168	79,168			
100013816	LAKE LURE	NC		05/25/2017	06/05/2025	47,406		5,067			5,067		52,473	52,473			
100013888	PALMDALE	CA		05/25/2017	02/05/2025	179,744		22,729			22,729		202,472	202,472			
100013927	PEMBROKE PINES	FL		05/25/2017	04/05/2025	30,553		6,479			6,479		37,032	37,032			
100014070	COLFAX	CA		05/25/2017	09/05/2025	152,546		21,492			21,492		174,039	174,039			
100014143	OCALA	FL		05/25/2017	04/05/2025	35,271		8,403			8,403		43,675	43,675			
100014177	REDDING	CA		05/25/2017	10/05/2025	101,671		11,008			11,008		112,680	112,680			
100014249	TUCSON	AZ		09/27/2017	06/13/2025	106,025		8,315			8,315		114,339	114,339			
100014371	FAIRBURN	GA		09/27/2017	09/13/2025	208,531		10,332			10,332		218,863	218,863			
100014437	COMPTON	CA		09/27/2017	07/13/2025	313,491		(15,399)			(15,399)		298,092	298,092			
100014438	CHICAGO	IL		09/27/2017	08/13/2025	66,191		5,145			5,145		71,336	71,336			
100014444	LEXINGTON	NC		09/27/2017	02/13/2025	41,258		2,328			2,328		43,586	43,586			
100014514	KENMORE	NY		09/27/2017	02/13/2025	59,027		4,806			4,806		63,833	63,833			
100014531	MCKINLEYVILLE	CA		09/27/2017	08/13/2025	188,649		(1,341)			(1,341)		187,308	187,308			
100014656	LANOKA HARBOR	NJ		09/27/2017	10/13/2025	54,328		22,131			22,131		76,459	76,459			
100014680	MACON	GA		09/27/2017	08/13/2025	866		8			8		874	874			
100014683	WHITE PLAINS	NY		09/27/2017	10/13/2025	32,272		74			74		32,346	32,346			
100014685	GREER	SC		09/27/2017	03/13/2025	486,023		(9,662)			(9,662)		476,362	476,362			
100014710	BALTIMORE	MD		09/27/2017	10/13/2025	4,573		45			45		4,618	4,618			
100014880	DETROIT	MI		11/21/2017	04/09/2025	19,641		18,183			18,183		37,824	37,824			
100016415	BEREA	KY		04/05/2018	03/21/2025	106,379		(1,086)			(1,086)		105,294	105,294			
100017053	POMONA	CA		05/16/2018	08/21/2025	250,348		(1,871)			(1,871)		248,477	248,477			
100017055	POMONA	CA		05/16/2018	06/21/2025	210,373		(1,572)			(1,572)		208,801	208,801			
100017076	CHARLOTTE	NC		04/26/2018	05/05/2025	31,722		17,462			17,462		49,184	49,184			
100017137	HALETHORPE	MD		04/26/2018	01/05/2025	105,742		(2,081)			(2,081)		103,661	103,661			
100017302	RICHMOND	VA		04/26/2018	09/05/2025	1,901							1,901	1,901			
100017421	LANSING	MI		04/26/2018	01/05/2025	26,957		(633)			(633)		26,323	26,323			
100017536	BREWTON	AL		04/26/2018	11/05/2025	30,469		2,078			2,078		32,547	32,547			
100017566	MIAMI BEACH	FL		04/26/2018	01/05/2025	294,860		12,561			12,561		307,421	307,421			
100017662	COLUMBIA	SC		04/26/2018	02/05/2025	21,488		2,590			2,590		24,077	24,077			
100017679	ONTARIO	CA		04/26/2018	01/05/2025	168							168	168			
100017866	ACWORTH	GA		05/30/2018	08/21/2025	120,505		(3,313)			(3,313)		117,192	117,192			
100017880	WINCHESTER	VA		05/30/2018	11/21/2025	113,329		(2,214)			(2,214)		111,115	111,115			
100018039	PRESCOTT VALLEY	AZ		05/22/2018	02/21/2025	87,593		(1,694)			(1,694)		85,899	85,899			
100018181	ROUND ROCK	TX		06/08/2018	09/21/2025	89,258		(1,312)			(1,312)		87,946	87,946			
100018308	SNELLVILLE	GA		06/27/2018	07/21/2025	49,754		(399)			(399)		49,355	49,355			
100018314	NASHVILLE	TN		06/27/2018	11/21/2025	318,837		(7,355)			(7,355)		311,482	311,482			
100018340	MIDDLETOWN	PA		06/27/2018	04/21/2025	116,514		(2,835)			(2,835)		113,679	113,679			
100018361	HOUSTON	TX		06/27/2018	04/21/2025	8,327		(66)			(66)		8,261	8,261			
100018407	MERIDIAN	ID		06/27/2018	08/21/2025	126,231		(2,746)			(2,746)		123,485	123,485			
100019635	AUBURN	AL		07/26/2018	07/21/2025	160,735		(4,066)			(4,066)		156,668	156,668			
100019685	PHOENIX	AZ		07/26/2018	10/21/2025	132,316		(4,507)			(4,507)		127,810	127,810			
100019740	LITTLETON	CO		07/26/2018	06/21/2025	119,415		(3,383)			(3,383)		116,032	116,032			
100019754	FORT WORTH	TX		07/26/2018	05/21/2025	153,712		(770)			(770)		152,942	152,942			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019779	EAST STROUDSBURG	PA		07/26/2018	08/21/2025	108,636		(1,951)			(1,951)		106,685	106,685			
100019902	ASHEVILLE	NC		07/30/2018	09/21/2025	137,767		(3,621)			(3,621)		134,146	134,146			
100020036	DENVER	CO		07/30/2018	07/21/2025	165,862		(1,551)			(1,551)		164,310	164,310			
100020042	SAN DIEGO	CA		07/30/2018	02/21/2025	37,022		(811)			(811)		36,211	36,211			
100020137	ATASCADERO	CA		07/17/2018	06/21/2025	255,191		(3,523)			(3,523)		251,668	251,668			
100020224	PORTLAND	OR		07/17/2018	04/21/2025	311,960		(6,842)			(6,842)		305,119	305,119			
100020236	COLORADO SPRINGS	CO		07/17/2018	07/21/2025	172,338		(3,676)			(3,676)		168,662	168,662			
100020334	DALLAS	TX		07/17/2018	04/21/2025	115,616		(4,014)			(4,014)		111,602	111,602			
100020341	LONGVIEW	TX		07/17/2018	10/21/2025	120,453		(4,433)			(4,433)		116,020	116,020			
100020406	LACEY	WA		07/27/2018	04/21/2025	216,872		(6,546)			(6,546)		210,326	210,326			
100023214	SALVO	NC		08/16/2018	02/21/2025	134,639		(1,689)			(1,689)		132,950	132,950			
100023329	PEORIA	AZ		08/16/2018	10/21/2025	99,027		(2,511)			(2,511)		96,516	96,516			
100023524	HENDERSONVILLE	NC		09/04/2018	06/21/2025	121,664		(3,953)			(3,953)		117,711	117,711			
100023562	LAKE JACKSON	TX		09/04/2018	06/21/2025	12,397		(84)			(84)		12,313	12,313			
100023645	COLLEGE STATION	TX		09/04/2018	03/21/2025	215,549		(4,421)			(4,421)		211,128	211,128			
100023711	EULESS	TX		09/04/2018	06/21/2025	162,268		(4,538)			(4,538)		157,730	157,730			
100023718	NIANTIC	CT		09/04/2018	09/21/2025	158,875		861			861		159,736	159,736			
100023812	OCALA	FL		09/04/2018	06/21/2025	114,586		(5,080)			(5,080)		109,505	109,505			
100023831	FRESNO	CA		09/04/2018	08/21/2025	182,657		(4,602)			(4,602)		178,055	178,055			
100023886	LINCOLN	CA		09/10/2018	08/21/2025	186,081		(4,147)			(4,147)		181,934	181,934			
100023929	MONUMENT	CO		09/10/2018	11/21/2025	184,214		(4,210)			(4,210)		180,005	180,005			
100023959	MOUNT DORA	FL		09/10/2018	10/21/2025	109,680		(4,393)			(4,393)		105,287	105,287			
100023965	CIBOLO	TX		09/10/2018	08/21/2025	136,894		(3,645)			(3,645)		133,249	133,249			
100023996	OREM	UT		09/10/2018	08/21/2025	120,211		(4,312)			(4,312)		115,900	115,900			
100024098	PHILADELPHIA	PA		09/10/2018	06/21/2025	20,996		(285)			(285)		20,711	20,711			
100024185	AZLE	TX		09/20/2018	07/21/2025	133,550		(3,157)			(3,157)		130,393	130,393			
100024349	PINECREST	FL		09/20/2018	09/21/2025	297,227		(7,368)			(7,368)		289,860	289,860			
100024371	DENVER	CO		09/20/2018	01/21/2025	138,591		(2,858)			(2,858)		135,732	135,732			
100024413	AUSTIN	TX		09/20/2018	10/21/2025	192,294		(2,037)			(2,037)		190,258	190,258			
100024451	TROY	OH		09/20/2018	07/05/2025	75,327		13,013			13,013		88,340	88,340			
100024539	HARVARD	IL		09/20/2018	02/05/2025	144,729		30,496			30,496		175,225	175,225			
100024616	SURPRISE	AZ		09/20/2018	07/05/2025	148,553		33,575			33,575		182,128	182,128			
100024619	ROXBURY	MA		09/20/2018	09/05/2025	180,177		26,089			26,089		206,267	206,267			
100024632	SYLMAR	CA		09/20/2018	06/05/2025	138,491		8,639			8,639		147,130	147,130			
100024785	MIAMI GARDENS	FL		09/20/2018	06/05/2025	129,933		9,117			9,117		139,050	139,050			
100024822	ORLANDO	FL		09/20/2018	03/05/2025	217,744		78,543			78,543		296,288	296,288			
100024848	POTTSVILLE	PA		09/20/2018	10/05/2025	33,580		5,287			5,287		38,867	38,867			
100024859	ROSEVILLE	MI		09/20/2018	01/05/2025	10,655		742			742		11,397	11,397			
100024890	CHICAGO	IL		09/20/2018	04/05/2025	167,237		26,179			26,179		193,417	193,417			
100024988	LAS VEGAS	NV		09/20/2018	04/05/2025	223,076		96,213			96,213		319,290	319,290			
100025273	DAVENPORT	FL		09/20/2018	11/05/2025	141,023		23,738			23,738		164,761	164,761			
100025317	LA PUENTE	CA		09/20/2018	08/05/2025	292,349		53,842			53,842		346,191	346,191			
100025414	ANTIOCH	IL		09/20/2018	11/05/2025	107,654		32,343			32,343		139,997	139,997			
100025454	RAYMOND	NH		09/20/2018	09/05/2025	180,913		29,605			29,605		210,518	210,518			
100025485	COPIAGUE	NY		09/20/2018	04/05/2025	287,457		(5,779)			(5,779)		281,678	281,678			
100025540	EVANSTON	IL		09/20/2018	04/05/2025	194,948		74,627			74,627		269,575	269,575			
100025542	SUFFOLK	VA		09/20/2018	08/05/2025	126,177		23,037			23,037		149,215	149,215			
100025672	CHICAGO	IL		09/20/2018	11/05/2025	84,997		15,502			15,502		100,499	100,499			
100025713	PEMBROKE PINES	FL		09/20/2018	01/05/2025	29,997		7,741			7,741		37,739	37,739			
100025769	YORK	SC		09/20/2018	03/05/2025	155,426		7,227			7,227		162,652	162,652			
100025808	ARLETA	CA		09/20/2018	09/05/2025	361,746		12,827			12,827		374,573	374,573			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025838	OPA LOCKA	FL		09/20/2018	11/05/2025	144,548		38,777			38,777		183,324	183,324			
100025899	TAMPA	FL		09/20/2018	07/05/2025	121,332		34,878			34,878		156,210	156,210			
100026097	CEDAR HILL	TX		09/20/2018	05/05/2025	222,317		(6,718)			(6,718)		215,599	215,599			
100026331	BRICK	NJ		09/20/2018	04/05/2025	185,017		45,220			45,220		230,237	230,237			
100026444	CAPE CORAL	FL		09/26/2018	08/05/2025	128,889		57,439			57,439		186,329	186,329			
100026477	KERMAN	CA		09/26/2018	10/05/2025	196,888		1,741			1,741		198,629	198,629			
100026597	SANTA MARIA	CA		09/26/2018	03/05/2025	228,477		9,010			9,010		237,487	237,487			
100026678	BAKERSFIELD	CA		09/26/2018	04/05/2025	357,188		22,984			22,984		380,172	380,172			
100026810	BERKELEY	CA		09/26/2018	07/05/2025	554,142		23,236			23,236		577,379	577,379			
100026954	SAN DIEGO	CA		09/26/2018	07/05/2025	273,721		33,340			33,340		307,062	307,062			
100027793	PRESCOTT VALLEY	AZ		10/26/2018	03/05/2025	98,895		13,280			13,280		112,174	112,174			
100027827	NEW CASTLE	CO		10/26/2018	04/05/2025	249,805		21,940			21,940		271,745	271,745			
100027916	DULUTH	GA		10/26/2018	02/05/2025	99,838		17,138			17,138		116,977	116,977			
100027986	FARMINGTON HILLS	MI		10/26/2018	01/05/2025	169,077		8,793			8,793		177,870	177,870			
100028051	STRONGSVILLE	OH		10/26/2018	08/05/2025	67,082		34,955			34,955		102,036	102,036			
100028058	LINDENWOLD	NJ		10/26/2018	09/05/2025	10,946		692			692		11,639	11,639			
100028158	LAS VEGAS	NV		10/26/2018	08/05/2025	146,905		19,587			19,587		166,493	166,493			
100028184	GREEN COVE SPRINGS	FL		10/26/2018	03/05/2025	85,365		13,270			13,270		98,635	98,635			
100028247	TURLOCK	CA		10/26/2018	10/05/2025	191,505		32,100			32,100		223,605	223,605			
100028250	FORT LAUDERDALE	FL		10/26/2018	05/05/2025	7,487		94,505			94,505		101,992	101,992			
100028316	PALM BAY	FL		10/26/2018	11/05/2025	5,346		7,324			7,324		12,670	12,670			
100028367	SCARSDALE	NY		10/26/2018	05/05/2025	203,898		43,468			43,468		247,366	247,366			
100028588	MORENO VALLEY	CA		10/26/2018	05/05/2025	254,413		3,199			3,199		257,612	257,612			
100028634	SACRAMENTO	CA		10/26/2018	10/05/2025	144,285		18,991			18,991		163,275	163,275			
100028660	MIAMI	FL		10/26/2018	05/05/2025	166,662		25,964			25,964		192,625	192,625			
100028722	BROOKLYN	NY		10/26/2018	01/05/2025	248,596		14,390			14,390		262,987	262,987			
100028797	STATEN ISLAND	NY		10/26/2018	07/05/2025	261,808		75,169			75,169		336,976	336,976			
100028815	WHITE HALL	MD		10/26/2018	10/05/2025	220,844		25,418			25,418		246,262	246,262			
100028955	RENTON	WA		10/26/2018	04/05/2025	306,025		13,129			13,129		319,154	319,154			
100028964	MOHNTON	PA		10/26/2018	08/05/2025	74,314		2,198			2,198		76,511	76,511			
100029074	LAS VEGAS	NV		10/26/2018	03/05/2025	134,575		26,321			26,321		160,896	160,896			
100029177	JACKSONVILLE	FL		10/26/2018	03/05/2025	158,651		7,027			7,027		165,678	165,678			
100029224	OAKLAND	CA		10/26/2018	08/05/2025	337,695		4,757			4,757		342,452	342,452			
100029313	CUTLER BAY	FL		10/26/2018	06/05/2025	119,678		19,480			19,480		139,158	139,158			
100029405	PHOENIX	AZ		10/26/2018	02/05/2025	309,571		20,204			20,204		329,775	329,775			
100029432	ELK GROVE	CA		10/26/2018	01/05/2025	118,958		19,554			19,554		138,513	138,513			
100029542	HYATTSVILLE	MD		10/26/2018	05/05/2025	244,344		28,601			28,601		272,946	272,946			
100029689	HOMESTEAD	FL		10/26/2018	04/05/2025	117,304		13,674			13,674		130,978	130,978			
100029693	LYNNWOOD	WA		10/26/2018	08/05/2025	197,738		24,702			24,702		222,440	222,440			
100029697	SILVER SPRING	MD		10/26/2018	10/05/2025	225,896		3,815			3,815		229,711	229,711			
100029707	SEATTLE	WA		10/26/2018	11/05/2025	126,979		48,805			48,805		175,784	175,784			
100029729	WEST VALLEY	UT		10/26/2018	10/05/2025	163,895		8,770			8,770		172,665	172,665			
100029788	PORTSMOUTH	VA		10/26/2018	06/05/2025	63,932		32,771			32,771		96,703	96,703			
100029830	CHICAGO	IL		10/26/2018	02/05/2025	292,017		79,914			79,914		371,931	371,931			
100029854	MIDDLEBORO	MA		12/20/2018	05/05/2025	114,476		6,913			6,913		121,389	121,389			
100029955	ALBUQUERQUE	NM		12/20/2018	11/05/2025	59,577		3,372			3,372		62,948	62,948			
100029968	SPRINGFIELD	MA		12/20/2018	04/05/2025	68,438		1,476			1,476		69,914	69,914			
100030016	GLENN DALE	MD		12/20/2018	06/05/2025	156,010		(1,805)			(1,805)		154,205	154,205			
100030080	EL MIRAGE	AZ		12/20/2018	08/05/2025	100,298		4,075			4,075		104,373	104,373			
100030082	CHICAGO	IL		12/20/2018	08/05/2025	106,960		(472)			(472)		106,488	106,488			
100030095	NEW ROCHELLE	NY		12/20/2018	11/05/2025	233,276		42,093			42,093		275,368	275,368			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030137	CLERMONT	FL		12/20/2018	09/05/2025	159,143		6,962			6,962		166,105	166,105			
100030160	VANCOUVER	WA		12/20/2018	07/05/2025	221,276		7,447			7,447		228,723	228,723			
100030186	LONGWOOD	FL		12/20/2018	01/05/2025	61,122		1,066			1,066		62,188	62,188			
100030314	STERLING HEIGHTS	MI		12/20/2018	06/05/2025	110,923		109			109		111,032	111,032			
100030409	FAIRFIELD	CT		12/20/2018	01/05/2025	354,757		5,903			5,903		360,659	360,659			
100030446	BOWIE	MD		12/20/2018	06/05/2025	157,852		8,334			8,334		166,186	166,186			
100030469	COLLINSVILLE	VA		12/20/2018	09/01/2025	7,599		3,104			3,104		10,703	10,703			
100030509	ALBUQUERQUE	NM		12/20/2018	06/05/2025	63,256		1,643			1,643		64,900	64,900			
100030515	CHARLOTTE	NC		12/20/2018	09/05/2025	63,776		(929)			(929)		62,847	62,847			
100030571	HOUSTON	TX		12/20/2018	07/05/2025	51,564		637			637		52,201	52,201			
100030632	FLUSHING	NY		04/09/2019	01/07/2025	604,043		23,601			23,601		627,645	627,645			
100030638	LOS ANGELES	CA		04/09/2019	02/07/2025	418,945		111,920			111,920		530,865	530,865			
100030639	BOYNTON BEACH	FL		04/09/2019	08/07/2025	132,941		7,778			7,778		140,719	140,719			
100030666	CLAYTON	NC		04/09/2019	07/07/2025	144,140		19,823			19,823		163,963	163,963			
100030820	BRENTWOOD	CA		04/09/2019	09/07/2025	301,448		22,660			22,660		324,108	324,108			
100030869	FLUSHING	NY		04/09/2019	01/07/2025	331,673		13,898			13,898		345,571	345,571			
100030882	EAST BOSTON	MA		04/09/2019	11/30/2025	153,065		11,904			11,904		164,969	164,969			
100030889	SPRINGFIELD	NY		04/09/2019	02/07/2025	252,301		37,490			37,490		289,792	289,792			
100030943	SAN JOSE	CA		04/09/2019	10/07/2025	385,037		41,722			41,722		426,760	426,760			
100030954	DELRAY BEACH	FL		03/29/2019	10/05/2025	181,150		27,112			27,112		208,262	208,262			
100030967	ORLANDO	FL		03/29/2019	08/05/2025	127,519		29,400			29,400		156,919	156,919			
100030977	SMITHTOWN	NY		03/29/2019	09/05/2025	377,371		(273)			(273)		377,099	377,099			
100031081	HAMILTON TWP	NJ		03/29/2019	03/05/2025	76,487		27,829			27,829		104,316	104,316			
100031144	NORTH HIGHLANDS	CA		03/29/2019	06/05/2025	221,585		20,619			20,619		242,203	242,203			
100031164	CORAL SPRINGS	FL		03/29/2019	08/05/2025	82,680		(1,499)			(1,499)		81,180	81,180			
100031176	MIAMI	FL		03/29/2019	07/05/2025	207,502		5,373			5,373		212,875	212,875			
100031215	BAKERSFIELD	CA		03/29/2019	08/05/2025	109,959		(6,637)			(6,637)		103,322	103,322			
100031216	HIALEAH	FL		03/29/2019	04/05/2025	252,262		34,736			34,736		286,999	286,999			
100031290	SACRAMENTO	CA		03/29/2019	06/05/2025	185,760		10,343			10,343		196,103	196,103			
100031349	POMONA	CA		03/29/2019	04/05/2025	208,777		4,489			4,489		213,266	213,266			
100031417	STOCKTON	CA		03/29/2019	04/05/2025	194,132		7,888			7,888		202,021	202,021			
100031426	MARKHAM	IL		03/29/2019	04/05/2025	21,768		24,077			24,077		45,845	45,845			
100031432	STOCKTON	CA		03/29/2019	05/05/2025	203,959		22,214			22,214		226,173	226,173			
100031556	WEST HAVERSTRAW	NY		03/29/2019	07/05/2025	113,031		144			144		113,175	113,175			
100031632	WOODHAVEN	NY		03/29/2019	11/30/2025												
100031677	RIALTO	CA		03/29/2019	11/05/2025	150,196		8,731			8,731		158,927	158,927			
100031702	KATY	TX		03/29/2019	05/05/2025	86,796		27,288			27,288		114,083	114,083			
100031719	PORT SAINT LUCIE	FL		03/29/2019	02/05/2025	95,062		2,813			2,813		97,874	97,874			
100031776	FRESNO	CA		03/29/2019	09/05/2025	94,088		25,488			25,488		119,576	119,576			
100031787	MIAMI	FL		03/29/2019	07/05/2025	55,859		177,615			177,615		233,475	233,475			
100031889	MIAMI LAKES	FL		03/29/2019	08/05/2025	196,094		8,770			8,770		204,864	204,864			
100031932	PALM BAY	FL		03/29/2019	08/05/2025	77,832		14,633			14,633		92,465	92,465			
100031939	CATHEDRAL CITY	CA		03/29/2019	05/05/2025	89,403		2,649			2,649		92,053	92,053			
100031972	MIRAMAR	FL		03/29/2019	11/05/2025	148,003		3,994			3,994		151,997	151,997			
100032008	RIVERVIEW	FL		03/29/2019	08/05/2025	51,319		2,517			2,517		53,836	53,836			
100032052	SAN FRANCISCO	CA		03/29/2019	05/05/2025	358,412		22,216			22,216		380,628	380,628			
100032288	DUBLIN	IRL		06/21/2019	10/01/2025	154,875		(16,747)			(16,747)	15,148	153,276	155,728	3,289	(837)	2,452
100032440	DUBLIN	IRL		06/21/2019	09/01/2025	297,988		6,369			6,369	29,145	333,501	359,324	16,283	9,540	25,823
100032620	MEATH	GBR		06/21/2019	11/01/2025	210,158		30,114			30,114	20,554	260,826	245,840	6,732	(21,717)	(14,986)
100032819	LOUTH	IRL		06/21/2019	09/01/2025	83,762		7,161			7,161	8,192	99,116	101,968	3,520	(667)	2,852
100032825	CORK	IRL		06/21/2019	01/06/2025	1							1	1			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032857	DUBLIN	IRL		06/21/2019	07/27/2025	199,003		(13,331)			(13,331)	19,463	205,135	212,164	7,046	(17)	7,029
100032858	CORK	IRL		06/21/2019	07/27/2025	34,289		7,556			7,556	3,354	45,199	46,612	1,494	(81)	1,413
100032919	DUBLIN	IRL		06/21/2019	06/01/2025	170,242		22,679			22,679	16,650	209,572	208,762	(290)	(521)	(810)
100033087	GALWAY	IRL		06/21/2019	09/01/2025	1,850,950		474,010			474,010	206,674	2,531,635	2,658,666	103,329	23,702	127,031
100033138	WICKLOW	IRL		06/21/2019	11/27/2025	70,921		70			70	6,936	77,928	78,760	1,339	(506)	833
100033227	MAYO	IRL		06/21/2019	04/08/2025	162,252		(5,725)			(5,725)	15,869	172,396	162,036	(5,525)	(4,835)	(10,360)
100033229	MAYO	IRL		06/21/2019	04/01/2025	325,172		(3,682)			(3,682)	31,803	353,293	353,989	(1,079)	1,776	697
100033230	CORK	IRL		06/21/2019	04/01/2025	82,656		44			44	8,084	90,784	90,963	(277)	456	179
100033306	WESTMEATH	IRL		06/21/2019	11/01/2025	367,719		(7,701)			(7,701)	35,965	395,983	412,266	5,279	11,004	16,284
100033561	KILDARE	IRL		06/21/2019	01/08/2025	255,911		40,417			40,417	25,029	321,357	288,244	(30,045)	(3,068)	(33,113)
100033710	DUBLIN	IRL		06/21/2019	04/01/2025	35,864		2,278			2,278	3,508	41,650	41,335	(291)	(24)	(315)
100033890	CORK	IRL		06/21/2019	05/01/2025	30,524		619			619	2,985	34,128	33,298	(701)	(129)	(830)
100033907	GALWAY	IRL		06/21/2019	04/01/2025	106,519		(6,971)			(6,971)	10,418	109,967	103,781	(5,607)	(578)	(6,185)
100034015	WICKLOW	IRL		06/21/2019	08/01/2025	269,567		(10,610)			(10,610)	26,365	285,322	296,165	9,445	1,398	10,843
100034057	DUBLIN	IRL		06/21/2019	10/01/2025	249,308		35,778			35,778	24,383	309,469	312,074	6,440	(3,835)	2,605
100034134	ROSCOMMON	IRL		06/21/2019	01/01/2025	64,513		(1,511)			(1,511)	6,310	69,311	63,178	(5,815)	(317)	(6,133)
100034230	OFFALY	IRL		06/21/2019	01/01/2025	142,259		(10,002)			(10,002)	13,914	146,170	128,049	(12,402)	(5,719)	(18,121)
100034506	KILDARE	IRL		06/21/2019		(105)		(171)			(171)	275					
100034584	SLIGO	IRL		06/21/2019	10/01/2025	122,362		16,897			16,897	11,968	151,227	153,569	2,896	(555)	2,342
100034615	DUBLIN	IRL		06/21/2019	08/01/2025	214,705		26,269			26,269	20,999	261,974	265,786	4,127	(315)	3,812
100034881	DUBLIN	IRL		06/21/2019		(26)		17			17	9					
100035949	SAVAGE	MN		08/27/2019	06/21/2025	167,993		(7,210)			(7,210)		160,783	160,783			
100038478	MEATH	IRL		09/27/2019	02/01/2025	2,485		25			25	140	2,650	2,530	(116)	(4)	(120)
100038507	DUBLIN	IRL		09/27/2019	11/01/2025	178,835		46,597			46,597	10,101	235,533	220,945	14,563	(29,151)	(14,588)
100038509	DUBLIN	IRL		09/27/2019	11/01/2025	280,068		2,361			2,361	15,819	298,248	309,920	15,577	(3,905)	11,673
100038511	DUBLIN	IRL		09/27/2019	11/01/2025	112,137		1,003			1,003	6,334	119,473	124,504	6,280	(1,249)	5,031
100038554	DUBLIN	IRL		09/27/2019	04/01/2025	184,364		66,582			66,582	10,413	261,360	270,195	8,955	(120)	8,835
100038747	DUBLIN	IRL		09/27/2019	05/01/2025	370,024		26,072			26,072	20,900	416,995	420,384	13,655	(10,267)	3,389
100038908	GALWAY	IRL		09/27/2019	08/01/2025	193,546		31,093			31,093	10,932	235,571	223,991	(11,202)	(379)	(11,581)
100038998	KILDARE	IRL		09/27/2019	10/01/2025	137,783		49,068			49,068	7,782	194,633	206,417	11,612	173	11,785
100039059	DUBLIN	IRL		09/27/2019	08/01/2025	136,045		48,006			48,006	7,684	191,736	188,186	(2,606)	(943)	(3,549)
100039077	DUBLIN	IRL		09/27/2019	09/01/2025	9,254		558			558	523	10,335	10,635	305	(4)	301
100039094	CLARE	IRL		09/27/2019	04/01/2025	1,887		49			49	107	2,042	2,009	(33)		(33)
100039123	DUBLIN	IRL		09/27/2019	07/01/2025	84						5	89	93	7	(4)	4
100039236	LONGFORD	IRL		09/27/2019	01/01/2025	1,580						89	1,669	1,589	(80)		(80)
100039298	DUBLIN	IRL		09/27/2019	11/01/2025	15,672		1,000			1,000	885	17,557	18,158	607	(6)	601
100042971	BENICIA	CA		05/28/2020	07/05/2025	170,187		6,413			6,413		176,599	176,599			
100042976	WESTLAKE VILLAGE	CA		05/28/2020	04/05/2025	556,268		(3,742)			(3,742)		552,526	552,526			
100042983	SAN DIEGO	CA		05/28/2020	11/05/2025	341,056		(1,432)			(1,432)		339,625	339,625			
100043036	GALLOWAY	OH		05/28/2020	07/05/2025	8,083		(16)			(16)		8,068	8,068			
100043049	MAITLAND	FL		05/28/2020	07/05/2025	87,513		(1,691)			(1,691)		85,822	85,822			
100043058	MIRAMAR	FL		05/28/2020	02/05/2025	186,144		12,721			12,721		198,865	198,865			
100043079	ROCKLIN	CA		05/28/2020	04/05/2025	3,300		6			6		3,306	3,306			
100043126	RIALTO	CA		05/28/2020	08/01/2025	80,493		1,014			1,014		81,507	81,507			
100043137	SCHRIEVER	LA		05/28/2020	03/05/2025	1,299							1,299	1,299			
100043149	NEBRASKA CITY	NE		05/28/2020	04/05/2025	48,876		(46)			(46)		48,831	48,831			
100043190	PAROWAN	UT		05/28/2020	11/05/2025	103,497		9,180			9,180		112,677	112,677			
100043304	BREMEN	IN		08/13/2020	07/05/2025	445,512		19,740			19,740		465,253	465,253			
100043404	VISALIA	CA		08/13/2020	03/05/2025	140,977		622			622		141,599	141,599			
100043421	PHILADELPHIA	PA		08/13/2020	10/05/2025	84,462		6,713			6,713		91,175	91,175			
100043463	GALWAY	NY		08/13/2020	10/05/2025	289,962		(783)			(783)		289,179	289,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043465	VILLAGE OF PALMETT	FL		08/13/2020	08/05/2025	461,053		8,132			8,132		469,184	469,184			
100043499	FORT WAYNE	IN		08/13/2020	06/11/2025	70,336		(4,299)			(4,299)		66,037	66,037			
100043537	LAS VEGAS	NV		08/13/2020	08/11/2025	198,558		13,460			13,460		212,018	212,018			
100043571	JAMAICA	NY		08/13/2020	01/11/2025	286,243		(20,572)			(20,572)		265,670	265,670			
100043581	RANDOLPH	MA		08/13/2020	05/11/2025	160,563		(6,444)			(6,444)		154,119	154,119			
100043618	DECATUR	GA		08/13/2020	08/11/2025	62,192		(1,874)			(1,874)		60,317	60,317			
100043678	MESA	AZ		08/13/2020	04/11/2025	84,861		(3,804)			(3,804)		81,057	81,057			
100043713	FORT WORTH	TX		08/13/2020	07/11/2025	43,863		(2,257)			(2,257)		41,605	41,605			
100043767	LAWRENCVILLE	GA		08/13/2020	04/05/2025	112,004		(7,474)			(7,474)		104,529	104,529			
100043768	JAMAICA	NY		08/13/2020	01/05/2025	429,203		(48,195)			(48,195)		381,009	381,009			
100043795	SAINT PAUL	MN		08/13/2020	05/05/2025	204,335		15,596			15,596		219,931	219,931			
100043869	FORT WORTH	TX		08/19/2020	10/05/2025	78,763		(1,529)			(1,529)		77,233	77,233			
100043871	DELRAY BEACH	FL		08/19/2020	08/05/2025	94,185		6,197			6,197		100,382	100,382			
100043876	GALESBURG	IL		08/19/2020	09/05/2025	38,438		18,388			18,388		56,827	56,827			
100043926	NORFOLK	VA		08/19/2020	07/05/2025	129,961		(8,108)			(8,108)		121,853	121,853			
100043946	FARMINGDALE	NY		08/19/2020	05/05/2025	52,660		(221)			(221)		52,440	52,440			
100043960	GRAIN VALLEY	MO		08/19/2020	08/05/2025	83,787		(4,545)			(4,545)		79,243	79,243			
100043983	OMAHA	NE		08/19/2020	01/05/2025	8,701							8,701	8,701			
100044049	NEWARK	NJ		08/19/2020	04/05/2025	219,743		29,385			29,385		249,128	249,128			
100044096	MEMPHIS	TN		08/19/2020	07/05/2025	173,792		(10,643)			(10,643)		163,149	163,149			
100044100	GREENVILLE	GA		08/19/2020	09/05/2025	39,819		(1,172)			(1,172)		38,648	38,648			
100044104	LAS VEGAS	NV		08/19/2020	11/05/2025	42,681		1,246			1,246		43,927	43,927			
100044150	ALTADENA	CA		08/19/2020	07/05/2025	623,528		4,048			4,048		627,576	627,576			
100044172	STATEN ISLAND	NY		08/19/2020	08/05/2025	271,035		3,383			3,383		274,418	274,418			
100044196	FREMONT	CA		08/19/2020	03/05/2025	385,948		12,818			12,818		398,766	398,766			
100044217	BRIGHTON	MA		08/19/2020	06/05/2025	373,228		27,869			27,869		401,097	401,097			
100044289	RICHMOND	CA		08/19/2020	06/05/2025	219,089		(14,514)			(14,514)		204,575	204,575			
100044291	SALINAS	CA		08/19/2020	01/05/2025	342,695		36,501			36,501		379,196	379,196			
100044309	SAG HARBOR	NY		08/04/2020	04/01/2025	205,369		(3,848)			(3,848)		201,521	201,521			
100044354	FAYETTEVILLE	AR		11/19/2020	09/07/2025	8,343		20			20		8,363	8,363			
100044482	VENTURA	CA		11/19/2020	06/07/2025	517,872		(17,774)			(17,774)		500,098	500,098			
100044484	WILLIAMS	CA		11/19/2020	06/07/2025	5,562		8			8		5,571	5,571			
100044513	ACUSHNET	MA		11/19/2020	11/07/2025	207,863		7,924			7,924		215,787	215,787			
100044527	TRAPPE	PA		11/19/2020	04/07/2025	29,436		1,057			1,057		30,493	30,493			
100044644	RAMSEY	NJ		11/19/2020	07/07/2025	171,002		4,505			4,505		175,506	175,506			
100044653	FREMONT	CA		11/19/2020	08/07/2025	337,511		4,309			4,309		341,820	341,820			
100044684	MAPLE SHADE	NJ		11/19/2020	07/07/2025	175,487		(14,576)			(14,576)		160,911	160,911			
100045003	COLLEGE PARK	GA		11/19/2020	02/07/2025	3,905		(129)			(129)		3,776	3,776			
100045082	KELSO	WA		11/19/2020	05/07/2025	141,591		120			120		141,711	141,711			
100045086	PALM DESERT	CA		11/19/2020	08/07/2025	147,829		4,190			4,190		152,019	152,019			
100045181	TORNILLO	TX		11/25/2020	07/07/2025	2,216		9			9		2,225	2,225			
100045292	BALTIMORE	MD		11/25/2020	08/07/2025	24,145		809			809		24,955	24,955			
100045360	KELLYTON	AL		11/25/2020	09/07/2025	24,039		704			704		24,743	24,743			
100045391	EASTON	PA		11/25/2020	02/07/2025	6,397		(7)			(7)		6,390	6,390			
100045392	PIKESVILLE	MD		11/25/2020	05/07/2025	3,588		2			2		3,590	3,590			
100045430	YORK	PA		11/25/2020	05/07/2025	73,559		(2,210)			(2,210)		71,348	30,957		(40,391)	(40,391)
100045464	WONDER LAKE	IL		11/25/2020	09/07/2025	138,917		(22,083)			(22,083)		116,833	116,833			
100045732	PLEASANTVILLE	NY		11/25/2020	11/07/2025	57,595		1,041			1,041		58,635	58,635			
100045762	PHILADELPHIA	PA		11/25/2020	05/07/2025	43,535		6,671			6,671		50,207	50,207			
100045859	BLUEFIELD	WV		11/25/2020	08/07/2025	5,577		37			37		5,614	5,614			
100045893	DANVILLE	VA		11/25/2020	04/07/2025	1,785							1,785	1,785			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046078	RIVIERA BEACH	FL		11/25/2020	11/07/2025	111,053		(14,995)			(14,995)		96,058	96,058			
100046169	SMYRNA	GA		11/25/2020	04/07/2025	62,610		(7,001)			(7,001)		55,608	55,608			
100046327	NEPTUNE	NJ		11/25/2020	08/07/2025	214,948		20,948			20,948		235,896	235,896			
100046334	PHILADELPHIA	PA		11/25/2020	09/07/2025	2,788		5			5		2,793	2,793			
100046358	WEST DOVER	VT		11/25/2020	05/07/2025	145,273		(16,440)			(16,440)		128,832	128,832			
100046507	CHESTERFIELD	VA		11/25/2020	05/07/2025	451,522		(66,744)			(66,744)		384,777	384,777			
100046515	FORT WORTH	TX		11/25/2020	01/07/2025	70,443		(7,178)			(7,178)		63,265	63,265			
100046573	PHILA	PA		11/25/2020	02/07/2025	7,682		(560)			(560)		7,123	7,123			
100046581	ARLINGTON	TX		11/25/2020	03/07/2025	1,274							1,274	1,274			
100046598	LONG BEACH	NY		11/25/2020	09/07/2025	75,207		(3,246)			(3,246)		71,961	71,961			
100046642	ROSEVILLE	MI		11/25/2020	10/07/2025	110,504		(8,679)			(8,679)		101,824	101,824			
100046679	DALLAS	TX		11/25/2020	01/07/2025	360							360	360			
100046733	MANSFIELD	TX		11/20/2020	01/07/2025	60,968		(8,125)			(8,125)		52,844	52,844			
100046744	LAKELAND	FL		11/20/2020	10/07/2025	27,121		4,903			4,903		32,024	32,024			
100046750	SAN JOSE	CA		11/20/2020	04/07/2025	94,579		(14,647)			(14,647)		79,932	79,932			
100046824	BROOKLYN	NY		11/20/2020	02/07/2025	3,230		(1)			(1)		3,229	3,229			
100046828	HILTON HEAD ISLAND	SC		11/20/2020	08/07/2025	100,295		(20,078)			(20,078)		80,217	80,217			
100046833	SWARTZ CREEK	MI		11/20/2020	05/07/2025	17,414		(778)			(778)		16,636	16,636			
100046834	NEWTON	NC		11/20/2020	03/07/2025	1,225		(2)			(2)		1,223	1,223			
100046844	ORLANDO	FL		11/20/2020	07/07/2025	4,827		(46)			(46)		4,781	4,781			
100046850	SANDY	UT		11/20/2020	11/07/2025	9,888		(131)			(131)		9,757	9,757			
100046852	ALBUQUERQUE	NM		11/20/2020	01/07/2025	1,111							1,111	1,111			
100046857	GRAND ISLAND	NY		11/20/2020	02/07/2025	49,066		(3,105)			(3,105)		45,962	45,962			
100046860	MOUNT UPTON	NY		11/20/2020	05/07/2025	13,057		(601)			(601)		12,456	12,456			
100046861	DECATUR	GA		11/20/2020	11/07/2025	5,732		(78)			(78)		5,654	5,654			
100046880	LOCUST GROVE	GA		11/20/2020	07/07/2025	10,029		(288)			(288)		9,741	9,741			
100046904	MISSOURI CITY	TX		11/20/2020	09/07/2025	3,920		(79)			(79)		3,841	3,841			
100046918	SAN DIEGO	CA		11/20/2020	01/07/2025	1,600							1,600	1,600			
100046934	EPHRATA	PA		11/20/2020	03/07/2025	8,227		(1,002)			(1,002)		7,225	7,225			
100046936	FRUITLAND	ID		11/20/2020	03/07/2025	52,165		(7,374)			(7,374)		44,791	44,791			
100046938	CHARLOTTE	NC		11/20/2020	10/07/2025	21,376		(1,550)			(1,550)		19,826	19,826			
100046954	SAN GABRIEL	CA		11/20/2020	02/07/2025	3,837		(7)			(7)		3,829	3,829			
100046984	BOUNTIFUL	UT		11/20/2020	03/07/2025	114,153		(3,215)			(3,215)		110,938	110,938			
100047012	DERBY	KS		11/20/2020	06/07/2025	11,677		(496)			(496)		11,181	11,181			
100047063	CENTER CITY	MN		11/20/2020	05/07/2025	58,326		(11,838)			(11,838)		46,489	46,489			
100047106	CHATHAM	VA		11/20/2020	06/07/2025	2,452		(21)			(21)		2,431	2,431			
100047118	ANDERSON	IN		11/20/2020	01/07/2025	103,806		(6,284)			(6,284)		97,522	97,522			
100047140	WAXHAW	NC		11/20/2020	04/07/2025	238,402		(10,700)			(10,700)		227,702	227,702			
100047161	VILLA RICA	GA		11/20/2020	03/07/2025	159,744		(4,641)			(4,641)		155,102	155,102			
100047326	MUNSTER	IN		11/20/2020	05/07/2025	49,524		(3,430)			(3,430)		46,094	46,094			
100047429	AVONDALE	AZ		11/20/2020	08/07/2025	140,763		(14,770)			(14,770)		125,993	125,993			
100047509	NAPLES	FL		11/20/2020	11/07/2025	144,100		(464)			(464)		143,636	143,636			
100047529	LOS ANGELES	CA		11/20/2020	05/07/2025	271,993		(4,511)			(4,511)		267,482	267,482			
100047624	SAN TAN VALLEY	AZ		11/20/2020	03/07/2025	3,131		(43)			(43)		3,089	3,089			
100047647	TOMKINS COVE	NY		11/20/2020	04/07/2025	48,951		(3,156)			(3,156)		45,795	45,795			
100047747	CLEVELAND	OH		11/20/2020	04/07/2025	74,508		(9,755)			(9,755)		64,753	64,753			
100047765	CARPENTERSVILLE	IL		11/20/2020	06/07/2025	23,907		(1,243)			(1,243)		22,665	22,665			
100047766	AURORA	CO		11/20/2020	06/07/2025	133,225		(10,165)			(10,165)		123,061	123,061			
100047796	PHILADELPHIA	PA		11/20/2020	05/07/2025	2,832		(99)			(99)		2,733	2,733			
100047901	PORT SAINT LUCIE	FL		11/20/2020	01/07/2025	84,943		(4,172)			(4,172)		80,770	80,770			
100048000	LAS VEGAS	NV		11/20/2020	10/07/2025	152,229		(7,300)			(7,300)		144,929	144,929			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048072	SCHILLER PARK	IL		11/20/2020	10/07/2025	96,182		571			571		96,754	96,754			
100048144	TRENTON	NC		11/20/2020	08/07/2025	2,439		(14)			(14)		2,425	2,425			
100048194	ORLANDO	FL		11/20/2020	07/07/2025	145,157		(4,655)			(4,655)		140,502	140,502			
100048344	FORT WORTH	TX		11/20/2020	11/07/2025	80,554		(5,757)			(5,757)		74,797	74,797			
100048432	MANGHAM	LA		11/20/2020	06/07/2025	7,015		(41)			(41)		6,974	6,974			
100048451	JONESBORO	GA		11/20/2020	09/07/2025	127,795		2,363			2,363		130,158	130,158			
100048462	RENO	NV		11/20/2020	06/07/2025	158,153		(662)			(662)		157,491	157,491			
100048501	RIALTO	CA		11/20/2020	11/07/2025	22,472		(76)			(76)		22,396	22,396			
100048529	MERRIMACK	NH		11/20/2020	10/07/2025	156,432		(10,665)			(10,665)		145,767	145,767			
100048531	CARMEL	NY		11/20/2020	05/07/2025	295,699		(8,206)			(8,206)		287,493	287,493			
100048594	PORT SAINT LUCIE	FL		11/20/2020	09/07/2025	54,984		(4,263)			(4,263)		50,721	50,721			
100048630	CRETE	IL		11/20/2020	04/07/2025	64,525		(5,677)			(5,677)		58,848	58,848			
100048650	MASSILLON	OH		11/20/2020	10/07/2025	6,490		(63)			(63)		6,426	6,426			
100048752	RANCHO CUCAMONGA	CA		11/20/2020	03/07/2025	205,206		(5,259)			(5,259)		199,946	199,946			
100048814	WESTERVILLE	OH		11/20/2020	09/07/2025	18,964		(96)			(96)		18,868	18,868			
100048824	RENO	NV		11/20/2020	03/07/2025	163,023		(11,713)			(11,713)		151,310	151,310			
100048860	CHICAGO	IL		11/20/2020	08/07/2025	388,594		(20,202)			(20,202)		368,392	368,392			
100048895	CALEXICO	CA		11/20/2020	03/07/2025	2,952		(16)			(16)		2,935	2,935			
100048899	SAINT PETERSBURG	FL		11/20/2020	03/07/2025	222,353		(9,185)			(9,185)		213,168	213,168			
100048906	WEST NEW YORK	NJ		11/20/2020	08/07/2025	147,653		3,509			3,509		151,162	151,162			
100049124	WENDELL	NC		11/20/2020	01/07/2025	172,255		(25,112)			(25,112)		147,143	147,143			
100049158	AUSTIN	TX		11/20/2020	05/07/2025	64,101		(863)			(863)		63,238	63,238			
100049296	HALIFAX	MA		11/20/2020	11/07/2025	123,836		(3,026)			(3,026)		120,810	120,810			
100049489	UPPER MARLBORO	MD		11/20/2020	05/07/2025	168,323		(9,379)			(9,379)		158,944	158,944			
100049515	BAKERSFIELD	CA		11/20/2020	07/07/2025	81,080		(5,931)			(5,931)		75,149	75,149			
100049562	PHOENIX	AZ		11/20/2020	11/07/2025	123,210		23,155			23,155		146,365	146,365			
100049583	MIAMI	FL		11/20/2020	11/07/2025	147,410		4,419			4,419		151,829	151,829			
100049614	ROSEDALE	NY		11/20/2020	01/07/2025	283,352		7,403			7,403		290,755	290,755			
100049737	OAKLAND	CA		11/20/2020	04/07/2025	166,707		(3,248)			(3,248)		163,459	163,459			
100049907	WILLIAMSBURG	VA		11/20/2020	04/07/2025	104,035		(21,076)			(21,076)		82,958	82,958			
100049978	LAKE HOPATCONG	NJ		11/20/2020	07/07/2025	355,577		(32,763)			(32,763)		322,814	322,814			
100049994	EPPING	NH		11/20/2020	02/07/2025	829							828	828			
100050073	PHILADELPHIA	PA		11/20/2020	08/07/2025	2,344		(22)			(22)		2,322	2,322			
100050075	LIVERPOOL	NY		11/20/2020	09/07/2025	5,366		(69)			(69)		5,296	5,296			
100050087	LULING	LA		11/20/2020	05/07/2025	3,864		(20)			(20)		3,845	3,845			
100050135	LUSBY	MD		11/20/2020	04/07/2025	45,919		(400)			(400)		45,519	45,519			
100050151	MONROE	LA		11/20/2020	11/07/2025	40,230		(3,160)			(3,160)		37,070	37,070			
100050153	SONORA	CA		11/20/2020	06/07/2025	63,565		(6,414)			(6,414)		57,151	57,151			
100050165	CINCINNATI	OH		11/20/2020	01/07/2025	82,330		(4,714)			(4,714)		77,617	77,617			
100050200	IRMO	SC		11/20/2020	07/07/2025	93,978		(17,520)			(17,520)		76,458	76,458			
100050251	PHILADELPHIA	PA		11/20/2020	09/07/2025	12,503		(1,358)			(1,358)		11,144	11,144			
100050280	OAK RUN	CA		11/20/2020	04/07/2025	210,273		(7,547)			(7,547)		202,726	202,726			
100050329	COMMERCE TOWNSHIP	MI		11/20/2020	11/07/2025	148,753		(7,819)			(7,819)		140,934	140,934			
100050684	GREATER LONDON	GBR		03/02/2021	05/20/2025	163,443						18,893	182,335	85,254	(5,466)	(91,615)	(97,081)
100053358	KERNERSVILLE	NC		03/23/2021	04/07/2025	74,000		(4,595)			(4,595)		69,405	69,405			
100053380	WHITMAN	MA		03/23/2021	11/07/2025	94,494		(812)			(812)		93,681	93,681			
100053397	SAN DIEGO	CA		03/23/2021	01/07/2025	322,074		(118)			(118)		321,956	321,956			
100053399	SUFFOLK	VA		03/23/2021	01/07/2025	108,755		(16,920)			(16,920)		91,835	91,835			
100053401	MIAMI	FL		03/23/2021	01/07/2025	333,127		(4,541)			(4,541)		328,586	328,586			
100053409	OAKLAND	CA		03/23/2021	10/07/2025	16,736		427			427		17,163	17,163			
100053423	AVONDALE ESTATES	GA		03/23/2021	07/07/2025	49,415		565			565		49,980	49,980			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053431	NORMAL	IL		03/23/2021	04/07/2025	196,538		(414)			(414)		196,124	196,124			
100053448	GALENA PARK	TX		03/23/2021	09/07/2025	22,618		921			921		23,539	23,539			
100053477	RUTLEDGE	GA		03/23/2021	08/07/2025	125,527		(5,769)			(5,769)		119,758	119,758			
100053488	EDINA	MN		03/23/2021	06/07/2025	272,057		(26,046)			(26,046)		246,011	246,011			
100053518	BIGGS	CA		03/23/2021	07/07/2025	158,293		(6,789)			(6,789)		151,504	151,504			
100053533	JOLIET	MT		03/23/2021	07/07/2025	99,635		(6,379)			(6,379)		93,255	93,255			
100053560	HATFIELD	PA		03/23/2021	04/07/2025	138,848		(4,642)			(4,642)		134,206	134,206			
100053566	LINCOLN	NE		03/23/2021	02/07/2025	50,588							50,588	41,486		(9,102)	(9,102)
100053592	BLOOMINGTON	IL		03/23/2021	04/07/2025	271,092		(7,229)			(7,229)		263,863	263,863			
100053651	TUSTIN	CA		03/23/2021	07/07/2025	29,452		(4,304)			(4,304)		25,148	25,148			
100053689	LAURELTON	NY		03/23/2021	08/07/2025	393,731		(37,510)			(37,510)		356,222	356,222			
100053691	CONNELLSVILLE	PA		03/23/2021	11/07/2025	18,746		967			967		19,713	19,713			
100053706	BESSEMER	AL		03/23/2021	06/07/2025	11,017		3,359			3,359		14,376	14,376			
100053723	PHILADELPHIA	PA		03/23/2021	01/07/2025	27,758		(139)			(139)		27,619	27,619			
100053740	SAINT ALBANS	NY		03/23/2021	10/07/2025	230,025		(12,869)			(12,869)		217,156	217,156			
100053805	ROCHESTER	NY		03/23/2021	11/07/2025	21,751		(1,017)			(1,017)		20,734	20,734			
100053825	MAPLE GROVE	MN		03/23/2021	06/07/2025	117,033		(8,623)			(8,623)		108,411	108,411			
100053862	BROWNSVILLE	TX		03/23/2021	11/07/2025	6,263		(59)			(59)		6,204	6,204			
100053863	KINGSBURY	TX		03/23/2021	05/07/2025	4,376		(127)			(127)		4,249	4,249			
100053880	LORTON	VA		03/23/2021	08/07/2025	267,353		(19,728)			(19,728)		247,625	247,625			
100053882	PISCATAWAY	NJ		03/23/2021	05/07/2025	255,890		31,191			31,191		287,081	287,081			
100053893	FOREST LAKE	MN		03/23/2021	09/07/2025	23,165		(247)			(247)		22,918	22,918			
100053904	MIAMI	FL		03/23/2021	11/07/2025	472,174		29,254			29,254		501,427	501,427			
100053907	COUPON	PA		03/23/2021	06/07/2025	76,879		(8,639)			(8,639)		68,239	68,239			
100053941	GLADSTONE	MO		03/23/2021	01/07/2025	2,451		5			5		2,456	2,456			
100053950	CLOVIS	CA		03/23/2021	06/07/2025	96,975		(19,419)			(19,419)		77,555	77,555			
100053986	INDIANAPOLIS	IN		03/23/2021	08/07/2025	120,697		(8,920)			(8,920)		111,778	111,778			
100053994	HI HAT	KY		03/23/2021	05/07/2025	106,940		(25,142)			(25,142)		81,798	81,798			
100054019	OAK HARBOR	WA		03/23/2021	03/07/2025	249,279		(11,918)			(11,918)		237,360	237,360			
100054074	STRUTHERS	OH		03/23/2021	01/07/2025	49,428		7,060			7,060		56,489	56,489			
100054092	CREST HILL	IL		03/23/2021	11/07/2025	61,842		592			592		62,434	62,434			
100054094	TERRE HAUTE	IN		03/23/2021	04/07/2025	57,491		(2,522)			(2,522)		54,969	54,969			
100054101	CHARLOTTE	NC		03/23/2021	08/07/2025	144,603		(9,877)			(9,877)		134,726	134,726			
100054113	RICHMOND HILL	GA		03/23/2021	09/07/2025	347,353		(17,479)			(17,479)		329,873	329,873			
100054148	MISSOURI CITY	TX		03/23/2021	09/07/2025	81,265		(7,194)			(7,194)		74,071	74,071			
100054160	SADDLE BROOK	NJ		03/23/2021	07/07/2025	412,061		(87,166)			(87,166)		324,895	324,895			
100054183	SAN FRANCISCO	CA		03/23/2021	04/07/2025	251,887		(4,127)			(4,127)		247,760	247,760			
100054194	CONCORD	CA		03/23/2021	10/07/2025	103,719		(3,057)			(3,057)		100,662	100,662			
100054220	ALBEMARLE	NC		03/23/2021	03/07/2025	2,006							2,006	2,006			
100054224	WAUSAU	WI		03/23/2021	07/07/2025	69,247		(9,559)			(9,559)		59,688	59,688			
100054257	BALTIMORE	MD		03/23/2021	02/07/2025	152,131		(29,184)			(29,184)		122,948	122,948			
100054303	DALLAS	TX		03/23/2021	04/07/2025	56,192		(5,171)			(5,171)		51,021	51,021			
100054412	LAREDO	TX		03/23/2021	09/07/2025	1,038							1,038	1,038			
100054485	WEST WARWICK	RI		03/23/2021	01/07/2025	216,725		(17,264)			(17,264)		199,461	199,461			
100054496	ALVIN	TX		03/23/2021	02/07/2025	1,833							1,833	1,833			
100054518	STATEN ISLAND	NY		03/23/2021	06/07/2025	301,282		16,734			16,734		318,016	318,016			
100054609	LINCOLN	NE		03/23/2021	04/07/2025	49,382		(1,926)			(1,926)		47,456	47,456			
100054655	BLOOMFIELD	CT		03/23/2021	11/07/2025	87,582		(10,999)			(10,999)		76,583	76,583			
100054663	LOS ANGELES	CA		03/23/2021	05/07/2025	313,327		(11,113)			(11,113)		302,215	302,215			
100054678	DURHAM	NC		03/23/2021	10/07/2025	76,047		(14,745)			(14,745)		61,301	61,301			
100054709	GENEVA	GA		03/23/2021	06/07/2025	107,446		(34,118)			(34,118)		73,328	73,328			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054729	BELFAIR	WA		03/23/2021	04/07/2025	260,534		(12,449)			(12,449)		248,085	248,085			
100054730	UNION	KY		03/23/2021	11/07/2025	342,109		(22,311)			(22,311)		319,798	319,798			
100054735	CLOVIS	CA		03/23/2021	02/07/2025	318,048		(9,960)			(9,960)		308,088	308,088			
100054778	ALBERTVILLE	AL		03/23/2021	11/07/2025	15,753		(956)			(956)		14,797	14,797			
100054781	NEWPORT	NH		03/23/2021	01/07/2025	68,809		(11,882)			(11,882)		56,927	56,927			
100054821	ALTAMONTE SPRINGS	FL		03/23/2021	11/07/2025	263,455		3,304			3,304		266,760	266,760			
100054830	COPAKE FALLS	NY		03/23/2021	11/07/2025	160,629		(9,577)			(9,577)		151,052	151,052			
100054848	BELLMAWR	NJ		03/23/2021	11/07/2025	124,049		14,375			14,375		138,423	138,423			
100054869	MONROE	MI		03/23/2021	07/07/2025	145,289		(39,003)			(39,003)		106,286	106,286			
100054913	OAKLAND	KY		03/23/2021	03/07/2025	1,438		(1)			(1)		1,437	1,437			
100054916	CHANDLER	AZ		03/23/2021	04/07/2025	59,826		(171)			(171)		59,655	59,655			
100054970	CONWAY	SC		03/23/2021	05/07/2025	77,181		(1,822)			(1,822)		75,359	75,359			
100054985	HENDERSON	KY		03/23/2021	06/07/2025	79,819		(8,869)			(8,869)		70,950	70,950			
100055107	ROSEBURG	OR		03/23/2021	05/07/2025	211,621		(15,614)			(15,614)		196,007	196,007			
100055129	PENFIELD	NY		03/23/2021	03/07/2025	16,126		(183)			(183)		15,943	15,943			
100055151	ANTELOPE	CA		03/23/2021	04/07/2025	365,147		(31,662)			(31,662)		333,485	305,931		(27,554)	(27,554)
100055152	BIRD ISLAND	MN		03/23/2021	08/07/2025	3,897		(118)			(118)		3,779	3,779			
100055193	SHREVEPORT	LA		03/23/2021	07/07/2025	5,597		11			11		5,608	5,608			
100055200	GARLAND	UT		03/23/2021	03/07/2025	47,509		(94)			(94)		47,415	47,415			
100055237	ORLANDO	FL		03/23/2021	08/07/2025	1,787		(9)			(9)		1,778	1,778			
100055260	MACON	GA		03/23/2021	01/07/2025	785							785	785			
100055287	MURFREESBORO	TN		03/23/2021	04/07/2025	79,666		(5,574)			(5,574)		74,093	74,093			
100055342	WEST FRANKFORT	IL		03/23/2021	06/07/2025	2,496		(7)			(7)		2,489	2,489			
100055356	CHESTNUT RIDGE	NY		03/23/2021	01/07/2025	269,029		(3,900)			(3,900)		265,129	265,129			
100055361	MUNFORD	AL		03/23/2021	01/07/2025	8,189							8,189	8,189			
100055539	BIRMINGHAM	AL		03/23/2021	11/07/2025	58,778		(3,334)			(3,334)		55,444	55,444			
100055540	WEST BURLINGTON	NY		03/23/2021	06/07/2025	149,381		(12,883)			(12,883)		136,498	136,498			
100055583	SAINT LOUIS	MO		03/23/2021	07/07/2025	63,792		(2,993)			(2,993)		60,798	60,798			
100055593	RIO RICO	AZ		03/23/2021	11/07/2025	17,977		(341)			(341)		17,637	17,637			
100055595	CARPENTERSVILLE	IL		03/23/2021	08/07/2025	208,336		26,411			26,411		234,748	234,748			
100055612	PEQUOT LAKES	MN		03/23/2021	03/07/2025	137,885		(8,414)			(8,414)		129,472	129,472			
100055627	MATTESON	IL		03/23/2021	06/07/2025	105,858							105,858	110,927		5,069	5,069
100055665	GLADE VALLEY	NC		03/23/2021	08/07/2025	101,773		(6,095)			(6,095)		95,678	95,678			
100055723	CHICAGO	IL		03/23/2021	01/07/2025	172,904		(11,543)			(11,543)		161,360	161,360			
100055736	PARMA	OH		03/23/2021	11/07/2025	92,887		(28,832)			(28,832)		64,055	64,055			
100055760	WINSTON SALEM	NC		03/23/2021	10/07/2025	135,599		(6,002)			(6,002)		129,597	129,597			
100055773	FAIR LAWN	NJ		03/23/2021	11/07/2025	12,052		75			75		12,127	12,127			
100055798	HARRISVILLE	WV		03/23/2021	03/07/2025	14,164		(953)			(953)		13,212	13,212			
100055831	SUMMERDALE	AL		03/23/2021	10/07/2025	142,853		(4,837)			(4,837)		138,017	138,017			
100055837	NEWTON	NC		03/23/2021	05/07/2025	84,155		(2,161)			(2,161)		81,994	81,994			
100057485	ROTTERDAM	NLD		05/12/2021	06/20/2025	124,284						20,615	144,900	138,313		(6,586)	(6,586)
100057513	CONCORD	CA		06/30/2021	01/17/2025	578,967		(7,918)			(7,918)		571,049	571,049			
100057520	MIAMI	FL		06/30/2021	06/17/2025	410,070		(1,947)			(1,947)		408,122	408,122			
100057605	NASHVILLE	TN		06/30/2021	05/17/2025	202,835		(6,215)			(6,215)		196,620	196,620			
100057622	PLEASANTVILLE	NJ		06/30/2021	07/17/2025	66,149		(3,449)			(3,449)		62,700	62,700			
100057654	COMMERCE CITY	CO		06/30/2021	08/17/2025	299,794		(5,929)			(5,929)		293,865	293,865			
100057671	MANVEL	TX		06/30/2021	11/17/2025	231,814		(4,843)			(4,843)		226,971	226,971			
100057718	RICHMOND	TX		06/30/2021	04/17/2025	132,622		(5,091)			(5,091)		127,531	127,531			
100057721	WINNETKA AREA	CA		06/30/2021	11/17/2025	503,133		(12,863)			(12,863)		490,270	490,270			
100057745	LEBANON	IN		06/30/2021	05/17/2025	205,996		(2,846)			(2,846)		203,151	203,151			
100057750	MINNEAPOLIS	MN		06/30/2021	10/17/2025	190,386		(6,039)			(6,039)		184,347	184,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057795	BELLFLOWER	CA		06/30/2021	11/17/2025	315,217		(6,638)			(6,638)		308,578	308,578			
100057809	COPPERAS COVE	TX		06/30/2021	08/17/2025	69,784		(968)			(968)		68,816	68,816			
100057840	N MIDDLETOWN	NJ		06/30/2021	11/30/2025	196,155		(2,597)			(2,597)		193,558	193,558			
100057852	BELLEVUE	WA		06/30/2021	07/17/2025	409,537		(10,425)			(10,425)		399,112	399,112			
100057860	PHILADELPHIA	PA		06/30/2021	06/17/2025	145,527		(2,656)			(2,656)		142,871	142,871			
100057875	GERMANTOWN	TN		06/30/2021	09/17/2025	252,441		(3,804)			(3,804)		248,637	248,637			
100057902	RENO	NV		06/30/2021	03/17/2025	217,291		(7,175)			(7,175)		210,116	210,116			
100057909	LEHI	UT		06/30/2021	05/17/2025	222,415		(3,220)			(3,220)		219,195	219,195			
100057913	CICERO	IL		06/30/2021	10/17/2025	144,648		(1,189)			(1,189)		143,459	143,459			
100057954	BALTIMORE	MD		06/30/2021	08/17/2025	124,603		(302)			(302)		124,301	124,301			
100057955	PASSAIC	NJ		06/30/2021	05/17/2025	266,969		(5,566)			(5,566)		261,403	261,403			
100057983	VANCOUVER	WA		06/30/2021	02/17/2025	374,602		(8,123)			(8,123)		366,479	366,479			
100060058	CHINO VALLEY	AZ		06/25/2021	10/17/2025	217,756		(5,534)			(5,534)		212,221	212,221			
100060085	GRANITE BAY	CA		06/25/2021	01/17/2025	298,798		(4,140)			(4,140)		294,658	294,658			
100060097	PLAYA DEL REY	CA		06/25/2021	03/17/2025	565,118		2,916			2,916		568,035	568,035			
100060100	RIVERSIDE	CA		06/25/2021	09/17/2025	246,382		(7,952)			(7,952)		238,431	238,431			
100060134	DENVER	CO		06/25/2021	06/17/2025	212,585		(4,167)			(4,167)		208,417	208,417			
100060140	FREEPORT	FL		06/25/2021	11/17/2025	228,555		(8,246)			(8,246)		220,309	220,309			
100060142	ORLANDO	FL		06/25/2021	05/17/2025	163,748		(4,328)			(4,328)		159,421	159,421			
100060158	LAKE WORTH	FL		06/25/2021	06/17/2025	183,404		(5,936)			(5,936)		177,468	177,468			
100060187	SLIDELL	LA		06/25/2021	02/17/2025	220,221		(5,137)			(5,137)		215,084	215,084			
100060202	MINNEAPOLIS	MN		06/25/2021	07/17/2025	188,765		(7,218)			(7,218)		181,547	181,547			
100060253	MEDFORD	OR		06/25/2021	07/17/2025	179,020		(3,774)			(3,774)		175,246	175,246			
100060254	PORTLAND	OR		06/25/2021	04/17/2025	221,546		(7,817)			(7,817)		213,729	213,729			
100060288	NORTH RICHLAND HILLS	TX		06/25/2021	09/17/2025	221,426		(5,165)			(5,165)		216,261	216,261			
100060332	GREATER LONDON	GBR		06/30/2021	03/20/2025	389,973						40,938	430,911	404,174	(26,737)		(26,737)
100060354	SPRING	TX		06/01/2021	01/20/2025	109,305		438			438		109,742	109,742			
100060378	KNOXVILLE	TN		06/01/2021	01/20/2025	70,016		280			280		70,296	70,296			
100060415	ROSWELL	NM		06/01/2021	11/28/2025	62,136		(3)			(3)		62,133	62,408		275	275
100060434	KANSAS CITY	MO		06/01/2021	06/20/2025	87,163		383			383		87,545	87,545			
100060451	EL PASO	TX		06/01/2021	09/30/2025	132,482		4			4		132,486	133,058		572	572
100060470	MEADVILLE	PA		06/01/2021	08/20/2025	44,051		195			195		44,247	44,247			
100060473	LAGUNA HILLS	CA		06/01/2021	10/20/2025	439,395		1,780			1,780		441,175	441,175			
100060503	JEFFERSON CITY	MO		06/01/2021	02/21/2025	151,368		2			2		151,370	152,028		658	658
100060525	EMMET	AR		06/01/2021	04/20/2025	145,730		645			645		146,376	146,376			
100060526	ZACHARY	LA		06/01/2021	06/30/2025	106,225		(12)			(12)		106,213	106,644		431	431
100060547	HERNDON	VA		06/01/2021	05/20/2025	232,154		951			951		233,106	233,106			
100060558	SAVANNAH	GA		06/01/2021	10/20/2025	75,902		320			320		76,222	76,222			
100060568	OMAHA	NE		06/01/2021	09/20/2025	100,163		421			421		100,585	100,585			
100060604	BURTON	MI		06/01/2021	11/20/2025	116,703		522			522		117,226	117,226			
100060721	NEENAH	WI		06/01/2021	11/20/2025	133,747		552			552		134,299	134,299			
100060745	CANAL WINCHESTER	OH		06/01/2021	11/20/2025	133,835		571			571		134,405	134,405			
100060780	OWINGS MILLS	MD		06/01/2021	05/20/2025	195,370		809			809		196,179	196,179			
100060796	DALLAS	NC		06/01/2021	07/20/2025	117,253		477			477		117,730	117,730			
100060810	MABEN	MS		06/01/2021	05/20/2025	70,975		305			305		71,280	71,280			
100060836	VINEMONT	AL		06/01/2021	10/20/2025	85,045		371			371		85,417	85,417			
100060876	HAMPTON	GA		06/01/2021	01/20/2025	260,383		1,072			1,072		261,455	261,455			
100060887	BLUE SPRINGS	MO		06/01/2021	01/20/2025	113,164		471			471		113,635	113,635			
100060986	CONCORD	NC		06/01/2021	05/20/2025	209,078		874			874		209,952	209,952			
100060994	KANSAS CITY	KS		06/01/2021	02/21/2025	121,019							121,019	121,493		474	474
100061051	BETHLEHEM	GA		06/01/2021	07/31/2025	135,550							135,550	139,696		4,146	4,146

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061054	LAWRENCEVILLE	GA		06/01/2021	01/20/2025	104,570		430			430		105,000	105,000			
100061118	WICHITA	KS		06/01/2021	07/20/2025	115,680		502			502		116,182	116,182			
100061143	NEWPORT	NC		06/01/2021	04/21/2025	107,263		(9)			(9)		107,254	107,733		478	478
100061157	SHAWNEE	KS		06/01/2021	07/20/2025	129,825		550			550		130,375	130,375			
100061206	FULTONDALE	AL		06/01/2021	04/20/2025	211,965		870			870		212,835	212,835			
100061328	HASTINGS	MN		06/01/2021	09/20/2025	145,354		608			608		145,961	145,961			
100061340	BATON ROUGE	LA		06/01/2021	03/20/2025	103,292		(3)			(3)		103,288	105,345		2,057	2,057
100061357	LOUISVILLE	KY		06/01/2021	07/31/2025	96,006							96,007	96,330		323	323
100061395	CINCINNATI	OH		06/01/2021	03/20/2025	123,111		(10)			(10)		123,101	123,644		543	543
100061405	DALLAS	GA		06/01/2021	01/20/2025	247,387		1,068			1,068		248,454	248,454			
100061443	BAKERSFIELD	CA		06/01/2021	04/20/2025	194,537		841			841		195,379	195,379			
100061548	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021	11/20/2025	163,123						23,610	186,733	181,738	(4,995)		(4,995)
100061549	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021	11/20/2025	11,365						1,645	13,010	12,641	(369)		(369)
100061550	AMSTERDAM/AMSTELVEEN	NLD		06/30/2021	01/21/2025	198,078						28,670	226,747	199,229	(27,518)		(27,518)
100061564	MURDOCK	KS		07/01/2021	06/30/2025	62,325		1			1		62,325	62,311		(14)	(14)
100061581	WICHITA	KS		07/01/2021	09/20/2025	69,843		(757)			(757)		69,086	69,086			
100061631	EVERSON	PA		07/01/2021	01/20/2025	62,570		(1,180)			(1,180)		61,390	61,390			
100061695	CUDDY	PA		07/01/2021	01/20/2025	49,953		(283)			(283)		49,670	49,670			
100061708	LOUISVILLE	KY		07/01/2021	02/20/2025	171,899		(2,215)			(2,215)		169,684	169,684			
100061740	LUMBERTON	NC		07/01/2021	01/20/2025	105,406		(2,143)			(2,143)		103,263	103,263			
100061756	MCMURRAY	PA		07/01/2021	04/20/2025	221,284		(3,352)			(3,352)		217,932	217,932			
100061774	ABINGDON	VA		07/01/2021	02/20/2025	102,348		(1,815)			(1,815)		100,532	100,532			
100061783	NEW CASTLE	DE		07/01/2021	07/31/2025	123,082		(38)			(38)		123,044	126,336		3,292	3,292
100061805	SAINT PETERSBURG	FL		07/01/2021	04/30/2025	77,012		82			82		77,094	76,453		(641)	(641)
100061807	PALM BAY	FL		07/01/2021	01/23/2025	125,408		55			55		125,463	123,799		(1,664)	(1,664)
100061820	CAPE CORAL	FL		07/01/2021	02/20/2025	370,915		(4,921)			(4,921)		365,994	365,994			
100061848	ROCK ISLAND	IL		07/01/2021	07/31/2025	104,629		(5)			(5)		104,624	106,903		2,279	2,279
100061880	ROSWELL	NM		07/01/2021	02/20/2025	4,160		(57)			(57)		4,103	4,103			
100061904	KATY	TX		07/01/2021	01/20/2025	259,468		(4,251)			(4,251)		255,217	255,217			
100061926	MIRAMAR	FL		07/01/2021	11/20/2025	230,282		137			137		230,419	230,419			
100061963	ELKVIEW	WV		07/01/2021	08/20/2025	129,220		(615)			(615)		128,605	128,605			
100061995	SAN ANTONIO	TX		07/01/2021	09/20/2025	142,463		(997)			(997)		141,466	141,466			
100062015	HOMESTEAD	FL		07/01/2021	05/20/2025	253,427		(3,850)			(3,850)		249,577	249,577			
100062043	KILLEEN	TX		07/01/2021	01/20/2025	91,681		(2,014)			(2,014)		89,667	89,667			
100062061	KNOXVILLE	TN		07/01/2021	05/20/2025	112,007		(1,209)			(1,209)		110,797	110,797			
100062087	PHILADELPHIA	PA		07/01/2021	10/20/2025	145,287		(1,495)			(1,495)		143,792	143,792			
100062136	MILWAUKEE	WI		07/01/2021	04/20/2025	161,553		(2,405)			(2,405)		159,149	159,149			
100062171	TULSA	OK		07/01/2021	06/20/2025	165,386		(2,241)			(2,241)		163,144	163,144			
100062179	SAVANNAH	GA		07/01/2021	08/20/2025	102,734		(214)			(214)		102,521	102,521			
100062226	PALM BAY	FL		07/01/2021	09/20/2025	110,053		154			154		110,207	110,207			
100062243	GROVEPORT	OH		07/01/2021	08/20/2025	202,295		1,579			1,579		203,874	203,874			
100062251	PORT MONMOUTH	NJ		07/01/2021	05/30/2025	275,871		(487)			(487)		275,384	284,093		8,710	8,710
100062261	NEW ORLEANS	LA		07/01/2021	09/20/2025	82,520		(1,443)			(1,443)		81,077	81,077			
100062329	GRANTSVILLE	UT		07/01/2021	09/30/2025	294,623		14			14		294,637	291,140		(3,497)	(3,497)
100062350	APACHE JUNCTION	AZ		07/01/2021	02/20/2025	211,055		(3,716)			(3,716)		207,339	207,339			
100062385	ARLINGTON	VA		07/01/2021	04/20/2025	4,988		(48)			(48)		4,940	4,940			
100062419	EL PASO	TX		07/01/2021	04/20/2025	118,960		(1,728)			(1,728)		117,231	117,231			
100062443	KILLEN	AL		07/01/2021	02/21/2025	90,702		1			1		90,703	90,592		(111)	(111)
100062492	MOUNT JULIET	TN		07/01/2021	11/20/2025	112,459		(909)			(909)		111,550	111,550			
100062527	PATASKALA	OH		07/01/2021	01/20/2025	229,724		(3,460)			(3,460)		226,264	226,264			
100062567	BARTLESVILLE	OK		07/01/2021	09/30/2025	125,114		(49)			(49)		125,065	128,752		3,688	3,688

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062658	VACHERIE	LA		07/01/2021	01/20/2025	260,479		(5,603)			(5,603)		254,875	254,875			
100062669	LAS VEGAS	NV		07/01/2021	05/20/2025	118,801		(1,401)			(1,401)		117,400	117,400			
100062729	HANFORD	CA		07/01/2021	11/20/2025	204,122		(1,806)			(1,806)		202,316	202,316			
100062736	PACKWOOD	IA		07/01/2021	08/20/2025	79,580		(929)			(929)		78,651	78,651			
100062757	BARNWELL	SC		07/01/2021	06/20/2025	111,911		(1,485)			(1,485)		110,426	110,426			
100062782	NORTH BROOKFIELD	MA		07/01/2021	05/20/2025	134,361		(1,885)			(1,885)		132,476	132,476			
100062787	GRAND RIDGE	IL		07/01/2021	07/20/2025	57,894		(1,199)			(1,199)		56,695	56,695			
100062800	WALDORF	MD		07/01/2021	01/20/2025	235,890		(4,098)			(4,098)		231,793	231,793			
100062810	ELK GROVE	CA		07/01/2021	07/20/2025	287,956		(3,425)			(3,425)		284,531	284,531			
100062821	BROOKLYN PARK	MN		07/01/2021	05/30/2025	149,291		(28)			(28)		149,263	150,059		797	797
100062825	CLARKSVILLE	TN		07/01/2021	05/20/2025	187,188		(2,593)			(2,593)		184,594	184,594			
100062856	PEARLAND	TX		07/01/2021	04/21/2025	192,942		(45)			(45)		192,896	199,066		6,169	6,169
100062876	MILWAUKEE	WI		07/01/2021	06/20/2025	127,074		(1,384)			(1,384)		125,690	125,690			
100062902	TOLEDO	OH		07/01/2021	10/20/2025	51,417		(729)			(729)		50,688	50,688			
100062929	ROCK ISLAND	IL		07/01/2021	03/20/2025	126,996		(611)			(611)		126,385	126,385			
100062933	HIXSON	TN		07/01/2021	06/20/2025	96,945		(1,186)			(1,186)		95,758	95,758			
100062982	CLARKSVILLE	TN		07/01/2021	07/20/2025	105,727		(873)			(873)		104,854	104,854			
100063040	MADERA	PA		07/01/2021	05/20/2025	44,787		(288)			(288)		44,499	44,499			
100063085	SWAINSBORO	GA		07/01/2021	10/20/2025	87,690		(955)			(955)		86,735	86,735			
100063119	EL DORADO	KS		07/01/2021	06/30/2025	60,004		1			1		60,004	60,274		270	270
100063131	GLENN HEIGHTS	TX		07/01/2021	05/20/2025	206,597		(2,393)			(2,393)		204,204	204,204			
100063144	GARLAND	TX		07/01/2021	05/30/2025	105,760		103			103		105,863	104,287		(1,576)	(1,576)
100063163	CARLOS	MN		07/01/2021	05/20/2025	115,190		(1,832)			(1,832)		113,358	113,358			
100063190	BRISTOL	PA		07/01/2021	01/20/2025	121,880		(1,470)			(1,470)		120,410	120,410			
100063228	TARENTUM	PA		07/01/2021	02/20/2025	108,063		(1,422)			(1,422)		106,641	106,641			
100063252	SANTA FE	TX		07/01/2021	10/20/2025	226,708		(2,881)			(2,881)		223,828	223,828			
100063258	LANHAM	MD		07/01/2021	09/20/2025	221,455		(304)			(304)		221,151	221,151			
100063266	LA PLACE	LA		07/01/2021	01/20/2025	158,621		16			16		158,637	158,637			
100063273	MARTHASVILLE	MO		07/01/2021	09/30/2025	153,038		79			79		153,117	151,204		(1,912)	(1,912)
100063332	FORT WAYNE	IN		07/01/2021	05/20/2025	127,780		(2,481)			(2,481)		125,299	125,299			
100063383	ROCK SPRING	GA		07/01/2021	01/20/2025	236,515		(1,827)			(1,827)		234,688	234,688			
100063405	HOUSTON	TX		07/01/2021	10/20/2025	174,817		(667)			(667)		174,149	174,149			
100063410	PORTSMOUTH	VA		07/01/2021	08/20/2025	194,902		(2,990)			(2,990)		191,912	191,912			
100063414	KING GEORGE	VA		07/01/2021	06/20/2025	197,869		(2,406)			(2,406)		195,463	195,463			
100063439	STRATFORD	NJ		07/01/2021	01/20/2025	159,863		516			516		160,379	160,379			
100063472	FERNANDINA BEACH	FL		07/01/2021	07/20/2025	270,181		(3,641)			(3,641)		266,540	266,540			
100063488	WEST SPRINGFIELD	MA		07/01/2021	03/20/2025	190,842		(3,206)			(3,206)		187,637	187,637			
100063500	CLERMONT	FL		07/01/2021	02/21/2025	258,005		288			288		258,293	251,992		(6,301)	(6,301)
100063513	WINSTON	GA		07/01/2021	10/20/2025	141,320		(4,591)			(4,591)		136,729	136,729			
100063654	ROCHESTER	NY		07/01/2021	10/20/2025	207,924		1,843			1,843		209,767	209,767			
100063666	WIMAUMA	FL		07/01/2021	02/21/2025	191,083		23			23		191,106	186,316		(4,790)	(4,790)
100063708	DETROIT	MI		07/01/2021	08/31/2025	65,317		(12)			(12)		65,305	67,263		1,958	1,958
100063790	PORTSMOUTH	VA		07/01/2021	01/20/2025	168,176		(1,066)			(1,066)		167,110	167,110			
100063828	SHOEMAKERSVILLE	PA		07/01/2021	10/31/2025	165,138		(8)			(8)		165,130	165,420		290	290
100063843	LANCASTER	PA		07/01/2021	10/20/2025	215,008		4,283			4,283		219,291	219,291			
100063855	SPRINGFIELD	MA		07/01/2021	06/20/2025	138,602		2,930			2,930		141,532	141,532			
100063968	GLOBE	AZ		07/01/2021	09/20/2025	111,278		493			493		111,771	111,771			
100064134	PITTSBURGH	PA		07/01/2021	06/20/2025	20,779		746			746		21,525	21,525			
100064308	LAKE WALES	FL		07/01/2021	07/20/2025	191,110		8,450			8,450		199,560	199,560			
100064332	ALLENTOWN	PA		07/01/2021	05/30/2025	103,090		(207)			(207)		102,883	106,286		3,403	3,403
100064349	WILMER	AL		07/01/2021	05/20/2025	101,971		2,600			2,600		104,572	104,572			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064352	PEORIA	IL		07/01/2021	02/21/2025	79,076							79,076	87,499		8,423	8,423
100064376	BRIDGETON	NJ		07/01/2021	08/31/2025	104,785							104,785	122,542		17,756	17,756
100064394	BALTIMORE	MD		07/01/2021	06/30/2025	66,052		(325)			(325)		65,727	68,532		2,806	2,806
100064408	REYNOLDSBURG	OH		07/01/2021	09/30/2025	137,920		(484)			(484)		137,436	142,507		5,071	5,071
100064421	PITTSBURGH	PA		07/01/2021	04/20/2025	67,048		3,652			3,652		70,700	70,700			
100064427	LINCOLN	ND		07/01/2021	10/31/2025	210,728		39			39		210,767	216,609		5,841	5,841
100064457	WAYNESBORO	PA		07/01/2021	06/01/2025	19,423		839			839		20,262	20,262			
100064480	ROUND LAKE BEACH	IL		07/01/2021	04/20/2025	112,832		3,822			3,822		116,654	116,654			
100064494	BETHLEHEM	PA		07/01/2021	04/30/2025	210,232		(454)			(454)		209,778	219,297		9,519	9,519
100064503	WICHITA	KS		07/01/2021	07/31/2025	123,986		(84)			(84)		123,902	126,103		2,201	2,201
100064533	PHILADELPHIA	PA		07/01/2021	09/20/2025	80,964		4,026			4,026		84,989	84,989			
100064537	CLIFTON	NJ		07/01/2021	03/20/2025	211,524		4,136			4,136		215,660	215,660			
100064552	UPPER MARLBORO	MD		07/01/2021	01/20/2025	228,202		9,645			9,645		237,846	237,846			
100064555	VICTORVILLE	CA		07/01/2021	09/30/2025	158,492		7			7		158,500	160,575		2,075	2,075
100064557	SIDNEY	OH		07/01/2021	09/20/2025	97,565		4,509			4,509		102,075	102,075			
100064620	AMHERST	NY		07/01/2021	10/20/2025	142,107		7,724			7,724		149,831	149,831			
100064648	HOUMA	LA		07/01/2021	05/30/2025	261,736		(154)			(154)		261,582	270,882		9,301	9,301
100064651	BRIDGEPORT	CT		07/01/2021	06/30/2025	255,539		(932)			(932)		254,607	266,738		12,131	12,131
100064681	GLOUCESTER CITY	NJ		07/14/2021	05/17/2025	75,541		(4,820)			(4,820)		70,721	70,721			
100064706	BALTIMORE	MD		07/14/2021	02/17/2025	74,628		(4,179)			(4,179)		70,449	70,449			
100064711	JEFFERSON	GA		07/14/2021	07/17/2025	21,254		(1,001)			(1,001)		20,253	20,253			
100064717	MILWAUKEE	WI		07/14/2021	03/17/2025	49,756		(2,636)			(2,636)		47,121	47,121			
100064731	SOUTH DAYTONA	FL		07/14/2021	04/17/2025	13,539		(480)			(480)		13,059	13,059			
100064736	PAW PAW	MI		07/14/2021	02/17/2025	85,057		(4,383)			(4,383)		80,674	80,674			
100064753	VACAVILLE	CA		07/14/2021	01/17/2025	98,508		(4,827)			(4,827)		93,680	93,680			
100064767	ALBANY	NY		07/14/2021	01/17/2025	98,713		(4,781)			(4,781)		93,932	93,932			
100064775	GEORGETOWN	SC		07/14/2021	05/17/2025	161,769		(7,667)			(7,667)		154,102	154,102			
100064804	DES MOINES	IA		07/14/2021	11/17/2025	92,493		(4,196)			(4,196)		88,296	88,296			
100064814	JONESBOROUGH	TN		07/14/2021	07/17/2025	34,058		(1,061)			(1,061)		32,997	32,997			
100064842	SOUTHGATE	KY		07/14/2021	08/17/2025	143,789		(6,118)			(6,118)		137,671	137,671			
100064846	TOWSON	MD		07/14/2021	09/17/2025	146,344		(6,150)			(6,150)		140,194	140,194			
100064854	PATERSON	NJ		07/14/2021	11/17/2025	79,252		(3,303)			(3,303)		75,949	75,949			
100064892	PORTERVILLE	CA		07/14/2021	07/17/2025	119,284		(4,807)			(4,807)		114,477	114,477			
100064941	CHICOPEE	MA		07/14/2021	04/17/2025	157,038		(5,774)			(5,774)		151,265	151,265			
100064959	TAYLORS	SC		07/14/2021	07/17/2025	147,840		(5,266)			(5,266)		142,574	142,574			
100064968	KNOXVILLE	TN		07/14/2021	01/17/2025	131,032		(4,564)			(4,564)		126,468	126,468			
100064982	BANGOR	PA		07/14/2021	09/17/2025	229,359		(7,898)			(7,898)		221,461	221,461			
100064985	SHARPSBURG	GA		07/14/2021	07/17/2025	145,774		(4,977)			(4,977)		140,797	140,797			
100065004	BATON ROUGE	LA		07/14/2021	04/17/2025	186,403		(6,128)			(6,128)		180,275	180,275			
100065016	GLEN BURNIE	MD		07/14/2021	04/17/2025	182,113		(5,841)			(5,841)		176,272	176,272			
100065049	JACKSONVILLE	FL		07/14/2021	01/17/2025	152,166		(4,556)			(4,556)		147,610	147,610			
100065052	KATY	TX		07/14/2021	10/17/2025	184,881		(5,489)			(5,489)		179,392	179,392			
100065072	NORTH CHARLESTON	SC		07/14/2021	10/17/2025	108,211		(3,110)			(3,110)		105,100	105,100			
100065079	TAMPA	FL		07/14/2021	10/17/2025	876,787		(24,540)			(24,540)		852,246	852,246			
100065098	MAPLEWOOD	NJ		07/14/2021	10/17/2025	386,220		(10,459)			(10,459)		375,760	375,760			
100065119	WELLINGTON	FL		07/14/2021	08/17/2025	380,979		(9,499)			(9,499)		371,481	371,481			
100065147	COLUMBUS	OH		07/14/2021	06/17/2025	265,091		(5,671)			(5,671)		259,420	259,420			
100065210	BEACH HAVEN	NJ		07/14/2021	02/17/2025	767,402		(5,452)			(5,452)		761,950	761,950			
100065218	HOUSTON	TX		07/14/2021	09/17/2025	142,370		(2,370)			(2,370)		140,000	140,000			
100065303	APPLE VALLEY	CA		07/28/2021	01/17/2025	172,337		(3,501)			(3,501)		168,836	168,836			
100065368	WINDERMERE	FL		07/28/2021	02/17/2025	327,664		(4,716)			(4,716)		322,948	322,948			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065381	ELK GROVE	CA		07/28/2021	09/17/2025	241,105		(4,558)			(4,558)		236,547	236,547			
100065420	GILBERT	AZ		07/28/2021	07/17/2025	283,213		(4,176)			(4,176)		279,036	279,036			
100065446	MEMPHIS	TN		07/28/2021	01/17/2025	60,559		(2,470)			(2,470)		58,089	58,089			
100065449	BALTIMORE	MD		07/28/2021	06/17/2025	72,205		(2,043)			(2,043)		70,162	70,162			
100065460	MEMPHIS	TN		07/28/2021	02/17/2025	61,281		(2,499)			(2,499)		58,781	58,781			
100065472	SAINT ROBERT	MO		07/28/2021	11/17/2025	80,804		(2,947)			(2,947)		77,858	77,858			
100065480	ROCKWALL	TX		07/28/2021	05/17/2025	237,347		(8,680)			(8,680)		228,667	228,667			
100065493	CARROLLTON	TX		07/28/2021	06/17/2025	230,374		(4,149)			(4,149)		226,225	226,225			
100065523	MEMPHIS	TN		07/28/2021	02/17/2025	62,982		(2,897)			(2,897)		60,085	60,085			
100065558	ELIZABETH CITY	NC		07/28/2021	05/17/2025	197,561		(1,919)			(1,919)		195,642	195,642			
100065589	RIPON	CA		07/28/2021	09/17/2025	267,119		(9,377)			(9,377)		257,742	257,742			
100065590	LEHI	UT		07/28/2021	08/17/2025	265,006		(6,464)			(6,464)		258,542	258,542			
100065603	BELGRADE	MT		07/28/2021	10/17/2025	283,739		(7,836)			(7,836)		275,904	275,904			
100065622	BELLFLOWER	CA		07/28/2021	03/17/2025	361,725		(9,804)			(9,804)		351,922	351,922			
100065659	TAMPA	FL		07/28/2021	05/17/2025	125,311		(4,751)			(4,751)		120,560	120,560			
100065670	MAITLAND	FL		07/28/2021	06/17/2025	214,655		(4,181)			(4,181)		210,475	210,475			
100065685	BEDFORD	TX		07/28/2021	08/17/2025	209,083		(8,303)			(8,303)		200,780	200,780			
100065697	VAIL	AZ		07/28/2021	07/17/2025	279,324		(8,447)			(8,447)		270,878	270,878			
100065717	WEST MILTON	OH		07/28/2021	06/17/2025	193,608		(6,364)			(6,364)		187,244	187,244			
100065752	RANDALLSTOWN	MD		07/28/2021	05/17/2025	187,870		(3,604)			(3,604)		184,266	184,266			
100065772	POPLAR BLUFF	MO		07/28/2021	08/17/2025	11,801		(368)			(368)		11,433	11,433			
100065791	PLAINFIELD	NJ		07/28/2021	11/30/2025	32,854		(671)			(671)		32,183	32,183			
100065810	GEARHART	OR		07/23/2021	06/09/2025	649,265		(25,319)			(25,319)		623,946	623,946			
100065862	MENLO PARK	CA		07/27/2021	08/09/2025	1,927,141		(46,204)			(46,204)		1,880,936	1,880,936			
100065863	WEST HOLLYWOOD	CA		07/27/2021	04/30/2025	1,096,837							1,096,837	1,033,445		(63,391)	(63,391)
100065864	MIAMI	FL		07/27/2021	04/30/2025	264,318							264,318	247,799		(16,519)	(16,519)
100065873	ROTTERDAM	NLD		07/30/2021	08/20/2025	139,820						20,304	160,123	157,515	(2,608)		(2,608)
100065888	TILBURG	NLD		07/30/2021	02/20/2025	9,235						1,341	10,575	9,361	(1,215)		(1,215)
100065891	TILBURG	NLD		07/30/2021	02/20/2025	198,078						28,764	226,841	200,804	(26,038)		(26,038)
100065906	WAGENINGEN/EDE	NLD		07/30/2021	11/20/2025	12,971						1,884	14,854	14,420	(434)		(434)
100065909	WAGENINGEN/EDE	NLD		07/30/2021	11/20/2025	124,284						18,048	142,332	138,435	(3,897)		(3,897)
100065912	WAGENINGEN/EDE	NLD		07/30/2021	11/20/2025	128,168						18,612	146,780	142,755	(4,025)		(4,025)
100066029	SAINT FRANCIS	MN		08/02/2021	04/20/2025	115,305		(731)			(731)		114,574	114,574			
100066089	BORDENTOWN	NJ		08/02/2021	01/20/2025	180,842		(9)			(9)		180,833	180,833			
100066166	DENVER	CO		08/02/2021	09/20/2025	231,789		(2,468)			(2,468)		229,321	229,321			
100066177	GRANDVIEW	MO		08/02/2021		1,617		(1,617)			(1,617)						
100066183	HOUSTON	TX		08/02/2021	04/20/2025	125,050		(934)			(934)		124,117	124,117			
100066185	THEODORE	AL		08/02/2021	09/30/2025	132,238		(11)			(11)		132,227	131,764		(464)	(464)
100066208	HOLLEY	NY		08/02/2021	03/20/2025	25,995		(344)			(344)		25,651	25,651			
100066286	EUSTIS	FL		08/02/2021	03/20/2025	105,344		169			169		105,513	104,004		(1,509)	(1,509)
100066289	JACKSONVILLE	FL		08/02/2021	03/20/2025	191,330		(2,043)			(2,043)		189,287	189,287			
100066330	DAVENPORT	IA		08/02/2021	10/31/2025	68,576		75			75		68,651	67,896		(754)	(754)
100066387	CORONA	CA		08/02/2021	01/20/2025	375,556		(4,068)			(4,068)		371,488	371,488			
100066472	SAINT CHARLES	MO		08/02/2021	09/30/2025	110,623		184			184		110,807	109,481		(1,326)	(1,326)
100066486	BRISTOL	PA		08/02/2021	08/31/2025	79,616		231			231		79,848	78,906		(942)	(942)
100066568	VICTORIA	TX		08/02/2021	01/20/2025	128,123		(1,762)			(1,762)		126,362	126,362			
100066587	WARREN	MI		08/02/2021	09/30/2025	79,919		12			12		79,931	78,609		(1,322)	(1,322)
100066677	ALTON	IL		08/02/2021	04/30/2025	64,216		142			142		64,358	62,768		(1,591)	(1,591)
100066685	YOUNGSTOWN	OH		08/02/2021	07/31/2025	62,038		(3)			(3)		62,036	61,798		(238)	(238)
100066714	LEBANON	PA		08/02/2021	04/20/2025	134,334		(162)			(162)		134,173	134,173			
100066724	KIMBERLY	AL		08/02/2021	04/20/2025	163,141		(645)			(645)		162,496	162,496			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066762	RIALTO	CA		08/02/2021	04/20/2025	427,722		(3,946)			(3,946)		423,776	423,776			
100066801	FORT MYERS	FL		08/02/2021	09/30/2025	223,559		(12)			(12)		223,547	230,057		6,510	6,510
100066904	GRANGER	IN		08/02/2021	10/20/2025	285,726		161			161		285,887	285,887			
100066918	MAYS LANDING	NJ		08/02/2021	05/30/2025	125,367		(17)			(17)		125,350	125,682		332	332
100066922	FLORISSANT	MO		08/02/2021	07/31/2025	99,301							99,301	102,968		3,667	3,667
100066923	YUCCA VALLEY	CA		08/02/2021	09/20/2025	264,273		(217)			(217)		264,056	264,056			
100066929	SAND SPRINGS	OK		08/02/2021	09/30/2025	283,491		(24)			(24)		283,467	283,774		307	307
100066941	FORT WORTH	TX		08/02/2021	07/20/2025	236,443		5			5		236,448	236,448			
100067030	ALVARADO	TX		08/02/2021	03/20/2025	55,921		(14)			(14)		55,906	56,271		365	365
100067057	CHEEKTOWAGA	NY		08/02/2021	01/20/2025	82,213		1,988			1,988		84,202	84,202			
100067126	HIGH POINT	NC		08/02/2021	04/20/2025	76,774		331			331		77,105	77,105			
100067135	MENIFEE	CA		08/02/2021	10/20/2025	177,287		1,425			1,425		178,712	178,712			
100067192	SAVANNAH	TN		08/02/2021	07/31/2025	48,911		(223)			(223)		48,688	49,862		1,174	1,174
100067199	SAN ANTONIO	TX		08/02/2021	04/30/2025	150,195		(15)			(15)		150,180	152,199		2,019	2,019
100067217	FORT WASHINGTON	MD		08/02/2021	05/30/2025	77,238		(54)			(54)		77,184	79,168		1,984	1,984
100067227	SPRINGFIELD	MA		08/02/2021	05/30/2025	142,222		(61)			(61)		142,161	145,362		3,201	3,201
100067231	TROY	VA		08/02/2021	02/21/2025	175,384		(129)			(129)		175,256	178,318		3,063	3,063
100067266	MERRITT ISLAND	FL		08/02/2021	05/20/2025	171,201		3,911			3,911		175,111	175,111			
100067279	TAMARAC	FL		08/02/2021	03/20/2025	150,422		4,141			4,141		154,563	154,563			
100067307	CANTONMENT	FL		08/02/2021	09/30/2025	193,521		(146)			(146)		193,375	197,865		4,490	4,490
100067393	PLAYAS DE ROSARITO	MEX		08/13/2021	06/15/2025	112,421							112,421	112,421			
100067415	CEDAR CITY	UT		09/23/2021	02/17/2025	205,572		(5,012)			(5,012)		200,561	200,561			
100067417	ORLANDO	FL		09/23/2021	05/17/2025	280,064		(8,940)			(8,940)		271,124	271,124			
100067452	FORT WORTH	TX		09/23/2021	09/17/2025	18,710		(652)			(652)		18,058	18,058			
100067470	PORTSMOUTH	VA		09/23/2021	10/17/2025	205,873		(7,703)			(7,703)		198,169	198,169			
100067586	ALAMO	TX		09/23/2021	05/17/2025	82,981		(5,106)			(5,106)		77,876	77,876			
100067641	LAKE LURE	NC		09/23/2021	04/17/2025	482,567		(6,990)			(6,990)		475,576	475,576			
100067673	NORWICH	CT		09/23/2021	09/17/2025	71,011		(180)			(180)		70,832	70,832			
100067688	VALLEJO	CA		09/23/2021	08/17/2025	540,554		(5,871)			(5,871)		534,683	534,683			
100067723	ST LOUIS PARK	MN		09/23/2021	01/17/2025	247,436		(7,898)			(7,898)		239,537	239,537			
100067754	LAKE WORTH BEACH	FL		09/23/2021	11/17/2025	150,562		(7,268)			(7,268)		143,293	143,293			
100067769	WEST HARTFORD	CT		09/23/2021	10/17/2025	414,682		(15,089)			(15,089)		399,593	399,593			
100067803	BOZRAH	CT		09/23/2021	01/17/2025	148,515		(7,319)			(7,319)		141,196	141,196			
100067850	MEMPHIS	TN		09/23/2021	11/17/2025	133,599		(7,750)			(7,750)		125,849	125,849			
100067854	OCALA	FL		09/23/2021	11/17/2025	115,613		(6,474)			(6,474)		109,140	109,140			
100067892	CHATTANOOGA	TN		09/23/2021	11/17/2025	216,900		(8,116)			(8,116)		208,784	208,784			
100067895	SYLMAR	CA		09/23/2021	07/17/2025	193,688		(8,314)			(8,314)		185,374	185,374			
100067930	NORTH CHARLESTON	SC		09/23/2021	05/17/2025	147,642		(5,584)			(5,584)		142,058	142,058			
100067957	FALLS CHURCH	VA		09/23/2021	09/17/2025	283,481		(2,099)			(2,099)		281,382	281,382			
100067972	BREMERTON	WA		09/23/2021	10/17/2025	250,196		(9,059)			(9,059)		241,137	241,137			
100068017	WINTER HAVEN	FL		09/23/2021	06/17/2025	55,782		(2,001)			(2,001)		53,780	53,780			
100068066	STOCKBRIDGE	GA		09/23/2021	06/17/2025	76,360		(1,014)			(1,014)		75,346	75,346			
100068068	NAPLES	FL		09/23/2021	05/17/2025	201,188		(3,379)			(3,379)		197,809	197,809			
100068086	SIOUX FALLS	SD		09/23/2021	08/17/2025	95,628		(2,448)			(2,448)		93,179	93,179			
100068117	SAN DIEGO	CA		08/25/2021	10/17/2025	492,828		(8,479)			(8,479)		484,349	484,349			
100068119	TAMPA	FL		08/25/2021	10/17/2025	807,989		(14,803)			(14,803)		793,186	793,186			
100068130	BOLINGBROOK	IL		08/25/2021	08/17/2025	173,338		(4,416)			(4,416)		168,922	168,922			
100068134	WEST PALM BEACH	FL		08/25/2021	06/17/2025	203,142		(3,843)			(3,843)		199,299	199,299			
100068184	ROSWELL	GA		08/25/2021	06/17/2025	154,290		(3,346)			(3,346)		150,944	150,944			
100068203	MIAMI	FL		08/25/2021	08/17/2025	305,229		(5,565)			(5,565)		299,664	299,664			
100068206	CORNELIUS	NC		08/25/2021	09/17/2025	218,010		(4,687)			(4,687)		213,323	213,323			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068208	BALTIMORE	MD		08/25/2021	07/17/2025	152,605		(1,366)			(1,366)		151,239	151,239			
100068240	MILWAUKEE	WI		08/25/2021	08/17/2025	150,270		(4,925)			(4,925)		145,346	145,346			
100068249	NEWPORT NEWS	VA		08/25/2021	11/17/2025	105,951		(4,518)			(4,518)		101,432	101,432			
100068266	YORK	ME		08/25/2021	10/17/2025	275,031		(7,915)			(7,915)		267,115	267,115			
100068276	ASBURY PARK	NJ		08/25/2021	02/17/2025	98,763		(4,352)			(4,352)		94,411	94,411			
100068289	GUTHRIE	OK		08/25/2021	11/30/2025	210,803		(3,122)			(3,122)		207,681	207,681			
100068292	ALPENA	MI		08/25/2021	05/17/2025	63,129		(2,848)			(2,848)		60,281	60,281			
100068322	KINGWOOD	TX		08/25/2021	10/17/2025	80,068		(4,700)			(4,700)		75,368	75,368			
100068332	LEESBURG	VA		08/25/2021	07/17/2025	252,601		(7,964)			(7,964)		244,636	244,636			
100068342	BRADENTON	FL		08/25/2021	05/17/2025	261,703		(7,377)			(7,377)		254,326	254,326			
100068411	CHARLOTTE	NC		08/25/2021	06/17/2025	156,112		(5,151)			(5,151)		150,961	150,961			
100068412	CHEEKTOWAGA	NY		08/25/2021	02/17/2025	108,715		(6,744)			(6,744)		101,971	101,971			
100068423	TRUSSVILLE	AL		08/25/2021	04/17/2025	237,733		(2,979)			(2,979)		234,754	234,754			
100068461	WOODLAND HILLS	CA		08/25/2021	09/17/2025	345,250		(11,200)			(11,200)		334,050	334,050			
100068468	EAST POINT	GA		08/25/2021	01/17/2025	208,987		(7,530)			(7,530)		201,457	201,457			
100068483	CHEYENNE	WY		08/25/2021	02/17/2025	196,922		(7,639)			(7,639)		189,283	189,283			
100068498	MIAMI	FL		08/25/2021	01/17/2025	270,280		(7,851)			(7,851)		262,429	262,429			
100068500	ONTARIO	CA		08/25/2021	08/17/2025	575,291		(6,608)			(6,608)		568,683	568,683			
100068508	HAZEL CREST	IL		08/25/2021	08/17/2025	96,354		(3,106)			(3,106)		93,248	93,248			
100068544	UTRECHT	NLD		08/30/2021	01/21/2025	38,839						5,400	44,239	39,066	(5,173)		(5,173)
100068574	DELFT	NLD		08/30/2021	05/20/2025	201,444						28,009	229,453	219,497	(9,955)		(9,955)
100068598	ROTTERDAM	NLD		08/30/2021	09/22/2025	183,319						25,489	208,808	208,990	183		183
100068634	HILVERSUM	NLD		08/30/2021	01/21/2025	16,226						2,256	18,482	16,321	(2,161)		(2,161)
100068637	HILVERSUM	NLD		08/30/2021	01/21/2025	337,897						46,981	384,879	339,886	(44,992)		(44,992)
100068682	RODEN	NLD		08/30/2021	09/22/2025	257,889						35,857	293,746	294,221	475		475
100068859	MILLPORT	NY		09/01/2021	03/20/2025	75,285		(642)			(642)		74,643	74,643			
100068964	THE PLAINS	OH		09/01/2021	01/20/2025	34,225		(403)			(403)		33,822	33,822			
100069097	MONROE	NY		09/01/2021	11/20/2025	215,736		(2,757)			(2,757)		212,979	212,979			
100069316	LAKELAND	FL		09/01/2021	11/28/2025	144,122							144,122	145,785		1,663	1,663
100069499	BRIGHTON	IL		09/01/2021	02/20/2025	80,909		(979)			(979)		79,930	79,930			
100069508	SPRINGFIELD	MA		09/01/2021	01/20/2025	154,659		(155)			(155)		154,504	154,504			
100069511	LAGRANGE	NY		09/01/2021	02/21/2025	270,388		(91)			(91)		270,297	275,428		5,130	5,130
100069550	SALISBURY	MD		09/01/2021	02/20/2025	138,755		(1,623)			(1,623)		137,132	137,132			
100069871	MINNEAPOLIS	MN		09/01/2021	03/20/2025	99,043		(91)			(91)		98,952	101,923		2,971	2,971
100070090	MOUNT HOLLY SPRINGS	PA		09/01/2021	02/21/2025	152,489							152,489	160,674		8,185	8,185
100070341	ROTTERDAM	NLD		08/31/2021	03/20/2025	543,743						76,070	619,813	569,731	(50,082)		(50,082)
100070344	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021	08/20/2025	186,426						26,081	212,507	209,866	(2,641)		(2,641)
100070429	HOUSTON	TX		09/23/2021	08/17/2025	104,768		(3,796)			(3,796)		100,972	100,972			
100070452	GARFIELD	NJ		09/23/2021	07/17/2025	410,340		(14,005)			(14,005)		396,334	396,334			
100070453	LOXLEY	AL		09/23/2021	05/17/2025	75,020		(2,851)			(2,851)		72,169	72,169			
100070460	OCALA	FL		09/23/2021	06/17/2025	139,192		(7,079)			(7,079)		132,112	132,112			
100070470	SAINT JOSEPH	MI		09/23/2021	07/17/2025	122,552		(5,173)			(5,173)		117,379	117,379			
100070471	WINTERVILLE	GA		09/23/2021	09/17/2025	111,045		(5,870)			(5,870)		105,176	105,176			
100070495	LUFKIN	TX		09/23/2021	09/17/2025	148,540		(7,876)			(7,876)		140,664	140,664			
100070514	BOZEMAN	MT		09/23/2021	09/17/2025	305,139		(6,053)			(6,053)		299,086	299,086			
100070617	ADDISON	NY		10/01/2021	01/20/2025	55,214		(954)			(954)		54,259	54,259			
100070619	UTICA	NY		10/01/2021	08/31/2025	216,821		12			12		216,833	216,592		(241)	(241)
100070659	WEST ORANGE	NJ		10/01/2021	09/30/2025	341,316		(8)			(8)		341,308	338,815		(2,494)	(2,494)
100070711	CLEARWATER	FL		10/01/2021	04/20/2025	163,801		(11)			(11)		163,790	163,790			
100070721	LILBURN	GA		10/01/2021	04/20/2025	176,043		(2,708)			(2,708)		173,335	173,335			
100070730	DES MOINES	WA		10/01/2021	09/30/2025	329,778		94			94		329,872	328,714		(1,158)	(1,158)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070756	MESQUITE	TX		10/01/2021	09/30/2025	38,642		14			14		38,656	38,586		(70)	(70)
100070801	LEHIGH ACRES	FL		10/01/2021	10/20/2025	102,886		(1,222)			(1,222)		101,665	101,665			
100070829	CARTERSVILLE	GA		10/01/2021	01/20/2025	126,279		(1,013)			(1,013)		125,266	125,266			
100070916	MARSHFIELD	WI		10/01/2021	09/20/2025	90,925		(145)			(145)		90,780	90,780			
100071044	VINELAND	NJ		10/01/2021	02/20/2025	162,046		246			246		162,292	162,292			
100071075	MAPLE HEIGHTS	OH		10/01/2021	07/31/2025	99,589							99,589	109,158		9,569	9,569
100071076	BERKELEY SPGS	WV		10/01/2021	01/20/2025	104,162		(536)			(536)		103,627	103,627			
100071252	LEOMINSTER	MA		10/01/2021	11/28/2025	219,416		(68)			(68)		219,348	220,943		1,596	1,596
100071259	MIAMI	FL		10/01/2021	01/23/2025	296,474		44			44		296,518	295,561		(957)	(957)
100071263	FORT MYERS	FL		10/01/2021	12/20/2025	330,130		1,683			1,683		331,814	331,814			
100071264	HAINES CITY	FL		10/01/2021	04/30/2025	268,661		2			2		268,663	269,710		1,047	1,047
100071330	TALLAHASSEE	FL		10/01/2021	05/20/2025	76,330		(607)			(607)		75,723	75,723			
100071337	FORT WORTH	TX		10/01/2021	01/23/2025	164,276		(1)			(1)		164,275	178,848		14,574	14,574
100071353	DOROTHY	NJ		10/01/2021	09/20/2025	194,297		(403)			(403)		193,894	193,894			
100071441	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	02/20/2025	11,027						1,304	12,332	11,179	(1,153)		(1,153)
100071442	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	02/20/2025	225,265						26,643	251,908	228,377	(23,531)		(23,531)
100071451	DEN HAAG	NLD		09/30/2021	03/20/2025	139,820						16,537	156,357	146,502	(9,855)		(9,855)
100071471	AUSTIN	TX		10/26/2021	04/30/2025	784,017							784,017	647,002		(137,015)	(137,015)
100071476	HOUSTON	TX		10/26/2021	04/30/2025	294,790		(682)			(682)		294,108	257,177		(36,932)	(36,932)
100071491	HOMESTEAD	FL		10/26/2021	04/09/2025	333,149		(4,722)			(4,722)		328,426	328,426			
100071495	CARSON	CA		10/26/2021	10/31/2025	865,952		156	154,865		(154,709)		711,243	771,488		60,245	60,245
100071527	MIRAMAR BEACH	FL		10/14/2021	11/17/2025	462,959		(11,850)			(11,850)		451,109	451,109			
100071611	GEORGETOWN	TX		10/14/2021	08/17/2025	220,258		(5,458)			(5,458)		214,800	214,800			
100071616	BIRMINGHAM	AL		10/14/2021	04/17/2025	197,295		(7,083)			(7,083)		190,212	190,212			
100071630	BOTHELL	WA		10/14/2021	01/17/2025	634,942		615			615		635,557	635,557			
100071663	MCKINNEY	TX		10/14/2021	10/17/2025	225,289		(6,787)			(6,787)		218,502	218,502			
100071703	MYRTLE BEACH	SC		10/14/2021	11/17/2025	143,326		(4,605)			(4,605)		138,721	138,721			
100071738	PALMERTON	PA		10/14/2021	11/17/2025	97,219		(5,285)			(5,285)		91,934	91,934			
100071749	SAN ANTONIO	TX		10/14/2021	03/17/2025	102,967		(7,040)			(7,040)		95,927	95,927			
100071757	MERIDEN	CT		10/14/2021	10/17/2025	168,224		(8,721)			(8,721)		159,503	159,503			
100071759	SAINT CLOUD	MN		10/14/2021	05/17/2025	87,061		(5,608)			(5,608)		81,453	81,453			
100071768	TULSA	OK		10/14/2021	10/17/2025	117,007		(5,698)			(5,698)		111,309	111,309			
100071778	WALLA WALLA	WA		10/14/2021	11/17/2025	54,465		(3,071)			(3,071)		51,395	51,395			
100071796	MACON	GA		10/14/2021	02/17/2025	142,053		(4,153)			(4,153)		137,901	137,901			
100071798	BELLEVIEW	FL		10/14/2021	02/17/2025	86,480		(5,380)			(5,380)		81,100	81,100			
100071826	DETROIT	MI		10/14/2021	10/17/2025	106,995		(4,817)			(4,817)		102,178	102,178			
100071844	GALLOWAY	NJ		10/14/2021	09/17/2025	33,262		(1,189)			(1,189)		32,073	32,073			
100071875	CHALMETTE	LA		10/14/2021	11/17/2025	158,396		(7,531)			(7,531)		150,865	150,865			
100071876	DAYTON	OH		10/14/2021	03/17/2025	100,859		(4,447)			(4,447)		96,412	96,412			
100071897	SUNNYVALE	CA		01/21/2022	10/31/2025	694,000		234	69,616		(69,382)		624,618	626,020		1,402	1,402
100071938	PACIFIC PALISADES	CA		11/19/2021	05/09/2025	246,049		(7,749)			(7,749)		238,300	238,300			
100071944	UNIVERSAL CITY	TX		11/19/2021	06/09/2025	281,090		(31,498)			(31,498)		249,592	249,592			
100071950	ELK GROVE	CA		11/19/2021	10/09/2025	426,207		(21,070)			(21,070)		405,137	405,137			
100071968	DALLAS	TX		10/29/2021	02/09/2025	473,996		(40,699)			(40,699)		433,297	433,297			
100072020	WOODLAND HILLS	CA		11/19/2021	08/09/2025	984,216		(43,742)			(43,742)		940,474	940,474			
100072021	NEWPORT BEACH	CA		11/19/2021	10/09/2025	768,749		(47,749)			(47,749)		721,000	721,000			
100072023	STUDIO CITY	CA		11/19/2021	02/09/2025	1,193,389		(62,896)			(62,896)		1,130,493	1,130,493			
100072030	LOS ANGELES	CA		11/19/2021	09/09/2025	1,737,172		(52,989)			(52,989)		1,684,183	1,684,183			
100072212	COLLEGE PARK	GA		11/01/2021	07/20/2025	151,549		(5,547)			(5,547)		146,002	146,002			
100072228	MARIETTA	GA		11/01/2021	11/28/2025	81,334		355			355		81,689	79,110		(2,579)	(2,579)
100072437	UKIAH	CA		11/01/2021	03/20/2025	79,843		132			132		79,975	78,385		(1,590)	(1,590)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100073374	BALTIMORE	MD		11/01/2021	06/30/2025	244,759		(3)			(3)		244,756	243,714		(1,041)	(1,041)
100073387	GOOSE CREEK	SC		11/01/2021	09/30/2025	134,676		45			45		134,721	133,932		(789)	(789)
100073422	MEMPHIS	TN		11/01/2021	08/31/2025	158,060		1			1		158,061	156,226		(1,835)	(1,835)
100073546	FRISCO	TX		11/19/2021	02/09/2025	447,144		(12,379)			(12,379)		434,765	434,765			
100073555	YUCCA VALLEY	CA		11/19/2021	08/09/2025	150,969							150,969	150,969			
100073566	ILFORD	GBR		10/25/2021	01/21/2025	111,524						11,092	122,616	109,857	(12,759)		(12,759)
100073571	AMSTERDAM	NLD		10/25/2021	05/20/2025	23,517						2,845	26,362	25,625	(738)		(738)
100073572	AMSTERDAM	NLD		10/25/2021	05/20/2025	43,481						5,260	48,741	47,357	(1,383)		(1,383)
100073573	AMSTERDAM	NLD		10/25/2021	09/22/2025	205,903						24,909	230,812	234,497	3,685		3,685
100074119	ASHLAND	OR		12/09/2021	03/09/2025	244,407		(15,962)			(15,962)		228,445	228,445			
100074172	WILTON MANORS	FL		12/09/2021	01/09/2025	381,554		(28,220)			(28,220)		353,334	353,334			
100074175	MOUNT PLEASANT	SC		12/09/2021	04/09/2025	515,646		(18,146)			(18,146)		497,500	497,500			
100074187	SHERMAN OAKS	CA		12/09/2021	05/09/2025	1,368,972		(51,472)			(51,472)		1,317,500	1,317,500			
100074189	MANHATTAN BEACH	CA		12/09/2021	01/09/2025	2,606,570		(116,768)			(116,768)		2,489,802	2,489,802			
100074273	GRAPEVINE	TX		12/09/2021	03/27/2025	384,540		(80)			(80)		384,461	316,414		(68,047)	(68,047)
100074280	LOS ANGELES WOODLAND HILLS	CA		12/09/2021	08/09/2025	1,145,621		(47,844)			(47,844)		1,097,777	1,097,777			
100074285	MIDLOTHIAN	TX		12/09/2021	09/09/2025	408,643		(35,555)			(35,555)		373,088	373,088			
100074401	SEBRING	FL		12/02/2021	04/09/2025	115,784		(6,793)			(6,793)		108,991	108,991			
100074402	BALTIMORE	MD		12/02/2021	08/09/2025	262,973		(15,975)			(15,975)		246,998	246,998			
100074419	DANA POINT	CA		12/02/2021	03/09/2025	1,483,978		(65,610)			(65,610)		1,418,368	1,418,368			
100074441	BOLINGBROOK	IL		12/02/2021	10/31/2025	336,189		261	72,445		(72,184)		264,006	316,797		52,791	52,791
100074447	SAN DIEGO	CA		12/02/2021	06/09/2025	691,325		(10,084)			(10,084)		681,240	681,240			
100074455	LAGUNA NIGUEL	CA		12/02/2021	04/09/2025	5,235		(235)			(235)		5,000	5,000			
100074469	POWHATAN	VA		12/02/2021	09/09/2025	622,617		(21,861)			(21,861)		600,757	600,757			
100074821	REDDING	CA		12/01/2021	10/20/2025	222,551		(2,384)			(2,384)		220,168	220,168			
100074838	HARVEST	AL		12/01/2021	11/20/2025	216,185		(2,369)			(2,369)		213,816	213,816			
100074881	MINNEAPOLIS	MN		12/01/2021	11/20/2025	65,383		(550)			(550)		64,833	64,833			
100074899	DURHAM	NC		12/01/2021	01/23/2025	108,974		(3)			(3)		108,971	107,207		(1,763)	(1,763)
100074940	PORT CHARLOTTE	FL		12/01/2021	05/20/2025	231,386		(2,277)			(2,277)		229,109	229,109			
100075025	SHARPSVILLE	IN		12/01/2021	09/30/2025	104,466		(41)			(41)		104,425	106,287		1,862	1,862
100075028	FLORENCE	AL		12/01/2021	09/20/2025	73,221		(1,913)			(1,913)		71,308	71,308			
100075078	PEORIA	AZ		12/01/2021	07/20/2025	185,975		(2,625)			(2,625)		183,351	183,351			
100075222	JACKSONVILLE	NC		12/01/2021	06/20/2025	73,180		(1,099)			(1,099)		72,081	72,081			
100075305	ST LOUIS	MO		12/01/2021	04/20/2025	69,871		(890)			(890)		68,981	68,981			
100075321	LOUISVILLE	KY		12/01/2021	01/23/2025	99,231		14			14		99,246	98,238		(1,008)	(1,008)
100075403	CONSTANTIA	NY		12/01/2021	11/28/2025	129,394		2			2		129,397	129,537		140	140
100075446	HUDSON	FL		12/01/2021	04/20/2025	67,445		(1,279)			(1,279)		66,165	66,165			
100075500	ROSEBUD	TX		12/01/2021	01/20/2025	47,494		(1,643)			(1,643)		45,850	45,850			
100075509	LIBERTY	SC		12/01/2021	09/20/2025	139,719		(2,576)			(2,576)		137,143	137,143			
100075540	CENTER POINT	AL		12/01/2021	06/30/2025	116,693		145			145		116,837	112,358		(4,479)	(4,479)
100075558	ARAGON	GA		12/01/2021	02/20/2025	58,514		(2,189)			(2,189)		56,325	56,325			
100075640	CINCINNATI	OH		12/01/2021	04/20/2025	103,967		(4,264)			(4,264)		99,703	99,703			
100075677	NORTH MUSKEGON	MI		12/01/2021	05/20/2025	134,523		(2,045)			(2,045)		132,478	132,478			
100075869	ROTTERDAM	NLD		11/24/2021	01/21/2025	16,662						1,363	18,025	16,760	(1,265)		(1,265)
100075870	ROTTERDAM	NLD		11/24/2021	01/21/2025	334,013						27,315	361,328	335,980	(25,349)		(25,349)
100075908	SANTA CLARITA	CA		01/07/2022	01/17/2025	478,279		(995)			(995)		477,284	477,284			
100076003	PORT CHARLOTTE	FL		01/07/2022	01/17/2025	192,819		(8,002)			(8,002)		184,817	184,817			
100076036	COEUR D ALENE	ID		01/07/2022	02/17/2025	223,171		(1,972)			(1,972)		221,199	221,199			
100076039	THORNTON	CO		01/07/2022	02/17/2025	231,558		(6,563)			(6,563)		224,995	224,995			
100076041	OCEAN CITY	MD		01/07/2022	03/17/2025	201,193		(2,511)			(2,511)		198,682	198,682			
100076047	VALDOSTA	GA		01/07/2022	01/17/2025	175,244		(5,579)			(5,579)		169,666	169,666			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076142	DULUTH	MN		01/07/2022	01/17/2025	103,654		(3,914)			(3,914)		99,740	99,740			
100076146	SPRING HILL	FL		01/07/2022	06/17/2025	226,479		(5,917)			(5,917)		220,562	220,562			
100076178	HOT SPRINGS VILLAGE	AR		01/07/2022	06/17/2025	72,591		(2,502)			(2,502)		70,089	70,089			
100076214	CASTLE PINES	CO		01/07/2022	10/17/2025	567,103		(16,419)			(16,419)		550,684	550,684			
100076215	CHATTANOOGA	TN		01/07/2022	04/17/2025	276,190		(5,731)			(5,731)		270,459	270,459			
100076250	PENSACOLA	FL		01/07/2022	08/17/2025	199,152		(6,130)			(6,130)		193,022	193,022			
100076277	WEST GARDINER	ME		01/07/2022	08/17/2025	215,029		(5,916)			(5,916)		209,113	209,113			
100076280	EL RENO	OK		01/07/2022	03/17/2025	64,868		(2,911)			(2,911)		61,958	61,958			
100076300	CYPRESS	TX		01/07/2022	01/17/2025	205,480		(3,603)			(3,603)		201,877	201,877			
100076309	GREELEY	CO		01/07/2022	11/30/2025												
100076320	OMAHA	NE		01/07/2022	08/17/2025	139,968		(1,480)			(1,480)		138,488	138,488			
100076325	HOUSTON	TX		01/07/2022	09/17/2025	276,334		(346)			(346)		275,988	275,988			
100076333	BLUFFTON	SC		01/07/2022	05/17/2025	32,624		(1,043)			(1,043)		31,581	31,581			
100076337	BUCKEYE	AZ		01/07/2022	04/17/2025	466,488		(10,786)			(10,786)		455,702	455,702			
100076351	BURLESON	TX		01/07/2022	11/17/2025	254,126		(7,157)			(7,157)		246,969	246,969			
100076377	FRANKLIN LAKES	NJ		12/23/2021	07/09/2025	511,749		(26,959)			(26,959)		484,790	484,790			
100076400	ANNA MARIA	FL		12/23/2021	03/31/2025	1,467,947		(1,183)			(1,183)		1,466,764	1,278,422		(188,342)	(188,342)
100076403	ANNA MARIA	FL		12/23/2021	03/31/2025	1,586,931		(1,338)			(1,338)		1,585,593	1,335,336		(250,257)	(250,257)
100076413	HOLMES BEACH	FL		12/23/2021	05/31/2025	1,864,506		(2,573)			(2,573)		1,861,933	1,590,718		(271,215)	(271,215)
100076414	HOLMES BEACH	FL		12/23/2021	05/31/2025	1,955,680		(2,656)			(2,656)		1,953,023	1,629,521		(323,502)	(323,502)
100076423	TUJUNGA	CA		12/23/2021	06/09/2025	500,784		(14,875)			(14,875)		485,909	485,909			
100076432	MARLBORO	NJ		12/23/2021	02/09/2025	578,136		(24,780)			(24,780)		553,356	553,356			
100076438	RODANTHE	NC		12/23/2021	03/31/2025	608,373		(110)			(110)		608,263	510,739		(97,523)	(97,523)
100076447	SPRING	TX		12/23/2021	01/09/2025	130,275		(5,423)			(5,423)		124,852	124,852			
100076463	ORLANDO	FL		12/21/2021	02/09/2025	444,455		(18,767)			(18,767)		425,688	425,688			
100076472	CAPE CORAL	FL		12/21/2021	01/09/2025	167,351		(10,171)			(10,171)		157,180	157,180			
100076480	CRANSTON	RI		12/21/2021	07/09/2025	250,270		(11,868)			(11,868)		238,402	238,402			
100076502	SAN DIEGO	CA		12/21/2021	01/09/2025	239,080		(7,925)			(7,925)		231,154	231,154			
100076504	HOLLYWOOD	FL		12/21/2021	04/09/2025	355,101		(9,304)			(9,304)		345,796	345,796			
100076535	RENO	NV		01/04/2022	09/09/2025	570,554		(11,840)			(11,840)		558,715	558,715			
100076555	HOLMES BEACH	FL		12/16/2021	03/09/2025	888,425		(41,642)			(41,642)		846,783	846,783			
100076582	SAINT CLAIR SHORES	MI		12/16/2021	02/09/2025	143,953		(12,171)			(12,171)		131,782	131,782			
100076585	ANAHEIM	CA		12/16/2021	01/09/2025	458,724		(31,033)			(31,033)		427,691	427,691			
100076599	MACOMB	MI		12/16/2021	10/09/2025	418,006		(17,312)			(17,312)		400,694	400,694			
100076606	SACRAMENTO	CA		12/16/2021	08/09/2025	428,667		(16,667)			(16,667)		412,000	412,000			
100076625	SACRAMENTO	CA		12/16/2021	04/30/2025	871,929		(474)			(474)		871,455	758,752		(112,702)	(112,702)
100076649	LAGUNA NIGUEL	CA		12/30/2021	07/09/2025	495,042		(11,157)			(11,157)		483,886	483,886			
100076675	MALIBU	CA		12/16/2021	06/09/2025	1,520,304		(237)			(237)		1,520,068	1,520,068			
100076734	KATY	TX		12/30/2021	10/31/2025	448,883			30,583		(30,583)		418,300	447,930		29,630	29,630
100076748	SARASOTA	FL		12/30/2021	10/31/2025	434,319		13	56,958		(56,944)		377,375	359,508		(17,867)	(17,867)
100076754	KEY BISCAYNE	FL		12/30/2021	05/09/2025	252,808		(14,974)			(14,974)		237,834	237,834			
100076770	PERRYSBURG	OH		12/30/2021	01/09/2025	375,841		(10,755)			(10,755)		365,087	365,087			
100076775	GALVESTON	TX		12/27/2021	05/09/2025	136,916		(10,916)			(10,916)		126,000	126,000			
100076804	LAKE HOPATCONG	NJ		12/27/2021	07/09/2025	94,677		(2,312)			(2,312)		92,365	92,365			
100076833	WINCHESTER	KY		12/27/2021	07/09/2025	148,669		(9,100)			(9,100)		139,570	139,570			
100076838	CANAL WINCHESTER	OH		12/27/2021	04/30/2025	214,669							214,669	180,805		(33,864)	(33,864)
100076917	ALUM BRIDGE	WV		01/03/2022	09/20/2025	59,456		(777)			(777)		58,679	58,679			
100076940	EL PASO	TX		01/03/2022	10/31/2025	103,934		379			379		104,313	100,728		(3,584)	(3,584)
100076951	WYANDOTTE	MI		01/03/2022	09/30/2025	59,059		16			16		59,075	58,447		(628)	(628)
100076963	ADKINS	TX		01/03/2022	08/31/2025	34,045		(305)			(305)		33,739	32,164		(1,576)	(1,576)
100076989	EL DORADO	AR		01/03/2022	02/21/2025	103,159		(37)			(37)		103,122	100,563		(2,559)	(2,559)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077004	BUCHANAN	MI		01/03/2022	05/20/2025	63,490		(1,166)			(1,166)		62,324	62,324			
100077019	HARLINGEN	TX		01/03/2022	04/21/2025	63,264							63,264	64,614		1,350	1,350
100077057	OPA LOCKA	FL		01/03/2022	08/20/2025	127,034		(2,020)			(2,020)		125,014	125,014			
100077103	RIO LINDA	CA		01/03/2022	07/31/2025	198,631		(1)			(1)		198,630	195,659		(2,971)	(2,971)
100077107	BONITA	CA		01/03/2022	06/20/2025	370,392		(575)			(575)		369,817	369,817			
100077121	PACE	FL		01/03/2022	11/20/2025	65,206		(757)			(757)		64,449	64,449			
100077143	DREXEL HILL	PA		01/03/2022	08/20/2025	133,743		(1,315)			(1,315)		132,427	132,427			
100077160	CRITTENDEN	KY		01/03/2022	02/21/2025	110,972		38			38		111,010	109,635		(1,376)	(1,376)
100077317	HIXSON	TN		01/03/2022	05/30/2025	121,609		(415)			(415)		121,194	119,718		(1,476)	(1,476)
100077366	DANVILLE	VA		01/03/2022	09/20/2025	103,786		(2,517)			(2,517)		101,269	101,269			
100077416	FLORISSANT	MO		01/03/2022	01/20/2025	70,160		(779)			(779)		69,381	69,381			
100077423	CLAY	NY		01/03/2022	09/20/2025	78,412		(463)			(463)		77,949	77,949			
100077444	HANOVER	PA		01/03/2022	10/31/2025	112,140		(169)			(169)		111,971	110,627		(1,344)	(1,344)
100077464	CANTON	GA		01/03/2022	10/31/2025	142,188		79			79		142,267	139,918		(2,349)	(2,349)
100077499	ROCHESTER	IN		01/03/2022	04/20/2025	123,122		(1,109)			(1,109)		122,013	122,013			
100077525	BUCKEYE	AZ		01/03/2022	10/31/2025	222,226		(120)			(120)		222,106	225,052		2,946	2,946
100077555	UNIONVILLE	VA		01/03/2022	01/20/2025	144,127		(2,276)			(2,276)		141,851	141,851			
100077558	LEHIGH ACRES	FL		01/03/2022	01/20/2025	146,260		(4,728)			(4,728)		141,532	141,532			
100077579	EL PASO	TX		01/03/2022	03/20/2025	130,799		(2,903)			(2,903)		127,896	127,896			
100077608	TALLAPOOSA	GA		01/03/2022	10/31/2025	90,670		(105)			(105)		90,564	28,122		(62,442)	(62,442)
100077689	MCCOMB	MS		01/03/2022	11/28/2025	84,146		58			58		84,205	82,924		(1,281)	(1,281)
100077702	WHITEHALL	MI		01/03/2022	02/21/2025	104,556							104,556	103,569		(987)	(987)
100077749	WEST HAVEN	CT		01/03/2022	03/20/2025	126,851		(2,678)			(2,678)		124,173	124,173			
100077796	WEST PALM BEACH	FL		12/23/2021	02/09/2025	205,858		(17,184)			(17,184)		188,674	188,674			
100077797	TUCSON	AZ		12/23/2021	06/09/2025	627,647		(46,397)			(46,397)		581,250	581,250			
100077822	FOLSOM	CA		01/14/2022	03/09/2025	394,285		(4,285)			(4,285)		390,000	390,000			
100077854	MANCHESTER	GBR		12/29/2021	01/21/2025	65,382						5,051	70,433	64,443	(5,990)		(5,990)
100077857	BIRMINGHAM	GBR		12/29/2021	01/21/2025	52,885						4,085	56,970	52,128	(4,843)		(4,843)
100077860	TWICKENHAM	GBR		12/29/2021	01/21/2025	169,994						13,132	183,126	167,561	(15,565)		(15,565)
100077861	SOUTH WEST LONDON	GBR		12/29/2021	01/21/2025	277,097						21,406	298,502	273,130	(25,373)		(25,373)
100077863	NORTH WEST LONDON	GBR		12/29/2021	03/20/2025	467,017						36,077	503,094	472,684	(30,410)		(30,410)
100077865	MANCHESTER	GBR		12/29/2021	03/20/2025	73,789						5,700	79,489	76,443	(3,046)		(3,046)
100077870	MAARSSEN	NLD		12/29/2021	02/20/2025	535,198						51,265	586,463	542,640	(43,823)		(43,823)
100077871	MAARSSEN	NLD		12/29/2021	02/20/2025	28,178						2,699	30,877	28,341	(2,309)	(226)	(2,535)
100077877	DEVENTER	NLD		12/29/2021	05/20/2025	35,989						3,447	39,436	39,170	(266)		(266)
100077882	EINDHOVEN	NLD		12/29/2021	04/22/2025	178,658						17,113	195,771	197,023	1,252		1,252
100077883	EINDHOVEN	NLD		12/29/2021	04/22/2025	6,134						588	6,722	6,753	31		31
100077902	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021	07/21/2025	295,175						28,274	323,448	333,498	10,050		10,050
100077903	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021	07/21/2025	28,811						2,760	31,571	32,468	897		897
100077917	AMSTERDAM	NLD		12/29/2021	10/20/2025	221,381						21,205	242,586	249,024	6,438		6,438
100077918	AMSTERDAM	NLD		12/29/2021	10/20/2025	11,994						1,149	13,143	13,461	319		319
100077922	UTRECHT	NLD		12/29/2021	06/20/2025	294,139						28,174	322,313	327,204	4,891		4,891
100077923	AMSTERDAM	NLD		12/29/2021	02/20/2025	2,174,971						208,332	2,383,303	2,205,056	(178,248)		(178,248)
100077969	CHARLOTTE	NC		01/06/2022	07/09/2025	375,790		(29,397)			(29,397)		346,393	346,393			
100077973	INDIO	CA		02/18/2022	06/09/2025	1,288,099		(64,897)			(64,897)		1,223,202	1,223,202			
100077983	HESPERIA	CA		02/18/2022	11/09/2025	399,959		(8,787)			(8,787)		391,172	391,172			
100077985	BOYNTON BEACH	FL		02/18/2022	08/09/2025	134,078		(14,401)			(14,401)		119,677	119,677			
100077989	SMYRNA	GA		01/13/2022	08/09/2025	376,763		(17,318)			(17,318)		359,445	359,445			
100078011	TOMS RIVER	NJ		01/12/2022	10/31/2025	326,704		721	43,704		(42,982)		283,722	304,269		20,547	20,547
100078014	AVALON	NJ		01/12/2022	07/09/2025	4,021,381		(209,246)			(209,246)		3,812,135	3,812,135			
100078211	BEECH MOUNTAIN	NC		02/10/2022	03/31/2025	203,871		(215)			(215)		203,655	166,489		(37,167)	(37,167)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078258	SPRING	TX		02/10/2022	04/09/2025	124,029		(17,210)			(17,210)		106,819	106,819			
100078297	BELLINGHAM	WA		02/10/2022	04/30/2025	1,749,159							1,749,159	1,173,084		(576,075)	(576,075)
100078304	WESTON	FL		02/10/2022	10/31/2025	1,313,921		308	159,793		(159,486)		1,154,436	1,233,343		78,907	78,907
100078327	SEVIERVILLE	TN		02/10/2022	03/27/2025	423,513		(93)			(93)		423,421	348,569		(74,851)	(74,851)
100078351	PARKLAND	FL		02/10/2022	06/09/2025	1,085,019		(32,650)			(32,650)		1,052,370	1,052,370			
100078362	RANCHO CUCAMONGA	CA		02/10/2022	04/30/2025	1,176,301							1,176,301	1,037,039		(139,262)	(139,262)
100078436	HILTON HEAD ISLAND	SC		02/10/2022	03/31/2025	3,095,993		(854)			(854)		3,095,139	2,755,775		(339,365)	(339,365)
100078460	VERO BEACH	FL		01/25/2022	04/30/2025	450,957							450,957	385,020		(65,938)	(65,938)
100078472	NORTH BRUNSWICK	NJ		02/02/2022	11/09/2025	564,534		(27,864)			(27,864)		536,670	536,670			
100078490	COLONIA	NJ		02/02/2022	01/09/2025	331,085		(3,091)			(3,091)		327,994	327,994			
100078492	ANAHEIM	CA		02/02/2022	01/09/2025	507,885		(31,885)			(31,885)		476,000	476,000			
100078527	ROTTERDAM	NLD		01/26/2022	10/20/2025	9,912						846	10,758	11,125	367		367
100078528	ROTTERDAM	NLD		01/26/2022	11/20/2025	186,426						15,912	202,338	207,699	5,361		5,361
100078534	HEEMSTEDE	NLD		01/26/2022	03/20/2025	19,671						1,679	21,350	20,599	(751)		(751)
100078540	AMSTERDAM	NLD		01/26/2022	11/20/2025	1,141,860						97,461	1,239,321	1,276,585	37,263		37,263
100078541	ALMERE	NLD		01/26/2022	09/22/2025	205,846						17,570	223,415	234,629	11,214		11,214
100078601	HEERLEN	NLD		01/26/2022	09/22/2025	17,814						1,520	19,334	20,253	919		919
100078693	DIAMOND BAR	CA		02/02/2022	10/09/2025	123,723		1,418			1,418		125,141	125,141			
100078707	SHELBY	NC		02/02/2022	04/09/2025	191,356		(7,931)			(7,931)		183,425	183,425			
100078721	SAVANNAH	GA		02/25/2022	10/31/2025	1,748,712		289	157,597		(157,308)		1,591,405	1,639,247		47,842	47,842
100078722	ORLANDO	FL		02/25/2022	07/09/2025	145,261		(8,299)			(8,299)		136,962	136,962			
100078750	WOODLAND HILLS	CA		02/25/2022	04/30/2025	1,925,118		(179)			(179)		1,924,939	1,689,126		(235,813)	(235,813)
100078772	LOS ANGELES	CA		01/31/2022	01/09/2025	686,916		(9,434)			(9,434)		677,482	677,482			
100078779	PHOENIX	AZ		02/24/2022	11/17/2025	599,728		(5,019)			(5,019)		594,709	594,709			
100078799	ZEPHYRHILLS	FL		02/24/2022	03/17/2025	146,918		(645)			(645)		146,272	146,272			
100078817	TOLEDO	OH		02/24/2022	02/17/2025	97,770		(283)			(283)		97,487	97,487			
100078832	HOUSTON	TX		02/24/2022	05/17/2025	144,913		(462)			(462)		144,451	144,451			
100078868	SPRING	TX		02/24/2022	07/17/2025	136,287		(1,512)			(1,512)		134,775	134,775			
100078886	DELRAY BEACH	FL		02/24/2022	02/17/2025	90,538		(2,058)			(2,058)		88,480	88,480			
100078904	AUGUSTA	GA		02/24/2022	02/17/2025	45,158		333			333		45,491	45,491			
100078989	SAINT LOUIS	MO		02/24/2022	07/17/2025	99,038		(1,383)			(1,383)		97,654	97,654			
100078993	HOWELL	MI		02/24/2022	10/17/2025	132,310		(16)			(16)		132,294	132,294			
100078994	PIEDMONT	AL		02/24/2022	09/17/2025	90,736		(1,925)			(1,925)		88,811	88,811			
100078999	BARBERTON	OH		02/24/2022	08/17/2025	105,522		(679)			(679)		104,843	104,843			
100079047	MILWAUKEE	WI		02/24/2022	10/17/2025	88,544		(405)			(405)		88,139	88,139			
100079152	MIAMI	FL		02/24/2022	03/17/2025	299,033		(784)			(784)		298,248	298,248			
100079183	PUEBLO	CO		02/24/2022	01/17/2025	209,424		(2,002)			(2,002)		207,421	207,421			
100079186	ARLINGTON HEIGHTS	IL		02/24/2022	06/17/2025	231,811		(993)			(993)		230,818	230,818			
100079222	SAN DIEGO	CA		02/14/2022	06/09/2025	434,923		(17,659)			(17,659)		417,264	417,264			
100079234	FORT MYERS BEACH	FL		02/14/2022	08/01/2025	216,111		(3,842)			(3,842)		212,269	212,269			
100079250	VICTORVILLE	CA		02/25/2022	10/09/2025	277,893		(19,461)			(19,461)		258,432	258,432			
100079274	NEW BEDFORD	MA		02/28/2022	08/09/2025	225,287		(6,707)			(6,707)		218,581	218,581			
100079286	ROCK HILL	SC		02/28/2022	05/09/2025	264,136		(8,810)			(8,810)		255,326	255,326			
100079290	PANAMA CITY BEACH	FL		02/28/2022	02/09/2025	232,180		1,475			1,475		233,656	233,656			
100079335	TUCSON	AZ		03/17/2022	04/30/2025	375,254							375,254	361,676		(13,579)	(13,579)
100079341	OAKLAND	CA		03/17/2022	04/30/2025	721,973							721,973	424,087		(297,886)	(297,886)
100079364	TAMARAC	FL		03/17/2022	09/09/2025	528,481		(4,967)			(4,967)		523,514	523,514			
100079367	YORBA LINDA	CA		03/17/2022	11/09/2025	587,072		(19,508)			(19,508)		567,565	567,565			
100079369	MURRIETA	CA		03/17/2022	10/09/2025	318,057		(4,107)			(4,107)		313,950	313,950			
100079393	SUMMERLAND KEY	FL		03/17/2022	07/09/2025	1,764,781		(39,781)			(39,781)		1,725,000	1,725,000			
100079467	SCOTTDALE	GA		03/17/2022	11/09/2025	207,337		(12,287)			(12,287)		195,049	195,049			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079515	PARK FOREST	IL		04/08/2022	04/30/2025	136,354							136,354	114,442		(21,912)	(21,912)
100079524	WAUCONDA	IL		04/25/2022	04/30/2025	282,775							282,775	263,675		(19,101)	(19,101)
100079525	WEST PALM BEACH	FL		04/25/2022	01/22/2025	1,308,288		101,043			101,043		1,409,331	1,409,331			
100079526	MARY ESTHER	FL		04/08/2022	04/30/2025	136,771							136,771	117,212		(19,560)	(19,560)
100079566	NORTH MYRTLE BEACH	SC		04/25/2022	11/22/2025	127,188		(12,392)			(12,392)		114,796	114,796			
100079600	WINTER GARDEN	FL		04/25/2022	04/30/2025	309,476							309,476	260,894		(48,582)	(48,582)
100079608	OVIEDO	FL		04/25/2022	10/22/2025	495,813		(24,687)			(24,687)		471,126	471,126			
100079614	CROSS HILL	SC		04/25/2022	03/22/2025	210,100		5,151			5,151		215,251	215,251			
100079637	PONTE VEDRA BEACH	FL		04/08/2022	08/22/2025	774,128		(21,011)			(21,011)		753,117	753,117			
100079642	SCOTTSDALE	AZ		04/08/2022	09/22/2025	534,480		6,000			6,000		540,480	540,480			
100079655	HOUSTON	TX		04/08/2022	07/22/2025	104,516		(7,183)			(7,183)		97,333	97,333			
100079670	KATY	TX		04/25/2022	05/22/2025	296,209		(14,974)			(14,974)		281,236	281,236			
100079674	ZEPHYRHILLS	FL		04/08/2022	05/22/2025	158,802		(5,004)			(5,004)		153,798	153,798			
100079689	PARK CITY	UT		04/08/2022	10/22/2025	626,362		(1,387)			(1,387)		624,975	624,975			
100079701	HOLLYWOOD	FL		04/25/2022	07/22/2025	345,575		(10,902)			(10,902)		334,673	334,673			
100079717	WINTER GARDEN	FL		04/25/2022	04/30/2025	323,096							323,096	280,982		(42,114)	(42,114)
100079731	PALM DESERT	CA		04/08/2022	07/22/2025	187,555		2,516			2,516		190,071	190,071			
100079734	SEASIDE	OR		04/25/2022	04/30/2025	450,620							450,620	400,260		(50,361)	(50,361)
100079739	SEASIDE	OR		04/25/2022	04/30/2025	469,101							469,101	419,328		(49,772)	(49,772)
100079740	BAY HARBOR ISLAND	FL		04/25/2022	07/22/2025	551,959		(10,323)			(10,323)		541,636	541,636			
100079752	DANBURY	CT		04/08/2022	05/22/2025	797,759		(1,290)			(1,290)		796,469	796,469			
100079759	WALNUT	CA		04/08/2022	10/22/2025	1,724,709		8,903			8,903		1,733,613	1,733,613			
100079765	NORTH MYRTLE BEACH	SC		04/25/2022	09/22/2025	252,075		(10,398)			(10,398)		241,677	241,677			
100079792	HOUSTON	TX		04/25/2022	07/22/2025	428,415		(23,472)			(23,472)		404,944	404,944			
100079797	DEERFIELD BEACH	FL		04/25/2022	04/30/2025	595,461							595,461	545,064		(50,397)	(50,397)
100079810	HONOLULU	HI		04/08/2022	04/22/2025	515,945		7,343			7,343		523,288	523,288			
100079814	LIBERTY	MO		04/25/2022	06/22/2025	243,690		(12,919)			(12,919)		230,771	230,771			
100079821	GREEN BAY	WI		04/08/2022	02/22/2025	134,906		(8,173)			(8,173)		126,733	126,733			
100079826	LAKE GENEVA	WI		04/08/2022	03/22/2025	173,892		(5,360)			(5,360)		168,532	168,532			
100079830	KISSIMMEE	FL		04/08/2022	07/22/2025	191,311		(13,426)			(13,426)		177,885	177,885			
100079833	MIAMI	FL		04/08/2022	04/22/2025	797,883		(24,525)			(24,525)		773,358	773,358			
100079835	MAUK	GA		04/25/2022	04/30/2025	373,603		(3)			(3)		373,600	309,321		(64,279)	(64,279)
100079848	PALO PINTO	TX		04/25/2022	08/22/2025	444,168		(9,188)			(9,188)		434,980	434,980			
100079856	HOUSTON	TX		04/08/2022	04/22/2025	203,489		2,618			2,618		206,107	206,107			
100079859	SNOHOMISH	WA		04/25/2022	07/22/2025	557,432		(28,718)			(28,718)		528,714	528,714			
100079875	CAPE CANAVERAL	FL		04/08/2022	10/31/2025	614,676		1,718	80,574		(78,856)		535,820	572,512		36,692	36,692
100079877	ORLANDO	FL		04/25/2022	11/22/2025	101,671		(9,589)			(9,589)		92,082	92,082			
100079882	GRASS VALLEY	CA		04/08/2022	02/22/2025	795,989		4,232			4,232		800,221	800,221			
100079898	WINTER GARDEN	FL		04/08/2022	03/22/2025	256,379		(17,194)			(17,194)		239,184	239,184			
100079921	SANTA CLARITA	CA		04/25/2022	05/22/2025	787,985		(27,985)			(27,985)		760,000	760,000			
100079932	ORMOND BEACH	FL		04/25/2022	08/22/2025	212,386		2,287			2,287		214,673	214,673			
100079940	LAFAYETTE	IN		04/25/2022	06/22/2025	129,551		(11,380)			(11,380)		118,171	118,171			
100079973	MISSOURI CITY	TX		04/25/2022	08/22/2025	240,165		(10,772)			(10,772)		229,393	229,393			
100079975	KATY	TX		04/25/2022	08/22/2025	197,597		2,477			2,477		200,074	200,074			
100079995	COMMERCE CITY	CO		04/25/2022	03/31/2025	464,474		1,987			1,987		466,460	416,210		(50,250)	(50,250)
100080005	LITTLETON	CO		04/25/2022	05/22/2025	763,394		(29,472)			(29,472)		733,921	733,921			
100080032	CORONA	CA		04/08/2022	03/31/2025	760,887		(232)			(232)		760,655	639,214		(121,441)	(121,441)
100080034	RIVERSIDE	CA		04/08/2022	03/22/2025	363,890		(3,697)			(3,697)		360,193	360,193			
100080042	ASPEN	CO		04/08/2022	01/22/2025	848,558		(8,384)			(8,384)		840,174	840,174			
100080162	ARGYLE	TX		02/25/2022	05/09/2025	510,623		(16,808)			(16,808)		493,815	493,815			
100080169	ELKTON	MD		02/25/2022	05/09/2025	129,844		(1,620)			(1,620)		128,224	128,224			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080170	JACKSONVILLE	FL		02/25/2022	11/09/2025	103,410		(7,314)			(7,314)		96,096	96,096			
100080193	DAVIE	FL		02/25/2022	10/31/2025	958,738		259	120,462		(120,203)		838,535	890,780		52,245	52,245
100080221	BENNETT	CO		02/25/2022	05/09/2025	1,160,439		(23,907)			(23,907)		1,136,532	1,136,532			
100080225	BRONX	NY		02/25/2022	10/31/2025	609,252		(2)	143,770		(143,772)		465,479	565,894		100,415	100,415
100080227	SARASOTA	FL		02/25/2022	02/09/2025	343,965		(17,887)			(17,887)		326,079	326,079			
100080243	DANA POINT	CA		02/25/2022	02/09/2025	800,227		(23,837)			(23,837)		776,390	776,390			
100080251	TWICKENHAM	GBR		02/22/2022	03/20/2025	194,511						16,549	211,060	201,431	(9,629)		(9,629)
100080255	TWICKENHAM	GBR		02/22/2022	05/20/2025	561,825						47,799	609,624	601,179	(8,445)		(8,445)
100080271	WEERT	NLD		02/22/2022	02/20/2025	612,617						57,198	669,815	621,116	(48,699)		(48,699)
100080293	VENLO	NLD		02/22/2022	10/20/2025	163,123						15,230	178,353	183,419	5,066		5,066
100080294	VENLO	NLD		02/22/2022	10/20/2025	8,652						808	9,459	9,704	244		244
100080316	DEN HAAG	NLD		02/22/2022	09/22/2025	16,307		25			25	1,523	17,855	18,567	712		712
100080348	FRESNO	CA		02/28/2022	11/09/2025	188,445		1,312			1,312		189,757	189,757			
100080364	SAN JUAN CAPISTRANO	CA		02/28/2022	03/09/2025	1,634,447		(2,024)			(2,024)		1,632,423	1,632,423			
100080367	TEMPLE CITY	CA		02/28/2022	01/09/2025	659,462		(9,847)			(9,847)		649,616	649,616			
100080384	ACWORTH	GA		04/14/2022	04/30/2025	338,595							338,595	302,890		(35,705)	(35,705)
100080394	MIRAMAR BEACH	FL		04/14/2022	10/31/2025	1,328,379		24	154,047		(154,023)		1,174,355	1,252,217		77,862	77,862
100080446	SAN DIEGO	CA		03/10/2022	01/09/2025	1,927,127		(62,044)			(62,044)		1,865,083	1,865,083			
100080508	LUCERNE VALLEY	CA		03/30/2022	06/09/2025	366,833		(11,571)			(11,571)		355,262	355,262			
100080512	WEST PALM BEACH	FL		03/10/2022	04/09/2025	177,637		(11,120)			(11,120)		166,517	166,517			
100080765	PIONEERTOWN	CA		03/10/2022	02/09/2025	1,296,947		(43,983)			(43,983)		1,252,964	1,252,964			
100080771	VERNON	CT		03/24/2022	09/09/2025	206,405		(16,031)			(16,031)		190,373	190,373			
100080807	SAN DIEGO	CA		03/15/2022	03/09/2025	1,780,262		(37,262)			(37,262)		1,743,000	1,743,000			
100080822	LAND O LAKES	FL		03/15/2022	11/09/2025	359,050		(8,050)			(8,050)		351,000	351,000			
100080830	LAKE WORTH	FL		03/10/2022	04/30/2025	1,027,325							1,027,325	919,564		(107,761)	(107,761)
100080843	PRESCOTT VALLEY	AZ		03/10/2022	11/09/2025	270,062		(17,927)			(17,927)		252,134	252,134			
100080889	AVENTURA	FL		03/17/2022	03/09/2025	608,678		(23,678)			(23,678)		585,000	585,000			
100080902	FORT WALTON BEACH	FL		04/01/2022	09/09/2025	381,833		(27,192)			(27,192)		354,641	354,641			
100080910	DELRAY BEACH	FL		03/17/2022	08/09/2025	367,931		(18,340)			(18,340)		349,591	349,591			
100080912	FORT MYERS	FL		03/10/2022	05/09/2025	130,645		(5,640)			(5,640)		125,005	125,005			
100080913	SAN FRANCISCO	CA		03/17/2022	05/09/2025	1,367,967		(17,967)			(17,967)		1,350,000	1,350,000			
100080919	SAN FRANCISCO	CA		03/10/2022	02/09/2025	1,151,005		(94,735)			(94,735)		1,056,270	1,056,270			
100080927	PHILADELPHIA	PA		03/17/2022	04/30/2025	309,622							309,622	286,569		(23,053)	(23,053)
100080997	MARINA DL REY	CA		03/18/2022	09/17/2025	420,747		13,796			13,796		434,543	434,543			
100081012	LAS VEGAS	NV		03/18/2022	05/17/2025	229,369		2,293			2,293		231,661	231,661			
100081041	JACKSONVILLE	NC		03/18/2022	02/17/2025	118,377		4,072			4,072		122,450	122,450			
100081048	TEMECULA	CA		03/18/2022	08/17/2025	241,854		7,617			7,617		249,471	249,471			
100081069	SARASOTA	FL		03/18/2022	06/17/2025	276,921		13,576			13,576		290,498	290,498			
100081100	CEDAR PARK	TX		03/18/2022	03/17/2025	128,383		1,831			1,831		130,214	130,214			
100081107	CHARLOTTESVILLE	VA		03/18/2022	08/17/2025	269,381		2,321			2,321		271,702	271,702			
100081126	MORGANTON	NC		03/18/2022	06/17/2025	256,861		410			410		257,271	257,271			
100081143	FORKED RIVER	NJ		03/18/2022	06/17/2025	694,664		16,926			16,926		711,590	711,590			
100081236	OKLAHOMA CITY	OK		03/18/2022	05/17/2025	105,531		2,578			2,578		108,108	108,108			
100081291	FRANKLIN	TN		03/18/2022	02/17/2025	563,821		14,827			14,827		578,649	578,649			
100081384	CHULA VISTA	CA		03/18/2022	06/17/2025	398,201		3,308			3,308		401,509	401,509			
100081428	CITRUS HEIGHTS	CA		03/18/2022	08/17/2025	77,796		1,859			1,859		79,655	79,655			
100081484	ALBANY	OR		03/18/2022	02/17/2025	198,639		3,818			3,818		202,457	202,457			
100081500	VIRGINIA BCH	VA		03/18/2022	06/17/2025	120,676		2,977			2,977		123,653	123,653			
100081501	LINCOLN	CA		03/18/2022	06/17/2025	289,884		3,912			3,912		293,796	293,796			
100081518	COSTA MESA	CA		03/18/2022	08/17/2025	410,490		6,723			6,723		417,213	417,213			
100081536	BUDA	TX		03/18/2022	03/17/2025	8,102		51			51		8,154	8,154			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081568	HIGHLAND LAKES	NJ		03/14/2022	05/09/2025	195,022		(5,038)			(5,038)		189,984	189,984			
100081588	KATY	TX		03/30/2022	01/09/2025	207,214		(9,563)			(9,563)		197,651	197,651			
100081592	ROSAMOND	CA		03/24/2022	04/30/2025	277,813							277,813	265,046		(12,767)	(12,767)
100081611	DEERFIELD BEACH	FL		03/24/2022	04/09/2025	322,138		(3,199)			(3,199)		318,939	318,939			
100081636	NORTH BERGEN	NJ		03/24/2022	04/09/2025	649,038		(16,233)			(16,233)		632,805	632,805			
100081639	SAN TAN VALLEY	AZ		03/30/2022	04/09/2025	584,839		4,030			4,030		588,868	588,868			
100081675	DOVER	FL		03/21/2022	03/09/2025	460,907		(5,285)			(5,285)		455,622	455,622			
100081769	RANCHO MISSION VIEJO	CA		03/25/2022	11/09/2025	1,573,920		(16,915)			(16,915)		1,557,006	1,557,006			
100081771	LOS ANGELES	CA		03/25/2022	05/09/2025	773,049		(9,049)			(9,049)		764,000	764,000			
100081785	DEERFIELD BEACH	FL		04/12/2022	04/09/2025	378,144		(13,613)			(13,613)		364,531	364,531			
100081799	HUTCHINSON ISLAND	FL		04/27/2022	04/30/2025	857,019							857,019	829,121		(27,898)	(27,898)
100081926	AMSTERDAM	NLD		03/30/2022	06/20/2025	901,060						69,078	970,138	952,973	(17,165)		(17,165)
100081939	LEEUWARDEN	NLD		03/30/2022	06/20/2025	31,021						2,378	33,399	34,433	1,034		1,034
100081961	ASSEN	NLD		03/30/2022	01/21/2025	113,927						8,734	122,661	114,595	(8,066)		(8,066)
100081994	DEN HAAG	NLD		03/30/2022	04/22/2025	489,265						37,509	526,774	520,832	(5,942)		(5,942)
100082013	HELMOND	NLD		03/30/2022	02/20/2025	135,936						10,421	146,357	137,824	(8,533)		(8,533)
100082031	LEIDEN	NLD		03/30/2022	08/20/2025	9,717						745	10,462	10,911	448		448
100082032	LEIDEN	NLD		03/30/2022	08/20/2025	180,278						13,821	194,099	202,941	8,842		8,842
100082033	LEIDEN	NLD		03/30/2022	07/21/2025	7,868						603	8,471	8,860	388		388
100082034	LEIDEN	NLD		03/30/2022	07/21/2025	145,966						11,190	157,157	164,816	7,660		7,660
100082048	ARNHEM	NLD		03/30/2022	01/21/2025	268,246						20,565	288,811	269,802	(19,009)		(19,009)
100082049	ARNHEM	NLD		03/30/2022	01/21/2025	28,016						2,148	30,164	28,180	(1,984)		(1,984)
100082055	AMSTERDAM	NLD		03/30/2022	10/20/2025	239,247						18,341	257,588	269,024	11,435		11,435
100082071	TWICKENHAM	GBR		03/30/2022	08/20/2025	61,983						3,045	65,028	66,756	1,728		1,728
100082078	TWICKENHAM	GBR		03/30/2022	04/22/2025	308,318						15,147	323,465	328,389	4,924		4,924
100082162	NEW RIVER	AZ		04/14/2022	07/09/2025	431,943		(6,836)			(6,836)		425,107	425,107			
100082165	POMPANO BEACH	FL		04/14/2022	10/31/2025	152,675			27,655		(27,655)		125,020	138,136		13,116	13,116
100082182	RANCHO MURIETA	CA		04/14/2022	10/09/2025	539,441		(10,300)			(10,300)		529,141	529,141			
100082185	GRANITE BAY	CA		04/14/2022	09/09/2025	516,681		(1,938)			(1,938)		514,742	514,742			
100082216	CABO SAN LUCAS	MEX		04/14/2022	06/15/2025	1,741,760							1,741,760	1,741,760			
100082233	SAYULITA NAYARIT	MEX		04/14/2022	07/15/2025	1,290,897							1,290,897	1,290,897			
100082261	GRESHAM	OR		04/14/2022	10/31/2025	394,292		18	66,185		(66,167)		328,126	366,209		38,083	38,083
100082282	BURBANK	CA		04/14/2022	09/09/2025	2,093,368		(52,568)			(52,568)		2,040,800	2,040,800			
100082339	MONTGOMERY	TX		04/14/2022	04/30/2025	456,196		(38)			(38)		456,158	431,786		(24,372)	(24,372)
100082367	SUMMERVILLE	SC		04/22/2022	10/09/2025	562,745		(12,440)			(12,440)		550,305	550,305			
100082619	RANCHO SANTA FE	CA		04/14/2022	10/09/2025	1,814,400		(26,628)			(26,628)		1,787,772	1,787,772			
100082631	SHALLOTTE	NC		04/14/2022	07/09/2025	59,200		(1,011)			(1,011)		58,190	58,190			
100082703	LOS ANGELES	CA		04/20/2022	10/09/2025	3,542,205		(54,705)			(54,705)		3,487,500	3,487,500			
100082711	CARSON	CA		04/20/2022	11/09/2025	625,235		(10,010)			(10,010)		615,224	615,224			
100082800	S-HERTOGENBOSCH	NLD		04/27/2022	05/20/2025	189,855						3,666	193,521	206,929	13,408		13,408
100082813	PALMDALE	CA		04/28/2022	10/31/2025	239,824		(605)	18,009		(18,614)		221,211	235,398		14,187	14,187
100082846	CORONA	CA		05/17/2022	01/09/2025	901,194		(46,320)			(46,320)		854,874	854,874			
100082848	PHOENIX	AZ		05/17/2022	09/09/2025	724,256		(12,171)			(12,171)		712,085	712,085			
100082877	SALT LAKE CITY	UT		05/17/2022	04/30/2025	609,999							609,999	507,940		(102,059)	(102,059)
100082897	ORLANDO	FL		05/17/2022	06/09/2025	127,448		(13,502)			(13,502)		113,947	113,947			
100082906	IRVINE	CA		05/17/2022	01/09/2025	988,943		(18,943)			(18,943)		970,000	970,000			
100083007	DRIFTWOOD	TX		05/05/2022	04/30/2025	984,536		(22)			(22)		984,514	906,680		(77,834)	(77,834)
100083027	GLENDORA	CA		05/11/2022	04/09/2025	1,044,328		79,581			79,581		1,123,909	1,123,909			
100083187	ENCINO	CA		05/26/2022	07/09/2025	624,665		(21,336)			(21,336)		603,329	603,329			
100083245	AUSTIN	TX		05/10/2022	10/31/2025	380,260		128	25,357		(25,229)		355,031	371,904		16,873	16,873
100083259	LEMON GROVE	CA		05/10/2022	02/09/2025	488,720		(1,145)			(1,145)		487,575	487,575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083274	ROCKVILLE	MD		05/10/2022	03/09/2025	461,548		7,142			7,142		468,690	468,690			
100083323	ENSCHEDE	NLD		05/27/2022	11/20/2025	140,596						5,091	145,687	156,571	10,883		10,883
100083369	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	11/20/2025	289,996						10,501	300,497	322,874	22,377		22,377
100083376	HEERLEN	NLD		05/27/2022	07/21/2025	139,820						5,063	144,882	157,904	13,021		13,021
100083377	HEERLEN	NLD		05/27/2022	07/21/2025	7,692						279	7,970	8,664	693		693
100083438	SOUTHEND-ON-SEA	GBR		05/27/2022	05/20/2025	124,227						1,111	125,337	132,913	7,576		7,576
100083441	BOLTON	GBR		05/27/2022	05/20/2025	49,691						444	50,135	53,167	3,032		3,032
100083447	TWICKENHAM	GBR		05/27/2022	10/20/2025	233,509						2,088	235,596	250,208	14,612		14,612
100083452	POMONA	CA		06/02/2022	05/09/2025	500,316		(10,133)			(10,133)		490,183	490,183			
100083465	ODESSA	FL		06/06/2022	05/09/2025	530,287		(17,896)			(17,896)		512,391	512,391			
100083490	DALLAS	TX		06/06/2022	05/09/2025	191,110		(8,243)			(8,243)		182,867	182,867			
100083498	SUNNY ISLES BEACH	FL		06/06/2022	05/09/2025	654,154		(13,569)			(13,569)		640,585	640,585			
100083505	FRISCO	TX		06/06/2022	04/09/2025	125,030		(1,930)			(1,930)		123,100	123,100			
100083509	WESTLAKE	FL		06/06/2022	04/30/2025	495,403							495,403	452,833		(42,570)	(42,570)
100083520	WATSONVILLE	CA		06/06/2022	10/31/2025	672,548		462	106,066		(105,604)		566,945	650,537		83,592	83,592
100083608	HASLET	TX		07/25/2022	04/30/2025	342,222		493			493		342,715	327,778		(14,937)	(14,937)
100083682	MARIPOSA	CA		06/21/2022	07/09/2025	638,570		830			830		639,400	639,400			
100083684	CHULA VISTA	CA		06/21/2022	04/30/2025	2,357,404							2,357,404	2,159,239		(198,165)	(198,165)
100083802	PALM BEACH GARDENS	FL		07/12/2022	08/22/2025	1,394,943		37,457			37,457		1,432,400	1,432,400			
100083816	SARASOTA	FL		07/12/2022	04/30/2025	417,244		(94)			(94)		417,150	412,939		(4,211)	(4,211)
100083824	LARGO	FL		07/12/2022	10/31/2025	304,729			24,498		(24,498)		280,231	299,278		19,047	19,047
100083829	COSTA MESA	CA		07/12/2022	04/22/2025	1,084,744		(7,900)			(7,900)		1,076,844	1,076,844			
100083855	PLANTATION	FL		07/12/2022	01/22/2025	104,923		(2,434)			(2,434)		102,489	102,489			
100083868	HUNTINGTON	TX		07/12/2022	04/30/2025	151,794							151,794	150,231		(1,564)	(1,564)
100083881	TAMPA	FL		07/12/2022	10/31/2025	277,154			65,107		(65,107)		212,047	282,632		70,585	70,585
100083883	SACRAMENTO	CA		07/12/2022	10/31/2025	469,882		(10)	21,872		(21,882)		448,000	465,186		17,186	17,186
100083893	MIAMI	FL		07/12/2022	03/22/2025	906,350		24,137			24,137		930,488	930,488			
100083923	LAUREL	MD		07/12/2022	08/22/2025	171,433		(6,019)			(6,019)		165,414	165,414			
100083936	DALLAS	TX		07/12/2022	05/22/2025	679,093		20,995			20,995		700,088	700,088			
100083939	CYPRESS	TX		07/12/2022	04/30/2025	471,334							471,334	472,365		1,031	1,031
100083945	BRYAN	TX		07/12/2022	03/22/2025	261,171		(8,248)			(8,248)		252,923	252,923			
100083960	CROWLEY	TX		07/12/2022	01/22/2025	313,691		(13,215)			(13,215)		300,476	300,476			
100083967	LAS VEGAS	NV		07/12/2022	02/22/2025	839,467		(28,752)			(28,752)		810,715	810,715			
100083975	PORTLAND	OR		07/12/2022	01/22/2025	1,514,085		(15,085)			(15,085)		1,499,000	1,499,000			
100083979	WEEKI WACHEE	FL		07/12/2022	10/31/2025	279,286		771	61,960		(61,189)		218,098	286,083		67,986	67,986
100083980	RICHMOND	TX		07/12/2022	05/22/2025	797,423		(6,621)			(6,621)		790,802	790,802			
100083985	WHITTIER	CA		07/12/2022	02/22/2025	1,318,973		25,536			25,536		1,344,509	1,344,509			
100084005	PLEASANT VIEW	TN		06/27/2022	10/09/2025	393,758		(8,015)			(8,015)		385,743	385,743			
100084230	HOOGEVEEN	NLD		06/30/2022	03/20/2025	139,820						1,634	141,453	146,509	5,056		5,056
100084231	HOOGEVEEN	NLD		06/30/2022	03/20/2025	23,778						278	24,056	24,900	844		844
100084251	S-HERTOGENBOSCH	NLD		06/30/2022	07/21/2025	376,995						4,404	381,399	425,727	44,327		44,327
100084262	ZAANDAM	NLD		06/30/2022	07/21/2025	239,299						2,796	242,094	270,291	28,196		28,196
100084263	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2022	08/20/2025	130,498						1,525	132,023	146,899	14,876		14,876
100084299	ZOETERMEER	NLD		06/30/2022	09/22/2025	341,781						3,993	345,774	387,329	41,554		41,554
100084300	ZOETERMEER	NLD		06/30/2022	08/20/2025	22,548						263	22,812	25,308	2,496		2,496
100084329	ENKHUIZEN/HOORN	NLD		06/30/2022	10/20/2025	12,660						148	12,808	14,232	1,424		1,424
100084330	ENKHUIZEN/HOORN	NLD		06/30/2022	10/20/2025	198,078						2,314	200,392	222,789	22,397		22,397
100084352	NEWPORT	GBR		06/30/2022	04/22/2025	544,075						(15,045)	529,030	579,974	50,944		50,944
100084356	MANCHESTER	GBR		06/30/2022	06/20/2025	125,783						(3,478)	122,305	135,171	12,866		12,866
100084360	LIVERPOOL	GBR		06/30/2022	07/21/2025	37,360						(1,033)	36,327	40,267	3,940		3,940
100084361	MANCHESTER	GBR		06/30/2022	01/21/2025	63,203						(1,748)	61,455	62,292	837		837

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084362	SOUTHEND-ON-SEA	GBR		06/30/2022	07/21/2025	214,714						(5,937)	208,777	231,381	22,605		22,605
100084365	TWICKENHAM	GBR		06/30/2022	06/20/2025	417,915						(11,556)	406,358	449,092	42,733		42,733
100084373	MALIBU	CA		08/12/2022	10/09/2025	992,924		(21,924)			(21,924)		971,000	971,000			
100084419	SACRAMENTO	CA		08/12/2022	10/09/2025	293,372		(13,372)			(13,372)		280,000	280,000			
100084423	FARMERS BRANCH	TX		08/12/2022	05/09/2025	120,673		(4,134)			(4,134)		116,540	116,540			
100084452	VAN NUYS	CA		08/12/2022	07/09/2025	789,483		(29,087)			(29,087)		760,397	760,397			
100084594	ORLANDO	FL		08/02/2022	04/30/2025	782,108							782,108	775,805		(6,303)	(6,303)
100084597	ELYRIA	OH		08/02/2022	04/30/2025	143,395							143,395	140,383		(3,012)	(3,012)
100084602	CROSSVILLE	TN		08/02/2022	04/30/2025	365,872							365,872	370,052		4,181	4,181
100084607	HUMBLE	TX		08/02/2022	04/30/2025	228,339		(10)			(10)		228,329	227,848		(481)	(481)
100084608	HARVEY	LA		08/02/2022	08/22/2025	367,605		42,035	39,289		2,745		370,350	370,350			
100084613	LIBBY	MT		08/02/2022	10/31/2025	116,305			5,610		(5,610)		110,695	114,520		3,825	3,825
100084615	YUKON	OK		08/02/2022	07/22/2025	217,805		(2,754)			(2,754)		215,051	215,051			
100084624	CHICAGO	IL		08/02/2022	03/31/2025	187,558		(82)			(82)		187,476	192,304		4,829	4,829
100084631	GERVAIS	OR		08/02/2022	10/31/2025	366,228		149	25,209		(25,061)		341,168	359,814		18,646	18,646
100084632	BELVIDERE	IL		08/02/2022	04/22/2025	136,940		(10,410)			(10,410)		126,530	126,530			
100084633	KENNEWICK	WA		08/02/2022	04/30/2025	217,148							217,148	213,828		(3,320)	(3,320)
100084640	AUSTIN	TX		08/02/2022	11/22/2025	439,376		32,287			32,287		471,662	471,662			
100084649	HIRAM	GA		08/02/2022	05/22/2025	247,794		(11,703)			(11,703)		236,091	236,091			
100084651	BROWNSVILLE	TX		08/02/2022	09/22/2025	331,929		(14,713)			(14,713)		317,215	317,215			
100084656	HERCULES	CA		08/02/2022	06/22/2025	1,116,927		20,795			20,795		1,137,723	1,137,723			
100084668	MIAMI	FL		08/02/2022	06/22/2025	158,785		(9,788)			(9,788)		148,997	148,997			
100084670	MIAMI SHORES	FL		08/02/2022	04/30/2025	1,437,352							1,437,352	1,339,265		(98,088)	(98,088)
100084672	MIAMI	FL		08/02/2022	09/22/2025	426,152		12,217			12,217		438,369	438,369			
100084693	CHICAGO	IL		08/02/2022	06/30/2025	243,796							243,796	243,965		170	170
100084702	NAPA	CA		08/02/2022	11/22/2025	244,601		(2,852)			(2,852)		241,749	241,749			
100084732	GRAND PRAIRIE	TX		08/02/2022	04/30/2025	660,863							660,863	621,951		(38,911)	(38,911)
100084741	HYATTSVILLE	MD		08/02/2022	08/22/2025	217,353		(1,684)			(1,684)		215,669	215,669			
100084761	MYRTLE BEACH	SC		08/02/2022	09/22/2025	100,373		(7,772)			(7,772)		92,601	92,601			
100084766	HOMESTEAD	FL		08/02/2022	05/22/2025	166,498		(8,860)			(8,860)		157,638	157,638			
100084768	MIAMI	FL		08/02/2022	01/22/2025	249,866		(9,983)			(9,983)		239,884	239,884			
100084769	SPRING HILL	FL		08/02/2022	10/31/2025	418,613		17	42,605		(42,588)		376,025	419,975		43,950	43,950
100084783	WAUKESHA	WI		08/02/2022	10/22/2025	273,438		(5,057)			(5,057)		268,381	268,381			
100084786	GOLDEN BEACH	FL		08/02/2022	03/22/2025	1,905,459		94,541			94,541		2,000,000	2,000,000			
100084791	PORT CHARLOTTE	FL		08/02/2022	05/22/2025	215,326		(16,618)			(16,618)		198,708	198,708			
100084792	BOISE	ID		08/02/2022	03/22/2025	315,781		(14,869)			(14,869)		300,912	300,912			
100084798	NORTH EAST	MD		08/02/2022	10/22/2025	329,773		(264)			(264)		329,509	329,509			
100084801	DEERFIELD BEACH	FL		08/02/2022	08/22/2025	132,551		(5,971)			(5,971)		126,580	126,580			
100084808	PARRISH	FL		08/02/2022	10/31/2025	295,826		25	21,587		(21,562)		274,264	295,591		21,327	21,327
100084809	RIALTO	CA		08/02/2022	05/22/2025	18,045		79			79		18,124	18,124			
100084828	BIG BEAR LAKE	CA		08/02/2022	10/31/2025	326,089		(110)	63,436		(63,546)		262,543	315,097		52,554	52,554
100084833	SANTA ROSA BEACH	FL		08/02/2022	02/22/2025	1,101,322		21,356			21,356		1,122,678	1,122,678			
100084834	CHICAGO	IL		08/02/2022	08/22/2025	113,229		(6,971)			(6,971)		106,258	106,258			
100084835	HOLLYWOOD	FL		08/02/2022	05/22/2025	232,316		(8,162)			(8,162)		224,154	224,154			
100084851	MOUNT DORA	FL		08/02/2022	07/22/2025	173,502		1,285			1,285		174,788	174,788			
100084978	RANCHO PALOS VERDES	CA		09/29/2022	10/31/2025	1,762,433		30	88,945		(88,916)		1,673,517	1,786,767		113,250	113,250
100085018	BOCA RATON	FL		08/12/2022	04/09/2025	483,894		(9,943)			(9,943)		473,951	473,951			
100085022	AMSTERDAM	NLD		07/27/2022	11/20/2025	93,213						(1,368)	91,845	103,815	11,970		11,970
100085040	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022	06/20/2025	643,477		393			393	(9,443)	634,428	712,907	81,801	(3,322)	78,479
100085041	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022	06/20/2025	185,080						(2,716)	182,364	205,989	23,625		23,625
100085044	EMMEN	NLD		07/27/2022	04/22/2025	124,284						(1,824)	122,460	137,062	14,602		14,602

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085062	ZIERIKZEE	NLD		07/27/2022	01/21/2025	174,774						(2,565)	172,210	175,799	3,589		3,589
100085089	AMSTERDAM	NLD		07/27/2022	10/20/2025	450,530						(6,611)	443,918	506,645	62,727		62,727
100085108	AMSTERDAM	NLD		07/27/2022	11/20/2025	365,084						(5,358)	359,727	406,529	46,802		46,802
100085112	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	09/22/2025	120,245						(1,765)	118,480	135,396	16,916		16,916
100085115	UTRECHT	NLD		07/27/2022	03/20/2025	413,612						(6,070)	407,543	433,318	25,776		25,776
100085128	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022	09/22/2025	151,471						(2,223)	149,248	170,573	21,324		21,324
100085143	OXFORD	GBR		07/29/2022	09/22/2025	537,692						(14,652)	523,040	581,033	57,992		57,992
100085153	WESTMINSTER	CA		09/21/2022	08/09/2025	733,592		(20,647)			(20,647)		712,946	712,946			
100085157	GARDEN GROVE	CA		09/21/2022	09/09/2025	702,070		(20,262)			(20,262)		681,808	681,808			
100085171	CALABASAS	CA		09/21/2022	03/09/2025	1,139,873		(32,873)			(32,873)		1,107,000	1,107,000			
100085181	CARLSBAD	CA		09/21/2022	10/31/2025	965,673		5	52,507		(52,502)		913,172	969,092		55,921	55,921
100086005	SAN DIEGO	CA		08/23/2022	02/09/2025	434,749		1,556			1,556		436,305	436,305			
100086017	ATLANTA	GA		09/02/2022	01/09/2025	324,787		213			213		325,000	325,000			
100086027	SACRAMENTO	CA		09/02/2022	05/09/2025	285,268		(10,879)			(10,879)		274,389	274,389			
100086130	SAINT JOHNS	FL		10/07/2022	11/09/2025	432,349		(12,616)			(12,616)		419,733	419,733			
100086134	CORNVILLE	AZ		10/07/2022	10/09/2025	345,453		(5,658)			(5,658)		339,794	339,794			
100086153	WALNUT CREEK	CA		10/07/2022	01/09/2025	912,793		(2,793)			(2,793)		910,000	910,000			
100086217	MADERA	CA		10/07/2022	04/30/2025	517,840		(112)			(112)		517,727	488,718		(29,009)	(29,009)
100086239	DULUTH	GA		09/29/2022	09/09/2025	1,187,074		(6,953)			(6,953)		1,180,121	1,180,121			
100086250	WYOMISSING	PA		09/29/2022	10/31/2025	1,535,534		(17)	126,234		(126,252)		1,409,282	1,593,862		184,580	184,580
100086260	SACRAMENTO	CA		09/29/2022	03/09/2025	609,973		(20,241)			(20,241)		589,732	589,732			
100086270	BREDA	NLD		08/29/2022	10/20/2025	168,301						(5,883)	162,419	189,283	26,864		26,864
100086278	S-HERTOGENBOSCH	NLD		08/29/2022	05/20/2025	12,801						(447)	12,353	13,936	1,582		1,582
100086279	S-HERTOGENBOSCH	NLD		08/29/2022	05/20/2025	7,090						(248)	6,843	7,728	886		886
100086299	BERGEN OP ZOOM	NLD		08/29/2022	09/22/2025	11,218						(392)	10,826	12,751	1,925		1,925
100086300	BERGEN OP ZOOM	NLD		08/29/2022	09/22/2025	193,236						(6,754)	186,482	220,297	33,815		33,815
100086367	CASA GRANDE	AZ		09/23/2022	10/31/2025	740,586		37	55,835		(55,797)		684,789	629,000		(55,789)	(55,789)
100086562	HIGHLAND PARK	IL		09/30/2022	04/30/2025	292,264		(6)			(6)		292,258	294,435	2,176		2,176
100086563	FLORENCE	AZ		09/30/2022	01/22/2025	142,017		(3,567)			(3,567)		138,450	138,450			
100086580	CUMMING	GA		09/30/2022	11/22/2025	288,097		(11,821)			(11,821)		276,276	276,276			
100086582	TAMPA	FL		09/30/2022	04/30/2025	394,788							394,788	412,535		17,747	17,747
100086658	PORT SAINT LUCIE	FL		09/30/2022	07/22/2025	100,976		(2,626)			(2,626)		98,350	98,350			
100086671	BOCA RATON	FL		09/30/2022	07/22/2025	526,059		(6,803)			(6,803)		519,256	519,256			
100086698	SMYRNA	GA		09/30/2022	04/30/2025	631,835		3			3		631,838	661,119		29,281	29,281
100086700	SHERMAN OAKS	CA		09/30/2022	07/22/2025	1,212,997		(616)			(616)		1,212,381	1,212,381			
100086719	LITHIA	FL		09/30/2022	02/22/2025	212,619		(4,256)			(4,256)		208,363	208,363			
100086725	CALABASAS	CA		09/30/2022	05/22/2025	3,790,637		(63,778)			(63,778)		3,726,858	3,726,858			
100086730	ANDERSON	SC		09/30/2022	05/22/2025	408,719		(1,832)			(1,832)		406,887	406,887			
100086753	SNELLVILLE	GA		09/30/2022	03/22/2025	266,056		(6,823)			(6,823)		259,233	259,233			
100086867	MESA	AZ		10/07/2022	07/09/2025	255,680		(5,849)			(5,849)		249,832	249,832			
100086901	ROCKLIN	CA		09/21/2022	04/09/2025	836,925		(21,484)			(21,484)		815,441	815,441			
100086904	MODESTO	CA		09/21/2022	02/09/2025	324,476		(7,419)			(7,419)		317,057	317,057			
100086907	ALPHARETTA	GA		09/21/2022	11/09/2025	591,421		3,546			3,546		594,967	594,967			
100086913	EASTVALE	CA		10/24/2022	11/09/2025	1,019,231		(22,662)			(22,662)		996,569	996,569			
100086927	SAN DIEGO	CA		10/24/2022	02/09/2025	613,690		(2,544)			(2,544)		611,146	611,146			
100086930	PAWLEYS ISLAND	SC		10/24/2022	05/09/2025	171,843		(4,782)			(4,782)		167,060	167,060			
100086955	BOCA RATON	FL		10/24/2022	11/09/2025	400,932		(11,753)			(11,753)		389,179	389,179			
100086959	DORAL	FL		10/24/2022	09/09/2025	308,386		(10,402)			(10,402)		297,984	297,984			
100086969	LANSING	MI		10/24/2022	09/09/2025	143,219		(9,961)			(9,961)		133,258	133,258			
100086977	SANTA BARBARA	CA		10/24/2022	04/30/2025	1,089,528		(135)			(135)		1,089,394	1,076,505		(12,889)	(12,889)
100086979	DEERFIELD BEACH	FL		10/24/2022	10/09/2025	333,132		(5,166)			(5,166)		327,966	327,966			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086982	KAILUA KONA	HI		11/04/2022	03/31/2025	995,631		(325)			(325)		995,306	999,871		4,565	4,565
100086984	LAKE HARMONY	PA		11/04/2022	03/31/2025	513,470		(262)			(262)		513,209	511,469		(1,740)	(1,740)
100086987	JACKSON	NJ		11/04/2022	03/09/2025	210,787		(9,350)			(9,350)		201,437	201,437			
100087001	VANCOUVER	WA		11/04/2022	04/30/2025	375,409							375,409	380,030		4,621	4,621
100087003	KNOXVILLE	TN		11/04/2022	02/09/2025	411,309		(24,219)			(24,219)		387,091	387,091			
100087004	KNOXVILLE	TN		11/04/2022	02/09/2025	408,897		(21,806)			(21,806)		387,091	387,091			
100087006	KNOXVILLE	TN		11/04/2022	02/09/2025	393,368		(23,890)			(23,890)		369,478	369,478			
100087017	LAGUNA HILLS	CA		11/04/2022	09/09/2025	2,209,208		(15,458)			(15,458)		2,193,750	2,193,750			
100087021	NOVATO	CA		11/04/2022	07/09/2025	153,667		(604)			(604)		153,063	153,063			
100087033	MAGNOLIA	TX		11/04/2022	04/30/2025	1,026,694							1,026,694	1,066,187		39,493	39,493
100087040	LAKEWOOD	CO		11/04/2022	04/30/2025	564,020		(41)			(41)		563,979	540,742		(23,238)	(23,238)
100087042	SANTA ANA	CA		11/04/2022	03/31/2025	648,147		(228)			(228)		647,919	645,071		(2,848)	(2,848)
100087051	HUNTINGTON PARK	CA		11/04/2022	07/09/2025	493,066		(3,066)			(3,066)		490,000	490,000			
100087055	BOLINGBROOK	IL		11/04/2022	03/09/2025	123,394		(9,086)			(9,086)		114,307	114,307			
100087060	PLANO	TX		11/04/2022	04/09/2025	212,990		(1,615)			(1,615)		211,375	211,375			
100087091	PHILADELPHIA	PA		11/04/2022	10/09/2025	145,424		(9,197)			(9,197)		136,226	136,226			
100087110	SALT LAKE CITY	UT		11/04/2022	04/09/2025	483,810		9,790			9,790		493,600	493,600			
100087127	DAVENPORT	FL		11/04/2022	05/31/2025	526,861		(197)			(197)		526,664	515,202		(11,462)	(11,462)
100087156	DORAL	FL		10/25/2022	07/09/2025	256,791		16,724			16,724		273,514	273,514			
100087167	MYRTLE BEACH	SC		10/25/2022	07/09/2025	259,239		17,193			17,193		276,432	276,432			
100087173	MYRTLE BEACH	SC		10/25/2022	01/09/2025	124,620		8,481			8,481		133,101	133,101			
100087180	CITY OF OJAI	CA		10/25/2022	04/30/2025	986,685							986,685	1,010,907		24,222	24,222
100087184	LAS VEGAS	NV		10/25/2022	04/09/2025	341,053		22,822			22,822		363,875	363,875			
100087193	ORLANDO	FL		10/25/2022	02/09/2025	469,783		29,752			29,752		499,536	499,536			
100087196	PHOENIX	AZ		10/25/2022	04/09/2025	1,349,890		59,999			59,999		1,409,889	1,409,889			
100087207	ELK GROVE	CA		10/25/2022	04/09/2025	541,900		20,213			20,213		562,113	562,113			
100087211	BAKERSFIELD	CA		10/25/2022	05/09/2025	314,377		11,213			11,213		325,589	325,589			
100087224	SAN ANTONIO	TX		10/25/2022	06/09/2025	166,019		13,384			13,384		179,403	179,403			
100087226	FORT LAUDERDALE	FL		10/25/2022	05/09/2025	209,510		17,653			17,653		227,163	227,163			
100087237	TEANECK	NJ		10/25/2022	08/09/2025	479,515		81,203			81,203		560,718	560,718			
100087243	LOXAHATCHEE	FL		10/25/2022	05/09/2025	425,549		25,694			25,694		451,243	451,243			
100087255	BLUFFTON	SC		10/25/2022	10/09/2025	639,238		54,887			54,887		694,125	694,125			
100087260	PANAMA CITY BEACH	FL		10/25/2022	08/09/2025	369,366		17,652			17,652		387,018	387,018			
100087277	DOWNERS GROVE	IL		10/25/2022	11/09/2025	524,989		70,414			70,414		595,403	595,403			
100087289	PEABODY	MA		10/25/2022	04/30/2025	479,316		(909)			(909)		478,408	470,353		(8,054)	(8,054)
100087313	MCALLEN	TX		10/25/2022	07/09/2025	321,746		38,947			38,947		360,693	360,693			
100087321	WATERBURY	VT		10/25/2022	04/09/2025	261,934		27,226			27,226		289,160	289,160			
100087323	SAINT PETERSBURG	FL		10/25/2022	06/09/2025	41,463		1,414			1,414		42,877	42,877			
100087372	GILROY	CA		10/25/2022	09/09/2025	1,089,727		71,915			71,915		1,161,642	1,161,642			
100087381	CARLSBAD	CA		10/25/2022	05/09/2025	1,262,651		142,009			142,009		1,404,660	1,404,660			
100087390	BAILEY	CO		10/25/2022	03/09/2025	517,774		59,159			59,159		576,933	576,933			
100087437	CHERRY HILL	NJ		10/25/2022	04/09/2025	158,040		6,392			6,392		164,432	164,432			
100087477	HONOLULU	HI		10/25/2022	02/09/2025	447,555		30,860			30,860		478,414	478,414			
100087485	APOPKA	FL		10/25/2022	06/09/2025	377,468		10,596			10,596		388,064	388,064			
100087516	MAPLE GROVE	MN		10/25/2022	07/09/2025	331,146		15,000			15,000		346,146	346,146			
100087607	HEERLEN	NLD		09/27/2022	10/20/2025	313,817						(23,239)	290,578	352,913		62,335	62,335
100087608	HEERLEN	NLD		09/27/2022	10/20/2025	51,733						(3,831)	47,902	58,123		10,221	10,221
100087634	GORREDIJK	NLD		09/27/2022	01/21/2025	198,078						(14,668)	183,409	199,242		15,833	15,833
100087652	NIJMEGEN	NLD		09/27/2022	10/20/2025	207,762						(15,386)	192,376	233,751		41,375	41,375
100087654	VENLO	NLD		09/27/2022	11/20/2025	205,846						(15,244)	190,602	229,340		38,738	38,738
100087730	GLENDALE	CA		10/07/2022	11/09/2025	931,588		24,812			24,812		956,400	956,400			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087734	SAN JOSE DEL CABO BCS	MEX		10/11/2022	05/15/2025	416,839							416,839	416,839			
100087740	ABILENE	TX		11/17/2022	09/09/2025	233,886		(12,465)			(12,465)		221,421	221,421			
100087805	RANCHO PALOS VERDES	CA		11/17/2022	09/09/2025	734,540		(2,540)			(2,540)		732,000	732,000			
100087906	NEWPORT BEACH	CA		10/18/2022	01/09/2025	2,032,443		(7,443)			(7,443)		2,025,000	2,025,000			
100087910	ONTARIO	CA		10/18/2022	08/09/2025	809,537		(8,636)			(8,636)		800,901	800,901			
100087919	SAN FRANCISCO	CA		10/25/2022	11/22/2025	5,019,224		(79,093)			(79,093)		4,940,132	4,940,132			
100087920	GLENDALE	AZ		10/25/2022	05/22/2025	539,570		(6,416)			(6,416)		533,154	533,154			
100087927	MYRTLE BEACH	SC		10/25/2022	10/31/2025	378,270		50	28,827		(28,776)		349,493	386,641		37,148	37,148
100087934	DENVER	CO		10/25/2022	05/22/2025	430,444		(2,385)			(2,385)		428,058	428,058			
100087938	PLYMOUTH	MN		10/25/2022	10/22/2025	524,396		919			919		525,315	525,315			
100087942	LA MESA	CA		10/25/2022	09/22/2025	725,464		2,656			2,656		728,120	728,120			
100087943	DORAL	FL		10/25/2022	06/22/2025	451,459		(11,530)			(11,530)		439,929	439,929			
100087950	MUSKEGO	WI		10/25/2022	10/31/2025	372,196		35	7,528		(7,492)		364,703	381,266		16,563	16,563
100087955	KENNESAW	GA		10/25/2022	03/22/2025	506,158		(5,337)			(5,337)		500,821	500,821			
100087965	LAWNDALE	CA		10/25/2022	10/31/2025	304,982		22	16,174		(16,152)		288,830	302,161		13,331	13,331
100087967	ROSEVILLE	CA		10/25/2022	10/22/2025	571,867		448			448		572,315	572,315			
100087983	NICE	CA		10/25/2022	01/22/2025	243,842		(8,637)			(8,637)		235,206	235,206			
100087986	MONROVIA	MD		10/25/2022	04/22/2025	665,996		(6,260)			(6,260)		659,736	659,736			
100087998	MADISONVILLE	LA		10/25/2022	04/30/2025	171,928		(36)			(36)		171,891	171,215		(677)	(677)
100087999	SNOHOMISH	WA		10/25/2022	09/22/2025	498,950		(3,883)			(3,883)		495,067	495,067			
100088013	COLTS NECK	NJ		10/25/2022	10/31/2025	1,537,094							1,537,094	1,671,917		134,823	134,823
100088021	KATY	TX		10/25/2022	10/31/2025	251,172		(18)	15,587		(15,605)		235,566	247,379		11,812	11,812
100088022	SARASOTA	FL		10/25/2022	10/31/2025	503,273		609	40,113		(39,503)		463,770	493,659		29,889	29,889
100088028	SCOTTSDALE	AZ		10/25/2022	10/22/2025	206,509		(8,735)			(8,735)		197,774	197,774			
100088035	KISSIMMEE	FL		10/25/2022	04/30/2025	156,824							156,824	147,017		(9,807)	(9,807)
100088037	BLACKWOOD	NJ		10/25/2022	10/31/2025	281,282			21,315		(21,315)		259,967	279,535		19,567	19,567
100088045	DORAL	FL		10/25/2022	01/22/2025	184,210		(1,865)			(1,865)		182,345	182,345			
100088049	LAS VEGAS	NV		10/25/2022	07/22/2025	261,326		7,169			7,169		268,496	268,496			
100088050	EAST BOSTON	MA		10/25/2022	03/31/2025	1,143,399		(328)			(328)		1,143,071	1,159,240		16,169	16,169
100088060	STAMFORD	CT		10/25/2022	10/22/2025	561,455		10,548			10,548		572,003	572,003			
100088061	SYRACUSE	NY		10/25/2022	07/22/2025	141,054		(7,241)			(7,241)		133,813	133,813			
100088063	KAMUELA	HI		10/25/2022	11/22/2025	187,208		1,745			1,745		188,953	188,953			
100088068	RIVERDALE	GA		10/25/2022	10/31/2025	165,410		(2)	13,044		(13,046)		152,363	158,119		5,756	5,756
100088089	BALTIMORE	MD		10/25/2022	03/22/2025	173,461		(4,612)			(4,612)		168,849	168,849			
100088095	OPA LOCKA	FL		10/25/2022	04/22/2025	247,142		(5,783)			(5,783)		241,359	241,359			
100088101	NORTH RICHLAND HILLS	TX		10/25/2022	05/22/2025	223,118		(2,538)			(2,538)		220,581	220,581			
100088116	COCOA	FL		10/25/2022	04/30/2025	139,192							139,192	136,180		(3,012)	(3,012)
100088120	CRANSTON	RI		10/25/2022	04/22/2025	221,531		(2,540)			(2,540)		218,990	218,990			
100088127	HIALEAH	FL		10/25/2022	04/30/2025	216,082							216,082	216,381		299	299
100088138	ELKO	NV		10/25/2022	01/22/2025	195,747		(9,925)			(9,925)		185,823	185,823			
100088167	SAN DIEGO	CA		10/25/2022	11/22/2025	864,592		(2,092)			(2,092)		862,500	862,500			
100088174	MIAMI	FL		10/25/2022	05/22/2025	262,796		(8,266)			(8,266)		254,530	254,530			
100088176	CHICAGO	IL		10/25/2022	03/31/2025	149,702		(56)			(56)		149,646	152,427		2,781	2,781
100088183	CHICAGO	IL		10/25/2022	06/22/2025	142,633		(5,945)			(5,945)		136,688	136,688			
100088184	SUGAR LAND	TX		10/25/2022	04/30/2025	391,928							391,928	396,963		5,035	5,035
100088190	LOS ANGELES	CA		10/13/2022	09/09/2025	3,100,761		(65,456)			(65,456)		3,035,305	3,035,305			
100088197	SIMI VALLEY	CA		10/13/2022	11/09/2025	753,948		(18,238)			(18,238)		735,710	735,710			
100088199	SIMI VALLEY	CA		10/13/2022	11/09/2025	638,080		(19,146)			(19,146)		618,934	618,934			
100088211	SOUTHLAKE	TX		10/19/2022	07/09/2025	1,751,146		(26,146)			(26,146)		1,725,000	1,725,000			
100088237	NEW HAVEN	CT		10/17/2022	02/09/2025	241,270		(5,911)			(5,911)		235,358	235,358			
100088269	NEWARK	NJ		10/17/2022	07/09/2025	509,627		(14,627)			(14,627)		495,000	495,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088273	WORCESTER	MA		10/17/2022	05/09/2025	660,882		(17,374)			(17,374)		643,508	269,790		(373,718)	(373,718)
100088298	LAKE HOPATCONG	NJ		11/10/2022	08/09/2025	398,142		(2,614)			(2,614)		395,529	395,529			
100088304	STAMFORD	CT		11/10/2022	04/30/2025	550,684							550,684	548,297		(2,387)	(2,387)
100088309	MILLSBORO	DE		11/10/2022	03/09/2025	561,854		23,502			23,502		585,356	585,356			
100088311	DORAL	FL		11/10/2022	06/09/2025	432,889		(6,689)			(6,689)		426,200	426,200			
100088336	RIVERSIDE	CA		01/06/2023	11/09/2025	238,502		(9,479)			(9,479)		229,024	229,024			
100088339	MIAMI BEACH	FL		01/06/2023	09/09/2025	2,322,495		(24,206)			(24,206)		2,298,289	2,298,289			
100088340	WILDOMAR	CA		01/06/2023	06/09/2025	471,703		(4,961)			(4,961)		466,742	466,742			
100088342	LOS ANGELES	CA		01/06/2023	01/09/2025	1,326,031		32,819			32,819		1,358,850	1,358,850			
100088353	PLEASANT GROVE	UT		01/06/2023	09/09/2025	480,308		(3,692)			(3,692)		476,616	476,616			
100088361	REYNOLDSBURG	OH		01/06/2023	04/30/2025	267,239		(75)			(75)		267,164	270,665		3,500	3,500
100088367	PALM SPRINGS	CA		01/06/2023	10/31/2025	147,002			9,670		(9,670)		137,332	142,740		5,408	5,408
100088374	SEVIERVILLE	TN		01/06/2023	03/31/2025	1,130,648		(382)			(382)		1,130,266	1,153,940		23,675	23,675
100088393	INGLEWOOD	CA		01/06/2023	10/31/2025	900,376			5,441		(5,441)		894,935	799,000		(95,935)	(95,935)
100088394	ISLE OF PALMS	SC		01/06/2023	03/31/2025	1,547,291		(252)			(252)		1,547,039	1,627,693		80,654	80,654
100088395	ROCK HILL	SC		01/06/2023	02/09/2025	326,545		(14,886)			(14,886)		311,659	311,659			
100088491	ZALTBOMMEL	NLD		10/27/2022	04/22/2025	310,710						36,749	347,460	331,265	(16,194)		(16,194)
100088514	BREDA	NLD		10/27/2022	05/20/2025	217,497						25,725	243,222	237,003	(6,219)		(6,219)
100088518	GRONINGEN	NLD		10/27/2022	02/20/2025	192,122						22,723	214,846	194,796	(20,050)		(20,050)
100088534	DORDRECHT/DRECHTSTEDEN	NLD		10/27/2022	03/20/2025	300,353						35,524	335,878	314,703	(21,175)		(21,175)
100088551	GRONINGEN	NLD		10/27/2022	07/21/2025	138,026						16,325	154,351	155,887	1,536		1,536
100088552	AMSTERDAM	NLD		10/27/2022	01/21/2025	384,504						45,477	429,981	386,767	(43,214)		(43,214)
100088553	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022	07/21/2025	462,181						54,665	516,846	522,056	5,210		5,210
100088557	UTRECHT	NLD		10/27/2022	11/20/2025	12,839		11			11	1,518	14,368	14,308	(84)	24	(60)
100088558	UTRECHT	NLD		10/27/2022	11/20/2025	233,033						27,562	260,595	259,565	(1,030)		(1,030)
100088559	UTRECHT	NLD		10/27/2022	08/20/2025	12,411						1,468	13,878	13,934	56		56
100088560	UTRECHT	NLD		10/27/2022	08/20/2025	225,265						26,643	251,908	253,726	1,818		1,818
100088562	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	08/20/2025	30,233						3,576	33,808	33,967	159		159
100088563	LEIDEN	NLD		10/27/2022	01/21/2025	13,348						1,579	14,927	13,427	(1,501)		(1,501)
100088564	LEIDEN	NLD		10/27/2022	01/21/2025	233,033						27,562	260,595	234,396	(26,198)		(26,198)
100088565	KATWIJK	NLD		10/27/2022	11/20/2025	132,570						15,680	148,249	147,654	(596)		(596)
100088571	HOOGEVEEN	NLD		10/27/2022	06/20/2025	115,998						13,720	129,718	129,047	(671)		(671)
100088573	ZIERIKZEE	NLD		10/27/2022	01/21/2025	151,471						17,915	169,387	152,360	(17,026)		(17,026)
100088576	DEN HAAG	NLD		10/27/2022	11/20/2025	13,694						1,620	15,314	15,232	(82)		(82)
100088796	MANSFIELD	TX		11/15/2022	01/22/2025	418,066		(10,572)			(10,572)		407,494	407,494			
100088813	BEAVERCREEK	OH		11/15/2022	04/30/2025	600,311							600,311	538,788		(61,523)	(61,523)
100088815	SAN FRANCISCO	CA		11/15/2022	10/22/2025	872,127		(14,406)			(14,406)		857,720	857,720			
100088820	HAYWARD	CA		11/15/2022	04/30/2025	1,465,545							1,465,545	1,607,862		142,316	142,316
100088823	LAYTON	UT		11/15/2022	07/22/2025	1,510,420		29,455			29,455		1,539,875	1,539,875			
100088876	BEDFORD	OH		11/15/2022	04/30/2025	96,271							96,271	84,423		(11,848)	(11,848)
100088881	IRVING	TX		11/15/2022	04/30/2025	198,690							198,690	199,214		524	524
100088884	GILBERT	AZ		11/15/2022	10/22/2025	491,617		(1,158)			(1,158)		490,459	490,459			
100088888	PALMDALE	CA		11/15/2022	09/22/2025	388,006		(5,492)			(5,492)		382,514	382,514			
100088894	WHITING	IN		11/15/2022	02/22/2025	215,179		(5,629)			(5,629)		209,550	209,550			
100088897	LAS VEGAS	NV		11/15/2022	05/22/2025	622,821		3,812			3,812		626,633	626,633			
100088913	MALDEN	MA		11/15/2022	01/22/2025	401,552		(7,136)			(7,136)		394,416	394,416			
100088914	SCOTTSDALE	AZ		11/15/2022	02/22/2025	315,263		(24,930)			(24,930)		290,332	290,332			
100088920	EDGEWATER	FL		11/15/2022	03/22/2025	160,791		(13,198)			(13,198)		147,593	147,593			
100088929	TUXEDO PARK	NY		11/15/2022	04/30/2025	1,206,074							1,206,074	1,269,197		63,123	63,123
100088942	RIO RICO	AZ		11/15/2022	05/31/2025	266,987		(104)			(104)		266,883	261,301		(5,581)	(5,581)
100088946	BOLTON	CT		11/15/2022	03/22/2025	167,241		2,316			2,316		169,557	169,557			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088955	NORTH BERGEN	NJ		11/15/2022	04/30/2025	422,537							422,537	434,763		12,226	12,226
100088961	PHOENIX	AZ		11/15/2022	01/22/2025	541,200		(11,021)			(11,021)		530,179	530,179			
100088962	VOLCANO	HI		11/15/2022	01/22/2025	470,861		(3,729)			(3,729)		467,132	467,132			
100088963	LAVALLETTE	NJ		11/15/2022	11/22/2025	905,438		(21,034)			(21,034)		884,404	884,404			
100088966	OCALA	FL		11/15/2022	06/22/2025	191,983		581			581		192,564	192,564			
100088970	BISCAYNE PARK	FL		11/15/2022	03/22/2025	821,472		(12,883)			(12,883)		808,589	808,589			
100088980	TREASURE ISLAND	FL		11/15/2022	10/31/2025	276,749		230	21,722		(21,492)		255,256	223,195		(32,062)	(32,062)
100088981	TEMECULA	CA		11/15/2022	11/22/2025	451,947		(3,697)			(3,697)		448,250	448,250			
100088986	LAS VEGAS	NV		11/15/2022	06/22/2025	157,263		(2,769)			(2,769)		154,495	154,495			
100088991	PLANTATION	FL		11/15/2022	11/22/2025	585,619		(24,968)			(24,968)		560,651	560,651			
100088996	DAYTON	OH		11/15/2022	03/22/2025	99,732		(1,991)			(1,991)		97,741	97,741			
100089010	RIVERDALE	GA		11/04/2022	03/31/2025	128,299		(111)			(111)		128,189	121,584		(6,605)	(6,605)
100089011	HIALEAH	FL		11/04/2022	06/09/2025	360,880		(19,037)			(19,037)		341,844	341,844			
100089016	NORTH TOPSAIL BEACH	NC		11/04/2022	06/09/2025	423,022		(20,212)			(20,212)		402,810	402,810			
100089018	CADILLAC	MI		11/04/2022	03/31/2025	411,839		(239)			(239)		411,600	405,966		(5,634)	(5,634)
100089021	ELGIN	IL		11/04/2022	09/09/2025	192,979		8,104	19,722		(11,618)		181,360	181,360			
100089053	DESERT HOT SPRINGS	CA		01/06/2023	05/09/2025	387,474		(5,739)			(5,739)		381,735	381,735			
100089059	PALM SPRINGS	CA		01/06/2023	04/30/2025	2,349,231							2,349,231	1,715,580		(633,650)	(633,650)
100089070	SEVIERVILLE	TN		01/06/2023	02/09/2025	422,312		(17,695)			(17,695)		404,617	404,617			
100089203	ANACORTES	WA		11/18/2022	01/09/2025	424,696		(2,893)			(2,893)		421,803	421,803			
100089233	DIAMOND BAR	CA		01/26/2023	01/09/2025	2,418,753		(758)			(758)		2,417,996	2,417,996			
100089255	CLOSTER	NJ		01/26/2023	09/09/2025	783,240		(9,443)			(9,443)		773,797	773,797			
100089257	ST. PETERSBURG	FL		01/26/2023	04/30/2025	226,948							226,948	241,267		14,319	14,319
100089290	JOSHUA TREE	CA		01/26/2023	04/30/2025	456,922							456,922	434,626		(22,296)	(22,296)
100089388	KEY WEST	FL		11/17/2022	07/09/2025	957,265		2,635			2,635		959,900	959,900			
100089403	ARGYLE	TX		11/17/2022	08/09/2025	379,264		(5,853)			(5,853)		373,411	373,411			
100089413	BAKERSFIELD	CA		11/18/2022	05/09/2025	346,127		416			416		346,543	346,543			
100089418	AHWAHNEE	CA		11/18/2022	11/09/2025	280,899		(7,999)			(7,999)		272,900	272,900			
100089430	ATLANTA	GA		11/18/2022	10/09/2025	273,344		(4,429)			(4,429)		268,915	268,915			
100089433	KENMORE	WA		11/18/2022	06/09/2025	917,803		(8,752)			(8,752)		909,051	909,051			
100089434	MC MINNVILLE	TN		11/18/2022	10/09/2025	228,122		776			776		228,898	228,898			
100089559	LOS ANGELES	CA		01/30/2023	10/09/2025	1,842,726		(33,760)			(33,760)		1,808,966	1,808,966			
100089566	BARTO	PA		01/30/2023	04/09/2025	397,328		(9,328)			(9,328)		388,000	388,000			
100089600	CYPRESS	TX		01/30/2023	10/31/2025	585,699		3			3		585,703	634,578		48,875	48,875
100089614	OGDEN	IL		01/30/2023	06/09/2025	105,609		(6,367)			(6,367)		99,242	99,242			
100089635	BONSALL	CA		01/30/2023	04/30/2025	1,656,359							1,656,359	1,692,358		35,999	35,999
100089638	GILLETTE	WY		01/30/2023	05/09/2025	167,115		(8,461)			(8,461)		158,655	158,655			
100089643	HOLLYWOOD	FL		01/30/2023	04/09/2025	306,724		(20,817)			(20,817)		285,907	285,907			
100089658	UTRECHT	NLD		11/29/2022	01/21/2025	253,747						(760)	252,987	255,248	2,261		2,261
100089702	HELMOND	NLD		11/29/2022	01/21/2025	199,372						(597)	198,775	200,546	1,771		1,771
100089703	TILBURG	NLD		11/29/2022	07/21/2025	274,461						(822)	273,639	310,120	36,481		36,481
100089724	GRONINGEN	NLD		11/29/2022	05/20/2025	185,960						(557)	185,403	202,681	17,278		17,278
100089746	SUMMERVILLE	SC		12/02/2022	05/09/2025	216,347		(16,335)			(16,335)		200,013	200,013			
100089756	LOS ANGELES	CA		12/02/2022	03/09/2025	1,143,137		63			63		1,143,200	1,143,200			
100089758	BASS LAKE	CA		12/02/2022	01/09/2025	738,120		(3,880)			(3,880)		734,240	734,240			
100089759	CARBONDALE	CO		12/02/2022	03/09/2025	1,651,488		1,518			1,518		1,653,006	1,598,846		(54,161)	(54,161)
100089760	SOUTH ELGIN	IL		12/02/2022	01/09/2025	401,410		(327)			(327)		401,084	401,084			
100089767	WEST LINN	OR		12/02/2022	04/09/2025	425,495		(1,745)			(1,745)		423,750	423,750			
100089949	TEHACHAPI	CA		01/26/2023	08/09/2025	393,119		(9,451)			(9,451)		383,668	383,668			
100089952	AUBURNDALE	FL		01/26/2023	04/09/2025	275,123		(13,369)			(13,369)		261,754	261,754			
100089953	SCOTTSDALE	AZ		01/26/2023	11/09/2025	496,477		(21,974)			(21,974)		474,503	474,503			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089957	MAYWOOD	CA		01/26/2023	04/09/2025	494,297		(17,264)			(17,264)		477,032	477,032			
100089958	LONG BEACH	CA		01/26/2023	02/09/2025	790,444		(32,257)			(32,257)		758,186	758,186			
100089959	MESA	AZ		01/26/2023	06/09/2025	302,475		(13,144)			(13,144)		289,332	289,332			
100089963	NEWARK	NJ		01/26/2023	11/09/2025	447,076		(3,695)			(3,695)		443,381	443,381			
100089972	OKEECHOBEE	FL		01/26/2023	07/09/2025	163,000		(3,550)			(3,550)		159,449	159,449			
100089975	CHATTANOOGA	TN		01/26/2023	09/09/2025	120,469		(5,363)			(5,363)		115,106	115,106			
100089982	PONTE VEDRA BEACH	FL		01/13/2023	04/30/2025	1,648,146							1,648,146	1,663,863		15,717	15,717
100089986	PLEASANT PRAIRIE	WI		01/13/2023	04/22/2025	255,675		(10,814)			(10,814)		244,862	244,862			
100090007	LAS VEGAS	NV		01/13/2023	09/22/2025	403,121		3,789			3,789		406,910	406,910			
100090012	SANTA MARIA	CA		01/13/2023	06/22/2025	290,848		2,856			2,856		293,705	293,705			
100090013	SAN DIEGO	CA		01/13/2023	08/22/2025	327,364		(11,507)			(11,507)		315,858	315,858			
100090018	DENVER	CO		01/13/2023	10/31/2025	453,219		15	36,301		(36,285)		416,933	452,975		36,042	36,042
100090026	CLEVELAND	OH		01/13/2023	08/22/2025	100,079		(2,421)			(2,421)		97,658	97,658			
100090039	WAITSBURG	WA		01/13/2023	07/22/2025	169,731		(2,591)			(2,591)		167,140	167,140			
100090068	POWDER SPRINGS	GA		01/13/2023	11/22/2025	562,525		(9,480)			(9,480)		553,045	553,045			
100090084	LYNNWOOD	WA		01/13/2023	06/22/2025	612,041		(6,990)			(6,990)		605,051	605,051			
100090088	SHERWOOD	OR		01/13/2023	07/22/2025	679,312		(10,982)			(10,982)		668,330	668,330			
100090099	CERES	CA		01/13/2023	01/22/2025	581,007		(14,319)			(14,319)		566,688	566,688			
100090105	CONSHOHOCKEN	PA		01/13/2023	11/22/2025	733,422		(14,440)			(14,440)		718,982	718,982			
100090109	HOUSTON	TX		01/13/2023	04/30/2025	124,525		(84)			(84)		124,440	121,083		(3,357)	(3,357)
100090164	HOFFMAN ESTATES	IL		01/13/2023	03/22/2025	123,898		(5,556)			(5,556)		118,343	118,343			
100090168	SUNRISE	FL		01/13/2023	03/22/2025	254,097		53,044			53,044		307,141	307,141			
100090174	BALTIMORE	MD		01/13/2023	10/22/2025	101,725		(2,153)			(2,153)		99,571	99,571			
100090196	DELTONA	FL		01/13/2023	01/22/2025	281,784		(1,521)			(1,521)		280,263	280,263			
100090214	HONOLULU	HI		01/13/2023	05/22/2025	193,562		(6,919)			(6,919)		186,643	186,643			
100090223	TAMPA	FL		01/13/2023	03/22/2025	181,941		(4,516)			(4,516)		177,425	177,425			
100090229	MIAMI	FL		01/13/2023	06/22/2025	431,108		(12,817)			(12,817)		418,290	418,290			
100090233	GREER	SC		01/13/2023	03/22/2025	131,752		(5,749)			(5,749)		126,003	126,003			
100090235	NEW BRITAIN	CT		01/13/2023	03/22/2025	206,603		(7,222)			(7,222)		199,381	199,381			
100090249	LAS VEGAS	NV		01/13/2023	05/22/2025	218,741		(12,645)			(12,645)		206,097	206,097			
100090268	JACKSONVILLE	FL		01/13/2023	03/31/2025	117,399		(89)			(89)		117,309	114,856		(2,453)	(2,453)
100090279	ONTARIO	CA		01/13/2023	05/22/2025	558,278		(15,979)			(15,979)		542,299	542,299			
100090304	EAST LONDON	GBR		12/15/2022	03/20/2025	668,361						(18,213)	650,148	691,538		41,390	41,390
100090308	CAMAS	WA		01/06/2023	01/09/2025	1,204,489		(23,027)			(23,027)		1,181,461	1,181,461			
100090324	SOUTHAMPTON	PA		01/06/2023	10/31/2025	259,994			18,239		(18,240)		241,754	254,459		12,705	12,705
100090332	SAN JOSE	CA		12/22/2022	05/09/2025	1,559,127		5,641			5,641		1,564,769	1,564,769			
100090339	CARBONDALE	CO		12/22/2022	08/09/2025	2,598,540		33,960			33,960		2,632,500	2,632,500			
100090341	LOS LUNAS	NM		12/22/2022	05/09/2025	294,143		5,160			5,160		299,304	299,304			
100090343	LAS VEGAS	NV		12/22/2022	04/30/2025	206,653							206,653	205,249		(1,404)	(1,404)
100090347	AURORA	CO		02/03/2023	04/30/2025	988,081		(4)			(4)		988,077	1,014,799		26,721	26,721
100090363	KISSIMMEE	FL		02/03/2023	03/31/2025	526,989		(161)			(161)		526,829	532,963		6,134	6,134
100090369	SURPRISE	AZ		02/03/2023	03/31/2025	122,211		(84)			(84)		122,127	123,307		1,180	1,180
100090390	GARDEN GROVE	CA		12/28/2022	02/09/2025	838,978		(21,091)			(21,091)		817,887	817,887			
100090420	PARAMOUNT	CA		12/28/2022	02/09/2025	219,594		(9,891)			(9,891)		209,703	209,703			
100090427	SAN DIEGO	CA		12/28/2022	01/09/2025	420,561		(6,017)			(6,017)		414,544	414,544			
100090587	ROTTERDAM	NLD		12/28/2022	04/22/2025	315,889						7,626	323,515	348,299		24,784	24,784
100090599	UTRECHT	NLD		12/28/2022	07/21/2025	214,390						5,176	219,566	242,284		22,718	22,718
100090600	UTRECHT	NLD		12/28/2022	07/21/2025	4,577						111	4,688	5,159		472	472
100090607	UTRECHT	NLD		12/28/2022	08/20/2025	109,346						2,640	111,986	123,145		11,159	11,159
100090612	LAKE HIAWATHA	NJ		12/29/2022	01/09/2025	348,764		(12,364)			(12,364)		336,400	336,400			
100090634	MARYSVILLE	CA		12/29/2022	07/09/2025	335,639		(7,983)			(7,983)		327,656	327,656			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090635	WATERBURY	CT		12/29/2022	10/31/2025	193,817			11,103		(11,103)		182,714	196,876		14,162	14,162
100090696	ROOSEVELT	NY		12/29/2022	11/09/2025	468,505		(11,563)			(11,563)		456,942	456,942			
100090702	SAN ANTONIO	TX		12/29/2022	04/30/2025	136,196							136,196	134,434		(1,762)	(1,762)
100090705	SYRACUSE	NY		12/29/2022	05/09/2025	77,962		8,625			8,625		86,587	86,587			
100090708	JERSEY CITY	NJ		12/29/2022	05/09/2025	1,270,136		(38,427)			(38,427)		1,231,709	1,129,415		(102,293)	(102,293)
100090715	WARETOWN	NJ		12/29/2022	06/09/2025	174,582		(5,444)			(5,444)		169,138	169,138			
100090725	LAUDERHILL	FL		12/29/2022	02/09/2025	124,067		(2,078)			(2,078)		121,989	121,989			
100090732	BALTIMORE	MD		12/29/2022	04/30/2025	138,010							138,010	156,828		18,818	18,818
100090734	SAN CLEMENTE	CA		01/09/2023	01/09/2025	1,167,027		11,116			11,116		1,178,143	1,178,143			
100090760	LEBANON	NJ		02/28/2023	05/09/2025	383,690		(10,926)			(10,926)		372,764	372,764			
100090771	LOS ANGELES	CA		02/28/2023	09/09/2025	545,214		(26,088)			(26,088)		519,126	519,126			
100090789	NOLANVILLE	TX		02/28/2023	08/09/2025	280,666		(12,204)			(12,204)		268,462	268,462			
100090791	ESCONDIDO	CA		02/28/2023	10/09/2025	617,742		(1,731)			(1,731)		616,011	616,011			
100090841	BOUND BROOK	NJ		01/06/2023	10/09/2025	373,379		(4,595)			(4,595)		368,784	368,784			
100090842	DESTIN	FL		01/06/2023	10/31/2025	242,186		27	40,776		(40,748)		201,438	178,925		(22,513)	(22,513)
100090849	MORRO BAY	CA		01/06/2023	01/09/2025	119,123		(4,209)			(4,209)		114,914	114,914			
100090857	NEWARK	NJ		01/06/2023	09/09/2025	412,620		(498)			(498)		412,122	412,122			
100090875	SOUTH EASTON	MA		01/31/2023	06/09/2025	439,266		17,643			17,643		456,909	456,909			
100090887	CHATSWORTH	CA		01/31/2023	10/31/2025	861,579		239	5,813		(5,574)		856,004	903,842		47,838	47,838
100090893	SHAVER LAKE	CA		01/31/2023	10/09/2025	542,270		11,169			11,169		553,439	553,439			
100090899	SANTA CLARA	CA		01/31/2023	04/09/2025	1,104,056		21,195			21,195		1,125,251	1,125,251			
100090901	LOS ANGELES	CA		01/31/2023	10/09/2025	531,922		18,256			18,256		550,178	550,178			
100090916	KISSIMMEE	FL		01/31/2023	10/09/2025	296,354		(2,360)			(2,360)		293,995	293,995			
100090925	FLEMING ISLAND	FL		01/31/2023	08/09/2025	438,221		992			992		439,214	439,214			
100090930	BALTIMORE	MD		01/31/2023	05/09/2025	136,095		(5,934)			(5,934)		130,161	130,161			
100090932	LOS ANGELES	CA		01/31/2023	11/09/2025	741,337		38,663			38,663		780,000	780,000			
100090942	MARICOPA	AZ		01/31/2023	11/09/2025	368,182		20,314			20,314		388,496	388,496			
100090943	HARRISON	NJ		01/31/2023	06/09/2025	455,614		(15,210)			(15,210)		440,404	440,404			
100090944	ANAHEIM	CA		01/31/2023	06/09/2025	660,729		(23,607)			(23,607)		637,121	637,121			
100090954	EVERETT	WA		01/31/2023	06/09/2025	465,459		(14,296)			(14,296)		451,163	451,163			
100090955	SANTA ANA	CA		01/31/2023	02/09/2025	473,936		(12,341)			(12,341)		461,595	461,595			
100090956	LONG BEACH	CA		01/31/2023	03/09/2025	7,345		(17)			(17)		7,328	7,328			
100090964	WATERBURY	CT		01/31/2023	11/09/2025	224,009		(5,310)			(5,310)		218,699	218,699			
100090968	LOS ANGELES	CA		01/31/2023	09/09/2025	486,952		(17,727)			(17,727)		469,225	469,225			
100090969	DORAL	FL		01/31/2023	09/09/2025	1,130,805		(21,856)			(21,856)		1,108,950	1,180,563		71,613	71,613
100090970	OXNARD	CA		01/31/2023	05/09/2025	386,796		(11,796)			(11,796)		375,000	375,000			
100090977	ENCINITAS	CA		01/31/2023	03/09/2025	902,661		(17,299)			(17,299)		885,362	885,362			
100090982	DANBURY	CT		01/31/2023	01/09/2025	394,821		(2,821)			(2,821)		392,000	392,000			
100090985	SHERMAN OAKS	CA		01/31/2023	05/09/2025	1,040,112		(27,920)			(27,920)		1,012,192	1,012,192			
100090987	LOS ANGELES (AREA OF NORTHRIDG	CA		01/31/2023	04/30/2025	1,103,839		(14)			(14)		1,103,825	1,170,697		66,872	66,872
100090998	HAYWARD	CA		01/31/2023	04/09/2025	653,607		(15,170)			(15,170)		638,437	638,437			
100091000	LUTZ	FL		01/31/2023	11/09/2025	1,014,137		(16,061)			(16,061)		998,076	998,076			
100091008	LAS VEGAS	NV		01/31/2023	03/09/2025	412,865		(13,136)			(13,136)		399,730	399,730			
100091030	LOS ANGELES	CA		01/31/2023	11/09/2025	454,346		(22,922)			(22,922)		431,424	431,424			
100091034	HILLSBORO	OR		01/31/2023	06/09/2025	285,825		(23,631)			(23,631)		262,194	262,194			
100091056	SAN BERNARDINO	CA		01/31/2023	01/09/2025	458,751		(17,888)			(17,888)		440,864	440,864			
100091060	FORT MYERS	FL		01/31/2023	03/09/2025	629,970		(5,869)			(5,869)		624,101	624,101			
100091061	FONTANA	CA		01/31/2023	04/30/2025	667,114		(6)			(6)		667,109	701,689		34,580	34,580
100091066	SANTA CLARITA	CA		01/31/2023	01/09/2025	722,407		(9,139)			(9,139)		713,268	713,268			
100091068	TACOMA	WA		01/31/2023	10/31/2025	628,871			33,829		(33,829)		595,042	657,592		62,550	62,550
100091081	BOCA RATON	FL		01/31/2023	04/09/2025	1,350,460		(1,175)			(1,175)		1,349,285	1,349,285			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091100	SANDY SPRINGS	GA		01/31/2023	09/09/2025	475,557		(24,390)			(24,390)		451,167	451,167			
100091103	LOS ANGELES	CA		01/31/2023	01/09/2025	346,345		(16,144)			(16,144)		330,200	330,200			
100091108	FRAZIER PARK	CA		01/31/2023	04/30/2025	265,737		(22)			(22)		265,715	269,135		3,420	3,420
100091129	LOS ANGELES	CA		01/31/2023	01/09/2025	618,275		17,725			17,725		636,000	636,000			
100091139	TEMECULA	CA		01/31/2023	04/09/2025	199,268		6,381			6,381		205,648	205,648			
100091188	DENTON	TX		01/31/2023	11/09/2025	213,313		(12,923)			(12,923)		200,391	200,391			
100091197	ORLANDO	FL		01/31/2023	07/09/2025	375,211		21,271			21,271		396,482	396,482			
100091210	OCALA	FL		01/31/2023	05/09/2025	195,809		(14,204)			(14,204)		181,605	181,605			
100091212	DALLAS	TX		01/31/2023	07/09/2025	128,385		(7,335)			(7,335)		121,050	121,050			
100091213	BALTIMORE	MD		01/31/2023	03/31/2025	360,717		(121)			(121)		360,596	375,554		14,958	14,958
100091216	SMITHFIELD	NC		01/31/2023	10/09/2025	169,471		(8,971)			(8,971)		160,500	160,500			
100091221	GRAND PRAIRIE	TX		01/31/2023	03/31/2025	177,458		(134)			(134)		177,324	171,885		(5,438)	(5,438)
100091225	SPARTA	TN		01/31/2023	06/09/2025	182,936		(6,056)			(6,056)		176,880	176,880			
100091226	INDIO	CA		01/31/2023	08/09/2025	345,970		(22,448)			(22,448)		323,522	323,522			
100091244	LANCASTER	CA		01/31/2023	04/09/2025	218,595		(10,595)			(10,595)		208,000	208,000			
100091257	HARVEYS LAKE	PA		01/31/2023	01/09/2025	176,484		(8,194)			(8,194)		168,291	168,291			
100091258	SOUTH GATE	CA		01/31/2023	04/30/2025	549,230		(108)			(108)		549,123	557,689		8,567	8,567
100091264	LOS ANGELES	CA		01/31/2023	11/09/2025	591,513		(6,513)			(6,513)		585,000	585,000			
100091269	TAMPA	FL		01/31/2023	05/09/2025	226,795		(12,067)			(12,067)		214,728	214,728			
100091272	BENBROOK	TX		01/31/2023	09/09/2025	220,456		(1,084)			(1,084)		219,371	219,371			
100091275	WASHINGTON	DC		01/31/2023	04/09/2025	385,628		(18,110)			(18,110)		367,518	367,518			
100091286	OCALA	FL		01/31/2023	06/09/2025	181,187		(9,062)			(9,062)		172,125	172,125			
100091289	CHICAGO	IL		01/31/2023	04/30/2025	161,928							161,928	163,918		1,990	1,990
100091291	MCDONOUGH	GA		01/31/2023	05/09/2025	281,582		(13,035)			(13,035)		268,548	268,548			
100091309	NORTH ATTLEBORO	MA		01/13/2023	02/28/2025	621,094		297			297		621,390	621,117		(274)	(274)
100091311	ATLANTA	GA		01/13/2023	07/09/2025	452,834		39,294			39,294		492,129	492,129			
100091320	BERLIN	CT		01/13/2023	01/09/2025	327,155		(4,005)			(4,005)		323,150	323,150			
100091334	OLYMPIA	WA		01/13/2023	06/09/2025	420,913		(6,428)			(6,428)		414,485	414,485			
100091340	MAZATLAN	MEX		01/17/2023	09/15/2025	147,999							147,999	147,999			
100091358	TIJUANA	MEX		01/17/2023	06/15/2025	162,164							162,164	162,164			
100091360	NEWARK	NJ		02/22/2023	05/17/2025	469,488		(5,232)			(5,232)		464,256	464,256			
100091372	CAPE CHARLES	VA		02/22/2023	04/17/2025	578,130		(1,662)			(1,662)		576,468	576,468			
100091377	MIAMI	FL		02/22/2023	04/17/2025	287,208		967			967		288,174	288,174			
100091387	DUCK CREEK VILLAGE	UT		02/22/2023	01/17/2025	525,502		9,236			9,236		534,738	534,738			
100091407	EL PASO	TX		02/22/2023	06/17/2025	171,419		530			530		171,949	171,949			
100091423	WESTMINSTER	CO		02/22/2023	03/17/2025	182,231		(5,525)			(5,525)		176,706	176,706			
100091431	COLORADO SPRINGS	CO		02/22/2023	10/17/2025	228,665		(1,402)			(1,402)		227,262	227,262			
100091434	OAKLAND	NJ		02/22/2023	06/17/2025	596,371		(10,276)			(10,276)		586,095	586,095			
100091463	MEMPHIS	TN		01/20/2023	04/30/2025	365,650							365,650	356,239		(9,411)	(9,411)
100091465	CEDARTOWN	GA		01/20/2023	01/09/2025	177,689		(4,313)			(4,313)		173,376	173,376			
100091480	KEARNY	NJ		01/20/2023	01/09/2025	316,985		(5,911)			(5,911)		311,075	311,075			
100091482	BROOKLYN	NY		01/20/2023	03/09/2025	324,130		(10,763)			(10,763)		313,367	313,367			
100091486	LOS ANGELES	CA		01/20/2023	05/09/2025	120,535		(2,963)			(2,963)		117,572	117,572			
100091498	IRVINGTON	NJ		01/20/2023	04/09/2025	449,591		(6,784)			(6,784)		442,807	442,807			
100091504	BOCA RATON	FL		01/20/2023	04/09/2025	383,165		22,031			22,031		405,196	405,196			
100091505	AKRON	OH		01/20/2023	04/30/2025	98,759							98,759	95,546		(3,214)	(3,214)
100091507	TOMS RIVER	NJ		01/20/2023	06/09/2025	297,234		(5,552)			(5,552)		291,682	291,682			
100091512	HOLLYWOOD	FL		01/20/2023	01/09/2025	574,958		(12,905)			(12,905)		562,053	562,053			
100091515	THE BRONX	NY		01/20/2023	10/31/2025	571,009			10,195		(10,195)		560,815	595,332		34,517	34,517
100091525	ROSEDALE	NY		01/20/2023	04/30/2025	298,376							298,376	299,505		1,128	1,128
100091535	PHILADELPHIA	PA		01/20/2023	04/30/2025	226,588							226,588	156,933		(69,654)	(69,654)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091536	PHILADELPHIA	PA		01/20/2023	04/30/2025	243,894							243,894	205,070		(38,824)	(38,824)
100091542	BROOKLYN	NY		01/20/2023	09/09/2025	1,764,278		194,166	88,975		105,191		1,869,470	1,869,470			
100091549	PITTSBURGH	PA		01/20/2023	06/09/2025	76,207		(2,180)			(2,180)		74,027	74,027			
100091558	CITRUS HEIGHTS	CA		03/07/2023	10/31/2025	759,703		12	43,858		(43,846)		715,857	539,750		(176,107)	(176,107)
100091559	LANCASTER	CA		03/07/2023	06/09/2025	394,106		(15,100)			(15,100)		379,006	379,006			
100091561	OLIVET	MI		03/07/2023	04/30/2025	159,711		(17)			(17)		159,694	155,515		(4,179)	(4,179)
100091574	LOS ANGELES	CA		03/07/2023	05/09/2025	576,880		(13,847)			(13,847)		563,033	563,033			
100091581	RANCHO CUCAMONGA	CA		03/07/2023	04/09/2025	437,655		(25,585)			(25,585)		412,070	412,070			
100091590	BAKERSFIELD	CA		03/07/2023	09/09/2025	315,334		(7,204)			(7,204)		308,130	308,130			
100091591	PINON HILLS	CA		03/07/2023	08/09/2025	428,333		19,782			19,782		448,116	448,116			
100091594	ROYAL PALM BEACH	FL		03/07/2023	01/09/2025	424,708		(18,268)			(18,268)		406,440	406,440			
100091597	SAN DIEGO	CA		03/07/2023	10/09/2025	589,426		(20,855)			(20,855)		568,571	568,571			
100091600	MURRAYVILLE	GA		03/07/2023	09/09/2025	271,483		(13,142)			(13,142)		258,341	258,341			
100091603	GARDEN GROVE	CA		03/07/2023	10/09/2025	582,896		(15,896)			(15,896)		567,000	567,000			
100091604	SEAL BEACH	CA		03/07/2023	07/09/2025	159,176		(11,176)			(11,176)		148,000	148,000			
100091605	IPSWICH	MA		03/07/2023	03/31/2025	760,592		(494)			(494)		760,097	769,430		9,332	9,332
100091606	STILWELL	OK		03/07/2023	03/31/2025	234,052		(99)			(99)		233,953	238,360		4,408	4,408
100091607	WASHINGTON	DC		03/07/2023	04/30/2025	493,866							493,866	362,112		(131,755)	(131,755)
100091608	ORLANDO	FL		03/07/2023	04/09/2025	272,904		(2,569)			(2,569)		270,335	270,335			
100091611	CLARKSTON	WA		03/07/2023	10/31/2025	246,903		30	21,162		(21,132)		225,772	237,644		11,873	11,873
100091614	CLARKSTON	WA		03/07/2023	10/31/2025	183,159		29	16,104		(16,075)		167,084	176,928		9,843	9,843
100091631	RIVERDALE	GA		03/07/2023	03/31/2025	224,192		(142)			(142)		224,051	221,859		(2,192)	(2,192)
100091633	HOUSTON	TX		03/07/2023	03/31/2025	610,726		(60)			(60)		610,666	626,925		16,260	16,260
100091636	DALLAS	PA		03/07/2023	11/09/2025	207,107		(7,607)			(7,607)		199,500	199,500			
100091642	VALLEY VILLAGE	CA		01/27/2023	07/09/2025	833,151		(12,798)			(12,798)		820,352	820,352			
100091649	RATHDRUM	ID		01/27/2023	10/09/2025	555,254		(14,985)			(14,985)		540,269	540,269			
100091652	FRANKLIN	TN		01/27/2023	03/09/2025	816,859		(25,660)			(25,660)		791,199	791,199			
100091656	LAKEWOOD	CO		01/27/2023	11/09/2025	326,814		791			791		327,604	327,604			
100091657	TOMALES	CA		01/27/2023	02/09/2025	1,323,454		(32,862)			(32,862)		1,290,592	1,290,592			
100091677	MIAMI	FL		01/27/2023	03/09/2025	407,917		3,083			3,083		411,000	411,000			
100091678	LAKE ELSINORE	CA		01/27/2023	04/30/2025	639,958		(28)			(28)		639,930	662,798		22,868	22,868
100091679	ATLANTA	GA		01/27/2023	04/30/2025	401,836							401,836	405,281		3,445	3,445
100091680	ARIZONA CITY	AZ		01/27/2023	11/09/2025	245,703		8,428			8,428		254,131	254,131			
100091691	NAPLES	FL		03/24/2023	09/09/2025	490,697		(2,735)			(2,735)		487,962	487,962			
100091693	MIAMI	FL		03/24/2023	11/09/2025	392,771		(6,972)			(6,972)		385,799	385,799			
100091696	WIMBERLEY	TX		03/24/2023	08/09/2025	816,190		(37,481)			(37,481)		778,708	778,708			
100091705	FRAZIER PARK	CA		03/24/2023	07/09/2025	210,445		(4,559)			(4,559)		205,885	205,885			
100091707	SPARTANBURG	SC		03/24/2023	09/09/2025	308,926		(5,682)			(5,682)		303,244	303,244			
100091711	SUGAR LAND	TX		03/24/2023	05/09/2025	583,365		(11,866)			(11,866)		571,499	571,499			
100091715	HOUSTON	TX		03/24/2023	10/09/2025	993,668		(13,712)			(13,712)		979,956	979,956			
100091726	WAIANAE	HI		03/24/2023	08/09/2025	259,626		(18,216)			(18,216)		241,410	241,410			
100091728	WAIANAE	HI		03/24/2023	06/09/2025	260,277		(18,916)			(18,916)		241,361	241,361			
100091730	CLEVELAND	OH		03/24/2023	11/09/2025	301,551		(1,551)			(1,551)		300,000	300,000			
100091736	FORT PIERCE	FL		03/24/2023	10/31/2025	115,688			3,111		(3,111)		112,577	125,492		12,914	12,914
100091746	ROCKBRIDGE	OH		03/24/2023	03/31/2025	308,453		(134)			(134)		308,319	308,898		578	578
100091750	ATLANTA	GA		03/24/2023	11/09/2025	461,337		(12,535)			(12,535)		448,802	448,802			
100091754	CANDLER	NC		03/24/2023	03/31/2025	478,929		(172)			(172)		478,758	484,808		6,051	6,051
100091756	GREENSBORO	NC		03/24/2023	02/09/2025	105,485		(5,709)			(5,709)		99,777	99,777			
100091759	GREEN BAY	WI		03/24/2023	11/09/2025	130,638		(10,958)			(10,958)		119,680	119,680			
100091760	JACKSONVILLE	FL		03/24/2023	04/30/2025	301,085							301,085	306,373		5,289	5,289
100091763	ELLIJAY	GA		03/24/2023	03/31/2025	434,898		(82)			(82)		434,816	458,234		23,418	23,418

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091765	MIAMI	FL		03/24/2023	07/09/2025	324,891		4,430			4,430		329,321	329,321			
100091776	TEMPE	AZ		01/30/2023	05/09/2025	1,518,460		(37,979)			(37,979)		1,480,481	1,480,481			
100091777	ARLINGTON HEIGHTS	IL		01/30/2023	08/09/2025	203,562		(6,230)			(6,230)		197,332	197,332			
100091782	HOLLISTER	CA		01/30/2023	08/09/2025	962,127		(21,120)			(21,120)		941,007	941,007			
100091821	GARLAND	TX		01/30/2023	04/09/2025	796,068		(22,088)			(22,088)		773,980	773,980			
100091858	BOSTON	MA		01/30/2023	09/09/2025	361,459		(7,350)			(7,350)		354,109	354,109			
100091863	DORAL	FL		01/30/2023	11/09/2025	1,090,228		(23,835)			(23,835)		1,066,393	1,066,393			
100091871	SEATTLE	WA		01/30/2023	09/09/2025	392,144		(13,263)			(13,263)		378,881	378,881			
100091891	LEEUWARDEN	NLD		01/27/2023	11/20/2025	111,856						5,486	117,342	124,612	7,270		7,270
100091909	DEN HAAG	NLD		01/27/2023	01/21/2025	384,245						18,845	403,090	386,507	(16,583)		(16,583)
100091914	ECHT/LIMBURG	NLD		01/27/2023	08/20/2025	504,904						24,763	529,667	568,650	38,983		38,983
100091915	GRONINGEN	NLD		01/27/2023	01/21/2025	113,927						5,587	119,515	114,597	(4,918)		(4,918)
100091934	DAVENPORT	FL		02/03/2023	03/31/2025	689,047		(149)			(149)		688,898	708,456		19,558	19,558
100091944	DECATUR	GA		02/03/2023	10/31/2025	287,318		72	22,548		(22,476)		264,842	283,734		18,892	18,892
100091954	PASADENA	CA		02/07/2023	06/09/2025	515,430		(15,430)			(15,430)		500,000	500,000			
100091958	MIDDLEBURG	FL		02/07/2023	02/09/2025	150,557		(8,221)			(8,221)		142,336	142,038		(298)	(298)
100091966	(SHERMAN OAKS AREA)LOS ANGELES	CA		02/07/2023	10/09/2025	3,582,271		(82,271)			(82,271)		3,500,000	3,500,000			
100091967	(TARZANA AREA) LOS ANGELES	CA		02/07/2023	08/09/2025	1,687,582		(32,292)			(32,292)		1,655,290	1,655,290			
100091970	LA PUENTE	CA		02/07/2023	10/09/2025	455,473		(21,952)			(21,952)		433,521	433,521			
100091971	COLUMBUS	OH		02/07/2023	02/09/2025	152,120		(7,877)			(7,877)		144,243	144,243			
100091975	STOCKTON	CA		02/07/2023	01/09/2025	22,847		(222)			(222)		22,625	22,625			
100091985	LOUISVILLE	KY		02/09/2023	04/30/2025	177,190							177,190	189,981		12,791	12,791
100091990	WATERBURY	CT		02/09/2023	03/09/2025	267,848		(7,834)			(7,834)		260,014	260,014			
100091998	DIXMOOR	IL		02/09/2023	10/31/2025	119,231			2,199		(2,199)		117,032	133,301		16,269	16,269
100092003	PITTSBURGH	PA		02/09/2023	04/30/2025	118,753							118,753	111,589		(7,163)	(7,163)
100092016	RIVERDALE	GA		02/09/2023	01/09/2025	181,054		(3,857)			(3,857)		177,197	177,197			
100092018	HOUSTON	TX		02/09/2023	10/31/2025	143,312		(12)	7,758		(7,771)		135,541	147,159		11,618	11,618
100092024	NORTH CASTLE	NY		02/09/2023	03/09/2025	583,763		(12,599)			(12,599)		571,164	571,164			
100092038	POTTSTOWN	PA		02/09/2023	04/30/2025	96,255							96,255	92,633		(3,622)	(3,622)
100092041	POTTSTOWN	PA		02/09/2023	04/30/2025	78,465							78,465	69,774		(8,691)	(8,691)
100092066	RICHMOND HILL	NY		02/09/2023	10/31/2025	1,092,651		(11)	192,857		(192,868)		899,782	1,211,033		311,251	311,251
100092067	CHEEKTOWAGA	NY		02/09/2023	03/09/2025	17,131		(379)			(379)		16,751	16,751			
100099549	SPRING	TX		02/17/2023	03/09/2025	1,393,802		(45,691)			(45,691)		1,348,110	1,348,110			
100099550	FORT WORTH	TX		02/17/2023	05/09/2025	1,084,888		(28,096)			(28,096)		1,056,792	1,056,792			
100099553	LAKELAND	FL		02/17/2023	05/09/2025	272,358		(7,136)			(7,136)		265,221	265,221			
100099562	BRUSH PRAIRIE	WA		02/17/2023	04/30/2025	552,436							552,436	574,720		22,284	22,284
100099571	BEAUMONT	CA		04/06/2023	10/09/2025	435,544		1,657			1,657		437,201	437,201			
100099594	MARIETTA	GA		04/06/2023	01/09/2025	426,235		(21,999)			(21,999)		404,236	404,236			
100099599	GRAND PRAIRIE	TX		04/06/2023	03/09/2025	370,676		(15,118)			(15,118)		355,558	355,558			
100099602	TITUSVILLE	FL		04/06/2023	05/01/2025	359,667		(4,714)			(4,714)		354,954	354,954			
100099612	LOS ANGELES	CA		04/06/2023	04/30/2025	2,745,275							2,745,275	2,866,727		121,452	121,452
100099618	JACKSONVILLE	FL		04/06/2023	04/30/2025	1,997,196							1,997,196	1,875,798		(121,398)	(121,398)
100099623	DACULA	GA		04/06/2023	04/30/2025	794,761		1,793			1,793		796,554	699,131		(97,423)	(97,423)
100099624	SCOTTSDALE	AZ		04/06/2023	08/09/2025	371,413		(3,570)			(3,570)		367,842	367,842			
100099627	INDIO	CA		04/06/2023	01/09/2025	458,714		(16,107)			(16,107)		442,608	442,608			
100099632	LAVERGNE	TN		04/06/2023	11/09/2025	908,684		11,833			11,833		920,516	920,516			
100099636	SELLERSVILLE	PA		04/06/2023	10/31/2025	267,408		989			989		268,397	246,295		(22,102)	(22,102)
100099647	MAMMOTH CAVE	KY		04/06/2023	03/31/2025	597,384		(96)			(96)		597,288	616,415		19,127	19,127
100099660	MINNETONKA	MN		04/06/2023	04/30/2025	321,532							321,532	342,075		20,543	20,543
100099681	GLENDALE	AZ		04/06/2023	07/09/2025	371,243		(6,102)			(6,102)		365,140	365,140			
100099682	CINCINNATI	OH		04/06/2023	02/09/2025	115,842		(3,985)			(3,985)		111,857	111,857			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099686	NEW SMYRNA BEACH	FL		04/06/2023	05/09/2025	322,632		6,107			6,107		328,738	328,738			
100099709	LAKE FOREST	CA		02/28/2023	01/09/2025	1,484,657		1,562			1,562		1,486,219	1,486,219			
100099723	ROTTERDAM	NLD		02/27/2023	02/20/2025	217,238						5,244	222,483	220,250	(2,232)		(2,232)
100099728	SCHIEDAM/VLAARDINGEN	NLD		02/27/2023	05/20/2025	170,891						4,126	175,016	186,196	11,180		11,180
100099738	WEST BABYLON	NY		02/28/2023	03/09/2025	417,797		(13,561)			(13,561)		404,236	404,236			
100099767	JACKSONVILLE	FL		02/28/2023	04/30/2025	171,728							171,728	164,447	(7,281)		(7,281)
100099774	SPRING LAKE	MI		02/28/2023	04/09/2025	77,493		(1,415)			(1,415)		76,078	76,078			
100099801	MILLVILLE	NJ		02/28/2023	02/09/2025	150,602		(3,100)			(3,100)		147,502	147,502			
100099802	TRENTON	NJ		02/28/2023	02/09/2025	175,717		(4,194)			(4,194)		171,524	171,524			
100099815	EDINBURG	TX		02/28/2023	04/30/2025	288,856							288,856	342,517	53,661		53,661
100099824	ATLANTA	GA		02/28/2023	08/09/2025	210,175		(3,412)			(3,412)		206,763	191,351	(15,412)		(15,412)
100099830	NEWARK	NJ		02/28/2023	04/30/2025	309,621							309,621	321,672	12,051		12,051
100099831	IRVINGTON	NJ		02/28/2023	04/30/2025	524,542							524,542	496,513	(28,029)		(28,029)
100099843	KANSAS CITY	MO		02/28/2023	08/09/2025	190,219		(5,429)			(5,429)		184,790	184,790			
100099846	CLEVELAND	OH		02/28/2023	01/09/2025	82,333		(2,247)			(2,247)		80,086	80,086			
100099848	BALTIMORE	MD		02/28/2023	10/31/2025	183,021		(848)	9,625		(10,474)		172,548	131,948	(40,600)		(40,600)
100099855	NORTHRIDGE	CA		03/07/2023	11/09/2025	647,167		34,188			34,188		681,355	681,355			
100099858	BREA	CA		03/07/2023	10/31/2025	698,073		9	13,519		(13,510)		684,562	734,499		49,937	49,937
100099867	LOGANVILLE	GA		03/28/2023	02/22/2025	449,141		(13,084)			(13,084)		436,057	436,057			
100099877	WOODBRIDGE	VA		03/28/2023	02/22/2025	615,869		(16,333)			(16,333)		599,535	599,535			
100099878	COLORADO SPRINGS	CO		03/28/2023	10/31/2025	133,883		10	29,456		(29,446)		104,438	128,752		24,314	24,314
100099879	POWELL	OH		03/28/2023	04/30/2025	842,978							842,978	800,331	(42,646)		(42,646)
100099886	PALM SPRINGS	CA		03/28/2023	09/22/2025	1,215,125		(26,639)			(26,639)		1,188,486	1,188,486			
100099887	MARATHON	FL		03/28/2023	03/22/2025	2,635,151		(56,139)			(56,139)		2,579,012	2,579,012			
100099899	ONTARIO	CA		03/28/2023	01/22/2025	461,515		2,560			2,560		464,076	464,076			
100099901	LOS ANGELES	CA		03/28/2023	10/31/2025	1,677,736		(30)	47,439		(47,468)		1,630,267	1,722,183		91,916	91,916
100099902	HENDERSON	NV		03/28/2023	03/22/2025	780,308		26,972			26,972		807,280	807,280			
100099912	SARCOXIE	MO		03/28/2023	01/22/2025	100,280		(5,564)			(5,564)		94,716	94,716			
100099925	KENNEWICK	WA		03/28/2023	01/22/2025	473,782		(9,361)			(9,361)		464,421	464,421			
100099932	FONTANA	CA		03/28/2023	03/22/2025	248,499		(6,750)			(6,750)		241,749	241,749			
100099933	GEORGETOWN	TX		03/28/2023	06/22/2025	428,556		(6,386)			(6,386)		422,170	422,170			
100099936	CADDO MILLS	TX		03/28/2023	04/30/2025	214,634		(11)			(11)		214,624	206,337	(8,287)		(8,287)
100099937	COATESVILLE	PA		03/28/2023	09/22/2025	92,006		1,320			1,320		93,326	93,326			
100099938	CARPENTERSVILLE	IL		03/28/2023	10/22/2025	167,033		(4,233)			(4,233)		162,800	162,800			
100100001	LAS VEGAS	NV		03/28/2023	10/22/2025	349,147		853			853		350,000	350,000			
100100016	TRUMBULL	CT		03/28/2023	10/31/2025	542,084		18	16,322		(16,304)		525,781	540,934	15,153		15,153
100100021	MEMPHIS	TN		03/28/2023	05/22/2025	725,130		(23,075)			(23,075)		702,055	702,055			
100100023	VENICE	CA		03/28/2023	10/31/2025	2,875,992		484	118,504		(118,019)		2,757,973	2,885,062		127,090	127,090
100100024	FAIRFIELD	CA		03/28/2023	06/22/2025	366,703		(5,159)			(5,159)		361,544	361,544			
100100028	DENVER	CO		03/28/2023	04/30/2025	313,137							313,137	306,910	(6,227)		(6,227)
100100031	BALTIMORE	MD		03/28/2023	06/22/2025	317,463		7,061			7,061		324,524	324,524			
100100035	PORTLAND	ME		03/28/2023	10/31/2025	867,020		(265)			(265)		866,755	803,250	(63,505)		(63,505)
100100041	STEVENS POINT	WI		03/28/2023	10/22/2025	153,817		(5,495)			(5,495)		148,322	148,322			
100100047	NEWPORT	OR		03/28/2023	10/22/2025	205,400		(26,958)			(26,958)		178,442	178,442			
100100055	ATLANTA	GA		03/28/2023	09/22/2025	239,822		2,473	10,874		(8,401)		231,420	231,420			
100100065	GIBSONTON	FL		03/28/2023	05/22/2025	156,421		(2,421)			(2,421)		154,000	154,000			
100100071	BAYONNE	NJ		03/28/2023	07/22/2025	497,783		8,379			8,379		506,163	506,163			
100100074	KATY	TX		03/28/2023	10/22/2025	259,944		(8,544)			(8,544)		251,400	251,400			
100100077	BONITA SPRINGS	FL		03/28/2023	10/31/2025	313,999		51	23,692		(23,642)		290,357	313,009		22,652	22,652
100100087	FAYETTEVILLE	NC		03/28/2023	05/22/2025	109,613		(5,672)			(5,672)		103,941	103,941			
100100095	CHICAGO	IL		03/28/2023	03/31/2025	379,993		(82)			(82)		379,912	409,806		29,894	29,894

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100096	LAKEWOOD RANCH	FL		03/28/2023	10/31/2025	409,612			11,206		(11,206)		398,407	423,633		25,227	25,227
100100117	CHICAGO	IL		03/28/2023	03/31/2025	194,396		(30)			(30)		194,366	207,772		13,406	13,406
100100124	LAS VEGAS	NV		03/28/2023	07/22/2025	225,166		1,283			1,283		226,449	226,449			
100100144	XENIA	OH		03/28/2023	11/22/2025	103,547		(4,686)			(4,686)		98,861	98,861			
100100145	MYRTLE BEACH	SC		03/28/2023	03/31/2025	108,669		(57)			(57)		108,612	110,479		1,867	1,867
100100152	PHILADELPHIA	PA		03/28/2023	04/30/2025	125,236							125,236	121,675		(3,561)	(3,561)
100100159	BUCKEYE	AZ		03/17/2023	07/09/2025	213,402		(1,260)			(1,260)		212,142	212,142			
100100166	ST PETERSBURG	FL		03/17/2023	07/09/2025	762,825		(13,825)			(13,825)		749,000	749,000			
100100169	LOUISVILLE	KY		03/17/2023	04/30/2025	175,337							175,337	138,130		(37,207)	(37,207)
100100174	BRIDGETON	NJ		03/17/2023	05/09/2025	218,748		(8,985)			(8,985)		209,763	209,763			
100100186	MAPLE HEIGHTS	OH		03/17/2023	06/09/2025	93,257		(2,097)			(2,097)		91,160	91,160			
100100195	MCKEESPORT	PA		03/17/2023	10/31/2025	90,504		(12)	5,048		(5,060)		85,445	66,725		(18,720)	(18,720)
100100203	EUCLID	OH		03/17/2023	01/09/2025	78,888		(1,922)			(1,922)		76,965	76,965			
100100214	YONKERS	NY		03/17/2023	04/30/2025	421,739							421,739	493,796		72,058	72,058
100100215	SCRANTON	PA		03/17/2023	10/31/2025	350,105			13,044		(13,044)		337,061	354,633		17,571	17,571
100100217	ORANGE	NJ		03/17/2023	10/09/2025	221,722		(6,935)			(6,935)		214,787	214,787			
100100219	JACKSONVILLE	FL		03/17/2023	09/09/2025	92,673		(3,041)			(3,041)		89,632	89,632			
100100222	ATLANTIC CITY	NJ		03/17/2023	08/09/2025	95,924		5,692			5,692		101,616	101,616			
100100233	SAVANNAH	GA		03/17/2023	05/09/2025	139,465		(3,974)			(3,974)		135,491	135,491			
100100246	BROOKLYN	NY		03/17/2023	08/09/2025	503,502		(12,243)			(12,243)		491,258	491,258			
100100253	INKSTER	MI		03/17/2023	10/31/2025	71,748		18			18		71,766	72,908		1,142	1,142
100100260	CHICAGO	IL		03/17/2023	10/09/2025	125,717		(3,813)			(3,813)		121,904	121,904			
100100261	NEW BRITAIN	CT		03/17/2023	04/09/2025	471,380		15,415			15,415		486,796	486,796			
100100269	CORAL GABLES	FL		03/24/2023	06/09/2025	579,076		(26,338)			(26,338)		552,738	552,738			
100100290	PHOENIX	AZ		03/24/2023	04/30/2025	572,366							572,366	565,247		(7,118)	(7,118)
100100293	MANDEVILLE	LA		03/24/2023	04/30/2025	287,969							287,969	287,098		(871)	(871)
100100303	DELANCO	NJ		03/24/2023	01/09/2025	35,360		(672)			(672)		34,688	19,972		(14,717)	(14,717)
100100308	TRACY	CA		03/24/2023	03/09/2025	261,914		(4,461)			(4,461)		257,453	257,453			
100100313	GRANVILLE	NY		04/27/2023	08/09/2025	127,289		10,031			10,031		137,320	137,320			
100100315	BELGRADE	ME		04/27/2023	07/09/2025	194,828		5,201			5,201		200,030	200,030			
100100334	MIAMI BEACH	FL		04/27/2023	04/30/2025	1,994,167							1,994,167	2,032,707		38,539	38,539
100100336	FORT LAUDERDALE	FL		04/27/2023	02/09/2025	1,170,508		129,492			129,492		1,300,000	1,300,000			
100100343	FRANKLIN	WI		04/27/2023	09/09/2025	256,693		19,026			19,026		275,719	275,719			
100100357	AIKEN	SC		04/27/2023	07/09/2025	605,373		49,348			49,348		654,721	654,721			
100100378	HUNTINGTON	NY		04/27/2023	04/30/2025	329,133		56			56		329,189	320,396		(8,793)	(8,793)
100100424	CHATTANOOGA	TN		04/27/2023	06/09/2025	563,998		29,513			29,513		593,511	593,511			
100100466	BRONX	NY		04/27/2023	02/09/2025	445,467		(7,246)			(7,246)		438,221	438,221			
100100470	COPIAGUE	NY		04/27/2023	10/09/2025	276,505		19,805			19,805		296,311	296,311			
100100495	OCEAN CITY	NJ		04/27/2023	05/09/2025	408,422		2,590			2,590		411,011	411,011			
100100501	HUBER HEIGHTS	OH		04/27/2023	04/30/2025	138,367							138,367	141,768		3,401	3,401
100100511	HONOLULU	HI		04/27/2023	09/09/2025	669,001		(19,001)			(19,001)		650,000	650,000			
100100524	WILDWOOD	NJ		04/27/2023	01/09/2025	548,821		(11,668)			(11,668)		537,152	537,152			
100100536	BLAKESLEE	PA		04/27/2023	07/09/2025	214,004		(13,519)			(13,519)		200,485	200,485			
100100542	SANTA ROSA	CA		04/27/2023	08/09/2025	462,768		(12,574)			(12,574)		450,193	450,193			
100100544	AUSTIN	TX		04/27/2023	01/09/2025	148,766		(12,128)			(12,128)		136,638	136,638			
100100555	CARPINTERIA	CA		04/27/2023	04/09/2025	1,056,085		(28,567)			(28,567)		1,027,518	1,027,518			
100100560	WILLIS	TX		04/27/2023	04/09/2025	292,962		(27,702)			(27,702)		265,260	265,260			
100100561	HAZEL PARK	MI		04/27/2023	05/09/2025	153,032		(10,264)			(10,264)		142,768	142,768			
100100563	CORONA	CA		04/27/2023	10/31/2025	639,761		(2,556)	68,719		(71,275)		568,486	634,700		66,214	66,214
100100565	SHORELINE	WA		04/27/2023	05/09/2025	465,575		(16,588)			(16,588)		448,987	448,987			
100100573	FLORAL CITY	FL		04/27/2023	08/09/2025	384,603		(19,335)			(19,335)		365,269	365,269			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100577	SHARPSBURG	GA		04/27/2023	04/30/2025	326,264		13			13		326,277	248,137		(78,140)	(78,140)
100100587	ENGLEWOOD	FL		04/27/2023	03/31/2025	231,138		(144)			(144)		230,994	231,546		552	552
100100588	PORTLAND	OR		04/27/2023	05/09/2025	611,601		(4,101)			(4,101)		607,500	607,500			
100100590	LOS ANGELES (NORTHRIDGE AREA)	CA		04/27/2023	10/09/2025	633,043		(9,635)			(9,635)		623,408	623,408			
100100593	GILBERT	AZ		04/27/2023	04/09/2025	330,795		(11,990)			(11,990)		318,805	318,805			
100100617	CINCINNATI	OH		04/27/2023	01/09/2025	109,096		(5,041)			(5,041)		104,055	104,055			
100100633	MIAMI	FL		04/27/2023	10/09/2025	304,698		(18,829)			(18,829)		285,869	285,869			
100100636	LOS ANGELES	CA		04/27/2023	08/09/2025	263,815		382			382		264,197	264,197			
100100640	GLENDALE	CA		03/28/2023	08/09/2025	3,468,074		(48,074)			(48,074)		3,420,000	3,420,000			
100100652	RAINIER	WA		04/28/2023	06/09/2025	303,355		3,543			3,543		306,898	306,898			
100100669	FRESNO	CA		04/28/2023	05/09/2025	629,214		(6,537)			(6,537)		622,677	622,677			
100100699	MANASSAS	VA		04/28/2023	02/09/2025	260,758		8,670			8,670		269,428	269,428			
100100717	VANCOUVER	WA		04/28/2023	06/09/2025	342,261		10,608			10,608		352,870	352,870			
100100750	THORNTON	CO		04/28/2023	06/09/2025	208,763		(8,038)			(8,038)		200,725	200,725			
100100757	CINNAMINSON	NJ		04/28/2023	11/09/2025	224,703		(6,277)			(6,277)		218,426	218,426			
100100763	UNION	NJ		04/28/2023	10/31/2025	309,308		1	23,681		(23,680)		285,628	318,396		32,768	32,768
100100820	NORTH LAS VEGAS	NV		04/28/2023	09/09/2025	17,330		(364)			(364)		16,965	16,965			
100100846	NETCONG	NJ		04/28/2023	04/09/2025	154,127		13,265			13,265		167,392	167,392			
100100869	ROCKVALE	TN		04/28/2023	04/09/2025	316,586		24,995			24,995		341,581	341,581			
100100879	PHOENIX	AZ		04/28/2023	07/09/2025	145,686		(621)			(621)		145,065	145,065			
100100903	PLANO	IL		04/28/2023	01/09/2025	9,266		(25)			(25)		9,241	9,241			
100100917	HAMILTON	NJ		04/28/2023	01/09/2025	563,918		11,156			11,156		575,074	575,074			
100100931	SHAWNEE	KS		04/28/2023	05/09/2025	522,124		12,327			12,327		534,451	534,451			
100100934	PERRY HALL	MD		04/28/2023	04/30/2025	176,634		(9)			(9)		176,626	182,403		5,777	5,777
100100966	PALM BEACH GARDENS	FL		04/28/2023	05/09/2025	446,460		79,207			79,207		525,667	525,667			
100100967	WINDSOR	CO		04/28/2023	10/31/2025	571,502		(35)	2,871		(2,906)		568,597	612,380		43,783	43,783
100101013	DOWNEY	CA		04/28/2023	07/09/2025	418,083		16,527			16,527		434,610	434,610			
100101015	LA QUINTA	CA		04/28/2023	10/31/2025	603,552		229			229		603,782	657,258		53,476	53,476
100101017	NORTH LAS VEGAS	NV		04/28/2023	01/09/2025	362,744		25,149			25,149		387,893	387,893			
100101033	SEBASTOPOL	CA		04/28/2023	08/09/2025	471,848		15,123			15,123		486,972	486,972			
100101086	BROOKLYN	NY		04/28/2023	04/30/2025	2,012,921							2,012,921	2,002,713		(10,208)	(10,208)
100101127	SADDLE BROOK	NJ		04/28/2023	10/09/2025	584,111		16,706			16,706		600,817	600,817			
100101133	KILLEEN	TX		04/28/2023	05/09/2025	220,766		(12,539)			(12,539)		208,226	208,226			
100101159	NEWBURGH	NY		04/28/2023	10/31/2025	254,246			20,128		(20,128)		234,118	255,079		20,961	20,961
100101199	BROOKLYN	NY		04/28/2023	03/09/2025	1,115,587		134,413			134,413		1,250,000	1,250,000			
100101210	POUGHKEEPSIE	NY		04/28/2023	10/09/2025	403,115		229,885			229,885		633,000	633,000			
100101211	POUGHKEEPSIE	NY		04/28/2023	10/09/2025	284,975		137,025			137,025		422,000	422,000			
100101511	DENTON	TX		04/26/2023	07/17/2025	251,465		13,574			13,574		265,039	265,039			
100101576	CHICAGO HEIGHTS	IL		04/26/2023	10/17/2025	103,773		(2,762)			(2,762)		101,010	101,010			
100101578	PARAMUS	NJ		04/26/2023	09/17/2025	559,139		(8,729)			(8,729)		550,411	550,411			
100101582	OCOEE	FL		04/26/2023	11/17/2025	270,896		1,415			1,415		272,311	272,311			
100101583	SYRACUSE	NY		04/26/2023	07/17/2025	103,463		(2,536)			(2,536)		100,926	100,926			
100101589	WAKE FOREST	NC		04/26/2023	03/17/2025	238,052		(5,488)			(5,488)		232,565	232,565			
100101601	ATHENS	TN		04/26/2023	10/17/2025	148,134		(3,328)			(3,328)		144,806	144,806			
100101602	FLORIDA CITY	FL		04/26/2023	11/17/2025	231,019		(5,874)			(5,874)		225,145	225,145			
100101607	TUCSON	AZ		04/26/2023	05/17/2025	435,469		(6,422)			(6,422)		429,047	429,047			
100101611	LOS ANGELES	CA		04/26/2023	01/17/2025	399,596		(6,077)			(6,077)		393,518	393,518			
100101619	TERRE HAUTE	IN		04/26/2023	04/17/2025	81,328		(2,637)			(2,637)		78,691	78,691			
100101621	TERRE HAUTE	IN		04/26/2023	07/17/2025	105,493		(3,087)			(3,087)		102,406	102,406			
100101623	SEMINOLE	FL		04/26/2023	07/17/2025	118,646		(2,777)			(2,777)		115,869	115,869			
100101629	AURORA	CO		04/26/2023	05/17/2025	300,673		(6,765)			(6,765)		293,908	293,908			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101635	MEMPHIS	TN		04/26/2023	08/17/2025	82,008		(3,495)			(3,495)		78,513	78,513			
100101636	HUNTSVILLE	AL		04/26/2023	01/17/2025	96,384		(2,991)			(2,991)		93,393	93,393			
100101640	HOLLY HILL	FL		04/26/2023	04/17/2025	227,714		(3,282)			(3,282)		224,432	224,432			
100101644	WASHINGTON	DC		04/26/2023	09/17/2025	605,735		16,489			16,489		622,224	622,224			
100101663	ORLANDO	FL		04/26/2023	06/17/2025	356,323		(3,024)			(3,024)		353,299	353,299			
100101673	HAMILTON TOWNSHIP	NJ		04/26/2023	06/17/2025	171,119		(1,808)			(1,808)		169,311	169,311			
100101676	SAN DIEGO	CA		04/26/2023	10/17/2025	350,941		(2,352)			(2,352)		348,589	348,589			
100101679	CHULA VISTA	CA		04/26/2023	10/17/2025	264,523		(3,478)			(3,478)		261,045	261,045			
100101680	CAROLINA BEACH	NC		04/26/2023	11/17/2025	354,441		(3,382)			(3,382)		351,059	351,059			
100101681	RAHWAY	NJ		04/26/2023	10/17/2025	283,422		(6,380)			(6,380)		277,042	277,042			
100101710	MAASTRICHT	NLD		03/30/2023	02/20/2025	103,570						5,490	109,060	105,010	(4,050)		(4,050)
100101712	HAARLEM	NLD		03/30/2023	08/20/2025	354,727						18,802	373,529	399,471	25,942		25,942
100101723	GRONINGEN	NLD		03/30/2023	06/20/2025	173,998						9,222	183,220	193,615	10,395		10,395
100101728	RODEN	NLD		03/30/2023	04/22/2025	908,827						48,171	956,998	1,002,220	45,222		45,222
100101733	GRONINGEN	NLD		03/30/2023	05/20/2025	310,710						16,469	327,179	338,620	11,441		11,441
100101734	WEERT	NLD		03/30/2023	10/20/2025	240,283						12,736	253,018	270,472	17,454		17,454
100101747	WATERBURY	CT		03/31/2023	02/09/2025	245,930		(5,539)			(5,539)		240,391	240,391			
100101763	CHICAGO	IL		03/31/2023	10/31/2025	176,136			5,860		(5,860)		170,276	172,254		1,978	1,978
100101768	ARVERNE	NY		03/31/2023	08/09/2025	552,039		(16,211)			(16,211)		535,828	535,828			
100101779	LITTLE SILVER	NJ		03/31/2023	01/09/2025	455,063		(13,405)			(13,405)		441,658	441,658			
100101780	CAMDEN	NJ		03/31/2023	02/09/2025	75,883		(1,700)			(1,700)		74,183	74,183			
100101785	HOUSTON	TX		03/31/2023	03/09/2025	142,199		(3,741)			(3,741)		138,458	138,458			
100101787	MEMPHIS	TN		03/31/2023	10/09/2025	76,573		(2,404)			(2,404)		74,169	74,169			
100101800	AURORA	IL		03/31/2023	01/09/2025	146,276		8,364			8,364		154,640	154,640			
100101807	BRIDGEPORT	CT		03/31/2023	05/09/2025	360,094		(6,275)			(6,275)		353,818	353,818			
100101820	PHILADELPHIA	PA		03/31/2023	04/30/2025	175,829							175,829	165,344		(10,485)	(10,485)
100101827	CLINTON TOWNSHIP	NJ		03/31/2023	02/09/2025	341,529		(9,583)			(9,583)		331,945	331,945			
100101829	GREENVILLE	SC		03/31/2023	02/09/2025	145,945		(4,376)			(4,376)		141,569	141,569			
100101831	NEW HYDE PARK	NY		03/31/2023	07/09/2025	352,230		(10,113)			(10,113)		342,117	342,117			
100101836	LAWRENCEVILLE	GA		04/06/2023	03/09/2025	291,767		(5,400)			(5,400)		286,367	286,367			
100101844	MACON	GA		04/06/2023	05/09/2025	540,323		(21,433)			(21,433)		518,890	518,890			
100101845	GARDEN GROVE	CA		04/06/2023	07/09/2025	678,944		(6,448)			(6,448)		672,497	672,497			
100101849	SUWANEE	GA		04/06/2023	04/09/2025	309,419		(11,935)			(11,935)		297,485	297,485			
100101850	MESA	AZ		04/06/2023	04/09/2025	261,933		(9,179)			(9,179)		252,754	252,754			
100101859	HALLANDALE BEACH	FL		04/06/2023	05/09/2025	281,091		8,247			8,247		289,338	289,338			
100101860	MIAMI	FL		04/06/2023	08/09/2025	563,961		32,208			32,208		596,169	596,169			
100101865	KNOXVILLE	TN		04/06/2023	06/09/2025	132,995		(1,904)			(1,904)		131,091	131,091			
100101874	SANTA ANA	CA		04/06/2023	02/28/2025	808,482		5			5		808,487	808,500		13	13
100101886	GRANBURY	TX		04/06/2023	08/09/2025	285,539		(14,632)			(14,632)		270,907	270,907			
100101921	PALM SPRINGS	CA		04/14/2023	06/09/2025	474,649		(16,409)			(16,409)		458,240	458,240			
100101929	FORT WORTH	TX		04/14/2023	02/09/2025	237,641		(19,200)			(19,200)		218,440	218,440			
100101930	BRIDGEPORT	CT		04/14/2023	05/09/2025	156,489		(11,010)			(11,010)		145,479	145,479			
100101939	RIVERDALE	GA		04/14/2023	11/09/2025	132,373		(7,890)			(7,890)		124,484	124,484			
100101941	RIVERDALE	GA		04/14/2023	11/09/2025	131,053		(6,569)			(6,569)		124,484	124,484			
100101942	RIVERDALE	GA		04/14/2023	11/09/2025	132,611		(8,127)			(8,127)		124,484	124,484			
100101944	RIVERDALE	GA		04/14/2023	11/09/2025	133,412		(8,848)			(8,848)		124,565	124,565			
100101945	NORCO	CA		04/14/2023	10/09/2025	622,254		4,216			4,216		626,470	626,470			
100101947	UPLAND	CA		04/14/2023	08/09/2025	582,448		(25,071)			(25,071)		557,378	557,378			
100101960	LOS ANGELES	CA		04/14/2023	03/09/2025	552,030		2,472			2,472		554,502	554,502			
100101962	WESTMINSTER	MD		04/14/2023	04/09/2025	343,821		(21,418)			(21,418)		322,403	322,403			
100101963	LONG BEACH	CA		04/14/2023	05/09/2025	673,798		(32,717)			(32,717)		641,081	641,081			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101972	PORT RICHEY	FL		04/14/2023	10/31/2025	351,734		(12)			(12)		351,722	318,751		(32,971)	(32,971)
100101980	HESPERIA	CA		04/14/2023	03/09/2025	329,297		(13,034)			(13,034)		316,263	316,263			
100101989	AUSTIN	TX		04/14/2023	04/30/2025	633,777							633,777	638,682		4,905	4,905
100101990	STOCKTON	CA		04/14/2023	07/09/2025	277,969		(13,116)			(13,116)		264,853	264,853			
100102001	MURRIETA	CA		04/14/2023	04/09/2025	1,526,259		(45,261)			(45,261)		1,480,998	1,480,998			
100102002	RIVERSIDE	CA		04/14/2023	04/09/2025	977,695		(12,658)			(12,658)		965,038	965,038			
100102005	APPLE VALLEY	CA		04/14/2023	04/30/2025	320,109		767			767		320,876	316,845		(4,031)	(4,031)
100102013	TAMPA	FL		04/14/2023	04/30/2025	866,845							866,845	793,893		(72,952)	(72,952)
100102014	LEWISTON	ME		04/14/2023	09/09/2025	199,309		(8,040)			(8,040)		191,270	191,270			
100102045	SPOKANE	WA		04/14/2023	09/09/2025	462,503		(6,035)			(6,035)		456,468	456,468			
100102051	WHITMAN	MA		04/14/2023	02/09/2025	320,046		(3,530)			(3,530)		316,517	316,517			
100102056	WHITE LAKE	MI		04/14/2023	05/09/2025	304,671		(3,325)			(3,325)		301,346	301,346			
100102057	ROSENBERG	TX		04/14/2023	08/09/2025	317,819		(24,811)			(24,811)		293,008	293,008			
100102063	ALBUQUERQUE	NM		04/14/2023	03/31/2025	203,755		(113)			(113)		203,642	203,777		134	134
100102071	CLEARWATER	FL		04/14/2023	10/09/2025	261,711		(8,664)			(8,664)		253,047	253,047			
100102074	SPRING	TX		04/14/2023	04/30/2025	817,372							817,372	771,828		(45,544)	(45,544)
100102079	PALM DESERT	CA		04/14/2023	09/09/2025	552,810		(4,331)			(4,331)		548,479	548,479			
100102083	BELL CANYON	CA		04/14/2023	05/09/2025	1,624,258		(15,608)			(15,608)		1,608,651	1,608,651			
100102092	TOWNSEND	TN		04/14/2023	03/31/2025	357,834		(107)			(107)		357,728	362,236		4,508	4,508
100102107	MINTURN	CO		04/14/2023	04/09/2025	399,042		(4,904)			(4,904)		394,137	394,137			
100102125	RIALTO	CA		04/14/2023	03/09/2025	432,321		(13,482)			(13,482)		418,839	418,839			
100102127	MESA	AZ		04/14/2023	08/09/2025	663,726		(9,562)			(9,562)		654,165	654,165			
100102133	LOUISVILLE	KY		04/14/2023	08/09/2025	445,155		7,291			7,291		452,446	452,446			
100102138	JURUPA VALLEY	CA		04/14/2023	04/09/2025	314,419		(11,820)			(11,820)		302,600	302,600			
100102140	ESCONDIDO	CA		04/14/2023	05/09/2025	932,315		2,685			2,685		935,000	935,000			
100102165	LAKE ELSINORE	CA		04/14/2023	01/09/2025	405,983		4,519			4,519		410,502	410,502			
100102167	SEGUIN	TX		04/14/2023	10/09/2025	193,993		1,007			1,007		195,000	195,000			
100102182	ROMEOVILLE	IL		04/14/2023	11/09/2025	226,618		(3,515)			(3,515)		223,103	223,103			
100102183	CYPRESS	CA		04/14/2023	08/09/2025	609,327		(10,183)			(10,183)		599,144	599,144			
100102191	ORANGE	MA		04/14/2023	11/09/2025	128,343		(4,261)			(4,261)		124,082	124,082			
100102194	JACKSONVILLE	FL		04/14/2023	01/09/2025	14,001		(38)			(38)		13,963	13,963			
100102199	MISSION VIEJO	CA		04/14/2023	01/09/2025	1,014,696		(18,407)			(18,407)		996,289	996,289			
100102204	COLORADO SPRINGS	CO		04/14/2023	03/09/2025	1,034,911		(9,492)			(9,492)		1,025,419	1,025,419			
100102350	KISSIMMEE	FL		06/07/2023	11/09/2025	449,104		(5,493)			(5,493)		443,611	443,611			
100102354	MEDWAY	MA		06/07/2023	10/31/2025	762,245		194	15,088		(14,894)		747,351	807,546		60,194	60,194
100102355	NEW YORK	NY		06/07/2023	10/09/2025	1,029,851		(36,046)			(36,046)		993,805	993,805			
100102365	MIDDLEBURG	FL		06/07/2023	08/09/2025	340,507		28,017	25,568		2,449		342,956	342,956			
100102375	FLORENCE	KY		06/07/2023	05/09/2025	244,836		(3,536)			(3,536)		241,300	241,300			
100102397	RAMONA	CA		06/07/2023	04/09/2025	375,619		4,331			4,331		379,951	379,951			
100102409	SPOKANE	WA		06/07/2023	05/09/2025	389,524		7,348			7,348		396,872	396,872			
100102414	PROVO	UT		06/07/2023	06/09/2025	731,682		(22,707)			(22,707)		708,975	708,975			
100102432	ORLANDO	FL		06/07/2023	10/09/2025	256,837		(3,973)			(3,973)		252,865	252,865			
100102451	DRIFTWOOD	TX		06/07/2023	09/09/2025	952,791		(16,607)			(16,607)		936,184	936,184			
100102469	JACKSONVILLE	FL		06/07/2023	08/09/2025	426,377		856			856		427,233	427,233			
100102473	SAN TAN VALLEY	AZ		06/07/2023	11/09/2025	260,719		650			650		261,369	261,369			
100102475	MIRAMAR BEACH	FL		06/07/2023	11/09/2025	137,068		(233)			(233)		136,835	136,835			
100102476	COOPERSBURG	PA		06/07/2023	09/09/2025	1,033,461		16,283			16,283		1,049,744	1,049,744			
100102482	TEMPLETON	MA		06/07/2023	07/09/2025	514,883		(1,568)			(1,568)		513,315	513,315			
100102485	ACAMPO	CA		06/07/2023	03/09/2025	712,701		(9,016)			(9,016)		703,685	703,685			
100102489	MONTVERDE	FL		06/07/2023	08/09/2025	279,413		(7,301)			(7,301)		272,113	272,113			
100102491	CHAPEL HILL	NC		06/07/2023	06/09/2025	355,014		7,003			7,003		362,017	362,017			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102497	PALM HARBOR	FL		06/07/2023	09/09/2025	626,220		309			309		626,529	626,529			
100102501	ORLANDO	FL		06/07/2023	08/09/2025	1,188,148		15,013			15,013		1,203,161	1,203,161			
100102521	FITCHBURG	MA		06/07/2023	11/09/2025	235,261		(6,143)			(6,143)		229,119	229,119			
100102523	DAVENPORT	FL		06/07/2023	05/31/2025	299,347		95			95		299,442	305,949		6,506	6,506
100102536	SPRING	TX		06/07/2023	01/09/2025	226,911		4,321			4,321		231,232	231,232			
100102546	RICHARDSON	TX		06/07/2023	01/09/2025	354,249		(23,791)			(23,791)		330,459	330,459			
100102548	SILVER SPRING	MD		06/07/2023	01/09/2025	112,858		(6,751)			(6,751)		106,107	106,107			
100102554	O FALLON	MO		06/07/2023	10/09/2025	167,071		(5,056)			(5,056)		162,015	162,015			
100102556	CLIFTON	NJ		06/07/2023	01/09/2025	158,587		1,620			1,620		160,206	160,206			
100102560	TOOL	TX		06/07/2023	11/09/2025	536,990		(4,416)			(4,416)		532,574	532,574			
100102583	CLIFTON	NJ		06/07/2023	10/09/2025	141,155		1,845			1,845		143,000	143,000			
100102584	MARYVILLE	TN		06/07/2023	01/09/2025	190,179		(5,626)			(5,626)		184,553	184,553			
100102604	ELLSWORTH	ME		06/22/2023	11/10/2025	567,979		(3,773)			(3,773)		564,206	564,206			
100102614	LAWRENCEVILLE	GA		06/22/2023	03/10/2025	452,253		(6,391)			(6,391)		445,862	445,862			
100102616	INVERNESS	IL		06/22/2023	04/10/2025	1,358,477		22,943			22,943		1,381,420	1,381,420			
100102617	DUBLIN	CA		06/22/2023	04/10/2025	1,148,157		3,923			3,923		1,152,080	1,152,080			
100102618	TORRANCE	CA		06/22/2023	06/10/2025	1,211,149		(31,292)			(31,292)		1,179,857	1,179,857			
100102625	MIDDLEBURG HEIGHTS	OH		06/22/2023	01/10/2025	223,034		(11,507)			(11,507)		211,527	211,527			
100102636	LAS VEGAS	NV		06/22/2023	10/31/2025	458,252		(239)			(239)		458,013	571,190		113,177	113,177
100102638	GILBERT	AZ		06/22/2023	04/10/2025	950,846		(3,235)			(3,235)		947,611	946,221		(1,389)	(1,389)
100102639	PERRIS	CA		06/22/2023	09/10/2025	381,930		(7,327)			(7,327)		374,604	374,604			
100102640	MARINA DEL REY	CA		06/22/2023	05/10/2025	1,510,517		(74,288)			(74,288)		1,436,228	1,436,228			
100102648	SHELBY TOWNSHIP	MI		06/22/2023	03/10/2025	194,785		(9,860)			(9,860)		184,925	184,925			
100102649	PEORIA	AZ		06/22/2023	08/10/2025	874,083		(26,138)			(26,138)		847,945	847,945			
100102654	DUBUQUE	IA		06/22/2023	04/30/2025	438,742							438,742	458,995		20,252	20,252
100102676	LOCKHART	TX		06/22/2023	04/30/2025	741,842		25			25		741,868	741,268		(599)	(599)
100102692	VALENCIA	CA		06/22/2023	10/10/2025	816,775		(7,390)			(7,390)		809,385	809,385			
100102695	BUFFALO GROVE	IL		06/22/2023	05/10/2025	177,092		(11,680)			(11,680)		165,412	165,412			
100102699	SPRINGFIELD	VA		06/22/2023	10/10/2025	460,218		(21,271)			(21,271)		438,947	438,947			
100102708	CRESTLINE	CA		06/22/2023	08/10/2025	215,050		(9,954)			(9,954)		205,096	205,096			
100102710	GRAND PRAIRIE	TX		06/22/2023	07/10/2025	381,717		(21,954)			(21,954)		359,762	359,762			
100102711	FORT PIERCE	FL		06/22/2023	10/31/2025	324,130			46,760		(46,760)		277,370	334,272		56,902	56,902
100102725	ROSSVILLE	GA		06/22/2023	04/10/2025	183,716		(4,482)			(4,482)		179,234	179,234			
100102744	ACTON	CA		06/22/2023	04/10/2025	650,656		(20,069)			(20,069)		630,587	630,587			
100102750	DOWNEY	CA		06/22/2023	10/10/2025	867,536		(17,677)			(17,677)		849,859	849,859			
100102763	LAS VEGAS	NV		06/22/2023	01/10/2025	1,669,704		(44,481)			(44,481)		1,625,223	1,625,223			
100102770	CASTRO VALLEY	CA		06/22/2023	07/10/2025	993,322		(27,783)			(27,783)		965,539	965,539			
100102772	SOUTH EL MONTE	CA		06/22/2023	05/10/2025	671,383		(23,264)			(23,264)		648,119	648,119			
100102776	APPLE VALLEY	CA		06/22/2023	04/10/2025	924,815		(31,819)			(31,819)		892,996	892,996			
100102783	LA VERNE	CA		06/22/2023	10/31/2025	794,399		(15)	17,211		(17,226)		777,173	817,868		40,695	40,695
100102784	LA MESA	CA		06/22/2023	10/31/2025	766,515		80	53,021		(52,941)		713,574	776,630		63,055	63,055
100102786	IMPERIAL	CA		06/22/2023	11/10/2025	552,869		2,318			2,318		555,187	555,187			
100102787	EL DORADO HILLS	CA		06/22/2023	02/10/2025	903,492		(28,059)			(28,059)		875,433	875,433			
100102793	CARLSBAD	CA		06/22/2023	04/30/2025	1,159,204							1,159,204	1,164,552		5,348	5,348
100102818	(WEST HILLS AREA) LOS ANGELES	CA		06/22/2023	07/10/2025	778,905		(24,641)			(24,641)		754,265	754,265			
100102832	LAS VEGAS	NV		06/22/2023	10/10/2025	409,605		(16,422)			(16,422)		393,184	393,184			
100102835	PLANTATION	FL		06/22/2023	06/10/2025	1,152,832		28,418			28,418		1,181,250	1,181,250			
100102836	(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023	09/10/2025	1,383,723		(28,969)			(28,969)		1,354,753	1,354,753			
100102837	YORBA LINDA	CA		06/22/2023	11/10/2025	881,463		(12,681)			(12,681)		868,782	868,782			
100102840	CARROLLTON	TX		06/22/2023	06/10/2025	306,480		(5,201)			(5,201)		301,279	301,279			
100102844	PARKER	CO		06/22/2023	10/31/2025	1,213,644		166	164,835		(164,669)		1,048,974	1,234,037		185,063	185,063

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102848	OAKLAND	CA		06/22/2023	04/10/2025	994,982		(16,443)			(16,443)		978,539	978,539			
100102849	FUQUAY VARINA	NC		06/22/2023	06/10/2025	307,293		(12,211)			(12,211)		295,082	295,082			
100102872	MIAMI	FL		06/22/2023	02/10/2025	478,396		93,604			93,604		572,000	572,000			
100102874	LAKELAND	FL		06/22/2023	04/30/2025	567,987							567,987	461,778		(106,210)	(106,210)
100102882	ARLINGTON	TX		06/22/2023	05/10/2025	316,480		12,520			12,520		329,000	329,000			
100102887	BEACHWOOD	NJ		06/22/2023	11/10/2025	363,475		(1,480)			(1,480)		361,994	361,994			
100102908	KANSAS CITY	MO		06/22/2023	07/10/2025	124,735		(9,996)			(9,996)		114,740	114,740			
100102924	WAUSAU	WI		06/22/2023	05/10/2025	286,130		(10,880)			(10,880)		275,250	275,250			
100102934	SUSSEX	NJ		06/22/2023	10/31/2025	220,436		(264)			(264)		220,173	200,415		(19,758)	(19,758)
100102945	GUTTENBERG	NJ		06/22/2023	03/10/2025	451,585		(25,989)			(25,989)		425,596	425,596			
100102950	HAZEL CREST	IL		06/22/2023	10/31/2025	168,431		(216)			(216)		168,215	146,465		(21,750)	(21,750)
100102951	FULLERTON	CA		06/22/2023	01/10/2025	246,907		(8,844)			(8,844)		238,063	238,063			
100102956	YONKERS	NY		06/22/2023	05/10/2025	531,821		(35,908)			(35,908)		495,914	495,914			
100102957	WINTER GARDEN	FL		06/22/2023	06/10/2025	228,117		(17,325)			(17,325)		210,792	210,792			
100102965	ANAHEIM	CA		06/22/2023	10/10/2025	287,192		(17,192)			(17,192)		270,000	270,000			
100102975	PALMDALE	CA		06/22/2023	04/30/2025	506,465		(16)			(16)		506,449	506,443		(6)	(6)
100102984	BROOKLYN	NY		06/22/2023	10/31/2025	876,117		(34)	330,167		(330,201)		545,917	744,901		198,984	198,984
100102999	GALVESTON	TX		06/22/2023	10/31/2025	322,318		125	26,408		(26,283)		296,035	307,911		11,876	11,876
100103002	LINCOLNSHIRE	IL		06/22/2023	06/10/2025	342,378		(9,878)			(9,878)		332,500	332,500			
100103032	JONESBORO	GA		06/22/2023	07/10/2025	176,029		(11,165)			(11,165)		164,864	164,864			
100103043	SHAKER HEIGHTS	OH		06/22/2023	06/10/2025	170,478		(9,801)			(9,801)		160,676	160,676			
100103048	CLARKSVILLE	TN		06/22/2023	11/10/2025	171,940		(6,272)			(6,272)		165,669	165,669			
100103051	GLOUCESTER CITY	NJ		06/22/2023	03/31/2025	239,680		(120)			(120)		239,560	241,757		2,196	2,196
100103053	ROCHESTER HILLS	MI		06/22/2023	11/10/2025	159,036		(6,845)			(6,845)		152,191	152,191			
100103056	HAMDEN	CT		06/22/2023	09/10/2025	306,058		17,586			17,586		323,644	323,644			
100103070	FORT WORTH	TX		06/22/2023	06/10/2025	163,834		(12,712)			(12,712)		151,122	151,122			
100103081	FREEPORT	ME		06/22/2023	03/10/2025	377,255		23,995			23,995		401,250	401,250			
100103091	KANSAS CITY	MO		04/21/2023	04/09/2025	94,414		(2,696)			(2,696)		91,718	91,718			
100103095	CHICAGO	IL		04/21/2023	10/31/2025	221,800			10,075		(10,075)		211,725	226,108		14,383	14,383
100103107	MEMPHIS	TN		04/21/2023	07/09/2025	83,935		(2,047)			(2,047)		81,888	81,888			
100103109	RACINE	WI		04/21/2023	10/09/2025	181,246		(3,651)			(3,651)		177,594	177,594			
100103123	WOODBURY	NJ		04/21/2023	09/09/2025	152,661		(5,661)			(5,661)		147,000	147,000			
100103126	WEST HARTFORD	CT		04/21/2023	05/09/2025	397,615		(5,615)			(5,615)		392,000	392,000			
100103128	AURORA	IL		04/21/2023	06/09/2025	162,075		(4,257)			(4,257)		157,817	157,817			
100103133	HANOVER TOWNSHIP	PA		04/21/2023	04/30/2025	146,586							146,586	139,645		(6,941)	(6,941)
100103134	HARTFORD	CT		04/21/2023	07/09/2025	107,990		(4,549)			(4,549)		103,440	103,440			
100103147	DETROIT	MI		04/21/2023	10/31/2025	198,992		(38)	20,781		(20,818)		178,174	130,760		(47,415)	(47,415)
100103161	GREENWOOD LAKE	NY		04/21/2023	04/30/2025	364,797							364,797	307,685		(57,112)	(57,112)
100103162	MILWAUKEE	WI		04/21/2023	06/09/2025	106,020		(2,584)			(2,584)		103,437	103,437			
100103167	COVINGTON	KY		04/21/2023	01/09/2025	150,270		(3,593)			(3,593)		146,676	146,676			
100103175	TEXARKANA	TX		04/21/2023	10/31/2025	106,984		(20)	5,698		(5,718)		101,267	105,391		4,125	4,125
100103186	WATERBURY	CT		04/21/2023	05/09/2025	182,745		(5,775)			(5,775)		176,970	176,970			
100103195	ATLANTIC CITY	NJ		04/21/2023	08/09/2025	78,945		(2,937)			(2,937)		76,008	76,008			
100103208	EAST ORANGE	NJ		04/21/2023	10/31/2025	393,875		(99)	12,394		(12,493)		381,382	387,032		5,650	5,650
100103212	RIVERVIEW	FL		04/21/2023	08/09/2025	167,220		(4,615)			(4,615)		162,605	162,605			
100103221	BEVERLY HILLS	CA		04/26/2023	10/31/2025	3,362,642		(4)	190,207		(190,211)		3,172,431	3,354,975		182,544	182,544
100103224	SPOKANE	WA		04/26/2023	04/30/2025	301,130							301,130	298,565		(2,565)	(2,565)
100103226	FAYETTEVILLE	GA		04/26/2023	02/09/2025	567,417		(5,729)			(5,729)		561,688	561,688			
100103231	EL DORADO	CA		04/27/2023	02/09/2025	448,719		(14,975)			(14,975)		433,744	433,744			
100103235	PHOENIXVILLE	PA		04/27/2023	03/31/2025	221,968		(78)			(78)		221,891	222,330		439	439
100103244	SANTA ANA	CA		04/27/2023	06/09/2025	756,829		(16,457)			(16,457)		740,372	740,372			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103245	DANIA BEACH	FL		04/27/2023	10/09/2025	764,100		(14,100)			(14,100)		750,000	750,000			
100103246	WEST PALM BEACH	FL		04/27/2023	03/31/2025	593,207		(150)			(150)		593,056	605,942		12,886	12,886
100103250	CIBOLO	TX		04/27/2023	10/09/2025	392,045		(7,675)			(7,675)		384,370	384,370			
100103256	GALVESTON	TX		04/27/2023	03/31/2025	948,664		(360)			(360)		948,304	962,293		13,989	13,989
100103262	FORT COLLINS	CO		04/27/2023	02/09/2025	460,950		(17,291)			(17,291)		443,659	443,659			
100103263	SAN ANTONIO	TX		04/27/2023	04/09/2025	413,403		(25,318)			(25,318)		388,085	388,085			
100103266	SCOTTSDALE	AZ		04/27/2023	03/31/2025	602,604		(163)			(163)		602,441	616,756		14,315	14,315
100103268	GODLEY	TX		04/27/2023	11/09/2025	567,157		(20,902)			(20,902)		546,256	546,256			
100103269	NORTH MYRTLE BEACH	SC		04/27/2023	03/31/2025	634,701		(228)			(228)		634,473	643,338		8,865	8,865
100103274	KILLEEN	TX		04/27/2023	03/31/2025	325,792		(208)			(208)		325,583	321,479		(4,105)	(4,105)
100103283	WHITESBORO	TX		04/27/2023	07/09/2025	376,358		2,561	22,165		(19,604)		356,754	356,754			
100103289	PALMDALE	CA		04/27/2023	07/09/2025	346,968		(11,397)			(11,397)		335,571	335,571			
100103293	LOS ANGELES	CA		04/27/2023	09/09/2025	536,089		(18,215)			(18,215)		517,875	517,875			
100103294	STOCKTON	CA		04/27/2023	04/09/2025	366,224		(9,469)			(9,469)		356,754	356,754			
100103304	SAN JUAN CAPISTRANO	CA		04/27/2023	08/09/2025	527,324		(12,698)			(12,698)		514,626	514,626			
100103314	ELBURN	IL		04/28/2023	01/09/2025	603,616		(10,450)			(10,450)		593,165	593,165			
100103315	FALL RIVER	MA		04/28/2023	01/09/2025	529,357		(14,666)			(14,666)		514,692	514,692			
100103318	ATLANTA	GA		04/28/2023	10/09/2025	350,690		(6,491)			(6,491)		344,200	344,200			
100103335	WEERT	NLD		04/28/2023	04/22/2025	285,853						18,242	304,095	315,213	11,118		11,118
100103346	HEERLEN	NLD		04/28/2023	05/20/2025	119,106						7,601	126,706	125,206	(1,500)		(1,500)
100103357	GRONINGEN	NLD		04/28/2023	09/22/2025	188,498						12,029	200,527	214,562	14,035		14,035
100103361	ROTTERDAM	NLD		04/28/2023	07/21/2025	216,720						13,830	230,551	244,813	14,262		14,262
100103362	ROTTERDAM	NLD		04/28/2023	07/21/2025	6,106						390	6,495	6,883	388		388
100103370	EL CAJON	CA		06/16/2023	06/09/2025	103,737		(1,868)			(1,868)		101,870	101,870			
100103391	PHOENIX	AZ		06/16/2023	11/09/2025	298,228		(2,993)			(2,993)		295,235	295,235			
100103402	ATLANTA	GA		06/16/2023	03/09/2025	162,734		(13,234)			(13,234)		149,500	149,500			
100103403	FRESNO	CA		06/16/2023	07/01/2025	414,705		(17,031)			(17,031)		397,674	397,674			
100103410	BOCA RATON	FL		06/16/2023	06/09/2025	200,746		(13,002)			(13,002)		187,743	187,743			
100103413	COLUMBUS	OH		06/16/2023	03/31/2025	252,010		(155)			(155)		251,855	247,011		(4,844)	(4,844)
100103422	SARASOTA	FL		06/16/2023	03/31/2025	264,653		(142)			(142)		264,511	262,814		(1,697)	(1,697)
100103425	BAKERSFIELD	CA		06/16/2023	09/09/2025	139,460		(5,775)			(5,775)		133,686	133,686			
100103504	GRANADA HILLS	CA		05/08/2023	08/09/2025	656,677		(10,951)			(10,951)		645,727	645,727			
100103506	RICHMOND	TX		05/08/2023	06/09/2025	369,011		(10,751)			(10,751)		358,260	358,260			
100103507	MORGANTON	GA		05/08/2023	05/09/2025	176,548		(3,430)			(3,430)		173,119	173,119			
100103508	PENSACOLA	FL		05/08/2023	09/09/2025	217,674		(6,110)			(6,110)		211,564	211,564			
100103513	LEMOORE	CA		05/08/2023	07/09/2025	189,652		(4,386)			(4,386)		185,266	185,266			
100103514	SANGER	CA		05/08/2023	10/09/2025	226,072		(5,881)			(5,881)		220,191	220,191			
100103518	HARVEYS LAKE	PA		05/08/2023	09/09/2025	171,643		(5,557)			(5,557)		166,086	166,086			
100103525	LOS ANGELES	CA		05/08/2023	10/31/2025	1,375,959			8,526		(8,526)		1,367,433	1,020,000		(347,433)	(347,433)
100103527	PHOENIX	AZ		05/08/2023	03/09/2025	1,998,414		(30,438)			(30,438)		1,967,976	1,967,976			
100103536	EL MONTE	CA		05/08/2023	03/09/2025	558,223		(25,549)			(25,549)		532,674	532,674			
100103546	ROANOKE	VA		05/08/2023	10/31/2025	137,130		18	11,437		(11,419)		125,711	133,538		7,827	7,827
100103555	BALTIMORE	MD		05/08/2023	05/09/2025	135,547		(9,036)			(9,036)		126,511	126,511			
100103560	ROSLYN	WA		05/08/2023	07/31/2025	582,136							582,136	603,191		21,055	21,055
100103565	KISSIMMEE	FL		05/08/2023	02/09/2025	235,165		(2,115)			(2,115)		233,050	233,050			
100103566	BRIDGEPORT	CT		05/08/2023	04/30/2025	249,275		216			216		249,492	237,923		(11,569)	(11,569)
100103567	MALDEN	MA		05/08/2023	05/09/2025	427,168		(11,386)			(11,386)		415,781	415,781			
100103568	CLINTON	CT		05/08/2023	05/09/2025	270,983		(5,945)			(5,945)		265,038	265,038			
100103570	BILLERICA	MA		05/08/2023	08/09/2025	483,177		(8,436)			(8,436)		474,740	474,740			
100103571	SANFORD	FL		05/08/2023	04/30/2025	540,362							540,362	563,778		23,416	23,416
100103579	ATLANTA	GA		05/08/2023	11/09/2025	638,728		(14,014)			(14,014)		624,714	624,714			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103600	BAKERSFIELD	CA		05/08/2023	02/09/2025	209,619		(2,678)			(2,678)		206,941	206,941			
100103603	CAPE CORAL	FL		05/08/2023	04/09/2025	256,581		(11,581)			(11,581)		245,000	245,000			
100103604	OAKLAND	CA		05/08/2023	11/09/2025	380,919		(9,178)			(9,178)		371,741	371,741			
100103612	BALTIMORE	MD		05/08/2023	02/09/2025	290,810		(7,906)			(7,906)		282,904	282,904			
100103649	HOUSTON	TX		05/08/2023	02/09/2025	264,140		(10,635)			(10,635)		253,505	253,505			
100103656	FARR WEST	UT		05/08/2023	04/30/2025	615,326							615,326	645,037		29,712	29,712
100103657	BEND	OR		05/08/2023	11/09/2025	521,266		5,556			5,556		526,822	526,822			
100103672	WHITTIER	CA		05/08/2023	04/09/2025	574,216		(16,641)			(16,641)		557,575	557,575			
100103683	NAUGATUCK	CT		05/08/2023	06/09/2025	302,418		(6,336)			(6,336)		296,082	296,082			
100103700	ARLINGTON	VA		05/08/2023	10/09/2025	120,062		(5,352)			(5,352)		114,709	114,709			
100103703	WHITTIER	CA		05/08/2023	05/09/2025	527,152		1,607			1,607		528,759	528,759			
100103711	NORTH CHARLESTON	SC		05/08/2023	11/09/2025	155,714		(5,590)			(5,590)		150,124	150,124			
100103728	ROCKWALL	TX		05/08/2023	09/09/2025	953,879		11,531	37,014		(25,483)		928,396	928,396			
100103735	ROUND LAKE	IL		05/08/2023	09/09/2025	233,328		(601)			(601)		232,727	232,727			
100103742	SAN DIEGO	CA		05/08/2023	05/09/2025	656,340		(6,247)			(6,247)		650,093	650,093			
100103747	MARINA DEL REY	CA		05/08/2023	08/09/2025	447,785		(9,474)			(9,474)		438,311	438,311			
100103753	MIAMI	FL		05/08/2023	08/09/2025	1,495,815		(43,858)			(43,858)		1,451,957	1,451,957			
100103756	MAHWAH	NJ		05/08/2023	04/30/2025	1,939,191							1,939,191	1,733,325		(205,866)	(205,866)
100103770	KEY LARGO	FL		05/10/2023	06/09/2025	1,706,951		(48,189)			(48,189)		1,658,762	1,658,762			
100103775	KISSIMMEE	FL		05/10/2023	10/09/2025	227,105		(6,580)			(6,580)		220,525	220,525			
100103777	BIG BEAR CITY	CA		05/10/2023	01/09/2025	524,673		(12,673)			(12,673)		512,000	512,000			
100103783	BRIDGEPORT	CT		05/10/2023	11/09/2025	223,299		(10,299)			(10,299)		213,000	213,000			
100103786	BARNEGAT	NJ		05/10/2023	06/09/2025	224,001		(6,402)			(6,402)		217,599	217,599			
100103793	WATERBURY	CT		05/10/2023	04/30/2025	195,381							195,381	192,622		(2,759)	(2,759)
100103805	BALTIMORE	MD		05/10/2023	04/30/2025	194,265							194,265	223,870		29,605	29,605
100103810	BALTIMORE	MD		05/10/2023	04/30/2025	140,166							140,166	127,512		(12,655)	(12,655)
100103816	CHICAGO	IL		05/10/2023	10/31/2025	206,696			9,137		(9,137)		197,559	170,000		(27,559)	(27,559)
100103818	BRIDGEVIEW	IL		05/10/2023	07/09/2025	229,145		(5,589)			(5,589)		223,557	223,557			
100103819	CHICAGO	IL		05/10/2023	04/30/2025	221,584							221,584	197,859		(23,725)	(23,725)
100103821	CHICAGO	IL		05/10/2023	04/30/2025	226,033							226,033	188,209		(37,825)	(37,825)
100103824	CHICAGO	IL		05/10/2023	10/31/2025	206,759			9,964		(9,964)		196,795	170,000		(26,795)	(26,795)
100103829	GARFIELD HEIGHTS	OH		05/10/2023	04/30/2025	84,016							84,016	64,299		(19,717)	(19,717)
100103830	CLEVELAND	OH		05/10/2023	04/30/2025	89,397							89,397	83,872		(5,526)	(5,526)
100103833	CLEVELAND	OH		05/10/2023	04/30/2025	87,489							87,489	63,243		(24,246)	(24,246)
100103838	BALTIMORE	MD		05/10/2023	10/31/2025	274,495		(40)	18,998		(19,037)		255,458	113,050		(142,408)	(142,408)
100103840	PITTSFIELD	MA		05/10/2023	10/31/2025	320,633			14,528		(14,528)		306,104	289,000		(17,104)	(17,104)
100103842	CHICAGO	IL		05/10/2023	10/31/2025	225,205			11,098		(11,098)		214,107	229,174		15,067	15,067
100103847	CLEVELAND	OH		05/10/2023	10/31/2025	78,865		(294)	2,516		(2,811)		76,054	84,432		8,378	8,378
100103866	YONKERS	NY		05/10/2023	07/09/2025	514,495		(14,733)			(14,733)		499,762	526,210		26,448	26,448
100103869	MARION	OH		05/10/2023	04/09/2025	84,937		(3,017)			(3,017)		81,920	81,920			
100103875	TRENTON	NJ		05/10/2023	07/09/2025	190,685		(5,455)			(5,455)		185,230	185,230			
100103879	ANDERSON	SC		05/10/2023	07/09/2025	131,945		(3,559)			(3,559)		128,386	128,386			
100103885	JACKSONVILLE	FL		05/10/2023	04/30/2025	98,920							98,920	92,914		(6,006)	(6,006)
100107785	LOCUST	NC		05/19/2023	05/17/2025	254,369		18,153			18,153		272,522	272,522			
100107804	MIMS	FL		05/19/2023	07/17/2025	243,385		7,765			7,765		251,150	251,150			
100107809	HARRISON	TN		05/19/2023	07/17/2025	306,425		(1,411)			(1,411)		305,014	305,014			
100107817	SAN DIEGO	CA		05/19/2023	10/09/2025	979,529		(34,373)			(34,373)		945,157	945,157			
100107818	GOLD CANYON	AZ		05/19/2023	01/09/2025	290,120		(7,352)			(7,352)		282,768	282,768			
100107820	NICEVILLE	FL		05/19/2023	06/09/2025	1,242,329		(4,158)			(4,158)		1,238,171	1,238,171			
100107823	WOODSIDE	CA		05/19/2023	09/09/2025	3,536,842		(16,842)			(16,842)		3,520,000	3,520,000			
100107838	SPRING HILL	TN		05/23/2023	01/09/2025	88,216		(2,418)			(2,418)		85,798	85,798			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107850	TAMPA	FL		05/23/2023	05/09/2025	281,869		(8,284)			(8,284)		273,586	273,586			
100107855	WEATHERFORD	TX		06/29/2023	04/09/2025	627,024		(18,810)			(18,810)		608,214	608,214			
100107860	BRASELTON	GA		06/29/2023	10/31/2025	1,047,011			107,348		(107,348)		939,663	1,074,825		135,161	135,161
100107861	SIMONTON	TX		06/29/2023	07/09/2025	234,658		(18,076)			(18,076)		216,582	216,582			
100107868	LEAGUE CITY	TX		06/29/2023	08/09/2025	314,758		(2,047)			(2,047)		312,711	312,711			
100107870	KAILUA KONA	HI		06/29/2023	05/09/2025	1,583,642		(16,468)			(16,468)		1,567,173	1,567,173			
100107879	VINEYARD	UT		06/29/2023	01/09/2025	818,677		(15,307)			(15,307)		803,370	803,370			
100107885	COVINGTON	GA		06/29/2023	04/09/2025	289,335		(13,936)			(13,936)		275,399	275,399			
100107894	ESCONDIDO	CA		06/29/2023	07/09/2025	503,181		(9,713)			(9,713)		493,468	493,468			
100107895	KIRKWOOD	CA		06/29/2023	09/09/2025	488,855		(12,480)			(12,480)		476,375	476,375			
100107897	LIVONIA	MI		06/29/2023	11/09/2025	154,228		(5,989)			(5,989)		148,238	148,238			
100107901	ARGYLE	TX		06/29/2023	03/09/2025	1,321,848		(56,247)			(56,247)		1,265,601	1,265,601			
100107924	WADSWORTH	IL		06/29/2023	04/30/2025	390,398							390,398	398,338		7,939	7,939
100107926	KISSIMMEE	FL		06/29/2023	10/31/2025	369,598			40,305		(40,305)		329,293	379,315		50,021	50,021
100107932	MARATHON	FL		06/29/2023	03/31/2025	557,803		(139)			(139)		557,664	565,156		7,492	7,492
100107944	SAN LEANDRO	CA		06/29/2023	09/09/2025	805,264		(28,551)			(28,551)		776,713	776,713			
100107960	ATLANTA	GA		06/29/2023	04/09/2025	258,108		(19,790)			(19,790)		238,318	238,318			
100107973	BEVERLY HILLS	CA		05/22/2023	04/30/2025	4,470,061							4,470,061	4,681,564		211,503	211,503
100107979	PIGEON FORGE	TN		05/25/2023	02/17/2025	326,775		(254)			(254)		326,521	326,521			
100107988	FREDERICKSBURG	VA		05/25/2023	04/17/2025	306,168		(2,443)			(2,443)		303,725	303,725			
100108020	LAS VEGAS	NV		05/25/2023	01/17/2025	292,318		(4,818)			(4,818)		287,500	287,500			
100108040	LOGANVILLE	GA		05/25/2023	10/17/2025	251,893		5,376			5,376		257,269	257,269			
100108043	SCOTTSDALE	AZ		05/25/2023	05/17/2025	344,933		(4,734)			(4,734)		340,200	340,200			
100108057	GRAND PRAIRIE	TX		05/24/2023	03/09/2025	276,768		(6,534)			(6,534)		270,234	270,234			
100108059	SANTA ANA	CA		05/24/2023	10/09/2025	655,835		(23,693)			(23,693)		632,142	632,142			
100108062	DECATUR	GA		05/24/2023	10/31/2025	1,540,453		(11)	16,792		(16,803)		1,523,650	1,613,663		90,013	90,013
100108063	BOERNE	TX		05/24/2023	10/31/2025	302,295		(30)	30,106		(30,136)		272,159	286,077		13,917	13,917
100108074	OAK HILLS	CA		05/24/2023	04/30/2025	654,892							654,892	679,994		25,102	25,102
100108075	LOS ANGELES	CA		05/24/2023	10/31/2025	1,133,251		119	37,199		(37,080)		1,096,171	1,135,250		39,079	39,079
100108082	HOUSTON	TX		05/24/2023	05/09/2025	129,723		(8,549)			(8,549)		121,174	121,174			
100108096	LA MIRADA	CA		05/24/2023	02/09/2025	588,526		(14,762)			(14,762)		573,764	573,764			
100108097	RIVERDALE	GA		05/24/2023	10/09/2025	177,207		(7,412)			(7,412)		169,795	169,795			
100108123	SAN BERNARDINO	CA		05/24/2023	03/09/2025	292,109		(15,274)			(15,274)		276,835	276,835			
100108129	BARSTOW	CA		05/24/2023	07/09/2025	163,469		(6,976)			(6,976)		156,492	156,492			
100108132	LAKEWOOD	CA		05/24/2023	02/09/2025	582,757		(19,476)			(19,476)		563,281	563,281			
100108133	RIVERSIDE	CA		05/24/2023	11/09/2025	866,002		(12,208)			(12,208)		853,794	853,794			
100108162	OAKLAND	CA		05/24/2023	10/09/2025	502,421		(6,926)			(6,926)		495,495	495,495			
100108174	BORON	CA		05/24/2023	05/09/2025	118,543		(7,080)			(7,080)		111,463	111,463			
100108178	LANCASTER	CA		05/24/2023	10/31/2025	318,585		105	24,301		(24,196)		294,389	310,030		15,642	15,642
100108179	ATHENS	GA		05/24/2023	05/09/2025	282,412		142			142		282,555	282,555			
100108181	CAPE MAY COURT HOUSE	NJ		05/24/2023	03/31/2025	305,315		(136)			(136)		305,178	309,560		4,381	4,381
100108207	MENIFEE	CA		05/24/2023	10/09/2025	919,574		(19,474)			(19,474)		900,101	900,101			
100108214	SILVER SPRING	MD		05/24/2023	01/09/2025	238,114		(8,202)			(8,202)		229,911	229,911			
100108225	CUTLER BAY	FL		05/24/2023	04/30/2025	1,026,669							1,026,669	1,083,827		57,159	57,159
100108226	SLIDELL	LA		05/24/2023	04/30/2025	268,703							268,703	240,060		(28,643)	(28,643)
100108227	MIAMI	FL		05/24/2023	04/09/2025	332,842		(13,912)			(13,912)		318,930	318,930			
100108239	HERALD	CA		05/24/2023	10/09/2025	562,948		(7,786)			(7,786)		555,163	555,163			
100108255	STOCKBRIDGE	GA		05/24/2023	06/09/2025	610,417		(16,999)			(16,999)		593,418	593,418			
100108260	PHOENIX	AZ		05/24/2023	04/09/2025	448,251		10,135			10,135		458,386	458,386			
100108268	BALTIMORE	MD		05/24/2023	03/31/2025	207,456		(101)			(101)		207,355	208,344		989	989
100108272	LAKEWOOD	CA		05/24/2023	08/09/2025	797,258		(22,469)			(22,469)		774,789	774,789			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108273	POMPANO BEACH	FL		05/24/2023	01/09/2025	322,880		(17,787)			(17,787)		305,093	305,093			
100108276	HUDSON	FL		05/24/2023	07/09/2025	343,843		(21,056)			(21,056)		322,788	322,788			
100108280	NAVARRE	FL		05/24/2023	11/09/2025	294,028		(15,623)			(15,623)		278,405	278,405			
100108284	FULLERTON	CA		05/24/2023	04/09/2025	691,569		(17,604)			(17,604)		673,964	673,964			
100108288	OXNARD	CA		05/24/2023	03/09/2025	1,270,636		(46,119)			(46,119)		1,224,517	1,224,517			
100108296	DOWNEY	CA		05/24/2023	03/09/2025	1,106,738		(37,235)			(37,235)		1,069,503	1,069,503			
100108298	MANASSAS	VA		05/24/2023	09/09/2025	286,971		(10,216)			(10,216)		276,755	276,755			
100108306	AMELIA	OH		05/24/2023	04/09/2025	221,387		(8,151)			(8,151)		213,236	213,236			
100108309	FLORISSANT	MO		05/24/2023	09/09/2025	144,166		(7,134)			(7,134)		137,032	137,032			
100108316	LOS ANGELES	CA		05/24/2023	11/09/2025	1,266,860		(11,452)			(11,452)		1,255,408	1,255,408			
100108319	LAS VEGAS	NV		05/24/2023	04/09/2025	650,590		(27,195)			(27,195)		623,394	623,394			
100108331	SELDEN	NY		05/25/2023	11/09/2025	420,715		(16,169)			(16,169)		404,547	404,547			
100108332	ELIZABETH	NJ		05/25/2023	07/09/2025	382,286		(7,286)			(7,286)		375,000	375,000			
100108337	CHICAGO	IL		05/25/2023	08/09/2025	503,735		(17,849)			(17,849)		485,887	485,887			
100108338	BRIDGETON	NJ		05/25/2023	03/09/2025	107,682		(4,572)			(4,572)		103,110	103,110			
100108339	BRIDGETON	NJ		05/25/2023	02/09/2025	107,449		(4,465)			(4,465)		102,984	102,984			
100108348	DETROIT	MI		05/25/2023	05/09/2025	131,353		(3,142)			(3,142)		128,210	128,210			
100108349	CANTON	MA		05/25/2023	04/30/2025	399,559							399,559	396,478		(3,081)	(3,081)
100108352	PLAINFIELD	NJ		05/25/2023	04/09/2025	587,379		(17,701)			(17,701)		569,678	569,678			
100108354	NORTH CHARLESTON	SC		05/25/2023	04/09/2025	216,732		(4,061)			(4,061)		212,670	212,670			
100108369	NEW PORT RICHEY	FL		05/25/2023	04/30/2025	206,814							206,814	219,044		12,230	12,230
100108374	COVINGTON	KY		05/25/2023	02/09/2025	241,717		(8,238)			(8,238)		233,479	233,479			
100108380	BARNEGAT	NJ		05/25/2023	07/09/2025	223,992		(6,393)			(6,393)		217,599	217,599			
100108382	PHILADELPHIA	PA		05/25/2023	04/30/2025	159,550							159,550	148,863		(10,687)	(10,687)
100108386	WOOLWICH TOWNSHIP	NJ		05/25/2023	04/30/2025	378,520							378,520	320,898		(57,621)	(57,621)
100108392	BELLEVILLE	NJ		05/25/2023	02/09/2025	344,022		(9,341)			(9,341)		334,681	334,681			
100108435	BURBANK	CA		05/25/2023	07/09/2025	330,056		(9,419)			(9,419)		320,638	320,638			
100108442	WOODBURY	NY		05/25/2023	04/30/2025	511,591							511,591	538,221		26,631	26,631
100108443	WATERBURY	CT		05/25/2023	04/30/2025	172,788							172,788	204,102		31,315	31,315
100108476	MADISON	CT		05/25/2023	05/09/2025	306,564		(1,759)			(1,759)		304,805	304,805			
100108484	WESTBURY	NY		05/25/2023	01/09/2025	359,423		(2,582)			(2,582)		356,840	356,840			
100108492	KISSIMMEE	FL		05/25/2023	10/09/2025	391,398		(18,401)			(18,401)		372,998	372,998			
100108493	SAN JOSE	CA		05/25/2023	01/09/2025	1,089,102		(38,162)			(38,162)		1,050,940	1,050,940			
100108511	ZWOLLE	NLD		05/25/2023	04/22/2025	216,979						7,625	224,605	239,325		14,720	14,720
100108521	ROTTERDAM	NLD		05/25/2023	01/21/2025	830,632						29,191	859,823	835,515		(24,308)	(24,308)
100108522	ROTTERDAM	NLD		05/25/2023	10/20/2025	393,152						13,817	406,969	442,397		35,428	35,428
100108526	OOSTBURG	NLD		05/25/2023	11/20/2025	98,392						3,458	101,849	109,593		7,744	7,744
100108528	DEVENTER	NLD		05/25/2023	10/20/2025	129,463						4,550	134,012	145,623		11,610	11,610
100108534	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023	03/20/2025	151,471						5,323	156,794	158,708		1,914	1,914
100108538	ALMERE	NLD		05/25/2023	08/20/2025	2,184,137						76,758	2,260,895	2,431,933		171,038	171,038
100108539	ALMERE	NLD		05/25/2023	06/20/2025	2,031,812						71,405	2,103,216	2,260,437		157,221	157,221
100108540	ALMERE	NLD		05/25/2023	06/20/2025	2,483,740						87,287	2,571,027	2,763,218		192,191	192,191
100108541	ALMERE	NLD		05/25/2023	08/20/2025	2,026,319						71,212	2,097,531	2,251,946		154,415	154,415
100108542	ROTTERDAM	NLD		05/25/2023	06/20/2025	1,057,238						37,155	1,094,393	1,176,202		81,809	81,809
100108543	ALMERE	NLD		05/25/2023	06/20/2025	2,423,617						85,174	2,508,791	2,696,330		187,539	187,539
100108544	ALMERE	NLD		05/25/2023	08/20/2025	2,107,814						74,076	2,181,890	2,353,791		171,901	171,901
100108545	ALMERE	NLD		05/25/2023	08/20/2025	1,013,692						35,625	1,049,317	1,130,423		81,106	81,106
100108892	FERNANDINA BEACH	FL		05/31/2023	06/09/2025	1,150,226		(18,062)			(18,062)		1,132,164	1,132,164			
100108896	PFLUGERVILLE	TX		05/31/2023	05/09/2025	400,060		(22,252)			(22,252)		377,807	377,807			
100108903	COSTA MESA	CA		05/31/2023	07/09/2025	1,018,948		(32,150)			(32,150)		986,798	986,798			
100108912	SEDONA	AZ		05/31/2023	07/09/2025	846,274		(17,280)			(17,280)		828,993	828,993			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108918	GALVESTON	TX		05/31/2023	08/09/2025	511,828		(17,622)			(17,622)		494,207	494,207			
100108920	FRISCO	TX		05/31/2023	04/09/2025	372,473		(16,391)			(16,391)		356,081	356,081			
100108921	PORT SAINT JOE	FL		05/31/2023	01/09/2025	304,363		(14,680)			(14,680)		289,683	289,683			
100108924	PASADENA	TX		05/31/2023	11/09/2025	255,998		(8,479)			(8,479)		247,519	247,519			
100108928	VALLEY CENTER	CA		05/31/2023	01/09/2025	677,436		(21,607)			(21,607)		655,829	655,829			
100108942	DANIA BEACH	FL		05/31/2023	09/09/2025	915,478		(27,212)			(27,212)		888,266	888,266			
100108944	WESTMINSTER	MD		05/31/2023	04/30/2025	609,441		(27)			(27)		609,414	617,547		8,133	8,133
100108947	HOUSTON	TX		05/31/2023	04/30/2025	298,407							298,407	297,999		(408)	(408)
100108952	WASHINGTON	DC		05/31/2023	10/31/2025	288,012			17,995		(17,995)		270,017	285,867		15,851	15,851
100108957	KILLEEN	TX		05/31/2023	11/09/2025	139,319		(11,319)			(11,319)		128,000	128,000			
100108971	UNIVERSITY HEIGHTS	OH		05/31/2023	06/09/2025	120,450		(8,135)			(8,135)		112,315	112,315			
100108984	LEICESTER	NC		05/31/2023	03/31/2025	441,759		(158)			(158)		441,602	445,597		3,995	3,995
100108987	KILLEEN	TX		05/31/2023	07/09/2025	116,844		(14,300)			(14,300)		102,544	102,544			
100109011	GRAND PRAIRIE	TX		05/31/2023	03/31/2025	281,601		(145)			(145)		281,456	278,979		(2,477)	(2,477)
100109018	OLNEY	MD		05/31/2023	05/09/2025	189,838		(4,480)			(4,480)		185,358	185,358			
100109032	WASHINGTON	DC		06/02/2023	10/31/2025	3,090,169		(8)	235,683		(235,691)		2,854,478	3,031,066		176,588	176,588
100109055	UPLAND	CA		06/05/2023	01/09/2025	1,461,088		(31,285)			(31,285)		1,429,804	1,429,804			
100109060	WEST PALM BEACH	FL		06/05/2023	01/09/2025	805,874		(13,166)			(13,166)		792,708	792,708			
100109067	FRANKLIN PARK	IL		06/05/2023	03/09/2025	267,952		(10,035)			(10,035)		257,917	257,917			
100109085	DENVER	CO		06/05/2023	11/09/2025	269,264		(4,224)			(4,224)		265,040	265,040			
100109090	GALVESTON	TX		06/05/2023	04/30/2025	320,167							320,167	314,605		(5,562)	(5,562)
100109114	RICHMOND	VA		06/05/2023	11/09/2025	138,039		(13,587)			(13,587)		124,452	124,452			
100109116	GREENVILLE	SC		06/05/2023	09/09/2025	127,833		(1,885)			(1,885)		125,948	125,948			
100109119	SUN VALLEY	CA		06/05/2023	07/09/2025	929,029		52,895	51,932		963		929,992	929,992			
100109125	NEPTUNE	NJ		06/05/2023	07/09/2025	261,072		(8,606)			(8,606)		252,466	252,466			
100109130	WILLIMANTIC	CT		06/05/2023	09/09/2025	178,580		(6,642)			(6,642)		171,938	171,938			
100109131	SPRINGFIELD	MA		06/05/2023	04/09/2025	245,936		(8,329)			(8,329)		237,607	237,607			
100109143	NEWPORT BEACH	CA		06/09/2023	07/09/2025	1,529,535		(29,535)			(29,535)		1,500,000	1,500,000			
100109150	PONTE VEDRA	FL		07/21/2023	08/09/2025	1,340,619		(45,262)			(45,262)		1,295,357	1,295,357			
100109170	COLUMBUS	OH		07/21/2023	06/09/2025	135,145		(11,301)			(11,301)		123,844	123,844			
100109172	LOS ANGELES	CA		07/21/2023	01/09/2025	771,743		(23,743)			(23,743)		748,000	748,000			
100109175	LEVITTOWN	PA		07/21/2023	08/09/2025	259,892		(1,142)			(1,142)		258,750	258,750			
100109180	EL CERRITO	CA		07/21/2023	10/09/2025	560,423		(423)			(423)		560,000	560,000			
100109224	YORBA LINDA	CA		07/21/2023	01/09/2025	1,217,160		(13,684)			(13,684)		1,203,476	1,203,476			
100109225	DALLAS	TX		07/21/2023	07/09/2025	754,735		(15,566)			(15,566)		739,169	739,169			
100109244	LOS ANGELES	CA		07/21/2023	05/09/2025	194,841		2,375			2,375		197,216	197,216			
100109246	GREENVILLE	SC		07/21/2023	03/31/2025	259,987		(113)			(113)		259,874	259,811		(63)	(63)
100109248	INDEPENDENCE	MO		07/21/2023	11/09/2025	173,024		(10,527)			(10,527)		162,497	162,497			
100109256	GRANBURY	TX		07/21/2023	04/09/2025	142,435		(4,095)			(4,095)		138,340	138,340			
100109260	HOLMES BEACH	FL		07/21/2023	03/31/2025	733,369		(98)			(98)		733,271	752,842		19,571	19,571
100109282	PHILADELPHIA	PA		07/21/2023	03/31/2025	321,136		(184)			(184)		320,951	317,850		(3,102)	(3,102)
100109299	ATLANTA	GA		06/12/2023	05/17/2025	370,776		(8,654)			(8,654)		362,122	362,122			
100109316	SARASOTA	FL		06/12/2023	03/17/2025	44,484		(910)			(910)		43,574	43,574			
100109325	BONITA SPRINGS	FL		06/12/2023	05/17/2025	238,651		(9,323)			(9,323)		229,328	229,328			
100109331	TUCSON	AZ		06/12/2023	02/17/2025	279,594		(6,802)			(6,802)		272,792	272,792			
100109339	COATESVILLE	PA		06/12/2023	10/17/2025	336,441		(5,995)			(5,995)		330,446	330,446			
100109589	TEMECULA	CA		06/14/2023	10/31/2025	968,011		(17)			(17)		967,994	899,502		(68,493)	(68,493)
100109592	DALLAS	TX		06/14/2023	04/09/2025	336,477		(15,399)			(15,399)		321,077	321,077			
100109595	NORFOLK	VA		06/14/2023	10/09/2025	212,553		(14,452)			(14,452)		198,101	198,101			
100109615	CHICAGO	IL		06/14/2023	04/09/2025	246,201		(5,566)			(5,566)		240,635	240,635			
100109631	WRIGHT CITY	MO		06/14/2023	10/09/2025	255,550		(10,447)			(10,447)		245,103	245,103			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109642	JURUPA VALLEY	CA		06/14/2023	05/09/2025	664,881		(25,133)			(25,133)		639,747	639,747			
100109676	STOCKTON	CA		06/16/2023	11/09/2025	108,010		(8,896)			(8,896)		99,114	99,114			
100109684	MESA	AZ		06/16/2023	02/09/2025	246,274		(6,942)			(6,942)		239,333	239,333			
100109711	SHERMAN OAKS	CA		06/16/2023	03/09/2025	1,143,897		(27,095)			(27,095)		1,116,801	1,116,801			
100109712	MIAMI	FL		06/16/2023	05/09/2025	179,714		(5,801)			(5,801)		173,913	173,913			
100109714	HIGHLAND	CA		06/16/2023	11/09/2025	338,006		(4,657)			(4,657)		333,349	333,349			
100109715	RYE	NY		06/16/2023	03/09/2025	1,217,928		(34,435)			(34,435)		1,183,493	1,183,493			
100109717	DAVENPORT	FL		06/16/2023	11/09/2025	279,252		(10,145)			(10,145)		269,107	269,107			
100109730	BRUNSWICK HILLS	OH		06/16/2023	09/09/2025	670,596		(24,363)			(24,363)		646,233	646,233			
100109737	DALLAS	TX		06/16/2023	09/09/2025	27,151		(317)			(317)		26,834	26,834			
100109752	WATERBURY	CT		06/16/2023	05/09/2025	128,934		(2,895)			(2,895)		126,039	126,039			
100109756	CAMARILLO	CA		06/16/2023	05/09/2025	1,582,544		(24,542)			(24,542)		1,558,003	1,558,003			
100109774	CORAL SPRINGS	FL		08/04/2023	11/09/2025	147,248		(1,267)			(1,267)		145,981	145,981			
100109792	SNOQUALMIE	WA		08/04/2023	03/09/2025	190,575		(6,578)			(6,578)		183,997	183,997			
100109796	FRIDAY HARBOR	WA		08/04/2023	03/31/2025	604,552		(198)			(198)		604,355	619,635		15,280	15,280
100109797	YUMA	AZ		08/04/2023	10/09/2025	203,234		(17,425)			(17,425)		185,809	185,809			
100109805	NAUGATUCK	CT		08/04/2023	09/09/2025	153,835		(11,570)			(11,570)		142,265	142,265			
100109806	MIRAMAR BEACH	FL		08/04/2023	03/31/2025	1,377,646		(499)			(499)		1,377,147	1,378,703		1,556	1,556
100109807	BRADENTON	FL		08/04/2023	03/31/2025	577,966		(153)			(153)		577,812	584,036		6,224	6,224
100109812	LADSON	SC		06/22/2023	07/09/2025	199,115		(6,516)			(6,516)		192,599	192,599			
100109820	NEWARK	NJ		06/22/2023	05/09/2025	514,142		(14,290)			(14,290)		499,852	499,852			
100109823	CROWN POINT	IN		06/22/2023	11/09/2025	155,276		(4,239)			(4,239)		151,037	151,037			
100109867	OAKLAND	CA		06/22/2023	04/30/2025	325,596							325,596	325,752		156	156
100109880	NANUET	NY		06/22/2023	10/09/2025	428,637		(11,608)			(11,608)		417,029	417,029			
100109892	TOBYHANNA	PA		06/22/2023	04/30/2025	181,447							181,447	148,909		(32,538)	(32,538)
100109893	EASTLAKE	OH		06/22/2023	05/09/2025	122,184		(2,292)			(2,292)		119,892	119,892			
100109896	PHILADELPHIA	PA		06/22/2023	04/30/2025	294,302							294,302	292,491		(1,811)	(1,811)
100109940	WOODLYN	PA		06/22/2023	04/30/2025	173,828							173,828	171,062		(2,766)	(2,766)
100109944	PHILLIPSBURG	NJ		06/22/2023	05/09/2025	217,542		(6,223)			(6,223)		211,319	211,319			
100109962	COLUMBUS	OH		06/22/2023	10/31/2025	433,449			32,138		(32,138)		401,311	424,953		23,642	23,642
100109964	NEW ALBANY	IN		06/22/2023	04/30/2025	118,563							118,563	53,262		(65,301)	(65,301)
100109973	NEW ALBANY	IN		06/22/2023	04/30/2025	118,925							118,925	68,950		(49,975)	(49,975)
100109974	PHILADELPHIA	PA		06/22/2023	04/30/2025	134,662							134,662	93,364		(41,298)	(41,298)
100109984	JOHNSTON	RI		06/22/2023	01/09/2025	136,304		(3,070)			(3,070)		133,234	133,234			
100109993	HAVERSTRAW	NY		06/22/2023	07/09/2025	433,161		(11,172)			(11,172)		421,989	421,989			
100109997	LOUISVILLE	KY		06/22/2023	04/30/2025	210,420							210,420	152,236		(58,184)	(58,184)
100110002	WATERBURY	CT		06/22/2023	01/09/2025	115,052		(4,586)			(4,586)		110,466	110,466			
100110004	MIDDLE ISLAND	NY		06/22/2023	10/09/2025	308,717		(6,669)			(6,669)		302,048	302,048			
100110009	GREENVILLE	SC		06/23/2023	09/09/2025	131,810		(2,158)			(2,158)		129,651	129,651			
100110018	GLENDALE	CA		06/23/2023	10/09/2025	1,283,332		(19,911)			(19,911)		1,263,421	1,263,421			
100110031	WEST LINN	OR		06/23/2023	06/09/2025	1,105,689		11,811			11,811		1,117,500	1,117,500			
100110036	JOSHUA TREE	CA		06/23/2023	01/09/2025	479,036		(15,185)			(15,185)		463,850	463,850			
100110050	WATERBURY	CT		06/23/2023	08/09/2025	162,253		(2,528)			(2,528)		159,725	159,725			
100110053	CASTLE ROCK	CO		06/23/2023	06/09/2025	521,490		(19,493)			(19,493)		501,997	501,997			
100110055	WILLINGBORO	NJ		06/23/2023	01/09/2025	191,492		(695)			(695)		190,798	190,798			
100110057	YUMA	AZ		06/23/2023	09/30/2025	167,369		(23)			(23)		167,345	167,410		65	65
100110087	MALIBU	CA		06/23/2023	04/30/2025	1,510,297							1,510,297	1,327,764		(182,533)	(182,533)
100110092	GALVESTON	TX		06/23/2023	04/30/2025	424,613							424,613	418,201		(6,412)	(6,412)
100110103	PALATINE	IL		06/23/2023	01/09/2025	426							426	426			
100110131	MIAMI	FL		06/29/2023	05/09/2025	289,092		(6,092)			(6,092)		283,000	283,000			
100110134	CINCINNATI	OH		06/29/2023	05/09/2025	289,648		(11,376)			(11,376)		278,272	278,272			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110137	WINNETKA	IL		06/29/2023	10/09/2025	520,570		(7,304)			(7,304)		513,266	513,266			
100110141	MIAMI	FL		06/29/2023	10/09/2025	267,939		(20,239)			(20,239)		247,700	247,700			
100110145	GILBERT	AZ		06/29/2023	09/09/2025	377,153		(17,153)			(17,153)		360,000	360,000			
100110148	LA QUINTA	CA		06/29/2023	04/09/2025	194,109		(16,121)			(16,121)		177,988	177,988			
100110154	AZLE	TX		06/29/2023	02/09/2025	139,058		(9,058)			(9,058)		130,000	130,000			
100110160	ACWORTH	GA		06/30/2023	01/17/2025	58,853		1,258			1,258		60,110	60,110			
100110164	NEW CITY	NY		06/30/2023	05/17/2025	522,034		(3,389)			(3,389)		518,645	518,645			
100110165	LA QUINTA	CA		06/30/2023	06/17/2025	434,789		(1,852)			(1,852)		432,937	432,937			
100110167	HENDERSONVILLE	NC		06/30/2023	03/17/2025	271,020		5,142			5,142		276,162	276,162			
100110169	LOS ANGELES	CA		06/30/2023	03/17/2025	432,619		9,987			9,987		442,605	442,605			
100110189	TYBEE ISLAND	GA		06/30/2023	01/17/2025	455,022		(4,599)			(4,599)		450,423	450,423			
100110208	PORTSMOUTH	RI		06/30/2023	06/17/2025	321,114		2,850			2,850		323,965	323,965			
100110222	BROKEN BOW	OK		06/30/2023	10/17/2025	590,027		2,203			2,203		592,230	592,230			
100110247	ALBUQUERQUE	NM		06/30/2023	09/17/2025	470,533		1,939			1,939		472,472	472,472			
100110262	AUSTIN	TX		06/30/2023	04/17/2025	112,971		(2,337)			(2,337)		110,634	110,634			
100110267	DELTAVILLE	VA		06/30/2023	08/17/2025	516,171		(8,428)			(8,428)		507,742	507,742			
100110284	DEWEY BEACH	DE		06/30/2023	09/17/2025	706,092		6,836			6,836		712,929	712,929			
100110291	MANASSAS	VA		06/30/2023	06/17/2025	373,830		2,374			2,374		376,204	376,204			
100110298	RICHMOND	VA		06/30/2023	02/17/2025	272,248		(3,235)			(3,235)		269,013	269,013			
100110304	SAINT PETERS	MO		06/30/2023	11/17/2025	270,880		(4,820)			(4,820)		266,059	266,059			
100110305	ESTES PARK	CO		06/30/2023	09/17/2025	716,301		(1,634)			(1,634)		714,667	714,667			
100110310	LA VERKIN	UT		06/30/2023	03/17/2025	553,055		(668)			(668)		552,386	552,386			
100110322	ANNA	TX		06/30/2023	10/17/2025	293,816		(2,705)			(2,705)		291,110	291,110			
100110332	CHICAGO	IL		06/30/2023	05/17/2025	520,097		(3,047)			(3,047)		517,049	517,049			
100110335	HOOD RIVER	OR		06/30/2023	11/17/2025	666,290		6,182			6,182		672,472	672,472			
100110347	PHOENIX	AZ		06/30/2023	06/17/2025	376,445		642			642		377,087	377,087			
100110349	PERRY HALL	MD		06/30/2023	10/17/2025	431,070		(4,172)			(4,172)		426,898	426,898			
100110360	TROY	MI		06/30/2023	05/17/2025	10,316		(27)			(27)		10,289	10,289			
100110365	PALM SPRINGS	CA		06/30/2023	03/17/2025	717,466		(2,945)			(2,945)		714,521	714,521			
100110386	FAYETTEVILLE	AR		06/30/2023	11/17/2025	251,598		(6,745)			(6,745)		244,853	244,853			
100110392	GULF SHORES	AL		06/30/2023	08/17/2025	257,115		(3,209)			(3,209)		253,906	253,906			
100110394	SARASOTA	FL		06/30/2023	01/17/2025	490,201		(5,200)			(5,200)		485,000	485,000			
100110408	FOLSOM	CA		06/30/2023	05/17/2025	662,417		(13,147)			(13,147)		649,270	649,270			
100110415	MCKINNEY	TX		06/30/2023	05/17/2025	340,967		4,171			4,171		345,137	345,137			
100110419	MAYWOOD	IL		06/30/2023	11/17/2025	226,912		(4,843)			(4,843)		222,069	222,069			
100110423	BROOKSVILLE	FL		06/30/2023	06/17/2025	145,285		(2,445)			(2,445)		142,840	142,840			
100110433	TEGA CAY	SC		06/30/2023	11/17/2025	456,075		(1,277)			(1,277)		454,799	454,799			
100110444	ALAMEDA	CA		06/30/2023	11/17/2025	812,795		(11,501)			(11,501)		801,294	801,294			
100110446	LOS ANGELES	CA		06/30/2023	05/17/2025	545,138		(8,430)			(8,430)		536,708	536,708			
100110455	BENTONVILLE	AR		06/30/2023	06/17/2025	519,255		(2,592)			(2,592)		516,662	516,662			
100110479	TOMS RIVER	NJ		06/30/2023	08/17/2025	516,828		3,909			3,909		520,737	520,737			
100110484	KINGSTON	TN		06/30/2023	05/17/2025	504,406		(11,625)			(11,625)		492,782	492,782			
100110492	ADELANTO	CA		06/30/2023	02/17/2025	234,325		(1,404)			(1,404)		232,921	232,921			
100110496	BEAUFORT	NC		06/30/2023	11/17/2025	263,333		6,224			6,224		269,558	269,558			
100110507	HENDERSON	NV		06/30/2023	05/17/2025	219,625		14,254			14,254		233,879	233,879			
100110522	ISSAQUAH	WA		06/30/2023	06/17/2025	686,261		(3,106)			(3,106)		683,155	683,155			
100110532	DAVENPORT	FL		06/30/2023	09/17/2025	279,044		(1,902)			(1,902)		277,143	277,143			
100110539	METAIRIE	LA		06/30/2023	05/17/2025	625,316		(9,954)			(9,954)		615,362	615,362			
100110540	BOZEMAN	MT		06/30/2023	08/17/2025	442,737		(407)			(407)		442,330	442,330			
100110562	DUNWOODY	GA		06/30/2023	10/17/2025	256,079		(2,191)			(2,191)		253,888	253,888			
100110573	MARIETTA	GA		06/30/2023	03/17/2025	561,974		(1,350)			(1,350)		560,625	560,625			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110591	SAN ANTONIO	TX		06/30/2023	04/17/2025	224,575		(792)			(792)		223,783	223,783			
100110618	MODESTO	CA		06/30/2023	08/17/2025	48,047		(865)			(865)		47,182	47,182			
100110620	ALMOND	NC		06/30/2023	06/17/2025	348,660		(2,316)			(2,316)		346,343	346,343			
100110631	NEWARK	CA		06/30/2023	08/17/2025	715,537		(5,429)			(5,429)		710,109	710,109			
100110647	JACKSONVILLE	FL		06/30/2023	06/17/2025	295,696		(7,876)			(7,876)		287,820	287,820			
100110691	QUEEN CREEK	AZ		08/11/2023	10/31/2025	724,633		(8)	27,026		(27,034)		697,599	728,057		30,458	30,458
100110692	COMMERCE CITY	CO		08/11/2023	09/09/2025	461,756		(7,218)			(7,218)		454,538	454,538			
100110706	KISSIMMEE	FL		08/11/2023	04/30/2025	424,584							424,584	446,905		22,322	22,322
100110708	SACRAMENTO	CA		08/11/2023	10/09/2025	324,483		(3,528)			(3,528)		320,955	320,955			
100110710	BONITA	CA		08/11/2023	05/09/2025	785,742		(21,835)			(21,835)		763,907	763,907			
100110727	RAMONA	CA		08/11/2023	11/09/2025	715,336		(22,472)			(22,472)		692,865	692,865			
100110732	HOLLYWOOD	FL		08/11/2023	05/09/2025	794,991		(34,120)			(34,120)		760,871	760,871			
100110735	MIAMI	FL		08/11/2023	08/09/2025	547,223		(3,099)			(3,099)		544,123	544,123			
100110738	GULF SHORES	AL		08/11/2023	03/31/2025	616,410		(180)			(180)		616,229	622,081		5,851	5,851
100110749	JACKSONVILLE	FL		08/11/2023	10/31/2025	120,098		63	14,111		(14,048)		106,050	121,192		15,142	15,142
100110754	HEATH	OH		08/11/2023	06/09/2025	310,048		1,031			1,031		311,079	311,079			
100110757	MOUNT PLEASANT	SC		08/11/2023	03/09/2025	446,225		(13,125)			(13,125)		433,100	433,100			
100110760	KISSIMMEE	FL		08/11/2023	03/31/2025	512,007		(216)			(216)		511,791	509,281		(2,510)	(2,510)
100110761	BOZEMAN	MT		08/11/2023	03/31/2025	895,657		(262)			(262)		895,396	891,920		(3,475)	(3,475)
100110763	PHOENIX	AZ		08/11/2023	07/09/2025	161,394		(7,199)			(7,199)		154,195	154,195			
100110772	SPOKANE	WA		08/11/2023	02/09/2025	288,770		(6,770)			(6,770)		282,000	282,000			
100110774	SAINT GEORGE	UT		08/11/2023	03/31/2025	1,111,990		(275)			(275)		1,111,715	1,138,233		26,519	26,519
100110789	KATWIJK	NLD		06/28/2023	09/22/2025	103,570						5,570	109,141	118,098	8,957		8,957
100110828	YOUNGSVILLE	LA		06/29/2023	10/05/2025	2,715		15			15		2,729	2,729			
100110853	PHILADELPHIA	PA		06/29/2023		(16,776)		16,776			16,776						
100110864	CONNEAUT	OH		06/29/2023	10/05/2025	16,140		5,764			5,764		21,904	21,904			
100110883	TALLAHASSEE	FL		06/29/2023	04/01/2025	9,032		(325)			(325)		8,707	8,707			
100110895	ASHEVILLE	NC		06/29/2023	04/05/2025	1,795		6			6		1,801	1,801			
100110910	TUSCALOOSA	AL		06/29/2023	04/05/2025	66,261		460			460		66,721	66,721			
100110915	AVERILL PARK	NY		06/29/2023	05/05/2025	199		22,949			22,949		23,148	23,148			
100110916	MONTGOMERY	AL		06/29/2023	10/05/2025	47,207		3,366			3,366		50,574	50,574			
100110936	SAVANNAH	GA		06/29/2023	09/05/2025	4,563		(100)			(100)		4,463	4,463			
100110976	WARNER ROBINS	GA		06/29/2023	01/05/2025	581							581	581			
100110992	FRANKLIN	KY		06/29/2023	07/05/2025	41,763		2,612			2,612		44,376	44,376			
100111022	SAN FRANCISCO	CA		06/29/2023	01/05/2025	769							769	769			
100111032	TULSA	OK		06/29/2023	04/05/2025	1,758		(1)			(1)		1,757	1,757			
100111033	BUXTON	ME		06/29/2023	03/05/2025	1,423		6			6		1,429	1,429			
100111042	LA PUENTE	CA		06/29/2023	09/05/2025	281,464		12,375			12,375		293,839	293,839			
100111044	BALTIMORE	MD		06/29/2023	07/05/2025	96,213		(10,341)			(10,341)		85,872	27,102		(58,770)	(58,770)
100111101	HOSTETTER	PA		06/29/2023	07/05/2025	55,994		1,966			1,966		57,959	57,959			
100111110	SCRANTON	PA		06/29/2023	06/05/2025	52,821		14,480			14,480		67,302	67,302			
100111155	CHASE MILLS	NY		06/29/2023	08/05/2025	40,505		17,778			17,778		58,284	58,284			
100111180	RENTON	WA		06/29/2023	07/05/2025	178,963		67,884			67,884		246,847	246,847			
100111191	WAPPINGERS FALLS	NY		06/29/2023	09/05/2025	101,186		24,808			24,808		125,994	125,994			
100111210	ORANGE	CA		06/29/2023	03/05/2025	3,740		13			13		3,753	3,753			
100111213	AURORA	IN		06/29/2023	03/05/2025	18,395		1,009			1,009		19,403	19,403			
100111222	FAIRFAX	VA		06/29/2023	08/05/2025	7,091		114			114		7,205	7,205			
100111226	ANTIOCH	CA		06/29/2023	01/05/2025	27,200		1,112			1,112		28,311	28,311			
100111227	CLEARWATER	FL		06/29/2023	10/05/2025	4,696		70			70		4,766	4,766			
100111229	EVERETT	WA		06/29/2023	02/05/2025	16,211		450			450		16,661	16,661			
100111247	THORNTON	CO		06/29/2023	11/05/2025	7,891		277			277		8,169	8,169			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111264	HEMET	CA		06/29/2023	06/05/2025	26,839		42			42		26,881	26,881			
100111269	SAVANNAH	GA		06/29/2023	11/05/2025	34,062		1,427			1,427		35,489	35,489			
100111281	PHILADELPHIA	PA		06/29/2023	04/05/2025	24,882		13,702			13,702		38,584	38,584			
100111285	DIX HILLS	NY		06/29/2023	11/05/2025	870,613		164,660			164,660		1,035,274	1,035,274			
100111303	WHEELING	WV		06/29/2023	11/05/2025	10,631		1,106			1,106		11,737	11,737			
100111317	CAMDENTON	MO		06/29/2023	11/05/2025	185,665		(7,534)			(7,534)		178,131	178,131			
100111325	MUSKOGEE	OK		06/29/2023	04/05/2025	62,180		(3,149)			(3,149)		59,031	59,031			
100111349	EMERSON	NJ		06/29/2023	01/05/2025	200,531		10,086			10,086		210,617	210,617			
100111371	AKRON	OH		06/29/2023	08/05/2025	3,550		5			5		3,554	3,554			
100111373	KANSAS CITY	MO		06/29/2023	03/05/2025	49,174		2,923			2,923		52,098	52,098			
100111375	DETROIT	MI		06/29/2023	02/05/2025	36,876		(1,420)			(1,420)		35,456	35,456			
100111429	VALLEY STREAM	NY		06/29/2023	10/05/2025	98,808		29,963			29,963		128,771	128,771			
100111573	REX	GA		06/29/2023	09/05/2025	80,954		60,105			60,105		141,059	141,059			
100111601	WICHITA FALLS	TX		06/29/2023	11/05/2025	24,772		2,687			2,687		27,459	27,459			
100111615	SALISBURY	NC		06/29/2023	08/05/2025	86,584		(2,616)			(2,616)		83,968	83,968			
100111670	LAS VEGAS	NV		06/29/2023	08/05/2025	116,594		5,262			5,262		121,856	121,856			
100111675	LA HABRA	CA		06/29/2023	02/05/2025	15,424		1,120			1,120		16,544	16,544			
100111681	JEWETT CITY	CT		06/29/2023	04/05/2025	104,914		2,543			2,543		107,456	107,456			
100111705	WOODBRIDGE	VA		06/29/2023	08/05/2025	154,359		43,425			43,425		197,785	197,785			
100111715	NEWNAN	GA		06/29/2023	06/05/2025	3,395		13			13		3,408	3,408			
100111838	GRAND RAPIDS	MI		06/29/2023	01/05/2025	58,506		50,543			50,543		109,049	109,049			
100111909	SAINT PETERS	MO		06/29/2023	01/05/2025	163,321		44,375			44,375		207,696	207,696			
100111939	JACKSONVILLE	FL		06/29/2023	05/05/2025	44,435		5,050			5,050		49,484	49,484			
100111958	SAYLORSBURG	PA		06/29/2023	06/05/2025	39,574		1,764			1,764		41,338	41,338			
100111973	GLENDALE	CA		06/29/2023	02/05/2025	217,665		85,981			85,981		303,646	303,646			
100111993	RENO	NV		06/29/2023	09/05/2025	132,152		46,168			46,168		178,320	178,320			
100111994	ATLANTA	GA		06/29/2023	10/05/2025	43,179		7,306			7,306		50,484	50,484			
100111996	BISBEE	AZ		06/29/2023	03/05/2025	113,957		27,923			27,923		141,880	141,880			
100112009	CHERRYVILLE	NC		06/29/2023	05/05/2025	22,971		367			367		23,338	23,338			
100112084	LAKE ALFRED	FL		06/29/2023	03/05/2025	59,022		3,258			3,258		62,280	62,280			
100112115	COLUMBIA CITY	IN		06/29/2023	03/05/2025	49,836		2,201			2,201		52,037	52,037			
100112174	GERMANTOWN	TN		06/29/2023	08/05/2025	35,301		3,515			3,515		38,816	38,816			
100112217	BALTIMORE	MD		06/29/2023	09/05/2025	29,603		2,175			2,175		31,777	31,777			
100112260	BUSH	LA		06/29/2023	06/05/2025	112,436		36,641			36,641		149,076	149,076			
100112269	SANTA ANA	CA		06/29/2023	11/05/2025	416,015		226,022			226,022		642,036	642,036			
100112305	BALTIMORE	MD		06/29/2023	08/05/2025	63,444		4,460			4,460		67,904	67,904			
100112343	HOUSTON	TX		06/29/2023	04/05/2025	102,968		3,364			3,364		106,333	106,333			
100112406	SANFORD	FL		06/29/2023	09/05/2025	119,412		72,215			72,215		191,627	191,627			
100112417	HILLSBORO	MO		06/29/2023	04/05/2025	1,969		7			7		1,976	1,976			
100112433	TUJUNGA	CA		06/29/2023	06/05/2025	91,533		15,164			15,164		106,697	106,697			
100112436	EDGEWOOD	MD		06/29/2023	11/05/2025	60,965		18,220			18,220		79,184	79,184			
100112464	STANTON	CA		06/29/2023	05/05/2025	168,497		65,950			65,950		234,447	234,447			
100112513	OLD ORCHARD BEACH	ME		06/29/2023	11/05/2025	146,777		14,590			14,590		161,366	161,366			
100112528	LA PORTE	IN		06/29/2023	10/05/2025	86,366		51,471			51,471		137,837	137,837			
100112597	RICHMOND	VA		06/29/2023	09/05/2025	9,895		147			147		10,042	10,042			
100112627	CONROE	TX		06/29/2023	03/05/2025	110,987		5,386			5,386		116,373	116,373			
100112630	IRVINE	CA		06/29/2023	05/05/2025	239,540		102,858			102,858		342,397	342,397			
100112646	FRANKLIN	OH		06/29/2023	04/05/2025	32,124		2,545			2,545		34,669	34,669			
100112693	SEAGROVE	NC		06/29/2023	01/05/2025	100							100	100			
100112716	TOMBALL	TX		06/29/2023	11/05/2025	278,605		86,948			86,948		365,553	365,553			
100112732	STRONGSVILLE	OH		06/29/2023	10/05/2025	40,408		5,568			5,568		45,977	45,977			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112763	SOUTHLAKE	TX		06/29/2023	08/05/2025	168,002		9,252			9,252		177,254	177,254			
100112790	EDGEWOOD	MD		06/29/2023	06/05/2025	46,958		10,283			10,283		57,241	57,241			
100112840	DANVILLE	VA		06/29/2023	03/05/2025	3,534		48			48		3,582	3,582			
100112853	VEVAY	IN		06/29/2023	09/05/2025	76,958		(7,434)			(7,434)		69,524	69,524			
100112878	JACKSONVILLE	FL		06/29/2023	01/05/2025	4,174		504			504		4,677	4,677			
100113022	CHICAGO	IL		06/29/2023	11/05/2025	65,121		62,524			62,524		127,644	127,644			
100113023	CONWAY SPRINGS	KS		06/29/2023	10/05/2025	3,840		60			60		3,899	3,899			
100113024	MILL CITY	OR		06/29/2023	02/05/2025	10,910		207			207		11,118	11,118			
100113076	EDINA	MN		06/29/2023	02/05/2025	298,879		44,727			44,727		343,606	343,606			
100113087	BALLWIN	MO		06/29/2023	09/05/2025	185,355		108,566			108,566		293,921	293,921			
100113106	ALTA LOMA	CA		06/29/2023	06/05/2025	220,927		131,465			131,465		352,392	352,392			
100113144	MIAMI	FL		06/29/2023	02/05/2025	33,329		303			303		33,632	33,632			
100113150	POMPANO BEACH	FL		06/29/2023	04/05/2025	4,829		91			91		4,920	4,920			
100113152	HAINES CITY	FL		06/29/2023	09/05/2025	28,420		(31)			(31)		28,389	28,389			
100113158	NORTH MIAMI BEACH	FL		06/29/2023	10/05/2025	41,721		994			994		42,715	42,715			
100113159	TENAFLY	NJ		06/29/2023	09/05/2025	9,061		241			241		9,302	9,302			
100113248	ANTRIM	NH		06/29/2023	06/05/2025	5,809		(2)			(2)		5,806	5,806			
100113255	CALUMET CITY	IL		06/29/2023	08/05/2025	69,457		29,298			29,298		98,755	98,755			
100113256	ATLANTA	GA		06/29/2023	04/05/2025	181,941		110,106			110,106		292,047	292,047			
100113287	SUNBURY	PA		06/29/2023	06/05/2025	1,370		1			1		1,371	1,371			
100113290	AURORA	IL		06/29/2023	10/05/2025	46,342		3,182			3,182		49,524	49,524			
100113298	SCRANTON	PA		06/29/2023	06/05/2025	7,665		74			74		7,738	7,738			
100113314	SILVER SPRING	MD		06/29/2023	02/05/2025	191,615		24,718			24,718		216,333	216,333			
100113343	LADSON	SC		06/29/2023	10/05/2025	10,917		654			654		11,571	11,571			
100113443	MILWAUKEE	WI		06/29/2023	03/05/2025	89,159		19,536			19,536		108,694	108,694			
100113455	JOLIET	IL		06/29/2023	02/05/2025	768							769	769			
100113502	ASHEVILLE	NC		06/29/2023	08/05/2025	59,061		1,814			1,814		60,875	60,875			
100113526	TRUSSVILLE	AL		06/29/2023	03/05/2025	3,679		12			12		3,691	3,691			
100113529	WEST MILFORD	NJ		06/29/2023	02/05/2025	125,905		31,819			31,819		157,724	157,724			
100113537	AURORA	CO		06/29/2023	03/05/2025	29,392		1,362			1,362		30,753	30,753			
100113589	DELTONA	FL		06/29/2023	08/05/2025	63,811		27,765			27,765		91,576	91,576			
100113669	KNOXVILLE	TN		06/29/2023	06/05/2025	57,089		(567)			(567)		56,522	56,522			
100113674	WOODSTOCK	CT		06/29/2023	02/05/2025	85,087		38,203			38,203		123,290	123,290			
100113677	AQUINNAH	MA		06/29/2023	02/05/2025	1,085,519		69,326			69,326		1,154,845	1,154,845			
100113683	ANTIOCH	TN		06/29/2023	02/05/2025	94,695		31,173			31,173		125,868	125,868			
100113700	MILFORD	PA		06/29/2023	08/05/2025	10,067		66			66		10,133	10,133			
100113703	MARION	IN		06/29/2023	01/05/2025	4,729		252			252		4,981	4,981			
100113722	OVERLAND PARK	KS		06/29/2023	03/05/2025	224,738		31,982			31,982		256,720	256,720			
100113728	LA PUENTE	CA		06/29/2023	11/05/2025	102,168		39,341			39,341		141,509	141,509			
100113750	HARMONY	PA		06/29/2023	07/05/2025	135,265		11,466			11,466		146,731	146,731			
100113802	BLOOMINGDALE	IL		06/29/2023	01/05/2025	37,379		24,534			24,534		61,913	61,913			
100113821	HANOVER	PA		06/29/2023	03/05/2025	3,270		6			6		3,276	3,276			
100113841	BRADY	TX		06/29/2023	01/05/2025	30,469		6,335			6,335		36,804	36,804			
100113851	KEY BISCAYNE	FL		06/29/2023	11/05/2025	351,798		17,154			17,154		368,951	368,951			
100113855	KEY BISCAYNE	FL		06/29/2023	10/05/2025	182,286		13,850			13,850		196,137	196,137			
100113881	N. MIAMI	FL		06/29/2023	06/05/2025	266,408		13,917			13,917		280,325	280,325			
100113911	DALLAS	TX		06/29/2023	04/05/2025	2,950		175			175		3,125	3,125			
100113922	IRVINE	CA		06/29/2023	02/05/2025	189,613		7,901			7,901		197,513	197,513			
100113959	HOUSTON	TX		06/29/2023	04/05/2025	30,890		720			720		31,610	31,610			
100113967	CLEARWATER	FL		06/29/2023	10/05/2025	139,010		9,914			9,914		148,924	148,924			
100113968	RALEIGH	NC		06/29/2023	03/05/2025	33,847		19,920			19,920		53,767	53,767			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113990	PALMYRA	VA		06/29/2023	04/05/2025	35,355		1,022			1,022		36,377	36,377			
100113992	JOHNSON CITY	TN		06/29/2023	11/05/2025	98,037		1,205			1,205		99,241	99,241			
100114089	ARLINGTON	TX		06/29/2023	03/05/2025	40,071		21,143			21,143		61,214	61,214			
100114110	GALESVILLE	WI		06/29/2023	03/05/2025	161,496		52,409			52,409		213,905	213,905			
100114116	FAYETTEVILLE	NC		06/29/2023	01/05/2025	8,690		(102)			(102)		8,588	8,588			
100114149	LATHROP	MO		06/29/2023	10/05/2025	7,739		769			769		8,508	8,508			
100114154	ABINGDON	VA		06/29/2023	06/05/2025	10,770		(56)			(56)		10,714	10,714			
100114161	NEW OXFORD	PA		06/29/2023	01/05/2025	90,837		2,341			2,341		93,178	93,178			
100114187	BALTIMORE	MD		06/29/2023	08/05/2025	18,773		886			886		19,659	19,659			
100114197	STOCKTON	CA		06/29/2023	07/05/2025	27,325		2,086			2,086		29,412	29,412			
100114206	PHARR	TX		06/29/2023	06/05/2025	10,657		(483)			(483)		10,173	10,173			
100114207	LAUDERDILL	FL		06/29/2023	02/05/2025	843		1			1		844	844			
100114246	MIAMI	FL		06/29/2023	08/05/2025	4,166		18			18		4,185	4,185			
100114248	LOS ANGELES	CA		06/29/2023	01/05/2025	304,356		734			734		305,090	305,090			
100114254	RICHMOND	VA		06/29/2023	08/05/2025	109,938		471			471		110,409	110,409			
100114266	REDWOOD	NY		06/29/2023	10/05/2025	6,395		305			305		6,700	6,700			
100114267	WASHINGTON	DC		06/29/2023	05/05/2025	109,513		(2,039)			(2,039)		107,474	107,474			
100114272	MIDDLETOWN	OH		06/29/2023		1,371		(1,371)			(1,371)						
100114280	BISHOPVILLE	SC		06/29/2023	09/05/2025	27,780		11,491			11,491		39,272	39,272			
100114289	AUBURN	GA		06/29/2023	09/05/2025	144,903		52,064			52,064		196,967	196,967			
100114293	BROOKLYN	NY		06/29/2023	08/05/2025	124,363		76,023			76,023		200,386	200,386			
100114333	FLAGSTAFF	AZ		06/29/2023	07/05/2025	147,879		6,731			6,731		154,611	154,611			
100114364	MILACA	MN		06/29/2023	11/05/2025	6,755		55			55		6,809	6,809			
100114430	SARASOTA	FL		06/29/2023	08/05/2025	245,862		96,983			96,983		342,845	342,845			
100114512	TARZANA	CA		06/29/2023	04/09/2025	3,057,083		(93,198)			(93,198)		2,963,886	2,963,886			
100114520	TAMPA	FL		06/29/2023	04/30/2025	547,251							547,251	546,870		(382)	(382)
100114522	CHICAGO	IL		06/29/2023	07/09/2025	272,813		(7,919)			(7,919)		264,894	264,894			
100114525	DALLAS	TX		06/29/2023	06/09/2025	157,791		(6,257)			(6,257)		151,535	151,535			
100114531	FORT LAUDERDALE	FL		06/29/2023	04/30/2025	196,617							196,617	199,036		2,419	2,419
100114532	MATTAPAN	MA		06/29/2023	06/09/2025	574,441		(20,396)			(20,396)		554,044	554,044			
100114539	PROVIDENCE	RI		06/29/2023	10/09/2025	304,529		(12,754)			(12,754)		291,776	291,776			
100114541	BUFORD	GA		06/29/2023	09/09/2025	174,237		(7,469)			(7,469)		166,768	166,768			
100114547	BURLINGTON	MA		06/29/2023	07/09/2025	390,727		3,494			3,494		394,221	394,221			
100114549	MORENO VALLEY	CA		06/29/2023	11/09/2025	481,242		(530)			(530)		480,713	480,713			
100114550	DEL RIO	TX		06/29/2023	06/09/2025	139,469		(1,514)			(1,514)		137,955	137,955			
100114561	CHICAGO	IL		06/29/2023	06/09/2025	269,703		(4,092)			(4,092)		265,611	265,611			
100114573	MANOR	TX		06/29/2023	10/31/2025	336,892		(25)	36,357		(36,382)		300,510	313,723		13,214	13,214
100114574	CLEARWATER	FL		06/29/2023	05/31/2025	324,255		(81)			(81)		324,174	315,765		(8,409)	(8,409)
100114581	LANHAM	MD		06/29/2023	10/09/2025	341,075		(15,157)			(15,157)		325,918	325,918			
100114583	JACKSONVILLE	FL		06/29/2023	09/09/2025	163,072		2,733			2,733		165,805	165,805			
100114603	FRISCO	TX		06/29/2023	11/09/2025	527,062		(13,062)			(13,062)		514,000	514,000			
100114604	RAEFORD	NC		06/29/2023	08/09/2025	127,615		(8,057)			(8,057)		119,559	119,559			
100114609	GILBERT	AZ		06/29/2023	04/30/2025	698,601		465			465		699,067	734,102		35,036	35,036
100114619	PRESCOTT	AZ		06/29/2023	10/31/2025	439,592		95	10,474		(10,379)		429,213	452,059		22,846	22,846
100114625	HUNTINGTON BEACH	CA		06/29/2023	04/09/2025	1,052,762		(18,903)			(18,903)		1,033,859	1,033,859			
100114634	WEBSTER	MA		06/29/2023	08/09/2025	1,183,837		(3,736)			(3,736)		1,180,101	1,180,101			
100114638	DOWNEY	CA		06/29/2023	10/09/2025	639,608		(9,547)			(9,547)		630,061	630,061			
100114641	HENDERSON	NV		06/29/2023	08/09/2025	449,209		(4,241)			(4,241)		444,968	444,968			
100114647	PROSPER	TX		06/29/2023	04/30/2025	332,770		(158)			(158)		332,612	318,674		(13,938)	(13,938)
100114662	MISSION	TX		06/29/2023	10/09/2025	119,317		(3,479)			(3,479)		115,838	115,838			
100114667	THORNTON	CO		06/29/2023	05/09/2025	343,209		(5,098)			(5,098)		338,111	338,111			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114674	ANNAPOLIS	MD		06/29/2023	01/09/2025	271,630		(7,492)			(7,492)		264,139	264,139			
100114679	SHREWSBURY	MA		06/29/2023	06/09/2025	735,271		3,373			3,373		738,644	738,644			
100114682	MONROVIA	CA		06/29/2023	02/09/2025	735,686		(5,744)			(5,744)		729,942	729,942			
100114712	LOS ANGELES	CA		06/29/2023	04/09/2025	733,964		2,536			2,536		736,500	736,500			
100114717	NORTH FORT MYERS	FL		06/29/2023	03/31/2025	347,440		(61)			(61)		347,378	356,230		8,852	8,852
100114725	LOS ANGELES	CA		06/29/2023	06/09/2025	2,920,904		(132,714)			(132,714)		2,788,190	2,788,190			
100114732	RODANTHE	NC		07/07/2023	03/31/2025	772,324		(180)			(180)		772,143	783,907		11,763	11,763
100114740	FREDERICK	MD		07/07/2023	10/31/2025	403,019		26	30,810		(30,784)		372,236	406,715		34,480	34,480
100114753	PALM SPRINGS	CA		07/07/2023	04/09/2025	416,134		(22,117)			(22,117)		394,017	394,017			
100114754	SEVIERVILLE	TN		07/07/2023	03/31/2025	505,045		(186)			(186)		504,859	511,102		6,243	6,243
100114763	SEDONA	AZ		07/07/2023	01/09/2025	843,493		(18,577)			(18,577)		824,916	824,916			
100114765	BROOKLYN	NY		07/07/2023	04/09/2025	1,835,683		(53,190)			(53,190)		1,782,493	1,782,493			
100114775	NORRIDGE	IL		07/07/2023	03/09/2025	827,272		(26,643)			(26,643)		800,628	800,628			
100114848	CLAREMONT	NC		07/10/2023	02/17/2025	352,993		(7,807)			(7,807)		345,185	345,185			
100114853	COOLIN	ID		07/10/2023	05/17/2025	312,204		1,548			1,548		313,752	313,752			
100114857	OCEAN ISLE BEACH	NC		07/10/2023	05/17/2025	239,971		46			46		240,017	240,017			
100114862	ORLANDO	FL		07/10/2023	09/17/2025	303,951		(4,174)			(4,174)		299,777	299,777			
100114895	PACE	FL		07/13/2023	10/31/2025	211,258			5,241		(5,241)		206,017	220,935		14,919	14,919
100114898	LAUDERHILL	FL		07/13/2023	05/09/2025	385,507		(6,918)			(6,918)		378,589	378,589			
100114900	PACE	FL		07/13/2023	10/31/2025	211,258			6,154		(6,154)		205,103	225,028		19,925	19,925
100114902	PACE	FL		07/13/2023	10/31/2025	211,258			6,154		(6,154)		205,103	219,931		14,828	14,828
100114903	PACE	FL		07/13/2023	10/31/2025	211,258			4,956		(4,956)		206,302	223,803		17,501	17,501
100114906	PACE	FL		07/13/2023	10/31/2025	211,258			4,956		(4,956)		206,302	223,120		16,818	16,818
100114908	PACE	FL		07/13/2023	10/31/2025	211,258			4,956		(4,956)		206,302	222,004		15,702	15,702
100114914	SANTA ANA	CA		07/13/2023	10/09/2025	538,809		(10,901)			(10,901)		527,908	527,908			
100114927	PHELAN	CA		07/13/2023	11/09/2025	253,345		(3,659)			(3,659)		249,686	249,686			
100114931	LA CRESCENTA	CA		07/13/2023	02/09/2025	603,658		(11,496)			(11,496)		592,162	592,162			
100114944	PASADENA	CA		07/13/2023	07/09/2025	1,333,482		(21,078)			(21,078)		1,312,405	1,312,405			
100114960	ARLINGTON	WA		07/14/2023	08/09/2025	456,127		(5,999)			(5,999)		450,128	450,128			
100114972	ANNA	TX		07/14/2023	09/16/2025	294,385		(3,964)			(3,964)		290,421	290,421			
100114975	KISSIMMEE	FL		07/14/2023	06/16/2025	273,938		(4,120)			(4,120)		269,818	269,818			
100114980	BAKERSFIELD	CA		07/14/2023	08/16/2025	202,441		(1,247)			(1,247)		201,194	201,194			
100114988	CHARLOTTE	NC		07/14/2023	09/16/2025	261,507		(3,910)			(3,910)		257,597	257,597			
100114991	HORSHAM	PA		07/14/2023	03/16/2025	276,607		(1,418)			(1,418)		275,188	275,188			
100115018	NEW BRAUNFELS	TX		07/14/2023	05/16/2025	274,339		1,342			1,342		275,681	275,681			
100115040	MALAKOFF	TX		07/14/2023	09/16/2025	303,386		(215)			(215)		303,171	303,171			
100115055	WAIKOLOA	HI		07/14/2023	11/04/2025	197,780		(4,069)			(4,069)		193,711	193,711			
100115066	PRINCETON	TX		07/14/2023	08/16/2025	213,697		(1,083)			(1,083)		212,613	212,613			
100115093	APOLLO BEACH	FL		07/14/2023	10/16/2025	685,106		9,723			9,723		694,829	694,829			
100115098	MILFORD	CT		07/14/2023	07/16/2025	119,600		(2,294)			(2,294)		117,306	117,306			
100115099	SAN DIEGO	CA		07/14/2023	06/16/2025	657,559		61			61		657,620	657,620			
100115101	EAGLE MOUNTAIN	UT		07/14/2023	01/16/2025	218,763		(397)			(397)		218,366	218,366			
100115113	BEVERLY HILLS	CA		07/17/2023	06/09/2025	4,042,401		(74,996)			(74,996)		3,967,405	3,967,405			
100115115	BEVERLY HILLS AREA LOS ANGELE	CA		07/17/2023	07/09/2025	2,669,384		(63,888)			(63,888)		2,605,497	2,605,497			
100115141	TRENTON	NJ		07/17/2023	07/09/2025	130,626		(4,549)			(4,549)		126,077	126,077			
100115142	WATERBURY	CT		07/17/2023	04/30/2025	267,333		(6)			(6)		267,327	261,407		(5,920)	(5,920)
100115146	CHICAGO	IL		07/17/2023	04/30/2025	244,398							244,398	242,317		(2,081)	(2,081)
100115148	DETROIT	MI		07/17/2023	10/31/2025	151,418		(3)	14,375		(14,378)		137,040	110,500		(26,540)	(26,540)
100115150	CHICAGO	IL		07/17/2023	04/30/2025	241,421							241,421	173,882		(67,539)	(67,539)
100115161	NEWARK	NJ		07/17/2023	05/09/2025	496,090		(21,964)			(21,964)		474,127	474,127			
100115163	PATERSON	NJ		07/17/2023	10/09/2025	515,622		(14,072)			(14,072)		501,550	501,550			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115164	CICERO	IL		07/17/2023	08/09/2025	256,874		(8,423)			(8,423)		248,451	248,451			
100115166	NEWARK	NJ		07/17/2023	05/09/2025	498,147		(19,855)			(19,855)		478,292	478,292			
100115167	NEWARK	NJ		07/17/2023	01/09/2025	416,369		(19,092)			(19,092)		397,277	397,277			
100115168	NEWARK	NJ		07/17/2023	10/09/2025	514,615		(20,511)			(20,511)		494,104	494,104			
100115170	NEWARK	NJ		07/17/2023	06/09/2025	495,625		(21,385)			(21,385)		474,240	474,240			
100115171	NEWARK	NJ		07/17/2023	01/09/2025	481,875		(19,440)			(19,440)		462,435	462,435			
100115173	EAST MOLINE	IL		07/17/2023	08/09/2025	115,111		(3,777)			(3,777)		111,334	111,334			
100115178	OZONE PARK	NY		07/17/2023	04/30/2025	512,363							512,363	600,993		88,631	88,631
100115180	CLEVELAND	OH		07/17/2023	03/09/2025	124,335		(4,108)			(4,108)		120,227	120,227			
100115191	CLEVELAND	OH		07/17/2023	05/09/2025	84,775		(1,597)			(1,597)		83,178	83,178			
100115199	SCRANTON	PA		07/17/2023	05/09/2025	170,120		(4,632)			(4,632)		165,488	165,488			
100115208	BEVERLY	NJ		07/17/2023	03/09/2025	170,692		(4,413)			(4,413)		166,279	166,279			
100115209	WATERBURY	CT		07/17/2023	01/09/2025	260,753		(10,110)			(10,110)		250,643	250,643			
100115222	HAZEL PARK	MI		07/17/2023	10/31/2025	104,328			7,242		(7,242)		97,086	105,706		8,620	8,620
100115229	TOMS RIVER	NJ		07/17/2023	02/09/2025	165,388		(4,736)			(4,736)		160,653	160,653			
100115232	HAVERSTRAW	NY		07/17/2023	08/09/2025	264,377		(4,971)			(4,971)		259,407	259,407			
100115233	STONY POINT	NY		07/17/2023	04/09/2025	440,016		(6,604)			(6,604)		433,412	433,412			
100115248	LONG BRANCH	NJ		07/17/2023	07/09/2025	207,016		(9,431)			(9,431)		197,585	197,585			
100115281	HENRYETTA	OK		07/17/2023	03/09/2025	107,356		(3,568)			(3,568)		103,788	103,788			
100115285	SARALAND	AL		07/17/2023	11/09/2025	189,805		(4,110)			(4,110)		185,695	185,695			
100115292	NEWBURGH	NY		07/17/2023	10/31/2025	287,684		(538)	31,803		(32,341)		255,342	284,728		29,386	29,386
100115299	CORONA	CA		07/17/2023	09/09/2025	493,495		1,824			1,824		495,319	495,319			
100115311	HOUSTON	TX		07/17/2023	10/09/2025	997,040		(3,945)			(3,945)		993,095	993,095			
100115315	LONG BEACH	CA		07/17/2023	11/09/2025	799,465		(4,009)			(4,009)		795,456	795,456			
100115324	RENO	NV		07/17/2023	03/09/2025	766,488		9,401			9,401		775,889	775,889			
100115340	HONOLULU	HI		07/17/2023	07/09/2025	395,872		(2,811)			(2,811)		393,061	393,061			
100115352	OAKLAND	CA		07/17/2023	10/31/2025	618,275			31,132		(31,132)		587,143	617,142		29,999	29,999
100115361	HARDEEVILLE	SC		07/17/2023	06/09/2025	213,399		(5,712)			(5,712)		207,687	207,687			
100115368	PALM COAST	FL		07/17/2023	10/09/2025	220,083		4,395			4,395		224,478	224,478			
100115371	PARK RAPIDS	MN		07/17/2023	07/09/2025	251,787		(5,053)			(5,053)		246,734	246,734			
100115372	LOS ANGELES	CA		07/17/2023	02/09/2025	248,278		(1,906)			(1,906)		246,373	246,373			
100115378	MANCHESTER	PA		07/17/2023	02/09/2025	152,618		(4,677)			(4,677)		147,941	147,941			
100115383	SUNRISE	FL		07/17/2023	02/09/2025	150,103		(2,159)			(2,159)		147,944	147,944			
100115389	RIVERSIDE	CA		07/17/2023	10/31/2025	1,192,379		(455)			(455)		1,191,924	970,004		(221,920)	(221,920)
100115409	WASHINGTON	DC		07/17/2023	02/09/2025	350,487		(5,823)			(5,823)		344,664	344,664			
100115426	SAN DIEGO	CA		07/17/2023	11/09/2025	1,671,489		(6,076)			(6,076)		1,665,413	1,665,413			
100115429	YAKIMA	WA		07/17/2023	05/09/2025	289,118		(8,497)			(8,497)		280,621	280,621			
100115436	ANAHEIM	CA		07/17/2023	08/09/2025	1,003,508		(29,964)			(29,964)		973,544	973,544			
100115441	NATIONAL CITY	CA		07/17/2023	05/09/2025	924,607		(31,826)			(31,826)		892,781	892,781			
100115443	NORTH CHESTERFIELD	VA		07/17/2023	02/09/2025	199,293		(5,385)			(5,385)		193,908	193,908			
100115456	LOS ANGELES	CA		07/17/2023	10/09/2025	697,212		(14,766)			(14,766)		682,447	682,447			
100115478	ARCADIA	CA		07/17/2023	09/09/2025	1,239,647		(14,548)			(14,548)		1,225,099	1,225,099			
100115481	TEMPE	AZ		07/17/2023	05/09/2025	631,071		7,553			7,553		638,624	638,624			
100115501	LAKELAND	FL		07/17/2023	04/09/2025	159,466		(7,105)			(7,105)		152,361	152,361			
100115505	GILBERT	AZ		07/17/2023	10/31/2025	692,658			29,951		(29,951)		662,707	710,154		47,447	47,447
100115506	STOCKTON	CA		07/17/2023	07/09/2025	320,278		(8,671)			(8,671)		311,607	311,607			
100115507	KENNEWICK	WA		07/17/2023	10/09/2025	271,314		(6)			(6)		271,308	271,308			
100115515	LONG BEACH	CA		07/17/2023	05/09/2025	855,469		(16,111)			(16,111)		839,358	839,358			
100115528	LOS ANGELES	CA		07/17/2023	05/09/2025	969,905		26,095			26,095		996,000	996,000			
100115532	PHOENIX	AZ		07/19/2023	04/09/2025	637,856		(10,685)			(10,685)		627,171	627,171			
100115538	SAINT JAMES	NY		07/19/2023	06/09/2025	1,715,567		(30,976)			(30,976)		1,684,591	1,684,591			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115539	BROWNSBURG	IN		07/19/2023	05/09/2025	215,675		1,187			1,187		216,862	216,862			
100115548	JACKSONVILLE BEACH	FL		07/19/2023	08/09/2025	605,879		(5,879)			(5,879)		600,000	600,000			
100115557	APOLLO BEACH	FL		07/19/2023	10/09/2025	579,791		(14,749)			(14,749)		565,042	565,042			
100115567	ARLINGTON	TX		07/19/2023	09/09/2025	56,539		(894)			(894)		55,645	55,645			
100115582	GAFFNEY	SC		07/19/2023	10/09/2025	274,821		(9,259)			(9,259)		265,562	265,562			
100115590	CERES	CA		07/19/2023	07/09/2025	368,172		(12,527)			(12,527)		355,645	355,645			
100115592	FREDERICK	MD		07/19/2023	06/09/2025	191,372		(2,825)			(2,825)		188,547	188,547			
100115609	OTHELLO	WA		07/19/2023	10/09/2025	276,758		(4,079)			(4,079)		272,679	272,679			
100115610	COLLEYVILLE	TX		07/19/2023	03/09/2025	1,212,440		(18,639)			(18,639)		1,193,801	1,193,801			
100115622	PHELAN	CA		07/19/2023	01/09/2025	403,189		(5,794)			(5,794)		397,395	397,395			
100115624	PINOLE	CA		07/19/2023	01/09/2025	513,420		(6,551)			(6,551)		506,868	506,868			
100115645	STANHOPE	NJ		07/19/2023	02/09/2025	236,489		(7,975)			(7,975)		228,513	228,513			
100115646	GARDEN GROVE	CA		07/19/2023	09/09/2025	860,632		(11,292)			(11,292)		849,340	849,340			
100115647	PENNSAUKEN	NJ		07/19/2023	03/09/2025	207,464		(3,607)			(3,607)		203,857	203,857			
100115664	SOUTH PLAINFIELD	NJ		07/20/2023	09/17/2025	142,999		(1,805)			(1,805)		141,194	141,194			
100115667	LINCOLN CITY	OR		07/20/2023	09/17/2025	290,044		3,837			3,837		293,882	293,882			
100115670	FERNANDINA BEACH	FL		07/20/2023	02/17/2025	451,644		(5,758)			(5,758)		445,887	445,887			
100115672	ASTORIA	NY		07/20/2023	11/17/2025	727,819		(10,400)			(10,400)		717,420	717,420			
100115685	RENTON	WA		07/20/2023	06/17/2025	549,717		(6,038)			(6,038)		543,679	543,679			
100115699	LAKEWOOD	NJ		07/20/2023	01/17/2025	259,758		(1,115)			(1,115)		258,644	258,644			
100115715	BRADENTON	FL		07/20/2023	10/17/2025	299,185		(5,162)			(5,162)		294,022	294,022			
100115722	WINTER PARK	FL		07/20/2023	01/17/2025	202,156		(3,247)			(3,247)		198,909	198,909			
100115727	LAS VEGAS	NV		07/20/2023	11/17/2025	565,043		(4,863)			(4,863)		560,181	560,181			
100115729	VIRGINIA BEACH	VA		07/20/2023	09/17/2025	298,398		(2,378)			(2,378)		296,020	296,020			
100115748	OPELIKA	AL		07/20/2023	01/17/2025	288,549		(1,596)			(1,596)		286,953	286,953			
100115749	HOUSTON	TX		07/20/2023	05/17/2025	289,610		1,476			1,476		291,086	291,086			
100115757	KISSIMMEE	FL		07/20/2023	08/17/2025	297,617		(5,683)			(5,683)		291,934	291,934			
100115775	ALBUQUERQUE	NM		07/20/2023	08/17/2025	618,187		(8,807)			(8,807)		609,380	609,380			
100115790	MIDLOTHIAN	VA		07/20/2023	11/17/2025	280,075		(3,176)			(3,176)		276,899	276,899			
100115825	NORTH MYRTLE BEACH	SC		07/20/2023	08/17/2025	250,571		3,612			3,612		254,183	254,183			
100115849	FORT COLLINS	CO		07/20/2023	11/17/2025	229,696		(4,208)			(4,208)		225,488	225,488			
100115860	POOLER	GA		07/20/2023	09/17/2025	308,018		(4,690)			(4,690)		303,328	303,328			
100115862	AURORA	IL		07/20/2023	10/17/2025	250,197		(1,622)			(1,622)		248,575	248,575			
100115864	AUBREY	TX		07/20/2023	11/17/2025	275,053		(399)			(399)		274,655	274,655			
100115865	MANCHESTER	MO		07/20/2023	08/17/2025	262,391		(3,725)			(3,725)		258,666	258,666			
100115866	CHANDLER	AZ		07/20/2023	07/17/2025	232,336		135			135		232,470	232,470			
100115876	PHOENIX	AZ		07/20/2023	11/17/2025	301,798		7,148			7,148		308,946	308,946			
100115879	OAK ISLAND	NC		07/20/2023	10/17/2025	404,155		(4,597)			(4,597)		399,558	399,558			
100115883	HUTTO	TX		07/20/2023	08/17/2025	235,462		594			594		236,056	236,056			
100115916	FLOWERY BRANCH	GA		07/20/2023	09/17/2025	534,551		(12,648)			(12,648)		521,903	521,903			
100115920	LINCOLN	RI		07/20/2023	07/17/2025	319,224		(6,183)			(6,183)		313,041	313,041			
100115921	WASHINGTON	DC		07/20/2023	03/17/2025	344,670		(752)			(752)		343,918	343,918			
100115938	GARNET VALLEY	PA		07/20/2023	09/17/2025	339,727		(3,470)			(3,470)		336,257	336,257			
100115959	ARLINGTON	TX		07/20/2023	03/17/2025	74,002		307			307		74,308	74,308			
100115964	LELAND	NC		07/20/2023	08/17/2025	247,238		(1,969)			(1,969)		245,269	245,269			
100115968	SEASIDE HEIGHTS	NJ		07/20/2023	05/17/2025	271,175		(4,845)			(4,845)		266,330	266,330			
100116011	LEXINGTON PARK	MD		07/20/2023	11/17/2025	226,708		(1,660)			(1,660)		225,047	225,047			
100116028	ST. PETERSBURG	FL		07/20/2023	04/30/2025	180,825							180,825	212,472		31,647	31,647
100116030	THOUSAND OAKS	CA		07/20/2023	01/05/2025	697,123		(9,480)			(9,480)		687,643	687,643			
100116045	SYLMAR	CA		07/20/2023	09/05/2025	984,528		4,504			4,504		989,033	989,033			
100116053	PALMDALE	CA		07/20/2023	04/30/2025	441,319							441,319	438,219		(3,100)	(3,100)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116066	RAMSEY	NJ		07/20/2023	11/05/2025	244,328		(13,692)			(13,692)		230,636	230,636			
100116084	TARZANA AREA LOS ANGELES	CA		07/20/2023	04/30/2025	1,095,134							1,095,134	1,152,308		57,174	57,174
100116151	SUNLAND	CA		07/20/2023	05/06/2025	826,597		46,330			46,330		872,926	872,926			
100116164	(HOLLYWOOD AREA) LOS ANGELES	CA		07/20/2023	06/06/2025	625,623		146,940			146,940		772,563	772,563			
100116172	MARSHFIELD	WI		07/20/2023	05/05/2025	57,320		12,932			12,932		70,252	70,252			
100116180	SPRING VALLEY	CA		07/20/2023	06/05/2025	273,859		23,820			23,820		297,679	297,679			
100116184	WOODBRIDGE	NJ		07/20/2023	04/06/2025	189,819		34,337			34,337		224,156	224,156			
100116204	LAGUNA BEACH	CA		07/20/2023	11/05/2025	1,869,132		280,868			280,868		2,150,000	2,150,000			
100116218	LINDENHURST	NY		07/20/2023	04/30/2025	288,973							288,973	389,329		100,357	100,357
100116232	LAKE WORTH	FL		07/20/2023	05/05/2025	293,238		82,918			82,918		376,156	376,156			
100116251	WEST PALM BEACH	FL		07/20/2023	04/05/2025	373,455		65,295			65,295		438,750	438,750			
100116263	SIMI VALLEY AREA	CA		07/20/2023	05/05/2025	750,728		197,041			197,041		947,769	947,769			
100116277	DAVENPORT	FL		07/20/2023	10/31/2025	312,740		(89)	9,778		(9,867)		302,873	324,167		21,294	21,294
100116330	INDIANAPOLIS	IN		07/20/2023	06/05/2025	106,474		26,283			26,283		132,756	132,756			
100116334	HUNTER	NY		07/20/2023	03/31/2025	347,451		261			261		347,711	394,196		46,485	46,485
100116337	SEVIERVILLE	TN		07/20/2023	03/31/2025	648,435		1,051			1,051		649,486	688,488		39,002	39,002
100116339	VISALIA	CA		07/20/2023	04/30/2025	254,048							254,048	289,960		35,912	35,912
100116343	BROKEN BOW	OK		07/20/2023	03/31/2025	470,349		960			960		471,309	505,048		33,738	33,738
100116344	DENVER	NC		07/20/2023	03/31/2025	861,964		498			498		862,463	991,670		129,207	129,207
100116347	BROKEN BOW	OK		07/20/2023	03/31/2025	757,790		1,833			1,833		759,623	832,527		72,904	72,904
100116387	BLUE RIDGE	GA		07/20/2023	03/31/2025	409,104		3,915			3,915		413,020	441,596		28,577	28,577
100116423	MARYSVILLE	CA		07/20/2023	09/05/2025	157,289		19,047			19,047		176,336	176,336			
100116428	SEVIERVILLE	TN		07/20/2023	03/31/2025	773,227		206			206		773,433	839,416		65,983	65,983
100116446	LOS ANGELES	CA		07/20/2023	11/05/2025	755,112		25,323			25,323		780,435	780,435			
100116447	NEWARK	CA		07/20/2023	01/05/2025	459,033		(2,588)			(2,588)		456,445	456,445			
100116455	MIAMI	FL		07/20/2023	09/05/2025	97,638		(1,296)			(1,296)		96,342	96,342			
100116457	PATERSON	NJ		07/20/2023	01/05/2025	299,954		(10,799)			(10,799)		289,155	289,155			
100116465	AUSTIN	TX		07/20/2023	11/05/2025	314,411		11,835			11,835		326,245	326,245			
100116480	KISSIMMEE	FL		07/20/2023	01/05/2025	195,379		51,952			51,952		247,331	247,331			
100116484	LAGUNA NIGUEL	CA		07/20/2023	05/06/2025	333,768		20,805			20,805		354,573	354,573			
100116494	RANCHO CUCAMONGA	CA		07/20/2023	05/06/2025	791,792		113,886			113,886		905,677	905,677			
100116496	MIRAMAR BEACH	FL		07/20/2023	03/31/2025	655,893		26			26		655,919	722,683		66,764	66,764
100116497	WOFFORD HEIGHTS	CA		07/20/2023	03/31/2025	176,806		50			50		176,856	183,426		6,570	6,570
100116498	TWENTYNINE PALMS	CA		07/20/2023	07/05/2025	178,218		4,420			4,420		182,637	182,637			
100116505	COVINA AREA	CA		07/20/2023	02/05/2025	823,597		118,213			118,213		941,810	941,810			
100116514	CHATSWORTH	CA		07/20/2023	04/30/2025	1,128,592							1,128,592	1,210,634		82,042	82,042
100116515	BURBANK	CA		07/20/2023	10/05/2025	944,076		229,107			229,107		1,173,183	1,173,183			
100116531	STOCKBRIDGE	GA		07/20/2023	04/30/2025	150,007							150,007	177,200		27,193	27,193
100116562	ARCATA	CA		07/20/2023	10/31/2025	205,775			8,287		(8,287)		197,489	212,062		14,574	14,574
100116572	SAN ANTONIO	TX		07/20/2023	10/05/2025	242,946		(5,890)			(5,890)		237,056	237,056			
100116580	ROCKVILLE	MD		07/20/2023	04/05/2025	145,515		(4,867)			(4,867)		140,648	140,648			
100116585	LOS ANGELES	CA		07/20/2023	07/05/2025	437,843		(8,593)			(8,593)		429,249	429,249			
100116589	SAN FRANCISCO	CA		07/20/2023	10/31/2025	603,826		(162)	7,244		(7,406)		596,420	629,404		32,985	32,985
100116609	TOMBALL	TX		07/20/2023	10/31/2025	852,844		239			239		853,084	1,128,920		275,836	275,836
100116610	NORTHBROOK	IL		07/20/2023	04/30/2025	1,656,047							1,656,047	2,072,469		416,422	416,422
100116616	CHARLESTON	SC		07/20/2023	04/30/2025	222,069							222,069	256,749		34,680	34,680
100116630	BUFORD	GA		07/20/2023	06/06/2025	211,300		40,535			40,535		251,835	251,835			
100116634	LOS ANGELES	CA		07/20/2023	04/06/2025	2,230,912		601,807			601,807		2,832,719	2,832,719			
100116660	DOWNEY	CA		07/20/2023	01/05/2025	423,617		31,934			31,934		455,551	455,551			
100116758	OZONE PARK	NY		07/20/2023	04/05/2025	142,890		15,314			15,314		158,204	158,204			
100116823	LAS VEGAS	NV		07/20/2023	04/06/2025	177,450		19,333			19,333		196,783	196,783			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116831	SANFORD	NC		07/20/2023	06/06/2025	10,816		992			992		11,807	11,807			
100116852	ROCKLEDGE	FL		07/20/2023	06/06/2025	64,676		2,313			2,313		66,989	66,989			
100116860	MINNEAPOLIS	MN		07/20/2023	10/31/2025	311,188		(738)	25,417		(26,155)		285,034	322,445		37,411	37,411
100116907	MESA	AZ		07/20/2023	04/30/2025	627,224							627,224	575,166		(52,058)	(52,058)
100116911	DESTIN	FL		07/20/2023	03/31/2025	737,753		7,617			7,617		745,370	761,671		16,300	16,300
100116912	TOMS RIVER	NJ		07/20/2023	04/30/2025	215,860							215,860	216,223		363	363
100116917	RODANTHE	NC		07/20/2023	03/31/2025	617,784		7,126			7,126		624,910	635,084		10,174	10,174
100116920	DESTIN	FL		07/20/2023	03/31/2025	1,739,460		19,335			19,335		1,758,795	1,961,761		202,966	202,966
100116940	GREENVILLE	TX		07/20/2023	09/06/2025	156,976		15,604			15,604		172,580	172,580			
100116949	LEWISVILLE	TX		07/20/2023	02/06/2025	251,482		28,781			28,781		280,263	280,263			
100116985	NEWARK	NJ		07/20/2023	07/05/2025	584,086		196,320			196,320		780,406	780,406			
100117030	JACKSONVILLE	FL		07/20/2023	04/30/2025	291,444							291,444	337,341		45,897	45,897
100117037	DALLAS	TX		07/20/2023	03/05/2025	195,721		18,431			18,431		214,152	214,152			
100117058	NAUGATUCK	CT		07/20/2023	03/05/2025	166,283		14,097			14,097		180,380	180,380			
100117066	LIGHTHOUSE POINT	FL		07/20/2023	02/05/2025	581,831		40,876			40,876		622,707	622,707			
100117079	LAKE PLACID	FL		07/20/2023	02/05/2025	99,191		13,554			13,554		112,745	112,745			
100117096	MIRAMAR BEACH	FL		07/20/2023	05/31/2025	1,091,430		18,256			18,256		1,109,686	1,050,679		(59,007)	(59,007)
100117100	LOS ANGELES	CA		07/20/2023	01/05/2025	393,795		21,172			21,172		414,967	414,967			
100117115	HOUSTON	TX		07/20/2023	04/30/2025	81,450							81,450	107,549		26,099	26,099
100117180	MIAMI	FL		07/20/2023	06/05/2025	585,637		(1,071)			(1,071)		584,566	584,566			
100117196	SEVIERVILLE	TN		07/20/2023	03/31/2025	699,656		(145)			(145)		699,511	712,213		12,702	12,702
100117202	BREWSTER	MA		07/20/2023	05/31/2025	507,062		6,279			6,279		513,341	479,680		(33,662)	(33,662)
100117204	KISSIMMEE	FL		07/20/2023	07/05/2025	416,000		7,750			7,750		423,750	423,750			
100117222	PHILADELPHIA	PA		07/20/2023	07/06/2025	69,357		5,170			5,170		74,527	74,527			
100117242	NAPLES	FL		07/20/2023	08/05/2025	235,352		(1,352)			(1,352)		234,000	234,000			
100117256	SANDY SPRINGS	GA		07/20/2023	04/30/2025	416,727							416,727	483,353		66,625	66,625
100117297	FRESNO	CA		07/20/2023	01/05/2025	186,045		(1,786)			(1,786)		184,260	184,260			
100117299	HOMESTEAD	FL		07/20/2023	05/05/2025	166,082		(12,680)			(12,680)		153,402	153,402			
100117309	MIAMI	FL		07/20/2023	04/05/2025	102,865		19,227			19,227		122,092	122,092			
100117316	LAS VEGAS	NV		07/20/2023	08/05/2025	122,232		34,825			34,825		157,057	157,057			
100117336	PATERSON	NJ		07/20/2023	09/05/2025	266,678		73,294			73,294		339,972	339,972			
100117364	(VALLEY VILLAGE AREA)LOS ANGEL	CA		07/20/2023	05/06/2025	362,537		17,739			17,739		380,276	380,276			
100117381	YORBA LINDA	CA		07/20/2023	10/06/2025	998,213		263,251			263,251		1,261,464	1,261,464			
100117415	ONTARIO	CA		07/20/2023	09/05/2025	350,987		98,086			98,086		449,073	449,073			
100117428	PATERSON	NJ		07/20/2023	10/31/2025	65,596							65,596	83,403		17,808	17,808
100117429	MONTICELLO	NY		07/20/2023	04/30/2025	145,078							145,078	216,633		71,555	71,555
100117436	DESTIN	FL		07/20/2023	08/05/2025	249,962		10,088			10,088		260,050	260,050			
100117442	LAS VEGAS	NV		07/20/2023	09/05/2025	168,417		8,735			8,735		177,152	177,152			
100117450	BROOKLYN	NY		07/20/2023	04/30/2025	764,104							764,104	910,190		146,087	146,087
100117452	LOS ANGELES (ENCINO AREA)	CA		07/20/2023	02/05/2025	631,093		34,575			34,575		665,667	665,667			
100117454	KINGWOOD	TX		07/20/2023	04/30/2025	285,456							285,456	335,239		49,783	49,783
100117461	PALM SPRINGS	CA		07/20/2023	04/30/2025	664,242		399			399		664,642	628,405		(36,237)	(36,237)
100117466	PHOENIX	AZ		07/20/2023	06/05/2025	275,884		5,813			5,813		281,697	281,697			
100117476	GOBLES	MI		07/20/2023	05/31/2025	554,587		(38)			(38)		554,548	541,663		(12,886)	(12,886)
100117485	LEXINGTON	KY		07/20/2023	03/31/2025	892,694		(157)			(157)		892,538	907,902		15,364	15,364
100117488	GAINESVILLE	GA		07/20/2023	03/31/2025	679,890		(161)			(161)		679,729	696,243		16,514	16,514
100117500	BAY HARBOR ISLANDS	FL		07/20/2023	07/05/2025	315,593		16,167			16,167		331,761	331,761			
100117502	GIG HARBOR	WA		07/20/2023	04/30/2025	763,576		133			133		763,709	757,014		(6,695)	(6,695)
100117524	LAS VEGAS	NV		07/20/2023	05/05/2025	214,877		5,394			5,394		220,271	220,271			
100117536	FOUNTAIN VALLEY	CA		07/20/2023	04/06/2025	25,374		556			556		25,929	25,929			
100117556	STOCKTON	CA		07/20/2023	02/05/2025	472,824		(1,579)			(1,579)		471,245	471,245			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117561	STUART	FL		07/20/2023	10/05/2025	137,292		(4,200)			(4,200)		133,091	133,091			
100117570	WINTER HAVEN	FL		07/20/2023	04/30/2025	255,242							255,242	258,106		2,864	2,864
100117571	SUNRISE	FL		07/20/2023	06/06/2025	277,841		37,687			37,687		315,528	315,528			
100117574	SAN BERNARDINO	CA		07/20/2023	07/06/2025	22,613		1,359			1,359		23,972	23,972			
100117576	BRENTWOOD	MD		07/20/2023	04/30/2025	457,514							457,514	359,379		(98,135)	(98,135)
100117592	COLONIAL HEIGHTS	VA		07/20/2023	02/06/2025	18,249		(155)			(155)		18,094	18,094			
100117599	ELLICOTT CITY	MD		07/20/2023	09/06/2025	291,746		1,727			1,727		293,474	293,474			
100117601	SEVIERVILLE	TN		07/20/2023	09/05/2025	247,967		(8,457)			(8,457)		239,510	239,510			
100117605	SURF CITY	NC		07/20/2023	03/31/2025	361,204		(110)			(110)		361,094	368,508		7,414	7,414
100117607	MANCHESTER	NH		07/20/2023	09/05/2025	428,601		6,215			6,215		434,816	434,816			
100117654	HOUSTON	TX		07/20/2023	08/05/2025	239,412		7,056	6,573		482		239,894	239,894			
100117675	GATLINBURG	TN		07/20/2023	03/31/2025	412,893		(82)			(82)		412,812	420,321		7,509	7,509
100117677	WEST DES MOINES	IA		07/20/2023	03/31/2025	424,963		(163)			(163)		424,800	431,073		6,273	6,273
100117680	HANFORD	CA		07/20/2023	04/30/2025	218,965		(6)			(6)		218,959	221,122		2,163	2,163
100117682	WICHITA	KS		07/20/2023	05/05/2025	125,863		(7,041)			(7,041)		118,823	118,823			
100117691	DAVENPORT	FL		07/20/2023	03/06/2025	361,865		34,049			34,049		395,914	395,914			
100117702	RENTON	WA		07/20/2023	06/06/2025	17,195		150			150		17,345	17,345			
100117706	RIVERTON	UT		07/20/2023	05/06/2025	235,241		12,541			12,541		247,782	247,782			
100117718	ENGLEWOOD CLIFFS	NJ		07/20/2023	09/06/2025	510,799		(3,224)			(3,224)		507,575	507,575			
100117738	AUSTIN	TX		07/20/2023	03/31/2025	333,242		(138)			(138)		333,105	336,344		3,240	3,240
100117747	KATY	TX		07/20/2023	09/06/2025	243,084		(8,514)			(8,514)		234,571	234,571			
100117754	LOS ANGELES	CA		07/20/2023	03/06/2025	528,080		(3,159)			(3,159)		524,921	524,921			
100117758	MERIDIAN	ID		07/20/2023	03/06/2025	406,269		(4,139)			(4,139)		402,130	402,130			
100117759	BUFORD	GA		07/20/2023	09/06/2025	320,945		(7,052)			(7,052)		313,894	313,894			
100117784	MIAMI	FL		07/20/2023	07/06/2025	316,797		11,337			11,337		328,134	328,134			
100117798	LOS ANGELES	CA		07/20/2023	01/06/2025	271,337		(1,337)			(1,337)		270,000	270,000			
100117807	PEORIA	AZ		07/20/2023	11/06/2025	293,187		7,767			7,767		300,955	300,955			
100117824	KISSIMMEE	FL		07/20/2023	04/30/2025	235,756							235,756	253,099		17,343	17,343
100117828	EAST BRUNSWICK	NJ		07/20/2023	01/05/2025	396,998		1,837			1,837		398,835	398,835			
100117834	CLEARWATER	FL		07/20/2023	02/05/2025	282,312		2,665			2,665		284,977	284,977			
100117835	PARAMUS	NJ		07/20/2023	04/30/2025	578,121							578,121	592,652		14,531	14,531
100117839	HOUSTON	TX		07/20/2023	11/05/2025	136,776		(6,235)			(6,235)		130,541	130,541			
100117840	LOS ANGELES	CA		07/20/2023	04/30/2025	1,024,237							1,024,237	1,071,989		47,753	47,753
100117858	LOS ANGELES	CA		07/20/2023	05/05/2025	3,371,360		54,869			54,869		3,426,229	3,426,229			
100117859	MENIFEE	CA		07/20/2023	04/30/2025	492,982							492,982	501,400		8,419	8,419
100117860	HASBROUCK HEIGHTS	NJ		07/20/2023	05/05/2025	526,351		(2,885)			(2,885)		523,465	523,465			
100117862	NEWARK	NJ		07/20/2023	04/05/2025	363,718		(2,936)			(2,936)		360,781	360,781			
100117864	BOSTON	MA		07/20/2023	04/30/2025	612,136							612,136	674,525		62,389	62,389
100117868	PANAMA CITY BEACH	FL		07/20/2023	04/30/2025	370,579		1			1		370,580	392,884		22,303	22,303
100117871	HOLLYWOOD	FL		07/20/2023	04/05/2025	161,477		(5,746)			(5,746)		155,731	155,731			
100117879	ORLANDO	FL		07/20/2023	04/30/2025	266,491							266,491	305,973		39,482	39,482
100117894	SYLMAR	CA		07/20/2023	03/05/2025	998,835		(12,594)			(12,594)		986,241	986,241			
100117901	VICTORVILLE	CA		07/20/2023	01/05/2025	389,445		(14,679)			(14,679)		374,765	374,765			
100117903	WATERBURY	CT		07/20/2023	02/05/2025	125,581		(6,461)			(6,461)		119,121	119,121			
100117908	LA VERNE	CA		07/20/2023	04/05/2025	666,516		(3,990)			(3,990)		662,526	662,526			
100117919	BOTHELL	WA		07/20/2023	01/05/2025	298,230		(10,859)			(10,859)		287,371	287,371			
100117932	KATY	TX		07/20/2023	04/30/2025	581,124							581,124	567,053		(14,071)	(14,071)
100117956	REDMOND	WA		07/20/2023	08/06/2025	233,347		13,622			13,622		246,969	246,969			
100117960	REDLANDS	CA		07/20/2023	10/31/2025	832,203			38,460		(38,460)		793,744	892,656		98,913	98,913
100117991	SYLMAR	CA		07/20/2023	10/31/2025	816,722		(349)	33,100		(33,450)		783,273	764,486		(18,787)	(18,787)
100117997	LONG BEACH	CA		07/20/2023	04/30/2025	2,695,179							2,695,179	2,871,624		176,445	176,445

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118015	TEMPLE CITY	CA		07/20/2023	04/30/2025	1,172,330		4,246			4,246		1,176,577	1,140,567		(36,010)	(36,010)
100118018	MONTCLAIR	CA		07/20/2023	01/05/2025	335,115		16,172			16,172		351,286	351,286			
100118037	HOUSTON	TX		07/20/2023	10/31/2025	179,935		222	30,726		(30,504)		149,431	166,231		16,799	16,799
100118039	IRVINGTON	NJ		07/20/2023	11/05/2025	308,460		70,568			70,568		379,028	379,028			
100118070	ATLANTA	GA		07/20/2023	04/30/2025	201,739							201,739	223,357		21,619	21,619
100118072	STRATFORD	CT		07/20/2023	05/31/2025	225,002		(128)			(128)		224,874	219,871		(5,003)	(5,003)
100118074	LAKE WORTH	FL		07/20/2023	03/05/2025	202,783		2,705			2,705		205,488	205,488			
100118091	BOCA RATON	FL		07/20/2023	10/31/2025	424,634			43,539		(43,539)		381,095	485,608		104,513	104,513
100118110	WESTMINSTER	MD		07/20/2023	10/31/2025	589,023		(14)	36,034		(36,048)		552,975	600,507		47,532	47,532
100118132	ORLANDO	FL		07/20/2023	10/31/2025	204,157		8	60,376		(60,368)		143,789	173,422		29,633	29,633
100118141	RENTON	WA		07/20/2023	03/05/2025	479,233		(8,604)			(8,604)		470,629	470,629			
100118143	LAS VEGAS	NV		07/20/2023	05/05/2025	449,177		(4,589)			(4,589)		444,589	444,589			
100118151	MYRTLE BEACH	SC		07/20/2023	05/05/2025	262,635		(13,925)			(13,925)		248,710	248,710			
100118158	MYRTLE BEACH	SC		07/20/2023	10/31/2025	239,584			3,701		(3,701)		235,882	268,484		32,602	32,602
100118159	DECATUR	GA		07/20/2023	06/05/2025	108,393		(9,505)			(9,505)		98,888	98,888			
100118168	NAPLES	FL		07/20/2023	04/30/2025	1,099,093							1,099,093	1,081,348		(17,745)	(17,745)
100118195	SHERMAN OAKS	CA		07/21/2023	08/09/2025	2,808,538		(62,851)			(62,851)		2,745,687	2,745,687			
100118201	PHOENIX	AZ		07/21/2023	09/09/2025	120,516		(1,905)			(1,905)		118,612	118,612			
100118660	CLARKDALE	AZ		07/25/2023	10/09/2025	374,247		(12,340)			(12,340)		361,907	361,907			
100118666	AUSTIN	TX		07/25/2023	10/09/2025	899,955		(9,768)			(9,768)		890,187	890,187			
100118673	CHATSWORTH	CA		07/25/2023	09/09/2025	1,380,825		(50,160)			(50,160)		1,330,665	1,330,665			
100118674	REDDING	CT		07/25/2023	11/09/2025	1,507,237		(23,996)			(23,996)		1,483,241	1,483,241			
100118676	REUNION	FL		07/25/2023	02/09/2025	10,773		(153)			(153)		10,620	10,620			
100118678	RIVERSIDE	CA		07/25/2023	03/09/2025	1,117,169		(27,003)			(27,003)		1,090,166	1,090,166			
100118690	PLANTATION	FL		07/25/2023	07/09/2025	59,753		(736)			(736)		59,017	59,017			
100118701	MCKINLEYVILLE	CA		07/25/2023	11/09/2025	230,350		(7,170)			(7,170)		223,180	223,180			
100118707	NEW LONDON	CT		07/25/2023	10/09/2025	245,756		(4,489)			(4,489)		241,267	241,267			
100118714	BELLFLOWER	CA		07/25/2023	10/09/2025	681,377		(13,792)			(13,792)		667,585	667,585			
100118738	PARRISH	FL		07/25/2023	08/09/2025	582,008		(22,088)			(22,088)		559,921	559,921			
100118743	HANAHAN	SC		07/25/2023	09/09/2025	605,575		(12,975)			(12,975)		592,599	592,599			
100118754	NORTH MYRTLE BEACH	SC		07/25/2023	10/31/2025	560,846		37	32,262		(32,225)		528,622	567,976		39,354	39,354
100118759	NAPLES	FL		07/25/2023	03/31/2025	770,205		(373)			(373)		769,833	765,863		(3,970)	(3,970)
100118769	LAGUNA BEACH	CA		07/25/2023	11/09/2025	2,099,933		(52,971)			(52,971)		2,046,962	2,046,962			
100118770	PLANT CITY	FL		07/25/2023	11/09/2025	774,328		(25,329)			(25,329)		748,999	748,999			
100118774	LOS ANGELES	CA		07/25/2023	11/09/2025	704,749		(9,749)			(9,749)		695,000	695,000			
100118781	ENCINO	CA		07/25/2023	04/09/2025	800,520		(21,973)			(21,973)		778,547	778,547			
100118782	CONROE	TX		07/25/2023	07/09/2025	321,185		(13,360)			(13,360)		307,825	307,825			
100118797	FORT LAUDERDALE	FL		07/25/2023	04/09/2025	1,843,939		(4,528)			(4,528)		1,839,411	1,839,411			
100118806	CRAWFORDVILLE	FL		08/30/2023	05/09/2025	160,787		(16,269)			(16,269)		144,518	144,518			
100118814	VAN NUYS	CA		08/30/2023	09/09/2025	847,854		(16,471)			(16,471)		831,382	831,382			
100118818	CHATSWORTH	CA		08/30/2023	07/09/2025	752,941		(20,370)			(20,370)		732,571	732,571			
100118823	STATESVILLE	NC		08/30/2023	01/09/2025	1,992		(46)			(46)		1,947	1,947			
100118826	LOS ANGELES	CA		08/30/2023	06/09/2025	1,333,178		(12,482)			(12,482)		1,320,695	1,320,695			
100118833	NORTH HOLLYWOOD	CA		08/30/2023	05/09/2025	1,934,531		(52,285)			(52,285)		1,882,246	1,882,246			
100118840	BOLINGBROOK	IL		08/30/2023	01/09/2025	169,960		(10,138)			(10,138)		159,821	159,821			
100118841	LAKE ARROWHEAD	CA		08/30/2023	11/09/2025	260,698		(13,026)			(13,026)		247,672	247,672			
100118859	DECATUR	GA		08/30/2023	03/09/2025	173,252		(20,761)			(20,761)		152,491	152,491			
100118860	CASTLE ROCK	CO		08/30/2023	02/09/2025	968,939		(6,402)			(6,402)		962,537	962,537			
100118866	FORT MYERS	FL		08/30/2023	11/09/2025	335,387		(9,925)			(9,925)		325,462	325,462			
100118867	CAPITOLA	CA		08/30/2023	08/09/2025	237,234		1,884			1,884		239,118	239,118			
100118875	MIAMI	FL		08/30/2023	05/09/2025	930,999		(40,433)			(40,433)		890,566	890,566			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118877	LEHI	UT		08/30/2023	09/09/2025	979,351		(2,086)			(2,086)		977,265	977,265			
100118883	CHICAGO	IL		08/30/2023	03/31/2025	398,185		(166)			(166)		398,020	399,161		1,142	1,142
100118887	LOS ANGELES	CA		08/30/2023	01/09/2025	2,090,842		(90,842)			(90,842)		2,000,000	2,000,000			
100118893	LONG BEACH	CA		08/30/2023	01/09/2025	854,336		(23,513)			(23,513)		830,823	830,823			
100118900	VENICE AREA LOS ANGELES	CA		08/30/2023	11/09/2025	313,734		(7,491)			(7,491)		306,244	306,244			
100118915	ONTARIO	CA		07/27/2023	10/05/2025	712,569		(11,258)			(11,258)		701,311	701,311			
100118916	VICTORVILLE	CA		07/27/2023	04/05/2025	404,879		(9,073)			(9,073)		395,807	395,807			
100118920	FRISCO	TX		07/27/2023	03/05/2025	1,467,405		(33,936)			(33,936)		1,433,469	1,433,469			
100118921	AUSTIN	TX		07/27/2023	07/05/2025	701,944		(10,243)			(10,243)		691,700	691,700			
100118922	GARDNER	MA		07/27/2023	10/31/2025	762,923		(22)	47,102		(47,124)		715,799	774,044		58,245	58,245
100118924	ALPHARETTA	GA		07/27/2023	10/31/2025	1,219,842							1,219,842	1,163,884		(55,959)	(55,959)
100118926	LOS ANGELES	CA		07/27/2023	05/05/2025	2,704,617		(47,250)			(47,250)		2,657,367	2,657,367			
100118938	DAVIE	FL		07/27/2023	07/31/2025	1,156,679		2,009			2,009		1,158,687	1,171,976		13,289	13,289
100118940	LA VERNE	CA		07/27/2023	01/05/2025	1,488,095		(45,507)			(45,507)		1,442,588	1,442,588			
100118952	TUTTLE	OK		07/27/2023	08/05/2025	308,221		(9,266)			(9,266)		298,955	298,955			
100118954	SPOKANE	WA		07/27/2023	09/05/2025	346,704		(6,782)			(6,782)		339,921	339,921			
100118955	THOUSAND OAKS	CA		07/27/2023	08/05/2025	910,948		(28,385)			(28,385)		882,563	882,563			
100118956	SAN TAN VALLEY	AZ		07/27/2023	07/05/2025	301,980		(11,838)			(11,838)		290,141	290,141			
100118965	LOS ANGELES	CA		07/27/2023	05/05/2025	1,133,221		6,779			6,779		1,140,000	1,140,000			
100118985	THOUSAND OAKS	CA		07/27/2023	01/05/2025	840,328		(18,481)			(18,481)		821,847	821,847			
100118990	HURST	TX		07/27/2023	05/05/2025	65,770		(2,249)			(2,249)		63,521	63,521			
100118999	SANTA CLARITA	CA		07/27/2023	09/05/2025	430,846		(19,214)			(19,214)		411,632	411,632			
100119004	VALRICO	FL		07/27/2023	09/05/2025	318,738		(17,748)			(17,748)		300,991	300,991			
100119008	LONG BEACH	CA		07/27/2023	11/05/2025	519,580		6,112			6,112		525,692	525,692			
100119012	DEKALB	IL		07/27/2023	06/05/2025	151,166		(9,361)			(9,361)		141,805	141,805			
100119016	WASHINGTON	DC		07/27/2023	03/31/2025	129,523		(54)			(54)		129,469	129,480		11	11
100119025	ATLANTA	GA		07/27/2023	10/31/2025	200,012		(135)			(135)		199,877	184,763		(15,114)	(15,114)
100119032	PUEBLO	CO		07/27/2023	05/05/2025	145,018		(3,018)			(3,018)		142,000	142,000			
100119034	SACRAMENTO	CA		07/27/2023	10/05/2025	246,113		3,887			3,887		250,000	250,000			
100119041	LOS ANGELES	CA		07/27/2023	04/05/2025	1,291,159		(2,013)			(2,013)		1,289,146	1,289,146			
100119046	BRUTUS	MI		07/27/2023	03/31/2025	689,144		(92)			(92)		689,052	710,435		21,383	21,383
100119064	GLEN ALLEN	VA		07/27/2023	01/05/2025	240,198		(8,451)			(8,451)		231,747	231,747			
100119070	BROOKLYN	MD		07/27/2023	07/05/2025	160,685		(6,149)			(6,149)		154,536	154,536			
100119072	CANYON LAKE	CA		07/27/2023	10/31/2025	852,071		1,833			1,833		853,904	853,258		(646)	(646)
100119074	STOW	MA		07/27/2023	10/31/2025	297,573		19	18,570		(18,552)		279,021	298,740		19,719	19,719
100119079	GLENDALE	AZ		07/27/2023	08/05/2025	384,329		(6,642)			(6,642)		377,687	377,687			
100119103	REUNION	FL		07/28/2023	03/05/2025	1,101,096		58,904			58,904		1,160,000	1,160,000			
100119114	SANTA ANA	CA		07/28/2023	04/06/2025	392,206		47,165			47,165		439,370	439,370			
100119124	BELLEVUE	WA		07/28/2023	04/30/2025	1,031,465							1,031,465	1,249,882		218,417	218,417
100119147	PORT SAINT LUCIE	FL		07/31/2023	05/17/2025	266,039		2,352			2,352		268,390	268,390			
100119242	VENTNOR CITY	NJ		07/31/2023	08/17/2025	427,157		(6,382)			(6,382)		420,775	420,775			
100119243	ELKTON	MD		07/31/2023	06/17/2025	266,288		1,925			1,925		268,214	268,214			
100119272	DAVENPORT	FL		07/31/2023	10/17/2025	575,028		(2,283)			(2,283)		572,745	572,745			
100119274	BRIGHTON	CO		07/31/2023	06/17/2025	372,799		(6,357)			(6,357)		366,442	366,442			
100119275	QUINCY	MA		07/31/2023	08/17/2025	778,794		8,866			8,866		787,660	787,660			
100119277	ENGLEWOOD	FL		07/31/2023	06/17/2025	208,604		(3,496)			(3,496)		205,108	205,108			
100119288	LIBERTY HILL	TX		07/31/2023	10/17/2025	368,298		8,736			8,736		377,033	377,033			
100119289	INDIAN TRAIL	NC		07/31/2023	06/17/2025	278,910		4,601			4,601		283,511	283,511			
100119291	PORTLAND	OR		07/31/2023	06/17/2025	696,270		(5,432)			(5,432)		690,838	690,838			
100119296	LOS ANGELES	CA		07/31/2023	09/17/2025	283,551		(2,232)			(2,232)		281,320	281,320			
100119301	SAN FERNANDO	CA		07/31/2023	07/17/2025	491,613		(3,264)			(3,264)		488,348	488,348			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119306	SANTA ROSA	CA		07/31/2023	11/17/2025	647,992		(4,356)			(4,356)		643,636	643,636			
100119308	DELAWARE	OH		07/31/2023	11/17/2025	235,510		(2,272)			(2,272)		233,237	233,237			
100119312	OCALA	FL		07/31/2023	07/17/2025	44,408		351			351		44,760	44,760			
100119317	HURRICANE	UT		07/31/2023	04/17/2025	468,114		(9,145)			(9,145)		458,969	458,969			
100119336	NEWBERG	OR		07/31/2023	05/17/2025	575,018		(3,510)			(3,510)		571,508	571,508			
100119343	SAINT LOUIS	MO		07/31/2023	05/17/2025	261,997		(2,687)			(2,687)		259,311	259,311			
100119344	TURLOCK	CA		07/31/2023	06/17/2025	300,818		23			23		300,841	300,841			
100119351	HOUSTON	TX		07/31/2023	05/17/2025	369,705		32			32		369,737	369,737			
100119369	BIG BEAR LAKE	CA		07/31/2023	05/17/2025	396,231		(128)			(128)		396,103	396,103			
100119381	WESTAMPTON	NJ		07/31/2023	07/17/2025	257,314		(4,678)			(4,678)		252,636	252,636			
100119395	SIMI VALLEY	CA		07/31/2023	03/17/2025	630,996		(2,161)			(2,161)		628,835	628,835			
100119401	SACRAMENTO	CA		07/31/2023	02/17/2025	435,437		23,648			23,648		459,085	459,085			
100119402	ANAHEIM	CA		07/31/2023	11/17/2025	577,500		(4,216)			(4,216)		573,284	573,284			
100119406	DENVER	CO		07/31/2023	10/17/2025	235,524		(2,409)			(2,409)		233,116	233,116			
100119409	PUYALLUP	WA		07/31/2023	01/17/2025	458,486		23,280			23,280		481,766	481,766			
100119410	SEALY	TX		07/31/2023	06/17/2025	473,904		(4,674)			(4,674)		469,229	469,229			
100119421	QUEEN CREEK	AZ		07/31/2023	08/17/2025	439,556		(6,267)			(6,267)		433,289	433,289			
100119443	HOUSTON	TX		07/31/2023	02/17/2025	320,498		(5,876)			(5,876)		314,622	314,622			
100119445	WESTMINSTER	CO		07/31/2023	11/17/2025	375,254		(965)			(965)		374,289	374,160		(129)	(129)
100119454	SAN DIEGO	CA		07/31/2023	05/17/2025	598,743		(4,798)			(4,798)		593,945	593,945			
100119456	GRASS VALLEY	CA		07/31/2023	05/17/2025	364,521		(5,163)			(5,163)		359,358	359,358			
100119474	MADISON	WI		07/31/2023	10/17/2025	268,448		1,186			1,186		269,634	269,634			
100119478	MARYVILLE	TN		07/31/2023	08/17/2025	325,298		(3,483)			(3,483)		321,816	321,816			
100119484	BENTONVILLE	AR		07/31/2023	07/17/2025	317,397		(2,855)			(2,855)		314,543	314,543			
100119494	KANNAPOLIS	NC		07/28/2023	04/16/2025	254,367		1,606			1,606		255,974	255,974			
100119502	ANNA	TX		07/28/2023	07/16/2025	294,280		(2,532)			(2,532)		291,748	291,748			
100119507	WEEKI WACHEE	FL		07/28/2023	03/16/2025	274,901		(3,580)			(3,580)		271,321	271,321			
100119515	MONCKS CORNER	SC		07/28/2023	08/16/2025	282,643		1,772			1,772		284,415	284,415			
100119523	LAWRENCEVILLE	GA		07/28/2023	02/16/2025	223,582		3,279			3,279		226,862	226,862			
100119528	NEW BRAUNFELS	TX		07/28/2023	05/16/2025	246,016		1,064			1,064		247,080	247,080			
100119554	HOUSTON	TX		07/28/2023	08/16/2025	118,871		(887)			(887)		117,984	117,984			
100119555	CHARLOTTE	NC		07/28/2023	10/16/2025	253,115		(1,520)			(1,520)		251,595	251,595			
100119561	AMSTERDAM	NLD		07/28/2023	04/22/2025	155,355						9,960	165,315	171,323	6,008		6,008
100119566	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023	11/20/2025	231,997						14,873	246,870	258,421	11,551		11,551
100119586	ROTTERDAM	NLD		07/28/2023	04/22/2025	413,245						26,493	439,737	455,693	15,956		15,956
100119599	WEST COLUMBIA	SC		07/31/2023	08/09/2025	277,249		(2,469)			(2,469)		274,780	274,780			
100119602	COLLIERVILLE	TN		07/31/2023	04/09/2025	9,064		(39)			(39)		9,026	9,026			
100119618	TACOMA	WA		07/31/2023	01/09/2025	461,134		(16,812)			(16,812)		444,322	444,322			
100119620	VISALIA	CA		07/31/2023	04/30/2025	417,207		1			1		417,208	432,151		14,943	14,943
100119634	CLEVELAND	OH		08/04/2023	02/09/2025	147,044		(5,631)			(5,631)		141,412	141,412			
100119638	TOMBALL	TX		08/04/2023	09/09/2025	329,501		(6,296)			(6,296)		323,205	323,205			
100119640	WEST CHESTER	OH		08/04/2023	08/09/2025	294,783		(9,527)			(9,527)		285,257	285,257			
100119643	WESTCHESTER	IL		08/04/2023	11/09/2025	218,216		(2,110)			(2,110)		216,106	216,106			
100119646	PHELAN	CA		08/04/2023	07/09/2025	409,797		(11,677)			(11,677)		398,120	398,120			
100119652	MIAMI SPRINGS	FL		08/08/2023	01/09/2025	576,443		(9,398)			(9,398)		567,045	567,045			
100119653	PACE	FL		08/08/2023	10/31/2025	211,259			6,155		(6,155)		205,103	223,021		17,918	17,918
100119654	PACE	FL		08/08/2023	10/31/2025	211,259			6,155		(6,155)		205,103	223,717		18,614	18,614
100119655	PACE	FL		08/08/2023	10/31/2025	211,259			6,155		(6,155)		205,103	224,380		19,276	19,276
100119656	PACE	FL		08/08/2023	10/31/2025	211,259			4,957		(4,957)		206,302	222,399		16,097	16,097
100119657	FONTANA	CA		08/08/2023	07/09/2025	605,578		(10,801)			(10,801)		594,778	594,778			
100119674	NEWARK	NJ		08/08/2023	01/09/2025	548,106		(17,771)			(17,771)		530,335	530,335			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119675	NEWARK	NJ		08/08/2023	05/09/2025	499,022		(16,180)			(16,180)		482,842	482,842			
100119676	NEWARK	NJ		08/08/2023	08/09/2025	533,881		(19,206)			(19,206)		514,675	514,675			
100119677	NEWARK	NJ		08/08/2023	01/09/2025	447,228		(16,796)			(16,796)		430,431	430,431			
100119678	TRENTON	NJ		08/08/2023	06/09/2025	88,331		(2,903)			(2,903)		85,428	85,428			
100119687	SLOATSBURG	NY		08/08/2023	05/09/2025	244,121		(5,832)			(5,832)		238,289	238,289			
100119690	YOUNGSTOWN	OH		08/08/2023	05/09/2025	82,234		(2,591)			(2,591)		79,643	79,643			
100119699	BALTIMORE	MD		08/08/2023	02/09/2025	137,968		(3,768)			(3,768)		134,200	134,200			
100119701	ATLANTIC CITY	NJ		08/08/2023	04/09/2025	527,489		(21,495)			(21,495)		505,994	505,994			
100119703	NEWARK	NJ		08/08/2023	10/31/2025	529,322			33,733		(33,733)		495,589	545,009		49,421	49,421
100119705	AKRON	OH		08/08/2023	10/09/2025	131,048		(3,330)			(3,330)		127,718	127,622		(95)	(95)
100119707	PATERSON	NJ		08/08/2023	04/09/2025	478,291		(10,880)			(10,880)		467,412	467,412			
100119724	SPRINGFIELD	MA		08/08/2023	04/30/2025	339,197							339,197	301,995		(37,202)	(37,202)
100119728	EAST ORANGE	NJ		08/08/2023	10/31/2025	449,638			32,102		(32,102)		417,535	474,642		57,107	57,107
100119732	WINDSOR	CT		08/08/2023	04/30/2025	254,707							254,707	216,936		(37,771)	(37,771)
100119735	KILLEEN	TX		08/08/2023	04/09/2025	76,393		(2,088)			(2,088)		74,305	74,305			
100119773	CHICAGO	IL		08/08/2023	09/09/2025	206,754		(6,313)			(6,313)		200,441	200,441			
100119776	COVINGTON	KY		08/08/2023	02/09/2025	168,580		(5,272)			(5,272)		163,308	163,308			
100119777	NEWARK	NJ		08/08/2023	04/09/2025	532,255		(19,236)			(19,236)		513,019	513,019			
100119781	NEWARK	NJ		08/08/2023	05/09/2025	492,504		(18,980)			(18,980)		473,524	473,524			
100119791	NEWARK	NJ		08/08/2023	08/09/2025	503,433		(19,257)			(19,257)		484,176	484,176			
100119792	NEWARK	NJ		08/08/2023	08/09/2025	521,181		(19,065)			(19,065)		502,117	502,117			
100119793	NEWARK	NJ		08/08/2023	05/09/2025	488,179		(18,814)			(18,814)		469,365	469,365			
100119794	NEWARK	NJ		08/08/2023	08/09/2025	525,758		(19,653)			(19,653)		506,105	506,105			
100119819	HOUSTON	TX		08/08/2023	06/09/2025	371,954		(7,719)			(7,719)		364,235	364,235			
100119823	OAK RIDGE	TN		08/08/2023	08/09/2025	115,821		(3,374)			(3,374)		112,447	112,447			
100119839	CHICAGO	IL		08/08/2023	10/09/2025	217,263		(5,114)			(5,114)		212,149	212,149			
100119842	CHICAGO	IL		08/08/2023	07/09/2025	191,718		(4,981)			(4,981)		186,737	186,737			
100119845	REDFORD	MI		08/08/2023	10/31/2025	108,647		11	8,243		(8,232)		100,415	110,664		10,249	10,249
100119849	MESA	AZ		08/10/2023	06/11/2025	214,590		(8,518)			(8,518)		206,072	206,072			
100119856	PITTSBURGH	PA		08/10/2023	03/31/2025	509,243		(172)			(172)		509,071	519,417		10,347	10,347
100119858	PITTSBURGH	PA		08/10/2023	03/31/2025	362,510		(148)			(148)		362,362	368,010		5,648	5,648
100119859	CLIFTON TOWNSHIP	PA		08/10/2023	04/11/2025	254,756		(7,096)			(7,096)		247,660	247,660			
100119878	SARTELL	MN		08/10/2023	01/11/2025	277,055		(10,261)			(10,261)		266,794	266,794			
100119882	LAS CRUCES	NM		08/10/2023	03/11/2025	484,870		(10,370)			(10,370)		474,500	474,500			
100119890	DOYLESTOWN	PA		08/10/2023	10/11/2025	286,383		(10,608)			(10,608)		275,775	275,775			
100119893	RAHWAY	NJ		08/10/2023	09/11/2025	435,117		(8,498)			(8,498)		426,619	426,619			
100119897	MIRAMAR	FL		08/10/2023	01/11/2025	1,238,273		18,976			18,976		1,257,248	1,257,248			
100119900	PARKLAND	FL		08/10/2023	10/11/2025	482,261		(7,169)			(7,169)		475,092	475,092			
100119902	DUNELLEN	NJ		08/10/2023	10/31/2025	347,902		6	12,922		(12,916)		334,986	366,067		31,081	31,081
100119905	WELLINGTON	FL		08/10/2023	10/11/2025	661,733		(8,825)			(8,825)		652,908	652,908			
100119908	SYLMAR	CA		08/10/2023	06/11/2025	517,967		(13,453)			(13,453)		504,514	504,514			
100119918	NEW YORK	NY		08/10/2023	07/09/2025	2,153,877		(38,609)			(38,609)		2,115,268	2,115,268			
100119920	STUART	FL		08/10/2023	04/09/2025	1,768,368		(55,005)			(55,005)		1,713,363	1,713,363			
100119921	PHOENIX	AZ		08/10/2023	03/09/2025	636,700		(9,529)			(9,529)		627,171	627,171			
100119925	PHOENIX	AZ		08/10/2023	04/09/2025	636,700		(9,529)			(9,529)		627,171	627,171			
100119928	HUNTINGTON BEACH	CA		08/10/2023	08/09/2025	1,303,273		(10,582)			(10,582)		1,292,691	1,292,691			
100119931	SENECA	SC		08/10/2023	04/30/2025	716,294							716,294	742,210		25,916	25,916
100119945	AUGUSTA	GA		08/11/2023	06/17/2025	346,078		(2,305)			(2,305)		343,772	343,772			
100119948	PROVIDENCE	RI		08/11/2023	03/17/2025	578,977		(1,996)			(1,996)		576,981	576,981			
100119952	SANTA CLARITA	CA		08/11/2023	02/17/2025	401,983		3,435			3,435		405,418	405,418			
100120001	HANOVER	MD		08/11/2023	06/17/2025	338,320		(4,085)			(4,085)		334,235	334,235			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120004	MORGAN HILL	CA		08/11/2023	02/17/2025	847,482		(14,235)			(14,235)		833,247	833,247			
100120021	VINEYARD	UT		08/11/2023	11/17/2025	354,695		(3,327)			(3,327)		351,368	351,368			
100120031	PHILADELPHIA	PA		08/11/2023	08/17/2025	594,330		(6,738)			(6,738)		587,592	587,592			
100120041	BALTIMORE	MD		08/11/2023	02/17/2025	322,989		(2,954)			(2,954)		320,035	320,035			
100120054	FORT LAUDERDALE	FL		08/11/2023	08/17/2025	546,368		4,159			4,159		550,527	550,527			
100120055	PORT ST LUCIE	FL		08/11/2023	08/17/2025	279,674		11,542			11,542		291,216	291,216			
100120085	TUCSON	AZ		08/11/2023	11/17/2025	244,614		299			299		244,913	244,913			
100120088	MIRAMAR BEACH	FL		08/11/2023	01/17/2025	2,160							2,160	2,160			
100120099	HARRISBURG	NC		08/11/2023	07/17/2025	282,554		(3,697)			(3,697)		278,857	278,857			
100120102	DECATUR	GA		08/11/2023	06/17/2025	327,640		(3,886)			(3,886)		323,754	323,754			
100120118	CLAREMONT	CA		08/11/2023	06/17/2025	596,514		(5,529)			(5,529)		590,985	590,985			
100120121	MINNEAPOLIS	MN		08/11/2023	11/17/2025	229,226		(5,379)			(5,379)		223,847	223,847			
100120135	DAWSONVILLE	GA		08/11/2023	11/17/2025	219,288		(4,761)			(4,761)		214,527	214,527			
100120136	HENDERSON	NV		08/11/2023	05/17/2025	430,183		(8,004)			(8,004)		422,179	422,179			
100120137	DAWSONVILLE	GA		08/11/2023	08/17/2025	249,870		(4,965)			(4,965)		244,905	244,905			
100120150	PEPPER PIKE	OH		08/11/2023	03/09/2025	365,061		(1,581)			(1,581)		363,480	363,480			
100120154	ATTALLA	AL		08/14/2023	06/09/2025	270,583		(3,905)			(3,905)		266,678	266,678			
100120164	KNOXVILLE	TN		08/14/2023	01/09/2025	322,017		(6,510)			(6,510)		315,507	315,507			
100120165	DORAL	FL		08/14/2023	11/09/2025	898,947		(8,710)			(8,710)		890,238	890,238			
100120167	GALENA	OH		08/14/2023	05/09/2025	303,422		(7,066)			(7,066)		296,355	296,355			
100120169	CITRUS SPRINGS	FL		08/14/2023	05/09/2025	168,973		744			744		169,717	169,717			
100120197	GILBERT	AZ		08/18/2023	05/05/2025	250,874		(5,874)			(5,874)		245,000	245,000			
100120199	VALLEY VILLAGE	CA		08/18/2023	02/05/2025	1,919,202		(18,527)			(18,527)		1,900,675	1,900,675			
100120201	HOLLIS	NY		08/18/2023	06/05/2025	743,514		(17,158)			(17,158)		726,356	726,356			
100120210	BROOKLYN	NY		08/18/2023	04/30/2025	2,349,407							2,349,407	2,246,678		(102,729)	(102,729)
100120221	DORAL	FL		08/18/2023	06/05/2025	604,792		(15,823)			(15,823)		588,968	588,968			
100120237	SACRAMENTO	CA		08/18/2023	04/05/2025	492,015		778			778		492,793	492,793			
100120243	NASHVILLE	TN		08/18/2023	11/05/2025	804,842		(6,211)			(6,211)		798,632	798,632			
100120244	VENICE	CA		08/18/2023	11/05/2025	1,302,472		(17,816)			(17,816)		1,284,656	1,284,656			
100120250	STUDIO CITY	CA		08/18/2023	10/05/2025	1,772,638		(32,620)			(32,620)		1,740,019	1,740,019			
100120256	TARZANA	CA		08/18/2023	01/05/2025	1,474,716		(39,716)			(39,716)		1,435,000	1,435,000			
100120270	MAMMOTH LAKES	CA		08/18/2023	11/05/2025	437,918		(3,385)			(3,385)		434,533	434,533			
100120273	LOS ANGELES	CA		08/18/2023	04/05/2025	1,805,419		(24,762)			(24,762)		1,780,657	1,780,657			
100120295	EULESS	TX		08/18/2023	10/05/2025	574,345		(16,594)			(16,594)		557,751	557,751			
100120298	TOWNSEND	MT		08/18/2023	08/05/2025	618,820		(9,645)			(9,645)		609,175	609,175			
100120301	VICTORVILLE	CA		08/18/2023	02/05/2025	3,977		(38)			(38)		3,939	3,939			
100120320	CELINA	TX		08/18/2023	11/05/2025	336,358		(7,206)			(7,206)		329,152	329,152			
100120323	HILTON HEAD ISLAND	SC		08/18/2023	02/05/2025	234,726		(8,918)			(8,918)		225,808	225,808			
100120326	DEERFIELD BEACH	FL		08/18/2023	05/05/2025	277,440		(3,839)			(3,839)		273,602	273,602			
100120328	SHORELINE	WA		08/18/2023	04/05/2025	598,772		(2,185)			(2,185)		596,587	596,587			
100120330	BOCA RATON	FL		08/18/2023	09/05/2025	1,476,847		(37,647)			(37,647)		1,439,200	1,439,200			
100120340	LAKE PLACID	FL		08/18/2023	07/05/2025	425,195		(5,195)			(5,195)		420,000	420,000			
100120344	SAINT LOUIS	MO		08/18/2023	04/05/2025	133,941		(3,270)			(3,270)		130,671	130,671			
100120366	OAKDALE	CA		08/18/2023	10/31/2025	802,743							802,743	774,971		(27,773)	(27,773)
100120367	KISSIMMEE	FL		08/18/2023	10/31/2025	430,144		(53)			(53)		430,091	417,434		(12,658)	(12,658)
100120377	MIAMI	FL		08/18/2023	04/30/2025	298,067		(152)			(152)		297,915	283,696		(14,219)	(14,219)
100120387	WILDOMAR	CA		08/18/2023	09/05/2025	550,457		(7,305)			(7,305)		543,153	543,153			
100120393	LARGO	FL		08/18/2023	10/31/2025	215,279			18,109		(18,109)		197,170	210,121		12,951	12,951
100120396	ERDA	UT		08/18/2023	11/05/2025	425,454		(23,953)			(23,953)		401,501	401,501			
100120406	SAN ANTONIO	TX		08/18/2023	02/05/2025	275,255		(5,255)			(5,255)		270,000	270,000			
100120408	KATY	TX		08/18/2023	04/30/2025	748,412							748,412	734,143		(14,269)	(14,269)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120415	HOUSTON	TX		08/18/2023	09/05/2025	268,490		7,748			7,748		276,238	276,238			
100120416	BALTIMORE	MD		08/18/2023	05/31/2025	170,441		(132)			(132)		170,309	153,686		(16,623)	(16,623)
100120419	GLENDALE	CA		08/18/2023	04/05/2025	777,397		(18,790)			(18,790)		758,607	758,607			
100120430	LA PUENTE	CA		08/18/2023	10/31/2025	475,196		171		21,283	(21,112)		454,084	484,414		30,330	30,330
100120433	HOUSTON	TX		08/18/2023	05/05/2025	391,470		(16,819)			(16,819)		374,651	374,651			
100120441	SAN BERNARDINO	CA		08/18/2023	10/31/2025	515,412		8		76,802	(76,795)		438,618	522,886		84,269	84,269
100120445	PHILADELPHIA	PA		08/18/2023	05/31/2025	217,867		(55)			(55)		217,812	192,240		(25,572)	(25,572)
100120449	FORT LAUDERDALE	FL		08/18/2023	04/30/2025	576,407							576,407	572,080		(4,327)	(4,327)
100120457	ORLAND PARK	IL		08/18/2023	11/05/2025	353,127		4,101			4,101		357,228	357,228			
100120469	BENSALEM	PA		08/18/2023	05/05/2025	417,934		(15,570)			(15,570)		402,364	402,364			
100120471	ROSEBURG	OR		08/18/2023	03/05/2025	378,654		(21,059)			(21,059)		357,595	357,595			
100120478	EDGARTOWN	MA		08/18/2023	01/05/2025	1,133,290		94,554			94,554		1,227,844	1,227,844			
100120488	SANTA CLARITA	CA		08/18/2023	02/05/2025	1,363,623		(6,550)			(6,550)		1,357,073	1,357,073			
100120491	DAVENPORT	FL		08/18/2023	03/05/2025	378,674		(13,760)			(13,760)		364,913	364,913			
100120495	SANTA BARBARA	CA		08/18/2023	08/05/2025	1,377,728		(77,728)			(77,728)		1,300,000	1,300,000			
100120497	CANYON COUNTRY	CA		08/18/2023	04/05/2025	978,710		(14,207)			(14,207)		964,503	964,503			
100120510	FORT LAUDERDALE	FL		08/18/2023	01/05/2025	411,352		(7,873)			(7,873)		403,480	403,480			
100120514	NORCROSS	GA		08/18/2023	08/05/2025	192,266		(9,980)			(9,980)		182,286	182,286			
100120523	BELLEFONTE	PA		08/18/2023	10/05/2025	208,122		(10,671)			(10,671)		197,451	197,451			
100120526	APTOS	CA		08/18/2023	10/05/2025	1,123,612		(3,077)			(3,077)		1,120,535	1,120,535			
100120528	JACKSONVILLE	FL		08/18/2023	10/31/2025	204,247		16		15,753	(15,738)		188,509	199,998		11,488	11,488
100120529	THE DALLES	OR		08/18/2023	06/05/2025	344,117		(14,514)			(14,514)		329,602	329,602			
100120532	VICTORVILLE	CA		08/18/2023	11/05/2025	324,372		(10,775)			(10,775)		313,597	313,597			
100120540	LUTZ	FL		08/18/2023	11/05/2025	270,029		(9,268)			(9,268)		260,761	260,761			
100120542	CHICAGO	IL		08/18/2023	05/31/2025	264,956		(151)			(151)		264,805	259,688		(5,117)	(5,117)
100120546	BOCA RATON	FL		08/18/2023	07/05/2025	668,681		(4,574)			(4,574)		664,107	664,107			
100120547	LOS ANGELES	CA		08/18/2023	11/05/2025	450,020		(8,253)			(8,253)		441,767	441,767			
100120551	LAKE HAVASU CITY	AZ		08/18/2023	06/05/2025	452,372		2,628			2,628		455,000	455,000			
100120565	SURPRISE	AZ		08/18/2023	01/05/2025	397,575		(9,711)			(9,711)		387,864	387,864			
100120569	SACRAMENTO	CA		08/18/2023	01/05/2025	376,315		(17,608)			(17,608)		358,707	358,707			
100120573	STOW	OH		08/18/2023	02/05/2025	157,212		(8,541)			(8,541)		148,671	148,671			
100120577	COLORADO SPRINGS	CO		08/18/2023	01/05/2025	302,372		(12,481)			(12,481)		289,891	289,891			
100120579	BALTIMORE	MD		08/18/2023	09/05/2025	324,201		(6,341)			(6,341)		317,860	317,860			
100120582	CORONA	CA		08/18/2023	09/05/2025	711,466		331			331		711,797	711,797			
100120586	GREER	SC		08/18/2023	10/05/2025	187,143		(12,783)			(12,783)		174,360	174,360			
100120592	WASHINGTON	DC		08/18/2023	04/05/2025	41,895		(2,523)			(2,523)		39,372	39,372			
100120599	LANHAM	MD		08/18/2023	05/05/2025	308,595		(4,260)			(4,260)		304,335	304,335			
100120600	REDONDO BEACH	CA		08/18/2023	04/05/2025	1,085,304		(14,667)			(14,667)		1,070,637	1,070,637			
100120617	VANCOUVER	WA		08/18/2023	05/05/2025	452,764		88			88		452,853	452,853			
100120618	TAHOMA	CA		08/18/2023	06/05/2025	885,065		(9,366)			(9,366)		875,699	875,699			
100120619	ATLANTA	GA		08/18/2023	09/05/2025	766,943		(16,049)			(16,049)		750,894	750,894			
100120630	GARDENA	CA		08/18/2023	04/30/2025	776,492		(21)			(21)		776,471	760,170		(16,302)	(16,302)
100120634	COLUMBIA	SC		08/18/2023	09/05/2025	128,551		(9,588)			(9,588)		118,963	118,963			
100120637	RICHMOND	TX		08/21/2023	04/09/2025	302,630		(7,472)			(7,472)		295,158	295,158			
100120652	SPOTSWOOD	NJ		08/24/2023	03/09/2025	131,067		(4,041)			(4,041)		127,027	127,027			
100120655	FORT LAUDERDALE	FL		08/24/2023	07/09/2025	1,456,481		(16,444)			(16,444)		1,440,036	1,440,036			
100120681	SNELLVILLE	GA		08/24/2023	11/09/2025	158,124		(1,208)			(1,208)		156,916	156,916			
100120684	ANNA	TX		08/25/2023	10/16/2025	280,086		(5,593)			(5,593)		274,493	274,493			
100120687	PARKER	CO		08/25/2023	01/16/2025	367,571		(2,651)			(2,651)		364,920	364,920			
100120694	FREMONT	CA		08/25/2023	11/04/2025	708,319		3,174			3,174		711,494	711,494			
100120705	CHARLOTTE	NC		08/25/2023	05/16/2025	244,565		(1,080)			(1,080)		243,485	243,485			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120711	LAWRENCEVILLE	GA		08/25/2023	09/16/2025	322,558		(2,489)			(2,489)		320,069	320,069			
100120720	RUSKIN	FL		08/25/2023	02/16/2025	108,328		992			992		109,320	109,320			
100120728	ELK GROVE VILLAGE	IL		08/25/2023	03/16/2025	332,666		(4,305)			(4,305)		328,361	328,361			
100120739	DENVER	CO		08/25/2023	02/16/2025	173,764		1,317			1,317		175,080	175,080			
100120744	CASTLE ROCK	CO		08/25/2023	06/16/2025	455,461		(6,852)			(6,852)		448,609	448,609			
100120763	LAUREL	MD		08/25/2023	03/11/2025	878,887		917			917		879,804	879,804			
100120764	CHEVY CHASE	MD		08/25/2023	01/11/2025	441,036		(1,004)			(1,004)		440,032	440,032			
100120770	DALLAS	TX		08/25/2023	10/11/2025	321,411		(10,299)			(10,299)		311,112	311,112			
100120771	AURORA	IL		08/25/2023	06/11/2025	210,928		(4,483)			(4,483)		206,445	206,445			
100120775	MURRIETA	CA		08/25/2023	05/11/2025	677,016		(5,481)			(5,481)		671,535	671,535			
100120778	MANASSAS	VA		08/25/2023	06/11/2025	344,668		(12,917)			(12,917)		331,751	331,751			
100120781	TORRANCE	CA		08/25/2023	11/11/2025	739,852		(9,910)			(9,910)		729,942	729,942			
100120799	GARNER	NC		08/25/2023	11/11/2025	491,529		(8,728)			(8,728)		482,801	482,801			
100120803	SOLON	OH		08/25/2023	06/11/2025	693,247		(5,632)			(5,632)		687,614	687,614			
100120807	MONTEBELLO	CA		08/25/2023	02/11/2025	331,071		(3,817)			(3,817)		327,255	327,255			
100120811	OLATHE	KS		08/25/2023	09/11/2025	580,034		(2,310)			(2,310)		577,724	577,724			
100120813	SAN FRANCISCO	CA		08/25/2023	03/11/2025	690,617		(19,903)			(19,903)		670,714	670,714			
100120817	HUNTERSVILLE	NC		08/25/2023	01/11/2025	97,193		1,434			1,434		98,627	98,627			
100120819	LUBBOCK	TX		08/25/2023	03/11/2025	201,452		(11,349)			(11,349)		190,102	190,102			
100120820	MIAMI	FL		08/25/2023	03/11/2025	515,388		(14,578)			(14,578)		500,810	500,810			
100120824	CAPE CORAL	FL		08/25/2023	05/11/2025	199,096		(8,145)			(8,145)		190,951	190,951			
100120836	FORT MYERS	FL		08/25/2023	09/11/2025	194,396		(5,326)			(5,326)		189,070	189,070			
100120837	DAVENPORT	FL		08/25/2023	04/30/2025	328,288							328,288	316,166		(12,122)	(12,122)
100120838	REHOBOTH BEACH	DE		08/25/2023	05/11/2025	1,238,341		(15,513)			(15,513)		1,222,828	1,222,828			
100120841	HILLSBORO BEACH	FL		08/25/2023	03/11/2025	423,503		(17,344)			(17,344)		406,160	406,160			
100120852	ROSEVILLE	MI		08/25/2023	11/11/2025	134,611		(1,081)			(1,081)		133,530	133,530			
100120862	LA VERNE	CA		08/28/2023	09/09/2025	973,528		(5,306)			(5,306)		968,221	968,221			
100120865	OAKLAND	CA		08/28/2023	04/30/2025	645,075							645,075	538,532		(106,543)	(106,543)
100120867	MIAMI BEACH	FL		08/28/2023	03/09/2025	382,062		(5,786)			(5,786)		376,276	376,276			
100120872	MIAMI	FL		08/28/2023	10/09/2025	392,854		(5,197)			(5,197)		387,657	387,657			
100120875	SANTA ANA	CA		08/28/2023	02/09/2025	242,483		(4,615)			(4,615)		237,868	237,868			
100120876	GARDEN GROVE	CA		08/28/2023	07/09/2025	886,523		(13,761)			(13,761)		872,762	872,762			
100120888	SYRACUSE	UT		08/30/2023	08/17/2025	380,777		6,448			6,448		387,224	387,224			
100120889	KISSIMMEE	FL		08/30/2023	11/17/2025	336,417		3,186			3,186		339,603	339,603			
100120890	CONWAY	SC		08/30/2023	04/17/2025	286,187		(721)			(721)		285,467	285,467			
100120892	LAGUNA NIGUEL	CA		08/30/2023	06/17/2025	29,841		(146)			(146)		29,695	29,695			
100120893	LAGUNA NIGUEL	CA		08/30/2023	07/17/2025	201,458		(1,508)			(1,508)		199,951	199,951			
100120899	HARDEEVILLE	SC		08/30/2023	03/17/2025	358,420		(902)			(902)		357,517	357,517			
100120914	CLAYTON	GA		08/30/2023	06/17/2025	596,443		8,174			8,174		604,617	604,617			
100120916	PINETOP	AZ		08/30/2023	01/17/2025	230,994		4,237			4,237		235,231	235,231			
100120917	BOONE	NC		08/30/2023	11/17/2025	391,605		576			576		392,181	392,181			
100120919	ORLANDO	FL		08/30/2023	11/17/2025	467,614		232			232		467,846	467,846			
100120923	SANTA ROSA BEACH	FL		08/30/2023	11/17/2025	290,486		(3,021)			(3,021)		287,465	287,465			
100120924	SMITHVILLE	TN		08/30/2023	08/17/2025	225,338		1,105			1,105		226,443	226,443			
100120927	COMPTON	CA		08/30/2023	09/17/2025	457,303		4,588			4,588		461,891	461,891			
100120928	LEWES	DE		08/30/2023	09/17/2025	305,827		2,042			2,042		307,870	307,870			
100120933	LELAND	NC		08/30/2023	10/17/2025	246,674		12,725			12,725		259,399	259,399			
100120936	OAK ISLAND	NC		08/30/2023	10/17/2025	255,681		5,199			5,199		260,880	260,880			
100120944	APEX	NC		08/30/2023	10/17/2025	502,402		5,447			5,447		507,849	507,849			
100120956	NATCHITOCHES	LA		08/30/2023	09/17/2025	231,220		(2,471)			(2,471)		228,749	228,749			
100120959	RENO	NV		08/30/2023	01/17/2025	4,734							4,734	4,734			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120968	OCALA	FL		08/30/2023	04/17/2025	298,854		4,317			4,317		303,171	303,171			
100120976	OCALA	FL		08/30/2023	08/17/2025	266,034		15,536			15,536		281,570	281,570			
100120984	BIRCHWOOD	WI		08/30/2023	01/17/2025	475,641		(6,034)			(6,034)		469,607	469,607			
100120987	BRUNSWICK	ME		08/30/2023	07/17/2025	236,281		(1,689)			(1,689)		234,592	234,592			
100120990	FAIR OAKS	CA		08/30/2023	04/17/2025	224,602		2,119			2,119		226,721	226,721			
100120991	OCEAN PINES	MD		08/30/2023	10/17/2025	301,181		120			120		301,301	301,301			
100120992	VERO BEACH	FL		08/30/2023	08/17/2025	199,665		339			339		200,005	200,005			
100120998	FERNANDINA BEACH	FL		08/30/2023	06/17/2025	325,058		(2,604)			(2,604)		322,455	322,455			
100121010	SAINT ALBANS	ME		08/30/2023	08/17/2025	288,978		3,247			3,247		292,225	292,225			
100121015	LINCOLN CITY	OR		08/30/2023	11/17/2025	596,642		(4,437)			(4,437)		592,205	592,205			
100121018	SANTA FE	NM		08/30/2023	10/17/2025	502,452		(2,091)			(2,091)		500,361	500,361			
100121042	EVERETT	WA		08/30/2023	03/09/2025	373,113		(8,479)			(8,479)		364,633	364,633			
100121045	FRESNO	CA		08/30/2023	07/09/2025	219,658		342			342		220,000	220,000			
100121049	HASTINGS	FL		08/30/2023	05/09/2025	242,669		(2,669)			(2,669)		240,000	240,000			
100121057	NETHERLANDS	NLD		08/28/2023	04/22/2025	434,444						19,252	453,696	479,198	25,502		25,502
100121058	NETHERLANDS	NLD		08/28/2023	04/22/2025	11,235		12			12	498	11,745	12,257	652	(139)	513
100121062	NETHERLANDS	NLD		08/28/2023	06/20/2025	117,034						5,186	122,220	120,289	(1,932)		(1,932)
100121070	NETHERLANDS	NLD		08/28/2023	10/20/2025	15,367						681	16,048	17,262	1,213		1,213
100126279	FORT MEADE	FL		08/30/2023	06/09/2025	247,260		(5,725)			(5,725)		241,536	241,536			
100126282	IRVINGTON	NJ		08/30/2023	01/09/2025	432,662		(12,998)			(12,998)		419,664	419,664			
100126288	HAMMONTON	NJ		08/30/2023	08/09/2025	172,396		(6,117)			(6,117)		166,280	166,280			
100126296	WATERBURY	CT		08/30/2023	04/30/2025	292,853							292,853	279,061		(13,792)	(13,792)
100126309	CENTRAL ISLIP	NY		08/30/2023	11/09/2025	383,521		(14,728)			(14,728)		368,793	368,793			
100126312	LOWELL	MA		08/30/2023	04/30/2025	637,280							637,280	486,105		(151,175)	(151,175)
100126319	NEWARK	NJ		08/30/2023	05/09/2025	562,959		(20,715)			(20,715)		542,245	542,245			
100126320	NEWARK	NJ		08/30/2023	04/09/2025	353,221		(14,242)			(14,242)		338,979	338,979			
100126321	EAST ORANGE	NJ		08/30/2023	01/09/2025	460,508		(15,304)			(15,304)		445,203	445,203			
100126328	ENFIELD	CT		08/30/2023	04/30/2025	212,315							212,315	187,750		(24,565)	(24,565)
100126329	NEW CANEY	TX		08/30/2023	01/09/2025	207,901		(5,981)			(5,981)		201,920	201,920			
100126333	WATERBURY	CT		08/30/2023	04/30/2025	152,677							152,677	151,166		(1,511)	(1,511)
100126339	COVINGTON	KY		08/30/2023	02/09/2025	161,167		(5,562)			(5,562)		155,605	155,605			
100126341	COVINGTON	KY		08/30/2023	02/09/2025	159,712		(4,159)			(4,159)		155,553	155,553			
100126350	ELSMERE	KY		08/30/2023	02/09/2025	158,308		(4,755)			(4,755)		153,553	153,553			
100126354	WATERBURY	CT		08/30/2023	04/30/2025	176,718							176,718	174,440		(2,278)	(2,278)
100126367	ABSECON	NJ		08/30/2023	06/09/2025	99,286		(2,808)			(2,808)		96,478	96,478			
100126375	COSHOCTON	OH		08/30/2023	04/09/2025	119,825		(4,983)			(4,983)		114,842	114,842			
100126377	CHICAGO HEIGHTS	IL		08/30/2023	03/09/2025	138,600		(4,038)			(4,038)		134,563	134,563			
100126381	BELLEVILLE	NJ		08/30/2023	10/09/2025	315,967		(6,156)			(6,156)		309,811	309,811			
100126407	HAVERSTRAW	NY		08/30/2023	07/09/2025	328,829		(6,181)			(6,181)		322,648	322,648			
100126415	FORT LAUDERDALE	FL		08/30/2023	10/09/2025	263,373		(3,769)			(3,769)		259,604	259,604			
100126426	SYRACUSE	NY		08/30/2023	09/09/2025	95,092		(1,789)			(1,789)		93,303	93,303			
100126427	PITTSBURGH	PA		08/30/2023	04/30/2025	118,108							118,108	133,745		15,637	15,637
100126429	SCRANTON	PA		08/30/2023	04/30/2025	173,107							173,107	167,174		(5,933)	(5,933)
100126448	TUSCALOOSA	AL		08/30/2023	02/05/2025	978		2			2		980	980			
100126451	CONYERS	GA		08/30/2023	12/05/2025	13,483		1,882			1,882		15,365	15,365			
100126469	JEFFERSONVILLE	IN		08/30/2023	07/05/2025	23,681		268			268		23,948	23,948			
100126472	LITCHFIELD PARK	AZ		08/30/2023	11/05/2025	110,648		11,637			11,637		122,286	122,286			
100126490	BUFORD	GA		08/30/2023	01/05/2025	19,285		(232)			(232)		19,053	19,053			
100126501	ARLINGTON	TX		08/30/2023	07/05/2025	681		5			5		686	686			
100126508	MONTGOMERY	AL		08/30/2023	05/05/2025	48,583		(4,701)			(4,701)		43,882	43,882			
100126523	OXFORD	FL		08/30/2023	07/05/2025	12,019		1,233			1,233		13,253	13,253			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126525	DANA	IL		08/30/2023	05/05/2025	1,735		70			70		1,805	1,805			
100126532	KINSTON	NC		08/30/2023	01/05/2025	6,526		662			662		7,188	7,188			
100126598	SOPHIA	NC		08/30/2023	11/05/2025	29,386		(1,229)			(1,229)		28,156	28,156			
100126603	HEBRON	CT		08/30/2023	04/05/2025	150,802		31,175			31,175		181,977	181,977			
100126621	MIDDLETOWN	NY		08/30/2023	11/05/2025	22,837		864			864		23,701	23,701			
100126622	ROCHESTER	NY		08/30/2023	10/05/2025	42,903		7,947			7,947		50,850	50,850			
100126630	WEST CHESTER	PA		08/30/2023	07/05/2025	105,003		10,831			10,831		115,834	115,834			
100126635	N CHESTERFLD	VA		08/30/2023	01/05/2025	7,674		119			119		7,794	7,794			
100126650	CLEVELAND	OH		08/30/2023	06/01/2025	2,437		136			136		2,573	2,573			
100126681	BRISTOL	FL		08/30/2023	06/05/2025	26,618		(996)			(996)		25,622	25,622			
100126686	PHILADELPHIA	PA		08/30/2023	09/05/2025	4,386		(67)			(67)		4,320	4,320			
100126694	CATLETTSBURG	KY		08/30/2023	06/05/2025	52,953		1,451			1,451		54,404	54,404			
100126704	SPENCERPORT	NY		08/30/2023	01/05/2025	56,427		(3,029)			(3,029)		53,398	53,398			
100126723	APOPKA	FL		08/30/2023	01/05/2025	1,649		(20)			(20)		1,629	1,629			
100126750	STONE MOUNTAIN	GA		08/30/2023	01/05/2025	97,685		1,105			1,105		98,789	98,789			
100126770	PORT ORANGE	FL		08/30/2023	03/05/2025	8,170		91			91		8,261	8,261			
100126800	SANFORD	FL		08/30/2023	08/05/2025	107,563		62,312			62,312		169,874	169,874			
100126854	SELDEN	NY		08/30/2023	05/05/2025	341,276		1,134			1,134		342,410	342,410			
100126885	SOUTH BEND	IN		08/30/2023	10/05/2025	16,095		380			380		16,475	16,475			
100126896	WILMINGTON	NC		08/30/2023	01/05/2025	516		15			15		530	530			
100126901	CHIPLEY	FL		08/30/2023	06/05/2025	17,951		89			89		18,039	18,039			
100126918	CONROE	TX		08/30/2023	03/05/2025	139,198		682			682		139,879	139,879			
100126941	MERKEL	TX		08/30/2023	02/05/2025	35,228		1,121			1,121		36,349	36,349			
100126951	JUNEAU	AK		08/30/2023	02/05/2025	25,872		1,244			1,244		27,116	27,116			
100126970	PHILADELPHIA	PA		08/30/2023	07/05/2025	2,079		(7)			(7)		2,072	2,072			
100127013	TAHUYA	WA		08/30/2023	02/05/2025	12,862		804			804		13,666	13,666			
100127028	NIAGARA FALLS	NY		08/30/2023	01/05/2025	90,244		18,665			18,665		108,909	108,909			
100127048	KISSIMMEE	FL		08/30/2023	03/05/2025	2,447		18			18		2,464	2,464			
100127072	PORT ARTHUR	TX		08/30/2023	02/05/2025	680		(1)			(1)		679	679			
100127113	TULSA	OK		08/30/2023	08/05/2025	14,482		1,399			1,399		15,881	15,881			
100127134	PHILIPSBURG	PA		08/30/2023	01/05/2025	32,875		9,516			9,516		42,391	42,391			
100127135	CLEVELAND	OH		08/30/2023	08/05/2025	17,144		(149)			(149)		16,995	16,995			
100127138	GIDEON	MO		08/30/2023	05/05/2025	26,308		2			2		26,310	26,310			
100127158	PHILADELPHIA	PA		08/30/2023	11/05/2025	17,653		403			403		18,056	18,056			
100127178	BRADENTON	FL		08/30/2023	03/05/2025	169,310		6,740			6,740		176,050	176,050			
100127185	MEMPHIS	TN		08/30/2023	10/05/2025	40,132		15,547			15,547		55,680	55,680			
100127190	ROSEVILLE	CA		08/30/2023	10/05/2025	115,737		9,231			9,231		124,968	124,968			
100127214	CANADOHTA LAKE	PA		08/30/2023	11/05/2025	7,297		374			374		7,670	7,670			
100127259	CLEVELAND	OH		08/30/2023	11/05/2025	56,825		7,083			7,083		63,908	63,908			
100127264	PRESCOTT	AZ		08/30/2023	01/05/2025	5,029		293			293		5,322	5,322			
100127340	WELLINGTON	KS		08/30/2023	04/05/2025	17,121		336			336		17,456	4,749		(12,707)	(12,707)
100127391	RIVER FOREST	IL		08/30/2023	08/05/2025	115,756		5,654			5,654		121,410	121,410			
100127471	MECHANICSBURG	PA		09/08/2023	02/17/2025	251,251		(3,736)			(3,736)		247,515	247,515			
100127477	SAVANNAH	GA		09/08/2023	07/17/2025	242,057		(1,095)			(1,095)		240,963	240,963			
100127512	GUN BARREL CITY	TX		09/08/2023	02/17/2025	574,810		(9,527)			(9,527)		565,283	565,283			
100127520	DAWSONVILLE	GA		09/08/2023	06/17/2025	641,958		4,559			4,559		646,517	646,517			
100127539	KATY	TX		09/08/2023	11/17/2025	290,965		(2,212)			(2,212)		288,753	288,753			
100127541	PASADENA	CA		09/08/2023	04/17/2025	1,225,122		(20,840)			(20,840)		1,204,281	1,204,281			
100127548	VICTORIA	TX		09/08/2023	08/17/2025	315,397		(170)			(170)		315,226	315,226			
100127576	PFLUGERVILLE	TX		09/08/2023	02/17/2025	193,860		(79)			(79)		193,781	193,781			
100127580	WHITE BEAR TOWNSHIP	MN		09/08/2023	10/17/2025	256,384		(3,929)			(3,929)		252,455	252,455			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127603	HERRIMAN	UT		09/08/2023	10/17/2025	412,604		3,692			3,692		416,296	416,296			
100127609	INDIANAPOLIS	IN		09/08/2023	04/17/2025	368,977		(5,649)			(5,649)		363,328	363,328			
100127628	SACRAMENTO	CA		09/08/2023	07/17/2025	193,167		(1,424)			(1,424)		191,743	191,743			
100127635	DENVER	CO		09/08/2023	04/17/2025	477,131		(6,705)			(6,705)		470,426	470,426			
100127640	LA MIRADA	CA		09/08/2023	06/17/2025	730,050		(12,495)			(12,495)		717,555	717,555			
100127648	BOCA RATON	FL		09/08/2023	02/09/2025	1,370,084		(17,179)			(17,179)		1,352,905	1,352,905			
100127653	MIAMI	FL		09/08/2023	03/09/2025	677,173		(14,571)			(14,571)		662,602	662,602			
100127659	LINDEN	NJ		09/08/2023	04/09/2025	106,195		(2,887)			(2,887)		103,308	103,308			
100127669	GOOSE CREEK	SC		09/08/2023	11/09/2025	255,180		(5,631)			(5,631)		249,549	249,549			
100127672	DENISON	TX		09/08/2023	10/09/2025	1,310,538		(16,591)			(16,591)		1,293,946	1,293,946			
100127678	EDWARDS	CO		09/08/2023	07/09/2025	2,253,509		(70,149)			(70,149)		2,183,361	2,183,361			
100127685	ORLANDO	FL		09/08/2023	02/09/2025	493,384		(2,020)			(2,020)		491,363	491,363			
100127702	MIAMI	FL		09/08/2023	04/30/2025	1,158,308							1,158,308	1,157,949		(359)	(359)
100127703	PERRYSBURG	OH		09/08/2023	08/09/2025	684,360		(22,628)			(22,628)		661,732	661,732			
100127704	MANHATTAN BEACH	CA		09/08/2023	04/09/2025	3,590,828		(90,828)			(90,828)		3,500,000	3,500,000			
100127709	CANTON	GA		09/08/2023	09/09/2025	342,519		(9,892)			(9,892)		332,627	332,627			
100127720	HOWELL	NJ		09/08/2023	11/09/2025	439,680		(10,720)			(10,720)		428,959	428,959			
100127940	ASHLAND	MA		09/08/2023	03/11/2025	463,123		20,790			20,790		483,913	483,913			
100127966	GALLATIN	TN		09/08/2023	09/11/2025	303,981		9,734			9,734		313,715	313,715			
100127976	WINSTON	GA		09/08/2023	10/31/2025	259,562		(130)			(130)		259,432	259,715		283	283
100127980	ANTIOCH	TN		09/08/2023	01/11/2025	208,015		3,562			3,562		211,578	211,578			
100128014	MEMPHIS	TN		09/08/2023	10/31/2025	118,652		(16)			(16)		118,637	121,017		2,380	2,380
100128021	CHAPMANSBORO	TN		09/08/2023	07/11/2025	289,957		5,122			5,122		295,079	295,079			
100128068	MADISON	TN		09/08/2023	06/01/2025	7,384		80			80		7,464	7,464			
100128082	MEMPHIS	TN		09/08/2023	06/11/2025	25,198		1,073			1,073		26,272	26,272			
100128089	ANTIOCH	TN		09/08/2023	09/11/2025	65,905		4,225			4,225		70,131	70,131			
100128125	ROSSVILLE	GA		09/08/2023	10/31/2025	191,632		183			183		191,815	190,103		(1,712)	(1,712)
100128131	CORONA	CA		09/11/2023	04/09/2025	940,765		(28,173)			(28,173)		912,592	912,592			
100128140	PARKLAND	FL		09/11/2023	06/09/2025	3,740,975		(93,319)			(93,319)		3,647,657	3,647,657			
100128143	ALLENTOWN	PA		09/11/2023	04/09/2025	482,555		(4,158)			(4,158)		478,397	478,397			
100128151	PEMBROKE PINES	FL		09/18/2023	02/17/2025	297,067		5,458			5,458		302,526	302,526			
100128159	DAVENPORT	FL		09/18/2023	04/17/2025	713,361		(2,912)			(2,912)		710,449	710,449			
100128165	VINELAND	NJ		09/18/2023	09/17/2025	256,212		3,160			3,160		259,372	259,372			
100128182	CALABASH	NC		09/18/2023	11/17/2025	315,623		4,834			4,834		320,457	320,457			
100128191	BLAIRSVILLE	GA		09/18/2023	11/17/2025	223,705		2,938			2,938		226,643	226,643			
100128193	VIRGINIA BEACH	VA		09/18/2023	06/17/2025	481,996		7,441			7,441		489,437	489,437			
100128215	BELLINGHAM	WA		09/18/2023	07/17/2025	367,100		(1,214)			(1,214)		365,887	365,887			
100128235	ELKTON	MD		09/14/2023	10/31/2025	269,973		(386)			(386)		269,587	222,574		(47,014)	(47,014)
100128241	PHILADELPHIA	PA		09/14/2023	05/05/2025	162,646		(10,875)			(10,875)		151,771	151,771			
100128242	CLERMONT	FL		09/14/2023	08/05/2025	218,854		(11,753)			(11,753)		207,101	207,101			
100128243	KEYSTONE HEIGHTS	FL		09/14/2023	05/31/2025	155,262		(109)			(109)		155,153	147,545		(7,608)	(7,608)
100128248	APPLE VALLEY	CA		09/14/2023	07/05/2025	396,169		(11,044)			(11,044)		385,125	385,125			
100128249	JACKSONVILLE	FL		09/14/2023	05/31/2025	156,597		(128)			(128)		156,469	149,674		(6,795)	(6,795)
100128250	HOLLYWOOD	FL		09/14/2023	07/31/2025	374,323							374,323	413,983		39,659	39,659
100128252	KATY	TX		09/14/2023	05/05/2025	276,491		(8,859)			(8,859)		267,633	267,633			
100128262	FORT LAUDERDALE	FL		09/14/2023	05/31/2025	930,272		(42)			(42)		930,230	971,526		41,296	41,296
100128268	STOCKTON	CA		09/14/2023	02/05/2025	510,288		(26,411)			(26,411)		483,877	483,877			
100128274	PALM SPRINGS	CA		09/14/2023	10/31/2025	1,391,192		8	663,146		(663,139)		728,053	807,500		79,447	79,447
100128287	CAROLINA BEACH	NC		09/14/2023	03/31/2025	326,533		(158)			(158)		326,375	324,200		(2,175)	(2,175)
100128289	GARDEN GROVE	CA		09/14/2023	03/05/2025	1,085,002		(15,321)			(15,321)		1,069,681	1,069,681			
100128345	MIAMI	FL		09/14/2023	10/05/2025	386,829		(3,130)			(3,130)		383,700	383,700			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128356	FRISCO	TX		09/14/2023	06/05/2025	263,573		(8,721)			(8,721)		254,851	254,851			
100128363	KENNER	LA		09/14/2023	03/31/2025	353,086		(167)			(167)		352,919	353,433		514	514
100128365	LOS ANGELES	CA		09/15/2023	01/11/2025	551,386		1,277			1,277		552,662	552,662			
100128369	BUNKER HILL	WV		09/15/2023	04/11/2025	222,668		(8,630)			(8,630)		214,038	214,038			
100128376	GOODYEAR	AZ		09/15/2023	08/11/2025	629,377		18,804			18,804		648,180	648,180			
100128380	LA MESA	CA		09/15/2023	10/31/2025	849,498		150	20,965		(20,815)		828,683	877,424		48,741	48,741
100128383	LAKE FOREST	CA		09/15/2023	03/11/2025	1,215,740		(14,843)			(14,843)		1,200,896	1,200,896			
100128403	BRADENTON	FL		09/15/2023	08/11/2025	414,857		(2,643)			(2,643)		412,214	412,214			
100128404	SUN CITY	AZ		09/15/2023	10/11/2025	282,854		(13,465)			(13,465)		269,389	269,389			
100128405	ORLANDO	FL		09/15/2023	10/31/2025	427,428		65	33,610		(33,545)		393,883	374,000		(19,883)	(19,883)
100128419	BROOKSHIRE	TX		09/15/2023	07/11/2025	313,130		(27,626)			(27,626)		285,504	285,504			
100128426	NAVARRE	FL		09/15/2023	02/11/2025	406,307		(5,307)			(5,307)		401,000	401,000			
100128431	KINGSTON	PA		09/15/2023	04/11/2025	120,162		(4,405)			(4,405)		115,757	115,757			
100128442	NEW HAVEN	CT		09/15/2023	10/11/2025	179,307		(7,583)			(7,583)		171,725	171,725			
100128454	LITTLETON	CO		09/15/2023	07/11/2025	276,570		(12,121)			(12,121)		264,450	264,450			
100128461	VENICE	CA		09/15/2023	11/11/2025	2,042,545		(17,545)			(17,545)		2,025,000	2,025,000			
100128462	PHILADELPHIA	PA		09/15/2023	10/31/2025	484,247							484,247	526,433		42,186	42,186
100128466	SANDIA PARK	NM		09/15/2023	08/11/2025	380,067		(8,008)			(8,008)		372,059	372,059			
100128474	AURORA	CO		09/15/2023	06/11/2025	362,579		(10,029)			(10,029)		352,550	352,550			
100128476	ORLANDO	FL		09/15/2023	10/31/2025	1,619,142			209,217		(209,217)		1,409,925	1,748,627		338,701	338,701
100128485	SOUTHFIELD	MI		09/15/2023	08/11/2025	150,350		(7,417)			(7,417)		142,933	142,933			
100128491	FLOWER MOUND	TX		09/15/2023	04/11/2025	1,294,749		(17,788)			(17,788)		1,276,961	1,276,961			
100128494	NOKOMIS	FL		09/15/2023	03/11/2025	203,494		(2,118)			(2,118)		201,376	201,376			
100128495	CORPUS CHRISTI	TX		09/15/2023	04/30/2025	144,293		(8)			(8)		144,285	139,593		(4,692)	(4,692)
100128509	MANVILLE	NJ		09/15/2023	11/11/2025	232,020		(10,881)			(10,881)		221,139	221,139			
100128517	MIAMI	FL		09/15/2023	04/11/2025	233,148		(15,102)			(15,102)		218,046	218,046			
100128520	VALENCIA	CA		09/15/2023	06/11/2025	100,304		(499)			(499)		99,805	99,805			
100128533	YOUNGSTOWN	OH		09/15/2023	03/31/2025	199,051		(107)			(107)		198,945	206,220		7,275	7,275
100128537	RICHMOND	VA		09/18/2023	01/09/2025	105,877		2,107			2,107		107,984	107,984			
100128708	GLEN ROCK	NJ		09/21/2023	06/09/2025	494,500		(11,441)			(11,441)		483,059	483,059			
100128709	LYNDHURST	NJ		09/21/2023	01/09/2025	444,639		(6,916)			(6,916)		437,723	437,723			
100128711	OAKLAND PARK	FL		09/21/2023	08/09/2025	882,595		14,353			14,353		896,948	896,948			
100128742	BRYSON CITY	NC		09/21/2023	09/09/2025	213,727		(7,630)			(7,630)		206,098	206,098			
100128746	MESA	AZ		09/21/2023	01/09/2025	5,082		(44)			(44)		5,039	5,039			
100128757	PORTLAND	OR		09/21/2023	03/09/2025	216,128		(16,214)			(16,214)		199,915	199,915			
100128758	PORTLAND	OR		09/21/2023	10/09/2025	216,510		(526)	15,968		(16,493)		200,016	200,016			
100128767	MANASSAS	VA		09/21/2023	03/09/2025	316,006		(4,168)			(4,168)		311,837	311,837			
100128775	ROUND ROCK	TX		09/21/2023	03/31/2025	410,490		(133)			(133)		410,357	420,785		10,428	10,428
100128785	ELLICOTT CITY	MD		09/21/2023	11/09/2025	697,066		(15,781)			(15,781)		681,285	681,285			
100128788	LONG BEACH	CA		09/21/2023	11/09/2025	518,590		(14,373)			(14,373)		504,217	504,217			
100128806	LOS ANGELES	CA		09/21/2023	06/09/2025	610,329		(10,079)			(10,079)		600,250	600,250			
100128826	RESTON	VA		09/21/2023	01/05/2025	810,049		(27,746)			(27,746)		782,302	782,302			
100128833	VANCOUVER	WA		09/21/2023	07/05/2025	302,705		(4,054)			(4,054)		298,651	298,651			
100128838	SAINT AUGUSTINE	FL		09/21/2023	03/05/2025	503,503		(8,347)			(8,347)		495,156	495,156			
100128841	BELTSVILLE	MD		09/21/2023	02/05/2025	138,127		(2,543)			(2,543)		135,585	135,585			
100128850	CASPER	WY		09/21/2023	10/05/2025	274,378		(3,614)			(3,614)		270,764	270,764			
100128853	TAMPA	FL		09/21/2023	11/05/2025	215,267		(7,127)			(7,127)		208,140	208,140			
100128858	SALINAS	CA		09/21/2023	10/31/2025	941,709		78	38,878		(38,800)		902,910	968,266		65,356	65,356
100128866	GLENDALE	CA		09/21/2023	10/05/2025	720,628		(10,696)			(10,696)		709,931	709,931			
100128869	STATEN ISLAND	NY		09/21/2023	10/05/2025	487,628		564			564		488,192	488,192			
100128885	LEXINGTON	KY		09/21/2023	02/05/2025	216,151		(5,961)			(5,961)		210,191	210,191			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128889	NORTH CHARLESTON	SC		09/21/2023	08/05/2025	196,243		(812)			(812)		195,431	195,431			
100128897	SANTA BARBARA	CA		09/21/2023	09/05/2025	2,030,263		(30,263)			(30,263)		2,000,000	2,000,000			
100128898	KINGSLAND	TX		09/21/2023	04/05/2025	1,445,425		(7,013)			(7,013)		1,438,412	1,438,412			
100128901	WOODSTOCK	GA		09/21/2023	05/05/2025	278,506		(3,054)			(3,054)		275,452	275,452			
100128918	BERMUDA DUNES	CA		09/22/2023	04/30/2025	1,390,943							1,390,943	1,370,412		(20,531)	(20,531)
100128919	GARLAND	TX		09/22/2023	07/09/2025	97,610		(1,792)			(1,792)		95,818	95,818			
100128924	APPLE VALLEY	CA		09/22/2023	05/09/2025	371,584							371,584	371,584			
100128925	RICHMOND	TX		09/22/2023	02/09/2025	606,991		(11,456)			(11,456)		595,534	595,534			
100128926	ANAHEIM	CA		09/22/2023	07/09/2025	644,745		(15,386)			(15,386)		629,359	629,359			
100128930	RANCHO SANTA MARGARITA	CA		09/22/2023	01/09/2025	1,224,684		(14,772)			(14,772)		1,209,912	1,209,912			
100128931	BURBANK	CA		09/22/2023	10/09/2025	1,083,246		(20,742)			(20,742)		1,062,504	1,062,504			
100128933	BEREA	OH		09/22/2023	03/31/2025	158,653		(54)			(54)		158,600	164,116		5,516	5,516
100129225	NORTH LOGAN	UT		11/03/2023	11/09/2025	469,114		(6,156)			(6,156)		462,958	462,958			
100129227	TAMPA	FL		11/03/2023	03/31/2025	906,611		(148)			(148)		906,463	942,937		36,474	36,474
100129230	SARASOTA	FL		11/03/2023	06/09/2025	1,237,283		(3,508)			(3,508)		1,233,775	1,233,775			
100129237	OCEANSIDE	CA		11/03/2023	11/09/2025	689,150		(10,306)			(10,306)		678,844	678,844			
100129241	SCOTTSDALE	AZ		11/03/2023	10/09/2025	829,440		2,348			2,348		831,788	831,788			
100129242	PALM COAST	FL		11/03/2023	03/09/2025	846,548		(3,649)			(3,649)		842,899	842,899			
100129267	HENDERSON	NV		09/25/2023	04/09/2025	5,058,322		(112,347)			(112,347)		4,945,975	4,945,975			
100129269	ATLANTA	GA		09/25/2023	05/09/2025	989,345		(7,693)			(7,693)		981,652	981,652			
100129293	OCEAN VIEW	DE		09/25/2023	06/16/2025	552,572		(474)			(474)		552,098	552,098			
100129298	AURORA	IL		09/25/2023	03/16/2025	218,117		680			680		218,797	218,797			
100129299	LIVERMORE	CA		09/25/2023	08/16/2025	245,907		966			966		246,873	246,873			
100129309	JENSEN BEACH	FL		09/25/2023	10/16/2025	339,139		(664)			(664)		338,475	338,475			
100129316	SALINAS	CA		09/25/2023	01/16/2025	12,896		89			89		12,986	12,986			
100129334	DAWSONVILLE	GA		09/25/2023	03/16/2025	69,088		231			231		69,319	69,319			
100129345	DENTON	TX		09/25/2023	09/16/2025	196,914		366			366		197,280	197,280			
100129348	QUEEN CREEK	AZ		09/25/2023	11/04/2025	418,129		5,876			5,876		424,005	424,005			
100129380	AUSTIN	TX		09/26/2023	02/21/2025	402,973		4,368			4,368		407,341	407,341			
100129381	HOUSTON	TX		09/26/2023	04/21/2025	262,713		4,571			4,571		267,284	267,284			
100129384	LOS ANGELES	CA		09/26/2023	08/21/2025	866,967		(7,800)			(7,800)		859,166	859,166			
100129393	HUNTINGTON BEACH	CA		09/26/2023	10/21/2025	418,035		(4,127)			(4,127)		413,908	413,908			
100129404	NASHVILLE	TN		09/26/2023	11/21/2025	269,370		4,568			4,568		273,938	273,938			
100129410	ELK GROVE	CA		09/26/2023	09/21/2025	279,142		(3,567)			(3,567)		275,575	275,575			
100129414	ROLLING MEADOWS	IL		09/29/2023	11/17/2025	267,498		(3,883)			(3,883)		263,615	263,615			
100129416	TOMBALL	TX		09/29/2023	05/17/2025	264,573		(5,262)			(5,262)		259,311	259,311			
100129431	LAS VEGAS	NV		09/29/2023	03/17/2025	617,190		(5,128)			(5,128)		612,062	612,062			
100129455	OLYMPIA	WA		09/29/2023	10/17/2025	726,753		(9,163)			(9,163)		717,589	717,589			
100129458	VAN NUYS	CA		09/29/2023	11/17/2025	985,345		3,854			3,854		989,199	989,199			
100129467	SCOTTSDALE	AZ		09/29/2023	06/17/2025	492,381		7,643			7,643		500,025	500,025			
100129468	TUJUNGA	CA		09/29/2023	01/17/2025	486,699		(5,122)			(5,122)		481,577	481,577			
100129479	FAIRMOUNT HEIGHTS	MD		09/29/2023	07/17/2025	225,086		2,258			2,258		227,344	227,344			
100129480	MIAMI BEACH	FL		09/29/2023	11/17/2025	294,329		(6,897)			(6,897)		287,432	287,432			
100129484	LANCASTER	TN		09/29/2023	06/17/2025	531,838		(10,527)			(10,527)		521,310	521,310			
100129490	NEW BRUNSWICK	NJ		09/29/2023	11/17/2025	463,489		(3,768)			(3,768)		459,721	459,721			
100129491	TOMS RIVER	NJ		09/29/2023	10/31/2025	1,050,202		(36)			(36)		1,050,166	1,043,267		(6,899)	(6,899)
100129497	NASHVILLE	TN		09/29/2023	07/17/2025	286,830		(4,450)			(4,450)		282,380	282,380			
100129518	CASTRO VALLEY	CA		09/29/2023	03/17/2025	742,834		(8,280)			(8,280)		734,555	734,555			
100129520	BOSTON	MA		09/29/2023	10/17/2025	523,563		(2,133)			(2,133)		521,430	521,430			
100129523	LOS ANGELES	CA		09/29/2023	08/17/2025	578,761		(10,691)			(10,691)		568,070	568,070			
100129527	DUMFRIES	VA		09/29/2023	01/17/2025	256,309		(1,761)			(1,761)		254,548	254,548			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129534	BIG BEAR LAKE	CA		09/29/2023	08/17/2025	304,425		(5,625)			(5,625)		298,799	298,799			
100129541	PUYALLUP	WA		09/29/2023	04/17/2025	430,426		(5,427)			(5,427)		424,999	424,999			
100129543	GALIVANTS FERRY	SC		09/29/2023	09/17/2025	380,830		(4,299)			(4,299)		376,531	376,531			
100129549	GREEN COVE SPRINGS	FL		09/29/2023	02/17/2025	293,340		12,858			12,858		306,199	306,199			
100129550	MARYSVILLE	WA		09/29/2023	10/17/2025	485,185		(6,675)			(6,675)		478,511	478,511			
100129573	NAPA	CA		09/29/2023	08/17/2025	599,187		526			526		599,712	599,712			
100129589	HOUSTON	TX		09/29/2023	11/17/2025	401,545		(4,533)			(4,533)		397,012	397,012			
100129595	WEST CHESTER	PA		09/29/2023	09/17/2025	282,796		1,023			1,023		283,819	283,819			
100129618	ALLENTOWN	PA		09/29/2023	05/17/2025	244,026		452			452		244,478	244,478			
100129620	DAVENPORT	FL		09/29/2023	07/17/2025	447,623		(611)			(611)		447,011	447,011			
100129637	SOLDOTNA	AK		09/29/2023	03/17/2025	255,452		(1,364)			(1,364)		254,088	254,088			
100129643	TROY	MI		09/29/2023	03/17/2025	305,750		(5,449)			(5,449)		300,302	300,302			
100129663	PROSPER	TX		09/29/2023	04/17/2025	658,003		(10,549)			(10,549)		647,454	647,454			
100129672	WILMINGTON	NC		09/29/2023	01/17/2025	369,464		(1,687)			(1,687)		367,777	367,777			
100129677	ELK GROVE	CA		09/29/2023	05/17/2025	426,031		(6,868)			(6,868)		419,163	419,163			
100129682	OCEANSIDE	CA		09/29/2023	07/17/2025	704,269		(10,426)			(10,426)		693,843	693,843			
100129701	SILVER SPRING	MD		09/29/2023	02/17/2025	502,774		(9,292)			(9,292)		493,482	493,482			
100129702	FRESNO	CA		09/29/2023	08/17/2025	68,222		(319)			(319)		67,903	67,903			
100129704	ROGERS	AR		09/29/2023	01/17/2025	455,853		(711)			(711)		455,141	455,141			
100129709	OREM	UT		09/29/2023	10/17/2025	665,524		1,429			1,429		666,953	666,953			
100129717	MERIDIAN	ID		09/29/2023	01/17/2025	619,447		(5,686)			(5,686)		613,761	613,761			
100129733	ALBUQUERQUE	NM		09/29/2023	06/17/2025	226,801		(3,010)			(3,010)		223,791	223,791			
100129749	LOS ANGELES	CA		09/27/2023	10/31/2025	1,818,722		1	65,886		(65,885)		1,752,837	1,853,529	100,692		100,692
100129759	WOODLAND HILLS	CA		09/27/2023	10/31/2025	1,444,285		(11)			(11)		1,444,274	1,248,085	(196,189)		(196,189)
100129763	THOUSAND OAKS	CA		09/27/2023	11/05/2025	702,171		7,396			7,396		709,567	709,567			
100129767	AREA OF OLIVEHURST	CA		09/27/2023	06/05/2025	297,489		(815)			(815)		296,673	296,673			
100129771	SAN JOSE	CA		09/27/2023	05/05/2025	1,149,929		(6,087)			(6,087)		1,143,842	1,143,842			
100129778	WHITTIER	NC		09/27/2023	04/30/2025	316,751							316,751	313,472		(3,278)	(3,278)
100129796	FONTANA	CA		09/27/2023	02/05/2025	488,160		(19,460)			(19,460)		468,700	468,700			
100129798	SYLMAR AREA LOS ANGELES	CA		09/27/2023	09/05/2025	836,243		(11,684)			(11,684)		824,559	824,559			
100129818	GALLATIN	TN		09/27/2023	01/05/2025	145,911		(2,260)			(2,260)		143,650	143,650			
100129823	CORONA	CA		09/27/2023	09/05/2025	454,258		(14,058)			(14,058)		440,200	440,200			
100129833	NEW BRIGHTON	MN		09/27/2023	03/05/2025	401,587		3,834			3,834		405,421	405,421			
100129836	FORT WORTH	TX		09/27/2023	03/31/2025	248,889		(66)			(66)		248,822	250,974		2,151	2,151
100129841	TALLAHASSEE	FL		09/27/2023	03/31/2025	138,590		(61)			(61)		138,528	140,136		1,607	1,607
100129844	SAN DIEGO	CA		09/27/2023	07/05/2025	671,633		(2,043)			(2,043)		669,590	669,590			
100129851	MOUNT JULIET	TN		09/27/2023	08/05/2025	457,323		(1,932)			(1,932)		455,391	455,391			
100129855	BIG BEAR CITY	CA		09/27/2023	11/05/2025	567,266		(17,061)			(17,061)		550,205	550,205			
100129867	WESTFIELD	MA		09/27/2023	10/31/2025	264,766			9,348		(9,348)		255,418	272,065		16,646	16,646
100129870	INDIAN ORCHARD	MA		09/27/2023	10/31/2025	286,201			6,858		(6,858)		279,343	259,250		(20,093)	(20,093)
100129872	BRIDGEPORT	CT		09/27/2023	04/30/2025	428,660							428,660	407,711		(20,949)	(20,949)
100129886	WATERBURY	CT		09/27/2023	04/30/2025	370,988							370,988	357,490		(13,498)	(13,498)
100129889	WATERBURY	CT		09/27/2023	04/30/2025	263,370							263,370	261,457		(1,912)	(1,912)
100129891	NEW HAVEN	CT		09/27/2023	08/09/2025	371,578		(6,183)			(6,183)		365,395	365,395			
100129902	EUCLID	OH		09/27/2023	03/09/2025	102,077		(1,924)			(1,924)		100,153	100,153			
100129903	JACKSONVILLE	FL		09/27/2023	04/30/2025	110,043							110,043	113,277		3,234	3,234
100129948	FITCHBURG	MA		09/27/2023	07/09/2025	409,977		(13,633)			(13,633)		396,344	396,344			
100129962	MILWAUKEE	WI		09/27/2023	05/09/2025	76,765		(2,368)			(2,368)		74,396	74,396			
100129964	MIAMI BEACH	FL		09/27/2023	08/09/2025	117,083		(4,340)			(4,340)		112,743	112,743			
100129967	RIVIERA BEACH	FL		09/27/2023	01/09/2025	146,126		(4,142)			(4,142)		141,983	141,983			
100129973	MIAMI	FL		09/27/2023	04/30/2025	541,544		(114)			(114)		541,430	520,161		(21,270)	(21,270)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129985	ATLANTIC CITY	NJ		09/27/2023	05/09/2025	297,711		(12,656)			(12,656)		285,055	285,055			
100129986	NORFOLK	VA		09/27/2023	04/30/2025	193,359							193,359	227,557		34,198	34,198
100130001	LYNBROOK	NY		09/27/2023	06/09/2025	655,323		12,788			12,788		668,111	668,111			
100130012	CHESTER	PA		09/27/2023	04/09/2025	146,199		(4,195)			(4,195)		142,003	142,003			
100130015	GALLOWAY	NJ		09/27/2023	06/09/2025	85,274		(2,009)			(2,009)		83,265	83,265			
100130031	BLOOMINGDALE	IL		09/27/2023	07/09/2025	183,776		(2,531)			(2,531)		181,246	181,246			
100130043	NEW BRITAIN	CT		09/27/2023	01/09/2025	264,911		(1,309)			(1,309)		263,602	263,602			
100130048	AMBRIDGE	PA		09/27/2023	01/09/2025	124,992		(3,629)			(3,629)		121,363	121,363			
100130056	WARREN	MI		09/27/2023	10/09/2025	107,480		(3,342)			(3,342)		104,138	104,138			
100130057	NORTH BERGEN	NJ		09/27/2023	06/09/2025	304,838		(12,338)			(12,338)		292,500	292,500			
100130059	FORT WAYNE	IN		09/27/2023	11/09/2025	81,333		(1,993)			(1,993)		79,340	79,340			
100130124	NETHERLANDS	NLD		09/26/2023	06/20/2025	258,925						5,326	264,251	288,191	23,940		23,940
100130137	KANNAPOLIS	NC		11/15/2023	01/09/2025	1,116,049		(5,488)			(5,488)		1,110,561	1,110,561			
100130176	CHICAGO	IL		11/15/2023	08/09/2025	78,836		(2,987)			(2,987)		75,849	75,849			
100130184	PUEBLO	CO		11/15/2023	07/09/2025	315,053		(9,772)			(9,772)		305,281	305,281			
100130189	SANDY	UT		11/15/2023	08/09/2025	471,029		(13,977)			(13,977)		457,052	457,052			
100130204	SAN DIEGO	CA		11/15/2023	03/09/2025	953,935		(11,435)			(11,435)		942,500	942,500			
100130208	MIDDLETOWN	OH		11/15/2023	04/09/2025	131,470		(9,669)			(9,669)		121,801	121,801			
100130210	AUBURN	WA		11/15/2023	05/09/2025	501,158		(6,538)			(6,538)		494,620	494,620			
100130212	MIDDLETOWN	OH		11/15/2023	10/09/2025	124,517		(6,330)			(6,330)		118,187	118,187			
100130216	FORT MOHAVE	AZ		11/15/2023	03/09/2025	261,191		(4,568)			(4,568)		256,623	256,623			
100130219	FRESNO	CA		11/15/2023	09/09/2025	300,533		(15,677)			(15,677)		284,856	284,856			
100130221	SAINT AUGUSTINE	FL		11/15/2023	08/09/2025	281,143		(7,798)			(7,798)		273,345	273,345			
100130226	SIMI VALLEY	CA		11/15/2023	09/09/2025	655,301		(15,603)			(15,603)		639,699	639,699			
100130227	SCOTTSDALE	AZ		11/15/2023	03/31/2025	824,715		(243)			(243)		824,472	857,242		32,770	32,770
100130244	WILLS POINT	TX		09/28/2023	05/09/2025	339,047		(10,705)			(10,705)		328,342	328,342			
100130254	HEBER CITY	UT		09/28/2023	06/09/2025	525,954		(6,918)			(6,918)		519,036	519,036			
100130259	DESTIN	FL		09/28/2023	05/31/2025	1,297,219		(436)			(436)		1,296,783	1,288,926		(7,857)	(7,857)
100130279	ROSELLE	NJ		09/28/2023	05/11/2025	337,596		(4,022)			(4,022)		333,574	333,574			
100130282	CHARLOTTE	NC		09/28/2023	11/11/2025	254,830		(9,075)			(9,075)		245,755	245,755			
100130297	SAINT AUGUSTINE	FL		09/28/2023	10/31/2025	384,759		51	36,058		(36,007)		348,753	374,375		25,623	25,623
100130313	VAN NUYS	CA		09/28/2023	09/11/2025	1,527,704		(1,845)			(1,845)		1,525,859	1,525,859			
100130317	WESLEY CHAPEL	FL		09/28/2023	01/11/2025	276,453		(11,885)			(11,885)		264,568	264,568			
100130321	SPRINGFIELD	VA		09/28/2023	10/31/2025	518,565		3	8,251		(8,248)		510,318	537,835		27,517	27,517
100130329	APPLE VALLEY	CA		09/28/2023	04/11/2025	214,573		(10,084)			(10,084)		204,490	204,490			
100130344	PEORIA	IL		09/28/2023	01/11/2025	142,448		(7,293)			(7,293)		135,156	135,156			
100130347	CARY	IL		09/28/2023	03/11/2025	246,618		(4,339)			(4,339)		242,279	242,279			
100130367	CLEVELAND	OH		09/28/2023	03/11/2025	78,127		(3,233)			(3,233)		74,894	74,894			
100130381	WINTER GARDEN	FL		09/28/2023	11/11/2025	395,642		(12,780)			(12,780)		382,861	382,861			
100130388	STEPHENS CITY	VA		09/28/2023	01/11/2025	292,121		(9,149)			(9,149)		282,972	282,972			
100130393	DENVER	CO		09/28/2023	10/11/2025	293,779		(12,529)			(12,529)		281,250	281,250			
100130394	SPENCER	OK		09/28/2023	02/11/2025	108,469		(9,175)			(9,175)		99,294	99,294			
100130403	BELLMORE	NY		09/28/2023	08/09/2025	145,678		335			335		146,013	146,013			
100130412	ATLANTIC CITY	NJ		09/28/2023	03/31/2025	169,639		(78)			(78)		169,562	172,175		2,613	2,613
100130436	EVANS	CO		09/28/2023	10/31/2025	221,050		(579)	19,280		(19,859)		201,191	219,981		18,791	18,791
100130458	HUNTINGBURG	IN		09/28/2023	03/31/2025	108,092		(74)			(74)		108,019	106,284		(1,735)	(1,735)
100131576	WALNUT	CA		10/05/2023	03/09/2025	635,533		7,225			7,225		642,758	642,758			
100131587	FREDERICKSBURG	TX		10/06/2023	08/17/2025	679,136		10,501			10,501		689,637	689,637			
100131592	AURORA	CO		10/06/2023	07/17/2025	276,623		1,656			1,656		278,279	278,279			
100131611	SPOKANE	WA		10/06/2023	02/17/2025	381,958		(3,800)			(3,800)		378,158	378,158			
100131618	TUJUNGA	CA		10/06/2023	05/17/2025	534,768		(2,596)			(2,596)		532,172	532,172			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131637	LANCASTER	CA		10/06/2023	06/17/2025	326,767		1,474			1,474		328,241	328,241			
100131639	WINTER PARK	CO		10/06/2023	07/17/2025	356,265		(1,247)			(1,247)		355,018	355,018			
100131641	MARTINEZ	CA		10/06/2023	11/17/2025	978,934		(5,320)			(5,320)		973,614	973,614			
100131648	OCEAN CITY	MD		10/06/2023	10/17/2025	674,421		17,133			17,133		691,553	691,553			
100131653	PORTLAND	OR		10/06/2023	03/17/2025	360,752		(844)			(844)		359,908	359,908			
100131654	HOT SPRINGS	AR		10/06/2023	06/17/2025	274,051		(2,992)			(2,992)		271,059	271,059			
100131671	JERSEY CITY	NJ		10/06/2023	11/17/2025	371,756		(1,014)			(1,014)		370,743	370,743			
100131672	JERSEY CITY	NJ		10/06/2023	11/17/2025	386,936		(1,055)			(1,055)		385,881	385,881			
100131688	OAKLEY	CA		10/06/2023	10/31/2025	559,415		29			29		559,444	566,062		6,618	6,618
100131691	HERMITAGE	TN		10/06/2023	10/31/2025	99,162		914			914		100,075	99,871		(204)	(204)
100131693	MURFREESBORO	TN		10/06/2023	08/11/2025	286,211		4,587			4,587		290,798	290,798			
100131709	DECATUR	GA		10/06/2023	02/11/2025	213,813		4,323			4,323		218,136	218,136			
100131714	BELLINGHAM	MA		10/06/2023	10/31/2025	274,687		(31)			(31)		274,655	277,316		2,661	2,661
100131742	COLUMBIA	TN		10/06/2023	03/11/2025	173,482		5,566			5,566		179,048	179,048			
100131751	MURFREESBORO	TN		10/06/2023	07/11/2025	276,077		8,210			8,210		284,287	284,287			
100131781	LOS ANGELES	CA		10/06/2023	02/05/2025	654,747		(29,671)			(29,671)		625,076	625,076			
100131794	RIVERSIDE	CA		10/06/2023	01/05/2025	916,256		2,944			2,944		919,200	919,200			
100131798	NEPTUNE	NJ		10/06/2023	09/05/2025	486,108		(7,756)			(7,756)		478,353	478,353			
100131807	LOS ANGELES	CA		10/06/2023	10/05/2025	1,018,533		(45,598)			(45,598)		972,936	972,936			
100131815	DUMFRIES	VA		10/06/2023	09/05/2025	616,825		3,945			3,945		620,770	620,770			
100131818	SAN JACINTO	CA		10/06/2023	06/05/2025	321,741		(4,001)			(4,001)		317,741	317,741			
100131819	LIVONIA	MI		10/06/2023	08/05/2025	363,196		(6,155)			(6,155)		357,041	357,041			
100131831	RIVERSIDE	CA		10/06/2023	09/05/2025	468,831		(4,136)			(4,136)		464,696	464,696			
100131839	DUNDALK	MD		10/06/2023	07/05/2025	237,406		(4,963)			(4,963)		232,443	232,443			
100131862	JOLIET	IL		10/06/2023	03/05/2025	232,244		1,618			1,618		233,862	233,862			
100131868	PARRISH	FL		10/06/2023	04/30/2025	251,458							251,458	245,134		(6,324)	(6,324)
100131872	SAN ANTONIO	TX		10/06/2023	04/30/2025	594,654							594,654	613,608		18,954	18,954
100131880	GRAND JUNCTION	CO		10/06/2023	10/05/2025	160,823		(2,276)			(2,276)		158,547	158,547			
100131881	HERNANDO BEACH	FL		10/06/2023	08/05/2025	263,942		(11,096)			(11,096)		252,846	252,846			
100131882	RAYTOWN	MO		10/06/2023	09/05/2025	138,024		(7,750)			(7,750)		130,275	130,275			
100131894	REDLANDS	CA		10/06/2023	10/31/2025	248,574		(63)	19,045		(19,107)		229,467	242,060		12,593	12,593
100131895	CLINTON TOWNSHIP	MI		10/06/2023	01/05/2025	106,976		(7,245)			(7,245)		99,732	99,732			
100131896	BROCKTON	MA		10/06/2023	04/05/2025	260,601		(2,169)			(2,169)		258,431	258,431			
100131901	BALTIMORE	MD		10/06/2023	03/31/2025	134,897		(51)			(51)		134,847	139,059		4,212	4,212
100131904	ARGYLE	TX		10/13/2023	09/17/2025	282,729		(5,288)			(5,288)		277,441	277,441			
100131905	SAN LUIS OBISPO	CA		10/13/2023	05/17/2025	436,496		(7,080)			(7,080)		429,416	429,416			
100131913	TACOMA	WA		10/13/2023	06/17/2025	835,679		(8,887)			(8,887)		826,793	826,793			
100131916	BOISE	ID		10/13/2023	07/17/2025	700,291		(16,896)			(16,896)		683,395	683,395			
100131920	LIBERTY HILL	TX		10/13/2023	04/17/2025	264,019		2,605			2,605		266,624	266,624			
100131925	WINSTON SALEM	NC		10/13/2023	06/17/2025	298,000		(1,017)			(1,017)		296,983	296,983			
100131952	NEWARK	NJ		10/13/2023	01/17/2025	473,938		373			373		474,310	474,310			
100131963	MEDINA	OH		10/13/2023	04/17/2025	241,116		(1,488)			(1,488)		239,628	239,628			
100131969	LAS VEGAS	NV		10/13/2023	10/17/2025	281,636		2,509			2,509		284,145	284,145			
100131971	LAS VEGAS	NV		10/13/2023	02/17/2025	250,296		3,425			3,425		253,721	253,721			
100131975	GILBERT	AZ		10/13/2023	09/17/2025	304,220		(5,805)			(5,805)		298,414	298,414			
100131988	CUMMING	GA		10/13/2023	01/17/2025	348,855		(9,065)			(9,065)		339,790	339,790			
100131993	PALM BAY	FL		10/13/2023	07/17/2025	206,860		(1,846)			(1,846)		205,014	204,943		(72)	(72)
100131996	CROFTON	MD		10/13/2023	05/17/2025	250,358		(1,827)			(1,827)		248,531	248,531			
100132003	GLASSBORO	NJ		10/13/2023	01/17/2025	34,605		(109)			(109)		34,496	34,496			
100132011	PORTLAND	OR		10/13/2023	07/17/2025	852,615		(153)			(153)		852,462	852,462			
100132032	CARY	NC		10/13/2023	05/17/2025	414,882		(4,375)			(4,375)		410,507	410,507			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132041	BIRMINGHAM	MI		10/13/2023	08/17/2025	199,824		(2,731)			(2,731)		197,093	197,093			
100132044	ESCONDIDO	CA		10/13/2023	07/17/2025	535,661		(1,072)			(1,072)		534,589	534,589			
100132047	PROVIDENCE	RI		10/13/2023	05/17/2025	554,888		(6,426)			(6,426)		548,462	548,462			
100132048	GLENVIEW	IL		10/13/2023	06/17/2025	459,764		(4,861)			(4,861)		454,903	454,903			
100132079	FRESNO	CA		10/13/2023	10/17/2025	291,405		3,019			3,019		294,424	294,424			
100132097	WYOMING	MI		10/13/2023	11/17/2025	296,334		4,920			4,920		301,254	301,254			
100132101	ROCKVILLE	IN		10/13/2023	04/17/2025	327,059		(4,340)			(4,340)		322,719	322,719			
100132109	PUYALLUP	WA		10/13/2023	10/17/2025	345,932		(402)			(402)		345,529	345,529			
100132116	LAWNDALE	CA		10/13/2023	08/17/2025	432,058		2,979			2,979		435,037	435,037			
100132144	CONCORD	NC		10/13/2023	02/17/2025	368,960		1,120			1,120		370,080	370,080			
100132238	ANNA	TX		10/13/2023	07/16/2025	260,406		(3,966)			(3,966)		256,439	256,439			
100132256	ANNA	TX		10/13/2023	05/16/2025	62,760		(281)			(281)		62,479	62,479			
100132260	MELISSA	TX		10/13/2023	10/16/2025	57,563		67			67		57,630	57,630			
100132262	VANCOUVER	WA		10/13/2023	07/16/2025	267,252		(483)			(483)		266,769	266,769			
100132270	MARICOPA	AZ		10/13/2023	04/16/2025	231,407		3,686			3,686		235,093	235,093			
100132312	CLEVELAND	OH		10/13/2023	05/31/2025	228,195		(69)			(69)		228,126	228,247		121	121
100132318	ELK GROVE	CA		10/13/2023	08/16/2025	359,474		(3,466)			(3,466)		356,008	356,008			
100132323	POWDER SPRINGS	GA		11/03/2023	10/31/2025	349,510							349,510	400,194		50,684	50,684
100132330	DAVENPORT	FL		11/03/2023	10/31/2025	342,580		3,372			3,372		345,952	341,650		(4,302)	(4,302)
100132333	ROCKWALL	TX		11/03/2023	10/31/2025	602,489		(183)	43,137		(43,320)		559,169	582,559		23,389	23,389
100132364	ELLICOTT CITY	MD		11/03/2023	04/30/2025	487,476							487,476	498,460		10,984	10,984
100132369	TEMECULA	CA		11/03/2023	03/31/2025	825,066		74			74		825,141	872,280		47,139	47,139
100132376	SPARKS	NV		11/03/2023	06/10/2025	434,192		(1,523)			(1,523)		432,669	432,669			
100132385	VENICE	FL		11/03/2023	08/10/2025	324,160		6,092			6,092		330,252	330,252			
100132388	AGUA DULCE	CA		11/03/2023	10/31/2025	1,032,808		(75)			(75)		1,032,733	1,032,655		(78)	(78)
100132389	AURORA	CO		11/03/2023	05/10/2025	268,653		3,760			3,760		272,413	272,413			
100132394	MILL VALLEY	CA		11/03/2023	07/10/2025	465,069		3,780			3,780		468,849	468,849			
100132397	CHINO	CA		11/03/2023	03/10/2025	1,040,081		13,310			13,310		1,053,391	1,053,391			
100132404	TUCSON	AZ		11/03/2023	10/31/2025	171,260		(62)			(62)		171,198	171,352		153	153
100132412	MANHATTAN BEACH	CA		11/03/2023	10/10/2025	1,307,102		7,510			7,510		1,314,612	1,314,612			
100132418	CLARKSTON	GA		11/03/2023	08/10/2025	318,727		1,087			1,087		319,814	319,814			
100132423	SCOTTSDALE	AZ		11/03/2023	04/10/2025	1,061,714		30,210			30,210		1,091,924	1,091,924			
100132426	CHARLOTTESVILLE	VA		11/03/2023	06/10/2025	254,671		4,329			4,329		259,000	259,000			
100132427	CLARKSVILLE	TN		11/03/2023	10/31/2025	183,486		8			8		183,494	183,735		241	241
100132430	TAMPA	FL		11/03/2023	08/31/2025	466,581							466,581	473,950		7,369	7,369
100132433	OXNARD	CA		11/03/2023	08/10/2025	577,680		16,608			16,608		594,288	594,288			
100132437	PALMDALE	CA		11/03/2023	04/10/2025	750,429		25,412			25,412		775,841	775,841			
100132459	LOS ANGELES	CA		11/03/2023	01/10/2025	592,915		(5,302)			(5,302)		587,614	587,614			
100132463	ROSWELL	GA		11/03/2023	09/10/2025	200,336		2,196			2,196		202,531	202,531			
100132468	PITTSBURGH	PA		11/03/2023	10/31/2025	189,643		(94)			(94)		189,549	191,054		1,505	1,505
100132479	REISTERSTOWN	MD		11/03/2023	11/10/2025	570,872		21,476			21,476		592,349	592,349			
100132483	WILMINGTON	NC		11/03/2023	04/10/2025	175,098		2,326			2,326		177,423	177,423			
100132486	DETROIT	MI		11/03/2023	10/31/2025	175,519		(43)			(43)		175,476	175,557		81	81
100132488	SAINT PETERSBURG	FL		11/03/2023	11/10/2025	265,522		3,953			3,953		269,475	269,475			
100132490	HELENA	MT		11/03/2023	01/10/2025	623,084		10,885			10,885		633,970	633,970			
100132491	SOUTH PADRE ISLAND	TX		11/03/2023	01/10/2025	242,411		(8,307)			(8,307)		234,104	234,104			
100132494	NEWBERRY	FL		11/03/2023	05/10/2025	297,983		4,509			4,509		302,492	302,492			
100132506	DAVENPORT	FL		11/03/2023	10/31/2025	366,430		35	39,881		(39,846)		326,585	404,588		78,003	78,003
100132511	SEVIERVILLE	TN		11/03/2023	04/10/2025	516,212		(1,270)			(1,270)		514,942	514,942			
100132535	SAN MATEO	CA		11/03/2023	07/10/2025	1,050,019		13,817			13,817		1,063,836	1,063,836			
100132536	MONTVILLE	NJ		11/03/2023	04/10/2025	195,101		2,527			2,527		197,629	197,629			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132537	PIGEON FORGE	TN		11/03/2023	03/31/2025	1,059,939		(183)			(183)		1,059,756	1,114,122		54,366	54,366
100132538	PORT ARANSAS	TX		11/03/2023	04/10/2025	949,718		6,587			6,587		956,305	956,305			
100132541	MOUNT PROSPECT	IL		11/03/2023	06/10/2025	252,504		4,522			4,522		257,026	257,026			
100132548	EWA BEACH	HI		11/03/2023	08/10/2025	152,038		(3,774)			(3,774)		148,265	148,265			
100132561	RANCHO CUCAMONGA	CA		11/03/2023	05/10/2025	738,223		11,777			11,777		750,000	750,000			
100132573	WILKES-BARRE	PA		11/03/2023	11/10/2025	197,377		2,361			2,361		199,738	199,738			
100132577	DES PLAINES	IL		11/03/2023	08/10/2025	199,079		3,900			3,900		202,980	202,980			
100132587	WOODINVILLE	WA		11/03/2023	06/10/2025	1,011,761		20,084			20,084		1,031,845	1,031,845			
100132588	ARNOLD	CA		11/03/2023	01/10/2025	922,905		13,510			13,510		936,415	936,415			
100132592	MURRELLS INLET	SC		11/03/2023	05/10/2025	626,686		(5,769)			(5,769)		620,917	620,917			
100132593	MURRELLS INLET	SC		11/03/2023	04/10/2025	634,025		(5,342)			(5,342)		628,683	628,683			
100132597	PHOENIX	AZ		11/03/2023	10/31/2025	682,622		21			21		682,643	682,544		(99)	(99)
100132609	PHOENIX	AZ		11/03/2023	06/10/2025	375,933		13,996			13,996		389,929	389,929			
100132636	PALM BAY	FL		11/03/2023	10/10/2025	212,786		3,048			3,048		215,834	215,834			
100132642	PENDLETON	KY		11/03/2023	04/30/2025	350,615							350,615	357,180		6,565	6,565
100132658	AUSTIN	TX		11/03/2023	11/10/2025	836,549		6,735			6,735		843,284	843,284			
100132664	MISSION VIEJO	CA		11/03/2023	08/10/2025	1,098,375		(375)			(375)		1,098,000	1,098,000			
100132672	MORENO VALLEY	CA		11/03/2023	08/10/2025	182,774		(8,261)			(8,261)		174,513	174,513			
100132673	CARROLLTON	TX		11/03/2023	10/31/2025	308,697		(121)			(121)		308,577	308,737		160	160
100132677	DORAL	FL		11/03/2023	05/10/2025	1,167,308		20,894			20,894		1,188,203	1,188,203			
100132682	MANSFIELD	TX		11/03/2023	02/10/2025	339,054		(8,586)			(8,586)		330,468	330,468			
100132693	NORTHRIDGE AREA LOS ANGELES	CA		11/03/2023	08/10/2025	400,118		136			136		400,254	400,254			
100132700	MECHANICSVILLE	VA		11/03/2023	10/31/2025	471,634		(1,039)	24,829		(25,869)		445,765	436,658		(9,107)	(9,107)
100132714	MEMPHIS	TN		11/03/2023	05/10/2025	137,592		(11,037)			(11,037)		126,555	126,555			
100132730	NORTH MIAMI BEACH	FL		11/03/2023	11/10/2025	839,695		30,576			30,576		870,272	870,272			
100132731	CHESAPEAKE BEACH	MD		11/03/2023	06/10/2025	663,242		(9,100)			(9,100)		654,141	585,690		(68,451)	(68,451)
100132736	KINGSTON	NY		11/03/2023	03/10/2025	590,452		18,573			18,573		609,025	609,025			
100132737	MADISON HEIGHTS	MI		11/03/2023	07/10/2025	161,355		(4,938)			(4,938)		156,417	156,417			
100132746	CHANDLER	AZ		11/03/2023	05/10/2025	508,505		(7,880)			(7,880)		500,625	500,625			
100132747	TUJUNGA	CA		11/03/2023	07/10/2025	594,625		5,375			5,375		600,000	600,000			
100132750	MIAMI	FL		11/03/2023	02/10/2025	1,232,605		12,981			12,981		1,245,586	1,245,586			
100132752	PALMDALE	CA		11/03/2023	03/10/2025	379,779		8,344			8,344		388,123	388,123			
100132760	BRYN MAWR	PA		11/03/2023	04/30/2025	1,185,850		(4)			(4)		1,185,846	1,163,757		(22,089)	(22,089)
100132774	PEMBROKE PINES	FL		11/03/2023	02/10/2025	416,435		10,923			10,923		427,358	427,358			
100132789	LOS ANGELES	CA		11/03/2023	04/10/2025	123,888		(145)			(145)		123,743	123,743			
100132790	YUCCA VALLEY	CA		11/03/2023	09/10/2025	163,687		(1,216)			(1,216)		162,471	162,471			
100132795	CHELTENHAM	PA		11/03/2023	07/10/2025	239,243		(1,173)			(1,173)		238,071	238,071			
100132803	PALM SPRINGS	CA		11/03/2023	11/10/2025	199,005		3,722			3,722		202,727	202,727			
100132805	ROYSE CITY	TX		11/03/2023	01/10/2025	556,520		(4,044)			(4,044)		552,476	552,476			
100132806	RALEIGH	NC		11/03/2023	08/10/2025	518,789		10,560			10,560		529,349	529,349			
100132812	DAVENPORT	FL		11/03/2023	10/31/2025	596,780		(47)	69,460		(69,507)		527,274	642,600		115,326	115,326
100132813	ORANGE	CA		11/03/2023	08/10/2025	650,735		(10,671)			(10,671)		640,064	640,064			
100132818	PHOENIX	AZ		11/03/2023	04/10/2025	795,887		8,670			8,670		804,557	804,557			
100132821	RESEDA	CA		11/03/2023	09/10/2025	653,108		(10,172)			(10,172)		642,936	642,936			
100132822	WEST PALM BEACH	FL		11/03/2023	05/10/2025	2,941,299		28,432			28,432		2,969,731	2,969,731			
100132824	REDONDO BEACH	CA		11/03/2023	08/10/2025	851,770		5,658			5,658		857,428	857,428			
100132827	MARYVILLE	TN		11/03/2023	05/10/2025	525,021		(9,824)			(9,824)		515,197	515,197			
100133085	GLENDALE	CA		11/29/2023	11/06/2025	2,801,828		14,535			14,535		2,816,362	2,816,362			
100133110	DAVENPORT	FL		11/29/2023	11/06/2025	363,817		12,094			12,094		375,911	375,911			
100133112	SAN JOSE	CA		11/29/2023	05/06/2025	1,271,690		(1,612)			(1,612)		1,270,078	1,270,078			
100133123	LAS VEGAS	NV		11/29/2023	11/06/2025	364,973		(2,405)			(2,405)		362,568	362,568			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133127	SAN BRUNO	CA		11/29/2023	10/06/2025	621,987		2,346			2,346		624,333	624,333			
100133128	ELKINS PARK	PA		11/29/2023	08/06/2025	353,028		(4,977)			(4,977)		348,050	348,050			
100133133	ORLANDO	FL		11/29/2023	09/06/2025	225,907		(2,695)			(2,695)		223,212	223,212			
100133136	(SYLMAR AREA) LOS ANGELES	CA		11/29/2023	05/06/2025	570,490		(9,656)			(9,656)		560,833	560,833			
100133153	FOUNTAIN VALLEY	CA		11/29/2023	07/06/2025	717,121		(12,625)			(12,625)		704,496	704,496			
100133165	(WEST HILLS AREA) LOS ANGELES	CA		11/29/2023	01/06/2025	924,477		(14,585)			(14,585)		909,892	909,892			
100133178	PASADENA	CA		11/29/2023	06/06/2025	836,090		(13,465)			(13,465)		822,625	822,625			
100133199	LOS ANGELES (WHITTIER AREA)	CA		11/29/2023	04/06/2025	252,018		(4,005)			(4,005)		248,013	248,013			
100133206	ROCKVILLE	MD		11/29/2023	06/06/2025	263,937		(6,004)			(6,004)		257,934	257,934			
100133226	(VAN NUYS AREA) LOS ANGELES	CA		11/29/2023	11/06/2025	2,196,892		(67,081)			(67,081)		2,129,812	2,129,812			
100133229	GARLAND	TX		11/29/2023	10/06/2025	205,625		(1,718)			(1,718)		203,907	203,907			
100133317	SEATTLE	WA		11/29/2023	05/06/2025	464,843		(2,535)			(2,535)		462,309	462,309			
100133322	MORENO VALLEY	CA		11/29/2023	06/06/2025	379,184		(9,858)			(9,858)		369,326	369,326			
100133345	PARKVILLE	MD		11/21/2023	03/31/2025	167,452		(112)			(112)		167,341	166,284		(1,057)	(1,057)
100133351	SAN ANTONIO	TX		11/21/2023	01/10/2025	399,050		(17,446)			(17,446)		381,604	381,604			
100133352	WEST NEW YORK	NJ		11/21/2023	08/10/2025	610,351		(11,832)			(11,832)		598,520	598,520			
100133358	BRIDGEPORT	CT		11/21/2023	04/10/2025	207,706		(1,600)			(1,600)		206,106	206,106			
100133359	CELINA	TX		11/21/2023	08/10/2025	263,396		(16,520)			(16,520)		246,876	246,876			
100133363	GATLINBURG	TN		11/21/2023	06/10/2025	829,453		(11,271)			(11,271)		818,182	818,182			
100133368	COLORADO SPRINGS	CO		11/21/2023	08/10/2025	177,522		(3,997)			(3,997)		173,525	173,525			
100133372	HAMPTON BAYS	NY		11/21/2023	03/31/2025	1,120,907		(101)			(101)		1,120,806	1,120,460		(347)	(347)
100133378	ARROYO GRANDE	CA		11/21/2023	11/10/2025	125,823		(2,981)			(2,981)		122,843	122,843			
100133380	WOODSTOCK	GA		11/21/2023	10/10/2025	337,668		(5,512)			(5,512)		332,156	332,156			
100133381	DANVILLE	CA		11/21/2023	11/10/2025	1,078,346		(3,781)			(3,781)		1,074,565	1,074,565			
100133412	PINON HILLS AREA	CA		11/21/2023	03/10/2025	412,905		(12,905)			(12,905)		400,000	400,000			
100133416	NASHVILLE	TN		10/19/2023	02/11/2025	933,696		(1,261)			(1,261)		932,435	932,435			
100133417	NASHVILLE	TN		10/19/2023	02/11/2025	560,858		(2,644)			(2,644)		558,214	558,214			
100133418	DRAPER	UT		10/19/2023	10/11/2025	1,064,376		(15,286)			(15,286)		1,049,090	1,049,090			
100133425	LANCASTER	CA		10/19/2023	10/11/2025	348,057		(7,745)			(7,745)		340,312	340,312			
100133442	BAKERSFIELD	CA		10/19/2023	09/11/2025	194,899		(7,376)			(7,376)		187,523	187,523			
100133443	CINCINNATI	OH		10/19/2023	06/11/2025	253,571		(11,321)			(11,321)		242,251	242,251			
100133448	RICHMOND	VA		10/19/2023	03/11/2025	207,129		(12,289)			(12,289)		194,840	194,840			
100133450	IRVINE	CA		10/19/2023	06/11/2025	2,003,951		(11,701)			(11,701)		1,992,250	1,992,250			
100133458	ENCINITAS	CA		10/19/2023	11/11/2025	2,331,786		(9,123)			(9,123)		2,322,663	2,322,663			
100133459	INDIANAPOLIS	IN		10/19/2023	11/11/2025	134,532		(6,595)			(6,595)		127,937	127,937			
100133466	OMAHA	NE		10/19/2023	06/01/2025	284,982		(11,260)			(11,260)		273,722	273,722			
100133478	CHICAGO	IL		10/19/2023	01/11/2025	250,132		(4,164)			(4,164)		245,968	245,968			
100133489	OXFORD	NC		10/19/2023	01/11/2025	672,098		(5,634)			(5,634)		666,465	666,465			
100133493	FRANKFORT	IL		10/19/2023	03/11/2025	961,585		8,314			8,314		969,899	969,899			
100133498	HOLLYWOOD	FL		10/19/2023	04/09/2025	507,553		(11,663)			(11,663)		495,889	495,889			
100133499	JERSEY CITY	NJ		10/19/2023	11/09/2025	833,336		(26,510)			(26,510)		806,827	806,827			
100133504	HARVEY CEDARS	NJ		10/19/2023	07/09/2025	926,671		(4,337)			(4,337)		922,333	922,333			
100133522	PISCATAWAY	NJ		10/19/2023	01/09/2025	507,236		(5,910)			(5,910)		501,325	501,325			
100133529	MONROE	NY		10/19/2023	10/31/2025	1,406,912		(95)	179,581		(179,677)		1,227,235	782,000		(445,235)	(445,235)
100133531	CROMWELL	CT		10/19/2023	07/09/2025	14,318		86			86		14,404	14,404			
100133540	MENIFEE	CA		10/19/2023	04/09/2025	316,206		(14,969)			(14,969)		301,236	301,236			
100133545	KNOXVILLE	TN		10/19/2023	08/09/2025	311,539		(14,302)			(14,302)		297,238	297,238			
100133546	HOT SPRINGS	AR		10/19/2023	06/09/2025	378,412		3,759			3,759		382,170	382,170			
100133547	SOUTH HOLLAND	IL		10/19/2023	10/09/2025	183,367		(5,981)			(5,981)		177,386	177,386			
100133549	FONTANA	CA		10/19/2023	02/09/2025	813,989		(13,386)			(13,386)		800,603	800,603			
100133557	SUPERIOR	CO		10/23/2023	01/17/2025	516,147		3,192			3,192		519,339	519,339			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133558	BLUE RIDGE	GA		10/23/2023	04/17/2025	291,859		113			113		291,972	291,972			
100133567	MEDIA	PA		10/23/2023	02/17/2025	269,892		1,829			1,829		271,721	271,721			
100133570	ATLANTA	GA		10/23/2023	11/17/2025	40,780		(233)			(233)		40,548	40,548			
100133572	BIG BEAR LAKE	CA		10/23/2023	10/17/2025	679,816		12,079			12,079		691,895	691,895			
100133573	MOORPARK	CA		10/23/2023	01/17/2025	453,734		(1,781)			(1,781)		451,953	451,953			
100133593	POINT VENTURE	TX		10/23/2023	05/17/2025	251,808		3,467			3,467		255,275	255,275			
100133600	LAS VEGAS	NV		10/23/2023	05/17/2025	245,526		16,495			16,495		262,022	262,022			
100133603	EUSTIS	FL		10/23/2023	04/17/2025	228,496		2,846			2,846		231,342	231,342			
100133611	SAINT PETERSBURG	FL		10/23/2023	05/17/2025	216,682		3,780			3,780		220,462	220,462			
100133619	UHLAND	TX		10/23/2023	11/17/2025	222,832		(2,368)			(2,368)		220,464	220,464			
100133628	MARYSVILLE	WA		10/23/2023	05/17/2025	495,075		(1,593)			(1,593)		493,482	493,482			
100133637	CORPUS CHRISTI	TX		10/23/2023	04/17/2025	231,840		(1,486)			(1,486)		230,354	230,354			
100133647	EAST WENATCHEE	WA		10/23/2023	04/17/2025	307,071		(1,790)			(1,790)		305,282	305,282			
100133650	MELISSA	TX		10/23/2023	03/17/2025	376,685		35			35		376,721	376,721			
100133655	JACKSONVILLE	AR		10/23/2023	06/17/2025	236,700		3,277			3,277		239,976	239,976			
100133661	APEX	NC		10/23/2023	09/17/2025	315,231		(2,069)			(2,069)		313,162	313,162			
100133682	WILMORE	KY		10/23/2023	02/17/2025	366,654		(2,672)			(2,672)		363,982	363,982			
100133684	GLENVIEW	IL		10/23/2023	02/17/2025	423,577		2,285			2,285		425,862	425,862			
100133702	WESTAMPTON	NJ		10/23/2023	06/17/2025	267,293		(1,636)			(1,636)		265,657	265,657			
100133731	PORT ST LUCIE	FL		10/23/2023	03/17/2025	327,764		5,178			5,178		332,941	332,941			
100133739	WIMBERLEY	TX		10/23/2023	11/17/2025	219,388		(952)			(952)		218,436	218,163		(273)	(273)
100133740	WHITTIER	CA		10/23/2023	01/17/2025	569,414		(6,280)			(6,280)		563,135	563,135			
100133751	PORT SAINT LUCIE	FL		10/23/2023	05/17/2025	265,179		16,210			16,210		281,389	281,389			
100133769	BALTIMORE	MD		10/20/2023	03/05/2025	164,043		(5,896)			(5,896)		158,146	158,146			
100133774	LAS VEGAS	NV		10/20/2023	01/05/2025	167,293		(10,130)			(10,130)		157,162	157,162			
100133779	KENNEDALE	TX		10/20/2023	03/31/2025	324,137		(59)			(59)		324,078	331,223		7,145	7,145
100133785	STAFFORD	VA		10/20/2023	05/05/2025	628,044		(15,226)			(15,226)		612,818	612,818			
100133795	LOS ANGELES	CA		10/20/2023	02/05/2025	1,002,604		(64,276)			(64,276)		938,328	938,328			
100133799	MIDDLEBURG	FL		10/20/2023	05/05/2025	187,980		(6,039)			(6,039)		181,941	181,941			
100133823	ORLANDO	FL		10/20/2023	09/05/2025	490,487		4,054			4,054		494,541	494,541			
100133834	DALY CITY	CA		10/20/2023	05/05/2025	1,265,525		(16,341)			(16,341)		1,249,184	1,249,184			
100133837	MIDDLETON	MA		10/20/2023	01/05/2025	323,764		(6,797)			(6,797)		316,967	316,967			
100133840	GREENWOOD	IN		10/20/2023	10/05/2025	134,202		(2,517)			(2,517)		131,685	131,685			
100133847	SAN DIEGO	CA		10/20/2023	01/05/2025	1,413,719		25,739			25,739		1,439,459	1,439,459			
100133851	HUNTINGTON BEACH	CA		10/20/2023	05/05/2025	789,660		(9,110)			(9,110)		780,550	780,550			
100133853	ST PETERSBURG	FL		10/20/2023	07/31/2025	541,316							541,316	561,874		20,557	20,557
100133862	PALM BAY	FL		10/20/2023	04/05/2025	179,678		(1,353)			(1,353)		178,325	178,325			
100133867	LAS VEGAS	NV		10/20/2023	02/05/2025	43,014		(619)			(619)		42,395	42,395			
100133868	HOUSTON	TX		10/20/2023	11/05/2025	499,117		(20,296)			(20,296)		478,821	478,821			
100133871	CYPRESS	TX		10/24/2023	09/09/2025	1,290,321		(16,875)			(16,875)		1,273,445	1,273,445			
100133879	(ENCINO AREA) LOS ANGELES	CA		10/24/2023	09/09/2025	2,945,388		(39,822)			(39,822)		2,905,566	2,905,566			
100133898	MALIBU	CA		11/29/2023	04/30/2025	1,416,022							1,416,022	1,427,280		11,259	11,259
100133906	LOS ANGELES	CA		11/29/2023	04/10/2025	907,667		(2,916)			(2,916)		904,751	904,751			
100133908	(WINNETKA AREA) LOS ANGELES	CA		11/29/2023	10/10/2025	628,189		(14,000)			(14,000)		614,189	614,189			
100133916	BAYTOWN	TX		11/29/2023	04/10/2025	137,776		(5,813)			(5,813)		131,963	131,963			
100133917	SAN DIEGO	CA		10/25/2023	02/09/2025	1,516,030		(23,706)			(23,706)		1,492,324	1,492,324			
100133940	NEW HAVEN	CT		10/25/2023	05/09/2025	310,269		(8,741)			(8,741)		301,528	301,528			
100133941	NEWARK	NJ		10/25/2023	06/09/2025	396,827		(7,467)			(7,467)		389,360	389,360			
100133946	WATERBURY	CT		10/25/2023	04/30/2025	337,852							337,852	290,622		(47,230)	(47,230)
100133958	COVINGTON	KY		10/25/2023	02/09/2025	145,163		(3,915)			(3,915)		141,248	141,248			
100133961	ERLANGER	KY		10/25/2023	01/09/2025	178,343		(4,809)			(4,809)		173,534	173,534			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133973	HARTFORD	CT		10/25/2023	11/09/2025	233,569		(7,718)			(7,718)		225,851	225,851			
100133976	BOCA RATON	FL		10/25/2023	02/09/2025	1,499,962		(17,665)			(17,665)		1,482,297	1,482,297			
100133978	JOHNSON CITY	TN		10/25/2023	04/30/2025	76,610		(10)			(10)		76,600	74,951		(1,650)	(1,650)
100133980	ATLANTIC CITY	NJ		10/25/2023	06/09/2025	239,213		(8,970)			(8,970)		230,243	230,243			
100133995	PAULSBORO	NJ		10/25/2023	04/30/2025	305,793							305,793	303,647		(2,146)	(2,146)
100134003	HARRIMAN	NY		10/25/2023	06/09/2025	359,049		(11,814)			(11,814)		347,235	347,235			
100134004	TAMPA	FL		10/25/2023	04/09/2025	252,302		(6,847)			(6,847)		245,455	245,455			
100134012	CROWN POINT	IN		10/25/2023	11/09/2025	172,409		(4,955)			(4,955)		167,453	167,453			
100134014	LAWRENCE	PA		10/25/2023	05/09/2025	114,084		(4,383)			(4,383)		109,701	110,047		346	346
100134018	LA MARQUE	TX		10/25/2023	08/09/2025	133,451		4,535	8,635		(4,100)		129,351	129,351			
100134022	SCRANTON	PA		10/25/2023	04/30/2025	190,205							190,205	165,994		(24,212)	(24,212)
100134025	PHILADELPHIA	PA		10/25/2023	10/31/2025	214,996		(243)	10,907		(11,150)		203,846	153,000		(50,846)	(50,846)
100134040	WATERBURY	CT		10/25/2023	04/30/2025	146,096							146,096	140,239		(5,857)	(5,857)
100134045	SEMINOLE	OK		10/25/2023	06/09/2025	114,767		(3,174)			(3,174)		111,593	111,593			
100134046	SEMINOLE	OK		10/25/2023	06/09/2025	122,695		(3,525)			(3,525)		119,170	119,170			
100134063	CHINO	CA		10/27/2023	05/09/2025	723,746		(17,310)			(17,310)		706,435	706,435			
100134064	SILVERTHORNE	CO		10/27/2023	01/09/2025	2,098,678		(22,838)			(22,838)		2,075,841	2,075,841			
100134069	LEAGUE CITY	TX		10/27/2023	11/09/2025	204,141		(2,965)			(2,965)		201,176	201,176			
100134074	INDIANAPOLIS	IN		10/27/2023	08/09/2025	585,246		(11,400)			(11,400)		573,846	573,846			
100134102	ROEBUCK	SC		12/08/2023	09/10/2025	231,164		(1,198)			(1,198)		229,966	229,966			
100134116	WESTON	FL		12/08/2023	03/10/2025	186,942		(13,078)			(13,078)		173,864	173,864			
100134117	PHENIX CITY	AL		12/08/2023	03/31/2025	104,246		(82)			(82)		104,164	107,766		3,603	3,603
100134128	ATLANTA	GA		12/08/2023	10/31/2025	427,825		77			77		427,902	427,747		(155)	(155)
100134137	PITTSBURGH	PA		12/08/2023	02/10/2025	297,903		1,563			1,563		299,466	299,466			
100134145	VALLEJO	CA		12/08/2023	04/10/2025	332,926		(5,238)			(5,238)		327,687	327,687			
100134253	UNITED KINGDOM	GBR		10/26/2023	01/21/2025	458,640						(14,547)	444,093	452,058	7,966		7,966
100134257	LEANDER	TX		10/27/2023	04/11/2025	1,383,019		(1,420)			(1,420)		1,381,599	1,381,599			
100134277	LA MESA	CA		10/27/2023	05/11/2025	1,076,458		(25,874)			(25,874)		1,050,584	1,050,584			
100134278	LEXINGTON	SC		10/27/2023	10/11/2025	469,686		1,789			1,789		471,475	471,475			
100134279	LOS ANGELES	CA		10/27/2023	04/11/2025	573,660		(3,754)			(3,754)		569,907	569,907			
100134288	PINELLAS PARK	FL		10/27/2023	08/11/2025	258,743		(8,523)			(8,523)		250,221	250,221			
100134292	PHOENIX	AZ		10/27/2023	09/11/2025	223,072		(4,510)			(4,510)		218,563	218,563			
100134296	GLENN DALE	MD		10/27/2023	07/11/2025	547,718		5,404			5,404		553,121	553,121			
100134298	SAN CLEMENTE	CA		10/27/2023	07/11/2025	292,269		(11,269)			(11,269)		281,000	281,000			
100134300	HEBER SPRINGS	AR		10/27/2023	04/11/2025	183,538		(14,568)			(14,568)		168,970	168,970			
100134305	FRANKLIN	TN		10/27/2023	01/11/2025	278,830		(7,140)			(7,140)		271,690	271,690			
100134314	QUINTON	VA		10/27/2023	05/11/2025	123,528		(6,552)			(6,552)		116,977	116,977			
100134320	DUMONT	NJ		10/27/2023	01/11/2025	566,369		6,809			6,809		573,178	573,178			
100134321	LAKEWOOD	CO		10/27/2023	05/11/2025	337,479		(19,922)			(19,922)		317,557	317,557			
100134325	WALDO	OH		10/27/2023	03/11/2025	286,946		(16,539)			(16,539)		270,407	270,407			
100134329	GLENDALE	AZ		10/27/2023	11/11/2025	314,715		(12,435)			(12,435)		302,280	302,280			
100134334	DAVENPORT	FL		10/27/2023	02/11/2025	251,362		(12,931)			(12,931)		238,431	238,431			
100134338	CHESTER	VA		10/27/2023	06/11/2025	338,687		(20,784)			(20,784)		317,903	317,903			
100134344	DAUPHIN ISLAND	AL		10/27/2023	06/11/2025	334,000		(4,798)			(4,798)		329,202	329,202			
100134346	WAIANAE	HI		10/27/2023	11/11/2025	917,091		(27,748)			(27,748)		889,343	889,343			
100134347	MIAMI	FL		10/27/2023	10/31/2025	254,582		124	20,186		(20,063)		234,519	259,400		24,881	24,881
100134348	CHARLOTTE	NC		10/27/2023	07/11/2025	232,134		(18,503)			(18,503)		213,631	213,631			
100134349	RICHMOND	VA		10/27/2023	05/11/2025	202,887		(12,953)			(12,953)		189,934	189,934			
100134350	TYLER	TX		10/27/2023	03/31/2025	273,314		(136)			(136)		273,178	273,869		691	691
100134358	SANTA ROSA BEACH	FL		10/27/2023	10/11/2025	1,382,330		(16,368)			(16,368)		1,365,962	1,365,962			
100134368	COTO DE CAZA AREA	CA		10/27/2023	10/11/2025	572,807		(3,880)			(3,880)		568,927	568,927			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134376	FORT WORTH	TX		10/27/2023	01/11/2025	653,006		(544)			(544)		652,462	652,462			
100134409	NETHERLANDS	NLD		10/27/2023	05/10/2025	3,845						78	3,923	3,896	(27)		(27)
100134419	NETHERLANDS	NLD		10/27/2023	02/20/2025	2,919						59	2,979	2,959	(20)		(20)
100134420	NETHERLANDS	NLD		10/27/2023	03/20/2025	181,765						3,704	185,469	190,425	4,956		4,956
100134421	NETHERLANDS	NLD		10/27/2023	01/21/2025	72,795						1,483	74,278	73,223	(1,056)		(1,056)
100134429	NETHERLANDS	NLD		10/27/2023	02/20/2025	204,498						4,167	208,665	207,309	(1,356)		(1,356)
100134430	PALM CITY	FL		10/30/2023	01/09/2025	344,171		2,382			2,382		346,553	346,553			
100134434	BROADWAY	VA		10/30/2023	08/09/2025	117,405		(2,582)			(2,582)		114,823	114,823			
100134439	GLEN COVE	NY		10/30/2023	05/09/2025	1,161,790		15,257			15,257		1,177,047	1,177,047			
100134444	BROOKLYN	NY		10/30/2023	08/09/2025	309,156		(14,983)			(14,983)		294,173	294,173			
100134454	SYLVANIA	OH		10/30/2023	02/09/2025	105,682		(6,915)			(6,915)		98,768	98,768			
100134467	LAGUNA NIGUEL	CA		10/30/2023	04/09/2025	749,258		(6,179)			(6,179)		743,079	743,079			
100134475	POUGHKEEPSIE	NY		10/30/2023	09/09/2025	248,263		(13,147)			(13,147)		235,116	235,116			
100134482	ENCINO	CA		10/30/2023	10/09/2025	489,148		(4,402)			(4,402)		484,746	484,746			
100134487	EWING	NJ		10/30/2023	05/09/2025	228,066		(8,599)			(8,599)		219,468	219,468			
100134503	RIDGEFIELD	CT		10/30/2023	02/09/2025	925,316		(13,687)			(13,687)		911,630	911,630			
100134506	FEEDING HILLS	MA		10/30/2023	07/09/2025	301,020		(12,979)			(12,979)		288,040	288,040			
100134510	ROWLETT	TX		10/30/2023	04/09/2025	275,693		(9,996)			(9,996)		265,698	265,698			
100134515	FORT PIERCE	FL		10/30/2023	05/09/2025	162,873		(4,662)			(4,662)		158,212	158,212			
100134521	NAPA	CA		10/30/2023	03/09/2025	1,635,161		(48,341)			(48,341)		1,586,820	1,586,820			
100134530	ROWLAND HEIGHTS	CA		10/30/2023	10/09/2025	506,713		(11,742)			(11,742)		494,972	494,972			
100134543	ROCHESTER	MN		10/30/2023	04/09/2025	104,351		(6,445)			(6,445)		97,907	97,907			
100134545	MISHAWAKA	IN		10/30/2023	09/09/2025	104,028		(4,771)			(4,771)		99,256	99,256			
100134550	LOS ANGELES	CA		10/30/2023	08/09/2025	3,046,478		(69,339)			(69,339)		2,977,139	2,977,139			
100134574	SAINT PETERSBURG	FL		10/30/2023	11/09/2025	422,999		(8,131)			(8,131)		414,869	414,869			
100134579	DUBLIN	OH		10/30/2023	10/09/2025	265,381		(7,828)			(7,828)		257,553	257,553			
100134580	COLUMBUS	OH		10/30/2023	09/09/2025	400,557		(11,127)			(11,127)		389,430	389,430			
100134584	CARNELIAN BAY	CA		10/30/2023	10/09/2025	848,920		(12,291)			(12,291)		836,630	836,630			
100134586	PARK CITY	UT		10/30/2023	04/09/2025	909,846		(21,730)			(21,730)		888,116	888,116			
100134587	GULF BREEZE	FL		10/30/2023	05/09/2025	217,428		(3,655)			(3,655)		213,773	213,773			
100134615	LAKELAND	FL		10/30/2023	05/06/2025	272,005		333			333		272,339	272,339			
100134625	LOS ANGELES	CA		10/30/2023	10/06/2025	640,744		21,582	36,592		(15,010)		625,734	625,734			
100134641	LIVINGSTON	LA		10/30/2023	07/06/2025	148,165		(1,219)			(1,219)		146,945	146,945			
100134646	CARMEL	IN		10/30/2023	10/06/2025	30,539		52			52		30,592	30,592			
100134647	GRANGER	IN		10/30/2023	11/06/2025	325,218		(3,097)			(3,097)		322,121	322,121			
100134652	FORT LAUDERDALE	FL		10/30/2023	02/06/2025	174,602		(1,231)			(1,231)		173,371	173,371			
100134653	HOUSTON	TX		10/30/2023	10/31/2025	128,933		(226)	4,340		(4,566)		124,367	129,878		5,511	5,511
100134657	HANFORD	CA		10/30/2023	03/06/2025	274,719		(10,815)			(10,815)		263,903	263,903			
100134660	COVINA AREA	CA		10/30/2023	02/06/2025	605,298		(12,054)			(12,054)		593,244	593,244			
100134672	WESTMINSTER	CA		10/30/2023	05/06/2025	1,075,489		(19,691)			(19,691)		1,055,798	1,055,798			
100134680	RAMROD KEY	FL		10/30/2023	11/06/2025	705,864		(5,974)			(5,974)		699,890	699,890			
100134700	HAYWARD	CA		10/30/2023	06/06/2025	692,014		(10,109)			(10,109)		681,906	681,906			
100134711	GLENDALE	CA		10/30/2023	02/06/2025	811,662		(18,720)			(18,720)		792,942	792,942			
100134713	MERCED	CA		10/30/2023	05/06/2025	309,066		(11,352)			(11,352)		297,714	297,714			
100134715	SAINT AUGUSTINE	FL		10/30/2023	01/06/2025	438,667		(7,831)			(7,831)		430,836	430,836			
100134722	BUFORD	GA		10/30/2023	06/06/2025	269,547		(934)			(934)		268,613	268,613			
100134724	LOS ANGELES	CA		10/30/2023	07/06/2025	1,504,972		(18,933)			(18,933)		1,486,039	1,486,039			
100134747	INGLEWOOD	CA		10/30/2023	10/31/2025	511,799		3	27,609		(27,606)		484,192	510,922		26,730	26,730
100134760	KISSIMMEE	FL		10/30/2023	05/06/2025	255,746		131			131		255,877	255,877			
100134762	CYPRESS	TX		10/30/2023	01/06/2025	270,710		(250)			(250)		270,459	270,459			
100134775	WILTON	CA		10/30/2023	11/06/2025	591,452		2,637			2,637		594,088	594,088			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134780	LEMON GROVE	CA		10/30/2023	04/06/2025	540,926		(9,674)			(9,674)		531,252	531,252			
100134781	LAND O' LAKES	FL		10/30/2023	05/06/2025	320,859		(3,073)			(3,073)		317,786	317,786			
100134782	WINTER SPRINGS	FL		10/30/2023	11/06/2025	246,602		(8,477)			(8,477)		238,124	238,124			
100134788	HAWTHORNE	CA		10/30/2023	03/06/2025	668,364		(18,883)			(18,883)		649,480	649,480			
100134789	TAMPA	FL		10/30/2023	10/31/2025	332,502		(566)	32,283		(32,848)		299,654	341,777		42,123	42,123
100134793	HARRINGTON PARK	NJ		10/30/2023	04/06/2025	387,189		(730)			(730)		386,459	386,459			
100134803	ANAHEIM	CA		10/30/2023	01/06/2025	330,388		(3,536)			(3,536)		326,852	326,852			
100134807	SAN LORENZO	CA		10/30/2023	11/06/2025	646,423		(4,163)			(4,163)		642,260	642,260			
100134823	RIVERSIDE	CA		10/30/2023	06/06/2025	648,105		(12,259)			(12,259)		635,846	635,846			
100134837	WEYMOUTH	MA		10/30/2023	11/06/2025	475,454		333			333		475,787	475,787			
100134842	SAN FRANCISCO	CA		10/30/2023	06/06/2025	835,967		5,518			5,518		841,485	841,485			
100134843	SAN DIEGO	CA		10/30/2023	09/06/2025	674,675		(1,995)			(1,995)		672,680	672,680			
100134845	ALLENTOWN	PA		10/30/2023	11/06/2025	70,213		(3,266)			(3,266)		66,947	66,947			
100134899	GARDEN GROVE	CA		10/30/2023	01/06/2025	617,731		2,433			2,433		620,164	620,164			
100134902	SANTA MONICA	CA		10/30/2023	06/06/2025	2,691,215		(54,198)			(54,198)		2,637,017	2,637,017			
100134904	SAN LEANDRO	CA		10/30/2023	05/06/2025	325,396		(7,773)			(7,773)		317,623	317,623			
100134913	LAND O'LAKES	FL		10/30/2023	01/06/2025	318,968		(5,083)			(5,083)		313,885	313,885			
100134927	SEATTLE	WA		10/30/2023	05/06/2025	850,154		3,094			3,094		853,248	853,248			
100134928	SAN DIEGO	CA		10/30/2023	06/06/2025	466,855		(5,974)			(5,974)		460,881	460,881			
100134951	LAS VEGAS	NV		10/30/2023	11/06/2025	313,286		(1,317)			(1,317)		311,969	311,969			
100134985	MIAMI	FL		10/30/2023	01/06/2025	207,676		(9,188)			(9,188)		198,488	198,488			
100134996	ALLEN	TX		10/30/2023	08/06/2025	245,806		1,690			1,690		247,495	247,495			
100135003	VACAVILLE	CA		10/30/2023	05/06/2025	385,936		(4,432)			(4,432)		381,504	381,504			
100135012	COLUMBUS	OH		10/30/2023	08/09/2025	118,337		5,980	7,032		(1,053)		117,284	117,284			
100135017	SARATOGA	CA		10/30/2023	11/06/2025	693,977		124			124		694,101	694,101			
100135059	ROUND ROCK	TX		11/01/2023	09/17/2025	363,362		9,927			9,927		373,289	373,289			
100135082	RICHMOND	TX		11/01/2023	06/17/2025	279,968		1,871			1,871		281,840	281,840			
100135093	DESTIN	FL		11/01/2023	09/17/2025	278,950		2,891			2,891		281,841	281,841			
100135130	NORTHWOOD	NH		11/01/2023	02/17/2025	266,302		992			992		267,295	267,295			
100135140	LYNWOOD	CA		11/03/2023	05/09/2025	620,206		(12,668)			(12,668)		607,539	607,539			
100135151	MYRTLE BEACH	SC		12/15/2023	11/10/2025	617,067		(1,753)			(1,753)		615,313	615,313			
100135159	MOORESVILLE	NC		12/15/2023	01/10/2025	369,601		(4,630)			(4,630)		364,971	364,971			
100135166	NEWARK	NJ		12/15/2023	10/31/2025	302,249		15	17,155		(17,140)		285,109	310,540		25,430	25,430
100135172	LOS ANGELES	CA		11/07/2023	02/05/2025	1,378,377		(16,563)			(16,563)		1,361,814	1,361,814			
100135176	LOS ANGELES	CA		11/07/2023	11/05/2025	2,226,409		(20,253)			(20,253)		2,206,156	2,206,156			
100135189	CHESTER	MD		11/07/2023	02/05/2025	331,210		(5,854)			(5,854)		325,356	325,356			
100135196	LAKE WORTH	FL		11/07/2023	07/05/2025	673,040		(4,828)			(4,828)		668,212	668,212			
100135205	CELINA	TX		11/07/2023	04/05/2025	832,021		15,439			15,439		847,460	847,460			
100135206	BROKEN BOW	OK		11/07/2023	01/05/2025	217,458		(4,414)			(4,414)		213,043	213,043			
100135209	CHARLESTON	SC		11/08/2023	04/17/2025	578,305		(228)			(228)		578,078	578,078			
100135211	BRANSON WEST	MO		11/08/2023	10/17/2025	312,177		(1,247)			(1,247)		310,930	310,930			
100135212	VILLA RICA	GA		11/08/2023	11/17/2025	387,314		(493)			(493)		386,820	386,820			
100135218	UNION HALL	VA		11/08/2023	11/17/2025	329,313		7,205			7,205		336,518	336,518			
100135219	NAPLES	FL		11/08/2023	08/17/2025	510,447		4,818			4,818		515,265	515,265			
100135236	LINDEN	TN		11/08/2023	05/17/2025	318,989		280			280		319,269	319,269			
100135243	BOONE	NC		11/08/2023	06/17/2025	244,332		2,747			2,747		247,079	247,079			
100135246	CANON CITY	CO		11/08/2023	10/17/2025	311,156		517			517		311,673	311,673			
100135256	BRADENTON	FL		11/08/2023	05/17/2025	555,763		(5,812)			(5,812)		549,950	549,950			
100135259	BEAUFORT	NC		11/08/2023	06/17/2025	256,659		674			674		257,332	257,332			
100135287	CHICAGO	IL		11/13/2023	07/17/2025	230,567		(159)			(159)		230,409	230,409			
100135295	ASHEVILLE	NC		11/13/2023	11/17/2025	305,835		448			448		306,284	306,284			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135296	WINTER PARK	FL		11/13/2023	10/17/2025	321,211		1,957			1,957		323,168	323,168			
100135306	ST SIMONS ISLAND	GA		11/13/2023	07/17/2025	424,316		2,197			2,197		426,513	426,513			
100135335	LAKE HARMONY	PA		11/13/2023	09/17/2025	280,938		(2,696)			(2,696)		278,242	278,242			
100135339	CLIFTON	NJ		11/13/2023	01/17/2025	407,076		(1,906)			(1,906)		405,170	405,170			
100135353	CELINA	TX		11/13/2023	04/17/2025	276,081		(160)			(160)		275,921	275,921			
100135363	PALMDALE	CA		11/13/2023	02/17/2025	537,100		(894)			(894)		536,206	536,206			
100135365	PLACERVILLE	CA		11/13/2023	01/17/2025	313,975		892			892		314,866	314,866			
100135366	FRISCO	TX		11/13/2023	04/17/2025	375,750		(1,538)			(1,538)		374,212	374,212			
100135367	ARLINGTON	VA		11/13/2023	01/17/2025	1,884							1,884	1,884			
100135369	POINCIANA	FL		11/13/2023	05/17/2025	226,452		4,680			4,680		231,133	231,133			
100135371	TRAVERSE CITY	MI		11/13/2023	10/17/2025	540,510		6,093			6,093		546,604	546,604			
100135375	SUNSET BEACH	NC		11/13/2023	11/17/2025	407,506		(2,027)			(2,027)		405,479	405,479			
100135382	TWIN PEAKS	CA		11/13/2023	09/17/2025	249,259		(269)			(269)		248,990	248,990			
100135383	BEAVERTON	OR		11/13/2023	11/17/2025	413,866		2,320			2,320		416,186	416,186			
100135394	THE SEA RANCH	CA		11/13/2023	06/17/2025	541,459		(4,886)			(4,886)		536,573	536,573			
100135396	OXNARD	CA		11/13/2023	07/17/2025	564,347		(2,367)			(2,367)		561,980	561,980			
100135409	POOLER	GA		11/13/2023	03/17/2025	79,722		(415)			(415)		79,307	79,307			
100135410	INLET BEACH	FL		11/13/2023	01/17/2025	607,227		(7,225)			(7,225)		600,002	600,002			
100135411	MIDLAND	TX		11/13/2023	06/17/2025	222,365		1,001			1,001		223,366	223,366			
100135419	RICHMOND	VA		11/13/2023	10/17/2025	545,813		(3,295)			(3,295)		542,519	542,519			
100135420	DAVENPORT	FL		11/13/2023	09/17/2025	351,176		341			341		351,517	351,517			
100135426	CARY	IL		11/13/2023	06/17/2025	72,854		(7)			(7)		72,847	72,847			
100135429	MENIFEE	CA		11/13/2023	03/17/2025	61,301		(559)			(559)		60,743	60,743			
100135444	CASPER	WY		11/13/2023	05/17/2025	253,646		347			347		253,992	253,992			
100135462	COATESVILLE	PA		11/13/2023	08/17/2025	231,885		16,112			16,112		247,997	247,997			
100135515	SPOKANE	WA		11/13/2023	03/17/2025	245,931		(4,514)			(4,514)		241,417	241,417			
100135519	RANCHO CORDOVA	CA		11/13/2023	11/17/2025	278,783		(2,433)			(2,433)		276,350	276,350			
100135525	LIVINGSTON	MT		11/13/2023	09/17/2025	262,172		(1,304)			(1,304)		260,869	260,869			
100135535	MINT HILL	NC		11/13/2023	05/17/2025	294,153		287			287		294,439	294,439			
100135536	LEXINGTON	KY		11/13/2023	08/17/2025	244,729		(407)			(407)		244,322	244,322			
100135545	PEPEEKEO	HI		11/13/2023	03/17/2025	438,489		5,640			5,640		444,129	444,129			
100135549	PAYSON	AZ		11/13/2023	08/17/2025	294,411		(7,406)			(7,406)		287,005	287,005			
100135550	RICHMOND	VA		11/13/2023	05/17/2025	251,175		(809)			(809)		250,366	250,366			
100135551	FORT LAUDERDALE	FL		11/13/2023	07/17/2025	291,351		3,515			3,515		294,866	294,866			
100135553	BUDA	TX		11/13/2023	02/17/2025	92,159		418			418		92,577	92,577			
100135558	BIG BEAR CITY	CA		11/13/2023	08/17/2025	253,671		3,725			3,725		257,395	257,395			
100135562	ROUND ROCK	TX		11/13/2023	07/17/2025	396,100		4,584			4,584		400,684	400,684			
100135571	MEDFORD	MA		11/13/2023	11/17/2025	351,620		10,930			10,930		362,550	362,550			
100135590	MUKILTEO	WA		11/09/2023	09/11/2025	446,560		633			633		447,193	447,193			
100135594	WESTON	FL		11/09/2023	07/11/2025	303,900		(6,692)			(6,692)		297,208	297,208			
100135599	PACOIMA	CA		11/09/2023	10/31/2025	681,754		72	37,129		(37,057)		644,697	674,345		29,648	29,648
100135609	HOUSTON	TX		11/09/2023	10/11/2025	229,980		(2,419)			(2,419)		227,560	227,560			
100135614	KRUM	TX		11/09/2023	10/31/2025	341,382		(79)	28,503		(28,582)		312,800	325,318		12,518	12,518
100135629	PLANO	TX		11/09/2023	05/11/2025	449,303		(15,847)			(15,847)		433,456	433,456			
100135631	BRICK	NJ		11/09/2023	11/11/2025	1,261,364		16,139			16,139		1,277,503	1,277,503			
100135632	STROUDSBURG	PA		11/09/2023	01/11/2025	423,162		(13,147)			(13,147)		410,014	410,014			
100135647	MIAMI	FL		11/09/2023	11/11/2025	532,857		(3,936)			(3,936)		528,921	528,921			
100135653	MONROE TOWNSHIP	NJ		11/09/2023	10/11/2025	191,003		(2,719)			(2,719)		188,284	188,284			
100135662	BERKELEY	CA		11/09/2023	05/11/2025	1,125,383		(25,347)			(25,347)		1,100,036	1,100,036			
100135673	DAVENPORT	FL		11/09/2023	05/11/2025	328,041		(7,498)			(7,498)		320,544	320,544			
100135684	STUDIO CITY	CA		11/09/2023	01/11/2025	1,430,564		(35,630)			(35,630)		1,394,934	1,394,934			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135690	FEDERAL WAY	WA		11/09/2023	05/11/2025	681,738		(14,990)			(14,990)		666,748	666,748			
100135695	SALINAS	CA		11/09/2023	09/11/2025	575,934		3,145			3,145		579,078	579,078			
100135703	AVE MARIA	FL		11/10/2023	10/16/2025	282,685		(2,490)			(2,490)		280,195	280,195			
100135710	SURPRISE	AZ		11/10/2023	07/16/2025	279,621		(5,151)			(5,151)		274,470	274,470			
100135720	FORT WORTH	TX		11/10/2023	05/16/2025	7,257		10			10		7,267	7,267			
100135726	HOBOKEN	NJ		11/10/2023	11/04/2025	389,614		7,238			7,238		396,853	396,853			
100135728	NAPLES	FL		11/10/2023	10/16/2025	292,101		5,388			5,388		297,489	297,489			
100135729	DORAL	FL		11/10/2023	09/16/2025	269,264		(1,013)			(1,013)		268,252	268,252			
100135741	PITTSBORO	NC		11/10/2023	06/16/2025	293,223		5,447			5,447		298,671	298,671			
100135747	ANNA	TX		11/10/2023	03/16/2025	228,268		3,587			3,587		231,855	231,855			
100135750	MARICOPA	AZ		11/10/2023	11/04/2025	249,403		9,855			9,855		259,258	259,258			
100135752	ANNA	TX		11/10/2023	05/16/2025	318,447		(4,157)			(4,157)		314,289	314,289			
100135755	CHARLOTTE	NC		11/10/2023	11/04/2025	240,946		6,073			6,073		247,019	247,019			
100135762	ATLANTA	GA		11/10/2023	09/16/2025	224,632		(4,986)			(4,986)		219,646	219,646			
100135763	LYNNWOOD	WA		11/10/2023	06/16/2025	380,236		11,936			11,936		392,172	392,172			
100135771	MIDDLE ISLAND	NY		11/10/2023	05/16/2025	197,427		465			465		197,892	197,892			
100135784	MELISSA	TX		11/10/2023	09/16/2025	314,216		(2,047)			(2,047)		312,169	312,169			
100135787	COOPER CITY	FL		11/10/2023	11/04/2025	559,651		(4,024)			(4,024)		555,627	555,627			
100135797	PITTSBURGH	PA		11/10/2023	11/04/2025	209,663		(4,051)			(4,051)		205,612	205,612			
100135801	DENTON	TX		11/10/2023	01/16/2025	288,774		3,910			3,910		292,683	292,683			
100135808	YUCAIPA	CA		11/10/2023	11/04/2025	306,748		(3,560)			(3,560)		303,188	303,188			
100135811	GALLATIN	TN		11/10/2023	09/16/2025	113,353		3,541			3,541		116,893	116,893			
100135812	AURORA	CO		11/10/2023	07/16/2025	87,853		(1,204)			(1,204)		86,649	86,649			
100135814	GREENVILLE	TX		11/10/2023	10/16/2025	245,365		(3,164)			(3,164)		242,201	242,201			
100135815	GREENVILLE	TX		11/10/2023	10/16/2025	256,653		(3,304)			(3,304)		253,349	253,349			
100135830	HUNTINGTON BEACH	CA		11/10/2023	10/16/2025	1,019,216		5,961			5,961		1,025,178	1,025,178			
100135835	SIMI VALLEY	CA		11/10/2023	06/16/2025	447,664		(3,432)			(3,432)		444,232	444,232			
100135841	ELK GROVE	CA		11/10/2023	01/16/2025	376,861		(5,273)			(5,273)		371,588	371,588			
100135842	SAN JUAN CAPISTRANO	CA		11/10/2023	04/16/2025	76,411		(90)			(90)		76,320	76,320			
100135844	LEBANON	TN		11/10/2023	09/16/2025	319,407		675			675		320,082	320,082			
100135848	RENO	NV		11/10/2023	11/04/2025	351,388		(1,551)			(1,551)		349,836	349,836			
100135851	WHITTIER	CA		11/13/2023	01/09/2025	629,608		(7,627)			(7,627)		621,981	621,981			
100135852	RANCHO CUCAMONGA	CA		11/13/2023	04/09/2025	434,108		(3,068)			(3,068)		431,041	431,041			
100135855	DALLAS	TX		11/13/2023	04/09/2025	635,651		(9,198)			(9,198)		626,453	626,453			
100135856	SNOHOMISH	WA		11/13/2023	05/09/2025	611,208		(8,137)			(8,137)		603,071	603,071			
100135859	SANGER	CA		11/13/2023	10/09/2025	655,382		(9,475)			(9,475)		645,907	645,907			
100135869	BRADENTON BEACH	FL		11/13/2023	05/31/2025	372,144		(251)			(251)		371,894	335,350		(36,543)	(36,543)
100135876	FREEPORT	NY		11/13/2023	11/09/2025	231,671		(8,345)			(8,345)		223,327	223,327			
100135883	WASILLA	AK		11/13/2023	09/09/2025	294,253		(16,071)			(16,071)		278,182	278,182			
100135896	RANCHO CUCAMONGA	CA		11/13/2023	09/09/2025	1,619,491		(31,833)			(31,833)		1,587,658	1,587,658			
100135910	CHICO	CA		11/13/2023	05/09/2025	642,181		(9,815)			(9,815)		632,366	632,366			
100135913	INDIO	CA		11/13/2023	02/09/2025	273,575		(12,824)			(12,824)		260,751	260,751			
100135915	PHILADELPHIA	PA		11/13/2023	07/09/2025	278,809		(10,786)			(10,786)		268,023	268,023			
100135930	SANTA MONICA	CA		11/15/2023	03/09/2025	311,491		(14,560)			(14,560)		296,932	296,932			
100135937	MIRAMAR BEACH	FL		11/15/2023	03/31/2025	1,009,077		(240)			(240)		1,008,838	1,057,686		48,848	48,848
100135938	MIRAMAR BEACH	FL		11/15/2023	03/31/2025	1,010,013		(233)			(233)		1,009,781	1,059,838		50,058	50,058
100135941	ROME	GA		11/15/2023	07/09/2025	383,927		(14,268)			(14,268)		369,659	369,659			
100135947	OXNARD	CA		11/15/2023	01/09/2025	682,936		(11,549)			(11,549)		671,387	671,387			
100135949	MORENO VALLEY	CA		11/15/2023	04/09/2025	499,358		(15,206)			(15,206)		484,151	484,151			
100135964	BRIDGEWATER	NJ		11/16/2023	07/05/2025	510,900		2,772			2,772		513,672	513,672			
100135977	LAS VEGAS	NV		11/16/2023	06/05/2025	210,381		1,940			1,940		212,321	212,321			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135980	PERRY	IA		11/16/2023	06/05/2025	133,837		(3,591)			(3,591)		130,247	130,247			
100135981	LOMITA	CA		11/16/2023	05/05/2025	848,554		(20,554)			(20,554)		828,000	828,000			
100135989	POINCIANA	FL		11/16/2023	10/31/2025	247,760		35	27,780		(27,744)		220,016	249,096		29,080	29,080
100135992	(NORTH HILLS AREA) LOS ANGELE	CA		11/16/2023	10/31/2025	1,527,865		(202)			(202)		1,527,663	1,280,270		(247,394)	(247,394)
100135993	CHICAGO	IL		11/16/2023	09/05/2025	191,489		(5,556)			(5,556)		185,933	185,933			
100135994	PHILADELPHIA	PA		11/16/2023	04/05/2025	166,246		(5,353)			(5,353)		160,893	160,893			
100135996	PALATKA	FL		11/16/2023	04/05/2025	90,601		(4,454)			(4,454)		86,147	86,147			
100136002	SAN CARLOS	CA		11/16/2023	03/05/2025	996,874		(6,094)			(6,094)		990,780	990,780			
100136007	SPRINGFIELD	LA		11/16/2023	03/31/2025	181,878		(95)			(95)		181,783	181,700		(82)	(82)
100136014	MARRERO	LA		11/16/2023	03/31/2025	126,007		(74)			(74)		125,933	123,848		(2,085)	(2,085)
100136018	SANTA MONICA	CA		11/16/2023	10/31/2025	1,915,639		186	143,142		(142,956)		1,772,683	1,398,250		(374,433)	(374,433)
100136027	HAGERSTOWN	MD		11/16/2023	01/05/2025	139,697		(4,924)			(4,924)		134,773	134,773			
100136028	HAGERSTOWN	MD		11/16/2023	01/05/2025	139,619		(4,846)			(4,846)		134,773	134,773			
100136029	HAGERSTOWN	MD		11/16/2023	11/05/2025	275,050		(8,976)			(8,976)		266,074	266,074			
100136030	BURTONSVILLE	MD		11/16/2023	01/05/2025	648,989		(15,752)			(15,752)		633,237	633,237			
100136031	LOS ANGELES	CA		11/16/2023	11/05/2025	1,460,751		(27,917)			(27,917)		1,432,834	1,432,834			
100136033	COMPTON	CA		11/16/2023	01/05/2025	476,287		(5,366)			(5,366)		470,921	470,921			
100136037	SAN PABLO	CA		11/16/2023	06/05/2025	273,984		(1,339)			(1,339)		272,645	272,645			
100136040	NORTH CHESTERFIELD	VA		11/16/2023	04/05/2025	170,196		(675)			(675)		169,521	169,521			
100136048	FALLS CHURCH	VA		11/16/2023	07/05/2025	811,370		(9,633)			(9,633)		801,737	801,737			
100136050	WHITTIER	CA		11/16/2023	10/31/2025	585,923		65	37,763		(37,698)		548,225	583,084		34,859	34,859
100136068	SMITHFIELD	NC		11/16/2023	09/05/2025	166,621		(5,775)			(5,775)		160,847	160,847			
100136073	PANORAMA CITY	CA		11/16/2023	04/05/2025	485,489		14,511			14,511		500,000	500,000			
100136078	BOULDER CREEK	CA		12/18/2023	06/09/2025	455,648		(13,799)			(13,799)		441,849	441,849			
100136083	CLEWISTON	FL		12/18/2023	06/09/2025	163,645		(2,568)			(2,568)		161,077	161,077			
100136084	MADERA	CA		12/18/2023	06/09/2025	354,723		(3,901)			(3,901)		350,822	350,822			
100136085	MONTARA	CA		12/18/2023	04/09/2025	1,182,603		(22,603)			(22,603)		1,160,000	1,160,000			
100136089	HOUSTON	TX		12/18/2023	02/09/2025	137,686		(11,625)			(11,625)		126,060	126,060			
100136096	SALT LAKE CITY	UT		12/18/2023	05/09/2025	168,546		(9,397)			(9,397)		159,148	159,148			
100136098	NORTH LIBERTY	IA		12/18/2023	02/09/2025	346,142		(19,648)			(19,648)		326,493	326,493			
100136100	NEDERLAND	TX		12/18/2023	11/09/2025	119,344		(11,827)			(11,827)		107,517	107,517			
100136105	ABILENE	TX		12/18/2023	08/09/2025	318,162		(10,668)			(10,668)		307,494	307,494			
100136112	EWING	NJ		12/18/2023	05/09/2025	343,465		(6,000)			(6,000)		337,465	337,465			
100136115	LA VERNE	CA		12/18/2023	11/09/2025	1,089,939		(56,866)			(56,866)		1,033,074	1,033,074			
100136116	DALLAS	TX		12/18/2023	01/09/2025	883,067		(17,761)			(17,761)		865,305	865,305			
100136118	NORTHFIELD	IL		12/18/2023	02/09/2025	261,898		(14,116)			(14,116)		247,782	247,782			
100136126	WAVES	NC		12/18/2023	03/31/2025	831,608		(280)			(280)		831,328	855,562		24,234	24,234
100136131	FAYETTEVILLE	GA		12/18/2023	01/09/2025	1,139,713		(27,052)			(27,052)		1,112,661	1,112,661			
100136134	BRISTOL	CT		12/18/2023	09/09/2025	502,532		(9,473)			(9,473)		493,060	493,060			
100136144	SAN ANTONIO	TX		12/18/2023	04/09/2025	282,633		(12,228)			(12,228)		270,405	270,405			
100136155	SOUTH HAVEN	MI		12/18/2023	02/09/2025	298,616		(3,671)			(3,671)		294,945	294,945			
100136156	MARYSVILLE	WA		12/18/2023	02/09/2025	460,190		(7,035)			(7,035)		453,155	453,155			
100136157	SARASOTA	FL		12/18/2023	10/09/2025	270,359		(21,696)			(21,696)		248,664	248,664			
100136159	CASTRO VALLEY	CA		12/18/2023	06/09/2025	511,685		(14,967)			(14,967)		496,718	496,718			
100136160	NEW MILFORD	CT		12/18/2023	06/09/2025	394,742		(5,448)			(5,448)		389,293	389,293			
100136181	MONTEREY PARK	CA		12/18/2023	06/09/2025	858,613		(38,379)			(38,379)		820,234	820,234			
100136183	HERCULES	CA		12/18/2023	05/09/2025	80,373		(2,843)			(2,843)		77,530	77,530			
100136185	OAKLEY	CA		12/18/2023	11/09/2025	563,291		(5,290)			(5,290)		558,001	558,001			
100136188	ANAHEIM	CA		11/20/2023	06/09/2025	747,707		(12,651)			(12,651)		735,056	735,056			
100136194	PARKER	CO		11/20/2023	01/17/2025	271,497		2,197			2,197		273,694	273,694			
100136205	ELK GROVE	CA		11/20/2023	06/17/2025	470,691		3,479			3,479		474,170	474,170			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136219	PLEASANT GROVE	UT		11/20/2023	06/17/2025	378,728		7,676			7,676		386,404	386,404			
100136226	ARNOLD	CA		11/20/2023	02/17/2025	472,736		(465)			(465)		472,271	472,271			
100136228	PALM DESERT	CA		11/20/2023	04/17/2025	424,988		2,382			2,382		427,371	427,371			
100136229	DUARTE	CA		11/20/2023	09/17/2025	593,328		(14,020)			(14,020)		579,308	579,308			
100136230	KENT	WA		11/20/2023	11/17/2025	454,441		(669)			(669)		453,772	453,772			
100136234	FALCON HEIGHTS	MN		11/20/2023	10/17/2025	287,854		1,985			1,985		289,839	289,839			
100136256	RICHMOND	VA		11/20/2023	05/17/2025	207,644		810			810		208,454	208,454			
100136259	PORTSMOUTH	VA		11/20/2023	06/17/2025	230,579		3,061			3,061		233,640	233,640			
100136265	DALLAS	TX		11/20/2023	11/17/2025	517,367		3,005			3,005		520,372	520,372			
100136266	PIGEON FORGE	TN		11/20/2023	07/17/2025	437,982		2,759			2,759		440,740	440,740			
100136267	CRESTED BUTTE	CO		11/20/2023	01/17/2025	584,677		8,175			8,175		592,851	592,851			
100136269	RICHMOND	VA		11/20/2023	04/17/2025	244,463		726			726		245,188	245,188			
100136284	WOODSTOCK	GA		11/20/2023	07/17/2025	290,801		309			309		291,110	291,110			
100136287	BEND	OR		11/20/2023	11/17/2025	621,673		(489)			(489)		621,184	621,184			
100136290	MCLEAN	VA		11/20/2023	10/17/2025	400,614		1,965			1,965		402,579	402,579			
100136296	LAS VEGAS	NV		11/20/2023	09/17/2025	272,022		8,273			8,273		280,295	280,295			
100136299	LADY LAKE	FL		11/20/2023	11/17/2025	205,483		(1,261)			(1,261)		204,222	204,222			
100136317	BOYNTON BEACH	FL		11/20/2023	02/17/2025	216,187		4,580			4,580		220,766	220,766			
100136322	LOVELAND	CO		11/20/2023	11/17/2025	236,300		(2,474)			(2,474)		233,826	233,826			
100136353	COTTAGE GROVE	MN		11/20/2023	10/17/2025	106,410		(1,538)			(1,538)		104,872	104,872			
100136379	MELISSA	TX		11/20/2023	09/17/2025	119,632		1,036			1,036		120,668	120,668			
100136386	OAK ISLAND	NC		11/20/2023	11/17/2025	718,413		489			489		718,903	718,903			
100136398	COLTEWAH	TN		11/20/2023	09/17/2025	284,585		4,187			4,187		288,772	288,772			
100136403	JACKSONVILLE BEACH	FL		11/20/2023	04/17/2025	685,455		(1,877)			(1,877)		683,578	683,578			
100136406	FLAGSTAFF	AZ		11/20/2023	10/17/2025	471,075		3,577			3,577		474,652	474,652			
100136414	CHATHAM	NJ		11/20/2023	05/17/2025	536,329		3,591			3,591		539,919	539,919			
100136420	KATY	TX		11/20/2023	02/17/2025	168,991		1,004			1,004		169,995	169,995			
100136430	PORT ORCHARD	WA		11/20/2023	04/17/2025	410,124		4,953			4,953		415,077	415,077			
100136453	PUYALLUP	WA		11/20/2023	06/17/2025	455,567		4,286			4,286		459,853	459,853			
100136481	NEWBERRY	FL		11/20/2023	07/17/2025	264,204		1,664			1,664		265,868	265,868			
100136486	ABILENE	TX		11/20/2023	06/17/2025	218,485		22,510			22,510		240,995	240,995			
100136500	ROSEVILLE	CA		11/20/2023	09/17/2025	456,364		132			132		456,496	456,496			
100136507	GEORGETOWN	SC		11/20/2023	08/17/2025	318,730		2,392			2,392		321,122	321,122			
100136511	GIDDINGS	TX		11/20/2023	04/17/2025	473,220		6,819			6,819		480,038	480,038			
100136527	WINDERMERE	FL		11/20/2023	02/17/2025	295,523		7,411			7,411		302,934	302,934			
100136530	SURPRISE	AZ		11/20/2023	07/17/2025	325,272		13,279			13,279		338,551	338,551			
100136534	SAVANNAH	GA		11/20/2023	10/17/2025	536,022		2,370			2,370		538,392	538,392			
100136539	NAPERVILLE	IL		11/20/2023	07/17/2025	537,525		19,721			19,721		557,246	557,246			
100136540	MYRTLE BEACH	SC		11/20/2023	03/17/2025	278,054		(870)			(870)		277,184	277,184			
100136546	CAPE CHARLES	VA		11/20/2023	01/17/2025	106,856		1,171			1,171		108,027	108,027			
100136550	DALLAS	TX		11/20/2023	05/17/2025	130,495		860			860		131,355	131,355			
100136554	VERO BEACH	FL		11/20/2023	10/17/2025	321,238		(2,099)			(2,099)		319,138	319,138			
100136559	HOUSTON	TX		11/20/2023	03/17/2025	516,879		3,513			3,513		520,392	520,392			
100136564	SIMI VALLEY	CA		11/22/2023	02/05/2025	1,208,124		(16,310)			(16,310)		1,191,815	1,191,815			
100136565	LOS ANGELES	CA		11/22/2023	04/30/2025	1,455,220							1,455,220	1,011,397		(443,823)	(443,823)
100136566	COLUMBIA	MD		11/22/2023	07/05/2025	367,346		(4,794)			(4,794)		362,551	362,551			
100136567	SAN BERNARDINO	CA		11/22/2023	09/05/2025	417,380		(12,143)			(12,143)		405,237	405,237			
100136570	LAS VEGAS	NV		11/22/2023	01/05/2025	366,211		(7,640)			(7,640)		358,571	358,571			
100136574	VALLEJO	CA		11/22/2023	11/05/2025	775,556		(2,510)			(2,510)		773,046	773,046			
100136575	ROYAL PALM BEACH	FL		11/22/2023	09/05/2025	484,190		(8,201)			(8,201)		475,989	475,989			
100136587	UPPER MARLBORO	MD		11/22/2023	05/05/2025	393,579		3,733			3,733		397,312	397,312			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136590	AURORA	CO		11/22/2023	03/05/2025	540,886		(12,710)			(12,710)		528,176	528,176			
100136594	BOZEMAN	MT		11/22/2023	06/05/2025	1,316,209		(22,779)			(22,779)		1,293,430	1,293,430			
100136599	FONTANA	CA		11/22/2023	09/05/2025	378,620		(8,301)			(8,301)		370,319	370,319			
100136600	LAUREL	MT		11/22/2023	06/05/2025	556,462		(23,231)			(23,231)		533,230	533,230			
100136608	CAPE CORAL	FL		11/22/2023	03/31/2025	385,804		(119)			(119)		385,685	403,017		17,331	17,331
100136611	HOUSTON	TX		11/22/2023	03/31/2025	164,569		(47)			(47)		164,522	168,031		3,509	3,509
100136615	LOS ANGELES	CA		11/22/2023	08/05/2025	1,152,875		(27,875)			(27,875)		1,125,000	1,125,000			
100136616	CHICAGO	IL		11/22/2023	03/31/2025	561,809		(157)			(157)		561,652	577,228		15,577	15,577
100136618	SAN BERNARDINO	CA		11/22/2023	04/05/2025	334,299		(13,710)			(13,710)		320,588	320,588			
100136621	WHITTIER	CA		11/22/2023	06/05/2025	270,750		(6,186)			(6,186)		264,563	264,563			
100136623	ARLINGTON	TX		11/22/2023	09/05/2025	227,867		1,369			1,369		229,237	229,237			
100136628	PASADENA	CA		11/22/2023	04/30/2025	1,010,781							1,010,781	869,664		(141,117)	(141,117)
100136630	SIMI VALLEY	CA		11/22/2023	04/05/2025	597,975		(9,971)			(9,971)		588,004	588,004			
100136634	COLLINGSWOOD	NJ		11/22/2023	10/05/2025	220,807		(9,205)			(9,205)		211,602	211,602			
100136643	FOUNTAIN	CO		11/22/2023	08/05/2025	295,505		(16,750)			(16,750)		278,754	278,754			
100136649	ANAHEIM	CA		01/25/2024	04/10/2025	204,596		(976)			(976)		203,620	203,620			
100136651	HUNTINGTON BEACH	CA		01/25/2024	01/10/2025	518,332		(2,466)			(2,466)		515,867	515,867			
100136653	BARTLETT	TN		01/25/2024	09/10/2025	358,063		(11,577)			(11,577)		346,486	346,486			
100136679	STUART	FL		01/25/2024	10/31/2025	3,005,315		(58)	737,101		(737,159)		2,268,156	3,057,578		789,422	789,422
100136693	LOS ANGELES	CA		01/25/2024	05/10/2025	458,562		(7,087)			(7,087)		451,475	451,475			
100136705	PALM BAY	FL		01/25/2024	10/10/2025	154,954		(5,914)			(5,914)		149,040	149,040			
100136719	MODESTO	CA		01/25/2024	07/10/2025	93,555		(682)			(682)		92,873	92,873			
100136720	SAINT CLOUD	FL		01/25/2024	06/10/2025	327,352		(10,227)			(10,227)		317,125	317,125			
100136724	LILBURN	GA		11/27/2023	05/09/2025	344,928		(10,052)			(10,052)		334,876	334,876			
100136748	DETROIT	MI		11/27/2023	04/30/2025	157,241							157,241	167,219		9,978	9,978
100136750	KANSAS CITY	KS		11/27/2023	03/09/2025	173,463		(5,367)			(5,367)		168,096	168,096			
100136774	BROOKHAVEN	PA		11/27/2023	08/09/2025	33,927		(431)			(431)		33,496	33,496			
100136797	INDIANAPOLIS	IN		11/27/2023	08/09/2025	115,966		1,320	3,941		(2,620)		113,345	113,345			
100136811	WOODBOURNE	NY		11/27/2023	10/31/2025	226,900		(257)	20,869		(21,127)		205,774	224,100		18,326	18,326
100136814	PITTSBURGH	PA		11/27/2023	01/09/2025	99,974		(3,058)			(3,058)		96,915	96,915			
100136815	PITTSBURGH	PA		11/27/2023	01/09/2025	122,407		(3,229)			(3,229)		119,178	119,178			
100136833	LUMBERTON	NJ		11/27/2023	11/09/2025	122,914		(2,321)			(2,321)		120,592	120,592			
100136850	ANNA	TX		11/27/2023	11/04/2025	313,132		(903)			(903)		312,228	312,228			
100136853	FRAMINGHAM	MA		11/27/2023	05/16/2025	211,009		770			770		211,779	211,779			
100136859	LEOMINSTER	MA		11/27/2023	05/16/2025	250,054		(2,195)			(2,195)		247,859	247,859			
100136860	WINTER SPRINGS	FL		11/27/2023	11/04/2025	285,101		587			587		285,689	285,689			
100136861	GEORGETOWN	TX		11/27/2023	05/16/2025	73,894		235			235		74,129	74,129			
100136869	DORAL	FL		11/27/2023	10/16/2025	238,373		954			954		239,327	239,327			
100136872	COEUR D ALENE	ID		11/27/2023	09/16/2025	238,258		(2,599)			(2,599)		235,660	235,660			
100136877	ROSEVILLE	CA		11/27/2023	11/04/2025	406,173		21,034			21,034		427,207	427,207			
100136879	RYE	NH		11/27/2023	11/04/2025	704,626		13,985			13,985		718,611	718,611			
100136888	ATLANTA	GA		11/27/2023	08/16/2025	357,908		(1,444)			(1,444)		356,464	356,464			
100136894	LAKEWOOD	CO		11/27/2023	02/16/2025	477,782		10,712			10,712		488,494	488,494			
100136898	AVONDALE	AZ		11/27/2023	07/16/2025	233,202		8,766			8,766		241,968	241,968			
100136900	LAVALLETTE	NJ		11/27/2023	06/16/2025	347,879		(4,957)			(4,957)		342,922	342,922			
100136913	ESPARTO	CA		11/28/2023	03/09/2025	300,992		(5,068)			(5,068)		295,925	295,925			
100136924	LOS ANGELES	CA		11/28/2023	06/09/2025	369,735		(6,872)			(6,872)		362,863	362,863			
100136932	WATERTOWN	MA		11/28/2023	01/17/2025	732,217		(3,358)			(3,358)		728,859	728,859			
100136955	SEATTLE	WA		11/28/2023	06/17/2025	902,297		17,928			17,928		920,225	920,225			
100136973	SUGAR LAND	TX		11/28/2023	09/17/2025	218,413		2,125			2,125		220,537	220,537			
100136974	ROSLYN	WA		11/28/2023	06/17/2025	328,064		(4,472)			(4,472)		323,591	323,591			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136976	HAMPSTEAD	NC		11/28/2023	05/17/2025	232,624		(183)			(183)		232,441	232,441			
100136988	SAINT LOUIS	MO		11/28/2023	07/17/2025	318,497		(3,611)			(3,611)		314,886	314,886			
100136993	OCALA	FL		11/28/2023	02/17/2025	234,791		(4,647)			(4,647)		230,144	230,144			
100136995	AUSTIN	TX		11/28/2023	06/17/2025	404,101		8,157			8,157		412,258	412,258			
100137037	RESTON	VA		11/28/2023	04/17/2025	261,803		1,988			1,988		263,791	263,791			
100137038	VICTORVILLE	CA		11/28/2023	08/17/2025	359,045		6,034			6,034		365,079	365,079			
100137047	LENOIR CITY	TN		11/28/2023	06/17/2025	293,011		575			575		293,585	293,585			
100137055	CHELMSFORD	MA		11/28/2023	08/17/2025	278,834		629			629		279,463	279,463			
100137063	GALVESTON	TX		11/28/2023	11/17/2025	310,929		(2,118)			(2,118)		308,811	308,811			
100137065	FORESTHILL	CA		11/28/2023	09/17/2025	355,382		1,468			1,468		356,851	356,851			
100137070	CAPITOLA	CA		11/28/2023	11/17/2025	503,579		(5,324)			(5,324)		498,256	498,256			
100137077	LITCHFIELD PARK	AZ		11/28/2023	06/17/2025	404,674		3,919			3,919		408,593	408,593			
100137080	LINDON	UT		11/28/2023	05/17/2025	354,619		(9,168)			(9,168)		345,452	345,452			
100137082	APEX	NC		11/28/2023	08/17/2025	270,613		3,075			3,075		273,688	273,688			
100137087	POCONO LAKE	PA		11/28/2023	11/17/2025	400,512		196			196		400,708	400,708			
100137095	LANTANA	TX		11/28/2023	07/17/2025	453,226		(1,328)			(1,328)		451,898	451,898			
100137102	MINERAL BLUFF	GA		11/28/2023	07/17/2025	406,665		(310)			(310)		406,355	406,355			
100137120	PLANTATION	FL		11/28/2023	10/31/2025	1,953,744		(84)	213,901		(213,985)		1,739,759	2,030,150		290,391	290,391
100137123	CASTRO VALLEY	CA		11/28/2023	06/11/2025	876,801		(2,786)			(2,786)		874,015	874,015			
100137132	LUNENBURG	MA		11/28/2023	11/11/2025	239,330		(7,846)			(7,846)		231,484	231,484			
100137139	BULLHEAD CITY	AZ		11/28/2023	02/11/2025	187,522		(8,862)			(8,862)		178,660	178,660			
100137142	SALEM	NJ		11/28/2023	06/11/2025	104,996		(4,462)			(4,462)		100,534	100,534			
100137144	PARRISH	FL		11/28/2023	01/11/2025	518,438		(3,102)			(3,102)		515,336	515,336			
100137151	FRISCO	TX		11/28/2023	05/11/2025	719,795		(21,160)			(21,160)		698,635	698,635			
100137155	STOCKTON	CA		11/28/2023	07/11/2025	475,035		5,326			5,326		480,361	480,361			
100137160	FONTANA	CA		11/28/2023	01/11/2025	631,768		(26,892)			(26,892)		604,876	604,876			
100137161	FORNEY	TX		11/28/2023	01/11/2025	318,533		(14,483)			(14,483)		304,051	304,051			
100137165	WHITEWRIGHT	TX		11/28/2023	06/11/2025	699,764		(23,258)			(23,258)		676,506	676,506			
100137166	OLATHE	KS		11/28/2023	02/11/2025	436,666		(17,972)			(17,972)		418,695	418,695			
100137176	NEW BEDFORD	MA		11/28/2023	10/11/2025	398,122		(9,994)			(9,994)		388,129	388,129			
100137189	BEAR	DE		11/28/2023	04/11/2025	422,848		(13,099)			(13,099)		409,749	409,749			
100137191	HAYWARD	CA		11/28/2023	08/11/2025	663,597		(23,597)			(23,597)		640,000	640,000			
100137192	NEWBERRY	FL		11/28/2023	10/11/2025	1,339,784		(21,063)			(21,063)		1,318,721	1,318,721			
100137194	ATLANTA	GA		11/28/2023	10/31/2025	288,494		(1)	18,958		(18,959)		269,534	207,146		(62,388)	(62,388)
100137195	AVON LAKE	OH		11/28/2023	04/11/2025	386,558		(14,490)			(14,490)		372,069	372,069			
100137200	PONCHA SPRINGS	CO		11/28/2023	05/11/2025	320,866		1,351			1,351		322,217	322,217			
100137202	DULUTH	GA		11/28/2023	08/11/2025	260,089		(11,979)			(11,979)		248,110	248,110			
100137203	HANOVER	MD		11/28/2023	01/11/2025	505,475		(16,436)			(16,436)		489,039	489,039			
100137215	LAKELAND	FL		11/28/2023	09/11/2025	248,056		(10,587)			(10,587)		237,469	237,469			
100137217	SEATTLE	WA		11/28/2023	02/11/2025	649,582		(18,716)			(18,716)		630,866	630,866			
100137227	PANAMA CITY BEACH	FL		11/29/2023	09/09/2025	410,794		(2,500)			(2,500)		408,294	408,294			
100137228	SANTA MARIA	CA		11/29/2023	05/09/2025	302,297		(4,741)			(4,741)		297,555	297,555			
100137234	CANDLER	NC		11/29/2023	07/09/2025	312,242		(4,908)			(4,908)		307,334	307,334			
100137235	WINTER PARK	CO		11/29/2023	01/09/2025	297,831		(9,216)			(9,216)		288,614	288,614			
100137242	LONGBOAT KEY	FL		11/29/2023	05/09/2025	875,964		(10,621)			(10,621)		865,343	865,343			
100137261	NETHERLANDS	NLD		11/28/2023	06/20/2025	673,205						40,884	714,090	749,092	35,003		35,003
100137272	NETHERLANDS	NLD		11/28/2023	02/20/2025	139,820						8,491	148,311	141,734	(6,577)		(6,577)
100137276	NETHERLANDS	NLD		11/28/2023	01/21/2025	318,478						19,341	337,819	320,357	(17,463)		(17,463)
100137286	NETHERLANDS	NLD		11/28/2023	11/20/2025	37,417						2,272	39,689	41,510	1,821		1,821
100137294	UNITED KINGDOM	GBR		11/28/2023	01/21/2025	960,320						13,345	973,665	946,581	(27,084)		(27,084)
100137300	MIAMI	FL		12/01/2023	09/09/2025	509,744		(11,803)			(11,803)		497,941	497,941			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137301	KITTY HAWK	NC		12/01/2023	10/31/2025	629,172		7	16,726		(16,718)		612,454	640,973		28,519	28,519
100137303	NEW YORK	NY		12/01/2023	10/09/2025	2,191,927		(44,909)			(44,909)		2,147,017	2,147,017			
100137304	CATHEDRAL CITY	CA		12/01/2023	06/09/2025	219,048		(2,150)			(2,150)		216,898	216,898			
100137307	CATHEDRAL CITY	CA		12/01/2023	04/09/2025	215,085		815			815		215,900	215,900			
100137313	JERICHO	NY		12/01/2023	04/09/2025	1,051,935		(19,116)			(19,116)		1,032,819	1,032,819			
100137316	ISLIP TERRACE	NY		12/01/2023	03/09/2025	257,281		(6,791)			(6,791)		250,491	250,491			
100137326	WEBSTER	MA		12/01/2023	09/09/2025	344,519		(5,128)			(5,128)		339,391	339,391			
100137331	HUNTINGTON BEACH	CA		12/01/2023	06/09/2025	1,707,343		(18,960)			(18,960)		1,688,383	1,688,383			
100137343	AUSTIN	TX		12/01/2023	10/09/2025	329,264		(10,426)			(10,426)		318,838	318,838			
100137346	SEATTLE	WA		12/01/2023	10/09/2025	1,271,250		(36,914)			(36,914)		1,234,336	1,234,336			
100137354	LYNN HAVEN	FL		12/01/2023	02/09/2025	401,934		(12,087)			(12,087)		389,846	389,846			
100137371	CAMDEN	NJ		12/01/2023	02/09/2025	131,360		(6,269)			(6,269)		125,091	125,091			
100137372	ONEONTA	NY		12/01/2023	03/31/2025	85,194		(48)			(48)		85,146	85,272		126	126
100137376	OCEAN VIEW	DE		12/05/2023	05/05/2025	338,825		(1,356)			(1,356)		337,469	337,469			
100137378	SILVERADO	CA		12/05/2023	05/05/2025	1,645,651		(21,438)			(21,438)		1,624,213	1,624,213			
100137380	BURLINGAME	CA		12/05/2023	06/05/2025	1,843,318		(19,617)			(19,617)		1,823,701	1,823,701			
100137387	MIAMI	FL		12/05/2023	05/05/2025	1,452,719		(21,598)			(21,598)		1,431,120	1,431,120			
100137388	BOCA RATON	FL		12/05/2023	02/05/2025	676,192		(4,360)			(4,360)		671,832	671,832			
100137389	VILLA RICA	GA		12/05/2023	10/31/2025	603,129		18	85,955		(85,937)		517,192	608,237		91,045	91,045
100137399	SEATTLE	WA		01/11/2024	01/09/2025	548,173		(17,491)			(17,491)		530,683	530,683			
100137407	WINTER HAVEN	FL		01/11/2024	03/31/2025	441,980		(106)			(106)		441,874	459,517		17,643	17,643
100137408	BOCA RATON	FL		01/11/2024	04/09/2025	1,341,735		(5,418)			(5,418)		1,336,316	1,336,316			
100137410	CHANDLER	AZ		01/11/2024	02/09/2025	750,237		(5,287)			(5,287)		744,950	744,950			
100137415	DADEVILLE	AL		01/11/2024	03/31/2025	604,303		(112)			(112)		604,191	647,724		43,533	43,533
100137428	KAMUELA	HI		01/11/2024	05/09/2025	988,036		(24,408)			(24,408)		963,628	963,628			
100137433	CHINO HILLS	CA		01/11/2024	04/09/2025	764,895		(12,731)			(12,731)		752,164	752,164			
100137438	LOS ANGELES (TARZANA AREA)	CA		01/11/2024	08/09/2025	1,906,690		(118,809)			(118,809)		1,787,881	1,787,881			
100137447	PENN VALLEY	CA		01/11/2024	05/09/2025	304,940		(4,195)			(4,195)		300,744	300,744			
100137448	NORTHBROOK	IL		01/11/2024	09/09/2025	886,393		120,074	138,134		(18,059)		868,333	868,333			
100137449	PARKLAND	FL		01/11/2024	01/09/2025	1,047,519		(13,598)			(13,598)		1,033,921	1,033,921			
100137452	HOLLYWOOD	FL		01/11/2024	11/09/2025	492,665		(25,835)			(25,835)		466,830	466,830			
100137453	MIDDLETOWN	CT		01/11/2024	10/09/2025	138,898		(9,991)			(9,991)		128,907	128,907			
100137455	PROVO	UT		01/11/2024	10/31/2025	722,751			62,866		(62,866)		659,885	629,000		(30,885)	(30,885)
100137458	STUART	FL		01/11/2024	03/31/2025	639,340		(189)			(189)		639,151	661,989		22,838	22,838
100137460	PFLUGERVILLE	TX		01/11/2024	01/09/2025	293,917		(10,986)			(10,986)		282,931	282,931			
100137467	LOS ANGELES	CA		01/11/2024	01/09/2025	670,544		(9,314)			(9,314)		661,231	661,231			
100137469	MIAMI	FL		01/11/2024	07/09/2025	1,039,786		(24,786)			(24,786)		1,015,000	1,015,000			
100137470	LOS ANGELES	CA		01/11/2024	04/09/2025	1,061,884		(48,752)			(48,752)		1,013,132	1,013,132			
100137473	LONG BEACH	CA		01/11/2024	04/30/2025	254,695		(45)			(45)		254,650	254,793		142	142
100137474	WALNUT CREEK	CA		01/11/2024	11/09/2025	216,869		(7,789)			(7,789)		209,081	209,081			
100137481	ESCONDIDO	CA		01/11/2024	03/09/2025	1,058,877		(27,217)			(27,217)		1,031,660	1,031,660			
100137482	SCOTTSDALE	AZ		01/11/2024	11/09/2025	592,517		(15,017)			(15,017)		577,500	577,500			
100137485	LAHAINA	HI		01/11/2024	02/09/2025	1,977,180		(68,561)			(68,561)		1,908,619	1,908,619			
100137488	MANCHESTER	CT		01/11/2024	10/09/2025	317,828		(2,316)			(2,316)		315,512	315,512			
100137498	LAKEWAY	TX		01/11/2024	09/09/2025	156,674		(7,634)			(7,634)		149,040	149,040			
100137499	STATESVILLE	NC		01/11/2024	08/09/2025	260,198		(21,910)			(21,910)		238,288	238,288			
100137513	TAMPA	FL		01/11/2024	02/09/2025	616,441		(18,470)			(18,470)		597,970	597,970			
100137522	ARVADA	CO		12/08/2023	04/17/2025	438,512		(9,006)			(9,006)		429,506	429,506			
100137523	SHAKOPEE	MN		12/08/2023	03/17/2025	164,037		(2,522)			(2,522)		161,516	161,516			
100137534	HOUSTON	TX		12/08/2023	03/17/2025	244,162		6,570			6,570		250,732	250,732			
100137536	TUKWILA	WA		12/08/2023	08/17/2025	624,791		(12,244)			(12,244)		612,547	612,547			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137554	RANCHO MISSION VIEJO	CA		12/08/2023	04/17/2025	188,257		1,446			1,446		189,703	189,703			
100137563	BROWNSVILLE	TX		12/08/2023	02/17/2025	298,268		(6,258)			(6,258)		292,010	292,010			
100137567	COLUMBUS	OH		12/08/2023	11/17/2025	229,597		653			653		230,250	230,250			
100137573	ROUND ROCK	TX		12/08/2023	05/17/2025	264,266		(2,105)			(2,105)		262,161	262,161			
100137584	GLASSBORO	NJ		12/08/2023	11/17/2025	66,400		(924)			(924)		65,476	65,476			
100137586	CLEVELAND	OH		12/08/2023	10/17/2025	227,852		(2,947)			(2,947)		224,905	224,905			
100137592	PORTSMOUTH	VA		12/08/2023	10/17/2025	281,955		(6,716)			(6,716)		275,239	275,239			
100137593	LAS VEGAS	NV		12/08/2023	10/17/2025	454,891		(9,302)			(9,302)		445,589	445,589			
100137604	AUSTIN	TX		12/08/2023	05/17/2025	285,001		(5,506)			(5,506)		279,495	279,495			
100137613	CLIFTON	NJ		12/08/2023	08/17/2025	235,622		(1,446)			(1,446)		234,177	234,177			
100137622	MARYSVILLE	WA		12/08/2023	06/17/2025	487,195		(7,147)			(7,147)		480,048	480,048			
100137632	RALEIGH	NC		12/08/2023	06/17/2025	320,592		3,457			3,457		324,049	324,049			
100137641	HENDERSONVILLE	NC		12/08/2023	07/17/2025	211,918		(2,609)			(2,609)		209,309	209,309			
100137653	BOSTON	MA		12/08/2023	10/17/2025	631,826		(8,535)			(8,535)		623,291	623,291			
100137657	GLEN ALLEN	VA		12/08/2023	08/17/2025	300,103		(5,115)			(5,115)		294,988	294,988			
100137658	TUCSON	AZ		12/08/2023	05/17/2025	244,278		(2,720)			(2,720)		241,557	241,557			
100137678	GAINESVILLE	GA		12/08/2023	11/17/2025	293,567		(7,191)			(7,191)		286,377	286,377			
100137685	PORTLAND	ME		12/08/2023	07/17/2025	274,791		(6,004)			(6,004)		268,787	268,787			
100137694	LOGANVILLE	GA		12/08/2023	01/17/2025	144,272		4,073			4,073		148,345	148,345			
100137700	MELISSA	TX		12/08/2023	05/17/2025	234,332		(3,258)			(3,258)		231,074	231,074			
100137712	SAN FRANCISCO	CA		12/08/2023	05/17/2025	478,983		(10,334)			(10,334)		468,649	468,649			
100137718	APEX	NC		12/08/2023	06/17/2025	288,514		167			167		288,681	288,681			
100137744	MIDLAND	TX		12/08/2023	04/17/2025	208,993		772			772		209,764	209,764			
100137755	LAKEHURST	NJ		12/08/2023	11/17/2025	219,932		2,288			2,288		222,220	222,220			
100137761	FRANKLIN	TN		12/08/2023	09/17/2025	233,629		(1,553)			(1,553)		232,077	232,077			
100137768	MOUNTAIN GREEN	UT		12/08/2023	11/17/2025	390,107		3,234			3,234		393,340	393,340			
100137770	GYPSUM	CO		12/08/2023	10/17/2025	791,240		14,999			14,999		806,240	806,240			
100137771	GLEN ALLEN	VA		12/08/2023	04/17/2025	287,798		(4,853)			(4,853)		282,945	282,945			
100137774	CHICAGO	IL		12/08/2023	05/17/2025	458,272		(7,952)			(7,952)		450,320	450,320			
100137790	POMPANO BEACH	FL		12/08/2023	01/17/2025	504,448		(6,153)			(6,153)		498,294	498,294			
100137808	NAPERVILLE	IL		12/08/2023	05/06/2025	678,615		(8,123)			(8,123)		670,491	670,491			
100137815	RANCHO MISSION VIEJO AREA	CA		12/08/2023	11/06/2025	600,822		(1,092)			(1,092)		599,730	599,730			
100137817	WAUKEGAN	IL		12/08/2023	05/06/2025	228,962		10,405			10,405		239,367	239,367			
100137837	WESLEY CHAPEL	FL		12/08/2023	10/31/2025	249,862		(5)	19,364		(19,368)		230,494	248,232		17,738	17,738
100137839	LITTLE ELM	TX		12/08/2023	10/06/2025	417,600		(8,715)			(8,715)		408,885	408,885			
100137845	EL PASO	TX		12/08/2023	06/06/2025	113,739		(5,876)			(5,876)		107,864	107,864			
100137846	HIGHLAND	CA		12/08/2023	10/06/2025	567,851		(12,869)			(12,869)		554,982	554,982			
100137847	SAN JOSE	CA		12/08/2023	11/06/2025	545,723		(1,832)			(1,832)		543,890	543,890			
100137849	SAN JOSE	CA		12/08/2023	08/06/2025	1,055,493		(6,893)			(6,893)		1,048,600	1,048,600			
100137851	(TUJUNGA AREA) LOS ANGELES	CA		12/08/2023	09/06/2025	581,858		(23,201)			(23,201)		558,657	558,657			
100137863	VERO BEACH	FL		12/08/2023	07/10/2025	689,963		14,904			14,904		704,867	704,867			
100137865	STEVENSVILLE	MT		12/08/2023	11/11/2025	476,806		(10,740)			(10,740)		466,066	466,066			
100137881	OAKLAND	CA		12/08/2023	04/11/2025	442,773		2,512			2,512		445,285	445,285			
100137882	MORGANTON	GA		12/08/2023	10/31/2025	508,374		(2)	39,097		(39,099)		469,275	402,591		(66,684)	(66,684)
100137884	INDIAN WELLS	CA		12/08/2023	05/11/2025	839,678		(32,678)			(32,678)		807,000	807,000			
100137890	TULSA	OK		12/08/2023	07/11/2025	422,687		(2,143)			(2,143)		420,545	420,545			
100137895	CYPRESS	CA		12/08/2023	04/11/2025	693,956		(17,884)			(17,884)		676,072	676,072			
100137900	METHUEN	MA		12/08/2023	06/11/2025	290,107		(11,705)			(11,705)		278,402	278,402			
100137903	RMV	CA		12/08/2023	03/11/2025	348,029		1,951			1,951		349,979	349,979			
100137906	HOUSTON	TX		12/08/2023	09/11/2025	695,590		(10,192)			(10,192)		685,398	685,398			
100137911	SPRING HILL	TN		12/12/2023	10/31/2025	774,865		1	3,502		(3,501)		771,364	807,670		36,306	36,306

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137913	DORAL	FL		12/12/2023	01/09/2025	1,216,872		(20,860)			(20,860)		1,196,012	1,196,012			
100137920	OAKHURST	CA		12/13/2023	05/17/2025	716,145		3,316			3,316		719,461	719,461			
100137924	FORT LAUDERDALE	FL		12/13/2023	05/17/2025	349,323		(275)			(275)		349,048	349,048			
100137932	SPRING	TX		12/13/2023	09/17/2025	243,350		(1,704)			(1,704)		241,646	241,646			
100137960	WESTBROOK	ME		12/13/2023	09/17/2025	402,675		(1,143)			(1,143)		401,532	401,532			
100137966	DAYTONA BEACH	FL		12/13/2023	07/17/2025	575,855		10,635			10,635		586,490	586,490			
100137971	OMAHA	NE		12/13/2023	09/17/2025	191,948		(1,986)			(1,986)		189,962	189,962			
100137982	LEVITTOWN	PA		12/13/2023	09/17/2025	194,488		3,332			3,332		197,820	197,820			
100138006	LAKEVILLE	MN		12/13/2023	10/17/2025	330,317		(6,726)			(6,726)		323,591	323,591			
100138007	ELIZABETH	NJ		12/13/2023	05/17/2025	482,994		424			424		483,418	483,418			
100138016	SOUTH GATE	CA		12/13/2023	04/05/2025	636,665		(10,417)			(10,417)		626,249	626,249			
100138017	TAMPA	FL		12/13/2023	05/31/2025	197,450		(73)			(73)		197,377	192,821		(4,556)	(4,556)
100138030	NEW ORLEANS	LA		12/13/2023	03/05/2025	225,965		(12,460)			(12,460)		213,505	213,505			
100138032	SLIDELL	LA		12/13/2023	03/31/2025	270,856		(79)			(79)		270,777	276,240		5,463	5,463
100138033	CORONA	CA		12/13/2023	09/05/2025	761,050		(14,375)			(14,375)		746,675	746,675			
100138042	RIALTO	CA		12/13/2023	11/05/2025	406,211		(3,374)			(3,374)		402,837	402,837			
100138043	NEW ORLEANS	LA		12/13/2023	05/31/2025	192,718		(117)			(117)		192,601	184,761		(7,840)	(7,840)
100138050	LOS ANGELES	CA		12/13/2023	07/05/2025	728,992		(11,949)			(11,949)		717,042	717,042			
100138055	ALLEN	TX		12/13/2023	02/05/2025	154,675		(6,092)			(6,092)		148,584	148,584			
100138057	ARLINGTON	TX		12/13/2023	10/05/2025	205,012		3,304			3,304		208,316	208,316			
100138062	ROSAMOND	CA		12/13/2023	01/05/2025	318,494		(2,249)			(2,249)		316,244	316,244			
100138071	TAMPA	FL		12/13/2023	07/05/2025	934,882		11,172			11,172		946,054	946,054			
100138084	MISSION VIEJO	CA		12/13/2023	09/05/2025	1,066,947		(18,296)			(18,296)		1,048,651	1,048,651			
100138085	CHATSWORTH	CA		12/13/2023	04/05/2025	1,236,463		(31,640)			(31,640)		1,204,823	1,204,823			
100138086	BALTIMORE	MD		12/13/2023	08/05/2025	132,425		2,869			2,869		135,294	135,294			
100138103	KISSIMMEE	FL		12/14/2023	03/06/2025	224,585		(1,468)			(1,468)		223,116	223,116			
100138111	AURORA	CO		12/14/2023	08/06/2025	257,895		(1,102)			(1,102)		256,793	256,793			
100138117	LEANDER	TX		12/14/2023	02/06/2025	320,488		(2,169)			(2,169)		318,319	318,319			
100138119	PANORAMA CITY AREA	CA		12/14/2023	06/06/2025	345,471		(9,252)			(9,252)		336,219	336,219			
100138122	HOLLYWOOD	FL		12/14/2023	03/06/2025	181,785		(2,230)			(2,230)		179,555	179,555			
100138129	LOS ANGELES	CA		12/14/2023	01/06/2025	819,937		29,147			29,147		849,084	849,084			
100138134	MENIFEE	CA		12/14/2023	04/06/2025	435,020		(6,643)			(6,643)		428,377	428,377			
100138139	GLEN BURNIE	MD		12/14/2023	08/06/2025	355,537		(3,426)			(3,426)		352,111	352,111			
100138142	MONTEBELLO	CA		12/14/2023	11/06/2025	354,660		1,794			1,794		356,454	356,454			
100138144	FORT MYERS	FL		12/14/2023	07/06/2025	283,520		(1,893)			(1,893)		281,628	281,628			
100138156	MENIFEE	CA		12/14/2023	08/06/2025	149,237		(521)			(521)		148,716	148,716			
100138158	HOLLISTER	MO		12/14/2023	09/06/2025	636,541		(7,084)			(7,084)		629,457	629,457			
100138159	HOLLISTER	MO		12/14/2023	09/06/2025	677,285		(7,650)			(7,650)		669,635	669,635			
100138160	HOLLISTER	MO		12/14/2023	09/06/2025	676,049		(6,414)			(6,414)		669,635	669,635			
100138163	CHAMPIONS GATE	FL		12/14/2023	09/06/2025	339,592		(2,432)			(2,432)		337,160	337,160			
100138174	HOSCHTON	GA		12/14/2023	05/06/2025	451,891		(6,173)			(6,173)		445,718	445,718			
100138182	LILBURN	GA		12/14/2023	10/06/2025	382,428		(5,448)			(5,448)		376,980	376,980			
100138183	LOCUST GROVE	GA		12/14/2023	04/06/2025	237,491		(2,262)			(2,262)		235,229	235,229			
100138190	RESEDA	CA		12/14/2023	05/06/2025	355,936		(8,582)			(8,582)		347,354	347,354			
100138196	LANCASTER	CA		12/14/2023	11/06/2025	116,423		(2,258)			(2,258)		114,165	114,165			
100138202	LAKEVILLE	MN		12/14/2023	11/06/2025	413,675		(2,141)			(2,141)		411,533	411,533			
100138204	SAN JUAN BAUTISTA	CA		12/14/2023	08/06/2025	917,943		(995)			(995)		916,948	916,948			
100138207	GARLAND	TX		12/14/2023	08/06/2025	321,375		(5,661)			(5,661)		315,714	315,714			
100138215	BUFORD	GA		12/14/2023	09/06/2025	100,312		(1,087)			(1,087)		99,225	99,225			
100138221	HOLLISTER	CA		12/14/2023	11/06/2025	398,388		(1,814)			(1,814)		396,575	396,575			
100138229	SAN LEANDRO	CA		12/14/2023	03/06/2025	666,337		(10,780)			(10,780)		655,556	655,556			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138230	SAN JOSE	CA		12/14/2023	05/06/2025	970,078		(16,978)			(16,978)		953,100	953,100			
100138232	STUDIO CITY AREA	CA		12/14/2023	02/06/2025	1,818,619		(7,661)			(7,661)		1,810,958	1,810,958			
100138238	WARNER ROBINS	GA		12/14/2023	11/06/2025	135,991		(10,002)			(10,002)		125,988	125,988			
100138246	GLENDALE	CA		12/14/2023	01/09/2025	1,170,157		(16,751)			(16,751)		1,153,406	1,153,406			
100138248	LAUDERDALE LAKES	FL		12/14/2023	10/31/2025	319,038		4	12,828		(12,824)		306,214	329,769		23,555	23,555
100138253	LAKE ELSINORE	CA		12/15/2023	11/09/2025	513,615		(8,064)			(8,064)		505,551	505,551			
100138258	WHITTIER	CA		12/15/2023	01/09/2025	772,579		9,609			9,609		782,189	782,189			
100138263	PANAMA CITY	FL		12/15/2023	03/09/2025	159,743		3,000			3,000		162,743	162,743			
100138266	CIBOLO	TX		12/15/2023	09/10/2025	377,304		(6,971)			(6,971)		370,333	370,333			
100138276	SHELTON	WA		12/18/2023	11/09/2025	271,934		(5,257)			(5,257)		266,678	266,678			
100138298	TILTON	NH		12/18/2023	10/16/2025	551,511		2,619			2,619		554,130	554,130			
100138306	POCONO PINES	PA		12/18/2023	11/04/2025	395,139		(5,272)			(5,272)		389,868	389,868			
100138315	CAMBRIDGE	MA		12/18/2023	09/16/2025	31,617		(414)			(414)		31,203	31,203			
100138318	KLAMATH FALLS	OR		12/18/2023	11/04/2025	221,536		(6,321)			(6,321)		215,215	215,215			
100138320	MIAMI BEACH	FL		12/18/2023	10/16/2025	315,295		(6,177)			(6,177)		309,118	309,118			
100138326	MELISSA	TX		12/18/2023	08/16/2025	259,921		(3,300)			(3,300)		256,621	256,621			
100138329	SALINAS	CA		12/18/2023	05/16/2025	405,050		(11,005)			(11,005)		394,045	394,045			
100138334	CHARLOTTE	NC		12/18/2023	06/16/2025	196,371		1,530			1,530		197,901	197,901			
100138344	CHESTERFIELD	VA		12/18/2023	03/16/2025	238,400		(7,465)			(7,465)		230,935	230,935			
100138367	ACTON	CA		12/18/2023	10/31/2025	570,772		32	19,140		(19,108)		551,664	582,285		30,622	30,622
100138380	CAMDEN	NJ		12/18/2023	09/09/2025	91,304		(4,372)			(4,372)		86,932	86,932			
100138385	HOUSTON	TX		12/18/2023	02/09/2025	227,929		(4,599)			(4,599)		223,330	223,330			
100138391	GUTTENBERG	NJ		12/18/2023	10/31/2025	553,447			25,359		(25,359)		528,088	573,464		45,376	45,376
100138398	MENLO PARK	CA		12/18/2023	08/09/2025	3,003,525		(25,640)			(25,640)		2,977,885	2,977,885			
100138404	WAYNE	NJ		12/18/2023	06/09/2025	444,068		1,516			1,516		445,585	445,585			
100138405	PHILADELPHIA	PA		12/18/2023	09/09/2025	290,614		(10,342)			(10,342)		280,272	280,272			
100138406	KNOXVILLE	TN		12/18/2023	01/09/2025	179,985		(8,874)			(8,874)		171,111	171,111			
100138411	ENCINO	CA		12/18/2023	04/09/2025	1,071,191		(13,285)			(13,285)		1,057,906	1,057,906			
100138414	MIAMI	FL		12/18/2023	04/09/2025	215,932		(782)			(782)		215,150	215,150			
100138416	VALRICO	FL		12/18/2023	08/09/2025	458,536		(4,477)			(4,477)		454,059	454,059			
100138419	FONTANA	CA		12/18/2023	06/09/2025	389,005		(22,480)			(22,480)		366,525	366,525			
100138423	GRAND PRAIRIE	TX		12/18/2023	07/09/2025	560,968		(15,948)			(15,948)		545,020	545,020			
100138424	EWA BEACH	HI		12/18/2023	01/09/2025	183,601		(13,840)			(13,840)		169,760	169,760			
100138426	IRVINE	CA		12/18/2023	04/09/2025	1,126,203		(14,887)			(14,887)		1,111,316	1,111,316			
100138430	EAST POINT	GA		12/18/2023	01/09/2025	249,048		(3,282)			(3,282)		245,765	245,765			
100138432	FOREST PARK	IL		12/18/2023	07/09/2025	157,553		(7,468)			(7,468)		150,085	150,085			
100138436	PITTSBURG	CA		12/18/2023	11/09/2025	485,805		(8,630)			(8,630)		477,174	477,174			
100138442	LINCOLN	RI		12/19/2023	07/09/2025	305,076		(6,239)			(6,239)		298,837	298,837			
100138444	FOLSOM	CA		12/19/2023	02/09/2025	857,715		(7,329)			(7,329)		850,385	850,385			
100138448	PALM BEACH GARDENS	FL		12/19/2023	05/09/2025	818,051		(5,990)			(5,990)		812,061	812,061			
100138641	NASHVILLE	TN		02/02/2024	02/09/2025	426,570		(23,327)			(23,327)		403,243	403,243			
100138646	FAIRFIELD	OH		02/02/2024	03/31/2025	251,610		(95)			(95)		251,515	255,754		4,239	4,239
100138655	PALATINE	IL		02/02/2024	05/09/2025	156,668		(7,357)			(7,357)		149,311	149,311			
100138657	PEMBROKE PINES	FL		02/02/2024	06/09/2025	323,407		(25,237)			(25,237)		298,170	298,170			
100138660	CHICAGO	IL		02/02/2024	03/31/2025	203,347		(105)			(105)		203,243	203,402		160	160
100138663	FRESNO	CA		02/02/2024	09/09/2025	282,324		(12,242)			(12,242)		270,081	270,081			
100138664	LONG GROVE	IL		02/02/2024	01/09/2025	616,049		(7,936)			(7,936)		608,113	608,113			
100138669	MESQUITE	TX		02/02/2024	02/09/2025	284,800		(20,512)			(20,512)		264,287	264,287			
100138671	TAMPA	FL		02/02/2024	04/09/2025	1,529,828		(11,133)			(11,133)		1,518,696	1,518,696			
100138672	OLATHE	KS		02/02/2024	03/09/2025	475,708		(7,135)			(7,135)		468,573	468,573			
100138676	CHARLOTTE	NC		02/02/2024	01/09/2025	209,737		(14,759)			(14,759)		194,978	194,978			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138683	PACIFIC PALISADES	CA		02/02/2024	09/09/2025	111,991		(2,696)			(2,696)		109,294	109,294			
100138687	BAKERSFIELD	CA		02/02/2024	04/09/2025	406,516		(25,867)			(25,867)		380,649	380,649			
100138688	WYLIE	TX		02/02/2024	01/09/2025	393,291		(17,850)			(17,850)		375,441	375,441			
100138694	ATASCOSA	TX		02/02/2024	11/09/2025	483,012		(19,885)			(19,885)		463,127	463,127			
100138697	YUCCA VALLEY	CA		02/02/2024	11/09/2025	260,972		(10,872)			(10,872)		250,100	250,100			
100138700	CAPTAIN COOK	HI		02/02/2024	01/09/2025	740,271		(10,387)			(10,387)		729,884	729,884			
100138702	CLOVIS	CA		02/02/2024	05/09/2025	446,242		(9,136)			(9,136)		437,106	437,106			
100138705	OAKDALE	CA		02/02/2024	10/09/2025	402,464		(25,432)			(25,432)		377,032	377,032			
100138717	LONG BEACH	CA		02/02/2024	05/09/2025	1,307,345		3,753			3,753		1,311,098	1,311,098			
100138718	PEORIA	AZ		02/02/2024	09/09/2025	573,407		(9,681)			(9,681)		563,726	563,726			
100138720	VAN NUYS AREA LOS ANGELES	CA		02/02/2024	06/09/2025	796,705		(17,734)			(17,734)		778,971	778,971			
100138724	HAYWARD	CA		02/02/2024	01/09/2025	280,786		(7,688)			(7,688)		273,098	273,098			
100138728	CITRUS HEIGHTS	CA		02/02/2024	10/31/2025	426,915		(21)	28,322		(28,343)		398,572	424,249		25,677	25,677
100138736	LOS ANGELES	CA		02/02/2024	01/09/2025	692,090		(7,090)			(7,090)		685,000	685,000			
100138737	TULARE	CA		02/02/2024	05/09/2025	338,360		(12,912)			(12,912)		325,448	325,448			
100138746	FRESNO	CA		02/02/2024	10/09/2025	259,968		(17,281)			(17,281)		242,688	242,688			
100138760	CORAL SPRINGS	FL		12/21/2023	04/30/2025	830,584							830,584	875,253		44,669	44,669
100138762	LAWTON	OK		12/21/2023	04/11/2025	297,588		(7,612)			(7,612)		289,976	289,976			
100138763	AUSTIN	TX		12/21/2023	11/11/2025	2,331,773		43,591			43,591		2,375,364	2,375,364			
100138777	ELK GROVE	CA		12/21/2023	05/11/2025	225,644		(9,221)			(9,221)		216,423	216,423			
100138789	ESTERO	FL		12/21/2023	05/18/2025	583,953		(12,125)			(12,125)		571,829	571,829			
100138796	WAYNESBORO	PA		12/21/2023	10/21/2025	213,047		(4,921)			(4,921)		208,126	208,126			
100138802	WESLEY CHAPEL	FL		12/21/2023	01/18/2025	510,128		(1,159)			(1,159)		508,969	508,969			
100138818	SUMMERDALE	AL		12/21/2023	10/21/2025	206,282		(4,089)			(4,089)		202,193	202,193			
100138819	LAREDO	TX		12/21/2023	07/21/2025	216,573		(2,710)			(2,710)		213,862	213,862			
100138835	MIDDLEVILLE	MI		12/21/2023	01/18/2025	221,840		(3,999)			(3,999)		217,841	217,841			
100138839	LAS VEGAS	NV		12/21/2023	07/18/2025	455,752		(9,421)			(9,421)		446,331	446,331			
100138864	WILMINGTON	DE		12/21/2023	09/18/2025	336,193		(9,116)			(9,116)		327,077	327,077			
100138886	GLENDALE	AZ		12/21/2023	05/18/2025	490,458		(10,561)			(10,561)		479,897	479,897			
100138888	SAN PEDRO	CA		12/21/2023	06/18/2025	823,706		(13,452)			(13,452)		810,255	810,255			
100138893	LOS ANGELES	CA		12/21/2023	02/18/2025	708,719		(16,860)			(16,860)		691,859	691,859			
100138894	LAVA HOT SPRINGS	ID		12/21/2023	07/18/2025	738,966		(17,784)			(17,784)		721,182	721,182			
100138900	LA PALMA	CA		12/21/2023	01/18/2025	489,708		(13,336)			(13,336)		476,371	476,371			
100138918	GRAYSLAKE	IL		12/21/2023	10/21/2025	232,748		(7,030)			(7,030)		225,719	225,719			
100138928	TUSKEGEE	AL		12/21/2023	07/05/2025	12,013		45			45		12,059	12,059			
100138931	MARTINEZ	CA		12/21/2023	03/05/2025	472,026		23,936			23,936		495,962	495,962			
100138975	PARKER	PA		12/21/2023	07/05/2025	2,964		(23)			(23)		2,941	2,941			
100138986	JACKSON	NJ		12/21/2023	06/05/2025	226,635		139,942			139,942		366,578	366,578			
100138993	AUSTIN	TX		12/21/2023	11/05/2025	104,689		5,573			5,573		110,262	110,262			
100139018	RIVERSIDE	CA		12/22/2023	07/10/2025	301,021		2,639			2,639		303,660	303,660			
100139020	FISHERS	IN		12/22/2023	04/10/2025	249,091		(1,029)			(1,029)		248,062	248,062			
100139022	CORPUS CHRISTI	TX		12/22/2023	02/10/2025	561,353		(1,616)			(1,616)		559,736	559,736			
100139026	WILLIAMSBURG	VA		12/22/2023	05/10/2025	534,932		(4,207)			(4,207)		530,725	530,725			
100139027	LAWRENCEVILLE	GA		12/22/2023	06/10/2025	206,660		(8,098)			(8,098)		198,562	198,562			
100139034	SUN CITY CENTER	FL		12/22/2023	05/10/2025	382,617		(3,181)			(3,181)		379,436	379,436			
100139038	DALLAS	TX		12/22/2023	10/31/2025	871,037			28,929		(28,929)		842,108	942,004		99,896	99,896
100139043	LOS ANGELES	CA		12/22/2023	01/10/2025	1,162,338		(56,464)			(56,464)		1,105,874	1,105,874			
100139051	BOERNE	TX		12/28/2023	05/09/2025	489,558		(19,731)			(19,731)		469,827	469,827			
100139053	NEW YORK	NY		12/28/2023	09/09/2025	1,305,272		(24,408)			(24,408)		1,280,864	1,280,864			
100139056	BALTIMORE	MD		12/28/2023	01/09/2025	189,642		(7,014)			(7,014)		182,628	182,628			
100139059	PINEHURST	NC		12/28/2023	04/09/2025	394,416		(4,416)			(4,416)		390,000	390,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139074	HUNTSVILLE	AL		12/28/2023	03/31/2025	155,421		(93)			(93)		155,328	156,215		887	887
100139076	EVERETT	MA		12/28/2023	03/31/2025	460,539		(191)			(191)		460,348	468,536		8,189	8,189
100139079	COLLEGEVILLE	PA		12/28/2023	08/09/2025	292,885		(1,497)			(1,497)		291,388	291,388			
100139081	KEY BISCAYNE	FL		12/28/2023	06/09/2025	286,388		(8,894)			(8,894)		277,494	277,494			
100139085	MIAMI	FL		12/28/2023	02/09/2025	602,307		(12,214)			(12,214)		590,093	590,093			
100139089	KEARNY	NJ		12/28/2023	08/09/2025	333,022		(6,182)			(6,182)		326,840	326,840			
100139093	TORRINGTON	CT		12/28/2023	05/09/2025	176,487		(3,946)			(3,946)		172,541	172,541			
100139096	PARK CITY	UT		12/28/2023	10/09/2025	932,402		(17,251)			(17,251)		915,151	915,151			
100139099	MIAMI	FL		12/28/2023	11/09/2025	453,214		(5,282)			(5,282)		447,932	447,932			
100139101	COMMERCE CITY	CO		12/28/2023	06/09/2025	456,217		1,193			1,193		457,410	457,410			
100139103	RUTHERFORD	NJ		12/28/2023	01/09/2025	426,693		(4,193)			(4,193)		422,500	422,500			
100139105	PALMDALE	CA		12/28/2023	08/09/2025	374,980		(16,283)			(16,283)		358,697	358,697			
100139114	EL CAJON	CA		12/28/2023	08/09/2025	608,194		(11,762)			(11,762)		596,432	596,432			
100139116	CRYSTAL BEACH	TX		12/28/2023	10/09/2025	724,414		(20,433)			(20,433)		703,981	703,981			
100139126	RANCHO CORDOVA	CA		12/28/2023	10/09/2025	202,304		(5,118)			(5,118)		197,186	197,186			
100139127	LOMA LINDA	CA		12/28/2023	11/09/2025	757,552		(32,756)			(32,756)		724,796	724,796			
100139130	XENIA	OH		12/28/2023	10/09/2025	215,635		(5,170)			(5,170)		210,465	210,465			
100139137	PANAMA CITY BEACH	FL		12/28/2023	06/09/2025	389,339		(5,685)			(5,685)		383,655	383,655			
100139139	SARASOTA	FL		12/28/2023	04/09/2025	1,852,351		(63,055)			(63,055)		1,789,296	1,789,296			
100139149	WOODSTOCK	GA		12/28/2023	11/09/2025	239,783		(6,406)			(6,406)		233,377	233,377			
100139164	MURFREESBORO	TN		12/28/2023	03/31/2025	320,004		(103)			(103)		319,901	331,561		11,660	11,660
100139169	SOUTH JORDAN	UT		12/28/2023	04/06/2025	1,163,956		108			108		1,164,064	1,164,064			
100139176	BROOKLINE	MA		12/28/2023	11/06/2025	812,212		969			969		813,181	813,181			
100139177	WHITTIER	CA		12/28/2023	03/06/2025	639,068		(8,173)			(8,173)		630,894	630,894			
100139181	ANTIOCH	TN		12/28/2023	03/06/2025	95,205		(1,770)			(1,770)		93,435	93,435			
100139189	ROLLING HILLS ESTATES	CA		12/28/2023	10/06/2025	1,161,112		(14,626)			(14,626)		1,146,486	1,146,486			
100139196	LAUREL	MD		12/28/2023	11/06/2025	183,381		(4,775)			(4,775)		178,607	178,607			
100139198	HOUSTON	TX		12/28/2023	05/06/2025	279,224		(2,178)			(2,178)		277,046	277,046			
100139201	DALY CITY	CA		12/28/2023	08/06/2025	831,358		(12,595)			(12,595)		818,763	818,763			
100139211	QUINCY	MA		12/28/2023	02/06/2025	503,880		2,265			2,265		506,145	506,145			
100139214	DAVENPORT	FL		12/28/2023	05/06/2025	218,924		1,122			1,122		220,046	220,046			
100139220	ORLANDO	FL		12/28/2023	05/06/2025	184,186		(821)			(821)		183,365	183,365			
100139225	HEATH	TX		12/28/2023	05/06/2025	531,127		(14,024)			(14,024)		517,104	517,104			
100139231	(NORTH HOLLYWOOD AREA) LOS ANG	CA		12/28/2023	10/31/2025	877,531		3	29,103		(29,100)		848,431	905,939		57,508	57,508
100139251	PHILADELPHIA	PA		12/28/2023	06/06/2025	155,540		(6,004)			(6,004)		149,537	149,537			
100139259	ENCINO	CA		12/28/2023	03/06/2025	1,589,469		(26,375)			(26,375)		1,563,094	1,563,094			
100139261	SAN RAMON	CA		12/28/2023	03/06/2025	916,426		(13,201)			(13,201)		903,226	903,226			
100139273	SAN LORENZO	CA		12/28/2023	02/06/2025	607,386		(4,802)			(4,802)		602,584	602,584			
100139282	KISSIMMEE	FL		12/28/2023	05/06/2025	254,421		(5,799)			(5,799)		248,622	248,622			
100139284	FORT WORTH	TX		12/28/2023	11/06/2025	252,778		(3,436)			(3,436)		249,342	249,342			
100139289	ALAMEDA	CA		12/28/2023	04/06/2025	507,833		(3,615)			(3,615)		504,218	504,218			
100139299	VIRGINIA BEACH	VA		12/28/2023	05/06/2025	153,568		(2,572)			(2,572)		150,996	150,996			
100139302	ALHAMBRA	CA		12/28/2023	05/06/2025	723,242		(9,109)			(9,109)		714,133	714,133			
100139303	WINTER HAVEN	FL		12/28/2023	06/06/2025	163,877		(5,975)			(5,975)		157,902	157,902			
100139309	ESCONDIDO	CA		12/28/2023	05/06/2025	1,254,635		(11,748)			(11,748)		1,242,886	1,242,886			
100139331	OCEANSIDE	CA		12/28/2023	05/09/2025	1,292,101		(11,004)			(11,004)		1,281,098	1,281,098			
100139332	FLAGSTAFF	AZ		12/28/2023	09/09/2025	860,571		(11,475)			(11,475)		849,096	849,096			
100139333	APTOS	CA		12/28/2023	03/09/2025	1,724,809		(38,607)			(38,607)		1,686,202	1,686,202			
100139334	RIVIERA BEACH	FL		12/28/2023	01/09/2025	1,081,540		(23,398)			(23,398)		1,058,142	1,058,142			
100139335	RIVERSIDE	CA		12/28/2023	11/09/2025	1,205,086		(11,188)			(11,188)		1,193,898	1,193,898			
100139339	BASS LAKE	CA		12/28/2023	06/09/2025	828,023		14,459			14,459		842,482	842,482			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139341	FLORENCE	KY		12/28/2023	02/09/2025	182,893		(7,057)			(7,057)		175,836	175,836			
100139342	COVINGTON	KY		12/28/2023	02/09/2025	187,084		(6,758)			(6,758)		180,327	180,327			
100139350	WILMINGTON	DE		12/28/2023	04/09/2025	102,443		(1,943)			(1,943)		100,500	100,500			
100139369	WATERBURY	CT		12/28/2023	04/09/2025	287,682		(4,670)			(4,670)		283,012	283,012			
100139374	PHILADELPHIA	PA		12/28/2023	04/30/2025	162,113							162,113	152,555		(9,558)	(9,558)
100139384	SOUTH FALLSBURG	NY		12/28/2023	04/09/2025	156,898		(4,165)			(4,165)		152,733	152,733			
100139393	SCRANTON	PA		12/28/2023	06/09/2025	173,578		(3,150)			(3,150)		170,428	170,428			
100139406	KILLINGLY	CT		12/28/2023	07/09/2025	247,238		(4,957)			(4,957)		242,281	242,281			
100139410	WEST HARTFORD	CT		12/28/2023	10/31/2025	277,223			10,745		(10,745)		266,478	287,715		21,237	21,237
100139413	WOODMERE	NY		12/28/2023	10/09/2025	917,605		(21,161)			(21,161)		896,444	896,444			
100139423	PLYMOUTH	PA		12/28/2023	10/31/2025	104,321		(19)	6,493		(6,512)		97,809	101,685		3,876	3,876
100139433	HOLLYWOOD	FL		12/28/2023	08/05/2025	449,992		3,008			3,008		453,000	453,000			
100139450	HENDERSON	NV		12/28/2023	08/05/2025	399,047		(19,952)			(19,952)		379,095	379,095			
100139455	BALTIMORE	MD		12/28/2023	03/31/2025	137,300		(87)			(87)		137,213	136,754		(459)	(459)
100139461	LAREDO	TX		12/28/2023	03/31/2025	122,482		(37)			(37)		122,445	126,978		4,533	4,533
100139465	MINNEAPOLIS	MN		12/28/2023	04/05/2025	142,922		(8,308)			(8,308)		134,613	134,613			
100139494	STORRS MANSFIELD	CT		12/28/2023	11/05/2025	231,858		(9,389)			(9,389)		222,469	222,469			
100139501	MIDLAND	TX		12/28/2023	05/05/2025	282,299		(13,354)			(13,354)		268,945	268,945			
100139520	WILDWOOD	NJ		12/28/2023	11/05/2025	502,801		(9,318)			(9,318)		493,483	493,483			
100139525	JACKSONVILLE	FL		12/28/2023	07/05/2025	124,850		(10,844)			(10,844)		114,006	114,006			
100139527	FONTANA	CA		12/28/2023	03/05/2025	575,310		476			476		575,785	575,785			
100139529	(SUN VALLEY AREA) LOS ANGELES	CA		12/28/2023	04/05/2025	1,058,350		(18,680)			(18,680)		1,039,670	1,039,670			
100139541	LA VERGNE	TN		12/28/2023	11/05/2025	422,580		(13,022)			(13,022)		409,558	409,558			
100139551	SOUTHWEST RANCHES	FL		12/28/2023	06/05/2025	729,268		(14,118)			(14,118)		715,150	715,150			
100139557	TRAVELERS REST	SC		12/28/2023	05/05/2025	227,374		(16,738)			(16,738)		210,636	210,636			
100139562	INDIO	CA		12/28/2023	03/05/2025	416,530		(12,530)			(12,530)		404,000	404,000			
100139566	DADE CITY	FL		12/28/2023	02/05/2025	188,075		(4,440)			(4,440)		183,635	183,635			
100139567	LEANDER	TX		12/28/2023	05/05/2025	747,801		(18,917)			(18,917)		728,884	728,884			
100139577	JACKSONVILLE	FL		12/28/2023	03/05/2025	159,793		(3,401)			(3,401)		156,392	156,392			
100139588	CORONA	CA		12/28/2023	10/31/2025	705,818			52,348		(52,348)		653,470	726,174		72,704	72,704
100139601	LOS ANGELES	CA		12/28/2023	06/05/2025	761,484		(6,740)			(6,740)		754,744	754,744			
100139603	ATLANTA	GA		12/28/2023	10/05/2025	182,656		(11,381)			(11,381)		171,274	171,274			
100139611	LONGVIEW	WA		12/28/2023	07/05/2025	272,195		(8,390)			(8,390)		263,805	263,805			
100139614	CLIFTON	NJ		12/28/2023	05/05/2025	680,431		(4,176)			(4,176)		676,255	676,255			
100139618	COMPTON	CA		12/28/2023	02/05/2025	503,321		(13,367)			(13,367)		489,955	489,955			
100139626	GILBERT	AZ		12/28/2023	03/05/2025	473,488		(8,852)			(8,852)		464,636	464,636			
100139639	HENDERSON	NV		12/28/2023	01/05/2025	2,488,720		(40,928)			(40,928)		2,447,793	2,447,793			
100139652	BAKERSFIELD	CA		12/28/2023	06/05/2025	227,487		(10,626)			(10,626)		216,861	216,861			
100139679	UNITED KINGDOM	GBR		12/18/2023	11/20/2025	183,165						1,857	185,022	191,402	6,380		6,380
100139683	UNITED KINGDOM	GBR		12/18/2023	11/20/2025	98,991						1,004	99,995	103,436	3,441		3,441
100139686	UNITED KINGDOM	GBR		12/18/2023	11/20/2025	104,856						1,063	105,919	109,575	3,657		3,657
100139717	UNITED KINGDOM	GBR		12/18/2023	11/20/2025	80,315						814	81,130	83,903	2,773		2,773
100139722	UNITED KINGDOM	GBR		12/18/2023	07/21/2025	271,340						2,752	274,091	292,436	18,345		18,345
100139723	UNITED KINGDOM	GBR		12/18/2023	06/20/2025	92,154						934	93,088	99,037	5,949		5,949
100139725	UNITED KINGDOM	GBR		12/18/2023	06/20/2025	395,802						4,014	399,816	425,350	25,534		25,534
100139731	UNITED KINGDOM	GBR		12/18/2023	07/21/2025	74,543						756	75,298	80,308	5,009		5,009
100139735	UNITED KINGDOM	GBR		12/18/2023	09/22/2025	347,404						3,523	350,927	375,261	24,334		24,334
100139741	UNITED KINGDOM	GBR		12/18/2023	08/20/2025	408,266						4,140	412,406	439,025	26,619		26,619
100139766	UNITED KINGDOM	GBR		12/18/2023	06/20/2025	188,804						1,915	190,718	202,960	12,241		12,241
100139771	UNITED KINGDOM	GBR		12/18/2023	11/20/2025	528,108						5,355	533,463	551,542	18,078		18,078
100139772	UNITED KINGDOM	GBR		12/18/2023	11/20/2025	305,419						3,097	308,516	319,018	10,502		10,502

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139776	UNITED KINGDOM	GBR		12/18/2023	08/20/2025	83,781						850	84,631	90,031	5,401		5,401
100139777	UNITED KINGDOM	GBR		12/18/2023	10/20/2025	113,825						1,154	114,979	121,955	6,976		6,976
100139782	UNITED KINGDOM	GBR		12/18/2023	04/22/2025	150,650						1,528	152,178	160,474	8,296		8,296
100139804	UNITED KINGDOM	GBR		12/18/2023	02/20/2025	380,017						3,854	383,871	384,489	618		618
100139807	UNITED KINGDOM	GBR		12/18/2023	01/21/2025	96,970						983	97,953	95,577	(2,376)		(2,376)
100139817	UNITED KINGDOM	GBR		12/18/2023	07/21/2025	76,215						773	76,988	82,156	5,167		5,167
100139820	UNITED KINGDOM	GBR		12/18/2023	10/20/2025	144,866						1,469	146,335	155,278	8,943		8,943
100139822	UNITED KINGDOM	GBR		12/18/2023	04/22/2025	126,067						1,278	127,345	134,258	6,913		6,913
100139830	UNITED KINGDOM	GBR		12/18/2023	11/20/2025	172,102						1,745	173,847	179,848	6,001		6,001
100139832	UNITED KINGDOM	GBR		12/18/2023	08/20/2025	266,718						2,705	269,423	286,876	17,453		17,453
100139843	UNITED KINGDOM	GBR		12/18/2023	08/20/2025	189,468						1,921	191,389	203,690	12,301		12,301
100139845	UNITED KINGDOM	GBR		12/18/2023	06/20/2025	405,250						4,109	409,359	435,473	26,114		26,114
100139849	UNITED KINGDOM	GBR		12/18/2023	04/22/2025	173,738						1,762	175,500	185,032	9,532		9,532
100139861	UNITED KINGDOM	GBR		12/28/2023	02/20/2025	517,944						8,769	526,712	524,120	(2,592)		(2,592)
100139919	NETHERLANDS	NLD		12/28/2023	08/20/2025	163,123						11,120	174,243	183,695	9,452		9,452
100139931	NETHERLANDS	NLD		12/28/2023	03/20/2025	148,917						10,152	159,069	156,049	(3,020)		(3,020)
100139939	PIGEON FORGE	TN		01/09/2024	05/17/2025	459,697		(6,767)			(6,767)		452,930	452,930			
100139940	GATLINBURG	TN		01/09/2024	10/17/2025	532,655		1,571			1,571		534,227	534,227			
100139944	HERNDON	VA		01/09/2024	06/17/2025	222,983		(6,054)			(6,054)		216,930	216,930			
100139954	SPANAWAY	WA		01/09/2024	01/17/2025	325,873		(1,369)			(1,369)		324,503	324,503			
100139955	LATHROP	CA		01/09/2024	02/17/2025	433,746		(11,519)			(11,519)		422,227	422,227			
100139958	JERSEY CITY	NJ		01/09/2024	06/17/2025	735,402		(20,763)			(20,763)		714,639	714,639			
100139964	COLUMBUS	OH		01/09/2024	06/17/2025	352,440		(8,111)			(8,111)		344,329	344,329			
100139977	SAN LUIS OBISPO	CA		01/09/2024	10/17/2025	422,912		(5,067)			(5,067)		417,845	417,845			
100139981	PAHOA	HI		01/09/2024	10/17/2025	278,828		(7,171)			(7,171)		271,657	271,657			
100139984	NIXA	MO		01/09/2024	04/17/2025	190,776		(2,587)			(2,587)		188,188	188,188			
100139994	ARRINGTON	TN		01/09/2024	11/17/2025	357,375		(4,160)			(4,160)		353,215	353,215			
100139995	MERCED	CA		01/09/2024	01/17/2025	402,241		(11,502)			(11,502)		390,739	390,739			
100139998	MALIBU	CA		01/09/2024	02/17/2025	698,399		(10,256)			(10,256)		688,143	688,143			
100140002	ACWORTH	GA		01/09/2024	11/17/2025	276,403		(7,953)			(7,953)		268,450	268,450			
100140008	COLUMBIA	MD		01/09/2024	10/17/2025	271,726		(1,907)			(1,907)		269,819	269,819			
100140009	PHILADELPHIA	PA		01/09/2024	03/17/2025	250,186		(7,775)			(7,775)		242,411	242,411			
100140013	ATLANTA	GA		01/09/2024	11/17/2025	319,595		(5,270)			(5,270)		314,325	314,325			
100140018	MIDLAND	TX		01/09/2024	09/17/2025	336,487		(8,111)			(8,111)		328,375	328,375			
100140022	CHARLOTTESVILLE	VA		01/09/2024	10/17/2025	285,639		(5,256)			(5,256)		280,383	280,383			
100140025	GARDEN CITY	NY		01/09/2024	03/17/2025	731,700		(15,554)			(15,554)		716,146	716,146			
100140027	PLANO	TX		01/09/2024	02/17/2025	243,445		(2,625)			(2,625)		240,821	240,821			
100140028	NORTH RICHLAND HILLS	TX		01/09/2024	09/17/2025	75,850		(1,270)			(1,270)		74,580	74,580			
100140033	NEW BEDFORD	MA		01/09/2024	07/17/2025	327,882		(4,972)			(4,972)		322,910	322,910			
100140057	ROSHARON	TX		01/09/2024	08/17/2025	242,316		(3,539)			(3,539)		238,777	238,777			
100140058	SAINT PETERSBURG	FL		01/09/2024	08/17/2025	167,484		(5,277)			(5,277)		162,207	162,019		(188)	(188)
100140059	GLEN ALLEN	VA		01/09/2024	05/17/2025	300,088		(8,445)			(8,445)		291,643	291,643			
100140061	TACOMA	WA		01/09/2024	11/17/2025	380,221		(8,597)			(8,597)		371,625	371,625			
100140065	BOISE	ID		01/09/2024	09/17/2025	374,073		(9,310)			(9,310)		364,764	364,764			
100140067	TORRANCE	CA		01/09/2024	04/17/2025	553,783		(13,767)			(13,767)		540,016	540,016			
100140081	BANNER ELK	NC		01/09/2024	08/17/2025	296,170		(10,251)			(10,251)		285,919	285,919			
100140089	DENTON	TX		01/09/2024	11/17/2025	84,266		(1,662)			(1,662)		82,604	82,604			
100140145	GILBERT	AZ		01/09/2024	01/17/2025	437,047		(8,693)			(8,693)		428,354	428,354			
100140148	CELINA	TX		01/09/2024	05/17/2025	335,186		(7,738)			(7,738)		327,447	327,447			
100140151	RALEIGH	NC		01/09/2024	05/17/2025	273,323		(6,877)			(6,877)		266,447	266,447			
100140154	RALEIGH	NC		01/09/2024	10/17/2025	268,756		(5,295)			(5,295)		263,461	263,461			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140179	BOCA RATON	FL		01/11/2024	02/09/2025	303,818		(5,301)			(5,301)		298,517	298,517			
100140185	LAS VEGAS	NV		01/11/2024	01/09/2025	135,876		(1,979)			(1,979)		133,897	133,897			
100140186	CLOVIS	CA		01/11/2024	06/09/2025	315,062		(4,132)			(4,132)		310,930	310,930			
100140187	PALMDALE	CA		01/11/2024	03/09/2025	399,985		(4,393)			(4,393)		395,592	395,592			
100140193	NAPLES	FL		01/11/2024	10/31/2025	383,165		79	58,401		(58,322)		324,843	408,380		83,537	83,537
100140201	CORONA	CA		01/11/2024	11/11/2025	630,411		(15,901)			(15,901)		614,510	614,510			
100140218	PORT RICHEY	FL		01/11/2024	11/11/2025	155,530		(6,541)			(6,541)		148,988	148,988			
100140222	AUSTIN	TX		01/11/2024	08/11/2025	2,605,979		(59,494)			(59,494)		2,546,484	2,546,484			
100140224	DUCHESNE	UT		01/11/2024	02/11/2025	407,939		(9,065)			(9,065)		398,874	398,874			
100140230	GERMANTOWN	MD		01/11/2024	08/11/2025	253,643		(6,720)			(6,720)		246,923	246,923			
100140239	PLAINSBORO	NJ		01/18/2024	05/17/2025	241,610		(4,460)			(4,460)		237,149	237,149			
100140251	MERIDIAN	ID		01/18/2024	09/17/2025	82,065		(1,218)			(1,218)		80,847	80,847			
100140255	MYRTLE BEACH	SC		01/18/2024	06/17/2025	380,396		(11,661)			(11,661)		368,735	368,735			
100140267	SEDONA	AZ		01/18/2024	04/17/2025	592,165		(18,585)			(18,585)		573,580	573,580			
100140274	LAGO VISTA	TX		01/18/2024	10/17/2025	257,514		(8,358)			(8,358)		249,156	249,156			
100140286	CRYSTAL BEACH	TX		01/18/2024	04/17/2025	473,774		(12,650)			(12,650)		461,124	461,124			
100140287	SAN DIEGO	CA		01/18/2024	05/17/2025	518,852		(12,386)			(12,386)		506,467	506,467			
100140294	EVERETT	MA		01/18/2024	05/17/2025	661,488		(10,610)			(10,610)		650,878	650,878			
100140312	BALTIMORE	MD		01/18/2024	05/17/2025	310,275		(7,225)			(7,225)		303,051	303,051			
100140315	CUMMING	GA		01/18/2024	11/17/2025	340,328		(6,793)			(6,793)		333,535	333,535			
100140316	CYPRESS	TX		01/18/2024	10/17/2025	307,699		(6,445)			(6,445)		301,253	301,253			
100140318	ANNA	TX		01/18/2024	10/17/2025	62,491		(1,324)			(1,324)		61,167	61,167			
100140321	SCITUATE	MA		01/18/2024	11/17/2025	835,622		(14,428)			(14,428)		821,194	821,194			
100140324	TROPHY CLUB	TX		01/18/2024	03/17/2025	477,405		(11,117)			(11,117)		466,288	466,288			
100140329	ARDEN	NC		01/18/2024	09/17/2025	286,062		(3,443)			(3,443)		282,619	282,619			
100140330	ALPHARETTA	GA		01/18/2024	01/17/2025	326,478		(5,141)			(5,141)		321,336	321,336			
100140331	ANNA	TX		01/18/2024	11/17/2025	255,053		(5,776)			(5,776)		249,276	249,276			
100140335	JOHNSTON	IA		01/18/2024	10/17/2025	301,327		10,720			10,720		312,047	312,047			
100140344	MCKINNEY	TX		01/18/2024	05/17/2025	311,023		(5,989)			(5,989)		305,034	305,034			
100140349	MARINA	CA		01/18/2024	11/17/2025	671,845		(11,554)			(11,554)		660,291	660,291			
100140352	PROSPER	TX		01/18/2024	05/17/2025	358,949		(9,073)			(9,073)		349,876	349,876			
100140361	ROSEVILLE	CA		01/18/2024	04/17/2025	489,716		(13,115)			(13,115)		476,601	476,601			
100140385	CONCORD	NC		01/18/2024	03/17/2025	264,187		(8,072)			(8,072)		256,115	256,115			
100140386	CONCORD	NC		01/18/2024	04/17/2025	265,900		(8,127)			(8,127)		257,773	257,773			
100140393	WHITEFISH	MT		01/18/2024	05/17/2025	276,791		(5,512)			(5,512)		271,279	271,279			
100140397	SURF CITY	NC		01/18/2024	04/17/2025	696,595		(18,756)			(18,756)		677,839	677,839			
100140407	TUCSON	AZ		01/18/2024	11/17/2025	184,492		(3,768)			(3,768)		180,724	180,724			
100140411	ATLANTA	GA		01/18/2024	02/17/2025	249,310		(8,193)			(8,193)		241,117	241,117			
100140413	GREENVILLE	NC		01/18/2024	05/17/2025	251,884		(5,731)			(5,731)		246,153	246,153			
100140419	ATLANTA	GA		01/18/2024	05/17/2025	239,521		(5,896)			(5,896)		233,625	233,625			
100140425	RALEIGH	NC		01/18/2024	11/17/2025	239,447		(5,623)			(5,623)		233,824	233,824			
100140427	ZEBULON	NC		01/18/2024	10/17/2025	259,533		(6,456)			(6,456)		253,077	253,077			
100140460	SOUTH PADRE ISLAND	TX		01/18/2024	10/17/2025	250,641		(2,240)			(2,240)		248,401	248,401			
100140469	PLANO	TX		01/17/2024	04/09/2025	457,667		(10,740)			(10,740)		446,926	446,926			
100140471	MYRTLE BEACH	SC		01/17/2024	08/09/2025	450,770		(12,686)			(12,686)		438,084	438,084			
100140474	CELINA	TX		01/17/2024	10/31/2025	1,049,563			5,961		(5,961)		1,043,602	1,114,838		71,237	71,237
100140479	GARDEN GROVE	CA		01/19/2024	11/09/2025	586,995		(9,224)			(9,224)		577,771	577,771			
100140480	CHATSWORTH	CA		01/19/2024	09/09/2025	661,685		(3,248)			(3,248)		658,437	658,437			
100140485	AURORA	CO		01/19/2024	11/09/2025	459,667		(10,494)			(10,494)		449,173	449,173			
100140494	FAYETTEVILLE	NC		01/19/2024	11/09/2025	156,079		(1,708)			(1,708)		154,371	154,371			
100140510	HUTTO	TX		01/19/2024	11/04/2025	265,237		(7,458)			(7,458)		257,779	257,779			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140522	ANNA	TX		01/19/2024	11/04/2025	270,766		(6,035)			(6,035)		264,731	264,731			
100140523	NASHVILLE	TN		01/19/2024	07/16/2025	117,993		(2,131)			(2,131)		115,863	115,863			
100140526	DAWSONVILLE	GA		01/19/2024	05/16/2025	273,922		(2,822)			(2,822)		271,101	271,101			
100140536	SAN BERNARDINO	CA		01/19/2024	11/04/2025	341,315		(7,880)			(7,880)		333,436	333,436			
100140539	SCOTTSDALE	AZ		01/19/2024	03/16/2025	651,582		(14,584)			(14,584)		636,998	636,998			
100140541	MELISSA	TX		01/19/2024	11/04/2025	310,438		(5,347)			(5,347)		305,091	305,091			
100140545	ANNA	TX		01/19/2024	11/04/2025	254,813		(6,868)			(6,868)		247,945	247,945			
100140555	GLENDALE	AZ		01/19/2024	08/16/2025	197,859		(4,348)			(4,348)		193,511	193,511			
100140559	KANNAPOLIS	NC		01/19/2024	04/16/2025	192,632		(4,077)			(4,077)		188,555	188,555			
100140567	FULLERTON	CA		01/19/2024	05/16/2025	365,717		(9,886)			(9,886)		355,831	355,831			
100140576	BAKERSFIELD	CA		01/19/2024	10/16/2025	252,251		(4,378)			(4,378)		247,873	247,873			
100140578	DAWSONVILLE	GA		01/19/2024	04/16/2025	11,516		(51)			(51)		11,465	11,465			
100140580	CHARLOTTE	NC		01/19/2024	02/16/2025	266,727		(6,454)			(6,454)		260,273	260,273			
100140592	RALEIGH	NC		01/19/2024	08/16/2025	282,957		(3,802)			(3,802)		279,155	279,155			
100140599	TALLAHASSEE	FL		01/19/2024	11/04/2025	226,990		(862)			(862)		226,128	226,128			
100140603	PINEVILLE	NC		01/19/2024	09/16/2025	252,726		(417)			(417)		252,309	252,309			
100140604	LITITZ	PA		01/19/2024	11/04/2025	267,448		(1,404)			(1,404)		266,044	266,044			
100140611	MELISSA	TX		01/19/2024	07/16/2025	155,133		(5,133)			(5,133)		150,000	150,000			
100140613	ANNA	TX		01/19/2024	08/16/2025	271,714		(5,238)			(5,238)		266,476	266,476			
100140616	ARLINGTON	WA		01/19/2024	04/16/2025	351,316		(8,773)			(8,773)		342,543	342,543			
100140617	LAS VEGAS	NV		01/19/2024	03/16/2025	323,257		(5,618)			(5,618)		317,639	317,639			
100140618	HASLET	TX		01/19/2024	05/16/2025	122,060		(3,088)			(3,088)		118,972	118,972			
100140622	ANNA	TX		01/19/2024	05/16/2025	258,688		(5,227)			(5,227)		253,461	253,461			
100140626	FLAGLER BEACH	FL		01/19/2024	10/16/2025	353,539		(4,160)			(4,160)		349,380	349,380			
100140635	ROSWELL	NM		01/19/2024	03/16/2025	225,214		(4,911)			(4,911)		220,302	220,302			
100140653	CLERMONT	FL		02/08/2024	09/09/2025	349,911		(11,708)			(11,708)		338,203	338,203			
100140657	SANTA BARBARA	CA		02/08/2024	02/09/2025	1,173,512		(6,514)			(6,514)		1,166,998	1,166,998			
100140669	REDONDO BEACH	CA		02/08/2024	05/09/2025	1,320,924		(24,620)			(24,620)		1,296,303	1,296,303			
100140685	PARK RIDGE	IL		02/08/2024	08/09/2025	440,586		(21,973)			(21,973)		418,613	418,613			
100140695	PACIFIC PALISADES AREA LOS AN	CA		02/08/2024	11/09/2025	1,544,653		(54,676)			(54,676)		1,489,977	1,489,977			
100140703	OAKLEY	CA		02/08/2024	11/09/2025	649,166		(14,307)			(14,307)		634,859	634,859			
100140707	LITTLETON	CO		02/08/2024	04/09/2025	340,605		(14,194)			(14,194)		326,411	326,411			
100140709	HUNTINGTON BEACH	CA		02/08/2024	01/09/2025	1,142,010		(31,474)			(31,474)		1,110,536	1,110,536			
100140723	EL CAJON	CA		02/08/2024	04/09/2025	431,101		(8,940)			(8,940)		422,160	422,160			
100140738	SICKLERVILLE	NJ		01/22/2024	08/09/2025	421,636		(8,073)			(8,073)		413,563	413,563			
100140744	CORAL SPRINGS	FL		01/22/2024	03/09/2025	380,042		(7,567)			(7,567)		372,475	372,475			
100140747	ORLANDO	FL		01/22/2024	10/09/2025	324,577		(14,340)			(14,340)		310,237	310,237			
100140748	RIVERSIDE	CA		01/22/2024	09/09/2025	498,115		(20,958)			(20,958)		477,158	477,158			
100140767	UPPER MARLBORO	MD		01/22/2024	08/09/2025	398,426		(10,433)			(10,433)		387,993	387,993			
100140768	KNOXVILLE	TN		01/22/2024	08/09/2025	163,405		(4,514)			(4,514)		158,891	158,891			
100140781	LOS ANGELES	CA		01/22/2024	05/09/2025	1,263,184		(10,550)			(10,550)		1,252,634	1,252,634			
100140790	RIVERHEAD	NY		01/22/2024	10/31/2025	383,842			24,153		(24,153)		359,690	408,842		49,152	49,152
100140791	KIRKLAND	WA		03/06/2024	10/05/2025	744,856		(1,490)			(1,490)		743,366	743,366			
100140796	LAUREL	MD		03/06/2024	06/05/2025	485,339		(12,238)			(12,238)		473,101	473,101			
100140803	RIVIERA BEACH	FL		03/06/2024	02/05/2025	288,439		(20,835)			(20,835)		267,604	267,604			
100140810	VIRGINIA BEACH	VA		03/06/2024	11/05/2025	238,602		(17,540)			(17,540)		221,062	221,062			
100140811	LIVERMORE	CA		03/06/2024	08/05/2025	612,052		(7,999)			(7,999)		604,053	604,053			
100140825	PALM DESERT	CA		03/06/2024	05/05/2025	295,818		(9,835)			(9,835)		285,983	285,983			
100140831	MONTEBELLO	NY		03/06/2024	05/05/2025	1,195,259		(23,954)			(23,954)		1,171,304	1,171,304			
100140833	BOYNTON BEACH	FL		03/06/2024	10/31/2025	340,681		11			11		340,692	352,985		12,293	12,293
100140834	BOISE	ID		03/06/2024	08/05/2025	317,870		(29,470)			(29,470)		288,400	288,400			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140836	BOISE	ID		03/06/2024	03/05/2025	318,069		(29,669)			(29,669)		288,400	288,400			
100140839	BOISE	ID		03/06/2024	06/05/2025	318,245		(29,845)			(29,845)		288,400	288,400			
100140848	MIAMI	FL		03/06/2024	01/31/2025	397,909		(144)			(144)		397,765	398,255		490	490
100140857	HENDERSON	NV		03/06/2024	02/05/2025	261,102		(7,806)			(7,806)		253,296	253,296			
100140859	VILLA PARK	CA		03/06/2024	11/05/2025	1,379,106		(14,750)			(14,750)		1,364,356	1,364,356			
100140877	MIRAMAR	FL		01/25/2024	08/10/2025	246,730		1,000			1,000		247,730	247,730			
100140878	BREMERTON	WA		01/25/2024	05/10/2025	390,175		(8,666)			(8,666)		381,509	381,509			
100140879	SALINAS	CA		01/25/2024	04/10/2025	536,526		(4,608)			(4,608)		531,919	531,919			
100140896	NORTHRIDGE	CA		02/26/2024	05/10/2025	364,929		(17,064)			(17,064)		347,866	347,866			
100140905	SAN LUIS OBISPO	CA		02/26/2024	05/10/2025	663,046		(17,313)			(17,313)		645,733	645,733			
100140979	SAN DIEGO	CA		03/28/2024	03/10/2025	1,028,530		(21,530)			(21,530)		1,007,000	1,007,000			
100140984	MISSION HILLS	CA		03/28/2024	10/31/2025	355,945			12,615		(12,615)		343,330	363,551		20,221	20,221
100140987	SHERMAN OAKS	CA		01/26/2024	08/09/2025	1,816,723		(7,570)			(7,570)		1,809,153	1,809,153			
100140996	NORTH LAS VEGAS	NV		02/20/2024	11/06/2025	573,960		(18,999)			(18,999)		554,960	554,960			
100141000	BUCKEYE	AZ		02/20/2024	05/06/2025	442,431		(5,372)			(5,372)		437,060	437,060			
100141001	SANTA CLARITA	CA		02/20/2024	05/06/2025	433,355		(15,442)			(15,442)		417,914	417,914			
100141015	WHITTIER	CA		02/20/2024	05/06/2025	683,745		(12,436)			(12,436)		671,308	671,308			
100141024	GRANADA HILLS AREA LOS ANGELE	CA		02/20/2024	08/09/2025	581,213		(8,069)			(8,069)		573,145	573,145			
100141030	SAN ANTONIO	TX		02/20/2024	11/06/2025	219,840		(6,738)			(6,738)		213,102	213,102			
100141037	FORT MYERS	FL		02/20/2024	08/09/2025	266,841		(12,429)			(12,429)		254,412	254,412			
100141051	SAN DIEGO	CA		02/20/2024	05/06/2025	671,575		(17,588)			(17,588)		653,987	653,987			
100141063	SAN JOSE	CA		02/20/2024	03/06/2025	676,554		(5,637)			(5,637)		670,917	670,917			
100141069	SANTA ANA	CA		02/20/2024	01/06/2025	731,111		(12,377)			(12,377)		718,735	718,735			
100141071	REDWOOD CITY	CA		02/20/2024	05/06/2025	552,522		(6,720)			(6,720)		545,801	545,801			
100141075	ALHAMBRA	CA		02/20/2024	01/06/2025	605,165		(9,745)			(9,745)		595,420	595,420			
100141088	WATERBURY	CT		01/30/2024	10/09/2025	277,880		(6,847)			(6,847)		271,032	271,032			
100141093	DETROIT	MI		01/30/2024	10/31/2025	108,304		(12)	11,480		(11,492)		96,812	63,824		(32,988)	(32,988)
100141095	LAKE ARIEL	PA		01/30/2024	04/09/2025	223,137		(1,645)			(1,645)		221,491	221,491			
100141100	SCRANTON	PA		01/30/2024	02/09/2025	167,086		(4,032)			(4,032)		163,054	163,054			
100141101	MILWAUKEE	WI		01/30/2024	08/09/2025	188,566		(3,852)			(3,852)		184,714	184,714			
100141103	MILWAUKEE	WI		01/30/2024	07/09/2025	230,320		(4,356)			(4,356)		225,964	225,964			
100141115	HAMBURG	NJ		01/30/2024	02/09/2025	166,921		(3,218)			(3,218)		163,703	163,703			
100141122	DETROIT	MI		01/30/2024	10/09/2025	161,098		(5,933)			(5,933)		155,165	155,165			
100141132	CORRYTON	TN		01/30/2024	09/09/2025	218,932		(3,218)			(3,218)		215,714	215,714			
100141134	CLEVELAND	OH		01/30/2024	09/09/2025	84,619		(2,627)			(2,627)		81,992	81,992			
100141141	SCRANTON	PA		01/30/2024	10/31/2025	104,899			4,228		(4,228)		100,671	50,463		(50,208)	(50,208)
100141156	ISLIP	NY		01/30/2024	04/09/2025	722,020		(26,180)			(26,180)		695,840	695,840			
100141159	CHATTANOOGA	TN		01/30/2024	03/09/2025	137,054		(5,598)			(5,598)		131,456	131,456			
100141175	ALBANY	NY		01/30/2024	04/09/2025	159,849		(3,231)			(3,231)		156,618	156,618			
100141177	PHILADELPHIA	PA		01/30/2024	04/30/2025	147,335							147,335	145,985		(1,349)	(1,349)
100141220	PASADENA AREA	CA		01/30/2024	09/06/2025	1,254,100		(14,426)			(14,426)		1,239,674	1,239,674			
100141233	NEWARK	DE		01/30/2024	02/06/2025	31,254		(208)			(208)		31,046	31,046			
100141235	HAMPDEN	ME		01/30/2024	07/06/2025	197,741		(1,204)			(1,204)		196,537	196,537			
100141240	NAPERVILLE	IL		01/30/2024	05/06/2025	205,198		(1,610)			(1,610)		203,587	203,587			
100141245	SAN JOSE	CA		01/30/2024	03/06/2025	528,855		(5,855)			(5,855)		523,000	523,000			
100141255	ORLAND PARK	IL		01/30/2024	08/06/2025	64,310		(551)			(551)		63,759	63,759			
100141258	WINTER GARDEN	FL		01/30/2024	07/06/2025	330,693		(7,938)			(7,938)		322,756	322,756			
100141283	HACIENDA HEIGHTS	CA		01/30/2024	09/06/2025	800,067		(1,275)			(1,275)		798,792	798,792			
100141288	YANTIS	TX		01/30/2024	07/06/2025	354,252		(18,611)			(18,611)		335,641	335,641			
100141289	SALINAS	CA		01/30/2024	11/06/2025	377,634		(15,351)			(15,351)		362,283	362,283			
100141294	DECATUR	GA		01/30/2024	02/06/2025	225,471		(5,640)			(5,640)		219,831	219,831			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141297	NAPERVILLE	IL		01/30/2024	11/06/2025	303,737		(5,613)			(5,613)		298,124	298,124			
100141298	TEMPLE CITY	CA		01/30/2024	04/06/2025	452,901		(6,509)			(6,509)		446,391	446,391			
100141300	BELLAIRE	TX		01/30/2024	09/06/2025	448,191		(20,123)			(20,123)		428,068	428,068			
100141307	ST. PETERSBURG	FL		01/30/2024	11/06/2025	239,251		(11,468)			(11,468)		227,783	227,783			
100141320	BRIDGEWATER	MA		01/30/2024	08/06/2025	481,721		(125)			(125)		481,596	481,596			
100141338	SAN BRUNO	CA		01/30/2024	08/06/2025	1,357,651		(15,678)			(15,678)		1,341,973	1,341,973			
100141343	PEACHTREE CORNERS	GA		01/30/2024	11/06/2025	218,021		(6,988)			(6,988)		211,033	211,033			
100141366	LEESBURG	VA		01/30/2024	08/09/2025	393,680		(9,050)			(9,050)		384,630	384,630			
100141372	GLENDALE	AZ		01/30/2024	10/06/2025	338,450		(6,735)			(6,735)		331,715	331,715			
100141373	CHINO	CA		01/30/2024	11/06/2025	408,518		(12,032)			(12,032)		396,486	396,486			
100141383	WINCHESTER	CA		01/30/2024	05/06/2025	304,847		(878)			(878)		303,969	303,969			
100141416	NORTH POTOMAC	MD		01/30/2024	08/06/2025	152,540		(3,409)			(3,409)		149,131	149,131			
100141426	SEASIDE	CA		01/30/2024	11/05/2025	1,501,653		(13,020)			(13,020)		1,488,633	1,488,633			
100141431	NORWALK	CT		01/30/2024	04/05/2025	345,015		(6,347)			(6,347)		338,667	338,667			
100141446	SALINAS	CA		01/30/2024	01/05/2025	432,458		2,041			2,041		434,499	434,499			
100141455	LOS ANGELES	CA		01/30/2024	07/05/2025	1,428,053		(36,168)			(36,168)		1,391,885	1,391,885			
100141464	THATCHER	AZ		01/30/2024	10/31/2025	272,391		(150)			(150)		272,240	256,254		(15,986)	(15,986)
100141466	CORONA	CA		01/30/2024	01/05/2025	602,593		(12,493)			(12,493)		590,100	590,100			
100141471	JACKSONVILLE	FL		01/30/2024	03/31/2025	205,515		(54)			(54)		205,461	212,559		7,098	7,098
100141474	MIDDLETON	ID		01/30/2024	08/05/2025	697,249		(20,865)			(20,865)		676,384	676,384			
100141479	HOUSTON	TX		01/30/2024	10/31/2025	578,019		60	30,716		(30,656)		547,362	590,229		42,867	42,867
100141499	UPPER MARLBORO	MD		01/30/2024	05/05/2025	153,797		(10,473)			(10,473)		143,325	143,325			
100141503	LAS VEGAS	NV		01/30/2024	01/05/2025	126,521		(7,234)			(7,234)		119,287	119,287			
100141508	BAKERSFIELD	CA		01/30/2024	11/05/2025	550,973		(17,347)			(17,347)		533,626	533,626			
100141515	SAN ANTONIO	TX		01/30/2024	10/31/2025	128,177		(106)			(106)		128,071	112,397		(15,673)	(15,673)
100141517	CUTLER BAY	FL		01/30/2024	09/05/2025	887,388		(12,620)			(12,620)		874,768	874,768			
100141522	RIVERSIDE	CA		01/30/2024	10/31/2025	971,631		(752)			(752)		970,879	920,018		(50,861)	(50,861)
100141533	HOLLYWOOD	FL		01/30/2024	10/31/2025	901,551		2,275	307,214		(304,938)		596,612	793,336		196,724	196,724
100141541	PERRIS	CA		01/30/2024	08/05/2025	506,497		(9,955)			(9,955)		496,542	496,542			
100141543	PHOENIX	AZ		01/30/2024	01/05/2025	352,339		(13,266)			(13,266)		339,073	339,073			
100141556	SAN BERNARDINO	CA		01/30/2024	05/05/2025	292,106		(5,596)			(5,596)		286,510	286,510			
100141564	LOS ANGELES	CA		01/30/2024	09/05/2025	338,490		(10,829)			(10,829)		327,661	327,661			
100141567	DRIPPING SPRINGS	TX		01/30/2024	05/05/2025	311,924		(13,619)			(13,619)		298,305	298,305			
100141568	FORT WORTH	TX		01/30/2024	02/05/2025	200,645		(14,249)			(14,249)		186,396	186,396			
100141570	DECATUR	GA		01/30/2024	09/05/2025	471,505		(10,791)			(10,791)		460,714	460,714			
100141571	RICHMOND	TX		01/30/2024	10/05/2025	206,013		(3,649)			(3,649)		202,363	202,363			
100141600	CANYON LAKE	CA		01/30/2024	05/05/2025	447,887		(14,414)			(14,414)		433,473	433,473			
100141603	FAIRFAX	VA		01/30/2024	11/05/2025	740,445		(27,211)			(27,211)		713,234	713,234			
100141605	BOLINGBROOK	IL		01/30/2024	07/05/2025	298,528		(5,908)			(5,908)		292,620	292,620			
100141610	ATLANTA	GA		01/30/2024	07/31/2025	176,986		(28)			(28)		176,958	180,957		3,999	3,999
100141627	FRESNO	CA		01/30/2024	10/05/2025	480,348		(26,129)			(26,129)		454,219	454,219			
100141638	NEW ORLEANS	LA		01/30/2024	03/31/2025	156,703		(78)			(78)		156,625	157,177		552	552
100141640	CAPE CORAL	FL		01/30/2024	03/31/2025	420,603		(87)			(87)		420,515	438,471		17,955	17,955
100141644	MANTECA	CA		01/30/2024	10/31/2025	905,982			109,107		(109,107)		796,875	935,013		138,138	138,138
100141648	CORONA	CA		01/30/2024	02/05/2025	511,257		(18,767)			(18,767)		492,490	492,490			
100141651	MIAMI GARDENS	FL		01/30/2024	11/05/2025	444,366		(22,584)			(22,584)		421,782	421,782			
100141655	DULUTH	GA		01/30/2024	10/05/2025	345,995		(15,408)			(15,408)		330,587	330,587			
100141668	SAN JOSE	CA		01/30/2024	11/05/2025	691,811		(15,209)			(15,209)		676,603	676,603			
100141669	TEMECULA	CA		01/30/2024	05/05/2025	1,422,124		(5,295)			(5,295)		1,416,829	1,416,829			
100141678	COLUMBUS	OH		01/30/2024	11/05/2025	542,348		(417)			(417)		541,931	541,931			
100141683	SCITUATE	RI		01/30/2024	09/05/2025	204,724		(10,718)			(10,718)		194,006	194,006			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141691	HARBOR CITY	CA		01/30/2024	09/05/2025	649,480		(9,491)			(9,491)		639,990	639,990			
100141694	ADELANTO	CA		01/30/2024	04/30/2025	271,361							271,361	254,143		(17,217)	(17,217)
100141697	SAN FRANCISCO	CA		01/30/2024	04/05/2025	659,855		(14,855)			(14,855)		645,000	645,000			
100141704	SAN DIEGO	CA		01/30/2024	07/09/2025	1,305,634		(15,557)			(15,557)		1,290,077	1,290,077			
100141710	TRABUCO CANYON	CA		01/30/2024	01/09/2025	3,488,197		(7,978)			(7,978)		3,480,220	3,480,220			
100141715	BARNEGAT	NJ		01/30/2024	05/09/2025	223,757		(5,134)			(5,134)		218,623	218,623			
100141717	MESA	AZ		01/30/2024	01/09/2025	1,990,848		(52,743)			(52,743)		1,938,105	1,938,105			
100141722	DELAND	FL		01/30/2024	09/09/2025	352,998		(21,977)			(21,977)		331,021	331,021			
100141730	SYOSSET	NY		01/30/2024	04/09/2025	476,791		(10,628)			(10,628)		466,162	466,162			
100141738	ORLANDO	FL		01/30/2024	02/09/2025	291,648		(11,976)			(11,976)		279,672	279,672			
100141744	MANHEIM	PA		01/30/2024	07/09/2025	163,238		(1,862)			(1,862)		161,376	161,376			
100141749	SAN DIEGO	CA		01/30/2024	01/09/2025	1,829,167		(72,049)			(72,049)		1,757,118	1,757,118			
100141750	LYNWOOD	CA		01/30/2024	07/09/2025	614,342		(16,572)			(16,572)		597,770	597,770			
100141774	CARNESVILLE	GA		01/30/2024	05/09/2025	244,180		(20,136)			(20,136)		224,045	224,045			
100141775	COLTS NECK	NJ		01/30/2024	11/09/2025	1,082,253		(20,618)			(20,618)		1,061,635	1,061,635			
100141789	OCEANPORT	NJ		01/30/2024	06/09/2025	984,104		(16,364)			(16,364)		967,740	967,740			
100141796	ZEIST	NLD		01/29/2024	06/20/2025	320,756						14,616	335,373	356,919	21,547		21,547
100141803	TILBURG	NLD		01/29/2024	01/21/2025	4,409						201	4,610	4,470	(140)		(140)
100141804	TILBURG	NLD		01/29/2024	08/20/2025	126,021						5,743	131,764	141,905	10,142		10,142
100141813	S-GRAVENHAGE	NLD		01/29/2024	11/20/2025	808,364						36,836	845,200	901,060	55,860		55,860
100141814	HELMOND	NLD		01/29/2024	01/21/2025	236,917						10,796	247,712	238,305	(9,407)		(9,407)
100141820	VLAARDINGEN	NLD		01/29/2024	09/22/2025	438,619						19,987	458,606	500,425	41,819		41,819
100141825	HEERLEN	NLD		01/29/2024	11/20/2025	540,118						24,612	564,730	601,639	36,908		36,908
100141833	HEERLEN	NLD		01/29/2024	05/20/2025	80,267						3,658	83,924	87,477	3,553		3,553
100141837	SAN JOSE DEL CABO	MEX		02/01/2024	02/15/2025	228,334							228,334	228,334			
100141851	GRAND PRAIRIE	TX		03/27/2024	05/06/2025	1,277,082		(44,808)			(44,808)		1,232,274	1,232,274			
100141868	HILLSIDE	NJ		03/27/2024	02/06/2025	331,362		(19,392)			(19,392)		311,970	311,970			
100141891	LOS ANGELES (SUNLAND AREA)	CA		03/27/2024	03/06/2025	1,546,068		(53,438)			(53,438)		1,492,630	1,492,630			
100141894	UPPER DARBY	PA		03/27/2024	06/06/2025	8,698		(84)			(84)		8,614	8,614			
100141901	SAN JOSE	CA		03/27/2024	07/06/2025	669,951		(9,676)			(9,676)		660,275	660,275			
100141906	PALMDALE	CA		03/27/2024	04/06/2025	363,852		(9,760)			(9,760)		354,092	354,092			
100141916	HAMILTON	OH		03/27/2024	06/06/2025	85,069		(3,011)			(3,011)		82,058	82,058			
100141917	DANVILLE	IN		03/27/2024	10/06/2025	240,126		(1,586)			(1,586)		238,540	238,540			
100141925	LAS VEGAS	NV		03/27/2024	07/06/2025	584,434		(18,888)			(18,888)		565,545	565,545			
100141975	ANCHORAGE	AK		02/29/2024	11/06/2025	373,212		(16,076)			(16,076)		357,136	357,136			
100141987	SANTA ROSA	CA		02/29/2024	06/06/2025	323,242		(3,892)			(3,892)		319,350	319,350			
100142013	CATHEDRAL CITY	CA		02/29/2024	10/31/2025	621,166		(34)	43,937		(43,972)		577,194	598,809		21,615	21,615
100142021	CORONA	CA		02/29/2024	10/06/2025	244,877		(6,442)			(6,442)		238,436	238,436			
100142023	DESERT HOT SPRINGS	CA		02/29/2024	10/31/2025	518,535		(32)	38,710		(38,742)		479,793	418,757		(61,036)	(61,036)
100142031	DALLAS	TX		02/29/2024	11/06/2025	577,797		(18,616)			(18,616)		559,182	559,182			
100142046	ELK GROVE	CA		02/29/2024	08/06/2025	353,994		(6,220)			(6,220)		347,774	347,774			
100142049	JOSHUA TREE	CA		02/29/2024	06/06/2025	1,292,187		(39,077)			(39,077)		1,253,109	1,253,109			
100142052	EL PASO	TX		02/29/2024	05/06/2025	95,858		(6,338)			(6,338)		89,520	89,520			
100142055	NEWPORT BEACH	CA		02/29/2024	04/06/2025	3,020,731		(20,731)			(20,731)		3,000,000	3,000,000			
100142057	(WOODLAND HILLS AREA) LOS ANGE	CA		02/29/2024	11/06/2025	1,424,564		(17,347)			(17,347)		1,407,217	1,407,217			
100142061	EL SOBRANTE	CA		02/29/2024	10/06/2025	392,992		(2,494)			(2,494)		390,499	390,499			
100142063	MODESTO	CA		02/29/2024	11/06/2025	286,469		(5,711)			(5,711)		280,757	280,757			
100142073	HOUSTON	TX		02/29/2024	10/06/2025	1,029,828		(30,465)			(30,465)		999,363	999,363			
100142085	ROWLAND HEIGHTS	CA		02/29/2024	02/06/2025	863,519		(14,233)			(14,233)		849,287	849,287			
100142095	PALM DESERT	CA		02/29/2024	05/06/2025	398,002		(1,166)			(1,166)		396,836	396,836			
100142099	KANNAPOLIS	NC		02/29/2024	08/06/2025	165,566		(10,736)			(10,736)		154,829	154,829			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142106	SAN DIEGO	CA		02/29/2024	03/06/2025	500,368		(4,093)			(4,093)		496,276	496,276			
100142123	CYPRESS	TX		02/29/2024	07/06/2025	390,287		(6,566)			(6,566)		383,721	383,721			
100142127	CITY OF GARDEN GROVE	CA		02/29/2024	07/06/2025	511,498		(4,688)			(4,688)		506,810	506,810			
100142144	SPRING	TX		02/29/2024	06/06/2025	812,836		(18,315)			(18,315)		794,521	794,521			
100142153	GARDENA	CA		02/29/2024	08/06/2025	236,297		(7,797)			(7,797)		228,501	228,501			
100142168	VICTORVILLE	CA		02/29/2024	06/06/2025	240,041		(4,770)			(4,770)		235,271	235,271			
100142194	SHERMAN OAKS	CA		03/15/2024	06/05/2025	1,617,294		(26,308)			(26,308)		1,590,986	1,590,986			
100142200	LOS ANGELES	CA		03/15/2024	05/05/2025	1,667,167		(27,167)			(27,167)		1,640,000	1,640,000			
100142203	BOISE	ID		03/15/2024	07/05/2025	316,564		(28,164)			(28,164)		288,400	288,400			
100142280	ORLANDO	FL		03/15/2024	10/05/2025	589,183		(49,329)			(49,329)		539,854	539,854			
100142348	CELEBRATION	FL		03/15/2024	06/05/2025	1,365,959		(27,029)			(27,029)		1,338,930	1,338,930			
100142372	SCOTTSDALE	AZ		03/15/2024	02/05/2025	1,199,702		(45,731)			(45,731)		1,153,971	1,153,971			
100142389	SANDWICH	IL		03/15/2024	09/05/2025	271,804		(12,407)			(12,407)		259,398	259,398			
100142397	WILLIAMSBURG	MI		02/02/2024	07/09/2025	1,182,659		(30,462)			(30,462)		1,152,197	1,152,197			
100142401	ISLE OF PALMS	SC		02/02/2024	08/09/2025	1,620,117		(22,343)			(22,343)		1,597,773	1,597,773			
100142402	PAYSON	UT		02/02/2024	10/31/2025	844,794		76	22,557		(22,482)		822,313	856,826		34,514	34,514
100142404	TROUTMAN	NC		02/02/2024	11/09/2025	641,073		(15,007)			(15,007)		626,066	626,066			
100142405	SALEM	UT		02/02/2024	05/09/2025	563,181		(13,172)			(13,172)		550,009	550,009			
100142409	SANTAQUIN	UT		02/02/2024	03/09/2025	550,894		(12,625)			(12,625)		538,268	538,268			
100142419	NAPLES	FL		02/05/2024	11/09/2025	433,445		(8,125)			(8,125)		425,321	425,321			
100142462	SAN CLEMENTE	CA		03/08/2024	03/09/2025	2,588,772		(52,400)			(52,400)		2,536,372	2,536,372			
100142481	ATLANTA	GA		03/08/2024	10/09/2025	449,981		(18,876)			(18,876)		431,105	431,105			
100142482	WORCESTER	MA		03/08/2024	04/09/2025	544,632		(26,116)			(26,116)		518,516	518,516			
100142484	JUPITER	FL		03/08/2024	11/09/2025	600,327		(10,058)			(10,058)		590,270	590,270			
100142502	CYPRESS	TX		02/08/2024	05/17/2025	229,672		(5,300)			(5,300)		224,372	224,316		(57)	(57)
100142504	ACWORTH	GA		02/08/2024	10/17/2025	271,797		(7,531)			(7,531)		264,265	264,265			
100142505	RALEIGH	NC		02/08/2024	08/17/2025	287,715		(5,193)			(5,193)		282,522	282,522			
100142511	ACWORTH	GA		02/08/2024	10/17/2025	273,307		(6,584)			(6,584)		266,723	266,723			
100142514	BOUND BROOK	NJ		02/08/2024	07/31/2025	452,688		(196)			(196)		452,491	452,387		(104)	(104)
100142518	TRACY	CA		02/08/2024	11/17/2025	539,465		(12,421)			(12,421)		527,044	527,044			
100142520	TRACY	CA		02/08/2024	11/17/2025	552,419		(12,720)			(12,720)		539,699	539,699			
100142521	BAKERSFIELD	CA		02/08/2024	10/17/2025	632,600		(14,861)			(14,861)		617,739	617,739			
100142532	TAMPA	FL		02/08/2024	07/17/2025	680,159		(11,449)			(11,449)		668,711	668,711			
100142535	PHOENIX	AZ		02/08/2024	06/17/2025	367,443		(7,147)			(7,147)		360,296	360,296			
100142538	MONTROSE	CA		02/08/2024	03/17/2025	840,761		(16,457)			(16,457)		824,304	824,304			
100142544	LA CRESCENTA	CA		02/08/2024	10/17/2025	669,343		(14,782)			(14,782)		654,561	654,561			
100142553	SAN DIEGO	CA		02/08/2024	11/17/2025	1,013,758		(21,393)			(21,393)		992,365	992,365			
100142556	TRACY	CA		02/08/2024	11/17/2025	572,095		(10,275)			(10,275)		561,820	561,820			
100142557	CARNATION	WA		02/08/2024	07/17/2025	706,283		(10,425)			(10,425)		695,858	695,858			
100142560	CARNATION	WA		02/08/2024	07/17/2025	707,540		(11,644)			(11,644)		695,896	695,896			
100142563	CARNATION	WA		02/08/2024	07/17/2025	707,540		(11,644)			(11,644)		695,896	695,896			
100142565	JERSEY CITY	NJ		02/08/2024	07/17/2025	738,690		(19,032)			(19,032)		719,659	719,659			
100142567	BRASELTON	GA		02/08/2024	08/17/2025	326,789		(6,059)			(6,059)		320,730	320,730			
100142569	SALEM	MA		02/08/2024	03/17/2025	744,867		(19,521)			(19,521)		725,345	725,345			
100142570	CAMBRIDGE	MA		02/08/2024	08/17/2025	537,259		(12,257)			(12,257)		525,002	525,002			
100142591	UPPER MARLBORO	MD		02/08/2024	05/17/2025	535,987		(14,624)			(14,624)		521,363	521,363			
100142595	PHOENIX	AZ		02/08/2024	06/17/2025	199,392		1,587			1,587		200,979	200,829		(149)	(149)
100142607	FORT SMITH	AR		02/08/2024	11/17/2025	126,926		(2,107)			(2,107)		124,820	124,254		(566)	(566)
100142612	SHERWOOD	AR		02/08/2024	06/17/2025	294,572		(8,364)			(8,364)		286,208	286,208			
100142617	COLUMBIA	MO		02/08/2024	11/17/2025	250,029		(7,486)			(7,486)		242,543	242,543			
100142621	CAPE CORAL	FL		02/08/2024	05/17/2025	352,457		(10,025)			(10,025)		342,432	342,432			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142626	CORCORAN	MN		02/08/2024	11/17/2025	324,317		(4,514)			(4,514)		319,803	319,803			
100142632	FT LAUDERDALE	FL		02/08/2024	02/17/2025	422,608		(12,890)			(12,890)		409,718	409,718			
100142643	REDONDO BEACH	CA		02/08/2024	05/17/2025	672,861		(18,560)			(18,560)		654,301	654,301			
100142668	RALEIGH	NC		02/08/2024	11/17/2025	232,406		(7,124)			(7,124)		225,282	225,282			
100142669	CHATTANOOGA	TN		02/08/2024	10/17/2025	324,137		(4,489)			(4,489)		319,647	319,647			
100142687	TAMPA	FL		02/08/2024	10/17/2025	242,191		(6,651)			(6,651)		235,539	235,539			
100142706	SAN JACINTO	CA		02/08/2024	02/17/2025	360,945		(2,178)			(2,178)		358,767	358,767			
100142713	LAKE OSWEGO	OR		02/08/2024	10/17/2025	538,970		(6,585)			(6,585)		532,385	532,385			
100142721	FLORHAM PARK	NJ		02/08/2024	05/17/2025	558,266		(7,825)			(7,825)		550,441	550,441			
100142729	NASHVILLE	TN		02/08/2024	05/17/2025	281,902		(8,866)			(8,866)		273,036	273,036			
100142734	PUNTA GORDA	FL		02/08/2024	07/17/2025	97,409		(1,592)			(1,592)		95,817	95,817			
100142737	ANAHEIM	CA		02/08/2024	01/17/2025	538,788		(10,850)			(10,850)		527,938	527,938			
100142745	BERLIN	MD		02/08/2024	10/17/2025	304,339		(8,261)			(8,261)		296,078	296,078			
100142747	ASHBURN	VA		02/08/2024	09/17/2025	23,315		(177)			(177)		23,137	23,137			
100142756	DALLAS	TX		02/08/2024	03/17/2025	183,308		(2,978)			(2,978)		180,330	180,330			
100142762	EATONTON	GA		02/08/2024	05/17/2025	365,847		(8,528)			(8,528)		357,319	357,319			
100142769	CAPE CORAL	FL		02/08/2024	09/17/2025	411,534		(2,760)			(2,760)		408,774	408,774			
100142776	CELINA	TX		02/08/2024	05/17/2025	356,354		(6,965)			(6,965)		349,389	349,389			
100142778	CHARLOTTE	NC		02/08/2024	04/17/2025	283,289		(3,988)			(3,988)		279,301	279,301			
100142785	GARNER	NC		02/08/2024	09/17/2025	285,745		(3,608)			(3,608)		282,137	282,137			
100142786	KNOXVILLE	TN		02/08/2024	06/17/2025	198,101		(2,081)			(2,081)		196,020	196,020			
100142812	TAMPA	FL		02/08/2024	10/05/2025	398,788		(12,268)			(12,268)		386,521	386,521			
100142813	FORNEY	TX		02/08/2024	03/05/2025	195,723		(9,366)			(9,366)		186,356	186,356			
100142814	SANTA CLARITA	CA		02/08/2024	06/05/2025	774,572		(13,543)			(13,543)		761,029	761,029			
100142822	WESTMINSTER	CA		02/08/2024	05/05/2025	980,587		(25,740)			(25,740)		954,847	954,847			
100142832	ANNA	TX		02/09/2024	08/16/2025	294,946		(5,190)			(5,190)		289,756	289,756			
100142834	OAKDALE	CA		02/09/2024	08/16/2025	438,001		(15,863)			(15,863)		422,139	422,139			
100142839	DALLAS	GA		02/09/2024	07/16/2025	258,427		(563)			(563)		257,864	257,864			
100142840	HEALDSBURG	CA		02/09/2024	08/16/2025	703,541		46,644			46,644		750,184	750,184			
100142843	FONTANA	CA		02/09/2024	08/09/2025	937,818		(11,369)			(11,369)		926,449	926,449			
100142844	SAN DIEGO	CA		02/09/2024	05/09/2025	673,048		(5,347)			(5,347)		667,701	667,701			
100142848	FORT MYERS	FL		02/09/2024	01/09/2025	158,881		(4,955)			(4,955)		153,926	153,926			
100142857	FEDERAL WAY	WA		02/08/2024	04/09/2025	554,828		(32,105)			(32,105)		522,723	522,723			
100142860	CASTAIC	CA		02/08/2024	11/09/2025	413,641		2,684			2,684		416,325	416,325			
100142861	LYNNWOOD	WA		02/08/2024	06/09/2025	1,160,318		(48,347)			(48,347)		1,111,972	1,111,972			
100142866	DELTON	MI		02/09/2024	05/18/2025	279,843		(7,807)			(7,807)		272,036	272,036			
100142874	LEWISTON	ME		02/09/2024	10/21/2025	378,383		(8,108)			(8,108)		370,275	370,275			
100142891	MESA	AZ		02/09/2024	05/18/2025	322,493		(9,903)			(9,903)		312,590	312,590			
100142907	PHOENIXVILLE	PA		02/09/2024	11/21/2025	384,506		(12,105)			(12,105)		372,401	372,401			
100142911	AUSTIN	TX		02/09/2024	02/18/2025	393,516		(10,443)			(10,443)		383,073	383,073			
100142913	UNION	NJ		02/09/2024	02/18/2025	341,300		(6,074)			(6,074)		335,226	335,226			
100142918	HUTTO	TX		02/09/2024	03/18/2025	401,344		(10,468)			(10,468)		390,876	390,876			
100142921	NORTH WILDWOOD	NJ		02/09/2024	01/18/2025	524,050		(10,984)			(10,984)		513,066	513,066			
100142922	YUBA CITY	CA		02/09/2024	09/18/2025	338,249		(10,938)			(10,938)		327,311	327,311			
100142930	BIDDEFORD	ME		02/09/2024	01/18/2025	497,015		(12,883)			(12,883)		484,132	484,132			
100142932	CAPE CORAL	FL		02/09/2024	08/18/2025	321,728		(9,211)			(9,211)		312,517	312,517			
100142940	UPLAND	CA		02/09/2024	04/18/2025	498,842		(17,017)			(17,017)		481,825	481,825			
100142947	DENVER	CO		02/09/2024	10/21/2025	464,073		(10,655)			(10,655)		453,418	453,418			
100142958	JONESBOROUGH	TN		02/09/2024	05/18/2025	276,294		(7,284)			(7,284)		269,010	269,010			
100142962	LOS ANGELES	CA		02/09/2024	01/18/2025	596,615		(9,506)			(9,506)		587,110	587,110			
100142973	ROY	UT		02/09/2024	03/18/2025	321,064		(7,998)			(7,998)		313,066	313,066			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142974	CLIFTON	NJ		02/09/2024	10/21/2025	399,375		(8,506)			(8,506)		390,869	390,869			
100142980	HEBER CITY	UT		02/09/2024	09/09/2025	483,234		2,567			2,567		485,801	485,801			
100142986	PORT SAINT LUCIE	FL		02/09/2024	10/31/2025	686,334		75	116,472		(116,397)		569,937	705,067		135,130	135,130
100142988	CHICAGO	IL		02/09/2024	03/31/2025	860,188		(239)			(239)		859,949	869,929		9,980	9,980
100143004	NORTH CHARLESTON	SC		02/12/2024	02/09/2025	196,060		1,362			1,362		197,422	197,422			
100143011	GARDNERVILLE	NV		02/12/2024	06/09/2025	1,026,095		(46,105)			(46,105)		979,990	979,990			
100143023	BRIDGEPORT	CT		02/12/2024	05/09/2025	362,815		2,742			2,742		365,557	365,557			
100143035	PHOENIX	AZ		02/12/2024	05/09/2025	328,569		(22,341)			(22,341)		306,229	306,229			
100143042	MONTEBELLO	CA		02/14/2024	08/11/2025	764,171		(11,294)			(11,294)		752,877	752,877			
100143055	FOLEY	AL		02/14/2024	03/11/2025	310,995		(12,410)			(12,410)		298,585	298,585			
100143066	MIAMI	FL		02/14/2024	07/11/2025	376,928		(6,840)			(6,840)		370,087	370,087			
100143070	ANTIOCH	CA		02/14/2024	02/11/2025	536,929		(19,873)			(19,873)		517,056	517,056			
100143073	MARGATE	FL		02/14/2024	06/11/2025	207,803		(3,585)			(3,585)		204,219	204,219			
100143082	VISTA	CA		02/16/2024	11/17/2025	628,825		(9,579)			(9,579)		619,245	619,245			
100143092	JACKSON	NJ		02/16/2024	07/31/2025	463,288		(127)			(127)		463,161	462,890		(271)	(271)
100143094	WEST BLOOMFIELD	MI		02/16/2024	06/17/2025	329,118		(3,622)			(3,622)		325,496	325,496			
100143098	OKLAHOMA CITY	OK		02/16/2024	10/17/2025	497,401		(15,155)			(15,155)		482,246	482,246			
100143101	BLOOMINGDALE	GA		02/16/2024	07/17/2025	238,614		(1,010)			(1,010)		237,604	237,604			
100143109	VISALIA	CA		02/16/2024	10/17/2025	176,649		(3,468)			(3,468)		173,180	173,180			
100143110	MOREHEAD CITY	NC		02/16/2024	06/17/2025	251,767		(7,062)			(7,062)		244,705	244,705			
100143113	NATICK	MA		02/16/2024	11/17/2025	456,052		(9,487)			(9,487)		446,565	446,565			
100143114	RALEIGH	NC		02/16/2024	11/17/2025	295,947		(4,265)			(4,265)		291,683	291,683			
100143120	AMHERST	MA		02/16/2024	06/17/2025	451,374		(9,110)			(9,110)		442,264	442,264			
100143123	CHICAGO	IL		02/16/2024	08/17/2025	229,379		(6,387)			(6,387)		222,993	222,681		(311)	(311)
100143136	SAINT LOUIS	MO		02/16/2024	05/17/2025	273,082		(6,096)			(6,096)		266,986	266,986			
100143137	SANTA ROSA BEACH	FL		02/16/2024	03/17/2025	268,149		(3,393)			(3,393)		264,757	264,757			
100143143	ALEXANDRIA	VA		02/16/2024	05/17/2025	354,546		(6,415)			(6,415)		348,131	348,131			
100143150	CHASKA	MN		02/16/2024	02/17/2025	259,730		(5,504)			(5,504)		254,226	254,226			
100143164	FREMONT	CA		02/16/2024	03/17/2025	739,901		(19,254)			(19,254)		720,647	720,647			
100143173	MANOR	TX		02/16/2024	07/17/2025	90,600		388			388		90,988	90,988			
100143175	WINFIELD	IN		02/16/2024	11/17/2025	255,488		7,698			7,698		263,186	262,689		(496)	(496)
100143189	SCOTTSDALE	AZ		02/16/2024	10/17/2025	600,927		(13,063)			(13,063)		587,864	587,864			
100143217	CAPE CORAL	FL		02/16/2024	04/17/2025	292,231		(7,088)			(7,088)		285,143	285,143			
100143241	TOMS RIVER	NJ		02/16/2024	07/17/2025	572,941		(5,307)			(5,307)		567,634	567,634			
100143243	OCEAN CITY	NJ		02/16/2024	02/17/2025	765,119		(10,393)			(10,393)		754,726	754,726			
100143260	MONROE	WA		02/16/2024	11/17/2025	360,682		(6,868)			(6,868)		353,813	353,813			
100143298	KATY	TX		02/16/2024	09/17/2025	245,432		(3,542)			(3,542)		241,889	241,889			
100143304	AURORA	CO		02/16/2024	10/17/2025	324,737		(8,361)			(8,361)		316,376	316,376			
100143308	QUEEN CREEK	AZ		02/16/2024	06/17/2025	410,139		2,162			2,162		412,301	412,301			
100143315	SAN ANTONIO	TX		02/16/2024	04/17/2025	100,777		(367)			(367)		100,410	100,410			
100143325	FRESNO	CA		02/16/2024	09/17/2025	246,543		(2,452)			(2,452)		244,091	244,091			
100143329	APPLE VALLEY	CA		02/16/2024	11/17/2025	300,295		(7,051)			(7,051)		293,244	293,244			
100143339	INDIANAPOLIS	IN		02/16/2024	09/05/2025	582,642		6,936			6,936		589,578	589,578			
100143351	SPRING	TX		02/16/2024	10/31/2025	415,032		12	90,925		(90,912)		324,120	335,750		11,630	11,630
100143357	BAKERSFIELD	CA		02/16/2024	02/05/2025	417,649		(7,352)			(7,352)		410,296	410,296			
100143359	MEDWAY	MA		02/16/2024	03/05/2025	780,507		(13,678)			(13,678)		766,829	766,829			
100143388	IRVING	TX		02/16/2024	06/05/2025	287,372		(9,607)			(9,607)		277,764	277,764			
100143400	LOS ANGELES	CA		02/16/2024	03/05/2025	408,443		(10,410)			(10,410)		398,033	398,033			
100143407	DULUTH	GA		02/16/2024	10/05/2025	410,682		(18,928)			(18,928)		391,755	391,755			
100143413	PAYSON	AZ		02/16/2024	11/05/2025	374,101		(7,589)			(7,589)		366,511	366,511			
100143421	INGLEWOOD	CA		02/16/2024	06/05/2025	745,888		(10,479)			(10,479)		735,409	735,409			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143427	ABINGTON	MA		02/16/2024	05/05/2025	638,815		(9,856)			(9,856)		628,959	628,959			
100143449	ENGLEWOOD	OH		02/16/2024	03/31/2025	127,927		(21)			(21)		127,906	135,601		7,695	7,695
100143487	ELK GROVE	CA		02/21/2024	10/05/2025	203,093		(4,397)			(4,397)		198,696	198,696			
100143505	EASTVALE	CA		02/21/2024	05/05/2025	724,433		(28,261)			(28,261)		696,172	696,172			
100143533	WATERBURY	CT		02/21/2024	10/31/2025	509,212			24,676		(24,676)		484,536	339,915		(144,621)	(144,621)
100143556	NORMAN	OK		02/21/2024	07/09/2025	132,746		(4,016)			(4,016)		128,730	128,730			
100143585	VERNON	CT		02/21/2024	05/09/2025	120,730		(3,337)			(3,337)		117,393	117,393			
100143593	LANSING	IL		02/21/2024	05/09/2025	122,377		(4,176)			(4,176)		118,201	118,201			
100143601	JACKSON	MS		02/21/2024	11/09/2025	106,291		(2,918)			(2,918)		103,373	103,373			
100143605	BALTIMORE	MD		02/21/2024	10/31/2025	111,048		(4)	9,757		(9,761)		101,287	109,324		8,037	8,037
100143629	ARTESIA	NM		02/21/2024	09/09/2025	116,813		(3,098)			(3,098)		113,716	113,716			
100143632	ARTESIA	NM		02/21/2024	10/09/2025	125,879		(2,025)			(2,025)		123,855	123,855			
100143633	ARTESIA	NM		02/21/2024	02/09/2025	121,312		(3,250)			(3,250)		118,062	118,062			
100143635	ARTESIA	NM		02/21/2024	04/09/2025	123,150		(3,300)			(3,300)		119,850	119,850			
100143636	ARTESIA	NM		02/21/2024	11/09/2025	132,888		(3,373)			(3,373)		129,515	129,515			
100143641	ESCONDIDO	CA		02/22/2024	06/09/2025	792,148		(16,524)			(16,524)		775,624	775,624			
100143652	WILLINGBORO	NJ		02/22/2024	07/09/2025	200,065		(13,467)			(13,467)		186,598	186,598			
100143659	PEMBROKE PINES	FL		02/22/2024	04/09/2025	355,588		(7,986)			(7,986)		347,602	347,602			
100143665	TULSA	OK		02/22/2024	07/09/2025	95,370		(4,921)			(4,921)		90,449	90,449			
100143669	LONG BEACH	NY		02/22/2024	01/09/2025	755,367		(9,919)			(9,919)		745,448	745,448			
100143705	GLENDALE	CA		02/23/2024	01/09/2025	2,000,533		(62,036)			(62,036)		1,938,496	1,938,496			
100143706	HAWTHORNE	CA		02/23/2024	01/09/2025	954,321		(18,991)			(18,991)		935,330	935,330			
100143714	LA HABRA	CA		02/26/2024	07/10/2025	386,391		(11,184)			(11,184)		375,207	375,207			
100143725	GARDEN GROVE	CA		02/26/2024	02/10/2025	674,512		(14,512)			(14,512)		660,000	660,000			
100143728	HONOLULU	HI		02/26/2024	05/10/2025	530,033		(8,372)			(8,372)		521,662	521,662			
100143732	KISSIMMEE	FL		02/26/2024	08/10/2025	164,314		(8,767)			(8,767)		155,546	155,546			
100143752	BIRMINGHAM	MI		04/05/2024	04/09/2025	404,549		(10,780)			(10,780)		393,769	393,769			
100143764	GARLAND	TX		04/05/2024	04/09/2025	292,578		(12,557)			(12,557)		280,020	280,020			
100143769	LOS ANGELES	CA		02/27/2024	09/09/2025	3,327,048		(87,675)			(87,675)		3,239,373	3,239,373			
100143784	WATERFORD	MI		02/27/2024	10/31/2025	206,795			22,655		(22,655)		184,140	202,247		18,107	18,107
100143792	CONROE	TX		02/28/2024	09/11/2025	618,708		10,991	32,386		(21,395)		597,313	597,313			
100143793	DANIA BEACH	FL		02/28/2024	08/11/2025	162,365		(6,009)			(6,009)		156,356	156,356			
100143836	BEUNINGEN	NLD		02/27/2024	04/22/2025	151,212						7,198	158,410	166,777		8,367	8,367
100143850	UNITED KINGDOM	GBR		02/28/2024	07/21/2025	75,830						854	76,684	81,714		5,030	5,030
100143869	NEWPORT BEACH	CA		03/06/2024	02/05/2025	1,352,475		(20,996)			(20,996)		1,331,479	1,331,479			
100143873	BLAINE	WA		03/06/2024	03/05/2025	556,876		(815)			(815)		556,061	556,061			
100143874	LAS VEGAS	NV		03/06/2024	02/05/2025	689,549		(13,461)			(13,461)		676,088	676,088			
100143888	SEWICKLEY	PA		03/06/2024	07/05/2025	542,577		(9,846)			(9,846)		532,731	532,731			
100143903	LAKEWOOD	CA		03/06/2024	11/05/2025	1,554,698		(38,444)			(38,444)		1,516,254	1,516,254			
100143913	HOUSTON	TX		03/06/2024	03/05/2025	424,329		(24,712)			(24,712)		399,616	399,616			
100143917	LOS ANGELES	CA		02/29/2024	03/05/2025	446,744		(535)			(535)		446,209	446,209			
100143918	SANTA CLARITA	CA		02/29/2024	10/31/2025	1,548,695		196	104,511		(104,315)		1,444,380	1,531,314		86,933	86,933
100143922	MORENO VALLEY	CA		02/29/2024	04/05/2025	414,887		(11,181)			(11,181)		403,705	403,705			
100143928	LOS ANGELES	CA		02/29/2024	03/05/2025	1,156,016		(58,270)			(58,270)		1,097,746	1,097,746			
100143949	MIAMI	FL		02/29/2024	11/05/2025	990,405		(6,867)			(6,867)		983,538	983,538			
100143976	ROBBINSVILLE	NJ		02/29/2024	09/05/2025	1,281,180		(10,164)			(10,164)		1,271,016	1,271,016			
100143988	RIVERSIDE	CA		02/29/2024	11/05/2025	707,636		(18,290)			(18,290)		689,346	689,346			
100143989	LAGUNA NIGUEL	CA		02/29/2024	01/05/2025	238,843		(700)			(700)		238,143	238,143			
100143995	CORONA	CA		02/29/2024	02/05/2025	1,226,582		(26,585)			(26,585)		1,199,997	1,199,997			
100144015	JUPITER	FL		03/07/2024	01/17/2025	596,099		(8,192)			(8,192)		587,908	587,908			
100144020	EDISON	NJ		03/07/2024	03/17/2025	300,006		(54)			(54)		299,953	299,953			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144026	PINEHURST	NC		03/07/2024	07/17/2025	753,637		7,791			7,791		761,428	761,428			
100144037	GEORGETOWN	TX		03/07/2024	06/17/2025	34,438		(142)			(142)		34,296	34,296			
100144041	PEORIA	AZ		03/07/2024	01/17/2025	379,464		(2,003)			(2,003)		377,461	377,461			
100144042	MCKINNEY	TX		03/07/2024	05/17/2025	366,074		(307)			(307)		365,767	365,767			
100144047	APEX	NC		03/07/2024	10/17/2025	235,106		(4,227)			(4,227)		230,879	230,879			
100144049	SAN DIEGO	CA		03/07/2024	01/17/2025	939,375		(18,571)			(18,571)		920,805	920,805			
100144050	BYRDSTOWN	TN		03/07/2024	09/17/2025	330,043		(7,270)			(7,270)		322,774	322,774			
100144059	SHORELINE	WA		03/07/2024	11/17/2025	476,931		(11,313)			(11,313)		465,618	465,618			
100144076	ERIE	CO		03/07/2024	01/17/2025	367,537		(2,674)			(2,674)		364,863	364,863			
100144078	KIRKLAND	WA		03/07/2024	05/17/2025	761,283		(1,106)			(1,106)		760,176	760,176			
100144141	NEW HAVEN	CT		03/07/2024	11/17/2025	261,536		(3,273)			(3,273)		258,262	258,262			
100144153	ARDMORE	PA		03/07/2024	11/17/2025	315,698		(4,193)			(4,193)		311,505	311,505			
100144159	WEST DEPTFORD	NJ		03/07/2024	11/17/2025	406,580		(10,246)			(10,246)		396,334	395,207		(1,127)	(1,127)
100144169	ALBUQUERQUE	NM		03/07/2024	07/17/2025	265,007		(4,463)			(4,463)		260,545	260,545			
100144175	NORTH KINGSTOWN	RI		03/07/2024	05/17/2025	359,358		(7,135)			(7,135)		352,223	352,223			
100144177	ST GEORGE	UT		03/07/2024	05/17/2025	377,814		7,416			7,416		385,231	385,231			
100144206	WASHINGTON	UT		03/07/2024	09/17/2025	283,524		7,278			7,278		290,802	290,802			
100144220	LOVELAND	CO		03/07/2024	09/17/2025	149,257		(3,152)			(3,152)		146,105	146,011		(94)	(94)
100144235	WEST PALM BEACH	FL		03/07/2024	08/17/2025	453,850		(984)			(984)		452,866	452,866			
100144237	MARYSVILLE	WA		03/07/2024	04/17/2025	522,420		(3,971)			(3,971)		518,449	518,449			
100144247	FRANKFORT	IL		03/08/2024	11/09/2025	344,717		(10,699)			(10,699)		334,018	334,018			
100144249	HOUSTON	TX		03/08/2024	06/09/2025	252,185		(15,934)			(15,934)		236,251	236,251			
100144257	SANTA MONICA	CA		03/08/2024	11/09/2025	2,000,000							2,000,000	2,000,000			
100144264	BLUFFTON	SC		03/07/2024	09/09/2025	554,342		(7,066)			(7,066)		547,276	547,276			
100144271	PROVIDENCE	RI		03/07/2024	08/09/2025	330,430		6,120			6,120		336,551	336,551			
100144274	TRENTON	NJ		03/07/2024	04/09/2025	108,909		(9,358)			(9,358)		99,551	99,551			
100144282	RENSSELAER	NY		03/07/2024	08/09/2025	140,520		(11,166)			(11,166)		129,354	129,354			
100144290	LAKE CITY	CO		03/07/2024	09/09/2025	604,400		(9,532)			(9,532)		594,868	594,868			
100144295	SAN JOSE	CA		03/07/2024	01/09/2025	908,338		(21,469)			(21,469)		886,869	886,869			
100144296	COMPTON	CA		03/07/2024	07/09/2025	607,416		(11,412)			(11,412)		596,004	596,004			
100144299	PINE GROVE	CA		03/07/2024	03/09/2025	236,574		(13,651)			(13,651)		222,922	222,922			
100144312	ROGERS	AR		03/07/2024	05/09/2025	204,547		(12,799)			(12,799)		191,748	191,748			
100144314	TEMECULA	CA		03/07/2024	04/05/2025	478,963		(13,875)			(13,875)		465,088	465,088			
100144315	OJAI	CA		03/07/2024	11/05/2025	950,958		(24,457)			(24,457)		926,502	926,502			
100144329	PENSACOLA	FL		03/07/2024	10/05/2025	149,504		(5,572)			(5,572)		143,932	143,932			
100144333	SPOTSYLVANIA	VA		03/07/2024	09/18/2025	298,077		(9,169)			(9,169)		288,908	288,908			
100144336	RICHMOND	VA		03/07/2024	06/18/2025	149,282		206			206		149,488	149,488			
100144339	KISSIMMEE	FL		03/07/2024	04/18/2025	478,133		(12,664)			(12,664)		465,468	465,468			
100144340	MIAMI GARDENS	FL		03/07/2024	02/18/2025	29,126		(563)			(563)		28,563	28,563			
100144344	FRESNO	CA		03/07/2024	01/18/2025	426,358		(9,873)			(9,873)		416,485	416,485			
100144348	RICHMOND	VA		03/07/2024	10/21/2025	296,884		(8,574)			(8,574)		288,310	288,310			
100144365	JACKSON	NJ		03/07/2024	04/18/2025	428,745		(9,472)			(9,472)		419,273	419,273			
100144369	HURRICANE	UT		03/07/2024	02/18/2025	421,811		(6,175)			(6,175)		415,636	415,636			
100144377	CENTENNIAL	CO		03/07/2024	09/18/2025	536,033		(1,647)			(1,647)		534,387	534,387			
100144380	HIGH RIDGE	MO		03/07/2024	08/18/2025	533,354		(15,623)			(15,623)		517,731	517,731			
100144385	BELL BUCKLE	TN		03/07/2024	08/18/2025	647,430		(14,452)			(14,452)		632,978	632,978			
100144387	SEBRING	FL		03/07/2024	05/31/2025	350,439		(170)			(170)		350,268	350,257		(12)	(12)
100144397	SAN ANTONIO	TX		03/07/2024	01/18/2025	366,738		(4,113)			(4,113)		362,625	362,625			
100144401	LAKELAND	FL		03/07/2024	11/21/2025	178,852		(1,025)			(1,025)		177,827	177,827			
100144402	MILLCREEK	UT		03/07/2024	01/18/2025	477,353		(7,495)			(7,495)		469,858	469,858			
100144416	AURORA	CO		03/07/2024	09/18/2025	321,871		(8,778)			(8,778)		313,093	313,093			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144419	CAPE CORAL	FL		03/07/2024	01/18/2025	306,138		(7,151)			(7,151)		298,987	298,987			
100144427	SHAVER LAKE	CA		03/07/2024	04/18/2025	436,966		(4,947)			(4,947)		432,019	432,019			
100144433	LAKELAND	FL		03/07/2024	03/18/2025	274,186		261			261		274,447	274,447			
100144435	MIAMI	FL		03/07/2024	03/18/2025	499,009		(8,478)			(8,478)		490,530	490,530			
100144438	SAN RAFAEL	CA		03/07/2024	02/18/2025	401,085		(12,998)			(12,998)		388,086	388,086			
100144449	EL PASO	TX		04/26/2024	10/09/2025	385,810		(27,112)			(27,112)		358,697	358,697			
100144454	SAN ANTONIO	TX		04/26/2024	10/31/2025	1,467,230		(59)	64,942		(65,001)		1,402,229	1,501,762		99,533	99,533
100144455	CANFIELD	OH		04/26/2024	03/31/2025	160,286		(140)			(140)		160,146	158,971		(1,175)	(1,175)
100144459	CHICAGO	IL		04/26/2024	10/09/2025	137,562		(3,535)			(3,535)		134,027	134,027			
100144460	FRESNO	CA		04/26/2024	06/09/2025	621,231		(21,018)			(21,018)		600,213	600,213			
100144474	KISSIMMEE	FL		04/26/2024	07/09/2025	283,711		(10,351)			(10,351)		273,360	273,360			
100144491	SOUTHLAKE	TX		04/26/2024	09/09/2025	2,443,951		(81,854)			(81,854)		2,362,097	2,362,097			
100144493	WEST UNION	SC		04/26/2024	05/09/2025	938,835		(15,394)			(15,394)		923,441	923,441			
100144508	DESERT HOT SPRINGS	CA		04/26/2024	08/09/2025	230,903		(1,887)			(1,887)		229,016	229,016			
100144515	NEWPORT BEACH	CA		04/26/2024	08/09/2025	2,856,822		(74,974)			(74,974)		2,781,847	2,781,847			
100144525	NORTH PORT	FL		04/26/2024	08/09/2025	324,376		(15,067)			(15,067)		309,308	309,308			
100144535	KEY COLONY BEACH	FL		04/26/2024	04/09/2025	1,568,412		(74,867)			(74,867)		1,493,544	1,493,544			
100144576	SEFFNER	FL		04/26/2024	07/09/2025	328,513		(15,151)			(15,151)		313,362	313,362			
100144577	DALLAS	TX		04/26/2024	10/31/2025	1,230,114		(2)	118,255		(118,257)		1,111,857	1,117,548		5,691	5,691
100144595	PANAMA CITY BEACH	FL		03/13/2024	09/16/2025	44,151		(1,162)			(1,162)		42,989	42,989			
100144604	IRVINE	CA		03/13/2024	03/16/2025	531,402		2,465			2,465		533,867	533,867			
100144628	MELISSA	TX		03/13/2024	11/04/2025	201,095		(4,905)			(4,905)		196,190	196,190			
100144652	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	109,320		(5,156)			(5,156)	2,401	106,564	112,229	5,665		5,665
100144653	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	208,976		(9,153)			(9,153)	4,590	204,413	207,218	2,805		2,805
100144655	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	112,833		(5,119)			(5,119)	2,478	110,193	114,845	4,652		4,652
100144657	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	79,391		(3,629)			(3,629)	1,744	77,506	78,544	1,038		1,038
100144660	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	360,946		(15,272)			(15,272)	7,928	353,602	358,444	4,842		4,842
100144664	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	846,950		(34,477)			(34,477)	18,602	831,076	842,217	11,141		11,141
100144665	UNITED KINGDOM	GBR		03/12/2024	10/20/2025	475,702		(18,722)			(18,722)	10,448	467,429	490,446	23,017		23,017
100144673	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	247,048		(10,292)			(10,292)	5,426	242,182	245,430	3,248		3,248
100144676	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	197,551		(8,125)			(8,125)	4,339	193,766	203,812	10,046		10,046
100144677	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	291,507		(12,077)			(12,077)	6,403	285,833	300,671	14,838		14,838
100144680	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	145,029		(2,884)			(2,884)	3,185	145,330	153,194	7,864		7,864
100144682	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	250,080		(11,417)			(11,417)	5,493	244,156	247,423	3,267		3,267
100144683	UNITED KINGDOM	GBR		03/12/2024	11/20/2025	135,474		(2,808)			(2,808)	2,976	135,642	139,126	3,484		3,484
100144686	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	232,448		(9,868)			(9,868)	5,105	227,685	239,565	11,880		11,880
100144687	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	311,391		(13,019)			(13,019)	6,839	305,211	321,234	16,023		16,023
100144690	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	494,113		(20,505)			(20,505)	10,853	484,461	511,223	26,763		26,763
100144692	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	456,409		(16,864)			(16,864)	10,024	449,570	473,064	23,495		23,495
100144696	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	104,564		(5,128)			(5,128)	2,297	101,733	106,530	4,797		4,797
100144698	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	193,635		(8,458)			(8,458)	4,253	189,430	192,009	2,579		2,579
100144702	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	83,846		(3,862)			(3,862)	1,842	81,825	82,916	1,091		1,091
100144704	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	385,249		(15,832)			(15,832)	8,462	377,879	397,692	19,813		19,813
100144709	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	224,469		(9,669)			(9,669)	4,930	219,730	222,689	2,960		2,960
100144710	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	53,695		(2,261)			(2,261)	1,179	52,614	55,566	2,953		2,953
100144713	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	104,985		(3,927)			(3,927)	2,306	103,363	104,756	1,392		1,392
100144717	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	331,646		(14,713)			(14,713)	7,284	324,217	338,147	13,930		13,930
100144718	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	308,677		(13,799)			(13,799)	6,780	301,658	305,738	4,081		4,081
100144719	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	341,534		(14,709)			(14,709)	7,501	334,326	338,840	4,514		4,514
100144720	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	651,692		(26,753)			(26,753)	14,314	639,253	674,700	35,447		35,447
100144721	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	610,127		(23,697)			(23,697)	13,401	599,831	607,874	8,042		8,042

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144722	UNITED KINGDOM	GBR		03/12/2024	11/20/2025	297,182		(12,238)			(12,238)	6,527	291,471	298,021	6,549		6,549
100144724	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	168,367		(7,372)			(7,372)	3,698	164,693	166,926	2,232		2,232
100144725	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	425,335		(18,039)			(18,039)	9,342	416,638	434,443	17,805		17,805
100144726	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	218,020		(9,937)			(9,937)	4,789	212,871	222,914	10,044		10,044
100144727	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	139,111		(6,517)			(6,517)	3,055	135,649	141,395	5,746		5,746
100144732	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	118,102		(5,248)			(5,248)	2,594	115,448	121,443	5,995		5,995
100144735	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	215,772		(9,445)			(9,445)	4,739	211,067	213,912	2,845		2,845
100144737	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	359,813		(15,463)			(15,463)	7,903	352,252	357,004	4,751		4,751
100144739	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	77,522		(3,670)			(3,670)	1,703	75,554	76,573	1,019		1,019
100144741	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	278,039		(12,783)			(12,783)	6,107	271,363	275,013	3,650		3,650
100144744	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	603,219		(25,447)			(25,447)	13,249	591,021	624,837	33,816		33,816
100144751	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	562,276		(23,014)			(23,014)	12,350	551,612	574,979	23,367		23,367
100144753	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	642,632		(25,873)			(25,873)	14,115	630,874	660,294	29,421		29,421
100144754	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	255,271		(8,118)			(8,118)	5,607	252,760	243,756	(9,004)		(9,004)
100144760	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	617,129		(24,047)			(24,047)	13,555	606,636	585,079	(21,556)		(21,556)
100144765	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	330,303		(14,927)			(14,927)	7,255	322,631	336,420	13,790		13,790
100144766	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	260,798		(11,386)			(11,386)	5,728	255,139	258,477	3,338		3,338
100144767	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	419,305		(17,565)			(17,565)	9,210	410,950	428,910	17,960		17,960
100144768	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	897,695		(36,912)			(36,912)	19,717	880,501	918,134	37,633		37,633
100144769	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	124,326		(5,363)			(5,363)	2,731	121,694	128,315	6,621		6,621
100144776	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	540,026		(22,374)			(22,374)	11,861	529,513	558,737	27,996	1,228	29,224
100144781	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	163,329		(4,248)			(4,248)	3,587	162,669	161,064	(1,604)		(1,604)
100144783	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	564,237		(24,371)			(24,371)	12,393	552,258	559,667	7,409		7,409
100144784	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	297,301		(13,169)			(13,169)	6,530	290,662	294,562	3,899		3,899
100144785	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	101,247		(4,884)			(4,884)	2,224	98,587	102,805	4,218		4,218
100144786	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	297,433		(13,303)			(13,303)	6,533	290,662	294,562	3,899		3,899
100144788	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	256,724		(10,728)			(10,728)	5,639	251,634	262,311	10,677		10,677
100144789	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	55,637		(748)			(748)	1,222	56,111	55,427	(684)		(684)
100144791	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	209,023		(8,873)			(8,873)	4,591	204,741	213,366	8,625		8,625
100144792	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	297,239		(13,374)			(13,374)	6,529	290,394	302,813	12,419		12,419
100144797	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	491,343		(18,663)			(18,663)	10,792	483,472	508,317	24,845		24,845
100144798	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	273,668		(10,871)			(10,871)	6,011	268,807	281,362	12,555		12,555
100144799	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	876,809		(30,164)			(30,164)	19,258	865,903	835,135	(30,768)		(30,768)
100144803	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	87,500		(3,620)			(3,620)	1,922	85,802	90,230	4,428		4,428
100144804	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	111,937		(4,807)			(4,807)	2,459	109,589	115,296	5,706		5,706
100144805	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	368,402		(16,022)			(16,022)	8,092	360,471	378,951	18,480		18,480
100144809	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	297,341		(13,214)			(13,214)	6,531	290,657	294,560	3,903		3,903
100144810	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	386,122		(16,742)			(16,742)	8,481	377,861	382,930	5,069		5,069
100144825	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	470,187		(20,299)			(20,299)	10,327	460,215	466,381	6,166		6,166
100144827	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	88,093		(3,695)			(3,695)	1,935	86,333	83,259	(3,074)		(3,074)
100144828	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	376,558		(14,016)			(14,016)	8,271	370,813	386,582	15,769		15,769
100144829	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	543,805		(20,225)			(20,225)	11,944	535,524	558,129	22,605		22,605
100144830	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	507,949		(19,283)			(19,283)	11,157	499,823	520,921	21,098		21,098
100144834	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	728,991		(30,715)			(30,715)	16,011	714,288	750,605	36,317		36,317
100144835	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	116,935		(5,021)			(5,021)	2,568	114,482	120,416	5,934		5,934
100144836	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	69,904		(3,196)			(3,196)	1,535	68,243	71,710	3,467		3,467
100144837	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	577,053		(21,747)			(21,747)	12,674	567,980	592,039	24,059		24,059
100144838	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	495,332		(16,976)			(16,976)	10,879	489,235	510,040	20,806		20,806
100144842	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	116,850		(4,934)			(4,934)	2,566	114,482	120,416	5,934		5,934
100144844	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	227,540		(9,697)			(9,697)	4,998	222,841	225,849	3,008		3,008
100144845	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	80,523		(3,817)			(3,817)	1,769	78,475	82,169	3,694		3,694

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144846	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	371,735		(15,983)			(15,983)	8,165	363,917	368,821	4,904		4,904
100144847	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	362,145		(14,846)			(14,846)	7,954	355,253	360,074	4,821		4,821
100144848	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	1,104,409		(43,114)			(43,114)	24,257	1,085,552	1,131,949	46,397		46,397
100144856	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	196,534		(8,407)			(8,407)	4,317	192,444	202,616	10,172		10,172
100144858	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	199,531		(8,212)			(8,212)	4,382	195,701	193,776	(1,925)		(1,925)
100144868	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	262,281		(11,318)			(11,318)	5,761	256,724	260,240	3,515		3,515
100144869	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	66,760		(3,166)			(3,166)	1,466	65,061	65,938	877		877
100144870	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	151,859		(6,954)			(6,954)	3,335	148,240	154,526	6,286		6,286
100144872	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	336,509		(14,517)			(14,517)	7,391	329,382	333,893	4,510		4,510
100144873	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	262,352		(11,387)			(11,387)	5,762	256,728	267,690	10,963		10,963
100144874	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	223,080		(10,004)			(10,004)	4,900	217,976	220,972	2,996		2,996
100144876	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	187,865		(7,922)			(7,922)	4,126	184,069	192,759	8,690		8,690
100144878	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	122,052		(5,560)			(5,560)	2,681	119,172	120,803	1,631		1,631
100144883	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	286,777		(12,371)			(12,371)	6,299	280,704	270,729	(9,975)		(9,975)
100144884	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	395,159		(16,268)			(16,268)	8,679	387,570	392,829	5,259		5,259
100144888	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	118,962		(5,304)			(5,304)	2,613	116,270	117,838	1,567		1,567
100144890	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	66,982		(3,068)			(3,068)	1,471	65,386	64,737	(649)		(649)
100144893	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	198,429		(8,181)			(8,181)	4,358	194,607	203,793	9,186		9,186
100144895	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	237,707		(10,420)			(10,420)	5,221	232,508	244,756	12,249		12,249
100144907	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	513,799		(21,243)			(21,243)	11,285	503,841	510,773	6,932		6,932
100144908	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	101,788		(4,708)			(4,708)	2,236	99,315	98,350	(964)		(964)
100144909	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	296,459		(12,310)			(12,310)	6,511	290,660	306,040	15,380		15,380
100144911	UNITED KINGDOM	GBR		03/12/2024	10/20/2025	92,823		(3,861)			(3,861)	2,039	91,001	95,517	4,516		4,516
100144913	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	108,720		(4,831)			(4,831)	2,388	106,277	107,727	1,450		1,450
100144930	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	535,725		(19,701)			(19,701)	11,767	527,791	522,572	(5,218)		(5,218)
100144931	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	159,505		(6,988)			(6,988)	3,503	156,020	158,156	2,136		2,136
100144933	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	118,760		(5,115)			(5,115)	2,608	116,254	122,949	6,695		6,695
100144938	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	77,642		(3,027)			(3,027)	1,705	76,320	79,915	3,595		3,595
100144947	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	173,213		(6,629)			(6,629)	3,804	170,388	164,325	(6,064)		(6,064)
100144952	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	197,607		(7,211)			(7,211)	4,340	194,736	187,799	(6,937)		(6,937)
100144955	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	500,127		(15,340)			(15,340)	10,985	495,771	490,784	(4,987)		(4,987)
100144965	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	192,823		(8,251)			(8,251)	4,235	188,807	191,339	2,532		2,532
100144967	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	384,317		(14,436)			(14,436)	8,441	378,323	364,881	(13,442)		(13,442)
100144980	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	1,301,670		(51,344)			(51,344)	28,590	1,278,915	1,348,954	70,040		70,040
100144983	UNITED KINGDOM	GBR		03/12/2024	10/20/2025	130,489		(5,463)			(5,463)	2,866	127,891	134,164	6,273		6,273
100144984	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	128,819		(5,700)			(5,700)	2,829	125,948	127,686	1,738		1,738
100144988	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	258,519		(9,803)			(9,803)	5,678	254,394	257,891	3,497		3,497
100144993	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	351,104		(12,681)			(12,681)	7,712	346,134	360,109	13,975		13,975
100145014	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	481,108		(17,091)			(17,091)	10,567	474,583	469,900	(4,683)		(4,683)
100145027	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	172,372		(7,769)			(7,769)	3,786	168,389	170,666	2,277		2,277
100145035	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	124,994		(5,430)			(5,430)	2,745	122,309	128,698	6,389		6,389
100145039	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	177,209		(7,585)			(7,585)	3,892	173,517	182,427	8,911		8,911
100145042	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	403,582		(16,788)			(16,788)	8,864	395,658	400,897	5,239		5,239
100145043	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	193,229		(7,267)			(7,267)	4,244	190,206	199,215	9,009		9,009
100145052	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	440,449		(16,858)			(16,858)	9,674	433,265	455,823	22,558		22,558
100145055	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	235,062		(9,986)			(9,986)	5,163	230,239	233,319	3,081		3,081
100145056	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	208,158		(9,549)			(9,549)	4,572	203,180	205,985	2,805		2,805
100145057	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	186,933		(7,787)			(7,787)	4,106	183,252	185,488	2,235		2,235
100145059	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	455,144		(19,698)			(19,698)	9,997	445,443	451,537	6,095		6,095
100145060	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	175,882		(8,246)			(8,246)	3,863	171,500	173,833	2,334		2,334
100145062	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	577,519		(23,406)			(23,406)	12,685	566,798	595,681	28,883		28,883

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145067	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	405,140		(16,489)			(16,489)	8,898	397,549	419,234	21,685		21,685
100145068	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	297,206		(12,104)			(12,104)	6,528	291,630	305,125	13,495		13,495
100145069	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	179,833		(7,658)			(7,658)	3,950	176,125	185,732	9,607		9,607
100145070	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	357,645		(13,066)			(13,066)	7,855	352,434	368,905	16,471		16,471
100145071	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	390,516		(15,512)			(15,512)	8,577	383,581	404,376	20,795		20,795
100145072	UNITED KINGDOM	GBR		03/12/2024	10/20/2025	439,520		(15,590)			(15,590)	9,654	433,584	454,619	21,035		21,035
100145075	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	411,269		(17,383)			(17,383)	9,033	402,919	423,601	20,682		20,682
100145076	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	145,935		(6,231)			(6,231)	3,205	142,909	144,828	1,919		1,919
100145078	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	179,020		(7,882)			(7,882)	3,932	175,071	177,468	2,397		2,397
100145079	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	133,251		(6,349)			(6,349)	2,927	129,828	131,571	1,742		1,742
100145080	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	816,675		(35,326)			(35,326)	17,937	799,287	810,272	10,985		10,985
100145081	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	80,054		(3,713)			(3,713)	1,758	78,099	79,168	1,069		1,069
100145085	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	394,267		(16,665)			(16,665)	8,660	386,261	402,646	16,385		16,385
100145087	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	299,576		(12,632)			(12,632)	6,580	293,524	306,036	12,512		12,512
100145088	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	119,772		(4,981)			(4,981)	2,631	117,422	119,005	1,583		1,583
100145096	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	191,092		(7,973)			(7,973)	4,197	187,316	195,324	8,009		8,009
100145099	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	380,223		(16,265)			(16,265)	8,351	372,308	377,326	5,017		5,017
100145106	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	521,551		(21,618)			(21,618)	11,455	511,388	537,667	26,279		26,279
100145107	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	432,752		(17,620)			(17,620)	9,505	424,637	446,442	21,805		21,805
100145109	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	780,201		(27,360)			(27,360)	17,136	769,977	802,499	32,522		32,522
100145110	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	151,304		(6,390)			(6,390)	3,323	148,238	150,228	1,990		1,990
100145111	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	157,102		(5,460)			(5,460)	3,451	155,092	163,133	8,041		8,041
100145113	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	347,624		(16,153)			(16,153)	7,635	339,106	343,636	4,530		4,530
100145115	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	267,022		(11,277)			(11,277)	5,865	261,610	275,191	13,581		13,581
100145116	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	281,747		(11,806)			(11,806)	6,188	276,129	290,536	14,407		14,407
100145118	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	1,018,832		(44,617)			(44,617)	22,377	996,592	1,038,710	42,118		42,118
100145123	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	208,420		(8,525)			(8,525)	4,578	204,473	202,442	(2,031)		(2,031)
100145124	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	66,652		(2,884)			(2,884)	1,464	65,232	68,614	3,382		3,382
100145129	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	705,483		(15,294)			(15,294)	15,495	705,685	715,278	9,593		9,593
100145131	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	398,646		(16,010)			(16,010)	8,756	391,392	409,664	18,273		18,273
100145135	UNITED KINGDOM	GBR		03/12/2024	11/20/2025	150,092		(6,618)			(6,618)	3,297	146,771	149,997	3,226		3,226
100145140	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	468,168		(18,568)			(18,568)	10,283	459,883	484,902	25,019		25,019
100145143	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	74,766		(2,593)			(2,593)	1,642	73,814	77,041	3,227		3,227
100145146	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	359,221		(14,461)			(14,461)	7,890	352,650	367,713	15,063		15,063
100145152	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	632,905		(25,012)			(25,012)	13,901	621,794	630,175	8,381		8,381
100145153	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	250,542		(11,424)			(11,424)	5,503	244,621	254,982	10,362		10,362
100145156	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	71,455		(2,821)			(2,821)	1,569	70,204	69,491	(712)		(712)
100145159	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	156,808		(6,774)			(6,774)	3,444	153,478	155,547	2,069		2,069
100145160	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	463,701		(20,449)			(20,449)	10,185	453,437	459,571	6,135		6,135
100145162	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	229,490		(9,496)			(9,496)	5,040	225,034	234,597	9,563		9,563
100145174	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	84,623		(3,800)			(3,800)	1,859	82,681	86,919	4,238		4,238
100145178	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	147,274		(4,470)			(4,470)	3,235	146,039	148,028	1,989		1,989
100145181	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	362,768		(13,506)			(13,506)	7,968	357,229	375,603	18,373		18,373
100145183	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	369,022		(14,885)			(14,885)	8,105	362,242	383,095	20,854		20,854
100145184	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	124,976		(5,418)			(5,418)	2,745	122,303	128,669	6,367		6,367
100145187	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	243,272		(11,171)			(11,171)	5,343	237,444	240,659	3,215		3,215
100145191	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	229,761		(10,402)			(10,402)	5,046	224,405	216,434	(7,971)		(7,971)
100145194	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	374,151		(15,245)			(15,245)	8,218	367,123	354,014	(13,110)		(13,110)
100145198	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	113,429		(4,719)			(4,719)	2,491	111,202	107,256	(3,946)		(3,946)
100145199	UNITED KINGDOM	GBR		03/12/2024	11/20/2025	119,025		(4,549)			(4,549)	2,614	117,090	119,718	2,628		2,628
100145212	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	324,051		(13,167)			(13,167)	7,117	318,002	322,217	4,216		4,216

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145213	UNITED KINGDOM	GBR		03/12/2024	11/20/2025	133,853		(5,085)			(5,085)	2,940	131,707	134,667	2,959		2,959
100145220	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	384,328		(13,463)			(13,463)	8,441	379,306	365,576	(13,730)		(13,730)
100145226	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	357,500		(13,095)			(13,095)	7,852	352,258	368,997	16,740		16,740
100145228	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	250,715		(8,749)			(8,749)	5,507	247,473	259,171	11,698		11,698
100145236	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	386,783		(12,930)			(12,930)	8,495	382,348	368,697	(13,651)		(13,651)
100145239	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	573,482		(23,485)			(23,485)	12,596	562,592	586,439	23,846		23,846
100145241	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	484,395		(20,698)			(20,698)	10,639	474,337	480,746	6,409		6,409
100145244	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	606,822		(23,321)			(23,321)	13,328	596,829	629,754	32,925		32,925
100145253	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	64,606		(3,063)			(3,063)	1,419	62,962	66,524	3,562		3,562
100145254	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	281,165		(11,223)			(11,223)	6,175	276,118	279,869	3,751		3,751
100145255	UNITED KINGDOM	GBR		03/12/2024	11/20/2025	104,342		(4,902)			(4,902)	2,292	101,732	105,343	2,290	1,321	3,611
100145256	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	51,713		(2,160)			(2,160)	1,136	50,689	53,022	2,333		2,333
100145257	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	146,733		(6,151)			(6,151)	3,223	143,804	150,606	6,801		6,801
100145259	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	149,017		(6,966)			(6,966)	3,273	145,324	152,906	7,582		7,582
100145260	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	1,033,778		(21,374)			(21,374)	22,706	1,035,109	1,088,989	53,880		53,880
100145262	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	79,406		(3,637)			(3,637)	1,744	77,514	76,752	(762)		(762)
100145264	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	207,972		(9,066)			(9,066)	4,568	203,473	215,184	11,711		11,711
100145265	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	230,065		(10,760)			(10,760)	5,053	224,358	227,386	3,028		3,028
100145266	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	435,473		(18,733)			(18,733)	9,565	426,305	432,000	5,695		5,695
100145267	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	575,919		(23,094)			(23,094)	12,649	565,475	591,845	26,371		26,371
100145268	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	575,853		(23,026)			(23,026)	12,648	565,475	591,845	26,371		26,371
100145269	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	105,541		(5,162)			(5,162)	2,318	102,697	108,112	5,415		5,415
100145271	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	202,913		(8,741)			(8,741)	4,457	198,629	207,051	8,422		8,422
100145272	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	91,836		(4,307)			(4,307)	2,017	89,546	94,611	5,066		5,066
100145274	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	634,945		(23,455)			(23,455)	13,946	625,435	657,637	32,202		32,202
100145281	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	346,947		(14,041)			(14,041)	7,620	340,526	328,328	(12,198)		(12,198)
100145282	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	187,090		(7,173)			(7,173)	4,109	184,026	177,482	(6,545)		(6,545)
100145284	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	363,358		(14,751)			(14,751)	7,981	356,587	343,910	(12,678)		(12,678)
100145286	UNITED KINGDOM	GBR		03/12/2024	11/20/2025	618,747		(23,940)			(23,940)	13,590	608,397	622,915	13,290	1,228	14,518
100145290	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	90,634		(3,743)			(3,743)	1,991	88,881	94,003	5,122		5,122
100145292	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	186,683		(6,758)			(6,758)	4,100	184,025	177,478	(6,548)		(6,548)
100145293	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	177,946		(6,592)			(6,592)	3,908	175,262	169,026	(6,236)		(6,236)
100145294	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	346,306		(13,162)			(13,162)	7,606	340,751	355,129	14,378		14,378
100145296	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	202,615		(7,460)			(7,460)	4,450	199,604	192,502	(7,102)		(7,102)
100145301	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	129,650		(5,918)			(5,918)	2,848	126,579	125,342	(1,237)		(1,237)
100145303	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	197,688		(7,294)			(7,294)	4,342	194,736	187,807	(6,929)		(6,929)
100145307	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	514,009		(18,206)			(18,206)	11,290	507,093	528,657	21,565		21,565
100145310	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	163,093		(6,018)			(6,018)	3,582	160,657	154,941	(5,716)		(5,716)
100145313	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	194,729		(6,205)			(6,205)	4,277	192,801	200,952	8,151		8,151
100145316	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	197,438		(7,234)			(7,234)	4,337	194,541	187,619	(6,922)		(6,922)
100145317	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	192,048		(6,983)			(6,983)	4,218	189,283	182,548	(6,735)		(6,735)
100145318	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	177,944		(6,590)			(6,590)	3,908	175,262	169,028	(6,234)		(6,234)
100145319	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	159,320		(5,932)			(5,932)	3,499	156,887	151,307	(5,581)		(5,581)
100145320	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	333,452		(13,417)			(13,417)	7,324	327,359	315,714	(11,646)		(11,646)
100145325	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	89,396		(4,275)			(4,275)	1,963	87,084	86,226	(858)		(858)
100145326	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	357,197		(13,226)			(13,226)	7,845	351,816	339,325	(12,491)		(12,491)
100145327	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	347,922		(14,775)			(14,775)	7,642	340,788	345,365	4,577		4,577
100145330	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	254,270		(10,342)			(10,342)	5,585	249,513	247,065	(2,448)		(2,448)
100145331	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	129,758		(5,419)			(5,419)	2,850	127,189	125,951	(1,238)		(1,238)
100145333	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	360,795		(12,618)			(12,618)	7,924	356,101	374,722	18,621		18,621
100145342	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	265,944		(9,884)			(9,884)	5,841	261,902	273,015	11,113		11,113

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145354	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	192,628		(6,991)			(6,991)	4,231	189,868	183,112	(6,756)		(6,756)
100145361	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	495,861		(19,929)			(19,929)	10,891	486,822	512,155	25,332		25,332
100145366	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	217,618		(9,255)			(9,255)	4,780	213,143	223,229	10,085		10,085
100145367	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	202,850		(8,686)			(8,686)	4,455	198,619	201,280	2,661		2,661
100145368	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	173,179		(7,430)			(7,430)	3,804	169,553	171,825	2,272		2,272
100145370	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	341,751		(15,152)			(15,152)	7,506	334,105	330,848	(3,257)		(3,257)
100145371	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	331,854		(14,570)			(14,570)	7,289	324,573	321,414	(3,159)		(3,159)
100145375	UNITED KINGDOM	GBR		03/12/2024	11/20/2025	143,712		(6,217)			(6,217)	3,156	140,652	143,867	3,215		3,215
100145379	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	227,613		(9,760)			(9,760)	4,999	222,852	232,324	9,472		9,472
100145381	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	227,576		(9,722)			(9,722)	4,998	222,852	232,324	9,472		9,472
100145382	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	90,419		(3,687)			(3,687)	1,986	88,718	93,318	4,601		4,601
100145384	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	1,769,575		(73,016)			(73,016)	38,867	1,735,425	1,758,727	23,301		23,301
100145385	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	97,320		(4,508)			(4,508)	2,138	94,950	98,963	4,013		4,013
100145386	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	202,965		(8,794)			(8,794)	4,458	198,629	201,291	2,662		2,662
100145391	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	128,696		(5,581)			(5,581)	2,827	125,942	132,476	6,535		6,535
100145392	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	389,397		(17,180)			(17,180)	8,553	380,769	385,929	5,159		5,159
100145395	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	105,067		(4,631)			(4,631)	2,308	102,744	108,071	5,327		5,327
100145396	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	150,032		(6,571)			(6,571)	3,295	146,757	154,371	7,615		7,615
100145397	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	394,531		(15,897)			(15,897)	8,665	387,299	407,465	20,165		20,165
100145398	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	109,235		(5,058)			(5,058)	2,399	106,577	108,014	1,437		1,437
100145400	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	312,018		(10,915)			(10,915)	6,853	307,957	323,821	15,864		15,864
100145402	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	121,830		(5,812)			(5,812)	2,676	118,693	120,311	1,617		1,617
100145404	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	335,305		(13,253)			(13,253)	7,365	329,417	333,873	4,457		4,457
100145405	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	227,991		(10,146)			(10,146)	5,008	222,853	225,855	3,002		3,002
100145408	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	787,333		(31,677)			(31,677)	17,293	772,948	808,995	36,046		36,046
100145409	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	792,419		(32,365)			(32,365)	17,405	777,459	813,716	36,257		36,257
100145410	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	691,101		(28,048)			(28,048)	15,179	678,232	709,862	31,629		31,629
100145411	UNITED KINGDOM	GBR		03/12/2024	11/20/2025	198,046		(8,611)			(8,611)	4,350	193,785	198,185	4,400		4,400
100145412	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	238,398		(9,829)			(9,829)	5,236	233,805	243,695	9,890		9,890
100145414	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	371,312		(16,140)			(16,140)	8,155	363,328	359,792	(3,536)		(3,536)
100145417	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	200,571		(8,769)			(8,769)	4,405	196,207	204,543	8,337		8,337
100145421	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	547,631		(20,553)			(20,553)	12,028	539,106	568,566	29,460		29,460
100145422	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	174,881		(7,779)			(7,779)	3,841	170,944	173,290	2,346		2,346
100145423	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	89,558		(4,334)			(4,334)	1,967	87,191	88,374	1,183		1,183
100145424	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	86,125		(4,225)			(4,225)	1,892	83,792	84,941	1,150		1,150
100145425	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	474,769		(20,401)			(20,401)	10,428	464,795	484,569	19,774		19,774
100145430	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	88,823		(4,364)			(4,364)	1,951	86,410	87,597	1,187		1,187
100145433	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	385,865		(16,479)			(16,479)	8,475	377,861	382,930	5,069		5,069
100145434	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	307,574		(13,963)			(13,963)	6,755	300,366	313,170	12,804		12,804
100145438	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	318,472		(12,330)			(12,330)	6,995	313,137	327,984	14,847		14,847
100145445	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	301,948		(11,260)			(11,260)	6,632	297,320	286,697	(10,624)		(10,624)
100145452	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	159,720		(7,183)			(7,183)	3,508	156,044	158,184	2,140		2,140
100145453	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	72,140		(3,157)			(3,157)	1,584	70,568	68,062	(2,505)		(2,505)
100145464	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	189,910		(8,464)			(8,464)	4,171	185,616	188,104	2,488		2,488
100145465	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	448,669		(19,529)			(19,529)	9,854	438,994	444,876	5,881		5,881
100145468	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	296,760		(12,288)			(12,288)	6,518	290,990	294,821	3,831		3,831
100145471	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	284,282		(7,224)			(7,224)	6,244	283,303	298,026	14,724		14,724
100145479	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	342,017		(7,905)			(7,905)	7,512	341,624	346,159	4,535		4,535
100145487	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	1,950,302		(74,554)			(74,554)	42,836	1,918,585	1,999,483	80,899		80,899
100145488	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	362,908		(13,741)			(13,741)	7,971	357,138	373,844	16,707		16,707
100145491	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	249,637		(10,500)			(10,500)	5,483	244,620	257,893	13,273		13,273

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145493	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	423,393		(15,218)			(15,218)	9,299	417,474	438,927	21,453		21,453
100145499	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	357,178		(14,002)			(14,002)	7,845	351,021	368,966	17,945		17,945
100145510	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	278,289		(6,242)			(6,242)	6,112	278,160	292,905	14,745		14,745
100145512	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	291,393		(10,757)			(10,757)	6,400	287,036	291,006	3,970		3,970
100145513	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	102,925		(4,463)			(4,463)	2,261	100,722	97,147	(3,575)		(3,575)
100145515	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	457,598		(18,284)			(18,284)	10,051	449,364	433,408	(15,956)		(15,956)
100145525	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	180,918		(7,768)			(7,768)	3,974	177,124	186,745	9,621		9,621
100145528	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	1,341,253		(50,456)			(50,456)	29,459	1,320,256	1,395,471	75,215		75,215
100145529	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	465,847		(19,454)			(19,454)	10,232	456,625	480,047	23,422		23,422
100145535	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	298,112		(12,679)			(12,679)	6,548	291,981	307,793	15,812		15,812
100145536	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	116,986		(5,073)			(5,073)	2,569	114,482	120,416	5,934		5,934
100145541	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	156,946		(6,900)			(6,900)	3,447	153,493	161,373	7,879		7,879
100145543	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	143,055		(6,246)			(6,246)	3,142	139,951	146,386	6,435		6,435
100145544	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	156,849		(6,801)			(6,801)	3,445	153,493	161,363	7,870		7,870
100145548	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	150,286		(4,349)			(4,349)	3,301	149,238	157,005	7,767		7,767
100145551	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	359,105		(9,858)			(9,858)	7,887	357,135	361,922	4,787		4,787
100145554	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	331,939		(8,210)			(8,210)	7,291	331,020	335,488	4,468		4,468
100145561	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	143,391		(6,054)			(6,054)	3,149	140,487	142,368	1,882		1,882
100145562	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	201,550		(8,327)			(8,327)	4,427	197,650	200,304	2,653		2,653
100145563	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	168,089		(7,072)			(7,072)	3,692	164,709	166,920	2,211		2,211
100145564	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	182,865		(7,640)			(7,640)	4,016	179,242	181,648	2,406		2,406
100145566	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	246,783		(10,449)			(10,449)	5,420	241,755	245,093	3,338		3,338
100145567	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	1,123,116		(42,709)			(42,709)	24,668	1,105,075	1,161,890	56,815		56,815
100145568	UNITED KINGDOM	GBR		03/12/2024	10/20/2025	246,551		(10,771)			(10,771)	5,415	241,195	252,839	11,644		11,644
100145569	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	667,490		(27,258)			(27,258)	14,661	654,893	692,251	37,357		37,357
100145570	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	743,555		(25,995)			(25,995)	16,331	733,891	774,045	40,153		40,153
100145571	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	743,518		(25,957)			(25,957)	16,331	733,891	774,045	40,153		40,153
100145572	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	255,608		(10,738)			(10,738)	5,614	250,484	263,358	12,874		12,874
100145573	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	398,204		(15,560)			(15,560)	8,746	391,390	411,530	20,140		20,140
100145579	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	382,904		(14,895)			(14,895)	8,410	376,420	395,753	19,333		19,333
100145582	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	125,113		(5,725)			(5,725)	2,748	122,135	128,397	6,261		6,261
100145584	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	305,024		(13,287)			(13,287)	6,700	298,436	314,619	16,183		16,183
100145585	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	505,553		(17,865)			(17,865)	11,104	498,791	524,453	25,661		25,661
100145594	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	287,819		(13,153)			(13,153)	6,322	280,988	294,354	13,366		13,366
100145595	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	773,005		(34,224)			(34,224)	16,978	755,758	791,472	35,713		35,713
100145596	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	543,079		(22,098)			(22,098)	11,928	532,909	540,184	7,275		7,275
100145616	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	315,467		(12,609)			(12,609)	6,929	309,787	298,767	(11,019)		(11,019)
100145619	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	135,180		(6,056)			(6,056)	2,969	132,094	137,708	5,614		5,614
100145622	UNITED KINGDOM	GBR		03/12/2024	04/22/2025	411,222		(16,120)			(16,120)	9,032	404,134	421,247	17,113		17,113
100145633	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	213,365		(7,736)			(7,736)	4,686	210,315	202,832	(7,483)		(7,483)
100145634	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	186,772		(6,849)			(6,849)	4,102	184,025	177,478	(6,548)		(6,548)
100145635	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	213,386		(7,758)			(7,758)	4,687	210,315	202,832	(7,483)		(7,483)
100145637	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	186,721		(6,796)			(6,796)	4,101	184,025	177,478	(6,548)		(6,548)
100145639	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	186,737		(6,813)			(6,813)	4,101	184,025	177,478	(6,548)		(6,548)
100145640	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	326,153		(12,000)			(12,000)	7,164	321,316	309,894	(11,422)		(11,422)
100145641	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	192,056		(6,991)			(6,991)	4,218	189,283	182,550	(6,733)		(6,733)
100145642	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	208,138		(7,653)			(7,653)	4,572	205,057	197,763	(7,294)		(7,294)
100145649	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	179,808		(6,614)			(6,614)	3,949	177,142	186,280	9,137		9,137
100145650	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	392,284		(14,609)			(14,609)	8,616	386,291	405,665	19,373		19,373
100145651	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	192,379		(7,802)			(7,802)	4,225	188,803	198,502	9,700		9,700
100145654	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	80,044		(3,521)			(3,521)	1,758	78,281	82,529	4,247		4,247

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145655	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	348,808		(14,004)			(14,004)	7,661	342,465	361,098	18,633		18,633
100145656	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	202,873		(9,142)			(9,142)	4,456	198,187	208,511	10,324		10,324
100145659	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	202,669		(8,933)			(8,933)	4,451	198,187	208,511	10,324		10,324
100145661	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	139,351		(5,598)			(5,598)	3,061	136,814	144,166	7,353		7,353
100145663	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	174,123		(6,346)			(6,346)	3,824	171,602	180,484	8,882		8,882
100145666	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	84,895		(3,590)			(3,590)	1,865	83,170	87,430	4,260		4,260
100145668	UNITED KINGDOM	GBR		03/12/2024	10/20/2025	1,115,155		(38,877)			(38,877)	24,493	1,100,772	1,153,923	53,152		53,152
100145669	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	464,946		(17,590)			(17,590)	10,212	457,568	482,415	24,847		24,847
100145670	UNITED KINGDOM	GBR		03/12/2024	10/20/2025	384,123		(14,610)			(14,610)	8,437	377,950	396,273	18,324		18,324
100145672	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	557,727		(22,030)			(22,030)	12,250	547,947	576,454	28,507		28,507
100145673	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	156,988		(6,943)			(6,943)	3,448	153,493	161,363	7,870		7,870
100145674	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	624,443		(22,384)			(22,384)	13,715	615,775	650,800	35,026		35,026
100145680	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	349,371		(14,579)			(14,579)	7,674	342,465	360,041	17,576		17,576
100145686	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	691,839		(27,585)			(27,585)	15,195	679,449	688,654	9,205		9,205
100145688	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	274,894		(11,867)			(11,867)	6,038	269,065	272,688	3,623		3,623
100145691	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	296,072		(12,180)			(12,180)	6,503	290,395	305,478	15,082		15,082
100145694	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	266,578		(10,850)			(10,850)	5,855	261,583	275,198	13,614		13,614
100145695	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	296,402		(12,235)			(12,235)	6,510	290,678	305,745	15,067		15,067
100145696	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	296,423		(12,299)			(12,299)	6,511	290,635	305,713	15,078		15,078
100145697	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	141,908		(6,490)			(6,490)	3,117	138,536	145,724	7,188		7,188
100145698	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	326,678		(14,387)			(14,387)	7,175	319,466	323,807	4,341		4,341
100145699	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	296,221		(12,079)			(12,079)	6,506	290,649	305,776	15,127		15,127
100145700	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	84,592		(4,099)			(4,099)	1,858	82,350	83,455	1,105		1,105
100145704	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	79,541		(3,781)			(3,781)	1,747	77,506	81,542	4,036		4,036
100145707	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	299,606		(12,421)			(12,421)	6,580	293,765	297,702	3,937		3,937
100145712	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	173,459		(7,707)			(7,707)	3,810	169,562	171,882	2,320		2,320
100145716	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	336,607		(14,599)			(14,599)	7,393	329,401	346,888	17,486		17,486
100145717	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	355,927		(14,934)			(14,934)	7,818	348,810	353,648	4,838		4,838
100145718	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	332,843		(14,799)			(14,799)	7,311	325,354	329,776	4,422		4,422
100145723	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	207,889		(9,011)			(9,011)	4,566	203,445	206,193	2,748		2,748
100145725	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	46,456		(1,838)			(1,838)	1,020	45,638	46,213	575		575
100145727	UNITED KINGDOM	GBR		03/12/2024	06/20/2025	436,205		(18,680)			(18,680)	9,581	427,105	449,170	22,064		22,064
100145730	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	694,321		(29,501)			(29,501)	15,250	680,070	689,174	9,104		9,104
100145732	UNITED KINGDOM	GBR		03/12/2024	05/20/2025	94,338		(4,376)			(4,376)	2,072	92,034	96,391	4,357		4,357
100145734	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	180,329		(7,971)			(7,971)	3,961	176,319	178,705	2,386		2,386
100145741	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	149,735		(6,567)			(6,567)	3,289	146,457	148,459	2,002		2,002
100145743	UNITED KINGDOM	GBR		03/12/2024	10/20/2025	387,543		(13,149)			(13,149)	8,512	382,906	401,558	18,652		18,652
100145745	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	112,780		(4,950)			(4,950)	2,477	110,307	106,382	(3,925)		(3,925)
100145746	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	98,028		(4,262)			(4,262)	2,153	95,919	92,506	(3,413)		(3,413)
100145757	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	123,841		(4,952)			(4,952)	2,720	121,609	128,374	6,764		6,764
100145763	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	97,102		(4,280)			(4,280)	2,133	94,954	99,978	5,024		5,024
100145764	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	217,414		(9,037)			(9,037)	4,775	213,152	216,014	2,862		2,862
100145765	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	156,730		(6,606)			(6,606)	3,442	153,567	155,628	2,062		2,062
100145766	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	320,762		(14,682)			(14,682)	7,045	313,125	317,454	4,329		4,329
100145767	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	148,364		(6,291)			(6,291)	3,259	145,331	147,282	1,951		1,951
100145772	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	455,401		(19,693)			(19,693)	10,002	445,710	451,715	6,005		6,005
100145775	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	86,199		(4,142)			(4,142)	1,893	83,950	85,082	1,132		1,132
100145808	BAKERSFIELD	CA		05/08/2024	11/09/2025	306,272		(22,272)			(22,272)		284,000	284,000			
100145816	NASHVILLE	TN		05/08/2024	09/09/2025	419,218		(18,258)			(18,258)		400,961	400,961			
100145823	CAMARILLO	CA		03/15/2024	08/09/2025	528,056		(17,680)			(17,680)		510,376	510,376			
100145824	SANDY	UT		03/15/2024	04/09/2025	400,779		(14,779)			(14,779)		386,000	386,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145825	FORT MYERS	FL		03/15/2024	04/09/2025	734,242		(11,663)			(11,663)		722,578	722,578			
100145831	OCALA	FL		03/15/2024	11/09/2025	223,542		(3,376)			(3,376)		220,166	220,166			
100145832	FORT MYERS	FL		03/15/2024	09/09/2025	191,179		(17,470)			(17,470)		173,708	173,708			
100145847	CUMMING	GA		03/15/2024	06/05/2025	301,003		(15,003)			(15,003)		286,000	286,000			
100145848	DEL MAR	CA		03/15/2024	05/05/2025	3,051,458		(59,289)			(59,289)		2,992,169	2,992,169			
100145849	HAWTHORNE	CA		03/15/2024	08/05/2025	675,627		(26,712)			(26,712)		648,915	648,915			
100145852	SAVANNAH	GA		03/15/2024	09/05/2025	516,863		(9,041)			(9,041)		507,822	507,822			
100145858	BRUNSWICK	GA		03/15/2024	01/05/2025	465,039		(19,452)			(19,452)		445,587	445,587			
100145859	ANAHEIM	CA		03/15/2024	01/05/2025	1,474,854		(38,355)			(38,355)		1,436,499	1,436,499			
100145863	SACRAMENTO	CA		03/15/2024	02/05/2025	315,853		(17,502)			(17,502)		298,352	298,352			
100145876	SALT LAKE CITY	UT		03/19/2024	07/17/2025	356,929		(14,103)			(14,103)		342,826	342,826			
100145885	LOXAHATCHEE	FL		03/19/2024	09/17/2025	101,327		(5,119)			(5,119)		96,208	96,208			
100145896	ACCOKEEK	MD		03/19/2024	01/17/2025	126,564		(4,552)			(4,552)		122,012	122,012			
100145901	BLOOMSBURY	NJ		03/19/2024	10/17/2025	61,858		(3,863)			(3,863)		57,994	57,994			
100145905	SPOKANE	WA		03/19/2024	10/17/2025	72,247		(4,425)			(4,425)		67,822	67,822			
100145906	COLUMBIA	SC		03/19/2024	06/17/2025	91,876		(3,301)			(3,301)		88,575	88,575			
100145907	TAMPA	FL		03/19/2024	10/17/2025	52,463		(3,240)			(3,240)		49,223	49,223			
100145908	DECATUR	AL		03/19/2024	02/17/2025	52,516		(3,226)			(3,226)		49,290	49,290			
100145920	VANCOUVER	WA		03/19/2024	07/17/2025	69,298		(4,300)			(4,300)		64,997	64,997			
100145928	EAST POINT	GA		03/19/2024	04/17/2025	52,439		(2,693)			(2,693)		49,746	49,746			
100145947	WAYNESBORO	VA		03/19/2024	07/17/2025	29,775		(1,486)			(1,486)		28,289	28,289			
100145970	HUNTINGTON BEACH	CA		03/19/2024	03/17/2025	112,905		(4,728)			(4,728)		108,177	108,177			
100145974	SEWELL	NJ		03/19/2024	08/17/2025	72,645		(4,443)			(4,443)		68,203	68,203			
100145985	NORTH LAS VEGAS	NV		03/19/2024	11/17/2025	49,675		(3,056)			(3,056)		46,619	46,619			
100146013	PHOENIX	AZ		03/19/2024	03/17/2025	101,341		(6,251)			(6,251)		95,090	95,090			
100146040	SANTEE	CA		03/19/2024	09/17/2025	150,704		(4,119)			(4,119)		146,585	146,585			
100146045	LIVERMORE	CA		03/19/2024	10/17/2025	102,813		(4,579)			(4,579)		98,234	98,234			
100146049	BALDWIN	WI		03/19/2024	06/17/2025	75,392		(4,680)			(4,680)		70,712	70,712			
100146053	COLORADO SPRINGS	CO		03/19/2024	01/17/2025	128,424		(4,176)			(4,176)		124,248	124,248			
100146058	MIAMI	FL		03/19/2024	11/17/2025	174,364		(9,989)			(9,989)		164,375	164,375			
100146060	AVONDALE	AZ		03/19/2024	04/17/2025	52,320		(3,267)			(3,267)		49,053	49,053			
100146064	SACRAMENTO	CA		03/19/2024	02/17/2025	63,151		(3,971)			(3,971)		59,179	59,179			
100146068	MIDDLEBURY	IN		03/19/2024	10/17/2025	78,787		(4,946)			(4,946)		73,841	73,841			
100146076	TUCSON	AZ		03/19/2024	10/17/2025	52,525		(3,235)			(3,235)		49,290	49,290			
100146077	STOCKTON	CA		03/19/2024	09/17/2025	101,310		(3,047)			(3,047)		98,263	98,263			
100146078	NORTH CHARLESTON	SC		03/19/2024	01/17/2025	52,626		(3,288)			(3,288)		49,338	49,338			
100146084	MOUNT JACKSON	VA		03/19/2024	09/17/2025	63,425		(3,938)			(3,938)		59,488	59,488			
100146088	NEWFIELD	ME		03/19/2024	09/17/2025	64,880		(4,088)			(4,088)		60,793	60,793			
100146108	PITTSBURGH	PA		03/19/2024	01/17/2025	52,569		(3,254)			(3,254)		49,315	49,315			
100146109	PHOENIX	AZ		03/19/2024	09/17/2025	50,816		(3,138)			(3,138)		47,679	47,679			
100146124	SALEM	NH		03/19/2024	07/17/2025	171,983		(6,159)			(6,159)		165,824	165,824			
100146127	MIDDLETOWN	DE		03/19/2024	03/17/2025	48,861		(2,996)			(2,996)		45,865	45,865			
100146131	OVERLAND PARK	KS		03/19/2024	11/17/2025	103,921		(6,378)			(6,378)		97,543	97,543			
100146134	PERRYSBURG	OH		03/19/2024	05/17/2025	55,067		(3,397)			(3,397)		51,670	51,670			
100146143	FAYETTEVILLE	AR		03/19/2024	06/17/2025	77,720		(4,804)			(4,804)		72,915	72,915			
100146179	ROCKMART	GA		03/19/2024	10/17/2025	77,789		(4,780)			(4,780)		73,008	73,008			
100146211	TAMPA	FL		03/19/2024	09/17/2025	61,865		(2,812)			(2,812)		59,053	59,053			
100146213	SANTEE	CA		03/19/2024	06/17/2025	117,406		(3,062)			(3,062)		114,344	114,344			
100146219	HIGHLANDS RANCH	CO		03/19/2024	10/17/2025	127,422		(5,277)			(5,277)		122,145	122,145			
100146234	BENSALEM	PA		03/19/2024	08/17/2025	72,379		(4,440)			(4,440)		67,939	67,939			
100146245	TAMPA	FL		03/19/2024	04/17/2025	52,113		(3,224)			(3,224)		48,889	48,889			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146256	HAZEL GREEN	AL		03/19/2024	02/17/2025	22,094		(1,204)			(1,204)		20,889	20,889			
100146264	YORKTOWN	VA		03/19/2024	11/17/2025	52,521		(3,288)			(3,288)		49,233	49,233			
100146279	CARMEL	ME		03/19/2024	06/17/2025	53,040		(3,332)			(3,332)		49,708	49,708			
100146283	PAGOSA SPRINGS	CO		03/19/2024	04/17/2025	71,365		(4,409)			(4,409)		66,956	66,956			
100146285	OLATHE	KS		03/19/2024	05/17/2025	52,571		(3,278)			(3,278)		49,294	49,294			
100146313	CHULA VISTA	CA		03/19/2024	03/17/2025	163,039		(2,679)			(2,679)		160,360	160,360			
100146328	WINDSOR	CT		03/19/2024	01/17/2025	85,665		(5,063)			(5,063)		80,602	80,602			
100146331	GARDNER	MA		03/19/2024	03/17/2025	104,101		(5,437)			(5,437)		98,663	98,663			
100146351	WHITE ROCK	NM		03/19/2024	11/17/2025	52,491		(3,268)			(3,268)		49,222	49,222			
100146381	ALBUQUERQUE	NM		03/19/2024	03/17/2025	102,495		(4,330)			(4,330)		98,166	98,166			
100146386	CAMARILLO	CA		03/19/2024	02/17/2025	88,715		(5,189)			(5,189)		83,526	83,526			
100146387	CALHOUN	GA		03/19/2024	08/17/2025	52,514		(3,267)			(3,267)		49,247	49,247			
100146388	CHESAPEAKE	VA		03/19/2024	09/17/2025	130,505		(3,535)			(3,535)		126,970	126,970			
100146401	SMITHFIELD	VA		03/19/2024	07/17/2025	68,293		(4,276)			(4,276)		64,017	64,017			
100146429	LEXINGTON PARK	MD		03/19/2024	01/17/2025	57,755		(3,583)			(3,583)		54,172	54,172			
100146437	PAYSON	AZ		03/19/2024	04/17/2025	103,989		(5,568)			(5,568)		98,421	98,421			
100146438	LAWRENCEVILLE	GA		03/19/2024	08/17/2025	71,856		(4,540)			(4,540)		67,316	67,316			
100146444	SAVANNAH	GA		03/19/2024	08/17/2025	78,056		(4,869)			(4,869)		73,187	73,187			
100146460	TEXARKANA	TX		03/19/2024	03/17/2025	81,747		(3,178)			(3,178)		78,569	78,569			
100146472	CRESTWOOD	KY		03/19/2024	11/17/2025	52,403		(3,273)			(3,273)		49,130	49,130			
100146475	HARTLAND	CT		03/19/2024	03/17/2025	72,281		(4,478)			(4,478)		67,804	67,804			
100146478	CANTERBURY	CT		03/19/2024	04/17/2025	76,950		(4,856)			(4,856)		72,095	72,095			
100146491	PHOENIX	AZ		03/19/2024	04/17/2025	151,908		(4,553)			(4,553)		147,355	147,355			
100146494	ST AUGUSTINE	FL		03/19/2024	08/17/2025	121,838		(7,453)			(7,453)		114,385	114,385			
100146495	RIO RANCHO	NM		03/19/2024	11/17/2025	77,156		(4,802)			(4,802)		72,354	72,354			
100146507	BENTONVILLE	AR		03/19/2024	05/17/2025	106,304		(6,754)			(6,754)		99,550	99,550			
100146509	COVINGTON	GA		03/19/2024	11/17/2025	58,089		(3,537)			(3,537)		54,552	54,552			
100146514	POCOMOKE CITY	MD		03/19/2024	04/17/2025	52,640		(3,261)			(3,261)		49,380	49,380			
100146517	EASLEY	SC		03/19/2024	11/17/2025	52,324		(3,275)			(3,275)		49,049	49,049			
100146521	SPRINGFIELD	VA		03/19/2024	03/17/2025	129,078		(6,149)			(6,149)		122,929	122,929			
100146534	SILT	CO		03/19/2024	01/17/2025	61,667		(3,837)			(3,837)		57,830	57,830			
100146535	BATTLE GROUND	WA		03/19/2024	09/17/2025	78,301		(4,883)			(4,883)		73,418	73,418			
100146540	COLUMBIA	SC		03/19/2024	06/17/2025	78,166		(4,856)			(4,856)		73,310	73,310			
100146543	PORTLAND	OR		03/19/2024	06/17/2025	130,181		(6,021)			(6,021)		124,160	124,160			
100146554	CATAWBA	SC		03/19/2024	04/17/2025	178,278		(6,364)			(6,364)		171,914	171,914			
100146555	FAIRHAVEN	MA		03/19/2024	07/17/2025	51,842		(3,246)			(3,246)		48,597	48,597			
100146559	BILLINGS	MO		03/19/2024	07/17/2025	52,054		(2,901)			(2,901)		49,154	49,154			
100146572	CASTLE ROCK	CO		03/19/2024	04/17/2025	188,772		(2,357)			(2,357)		186,415	186,415			
100146573	VIRGINIA BEACH	VA		03/20/2024	11/09/2025	733,184		2,325			2,325		735,508	735,508			
100146576	DELAND	FL		03/20/2024	06/09/2025	312,543		(21,820)			(21,820)		290,723	290,723			
100146582	HOUSTON	TX		03/20/2024	06/09/2025	313,919		(12,796)			(12,796)		301,123	301,123			
100146596	MESA	AZ		03/20/2024	07/09/2025	494,957		(2,255)			(2,255)		492,702	492,702			
100146600	FOUNTAIN HILLS	AZ		03/20/2024	05/09/2025	2,519,537		(36,880)			(36,880)		2,482,657	2,482,657			
100146626	MIDLOTHIAN	VA		03/20/2024	03/05/2025	304,540		(9,619)			(9,619)		294,921	294,921			
100146639	PERRIS	CA		03/20/2024	08/05/2025	582,001		(25,879)			(25,879)		556,122	556,122			
100146642	LITTLEROCK	CA		03/20/2024	07/05/2025	349,541		(19,108)			(19,108)		330,432	330,432			
100146651	SOUTH SAN FRANCISCO	CA		03/20/2024	10/05/2025	484,396		(26,407)			(26,407)		457,989	457,989			
100146658	GLENDORA	CA		03/20/2024	06/05/2025	1,633,479		(37,338)			(37,338)		1,596,142	1,596,142			
100146663	BEVERLY HILLS	CA		03/20/2024	08/05/2025	3,082,467		(82,467)			(82,467)		3,000,000	3,000,000			
100146671	FONTANA	CA		03/20/2024	03/05/2025	406,239		(14,335)			(14,335)		391,904	391,904			
100146675	HIGHLAND LAKES	NJ		03/20/2024	07/05/2025	341,480		(13,339)			(13,339)		328,141	328,141			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146677	OAK RIDGE	NC		03/20/2024	01/05/2025	438,011		(12,423)			(12,423)		425,589	425,589			
100146679	NORWALK	CA		03/20/2024	05/05/2025	651,950		(23,662)			(23,662)		628,288	628,288			
100146681	SAN DIEGO	CA		03/20/2024	11/05/2025	273,816		(6,319)			(6,319)		267,497	267,497			
100146686	HOUSTON	TX		03/20/2024	02/05/2025	144,269		(19,733)			(19,733)		124,536	124,536			
100146696	HAMILTON	MI		03/20/2024	05/05/2025	374,228		(17,454)			(17,454)		356,773	356,773			
100146699	FINKSBURG	MD		03/20/2024	06/05/2025	380,853		(18,927)			(18,927)		361,926	361,926			
100146703	MORENO VALLEY	CA		03/20/2024	08/05/2025	372,626		(14,507)			(14,507)		358,119	358,119			
100146709	CANON CITY	CO		03/20/2024	09/05/2025	240,626		(4,071)			(4,071)		236,555	236,555			
100146710	HOMESTEAD	FL		03/20/2024	02/05/2025	315,383		(11,383)			(11,383)		304,000	304,000			
100146712	LOS ANGELES	CA		03/20/2024	08/05/2025	1,235,240		(27,740)			(27,740)		1,207,500	1,207,500			
100146719	NEWARK	NJ		03/20/2024	11/05/2025	451,272		(13,690)			(13,690)		437,582	437,582			
100146720	PHOENIX	AZ		03/20/2024	03/31/2025	266,150		(31)			(31)		266,119	288,934		22,814	22,814
100146725	LONG BEACH	CA		03/20/2024	06/05/2025	662,468		(17,076)			(17,076)		645,392	645,392			
100146733	FULLERTON	CA		03/20/2024	07/05/2025	820,200		(29,262)			(29,262)		790,938	790,938			
100146737	LOS ANGELES	CA		03/20/2024	10/31/2025	510,401		(118)	20,984		(21,102)		489,299	514,155		24,856	24,856
100146744	PENNS GROVE	NJ		03/20/2024	03/31/2025	123,868		(67)			(67)		123,801	123,197		(604)	(604)
100146752	YOUNGSTOWN	OH		03/20/2024	03/31/2025	106,510		(72)			(72)		106,439	103,510		(2,929)	(2,929)
100146851	DELAPLANE	VA		03/21/2024	11/11/2025	452,532		(930)			(930)		451,603	451,603			
100146853	WANAQUE	NJ		03/21/2024	03/11/2025	153,713		(4,624)			(4,624)		149,090	149,090			
100146855	RICHMOND	VA		03/21/2024	01/11/2025	928,860		(33,789)			(33,789)		895,070	895,070			
100146859	URBANA	IL		03/21/2024	11/11/2025	173,733		(8,587)			(8,587)		165,146	165,146			
100146867	NEW SMYRNA BEACH	FL		03/21/2024	02/11/2025	306,652		(8,923)			(8,923)		297,729	297,729			
100146871	OKLAHOMA CITY	OK		03/26/2024	09/18/2025	498,241		(15,660)			(15,660)		482,581	482,581			
100146872	WHITE STONE	VA		03/26/2024	06/18/2025	300,199		(7,221)			(7,221)		292,978	292,978			
100146873	HASTINGS	MI		03/26/2024	09/18/2025	303,720		(8,099)			(8,099)		295,621	295,621			
100146890	SARASOTA	FL		03/26/2024	05/18/2025	529,161		(12,814)			(12,814)		516,347	516,347			
100146908	GUN BARREL CITY	TX		03/26/2024	01/18/2025	259,918		(6,666)			(6,666)		253,252	253,252			
100146919	WINSTON	OR		03/26/2024	11/21/2025	281,765		(8,927)			(8,927)		272,838	272,838			
100146926	FRESNO	CA		03/26/2024	10/21/2025	306,138		(4,470)			(4,470)		301,668	301,668			
100146930	CLOVIS	CA		03/26/2024	03/18/2025	302,423		(8,458)			(8,458)		293,965	293,965			
100146931	WINSTON	OR		03/26/2024	05/18/2025	292,943		(8,376)			(8,376)		284,567	284,567			
100146941	KIRKLAND	WA		03/26/2024	10/21/2025	852,706		(1,686)			(1,686)		851,020	851,020			
100146943	ATTLEBORO	MA		03/26/2024	03/18/2025	510,580		(351)			(351)		510,229	510,229			
100146944	ROYSE CITY	TX		03/26/2024	11/21/2025	164,757		(5,148)			(5,148)		159,609	159,609			
100146954	TOOELE	UT		03/26/2024	11/21/2025	275,598		(7,283)			(7,283)		268,315	268,315			
100146958	BENSALEM	PA		03/26/2024	05/18/2025	294,485		(280)			(280)		294,205	294,205			
100146963	MELISSA	TX		03/26/2024	04/18/2025	412,206		(8,550)			(8,550)		403,656	403,656			
100146967	TALLAHASSEE	FL		03/26/2024	10/21/2025	315,153		(6,279)			(6,279)		308,874	308,874			
100146969	RICHARDSON	TX		03/26/2024	11/21/2025	292,610		(4,645)			(4,645)		287,964	287,964			
100146977	KATY	TX		03/26/2024	01/18/2025	613,714		4,198			4,198		617,912	617,912			
100146987	SALEM	UT		03/26/2024	08/18/2025	282,112		(2,788)			(2,788)		279,324	279,324			
100146994	SARASOTA	FL		03/27/2024	09/03/2025	259,928		1,192			1,192		261,120	261,120			
100147012	MISSOULA	MT		03/27/2024	11/03/2025	613,328		(7,209)			(7,209)		606,119	606,119			
100147013	BROOKINGS	OR		03/27/2024	05/03/2025	448,462		(6,291)			(6,291)		442,171	442,171			
100147017	SIMI VALLEY	CA		03/27/2024	05/03/2025	64,883		(1,052)			(1,052)		63,830	63,830			
100147029	AUSTIN	TX		03/27/2024	04/03/2025	630,407		(13,107)			(13,107)		617,300	617,300			
100147033	RACINE	WI		03/27/2024	07/03/2025	112,778		(1,858)			(1,858)		110,920	110,920			
100147035	MONROE	WA		03/27/2024	10/03/2025	486,252		(8,381)			(8,381)		477,871	477,871			
100147040	LANSING	MI		03/27/2024	07/03/2025	268,284		(3,232)			(3,232)		265,052	265,052			
100147048	INDIANAPOLIS	IN		03/27/2024	06/03/2025	389,638		2,531			2,531		392,169	392,169			
100147065	OLYMPIA	WA		03/27/2024	02/03/2025	107,574		(791)			(791)		106,782	106,782			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147069	BELFAIR	WA		03/27/2024	07/03/2025	279,638		(2,224)			(2,224)		277,414	277,414			
100147072	SANTA MONICA	CA		03/28/2024	01/09/2025	1,145,819		(34,292)			(34,292)		1,111,526	1,111,526			
100147074	MONTCLAIR	NJ		03/28/2024	02/09/2025	1,541,432		(37,048)			(37,048)		1,504,384	1,504,384			
100147078	GOTHA	FL		03/28/2024	06/09/2025	1,156,006		(11,268)			(11,268)		1,144,738	1,144,738			
100147080	SURPRISE	AZ		03/28/2024	04/30/2025	271,380							271,380	277,421		6,041	6,041
100147081	EL CAJON	CA		03/28/2024	05/09/2025	1,404,181		(60,180)			(60,180)		1,344,001	1,344,001			
100147095	WALNUT CREEK	CA		03/28/2024	01/09/2025	1,726,237		(29,394)			(29,394)		1,696,843	1,696,843			
100147107	CASTAIC	CA		05/08/2024	08/09/2025	300,945		(2,654)			(2,654)		298,290	298,290			
100147114	LARGO	FL		05/08/2024	05/09/2025	485,933		2,067			2,067		488,000	488,000			
100147139	BRADENTON	FL		05/08/2024	09/09/2025	263,146		(2,092)			(2,092)		261,054	261,054			
100147172	UNITED KINGDOM	GBR		03/27/2024	05/20/2025	293,454						2,766	296,220	313,788	17,568		17,568
100147177	INLET BEACH	FL		03/28/2024	08/10/2025	713,117		15,083			15,083		728,200	728,200			
100147178	PAHRUMP	NV		03/28/2024	10/31/2025	433,670		(215)			(215)		433,455	433,809		353	353
100147180	LOS ANGELES	CA		03/28/2024	10/31/2025	1,912,836		(498)			(498)		1,912,338	1,914,787		2,449	2,449
100147186	WATERBURY	CT		03/28/2024	11/09/2025	455,207		(15,221)			(15,221)		439,986	439,986			
100147187	TOTOWA	NJ		03/28/2024	01/09/2025	430,754		(10,613)			(10,613)		420,141	420,141			
100147199	CHICAGO	IL		03/28/2024	01/09/2025	112,321		(2,351)			(2,351)		109,969	109,969			
100147220	GRAND RAPIDS	MI		03/28/2024	06/09/2025	191,288		(4,715)			(4,715)		186,572	186,572			
100147221	THE BRONX	NY		03/28/2024	10/31/2025	590,471		(3,993)	95,997		(99,990)		490,481	575,156		84,674	84,674
100147242	CITY OF ORANGE	NJ		03/28/2024	11/09/2025	434,874		(6,241)			(6,241)		428,633	428,633			
100147253	NANUET	NY		03/28/2024	04/09/2025	513,604		(12,650)			(12,650)		500,953	500,953			
100147305	SCHIEDAM	NLD		03/27/2024	09/22/2025	186,426						8,442	194,868	212,592	17,723		17,723
100147354	SPICEWOOD	TX		05/08/2024	09/09/2025	566,812		(34,472)			(34,472)		532,340	532,340			
100147362	MATTHEWS	NC		05/08/2024	03/31/2025	426,656		(152)			(152)		426,505	436,552		10,047	10,047
100147369	CONIFER	CO		05/08/2024	02/09/2025	651,533		(14,524)			(14,524)		637,009	637,009			
100147378	ANAHEIM	CA		05/08/2024	11/09/2025	484,174		(3,997)			(3,997)		480,176	480,176			
100147382	SANTA ANA	CA		05/08/2024	05/09/2025	621,684		(7,046)			(7,046)		614,638	614,638			
100147404	MONTEBELLO	CA		05/08/2024	08/09/2025	495,950		(12,279)			(12,279)		483,671	483,671			
100147416	BELLINGHAM	WA		04/03/2024	04/05/2025	1,297,361		(28,833)			(28,833)		1,268,527	1,268,527			
100147417	FULLERTON	CA		04/03/2024	10/31/2025	764,669		(11)	25,294		(25,305)		739,364	784,747		45,383	45,383
100147422	SUDBURY	MA		04/03/2024	02/05/2025	825,875		(11,366)			(11,366)		814,509	814,509			
100147424	BAYVILLE	NJ		04/03/2024	11/05/2025	658,813		(15,765)			(15,765)		643,048	643,048			
100147429	ENCINO	CA		04/03/2024	10/31/2025	1,618,231		(4)	114,279		(114,283)		1,503,949	1,593,050		89,102	89,102
100147432	WEST WARWICK	RI		04/03/2024	09/05/2025	279,517		(10,928)			(10,928)		268,589	268,589			
100147443	PALM SPRINGS	CA		04/03/2024	03/05/2025	1,261,595		(42,634)			(42,634)		1,218,961	1,218,961			
100147448	TRENTON	OH		04/03/2024	11/05/2025	160,884		(6,884)			(6,884)		154,000	154,000			
100147455	PARKLAND	FL		04/03/2024	01/05/2025	844,952		(35,179)			(35,179)		809,773	809,773			
100147472	CHULA VISTA	CA		04/03/2024	04/05/2025	1,205,034		(17,286)			(17,286)		1,187,748	1,187,748			
100147477	MINNEAPOLIS	MN		04/03/2024	11/05/2025	158,365		(7,245)			(7,245)		151,120	151,120			
100147481	ARROYO GRANDE	CA		04/03/2024	07/05/2025	1,112,762		(4,334)			(4,334)		1,108,428	1,108,428			
100147486	HENDERSON	NV		04/03/2024	09/05/2025	1,013,569		(36,390)			(36,390)		977,179	977,179			
100147506	ELK RIVER	MN		04/03/2024	06/05/2025	261,513		(11,732)			(11,732)		249,781	249,781			
100147521	SPARTANBURG	SC		04/03/2024	10/05/2025	189,048		(10,689)			(10,689)		178,359	178,359			
100147522	MERRITT ISLAND	FL		04/03/2024	04/05/2025	344,143		(19,418)			(19,418)		324,725	324,725			
100147525	JACKSONVILLE	FL		04/03/2024	02/05/2025	1,762,796		(33,098)			(33,098)		1,729,698	1,729,698			
100147530	CLAREMONT	CA		04/03/2024	04/05/2025	1,891,904		(35,673)			(35,673)		1,856,232	1,856,232			
100147537	GLEN MILLS	PA		04/03/2024	04/05/2025	619,098		(12,621)			(12,621)		606,477	606,477			
100147556	EVERETT	WA		04/03/2024	07/05/2025	677,914		(27,135)			(27,135)		650,779	650,779			
100147566	MELBOURNE	FL		04/03/2024	10/05/2025	185,725		(12,635)			(12,635)		173,091	173,091			
100147570	FORT WORTH	TX		04/03/2024	03/31/2025	183,680		(66)			(66)		183,614	180,299		(3,315)	(3,315)
100147578	LOS ANGELES	CA		04/04/2024	11/05/2025	550,982		(10,018)			(10,018)		540,965	540,965			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147579	RIVERSIDE	CA		04/04/2024	08/05/2025	255,946		(3,450)			(3,450)		252,496	252,496			
100147582	WEEHAWKEN	NJ		04/04/2024	01/05/2025	1,026,056		(30,388)			(30,388)		995,667	995,667			
100147584	LOS ANGELES	CA		04/04/2024	11/05/2025	2,995,215		(81,815)			(81,815)		2,913,400	2,913,400			
100147593	SACRAMENTO	CA		04/04/2024	04/05/2025	179,460		(11,155)			(11,155)		168,305	168,305			
100147609	COLORADO SPRINGS	CO		04/04/2024	08/31/2025	154,120		(227)			(227)		153,893	142,455		(11,438)	(11,438)
100147610	PALMDALE	CA		04/04/2024	05/05/2025	172,642		367			367		173,008	173,008			
100147635	PETALUMA	CA		04/04/2024	01/05/2025	698,100		(11,974)			(11,974)		686,126	686,126			
100147636	CAPE CORAL	FL		04/04/2024	01/05/2025	345,314		(21,148)			(21,148)		324,166	324,166			
100147638	BELTON	TX		04/04/2024	07/05/2025	196,880		(5,460)			(5,460)		191,419	191,419			
100147640	LOS ANGELES	CA		04/04/2024	08/05/2025	1,055,189		(42,416)			(42,416)		1,012,773	1,012,773			
100147651	MOJAVE	CA		04/04/2024	09/05/2025	197,563		(10,318)			(10,318)		187,246	187,246			
100147659	SAVANNAH	GA		04/04/2024	11/05/2025	149,095		(2,926)			(2,926)		146,169	146,169			
100147671	KANSAS CITY	MO		04/04/2024	11/05/2025	285,297		(10,463)			(10,463)		274,834	274,834			
100147673	PARKER	CO		04/04/2024	04/05/2025	609,674		(13,443)			(13,443)		596,231	596,231			
100147677	PASADENA	MD		04/04/2024	01/05/2025	191,810		(6,226)			(6,226)		185,584	185,584			
100147682	LOS ANGELES	CA		04/04/2024	02/05/2025	615,142		(14,110)			(14,110)		601,032	601,032			
100147698	SAN JOSE	CA		04/05/2024	08/09/2025	1,058,930		(21,822)			(21,822)		1,037,108	1,037,108			
100147703	RIVERSIDE	CA		04/05/2024	02/05/2025	351,857		(10,395)			(10,395)		341,461	341,461			
100147728	OCEAN ISLE BEACH	NC		04/05/2024	03/09/2025	2,989,523		(4,428)			(4,428)		2,985,095	2,985,095			
100147754	MATTHEWS	NC		04/08/2024	01/17/2025	276,249		(5,033)			(5,033)		271,216	271,216			
100147757	LOS ANGELES	CA		04/08/2024	01/17/2025	1,100,571		(7,935)			(7,935)		1,092,636	1,092,636			
100147830	ANGIER	NC		04/08/2024	10/17/2025	646,749		(14,237)			(14,237)		632,512	632,512			
100147835	RENTON	WA		04/08/2024	11/17/2025	570,314		(3,920)			(3,920)		566,394	566,394			
100147836	HOPEWELL TOWNSHIP	NJ		04/08/2024	11/17/2025	413,397		(4,018)			(4,018)		409,379	409,379			
100147839	UNION CITY	NJ		04/08/2024	07/17/2025	499,510		(6,579)			(6,579)		492,931	492,931			
100147843	CLEARWATER	FL		04/08/2024	10/17/2025	205,942		(1,253)			(1,253)		204,689	204,689			
100147860	LATHROP	CA		04/08/2024	11/17/2025	580,361		(771)			(771)		579,590	579,590			
100147878	JACKSON TOWNSHIP	NJ		04/08/2024	10/17/2025	360,505		(373)			(373)		360,133	360,133			
100147905	SAN DIEGO	CA		04/08/2024	05/17/2025	673,690		(19,287)			(19,287)		654,403	654,403			
100147917	AUBREY	TX		04/08/2024	10/17/2025	307,849		(4,127)			(4,127)		303,722	303,722			
100147940	MURRIETA	CA		04/08/2024	07/17/2025	352,802		(7,345)			(7,345)		345,456	345,456			
100147952	TUCSON	AZ		04/08/2024	05/17/2025	262,174		(4,746)			(4,746)		257,428	257,428			
100147953	HADDONFIELD	NJ		04/08/2024	08/17/2025	266,195		(5,537)			(5,537)		260,658	260,658			
100147956	SNELLVILLE	GA		04/08/2024	08/17/2025	257,696		(4,576)			(4,576)		253,121	253,121			
100147971	NORTH CHARLESTON	SC		04/08/2024	09/17/2025	248,406		10,627			10,627		259,033	259,033			
100147978	ISLE OF PALMS	SC		04/10/2024	05/16/2025	595,104		(2,749)			(2,749)		592,355	592,355			
100147979	SAN DIEGO	CA		04/10/2024	11/04/2025	353,732		(6,796)			(6,796)		346,936	346,936			
100147982	BREMERTON	WA		04/10/2024	06/16/2025	300,032		(485)			(485)		299,547	299,547			
100147986	PORT RICHEY	FL		04/10/2024	10/16/2025	190,290		(1,443)			(1,443)		188,847	188,847			
100148001	LEXINGTON	KY		04/10/2024	05/16/2025	225,614		(2,340)			(2,340)		223,273	223,273			
100148013	CHULA VISTA	CA		04/10/2024	07/16/2025	626,713		(13,302)			(13,302)		613,412	613,412			
100148016	MELISSA	TX		04/10/2024	10/16/2025	154,245		(4,742)			(4,742)		149,504	149,504			
100148022	WINCHESTER	CA		04/10/2024	09/16/2025	428,840		7,639			7,639		436,479	436,479			
100148031	CONROE	TX		04/10/2024	07/16/2025	408,512		(3,939)			(3,939)		404,572	404,572			
100148047	TRUCKEE	CA		04/10/2024	02/16/2025	198,831		(3,520)			(3,520)		195,311	195,311			
100148056	KETCHUM	ID		04/10/2024	11/04/2025	632,042		(10,891)			(10,891)		621,152	621,152			
100148058	WESLEY CHAPEL	FL		04/10/2024	11/04/2025	261,140		(1,870)			(1,870)		259,270	259,270			
100148059	MCKINNEY	TX		04/10/2024	01/16/2025	304,049		(6,234)			(6,234)		297,815	297,815			
100148112	RIO RICO	AZ		04/10/2024	08/16/2025	235,853		(6,428)			(6,428)		229,425	229,425			
100148136	WEST PALM BEACH	FL		04/10/2024	10/09/2025	3,567,771		(90,053)			(90,053)		3,477,718	3,477,718			
100148137	PHILADELPHIA	PA		04/10/2024	10/31/2025	145,110							145,110	145,133		23	23

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148151	CLEVELAND	OH		05/15/2024	05/09/2025	150,046		(840)			(840)		149,206	149,206			
100148163	STUDIO CITY	CA		05/15/2024	07/09/2025	3,018,070		(68,320)			(68,320)		2,949,750	2,949,750			
100148168	SAN DIEGO	CA		05/15/2024	08/09/2025	1,486,042		6,015			6,015		1,492,057	1,492,057			
100148170	NEW BRITAIN	CT		05/15/2024	08/31/2025	284,934		(236)			(236)		284,698	284,991		293	293
100148171	DALLAS	TX		05/15/2024	05/09/2025	1,335,588		(47,547)			(47,547)		1,288,042	1,288,042			
100148192	LAS VEGAS	NV		04/12/2024	11/17/2025	312,628		(7,187)			(7,187)		305,441	305,441			
100148193	MIDLOTHIAN	VA		04/12/2024	11/17/2025	281,191		(6,825)			(6,825)		274,366	274,366			
100148200	CHARLOTTE	NC		04/12/2024	11/17/2025	241,264		(116)			(116)		241,148	241,148			
100148215	MODESTO	CA		04/12/2024	11/17/2025	360,625		(11,307)			(11,307)		349,319	349,319			
100148237	ROSEVILLE	CA		04/12/2024	08/17/2025	420,731		(11,052)			(11,052)		409,679	409,679			
100148238	LITTLE ROCK	AR		04/12/2024	04/17/2025	181,096		1,570			1,570		182,666	182,666			
100148239	SPRING HILL	FL		04/12/2024	09/17/2025	378,197		(6,730)			(6,730)		371,467	371,467			
100148246	MARIETTA	GA		04/12/2024	02/17/2025	617,040		(12,506)			(12,506)		604,534	604,534			
100148265	PLAINFIELD	IL		04/12/2024	11/17/2025	260,597		(5,772)			(5,772)		254,824	254,824			
100148270	ROGERS	AR		04/12/2024	03/17/2025	367,688		(6,559)			(6,559)		361,129	361,129			
100148272	BRIGANTINE	NJ		04/12/2024	11/17/2025	492,919		(12,482)			(12,482)		480,437	480,437			
100148274	HARRISON	NJ		04/12/2024	03/17/2025	512,130		(15,471)			(15,471)		496,659	496,659			
100148310	VANCOUVER	WA		04/12/2024	08/17/2025	414,416		(4,376)			(4,376)		410,041	410,041			
100148318	FORT WORTH	TX		04/12/2024	11/17/2025	275,852		(9,427)			(9,427)		266,425	266,425			
100148343	PARKER	CO		04/12/2024	11/17/2025	439,701		(3,084)			(3,084)		436,617	436,617			
100148385	POMPANO BEACH	FL		04/12/2024	04/17/2025	455,956		(10,883)			(10,883)		445,074	445,074			
100148426	LATHROP	CA		04/12/2024	10/17/2025	502,967		(8,382)			(8,382)		494,585	494,585			
100148444	KIRKLAND	WA		04/12/2024	01/17/2025	650,124		(14,008)			(14,008)		636,116	636,116			
100148483	CLAYTON	NC		04/12/2024	10/21/2025	256,213		(5,033)			(5,033)		251,181	251,181			
100148491	SHERMAN	TX		04/12/2024	05/18/2025	314,335		(8,568)			(8,568)		305,767	305,767			
100148496	DALLAS	TX		04/12/2024	08/31/2025	373,793		(188)			(188)		373,605	373,257		(348)	(348)
100148518	WINOOSKI	VT		04/12/2024	10/21/2025	398,912		(7,553)			(7,553)		391,359	391,359			
100148535	CLAYTON	NC		04/12/2024	10/21/2025	278,563		(1,105)			(1,105)		277,458	277,458			
100148537	NASHVILLE	TN		04/12/2024	01/18/2025	345,411		(2,687)			(2,687)		342,725	342,725			
100148538	VIRGINIA BEACH	VA		04/12/2024	03/18/2025	306,619		(4,606)			(4,606)		302,013	302,013			
100148545	WEST CHESTER	PA		04/12/2024	05/18/2025	280,858		(7,488)			(7,488)		273,371	273,371			
100148546	HOUSTON	TX		04/12/2024	05/18/2025	337,278		(2,043)			(2,043)		335,235	335,235			
100148563	NAPERVILLE	IL		04/12/2024	05/18/2025	303,128		(7,740)			(7,740)		295,388	295,388			
100148583	NEW ORLEANS	LA		04/12/2024	03/18/2025	457,363		(10,096)			(10,096)		447,267	447,267			
100148584	OAKLAND	CA		04/12/2024	11/21/2025	637,180		(6,612)			(6,612)		630,568	630,568			
100148599	NAPLES	FL		04/12/2024	09/18/2025	279,126		(1,999)			(1,999)		277,128	277,128			
100148602	PHOENIX	AZ		04/12/2024	02/18/2025	757,300		(11,744)			(11,744)		745,556	745,556			
100148623	CLEVELAND	TX		05/15/2024	06/09/2025	414,575		(14,445)			(14,445)		400,130	399,862		(268)	(268)
100148627	SHERMAN OAKS	CA		05/15/2024	10/09/2025	1,037,277		9,970			9,970		1,047,248	1,047,248			
100148635	PASADENA	CA		05/15/2024	07/09/2025	829,498		(14,777)			(14,777)		814,720	814,720			
100148637	JACKSONVILLE	FL		05/15/2024	06/09/2025	206,610		(2,660)			(2,660)		203,950	203,950			
100148654	PALM SPRINGS	CA		04/15/2024	02/09/2025	3,369,271		(85,084)			(85,084)		3,284,187	3,284,187			
100148665	REDONDO BEACH	CA		04/15/2024	01/09/2025	999,728		(3,728)			(3,728)		996,000	996,000			
100148668	FORT MYERS	FL		04/16/2024	05/09/2025	315,577		(18,549)			(18,549)		297,028	297,028			
100148672	EAST HAMPTON	NY		04/16/2024	09/09/2025	2,684,825		(37,897)			(37,897)		2,646,928	2,646,928			
100148680	UNCASVILLE	CT		04/16/2024	10/09/2025	147,709		(2,617)			(2,617)		145,092	145,092			
100148688	ACWORTH	GA		04/16/2024	09/09/2025	235,447		(11,350)			(11,350)		224,097	224,097			
100148698	WOODBRIDGE	VA		04/17/2024	09/17/2025	286,908		(8,972)			(8,972)		277,936	277,936			
100148703	KENNESAW	GA		04/17/2024	11/17/2025	250,575		(7,922)			(7,922)		242,653	242,653			
100148704	APOLLO BEACH	FL		04/17/2024	09/17/2025	207,103		(7,327)			(7,327)		199,775	199,447		(328)	(328)
100148708	SEATTLE	WA		04/17/2024	08/17/2025	818,120		(18,975)			(18,975)		799,145	799,145			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148710	CUMMING	GA		04/17/2024	05/17/2025	275,900		(8,013)			(8,013)		267,888	267,888			
100148711	KINGS BEACH	CA		04/17/2024	02/17/2025	528,181		(2,337)			(2,337)		525,845	525,845			
100148716	COROLLA	NC		04/17/2024	08/17/2025	496,717		(4,482)			(4,482)		492,234	492,234			
100148719	RALEIGH	NC		04/17/2024	11/17/2025	413,898		(5,108)			(5,108)		408,789	408,789			
100148725	OKLAHOMA CITY	OK		04/17/2024	03/17/2025	339,591		(5,127)			(5,127)		334,464	334,464			
100148729	ROSWELL	GA		04/17/2024	02/17/2025	487,187		(11,099)			(11,099)		476,089	476,089			
100148739	JOLIET	IL		04/17/2024	06/17/2025	258,247		(8,868)			(8,868)		249,380	249,380			
100148744	SAN BERNARDINO	CA		04/17/2024	01/17/2025	512,996		(9,950)			(9,950)		503,046	503,046			
100148755	LOGAN	UT		04/17/2024	04/17/2025	277,769		(4,300)			(4,300)		273,469	273,469			
100148761	APEX	NC		04/17/2024	03/17/2025	357,834		(5,343)			(5,343)		352,491	352,491			
100148766	WENTZVILLE	MO		04/17/2024	05/17/2025	240,324		(8,436)			(8,436)		231,887	231,887			
100148770	BUFORD	GA		04/17/2024	03/17/2025	404,864		(7,297)			(7,297)		397,566	397,566			
100148771	ATLANTA	GA		04/17/2024	03/17/2025	244,000		(8,839)			(8,839)		235,161	235,161			
100148772	OVERLAND PARK	KS		04/17/2024	04/17/2025	330,717		(7,019)			(7,019)		323,698	323,698			
100148778	LITTLETON	CO		04/17/2024	11/17/2025	524,812		(16,586)			(16,586)		508,226	508,226			
100148784	LITTLE ELM	TX		04/17/2024	05/17/2025	332,270		(17,343)			(17,343)		314,926	314,926			
100148804	SAN ANTONIO	TX		04/17/2024	11/17/2025	353,369		(2,834)			(2,834)		350,535	350,535			
100148814	UPLAND	CA		04/17/2024	04/17/2025	395,332		(6,278)			(6,278)		389,054	389,054			
100148817	SPRINGTOWN	TX		04/17/2024	08/17/2025	385,121		(13,122)			(13,122)		371,999	371,999			
100148820	DUBLIN	OH		04/17/2024	10/17/2025	289,105		(6,912)			(6,912)		282,192	282,192			
100148823	NORTH RICHLAND HILLS	TX		04/17/2024	06/17/2025	358,433		(14,717)			(14,717)		343,716	343,716			
100148842	LEHI	UT		04/17/2024	09/17/2025	334,307		(2,250)			(2,250)		332,058	332,058			
100148843	LEHI	UT		04/17/2024	11/17/2025	339,234		(2,131)			(2,131)		337,104	337,104			
100148844	LEHI	UT		04/17/2024	11/17/2025	334,227		(2,170)			(2,170)		332,057	332,057			
100148845	LEHI	UT		04/17/2024	11/17/2025	333,494		(2,158)			(2,158)		331,336	331,336			
100148847	COLUMBUS	OH		04/17/2024	09/17/2025	255,197		(9,024)			(9,024)		246,172	246,172			
100148852	WEST LONG BRANCH	NJ		04/17/2024	11/17/2025	474,552		(9,010)			(9,010)		465,543	465,543			
100148860	WAKE FOREST	NC		04/17/2024	06/17/2025	306,462		(3,285)			(3,285)		303,177	303,177			
100148871	EDGEWATER	MD		04/17/2024	05/17/2025	279,617		(9,677)			(9,677)		269,940	269,940			
100148880	KNIGHTDALE	NC		04/17/2024	11/17/2025	260,972		(6,847)			(6,847)		254,125	254,125			
100148881	CONCORD	NC		04/17/2024	03/17/2025	258,208		(5,920)			(5,920)		252,288	252,288			
100148882	TUCSON	AZ		04/17/2024	11/17/2025	257,591		(5,469)			(5,469)		252,122	252,122			
100148894	ORLANDO	FL		04/17/2024	10/17/2025	410,610		(11,178)			(11,178)		399,431	399,431			
100148912	BEAUFORT	SC		04/17/2024	03/17/2025	244,468		(5,325)			(5,325)		239,143	239,143			
100148913	MADISON	AL		04/17/2024	05/17/2025	55,923		1,902			1,902		57,825	57,825			
100148919	SAINT LOUIS	MO		04/17/2024	11/17/2025	329,467		(6,011)			(6,011)		323,456	323,456			
100148927	WHITTIER	NC		04/17/2024	02/17/2025	435,561		(4,474)			(4,474)		431,087	431,087			
100148933	KING GEORGE	VA		04/17/2024	11/17/2025	266,807		(6,611)			(6,611)		260,196	260,196			
100148934	KNIGHTDALE	NC		04/17/2024	08/17/2025	240,092		(7,230)			(7,230)		232,862	232,862			
100148935	STATESBORO	GA		04/17/2024	11/17/2025	243,732		(9,798)			(9,798)		233,934	233,934			
100148938	DACULA	GA		04/17/2024	11/17/2025	262,490		(7,303)			(7,303)		255,187	255,187			
100148939	LATHROP	CA		04/17/2024	04/17/2025	560,931		(10,740)			(10,740)		550,191	550,191			
100148951	BIG BEAR LAKE	CA		04/17/2024	05/17/2025	442,909		(8,506)			(8,506)		434,403	434,403			
100148975	HAYWARD	CA		04/17/2024	10/05/2025	84,720		(1,753)			(1,753)		82,967	82,967			
100148978	ESCONDIDO	CA		04/17/2024	11/05/2025	359,435		(11,185)			(11,185)		348,251	348,251			
100148982	SOUTH JORDAN	UT		04/17/2024	01/05/2025	213,559		(5,380)			(5,380)		208,180	208,180			
100148984	THOMPSONS STATION	TN		04/17/2024	10/31/2025	77,676		(80)			(80)		77,597	77,750		154	154
100148985	LOS ALAMITOS	CA		04/17/2024	08/05/2025	172,948		(3,711)			(3,711)		169,237	169,237			
100148990	OAK PARK	CA		04/17/2024	07/05/2025	232,143		(8,024)			(8,024)		224,119	224,119			
100148996	SPRING	TX		04/19/2024	05/05/2025	126,378		(4,483)			(4,483)		121,896	121,896			
100149004	DECATUR	GA		04/19/2024	07/05/2025	116,227		(6,831)			(6,831)		109,396	109,396			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149008	BAKERSFIELD	CA		04/19/2024	10/31/2025	382,029		(523)	37,437		(37,960)		344,070	354,799		10,730	10,730
100149021	OXON HILL	MD		04/19/2024	11/05/2025	195,764		(11,664)			(11,664)		184,100	184,100			
100149033	PLANTATION	FL		04/19/2024	07/05/2025	207,743		(7,369)			(7,369)		200,373	200,373			
100149034	ORANGE BEACH	AL		04/19/2024	06/05/2025	544,982		(22,278)			(22,278)		522,705	522,705			
100149036	MIAMI	FL		04/19/2024	11/05/2025	452,696		(19,336)			(19,336)		433,360	433,360			
100149049	WOODLAND HILLS	CA		04/19/2024	10/05/2025	1,002,717		(18,717)			(18,717)		984,000	984,000			
100149054	CARPINTERIA	CA		04/19/2024	01/05/2025	459,819		181			181		460,000	460,000			
100149057	SHERMAN OAKS	CA		04/19/2024	02/05/2025	1,165,407		(23,518)			(23,518)		1,141,889	1,141,889			
100149058	ONTARIO	CA		04/19/2024	05/05/2025	272,474		(8,998)			(8,998)		263,476	263,476			
100149068	YAKIMA	WA		04/19/2024	01/31/2025	515,227							515,227	515,370		143	143
100149081	SAN LEANDRO	CA		04/19/2024	05/05/2025	420,635		(10,659)			(10,659)		409,976	409,976			
100149086	FORT PIERCE	FL		04/19/2024	04/05/2025	348,965		(21,598)			(21,598)		327,367	327,367			
100149106	PASADENA	CA		04/22/2024	04/05/2025	1,126,479		(5,118)			(5,118)		1,121,361	1,121,361			
100149107	OCEAN SHORES	WA		04/22/2024	07/05/2025	324,364		(6,364)			(6,364)		318,000	318,000			
100149111	MONTEBELLO	CA		04/22/2024	09/05/2025	908,981		(13,294)			(13,294)		895,687	895,687			
100149123	SHELBY TOWNSHIP	MI		04/22/2024	08/05/2025	168,338		(7,268)			(7,268)		161,070	161,070			
100149131	NEW ORLEANS	LA		04/22/2024	06/05/2025	190,214		(7,688)			(7,688)		182,526	182,526			
100149137	RIALTO	CA		04/22/2024	02/05/2025	467,381		(18,773)			(18,773)		448,608	448,608			
100149140	PAONIA	CO		04/22/2024	08/05/2025	302,942		(942)			(942)		302,000	302,000			
100149145	WILLIAMSBURG	VA		04/22/2024	08/31/2025	131,448		(134)			(134)		131,313	124,582		(6,732)	(6,732)
100149146	SHELBY TOWNSHIP	MI		04/22/2024	02/05/2025	499,147		(23,226)			(23,226)		475,921	475,921			
100149147	HAZEL CREST	IL		04/22/2024	10/05/2025	187,417		(3,247)			(3,247)		184,170	184,170			
100149149	INDIAN WELLS	CA		04/22/2024	01/05/2025	1,974,927		(23,901)			(23,901)		1,951,026	1,951,026			
100149169	LAS VEGAS	NV		04/22/2024	05/05/2025	655,024		(37,793)			(37,793)		617,231	617,231			
100149174	MIAMI	FL		04/22/2024	10/31/2025	763,329		104	93,531		(93,427)		669,902	758,517		88,615	88,615
100149177	LOS ANGELES	CA		04/22/2024	01/05/2025	655,849		(39,474)			(39,474)		616,375	616,375			
100149195	MORRISON	CO		04/22/2024	08/05/2025	763,635		(15,429)			(15,429)		748,206	748,206			
100149205	LOS ANGELES	CA		04/22/2024	07/05/2025	1,294,227		(61,568)			(61,568)		1,232,660	1,232,660			
100149212	MESA	AZ		04/22/2024	03/05/2025	192,639		(4,005)			(4,005)		188,634	188,634			
100149216	WILKES BARRE	PA		04/22/2024	11/05/2025	163,105		(13,776)			(13,776)		149,329	149,329			
100149323	SAN FRANCISCO	CA		04/24/2024	07/17/2025	515,373		(11,870)			(11,870)		503,503	503,503			
100149363	SAN ANTONIO	TX		04/24/2024	06/17/2025	225,014		(1,980)			(1,980)		223,034	223,034			
100149383	FORT WORTH	TX		04/24/2024	04/17/2025	243,114		6,739			6,739		249,853	249,853			
100149420	LUTZ	FL		04/24/2024	06/17/2025	158,500		1,561			1,561		160,061	160,061			
100149421	SPRINGFIELD	MA		04/24/2024	10/17/2025	276,903		(5,171)			(5,171)		271,732	271,732			
100149438	BANNER ELK	NC		04/24/2024	04/17/2025	318,236		4,287			4,287		322,523	322,523			
100149441	LIBERTY HILL	TX		04/24/2024	07/17/2025	195,609		2,579			2,579		198,188	198,188			
100149442	NOKOMIS	FL		04/24/2024	01/17/2025	310,312		(3,450)			(3,450)		306,861	306,861			
100149445	MESA	AZ		04/24/2024	05/17/2025	248,988		(8,232)			(8,232)		240,756	240,756			
100149446	STERLING	VA		04/24/2024	11/17/2025	495,451		(10,340)			(10,340)		485,111	485,111			
100149471	MOUNT LAUREL	NJ		04/24/2024	08/17/2025	529,520		(8,120)			(8,120)		521,400	521,400			
100149495	COLUMBUS	OH		04/24/2024	06/17/2025	279,585		(9,150)			(9,150)		270,436	270,436			
100149510	VAN NUYS	CA		04/26/2024	10/31/2025	456,733		24	18,959		(18,935)		437,798	462,647		24,849	24,849
100149512	WHITTIER	CA		04/26/2024	08/09/2025	611,541		(5,275)			(5,275)		606,266	606,266			
100149515	PAYSON	UT		04/26/2024	10/09/2025	649,447		(21,768)			(21,768)		627,679	627,679			
100149517	SANTA BARBARA	CA		04/26/2024	03/09/2025	4,875,722		(94,406)			(94,406)		4,781,317	4,781,317			
100149526	THE VILLAGES	FL		04/26/2024	09/16/2025	239,650		(5,172)			(5,172)		234,478	234,478			
100149528	LAKE FOREST	CA		04/26/2024	05/16/2025	475,793		(4,434)			(4,434)		471,359	471,359			
100149534	TAMPA	FL		04/26/2024	11/04/2025	154,030		(4,875)			(4,875)		149,156	149,156			
100149536	DRIPPING SPRINGS	TX		04/26/2024	07/16/2025	511,215		5,981			5,981		517,196	517,196			
100149537	MILLSBORO	DE		04/26/2024	04/16/2025	404,264		(10,361)			(10,361)		393,904	393,904			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149548	STUART	FL		04/26/2024	06/16/2025	155,064		(797)			(797)		154,267	154,267			
100149551	CORONA	CA		04/26/2024	08/16/2025	242,151		(7,739)			(7,739)		234,411	234,411			
100149552	KATY	TX		04/26/2024	10/16/2025	269,573		(603)			(603)		268,970	268,970			
100149553	TEWKSBURY	MA		04/26/2024	08/16/2025	212,587		(2,331)			(2,331)		210,256	210,256			
100149554	CHARLOTTE	NC		04/26/2024	11/04/2025	351,249		(8,030)			(8,030)		343,218	343,218			
100149561	MELISSA	TX		04/26/2024	03/16/2025	183,437		(4,475)			(4,475)		178,962	178,962			
100149575	MELISSA	TX		04/26/2024	04/16/2025	307,608		(9,772)			(9,772)		297,836	297,836			
100149596	RALEIGH	NC		04/26/2024	05/16/2025	240,504		(4,576)			(4,576)		235,928	235,928			
100149597	ROSEVILLE	CA		04/26/2024	05/16/2025	467,845		(5,495)			(5,495)		462,350	462,350			
100149620	HOT SPRINGS	VA		04/26/2024	11/04/2025	225,624		(4,301)			(4,301)		221,322	221,322			
100149626	ANNA	TX		04/26/2024	03/16/2025	251,980		(6,044)			(6,044)		245,936	245,936			
100149643	FARMERSVILLE	TX		04/26/2024	04/16/2025	261,620		(7,194)			(7,194)		254,426	254,426			
100149656	THORNTON	CO		04/26/2024	07/16/2025	294,539		(4,108)			(4,108)		290,431	290,431			
100149675	YOUNGSVILLE	NC		04/26/2024	11/04/2025	243,898		(4,187)			(4,187)		239,711	239,711			
100149677	SAN DIEGO	CA		04/26/2024	03/16/2025	293,703		(7,162)			(7,162)		286,540	286,540			
100149691	EL DORADO HILLS	CA		04/26/2024	11/04/2025	287,380		(2,321)			(2,321)		285,059	285,059			
100149694	KANNAPOLIS	NC		04/26/2024	02/16/2025	247,711		9,324			9,324		257,034	257,034			
100149695	DENNIS PORT	MA		04/26/2024	06/16/2025	252,323		(3,748)			(3,748)		248,575	248,575			
100149713	TOLEDO	OH		04/26/2024	10/09/2025	110,762		(3,216)			(3,216)		107,546	107,476		(70)	(70)
100149734	HARTFORD	CT		04/26/2024	05/09/2025	418,480		(14,115)			(14,115)		404,365	404,365			
100149736	PHILADELPHIA	PA		04/26/2024	11/09/2025	129,322		(3,191)			(3,191)		126,132	126,132			
100149748	HUNTSVILLE	AL		04/26/2024	09/09/2025	125,876		(2,963)			(2,963)		122,913	122,913			
100149794	DESERT HOT SPRINGS	CA		04/26/2024	10/31/2025	303,118		(18)	17,645		(17,663)		285,456	303,397		17,941	17,941
100149803	MESA	AZ		04/26/2024	02/05/2025	473,898		(12,606)			(12,606)		461,292	461,292			
100149822	NEW ORLEANS	LA		04/29/2024	06/05/2025	193,867		(7,440)			(7,440)		186,427	186,427			
100149835	LOS ANGELES	CA		04/29/2024	11/05/2025	412,006		(9,570)			(9,570)		402,436	402,436			
100149839	PALMDALE	CA		04/29/2024	08/05/2025	327,789		(28,883)			(28,883)		298,907	298,907			
100149842	CANYON LAKE	CA		04/29/2024	10/05/2025	2,201,922		(107,170)			(107,170)		2,094,752	2,094,752			
100149854	SAINT LOUIS	MO		04/29/2024	11/05/2025	105,019		(1,518)			(1,518)		103,502	103,502			
100149860	PHOENIX	AZ		04/29/2024	09/05/2025	306,373		(9,721)			(9,721)		296,652	296,652			
100149864	RIVERVIEW	FL		04/29/2024	10/31/2025	306,482		89	52,266		(52,176)		254,306	291,096		36,790	36,790
100149897	SAN ANTONIO	TX		04/29/2024	05/31/2025	193,062		(53)			(53)		193,008	173,763		(19,245)	(19,245)
100149899	GARNER	NC		04/29/2024	06/05/2025	304,903		(12,625)			(12,625)		292,278	292,278			
100149902	LAS VEGAS	NV		04/29/2024	05/05/2025	481,243		(13,215)			(13,215)		468,028	468,028			
100149915	LIVERMORE	CA		04/29/2024	07/05/2025	637,423		(318)			(318)		637,105	637,105			
100149919	COVINA	CA		04/29/2024	07/05/2025	597,553		(53,207)			(53,207)		544,346	544,346			
100149938	CARY	IL		06/07/2024	09/09/2025	151,632		(2,294)			(2,294)		149,338	149,338			
100149960	BARNESVILLE	GA		06/07/2024	10/09/2025	114,704		(10,037)			(10,037)		104,667	104,667			
100149961	WELLINGTON	FL		06/07/2024	09/09/2025	623,044		(23,272)			(23,272)		599,773	599,773			
100149981	AURORA	CO		06/07/2024	01/31/2025	374,685		(99)			(99)		374,586	374,768		181	181
100149984	SAINT CLOUD	FL		06/07/2024	05/09/2025	308,883		(19,876)			(19,876)		289,006	289,006			
100149994	WARNER ROBINS	GA		06/07/2024	03/09/2025	144,424		(3,690)			(3,690)		140,734	140,734			
100149995	GLENDALE	CA		06/07/2024	04/09/2025	1,307,428		(37,762)			(37,762)		1,269,666	1,269,666			
100149996	MISSOURI CITY	TX		06/07/2024	09/09/2025	957,881		(7,235)			(7,235)		950,646	950,646			
100150005	WARREN	MI		06/07/2024	04/09/2025	194,577		(12,041)			(12,041)		182,535	182,535			
100150006	MONTE SERENO	CA		06/07/2024	03/09/2025	3,302,517		(76,478)			(76,478)		3,226,039	3,226,039			
100150008	IRVINE	CA		06/07/2024	10/09/2025	695,970		451			451		696,421	696,421			
100150016	PFLUGERVILLE	TX		06/07/2024	03/09/2025	418,630		(7,906)			(7,906)		410,725	410,725			
100150018	COTO DE CAZA	CA		06/07/2024	10/09/2025	2,853,147		(65,501)			(65,501)		2,787,646	2,787,646			
100150023	SANTA FE SPRINGS	CA		06/07/2024	11/09/2025	607,476		(17,453)			(17,453)		590,023	590,023			
100150046	NEW BRITAIN	CT		06/07/2024	10/09/2025	211,794		(12,462)			(12,462)		199,332	199,332			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150052	FLOWER MOUND	TX		06/14/2024	11/09/2025	697,796		(26,792)			(26,792)		671,004	671,004			
100150058	WAVERLY TWP	PA		06/14/2024	01/09/2025	461,383		(7,867)			(7,867)		453,516	453,516			
100150061	WEST HAVEN	CT		06/14/2024	11/09/2025	462,637		(6,550)			(6,550)		456,086	456,086			
100150069	KERRVILLE	TX		06/14/2024	06/09/2025	435,286		(12,208)			(12,208)		423,078	423,078			
100150075	MESA	AZ		06/14/2024	06/09/2025	932,795		4,618			4,618		937,413	937,413			
100150083	AUSTIN	TX		06/14/2024	06/09/2025	693,192		(8,153)			(8,153)		685,039	685,039			
100150086	TOMBALL	TX		06/14/2024	01/09/2025	61,923		(2,878)			(2,878)		59,044	59,044			
100150094	YUMA	AZ		06/14/2024	11/09/2025	302,053		(11,331)			(11,331)		290,722	290,722			
100150099	MCHENRY	IL		06/14/2024	09/09/2025	604,764		(7,384)			(7,384)		597,380	597,380			
100150107	STONE MOUNTAIN	GA		06/14/2024	08/09/2025	118,898		(6,870)			(6,870)		112,028	112,028			
100150122	PALMDALE	CA		06/14/2024	07/09/2025	599,295		(21,369)			(21,369)		577,927	577,927			
100150131	AUSTIN	TX		06/14/2024	08/09/2025	2,037,700		(31,136)			(31,136)		2,006,564	2,006,564			
100150133	SANTA ROSA BEACH	FL		06/14/2024	02/09/2025	746,281		(17,950)			(17,950)		728,331	728,331			
100150142	SUNRISE BEACH	TX		06/14/2024	05/09/2025	2,546,285		(133,348)			(133,348)		2,412,936	2,412,936			
100150148	LOS ANGELES	CA		06/14/2024	05/09/2025	914,800		(52,668)			(52,668)		862,132	862,132			
100150159	ATLANTIC BEACH	NC		04/30/2024	11/05/2025	1,653,998		(21,284)			(21,284)		1,632,713	1,632,713			
100150170	NAPLES	FL		04/30/2024	02/28/2025	695,462		202			202		695,663	696,047		383	383
100150172	BRASELTON	GA		04/30/2024	11/05/2025	309,659		(2,022)			(2,022)		307,637	307,637			
100150175	MIAMI	FL		04/30/2024	04/05/2025	558,417		(14,608)			(14,608)		543,809	543,809			
100150179	BRADENTON	FL		04/30/2024	06/05/2025	731,312		(24,801)			(24,801)		706,512	706,512			
100150183	LOS ANGELES	CA		04/30/2024	04/05/2025	1,258,893		(59,301)			(59,301)		1,199,592	1,199,592			
100150185	DANVILLE	CA		04/30/2024	06/05/2025	1,877,281		2,209			2,209		1,879,490	1,879,490			
100150190	TRABUCO CANYON	CA		04/30/2024	06/05/2025	1,350,277		(12,948)			(12,948)		1,337,329	1,337,329			
100150193	HAZLET	NJ		04/30/2024	01/05/2025	545,133		(18,995)			(18,995)		526,138	526,138			
100150196	CORONA DEL MAR	CA		04/30/2024	04/05/2025	3,007,651		(15,244)			(15,244)		2,992,407	2,992,407			
100150201	COSTA MESA	CA		04/30/2024	05/05/2025	1,626,159		(13,659)			(13,659)		1,612,500	1,612,500			
100150208	IDYLLWILD	CA		04/30/2024	11/05/2025	382,573		(10,457)			(10,457)		372,116	372,116			
100150210	LAS VEGAS	NV		04/30/2024	02/05/2025	1,997,269		(12,643)			(12,643)		1,984,626	1,984,626			
100150213	SARASOTA	FL		04/30/2024	08/05/2025	504,806		(17,736)			(17,736)		487,070	487,070			
100150248	LELYSTAD	NLD		04/29/2024	08/20/2025	418,423						14,663	433,086	446,355	13,269		13,269
100150249	LELYSTAD	NLD		04/29/2024	08/20/2025	43,021						1,508	44,529	48,327	3,798		3,798
100150264	HEERLEN	NLD		04/29/2024	08/20/2025	469,949						16,469	486,418	529,973	43,556		43,556
100150280	HAARLEM	NLD		04/29/2024	02/20/2025	1,273,912						44,642	1,318,554	1,291,367	(27,187)		(27,187)
100150281	HAARLEM	NLD		04/29/2024	02/20/2025	49,779						1,744	51,523	50,459	(1,064)		(1,064)
100150466	SUNLAND AREA LOS ANGELES	CA		05/03/2024	11/17/2025	537,039		(8,159)			(8,159)		528,879	528,879			
100150479	GLENDORA	CA		05/03/2024	09/17/2025	594,541		(6,525)			(6,525)		588,017	588,017			
100150527	SMYRNA	GA		05/03/2024	02/17/2025	100,088		(2,287)			(2,287)		97,800	97,800			
100150535	STOUGHTON	MA		05/03/2024	01/17/2025	398,904		(5,041)			(5,041)		393,863	393,863			
100150538	MOUNT PROSPECT	IL		05/03/2024	07/17/2025	255,116		(3,773)			(3,773)		251,343	251,343			
100150543	FREDERICK	MD		05/03/2024	05/17/2025	289,438		7,616			7,616		297,054	297,054			
100150582	BEND	OR		05/03/2024	03/17/2025	601,965		(7,014)			(7,014)		594,951	594,951			
100150584	COLUMBIA	TN		05/03/2024	05/17/2025	307,471		(7,458)			(7,458)		300,013	300,013			
100150595	GRAPEVINE	TX		05/03/2024	10/17/2025	544,520		(14,089)			(14,089)		530,431	530,431			
100150625	ALEXANDRIA	VA		05/03/2024	03/17/2025	561,750		(13,964)			(13,964)		547,786	547,786			
100150650	REYNOLDSBURG	OH		05/06/2024	08/18/2025	247,832		204			204		248,036	248,036			
100150651	SAN ANTONIO	TX		05/06/2024	05/18/2025	99,461		(950)			(950)		98,511	98,511			
100150652	GLASSBORO	NJ		05/06/2024	04/18/2025	247,334		(3,158)			(3,158)		244,176	244,176			
100150672	MIDLOTHIAN	VA		05/06/2024	10/21/2025	263,868		(8,097)			(8,097)		255,771	255,771			
100150674	MELISSA	TX		05/06/2024	03/18/2025	298,461		(7,078)			(7,078)		291,383	291,383			
100150699	NEW HAVEN	CT		05/06/2024	06/18/2025	366,490		(12,203)			(12,203)		354,287	354,287			
100150703	MOBILE	AL		05/06/2024	08/18/2025	230,463		(6,829)			(6,829)		223,634	223,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150711	CAPE CORAL	FL		05/06/2024	11/21/2025	335,772		(7,308)			(7,308)		328,464	328,464			
100150718	MELISSA	TX		05/06/2024	09/18/2025	329,833		(5,530)			(5,530)		324,304	324,304			
100150744	CANTON	GA		05/06/2024	08/18/2025	212,465		(7,121)			(7,121)		205,344	205,344			
100150755	CHARLOTTESVILLE	VA		05/07/2024	06/03/2025	703,580		(9,772)			(9,772)		693,808	693,808			
100150756	ABINGDON	VA		05/07/2024	11/03/2025	502,325		(5,197)			(5,197)		497,128	497,128			
100150771	LAFAYETTE	CA		05/07/2024	10/03/2025	402,729		(9,355)			(9,355)		393,373	393,373			
100150774	ISSAQUAH	WA		05/07/2024	09/03/2025	531,936		(7,948)			(7,948)		523,987	523,987			
100150790	SAN CARLOS	CA		05/07/2024	07/03/2025	753,764		1,348			1,348		755,112	755,112			
100150817	MESA	AZ		05/08/2024	10/17/2025	275,498		(1,110)			(1,110)		274,388	274,388			
100150840	GLENDALE	AZ		05/08/2024	03/17/2025	315,464		811			811		316,275	316,275			
100150844	FAYETTEVILLE	NC		05/08/2024	06/17/2025	218,470		2,815			2,815		221,285	221,285			
100150860	EVANS	GA		05/08/2024	08/17/2025	205,501		(405)			(405)		205,096	205,096			
100150865	UNION	NJ		05/08/2024	04/17/2025	279,751		(1,509)			(1,509)		278,242	278,242			
100150868	ASHFORD	WA		05/08/2024	08/17/2025	427,467		(6,191)			(6,191)		421,276	421,276			
100150887	PACIFIC BEACH	WA		05/08/2024	11/17/2025	373,328		(7,228)			(7,228)		366,100	366,100			
100150888	RALEIGH	NC		05/08/2024	10/17/2025	383,232		(10,267)			(10,267)		372,965	372,965			
100150897	SAN LUIS OBISPO	CA		05/08/2024	03/17/2025	782,124		(19,782)			(19,782)		762,341	762,341			
100150901	CANTON	GA		05/08/2024	02/17/2025	484,581		(14,521)			(14,521)		470,060	470,060			
100150903	BRENTWOOD	TN		05/08/2024	05/17/2025	616,990		(20,088)			(20,088)		596,902	596,902			
100150905	WILLIAMSBURG	VA		05/08/2024	06/17/2025	291,656		(5,977)			(5,977)		285,679	285,679			
100150915	EVERETT	WA		05/08/2024	09/17/2025	534,374		(11,407)			(11,407)		522,967	522,967			
100150920	ROSEVILLE	CA		05/08/2024	05/17/2025	440,253		(12,043)			(12,043)		428,210	428,210			
100150932	HENDERSON	NV		05/08/2024	03/17/2025	261,668		8,265			8,265		269,933	269,933			
100150950	NORTH CHESTERFIELD	VA		05/08/2024	09/17/2025	255,623		2,106			2,106		257,729	257,729			
100150970	SAN LEANDRO	CA		05/08/2024	05/17/2025	573,231		(14,230)			(14,230)		559,001	559,001			
100150975	SAN TAN VALLEY	AZ		05/08/2024	01/17/2025	253,672		(3,892)			(3,892)		249,780	249,780			
100150995	CUMMING	GA		05/08/2024	06/17/2025	435,102		(8,507)			(8,507)		426,596	426,596			
100151034	ELK GROVE	CA		05/08/2024	09/17/2025	378,547		(2,995)			(2,995)		375,552	375,552			
100151059	SPRING HILL	TN		05/08/2024	07/17/2025	272,425		(4,232)			(4,232)		268,193	268,193			
100151060	ESSEX	MD		05/08/2024	08/17/2025	338,778		(7,645)			(7,645)		331,133	331,133			
100151076	POOLER	GA		05/08/2024	11/17/2025	310,054		(5,380)			(5,380)		304,674	304,674			
100151085	SAN DIEGO	CA		05/08/2024	05/17/2025	686,757		(1,084)			(1,084)		685,673	685,673			
100151086	YELM	WA		05/08/2024	11/17/2025	337,428		(9,421)			(9,421)		328,007	328,007			
100151096	WESTFIELD	IN		05/08/2024	11/17/2025	256,507		(5,331)			(5,331)		251,176	251,176			
100151103	FRAMINGHAM	MA		05/08/2024	06/17/2025	449,745		(12,515)			(12,515)		437,230	437,230			
100151108	CLOVIS	CA		05/08/2024	11/17/2025	286,600		(8,668)			(8,668)		277,932	277,932			
100151112	LAWRENCEVILLE	GA		05/08/2024	11/17/2025	281,464		(3,971)			(3,971)		277,493	277,493			
100151118	SEWICKLEY	PA		05/08/2024	09/17/2025	553,757		(12,815)			(12,815)		540,942	540,942			
100151121	SANTA ROSA	CA		05/08/2024	11/17/2025	606,370		(16,930)			(16,930)		589,440	589,440			
100151123	PISCATAWAY	NJ		05/08/2024	11/17/2025	274,523		(4,970)			(4,970)		269,553	269,553			
100151125	RENO	NV		05/08/2024	11/17/2025	394,799		(10,544)			(10,544)		384,255	384,255			
100151137	PARMA	OH		05/09/2024	10/09/2025	172,135		(4,148)			(4,148)		167,987	167,987			
100151143	CALABASAS	CA		05/09/2024	02/09/2025	3,007,863		(56,274)			(56,274)		2,951,589	2,951,589			
100151153	MT PLEASANT	SC		05/09/2024	08/09/2025	791,792		(28,774)			(28,774)		763,018	763,018			
100151159	PALM SPRINGS	CA		05/09/2024	03/09/2025	1,479,673		(43,974)			(43,974)		1,435,699	1,435,699			
100151160	SUFFERN	NY		05/09/2024	10/09/2025	354,722		(5,953)			(5,953)		348,769	348,769			
100151175	NORCO	CA		05/09/2024	06/09/2025	905,793		(8,877)			(8,877)		896,916	896,916			
100151177	SAN LUIS OBISPO	CA		05/10/2024	11/17/2025	560,925		(15,840)			(15,840)		545,084	545,084			
100151185	GOLD BAR	WA		05/10/2024	04/17/2025	701,195		(11,399)			(11,399)		689,796	689,796			
100151189	SAVANNAH	GA		05/10/2024	03/17/2025	180,734		(5,151)			(5,151)		175,583	175,583			
100151190	ALTADENA	CA		05/10/2024	03/17/2025	693,177		(10,021)			(10,021)		683,156	683,156			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151194	SAN DIEGO	CA		05/10/2024	10/17/2025	666,022		(14,060)			(14,060)		651,962	651,962			
100151196	AUSTIN	TX		05/10/2024	11/17/2025	383,893		(10,830)			(10,830)		373,063	373,063			
100151198	MARIETTA	GA		05/10/2024	07/17/2025	573,539		(14,188)			(14,188)		559,352	559,352			
100151203	SPRING HILL	TN		05/10/2024	06/17/2025	301,875		(8,909)			(8,909)		292,966	292,966			
100151235	LAKE TOXAWAY	NC		05/10/2024	05/17/2025	456,692		(7,026)			(7,026)		449,666	449,666			
100151238	SPANISH FORK	UT		05/10/2024	10/17/2025	263,100		(4,479)			(4,479)		258,621	258,621			
100151258	ORLANDO	FL		05/10/2024	06/17/2025	343,743		(9,584)			(9,584)		334,159	334,159			
100151262	GRAYSON	GA		05/10/2024	09/17/2025	358,765		(10,837)			(10,837)		347,928	347,928			
100151276	TAMPA	FL		05/10/2024	11/17/2025	334,653		(7,892)			(7,892)		326,761	326,761			
100151285	KENNEWICK	WA		05/10/2024	09/17/2025	445,322		(5,643)			(5,643)		439,679	439,679			
100151331	ROUND ROCK	TX		05/10/2024	11/17/2025	300,926		(6,430)			(6,430)		294,496	294,496			
100151342	DECATUR	GA		05/10/2024	10/17/2025	330,001		(9,410)			(9,410)		320,591	320,591			
100151348	DALLAS	TX		05/10/2024	01/17/2025	413,790		(14,690)			(14,690)		399,100	399,100			
100151356	ORLANDO	FL		05/10/2024	11/17/2025	324,429		(250)			(250)		324,179	324,179			
100151371	COLORADO SPRINGS	CO		05/10/2024	11/17/2025	308,512		(2,764)			(2,764)		305,748	305,748			
100151387	CHANDLER	AZ		05/10/2024	06/17/2025	394,511		(3,803)			(3,803)		390,708	390,708			
100151395	ANAHEIM	CA		05/10/2024	05/17/2025	692,994		(16,975)			(16,975)		676,019	676,019			
100151397	SEATTLE	WA		05/10/2024	05/17/2025	491,646		(8,638)			(8,638)		483,008	482,793		(216)	(216)
100151399	ROSEVILLE	CA		05/10/2024	04/17/2025	498,028		(13,742)			(13,742)		484,286	484,286			
100151402	ANAHEIM	CA		05/10/2024	06/17/2025	713,898		(14,171)			(14,171)		699,728	699,728			
100151407	WAUKEE	IA		05/10/2024	01/17/2025	316,521		(6,212)			(6,212)		310,309	310,309			
100151409	ROSEVILLE	CA		05/10/2024	11/17/2025	524,664		(8,891)			(8,891)		515,773	515,773			
100151415	HOUSTON	TX		05/10/2024	11/17/2025	340,823		(676)			(676)		340,147	340,147			
100151424	SEATTLE	WA		05/10/2024	05/17/2025	792,146		(17,666)			(17,666)		774,480	774,480			
100151449	GARFIELD	NJ		05/10/2024	05/17/2025	383,768		166			166		383,935	383,935			
100151459	MANCHESTER	NH		05/10/2024	11/17/2025	448,252		(7,790)			(7,790)		440,462	440,462			
100151475	WICHITA	KS		05/10/2024	08/17/2025	285,714		(2,338)			(2,338)		283,376	283,376			
100151478	FRISCO	TX		05/10/2024	11/17/2025	353,958		(5,372)			(5,372)		348,586	348,524		(61)	(61)
100151483	AUSTIN	TX		05/10/2024	04/17/2025	583,406		(7,060)			(7,060)		576,346	576,346			
100151503	REDMOND	WA		05/10/2024	04/17/2025	688,940		(10,143)			(10,143)		678,797	678,797			
100151542	LAND O LAKES	FL		05/10/2024	09/17/2025	230,649		(3,893)			(3,893)		226,756	226,756			
100151547	ROSEMEAD	CA		05/10/2024	10/17/2025	747,590		(1,864)			(1,864)		745,726	745,726			
100151560	SANTA ROSA	CA		05/10/2024	06/17/2025	562,889		(9,760)			(9,760)		553,129	553,129			
100151563	OAKHURST	CA		05/10/2024	02/17/2025	264,793		(328)			(328)		264,465	264,465			
100151569	NEPTUNE BEACH	FL		05/10/2024	08/17/2025	447,961		(8,492)			(8,492)		439,469	439,469			
100151575	BLAIRSVILLE	GA		05/10/2024	09/17/2025	442,302		(9,608)			(9,608)		432,693	432,693			
100151578	GEORGETOWN	SC		05/10/2024	04/17/2025	508,832		(12,658)			(12,658)		496,174	496,174			
100151581	SHERMAN	TX		05/10/2024	06/17/2025	261,288		(324)			(324)		260,964	260,964			
100151591	PUNTA GORDA	FL		05/10/2024	08/17/2025	378,413		(6,152)			(6,152)		372,262	372,262			
100151605	MEARS	MI		05/10/2024	04/17/2025	721,156		(17,919)			(17,919)		703,237	703,237			
100151622	PALM DESERT	CA		05/10/2024	07/17/2025	718,371		(3,190)			(3,190)		715,181	715,181			
100151633	WESTFIELD	NJ		05/10/2024	09/17/2025	243,489		(4,728)			(4,728)		238,761	238,761			
100151634	BIG BEAR CITY	CA		05/10/2024	05/17/2025	311,901		(6,775)			(6,775)		305,125	305,125			
100151637	COOPER CITY	FL		05/10/2024	07/17/2025	515,137		(4,315)			(4,315)		510,822	510,822			
100151647	SOUTH BOUND BROOK	NJ		05/10/2024	09/17/2025	285,056		(2,523)			(2,523)		282,533	282,533			
100151665	KNOXVILLE	TN		05/10/2024	11/17/2025	278,517		(4,155)			(4,155)		274,362	274,362			
100151674	CHICAGO	IL		05/10/2024	11/17/2025	601,326		(11,440)			(11,440)		589,886	589,886			
100151688	THE WOODLANDS	TX		05/10/2024	06/17/2025	712,983		(6,035)			(6,035)		706,948	706,948			
100151704	DOYLESTOWN	PA		05/10/2024	07/17/2025	379,437		(5,726)			(5,726)		373,711	373,711			
100151707	NORTH HILLS	CA		05/10/2024	10/31/2025	1,106,019		64	148,449		(148,385)		957,633	1,115,952		158,319	158,319
100151709	TOMS RIVER	NJ		05/10/2024	10/05/2025	136,283		(7,788)			(7,788)		128,495	128,495			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151717	ATLANTA	GA		05/10/2024	10/05/2025	1,252,735		3,265			3,265		1,256,000	1,256,000			
100151725	SAN DIEGO	CA		05/10/2024	05/05/2025	631,170		(7,753)			(7,753)		623,417	623,417			
100151728	DEKALB	IL		05/10/2024	01/05/2025	141,430		(5,454)			(5,454)		135,976	135,976			
100151732	PASADENA	CA		05/10/2024	04/05/2025	1,837,106		(88,600)			(88,600)		1,748,506	1,748,506			
100151751	WESLEY CHAPEL	FL		05/10/2024	06/05/2025	318,915		(15,263)			(15,263)		303,653	303,653			
100151752	DAYTON	TX		05/10/2024	08/31/2025	393,767		(146)			(146)		393,621	384,000		(9,621)	(9,621)
100151763	LAKEWOOD	CA		05/10/2024	08/05/2025	814,155		(48,855)			(48,855)		765,300	765,300			
100151777	EL CENTRO	CA		05/10/2024	11/05/2025	455,894		(13,853)			(13,853)		442,041	442,041			
100151790	MYRTLE BEACH	SC		05/10/2024	10/31/2025	115,133		8	9,503		(9,495)		105,638	111,617		5,978	5,978
100151806	SAN JUAN CAPISTRANO	CA		05/10/2024	08/05/2025	324,318		15,682			15,682		340,000	340,000			
100151824	SALINAS	CA		05/10/2024	11/05/2025	506,413		(20,220)			(20,220)		486,193	486,193			
100151857	MENIFEE	CA		05/10/2024	03/05/2025	241,717		(5,474)			(5,474)		236,243	236,243			
100151869	LAS VEGAS	NV		05/10/2024	01/05/2025	350,095		(11,610)			(11,610)		338,485	338,485			
100151892	HOUSTON	TX		05/10/2024	01/05/2025	196,215		(20,496)			(20,496)		175,719	175,719			
100151911	NOVI	MI		07/10/2024	04/09/2025	204,785		(11,331)			(11,331)		193,454	193,454			
100151931	MARINA	CA		06/14/2024	07/09/2025	1,027,754		(31,154)			(31,154)		996,600	996,600			
100151938	DELAWARE	OH		06/14/2024	07/09/2025	117,991		(4,494)			(4,494)		113,497	113,497			
100151954	ALIQUIPPA	PA		06/14/2024	04/09/2025	185,179		(19,141)			(19,141)		166,038	166,038			
100151963	MIAMI BEACH	FL		06/14/2024	02/09/2025	586,581		(5,158)			(5,158)		581,423	581,423			
100151964	CHARLOTTE	NC		06/14/2024	05/09/2025	417,067		(31,974)			(31,974)		385,093	385,093			
100151974	JENSEN BEACH	FL		06/14/2024	11/09/2025	322,159		(7,159)			(7,159)		315,000	315,000			
100151976	CARSON	CA		06/14/2024	03/09/2025	512,020		(13,852)			(13,852)		498,167	498,167			
100151993	PAGOSA SPRINGS	CO		06/14/2024	11/09/2025	323,338		(9,243)			(9,243)		314,095	314,095			
100151997	SNOQUALMIE	WA		06/14/2024	07/09/2025	1,396,101		512			512		1,396,613	1,396,613			
100151998	LOMA LINDA	CA		06/14/2024	09/09/2025	704,802		(17,207)			(17,207)		687,594	687,594			
100151999	ROSWELL	GA		06/14/2024	09/09/2025	382,589		(26,133)			(26,133)		356,457	356,457			
100152001	THE HILLS	TX		06/14/2024	07/09/2025	1,401,433		(21,433)			(21,433)		1,380,000	1,380,000			
100152004	ORLANDO	FL		06/14/2024	04/09/2025	218,262		(4,859)			(4,859)		213,403	213,403			
100152021	WOODLAND HILLS	CA		05/14/2024	07/09/2025	1,353,428		(38,968)			(38,968)		1,314,459	1,314,459			
100152023	SAN DIEGO	CA		05/14/2024	05/09/2025	1,019,410		(14,895)			(14,895)		1,004,516	1,004,516			
100152177	LAS VEGAS	NV		05/17/2024	05/17/2025	285,368		(102)			(102)		285,266	285,266			
100152189	ROSEVILLE	CA		05/17/2024	06/17/2025	412,730		(2,033)			(2,033)		410,697	410,697			
100152191	FAIRFAX	VA		05/17/2024	11/17/2025	495,395		1,923			1,923		497,318	497,318			
100152227	EDEN	UT		05/17/2024	04/17/2025	752,534		(11,252)			(11,252)		741,282	741,282			
100152235	JACKSONVILLE BEACH	FL		05/17/2024	10/17/2025	333,188		(4,979)			(4,979)		328,210	328,210			
100152243	SACRAMENTO	CA		05/17/2024	08/17/2025	283,145		(4,665)			(4,665)		278,481	278,481			
100152244	BRIDGEPORT	CT		05/17/2024	08/17/2025	244,639		(2,245)			(2,245)		242,395	242,395			
100152317	ELK GROVE	CA		05/17/2024	04/17/2025	387,915		(9,138)			(9,138)		378,777	378,777			
100152351	LAS VEGAS	NV		05/17/2024	07/17/2025	391,821		(10,369)			(10,369)		381,452	381,452			
100152357	MANTECA	CA		05/17/2024	11/17/2025	514,149		(8,435)			(8,435)		505,714	505,714			
100152393	BAKERSFIELD	CA		05/17/2024	01/17/2025	213,315		(4,267)			(4,267)		209,048	209,048			
100152395	SURFSIDE BEACH	TX		05/17/2024	05/17/2025	559,338		(2,230)			(2,230)		557,108	557,108			
100152403	RUSKIN	FL		05/17/2024	02/17/2025	331,764		722			722		332,486	332,486			
100152405	LAWRENCEVILLE	GA		05/17/2024	04/17/2025	253,327		(5,121)			(5,121)		248,207	248,207			
100152409	ROSEVILLE	CA		05/17/2024	10/17/2025	391,224		(4,899)			(4,899)		386,325	386,325			
100152419	COLONIAL HEIGHTS	VA		05/17/2024	06/17/2025	238,544		397			397		238,941	238,941			
100152426	MARYSVILLE	WA		05/17/2024	09/17/2025	446,212		(5,899)			(5,899)		440,313	440,313			
100152428	ROMEOVILLE	IL		05/17/2024	11/17/2025	198,625		(2,357)			(2,357)		196,268	196,268			
100152448	EVERETT	WA		05/17/2024	11/17/2025	479,679		(5,530)			(5,530)		474,149	474,149			
100152466	MIAMI	FL		05/16/2024	08/11/2025	286,073		(7,990)			(7,990)		278,082	278,082			
100152467	LUSBY	MD		05/16/2024	04/11/2025	139,110		(8,163)			(8,163)		130,947	130,947			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152468	LYNDHURST	NJ		05/16/2024	09/11/2025	572,218		(2,137)			(2,137)		570,080	570,080			
100152472	ANAHEIM	CA		05/16/2024	05/11/2025	653,295		(6,984)			(6,984)		646,310	646,310			
100152482	CHESAPEAKE	VA		05/16/2024	11/11/2025	695,464		(32,888)			(32,888)		662,576	662,576			
100152491	TELFORD	PA		05/16/2024	06/11/2025	293,449		(14,271)			(14,271)		279,179	279,179			
100152498	HOMOSASSA	FL		05/17/2024	04/18/2025	360,193		(1,863)			(1,863)		358,331	358,331			
100152499	ESTERO	FL		05/17/2024	09/18/2025	544,256		1,150			1,150		545,406	545,406			
100152507	MELISSA	TX		05/17/2024	11/21/2025	281,324		(223)			(223)		281,101	281,101			
100152508	LEXINGTON	KY		05/17/2024	08/18/2025	487,568		(2,348)			(2,348)		485,220	485,220			
100152510	COLUMBIA	MD		05/17/2024	04/18/2025	242,731		(1,117)			(1,117)		241,614	241,614			
100152515	LANCASTER	PA		05/17/2024	04/18/2025	247,375		(4,885)			(4,885)		242,490	242,490			
100152534	ANGLER	NC		05/17/2024	08/18/2025	236,513		(1,355)			(1,355)		235,159	235,159			
100152542	HOUSTON	TX		05/17/2024	06/18/2025	552,623		(8,367)			(8,367)		544,256	544,256			
100152572	HUMBLE	TX		05/17/2024	07/18/2025	250,092		(4,871)			(4,871)		245,221	245,221			
100152591	BOCA RATON	FL		05/17/2024	08/18/2025	492,672		(6,319)			(6,319)		486,353	486,353			
100152595	LYNN	MA		05/17/2024	04/18/2025	611,976		(4,348)			(4,348)		607,628	607,628			
100152614	NORCROSS	GA		05/17/2024	11/21/2025	319,018		(7,569)			(7,569)		311,449	311,449			
100152637	DENTON	TX		05/17/2024	03/18/2025	49,051		193			193		49,243	49,243			
100152641	JAMAICA BEACH	TX		05/17/2024	03/18/2025	735,383		8,803			8,803		744,186	744,186			
100152657	SANTAQUIN	UT		05/17/2024	08/18/2025	287,430		(2,642)			(2,642)		284,787	284,787			
100152665	SARASOTA	FL		05/17/2024	03/18/2025	353,255		(4,306)			(4,306)		348,949	348,949			
100152692	PROSPER	TX		05/17/2024	10/21/2025	347,791		2,649			2,649		350,440	350,440			
100152702	EUGENE	OR		05/17/2024	10/21/2025	320,759		75			75		320,833	320,833			
100152714	COLUMBUS	OH		05/17/2024	04/18/2025	302,615		1,893			1,893		304,508	304,508			
100152735	STOCKTON	NJ		05/22/2024	01/09/2025	462,630		(14,295)			(14,295)		448,335	448,335			
100152765	COLUMBUS	OH		05/22/2024	06/09/2025	324,011		(6,599)			(6,599)		317,412	317,412			
100152774	BRANFORD	CT		05/22/2024	06/09/2025	307,271		(8,531)			(8,531)		298,741	298,741			
100152786	EMPIRE	MI		05/22/2024	01/05/2025	241,961		(7,633)			(7,633)		234,329	234,329			
100152788	HAWTHORNE	CA		05/22/2024	01/05/2025	503,336		(29,462)			(29,462)		473,874	473,874			
100152794	LAS VEGAS	NV		05/22/2024	02/05/2025	662,317		(48,664)			(48,664)		613,653	613,653			
100152795	ANTELOPE	CA		05/22/2024	03/05/2025	299,861		(5,759)			(5,759)		294,102	294,102			
100152798	MIAMI	FL		05/22/2024	06/05/2025	1,102,302		(8,726)			(8,726)		1,093,577	1,093,577			
100152811	TUSTIN	CA		05/22/2024	06/05/2025	1,382,985		(32,893)			(32,893)		1,350,092	1,350,092			
100152817	HERNDON	VA		05/22/2024	11/05/2025	811,486		(29,700)			(29,700)		781,786	781,786			
100152830	SAINT PETERSBURG	FL		05/22/2024	11/05/2025	606,194		(19,461)			(19,461)		586,733	586,733			
100152834	ANTIOCH	CA		05/22/2024	05/05/2025	607,079		(21,388)			(21,388)		585,691	585,691			
100152849	ANAHEIM	CA		05/22/2024	05/05/2025	820,215		(19,451)			(19,451)		800,763	800,763			
100152861	POWELL	TN		05/22/2024	04/05/2025	345,273		(21,129)			(21,129)		324,144	324,144			
100152863	FRANKLIN	MI		05/22/2024	11/05/2025	2,039,836		(39,836)			(39,836)		2,000,000	2,000,000			
100152871	MEMPHIS	TN		05/22/2024	07/05/2025	258,298		(4,763)			(4,763)		253,535	253,535			
100152897	MODESTO	CA		05/22/2024	04/05/2025	267,297		(15,445)			(15,445)		251,852	251,852			
100152905	PICO RIVERA	CA		05/22/2024	03/05/2025	497,927		(9,927)			(9,927)		488,000	488,000			
100152970	SKOKIE	IL		06/27/2024	10/09/2025	324,129		(16,983)			(16,983)		307,146	307,146			
100152971	GREENACRES	FL		06/27/2024	09/09/2025	202,286		(7,069)			(7,069)		195,218	195,218			
100152974	LAS VEGAS	NV		06/27/2024	08/09/2025	157,129		(8,765)			(8,765)		148,364	148,364			
100152981	BETHEL	CT		06/27/2024	08/09/2025	270,688		(6,709)			(6,709)		263,979	263,979			
100153001	TIGARD	OR		06/27/2024	01/09/2025	49,419		(1,258)			(1,258)		48,161	48,161			
100153004	FAIRFAX	VA		06/27/2024	08/09/2025	1,215,564		(25,817)			(25,817)		1,189,746	1,189,746			
100153013	REDONDO BEACH	CA		06/27/2024	09/09/2025	1,145,535		(73,837)			(73,837)		1,071,697	1,071,697			
100153019	WARNER ROBINS	GA		06/27/2024	07/09/2025	169,185		(8,693)			(8,693)		160,493	160,493			
100153022	AUSTIN	TX		06/27/2024	02/09/2025	544,172		(45,558)			(45,558)		498,614	498,614			
100153026	SAINT PETERSBURG	FL		06/27/2024	11/09/2025	139,052		(11,338)			(11,338)		127,714	127,714			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153032	MIAMI	FL		06/27/2024	04/09/2025	499,790		(13,948)			(13,948)		485,843	485,843			
100153038	PORTER RANCH	CA		06/27/2024	04/09/2025	1,384,662		(15,090)			(15,090)		1,369,572	1,369,572			
100153042	FULSHEAR	TX		06/27/2024	07/09/2025	759,886		(29,589)			(29,589)		730,297	730,297			
100153059	LA QUINTA	CA		06/27/2024	08/09/2025	564,845		(14,569)			(14,569)		550,276	550,276			
100153060	UPLAND	CA		06/27/2024	09/09/2025	267,611		(8,165)			(8,165)		259,446	259,446			
100153071	COLUMBUS	OH		06/27/2024	10/31/2025	151,235		(1)	17,977		(17,978)		133,257	138,677		5,419	5,419
100153072	FRESNO	TX		06/27/2024	01/09/2025	185,708		(11,115)			(11,115)		174,593	174,593			
100153078	SAN JUAN CAPISTRANO	CA		06/27/2024	07/09/2025	3,048,161		(61,072)			(61,072)		2,987,089	2,987,089			
100153086	GILBERT	AZ		06/27/2024	05/09/2025	1,429,408		(34,289)			(34,289)		1,395,119	1,395,119			
100153099	LIBERTY HILL	TX		06/27/2024	05/09/2025	597,089		(23,063)			(23,063)		574,026	574,026			
100153104	CHULA VISTA	CA		06/27/2024	01/09/2025	682,435		(2,813)			(2,813)		679,622	679,622			
100153111	WOODLAND HILLS	CA		06/27/2024	09/09/2025	845,378		(25,378)			(25,378)		820,000	820,000			
100153149	CHICAGO	IL		05/28/2024	10/03/2025	274,300		60,711			60,711		335,011	335,011			
100153165	HURRICANE	UT		05/30/2024	10/21/2025	461,097		(3,957)			(3,957)		457,140	457,140			
100153166	IPSWICH	MA		05/30/2024	06/18/2025	571,790		(11,993)			(11,993)		559,796	559,796			
100153184	DAWSONVILLE	GA		05/30/2024	11/21/2025	273,905		(5,595)			(5,595)		268,310	268,310			
100153198	ORLANDO	FL		05/30/2024	03/18/2025	123,607		(2,303)			(2,303)		121,304	121,304			
100153199	GASTONIA	NC		05/30/2024	01/18/2025	209,033		(4,781)			(4,781)		204,252	204,252			
100153231	CINCINNATI	OH		05/30/2024	09/18/2025	250,841		(4,621)			(4,621)		246,221	246,221			
100153237	MOUNTAIN CENTER AREA	CA		05/30/2024	10/21/2025	555,666		(5,332)			(5,332)		550,334	550,334			
100153258	WESTPORT	MA		05/30/2024	06/17/2025	648,513		(1,382)			(1,382)		647,132	647,132			
100153259	FARIBAULT	MN		05/30/2024	05/17/2025	368,859		(3,206)			(3,206)		365,652	365,652			
100153272	MORGANTON	GA		05/30/2024	05/17/2025	521,664		(3,793)			(3,793)		517,871	517,871			
100153276	LAS VEGAS	NV		05/30/2024	08/17/2025	367,588		(5,717)			(5,717)		361,872	361,872			
100153279	SAVANNAH	GA		05/30/2024	09/17/2025	192,655		1,405			1,405		194,059	194,059			
100153299	WESLEY CHAPEL	FL		05/30/2024	07/17/2025	415,513		(8,058)			(8,058)		407,455	407,455			
100153305	SEVIERVILLE	TN		05/30/2024	08/17/2025	565,202		(5,466)			(5,466)		559,737	559,737			
100153308	ROTONDA WEST	FL		05/30/2024	01/17/2025	287,748		(5,926)			(5,926)		281,821	281,821			
100153311	BONNEY LAKE	WA		05/30/2024	11/17/2025	336,101		18,245			18,245		354,346	354,346			
100153316	CANDLER	NC		05/30/2024	10/17/2025	234,606		823			823		235,429	235,429			
100153317	NORTH FORT MYERS	FL		05/30/2024	10/17/2025	235,414		(5,607)			(5,607)		229,807	229,807			
100153351	NOKOMIS	FL		05/30/2024	11/17/2025	482,527		(5,006)			(5,006)		477,521	477,521			
100153363	VENTURA	CA		05/30/2024	05/17/2025	746,600		(4,384)			(4,384)		742,217	742,217			
100153366	FORT MYERS	FL		05/30/2024	10/17/2025	262,111		(1,107)			(1,107)		261,004	261,004			
100153374	PHOENIX	AZ		05/29/2024	09/09/2025	1,217,095		(30,543)			(30,543)		1,186,553	1,186,553			
100153377	NEW ROCHELLE	NY		05/29/2024	01/09/2025	404,949		(16,275)			(16,275)		388,674	388,674			
100153386	MYRTLE BEACH	SC		05/29/2024	03/31/2025	136,755		(77)			(77)		136,679	136,670		(9)	(9)
100153410	SOUTH AMBOY	NJ		05/30/2024	10/31/2025	483,873		(97)	37,102		(37,199)		446,674	486,087		39,413	39,413
100153417	CEDARTOWN	GA		05/30/2024	02/09/2025	158,416		(3,009)			(3,009)		155,407	155,407			
100153428	DETROIT	MI		05/30/2024	06/09/2025	87,435		(3,220)			(3,220)		84,215	84,215			
100153447	SACRAMENTO	CA		05/30/2024	07/09/2025	263,558		(6,386)			(6,386)		257,172	257,172			
100153452	FRESNO	CA		05/30/2024	07/09/2025	200,672		(4,862)			(4,862)		195,811	195,811			
100153454	WASHINGTON	PA		05/30/2024	05/09/2025	79,804		(2,718)			(2,718)		77,086	77,086			
100153465	PHILADELPHIA	PA		05/30/2024	08/09/2025	96,462		3,905	6,451		(2,546)		93,916	93,916			
100153469	TAYLOR	PA		05/30/2024	09/09/2025	211,166		(4,010)			(4,010)		207,155	207,155			
100153559	UNITED KINGDOM	GBR		05/29/2024	03/20/2025	142,150						2,067	144,217	147,205	2,988		2,988
100153569	UNITED KINGDOM	GBR		05/29/2024	08/20/2025	71,147						1,035	72,181	76,539	4,357		4,357
100153578	UNITED KINGDOM	GBR		05/29/2024	02/20/2025	75,508						1,098	76,606	76,410	(196)		(196)
100153596	CRANSTON	RI		05/31/2024	10/05/2025	261,381		(7,301)			(7,301)		254,080	254,080			
100153610	REXFORD	NY		05/31/2024	08/05/2025	214,937		(10,757)			(10,757)		204,180	204,180			
100153619	SAN ANTONIO	TX		05/31/2024	10/05/2025	192,114		(8,049)			(8,049)		184,065	184,065			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153635	PALM BAY	FL		05/31/2024	10/05/2025	226,532		(12,463)			(12,463)		214,069	214,069			
100153646	LANCASTER	TX		05/31/2024	04/05/2025	292,525		(12,914)			(12,914)		279,611	279,611			
100153648	MELBOURNE	FL		05/31/2024	01/05/2025	414,249		(15,729)			(15,729)		398,520	398,520			
100153657	MIAMI	FL		05/31/2024	10/05/2025	630,026		(7,708)			(7,708)		622,318	622,318			
100153658	LAGUNA NIGUEL	CA		05/31/2024	10/05/2025	648,078		8,464			8,464		656,542	656,542			
100153664	DUNNELLON	FL		05/31/2024	05/05/2025	206,490		(3,390)			(3,390)		203,100	203,100			
100153667	PUNTA GORDA	FL		05/31/2024	09/05/2025	731,198		(5,598)			(5,598)		725,600	725,600			
100153669	TAMPA	FL		05/31/2024	04/05/2025	245,684		(11,169)			(11,169)		234,516	234,516			
100153679	CAPE CHARLES	VA		05/31/2024	03/31/2025	654,537		7			7		654,544	692,073		37,529	37,529
100153680	FOREST HILLS	NY		05/31/2024	03/31/2025	153,642		(71)			(71)		153,571	156,010		2,439	2,439
100153684	BROOKLYN	NY		05/31/2024	11/05/2025	821,819		(25,438)			(25,438)		796,382	796,382			
100153686	BROOKLYN	NY		05/31/2024	07/05/2025	594,297		2,852			2,852		597,149	597,149			
100153690	CELINA	TX		05/31/2024	05/05/2025	324,308		(8,810)			(8,810)		315,498	315,498			
100153700	IDAHO FALLS	ID		05/31/2024	06/05/2025	323,273		(24,024)			(24,024)		299,249	299,249			
100153705	PASADENA	CA		07/11/2024	10/09/2025	921,778		(24,406)			(24,406)		897,372	897,372			
100153724	CHINO HILLS	CA		07/11/2024	09/09/2025	767,207		(17,896)			(17,896)		749,312	749,312			
100153759	ACHTHUIZEN	NLD		05/30/2024	08/20/2025	190,310						8,672	198,982	214,331	15,349		15,349
100153760	ACHTHUIZEN	NLD		05/30/2024	08/20/2025	11,001						501	11,503	12,368	865		865
100153786	SAN RAFAEL	CA		07/10/2024	08/05/2025	1,963,961		(153)			(153)		1,963,808	1,963,808			
100153791	BONITA SPRINGS	FL		07/10/2024	02/05/2025	636,647		(2,923)			(2,923)		633,724	633,724			
100153792	CHATSWORTH	CA		07/10/2024	10/05/2025	1,339,541		4,739			4,739		1,344,280	1,344,280			
100153813	BUSHKILL	PA		07/10/2024	08/05/2025	115,980		(6,143)			(6,143)		109,837	109,837			
100153824	THOMASVILLE	GA		07/10/2024	03/05/2025	158,715		(12,465)			(12,465)		146,250	146,250			
100153831	LOS ANGELES	CA		07/10/2024	10/05/2025	650,317		(13,738)			(13,738)		636,579	636,579			
100153833	SAN DIEGO	CA		07/10/2024	10/05/2025	1,096,059		(16,237)			(16,237)		1,079,822	1,079,822			
100153840	SAN ANTONIO	TX		07/10/2024	10/31/2025	570,996		(62)	40,591		(40,653)		530,343	543,137		12,794	12,794
100153846	FONTANA	CA		06/05/2024	03/05/2025	314,670		(18,630)			(18,630)		296,040	296,040			
100153855	MONTEBELLO	CA		06/05/2024	05/05/2025	681,752		(11,867)			(11,867)		669,885	669,885			
100153863	LAS VEGAS	NV		06/05/2024	02/05/2025	369,241		(20,710)			(20,710)		348,531	348,531			
100153864	NEW ORLEANS	LA		06/05/2024	03/31/2025	244,987		(114)			(114)		244,873	249,279		4,406	4,406
100153866	DELMONT	PA		06/05/2024	04/05/2025	102,816		(3,123)			(3,123)		99,693	99,693			
100153879	FRESNO	CA		06/05/2024	08/05/2025	217,075		(18,556)			(18,556)		198,520	198,520			
100153881	LOS ANGELES	CA		06/05/2024	06/05/2025	733,595		(25,908)			(25,908)		707,687	707,687			
100153885	SPRING VALLEY	CA		06/05/2024	02/05/2025	658,408		(18,839)			(18,839)		639,569	639,569			
100153887	SALISBURY	NC		06/05/2024	08/05/2025	329,847		(7,651)			(7,651)		322,196	322,196			
100153913	ELIZABETH	NJ		06/05/2024	05/05/2025	347,861		(10,480)			(10,480)		337,381	337,381			
100153917	FORT WORTH	TX		06/05/2024	11/05/2025	208,312		(8,938)			(8,938)		199,374	199,374			
100153925	MANASSAS	VA		06/05/2024	11/05/2025	366,051		(22,008)			(22,008)		344,043	344,043			
100153941	LOS ANGELES	CA		06/05/2024	06/05/2025	1,542,995		(47,969)			(47,969)		1,495,026	1,495,026			
100153943	LAKE ELSINORE	CA		06/05/2024	11/05/2025	569,032		(14,282)			(14,282)		554,749	554,749			
100153952	HOUSTON	TX		06/05/2024	07/01/2025	196,576		(14,111)			(14,111)		182,466	182,466			
100153954	SAN DIEGO	CA		06/05/2024	02/05/2025	462,031		(13,161)			(13,161)		448,869	448,869			
100153961	ROSEMEAD	CA		06/05/2024	07/05/2025	414,803		(10,215)			(10,215)		404,588	404,588			
100153972	LOS ANGELES	CA		06/05/2024	03/05/2025	1,178,338		(22,589)			(22,589)		1,155,748	1,155,748			
100153979	LOS ANGELES	CA		06/05/2024	02/05/2025	982,865		(7,865)			(7,865)		975,000	975,000			
100153981	NEW ORLEANS	LA		06/05/2024	05/31/2025	137,970		(88)			(88)		137,882	134,176		(3,706)	(3,706)
100154067	WOODLAND HILLS	CA		06/06/2024	07/09/2025	1,061,338		(26,843)			(26,843)		1,034,495	1,034,495			
100154070	LOS ANGELES	CA		06/06/2024	11/09/2025	526,084		(8,322)			(8,322)		517,762	517,762			
100154077	TARZANA	CA		06/06/2024	08/09/2025	665,369		(15,369)			(15,369)		650,000	650,000			
100154084	GEORGETOWN	TX		07/11/2024	09/09/2025	967,948		(36,597)			(36,597)		931,351	931,351			
100154095	SACRAMENTO	CA		07/11/2024	05/31/2025	600,826		(464)			(464)		600,362	601,395		1,033	1,033

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154101	AUSTIN	TX		07/11/2024	04/09/2025	240,478		(7,378)			(7,378)		233,100	233,100			
100154107	CHARLESTON	SC		07/11/2024	09/09/2025	524,334		17,728	22,062		(4,334)		520,000	520,000			
100154111	DRIPPING SPRINGS	TX		07/11/2024	05/09/2025	578,432		(13,459)			(13,459)		564,973	564,973			
100154130	GLENDALE HEIGHTS	IL		07/11/2024	11/09/2025	126,989		(3,803)			(3,803)		123,186	123,186			
100154132	BURR RIDGE	IL		07/11/2024	08/09/2025	300,983		(5,853)			(5,853)		295,130	295,130			
100154148	YOUNGSVILLE	LA		07/11/2024	06/09/2025	671,150		(13,013)			(13,013)		658,137	658,137			
100154159	LAFAYETTE	CA		07/11/2024	05/09/2025	790,042		(5,459)			(5,459)		784,582	784,582			
100154179	ACWORTH	GA		07/11/2024	03/09/2025	243,059		691			691		243,750	243,750			
100154180	ENCINITAS	CA		07/11/2024	07/09/2025	1,061,851		(14,844)			(14,844)		1,047,007	1,047,007			
100154183	DALLAS	TX		07/11/2024	06/09/2025	1,926,445		(59,895)			(59,895)		1,866,549	1,866,549			
100154185	OCEANSIDE	CA		07/11/2024	04/09/2025	366,577		(3,703)			(3,703)		362,874	362,874			
100154188	FRANKLIN	TN		07/11/2024	10/09/2025	662,369		(20,204)			(20,204)		642,164	642,164			
100154197	ISELIN	NJ		07/11/2024	10/09/2025	278,400		(5,540)			(5,540)		272,859	272,859			
100154209	BOTHELL	WA		07/11/2024	05/09/2025	723,876		(16,224)			(16,224)		707,652	707,652			
100154331	VICTORVILLE	CA		06/07/2024	04/09/2025	295,190		(3,796)			(3,796)		291,394	291,394			
100154334	NORTH LAS VEGAS	NV		06/07/2024	06/09/2025	353,106		(4,743)			(4,743)		348,363	348,363			
100154335	EDINBURG	TX		06/07/2024	03/31/2025	392,952		(229)			(229)		392,722	386,684		(6,038)	(6,038)
100154337	CALABASAS	CA		06/12/2024	02/09/2025	3,031,712		(42,171)			(42,171)		2,989,541	2,989,541			
100154338	GLENDALE	CA		06/12/2024	11/09/2025	3,607,063		(35,359)			(35,359)		3,571,705	3,571,705			
100154346	LYNBROOK	NY		06/12/2024	05/31/2025	1,003,471							1,003,470	1,003,419		(52)	(52)
100154506	TOBYHANNA	PA		06/14/2024	03/05/2025	144,546		(4,229)			(4,229)		140,317	140,317			
100154528	LANCASTER	CA		06/14/2024	10/31/2025	430,206		26	33,271		(33,245)		396,961	417,627		20,666	20,666
100154544	JACKSONVILLE	FL		06/14/2024	05/31/2025	224,954		(71)			(71)		224,884	226,007		1,123	1,123
100154545	BALTIMORE	MD		06/14/2024	03/31/2025	242,692		(110)			(110)		242,581	244,470		1,889	1,889
100154565	LOS ANGELES	CA		06/14/2024	03/05/2025	1,499,122		(73,985)			(73,985)		1,425,137	1,425,137			
100154582	FRESNO	CA		06/14/2024	06/05/2025	713,137		(16,883)			(16,883)		696,254	696,254			
100154584	SAN JOSE	CA		06/14/2024	01/05/2025	1,536,315		(41,163)			(41,163)		1,495,151	1,495,151			
100154591	PASADENA	CA		06/14/2024	11/05/2025	710,042		(11,767)			(11,767)		698,275	698,275			
100154594	VICTORVILLE	CA		06/14/2024	11/05/2025	401,405		(2,603)			(2,603)		398,802	398,802			
100154610	NORTH OGDEN	UT		06/14/2024	09/05/2025	396,565		(6,146)			(6,146)		390,418	390,418			
100154613	UPPERCO	MD		06/14/2024	02/05/2025	1,050,485		(19,581)			(19,581)		1,030,903	1,030,903			
100154630	PARADISE VALLEY	AZ		07/19/2024	05/24/2025	2,192,542		(100,093)			(100,093)		2,092,449	2,092,449			
100154632	HOMESTEAD	FL		07/19/2024	08/24/2025	706,551		(30,430)			(30,430)		676,120	676,120			
100154676	LOXAHATCHEE	FL		07/19/2024	07/24/2025	468,184		(20,478)			(20,478)		447,706	447,706			
100154686	BROOKLYN	NY		07/19/2024	10/31/2025	2,822,349		(859)	1,659,883		(1,660,742)		1,161,607	1,668,974		507,367	507,367
100154713	ORLANDO	FL		07/19/2024	08/24/2025	185,305		(7,983)			(7,983)		177,322	177,322			
100154725	TOMBALL	TX		07/19/2024	07/24/2025	172,826		(8,901)			(8,901)		163,924	163,924			
100154731	PALM BEACH GARDENS	FL		07/19/2024	10/31/2025	1,670,702		97	639,710		(639,613)		1,031,089	1,276,215		245,126	245,126
100154732	SPRING VALLEY	NY		07/19/2024	10/31/2025	1,355,178		(4)	591,077		(591,080)		764,098	1,121,340		357,242	357,242
100154742	SPOKANE	WA		07/19/2024	05/24/2025	204,600		(4,349)			(4,349)		200,251	200,251			
100154753	HAMPTON	VA		07/19/2024	04/24/2025	14,042		(116)			(116)		13,927	13,927			
100154760	IRVINE	CA		07/19/2024	04/24/2025	662,965		(7,601)			(7,601)		655,363	655,363			
100154761	NORTH MYRTLE BEACH	SC		07/19/2024	01/24/2025	1,752,794		(34,716)			(34,716)		1,718,079	1,718,079			
100154765	LOXAHATCHEE	FL		07/19/2024	08/24/2025	453,989		(2,609)			(2,609)		451,381	451,381			
100154767	LOS ANGELES	CA		07/19/2024	03/21/2025	1,807,357		(77,142)			(77,142)		1,730,215	1,730,215			
100154791	SPRING VALLEY	NY		07/19/2024	06/24/2025	784,928		(30,242)			(30,242)		754,686	754,686			
100154793	BAKERSFIELD	CA		07/19/2024	11/08/2025	127,505		834			834		128,339	128,339			
100154797	LONGWOOD	FL		07/19/2024	06/24/2025	4,248							4,248	4,248			
100154804	DETROIT	MI		07/19/2024	11/08/2025	72,802		2,610			2,610		75,412	75,412			
100154808	PARKMAN	ME		07/19/2024	10/17/2025	86,962		(6,106)			(6,106)		80,857	80,857			
100154814	ANAHOLA	HI		07/19/2024	11/08/2025	490,982		(13,824)			(13,824)		477,158	477,158			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154817	SUN CITY	AZ		07/19/2024	08/24/2025	248,302		(10,450)			(10,450)		237,852	237,852			
100154842	GRAND LEDGE	MI		07/19/2024	08/24/2025	269,168		(11,700)			(11,700)		257,468	257,468			
100154843	OAKWOOD	GA		07/19/2024	06/24/2025	446,267		(28,564)			(28,564)		417,703	417,703			
100154853	EASTVALE	CA		07/19/2024	08/24/2025	373,022		(9,357)			(9,357)		363,666	363,666			
100154855	FAIR LAWN	NJ		07/19/2024	07/24/2025	317,026		(19,153)			(19,153)		297,873	297,873			
100154865	ATLANTA	GA		07/19/2024	06/24/2025	289,146		(14,567)			(14,567)		274,579	274,579			
100154895	FESTUS	MO		07/19/2024	10/17/2025	298,885		(12,380)			(12,380)		286,504	286,504			
100154904	EDISON	NJ		07/19/2024	08/24/2025	354,944		(15,484)			(15,484)		339,460	339,460			
100154906	CLEVELAND	OH		07/19/2024	04/24/2025	52,885		(704)			(704)		52,181	52,181			
100154916	GRANADA HILLS	CA		07/19/2024	04/24/2025	797,097		(30,880)			(30,880)		766,217	766,217			
100154919	SANTA MARIA	CA		07/19/2024	05/24/2025	419,531		(23,173)			(23,173)		396,358	396,358			
100154926	ORLANDO	FL		07/19/2024	02/24/2025	191,992		1,312			1,312		193,304	193,304			
100154936	SAINT LOUIS	MO		07/19/2024	02/24/2025	118,903		(9,578)			(9,578)		109,325	109,325			
100154942	NASHVILLE	TN		07/19/2024	05/24/2025	402,506		1,065			1,065		403,571	403,571			
100154945	MILWAUKEE	WI		07/19/2024	06/24/2025	190,586		(15,671)			(15,671)		174,915	174,915			
100154954	NORCROSS	GA		07/19/2024	03/21/2025	122,945		(3,767)			(3,767)		119,178	119,178			
100154962	KANSAS CITY	KS		07/19/2024	10/17/2025	189,644		(11,941)			(11,941)		177,703	177,703			
100154968	SANDY	UT		07/19/2024	03/21/2025	401,488		(28,488)			(28,488)		373,001	373,001			
100154985	DEL MAR	CA		07/19/2024	04/24/2025	2,076,349		(90,178)			(90,178)		1,986,171	1,986,171			
100154990	VISTA	CA		07/19/2024	01/24/2025	618,626		(36,225)			(36,225)		582,401	582,401			
100155006	CLEVELAND	OH		07/19/2024	09/17/2025	58,328		(2,687)			(2,687)		55,641	55,641			
100155013	TAHOE VISTA	CA		07/19/2024	05/24/2025	584,071		(11,161)			(11,161)		572,910	572,910			
100155020	OAKLAND	CA		07/19/2024	04/24/2025	783,326		(4,772)			(4,772)		778,553	778,553			
100155025	SHERMAN OAKS	CA		07/19/2024	01/24/2025	525,623		(1,323)			(1,323)		524,300	524,300			
100155040	CONIFER	CO		07/19/2024	06/24/2025	648,164		(6,060)			(6,060)		642,104	642,104			
100155041	VICTORIA	TX		07/19/2024	11/08/2025	244,414		(6,387)			(6,387)		238,027	238,027			
100155044	PAYSON	AZ		07/19/2024	01/24/2025	424,155		(9,214)			(9,214)		414,941	414,941			
100155054	SPARTA	MI		07/19/2024	01/24/2025	289,993		(1,358)			(1,358)		288,635	288,635			
100155059	DURANGO	CO		07/19/2024	06/24/2025	404,804		(8,229)			(8,229)		396,575	396,575			
100155072	CARY	NC		07/19/2024	06/24/2025	952,494		1,697			1,697		954,192	954,192			
100155078	ATLANTA	GA		07/19/2024	03/21/2025	303,679		(7,752)			(7,752)		295,927	295,927			
100155087	OVERGAARD	AZ		07/19/2024	01/24/2025	367,470		(14,094)			(14,094)		353,376	353,376			
100155093	IDYLLWILD	CA		07/19/2024	07/24/2025	541,100		(4,561)			(4,561)		536,539	536,539			
100155112	ST PETERSBURG	FL		07/19/2024	04/24/2025	165,218		691			691		165,910	165,910			
100155113	QUINLAN	TX		07/19/2024	04/24/2025	473,036		(36,719)			(36,719)		436,317	436,317			
100155118	HUNTINGTON BEACH	CA		07/19/2024	01/24/2025	1,312,386		(51,711)			(51,711)		1,260,675	1,260,675			
100155132	LIBERTY HILL	TX		07/19/2024	10/17/2025	294,191		(3,307)			(3,307)		290,885	290,885			
100155133	HAWLEY	PA		07/19/2024	11/08/2025	216,089		(7,210)			(7,210)		208,879	208,879			
100155138	TUCSON	AZ		07/19/2024	07/24/2025	236,932		(2,872)			(2,872)		234,060	234,060			
100155146	SANTA CLARITA	CA		07/19/2024	11/08/2025	500,349		(15,228)			(15,228)		485,121	485,121			
100155154	BEND	OR		07/19/2024	11/08/2025	521,231		(20,204)			(20,204)		501,027	501,027			
100155155	FRANKTOWN	CO		07/19/2024	01/24/2025	1,776,321		(43,396)			(43,396)		1,732,924	1,732,924			
100155161	DETROIT	MI		07/19/2024	11/08/2025	275,235		(13,787)			(13,787)		261,448	261,448			
100155163	LAGUNA HILLS	CA		07/19/2024	01/24/2025	1,237,997		(11,276)			(11,276)		1,226,721	1,226,721			
100155167	KIRKLAND	WA		07/19/2024	06/24/2025	954,649		(30,688)			(30,688)		923,961	923,961			
100155178	WESLEY CHAPEL	FL		07/19/2024	09/17/2025	739,829		(14,817)			(14,817)		725,012	725,012			
100155180	BRONX	NY		07/19/2024	11/08/2025	802,949		(37,379)			(37,379)		765,570	765,570			
100155198	COCOA	FL		07/19/2024	01/24/2025	179,582		(19,021)			(19,021)		160,561	160,561			
100155201	YORK	PA		07/19/2024	04/24/2025	122,570		(11,118)			(11,118)		111,452	111,452			
100155207	MCSHERRYSTOWN	PA		07/19/2024	05/24/2025	195,680		(17,019)			(17,019)		178,661	178,661			
100155217	SANFORD	FL		07/19/2024	05/24/2025	290,740		(22,247)			(22,247)		268,494	268,494			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155221	SHORELINE	WA		07/19/2024	03/21/2025	368,263		(17,996)			(17,996)		350,267	350,267			
100155233	COMPTON	CA		07/19/2024	05/24/2025	476,675		(46,065)			(46,065)		430,610	430,610			
100155276	NEW BEDFORD	MA		07/19/2024	01/24/2025	270,415		(1,879)			(1,879)		268,536	268,536			
100155283	ALTAMONTE SPRINGS	FL		07/19/2024	04/24/2025	156,454		(6,801)			(6,801)		149,652	149,652			
100155284	PINELLAS PARK	FL		07/19/2024	06/24/2025	329,498		(16,512)			(16,512)		312,987	312,987			
100155312	WILMINGTON	NC		07/19/2024	03/21/2025	34,122		(1,119)			(1,119)		33,003	33,003			
100155316	LITCHFIELD PARK	AZ		07/19/2024	03/21/2025	901,814		(3,694)			(3,694)		898,120	898,120			
100155318	AUSTELL	GA		07/19/2024	09/17/2025	235,877		(20,094)			(20,094)		215,783	215,783			
100155320	NASHVILLE	TN		07/19/2024	01/24/2025	1,485,045		(29,088)			(29,088)		1,455,957	1,455,957			
100155323	DENNIS PORT	MA		07/19/2024	10/17/2025	404,132		(6,329)			(6,329)		397,804	397,804			
100155325	GRAND LAKE	CO		07/19/2024	01/24/2025	597,071		(3,329)			(3,329)		593,743	593,743			
100155326	MONTGOMERY	IL		07/19/2024	05/24/2025	245,010		(8,349)			(8,349)		236,661	236,661			
100155330	GALT	CA		07/19/2024	05/24/2025	850,268		(11,648)			(11,648)		838,620	838,620			
100155331	DOWNEY	CA		07/19/2024	11/08/2025	321,912		(22,777)			(22,777)		299,135	299,135			
100155334	OLYMPIA	WA		07/19/2024	10/17/2025	298,266		(23,984)			(23,984)		274,282	274,282			
100155348	PITTSBURGH	PA		06/18/2024	07/17/2025	69,100		(3,535)			(3,535)		65,565	65,565			
100155356	LODI	CA		06/18/2024	07/17/2025	53,183		(3,504)			(3,504)		49,679	49,679			
100155362	HIRAM	GA		06/18/2024	08/17/2025	72,236		(6,182)			(6,182)		66,054	66,054			
100155370	PARKER	CO		06/18/2024	09/17/2025	312,435		(12,929)			(12,929)		299,506	299,506			
100155380	LEXINGTON	KY		06/18/2024	04/17/2025	59,858		(5,088)			(5,088)		54,770	54,770			
100155399	COATESVILLE	PA		06/18/2024	08/17/2025	57,165		(4,545)			(4,545)		52,620	52,620			
100155404	PEORIA	AZ		06/18/2024	05/17/2025	53,963		(4,379)			(4,379)		49,584	49,584			
100155405	DENVER	CO		06/18/2024	10/17/2025	103,112		(7,120)			(7,120)		95,992	95,992			
100155412	MAYFLOWER	AR		06/18/2024	08/17/2025	138,519		(6,699)			(6,699)		131,820	131,820			
100155416	ELK GROVE	CA		06/18/2024	09/17/2025	101,874		(3,987)			(3,987)		97,887	97,887			
100155419	LAKE IN THE HILLS	IL		06/18/2024	03/17/2025	84,316		(6,702)			(6,702)		77,615	77,615			
100155445	QUINLAN	TX		06/18/2024	09/17/2025	161,219		(7,906)			(7,906)		153,312	153,312			
100155450	WOODLAND	CA		06/18/2024	06/17/2025	53,890		(4,396)			(4,396)		49,494	49,494			
100155460	DALLAS	TX		06/18/2024	11/17/2025	62,943		(1,618)			(1,618)		61,325	61,325			
100155465	EWING TOWNSHIP	NJ		06/18/2024	06/17/2025	53,026		(3,415)			(3,415)		49,611	49,611			
100155479	ALLENTOWN	PA		06/18/2024	06/17/2025	52,629		(2,753)			(2,753)		49,875	49,875			
100155500	WEST PALM BEACH	FL		06/18/2024	08/17/2025	104,609		(5,631)			(5,631)		98,977	98,977			
100155504	PERRY	GA		06/18/2024	09/17/2025	52,515		(2,644)			(2,644)		49,871	49,871			
100155506	MYRTLE BEACH	SC		06/18/2024	09/17/2025	53,946		(4,368)			(4,368)		49,578	49,578			
100155508	OAK CREEK	WI		06/18/2024	09/17/2025	53,641		(4,384)			(4,384)		49,257	49,257			
100155538	BLYTHEWOOD	SC		06/18/2024	10/17/2025	64,461		(4,928)			(4,928)		59,533	59,533			
100155543	BERLIN	NJ		06/18/2024	05/17/2025	60,288		(3,987)			(3,987)		56,301	56,301			
100155548	ROANOKE	VA		06/18/2024	11/17/2025	58,172		(4,296)			(4,296)		53,876	53,876			
100155559	TAMPA	FL		06/18/2024	01/17/2025	53,866		(4,282)			(4,282)		49,584	49,584			
100155561	MCMINNVILLE	OR		06/18/2024	05/17/2025	54,005		(4,406)			(4,406)		49,599	49,599			
100155577	BOTHELL	WA		06/18/2024	10/17/2025	81,119		(6,891)			(6,891)		74,228	74,228			
100155594	MANKATO	MN		06/18/2024	02/17/2025	69,367		(3,952)			(3,952)		65,415	65,415			
100155595	LANDENBERG	PA		06/18/2024	10/17/2025	69,822		(4,984)			(4,984)		64,837	64,837			
100155599	MIDDLETOWN	DE		06/18/2024	10/17/2025	57,647		(4,496)			(4,496)		53,151	53,151			
100155601	ALLENTOWN	PA		06/18/2024	04/17/2025	105,214		(5,925)			(5,925)		99,290	99,290			
100155602	ADELANTO	CA		06/18/2024	05/17/2025	55,959		(3,448)			(3,448)		52,510	52,510			
100155607	LAS VEGAS	NV		06/18/2024	09/17/2025	70,661		(5,099)			(5,099)		65,562	65,562			
100155613	NEWNAN	GA		06/18/2024	02/17/2025	128,009		(7,363)			(7,363)		120,646	120,646			
100155618	ST. PETERSBURG	FL		06/18/2024	09/17/2025	84,849		(2,496)			(2,496)		82,353	82,353			
100155621	SAN TAN VALLEY	AZ		06/18/2024	07/17/2025	131,399		(3,179)			(3,179)		128,220	128,220			
100155623	MYRTLE BEACH	SC		06/18/2024	11/17/2025	57,516		(4,365)			(4,365)		53,151	53,151			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155633	DAVENPORT	FL		06/18/2024	02/17/2025	148,491		(1,085)			(1,085)		147,406	147,406			
100155648	NICHOLASVILLE	KY		06/18/2024	07/17/2025	53,081		(3,667)			(3,667)		49,414	49,414			
100155657	TUCSON	AZ		06/18/2024	11/17/2025	53,499		(4,462)			(4,462)		49,037	49,037			
100155659	HENDERSON	NV		06/18/2024	08/17/2025	69,550		(5,016)			(5,016)		64,534	64,534			
100155663	ADDISON	IL		06/18/2024	05/17/2025	59,409		(4,401)			(4,401)		55,008	55,008			
100155666	TAMPA	FL		06/18/2024	04/17/2025	126,764		(7,991)			(7,991)		118,773	118,773			
100155667	AUSTIN	TX		06/18/2024	06/17/2025	202,136		(1,650)			(1,650)		200,486	200,486			
100155673	SARATOGA SPRINGS	UT		06/18/2024	08/17/2025	42,485		(3,254)			(3,254)		39,231	39,231			
100155674	COLUMBUS	OH		06/18/2024	04/17/2025	203,799		(4,581)			(4,581)		199,218	199,218			
100155683	LEXINGTON	SC		06/18/2024	05/17/2025	79,117		(5,536)			(5,536)		73,581	73,581			
100155688	DUMFRIES	VA		06/18/2024	05/17/2025	53,418		(3,788)			(3,788)		49,629	49,629			
100155690	WEYMOUTH	MA		06/18/2024	02/17/2025	104,691		(5,664)			(5,664)		99,027	99,027			
100155704	VIRGINIA BEACH	VA		06/18/2024	08/17/2025	53,534		(3,893)			(3,893)		49,641	49,641			
100155715	PARKVILLE	MD		06/18/2024	09/17/2025	64,601		(5,054)			(5,054)		59,548	59,548			
100155720	BAKERSFIELD	CA		06/18/2024	03/17/2025	57,151		(4,578)			(4,578)		52,574	52,574			
100155732	SANDY	UT		06/18/2024	08/17/2025	128,193		(4,887)			(4,887)		123,306	123,306			
100155739	PONTE VEDRA BEACH	FL		06/18/2024	03/17/2025	43,102		(748)			(748)		42,354	42,354			
100155744	HEBER CITY	UT		06/18/2024	11/17/2025	201,209		(3,490)			(3,490)		197,719	197,719			
100155772	DALLAS	GA		06/18/2024	08/17/2025	53,127		(4,166)			(4,166)		48,960	48,960			
100155777	UNION BEACH	NJ		06/18/2024	05/17/2025	80,791		(4,646)			(4,646)		76,145	76,145			
100155789	NEW PORT RICHEY	FL		06/18/2024	08/17/2025	51,685		(3,810)			(3,810)		47,874	47,874			
100155810	VERO BEACH	FL		06/18/2024	11/17/2025	57,945		(4,731)			(4,731)		53,214	53,214			
100155812	WESTBOROUGH	MA		06/18/2024	02/17/2025	250,964		(4,041)			(4,041)		246,922	246,922			
100155813	FLAGLER BEACH	FL		06/18/2024	06/17/2025	198,606		(3,864)			(3,864)		194,742	194,742			
100155821	PRAIRIE GROVE	AR		06/18/2024	02/17/2025	51,645		(3,795)			(3,795)		47,850	47,850			
100155824	ATASCADERO	CA		06/18/2024	08/17/2025	57,788		(4,299)			(4,299)		53,489	53,489			
100155825	WALDORF	MD		06/18/2024	10/17/2025	56,012		(3,515)			(3,515)		52,497	52,497			
100155853	WEST JORDAN	UT		06/18/2024	05/17/2025	59,776		(4,414)			(4,414)		55,362	55,362			
100155857	EVERETT	WA		06/18/2024	06/17/2025	104,093		(4,372)			(4,372)		99,722	99,722			
100155863	BROOKHAVEN	PA		06/18/2024	10/17/2025	54,083		(4,427)			(4,427)		49,657	49,657			
100155874	BURLINGTON	WI		06/17/2024	06/18/2025	330,935		(7,993)			(7,993)		322,942	322,942			
100155887	HORSESHOE BAY	TX		06/17/2024	08/18/2025	476,482		(12,391)			(12,391)		464,091	464,091			
100155901	ROYSE CITY	TX		06/17/2024	10/21/2025	277,559		(5,161)			(5,161)		272,398	272,398			
100155908	SCRANTON	PA		06/17/2024	09/18/2025	290,075		(7,112)			(7,112)		282,963	282,963			
100155926	MADISON	WI		06/17/2024	11/21/2025	400,815		(8,403)			(8,403)		392,412	392,412			
100155950	PORTLAND	OR		06/17/2024	10/21/2025	429,227		(11,082)			(11,082)		418,145	418,145			
100155963	MINNEAPOLIS	MN		06/18/2024	11/05/2025	196,008		(4,719)			(4,719)		191,290	191,290			
100155979	WEST JORDAN	UT		06/18/2024	01/05/2025	374,006		(4,315)			(4,315)		369,692	369,692			
100155986	FAIRHAVEN	MA		06/18/2024	06/05/2025	535,368		14,632			14,632		550,000	550,000			
100155992	MCMINNVILLE	TN		06/18/2024	10/05/2025	208,293		(9,116)			(9,116)		199,177	199,177			
100155993	PITTSBURGH	PA		06/18/2024	03/31/2025	157,829		(38)			(38)		157,792	160,869		3,078	3,078
100155996	PITTSBURGH	PA		06/18/2024	05/31/2025	166,826		(30)			(30)		166,796	177,350		10,554	10,554
100156005	BENICIA	CA		06/18/2024	09/05/2025	416,317		(13,725)			(13,725)		402,591	402,591			
100156007	SANTA BARBARA	CA		06/18/2024	09/05/2025	1,507,496		(73,101)			(73,101)		1,434,395	1,434,395			
100156020	MALIBU	CA		06/18/2024	09/05/2025	2,185,493		(63,274)			(63,274)		2,122,219	2,122,219			
100156024	POMONA	CA		06/18/2024	11/05/2025	584,431		(14,832)			(14,832)		569,599	569,599			
100156028	LOS ANGELES	CA		06/18/2024	07/05/2025	2,699,281		(121,177)			(121,177)		2,578,104	2,578,104			
100156029	DANVILLE	VA		06/18/2024	10/05/2025	216,344		(13,687)			(13,687)		202,657	202,657			
100156031	SONOMA	CA		06/18/2024	06/05/2025	985,415		(35,415)			(35,415)		950,000	950,000			
100156045	CLIFFSIDE PARK	NJ		06/18/2024	02/05/2025	509,542		(25,324)			(25,324)		484,219	484,219			
100156053	MYRTLE BEACH	SC		06/18/2024	01/05/2025	637,492		(20,094)			(20,094)		617,398	617,398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156059	WINDERMERE	FL		06/18/2024	06/05/2025	297,331		(3,251)			(3,251)		294,079	294,079			
100156067	TAMPA	FL		06/18/2024	10/05/2025	283,907		(13,660)			(13,660)		270,247	270,247			
100156068	GROVETOWN	GA		06/18/2024	10/05/2025	332,398		(21,557)			(21,557)		310,841	310,841			
100156070	HADDONFIELD	NJ		06/18/2024	04/05/2025	868,664		(31,245)			(31,245)		837,419	837,419			
100156071	WHITE HALL	MD		06/18/2024	07/05/2025	403,493		(14,661)			(14,661)		388,832	388,832			
100156078	HALEDON	NJ		06/18/2024	09/05/2025	421,773		(20,725)			(20,725)		401,048	401,048			
100156083	LAUDERHILL	FL		06/18/2024	09/05/2025	177,817		(3,427)			(3,427)		174,390	174,390			
100156084	EAU CLAIRE	WI		06/18/2024	08/05/2025	166,984		(9,457)			(9,457)		157,527	157,527			
100156087	JOSHUA TREE	CA		06/18/2024	11/05/2025	533,951		(29,002)			(29,002)		504,949	504,949			
100156100	LYNWOOD	CA		06/18/2024	05/05/2025	714,453		(30,456)			(30,456)		683,998	683,998			
100156103	POINCIANA	FL		06/18/2024	10/05/2025	315,175		(16,120)			(16,120)		299,055	299,055			
100156112	CHICAGO	IL		06/18/2024	09/05/2025	213,197		(7,750)			(7,750)		205,447	205,447			
100156122	MISSION VIEJO	CA		07/25/2024	09/09/2025	977,198		(12,246)			(12,246)		964,952	964,952			
100156132	NOKOMIS	FL		07/25/2024	08/09/2025	127,883		(3,345)			(3,345)		124,539	124,539			
100156140	SHEBOYGAN	WI		07/25/2024	02/09/2025	342,893		(8,155)			(8,155)		334,738	334,738			
100156154	ANAHEIM	CA		07/25/2024	09/09/2025	1,399,324		(23,358)			(23,358)		1,375,967	1,375,967			
100156156	MIAMI	FL		07/25/2024	05/09/2025	337,569		(15,423)			(15,423)		322,146	322,146			
100156163	FORT MYERS	FL		06/20/2024	10/11/2025	208,946		(10,828)			(10,828)		198,118	198,118			
100156173	GENEVA	IL		06/20/2024	04/11/2025	433,720		(20,422)			(20,422)		413,298	413,298			
100156175	CHANDLER	TX		06/20/2024	10/11/2025	221,216		(8,818)			(8,818)		212,397	212,397			
100156179	MELBOURNE	FL		06/20/2024	08/11/2025	488,696		(11,939)			(11,939)		476,757	476,757			
100156182	ORMOND BEACH	FL		06/20/2024	05/11/2025	775,881		(19,071)			(19,071)		756,810	756,810			
100156186	REDONDO BEACH	CA		06/20/2024	08/11/2025	1,012,883		(19,153)			(19,153)		993,730	993,730			
100156190	LYNDHURST	OH		06/20/2024	03/31/2025	126,588		433			433		127,021	125,646		(1,375)	(1,375)
100156199	DUNEDIN	FL		06/20/2024	09/11/2025	168,654		(5,751)			(5,751)		162,903	162,903			
100156201	CEDAR PARK	TX		06/20/2024	07/11/2025	475,540		(26,790)			(26,790)		448,750	448,750			
100156202	DENVER	NC		06/20/2024	04/11/2025	871,059		(22,632)			(22,632)		848,428	848,428			
100156204	ATLANTA	GA		06/20/2024	05/31/2025	748,437							748,437	748,397		(40)	(40)
100156226	JENSEN BEACH	FL		06/20/2024	06/11/2025	292,295		(8,552)			(8,552)		283,743	283,743			
100156229	TAMPA	FL		06/20/2024	06/11/2025	723,813		(23,485)			(23,485)		700,328	700,328			
100156230	SOUTH LAKE	TX		06/20/2024	05/11/2025	2,813,277		(32,176)			(32,176)		2,781,100	2,781,100			
100156234	ROANOKE	VA		06/20/2024	11/11/2025	269,820		(14,548)			(14,548)		255,272	255,272			
100156241	MONTGOMERY	TX		06/20/2024	04/11/2025	868,258		(31,069)			(31,069)		837,189	837,189			
100156248	SARASOTA	FL		06/20/2024	06/11/2025	393,558		(7,107)			(7,107)		386,451	386,451			
100156267	CARTERET	NJ		07/25/2024	02/09/2025	550,783		(24,381)			(24,381)		526,402	526,402			
100156279	WILSON	WY		07/25/2024	08/09/2025	2,041,832		(129,499)			(129,499)		1,912,333	1,912,333			
100156289	ELK GROVE VILLAGE	IL		07/25/2024	10/09/2025	179,947		(4,389)			(4,389)		175,558	175,558			
100156297	DENVER	CO		07/25/2024	06/09/2025	479,925		(13,226)			(13,226)		466,699	466,699			
100156309	CHICAGO	IL		07/25/2024	01/31/2025	232,158							232,158	232,161		4	4
100156316	FORT LAUDERDALE	FL		07/25/2024	11/09/2025	403,537		(18,083)			(18,083)		385,454	385,454			
100156341	LINDEN	NJ		07/25/2024	07/09/2025	368,323		(14,561)			(14,561)		353,762	353,762			
100156343	BUCKEYE	AZ		07/25/2024	05/09/2025	285,863		(6,767)			(6,767)		279,096	279,096			
100156360	MIAMI	FL		07/25/2024	08/09/2025	1,029,639		(32,562)			(32,562)		997,077	997,077			
100156362	AUSTIN	TX		07/25/2024	04/09/2025	588,537		(30,215)			(30,215)		558,322	558,322			
100156363	LOS ANGELES	CA		07/25/2024	08/09/2025	226,439		(8,439)			(8,439)		218,000	218,000			
100156380	ENCINITAS	CA		07/25/2024	04/09/2025	2,425,134		(104,794)			(104,794)		2,320,340	2,320,340			
100156396	SAUSALITO	CA		07/25/2024	08/09/2025	460,774		(7,071)			(7,071)		453,703	453,703			
100156400	BERKELEY	CA		06/24/2024	10/17/2025	502,126		(8,986)			(8,986)		493,140	493,140			
100156424	LACEY	WA		06/24/2024	04/17/2025	388,319		(3,747)			(3,747)		384,571	384,571			
100156428	SEATTLE	WA		06/24/2024	02/17/2025	667,771		(10,313)			(10,313)		657,458	657,458			
100156429	WEST HILLS	CA		06/24/2024	08/17/2025	610,270		(10,532)			(10,532)		599,738	599,738			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100156433	GARDEN GROVE	CA		06/24/2024	02/17/2025	764,047		(17,072)			(17,072)		746,975	746,975			
100156435	LAKE STEVENS	WA		06/24/2024	06/17/2025	551,350		(4,725)			(4,725)		546,625	546,625			
100156439	FARMINGTON	CT		06/24/2024	09/17/2025	244,913		(5,793)			(5,793)		239,120	239,120			
100156442	ROSEVILLE	CA		06/24/2024	11/17/2025	453,977		(9,373)			(9,373)		444,604	444,604			
100156447	SURFSIDE BEACH	SC		06/24/2024	07/17/2025	358,331		(5,596)			(5,596)		352,735	352,735			
100156453	CENTERTON	AR		06/24/2024	09/17/2025	176,432		(1,213)			(1,213)		175,219	175,219			
100156454	LOS ANGELES	CA		06/24/2024	05/17/2025	922,130		(16,545)			(16,545)		905,585	905,585			
100156489	WASILLA	AK		06/24/2024	11/17/2025	269,047		(7,595)			(7,595)		261,452	261,452			
100156514	PLYMOUTH	MI		06/24/2024	06/17/2025	464,585		(10,805)			(10,805)		453,780	453,780			
100156515	AUSTIN	TX		06/24/2024	01/17/2025	304,164		(5,555)			(5,555)		298,609	298,609			
100156527	ESTES PARK	CO		06/24/2024	11/17/2025	634,508		(14,757)			(14,757)		619,751	619,751			
100156556	MONTCLAIR	CA		06/24/2024	10/17/2025	268,576		(6,991)			(6,991)		261,585	261,585			
100156568	MECHANICSVILLE	VA		06/24/2024	03/17/2025	251,754		(7,135)			(7,135)		244,620	244,620			
100156617	DEWEY BEACH	DE		06/24/2024	01/17/2025	773,245		(10,428)			(10,428)		762,817	762,817			
100156622	BOISE	ID		06/24/2024	06/17/2025	444,903		(6,844)			(6,844)		438,059	438,059			
100156624	HUTTO	TX		06/24/2024	11/17/2025	282,327		(5,113)			(5,113)		277,213	277,213			
100156637	CINNAMINSON	NJ		06/24/2024	03/17/2025	256,262		(7,430)			(7,430)		248,832	248,832			
100156639	COLUMBUS	OH		06/24/2024	11/17/2025	229,608		(4,835)			(4,835)		224,773	224,773			
100156648	SEATTLE	WA		06/24/2024	06/17/2025	613,582		(8,422)			(8,422)		605,160	605,160			
100156649	HONOLULU	HI		06/24/2024	04/17/2025	763,914		(16,663)			(16,663)		747,251	747,251			
100156650	SAINT CHARLES	MO		06/24/2024	06/17/2025	330,418		(6,027)			(6,027)		324,392	324,392			
100156653	ORANGEVALE	CA		06/24/2024	07/17/2025	430,788		(12,180)			(12,180)		418,608	418,608			
100156656	LOS GATOS	CA		06/24/2024	11/09/2025	4,273,361		(36,755)			(36,755)		4,236,606	4,236,606			
100156662	MURRIETA	CA		06/24/2024	05/09/2025	771,870		(24,420)			(24,420)		747,450	747,450			
100156663	BYRON CENTER	MI		06/24/2024	09/09/2025	338,929		(11,989)			(11,989)		326,940	326,940			
100156678	NIANTIC	CT		06/24/2024	05/09/2025	570,970		(20,042)			(20,042)		550,928	550,928			
100156679	PHILADELPHIA	PA		06/24/2024	07/09/2025	85,175		(4,163)			(4,163)		81,013	81,013			
100156698	LOS ANGELES	CA		06/26/2024	09/05/2025	649,461		(26,247)			(26,247)		623,214	623,214			
100156702	HESPERIA	CA		06/26/2024	08/05/2025	324,777		(5,561)			(5,561)		319,216	319,216			
100156705	RICHMOND HILL	GA		06/26/2024	05/05/2025	320,248		(11,343)			(11,343)		308,906	308,906			
100156711	ELSMERE	KY		06/26/2024	02/05/2025	169,950		(10,382)			(10,382)		159,568	159,568			
100156715	SAN DIEGO	CA		06/26/2024	07/05/2025	1,505,503		(9,178)			(9,178)		1,496,325	1,496,325			
100156718	ANNISTON	AL		06/26/2024	05/05/2025	251,813		(8,075)			(8,075)		243,737	243,737			
100156725	KNOXVILLE	TN		06/26/2024	05/05/2025	224,774		(5,573)			(5,573)		219,201	219,201			
100156746	MONROE TOWNSHIP	NJ		06/26/2024	08/05/2025	858,980		(9,558)			(9,558)		849,422	849,422			
100156747	THOUSAND OAKS	CA		06/26/2024	10/05/2025	1,174,492		(10,492)			(10,492)		1,164,000	1,164,000			
100156805	MIAMI	FL		06/27/2024	02/09/2025	494,665		1,293			1,293		495,957	495,957			
100156822	TROUTDALE	OR		06/27/2024	07/09/2025	355,284		(6,057)			(6,057)		349,227	349,227			
100156823	LA JOLLA	CA		06/27/2024	09/09/2025	5,061,194		(74,079)			(74,079)		4,987,115	4,987,115			
100156835	AKRON	OH		06/27/2024	06/09/2025	75,972		(1,237)			(1,237)		74,735	74,735			
100156899	SHIRLEY	NY		06/27/2024	08/09/2025	343,272		204			204		343,476	343,476			
100156917	HAUPPAUGE	NY		06/27/2024	08/09/2025	468,058		(3,785)			(3,785)		464,273	464,273			
100156944	UNITED KINGDOM	GBR		06/27/2024	07/21/2025	89,957						951	90,909	96,959	6,051		6,051
100156947	UNITED KINGDOM	GBR		06/27/2024	10/20/2025	85,751						907	86,657	91,922	5,265		5,265
100156953	UNITED KINGDOM	GBR		06/27/2024	07/21/2025	85,751						907	86,657	92,453	5,796		5,796
100156954	UNITED KINGDOM	GBR		06/27/2024	07/21/2025	85,751						907	86,657	92,453	5,796		5,796
100156976	UNITED KINGDOM	GBR		06/27/2024	10/20/2025	85,751						907	86,657	91,922	5,265		5,265
100156992	UNITED KINGDOM	GBR		06/27/2024	02/20/2025	281,504						2,977	284,481	284,891	411		411
100157014	WESTMINSTER	CA		02/20/2025	03/21/2025	881,455		(26,897)			(26,897)		854,559	854,559			
100157027	PENSACOLA	FL		02/20/2025	10/17/2025	209,775		(8,328)			(8,328)		201,447	201,447			
100157028	CHEEKTOWAGA	NY		02/20/2025	11/08/2025	197,521		(5,686)			(5,686)		191,835	191,835			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157038	NAPERVILLE	IL		02/20/2025	09/17/2025	657,693		8,834			8,834		666,527	666,527			
100157049	SHERMAN OAKS	CA		02/20/2025	11/08/2025	761,889		(34,594)			(34,594)		727,295	727,295			
100157057	MIAMI	FL		02/20/2025	09/17/2025	340,391		(12,113)			(12,113)		328,278	328,278			
100157106	GARDEN GROVE	CA		02/20/2025	11/08/2025	646,616		(9,388)			(9,388)		637,228	637,228			
100157114	SENECA	SC		02/20/2025	07/24/2025	1,873,794		(12,528)			(12,528)		1,861,266	1,861,266			
100157117	OCEAN BEACH	NY		02/20/2025	04/24/2025	2,617,100		(84,855)			(84,855)		2,532,244	2,532,244			
100157131	HENDERSON	NV		02/20/2025	04/24/2025	1,984,218		(43,799)			(43,799)		1,940,419	1,940,419			
100157134	PALM SPRINGS	CA		02/20/2025	04/24/2025	649,723		5,004			5,004		654,727	654,727			
100157159	LAS VEGAS	NV		02/20/2025	07/24/2025	59,386		(935)			(935)		58,451	58,451			
100157162	ROSHARON	TX		02/20/2025	05/24/2025	669,829		(1,527)			(1,527)		668,302	668,302			
100157167	UPLAND	CA		02/20/2025	08/11/2025	758,320		(12,490)			(12,490)		745,830	745,830			
100157171	VENTNOR CITY	NJ		02/20/2025	04/11/2025	279,163		(20,033)			(20,033)		259,130	259,130			
100157175	AUSTIN	TX		02/20/2025	06/24/2025	865,570		(29,302)			(29,302)		836,268	836,268			
100157185	HOUSTON	TX		02/20/2025	06/24/2025	411,161		(6,660)			(6,660)		404,501	404,501			
100157186	HARDEEVILLE	SC		02/20/2025	07/24/2025	485,267		(3,625)			(3,625)		481,642	481,642			
100157189	MARIETTA	GA		02/20/2025	10/17/2025	923,935		(18,519)			(18,519)		905,416	905,416			
100157192	LOUISVILLE	KY		02/20/2025	08/24/2025	243,630		(5,544)			(5,544)		238,086	238,086			
100157199	GRAND JUNCTION	CO		02/20/2025	11/08/2025	1,670,403		(19,553)			(19,553)		1,650,849	1,650,849			
100157200	CHICAGO	IL		02/20/2025	09/17/2025	207,487		(8,409)			(8,409)		199,077	199,077			
100157218	HOMESTEAD	FL		02/20/2025	11/08/2025	542,423		(20,693)			(20,693)		521,730	521,730			
100157229	WINTER GARDEN	FL		02/20/2025	05/24/2025	525,428		(8,113)			(8,113)		517,315	517,315			
100157233	SAN DIEGO	CA		02/20/2025	07/24/2025	670,654		(20,942)			(20,942)		649,712	649,712			
100157271	TURBOTVILLE	PA		02/20/2025	10/17/2025	228,690		(10,998)			(10,998)		217,692	217,692			
100157277	NEW FRANKLIN	OH		02/20/2025	11/08/2025	536,571		(4,610)			(4,610)		531,961	531,961			
100157285	FAIRFIELD	AL		02/20/2025	06/24/2025	75,395		(4,508)			(4,508)		70,887	70,887			
100157299	SAINT LOUIS	MO		02/20/2025	06/24/2025	187,489		(8,288)			(8,288)		179,200	179,200			
100157312	FORT WORTH	TX		02/20/2025	05/24/2025	420,558		(11,808)			(11,808)		408,750	408,750			
100157316	SCRANTON	PA		02/20/2025	08/24/2025	226,254		(14,177)			(14,177)		212,077	212,077			
100157325	EXPORT	PA		02/20/2025	10/17/2025	318,903		(20,170)			(20,170)		298,733	298,733			
100157326	DAYTONA BEACH SHORES	FL		02/20/2025	06/24/2025	36,615		(1,139)			(1,139)		35,476	35,476			
100157330	MURRIETA	CA		02/20/2025	10/17/2025	430,364		(5,684)			(5,684)		424,680	424,680			
100157338	LAGUNA HILLS	CA		02/20/2025	11/08/2025	360,475		(4,405)			(4,405)		356,070	356,070			
100157340	IRVINE	CA		02/20/2025	05/24/2025	2,751,342		(3,298)			(3,298)		2,748,044	2,748,044			
100157346	LUCAS	TX		02/20/2025	07/24/2025	1,267,190		(58,505)			(58,505)		1,208,685	1,208,685			
100157358	ODESSA	TX		02/20/2025	11/08/2025	232,786		(13,459)			(13,459)		219,327	219,327			
100157372	WHITTIER	CA		02/20/2025	07/24/2025	209,719		(10,586)			(10,586)		199,134	199,134			
100157380	SAVANNAH	GA		02/20/2025	07/24/2025	184,842		(11,317)			(11,317)		173,526	173,526			
100157401	ATHENS	GA		02/20/2025	08/24/2025	83,187		(4,965)			(4,965)		78,222	78,222			
100157426	LAKE FOREST	CA		02/20/2025	09/17/2025	862,237		(11,010)			(11,010)		851,228	851,228			
100157436	MONTGOMERY	AL		02/20/2025	03/21/2025	52,216		(2,007)			(2,007)		50,209	50,209			
100157437	MURFREESBORO	TN		02/20/2025	04/24/2025	337,160		(19,756)			(19,756)		317,404	317,404			
100157449	LIVONIA	MI		02/20/2025	07/24/2025	199,907		(8,617)			(8,617)		191,290	191,290			
100157466	MAULDIN	SC		02/20/2025	08/24/2025	229,370		(9,206)			(9,206)		220,165	220,165			
100157472	WILDOMAR	CA		02/20/2025	04/24/2025	409,550		(11,229)			(11,229)		398,321	398,321			
100157481	GLENNVILLE	GA		02/20/2025	03/21/2025	143,922		(9,120)			(9,120)		134,801	134,801			
100157513	FORT LAUDERDALE	FL		02/20/2025	10/17/2025	546,334		(3,284)			(3,284)		543,050	543,050			
100157520	LAS VEGAS	NV		02/20/2025	11/08/2025	330,723		(16,932)			(16,932)		313,791	313,791			
100157544	TILBURG	NLD		06/28/2024	06/20/2025	388,388						13,163	401,551	432,164	30,613		30,613
100157545	TILBURG	NLD		06/28/2024	06/20/2025	25,258						856	26,114	28,066	1,952		1,952
100157556	GRONINGEN	NLD		06/28/2024	01/21/2025	130,498						4,423	134,921	131,261	(3,660)		(3,660)
100157591	MARATHON	FL		06/28/2024	02/11/2025	782,540		(35,095)			(35,095)		747,445	747,445			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157593	TERRELL	TX		06/28/2024	10/31/2025	877,873		154	34,869		(34,715)		843,159	782,000		(61,159)	(61,159)
100157594	PORTER RANCH	CA		06/28/2024	05/11/2025	1,790,545		(56,313)			(56,313)		1,734,231	1,734,231			
100157595	DAVENPORT	FL		06/28/2024	06/11/2025	138,346		(13,702)			(13,702)		124,644	124,644			
100157597	TOLEDO	OH		06/28/2024	10/11/2025	208,944		(17,507)			(17,507)		191,437	191,437			
100157609	WOODINVILLE	WA		06/28/2024	10/11/2025	1,560,703		8,231			8,231		1,568,934	1,568,934			
100157623	VIRGINIA BEACH	VA		06/28/2024	10/05/2025	679,588		(17,903)			(17,903)		661,685	661,685			
100157627	LAKE FOREST	CA		06/28/2024	09/05/2025	2,292,214		(42,799)			(42,799)		2,249,415	2,249,415			
100157635	LOS ANGELES	CA		06/28/2024	06/05/2025	1,220,972		(22,180)			(22,180)		1,198,792	1,198,792			
100157641	ALPHARETTA	GA		06/28/2024	10/31/2025	238,345		(2)	27,425		(27,426)		210,919	221,882		10,963	10,963
100157648	TIMONIUM	MD		06/28/2024	07/05/2025	471,352		(11,352)			(11,352)		460,000	460,000			
100157659	SANTA CLARITA	CA		06/28/2024	04/05/2025	515,332		(17,032)			(17,032)		498,300	498,300			
100157662	SANTA BARBARA	CA		06/28/2024	08/05/2025	2,604,091		(108,428)			(108,428)		2,495,663	2,495,663			
100157664	MIAMI	FL		06/28/2024	09/05/2025	1,440,165		(79,467)			(79,467)		1,360,698	1,360,698			
100157679	LAKE ARROWHEAD	CA		06/28/2024	07/05/2025	1,171,309		(46,309)			(46,309)		1,125,000	1,125,000			
100157688	NEW SMYRNA BEACH	FL		06/28/2024	11/05/2025	432,500		(14,263)			(14,263)		418,237	418,237			
100157697	SAN JOSE	CA		06/28/2024	07/05/2025	1,107,821		(11,468)			(11,468)		1,096,353	1,096,353			
100157706	GLENDORA	CA		06/28/2024	09/05/2025	1,224,036		(31,482)			(31,482)		1,192,554	1,192,554			
100157711	HILLIARD	OH		06/28/2024	04/05/2025	237,947		(9,621)			(9,621)		228,326	228,326			
100157712	CHICAGO	IL		06/28/2024	04/05/2025	287,100		(10,952)			(10,952)		276,148	276,148			
100157713	RALEIGH	NC		06/28/2024	02/05/2025	279,493		(15,493)			(15,493)		264,000	264,000			
100157716	OAKHURST	NJ		06/28/2024	11/05/2025	1,428,313		(52,561)			(52,561)		1,375,752	1,375,752			
100157717	COOKEVILLE	TN		06/28/2024	07/05/2025	313,289		(13,289)			(13,289)		300,000	300,000			
100157724	CHAPEL HILL	NC		06/28/2024	10/05/2025	458,333		(19,829)			(19,829)		438,504	438,504			
100157725	SAN ANSELMO	CA		06/28/2024	06/05/2025	1,091,797		652			652		1,092,449	1,092,449			
100157727	BUCKEYE	AZ		06/28/2024	05/05/2025	1,904,345		(48,023)			(48,023)		1,856,322	1,856,322			
100157746	PEORIA	AZ		07/02/2024	10/05/2025	76,402		(2,031)			(2,031)		74,371	74,371			
100157752	SAN JUAN CAPISTRANO	CA		07/02/2024	05/05/2025	510,641		(15,523)			(15,523)		495,118	495,118			
100157766	COTO DE CAZA	CA		08/01/2024	05/09/2025	3,516,178		(81,768)			(81,768)		3,434,410	3,434,410			
100157767	ATLANTA	GA		08/01/2024	10/09/2025	1,238,604		(41,293)			(41,293)		1,197,312	1,197,312			
100157777	PHILADELPHIA	PA		08/01/2024	09/09/2025	152,595		(9,420)			(9,420)		143,175	143,175			
100157785	BEVERLY HILLS	MI		08/01/2024	10/09/2025	887,430		(5,082)			(5,082)		882,348	882,348			
100157808	ROSEVILLE	CA		08/01/2024	01/09/2025	483,857		(19,150)			(19,150)		464,707	464,707			
100157817	HOUSTON	TX		08/01/2024	04/09/2025	567,006		(18,388)			(18,388)		548,618	548,618			
100157818	TAMPA	FL		08/01/2024	08/09/2025	341,228		(19,903)			(19,903)		321,325	321,325			
100157825	MARIETTA	GA		08/01/2024	02/09/2025	163,781		(14,254)			(14,254)		149,527	149,527			
100157842	KANEOHE	HI		07/09/2024	01/17/2025	927,755		(16,193)			(16,193)		911,562	911,562			
100157844	BOTHELL	WA		07/09/2024	07/17/2025	350,244		4,094			4,094		354,338	354,338			
100157845	WOODINVILLE	WA		07/09/2024	07/17/2025	350,244		4,094			4,094		354,338	354,338			
100157846	BOTHELL	WA		07/09/2024	07/17/2025	350,244		4,094			4,094		354,338	354,338			
100157855	BOTHELL	WA		07/09/2024	07/17/2025	350,244		4,094			4,094		354,338	354,338			
100157856	DAVENPORT	FL		07/09/2024	06/17/2025	217,673		(3,837)			(3,837)		213,835	213,835			
100157876	THONOTOSASSA	FL		07/09/2024	03/17/2025	631,160		(9,629)			(9,629)		621,531	621,531			
100157877	ALEXANDRIA	VA		07/09/2024	05/17/2025	512,315		(1,390)			(1,390)		510,924	510,924			
100157878	SAN CLEMENTE	CA		07/09/2024	05/17/2025	306,606		(2,810)			(2,810)		303,796	303,796			
100157897	ROUND ROCK	TX		07/09/2024	04/17/2025	236,292		(6,432)			(6,432)		229,860	229,860			
100157898	EAU CLAIRE	WI		07/09/2024	07/17/2025	180,086		(4,559)			(4,559)		175,527	175,527			
100157900	AVON	CT		07/09/2024	01/17/2025	179,956		(4,552)			(4,552)		175,404	175,404			
100157908	SAN GABRIEL	CA		07/09/2024	03/17/2025	651,249		(8,585)			(8,585)		642,664	642,664			
100157926	DAVENPORT	FL		07/09/2024	07/17/2025	476,832		(6,318)			(6,318)		470,514	470,514			
100157944	SUPERIOR	CO		07/09/2024	09/17/2025	493,760		(9,700)			(9,700)		484,060	484,060			
100157946	MARICOPA	AZ		07/09/2024	08/17/2025	282,693		(7,027)			(7,027)		275,666	275,666			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157951	SWANSBORO	NC		07/09/2024	09/17/2025	297,260		(5,958)			(5,958)		291,303	291,303			
100157966	LAKE OSWEGO	OR		07/09/2024	10/17/2025	405,721		(7,787)			(7,787)		397,934	397,934			
100157986	BOISE	ID		07/09/2024	10/17/2025	266,857		(2,261)			(2,261)		264,596	264,596			
100157989	DECATUR	GA		07/09/2024	09/17/2025	183,121		(115)			(115)		183,007	183,007			
100157996	AURORA	IL		07/09/2024	04/17/2025	205,398		(6,095)			(6,095)		199,303	199,303			
100158001	ELGIN	TX		07/09/2024	06/17/2025	180,698		(100)			(100)		180,598	180,598			
100158006	CHICAGO	IL		07/09/2024	09/18/2025	508,417		(10,223)			(10,223)		498,194	498,194			
100158010	NAPLES	FL		07/09/2024	05/18/2025	583,205		(7,185)			(7,185)		576,020	576,020			
100158022	HUNTERSVILLE	NC		07/09/2024	02/18/2025	464,918		5,177			5,177		470,094	470,094			
100158046	AURORA	IL		07/09/2024	08/18/2025	230,169		(6,991)			(6,991)		223,178	223,178			
100158060	MONTEREY PARK	CA		07/09/2024	05/18/2025	546,808		(8,891)			(8,891)		537,917	537,917			
100158089	HAPPY VALLEY	OR		07/09/2024	05/18/2025	328,258		15			15		328,274	328,274			
100158090	RANSON	WV		07/09/2024	09/18/2025	206,213		(5,816)			(5,816)		200,397	200,397			
100158100	OMAHA	NE		07/09/2024	02/18/2025	213,903		(5,047)			(5,047)		208,856	208,856			
100158127	WALLINGTON	NJ		07/09/2024	06/18/2025	341,440		(1,572)			(1,572)		339,868	339,868			
100158141	HILO	HI		07/09/2024	02/18/2025	283,059		(6,505)			(6,505)		276,553	276,553			
100158155	CONVERSE	TX		07/09/2024	08/18/2025	274,491		(4,938)			(4,938)		269,553	269,553			
100158203	UNITED KINGDOM	GBR		07/09/2024	04/22/2025	33,724		995			995	730	35,449	25,338	1,197	(11,308)	(10,111)
100158248	UNITED KINGDOM	GBR		07/09/2024	10/20/2025	136,754		6,960			6,960	2,961	146,675	153,834	7,159		7,159
100158300	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	119,957		3,280			3,280	2,597	125,834	124,677	(1,158)		(1,158)
100158302	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	119,953		3,285			3,285	2,597	125,834	124,677	(1,158)		(1,158)
100158303	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	119,907		3,332			3,332	2,596	125,834	124,677	(1,158)		(1,158)
100158304	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	119,965		3,272			3,272	2,597	125,834	124,677	(1,158)		(1,158)
100158305	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	119,939		3,299			3,299	2,597	125,834	124,677	(1,158)		(1,158)
100158307	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	119,945		3,293			3,293	2,597	125,834	124,677	(1,158)		(1,158)
100158308	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	119,958		3,280			3,280	2,597	125,834	124,677	(1,158)		(1,158)
100158309	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	119,927		3,311			3,311	2,596	125,834	124,677	(1,158)		(1,158)
100158310	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	119,945		3,293			3,293	2,597	125,834	124,677	(1,158)		(1,158)
100158311	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	119,968		3,269			3,269	2,597	125,834	124,677	(1,158)		(1,158)
100158329	UNITED KINGDOM	GBR		07/09/2024	05/20/2025	268,589		7,877			7,877	5,815	282,281	295,460	13,179		13,179
100158342	UNITED KINGDOM	GBR		07/09/2024	05/20/2025	151,328		5,644			5,644	3,276	160,248	167,730	7,482		7,482
100158363	UNITED KINGDOM	GBR		07/09/2024	01/21/2025	86,782		2,195			2,195	1,879	90,856	87,642	(3,214)		(3,214)
100158407	UNITED KINGDOM	GBR		07/09/2024	03/20/2025	272,361		14,738			14,738	5,897	292,996	297,395	4,399		4,399
100158415	UNITED KINGDOM	GBR		07/09/2024	03/20/2025	1,509,593		56,393			56,393	32,683	1,598,669	1,622,219	23,549		23,549
100158424	DUNELLEN	NJ		07/10/2024	02/28/2025	254,143		(22)			(22)		254,121	254,274		153	153
100158425	RIVERSIDE	CA		07/10/2024	06/05/2025	1,118,349		(17,486)			(17,486)		1,100,863	1,100,863			
100158457	ALEXANDRIA	VA		07/10/2024	04/05/2025	925,534		(534)			(534)		925,000	925,000			
100158460	OCEAN ISLE BEACH	NC		07/10/2024	05/05/2025	102,589		(2,916)			(2,916)		99,673	99,673			
100158467	EDEN PRAIRIE	MN		07/10/2024	01/05/2025	754,675		(6,675)			(6,675)		748,000	748,000			
100158473	INDEPENDENCE	OR		07/10/2024	01/05/2025	352,407		(9,851)			(9,851)		342,556	342,556			
100158479	PHILADELPHIA	PA		07/10/2024	11/05/2025	109,813		(5,243)			(5,243)		104,570	104,570			
100158482	HOUSTON	TX		07/10/2024	08/05/2025	380,009		(18,002)			(18,002)		362,007	362,007			
100158505	NASHVILLE	TN		07/10/2024	11/05/2025	326,030		(1,368)			(1,368)		324,661	324,661			
100158517	BUENA PARK	CA		07/10/2024	02/05/2025	435,786		(2,273)			(2,273)		433,513	433,513			
100158523	SATELLITE BEACH	FL		07/10/2024	07/05/2025	938,465		(26,885)			(26,885)		911,580	911,580			
100158530	WAIKOLOA	HI		07/10/2024	09/05/2025	773,243		(11,454)			(11,454)		761,789	761,789			
100158531	KISSIMMEE	FL		07/10/2024	05/05/2025	1,367,852		(13,419)			(13,419)		1,354,433	1,354,433			
100158533	GLENDALE	CA		07/10/2024	08/05/2025	1,240,283		(68,634)			(68,634)		1,171,649	1,171,649			
100158535	NEW BRITAIN	CT		07/10/2024	03/05/2025	286,580		(16,962)			(16,962)		269,618	269,618			
100158553	CLEVELAND	OH		07/10/2024	03/31/2025	125,719		(44)			(44)		125,676	125,737		62	62
100158556	FOREST PARK	GA		07/10/2024	04/05/2025	442,325		10,513			10,513		452,838	452,838			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158560	FOREST PARK	GA		07/10/2024	04/05/2025	445,137		7,701			7,701		452,838	452,838			
100158561	FOREST PARK	GA		07/10/2024	03/31/2025	442,766		(35)			(35)		442,730	442,676		(55)	(55)
100158571	CLARENDON HILLS	IL		07/10/2024	11/09/2025	268,184		(5,923)			(5,923)		262,260	262,260			
100158573	MACHESNEY PARK	IL		07/10/2024	08/09/2025	144,813		662			662		145,475	145,475			
100158579	RANCHO MISSION VIEJO	CA		07/10/2024	01/17/2025	689,618		(18,089)			(18,089)		671,529	671,529			
100158582	NORTH BRUNSWICK	NJ		07/10/2024	05/17/2025	326,942		(5,684)			(5,684)		321,258	321,258			
100158585	PORTLAND	OR		07/10/2024	11/17/2025	437,236		(8,330)			(8,330)		428,907	428,907			
100158591	FALLS CHURCH	VA		07/10/2024	09/17/2025	626,483		(13,794)			(13,794)		612,689	612,689			
100158592	MECHANICSBURG	PA		07/10/2024	07/17/2025	180,142		(1,499)			(1,499)		178,644	178,644			
100158601	LAWRENCEVILLE	GA		07/10/2024	11/17/2025	566,731		(9,585)			(9,585)		557,146	557,146			
100158605	KIRKLAND	WA		07/10/2024	06/17/2025	775,170		(11,722)			(11,722)		763,448	763,448			
100158633	ROSEVILLE	CA		07/10/2024	10/17/2025	449,482		(8,657)			(8,657)		440,824	440,824			
100158635	MILLCREEK	UT		07/10/2024	05/17/2025	649,292		(14,187)			(14,187)		635,105	635,105			
100158637	HOUSTON	TX		07/10/2024	10/17/2025	285,470		(5,524)			(5,524)		279,946	279,946			
100158639	MONTGOMERY	AL		07/10/2024	01/17/2025	367,954		(8,314)			(8,314)		359,640	359,640			
100158658	DALLAS	TX		07/10/2024	11/17/2025	572,118		(12,499)			(12,499)		559,620	559,620			
100158697	MORRISON	CO		07/10/2024	03/17/2025	595,916		(13,852)			(13,852)		582,064	582,064			
100158714	DOVER	DE		07/10/2024	01/17/2025	267,271		(5,461)			(5,461)		261,811	261,811			
100158716	SEVIERVILLE	TN		07/10/2024	11/17/2025	433,964		(7,419)			(7,419)		426,545	426,545			
100158717	WELLFLEET	MA		07/10/2024	09/17/2025	235,708		(3,348)			(3,348)		232,361	232,361			
100158738	WHEELING	IL		07/10/2024	01/17/2025	235,841		(9,237)			(9,237)		226,604	226,604			
100158750	CHARLOTTE	NC		07/10/2024	04/17/2025	303,074		(7,910)			(7,910)		295,164	295,164			
100158752	DENVER	CO		07/10/2024	11/17/2025	470,488		(9,165)			(9,165)		461,323	461,323			
100158759	PLANO	TX		07/10/2024	04/17/2025	239,488		(4,361)			(4,361)		235,127	235,127			
100158779	ROCKVILLE	MD		07/10/2024	07/17/2025	210,335		(1,308)			(1,308)		209,026	209,026			
100158803	SMITHVILLE	TN		07/10/2024	09/17/2025	81,429		(2,671)			(2,671)		78,758	78,758			
100158805	POTTSBORO	TX		07/10/2024	05/17/2025	620,022		(12,290)			(12,290)		607,732	607,732			
100158806	BOLINGBROOK	IL		07/10/2024	06/17/2025	246,991		(7,871)			(7,871)		239,120	239,120			
100158813	BENSALEM	PA		07/10/2024	01/17/2025	234,986		(7,301)			(7,301)		227,685	227,685			
100158814	BRADENTON	FL		07/10/2024	05/17/2025	574,245		(12,312)			(12,312)		561,932	561,932			
100158817	LOS ANGELES	CA		07/10/2024	01/17/2025	423,623		(11,379)			(11,379)		412,244	412,244			
100158818	SNOHOMISH	WA		07/10/2024	02/17/2025	406,639		(6,758)			(6,758)		399,881	399,881			
100158826	BEECH MOUNTAIN	NC		07/12/2024	02/17/2025	780,974		(16,936)			(16,936)		764,038	764,038			
100158836	ELY	NV		07/12/2024	05/17/2025	336,282		(8,086)			(8,086)		328,197	328,197			
100158838	KITTY HAWK	NC		07/12/2024	08/17/2025	216,993		(2,392)			(2,392)		214,600	214,600			
100158848	CALABASH	NC		07/12/2024	07/17/2025	252,047		(1,723)			(1,723)		250,324	250,324			
100158849	FORT MYERS	FL		07/12/2024	09/17/2025	278,500		(4,363)			(4,363)		274,136	274,136			
100158853	PRAIRIEVILLE	LA		07/12/2024	05/17/2025	352,432		(14,730)			(14,730)		337,703	337,703			
100158859	GOODYEAR	AZ		07/12/2024	06/17/2025	511,099		(7,174)			(7,174)		503,925	503,925			
100158867	TOMAHAWK	WI		07/12/2024	04/17/2025	281,392		(12,288)			(12,288)		269,105	269,105			
100158869	MUNDS PARK	AZ		07/12/2024	08/17/2025	654,835		(17,016)			(17,016)		637,820	637,820			
100158871	FRANKFORD	DE		07/12/2024	11/17/2025	592,002		(22,557)			(22,557)		569,446	569,288		(158)	(158)
100158874	HENRICO	VA		07/12/2024	11/17/2025	241,495		(6,360)			(6,360)		235,135	235,135			
100158875	NORTH MYRTLE BEACH	SC		07/12/2024	03/17/2025	455,189		(7,059)			(7,059)		448,130	448,130			
100158898	MILLVILLE	DE		07/12/2024	04/17/2025	309,254		9,594			9,594		318,848	318,848			
100158918	PALMETTO	FL		07/12/2024	01/17/2025	393,109		(13,634)			(13,634)		379,475	379,475			
100158933	MOUTH OF WILSON	VA		07/12/2024	11/17/2025	190,461		(5,686)			(5,686)		184,775	184,775			
100158939	BRADENTON	FL		07/12/2024	01/17/2025	353,394		(10,552)			(10,552)		342,842	342,842			
100158953	METAIRIE	LA		08/15/2024	09/09/2025	1,176,384		(16,011)			(16,011)		1,160,372	1,160,372			
100158967	THE DALLES	OR		08/15/2024	11/09/2025	488,501		(24,517)			(24,517)		463,984	463,984			
100158970	MAIDEN	NC		08/15/2024	09/09/2025	248,505		(9,914)			(9,914)		238,591	238,591			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158991	FORT WORTH	TX		08/15/2024	09/09/2025	173,866		(13,332)			(13,332)		160,535	160,535			
100158997	VENTURA	CA		08/15/2024	06/09/2025	1,439,807		(7,025)			(7,025)		1,432,783	1,432,783			
100159008	BEVERLY HILLS	CA		08/15/2024	08/09/2025	1,956,000		(110,896)			(110,896)		1,845,104	1,845,104			
100159017	STATESVILLE	NC		08/15/2024	06/09/2025	125,790		(1,459)			(1,459)		124,331	124,331			
100159021	ARVADA	CO		08/15/2024	11/09/2025	570,591		(23,021)			(23,021)		547,570	547,570			
100159031	WOODLAND HILLS	CA		08/15/2024	10/09/2025	1,302,361		(79,861)			(79,861)		1,222,500	1,222,500			
100159032	SANDY SPRINGS	GA		08/15/2024	03/09/2025	382,190		(6,240)			(6,240)		375,950	375,950			
100159041	LAGUNA BEACH	CA		08/15/2024	08/09/2025	1,199,953		(32,777)			(32,777)		1,167,176	1,167,176			
100159044	ORINDA	CA		08/15/2024	11/09/2025	2,140,631		(25,149)			(25,149)		2,115,482	2,115,482			
100159193	HIAWASSEE	GA		07/15/2024	05/17/2025	789,529		(25,220)			(25,220)		764,309	764,309			
100159198	RICHMOND	VA		07/15/2024	11/17/2025	321,330		(9,008)			(9,008)		312,322	312,322			
100159214	LYNN	MA		07/15/2024	08/17/2025	741,633		(5,773)			(5,773)		735,859	735,859			
100159219	KENT	WA		07/15/2024	10/17/2025	469,236		(9,807)			(9,807)		459,430	459,430			
100159223	SPRINGFIELD	PA		07/15/2024	11/17/2025	293,140		(5,345)			(5,345)		287,795	287,795			
100159229	CUMMING	GA		07/15/2024	11/17/2025	437,700		(8,903)			(8,903)		428,797	428,797			
100159238	FORT WORTH	TX		07/15/2024	11/17/2025	273,685		(8,213)			(8,213)		265,472	263,606		(1,865)	(1,865)
100159240	FUQUAY VARINA	NC		07/15/2024	11/17/2025	405,931		(9,924)			(9,924)		396,006	396,006			
100159246	ROCKLIN	CA		07/15/2024	04/17/2025	504,964		(10,790)			(10,790)		494,174	494,174			
100159250	DYER	IN		07/15/2024	04/17/2025	176,444		(958)			(958)		175,485	175,485			
100159255	SILVERTHORNE	CO		07/15/2024	04/17/2025	601,652		(14,921)			(14,921)		586,731	586,731			
100159264	UNIVERSITY PLACE	WA		07/15/2024	02/17/2025	344,885		(3,022)			(3,022)		341,863	341,863			
100159266	FRESNO	CA		07/15/2024	02/28/2025	199,246		63			63		199,309	199,144		(165)	(165)
100159273	N TOPSAIL BEACH	NC		07/15/2024	10/17/2025	424,344		(13,246)			(13,246)		411,098	411,098			
100159281	PACKWOOD	WA		07/15/2024	05/17/2025	330,715		(9,339)			(9,339)		321,376	321,376			
100159294	COLORADO SPRINGS	CO		07/15/2024	11/17/2025	272,456		(6,693)			(6,693)		265,764	265,764			
100159296	CORONA	CA		07/15/2024	08/17/2025	782,660		(18,920)			(18,920)		763,741	763,741			
100159300	DUNEDIN	FL		07/15/2024	06/17/2025	297,114		(7,092)			(7,092)		290,022	290,022			
100159342	HOUSTON	TX		07/15/2024	11/17/2025	196,593		5,962			5,962		202,555	202,555			
100159365	ROSEVILLE	CA		07/15/2024	11/17/2025	333,314		7,405			7,405		340,719	340,719			
100159381	WAKE FOREST	NC		07/15/2024	10/17/2025	326,459		(9,280)			(9,280)		317,179	317,179			
100159382	WESLEY CHAPEL	FL		07/15/2024	09/17/2025	294,032		(9,723)			(9,723)		284,309	284,309			
100159393	KOKOMO	IN		07/15/2024	02/17/2025	243,427		(5,189)			(5,189)		238,239	238,239			
100159397	MCCORDSVILLE	IN		07/15/2024	03/17/2025	250,432		(6,746)			(6,746)		243,685	243,685			
100159399	BOISE	ID		07/15/2024	04/17/2025	415,142		(12,004)			(12,004)		403,138	403,138			
100159402	CLYDE	NC		07/15/2024	10/17/2025	300,953		(7,927)			(7,927)		293,026	293,026			
100159421	FREDERICK	MD		07/15/2024	10/17/2025	303,259		(8,268)			(8,268)		294,992	294,992			
100159423	FAIR LAWN	NJ		07/15/2024	04/17/2025	430,966		(12,358)			(12,358)		418,608	418,608			
100159428	RALEIGH	NC		07/15/2024	09/17/2025	292,006		(8,620)			(8,620)		283,387	283,387			
100159458	PFLUGERVILLE	TX		07/15/2024	02/17/2025	191,903		(5,441)			(5,441)		186,462	186,462			
100159469	BAYONNE	NJ		07/15/2024	04/17/2025	486,822		(12,068)			(12,068)		474,754	474,754			
100159471	WILMINGTON	NC		07/15/2024	11/17/2025	253,541		(7,889)			(7,889)		245,652	245,652			
100159480	FRANKLIN	TN		07/15/2024	05/17/2025	452,577		(14,233)			(14,233)		438,343	438,343			
100159495	MADISON	OH		07/15/2024	09/17/2025	173,726		(4,520)			(4,520)		169,206	169,206			
100159501	RENTON	WA		07/15/2024	06/17/2025	668,213		(20,661)			(20,661)		647,553	647,553			
100159505	KISSIMMEE	FL		07/15/2024	04/17/2025	778,778		(15,412)			(15,412)		763,365	763,365			
100159524	MURRIETA	CA		07/15/2024	11/17/2025	408,641		(4,409)			(4,409)		404,232	404,232			
100159529	CASTLE ROCK	CO		07/15/2024	11/05/2025	433,124		(18,371)			(18,371)		414,753	414,753			
100159535	POMPANO BEACH	FL		07/15/2024	11/05/2025	1,398,676		(43,309)			(43,309)		1,355,367	1,355,367			
100159542	NEWPORT BEACH	CA		07/15/2024	08/05/2025	3,036,645		(52,137)			(52,137)		2,984,508	2,984,508			
100159545	SANTA MONICA	CA		07/15/2024	04/05/2025	1,583,647		(74,445)			(74,445)		1,509,203	1,508,200		(1,003)	(1,003)
100159550	RALEIGH	NC		07/15/2024	10/05/2025	1,596,878		(38,684)			(38,684)		1,558,195	1,558,195			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159556	ORLANDO	FL		07/15/2024	11/05/2025	288,115		(9,194)			(9,194)		278,922	278,922			
100159559	LUBBOCK	TX		07/15/2024	11/05/2025	133,975		(14,607)			(14,607)		119,367	119,367			
100159589	LOS ANGELES	CA		07/15/2024	11/05/2025	2,063,691		(68,589)			(68,589)		1,995,102	1,995,102			
100159592	LAS VEGAS	NV		07/15/2024	04/05/2025	1,411,861		(17,262)			(17,262)		1,394,599	1,394,599			
100159608	TUSTIN	CA		07/15/2024	11/05/2025	574,371		(14,926)			(14,926)		559,445	559,445			
100159620	ATLANTA	GA		07/15/2024	07/05/2025	788,285		(16,759)			(16,759)		771,525	771,525			
100159621	LOS ANGELES	CA		07/15/2024	04/30/2025	926,159		93			93		926,252	926,326		75	75
100159626	VIRGINIA BEACH	VA		07/15/2024	06/05/2025	837,021		(32,166)			(32,166)		804,855	804,855			
100159630	SHERMAN OAKS	CA		08/23/2024	10/09/2025	707,615		(34,053)			(34,053)		673,562	673,562			
100159638	SHINGLE SPRINGS	CA		08/23/2024	11/09/2025	1,524,897		(43,243)			(43,243)		1,481,655	1,481,655			
100159639	ROCKFORD	IL		08/23/2024	02/28/2025	187,267		37			37		187,304	187,518		214	214
100159660	SAN DIEGO	CA		08/23/2024	08/09/2025	420,560		(21,456)			(21,456)		399,104	399,104			
100159661	SAN DIEGO	CA		08/23/2024	09/09/2025	420,752		(21,648)			(21,648)		399,104	399,104			
100159667	SEABROOK	TX		08/23/2024	04/09/2025	394,927		(5,845)			(5,845)		389,082	389,082			
100159679	LINCOLN	NE		08/23/2024	11/09/2025	195,928		(12,541)			(12,541)		183,387	183,387			
100159699	ARVADA	CO		08/23/2024	02/09/2025	609,312		(5,801)			(5,801)		603,511	603,511			
100159709	CHARLOTTE	NC		08/23/2024	09/09/2025	357,667		(13,770)			(13,770)		343,897	343,897			
100159710	XENIA	OH		08/23/2024	08/09/2025	114,605		(6,832)			(6,832)		107,773	107,773			
100159714	JUSTIN	TX		08/23/2024	06/09/2025	315,927		(947)			(947)		314,980	314,980			
100159833	PEMBROKE PINES	FL		08/16/2024	10/11/2025	159,179		(10,141)			(10,141)		149,038	149,038			
100159863	HIALEAH	FL		08/16/2024	11/11/2025	151,620		(9,780)			(9,780)		141,840	141,840			
100159870	MIAMI	FL		08/16/2024	11/11/2025	1,582,054		(30,328)			(30,328)		1,551,726	1,551,726			
100159888	MIAMI	FL		08/16/2024	04/30/2025	409,677		(57)			(57)		409,621	409,702		82	82
100159892	HIALEAH	FL		08/16/2024	03/11/2025	104,562		(5,092)			(5,092)		99,470	99,470			
100159895	MIAMI	FL		08/16/2024	09/11/2025	384,603		(19,992)			(19,992)		364,611	364,611			
100159905	MIAMI	FL		08/16/2024	11/11/2025	652,147		(24,858)			(24,858)		627,289	627,289			
100159929	CORAL SPRINGS	FL		08/16/2024	03/11/2025	127,340		(2,934)			(2,934)		124,406	124,406			
100159940	LAKE WORTH	FL		08/16/2024	04/11/2025	269,716		(11,859)			(11,859)		257,857	257,857			
100159961	MIAMI	FL		08/16/2024	08/11/2025	486,688		(9,034)			(9,034)		477,653	477,653			
100159973	BOYNTON BEACH	FL		08/16/2024	01/11/2025	244,965		(17,631)			(17,631)		227,334	227,334			
100159982	MIAMI	FL		08/16/2024	04/30/2025	295,563		(114)			(114)		295,449	295,526		77	77
100159987	MIAMI	FL		08/16/2024	06/11/2025	696,077		(26,064)			(26,064)		670,013	670,013			
100160026	CHICAGO	IL		07/17/2024	10/21/2025	282,210		(2,331)			(2,331)		279,879	279,879			
100160036	PLANO	TX		07/17/2024	09/18/2025	422,586		(7,614)			(7,614)		414,972	414,972			
100160076	MURFREESBORO	TN		07/17/2024	03/18/2025	285,253		(6,582)			(6,582)		278,671	278,671			
100160077	LANCASTER	MA		07/17/2024	10/21/2025	386,095		(8,735)			(8,735)		377,360	377,360			
100160099	CHAPEL HILL	NC		07/17/2024	01/18/2025	336,113		(7,623)			(7,623)		328,490	328,490			
100160124	CASTLE ROCK	CO		07/17/2024	10/21/2025	462,558		(14,052)			(14,052)		448,506	448,506			
100160125	GALVESTON	TX		07/17/2024	04/18/2025	468,668		(10,425)			(10,425)		458,243	458,243			
100160129	LONG BEACH	CA		07/17/2024	01/18/2025	938,658		(17,225)			(17,225)		921,433	921,433			
100160138	CARY	NC		07/17/2024	01/18/2025	372,386		(8,327)			(8,327)		364,059	364,059			
100160144	ST GEORGE	UT		07/17/2024	09/18/2025	263,545		(6,425)			(6,425)		257,120	257,120			
100160149	WOODSTOCK	GA		07/17/2024	02/18/2025	422,131		(13,483)			(13,483)		408,648	408,648			
100160155	NORTH CHARLESTON	SC		07/17/2024	04/18/2025	291,129		(8,469)			(8,469)		282,660	282,660			
100160157	LONGS	SC		07/17/2024	06/18/2025	283,440		(7,195)			(7,195)		276,245	276,245			
100160160	ELK GROVE	CA		07/17/2024	06/18/2025	406,870		(9,408)			(9,408)		397,461	397,461			
100160164	LONG BEACH TOWNSHIP	NJ		07/18/2024	11/17/2025	945,131		(3,682)			(3,682)		941,449	941,449			
100160174	WILDWOOD	NJ		07/18/2024	09/17/2025	358,527		(4,205)			(4,205)		354,321	354,321			
100160179	TAMPA	FL		07/18/2024	10/17/2025	240,275		(5,130)			(5,130)		235,144	235,144			
100160186	SEVIERVILLE	TN		07/18/2024	11/17/2025	410,737		(8,769)			(8,769)		401,969	401,969			
100160188	SOUTH PADRE ISLAND	TX		07/18/2024	11/17/2025	254,791		(4,915)			(4,915)		249,876	249,876			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160203	MILTON	DE		07/18/2024	01/17/2025	478,700		(12,709)			(12,709)		465,991	465,991			
100160215	OCALA	FL		07/18/2024	09/17/2025	372,901		(5,254)			(5,254)		367,648	367,648			
100160229	LAKE GENEVA	WI		07/18/2024	11/17/2025	306,591		(6,143)			(6,143)		300,449	300,449			
100160230	FRAMINGHAM	MA		07/18/2024	03/17/2025	620,555		(16,938)			(16,938)		603,617	603,617			
100160347	KIMBERLY	ID		09/06/2024	11/09/2025	387,921		(20,612)			(20,612)		367,309	367,309			
100160348	JACKSONVILLE	FL		09/06/2024	11/09/2025	257,864		(22,014)			(22,014)		235,850	235,850			
100160350	PHOENIXVILLE	PA		09/06/2024	03/31/2025	293,494		(81)			(81)		293,413	295,903		2,490	2,490
100160356	HENDERSON	NV		09/06/2024	10/09/2025	526,895		(23,817)			(23,817)		503,078	503,078			
100160359	(TOLUCA LAKE AREA) LOS ANGELE	CA		09/06/2024	08/09/2025	839,148		(24,948)			(24,948)		814,200	814,200			
100160391	SAN DIEGO	CA		09/06/2024	07/09/2025	816,424		(43,748)			(43,748)		772,676	772,676			
100160405	PASADENA	CA		07/19/2024	07/05/2025	284,143		(109)			(109)		284,034	284,034			
100160436	FORT LAUDERDALE	FL		07/19/2024	05/05/2025	199,683		(5,253)			(5,253)		194,430	194,430			
100160458	FOREST HILL	MD		07/19/2024	01/05/2025	229,166		(7,274)			(7,274)		221,892	221,892			
100160487	WEST COVINA	CA		07/19/2024	04/05/2025	1,438,376		(46,459)			(46,459)		1,391,917	1,391,917			
100160508	ENCINITAS	CA		07/19/2024	09/05/2025	1,198,274		(13,336)			(13,336)		1,184,938	1,184,938			
100160518	SAN CLEMENTE	CA		07/19/2024	04/05/2025	1,497,921		(36,545)			(36,545)		1,461,376	1,461,376			
100160557	MAPLE GROVE	MN		07/19/2024	10/05/2025	1,029,958		(12,460)			(12,460)		1,017,498	1,017,498			
100160558	HIALEAH	FL		07/19/2024	08/05/2025	652,741		(20,187)			(20,187)		632,554	632,554			
100160564	SAN JUAN CAPISTRANO	CA		07/19/2024	11/05/2025	1,749,553		(31,117)			(31,117)		1,718,436	1,718,436			
100160565	PLANO	TX		07/19/2024	06/05/2025	311,049		1,810			1,810		312,859	312,859			
100160578	LAKEWOOD	CO		07/19/2024	11/05/2025	276,909		(14,558)			(14,558)		262,352	262,352			
100160583	WEST PALM BEACH	FL		07/19/2024	11/05/2025	813,868		(32,047)			(32,047)		781,821	781,821			
100160584	HEMET	CA		07/19/2024	08/05/2025	235,009		(8,508)			(8,508)		226,501	226,501			
100160595	SAN DIEGO	CA		07/19/2024	06/05/2025	525,695		(26,274)			(26,274)		499,421	499,421			
100160606	CARSON	CA		07/19/2024	07/05/2025	200,576		(1,002)			(1,002)		199,574	199,574			
100160825	CALABASAS	CA		07/24/2024	05/05/2025	2,805,065		(60,208)			(60,208)		2,744,857	2,744,857			
100160829	(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024	05/05/2025	945,859		(10,133)			(10,133)		935,726	935,726			
100160831	MORGAN HILL	CA		07/24/2024	08/05/2025	1,330,034		1,654			1,654		1,331,688	1,331,688			
100160835	SAN JOSE	CA		07/24/2024	05/05/2025	516,714		(5,213)			(5,213)		511,501	511,501			
100160842	ORANGE	CA		07/24/2024	10/05/2025	1,028,263		(31,929)			(31,929)		996,335	996,335			
100160860	REEDVILLE	VA		07/24/2024	08/17/2025	452,247		(14,989)			(14,989)		437,258	437,258			
100160870	HOWARD	OH		07/24/2024	08/17/2025	289,611		(10,239)			(10,239)		279,372	279,372			
100160882	OAKLAND	TN		07/24/2024	11/17/2025	304,453		(9,343)			(9,343)		295,110	295,110			
100160884	OCEAN CITY	NJ		07/24/2024	06/17/2025	362,019		(8,779)			(8,779)		353,240	353,240			
100160894	RUSO	ND		07/24/2024	02/17/2025	290,139		(6,103)			(6,103)		284,036	284,036			
100160931	HARLEYSVILLE	PA		07/24/2024	07/17/2025	271,171		(8,691)			(8,691)		262,480	262,480			
100160939	DUNELLEN	NJ		07/24/2024	08/17/2025	348,550		(8,349)			(8,349)		340,202	340,202			
100160942	SAN DIEGO	CA		07/24/2024	05/17/2025	540,709		(14,252)			(14,252)		526,457	526,457			
100160945	ROSEVILLE	CA		07/24/2024	06/17/2025	407,176		(13,253)			(13,253)		393,922	393,922			
100160947	WORCESTER	MA		07/24/2024	02/28/2025	268,914		81			81		268,994	268,750		(244)	(244)
100160953	HAWTHORNE	CA		07/24/2024	01/17/2025	250,080		(6,873)			(6,873)		243,207	243,207			
100160962	MURRIETA	CA		07/24/2024	11/17/2025	322,961		(9,632)			(9,632)		313,329	313,329			
100160965	SUN CITY WEST	AZ		07/24/2024	07/17/2025	438,750		(11,372)			(11,372)		427,378	427,378			
100160971	RENO	NV		07/24/2024	10/17/2025	472,035		(12,314)			(12,314)		459,721	459,721			
100160979	LATHROP	CA		07/24/2024	01/17/2025	435,377		(10,088)			(10,088)		425,288	425,288			
100160986	RANCHO SANTA MARGARITA	CA		07/24/2024	01/17/2025	735,043		(9,581)			(9,581)		725,462	725,462			
100160990	GREENVILLE	SC		07/24/2024	08/17/2025	349,556		(10,327)			(10,327)		339,229	339,229			
100160993	NEW MEADOWS	ID		07/24/2024	02/17/2025	28,141		(804)			(804)		27,337	27,337			
100160995	KOKOMO	IN		07/24/2024	02/17/2025	246,718		(5,047)			(5,047)		241,671	241,671			
100161001	AYNOR	SC		07/24/2024	08/17/2025	209,523		9,397			9,397		218,920	218,920			
100161022	MCKINNEY	TX		07/24/2024	01/17/2025	63,555		(2,042)			(2,042)		61,513	61,513			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161026	PROVIDENCE VILLAGE	TX		07/24/2024	01/17/2025	294,387		(8,319)			(8,319)		286,068	286,068			
100161029	CHARLOTTE	NC		07/24/2024	01/17/2025	315,893		(8,954)			(8,954)		306,939	306,939			
100161035	VENICE	FL		07/24/2024	05/17/2025	423,064		(12,704)			(12,704)		410,360	410,360			
100161037	THOUSAND OAKS	CA		07/24/2024	05/17/2025	780,911		(17,462)			(17,462)		763,448	763,448			
100161043	KISSIMMEE	FL		07/24/2024	11/17/2025	163,140		(665)			(665)		162,474	162,474			
100161059	ROSEVILLE	CA		07/24/2024	07/17/2025	500,581		(14,781)			(14,781)		485,800	485,800			
100161080	TUSTIN	CA		07/24/2024	05/17/2025	537,592		(14,422)			(14,422)		523,170	523,170			
100161088	MEMPHIS	TN		07/24/2024	02/17/2025	239,082		(5,983)			(5,983)		233,099	233,099			
100161111	VIRGINIA BEACH	VA		07/24/2024	04/17/2025	540,359		(14,359)			(14,359)		526,000	526,000			
100161126	NORTH CHARLESTON	SC		07/24/2024	06/17/2025	233,244		(5,888)			(5,888)		227,356	227,356			
100161144	CANTON	GA		07/24/2024	10/17/2025	301,325		(9,431)			(9,431)		291,894	291,894			
100161159	CLOVIS	CA		07/24/2024	05/17/2025	488,704		(14,200)			(14,200)		474,504	474,504			
100161175	MODESTO	CA		07/25/2024	06/09/2025	269,915		(13,747)			(13,747)		256,168	256,168			
100161292	COMPTON	CA		07/25/2024	08/16/2025	548,503		(8,515)			(8,515)		539,988	539,988			
100161307	EAGAN	MN		07/25/2024	07/16/2025	148,429		837			837		149,266	149,266			
100161308	BRIDGEWATER	NJ		07/25/2024	07/16/2025	195,690		(6,387)			(6,387)		189,304	189,304			
100161320	FORT WORTH	TX		07/25/2024	04/16/2025	202,014		(7,538)			(7,538)		194,477	194,477			
100161327	ASHBURN	VA		07/25/2024	02/16/2025	488,217		(13,161)			(13,161)		475,056	475,056			
100161330	CHARLOTTE	NC		07/25/2024	03/16/2025	258,071		(5,614)			(5,614)		252,457	252,457			
100161355	REDLANDS	CA		07/25/2024	08/16/2025	443,363		(7,467)			(7,467)		435,897	435,897			
100161359	MANTECA	CA		07/25/2024	04/16/2025	536,447		(9,508)			(9,508)		526,939	526,939			
100161366	NASHVILLE	TN		07/25/2024	11/04/2025	260,165		(3,158)			(3,158)		257,007	257,007			
100161368	MANTECA	CA		07/25/2024	01/16/2025	541,466		(15,047)			(15,047)		526,419	526,419			
100161380	GEORGETOWN	TX		07/25/2024	10/16/2025	152,447		(2,447)			(2,447)		150,000	150,000			
100161391	STOCKTON	CA		07/25/2024	05/16/2025	443,622		(10,716)			(10,716)		432,906	432,906			
100161403	MORGANVILLE	NJ		07/26/2024	01/09/2025	666,148		(22,261)			(22,261)		643,887	640,537		(3,350)	(3,350)
100161407	AUSTIN	TX		07/26/2024	05/09/2025	1,399,876		(44,385)			(44,385)		1,355,491	1,355,491			
100161414	VANCOUVER	WA		07/29/2024	03/17/2025	415,235		(5,085)			(5,085)		410,149	410,149			
100161415	ROSEVILLE	CA		07/29/2024	05/17/2025	432,421		(10,656)			(10,656)		421,765	421,765			
100161416	LUTHER	OK		07/29/2024	04/17/2025	419,172		(11,126)			(11,126)		408,046	408,046			
100161422	ROSEVILLE	CA		07/29/2024	06/17/2025	413,617		(6,118)			(6,118)		407,499	407,499			
100161426	DECATUR	AL		07/29/2024	03/17/2025	245,483		(3,684)			(3,684)		241,799	241,799			
100161466	PALM DESERT	CA		07/30/2024	10/21/2025	439,708		(1,758)			(1,758)		437,951	437,951			
100161475	HAYWARD	CA		07/30/2024	06/18/2025	892,240		(18,042)			(18,042)		874,199	874,199			
100161477	INDIAN TRAIL	NC		07/30/2024	03/18/2025	257,661		(1,933)			(1,933)		255,728	255,728			
100161480	BOWLING GREEN	KY		07/30/2024	06/18/2025	219,385		(6,579)			(6,579)		212,807	212,807			
100161481	OXNARD	CA		07/30/2024	08/18/2025	510,684		(5,134)			(5,134)		505,550	505,550			
100161501	BOWLING GREEN	KY		07/30/2024	06/18/2025	215,786		(6,713)			(6,713)		209,073	209,073			
100161502	MENIFEE	CA		07/30/2024	05/18/2025	484,013		(11,451)			(11,451)		472,563	472,563			
100161506	OAKLAND	CA		07/30/2024	02/18/2025	520,685		(16,116)			(16,116)		504,569	504,569			
100161511	MCMINNVILLE	OR		07/30/2024	06/18/2025	478,662		(11,632)			(11,632)		467,030	467,030			
100161522	MESA	AZ		07/30/2024	01/18/2025	47,954		(1,078)			(1,078)		46,876	46,876			
100161534	CINCINNATI	OH		07/30/2024	09/18/2025	532,207		(12,870)			(12,870)		519,337	519,337			
100161537	KATY	TX		07/30/2024	10/21/2025	335,291		(8,400)			(8,400)		326,891	326,891			
100161550	SAN JOSE	CA		07/30/2024	04/18/2025	1,270,362		(17,977)			(17,977)		1,252,385	1,252,385			
100161609	UNITED KINGDOM	GBR		07/29/2024	07/21/2025	92,920						2,561	95,482	100,160	4,679		4,679
100161611	UNITED KINGDOM	GBR		07/29/2024	10/20/2025	132,743						3,659	136,402	142,212	5,810		5,810
100161614	UNITED KINGDOM	GBR		07/29/2024	03/20/2025	96,390						2,657	99,047	99,822	775		775
100161619	UNITED KINGDOM	GBR		07/29/2024	08/20/2025	729,460						20,106	749,567	784,503	34,936		34,936
100161692	NIJMEGEN	NLD		07/29/2024	02/20/2025	23,658						1,062	24,720	23,985	(736)		(736)
100161693	NIJMEGEN	NLD		07/29/2024	02/20/2025	365,084						16,393	381,477	370,142	(11,335)		(11,335)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161714	ROSLYN HEIGHTS	NY		07/30/2024	05/09/2025	607,845		(9,782)			(9,782)		598,063	598,063			
100161724	SUNLAND	CA		07/30/2024	11/09/2025	1,124,693		(40,431)			(40,431)		1,084,262	1,084,904		642	642
100161726	EL PASO	TX		07/30/2024	07/09/2025	176,864		(6,137)			(6,137)		170,728	170,728			
100161738	CENTRAL ISLIP	NY		07/30/2024	05/09/2025	377,266		(10,813)			(10,813)		366,452	366,452			
100161741	WALNUT	CA		07/30/2024	10/09/2025	929,534		(31,795)			(31,795)		897,739	897,739			
100161744	TAMPA	FL		07/30/2024	04/09/2025	481,027		(17,898)			(17,898)		463,129	463,129			
100161746	VISALIA	CA		07/30/2024	01/09/2025	283,024		(8,430)			(8,430)		274,594	274,594			
100161780	SAVANNAH	GA		07/31/2024	10/31/2025	311,306		(9)	17,782		(17,791)		293,515	317,785		24,269	24,269
100161835	WAIANAE	HI		07/31/2024	03/09/2025	1,007,647		(12,226)			(12,226)		995,421	995,421			
100161837	KANSAS CITY	KS		07/31/2024	09/09/2025	117,612		(2,934)			(2,934)		114,678	114,678			
100161888	LAS VEGAS	NV		07/31/2024	11/05/2025	413,334		(12,747)			(12,747)		400,586	400,586			
100161902	DETROIT	MI		07/31/2024	03/05/2025	120,739		(8,924)			(8,924)		111,815	111,815			
100161923	COLUMBUS	GA		07/31/2024	09/05/2025	124,007		808			808		124,815	124,815			
100161930	MALIBU	CA		07/31/2024	09/05/2025	875,972		(20,253)			(20,253)		855,719	855,719			
100161944	WAUKEGAN	IL		07/31/2024	01/05/2025	204,980		(8,929)			(8,929)		196,050	196,050			
100161948	SAN MARTIN	CA		07/31/2024	06/05/2025	1,480,031		(42,005)			(42,005)		1,438,026	1,438,026			
100161950	PENN VALLEY	CA		07/31/2024	11/05/2025	762,112		(20,735)			(20,735)		741,377	741,377			
100161953	KELLER	TX		07/31/2024	07/05/2025	593,632		(20,020)			(20,020)		573,612	573,612			
100161964	LITTLETON	CO		07/31/2024	06/05/2025	2,131,624		(58,013)			(58,013)		2,073,611	2,073,611			
100161967	SHERMAN OAKS	CA		07/31/2024	05/05/2025	1,299,607		(41,385)			(41,385)		1,258,222	1,258,222			
100161968	ORANGE	CA		07/31/2024	11/05/2025	2,053,799		(65,147)			(65,147)		1,988,652	1,988,652			
100161970	POOLESVILLE	MD		07/31/2024	06/05/2025	769,255		(23,335)			(23,335)		745,921	745,921			
100161984	GREENVILLE	SC		07/31/2024	10/05/2025	1,167,293		(11,245)			(11,245)		1,156,048	1,156,048			
100161988	LA QUINTA	CA		07/31/2024	05/05/2025	1,057,947		(10,979)			(10,979)		1,046,968	1,046,968			
100161990	VALENCIA	CA		07/31/2024	04/05/2025	1,481,472		(43,846)			(43,846)		1,437,625	1,437,625			
100162019	CLEARWATER	FL		07/31/2024	01/05/2025	238,718		(1,692)			(1,692)		237,026	237,026			
100162028	SHAKOPEE	MN		07/31/2024	04/05/2025	489,036		(17,126)			(17,126)		471,910	471,910			
100162031	SOQUEL	CA		07/31/2024	02/05/2025	617,142		(18,595)			(18,595)		598,547	598,547			
100162033	DANVILLE	CA		07/31/2024	10/05/2025	1,636,169		(40,730)			(40,730)		1,595,439	1,595,439			
100162034	SHERRILLS FORD	NC		07/31/2024	10/05/2025	1,497,164		(13,164)			(13,164)		1,484,000	1,484,000			
100162057	PLEASANT GROVE	UT		07/31/2024	09/05/2025	266,018		(16,018)			(16,018)		250,000	250,000			
100162059	SAMMAMISH	WA		07/31/2024	06/05/2025	1,159,246		(19,187)			(19,187)		1,140,059	1,140,059			
100162064	SEATTLE	WA		07/31/2024	04/05/2025	2,630,972		(77,911)			(77,911)		2,553,060	2,553,060			
100162070	IRVINE	CA		07/31/2024	04/05/2025	2,320,399		(75,634)			(75,634)		2,244,765	2,244,765			
100162086	BROOKLYN	NY		07/31/2024	07/05/2025	2,033,266		(58,633)			(58,633)		1,974,632	1,974,632			
100162259	LONGMONT	CO		09/06/2024	10/09/2025	472,493		(27,131)			(27,131)		445,362	445,362			
100162267	WEST SACRAMENTO	CA		09/06/2024	04/09/2025	393,092		(16,282)			(16,282)		376,810	376,810			
100162271	LA JOLLA	CA		09/06/2024	03/09/2025	5,000							5,000	5,000			
100162287	MERIDEN	CT		09/06/2024	03/09/2025	127,587		(9,001)			(9,001)		118,586	118,586			
100162289	SAN CLEMENTE	CA		09/06/2024	06/09/2025	1,308,562		(61,765)			(61,765)		1,246,797	1,246,797			
100162292	NOBLESVILLE	IN		09/06/2024	06/09/2025	766,012		(1,919)			(1,919)		764,093	764,093			
100162304	SANTA CRUZ	CA		08/05/2024	02/09/2025	1,460,538		(34,717)			(34,717)		1,425,820	1,425,820			
100162308	LOS ANGELES	CA		08/05/2024	07/09/2025	1,672,635		(37,081)			(37,081)		1,635,554	1,635,554			
100162309	PORTLAND	OR		08/05/2024	07/09/2025	920,421		(23,051)			(23,051)		897,370	897,370			
100162321	WEST CHESTER	PA		08/06/2024	01/01/2025	350,168		(8,682)			(8,682)		341,486	341,486			
100162330	TEMECULA	CA		08/06/2024	06/01/2025	209,529		(3,920)			(3,920)		205,609	205,609			
100162333	LOCUST GROVE	GA		08/06/2024	07/01/2025	76,208		(2,977)			(2,977)		73,230	73,230			
100162338	LIVERMORE	CA		08/06/2024	02/05/2025	279,372		(7,112)			(7,112)		272,261	272,261			
100162350	MENIFEE	CA		08/06/2024	05/01/2025	172,207		(3,027)			(3,027)		169,181	169,181			
100162353	SEYMOUR	TN		08/06/2024	03/01/2025	111,015		(1,162)			(1,162)		109,853	109,853			
100162358	MIAMI	FL		08/06/2024	09/01/2025	104,404		(4,675)			(4,675)		99,729	99,729			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162477	NORRIDGE	IL		08/07/2024	01/09/2025	602,628		(11,298)			(11,298)		591,329	591,329			
100162488	DUMFRIES	VA		08/07/2024	10/09/2025	406,634		(17,486)			(17,486)		389,148	389,148			
100162489	TEQUESTA	FL		08/07/2024	10/09/2025	212,700		(13,126)			(13,126)		199,574	199,574			
100162500	BARRINGTON	RI		08/12/2024	11/17/2025	293,673		(6,650)			(6,650)		287,023	287,023			
100162503	CHARLOTTE	NC		08/12/2024	07/17/2025	422,330		(2,598)			(2,598)		419,732	419,732			
100162511	BELLA VISTA	AR		08/12/2024	10/17/2025	286,232		(6,559)			(6,559)		279,674	279,674			
100162527	LAS VEGAS	NV		08/12/2024	11/17/2025	323,331		(3,927)			(3,927)		319,404	319,404			
100162533	MIAMI	FL		08/12/2024	01/17/2025	332,960		(8,196)			(8,196)		324,764	324,764			
100162534	LAS VEGAS	NV		08/12/2024	11/17/2025	326,607		(3,967)			(3,967)		322,640	322,640			
100162540	CLINTON	WA		08/12/2024	04/17/2025	689,167		(15,679)			(15,679)		673,488	673,488			
100162544	PORTLAND	OR		08/12/2024	02/17/2025	364,483		(5,561)			(5,561)		358,921	358,921			
100162551	LAS VEGAS	NV		08/12/2024	11/17/2025	431,209		(5,265)			(5,265)		425,944	425,944			
100162555	UNIVERSITY PLACE	WA		08/12/2024	07/17/2025	611,612		(9,668)			(9,668)		601,944	601,944			
100162568	DES PLAINES	IL		08/12/2024	08/17/2025	214,286		1,359			1,359		215,645	215,645			
100162591	VAIL	AZ		08/12/2024	09/17/2025	409,282		(7,683)			(7,683)		401,599	401,599			
100162610	LILLINGTON	NC		08/12/2024	11/17/2025	225,674		(7,418)			(7,418)		218,255	218,255			
100162611	MARIPOSA	CA		08/12/2024	10/17/2025	318,914		(4,931)			(4,931)		313,983	313,983			
100162619	NORTH EASTON	MA		08/12/2024	02/17/2025	757,858		(18,412)			(18,412)		739,446	739,446			
100162626	ANNA	TX		08/12/2024	05/17/2025	323,917		(5,291)			(5,291)		318,626	318,626			
100162683	HOUSTON	TX		08/12/2024	05/31/2025	262,868		41			41		262,909	262,844		(65)	(65)
100162697	ELK GROVE	CA		08/12/2024	04/17/2025	402,609		(10,233)			(10,233)		392,377	392,377			
100162703	BOULDER	CO		08/12/2024	11/17/2025	586,959		(3,894)			(3,894)		583,065	583,065			
100162709	FORTSON	GA		08/12/2024	08/17/2025	270,563		(7,439)			(7,439)		263,125	263,125			
100162720	LAS VEGAS	NV		08/12/2024	09/17/2025	400,064		20,175			20,175		420,239	420,239			
100162729	BURIEN	WA		08/12/2024	03/17/2025	612,671		(19,244)			(19,244)		593,427	593,427			
100162738	STAMFORD	CT		08/12/2024	09/17/2025	712,730		(15,773)			(15,773)		696,957	696,957			
100162761	JOSHUA TREE	CA		08/12/2024	11/17/2025	605,060		(10,585)			(10,585)		594,475	594,475			
100162771	GLENDALE	AZ		08/12/2024	05/17/2025	305,053		(4,417)			(4,417)		300,636	300,636			
100162777	WINCHESTER	CA		08/12/2024	10/17/2025	391,158		(2,568)			(2,568)		388,590	388,590			
100162789	LACEY	WA		08/12/2024	09/17/2025	383,661		(2,457)			(2,457)		381,204	381,204			
100162794	KIRKLAND	WA		08/12/2024	05/17/2025	1,426,723		(11,306)			(11,306)		1,415,417	1,415,417			
100162803	CUMMING	GA		08/12/2024	05/17/2025	544,663		(13,974)			(13,974)		530,689	530,689			
100162805	WAIANAE	HI		08/12/2024	09/17/2025	579,970		(7,077)			(7,077)		572,893	572,893			
100162807	LAFAYETTE HILL	PA		08/12/2024	10/17/2025	435,064		(5,991)			(5,991)		429,073	429,073			
100162808	LAKE HAMILTON	FL		08/12/2024	11/30/2025	300,013		20			20		300,033	297,993		(2,040)	(2,040)
100162820	ASHBURN	VA		08/12/2024	08/17/2025	315,821		(4,733)			(4,733)		311,088	311,088			
100162827	GLENDALE	AZ		08/12/2024	07/17/2025	350,586		(4,627)			(4,627)		345,959	345,959			
100162828	ATLANTA	GA		08/12/2024	09/17/2025	440,199		(10,209)			(10,209)		429,990	429,990			
100162832	TRACY	CA		08/12/2024	05/17/2025	585,020		(12,947)			(12,947)		572,073	572,073			
100162836	MANTECA	CA		08/12/2024	01/17/2025	472,854		(5,718)			(5,718)		467,136	467,136			
100162845	GLENDALE	AZ		08/12/2024	07/17/2025	512,600		(7,984)			(7,984)		504,616	504,616			
100162850	MANTECA	CA		08/12/2024	02/17/2025	480,718		(5,296)			(5,296)		475,422	475,422			
100162862	GREENACRES	FL		08/12/2024	07/17/2025	375,040		(3,413)			(3,413)		371,627	371,627			
100162865	ESCONDIDO	CA		08/12/2024	06/17/2025	496,231		(10,192)			(10,192)		486,039	486,039			
100162871	CLOVIS	CA		08/12/2024	11/17/2025	323,876		(4,461)			(4,461)		319,415	319,340		(75)	(75)
100162873	SAN LUIS OBISPO	CA		08/12/2024	11/17/2025	770,429		(7,960)			(7,960)		762,470	762,470			
100162875	CLERMONT	FL		08/12/2024	11/17/2025	349,348		(5,462)			(5,462)		343,887	343,887			
100162876	ALPHARETTA	GA		08/12/2024	08/17/2025	382,879		(6,099)			(6,099)		376,780	376,780			
100162878	ALLEN	TX		08/12/2024	11/17/2025	435,351		(4,399)			(4,399)		430,952	430,952			
100162886	ANNA	TX		08/12/2024	05/17/2025	288,258		(5,933)			(5,933)		282,325	282,325			
100162894	BRENTWOOD	TN		08/12/2024	07/17/2025	530,362		(12,170)			(12,170)		518,193	518,193			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162917	ST. LOUIS	MO		08/12/2024	06/17/2025	196,943		(1,047)			(1,047)		195,896	195,896			
100162929	VERO BEACH	FL		08/12/2024	07/17/2025	250,440		(7,887)			(7,887)		242,553	242,553			
100162948	KEANSBURG	NJ		08/12/2024	06/17/2025	173,642		(3,853)			(3,853)		169,788	169,788			
100162958	SEFFNER	FL		08/12/2024	11/17/2025	247,294		(7,515)			(7,515)		239,779	239,779			
100162968	WOODINVILLE	WA		08/12/2024	01/17/2025	699,865		(9,161)			(9,161)		690,703	690,703			
100162969	PIGEON FORGE	TN		08/12/2024	06/17/2025	568,212		(7,528)			(7,528)		560,685	560,685			
100162971	GREENVILLE	SC		08/12/2024	11/17/2025	221,668		(2,107)			(2,107)		219,561	219,561			
100162987	TORRANCE	CA		08/12/2024	11/17/2025	505,544		(7,198)			(7,198)		498,346	498,346			
100162989	TORRANCE	CA		08/12/2024	11/17/2025	505,544		(7,198)			(7,198)		498,346	498,346			
100163002	SONORA	CA		08/13/2024	09/18/2025	419,292		(12,381)			(12,381)		406,911	406,911			
100163003	MANTECA	CA		08/13/2024	08/18/2025	654,903		(18,720)			(18,720)		636,183	636,183			
100163016	ORLANDO	FL		08/13/2024	09/18/2025	305,729		(10,816)			(10,816)		294,914	294,914			
100163018	WESTFIELD	IN		08/13/2024	04/18/2025	224,023		(6,684)			(6,684)		217,339	217,339			
100163020	MOUNT LAUREL	NJ		08/13/2024	06/18/2025	425,724		(7,354)			(7,354)		418,370	418,370			
100163023	FRISCO	TX		08/13/2024	10/21/2025	377,054		(7,272)			(7,272)		369,783	369,783			
100163059	NASHVILLE	TN		08/13/2024	07/18/2025	207,305		(7,098)			(7,098)		200,207	200,207			
100163079	BOONE	IA		08/13/2024	07/18/2025	207,755		(8,298)			(8,298)		199,457	199,457			
100163098	SAINT LOUIS	MO		08/13/2024	03/18/2025	296,909		(10,154)			(10,154)		286,755	286,755			
100163133	WEST ALLIS	WI		08/13/2024	06/18/2025	287,867		(7,950)			(7,950)		279,917	279,917			
100163135	PALM DESERT	CA		08/13/2024	09/18/2025	360,393		(12,317)			(12,317)		348,076	348,076			
100163143	CHICAGO	IL		08/13/2024	06/18/2025	215,337		(2,213)			(2,213)		213,124	213,124			
100163144	DENTON	TX		08/13/2024	04/18/2025	304,362		(11,223)			(11,223)		293,139	293,139			
100163159	SAINT GEORGE	UT		08/13/2024	10/21/2025	242,609		(9,394)			(9,394)		233,215	233,215			
100163169	MURFREESBORO	TN		08/13/2024	09/18/2025	252,075		(7,899)			(7,899)		244,176	244,176			
100163171	GRAYSON	GA		08/13/2024	10/21/2025	314,704		(5,884)			(5,884)		308,820	308,820			
100163172	ELK GROVE	CA		08/13/2024	05/18/2025	613,508		(13,454)			(13,454)		600,054	600,054			
100163267	SONOMA	CA		08/13/2024	10/05/2025	859,008		(14,857)			(14,857)		844,151	844,151			
100163276	SCOTTSDALE	AZ		08/13/2024	05/05/2025	494,777		(11,835)			(11,835)		482,942	482,942			
100163284	HAGERSTOWN	MD		08/13/2024	09/05/2025	194,898		(6,398)			(6,398)		188,500	188,500			
100163292	SAN LUIS	AZ		08/13/2024	05/05/2025	130,611		(7,505)			(7,505)		123,106	123,106			
100163304	SACRAMENTO	CA		08/13/2024	04/05/2025	331,735		(13,182)			(13,182)		318,553	318,553			
100163308	LOS ANGELES	CA		08/13/2024	10/05/2025	1,504,538		(107,101)			(107,101)		1,397,437	1,397,437			
100163309	WHITE DEER	TX		08/13/2024	11/05/2025	253,489		(15,605)			(15,605)		237,883	237,883			
100163315	APPLE VALLEY	CA		08/13/2024	08/05/2025	409,592		(25,592)			(25,592)		384,000	384,000			
100163317	SAN FERNANDO	CA		08/13/2024	09/05/2025	375,285		(9,073)			(9,073)		366,212	366,212			
100163322	MIAMI	FL		08/13/2024	08/05/2025	1,153,785		(40,035)			(40,035)		1,113,750	1,113,750			
100163334	FORT LAUDERDALE	FL		08/13/2024	07/05/2025	778,752		(20,331)			(20,331)		758,421	758,421			
100163358	DOWNERS GROVE	IL		09/27/2024	06/09/2025	273,029		(17,325)			(17,325)		255,704	255,704			
100163365	CROWNSVILLE	MD		09/27/2024	11/09/2025	631,982		(16,521)			(16,521)		615,461	615,461			
100163386	WOODLAND HILLS	CA		09/27/2024	06/09/2025	3,556,677		(92,839)			(92,839)		3,463,838	3,463,838			
100163387	HILO	HI		09/27/2024	09/09/2025	531,958		(20,648)			(20,648)		511,311	511,311			
100163393	FRANKLIN	NC		09/27/2024	02/28/2025	314,881		60			60		314,941	315,001		60	60
100163401	OJAI	CA		09/27/2024	09/09/2025	531,726		(7,433)			(7,433)		524,293	524,293			
100163423	DEER PARK	WA		09/27/2024	03/31/2025	569,567		(251)			(251)		569,316	570,039		723	723
100163425	CARLSBAD	CA		09/27/2024	02/09/2025	1,016,477		(21,477)			(21,477)		995,000	995,000			
100163434	BRECKENRIDGE	CO		09/27/2024	05/09/2025	1,973,722		(63,863)			(63,863)		1,909,859	1,909,859			
100163435	DEER PARK	WA		09/27/2024	03/31/2025	569,786		(252)			(252)		569,534	570,259		725	725
100163445	CABO SAN LUCAS	MEX		08/16/2024	03/15/2025	648,299							648,299	648,299			
100163591	LAHAINA	HI		08/15/2024	11/09/2025	2,696,484		(141,939)			(141,939)		2,554,544	2,554,544			
100163601	FAIRFIELD	CT		08/15/2024	04/09/2025	551,060		(12,417)			(12,417)		538,643	538,643			
100163611	FRISCO	TX		08/15/2024	11/09/2025	880,942		(36,970)			(36,970)		843,972	843,972			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163794	WEST DES MOINES	IA		09/27/2024	11/09/2025	391,180		(4,429)			(4,429)		386,751	386,751			
100163795	RIVERSIDE	CA		09/27/2024	06/09/2025	623,685		(19,917)			(19,917)		603,768	603,768			
100163805	PHILADELPHIA	PA		09/27/2024	06/09/2025	356,716		(17,222)			(17,222)		339,494	339,494			
100163815	RIVERSIDE	CA		09/27/2024	10/09/2025	531,809		(11,209)			(11,209)		520,600	520,600			
100163822	CAPE CORAL	FL		09/27/2024	01/09/2025	488,527		(8,846)			(8,846)		479,682	479,682			
100163830	BETHANY BEACH	DE		09/27/2024	11/09/2025	950,581		(31,951)			(31,951)		918,630	918,630			
100163833	WYANDOTTE	MI		09/27/2024	02/28/2025	170,451		22			22		170,473	170,692		219	219
100163844	AIKEN	SC		09/27/2024	03/31/2025	122,015		(56)			(56)		121,960	125,186		3,226	3,226
100163846	INMAN	SC		09/27/2024	06/09/2025	510,764		(16,602)			(16,602)		494,161	494,161			
100163847	EDINBURG	TX		09/27/2024	03/31/2025	407,798		(94)			(94)		407,705	415,602		7,897	7,897
100163849	FAIRFAX	CA		09/27/2024	05/09/2025	1,123,671		(25,268)			(25,268)		1,098,403	1,098,403			
100163850	EDINBURG	TX		09/27/2024	03/31/2025	408,467		(95)			(95)		408,372	415,642		7,270	7,270
100163858	ANAHEIM	CA		09/27/2024	03/09/2025	756,057		(7,202)			(7,202)		748,855	748,855			
100163863	CAMBRIA	CA		09/27/2024	06/09/2025	824,305		(34,697)			(34,697)		789,607	789,607			
100163869	HUDSON	NH		09/27/2024	10/09/2025	299,331		(13,288)			(13,288)		286,043	286,043			
100163871	ELGIN	IL		09/27/2024	07/09/2025	461,041		(2,541)			(2,541)		458,500	458,500			
100163884	MILWAUKEE	WI		09/27/2024	08/09/2025	131,978		(8,225)			(8,225)		123,753	123,753			
100163890	ARLINGTON	VA		09/27/2024	05/09/2025	1,317,251		(4,578)			(4,578)		1,312,673	1,312,673			
100163896	MANCHESTER	NH		09/27/2024	10/09/2025	259,054		(9,766)			(9,766)		249,289	249,289			
100163905	LOS ANGELES	CA		09/27/2024	07/09/2025	2,027,979		(137,979)			(137,979)		1,890,000	1,890,000			
100163908	VENTURA	CA		10/04/2024	06/09/2025	208,124		(8,584)			(8,584)		199,541	199,541			
100163909	LAKE IN THE HILLS	IL		10/04/2024	02/09/2025	318,015		(9,286)			(9,286)		308,730	308,730			
100163910	BURBANK	CA		10/04/2024	11/09/2025	2,332,971		(18,469)			(18,469)		2,314,502	2,314,502			
100163912	AUSTIN	TX		10/04/2024	07/09/2025	1,145,909		(22,463)			(22,463)		1,123,446	1,123,446			
100163940	WARNER ROBINS	GA		10/04/2024	03/09/2025	229,856		(22,078)			(22,078)		207,778	207,778			
100163959	JOSHUA TREE	CA		10/04/2024	11/09/2025	552,459		(3,718)			(3,718)		548,741	548,741			
100163973	MISSION	TX		10/04/2024	06/09/2025	254,474		(15,246)			(15,246)		239,228	239,228			
100163980	DENVER	CO		08/21/2024	04/05/2025	662,706		(17,778)			(17,778)		644,928	644,928			
100164004	ROSEMEAD	CA		08/21/2024	07/05/2025	224,712		(9,354)			(9,354)		215,358	215,358			
100164017	OLYMPIA	WA		08/21/2024	11/05/2025	533,736		(17,440)			(17,440)		516,296	516,296			
100164021	ASHEVILLE	NC		08/21/2024	11/05/2025	319,074		(11,714)			(11,714)		307,360	307,360			
100164029	SANTA MONICA	CA		08/21/2024	07/05/2025	1,252,869		(27,869)			(27,869)		1,225,000	1,225,000			
100164034	SOMERSWORTH	NH		08/21/2024	05/05/2025	488,438		(10,154)			(10,154)		478,284	478,284			
100164040	NORTHRIDGE	CA		08/21/2024	11/05/2025	2,315,994		(119,732)			(119,732)		2,196,262	2,196,262			
100164041	ELGIN	IL		08/21/2024	11/05/2025	428,403		(13,606)			(13,606)		414,796	414,796			
100164043	FAIR HAVEN	NJ		08/21/2024	10/05/2025	1,569,598		(55,746)			(55,746)		1,513,852	1,513,852			
100164051	CEDAR CITY	UT		08/21/2024	10/05/2025	577,065		(25,060)			(25,060)		552,005	552,005			
100164053	NORTH BALDWIN	NY		08/21/2024	04/30/2025	583,652		90			90		583,741	583,767		26	26
100164057	FONTANA	CA		08/21/2024	11/05/2025	660,701		(18,684)			(18,684)		642,017	642,017			
100164064	LAS VEGAS	NV		08/21/2024	08/05/2025	205,546		(15,038)			(15,038)		190,508	190,508			
100164093	WHITTIER	CA		08/21/2024	10/05/2025	655,468		(26,651)			(26,651)		628,817	628,817			
100164111	CHICAGO	IL		08/21/2024	08/05/2025	290,216		(15,216)			(15,216)		275,000	275,000			
100164120	PALM HARBOR	FL		08/21/2024	05/31/2025	276,727		31			31		276,758	283,305		6,547	6,547
100164160	LOS ANGELES	CA		08/21/2024	03/05/2025	1,204,400		(54,508)			(54,508)		1,149,891	1,149,891			
100164170	RIVERSIDE	CA		08/21/2024	05/05/2025	371,022		(11,759)			(11,759)		359,263	359,263			
100164174	PALM HARBOR	FL		08/21/2024	08/05/2025	267,978		(8,590)			(8,590)		259,388	259,388			
100164182	WHITTIER	CA		08/21/2024	05/05/2025	749,023		(18,623)			(18,623)		730,400	730,400			
100164188	EL PASO	TX		08/21/2024	09/05/2025	220,858		(17,131)			(17,131)		203,727	203,727			
100164190	MORENO VALLEY	CA		08/21/2024	10/05/2025	464,305		(25,050)			(25,050)		439,254	439,254			
100164193	GRAND JUNCTION	CO		08/21/2024	11/05/2025	328,846		(9,563)			(9,563)		319,283	319,283			
100164194	PORTAGE	MI		08/21/2024	04/05/2025	234,306		(7,154)			(7,154)		227,153	227,153			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164196	INDIO	CA		08/21/2024	10/05/2025	531,336		(21,419)			(21,419)		509,916	509,916			
100164224	FRESNO	CA		08/21/2024	08/05/2025	203,354		(9,799)			(9,799)		193,555	193,555			
100164250	ROYERSFORD	PA		08/21/2024	10/17/2025	389,403		(11,769)			(11,769)		377,634	377,634			
100164251	BOSTON	MA		08/21/2024	06/17/2025	1,003,207		(20,360)			(20,360)		982,847	982,847			
100164253	FOUNTAIN VALLEY	CA		08/21/2024	05/17/2025	620,714		(3,506)			(3,506)		617,208	617,208			
100164256	STANWOOD	WA		08/21/2024	08/17/2025	477,867		(6,464)			(6,464)		471,403	471,403			
100164260	RICHMOND	VA		08/21/2024	10/17/2025	847,463		(8,752)			(8,752)		838,711	838,711			
100164263	CHESTER SPRINGS	PA		08/21/2024	09/17/2025	275,217		(2,906)			(2,906)		272,311	272,311			
100164269	SAN JOSE	CA		08/21/2024	05/17/2025	1,409,483		(13,352)			(13,352)		1,396,130	1,396,130			
100164280	SUN CITY	AZ		08/21/2024	07/17/2025	156,798		(1,106)			(1,106)		155,692	155,692			
100164283	MARIETTA	GA		08/21/2024	11/17/2025	633,205		(6,796)			(6,796)		626,408	626,408			
100164286	PHOENIXVILLE	PA		08/21/2024	11/17/2025	314,733		(6,228)			(6,228)		308,505	308,505			
100164289	PUNTA GORDA	FL		08/21/2024	01/17/2025	347,457		(9,197)			(9,197)		338,259	338,259			
100164304	GLENDALE	AZ		08/21/2024	05/17/2025	271,078		(4,829)			(4,829)		266,250	266,250			
100164335	LOS ANGELES	CA		08/21/2024	11/17/2025	1,043,483		(14,723)			(14,723)		1,028,760	1,028,760			
100164415	LITTLE ELM	TX		08/21/2024	08/17/2025	242,830		(6,578)			(6,578)		236,252	236,252			
100164433	PROSPER	TX		08/21/2024	10/17/2025	723,990		(21,053)			(21,053)		702,937	702,937			
100164442	TALLAHASSEE	FL		08/21/2024	11/17/2025	295,048		(7,364)			(7,364)		287,684	287,684			
100164448	LYNN	MA		08/21/2024	11/17/2025	598,682		(18,969)			(18,969)		579,714	579,714			
100164449	PORT SAINT LUCIE	FL		08/21/2024	04/17/2025	319,683		(10,312)			(10,312)		309,371	309,371			
100164463	CINNAMINSON	NJ		08/21/2024	11/17/2025	260,717		(6,500)			(6,500)		254,217	254,217			
100164484	ANNANDALE	VA		08/21/2024	11/17/2025	593,322		(6,473)			(6,473)		586,850	586,850			
100164506	CLOVIS	CA		08/21/2024	08/17/2025	344,657		(3,889)			(3,889)		340,767	340,767			
100164513	TEMECULA	CA		08/21/2024	11/04/2025	454,552		(5,408)			(5,408)		449,144	449,144			
100164515	TAMPA	FL		08/21/2024	09/16/2025	275,447		(6,127)			(6,127)		269,320	269,320			
100164523	VACAVILLE	CA		08/21/2024	07/16/2025	567,592		(8,738)			(8,738)		558,854	558,854			
100164524	ANGOLA	IN		08/21/2024	05/16/2025	576,546		(8,644)			(8,644)		567,902	567,902			
100164530	CHARLOTTE	NC		08/21/2024	08/16/2025	294,466		(4,274)			(4,274)		290,192	290,192			
100164535	FORNEY	TX		08/21/2024	03/16/2025	224,374		(5,831)			(5,831)		218,543	218,543			
100164537	MABLETON	GA		08/21/2024	08/16/2025	174,427		(1,654)			(1,654)		172,773	172,773			
100164540	CHARLOTTE	NC		08/21/2024	06/16/2025	296,684		(5,916)			(5,916)		290,768	290,768			
100164541	POMONA	CA		08/21/2024	01/16/2025	211,548		(7,147)			(7,147)		204,401	204,401			
100164542	ASHLAND	MA		08/21/2024	03/16/2025	516,157		(8,806)			(8,806)		507,351	507,351			
100164589	SAINT CLOUD	FL		08/21/2024	10/16/2025	235,043		(4,339)			(4,339)		230,704	230,704			
100164590	LAS VEGAS	NV		08/21/2024	10/16/2025	665,771		2,415			2,415		668,186	668,186			
100164591	CHARLOTTE	NC		08/21/2024	01/16/2025	210,871		(5,219)			(5,219)		205,652	205,652			
100164598	SACRAMENTO	CA		08/21/2024	05/16/2025	167,897		(2,219)			(2,219)		165,678	165,678			
100164615	LEWES	DE		08/21/2024	03/16/2025	779,398		(14,924)			(14,924)		764,474	764,474			
100164621	KISSIMMEE	FL		08/21/2024	11/04/2025	358,392		(6,997)			(6,997)		351,395	351,395			
100164623	MABLETON	GA		08/21/2024	11/04/2025	295,079		(3,962)			(3,962)		291,117	291,117			
100164625	MOORESVILLE	NC		08/21/2024	06/16/2025	351,405		(10,757)			(10,757)		340,648	340,648			
100164626	GILBERT	AZ		08/21/2024	05/16/2025	359,963		(8,234)			(8,234)		351,730	351,730			
100164628	WINONA	TX		08/21/2024	02/16/2025	251,959		(8,241)			(8,241)		243,718	243,718			
100164632	THREE LAKES	WI		08/21/2024	01/16/2025	174,106		(2,235)			(2,235)		171,871	171,871			
100164633	HANAHAN	SC		08/21/2024	05/16/2025	306,234		(5,281)			(5,281)		300,952	300,952			
100164638	FAIRFIELD	CA		08/21/2024	06/16/2025	394,757		(11,921)			(11,921)		382,836	382,836			
100164642	MANTECA	CA		08/21/2024	05/16/2025	389,997		(6,210)			(6,210)		383,787	383,787			
100164645	INDIO	CA		08/23/2024	02/09/2025	973,450		(32,720)			(32,720)		940,730	940,730			
100164648	INDIO	CA		08/23/2024	01/09/2025	1,025,128		(27,259)			(27,259)		997,869	997,869			
100164650	FORT WORTH	TX		08/23/2024	10/09/2025	259,876		(6,654)			(6,654)		253,222	253,222			
100164673	COLLEGE STATION	TX		08/23/2024	07/01/2025	187,002		(7,843)			(7,843)		179,159	179,159			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164676	MARICOPA	AZ		08/23/2024	11/01/2025	75,823		(1,167)			(1,167)		74,655	74,655			
100164701	TORRANCE	CA		08/23/2024	09/01/2025	262,530		(7,014)			(7,014)		255,516	255,516			
100164710	LAGUNA BEACH	CA		08/23/2024	05/09/2025	3,000,402		(81,636)			(81,636)		2,918,767	2,918,767			
100164711	RIALTO	CA		08/23/2024	09/09/2025	452,215		(20,276)			(20,276)		431,940	431,940			
100164722	SARASOTA	FL		08/23/2024	09/09/2025	530,319		(18,509)			(18,509)		511,810	511,810			
100164735	FOUNTAIN HILLS	AZ		08/26/2024	11/17/2025	540,331		(13,165)			(13,165)		527,166	527,166			
100164745	FREELAND	WA		08/26/2024	08/17/2025	552,758		(9,921)			(9,921)		542,837	542,837			
100164749	NORTH CAPE MAY	NJ		08/26/2024	08/17/2025	464,676		(11,040)			(11,040)		453,637	453,637			
100164764	MERRIFIELD	MN		08/26/2024	06/17/2025	461,400		(12,410)			(12,410)		448,990	448,990			
100164768	HIGHLAND	UT		08/26/2024	02/17/2025	253,886		5,758			5,758		259,645	259,645			
100164786	BRECKENRIDGE	CO		08/26/2024	05/17/2025	526,080		(15,171)			(15,171)		510,908	510,908			
100164788	HERTFORD	NC		08/26/2024	04/17/2025	369,054		(11,178)			(11,178)		357,876	357,876			
100164790	OSAKIS	MN		08/26/2024	06/17/2025	156,326		(1,506)			(1,506)		154,819	154,819			
100164796	PORT CHARLOTTE	FL		08/26/2024	04/17/2025	380,101		7,607			7,607		387,707	387,707			
100164798	KISSIMMEE	FL		08/26/2024	10/17/2025	317,216		(6,304)			(6,304)		310,912	310,912			
100164802	LAKEVILLE	PA		08/26/2024	11/17/2025	255,246		(8,469)			(8,469)		246,777	246,777			
100164807	CALABASH	NC		08/26/2024	06/17/2025	253,925		(4,326)			(4,326)		249,599	249,599			
100164809	RUSSELLS POINT	OH		08/26/2024	11/17/2025	349,819		(9,542)			(9,542)		340,277	340,277			
100164811	HOT SPRINGS VILLAGE	AR		08/26/2024	03/17/2025	267,018		(9,170)			(9,170)		257,848	257,848			
100164812	NORTH PORT	FL		08/26/2024	06/17/2025	249,225		(6,224)			(6,224)		243,001	243,001			
100164813	COBBS CREEK	VA		08/26/2024	08/17/2025	241,777		(6,637)			(6,637)		235,140	235,140			
100164817	TUSCALOOSA	AL		08/26/2024	07/17/2025	270,014		(6,748)			(6,748)		263,266	263,266			
100164823	DOYLESTOWN	PA		08/26/2024	08/17/2025	558,464		(7,172)			(7,172)		551,292	551,292			
100164825	SANDWICH	MA		08/26/2024	05/17/2025	540,870		(20,899)			(20,899)		519,971	519,971			
100164826	GALLATIN	TN		08/26/2024	11/17/2025	422,361		(5,477)			(5,477)		416,884	416,884			
100164833	VENICE	FL		08/26/2024	05/17/2025	339,288		(9,943)			(9,943)		329,345	329,345			
100164841	AGOURA HILLS	CA		08/26/2024	11/11/2025	558,015		(9,047)			(9,047)		548,967	548,967			
100164842	MONTROSE	CA		08/26/2024	08/11/2025	915,048		(24,311)			(24,311)		890,737	890,737			
100164851	PLAYA DEL REY	CA		08/26/2024	09/11/2025	548,038		(20,734)			(20,734)		527,304	527,304			
100164856	WEST COVINA	CA		08/26/2024	10/11/2025	476,858		(9,906)			(9,906)		466,952	466,952			
100164865	SUWANEE	GA		08/26/2024	09/11/2025	466,927		(16,342)			(16,342)		450,585	450,585			
100164867	SANTA ANA	CA		08/26/2024	02/11/2025	305,825		(10,358)			(10,358)		295,467	295,467			
100164877	HENDERSON	NV		08/26/2024	10/11/2025	254,431		(7,514)			(7,514)		246,917	246,917			
100164889	HEBRON	KY		08/28/2024	03/09/2025	221,680		(6,140)			(6,140)		215,540	215,540			
100164894	WAUKEGAN	IL		08/28/2024	11/09/2025	105,074		(3,061)			(3,061)		102,013	102,013			
100164902	MINERSVILLE	PA		08/28/2024	06/09/2025	80,790		(2,185)			(2,185)		78,605	78,605			
100164906	JOHNSTOWN	PA		08/28/2024	02/09/2025	99,172		(3,456)			(3,456)		95,716	95,716			
100164914	CLEVELAND	OH		08/28/2024	06/09/2025	94,826		(1,989)			(1,989)		92,837	92,837			
100164929	BRIDGEPORT	CT		08/28/2024	03/09/2025	303,400		(4,040)			(4,040)		299,361	299,361			
100164939	ROME	NY		08/28/2024	07/09/2025	96,067		(3,282)			(3,282)		92,785	92,785			
100164964	CYPRESS	CA		08/28/2024	11/09/2025	759,744		(26,138)			(26,138)		733,606	733,606			
100165000	CHICAGO	IL		08/28/2024	04/09/2025	222,780		(12,984)			(12,984)		209,797	209,797			
100165016	MILL VALLEY	CA		08/28/2024	08/09/2025	2,035,164		(70,766)			(70,766)		1,964,398	1,964,398			
100165027	BILLINGS	MT		08/28/2024	07/09/2025	332,842		(9,337)			(9,337)		323,505	323,505			
100165031	MORGAN HILL	CA		08/28/2024	09/09/2025	1,182,299		(24,834)			(24,834)		1,157,465	1,157,465			
100165036	BALTIMORE	MD		08/28/2024	04/09/2025	1,067,920		(48,712)			(48,712)		1,019,207	1,019,207			
100165038	MILL VALLEY	CA		08/28/2024	11/09/2025	1,624,384		(49,002)			(49,002)		1,575,382	1,575,382			
100165039	CARLSBAD	CA		08/28/2024	10/09/2025	1,566,462		(39,806)			(39,806)		1,526,656	1,526,656			
100165057	CHINO HILLS	CA		08/28/2024	04/09/2025	155,880		(6,216)			(6,216)		149,665	149,665			
100165059	SAN JACINTO	CA		08/28/2024	10/09/2025	381,550		(14,550)			(14,550)		367,000	367,000			
100165079	FLUSHING	NY		08/28/2024	09/09/2025	789,221		(29,972)			(29,972)		759,249	759,249			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165084	MANSFIELD TOWNSHIP	NJ		08/28/2024	01/09/2025	410,993		(16,680)			(16,680)		394,313	394,313			
100165085	ATLANTA	GA		08/28/2024	05/09/2025	1,494,023		(71,566)			(71,566)		1,422,457	1,422,457			
100165097	UNITED KINGDOM	GBR		08/27/2024	09/22/2025	84,834						5,035	89,869	91,643	1,774		1,774
100165122	UNITED KINGDOM	GBR		08/27/2024	04/22/2025	72,887						4,326	77,213	77,635	422		422
100165186	AMSTERDAM	NLD		08/28/2024	08/20/2025	1,123,735						81,914	1,205,649	1,267,775	62,126		62,126
100165194	AMSTERDAM	NLD		08/28/2024	09/22/2025	2,155,293						157,109	2,312,402	2,458,494	146,092		146,092
100165221	AMSTERDAM	NLD		08/28/2024	11/20/2025	1,159,985						84,557	1,244,541	1,292,595	48,054		48,054
100165228	QUEEN CREEK	AZ		08/29/2024	08/05/2025	386,521		(16,018)			(16,018)		370,503	370,503			
100165235	NEWPORT NEWS	VA		08/29/2024	04/05/2025	267,635		(995)			(995)		266,640	266,640			
100165250	CLEARWATER	FL		08/29/2024	02/05/2025	301,071		2,129			2,129		303,200	303,200			
100165276	FORT LAUDERDALE	FL		08/29/2024	03/31/2025	445,269		131			131		445,400	472,233		26,833	26,833
100165314	EL CAJON	CA		08/29/2024	08/05/2025	868,175		(36,687)			(36,687)		831,488	831,488			
100165315	CHARLESTON	SC		08/29/2024	02/05/2025	184,299		(4,725)			(4,725)		179,574	179,574			
100165317	NORTH MIAMI	FL		08/29/2024	11/05/2025	271,259		(21,672)			(21,672)		249,587	249,587			
100165343	TIGARD	OR		08/29/2024	02/05/2025	544,994		(17,476)			(17,476)		527,518	527,518			
100165347	SIMI VALLEY	CA		08/29/2024	11/05/2025	1,381,159		(31,462)			(31,462)		1,349,697	1,349,697			
100165383	ORANGE	CA		08/29/2024	04/18/2025	367,256		(3,250)			(3,250)		364,007	364,007			
100165399	MIAMI	FL		08/29/2024	04/18/2025	900,445		(18,036)			(18,036)		882,409	882,409			
100165407	AUSTIN	TX		08/29/2024	03/18/2025	418,289		(6,738)			(6,738)		411,551	411,551			
100165418	PENDLETON	IN		08/29/2024	07/18/2025	208,417		(6,524)			(6,524)		201,893	201,893			
100165420	HOLYOKE	MA		08/29/2024	08/18/2025	345,881		(9,188)			(9,188)		336,693	336,693			
100165442	LITTLE ELM	TX		08/29/2024	10/21/2025	340,415		(5,475)			(5,475)		334,940	334,940			
100165443	STOCKTON	CA		08/29/2024	03/18/2025	354,262		(10,272)			(10,272)		343,990	343,990			
100165447	CONCORD	NC		08/29/2024	11/21/2025	247,917		(9,230)			(9,230)		238,687	238,687			
100165455	HINSDALE	IL		08/29/2024	01/18/2025	238,881		(8,558)			(8,558)		230,324	230,324			
100165472	FORT LEE	NJ		08/29/2024	09/18/2025	381,173		(2,402)			(2,402)		378,771	378,771			
100165478	PARAMOUNT	CA		08/29/2024	06/18/2025	957,504		(22,128)			(22,128)		935,377	935,377			
100165495	MIAMI	FL		08/29/2024	04/18/2025	299,424		(7,564)			(7,564)		291,859	291,859			
100165496	HOLLY SPRINGS	NC		08/29/2024	05/18/2025	349,099		(8,550)			(8,550)		340,549	340,549			
100165500	COLUMBUS	OH		08/29/2024	10/21/2025	240,685		(8,818)			(8,818)		231,867	231,867			
100165502	CONROE	TX		08/29/2024	08/18/2025	202,325		(4,127)			(4,127)		198,199	198,199			
100165522	BEAUMONT	CA		08/29/2024	04/18/2025	328,431		(5,234)			(5,234)		323,197	323,197			
100165554	WOODRIDGE	IL		08/29/2024	10/21/2025	245,508		(8,221)			(8,221)		237,287	237,287			
100165571	PROVIDENCE VILLAGE	TX		08/29/2024	05/18/2025	259,475		(5,092)			(5,092)		254,383	254,383			
100165590	NEWPORT NEWS	VA		10/04/2024	01/09/2025	214,345		(21,086)			(21,086)		193,259	193,259			
100165614	MALIBU	CA		10/04/2024	08/09/2025	3,018,760		(116,918)			(116,918)		2,901,842	2,901,842			
100165660	STUDIO CITY	CA		10/04/2024	05/09/2025	2,390,627		(45,293)			(45,293)		2,345,334	2,345,334			
100165667	HOUSTON	TX		10/04/2024	10/09/2025	1,841,927		(103,937)			(103,937)		1,737,991	1,737,991			
100165675	KIHEI	HI		10/04/2024	11/09/2025	666,104		(29,800)			(29,800)		636,304	636,304			
100165685	CORAL GABLES	FL		08/29/2024	09/11/2025	611,450		(28,354)			(28,354)		583,096	583,096			
100165704	CARLSBAD	CA		08/29/2024	06/11/2025	759,844		(33,398)			(33,398)		726,446	726,446			
100165712	PALOS HILLS	IL		08/29/2024	04/11/2025	206,864		(5,947)			(5,947)		200,916	200,916			
100165731	MIAMI	FL		08/29/2024	07/11/2025	157,198		(7,502)			(7,502)		149,695	149,695			
100165742	CUTLER BAY	FL		08/29/2024	06/30/2025	880,273		(84)			(84)		880,189	881,192		1,002	1,002
100165765	LAS VEGAS	NV		08/29/2024	06/11/2025	273,291		(14,167)			(14,167)		259,124	259,124			
100165766	MONTEREY PARK	CA		08/29/2024	10/31/2025	1,339,887		(3)	93,969		(93,972)		1,245,915	1,329,539		83,624	83,624
100165772	HARBOR CITY	CA		08/29/2024	03/05/2025	496,235		(13,368)			(13,368)		482,867	482,867			
100165784	TAMARAC	FL		08/29/2024	01/05/2025	596,081		(16,572)			(16,572)		579,508	579,508			
100165785	BEAUMONT	CA		08/29/2024	09/05/2025	462,170		(13,178)			(13,178)		448,992	448,992			
100165786	HUNTINGTON BEACH	CA		08/29/2024	04/05/2025	670,061		(20,061)			(20,061)		650,000	650,000			
100165790	UNION CITY	CA		08/29/2024	08/05/2025	739,677		(21,372)			(21,372)		718,305	718,305			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165795	SIERRA MADRE	CA		08/29/2024	07/05/2025	1,250,511		(55,571)			(55,571)		1,194,940	1,194,940			
100165796	MALIBU	CA		08/29/2024	04/05/2025	3,729,494		(233,894)			(233,894)		3,495,600	3,495,600			
100165805	DENVER	CO		08/29/2024	10/05/2025	305,252		(11,833)			(11,833)		293,419	293,419			
100165809	WILLIAMSBURG	OH		08/29/2024	11/05/2025	386,042		(12,460)			(12,460)		373,582	373,582			
100165820	BETHLEHEM	GA		08/29/2024	07/05/2025	121,546		(9,321)			(9,321)		112,224	112,224			
100165825	METAIRIE	LA		08/29/2024	10/05/2025	307,644		(17,718)			(17,718)		289,926	289,926			
100165829	CHESHIRE	MA		08/29/2024	05/31/2025	242,874		(79)			(79)		242,794	233,748		(9,047)	(9,047)
100165839	PALM BAY	FL		08/29/2024	04/05/2025	210,998		(7,977)			(7,977)		203,021	203,021			
100165843	NEWTON	MA		08/29/2024	07/05/2025	975,244		(27,952)			(27,952)		947,292	947,292			
100165852	MIAMI	FL		08/29/2024	07/05/2025	398,863		(24,781)			(24,781)		374,082	374,082			
100165855	YORBA LINDA	CA		08/29/2024	05/05/2025	1,039,724		(43,255)			(43,255)		996,469	996,469			
100165867	(WESTLAKE VILLAGE AREA) THOUSA	CA		08/30/2024	07/05/2025	193,101		(2,174)			(2,174)		190,928	190,928			
100165905	SAN DIEGO	CA		08/30/2024	04/05/2025	828,198		(19,466)			(19,466)		808,732	808,732			
100165948	LEESBURG	FL		09/06/2024	06/05/2025	155,142		(7,563)			(7,563)		147,579	147,579			
100165950	ROCKFORD	IL		09/06/2024	05/05/2025	182,120		(811)			(811)		181,309	181,309			
100165973	RICHMOND	VA		09/06/2024	11/05/2025	106,468		(6,617)			(6,617)		99,851	99,851			
100165979	CORONADO	CA		09/06/2024	11/05/2025	453,688		(4,294)			(4,294)		449,394	449,394			
100165982	EULESS	TX		09/06/2024	06/05/2025	373,005		(25,700)			(25,700)		347,305	347,305			
100165987	DETROIT	MI		09/06/2024	10/05/2025	109,613		(4,155)			(4,155)		105,458	105,458			
100165994	CHESAPEAKE	VA		09/06/2024	11/05/2025	413,463		(14,074)			(14,074)		399,389	399,389			
100166010	RIVERSIDE	CA		09/06/2024	06/05/2025	400,547		(1,379)			(1,379)		399,169	399,169			
100166014	SAN JOSE	CA		09/06/2024	05/05/2025	743,882		(19,381)			(19,381)		724,501	724,501			
100166046	FORT MYERS	FL		09/06/2024	05/09/2025	178,270		(10,445)			(10,445)		167,825	167,825			
100166054	OXFORD	OH		09/06/2024	06/09/2025	307,667		(11,417)			(11,417)		296,250	296,250			
100166056	SAN ANTONIO	TX		09/09/2024	08/17/2025	433,232		(9,637)			(9,637)		423,595	423,595			
100166060	SAINT CLOUD	FL		09/09/2024	05/17/2025	498,994		(12,277)			(12,277)		486,717	486,717			
100166072	EUGENE	OR		09/09/2024	06/17/2025	442,557		(8,634)			(8,634)		433,924	433,924			
100166074	ONSET	MA		09/09/2024	06/17/2025	488,593		(16,836)			(16,836)		471,758	471,758			
100166075	ABINGTON	MA		09/09/2024	03/17/2025	366,843		(6,383)			(6,383)		360,460	360,460			
100166119	BLOOMINGTON	IN		09/09/2024	09/17/2025	340,148		(11,409)			(11,409)		328,739	328,739			
100166126	OLD LYME	CT		09/09/2024	04/17/2025	307,987		(9,319)			(9,319)		298,668	298,668			
100166130	SHERWOOD	AR		09/09/2024	09/17/2025	236,770		(8,042)			(8,042)		228,728	228,728			
100166163	CONWAY	AR		09/09/2024	09/17/2025	433,568		(14,485)			(14,485)		419,082	419,082			
100166168	ATLANTA	GA		09/09/2024	11/17/2025	419,014		(13,865)			(13,865)		405,149	405,149			
100166170	BRISTOW	VA		09/09/2024	10/17/2025	300,319		(9,296)			(9,296)		291,024	291,024			
100166184	SENECA	SC		09/09/2024	07/17/2025	485,143		(13,507)			(13,507)		471,635	471,635			
100166207	LEHI	UT		09/09/2024	05/17/2025	336,562		(9,021)			(9,021)		327,541	327,541			
100166210	SANDY	UT		09/09/2024	07/17/2025	700,976		(12,682)			(12,682)		688,293	688,293			
100166237	ACWORTH	GA		09/09/2024	06/17/2025	16,099		133			133		16,233	16,233			
100166249	FORT WORTH	TX		09/09/2024	05/17/2025	261,106		2,724			2,724		263,829	263,829			
100166280	FARMINGDALE	NJ		09/09/2024	09/17/2025	253,739		(4,372)			(4,372)		249,366	249,366			
100166293	SCOTTSDALE	AZ		10/23/2024	03/31/2025	719,878		(84)			(84)		719,794	731,461		11,668	11,668
100166294	DURANGO	CO		10/23/2024	08/09/2025	785,852		(37,297)			(37,297)		748,555	748,555			
100166307	CLEVELAND	OH		10/23/2024	03/31/2025	303,920		(116)			(116)		303,804	303,754		(50)	(50)
100166309	REDONDO BEACH	CA		10/23/2024	11/09/2025	1,590,089		(16,149)			(16,149)		1,573,940	1,573,940			
100166362	EVERETT	WA		10/24/2024	11/09/2025	697,115		(22,513)			(22,513)		674,601	674,601			
100166373	MOUNTLAKE TERRACE	WA		10/24/2024	11/09/2025	442,991		(26,175)			(26,175)		416,816	416,816			
100166376	BRIER	WA		10/24/2024	11/09/2025	448,683		(28,901)			(28,901)		419,782	419,782			
100166382	PHILADELPHIA	PA		10/24/2024	03/31/2025	108,560		(69)			(69)		108,491	108,609		118	118
100166383	DANVILLE	CA		10/24/2024	05/09/2025	1,191,893		(19,393)			(19,393)		1,172,500	1,172,500			
100166394	ROSEVILLE	CA		10/24/2024	10/09/2025	499,669		(11,282)			(11,282)		488,387	488,387			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166400	AUSTIN	TX		10/24/2024	07/09/2025	241,499		(16,674)			(16,674)		224,824	224,824			
100166403	CULVER CITY	CA		10/31/2024	11/09/2025	1,456,758		(20,758)			(20,758)		1,436,000	1,436,000			
100166436	PAYSON	AZ		10/31/2024	01/09/2025	429,474		(14,831)			(14,831)		414,643	414,643			
100166444	ASBURY PARK	NJ		10/31/2024	03/31/2025	644,181		(137)			(137)		644,044	663,126		19,082	19,082
100166446	CHICAGO	IL		10/31/2024	10/09/2025	106,896		(4,220)			(4,220)		102,676	102,676			
100166462	SPRING	TX		10/31/2024	06/09/2025	287,746		(11,421)			(11,421)		276,326	276,326			
100166467	LONG BEACH	CA		10/31/2024	08/09/2025	1,340,091		(65,091)			(65,091)		1,275,000	1,275,000			
100166474	BATON ROUGE	LA		10/31/2024	04/30/2025	325,466		(53)			(53)		325,414	325,410		(4)	(4)
100166916	CHICAGO	IL		09/13/2024	02/18/2025	693,147		(19,521)			(19,521)		673,626	673,626			
100166935	NAPLES	FL		09/13/2024	10/21/2025	438,747		(12,051)			(12,051)		426,696	426,696			
100166938	SANTA ROSA	CA		09/13/2024	11/21/2025	846,100		(22,906)			(22,906)		823,193	823,193			
100166940	MIAMI	FL		09/13/2024	04/30/2025	560,821		(57)			(57)		560,764	554,984		(5,779)	(5,779)
100166961	ANCHORAGE	AK		09/13/2024	06/18/2025	367,055		(11,585)			(11,585)		355,470	355,470			
100166965	PLANO	TX		09/13/2024	07/18/2025	643,594		4,627			4,627		648,221	648,221			
100166970	SANTA BARBARA	CA		09/13/2024	10/21/2025	707,356		(9,177)			(9,177)		698,178	698,178			
100166971	GREENVILLE	SC		09/13/2024	05/18/2025	237,851		(4,786)			(4,786)		233,065	233,065			
100166976	WESTFIELD	IN		09/13/2024	02/18/2025	300,246		(10,154)			(10,154)		290,092	290,092			
100166978	NORTH AUGUSTA	SC		09/13/2024	11/21/2025	214,446		(3,580)			(3,580)		210,866	210,866			
100166980	RIDGECREST	CA		09/13/2024	07/18/2025	291,283		(10,880)			(10,880)		280,403	280,403			
100166988	ONTARIO	CA		09/13/2024	04/18/2025	433,573		(12,497)			(12,497)		421,076	421,076			
100166992	PRINCETON	TX		09/13/2024	09/18/2025	314,944		(8,088)			(8,088)		306,856	306,856			
100167006	CHINO HILLS	CA		09/13/2024	06/05/2025	807,165		(24,778)			(24,778)		782,387	782,387			
100167008	SEASIDE	CA		09/13/2024	04/05/2025	601,212		(24,466)			(24,466)		576,747	576,747			
100167009	BROOKLYN	NY		09/13/2024	04/05/2025	487,976		(11,873)			(11,873)		476,103	476,103			
100167023	TACOMA	WA		09/13/2024	11/08/2025	180,093		(7,875)			(7,875)		172,218	172,218			
100167032	WEST CHESTER	PA		09/13/2024	03/21/2025	815,857		(24,951)			(24,951)		790,906	790,906			
100167040	SEATTLE	WA		09/13/2024	10/05/2025	946,728		(13,790)			(13,790)		932,939	932,939			
100167048	LAKE OSWEGO	OR		09/13/2024	09/05/2025	1,488,446		(51,439)			(51,439)		1,437,007	1,437,007			
100167056	NEW BUFFALO	MI		09/13/2024	11/05/2025	491,450		(12,719)			(12,719)		478,731	478,731			
100167057	ST JOHNS	FL		09/13/2024	03/31/2025	549,169		(283)			(283)		548,886	549,261		374	374
100167061	TORRANCE	CA		09/13/2024	06/05/2025	1,365,987		(50,043)			(50,043)		1,315,945	1,315,945			
100167065	LOGANVILLE	GA		09/13/2024	03/31/2025	499,857		(223)			(223)		499,635	499,970		335	335
100167071	NEW BERLIN	WI		09/13/2024	08/05/2025	426,650		(9,677)			(9,677)		416,972	416,972			
100167075	COLUMBIA	MD		09/13/2024	05/05/2025	596,168		(22,492)			(22,492)		573,676	573,676			
100167081	CORONA DEL MAR	CA		09/13/2024	10/05/2025	1,668,796		(27,996)			(27,996)		1,640,800	1,640,800			
100167086	LONG BEACH	CA		09/13/2024	03/05/2025	1,152,615		(64,492)			(64,492)		1,088,123	1,088,123			
100167090	CHICAGO	IL		09/13/2024	10/05/2025	970,588		(13,126)			(13,126)		957,463	957,463			
100167099	KIRKLAND	WA		09/13/2024	01/05/2025	1,688,695		(31,948)			(31,948)		1,656,747	1,656,747			
100167100	SAN ANTONIO	TX		09/13/2024	02/05/2025	329,630		(22,603)			(22,603)		307,027	307,027			
100167101	CAPE CORAL	FL		09/13/2024	07/05/2025	551,056		(15,540)			(15,540)		535,516	535,884		368	368
100167102	NAPERVILLE	IL		09/13/2024	04/05/2025	1,038,725		(2,081)			(2,081)		1,036,644	1,036,644			
100167104	SAN ANTONIO	TX		09/13/2024	04/05/2025	362,611		(23,571)			(23,571)		339,040	339,040			
100167108	DETROIT	MI		09/13/2024	09/17/2025	88,548		(7,708)			(7,708)		80,840	80,840			
100167109	CHARLOTTE	NC		09/13/2024	11/08/2025	99,348		(7,549)			(7,549)		91,799	91,799			
100167116	ACWORTH	GA		09/13/2024	11/05/2025	230,949		(14,454)			(14,454)		216,495	216,495			
100167124	FORT WORTH	TX		09/13/2024	04/05/2025	234,850		(18,368)			(18,368)		216,482	216,482			
100167130	SAN RAFAEL	CA		09/13/2024	11/05/2025	1,140,296		(23,823)			(23,823)		1,116,473	1,116,473			
100167132	YAKIMA	WA		09/13/2024	02/05/2025	370,962		(6,175)			(6,175)		364,787	364,787			
100167146	BETHESDA	MD		09/13/2024	07/05/2025	1,155,278		(11,847)			(11,847)		1,143,431	1,143,431			
100167150	BUELLTON	CA		09/13/2024	11/05/2025	876,928		(908)			(908)		876,020	876,020			
100167155	CORONA DEL MAR	CA		09/13/2024	08/09/2025	600,189		(20,075)			(20,075)		580,114	580,114			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167161	GLENSIDE	PA		09/13/2024	08/09/2025	238,153		(6,831)			(6,831)		231,322	231,322			
100167418	SAN GABRIEL	CA		09/16/2024	11/03/2025	1,186,076		(35,620)			(35,620)		1,150,455	1,150,455			
100167424	SUNBURY	OH		09/16/2024	09/03/2025	686,273		(4,422)			(4,422)		681,851	681,851			
100167426	BAKERSFIELD	CA		09/16/2024	11/03/2025	752,165		(20,900)			(20,900)		731,265	731,265			
100167427	OAKLEY	CA		09/16/2024	09/03/2025	513,453		(16,197)			(16,197)		497,255	497,255			
100167441	SHAKER HEIGHTS	OH		09/16/2024	01/03/2025	769,558		12			12		769,569	748,883		(20,686)	(20,686)
100167446	CHICAGO	IL		09/16/2024	10/03/2025	644,349		(15,625)			(15,625)		628,723	628,723			
100167447	MOUNTAIN HOUSE	CA		09/16/2024	09/03/2025	786,205		(22,866)			(22,866)		763,339	763,339			
100167464	SAN RAMON	CA		09/16/2024	08/03/2025	800,211		(15,656)			(15,656)		784,555	784,555			
100167482	SNELLVILLE	GA		10/31/2024	10/09/2025	348,345		(12,171)			(12,171)		336,174	336,174			
100167489	LOS ANGELES	CA		10/31/2024	11/09/2025	630,299		(8,322)			(8,322)		621,977	621,977			
100167499	PETERSBURG	VA		10/31/2024	10/09/2025	113,881		(5,436)			(5,436)		108,445	108,445			
100167502	SCOTTS VALLEY	CA		10/31/2024	07/09/2025	1,771,386		(9,581)			(9,581)		1,761,805	1,761,805			
100167516	NORTH CHARLESTON	SC		10/31/2024	08/09/2025	220,354		(10,505)			(10,505)		209,849	209,849			
100167529	FAIRVIEW	TX		10/31/2024	04/09/2025	3,245,427		(132,927)			(132,927)		3,112,500	3,112,500			
100167569	MABLETON	GA		09/19/2024	05/16/2025	336,253		(9,041)			(9,041)		327,212	327,212			
100167599	TAMPA	FL		09/19/2024	11/04/2025	267,716		(7,718)			(7,718)		259,997	259,997			
100167602	DALLAS	TX		09/19/2024	05/16/2025	251,563		(8,421)			(8,421)		243,143	243,143			
100167605	MILLSBORO	DE		09/19/2024	09/16/2025	381,367		(9,865)			(9,865)		371,502	371,502			
100167611	TUSTIN	CA		09/19/2024	06/16/2025	401,983		(12,835)			(12,835)		389,148	389,148			
100167640	DAYTONA BEACH	FL		09/19/2024	11/04/2025	289,969		(8,288)			(8,288)		281,681	281,681			
100167657	FORNEY	TX		09/19/2024	01/16/2025	266,423		(8,058)			(8,058)		258,365	258,365			
100167661	MCKINNEY	TX		09/19/2024	09/16/2025	283,682		(9,661)			(9,661)		274,021	274,021			
100167671	PRINCETON	TX		09/19/2024	06/16/2025	258,675		(9,337)			(9,337)		249,338	249,338			
100167672	MABLETON	GA		09/19/2024	11/04/2025	282,958		(7,070)			(7,070)		275,889	275,889			
100167774	FRANKLIN	TN		09/19/2024	11/08/2025	1,135,223		(31,692)			(31,692)		1,103,531	1,103,531			
100167785	VALENCIA	CA		09/19/2024	06/24/2025	2,834,371		(65,216)			(65,216)		2,769,156	2,769,156			
100167815	SEATTLE	WA		09/19/2024	03/21/2025	464,482		(13,405)			(13,405)		451,077	451,077			
100167827	LITTLEROCK	CA		09/20/2024	08/05/2025	364,519		(23,878)			(23,878)		340,641	340,641			
100167846	CLEARWATER	FL		09/20/2024	04/05/2025	321,950		(5,950)			(5,950)		316,000	316,000			
100167848	FARIBAULT	MN		09/20/2024	03/31/2025	132,499		(53)			(53)		132,446	133,858		1,412	1,412
100167948	LARGO	FL		09/20/2024	10/05/2025	1,080,266		(24,551)			(24,551)		1,055,715	1,055,715			
100167972	CRETE	IL		09/20/2024	06/05/2025	610,357		(15,977)			(15,977)		594,381	594,381			
100167988	SAN JACINTO	CA		09/20/2024	09/05/2025	371,618		(22,114)			(22,114)		349,504	349,504			
100168012	BAKERSFIELD	CA		09/20/2024	05/05/2025	737,783		(28,874)			(28,874)		708,909	708,909			
100168022	EAST PALO ALTO	CA		09/20/2024	07/30/2025	572,984		(9,464)			(9,464)		563,520	563,520			
100168037	MARYSVILLE	WA		09/20/2024	11/07/2025	465,448		(1,960)			(1,960)		463,487	463,487			
100168042	WENDELL	NC		09/20/2024	09/07/2025	265,230		(8,216)			(8,216)		257,014	257,014			
100168049	WINTER GARDEN	FL		09/20/2024	07/30/2025	551,962		(16,256)			(16,256)		535,706	535,706			
100168075	REHOBOTH	MA		09/20/2024	07/30/2025	495,295		(9,084)			(9,084)		486,211	486,211			
100168076	VALRICO	FL		09/20/2024	04/07/2025	248,784		121			121		248,905	248,905			
100168079	EVERETT	WA		09/20/2024	11/07/2025	505,145		(17,099)			(17,099)		488,046	488,046			
100168105	CAMARILLO	CA		09/20/2024	07/30/2025	297,050		(4,168)			(4,168)		292,882	292,882			
100168117	JACKSONVILLE	FL		09/20/2024	08/07/2025	235,996		3,046			3,046		239,042	239,042			
100168132	PORT CHARLOTTE	FL		09/20/2024	07/30/2025	257,183		(2,815)			(2,815)		254,368	254,368			
100168133	ANNAPOLIS	MD		09/20/2024	07/30/2025	611,653		(14,476)			(14,476)		597,177	597,177			
100168137	SAINT GEORGE	UT		09/20/2024	07/30/2025	129,325		(834)			(834)		128,491	128,491			
100168138	TWIN PEAKS	CA		09/20/2024	07/30/2025	274,817		(5,712)			(5,712)		269,105	269,105			
100168147	CAPE CORAL	FL		09/20/2024	09/07/2025	275,271		(8,509)			(8,509)		266,762	266,762			
100168148	SECAUCUS	NJ		09/20/2024	07/30/2025	457,593		(2,705)			(2,705)		454,887	454,887			
100168152	FREMONT	CA		09/20/2024	10/07/2025	904,878		(22,465)			(22,465)		882,413	882,413			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168166	SOMERVILLE	MA		09/20/2024	07/30/2025	734,801		(21,242)			(21,242)		713,559	713,559			
100168174	IDAHO FALLS	ID		09/20/2024	07/30/2025	309,205		(8,830)			(8,830)		300,374	300,374			
100168177	LAWNDALE	CA		09/20/2024	10/07/2025	520,434		(7,076)			(7,076)		513,358	513,358			
100168181	SUN CITY CENTER	FL		09/20/2024	04/07/2025	229,584		1,761			1,761		231,344	219,606		(11,739)	(11,739)
100168185	WALNUT CREEK	CA		09/20/2024	07/30/2025	157,400		(5,057)			(5,057)		152,343	152,343			
100168188	DUPONT	WA		09/20/2024	05/07/2025	424,751		(10,065)			(10,065)		414,686	413,399		(1,287)	(1,287)
100168190	LOMITA	CA		09/20/2024	07/30/2025	635,685		(17,758)			(17,758)		617,927	617,927			
100168198	VAN NUYS	CA		09/20/2024	07/07/2025	672,390		(18,172)			(18,172)		654,218	654,218			
100168199	FOLSOM	CA		09/20/2024	07/30/2025	403,507		(11,035)			(11,035)		392,472	392,472			
100168207	ALLSTON	MA		09/20/2024	04/07/2025	464,738		(8,575)			(8,575)		456,163	456,163			
100168213	SAN MARCOS	CA		09/20/2024	07/30/2025	508,631		(9,803)			(9,803)		498,828	498,828			
100168254	REDONDO BEACH	CA		09/20/2024	07/30/2025	400,125		(1,451)			(1,451)		398,674	398,674			
100168282	SAN JOSE	CA		09/20/2024	07/30/2025	727,507		(15,086)			(15,086)		712,421	712,421			
100168291	MAPLETON	UT		09/20/2024	07/30/2025	768,826		(5,510)			(5,510)		763,315	763,315			
100168299	MOOSIC	PA		09/20/2024	08/07/2025	147,450		(1,904)			(1,904)		145,545	145,545			
100168304	WILMINGTON	DE		09/20/2024	11/07/2025	311,315		(3,638)			(3,638)		307,677	307,677			
100168306	WILMINGTON	NC		09/20/2024	07/30/2025	241,067		(8,451)			(8,451)		232,616	232,616			
100168309	KISSIMMEE	FL		09/20/2024	07/30/2025	406,084		(12,327)			(12,327)		393,756	393,756			
100168310	CLERMONT	FL		09/20/2024	07/30/2025	369,964		(7,082)			(7,082)		362,882	362,882			
100168319	COLUMBIA	SC		09/20/2024	08/07/2025	604,140		(13,785)			(13,785)		590,354	590,354			
100168325	MILPITAS	CA		09/20/2024	07/30/2025	1,082,044		(24,846)			(24,846)		1,057,198	1,057,198			
100168333	FALLS CHURCH	VA		09/20/2024	07/30/2025	772,788		(12,556)			(12,556)		760,232	760,232			
100168337	SACRAMENTO	CA		09/20/2024	07/30/2025	299,260		(8,384)			(8,384)		290,876	290,876			
100168340	PROVO	UT		09/20/2024	11/07/2025	206,214		(5,772)			(5,772)		200,442	200,442			
100168359	HOUSTON	TX		09/25/2024	05/17/2025	153,996		(1,229)			(1,229)		152,767	152,767			
100168369	CARROLLTON	TX		09/25/2024	08/17/2025	250,293		(9,321)			(9,321)		240,972	240,972			
100168390	LONGMEADOW	MA		09/25/2024	01/17/2025	263,225		(8,396)			(8,396)		254,829	254,829			
100168394	GRAND JUNCTION	CO		09/25/2024	11/17/2025	272,024		(10,292)			(10,292)		261,733	261,733			
100168436	GRAPEVINE	TX		09/25/2024	05/17/2025	300,947		(11,872)			(11,872)		289,075	289,075			
100168445	MCDONOUGH	GA		09/25/2024	02/28/2025	308,122		81			81		308,203	308,148		(55)	(55)
100168492	OAKLEY	CA		09/25/2024	03/17/2025	377,700		(11,087)			(11,087)		366,613	366,613			
100168502	PARK RIDGE	IL		09/25/2024	09/17/2025	400,730		(13,266)			(13,266)		387,464	387,464			
100168508	MELISSA	TX		09/25/2024	04/17/2025	414,718		(13,360)			(13,360)		401,358	401,358			
100168524	LAS VEGAS	NV		09/25/2024	11/17/2025	476,110		(12,178)			(12,178)		463,932	463,932			
100168525	MADERA	CA		09/25/2024	04/17/2025	453,825		(6,587)			(6,587)		447,238	447,238			
100168529	CORAOPOLIS	PA		09/25/2024	10/17/2025	479,634		(11,405)			(11,405)		468,229	468,229			
100168547	WICKENBURG	AZ		09/25/2024	09/17/2025	698,985		(19,973)			(19,973)		679,012	679,012			
100168555	JERSEY CITY	NJ		09/25/2024	11/17/2025	1,057,286		(20,468)			(20,468)		1,036,818	1,036,818			
100168563	ARNOLD	CA		09/25/2024	07/17/2025	279,896		(5,874)			(5,874)		274,021	274,021			
100168570	WESTFIELD	IN		09/25/2024	10/17/2025	248,798		(7,726)			(7,726)		241,072	241,072			
100168571	BILLINGS	MT		09/25/2024	04/17/2025	288,691		(12,238)			(12,238)		276,453	276,453			
100168576	HUDSON	WI		09/25/2024	02/17/2025	104,281		(2,719)			(2,719)		101,562	101,562			
100168583	CALABASH	NC		09/25/2024	08/17/2025	273,928		(7,362)			(7,362)		266,566	266,566			
100168585	HICKORY	NC		09/25/2024	06/17/2025	233,771		3,228			3,228		236,999	236,999			
100168603	TRUCKEE	CA		09/25/2024	09/17/2025	545,599		(8,159)			(8,159)		537,440	537,440			
100168606	SLIDELL	LA		09/25/2024	04/17/2025	435,399		(12,296)			(12,296)		423,103	423,103			
100168622	WILSON	NC		09/25/2024	06/09/2025	400,418		(20,492)			(20,492)		379,926	379,926			
100168648	SEDONA	AZ		09/25/2024	07/24/2025	1,339,153		(16,399)			(16,399)		1,322,755	1,322,755			
100168656	SAN FRANCISCO	CA		09/25/2024	10/17/2025	1,142,080		(43,677)			(43,677)		1,098,403	1,098,403			
100168682	RANCHO CASCADES	CA		09/25/2024	11/08/2025	916,581		(29,808)			(29,808)		886,774	886,774			
100168684	ALBERT LEA	MN		09/25/2024	11/08/2025	87,703		(8,030)			(8,030)		79,673	79,673			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168691	GRANADA HILLS AREA LO	CA		09/25/2024	11/08/2025	617,156		(29,149)			(29,149)		588,007	588,007			
100168696	TAMPA	FL		09/25/2024	07/24/2025	1,468,642		(71,140)			(71,140)		1,397,502	1,397,502			
100168713	AUSTIN	TX		09/25/2024	11/08/2025	530,480		(29,159)			(29,159)		501,321	501,321			
100168718	WARRINGTON	PA		09/25/2024	11/08/2025	313,683		(18,087)			(18,087)		295,597	295,597			
100168724	ENCINO	CA		09/26/2024	01/11/2025	2,011,405		(14,383)			(14,383)		1,997,022	1,997,022			
100168728	MALIBU	CA		09/26/2024	08/11/2025	3,076,450		(128,649)			(128,649)		2,947,801	2,947,801			
100168737	MISSION HILLS	CA		09/26/2024	10/31/2025	577,924		161	39,281		(39,120)		538,804	558,600		19,797	19,797
100168744	KIRKLAND	WA		09/26/2024	10/11/2025	1,367,744		(20,844)			(20,844)		1,346,899	1,346,899			
100168756	EL PASO	TX		09/26/2024	05/11/2025	205,624		(18,389)			(18,389)		187,235	187,235			
100168762	SAINT AUGUSTINE	FL		09/26/2024	10/11/2025	307,355		(7,978)			(7,978)		299,377	299,377			
100168783	BLOOMINGTON	IN		09/26/2024	11/11/2025	249,935		(6,475)			(6,475)		243,460	243,460			
100168797	DULUTH	MN		09/26/2024	08/11/2025	520,353		(542)			(542)		519,812	519,812			
100168802	PROSPER	TX		09/26/2024	09/11/2025	646,738		(31,179)			(31,179)		615,559	615,559			
100168810	THE COLONY	TX		09/26/2024	04/11/2025	818,089		(31,651)			(31,651)		786,438	786,438			
100168813	NASHVILLE	TN		09/26/2024	11/11/2025	462,084		(31,117)			(31,117)		430,966	430,966			
100168900	UNITED KINGDOM	GBR		09/26/2024	11/20/2025	136,321						9,768	146,090	142,377		(3,713)	(3,713)
100168904	UNITED KINGDOM	GBR		09/26/2024	10/20/2025	284,999						20,422	305,421	305,418		(4)	(4)
100168917	UNITED KINGDOM	GBR		09/26/2024	05/20/2025	95,045						6,811	101,856	101,670		(186)	(186)
100168957	HUISSEN	NLD		09/10/2024	09/22/2025	160,534						12,711	173,244	183,060		9,816	9,816
100168958	GENDT	NLD		09/26/2024	06/20/2025	141,062						11,169	152,232	156,955		4,724	4,724
100168959	HUISSEN	NLD		09/10/2024	04/22/2025	160,948						12,744	173,691	177,489		3,797	3,797
100168960	HUISSEN	NLD		09/10/2024	06/20/2025	159,291						12,612	171,903	177,243		5,340	5,340
100169038	NORTH PORT	FL		09/27/2024	01/18/2025	53,227		(1,510)			(1,510)		51,717	51,717			
100169042	VOLCANO	HI		09/27/2024	06/18/2025	264,551		(3,332)			(3,332)		261,220	261,220			
100169047	FORT WORTH	TX		09/27/2024	02/18/2025	318,884		(8,590)			(8,590)		310,294	310,294			
100169053	DENNISON	OH		09/27/2024	10/21/2025	271,998		(2,574)			(2,574)		269,424	269,424			
100169085	ELK GROVE	CA		09/27/2024	05/18/2025	566,449		(15,052)			(15,052)		551,397	551,397			
100169088	COLUMBUS	OH		09/27/2024	03/18/2025	153,970		(4,162)			(4,162)		149,807	149,807			
100169092	BLAIRSVILLE	GA		09/27/2024	08/18/2025	301,198		(3,585)			(3,585)		297,613	297,613			
100169096	WOODLAND	CA		09/27/2024	04/18/2025	458,154		(9,297)			(9,297)		448,857	448,857			
100169104	HARMONY	NC		09/27/2024	01/18/2025	315,593		(5,096)			(5,096)		310,497	310,497			
100169120	LOS ANGELES	CA		09/27/2024	08/18/2025	443,136		(4,342)			(4,342)		438,795	438,795			
100169126	OVERGAARD	AZ		09/27/2024	06/18/2025	398,921		(5,255)			(5,255)		393,666	393,666			
100169171	DURHAM	NC		09/27/2024	11/21/2025	343,667		(5,353)			(5,353)		338,314	338,314			
100169174	ALBUQUERQUE	NM		09/27/2024	10/21/2025	611,376		(12,892)			(12,892)		598,484	598,484			
100169187	PLAINFIELD	NJ		09/27/2024	11/09/2025	479,372		(11,651)			(11,651)		467,721	467,721			
100169188	PLAINFIELD	NJ		09/27/2024	07/09/2025	479,394		(11,673)			(11,673)		467,721	467,721			
100169251	HARRISBURG	PA		09/27/2024	10/09/2025	117,372		(5,575)			(5,575)		111,797	111,797			
100169271	CUMBERLAND CENTER	ME		09/27/2024	09/05/2025	413,643		(9,104)			(9,104)		404,539	404,539			
100169287	KNOXVILLE	TN		09/27/2024	06/05/2025	207,064		(13,332)			(13,332)		193,732	193,732			
100169288	DAVENPORT	FL		09/27/2024	07/31/2025	847,965		(782)			(782)		847,183	847,970		787	787
100169293	NEW ORLEANS	LA		09/27/2024	10/05/2025	1,964,218		4,900			4,900		1,969,117	1,969,117			
100169301	HOWELL	MI		09/27/2024	08/05/2025	144,943		(10,103)			(10,103)		134,840	134,840			
100169302	OBERLIN	OH		09/27/2024	03/31/2025	107,846		(67)			(67)		107,779	107,013		(766)	(766)
100169312	PROVIDENCE	RI		09/27/2024	01/05/2025	276,585		(11,943)			(11,943)		264,642	264,642			
100169316	FORNEY	TX		09/27/2024	08/05/2025	206,254		(7,808)			(7,808)		198,447	198,447			
100169324	SANTA MONICA	CA		09/27/2024	05/05/2025	1,204,487		(16,130)			(16,130)		1,188,357	1,188,357			
100169339	GASTONIA	NC		09/27/2024	07/05/2025	156,659		(13,027)			(13,027)		143,632	143,632			
100169344	LAKEVILLE	PA		09/27/2024	03/31/2025	237,520		(90)			(90)		237,430	243,676		6,246	6,246
100169346	BLACKSTONE	MA		09/27/2024	11/05/2025	328,092		(18,499)			(18,499)		309,593	309,593			
100169356	VISTA	CA		09/27/2024	05/05/2025	1,181,054		(22,656)			(22,656)		1,158,398	1,158,398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169386	WEST HOLLYWOOD	CA		09/27/2024	11/05/2025	1,714,366		(65,541)			(65,541)		1,648,825	1,648,825			
100169389	CHICAGO	IL		09/27/2024	05/31/2025	112,393		(72)			(72)		112,321	102,747		(9,574)	(9,574)
100169398	ESCONDIDO	CA		09/30/2024	11/07/2025	496,132		(8,470)			(8,470)		487,662	487,662			
100169408	MONROE	WA		09/30/2024	04/07/2025	379,936		(8,207)			(8,207)		371,729	370,335		(1,394)	(1,394)
100169413	KENAI	AK		09/30/2024	05/07/2025	371,664		(9,978)			(9,978)		361,686	361,686			
100169418	KETCHUM	ID		09/30/2024	08/07/2025	532,766		(9,192)			(9,192)		523,574	523,574			
100169444	OXFORD	MA		09/30/2024	05/07/2025	410,543		(13,830)			(13,830)		396,713	396,713			
100169445	ROHNERT PARK	CA		09/30/2024	07/07/2025	449,136		(8,455)			(8,455)		440,681	440,681			
100169448	CHATSWORTH	CA		09/30/2024	11/07/2025	737,428		(14,768)			(14,768)		722,660	722,660			
100169450	HOBOKEN	NJ		09/30/2024	07/30/2025	368,791		(4,969)			(4,969)		363,822	363,822			
100169492	BOISE	ID		09/30/2024	11/07/2025	303,837		(6,354)			(6,354)		297,483	297,483			
100169500	MONTEREY	CA		09/30/2024	11/07/2025	318,322		(5,573)			(5,573)		312,750	312,750			
100169509	BALDWIN	WI		09/30/2024	07/07/2025	278,953		(7,275)			(7,275)		271,678	271,678			
100169528	SACRAMENTO	CA		09/30/2024	11/07/2025	789,498		(21,922)			(21,922)		767,576	767,576			
100169546	BLOOMFIELD	KY		09/30/2024	11/07/2025	303,117		(3,798)			(3,798)		299,319	299,319			
100169555	SAN LUIS OBISPO	CA		09/30/2024	02/07/2025	477,545		(6,105)			(6,105)		471,441	471,441			
100169558	GLEN HAVEN	CO		09/30/2024	07/07/2025	379,897		(9,836)			(9,836)		370,061	370,061			
100169560	NAPERVILLE	IL		09/30/2024	07/07/2025	368,283		2,518			2,518		370,800	370,800			
100169565	WEST PALM BEACH	FL		09/30/2024	07/07/2025	110,001		(2,179)			(2,179)		107,822	107,822			
100169573	STONEHAM	MA		09/30/2024	05/07/2025	311,501		(6,162)			(6,162)		305,339	298,772		(6,567)	(6,567)
100169603	SAN FRANCISCO	CA		09/30/2024	11/07/2025	989,290		(30,291)			(30,291)		958,999	958,999			
100169617	NORTH HOLLYWOOD	CA		09/30/2024	01/07/2025	653,106		(14,373)			(14,373)		638,733	638,733			
100169621	LAWRENCEVILLE	GA		09/30/2024	01/31/2025	268,276		(72)			(72)		268,204	268,306		102	102
100169635	ELK GROVE	CA		09/30/2024	05/07/2025	443,981		(6,874)			(6,874)		437,107	437,107			
100169642	ROSEMEAD	CA		09/30/2024	04/07/2025	538,886		(7,581)			(7,581)		531,305	531,305			
100169662	BELLEVUE	NE		09/30/2024	11/07/2025	218,297		(5,079)			(5,079)		213,218	213,218			
100169673	SAN JOSE	CA		09/30/2024	05/07/2025	1,159,899		(12,681)			(12,681)		1,147,219	1,147,219			
100169686	STOCKTON	CA		09/30/2024	01/31/2025	362,062		(99)			(99)		361,963	362,111		148	148
100169696	JACKSONVILLE	FL		09/30/2024	01/31/2025	252,234		(69)			(69)		252,166	252,457		291	291
100169698	HACIENDA HEIGHTS	CA		09/30/2024	02/07/2025	779,064		(14,278)			(14,278)		764,786	764,786			
100169700	CATHEDRAL CITY	CA		09/30/2024	01/07/2025	325,612		(9,283)			(9,283)		316,329	316,329			
100169701	PHOENIX	AZ		09/30/2024	01/07/2025	239,675		(7,897)			(7,897)		231,778	231,778			
100169704	SALT LAKE CITY	UT		09/30/2024	01/31/2025	662,657		(167)			(167)		662,490	663,205		715	715
100169708	NORTH HIGHLANDS	CA		09/30/2024	11/07/2025	382,766		(8,684)			(8,684)		374,082	374,082			
100169713	DAYTONA BEACH	FL		09/30/2024	01/31/2025	353,552		(73)			(73)		353,480	352,969		(511)	(511)
100169722	HOBE SOUND	FL		09/30/2024	01/31/2025	295,303		(90)			(90)		295,212	295,573		360	360
100169725	DAVIS	CA		09/30/2024	05/07/2025	646,201		(10,066)			(10,066)		636,134	636,134			
100169729	ATLANTA	GA		09/30/2024	01/31/2025	277,430		(77)			(77)		277,353	277,693		340	340
100169731	ROSEVILLE	CA		09/30/2024	04/07/2025	436,952		(6,670)			(6,670)		430,282	430,282			
100169735	PERRIS	CA		09/30/2024	11/07/2025	432,871		(13,887)			(13,887)		418,985	418,985			
100169741	CHARLOTTE	NC		09/30/2024	01/31/2025	363,648		(88)			(88)		363,560	363,669		109	109
100169748	OCALA	FL		09/30/2024	01/31/2025	217,463		(66)			(66)		217,396	217,661		265	265
100169763	CAPE CORAL	FL		09/30/2024	01/31/2025	507,549		(147)			(147)		507,402	507,947		546	546
100169765	GARFIELD	NJ		09/30/2024	05/07/2025	429,951		(14,013)			(14,013)		415,937	415,937			
100169783	WEST CHESTER	PA		09/30/2024	01/07/2025	447,526		(8,183)			(8,183)		439,343	439,343			
100169784	HAYWARD	CA		09/30/2024	01/31/2025	718,868		(164)			(164)		718,704	719,453		750	750
100169797	DUBLIN	CA		09/30/2024	04/07/2025	787,054		(9,839)			(9,839)		777,216	776,057		(1,158)	(1,158)
100169803	SUGAR LAND	TX		09/30/2024	05/07/2025	441,721		(13,346)			(13,346)		428,375	428,375			
100169815	GAINESVILLE	GA		09/30/2024	01/31/2025	247,134		(65)			(65)		247,069	247,363		294	294
100169848	BURKEVILLE	TX		09/30/2024	08/17/2025	437,912		(14,787)			(14,787)		423,125	423,125			
100169857	BLOOMINGTON	IN		09/30/2024	01/17/2025	256,483		(7,926)			(7,926)		248,557	248,557			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169875	COMPTON	CA		11/08/2024	11/09/2025	420,990		(13,990)			(13,990)		407,000	407,000			
100169876	BOCA RATON	FL		11/08/2024	05/09/2025	1,544,799		(50,266)			(50,266)		1,494,533	1,494,533			
100169925	OKLAHOMA CITY	OK		11/08/2024	02/09/2025	117,808		(5,592)			(5,592)		112,217	112,217			
100169933	MCKINNEY	TX		11/08/2024	07/09/2025	516,401		(11,352)			(11,352)		505,049	505,049			
100169948	ROCKLEDGE	FL		11/08/2024	11/09/2025	230,961		(10,961)			(10,961)		220,000	220,000			
100169980	HOUSTON	TX		11/08/2024	07/09/2025	1,130,243		(17,743)			(17,743)		1,112,500	1,112,500			
100169985	RICHMOND	CA		11/08/2024	06/09/2025	552,953		(4,449)			(4,449)		548,504	548,504			
100169997	SAN RAMON	CA		11/08/2024	11/09/2025	1,595,284		(55,284)			(55,284)		1,540,000	1,540,000			
100170005	PFLUGERVILLE	TX		11/08/2024	11/09/2025	469,113		(9,530)			(9,530)		459,583	459,583			
100170006	WINTER PARK	CO		11/08/2024	07/09/2025	2,576,958		(76,958)			(76,958)		2,500,000	2,500,000			
100170082	DURHAM	NC		10/08/2024	08/17/2025	249,519		(6,362)			(6,362)		243,158	243,158			
100170091	FRANKLIN	TN		10/08/2024	06/17/2025	565,550		(16,432)			(16,432)		549,118	549,118			
100170104	LAWRENCEVILLE	GA		10/08/2024	05/17/2025	307,933		(5,032)			(5,032)		302,902	302,902			
100170116	SOUTH PLAINFIELD	NJ		10/08/2024	07/17/2025	300,929		(8,898)			(8,898)		292,031	292,031			
100170160	ENGLEWOOD	FL		10/08/2024	02/28/2025	325,126		105			105		325,231	324,831		(399)	(399)
100170171	ROSEVILLE	CA		10/08/2024	06/17/2025	433,456		(14,137)			(14,137)		419,319	419,319			
100170172	PORT HURON	MI		10/08/2024	06/17/2025	149,030		(2,513)			(2,513)		146,518	146,518			
100170173	CHATTAHOOCHEE HILLS	GA		10/08/2024	06/17/2025	698,746		(21,581)			(21,581)		677,165	677,165			
100170219	HASLET	TX		10/08/2024	05/17/2025	56,374		(1,412)			(1,412)		54,963	54,963			
100170220	OKLAHOMA CITY	OK		10/08/2024	10/17/2025	381,853		(8,547)			(8,547)		373,306	373,306			
100170234	LAS VEGAS	NV		10/08/2024	11/17/2025	391,783		(16,671)			(16,671)		375,112	375,112			
100170247	MT LEBANON	PA		10/08/2024	03/17/2025	626,226		(15,468)			(15,468)		610,757	610,757			
100170260	GILFORD	NH		10/08/2024	07/17/2025	278,137		(9,899)			(9,899)		268,238	268,238			
100170265	FT LAUDERDALE	FL		10/08/2024	10/17/2025	689,485		(18,684)			(18,684)		670,801	670,801			
100170271	MCDONOUGH	GA		10/08/2024	11/17/2025	369,324		(13,505)			(13,505)		355,819	355,712		(106)	(106)
100170285	ROLESVILLE	NC		10/08/2024	11/17/2025	337,313		(9,353)			(9,353)		327,960	327,960			
100170287	SHAVER LAKE	CA		10/08/2024	06/17/2025	493,359		(14,074)			(14,074)		479,284	479,284			
100170288	APEX	NC		10/08/2024	04/17/2025	327,467		(10,659)			(10,659)		316,808	316,808			
100170305	LAKE OZARK	MO		10/08/2024	06/30/2025	256,006		(83)			(83)		255,923	255,827		(96)	(96)
100170309	OAK ISLAND	NC		10/08/2024	09/17/2025	438,588		(11,210)			(11,210)		427,378	427,378			
100170312	ROANOKE	TX		10/08/2024	11/17/2025	291,662		(8,185)			(8,185)		283,477	283,333		(144)	(144)
100170325	LATHROP	CA		10/08/2024	10/17/2025	605,614		(23,603)			(23,603)		582,011	582,011			
100170329	GALLATIN	TN		10/08/2024	05/17/2025	253,957		(10,618)			(10,618)		243,339	243,339			
100170332	HIGH POINT	NC		10/08/2024	04/17/2025	236,479		(10,449)			(10,449)		226,030	226,030			
100170336	CHINO	CA		10/08/2024	11/17/2025	539,619		(12,209)			(12,209)		527,410	527,410			
100170354	AUSTIN	TX		10/08/2024	03/17/2025	377,299		(12,533)			(12,533)		364,766	364,766			
100170355	INVERNESS	FL		10/08/2024	07/17/2025	340,273		(8,001)			(8,001)		332,272	332,272			
100170398	EXETER	CA		10/09/2024	10/05/2025	206,749		(6,886)			(6,886)		199,862	199,862			
100170400	ALHAMBRA	CA		10/09/2024	11/05/2025	691,830		(17,356)			(17,356)		674,473	674,473			
100170401	CHARLOTTE	NC		10/09/2024	05/05/2025	121,086		(6,421)			(6,421)		114,665	114,665			
100170446	FITCHBURG	MA		10/09/2024	05/05/2025	164,215		(4,328)			(4,328)		159,887	159,887			
100170462	SAINT GEORGE	UT		10/09/2024	07/05/2025	1,557,751		(58,619)			(58,619)		1,499,132	1,499,132			
100170464	COLUMBUS	OH		10/09/2024	11/05/2025	338,946		(3,214)			(3,214)		335,731	335,731			
100170471	CLEVELAND	OH		10/09/2024	03/31/2025	260,335		(132)			(132)		260,204	258,046		(2,158)	(2,158)
100170492	BERKELEY	CA		10/09/2024	11/05/2025	310,716		(10,962)			(10,962)		299,754	299,754			
100170493	JACKSONVILLE	FL		10/09/2024	10/05/2025	129,897		(2,317)			(2,317)		127,580	127,580			
100170896	SALINAS	CA		10/11/2024	11/11/2025	491,309		(2,354)			(2,354)		488,956	488,956			
100171114	SURPRISE	AZ		11/22/2024	06/09/2025	428,543		(10,043)			(10,043)		418,500	418,500			
100171116	GOODYEAR	AZ		11/22/2024	03/09/2025	473,677		(7,423)			(7,423)		466,254	466,254			
100171134	NAPLES	FL		11/22/2024	06/09/2025	251,545		(1,545)			(1,545)		250,000	250,000			
100171174	FORT MILL	SC		11/22/2024	08/09/2025	1,148,291		(28,291)			(28,291)		1,120,000	1,120,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171200	PACIFICA	CA		10/16/2024	07/11/2025	1,064,970		(42,001)			(42,001)		1,022,969	1,022,969			
100171202	MONTEREY	CA		10/16/2024	07/11/2025	1,141,239		(34,125)			(34,125)		1,107,114	1,107,114			
100171203	DENVILLE	NJ		10/16/2024	04/11/2025	626,271		(26,717)			(26,717)		599,555	599,555			
100171220	SCOTTSDALE	AZ		10/16/2024	09/11/2025	1,106,602		(52,498)			(52,498)		1,054,104	1,054,104			
100171225	OKLAHOMA CITY	OK		10/16/2024	07/11/2025	406,293		(19,286)			(19,286)		387,008	387,008			
100171234	CORONA	CA		10/16/2024	05/05/2025	661,500		(14,527)			(14,527)		646,973	646,973			
100171244	LOS ANGELES	CA		10/16/2024	10/05/2025	893,249		(19,585)			(19,585)		873,664	873,664			
100171245	CARLSBAD	CA		10/16/2024	07/05/2025	1,711,451		(72,297)			(72,297)		1,639,155	1,639,155			
100171260	TOLEDO	OH		10/16/2024	11/05/2025	144,985		(12,142)			(12,142)		132,842	132,842			
100171263	SANTA ANA	CA		10/16/2024	05/05/2025	909,892		(31,107)			(31,107)		878,785	878,785			
100171267	CHICAGO	IL		10/16/2024	11/05/2025	317,275		(9,769)			(9,769)		307,506	307,506			
100171268	SAN DIEGO	CA		10/16/2024	02/05/2025	14,964		(563)			(563)		14,401	14,401			
100171280	LOS ANGELES	CA		10/16/2024	07/05/2025	2,455,162		(109,404)			(109,404)		2,345,758	2,345,758			
100171288	EDWARDS	CO		10/16/2024	11/05/2025	875,233		(25,947)			(25,947)		849,286	849,286			
100171296	CARLSBAD	CA		10/16/2024	05/05/2025	1,467,023		(68,770)			(68,770)		1,398,254	1,398,254			
100171308	LA CRESCENTA	CA		10/16/2024	11/05/2025	1,263,332		(44,261)			(44,261)		1,219,072	1,219,072			
100171310	COLUMBUS	OH		10/16/2024	10/05/2025	312,050		(13,759)			(13,759)		298,291	298,291			
100171319	SAN DIEGO	CA		10/16/2024	06/05/2025	967,856		(13,245)			(13,245)		954,612	954,612			
100171332	DADEVILLE	AL		10/16/2024	11/05/2025	363,015		(11,594)			(11,594)		351,422	351,422			
100171363	PHOENIX	AZ		10/16/2024	03/17/2025	37,280		(1,280)			(1,280)		36,000	35,808		(192)	(192)
100171376	UNION	MO		10/16/2024	07/17/2025	193,399		(7,915)			(7,915)		185,485	185,485			
100171377	NORMAN	OK		10/16/2024	09/17/2025	204,405		(2,144)			(2,144)		202,260	202,260			
100171419	GOODYEAR	AZ		10/16/2024	11/17/2025	603,638		(19,062)			(19,062)		584,577	584,577			
100171420	HONOLULU	HI		10/16/2024	10/17/2025	265,657		(7,332)			(7,332)		258,324	258,245		(80)	(80)
100171424	CHESAPEAKE	VA		10/16/2024	02/28/2025	256,318		59			59		256,377	256,154		(223)	(223)
100171442	LAKE HAVASU CITY	AZ		10/16/2024	11/17/2025	296,698		(9,706)			(9,706)		286,992	286,992			
100171445	PAYSON	AZ		10/16/2024	11/17/2025	429,656		(13,965)			(13,965)		415,691	415,691			
100171451	RICHMOND	VA		10/16/2024	10/17/2025	293,904		(9,138)			(9,138)		284,766	284,766			
100171463	TEMPE	AZ		10/16/2024	10/17/2025	500,012		(12,721)			(12,721)		487,291	487,291			
100171473	MINERAL BLUFF	GA		10/16/2024	04/17/2025	527,229		(10,644)			(10,644)		516,584	516,584			
100171492	PINE	AZ		10/16/2024	09/17/2025	472,015		(11,523)			(11,523)		460,492	460,492			
100171497	VERDI	NV		10/16/2024	09/17/2025	767,077		(24,157)			(24,157)		742,920	742,920			
100171503	FORT WAYNE	IN		10/16/2024	05/17/2025	295,452		(9,630)			(9,630)		285,822	285,822			
100171510	DAUPHIN ISL	AL		10/16/2024	11/17/2025	518,013		(17,281)			(17,281)		500,732	500,732			
100171511	JEFFERSON	CO		10/16/2024	09/17/2025	270,197		(4,442)			(4,442)		265,755	265,755			
100171573	LAS VEGAS	NV		10/16/2024	06/17/2025	403,449		(7,475)			(7,475)		395,974	395,974			
100171581	FISHERS	IN		10/16/2024	08/17/2025	278,297		(10,649)			(10,649)		267,648	267,648			
100171584	SAN DIEGO	CA		10/16/2024	11/17/2025	787,148		(25,742)			(25,742)		761,407	761,407			
100171614	GOLD CANYON	AZ		10/16/2024	10/17/2025	378,205		(11,313)			(11,313)		366,892	366,462		(429)	(429)
100171622	TUCSON	AZ		10/16/2024	11/17/2025	323,457		(11,174)			(11,174)		312,283	312,283			
100171638	CASCADE	ID		10/16/2024	01/17/2025	319,770		(10,162)			(10,162)		309,608	309,608			
100171653	HOLLADAY	UT		10/16/2024	03/17/2025	559,232		(12,842)			(12,842)		546,390	546,390			
100171664	MESA	AZ		10/16/2024	03/17/2025	239,110		(7,021)			(7,021)		232,089	232,089			
100171674	SACRAMENTO	CA		10/16/2024	05/17/2025	892,961		(24,289)			(24,289)		868,672	868,672			
100171708	FARMERSVILLE	TX		10/17/2024	03/16/2025	247,629		(9,259)			(9,259)		238,370	238,370			
100171739	FALLING WATERS	WV		10/17/2024	07/16/2025	209,580		(7,302)			(7,302)		202,278	202,278			
100171749	MANKATO	MN		10/17/2024	10/16/2025	375,892		(6,692)			(6,692)		369,199	369,199			
100171752	CARMICHAEL	CA		10/17/2024	11/04/2025	376,126		(12,397)			(12,397)		363,730	363,730			
100171754	NEENAH	WI		10/17/2024	11/04/2025	269,080		(5,351)			(5,351)		263,729	263,729			
100171755	PAW PAW	MI		10/17/2024	10/16/2025	278,050		(2,461)			(2,461)		275,589	275,589			
100171764	FULLERTON	CA		10/17/2024	05/16/2025	560,898		(11,159)			(11,159)		549,739	549,739			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171776	OCEANO	CA		10/17/2024	11/04/2025	258,926		(9,107)			(9,107)		249,819	249,819			
100171777	BIG BEAR CITY	CA		10/17/2024	06/16/2025	154,582		(4,981)			(4,981)		149,601	149,601			
100171779	MENIFEE	CA		10/17/2024	11/04/2025	497,045		(3,851)			(3,851)		493,195	493,195			
100171783	RIO RANCHO	NM		10/17/2024	05/16/2025	162,039		(2,388)			(2,388)		159,651	159,651			
100171784	WINSTON SALEM	NC		10/17/2024	11/04/2025	173,966		(1,716)			(1,716)		172,250	172,250			
100171788	FORNEY	TX		10/17/2024	11/04/2025	257,048		(4,550)			(4,550)		252,498	252,498			
100171795	MCKINNEY	TX		10/17/2024	11/04/2025	333,357		(13,691)			(13,691)		319,666	319,666			
100171807	DURHAM	NC		10/17/2024	10/21/2025	275,340		(10,379)			(10,379)		264,962	264,962			
100171808	COLORADO SPRINGS	CO		10/17/2024	08/18/2025	304,564		(12,704)			(12,704)		291,859	291,859			
100171816	GALVESTON	TX		10/17/2024	10/21/2025	292,000		(11,216)			(11,216)		280,784	280,784			
100171820	ENCINITAS	CA		10/17/2024	05/18/2025	567,279		(18,480)			(18,480)		548,798	548,798			
100171826	HOUSTON	TX		10/17/2024	11/21/2025	334,139		(12,109)			(12,109)		322,030	322,030			
100171841	THORNTON	CO		10/17/2024	08/18/2025	426,055		(14,060)			(14,060)		411,996	411,996			
100171842	SHELTON	WA		10/17/2024	09/18/2025	480,871		(12,894)			(12,894)		467,977	467,977			
100171886	URBANNA	VA		10/17/2024	09/18/2025	229,620		(7,986)			(7,986)		221,634	221,634			
100171902	GRETNA	LA		10/17/2024	08/18/2025	254,660		(10,054)			(10,054)		244,606	244,606			
100171909	SPARKS	NV		10/17/2024	10/21/2025	510,830		(12,882)			(12,882)		497,947	497,947			
100171914	SAN DIEGO	CA		10/17/2024	07/18/2025	810,514		(25,214)			(25,214)		785,300	785,300			
100171920	LOGAN	OH		10/17/2024	05/18/2025	748,742		(5,971)			(5,971)		742,771	742,771			
100171933	GOLDEN	CO		10/17/2024	04/18/2025	1,173,880		(13,443)			(13,443)		1,160,437	1,160,437			
100171944	AUSTIN	TX		10/17/2024	08/31/2025	334,752		(219)			(219)		334,533	334,464		(69)	(69)
100171949	SAN JOSE	CA		10/17/2024	05/18/2025	897,897		(20,808)			(20,808)		877,088	877,088			
100171952	KANSAS CITY	MO		10/17/2024	04/18/2025	287,232		(6,231)			(6,231)		281,000	281,000			
100172129	HEMET	CA		10/17/2024	11/05/2025	315,856		(10,094)			(10,094)		305,761	305,761			
100172144	PHILADELPHIA	PA		10/17/2024	11/05/2025	119,164		(5,665)			(5,665)		113,499	113,499			
100172199	AZUSA	CA		10/17/2024	11/05/2025	312,390		(11,517)			(11,517)		300,874	300,874			
100172218	OSSIPEE	NH		10/17/2024	05/05/2025	433,285		(20,555)			(20,555)		412,730	412,730			
100172235	PASSAIC	NJ		10/21/2024	06/18/2025	325,152		(7,023)			(7,023)		318,129	318,129			
100172315	JURUPA VALLEY	CA		10/21/2024	07/18/2025	595,381		(16,314)			(16,314)		579,067	579,067			
100172338	EL CAJON	CA		10/23/2024	05/17/2025	414,214		(5,167)			(5,167)		409,047	409,047			
100172347	EL CAJON	CA		10/23/2024	05/17/2025	481,125		(9,484)			(9,484)		471,641	471,641			
100172362	TORRANCE	CA		10/23/2024	11/17/2025	1,072,816		(28,664)			(28,664)		1,044,152	1,044,152			
100172418	PALM BEACH GARDENS	FL		10/23/2024	11/17/2025	502,194		(11,732)			(11,732)		490,462	490,462			
100172449	DAPHNE	AL		10/23/2024	01/17/2025	258,854		(3,735)			(3,735)		255,120	255,120			
100172458	CHARLOTTE	NC		10/23/2024	10/17/2025	307,357		(10,533)			(10,533)		296,824	296,824			
100172503	HOUSTON	TX		10/23/2024	03/17/2025	608,110		(12,915)			(12,915)		595,195	595,195			
100172504	ROSEVILLE	CA		10/23/2024	05/17/2025	405,424		(10,556)			(10,556)		394,868	394,868			
100172524	MORGAN HILL	CA		10/23/2024	08/17/2025	890,777		(21,492)			(21,492)		869,285	869,285			
100172527	MANTECA	CA		10/23/2024	06/17/2025	442,813		(13,746)			(13,746)		429,067	429,067			
100172531	AUSTIN	TX		10/23/2024	02/17/2025	384,412		(10,487)			(10,487)		373,925	373,925			
100172533	SALT LAKE CITY	UT		10/23/2024	11/17/2025	539,406		(16,185)			(16,185)		523,221	523,221			
100172546	FOLSOM	PA		10/23/2024	08/17/2025	246,201		(10,114)			(10,114)		236,087	236,087			
100172549	GARFIELD	AR		10/23/2024	10/17/2025	254,989		(9,957)			(9,957)		245,032	245,032			
100172562	THE VILLAGES	FL		10/23/2024	09/17/2025	516,179		(18,382)			(18,382)		497,797	497,797			
100172573	SEATTLE	WA		10/23/2024	08/17/2025	534,906		(11,303)			(11,303)		523,603	523,603			
100172578	SALT LAKE CITY	UT		10/23/2024	09/17/2025	596,989		(8,785)			(8,785)		588,205	588,205			
100172583	DICKSON	TN		10/23/2024	10/17/2025	445,399		(11,116)			(11,116)		434,283	434,283			
100172610	BELLEVILLE	NJ		10/23/2024	05/17/2025	409,036		(10,355)			(10,355)		398,681	398,681			
100172617	WOODLAND HILLS	CA		10/24/2024	08/09/2025	1,563,061		(29,420)			(29,420)		1,533,641	1,533,641			
100172627	DETROIT	MI		10/24/2024	03/31/2025	585,857		(180)			(180)		585,677	590,772		5,095	5,095
100172629	SAN FRANCISCO	CA		10/24/2024	11/09/2025	2,289,492		(26,922)			(26,922)		2,262,570	2,262,570			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172634	WELLINGTON	FL		10/24/2024	10/09/2025	578,161		(19,739)			(19,739)		558,422	558,422			
100172659	NORTH HILLS	CA		11/21/2024	10/09/2025	611,841		(26,841)			(26,841)		585,000	585,000			
100172664	MILWAUKEE	WI		11/21/2024	10/09/2025	104,405		(4,405)			(4,405)		100,000	100,000			
100172684	CORRALES	NM		11/21/2024	09/09/2025	424,002		(14,002)			(14,002)		410,000	410,000			
100172692	FORT WASHINGTON	MD		11/21/2024	08/09/2025	472,113		(13,113)			(13,113)		459,000	459,000			
100172720	HUNTINGTON BEACH	CA		11/21/2024	06/09/2025	1,774,326		(84,326)			(84,326)		1,690,000	1,690,000			
100172733	CHARLESTON	SC		11/21/2024	04/09/2025	1,571,813		(40,813)			(40,813)		1,531,000	1,531,000			
100172757	PHOENIX	AZ		12/06/2024	07/09/2025	575,831		(26,209)			(26,209)		549,622	549,622			
100172768	HOUSTON	TX		12/06/2024	06/09/2025	162,661		(6,861)			(6,861)		155,800	155,800			
100172779	LAS VEGAS	NV		12/06/2024	09/09/2025	536,372		(18,904)			(18,904)		517,468	517,468			
100172793	MONROE TOWNSHIP	NJ		12/06/2024	07/09/2025	173,874		(5,874)			(5,874)		168,000	168,000			
100172857	BAKERSFIELD	CA		10/25/2024	10/05/2025	217,420		(3,995)			(3,995)		213,425	213,425			
100172867	ONTARIO	CA		10/25/2024	02/05/2025	382,285		(13,503)			(13,503)		368,782	368,782			
100172886	WEST BLOOMFIELD	MI		10/25/2024	07/05/2025	237,119		(7,327)			(7,327)		229,792	229,792			
100172890	LOS ANGELES (WILMINGTON AREA)	CA		10/25/2024	02/05/2025	273,528		(3,528)			(3,528)		270,000	270,000			
100172891	TEMPE	AZ		10/25/2024	03/31/2025	477,280		(92)			(92)		477,188	489,301		12,113	12,113
100172924	OKLAHOMA CITY	OK		10/25/2024	03/05/2025	208,298		(4,358)			(4,358)		203,940	203,940			
100172932	PORT SAINT LUCIE	FL		10/25/2024	11/05/2025	353,421		(653)			(653)		352,768	352,768			
100172966	INDIO	CA		10/25/2024	08/05/2025	274,074		(9,313)			(9,313)		264,760	264,760			
100172973	MARGATE	FL		10/25/2024	06/05/2025	408,712		(24,957)			(24,957)		383,755	383,755			
100172984	VICTORVILLE	CA		10/25/2024	12/31/2025	287,373		(177)			(177)		287,196	266,906		(20,290)	(20,290)
100173011	WEST HOLLYWOOD	CA		10/25/2024	06/24/2025	1,033,376		(34,156)			(34,156)		999,220	999,220			
100173013	LOS ANGELES (NORTH HOL	CA		10/25/2024	11/08/2025	922,895		(23,469)			(23,469)		899,426	899,426			
100173030	MONMOUTH	OR		10/25/2024	11/08/2025	389,085		(15,585)			(15,585)		373,500	373,500			
100173031	BOYNE CITY	MI		10/25/2024	05/24/2025	2,677,050		(177,050)			(177,050)		2,500,000	2,500,000			
100173033	SIMI VALLEY	CA		10/25/2024	01/31/2025	1,336,604		(39,239)			(39,239)		1,297,365	1,297,365			
100173035	WILMINGTON	DE		10/25/2024	10/31/2025	274,827		(58)	68,169		(68,228)		206,599	241,215		34,616	34,616
100173045	OCEANSIDE	CA		10/25/2024	09/17/2025	2,786,251		(87,751)			(87,751)		2,698,500	2,698,500			
100173046	CARSON	CA		10/25/2024	03/21/2025	604,956		(31,079)			(31,079)		573,877	573,877			
100173062	TWIN FALLS	ID		10/25/2024	08/24/2025	437,009		(18,214)			(18,214)		418,795	418,795			
100173063	HENDERSON	NV		10/25/2024	03/21/2025	2,270,614		(81,815)			(81,815)		2,188,799	2,188,799			
100173067	BATH	NH		10/25/2024	01/31/2025	232,261		(13,548)			(13,548)		218,712	218,712			
100173073	HENDERSON	NV		10/25/2024	07/24/2025	2,063,709		(65,390)			(65,390)		1,998,318	1,998,318			
100173079	SPOKANE VALLEY	WA		10/25/2024	11/08/2025	151,141		(1,141)			(1,141)		150,000	150,000			
100173105	TALLAHASSEE	FL		10/30/2024	09/17/2025	164,067		(3,110)			(3,110)		160,957	160,957			
100173112	MANCHESTER	NH		10/30/2024	11/17/2025	617,373		(17,887)			(17,887)		599,485	599,485			
100173118	HIGHLANDS RANCH	CO		10/30/2024	11/17/2025	404,460		(10,284)			(10,284)		394,176	394,176			
100173126	RIO GRANDE	NJ		10/30/2024	05/17/2025	363,449		(7,491)			(7,491)		355,958	355,958			
100173128	SAN DIEGO	CA		10/30/2024	11/17/2025	881,369		(9,140)			(9,140)		872,230	872,230			
100173152	KENNESAW	GA		10/30/2024	06/17/2025	242,181		(9,681)			(9,681)		232,500	232,500			
100173178	LONG BEACH	CA		10/30/2024	09/17/2025	541,597		(17,803)			(17,803)		523,794	523,794			
100173179	MUNDS PARK	AZ		10/30/2024	08/17/2025	258,127		(8,343)			(8,343)		249,784	249,784			
100173231	RENO	NV		10/30/2024	08/17/2025	349,639		(2,249)			(2,249)		347,390	347,390			
100173245	RICHLANDS	NC		10/30/2024	11/17/2025	257,165		(10,798)			(10,798)		246,367	246,367			
100173254	SUGAR MOUNTAIN	NC		10/30/2024	09/17/2025	532,233		(15,108)			(15,108)		517,125	517,125			
100173293	BERWYN	IL		10/30/2024	11/17/2025	388,139		(12,759)			(12,759)		375,380	375,380			
100173294	CANTON	NC		10/30/2024	04/17/2025	267,370		2,334			2,334		269,704	269,704			
100173304	DENVER	CO		10/30/2024	10/17/2025	585,469		(19,000)			(19,000)		566,469	566,469			
100173306	SUNBURY	OH		10/30/2024	08/17/2025	486,290		(595)			(595)		485,695	485,695			
100173322	BAKERSFIELD	CA		10/30/2024	04/17/2025	53,673		(2,102)			(2,102)		51,572	51,572			
100173330	PARIS	IL		10/30/2024	01/17/2025	309,497		(9,731)			(9,731)		299,766	299,766			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173341	MANTECA	CA		10/30/2024	06/17/2025	500,192		(16,485)			(16,485)		483,708	483,708			
100173348	MANTECA	CA		10/30/2024	11/17/2025	461,139		(11,517)			(11,517)		449,622	449,622			
100173373	SURPRISE	AZ		10/30/2024	06/17/2025	300,785		(12,111)			(12,111)		288,673	288,673			
100173383	RAMONA	CA		10/29/2024	07/05/2025	1,111,397		(18,524)			(18,524)		1,092,873	1,092,873			
100173388	SAN PEDRO	CA		10/29/2024	08/05/2025	128,743		(3,845)			(3,845)		124,898	124,898			
100173402	IRVINE	CA		10/29/2024	11/05/2025	1,067,571		(49,167)			(49,167)		1,018,404	1,018,404			
100173410	DELTONA	FL		10/29/2024	04/05/2025	175,045		(6,187)			(6,187)		168,858	168,858			
100173419	ABILENE	TX		10/29/2024	10/05/2025	270,892		(12,579)			(12,579)		258,313	258,313			
100173424	LAKELAND	FL		10/29/2024	05/05/2025	686,333		(25,335)			(25,335)		660,999	660,999			
100173429	SAN BERNARDINO	CA		10/29/2024	10/05/2025	330,581		(22,972)			(22,972)		307,609	307,609			
100173431	MOUNTLAKE TERRACE	WA		10/29/2024	04/05/2025	611,851		(17,257)			(17,257)		594,594	594,594			
100173441	HIDDEN HILLS	CA		10/29/2024	09/05/2025	2,631,105		(131,105)			(131,105)		2,500,000	2,500,000			
100173443	MORGAN HILL	CA		10/29/2024	03/05/2025	1,628,537		(31,351)			(31,351)		1,597,187	1,597,187			
100173453	SAN DIEGO	CA		10/29/2024	11/05/2025	1,616,745		(55,872)			(55,872)		1,560,873	1,560,873			
100173477	BLUE ISLAND	IL		10/29/2024	03/31/2025	296,465		(208)			(208)		296,258	285,809		(10,449)	(10,449)
100173479	LITTLETON	CO		10/29/2024	10/05/2025	655,954		(18,939)			(18,939)		637,015	637,015			
100173488	DEL MAR	CA		10/29/2024	07/05/2025	1,122,211		(22,211)			(22,211)		1,100,000	1,100,000			
100173579	UNITED KINGDOM	GBR		10/29/2024	01/21/2025	107,050						4,165	111,215	105,511	(5,704)		(5,704)
100173619	GRONINGEN	NLD		10/29/2024	05/20/2025	170,373						7,502	177,874	185,669	7,794		7,794
100173680	AMSTERDAM	NLD		10/29/2024	08/20/2025	1,346,411						59,283	1,405,694	1,516,185	110,490		110,490
100173716	LAUDERHILL	FL		10/30/2024	08/11/2025	78,917		(4,018)			(4,018)		74,899	74,899			
100173725	FRANKLIN	MI		10/30/2024	11/11/2025	759,991		(17,071)			(17,071)		742,920	742,920			
100173744	GLEN ALLEN	VA		10/30/2024	07/11/2025	419,901		(18,514)			(18,514)		401,386	401,386			
100173749	MARGATE	FL		10/30/2024	08/11/2025	257,346		(10,900)			(10,900)		246,447	246,447			
100173757	SAINT AUGUSTINE	FL		10/30/2024	09/11/2025	464,402		(20,398)			(20,398)		444,003	444,003			
100173759	GILBERT	AZ		10/30/2024	11/11/2025	755,497		(32,293)			(32,293)		723,204	723,204			
100173788	UNION CITY	CA		10/30/2024	10/11/2025	1,392,573		(43,682)			(43,682)		1,348,891	1,348,891			
100173790	SAN ANTONIO	TX		10/30/2024	07/11/2025	927,101		(27,101)			(27,101)		900,000	900,000			
100173813	TAMPA	FL		10/31/2024	05/05/2025	2,508,837		(46,912)			(46,912)		2,461,925	2,461,925			
100173814	PLANO	TX		10/31/2024	10/05/2025	422,420		(19,583)			(19,583)		402,837	402,837			
100173817	CAMAS	WA		10/31/2024	01/05/2025	768,034		(19,069)			(19,069)		748,964	748,964			
100173827	EASTHAMPTON	MA		10/31/2024	08/05/2025	254,872		(12,152)			(12,152)		242,720	242,720			
100173830	PONTIAC	MI		10/31/2024	03/31/2025	111,493		(52)			(52)		111,441	111,476		36	36
100173836	CUMBERLAND	MD		10/31/2024	09/17/2025	88,890		(2,711)			(2,711)		86,179	86,179			
100173840	AKRON	OH		10/31/2024	09/17/2025	112,944		(4,281)			(4,281)		108,663	108,663			
100173867	SOUTH PASADENA	CA		10/31/2024	05/05/2025	1,254,524		(58,524)			(58,524)		1,196,000	1,196,000			
100173877	BERWYN	PA		10/31/2024	10/05/2025	389,569		(9,569)			(9,569)		380,000	380,000			
100173880	TYBEE ISLAND	GA		10/31/2024	03/31/2025	888,441		(382)			(382)		888,059	888,255		196	196
100173912	COLUMBUS	OH		10/31/2024	03/31/2025	121,982		(65)			(65)		121,918	121,964		46	46
100173942	LOS ANGELES	CA		10/31/2024	03/31/2025	1,432,507		(450)			(450)		1,432,057	1,432,191		134	134
100173949	MILPITAS	CA		10/31/2024	04/05/2025	1,107,856		(9,709)			(9,709)		1,098,146	1,098,146			
100173967	FERGUSON	MO		10/31/2024	03/31/2025	94,023		(49)			(49)		93,973	94,008		35	35
100173970	SEAL BEACH	CA		10/31/2024	05/05/2025	1,181,242		(49,242)			(49,242)		1,132,000	1,132,000			
100173973	INGLEWOOD	CA		10/31/2024	11/05/2025	950,941		(45,341)			(45,341)		905,600	905,600			
100173986	MCGAHEYSVILLE	VA		10/31/2024	03/31/2025	490,176		(144)			(144)		490,032	490,079		47	47
100173997	PEACHTREE CORNERS	GA		10/31/2024	03/31/2025	597,826		(64)			(64)		597,762	597,762			
100173999	CANYON LAKE	CA		10/31/2024	08/05/2025	598,098		(28,499)			(28,499)		569,599	569,599			
100174012	RIVERSIDE	CA		10/31/2024	10/05/2025	1,350,390		(64,387)			(64,387)		1,286,002	1,286,002			
100174013	LIVERMORE	CA		10/31/2024	09/05/2025	1,224,511		(20,348)			(20,348)		1,204,163	1,204,163			
100174019	STEAMBOAT SPRINGS	CO		10/31/2024	02/05/2025	1,086,680		(17,237)			(17,237)		1,069,443	1,069,443			
100174020	BOYNTON BEACH	FL		10/31/2024	09/05/2025	432,485		(20,614)			(20,614)		411,870	411,870			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174021	SAN ANSELMO	CA		10/31/2024	07/05/2025	1,495,699		(4,488)			(4,488)		1,491,210	1,491,210			
100174023	SHERMAN OAKS	CA		10/31/2024	05/05/2025	805,445		(36,172)			(36,172)		769,273	769,273			
100174029	WALNUT	CA		10/31/2024	05/05/2025	748,854		(27,246)			(27,246)		721,607	721,607			
100174032	HUNTINGDON VALLEY	PA		10/31/2024	11/05/2025	393,915		(11,066)			(11,066)		382,849	382,849			
100174034	SAUSALITO	CA		10/31/2024	07/05/2025	1,166,355		(19,804)			(19,804)		1,146,551	1,146,551			
100174038	SANTA BARBARA	CA		10/31/2024	10/05/2025	1,909,377		(30,681)			(30,681)		1,878,696	1,878,696			
100174040	JERSEY CITY	NJ		10/31/2024	10/31/2025	310,277		(187)			(187)		310,090	310,282		192	192
100174042	DEERFIELD BEACH	FL		10/31/2024	07/05/2025	143,428		(6,837)			(6,837)		136,591	136,591			
100174051	ISSAQUAH	WA		10/31/2024	04/05/2025	1,153,028		(8,163)			(8,163)		1,144,864	1,144,864			
100174053	CHICAGO	IL		10/31/2024	06/05/2025	958,202		(11,937)			(11,937)		946,265	946,265			
100174054	SAINT PETERS	MO		10/31/2024	03/05/2025	300,057		(9,709)			(9,709)		290,348	290,348			
100174055	OAKLAND	CA		10/31/2024	11/05/2025	1,376,659		(20,634)			(20,634)		1,356,025	1,356,025			
100174067	OCEAN CITY	NJ		10/31/2024	01/05/2025	335,135		(8,789)			(8,789)		326,346	326,346			
100174071	FRANKLIN	TN		10/31/2024	02/05/2025	23,733		(780)			(780)		22,953	22,953			
100174091	INLET BEACH	FL		10/31/2024	01/05/2025	1,404,786		(43,256)			(43,256)		1,361,531	1,361,531			
100174094	YORBA LINDA	CA		10/31/2024	05/05/2025	2,159,129		(94,129)			(94,129)		2,065,000	2,065,000			
100174112	INKSTER	MI		10/31/2024	03/31/2025	98,329		(51)			(51)		98,278	98,312		34	34
100174114	SAN JOSE	CA		10/31/2024	09/05/2025	1,040,121		(26,121)			(26,121)		1,014,000	1,014,000			
100174115	ABILENE	TX		10/31/2024	01/24/2025	92,794		(4,423)			(4,423)		88,371	88,371			
100174122	SAN RAMON	CA		10/31/2024	09/05/2025	1,476,391		(49,639)			(49,639)		1,426,752	1,426,752			
100174130	ORANGE	CA		10/31/2024	09/05/2025	1,071,973		(51,224)			(51,224)		1,020,749	1,020,749			
100174147	AUSTIN	TX		10/31/2024	01/24/2025	430,224		(20,501)			(20,501)		409,723	409,723			
100174155	HAMPSTEAD	NC		10/31/2024	07/05/2025	446,064		(16,958)			(16,958)		429,106	429,106			
100174166	GULF SHORES	AL		10/31/2024	07/31/2025	1,242,186		(3)			(3)		1,242,183	1,241,986		(197)	(197)
100174169	CLEVELAND HEIGHTS	OH		10/31/2024	05/24/2025	91,269		(4,459)			(4,459)		86,810	86,810			
100174170	WOODWAY	WA		10/31/2024	02/05/2025	708,432		(8,432)			(8,432)		700,000	700,000			
100174174	RED OAK	TX		10/31/2024	11/05/2025	319,773		(15,269)			(15,269)		304,504	304,504			
100174175	NORTH CHARLESTON	SC		10/31/2024	09/05/2025	1,005,467		(47,946)			(47,946)		957,521	957,521			
100174177	KENMORE	WA		10/31/2024	02/05/2025	1,145,437		(18,685)			(18,685)		1,126,752	1,126,752			
100174182	MEMPHIS	TN		10/31/2024	10/31/2025	84,061		(156)			(156)		83,906	84,228		322	322
100174191	THE VILLAGES	FL		10/31/2024	02/07/2025	528,715		(12,219)			(12,219)		516,496	516,496			
100174206	PALM DESERT	CA		10/31/2024	11/07/2025	580,681		(11,681)			(11,681)		569,000	569,000			
100174211	POMPANO BEACH	FL		10/31/2024	07/30/2025	252,591		(7,332)			(7,332)		245,259	245,259			
100174216	HUNTINGTON BEACH	CA		10/31/2024	07/07/2025	739,051		(10,200)			(10,200)		728,851	728,851			
100174220	SOUTH LAKE TAHOE	CA		10/31/2024	11/07/2025	497,331		(8,494)			(8,494)		488,837	488,837			
100174225	VIRGINIA BEACH	VA		10/31/2024	02/07/2025	409,803		(9,138)			(9,138)		400,665	400,665			
100174231	NORTH FORT MYERS	FL		10/31/2024	05/07/2025	302,949		(8,331)			(8,331)		294,618	294,618			
100174243	CHESTER	NY		10/31/2024	05/07/2025	198,304		(1,351)			(1,351)		196,953	196,953			
100174244	MINNEAPOLIS	MN		10/31/2024	02/17/2025	287,699		(4,726)			(4,726)		282,973	282,973			
100174268	PLACERVILLE	CA		10/31/2024	03/17/2025	389,379		(4,486)			(4,486)		384,893	384,893			
100174271	HENDERSON	NV		10/31/2024	11/17/2025	451,433		3,777			3,777		455,210	455,210			
100174288	MCKEESPORT	PA		10/31/2024	05/17/2025	188,600		(5,052)			(5,052)		183,547	183,547			
100174291	LINEVILLE	AL		10/31/2024	04/17/2025	259,223		(8,791)			(8,791)		250,431	250,431			
100174297	PORT ISABEL	TX		10/31/2024	05/17/2025	514,889		(12,419)			(12,419)		502,470	502,470			
100174300	ALBUQUERQUE	NM		10/31/2024	08/17/2025	364,277		(8,145)			(8,145)		356,132	356,132			
100174310	PAGELAND	SC		10/31/2024	01/17/2025	255,464		(6,412)			(6,412)		249,052	249,052			
100174321	MYRTLE BEACH	SC		10/31/2024	01/17/2025	318,858		(12,496)			(12,496)		306,362	306,362			
100174327	LAGUNA VISTA	TX		10/31/2024	11/17/2025	471,115		(5,915)			(5,915)		465,200	465,200			
100174332	PALM DESERT	CA		10/31/2024	03/17/2025	344,832		(8,821)			(8,821)		336,011	336,011			
100174339	COLORADO SPRINGS	CO		10/31/2024	03/17/2025	321,837		(9,199)			(9,199)		312,638	312,638			
100174353	INDIO	CA		10/31/2024	06/17/2025	234,208		(5,049)			(5,049)		229,158	229,158			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174356	SPRINGFIELD	MO		10/31/2024	05/17/2025	297,484		(8,041)			(8,041)		289,443	289,443			
100174362	CAPE CORAL	FL		10/31/2024	06/17/2025	329,766		(10,708)			(10,708)		319,058	319,058			
100174364	SOUTH BEACH	OR		10/31/2024	08/17/2025	633,618		(20,593)			(20,593)		613,024	613,024			
100174369	DELTON	MI		10/31/2024	07/17/2025	414,439		(4,695)			(4,695)		409,744	409,744			
100174370	ELLIJAY	GA		10/31/2024	11/17/2025	559,701		(8,643)			(8,643)		551,058	551,058			
100174387	COLUMBIA	SC		10/31/2024	05/07/2025	220,445		(6,265)			(6,265)		214,180	214,180			
100174390	ELMWOOD PARK	NJ		10/31/2024	01/01/2025	169,027		(4,810)			(4,810)		164,217	164,217			
100174401	UPLAND	CA		10/31/2024	03/01/2025	112,709		(4,821)			(4,821)		107,888	107,888			
100174417	ALHAMBRA	CA		10/31/2024	07/01/2025	104,603		(4,760)			(4,760)		99,843	99,843			
100174418	LEVITTOWN	PA		10/31/2024	07/01/2025	87,021		(2,908)			(2,908)		84,113	84,113			
100174433	WARREN	MI		10/31/2024	03/01/2025	135,111		(3,325)			(3,325)		131,786	131,786			
100174437	TUCSON	AZ		10/31/2024	09/01/2025	75,514		(565)			(565)		74,949	74,949			
100174439	ALEDO	TX		10/31/2024	07/01/2025	155,630		(5,851)			(5,851)		149,779	149,779			
100174453	PEARLAND	TX		10/31/2024	11/01/2025	135,776		(5,971)			(5,971)		129,805	129,805			
100174456	LAS VEGAS	NV		10/31/2024	07/01/2025	75,904		(1,031)			(1,031)		74,873	74,873			
100174465	CEDAR CITY	UT		10/31/2024	11/01/2025	78,567		(3,614)			(3,614)		74,953	74,953			
100174467	FRANKLIN	TN		10/31/2024	04/01/2025	77,754		(2,881)			(2,881)		74,873	74,873			
100174473	AUSTIN	TX		10/31/2024	06/01/2025	242,269		(12,625)			(12,625)		229,645	229,645			
100174498	LAGUNA VISTA	TX		10/31/2024	05/22/2025	228,977		(15,014)			(15,014)		213,963	213,963			
100174501	WESLEY CHAPEL	FL		10/31/2024	04/30/2025	755,467		(248)			(248)		755,218	755,383		165	165
100174508	LA MIRADA	CA		10/31/2024	11/22/2025	661,277		(24,072)			(24,072)		637,205	637,205			
100174509	WORTH	IL		10/31/2024	07/31/2025	99,878		(113)			(113)		99,765	99,852		86	86
100174514	DAVENPORT	FL		10/31/2024	02/28/2025	276,288		47			47		276,335	276,275		(60)	(60)
100174516	MIAMI BEACH	FL		10/31/2024	01/31/2025	687,769		(265)			(265)		687,504	687,916		411	411
100174524	BEVERLY HILLS	CA		10/31/2024	04/22/2025	3,087,053		(103,008)			(103,008)		2,984,045	2,984,045			
100174525	WESTPORT	CT		10/31/2024	03/22/2025	3,037,640		(69,965)			(69,965)		2,967,674	2,967,674			
100174532	BRIDGEPORT	CT		10/31/2024	01/03/2025	331,918		(19,564)			(19,564)		312,354	312,354			
100174535	MIDDLEVILLE	MI		10/31/2024	02/28/2025	447,656		74			74		447,730	447,605		(124)	(124)
100174536	PITTSBURGH	PA		10/31/2024	01/31/2025	125,618		(47)			(47)		125,570	125,648		78	78
100174537	ROYAL PALM BEACH	FL		10/31/2024	05/03/2025	385,103		(19,084)			(19,084)		366,019	366,019			
100174553	HUNTINGTON	TX		10/31/2024	04/30/2025	174,679		10			10		174,689	174,665		(24)	(24)
100174559	MADERA	CA		10/31/2024	04/03/2025	294,306		(19,285)			(19,285)		275,021	275,021			
100174560	BELFORD	NJ		10/31/2024	01/03/2025	515,473		(25,393)			(25,393)		490,080	490,080			
100174565	SAN MARCOS	TX		10/31/2024	01/31/2025	105,254		(34)			(34)		105,221	105,257		36	36
100174571	HOUSTON	TX		10/31/2024	07/31/2025	231,597		743			743		232,339	232,320		(19)	(19)
100174578	YORK	PA		10/31/2024	01/31/2025	185,384		(74)			(74)		185,309	185,548		238	238
100174581	ROANOKE	TX		10/31/2024	01/03/2025	254,588		(16,412)			(16,412)		238,177	238,177			
100174587	AURORA	IL		10/31/2024	08/03/2025	34,710		(1,710)			(1,710)		33,000	33,000			
100174596	TRENTON	NJ		10/31/2024	04/03/2025	133,786		(8,749)			(8,749)		125,037	125,037			
100174612	LAREDO	TX		10/31/2024	05/03/2025	173,110		(11,333)			(11,333)		161,777	161,777			
100174618	VISTA	CA		10/31/2024	10/03/2025	976,270		(22,613)			(22,613)		953,657	953,657			
100174625	PARMA	OH		10/31/2024	07/31/2025	188,742		(184)			(184)		188,558	188,665		108	108
100174634	PORT CHARLOTTE	FL		10/31/2024	04/30/2025	535,840		55			55		535,895	535,803		(92)	(92)
100174639	NEW BRAUNFELS	TX		10/31/2024	03/03/2025	202,433		(13,257)			(13,257)		189,175	189,175			
100174643	BRONX	NY		10/31/2024	11/03/2025	521,357		(34,105)			(34,105)		487,251	487,251			
100174662	CHINO VALLEY	AZ		10/31/2024	05/03/2025	525,677		(18,970)			(18,970)		506,707	506,707			
100174667	ROYAL PALM BEACH	FL		10/31/2024	01/03/2025	426,738		(17,937)			(17,937)		408,800	408,800			
100174673	PHILADELPHIA	PA		10/31/2024	09/03/2025	127,582		(6,751)			(6,751)		120,831	120,831			
100174675	BLOOMINGTON	CA		10/31/2024	02/28/2025	372,807		64			64		372,871	372,770		(101)	(101)
100174681	LAKE WORTH	FL		10/31/2024	01/03/2025	523,381		(21,108)			(21,108)		502,273	502,273			
100174683	BUNKER HILL	WV		10/31/2024	02/28/2025	105,695		9			9		105,704	105,688		(16)	(16)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174687	WESLEY CHAPEL	FL		10/31/2024	10/03/2025	1,137,074		(28,593)			(28,593)		1,108,481	1,108,481			
100174694	SPRING HILL	FL		10/31/2024	11/03/2025	298,166		(19,357)			(19,357)		278,809	278,809			
100174695	HUNTINGTON BEACH	CA		10/31/2024	02/03/2025	1,187,429		(30,712)			(30,712)		1,156,718	1,156,718			
100174699	ABILENE	TX		10/31/2024	04/30/2025	749,446		79			79		749,525	749,371		(154)	(154)
100174711	FENNVILLE	MI		10/31/2024	05/03/2025	159,676		(10,440)			(10,440)		149,236	149,236			
100174718	SAINT PETERSBURG	FL		10/31/2024	01/31/2025	543,163		(180)			(180)		542,983	543,880		896	896
100174731	RESEDA	CA		10/31/2024	08/03/2025	923,338		(35,274)			(35,274)		888,065	888,065			
100174739	CEDAR CREEK	TX		10/31/2024	05/03/2025	257,265		(16,856)			(16,856)		240,409	240,409			
100174740	CHATTANOOGA	TN		10/31/2024	05/03/2025	159,195		(9,684)			(9,684)		149,511	149,511			
100174751	DETROIT	MI		10/31/2024	04/03/2025	106,495		(6,965)			(6,965)		99,530	99,530			
100174757	KNOXVILLE	TN		10/31/2024	10/03/2025	135,308		(7,924)			(7,924)		127,384	127,384			
100174758	GRANDVILLE	MI		10/31/2024	07/03/2025	213,372		(13,981)			(13,981)		199,391	199,391			
100174768	PHILADELPHIA	PA		10/31/2024	04/30/2025	242,673		(88)			(88)		242,584	242,619		35	35
100174770	MAPLEWOOD	NJ		10/31/2024	04/03/2025	1,003,724		(33,163)			(33,163)		970,562	970,562			
100174777	LEEDS	UT		10/31/2024	10/31/2025	1,236,138		(44)	200,806		(200,850)		1,035,288	1,080,514		45,226	45,226
100174779	WESTMONT	IL		10/31/2024	02/28/2025	257,127		85			85		257,212	257,082		(130)	(130)
100174785	PHOENIX	AZ		10/31/2024	01/03/2025	264,878		(15,827)			(15,827)		249,050	249,050			
100174797	KANSAS CITY	MO		10/31/2024	08/03/2025	178,613		(10,895)			(10,895)		167,718	167,718			
100174798	DUVALL	WA		10/31/2024	05/03/2025	1,754,667		(36,100)			(36,100)		1,718,567	1,718,567			
100174802	KEY BISCAYNE	FL		10/31/2024	09/03/2025	948,212		(52,151)			(52,151)		896,061	896,061			
100174808	CUTLER BAY	FL		10/31/2024	05/03/2025	305,033		(14,201)			(14,201)		290,832	290,832			
100174809	NOBLESVILLE	IN		10/31/2024	09/03/2025	299,894		(17,787)			(17,787)		282,107	282,107			
100174813	BROWNSVILLE	TX		10/31/2024	05/03/2025	311,279		(20,372)			(20,372)		290,907	290,907			
100174819	BINGHAMTON	NY		10/31/2024	08/03/2025	223,351		(10,478)			(10,478)		212,873	212,873			
100174826	LENOIR	NC		10/31/2024	04/30/2025	250,781		(113)			(113)		250,668	250,740		72	72
100174829	BALTIMORE	MD		10/31/2024	01/03/2025	281,620		(12,312)			(12,312)		269,308	269,308			
100174836	NEWARK	NJ		10/31/2024	07/03/2025	439,715		(20,162)			(20,162)		419,553	419,553			
100174837	ASPEN	CO		10/31/2024	01/03/2025	1,248,929		(76,866)			(76,866)		1,172,063	1,172,063			
100174851	NORFOLK	VA		10/31/2024	02/28/2025	248,016		20			20		248,036	247,986		(49)	(49)
100174858	CHESTER SPRINGS	PA		10/31/2024	05/03/2025	864,606		(20,414)			(20,414)		844,191	844,191			
100174862	SACRAMENTO	CA		10/31/2024	02/03/2025	221,482		(10,000)			(10,000)		211,482	211,482			
100174869	MIAMI GARDENS	FL		10/31/2024	02/28/2025	272,918		77			77		272,994	272,869		(125)	(125)
100174881	DOLTON	IL		10/31/2024	10/03/2025	109,946		(7,132)			(7,132)		102,815	102,815			
100174882	CLYDE	MI		10/31/2024	08/03/2025	138,656		(9,079)			(9,079)		129,576	129,576			
100174893	COLUMBIA	SC		10/31/2024	07/31/2025	128,474		(13)			(13)		128,462	128,450		(11)	(11)
100174897	MCKINNEY	TX		10/31/2024	11/03/2025	809,351		(22,214)			(22,214)		787,136	787,136			
100174910	CONWAY	SC		10/31/2024	02/03/2025	912,856		(14,267)			(14,267)		898,589	898,589			
100174913	FONTANA	CA		10/31/2024	11/03/2025	725,632		(31,616)			(31,616)		694,016	694,016			
100174915	LAS VEGAS	NV		10/31/2024	10/03/2025	514,833		(16,906)			(16,906)		497,927	497,927			
100174918	LAFAYETTE	IN		10/31/2024	07/31/2025	343,262		(391)			(391)		342,871	343,136		265	265
100174921	MONTVERDE	FL		10/31/2024	02/28/2025	2,689,625		765			765		2,690,390	2,689,125		(1,265)	(1,265)
100174925	HARTFORD	CT		10/31/2024	04/03/2025	215,720		(10,410)			(10,410)		205,310	205,310			
100174930	BAYTOWN	TX		10/31/2024	03/03/2025	145,687		(9,537)			(9,537)		136,150	136,150			
100174938	MACON	GA		10/31/2024	07/31/2025	245,782		(111)			(111)		245,671	245,728		57	57
100174939	OVILLA	TX		10/31/2024	09/03/2025	129,052		(8,454)			(8,454)		120,597	120,597			
100174944	SAINT CLOUD	FL		10/31/2024	04/30/2025	444,359		(167)			(167)		444,193	444,267		74	74
100174951	PALMDALE	CA		10/31/2024	02/28/2025	559,686		157			157		559,843	559,600		(243)	(243)
100174953	RIVERSIDE	CA		10/31/2024	05/03/2025	662,882		(34,502)			(34,502)		628,381	628,381			
100174966	KULA	HI		10/31/2024	01/03/2025	767,636		(20,143)			(20,143)		747,493	747,493			
100174973	SANDS POINT	NY		10/31/2024	01/31/2025	4,415,798		(1,164)			(1,164)		4,414,634	4,415,509		875	875
100174980	TIMNATH	CO		10/31/2024	04/03/2025	1,769,538		(65,896)			(65,896)		1,703,642	1,703,642			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174982	COUNTRY CLUB HILLS	IL		10/31/2024	04/30/2025	140,534		(68)			(68)		140,466	140,506		.40	.40
100174986	ANGOLA	IN		10/31/2024	05/03/2025	159,503		(10,274)			(10,274)		149,230	149,230			
100174991	LUBBOCK	TX		10/31/2024	04/30/2025	148,517		(62)			(62)		148,455	148,487		.32	.32
100174993	HAMDEN	CT		10/31/2024	05/03/2025	293,163		(19,181)			(19,181)		273,983	273,983			
100175002	FLAGLER BEACH	FL		10/31/2024	07/31/2025	631,425		(662)			(662)		630,763	631,268		505	505
100175003	PORTLAND	OR		10/31/2024	04/03/2025	507,720		(21,191)			(21,191)		486,529	486,529			
100175005	LOGANVILLE	GA		10/31/2024	09/03/2025	261,329		(10,324)			(10,324)		251,005	251,005			
100175011	HAGERSTOWN	MD		10/31/2024	11/03/2025	212,850		(13,337)			(13,337)		199,513	199,513			
100175077	FORT WORTH	TX		11/05/2024	07/05/2025	278,738		(13,238)			(13,238)		265,500	265,500			
100175092	SEATTLE	WA		11/05/2024	04/05/2025	1,648,614		(55,762)			(55,762)		1,592,852	1,592,852			
100175109	HOUSTON	TX		11/05/2024	07/05/2025	1,649,320		(42,820)			(42,820)		1,606,500	1,606,500			
100175120	HOWELL	MI		11/05/2024	10/05/2025	110,326		(416)			(416)		109,910	109,910			
100175147	FONTANA	CA		11/05/2024	01/18/2025	641,143		(24,297)			(24,297)		616,846	616,846			
100175159	FLEMING ISLAND	FL		11/05/2024	09/18/2025	270,322		(5,701)			(5,701)		264,621	264,621			
100175164	AIEA	HI		11/05/2024	02/18/2025	754,553		(6,598)			(6,598)		747,955	747,955			
100175166	CROSBY	TX		11/05/2024	04/30/2025	282,487		(9)			(9)		282,478	283,309		831	831
100175176	ODESSA	FL		11/05/2024	01/18/2025	248,296		(5,150)			(5,150)		243,146	243,146			
100175210	LITTLE ELM	TX		11/05/2024	07/18/2025	320,293		(4,477)			(4,477)		315,816	315,816			
100175222	TAMPA	FL		11/05/2024	11/21/2025	274,606		(7,525)			(7,525)		267,081	267,081			
100175273	DALLAS	TX		11/05/2024	11/21/2025	383,552		(2,702)			(2,702)		380,850	380,850			
100175314	ALEDO	TX		11/05/2024	04/18/2025	321,735		(11,187)			(11,187)		310,548	310,548			
100175347	TOW	TX		11/05/2024	02/18/2025	322,067		(2,594)			(2,594)		319,473	319,473			
100175352	EULESS	TX		11/05/2024	06/18/2025	285,092		(596)			(596)		284,496	284,496			
100175384	COLUMBUS	OH		11/05/2024	04/18/2025	289,091		(5,309)			(5,309)		283,782	283,782			
100175400	FAIR OAKS	CA		12/23/2024	06/11/2025	414,103		(17,828)			(17,828)		396,275	396,275			
100175401	JOSHUA TREE	CA		12/23/2024	05/11/2025	329,918		(15,705)			(15,705)		314,213	314,213			
100175405	DANBURY	CT		12/23/2024	09/11/2025	190,493		(9,067)			(9,067)		181,426	181,426			
100175411	SAN DIEGO	CA		12/23/2024	03/11/2025	1,380,605		(60,884)			(60,884)		1,319,720	1,319,720			
100175416	WILLINGBORO	NJ		12/23/2024	10/11/2025	151,412		(7,207)			(7,207)		144,205	144,205			
100175421	POMONA	CA		12/23/2024	08/11/2025	568,152		(19,865)			(19,865)		548,287	548,287			
100175422	COVINGTON	GA		12/23/2024	10/11/2025	125,230		(5,533)			(5,533)		119,697	119,697			
100175444	BAKERSFIELD	CA		12/23/2024	09/11/2025	304,742		(13,055)			(13,055)		291,687	291,687			
100175446	MONROVIA	CA		12/23/2024	08/11/2025	737,603		(12,078)			(12,078)		725,525	725,525			
100175451	IRVINE	CA		12/23/2024	06/11/2025	1,176,129		(15,214)			(15,214)		1,160,915	1,160,915			
100175454	HACIENDA HEIGHTS	CA		12/23/2024	09/11/2025	728,576		(14,267)			(14,267)		714,308	714,308			
100175460	INDIAN WELLS	CA		12/23/2024	05/11/2025	268,871		(12,798)			(12,798)		256,073	256,073			
100175492	KATY	TX		12/23/2024	06/11/2025	284,004		(11,357)			(11,357)		272,646	272,646			
100175511	PALM BAY	FL		12/23/2024	07/11/2025	247,961		(6,461)			(6,461)		241,500	241,500			
100175525	MIAMI	FL		12/23/2024	07/11/2025	235,134		(10,925)			(10,925)		224,209	224,209			
100175527	SAN ANTONIO	TX		12/23/2024	10/11/2025	130,669		(5,922)			(5,922)		124,747	124,747			
100175529	SPRINGFIELD	MO		12/23/2024	01/31/2025	161,562		(7,690)			(7,690)		153,872	153,872			
100175536	ROTONDA WEST	FL		11/08/2024	11/09/2025	197,483		(10,872)			(10,872)		186,611	186,611			
100175537	NEBO	NC		11/08/2024	11/09/2025	2,959,339		(73,589)			(73,589)		2,885,751	2,885,751			
100175559	WESTFORD	MA		11/12/2024	08/17/2025	1,172,911		(13,910)			(13,910)		1,159,001	1,159,001			
100175568	DANVILLE	CA		11/12/2024	08/17/2025	1,330,713		(20,787)			(20,787)		1,309,925	1,309,925			
100175569	NEWARK	CA		11/12/2024	11/17/2025	1,208,976		(10,176)			(10,176)		1,198,800	1,198,800			
100175574	DANA POINT	CA		11/12/2024	11/17/2025	1,504,388		(10,863)			(10,863)		1,493,524	1,493,524			
100175588	BIRMINGHAM	MI		11/12/2024	06/17/2025	954,157		(10,496)			(10,496)		943,662	943,662			
100175599	CARLSBAD	CA		11/12/2024	07/17/2025	541,419		(8,664)			(8,664)		532,755	532,755			
100175626	JEFFERSON	GA		11/12/2024	08/05/2025	277,437		(4,507)			(4,507)		272,930	272,930			
100175669	CHINO	CA		11/12/2024	09/05/2025	938,561		(24,811)			(24,811)		913,750	913,750			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175680	MONTGOMERY VILLAGE	MD		11/12/2024	10/05/2025	192,877		(4,877)			(4,877)		188,000	188,000			
100175705	GIG HARBOR	WA		11/12/2024	06/05/2025	1,079,714		(30,596)			(30,596)		1,049,118	1,049,118			
100175734	MYRTLE BEACH	SC		11/12/2024	11/01/2025	199,721		279			279		200,000	200,000			
100175752	PROSPER	TX		11/12/2024	11/01/2025	177,075		(7,354)			(7,354)		169,720	169,720			
100175760	CLEARFIELD	UT		11/12/2024	06/01/2025	155,623		(623)			(623)		155,000	155,000			
100175764	PLACENTIA	CA		11/12/2024	06/01/2025	227,562		(2,562)			(2,562)		225,000	225,000			
100175766	DRIPPING SPRINGS	TX		11/12/2024	05/01/2025	118,781		(8,781)			(8,781)		110,000	110,000			
100175771	WAIKOLOA	HI		11/12/2024	07/09/2025	1,441,723		(42,973)			(42,973)		1,398,750	1,398,750			
100175785	LIBERTY	NY		11/12/2024	02/11/2025	212,670		(4,670)			(4,670)		208,000	208,000			
100175805	SOUTH FALLSBURG	NY		11/12/2024	07/11/2025	272,279		(2,496)			(2,496)		269,783	269,783			
100175864	APOPKA	FL		11/12/2024	07/11/2025	104,665		(2,715)			(2,715)		101,950	101,950			
100175870	CENTER HILL	FL		11/12/2024	09/11/2025	82,729		(2,429)			(2,429)		80,300	80,300			
100175871	LEESBURG	FL		11/12/2024	10/11/2025	100,096		(4,768)			(4,768)		95,328	95,328			
100175873	APOPKA	FL		11/12/2024	09/11/2025	104,627		(2,214)			(2,214)		102,413	102,413			
100175874	DAYTONA BEACH	FL		11/12/2024	10/11/2025	103,506		(3,506)			(3,506)		100,000	100,000			
100175877	APOPKA	FL		11/12/2024	05/11/2025	106,863		(4,445)			(4,445)		102,418	102,418			
100175888	GRAHAM	NC		11/14/2024	08/16/2025	198,258		(5,651)			(5,651)		192,607	192,607			
100175890	WOODRUFF	SC		11/14/2024	06/16/2025	245,022		1,101			1,101		246,123	246,123			
100175894	FORT PIERCE	FL		11/14/2024	08/16/2025	274,215		650			650		274,865	274,865			
100175899	CAMANO ISLAND	WA		11/14/2024	06/16/2025	568,529		(6,729)			(6,729)		561,800	561,800			
100175908	MARICOPA	AZ		11/14/2024	04/16/2025	184,085		6,026			6,026		190,111	190,111			
100175909	SEVIERVILLE	TN		11/14/2024	11/04/2025	389,500		(9,775)			(9,775)		379,725	379,725			
100175911	TEMECULA	CA		11/14/2024	11/04/2025	454,894		(7,894)			(7,894)		447,000	447,000			
100175923	MANTECA	CA		11/14/2024	11/04/2025	514,186		(8,340)			(8,340)		505,845	505,845			
100175937	LONGS	SC		11/14/2024	08/16/2025	239,448		7,250			7,250		246,698	246,698			
100175942	POLLOCK PINES	CA		11/14/2024	10/16/2025	251,286		4,440			4,440		255,726	255,726			
100175945	FORNEY	TX		11/14/2024	04/16/2025	290,094		(5,190)			(5,190)		284,904	284,904			
100175963	ANGIER	NC		11/14/2024	09/16/2025	301,134		(2,142)			(2,142)		298,992	298,992			
100175967	GREENVILLE	SC		11/14/2024	08/16/2025	202,508		(2,689)			(2,689)		199,819	199,819			
100175995	GRAHAM	NC		11/14/2024	08/16/2025	197,487		(5,629)			(5,629)		191,858	191,858			
100175996	JAMESTOWN	TN		11/14/2024	04/16/2025	152,939		1,896			1,896		154,834	154,834			
100176005	CARLSBAD	CA		12/20/2024	11/09/2025	1,983,378		(67,378)			(67,378)		1,916,000	1,916,000			
100176006	MIAMISBURG	OH		12/20/2024	09/09/2025	129,146		(6,146)			(6,146)		123,000	123,000			
100176013	SAN CLEMENTE	CA		12/20/2024	11/09/2025	943,686		(28,686)			(28,686)		915,000	915,000			
100176028	JOLIET	IL		12/20/2024	02/09/2025	181,774		(6,774)			(6,774)		175,000	175,000			
100176105	PORTLAND	OR		12/20/2024	06/09/2025	410,535		(14,535)			(14,535)		396,000	396,000			
100176130	FRESNO	CA		12/20/2024	05/09/2025	660,471		(21,471)			(21,471)		639,000	639,000			
100176151	BROWNSBURG	IN		12/20/2024	08/09/2025	209,534		(3,284)			(3,284)		206,250	206,250			
100176171	BEAUMONT	CA		12/20/2024	04/09/2025	535,481		(25,481)			(25,481)		510,000	510,000			
100176192	ANACORTES	WA		12/20/2024	08/09/2025	407,085		(7,085)			(7,085)		400,000	400,000			
100176198	WALNUT CREEK	CA		12/20/2024	05/09/2025	126,412		(1,412)			(1,412)		125,000	125,000			
100176202	LOS ANGELES	CA		12/20/2024	11/09/2025	1,265,714		(16,783)			(16,783)		1,248,931	1,248,931			
100176524	DURHAM	NC		11/15/2024	07/17/2025	278,540		(9,590)			(9,590)		268,949	268,949			
100176552	BELLA VISTA	AR		11/15/2024	03/17/2025	367,634		(7,901)			(7,901)		359,733	359,733			
100176565	PLEASANT GARDEN	NC		11/15/2024	06/17/2025	302,303		(5,779)			(5,779)		296,524	296,524			
100176568	RALEIGH	NC		11/15/2024	11/17/2025	401,884		(7,528)			(7,528)		394,357	394,357			
100176581	WHITE HOUSE	TN		11/15/2024	05/17/2025	439,759		(5,407)			(5,407)		434,352	434,352			
100176620	TORRANCE	CA		11/15/2024	05/11/2025	557,678		(8,097)			(8,097)		549,582	549,582			
100176632	NOVATO	CA		11/15/2024	11/11/2025	801,629		(22,223)			(22,223)		779,406	779,406			
100176635	FARMINGTON	AR		11/15/2024	08/11/2025	562,108		(18,412)			(18,412)		543,697	543,697			
100176691	PAYSON	UT		11/15/2024	10/17/2025	245,505		(11,662)			(11,662)		233,843	233,843			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176708	MAUSTON	WI		11/15/2024	07/30/2025	112,883		(1,907)			(1,907)		110,976	110,976			
100176729	FATE	TX		11/15/2024	09/07/2025	237,229		706			706		237,935	237,935			
100176739	APEX	NC		11/15/2024	10/07/2025	351,834		(7,009)			(7,009)		344,825	344,825			
100176740	CHARLESTON	SC		11/15/2024	07/07/2025	639,519		(9,953)			(9,953)		629,566	629,566			
100176758	APEX	NC		11/15/2024	05/07/2025	424,202		(7,885)			(7,885)		416,317	415,602		(715)	(715)
100176764	SAN DIEGO	CA		11/15/2024	03/07/2025	1,522,867		(26,577)			(26,577)		1,496,290	1,495,039		(1,251)	(1,251)
100176765	TAMPA	FL		11/15/2024	05/03/2025	362,383		(23,655)			(23,655)		338,728	338,728			
100176768	HOUSTON	TX		11/15/2024	08/03/2025	849,894		(14,657)			(14,657)		835,237	835,237			
100176779	BATON ROUGE	LA		11/15/2024	04/30/2025	119,632		(55)			(55)		119,577	119,630		54	54
100176799	DAVIE	FL		11/15/2024	10/05/2025	680,095		(29,057)			(29,057)		651,038	651,038			
100176832	TUJUNGA AREA LOS ANGELES	CA		11/15/2024	06/05/2025	1,305,305		(47,181)			(47,181)		1,258,124	1,258,124			
100176834	TEMPLE CITY	CA		11/15/2024	08/05/2025	1,959,764		(51,984)			(51,984)		1,907,780	1,907,780			
100176877	WELLINGTON	FL		11/15/2024	07/05/2025	1,235,345		(46,755)			(46,755)		1,188,590	1,188,590			
100176903	DILLON	CO		11/15/2024	05/05/2025	1,796,830		(35,225)			(35,225)		1,761,605	1,761,605			
100176912	RIVERSIDE	CA		11/15/2024	08/05/2025	923,398		(22,053)			(22,053)		901,344	901,344			
100176970	SEATTLE	WA		01/16/2025	11/08/2025	1,008,328		(23,269)			(23,269)		985,060	985,060			
100176974	RIVERVIEW	FL		01/16/2025	07/24/2025	373,560		(17,789)			(17,789)		355,771	355,771			
100176978	MURRIETA	CA		01/16/2025	04/24/2025	404,058		(6,055)			(6,055)		398,004	398,004			
100176979	SAINT GEORGE	UT		01/16/2025	04/24/2025	331,272		(12,406)			(12,406)		318,866	318,866			
100176983	MIAMI	FL		01/16/2025	06/24/2025	516,165		(15,938)			(15,938)		500,227	500,227			
100176993	SCOTTSDALE	AZ		01/16/2025	04/24/2025	1,189,480		(52,105)			(52,105)		1,137,375	1,137,375			
100177004	LAKE FOREST	CA		01/16/2025	09/17/2025	945,291		(28,752)			(28,752)		916,538	916,538			
100177037	EVERETT	WA		01/16/2025	08/24/2025	536,940		(14,214)			(14,214)		522,726	522,726			
100177042	LIBERTY HILL	TX		01/16/2025	06/24/2025	866,650		(37,747)			(37,747)		828,904	828,904			
100177045	MESA	AZ		01/16/2025	09/17/2025	419,184		(13,030)			(13,030)		406,155	406,155			
100177051	CLARKSVILLE	TN		01/16/2025	02/24/2025	300,898		(14,328)			(14,328)		286,569	286,569			
100177055	BRADENTON	FL		01/16/2025	09/17/2025	281,022		(12,451)			(12,451)		268,571	268,571			
100177057	CROWN POINT	IN		01/16/2025	06/24/2025	139,143		(1,832)			(1,832)		137,311	137,311			
100177060	HUNTINGTON BEACH	CA		01/16/2025	08/24/2025	1,073,403		(21,828)			(21,828)		1,051,575	1,051,575			
100177063	WEST DOVER	VT		01/16/2025	09/17/2025	334,532		(7,514)			(7,514)		327,017	327,017			
100177064	CONNOR TWP	ME		01/16/2025	08/24/2025	486,269		(11,971)			(11,971)		474,298	474,298			
100177086	KIHEI	HI		01/16/2025	10/17/2025	719,573		(24,531)			(24,531)		695,041	695,041			
100177088	MORGANTON	GA		01/16/2025	11/08/2025	708,230		(28,194)			(28,194)		680,035	680,035			
100177089	LA JOLLA	CA		01/16/2025	08/24/2025	1,749,506		(21,701)			(21,701)		1,727,806	1,727,806			
100177099	BOSTON	MA		01/16/2025	02/24/2025	1,938,811		(24,857)			(24,857)		1,913,954	1,913,954			
100177104	WASHINGTON	DC		01/16/2025	04/24/2025	1,602,404		(13,430)			(13,430)		1,588,974	1,588,974			
100177105	NEWTON	NJ		01/16/2025	11/08/2025	214,324		(10,206)			(10,206)		204,118	204,118			
100177108	ORLANDO	FL		01/16/2025	06/30/2025	565,463		(251)			(251)		565,212	565,400		188	188
100177115	SAN FRANCISCO	CA		01/16/2025	08/24/2025	863,712		(25,173)			(25,173)		838,540	838,540			
100177117	HAMPTON	NH		01/16/2025	11/08/2025	753,303		(16,275)			(16,275)		737,027	737,027			
100177119	CENTERVILLE	MA		01/16/2025	06/24/2025	619,924		(10,506)			(10,506)		609,418	609,418			
100177121	DUBLIN	CA		01/16/2025	11/08/2025	909,555		(28,086)			(28,086)		881,470	881,470			
100177123	BATTLE GROUND	WA		01/16/2025	06/30/2025	600,723		(285)			(285)		600,437	600,650		212	212
100177125	PLEASANTON	CA		01/16/2025	11/08/2025	1,459,404		(49,057)			(49,057)		1,410,347	1,410,347			
100177126	LA JOLLA	CA		01/16/2025	08/24/2025	3,771,852		(122,520)			(122,520)		3,649,332	3,649,332			
100177139	N LAWRENCE	OH		01/16/2025	06/30/2025	139,463		(58)			(58)		139,405	139,451		46	46
100177144	LAKE WORTH	FL		01/16/2025	08/31/2025	424,310		(398)			(398)		423,912	424,229		317	317
100177146	SAN LUIS OBISPO	CA		01/16/2025	10/17/2025	996,919		(24,774)			(24,774)		972,145	972,145			
100177157	LOUISVILLE	KY		01/16/2025	07/24/2025	621,027		(27,980)			(27,980)		593,047	593,047			
100177162	LAVEEN	AZ		01/16/2025	10/17/2025	745,926		(33,422)			(33,422)		712,504	712,504			
100177165	PALMETTO	FL		01/16/2025	04/24/2025	367,000		(16,458)			(16,458)		350,542	350,542			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177171	YORBA LINDA	CA		01/16/2025	06/24/2025	1,008,565		(15,475)			(15,475)		993,091	993,091			
100177172	NEWNAN	GA		01/16/2025	08/24/2025	238,734		(11,368)			(11,368)		227,366	227,366			
100177173	CHULA VISTA	CA		01/16/2025	07/24/2025	836,795		(32,335)			(32,335)		804,461	804,461			
100177176	MESA	AZ		01/16/2025	04/24/2025	215,088		(5,518)			(5,518)		209,570	209,570			
100177180	SCOTTSDALE	AZ		01/16/2025	08/24/2025	865,635		(41,221)			(41,221)		824,414	824,414			
100177186	LA VERGNE	TN		01/16/2025	11/08/2025	377,127		(17,958)			(17,958)		359,169	359,169			
100177214	PEBBLE BEACH	CA		01/16/2025	10/17/2025	1,759,031		(49,300)			(49,300)		1,709,732	1,709,732			
100177232	NASHVILLE	TN		01/16/2025	08/24/2025	1,161,034		(13,949)			(13,949)		1,147,085	1,147,085			
100177243	MYRTLE BEACH	SC		01/16/2025	02/24/2025	164,876		(6,999)			(6,999)		157,877	157,877			
100177246	HILTON HEAD ISLAND	SC		01/16/2025	04/24/2025	12,977		(124)			(124)		12,853	12,853			
100177248	BEACHWOOD	NJ		01/16/2025	11/08/2025	430,313		(20,491)			(20,491)		409,822	409,822			
100177249	REDMOND	WA		01/16/2025	09/17/2025	913,090		(15,371)			(15,371)		897,719	897,719			
100177250	NEWPORT BEACH	CA		01/16/2025	10/17/2025	3,321,666		(71,704)			(71,704)		3,249,962	3,249,962			
100177254	CHARLOTTE	NC		01/16/2025	07/24/2025	453,306		(6,788)			(6,788)		446,518	446,518			
100177263	BRECKENRIDGE	CO		01/16/2025	09/17/2025	844,806		(24,394)			(24,394)		820,413	820,413			
100177265	TAMPA	FL		01/16/2025	04/24/2025	2,442,076		(92,388)			(92,388)		2,349,688	2,349,688			
100177266	TUCSON	AZ		01/16/2025	06/30/2025	709,674		(266)			(266)		709,409	709,598		190	190
100177268	MOUNTAIN VIEW	CA		01/16/2025	06/24/2025	3,015,216		(33,165)			(33,165)		2,982,051	2,982,051			
100177271	MOUNTAIN VIEW	CA		01/16/2025	06/24/2025	2,531,770		(64,864)			(64,864)		2,466,906	2,466,906			
100177275	FEDERAL WAY	WA		01/16/2025	05/24/2025	408,911		(9,544)			(9,544)		399,367	399,367			
100177281	DUBLIN	CA		01/16/2025	07/24/2025	1,647,484		(37,086)			(37,086)		1,610,398	1,610,398			
100177287	HILTON HEAD ISLAND	SC		01/16/2025	04/24/2025	275,696		(6,300)			(6,300)		269,396	269,396			
100177293	BELLEVUE	WA		01/16/2025	08/24/2025	732,437		(34,878)			(34,878)		697,559	697,559			
100177304	LINDSAY	CA		01/16/2025	05/24/2025	286,501		(10,634)			(10,634)		275,867	275,867			
100177315	HARRISONVILLE	MO		01/16/2025	03/21/2025	408,835		(9,422)			(9,422)		399,413	399,413			
100177319	OCEAN ISLE BEACH	NC		01/16/2025	04/24/2025	1,009,214		(38,140)			(38,140)		971,074	971,074			
100177324	CORNING	CA		01/16/2025	06/24/2025	286,637		(8,701)			(8,701)		277,936	277,936			
100177326	SCOTTSDALE	AZ		01/16/2025	09/17/2025	1,274,540		(6,847)			(6,847)		1,267,693	1,267,693			
100177331	SCOTTSDALE	AZ		01/16/2025	10/17/2025	612,967		(14,829)			(14,829)		598,139	598,139			
100177333	CHARLOTTE	NC		01/16/2025	03/21/2025	212,482		(8,636)			(8,636)		203,846	203,846			
100177338	EL CAJON	CA		01/16/2025	03/21/2025	876,965		(41,760)			(41,760)		835,205	835,205			
100177339	MIDLAND	TX		01/16/2025	03/21/2025	1,916,503		(87,444)			(87,444)		1,829,059	1,829,059			
100177346	LIVONIA	MI		01/16/2025	05/24/2025	229,639		(9,820)			(9,820)		219,820	219,820			
100177350	HENDERSON	NV		01/16/2025	03/21/2025	832,240		(30,964)			(30,964)		801,276	801,276			
100177357	CRANSTON	RI		01/16/2025	09/17/2025	287,522		(10,889)			(10,889)		276,633	276,633			
100177367	LAWRENCEVILLE	GA		01/16/2025	08/24/2025	832,401		(32,599)			(32,599)		799,801	799,801			
100177376	KIRKLAND	WA		01/16/2025	09/17/2025	2,741,808		(63,637)			(63,637)		2,678,171	2,678,171			
100177378	SEATTLE	WA		01/16/2025	04/24/2025	2,466,718		(49,430)			(49,430)		2,417,288	2,417,288			
100177395	HOPE	MI		01/16/2025	11/08/2025	310,256		(14,774)			(14,774)		295,482	295,482			
100177396	WESLEY CHAPEL	FL		01/16/2025	05/24/2025	749,003		(35,667)			(35,667)		713,336	713,336			
100177401	TALLAHASSEE	FL		01/16/2025	03/21/2025	284,872		(9,588)			(9,588)		275,283	275,283			
100177402	SHEBOYGAN	WI		01/16/2025	08/31/2025	342,821		(322)			(322)		342,499	342,750		251	251
100177403	ATLANTA	GA		01/16/2025	08/31/2025	319,621		(325)			(325)		319,296	319,547		251	251
100177406	PLACENTIA	CA		01/16/2025	06/24/2025	821,234		(28,601)			(28,601)		792,632	792,632			
100177407	IRVINE	CA		01/16/2025	02/24/2025	1,266,553		(38,849)			(38,849)		1,227,705	1,227,705			
100177412	ELK GROVE	CA		01/16/2025	09/17/2025	422,403		(20,114)			(20,114)		402,289	402,289			
100177414	FAYETTEVILLE	GA		01/16/2025	08/24/2025	522,987		(24,904)			(24,904)		498,082	498,082			
100177418	FRANKLIN	TN		01/16/2025	10/17/2025	1,976,922		(79,563)			(79,563)		1,897,359	1,897,359			
100177426	RICHARDSON	TX		01/16/2025	10/17/2025	341,746		(16,274)			(16,274)		325,472	325,472			
100177430	MORGAN HILL	CA		01/16/2025	05/24/2025	405,055		(10,499)			(10,499)		394,556	394,556			
100177433	COUNTRYSIDE	IL		01/16/2025	04/24/2025	79,550		(3,788)			(3,788)		75,761	75,761			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177439	LOUISVILLE	KY		01/16/2025	05/24/2025	11,613		(151)			(151)		11,462	11,462			
100177451	SOUTH ROCKWOOD	MI		01/16/2025	06/30/2025	298,912		(50)			(50)		298,862	298,862			
100177456	QUEEN CREEK	AZ		01/16/2025	08/24/2025	792,571		(17,107)			(17,107)		775,464	775,464			
100177457	JACKSONVILLE	FL		01/16/2025	11/08/2025	665,495		(31,690)			(31,690)		633,805	633,805			
100177470	JACKSONVILLE	FL		01/16/2025	05/24/2025	288,405		(5,737)			(5,737)		282,668	282,668			
100177482	ANGOLA	NY		01/16/2025	08/31/2025	278,870		(256)			(256)		278,614	278,809		195	195
100177496	CHULA VISTA	CA		01/16/2025	07/24/2025	891,456		(42,298)			(42,298)		849,159	849,159			
100177500	NAPLES	FL		01/16/2025	06/24/2025	52,615		(242)			(242)		52,373	52,373			
100177503	BROOMFIELD	CO		01/16/2025	08/31/2025	228,057		(216)			(216)		227,841	228,016		175	175
100177511	CAPE CORAL	FL		01/16/2025	06/30/2025	377,438		(171)			(171)		377,267	377,408		141	141
100177512	SARASOTA	FL		01/16/2025	07/24/2025	745,380		(35,494)			(35,494)		709,886	709,886			
100177515	SAINT PETERSBURG	FL		01/16/2025	11/08/2025	246,485		(11,737)			(11,737)		234,748	234,748			
100177518	ELLIJAY	GA		01/16/2025	03/21/2025	1,505,227		(47,059)			(47,059)		1,458,168	1,458,168			
100177538	SOUTH FLORAL PARK	NY		01/16/2025	09/17/2025	936,811		6,352			6,352		943,164	943,164			
100177539	FORT MYERS	FL		01/16/2025	04/24/2025	310,783		(14,799)			(14,799)		295,984	295,984			
100177543	HOMESTEAD	FL		01/16/2025	10/17/2025	257,806		(3,562)			(3,562)		254,245	254,245			
100177545	DENVER	CO		01/16/2025	10/17/2025	473,235		(15,934)			(15,934)		457,301	457,301			
100177547	OKLAHOMA CITY	OK		01/16/2025	08/31/2025	127,848		(121)			(121)		127,727	127,827		101	101
100177549	BAILEY	CO		01/16/2025	04/24/2025	241,987		(11,523)			(11,523)		230,464	230,464			
100177565	CANTON	MI		01/16/2025	10/17/2025	632,362		(26,988)			(26,988)		605,373	605,373			
100177569	BRANDON	FL		01/16/2025	11/08/2025	372,225		(17,725)			(17,725)		354,500	354,500			
100177576	PHILADELPHIA	PA		01/16/2025	06/30/2025	86,112		(48)			(48)		86,064	86,103		39	39
100177581	HEBER CITY	UT		01/16/2025	08/24/2025	452,380		(16,011)			(16,011)		436,369	436,369			
100177585	AFTON	MN		01/16/2025	09/17/2025	353,382		(9,728)			(9,728)		343,654	343,654			
100177586	WESTMINSTER	CA		01/16/2025	08/24/2025	1,023,753		(37,145)			(37,145)		986,608	986,608			
100177588	GREENACRES	FL		01/16/2025	05/24/2025	168,220		(2,074)			(2,074)		166,146	166,146			
100177602	SURPRISE	AZ		01/16/2025	11/08/2025	420,351		(20,017)			(20,017)		400,334	400,334			
100177606	SANTA ROSA	CA		01/16/2025	03/21/2025	825,633		(39,316)			(39,316)		786,317	786,317			
100177609	SUMMERFIELD	FL		01/16/2025	10/17/2025	413,931		(19,711)			(19,711)		394,220	394,220			
100177610	CHELSEA	AL		01/16/2025	10/17/2025	517,228		(15,919)			(15,919)		501,309	501,309			
100177611	PORT CHARLOTTE	FL		01/16/2025	08/24/2025	536,071		(25,527)			(25,527)		510,543	510,543			
100177613	HONOLULU	HI		01/16/2025	02/24/2025	608,636		(25,629)			(25,629)		583,006	583,006			
100177616	ALPINE	CA		01/16/2025	06/24/2025	567,499		(5,459)			(5,459)		562,040	562,040			
100177626	SALT LAKE CITY	UT		01/16/2025	02/24/2025	1,808,802		(65,058)			(65,058)		1,743,744	1,743,744			
100177634	SUMMERVILLE	SC		01/16/2025	08/31/2025	176,571		(169)			(169)		176,402	176,535		133	133
100177637	GOODYEAR	AZ		01/16/2025	07/24/2025	559,392		(26,638)			(26,638)		532,754	532,754			
100177638	SPRING	TX		01/16/2025	02/24/2025	194,370		(2,414)			(2,414)		191,956	191,956			
100177639	KATY	TX		01/16/2025	10/17/2025	258,414		(8,414)			(8,414)		250,000	250,000			
100177640	WINDERMERE	FL		01/16/2025	03/21/2025	1,659,764		(64,558)			(64,558)		1,595,206	1,595,206			
100177652	MORGAN HILL	CA		01/16/2025	03/21/2025	1,026,246		(35,224)			(35,224)		991,021	991,021			
100177655	CHERRY VALLEY	MA		01/16/2025	09/17/2025	353,723		(16,844)			(16,844)		336,879	336,879			
100177656	CARROLLTON	TX		01/16/2025	02/24/2025	553,340		(16,573)			(16,573)		536,767	536,767			
100177659	TAMPA	FL		01/16/2025	05/24/2025	329,867		(15,708)			(15,708)		314,159	314,159			
100177677	CEDAR VALLEY	UT		01/16/2025	06/24/2025	282,035		(7,859)			(7,859)		274,176	274,176			
100177683	WEST BLOOMFIELD	MI		11/19/2024	04/14/2025	74,920		(4,850)			(4,850)		70,070	70,070			
100177697	YORBA LINDA	CA		11/19/2024	02/14/2025	261,052		(12,147)			(12,147)		248,905	248,905			
100177708	RIO RANCHO	NM		11/19/2024	08/14/2025	75,709		(5,026)			(5,026)		70,684	70,684			
100177727	FORT MILL	SC		11/19/2024	10/14/2025	94,561		(3,019)			(3,019)		91,543	91,543			
100177740	TALLAHASSEE	FL		11/19/2024	07/14/2025	47,160		(2,362)			(2,362)		44,798	44,798			
100177757	CAMDENTON	MO		11/19/2024	04/14/2025	56,479		(2,750)			(2,750)		53,729	53,729			
100177774	REDONDO BEACH	CA		11/19/2024	10/14/2025	208,053		(8,539)			(8,539)		199,514	199,514			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177791	SAN BERNARDINO	CA		11/19/2024	08/14/2025	84,140		(4,442)			(4,442)		79,699	79,699			
100177817	BILLINGS	MT		11/19/2024	08/14/2025	47,756		(2,938)			(2,938)		44,819	44,819			
100177827	NEW BEDFORD	MA		11/19/2024	07/14/2025	80,509		(4,567)			(4,567)		75,942	75,942			
100177847	CHARLOTTE	NC		11/19/2024	03/14/2025	95,672		(5,980)			(5,980)		89,693	89,693			
100177855	MYRTLE BEACH	SC		11/19/2024	06/14/2025	112,402		(5,744)			(5,744)		106,657	106,657			
100177863	EDMOND	OK		11/19/2024	11/14/2025	53,004		(3,163)			(3,163)		49,841	49,841			
100177876	LYNNWOOD	WA		11/19/2024	09/14/2025	211,225		(6,750)			(6,750)		204,475	204,475			
100177884	PHILADELPHIA	PA		11/19/2024	10/14/2025	47,946		(2,093)			(2,093)		45,853	45,853			
100177896	SAN TAN VALLEY	AZ		11/19/2024	06/14/2025	127,838		(3,244)			(3,244)		124,595	124,595			
100177911	BAKERSFIELD	CA		11/19/2024	08/14/2025	63,911		(4,077)			(4,077)		59,833	59,833			
100177934	CAPE CHARLES	VA		11/19/2024	06/14/2025	56,877		(4,198)			(4,198)		52,679	52,679			
100177936	JOHNS ISLAND	SC		11/19/2024	05/14/2025	176,086		(6,672)			(6,672)		169,414	169,414			
100177951	HESPERIA	CA		11/19/2024	01/14/2025	56,522		(1,693)			(1,693)		54,829	54,829			
100177968	PLYMOUTH	CT		11/19/2024	01/14/2025	47,424		(2,557)			(2,557)		44,868	44,868			
100177978	ROYAL OAK	MI		11/19/2024	09/14/2025	77,374		(2,622)			(2,622)		74,752	74,752			
100177995	LINCOLN UNIVERSITY	PA		11/19/2024	08/14/2025	79,632		(5,851)			(5,851)		73,781	73,781			
100178016	LEWISTON	ID		11/19/2024	09/14/2025	73,251		(5,406)			(5,406)		67,845	67,845			
100178021	FAIRFIELD	CA		11/19/2024	09/14/2025	114,615		(5,973)			(5,973)		108,642	108,642			
100178043	CARLSBAD	CA		11/19/2024	01/14/2025	514,521		(17,066)			(17,066)		497,456	497,456			
100178071	PORT ORCHARD	WA		11/19/2024	07/14/2025	133,806		(9,272)			(9,272)		124,535	124,535			
100178077	JOHNS ISLAND	SC		11/19/2024	01/14/2025	55,980		(3,113)			(3,113)		52,866	52,866			
100178097	GAINESVILLE	FL		11/19/2024	01/14/2025	74,299		(5,481)			(5,481)		68,818	68,818			
100178101	STANWOOD	WA		11/19/2024	07/14/2025	102,401		(6,857)			(6,857)		95,544	95,544			
100178110	SAINT AUGUSTINE	FL		11/19/2024	07/14/2025	51,964		(2,246)			(2,246)		49,718	49,718			
100178129	SPRING LAKE	NJ		11/19/2024	07/14/2025	129,295		(4,675)			(4,675)		124,619	124,619			
100178130	LOUISA	VA		11/19/2024	09/14/2025	67,258		(2,937)			(2,937)		64,321	64,321			
100178136	LAUREL	MD		11/19/2024	08/14/2025	124,911		(9,215)			(9,215)		115,695	115,695			
100178155	UPLAND	CA		11/19/2024	02/14/2025	77,225		(2,458)			(2,458)		74,767	74,767			
100178160	FAIRFIELD TOWNSHIP	OH		11/19/2024	03/14/2025	117,067		(5,883)			(5,883)		111,184	111,184			
100178161	FRAMINGHAM	MA		11/19/2024	07/14/2025	60,862		(3,496)			(3,496)		57,367	57,367			
100178165	AURORA	CO		11/19/2024	04/14/2025	111,432		(4,774)			(4,774)		106,659	106,659			
100178169	WEST LONG BRANCH	NJ		11/19/2024	10/14/2025	146,706		(4,142)			(4,142)		142,565	142,565			
100178193	LIBERTY	MO		11/19/2024	06/14/2025	48,272		(3,379)			(3,379)		44,893	44,893			
100178195	SPRINGFIELD	VA		11/19/2024	06/14/2025	217,440		(6,586)			(6,586)		210,854	210,854			
100178200	SAN BERNARDINO	CA		11/19/2024	10/14/2025	97,933		(6,238)			(6,238)		91,695	91,695			
100178219	COLBERT	WA		11/19/2024	06/09/2025	1,191,161		(32,684)			(32,684)		1,158,477	1,158,477			
100178224	BELL CANYON	CA		11/19/2024	01/31/2025	2,891,086		(91,086)			(91,086)		2,800,000	2,800,000			
100178369	EL MONTE	CA		11/20/2024	07/11/2025	207,228		(7,228)			(7,228)		200,000	200,000			
100178397	PANAMA CITY	FL		11/21/2024	07/24/2025	188,732		(3,732)			(3,732)		185,000	185,000			
100178414	PASADENA	CA		11/21/2024	10/17/2025	1,032,395		(32,395)			(32,395)		1,000,000	1,000,000			
100178417	PENN VALLEY	CA		11/21/2024	08/24/2025	402,642		(14,192)			(14,192)		388,450	388,450			
100178421	ORLANDO	FL		11/21/2024	06/24/2025	168,419		(575)			(575)		167,844	167,844			
100178428	BAKERSFIELD	CA		11/21/2024	09/17/2025	308,584		(23,752)			(23,752)		284,832	284,832			
100178441	DIAMOND BAR	CA		11/21/2024	09/17/2025	361,195		(12,040)			(12,040)		349,155	349,155			
100178449	NORTHRIDGE	CA		11/21/2024	10/31/2025	1,060,110		53	61,108		(61,055)		999,055	1,058,784		59,729	59,729
100178456	KNOXVILLE	TN		11/21/2024	10/17/2025	777,203		(27,203)			(27,203)		750,000	750,000			
100178466	KENTFIELD	CA		11/21/2024	09/17/2025	3,570,521		(73,395)			(73,395)		3,497,125	3,497,125			
100178473	BEVERLY HILLS	CA		11/21/2024	11/08/2025	2,097,610		(99,290)			(99,290)		1,998,320	1,998,320			
100178474	CHULA VISTA	CA		11/21/2024	11/08/2025	495,308		(11,917)			(11,917)		483,391	483,391			
100178477	MISSION VIEJO	CA		11/21/2024	05/24/2025	1,450,221		(51,913)			(51,913)		1,398,308	1,398,308			
100178501	REYNOLDSBURG	OH		11/21/2024	01/31/2025	221,263		(10,513)			(10,513)		210,750	210,750			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178505	REYNOLDSBURG	OH		11/21/2024	08/24/2025	218,901		(10,401)			(10,401)		208,500	208,500			
100179334	GREENVILLE	SC		12/27/2024	09/01/2025	1,467,364		(43,364)			(43,364)		1,424,000	1,424,000			
100179345	CORONA DEL MAR AREA NEWPORT B	CA		12/27/2024	07/09/2025	3,044,131		(44,131)			(44,131)		3,000,000	3,000,000			
100179351	TUCSON	AZ		12/27/2024	07/09/2025	225,747		(10,747)			(10,747)		215,000	215,000			
100179355	MANHATTAN BEACH	CA		12/27/2024	08/09/2025	2,405,007		(53,007)			(53,007)		2,352,000	2,352,000			
100179369	OCEANSIDE	CA		12/27/2024	10/09/2025	1,513,714		(17,714)			(17,714)		1,496,000	1,496,000			
100179415	SAN JUAN CAPISTRANO	CA		12/27/2024	10/09/2025	2,187,385		(27,385)			(27,385)		2,160,000	2,160,000			
100179418	MIAMI	FL		12/27/2024	03/09/2025	1,974,860		(62,360)			(62,360)		1,912,500	1,912,500			
100179421	PASADENA	CA		12/27/2024	11/09/2025	1,502,395		(49,895)			(49,895)		1,452,500	1,452,500			
100179494	FAIRFAX	VA		11/21/2024	01/17/2025	545,224		(1,978)			(1,978)		543,246	543,246			
100179540	HENDERSON	NV		11/21/2024	03/17/2025	434,910		(1,800)			(1,800)		433,110	433,110			
100179565	FRANKLIN	OH		11/21/2024	07/17/2025	295,742		(4,549)			(4,549)		291,193	291,193			
100179585	PEA RIDGE	AR		11/21/2024	06/30/2025	240,043		(94)			(94)		239,949	240,222		273	273
100179599	ROHNERT PARK	CA		11/21/2024	09/17/2025	450,836		(8,690)			(8,690)		442,146	442,146			
100179605	LIBERTY HILL	TX		11/21/2024	05/17/2025	274,865		(7,329)			(7,329)		267,536	267,536			
100179608	THE WOODLANDS	TX		11/21/2024	05/17/2025	481,080		(8,957)			(8,957)		472,122	472,122			
100179612	DETROIT	MI		11/21/2024	06/30/2025	267,688		(81)			(81)		267,607	267,451		(156)	(156)
100179623	PEACHTREE CITY	GA		11/21/2024	08/17/2025	327,225		(7,463)			(7,463)		319,762	319,762			
100179629	GREEN BAY	WI		11/21/2024	11/17/2025	532,432		(15,703)			(15,703)		516,729	516,729			
100179644	RALEIGH	NC		11/21/2024	01/17/2025	385,274		(11,451)			(11,451)		373,822	373,822			
100179645	ROUND ROCK	TX		11/21/2024	05/17/2025	306,807		(10,768)			(10,768)		296,039	296,039			
100179649	PHOENIX	AZ		11/21/2024	10/17/2025	428,195		(12,949)			(12,949)		415,247	415,247			
100179663	KISSIMMEE	FL		11/21/2024	03/17/2025	423,883		(7,083)			(7,083)		416,800	416,800			
100179665	LOS BANOS	CA		11/21/2024	11/17/2025	415,071		(6,945)			(6,945)		408,126	408,126			
100179683	BAYVILLE	NJ		11/21/2024	11/17/2025	529,556		12,896			12,896		542,452	542,452			
100179774	KINGSPORT	TN		11/21/2024	09/17/2025	271,528		(9,621)			(9,621)		261,907	261,907			
100179795	CONCORD	NC		11/21/2024	11/17/2025	224,462		(633)			(633)		223,830	223,830			
100179800	WINTER GARDEN	FL		11/21/2024	08/17/2025	682,567		(20,428)			(20,428)		662,139	662,139			
100179802	QUEEN CREEK	AZ		11/21/2024	07/17/2025	344,906		(11,314)			(11,314)		333,592	333,592			
100179809	PALOS HEIGHTS	IL		11/21/2024	10/17/2025	255,416		(8,324)			(8,324)		247,092	247,092			
100179845	SACRAMENTO	CA		11/22/2024	11/09/2025	340,595		(5,657)			(5,657)		334,939	334,939			
100179862	NORTHFIELD	IL		11/22/2024	05/09/2025	714,060		(16,060)			(16,060)		698,000	698,000			
100179881	LANCASTER	TX		11/25/2024	07/17/2025	201,458		2,643			2,643		204,101	204,101			
100179917	MCDONOUGH	GA		11/25/2024	06/30/2025	517,645		1			1		517,646	514,602		(3,044)	(3,044)
100179922	FOLEY	AL		11/25/2024	06/17/2025	288,001		22,984			22,984		310,985	310,985			
100179925	NORTH RICHLAND HILLS	TX		11/25/2024	07/17/2025	390,368		(8,145)			(8,145)		382,223	382,223			
100179942	MOUNT LAUREL	NJ		11/25/2024	07/17/2025	456,478		(15,632)			(15,632)		440,846	440,846			
100179950	BAINBRIDGE	GA		11/25/2024	02/17/2025	213,357		15,898			15,898		229,255	229,255			
100179966	LEXINGTON	NC		11/25/2024	11/17/2025	252,333		(4,833)			(4,833)		247,500	247,500			
100179980	FOLEY	AL		11/25/2024	09/17/2025	267,466		15,880			15,880		283,346	283,346			
100179987	BRUNSWICK	ME		11/25/2024	01/17/2025	411,853		(12,223)			(12,223)		399,631	399,631			
100179991	PITTSBURGH	PA		11/25/2024	11/17/2025	372,645		3,054			3,054		375,699	375,699			
100179998	GREEN BAY	WI		11/25/2024	09/17/2025	277,298		(9,687)			(9,687)		267,611	267,611			
100180005	LOCUST GROVE	VA		11/25/2024	02/17/2025	367,768		(6,075)			(6,075)		361,693	361,693			
100180007	CADOTT	WI		11/25/2024	06/17/2025	470,794		2,906			2,906		473,700	473,700			
100180028	WEST LAFAYETTE	IN		11/25/2024	08/17/2025	342,276		2,388			2,388		344,665	344,665			
100180042	WINHALL	VT		11/25/2024	04/17/2025	339,886		(5,496)			(5,496)		334,390	334,390			
100180064	MYRTLE BEACH	SC		11/25/2024	06/17/2025	285,579		13,763			13,763		299,342	299,342			
100180120	WILTON	CT		11/25/2024	01/24/2025	1,842,098		(42,098)			(42,098)		1,800,000	1,800,000			
100180143	LOS ANGELES	CA		11/25/2024	09/17/2025	2,309,614		(70,864)			(70,864)		2,238,750	2,238,750			
100180147	LOS ANGELES	CA		11/25/2024	06/24/2025	801,611		(34,294)			(34,294)		767,318	767,318			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180153	KISSIMMEE	FL		11/25/2024	10/17/2025	214,145		(6,149)			(6,149)		207,997	207,997			
100180157	CLIFTON	NJ		11/25/2024	09/17/2025	422,180		(17,180)			(17,180)		405,000	405,000			
100180187	LAKE PLACID	FL		11/25/2024	09/18/2025	336,617		(5,099)			(5,099)		331,518	331,518			
100180189	PORT SAINT LUCIE	FL		11/25/2024	06/18/2025	439,873		(8,359)			(8,359)		431,513	431,513			
100180190	ESTERO	FL		11/25/2024	09/18/2025	460,619		(16,953)			(16,953)		443,667	443,667			
100180206	NORTH RICHLAND HILLS	TX		11/25/2024	11/21/2025	315,458		(5,333)			(5,333)		310,125	310,125			
100180216	GREAT FALLS	MT		11/25/2024	06/18/2025	240,232		(2,913)			(2,913)		237,319	237,319			
100180227	JOHNSTON	IA		11/25/2024	10/21/2025	207,315		(1,263)			(1,263)		206,052	206,052			
100180230	EL CAJON	CA		11/25/2024	07/18/2025	253,076		(3,518)			(3,518)		249,558	249,558			
100180237	EDMOND	OK		11/25/2024	09/18/2025	246,050		(4,563)			(4,563)		241,487	241,487			
100180253	BUCKEYE	AZ		11/25/2024	05/18/2025	235,250		3,771			3,771		239,021	239,021			
100180258	LOS ANGELES	CA		11/25/2024	10/21/2025	1,120,136		(2,166)			(2,166)		1,117,970	1,117,970			
100180259	WEST LAFAYETTE	IN		11/25/2024	10/21/2025	209,014		577			577		209,591	209,591			
100180266	STREAMWOOD	IL		11/25/2024	06/18/2025	207,357		(4,683)			(4,683)		202,674	202,674			
100180274	FOLEY	AL		11/25/2024	11/21/2025	285,222		(740)			(740)		284,482	284,482			
100180296	ANCHORAGE	AK		11/25/2024	09/18/2025	454,835		(5,577)			(5,577)		449,259	449,259			
100180338	CHARLOTTE	NC		11/25/2024	04/18/2025	205,922		1,709			1,709		207,632	207,632			
100180345	MANALAPAN	NJ		11/25/2024	06/18/2025	328,292		6,555			6,555		334,846	334,846			
100180359	COEUR	ID		11/25/2024	10/21/2025	671,191		3,199			3,199		674,390	674,390			
100180395	CONCORD	CA		11/25/2024	05/18/2025	620,112		(5,604)			(5,604)		614,508	614,508			
100180398	LURAY	VA		11/25/2024	06/18/2025	296,679		(697)			(697)		295,982	295,982			
100180461	STUDIO CITY	CA		11/26/2024	05/05/2025	542,612		(24,404)			(24,404)		518,208	518,208			
100180464	FOLEY	AL		11/26/2024	03/05/2025	226,672		(10,778)			(10,778)		215,894	215,894			
100180485	HOLLYWOOD	FL		11/26/2024	08/05/2025	438,423		3,277			3,277		441,700	441,700			
100180566	RIVERSIDE	CA		11/26/2024	07/05/2025	505,397		(9,397)			(9,397)		496,000	496,000			
100180604	SAN DIEGO	CA		11/26/2024	06/05/2025	1,522,366		(72,366)			(72,366)		1,450,000	1,450,000			
100180627	BELMONT	NC		11/26/2024	10/05/2025	1,445,953		(47,716)			(47,716)		1,398,237	1,398,237			
100180630	COVINA	CA		11/26/2024	09/17/2025	780,134		(24,985)			(24,985)		755,149	755,149			
100180632	WOODLAND HILLS	CA		11/26/2024	04/24/2025	737,267		(34,228)			(34,228)		703,039	703,039			
100180651	SOUTH LYON	MI		11/26/2024	11/08/2025	508,511		(10,845)			(10,845)		497,666	497,666			
100180652	BUENA PARK	CA		11/26/2024	10/17/2025	2,015,341		(17,002)			(17,002)		1,998,339	1,998,339			
100180657	PINE MOUNTAIN CLUB	CA		11/26/2024	10/31/2025	298,077		(292)			(292)		297,785	298,258		473	473
100180661	HIRAM	GA		11/26/2024	05/24/2025	372,900		(16,746)			(16,746)		356,154	356,154			
100180669	LAKE ARROWHEAD	CA		11/26/2024	07/31/2025	697,569		(205)			(205)		697,364	686,250		(11,114)	(11,114)
100180678	ANAHEIM	CA		11/26/2024	04/24/2025	659,014		(10,958)			(10,958)		648,057	648,057			
100180686	LAS VEGAS	NV		11/26/2024	02/24/2025	1,246,599		(14,099)			(14,099)		1,232,500	1,232,500			
100180691	HUTTO	TX		11/26/2024	06/24/2025	411,462		(13,891)			(13,891)		397,571	397,571			
100180710	ANAHEIM	CA		11/26/2024	08/24/2025	1,454,552		(15,704)			(15,704)		1,438,848	1,438,848			
100180720	WHEAT RIDGE	CO		11/26/2024	11/08/2025	562,897		(12,997)			(12,997)		549,900	549,900			
100180734	JACKSON TOWNSHIP	NJ		11/26/2024	03/11/2025	421,021		(16,778)			(16,778)		404,243	404,243			
100180736	WICHITA	KS		11/26/2024	09/11/2025	226,578		(10,775)			(10,775)		215,803	215,803			
100180747	ENGLEWOOD	CO		11/26/2024	09/11/2025	791,223		(18,723)			(18,723)		772,500	772,500			
100180760	LANCASTER	TX		11/26/2024	04/11/2025	713,681		(33,944)			(33,944)		679,737	679,737			
100180791	SUMMERVILLE	SC		11/26/2024	11/11/2025	855,625		(23,217)			(23,217)		832,408	832,408			
100180798	SCHIEDAM	NLD		11/27/2024	05/20/2025	362,495						7,245	369,740	399,771		30,030	30,030
100180815	S-GRAVENHAGE	NLD		11/27/2024	06/20/2025	483,563						9,665	493,228	535,656		42,427	42,427
100180833	GRONINGEN	NLD		11/27/2024	09/22/2025	1,139,271						22,771	1,162,041	1,292,809		130,768	130,768
100180884	UNITED KINGDOM	GBR		11/27/2024	04/22/2025	143,564						1,835	145,399	152,907		7,508	7,508
100180905	UNITED KINGDOM	GBR		11/27/2024	09/22/2025	92,428						1,181	93,609	99,875		6,267	6,267
100181305	KIHEI	HI		12/06/2024	10/17/2025	1,232,878		13,122			13,122		1,246,000	1,246,000			
100181316	SAN JOSE	CA		12/06/2024	05/24/2025	1,498,417		(58,417)			(58,417)		1,440,000	1,440,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181330	LOS ANGELES	CA		12/06/2024	11/08/2025	1,536,961		(51,961)			(51,961)		1,485,000	1,485,000			
100181373	WEST COVINA	CA		12/06/2024	11/08/2025	881,950		(41,950)			(41,950)		840,000	840,000			
100181399	ALTADENA	CA		01/09/2025	06/30/2025	663,832		(14)			(14)		663,818	674,435		10,617	10,617
100181411	WOODSTOCK	GA		01/09/2025	04/09/2025	456,882		(11,882)			(11,882)		445,000	445,000			
100181431	KULA	HI		01/09/2025	03/09/2025	1,554,682		(55,768)			(55,768)		1,498,914	1,498,914			
100181443	LA QUINTA	CA		01/09/2025	10/09/2025	826,875		(39,375)			(39,375)		787,500	787,500			
100181445	MISSION VIEJO	CA		01/09/2025	11/09/2025	978,455		(34,455)			(34,455)		944,000	944,000			
100181528	HAUULA	HI		12/06/2024	11/09/2025	146,028		(3,528)			(3,528)		142,500	142,500			
100181542	LUZERNE	PA		12/09/2024	08/11/2025	137,791		(5,589)			(5,589)		132,202	132,202			
100181576	PHILADELPHIA	PA		12/09/2024	07/11/2025	109,869		(2,686)			(2,686)		107,183	107,183			
100181579	MERIDEN	CT		12/09/2024	07/11/2025	260,929		(6,104)			(6,104)		254,825	254,825			
100181642	GOLETA	CA		12/11/2024	11/05/2025	1,543,385		(43,881)			(43,881)		1,499,504	1,499,504			
100181653	MARION	NC		12/11/2024	04/05/2025	430,961		(13,084)			(13,084)		417,877	417,877			
100181665	TUSTIN	CA		12/11/2024	08/05/2025	1,232,457		(34,289)			(34,289)		1,198,168	1,198,168			
100181678	CHARLOTTE	NC		12/11/2024	11/05/2025	1,569,275		(49,795)			(49,795)		1,519,479	1,519,479			
100181692	IRVINE	CA		12/11/2024	10/05/2025	855,161		(17,541)			(17,541)		837,621	837,621			
100181701	HENDERSON	NV		12/11/2024	08/09/2025	1,230,496		(30,696)			(30,696)		1,199,800	1,199,800			
100181704	BURBANK	CA		12/11/2024	06/09/2025	551,583		(1,033)			(1,033)		550,550	550,550			
100181888	NEW ORLEANS	LA		12/12/2024	02/18/2025	402,411		1,921			1,921		404,333	404,333			
100182023	OKLAHOMA CITY	OK		12/12/2024	06/18/2025	325,826		18,795			18,795		344,622	344,622			
100182024	LIVERMORE	CA		12/12/2024	05/18/2025	642,040		12,323			12,323		654,363	654,363			
100182035	AUSTIN	TX		12/12/2024	08/18/2025	444,450		10,608			10,608		455,057	455,057			
100182036	OCEANSIDE	CA		12/12/2024	10/21/2025	613,760		15,684			15,684		629,444	629,444			
100182074	AMERICAN FORK	UT		12/12/2024	09/18/2025	386,608		5,037			5,037		391,645	391,645			
100182080	AURORA	IL		12/12/2024	09/18/2025	300,711		1,472			1,472		302,183	302,183			
100182086	LONG BRANCH	NJ		12/12/2024	10/21/2025	473,642		5,923			5,923		479,565	479,565			
100182099	HUMBLE	TX		12/12/2024	11/21/2025	244,875		4,775			4,775		249,651	249,651			
100182141	GRANT VALKARIA	FL		12/12/2024	07/17/2025	307,312		(3,887)			(3,887)		303,425	303,425			
100182153	LEXINGTON	SC		12/12/2024	02/17/2025	258,036		(9,562)			(9,562)		248,473	248,473			
100182175	MYRTLE BEACH	SC		12/12/2024	07/17/2025	366,506		(6,773)			(6,773)		359,733	359,733			
100182196	CYPRESS	TX		12/12/2024	06/17/2025	317,124		(2,639)			(2,639)		314,485	314,485			
100182206	SEASIDE HEIGHTS	NJ		12/12/2024	11/17/2025	344,664		(7,409)			(7,409)		337,256	337,256			
100182218	CLARKSVILLE	TN		12/12/2024	09/17/2025	223,680		10,093			10,093		233,773	233,773			
100182219	BLUE RIDGE	GA		12/12/2024	08/17/2025	268,185		(5,834)			(5,834)		262,351	262,351			
100182277	RALEIGH	NC		12/12/2024	05/17/2025	61,883		2,261			2,261		64,144	64,144			
100182297	CALABASH	NC		12/12/2024	10/17/2025	316,698		15,205			15,205		331,903	331,903			
100182326	EDISON	NJ		12/12/2024	02/17/2025	196,091		(1,091)			(1,091)		195,000	195,000			
100182337	OAK VIEW	CA		12/12/2024	07/17/2025	502,969		(10,969)			(10,969)		492,000	492,000			
100182341	AUSTIN	TX		12/12/2024	07/17/2025	526,787		(8,235)			(8,235)		518,551	518,551			
100182384	CLIVE	IA		12/12/2024	07/17/2025	466,658		(18,951)			(18,951)		447,707	447,707			
100182399	JOSHUA TREE	CA		12/12/2024	03/17/2025	498,826		3,231			3,231		502,057	502,057			
100182404	TOMS RIVER	NJ		12/12/2024	03/17/2025	232,750		(642)			(642)		232,108	232,108			
100182473	BAKERSFIELD	CA		12/12/2024	04/17/2025	391,746		1,648			1,648		393,394	393,394			
100182481	REDONDO BEACH	CA		12/12/2024	08/17/2025	566,233		(483)			(483)		565,750	565,750			
100182509	PUYALLUP	WA		12/12/2024	04/30/2025	405,736		(8)			(8)		405,728	405,361		(367)	(367)
100182527	WEST HILLS AREA LOS ANGELES	CA		12/12/2024	05/17/2025	600,311		(4,574)			(4,574)		595,737	595,737			
100182557	CORONA	CA		12/12/2024	10/17/2025	780,307		(2,390)			(2,390)		777,916	777,916			
100182611	ALDIE	VA		12/12/2024	08/17/2025	544,225		(4,006)			(4,006)		540,219	540,219			
100182616	BUFFALO GROVE	IL		12/12/2024	06/17/2025	241,693		(9,366)			(9,366)		232,327	232,327			
100182622	CROSS HILL	SC		12/12/2024	05/17/2025	282,251		5,936			5,936		288,187	288,187			
100182648	SAN MARCOS	TX		12/12/2024	02/17/2025	661,008		8,544			8,544		669,552	669,552			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182653	PANAMA CITY BEACH	FL		12/12/2024	07/31/2025	288,808		(5)			(5)		288,803	288,552		(251)	(251)
100182659	BREWSTER	MA		12/12/2024	08/17/2025	651,125		(2,125)			(2,125)		649,000	649,000			
100182662	CANTONMENT	FL		12/12/2024	09/17/2025	316,459		(3,818)			(3,818)		312,641	312,641			
100182684	SEMINOLE	FL		12/12/2024	05/17/2025	237,053		(4,739)			(4,739)		232,314	232,314			
100182708	MURRELLS INLET	SC		12/12/2024	11/17/2025	431,310		(11,622)			(11,622)		419,688	419,688			
100182709	CASTLE ROCK	CO		12/12/2024	11/17/2025	823,482		(7,573)			(7,573)		815,909	815,909			
100182716	LEWES	DE		12/12/2024	01/17/2025	480,002		(19,304)			(19,304)		460,698	460,698			
100184370	SPOTSYLVANIA	VA		12/16/2024	01/31/2025	616,202		(6,202)			(6,202)		610,000	610,000			
100184395	CROWLEY	TX		12/16/2024	10/11/2025	240,179		(11,429)			(11,429)		228,750	228,750			
100184422	POWAY	CA		12/17/2024	11/09/2025	1,430,431		(46,431)			(46,431)		1,384,000	1,384,000			
100184432	LAS VEGAS	NV		12/17/2024	05/16/2025	37,260		(2,312)			(2,312)		34,948	34,948			
100184438	SPRING VALLEY	CA		12/17/2024	04/16/2025	208,828		(5,185)			(5,185)		203,643	203,643			
100184441	FAIRBURN	GA		12/17/2024	06/16/2025	118,863		(6,080)			(6,080)		112,783	112,783			
100184442	MATTESON	IL		12/17/2024	10/16/2025	42,486		(2,201)			(2,201)		40,284	40,284			
100184451	WASHINGTON	DC		12/17/2024	10/16/2025	46,073		(1,145)			(1,145)		44,928	44,928			
100184455	CITRUS HEIGHTS	CA		12/17/2024	02/16/2025	37,268		(2,319)			(2,319)		34,948	34,948			
100184462	TAMPA	FL		12/17/2024	03/16/2025	95,142		(4,278)			(4,278)		90,864	90,864			
100184477	WARRIOR	AL		12/17/2024	08/16/2025	37,255		(2,306)			(2,306)		34,949	34,949			
100184482	DAYVILLE	CT		12/17/2024	08/16/2025	52,994		(3,069)			(3,069)		49,925	49,925			
100184488	ZACHARY	LA		12/17/2024	10/16/2025	69,259		(3,361)			(3,361)		65,898	65,898			
100184491	SANDY	UT		12/17/2024	04/16/2025	347,282		(7,280)			(7,280)		340,002	340,002			
100184499	VILLA RICA	GA		12/17/2024	11/04/2025	133,270		(1,425)			(1,425)		131,845	131,845			
100184508	HOLLAND	MI		12/17/2024	11/04/2025	53,740		(3,975)			(3,975)		49,766	49,766			
100184524	VIRGINIA BEACH	VA		12/17/2024	07/16/2025	52,031		(2,106)			(2,106)		49,925	49,925			
100184527	PRATTVILLE	AL		12/17/2024	09/16/2025	80,511		(1,633)			(1,633)		78,878	78,878			
100184530	ANTELOPE	CA		12/17/2024	02/16/2025	37,704		(2,788)			(2,788)		34,916	34,916			
100184544	BARRINGTON	NH		12/17/2024	04/16/2025	81,889		(2,016)			(2,016)		79,872	79,872			
100184546	NORTH TUSTIN	CA		12/17/2024	03/16/2025	354,828		(15,362)			(15,362)		339,466	339,466			
100184549	SURPRISE	AZ		12/17/2024	02/16/2025	37,614		(2,614)			(2,614)		35,000	35,000			
100184565	WESTLAKE	FL		12/17/2024	10/16/2025	65,386		(2,980)			(2,980)		62,406	62,406			
100184568	KEARNEYSVILLE	WV		12/17/2024	05/16/2025	73,494		(3,599)			(3,599)		69,895	69,895			
100184578	HAPPY VALLEY	OR		12/17/2024	08/16/2025	204,398		(3,225)			(3,225)		201,174	201,174			
100184581	SAN JACINTO	CA		12/17/2024	01/16/2025	53,212		(3,282)			(3,282)		49,930	49,930			
100184595	RIALTO	CA		12/17/2024	10/16/2025	77,716		(2,841)			(2,841)		74,875	74,875			
100184603	PASCO	WA		12/17/2024	05/16/2025	79,098		(2,098)			(2,098)		77,000	77,000			
100184616	OGDEN	UT		12/17/2024	06/16/2025	130,452		(5,651)			(5,651)		124,801	124,801			
100184617	KENT	WA		12/17/2024	07/16/2025	37,394		(2,639)			(2,639)		34,755	34,755			
100184622	MINNEAPOLIS	MN		12/17/2024	05/16/2025	91,989		(2,146)			(2,146)		89,842	89,842			
100184623	BUFFALO	MN		12/17/2024	04/16/2025	54,776		(3,851)			(3,851)		50,925	50,925			
100184631	TOWACO	NJ		12/17/2024	08/16/2025	158,931		(9,145)			(9,145)		149,786	149,786			
100184634	MOULTON	AL		12/17/2024	08/16/2025	119,805		(4,175)			(4,175)		115,629	115,629			
100184643	WAHIAWA	HI		12/17/2024	07/16/2025	74,199		(4,303)			(4,303)		69,895	69,895			
100184660	MOUNTAIN VILLAGE	CO		12/17/2024	09/16/2025	168,130		(6,134)			(6,134)		161,996	161,996			
100184664	HEMET	CA		12/17/2024	02/16/2025	47,729		(2,998)			(2,998)		44,730	44,730			
100184685	VISTA	CA		12/17/2024	06/16/2025	129,532		(4,747)			(4,747)		124,784	124,784			
100184687	ROSAMOND	CA		12/17/2024	06/16/2025	36,985		(2,025)			(2,025)		34,960	34,960			
100184692	HAMBURG	NY		12/17/2024	06/16/2025	102,846		(3,797)			(3,797)		99,050	99,050			
100184699	SHELTON	WA		12/17/2024	09/16/2025	82,920		(3,044)			(3,044)		79,876	79,876			
100184710	COLUMBIA	SC		12/17/2024	09/16/2025	36,743		(1,798)			(1,798)		34,945	34,945			
100184717	LINCOLN	NE		12/17/2024	06/16/2025	52,948		(3,019)			(3,019)		49,929	49,929			
100184733	EAST BRUNSWICK	NJ		12/17/2024	07/16/2025	37,738		(2,790)			(2,790)		34,948	34,948			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184737	WASILLA	AK		12/17/2024	07/16/2025	69,251		(4,251)			(4,251)		65,000	65,000			
100184748	EAST BRUNSWICK	NJ		12/17/2024	08/16/2025	52,495		(2,573)			(2,573)		49,923	49,923			
100184749	TINTON FALLS	NJ		12/17/2024	03/16/2025	204,463		(7,392)			(7,392)		197,070	197,070			
100184750	ASHBURN	VA		12/17/2024	06/16/2025	153,115		(3,351)			(3,351)		149,765	149,765			
100184757	KENT	WA		12/17/2024	09/16/2025	106,414		(1,610)			(1,610)		104,804	104,804			
100184767	LUGOFF	SC		12/17/2024	08/16/2025	103,648		(3,805)			(3,805)		99,843	99,843			
100184780	NORTHVILLE	MI		12/17/2024	09/16/2025	101,492		(1,664)			(1,664)		99,828	99,828			
100184791	BAKERSFIELD	CA		12/17/2024	09/16/2025	53,923		(3,988)			(3,988)		49,935	49,935			
100184792	TROY	MI		12/17/2024	05/16/2025	81,010		(1,150)			(1,150)		79,860	79,860			
100184805	UPLAND	CA		12/17/2024	11/04/2025	53,218		(3,319)			(3,319)		49,899	49,899			
100184813	SACRAMENTO	CA		12/17/2024	09/16/2025	53,723		(3,973)			(3,973)		49,750	49,750			
100184821	WASHINGTON	UT		12/17/2024	04/16/2025	45,467		(2,433)			(2,433)		43,034	43,034			
100184825	SANTEE	CA		12/17/2024	03/16/2025	105,485		(2,742)			(2,742)		102,743	102,743			
100184844	PORT ROYAL	SC		12/17/2024	11/04/2025	121,080		(1,287)			(1,287)		119,793	119,793			
100184864	STONY POINT	NY		12/17/2024	08/16/2025	122,914		(3,102)			(3,102)		119,812	119,812			
100184873	LAS VEGAS	NV		12/17/2024	08/16/2025	40,180		(2,180)			(2,180)		38,000	38,000			
100184894	POWDER SPRINGS	GA		12/17/2024	09/16/2025	125,732		(3,926)			(3,926)		121,805	121,805			
100184898	PALMDALE	CA		12/17/2024	03/16/2025	40,666		(2,660)			(2,660)		38,006	38,006			
100184900	YORBA LINDA	CA		12/17/2024	06/16/2025	252,396		(2,834)			(2,834)		249,562	249,562			
100184905	MANASSAS	VA		12/17/2024	07/16/2025	102,333		(2,519)			(2,519)		99,814	99,814			
100184909	GLENDALE	AZ		12/17/2024	08/16/2025	87,199		(2,328)			(2,328)		84,871	84,871			
100184911	MARYSVILLE	WA		12/17/2024	07/16/2025	42,384		(2,446)			(2,446)		39,938	39,938			
100184916	RAVENEL	SC		12/17/2024	11/04/2025	127,352		(2,554)			(2,554)		124,797	124,797			
100184918	GLASTONBURY	CT		12/17/2024	02/16/2025	52,694		(2,820)			(2,820)		49,874	49,874			
100184926	LEESBURG	VA		12/17/2024	06/16/2025	62,173		(3,677)			(3,677)		58,496	58,496			
100184934	SAN TAN VALLEY	AZ		12/17/2024	10/16/2025	112,445		(2,643)			(2,643)		109,801	109,801			
100184938	MORRISTOWN	MN		12/17/2024	09/16/2025	36,364		(1,418)			(1,418)		34,946	34,946			
100184946	LANCASTER	SC		12/17/2024	10/16/2025	37,618		(2,672)			(2,672)		34,946	34,946			
100184948	SPRINGVALE	ME		12/17/2024	04/16/2025	52,696		(2,696)			(2,696)		50,000	50,000			
100184973	CLACKAMAS	OR		12/19/2024	09/17/2025	537,828		(10,913)			(10,913)		526,915	526,915			
100184977	CORAL GABLES	FL		12/19/2024	09/17/2025	893,230		(28,889)			(28,889)		864,342	864,342			
100184983	HONOLULU	HI		12/19/2024	10/17/2025	1,380,268		(43,980)			(43,980)		1,336,288	1,336,288			
100184984	LAKE STEVENS	WA		12/19/2024	09/17/2025	419,872		(15,165)			(15,165)		404,707	404,707			
100184989	REDONDO BEACH	CA		12/19/2024	11/08/2025	2,467,363		(69,235)			(69,235)		2,398,128	2,398,128			
100184993	CALABASAS	CA		12/19/2024	08/24/2025	2,360,862		(42,462)			(42,462)		2,318,400	2,318,400			
100184996	AURORA	CO		12/19/2024	11/08/2025	793,318		(19,864)			(19,864)		773,454	773,454			
100185019	DALLAS	TX		12/19/2024	10/17/2025	925,438		(37,438)			(37,438)		888,000	888,000			
100185082	DESERT HOT SPRINGS	CA		12/20/2024	08/24/2025	349,638		362			362		350,000	350,000			
100185147	AVILA BEACH	CA		12/20/2024	08/24/2025	1,242,332		(59,132)			(59,132)		1,183,200	1,183,200			
100185159	LAKEWOOD	CA		12/20/2024	09/17/2025	711,166		(18,416)			(18,416)		692,750	692,750			
100185163	LOS ANGELES (PASADENA AREA)	CA		12/20/2024	11/08/2025	1,555,560		(25,656)			(25,656)		1,529,904	1,529,904			
100185177	SAN MARCOS	CA		12/20/2024	11/08/2025	1,378,177		(50,677)			(50,677)		1,327,500	1,327,500			
100185209	RIO LINDA	CA		01/24/2025	11/09/2025	302,539		(10,750)			(10,750)		291,789	291,789			
100185233	RIO LINDA	CA		01/24/2025	11/09/2025	234,511		(9,874)			(9,874)		224,637	224,637			
100185236	MENIFEE	CA		01/24/2025	06/09/2025	445,200		(21,200)			(21,200)		424,000	424,000			
100185239	GEORGETOWN	TX		01/24/2025	11/09/2025	593,798		(25,798)			(25,798)		568,000	568,000			
100185240	CLERMONT	FL		01/24/2025	10/09/2025	157,500		(7,500)			(7,500)		150,000	150,000			
100185263	RIVIERA BEACH	FL		01/24/2025	10/09/2025	219,144		(5,394)			(5,394)		213,750	213,750			
100185265	RIO LINDA	CA		01/24/2025	11/09/2025	260,437		(10,618)			(10,618)		249,819	249,819			
100185301	PORT SAINT LUCIE	FL		12/20/2024	08/18/2025	613,562		(7,026)			(7,026)		606,536	606,536			
100185305	HOLLY SPRINGS	GA		12/20/2024	10/21/2025	379,650		(8,926)			(8,926)		370,725	370,725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185313	WINDER	GA		12/20/2024	10/21/2025	202,021		4,029			4,029		206,050	206,050			
100185324	WALLER	TX		12/20/2024	02/18/2025	430,935		(39)			(39)		430,896	430,896			
100185405	BELL	CA		12/20/2024	08/31/2025	486,171		(19)			(19)		486,152	486,160		7	7
100185420	CLERMONT	FL		12/20/2024	06/18/2025	322,252		6,750			6,750		329,002	329,002			
100185462	TINLEY PARK	IL		12/20/2024	06/18/2025	227,683		129			129		227,813	227,813			
100185482	PASADENA	CA		12/20/2024	11/21/2025	767,798		(4,025)			(4,025)		763,773	763,773			
100185505	HEMET	CA		12/20/2024	04/11/2025	152,497		(2,497)			(2,497)		150,000	150,000			
100185528	HOUSTON	TX		12/20/2024	04/11/2025	3,594,581		(94,581)			(94,581)		3,500,000	3,500,000			
100185537	PITTSBURG	TX		12/20/2024	06/11/2025	166,833		(6,940)			(6,940)		159,892	159,892			
100185554	ENGLEWOOD	CO		12/20/2024	11/11/2025	771,684		(17,934)			(17,934)		753,750	753,750			
100185585	ORLANDO	FL		12/20/2024	03/11/2025	939,962		(40,455)			(40,455)		899,507	899,507			
100185587	PROSPER	TX		12/20/2024	03/11/2025	674,085		(26,566)			(26,566)		647,519	647,519			
100185588	CORONA	CA		12/20/2024	09/11/2025	804,362		(17,612)			(17,612)		786,750	786,750			
100185593	STAR	ID		12/20/2024	07/11/2025	966,294		(25,835)			(25,835)		940,459	940,459			
100185601	NOVATO	CA		12/20/2024	09/11/2025	565,568		(15,986)			(15,986)		549,582	549,582			
100185605	INDEPENDENCE	MO		12/20/2024	05/11/2025	193,246		(8,867)			(8,867)		184,379	184,379			
100185611	INDEPENDENCE	MO		12/20/2024	07/11/2025	191,675		(8,795)			(8,795)		182,880	182,880			
100185613	FRANKLIN	TN		12/20/2024	07/11/2025	1,027,666		(32,443)			(32,443)		995,223	995,223			
100185618	SAN CLEMENTE	CA		12/20/2024	11/11/2025	1,447,462		(66,462)			(66,462)		1,381,000	1,381,000			
100185656	UNITED KINGDOM	GBR		12/20/2024	07/21/2025	107,673						472	108,146	116,032	7,886		7,886
100185684	WINTERSWIJK	NLD		12/20/2024	05/20/2025	108,749						745	109,494	118,514	9,021		9,021
100185688	ROTTERDAM	NLD		12/20/2024	09/22/2025	584,135						4,002	588,137	666,380	78,243		78,243
100185713	AMSTERDAM	NLD		12/20/2024	08/20/2025	1,104,057						7,564	1,111,621	1,228,458	116,837		116,837
100185745	ANTIOCH	TN		12/23/2024	11/11/2025	244,793		(6,982)			(6,982)		237,811	237,811			
100185746	LOS ANGELES	CA		12/23/2024	09/11/2025	653,419		(8,419)			(8,419)		645,000	645,000			
100185747	SMYRNA	GA		12/23/2024	11/11/2025	1,831,582		(31,582)			(31,582)		1,800,000	1,800,000			
100185771	LOS ANGELES	CA		12/26/2024	11/09/2025	3,530,624		(30,624)			(30,624)		3,500,000	3,500,000			
100185786	DORAL	FL		12/26/2024	10/05/2025	705,994		(30,994)			(30,994)		675,000	675,000			
100185821	FEDERAL WAY	WA		12/26/2024	09/05/2025	335,745		(15,983)			(15,983)		319,763	319,763			
100185822	MOUNT JACKSON	VA		12/26/2024	08/05/2025	330,512		(12,736)			(12,736)		317,776	317,776			
100185898	RIVERSIDE	CA		12/26/2024	09/17/2025	586,647		16,753			16,753		603,400	603,400			
100185932	TUCSON	AZ		12/26/2024	09/17/2025	248,283		(2,683)			(2,683)		245,600	245,600			
100185943	WOODBINE	MD		12/26/2024	06/24/2025	535,981		(10,981)			(10,981)		525,000	525,000			
100185971	SILVER SPRING	MD		12/26/2024	04/24/2025	500,171		(6,171)			(6,171)		494,000	494,000			
100185978	CHICAGO	IL		12/26/2024	11/08/2025	168,958		(5,758)			(5,758)		163,200	163,200			
100185985	RIVERSIDE	CA		12/26/2024	10/17/2025	1,216,635		(46,635)			(46,635)		1,170,000	1,170,000			
100185999	SOUTH SAN FRANCISCO	CA		12/27/2024	11/11/2025	947,437		(7,437)			(7,437)		940,000	940,000			
100186001	NEWPORT BEACH	CA		12/27/2024	09/11/2025	1,999,699		(12,199)			(12,199)		1,987,500	1,987,500			
100186114	FRESNO	CA		01/31/2025	05/09/2025	272,261		(12,261)			(12,261)		260,000	260,000			
100186190	GOLETA	CA		12/27/2024	07/24/2025	1,218,528		(34,528)			(34,528)		1,184,000	1,184,000			
100186191	NORTH MIAMI	FL		12/27/2024	10/17/2025	528,024		(18,874)			(18,874)		509,150	509,150			
100186193	CHATTANOOGA	TN		12/27/2024	07/24/2025	422,653		(13,903)			(13,903)		408,750	408,750			
100186216	BUFORD	GA		12/27/2024	10/17/2025	536,496		(19,746)			(19,746)		516,750	516,750			
100186240	BENSALEM	PA		12/27/2024	11/08/2025	161,436		(7,686)			(7,686)		153,750	153,750			
100186242	BENSALEM	PA		12/27/2024	11/08/2025	165,373		(7,873)			(7,873)		157,500	157,500			
100186243	BENSALEM	PA		12/27/2024	11/08/2025	188,352		(8,352)			(8,352)		180,000	180,000			
100186244	BENSALEM	PA		12/27/2024	11/08/2025	165,373		(7,873)			(7,873)		157,500	157,500			
100186245	BENSALEM	PA		12/27/2024	11/08/2025	161,436		(7,686)			(7,686)		153,750	153,750			
100186248	LOS ANGELES (CHATSWORT	CA		12/27/2024	08/24/2025	1,015,249		(40,855)			(40,855)		974,394	974,394			
100186296	BURLINGTON	NC		12/27/2024	03/21/2025	353,001		(15,601)			(15,601)		337,400	337,400			
100186319	WAREHAM	MA		12/30/2024	07/17/2025	462,174		(7,174)			(7,174)		455,000	455,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186326	LONG BEACH	CA		12/30/2024	10/17/2025	636,486		(3,986)			(3,986)		632,500	632,500			
100186348	HOT SPRINGS	AR		12/30/2024	11/17/2025	676,980		(4,980)			(4,980)		672,000	672,000			
100186353	BROOMFIELD	CO		12/30/2024	09/17/2025	439,430		(8,180)			(8,180)		431,250	431,250			
100186376	VACAVILLE	CA		12/30/2024	07/17/2025	406,302		(8,802)			(8,802)		397,500	397,500			
100186377	WEST CHESTER	PA		12/30/2024	08/17/2025	307,513		(7,513)			(7,513)		300,000	300,000			
100186380	MILPITAS	CA		12/30/2024	11/17/2025	1,255,646		(16,305)			(16,305)		1,239,341	1,239,341			
100186386	SUGAR HILL	GA		12/30/2024	11/17/2025	328,695		(7,428)			(7,428)		321,267	321,267			
100186396	ANAHEIM	CA		12/30/2024	11/17/2025	632,191		(13,935)			(13,935)		618,255	618,255			
100186408	MILLBURN	NJ		12/30/2024	02/17/2025	919,585		(19,585)			(19,585)		900,000	900,000			
100186473	ALEXANDRIA	MN		12/30/2024	04/17/2025	245,111		(7,361)			(7,361)		237,750	237,750			
100186474	LEHI	UT		12/30/2024	04/17/2025	265,769		(669)			(669)		265,100	265,100			
100186496	CORVALLIS	OR		12/30/2024	11/17/2025	354,129		(13,629)			(13,629)		340,500	340,500			
100186504	BILLERICA	MA		12/30/2024	11/17/2025	572,345		(13,595)			(13,595)		558,750	558,750			
100186507	DALLAS	TX		12/30/2024	07/17/2025	315,268		(7,268)			(7,268)		308,000	308,000			
100186531	SAVANNAH	TN		12/30/2024	11/17/2025	241,828		(3,509)			(3,509)		238,319	238,319			
100186537	HARRISBURG	PA		12/30/2024	03/17/2025	266,073		(7,065)			(7,065)		259,008	259,008			
100186546	SOUTH HAVEN	MI		12/30/2024	09/17/2025	769,196		(4,408)			(4,408)		764,788	764,788			
100186646	NORTH EAST	PA		12/30/2024	08/17/2025	166,173		27			27		166,200	166,200			
100186662	CIBOLO	TX		12/30/2024	06/17/2025	220,913		(2,093)			(2,093)		218,820	218,820			
100186677	WAIKOLOA	HI		12/31/2024	07/09/2025	905,011		(23,761)			(23,761)		881,250	881,250			
100186698	ALPHARETTA	GA		12/31/2024	06/06/2025	383,096		(1,305)			(1,305)		381,791	382,759		968	968
100186703	CORONA	CA		12/31/2024	09/11/2025	591,511		(21,823)			(21,823)		569,688	569,688			
100186713	CROSSVILLE	TN		12/31/2024	09/11/2025	259,883		(12,426)			(12,426)		247,457	247,457			
100186721	IRVINE	CA		12/31/2024	06/11/2025	459,059		(10,668)			(10,668)		448,391	448,391			
100186730	DAVENPORT	FL		12/31/2024	11/11/2025	246,653		(11,798)			(11,798)		234,855	234,855			
100186735	APPLE VALLEY	CA		12/31/2024	08/11/2025	367,504		(17,582)			(17,582)		349,921	349,921			
100186758	OAKLAND	CA		12/31/2024	04/11/2025	313,280		(11,980)			(11,980)		301,300	301,300			
100186767	FONTANA	CA		12/31/2024	04/11/2025	460,766		(10,904)			(10,904)		449,863	449,863			
100186774	HERMOSA BEACH	CA		12/31/2024	05/11/2025	1,937,745		(53,752)			(53,752)		1,883,994	1,883,994			
100186784	TEMPLE HILLS	MD		12/31/2024	06/11/2025	436,221		(18,886)			(18,886)		417,335	417,335			
100186787	MARIETTA	GA		12/31/2024	03/11/2025	453,212		(3,099)			(3,099)		450,113	450,113			
100186871	AURORA	CO		01/07/2025	05/16/2025	313,242		(5,750)			(5,750)		307,492	307,492			
100186874	DRIPPING SPRINGS	TX		01/07/2025	02/16/2025	386,274		(9,311)			(9,311)		376,963	376,963			
100186891	ANNA	TX		01/07/2025	11/04/2025	270,639		(8,316)			(8,316)		262,324	262,324			
100186897	MC KINNEY	TX		01/07/2025	04/16/2025	286,954		(2,954)			(2,954)		284,000	284,000			
100186900	LITTLETON	CO		01/07/2025	04/16/2025	571,223		(9,162)			(9,162)		562,061	562,061			
100186924	NORWALK	CA		01/07/2025	11/30/2025	222,437		258			258		222,695	222,728		33	33
100186927	SIMPSONVILLE	SC		01/07/2025	09/16/2025	200,378		(878)			(878)		199,500	199,500			
100186956	UPTON	MA		01/07/2025	11/04/2025	480,263		(13,263)			(13,263)		467,000	467,000			
100186972	MCKINNEY	TX		01/07/2025	06/16/2025	269,594		(9,594)			(9,594)		260,000	260,000			
100186979	PUNTA GORDA	FL		01/07/2025	08/16/2025	225,232		(5,021)			(5,021)		220,211	220,211			
100187735	WOODLAND HLS	CA		01/07/2025	07/16/2025	393,532		(19,130)			(19,130)		374,402	374,402			
100187757	VALDOSTA	GA		01/07/2025	09/16/2025	43,200		(3,200)			(3,200)		40,000	40,000			
100187833	LARGO	FL		01/07/2025	11/04/2025	101,329		(5,029)			(5,029)		96,300	96,300			
100187838	GOLD RIVER	CA		01/07/2025	07/16/2025	105,962		(5,962)			(5,962)		100,000	100,000			
100187852	PUTNAM	CT		01/07/2025	04/16/2025	54,000		(4,000)			(4,000)		50,000	50,000			
100187888	OMAHA	NE		01/07/2025	06/16/2025	54,046		(2,924)			(2,924)		51,122	51,122			
100187910	SAND SPRINGS	OK		01/07/2025	11/04/2025	54,000		(4,000)			(4,000)		50,000	50,000			
100187968	CERES	CA		01/07/2025	10/16/2025	58,975		(4,369)			(4,369)		54,606	54,606			
100187975	DAYTONA BEACH	FL		01/07/2025	07/16/2025	64,800		(4,800)			(4,800)		60,000	60,000			
100187983	HIGH RIDGE	MO		01/07/2025	07/16/2025	110,055		(6,392)			(6,392)		103,663	103,663			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100187991	WINDSOR	VA		01/07/2025	08/16/2025	49,061		(3,061)			(3,061)		46,000	46,000			
100188002	LAS VEGAS	NV		01/07/2025	07/16/2025	112,756		(6,256)			(6,256)		106,500	106,500			
100188004	PALM SPRINGS	CA		01/07/2025	09/16/2025	131,168		(3,738)			(3,738)		127,430	127,430			
100188021	VICTORVILLE	CA		01/07/2025	07/16/2025	107,666		(7,666)			(7,666)		100,000	100,000			
100188071	BUFFALO GROVE	IL		01/07/2025	08/16/2025	54,000		(4,000)			(4,000)		50,000	50,000			
100188091	PIERSON	MI		01/07/2025	10/16/2025	52,380		(3,880)			(3,880)		48,500	48,500			
100188111	GREENWICH	CT		01/07/2025	10/16/2025	155,579		(5,579)			(5,579)		150,000	150,000			
100188123	MENIFEE	CA		01/07/2025	11/04/2025	101,618		(1,618)			(1,618)		100,000	100,000			
100188129	THORNTON	CO		01/07/2025	09/16/2025	106,103		(6,103)			(6,103)		100,000	100,000			
100188171	CANAL WINCHESTER	OH		01/07/2025	06/16/2025	37,212		(2,269)			(2,269)		34,942	34,942			
100188184	NORTH PEKIN	IL		01/07/2025	08/16/2025	37,800		(2,800)			(2,800)		35,000	35,000			
100188259	TINLEY PARK	IL		01/07/2025	10/16/2025	54,000		(4,000)			(4,000)		50,000	50,000			
100188309	LAKESIDE MARBLEHEAD	OH		01/08/2025	02/17/2025	336,323		879			879		337,202	337,202			
100188321	FISHERS	IN		01/08/2025	09/17/2025	263,569		(3,281)			(3,281)		260,289	260,289			
100188362	PAYSON	AZ		01/08/2025	08/17/2025	343,094		(4,628)			(4,628)		338,465	338,465			
100188385	FULSHEAR	TX		01/08/2025	08/17/2025	345,322		(7,369)			(7,369)		337,953	337,953			
100188397	CHARLOTTE	NC		01/08/2025	07/17/2025	295,491		(6,972)			(6,972)		288,519	288,519			
100188400	HAYWARD	CA		01/08/2025	09/17/2025	566,469		(14,860)			(14,860)		551,610	551,610			
100188407	MAPLE GROVE	MN		01/08/2025	09/17/2025	291,277		(8,661)			(8,661)		282,615	282,615			
100188417	LINCOLN	CA		01/08/2025	05/17/2025	487,394		(17,930)			(17,930)		469,464	469,464			
100188418	OXNARD	CA		01/08/2025	10/17/2025	1,159,517		(35,331)			(35,331)		1,124,186	1,124,186			
100188429	CHARLOTTE	NC		01/08/2025	03/17/2025	319,264		(8,251)			(8,251)		311,013	311,013			
100188436	QUEEN CREEK	AZ		01/08/2025	11/17/2025	409,624		(12,434)			(12,434)		397,190	397,190			
100188439	MANTECA	CA		01/08/2025	11/17/2025	461,151		(14,314)			(14,314)		446,837	446,837			
100188440	MIDDLEVILLE	MI		01/08/2025	08/17/2025	416,144		(8,447)			(8,447)		407,697	407,697			
100188444	ANNA	TX		01/08/2025	10/17/2025	408,042		(11,738)			(11,738)		396,305	396,305			
100188451	SAN BUENAVENTURA	CA		01/08/2025	10/17/2025	569,725		(13,614)			(13,614)		556,111	556,111			
100188453	PEORIA	AZ		01/08/2025	11/17/2025	359,888		(7,750)			(7,750)		352,138	352,138			
100188456	FRISCO	TX		01/08/2025	08/17/2025	283,596		(9,473)			(9,473)		274,122	274,122			
100188479	BEAR CREEK	NC		01/08/2025	11/17/2025	522,180		(14,548)			(14,548)		507,632	507,632			
100188481	HYANNIS	MA		01/08/2025	07/17/2025	283,771		(4,232)			(4,232)		279,540	279,540			
100188485	LEHI	UT		01/08/2025	04/17/2025	266,787		(2,010)			(2,010)		264,777	264,777			
100188490	OCEAN CITY	MD		01/08/2025	10/17/2025	261,240		(6,045)			(6,045)		255,196	255,196			
100188522	OMAHA	NE		01/08/2025	11/17/2025	271,798		(7,989)			(7,989)		263,809	263,809			
100188524	TAYLOR	TX		01/08/2025	09/17/2025	297,283		(8,748)			(8,748)		288,536	288,536			
100188527	OLYMPIA	WA		01/08/2025	07/17/2025	264,315		(9,505)			(9,505)		254,811	254,811			
100188544	BALDWIN	NY		01/08/2025	08/17/2025	572,309		(756)			(756)		571,554	571,554			
100188569	COLORADO SPRINGS	CO		02/10/2025	06/09/2025	366,804		(2,804)			(2,804)		364,000	364,000			
100188572	PITTSBORO	NC		02/10/2025	06/09/2025	209,866		(9,994)			(9,994)		199,872	199,872			
100188606	QUEEN CREEK	AZ		02/10/2025	10/09/2025	521,850		(24,850)			(24,850)		497,000	497,000			
100188621	KNOXVILLE	TN		02/10/2025	08/09/2025	163,162		(5,662)			(5,662)		157,500	157,500			
100188644	GREER	SC		02/10/2025	06/09/2025	455,386		(13,386)			(13,386)		442,000	442,000			
100188659	FRESNO	TX		02/10/2025	11/09/2025	179,971		(8,570)			(8,570)		171,401	171,401			
100188684	VIROQUA	WI		01/09/2025	11/17/2025	279,472		(9,649)			(9,649)		269,823	269,823			
100188690	BLUE RIDGE	GA		01/09/2025	11/17/2025	390,402		(11,622)			(11,622)		378,780	378,780			
100188703	GRAND RAPIDS	MI		01/09/2025	07/17/2025	322,902		(5,438)			(5,438)		317,464	317,464			
100188708	RAYMORE	MO		01/09/2025	10/17/2025	256,795		(9,457)			(9,457)		247,338	247,338			
100188713	ANDERSON	SC		01/09/2025	06/17/2025	300,594		(8,306)			(8,306)		292,288	292,288			
100188715	ELLIJAY	GA		01/09/2025	04/17/2025	303,399		(8,613)			(8,613)		294,786	294,786			
100188718	LITTLE RIVER	SC		01/09/2025	02/17/2025	291,532		(6,719)			(6,719)		284,814	284,814			
100188727	BEAUFORT	SC		01/09/2025	04/30/2025	337,453		174			174		337,628	337,492		(136)	(136)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188796	NEW BERN	NC		01/09/2025	06/17/2025	244,146		11,036			11,036		255,182	255,182			
100188799	LAS VEGAS	NV		01/09/2025	09/17/2025	267,460		12,103			12,103		279,563	279,563			
100188821	DAYTONA BEACH	FL		01/09/2025	10/17/2025	429,438		(8,309)			(8,309)		421,129	421,129			
100188847	HELOTES	TX		01/09/2025	11/07/2025	269,294		(7,326)			(7,326)		261,968	261,968			
100188848	NEWTON	AL		01/09/2025	05/07/2025	225,543		(8,704)			(8,704)		216,839	216,839			
100188900	NEEDLES	CA		01/09/2025	11/08/2025	1,029,000		(49,000)			(49,000)		980,000	980,000			
100188908	BAKERSFIELD	CA		01/09/2025	10/17/2025	650,989		(13,489)			(13,489)		637,500	637,500			
100188983	BAKERSFIELD	CA		01/09/2025	02/28/2025	215,838		(8,238)			(8,238)		207,600	207,600			
100189064	RICHMOND	TX		01/09/2025	11/08/2025	222,048		(1,548)			(1,548)		220,500	220,500			
100189069	SHORELINE	WA		01/13/2025	06/30/2025	1,043,935		(31,585)			(31,585)		1,012,350	1,012,350			
100189094	COLORADO SPRINGS	CO		01/13/2025	10/07/2025	414,038		(6,038)			(6,038)		408,000	408,000			
100189098	GLOUCESTER	MA		01/13/2025	11/07/2025	327,432		(12,684)			(12,684)		314,748	314,748			
100189099	OVIEDO	FL		01/13/2025	06/07/2025	384,519		(12,067)			(12,067)		372,452	374,068		1,616	1,616
100189100	MORGANTOWN	WV		01/13/2025	10/07/2025	286,392		(7,121)			(7,121)		279,271	279,271			
100189111	LEHI	UT		01/13/2025	04/17/2025	266,675		(1,897)			(1,897)		264,777	264,777			
100189112	FRIDLEY	MN		01/13/2025	08/17/2025	341,325		(9,325)			(9,325)		332,000	332,000			
100189148	SAYREVILLE	NJ		01/13/2025	11/17/2025	278,293		(6,500)			(6,500)		271,793	271,793			
100189163	LAWRENCEVILLE	GA		01/13/2025	10/17/2025	331,810		(9,547)			(9,547)		322,263	322,263			
100189176	SEVIERVILLE	TN		01/13/2025	08/17/2025	362,090		(12,337)			(12,337)		349,753	349,753			
100189189	PALM SPRINGS	CA		01/13/2025	10/17/2025	427,896		(7,896)			(7,896)		420,000	420,000			
100189190	ZIONVILLE	NC		01/13/2025	03/17/2025	409,845		(6,168)			(6,168)		403,677	403,677			
100189205	SAN JOSE	CA		01/13/2025	09/17/2025	1,006,510		(25,240)			(25,240)		981,270	981,270			
100189208	PALM BAY	FL		01/13/2025	11/17/2025	278,463		(8,136)			(8,136)		270,327	270,327			
100189221	INDIANAPOLIS	IN		01/13/2025	03/17/2025	239,487		(7,159)			(7,159)		232,327	232,327			
100189261	SAN FRANCISCO	CA		01/13/2025	11/17/2025	838,418		(32,723)			(32,723)		805,695	805,695			
100189274	CAREFREE	AZ		01/13/2025	11/17/2025	720,536		(8,650)			(8,650)		711,887	711,887			
100189286	HILLSBORO	OR		01/13/2025	11/17/2025	390,465		(8,454)			(8,454)		382,012	382,012			
100189293	DAVIS	CA		01/13/2025	11/17/2025	513,927		(15,556)			(15,556)		498,370	498,370			
100189301	MINNEAPOLIS	MN		01/13/2025	05/17/2025	469,898		(15,735)			(15,735)		454,163	454,163			
100189302	STAR	ID		01/13/2025	08/17/2025	389,121		(12,121)			(12,121)		377,000	377,000			
100189307	DURHAM	NC		01/13/2025	04/17/2025	330,421		(15,032)			(15,032)		315,390	315,390			
100189321	BOKEELIA	FL		01/13/2025	10/17/2025	244,519		(1,211)			(1,211)		243,308	243,308			
100189335	HOLLY SPRINGS	NC		01/13/2025	11/17/2025	372,002		(4,819)			(4,819)		367,184	366,994		(190)	(190)
100189342	SEATTLE	WA		01/13/2025	10/17/2025	470,101		(10,478)			(10,478)		459,623	459,623			
100189344	MARRIOTTSVILLE	MD		01/13/2025	11/17/2025	459,352		(11,710)			(11,710)		447,642	447,642			
100189348	ELK GROVE	CA		01/13/2025	10/17/2025	424,361		(11,184)			(11,184)		413,177	413,177			
100189355	BALTIMORE	MD		01/13/2025	10/17/2025	252,601		(7,601)			(7,601)		245,000	245,000			
100189365	ALLEN	TX		01/14/2025	09/05/2025	712,387		(29,356)			(29,356)		683,031	683,031			
100189405	RIVERSIDE	CA		01/14/2025	08/05/2025	527,640		(4,785)			(4,785)		522,855	522,855			
100189420	SARASOTA	FL		01/14/2025	09/05/2025	2,162,723		(85,595)			(85,595)		2,077,128	2,077,128			
100189421	BERKELEY	CA		01/14/2025	06/05/2025	1,263,018		(23,986)			(23,986)		1,239,033	1,239,033			
100189494	RICHMOND	VA		01/15/2025	10/17/2025	291,178		(11,871)			(11,871)		279,307	279,307			
100189509	STAFFORD	VA		01/15/2025	10/17/2025	410,588		(14,001)			(14,001)		396,587	396,587			
100189523	BENSALEM	PA		01/15/2025	11/08/2025	188,507		(8,628)			(8,628)		179,879	179,879			
100189527	BENSALEM	PA		01/15/2025	11/08/2025	190,965		(9,094)			(9,094)		181,872	181,872			
100189542	PHOENIX	AZ		01/16/2025	08/11/2025	216,611		(9,611)			(9,611)		207,000	207,000			
100189543	SPRINGFIELD	VA		01/16/2025	11/11/2025	615,429		(10,429)			(10,429)		605,000	605,000			
100189571	HOUSTON	TX		01/17/2025	06/24/2025	157,395		(7,495)			(7,495)		149,900	149,900			
100189637	YORBA LINDA	CA		01/17/2025	11/08/2025	1,103,231		(21,231)			(21,231)		1,082,000	1,082,000			
100189645	RANCHO CUCAMONGA	CA		01/17/2025	11/08/2025	706,963		(31,963)			(31,963)		675,000	675,000			
100189658	RICHMOND	VA		01/17/2025	05/24/2025	218,400		(10,400)			(10,400)		208,000	208,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189667	MARSTONS MILLS	MA		01/17/2025	08/24/2025	378,000		(18,000)			(18,000)		360,000	360,000			
100189690	HENDERSON	NV		02/20/2025	05/09/2025	543,898		(25,900)			(25,900)		517,998	517,998			
100189697	THORNTON	CO		02/20/2025	11/09/2025	554,188		(18,188)			(18,188)		536,000	536,000			
100189718	SMYRNA	GA		01/21/2025	09/09/2025	493,530		(13,530)			(13,530)		480,000	480,000			
100189747	TULARE	CA		01/21/2025	11/17/2025	541,556		(18,296)			(18,296)		523,260	523,260			
100189750	DES PLAINES	IL		01/21/2025	07/17/2025	386,191		(11,191)			(11,191)		375,000	375,000			
100189752	SEATTLE	WA		01/21/2025	09/17/2025	690,669		(10,669)			(10,669)		680,000	680,000			
100189760	ANDREWS	NC		01/21/2025	10/17/2025	481,145		(17,145)			(17,145)		464,000	464,000			
100189781	SAINT LOUIS	MO		01/21/2025	09/17/2025	242,880		(3,630)			(3,630)		239,250	239,250			
100189789	HOUSTON	TX		01/21/2025	07/17/2025	648,303		(803)			(803)		647,500	647,500			
100189806	PRINCETON	TX		01/21/2025	11/17/2025	216,524		(4,524)			(4,524)		212,000	212,000			
100189842	PRINCETON JUNCTION	NJ		01/21/2025	09/17/2025	779,642		(23,642)			(23,642)		756,000	756,000			
100189852	SPOTSYLVANIA	VA		01/21/2025	08/17/2025	761,106		(19,130)			(19,130)		741,976	741,976			
100189884	KANAB	UT		01/21/2025	08/17/2025	802,033		(9,637)			(9,637)		792,397	792,397			
100189889	MADISON	WI		01/21/2025	09/17/2025	299,033		(9,248)			(9,248)		289,784	289,784			
100189892	CONCORD	NC		01/21/2025	10/17/2025	302,581		(6,313)			(6,313)		296,268	296,268			
100189945	LOVELAND	CO		01/21/2025	08/17/2025	701,839		(14,089)			(14,089)		687,750	687,750			
100189948	COLUMBIA	SC		01/21/2025	08/17/2025	282,956		(6,861)			(6,861)		276,095	276,095			
100189949	MINERAL	VA		01/21/2025	11/17/2025	804,200		(13,400)			(13,400)		790,800	790,800			
100189951	SOMERVILLE	TN		01/21/2025	05/17/2025	312,835		1,138			1,138		313,973	313,973			
100189989	BREINIGSVILLE	PA		01/21/2025	06/17/2025	291,357		(11,055)			(11,055)		280,302	280,302			
100190002	FOLEY	AL		01/21/2025	10/17/2025	308,210		(10,505)			(10,505)		297,705	297,705			
100190008	SCOTTSDALE	AZ		01/21/2025	03/17/2025	363,343		14,282			14,282		377,624	377,624			
100190062	THE VILLAGES	FL		01/21/2025	07/17/2025	323,722		(10,722)			(10,722)		313,000	313,000			
100190065	NORTHLAKE	TX		01/21/2025	07/17/2025	420,129		(18,484)			(18,484)		401,644	401,644			
100190067	CHAPEL HILL	NC		01/21/2025	11/17/2025	730,076		(18,118)			(18,118)		711,958	711,958			
100190098	DURANGO	CO		01/21/2025	10/17/2025	675,939		(23,939)			(23,939)		652,000	652,000			
100190103	VONORE	TN		01/21/2025	09/17/2025	648,322		(18,322)			(18,322)		630,000	630,000			
100190106	BRENTWOOD	CA		01/21/2025	11/17/2025	510,594		(8,094)			(8,094)		502,500	502,500			
100190111	CHICAGO	IL		01/21/2025	11/17/2025	720,297		(12,114)			(12,114)		708,183	708,183			
100190114	BROCKTON	MA		01/21/2025	05/17/2025	314,273		(10,273)			(10,273)		304,000	304,000			
100190122	TACOMA	WA		01/21/2025	08/17/2025	464,980		(4,980)			(4,980)		460,000	460,000			
100190132	VIENNA	VA		01/21/2025	09/17/2025	720,201		(15,201)			(15,201)		705,000	705,000			
100190160	HANOVER PARK	IL		01/21/2025	05/17/2025	306,217		(12,815)			(12,815)		293,403	293,403			
100190161	CELINA	TX		01/21/2025	04/17/2025	331,683		(8,892)			(8,892)		322,791	322,791			
100190162	DELRAY BEACH	FL		01/21/2025	06/17/2025	780,433		(13,883)			(13,883)		766,550	766,550			
100190163	EUREKA	MT		01/21/2025	05/17/2025	610,784		(11,264)			(11,264)		599,520	599,520			
100190189	CITY OF LOS ANGELES VENICE AR	CA		01/21/2025	08/09/2025	1,622,770		(38,770)			(38,770)		1,584,000	1,584,000			
100190194	LANCASTER	CA		01/21/2025	06/09/2025	329,783		(9,783)			(9,783)		320,000	320,000			
100190221	HOBBS	NM		01/21/2025	10/09/2025	210,904		(904)			(904)		210,000	210,000			
100190227	MENLO PARK	CA		01/21/2025	07/09/2025	1,719,756		(37,352)			(37,352)		1,682,404	1,682,404			
100190290	ST. PETERSBURG	FL		01/22/2025	11/11/2025	235,043		(4,043)			(4,043)		231,000	231,000			
100190384	LAS VEGAS	NV		01/23/2025	08/09/2025	1,106,123		(26,123)			(26,123)		1,080,000	1,080,000			
100190388	CLAREMONT	CA		01/23/2025	07/09/2025	352,394		(2,688)			(2,688)		349,706	349,706			
100190399	ALPHARETTA	GA		01/23/2025	06/01/2025	473,024		(14,524)			(14,524)		458,500	458,500			
100190404	KNOXVILLE	TN		01/23/2025	07/01/2025	114,105		(6,107)			(6,107)		107,999	107,999			
100190411	MESA	AZ		01/23/2025	10/01/2025	142,272		(3,924)			(3,924)		138,349	138,349			
100190418	KENILWORTH	IL		01/23/2025	07/01/2025	244,509		(6,929)			(6,929)		237,579	237,579			
100190422	KEAAU	HI		01/23/2025	04/01/2025	172,313		(10,313)			(10,313)		162,000	162,000			
100190435	MESA	AZ		01/23/2025	08/01/2025	104,999		(1,560)			(1,560)		103,439	103,439			
100190439	RIVERSIDE	CA		01/23/2025	07/01/2025	236,918		(6,918)			(6,918)		230,000	230,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190452	SCOTTSDALE	AZ		01/23/2025	11/01/2025	81,767		(1,901)			(1,901)		79,866	79,866			
100190456	DUBLIN	OH		01/23/2025	05/01/2025	361,755		(11,755)			(11,755)		350,000	350,000			
100190465	WINTER PARK	FL		01/24/2025	08/09/2025	1,386,073		(55,037)			(55,037)		1,331,036	1,331,036			
100190471	CONCORD	NH		01/24/2025	11/09/2025	258,316		(8,545)			(8,545)		249,771	249,771			
100190654	VENICE	FL		01/28/2025	08/03/2025	544,089		(10,845)			(10,845)		533,244	533,244			
100190688	TRACY	CA		01/28/2025	09/03/2025	506,168		(20,105)			(20,105)		486,063	486,063			
100190689	PINEHURST	NC		01/28/2025	10/03/2025	494,757		(3,357)			(3,357)		491,400	491,400			
100190690	PITTSBURGH	PA		01/28/2025	11/03/2025	373,661		339			339		374,000	374,000			
100190698	MILWAUKEE	WI		01/28/2025	06/03/2025	366,970		(5,766)			(5,766)		361,204	361,204			
100190700	LONG LAKE	MI		01/28/2025	05/03/2025	369,036		(3,501)			(3,501)		365,535	365,535			
100190703	LOS ANGELES	CA		01/28/2025	07/03/2025	562,711		(15,211)			(15,211)		547,500	547,500			
100190713	CHARLOTTE	NC		01/27/2025	10/09/2025	190,990		(3,990)			(3,990)		187,000	187,000			
100190739	MONROE	LA		01/27/2025	11/09/2025	593,225		(13,225)			(13,225)		580,000	580,000			
100190757	WESTWORTH VILLAGE	TX		01/27/2025	07/05/2025	525,353		(22,586)			(22,586)		502,766	502,766			
100190780	OMAHA	NE		01/27/2025	06/05/2025	190,576		(9,075)			(9,075)		181,501	181,501			
100190792	MASHPEE	MA		01/27/2025	11/05/2025	1,045,452		(49,783)			(49,783)		995,668	995,668			
100190793	LAS VEGAS	NV		01/27/2025	10/31/2025	3,641,261		(4,442)			(4,442)		3,636,818	3,649,766		12,948	12,948
100190800	SEATTLE	WA		01/27/2025	03/05/2025	1,800,733		(43,226)			(43,226)		1,757,508	1,757,508			
100190804	SAN ANTONIO	TX		01/27/2025	09/05/2025	281,858		(2,209)			(2,209)		279,649	279,649			
100190810	ENCINITAS	CA		01/27/2025	11/05/2025	2,105,936		(61,343)			(61,343)		2,044,593	2,044,593			
100190818	INDIO	CA		01/27/2025	08/31/2025	166,702		(32)			(32)		166,670	166,666		(4)	(4)
100190821	DENVILLE	NJ		01/27/2025	11/05/2025	817,469		1,907			1,907		819,376	819,376			
100190822	AVENTURA	FL		01/27/2025	05/05/2025	663,743		(20,152)			(20,152)		643,591	643,591			
100190823	CARLSBAD	CA		01/27/2025	10/05/2025	1,054,105		(4,904)			(4,904)		1,049,201	1,049,201			
100190832	NAPERVILLE	IL		01/27/2025	02/05/2025	664,379		3,019			3,019		667,398	667,398			
100190836	BELLEVUE	WA		01/27/2025	09/05/2025	814,299		(16,696)			(16,696)		797,603	797,603			
100190845	SANTA ROSA VALLEY	CA		01/27/2025	02/05/2025	2,964,711		(84,711)			(84,711)		2,880,000	2,880,000			
100190876	REDLANDS	CA		01/28/2025	05/16/2025	656,027		(3,911)			(3,911)		652,116	652,116			
100190889	ATHENS	AL		01/28/2025	11/04/2025	168,386		(386)			(386)		168,000	168,000			
100190890	MADISON	AL		01/28/2025	11/04/2025	187,781		(281)			(281)		187,500	187,500			
100190912	MOUNT DORA	FL		01/28/2025	04/16/2025	155,265		(5,265)			(5,265)		150,000	150,000			
100190918	REDLANDS	CA		01/28/2025	02/16/2025	498,307		(11,107)			(11,107)		487,200	487,200			
100190930	DUNCAN	SC		01/28/2025	06/16/2025	234,628		(5,878)			(5,878)		228,750	228,750			
100190935	BRENTWOOD	CA		01/28/2025	05/16/2025	561,370		(16,878)			(16,878)		544,492	544,492			
100190943	LEWES	DE		01/28/2025	08/16/2025	676,008		(12,342)			(12,342)		663,666	663,666			
100190944	MANTECA	CA		01/28/2025	11/04/2025	459,237		(503)			(503)		458,734	458,734			
100190949	CLOVIS	CA		01/28/2025	05/16/2025	155,175		(5,175)			(5,175)		150,000	150,000			
100190953	LEWES	DE		01/28/2025	07/16/2025	540,486		(15,486)			(15,486)		525,000	525,000			
100190974	ROSEVILLE	CA		01/28/2025	06/16/2025	484,784		(12,284)			(12,284)		472,500	472,500			
100190975	MONROE	NC		01/28/2025	09/16/2025	149,265		735			735		150,000	150,000			
100190989	CAMPBELL	CA		01/28/2025	11/04/2025	539,250		8,603			8,603		547,853	547,853			
100191015	WEST BARNSTABLE	MA		01/29/2025	07/24/2025	1,288,673		(34,273)			(34,273)		1,254,400	1,254,400			
100191035	SAN DIEGO	CA		01/29/2025	06/24/2025	1,385,149		(18,387)			(18,387)		1,366,762	1,366,762			
100191036	THOUSAND OAKS	CA		01/29/2025	06/24/2025	343,703		(13,913)			(13,913)		329,790	329,790			
100191046	NEW YORK	NY		01/29/2025	09/17/2025	3,666,433		(168,345)			(168,345)		3,498,088	3,498,088			
100191056	HARRISON TOWNSHIP	MI		01/29/2025	05/24/2025	185,640		(8,840)			(8,840)		176,800	176,800			
100191057	SAN JOSE	CA		01/29/2025	05/31/2025	827,898		(1,467)			(1,467)		826,431	826,431			
100191070	CHULA VISTA	CA		01/29/2025	07/24/2025	526,376		(5,564)			(5,564)		520,812	520,812			
100191071	MANTECA	CA		01/29/2025	06/24/2025	658,517		(30,236)			(30,236)		628,281	628,281			
100191073	MANTECA	CA		01/29/2025	06/24/2025	669,902		(29,996)			(29,996)		639,906	639,906			
100191092	EL DORADO HILLS	CA		01/29/2025	11/08/2025	1,334,837		(54,837)			(54,837)		1,280,000	1,280,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191109	NORTH MIAMI	FL		01/29/2025	11/08/2025	140,657		(5,657)			(5,657)		135,000	135,000			
100191129	PALM BAY	FL		01/29/2025	07/24/2025	238,512		4,038			4,038		242,550	242,550			
100191208	LAS VEGAS	NV		01/29/2025	10/17/2025	315,032		(12,282)			(12,282)		302,750	302,750			
100191257	BEAUMONT	CA		01/29/2025	08/24/2025	529,200		(25,200)			(25,200)		504,000	504,000			
100191268	SAN DIEGO	CA		01/29/2025	08/24/2025	740,880		(35,280)			(35,280)		705,600	705,600			
100191299	FREDERICK	MD		01/30/2025	03/05/2025	407,203		(21,206)			(21,206)		385,997	385,997			
100191307	GLENDALE	CA		01/30/2025	08/05/2025	2,394,834		(46,713)			(46,713)		2,348,121	2,348,121			
100191336	SCHAUMBURG	IL		01/30/2025	11/05/2025	286,056		(13,622)			(13,622)		272,434	272,434			
100191338	BELMONT	NH		01/30/2025	09/05/2025	3,123,847		(125,810)			(125,810)		2,998,038	2,998,038			
100191352	RANCHO CUCAMONGA	CA		01/30/2025	09/05/2025	1,238,179		(38,179)			(38,179)		1,200,000	1,200,000			
100191357	BAKERSFIELD	CA		01/30/2025	08/05/2025	389,852		(9,852)			(9,852)		380,000	380,000			
100191360	LOS ANGELES	CA		01/30/2025	11/05/2025	522,643		(21,643)			(21,643)		501,000	501,000			
100191361	CUMMING	GA		01/30/2025	08/05/2025	817,893		(12,293)			(12,293)		805,600	805,600			
100191410	ROTTERDAM	NLD		01/29/2025	11/20/2025	349,741							349,741	387,649	37,908		37,908
100191430	UTRECHT	NLD		01/29/2025	08/20/2025	136,357							136,357	152,793	16,435		16,435
100191480	ARNHEM	NLD		01/29/2025	07/21/2025	2,217,110							2,217,110	2,426,469	209,359		209,359
100191481	ARNHEM	NLD		01/29/2025	07/21/2025	38,513							38,513	43,236	4,723		4,723
100191482	ARNHEM	NLD		01/29/2025	07/21/2025	84,937							84,937	95,351	10,414		10,414
100191483	ARNHEM	NLD		01/29/2025	07/21/2025	1,586,327							1,586,327	1,765,873	179,546		179,546
100191516	UNITED KINGDOM	GBR		01/29/2025	10/20/2025	251,540							251,540	271,289	19,749		19,749
100191553	SAN DIEGO	CA		01/31/2025	08/11/2025	1,369,730		(38,480)			(38,480)		1,331,250	1,331,250			
100191577	WINCHESTER	KY		01/31/2025	03/31/2025	514,964		(7,464)			(7,464)		507,500	507,500			
100191587	ANTIOCH	CA		01/31/2025	10/11/2025	435,488		(10,588)			(10,588)		424,900	424,900			
100191591	SAN ANTONIO	TX		01/31/2025	08/11/2025	168,000		(8,000)			(8,000)		160,000	160,000			
100191594	MILWAUKEE	WI		01/31/2025	08/11/2025	183,318		(7,068)			(7,068)		176,250	176,250			
100191601	NOVATO	CA		01/31/2025	09/11/2025	1,089,254		(9,254)			(9,254)		1,080,000	1,080,000			
100191602	CHATTAHOOCHEE HILLS	GA		01/31/2025	04/11/2025	376,342		(11,692)			(11,692)		364,650	364,650			
100191606	REDWOOD CITY	CA		01/31/2025	06/11/2025	2,028,204		(28,204)			(28,204)		2,000,000	2,000,000			
100191617	BATON ROUGE	LA		01/31/2025	05/11/2025	444,744		(5,994)			(5,994)		438,750	438,750			
100191634	S LAKE TAHOE	CA		01/31/2025	11/07/2025	526,146		(19,896)			(19,896)		506,250	506,250			
100191638	KENLY	NC		01/31/2025	09/07/2025	190,403		(6,403)			(6,403)		184,000	184,000			
100191662	LA QUINTA	CA		01/31/2025	07/09/2025	1,122,975		(37,975)			(37,975)		1,085,000	1,085,000			
100191664	WAIKOLOA	HI		01/31/2025	07/09/2025	745,110		(21,834)			(21,834)		723,277	723,277			
100191703	LANCASTER	CA		02/20/2025	11/09/2025	460,688		(21,938)			(21,938)		438,750	438,750			
100191704	BEAUMONT	TX		02/20/2025	10/09/2025	431,182		(15,182)			(15,182)		416,000	416,000			
100191726	SAN TAN VALLEY	AZ		02/20/2025	11/09/2025	257,232		(5,682)			(5,682)		251,550	251,550			
100191746	SCOTTSDALE	AZ		02/20/2025	11/09/2025	414,883		(14,883)			(14,883)		400,000	400,000			
100191792	OVIEDO	FL		01/31/2025	10/31/2025	678,361		(145)			(145)		678,216	686,546		8,330	8,330
100191795	SACRAMENTO	CA		01/31/2025	10/17/2025	1,478,885		(41,677)			(41,677)		1,437,208	1,437,208			
100191799	LOMA LINDA	CA		01/31/2025	10/17/2025	729,753		(7,141)			(7,141)		722,612	722,612			
100191802	CHINO HILLS	CA		01/31/2025	10/17/2025	1,037,052		(22,642)			(22,642)		1,014,410	1,014,410			
100191820	SHERMAN OAKS AREA CITY OF LOS	CA		01/31/2025	04/24/2025	1,919,754		(19,754)			(19,754)		1,900,000	1,900,000			
100192179	GARFIELD	NJ		01/31/2025	09/07/2025	343,455		(5,955)			(5,955)		337,500	337,500			
100192189	TUCSON	AZ		01/31/2025	08/07/2025	195,486		(6,556)			(6,556)		188,930	188,930			
100192195	TUCSON	AZ		01/31/2025	10/07/2025	503,712		(16,583)			(16,583)		487,129	487,129			
100192216	BUSHKILL	PA		01/31/2025	05/07/2025	224,964		(3,900)			(3,900)		221,064	221,064			
100192224	TACOMA	WA		01/31/2025	08/07/2025	283,380		(7,880)			(7,880)		275,500	275,500			
100192229	FRISCO	TX		01/31/2025	09/07/2025	602,534		(21,914)			(21,914)		580,620	580,620			
100192254	EAU CLAIRE	WI		01/31/2025	11/07/2025	114,192		(5,442)			(5,442)		108,750	108,750			
100192271	BOSTON	MA		01/31/2025	03/07/2025	773,041		(27,541)			(27,541)		745,500	744,752		(748)	(748)
100192276	CINCINNATI	OH		01/31/2025	06/07/2025	112,065		(4,065)			(4,065)		108,000	108,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192343	WEST HILLS	CA		02/05/2025	11/08/2025	366,194		(1,106)			(1,106)		365,088	365,088			
100192346	LOS ANGELES	CA		02/05/2025	03/21/2025	2,590,192		(47,614)			(47,614)		2,542,578	2,542,578			
100192348	WEST COVINA	CA		02/05/2025	11/08/2025	675,600		(9,602)			(9,602)		665,998	665,998			
100192351	LOS ANGELES	CA		02/05/2025	09/17/2025	993,773		(34,275)			(34,275)		959,498	959,498			
100192359	PASADENA	CA		02/05/2025	03/21/2025	1,268,111		(49,594)			(49,594)		1,218,518	1,218,518			
100192363	PALOS VERDES ESTATES	CA		02/05/2025	06/24/2025	1,493,552		(71,122)			(71,122)		1,422,430	1,422,430			
100192400	VALLEY VILLAGE	CA		02/07/2025	11/08/2025	798,524		(22,524)			(22,524)		776,000	776,000			
100192415	PLEASANT RIDGE	MI		02/07/2025	05/24/2025	344,424		(12,849)			(12,849)		331,575	331,575			
100192426	MARIETTA	GA		02/07/2025	10/17/2025	168,871		(4,871)			(4,871)		164,000	164,000			
100192434	ROSELLE PARK	NJ		02/07/2025	08/24/2025	352,975		(3,884)			(3,884)		349,091	349,091			
100192438	COMPTON	CA		02/07/2025	10/17/2025	701,927		(22,329)			(22,329)		679,598	679,598			
100192442	SCARSDALE	NY		02/07/2025	06/24/2025	1,783,515		(26,703)			(26,703)		1,756,812	1,756,812			
100192467	LAGUNA BEACH	CA		02/07/2025	11/08/2025	2,810,792		(62,992)			(62,992)		2,747,800	2,747,800			
100192468	WANAQUE	NJ		02/07/2025	07/24/2025	537,522		(17,898)			(17,898)		519,624	519,624			
100192481	KEY BISCAYNE	FL		02/07/2025	10/17/2025	1,050,000		(50,000)			(50,000)		1,000,000	1,000,000			
100192518	CHATSWORTH	CA		02/10/2025	07/17/2025	927,441		70,260			70,260		997,701	997,701			
100192521	MARSHFIELD	MA		02/10/2025	08/17/2025	480,880		(14,794)			(14,794)		466,086	466,086			
100192553	KINGMAN	AZ		02/10/2025	11/17/2025	153,641		(1,748)			(1,748)		151,893	151,893			
100192554	FRANKLIN TOWNSHIP	NJ		02/10/2025	10/17/2025	322,050		(7,272)			(7,272)		314,778	314,778			
100192555	FRANKLIN TOWNSHIP	NJ		02/10/2025	10/17/2025	322,050		(7,272)			(7,272)		314,778	314,778			
100192573	NIXA	MO		02/10/2025	08/17/2025	315,390		(11,640)			(11,640)		303,751	303,751			
100192595	TEMECULA	CA		02/10/2025	09/17/2025	482,850		(14,431)			(14,431)		468,419	468,419			
100192606	ROMEOVILLE	IL		02/10/2025	05/17/2025	228,485		(3,648)			(3,648)		224,837	224,837			
100192610	ELK GROVE	CA		02/10/2025	11/17/2025	440,547		(9,617)			(9,617)		430,930	430,930			
100192643	ELK GROVE VILLAGE	IL		02/10/2025	09/17/2025	271,671		(1,898)			(1,898)		269,773	269,773			
100192655	CATHEDRAL CITY	CA		02/10/2025	06/17/2025	399,552		(9,849)			(9,849)		389,703	389,703			
100192658	PRESCOTT	AZ		02/10/2025	11/17/2025	620,437		(17,135)			(17,135)		603,302	603,302			
100192662	SALEM	MA		02/10/2025	11/17/2025	297,364		(3,669)			(3,669)		293,695	293,695			
100192674	PAGOSA SPRINGS	CO		02/10/2025	05/17/2025	330,712		(4,948)			(4,948)		325,764	325,764			
100192690	NEW BRUNSWICK	NJ		02/10/2025	11/17/2025	430,110		(5,853)			(5,853)		424,257	424,257			
100192692	RHODODENDRON	OR		02/10/2025	11/17/2025	446,754		(12,085)			(12,085)		434,669	434,669			
100192695	LEANDER	TX		02/10/2025	05/17/2025	286,537		(9,250)			(9,250)		277,287	277,287			
100192710	TEMPE	AZ		02/10/2025	11/17/2025	424,322		(7,655)			(7,655)		416,667	416,667			
100192739	CIBOLO	TX		02/10/2025	06/17/2025	236,235		(7,659)			(7,659)		228,576	228,576			
100192752	FRISCO	TX		02/10/2025	08/17/2025	296,631		(2,528)			(2,528)		294,103	294,103			
100192759	PIGEON FORGE	TN		02/10/2025	11/17/2025	403,311		(4,646)			(4,646)		398,665	398,665			
100192761	LEANDER	TX		02/10/2025	06/17/2025	757,399		(8,029)			(8,029)		749,370	749,370			
100192810	ROSEVILLE	CA		02/10/2025	07/31/2025	367,883		(109)			(109)		367,773	367,554		(220)	(220)
100192813	BROOMFIELD	CO		02/10/2025	11/17/2025	570,655		365			365		571,020	571,020			
100192820	COLORADO SPRINGS	CO		02/10/2025	05/17/2025	463,897		(2,285)			(2,285)		461,612	461,612			
100192825	CORAL SPRINGS	FL		02/10/2025	07/31/2025	625,420		(316)			(316)		625,104	624,907		(197)	(197)
100192856	WAIPAHU	HI		02/10/2025	10/17/2025	474,482		(7,796)			(7,796)		466,687	466,687			
100192860	BLUE RIDGE	GA		02/10/2025	11/17/2025	673,122		(5,683)			(5,683)		667,439	667,439			
100192861	ROLLING MEADOWS	IL		02/10/2025	05/17/2025	281,472		(8,869)			(8,869)		272,603	272,603			
100192869	AU GRES	MI		02/10/2025	11/17/2025	481,774		(18,086)			(18,086)		463,689	463,689			
100192875	UNION PIER	MI		02/10/2025	09/17/2025	569,766		(16,280)			(16,280)		553,487	553,487			
100192884	CHARLOTTE	NC		02/10/2025	11/17/2025	413,125		(14,477)			(14,477)		398,649	398,649			
100192889	WEBSTER GROVES	MO		02/10/2025	08/17/2025	253,185		(3,270)			(3,270)		249,915	249,915			
100192934	GARLAND	TX		02/10/2025	07/31/2025	424,432		(192)			(192)		424,240	424,097		(143)	(143)
100192991	SARASOTA	FL		02/10/2025	09/17/2025	368,326		(8,586)			(8,586)		359,739	359,739			
100193013	CHURCH CREEK	MD		02/10/2025	04/17/2025	521,632		(9,753)			(9,753)		511,879	511,879			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193039	MCSHERRYSTOWN	PA		02/10/2025	10/17/2025	281,399		(5,635)			(5,635)		275,764	275,764			
100193046	WELCH	MN		02/10/2025	11/17/2025	318,323		(7,193)			(7,193)		311,130	311,130			
100193074	EULESS	TX		02/10/2025	04/17/2025	286,094		28,517			28,517		314,611	314,611			
100193167	PASO ROBLES	CA		03/20/2025	08/09/2025	357,513		(4,013)			(4,013)		353,500	353,500			
100193184	OAKLAND	CA		03/20/2025	11/09/2025	275,625		(13,125)			(13,125)		262,500	262,500			
100193245	CLEVELAND	OH		02/10/2025	08/07/2025	68,939		(1,814)			(1,814)		67,125	67,125			
100193253	STRASBURG	OH		02/10/2025	04/07/2025	132,439		281			281		132,720	132,720			
100193257	SOUTH BLOOMINGVILLE	OH		02/10/2025	08/07/2025	81,861		(1,861)			(1,861)		80,000	80,000			
100193268	HARRISBURG	PA		02/10/2025	06/07/2025	315,522		9,754			9,754		325,277	325,277			
100193269	LUDINGTON	MI		02/10/2025	09/07/2025	299,129		(10,504)			(10,504)		288,625	288,625			
100193294	FREDERICK	MD		02/10/2025	11/07/2025	325,967		(7,217)			(7,217)		318,750	318,750			
100193324	CHICAGO	IL		02/10/2025	10/07/2025	158,863		(2,494)			(2,494)		156,369	226,720		70,351	70,351
100193328	CHICAGO	IL		02/10/2025	11/07/2025	664,827		(12,327)			(12,327)		652,500	652,500			
100193345	RUNNING SPRINGS	CA		02/10/2025	10/07/2025	280,987		(3,487)			(3,487)		277,500	277,500			
100193357	FRISCO	TX		02/10/2025	11/07/2025	386,627		(11,627)			(11,627)		375,000	375,000			
100193363	CORINTH	TX		02/10/2025	07/07/2025	281,957		(707)			(707)		281,250	281,250			
100193374	RED BANK	NJ		02/10/2025	09/07/2025	571,057		(7,057)			(7,057)		564,000	564,000			
100193393	INDIAN BEACH	NC		02/10/2025	08/07/2025	442,132		(1,132)			(1,132)		441,000	441,000			
100193463	YUMA	AZ		02/10/2025	04/07/2025	193,936		(7,456)			(7,456)		186,480	186,480			
100193499	PALM BAY	FL		02/10/2025	09/07/2025	277,368		(3,156)			(3,156)		274,212	274,212			
100193501	TACOMA	WA		02/10/2025	11/07/2025	639,466		(16,966)			(16,966)		622,500	622,500			
100193529	POLSON	MT		02/10/2025	10/07/2025	588,455		(15,131)			(15,131)		573,324	573,324			
100193545	HOLLISTER	CA		02/10/2025	06/07/2025	243,755		(8,755)			(8,755)		235,000	235,000			
100193569	ROCKLIN	CA		02/10/2025	09/07/2025	397,083		(2,533)			(2,533)		394,550	394,550			
100193578	SAN ANTONIO	TX		02/10/2025	10/07/2025	86,694		(2,694)			(2,694)		84,000	84,000			
100193590	MIAMI	FL		02/10/2025	03/05/2025	1,178,151		(38,151)			(38,151)		1,140,000	1,140,000			
100193591	NAPLES	FL		02/10/2025	08/05/2025	268,404		(4,621)			(4,621)		263,784	263,784			
100193623	CULVER CITY	CA		02/10/2025	11/05/2025	824,837		(24,837)			(24,837)		800,000	800,000			
100193632	HERMOSA BEACH	CA		02/10/2025	09/05/2025	2,148,566		(88,566)			(88,566)		2,060,000	2,060,000			
100193656	CORONA	CA		02/10/2025	06/05/2025	1,755,362		(35,362)			(35,362)		1,720,000	1,720,000			
100193703	BUCKEYE	AZ		02/10/2025	09/05/2025	1,122,933		(26,794)			(26,794)		1,096,140	1,096,140			
100193727	BARTLETT	IL		02/10/2025	09/05/2025	253,388		(11,418)			(11,418)		241,970	241,970			
100193741	CHAVANO PARK	TX		02/10/2025	06/05/2025	494,368		(15,551)			(15,551)		478,817	478,817			
100193750	ATLANTA	GA		02/10/2025	05/05/2025	339,977		(16,189)			(16,189)		323,788	323,788			
100193753	FRANKLIN	NJ		02/10/2025	08/05/2025	250,677		(10,795)			(10,795)		239,882	239,882			
100193758	PATASKALA	OH		02/10/2025	06/05/2025	171,804		(4,029)			(4,029)		167,775	167,775			
100193993	INGLEWOOD	CA		02/11/2025	11/11/2025	534,162		(19,162)			(19,162)		515,000	515,000			
100194085	SEATTLE	WA		02/14/2025	05/11/2025	1,054,544		(17,544)			(17,544)		1,037,000	1,037,000			
100194098	HARLINGEN	TX		02/14/2025	07/11/2025	255,776		(994)			(994)		254,782	254,782			
100194118	KERMAN	CA		02/14/2025	11/11/2025	208,456		(5,956)			(5,956)		202,500	202,500			
100194129	HERRIMAN	UT		02/14/2025	11/03/2025	503,603		(6,216)			(6,216)		497,387	497,387			
100194134	MILPITAS	CA		02/14/2025	05/03/2025	523,692		(11,728)			(11,728)		511,963	511,963			
100194145	BOTHELL	WA		02/14/2025	05/03/2025	553,833		(14,645)			(14,645)		539,189	539,189			
100194152	KIRKLAND	WA		02/14/2025	07/03/2025	677,511		(11,887)			(11,887)		665,624	665,624			
100194153	SEATTLE	WA		02/14/2025	05/03/2025	455,006		(3,835)			(3,835)		451,171	451,171			
100194157	HERMINIE	PA		02/14/2025	06/03/2025	459,562		(11,773)			(11,773)		447,789	447,789			
100194160	LA QUINTA	CA		02/14/2025	07/03/2025	572,167		(13,166)			(13,166)		559,001	559,001			
100194161	CHARLEVOIX	MI		02/14/2025	07/03/2025	234,425		(3,922)			(3,922)		230,503	230,503			
100194175	LYONS	GA		02/14/2025	09/01/2025	405,404		(7,298)			(7,298)		398,106	398,106			
100194185	SUWANEE	GA		02/14/2025	07/01/2025	176,707		(2,707)			(2,707)		174,000	174,000			
100194197	CALIMESA	CA		02/14/2025	09/01/2025	94,599		(1,599)			(1,599)		93,000	93,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194201	DALLAS	TX		02/14/2025	08/01/2025	297,745		(12,645)			(12,645)		285,100	285,100			
100194202	NASHVILLE	TN		02/14/2025	07/01/2025	151,202		(7,121)			(7,121)		144,081	144,081			
100194206	BRYN MAWR	PA		02/14/2025	11/01/2025	155,209		(3,209)			(3,209)		152,000	152,000			
100194230	BROOMFIELD	CO		02/14/2025	11/07/2025	435,061		(11,959)			(11,959)		423,102	423,102			
100194232	KIRKLAND	WA		02/14/2025	05/07/2025	662,943		(23,918)			(23,918)		639,025	631,200		(7,825)	(7,825)
100194237	ARNOLD	CA		02/14/2025	11/07/2025	371,321		(14,029)			(14,029)		357,292	357,292			
100194266	SLINGER	WI		02/14/2025	07/07/2025	389,054		(12,650)			(12,650)		376,404	376,404			
100194308	ST PETERSBURG	FL		02/14/2025	11/07/2025	464,084		(18,576)			(18,576)		445,508	445,508			
100194328	CHICAGO	IL		02/14/2025	11/07/2025	298,346		(13,949)			(13,949)		284,398	284,398			
100194342	WALLA WALLA	WA		02/14/2025	05/07/2025	385,082		(13,128)			(13,128)		371,953	371,073		(880)	(880)
100194351	SAN LUIS OBISPO	CA		02/14/2025	07/07/2025	672,098		(23,484)			(23,484)		648,614	648,614			
100194357	FOREST PARK	IL		02/14/2025	07/07/2025	268,896		(8,044)			(8,044)		260,852	260,852			
100194360	LAGUNA VISTA	TX		02/14/2025	07/07/2025	158,509		(7,013)			(7,013)		151,496	151,496			
100194381	LINCOLN	CA		02/14/2025	11/07/2025	452,647		(14,437)			(14,437)		438,210	438,210			
100194390	HOUSTON	TX		02/14/2025	11/07/2025	204,201		(8,175)			(8,175)		196,026	196,026			
100194402	WAUKEE	IA		02/14/2025	07/07/2025	197,268		(6,754)			(6,754)		190,513	190,513			
100194415	OAKLAND	CA		02/14/2025	07/07/2025	239,040		(10,358)			(10,358)		228,682	228,682			
100194431	SAN JOSE	CA		02/14/2025	05/07/2025	926,076		(29,543)			(29,543)		896,534	895,117		(1,417)	(1,417)
100194454	HENDERSON	NV		02/14/2025	11/07/2025	313,734		(15,887)			(15,887)		297,847	297,847			
100194458	MINNEAPOLIS	MN		02/14/2025	07/07/2025	274,769		(5,836)			(5,836)		268,933	268,933			
100194461	SPRINGFIELD	OR		02/14/2025	09/30/2025	374,951		(213)			(213)		374,738	374,886		148	148
100194489	BRIDGEWATER	NJ		02/14/2025	07/07/2025	317,043		(15,245)			(15,245)		301,798	301,798			
100194493	SAN DIEGO	CA		02/14/2025	11/07/2025	942,975		(45,477)			(45,477)		897,498	897,498			
100194511	GEORGETOWN	TX		02/14/2025	05/07/2025	303,339		(10,695)			(10,695)		292,644	292,644			
100194513	WENDELL	NC		02/14/2025	05/07/2025	309,267		(13,817)			(13,817)		295,450	295,450			
100194551	WAUKEGAN	IL		02/20/2025	10/09/2025	148,292		(1,501)			(1,501)		146,791	146,791			
100194555	MERIDEN	CT		02/20/2025	05/09/2025	231,233		(2,233)			(2,233)		229,000	229,000			
100194597	CORONADO	CA		03/28/2025	08/09/2025	1,198,692		2,808			2,808		1,201,500	1,201,500			
100194600	SYRACUSE	IN		02/21/2025	09/18/2025	309,696		(2,692)			(2,692)		307,004	307,004			
100194624	FOLSOM	CA		02/21/2025	11/21/2025	573,498		(15,600)			(15,600)		557,897	557,897			
100194638	HENDERSON	NV		02/21/2025	11/21/2025	306,843		(9,575)			(9,575)		297,268	297,268			
100194640	PHOENIX	AZ		02/21/2025	06/18/2025	806,627		(8,610)			(8,610)		798,017	798,017			
100194646	LATHROP	CA		02/21/2025	11/21/2025	472,598		(19,160)			(19,160)		453,438	453,438			
100194653	LITTLE ELM	TX		02/21/2025	04/18/2025	211,684		(1,870)			(1,870)		209,815	209,815			
100194673	DUDLEY	MA		02/21/2025	11/21/2025	494,032		(9,359)			(9,359)		484,674	484,674			
100194676	LAKE HAVASU CITY	AZ		02/21/2025	05/18/2025	410,117		(10,392)			(10,392)		399,725	399,725			
100194730	POWELL	OH		02/21/2025	08/18/2025	292,608		(8,991)			(8,991)		283,617	283,617			
100194756	CLEARWATER BEACH	FL		02/21/2025	08/18/2025	528,515		(3,956)			(3,956)		524,559	524,559			
100194775	PALM DESERT	CA		02/21/2025	09/30/2025	286,802		(36)			(36)		286,765	286,789		24	24
100194780	OCEAN ISLE BEACH	NC		02/21/2025	08/18/2025	727,739		(26,791)			(26,791)		700,949	700,949			
100194827	AUSTIN	TX		02/21/2025	09/18/2025	396,103		6,397			6,397		402,500	402,500			
100195067	SANTA CLARITA	CA		02/24/2025	09/17/2025	624,099		(17,481)			(17,481)		606,618	606,618			
100195088	WESTFIELD	IN		02/24/2025	05/17/2025	236,040		(8,205)			(8,205)		227,835	227,835			
100195098	HICKORY	NC		02/24/2025	08/17/2025	256,481		(12,890)			(12,890)		243,591	243,591			
100195117	CALIFORNIA	MD		02/24/2025	08/17/2025	261,847		(10,849)			(10,849)		250,998	250,998			
100195126	RANSON	WV		02/24/2025	11/17/2025	267,131		(12,335)			(12,335)		254,796	254,796			
100195143	KANSAS CITY	MO		02/24/2025	09/17/2025	269,776		(5,222)			(5,222)		264,553	264,553			
100195152	CROWN POINT	IN		02/24/2025	11/17/2025	278,827		(8,827)			(8,827)		270,000	270,000			
100195156	ROUND ROCK	TX		02/24/2025	10/17/2025	290,866		(11,058)			(11,058)		279,807	279,807			
100195166	LUTHERVILLE TIMONIUM	MD		02/24/2025	10/17/2025	290,872		(3,872)			(3,872)		287,000	287,000			
100195168	BOW	WA		02/24/2025	07/17/2025	297,512		(9,512)			(9,512)		288,000	288,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195172	RALEIGH	NC		02/24/2025	10/17/2025	307,132		(9,366)			(9,366)		297,766	297,766			
100195182	CROSS PLAINS	WI		02/24/2025	10/17/2025	307,191		(3,690)			(3,690)		303,501	303,501			
100195231	SAVANNAH	GA		02/24/2025	04/17/2025	365,163		(15,404)			(15,404)		349,759	349,759			
100195238	NEPTUNE	NJ		02/24/2025	06/17/2025	372,678		(12,678)			(12,678)		360,000	360,000			
100195247	WEST WARWICK	RI		02/24/2025	06/17/2025	383,205		(11,205)			(11,205)		372,000	372,000			
100195274	SAVANNAH	GA		02/24/2025	04/17/2025	449,150		(18,947)			(18,947)		430,204	430,204			
100195297	FUQUAY-VARINA	NC		02/24/2025	07/17/2025	493,852		(8,602)			(8,602)		485,250	485,250			
100195304	NEWBURY PARK	CA		02/24/2025	04/17/2025	513,352		(11,244)			(11,244)		502,108	502,108			
100195318	FOLSOM	CA		02/24/2025	10/17/2025	585,082		(15,339)			(15,339)		569,743	569,659		(84)	(84)
100195334	BOSTON	MA		02/24/2025	09/17/2025	787,658		(22,271)			(22,271)		765,387	765,387			
100195336	PHOENIX	AZ		02/24/2025	11/17/2025	754,170		(14,170)			(14,170)		740,000	740,000			
100195342	HOPKINTON	MA		02/24/2025	10/17/2025	735,933		(5,313)			(5,313)		730,620	730,620			
100195345	OXNARD	CA		02/24/2025	07/17/2025	772,369		(22,926)			(22,926)		749,443	749,443			
100195348	COTTONWOOD	AZ		02/24/2025	06/17/2025	455,385		(18,885)			(18,885)		436,500	436,500			
100195359	SAINT LOUIS	MO		02/24/2025	10/17/2025	189,599		(2,841)			(2,841)		186,758	186,758			
100195375	LAKEWOOD RANCH	FL		02/24/2025	05/17/2025	297,678		12,277			12,277		309,956	309,956			
100195383	KANNAPOLIS	NC		02/24/2025	05/17/2025	294,344		(6,553)			(6,553)		287,792	287,792			
100195399	PHILADELPHIA	PA		02/24/2025	06/30/2025	318,972		44			44		319,016	317,526		(1,490)	(1,490)
100195405	MAGNOLIA	TX		02/24/2025	09/17/2025	291,162		(7,867)			(7,867)		283,295	283,295			
100195436	WINNABOW	NC		02/24/2025	05/17/2025	212,876		(8,513)			(8,513)		204,363	204,363			
100195496	LAS VEGAS	NV		02/24/2025	05/31/2025	259,215		156			156		259,371	258,967		(404)	(404)
100195550	THOUSAND OAKS	CA		03/27/2025	09/09/2025	2,488,277		(88,277)			(88,277)		2,400,000	2,400,000			
100195629	CORONA	CA		02/24/2025	10/17/2025	315,000		(15,000)			(15,000)		300,000	300,000			
100195662	CHANDLER	AZ		02/24/2025	10/17/2025	372,703		(8,703)			(8,703)		364,000	364,000			
100195680	FARGO	ND		02/24/2025	06/24/2025	265,589		(11,189)			(11,189)		254,400	254,400			
100196595	WETUMPKA	AL		02/25/2025	09/16/2025	63,278		(3,367)			(3,367)		59,910	59,910			
100196596	ANAHEIM	CA		02/25/2025	08/16/2025	43,479		(2,479)			(2,479)		41,000	41,000			
100196621	EATON	OH		02/25/2025	07/16/2025	55,971		(4,146)			(4,146)		51,825	51,825			
100196626	CAMARILLO	CA		02/25/2025	08/16/2025	77,893		(4,243)			(4,243)		73,650	73,650			
100196627	POMONA	CA		02/25/2025	08/16/2025	129,945		(7,132)			(7,132)		122,813	122,813			
100196630	DOVER	DE		02/25/2025	09/16/2025	97,428		(4,563)			(4,563)		92,865	92,865			
100196637	TUCSON	AZ		02/25/2025	04/16/2025	47,886		(3,547)			(3,547)		44,339	44,339			
100196639	MAULDIN	SC		02/25/2025	09/16/2025	37,574		(2,628)			(2,628)		34,946	34,946			
100196677	SNELLVILLE	GA		02/25/2025	10/16/2025	355,286		(9,795)			(9,795)		345,491	345,491			
100196683	ELK GROVE	CA		02/25/2025	06/16/2025	75,600		(5,600)			(5,600)		70,000	70,000			
100196687	EVERETT	WA		02/25/2025	09/16/2025	75,516		(5,594)			(5,594)		69,922	69,922			
100196704	STOCKTON	CA		02/25/2025	08/16/2025	83,399		(5,022)			(5,022)		78,377	78,377			
100196705	DUNWOODY	GA		02/25/2025	07/16/2025	159,573		(9,121)			(9,121)		150,451	150,451			
100196715	FLORAL PARK	NY		02/25/2025	09/16/2025	36,436		(1,619)			(1,619)		34,817	34,817			
100196716	BROKEN ARROW	OK		02/25/2025	08/16/2025	37,800		(2,800)			(2,800)		35,000	35,000			
100196728	CHICAGO	IL		02/25/2025	09/16/2025	58,902		(4,363)			(4,363)		54,539	54,539			
100196729	HUDSON	WI		02/25/2025	09/16/2025	53,699		(3,722)			(3,722)		49,977	49,977			
100196749	TUCSON	AZ		02/25/2025	09/16/2025	36,324		(1,347)			(1,347)		34,977	34,977			
100196751	HAWORTH	NJ		02/25/2025	11/04/2025	150,738		(7,942)			(7,942)		142,796	142,796			
100196753	NEW LENOX	IL		02/25/2025	11/04/2025	72,838		(4,838)			(4,838)		68,000	68,000			
100196761	AIRWAY HEIGHTS	WA		02/25/2025	09/16/2025	37,246		(2,431)			(2,431)		34,815	34,815			
100196771	SPANISH FORK	UT		02/25/2025	08/16/2025	49,692		(2,220)			(2,220)		47,471	47,471			
100196773	FLORENCE	AL		02/25/2025	11/04/2025	53,813		(3,881)			(3,881)		49,932	49,932			
100196774	GREENWOOD	DE		02/25/2025	10/16/2025	73,355		(3,456)			(3,456)		69,898	69,898			
100196779	GERRARDSTOWN	WV		02/25/2025	11/04/2025	37,571		(2,571)			(2,571)		35,000	35,000			
100196780	REX	GA		02/25/2025	11/04/2025	83,128		(5,216)			(5,216)		77,912	77,912			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196781	SUFFOLK	VA		02/25/2025	07/16/2025	51,337		(3,803)			(3,803)		47,534	47,534			
100196805	SOUTHINGTON	CT		02/25/2025	09/16/2025	181,237		(11,625)			(11,625)		169,612	169,612			
100196810	ARVADA	CO		02/25/2025	10/16/2025	115,433		(7,690)			(7,690)		107,744	107,744			
100196815	BEAVERTON	OR		02/25/2025	11/04/2025	70,437		(5,218)			(5,218)		65,219	65,219			
100196820	MONTESANO	WA		02/25/2025	11/04/2025	37,393		(2,445)			(2,445)		34,948	34,948			
100196827	LAS CRUCES	NM		02/25/2025	10/16/2025	68,468		(3,561)			(3,561)		64,907	64,907			
100196839	SAN TAN VALLEY	AZ		02/25/2025	07/16/2025	37,587		(2,641)			(2,641)		34,946	34,946			
100196846	GLEN ALLEN	VA		02/25/2025	07/16/2025	37,643		(2,690)			(2,690)		34,953	34,953			
100196858	ROACH	MO		02/25/2025	09/16/2025	50,641		(3,190)			(3,190)		47,451	47,451			
100196884	SAN JOSE	CA		02/25/2025	07/16/2025	115,306		(5,465)			(5,465)		109,840	109,840			
100196890	SAN DIEGO	CA		02/25/2025	11/04/2025	155,050		(5,308)			(5,308)		149,741	149,741			
100196909	EVANSTON	IL		02/25/2025	08/16/2025	114,697		(5,641)			(5,641)		109,057	109,057			
100196910	CANAL WHCHSTR	OH		02/25/2025	08/16/2025	94,805		(4,958)			(4,958)		89,847	89,847			
100196911	KUNA	ID		02/25/2025	10/16/2025	37,344		(2,400)			(2,400)		34,944	34,944			
100196915	GARDEN GROVE	CA		02/25/2025	08/16/2025	82,722		(2,851)			(2,851)		79,870	79,870			
100196918	CARROLLTON	VA		02/25/2025	09/16/2025	43,081		(3,081)			(3,081)		40,000	40,000			
100196923	STATEN ISLAND	NY		02/25/2025	09/16/2025	61,013		(3,613)			(3,613)		57,400	57,400			
100196934	ORMOND BEACH	FL		02/25/2025	08/16/2025	68,178		(3,213)			(3,213)		64,965	64,965			
100196956	SAN JOSE	CA		02/25/2025	05/16/2025	105,921		(6,075)			(6,075)		99,845	99,845			
100196971	PORTLAND	OR		02/25/2025	08/16/2025	46,178		(3,245)			(3,245)		42,934	42,934			
100196982	ORLANDO	FL		02/25/2025	08/16/2025	42,584		(2,645)			(2,645)		39,939	39,939			
100196994	STATEN ISLAND	NY		02/25/2025	09/16/2025	36,554		(1,609)			(1,609)		34,945	34,945			
100197001	CHRISTIANSBURG	VA		02/25/2025	09/16/2025	147,254		(6,220)			(6,220)		141,035	141,035			
100197004	CHESAPEAKE	VA		02/25/2025	05/16/2025	86,193		(6,385)			(6,385)		79,808	79,808			
100197007	KEAAU	HI		02/25/2025	06/16/2025	273,909		(14,304)			(14,304)		259,604	259,604			
100197021	SCOTTSDALE	AZ		02/25/2025	06/16/2025	309,661		(17,006)			(17,006)		292,656	292,656			
100197033	UNION CITY	GA		02/25/2025	05/16/2025	105,560		(4,731)			(4,731)		100,829	100,829			
100197053	NOVI	MI		02/25/2025	11/04/2025	35,430		(2,472)			(2,472)		32,958	32,958			
100197081	FAIRFIELD	CA		02/25/2025	11/04/2025	37,742		(2,796)			(2,796)		34,947	34,947			
100197083	FLEMINGTON	NJ		02/25/2025	10/16/2025	169,768		(6,964)			(6,964)		162,804	162,804			
100197085	NORTH LAS VEGAS	NV		02/25/2025	09/16/2025	37,743		(2,796)			(2,796)		34,948	34,948			
100197086	DERRY	NH		02/25/2025	10/31/2025	37,416		(95)			(95)		37,321	37,360		39	39
100197087	PARAGOULD	AR		02/25/2025	11/04/2025	187,410		(10,720)			(10,720)		176,689	176,689			
100197102	EAGLE MOUNTAIN	UT		02/25/2025	05/16/2025	80,900		(5,993)			(5,993)		74,907	74,907			
100197103	LUTZ	FL		02/25/2025	09/16/2025	59,310		(4,393)			(4,393)		54,916	54,916			
100197105	LUTZ	FL		02/25/2025	08/16/2025	158,647		(9,019)			(9,019)		149,628	149,628			
100197121	CHITTENANGO	NY		02/25/2025	07/16/2025	92,690		(5,315)			(5,315)		87,375	87,375			
100197128	PETERSBURG	VA		02/25/2025	08/16/2025	101,431		(6,567)			(6,567)		94,864	94,864			
100197131	OXFORD	FL		02/25/2025	05/16/2025	37,322		(2,372)			(2,372)		34,949	34,949			
100197151	RIVERSIDE	RI		02/25/2025	11/04/2025	110,875		(2,875)			(2,875)		108,000	108,000			
100197153	OROSI	CA		02/25/2025	09/16/2025	71,597		(4,597)			(4,597)		67,000	67,000			
100197175	RIO VISTA	CA		02/25/2025	08/16/2025	63,942		(4,023)			(4,023)		59,919	59,919			
100197181	BRENTWOOD	CA		02/25/2025	09/16/2025	37,696		(2,696)			(2,696)		35,000	35,000			
100197182	CINCINNATI	OH		02/25/2025	10/16/2025	52,389		(2,389)			(2,389)		50,000	50,000			
100197183	FREDERICKSBURG	VA		02/25/2025	10/16/2025	57,399		(3,399)			(3,399)		54,000	54,000			
100197205	BERLIN	CT		02/25/2025	08/16/2025	45,102		(3,341)			(3,341)		41,761	41,761			
100197206	MIRAMAR	FL		02/25/2025	08/16/2025	104,809		(6,475)			(6,475)		98,335	98,335			
100197219	FORT LAUDERDALE	FL		02/25/2025	09/16/2025	215,881		(13,171)			(13,171)		202,710	202,710			
100197238	WASHINGTON	UT		02/25/2025	11/04/2025	37,339		(2,388)			(2,388)		34,951	34,951			
100197246	CAREY	OH		02/25/2025	09/16/2025	108,542		(6,100)			(6,100)		102,441	102,441			
100197250	WESTON	CT		02/25/2025	08/16/2025	158,263		(7,504)			(7,504)		150,759	150,759			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197253	UNION	KY		02/25/2025	10/16/2025	50,683		(3,754)			(3,754)		46,929	46,929			
100197257	LORAIN	OH		02/25/2025	08/16/2025	42,512		(2,570)			(2,570)		39,942	39,942			
100197287	RENO	NV		02/25/2025	06/16/2025	37,800		(2,800)			(2,800)		35,000	35,000			
100197288	FRESNO	CA		02/25/2025	10/16/2025	66,842		(4,032)			(4,032)		62,810	62,810			
100197295	MARTINSBURG	WV		02/25/2025	08/16/2025	42,642		(2,664)			(2,664)		39,978	39,978			
100197316	FRANKLIN	NH		02/25/2025	04/16/2025	48,534		(3,595)			(3,595)		44,939	44,939			
100197340	WOODSTOCK	GA		02/25/2025	11/04/2025	86,198		(6,385)			(6,385)		79,813	79,813			
100197351	CHESAPEAKE	VA		02/25/2025	09/16/2025	36,807		(1,827)			(1,827)		34,980	34,980			
100197357	BREMERTON	WA		02/25/2025	10/16/2025	75,641		(4,684)			(4,684)		70,957	70,957			
100197362	RANCHO CUCAMONGA	CA		02/25/2025	08/16/2025	102,382		(2,382)			(2,382)		100,000	100,000			
100197385	SURPRISE	AZ		02/25/2025	10/16/2025	94,632		(4,894)			(4,894)		89,738	89,738			
100197407	SCOTTSDALE	AZ		02/25/2025	10/16/2025	45,160		(3,345)			(3,345)		41,815	41,815			
100197413	DUNCAN	SC		02/25/2025	09/16/2025	75,492		(5,592)			(5,592)		69,900	69,900			
100197418	ARLINGTON	AZ		02/25/2025	11/04/2025	95,105		(5,485)			(5,485)		89,620	89,620			
100197427	JURUPA VALLEY	CA		02/25/2025	07/16/2025	123,257		(3,423)			(3,423)		119,834	119,834			
100197443	FARMINGTON	UT		02/25/2025	09/16/2025	86,346		(4,194)			(4,194)		82,151	82,151			
100197451	REDFORD	MI		02/25/2025	04/16/2025	36,748		(1,771)			(1,771)		34,978	34,978			
100197453	AUBURN	WA		02/25/2025	08/16/2025	71,467		(4,503)			(4,503)		66,963	66,963			
100197458	LITTLE ROCK	AR		02/25/2025	04/16/2025	37,049		(2,049)			(2,049)		35,000	35,000			
100197465	ALEXANDRIA	VA		02/25/2025	11/04/2025	96,639		(6,639)			(6,639)		90,000	90,000			
100197466	ROGERS	AR		02/25/2025	05/16/2025	37,149		(2,149)			(2,149)		35,000	35,000			
100197469	SOUTH GLASTONBURY	CT		02/25/2025	06/16/2025	58,800		(3,800)			(3,800)		55,000	55,000			
100197498	ELLETTSVILLE	IN		02/26/2025	05/07/2025	256,171		(2,511)			(2,511)		253,660	253,660			
100197525	LAS VEGAS	NV		02/26/2025	08/07/2025	213,129		(7,028)			(7,028)		206,101	206,101			
100197528	CLE ELUM	WA		02/26/2025	11/07/2025	664,730		(16,276)			(16,276)		648,454	648,454			
100197540	LAKE WORTH	FL		02/26/2025	07/07/2025	333,666		(7,502)			(7,502)		326,164	326,164			
100197547	JERSEY CITY	NJ		02/26/2025	11/07/2025	758,851		(13,198)			(13,198)		745,653	745,653			
100197567	MORTON GROVE	IL		02/26/2025	07/07/2025	335,433		(10,433)			(10,433)		325,000	325,000			
100197592	CHICAGO	IL		02/26/2025	11/07/2025	564,358		(20,608)			(20,608)		543,750	543,750			
100197593	NAPLES	FL		02/26/2025	08/07/2025	431,219		(19,003)			(19,003)		412,216	412,216			
100197598	STREAMWOOD	IL		02/26/2025	11/07/2025	246,929		(10,882)			(10,882)		236,047	236,047			
100197611	LONG BRANCH	NJ		02/26/2025	09/17/2025	560,411		(12,411)			(12,411)		548,000	548,000			
100197614	LAWRENCEVILLE	GA		02/26/2025	08/24/2025	244,768		(7,518)			(7,518)		237,250	237,250			
100197627	PARKS	AZ		02/26/2025	10/17/2025	1,025,734		(23,490)			(23,490)		1,002,244	1,002,244			
100197686	UNITED KINGDOM	GBR		02/28/2025	11/20/2025	107,726							107,726	112,008	4,281		4,281
100197744	AALSMEER	NLD		02/26/2025	10/20/2025	629,162							629,162	699,529	70,368		70,368
100197745	AALSMEER	NLD		02/26/2025	10/20/2025	41,944							41,944	46,599	4,655		4,655
100197766	ROTTERDAM	NLD		02/26/2025	09/22/2025	167,776							167,776	189,004	21,228		21,228
100198252	CLAYTON	NC		02/28/2025	11/17/2025	265,659		(8,659)			(8,659)		257,000	257,000			
100198262	HILLIARD	OH		02/28/2025	05/17/2025	309,813		(10,228)			(10,228)		299,586	299,586			
100198270	PRINCETON JUNCTION	NJ		02/28/2025	09/17/2025	377,062		(12,326)			(12,326)		364,736	364,736			
100198306	MISSOULA	MT		02/28/2025	04/17/2025	602,424		(21,565)			(21,565)		580,859	580,859			
100198325	RICHARDSON	TX		02/28/2025	06/17/2025	482,960		(4,960)			(4,960)		478,000	478,000			
100198378	APEX	NC		02/28/2025	11/17/2025	716,109		(21,304)			(21,304)		694,805	694,805			
100198384	AUBURN	AL		02/28/2025	10/17/2025	256,953		(6,953)			(6,953)		250,000	250,000			
100198392	POCATELLO	ID		02/28/2025	10/17/2025	263,678		(8,753)			(8,753)		254,925	254,925			
100198400	SPRINGFIELD	OR		02/28/2025	07/17/2025	301,943		(3,443)			(3,443)		298,500	298,500			
100198404	MILTON	MA		02/28/2025	05/17/2025	541,842		(16,842)			(16,842)		525,000	525,000			
100198416	WHITE ROCK	NM		02/28/2025	10/17/2025	454,349		(14,993)			(14,993)		439,356	439,356			
100198426	SAINT PETERSBURG	FL		02/28/2025	10/17/2025	452,112		(17,112)			(17,112)		435,000	435,000			
100198429	PORTLAND	ME		02/28/2025	08/17/2025	330,646		(10,646)			(10,646)		320,000	320,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198432	NORTH LAS VEGAS	NV		02/28/2025	03/17/2025	237,624		(9,023)			(9,023)		228,600	228,600			
100198453	GLEN ELLYN	IL		02/28/2025	07/17/2025	616,333		(24,251)			(24,251)		592,082	592,082			
100198455	LAKE MARY	FL		02/28/2025	05/17/2025	536,313		(11,712)			(11,712)		524,601	524,601			
100198459	BELLEVUE	WA		02/28/2025	11/17/2025	946,365		(22,365)			(22,365)		924,000	923,742		(258)	(258)
100198479	EDGEWATER	MD		02/28/2025	11/17/2025	328,676		(9,308)			(9,308)		319,368	319,368			
100198484	NEW MARKET	MD		02/28/2025	11/17/2025	463,070		(7,801)			(7,801)		455,269	455,269			
100198491	NORTH EAST	MD		02/28/2025	04/17/2025	467,675		(8,741)			(8,741)		458,935	458,935			
100198497	BALTIMORE	MD		02/28/2025	08/17/2025	331,063		(13,883)			(13,883)		317,179	317,179			
100198506	PIKESVILLE	MD		02/28/2025	09/17/2025	351,739		(14,705)			(14,705)		337,034	337,034			
100198507	PIKESVILLE	MD		02/28/2025	10/17/2025	351,739		(14,705)			(14,705)		337,034	337,034			
100198510	CHEVY CHASE	MD		02/28/2025	11/17/2025	789,692		(29,548)			(29,548)		760,145	760,145			
100198527	GLENN DALE	MD		02/28/2025	06/17/2025	534,205		(14,581)			(14,581)		519,624	519,624			
100198529	OCEAN CITY	MD		02/28/2025	05/17/2025	550,904		(19,583)			(19,583)		531,321	531,321			
100198879	MCINTOSH	FL		02/28/2025	11/11/2025	377,852		(10,631)			(10,631)		367,220	367,220			
100198893	YORBA LINDA	CA		02/28/2025	08/11/2025	892,420		(12,420)			(12,420)		880,000	880,000			
100198914	FLORENCE	AZ		02/28/2025	10/11/2025	260,925		(12,425)			(12,425)		248,500	248,500			
100198951	OMAHA	NE		02/28/2025	05/11/2025	155,950							155,950	155,950			
100198989	CONCORD	NC		02/28/2025	04/16/2025	256,618		(3,118)			(3,118)		253,500	253,500			
100198990	MCKINNEY	TX		02/28/2025	04/16/2025	279,536		(13,286)			(13,286)		266,250	266,250			
100199009	MCKINNEY	TX		02/28/2025	05/16/2025	229,709		(7,209)			(7,209)		222,500	222,500			
100199013	GREENVILLE	TX		02/28/2025	04/16/2025	196,144		(7,144)			(7,144)		189,000	189,000			
100199016	LEWES	DE		02/28/2025	08/16/2025	504,760		(18,713)			(18,713)		486,047	486,047			
100199033	LAKE ELSINORE	CA		02/28/2025	04/16/2025	506,486		(22,736)			(22,736)		483,750	483,750			
100199034	PUNTA GORDA	FL		02/28/2025	07/16/2025	288,764		(8,764)			(8,764)		280,000	280,000			
100199044	MYRTLE BEACH	SC		02/28/2025	04/16/2025	184,014		(5,585)			(5,585)		178,429	178,429			
100199064	MANTECA	CA		02/28/2025	11/04/2025	584,364		(14,364)			(14,364)		570,000	570,000			
100199075	ANTIOCH	TN		02/28/2025	07/16/2025	238,288		3,212			3,212		241,500	241,500			
100199087	REDLANDS	CA		02/28/2025	05/16/2025	399,179		(9,508)			(9,508)		389,671	389,671			
100199088	CHARLOTTE	NC		02/28/2025	06/16/2025	148,819		(4,517)			(4,517)		144,302	144,302			
100199123	SANTA MONICA	CA		04/04/2025	11/09/2025	2,067,422		(67,422)			(67,422)		2,000,000	2,000,000			
100199152	SANTA ROSA	CA		04/04/2025	08/31/2025	761,266		(241)			(241)		761,025	761,266		241	241
100199161	VIEW PARK AREA LOS ANGELES	CA		04/04/2025	11/09/2025	1,823,439		(55,439)			(55,439)		1,768,000	1,768,000			
100199182	FRESNO	CA		04/04/2025	07/09/2025	297,675		(14,175)			(14,175)		283,500	283,500			
100199187	CYPRESS	TX		04/04/2025	08/31/2025	321,728		(151)			(151)		321,578	321,704		126	126
100199199	AGOURA HILLS	CA		04/04/2025	11/09/2025	945,604		(38,104)			(38,104)		907,500	907,500			
100199208	MARANA	AZ		04/09/2025	10/09/2025	2,382,128		(94,128)			(94,128)		2,288,000	2,288,000			
100199220	OAKLAND	CA		04/09/2025	09/09/2025	404,893		(14,893)			(14,893)		390,000	390,000			
100199254	SAN DIEGO	CA		03/05/2025	09/07/2025	794,095		(16,028)			(16,028)		778,067	778,067			
100199255	CERRITOS	CA		03/05/2025	11/07/2025	807,091		(20,376)			(20,376)		786,715	786,715			
100199262	BROOKLYN	NY		03/05/2025	06/07/2025	533,216		(8,648)			(8,648)		524,569	524,569			
100199292	PALMDALE	CA		03/05/2025	10/07/2025	381,759		(10,109)			(10,109)		371,650	371,650			
100199302	BOYNTON BEACH	FL		03/05/2025	10/07/2025	428,266		(16,036)			(16,036)		412,230	412,230			
100199324	LONG BEACH	CA		03/05/2025	06/07/2025	283,720		(10,912)			(10,912)		272,807	272,807			
100199326	HONOLULU	HI		03/05/2025	09/07/2025	331,272		(12,741)			(12,741)		318,531	318,531			
100199333	DAVIS	CA		03/05/2025	09/07/2025	777,917		(29,920)			(29,920)		747,997	747,997			
100199346	FINLAND	MN		03/05/2025	11/07/2025	372,071		(10,872)			(10,872)		361,199	361,199			
100199376	LARAMIE	WY		03/05/2025	11/07/2025	361,153		(9,495)			(9,495)		351,659	351,659			
100199388	STUDIO CITY	CA		03/05/2025	10/07/2025	1,262,662		(48,564)			(48,564)		1,214,098	1,214,098			
100199398	DOWNEY	CA		03/05/2025	05/07/2025	621,393		(17,864)			(17,864)		603,529	603,529			
100199403	SANTA CLARA	CA		03/05/2025	11/07/2025	1,006,180		(34,025)			(34,025)		972,155	972,155			
100199412	THOUSAND OAKS	CA		03/05/2025	06/30/2025	727,029		(25,399)			(25,399)		701,630	701,630			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199438	SAN DIEGO	CA		03/05/2025	04/14/2025	71,144		(5,270)			(5,270)		65,874	65,874			
100199450	WEST LIBERTY	IA		03/05/2025	10/14/2025	61,499		(4,555)			(4,555)		56,943	56,943			
100199478	FLOWER MOUND	TX		03/05/2025	08/14/2025	301,095		(19,485)			(19,485)		281,610	281,610			
100199479	SPANAWAY	WA		03/05/2025	08/14/2025	81,009		(1,149)			(1,149)		79,860	79,860			
100199514	RENO	NV		03/05/2025	11/14/2025	59,136		(4,380)			(4,380)		54,756	54,756			
100199578	TELFORD	PA		03/05/2025	10/14/2025	88,242		(6,536)			(6,536)		81,705	81,705			
100199582	CHARLESTOWN	NH		03/05/2025	08/14/2025	144,520		(9,731)			(9,731)		134,790	134,790			
100199583	BEVERLY	NJ		03/05/2025	11/14/2025	48,482		(3,591)			(3,591)		44,891	44,891			
100199612	HENRICO	VA		03/05/2025	10/14/2025	49,509		(3,667)			(3,667)		45,842	45,842			
100199622	WINDHAM	ME		03/05/2025	11/14/2025	71,752		849			849		72,601	72,601			
100199627	BERKELEY SPRINGS	WV		03/05/2025	05/14/2025	261,781		(5,975)			(5,975)		255,807	255,807			
100199645	LUDLOW	MA		03/05/2025	11/14/2025	118,747		(8,796)			(8,796)		109,951	109,951			
100199653	COOKEVILLE	TN		03/05/2025	06/14/2025	84,367		(4,476)			(4,476)		79,891	79,891			
100199662	PEORIA	AZ		03/05/2025	04/14/2025	79,404		(4,506)			(4,506)		74,898	74,898			
100199669	BOISE	ID		03/05/2025	09/14/2025	121,930		(9,032)			(9,032)		112,898	112,898			
100199686	FARMINGTON	AR		03/05/2025	11/14/2025	48,388		(3,495)			(3,495)		44,893	44,893			
100199696	SAN BERNARDINO	CA		03/05/2025	09/14/2025	53,922		(3,994)			(3,994)		49,928	49,928			
100199719	BUZZARDS BAY	MA		03/05/2025	05/14/2025	219,075		(9,138)			(9,138)		209,937	209,937			
100199724	ROSALIA	WA		03/05/2025	08/14/2025	19,809		(71)			(71)		19,737	19,737			
100199727	SACRAMENTO	CA		03/05/2025	10/14/2025	75,506		(5,593)			(5,593)		69,913	69,913			
100199730	FULLERTON	CA		03/05/2025	05/14/2025	162,493		(9,209)			(9,209)		153,284	153,284			
100199748	SCHERERVILLE	IN		03/05/2025	10/14/2025	104,189		(7,718)			(7,718)		96,472	96,472			
100199754	PHOENIXVILLE	PA		03/05/2025	07/14/2025	53,924		(3,994)			(3,994)		49,930	49,930			
100199764	LAKELAND	FL		03/05/2025	09/14/2025	48,563		(3,597)			(3,597)		44,965	44,965			
100199770	FARGO	ND		03/05/2025	09/14/2025	47,173		(2,703)			(2,703)		44,470	44,470			
100199782	GRAND BLANC	MI		03/05/2025	10/14/2025	23,651		(1,752)			(1,752)		21,899	21,899			
100199784	FREEPORT	FL		03/05/2025	07/14/2025	48,546		(3,596)			(3,596)		44,950	44,950			
100199798	DANA POINT	CA		03/05/2025	07/14/2025	147,442		(8,121)			(8,121)		139,321	139,321			
100199812	ROYAL OAK	MI		03/05/2025	10/14/2025	53,859		(3,990)			(3,990)		49,870	49,870			
100199824	PHOENIX	AZ		03/05/2025	04/14/2025	103,723		(4,235)			(4,235)		99,488	99,488			
100199828	LAS VEGAS	NV		03/05/2025	07/14/2025	47,883		(2,943)			(2,943)		44,940	44,940			
100199850	HEDGESVILLE	WV		03/05/2025	06/14/2025	44,557		359			359		44,917	44,917			
100199909	WARWICK	RI		03/05/2025	08/14/2025	48,552		(3,596)			(3,596)		44,956	44,956			
100199912	GILBERT	AZ		03/05/2025	11/14/2025	48,552		(3,596)			(3,596)		44,956	44,956			
100199918	PENSACOLA	FL		03/05/2025	05/14/2025	161,547		3,142			3,142		164,689	164,689			
100199920	WESTLAND	MI		03/05/2025	09/14/2025	113,350		(8,396)			(8,396)		104,954	104,954			
100199930	GARNER	NC		03/05/2025	11/14/2025	48,575		(3,598)			(3,598)		44,977	44,977			
100199939	BUCKLEY	WA		03/05/2025	06/14/2025	44,470		346			346		44,817	44,817			
100199945	PHOENIX	AZ		03/05/2025	04/14/2025	63,937		(4,219)			(4,219)		59,717	59,717			
100199948	SYRACUSE	NY		03/05/2025	11/14/2025	59,036		(1,238)			(1,238)		57,798	57,798			
100199955	VISTA	CA		03/05/2025	10/14/2025	95,968		(6,257)			(6,257)		89,711	89,711			
100199957	KENT	WA		03/05/2025	11/14/2025	75,510		(5,593)			(5,593)		69,916	69,916			
100199964	PHOENIX	AZ		03/05/2025	08/14/2025	50,822		(3,048)			(3,048)		47,774	47,774			
100199965	BUFFALO	NY		03/05/2025	11/14/2025	48,576		(3,598)			(3,598)		44,978	44,978			
100199995	GLENDALE	AZ		03/06/2025	09/09/2025	159,126		(2,166)			(2,166)		156,960	156,960			
100199997	AUSTIN	TX		03/06/2025	10/09/2025	642,847		(4,912)			(4,912)		637,934	637,934			
100200141	NORTH LAS VEGAS	NV		03/06/2025	09/09/2025	142,296		(3,131)			(3,131)		139,164	139,164			
100200147	ASHEVILLE	NC		03/06/2025	07/09/2025	121,823		(2,131)			(2,131)		119,692	119,692			
100200155	WEBSTER	MA		03/06/2025	07/09/2025	574,355		(16,620)			(16,620)		557,734	557,734			
100200204	WALLA WALLA	WA		03/07/2025	10/07/2025	627,064		(23,314)			(23,314)		603,750	603,750			
100200218	MIAMI	FL		03/07/2025	06/07/2025	450,403		(16,403)			(16,403)		434,000	434,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200269	FLAGSTAFF	AZ		03/07/2025	06/07/2025	411,974		(8,474)			(8,474)		403,500	403,500			
100200271	PHOENIX	AZ		03/07/2025	06/07/2025	287,175		(9,675)			(9,675)		277,500	277,500			
100200279	BOSTON	MA		03/07/2025	11/07/2025	629,313		(10,563)			(10,563)		618,750	618,750			
100200301	WALNUT CREEK	CA		03/07/2025	05/07/2025	781,546		(32,089)			(32,089)		749,457	749,457			
100200305	HOUSTON	TX		03/07/2025	08/07/2025	287,772		(10,272)			(10,272)		277,500	277,500			
100200316	NEW ORLEANS	LA		03/10/2025	10/17/2025	443,887		(14,028)			(14,028)		429,859	429,859			
100200318	COLEBROOK	CT		03/10/2025	08/17/2025	221,784		(4,469)			(4,469)		217,314	217,314			
100200342	SPRING	TX		03/10/2025	06/17/2025	286,834		(7,047)			(7,047)		279,787	279,787			
100200354	MELBOURNE	FL		03/10/2025	05/17/2025	638,101		(26,544)			(26,544)		611,557	611,557			
100200363	NICHOLSON	GA		03/10/2025	09/17/2025	540,231		(12,577)			(12,577)		527,655	527,655			
100200373	LEBANON	MO		03/10/2025	09/17/2025	322,648		(7,900)			(7,900)		314,748	314,748			
100200377	HOLLAND	MI		03/10/2025	09/17/2025	321,797		(10,012)			(10,012)		311,785	311,785			
100200380	WEST DENNIS	MA		03/10/2025	11/17/2025	661,980		(24,930)			(24,930)		637,050	637,050			
100200403	SWARTZ CREEK	MI		03/10/2025	06/17/2025	326,269		(10,471)			(10,471)		315,799	315,799			
100200419	GLASTONBURY	CT		03/10/2025	11/08/2025	372,505		(17,505)			(17,505)		355,000	355,000			
100200451	SALEM	UT		03/10/2025	11/08/2025	427,884		(20,375)			(20,375)		407,508	407,508			
100200452	TRENTON	NJ		03/10/2025	09/30/2025	181,886		(87)			(87)		181,798	182,004		206	206
100200466	FULLERTON	CA		03/10/2025	08/24/2025	809,056		(23,240)			(23,240)		785,816	785,816			
100200520	CHICAGO	IL		03/11/2025	05/18/2025	467,481		(7,822)			(7,822)		459,659	459,659			
100200529	CHICAGO	IL		03/11/2025	09/18/2025	269,606		(9,799)			(9,799)		259,807	259,807			
100200539	SAN FRANCISCO	CA		03/11/2025	09/18/2025	1,017,387		(43,043)			(43,043)		974,344	974,344			
100200546	SIMI VALLEY	CA		03/11/2025	10/21/2025	708,617		(23,641)			(23,641)		684,977	684,977			
100200567	RIDGEFIELD	WA		03/11/2025	07/18/2025	752,367		(25,407)			(25,407)		726,960	726,960			
100200596	VANCOUVER	WA		03/11/2025	04/18/2025	407,305		(6,385)			(6,385)		400,920	400,920			
100200631	VALE	NC		03/11/2025	09/18/2025	209,783		(3,682)			(3,682)		206,100	206,100			
100200632	SODDY DAISY	TN		03/11/2025	06/18/2025	234,550		(9,935)			(9,935)		224,615	224,615			
100200633	CROSBY	TX		03/11/2025	08/18/2025	242,289		(11,461)			(11,461)		230,829	230,829			
100200647	COLLEGE STATION	TX		03/11/2025	08/18/2025	235,957		(6,146)			(6,146)		229,811	229,811			
100200706	NORTH LAS VEGAS	NV		03/11/2025	11/21/2025	230,747		(5,927)			(5,927)		224,820	224,820			
100200711	RALEIGH	NC		03/11/2025	05/18/2025	702,115		(12,681)			(12,681)		689,433	689,433			
100201050	LAS VEGAS	NV		03/12/2025	10/17/2025	314,403		(7,355)			(7,355)		307,048	307,048			
100201059	SAN DIEGO	CA		03/12/2025	09/17/2025	610,914		(16,390)			(16,390)		594,524	594,524			
100201081	HOUSTON	TX		03/12/2025	06/17/2025	250,192		(5,989)			(5,989)		244,203	244,203			
100201083	MANTECA	CA		03/12/2025	04/17/2025	506,966		(16,299)			(16,299)		490,667	490,667			
100201090	QUINCY	MA		03/12/2025	11/17/2025	473,726		(13,198)			(13,198)		460,528	460,528			
100201099	MURRIETA	CA		03/12/2025	11/17/2025	503,052		(15,552)			(15,552)		487,500	487,500			
100201121	MANCHESTER	NH		03/12/2025	11/17/2025	448,030		(13,361)			(13,361)		434,669	434,669			
100201125	COLORADO SPRINGS	CO		03/12/2025	11/17/2025	315,567		(10,175)			(10,175)		305,392	305,392			
100201154	REDLANDS	CA		03/12/2025	10/17/2025	508,556		(16,836)			(16,836)		491,721	491,721			
100201157	ROYAL OAK	MI		03/12/2025	10/17/2025	333,960		(10,201)			(10,201)		323,760	323,760			
100201169	NORTH PLAINS	OR		03/12/2025	10/17/2025	337,666		(13,975)			(13,975)		323,691	323,691			
100201203	KANNAPOLIS	NC		03/12/2025	09/17/2025	283,563		(12,220)			(12,220)		271,343	271,343			
100201218	OROVILLE	CA		03/12/2025	07/17/2025	463,705		(16,005)			(16,005)		447,699	447,699			
100201224	WINDSOR	MO		03/12/2025	04/17/2025	180,243		(4,358)			(4,358)		175,885	175,885			
100201227	ALLEN	TX		03/12/2025	06/17/2025	394,964		(5,213)			(5,213)		389,751	389,751			
100201248	GLENDALE	CA		03/12/2025	10/05/2025	1,048,116		(29,492)			(29,492)		1,018,624	1,018,624			
100201253	CLOVIS	CA		03/12/2025	05/05/2025	347,418		3,209			3,209		350,628	350,628			
100201274	EMERALD ISLE	NC		03/12/2025	11/05/2025	469,680		(18,016)			(18,016)		451,665	451,665			
100201283	HUMBLE	TX		03/12/2025	09/30/2025	314,748		(10)			(10)		314,738	314,859		121	121
100201290	DES PLAINES	IL		03/12/2025	11/05/2025	303,498		(11,194)			(11,194)		292,304	292,304			
100201376	NATIONAL CITY	CA		03/12/2025	11/08/2025	533,661		(15,161)			(15,161)		518,500	518,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201417	AGOURA HILLS	CA		03/12/2025	11/08/2025	137,903		(2,903)			(2,903)		135,000	135,000			
100201424	MURFREESBORO	TN		03/12/2025	09/17/2025	215,250		(10,250)			(10,250)		205,000	205,000			
100201445	TUSTIN	CA		03/12/2025	09/17/2025	1,078,619		(22,069)			(22,069)		1,056,550	1,056,550			
100201482	INDIO	CA		03/12/2025	09/17/2025	130,829		(5,829)			(5,829)		125,000	125,000			
100201486	DIAMOND BAR	CA		03/12/2025	08/24/2025	997,500		(47,500)			(47,500)		950,000	950,000			
100201502	UNIVERSITY PARK	FL		03/12/2025	11/11/2025	643,792		(18,192)			(18,192)		625,600	625,600			
100201504	SHERMAN OAKS	CA		03/12/2025	09/11/2025	1,943,391		(92,542)			(92,542)		1,850,849	1,850,849			
100201506	ROSSMOOR	CA		03/12/2025	11/11/2025	1,185,622		(36,497)			(36,497)		1,149,125	1,149,125			
100201520	BERKELEY LAKE	GA		03/13/2025	07/09/2025	668,926		(31,854)			(31,854)		637,072	637,072			
100201546	ESCONDIDO	CA		03/13/2025	11/09/2025	639,976		(22,970)			(22,970)		617,006	617,006			
100201557	ANAHEIM	CA		03/13/2025	10/09/2025	428,412		(18,687)			(18,687)		409,725	409,725			
100201558	LONG BEACH	CA		03/13/2025	11/09/2025	934,500		(44,500)			(44,500)		890,000	890,000			
100201581	SAVANNAH	GA		03/13/2025	07/09/2025	420,141		(7,947)			(7,947)		412,194	412,194			
100201593	SANTA MARIA	CA		03/13/2025	07/11/2025	774,320		(18,924)			(18,924)		755,395	755,395			
100201594	PHOENIX	AZ		03/13/2025	10/11/2025	782,788		(36,160)			(36,160)		746,628	746,628			
100201600	ANAHEIM	CA		03/13/2025	11/11/2025	929,119		(29,119)			(29,119)		900,000	900,000			
100201601	EAGLE MOUNTAIN	UT		03/13/2025	11/11/2025	564,826		(23,046)			(23,046)		541,780	541,780			
100201605	MIAMI	FL		03/13/2025	10/11/2025	477,002		(19,809)			(19,809)		457,192	457,192			
100201629	MONTGOMERY	AL		03/13/2025	08/11/2025	287,913		(13,117)			(13,117)		274,796	274,796			
100201652	MORRISON	CO		03/13/2025	04/11/2025	1,349,540		15,460			15,460		1,365,000	1,365,000			
100201661	SANTA ANA	CA		03/13/2025	10/11/2025	642,771		(30,589)			(30,589)		612,182	612,182			
100201685	COOPER CITY	FL		03/13/2025	08/11/2025	486,718		(14,218)			(14,218)		472,500	472,500			
100201701	GILROY	CA		03/18/2025	06/03/2025	789,333		(23,333)			(23,333)		766,000	766,000			
100201720	HOUSTON	TX		03/18/2025	07/03/2025	294,742		(8,454)			(8,454)		286,287	286,287			
100201723	PORTLAND	OR		03/18/2025	11/03/2025	1,148,117		(29,870)			(29,870)		1,118,247	1,118,247			
100201726	CHARLOTTE	NC		03/18/2025	05/03/2025	57,875		(2,126)			(2,126)		55,749	55,749			
100201730	SAN JOSE	CA		03/18/2025	09/03/2025	724,646		(25,140)			(25,140)		699,506	699,506			
100201731	LOS ANGELES	CA		03/18/2025	07/31/2025	681,958		(292)			(292)		681,667	665,493		(16,173)	(16,173)
100201734	NASHVILLE	TN		03/18/2025	04/03/2025	373,120		(13,381)			(13,381)		359,739	359,739			
100201739	TRACY	CA		03/18/2025	09/03/2025	465,533		(19,250)			(19,250)		446,283	446,283			
100201743	SAN JOSE	CA		03/18/2025	04/03/2025	708,589		(9,798)			(9,798)		698,791	698,791			
100201749	TRACY	CA		03/18/2025	09/03/2025	482,162		(19,937)			(19,937)		462,225	462,225			
100201750	SEATTLE	WA		03/18/2025	11/03/2025	706,896		(20,896)			(20,896)		686,000	686,000			
100201766	WALNUT CREEK	CA		03/18/2025	08/05/2025	1,790,021		(40,762)			(40,762)		1,749,258	1,749,258			
100201768	FORESTBURGH	NY		03/18/2025	07/05/2025	209,314		(9,730)			(9,730)		199,584	199,584			
100201770	SANTA CLARITA	CA		03/18/2025	11/05/2025	1,129,849		(32,439)			(32,439)		1,097,410	1,097,410			
100201779	CHICAGO	IL		03/18/2025	11/05/2025	441,855		(14,672)			(14,672)		427,183	427,183			
100201787	LOS ANGELES	CA		03/18/2025	05/05/2025	2,507,537		(98,537)			(98,537)		2,409,000	2,409,000			
100201791	EATONTON	GA		03/18/2025	08/05/2025	689,937		(23,989)			(23,989)		665,948	665,948			
100201821	LITHONIA	GA		03/18/2025	04/05/2025	256,662		(6,018)			(6,018)		250,644	250,644			
100201824	TUSCALOOSA	AL		03/18/2025	10/05/2025	869,046		(29,669)			(29,669)		839,377	839,377			
100201826	SEATTLE	WA		03/18/2025	11/05/2025	737,735		(20,795)			(20,795)		716,940	716,940			
100201831	CARY	NC		03/18/2025	09/05/2025	734,218		(16,541)			(16,541)		717,676	717,676			
100201833	AGOURA HILLS	CA		03/18/2025	07/05/2025	514,276		(12,262)			(12,262)		502,014	502,014			
100201848	LOS ANGELES	CA		03/18/2025	11/05/2025	650,797		(23,229)			(23,229)		627,568	627,568			
100201850	LEHI	UT		03/18/2025	10/31/2025	1,072,026		(512)			(512)		1,071,513	1,071,967		454	454
100201882	FRAMINGHAM	MA		03/18/2025	11/05/2025	625,960		(15,331)			(15,331)		610,629	610,629			
100201889	BOULDER	CO		03/18/2025	10/05/2025	995,268		(35,083)			(35,083)		960,185	960,185			
100201922	CHARLOTTE	NC		03/18/2025	04/05/2025	154,673		(902)			(902)		153,771	153,771			
100201927	ARVADA	CO		03/18/2025	08/05/2025	412,218		(4,431)			(4,431)		407,788	407,788			
100201936	LAKE SAINT LOUIS	MO		03/18/2025	10/05/2025	801,632		(16,394)			(16,394)		785,238	785,238			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201943	ALPINE	WY		03/18/2025	11/05/2025	913,947		(19,349)			(19,349)		894,598	894,598			
100201944	KENNETT SQ	PA		03/18/2025	04/05/2025	522,857		(11,159)			(11,159)		511,698	511,698			
100201953	MIAMI	FL		03/18/2025	08/31/2025	307,623		(157)			(157)		307,466	307,602		136	136
100201969	LEHI	UT		03/18/2025	11/05/2025	549,533		(14,372)			(14,372)		535,161	535,161			
100201991	POINT PLEASANT	NJ		03/18/2025	10/05/2025	406,395		(7,269)			(7,269)		399,126	399,126			
100201993	RIVERSIDE	CA		03/18/2025	10/05/2025	162,444		(3,009)			(3,009)		159,435	159,435			
100202030	BROOK PARK	OH		03/18/2025	10/31/2025	141,878		(58)			(58)		141,820	141,967		147	147
100202145	MARLBOROUGH	MA		03/18/2025	09/17/2025	302,421		630			630		303,051	303,051			
100202146	PITTSBURGH	PA		03/18/2025	05/24/2025	176,025		(806)			(806)		175,218	175,218			
100202153	NORTH CHESTERFIELD	VA		03/18/2025	10/31/2025	238,378		(164)			(164)		238,213	238,822		609	609
100202162	ROCHESTER	NY		03/18/2025	11/08/2025	78,409		(468)			(468)		77,941	77,941			
100202363	SAN FRANCISCO	CA		03/19/2025	11/08/2025	1,472,505		(23,723)			(23,723)		1,448,782	1,448,782			
100202364	VANCOUVER	WA		03/19/2025	10/17/2025	359,100		(17,100)			(17,100)		342,000	342,000			
100202365	LIGHTHOUSE POINT	FL		03/19/2025	11/08/2025	3,468,391		(143,391)			(143,391)		3,325,000	3,325,000			
100202385	LIBERTY TWP	OH		03/19/2025	09/17/2025	416,543		(6,777)			(6,777)		409,766	409,766			
100202439	MOKENA	IL		03/20/2025	11/09/2025	800,381		(20,819)			(20,819)		779,563	779,563			
100202444	ALAMO	CA		03/20/2025	11/09/2025	2,456,993		(76,993)			(76,993)		2,380,000	2,380,000			
100202467	LAWRENCE	KS		03/21/2025	11/17/2025	283,288		(11,488)			(11,488)		271,800	271,800			
100202487	BRYAN	TX		03/21/2025	07/17/2025	376,802		(14,333)			(14,333)		362,469	362,469			
100202522	DELMAR	NY		03/21/2025	09/17/2025	268,945		(6,846)			(6,846)		262,099	262,099			
100202524	ALBURTIS	PA		03/21/2025	06/17/2025	192,845		1,978			1,978		194,824	194,824			
100202533	BRUNSWICK	MD		03/21/2025	06/17/2025	525,227		(9,651)			(9,651)		515,576	515,576			
100202565	MANNFORD	OK		03/21/2025	08/17/2025	170,128		10,974			10,974		181,102	181,102			
100202645	PRINCETON JUNCTION	NJ		03/24/2025	10/17/2025	600,710		(8,716)			(8,716)		591,994	591,994			
100202672	THOUSAND OAKS	CA		03/24/2025	09/17/2025	778,278		(18,886)			(18,886)		759,392	759,392			
100202682	DURHAM	NC		03/24/2025	11/17/2025	267,151		(7,079)			(7,079)		260,073	260,073			
100202688	LAKE OZARK	MO		03/24/2025	09/17/2025	351,074		(8,074)			(8,074)		343,000	343,000			
100202691	OJAI	CA		03/24/2025	11/17/2025	418,675		(9,675)			(9,675)		409,000	409,000			
100202698	TUCSON	AZ		03/24/2025	11/17/2025	293,897		(9,119)			(9,119)		284,778	284,778			
100202704	MANTECA	CA		03/24/2025	08/17/2025	595,842		(17,421)			(17,421)		578,421	578,421			
100202725	ROSEVILLE	CA		03/24/2025	11/17/2025	447,799		(9,049)			(9,049)		438,750	438,750			
100202729	PRAIRIE VILLAGE	KS		03/24/2025	10/17/2025	316,728		(9,997)			(9,997)		306,731	306,731			
100202737	COLUMBIA	MD		03/24/2025	11/17/2025	726,491		(19,030)			(19,030)		707,461	707,461			
100202738	MANTECA	CA		03/24/2025	11/17/2025	580,710		(20,010)			(20,010)		560,700	560,700			
100202766	LAKEVILLE	MN		03/24/2025	10/17/2025	334,562		(9,762)			(9,762)		324,800	324,800			
100202783	SARASOTA	FL		03/24/2025	11/17/2025	261,445		(5,635)			(5,635)		255,810	255,810			
100202785	BLOOMINGDALE	GA		03/24/2025	08/17/2025	298,635		(11,448)			(11,448)		287,187	287,187			
100202793	MCALLEN	TX		03/24/2025	10/31/2025	268,692		(194)			(194)		268,498	268,446		(52)	(52)
100202794	MYRTLE BEACH	SC		03/24/2025	11/17/2025	248,633		(9,383)			(9,383)		239,250	239,250			
100202796	MCCORDSVILLE	IN		03/24/2025	10/17/2025	238,686		(9,186)			(9,186)		229,500	229,500			
100202801	SAN TAN VALLEY	AZ		03/24/2025	08/17/2025	322,054		(11,262)			(11,262)		310,792	310,792			
100202803	HOMESTEAD	FL		03/24/2025	08/17/2025	597,596		(17,596)			(17,596)		580,000	580,000			
100202820	BLOOMINGDALE	GA		03/24/2025	08/17/2025	315,547		(12,866)			(12,866)		302,681	302,681			
100202823	NORTH PLAINS	OR		03/24/2025	10/17/2025	343,359		(13,809)			(13,809)		329,550	329,550			
100202829	FISHERS	IN		03/24/2025	10/17/2025	263,608		(10,108)			(10,108)		253,500	253,500			
100202850	OGDEN	UT		03/24/2025	08/17/2025	258,575		(9,564)			(9,564)		249,011	249,011			
100202860	LINCOLN	NH		03/24/2025	10/17/2025	439,748		(12,043)			(12,043)		427,705	427,705			
100202863	OOLTEWAH	TN		03/24/2025	04/17/2025	392,905		(17,248)			(17,248)		375,656	375,656			
100202867	CHARLOTTE	NC		03/24/2025	04/17/2025	323,326		(9,936)			(9,936)		313,390	313,390			
100202885	NEWNAN	GA		03/24/2025	10/17/2025	220,298		(4,432)			(4,432)		215,866	215,866			
100202886	SURPRISE	AZ		03/24/2025	06/17/2025	473,595		(18,430)			(18,430)		455,165	455,165			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202916	AMBOY	WA		03/24/2025	11/17/2025	432,343		(13,593)			(13,593)		418,750	418,750			
100202924	THOMASTON	GA		03/24/2025	11/17/2025	241,470		(9,550)			(9,550)		231,920	231,920			
100202927	PORTLAND	OR		03/24/2025	11/17/2025	470,237		(15,237)			(15,237)		455,000	455,000			
100202928	LA VISTA	NE		03/24/2025	08/17/2025	260,051		(8,248)			(8,248)		251,803	251,803			
100202932	NORTH RICHLAND HILLS	TX		03/24/2025	11/17/2025	268,099		(10,174)			(10,174)		257,925	257,925			
100202950	NAPLES	FL		03/24/2025	10/17/2025	331,629		(11,861)			(11,861)		319,768	319,768			
100202965	SEWICKLEY	PA		03/24/2025	09/17/2025	263,846		(9,216)			(9,216)		254,630	254,630			
100202977	SPICEWOOD	TX		03/24/2025	10/17/2025	435,145		(15,457)			(15,457)		419,688	419,688			
100202985	TOMBALL	TX		03/24/2025	06/17/2025	280,529		(8,816)			(8,816)		271,713	271,713			
100203039	BOZEMAN	MT		04/25/2025	08/09/2025	483,929		(4,429)			(4,429)		479,500	479,500			
100203125	JUPITER	FL		03/27/2025	11/07/2025	837,066		(30,566)			(30,566)		806,500	806,500			
100203156	MOUNT PLEASANT	SC		03/27/2025	05/17/2025	678,422		(25,922)			(25,922)		652,500	652,500			
100203223	ORANGE	NJ		03/27/2025	09/17/2025	239,467		(7,467)			(7,467)		232,000	232,000			
100203228	WELLS	ME		03/27/2025	11/17/2025	483,946		(12,255)			(12,255)		471,691	471,691			
100203235	BELLFLOWER	CA		03/27/2025	10/17/2025	866,921		(35,171)			(35,171)		831,750	831,750			
100203239	MCKINNEY	TX		03/27/2025	04/17/2025	398,457		(11,457)			(11,457)		387,000	387,000			
100203247	MEMPHIS	TN		03/27/2025	08/17/2025	336,521		(13,774)			(13,774)		322,747	322,747			
100203257	SIGNAL MOUNTAIN	TN		03/27/2025	09/17/2025	334,401		(14,401)			(14,401)		320,000	320,000			
100203274	BLOOMINGDALE	GA		03/27/2025	05/17/2025	294,133		(13,533)			(13,533)		280,600	280,600			
100203278	SACRAMENTO	CA		03/27/2025	05/17/2025	404,413		(13,012)			(13,012)		391,402	391,402			
100203345	SARASOTA	FL		03/27/2025	10/17/2025	313,696		(9,196)			(9,196)		304,500	304,500			
100203362	NOBLESVILLE	IN		03/27/2025	06/17/2025	312,822		(9,271)			(9,271)		303,551	303,551			
100203386	LEHI	UT		03/27/2025	11/17/2025	515,244		(16,917)			(16,917)		498,327	498,327			
100203394	KAYSVILLE	UT		03/27/2025	11/17/2025	356,803		(14,051)			(14,051)		342,752	342,752			
100203407	LAKE STEVENS	WA		03/27/2025	11/17/2025	639,593		(17,144)			(17,144)		622,449	622,449			
100203439	APPLE VALLEY	MN		03/27/2025	10/17/2025	285,993		(9,703)			(9,703)		276,290	276,290			
100203458	WENDELL	NC		03/27/2025	05/17/2025	311,164		(11,627)			(11,627)		299,537	299,537			
100203470	DOWAGIAC	MI		03/26/2025	11/21/2025	308,282		(13,514)			(13,514)		294,768	294,768			
100203490	ONTARIO	CA		03/26/2025	11/21/2025	660,564		(21,324)			(21,324)		639,240	639,240			
100203500	ORLAND PARK	IL		03/26/2025	11/21/2025	287,196		(9,397)			(9,397)		277,799	277,799			
100203509	ATLANTA	GA		03/26/2025	07/18/2025	341,297		(11,535)			(11,535)		329,761	329,761			
100203526	LOUISVILLE	KY		03/26/2025	08/18/2025	223,738		(6,916)			(6,916)		216,822	216,822			
100203527	LONG BEACH	CA		03/26/2025	11/21/2025	989,013		(14,814)			(14,814)		974,199	974,199			
100203543	GLENVIEW	IL		03/26/2025	09/18/2025	413,255		(8,123)			(8,123)		405,133	405,133			
100203574	PRINCETON JUNCTION	NJ		03/26/2025	10/21/2025	606,234		(6,748)			(6,748)		599,486	599,486			
100203577	SACRAMENTO	CA		03/26/2025	10/21/2025	725,799		(13,879)			(13,879)		711,920	711,920			
100203579	CARROLLTON	TX		03/26/2025	07/18/2025	246,545		(3,345)			(3,345)		243,200	243,200			
100203607	LATHROP	CA		03/26/2025	11/21/2025	488,954		(5,954)			(5,954)		483,000	483,000			
100203906	MIAMI	FL		03/28/2025	10/17/2025	314,921		(14,996)			(14,996)		299,925	299,925			
100203917	BASTROP	TX		03/28/2025	10/11/2025	622,630		(28,719)			(28,719)		593,911	593,911			
100203957	WAXHAW	NC		03/28/2025	09/11/2025	411,112		(11,112)			(11,112)		400,000	400,000			
100203978	MOORESVILLE	NC		03/28/2025	05/11/2025	1,544,628		(24,628)			(24,628)		1,520,000	1,520,000			
100203986	CLOVIS	CA		03/28/2025	11/11/2025	975,490		(36,605)			(36,605)		938,885	938,885			
100204032	MISSION VIEJO	CA		03/28/2025	11/17/2025	1,199,061		(17,811)			(17,811)		1,181,250	1,181,250			
100204164	LAKEWOOD	WA		03/31/2025	10/17/2025	80,002		(5,087)			(5,087)		74,916	74,916			
100204175	DALTON	GA		03/31/2025	08/24/2025	51,575		(2,475)			(2,475)		49,101	49,101			
100204202	GREELEY	CO		03/31/2025	09/17/2025	76,646		(2,059)			(2,059)		74,587	74,587			
100204221	GARDEN GROVE	CA		03/31/2025	09/17/2025	52,270		(1,404)			(1,404)		50,866	50,866			
100204256	BENTON	AR		03/31/2025	05/24/2025	66,060		(1,381)			(1,381)		64,679	64,679			
100204258	OAK HILLS	CA		03/31/2025	10/17/2025	75,414		(3,427)			(3,427)		71,988	71,988			
100204259	SOUTH LYON	MI		03/31/2025	11/08/2025	83,558		(3,797)			(3,797)		79,761	79,761			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204271	PUYALLUP	WA		03/31/2025	05/24/2025	51,931		(2,241)			(2,241)		49,690	49,690			
100204275	SUNSET	TX		03/31/2025	06/24/2025	54,223		(3,448)			(3,448)		50,775	50,775			
100204297	LAGUNA WOODS	CA		03/31/2025	04/24/2025	28,682		(427)			(427)		28,256	28,256			
100204298	AURORA	CO		03/31/2025	05/24/2025	56,003		(3,190)			(3,190)		52,813	52,813			
100204305	HEMET	CA		03/31/2025	05/24/2025	11,696		(314)			(314)		11,382	11,382			
100204306	LITCHFIELD PARK	AZ		03/31/2025	11/08/2025	71,332		(1,576)			(1,576)		69,756	69,756			
100204310	YOUNGSVILLE	NC		03/31/2025	09/17/2025	81,525		(2,190)			(2,190)		79,335	79,335			
100204358	KATY	TX		03/31/2025	07/24/2025	195,038		(8,862)			(8,862)		186,176	186,176			
100204368	TUSTIN	CA		03/31/2025	06/24/2025	31,980		(2,033)			(2,033)		29,947	29,947			
100204484	RALEIGH	NC		04/04/2025	06/07/2025	160,114		(8,114)			(8,114)		152,000	152,000			
100204497	HAMBURG	NY		04/04/2025	08/07/2025	195,810		(5,113)			(5,113)		190,697	190,697			
100204499	SALT LAKE CITY	UT		04/04/2025	11/07/2025	328,242		(15,242)			(15,242)		313,000	313,000			
100204510	INVERNESS	FL		04/04/2025	07/07/2025	131,341		(6,841)			(6,841)		124,500	124,500			
100204520	GIG HARBOR	WA		04/04/2025	10/07/2025	266,379		(11,379)			(11,379)		255,000	255,000			
100204524	SANDY	UT		04/04/2025	11/07/2025	358,130		(16,630)			(16,630)		341,500	341,500			
100204532	GRANITE BAY	CA		04/04/2025	11/07/2025	519,038		(19,038)			(19,038)		500,000	500,000			
100204558	BOCA RATON	FL		04/04/2025	09/07/2025	257,999		(7,999)			(7,999)		250,000	250,000			
100204596	CHICAGO	IL		04/04/2025	10/07/2025	470,638		(19,138)			(19,138)		451,500	451,500			
100204599	SUNRISE	FL		04/04/2025	06/07/2025	229,998		(9,498)			(9,498)		220,500	220,500			
100204606	OCEANSIDE	CA		04/04/2025	09/07/2025	475,274		(15,920)			(15,920)		459,354	459,354			
100204625	PETALUMA	CA		04/04/2025	10/07/2025	625,060		(25,060)			(25,060)		600,000	600,000			
100204633	ROCKLEDGE	FL		04/04/2025	07/01/2025	116,625		(4,125)			(4,125)		112,500	112,500			
100204652	FRANKLIN	MA		04/04/2025	08/07/2025	242,054		(8,354)			(8,354)		233,700	233,700			
100204654	GREEN VALLEY	AZ		04/04/2025	06/07/2025	207,654		(5,154)			(5,154)		202,500	202,500			
100204682	MAMMOTH LAKES	CA		04/04/2025	10/07/2025	661,117		(27,228)			(27,228)		633,889	633,889			
100204693	BRIDGEPORT	CT		04/04/2025	11/07/2025	209,804		(6,804)			(6,804)		203,000	203,000			
100204695	SAN JOS DEL CABO	MEX		04/07/2025	08/15/2025	2,846,500							2,846,500	2,846,500			
100204696	SAN JOS DEL CABO	MEX		04/07/2025	07/15/2025	3,000,000							3,000,000	3,000,000			
100204804	BALTIMORE	MD		04/09/2025	05/24/2025	316,492		(8,245)			(8,245)		308,247	308,247			
100204825	COMPTON	CA		04/09/2025	11/08/2025	667,800		(31,800)			(31,800)		636,000	636,000			
100204827	LAKE FOREST	IL		04/09/2025	07/24/2025	820,724		(20,724)			(20,724)		800,000	800,000			
100204843	WESTMINSTER	CA		04/09/2025	10/17/2025	681,576		(32,076)			(32,076)		649,500	649,500			
100204892	COVINGTON	LA		04/10/2025	11/11/2025	1,205,237		(30,944)			(30,944)		1,174,292	1,174,292			
100204912	BUELLTON	CA		04/10/2025	11/11/2025	386,291		(16,580)			(16,580)		369,711	369,711			
100204963	ROCKVILLE	VA		04/10/2025	06/11/2025	513,172		(18,488)			(18,488)		494,684	494,684			
100204973	LOS ANGELES	CA		04/10/2025	09/11/2025	566,648		(26,983)			(26,983)		539,664	539,664			
100204990	DENVER	CO		04/10/2025	10/11/2025	566,657		(26,984)			(26,984)		539,673	539,673			
100204996	DOWNINGTOWN	PA		04/10/2025	11/11/2025	380,768		(13,268)			(13,268)		367,500	367,500			
100205652	TEMPE	AZ		05/09/2025	08/09/2025	307,309		(13,309)			(13,309)		294,000	294,000			
100205732	YORKVILLE	IL		04/14/2025	11/21/2025	225,632		(8,297)			(8,297)		217,335	217,335			
100205749	PHOENIX	AZ		04/14/2025	11/21/2025	405,653		(8,463)			(8,463)		397,190	397,190			
100205781	PLANO	TX		04/14/2025	08/18/2025	380,690		(6,997)			(6,997)		373,693	373,693			
100205784	MANASSAS	VA		04/14/2025	11/21/2025	263,775		(5,313)			(5,313)		258,463	258,463			
100205817	HAVERTOWN	PA		04/14/2025	06/18/2025	326,959		(4,730)			(4,730)		322,229	322,229			
100205823	SAN DIEGO	CA		04/14/2025	11/21/2025	417,102		(7,930)			(7,930)		409,173	409,173			
100205903	CLOVIS	CA		04/14/2025	10/21/2025	322,962		(6,722)			(6,722)		316,240	316,240			
100205961	S SALT LAKE	UT		04/15/2025	11/04/2025	306,378		(7,356)			(7,356)		299,022	299,022			
100205964	HOUSTON	TX		04/15/2025	05/16/2025	11,000		(503)			(503)		10,497	10,497			
100206007	NEW ALBANY	OH		04/15/2025	11/04/2025	497,223		(2,671)			(2,671)		494,553	494,553			
100206067	TAHOE CITY	CA		05/16/2025	11/09/2025	1,042,127		(17,127)			(17,127)		1,025,000	1,025,000			
100206095	MILFORD	MA		04/16/2025	10/07/2025	495,881		(23,613)			(23,613)		472,268	472,268			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206109	EL DORADO HILLS	CA		04/16/2025	07/07/2025	929,304		(21,381)			(21,381)		907,923	907,923			
100206111	SAN CLEMENTE	CA		04/16/2025	11/07/2025	1,139,684		(19,684)			(19,684)		1,120,000	1,120,000			
100206121	OLYMPIA	WA		04/16/2025	10/07/2025	1,011,846		(36,588)			(36,588)		975,257	975,257			
100206126	SAN DIEGO	CA		04/16/2025	11/17/2025	548,260		(19,874)			(19,874)		528,386	528,386			
100206133	ANTHEM	AZ		04/16/2025	07/17/2025	636,814		(18,064)			(18,064)		618,750	618,750			
100206141	BORREGO SPRINGS	CA		04/16/2025	07/17/2025	247,697		(3,697)			(3,697)		244,000	244,000			
100206158	BRANDYWINE	MD		04/16/2025	11/17/2025	345,990		(13,366)			(13,366)		332,624	332,624			
100206167	CLAYTON	NC		04/16/2025	11/17/2025	236,384		(7,384)			(7,384)		229,000	229,000			
100206172	LITTLE EGG HARBOR	NJ		04/16/2025	11/17/2025	365,827		(13,327)			(13,327)		352,500	352,500			
100206193	BERLIN	MD		04/16/2025	08/17/2025	399,675		(3,948)			(3,948)		395,727	395,727			
100206232	SAN LUIS OBISPO	CA		04/17/2025	06/30/2025	1,637,177		(100,109)			(100,109)		1,537,068	1,537,068			
100206245	MUNDELEIN	IL		04/17/2025	11/02/2025	215,922		(6,895)			(6,895)		209,026	209,026			
100206267	FONTANA	CA		04/17/2025	08/19/2025	506,395		(8,887)			(8,887)		497,508	497,508			
100206304	WILLITS	CA		04/17/2025	07/19/2025	627,337		(14,990)			(14,990)		612,348	612,348			
100206307	LAKEWOOD	CA		04/17/2025	11/02/2025	734,453		(21,939)			(21,939)		712,513	712,513			
100206343	COLORADO SPRINGS	CO		04/17/2025	10/19/2025	474,709		(13,351)			(13,351)		461,357	461,357			
100206357	SAN JOSE	CA		04/17/2025	11/02/2025	932,050		(34,884)			(34,884)		897,166	897,166			
100206369	LAS VEGAS	NV		04/17/2025	11/02/2025	188,209		8,118			8,118		196,327	196,327			
100206418	LOS ANGELES	CA		05/22/2025	10/09/2025	989,237		10,763			10,763		1,000,000	1,000,000			
100206428	HUNTINGTON BEACH	CA		04/22/2025	11/07/2025	843,526		(37,640)			(37,640)		805,886	805,886			
100206437	WINTERVILLE	GA		04/22/2025	07/07/2025	252,097		(14,270)			(14,270)		237,828	237,828			
100206445	NORTH AUGUSTA	SC		04/22/2025	10/07/2025	269,862		(14,052)			(14,052)		255,810	255,810			
100206460	TITUSVILLE	FL		04/22/2025	07/07/2025	250,094		(13,447)			(13,447)		236,647	236,647			
100206462	TAYLORSVILLE	GA		04/22/2025	07/07/2025	271,902		(2,805)			(2,805)		269,097	269,097			
100206469	LITTLE RIVER	SC		04/22/2025	07/07/2025	234,147		(13,062)			(13,062)		221,085	221,085			
100206557	SEAL BEACH	CA		04/22/2025	07/09/2025	607,190		(14,190)			(14,190)		593,000	593,000			
100206563	WYLIE	TX		04/22/2025	11/09/2025	368,734		(11,234)			(11,234)		357,500	357,500			
100206582	LAGUNA BEACH	CA		04/22/2025	11/09/2025	2,374,042		(99,042)			(99,042)		2,275,000	2,275,000			
100206712	CHICAGO	IL		04/23/2025	10/07/2025	449,342		(19,637)			(19,637)		429,704	429,704			
100206718	GREEN VALLEY	AZ		04/23/2025	06/30/2025	171,301		(7,408)			(7,408)		163,893	163,893			
100206725	PALM DESERT	CA		04/23/2025	10/07/2025	645,609		(35,162)			(35,162)		610,448	610,448			
100206736	CAPE CANAVERAL	FL		04/23/2025	09/07/2025	172,049		(9,185)			(9,185)		162,863	162,863			
100206746	TUCSON	AZ		04/23/2025	10/07/2025	196,475		(10,613)			(10,613)		185,862	185,862			
100206753	PALM SPRINGS	CA		04/23/2025	10/07/2025	350,352		(7,776)			(7,776)		342,576	342,576			
100206792	DOWNERS GROVE	IL		04/23/2025	11/07/2025	315,892		(16,099)			(16,099)		299,794	299,794			
100206807	INDIO	CA		04/23/2025	11/07/2025	186,358		(11,358)			(11,358)		175,000	175,000			
100206820	TEMPE	AZ		04/24/2025	09/07/2025	560,569		(20,569)			(20,569)		540,000	540,000			
100206825	ROCHESTER	MN		04/24/2025	09/07/2025	185,148		(7,275)			(7,275)		177,873	177,873			
100206835	WIMBERLEY	TX		04/24/2025	11/07/2025	651,762		(27,762)			(27,762)		624,000	624,000			
100206902	AUSTIN	TX		04/24/2025	08/31/2025	201,600		(9,600)			(9,600)		192,000	192,000			
100206937	KIRKLAND	WA		04/25/2025	09/05/2025	2,584,248		(40,402)			(40,402)		2,543,846	2,543,846			
100206969	LAKE WORTH	FL		04/25/2025	09/05/2025	214,200		(10,200)			(10,200)		204,000	204,000			
100206971	ORANGE	CA		04/25/2025	09/05/2025	1,310,018		(62,382)			(62,382)		1,247,636	1,247,636			
100207001	RIVERVIEW	FL		04/24/2025	11/07/2025	274,579		(12,494)			(12,494)		262,085	262,085			
100207023	APOLLO	PA		04/24/2025	09/07/2025	125,177		(4,340)			(4,340)		120,837	120,837			
100207026	NEW BEDFORD	MA		04/24/2025	11/07/2025	365,163		(13,201)			(13,201)		351,962	351,962			
100207035	TEMPE	AZ		04/24/2025	10/07/2025	306,212		(6,458)			(6,458)		299,754	299,754			
100207036	BEAVERTON	OR		04/24/2025	10/07/2025	632,873		(25,336)			(25,336)		607,537	607,537			
100207038	BEAVERTON	OR		04/24/2025	10/07/2025	632,993		(25,456)			(25,456)		607,537	607,537			
100207043	HESPERIA	CA		04/24/2025	11/07/2025	302,133		(9,106)			(9,106)		293,027	293,027			
100207046	BELLFLOWER	CA		04/24/2025	10/07/2025	1,168,692		(44,506)			(44,506)		1,124,186	1,124,186			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207055	BELMONT	NC		04/24/2025	10/07/2025	395,503		(11,768)			(11,768)		383,736	383,736			
100207057	DENVER	CO		04/24/2025	11/07/2025	310,853		(11,070)			(11,070)		299,783	299,783			
100207069	MESA	AZ		04/24/2025	09/07/2025	303,331		(11,537)			(11,537)		291,794	291,794			
100207083	ENCINITAS	CA		04/24/2025	10/07/2025	611,228		(15,416)			(15,416)		595,812	595,812			
100207086	ESTERO	FL		04/24/2025	06/30/2025	834,593		(30,134)			(30,134)		804,459	804,459			
100207110	EDISON	NJ		04/24/2025	10/07/2025	341,915		(12,575)			(12,575)		329,339	329,339			
100207122	LOS ANGELES	CA		04/25/2025	10/31/2025	537,324		(264)			(264)		537,060	537,289		229	229
100207136	INDIO	CA		04/28/2025	09/06/2025	381,479		(11,879)			(11,879)		369,600	369,600			
100207200	RENTON	WA		04/28/2025	10/06/2025	903,732		(33,732)			(33,732)		870,000	870,000			
100207231	SNOHOMISH	WA		04/28/2025	10/06/2025	509,170		(9,170)			(9,170)		500,000	500,000			
100207246	LUBBOCK	TX		04/28/2025	07/06/2025	80,808		(808)			(808)		80,000	80,000			
100207267	BONNEY LAKE	WA		04/28/2025	10/06/2025	266,316		(2,481)			(2,481)		263,835	263,835			
100207286	WARRENTON	VA		04/28/2025	11/08/2025	521,115		(18,136)			(18,136)		502,979	502,979			
100207289	SUN CITY WEST	AZ		04/28/2025	11/08/2025	142,543		(2,543)			(2,543)		140,000	140,000			
100207306	LOS ANGELES	CA		04/28/2025	11/08/2025	2,386,222		(86,222)			(86,222)		2,300,000	2,300,000			
100207366	WELLINGTON	NV		04/29/2025	08/11/2025	540,489		(18,539)			(18,539)		521,950	521,950			
100207450	CHICAGO	IL		04/29/2025	05/11/2025	284,000		(4,000)			(4,000)		280,000	280,000			
100207461	ELK GROVE	CA		04/29/2025	10/11/2025	720,613		(22,130)			(22,130)		698,483	698,483			
100207490	GLENDALE	CA		04/29/2025	09/19/2025	939,976		(29,920)			(29,920)		910,056	910,056			
100207493	SALINAS	CA		04/29/2025	10/19/2025	168,000		(8,000)			(8,000)		160,000	160,000			
100207508	OAK POINT	TX		04/29/2025	10/19/2025	271,688		(12,938)			(12,938)		258,750	258,750			
100207512	CINCINNATI	OH		04/29/2025	09/19/2025	209,840		(9,992)			(9,992)		199,848	199,848			
100207543	LINDENWOLD	NJ		04/29/2025	10/17/2025	47,103		(2,170)			(2,170)		44,932	44,932			
100207553	PAINESVILLE	OH		04/29/2025	07/30/2025	143,323		(8,323)			(8,323)		135,000	135,000			
100207587	MESA	AZ		04/29/2025	11/08/2025	53,772		(1,733)			(1,733)		52,040	52,040			
100207650	GLENDORA	CA		04/29/2025	11/08/2025	51,354		(1,379)			(1,379)		49,975	49,975			
100207700	BUCKEYE	AZ		04/29/2025	06/24/2025	102,280		(2,747)			(2,747)		99,533	99,533			
100207713	HANOVER	MD		04/29/2025	08/24/2025	95,343		(6,062)			(6,062)		89,281	89,281			
100207728	DAVIDSON	NC		04/29/2025	06/24/2025	198,431		(10,931)			(10,931)		187,500	187,500			
100207746	DEEP RIVER	CT		04/29/2025	10/31/2025	75,838		(119)			(119)		75,719	75,838		119	119
100207781	FAIRFIELD	NJ		04/29/2025	07/24/2025	256,899		(6,900)			(6,900)		249,999	249,999			
100207830	MODESTO	CA		04/29/2025	08/24/2025	105,866		(2,843)			(2,843)		103,022	103,022			
100207855	FRONT ROYAL	VA		04/29/2025	08/24/2025	114,607		(4,946)			(4,946)		109,661	109,661			
100207866	CORONA	CA		04/29/2025	09/17/2025	57,910		(1,555)			(1,555)		56,355	56,355			
100207952	GREENLAND	NH		04/29/2025	09/17/2025	218,040		(5,856)			(5,856)		212,183	212,183			
100207978	ELKHART	IN		04/29/2025	10/17/2025	36,291		(1,566)			(1,566)		34,725	34,725			
100207983	PLACENTIA	CA		04/29/2025	11/08/2025	82,001		(2,202)			(2,202)		79,798	79,798			
100207995	EVESHAM	NJ		04/29/2025	09/17/2025	77,637		(3,350)			(3,350)		74,287	74,287			
100208015	EAST ORANGE	NJ		04/29/2025	11/08/2025	63,999		(4,069)			(4,069)		59,930	59,930			
100208046	SAN DIEGO	CA		04/29/2025	11/08/2025	124,278		(5,363)			(5,363)		118,914	118,914			
100208059	HYATTSVILLE	MD		04/29/2025	09/17/2025	77,604		(3,349)			(3,349)		74,255	74,255			
100208122	TEHACHAPI	CA		04/29/2025	11/08/2025	66,331		(1,782)			(1,782)		64,550	64,550			
100208126	LANTANA	FL		04/29/2025	09/17/2025	179,761		(10,039)			(10,039)		169,722	169,722			
100208144	CHANDLER	AZ		04/29/2025	11/08/2025	313,948		(8,432)			(8,432)		305,516	305,516			
100208149	MIDDLETOWN	MD		04/29/2025	09/17/2025	44,934		(2,857)			(2,857)		42,077	42,077			
100208158	SAN DIEGO	CA		04/29/2025	11/08/2025	93,202		(2,503)			(2,503)		90,698	90,698			
100208237	LAKE STEVENS	WA		04/29/2025	08/24/2025	132,456		(3,558)			(3,558)		128,898	128,898			
100208238	SAN DIEGO	CA		04/29/2025	07/30/2025	77,030		(2,069)			(2,069)		74,961	74,961			
100208239	VINELAND	NJ		04/29/2025	11/08/2025	61,825		(3,931)			(3,931)		57,894	57,894			
100208258	WOODBURY	CT		04/29/2025	11/08/2025	59,632		(3,792)			(3,792)		55,841	55,841			
100208262	RANCHO CORDOVA	CA		04/29/2025	11/08/2025	26,458		(1,458)			(1,458)		25,000	25,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208272	GRETNA	VA		04/29/2025	09/17/2025	80,059		(2,150)			(2,150)		77,909	77,909			
100208296	FREMONT	CA		04/29/2025	09/17/2025	418,442		(19,013)			(19,013)		399,429	399,429			
100208307	NORTHBROOK	IL		04/29/2025	11/08/2025	25,612		(688)			(688)		24,924	24,924			
100208318	RENO	NV		04/29/2025	08/24/2025	333,797		(8,965)			(8,965)		324,832	324,832			
100208342	INGLEWOOD	CA		04/29/2025	11/08/2025	73,766		(918)			(918)		72,848	72,848			
100208353	MARION	IN		04/29/2025	06/24/2025	25,807		(1,641)			(1,641)		24,166	24,166			
100208376	WESTLAKE VILLAGE	CA		04/29/2025	11/08/2025	103,835		(4,718)			(4,718)		99,117	99,117			
100208384	MANAHAWKIN	NJ		04/29/2025	07/30/2025	30,741		(741)			(741)		30,000	30,000			
100208436	POMONA	KS		04/29/2025	10/17/2025	102,470		(2,470)			(2,470)		100,000	100,000			
100208461	WESTMINSTER	MD		04/29/2025	10/17/2025	48,082		(1,159)			(1,159)		46,923	46,923			
100208481	MESA	AZ		04/29/2025	08/24/2025	142,028		(2,285)			(2,285)		139,743	139,743			
100208493	BURLINGAME	CA		04/29/2025	11/08/2025	76,853		(1,853)			(1,853)		75,000	75,000			
100208498	HONESDALE	PA		04/29/2025	08/24/2025	38,400		(2,442)			(2,442)		35,958	35,958			
100208547	LAURENCE HARBOR	NJ		04/29/2025	08/24/2025	102,703		(2,758)			(2,758)		99,945	99,945			
100208549	SPRING VALLEY	CA		04/29/2025	11/08/2025	61,497		(1,652)			(1,652)		59,846	59,846			
100208558	QUEEN CREEK	AZ		04/29/2025	10/17/2025	226,806		(6,092)			(6,092)		220,714	220,714			
100208568	ST PETERSBURG	FL		04/29/2025	10/17/2025	61,182		(1,182)			(1,182)		60,000	60,000			
100208642	POMPTON LAKES	NJ		04/29/2025	11/08/2025	78,489		(3,566)			(3,566)		74,922	74,922			
100208746	NEW BRUNSWICK	NJ		04/29/2025	07/24/2025	37,263		(2,369)			(2,369)		34,894	34,894			
100208752	SUWANEE	GA		04/29/2025	11/08/2025	356,058		(13,596)			(13,596)		342,462	342,462			
100208775	MURFREESBORO	TN		04/29/2025	09/17/2025	36,496		(661)			(661)		35,835	35,835			
100208782	SUFFIELD	CT		04/29/2025	10/17/2025	76,853		(1,853)			(1,853)		75,000	75,000			
100208813	STERLING HEIGHTS	MI		04/29/2025	10/31/2025	215,720		(1,395)			(1,395)		214,325	215,720		1,395	1,395
100208841	SAVANNAH	GA		04/29/2025	08/24/2025	46,112		(1,112)			(1,112)		45,000	45,000			
100208873	WESTMINSTER	CO		04/29/2025	08/24/2025	26,488		(1,488)			(1,488)		25,000	25,000			
100208889	SHELBY TOWNSHIP	MI		04/29/2025	11/08/2025	110,236		(7,009)			(7,009)		103,227	103,227			
100208910	CARTHAGE	TN		04/29/2025	10/17/2025	27,938		(750)			(750)		27,188	27,188			
100208935	FRONT ROYAL	VA		04/29/2025	10/17/2025	40,988		(988)			(988)		40,000	40,000			
100208939	BELLEAIR	FL		04/29/2025	09/17/2025	208,681		(8,900)			(8,900)		199,781	199,781			
100208984	RENO	NV		04/29/2025	11/08/2025	854,090		(4,090)			(4,090)		850,000	850,000			
100209015	CUIJEMBORG	NLD		04/29/2025	10/20/2025	141,682							141,682	144,953	3,272		3,272
100209080	ZWOLLE	NLD		04/29/2025	11/20/2025	443,822							443,822	452,044	8,222		8,222
100209109	AMSTERDAM	NLD		04/29/2025	10/20/2025	2,002,891							2,002,891	393	25,900	(2,028,398)	(2,002,498)
100209173	SAN ANTONIO	TX		04/30/2025	06/30/2025	157,500		(7,500)			(7,500)		150,000	150,000			
100209181	BELLEVUE	WA		04/30/2025	10/11/2025	862,150		(22,150)			(22,150)		840,000	840,000			
100209220	KEWADIN	MI		04/29/2025	08/17/2025	734,762		(4,762)			(4,762)		730,000	730,000			
100209222	KISSIMMEE	FL		04/29/2025	11/17/2025	771,437		(8,028)			(8,028)		763,409	763,409			
100209250	HILLSBORO	OR		04/29/2025	11/17/2025	357,364		(5,835)			(5,835)		351,529	351,529			
100209259	SAN JOSE	CA		04/29/2025	11/17/2025	650,917		(9,667)			(9,667)		641,250	641,250			
100209260	SAN JOSE	CA		04/29/2025	08/17/2025	774,796		(10,796)			(10,796)		764,000	764,000			
100209265	SANTA ANA	CA		04/29/2025	11/17/2025	611,148		(14,144)			(14,144)		597,004	597,004			
100209275	BAKERSFIELD	CA		04/29/2025	10/17/2025	263,086		(7,360)			(7,360)		255,726	255,726			
100209299	SAINT LOUIS	MO		04/29/2025	11/17/2025	295,897		(9,133)			(9,133)		286,764	286,764			
100209316	SANTA ANA	CA		04/29/2025	11/17/2025	613,755		(16,751)			(16,751)		597,004	597,004			
100209331	NAPERVILLE	IL		04/29/2025	06/17/2025	401,438		(11,438)			(11,438)		390,000	390,000			
100209341	LOMBARD	IL		04/29/2025	07/31/2025	250,397		(81)			(81)		250,317	249,793		(524)	(524)
100209382	NAPERVILLE	IL		04/29/2025	11/17/2025	555,002		(14,802)			(14,802)		540,200	540,200			
100209385	COLORADO SPRINGS	CO		04/29/2025	11/17/2025	390,349		(12,262)			(12,262)		378,087	378,087			
100209426	SCOTTSDALE	AZ		04/29/2025	10/17/2025	437,487		(15,087)			(15,087)		422,400	422,400			
100209434	PAHRUMP	NV		04/29/2025	09/17/2025	322,678		(10,678)			(10,678)		312,000	312,000			
100209441	ROCKWALL	TX		04/29/2025	11/17/2025	357,011		(13,011)			(13,011)		344,000	344,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209491	MONROE	CT		05/01/2025	10/09/2025	319,904		(5,150)			(5,150)		314,754	314,754			
100209497	ARCADIA	CA		05/01/2025	11/09/2025	1,397,621		(37,621)			(37,621)		1,360,000	1,360,000			
100209509	CONCORD	CA		05/02/2025	09/07/2025	536,836		(17,213)			(17,213)		519,624	519,624			
100209513	CERRITOS	CA		05/02/2025	07/07/2025	788,389		(29,981)			(29,981)		758,408	758,408			
100209522	FAIRMOUNT HEIGHTS	MD		05/02/2025	07/07/2025	257,213		(7,213)			(7,213)		250,000	250,000			
100209530	MISSOULA	MT		05/02/2025	11/07/2025	316,304		(16,304)			(16,304)		300,000	300,000			
100209624	HARDEEVILLE	SC		05/02/2025	11/07/2025	457,637		(15,212)			(15,212)		442,425	442,425			
100209647	MIAMI	FL		05/02/2025	11/07/2025	278,567		(8,567)			(8,567)		270,000	270,000			
100209648	REVERE	MA		05/02/2025	11/07/2025	536,430		(18,930)			(18,930)		517,500	517,500			
100209669	BOISE	ID		05/02/2025	08/07/2025	692,355		(28,355)			(28,355)		664,000	664,000			
100209694	ORINDA	CA		05/05/2025	11/05/2025	1,468,831		(24,157)			(24,157)		1,444,674	1,444,674			
100209712	PASADENA	CA		05/05/2025	11/05/2025	1,093,505		(4,342)			(4,342)		1,089,164	1,089,164			
100209719	SAVANNAH	GA		05/05/2025	08/31/2025	248,319		742			742		249,060	248,319		(742)	(742)
100209728	MORGAN HILL	CA		05/05/2025	07/05/2025	898,377		(26,877)			(26,877)		871,500	871,500			
100209735	VENTURA	CA		05/05/2025	11/05/2025	635,835		(12,788)			(12,788)		623,047	623,047			
100209750	SAN JOSE	CA		05/05/2025	08/05/2025	1,410,101		(21,133)			(21,133)		1,388,968	1,388,968			
100209758	WHITEFISH	MT		05/05/2025	08/05/2025	2,027,994		(70,912)			(70,912)		1,957,082	1,957,082			
100209781	SOUTH HAVEN	MI		05/05/2025	09/05/2025	338,738		(5,510)			(5,510)		333,228	333,228			
100209804	PALM SPRINGS	CA		05/05/2025	11/05/2025	1,140,611		(22,407)			(22,407)		1,118,203	1,118,203			
100209808	BRADENTON	FL		05/05/2025	11/05/2025	1,208,614		(8,614)			(8,614)		1,200,000	1,200,000			
100209810	SEATTLE	WA		05/05/2025	08/05/2025	559,525		(10,324)			(10,324)		549,201	549,201			
100209811	CASEVILLE	MI		05/05/2025	10/05/2025	318,215		(15,153)			(15,153)		303,062	303,062			
100209823	TUSTIN	CA		05/05/2025	09/05/2025	980,588		(20,588)			(20,588)		960,000	960,000			
100209853	LEMON GROVE	CA		05/05/2025	09/01/2025	762,538		(22,150)			(22,150)		740,388	740,388			
100209866	PLACENTIA	CA		06/11/2025	11/09/2025	833,686		(23,686)			(23,686)		810,000	810,000			
100209883	SAN DIEGO	CA		06/11/2025	08/09/2025	1,061,444		(26,444)			(26,444)		1,035,000	1,035,000			
100209911	DURHAM	NC		06/11/2025	10/09/2025	642,600		(30,600)			(30,600)		612,000	612,000			
100209937	MENTOR	OH		06/11/2025	08/09/2025	415,985		(12,292)			(12,292)		403,693	403,693			
100209950	PACIFICA	CA		06/11/2025	10/09/2025	364,253		(17,345)			(17,345)		346,908	346,908			
100209982	HAUULA	HI		06/11/2025	06/30/2025	169,313		(10)			(10)		169,302	169,313		10	10
100209993	WINDSOR	CA		05/07/2025	10/01/2025	276,287		(12,084)			(12,084)		264,203	264,203			
100210010	ARLETA	CA		05/07/2025	10/01/2025	125,204		(3,204)			(3,204)		122,000	122,000			
100210035	DENVER	CO		05/07/2025	09/01/2025	86,060		(6,235)			(6,235)		79,825	79,825			
100210040	DES PLAINES	IL		05/07/2025	11/17/2025	262,104		(7,293)			(7,293)		254,811	254,811			
100210056	BRISTOW	VA		05/07/2025	11/17/2025	545,978		(5,978)			(5,978)		540,000	540,000			
100210060	GRAYSON	GA		05/07/2025	09/17/2025	353,539		(9,788)			(9,788)		343,751	343,751			
100210062	MANTECA	CA		05/07/2025	11/17/2025	585,166		(15,314)			(15,314)		569,853	569,853			
100210064	POOLER	GA		05/07/2025	11/17/2025	276,114		(6,830)			(6,830)		269,284	269,284			
100210073	RICHARDSON	TX		05/07/2025	11/17/2025	433,600		(6,497)			(6,497)		427,103	427,103			
100210077	LAWRENCEVILLE	GA		05/07/2025	08/17/2025	247,034		(7,207)			(7,207)		239,826	239,826			
100210084	SAN TAN VALLEY	AZ		05/07/2025	06/17/2025	381,567		(9,411)			(9,411)		372,156	372,156			
100210099	MT. JULIET	TN		05/07/2025	11/17/2025	404,952		(5,280)			(5,280)		399,671	399,671			
100210122	SAINT GEORGE	UT		05/07/2025	10/17/2025	253,881		(4,716)			(4,716)		249,165	249,165			
100210129	OCALA	FL		05/07/2025	07/17/2025	264,666		3,303			3,303		267,970	267,970			
100210130	KEIZER	OR		05/07/2025	09/17/2025	381,617		(6,925)			(6,925)		374,692	374,692			
100210138	TWIN FALLS	ID		05/07/2025	05/31/2025	249,411		(42)			(42)		249,368	249,411		42	42
100210147	SOUTHPORT	NC		05/07/2025	10/17/2025	242,017		(4,217)			(4,217)		237,800	237,800			
100210149	BLOOMINGDALE	GA		05/07/2025	07/17/2025	297,967		(10,575)			(10,575)		287,392	287,392			
100210155	HOBE SOUND	FL		05/07/2025	11/17/2025	445,105		(6,723)			(6,723)		438,381	438,381			
100210159	PALM DESERT	CA		05/07/2025	11/17/2025	436,897		(10,449)			(10,449)		426,449	426,449			
100210187	MANTECA	CA		05/07/2025	11/17/2025	593,466		(4,961)			(4,961)		588,505	588,505			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210211	WARETOWN	NJ		05/08/2025	10/07/2025	213,150		(10,150)			(10,150)		203,000	203,000			
100210236	PUYALLUP	WA		05/09/2025	11/19/2025	454,562		(12,562)			(12,562)		442,000	442,000			
100210261	AUBURNDALE	FL		05/09/2025	09/17/2025	279,262		(4,966)			(4,966)		274,296	274,296			
100210271	GOODLETTSVILLE	TN		05/09/2025	09/17/2025	387,915		(9,359)			(9,359)		378,556	378,556			
100210277	SPRING CITY	TN		05/09/2025	07/17/2025	412,672		(7,951)			(7,951)		404,721	404,721			
100210282	NORTH PORT	FL		05/09/2025	07/17/2025	411,306		(6,607)			(6,607)		404,699	404,699			
100210287	LAKEWOOD VILLAGE	TX		05/09/2025	06/17/2025	513,838		3,238			3,238		517,076	517,076			
100210319	GREER	SC		05/09/2025	08/17/2025	300,984		(4,268)			(4,268)		296,716	296,716			
100210321	ATLANTA	GA		05/09/2025	10/31/2025	157,563		1			1		157,563	157,450		(114)	(114)
100210345	ASHEVILLE	NC		05/09/2025	08/09/2025	582,641		(12,641)			(12,641)		570,000	570,000			
100210445	CARPINTERIA	CA		05/12/2025	10/17/2025	3,136,447		(126,447)			(126,447)		3,010,000	3,010,000			
100210467	MARCO ISLAND	FL		05/12/2025	10/17/2025	2,208,427		(60,023)			(60,023)		2,148,404	2,148,404			
100210548	SUNNYVALE	CA		05/15/2025	09/11/2025	623,539		(19,023)			(19,023)		604,516	604,516			
100210596	PERRIS	CA		05/15/2025	11/07/2025	445,231		(11,588)			(11,588)		433,644	433,644			
100210633	SARASOTA	FL		05/15/2025	10/07/2025	332,816		(13,065)			(13,065)		319,750	319,750			
100210641	FOLEY	AL		05/15/2025	08/07/2025	391,646		(9,409)			(9,409)		382,237	382,237			
100210687	CASTRO VALLEY	CA		05/15/2025	09/07/2025	726,366		(23,401)			(23,401)		702,965	702,965			
100210692	SAN LEANDRO	CA		05/15/2025	10/07/2025	698,387		(23,852)			(23,852)		674,535	674,535			
100210706	FEDERAL WAY	WA		05/15/2025	06/30/2025	486,996		(14,821)			(14,821)		472,175	472,175			
100210719	BRIGHTON	MA		05/15/2025	11/07/2025	488,345		(12,431)			(12,431)		475,914	475,914			
100210738	HILTON HEAD ISLAND	SC		05/15/2025	08/07/2025	660,879		(17,333)			(17,333)		643,545	643,545			
100210800	CLOVER	SC		05/15/2025	11/17/2025	44,839		(2,506)			(2,506)		42,333	42,333			
100210849	HYNDMAN	PA		05/15/2025	10/17/2025	50,830		(3,894)			(3,894)		46,936	46,936			
100210886	ETNA	OH		05/15/2025	07/17/2025	75,716		(5,800)			(5,800)		69,916	69,916			
100210953	GORHAM	ME		05/15/2025	10/17/2025	108,054		(3,238)			(3,238)		104,816	104,816			
100211114	WILMINGTON	DE		05/15/2025	10/17/2025	39,196		(2,749)			(2,749)		36,447	36,447			
100211167	LE CLAIRE	IA		05/15/2025	08/17/2025	54,075		(4,142)			(4,142)		49,933	49,933			
100211177	PARSIPPANY	NJ		05/15/2025	09/17/2025	205,497		(6,129)			(6,129)		199,368	199,368			
100211261	FEDERAL WAY	WA		05/15/2025	11/17/2025	106,161		(6,218)			(6,218)		99,942	99,942			
100211292	NORTH LAS VEGAS	NV		05/15/2025	07/17/2025	105,339		(5,497)			(5,497)		99,842	99,842			
100211295	HENDERSON	NV		05/15/2025	11/17/2025	67,827		(4,916)			(4,916)		62,910	62,910			
100211325	HOMESTEAD	FL		05/15/2025	10/17/2025	81,121		(6,214)			(6,214)		74,907	74,907			
100211329	WORTHINGTON	OH		05/15/2025	09/17/2025	70,295		(5,385)			(5,385)		64,910	64,910			
100211406	SALT LAKE CITY	UT		05/15/2025	11/17/2025	51,886		(1,971)			(1,971)		49,915	49,915			
100211414	BRENTWOOD	TN		05/16/2025	09/05/2025	887,997		(35,997)			(35,997)		852,000	852,000			
100211427	PLEASNTON	CA		05/16/2025	10/05/2025	2,039,544		(57,349)			(57,349)		1,982,195	1,982,195			
100211494	DURANGO	CO		05/16/2025	11/09/2025	233,555		(5,555)			(5,555)		228,000	228,000			
100211616	BARODA	MI		06/23/2025	11/09/2025	152,077		(5,077)			(5,077)		147,000	147,000			
100211653	DAYTONA BEACH	FL		05/19/2025	08/16/2025	307,439		(6,141)			(6,141)		301,297	301,297			
100211662	MARLTON	NJ		05/19/2025	10/16/2025	177,994		(5,494)			(5,494)		172,500	172,500			
100211664	LEWES	DE		05/19/2025	11/04/2025	518,702		(14,386)			(14,386)		504,316	504,316			
100211690	MILWAUKEE	WI		05/19/2025	09/17/2025	155,864		(5,967)			(5,967)		149,897	149,897			
100211707	LAKEWOOD RANCH	FL		05/19/2025	11/17/2025	681,161		(6,854)			(6,854)		674,307	674,307			
100211720	LEWES	DE		05/19/2025	10/17/2025	592,145		(18,395)			(18,395)		573,750	573,750			
100211754	WESLEY CHAPEL	FL		05/19/2025	08/17/2025	564,379		(16,016)			(16,016)		548,363	548,363			
100211800	BIRMINGHAM	AL		05/19/2025	10/17/2025	481,680		(5,430)			(5,430)		476,250	476,250			
100211819	RALEIGH	NC		05/19/2025	08/17/2025	378,099		(10,099)			(10,099)		368,000	368,000			
100211902	SAN TAN VALLEY	AZ		05/19/2025	10/17/2025	377,037		(6,466)			(6,466)		370,571	370,571			
100211991	SAN LEANDRO	CA		05/22/2025	11/11/2025	696,766		(13,261)			(13,261)		683,505	683,505			
100211992	LA PUENTE	CA		05/22/2025	11/11/2025	644,872		(12,330)			(12,330)		632,542	632,542			
100212088	LA QUINTA	CA		05/22/2025	08/16/2025	304,732		(4,732)			(4,732)		300,000	300,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212095	SALISBURY	MA		05/22/2025	11/04/2025	570,746		(6,210)			(6,210)		564,536	564,536			
100212119	JOHNSTOWN	PA		05/22/2025	07/16/2025	180,741		(881)			(881)		179,860	179,860			
100212167	MCKINNEY	TX		05/22/2025	11/04/2025	257,325		(1,102)			(1,102)		256,223	256,223			
100212182	MCKINNEY	TX		05/22/2025	11/04/2025	283,837		(7,543)			(7,543)		276,294	276,294			
100212196	EVANSTON	IL		05/22/2025	10/16/2025	570,640		(10,640)			(10,640)		560,000	560,000			
100212230	BIG BEAR LAKE	CA		05/23/2025	11/07/2025	271,795		(11,795)			(11,795)		260,000	260,000			
100212281	PALM BAY	FL		05/28/2025	10/06/2025	396,763		(13,034)			(13,034)		383,729	383,729			
100212282	NIOTA	TN		05/28/2025	11/06/2025	228,233		(10,868)			(10,868)		217,365	217,365			
100212298	SAN FRANCISCO	CA		05/28/2025	11/06/2025	1,044,807		(28,082)			(28,082)		1,016,726	1,016,726			
100212449	BELLEVUE	WA		05/27/2025	09/07/2025	987,490		9,529			9,529		997,019	997,019			
100212499	RIVERSIDE	CA		05/28/2025	11/05/2025	457,452		(13,452)			(13,452)		444,000	444,000			
100212692	HARBOR SPRINGS	MI		05/28/2025	09/30/2025	248,186		(8,786)			(8,786)		239,400	239,400			
100212783	AMSTELVEEN	NLD		05/28/2025	11/20/2025	677,277							677,277	691,733	14,455		14,455
100212870	PHILADELPHIA	PA		05/29/2025	11/08/2025	28,571		(1,571)			(1,571)		27,000	27,000			
100212888	WEST PALM BEACH	FL		05/29/2025	11/08/2025	84,088		(1,634)			(1,634)		82,455	82,455			
100212924	MESA	AZ		05/29/2025	08/24/2025	125,028		(5,028)			(5,028)		120,000	120,000			
100213012	LA VERNE	CA		05/29/2025	09/17/2025	255,588		(6,088)			(6,088)		249,500	249,500			
100213043	SAN DIEGO	CA		05/29/2025	10/17/2025	195,747		(8,322)			(8,322)		187,425	187,425			
100213059	MCDONOUGH	GA		05/29/2025	10/17/2025	148,148		(8,148)			(8,148)		140,000	140,000			
100213071	CORTEZ	CO		05/29/2025	11/08/2025	63,448		(1,511)			(1,511)		61,937	61,937			
100213078	BRICK	NJ		05/29/2025	09/17/2025	125,438		(2,988)			(2,988)		122,450	122,450			
100213091	HELPER	UT		05/29/2025	09/17/2025	256,100		(6,100)			(6,100)		250,000	250,000			
100213094	ANKENY	IA		05/29/2025	08/24/2025	46,737		(1,987)			(1,987)		44,750	44,750			
100213108	SAN DIEGO	CA		05/29/2025	08/24/2025	52,910		(2,910)			(2,910)		50,000	50,000			
100213137	CUMBERLAND	RI		05/29/2025	11/08/2025	67,886		(2,886)			(2,886)		65,000	65,000			
100213197	EL CAJON	CA		05/29/2025	10/17/2025	128,050		(3,050)			(3,050)		125,000	125,000			
100213290	ONTARIO	CA		05/29/2025	09/17/2025	115,245		(2,745)			(2,745)		112,500	112,500			
100213313	BARBOURSVILLE	VA		05/29/2025	11/08/2025	151,076		(6,076)			(6,076)		145,000	145,000			
100213346	NORTHAMPTON	PA		05/29/2025	11/08/2025	32,330		(1,673)			(1,673)		30,657	30,657			
100213358	FORT WORTH	TX		05/29/2025	09/17/2025	63,110		(3,471)			(3,471)		59,639	59,639			
100213372	LIVERMORE	CA		05/29/2025	08/24/2025	133,172		(3,172)			(3,172)		130,000	130,000			
100213392	WOODBRIDGE	VA		05/29/2025	07/24/2025	91,240		(1,240)			(1,240)		90,000	90,000			
100213395	SAN DIEGO	CA		05/29/2025	10/17/2025	122,928		(2,928)			(2,928)		120,000	120,000			
100213439	SEATAC	WA		05/29/2025	08/24/2025	153,473		(3,473)			(3,473)		150,000	150,000			
100213441	LAKE VILLA	IL		05/29/2025	09/17/2025	63,492		(3,492)			(3,492)		60,000	60,000			
100213465	JOELTON	TN		05/29/2025	08/24/2025	97,318		(2,318)			(2,318)		95,000	95,000			
100213852	SANFORD	NC		05/29/2025	10/31/2025	192,294		119			119		192,413	191,922		(491)	(491)
100213943	MIDLOTHIAN	VA		05/29/2025	10/17/2025	335,015		(10,538)			(10,538)		324,477	324,477			
100213986	GREER	SC		05/29/2025	09/17/2025	302,284		(2,284)			(2,284)		300,000	300,000			
100214000	GRAHAM	WA		05/29/2025	06/17/2025	398,030		(14,067)			(14,067)		383,963	383,963			
100214155	WINDSOR	CO		05/30/2025	07/11/2025	581,732		(21,732)			(21,732)		560,000	560,000			
100214179	TRACY	CA		05/30/2025	07/11/2025	806,496		(38,385)			(38,385)		768,111	768,111			
100214541	LOS ANGELES	CA		06/06/2025	08/24/2025	178,426		(8,426)			(8,426)		170,000	170,000			
100214583	CORONA	CA		06/06/2025	11/08/2025	567,154		(3,654)			(3,654)		563,500	563,500			
100214593	SANDWICH	MA		06/09/2025	11/07/2025	1,224,006		(24,006)			(24,006)		1,200,000	1,200,000			
100214598	SANTA BARBARA	CA		06/09/2025	09/07/2025	1,004,596		(4,596)			(4,596)		1,000,000	1,000,000			
100214612	NORTH PORT	FL		06/09/2025	10/07/2025	399,000		(19,000)			(19,000)		380,000	380,000			
100214614	MESA	AZ		06/09/2025	09/07/2025	399,397		(6,397)			(6,397)		393,000	393,000			
100214692	VALENCIA	CA		06/11/2025	11/05/2025	546,203		(13,103)			(13,103)		533,100	533,100			
100214694	PERRIS	CA		06/11/2025	11/05/2025	370,948		(16,451)			(16,451)		354,497	354,497			
100214705	ROY	UT		06/11/2025	09/05/2025	200,830		(9,102)			(9,102)		191,728	191,728			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214716	FULLERTON	CA		06/11/2025	11/05/2025	1,222,973		(34,790)			(34,790)		1,188,183	1,188,183			
100214724	TUKWILA	WA		06/11/2025	09/17/2025	511,761		(16,929)			(16,929)		494,832	494,832			
100214762	COSTA MESA	CA		06/11/2025	09/05/2025	1,706,602		(37,030)			(37,030)		1,669,572	1,669,572			
100214785	SANTA ANA	CA		06/11/2025	11/05/2025	1,290,194		(28,829)			(28,829)		1,261,366	1,261,366			
100214787	EDISON	NJ		06/11/2025	11/05/2025	291,171		(10,391)			(10,391)		280,781	280,781			
100214798	SAN JOSE	CA		06/11/2025	09/05/2025	2,063,615		(66,593)			(66,593)		1,997,022	1,997,022			
100214800	SAN FRANCISCO	CA		06/11/2025	11/05/2025	1,242,051		(35,041)			(35,041)		1,207,010	1,207,010			
100214815	TRACY	CA		06/11/2025	11/05/2025	277,960		(4,518)			(4,518)		273,441	273,441			
100214819	SAN DIEGO	CA		06/11/2025	11/08/2025	469,447		(16,806)			(16,806)		452,642	452,642			
100214833	RICHLAND	WA		06/11/2025	11/08/2025	298,436		(10,876)			(10,876)		287,560	287,560			
100214840	CHINO HILLS	CA		06/11/2025	07/05/2025	1,271,250		(25,822)			(25,822)		1,245,428	1,245,428			
100214841	HOPKINS	MN		06/11/2025	10/05/2025	88,938		(4,235)			(4,235)		84,702	84,702			
100214843	LA QUINTA	CA		06/11/2025	10/05/2025	742,380		(27,380)			(27,380)		715,000	715,000			
100214849	LOS ANGELES	CA		06/11/2025	11/05/2025	488,985		(9,888)			(9,888)		479,097	479,097			
100214871	EAST PALO ALTO	CA		06/11/2025	11/05/2025	740,397		(9,043)			(9,043)		731,354	731,354			
100214899	WEST JORDAN	UT		06/11/2025	09/05/2025	329,803		(12,498)			(12,498)		317,305	317,305			
100214919	BUENA PARK	CA		06/11/2025	11/05/2025	702,105		(27,039)			(27,039)		675,067	675,067			
100214938	PLEASANTON	CA		06/11/2025	10/05/2025	1,388,139		(38,668)			(38,668)		1,349,471	1,349,471			
100214968	UPLAND	CA		06/11/2025	10/31/2025	670,595		(401)			(401)		670,195	670,620		425	425
100214978	KATY	TX		06/11/2025	10/17/2025	451,864		(5,461)			(5,461)		446,403	446,403			
100215002	SAN DIEGO	CA		06/11/2025	11/09/2025	1,196,001		(42,437)			(42,437)		1,153,564	1,153,564			
100215300	HEREFORD	AZ		06/12/2025	11/07/2025	433,546		(6,666)			(6,666)		426,879	426,879			
100215336	SAN JOSE	CA		06/12/2025	11/07/2025	709,568		(22,173)			(22,173)		687,395	687,395			
100215362	PARKER	CO		06/12/2025	09/07/2025	422,934		(11,532)			(11,532)		411,402	411,402			
100215385	FRISCO	TX		06/12/2025	11/07/2025	632,492		(10,427)			(10,427)		622,065	622,065			
100215461	SCOTTSDALE	AZ		06/12/2025	07/31/2025	606,223		(10,929)			(10,929)		595,294	595,294			
100215494	COLORADO SPRINGS	CO		06/12/2025	11/07/2025	291,252		(6,252)			(6,252)		285,000	285,000			
100215501	MISSOURI CITY	TX		06/12/2025	11/07/2025	213,590		(7,340)			(7,340)		206,250	206,250			
100215502	GUERNEVILLE	CA		06/12/2025	07/31/2025	645,164		(8,187)			(8,187)		636,976	636,976			
100215576	HICKORY	NC		06/12/2025	09/17/2025	294,321		1,166			1,166		295,488	295,488			
100215583	BLUFFTON	SC		06/12/2025	08/17/2025	535,915		(20,090)			(20,090)		515,825	515,825			
100215596	PANAMA CITY BEACH	FL		06/12/2025	11/17/2025	473,012		(13,027)			(13,027)		459,985	459,985			
100215602	MURRELLS INLET	SC		06/12/2025	10/17/2025	284,423		(2,660)			(2,660)		281,763	281,763			
100215606	AIKEN	SC		06/12/2025	10/17/2025	238,701		(3,101)			(3,101)		235,600	235,600			
100215681	FAYETTEVILLE	GA		06/13/2025	08/05/2025	176,285		(8,395)			(8,395)		167,890	167,890			
100215722	ATLANTA	GA		06/13/2025	10/05/2025	104,875		(4,875)			(4,875)		100,000	100,000			
100215741	MOUNT PLEASANT	SC		06/12/2025	10/21/2025	794,753		(27,102)			(27,102)		767,651	767,651			
100215748	BELGRADE	MT		06/12/2025	11/21/2025	216,947		(936)			(936)		216,010	216,010			
100215750	NEW LONDON	CT		06/12/2025	08/18/2025	278,659		(6,842)			(6,842)		271,817	271,817			
100215751	BOSTON	MA		06/12/2025	11/21/2025	602,736		(6,943)			(6,943)		595,793	595,793			
100215775	SPOTSYLVANIA	VA		06/12/2025	08/18/2025	356,565		(11,896)			(11,896)		344,669	344,669			
100215792	CLOVIS	CA		06/12/2025	11/21/2025	479,864		(6,624)			(6,624)		473,240	473,240			
100215814	AURORA	IL		06/12/2025	10/21/2025	242,797		(2,999)			(2,999)		239,798	239,798			
100215832	MOUNT STERLING	KY		06/12/2025	07/18/2025	229,841		(6,029)			(6,029)		223,812	223,812			
100215927	NORTH LAS VEGAS	NV		06/17/2025	09/11/2025	366,135		(9,387)			(9,387)		356,748	356,748			
100215941	MELBOURNE	FL		07/11/2025	08/09/2025	343,082		(9,332)			(9,332)		333,750	333,750			
100216083	MIAMI	FL		06/17/2025	10/11/2025	828,737		(28,837)			(28,837)		799,900	799,900			
100216087	DALLAS	TX		06/17/2025	09/11/2025	1,066,302		(32,109)			(32,109)		1,034,193	1,034,193			
100216092	SCOTTSDALE	AZ		06/17/2025	10/11/2025	3,281,356		(109,332)			(109,332)		3,172,024	3,172,024			
100216155	ANNAPOLIS	MD		06/17/2025	11/07/2025	1,241,254		(27,314)			(27,314)		1,213,941	1,213,941			
100216237	HEDGESVILLE	WV		06/20/2025	08/07/2025	231,142		(6,800)			(6,800)		224,342	224,342			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216251	KENOSHA	WI		06/20/2025	11/07/2025	137,436		(5,288)			(5,288)		132,148	132,148			
100216287	ELKTON	VA		06/20/2025	08/07/2025	415,437		(12,918)			(12,918)		402,519	402,519			
100216317	CLERMONT	FL		06/20/2025	11/08/2025	247,005		(7,005)			(7,005)		240,000	240,000			
100216368	MENIFEE	CA		06/20/2025	11/08/2025	326,928		(4,928)			(4,928)		322,000	322,000			
100216496	COLUMBIANA	AL		06/23/2025	10/31/2025	790,721		(355)			(355)		790,365	782,402		(7,963)	(7,963)
100216570	BEAUFORT	NC		06/23/2025	10/17/2025	531,143		(13,143)			(13,143)		518,000	518,000			
100216571	HAMMONTON	NJ		06/23/2025	10/17/2025	270,415		(6,415)			(6,415)		264,000	264,000			
100216597	EL CAJON	CA		06/23/2025	10/17/2025	649,110		(25,610)			(25,610)		623,500	623,500			
100216604	ANTIOCH	CA		06/23/2025	10/17/2025	597,552		(17,552)			(17,552)		580,000	580,000			
100216664	LYNCHBURG	VA		06/23/2025	09/17/2025	380,222		(11,422)			(11,422)		368,800	368,800			
100216704	JAMAICA BEACH	TX		06/23/2025	11/17/2025	466,312		(10,392)			(10,392)		455,920	455,920			
100218248	MARIETTA	GA		06/26/2025	09/05/2025	238,959		(4,526)			(4,526)		234,433	234,433			
100218271	PALM DESERT	CA		06/26/2025	09/05/2025	1,157,706		(39,333)			(39,333)		1,118,374	1,118,374			
100218283	GOLDEN	CO		06/26/2025	11/05/2025	1,268,846		(50,618)			(50,618)		1,218,228	1,218,228			
100218413	MIDDELBURG	NLD		06/26/2025	08/20/2025	513,554							513,554	511,220	(2,335)		(2,335)
100218634	RESTON	VA		06/27/2025	10/17/2025	245,415		(5,415)			(5,415)		240,000	240,000			
100218669	ANNA	TX		06/27/2025	09/17/2025	479,100		(15,900)			(15,900)		463,200	463,200			
100218674	CHEYENNE	WY		06/27/2025	11/17/2025	247,654		(8,054)			(8,054)		239,600	239,600			
100218681	HOWE	TX		06/27/2025	10/17/2025	197,047		(7,047)			(7,047)		190,000	190,000			
100218699	SPARKS	NV		06/27/2025	08/17/2025	253,763		16,923			16,923		270,686	270,686			
100218802	CORNELIUS	NC		06/27/2025	09/17/2025	621,441		(21,441)			(21,441)		600,000	600,000			
100218948	HIGHLAND	CA		06/27/2025	11/17/2025	531,939		(11,939)			(11,939)		520,000	520,000			
100219046	SANTA BARBARA	CA		06/27/2025	11/05/2025	1,521,993		(55,461)			(55,461)		1,466,532	1,466,532			
100219173	PALM COAST	FL		06/27/2025	11/07/2025	394,909		(11,649)			(11,649)		383,260	383,260			
100219181	FRUIT HEIGHTS	UT		06/27/2025	07/07/2025	485,500		(13,833)			(13,833)		471,667	471,667			
100219193	ROMEOVILLE	IL		06/27/2025	11/07/2025	297,004		(9,481)			(9,481)		287,522	287,522			
100219213	BROOMFIELD	CO		06/27/2025	09/17/2025	1,205,234		(12,866)			(12,866)		1,192,368	1,192,368			
100219227	EAGLE	ID		06/27/2025	10/17/2025	1,572,974		(20,646)			(20,646)		1,552,328	1,552,328			
100219273	BAY VILLAGE	OH		06/30/2025	11/07/2025	293,250		(10,650)			(10,650)		282,600	282,600			
100219298	RANCHO MIRAGE	CA		06/30/2025	11/07/2025	665,136		(8,136)			(8,136)		657,000	657,000			
100219400	FORT LAUDERDALE	FL		07/07/2025	11/08/2025	1,959,098		(50,271)			(50,271)		1,908,827	1,908,827			
100219404	STONEHAM	MA		07/07/2025	11/08/2025	363,566		(9,905)			(9,905)		353,661	353,661			
100219455	SAN DIEGO	CA		07/07/2025	11/08/2025	1,562,542		(33,591)			(33,591)		1,528,951	1,528,951			
100219466	ENCINO	CA		07/07/2025	08/24/2025	2,173,525		(24,107)			(24,107)		2,149,418	2,149,418			
100219481	BONITA	CA		07/07/2025	08/24/2025	1,152,184		(26,692)			(26,692)		1,125,492	1,125,492			
100219495	NEW KENT	VA		07/07/2025	09/17/2025	1,095,467		(30,128)			(30,128)		1,065,339	1,065,339			
100219499	GRAYSON	GA		07/07/2025	10/17/2025	507,904		(17,535)			(17,535)		490,369	490,369			
100219510	SOMERVILLE	MA		07/07/2025	09/17/2025	1,303,052		(46,644)			(46,644)		1,256,408	1,256,408			
100219517	EDGARTOWN	MA		07/07/2025	10/17/2025	2,538,029		(48,651)			(48,651)		2,489,377	2,489,377			
100219574	FREMONT	CA		07/07/2025	10/17/2025	781,249		(15,187)			(15,187)		766,063	766,063			
100219611	SELMA	CA		07/07/2025	11/08/2025	388,320		(13,900)			(13,900)		374,420	374,420			
100219645	SCOTTSDALE	AZ		07/07/2025	11/08/2025	649,574		(22,399)			(22,399)		627,175	627,175			
100219671	ISLAMORADA	FL		07/07/2025	08/24/2025	1,395,183		(43,048)			(43,048)		1,352,135	1,352,135			
100219684	HURST	TX		07/07/2025	10/17/2025	290,940		(10,415)			(10,415)		280,525	280,525			
100219689	MUNDELEIN	IL		07/07/2025	10/17/2025	297,722		(7,290)			(7,290)		290,433	290,433			
100219731	MANHATTAN BEACH	CA		07/07/2025	10/17/2025	1,718,646		(60,795)			(60,795)		1,657,852	1,657,852			
100219733	MANHATTAN BEACH	CA		07/07/2025	10/17/2025	1,718,995		(60,924)			(60,924)		1,658,071	1,658,071			
100219737	RIVERSIDE	CA		07/08/2025	09/11/2025	574,121		(25,871)			(25,871)		548,250	548,250			
100219836	ROSEVILLE	CA		07/08/2025	09/18/2025	462,963		(7,765)			(7,765)		455,198	455,198			
100219931	CEDAR PARK	TX		07/08/2025	11/21/2025	257,845		(6,052)			(6,052)		251,793	251,793			
100219979	WINDSOR	CO		07/11/2025	09/09/2025	1,566,417		(46,417)			(46,417)		1,520,000	1,520,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220089	PEACHTREE CITY	GA		08/06/2025	10/09/2025	233,690		(10,940)			(10,940)		222,750	222,750			
100220111	YORBA LINDA	CA		08/25/2025	10/09/2025	97,630		(2,961)			(2,961)		94,669	94,669			
100220326	GLENVIEW	IL		07/11/2025	11/08/2025	332,275		(12,875)			(12,875)		319,400	319,400			
100220348	BONITA SPRINGS	FL		07/14/2025	11/17/2025	523,498		(18,598)			(18,598)		504,900	504,900			
100220366	LEWES	DE		07/14/2025	09/17/2025	564,695		(16,054)			(16,054)		548,641	548,641			
100220393	BRANDON	FL		07/14/2025	09/17/2025	309,697		(9,653)			(9,653)		300,045	300,045			
100220401	GILBERT	AZ		07/15/2025	11/07/2025	394,086		(17,889)			(17,889)		376,197	376,197			
100220404	N MYRTLE BCH	SC		07/15/2025	11/07/2025	659,182		(31,988)			(31,988)		627,194	627,194			
100220431	THE VILLAGES	FL		07/15/2025	10/07/2025	217,993		(10,526)			(10,526)		207,468	207,468			
100220439	LOS ANGELES	CA		07/15/2025	10/01/2025	690,235		(26,817)			(26,817)		663,418	663,418			
100220577	WALPOLE	MA		07/15/2025	11/07/2025	612,707		(34,128)			(34,128)		578,580	578,580			
100220627	HUNTERSVILLE	NC		07/15/2025	11/07/2025	675,741		(11,991)			(11,991)		663,750	663,750			
100220665	SUNNYVALE	CA		07/17/2025	10/17/2025	1,753,474		(74,753)			(74,753)		1,678,722	1,678,722			
100220907	BOISE	ID		07/18/2025	09/17/2025	566,990		(11,990)			(11,990)		555,000	555,000			
100220973	WEST COVINA	CA		07/18/2025	11/17/2025	516,468		(16,468)			(16,468)		500,000	500,000			
100221034	TUCSON	AZ		07/18/2025	11/17/2025	356,090		(12,090)			(12,090)		344,000	344,000			
100221161	HANOVER PARK	IL		07/21/2025	09/18/2025	270,823		(4,047)			(4,047)		266,776	266,776			
100221198	WOODBURY	MN		07/21/2025	10/21/2025	245,360		(10,540)			(10,540)		234,820	234,820			
100221281	SCOTTSDALE	AZ		07/22/2025	10/11/2025	1,535,269		(35,269)			(35,269)		1,500,000	1,500,000			
100221283	ROUND ROCK	TX		07/22/2025	09/11/2025	735,927		(34,435)			(34,435)		701,492	701,492			
100221303	PINEHURST	NC		07/22/2025	10/11/2025	315,000		(15,000)			(15,000)		300,000	300,000			
100221374	IRVINE	CA		07/22/2025	11/05/2025	2,439,974		(81,725)			(81,725)		2,358,249	2,358,249			
100221529	FORT MYERS	FL		07/22/2025	09/03/2025	344,717		(12,217)			(12,217)		332,500	332,500			
100221534	DARIEN	IL		07/22/2025	09/03/2025	330,738		(9,751)			(9,751)		320,987	320,987			
100221545	GILROY	CA		07/22/2025	11/03/2025	789,299		(25,125)			(25,125)		764,174	764,174			
100221594	SAN MARCOS	CA		07/22/2025	10/09/2025	1,471,330		(47,330)			(47,330)		1,424,000	1,424,000			
100221696	PAWLEYS ISLAND	SC		07/25/2025	08/31/2025	388,331		(18,492)			(18,492)		369,839	369,839			
100222357	WINTER GARDEN	FL		07/30/2025	11/08/2025	203,991		(4,352)			(4,352)		199,639	199,639			
100222714	MORRO BAY	CA		07/30/2025	11/08/2025	138,785		(6,785)			(6,785)		132,000	132,000			
100222734	EVERGREEN	CO		07/30/2025	09/17/2025	415,320		(15,320)			(15,320)		400,000	400,000			
100226535	LOS ANGELES	CA		07/30/2025	11/07/2025	1,270,029		(46,029)			(46,029)		1,224,000	1,224,000			
100226632	FREMONT	CA		07/30/2025	10/03/2025	2,065,897		(67,496)			(67,496)		1,998,401	1,998,401			
100226698	LAGUNA NIGUEL	CA		07/30/2025	10/21/2025	593,631		(16,093)			(16,093)		577,538	577,538			
100226758	RENO	NV		07/30/2025	11/21/2025	410,392		(10,472)			(10,472)		399,920	399,920			
100227068	RALEIGH	NC		07/30/2025	10/17/2025	360,880		(13,637)			(13,637)		347,243	347,243			
100227095	SALISBURY	NC		07/30/2025	09/30/2025	323,037		(45)			(45)		322,992	322,782		(211)	(211)
100227147	CLEARWATER	FL		07/30/2025	11/17/2025	261,573		(10,322)			(10,322)		251,251	251,251			
100228049	WICHITA	KS		08/07/2025	11/11/2025	152,041		(5,811)			(5,811)		146,231	146,231			
100228073	PORT CHARLOTTE	FL		08/07/2025	11/11/2025	152,706		169			169		152,874	152,874			
100228099	ATLANTA	GA		08/07/2025	09/07/2025	341,161		(10,479)			(10,479)		330,682	330,682			
100228110	PEARLAND	TX		08/07/2025	11/07/2025	182,848		(7,223)			(7,223)		175,625	175,625			
100228132	HOLLAND	MI		08/07/2025	11/07/2025	166,015		(6,125)			(6,125)		159,890	159,890			
100228212	QUINCY	MA		08/11/2025	11/07/2025	523,572		(11,572)			(11,572)		512,000	512,000			
100228297	YUMA	AZ		08/11/2025	10/01/2025	284,919		(10,124)			(10,124)		274,796	274,796			
100228473	YAKIMA	WA		08/11/2025	11/17/2025	287,419		(11,623)			(11,623)		275,795	275,795			
100228499	ANNANDALE	MN		08/11/2025	11/17/2025	418,123		(6,771)			(6,771)		411,352	411,352			
100228575	BOCA RATON	FL		08/11/2025	11/17/2025	729,918		(25,468)			(25,468)		704,450	704,450			
100228715	MANTECA	CA		08/11/2025	10/17/2025	609,683		(29,792)			(29,792)		579,890	579,890			
100228718	SIMPSONVILLE	SC		08/11/2025	09/17/2025	390,356		(18,454)			(18,454)		371,902	371,902			
100228828	GROVER BEACH	CA		08/12/2025	10/31/2025	619,747		(454)			(454)		619,292	620,177		885	885
100228894	BEND	OR		08/12/2025	09/30/2025	609,961		(10,491)			(10,491)		599,471	599,471			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229014	SARASOTA	FL		08/14/2025	10/20/2025	369,575		(14,214)			(14,214)		355,360	355,360			
100229049	LYNN	MA		08/14/2025	10/20/2025	407,659		(11,125)			(11,125)		396,534	396,534			
100229058	FLOWERY BRANCH	GA		08/14/2025	11/20/2025	612,372		(14,323)			(14,323)		598,049	598,049			
100229131	FARMINGTON HILLS	MI		08/14/2025	11/20/2025	411,691		(8,022)			(8,022)		403,669	403,669			
100229215	ATLANTA	GA		08/13/2025	11/07/2025	337,621		(11,070)			(11,070)		326,551	326,551			
100229240	TALLAHASSEE	FL		08/13/2025	11/07/2025	204,941		(6,835)			(6,835)		198,106	198,106			
100229282	SMYRNA	TN		08/14/2025	10/17/2025	242,288		(11,538)			(11,538)		230,750	230,750			
100229357	SANTA ANA	CA		08/14/2025	10/03/2025	1,897,189		(90,342)			(90,342)		1,806,847	1,806,847			
100229463	OKLAHOMA CITY	OK		08/15/2025	10/21/2025	214,860		(10,166)			(10,166)		204,694	204,694			
100229507	CHARLOTTE	NC		08/15/2025	10/21/2025	392,348		(8,173)			(8,173)		384,175	384,175			
100229552	PORT SAINT LUCIE	FL		08/15/2025	11/21/2025	292,154		(6,873)			(6,873)		285,281	285,281			
100229585	FLEMING ISLAND	FL		08/15/2025	10/07/2025	438,142		(22,207)			(22,207)		415,935	415,935			
100229870	CARY	NC		08/18/2025	10/17/2025	233,495		(6,335)			(6,335)		227,160	227,160			
100229979	ALEXANDRIA	VA		08/22/2025	11/08/2025	431,002		(18,502)			(18,502)		412,500	412,500			
100230154	COLUMBUS	GA		08/29/2025	11/30/2025	113,108		(65)			(65)		113,043	113,108		65	65
100231033	WASHOUGAL	WA		08/29/2025	09/17/2025	97,068		(2,368)			(2,368)		94,700	94,700			
100231044	JACKSONVILLE	FL		08/29/2025	10/17/2025	248,724		(8,874)			(8,874)		239,850	239,850			
100234713	DRAPER	UT		08/28/2025	09/05/2025	1,045,665		(45,665)			(45,665)		1,000,000	1,000,000			
100235093	PUNTA GORDA	FL		08/28/2025	11/21/2025	333,917		(11,657)			(11,657)		322,260	322,260			
100235203	GILROY	CA		08/28/2025	10/17/2025	1,021,947		(27,947)			(27,947)		994,000	994,000			
100235837	ROSEVILLE	CA		09/04/2025	11/17/2025	436,296		(7,656)			(7,656)		428,640	428,640			
100235987	SENECA	SC		09/04/2025	10/17/2025	332,674		(11,188)			(11,188)		321,486	321,486			
100236101	TEMECULA	CA		09/05/2025	11/04/2025	514,411		(16,337)			(16,337)		498,074	498,074			
100236111	LONGS	SC		09/05/2025	10/16/2025	243,864		(4,664)			(4,664)		239,200	239,200			
100236250	MEDFORD	OR		09/10/2025	11/20/2025	343,439		(11,898)			(11,898)		331,542	331,542			
100236263	COLORADO SPRINGS	CO		09/10/2025	11/20/2025	324,480		(12,480)			(12,480)		312,000	312,000			
100236405	UNITED KINGDOM	GBR		09/12/2025	11/20/2025	435,509		(3,028)			(3,028)		432,480	416,740	(15,741)		(15,741)
100236439	UNITED KINGDOM	GBR		09/12/2025	10/20/2025	364,242		(6,475)			(6,475)		357,767	353,662	(4,105)		(4,105)
100236460	UNITED KINGDOM	GBR		09/12/2025	11/20/2025	283,120		(3,115)			(3,115)		280,005	269,829	(10,176)		(10,176)
100236481	UNITED KINGDOM	GBR		09/12/2025	11/20/2025	570,144		(9,769)			(9,769)		560,375	539,968	(20,407)		(20,407)
100236484	UNITED KINGDOM	GBR		09/12/2025	11/20/2025	136,819		(2,156)			(2,156)		134,664	133,119	(1,544)		(1,544)
100236615	UNITED KINGDOM	GBR		09/12/2025	11/20/2025	167,542		(3,378)			(3,378)		164,165	158,178	(5,986)		(5,986)
100236824	SANTA CLARA	CA		09/12/2025	11/07/2025	206,919		(6,919)			(6,919)		200,000	200,000			
100236892	WEST DUNDEE	IL		09/12/2025	11/07/2025	272,850		(13,696)			(13,696)		259,154	259,154			
100237163	PARMA	OH		09/12/2025	11/04/2025	37,743		(2,796)			(2,796)		34,948	34,948			
100237522	BURLINGTON	CT		09/12/2025	11/04/2025	42,984		(3,184)			(3,184)		39,800	39,800			
100238126	VENICE	FL		09/15/2025	11/03/2025	287,078		(12,498)			(12,498)		274,580	274,580			
100238165	HUNTINGTON BEACH	CA		09/15/2025	11/19/2025	1,917,742		(91,321)			(91,321)		1,826,421	1,826,421			
100238583	ANNANDALE	VA		09/19/2025	10/14/2025	439,185		(15,002)			(15,002)		424,183	424,183			
100238666	LEESPORT	PA		09/22/2025	11/05/2025	291,301		(11,769)			(11,769)		279,532	279,532			
100238796	LEWES	DE		09/23/2025	11/17/2025	617,344		(26,094)			(26,094)		591,250	591,250			
100238952	LINCOLN	CA		09/23/2025	11/17/2025	341,611		(7,861)			(7,861)		333,750	333,750			
100239440	NOTTINGHAM	MD		09/29/2025	11/08/2025	73,458		(3,458)			(3,458)		70,000	70,000			
100239626	BOYNTON BEACH	FL		09/29/2025	11/30/2025	65,282		(3)			(3)		65,279	65,282		3	3
100243315	LOS ANGELES	CA		09/26/2025	11/08/2025	1,741,404		(81,791)			(81,791)		1,659,613	1,659,613			
100243319	THOUSAND OAKS	CA		09/26/2025	11/08/2025	822,710		(39,177)			(39,177)		783,533	783,533			
100243336	FULLERTON	CA		09/26/2025	11/08/2025	1,382,114		(59,072)			(59,072)		1,323,042	1,323,042			
100243415	BOYNTON BEACH	FL		09/26/2025	11/05/2025	492,308		(23,443)			(23,443)		468,865	468,865			
100243451	HUDSON	NH		09/26/2025	11/05/2025	695,236		(24,288)			(24,288)		670,948	670,948			
100244044	WALLINGFORD	CT		09/29/2025	11/17/2025	48,375		(3,375)			(3,375)		45,000	45,000			
100244199	ROANOKE	VA		09/29/2025	11/17/2025	32,613		(2,613)			(2,613)		30,000	30,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244512	JUPITER	FL		09/29/2025	11/17/2025	360,652		(10,651)			(10,651)		350,001	350,001			
100244679	PIKESVILLE	MD		09/29/2025	11/17/2025	366,667		(16,665)			(16,665)		350,002	350,002			
100244684	BALTIMORE	MD		09/29/2025	10/17/2025	343,484		(17,232)			(17,232)		326,252	326,252			
100244860	OLNEY	MD		09/29/2025	11/17/2025	316,735		(8,735)			(8,735)		308,000	308,000			
100244861	BELLA VISTA	AR		09/29/2025	11/17/2025	734,082		(22,182)			(22,182)		711,900	711,900			
100245196	RIVERSIDE	CA		10/06/2025	11/21/2025	568,020		(17,125)			(17,125)		550,894	550,894			
100245442	DELAWARE	OH		10/06/2025	11/21/2025	366,561		(18,431)			(18,431)		348,131	348,131			
100245533	CHESTERFIELD	VA		10/06/2025	11/21/2025	298,477		(13,081)			(13,081)		285,396	285,396			
100245557	AUSTIN	TX		10/06/2025	11/21/2025	324,491		(13,705)			(13,705)		310,786	310,786			
100245575	LINWOOD	NJ		10/06/2025	11/21/2025	226,580		(9,250)			(9,250)		217,330	217,330			
100245665	QUEEN CREEK	AZ		10/06/2025	11/21/2025	420,935		(17,668)			(17,668)		403,267	403,267			
100245696	QUEEN CREEK	AZ		10/06/2025	11/21/2025	420,005		(17,617)			(17,617)		402,389	402,389			
100246273	BELLEVUE	WA		10/10/2025	11/03/2025	825,945		(26,633)			(26,633)		799,311	799,311			
100249839	YUCAIPA	CA		10/30/2025	11/08/2025	107,111		(2,111)			(2,111)		105,000	105,000			
100253088	CALERA	AL		10/30/2025	11/21/2025	224,644		(4,813)			(4,813)		219,830	219,830			
100253379	PRINCETON	TX		10/30/2025	11/21/2025	338,696		(11,736)			(11,736)		326,960	326,960			
100253705	WINTER GARDEN	FL		10/30/2025	11/21/2025	613,547		(18,547)			(18,547)		595,000	595,000			
321120482	HORSESHOE BAY	TX		01/27/2022	01/28/2025	2,629,369							2,629,369	2,629,369			
321120530	EAGLE	ID		03/31/2022	01/28/2025	1,054,850							1,054,850	1,054,850			
322010366	SMITHFIELD	UT		02/16/2022	06/27/2025	860,342							860,343	860,343			
322040276	HORSESHOE BAY	TX		06/09/2022	04/29/2025	901,517		9			9		901,526	901,526			
322050345	GEORGETOWN	TX		06/09/2022	02/25/2025	77,335							77,335	77,335			
322050954	PALM BAY	FL		06/21/2022	10/31/2025	239,728		17			17		239,745	239,745			
322060219	AUSTIN	TX		08/04/2022	05/29/2025	992,799							992,799	992,799			
322070289	PORTLAND	OR		09/19/2022	02/25/2025	1,920,936							1,920,936	1,920,936			
322070331	LACEY	WA		10/14/2022	04/29/2025	13,206,000							13,206,000	13,206,000			
322070611	PORTLAND	OR		09/19/2022	02/25/2025	1,911,594							1,911,594	1,911,594			
322090163	PEORIA	AZ		03/03/2023	06/01/2025	295,000							295,000	295,000			
322090853	BOISE	ID		11/18/2022	10/31/2025	6,739,159							6,739,159	6,733,181		(5,978)	(5,978)
322100387	ORO VALLEY	AZ		01/09/2023	02/25/2025	469,487							469,487	465,149		(4,338)	(4,338)
322110139	PHOENIX	AZ		11/23/2022	04/29/2025	6,126,000							6,126,000	6,126,000			
322110272	MONROE	NC		01/09/2023	02/25/2025	62,772							62,772	62,772			
322110363	PORTLAND	OR		01/25/2023	02/25/2025	2,960,294							2,960,294	2,960,294			
322110571	MONROE	NC		01/09/2023	02/25/2025	56,995							56,995	56,995			
322110715	MONROE	NC		01/09/2023	02/25/2025	57,168							57,168	57,168			
322110722	MONROE	NC		01/09/2023	02/25/2025	56,995							56,995	56,995			
322110725	MONROE	NC		01/09/2023	02/25/2025	57,168							57,168	57,168			
322110731	MONROE	NC		01/09/2023	02/25/2025	62,772							62,772	62,772			
322110846	MONROE	NC		01/09/2023	02/25/2025	56,995							56,995	56,995			
322110890	MONROE	NC		01/09/2023	02/25/2025	54,821							54,821	54,821			
322110975	MONROE	NC		01/09/2023	02/25/2025	57,168							57,168	57,168			
323020743	PORTLAND	OR		05/02/2023	10/31/2025	1,553,792							1,553,792	1,553,792			
323030714	DONNELLY	ID		05/02/2023	01/28/2025	1,672,000							1,672,000	1,672,000			
323050168	EDEN	UT		06/30/2023	08/28/2025	660,162							660,162	660,162			
323050307	EDEN	UT		06/30/2023	03/31/2025	716,376							716,376	716,376			
323050769	FRESNO	CA		07/26/2023	11/25/2025	950,724							950,724	950,724			
323060037	BAKERSFIELD	CA		07/26/2023	02/25/2025	2,672,395							2,672,395	2,672,395			
323060142	BAKERSFIELD	CA		07/26/2023	04/29/2025	2,613,012							2,613,012	2,613,012			
323060634	SPOKANE VALLEY	WA		09/29/2023	04/29/2025	9,210,000							9,210,000	9,210,000			
323060901	PORTLAND	OR		08/16/2023	06/27/2025	1,509,200							1,509,200	1,509,200			
323070140	VAIL	AZ		09/15/2023	04/29/2025	495,950							495,950	495,950			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
323070401	BAKERSFIELD	CA		09/15/2023	06/27/2025	3,116,372							3,116,372	3,116,372			
323070615	GOTHA	FL		09/29/2023	02/26/2025	1,868,000							1,868,000	1,868,000			
323070740	WOODINVILLE	WA		11/28/2023	07/29/2025	3,893,584							3,893,584	3,893,584			
323070800	PORTLAND	OR		08/16/2023	07/29/2025	1,015,166							1,015,166	1,015,166			
323070808	BAKERSFIELD	CA		09/15/2023	06/27/2025	3,699,085							3,699,085	3,699,085			
323080128	BOISE	ID		11/28/2023	07/29/2025	1,599,821							1,599,821	1,599,821			
323080238	DEER PARK	WA		10/20/2023	06/27/2025	539,000							539,000	539,000			
323080284	DEER PARK	WA		10/20/2023	04/29/2025	530,157							530,157	530,157			
323080293	PORTLAND	OR		09/29/2023	01/28/2025	2,870,500							2,870,500	2,870,500			
323080502	DEER PARK	WA		10/20/2023	04/29/2025	521,879							521,879	521,879			
323080579	QUEEN CREEK	AZ		10/30/2023	01/28/2025	440,902							440,902	440,902			
323080678	DEER PARK	WA		10/20/2023	05/29/2025	539,000							539,000	539,000			
323080694	DEER PARK	WA		10/20/2023	04/29/2025	513,003							513,003	513,003			
323080851	DEER PARK	WA		10/20/2023	06/27/2025	520,430							520,430	520,430			
323080980	DEER PARK	WA		10/20/2023	06/27/2025	391,038							391,038	391,038			
323090152	LA QUINTA	CA		11/28/2023	01/28/2025	1,322,178							1,322,178	1,322,178			
323090191	PORTLAND	OR		10/30/2023	01/28/2025	294,600							294,600	294,600			
323090480	BAKERSFIELD	CA		11/28/2023	04/29/2025	1,066,379							1,066,379	1,066,379			
323090721	BIRMINGHAM	AL		04/24/2024	05/29/2025	213,205							213,205	213,205			
323090791	HEBER CITY	UT		07/01/2024	10/31/2025	3,412,724							3,412,724	3,412,724			
323090939	BIRMINGHAM	AL		04/24/2024	03/31/2025	226,850							226,850	226,850			
323090940	LA QUINTA	CA		11/28/2023	01/28/2025	1,509,838							1,509,838	1,509,838			
323100087	WOODINVILLE	WA		11/28/2023	06/01/2025	4,363,319							4,363,319	4,363,319			
323100154	WOODINVILLE	WA		12/12/2023	06/27/2025	4,269,866							4,269,866	4,269,866			
323100375	RICHLAND	WA		11/28/2023	12/29/2025	7,912,500							7,912,500	7,912,500			
323100379	WOODINVILLE	WA		12/12/2023	07/29/2025	4,226,603							4,226,603	4,226,603			
323100646	WOODINVILLE	WA		11/28/2023	06/27/2025	4,286,819							4,286,819	4,286,819			
323100677	WOODINVILLE	WA		11/28/2023	07/29/2025	2,913,660							2,913,660	2,913,660			
323100944	WOODINVILLE	WA		11/28/2023	06/27/2025	4,269,866							4,269,866	4,269,866			
323100975	WOODINVILLE	WA		11/28/2023	04/29/2025	1,861,839							1,861,839	1,861,839			
323100997	WOODINVILLE	WA		12/12/2023	06/27/2025	4,010,277							4,010,277	4,010,277			
323110124	SEATTLE	WA		12/12/2023	06/27/2025	868,420							868,420	868,420			
323110204	PORTLAND	OR		01/18/2024	10/31/2025	2,995,000							2,995,000	2,995,000			
323110252	PORTLAND	OR		01/18/2024	05/29/2025	2,366,000							2,366,000	2,366,000			
323110557	PHOENIX	AZ		03/21/2024	05/29/2025	176,235							176,235	176,235			
323110651	WOODINVILLE	WA		12/12/2023	07/29/2025	4,395,722							4,395,722	4,395,722			
323110719	WOODINVILLE	WA		12/12/2023	07/29/2025	3,984,396							3,984,396	3,984,396			
323110803	WOODINVILLE	WA		12/20/2023	07/29/2025	2,711,403							2,711,403	2,711,403			
323120014	GARDEN CITY	UT		01/18/2024	05/29/2025	801,125							801,125	801,125			
323120264	RENO	NV		02/15/2024	03/31/2025	1,724,752							1,724,752	1,724,752			
323120332	ARDEN CITY	UT		01/18/2024	05/29/2025	529,200							529,200	529,200			
323120418	HEBER CITY	UT		04/11/2024	05/29/2025	2,022,000							2,022,000	2,022,000			
323120479	HEBER CITY	UT		04/11/2024	05/29/2025	2,951,953							2,951,953	2,951,953			
323120579	MARANA	AZ		03/21/2024	10/06/2025	208,217							208,217	208,217			
323120591	HEBER CITY	UT		04/11/2024	10/06/2025	2,973,810							2,973,810	2,973,810			
323120603	MAYFLOWER MNT	UT		02/15/2024	01/28/2025	1,650,000							1,650,000	1,650,000			
323120721	RENO	NV		02/15/2024	03/31/2025	1,724,752							1,724,752	1,724,752			
323120954	GARDEN CITY	UT		01/18/2024	05/29/2025	846,800							846,800	846,800			
324010168	WINTER PARK	FL		02/15/2024	01/28/2025	861,359							861,359	861,359			
324010333	ROTONDA WEST	FL		04/11/2024	07/29/2025	378,714							378,714	378,714			
324010798	PORTLAND	OR		03/21/2024	08/28/2025	1,197,300							1,197,300	1,197,300			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
324010828	HAPPY VALLEY	OR		03/21/2024	10/06/2025	602,000							602,000	602,000			
324010995	CHARLOTTE	NC		04/11/2024	08/28/2025	679,894							679,894	679,894			
324020013	PORTLAND	OR		04/24/2024	08/28/2025	608,791							608,791	608,791			
324020037	PHOENIX	AZ		05/23/2024	11/25/2025	3,312,394							3,312,394	3,312,394			
324020553	HAPPY VALLEY	OR		03/21/2024	02/26/2025	651,000							651,000	651,000			
324020613	TUCSON	AZ		05/23/2024	03/31/2025	709,102							709,102	709,102			
324020665	TUCSON	AZ		05/23/2024	08/28/2025	769,547							769,547	769,547			
324020819	MARANA	AZ		05/23/2024	10/31/2025	503,404							503,404	503,404			
324020870	AUBURN	WA		05/23/2024	08/28/2025	301,100							301,100	301,100			
324030167	SEATTLE	WA		05/23/2024	08/28/2025	846,881							846,881	846,881			
324030256	RICHLAND	WA		05/23/2024	10/31/2025	370,500							370,500	370,500			
324030291	RICHLAND	WA		05/23/2024	11/25/2025	367,799							367,799	367,799			
324030343	PORTLAND	OR		05/23/2024	07/29/2025	1,808,350							1,808,350	1,808,350			
324030379	PORTLAND	OR		05/23/2024	11/25/2025	4,638,678							4,638,678	4,638,678			
324030864	PARKER	CO		05/23/2024	02/26/2025	1,589,975							1,589,975	1,589,975			
324030872	PRESCOTT	AZ		05/23/2024	10/06/2025	958,856							958,856	958,856			
324030912	LAFAYETTE	CA		04/24/2024	08/28/2025	1,075,753							1,075,753	1,075,753			
324030931	PORTLAND	OR		04/24/2024	06/27/2025	3,010,000							3,010,000	3,010,000			
324030964	HOGANSVILLE	GA		07/01/2024	01/28/2025	1,052,768							1,052,768	1,052,768			
324040007	BIG BEAR LAKE	CA		07/01/2024	07/29/2025	678,440							678,440	678,440			
324040103	HENDERSON	NV		07/01/2024	10/06/2025	1,321,974							1,321,974	1,321,974			
324040139	WINTER PARK	FL		07/01/2024	10/31/2025	721,000							721,000	721,000			
324040275	PORTLAND	OR		07/25/2024	11/25/2025	1,453,014							1,453,014	1,453,014			
324040347	PORTLAND	OR		07/01/2024	05/29/2025	954,964							954,964	954,964			
324040611	VANCOUVER	WA		07/25/2024	08/28/2025	2,149,700							2,149,700	2,149,700			
324040770	VANCOUVER	WA		07/25/2024	08/28/2025	3,075,800							3,075,800	3,075,800			
324050161	BOISE	ID		07/01/2024	10/06/2025	378,000							378,000	378,000			
324050172	BOISE	ID		07/01/2024	10/31/2025	411,000							411,000	411,000			
324050180	SALEM	OR		10/03/2024	06/27/2025	1,515,027							1,515,027	1,515,027			
324050275	WADDELL	AZ		07/25/2024	07/29/2025	1,801,065							1,801,065	1,801,065			
324050482	PORTLAND	OR		07/25/2024	10/31/2025	878,298							878,298	878,298			
324050492	BOISE	ID		07/01/2024	10/06/2025	413,000							413,000	413,000			
324050960	MOSES LAKE	WA		10/03/2024	04/29/2025	356,250							356,250	356,250			
324060167	QUEEN CREEK	AZ		10/03/2024	06/27/2025	499,963							499,963	499,963			
324060367	EAGLE	ID		10/03/2024	06/27/2025	1,241,500							1,241,500	1,241,500			
324070477	PORTLAND	OR		09/25/2024	11/25/2025	2,409,894							2,409,894	2,409,894			
324070649	KENNEWICK	WA		08/20/2024	03/31/2025	625,500							625,500	625,500			
324070981	WHITE SALMON	WA		09/25/2024	10/31/2025	917,100							917,100	917,100			
324080051	ALBANY	OR		10/31/2024	08/28/2025	1,902,500							1,902,500	1,902,500			
324080081	ALBANY	OR		10/31/2024	10/06/2025	1,469,450							1,469,450	1,469,450			
324080231	ALBANY	OR		10/31/2024	10/31/2025	1,857,000							1,857,000	1,857,000			
324080316	CEDAR CITY	UT		12/20/2024	05/29/2025	453,600							453,600	453,600			
324080340	ALBANY	OR		10/31/2024	10/31/2025	1,857,000							1,857,000	1,857,000			
324080643	CEDAR CITY	UT		12/20/2024	05/29/2025	302,400							302,400	302,400			
324080768	CEDAR CITY	UT		12/20/2024	05/29/2025	518,000							518,000	518,000			
324100398	ALBANY	CA		11/22/2024	04/29/2025	1,942,500							1,942,500	1,942,500			
324110149	LA QUINTA	CA		01/22/2025	10/31/2025	2,579,037							2,579,037	2,579,037			
325022374	ELKO	NV		04/23/2025	11/25/2025	257,850							257,850	257,850			
325026595	WOODINVILLE	WA		04/23/2025	10/06/2025	3,167,000							3,167,000	3,167,000			
325039701	BOISE	ID		05/28/2025	11/25/2025	44,200							44,200	44,200			
403019534	HARKER HEIGHTS	TX		05/22/2025	10/17/2025	1,916,394		(8,132)			(8,132)		1,908,262	1,908,262			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403021040	INDIANAPOLIS	IN		03/06/2025	06/02/2025	509,183		(14,815)			(14,815)		494,368	494,368			
403047935	DAYTON	OH		06/28/2024	08/12/2025	576,793		(47,293)			(47,293)		529,500	529,500			
403048709	KATY	TX		06/28/2024	08/22/2025	11,807,775		(209,833)			(209,833)		11,597,942	11,597,942			
403050841	HARTFORD	CT		06/28/2024	01/24/2025	7,001,362		(201,362)			(201,362)		6,800,000	6,800,000			
403054422	FARMERS BRANCH	TX		03/06/2025	11/03/2025	18,880,848		(447,848)			(447,848)		18,433,000	18,433,000			
600100831	PORTLAND	OR		02/28/2025	12/22/2025	1,721,191		60,165			60,165		1,781,356	1,781,356			
600102964	LONG BEACH	CA		02/28/2025	10/17/2025	2,894,611		101,183			101,183		2,995,794	2,995,794			
600104377	OCEANSIDE	CA		02/28/2025	08/15/2025	13,430,528		469,473			469,473		13,900,000	13,900,000			
730100740	LOS ANGELES	CA		12/27/2023	08/05/2025	13,362,200		1,174,939			1,174,939		14,537,139	14,537,139			
730101464	LYNWOOD	CA		12/27/2023	09/12/2025	1,404,374		120,497			120,497		1,524,871	1,524,871			
730101540	SAN FRANCISCO	CA		12/27/2023	01/03/2025	1,741,749		124,143			124,143		1,865,892	1,865,892			
730101726	LOS ANGELES	CA		12/27/2023	07/25/2025	14,508,361		666,539			666,539		15,174,900	15,174,900			
730101922	NORTH HOLLYWOOD	CA		12/27/2023	10/14/2025	5,815,017		309,983			309,983		6,125,000	6,125,000			
730103349	ANAHEIM	CA		12/27/2023	08/21/2025	4,356,663		273,301			273,301		4,629,965	4,629,965			
730202960	LOS ANGELES	CA		12/27/2023	03/28/2025	6,324,000							6,324,000	6,324,000			
730300034	YUCAIPA	CA		12/27/2023	06/04/2025	4,078,307		247,190			247,190		4,325,497	4,325,497			
730301421	ADELANTO	CA		12/27/2023	11/14/2025	942,730		85,672			85,672		1,028,402	1,028,402			
730301992	SANTA MONICA	CA		12/27/2023	08/07/2025	1,677,596		151,829			151,829		1,829,425	1,829,425			
730302067	LOS ANGELES	CA		12/27/2023	03/04/2025	2,406,684		134,995			134,995		2,541,680	2,541,680			
730302085	LONG BEACH	CA		12/27/2023	04/30/2025	1,740,529		98,733			98,733		1,839,262	1,839,262			
730302329	LOS ANGELES	CA		12/27/2023	07/09/2025	4,093,319		219,267			219,267		4,312,586	4,312,586			
730302396	CHICO	CA		12/27/2023	06/06/2025	1,122,599		57,485			57,485		1,180,084	1,180,084			
737033807	CHULA VISTA	CA		12/27/2023	10/03/2025	5,129,045		310,869			310,869		5,439,913	5,439,913			
737034552	HEMET	CA		12/27/2023	03/04/2025	1,219,793		113,540			113,540		1,333,333	1,333,333			
737034569	HEMET	CA		12/27/2023	03/04/2025	951,496		88,504			88,504		1,040,000	1,040,000			
750000028	NEW YORK	NY		08/09/2023	09/30/2025	79,466,497		533,503			533,503		80,000,000	80,000,000			
750000039	MIAMI	FL		07/02/2024	01/10/2025	74,299,049		544,325			544,325		74,843,374	74,843,374			
3300002890	ALBANY	NY		06/21/2021	04/21/2025	109,113							109,113	32,660		(76,454)	(76,454)
3300003173	LINDEN	NJ		07/26/2021	09/01/2025	204,820							204,820	204,820			
3300003179	LIVINGSTON	NJ		08/09/2021	06/09/2025	190,855							190,855	190,855			
3300003237	BROOKLYN	NY		09/29/2022	03/20/2025	2,699,900							2,699,900	2,699,900			
3300003458	WEST LONG BRANCH	NJ		01/18/2022	01/22/2025	165,253							165,253	165,253			
3300003591	EATONTOWN	NJ		05/26/2022	01/22/2025	178,612							178,612	178,612			
3300003656	LONG BRANCH	NJ		03/31/2022	01/22/2025	144,771							144,771	144,771			
3300004080	WYCKOFF	NJ		10/28/2022	04/21/2025	279,300							279,300	279,300			
3300004086	BRONX	NY		12/02/2022	04/21/2025	1,041,649							1,041,649	1,041,649			
3300004178	JERSEY CITY	NJ		08/24/2023	10/02/2025	3,323,670							3,323,670	3,323,670			
3300004227	PHILADELPHIA	PA		02/16/2023	06/09/2025	884,450							884,450	884,450			
3300004263	IRVINGTON	NJ		04/05/2023	03/20/2025	2,793,000							2,793,000	2,793,000			
3300004301	HARDING	NJ		02/27/2023	01/22/2025	832,780							832,780	832,780			
3300004368	JERSEY CITY	NJ		02/16/2023	04/21/2025	69,825							69,825	69,825			
3300004372	IRVINGTON	NJ		04/05/2023	01/22/2025	93,100							93,100	93,100			
3300004378	BROOKLYN	NY		05/03/2023	06/27/2025	1,042,720							1,042,720	1,042,720			
3300004385	BROOKLYN	NY		05/03/2023	06/09/2025	1,187,025							1,187,025	1,187,025			
3300004435	PARAMUS	NJ		04/05/2023	09/05/2025	627,029							627,029	627,029			
3300004468	SPRING VALLEY	NY		06/09/2023	02/20/2025	257,131							257,131	257,131			
3300004497	CLOSTER	NJ		06/09/2023	08/05/2025	317,471							317,471	317,471			
3300004503	PHILADELPHIA	PA		08/24/2023	03/20/2025	148,960							148,960	148,960			
3300004517	PARAMUS	NJ		06/23/2023	01/22/2025	549,756							549,756	549,756			
3300004518	PARAMUS	NJ		06/23/2023	04/21/2025	558,135							558,135	558,135			
3300004523	PARAMUS	NJ		06/23/2023	04/21/2025	619,581							619,581	619,581			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300004539	PARAMUS	NJ		06/23/2023	06/09/2025	587,042							587,042	587,042			
3300004543	SPRING VALLEY	NY		06/23/2023	10/31/2025	691,268							691,268	691,268			
3300004548	MIAMI	FL		08/24/2023	11/28/2025	255,094							255,094	255,094			
3300004634	BROOKLYN	NY		10/10/2023	06/09/2025	372,866							372,866	372,866			
3300004640	PARAMUS	NJ		10/10/2023	11/28/2025	808,108							808,108	808,108			
3300004683	RAHWAY	NJ		11/27/2023	09/05/2025	132,668							132,668	132,668			
3300004686	MATAWAN	NJ		11/27/2023	02/20/2025	244,388							244,388	244,388			
3300004713	COLONIA	NJ		10/10/2023	06/09/2025	269,245							269,245	269,245			
3300004846	JERSEY CITY	NJ		02/16/2024	08/05/2025	475,741							475,741	475,741			
3300004849	WASHINGTON	DC		02/16/2024	02/20/2025	539,980							539,980	539,980			
3300004864	HUNTINGDON VALLEY	PA		02/16/2024	10/02/2025	287,214							287,214	287,214			
3300004915	PHILADELPHIA	PA		04/02/2024	02/20/2025	252,767							252,767	252,767			
3300004916	PHILADELPHIA	PA		04/02/2024	02/20/2025	254,163							254,163	254,163			
3300004923	NEW MILFORD	NJ		04/02/2024	01/22/2025	190,064							190,064	190,064			
3300004958	BROOKLYN	NY		04/02/2024	10/31/2025	484,120							484,120	484,120			
3300004961	SPRING VALLEY	NY		06/24/2024	04/21/2025	784,833							784,833	784,833			
3300004966	WHEELING	WV		06/24/2024	10/31/2025	67,916							67,916	67,916			
3300004977	BROOKLYN	NY		04/02/2024	01/22/2025	740,145							740,145	740,145			
3300005015	NORTH BERGEN	NJ		06/24/2024	04/21/2025	254,163							254,163	254,163			
3300005056	FORT LAUDERDALE	FL		06/24/2024	10/02/2025	275,250							275,250	275,250			
3300005058	SAINT PETERSBURG	FL		06/24/2024	10/31/2025	120,709							120,709	120,709			
3300005069	HILLSBOROUGH	NJ		06/24/2024	06/09/2025	178,752							178,752	178,752			
3300005108	TRENTON	NJ		06/24/2024	06/09/2025	74,387							74,387	74,387			
3300005111	SHORT HILLS	NJ		07/17/2024	09/05/2025	847,210							847,210	847,210			
3300005112	STAMFORD	CT		08/01/2024	02/20/2025	815,975							815,975	815,975			
3300005114	HAMILTON TOWNSHIP	NJ		07/17/2024	08/05/2025	45,433							45,433	45,433			
3300005118	HACKENSACK	NJ		06/24/2024	04/21/2025	220,647							220,647	220,647			
3300005127	LAKEWOOD	NJ		07/17/2024	06/09/2025	520,406							520,406	520,406			
3300005146	ATLANTIC CITY	NJ		10/09/2024	06/27/2025	180,102							180,102	180,102			
3300005177	CHATHAM	NJ		07/17/2024	09/05/2025	550,454							550,454	550,454			
3300005187	SPRING VALLEY	NY		10/09/2024	10/02/2025	716,870							716,870	716,870			
3300005193	LAWRENCE	NY		07/17/2024	02/20/2025	465,500							465,500	465,500			
3300005209	MONROE	NY		08/01/2024	09/05/2025	141,047							141,047	141,047			
3300005235	HILLSIDE	NJ		09/04/2024	01/22/2025	142,490							142,490	142,490			
3300005250	PATERSON	NJ		08/01/2024	06/27/2025	91,238							91,238	91,238			
3300005254	CRANFORD	NJ		09/04/2024	10/31/2025	411,269							411,269	411,269			
3300005296	NEWARK	NJ		10/09/2024	01/22/2025	343,679							343,679	343,679			
3300005307	WESTFIELD	NJ		10/09/2024	11/28/2025	371,935							371,935	371,935			
3300005319	FAYETTEVILLE	NC		10/09/2024	10/02/2025	168,092							168,092	168,092			
3300005325	ORANGE	NJ		10/09/2024	10/02/2025	160,286							160,286	160,286			
3300005326	MIDDLESEX	NJ		11/06/2024	08/05/2025	133,412							133,412	133,412			
3300005336	ROSELLE PARK	NJ		10/09/2024	11/28/2025	133,692							133,692	133,692			
3300005354	NORWALK	CT		10/09/2024	06/27/2025	211,616							211,616	211,616			
3300005355	HICKSVILLE	NY		11/06/2024	03/25/2025	249,136							249,136	249,136			
3300005356	TRENTON	NJ		10/09/2024	01/22/2025	68,894							68,894	68,894			
3300005385	SAINT SIMONS ISLAND	GA		11/06/2024	10/02/2025	435,196							435,196	435,196			
3300005390	MIAMI	FL		01/03/2025	10/31/2025	185,921							185,921	185,921			
3300005393	NEWARK	NJ		10/09/2024	03/25/2025	160,179							160,179	160,179			
3300005400	NEW WINDSOR	NY		11/06/2024	03/25/2025	126,011							126,011	126,011			
3300005405	CROTON ON HUDSON	NY		11/06/2024	02/20/2025	303,972							303,972	303,972			
3300005406	CROTON ON HUDSON	NY		11/06/2024	11/28/2025	358,668							358,668	358,668			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300005418	DAVENPORT	FL		11/06/2024	11/28/2025	477,370							477,370	477,370			
3300005425	DAVENPORT	FL		11/06/2024	12/23/2025	426,105							426,105	426,105			
3300005431	LYNDHURST	NJ		11/06/2024	10/02/2025	216,364							216,364	216,364			
3300005459	DELANCO	NJ		12/18/2024	06/27/2025	91,610							91,610	91,610			
3300005466	BLOOMFIELD	NJ		11/06/2024	06/09/2025	244,294							244,294	244,294			
3300005519	FLORHAM PARK	NJ		12/18/2024	09/05/2025	345,354							345,354	345,354			
3300005521	WEST ORANGE	NJ		01/22/2025	09/05/2025	257,049							257,049	257,049			
3300005526	TRENTON	NJ		12/18/2024	03/25/2025	62,656							62,656	62,656			
3300005528	CLARK	NJ		12/18/2024	10/31/2025	309,744							309,744	309,744			
3300005530	NEW PROVIDENCE	NJ		12/18/2024	08/05/2025	411,781							411,781	411,781			
3300005589	LAKE WORTH	FL		12/18/2024	11/28/2025	163,391							163,391	163,391			
3300005621	WEST PALM BEACH	FL		01/22/2025	08/05/2025	179,078							179,078	179,078			
3300005636	HICKSVILLE	NY		01/03/2025	06/09/2025	220,135							220,135	220,135			
3300005671	PASSAIC	NJ		01/22/2025	12/23/2025	396,699							396,699	396,699			
3300005674	TRENTON	NJ		01/22/2025	04/21/2025	64,239							64,239	64,239			
3300005699	ELIZABETH	NJ		02/19/2025	12/23/2025	417,507							417,507	417,507			
3300005708	SANTA FE	NM		02/19/2025	11/28/2025	103,388							103,388	103,388			
3300005712	LODI	NJ		03/05/2025	10/31/2025	145,655							145,655	145,655			
3300005738	NEWARK	NJ		03/05/2025	09/05/2025	346,146							346,146	346,146			
3300005740	BROOKLYN	NY		02/19/2025	10/02/2025	488,635							488,635	488,635			
3300005798	WHIPPANY	NJ		03/05/2025	11/28/2025	294,706							294,706	294,706			
3310023327	LITTLE EGG HARBOR TO	NJ		12/16/2021	01/24/2025	17,924							17,924	17,924			
3310024553	BALDWIN	NY		10/22/2021	10/24/2025	131,868							131,868	131,868			
3310024886	ROCKPORT	TX		10/27/2021	06/25/2025	929,393							929,393	929,393			
3310025911	PHILADELPHIA	PA		10/22/2021	01/24/2025	30,443							30,443	20,213		(10,229)	(10,229)
3310026505	TWENTYNINE PALMS	CA		12/16/2021	04/25/2025	43,065							43,065	43,065			
3310028528	PORT NORRIS	NJ		01/31/2022	09/25/2025	16,335							16,335	16,335			
3310028961	CORONA DEL MAR	CA		01/05/2022	04/25/2025	1,151,888							1,151,888	1,116,230		(35,658)	(35,658)
3310029034	WARREN	NJ		12/28/2021	02/25/2025	1,218							1,218	1,218			
3310029810	NORTHPORT	NY		01/11/2022	06/25/2025	133,895							133,895	133,895			
3310030486	WILLIAMSTOWN	NJ		01/31/2022	04/25/2025	42,806							42,806	42,806			
3310031498	CENTRAL ISLIP	NY		09/21/2022	06/25/2025	38,494							38,494	38,494			
3310031591	SPRING VALLEY	NY		03/22/2022	09/25/2025	29,952							29,952	29,952			
3310032244	POUGHKEEPSIE	NY		03/17/2022	01/24/2025	51,838							51,838	51,838			
3310032402	GREENSBORO	NC		03/22/2022	08/26/2025	1,015,708							1,015,708	1,015,708			
3310032579	CLEVELAND	OH		06/15/2022	08/26/2025	29,970							29,970	29,970			
3310033335	TEHACHAPI	CA		04/29/2022	01/01/2025	108,020							108,020	88,231		(19,789)	(19,789)
3310033582	MIAMI	FL		04/08/2022	06/25/2025	69,424							69,424	69,424			
3310033632	CHICAGO	IL		04/08/2022	11/21/2025	53,015							53,015	53,015			
3310033749	SCHENECTADY	NY		03/17/2022	04/25/2025	34,007							34,007	34,007			
3310034023	MIRAMAR BEACH	FL		04/29/2022	02/25/2025	226,240							226,240	226,240			
3310034251	BOCA RATON	FL		04/08/2022	04/25/2025	467,775							467,775	467,775			
3310034440	DETROIT	MI		04/29/2022	10/24/2025	48,957							48,957	48,957			
3310034716	HARTFORD	CT		07/07/2022	01/24/2025	525,932							525,932	525,932			
3310034735	LOUISVILLE	KY		05/19/2022	06/25/2025	1,020,664							1,020,664	1,020,664			
3310034741	HARTFORD	CT		07/07/2022	02/25/2025	437,547							437,547	437,547			
3310034749	SCHENECTADY	NY		04/20/2022	04/25/2025	25,223							25,223	25,223			
3310034823	PLAINFIELD	NJ		07/25/2022	02/25/2025	133,650							133,650	133,650			
3310034824	PLAINFIELD	NJ		07/14/2022	02/25/2025	160,380							160,380	160,380			
3310034858	STATEN ISLAND	NY		06/08/2023	03/26/2025	124,317							124,317	124,317			
3310034995	JAMAICA	NY		07/07/2022	07/24/2025	180,502							180,502	180,502			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310035251	PATERSON	NJ		06/15/2022	04/25/2025	96,896							96,896	96,896			
3310035296	CHICAGO	IL		05/19/2022	01/24/2025	14,317							14,317	14,317			
3310035339	NORTH ADAMS	MA		08/26/2022	05/22/2025	23,155							23,155	23,155			
3310036099	PATERSON	NJ		05/19/2022	02/25/2025	120,285							120,285	120,285			
3310036133	PATERSON	NJ		05/19/2022	02/25/2025	109,593							109,593	109,593			
3310036134	PATERSON	NJ		05/19/2022	02/25/2025	105,806							105,806	105,806			
3310036136	PATERSON	NJ		05/19/2022	02/25/2025	113,603							113,603	113,603			
3310036235	CHICAGO	IL		08/01/2022	03/31/2025	129,421							129,421	129,421			
3310036536	UNIONDALE	NY		06/23/2022	03/31/2025	138,185							138,185	138,185			
3310036686	IRVINGTON	NJ		06/15/2022	04/25/2025	62,281							62,281	62,281			
3310036813	ATLANTA	GA		08/16/2022	07/24/2025	97,395							97,395	97,395			
3310037192	WASHINGTONVILLE	NY		06/29/2022	02/25/2025	127,116							127,116	127,116			
3310037546	MEDFORD	NY		07/14/2022	11/21/2025	79,507							79,507	63,516		(15,991)	(15,991)
3310037558	CHICAGO	IL		07/14/2022	10/24/2025	47,156							47,156	47,156			
3310037706	PATERSON	NJ		06/29/2022	02/25/2025	109,433							109,433	109,433			
3310037709	PATERSON	NJ		06/29/2022	02/25/2025	90,731							90,731	90,731			
3310037710	PATERSON	NJ		06/23/2022	02/25/2025	110,187							110,187	110,187			
3310037712	PATERSON	NJ		06/23/2022	02/25/2025	108,405							108,405	108,405			
3310037727	SMITHTOWN	NY		07/07/2022	05/29/2025	179,142							179,142	179,142			
3310037795	NEWARK	NJ		07/07/2022	06/25/2025	70,389							70,389	70,389			
3310037976	NEWARK	NJ		09/08/2022	10/24/2025	36,353							36,353	36,353			
3310038248	NEWARK	NJ		07/25/2022	05/29/2025	122,186							122,186	122,186			
3310038249	NEWARK	NJ		07/25/2022	04/25/2025	93,367							93,367	93,367			
3310038275	TEANECK	NJ		10/12/2022	09/25/2025	177,368							177,368	177,368			
3310038401	COOPER CITY	FL		08/16/2022	05/29/2025	210,321							210,321	182,224		(28,097)	(28,097)
3310038643	CHICAGO	IL		08/01/2022	01/24/2025	53,069							53,069	53,069			
3310038645	MONTGOMERY	AL		08/26/2022	01/24/2025	2,318,998							2,318,998	2,318,998			
3310038735	MONROE	NY		08/01/2022	05/22/2025	127,859							127,859	127,859			
3310038818	NEWARK	NJ		08/01/2022	08/26/2025	79,596							79,596	79,596			
3310038844	NEWARK	NJ		08/01/2022	10/24/2025	51,975							51,975	51,975			
3310038864	MERRICK	NY		08/01/2022	03/26/2025	256,489							256,489	256,489			
3310039015	SHAKER HEIGHTS	OH		08/08/2022	11/01/2025	66,454							66,454	66,454			
3310039040	TRENTON	NJ		09/08/2022	09/25/2025	7,366							7,366	7,366			
3310039068	NEWBURGH	NY		11/10/2022	04/25/2025	16,038							16,038	16,038			
3310039080	LINDENHURST	NY		07/14/2022	06/25/2025	98,901							98,901	98,901			
3310039090	MASTIC	NY		07/14/2022	11/01/2025	67,122							67,122	67,122			
3310039149	SCRANTON	PA		08/16/2022	06/25/2025	89,065							89,065	89,065			
3310039160	WEISER	ID		08/01/2022	09/25/2025	58,705							58,705	58,705			
3310039325	KEANSBURG	NJ		08/01/2022	02/25/2025	32,819							32,819	32,819			
3310039537	MILLER PLACE	NY		08/01/2022	11/01/2025	142,857							142,857	142,857			
3310039567	EAST ORANGE	NJ		08/16/2022	04/25/2025	78,883							78,883	78,883			
3310039607	PHILADELPHIA	PA		08/01/2022	04/25/2025	40,824							40,824	40,824			
3310039654	HANOVER	VA		10/12/2022	06/25/2025	64,855							64,855	64,855			
3310039904	LAND O' LAKES	FL		08/08/2022	07/01/2025	143,659							143,659	123,297		(20,362)	(20,362)
3310040144	MOBILE	AL		08/16/2022	04/25/2025	43,827							43,827	43,827			
3310040228	GARY	IN		09/08/2022	08/26/2025	28,394							28,394	28,394			
3310040690	MIAMI	FL		09/08/2022	07/24/2025	149,688							149,688	122,572		(27,116)	(27,116)
3310040806	ALLENHURST	NJ		04/19/2023	07/24/2025	200,369							200,369	200,369			
3310041074	HUNTINGTON STATION	NY		11/01/2022	08/26/2025	121,954							121,954	120,939		(1,015)	(1,015)
3310041247	LAKEWOOD	NJ		11/10/2022	02/25/2025	108,405							108,405	108,405			
3310041538	JERSEY CITY	NJ		09/28/2022	02/25/2025	464,441							464,441	464,441			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310041704	BEAVERCREEK	OH		10/12/2022	02/25/2025	54,235							54,235	54,235			
3310041779	JACKSONVILLE	FL		09/21/2022	07/31/2025	26,226							26,226	14,363		(11,863)	(11,863)
3310041968	WATERBURY	CT		06/08/2023	01/24/2025	21,250							21,250	21,250			
3310041970	GREAT NECK	NY		10/19/2022	11/01/2025	54,400							54,400	54,400			
3310042009	TAUNTON	MA		10/12/2022	04/25/2025	134,764							134,764	129,275		(5,488)	(5,488)
3310042366	PANAMA CITY BEACH	FL		10/19/2022	04/25/2025	214,565							214,565	214,565			
3310042473	MEMPHIS	TN		11/01/2022	01/24/2025	131,045							131,045	131,045			
3310043369	BALTIMORE	MD		11/10/2022	11/01/2025	22,394							22,394	18,475		(3,919)	(3,919)
3310044281	TACOMA	WA		03/15/2023	01/24/2025	3,172,777							3,172,777	3,172,777			
3310046586	WEST ORANGE	NJ		06/08/2023	10/24/2025	133,650							133,650	133,650			
3310046611	SPRINGFIELD GARDENS	NY		04/19/2023	03/31/2025	235,432							235,432	235,432			
3310046850	BROOKLYN	NY		04/27/2023	08/26/2025	213,840							213,840	213,840			
3310046855	TACOMA	WA		07/27/2023	08/26/2025	3,621,321							3,621,321	3,621,321			
3310047268	BRONX	NY		02/13/2023	01/24/2025	85,388							85,388	85,388			
3310048201	PHILADELPHIA	PA		04/19/2023	09/25/2025	29,474							29,474	29,474			
3310048326	LAKE ARROWHEAD	CA		04/19/2023	01/24/2025	85,076							85,076	85,076			
3310048372	CHEEKTOWAGA	NY		04/27/2023	01/24/2025	31,448							31,448	31,448			
3310048772	BROOKLYN	NY		04/27/2023	11/21/2025	187,110							187,110	187,110			
3310048860	ATLANTA	GA		04/04/2023	03/26/2025	88,001							88,001	83,194		(4,806)	(4,806)
3310048895	SYRACUSE	NY		06/29/2023	07/24/2025	32,106							32,106	32,106			
3310049224	NEW ORLEANS	LA		04/19/2023	04/25/2025	209,162							209,162	209,162			
3310049282	BALTIMORE	MD		05/25/2023	02/25/2025	1,197,494							1,197,494	1,197,494			
3310049283	JERSEY CITY	NJ		05/25/2023	04/25/2025	401,126							401,126	401,126			
3310049379	PHILADELPHIA	PA		04/19/2023	02/25/2025	95,300							95,300	95,300			
3310049500	BROOKLYN	NY		06/29/2023	08/26/2025	675,675							675,675	675,675			
3310049640	BALTIMORE	MD		05/18/2023	02/25/2025	1,375,097							1,375,097	1,375,097			
3310049828	PHILADELPHIA	PA		05/25/2023	01/24/2025	9,156							9,156	9,156			
3310050069	CHICAGO	IL		05/18/2023	02/25/2025	29,556							29,556	29,556			
3310050077	BERRIEN SPRINGS	MI		04/19/2023	08/26/2025	97,527							97,527	97,527			
3310050097	CHILLICOTHE	OH		04/27/2023	02/25/2025	504,673							504,673	504,673			
3310050154	WESTBURY	NY		04/19/2023	03/26/2025	224,810							224,810	224,810			
3310050183	MILLVILLE	NJ		04/27/2023	02/25/2025	22,661							22,661	22,661			
3310050250	BLOOMFIELD	NJ		04/19/2023	07/24/2025	144,869							144,869	144,869			
3310050478	CHILLICOTHE	OH		04/27/2023	01/24/2025	196,348							196,348	196,348			
3310050689	CLINTON	MD		05/25/2023	04/25/2025	51,714							51,714	51,714			
3310050822	NEW ORLEANS	LA		06/21/2023	04/01/2025	57,835							57,835	57,835			
3310050844	PHILADELPHIA	PA		05/11/2023	10/31/2025	50,490							50,490	50,490			
3310051006	THE BRONX	NY		04/27/2023	10/31/2025	170,433							170,433	170,433			
3310051083	ATLANTA	GA		08/31/2023	01/24/2025	10,356							10,356	10,356			
3310051177	BROOKLYN	NY		06/21/2023	05/29/2025	729,432							729,432	729,432			
3310051279	ELGIN	IL		05/18/2023	02/25/2025	61,331							61,331	61,331			
3310051307	CAPE CORAL	FL		06/21/2023	09/25/2025	55,620							55,620	55,620			
3310051488	KAPAA	HI		05/11/2023	03/26/2025	307,325							307,325	307,325			
3310051502	MORGANVILLE	NJ		04/27/2023	01/24/2025	116,159							116,159	116,159			
3310051533	TAMPA	FL		04/27/2023	06/25/2025	306,059							306,059	306,059			
3310051610	DAYTON	OH		06/29/2023	06/25/2025	17,672							17,672	17,672			
3310051686	ALBANY	NY		06/08/2023	05/29/2025	42,060							42,060	42,060			
3310051886	BRISTOL	CT		05/11/2023	01/24/2025	64,449							64,449	64,449			
3310052230	OCEAN TOWNSHIP	NJ		08/31/2023	03/31/2025	279,180							279,180	279,180			
3310052246	EVERGREEN PARK	IL		06/08/2023	09/25/2025	57,781							57,781	57,781			
3310052286	BUFFALO	NY		06/29/2023	02/25/2025	40,540							40,540	40,540			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310052299	FORT LAUDERDALE	FL		05/11/2023	08/26/2025	219,679							219,679	219,679			
3310052322	OSPREY	FL		05/25/2023	02/25/2025	88,773							88,773	88,773			
3310052336	BALTIMORE	MD		06/08/2023	06/25/2025	36,400							36,400	36,400			
3310052451	DARIEN	CT		05/25/2023	11/01/2025	271,013							271,013	271,013			
3310052502	ALBANY	NY		06/29/2023	11/21/2025	60,919							60,919	60,919			
3310052515	BALTIMORE	MD		06/21/2023	03/26/2025	77,680							77,680	77,680			
3310052535	SAINT JAMES	NY		07/27/2023	08/26/2025	250,371							250,371	250,371			
3310052554	THE BRONX	NY		10/06/2023	09/25/2025	259,875							259,875	259,875			
3310052577	JAMAICA	NY		05/11/2023	05/29/2025	131,274							131,274	131,274			
3310052680	BELLE PLAINE	IA		08/31/2023	04/01/2025	18,175							18,175	18,175			
3310052715	CHICAGO	IL		06/29/2023	03/31/2025	49,718							49,718	49,718			
3310052718	COMMERCE	TX		11/21/2023	02/25/2025	46,646							46,646	46,646			
3310052719	COMMERCE	TX		11/21/2023	02/25/2025	46,831							46,831	46,831			
3310052721	COMMERCE	TX		11/21/2023	02/25/2025	46,079							46,079	46,079			
3310052728	FREEPORT	NY		06/08/2023	01/24/2025	123,701							123,701	123,701			
3310052762	REDONDO BEACH	CA		06/29/2023	05/29/2025	745,156							745,156	745,156			
3310052773	LOS ANGELES	CA		05/25/2023	11/01/2025	593,554							593,554	593,554			
3310052836	HUNTINGTON STATION	NY		06/29/2023	03/26/2025	105,249							105,249	105,249			
3310052849	CAPE CORAL	FL		06/08/2023	06/25/2025	103,356							103,356	103,356			
3310052857	JERSEY CITY	NJ		06/08/2023	08/26/2025	334,422							334,422	334,422			
3310052876	QUEENS	NY		06/08/2023	06/25/2025	114,891							114,891	114,891			
3310052908	HOWELL	NJ		11/21/2023	06/25/2025	145,159							145,159	145,159			
3310052930	JERSEY CITY	NJ		06/08/2023	03/31/2025	165,726							165,726	165,726			
3310052960	HAMPTON BAYS	NY		05/18/2023	01/24/2025	174,280							174,280	174,280			
3310052992	NEWARK	NJ		06/21/2023	02/25/2025	36,830							36,830	36,830			
3310052994	JERSEY CITY	NJ		05/25/2023	02/25/2025	536,721							536,721	536,721			
3310053075	THE BRONX	NY		08/31/2023	07/24/2025	224,283							224,283	224,283			
3310053097	SEASIDE HEIGHTS	NJ		06/29/2023	04/25/2025	124,880							124,880	124,880			
3310053119	WATERBURY	CT		05/18/2023	02/25/2025	36,879							36,879	36,879			
3310053157	ROCKY MOUNT	NC		06/29/2023	02/25/2025	41,576							41,576	41,576			
3310053162	SEASIDE HEIGHTS	NJ		06/29/2023	04/25/2025	120,806							120,806	120,806			
3310053186	JERSEY CITY	NJ		06/08/2023	07/24/2025	260,083							260,083	260,083			
3310053193	BALTIMORE	MD		06/29/2023	05/22/2025	23,497							23,497	14,956		(8,541)	(8,541)
3310053232	AKRON	OH		06/21/2023	01/24/2025	20,224							20,224	20,224			
3310053302	AMITYVILLE	NY		06/29/2023	01/24/2025	90,154							90,154	90,154			
3310053329	MILFORD	NJ		06/29/2023	01/24/2025	145,753							145,753	145,753			
3310053351	MUSKEGON	MI		08/31/2023	04/25/2025	17,003							17,003	17,003			
3310053367	CHESAPEAKE	VA		06/08/2023	05/22/2025	42,022							42,022	42,022			
3310053495	BALTIMORE	MD		06/08/2023	01/24/2025	107,876							107,876	107,876			
3310053563	JERSEY CITY	NJ		06/29/2023	04/25/2025	523,166							523,166	523,166			
3310053617	BIRMINGHAM	AL		08/31/2023	07/24/2025	60,781							60,781	60,781			
3310053660	COLUMBUS	OH		10/06/2023	07/24/2025	6,534							6,534	6,534			
3310053663	NEW BEDFORD	MA		06/29/2023	06/25/2025	67,716							67,716	67,716			
3310053730	IRVINGTON	NJ		06/21/2023	02/25/2025	63,974							63,974	63,974			
3310053749	PHILADELPHIA	PA		05/25/2023	03/31/2025	142,709							142,709	142,709			
3310053802	SAN DIEGO	CA		10/31/2023	08/26/2025	325,003							325,003	325,003			
3310053856	WOODLAND PARK	CO		08/31/2023	08/26/2025	82,674							82,674	82,674			
3310053865	THE BRONX	NY		06/08/2023	04/25/2025	179,091							179,091	179,091			
3310053949	BERWYN	IL		06/29/2023	01/24/2025	99,124							99,124	99,124			
3310053951	WARREN	MI		06/29/2023	11/01/2025	21,325							21,325	21,325			
3310054059	LOS ANGELES	CA		08/31/2023	04/25/2025	410,306							410,306	410,306			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310054087	LAFAYETTE	LA		06/29/2023	01/24/2025	32,848							32,848	32,848			
3310054122	JERSEY CITY	NJ		06/21/2023	02/25/2025	262,515							262,515	262,515			
3310054155	INDIANAPOLIS	IN		08/31/2023	04/25/2025	26,879							26,879	26,879			
3310054156	NEW BRITAIN	CT		06/21/2023	02/25/2025	62,028							62,028	62,028			
3310054164	WOODLAND PARK	CO		08/31/2023	10/24/2025	208,074							208,074	208,074			
3310054172	CHICAGO	IL		08/31/2023	06/25/2025	49,551							49,551	49,551			
3310054212	MILLEDGEVILLE	GA		06/29/2023	02/25/2025	27,324							27,324	27,324			
3310054213	MERIDEN	CT		06/21/2023	10/31/2025	26,730							26,730	26,730			
3310054292	DETROIT	MI		06/21/2023	01/24/2025	3,861							3,861	3,861			
3310054322	CLOVIS	CA		09/15/2023	04/25/2025	61,228							61,228	61,228			
3310054399	CHICAGO	IL		08/31/2023	02/25/2025	49,958							49,958	49,958			
3310054422	HALETHORPE	MD		06/21/2023	05/29/2025	96,644							96,644	96,644			
3310054447	BALTIMORE	MD		06/29/2023	11/21/2025	84,158							84,158	84,158			
3310054488	MEMPHIS	TN		06/29/2023	06/25/2025	71,728							71,728	71,728			
3310054560	CHICAGO	IL		08/31/2023	04/25/2025	39,263							39,263	39,263			
3310054630	FORT LAUDERDALE	FL		06/29/2023	02/25/2025	383,353							383,353	383,353			
3310054734	CONNERSVILLE	IN		08/31/2023	05/29/2025	18,315							18,315	18,315			
3310054935	PITTSBURGH	PA		09/15/2023	05/29/2025	11,821							11,821	11,821			
3310054953	SAINT LOUIS	MO		09/15/2023	04/25/2025	22,721							22,721	22,721			
3310054956	SAN BERNARDINO	CA		08/31/2023	03/26/2025	217,872							217,872	217,872			
3310054985	AKRON	OH		08/31/2023	08/26/2025	13,721							13,721	13,721			
3310055005	FORT MYERS BEACH	FL		06/29/2023	01/24/2025	192,085							192,085	192,085			
3310055068	BECKLEY	WV		08/31/2023	02/25/2025	18,947							18,947	18,947			
3310055088	NORTH PORT	FL		10/06/2023	02/25/2025	75,137							75,137	75,137			
3310055097	NORTH PORT	FL		10/06/2023	02/25/2025	76,919							76,919	76,919			
3310055100	NORTH PORT	FL		10/06/2023	02/25/2025	74,780							74,780	74,780			
3310055107	OAKLAND	CA		07/27/2023	05/29/2025	187,645							187,645	187,645			
3310055108	NORTH PORT	FL		10/06/2023	02/25/2025	76,919							76,919	76,919			
3310055143	CATSKILL	NY		06/29/2023	11/01/2025	45,976							45,976	45,976			
3310055213	MIAMI	FL		08/31/2023	07/24/2025	182,224							182,224	182,224			
3310055237	EAST ORANGE	NJ		08/31/2023	10/31/2025	91,714							91,714	91,714			
3310055249	NORTH PORT	FL		10/06/2023	02/25/2025	76,919							76,919	76,919			
3310055250	ELLICOTT CITY	MD		06/29/2023	05/29/2025	123,047							123,047	123,047			
3310055253	DAYTON	OH		09/15/2023	04/25/2025	28,534							28,534	28,534			
3310055254	BRENTWOOD	TN		07/27/2023	04/25/2025	347,490							347,490	347,490			
3310055294	PORTAGE	IN		09/15/2023	04/25/2025	76,329							76,329	76,329			
3310055311	WICHITA FALLS	TX		08/31/2023	01/24/2025	36,798							36,798	36,798			
3310055358	MERRILLVILLE	IN		07/27/2023	04/25/2025	40,659							40,659	40,659			
3310055428	TAMPA	FL		06/29/2023	10/31/2025	86,115							86,115	86,115			
3310055532	CHICAGO	IL		06/29/2023	04/01/2025	78,937							78,937	78,937			
3310055582	CAPE CORAL	FL		10/06/2023	08/26/2025	88,924							88,924	88,924			
3310055602	NEWARK	NJ		09/15/2023	03/26/2025	193,941							193,941	193,941			
3310055740	BROOKLYN	NY		08/31/2023	08/26/2025	655,617							655,617	649,061		(6,556)	(6,556)
3310055916	WAINSCOTT	NY		08/31/2023	07/24/2025	950,400							950,400	950,400			
3310055971	WEST BABYLON	NY		08/31/2023	05/22/2025	49,451							49,451	49,451			
3310056069	MOUNT PLEASANT	SC		08/31/2023	01/29/2025	472,230							472,230	472,230			
3310056196	BROOKHAVEN	NY		10/06/2023	01/24/2025	106,901							106,901	106,901			
3310056475	PLANO	TX		08/31/2023	11/01/2025	73,240							73,240	73,240			
3310056492	BELLPORT	NY		09/15/2023	08/26/2025	99,198							99,198	99,198			
3310056605	AMITYVILLE	NY		08/31/2023	06/25/2025	105,357							105,357	105,357			
3310056666	MIAMI BEACH	FL		08/31/2023	10/24/2025	300,006							300,006	300,006			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310056755	ROCHESTER	NY		10/06/2023	08/26/2025	28,989							28,989	28,989			
3310056929	LIVINGSTON	NJ		08/31/2023	01/24/2025	239,253							239,253	239,253			
3310056930	LIVINGSTON	NJ		08/31/2023	05/29/2025	241,478							241,478	241,478			
3310056939	PORTSMOUTH	VA		08/31/2023	04/25/2025	32,878							32,878	32,878			
3310057037	CHICAGO	IL		10/31/2023	08/26/2025	9,872							9,872	9,872			
3310057158	FORT LAUDERDALE	FL		07/27/2023	04/25/2025	252,450							252,450	252,450			
3310057207	HOUSTON	TX		11/21/2023	02/25/2025	96,993							96,993	96,993			
3310057209	HOUSTON	TX		11/21/2023	05/29/2025	96,178							96,178	96,178			
3310057210	HOUSTON	TX		11/29/2023	04/25/2025	96,229							96,229	96,229			
3310057211	HOUSTON	TX		11/29/2023	05/29/2025	98,722							98,722	98,722			
3310057310	ROCHESTER	NY		08/31/2023	05/29/2025	18,711							18,711	18,711			
3310057359	PHILADELPHIA	PA		08/31/2023	04/25/2025	45,580							45,580	45,580			
3310057441	CHICAGO	IL		10/06/2023	04/25/2025	36,469							36,469	36,469			
3310057519	KANSAS CITY	MO		08/31/2023	11/01/2025	10,252							10,252	2,604		(7,648)	(7,648)
3310057578	WOODMERE	NY		09/15/2023	06/25/2025	333,383							333,383	333,383			
3310057804	OJAI	CA		09/15/2023	06/25/2025	666,196							666,196	666,196			
3310057806	PHILADELPHIA	PA		08/31/2023	04/25/2025	45,744							45,744	45,744			
3310057911	CHICAGO	IL		09/15/2023	02/25/2025	18,802							18,802	18,802			
3310057964	SAN DIEGO	CA		09/15/2023	08/26/2025	989,962							989,962	989,962			
3310057972	HEMPSTEAD	NY		09/15/2023	03/26/2025	69,047							69,047	69,047			
3310058010	LAKE CHARLES	LA		08/31/2023	10/31/2025	79,139							79,139	79,139			
3310058127	CAPE CORAL	FL		10/06/2023	05/29/2025	85,773							85,773	85,773			
3310058135	NEW HYDE PARK	NY		08/31/2023	01/24/2025	152,940							152,940	152,940			
3310058251	NEW FAIRFIELD	CT		09/15/2023	06/25/2025	100,883							100,883	100,883			
3310058262	CHICAGO	IL		10/06/2023	05/29/2025	49,430							49,430	49,430			
3310058265	WILDWOOD	NJ		10/31/2023	02/25/2025	861,597							861,597	861,597			
3310058507	WESTPORT	CT		10/06/2023	01/24/2025	657,036							657,036	657,036			
3310058558	LONG BRANCH	NJ		09/15/2023	09/25/2025	274,844							274,844	274,844			
3310058577	CLEVELAND HEIGHTS	OH		09/15/2023	05/22/2025	43,971							43,971	43,971			
3310058693	ALBANY	NY		10/31/2023	09/25/2025	27,491							27,491	27,491			
3310058760	BROOKLYN	NY		09/15/2023	04/25/2025	231,660							231,660	231,660			
3310058780	HANNA	IN		10/06/2023	07/24/2025	17,919							17,919	17,919			
3310058799	HAZEL CREST	IL		10/06/2023	02/25/2025	13,169							13,169	13,169			
3310058857	HIGHLAND PARK	MI		10/06/2023	08/26/2025	22,253							22,253	22,253			
3310058862	NEW ORLEANS	LA		11/21/2023	04/25/2025	54,241							54,241	54,241			
3310059007	INDIANAPOLIS	IN		10/31/2023	06/25/2025	25,245							25,245	25,245			
3310059044	LARGO	FL		10/06/2023	10/31/2025	73,080							73,080	73,080			
3310059096	LARGO	FL		10/06/2023	04/25/2025	64,104							64,104	64,104			
3310059097	LARGO	FL		10/06/2023	02/25/2025	73,080							73,080	73,080			
3310059098	LARGO	FL		10/06/2023	04/25/2025	64,104							64,104	64,104			
3310059132	CRESSKILL	NJ		10/06/2023	02/25/2025	640,481							640,481	640,481			
3310059138	WATERBURY	CT		08/31/2023	07/24/2025	49,058							49,058	49,058			
3310059139	WATERBURY	CT		09/15/2023	08/26/2025	56,316							56,316	56,316			
3310059150	LOS ANGELES	CA		11/21/2023	01/24/2025	88,785							88,785	88,785			
3310059160	LOS ANGELES	CA		11/21/2023	02/25/2025	33,678							33,678	33,678			
3310059225	KITTY HAWK	NC		11/21/2023	07/24/2025	103,950							103,950	103,950			
3310059307	GRAHAM	TX		10/31/2023	05/29/2025	22,468							22,468	22,468			
3310059318	NEW ORLEANS	LA		11/21/2023	08/26/2025	191,981							191,981	191,981			
3310059337	BIRMINGHAM	AL		10/31/2023	04/25/2025	231,835							231,835	231,835			
3310059355	CLEVELAND	OH		10/31/2023	04/25/2025	12,771							12,771	12,771			
3310059407	WELLESLEY	MA		09/15/2023	03/26/2025	780,752							780,752	780,752			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310059409	ST. LOUIS	MO		09/15/2023	11/21/2025	45,189							45,189	45,189			
3310059411	ST. LOUIS	MO		09/15/2023	11/21/2025	38,907							38,907	38,907			
3310059505	CLEVELAND	OH		10/06/2023	05/29/2025	54,990							54,990	54,990			
3310059548	LAURELTON	NY		10/31/2023	03/31/2025	98,387							98,387	98,387			
3310059623	WETUMPKA	AL		09/15/2023	04/25/2025	38,420							38,420	38,420			
3310059737	DALLAS	TX		10/06/2023	04/25/2025	324,738							324,738	324,738			
3310059870	OYSTER BAY	NY		10/31/2023	05/22/2025	145,664							145,664	145,664			
3310059894	PHILADELPHIA	PA		11/21/2023	09/25/2025	18,050							18,050	18,050			
3310059895	MONROE	NY		11/21/2023	07/24/2025	572,739							572,739	572,739			
3310059905	BALTIMORE	MD		10/06/2023	01/24/2025	31,779							31,779	31,779			
3310059921	PALMETTO BAY	FL		10/06/2023	01/24/2025	192,768							192,768	192,768			
3310059995	LIVINGSTON	NJ		10/06/2023	06/25/2025	224,737							224,737	224,737			
3310060070	GREENBRIER	TN		11/21/2023	04/25/2025	132,751							132,751	132,751			
3310060279	HILLSDALE	NJ		12/22/2023	02/25/2025	100,715							100,715	100,715			
3310060404	HOUSTON	TX		10/06/2023	04/25/2025	336,169							336,169	336,169			
3310060471	ROTONDA WEST	FL		11/21/2023	08/26/2025	59,525							59,525	59,525			
3310060521	HOUSTON	TX		10/31/2023	04/25/2025	330,518							330,518	330,518			
3310060560	BALTIMORE	MD		10/06/2023	06/25/2025	39,679							39,679	39,679			
3310060632	CHESTER	NY		11/21/2023	01/24/2025	109,593							109,593	109,593			
3310060700	LITTLE SILVER	NJ		10/06/2023	11/01/2025	167,063							167,063	167,063			
3310060797	BAYVILLE	NJ		10/31/2023	07/24/2025	122,319							122,319	122,319			
3310060880	PHILADELPHIA	PA		12/07/2023	08/26/2025	41,253							41,253	41,253			
3310061046	WASHOUGAL	WA		10/31/2023	02/25/2025	181,087							181,087	181,087			
3310061066	EL DORADO HILLS	CA		05/10/2024	09/25/2025	429,818							429,818	429,818			
3310061101	NASHVILLE	TN		12/22/2023	09/25/2025	447,432							447,432	447,432			
3310061167	MONROE	NC		11/21/2023	06/25/2025	61,011							61,011	61,011			
3310061265	GREENWOOD LAKE	NY		10/06/2023	04/25/2025	68,954							68,954	68,954			
3310061435	DECATUR	GA		10/31/2023	05/29/2025	54,706							54,706	54,706			
3310061581	NEPTUNE	NJ		11/21/2023	05/22/2025	91,773							91,773	91,773			
3310061688	BROOKLYN	NY		10/06/2023	03/31/2025	96,228							96,228	96,228			
3310061829	PORT CHARLOTTE	FL		10/31/2023	10/24/2025	70,007							70,007	70,007			
3310061854	MONROE	NY		11/21/2023	07/24/2025	626,620							626,620	626,620			
3310061904	MONROE	NY		12/22/2023	05/29/2025	582,169							582,169	582,169			
3310062022	NEW BRITAIN	CT		11/21/2023	04/25/2025	76,871							76,871	76,871			
3310062029	TOMS RIVER	NJ		10/31/2023	10/31/2025	116,706							116,706	116,706			
3310062039	TEMPLE TERRACE	FL		01/23/2024	02/25/2025	54,648							54,648	54,648			
3310062222	PORT CHARLOTTE	FL		10/31/2023	05/29/2025	55,258							55,258	55,258			
3310062296	BUFFALO	NY		01/23/2024	04/25/2025	66,558							66,558	66,558			
3310062340	WEST PALM BEACH	FL		11/21/2023	07/24/2025	112,266							112,266	112,266			
3310062371	VENICE AREA, LOS AN	CA		01/23/2024	02/25/2025	1,161,103							1,161,103	1,161,103			
3310062383	LIVINGSTON	NJ		12/22/2023	05/22/2025	290,773							290,773	290,773			
3310062413	MACON	GA		11/21/2023	10/24/2025	21,829							21,829	21,829			
3310062445	BURBANK	CA		10/31/2023	05/22/2025	175,082							175,082	175,082			
3310062472	VALLEY SPRINGS	CA		11/29/2023	05/29/2025	97,416							97,416	97,416			
3310062499	MONTGOMERY	IL		02/15/2024	01/24/2025	103,950							103,950	103,950			
3310062587	AUGUSTA	GA		10/31/2023	01/24/2025	24,443							24,443	24,443			
3310062596	LAKE RONKONKOMA	NY		11/21/2023	09/25/2025	141,372							141,372	141,372			
3310062646	LOS ANGELES	CA		01/09/2024	02/25/2025	163,588							163,588	163,588			
3310062822	GARY	IN		02/15/2024	04/25/2025	16,756							16,756	16,756			
3310062898	CHICAGO	IL		12/07/2023	04/25/2025	23,909							23,909	23,909			
3310062909	CHICAGO	IL		11/21/2023	02/25/2025	47,968							47,968	47,968			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310062930	BROOKLYN	NY		12/22/2023	04/25/2025	811,038							811,038	811,038			
3310062951	CHICAGO	IL		12/22/2023	09/25/2025	251,535							251,535	251,535			
3310063087	HAMBURG	NY		12/28/2023	08/26/2025	45,276							45,276	45,276			
3310063120	ST. PETERSBURG	FL		12/22/2023	09/25/2025	615,567							615,567	615,567			
3310063240	NORTH BELLMORE	NY		11/21/2023	06/25/2025	137,110							137,110	137,110			
3310063305	WASHINGTON	DC		11/21/2023	08/26/2025	120,226							120,226	120,226			
3310063347	CLEVELAND	OH		11/21/2023	01/24/2025	22,646							22,646	22,646			
3310063396	LEHIGH ACRES	FL		02/15/2024	06/25/2025	52,535							52,535	52,535			
3310063397	LEHIGH ACRES	FL		02/15/2024	06/25/2025	48,621							48,621	48,621			
3310063404	LYONS	IL		12/22/2023	06/25/2025	48,445							48,445	48,445			
3310063406	SAINT JAMES	NY		11/21/2023	02/25/2025	163,053							163,053	163,053			
3310063466	BROOKLYN	NY		01/09/2024	04/25/2025	90,824							90,824	89,977		(847)	(847)
3310063520	STREATOR	IL		11/29/2023	05/22/2025	23,100							23,100	23,100			
3310063563	LOUISVILLE	KY		11/29/2023	02/25/2025	34,229							34,229	34,229			
3310063734	SOUTH OZONE PRK	NY		01/23/2024	11/01/2025	227,057							227,057	227,057			
3310063736	JACKSONVILLE	FL		11/21/2023	02/25/2025	33,576							33,576	33,576			
3310063958	TRENTON	NJ		01/23/2024	07/24/2025	27,027							27,027	27,027			
3310064017	KEALAKEKUA	HI		01/23/2024	04/25/2025	137,746							137,746	137,746			
3310064026	BAYVILLE	NJ		01/09/2024	07/24/2025	90,696							90,696	90,696			
3310064029	CINCINNATI	OH		12/22/2023	05/22/2025	58,082							58,082	58,082			
3310064041	SINTON	TX		02/15/2024	01/24/2025	49,066							49,066	49,066			
3310064047	FORT LAUDERDALE	FL		01/09/2024	10/31/2025	93,555							93,555	93,555			
3310064063	CAPE CORAL	FL		02/15/2024	06/25/2025	77,177							77,177	77,177			
3310064079	CAMPTON	NH		07/19/2024	07/24/2025	273,251							273,251	273,251			
3310064160	MENLO PARK	CA		12/28/2023	07/24/2025	706,860							706,860	706,860			
3310064167	KANSAS CITY	MO		11/29/2023	04/25/2025	24,036							24,036	24,036			
3310064170	HOUSTON	TX		02/15/2024	01/29/2025	867,359							867,359	867,359			
3310064187	CAPE CORAL	FL		11/29/2023	06/25/2025	100,267							100,267	100,267			
3310064195	CAPE CORAL	FL		11/29/2023	06/25/2025	101,455							101,455	101,455			
3310064226	SALINE	MI		12/28/2023	07/24/2025	77,847							77,847	77,847			
3310064232	BAY SHORE	NY		01/09/2024	06/25/2025	86,071							86,071	86,071			
3310064269	EDISON	NJ		12/22/2023	09/25/2025	174,339							174,339	174,339			
3310064300	DALLAS	TX		12/22/2023	05/22/2025	355,960							355,960	355,960			
3310064329	WOOD DALE	IL		01/09/2024	09/25/2025	76,923							76,923	76,923			
3310064383	WILDWOOD	NJ		04/30/2024	11/21/2025	1,136,252							1,136,252	1,136,252			
3310064386	WILDWOOD	NJ		04/30/2024	09/25/2025	757,501							757,501	757,501			
3310064415	DETROIT	MI		01/09/2024	01/24/2025	20,939							20,939	20,939			
3310064741	GREENWICH	CT		01/23/2024	08/26/2025	379,942							379,942	379,942			
3310064813	CHICAGO	IL		12/22/2023	06/25/2025	70,835							70,835	70,835			
3310065052	DECATUR	GA		12/22/2023	01/24/2025	154,381							154,381	154,381			
3310065057	NASHVILLE	TN		01/23/2024	11/21/2025	119,394							119,394	119,394			
3310065089	BURRILLVILLE	RI		02/15/2024	04/25/2025	103,834							103,834	103,834			
3310065304	WASHINGTON	DC		01/09/2024	08/26/2025	261,360							261,360	261,360			
3310065328	JERSEY CITY	NJ		01/09/2024	01/29/2025	213,558							213,558	213,558			
3310065465	CHICAGO	IL		12/28/2023	11/21/2025	47,758							47,758	47,758			
3310065468	JERSEY CITY	NJ		12/28/2023	02/25/2025	71,280							71,280	71,280			
3310065484	CLEVELAND	OH		02/15/2024	02/25/2025	4,455							4,455	4,455			
3310065626	BRIDGETON	NJ		01/23/2024	07/24/2025	26,730							26,730	26,730			
3310065649	HILLSIDE	NJ		12/28/2023	07/24/2025	111,672							111,672	111,672			
3310065747	BROOKLYN	NY		05/17/2024	11/21/2025	838,134							838,134	838,134			
3310065790	VALRICO	FL		01/09/2024	02/25/2025	135,521							135,521	135,521			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310066057	WILMINGTON	NC		12/28/2023	04/25/2025	67,568							67,568	67,568			
3310066115	LOWELL	MA		12/28/2023	08/26/2025	146,124							146,124	146,124			
3310066194	BALTIMORE	MD		01/23/2024	04/25/2025	36,887							36,887	36,887			
3310066223	CENTEREACH	NY		01/23/2024	11/01/2025	93,448							93,448	93,448			
3310066232	PARADISE VALLEY	AZ		12/22/2023	05/22/2025	778,826							778,826	778,826			
3310066268	BROOKLYN	NY		12/28/2023	10/31/2025	267,300							267,300	267,300			
3310066276	HOUSTON	TX		01/23/2024	05/22/2025	479,751							479,751	479,751			
3310066350	WINTER PARK	FL		01/23/2024	05/22/2025	415,397							415,397	415,397			
3310066481	JERSEY CITY	NJ		01/09/2024	03/31/2025	172,260							172,260	172,260			
3310066533	FAYETTEVILLE	NC		02/15/2024	02/25/2025	51,663							51,663	51,663			
3310066559	CLEVELAND	TX		12/28/2023	04/25/2025	47,045							47,045	47,045			
3310066676	GARY	IN		02/15/2024	02/25/2025	13,879							13,879	13,879			
3310066736	TRENTON	NJ		01/23/2024	01/24/2025	27,434							27,434	27,434			
3310066762	DELTONA	FL		01/09/2024	02/25/2025	60,784							60,784	60,784			
3310066771	BRADENTON	FL		02/15/2024	05/22/2025	50,312							50,312	50,312			
3310066869	KIAWAH ISLAND	SC		12/28/2023	01/24/2025	356,400							356,400	356,400			
3310066877	PHILADELPHIA	PA		01/23/2024	01/24/2025	48,841							48,841	48,841			
3310066927	BRONX	NY		09/18/2024	07/24/2025	111,969							111,969	111,969			
3310067013	MONTICELLO	NY		01/23/2024	11/21/2025	89,397							89,397	89,397			
3310067115	VENICE	FL		01/09/2024	02/25/2025	79,357							79,357	79,357			
3310067295	BALTIMORE	MD		02/15/2024	08/26/2025	24,282							24,282	24,282			
3310067358	FAIRFIELD	CT		02/15/2024	07/24/2025	122,453							122,453	122,453			
3310067378	BARNWELL	SC		01/23/2024	02/25/2025	80,175							80,175	80,175			
3310067385	BARNWELL	SC		01/23/2024	11/21/2025	87,468							87,468	87,468			
3310067387	BARNWELL	SC		01/23/2024	11/21/2025	86,310							86,310	86,310			
3310067472	NORTH BELLMORE	NY		01/23/2024	04/25/2025	239,828							239,828	239,828			
3310067651	WILMINGTON	DE		02/15/2024	08/26/2025	45,218							45,218	42,178		(3,040)	(3,040)
3310067812	DETROIT	MI		02/15/2024	01/24/2025	23,424							23,424	23,424			
3310067825	HOUSTON	TX		01/23/2024	02/25/2025	85,031							85,031	85,031			
3310067885	BERWYN	IL		01/23/2024	04/25/2025	93,070							93,070	93,070			
3310068055	HOFFMAN ESTATES	IL		01/23/2024	02/25/2025	60,588							60,588	60,588			
3310068190	TRENTON	NJ		02/15/2024	07/24/2025	25,245							25,245	25,245			
3310068799	MIDDLETOWN	NY		03/14/2024	10/24/2025	38,090							38,090	38,090			
3310068930	PHILADELPHIA	PA		02/15/2024	04/25/2025	70,835							70,835	70,835			
3310068945	CHICAGO	IL		02/15/2024	11/21/2025	34,177							34,177	34,177			
3310069219	STIRLING	NJ		02/15/2024	10/24/2025	132,034							132,034	132,034			
3310069326	SUFFOLK	VA		02/15/2024	04/25/2025	38,506							38,506	38,506			
3310069372	HILLSIDE	NJ		02/15/2024	02/25/2025	85,161							85,161	85,161			
3310069528	MONROE	NY		06/04/2024	09/25/2025	545,198							545,198	545,198			
3310069531	MONROE	NY		06/04/2024	09/25/2025	534,688							534,688	534,688			
3310069578	WOODRIDGE	NY		02/15/2024	02/25/2025	65,755							65,755	65,755			
3310069608	BONSALL	CA		02/15/2024	01/29/2025	200,624							200,624	200,624			
3310069631	SIGNAL HILL	CA		02/15/2024	06/25/2025	207,211							207,211	207,211			
3310069797	BALTIMORE	MD		04/12/2024	05/22/2025	45,591							45,591	45,591			
3310070020	WESTWOOD	NJ		03/28/2024	06/25/2025	223,133							223,133	223,133			
3310070099	WASHINGTON	DC		02/15/2024	02/25/2025	114,226							114,226	114,226			
3310070231	LEHIGH ACRES	FL		08/19/2024	05/22/2025	93,978							93,978	93,978			
3310070607	PORTAGE	IN		07/29/2024	06/25/2025	91,476							91,476	91,476			
3310070615	WATERBURY	CT		04/05/2024	04/25/2025	70,194							70,194	70,194			
3310070668	ISLIP	NY		04/19/2024	05/22/2025	77,704							77,704	77,704			
3310070807	CHICAGO	IL		05/17/2024	08/26/2025	48,916							48,916	48,916			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310070839	LOS ANGELES	CA		04/05/2024	04/25/2025	539,829							539,829	539,829			
3310070957	BOSTON	MA		04/19/2024	04/25/2025	156,965							156,965	156,965			
3310070989	NEWPORT NEWS	VA		07/29/2024	10/24/2025	185,347							185,347	185,347			
3310071263	LEWES	DE		04/05/2024	07/24/2025	230,727							230,727	230,727			
3310071347	SPOTSWOOD	NJ		09/18/2024	09/25/2025	77,416							77,416	77,416			
3310071457	HOUSTON	TX		08/26/2024	04/25/2025	403,265							403,265	403,265			
3310071567	NORTH HAVEN	CT		04/12/2024	10/24/2025	85,563							85,563	85,563			
3310071622	MIAMI	FL		03/28/2024	01/24/2025	140,823							140,823	140,823			
3310071661	AKRON	OH		03/28/2024	03/31/2025	20,419							20,419	20,419			
3310071854	BALTIMORE	MD		07/29/2024	06/25/2025	29,990							29,990	29,990			
3310071887	PHILADELPHIA	PA		04/05/2024	11/21/2025	82,860							82,860	82,860			
3310071904	RIDGEFIELD	CT		09/03/2024	06/25/2025	11,199							11,199	11,199			
3310071990	ATLANTA	GA		07/29/2024	11/21/2025	85,187							85,187	85,187			
3310072229	CAPE CORAL	FL		04/12/2024	03/31/2025	74,875							74,875	74,875			
3310072232	CAPE CORAL	FL		04/19/2024	07/24/2025	90,437							90,437	90,437			
3310072310	FREEPORT	NY		09/10/2024	05/22/2025	119,750							119,750	119,750			
3310072395	HARTFORD	CT		04/30/2024	11/21/2025	137,291							137,291	137,291			
3310072442	EAST HAMPTON	NY		03/21/2024	08/26/2025	342,060							342,060	342,060			
3310072459	PHILADELPHIA	PA		07/29/2024	06/25/2025	41,808							41,808	41,808			
3310072508	CHAGRIN FALLS	OH		04/19/2024	03/31/2025	107,811							107,811	107,811			
3310072869	HAWTHORNE	NJ		04/12/2024	02/25/2025	110,511							110,511	110,511			
3310072896	ELLINGTON	CT		04/19/2024	05/22/2025	87,318							87,318	87,318			
3310072901	HOUSTON	TX		05/10/2024	01/24/2025	432,486							432,486	432,486			
3310072947	HOLLYWOOD	FL		09/18/2024	03/31/2025	82,269							82,269	82,269			
3310073014	SAN ANTONIO	TX		07/19/2024	08/26/2025	184,995							184,995	184,995			
3310073068	TRENTON	NJ		04/19/2024	09/25/2025	35,284							35,284	35,284			
3310073129	IRVINGTON	NJ		06/14/2024	02/25/2025	141,521							141,521	141,521			
3310073339	CLEVELAND	OH		04/12/2024	04/25/2025	35,346							35,346	35,346			
3310073460	RICHTON PARK	IL		04/19/2024	01/24/2025	36,151							36,151	36,151			
3310073488	NORTH BERGEN	NJ		07/19/2024	03/26/2025	168,714							168,714	168,714			
3310073519	MONROE	NY		04/30/2024	11/21/2025	680,708							680,708	680,708			
3310073529	MONROE	NY		06/04/2024	10/24/2025	1,033,297							1,033,297	1,033,297			
3310073574	MEMPHIS	TN		07/29/2024	04/25/2025	42,102							42,102	42,102			
3310073584	WESTPORT	CT		09/26/2024	10/24/2025	558,582							558,582	558,582			
3310073620	MILWAUKEE	WI		05/17/2024	05/22/2025	115,719							115,719	115,719			
3310073676	WINTERGARDEN	FL		06/04/2024	03/31/2025	113,655							113,655	113,655			
3310073701	UPPER NYACK	NY		06/14/2024	04/25/2025	267,033							267,033	267,033			
3310073718	MARBLEHEAD	MA		06/04/2024	07/24/2025	494,030							494,030	494,030			
3310073747	NORRISTOWN	PA		04/19/2024	03/31/2025	36,363							36,363	36,363			
3310073798	OAKLAND	CA		04/19/2024	09/25/2025	309,241							309,241	309,241			
3310073883	COLUMBUS	GA		07/29/2024	04/25/2025	25,245							25,245	25,245			
3310073935	SURRY	VA		05/17/2024	05/20/2025	45,895							45,895	45,895			
3310073968	WEST COLUMBIA	SC		07/29/2024	05/22/2025	68,181							68,181	68,181			
3310073969	HAWTHORNE	NJ		05/10/2024	04/25/2025	134,407							134,407	134,407			
3310073995	CLEARWATER	FL		04/19/2024	04/25/2025	61,007							61,007	61,007			
3310074030	MIDDLETOWN	NY		07/29/2024	11/21/2025	5,376							5,376	5,376			
3310074083	LABELLE	FL		07/29/2024	06/25/2025	78,928							78,928	78,928			
3310074099	MILTON	WA		07/29/2024	01/24/2025	72,312							72,312	72,312			
3310074116	LABELLE	FL		07/29/2024	07/24/2025	82,954							82,954	82,954			
3310074213	BROOKLYN	NY		07/29/2024	04/25/2025	227,205							227,205	227,205			
3310074237	CUTHBERT	GA		06/14/2024	03/31/2025	17,523							17,523	17,523			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310074307	NORWICH	CT		07/29/2024	03/31/2025	59,400							59,400	59,400			
3310074405	CLEVELAND HEIGHTS	OH		09/03/2024	06/25/2025	65,663							65,663	65,663			
3310074493	MONTICELLO	NY		07/29/2024	07/24/2025	91,282							91,282	91,282			
3310074580	DECATUR	GA		04/30/2024	01/29/2025	78,408							78,408	78,408			
3310074784	CHARLOTTE	NC		04/30/2024	06/25/2025	53,163							53,163	53,163			
3310074798	MOBILE	AL		05/10/2024	09/25/2025	46,149							46,149	46,149			
3310074867	BALTIMORE	MD		05/17/2024	05/22/2025	29,782							29,782	29,782			
3310074891	MOUNT VERNON	NY		05/17/2024	06/25/2025	133,650							133,650	133,650			
3310074892	CULVER CITY	CA		05/10/2024	08/26/2025	594,594							594,594	594,594			
3310075277	KUNKLETOWN	PA		05/10/2024	05/22/2025	40,553							40,553	40,553			
3310075338	CHELTENHAM TOWNSHIP	PA		05/17/2024	06/25/2025	60,450							60,450	60,450			
3310075378	FORT LAUDERDALE	FL		05/10/2024	07/24/2025	77,963							77,963	77,963			
3310075578	WELLESLEY	MA		06/04/2024	07/24/2025	716,551							716,551	716,551			
3310075781	HOUSTON	TX		07/29/2024	07/24/2025	550,099							550,099	550,099			
3310075783	ST. LOUIS	MO		07/29/2024	02/25/2025	10,739							10,739	10,739			
3310075864	BOILING SPRINGS	SC		07/29/2024	05/22/2025	80,650							80,650	80,650			
3310075933	NEDROW	NY		06/14/2024	02/25/2025	23,837							23,837	23,837			
3310075942	KNOXVILLE	TN		08/26/2024	06/25/2025	138,996							138,996	138,996			
3310076014	METAIRIE	LA		05/23/2024	11/21/2025	51,975							51,975	51,975			
3310076021	GLENWOOD	IL		06/04/2024	05/22/2025	46,026							46,026	46,026			
3310076095	NORTH PORT	FL		07/29/2024	06/25/2025	77,705							77,705	77,705			
3310076129	SCRANTON	PA		09/26/2024	04/25/2025	50,295							50,295	50,295			
3310076152	MARKHAM	IL		06/14/2024	04/25/2025	36,100							36,100	36,100			
3310076182	BAYONNE CITY	NJ		10/31/2024	11/21/2025	87,823							87,823	87,823			
3310076224	HOUSTON	TX		08/19/2024	02/25/2025	75,703							75,703	75,703			
3310076240	DALLAS	TX		05/23/2024	09/25/2025	234,214							234,214	234,214			
3310076343	VANDALIA	OH		07/29/2024	11/21/2025	72,750							72,750	72,750			
3310076391	PHILADELPHIA	PA		05/23/2024	01/29/2025	80,603							80,603	80,603			
3310076404	LORIS	SC		07/29/2024	10/24/2025	56,719							56,719	56,719			
3310076408	LORIS	SC		07/29/2024	02/25/2025	45,371							45,371	45,371			
3310076453	LIVINGSTON	NJ		07/19/2024	06/25/2025	270,579							270,579	270,579			
3310076481	LORIS	SC		07/29/2024	05/22/2025	46,088							46,088	46,088			
3310076507	LORIS	SC		07/29/2024	03/26/2025	55,963							55,963	55,963			
3310076519	EUSTIS	FL		08/26/2024	02/25/2025	47,940							47,940	47,940			
3310076563	LEHIGH ACRES	FL		09/03/2024	11/21/2025	78,992							78,992	78,992			
3310076586	CHICAGO	IL		05/23/2024	06/25/2025	106,734							106,734	106,734			
3310076654	KENNEWICK	WA		07/19/2024	10/24/2025	106,445							106,445	106,445			
3310076658	KENNEWICK	WA		07/19/2024	10/24/2025	106,445							106,445	106,445			
3310076660	GREENSBORO	GA		08/26/2024	09/25/2025	99,984							99,984	99,984			
3310076717	GREENSBORO	GA		08/19/2024	04/25/2025	163,162							163,162	163,162			
3310076724	JACKSON	MI		06/04/2024	04/25/2025	25,364							25,364	25,364			
3310076753	SUMMIT	NJ		07/19/2024	09/25/2025	325,364							325,364	325,364			
3310076805	WEST PALM BEACH	FL		08/19/2024	10/24/2025	105,287							105,287	105,287			
3310076806	NEW HAVEN	CT		07/19/2024	06/25/2025	85,555							85,555	85,555			
3310076812	CHATHAM	NJ		07/19/2024	06/25/2025	367,723							367,723	367,723			
3310076834	PHILADELPHIA	PA		08/26/2024	03/26/2025	67,247							67,247	67,247			
3310076869	LOOMIS	CA		08/19/2024	08/26/2025	325,556							325,556	325,556			
3310076882	NEW PROVIDENCE	NJ		08/26/2024	07/24/2025	506,687							506,687	506,687			
3310076898	BALTIMORE	MD		06/04/2024	02/25/2025	51,797							51,797	51,797			
3310076967	CARTHAGE	NY		09/26/2024	04/25/2025	23,047							23,047	23,047			
3310077007	ANCHORAGE	AK		09/18/2024	09/25/2025	102,542							102,542	102,542			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310077012	REIDSVILLE	NC		06/14/2024	10/24/2025	40,541							40,541	40,541			
3310077017	JACKSONVILLE	FL		09/10/2024	01/24/2025	55,042							55,042	55,042			
3310077034	CLEVELAND	OH		06/14/2024	03/26/2025	24,027							24,027	24,027			
3310077048	DURHAM	NC		09/03/2024	09/25/2025	10,395							10,395	10,395			
3310077214	CAPE CORAL	FL		08/19/2024	10/24/2025	176,110							176,110	176,110			
3310077221	WEST LONG BRANCH	NJ		07/19/2024	07/24/2025	470,879							470,879	470,879			
3310077243	NORTH PT	FL		08/19/2024	08/26/2025	86,799							86,799	86,799			
3310077275	ROOSEVELT	NY		06/14/2024	04/25/2025	99,718							99,718	99,718			
3310077389	CHATTANOOGA	TN		09/03/2024	08/26/2025	108,806							108,806	108,806			
3310077488	FLORHAM PARK	NJ		08/19/2024	04/25/2025	196,765							196,765	196,765			
3310077502	PHILADELPHIA	PA		07/29/2024	01/24/2025	118,723							118,723	118,723			
3310077546	FARMINGVILLE	NY		12/12/2024	02/25/2025	125,631							125,631	125,631			
3310077562	KNOXVILLE	TN		06/14/2024	11/21/2025	74,785							74,785	74,785			
3310077590	CAPE CORAL	FL		09/03/2024	09/25/2025	76,684							76,684	76,684			
3310077593	CAPE CORAL	FL		09/03/2024	05/22/2025	65,926							65,926	65,926			
3310077597	CAPE CORAL	FL		09/18/2024	04/25/2025	75,619							75,619	75,619			
3310077598	CAPE CORAL	FL		09/18/2024	04/25/2025	67,550							67,550	67,550			
3310077661	TOCCOA	GA		06/14/2024	02/25/2025	38,877							38,877	38,877			
3310077672	DAYTON	OH		07/29/2024	05/22/2025	19,610							19,610	19,610			
3310077685	WEST MILFORD	NJ		06/14/2024	05/22/2025	109,890							109,890	109,890			
3310077697	LEWES	DE		07/19/2024	07/24/2025	201,288							201,288	201,288			
3310077751	FORT SALONGA	NY		06/14/2024	09/25/2025	209,088							209,088	209,088			
3310077759	RIVERSIDE	CA		09/18/2024	05/22/2025	120,582							120,582	120,582			
3310077833	MYRTLE BEACH	SC		10/03/2024	05/22/2025	71,688							71,688	71,688			
3310077878	SAN FRANCISCO	CA		07/19/2024	03/31/2025	510,989							510,989	510,989			
3310077912	DETROIT	MI		06/14/2024	07/24/2025	4,158							4,158	4,158			
3310077935	PARAGOULD	AR		07/29/2024	05/22/2025	21,824							21,824	21,824			
3310077948	UPPER MARLBORO	MD		09/03/2024	03/31/2025	73,347							73,347	73,347			
3310077953	KEMP	TX		07/29/2024	11/21/2025	239,909							239,909	239,909			
3310077980	STATHAM	GA		07/19/2024	01/29/2025	104,158							104,158	104,158			
3310078041	BIRMINGHAM	AL		07/29/2024	05/22/2025	27,669							27,669	27,669			
3310078073	FORKED RIVER	NJ		07/29/2024	09/25/2025	168,191							168,191	168,191			
3310078076	IRVINGTON	NJ		09/26/2024	10/24/2025	73,534							73,534	73,534			
3310078090	JACKSONVILLE	FL		06/14/2024	08/26/2025	20,599							20,599	20,599			
3310078224	MINERAL	VA		08/26/2024	02/25/2025	89,695							89,695	89,695			
3310078356	LEXINGTON	NC		08/19/2024	03/26/2025	47,267							47,267	47,267			
3310078457	RIDGEFIELD	CT		09/26/2024	06/25/2025	300,713							300,713	300,713			
3310078467	MEMPHIS	TN		08/26/2024	06/25/2025	48,925							48,925	48,925			
3310078468	MEMPHIS	TN		09/10/2024	09/25/2025	47,296							47,296	47,296			
3310078491	CENTRAL ISLIP	NY		09/03/2024	02/25/2025	106,920							106,920	106,920			
3310078501	SACRAMENTO	CA		08/26/2024	02/25/2025	95,040							95,040	95,040			
3310078545	LIVINGSTON	NJ		08/19/2024	08/26/2025	308,138							308,138	308,138			
3310078555	HOUSTON	TX		08/19/2024	11/21/2025	263,157							263,157	263,157			
3310078617	WELLFORD	SC		09/10/2024	06/25/2025	97,085							97,085	97,085			
3310078680	ASHBURNHAM	MA		08/26/2024	08/26/2025	58,581							58,581	58,581			
3310078711	CINCINNATI	OH		09/03/2024	10/24/2025	70,015							70,015	70,015			
3310078720	BELMONT	NC		07/29/2024	06/25/2025	63,123							63,123	63,123			
3310078721	BELMONT	NC		07/29/2024	02/25/2025	81,794							81,794	81,794			
3310078746	THE BRONX	NY		07/29/2024	03/31/2025	126,225							126,225	126,225			
3310078792	MIAMI	FL		08/19/2024	08/26/2025	98,671							98,671	98,671			
3310078794	MIAMI	FL		08/19/2024	08/26/2025	98,452							98,452	98,452			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310078860	BROOKLYN	NY		10/10/2024	04/25/2025	121,622							121,622	121,622			
3310078903	EAST HAMPTON	NY		09/18/2024	05/22/2025	448,218							448,218	448,218			
3310078930	MOUNT HOLLY	NC		08/19/2024	02/25/2025	56,801							56,801	56,801			
3310078945	KINGSTON	MA		01/08/2025	11/21/2025	156,684							156,684	156,684			
3310079015	SPARTANBURG	SC		09/03/2024	11/21/2025	66,628							66,628	66,628			
3310079018	ATLANTA	GA		08/19/2024	10/24/2025	111,501							111,501	111,501			
3310079020	DETROIT	MI		10/10/2024	04/25/2025	77,740							77,740	77,740			
3310079021	LEXINGTON	NC		08/19/2024	03/31/2025	47,267							47,267	47,267			
3310079022	LEXINGTON	NC		08/19/2024	04/25/2025	47,267							47,267	47,267			
3310079106	THE BRONX	NY		09/03/2024	07/24/2025	139,263							139,263	139,263			
3310079107	RANDLEMAN	NC		08/19/2024	03/26/2025	60,032							60,032	60,032			
3310079135	PALM BAY	FL		08/26/2024	07/24/2025	67,568							67,568	67,568			
3310079140	LEHIGH ACRES	FL		09/03/2024	07/24/2025	55,870							55,870	55,870			
3310079162	POUGHKEEPSIE	NY		08/26/2024	04/25/2025	67,568							67,568	67,568			
3310079196	CLOVER	SC		08/26/2024	04/25/2025	113,729							113,729	113,729			
3310079231	LEHIGH ACRES	FL		08/26/2024	06/25/2025	83,457							83,457	83,457			
3310079323	LIVINGSTON	NJ		08/19/2024	07/24/2025	390,169							390,169	390,169			
3310079373	VENICE	CA		10/03/2024	10/24/2025	658,093							658,093	658,093			
3310079381	DAYTON	TX		08/19/2024	08/26/2025	220,790							220,790	220,790			
3310079426	UNIONDALE	NY		09/03/2024	02/25/2025	106,920							106,920	106,920			
3310079505	WINTER HAVEN	FL		08/19/2024	08/26/2025	12,133							12,133	12,133			
3310079529	PHILADELPHIA	PA		10/03/2024	04/25/2025	51,121							51,121	51,121			
3310079555	BRICK TOWNSHIP	NJ		07/19/2024	06/25/2025	93,228							93,228	93,228			
3310079566	RAHWAY	NJ		07/19/2024	08/26/2025	121,325							121,325	121,325			
3310079623	LORIS	SC		08/19/2024	06/25/2025	44,273							44,273	44,273			
3310079632	PERTH AMBOY	NJ		09/03/2024	05/22/2025	102,614							102,614	102,614			
3310079642	MONTCLAIR	NJ		08/26/2024	03/31/2025	232,625							232,625	232,625			
3310079703	BROOKHAVEN	GA		08/19/2024	08/26/2025	272,828							272,828	272,828			
3310079754	BOILING SPRINGS	SC		10/03/2024	03/31/2025	162,875							162,875	162,875			
3310079817	MASSAPEQUA	NY		08/26/2024	10/24/2025	139,531							139,531	139,531			
3310079841	BRIDGEWATER	MA		09/18/2024	04/25/2025	207,900							207,900	207,900			
3310079899	PHILADELPHIA	PA		10/03/2024	09/25/2025	7,659							7,659	7,659			
3310079906	ROMEOVILLE	IL		08/26/2024	06/25/2025	66,980							66,980	66,980			
3310079955	CAPE CORAL	FL		08/19/2024	10/24/2025	111,414							111,414	111,414			
3310079983	LAUREL RUN	PA		08/19/2024	06/25/2025	45,946							45,946	45,946			
3310079998	VINELAND	NJ		08/26/2024	08/26/2025	61,029							61,029	61,029			
3310080072	BEACON	NY		09/18/2024	10/24/2025	113,068							113,068	113,068			
3310080135	BRENTWOOD	NY		09/26/2024	06/25/2025	118,652							118,652	118,652			
3310080153	GREENVILLE	SC		08/26/2024	09/25/2025	323,679							323,679	323,679			
3310080186	MILWAUKEE	WI		08/26/2024	04/25/2025	30,645							30,645	30,645			
3310080209	GREENVILLE	SC		12/30/2024	11/21/2025	104,352							104,352	104,352			
3310080214	SACRAMENTO	CA		08/19/2024	11/21/2025	96,231							96,231	96,231			
3310080230	THOMASVILLE	NC		09/18/2024	04/25/2025	39,813							39,813	39,813			
3310080249	OVERLAND PARK	KS		08/26/2024	09/25/2025	30,294							30,294	30,294			
3310080274	ENDICOTT	NY		09/10/2024	08/26/2025	80,784							80,784	80,784			
3310080296	NEW HARTFORD	NY		10/23/2024	07/24/2025	74,691							74,691	74,691			
3310080335	HOLTSVILLE	NY		08/26/2024	07/24/2025	66,825							66,825	66,825			
3310080359	LIVINGSTON	NJ		08/19/2024	04/25/2025	273,069							273,069	273,069			
3310080396	LIVINGSTON	NJ		08/19/2024	08/26/2025	261,084							261,084	261,084			
3310080437	PHILADELPHIA	PA		09/10/2024	05/22/2025	46,754							46,754	46,754			
3310080444	ZION	IL		08/19/2024	01/29/2025	30,324							30,324	30,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310080517	NANTICOKE	PA		09/26/2024	08/26/2025	15,444							15,444	15,444			
3310080521	ORRICK	MO		08/19/2024	05/22/2025	17,404							17,404	17,404			
3310080548	MIAMI	FL		10/31/2024	10/24/2025	180,873							180,873	180,873			
3310080563	LOS ANGELES	CA		09/18/2024	10/24/2025	521,235							521,235	521,235			
3310080594	CONCORD	NC		09/18/2024	01/24/2025	50,460							50,460	50,460			
3310080604	CAMANO ISLAND	WA		09/18/2024	02/25/2025	132,239							132,239	132,239			
3310080663	GREENSBORO	GA		08/26/2024	08/26/2025	93,735							93,735	93,735			
3310080670	MABANK	TX		10/23/2024	08/26/2025	75,735							75,735	75,735			
3310080676	SOUTH ORANGE	NJ		09/03/2024	11/21/2025	134,379							134,379	134,379			
3310080680	JACKSON	NJ		09/26/2024	05/22/2025	270,270							270,270	270,270			
3310080698	HILLSDALE	MI		09/26/2024	02/25/2025	28,375							28,375	28,375			
3310080706	MONTICELLO	NY		10/03/2024	03/31/2025	35,046							35,046	35,046			
3310080718	MIDDLETOWN	OH		09/18/2024	04/25/2025	20,538							20,538	20,538			
3310080734	KEYSTONE HEIGHTS	FL		08/26/2024	07/24/2025	59,265							59,265	59,265			
3310080752	RANCHO CUCAMONGA	CA		08/19/2024	01/29/2025	191,654							191,654	191,654			
3310080798	CHICAGO	IL		08/19/2024	06/25/2025	59,838							59,838	59,838			
3310080832	MASTIC	NY		08/26/2024	01/24/2025	105,881							105,881	105,881			
3310080833	PLAINFIELD	NJ		10/03/2024	06/25/2025	144,446							144,446	144,446			
3310080841	ORLANDO	FL		08/26/2024	09/25/2025	49,896							49,896	49,896			
3310080842	SOUTH ORANGE	NJ		08/19/2024	01/24/2025	172,022							172,022	172,022			
3310080849	RANCHO MIRAGE	CA		09/18/2024	07/24/2025	281,229							281,229	281,229			
3310080866	BRADENTON	FL		08/26/2024	06/25/2025	136,513							136,513	136,513			
3310080901	BRONX	NY		09/03/2024	02/25/2025	291,030							291,030	291,030			
3310080910	HIGH POINT	NC		12/05/2024	06/25/2025	41,995							41,995	41,995			
3310080913	SCRANTON	PA		08/26/2024	07/24/2025	91,622							91,622	91,622			
3310080954	POUGHKEEPSIE	NY		11/21/2024	07/24/2025	383,576							383,576	383,576			
3310080958	LIVINGSTON	NJ		08/19/2024	04/25/2025	370,953							370,953	370,953			
3310081026	HEMPSTEAD	NY		08/26/2024	09/25/2025	146,614							146,614	146,614			
3310081033	PALM COAST	FL		09/10/2024	07/24/2025	81,081							81,081	81,081			
3310081034	PALM BAY	FL		09/10/2024	05/20/2025	74,844							74,844	74,844			
3310081035	PALM COAST	FL		09/03/2024	05/22/2025	85,863							85,863	85,863			
3310081036	NORTH PORT	FL		09/10/2024	07/24/2025	96,674							96,674	96,674			
3310081038	PALM COAST	FL		09/10/2024	05/22/2025	87,110							87,110	87,110			
3310081051	TENAFLY	NJ		09/18/2024	04/25/2025	219,512							219,512	219,512			
3310081083	PENSACOLA	FL		12/05/2024	08/26/2025	68,565							68,565	68,565			
3310081105	BRONX	NY		09/03/2024	04/25/2025	173,745							173,745	173,745			
3310081115	TRENTON	NJ		09/26/2024	06/25/2025	89,926							89,926	89,926			
3310081153	BROOKLYN	NY		09/26/2024	07/24/2025	327,962							327,962	327,962			
3310081177	COMPTON	CA		08/26/2024	01/29/2025	162,311							162,311	162,311			
3310081182	WILDWOOD	NJ		08/26/2024	07/24/2025	49,519							49,519	49,519			
3310081202	PHILADELPHIA	PA		08/26/2024	04/25/2025	42,620							42,620	42,620			
3310081230	WEATHERFORD	TX		08/26/2024	03/31/2025	124,890							124,890	124,890			
3310081233	NEW LONDON	CT		08/26/2024	10/24/2025	61,329							61,329	61,329			
3310081245	SMITHS STATION	AL		08/26/2024	09/25/2025	61,568							61,568	61,568			
3310081305	AIKEN	SC		10/31/2024	07/24/2025	30,234							30,234	30,234			
3310081358	SEBRING	FL		09/03/2024	02/25/2025	45,441							45,441	45,441			
3310081398	ATLANTA	GA		08/19/2024	08/26/2025	52,810							52,810	52,810			
3310081434	BALTIMORE	MD		12/05/2024	06/25/2025	108,405							108,405	108,405			
3310081483	DETROIT	MI		08/19/2024	04/25/2025	17,048							17,048	17,048			
3310081499	ORANGEBURG	SC		08/19/2024	10/24/2025	18,741							18,741	18,741			
3310081565	OVERLAND PARK	KS		08/26/2024	02/25/2025	54,054							54,054	54,054			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310081593	GASTONIA	NC		02/06/2025	04/25/2025	19,602							19,602	19,602			
3310081619	LEHIGH ACRES	FL		09/18/2024	03/31/2025	49,535							49,535	49,535			
3310081629	SAVANNAH	GA		08/26/2024	09/25/2025	127,131							127,131	127,131			
3310081646	FLOSSMOOR	IL		08/26/2024	01/24/2025	76,478							76,478	76,478			
3310081655	WEST ORANGE	NJ		09/03/2024	10/24/2025	169,439							169,439	169,439			
3310081697	DETROIT	MI		08/26/2024	01/29/2025	28,883							28,883	28,883			
3310081715	CAMBRIA HEIGHTS	NY		08/26/2024	07/24/2025	135,552							135,552	135,552			
3310081727	FLORISSANT	MO		08/26/2024	07/24/2025	39,540							39,540	39,540			
3310081745	IRVINGTON	NJ		08/26/2024	02/25/2025	84,942							84,942	84,942			
3310081785	SAN ANTONIO	TX		09/10/2024	10/24/2025	61,841							61,841	61,841			
3310081807	GAINESVILLE	GA		08/19/2024	05/22/2025	88,603							88,603	88,603			
3310081826	CHICAGO	IL		09/18/2024	06/25/2025	59,886							59,886	59,886			
3310081829	ST. PETERSBURG	FL		08/26/2024	09/25/2025	171,016							171,016	171,016			
3310081851	JOHNSON CITY	NY		08/26/2024	01/29/2025	30,977							30,977	30,977			
3310081869	SPARTANBURG	SC		08/19/2024	09/25/2025	28,274							28,274	28,274			
3310081887	FARMINGDALE	NY		09/10/2024	01/24/2025	120,285							120,285	120,285			
3310081918	STOCKHOLM	NJ		09/18/2024	02/25/2025	49,451							49,451	49,451			
3310081934	NEWARK	NJ		10/23/2024	07/24/2025	158,375							158,375	158,375			
3310081937	NEWARK	NJ		10/23/2024	06/25/2025	161,583							161,583	161,583			
3310081939	DELRAN	NJ		08/26/2024	01/29/2025	77,294							77,294	77,294			
3310081961	ALBRIGHTSVILLE	PA		09/03/2024	08/26/2025	32,985							32,985	32,985			
3310081981	BROOKLYN	NY		08/19/2024	09/25/2025	489,753							489,753	489,753			
3310081988	CLEVELAND	OH		08/19/2024	04/25/2025	32,884							32,884	32,884			
3310081991	OPA-LOCKA	FL		08/26/2024	02/25/2025	99,718							99,718	99,718			
3310082038	CHICAGO	IL		08/26/2024	09/25/2025	10,985							10,985	10,985			
3310082097	WINDHAM	CT		09/03/2024	09/25/2025	52,391							52,391	52,391			
3310082107	SOUTH DAYTONA	FL		08/26/2024	08/26/2025	60,291							60,291	60,291			
3310082125	CAPE MAY COURT HOUSE	NJ		09/03/2024	03/31/2025	185,996							185,996	185,996			
3310082126	INDIANAPOLIS	IN		09/10/2024	01/29/2025	41,179							41,179	41,179			
3310082157	GRAND RAPIDS	MI		08/26/2024	02/25/2025	50,787							50,787	50,787			
3310082194	PETERSHAM	MA		10/03/2024	03/31/2025	25,542							25,542	25,542			
3310082198	PHILADELPHIA	PA		09/03/2024	03/31/2025	116,276							116,276	116,276			
3310082223	PALM SPRINGS	CA		09/18/2024	10/24/2025	239,842							239,842	239,842			
3310082228	FAIRFIELD	CT		09/26/2024	09/25/2025	289,539							289,539	289,539			
3310082229	FELTON	CA		08/26/2024	03/31/2025	134,764							134,764	134,764			
3310082231	DETROIT	MI		09/26/2024	09/25/2025	30,906							30,906	30,906			
3310082245	WEISER	ID		08/19/2024	01/29/2025	44,483							44,483	44,483			
3310082271	VILLA PARK	IL		08/26/2024	08/26/2025	85,420							85,420	85,420			
3310082278	BRIDGEPORT	CT		08/19/2024	06/25/2025	106,178							106,178	106,178			
3310082327	LEHIGH ACRES	FL		10/03/2024	08/26/2025	103,238							103,238	103,238			
3310082331	THE BRONX	NY		09/18/2024	10/24/2025	173,745							173,745	173,745			
3310082342	TRENTON	NJ		08/26/2024	01/24/2025	46,258							46,258	46,258			
3310082354	GREENWICH	CT		08/26/2024	10/24/2025	375,705							375,705	375,705			
3310082390	STAATSBURG	NY		10/23/2024	10/24/2025	263,936							263,936	263,936			
3310082399	TRENTON	NJ		10/03/2024	10/24/2025	25,097							25,097	25,097			
3310082401	WAXHAW	NC		10/23/2024	07/24/2025	286,991							286,991	286,991			
3310082406	SAINT ALBANS	NY		10/03/2024	05/22/2025	128,304							128,304	128,304			
3310082439	WEST MILFORD	NJ		08/19/2024	01/29/2025	120,582							120,582	120,582			
3310082441	BILLINGS	MT		09/26/2024	06/25/2025	51,975							51,975	51,975			
3310082469	GARY	IN		09/26/2024	11/21/2025	34,905							34,905	34,905			
3310082470	HUNTINGTON STATION	NY		09/18/2024	01/24/2025	110,781							110,781	110,781			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310082487	CHICAGO	IL		09/18/2024	10/24/2025	36,828							36,828	36,828			
3310082506	CORPUS CHRISTI	TX		08/26/2024	07/24/2025	176,109							176,109	176,109			
3310082519	CHICAGO	IL		09/18/2024	01/29/2025	34,833							34,833	34,833			
3310082558	NEWARK	NJ		09/18/2024	03/31/2025	141,372							141,372	141,372			
3310082583	WASHINGTON	DC		09/18/2024	09/25/2025	176,060							176,060	176,060			
3310082625	AURORA	IL		08/26/2024	03/31/2025	45,738							45,738	45,738			
3310082662	CONSHOHOCKEN	PA		09/03/2024	09/25/2025	112,266							112,266	112,266			
3310082665	JACKSONVILLE	FL		10/03/2024	04/25/2025	57,529							57,529	57,529			
3310082667	MIAMI	FL		09/18/2024	10/24/2025	145,530							145,530	145,530			
3310082694	DOWNEY	CA		09/26/2024	08/26/2025	212,652							212,652	212,652			
3310082706	NEW ORLEANS	LA		09/18/2024	05/22/2025	73,903							73,903	73,903			
3310082733	MASTIC BEACH	NY		08/26/2024	10/24/2025	78,081							78,081	78,081			
3310082758	MEMPHIS	TN		09/03/2024	05/22/2025	49,896							49,896	49,896			
3310082795	TERRE HAUTE	IN		09/26/2024	04/25/2025	29,232							29,232	29,232			
3310082800	TAVARES	FL		10/31/2024	03/31/2025	101,455							101,455	101,455			
3310082818	BRIGHTWATERS	NY		09/18/2024	02/25/2025	153,712							153,712	153,712			
3310082852	MOUNT VERNON	NY		09/26/2024	07/24/2025	142,263							142,263	142,263			
3310082879	RAHWAY	NJ		09/18/2024	06/25/2025	140,689							140,689	140,689			
3310082880	BAY SHORE	NY		09/03/2024	08/26/2025	256,460							256,460	256,460			
3310082906	VALLEY STREAM	NY		09/26/2024	07/24/2025	113,603							113,603	113,603			
3310082979	CONROE	TX		10/31/2024	11/21/2025	75,884							75,884	75,884			
3310082981	CONROE	TX		10/31/2024	11/21/2025	75,794							75,794	75,794			
3310083034	PHILADELPHIA	PA		10/10/2024	10/24/2025	61,218							61,218	61,218			
3310083072	CENTER MORICHES	NY		10/03/2024	06/25/2025	142,964							142,964	142,964			
3310083073	CENTER MORICHES	NY		10/03/2024	07/24/2025	142,361							142,361	142,361			
3310083098	INDIANAPOLIS	IN		09/26/2024	09/25/2025	59,778							59,778	59,778			
3310083099	LIVINGSTON	NJ		10/03/2024	07/24/2025	185,105							185,105	185,105			
3310083136	HAMMOND	IN		10/03/2024	05/22/2025	30,946							30,946	30,946			
3310083173	HOLLYWOOD	FL		09/03/2024	06/25/2025	171,715							171,715	171,715			
3310083177	BIRMINGHAM	AL		10/03/2024	02/25/2025	16,335							16,335	16,335			
3310083342	SUMMIT	NJ		09/18/2024	09/25/2025	333,165							333,165	333,165			
3310083344	LIVINGSTON	NJ		09/18/2024	04/25/2025	311,093							311,093	311,093			
3310083346	PHILADELPHIA	PA		09/10/2024	07/24/2025	52,333							52,333	52,333			
3310083354	LOS ANGELES	CA		09/18/2024	06/25/2025	465,089							465,089	465,089			
3310083402	IRVING	TX		09/18/2024	03/31/2025	63,261							63,261	63,261			
3310083459	ST. PETERSBURG	FL		09/18/2024	12/31/2025	288,090							288,090	288,090			
3310083467	PLAINFIELD	NJ		09/26/2024	04/25/2025	118,476							118,476	118,476			
3310083495	MARSHFIELD	MA		09/18/2024	04/25/2025	136,130							136,130	136,130			
3310083523	CLEVELAND	OH		09/18/2024	02/25/2025	33,190							33,190	33,190			
3310083609	EDISON	NJ		09/18/2024	10/24/2025	222,067							222,067	222,067			
3310083646	IRVINGTON	NJ		09/10/2024	03/26/2025	90,540							90,540	90,540			
3310083669	THE BRONX	NY		10/03/2024	01/29/2025	155,925							155,925	155,925			
3310083684	EAST CHICAGO	IN		10/03/2024	08/26/2025	32,586							32,586	32,586			
3310083716	HAMDEN	CT		09/10/2024	02/25/2025	58,316							58,316	58,316			
3310083739	BROOKLYN	NY		09/26/2024	08/26/2025	327,962							327,962	327,962			
3310083747	FORT WORTH	TX		09/18/2024	10/24/2025	208,553							208,553	208,553			
3310083750	NEW ORLEANS	LA		10/31/2024	06/25/2025	61,802							61,802	61,802			
3310083772	LEHIGH ACRES	FL		10/31/2024	06/25/2025	58,122							58,122	58,122			
3310083788	PARK FOREST	IL		09/18/2024	10/24/2025	16,757							16,757	16,757			
3310083829	LEHIGH ACRES	FL		10/03/2024	06/25/2025	58,072							58,072	58,072			
3310083830	LEHIGH ACRES	FL		10/31/2024	08/26/2025	58,291							58,291	58,291			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310083852	BROOKLYN	NY		09/18/2024	01/24/2025	149,688							149,688	149,688			
3310084027	LEVITTOWN	NY		09/18/2024	06/25/2025	136,620							136,620	136,620			
3310084029	LIVINGSTON	NJ		09/18/2024	09/25/2025	348,232							348,232	348,232			
3310084035	FOLEY	AL		10/03/2024	10/24/2025	95,634							95,634	95,634			
3310084056	PHILADELPHIA	PA		09/18/2024	09/25/2025	84,137							84,137	84,137			
3310084132	COLUMBIA	SC		09/10/2024	05/22/2025	25,943							25,943	25,943			
3310084137	HOUSTON	TX		10/23/2024	06/25/2025	51,486							51,486	51,486			
3310084158	ARLINGTON	MA		10/03/2024	09/25/2025	295,218							295,218	295,218			
3310084224	CASSELBERRY	FL		09/18/2024	05/22/2025	103,056							103,056	103,056			
3310084245	WEST COLUMBIA	SC		09/18/2024	06/25/2025	31,177							31,177	31,177			
3310084293	REGO PARK	NY		10/10/2024	10/24/2025	192,308							192,308	192,308			
3310084373	KINGS MOUNTAIN	NC		10/03/2024	06/25/2025	205,747							205,747	205,747			
3310084398	SHIRLEY	NY		10/10/2024	06/25/2025	91,639							91,639	91,639			
3310084464	BALDWIN	NY		09/10/2024	08/26/2025	153,698							153,698	153,698			
3310084481	WEST HEMPSTEAD	NY		09/26/2024	06/30/2025	162,905							162,905	162,905			
3310084498	LAGO VISTA	TX		10/03/2024	07/24/2025	82,952							82,952	82,952			
3310084523	BECKLEY	WV		10/03/2024	08/26/2025	25,097							25,097	25,097			
3310084572	YAPHANK	NY		10/10/2024	02/25/2025	81,527							81,527	81,527			
3310084577	OCEANTOWNSHIP	NJ		10/10/2024	02/25/2025	53,460							53,460	53,460			
3310084588	OAKLAND	CA		09/10/2024	06/30/2025	173,537							173,537	173,537			
3310084624	MAYWOOD	IL		10/03/2024	03/26/2025	66,678							66,678	66,678			
3310084717	COLUMBUS	OH		10/10/2024	03/31/2025	40,036							40,036	40,036			
3310084726	WORTON	MD		10/03/2024	01/29/2025	47,223							47,223	47,223			
3310084732	SAN ANTONIO	TX		10/10/2024	07/24/2025	29,938							29,938	29,938			
3310084755	NORTH BABYLON	NY		10/10/2024	06/30/2025	123,225							123,225	123,225			
3310084769	MUNDELEIN	IL		10/10/2024	03/26/2025	68,190							68,190	68,190			
3310084808	WILLIAMSTOWN	NJ		10/03/2024	03/31/2025	119,483							119,483	119,483			
3310084815	WEST SENECA	NY		11/21/2024	05/22/2025	56,133							56,133	56,133			
3310084828	MIAMI	FL		10/10/2024	08/26/2025	106,593							106,593	106,593			
3310084831	DIGHTON	MA		10/03/2024	11/21/2025	107,484							107,484	107,484			
3310084834	TOCCOA	GA		12/05/2024	06/25/2025	35,544							35,544	35,544			
3310084843	LEHIGH ACRES	FL		10/31/2024	06/30/2025	58,373							58,373	58,373			
3310084861	YOAKUM	TX		12/05/2024	08/26/2025	37,413							37,413	37,413			
3310084865	FORT MYERS	FL		10/03/2024	06/25/2025	100,197							100,197	100,197			
3310084915	JACKSONVILLE	FL		10/10/2024	09/25/2025	81,023							81,023	81,023			
3310084919	CARLSBAD	CA		10/03/2024	04/25/2025	305,762							305,762	305,762			
3310084953	DECATUR	IL		10/10/2024	04/25/2025	22,274							22,274	22,274			
3310084957	PHILADELPHIA	PA		10/23/2024	08/26/2025	113,992							113,992	113,992			
3310084973	DECATUR	IL		10/10/2024	10/24/2025	21,830							21,830	21,830			
3310084993	CENTEREACH	NY		10/03/2024	03/26/2025	121,518							121,518	121,518			
3310085055	HARRISBURG	PA		10/03/2024	07/24/2025	18,377							18,377	18,377			
3310085115	ST. PETERSBURG	FL		11/14/2024	09/25/2025	147,683							147,683	147,683			
3310085163	DETROIT	MI		10/03/2024	04/25/2025	89,694							89,694	89,694			
3310085228	PHILADELPHIA	PA		12/05/2024	03/26/2025	50,695							50,695	50,695			
3310085273	SOUTH BEND	IN		10/03/2024	04/25/2025	16,008							16,008	16,008			
3310085388	WASHINGTON TOWNSHIP	NJ		11/21/2024	10/24/2025	66,231							66,231	66,231			
3310085425	DALLAS	TX		10/23/2024	03/31/2025	65,756							65,756	65,756			
3310085429	LITHONIA	GA		10/23/2024	04/25/2025	51,975							51,975	51,975			
3310085467	DELRAY BEACH	FL		12/12/2024	04/25/2025	156,627							156,627	156,627			
3310085486	SNELLVILLE	GA		10/23/2024	07/24/2025	97,648							97,648	97,648			
3310085495	GRANBURY	TX		12/19/2024	06/25/2025	51,975							51,975	51,975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310085497	MEBANE	NC		11/21/2024	04/25/2025	117,287							117,287	117,287			
3310085533	MCDONOUGH	GA		10/03/2024	03/31/2025	55,598							55,598	55,598			
3310085537	ECORSE	MI		10/10/2024	06/25/2025	12,790							12,790	12,790			
3310085546	TOLEDO	OH		10/10/2024	04/25/2025	33,427							33,427	33,427			
3310085591	FERNDALE	MI		10/23/2024	07/24/2025	33,888							33,888	33,888			
3310085626	JACKSONVILLE	FL		10/10/2024	09/25/2025	30,769							30,769	30,769			
3310085630	BROWNS MILLS	NJ		10/10/2024	05/22/2025	64,360							64,360	64,360			
3310085668	ANCHORAGE	AK		10/23/2024	08/26/2025	142,962							142,962	142,962			
3310085689	PORT JEFFERSON STATI	NY		10/10/2024	04/25/2025	81,527							81,527	81,527			
3310085714	MILWAUKEE	WI		10/10/2024	02/25/2025	28,747							28,747	28,747			
3310085716	BERTRAM	TX		10/31/2024	09/25/2025	116,008							116,008	116,008			
3310085727	AKRON	OH		11/21/2024	05/22/2025	16,484							16,484	16,484			
3310085849	ALTO	GA		10/31/2024	03/26/2025	64,148							64,148	64,148			
3310085919	HOUSTON	TX		10/31/2024	10/24/2025	64,003							64,003	64,003			
3310085946	PHILADELPHIA	PA		10/10/2024	10/24/2025	37,318							37,318	37,318			
3310085955	DETROIT	MI		10/10/2024	04/25/2025	46,154							46,154	46,154			
3310085956	BROOKLYN	NY		10/31/2024	06/25/2025	170,805							170,805	170,805			
3310085957	ADDISON	IL		10/10/2024	02/25/2025	76,775							76,775	76,775			
3310085981	FRANKLIN	NJ		10/23/2024	06/25/2025	36,042							36,042	36,042			
3310085983	CLEVELAND	OH		10/31/2024	05/22/2025	57,524							57,524	57,524			
3310085989	DIX HILLS	NY		10/23/2024	11/21/2025	200,624							200,624	200,624			
3310085996	CAPE CORAL	FL		12/19/2024	09/25/2025	81,834							81,834	81,834			
3310086000	ELMONT	NY		10/31/2024	04/25/2025	137,125							137,125	137,125			
3310086053	ENGLEWOOD	FL		10/31/2024	10/24/2025	58,806							58,806	58,806			
3310086061	PHILADELPHIA	PA		10/23/2024	08/26/2025	59,103							59,103	59,103			
3310086105	MELROSE PARK	IL		10/10/2024	03/31/2025	65,489							65,489	65,489			
3310086130	DALLAS	TX		10/23/2024	11/21/2025	148,055							148,055	148,055			
3310086134	WYANDANCH	NY		12/05/2024	06/25/2025	149,067							149,067	149,067			
3310086154	CHICAGO	IL		10/10/2024	04/25/2025	61,538							61,538	61,538			
3310086205	LEHIGH ACRES	FL		11/21/2024	06/25/2025	58,666							58,666	58,666			
3310086439	OLD FORGE	PA		10/31/2024	09/25/2025	27,184							27,184	27,184			
3310086443	NORTH BELLMORE	NY		11/21/2024	09/25/2025	131,319							131,319	131,319			
3310086450	LAKE MARY	FL		10/31/2024	06/25/2025	252,450							252,450	252,450			
3310086475	SEYMOUR	IN		10/31/2024	06/25/2025	19,725							19,725	19,725			
3310086499	CARTERSVILLE	GA		10/31/2024	07/24/2025	99,792							99,792	99,792			
3310086515	MILLVILLE	NJ		11/21/2024	05/22/2025	26,730							26,730	26,730			
3310086535	JERSEY CITY	NJ		11/21/2024	05/22/2025	231,743							231,743	231,743			
3310086574	BRONX	NY		10/31/2024	07/24/2025	228,690							228,690	228,690			
3310086596	LONGMONT	CO		10/10/2024	02/25/2025	119,543							119,543	119,543			
3310086621	WILMINGTON	DE		10/31/2024	08/26/2025	48,560							48,560	48,560			
3310086631	HOUSTON	TX		12/12/2024	03/31/2025	80,549							80,549	80,549			
3310086642	INDIANAPOLIS	IN		10/31/2024	10/24/2025	41,347							41,347	41,347			
3310086649	COTO DE CAZA	CA		11/14/2024	04/25/2025	447,617							447,617	447,617			
3310086667	HAMPTON	CT		10/31/2024	09/25/2025	76,685							76,685	76,685			
3310086692	PHILADELPHIA	PA		10/10/2024	06/25/2025	83,160							83,160	83,160			
3310086694	HAMMOND	IN		11/14/2024	08/26/2025	41,877							41,877	41,877			
3310086755	HONOLULU	HI		10/31/2024	03/31/2025	336,787							336,787	336,787			
3310086790	PHILADELPHIA	PA		11/14/2024	06/25/2025	149,064							149,064	149,064			
3310086791	KENNER	LA		10/10/2024	06/25/2025	47,630							47,630	47,630			
3310086802	NEPTUNE CITY	NJ		10/23/2024	06/25/2025	125,483							125,483	125,483			
3310086805	IRVINGTON	NJ		11/21/2024	07/24/2025	129,670							129,670	129,670			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310086825	BRICK	NJ		10/31/2024	03/31/2025	130,309							130,309	130,309			
3310086876	STATEN ISLAND	NY		10/10/2024	04/25/2025	138,836							138,836	138,836			
3310086912	ELMWOOD PARK	IL		10/10/2024	11/21/2025	89,546							89,546	89,546			
3310086914	STATEN ISLAND	NY		10/10/2024	04/25/2025	133,169							133,169	133,169			
3310086919	FRANKLIN PARK	IL		10/10/2024	06/25/2025	61,553							61,553	61,553			
3310087014	BRADENTON	FL		12/05/2024	04/25/2025	28,126							28,126	28,126			
3310087022	SKANEATELES	NY		10/31/2024	11/21/2025	823,404							823,404	823,404			
3310087042	STERLING	CO		10/31/2024	05/22/2025	43,169							43,169	43,169			
3310087064	NEW ORLEANS	LA		12/05/2024	09/25/2025	47,444							47,444	47,444			
3310087073	CHICAGO	IL		10/31/2024	03/31/2025	50,312							50,312	50,312			
3310087083	CHESTER	SC		10/31/2024	03/26/2025	41,268							41,268	41,268			
3310087170	RICHTON PARK	IL		10/31/2024	09/25/2025	41,580							41,580	41,580			
3310087251	TOLEDO	OH		12/05/2024	06/25/2025	28,928							28,928	28,928			
3310087258	LEHIGH ACRES	FL		12/12/2024	11/21/2025	57,557							57,557	57,557			
3310087292	EDGEWOOD	MD		10/31/2024	02/25/2025	48,990							48,990	48,990			
3310087368	LITHIA SPRINGS	GA		10/23/2024	05/22/2025	62,816							62,816	62,816			
3310087395	CHARLOTTE	NC		11/14/2024	09/25/2025	137,660							137,660	137,660			
3310087399	GENEVA	IL		10/31/2024	08/26/2025	106,029							106,029	106,029			
3310087413	GREAT FALLS	SC		12/05/2024	06/25/2025	19,312							19,312	19,312			
3310087454	ANGLETON	TX		12/05/2024	09/25/2025	105,613							105,613	105,613			
3310087463	SHIRLEY	NY		11/21/2024	02/25/2025	120,285							120,285	120,285			
3310087473	CHICAGO	IL		12/05/2024	09/25/2025	50,490							50,490	50,490			
3310087483	PHILADELPHIA	PA		12/05/2024	06/25/2025	58,812							58,812	58,812			
3310087521	CHICAGO	IL		11/21/2024	06/30/2025	47,704							47,704	47,704			
3310087605	DETROIT	MI		10/31/2024	09/25/2025	61,524							61,524	61,524			
3310087622	CLEVELAND	OH		10/23/2024	04/25/2025	53,751							53,751	53,751			
3310087624	CHICAGO	IL		10/31/2024	04/25/2025	50,872							50,872	50,872			
3310087718	CORAM	NY		10/31/2024	03/31/2025	95,040							95,040	95,040			
3310087745	SAN CLEMENTE	CA		10/23/2024	05/22/2025	233,264							233,264	233,264			
3310087810	EAST MCKEESPORT	PA		10/23/2024	08/26/2025	32,364							32,364	32,364			
3310087873	PHILADELPHIA	PA		10/31/2024	07/24/2025	40,266							40,266	40,266			
3310087881	CHICAGO	IL		10/31/2024	06/25/2025	43,956							43,956	43,956			
3310087914	MORRISTOWN	NJ		11/14/2024	11/21/2025	166,449							166,449	166,449			
3310087991	CENTER MORICHES	NY		12/05/2024	07/24/2025	134,862							134,862	134,862			
3310088049	JOHNSTON	RI		11/14/2024	02/25/2025	51,752							51,752	51,752			
3310088052	HUNTERSVILLE	NC		11/21/2024	10/24/2025	30,572							30,572	30,572			
3310088089	CENTER MORICHES	NY		11/21/2024	07/24/2025	133,427							133,427	133,427			
3310088121	RIO RANCHO	NM		11/14/2024	04/25/2025	59,177							59,177	59,177			
3310088150	ONALASKA	WI		12/05/2024	07/24/2025	62,682							62,682	62,682			
3310088203	TOLEDO	OH		12/05/2024	08/26/2025	13,761							13,761	13,761			
3310088204	SHREWSBURY	NJ		12/12/2024	07/24/2025	161,494							161,494	161,494			
3310088209	PHILADELPHIA	PA		11/21/2024	03/26/2025	25,936							25,936	25,936			
3310088252	TOMS RIVER	NJ		01/08/2025	09/25/2025	78,432							78,432	78,432			
3310088255	HEMPSTEAD	NY		12/05/2024	07/24/2025	129,451							129,451	129,451			
3310088327	NEW PROVIDENCE	NJ		12/05/2024	11/21/2025	160,380							160,380	160,380			
3310088328	BRISTOL	PA		12/12/2024	08/26/2025	77,220							77,220	77,220			
3310088352	OAKLAND PARK	FL		11/14/2024	06/25/2025	135,135							135,135	135,135			
3310088363	WATERBURY	CT		11/21/2024	03/31/2025	74,918							74,918	74,918			
3310088364	MOUNT HOLLY	NJ		10/31/2024	10/24/2025	54,797							54,797	54,797			
3310088376	PHILADELPHIA	PA		10/31/2024	06/30/2025	34,642							34,642	34,642			
3310088434	BEACHWOOD	NJ		01/16/2025	05/22/2025	57,098							57,098	57,098			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310088457	DETROIT	MI		11/14/2024	06/25/2025	55,309							55,309	55,309			
3310088474	ALBANY	NY		11/21/2024	07/24/2025	38,462							38,462	38,462			
3310088481	PHILADELPHIA	PA		11/21/2024	04/25/2025	58,405							58,405	58,405			
3310088607	HOUSTON	TX		11/14/2024	07/24/2025	118,058							118,058	118,058			
3310088623	BOISE	ID		11/21/2024	09/25/2025	129,492							129,492	129,492			
3310088645	ASBURY PARK	NJ		01/08/2025	07/24/2025	84,356							84,356	84,356			
3310088649	FORKED RIVER	NJ		01/08/2025	05/22/2025	67,570							67,570	67,570			
3310088652	LAWRENCEVILLE	GA		11/14/2024	02/25/2025	72,973							72,973	72,973			
3310088660	SAINT ALBANS	NY		11/21/2024	09/25/2025	144,342							144,342	144,342			
3310088788	LINDENWOLD	NJ		11/14/2024	11/21/2025	70,795							70,795	70,795			
3310088800	SEBASTIAN	FL		02/06/2025	06/25/2025	64,375							64,375	64,375			
3310088886	WEST BABYLON	NY		11/21/2024	05/22/2025	96,525							96,525	96,525			
3310088905	MANSFIELD	TX		12/19/2024	09/25/2025	82,373							82,373	82,373			
3310088913	DETROIT	MI		12/05/2024	08/26/2025	79,188							79,188	79,188			
3310088929	LEHIGH ACRES	FL		11/14/2024	09/25/2025	59,617							59,617	59,617			
3310088931	LEHIGH ACRES	FL		11/14/2024	10/24/2025	58,107							58,107	58,107			
3310088989	LODI	NJ		11/21/2024	07/24/2025	40,095							40,095	40,095			
3310088995	BUSHKILL	PA		10/31/2024	09/25/2025	63,187							63,187	63,187			
3310089010	JOHNSTOWN	PA		11/21/2024	10/24/2025	19,327							19,327	19,327			
3310089127	COUNTRYSIDE	IL		12/12/2024	07/24/2025	57,470							57,470	57,470			
3310089173	PHILADELPHIA	PA		11/14/2024	03/26/2025	41,172							41,172	41,172			
3310089180	LEHIGH ACRES	FL		12/05/2024	07/24/2025	73,258							73,258	73,258			
3310089274	VALRICO	FL		11/21/2024	03/26/2025	108,932							108,932	108,932			
3310089275	METAIRIE	LA		11/21/2024	06/25/2025	96,480							96,480	96,480			
3310089331	MASTIC	NY		11/21/2024	07/24/2025	131,720							131,720	131,720			
3310089336	CARMEL	IN		11/21/2024	08/26/2025	132,640							132,640	132,640			
3310089344	THE BRONX	NY		11/21/2024	03/31/2025	145,679							145,679	145,679			
3310089355	MUNDELEIN	IL		11/14/2024	07/24/2025	55,925							55,925	55,925			
3310089383	BRENTWOOD	NY		11/21/2024	07/24/2025	115,741							115,741	115,741			
3310089393	EASTLAND	TX		01/16/2025	11/21/2025	25,186							25,186	25,186			
3310089494	LAKE RONKONKOMA	NY		12/12/2024	04/25/2025	130,606							130,606	130,606			
3310089526	ARANSAS PASS	TX		12/05/2024	04/25/2025	23,166							23,166	23,166			
3310089557	CLEVELAND	OH		12/12/2024	07/24/2025	28,274							28,274	28,274			
3310089572	MIRAMAR	FL		12/19/2024	08/26/2025	140,333							140,333	140,333			
3310089592	BROOKLYN	NY		11/21/2024	07/24/2025	142,560							142,560	142,560			
3310089598	OTTAWA	IL		12/12/2024	04/25/2025	22,721							22,721	22,721			
3310089633	ALLENTOWN	PA		12/05/2024	04/25/2025	43,124							43,124	43,124			
3310089709	RISINGSUN	OH		12/05/2024	09/25/2025	23,983							23,983	23,983			
3310089712	DETROIT	MI		12/19/2024	10/24/2025	19,305							19,305	19,305			
3310089716	MIAMI	FL		12/30/2024	05/22/2025	62,370							62,370	62,370			
3310089738	CHICAGO	IL		11/21/2024	10/24/2025	151,440							151,440	151,440			
3310089777	RANDALLSTOWN	MD		12/19/2024	08/26/2025	67,379							67,379	67,379			
3310089797	NEW WINDSOR	NY		12/12/2024	07/24/2025	61,479							61,479	61,479			
3310089828	CHICAGO	IL		12/12/2024	04/25/2025	45,055							45,055	45,055			
3310089848	WYANDANCH	NY		01/16/2025	09/25/2025	143,879							143,879	143,879			
3310089874	TOLEDO	OH		12/12/2024	10/24/2025	57,588							57,588	57,588			
3310089927	HAMILTON	NJ		12/12/2024	11/21/2025	78,779							78,779	78,779			
3310089938	CAPE CORAL	FL		12/05/2024	10/24/2025	113,401							113,401	113,401			
3310089947	EAST BRUNSWICK	NJ		12/19/2024	06/25/2025	118,298							118,298	118,298			
3310089978	COLUMBIA	SC		12/12/2024	02/25/2025	14,850							14,850	14,850			
3310090000	WINSTON-SALEM	NC		12/19/2024	06/25/2025	49,451							49,451	49,451			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310090001	WINSTON-SALEM	NC		12/19/2024	06/25/2025	42,162							42,162	42,162			
3310090020	LOS ANGELES	CA		12/05/2024	07/24/2025	164,390							164,390	164,390			
3310090030	SPARTANBURG	SC		12/19/2024	06/25/2025	160,149							160,149	160,149			
3310090037	CLIFTON FORGE	VA		12/19/2024	07/24/2025	6,237							6,237	6,237			
3310090043	WEST BLOOMFIELD TOWN	MI		12/05/2024	11/21/2025	65,852							65,852	65,852			
3310090078	BALTIMORE	MD		12/05/2024	05/22/2025	43,303							43,303	43,303			
3310090085	CALUMET CITY	IL		12/19/2024	06/25/2025	31,244							31,244	31,244			
3310090088	PHILADELPHIA	PA		12/05/2024	07/24/2025	66,528							66,528	66,528			
3310090101	GRIFFITH	IN		12/05/2024	02/25/2025	57,915							57,915	57,915			
3310090146	BLUFFTON	SC		11/21/2024	09/25/2025	121,206							121,206	121,206			
3310090161	CAPE CORAL	FL		12/05/2024	11/21/2025	102,411							102,411	102,411			
3310090205	CHICAGO	IL		12/12/2024	06/25/2025	35,551							35,551	35,551			
3310090207	BALTIMORE	MD		12/05/2024	09/25/2025	60,291							60,291	60,291			
3310090211	FRANKLIN	WI		12/12/2024	10/24/2025	109,148							109,148	109,148			
3310090220	BALTIMORE	MD		12/19/2024	04/25/2025	39,523							39,523	39,523			
3310090224	POCONO SUMMIT	PA		02/06/2025	05/22/2025	66,840							66,840	66,840			
3310090239	BIRMINGHAM	MI		12/19/2024	06/25/2025	144,133							144,133	144,133			
3310090246	BRICK	NJ		12/05/2024	08/26/2025	84,200							84,200	84,200			
3310090256	HILLSIDE	IL		12/12/2024	07/24/2025	70,567							70,567	70,567			
3310090266	COPIAGUE	NY		02/06/2025	05/22/2025	111,434							111,434	111,434			
3310090310	ELLENWOOD	GA		12/05/2024	10/24/2025	164,408							164,408	164,408			
3310090319	BRIDGEPORT	CT		12/12/2024	09/25/2025	95,105							95,105	95,105			
3310090322	MACON	GA		12/05/2024	07/24/2025	19,370							19,370	19,370			
3310090386	PACIFIC GROVE	CA		12/19/2024	08/26/2025	434,363							434,363	434,363			
3310090402	PHILADELPHIA	PA		12/19/2024	02/25/2025	23,018							23,018	23,018			
3310090405	HOLBROOK	MA		12/12/2024	06/25/2025	124,372							124,372	124,372			
3310090414	LILBURN	GA		01/16/2025	07/24/2025	145,946							145,946	145,946			
3310090416	ZANESVILLE	OH		12/19/2024	06/25/2025	36,776							36,776	36,776			
3310090423	ROCKY POINT	NY		12/19/2024	08/26/2025	129,744							129,744	129,744			
3310090426	PARLIN	NJ		12/19/2024	05/22/2025	103,356							103,356	103,356			
3310090476	PATERSON	NJ		12/12/2024	06/25/2025	100,030							100,030	100,030			
3310090479	CHATTANOOGA	TN		12/12/2024	10/24/2025	84,423							84,423	84,423			
3310090497	FOLEY	AL		03/19/2025	11/21/2025	76,347							76,347	76,347			
3310090503	LANSING	IL		12/19/2024	05/22/2025	32,121							32,121	32,121			
3310090508	MOUNT VERNON	NY		02/06/2025	06/25/2025	147,015							147,015	147,015			
3310090525	BROOKLYN	NY		12/12/2024	08/26/2025	324,324							324,324	324,324			
3310090526	SELDEN	NY		12/12/2024	05/22/2025	112,266							112,266	112,266			
3310090529	MASSAPEQUA	NY		12/19/2024	04/25/2025	143,006							143,006	143,006			
3310090535	PLANTATION	FL		12/19/2024	11/21/2025	55,004							55,004	55,004			
3310090581	WEST MILFORD	NJ		12/05/2024	03/31/2025	97,565							97,565	97,565			
3310090602	NIAGARA FALLS	NY		03/07/2025	07/24/2025	95,337							95,337	95,337			
3310090716	PHILADELPHIA	PA		12/12/2024	06/30/2025	51,197							51,197	51,197			
3310090728	DECATUR	GA		12/05/2024	08/26/2025	28,646							28,646	28,646			
3310090754	PHILADELPHIA	PA		12/12/2024	07/24/2025	50,818							50,818	50,818			
3310090792	DALLAS	GA		12/12/2024	04/25/2025	50,119							50,119	50,119			
3310090809	COTTONWOOD SHORES	TX		12/19/2024	08/26/2025	56,727							56,727	56,727			
3310090811	COTTONWOOD SHORES	TX		12/19/2024	11/21/2025	55,242							55,242	55,242			
3310090827	HOLLAND	MI		12/19/2024	08/26/2025	53,085							53,085	53,085			
3310090834	WOODRIDGE	NY		12/12/2024	04/25/2025	34,749							34,749	34,749			
3310090836	PHILADELPHIA	PA		12/19/2024	08/26/2025	26,348							26,348	26,348			
3310090837	ZANESVILLE	OH		12/19/2024	10/24/2025	41,878							41,878	41,878			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310090855	ROMEOVILLE	IL		12/19/2024	07/24/2025	59,742							59,742	59,742			
3310090903	SAN DIEGO	CA		12/19/2024	04/25/2025	267,300							267,300	267,300			
3310090904	CHICAGO	IL		12/19/2024	06/25/2025	51,123							51,123	51,123			
3310090922	RICHTON PARK	IL		12/12/2024	03/31/2025	33,359							33,359	33,359			
3310090933	FLOWERY BRANCH	GA		12/19/2024	05/22/2025	59,252							59,252	59,252			
3310090939	CAPE CORAL	FL		12/19/2024	11/21/2025	63,791							63,791	63,791			
3310091022	SUFFOLK	VA		12/19/2024	05/22/2025	83,772							83,772	83,772			
3310091104	TEANECK	NJ		12/05/2024	11/21/2025	156,133							156,133	156,133			
3310091137	NORTH MYRTLE BEACH	SC		12/19/2024	07/24/2025	168,399							168,399	168,399			
3310091202	ALBUQUERQUE	NM		12/19/2024	11/21/2025	45,797							45,797	45,797			
3310091252	MILILANI	HI		12/19/2024	03/31/2025	149,688							149,688	149,688			
3310091283	CLEVELAND	OH		12/19/2024	07/24/2025	55,094							55,094	55,094			
3310091302	SANTA MONICA	CA		03/07/2025	08/26/2025	397,188							397,188	397,188			
3310091367	CHESTER	SC		02/13/2025	07/24/2025	44,976							44,976	44,976			
3310091396	CLARKSTON	GA		01/08/2025	06/25/2025	91,411							91,411	91,411			
3310091416	SOUND BEACH	NY		12/12/2024	05/22/2025	94,892							94,892	94,892			
3310091429	YONKERS	NY		02/06/2025	06/25/2025	68,162							68,162	68,162			
3310091431	YONKERS	NY		12/12/2024	06/25/2025	159,044							159,044	159,044			
3310091452	ORLAND PARK	IL		12/19/2024	07/24/2025	99,287							99,287	99,287			
3310091457	MARIETTA	GA		12/12/2024	03/31/2025	70,612							70,612	70,612			
3310091514	HAMILTON TOWNSHIP	NJ		12/12/2024	04/25/2025	41,877							41,877	41,877			
3310091515	CHICAGO	IL		12/19/2024	08/26/2025	54,501							54,501	54,501			
3310091523	SELDEN	NY		12/19/2024	07/24/2025	127,969							127,969	127,969			
3310091596	NEW ROCHELLE	NY		02/13/2025	09/25/2025	130,561							130,561	130,561			
3310091602	NISKAYUNA	NY		02/13/2025	11/21/2025	81,042							81,042	81,042			
3310091631	LINDEN	NJ		12/19/2024	03/31/2025	145,946							145,946	145,946			
3310091632	LAWRENCE	MA		12/12/2024	05/22/2025	133,738							133,738	133,738			
3310091646	SHREVEPORT	LA		02/06/2025	09/25/2025	38,788							38,788	38,788			
3310091658	POCONO LAKE	PA		12/12/2024	04/30/2025	42,471							42,471	42,471			
3310091677	ELLENWOOD	GA		12/19/2024	03/31/2025	30,472							30,472	30,472			
3310091693	SMITHTOWN	NY		12/12/2024	04/25/2025	155,925							155,925	155,925			
3310091704	QUEENS	NY		12/12/2024	05/22/2025	120,285							120,285	120,285			
3310091822	PATCHOGUE	NY		02/13/2025	10/24/2025	114,939							114,939	114,939			
3310091824	BALTIMORE	MD		12/19/2024	05/22/2025	23,508							23,508	23,508			
3310091865	NEWARK	NJ		12/19/2024	10/24/2025	95,151							95,151	95,151			
3310091919	PHILADELPHIA	PA		02/13/2025	07/24/2025	93,347							93,347	93,347			
3310091920	COMMACK	NY		12/19/2024	04/25/2025	125,728							125,728	125,728			
3310092003	MILLVILLE	NJ		02/06/2025	05/22/2025	33,413							33,413	33,413			
3310092039	HILLSIDE	NJ		12/19/2024	05/22/2025	149,272							149,272	149,272			
3310092050	CHICAGO	IL		01/16/2025	09/25/2025	68,369							68,369	68,369			
3310092124	COUNTRY CLUB HILLS	IL		01/16/2025	06/25/2025	16,335							16,335	16,335			
3310092125	POUGHKEEPSIE	NY		02/13/2025	08/26/2025	87,556							87,556	87,556			
3310092267	CHERRY HILL TOWNSHIP	NJ		03/07/2025	10/24/2025	128,719							128,719	128,719			
3310092321	PENSACOLA	FL		02/20/2025	10/24/2025	54,970							54,970	54,970			
3310092388	BOILING SPRINGS	SC		02/06/2025	06/25/2025	162,898							162,898	162,898			
3310092505	BROOKLYN	NY		03/19/2025	11/21/2025	260,424							260,424	260,424			
3310092552	SMITHTOWN	NY		02/20/2025	09/25/2025	153,877							153,877	153,877			
3310092640	LOUISVILLE	KY		01/16/2025	10/24/2025	17,464							17,464	17,464			
3310092794	TOLEDO	OH		01/16/2025	07/24/2025	26,413							26,413	26,413			
3310092844	MALTA	NY		02/13/2025	10/24/2025	75,141							75,141	75,141			
3310092859	PHILADELPHIA	PA		01/16/2025	06/25/2025	51,752							51,752	51,752			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310093069	NEW ROCHELLE	NY		02/13/2025	09/25/2025	278,423							278,423	278,423			
3310093098	BROCKTON	MA		01/16/2025	07/24/2025	144,639							144,639	144,639			
3310093194	HOUSTON	TX		02/06/2025	08/26/2025	33,264							33,264	33,264			
3310093235	MAPLE HEIGHTS	OH		02/06/2025	09/25/2025	25,394							25,394	25,394			
3310093245	INDIANAPOLIS	IN		02/06/2025	06/25/2025	41,729							41,729	41,729			
3310093307	RIO RANCHO	NM		02/06/2025	04/25/2025	45,931							45,931	45,931			
3310093336	HAMILTON TOWNSHIP	NJ		02/06/2025	06/25/2025	91,268							91,268	91,268			
3310093375	HARTLAND	ME		03/07/2025	10/24/2025	30,344							30,344	30,344			
3310093527	COLUMBIA	SC		02/13/2025	07/24/2025	23,463							23,463	23,463			
3310093566	SHAWNEE	OK		02/06/2025	05/22/2025	25,560							25,560	25,560			
3310093624	IRVINGTON	NJ		02/06/2025	10/24/2025	88,506							88,506	88,506			
3310093718	FRIENDSWOOD	TX		01/16/2025	10/24/2025	77,963							77,963	77,963			
3310093728	HICKSVILLE	NY		02/13/2025	09/25/2025	173,745							173,745	173,745			
3310093775	OXFORD	NC		02/06/2025	09/25/2025	40,644							40,644	40,644			
3310093806	BROOKLYN	NY		02/20/2025	10/24/2025	370,656							370,656	370,656			
3310093838	REX	GA		02/06/2025	06/25/2025	40,541							40,541	40,541			
3310093857	PHILADELPHIA	PA		02/13/2025	07/24/2025	59,252							59,252	59,252			
3310093858	PENSACOLA	FL		02/06/2025	07/24/2025	46,133							46,133	46,133			
3310093930	OCALA	FL		02/06/2025	06/25/2025	45,503							45,503	45,503			
3310094041	LEE'S SUMMIT	MO		02/20/2025	07/24/2025	49,955							49,955	49,955			
3310094066	POMPANO BEACH	FL		02/06/2025	05/22/2025	103,950							103,950	103,950			
3310094120	SAG HARBOR	NY		02/20/2025	10/24/2025	367,538							367,538	367,538			
3310094185	BERLIN	CT		02/13/2025	06/25/2025	80,190							80,190	80,190			
3310094208	HAZEL CREST	IL		02/06/2025	09/25/2025	36,412							36,412	36,412			
3310094256	GARY	IN		03/07/2025	08/26/2025	18,652							18,652	18,652			
3310094292	JERSEY CITY	NJ		02/06/2025	04/25/2025	169,439							169,439	169,439			
3310094311	FORT LAUDERDALE	FL		02/06/2025	06/25/2025	102,260							102,260	102,260			
3310094503	GAFFNEY	SC		02/13/2025	06/25/2025	15,296							15,296	15,296			
3310094577	LAREDO	TX		03/07/2025	11/21/2025	35,363							35,363	35,363			
3310094624	JAMAICA	NY		02/20/2025	09/25/2025	197,208							197,208	197,208			
3310094640	NEW ALBANY	IN		02/06/2025	05/22/2025	25,394							25,394	25,394			
3310094655	TRENTON	NJ		02/06/2025	06/25/2025	65,459							65,459	65,459			
3310094781	LOXAHATCHEE	FL		02/20/2025	09/25/2025	137,400							137,400	137,400			
3310094805	JAMAICA	NY		02/06/2025	10/24/2025	163,053							163,053	163,053			
3310094941	KINGS MOUNTAIN	NC		02/06/2025	08/26/2025	76,234							76,234	76,234			
3310094944	BRIDGEHAMPTON	NY		02/13/2025	10/24/2025	712,087							712,087	712,087			
3310094975	JERSEY CITY	NJ		03/07/2025	08/26/2025	171,636							171,636	171,636			
3310095028	COMPTON	CA		02/13/2025	08/26/2025	144,491							144,491	144,491			
3310095059	CLEVELAND	OH		03/07/2025	10/24/2025	23,478							23,478	23,478			
3310095234	REDONDO BEACH	CA		02/20/2025	10/24/2025	334,125							334,125	334,125			
3310095236	CENTRAL ISLIP	NY		02/20/2025	07/24/2025	140,333							140,333	140,333			
3310095274	CHESTER	NY		02/06/2025	11/21/2025	84,200							84,200	84,200			
3310095303	KENOSHA	WI		02/13/2025	09/25/2025	51,975							51,975	51,975			
3310095396	DENVILLE	NJ		02/13/2025	07/24/2025	161,717							161,717	161,717			
3310095426	NORTH MIAMI	FL		02/13/2025	11/21/2025	148,488							148,488	148,488			
3310095501	PERALTA	NM		02/13/2025	10/24/2025	69,626							69,626	69,626			
3310095522	SPARTANBURG	SC		03/19/2025	10/24/2025	35,140							35,140	35,140			
3310095570	LITTLE ROCK	AR		02/20/2025	06/25/2025	49,853							49,853	49,853			
3310095665	KENMORE	WA		03/19/2025	07/24/2025	1,348,224							1,348,224	1,348,224			
3310095918	VILLA RICA	GA		03/07/2025	06/25/2025	100,238							100,238	100,238			
3310096236	EAST ELMHURST	NY		02/20/2025	07/24/2025	148,500							148,500	148,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310096294	YULEE	FL		03/07/2025	09/25/2025	39,874							39,874	39,874			
3310096499	BIRMINGHAM	AL		03/07/2025	07/24/2025	20,552							20,552	20,552			
3310096655	VILLAS	NJ		03/07/2025	06/25/2025	32,076							32,076	32,076			
3310096664	BIRMINGHAM	AL		03/07/2025	07/24/2025	45,653							45,653	45,653			
3310096738	EAST WINDSOR	NJ		03/19/2025	07/24/2025	124,295							124,295	124,295			
3310097127	JERSEY CITY	NJ		03/07/2025	08/26/2025	137,066							137,066	137,066			
3310097338	BALTIMORE	MD		03/07/2025	07/24/2025	49,896							49,896	49,896			
3320038375	LEHIGH ACRES	FL		02/13/2023	01/24/2025	239,172							239,172	239,172			
3320042214	SARASOTA	FL		02/13/2023	03/26/2025	1,548,014							1,548,014	1,548,014			
3320042266	BROOKLYN	NY		02/27/2023	08/26/2025	673,200							673,200	673,200			
3320042444	WILLINGBORO	NJ		01/10/2023	02/25/2025	163,330							163,330	163,330			
3320043123	GREENWICH	NJ		01/10/2023	04/25/2025	143,785							143,785	143,785			
3320043210	HEWITT	NJ		01/10/2023	08/26/2025	2,322,809							2,322,809	2,322,809			
3320043239	BALTIMORE	MD		01/30/2023	02/25/2025	117,587							117,587	117,587			
3320043637	JOSHUA TREE	CA		01/30/2023	02/25/2025	565,196							565,196	565,196			
3320043753	SARASOTA	FL		02/27/2023	02/25/2025	3,642,513							3,642,513	3,642,513			
3320043823	TABOR CITY	NC		02/27/2023	01/24/2025	980							980	980			
3320043863	NORTHBROOK	IL		01/30/2023	04/25/2025	148,985							148,985	148,985			
3320043934	EAST PATCHOGUE	NY		01/10/2023	08/26/2025	315,563							315,563	315,563			
3320043955	NORTHBROOK	IL		01/30/2023	06/25/2025	148,985							148,985	148,985			
3320044199	NAPLES	FL		02/13/2023	02/25/2025	292,784							292,784	292,784			
3320044386	STOCKTON	CA		01/30/2023	05/22/2025	230,175							230,175	162,136		(68,039)	(68,039)
3320044572	YONKERS	NY		01/30/2023	06/25/2025	995,069							995,069	995,069			
3320044822	VERNON TOWNSHIP	NJ		02/13/2023	05/22/2025	212,850							212,850	212,850			
3320044877	DETROIT	MI		02/13/2023	08/26/2025	301,439							301,439	301,439			
3320044935	DOUGLASVILLE	GA		05/11/2023	03/26/2025	204,311							204,311	204,311			
3320044936	DOUGLASVILLE	GA		05/11/2023	03/26/2025	204,311							204,311	204,311			
3320045249	LAUREL HOLLOW	NY		01/30/2023	02/25/2025	553,534							553,534	553,534			
3320045296	LAKEWOOD	NJ		02/13/2023	02/25/2025	548,460							548,460	548,460			
3320046042	FRESH MEADOWS	NY		02/13/2023	02/25/2025	984,085							984,085	984,085			
3320046397	ALBANY	NY		02/13/2023	05/22/2025	55,686							55,686	55,686			
3320046426	TRENTON	NJ		02/13/2023	08/26/2025	202,257							202,257	202,257			
3320046479	CATSKILL	NY		02/27/2023	03/26/2025	199,505							199,505	199,505			
3320046480	CATSKILL	NY		02/27/2023	03/26/2025	203,594							203,594	203,594			
3320046568	PHILADELPHIA	PA		02/27/2023	09/25/2025	172,260							172,260	172,260			
3320046648	ORLANDO	FL		02/27/2023	04/25/2025	131,360							131,360	131,360			
3320046715	GARDEN CITY	NY		02/27/2023	01/24/2025	553,284							553,284	553,284			
3320046904	MIAMI	FL		02/13/2023	01/30/2025	1,475							1,475	1,475			
3320046963	BALTIMORE	MD		02/27/2023	01/24/2025	117,810							117,810	117,810			
3320046989	EWING	NJ		02/27/2023	04/25/2025	251,682							251,682	251,682			
3320047089	BRUNSWICK	GA		02/27/2023	02/25/2025	481,098							481,098	481,098			
3320047133	DEPTFORD	NJ		02/27/2023	07/24/2025	152,513							152,513	152,513			
3320047299	DETROIT	MI		02/27/2023	04/25/2025	434,506							434,506	434,506			
3320047362	MASPETH	NY		02/27/2023	09/25/2025	514,721							514,721	514,721			
3320047388	SHAFTER	CA		02/27/2023	01/24/2025	216,860							216,860	216,860			
3320047419	PHILADELPHIA	PA		03/15/2023	06/25/2025	348,431							348,431	348,431			
3320047506	JERSEY CITY	NJ		03/15/2023	03/26/2025	756,055							756,055	756,055			
3320047557	DETROIT	MI		02/27/2023	06/25/2025	82,368							82,368	82,368			
3320047568	EAST NORTHPORT	NY		03/15/2023	04/25/2025	438,194							438,194	438,194			
3320047601	COLUMBIA	SC		04/04/2023	02/25/2025	126,281							126,281	126,281			
3320047612	DETROIT	MI		03/15/2023	03/26/2025	104,521							104,521	104,521			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320047641	CHICAGO	IL		03/15/2023	10/27/2025	160,209							160,209	160,209			
3320047666	SEASIDE HEIGHTS	NJ		05/11/2023	04/25/2025	416,859							416,859	416,859			
3320047703	NORTH BIRMINGHAM	AL		02/27/2023	09/25/2025	71,891							71,891	34,732		(37,159)	(37,159)
3320047745	MARKHAM	IL		04/19/2023	03/26/2025	117,305							117,305	117,305			
3320047814	BOWIE	MD		02/27/2023	05/22/2025	574,789							574,789	574,789			
3320047909	DETROIT	MI		02/27/2023	07/24/2025	93,555							93,555	93,555			
3320047913	SAN JOSE	CA		04/04/2023	01/24/2025	1,067,864							1,067,864	1,067,864			
3320048244	SOUTHAMPTON	NY		06/08/2023	02/25/2025	2,515,224							2,515,224	2,515,224			
3320048335	SURFSIDE BEACH	TX		02/27/2023	05/22/2025	698,924							698,924	698,924			
3320048345	BUFFALO	NY		04/19/2023	02/25/2025	39,402							39,402	39,402			
3320048346	FORT LAUDERDALE	FL		04/04/2023	03/26/2025	373,923							373,923	373,923			
3320048678	SUFFERN	NY		05/18/2023	04/25/2025	1,058,631							1,058,631	1,058,631			
3320048755	SAN MARTIN	CA		03/15/2023	01/24/2025	814,973							814,973	814,973			
3320048804	HUMBLE	TX		04/04/2023	01/24/2025	219,448							219,448	219,448			
3320048858	MONROE	NY		03/15/2023	03/26/2025	637,560							637,560	637,560			
3320048954	SCRANTON	PA		04/19/2023	06/25/2025	120,384							120,384	120,384			
3320049057	DEER PARK	NY		04/04/2023	02/25/2025	254,821							254,821	254,821			
3320049155	HAUPPAUGE	NY		03/15/2023	08/26/2025	407,880							407,880	407,880			
3320049256	BALTIMORE	MD		05/25/2023	02/25/2025	4,710,978							4,710,978	4,710,978			
3320049359	RIVERSIDE	IL		04/04/2023	01/24/2025	318,245							318,245	318,245			
3320049423	CHICAGO	IL		03/15/2023	03/26/2025	185,579							185,579	185,579			
3320049450	TOBYHANNA	PA		04/04/2023	01/24/2025	370,755							370,755	370,755			
3320049578	PATERSON	NJ		04/19/2023	01/24/2025	332,827							332,827	332,827			
3320049579	PATERSON	NJ		04/19/2023	01/24/2025	332,827							332,827	332,827			
3320049732	HAMTRAMCK	MI		04/27/2023	01/24/2025	154,440							154,440	154,440			
3320050181	MORROW	GA		05/11/2023	02/28/2025	13,213							13,213	12,463		(749)	(749)
3320050271	PHILADELPHIA	PA		06/21/2023	06/25/2025	173,795							173,795	173,795			
3320050371	ST. LOUIS	MO		04/27/2023	10/27/2025	62,855							62,855	62,855			
3320050509	CLEVELAND HEIGHTS	OH		04/19/2023	02/25/2025	79,200							79,200	79,200			
3320051044	GONZALES	LA		04/27/2023	03/26/2025	106,034							106,034	106,034			
3320051072	HALESITE	NY		06/21/2023	08/26/2025	937,724							937,724	937,724			
3320051136	CHICAGO	IL		05/11/2023	06/25/2025	670,403							670,403	670,403			
3320051308	HACKENSACK	NJ		04/27/2023	01/24/2025	441,936							441,936	441,936			
3320051410	CLEVELAND	OH		04/27/2023	04/25/2025	131,858							131,858	131,858			
3320051586	COLUSA	CA		05/18/2023	01/24/2025	428,409							428,409	428,409			
3320051831	BROOKLYN	NY		04/27/2023	04/25/2025	808,628							808,628	808,628			
3320052008	BAY SHORE	NY		04/27/2023	03/26/2025	268,035							268,035	268,035			
3320052142	THE BRONX	NY		06/21/2023	03/26/2025	405,900							405,900	405,900			
3320052270	ELMA	NY		05/18/2023	01/24/2025	239,778							239,778	239,778			
3320052297	EAST HAVEN	CT		05/18/2023	02/25/2025	274,725							274,725	274,725			
3320052646	JAMAICA	NY		06/21/2023	05/22/2025	539,559							539,559	539,559			
3320052685	HAWORTH	NJ		06/21/2023	10/31/2025	2,439,393							2,439,393	2,439,393			
3320052805	EAST STROUDSBURG	PA		06/08/2023	03/26/2025	151,831							151,831	151,831			
3320052902	LOCKPORT	NY		06/08/2023	02/25/2025	83,160							83,160	83,160			
3320052929	CHARLOTTE	NC		05/25/2023	07/24/2025	517,869							517,869	517,869			
3320053270	TACOMA	WA		06/08/2023	04/25/2025	365,211							365,211	365,211			
3320053414	GLENVIEW	IL		06/21/2023	03/26/2025	835,463							835,463	835,463			
3320053684	PHILADELPHIA	PA		06/21/2023	11/21/2025	97,065							97,065	97,065			
3320053955	ATLANTA	GA		06/21/2023	03/26/2025	392,634							392,634	392,634			
3320054715	BLOOMINGBURG	NY		06/21/2023	04/30/2025	163,350							163,350	160,091		(3,259)	(3,259)
3340051169	MILLER PLACE	NY		03/07/2024	02/27/2025	371,725							371,725	371,725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340052863	THE BRONX	NY		03/14/2024	06/25/2025	810,955							810,955	810,955			
3340057084	RED BANK	NJ		02/26/2024	02/27/2025	237,640							237,640	237,640			
3340059399	PORT CHARLOTTE	FL		03/28/2024	09/25/2025	261,440							261,440	261,440			
3340059410	NORTH PORT	FL		03/28/2024	04/25/2025	194,040							194,040	194,040			
3340060160	CHARLOTTE	NC		03/07/2024	06/25/2025	1,051,117							1,051,117	1,051,117			
3340060698	SUMTER	SC		02/26/2024	03/26/2025	108,029							108,029	108,029			
3340060881	SUMTER	SC		02/26/2024	09/25/2025	107,839							107,839	107,839			
3340061659	CHICAGO	IL		04/05/2024	02/27/2025	168,592							168,592	168,592			
3340061816	SPRING GARDENS	NY		03/28/2024	01/24/2025	311,769							311,769	311,769			
3340061918	ORANGEBURG	SC		04/05/2024	03/26/2025	51,480							51,480	51,480			
3340062052	LONG BRANCH	NJ		03/14/2024	04/25/2025	2,978,678							2,978,678	2,978,678			
3340062138	POINCIANA	FL		02/26/2024	09/25/2025	411,505							411,505	411,505			
3340062275	MAYWOOD	IL		04/19/2024	01/24/2025	127,115							127,115	127,115			
3340062342	DOLTON	IL		02/26/2024	02/27/2025	84,423							84,423	84,423			
3340062716	LEHIGH ACRES	FL		06/14/2024	03/26/2025	149,689							149,689	149,689			
3340063039	DALLAS	TX		03/28/2024	10/24/2025	144,461							144,461	144,461			
3340063218	PARKVILLE	MD		03/21/2024	07/24/2025	173,844							173,844	173,844			
3340063481	CITRUS SPRINGS	FL		02/26/2024	08/26/2025	87,020							87,020	87,020			
3340063534	ALBUQUERQUE	NM		02/26/2024	04/25/2025	156,810							156,810	156,810			
3340063545	BAY SHORE	NY		08/19/2024	06/25/2025	278,586							278,586	278,586			
3340063571	AUGUSTA	GA		03/28/2024	04/25/2025	110,418							110,418	110,418			
3340063611	FAIRBURN	GA		02/26/2024	10/31/2025	166,928							166,928	166,928			
3340063656	MOUNT VERNON	NY		10/03/2024	02/27/2025	287,793							287,793	287,793			
3340063821	PECOS	TX		02/26/2024	04/25/2025	126,872							126,872	126,872			
3340063870	CHICAGO	IL		04/12/2024	01/28/2025	63,732							63,732	63,732			
3340063938	HOT SPRINGS VILLAGE	AR		03/14/2024	09/25/2025	158,400							158,400	158,400			
3340064016	MARKHAM	IL		04/19/2024	03/26/2025	101,986							101,986	101,986			
3340064102	BURLINGTON	NJ		02/26/2024	05/22/2025	213,189							213,189	213,189			
3340064103	EAST WINDSOR	CT		02/29/2024	11/21/2025	99,824							99,824	99,824			
3340064303	JACKSONVILLE	FL		02/26/2024	01/24/2025	82,107							82,107	82,107			
3340064306	HOMEWOOD	IL		04/30/2024	11/21/2025	277,200							277,200	277,200			
3340064327	RICHMOND	VA		03/14/2024	06/25/2025	2,531,023							2,531,023	2,531,023			
3340064475	WILLIS	TX		03/21/2024	06/25/2025	176,667							176,667	176,667			
3340064477	WILLIS	TX		03/21/2024	06/25/2025	176,667							176,667	176,667			
3340064522	LUFKIN	TX		02/26/2024	01/24/2025	120,343							120,343	120,343			
3340064524	LUFKIN	TX		02/26/2024	01/24/2025	119,390							119,390	119,390			
3340064525	LUFKIN	TX		02/26/2024	05/31/2025	111,892							111,892	111,892			
3340064591	JOSHUA TREE	CA		03/07/2024	03/26/2025	482,970							482,970	482,970			
3340064802	PAHOA	HI		02/26/2024	02/27/2025	211,574							211,574	211,574			
3340064803	PAHOA	HI		02/26/2024	01/24/2025	217,404							217,404	217,404			
3340064834	WASHINGTON	DC		03/14/2024	09/25/2025	435,600							435,600	435,600			
3340064958	OCALA	FL		02/26/2024	04/25/2025	147,880							147,880	147,880			
3340065090	WILLIS	TX		03/21/2024	09/25/2025	176,667							176,667	176,667			
3340065091	WILLIS	TX		03/21/2024	09/25/2025	176,667							176,667	176,667			
3340065109	SAVANNAH	GA		05/10/2024	05/31/2025	145,117							145,117	145,117			
3340065122	ROBBINS	IL		02/26/2024	02/27/2025	115,790							115,790	115,790			
3340065215	MABANK	TX		02/26/2024	04/25/2025	299,043							299,043	299,043			
3340065382	LEHIGH ACRES	FL		02/26/2024	07/24/2025	177,329							177,329	177,329			
3340065479	LEHIGH ACRES	FL		06/14/2024	06/25/2025	214,980							214,980	214,980			
3340065666	THE BRONX	NY		02/26/2024	03/26/2025	203,544							203,544	203,544			
3340065851	HAMPTON BAYS	NY		04/05/2024	10/24/2025	673,912							673,912	673,912			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340066137	WEST NEW YORK	NJ		02/26/2024	05/22/2025	506,801							506,801	506,801			
3340066188	ELWOOD	IN		03/28/2024	01/24/2025	72,032							72,032	72,032			
3340066363	CHICAGO	IL		02/26/2024	06/25/2025	281,421							281,421	281,421			
3340066422	DAYTONA BEACH	FL		02/26/2024	07/24/2025	166,320							166,320	166,320			
3340066509	COLUMBUS	OH		02/26/2024	05/22/2025	53,146							53,146	53,146			
3340066577	DANVILLE	VA		02/26/2024	09/25/2025	82,804							82,804	82,804			
3340066629	NEW ORLEANS	LA		02/26/2024	09/25/2025	114,309							114,309	114,309			
3340066720	BALTIMORE	MD		04/12/2024	01/24/2025	64,650							64,650	64,650			
3340066758	MONTICELLO	NY		03/07/2024	02/25/2025	352,750							352,750	352,750			
3340066792	SNELLVILLE	GA		03/21/2024	01/28/2025	294,042							294,042	294,042			
3340066811	HOUSTON	TX		02/26/2024	08/26/2025	140,049							140,049	140,049			
3340066825	CRYSTAL LAKE	IL		02/29/2024	10/31/2025	76,468							76,468	76,468			
3340066837	WESTBURY	NY		02/26/2024	02/27/2025	649,638							649,638	649,638			
3340066851	OCALA	FL		02/26/2024	03/26/2025	249,480							249,480	249,480			
3340067000	PHILADELPHIA	PA		03/21/2024	02/27/2025	92,444							92,444	92,444			
3340067065	ALPHARETTA	GA		03/21/2024	01/24/2025	681,318							681,318	681,318			
3340067069	MONROE	NY		03/14/2024	03/26/2025	1,775,912							1,775,912	1,775,912			
3340067082	BIRMINGHAM	AL		03/14/2024	03/26/2025	105,341							105,341	105,341			
3340067097	BROOKLYN	NY		03/07/2024	03/26/2025	285,120							285,120	285,120			
3340067121	SAG HARBOR	NY		02/29/2024	11/21/2025	1,685,059							1,685,059	1,685,059			
3340067203	HONOLULU	HI		05/10/2024	11/21/2025	166,320							166,320	166,320			
3340067214	FITCHBURG	MA		02/26/2024	02/27/2025	210,276							210,276	210,276			
3340067228	BROOKLYN	NY		03/14/2024	02/27/2025	602,851							602,851	602,851			
3340067240	LOUISVILLE	KY		02/26/2024	10/24/2025	445,439							445,439	445,439			
3340067286	NORWALK	CT		03/07/2024	01/28/2025	837,936							837,936	837,936			
3340067343	CANTON	OH		04/30/2024	03/26/2025	49,524							49,524	49,524			
3340067490	SEBRING	OH		02/26/2024	09/25/2025	39,600							39,600	39,600			
3340067497	CALABASH	NC		03/14/2024	01/24/2025	221,098							221,098	221,098			
3340067506	BILOXI	MS		02/26/2024	06/25/2025	161,568							161,568	161,568			
3340067535	CHICAGO	IL		02/29/2024	08/26/2025	77,774							77,774	77,774			
3340067552	CHARLOTTE	NC		02/29/2024	08/26/2025	2,416,392							2,416,392	2,416,392			
3340067646	BOSTON	MA		03/07/2024	01/24/2025	491,043							491,043	491,043			
3340067677	KALAHEO	HI		02/26/2024	05/22/2025	662,374							662,374	662,374			
3340067713	MACON	GA		03/07/2024	05/22/2025	91,243							91,243	91,243			
3340067738	PETERSBURG	VA		05/10/2024	07/24/2025	71,280							71,280	71,280			
3340067788	BAYONNE	NJ		03/14/2024	06/25/2025	334,224							334,224	334,224			
3340067803	HUNTINGTON STATION	NY		02/26/2024	05/22/2025	347,945							347,945	347,945			
3340067815	LAKE PROVIDENCE	LA		03/28/2024	07/24/2025	93,210							93,210	93,210			
3340067829	ENFIELD	CT		03/07/2024	01/28/2025	123,156							123,156	123,156			
3340067833	CHICAGO	IL		02/29/2024	04/25/2025	167,025							167,025	167,025			
3340067835	CALABASH	NC		03/14/2024	06/25/2025	220,311							220,311	220,311			
3340067851	NEWARK	NJ		04/30/2024	04/25/2025	348,073							348,073	348,073			
3340067871	SYRACUSE	NY		03/28/2024	10/31/2025	96,386							96,386	96,386			
3340067955	PARSIPPANY-TROY HILL	NJ		03/14/2024	09/25/2025	137,412							137,412	137,412			
3340068018	BERKELEY HEIGHTS	NJ		04/05/2024	04/25/2025	233,729							233,729	233,729			
3340068051	HILO	HI		03/21/2024	07/24/2025	150,013							150,013	150,013			
3340068052	HILO	HI		03/21/2024	10/24/2025	148,410							148,410	148,410			
3340068057	BUFFALO	NY		03/07/2024	10/24/2025	164,340							164,340	164,340			
3340068139	HUNTINGTON STATION	NY		02/29/2024	03/26/2025	362,263							362,263	362,263			
3340068155	DES PLAINES	IL		02/26/2024	01/24/2025	197,802							197,802	197,802			
3340068159	MISHAWAKA	IN		05/23/2024	06/25/2025	57,103							57,103	57,103			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340068237	FLORENCE	SC		03/07/2024	05/22/2025	89,694							89,694	89,694			
3340068247	THE BRONX	NY		02/26/2024	03/26/2025	665,280							665,280	665,280			
3340068316	MATTESON	IL		02/26/2024	09/25/2025	123,710							123,710	123,710			
3340068323	OLD TAPPAN	NJ		03/14/2024	07/24/2025	415,800							415,800	415,800			
3340068329	BALTIMORE	MD		03/07/2024	06/25/2025	142,045							142,045	142,045			
3340068365	BERWYN	IL		02/26/2024	02/27/2025	132,165							132,165	132,165			
3340068395	TAYLOR	TX		03/21/2024	02/27/2025	2,419,478							2,419,478	2,419,478			
3340068446	WELLINGTON	KS		03/07/2024	01/28/2025	58,905							58,905	58,905			
3340068546	MILFORD	DE		03/28/2024	01/24/2025	464,518							464,518	464,518			
3340068567	ROSCOE	NY		02/26/2024	04/25/2025	111,585							111,585	111,585			
3340068626	LYNCHBURG	VA		04/12/2024	02/27/2025	133,365							133,365	133,365			
3340068632	WALLINGFORD	CT		05/10/2024	04/25/2025	164,934							164,934	164,934			
3340068654	KINGSTON	NY		03/07/2024	06/25/2025	346,104							346,104	346,104			
3340068670	PHILLIPSBURG	NJ		03/14/2024	03/26/2025	173,567							173,567	173,567			
3340068677	MILWAUKEE	WI		04/12/2024	08/26/2025	24,552							24,552	24,552			
3340068705	PALM BAY	FL		03/21/2024	09/25/2025	204,296							204,296	204,296			
3340068708	OCALA	FL		03/21/2024	06/25/2025	143,480							143,480	143,480			
3340068711	NORTH PORT	FL		03/21/2024	03/26/2025	220,118							220,118	220,118			
3340068723	KENNEBUNKPORT	ME		03/14/2024	03/26/2025	224,532							224,532	224,532			
3340068739	NEW LONDON	CT		02/29/2024	02/27/2025	178,992							178,992	178,992			
3340068764	WEST ORANGE	NJ		02/26/2024	09/25/2025	250,193							250,193	250,193			
3340068775	KENMORE	WA		03/14/2024	04/25/2025	3,251,698							3,251,698	3,251,698			
3340068797	LA PUENTE	CA		04/30/2024	04/25/2025	598,016							598,016	598,016			
3340068823	CHICAGO	IL		03/07/2024	09/25/2025	154,753							154,753	154,753			
3340068844	EAST STROUDSBURG	PA		03/21/2024	04/25/2025	180,180							180,180	180,180			
3340068852	ROME	GA		03/21/2024	09/25/2025	146,080							146,080	146,080			
3340068868	ROCK HILL	SC		03/28/2024	07/24/2025	143,007							143,007	143,007			
3340068878	CHICAGO	IL		03/07/2024	05/22/2025	144,382							144,382	144,382			
3340068879	DARIEN	CT		03/14/2024	01/24/2025	1,912,984							1,912,984	1,912,984			
3340068948	AMSTERDAM	NY		02/29/2024	03/26/2025	64,865							64,865	64,865			
3340068957	VALLEY STREAM	NY		02/26/2024	06/25/2025	360,150							360,150	360,150			
3340068958	CLEVELAND	OH		02/26/2024	05/22/2025	70,227							70,227	70,227			
3340068959	CHARLOTTE	NC		05/17/2024	05/22/2025	883,454							883,454	883,454			
3340068984	WARWICK	NY		02/26/2024	03/26/2025	147,352							147,352	147,352			
3340068996	SAN ANTONIO	TX		03/21/2024	11/21/2025	379,967							379,967	379,967			
3340069001	PALM BAY	FL		04/19/2024	07/24/2025	192,387							192,387	192,387			
3340069052	COSTA MESA	CA		02/26/2024	08/26/2025	1,498,681							1,498,681	1,498,681			
3340069066	TOMS RIVER	NJ		03/21/2024	04/25/2025	391,248							391,248	391,248			
3340069067	IRVINGTON	NJ		04/19/2024	08/26/2025	209,682							209,682	209,682			
3340069078	NEWARK	NJ		02/29/2024	03/26/2025	276,471							276,471	276,471			
3340069083	SOUTHBURY	CT		02/26/2024	01/28/2025	206,641							206,641	206,641			
3340069103	HENDERSON	NV		03/07/2024	09/25/2025	504,506							504,506	504,506			
3340069114	HIGHLAND	NY		02/26/2024	03/26/2025	134,244							134,244	134,244			
3340069206	THE BRONX	NY		05/23/2024	10/31/2025	340,184							340,184	340,184			
3340069224	FREEPORT	NY		02/26/2024	01/24/2025	358,697							358,697	358,697			
3340069267	PHILLIPSBURG	NJ		02/26/2024	06/25/2025	191,735							191,735	191,735			
3340069268	WESTTOWN	NY		03/28/2024	04/25/2025	94,723							94,723	94,723			
3340069273	PHILLIPSBURG	NJ		02/26/2024	10/24/2025	58,592							58,592	58,592			
3340069312	MACON	GA		03/07/2024	09/25/2025	23,958							23,958	23,958			
3340069330	MIAMI	FL		08/26/2024	11/21/2025	198,278							198,278	198,278			
3340069395	OCALA	FL		02/26/2024	07/24/2025	135,828							135,828	135,828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340069397	DETROIT	MI		02/26/2024	02/27/2025	63,819							63,819	63,819			
3340069399	CHICAGO	IL		02/29/2024	05/22/2025	965,844							965,844	965,844			
3340069436	ROCKVILLE CENTRE	NY		03/21/2024	02/27/2025	360,360							360,360	360,360			
3340069450	BRIDGEPORT	CT		02/29/2024	09/25/2025	1,397,167							1,397,167	1,397,167			
3340069451	BRIDGEPORT	CT		02/29/2024	09/25/2025	1,407,938							1,407,938	1,407,938			
3340069461	CLIFTON	NJ		02/29/2024	01/24/2025	369,112							369,112	369,112			
3340069467	WACO	TX		02/29/2024	04/04/2025	82,355							82,355	82,355			
3340069514	PORT WASHINGTON	NY		03/21/2024	03/26/2025	464,508							464,508	464,508			
3340069522	AKRON	OH		03/14/2024	08/26/2025	80,784							80,784	80,784			
3340069529	MONROE	NY		06/04/2024	07/24/2025	1,463,343							1,463,343	1,463,343			
3340069539	HUBERT	NC		03/07/2024	01/24/2025	119,196							119,196	119,196			
3340069549	HAGERSTOWN	MD		02/26/2024	02/27/2025	181,289							181,289	181,289			
3340069564	STRUTHERS	OH		02/29/2024	10/24/2025	60,588							60,588	60,588			
3340069565	YOUNGSTOWN	OH		03/07/2024	10/24/2025	43,560							43,560	43,560			
3340069575	BREWTON	AL		02/26/2024	09/25/2025	191,387							191,387	191,387			
3340069576	WYCKOFF	NJ		03/28/2024	08/26/2025	923,076							923,076	923,076			
3340069583	NEW YORK	NY		03/28/2024	08/26/2025	341,552							341,552	341,552			
3340069590	AUGUSTA	ME		02/26/2024	08/26/2025	126,027							126,027	107,065		(18,962)	(18,962)
3340069593	LAS VEGAS	NV		03/07/2024	03/26/2025	106,920							106,920	106,920			
3340069610	DOLTON	IL		02/29/2024	08/26/2025	77,014							77,014	77,014			
3340069620	DIBOLL	TX		04/12/2024	01/24/2025	247,579							247,579	247,579			
3340069663	CAPE CORAL	FL		03/14/2024	01/28/2025	222,151							222,151	222,151			
3340069681	CAPE CORAL	FL		03/14/2024	09/25/2025	294,686							294,686	294,686			
3340069684	OZONE PARK	NY		02/29/2024	01/24/2025	297,161							297,161	297,161			
3340069703	AUGUSTA	GA		02/26/2024	11/21/2025	123,275							123,275	123,275			
3340069710	TRENTON	NJ		03/21/2024	10/31/2025	134,798							134,798	134,798			
3340069711	WOODSIDE	NY		04/12/2024	02/27/2025	561,924							561,924	561,924			
3340069753	PHILADELPHIA	PA		06/04/2024	04/25/2025	194,040							194,040	194,040			
3340069755	SCHENECTADY	NY		03/07/2024	03/26/2025	127,584							127,584	127,584			
3340069761	LITTLE RIVER	SC		04/19/2024	03/26/2025	331,879							331,879	331,879			
3340069792	WAIANAE	HI		03/07/2024	05/22/2025	355,054							355,054	355,054			
3340069802	GONZALES	LA		03/14/2024	06/25/2025	106,968							106,968	106,968			
3340069804	EAST QUOGUE	NY		03/14/2024	06/25/2025	719,382							719,382	719,382			
3340069816	MONROE	NY		03/07/2024	05/22/2025	1,825,255							1,825,255	1,825,255			
3340069822	PARK FOREST	IL		03/14/2024	11/21/2025	97,277							97,277	97,277			
3340069831	BALTIMORE	MD		03/21/2024	10/31/2025	97,416							97,416	97,416			
3340069873	BOZEMAN	MT		03/07/2024	02/27/2025	246,550							246,550	246,550			
3340069894	CHICAGO	IL		03/07/2024	11/21/2025	89,112							89,112	89,112			
3340069920	NEWTON	MA		04/12/2024	03/26/2025	1,389,960							1,389,960	1,389,960			
3340069966	FRANKLIN PARK	IL		02/29/2024	05/22/2025	454,553							454,553	454,553			
3340069985	PHILADELPHIA	PA		02/26/2024	11/21/2025	314,503							314,503	314,503			
3340070028	SW CALABASH	NC		03/21/2024	02/27/2025	161,445							161,445	161,445			
3340070046	COLUMBIA	SC		03/21/2024	03/26/2025	101,281							101,281	101,281			
3340070055	HICKSVILLE	NY		02/26/2024	10/31/2025	318,194							318,194	318,194			
3340070078	JACKSONVILLE	FL		03/14/2024	01/28/2025	122,088							122,088	122,088			
3340070090	BROOKLYN	NY		04/05/2024	06/25/2025	1,317,809							1,317,809	1,317,809			
3340070098	WEST LAFAYETTE	IN		03/07/2024	11/21/2025	294,188							294,188	294,188			
3340070116	QUEENS	NY		02/26/2024	06/25/2025	437,580							437,580	437,580			
3340070129	FORT PIERCE	FL		03/07/2024	10/31/2025	133,757							133,757	133,757			
3340070155	SPRINGFIELD	MA		03/14/2024	05/22/2025	150,480							150,480	150,480			
3340070179	NEW PORT RICHEY	FL		02/29/2024	11/21/2025	193,050							193,050	193,050			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340070185	HAWTHORNE	CA		04/05/2024	01/28/2025	478,606							478,606	478,606			
3340070208	JERSEY CITY	NJ		02/26/2024	04/25/2025	290,506							290,506	290,506			
3340070237	BUCKEYE	AZ		06/04/2024	09/25/2025	359,935							359,935	359,935			
3340070284	PECOS	TX		04/30/2024	03/26/2025	337,797							337,797	337,797			
3340070294	JACKSON	MS		03/14/2024	01/28/2025	49,841							49,841	49,841			
3340070296	GRIFFIN	GA		03/14/2024	01/24/2025	41,580							41,580	41,580			
3340070308	DETROIT	MI		03/28/2024	10/31/2025	92,664							92,664	92,664			
3340070309	DELRAY BEACH	FL		04/05/2024	03/26/2025	865,062							865,062	865,062			
3340070311	ORANGE	NJ		03/07/2024	03/26/2025	328,164							328,164	328,164			
3340070313	WASHINGTONVILLE	NY		03/07/2024	08/26/2025	223,819							223,819	223,819			
3340070320	EAST ORANGE	NJ		03/28/2024	04/25/2025	368,379							368,379	368,379			
3340070347	INDEPENDENCE	MO		02/29/2024	03/26/2025	75,676							75,676	75,676			
3340070411	OAKLAND	CA		04/05/2024	02/27/2025	493,630							493,630	493,630			
3340070424	GLOVERSVILLE	NY		02/29/2024	05/22/2025	59,372							59,372	59,372			
3340070429	CALABASH	NC		04/05/2024	07/24/2025	213,048							213,048	213,048			
3340070445	SMITHVILLE	TX		06/14/2024	01/24/2025	164,144							164,144	164,144			
3340070482	LANSING	IL		03/14/2024	07/24/2025	144,144							144,144	144,144			
3340070552	SCRANTON	PA		02/26/2024	01/28/2025	208,451							208,451	208,451			
3340070559	LIBERTY	NC		03/07/2024	06/25/2025	90,605							90,605	90,605			
3340070575	CORAL GABLES	FL		03/07/2024	05/22/2025	658,152							658,152	658,152			
3340070600	HORSEHEADS	NY		06/14/2024	05/31/2025	221,760							221,760	221,760			
3340070628	CHICAGO	IL		03/14/2024	10/31/2025	71,280							71,280	71,280			
3340070633	SARASOTA	FL		03/14/2024	01/24/2025	295,931							295,931	295,931			
3340070680	THE BRONX	NY		03/21/2024	04/25/2025	482,328							482,328	482,328			
3340070689	WESTFIELD	MA		03/21/2024	06/25/2025	239,580							239,580	239,580			
3340070704	SARASOTA	FL		04/30/2024	10/24/2025	869,814							869,814	869,814			
3340070752	THE BRONX	NY		03/07/2024	02/27/2025	482,011							482,011	482,011			
3340070757	CATSKILL	NY		04/05/2024	11/21/2025	138,976							138,976	138,976			
3340070758	PHILADELPHIA	PA		04/19/2024	04/25/2025	155,232							155,232	155,232			
3340070761	WESTBURY	NY		03/14/2024	02/27/2025	669,497							669,497	669,497			
3340070764	FLORHAM PARK	NJ		02/29/2024	05/22/2025	703,197							703,197	703,197			
3340070803	WESTBURY	NY		05/23/2024	07/24/2025	638,598							638,598	638,598			
3340070860	BROOKLYN	NY		04/12/2024	07/24/2025	518,760							518,760	518,760			
3340070865	ATLANTIC CITY	NJ		03/07/2024	03/26/2025	137,891							137,891	137,891			
3340070876	TRENTON	NJ		03/21/2024	02/27/2025	137,808							137,808	137,808			
3340070886	CLEVELAND	OH		03/14/2024	06/25/2025	73,913							73,913	73,913			
3340070893	WEST ISLIP	NY		04/19/2024	05/22/2025	449,812							449,812	449,812			
3340070925	UNIONDALE	NY		03/28/2024	08/26/2025	274,428							274,428	274,428			
3340070927	INDIANAPOLIS	IN		03/14/2024	06/25/2025	232,610							232,610	232,610			
3340070948	AUSTIN	TX		02/29/2024	10/31/2025	432,353							432,353	432,353			
3340070952	GAINESVILLE	GA		05/10/2024	04/25/2025	367,171							367,171	367,171			
3340070954	LAURELTON	NY		04/12/2024	03/26/2025	329,472							329,472	329,472			
3340070959	MASTIC	NY		04/05/2024	01/24/2025	238,788							238,788	238,788			
3340070970	SMYRNA	GA		03/07/2024	07/24/2025	194,594							194,594	194,594			
3340071002	FAIR LAWN	NJ		04/12/2024	04/25/2025	506,880							506,880	506,880			
3340071007	CLEVELAND	OH		03/14/2024	04/25/2025	102,564							102,564	102,564			
3340071019	PLANT CITY	FL		03/14/2024	10/24/2025	225,059							225,059	225,059			
3340071036	GREENVILLE	NC		06/14/2024	10/24/2025	291,886							291,886	291,886			
3340071043	GREENWICH	CT		04/12/2024	04/25/2025	3,123,343							3,123,343	3,123,343			
3340071054	ASBURY PARK	NJ		03/07/2024	03/26/2025	348,025							348,025	348,025			
3340071063	DETROIT	MI		05/23/2024	08/26/2025	76,685							76,685	76,685			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340071068	WINDHAM	CT		03/14/2024	02/27/2025	120,562							120,562	120,562			
3340071078	NORTH PORT	FL		03/21/2024	03/26/2025	207,900							207,900	207,900			
3340071092	MORRIS PLAINS	NJ		03/21/2024	03/26/2025	241,679							241,679	241,679			
3340071096	DALLAS	TX		04/19/2024	10/24/2025	1,116,286							1,116,286	1,116,286			
3340071127	ATLANTA	GA		04/19/2024	10/31/2025	293,476							293,476	293,476			
3340071137	WATERBURY	CT		04/05/2024	07/24/2025	218,830							218,830	218,830			
3340071140	PHILADELPHIA	PA		04/05/2024	02/27/2025	64,706							64,706	64,706			
3340071176	NEWARK	NJ		04/05/2024	04/25/2025	323,778							323,778	323,778			
3340071185	BURLINGTON	NJ		03/14/2024	01/28/2025	89,100							89,100	89,100			
3340071197	CALUMET CITY	IL		05/17/2024	02/27/2025	92,872							92,872	92,872			
3340071208	ALBANY	NY		05/17/2024	09/25/2025	106,207							106,207	106,207			
3340071213	WATERBURY	CT		04/30/2024	04/25/2025	202,356							202,356	202,356			
3340071224	LAGUNA BEACH	CA		03/21/2024	04/25/2025	2,923,767							2,923,767	2,923,767			
3340071226	ORANGE CITY	FL		04/19/2024	06/25/2025	187,150							187,150	187,150			
3340071233	LAWTON	OK		04/30/2024	05/22/2025	66,330							66,330	66,330			
3340071241	WOODMERE	NY		03/07/2024	10/24/2025	586,080							586,080	586,080			
3340071244	AVENTURA	FL		03/14/2024	11/21/2025	885,852							885,852	885,852			
3340071253	OZONE PARK	NY		03/14/2024	02/27/2025	365,904							365,904	365,904			
3340071290	JERSEY CITY	NJ		03/14/2024	04/25/2025	472,886							472,886	472,886			
3340071298	CHATTANOOGA	TN		03/14/2024	01/28/2025	122,736							122,736	122,736			
3340071318	MANORVILLE	NY		04/05/2024	10/31/2025	325,750							325,750	325,750			
3340071330	EVERGREEN	CO		04/19/2024	08/26/2025	223,022							223,022	223,022			
3340071355	NASHVILLE	TN		03/14/2024	10/31/2025	283,140							283,140	283,140			
3340071364	EUCLID	OH		04/05/2024	03/26/2025	86,141							86,141	86,141			
3340071368	ANCHORAGE	AK		06/14/2024	03/26/2025	187,546							187,546	187,546			
3340071369	GREENVILLE	SC		04/12/2024	04/25/2025	90,882							90,882	90,882			
3340071381	ROCHESTER	NY		04/19/2024	01/28/2025	44,352							44,352	44,352			
3340071382	AMHERST	NY		04/19/2024	10/31/2025	192,741							192,741	192,741			
3340071406	ST. PETERSBURG	FL		03/14/2024	05/22/2025	205,603							205,603	205,603			
3340071437	BUFFALO	NY		05/23/2024	05/22/2025	80,329							80,329	80,329			
3340071464	GREENVILLE	NC		06/14/2024	01/24/2025	236,604							236,604	236,604			
3340071466	GREENVILLE	NC		06/14/2024	08/26/2025	285,516							285,516	285,516			
3340071475	NEWARK	NJ		03/21/2024	05/22/2025	240,610							240,610	240,610			
3340071509	MAYWOOD	IL		04/19/2024	03/26/2025	131,076							131,076	131,076			
3340071510	CALUMET CITY	IL		04/12/2024	05/22/2025	93,456							93,456	93,456			
3340071530	BALTIMORE	MD		04/12/2024	10/24/2025	46,332							46,332	46,332			
3340071531	BALTIMORE	MD		04/12/2024	10/24/2025	24,116							24,116	24,116			
3340071539	VICKSBURG	MS		04/12/2024	02/27/2025	75,735							75,735	75,735			
3340071540	BILOXI	MS		03/14/2024	06/25/2025	115,632							115,632	115,632			
3340071559	SANTA ROSA BEACH	FL		03/28/2024	09/25/2025	249,480							249,480	249,480			
3340071568	WARWICK	NY		03/14/2024	02/27/2025	277,200							277,200	277,200			
3340071569	LEICESTER	MA		04/19/2024	11/21/2025	337,392							337,392	337,392			
3340071586	SOUTH BOUND BROOK	NJ		04/19/2024	01/24/2025	248,490							248,490	248,490			
3340071605	RINGWOOD	NJ		04/19/2024	02/27/2025	241,520							241,520	241,520			
3340071655	LINCOLN PARK	MI		03/21/2024	06/25/2025	95,713							95,713	95,713			
3340071664	HOUSTON	TX		04/05/2024	10/24/2025	571,527							571,527	571,527			
3340071682	MONROE	NY		03/28/2024	10/24/2025	1,681,651							1,681,651	1,681,651			
3340071683	MONROE	NY		03/28/2024	11/21/2025	1,768,207							1,768,207	1,768,207			
3340071701	FREEPORT	NY		03/07/2024	10/31/2025	285,120							285,120	285,120			
3340071715	ATLANTA	GA		04/12/2024	02/27/2025	136,895							136,895	136,895			
3340071722	CAPE CORAL	FL		03/21/2024	03/26/2025	175,891							175,891	175,891			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340071733	WEST ORANGE	NJ		05/17/2024	07/24/2025	271,260							271,260	271,260			
3340071746	RESACA	GA		04/05/2024	09/25/2025	86,922							86,922	86,922			
3340071775	SAN FRANCISCO	CA		04/05/2024	01/24/2025	498,960							498,960	498,960			
3340071779	MONROE	NY		04/05/2024	10/24/2025	1,764,322							1,764,322	1,764,322			
3340071783	MARLBORO	NY		04/05/2024	04/25/2025	113,098							113,098	113,098			
3340071873	FLORESVILLE	TX		05/17/2024	11/21/2025	244,490							244,490	244,490			
3340071901	CHARLOTTE	NC		04/19/2024	11/21/2025	1,320,086							1,320,086	1,320,086			
3340071914	BERGENFIELD	NJ		04/12/2024	08/26/2025	1,345,174							1,345,174	1,345,174			
3340071919	JERSEY CITY	NJ		03/21/2024	10/24/2025	1,267,840							1,267,840	1,267,840			
3340071924	ST. PETERSBURG	FL		04/30/2024	08/26/2025	871,166							871,166	871,166			
3340071933	ST. PETERSBURG	FL		04/30/2024	08/26/2025	898,597							898,597	898,597			
3340071935	VALLEJO	CA		04/05/2024	05/22/2025	289,872							289,872	289,872			
3340071951	LOUISVILLE	KY		03/28/2024	06/25/2025	116,305							116,305	116,305			
3340071957	NEW ORLEANS	LA		04/05/2024	02/27/2025	356,796							356,796	356,796			
3340071961	TAMPA	FL		03/21/2024	03/26/2025	167,070							167,070	167,070			
3340071978	MALVERN	PA		03/21/2024	05/31/2025	286,466							286,466	286,466			
3340071979	PORT CHARLOTTE	FL		04/05/2024	10/31/2025	148,104							148,104	148,104			
3340071989	ATLANTA	GA		06/04/2024	11/21/2025	226,406							226,406	226,406			
3340071992	HAMPTON BAYS	NY		04/30/2024	02/27/2025	546,084							546,084	546,084			
3340071993	PORT CHESTER	NY		04/30/2024	04/25/2025	583,502							583,502	583,502			
3340072008	PLAINVIEW	TX		04/19/2024	04/25/2025	101,376							101,376	101,376			
3340072018	MOUNT SINAI	NY		04/19/2024	06/25/2025	268,528							268,528	268,528			
3340072020	NEWARK	NJ		04/19/2024	04/25/2025	357,114							357,114	357,114			
3340072026	NASHVILLE	TN		08/19/2024	07/24/2025	535,961							535,961	535,961			
3340072052	SOUTH BEND	IN		04/05/2024	06/25/2025	81,056							81,056	81,056			
3340072059	SAN FRANCISCO	CA		03/28/2024	10/24/2025	1,077,120							1,077,120	1,077,120			
3340072127	ALBANY	NY		03/28/2024	07/24/2025	44,352							44,352	44,352			
3340072134	PHILADELPHIA	PA		03/21/2024	01/29/2025	132,957							132,957	132,957			
3340072152	MONROE	NJ		03/28/2024	03/26/2025	267,379							267,379	267,379			
3340072204	BROOKLYN	NY		04/05/2024	06/25/2025	590,436							590,436	590,436			
3340072206	STOCKBRIDGE	GA		03/21/2024	06/25/2025	192,052							192,052	192,052			
3340072213	FARMINGVILLE	NY		10/03/2024	02/27/2025	320,760							320,760	320,760			
3340072215	PATERSON	NJ		04/30/2024	03/26/2025	196,020							196,020	196,020			
3340072226	SICKLERVILLE	NJ		03/28/2024	05/22/2025	165,700							165,700	165,700			
3340072227	CAPE CORAL	FL		04/19/2024	07/24/2025	210,672							210,672	210,672			
3340072228	CAPE CORAL	FL		04/12/2024	07/24/2025	228,290							228,290	228,290			
3340072242	CAPE CORAL	FL		05/10/2024	05/22/2025	221,206							221,206	221,206			
3340072249	CAPE CORAL	FL		04/19/2024	10/24/2025	243,936							243,936	243,936			
3340072270	MACON	GA		03/28/2024	10/24/2025	41,184							41,184	41,184			
3340072277	FLORAL PARK	NY		03/21/2024	03/26/2025	378,219							378,219	378,219			
3340072298	PHILADELPHIA	PA		04/05/2024	04/25/2025	71,676							71,676	71,676			
3340072301	CHICAGO	IL		04/30/2024	07/24/2025	45,302							45,302	45,302			
3340072309	UNIONDALE	NY		04/05/2024	08/26/2025	301,372							301,372	301,372			
3340072314	GAFFNEY	SC		04/12/2024	04/25/2025	92,902							92,902	92,902			
3340072323	TOMS RIVER	NJ		05/23/2024	05/22/2025	249,524							249,524	249,524			
3340072328	MANCHESTER	CT		04/19/2024	01/24/2025	137,966							137,966	137,966			
3340072364	WOLCOTT	CT		04/05/2024	04/25/2025	164,340							164,340	164,340			
3340072379	WESTWEGO	LA		03/28/2024	03/26/2025	89,991							89,991	89,991			
3340072387	LEHIGH ACRES	FL		05/23/2024	03/26/2025	201,960							201,960	201,960			
3340072392	CLEVELAND	OH		05/23/2024	10/24/2025	43,560							43,560	43,560			
3340072413	MELROSE	MA		04/12/2024	05/22/2025	1,215,324							1,215,324	1,215,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340072432	JERSEY CITY	NJ		04/19/2024	01/24/2025	374,616							374,616	374,616			
3340072450	PHILADELPHIA	PA		04/05/2024	02/27/2025	117,216							117,216	117,216			
3340072453	SARASOTA	FL		04/30/2024	08/26/2025	1,278,367							1,278,367	1,278,367			
3340072454	AIRMONT	NY		03/14/2024	09/25/2025	629,551							629,551	629,551			
3340072462	PHILADELPHIA	PA		04/19/2024	03/26/2025	120,839							120,839	120,839			
3340072519	ROBBINS	IL		04/30/2024	02/27/2025	74,824							74,824	74,824			
3340072520	CLEVELAND	OH		04/12/2024	08/26/2025	43,243							43,243	43,243			
3340072548	ROTONDA WEST	FL		05/10/2024	10/24/2025	181,562							181,562	181,562			
3340072552	PARK FOREST	IL		04/19/2024	03/26/2025	78,408							78,408	78,408			
3340072556	PITTSBURGH	PA		04/19/2024	03/26/2025	137,808							137,808	137,808			
3340072564	HOUSTON	TX		04/05/2024	08/26/2025	2,681,078							2,681,078	2,681,078			
3340072590	UPPER MARLBORO	MD		04/05/2024	04/25/2025	218,038							218,038	218,038			
3340072596	RICHMOND	VA		05/23/2024	02/27/2025	408,672							408,672	408,672			
3340072618	LANCASTER	SC		05/23/2024	02/27/2025	22,121							22,121	22,121			
3340072684	COMPTON	CA		04/05/2024	10/24/2025	196,020							196,020	196,020			
3340072692	NOVELTY	OH		04/12/2024	04/25/2025	181,883							181,883	181,883			
3340072694	HOUSTON	TX		04/05/2024	05/31/2025	242,967							242,967	242,967			
3340072711	SPRINGFIELD	MO		04/19/2024	02/27/2025	74,052							74,052	74,052			
3340072750	ALLIANCE	OH		04/12/2024	07/24/2025	245,734							245,734	245,734			
3340072761	GLEN GARDNER	NJ		04/05/2024	05/31/2025	272,646							272,646	272,646			
3340072791	PAHOA	HI		05/10/2024	05/22/2025	153,608							153,608	153,608			
3340072792	PAHOA	HI		06/04/2024	04/25/2025	154,321							154,321	154,321			
3340072795	WILLOWICK	OH		04/05/2024	02/27/2025	95,040							95,040	95,040			
3340072801	AUGUSTA	GA		04/30/2024	06/25/2025	59,793							59,793	59,793			
3340072805	SPRING VALLEY	NY		05/17/2024	04/25/2025	679,555							679,555	679,555			
3340072809	LOS ANGELES	CA		04/05/2024	03/26/2025	443,520							443,520	443,520			
3340072816	PLANO	TX		04/05/2024	03/26/2025	204,288							204,288	204,288			
3340072848	MOUNT VERNON	WA		06/14/2024	09/25/2025	609,840							609,840	609,840			
3340072875	BEDFORD	OH		06/14/2024	02/27/2025	67,676							67,676	67,676			
3340072883	WOODMERE	NY		04/19/2024	08/26/2025	521,730							521,730	521,730			
3340072889	MATTITUCK	NY		04/12/2024	02/27/2025	469,025							469,025	469,025			
3340072894	CONCORD	CA		04/05/2024	01/24/2025	485,100							485,100	485,100			
3340072895	ELLINGTON	CT		05/17/2024	07/24/2025	160,776							160,776	160,776			
3340072902	PHILADELPHIA	PA		04/30/2024	09/25/2025	372,452							372,452	372,452			
3340072921	BRENTWOOD	NY		04/19/2024	03/26/2025	285,120							285,120	285,120			
3340072928	DALLAS	GA		06/14/2024	07/24/2025	224,556							224,556	224,556			
3340072955	SPRINGFIELD	OH		03/28/2024	04/25/2025	39,917							39,917	39,917			
3340072966	LEVITTOWN	NY		04/05/2024	11/21/2025	497,772							497,772	497,772			
3340072969	CAPE CORAL	FL		04/12/2024	07/24/2025	299,839							299,839	299,839			
3340072970	BROOKLYN	NY		04/12/2024	02/27/2025	297,000							297,000	297,000			
3340073011	SAN ANTONIO	TX		06/14/2024	10/24/2025	499,184							499,184	499,184			
3340073035	FAIR LAWN	NJ		04/05/2024	04/25/2025	340,362							340,362	340,362			
3340073040	LE ROY	IL		04/19/2024	04/25/2025	70,635							70,635	70,635			
3340073060	MIAMI	FL		04/30/2024	04/25/2025	1,020,650							1,020,650	1,020,650			
3340073064	TRENTON	NJ		03/28/2024	03/26/2025	61,380							61,380	61,380			
3340073067	TRENTON	NJ		04/19/2024	05/31/2025	63,360							63,360	63,360			
3340073083	CHICAGO	IL		05/10/2024	05/22/2025	116,820							116,820	116,820			
3340073088	MARION	NC		04/30/2024	07/24/2025	84,506							84,506	84,506			
3340073102	CALUMET CITY	IL		04/30/2024	07/24/2025	115,169							115,169	115,169			
3340073132	HOLLIS	NY		04/30/2024	08/26/2025	370,656							370,656	370,656			
3340073160	PANAMA CITY	FL		04/05/2024	06/25/2025	95,634							95,634	95,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340073176	EAST MEADOW	NY		04/05/2024	07/24/2025	565,674							565,674	565,674			
3340073204	OCALA	FL		04/12/2024	11/21/2025	851,146							851,146	851,146			
3340073206	OCALA	FL		04/12/2024	07/24/2025	896,753							896,753	896,753			
3340073218	JERSEY CITY	NJ		05/10/2024	01/24/2025	983,924							983,924	983,924			
3340073247	SOUTH FULTON	GA		05/10/2024	01/24/2025	410,974							410,974	410,974			
3340073249	PLAINVIEW	NY		04/12/2024	03/26/2025	529,452							529,452	529,452			
3340073263	BETHESDA	MD		04/30/2024	08/26/2025	919,894							919,894	919,894			
3340073271	JESUP	GA		05/23/2024	11/21/2025	156,930							156,930	156,930			
3340073310	ELIZABETH	NJ		04/19/2024	04/25/2025	473,220							473,220	473,220			
3340073324	INDIANAPOLIS	IN		04/05/2024	06/25/2025	148,104							148,104	148,104			
3340073325	PHILADELPHIA	PA		05/17/2024	04/25/2025	101,831							101,831	101,831			
3340073329	SAINT LOUIS	MO		04/19/2024	01/24/2025	67,699							67,699	67,699			
3340073333	GAINESVILLE	GA		04/12/2024	10/31/2025	388,238							388,238	388,238			
3340073349	CHERRY HILL	NJ		04/12/2024	02/27/2025	245,520							245,520	245,520			
3340073384	AKRON	OH		04/05/2024	03/26/2025	54,648							54,648	54,648			
3340073393	DALLAS	TX		04/30/2024	04/25/2025	645,221							645,221	645,221			
3340073402	RIVIERA BEACH	FL		04/12/2024	04/25/2025	196,812							196,812	196,812			
3340073431	POTTSVILLE	PA		05/17/2024	03/26/2025	193,023							193,023	193,023			
3340073438	STUART	FL		04/12/2024	04/25/2025	173,131							173,131	173,131			
3340073440	STUART	FL		04/12/2024	03/26/2025	170,557							170,557	170,557			
3340073457	BALTIMORE	MD		04/19/2024	05/22/2025	104,560							104,560	104,560			
3340073477	ANGLETON	TX		05/10/2024	05/22/2025	277,200							277,200	277,200			
3340073496	OAKLAND	NJ		04/30/2024	05/22/2025	144,085							144,085	144,085			
3340073506	SCOTCH PLAINS	NJ		04/30/2024	04/25/2025	678,150							678,150	678,150			
3340073548	HEMPSTEAD	NY		04/30/2024	10/24/2025	310,464							310,464	310,464			
3340073580	MEMPHIS	TN		05/10/2024	04/25/2025	112,272							112,272	112,272			
3340073591	WEST COLUMBIA	SC		05/23/2024	01/24/2025	175,121							175,121	175,121			
3340073623	TRENTON	NJ		04/19/2024	02/27/2025	108,108							108,108	108,108			
3340073640	BIRMINGHAM	AL		04/30/2024	11/21/2025	49,896							49,896	49,896			
3340073641	HADDAM	CT		04/30/2024	03/26/2025	452,747							452,747	452,747			
3340073646	DETROIT	MI		04/30/2024	09/25/2025	94,248							94,248	94,248			
3340073657	BOSTON	MA		04/30/2024	02/27/2025	287,912							287,912	287,912			
3340073667	SCRANTON	PA		04/05/2024	03/26/2025	210,603							210,603	210,603			
3340073669	GARDENA	CA		04/12/2024	01/24/2025	576,576							576,576	576,576			
3340073699	PELZER	SC		04/30/2024	04/25/2025	120,646							120,646	120,646			
3340073706	DETROIT	MI		04/05/2024	08/26/2025	138,798							138,798	138,798			
3340073714	EAST TAUNTON	MA		05/17/2024	11/21/2025	228,888							228,888	228,888			
3340073728	TEANECK	NJ		04/12/2024	04/25/2025	516,234							516,234	516,234			
3340073730	SMITHTOWN	NY		04/30/2024	01/28/2025	365,666							365,666	365,666			
3340073812	LONG BRANCH	NJ		06/14/2024	10/24/2025	2,564,901							2,564,901	2,564,901			
3340073813	LONG BRANCH	NJ		06/14/2024	10/24/2025	2,546,652							2,546,652	2,546,652			
3340073814	LONG BRANCH	NJ		06/14/2024	10/24/2025	1,526,878							1,526,878	1,526,878			
3340073819	JACKSONVILLE	NC		05/17/2024	06/25/2025	159,786							159,786	159,786			
3340073854	PENSACOLA	FL		04/19/2024	04/25/2025	148,658							148,658	148,658			
3340073890	MOUNT HOLLY	NJ		04/12/2024	10/31/2025	233,323							233,323	233,323			
3340073906	TRENTON	NJ		05/10/2024	04/25/2025	134,719							134,719	134,719			
3340073918	WINSTON-SALEM	NC		04/19/2024	06/25/2025	77,622							77,622	77,622			
3340073943	DETROIT	MI		06/04/2024	01/24/2025	57,559							57,559	57,559			
3340073947	PHILADELPHIA	PA		05/23/2024	03/26/2025	208,489							208,489	208,489			
3340073959	JACKSONVILLE	FL		04/19/2024	09/25/2025	310,100							310,100	310,100			
3340073960	LEHIGH ACRES	FL		06/14/2024	06/25/2025	190,052							190,052	190,052			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340073965	WASHINGTON	DC		04/19/2024	04/25/2025	359,172							359,172	359,172			
3340073970	MABLETON	GA		05/10/2024	05/22/2025	554,787							554,787	554,787			
3340073971	ELIZABETH	NJ		05/10/2024	03/26/2025	280,606							280,606	280,606			
3340074006	FLINT	MI		04/30/2024	05/22/2025	61,776							61,776	61,776			
3340074040	JEANNETTE	PA		04/19/2024	07/24/2025	60,192							60,192	60,192			
3340074065	WESTBURY	NY		04/19/2024	03/26/2025	675,024							675,024	675,024			
3340074070	ANDERSON	IN		04/30/2024	06/25/2025	111,989							111,989	111,989			
3340074082	BAYONNE	NJ		05/17/2024	05/22/2025	507,672							507,672	507,672			
3340074128	OLD FORGE	PA		04/12/2024	02/27/2025	171,072							171,072	171,072			
3340074130	CLEVELAND	OH		04/30/2024	05/31/2025	60,192							60,192	60,192			
3340074135	FLORENCE	SC		04/30/2024	06/25/2025	63,924							63,924	63,924			
3340074139	OVERLAND PARK	KS		04/12/2024	05/22/2025	158,004							158,004	158,004			
3340074186	CALDWELL	ID		05/17/2024	06/25/2025	493,323							493,323	493,323			
3340074214	FREEPORT	NY		05/10/2024	03/26/2025	162,518							162,518	162,518			
3340074220	NEWARK	NJ		05/23/2024	09/25/2025	328,284							328,284	328,284			
3340074223	DAYTON	TX		05/23/2024	06/25/2025	330,446							330,446	330,446			
3340074238	BURLINGTON	NJ		08/26/2024	06/25/2025	205,128							205,128	205,128			
3340074239	MIAMI	FL		05/17/2024	05/31/2025	240,252							240,252	240,252			
3340074244	SKANEATELES	NY		07/19/2024	07/24/2025	1,857,200							1,857,200	1,857,200			
3340074245	CHICAGO	IL		05/17/2024	05/22/2025	214,494							214,494	214,494			
3340074254	SAINT JAMES	NY		04/12/2024	04/25/2025	839,750							839,750	839,750			
3340074256	HOLTSVILLE	NY		05/17/2024	02/27/2025	272,527							272,527	272,527			
3340074274	CARLSTADT	NJ		05/10/2024	05/22/2025	411,365							411,365	411,365			
3340074326	NEWARK	NJ		04/30/2024	03/26/2025	315,058							315,058	315,058			
3340074340	MAYWOOD	IL		05/23/2024	05/22/2025	138,917							138,917	138,917			
3340074442	CARY	NC		04/19/2024	10/24/2025	158,400							158,400	158,400			
3340074450	COLUMBUS	GA		04/30/2024	01/28/2025	84,590							84,590	84,590			
3340074456	MERRITT ISLAND	FL		04/30/2024	03/26/2025	278,863							278,863	278,863			
3340074458	SPARTANBURG	SC		05/10/2024	02/27/2025	85,160							85,160	85,160			
3340074459	SPARTANBURG	SC		05/10/2024	02/27/2025	87,347							87,347	87,347			
3340074462	SAINT JOHNS	MI		05/10/2024	09/25/2025	137,049							137,049	137,049			
3340074477	CHICAGO	IL		04/30/2024	09/25/2025	96,426							96,426	96,426			
3340074488	LUCERNE	CA		05/10/2024	08/26/2025	83,160							83,160	83,160			
3340074517	CORINTH	NY		05/10/2024	08/26/2025	125,770							125,770	125,770			
3340074522	GREENEVILLE	TN		05/10/2024	04/25/2025	80,190							80,190	80,190			
3340074523	DETROIT	MI		05/10/2024	04/25/2025	75,933							75,933	75,933			
3340074540	OZARK	AL		07/29/2024	09/25/2025	120,738							120,738	120,738			
3340074552	NORFOLK	VA		04/30/2024	09/25/2025	110,405							110,405	110,405			
3340074573	CHICAGO	IL		04/30/2024	09/25/2025	143,154							143,154	143,154			
3340074577	WEST PARK	FL		08/19/2024	08/26/2025	245,847							245,847	245,847			
3340074609	NEW CANAAN	CT		06/04/2024	05/22/2025	1,847,997							1,847,997	1,847,997			
3340074625	CHICAGO	IL		05/17/2024	02/27/2025	146,153							146,153	146,153			
3340074642	BALTIMORE	MD		04/30/2024	10/24/2025	85,479							85,479	85,479			
3340074651	NEW YORK	NY		06/04/2024	10/31/2025	968,022							968,022	968,022			
3340074665	MEDINA	OH		05/10/2024	06/25/2025	118,107							118,107	118,107			
3340074674	KANSAS CITY	MO		05/23/2024	02/27/2025	60,588							60,588	60,588			
3340074702	TRAVERSE CITY	MI		05/23/2024	02/25/2025	971,942							971,942	971,942			
3340074706	BLUE ISLAND	IL		04/30/2024	04/25/2025	146,916							146,916	146,916			
3340074710	CHAPEL HILL	NC		06/04/2024	06/25/2025	632,424							632,424	632,424			
3340074717	GARY	IN		05/23/2024	03/26/2025	50,530							50,530	50,530			
3340074745	BALTIMORE	MD		05/23/2024	10/24/2025	81,894							81,894	81,894			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340074746	BALTIMORE	MD		05/17/2024	05/22/2025	117,870							117,870	117,870			
3340074748	SPRINGFIELD	MA		04/30/2024	04/25/2025	122,760							122,760	122,760			
3340074759	NANTICOKE	PA		05/23/2024	08/26/2025	75,141							75,141	75,141			
3340074763	PENSACOLA	FL		05/23/2024	03/26/2025	151,371							151,371	151,371			
3340074794	EL DORADO HILLS	CA		05/17/2024	06/25/2025	477,860							477,860	477,860			
3340074803	NANTICOKE	PA		05/23/2024	06/25/2025	83,952							83,952	83,952			
3340074811	PORT CHESTER	NY		05/10/2024	06/25/2025	583,664							583,664	583,664			
3340074822	CAMBRIDGE	NY		06/04/2024	06/25/2025	45,619							45,619	45,619			
3340074839	HAMMOND	IN		05/17/2024	02/27/2025	144,940							144,940	144,940			
3340074852	LAWTON	OK		05/17/2024	07/24/2025	43,243							43,243	43,243			
3340074862	CAPE CORAL	FL		05/10/2024	05/22/2025	246,702							246,702	246,702			
3340074863	CAPE CORAL	FL		05/10/2024	05/22/2025	247,001							247,001	247,001			
3340074866	BALTIMORE	MD		05/17/2024	02/27/2025	101,376							101,376	101,376			
3340074873	PHILADELPHIA	PA		05/17/2024	03/26/2025	150,282							150,282	150,282			
3340074875	BALTIMORE	MD		04/30/2024	01/24/2025	88,862							88,862	88,862			
3340074877	BALTIMORE	MD		05/17/2024	11/21/2025	66,766							66,766	66,766			
3340074878	BALTIMORE	MD		05/10/2024	02/27/2025	55,440							55,440	55,440			
3340074928	BAY SHORE	NY		06/04/2024	01/28/2025	303,762							303,762	303,762			
3340074958	VALLEY STREAM	NY		05/10/2024	05/22/2025	277,200							277,200	277,200			
3340074968	CHICAGO	IL		05/17/2024	07/24/2025	131,828							131,828	131,828			
3340074969	JERSEY CITY	NJ		04/30/2024	04/25/2025	244,475							244,475	244,475			
3340075069	SOUTH HOLLAND	IL		06/04/2024	10/24/2025	169,092							169,092	169,092			
3340075091	BOLIVAR PENINSULA	TX		05/17/2024	05/31/2025	253,089							253,089	253,089			
3340075095	EL DORADO HILLS	CA		05/17/2024	05/31/2025	1,008,529							1,008,529	1,008,529			
3340075120	SUN CITY CENTER	FL		04/30/2024	01/24/2025	191,139							191,139	191,139			
3340075132	LAKE ELSINORE	CA		08/19/2024	09/25/2025	164,736							164,736	164,736			
3340075136	LINCOLN	CA		07/29/2024	03/26/2025	385,706							385,706	385,706			
3340075141	CHARLOTTE	NC		05/17/2024	10/24/2025	1,030,767							1,030,767	1,030,767			
3340075169	CLEVELAND	TX		05/10/2024	05/22/2025	110,182							110,182	110,182			
3340075171	CLEVELAND	TX		05/10/2024	05/22/2025	122,099							122,099	122,099			
3340075188	ROSEDALE	NY		04/30/2024	02/27/2025	404,158							404,158	404,158			
3340075196	PANAMA CITY	FL		07/29/2024	03/26/2025	114,045							114,045	114,045			
3340075200	PANAMA CITY	FL		07/29/2024	01/24/2025	112,402							112,402	112,402			
3340075247	MARKHAM	IL		05/17/2024	05/31/2025	1,393,510							1,393,510	1,393,510			
3340075255	COVENTRY	CT		05/23/2024	07/24/2025	302,405							302,405	302,405			
3340075279	HARRISON	TN		05/17/2024	04/25/2025	99,033							99,033	99,033			
3340075287	UNIVERSITY PARK	IL		06/04/2024	03/26/2025	94,129							94,129	94,129			
3340075311	CHICAGO	IL		05/17/2024	05/22/2025	155,232							155,232	155,232			
3340075319	TRENTON	NJ		05/10/2024	03/26/2025	79,200							79,200	79,200			
3340075321	TRENTON	NJ		05/17/2024	11/21/2025	86,328							86,328	86,328			
3340075322	TRENTON	NJ		05/17/2024	11/21/2025	61,206							61,206	61,206			
3340075326	CAMDEN	NJ		05/10/2024	04/25/2025	113,561							113,561	113,561			
3340075358	VINELAND	NJ		05/17/2024	05/22/2025	113,890							113,890	113,890			
3340075359	MACON	GA		05/17/2024	05/22/2025	47,251							47,251	47,251			
3340075386	FRANKLIN SQUARE	NY		05/10/2024	01/24/2025	566,478							566,478	566,478			
3340075425	CAPE CORAL	FL		07/29/2024	04/25/2025	162,605							162,605	162,605			
3340075436	SARASOTA	FL		05/10/2024	08/26/2025	277,200							277,200	277,200			
3340075441	FORT PIERCE	FL		07/29/2024	09/25/2025	206,753							206,753	206,753			
3340075462	DETROIT	MI		05/17/2024	07/24/2025	58,608							58,608	58,608			
3340075476	DAYTON	OH		05/10/2024	09/25/2025	54,664							54,664	54,664			
3340075479	HAWLEY	PA		05/23/2024	02/27/2025	155,165							155,165	155,165			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340075490	PLEASANT HILL	MO		05/23/2024	05/22/2025	134,695							134,695	134,695			
3340075523	ELKTON	FL		05/10/2024	07/24/2025	162,253							162,253	162,253			
3340075546	SELMA	NC		07/29/2024	11/21/2025	182,160							182,160	182,160			
3340075547	PHOENIX	AZ		06/14/2024	08/26/2025	314,028							314,028	314,028			
3340075548	PHOENIX	AZ		08/19/2024	10/24/2025	402,336							402,336	402,336			
3340075554	SMITHTOWN	NY		05/10/2024	05/22/2025	357,647							357,647	357,647			
3340075566	OXFORD	MA		05/23/2024	07/24/2025	192,104							192,104	192,104			
3340075567	POLAND	OH		06/04/2024	09/25/2025	79,200							79,200	79,200			
3340075595	LORIS	SC		07/29/2024	09/25/2025	134,462							134,462	134,462			
3340075626	HEMPSTEAD	NY		05/10/2024	02/27/2025	354,024							354,024	354,024			
3340075627	SUN CITY CENTER	FL		05/10/2024	01/24/2025	193,248							193,248	193,248			
3340075651	CHARLOTTE	NC		06/14/2024	09/25/2025	308,823							308,823	308,823			
3340075679	DELANCO	NJ		06/04/2024	08/26/2025	218,513							218,513	218,513			
3340075694	RUNNEMEDE	NJ		05/17/2024	09/25/2025	156,301							156,301	156,301			
3340075703	WOODLAND HILLS	CA		05/10/2024	01/24/2025	1,000,969							1,000,969	1,000,969			
3340075732	ATLANTA	GA		05/17/2024	05/22/2025	365,904							365,904	365,904			
3340075749	NEWARK	NJ		06/04/2024	05/22/2025	435,204							435,204	435,204			
3340075784	TRENTON	NJ		05/23/2024	11/21/2025	79,121							79,121	79,121			
3340075810	SWEETWATER	FL		05/17/2024	05/22/2025	135,828							135,828	135,828			
3340075819	CLARKSDALE	MS		05/10/2024	06/25/2025	73,656							73,656	51,746		(21,910)	(21,910)
3340075826	COLUMBUS	OH		05/17/2024	08/26/2025	93,758							93,758	93,758			
3340075828	MOUNT VERNON	OH		05/23/2024	02/27/2025	143,445							143,445	143,445			
3340075834	SHREVEPORT	LA		05/23/2024	06/25/2025	75,219							75,219	75,219			
3340075837	NORTH TOPSAIL BEACH	NC		05/10/2024	01/28/2025	801,988							801,988	801,988			
3340075853	DECATUR	GA		05/17/2024	09/25/2025	142,164							142,164	142,164			
3340075881	BELLWOOD	IL		05/17/2024	03/26/2025	152,476							152,476	152,476			
3340075916	BRICK	NJ		05/17/2024	01/28/2025	114,840							114,840	114,840			
3340075917	RAHWAY	NJ		06/14/2024	06/25/2025	285,516							285,516	285,516			
3340075919	MARIETTA	GA		05/17/2024	03/26/2025	110,088							110,088	110,088			
3340076003	KUNKLETOWN	PA		05/17/2024	09/25/2025	137,056							137,056	137,056			
3340076040	ST. PETERSBURG	FL		05/10/2024	04/25/2025	876,665							876,665	876,665			
3340076047	LENEXA	KS		06/14/2024	09/25/2025	447,401							447,401	447,401			
3340076050	OLATHE	KS		06/14/2024	03/26/2025	306,583							306,583	306,583			
3340076065	PARK FOREST	IL		05/23/2024	06/25/2025	119,038							119,038	119,038			
3340076066	LANSING	IL		05/23/2024	05/22/2025	165,924							165,924	165,924			
3340076071	TURTLE CREEK	PA		06/14/2024	07/24/2025	37,818							37,818	37,818			
3340076104	DETROIT	MI		06/04/2024	06/25/2025	61,524							61,524	61,524			
3340076105	CLEVELAND	OH		05/23/2024	05/22/2025	50,530							50,530	50,530			
3340076114	ROME	NY		05/23/2024	03/26/2025	60,182							60,182	60,182			
3340076119	TEGA CAY	SC		05/17/2024	01/24/2025	290,734							290,734	290,734			
3340076165	BATON ROUGE	LA		05/17/2024	08/26/2025	98,050							98,050	98,050			
3340076166	FAYETTEVILLE	NC		05/17/2024	06/25/2025	158,281							158,281	158,281			
3340076174	PATCHOGUE	NY		05/17/2024	04/25/2025	279,596							279,596	279,596			
3340076175	COLUMBIA	SC		05/17/2024	08/26/2025	79,133							79,133	79,133			
3340076177	EAST PEORIA	IL		05/17/2024	02/27/2025	77,339							77,339	77,339			
3340076183	CUTLER BAY	FL		05/17/2024	04/25/2025	277,200							277,200	277,200			
3340076198	LORIS	SC		06/04/2024	04/25/2025	283,358							283,358	283,358			
3340076211	YONKERS	NY		05/10/2024	01/24/2025	326,116							326,116	326,116			
3340076219	WASHINGTON CROSSING	PA		05/17/2024	09/25/2025	421,819							421,819	421,819			
3340076228	GREAT FALLS	SC		05/23/2024	05/22/2025	50,145							50,145	50,145			
3340076232	BETHPAGE	NY		06/14/2024	07/24/2025	539,669							539,669	539,669			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340076270	PHILADELPHIA	PA		05/23/2024	09/25/2025	163,520							163,520	163,520			
3340076280	AURORA	IL		05/17/2024	01/28/2025	103,356							103,356	103,356			
3340076285	CHICAGO	IL		06/14/2024	05/31/2025	123,948							123,948	123,948			
3340076301	BRENTWOOD	NY		05/17/2024	05/22/2025	192,797							192,797	192,797			
3340076324	LAWTON	OK		05/23/2024	08/26/2025	55,943							55,943	55,943			
3340076333	BROOKLYN	NY		12/19/2024	11/21/2025	402,732							402,732	402,732			
3340076345	BILOXI	MS		06/04/2024	05/31/2025	135,828							135,828	135,828			
3340076370	DETROIT	MI		05/17/2024	02/27/2025	69,458							69,458	69,458			
3340076397	PHILADELPHIA	PA		05/23/2024	05/22/2025	171,310							171,310	171,310			
3340076406	CENTRAL ISLIP	NY		08/26/2024	01/24/2025	334,737							334,737	334,737			
3340076415	HARAHAN	LA		06/14/2024	06/25/2025	369,192							369,192	369,192			
3340076451	LIVINGSTON	NJ		06/14/2024	04/25/2025	1,017,720							1,017,720	1,017,720			
3340076452	LIVINGSTON	NJ		06/14/2024	03/26/2025	901,296							901,296	901,296			
3340076458	LAWRENCEVILLE	GA		06/14/2024	06/25/2025	360,360							360,360	360,360			
3340076465	SIOUX CITY	IA		06/14/2024	04/25/2025	34,749							34,749	34,749			
3340076508	LORIS	SC		07/29/2024	10/24/2025	154,144							154,144	154,144			
3340076530	PALM SPRINGS	CA		06/04/2024	07/24/2025	1,025,640							1,025,640	1,025,640			
3340076550	HOLLIS	NY		05/23/2024	09/25/2025	491,622							491,622	491,622			
3340076554	RIVERDALE	IL		05/23/2024	05/22/2025	88,605							88,605	88,605			
3340076562	LEHIGH ACRES	FL		07/19/2024	06/25/2025	297,000							297,000	297,000			
3340076566	BRENTWOOD	NY		09/18/2024	01/24/2025	317,196							317,196	317,196			
3340076573	MAYWOOD	IL		06/14/2024	06/25/2025	153,162							153,162	153,162			
3340076574	SCRANTON	PA		05/23/2024	04/25/2025	214,474							214,474	214,474			
3340076584	ARDMORE	PA		06/04/2024	04/25/2025	633,600							633,600	633,600			
3340076632	FAIRFIELD	CT		06/14/2024	06/25/2025	849,578							849,578	849,578			
3340076662	KENNEWICK	WA		06/14/2024	10/24/2025	282,744							282,744	282,744			
3340076667	KENNEWICK	WA		06/14/2024	10/24/2025	283,853							283,853	283,853			
3340076707	SCRANTON	PA		05/23/2024	05/22/2025	93,139							93,139	93,139			
3340076721	FORT PIERCE	FL		05/23/2024	09/25/2025	166,993							166,993	166,993			
3340076726	GREENSBORO	GA		08/19/2024	05/31/2025	312,884							312,884	312,884			
3340076735	LIVINGSTON	NJ		07/19/2024	04/25/2025	832,464							832,464	832,464			
3340076738	HAMPSTEAD	NC		06/14/2024	09/25/2025	1,043,641							1,043,641	1,043,641			
3340076739	RAHWAY	NJ		05/23/2024	01/24/2025	231,502							231,502	231,502			
3340076740	HAMPSTEAD	NC		06/14/2024	09/25/2025	1,044,541							1,044,541	1,044,541			
3340076749	PEMBERTON TOWNSHIP	NJ		06/14/2024	05/31/2025	181,966							181,966	181,966			
3340076768	BALTIMORE	MD		06/04/2024	08/26/2025	124,309							124,309	124,309			
3340076849	PHILADELPHIA	PA		06/04/2024	02/27/2025	157,545							157,545	157,545			
3340076887	BERKELEY HEIGHTS	NJ		06/14/2024	06/25/2025	788,733							788,733	788,733			
3340076929	PENSACOLA	FL		06/04/2024	03/26/2025	126,166							126,166	126,166			
3340076949	GROTON	CT		06/14/2024	08/26/2025	526,680							526,680	526,680			
3340076981	LEHIGH ACRES	FL		06/14/2024	06/25/2025	186,634							186,634	186,634			
3340076988	CAPE CORAL	FL		06/14/2024	06/25/2025	277,208							277,208	277,208			
3340077005	HUDSON	FL		06/14/2024	01/24/2025	292,931							292,931	292,931			
3340077016	SEBASTIAN	FL		05/23/2024	01/24/2025	365,602							365,602	365,602			
3340077026	BROOKLYN	NY		09/18/2024	09/25/2025	1,247,400							1,247,400	1,247,400			
3340077039	CLEVELAND	OH		06/14/2024	01/24/2025	57,182							57,182	57,182			
3340077063	HARTSVILLE	SC		06/14/2024	02/27/2025	43,560							43,560	43,560			
3340077146	ALVA	FL		07/29/2024	05/31/2025	180,576							180,576	180,576			
3340077149	SAINT JOSEPH	MO		09/18/2024	04/25/2025	61,142							61,142	61,142			
3340077156	TOLEDO	OH		07/29/2024	03/26/2025	50,363							50,363	50,363			
3340077157	LEHIGH ACRES	FL		07/29/2024	08/26/2025	181,146							181,146	181,146			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340077164	WEST BEND	WI		05/23/2024	02/27/2025	172,767							172,767	172,767			
3340077165	MEMPHIS	TN		07/29/2024	07/24/2025	71,652							71,652	71,652			
3340077170	AUBURN	PA		07/29/2024	02/27/2025	42,532							42,532	42,532			
3340077196	ORLAND PARK	IL		06/04/2024	02/27/2025	247,538							247,538	247,538			
3340077220	MIAMI	FL		07/29/2024	04/25/2025	378,266							378,266	378,266			
3340077317	LABELLE	FL		07/29/2024	08/26/2025	223,083							223,083	223,083			
3340077358	PHILADELPHIA	PA		06/14/2024	08/26/2025	124,344							124,344	124,344			
3340077359	CLEVELAND	OH		06/14/2024	06/25/2025	46,174							46,174	46,174			
3340077428	MOUNT PLEASANT	SC		07/19/2024	08/26/2025	1,298,104							1,298,104	1,298,104			
3340077523	YONKERS	NY		09/18/2024	05/31/2025	362,181							362,181	362,181			
3340077669	DETROIT	MI		06/04/2024	03/26/2025	137,808							137,808	137,808			
3340077677	WILKES-BARRE	PA		08/26/2024	07/24/2025	53,381							53,381	53,381			
3340077698	LAFAYETTE HILL	PA		08/19/2024	05/22/2025	410,969							410,969	410,969			
3340077724	DINGMANS FERRY	PA		06/04/2024	11/21/2025	107,989							107,989	107,989			
3340077728	KNOXVILLE	TN		08/19/2024	08/26/2025	215,034							215,034	215,034			
3340077730	CAPE CORAL	FL		07/19/2024	07/24/2025	191,751							191,751	191,751			
3340077732	KNOXVILLE	TN		07/19/2024	01/24/2025	226,512							226,512	226,512			
3340077760	ENCINO	CA		06/14/2024	05/31/2025	834,649							834,649	834,649			
3340077937	WILLIS	TX		08/26/2024	10/24/2025	211,620							211,620	211,620			
3340078008	NORTH LITTLE ROCK	AR		07/19/2024	04/25/2025	122,760							122,760	122,760			
3340078141	CONWAY	SC		07/29/2024	04/25/2025	208,669							208,669	208,669			
3340078161	SNELLVILLE	GA		08/19/2024	03/26/2025	351,868							351,868	351,868			
3340078208	CHICAGO	IL		07/29/2024	06/25/2025	119,274							119,274	119,274			
3340078218	MINERAL	VA		08/19/2024	02/27/2025	232,807							232,807	232,807			
3340078230	MINERAL	VA		08/19/2024	02/27/2025	230,026							230,026	230,026			
3340078232	MINERAL	VA		08/19/2024	06/25/2025	233,768							233,768	233,768			
3340078273	PHILADELPHIA	PA		07/29/2024	01/24/2025	138,944							138,944	138,944			
3340078296	MEMPHIS	TN		08/26/2024	10/24/2025	63,780							63,780	63,780			
3340078366	PALM COAST	FL		07/29/2024	01/24/2025	233,424							233,424	233,424			
3340078368	PALM COAST	FL		07/29/2024	05/31/2025	242,827							242,827	242,827			
3340078369	OCALA	FL		08/19/2024	02/27/2025	166,623							166,623	166,623			
3340078372	NORTH PORT	FL		07/29/2024	11/21/2025	214,553							214,553	214,553			
3340078373	NORTH PORT	FL		07/29/2024	10/24/2025	188,074							188,074	188,074			
3340078375	NORTH PORT	FL		07/29/2024	09/25/2025	199,584							199,584	199,584			
3340078376	OCALA	FL		07/29/2024	01/24/2025	161,923							161,923	161,923			
3340078378	OCALA	FL		08/19/2024	10/24/2025	169,171							169,171	169,171			
3340078386	PALM BAY	FL		07/29/2024	03/26/2025	194,055							194,055	194,055			
3340078390	NORTH PORT	FL		07/29/2024	09/25/2025	221,206							221,206	221,206			
3340078405	CAPE CORAL	FL		07/29/2024	11/21/2025	297,473							297,473	297,473			
3340078421	BROKEN ARROW	OK		08/26/2024	10/24/2025	138,699							138,699	138,699			
3340078435	CALABASH	NC		07/29/2024	03/26/2025	135,582							135,582	135,582			
3340078440	SHALLOTTE	NC		07/29/2024	03/26/2025	134,910							134,910	134,910			
3340078474	PARADISE	CA		10/03/2024	02/27/2025	189,573							189,573	189,573			
3340078497	LINCOLN	CA		07/29/2024	10/24/2025	1,079,417							1,079,417	1,079,417			
3340078518	FLINT	MI		08/19/2024	04/25/2025	55,321							55,321	55,321			
3340078641	FERNDALE	MI		07/19/2024	03/26/2025	283,417							283,417	283,417			
3340078658	KINGS PARK	NY		11/14/2024	07/24/2025	342,619							342,619	342,619			
3340078668	ATLANTA	GA		07/19/2024	08/26/2025	574,200							574,200	574,200			
3340078716	SOUTH RIVER	NJ		08/26/2024	06/25/2025	223,373							223,373	223,373			
3340078878	FAIRVIEW	NC		07/29/2024	08/26/2025	403,275							403,275	403,275			
3340078913	BROOKLYN	NY		07/29/2024	09/25/2025	364,874							364,874	364,874			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3340078944	LEHIGH ACRES	FL		08/19/2024	05/31/2025	145,221							145,221	145,221			
3340078977	HOUSTON	TX		08/26/2024	04/25/2025	720,603							720,603	720,603			
3340079024	LEXINGTON	NC		08/19/2024	04/25/2025	126,044							126,044	126,044			
3340079027	KINGSPORT	TN		07/19/2024	04/25/2025	82,764							82,764	82,764			
3340079045	MONROE	NY		08/19/2024	06/25/2025	3,322,325							3,322,325	3,322,325			
3340079078	MCHENRY	IL		07/29/2024	06/25/2025	135,274							135,274	135,274			
3340079102	PHILADELPHIA	PA		08/19/2024	07/24/2025	403,128							403,128	403,128			
3340079103	SEDONA	AZ		08/19/2024	08/26/2025	1,429,798							1,429,798	1,429,798			
3340079120	SPRINGFIELD GARDENS	NY		07/29/2024	06/25/2025	581,328							581,328	581,328			
3340079131	PALM COAST	FL		07/29/2024	05/22/2025	233,402							233,402	233,402			
3340079136	NORTH PORT	FL		07/29/2024	08/26/2025	216,216							216,216	216,216			
3340079174	CHICAGO	IL		07/29/2024	06/25/2025	97,277							97,277	97,277			
3340079266	DETROIT	MI		07/29/2024	03/26/2025	52,070							52,070	52,070			
3340079272	COMMACK	NY		08/26/2024	02/27/2025	636,768							636,768	636,768			
3340079293	DALLAS	TX		07/29/2024	01/28/2025	292,654							292,654	292,654			
3340079375	NAMPA	ID		08/26/2024	05/22/2025	205,294							205,294	205,294			
3340079394	ATLANTA	GA		07/29/2024	10/24/2025	113,778							113,778	113,778			
3340079401	LIVINGSTON	NJ		08/19/2024	02/27/2025	941,292							941,292	941,292			
3340079513	PENSACOLA	FL		09/26/2024	11/21/2025	95,951							95,951	95,951			
3340079548	ST. LOUIS	MO		10/31/2024	09/25/2025	128,066							128,066	128,066			
3340079576	BIG BEAR LAKE	CA		08/19/2024	08/26/2025	51,172							51,172	51,172			
3340079589	TAMPA	FL		07/19/2024	03/26/2025	186,516							186,516	186,516			
3340079595	VALLEY STREAM	NY		07/19/2024	05/31/2025	378,101							378,101	378,101			
3340079651	MARLBOROUGH	CT		08/19/2024	05/22/2025	42,293							42,293	42,293			
3340079681	CHICAGO	IL		07/29/2024	02/27/2025	154,499							154,499	154,499			
3340079705	ROCHESTER	NY		08/26/2024	02/27/2025	33,264							33,264	33,264			
3340079723	GARY	IN		07/29/2024	07/24/2025	118,998							118,998	118,998			
3340079873	BALTIMORE	MD		08/26/2024	07/24/2025	82,987							82,987	82,987			
3340079892	CAIRO	NY		08/26/2024	09/25/2025	119,434							119,434	119,434			
3340080036	FRESNO	CA		07/29/2024	06/25/2025	150,480							150,480	150,480			
3340080052	TRENTON	NJ		09/03/2024	06/25/2025	57,828							57,828	57,828			
3340080104	CHICAGO HEIGHTS	IL		09/03/2024	09/25/2025	120,376							120,376	120,376			
3340080125	LIVINGSTON	NJ		08/26/2024	11/21/2025	1,052,568							1,052,568	1,052,568			
3340080147	PHILO	OH		07/29/2024	01/28/2025	84,150							84,150	84,150			
3340080181	CENTER MORICHES	NY		07/29/2024	01/28/2025	429,264							429,264	429,264			
3340080312	ALLENTOWN	PA		08/19/2024	08/26/2025	133,250							133,250	133,250			
3340080328	MESQUITE	TX		08/26/2024	09/25/2025	241,948							241,948	241,948			
3340080345	MAPLE HEIGHTS	OH		08/19/2024	06/25/2025	87,516							87,516	87,516			
3340080354	LIVINGSTON	NJ		08/19/2024	08/26/2025	924,581							924,581	924,581			
3340080427	MAYWOOD	NJ		08/26/2024	02/27/2025	329,314							329,314	329,314			
3340080732	HIGH POINT	NC		08/19/2024	07/24/2025	226,512							226,512	226,512			
3340080740	CAPE CORAL	FL		08/19/2024	06/25/2025	304,473							304,473	304,473			
3340080923	LAKEWOOD	NJ		08/19/2024	07/24/2025	1,430,352							1,430,352	1,430,352			
3340080945	WAXHAW	NC		08/19/2024	07/24/2025	471,160							471,160	471,160			
3340080946	WAXHAW	NC		08/19/2024	06/25/2025	457,380							457,380	457,380			
3340081023	MARKHAM	IL		08/19/2024	04/25/2025	76,111							76,111	76,111			
3340081070	PHILADELPHIA	PA		09/03/2024	01/28/2025	83,477							83,477	83,477			
3340081072	MARBLE FALLS	TX		08/26/2024	01/24/2025	277,187							277,187	277,187			
3340081073	BELLEROSE	NY		08/26/2024	11/21/2025	459,677							459,677	459,677			
3340081128	GAINESVILLE	GA		08/19/2024	04/25/2025	340,291							340,291	340,291			
3340081135	CLEVELAND	OH		08/26/2024	11/21/2025	40,368							40,368	40,368			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340081219	BALTIMORE	MD		09/18/2024	10/24/2025	130,284							130,284	130,284			
3340081236	GARY	IN		10/03/2024	01/24/2025	11,880							11,880	11,880			
3340081250	LAGO VISTA	TX		08/26/2024	05/31/2025	232,848							232,848	232,848			
3340081263	JERSEY CITY	NJ		10/31/2024	11/21/2025	322,780							322,780	322,780			
3340081303	TRENTON	NJ		08/19/2024	07/24/2025	115,909							115,909	115,909			
3340081332	FRANKLIN PARK	IL		09/18/2024	09/25/2025	194,198							194,198	194,198			
3340081375	SELDEN	NY		08/26/2024	02/27/2025	241,402							241,402	241,402			
3340081396	ATMORE	AL		08/19/2024	05/31/2025	108,533							108,533	108,533			
3340081428	PHILADELPHIA	PA		08/26/2024	02/27/2025	136,664							136,664	136,664			
3340081444	NEWTOWN	CT		08/26/2024	09/25/2025	350,865							350,865	350,865			
3340081451	TALLAHASSEE	FL		09/18/2024	08/26/2025	119,373							119,373	119,373			
3340081457	SOUTHAMPTON TOWNSHIP	NJ		09/10/2024	03/26/2025	195,109							195,109	195,109			
3340081477	MONROE	NY		08/26/2024	06/25/2025	546,950							546,950	546,950			
3340081480	CAPE CORAL	FL		08/26/2024	09/25/2025	303,343							303,343	303,343			
3340081486	AMITYVILLE	NY		08/26/2024	02/27/2025	292,248							292,248	292,248			
3340081520	PHILADELPHIA	PA		10/31/2024	06/25/2025	66,033							66,033	66,033			
3340081535	ELGIN	IL		10/10/2024	11/21/2025	403,128							403,128	403,128			
3340081548	OAK LAWN	IL		08/19/2024	07/24/2025	167,963							167,963	167,963			
3340081562	WALLINGFORD	CT		08/19/2024	10/24/2025	221,562							221,562	221,562			
3340081570	LOS ANGELES	CA		10/31/2024	02/27/2025	919,512							919,512	919,512			
3340081613	LONG BEACH	CA		08/26/2024	02/27/2025	436,867							436,867	436,867			
3340081635	INDIANAPOLIS	IN		09/03/2024	03/26/2025	66,354							66,354	66,354			
3340081657	LYNBROOK	NY		08/26/2024	07/24/2025	396,000							396,000	396,000			
3340081679	VINELAND	NJ		09/03/2024	01/24/2025	128,304							128,304	128,304			
3340081744	CAPE CORAL	FL		08/26/2024	07/24/2025	300,287							300,287	300,287			
3340081786	COUNTRY CLUB HILLS	IL		09/03/2024	05/31/2025	86,843							86,843	86,843			
3340081787	CANONSBURG	PA		08/26/2024	02/27/2025	90,684							90,684	90,684			
3340081792	LEHIGH ACRES	FL		08/26/2024	04/25/2025	145,871							145,871	145,871			
3340081895	BURBANK	CA		08/19/2024	04/25/2025	910,404							910,404	910,404			
3340081903	CHICAGO	IL		08/26/2024	08/26/2025	137,254							137,254	137,254			
3340081909	SHALLOTTE	NC		08/26/2024	05/31/2025	215,794							215,794	215,794			
3340081954	CENTRAL ISLIP	NY		09/18/2024	04/25/2025	237,085							237,085	237,085			
3340081974	HILLSIDE	NJ		10/31/2024	04/25/2025	306,916							306,916	306,916			
3340082046	SAN ANTONIO	TX		09/10/2024	07/24/2025	137,776							137,776	137,776			
3340082063	CLEVELAND HEIGHTS	OH		10/23/2024	08/26/2025	39,651							39,651	39,651			
3340082064	COPIAGUE	NY		08/26/2024	06/25/2025	297,792							297,792	297,792			
3340082065	NEWARK	NJ		08/26/2024	04/25/2025	444,312							444,312	444,312			
3340082076	CADILLAC	MI		10/23/2024	08/26/2025	122,381							122,381	122,381			
3340082118	D'IBERVILLE	MS		10/10/2024	07/24/2025	83,477							83,477	83,477			
3340082140	ABINGTON	MA		08/26/2024	01/28/2025	438,966							438,966	438,966			
3340082179	LIGHTHOUSE POINT	FL		08/26/2024	11/21/2025	755,172							755,172	755,172			
3340082184	LEHIGH ACRES	FL		08/26/2024	11/21/2025	228,096							228,096	228,096			
3340082185	LEHIGH ACRES	FL		08/26/2024	11/21/2025	227,304							227,304	227,304			
3340082197	BALTIMORE	MD		08/26/2024	06/25/2025	94,181							94,181	94,181			
3340082208	CAPE CORAL	FL		01/08/2025	10/24/2025	715,046							715,046	715,046			
3340082211	LIVINGSTON	NJ		08/26/2024	09/25/2025	914,760							914,760	914,760			
3340082219	FAIRFIELD	CT		09/03/2024	10/24/2025	350,658							350,658	350,658			
3340082221	SHORT HILLS	NJ		09/03/2024	10/24/2025	1,461,240							1,461,240	1,461,240			
3340082226	LIVINGSTON	NJ		08/26/2024	08/26/2025	887,395							887,395	887,395			
3340082266	PHILADELPHIA	PA		09/10/2024	04/25/2025	129,569							129,569	129,569			
3340082275	HAMMOND	IN		09/10/2024	03/26/2025	87,041							87,041	87,041			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3340082296	LINDENHURST	NY		09/18/2024	06/25/2025	297,000							297,000	297,000			
3340082307	NEPTUNE	NJ		09/18/2024	08/26/2025	246,260							246,260	246,260			
3340082351	SPRINGFIELD	MA		08/26/2024	02/27/2025	114,207							114,207	114,207			
3340082412	LOS ANGELES	CA		08/26/2024	02/27/2025	748,440							748,440	748,440			
3340082421	CALABASH	NC		08/26/2024	06/25/2025	139,184							139,184	139,184			
3340082422	CALABASH	NC		08/26/2024	06/25/2025	139,184							139,184	139,184			
3340082468	MILLVILLE	NJ		09/03/2024	01/24/2025	109,506							109,506	109,506			
3340082473	MARTINSVILLE	IN		09/10/2024	08/26/2025	123,493							123,493	123,493			
3340082484	PHILADELPHIA	PA		09/03/2024	05/22/2025	330,250							330,250	330,250			
3340082508	BELLMORE	NY		08/26/2024	03/26/2025	393,228							393,228	393,228			
3340082518	HOFFMAN ESTATES	IL		08/26/2024	08/26/2025	182,160							182,160	182,160			
3340082525	TURTLE CREEK	PA		09/03/2024	08/26/2025	74,052							74,052	74,052			
3340082544	PHILADELPHIA	PA		09/03/2024	01/24/2025	70,013							70,013	70,013			
3340082617	BALTIMORE	MD		09/03/2024	04/25/2025	60,786							60,786	60,786			
3340082668	SOUTH AMBOY	NJ		08/26/2024	02/27/2025	213,125							213,125	213,125			
3340082730	CHICAGO	IL		10/10/2024	06/25/2025	182,952							182,952	182,952			
3340082826	PARK FOREST	IL		10/03/2024	02/27/2025	77,537							77,537	77,537			
3340082856	WILLOWS	CA		09/10/2024	08/26/2025	89,211							89,211	89,211			
3340082875	SAINT ALBANS	NY		09/03/2024	10/24/2025	307,296							307,296	307,296			
3340082878	PHILADELPHIA	PA		09/18/2024	03/26/2025	144,738							144,738	144,738			
3340082932	PATCHOGUE	NY		10/10/2024	06/25/2025	345,708							345,708	345,708			
3340082961	HARAHAN	LA		10/03/2024	04/25/2025	288,269							288,269	288,269			
3340083010	FLINT	MI		10/03/2024	04/25/2025	51,590							51,590	51,590			
3340083029	MILLTOWN	NJ		10/03/2024	04/25/2025	266,112							266,112	266,112			
3340083048	WILSON	NC		09/03/2024	08/26/2025	177,210							177,210	177,210			
3340083071	HAMILTON	OH		09/03/2024	07/24/2025	109,256							109,256	109,256			
3340083074	CALUMET PARK	IL		10/03/2024	04/25/2025	52,351							52,351	52,351			
3340083087	SUFFERN	NY		09/26/2024	05/31/2025	212,454							212,454	212,454			
3340083102	TRENTON	NJ		09/18/2024	08/26/2025	102,564							102,564	102,564			
3340083111	TRENTON	NJ		09/18/2024	08/26/2025	116,028							116,028	116,028			
3340083112	PARK FOREST	IL		09/10/2024	02/27/2025	65,261							65,261	65,261			
3340083119	POUGHKEEPSIE	NY		09/18/2024	10/24/2025	302,148							302,148	302,148			
3340083121	TRENTON	NJ		09/18/2024	08/26/2025	119,988							119,988	119,988			
3340083133	HUNTINGTON STATION	NY		09/03/2024	01/24/2025	317,948							317,948	317,948			
3340083144	ALBUQUERQUE	NM		09/10/2024	04/25/2025	196,535							196,535	196,535			
3340083149	IRVINGTON	NJ		09/26/2024	03/26/2025	232,848							232,848	232,848			
3340083160	HARRISBURG	PA		09/18/2024	01/28/2025	49,365							49,365	49,365			
3340083207	LIVINGSTON	NJ		09/03/2024	09/25/2025	826,518							826,518	826,518			
3340083229	GRAND RAPIDS	MI		10/03/2024	03/26/2025	110,880							110,880	110,880			
3340083232	PATERSON	NJ		09/26/2024	08/26/2025	328,680							328,680	328,680			
3340083242	WEST ORANGE	NJ		09/26/2024	10/24/2025	623,700							623,700	623,700			
3340083243	BERLIN	CT		09/26/2024	11/21/2025	137,549							137,549	137,549			
3340083245	WILLINGBORO	NJ		09/18/2024	03/26/2025	158,202							158,202	158,202			
3340083258	MIAMI	FL		09/10/2024	03/26/2025	445,500							445,500	445,500			
3340083261	KOKOMO	IN		10/23/2024	03/26/2025	47,833							47,833	47,804		(29)	(29)
3340083262	AUBURN	CA		09/10/2024	07/24/2025	261,795							261,795	261,795			
3340083305	OGDENSBURG	NJ		09/26/2024	09/25/2025	217,919							217,919	217,919			
3340083311	YONKERS	NY		10/10/2024	10/24/2025	442,411							442,411	442,411			
3340083316	BELLAIRE	OH		12/05/2024	11/21/2025	72,490							72,490	72,490			
3340083324	MACON	GA		10/03/2024	06/25/2025	54,743							54,743	54,743			
3340083337	SHOREHAM	NY		10/03/2024	06/25/2025	569,123							569,123	569,123			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340083338	CHERRYVILLE	NC		09/03/2024	05/22/2025	141,372							141,372	141,372			
3340083345	PHILADELPHIA	PA		09/18/2024	06/25/2025	144,754							144,754	144,754			
3340083352	WALLINGTON	NJ		10/10/2024	11/21/2025	235,224							235,224	235,224			
3340083357	WATERBURY	CT		12/19/2024	04/25/2025	124,740							124,740	124,740			
3340083366	NEW YORK	NY		09/26/2024	06/25/2025	792,000							792,000	792,000			
3340083418	KINSTON	NC		09/26/2024	04/25/2025	44,461							44,461	44,461			
3340083426	HICKSVILLE	NY		09/10/2024	03/26/2025	439,560							439,560	439,560			
3340083430	YOUNGSTOWN	OH		09/26/2024	07/24/2025	235,897							235,897	235,897			
3340083433	RONKONKOMA	NY		10/10/2024	02/27/2025	381,348							381,348	381,348			
3340083438	JONESBORO	GA		09/03/2024	01/28/2025	160,776							160,776	160,776			
3340083458	PHILADELPHIA	PA		09/18/2024	07/24/2025	138,208							138,208	138,208			
3340083552	OLD BRIDGE	NJ		10/03/2024	02/27/2025	261,360							261,360	261,360			
3340083570	MONTICELLO	NY		10/10/2024	02/27/2025	114,048							114,048	114,048			
3340083619	GARWOOD	NJ		09/18/2024	03/26/2025	335,689							335,689	335,689			
3340083657	JACKSONVILLE	FL		10/10/2024	10/24/2025	89,274							89,274	89,274			
3340083725	FLORISSANT	MO		09/10/2024	07/24/2025	94,248							94,248	94,248			
3340083745	PARK FOREST	IL		09/26/2024	03/26/2025	106,742							106,742	106,742			
3340083754	BETHEL	NY		10/10/2024	08/26/2025	107,811							107,811	107,811			
3340083769	PHILADELPHIA	PA		09/18/2024	10/24/2025	77,220							77,220	77,220			
3340083799	OCEAN GATE	NJ		10/10/2024	06/25/2025	196,376							196,376	196,376			
3340083801	NEW ORLEANS	LA		10/10/2024	07/24/2025	199,584							199,584	199,584			
3340083806	NORTH CHARLESTON	SC		09/18/2024	09/25/2025	203,702							203,702	203,702			
3340083814	MORTON GROVE	IL		09/18/2024	06/25/2025	248,514							248,514	248,514			
3340083836	PHILADELPHIA	PA		10/03/2024	07/24/2025	276,646							276,646	276,646			
3340083882	LINDEN	NJ		09/26/2024	10/24/2025	286,110							286,110	286,110			
3340083908	NEW PROVIDENCE	NJ		09/18/2024	06/25/2025	673,042							673,042	673,042			
3340083924	EAST GREENWICH	RI		10/03/2024	06/25/2025	352,090							352,090	352,090			
3340083929	SEAFORD	NY		09/03/2024	02/27/2025	380,358							380,358	380,358			
3340083953	PHILADELPHIA	PA		10/31/2024	02/27/2025	95,990							95,990	95,990			
3340083958	EAST ORANGE	NJ		09/18/2024	04/25/2025	223,344							223,344	223,344			
3340084004	PHILADELPHIA	PA		09/26/2024	08/26/2025	80,994							80,994	80,994			
3340084021	CEDARVILLE	NJ		09/18/2024	03/26/2025	78,756							78,756	78,756			
3340084046	NORTH HALEDON	NJ		09/26/2024	10/24/2025	423,086							423,086	423,086			
3340084060	PORT SAINT LUCIE	FL		09/18/2024	07/24/2025	210,712							210,712	210,712			
3340084108	DETROIT	MI		09/26/2024	01/28/2025	150,995							150,995	150,995			
3340084112	DETROIT	MI		10/03/2024	02/27/2025	139,550							139,550	139,550			
3340084149	BRENTWOOD	NY		09/26/2024	06/25/2025	330,422							330,422	330,422			
3340084151	SEAFORD	NY		10/31/2024	11/21/2025	490,970							490,970	490,970			
3340084172	MIDLAND	NC		10/23/2024	11/21/2025	272,527							272,527	272,527			
3340084183	COLUMBIA	SC		10/31/2024	11/21/2025	40,471							40,471	40,471			
3340084252	PROVIDENCE	RI		10/23/2024	07/24/2025	258,390							258,390	258,390			
3340084284	CONOVER	NC		09/18/2024	08/26/2025	94,882							94,882	94,882			
3340084304	FLEMINGTON	NJ		09/10/2024	03/26/2025	338,651							338,651	338,651			
3340084324	HEMPSTEAD	NY		09/18/2024	03/26/2025	399,564							399,564	399,564			
3340084370	PARK FOREST	IL		09/26/2024	10/24/2025	119,909							119,909	119,909			
3340084413	BROOKLYN	NY		09/26/2024	01/28/2025	466,884							466,884	466,884			
3340084431	COLFAX	CA		10/03/2024	11/21/2025	212,216							212,216	212,216			
3340084442	LA PUENTE	CA		10/03/2024	09/25/2025	376,048							376,048	376,048			
3340084461	MIDLOTHIAN	VA		09/18/2024	04/25/2025	177,408							177,408	177,408			
3340084473	LYNN	MA		09/10/2024	10/24/2025	329,789							329,789	329,789			
3340084482	BRENTWOOD	NY		10/23/2024	04/25/2025	276,012							276,012	276,012			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340084502	DETROIT	MI		09/18/2024	07/24/2025	78,764							78,764	78,764			
3340084512	ABILENE	TX		09/18/2024	05/22/2025	62,568							62,568	62,568			
3340084515	MIAMI	FL		09/18/2024	04/25/2025	302,940							302,940	302,940			
3340084554	CHICAGO	IL		10/03/2024	05/31/2025	118,800							118,800	118,800			
3340084615	MCKEESPORT	PA		10/31/2024	05/31/2025	50,674							50,674	50,674			
3340084620	SHIRLEY	NY		09/26/2024	10/24/2025	262,826							262,826	262,826			
3340084629	ROEBLING	NJ		09/26/2024	10/24/2025	160,222							160,222	160,222			
3340084673	PIEDMONT	CA		09/26/2024	07/24/2025	1,011,087							1,011,087	1,011,087			
3340084690	APPLE VALLEY	CA		09/26/2024	10/24/2025	215,424							215,424	215,424			
3340084700	LONG BEACH	CA		10/31/2024	08/26/2025	440,748							440,748	440,748			
3340084712	HYDE PARK	MA		09/26/2024	11/21/2025	487,167							487,167	487,167			
3340084761	NEW ORLEANS	LA		10/31/2024	07/24/2025	189,605							189,605	189,605			
3340084813	LANSING	IL		10/23/2024	08/26/2025	102,167							102,167	102,167			
3340084876	ANDERSON	IN		09/18/2024	09/25/2025	63,594							63,594	63,594			
3340084946	DEERFIELD	IL		09/26/2024	04/25/2025	175,506							175,506	175,506			
3340084971	EWING TOWNSHIP	NJ		09/26/2024	01/24/2025	158,816							158,816	158,816			
3340084983	GULFPORT	FL		09/26/2024	08/26/2025	253,663							253,663	253,663			
3340084990	ATLANTA	GA		10/03/2024	08/26/2025	129,779							129,779	129,779			
3340085005	ST. LOUIS	MO		10/31/2024	09/25/2025	44,140							44,140	44,140			
3340085012	ATLANTA	GA		09/18/2024	04/25/2025	204,019							204,019	204,019			
3340085013	CHICAGO	IL		10/03/2024	04/25/2025	89,694							89,694	89,694			
3340085038	GERMANTOWN	WI		10/03/2024	08/26/2025	143,986							143,986	143,986			
3340085053	CHICAGO	IL		10/31/2024	05/31/2025	181,747							181,747	181,747			
3340085060	FLUSHING	NY		11/21/2024	05/31/2025	651,420							651,420	651,420			
3340085062	FLUSHING	NY		11/21/2024	06/25/2025	651,420							651,420	651,420			
3340085063	NEPTUNE CITY	NJ		10/03/2024	06/25/2025	221,538							221,538	221,538			
3340085075	MARENGO	IL		10/03/2024	04/25/2025	90,269							90,269	90,269			
3340085089	CHICAGO	IL		10/10/2024	11/21/2025	124,740							124,740	124,740			
3340085126	LOS ANGELES	CA		09/26/2024	08/26/2025	1,081,080							1,081,080	1,081,080			
3340085145	BALTIMORE	MD		10/10/2024	03/26/2025	141,689							141,689	141,689			
3340085146	SYOSSET	NY		12/19/2024	09/25/2025	592,416							592,416	592,416			
3340085182	REX	GA		10/03/2024	02/27/2025	111,751							111,751	111,751			
3340085192	WHITEVILLE	NC		10/23/2024	01/28/2025	166,320							166,320	166,320			
3340085209	SHIRLEY	NY		10/03/2024	04/25/2025	346,639							346,639	346,639			
3340085226	COLUMBIA	SC		10/03/2024	08/26/2025	81,180							81,180	81,180			
3340085230	BOWIE	MD		10/03/2024	03/26/2025	317,988							317,988	317,988			
3340085258	CHESTER	SC		10/23/2024	02/27/2025	48,510							48,510	48,510			
3340085259	KEANSBURG	NJ		10/10/2024	01/28/2025	224,532							224,532	224,532			
3340085260	CHESTER	SC		10/23/2024	03/26/2025	117,810							117,810	117,810			
3340085282	HEMPSTEAD	NY		10/03/2024	11/21/2025	274,428							274,428	274,428			
3340085292	CRYSTAL LAKE	IL		12/05/2024	06/25/2025	166,513							166,513	166,513			
3340085336	MOSS POINT	MS		10/10/2024	07/24/2025	51,322							51,322	51,322			
3340085339	IRVINGTON	NJ		09/26/2024	06/25/2025	249,480							249,480	249,480			
3340085355	SEMINOLE	FL		10/31/2024	11/21/2025	211,325							211,325	211,325			
3340085357	SAN FRANCISCO	CA		10/23/2024	11/21/2025	1,469,754							1,469,754	1,469,754			
3340085365	ST. PETERSBURG	FL		10/23/2024	11/21/2025	341,550							341,550	341,550			
3340085383	LOMBARD	IL		10/03/2024	07/24/2025	238,582							238,582	238,582			
3340085454	BROOKLYN	NY		10/03/2024	06/25/2025	556,380							556,380	556,380			
3340085476	CHICAGO	IL		10/10/2024	05/31/2025	299,376							299,376	299,376			
3340085483	WILMINGTON	DE		10/03/2024	04/25/2025	153,252							153,252	153,252			
3340085502	EWA BEACH	HI		10/31/2024	05/22/2025	309,391							309,391	309,391			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340085538	BEVERLY HILLS	FL		10/23/2024	06/25/2025	102,564							102,564	102,564			
3340085633	CHICAGO	IL		10/03/2024	05/31/2025	101,489							101,489	101,489			
3340085664	MAMARONECK	NY		10/03/2024	09/25/2025	307,534							307,534	307,534			
3340085676	CHICAGO	IL		10/23/2024	06/25/2025	169,755							169,755	169,755			
3340085733	RAVENA	NY		10/03/2024	06/25/2025	145,728							145,728	145,728			
3340085757	COMMERCE	GA		10/31/2024	03/26/2025	87,754							87,754	87,754			
3340085762	COLUMBIA	SC		10/31/2024	11/21/2025	38,254							38,254	38,254			
3340085778	ROANOKE	VA		10/03/2024	07/24/2025	97,020							97,020	97,020			
3340085846	DETROIT	MI		12/05/2024	08/26/2025	98,948							98,948	98,948			
3340085848	CLEVELAND	OH		10/31/2024	04/25/2025	50,411							50,411	50,411			
3340085885	JACKSONVILLE	FL		10/31/2024	10/24/2025	127,100							127,100	127,100			
3340085967	OAKLAND	CA		10/23/2024	09/25/2025	262,136							262,136	262,136			
3340086009	ANN ARBOR	MI		10/10/2024	09/25/2025	299,772							299,772	299,772			
3340086040	CORTLANDT MANOR	NY		10/23/2024	08/26/2025	312,033							312,033	312,033			
3340086047	GLOUCESTER TOWNSHIP	NJ		10/23/2024	04/25/2025	181,368							181,368	181,368			
3340086056	HILLSIDE	NJ		10/23/2024	03/26/2025	146,124							146,124	146,124			
3340086078	HAMMOND	IN		12/19/2024	07/24/2025	114,761							114,761	114,761			
3340086139	DOVER	DE		10/23/2024	08/26/2025	167,690							167,690	167,690			
3340086169	DAYTON	OH		10/10/2024	04/25/2025	50,173							50,173	50,173			
3340086172	INDIANAPOLIS	IN		10/23/2024	05/31/2025	87,912							87,912	87,912			
3340086203	TEXAS CITY	TX		10/10/2024	03/26/2025	92,506							92,506	92,506			
3340086340	WILKES-BARRE	PA		10/23/2024	04/25/2025	118,800							118,800	118,800			
3340086360	NORTH HALEDON	NJ		12/05/2024	07/24/2025	394,662							394,662	394,662			
3340086389	CHICAGO	IL		11/14/2024	06/25/2025	151,272							151,272	151,272			
3340086415	ALVIN	TX		10/23/2024	04/25/2025	84,930							84,930	84,930			
3340086418	PITTSTON	PA		11/21/2024	08/26/2025	78,170							78,170	78,170			
3340086438	MINE HILL TOWNSHIP	NJ		10/10/2024	09/25/2025	331,452							331,452	331,452			
3340086444	OAK RIDGE	NJ		10/10/2024	02/27/2025	250,906							250,906	250,906			
3340086454	VOORHEES TOWNSHIP	NJ		10/10/2024	06/25/2025	243,619							243,619	243,619			
3340086461	READING	PA		10/23/2024	08/26/2025	143,392							143,392	143,392			
3340086464	PATERSON	NJ		10/23/2024	03/26/2025	172,704							172,704	172,704			
3340086473	GASTONIA	NC		10/23/2024	03/26/2025	93,235							93,235	93,235			
3340086514	MILLVILLE	NJ		02/06/2025	04/25/2025	71,280							71,280	71,280			
3340086526	LOGANVILLE	GA		10/23/2024	05/31/2025	173,052							173,052	173,052			
3340086557	COALDALE	PA		11/21/2024	08/26/2025	71,997							71,997	71,997			
3340086562	PHILADELPHIA	PA		10/10/2024	04/25/2025	148,104							148,104	148,104			
3340086568	BROOKLYN	NY		11/14/2024	11/21/2025	285,120							285,120	285,120			
3340086582	KNOB NOSTER	MO		10/03/2024	02/27/2025	87,440							87,440	87,440			
3340086712	ELMSFORD	NY		12/19/2024	06/25/2025	365,571							365,571	365,571			
3340086726	HIGHLAND MILLS	NY		11/21/2024	09/25/2025	332,640							332,640	332,640			
3340086753	NEWARK	NJ		11/14/2024	04/25/2025	172,498							172,498	172,498			
3340086766	HOLLYWOOD	FL		10/23/2024	11/21/2025	368,676							368,676	368,676			
3340086820	NEW HAVEN	CT		12/19/2024	10/24/2025	186,476							186,476	186,476			
3340086980	STRATFORD	CT		12/19/2024	04/25/2025	246,708							246,708	246,708			
3340087094	WALLINGFORD	CT		11/21/2024	05/22/2025	204,930							204,930	204,930			
3340087095	WESTERN SPRINGS	IL		11/14/2024	07/24/2025	316,800							316,800	316,800			
3340087164	WOODRUFF	SC		10/23/2024	03/26/2025	87,516							87,516	87,516			
3340087303	PETERSBURG	VA		10/23/2024	02/27/2025	122,241							122,241	122,241			
3340087325	TRENTON	NJ		10/23/2024	08/26/2025	133,531							133,531	133,531			
3340087485	WINDSOR	VA		10/23/2024	09/25/2025	163,469							163,469	163,469			
3340087528	LAWTON	OK		11/21/2024	04/25/2025	45,144							45,144	45,144			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340087529	CHATHAM TOWNSHIP	NJ		12/30/2024	11/21/2025	1,794,989							1,794,989	1,794,989			
3340087571	TROY	NY		11/14/2024	06/25/2025	127,512							127,512	127,512			
3340087641	DECATUR	GA		10/23/2024	04/25/2025	237,283							237,283	237,283			
3340087717	OCALA	FL		02/06/2025	10/24/2025	146,241							146,241	146,241			
3340087824	GREAT FALLS	SC		12/05/2024	11/21/2025	2,206							2,206	2,206			
3340087875	CLEVELAND HEIGHTS	OH		10/23/2024	11/21/2025	117,949							117,949	117,949			
3340087902	MORRISTOWN	NJ		10/23/2024	07/24/2025	439,151							439,151	439,151			
3340087973	MILWAUKEE	WI		11/14/2024	02/27/2025	106,152							106,152	106,152			
3340088042	LITTLE FALLS	NJ		10/23/2024	11/21/2025	316,701							316,701	316,701			
3340088110	PHILADELPHIA	PA		10/31/2024	10/24/2025	286,150							286,150	286,150			
3340088128	SOMERVILLE	NJ		10/23/2024	02/27/2025	286,324							286,324	286,324			
3340088238	PEMBERTON TOWNSHIP	NJ		01/08/2025	04/25/2025	160,879							160,879	160,879			
3340088245	PEMBERTON	NJ		01/08/2025	04/25/2025	156,666							156,666	156,666			
3340088247	MANCHESTER TOWNSHIP	NJ		01/08/2025	04/25/2025	165,270							165,270	165,270			
3340088297	LIBERTY	NY		12/12/2024	11/21/2025	93,060							93,060	93,060			
3340088429	OCALA	FL		02/06/2025	09/25/2025	150,802							150,802	150,802			
3340088449	NEWARK	NJ		11/21/2024	05/22/2025	347,554							347,554	347,554			
3340088535	BROOKLYN	NY		01/08/2025	11/21/2025	1,682,999							1,682,999	1,682,999			
3340088550	MIAMI	FL		12/12/2024	08/26/2025	283,536							283,536	283,536			
3340088568	IRVINGTON	NJ		02/13/2025	10/24/2025	329,169							329,169	329,169			
3340088620	PHILADELPHIA	PA		12/05/2024	06/25/2025	148,231							148,231	148,231			
3340088636	ASBURY PARK	NJ		01/08/2025	07/24/2025	186,156							186,156	186,156			
3340088637	ASBURY PARK	NJ		01/08/2025	07/24/2025	195,108							195,108	195,108			
3340088640	ASBURY PARK	NJ		01/08/2025	04/25/2025	345,192							345,192	345,192			
3340088648	STAFFORD TOWNSHIP	NJ		01/08/2025	10/24/2025	183,349							183,349	183,349			
3340088828	MILLER PLACE	NY		12/19/2024	09/25/2025	462,607							462,607	462,607			
3340088848	ANTIOCH	TN		11/14/2024	03/26/2025	59,400							59,400	59,400			
3340088901	CHICAGO	IL		12/19/2024	05/22/2025	179,439							179,439	179,439			
3340089031	BROOKLYN	NY		03/19/2025	10/24/2025	392,040							392,040	392,040			
3340089420	PHILADELPHIA	PA		11/14/2024	05/31/2025	172,854							172,854	172,854			
3340089637	BALTIMORE	MD		01/16/2025	03/26/2025	10,692							10,692	10,692			
3340089639	GREAT NECK	NY		11/14/2024	08/26/2025	887,040							887,040	887,040			
3340089713	WEST ALLIS	WI		12/12/2024	01/24/2025	108,702							108,702	108,702			
3340089725	NEWBURGH	NY		12/30/2024	07/24/2025	194,040							194,040	194,040			
3340089734	TARRYTOWN	NY		12/05/2024	06/25/2025	526,680							526,680	526,680			
3340089779	THE BRONX	NY		11/21/2024	09/25/2025	231,660							231,660	231,660			
3340089999	UNIONDALE	NY		11/14/2024	10/24/2025	335,016							335,016	335,016			
3340090173	PELHAM	NY		01/16/2025	09/25/2025	433,422							433,422	433,422			
3340090193	ORLANDO	FL		12/05/2024	07/24/2025	144,342							144,342	144,342			
3340090195	ORLANDO	FL		12/05/2024	08/26/2025	145,728							145,728	145,728			
3340090306	MASTIC BEACH	NY		12/12/2024	06/25/2025	313,870							313,870	313,870			
3340090407	DETROIT	MI		03/07/2025	07/24/2025	59,558							59,558	59,558			
3340090413	MATTHEWS	NC		02/06/2025	06/25/2025	23,364							23,364	23,364			
3340090467	MEDFORD	MA		12/30/2024	06/25/2025	560,538							560,538	560,538			
3340090468	LAFAYETTE	IN		12/12/2024	05/22/2025	90,328							90,328	90,328			
3340090664	AKRON	OH		12/12/2024	09/25/2025	64,313							64,313	64,313			
3340090698	YONKERS	NY		12/30/2024	04/25/2025	535,867							535,867	535,867			
3340090724	PARKVILLE	MD		12/12/2024	07/24/2025	174,901							174,901	174,901			
3340091007	PALM BAY	FL		12/12/2024	11/21/2025	129,492							129,492	129,492			
3340091010	YONKERS	NY		12/05/2024	04/25/2025	239,501							239,501	239,501			
3340091044	PHILADELPHIA	PA		12/12/2024	03/26/2025	221,558							221,558	221,558			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340091139	WEST ISLIP	NY		12/30/2024	07/24/2025	395,960							395,960	395,960			
3340091154	ASHLEY	PA		01/08/2025	07/24/2025	139,146							139,146	139,146			
3340091243	NEWARK	NJ		02/06/2025	11/21/2025	437,964							437,964	437,964			
3340091336	LANSING	IL		12/12/2024	10/24/2025	122,978							122,978	122,978			
3340091337	EAST ORANGE	NJ		12/30/2024	09/25/2025	320,998							320,998	320,998			
3340091411	STRATFORD	CT		12/30/2024	05/22/2025	246,482							246,482	246,482			
3340091425	PATERSON	NJ		12/30/2024	05/22/2025	210,098							210,098	210,098			
3340091479	BALTIMORE	MD		12/30/2024	08/26/2025	18,063							18,063	18,063			
3340091569	CINCINNATI	OH		12/30/2024	08/26/2025	99,513							99,513	99,513			
3340091592	HOUSTON	TX		01/16/2025	10/24/2025	751,292							751,292	751,292			
3340091604	SAINT PETERSBURG	FL		12/30/2024	10/24/2025	190,080							190,080	190,080			
3340091758	JONESBORO	GA		12/12/2024	03/26/2025	106,920							106,920	106,920			
3340091939	WILLINGBORO	NJ		12/30/2024	06/25/2025	220,384							220,384	220,384			
3340091953	WICHITA FALLS	TX		01/08/2025	08/26/2025	48,074							48,074	48,074			
3340091980	ST. PETERSBURG	FL		02/06/2025	11/21/2025	215,697							215,697	215,697			
3340091981	PEMBROKE PINES	FL		12/30/2024	07/24/2025	346,500							346,500	346,500			
3340091984	CLEVELAND	OH		01/08/2025	05/22/2025	43,045							43,045	43,045			
3340092071	WESTWEGO	LA		01/08/2025	07/24/2025	88,488							88,488	88,488			
3340092144	APTOS	CA		02/13/2025	06/25/2025	599,841							599,841	599,841			
3340092164	MANVILLE	NJ		12/30/2024	04/25/2025	293,040							293,040	293,040			
3340092358	AKRON	OH		01/08/2025	09/25/2025	49,449							49,449	49,449			
3340092393	TRENTON	NJ		12/30/2024	04/25/2025	126,403							126,403	126,403			
3340092524	ST. LOUIS	MO		12/30/2024	07/24/2025	49,896							49,896	49,896			
3340092539	SAINT ALBANS	NY		12/30/2024	04/25/2025	502,232							502,232	502,232			
3340092665	DANBURY	CT		12/30/2024	04/25/2025	338,580							338,580	338,580			
3340092760	THE BRONX	NY		01/16/2025	06/25/2025	295,812							295,812	295,812			
3340092795	DETROIT	MI		01/16/2025	08/26/2025	45,223							45,223	45,223			
3340092835	LEHIGH ACRES	FL		02/20/2025	09/25/2025	133,016							133,016	133,016			
3340092885	ATLANTA	GA		01/08/2025	09/25/2025	496,782							496,782	496,782			
3340092901	ST. PETERSBURG	FL		01/16/2025	10/24/2025	230,472							230,472	230,472			
3340092933	ALBANY	NY		02/13/2025	06/25/2025	94,763							94,763	94,763			
3340092956	LEXINGTON	NC		01/08/2025	10/24/2025	106,643							106,643	106,643			
3340093062	JAMAICA	NY		12/30/2024	11/21/2025	285,120							285,120	285,120			
3340093068	PACIFIC	MO		01/16/2025	06/25/2025	89,575							89,575	89,575			
3340093156	LORTON	VA		01/08/2025	03/26/2025	123,552							123,552	123,552			
3340093520	CLEVELAND	OH		03/07/2025	09/25/2025	55,583							55,583	55,583			
3340093561	ORMOND BEACH	FL		01/16/2025	10/24/2025	184,100							184,100	184,100			
3340093607	ABERDEEN	NC		01/16/2025	07/24/2025	106,920							106,920	106,920			
3340093630	WOODBRIDGE	CT		01/16/2025	04/25/2025	320,760							320,760	320,760			
3340093676	PHILADELPHIA	PA		02/06/2025	08/26/2025	129,690							129,690	129,690			
3340093685	KINGSTON	NY		02/06/2025	06/25/2025	201,366							201,366	201,366			
3340093800	KINGSTON	NY		02/06/2025	07/24/2025	192,456							192,456	192,456			
3340093983	ALBUQUERQUE	NM		02/06/2025	08/26/2025	107,633							107,633	107,633			
3340093994	GREENFIELD	MA		02/13/2025	09/25/2025	220,002							220,002	220,002			
3340094299	JERSEY CITY	NJ		02/06/2025	10/24/2025	437,976							437,976	437,976			
3340094356	SAINT ALBANS	NY		02/06/2025	10/24/2025	399,168							399,168	399,168			
3340094751	MAYWOOD	IL		02/20/2025	11/21/2025	160,222							160,222	160,222			
3340094831	VALDOSTA	GA		02/20/2025	10/24/2025	76,745							76,745	76,745			
3340094993	PERTH AMBOY	NJ		04/10/2025	10/24/2025	279,180							279,180	279,180			
3340095037	KANSAS CITY	MO		03/07/2025	09/25/2025	64,627							64,627	64,627			
3340095251	PROSPECT HEIGHTS	IL		02/20/2025	08/26/2025	110,088							110,088	110,088			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340095385	COLUMBUS	GA		04/24/2025	06/25/2025	40,428							40,428	40,428			
3340095503	FRESNO	CA		02/13/2025	06/25/2025	145,253							145,253	145,253			
3340095591	HEPHZIBAH	GA		02/13/2025	08/26/2025	90,122							90,122	90,122			
3340095629	NEW BRITAIN	CT		03/27/2025	08/26/2025	231,977							231,977	231,977			
3340095693	CHICAGO	IL		02/20/2025	11/21/2025	172,084							172,084	172,084			
3340095699	WYANDANCH	NY		02/20/2025	08/26/2025	319,477							319,477	319,477			
3340095854	YONKERS	NY		03/27/2025	07/24/2025	658,944							658,944	658,944			
3340096001	GLEN BURNIE	MD		03/27/2025	09/25/2025	238,392							238,392	238,392			
3340096014	MASTIC	NY		04/10/2025	10/24/2025	237,362							237,362	237,362			
3340096038	PARMA	OH		02/20/2025	08/26/2025	94,446							94,446	94,446			
3340096079	LANCASTER	SC		03/07/2025	06/25/2025	101,601							101,601	101,601			
3340096344	DETROIT	MI		03/27/2025	06/25/2025	58,212							58,212	58,212			
3340096598	NEWARK	NJ		03/27/2025	10/24/2025	423,720							423,720	423,720			
3340096630	LOGANVILLE	GA		04/10/2025	08/26/2025	291,060							291,060	291,060			
3340096651	BEAVER FALLS	PA		04/24/2025	08/26/2025	76,000							76,000	76,000			
3340096685	MILILANI	HI		03/19/2025	10/24/2025	618,710							618,710	618,710			
3340096712	BROOKLYN	NY		04/10/2025	11/21/2025	1,069,200							1,069,200	1,069,200			
3340096748	FREEPORT	NY		03/27/2025	11/21/2025	360,329							360,329	360,329			
3340096751	WOODRIDGE	IL		03/27/2025	07/24/2025	211,424							211,424	211,424			
3340096975	BAY SHORE	NY		03/27/2025	11/21/2025	318,622							318,622	318,622			
3340096993	SHELBY	NC		03/27/2025	08/26/2025	111,343							111,343	111,343			
3340097043	EAST HARTFORD	CT		03/27/2025	10/24/2025	182,825							182,825	182,825			
3340097126	MARIETTA	GA		03/27/2025	10/24/2025	184,902							184,902	184,902			
3340097156	TOLEDO	OH		03/19/2025	07/24/2025	47,520							47,520	47,520			
3340097165	CENTRAL ISLIP	NY		04/10/2025	10/24/2025	318,483							318,483	318,483			
3340097374	DETROIT	MI		03/27/2025	08/26/2025	65,634							65,634	65,634			
3340097390	PHILADELPHIA	PA		04/10/2025	08/26/2025	153,252							153,252	153,252			
3340097440	HONEA PATH	SC		03/27/2025	10/24/2025	51,084							51,084	51,084			
3340097461	PORTSMOUTH	VA		04/10/2025	11/21/2025	139,273							139,273	139,273			
3340097531	DUSON	LA		04/10/2025	10/24/2025	59,873							59,873	59,873			
3340097538	EAST HAMPTON	NY		04/10/2025	06/25/2025	471,161							471,161	471,161			
3340097652	GARY	IN		03/27/2025	09/25/2025	49,896							49,896	49,896			
3340097981	HAMPTON	GA		03/19/2025	06/25/2025	149,688							149,688	149,688			
3340097986	BIRMINGHAM	AL		03/27/2025	09/25/2025	90,668							90,668	90,668			
3340097989	TACOMA	WA		03/27/2025	10/24/2025	271,458							271,458	271,458			
3340098022	LINDEN	NJ		04/10/2025	11/21/2025	105,970							105,970	105,970			
3340098050	CHICAGO	IL		03/19/2025	11/21/2025	50,524							50,524	50,524			
3340098102	OAKLYN	NJ		03/27/2025	07/24/2025	246,708							246,708	246,708			
3340098181	SALEM	NJ		03/27/2025	07/24/2025	47,223							47,223	47,223			
3340098204	TRENTON	NJ		03/27/2025	06/25/2025	82,922							82,922	82,922			
3340098284	FAIR LAWN	NJ		04/10/2025	10/24/2025	427,522							427,522	427,522			
3340098322	CHICAGO	IL		04/24/2025	11/21/2025	88,942							88,942	88,942			
3340098372	PLEASANT HILL	CA		03/27/2025	10/24/2025	909,652							909,652	909,652			
3340098422	WATERBURY	CT		04/10/2025	09/25/2025	188,892							188,892	188,892			
3340098437	AKRON	OH		04/10/2025	07/24/2025	56,549							56,549	56,549			
3340098528	YONKERS	NY		04/10/2025	10/24/2025	270,864							270,864	270,864			
3340098554	DAHLONEGA	GA		04/10/2025	06/25/2025	213,840							213,840	213,840			
3340098607	SCRANTON	PA		03/27/2025	10/24/2025	169,528							169,528	169,528			
3340098646	BOHEMIA	NY		03/27/2025	08/26/2025	381,348							381,348	381,348			
3340098802	SCRANTON	PA		03/27/2025	09/25/2025	152,080							152,080	152,080			
3340098808	ATLANTA	GA		04/10/2025	10/24/2025	410,256							410,256	410,256			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340098841	BELLEROSE	NY		04/10/2025	10/24/2025	471,240							471,240	471,240			
3340098885	VINELAND	NJ		04/10/2025	10/24/2025	132,581							132,581	132,581			
3340098886	SCRANTON	PA		03/27/2025	11/21/2025	120,938							120,938	120,938			
3340099071	PHILADELPHIA	PA		04/10/2025	10/24/2025	171,072							171,072	171,072			
3340099188	MIDLAND	NC		05/22/2025	11/21/2025	222,560							222,560	222,560			
3340099266	TEMPLE	GA		04/10/2025	07/24/2025	129,730							129,730	129,730			
3340099293	YONKERS	NY		04/24/2025	09/25/2025	360,548							360,548	360,548			
3340099294	NAPERVILLE	IL		04/24/2025	10/24/2025	327,096							327,096	327,096			
3340099323	CLEARWATER	FL		04/10/2025	09/25/2025	285,120							285,120	285,120			
3340099415	RUNNEMEDE	NJ		04/10/2025	09/25/2025	211,464							211,464	211,464			
3340099543	CEDARVILLE	NJ		05/22/2025	08/26/2025	55,440							55,440	55,440			
3340099544	HOFFMAN ESTATES	IL		04/24/2025	10/24/2025	253,440							253,440	253,440			
3340099687	GLEN COVE	NY		04/24/2025	10/24/2025	385,074							385,074	385,074			
3340099693	DOVER	NJ		04/10/2025	09/25/2025	319,651							319,651	319,651			
3340099726	MIDDLETOWN	OH		04/24/2025	09/25/2025	95,911							95,911	95,911			
3340099746	TAMPA	FL		04/10/2025	10/24/2025	179,626							179,626	179,626			
3340099753	SAUGERTIES	NY		05/22/2025	10/24/2025	136,858							136,858	136,858			
3340099833	TRENTON	NJ		04/24/2025	08/26/2025	151,589							151,589	151,589			
3340099874	CENTEREACH	NY		04/24/2025	06/25/2025	249,480							249,480	249,480			
3340099914	CONCORD	NC		05/22/2025	10/24/2025	140,696							140,696	140,696			
3340099915	STRATFORD	CT		04/24/2025	11/21/2025	290,789							290,789	290,789			
3340099993	PORTSMOUTH	VA		04/24/2025	11/21/2025	184,310							184,310	184,310			
3340100081	TRENTON	NJ		04/24/2025	07/24/2025	115,196							115,196	115,196			
3340100094	TRENTON	NJ		04/24/2025	07/24/2025	114,048							114,048	114,048			
3340100179	TRENTON	NJ		04/24/2025	06/25/2025	113,335							113,335	113,335			
3340100184	TRENTON	NJ		04/24/2025	06/25/2025	108,108							108,108	108,108			
3340100238	BABYLON	NY		04/24/2025	10/24/2025	297,950							297,950	297,950			
3340100252	TOLEDO	OH		05/22/2025	09/25/2025	60,858							60,858	60,858			
3340100322	RICHMOND HILL	NY		04/24/2025	10/24/2025	320,760							320,760	320,760			
3340100462	GALVESTON	TX		04/24/2025	09/25/2025	147,312							147,312	147,312			
3340100669	LOVELAND	OH		05/29/2025	11/21/2025	166,320							166,320	166,320			
3340100710	KAILUA-KONA	HI		06/05/2025	11/21/2025	298,980							298,980	298,980			
3340100855	LARGO	FL		05/29/2025	07/24/2025	189,248							189,248	189,248			
3340100895	WATERBURY	CT		06/26/2025	11/21/2025	151,920							151,920	151,920			
3340100923	LAWTON	OK		05/22/2025	10/24/2025	98,604							98,604	98,604			
3340100953	HAMPSTEAD	NC		05/22/2025	10/24/2025	97,235							97,235	97,235			
3340101022	COLUMBIA	SC		05/22/2025	10/24/2025	39,204							39,204	39,204			
3340101229	BRIDGEPORT	CT		06/26/2025	11/21/2025	256,608							256,608	256,608			
3340101295	CHICAGO	IL		06/05/2025	11/21/2025	86,170							86,170	86,170			
3340101388	JACKSONVILLE	FL		05/22/2025	10/24/2025	121,295							121,295	121,295			
3340101495	LOCKPORT	IL		05/22/2025	10/24/2025	113,810							113,810	113,810			
3340101700	AMARILLO	TX		05/22/2025	10/24/2025	73,260							73,260	73,260			
3340101718	BRICK TOWNSHIP	NJ		05/22/2025	10/24/2025	146,124							146,124	146,124			
3340101727	BASTROP	TX		05/22/2025	11/21/2025	201,960							201,960	201,960			
3340101850	CENTRAL ISLIP	NY		05/29/2025	11/21/2025	365,310							365,310	365,310			
3340102029	CAPE CORAL	FL		05/22/2025	09/25/2025	285,714							285,714	285,714			
3340102047	TRENTON	NJ		05/29/2025	08/26/2025	891,000							891,000	891,000			
3340102057	OAKLAND	NJ		05/29/2025	09/25/2025	212,949							212,949	212,949			
3340102149	CARTERSVILLE	GA		05/22/2025	11/21/2025	81,259							81,259	81,259			
3340102290	PEARLAND	TX		05/22/2025	09/25/2025	158,400							158,400	158,400			
3340102364	ALBUQUERQUE	NM		05/22/2025	09/25/2025	161,370							161,370	161,370			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340102428	SWANSEA	MA		05/22/2025	10/24/2025	176,715							176,715	176,715			
3340102495	CENTRAL ISLIP	NY		05/29/2025	10/24/2025	359,964							359,964	359,964			
3340102590	WHEATON	IL		05/29/2025	11/21/2025	514,000							514,000	514,000			
3340102822	ORLANDO	FL		06/05/2025	10/24/2025	156,856							156,856	156,856			
3340102876	CEDAR RAPIDS	IA		06/26/2025	11/21/2025	285,516							285,516	285,516			
3340102902	NEWARK	NJ		06/05/2025	09/25/2025	449,856							449,856	449,856			
3340102908	INDEPENDENCE	MO		05/29/2025	11/21/2025	97,614							97,614	97,614			
3340102925	BOYNTON BEACH	FL		05/29/2025	08/26/2025	192,179							192,179	192,179			
3340102930	WYANDANCH	NY		06/05/2025	11/21/2025	263,023							263,023	263,023			
3340102951	NEW BRITAIN	CT		06/05/2025	08/26/2025	205,128							205,128	205,128			
3340103026	OAKDALE	NY		05/29/2025	11/21/2025	473,854							473,854	473,854			
3340103136	MASSAPEQUA	NY		06/05/2025	09/25/2025	242,093							242,093	242,093			
3340103389	ATLANTA	GA		05/29/2025	08/26/2025	39,600							39,600	39,600			
3340104153	SAN DIEGO	CA		06/26/2025	10/24/2025	488,438							488,438	488,438			
3340104373	PHILADELPHIA	PA		06/26/2025	11/21/2025	210,329							210,329	210,329			
3340104623	YONKERS	NY		07/15/2025	11/21/2025	431,292							431,292	431,292			
3340104669	MADISON	NC		06/26/2025	10/24/2025	114,761							114,761	114,761			
3340105244	CHICAGO	IL		07/15/2025	11/21/2025	144,540							144,540	144,540			
3340105386	GRIFFIN	GA		06/26/2025	09/25/2025	72,706							72,706	72,706			
3340105403	GURNEE	IL		07/15/2025	09/25/2025	131,868							131,868	131,868			
3340109827	GLENVIEW	IL		10/08/2025	11/21/2025	249,480							249,480	249,480			
3350101978	TROY	NY		07/15/2025	11/21/2025	122,902							122,902	122,902			
3350102652	WOODLAND PARK	NJ		07/15/2025	10/24/2025	216,263							216,263	216,263			
3350103908	CARTERSVILLE	GA		07/15/2025	09/25/2025	138,060							138,060	138,060			
3350104130	ORLAND PARK	IL		07/15/2025	11/21/2025	197,806							197,806	197,806			
3350104228	MOUNT PLEASANT	SC		07/29/2025	10/24/2025	1,596,855							1,596,855	1,596,855			
3350104461	CORINTH	TX		10/20/2025	11/21/2025	324,221							324,221	324,221			
3350104586	AKRON	OH		07/29/2025	11/21/2025	42,312							42,312	42,312			
3350104656	HOUSTON	TX		08/08/2025	09/25/2025	204,283							204,283	204,283			
3350104658	HOUSTON	TX		08/08/2025	10/24/2025	204,283							204,283	204,283			
3350104785	STEGER	IL		07/15/2025	11/21/2025	89,152							89,152	89,152			
3350105019	MORROW	GA		07/29/2025	10/24/2025	103,493							103,493	103,493			
3350105020	JONESBORO	GA		07/15/2025	10/24/2025	120,042							120,042	120,042			
3350105280	DERRY	NH		07/15/2025	09/25/2025	154,205							154,205	154,205			
3350105299	BROOKLYN	NY		07/15/2025	10/24/2025	623,716							623,716	623,716			
3350105779	EWA BEACH	HI		07/15/2025	11/21/2025	425,213							425,213	425,213			
3350105875	MASSILLON	OH		07/29/2025	11/21/2025	57,113							57,113	57,113			
3350105952	SAINT CHARLES	MO		07/29/2025	11/21/2025	76,615							76,615	76,615			
3350106165	DOWNERS GROVE	IL		07/15/2025	10/24/2025	317,186							317,186	317,186			
3350106326	WOODSTOCK	GA		07/29/2025	10/24/2025	139,161							139,161	139,161			
3350106436	MASHPEE	MA		07/29/2025	11/21/2025	1,191,712							1,191,712	1,191,712			
3350106537	EAST POINT	GA		07/29/2025	10/24/2025	73,341							73,341	73,341			
3350106590	WYOMING	MI		07/29/2025	11/21/2025	109,940							109,940	109,940			
3350106939	LACONIA	NH		07/15/2025	10/24/2025	153,832							153,832	153,832			
3350106965	ATLANTA	GA		07/29/2025	11/21/2025	142,922							142,922	142,922			
3350107112	MILWAUKEE	WI		07/29/2025	10/24/2025	141,912							141,912	141,912			
3350107845	NEW HAVEN	CT		09/22/2025	10/24/2025	206,182							206,182	206,182			
3350108759	CRYSTAL LAKE	IL		09/15/2025	11/21/2025	136,166							136,166	136,166			
3350110799	GRANBURY	TX		09/22/2025	11/21/2025	49,800							49,800	49,800			
3410000414	LIVINGSTON	NJ		09/24/2024	06/25/2025	803,816							803,816	803,816			
3410000467	MARIETTA	GA		09/10/2024	08/28/2025	989,299							989,299	989,299			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3410000475	NEWARK	NJ		09/24/2024	03/24/2025	720,832							720,832	720,832			
3410000485	IRVINGTON	NJ		09/10/2024	05/28/2025	1,819,794							1,819,794	1,819,794			
3410000507	SOUTH AMBOY	NJ		09/24/2024	07/22/2025	367,085							367,085	367,085			
3410000512	WESTFIELD	NJ		09/10/2024	04/23/2025	412,087							412,087	412,087			
3410000521	PHILADELPHIA	PA		09/24/2024	04/23/2025	117,284							117,284	117,284			
3410000524	COLUMBIA	TN		09/10/2024	07/22/2025	940,839							940,839	940,839			
3410000526	CLEVELAND	OH		09/24/2024	04/23/2025	76,945							76,945	76,945			
3410000532	MILLBURN	NJ		09/24/2024	06/25/2025	1,293,918							1,293,918	1,293,918			
3410000533	VENTNOR CITY	NJ		09/24/2024	11/25/2025	429,714							429,714	429,714			
3410000535	SAINT AUGUSTINE	FL		09/24/2024	04/23/2025	316,257							316,257	316,257			
3410000536	EAST LAKE	OH		09/24/2024	05/28/2025	79,508							79,508	79,508			
3410000550	STRATFORD	NJ		09/24/2024	10/23/2025	212,731							212,731	212,731			
3410000552	LIVINGSTON	NJ		09/24/2024	10/23/2025	841,966							841,966	841,966			
3410000558	LIVINGSTON	NJ		09/24/2024	10/23/2025	663,304							663,304	663,304			
3410000559	ORLANDO	FL		09/24/2024	07/22/2025	147,865							147,865	147,865			
3410000560	SAN ANTONIO	TX		09/24/2024	08/28/2025	90,809							90,809	90,809			
3410000561	LIVINGSTON	NJ		09/24/2024	08/28/2025	1,003,827							1,003,827	1,003,827			
3410000562	GLENWOOD	NJ		10/09/2024	04/23/2025	243,331							243,331	243,331			
3410000563	LIVINGSTON	NJ		10/09/2024	07/22/2025	844,110							844,110	844,110			
3410000564	LIVINGSTON	NJ		10/09/2024	05/28/2025	812,594							812,594	812,594			
3410000565	PALISADES PARK	NJ		10/09/2024	05/28/2025	297,146							297,146	297,146			
3410000566	NASHVILLE	TN		10/09/2024	05/28/2025	379,836							379,836	379,836			
3410000568	BRIDGETON	NJ		10/09/2024	03/28/2025	110,738							110,738	110,738			
3410000570	NASHVILLE	TN		10/17/2024	03/28/2025	1,319,265							1,319,265	1,319,265			
3410000578	HILLSBOROUGH	NJ		10/23/2024	04/23/2025	240,253							240,253	240,253			
3410000579	ALPHARETTA	GA		10/23/2024	11/25/2025	1,095,943							1,095,943	1,095,943			
3410000581	BUNNLEVEL	NC		10/23/2024	02/28/2025	158,514							158,514	158,514			
3410000585	MARTINSBURG	WV		11/08/2024	11/25/2025	243,624							243,624	243,624			
3410000590	SPARTA	NJ		11/14/2024	08/28/2025	358,866							358,866	358,866			
3410000593	PHILADELPHIA	PA		11/14/2024	12/23/2025	298,300							298,300	298,300			
3410000594	REHOBOTH BEACH	DE		11/14/2024	12/23/2025	145,852							145,852	145,852			
3410000596	FAIRFIELD	NJ		11/21/2024	08/28/2025	487,761							487,761	487,761			
3410000597	LAKE HARMONY	PA		11/21/2024	11/25/2025	250,809							250,809	250,809			
3410000598	SEVIERVILLE	TN		11/08/2024	04/23/2025	1,121,375							1,121,375	1,121,375			
3410000599	PASSAIC	NJ		11/14/2024	07/22/2025	319,541							319,541	319,541			
3410000600	SICKLERVILLE	NJ		11/21/2024	08/28/2025	309,676							309,676	309,676			
3410000601	LONG BRANCH	NJ		11/14/2024	06/25/2025	1,671,069							1,671,069	1,671,069			
3410000608	BRIGANTINE	NJ		11/14/2024	11/25/2025	911,282							911,282	911,282			
3410000615	GYPSUM	CO		12/23/2024	11/25/2025	389,916							389,916	389,916			
3410000616	GYPSUM	CO		12/09/2024	11/25/2025	371,959							371,959	371,959			
3410000617	GYPSUM	CO		12/09/2024	11/25/2025	333,481							333,481	333,481			
3410000618	GYPSUM	CO		12/09/2024	11/25/2025	371,959							371,959	371,959			
3410000621	BRIDGETON	NJ		11/21/2024	08/28/2025	94,364							94,364	94,364			
3410000624	ASHLAND CITY	TN		11/21/2024	10/23/2025	197,212							197,212	197,212			
3410000625	PHILADELPHIA	PA		12/09/2024	10/23/2025	157,927							157,927	157,927			
3410000626	NEWFIELD	NJ		12/09/2024	09/25/2025	191,477							191,477	191,477			
3410000627	LIVINGSTON	NJ		12/09/2024	09/25/2025	778,733							778,733	778,733			
3410000630	LIVINGSTON	NJ		12/09/2024	05/28/2025	500,221							500,221	500,221			
3410000632	LINDEN	NJ		12/09/2024	06/25/2025	175,572							175,572	175,572			
3410000634	BLUFFTON	SC		12/09/2024	06/25/2025	331,868							331,868	331,868			
3410000648	CEDAR HILL	TN		01/10/2025	06/25/2025	6,780							6,780	6,780			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3410000655	DENVILLE	NJ		12/23/2024	03/28/2025	205,585							205,585	205,585			
3410000662	MAPLEWOOD	NJ		01/10/2025	08/28/2025	263,853							263,853	263,853			
3410000664	GYPSUM	CO		01/10/2025	11/25/2025	371,959							371,959	371,959			
3410000675	COLUMBIA	MD		01/10/2025	04/23/2025	140,298							140,298	140,298			
3410000677	TAMPA	FL		01/17/2025	05/28/2025	115,509							115,509	115,509			
3410000694	WARETOWN	NJ		01/27/2025	03/28/2025	62,299							62,299	62,299			
3410000695	FRANKLIN LAKES	NJ		02/07/2025	08/28/2025	459,764							459,764	459,764			
3410000713	NORTH PLAINFIELD	NJ		02/07/2025	07/22/2025	122,580							122,580	122,580			
3410000715	BEAUFORT	SC		02/14/2025	08/28/2025	145,156							145,156	145,156			
3410000721	FORT PIERCE	FL		02/14/2025	11/25/2025	77,873							77,873	77,873			
3410000722	CLARK	NJ		02/14/2025	09/25/2025	360,599							360,599	360,599			
3410000738	RHINEBECK	NY		03/07/2025	10/23/2025	343,485							343,485	343,485			
3410000742	PEMBERTON	NJ		03/07/2025	11/25/2025	130,567							130,567	130,567			
3410000744	POWDER SPRINGS	GA		03/07/2025	10/23/2025	166,620							166,620	166,620			
3410000747	LIVINGSTON	NJ		03/24/2025	10/23/2025	845,016							845,016	845,016			
3410000748	PHILADELPHIA	PA		03/14/2025	10/23/2025	136,636							136,636	136,636			
3410000758	BALTIMORE	MD		03/24/2025	11/25/2025	203,606							203,606	203,606			
3410000760	PHILADELPHIA	PA		03/14/2025	08/28/2025	129,702							129,702	129,702			
3410000762	UNION	NJ		03/28/2025	11/25/2025	485,213							485,213	485,213			
3410000765	CADIZ	KY		03/24/2025	10/23/2025	172,384							172,384	172,384			
3410000776	PHILADELPHIA	PA		03/28/2025	09/25/2025	192,129							192,129	192,129			
3410000780	WESTFIELD	NJ		04/11/2025	10/23/2025	814,298							814,298	814,298			
3410000786	AMISSVILLE	VA		04/11/2025	11/25/2025	181,105							181,105	181,105			
3410000789	AUDUBON	NJ		04/11/2025	09/25/2025	181,573							181,573	181,573			
3410000801	NEW HAVEN	CT		04/17/2025	12/23/2025	566,111							566,111	566,111			
3410000812	MILWAUKEE	WI		04/17/2025	08/28/2025	74,892							74,892	74,892			
3410000819	BRIGANTINE	NJ		06/06/2025	10/23/2025	418,295							418,295	418,295			
3500100160	LODI	CA		07/18/2024	02/18/2025	305,465							305,465	305,465			
3500102027	FLEMINGTON	NJ		08/12/2024	07/28/2025	278,400							278,400	278,400			
3500103881	LAUDERHILL	FL		07/18/2024	03/24/2025	131,957							131,957	131,957			
3500103917	MIAMI	FL		07/18/2024	08/25/2025	467,965							467,965	467,965			
3500103966	CHAGRIN FALLS	OH		08/12/2024	02/18/2025	239,801							239,801	239,801			
3500104171	FORT LAUDERDALE	FL		08/12/2024	02/18/2025	189,859							189,859	189,859			
3500104328	PHOENIX	AZ		07/18/2024	09/26/2025	258,281							258,281	258,281			
3500104521	WAIANAE	HI		08/12/2024	08/25/2025	2,175,000							2,175,000	2,175,000			
3500104569	LEHIGH ACRES	FL		08/12/2024	09/26/2025	152,424							152,424	152,424			
3500105172	WINTER GARDEN	FL		08/12/2024	07/28/2025	1,891,495							1,891,495	1,891,495			
3500105173	WAIANAE	HI		09/12/2024	06/25/2025	344,375							344,375	344,375			
3500105183	LEHIGH ACRES	FL		08/12/2024	05/28/2025	146,256							146,256	146,256			
3500105185	LEHIGH ACRES	FL		08/12/2024	07/28/2025	172,072							172,072	172,072			
3500105186	LEHIGH ACRES	FL		08/12/2024	07/28/2025	162,785							162,785	162,785			
3500105188	LEHIGH ACRES	FL		08/12/2024	07/28/2025	174,735							174,735	174,735			
3500105254	LEHIGH ACRES	FL		08/12/2024	08/25/2025	92,691							92,691	92,691			
3500105384	MIAMI	FL		08/12/2024	10/23/2025	237,438							237,438	237,438			
3500105387	SUNNY ISLES BEACH	FL		08/12/2024	10/23/2025	79,750							79,750	79,750			
3500105480	KURE BEACH	NC		09/12/2024	10/23/2025	2,047,762							2,047,762	2,047,762			
3500105618	VERO BEACH	FL		08/12/2024	08/25/2025	110,789							110,789	110,789			
3500105989	PICO RIVERA	CA		08/12/2024	09/26/2025	528,891							528,891	528,891			
3500106025	KIRKLAND	WA		09/12/2024	10/23/2025	1,465,682							1,465,682	1,465,682			
3500106045	LOUISVILLE	KY		09/12/2024	03/28/2025	183,211							183,211	183,211			
3500106549	CHARLESTON	SC		08/12/2024	05/28/2025	1,427,163							1,427,163	1,427,163			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3500107117	CALABASAS	CA		09/12/2024	10/23/2025	1,488,324							1,488,324	1,488,324			
3500107170	HOUSTON	TX		09/12/2024	07/28/2025	87,000							87,000	87,000			
3500107489	FORT LAUDERDALE	FL		09/12/2024	01/30/2025	149,531							149,531	149,531			
3500107575	KOLOA	HI		10/16/2024	07/28/2025	3,017,456							3,017,456	3,017,456			
3500107727	ORLANDO	FL		09/30/2024	02/18/2025	441,351							441,351	441,351			
3500107830	RESEDA	CA		09/30/2024	05/28/2025	435,000							435,000	435,000			
3500107832	MERCER ISLAND	WA		09/30/2024	11/25/2025	841,181							841,181	841,181			
3500107833	OCALA	FL		09/30/2024	04/17/2025	428,265							428,265	428,265			
3500107842	CAPE MAY	NJ		11/27/2024	08/25/2025	184,033							184,033	184,033			
3500107879	BOISE	ID		10/16/2024	11/25/2025	519,281							519,281	519,281			
3500107921	SEATTLE	WA		09/30/2024	10/23/2025	814,131							814,131	814,131			
3500107936	TRAVELERS REST	SC		10/16/2024	05/28/2025	388,351							388,351	388,351			
3500107992	BRANDON	FL		11/15/2024	06/25/2025	187,956							187,956	187,956			
3500108013	MIAMI BEACH	FL		09/30/2024	07/28/2025	2,077,613							2,077,613	2,077,613			
3500108020	FORT LAUDERDALE	FL		09/12/2024	03/28/2025	146,710							146,710	146,710			
3500108193	CORONA DEL MAR	CA		09/30/2024	05/28/2025	2,117,000							2,117,000	2,117,000			
3500108231	SAN JOSE	CA		09/30/2024	05/28/2025	906,250							906,250	906,250			
3500108238	PALATKA	FL		09/30/2024	10/23/2025	183,097							183,097	183,097			
3500108796	SAN DIEGO	CA		10/16/2024	08/25/2025	1,293,400							1,293,400	1,293,400			
3500108948	MILFORD	MA		10/16/2024	08/25/2025	294,031							294,031	294,031			
3500108958	ORLANDO	FL		10/16/2024	11/25/2025	132,584							132,584	132,584			
3500109032	ORLANDO	FL		10/16/2024	05/28/2025	383,324							383,324	383,324			
3500109592	NORTH LAUDERDALE	FL		10/30/2024	05/28/2025	225,772							225,772	225,772			
3500109676	LOS ANGELES	CA		10/30/2024	01/30/2025	2,012,600							2,012,600	2,012,600			
3500109708	BOCA RATON	FL		10/16/2024	05/28/2025	451,313							451,313	451,313			
3500109766	MIAMI SPRINGS	FL		10/30/2024	11/25/2025	502,742							502,742	502,742			
3500109793	MIAMI	FL		01/08/2025	08/25/2025	203,615							203,615	203,615			
3500109838	RICHMOND	VA		11/15/2024	06/25/2025	228,324							228,324	228,324			
3500109886	SANTA BARBARA	CA		11/15/2024	11/25/2025	362,500							362,500	362,500			
3500109901	FORT LAUDERDALE	FL		10/16/2024	05/28/2025	345,959							345,959	345,959			
3500110000	GREER	SC		11/15/2024	08/25/2025	384,431							384,431	384,431			
3500110001	GREER	SC		11/15/2024	11/25/2025	367,937							367,937	367,937			
3500110005	ORLANDO	FL		11/27/2024	05/28/2025	282,696							282,696	282,696			
3500110074	MANTOLOKING	NJ		12/20/2024	03/28/2025	1,087,500							1,087,500	1,087,500			
3500110156	PORT CHARLOTTE	FL		01/08/2025	10/23/2025	197,433							197,433	197,433			
3500110175	MIAMI	FL		03/21/2025	08/25/2025	258,825							258,825	258,825			
3500110191	MURRELLS INLET	SC		10/30/2024	06/25/2025	130,500							130,500	130,500			
3500110240	BOCA RATON	FL		11/27/2024	11/25/2025	1,294,125							1,294,125	1,294,125			
3500110241	MIAMI	FL		10/30/2024	06/25/2025	580,000							580,000	580,000			
3500110534	AIKEN	SC		12/20/2024	08/25/2025	101,389							101,389	101,389			
3500111079	OCALA	FL		11/27/2024	08/25/2025	139,459							139,459	139,459			
3500111137	CONCORD	CA		11/27/2024	03/28/2025	373,284							373,284	373,284			
3500111286	KAILUA	HI		11/15/2024	09/26/2025	874,850							874,850	874,850			
3500111787	EDINBURG	TX		11/27/2024	09/26/2025	318,511							318,511	318,511			
3500111833	CAPE CORAL	FL		12/20/2024	10/23/2025	186,166							186,166	186,166			
3500111839	LOS ANGELES	CA		01/08/2025	11/25/2025	2,957,413							2,957,413	2,957,413			
3500111882	ORLANDO	FL		11/27/2024	11/25/2025	290,139							290,139	290,139			
3500111895	SAN MATEO	CA		01/08/2025	04/17/2025	1,879,368							1,879,368	1,879,368			
3500111943	GRAND RAPIDS	MI		11/27/2024	11/25/2025	90,062							90,062	90,062			
3500112066	LA PUENTE	CA		11/27/2024	07/28/2025	482,850							482,850	482,850			
3500112067	TARZANA	CA		12/20/2024	09/26/2025	2,457,750							2,457,750	2,457,750			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3500112081	PARK CITY	UT		03/21/2025	11/25/2025	3,344,425							3,344,425	3,344,425			
3500112082	PARK CITY	UT		03/21/2025	11/25/2025	3,418,375							3,418,375	3,418,375			
3500112083	PARK CITY	UT		03/21/2025	11/25/2025	3,574,250							3,574,250	3,574,250			
3500112146	LAKE MARY	FL		11/27/2024	10/23/2025	430,694							430,694	430,694			
3500112155	CHARLOTTE	NC		12/20/2024	09/26/2025	916,994							916,994	916,994			
3500112222	ABINGDON	MD		11/27/2024	03/28/2025	195,460							195,460	195,460			
3500112225	EWA BEACH	HI		01/08/2025	02/18/2025	460,010							460,010	460,010			
3500112297	OAKLAND PARK	FL		11/27/2024	04/17/2025	240,501							240,501	240,501			
3500112361	PARKLAND	FL		11/27/2024	08/25/2025	1,903,125							1,903,125	1,903,125			
3500112664	WEST SPRINGFIELD	MA		12/20/2024	10/23/2025	229,865							229,865	229,865			
3500112688	BOYNTON BEACH	FL		11/27/2024	04/17/2025	201,415							201,415	201,415			
3500112689	HOMESTEAD	FL		12/20/2024	05/28/2025	236,731							236,731	236,731			
3500112692	NEW CANAAN	CT		12/20/2024	11/25/2025	860,938							860,938	860,938			
3500112736	WEST PARK	FL		11/27/2024	05/28/2025	278,354							278,354	278,354			
3500112739	NEWTON	MA		11/27/2024	04/17/2025	1,827,000							1,827,000	1,827,000			
3500112752	WOODSTOCK	IL		01/27/2025	05/28/2025	164,823							164,823	164,823			
3500112967	MIAMI	FL		11/27/2024	08/25/2025	271,150							271,150	271,150			
3500112968	DACULA	GA		01/27/2025	06/25/2025	35,877							35,877	35,877			
3500113550	CHESTER	VA		12/20/2024	04/17/2025	120,350							120,350	120,350			
3500113646	OCALA	FL		01/08/2025	11/25/2025	575,791							575,791	575,791			
3500113652	WESTMINSTER	SC		12/20/2024	05/28/2025	81,700							81,700	81,700			
3500113659	KANSAS CITY	MO		01/08/2025	03/28/2025	131,334							131,334	131,334			
3500113704	MIAMI	FL		12/20/2024	06/25/2025	277,313							277,313	277,313			
3500113755	TAMPA	FL		12/20/2024	11/25/2025	266,438							266,438	266,438			
3500113823	WINTER HAVEN	FL		12/20/2024	06/25/2025	121,293							121,293	121,293			
3500113899	EAST BOSTON	MA		01/27/2025	11/25/2025	940,641							940,641	940,641			
3500113964	CAMPBELL	CA		02/18/2025	08/25/2025	1,500,617							1,500,617	1,500,617			
3500114066	NORTH LAUDERDALE	FL		01/08/2025	05/28/2025	299,063							299,063	299,063			
3500114068	MIAMI GARDENS	FL		12/20/2024	06/25/2025	238,525							238,525	238,525			
3500114079	BOCA RATON	FL		01/08/2025	09/26/2025	261,906							261,906	261,906			
3500114083	EAST NORTHPORT	NY		01/08/2025	06/25/2025	307,581							307,581	307,581			
3500114168	SOUTHWEST RANCHES	FL		01/08/2025	06/25/2025	2,863,750							2,863,750	2,863,750			
3500114185	FORT LAUDERDALE	FL		01/27/2025	08/25/2025	507,500							507,500	507,500			
3500114214	PORTER	TX		01/27/2025	04/17/2025	627,125							627,125	627,125			
3500114220	KEY BISCAYNE	FL		01/08/2025	08/25/2025	393,313							393,313	393,313			
3500114318	SCOTTSDALE	AZ		01/27/2025	11/25/2025	1,307,234							1,307,234	1,307,234			
3500114903	BROOKLINE	MA		12/20/2024	11/25/2025	1,406,500							1,406,500	1,406,500			
3500115008	SEVIERVILLE	TN		01/27/2025	10/23/2025	493,986							493,986	493,986			
3500115092	LYNDEN	WA		01/08/2025	05/28/2025	328,555							328,555	328,555			
3500115246	NEW CANAAN	CT		01/27/2025	10/23/2025	819,250							819,250	819,250			
3500115380	OVIEDO	FL		01/08/2025	09/26/2025	211,845							211,845	211,845			
3500115435	ORLANDO	FL		01/27/2025	06/25/2025	136,791							136,791	136,791			
3500115555	BELLEVUE	WA		01/27/2025	11/25/2025	633,151							633,151	633,151			
3500115628	PORT ST. LUCIE	FL		01/27/2025	04/17/2025	192,165							192,165	192,165			
3500115630	CANYON LAKE	TX		03/10/2025	10/23/2025	91,491							91,491	91,491			
3500115747	BROOKLYN	NY		05/02/2025	10/23/2025	2,084,344							2,084,344	2,084,344			
3500115828	LINCOLN	AL		02/18/2025	08/25/2025	129,745							129,745	129,745			
3500115877	JUPITER	FL		02/18/2025	04/17/2025	363,545							363,545	363,545			
3500115881	DELRAY BEACH	FL		01/27/2025	10/23/2025	418,851							418,851	418,851			
3500116031	QUEENS	NY		01/27/2025	04/17/2025	432,644							432,644	432,644			
3500116101	PEMBROKE PINES	FL		02/18/2025	06/25/2025	328,131							328,131	328,131			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3500116374	HARTSVILLE	SC		03/10/2025	07/28/2025	182,700							182,700	182,700			
3500116408	MIAMI	FL		02/18/2025	09/26/2025	205,844							205,844	205,844			
3500116859	WINCHESTER	MA		01/27/2025	09/26/2025	1,558,750							1,558,750	1,558,750			
3500117127	BERKELEY	CA		03/10/2025	11/25/2025	696,797							696,797	696,797			
3500117166	ROTONDA WEST	FL		02/18/2025	06/25/2025	203,000							203,000	203,000			
3500117179	LEHIGH ACRES	FL		03/10/2025	09/26/2025	90,861							90,861	90,861			
3500117230	MELROSE	MA		03/10/2025	08/25/2025	730,267							730,267	730,267			
3500117398	LOS ANGELES	CA		05/22/2025	11/25/2025	954,100							954,100	954,100			
3500117570	FORT LAUDERDALE	FL		02/18/2025	08/25/2025	152,250							152,250	152,250			
3500117672	ORLANDO	FL		02/18/2025	11/25/2025	363,471							363,471	363,471			
3500117676	GREENVILLE	SC		03/21/2025	08/25/2025	188,626							188,626	188,626			
3500118014	BEACHWOOD	OH		03/21/2025	10/23/2025	291,305							291,305	291,305			
3500118015	SIX MILE	SC		04/21/2025	08/25/2025	1,341,250							1,341,250	1,341,250			
3500118170	LAUDERHILL	FL		03/10/2025	07/28/2025	202,094							202,094	202,094			
3500118275	WESTON	FL		03/10/2025	10/23/2025	72,500							72,500	72,500			
3500118342	PARKVILLE	MO		03/21/2025	09/26/2025	119,729							119,729	119,729			
3500118383	CHARLOTTE	NC		03/10/2025	07/28/2025	224,315							224,315	224,315			
3500118540	TRAVELERS REST	SC		03/21/2025	09/26/2025	495,230							495,230	495,230			
3500118792	PEMBROKE PINES	FL		03/21/2025	08/25/2025	277,313							277,313	277,313			
3500119233	MIAMI	FL		03/21/2025	10/23/2025	369,855							369,855	369,855			
3500119392	MARIETTA	GA		03/21/2025	11/25/2025	1,763,490							1,763,490	1,763,490			
3500119543	KIHEI	HI		04/07/2025	11/25/2025	2,058,688							2,058,688	2,058,688			
3500119890	CHARLESTON	SC		04/07/2025	11/25/2025	209,400							209,400	209,400			
3500120440	DANIEL ISLAND	SC		06/09/2025	07/28/2025	2,120,625							2,120,625	2,120,625			
3500120443	MIAMI	FL		04/07/2025	10/23/2025	560,063							560,063	560,063			
3500121030	HOUSTON	TX		05/02/2025	07/28/2025	149,115							149,115	149,115			
3500121046	LITTLE RIVER	SC		05/02/2025	11/25/2025	103,820							103,820	103,820			
3500121141	NAPLES	FL		04/07/2025	05/28/2025	215,688							215,688	215,688			
3500123457	NEW PORT RICHEY	FL		05/22/2025	10/23/2025	96,353							96,353	96,353			
3500123578	DENVER	CO		05/22/2025	10/23/2025	450,225							450,225	450,225			
3500123694	PLANTATION	FL		06/09/2025	08/25/2025	852,478							852,478	852,478			
3500124146	LOS ANGELES	CA		06/26/2025	08/25/2025	706,875							706,875	706,875			
3500125009	MIAMI GARDENS	FL		06/26/2025	08/25/2025	155,549							155,549	155,549			
3500125034	PORT WASHINGTON	NY		06/26/2025	11/25/2025	611,900							611,900	611,900			
3500125237	MIRAMAR	FL		06/26/2025	11/25/2025	195,537							195,537	195,537			
3510122844	BROWNSVILLE	TN		07/15/2025	11/25/2025	410,361							410,361	410,361			
3510124929	WEST CHESTER	PA		09/16/2025	11/25/2025	140,000							140,000	140,000			
3510126715	HUNTSVILLE	AL		08/01/2025	10/23/2025	375,375							375,375	375,375			
3510127072	NEWTON	MA		08/14/2025	11/25/2025	3,178,000							3,178,000	3,178,000			
3510127074	NEWTON	MA		08/14/2025	11/25/2025	1,774,500							1,774,500	1,774,500			
3510127943	FLORIDA CITY	FL		08/01/2025	11/25/2025	175,525							175,525	175,525			
3510128104	LOS ANGELES	CA		08/14/2025	10/23/2025	1,855,000							1,855,000	1,855,000			
3510128904	PAYETTE	ID		09/08/2025	11/25/2025	188,837							188,837	188,837			
3510129636	PRESTON	ID		10/07/2025	11/25/2025	223,645							223,645	223,645			
3700005773	UNION	NJ		04/03/2025	09/30/2025	301,860							301,860	301,860			
3700005797	NORWALK	CT		03/27/2025	11/28/2025	375,424							375,424	375,424			
3700005800	STAMFORD	CT		03/19/2025	09/30/2025	562,258							562,258	562,258			
3700005823	JACKSON	NJ		05/15/2025	09/30/2025	429,609							429,609	429,609			
3700005869	LOS ANGELES	CA		03/27/2025	11/28/2025	1,453,652							1,453,652	1,453,652			
3700005928	NEWARK	NJ		04/17/2025	11/28/2025	247,016							247,016	247,016			
3700006044	NYACK	NY		06/30/2025	09/30/2025	208,187							208,187	208,187			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3700006121	BROOKLYN	NY		08/14/2025	11/28/2025	387,051							387,051	387,051			
4010043008	BRICK TOWNSHIP	NJ		02/02/2023	06/06/2025	1,041,667		(10,727)			(10,727)		1,030,940	1,030,940			
4010043168	BALTIMORE	NY		02/02/2023	05/07/2025	225,282		(4,932)			(4,932)		220,350	220,350			
4010047358	ATLANTIC HIGLANDS	NJ		04/26/2023	07/08/2025	848,518		(25,032)			(25,032)		823,486	823,486			
4010047797	WARREN	MI		03/22/2023	11/07/2025	596,530		(14,584)			(14,584)		581,946	581,946			
4010051448	FULTON	NY		07/27/2023	11/07/2025	629,414		(17,034)			(17,034)		612,380	612,380			
4010054500	SPARTA	MI		07/27/2023	10/07/2025	385,940		(7,476)			(7,476)		378,464	378,464			
4010055081	FULTON	NY		07/27/2023	11/07/2025	665,636		(22,880)			(22,880)		642,756	642,756			
4010055162	WARREN	MI		08/24/2023	10/07/2025	945,668		(20,663)			(20,663)		925,005	925,005			
4010056244	TRENTON	NJ		09/28/2023	10/07/2025	793,260		(15,078)			(15,078)		778,182	778,182			
4010056606	BRICK TOWNSHIP	NJ		08/24/2023	06/06/2025	590,746		(12,108)			(12,108)		578,638	578,638			
4010058151	MARYSVILLE	CA		09/28/2023	08/11/2025	841,250		(15,494)			(15,494)		825,756	825,756			
4010059803	BATON ROUGE	LA		10/27/2023	05/07/2025	333,780		(6,075)			(6,075)		327,705	327,705			
4010062840	HAVERSTRAW	NY		01/10/2024	02/18/2025	1,658,800		(31,300)			(31,300)		1,627,500	1,627,500			
4010065110	MOBILE	AL		01/10/2024	06/06/2025	367,529		(9,320)			(9,320)		358,210	358,210			
4010081121	WARREN	MI		09/27/2024	10/07/2025	428,811		(9,059)			(9,059)		419,752	419,752			
4020258468	COLUMBUS	OH		03/12/2021	08/19/2025	7,292,123		(5,123)			(5,123)		7,287,000	7,287,000			
4020448113	LOUISVILLE	KY		03/27/2023	07/17/2025	1,546,708		(31,432)			(31,432)		1,515,276	1,515,276			
362415414102	WORCESTER	MA		07/25/2024	10/30/2025	553,000							553,000	553,000			
362417771101	SOMERVILLE	MA		09/04/2024	06/27/2025	198,300							198,300	198,300			
362419931101	SANTA MONICA	CA		08/14/2024	09/26/2025	2,441,353							2,441,353	2,441,353			
362420431101	LOS ANGELES	CA		10/04/2024	10/30/2025	3,455,800							3,455,800	3,455,800			
362422046101	SANTA ROSA BEACH	FL		09/23/2024	08/29/2025	1,363,460							1,363,460	1,363,460			
362426814101	WORCESTER	MA		11/22/2024	10/30/2025	442,500							442,500	442,500			
362427621101	SHREVEPORT	LA		11/22/2024	04/28/2025	118,293							118,293	118,293			
362429511101	ODESSA	TX		12/13/2024	06/27/2025	208,500							208,500	208,500			
362430323101	SPRINGFIELD	MA		12/23/2024	10/30/2025	227,500							227,500	227,500			
362430421101	STUDIO CITY	CA		12/23/2024	04/28/2025	1,492,500							1,492,500	1,492,500			
362434634101	ORANGE?	NJ		02/27/2025	11/26/2025	1,040,000							1,040,000	1,040,000			
362434711103	DALLAS	TX		02/10/2025	03/26/2025	655,175							655,175	655,175			
362436523101	ARCADIA	CA		02/10/2025	11/26/2025	2,999,700							2,999,700	2,999,700			
362436531101	TUMWATER	WA		02/27/2025	05/15/2025	513,966							513,966	513,966			
362502631101	BROOKLYN	NY		03/11/2025	07/31/2025	499,500							499,500	499,500			
362503521101	BEVERLY HILLS	CA		03/11/2025	11/26/2025	3,375,000							3,375,000	3,375,000			
362508411102	DALLAS	TX		04/17/2025	11/26/2025	643,493							643,493	643,493			
362508421102	SCOTTSDALE	AZ		04/17/2025	11/26/2025	825,000							825,000	825,000			
362512821101	SAN DIEGO	CA		06/12/2025	11/26/2025	626,250							626,250	626,250			
362513521101	ANAHEIM	CA		07/01/2025	10/30/2025	825,000							825,000	825,000			
362513921101	DUBLIN	CA		07/01/2025	09/26/2025	730,500							730,500	730,500			
362520400733	LA CANADA FLINTRIDGE	CA		09/05/2025	11/26/2025	3,900,000							3,900,000	3,900,000			
500005016001	CADZAND	NLD		08/28/2024	03/20/2025	258,787						18,874	277,661	271,168	(6,494)		(6,494)
0S41073	POCATELLO	ID		07/12/2005	07/14/2025	49,920							49,920	49,920			
18959	QUINCY	MA		10/07/2010	11/10/2025	3,122,354		(1,687)			(1,687)		3,120,667	3,120,667			
100055551	DECATUR	GA		03/23/2021	09/01/2025	239							239	239			
100117522	GALVESTON	TX		07/20/2023	09/05/2025	(11,090)		11,171			11,171		81	81			
100119164	SANTA ROSA BEACH	FL		07/31/2023	09/01/2025	288,503		497			497		289,000	289,000			
100120568	SCOTTSDALE	AZ		08/18/2023	09/01/2025	410,070		(80,745)	327,879		(408,624)		1,446	1,446			
100128228	SANFORD	MI		09/14/2023	10/05/2025	11,382		16,548	27,764		(11,215)		167	167			
100127504	HOUSTON	TX		09/08/2023	12/31/2025	1,684		(1,493)			(1,493)		191	191			
100132440	PROSPER	TX		11/03/2023	09/01/2025	84,915		54,161	137,068		(82,907)		2,009	2,009			
4010044975	ORCHARD LAKE	MI		03/22/2023	08/31/2025	499,520		(4,634)	302,795		(307,429)		192,090	192,090			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0199999. Mortgages closed by repayment						10,158,937,571		(72,404,551)	17,376,010	797,737	(88,982,824)	44,471,619	10,114,426,367	10,212,929,471	74,505,295	23,997,809	98,503,104
18566	INDEPENDENCE	OH		04/26/2006		364,752							364,752	364,752			
18593	FREDERICK	MD		11/14/2006		183,981							183,981	183,981			
18626	BURBANK	CA		02/26/2007		325,990		(390)			(390)		325,600	325,600			
18665	MYRTLE BEACH	SC		08/22/2007		1,394,722		(2,133)			(2,133)		1,392,589	1,392,589			
18701	WILMINGTON	NC		10/26/2007		542,135		(2,639)			(2,639)		539,496	539,496			
18727	TROY	MO		02/08/2008		199,994		(729)			(729)		199,265	199,265			
18750	HOUSTON	TX		04/18/2008		480,681		(1,251)			(1,251)		479,430	479,430			
18759	CHICAGO	IL		05/01/2008		1,163,072		(2,316)			(2,316)		1,160,756	1,160,756			
18771	MYRTLE BEACH	SC		06/23/2008		160,171		(726)			(726)		159,445	159,445			
18804	PHOENIX	AZ		10/02/2008		1,823,520							1,823,520	1,823,520			
18821	FREMONT	CA		12/01/2008		259,036		(628)			(628)		258,408	258,408			
18822	LINCOLN	NE		12/16/2008		371,777		(918)			(918)		370,859	370,859			
18830	GREAT FALLS	MT		12/17/2008		280,742		(711)			(711)		280,031	280,031			
18865	WEST DES MOINES	IA		04/02/2013		5,335,332							5,335,332	5,335,332			
18916	MARLBOROUGH	MA		04/12/2010		338,139		(1,135)			(1,135)		337,004	337,004			
18963	HEMPSTEAD	NY		11/12/2010		436,273		(2,763)			(2,763)		433,510	433,510			
18986	CARLSBAD	CA		11/10/2010		365,848		(1,295)			(1,295)		364,553	364,553			
19003	SALEM	OR		03/01/2011		364,917							364,917	364,917			
19016	WOODINVILLE	WA		03/11/2011		643,712		(464)			(464)		643,248	643,248			
19019	FULLERTON	CA		03/10/2011		559,213							559,213	559,213			
19036	FORT WORTH	TX		04/15/2011		956,323							956,323	956,323			
19062	MYRTLE BEACH	SC		08/09/2011		768,882		(7,293)			(7,293)		761,589	761,589			
19070	EL PASO	TX		07/19/2011		233,977							233,977	233,977			
19071	EL PASO	TX		09/08/2011		248,870							248,870	248,870			
19072	EL PASO	TX		07/19/2011		434,018							434,018	434,018			
19073	EL PASO	TX		07/19/2011		486,707							486,707	486,707			
19074	EL PASO	TX		07/19/2011		513,498							513,498	513,498			
19080	WEST SPRINGFIELD	MA		07/06/2011		81,450		(1,227)			(1,227)		80,223	80,223			
19097	SPRINGFIELD	VA		07/15/2011		901,537		(12,869)			(12,869)		888,668	888,668			
19098	ALEXANDRIA	VA		07/15/2011		772,745		(11,030)			(11,030)		761,715	761,715			
19120	CHARLOTTE	NC		12/01/2011		438,059							438,059	438,059			
19135	WESTMONT	IL		12/21/2011		43,144		(183)			(183)		42,961	42,961			
19136	WESTMONT	IL		12/21/2011		112,169		(470)			(470)		111,699	111,699			
19137	CONCORD	MA		01/12/2012		445,557		(539)			(539)		445,018	445,018			
19146	DOWNINGTON	PA		03/14/2012		586,513							586,513	586,513			
19187	SALINAS	CA		07/31/2012		390,837		(358)			(358)		390,479	390,479			
19188	FORT WORTH	TX		06/29/2012		412,486							412,486	412,486			
19199	GREAT NECK	NY		10/15/2012		490,050		(4,004)			(4,004)		486,046	486,046			
19218	EL PASO	TX		09/25/2012		298,163		(292)			(292)		297,871	297,871			
19219	PHARR	TX		09/25/2012		230,731		(226)			(226)		230,505	230,505			
19224	MILLBRAE	CA		11/20/2012		267,532		(1,215)			(1,215)		266,317	266,317			
19228	LAS CRUCES	NM		12/13/2012		600,879		(623)			(623)		600,256	600,256			
19250	FENTON	MO		01/23/2013		1,385,420		(2,374)			(2,374)		1,383,046	1,383,046			
19258	HUNTINGTON BEACH	CA		03/01/2013		253,813		(1,288)			(1,288)		252,525	252,525			
19267	GREENWICH	CT		04/12/2013		208,635		(932)			(932)		207,703	207,703			
19268	HOUSTON	TX		04/18/2013		1,567,328		(1,875)			(1,875)		1,565,453	1,565,453			
19280	MILPITAS	CA		06/04/2013		1,322,980		(5,945)			(5,945)		1,317,035	1,317,035			
19281	OMAHA	NE		05/16/2013		343,906		(2,320)			(2,320)		341,586	341,586			
19309	LAWRENCE	KS		09/12/2013		344,684		(886)			(886)		343,798	343,798			
19312	CLARKSBURG	MD		11/26/2013		529,166							529,166	529,166			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19336	VARIOUS	FL		05/17/2019		11,278,672		(111,459)			(111,459)		11,167,213	11,167,213			
19337	ST. HELENA	CA		06/05/2019		(24,481)		140,967			140,967		116,486	116,486			
19343	VARIOUS	FL		02/21/2020		2,094,675							2,094,675	2,094,675			
19344	CHESHIRE EAST (UA)	GBR		05/01/2020		(570,122)		(107,913)		116,250	8,337		(561,785)	(672,040)	(110,255)		(110,255)
19348	EL SEGUNDO	CA		09/10/2021		56,734,296		155,533			155,533		56,889,829	56,889,829			
19351	VARIOUS	GBR		04/22/2022		126,067,467							126,067,467	135,309,588	9,242,122		9,242,122
19353	LONDON	GBR		06/28/2022		(50,527)				75,453	75,453		24,926	(385,533)	(410,460)		(410,460)
19354	HERTFORDSHIRE	GBR		12/02/2022										5,347	5,346		5,346
19355	PHOENIX	AZ		12/13/2022		259,443		3,227			3,227		262,670	262,670			
19603	LONDON	GBR		12/18/2025										20			20
754469	WOODBURY	MN		12/31/2006		79,251							79,251	79,251			
754764	PLUM BOROUGH	PA		12/31/2006		126,195							126,195	126,195			
755175	NASHVILLE	TN		12/31/2006		215,512							215,512	215,512			
755190	PALO ALTO	CA		12/31/2006		402,398							402,398	402,398			
1000002	DUBLIN	CA		08/30/2010		293,846		(20,023)			(20,023)		273,823	273,823			
1000007	NORCO	CA		08/30/2011		379,972		(4,259)			(4,259)		375,713	375,713			
1000024	HOUSTON	TX		12/27/2006		479,994		(15,815)			(15,815)		464,179	464,179			
1000476	MILWAUKEE	WI		02/20/2015		3,340,854		54,326			54,326		3,395,180	3,395,180			
1000592	HYATTSVILLE	MD		06/24/2016		1,960,025		79,547			79,547		2,039,572	2,039,572			
1000710	BAYTOWN	TX		12/07/2017		1,923,969		314,644			314,644		2,238,613	2,238,613			
2011023	WEST GROVE	PA		09/07/2011		480,441		40,793			40,793		521,234	521,234			
2014039	BURBANK	CA		07/30/2014		305,882		130,713			130,713		436,595	436,595			
2016028	FRANKLIN	WI		08/31/2016		637,947		55,242			55,242		693,189	693,189			
2016050	YUKON	OK		09/01/2016		1,057,856		99,634			99,634		1,157,490	1,157,490			
7000005	DULUTH	GA		05/25/2017		313,126		(52,742)			(52,742)		260,384	260,384			
7000008	DENTON	TX		07/31/2017		344,807							344,807	344,807			
7000012	VARIOIUS	OH		11/07/2017		751,336							751,336	751,336			
7000013	BOLINGBROOK	IL		10/13/2017		216,200							216,200	216,200			
7000016	DENVER	CO		02/06/2018		285,138							285,138	285,138			
7000020	BOCA RATON	FL		04/26/2018		490,473							490,473	490,473			
7000021	NEW YORK	NY		04/12/2018		294,016							294,016	294,016			
7000022	YONKERS	NY		06/07/2018		1,028,964							1,028,964	1,028,964			
7000025	BROOKLYN	NY		06/19/2018		818,314							818,314	818,314			
7000026	OZONE PARK	NY		06/19/2018		217,104							217,104	217,104			
7000027	SAN DIEGO	CA		07/09/2018		500,460							500,460	500,460			
7000028	GAINESVILLE	FL		06/14/2018		3,431,818							3,431,818	3,431,818			
7000032	SAN ANTONIO	TX		08/15/2018		315,959							315,959	315,959			
7000033	LOS ANGELES	CA		09/25/2018		339,449							339,449	339,449			
7000034	NEW YORK	NY		09/28/2018		1,400,218							1,400,218	1,400,218			
7000037	ANAHEIM	CA		10/30/2018		485,532		66,932			66,932		552,464	552,464			
7000041	BROOKLYN	NY		12/19/2018		509,298							509,298	509,298			
7000042	TIGARD	OR		12/20/2018		374,886							374,886	374,886			
7000043	MOUNTAIN VIEW	CA		01/14/2019		404,257							404,257	404,257			
7000044	BOCA RATON	FL		01/24/2019		277,410							277,410	277,410			
7000046	WAYNE	NJ		04/09/2019		1,032,564							1,032,564	1,032,564			
7000048	EARTH CTY	MO		05/08/2019		819,597							819,597	819,597			
7100006	PARMA	OH		06/07/2018		14,537,344							14,537,344	14,537,344			
7100007	YULEE	FL		06/07/2018		1,586,410							1,586,410	1,586,410			
7100009	GARDEN GROVE	CA		07/11/2019		14,086,054		279,797			279,797		14,365,851	14,365,851			
7100010	YONKERS	NY		11/19/2019		455,543							455,543	455,543			
7100012	MERRIT ISLAND	FL		08/05/2020		11,992,768		647,570			647,570		12,640,338	12,640,338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
7100014	FALLS CHURCH	VA		11/14/2020		(333,452)		387,938			387,938		54,486	54,486			
7100016	BELLINGHAM	WA		12/29/2020		14,307,789		194,202			194,202		14,501,991	14,501,991			
7100017	FERNDALE	WA		12/29/2020		16,826,999		194,134			194,134		17,021,133	17,021,133			
7200018	APPLETON	WI		12/31/2013		151,127							151,127	151,127			
7200192	SAN FRANCISCO	CA		04/28/2017		349,325							349,325	349,325			
7200208	SUNNYVALE	CA		08/03/2017		580,637		(44,845)			(44,845)		535,792	535,792			
7200274	LA JOLLA	CA		08/09/2018		218,157		121,962			121,962		340,119	340,119			
7200288	NEW YORK	NY		03/14/2019		452,847							452,847	452,847			
7200293	NASHVILLE	TN		11/09/2018		1,562		94,802			94,802		96,364	96,364			
7200305	BROOKLYN	NY		03/05/2019		995,610		64,868			64,868		1,060,478	1,060,478			
7200319	WASHINGTON D.C.	DC		04/30/2019		1,113,539							1,113,539	1,113,539			
7200323	NEW YORK	NY		06/07/2019		1,054,860							1,054,860	1,054,860			
7200328	LOS ANGELES	CA		06/28/2019		2,609,375							2,609,375	2,609,375			
7200347	NASHVILLE	TN		09/30/2019		2,165,181							2,165,181	2,165,181			
7200353	TAMPA	FL		10/16/2019		871,039							871,039	871,039			
7200364	BROOKLYN	NY		12/20/2019		1,858,549							1,858,549	1,858,549			
7200368	SEATTLE	WA		12/18/2019		437,206							437,206	437,206			
7200375	LONDON	GBR		01/02/2025										10	10		10
7200376	COLUMBUS	OH		01/17/2020		1,331,697							1,331,697	1,331,697			
7200382	NEW YORK	NY		03/10/2020		2,767,277							2,767,277	2,767,277			
7200398	NEW YORK CITY	NY		09/29/2020		1,351,418							1,351,418	1,351,418			
7200403	LONG ISLAND	NY		09/30/2020		15,975,232							15,975,232	15,975,232			
7200418	DERBY	GBR		02/17/2021		312,692							312,692	111,093	(201,599)		(201,599)
7200420	PARIS	FRA		12/15/2020		2,745							2,745	1,378,426	1,375,681		1,375,681
7200425	WATERTOWN	MA		01/19/2021		18,357,880							18,357,880	18,357,880			
7200429	SPRING HILL	TN		03/08/2021		1,516,942							1,516,942	1,516,942			
7200432	KISSIMMEE	FL		02/12/2021		994,585							994,585	994,585			
7200437	NEW YORK	NY		03/04/2021		2,893,553							2,893,553	2,893,553			
7200439	STOCKHOLM	SWE		03/30/2021		8,078,532							8,078,532	8,154,494	75,962		75,962
7200441	BURLINGAME	CA		04/01/2021		8,705,375							8,705,375	8,705,375			
7200445	LONDON	GBR		05/19/2021		31,228,241		1,974,349		1,616,254	3,590,603		34,818,844	34,162,832	(656,012)		(656,012)
7200452	VARIOUS	DEU		06/28/2021		9,525,788							9,525,788	8,963,271	(562,518)		(562,518)
7200463	PEMBROKE PINES	FL		07/30/2021		611,815		204,774			204,774		816,589	816,589			
7200465	TUCSON	AZ		08/10/2021		904,513		23,656			23,656		928,169	928,169			
7200468	BALTIMORE	MD		08/19/2021		2,962,517							2,962,517	2,962,517			
7200475	NEW YORK	NY		09/21/2021		2,124,090							2,124,090	2,124,090			
7200481	CULVER CITY	CA		10/07/2021		7,410,536		89,464			89,464		7,500,000	7,500,000			
7200497	CAPE CORAL	FL		11/15/2021		507,214		23,102			23,102		530,316	530,316			
7200504	NEW YORK	NY		03/25/2022		20,652,699							20,652,699	10,326,349		(10,326,349)	(10,326,349)
7200507	FORT WORTH	TX		12/03/2021		250,000							250,000	250,000			
7200508	SANFORD	FL		12/03/2021		932,500							932,500	932,500			
7200511	FORT LAUDERDALE	FL		12/02/2021		902,142							902,142	902,142			
7200513	ST LOUIS	MO		12/08/2021		2,186,506							2,186,506	2,186,506			
7200519	LONDON	GBR		01/21/2022		(1,890,366)				1,962,436	1,962,436		72,070	72,255	185		185
7200528	MANCHESTER	GBR		01/27/2022		1,598,296							1,598,296	1,558,049	(40,247)		(40,247)
7200536	STAMFORD	CT		02/14/2022		413,056							413,056	413,056			
7200537	ROCKVILLE	MD		03/21/2022		1,104,639							1,104,639	1,104,639			
7200538	LONDON	GBR		07/03/2025										(49,797)	(49,797)		(49,797)
7200541	BRONX	NY		03/08/2022		62,779,316		676,888			676,888		63,456,204	63,456,204			
7200542	LEIDEN	NLD		04/29/2022										(19,205)	(19,205)		(19,205)
7200545	REDWOOD CITY	CA		04/05/2022		2,085,090							2,085,090	2,085,090			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200549	QUEEN CREEK	AZ		04/14/2022		2,159,329							2,159,329	2,159,329			
7200553	SUWANEE	GA		04/26/2022		733,592							733,592	733,592			
7200561	DUBLIN	IRL		05/31/2022		(3,746,504)		130,127		4,199,969	4,330,096		583,592	583,592			
7200568	LONDON	GBR		07/19/2022		36,198,673							36,198,673	42,012,389	5,813,716		5,813,716
7200569	VARIOUS	FRA		07/11/2022		(564,670)		564,670			564,670			80,060	80,060		80,060
7200578	KELSO	GBR		08/19/2022		(155,667)		155,667			155,667			(294,129)	(294,129)		(294,129)
7200581	IBIZA	ESP		08/24/2022										(172,075)	(172,075)		(172,075)
7200616	GARDEN CITY	GA		04/11/2023		164,155							164,155	164,155			
7200618	PALMS BEACH	FL		06/09/2023		490,385							490,385	490,385			
7200620	LOS ANGELES	CA		07/25/2023		768,791							768,791	768,791			
7200625	DENVER	CO		06/29/2023		323,317							323,317	323,317			
7200631	CARMEL	IN		09/01/2023		433,743		166,257			166,257		600,000	600,000			
7200634	CHESTNUT HIL	MA		08/31/2023		1,671,446							1,671,446	1,671,446			
7200635	LONG ISLAND CITY	NY		01/03/2020		(67,379)		76,258			76,258		8,879	8,879			
7200638	BROOKLYN	NY		09/29/2023		196,573							196,573	196,573			
7200639	BROOKLYN	NY		09/28/2023		2,461,671							2,461,671	2,461,671			
7200642	BOSTON	MA		11/07/2023		9,880,952							9,880,952	9,880,952			
7200644	ANNEMASSE	FRA		10/17/2023		(314,925)		314,925			314,925			19,697	19,697		19,697
7200645	WARRENVILLE	IL		10/20/2023		756,784							756,784	756,784			
7200650	MANHASSET	NY		11/06/2023		560,370							560,370	560,370			
7200651	CHINA GROVE	NC		11/30/2023		2,268,700							2,268,700	2,268,700			
7200653	DALLAS	TX		11/17/2023		12,600,000							12,600,000	12,600,000			
7200654	DALLAS	TX		11/17/2023		812,267							812,267	812,267			
7200667	HOUSTON	TX		01/31/2024		354,631							354,631	354,631			
7200668	KING OF PRUSSIA	PA		02/05/2024		346,238							346,238	346,238			
7200672	CAPITOL HEIGHTS	MD		02/13/2024		1,167,829							1,167,829	1,167,829			
7200674	ATLANTA	GA		02/27/2024		624,779							624,779	624,779			
7200675	JONESBORO	GA		02/15/2024		5,154,260							5,154,260	5,154,260			
7200677	NEW YORK	NY		03/08/2024		(9,673)		354,008			354,008		344,335	344,335			
7200678	NEW YORK	NY		04/04/2024		1,350,000							1,350,000	1,350,000			
7200681	BOSTON	MA		03/28/2024		1,860,795							1,860,795	1,860,795			
7200694	WEST VALLEY CITY	UT		06/06/2024		351,040							351,040	351,040			
7200699	ATLANTIC BEACH	FL		06/27/2024		23,991							23,991	23,991			
7200705	NEW YORK	NY		07/11/2024		46,304							46,304	46,304			
7200708	ST. SIMONS ISLAND	GA		08/01/2024		(164,918)		166,946			166,946		2,028	2,028			
7200725	MIAMI	FL		11/21/2024		2,278,289							2,278,289	2,278,289			
7200746	TAMPA	FL		01/23/2025		20,430,547		382,018			382,018		20,812,565	20,833,333	20,768		20,768
7200747	LONG ISLAND CITY	NY		01/28/2025		611,608							611,608	611,608			
7200757	WOODLAND HILLS	CA		04/01/2025		(137,262)		137,262			137,262			64,227		64,227	64,227
7200764	RENO	NV		05/29/2025		500,909							500,909	500,909			
7200766	WEST PALMS BEACH	FL		04/29/2025		415,771		94,520			94,520		510,291	510,291			
7200770	CITY OF ORANGE	NJ		04/21/2025		507,220							507,220	507,220			
7200775	VERNON	CA		06/13/2025		5,355,288		121,145			121,145		5,476,433	5,476,433			
7250102	NEW YORK	NY		07/17/2019		247,175		(23,251)			(23,251)		223,924	223,924			
7250107	MULTNOMAH	OR		07/17/2019		51,839		54,178			54,178		106,017	106,017			
7250108	MELVILLE	NY		07/17/2019		397,207		(15,708)			(15,708)		381,499	381,499			
7410006	VARIOUS	DEU		12/21/2023		15,083,945		416,521			416,521		15,500,466	16,422,821	922,356		922,356
7410008	VARIOUS	GBR		01/26/2024		3,831,289							3,831,289	4,455,159	623,870		623,870
7410009	NIVELLES	BEL		05/08/2024		(336,246)		336,246			336,246			(67,696)	(67,696)		(67,696)
7410010	COPENHAGEN	DNK		03/25/2024		(767,237)		767,237			767,237			(158,939)	(158,939)		(158,939)
7410013	SEVEN BEACH	GBR		08/29/2024		3,384,224				2,738,203	2,738,203		6,122,427	6,276,281	153,853		153,853

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7410017	DOBRZYKOWICE	POL		06/26/2024		(1,907,086)		1,350,216		556,870	1,907,086			110,021	110,021		110,021
7410018	LONDON	GBR		07/04/2024		732,432				1,817,718	1,817,718		2,550,150	2,681,086	130,936		130,936
7410020	RUGBY	GBR		10/04/2024										58,419	58,419		58,419
7410021	PARIS	FRA		09/27/2024		(559,058)		9,489		1,505,305	1,514,794		955,736	955,736			
7410024	MADRID	ESP		12/20/2024		(422,484)		422,484			422,484			12,312	12,311		12,311
7410025	PARIS	FRA		10/25/2024		(1,530,014)				1,013,755	1,013,755		(516,259)	(523,707)	(7,447)		(7,447)
7410026	BARSINGHAUSEN	DEU		10/04/2024		(669,846)		669,846			669,846			66,246	66,246		66,246
7410029	LONDON	GBR		12/09/2024										2,403,836	2,403,836		2,403,836
7410032	DARTFORD	GBR		04/02/2025										39,948	39,948		39,948
7410033	ALTRINCHAM	GBR		03/06/2025										309,973	309,973		309,973
7410034	STRETFORD	GBR		04/11/2025										(8,450)	(8,450)		(8,450)
7410036	LONDON	GBR		05/01/2025		37,226,287				2,867,105	2,867,105		40,093,392	40,567,059	473,667		473,667
7410040	MILTON KEYNES	GBR		07/25/2025										(741)	(741)		(741)
7410041	LONDON	GBR		06/04/2025										(72,279)	(72,279)		(72,279)
7410052	SLOUGH	GBR		08/28/2025		449,945		62,123			62,123		512,068	514,012	1,945		1,945
100000104	BEAUMONT	CA		12/17/2015		484		(12)			(12)		472	472			
100000111	SAN MARINO	CA		12/17/2015		18,126		(271)			(271)		17,855	17,855			
100000140	CORONA	CA		03/23/2016		25,671		(371)			(371)		25,300	25,300			
100000157	LOS ANGELES	CA		09/27/2016		8,379		446			446		8,825	8,825			
100000159	REEDLEY	CA		09/27/2016		1,986		801			801		2,787	2,787			
100000160	KAHUKU	HI		09/27/2016		4,563		526			526		5,089	5,089			
100000163	APEX	NC		09/27/2016		9,856		385			385		10,241	10,241			
100000164	PASADENA	CA		09/27/2016		9,881		193			193		10,074	10,074			
100000165	MCHENRY	IL		09/27/2016		2,232		3,137			3,137		5,369	5,369			
100000167	PASCO	WA		09/27/2016		5,942		(78)			(78)		5,864	5,864			
100000170	PITTSBORO	NC		09/27/2016		12,024		(457)			(457)		11,567	11,567			
100000171	EDGEFIELD	SC		09/27/2016		6,793		(35)			(35)		6,758	6,758			
100000175	HILLSBOROUGH	NC		09/27/2016		1,443		(30)			(30)		1,413	1,413			
100000176	AUDUBON	NJ		09/27/2016		1,052		277			277		1,329	1,329			
100000181	COATESVILLE	PA		09/27/2016		6,156		392			392		6,548	6,548			
100000184	CHESTERLAND	OH		09/27/2016		5,947		(108)			(108)		5,839	5,839			
100000189	AURORA	CO		09/27/2016		14,082		(511)			(511)		13,571	13,571			
100000193	FLAGSTAFF	AZ		09/27/2016		11,136		(179)			(179)		10,957	10,957			
100000194	SYLMAR	CA		09/27/2016		8,166		1,659			1,659		9,825	9,825			
100000195	LORTON	VA		09/27/2016		7,915		1,493			1,493		9,408	9,408			
100000198	FLOWER MOUND	TX		09/27/2016		9,909		411			411		10,320	10,320			
100000203	HOLLAND	MI		09/27/2016		3,942		339			339		4,281	4,281			
100000205	FORTUNA	CA		09/27/2016		3,391		335			335		3,726	3,726			
100000206	CHICAGO	IL		09/27/2016		1,266		549			549		1,815	1,815			
100000211	RIALTO	CA		09/27/2016		3,180		897			897		4,077	4,077			
100000212	BUENA PARK	CA		09/27/2016		6,468		864			864		7,332	7,332			
100000213	UNION CITY	CA		09/27/2016		13,191		930			930		14,121	14,121			
100000218	PLANTATION	FL		09/27/2016		15,277		48			48		15,325	15,325			
100000219	SARASOTA	FL		09/27/2016		6,194		1,585			1,585		7,779	7,779			
100000220	HENDERSON	NV		09/27/2016		23,737		419			419		24,156	24,156			
100000222	OAKLEY	CA		09/27/2016		13,000		1,534			1,534		14,534	14,534			
100000224	HOUSTON	TX		09/27/2016		5,229		(253)			(253)		4,976	4,976			
100000233	BRANDON	FL		09/27/2016		6,495		158			158		6,653	6,653			
100000236	GAINESVILLE	VA		09/27/2016		8,656		1,021			1,021		9,677	9,677			
100000240	LOS OSOS	CA		09/27/2016		42,337		1,277			1,277		43,614	43,614			
100000242	CORAL SPRINGS	FL		09/27/2016		37,211		1,723			1,723		38,934	38,934			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000248	IRVINE	CA		09/27/2016		18,265		657			657		18,922	18,922			
100000250	JERSEY CITY	NJ		09/27/2016		12,118		693			693		12,811	12,811			
100000259	FRESNO	TX		09/27/2016		6,613		(88)			(88)		6,525	6,525			
100000266	SACRAMENTO	CA		09/27/2016		9,613		2,056			2,056		11,669	11,669			
100000267	OVIEDO	FL		09/27/2016		1,880		436			436		2,316	2,316			
100000271	SAN BRUNO	CA		09/27/2016		21,329		(94)			(94)		21,235	21,235			
100000272	FLORENCE	AZ		09/27/2016		2,036		295			295		2,331	2,331			
100000274	WASHINGTON	DC		09/27/2016		2,485		287			287		2,772	2,772			
100000275	ROCKWELL	NC		09/27/2016		5,179		(174)			(174)		5,005	5,005			
100000279	SEATTLE	WA		09/27/2016		3,402		527			527		3,929	3,929			
100000288	FAIRVIEW	NJ		09/27/2016		9,810		1,401			1,401		11,211	11,211			
100000289	ANDERSON	SC		09/27/2016		1,772		44			44		1,816	1,816			
100000293	FORESTHILL	CA		09/27/2016		3,009		618			618		3,627	3,627			
100000301	FAIRFAX	VA		09/27/2016		6,674		539			539		7,213	7,213			
100000303	LA PUENTE	CA		09/27/2016		21,428		195			195		21,623	21,623			
100000304	UPLAND	CA		09/27/2016		4,765		419			419		5,184	5,184			
100000305	BALTIMORE	MD		09/27/2016		9,175		198			198		9,373	9,373			
100000306	HOUSTON	TX		09/27/2016		3,229		527			527		3,756	3,756			
100000308	METAIRIE	LA		09/27/2016		4,959		251			251		5,210	5,210			
100000310	DOWNEY	CA		09/27/2016		7,694		181			181		7,875	7,875			
100000314	WASHINGTON	DC		09/27/2016		1,650		195			195		1,845	1,845			
100000318	HALF MOON BAY	CA		09/27/2016		26,605		1,013			1,013		27,618	27,618			
100000331	WHITTIER	CA		09/27/2016		14,474		173			173		14,647	14,647			
100000333	UNION CITY	CA		09/27/2016		8,647		(109)			(109)		8,538	8,538			
100000340	PEARLAND	TX		09/27/2016		4,498		35			35		4,533	4,533			
100000343	SAINT MARYS	OH		09/27/2016		6,962		283			283		7,245	7,245			
100000344	BELLEVILLE	IL		09/27/2016		4,348		564			564		4,912	4,912			
100000354	DENVER	CO		09/27/2016		6,969		53			53		7,022	7,022			
100000358	GARNER	NC		09/27/2016		2,741		377			377		3,118	3,118			
100000359	SPARKS	NV		09/27/2016		24,025		2,113			2,113		26,138	26,138			
100000360	POTTSTOWN	PA		09/27/2016		2,409		296			296		2,705	2,705			
100000365	DES MOINES	IA		09/27/2016		7,172		189			189		7,361	7,361			
100000367	EAGLE	ID		09/27/2016		3,736		194			194		3,930	3,930			
100000368	SIX LAKES	MI		09/27/2016		1,722		230			230		1,952	1,952			
100000369	NEWBURGH	NY		09/27/2016		1,363		738			738		2,101	2,101			
100000372	BONNEY LAKE	WA		09/27/2016		2,845		72			72		2,917	2,917			
100000376	SHELBYVILLE	TN		09/27/2016		1,433		(86)			(86)		1,347	1,347			
100000377	MANOR	TX		09/27/2016		2,746		(138)			(138)		2,608	2,608			
100000379	LA VERGNE	TN		09/27/2016		5,920		(2,734)			(2,734)		3,186	3,186			
100000380	HOUSTON	TX		09/27/2016		1,286		(53)			(53)		1,233	1,233			
100000381	STERRETT	AL		09/27/2016		13,628		299			299		13,927	13,927			
100000382	HOUSTON	TX		09/27/2016		905		151			151		1,056	1,056			
100000383	NEW CASTLE	DE		09/27/2016		4,837		(176)			(176)		4,661	4,661			
100000384	MISSOURI CITY	TX		09/27/2016		1,231		(65)			(65)		1,166	1,166			
100000387	PHOENIX	AZ		09/27/2016		2,076		898			898		2,974	2,974			
100000393	ATLANTIC CITY	NJ		09/27/2016		2,773		1,751			1,751		4,524	4,524			
100000398	KEESEVILLE	NY		09/27/2016		1,390		238			238		1,628	1,628			
100000400	STOCKTON	CA		09/27/2016		1,434		(66)			(66)		1,368	1,368			
100000402	BIRMINGHAM	AL		09/27/2016		339		70			70		409	409			
100000406	NORRIDGE	IL		09/27/2016		3,290		436			436		3,726	3,726			
100000409	NORTH BRANCH	MI		09/27/2016		1,504		776			776		2,280	2,280			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000411	TULSA	OK		09/27/2016		9,062		1,043			1,043		10,105	10,105			
100000414	LA PINE	OR		09/27/2016		3,073		6			6		3,079	3,079			
100000416	ELGIN	IL		09/27/2016		8,021		585			585		8,606	8,606			
100000431	MONTEBELLO	CA		09/27/2016		6,844		496			496		7,340	7,340			
100000432	GRAND RAPIDS	MI		09/27/2016		3,141		(41)			(41)		3,100	3,100			
100000433	TUCSON	AZ		09/27/2016		2,542		494			494		3,036	3,036			
100000435	PALMETTO	FL		09/27/2016		3,742		149			149		3,891	3,891			
100000436	SLYVANIA	OH		09/27/2016		1,247		202			202		1,449	1,449			
100000440	NEWBURY PARK	CA		09/27/2016		14,167		1,579			1,579		15,746	15,746			
100000443	HESPERIA	CA		09/27/2016		3,944		465			465		4,409	4,409			
100000444	CHICAGO	IL		09/27/2016		1,123		1,276			1,276		2,399	2,399			
100000446	SANTA MARIA	CA		09/27/2016		6,000		624			624		6,624	6,624			
100000447	SPARKS	NV		09/27/2016		2,867		128			128		2,995	2,995			
100000453	BEECH CREEK	PA		09/27/2016		2,516		418			418		2,934	2,934			
100000454	HOPKINS	SC		09/27/2016		2,570		172			172		2,742	2,742			
100000455	CHESAPEAKE	VA		09/27/2016		4,140		322			322		4,462	4,462			
100000456	ENTERPRISE	AL		09/27/2016		3,245		17			17		3,262	3,262			
100000459	SELMA	CA		09/27/2016		1,424		246			246		1,670	1,670			
100000461	BETHLEHEM	PA		09/27/2016		2,219		364			364		2,583	2,583			
100000462	LOS ANGELES	CA		09/27/2016		8,805		898			898		9,703	9,703			
100000463	FELTON	CA		09/27/2016		8,227		169			169		8,396	8,396			
100000464	STATEN ISLAND	NY		09/27/2016		11,133		2,113			2,113		13,246	13,246			
100000472	FORT KENT	ME		09/27/2016		1,017		146			146		1,163	1,163			
100000476	INDIANAPOLIS	IN		09/27/2016		1,873		696			696		2,569	2,569			
100000479	FINDLAY	OH		09/27/2016		4,304		450			450		4,754	4,754			
100000483	ORANGE	CA		09/27/2016		17,896		1,330			1,330		19,226	19,226			
100000489	FULTON	MO		09/27/2016		2,939		174			174		3,113	3,113			
100000490	FULTON	MO		09/27/2016		3,135		(22)			(22)		3,113	3,113			
100000492	PERRIS	CA		09/27/2016		2,152		601			601		2,753	2,753			
100000497	NORWALK	CT		09/27/2016		11,925		879			879		12,804	12,804			
100000498	ARLETA	CA		09/27/2016		12,536		933			933		13,469	13,469			
100000501	BANNING	CA		09/27/2016		4,150		243			243		4,393	4,393			
100000502	CARSON	CA		09/27/2016		5,751		794			794		6,545	6,545			
100000504	LOS ANGELES	CA		09/27/2016		8,165		961			961		9,126	9,126			
100000505	NORTON	VA		09/27/2016		6,032		(167)			(167)		5,865	5,865			
100000510	LODI	CA		09/27/2016		4,256		(52)			(52)		4,204	4,204			
100000511	WILMINGTON	DE		09/27/2016		1,607		(24)			(24)		1,583	1,583			
100000512	AXIS	AL		09/27/2016		726		365			365		1,091	1,091			
100000513	WALDORF	MD		09/27/2016		4,126		608			608		4,734	4,734			
100000514	PHOENIX	AZ		09/27/2016		20,295		883			883		21,178	21,178			
100000516	LOS ANGELES	CA		09/27/2016		10,150		(531)			(531)		9,619	9,619			
100000517	SAN JOSE	CA		09/27/2016		2,998		427			427		3,425	3,425			
100000518	HAYWARD	CA		09/27/2016		6,494		469			469		6,963	6,963			
100000520	VANCOUVER	WA		09/27/2016		3,025		(70)			(70)		2,955	2,955			
100000521	MIDDLETOWN	NJ		09/27/2016		8,370		1,090			1,090		9,460	9,460			
100000531	GERMANTOWN	MD		09/27/2016		14,972		6,235			6,235		21,207	21,207			
100000532	TAMPA	FL		09/27/2016		2,966		1,277			1,277		4,243	4,243			
100000541	VOORHEES	NJ		09/27/2016		19,046		477			477		19,523	19,523			
100000543	HOWARD BEACH	NY		09/27/2016		6,044		485			485		6,529	6,529			
100000544	WOODBRIDGE	CT		09/27/2016		7,859		311			311		8,170	8,170			
100000546	BLUE BELL	PA		09/27/2016		25,027		83			83		25,110	25,110			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000547	BROOKLYN	NY		09/27/2016		21,930		37			37		21,967	21,967			
100000559	KAHULUI	HI		09/27/2016		8,085		609			609		8,694	8,694			
100000560	PLAINFIELD	IL		09/27/2016		8,481		93			93		8,574	8,574			
100000561	DEER PARK	NY		09/27/2016		6,729		4,182			4,182		10,911	10,911			
100000562	IVINS	UT		09/27/2016		1,957		142			142		2,099	2,099			
100000563	TOWN OF COLONIE	NY		09/27/2016		3,283		1,094			1,094		4,377	4,377			
100000566	HATFIELD	PA		09/27/2016		4,173		1,111			1,111		5,284	5,284			
100000569	SAINT LOUIS	MO		09/27/2016		13,543		754			754		14,297	14,297			
100000572	SAINT LOUIS	MO		09/27/2016		4,561		383			383		4,944	4,944			
100000575	WINDSOR	CA		09/27/2016		8,976		633			633		9,609	9,609			
100000579	WEIKERT	PA		09/27/2016		3,214		580			580		3,794	3,794			
100000580	PORT ST. LUCIE	FL		09/27/2016		10,227		1,020			1,020		11,247	11,247			
100000583	WEST POINT	CA		09/27/2016		3,830		688			688		4,518	4,518			
100000587	GLENDALE	AZ		09/27/2016		6,255		125			125		6,380	6,380			
100000591	SCRANTON	PA		09/27/2016		1,109		98			98		1,207	1,207			
100000597	LONGWOOD	FL		09/27/2016		2,635		417			417		3,052	3,052			
100000599	MIAMI	FL		09/27/2016		2,583		121			121		2,704	2,704			
100000600	MIAMI	FL		09/27/2016		5,591		42			42		5,633	5,633			
100000601	IRWIN	PA		09/27/2016		6,638		607			607		7,245	7,245			
100000605	BELTSVILLE	MD		09/27/2016		3,870		447			447		4,317	4,317			
100000606	BRADENTON	FL		09/27/2016		2,579		201			201		2,780	2,780			
100000608	NAMPA	ID		09/27/2016		3,291		164			164		3,455	3,455			
100000610	MIDDLETOWN	CT		09/27/2016		421		5			5		426	426			
100000612	PHOENIX	AZ		09/27/2016		3,381		114			114		3,495	3,495			
100000614	SUMNER	WA		09/27/2016		4,229		462			462		4,691	4,691			
100000615	BROOKLYN	NY		09/27/2016		10,042		1,236			1,236		11,278	11,278			
100000617	MIAMI	FL		09/27/2016		4,828		328			328		5,156	5,156			
100000618	EVANSTON	IL		09/27/2016		1,182		971			971		2,153	2,153			
100000622	JACKSONVILLE	FL		09/27/2016		4,948		1,591			1,591		6,539	6,539			
100000626	CAMBY	IN		09/27/2016		2,848		222			222		3,070	3,070			
100000630	WEST HEMPSTEAD	NY		09/27/2016		2,429		281			281		2,710	2,710			
100000637	BOYNTON BEACH	FL		09/27/2016		4,171		1,429			1,429		5,600	5,600			
100010639	LAKE ARROWHEAD	CA		01/27/2017		9,510		667			667		10,177	10,177			
100010642	LAPORTE	IN		12/23/2016		2,328		127			127		2,455	2,455			
100010643	SAN DIEGO	CA		12/23/2016		5,479		1,268			1,268		6,747	6,747			
100010645	SUNRISE	FL		12/23/2016		3,792		194			194		3,986	3,986			
100010650	SEVERNA PARK	MD		12/23/2016		16,466		1,806			1,806		18,272	18,272			
100010653	CHICO	CA		12/23/2016		13,735		908			908		14,643	14,643			
100010655	STEVENSVILLE	MD		12/23/2016		35,312		3,413			3,413		38,725	38,725			
100010656	SACRAMENTO	CA		12/23/2016		579		145			145		724	724			
100010659	FAYETTEVILLE	AR		12/23/2016		25,227		(951)			(951)		24,276	24,276			
100010663	CLEVELAND HEIGHTS	OH		12/23/2016		1,490		52			52		1,542	1,542			
100010664	COHOES	NY		12/23/2016		2,557		1,105			1,105		3,662	3,662			
100010667	WILLIAMSTON	MI		12/23/2016		3,224		(270)			(270)		2,954	2,954			
100010669	HIALEAH	FL		12/23/2016		4,713		510			510		5,223	5,223			
100010670	LAS VEGAS	NV		12/23/2016		1,953		50			50		2,003	2,003			
100010671	CHICAGO	IL		12/23/2016		3,181		(108)			(108)		3,073	3,073			
100010673	STEUBEN	ME		12/23/2016		6,621		635			635		7,256	7,256			
100010674	TWIN FALLS	ID		12/23/2016		1,707		355			355		2,062	2,062			
100010676	FARMINGTON HILLS	MI		12/23/2016		6,930		639			639		7,569	7,569			
100010677	IDAHO FALLS	ID		12/23/2016		1,238		181			181		1,419	1,419			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010680	HIALEAH	FL		12/23/2016		2,592		484			484		3,076	3,076			
100010681	PUYALLUP	WA		12/23/2016		4,814		573			573		5,387	5,387			
100010684	ORANGE BEACH	AL		12/23/2016		8,156		421			421		8,577	8,577			
100010689	LAS VEGAS	NV		12/23/2016		3,064		219			219		3,283	3,283			
100010693	NEWPORT NEWS	VA		01/27/2017		8,251		878			878		9,129	9,129			
100010694	DERBY	CT		12/23/2016		752		73			73		825	825			
100010696	DUMONT	NJ		12/23/2016		2,805		586			586		3,391	3,391			
100010701	NEW PORT RICHEY	FL		12/23/2016		2,454		1,248			1,248		3,702	3,702			
100010703	MEDFORD	OR		12/23/2016		11,912		175			175		12,087	12,087			
100010710	YORK	SC		12/23/2016		1,863		183			183		2,046	2,046			
100010715	CARSON CITY	NV		12/23/2016		3,782		263			263		4,045	4,045			
100010717	CLARINDA	IA		12/23/2016		1,529		208			208		1,737	1,737			
100010720	FORT LAUDERDALE	FL		12/23/2016		3,856		141			141		3,997	3,997			
100010725	TAMPA	FL		12/23/2016		12,071		(187)			(187)		11,884	11,884			
100010739	HUNTINGTON BEACH	CA		12/23/2016		17,623		878			878		18,501	18,501			
100010740	NAPLES	FL		01/27/2017		3,265		524			524		3,789	3,789			
100010742	HOUSTON	TX		12/23/2016		3,458		304			304		3,762	3,762			
100010744	MT MORRIS	MI		12/23/2016		1,844		(79)			(79)		1,765	1,765			
100010747	WASHINGTON	DC		12/23/2016		8,111		428			428		8,539	8,539			
100010750	UPPER MARLBORO	MD		12/23/2016		1,028		426			426		1,454	1,454			
100010762	NORTH LAS VEGAS	NV		12/23/2016		5,668		656			656		6,324	6,324			
100010764	PORT SAINT JOE	FL		12/23/2016		33,357		1,700			1,700		35,057	35,057			
100010765	TITUSVILLE	FL		12/23/2016		4,083		422			422		4,505	4,505			
100010768	BIRMINGHAM	AL		12/23/2016		18,300		707			707		19,007	19,007			
100010772	PHOENIX	AZ		12/23/2016		2,896		1,137			1,137		4,033	4,033			
100010773	GENTRYVILLE	IN		12/23/2016		3,301		(22)			(22)		3,279	3,279			
100010780	FARMERSVILLE	CA		12/23/2016		19,730		1,996			1,996		21,726	21,726			
100010784	COLUMBIA	SC		12/23/2016		1,628		619			619		2,247	2,247			
100010786	CHICAGO	IL		12/23/2016		4,203		977			977		5,180	5,180			
100010789	MIAMI	FL		01/27/2017		3,378		1,594			1,594		4,972	4,972			
100010790	HESPERUS	CO		12/23/2016		4,501		657			657		5,158	5,158			
100010792	LEHIGH ACRE	FL		12/23/2016		4,189		753			753		4,942	4,942			
100010794	MIAMI	FL		12/23/2016		2,274		367			367		2,641	2,641			
100010796	MIAMI	FL		12/23/2016		3,923		934			934		4,857	4,857			
100010797	SEATTLE	WA		12/23/2016		28,143		460			460		28,603	28,603			
100010798	CHICAGO	IL		01/27/2017		3,911		557			557		4,468	4,468			
100010799	SAN ANTONIO	TX		12/23/2016		3,305		(180)			(180)		3,125	3,125			
100010801	CHARLOTTE	NC		12/23/2016		3,752		26			26		3,778	3,778			
100010803	ISLIP	NY		12/23/2016		5,305		230			230		5,535	5,535			
100010804	REDLANDS	CA		12/23/2016		10,707		238			238		10,945	10,945			
100010806	HOMESTEAD	FL		12/23/2016		3,310		869			869		4,179	4,179			
100010814	FLUSHING	MI		12/23/2016		9,993		473			473		10,466	10,466			
100010815	STOCKTON	CA		12/23/2016		2,620		267			267		2,887	2,887			
100010816	JACKSONVILLE	FL		01/27/2017		2,915		43			43		2,958	2,958			
100010818	INDIANAPOLIS	IN		12/23/2016		2,634		52			52		2,686	2,686			
100010819	RED SPRINGS	NC		12/23/2016		1,186		(74)			(74)		1,112	1,112			
100010823	JAMESTOWN	SC		01/27/2017		2,729		646			646		3,375	3,375			
100010825	WALDORF	MD		12/23/2016		938		457			457		1,395	1,395			
100010826	WATERBURY	CT		12/23/2016		2,710		744			744		3,454	3,454			
100010828	CLOUTIERVILLE	LA		12/23/2016		7,040		(29)			(29)		7,011	7,011			
100010842	TUKWILA	WA		12/23/2016		9,523		(490)			(490)		9,033	9,033			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010844	SHAKER HTS	OH		12/23/2016		9,892		448			448		10,340	10,340			
100010845	LYONS	IL		12/23/2016		2,466		388			388		2,854	2,854			
100010848	CARTHAGE	MO		01/27/2017		3,358		(247)			(247)		3,111	3,111			
100010851	MEMPHIS	TN		12/23/2016		4,455		650			650		5,105	5,105			
100010856	MONTGOMERY	AL		12/23/2016		1,992		373			373		2,365	2,365			
100010857	FORT PIERCE	FL		12/23/2016		9,484		1,418			1,418		10,902	10,902			
100010861	KERNERSVILLE	NC		12/23/2016		4,802		424			424		5,226	5,226			
100010865	VIRGINIA BEACH	VA		12/23/2016		4,732		1,954			1,954		6,686	6,686			
100010873	ONTARIO	CA		01/27/2017		3,039		765			765		3,804	3,804			
100010874	SANTA ANA	CA		12/23/2016		6,393		(583)			(583)		5,810	5,810			
100010876	STOCKTON	CA		12/23/2016		2,225		62			62		2,287	2,287			
100010882	VINELAND	NJ		12/23/2016		3,663		591			591		4,254	4,254			
100010884	VENTURA	CA		12/23/2016		3,689		836			836		4,525	4,525			
100010885	KISSIMMEE	FL		12/23/2016		3,767		300			300		4,067	4,067			
100010889	HAYWARD	CA		12/23/2016		6,687		1,219			1,219		7,906	7,906			
100010890	CONSTANTINE	MI		12/23/2016		4,552		201			201		4,753	4,753			
100010892	ALTAMAHAW	NC		12/23/2016		2,613		201			201		2,814	2,814			
100010893	DARLINGTON	MD		12/23/2016		7,990		1,056			1,056		9,046	9,046			
100010896	SUNRISE	FL		12/23/2016		8,294		1,038			1,038		9,332	9,332			
100010897	BOAZ	AL		01/27/2017		2,503		464			464		2,967	2,967			
100010900	BRICK	NJ		12/23/2016		6,389		1,435			1,435		7,824	7,824			
100010901	NEWPORT NEWS	VA		12/23/2016		6,761		885			885		7,646	7,646			
100010902	WINSTON SALEM	NC		12/23/2016		1,919		403			403		2,322	2,322			
100010904	LEMON GROVE	CA		12/23/2016		2,569		722			722		3,291	3,291			
100010905	FLETCHER	NC		12/23/2016		6,266		1,621			1,621		7,887	7,887			
100010919	SANTA ANA	CA		12/23/2016		4,918		294			294		5,212	5,212			
100010921	ESCANABA	MI		12/23/2016		2,790		4			4		2,794	2,794			
100010922	WINTER HAVEN	FL		12/23/2016		3,387		578			578		3,965	3,965			
100010928	ANTIOCH	TN		12/23/2016		5,250		277			277		5,527	5,527			
100010931	PLANTATION	FL		12/23/2016		3,789		682			682		4,471	4,471			
100010935	AUBURN	IN		12/23/2016		6,138		(189)			(189)		5,949	5,949			
100010938	GRAND SALINE	TX		12/23/2016		2,378		(117)			(117)		2,261	2,261			
100010949	DAYTON	OH		12/23/2016		3,440		81			81		3,521	3,521			
100010950	JACKSONVILLE	FL		12/23/2016		2,446		443			443		2,889	2,889			
100010951	MEMPHIS	TN		12/23/2016		1,623		(36)			(36)		1,587	1,587			
100010952	BIRMINGHAM	AL		12/23/2016		2,036		(145)			(145)		1,891	1,891			
100010953	MONTGOMERY	AL		12/23/2016		2,620		(178)			(178)		2,442	2,442			
100010954	PENSACOLA	FL		12/23/2016		4,657		125			125		4,782	4,782			
100010955	MEMPHIS	TN		12/23/2016		2,374		50			50		2,424	2,424			
100010957	MIAMI	FL		12/23/2016		5,176		12			12		5,188	5,188			
100010958	MIAMI	FL		12/23/2016		5,253		23			23		5,276	5,276			
100010962	BATTLE CREEK	MI		12/23/2016		2,734		28			28		2,762	2,762			
100010963	BAXTER	KY		12/23/2016		1,327		(21)			(21)		1,306	1,306			
100010966	VICTORVILLE	CA		12/23/2016		4,112		217			217		4,329	4,329			
100010967	TOMS RIV	NJ		12/23/2016		18,125		4,177			4,177		22,302	22,302			
100010970	LANSING	MI		12/23/2016		1,047		409			409		1,456	1,456			
100010972	BALTIMORE	MD		12/23/2016		2,276		396			396		2,672	2,672			
100010973	HIALEAH	FL		12/23/2016		3,746		571			571		4,317	4,317			
100010976	GRETNA	FL		12/23/2016		1,675		150			150		1,825	1,825			
100010977	PETERSBURG	VA		12/23/2016		1,880		1			1		1,881	1,881			
100010978	WICKLIFFE	OH		12/23/2016		2,242		100			100		2,342	2,342			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010979	MAYVIEW	MO		12/23/2016		1,225		345			345		1,570	1,570			
100010980	MILLSTADT	IL		12/23/2016		3,217		59			59		3,276	3,276			
100010981	ALLIANCE	OH		12/23/2016		3,501		122			122		3,623	3,623			
100010982	PHILADELPHIA	PA		12/23/2016		5,221		305			305		5,526	5,526			
100010985	COLLINSVILLE	IL		12/23/2016		1,182		183			183		1,365	1,365			
100010988	NORFOLK	VA		01/27/2017		3,079		915			915		3,994	3,994			
100010991	OSSEO	MI		12/23/2016		2,193		411			411		2,604	2,604			
100010992	SPRINGFIELD	NJ		12/23/2016		2,121		1,059			1,059		3,180	3,180			
100010993	RANCHO CUCAMONGA	CA		12/23/2016		8,744		637			637		9,381	9,381			
100010996	LAUDERHILL	FL		01/27/2017		1,493		112			112		1,605	1,605			
100011000	BRUNSWICK	OH		12/23/2016		5,593		398			398		5,991	5,991			
100011001	TOBYHANNA	PA		12/23/2016		1,177		432			432		1,609	1,609			
100011003	PORT ST LUCIE	FL		12/23/2016		6,691		348			348		7,039	7,039			
100011005	SAINT CLOUD	FL		12/23/2016		2,139		728			728		2,867	2,867			
100011006	LINCOLN PARK	MI		12/23/2016		8,022		(213)			(213)		7,809	7,809			
100011007	WASHINGTON	DC		12/23/2016		4,699		(206)			(206)		4,493	4,493			
100011009	DALLAS	TX		12/23/2016		1,806		238			238		2,044	2,044			
100011010	BERWYN	IL		12/23/2016		1,882		935			935		2,817	2,817			
100011011	WEST MIFFLIN	PA		12/23/2016		2,623		(19)			(19)		2,604	2,604			
100011012	COLUMBUS	OH		12/23/2016		1,418		836			836		2,254	2,254			
100011015	SELMA	CA		12/23/2016		2,190		850			850		3,040	3,040			
100011018	ROSEDALE	NY		12/23/2016		5,193		99			99		5,292	5,292			
100011022	BALTIMORE	MD		12/23/2016		2,101		181			181		2,282	2,282			
100011026	LAS VEGAS	NV		12/23/2016		2,833		881			881		3,714	3,714			
100011028	EUCLID	OH		12/23/2016		3,460		873			873		4,333	4,333			
100011029	WILLS POINT	TX		12/23/2016		4,383		349			349		4,732	4,732			
100011030	DETROIT	MI		12/23/2016		6,789		194			194		6,983	6,983			
100011037	CLEVELAND	OH		12/23/2016		3,478		(309)			(309)		3,169	3,169			
100011039	JACKSONVILLE	FL		12/23/2016		3,387		5			5		3,392	3,392			
100011046	KAHULUI	HI		12/23/2016		6,121		998			998		7,119	7,119			
100011049	POUGHKEEPSIE	NY		01/27/2017		1,982		589			589		2,571	2,571			
100011051	CHESTERFIELD	VA		12/23/2016		4,274		780			780		5,054	5,054			
100011053	IDABEL	OK		12/23/2016		2,339		480			480		2,819	2,819			
100011056	BRISTOL	VT		01/27/2017		6,115		1,587			1,587		7,702	7,702			
100011059	STUARTS DRAFT	VA		12/23/2016		8,490		596			596		9,086	9,086			
100011064	JERSEY CITY	NJ		12/23/2016		10,103		929			929		11,032	11,032			
100011075	GAINESVILLE	TX		12/23/2016		8,644		1,457			1,457		10,101	10,101			
100011077	WASHINGTON	DC		12/23/2016		9,293		355			355		9,648	9,648			
100011079	MIDLAND PARK	NJ		12/23/2016		5,156		642			642		5,798	5,798			
100011087	FORT WORTH	TX		12/23/2016		3,734		178			178		3,912	3,912			
100011090	LOS ANGELES	CA		12/23/2016		35,103							35,103	35,103			
100011092	SAINT AUGUSTINE	FL		12/23/2016		7,740		122			122		7,862	7,862			
100011095	BAKERSFIELD	CA		12/23/2016		3,814		301			301		4,115	4,115			
100011096	LOS ANGELES	CA		12/23/2016		18,186		639			639		18,825	18,825			
100011102	LOS ANGELES	CA		12/23/2016		15,297		927			927		16,224	16,224			
100011130	LEXINGTON	KY		12/23/2016		3,562		(21)			(21)		3,541	3,541			
100011138	IRVINE	CA		12/23/2016		3,893		188			188		4,081	4,081			
100011140	HACIENDA HEIGHTS	CA		12/23/2016		8,331		(39)			(39)		8,292	8,292			
100011142	NEW WHITELAND	IN		12/23/2016		1,481		7			7		1,488	1,488			
100011143	JOHNS ISLAND	SC		12/23/2016		9,411		104			104		9,515	9,515			
100011150	POTTSTOWN	PA		01/27/2017		3,213		15			15		3,228	3,228			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011156	DOVER	FL		12/23/2016		4,062		(45)			(45)		4,017	4,017			
100011160	WEST OLIVE	MI		12/23/2016		4,599		471			471		5,070	5,070			
100011161	VIRGINIA BEACH	VA		12/23/2016		198		26			26		224	224			
100011167	MCKEESPORT	PA		12/23/2016		3,450		82			82		3,532	3,532			
100011169	HARRISVILLE	PA		01/27/2017		3,298		188			188		3,486	3,486			
100011171	IMMOKALEE	FL		12/23/2016		10,048		100			100		10,148	10,148			
100011174	EAST PROVIDENCE	RI		12/23/2016		5,394		(31)			(31)		5,363	5,363			
100011176	EL CAJON	CA		12/23/2016		6,784		(73)			(73)		6,711	6,711			
100011181	EAST FALMOUTH	MA		12/23/2016		10,457		1,924			1,924		12,381	12,381			
100011190	MEMPHIS	TN		12/23/2016		4,830		322			322		5,152	5,152			
100011192	MISSOURI CITY	TX		12/23/2016		5,322		(65)			(65)		5,257	5,257			
100011194	EVELETH	MN		12/23/2016		1,499		58			58		1,557	1,557			
100011196	MERRICK	NY		01/27/2017		15,783		371			371		16,154	16,154			
100011197	PHILADELPHIA	PA		12/23/2016		1,471		10			10		1,481	1,481			
100011199	WESTHAMPTON BEACH	NY		01/27/2017		8,688		2,043			2,043		10,731	10,731			
100011202	MINNEAPOLIS	MN		12/23/2016		10,841		1,336			1,336		12,177	12,177			
100011204	CHARLOTTESVILLE	VA		12/23/2016		10,496		1,868			1,868		12,364	12,364			
100011208	OLIVER SPRINGS	TN		12/23/2016		408		103			103		511	511			
100011212	CHAMBERSBURG	PA		12/23/2016		3,557		932			932		4,489	4,489			
100011215	SO BURLINGTON	VT		12/23/2016		4,201		728			728		4,929	4,929			
100011223	DAMASCUS	OR		12/23/2016		7,904		1,094			1,094		8,998	8,998			
100011224	S GLENS FALL	NY		01/27/2017		5,607		1,232			1,232		6,839	6,839			
100011225	MONCKS CORNER	SC		12/23/2016		5,049		889			889		5,938	5,938			
100011226	STOUGHTON	MA		01/27/2017		9,468		1,228			1,228		10,696	10,696			
100011234	RUSKIN	FL		12/23/2016		3,065		566			566		3,631	3,631			
100011242	SIMPSONVILLE	SC		12/23/2016		4,316		584			584		4,900	4,900			
100011243	HOUSTON	TX		12/23/2016		4,891		69			69		4,960	4,960			
100011245	WAILUKU	HI		01/27/2017		64,178		6,806			6,806		70,984	70,984			
100011246	OAK PARK	IL		12/23/2016		8,375		495			495		8,870	8,870			
100011252	WOODBURN	OR		01/27/2017		4,157		3,371			3,371		7,528	7,528			
100011253	PAULSBORO	NJ		12/23/2016		1,212		121			121		1,333	1,333			
100011260	ARLETA	CA		12/23/2016		7,728		4,600			4,600		12,328	12,328			
100011261	SANTA ROSA	CA		12/23/2016		2,339		51			51		2,390	2,390			
100011266	HAW RIVER	NC		01/27/2017		261		33			33		294	294			
100011268	ANTHONY	NM		12/23/2016		3,314		46			46		3,360	3,360			
100011269	LEVITTOWN	PA		12/23/2016		9,042		1,225			1,225		10,267	10,267			
100011275	FAYETTEVILLE	WV		12/23/2016		780		(17)			(17)		763	763			
100011277	HIALEAH	FL		12/23/2016		4,097		542			542		4,639	4,639			
100011280	MEMPHIS	TN		12/23/2016		636		59			59		695	695			
100011283	ST. CLAIRESVILLE	OH		12/23/2016		2,464		283			283		2,747	2,747			
100011289	ALBUQUERQUE	NM		12/23/2016		959		129			129		1,088	1,088			
100011290	LUDINGTON	MI		12/23/2016		460		3			3		463	463			
100011293	MARION	IN		12/23/2016		12,019		270			270		12,289	12,289			
100011295	ROCHESTER	NY		12/23/2016		3,854		743			743		4,597	4,597			
100011301	ANN ARBOR	MI		12/23/2016		18,905		568			568		19,473	19,473			
100011304	PROVIDENCE	RI		12/23/2016		5,135		586			586		5,721	5,721			
100011305	MIRAMAR	FL		12/23/2016		9,542		1,105			1,105		10,647	10,647			
100011306	BLOOMFIELD TOWNSHIP	MI		12/23/2016		9,228		649			649		9,877	9,877			
100011307	VISTA	CA		12/23/2016		6,365		655			655		7,020	7,020			
100011314	KENT	WA		12/23/2016		7,181		(180)			(180)		7,001	7,001			
100011320	DEATSVILLE	AL		12/23/2016		4,783		212			212		4,995	4,995			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011322	PLYMOUTH MTG	PA		01/27/2017		2,584		59			59		2,643	2,643			
100011327	TWIN FALLS	ID		12/23/2016		6,717		(2)			(2)		6,715	6,715			
100011329	LAKEWOOD	CO		01/27/2017		6,144		547			547		6,691	6,691			
100011332	BECKER	MN		12/23/2016		5,353		(67)			(67)		5,286	5,286			
100011337	CRIDERSVILLE	OH		12/23/2016		3,899		83			83		3,982	3,982			
100011338	FRANKFORT	OH		12/23/2016		6,048		122			122		6,170	6,170			
100011339	COLUMBUS	OH		12/23/2016		7,454		257			257		7,711	7,711			
100011340	COLUMBUS	OH		01/27/2017		7,913		989			989		8,902	8,902			
100011345	COTTONTOWN	TN		01/27/2017		8,080		(81)			(81)		7,999	7,999			
100011346	KENT	WA		12/23/2016		12,570		92			92		12,662	12,662			
100011348	FRESNO	TX		12/23/2016		8,601		338			338		8,939	8,939			
100011349	CAMDEN	OH		12/23/2016		3,132		(10)			(10)		3,122	3,122			
100011357	SPRINGFIELD	MO		12/23/2016		6,502		236			236		6,738	6,738			
100011358	RENTON	WA		12/23/2016		9,111		389			389		9,500	9,500			
100011362	AVENTURA	FL		12/23/2016		10,523		1,541			1,541		12,064	12,064			
100011363	OAKLAND	CA		12/23/2016		9,534		1,044			1,044		10,578	10,578			
100011364	BOARDMAN	OH		12/23/2016		3,215		627			627		3,842	3,842			
100011371	HERNDON	VA		12/23/2016		20,282		1,261			1,261		21,543	21,543			
100011378	LAKE WORTH	FL		01/27/2017		6,151		442			442		6,593	6,593			
100011381	HIALEAH	FL		12/23/2016		2,499		410			410		2,909	2,909			
100011382	SANTA MONICA	CA		12/23/2016		105,826		6,604			6,604		112,430	112,430			
100011384	BALTIMORE	MD		12/23/2016		2,991		(105)			(105)		2,886	2,886			
100011393	ROSLINDALE	MA		12/23/2016		5,238		864			864		6,102	6,102			
100011394	VICTORVILLE	CA		12/23/2016		8,154		570			570		8,724	8,724			
100011396	WHITTIER	CA		12/23/2016		4,365		465			465		4,830	4,830			
100011398	NAPLES	FL		12/23/2016		4,255		544			544		4,799	4,799			
100011401	SAN JOSE	CA		12/23/2016		3,002		1,002			1,002		4,004	4,004			
100011403	ALBUQUERQUE	NM		12/23/2016		7,020		1,674			1,674		8,694	8,694			
100011405	MEBANE	NC		12/23/2016		7,683		148			148		7,831	7,831			
100011408	RIDGEFIELD	CT		12/23/2016		19,233		2,423			2,423		21,656	21,656			
100011409	SAINT LOUIS	MO		12/23/2016		2,421		(32)			(32)		2,389	2,389			
100011410	FONTANA	CA		12/23/2016		2,154		200			200		2,354	2,354			
100011412	SAN DIEGO	CA		12/23/2016		4,181		4			4		4,185	4,185			
100011414	DENTON	MD		12/23/2016		5,851		555			555		6,406	6,406			
100011416	SUNNYVALE	CA		12/23/2016		6,376		325			325		6,701	6,701			
100011418	LONGMONT	CO		12/23/2016		6,449		282			282		6,731	6,731			
100011419	CHAPMANSBORO	TN		12/23/2016		1,141		265			265		1,406	1,406			
100011422	SARASOTA	FL		12/23/2016		10,457		629			629		11,086	11,086			
100011424	ESCALON	CA		12/23/2016		589		32			32		621	621			
100011425	LAKEWOOD	CA		01/27/2017		3,456		443			443		3,899	3,899			
100011426	LITTLE ELM	TX		12/23/2016		5,215		287			287		5,502	5,502			
100011429	BLACKWOOD	NJ		12/23/2016		5,279		970			970		6,249	6,249			
100011431	CHANDLER	AZ		12/23/2016		5,634		1,113			1,113		6,747	6,747			
100011433	SAND LAKE	MI		01/27/2017		1,746		63			63		1,809	1,809			
100011435	OAKDALE	MN		12/23/2016		952		60			60		1,012	1,012			
100011437	ALTADENA	CA		12/23/2016		(2,702)		207			207		(2,495)	(2,495)			
100011438	CHAMBERSBURG	PA		12/23/2016		1,603		467			467		2,070	2,070			
100011443	CHICAGO	IL		12/23/2016		6,889		195			195		7,084	7,084			
100011445	O FALLON	MO		12/23/2016		2,078		44			44		2,122	2,122			
100011447	ELK GROVE	CA		12/23/2016		14,108		1,884			1,884		15,992	15,992			
100011448	OZARK	MO		12/23/2016		1,204		128			128		1,332	1,332			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011450	HOMESTEAD	FL		12/23/2016		1,640		736			736		2,376	2,376			
100011451	VISTA	CA		12/23/2016		8,507		564			564		9,071	9,071			
100011452	CANTON	CT		12/23/2016		2,501		289			289		2,790	2,790			
100011454	HACKENSACK	NJ		12/23/2016		2,600		1,185			1,185		3,785	3,785			
100011456	RICHMOND	VA		01/27/2017		6,485		470			470		6,955	6,955			
100011458	SAN ANTONIO	TX		12/23/2016		4,698		453			453		5,151	5,151			
100011459	OAKLAND	CA		12/23/2016		6,634		874			874		7,508	7,508			
100011461	COLLEGE POINT	NY		12/23/2016		21,622		2,732			2,732		24,354	24,354			
100011464	VISALIA	CA		12/23/2016		2,634		256			256		2,890	2,890			
100011465	ESTERO	FL		12/23/2016		8,060		1,086			1,086		9,146	9,146			
100011466	PALM COAST	FL		12/23/2016		7,793		521			521		8,314	8,314			
100011468	LOS ANGLES	CA		12/23/2016		20,751		2,546			2,546		23,297	23,297			
100011470	WEST BABYLON	NY		12/23/2016		10,904		342			342		11,246	11,246			
100011472	AVONDALE	AZ		12/23/2016		6,424		795			795		7,219	7,219			
100011473	COLUMBIA	MD		12/23/2016		3,689		1,050			1,050		4,739	4,739			
100011475	SPENCERVILLE	IN		12/23/2016		1,402		72			72		1,474	1,474			
100011477	HYDE PARK	MA		12/23/2016		3,039		254			254		3,293	3,293			
100011479	RAHWAY	NJ		12/23/2016		1,947		540			540		2,487	2,487			
100011488	SARASOTA	FL		12/23/2016		3,111		443			443		3,554	3,554			
100011494	SAN DIEGO	CA		12/23/2016		5,102		431			431		5,533	5,533			
100011510	LAS VEGAS	NV		03/08/2017		3,392		870			870		4,262	4,262			
100011511	SARASOTA	FL		03/08/2017		9,223		2,040			2,040		11,263	11,263			
100011512	LITTLE EGG HARBOR TWP	NJ		03/08/2017		8,000		2,839			2,839		10,839	10,839			
100011513	JACKSONVILLE	FL		03/08/2017		1,510		677			677		2,187	2,187			
100011515	STAFFORD	VA		03/08/2017		4,519		1,085			1,085		5,604	5,604			
100011516	CHESTERTOWN	MD		03/08/2017		4,342		2,167			2,167		6,509	6,509			
100011517	ALBUQUERQUE	NM		03/08/2017		1,462		663			663		2,125	2,125			
100011518	TEANECK	NJ		03/08/2017		2,984		1,342			1,342		4,326	4,326			
100011521	LEXINGTON PARK	MD		03/08/2017		9,565		3,754			3,754		13,319	13,319			
100011524	ELGIN	IL		03/08/2017		2,071		1,219			1,219		3,290	3,290			
100011527	NEW PORT RICHEY	FL		03/08/2017		5,833		1,391			1,391		7,224	7,224			
100011529	COLUMBIA	SC		03/08/2017		1,919		657			657		2,576	2,576			
100011530	PROVIDENCE	RI		03/08/2017		1,667		912			912		2,579	2,579			
100011531	LAS VEGAS	NV		03/08/2017		4,234		1,202			1,202		5,436	5,436			
100011532	ORANGE CITY	FL		03/08/2017		951		319			319		1,270	1,270			
100011533	WESLEY CHAPEL	FL		03/08/2017		1,883		715			715		2,598	2,598			
100011536	BATON ROUGE	LA		03/08/2017		1,977		536			536		2,513	2,513			
100011537	HOPELAWN	NJ		03/08/2017		2,329		731			731		3,060	3,060			
100011539	BALTIMORE	MD		03/08/2017		4,505		1,492			1,492		5,997	5,997			
100011541	RIVERVIEW	FL		03/08/2017		1,767		451			451		2,218	2,218			
100011542	FITCHBURG	MA		03/08/2017		1,745		982			982		2,727	2,727			
100011543	BALTIMORE	MD		03/08/2017		1,724		728			728		2,452	2,452			
100011545	EUSTIS	FL		03/08/2017		3,054		525			525		3,579	3,579			
100011550	CLERMONT	FL		03/08/2017		3,216		1,237			1,237		4,453	4,453			
100011553	PHILADELPHIA	PA		03/08/2017		3,776		826			826		4,602	4,602			
100011554	MERIDEN	CT		03/08/2017		6,507		653			653		7,160	7,160			
100011556	SPARKS GLENCOE	MD		03/08/2017		2,282		1,336			1,336		3,618	3,618			
100011557	ADDISON	IL		03/08/2017		4,098		1,637			1,637		5,735	5,735			
100011558	RIVERSIDE	CA		03/08/2017		3,190		1,366			1,366		4,556	4,556			
100011560	ALTAMONTE SPRINGS	FL		03/08/2017		3,341		966			966		4,307	4,307			
100011562	CHARLOTTE	NC		03/08/2017		2,978		654			654		3,632	3,632			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011563	NORTH LITTLE ROCK	AR		03/08/2017		2,827		684			684		3,511	3,511			
100011565	BAY SHORE	NY		03/08/2017		3,857		1,216			1,216		5,073	5,073			
100011567	LAUDERHILL	FL		03/08/2017		1,509		542			542		2,051	2,051			
100011569	TAMPA	FL		03/08/2017		2,831		956			956		3,787	3,787			
100011570	MIAMI	FL		03/08/2017		1,694		677			677		2,371	2,371			
100011572	BALTIMORE	MD		03/08/2017		3,386		624			624		4,010	4,010			
100011577	LAS VEGAS	NM		03/08/2017		1,866		601			601		2,467	2,467			
100011583	WYNANTSKILL	NY		03/08/2017		5,074		687			687		5,761	5,761			
100011585	THONOTOSASSA	FL		03/08/2017		2,971		1,097			1,097		4,068	4,068			
100011587	MEMPHIS	TN		03/08/2017		1,789		238			238		2,027	2,027			
100011588	ANNAPOLIS	MD		03/08/2017		5,534		758			758		6,292	6,292			
100011590	ERWIN	TN		03/08/2017		1,437		599			599		2,036	2,036			
100011591	GERMANTOWN	MD		03/08/2017		6,626		920			920		7,546	7,546			
100011592	CENTRAL FALLS	RI		03/08/2017		3,431		1,453			1,453		4,884	4,884			
100011597	BEL AIR	MD		03/08/2017		4,553		2,000			2,000		6,553	6,553			
100011598	MORENO VALLEY	CA		03/08/2017		6,284		552			552		6,836	6,836			
100011599	SPRING HILL	FL		03/08/2017		620		376			376		996	996			
100011602	LUSBY	MD		03/08/2017		8,534		1,829			1,829		10,363	10,363			
100011605	LAUREL	MD		03/08/2017		3,211		1,320			1,320		4,531	4,531			
100011607	ARNOLD	MO		03/08/2017		5,542		946			946		6,488	6,488			
100011608	LEWES	DE		03/08/2017		4,031		685			685		4,716	4,716			
100011609	CORONA	CA		03/08/2017		4,283		1,071			1,071		5,354	5,354			
100011610	CHOWCHILLA	CA		03/08/2017		6,584		1,670			1,670		8,254	8,254			
100011611	METUCHEN	NJ		03/08/2017		7,320		1,550			1,550		8,870	8,870			
100011612	BELLWOOD	IL		03/08/2017		1,905		605			605		2,510	2,510			
100011613	ANSONIA	CT		03/08/2017		8,561		2,225			2,225		10,786	10,786			
100011614	TAMARAC	FL		03/08/2017		1,577		621			621		2,198	2,198			
100011615	BRANDON	FL		03/08/2017		4,737		329			329		5,066	5,066			
100011618	RANCHO CORDOVA	CA		03/08/2017		4,128		1,564			1,564		5,692	5,692			
100011619	YORKVILLE	IL		03/08/2017		6,705		1,047			1,047		7,752	7,752			
100011622	PATERSON	NJ		03/08/2017		1,999		943			943		2,942	2,942			
100011624	PLANTATION	FL		03/08/2017		12,045		3,103			3,103		15,148	15,148			
100011626	FAIR LAWN	NJ		03/08/2017		5,377		2,901			2,901		8,278	8,278			
100011627	WESTON	FL		03/08/2017		6,521		1,590			1,590		8,111	8,111			
100011628	POMPANO BEACH	FL		03/08/2017		1,408		464			464		1,872	1,872			
100011629	NEW PORT RICHEY	FL		03/08/2017		2,397		722			722		3,119	3,119			
100011631	EASTHAMPTON	MA		03/08/2017		1,388		289			289		1,677	1,677			
100011632	CHICAGO	IL		03/08/2017		1,838		480			480		2,318	2,318			
100011633	BOWIE	MD		03/08/2017		12,430		1,101			1,101		13,531	13,531			
100011636	N LAUDERDALE	FL		03/08/2017		1,026		322			322		1,348	1,348			
100011637	NEWARK	DE		03/08/2017		2,844		886			886		3,730	3,730			
100011638	HUDSON	FL		03/08/2017		1,793		477			477		2,270	2,270			
100011641	SPOKANE VALLEY	WA		03/08/2017		4,247		813			813		5,060	5,060			
100011649	FAYETTEVILLE	AR		03/08/2017		1,656		431			431		2,087	2,087			
100011650	CANYON LAKE	CA		03/08/2017		11,709		1,191			1,191		12,900	12,900			
100011653	NORTH BERGEN	NJ		03/08/2017		3,858		1,163			1,163		5,021	5,021			
100011654	BELLEVILLE	NJ		03/08/2017		3,266		1,159			1,159		4,425	4,425			
100011659	RIVERHEAD	NY		03/08/2017		6,534		2,046			2,046		8,580	8,580			
100011662	MIAMISBURG	OH		03/08/2017		4,556		356			356		4,912	4,912			
100011665	WESLEY CHAPEL	FL		03/08/2017		4,080		928			928		5,008	5,008			
100011666	WAYNESBORO	PA		03/08/2017		3,473		887			887		4,360	4,360			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011667	AMITYVILLE	NY		03/08/2017		8,290		2,710			2,710		11,000	11,000			
100011672	TULARE	CA		03/08/2017		4,329		354			354		4,683	4,683			
100011673	LITTLE FALLS	MN		03/08/2017		(9,256)		291			291		(8,965)	(8,965)			
100011674	GREENLAWN	NY		03/08/2017		4,713		2,508			2,508		7,221	7,221			
100011679	ELWOOD	IL		03/08/2017		1,877		925			925		2,802	2,802			
100011680	KISSIMMEE	FL		03/08/2017		8,778		782			782		9,560	9,560			
100011682	BOCA RATON	FL		03/08/2017		2,668		463			463		3,131	3,131			
100011684	HARTFORD	CT		03/08/2017		6,370		980			980		7,350	7,350			
100011686	SANTA FE	NM		03/08/2017		4,025		1,450			1,450		5,475	5,475			
100011687	TORRINGTON	WY		03/08/2017		1,265		143			143		1,408	1,408			
100011689	MASTIC BEACH	NY		03/08/2017		2,865		581			581		3,446	3,446			
100011690	HOPKINS	SC		03/08/2017		5,882		825			825		6,707	6,707			
100011691	SIKESTON	MO		03/08/2017		5,246		489			489		5,735	5,735			
100011693	TURNERSVILLE	NJ		03/08/2017		6,010		767			767		6,777	6,777			
100011695	LOS ANGELES	CA		03/08/2017		6,403		1,785			1,785		8,188	8,188			
100011697	ORLANDO	FL		03/08/2017		2,891		710			710		3,601	3,601			
100011700	GLENDALE	AZ		03/08/2017		7,095		743			743		7,838	7,838			
100011701	AGOURA HILLS	CA		03/08/2017		47,207		3,367			3,367		50,574	50,574			
100011702	LAKELAND	FL		03/08/2017		1,800		754			754		2,554	2,554			
100011708	FORKED RIVER	NJ		03/08/2017		1,756		608			608		2,364	2,364			
100011710	PETERSBURG	VA		03/08/2017		3,092		649			649		3,741	3,741			
100011712	HUNTINGTON STATION	NY		03/08/2017		5,105		2,779			2,779		7,884	7,884			
100011713	WANTAGH	NY		03/08/2017		3,383		1,714			1,714		5,097	5,097			
100011718	LYNNWOOD	WA		03/08/2017		3,016		670			670		3,686	3,686			
100011722	VINCENT	OH		03/08/2017		2,685		319			319		3,004	3,004			
100011726	MONTAUK	NY		03/08/2017		11,387		1,631			1,631		13,018	13,018			
100011727	GLENDALE	AZ		03/08/2017		2,050		644			644		2,694	2,694			
100011729	FALLS CHURCH	VA		03/08/2017		7,353		1,918			1,918		9,271	9,271			
100011730	HERNDON	VA		03/08/2017		5,430		848			848		6,278	6,278			
100011731	ROCKFORD IL	IL		03/08/2017		5,359		723			723		6,082	6,082			
100011733	SOMERVILLE	MA		03/08/2017		4,926		1,058			1,058		5,984	5,984			
100011734	INDIANAPOLIS	IN		03/08/2017		1,039		524			524		1,563	1,563			
100011735	HILLSDALE	NJ		03/08/2017		6,240		1,350			1,350		7,590	7,590			
100011737	FREDERICK	MD		03/08/2017		3,478		630			630		4,108	4,108			
100011740	HYDE PARK	NY		03/08/2017		4,848		880			880		5,728	5,728			
100011741	LEWISTON	NY		03/08/2017		3,154		1,157			1,157		4,311	4,311			
100011743	OKLAHOMA CITY	OK		03/08/2017		7,705		1,960			1,960		9,665	9,665			
100011746	DORAL	FL		03/08/2017		2,474		331			331		2,805	2,805			
100011747	KUNA	ID		03/08/2017		2,480		908			908		3,388	3,388			
100011748	JACKSONVILLE	FL		03/08/2017		9,994		2,088			2,088		12,082	12,082			
100011749	TOBACCOVILLE	NC		03/08/2017		1,157		228			228		1,385	1,385			
100011750	COLUMBIA	SC		03/08/2017		7,069		1,054			1,054		8,123	8,123			
100011751	CLEVELAND	NY		03/08/2017		9,664		631			631		10,295	10,295			
100011753	BLOOMINGTON	CA		03/08/2017		2,339		779			779		3,118	3,118			
100011755	TUCSON	AZ		03/08/2017		3,704		787			787		4,491	4,491			
100011763	GREENFIELD	CA		03/08/2017		6,831		404			404		7,235	7,235			
100011765	PHILADELPHIA	PA		03/08/2017		775		249			249		1,024	1,024			
100011773	CALHOUN	MO		03/08/2017		784		172			172		956	956			
100011774	BETHLEHEM	PA		03/08/2017		6,460		1,418			1,418		7,878	7,878			
100011777	SAUGUS	MA		03/08/2017		4,981		2,710			2,710		7,691	7,691			
100011778	WEST ORANGE	NJ		03/08/2017		5,086		1,389			1,389		6,475	6,475			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011781	HARVEY	LA		03/08/2017		1,303		464			464		1,767	1,767			
100011782	ANTIOCH	IL		03/08/2017		64,026		9,558			9,558		73,584	73,584			
100011783	PLAINFIELD	IL		03/08/2017		2,297		419			419		2,716	2,716			
100011785	JERSEY CITY	NJ		03/08/2017		1,836		969			969		2,805	2,805			
100011787	CLEVELAND	NY		03/08/2017		1,028		174			174		1,202	1,202			
100011788	SIMPSONVILLE	SC		03/08/2017		5,075		192			192		5,267	5,267			
100011793	HIGHLAND SPRINGS	VA		03/08/2017		1,337		205			205		1,542	1,542			
100011794	GAITHERSBURG	MD		03/08/2017		2,410		665			665		3,075	3,075			
100011795	LOGAN	OH		03/08/2017		1,314		394			394		1,708	1,708			
100011796	TEMECULA AREA	CA		03/08/2017		7,088		2,130			2,130		9,218	9,218			
100011798	BALTIMORE	MD		03/08/2017		1,910		526			526		2,436	2,436			
100011799	DANBURY	CT		03/08/2017		3,162		343			343		3,505	3,505			
100011803	UNIONDALE	NY		03/08/2017		4,953		1,356			1,356		6,309	6,309			
100011804	CENTRAL ISLIP	NY		03/08/2017		4,921		1,445			1,445		6,366	6,366			
100011808	MEMPHIS	TN		03/08/2017		9,631		623			623		10,254	10,254			
100011811	WINDSOR	CA		03/08/2017		31,224		4,514			4,514		35,738	35,738			
100011815	ANTIOCH	CA		03/08/2017		9,168		547			547		9,715	9,715			
100011818	RIVERVIEW	FL		03/08/2017		7,148		571			571		7,719	7,719			
100011820	OLDSMAR	FL		03/08/2017		2,002		414			414		2,416	2,416			
100011826	RIVERVIEW	FL		03/08/2017		4,388		378			378		4,766	4,766			
100011829	MC DONALD	PA		03/08/2017		4,104		173			173		4,277	4,277			
100011832	ALTAMONTE SPRINGS	FL		03/08/2017		881		170			170		1,051	1,051			
100011836	MOUNT PLEASANT	PA		03/08/2017		3,131		952			952		4,083	4,083			
100011837	CHICAGO	IL		03/08/2017		3,539		1,004			1,004		4,543	4,543			
100011838	SPRINGBORO	OH		03/08/2017		3,584		552			552		4,136	4,136			
100011840	FORT LAUDERDALE	FL		03/08/2017		1,933		313			313		2,246	2,246			
100011841	CHULA VISTA	CA		03/08/2017		14,858		487			487		15,345	15,345			
100011844	BALTIMORE	MD		03/08/2017		516		223			223		739	739			
100011845	PORT ORCHARD	WA		03/08/2017		6,427		237			237		6,664	6,664			
100011851	LOXAHATCHEE	FL		03/08/2017		12,623		555			555		13,178	13,178			
100011852	AMELIA	OH		03/08/2017		1,802		347			347		2,149	2,149			
100011853	HOUSTON	TX		03/08/2017		341		150			150		491	491			
100011856	WOODINVILLE	WA		03/08/2017		5,729		963			963		6,692	6,692			
100011858	CHANTILLY	VA		03/08/2017		7,685		1,622			1,622		9,307	9,307			
100011860	CHICAGO	IL		03/08/2017		3,435		381			381		3,816	3,816			
100011863	ROCHESTER	NY		03/08/2017		1,190		191			191		1,381	1,381			
100011867	WESTON	FL		03/08/2017		2,443		260			260		2,703	2,703			
100011868	RICHMOND	VA		03/08/2017		1,614		180			180		1,794	1,794			
100011869	BROOKLYN	NY		03/08/2017		7,140		3,022			3,022		10,162	10,162			
100011870	MARRERO	LA		03/08/2017		908		123			123		1,031	1,031			
100011871	HAMILTON	MO		03/08/2017		1,395		114			114		1,509	1,509			
100011873	GASTONIA	NC		03/08/2017		1,893		65			65		1,958	1,958			
100011874	MOUNT HOLLY	NJ		03/08/2017		3,556		930			930		4,486	4,486			
100011876	LANDENBERG	PA		03/08/2017		5,716		1,064			1,064		6,780	6,780			
100011877	CAPE CORAL	FL		03/08/2017		2,460		175			175		2,635	2,635			
100011880	PAOLI	PA		03/08/2017		2,886		734			734		3,620	3,620			
100011882	CHARLOTTE	NC		03/08/2017		4,728		455			455		5,183	5,183			
100011884	DEERFIELD BEACH	FL		03/08/2017		3,655		648			648		4,303	4,303			
100011885	NASHVILLE	MI		03/08/2017		4,412		679			679		5,091	5,091			
100011888	LOS ANGELES	CA		03/08/2017		7,002		441			441		7,443	7,443			
100011890	NEW ALBANY	IN		03/08/2017		8,600		618			618		9,218	9,218			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011891	CHICAGO	IL		03/08/2017		1,385		562			562		1,947	1,947			
100011892	NEW BEDFORD	MA		03/08/2017		3,000		463			463		3,463	3,463			
100011896	NEW YORK	NY		03/08/2017		20,549		2,618			2,618		23,167	23,167			
100011900	DILLSBURG	PA		03/08/2017		7,417		200			200		7,617	7,617			
100011901	ORLANDO	FL		03/08/2017		3,149		435			435		3,584	3,584			
100011903	MOUNT AIRY	MD		03/08/2017		11,019		739			739		11,758	11,758			
100011904	ALBUQUERQUE	NM		03/08/2017		1,600		175			175		1,775	1,775			
100011905	ROSEBURG	OR		03/08/2017		4,500		443			443		4,943	4,943			
100011906	PLANT CITY	FL		03/08/2017		2,825		146			146		2,971	2,971			
100011907	WELLINGTON	OH		03/08/2017		3,862		351			351		4,213	4,213			
100011909	LAS CRUCES	NM		03/08/2017		4,564		455			455		5,019	5,019			
100011912	BRENTWOOD	TN		03/08/2017		4,427		471			471		4,898	4,898			
100011913	DALLAS	TX		03/08/2017		1,837		481			481		2,318	2,318			
100011914	JACKSONVILLE	FL		03/08/2017		1,919		316			316		2,235	2,235			
100011917	NORTH BRUNSWICK	NJ		03/08/2017		5,842		1,282			1,282		7,124	7,124			
100011921	AGOURA HILLS	CA		03/08/2017		15,020		916			916		15,936	15,936			
100011924	ALBUQUERQUE	NM		03/08/2017		757		498			498		1,255	1,255			
100011925	PLANT CITY	FL		03/08/2017		4,747		598			598		5,345	5,345			
100011927	RIVERSIDE	CA		03/08/2017		3,139		414			414		3,553	3,553			
100011928	WESTERVILLE	OH		03/08/2017		1,623		156			156		1,779	1,779			
100011929	TORRANCE	CA		03/08/2017		5,082		1,255			1,255		6,337	6,337			
100011932	MOUNT AIRY	NC		03/08/2017		4,574		844			844		5,418	5,418			
100011933	CINCINNATI	OH		03/08/2017		1,253		104			104		1,357	1,357			
100011935	SIMI VALLEY	CA		03/08/2017		11,135		1,543			1,543		12,678	12,678			
100011937	DURHAM	NC		03/08/2017		3,758		637			637		4,395	4,395			
100011938	DAMASCUS	MD		03/08/2017		8,382		114			114		8,496	8,496			
100011941	DELTONA	FL		03/08/2017		1,841		435			435		2,276	2,276			
100011942	HONOLULU	HI		03/08/2017		14,072		3,909			3,909		17,981	17,981			
100011943	CHICAGO	IL		03/08/2017		1,712		83			83		1,795	1,795			
100011944	MIAMI	FL		03/08/2017		1,992		168			168		2,160	2,160			
100011946	MIDLOTHIAN	TX		03/08/2017		1,959		43			43		2,002	2,002			
100011948	YOUNTVILLE	CA		03/08/2017		4,376		411			411		4,787	4,787			
100011951	MIAMI	FL		03/08/2017		5,207		509			509		5,716	5,716			
100011952	SOUTH RICHMOND HILL	NY		03/08/2017		9,570		800			800		10,370	10,370			
100011954	UNION CITY	CA		03/08/2017		6,024		1,588			1,588		7,612	7,612			
100011958	PROVIDENCE	RI		03/08/2017		3,467		762			762		4,229	4,229			
100011966	CHARLOTTE	NC		03/08/2017		3,801		92			92		3,893	3,893			
100011967	DUNCANVILLE	TX		03/08/2017		1,032		160			160		1,192	1,192			
100011972	SAINT PETERSBURG	FL		03/08/2017		7,750		1,525			1,525		9,275	9,275			
100011974	SANTA ROSA	CA		03/08/2017		6,673		631			631		7,304	7,304			
100011979	MIAMI	FL		03/08/2017		3,874		839			839		4,713	4,713			
100011980	BOYNTON BEACH	FL		03/08/2017		1,657		118			118		1,775	1,775			
100011981	PHILADELPHIA	PA		03/08/2017		2,778		125			125		2,903	2,903			
100011985	GARDENA	CA		03/08/2017		14,607		345			345		14,952	14,952			
100011986	RAMSEUR	NC		03/08/2017		1,239		595			595		1,834	1,834			
100011988	PERTH AMBOY	NJ		03/08/2017		6,287		492			492		6,779	6,779			
100011990	NORCO	CA		03/08/2017		8,070		1,007			1,007		9,077	9,077			
100011991	ROHNERT PARK	CA		03/08/2017		6,837		647			647		7,484	7,484			
100011992	KANSAS CITY	MO		03/08/2017		4,998		377			377		5,375	5,375			
100011993	WASHINGTON	DC		03/08/2017		5,067		3,890			3,890		8,957	8,894		(62)	(62)
100011994	HIALEAH	FL		03/08/2017		5,708		688			688		6,396	6,396			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011996	GREENSBORO	NC		03/08/2017		2,824		148			148		2,972	2,972			
100011997	TUCSON	AZ		03/08/2017		4,316		247			247		4,563	4,563			
100011998	BELMONT	OH		03/08/2017		2,508		278			278		2,786	2,786			
100011999	MCALLEN	TX		03/08/2017		1,489		94			94		1,583	1,583			
100012003	TOLEDO	OH		03/08/2017		1,384		153			153		1,537	1,537			
100012008	WEST LINN	OR		03/08/2017		6,347		1,778			1,778		8,125	8,125			
100012012	OAKLAND	CA		03/08/2017		4,120		1,122			1,122		5,242	5,242			
100012015	SAN JUAN CAPISTRANO	CA		03/08/2017		21,535		5,302			5,302		26,837	26,837			
100012018	PEMBROKE PINES	FL		03/08/2017		3,889		1,020			1,020		4,909	4,909			
100012020	MIAMI	FL		03/08/2017		4,336		543			543		4,879	4,879			
100012026	CARSON CITY	MI		03/08/2017		2,036		213			213		2,249	2,249			
100012027	PLANTATION	FL		03/08/2017		7,841		1,297			1,297		9,138	9,138			
100012029	PHILADELPHIA	PA		03/08/2017		10,298		549			549		10,847	10,847			
100012030	BRADENTON	FL		03/08/2017		6,133		1,325			1,325		7,458	7,458			
100012031	NORTHBOROUGH	MA		03/08/2017		15,187		980			980		16,167	16,167			
100012034	PERRIS	CA		03/08/2017		3,596		317			317		3,913	3,913			
100012035	VICTORVILLE	CA		03/08/2017		2,672		429			429		3,101	3,101			
100012039	WILMINGTON	DE		03/08/2017		4,782		162			162		4,944	4,944			
100012040	WEST NEW YORK	NJ		03/08/2017		6,224		301			301		6,525	6,525			
100012041	WASHINGTON	IL		03/08/2017		1,981		272			272		2,253	2,253			
100012042	FAIR LAWN	NJ		03/08/2017		3,709		842			842		4,551	4,551			
100012045	CLEARWATER	FL		03/08/2017		2,461		60			60		2,521	2,521			
100012048	BEAUMONT	TX		03/08/2017		1,038		185			185		1,223	1,223			
100012050	LOS ANGELES	CA		03/08/2017		4,491		335			335		4,826	4,826			
100012052	TERREBONNE	OR		03/08/2017		3,344		240			240		3,584	3,584			
100012053	HARVEY	LA		03/08/2017		4,954		150			150		5,104	5,104			
100012054	YONKERS	NY		03/08/2017		7,569		481			481		8,050	8,050			
100012057	MIAMI	FL		03/08/2017		2,201		74			74		2,275	2,275			
100012062	GALLATIN	TN		03/08/2017		2,453		64			64		2,517	2,517			
100012064	BROOKLYN	NY		03/08/2017		8,006		1,735			1,735		9,741	9,741			
100012068	BATTLE GROUND	WA		03/08/2017		6,680		1,266			1,266		7,946	7,946			
100012069	CORAL SPRINGS	FL		03/08/2017		4,259		162			162		4,421	4,421			
100012070	HOUSTON	TX		03/08/2017		4,858		2,069			2,069		6,927	6,927			
100012072	TAMPA	FL		03/08/2017		1,487		509			509		1,996	1,996			
100012073	HOUSTON	TX		03/08/2017		5,740		430			430		6,170	6,170			
100012074	PERRIS	CA		03/08/2017		3,005		536			536		3,541	3,541			
100012078	MIAMI	FL		03/08/2017		2,886		279			279		3,165	3,165			
100012085	DENVER	CO		03/08/2017		2,214		73			73		2,287	2,287			
100012088	SPRINGFIELD GARDENS	NY		03/08/2017		6,223		68			68		6,291	6,291			
100012089	PROVIDENCE	RI		03/08/2017		7,997		415			415		8,412	8,412			
100012091	CLEARWATER	FL		03/08/2017		2,422		160			160		2,582	2,582			
100012098	SAN DIEGO	CA		03/08/2017		9,057		945			945		10,002	10,002			
100012099	STATEN ISLAND	NY		03/08/2017		12,488		2,212			2,212		14,700	14,700			
100012105	DENVER	CO		03/08/2017		11,804		827			827		12,631	12,631			
100012106	DAVENPORT	IA		03/08/2017		1,299		139			139		1,438	1,438			
100012108	BATTLE CREEK	MI		03/08/2017		2,706		210			210		2,916	2,916			
100012110	SELMA	IN		03/08/2017		3,829		241			241		4,070	4,070			
100012114	NAMPA	ID		03/08/2017		980		7			7		987	987			
100012115	PORTLAND	MI		03/08/2017		2,826		349			349		3,175	3,175			
100012117	PHILADELPHIA	PA		03/08/2017		619		106			106		725	725			
100012120	ORLANDO	FL		03/08/2017		4,125		617			617		4,742	4,742			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012123	WOODMERE	NY		03/08/2017		4,939		744			744		5,683	5,683			
100012126	SPRING HILL	FL		03/08/2017		2,971		171			171		3,142	3,142			
100012128	TAMPA	FL		03/08/2017		2,502		125			125		2,627	2,627			
100012129	PALM BAY	FL		03/08/2017		2,007		57			57		2,064	2,064			
100012130	SCOTTSBURG	IN		03/08/2017		868		106			106		974	974			
100012131	CHARLOTTE	NC		03/08/2017		2,334		179			179		2,513	2,513			
100012132	WILMINGTON	DE		03/08/2017		5,234		201			201		5,435	5,435			
100012133	LYNN	MA		03/08/2017		2,991		564			564		3,555	3,555			
100012135	SAN PEDRO	CA		03/08/2017		3,138		3			3		3,141	3,141			
100012136	SOUTH BEND	IN		03/08/2017		2,473		182			182		2,655	2,655			
100012139	DURHAM	NC		03/08/2017		1,517		72			72		1,589	1,589			
100012140	FRESNO	CA		03/08/2017		2,339		209			209		2,548	2,548			
100012146	ORLANDO	FL		03/08/2017		6,979		559			559		7,538	7,538			
100012150	EAST BOSTON	MA		03/08/2017		4,962		440			440		5,402	5,402			
100012154	ORLANDO	FL		03/08/2017		2,981		33			33		3,014	3,014			
100012155	MORENO VALLEY	CA		03/08/2017		2,279		225			225		2,504	2,504			
100012156	MIAMI BEACH	FL		03/08/2017		7,764		1,241			1,241		9,005	9,005			
100012158	LOS ANGELES	CA		03/08/2017		7,992		1,133			1,133		9,125	9,125			
100012161	NEPTUNE	NJ		03/08/2017		4,143		381			381		4,524	4,524			
100012163	SAN JOSE	CA		03/08/2017		11,048		140			140		11,188	11,188			
100012165	EVERSON	WA		03/08/2017		3,308		302			302		3,610	3,610			
100012169	THORNTON	CO		03/08/2017		2,313		60			60		2,373	2,373			
100012171	OCEANSIDE	NY		03/08/2017		2,167		333			333		2,500	2,500			
100012175	WAPATO	WA		03/08/2017		5,845		167			167		6,012	6,012			
100012177	FAIRFAX	VA		03/08/2017		10,590		67			67		10,657	10,657			
100012183	ANTIOCH	CA		03/08/2017		5,873		742			742		6,615	6,615			
100012190	HOLLISWOOD	NY		03/08/2017		14,874		1,859			1,859		16,733	16,733			
100012193	LOS ANGELES	CA		03/08/2017		6,174		11			11		6,185	6,185			
100012205	TAMPA	FL		03/08/2017		1,265		128			128		1,393	1,393			
100012206	RIVERVIEW	FL		03/08/2017		1,440		149			149		1,589	1,589			
100012210	PHILADELPHIA	PA		03/08/2017		2,667		261			261		2,928	2,928			
100012211	MONTVILLE	NJ		03/08/2017		3,364		743			743		4,107	4,107			
100012215	LYNN	MA		03/08/2017		3,039		1,025			1,025		4,064	4,064			
100012217	SCOTTS VALLEY	CA		03/08/2017		7,043		263			263		7,306	7,306			
100012218	WILMINGTON	DE		04/28/2017		2,619		543			543		3,162	3,162			
100012220	HAINES CITY	FL		04/28/2017		1,864		410			410		2,274	2,274			
100012226	CORAL SPRINGS	FL		04/28/2017		16,638		3,258			3,258		19,896	19,896			
100012229	ABINGDON	MD		04/28/2017		3,519		504			504		4,023	4,023			
100012232	FORDS	NJ		04/28/2017		6,312		1,159			1,159		7,471	7,471			
100012238	KISSIMMEE	FL		04/28/2017		3,601		1,093			1,093		4,694	4,694			
100012240	HAMILTON	OH		04/28/2017		797		188			188		985	985			
100012242	MIAMI	FL		04/28/2017		1,912		619			619		2,531	2,531			
100012244	GREENWOOD	SC		04/28/2017		3,703		1,051			1,051		4,754	4,754			
100012245	NEPHI	UT		04/28/2017		1,451		371			371		1,822	1,822			
100012246	TAMPA	FL		04/28/2017		2,351		805			805		3,156	3,156			
100012252	DUNNELLON	FL		04/28/2017		2,714		251			251		2,965	2,965			
100012254	ROSELLE	NJ		04/28/2017		5,518		1,470			1,470		6,988	6,988			
100012255	FITCHBURG	MA		04/28/2017		8,800		1,799			1,799		10,599	10,599			
100012256	ALLENTOWN	PA		04/28/2017		470		57			57		527	527			
100012257	LOUISVILLE	KY		04/28/2017		1,874		251			251		2,125	2,125			
100012260	PHILADELPHIA	PA		04/28/2017		1,923		461			461		2,384	2,384			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012262	BALTIMORE	MD		04/28/2017		1,822		71			71		1,893	1,893			
100012263	EASTON	MD		04/28/2017		1,909		167			167		2,076	2,076			
100012264	STILWELL	OK		04/28/2017		2,009		469			469		2,478	2,478			
100012266	CASCO	ME		04/28/2017		2,620		258			258		2,878	2,878			
100012267	PORT SAINT LUCIE	FL		04/28/2017		2,086		643			643		2,729	2,729			
100012270	LAKELAND	FL		04/28/2017		1,084		260			260		1,344	1,344			
100012271	PLANTATION	FL		04/28/2017		3,839		1,069			1,069		4,908	4,908			
100012274	WINTER HAVEN	FL		04/28/2017		846		147			147		993	993			
100012280	RIO RANCHO	NM		04/28/2017		1,031		327			327		1,358	1,358			
100012281	VERO BEACH	FL		04/28/2017		1,276		325			325		1,601	1,601			
100012282	WATERBURY	CT		04/28/2017		4,994		1,239			1,239		6,233	6,233			
100012287	BELCHERTOWN	MA		04/28/2017		4,447		655			655		5,102	5,102			
100012289	WINSTON-SALEM	NC		04/28/2017		3,334		233			233		3,567	3,567			
100012291	YUBA CITY	CA		04/28/2017		2,699		625			625		3,324	3,324			
100012294	LOVES PARK	IL		04/28/2017		2,569		245			245		2,814	2,814			
100012295	WINDSOR	PA		04/28/2017		8,395		1,273			1,273		9,668	9,668			
100012296	CHICAGO	IL		04/28/2017		9,968		996			996		10,964	10,964			
100012297	HAMMOND	IN		04/28/2017		2,720		713			713		3,433	3,433			
100012299	WESLACO	TX		04/28/2017		3,323		443			443		3,766	3,766			
100012301	BRISTOW	VA		04/28/2017		15,192		1,487			1,487		16,679	16,679			
100012305	CHICAGO	IL		04/28/2017		4,482		1,186			1,186		5,668	5,668			
100012309	ORLANDO	FL		04/28/2017		3,249		370			370		3,619	3,619			
100012317	NORFOLK CITY	VA		04/28/2017		1,971		332			332		2,303	2,303			
100012319	RALEIGH	NC		04/28/2017		3,365		653			653		4,018	4,018			
100012323	LANGLOIS	OR		04/28/2017		6,262		232			232		6,494	6,494			
100012324	NEW ALBANY	PA		04/28/2017		1,961		110			110		2,071	2,071			
100012325	CARSON	CA		04/28/2017		4,412		1,227			1,227		5,639	5,639			
100012326	TINLEY PARK	IL		04/28/2017		7,305		614			614		7,919	7,919			
100012337	LAKE WORTH	FL		04/28/2017		6,831		138			138		6,969	6,969			
100012338	WAKE FOREST	NC		04/28/2017		3,419		373			373		3,792	3,792			
100012342	WORCESTER	MA		04/28/2017		1,978		306			306		2,284	2,284			
100012345	SKOKIE	IL		04/28/2017		17,120		2,676			2,676		19,796	19,796			
100012348	SANTA CLARITA	CA		04/28/2017		5,545		474			474		6,019	6,019			
100012350	STATEN ISLAND	NY		04/28/2017		4,858		705			705		5,563	5,563			
100012352	LARGO	FL		04/28/2017		2,463		513			513		2,976	2,976			
100012353	CYPRESS	CA		04/28/2017		6,319		808			808		7,127	7,127			
100012354	BROOKSVILLE	FL		04/28/2017		(238)		67			67		(171)	(171)			
100012358	NORFOLK	VA		04/28/2017		1,775		272			272		2,047	2,047			
100012362	GREENWOOD	LA		04/28/2017		9,311		924			924		10,235	10,235			
100012365	PHILADELPHIA	PA		04/28/2017		14,619		2,835			2,835		17,454	17,454			
100012366	PELL CITY	AL		04/28/2017		2,251		42			42		2,293	2,293			
100012371	JOLIET	IL		04/28/2017		3,024		165			165		3,189	3,189			
100012373	FLUSHING	NY		04/28/2017		6,344		1,405			1,405		7,749	7,749			
100012375	CHESAPEAKE	VA		04/28/2017		2,688		306			306		2,994	2,994			
100012378	CHARLOTTE	NC		04/28/2017		5,956		116			116		6,072	6,072			
100012384	BRIDGETON	MO		04/28/2017		3,427		352			352		3,779	3,779			
100012386	VIRGINIA BEACH	VA		04/28/2017		2,455		70			70		2,525	2,525			
100012387	SLIDELL	LA		04/28/2017		2,464		483			483		2,947	2,947			
100012392	HOMESTEAD	FL		04/28/2017		1,382		454			454		1,836	1,836			
100012395	NAPERVILLE	IL		04/28/2017		6,557		1,238			1,238		7,795	7,795			
100012397	DERWOOD	MD		04/28/2017		10,301		1,368			1,368		11,669	11,669			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100012398	NORTH AUGUSTA	SC		04/28/2017		4,051		1,099			1,099		5,150	5,150			
100012399	BOLINGBROOK	IL		04/28/2017		2,434		231			231		2,665	2,665			
100012400	BEDFORD	PA		04/28/2017		4,506		475			475		4,981	4,981			
100012402	SYCAMORE	IL		04/28/2017		1,790		256			256		2,046	2,046			
100012406	HOWELL	MI		04/28/2017		11,854		177			177		12,031	12,031			
100012408	RICHMOND	VA		04/28/2017		2,595		420			420		3,015	3,015			
100012411	FRANKLIN	NC		04/28/2017		8,901		69			69		8,970	8,970			
100012412	ORLANDO	FL		04/28/2017		1,512		237			237		1,749	1,749			
100012413	PARKER	CO		04/28/2017		16,119		620			620		16,739	16,739			
100012414	ADAMS	MA		04/28/2017		1,993		444			444		2,437	2,437			
100012415	PEKIN	IL		04/28/2017		2,053		351			351		2,404	2,404			
100012420	ROMULUS	MI		04/28/2017		2,890		68			68		2,958	2,958			
100012423	THOMASVILLE	NC		04/28/2017		(1,071)		397			397		(674)	(710)		(36)	(36)
100012425	NORTH LAS VEGAS	NV		04/28/2017		2,147		141			141		2,288	2,288			
100012426	INDIANAPOLIS	IN		04/28/2017		3,960		213			213		4,173	4,173			
100012427	CHARLOTTE	NC		04/28/2017		2,803		215			215		3,018	3,018			
100012429	CHIPLEY	FL		04/28/2017		4,005		158			158		4,163	4,163			
100012432	CINCINNATI	OH		04/28/2017		1,089		131			131		1,220	1,220			
100012433	CARTERET	NJ		04/28/2017		12,049		352			352		12,401	12,401			
100012436	CHINO	CA		04/28/2017		12,748		735			735		13,483	13,483			
100012437	PHILADELPHIA	PA		04/28/2017		1,606		129			129		1,735	1,735			
100012438	MIAMI	FL		04/28/2017		2,042		453			453		2,495	2,495			
100012439	LOUISVILLE	KY		04/28/2017		1,790		160			160		1,950	1,950			
100012441	SANTA MARIA	CA		04/28/2017		5,453		379			379		5,832	5,832			
100012442	HAWTHORNE	CA		04/28/2017		2,748		467			467		3,215	3,215			
100012443	ORLANDO	FL		04/28/2017		8,859		394			394		9,253	9,253			
100012452	DESOTO	TX		04/28/2017		3,824		(55)			(55)		3,769	3,769			
100012454	APOPKA	FL		04/28/2017		3,969		426			426		4,395	4,395			
100012455	GRAND TERRACE	CA		04/28/2017		3,721		681			681		4,402	4,402			
100012458	REIDSVILLE	NC		04/28/2017		4,537		(18)			(18)		4,519	4,519			
100012461	PARKVILLE	MO		04/28/2017		1,968		98			98		2,066	2,066			
100012471	ARRINGTON	TN		04/28/2017		6,486		251			251		6,737	6,737			
100012472	SONOMA	CA		04/28/2017		7,880		915			915		8,795	8,795			
100012473	OLGA	WA		04/28/2017		15,459		328			328		15,787	15,787			
100012475	HOUSTON	TX		04/28/2017		3,411		249			249		3,660	3,660			
100012478	BENSON	AZ		04/28/2017		2,263		163			163		2,426	2,426			
100012482	SAINT LOUIS	MO		04/28/2017		1,494		250			250		1,744	1,744			
100012485	LYNCHBURG	OH		04/28/2017		2,808		153			153		2,961	2,961			
100012491	SHORELINE	WA		04/28/2017		4,523		12			12		4,535	4,535			
100012492	MIAMI	FL		04/28/2017		5,712		153			153		5,865	5,865			
100012493	ERIE	PA		04/28/2017		2,559		(3)			(3)		2,556	2,556			
100012495	BROOKVILLE	OH		04/28/2017		2,803		42			42		2,845	2,845			
100012499	BALDWIN	NY		04/28/2017		4,934		676			676		5,610	5,610			
100012502	BROOKLYN	NY		04/28/2017		14,232		3,625			3,625		17,857	17,857			
100012504	SOUTHFIELD	MI		04/28/2017		3,581		381			381		3,962	3,962			
100012505	ALTAMONTE SPRINGS	FL		04/28/2017		4,393		505			505		4,898	4,898			
100012506	LAKE WORTH	FL		04/28/2017		8,254		824			824		9,078	9,078			
100012507	SAN DIEGO	CA		04/28/2017		5,946		272			272		6,218	6,218			
100012512	LYNWOOD	IL		04/28/2017		1,431		194			194		1,625	1,625			
100012520	SELMER	TN		04/28/2017		1,034		(21)			(21)		1,013	1,013			
100012521	LOUISVILLE	KY		04/28/2017		1,413		202			202		1,615	1,615			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012524	BROOKLYN	NY		04/28/2017		5,652		1,320			1,320		6,972	6,972			
100012527	HOUSTON	TX		04/28/2017		3,772		397			397		4,169	4,169			
100012528	WARREN	MI		04/28/2017		2,847		355			355		3,202	3,202			
100012533	NEWARK	NJ		04/28/2017		6,128		(15)			(15)		6,113	6,113			
100012537	MIAMI	FL		04/28/2017		2,040		276			276		2,316	2,316			
100012544	BOLIVAR	TN		04/28/2017		1,279		63			63		1,342	1,342			
100012550	FORT GRATIOT	MI		04/28/2017		3,531		182			182		3,713	3,713			
100012553	FERNANDINA BEACH	FL		04/28/2017		2,975		473			473		3,448	3,448			
100012556	LOS BANOS	CA		04/28/2017		1,450		217			217		1,667	1,667			
100012558	MIAMI	FL		04/28/2017		2,584		211			211		2,795	2,795			
100012560	NORTH LAUDERDALE	FL		04/28/2017		1,864		112			112		1,976	1,976			
100012561	SAN JOSE	CA		04/28/2017		1,167		283			283		1,450	1,450			
100012584	PEMBROKE PINES	FL		05/25/2017		3,477		2,492			2,492		5,969	5,969			
100012587	ANTIOCH	CA		05/25/2017		3,074		548			548		3,622	3,622			
100012593	COMPTON	CA		05/25/2017		5,711		397			397		6,108	6,108			
100012597	ROCHESTER HILLS	MI		05/25/2017		5,632		1,810			1,810		7,442	7,442			
100012598	SAINT PETERSBURG	FL		05/25/2017		1,547		320			320		1,867	1,867			
100012601	SPRING HILL	FL		05/25/2017		1,810		403			403		2,213	2,213			
100012602	LAS VEGAS	NV		05/25/2017		4,021		1,701			1,701		5,722	5,722			
100012608	MASTIC	NY		05/25/2017		3,964		1,027			1,027		4,991	4,991			
100012609	LONG BEACH	CA		05/25/2017		5,196		560			560		5,756	5,756			
100012611	UPPER MARLBORO	MD		05/25/2017		3,299		855			855		4,154	4,154			
100012613	EVERETT	WA		05/25/2017		2,709		593			593		3,302	3,302			
100012614	COCONUT CREEK	FL		05/25/2017		2,110		398			398		2,508	2,508			
100012615	SHIRLEY	NY		05/25/2017		3,958		966			966		4,924	4,924			
100012620	WASHINGTON	DC		05/25/2017		2,971		276			276		3,247	3,247			
100012623	PEMBROKE PINES	FL		05/25/2017		3,583		802			802		4,385	4,385			
100012625	CLEARWATER	FL		05/25/2017		3,292		797			797		4,089	4,089			
100012626	JUPITER	FL		05/25/2017		1,985		564			564		2,549	2,549			
100012627	BELLFLOWER	CA		05/25/2017		3,747		766			766		4,513	4,513			
100012628	WINTER PARK	FL		05/25/2017		2,668		764			764		3,432	3,432			
100012629	FONTANA	CA		05/25/2017		4,884		948			948		5,832	5,832			
100012630	CHICAGO	IL		05/25/2017		2,499		518			518		3,017	3,017			
100012631	HIALEAH	FL		05/25/2017		1,530		345			345		1,875	1,875			
100012633	HIALEAH	FL		05/25/2017		392		574			574		966	966			
100012634	ROMEOVILLE	IL		05/25/2017		1,590		400			400		1,990	1,990			
100012636	PEMBROKE PINES	FL		05/25/2017		3,371		814			814		4,185	4,185			
100012637	ORLANDO	FL		05/25/2017		1,689		529			529		2,218	2,218			
100012638	ARLETA	CA		05/25/2017		3,023		584			584		3,607	3,607			
100012639	BAKERSFIELD	CA		05/25/2017		1,362		429			429		1,791	1,791			
100012642	LONGWOOD	FL		05/25/2017		2,847		920			920		3,767	3,767			
100012643	FRESNO	CA		05/25/2017		1,908		414			414		2,322	2,322			
100012644	MIAMI	FL		05/25/2017		1,549		373			373		1,922	1,922			
100012645	SAN JOSE	CA		05/25/2017		4,288		527			527		4,815	4,815			
100012647	CHICAGO	IL		05/25/2017		3,207		659			659		3,866	3,866			
100012648	SPRING HILL	FL		05/25/2017		1,965		736			736		2,701	2,701			
100012649	MIAMI	FL		05/25/2017		2,157		278			278		2,435	2,435			
100012651	STERLING HEIGHTS	MI		05/25/2017		2,585		2,554			2,554		5,139	5,139			
100012653	HOLLYWOOD	FL		05/25/2017		4,689		982			982		5,671	5,671			
100012654	BRIDGEPORT	CT		05/25/2017		4,811		1,425			1,425		6,236	6,236			
100012655	TAVARES	FL		05/25/2017		1,511		495			495		2,006	2,006			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012656	BELTSVILLE	MD		05/25/2017		1,526		350			350		1,876	1,876			
100012657	WEST PALM BEACH	FL		05/25/2017		1,404		320			320		1,724	1,724			
100012658	LOMPOC	CA		05/25/2017		3,657		770			770		4,427	4,427			
100012659	TOWNSHIP HILLSIDE	NJ		05/25/2017		2,165		575			575		2,740	2,740			
100012662	SILVER SPRING	MD		05/25/2017		3,314		608			608		3,922	3,922			
100012663	DISTRICT HEIGHTS	MD		05/25/2017		1,211		317			317		1,528	1,528			
100012664	JACKSONVILLE	FL		05/25/2017		1,923		546			546		2,469	2,469			
100012665	LAS VEGAS	NV		05/25/2017		2,029		477			477		2,506	2,506			
100012666	PUNTA GORDA	FL		05/25/2017		1,917		384			384		2,301	2,301			
100012667	GARDEN CITY	MI		05/25/2017		1,390		266			266		1,656	1,656			
100012668	WINTER GARDEN	FL		05/25/2017		1,366		367			367		1,733	1,733			
100012670	MORENO VALLEY	CA		05/25/2017		2,941		704			704		3,645	3,645			
100012673	SKOKIE	IL		05/25/2017		2,398		671			671		3,069	3,069			
100012674	MIAMI	FL		05/25/2017		4,338		951			951		5,289	5,289			
100012675	TUCSON	AZ		05/25/2017		1,670		400			400		2,070	2,070			
100012676	ORLANDO	FL		05/25/2017		1,669		410			410		2,079	2,079			
100012677	JACKSONVILLE	FL		05/25/2017		1,339		265			265		1,604	1,604			
100012678	LA QUINTA	CA		05/25/2017		4,098		695			695		4,793	4,793			
100012680	RENO	NV		05/25/2017		2,445		591			591		3,036	3,036			
100012684	FORT MYERS	FL		05/25/2017		1,421		379			379		1,800	1,800			
100012685	HAZEL PARK	MI		05/25/2017		907		213			213		1,120	1,120			
100012688	OCALA	FL		05/25/2017		1,751		356			356		2,107	2,107			
100012689	CAPE CORAL	FL		05/25/2017		1,975		420			420		2,395	2,395			
100012690	LANSING	MI		05/25/2017		1,497		357			357		1,854	1,854			
100012692	MARICOPA	AZ		05/25/2017		2,027		559			559		2,586	2,586			
100012697	LOS BANOS	CA		05/25/2017		3,804		719			719		4,523	4,523			
100012699	TOWNSHIP OF WINSLOW	NJ		05/25/2017		18,400		5,170			5,170		23,570	23,570			
100012700	SAN BERNARDINO	CA		05/25/2017		1,895		354			354		2,249	2,249			
100012701	HENDERSON	NV		05/25/2017		1,259		378			378		1,637	1,637			
100012705	OCEAN CITY	MD		05/25/2017		3,958		432			432		4,390	4,390			
100012706	AUBURN	WA		05/25/2017		3,979		391			391		4,370	4,370			
100012708	NORTH LAS VEGAS	NV		05/25/2017		1,277		310			310		1,587	1,587			
100012709	BIG BEAR CITY	CA		05/25/2017		3,718		1,031			1,031		4,749	4,749			
100012710	SONORA	CA		05/25/2017		2,700		448			448		3,148	3,148			
100012712	MODESTO	CA		05/25/2017		1,602		407			407		2,009	2,009			
100012713	HOLIDAY	FL		05/25/2017		786		216			216		1,002	1,002			
100012715	WEST PALM BEACH	FL		05/25/2017		8,584		2,704			2,704		11,288	11,288			
100012716	MIAMI GARDENS	FL		05/25/2017		1,561		379			379		1,940	1,940			
100012717	EATONVILLE	WA		05/25/2017		3,652		623			623		4,275	4,275			
100012718	PINE MOUNTAIN CLUB	CA		05/25/2017		2,983		797			797		3,780	3,780			
100012720	TAMPA	FL		05/25/2017		2,371		290			290		2,661	2,661			
100012721	ORLANDO	FL		05/25/2017		4,607		1,544			1,544		6,151	6,151			
100012723	PEORIA	AZ		05/25/2017		3,400		638			638		4,038	4,038			
100012724	PALOS HILLS	IL		05/25/2017		3,781		675			675		4,456	4,456			
100012726	SAN BERNARDINO	CA		05/25/2017		3,408		799			799		4,207	4,207			
100012727	STOCKTON	CA		05/25/2017		2,545		520			520		3,065	3,065			
100012729	NORTH HILLS	CA		05/25/2017		2,878		419			419		3,297	3,297			
100012731	RIVIERA BEACH	FL		05/25/2017		4,907		762			762		5,669	5,669			
100012732	BAKERSFIELD	CA		05/25/2017		2,157		713			713		2,870	2,870			
100012735	APOPKA	FL		05/25/2017		2,960		807			807		3,767	3,767			
100012737	SPRING HILL	FL		05/25/2017		6,737		1,001			1,001		7,738	7,738			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012738	TAMARAC	FL		05/25/2017		994		243			243		1,237	1,237			
100012739	FRESNO	CA		05/25/2017		2,046		473			473		2,519	2,519			
100012740	PITTSBURG	CA		05/25/2017		3,061		564			564		3,625	3,625			
100012741	BAKERSFIELD	CA		05/25/2017		2,102		667			667		2,769	2,769			
100012742	CENTRAL ISLIP	NY		05/25/2017		3,009		626			626		3,635	3,635			
100012744	SACRAMENTO	CA		05/25/2017		2,693		451			451		3,144	3,144			
100012745	PALM HARBOR	FL		05/25/2017		1,364		225			225		1,589	1,589			
100012747	LAVEEN	AZ		05/25/2017		6,815		1,255			1,255		8,070	8,070			
100012748	LAS VEGAS	NV		05/25/2017		2,954		945			945		3,899	3,899			
100012752	MELROSE PARK	IL		05/25/2017		2,953		219			219		3,172	3,172			
100012756	FRESNO	CA		05/25/2017		2,110		488			488		2,598	2,598			
100012759	YUMA	AZ		05/25/2017		1,129		326			326		1,455	1,455			
100012760	GURNEE	IL		05/25/2017		1,616		265			265		1,881	1,881			
100012764	REYNOLDSBURG	OH		05/25/2017		2,679		403			403		3,082	3,082			
100012765	NORTH BEACH	MD		05/25/2017		3,544		538			538		4,082	4,082			
100012766	MODESTO	CA		05/25/2017		5,499		1,983			1,983		7,482	7,482			
100012769	FRESNO	CA		05/25/2017		778		203			203		981	981			
100012771	LAS VEGAS	NV		05/25/2017		1,483		506			506		1,989	1,989			
100012775	ORLANDO	FL		05/25/2017		2,355		437			437		2,792	2,792			
100012776	MIAMI	FL		05/25/2017		2,333		510			510		2,843	2,843			
100012777	AZUSA	CA		05/25/2017		3,110		1,443			1,443		4,553	4,553			
100012783	COMPTON	CA		05/25/2017		1,989		501			501		2,490	2,490			
100012784	TAMPA	FL		05/25/2017		1,682		480			480		2,162	2,162			
100012785	SOUTH GATE	CA		05/25/2017		1,905		553			553		2,458	2,458			
100012788	W PALM BEACH	FL		05/25/2017		2,515		419			419		2,934	2,934			
100012795	MIAMI	FL		05/25/2017		4,481		704			704		5,185	5,185			
100012796	HIALEAH	FL		05/25/2017		2,399		807			807		3,206	3,206			
100012797	SANTA ANA	CA		05/25/2017		1,735		384			384		2,119	2,119			
100012800	MINNEAPOLIS	MN		05/25/2017		1,913		422			422		2,335	2,335			
100012801	CITRUS HEIGHTS	CA		05/25/2017		1,492		1,183			1,183		2,675	2,675			
100012802	SEBRING	FL		05/25/2017		1,468		282			282		1,750	1,750			
100012803	JAMAICA	NY		05/25/2017		11,209		3,363			3,363		14,572	14,572			
100012807	FRUITLAND PARK	FL		05/25/2017		3,483		1,022			1,022		4,505	4,505			
100012809	APPLE VALLEY	CA		05/25/2017		3,293		248			248		3,541	3,541			
100012815	LOS ANGELES	CA		05/25/2017		3,423		524			524		3,947	3,947			
100012817	LOS ANGELES	CA		05/25/2017		3,923		566			566		4,489	4,489			
100012818	GIBSONTON	FL		05/25/2017		2,227		168			168		2,395	2,395			
100012819	ORLANDO	FL		05/25/2017		904		1,481			1,481		2,385	2,385			
100012822	NORTHBRIDGE	MA		05/25/2017		2,181		340			340		2,521	2,521			
100012823	OCALA	FL		05/25/2017		1,591		280			280		1,871	1,871			
100012824	BEAUMONT	CA		05/25/2017		1,294		463			463		1,757	1,757			
100012825	SAN BERNARDINO	CA		05/25/2017		1,525		1,117			1,117		2,642	2,642			
100012828	PALMDALE	CA		05/25/2017		1,214		371			371		1,585	1,585			
100012829	LANCASTER	CA		05/25/2017		2,699		3,940			3,940		6,639	6,639			
100012830	PHOENIX	AZ		05/25/2017		822		485			485		1,307	1,307			
100012832	PERRIS	CA		05/25/2017		733		3,073			3,073		3,806	3,806			
100012834	MIAMI	FL		05/25/2017		3,107		736			736		3,843	3,843			
100012835	CHICAGO	IL		05/25/2017		3,340		920			920		4,260	4,260			
100012836	GARNERVILLE	NY		05/25/2017		3,717		606			606		4,323	4,323			
100012837	ROYAL OAK	MI		05/25/2017		2,522		861			861		3,383	3,383			
100012838	SALINAS	CA		05/25/2017		3,675		822			822		4,497	4,497			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012839	SUNRISE	FL		05/25/2017		1,140		367			367		1,507	1,507			
100012842	HOUSTON	TX		05/25/2017		1,028		932			932		1,960	1,960			
100012845	FOWLERVILLE	MI		05/25/2017		1,583		415			415		1,998	1,998			
100012847	SUMPTER TOWNSHIP	MI		05/25/2017		1,899		394			394		2,293	2,293			
100012848	HIALEAH	FL		05/25/2017		3,293		1,446			1,446		4,739	4,739			
100012849	YUBA CITY	CA		05/25/2017		1,674		356			356		2,030	2,030			
100012850	PALMDALE	CA		05/25/2017		2,989		417			417		3,406	3,406			
100012852	HENDERSON	NV		05/25/2017		3,474		643			643		4,117	4,117			
100012854	ORLANDO	FL		05/25/2017		1,853		735			735		2,588	2,588			
100012855	SARASOTA	FL		05/25/2017		2,524		569			569		3,093	3,093			
100012859	ELK GROVE	CA		05/25/2017		2,846		243			243		3,089	3,089			
100012862	FILLMORE	CA		05/25/2017		3,567		625			625		4,192	4,192			
100012864	LAS VEGAS	NV		05/25/2017		1,768		713			713		2,481	2,481			
100012865	FT WALTON BEACH	FL		05/25/2017		2,067		526			526		2,593	2,593			
100012868	LYNWOOD	CA		05/25/2017		1,853		556			556		2,409	2,409			
100012869	SAINT PETERSBURG	FL		05/25/2017		312		1,628			1,628		1,940	1,940			
100012874	ORLANDO	FL		05/25/2017		2,941		521			521		3,462	3,462			
100012875	PUNTA GORDA	FL		05/25/2017		1,612		384			384		1,996	1,996			
100012876	MIRAMAR	FL		05/25/2017		2,840		3,058			3,058		5,898	5,898			
100012877	SAN DIEGO	CA		05/25/2017		340		3,237			3,237		3,577	3,577			
100012878	WATERFORD	CA		05/25/2017		2,504		416			416		2,920	2,920			
100012879	SUNRISE	FL		05/25/2017		727		192			192		919	919			
100012880	CHICAGO	IL		05/25/2017		4,602		680			680		5,282	5,282			
100012885	LAS VEGAS	NV		05/25/2017		3,802		1,182			1,182		4,984	4,984			
100012887	LAS VEGAS	NV		05/25/2017		1,545		545			545		2,090	2,090			
100012888	FORT MYERS	FL		05/25/2017		2,516		523			523		3,039	3,039			
100012890	PERRIS	CA		05/25/2017		1,736		449			449		2,185	2,185			
100012891	HOLLYWOOD	FL		05/25/2017		838		247			247		1,085	1,085			
100012892	MESA	AZ		05/25/2017		10,258		4,530			4,530		14,788	14,788			
100012896	MARCO ISLAND	FL		05/25/2017		3,571		748			748		4,319	4,319			
100012898	HOLLISTER	CA		05/25/2017		4,413		810			810		5,223	5,223			
100012899	ROYAL PALM BEACH	FL		05/25/2017		2,470		578			578		3,048	3,048			
100012905	WOODLAND	CA		05/25/2017		2,972		646			646		3,618	3,618			
100012909	MESQUITE	TX		05/25/2017		529		668			668		1,197	1,197			
100012911	MANTECA	CA		05/25/2017		131		1,217			1,217		1,348	1,348			
100012912	VICTORVILLE	CA		05/25/2017		2,701		507			507		3,208	3,208			
100012914	JACKSONVILLE	FL		05/25/2017		2,149		1,777			1,777		3,926	3,926			
100012915	NAPLES	FL		05/25/2017		2,509		665			665		3,174	3,174			
100012916	SANTA ROSA	CA		05/25/2017		1,678		498			498		2,176	2,176			
100012917	OCALA	FL		05/25/2017		3,645		164			164		3,809	3,809			
100012918	POMPANO BEACH	FL		05/25/2017		6,341		974			974		7,315	7,315			
100012920	LAND OF LAKES	FL		05/25/2017		4,520		974			974		5,494	5,494			
100012923	CONCORD	CA		05/25/2017		1,883		481			481		2,364	2,364			
100012927	TAMPA	FL		05/25/2017		3,573		1,406			1,406		4,979	4,979			
100012930	HESPERIA	CA		05/25/2017		1,694		336			336		2,030	2,030			
100012935	ORLANDO	FL		05/25/2017		2,851		997			997		3,848	3,848			
100012938	MORENO VALLEY	CA		05/25/2017		3,804		888			888		4,692	4,692			
100012939	OAK HILLS	CA		05/25/2017		2,144		612			612		2,756	2,756			
100012942	PORT ORANGE	FL		05/25/2017		951		339			339		1,290	1,290			
100012943	PALM COAST	FL		05/25/2017		3,340		1,118			1,118		4,458	4,458			
100012946	LAKE WORTH	FL		05/25/2017		1,787		341			341		2,128	2,128			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012948	LAUDERHILL	FL		05/25/2017		2,473		137			137		2,610	2,610			
100012950	MORENO VALLEY	CA		05/25/2017		3,083		402			402		3,485	3,485			
100012951	CLERMONT	FL		05/25/2017		3,027		756			756		3,783	3,783			
100012955	PRINCETON	MN		05/25/2017		1,805		539			539		2,344	2,344			
100012956	KAILAU-KONA	HI		05/25/2017		3,735		569			569		4,304	4,304			
100012957	GAITHERSBURG	MD		05/25/2017		5,606		805			805		6,411	6,411			
100012960	LAMONT	CA		05/25/2017		1,865		545			545		2,410	2,410			
100012963	PHOENIX	AZ		05/25/2017		1,822		299			299		2,121	2,121			
100012965	BOWIE	MD		05/25/2017		4,231		669			669		4,900	4,900			
100012966	PALMDALE	CA		05/25/2017		4,432		812			812		5,244	5,244			
100012970	HIALEAH	FL		05/25/2017		878		443			443		1,321	1,321			
100012971	MIAMI	FL		05/25/2017		1,008		184			184		1,192	1,192			
100012972	LAS VEGAS	NV		05/25/2017		1,770		425			425		2,195	2,195			
100012973	MORENO VALLEY	CA		05/25/2017		3,725		957			957		4,682	4,682			
100012974	PERRIS	CA		05/25/2017		3,254		977			977		4,231	4,231			
100012976	AREA OF CORONA	CA		05/25/2017		3,706		940			940		4,646	4,646			
100012977	DORCHESTER	MA		05/25/2017		3,643		6,864			6,864		10,507	10,507			
100012981	QUEEN CREEK	AZ		05/25/2017		3,496		828			828		4,324	4,324			
100012982	ORLANDO	FL		05/25/2017		1,803		542			542		2,345	2,345			
100012986	SARASOTA	FL		05/25/2017		9,255		810			810		10,065	10,065			
100012988	HOLLYWOOD	FL		05/25/2017		2,061		626			626		2,687	2,687			
100012989	LONG BEACH	CA		05/25/2017		4,241		630			630		4,871	4,871			
100012990	MIAMI	FL		05/25/2017		3,411		479			479		3,890	3,890			
100012991	CHICAGO	IL		05/25/2017		2,258		521			521		2,779	2,779			
100012992	PHOENIX	AZ		05/25/2017		1,637		489			489		2,126	2,126			
100012997	WINTER SPRINGS	FL		05/25/2017		2,157		458			458		2,615	2,615			
100013001	REDDING	CA		05/25/2017		1,813		378			378		2,191	2,191			
100013002	HENDERSON	NV		05/25/2017		3,151		612			612		3,763	3,763			
100013003	LAS VEGAS	NV		05/25/2017		1,907		395			395		2,302	2,302			
100013004	PLANADA	CA		05/25/2017		1,444		241			241		1,685	1,685			
100013005	MATTESON	IL		05/25/2017		2,002		481			481		2,483	2,483			
100013006	YPSILANTI	MI		05/25/2017		2,739		660			660		3,399	3,399			
100013008	NORTH LAUDERDALE	FL		05/25/2017		1,903		222			222		2,125	2,125			
100013011	SPRING HILL	FL		05/25/2017		2,048		815			815		2,863	2,863			
100013012	MIAMI	FL		05/25/2017		1,780		510			510		2,290	2,290			
100013013	PERRIS	CA		05/25/2017		2,786		410			410		3,196	3,196			
100013017	FORT WASHINGTON	MD		05/25/2017		2,646		599			599		3,245	3,245			
100013024	VOLO	IL		05/25/2017		2,791		776			776		3,567	3,567			
100013027	PHELAN	CA		05/25/2017		2,392		485			485		2,877	2,877			
100013030	HANOVER PARK	IL		05/25/2017		1,193		346			346		1,539	1,539			
100013032	PARAMOUNT	CA		05/25/2017		4,477		805			805		5,282	5,282			
100013034	PITTSBURG	CA		05/25/2017		4,746		1,313			1,313		6,059	6,059			
100013036	BAKERSFIELD	CA		05/25/2017		1,132		463			463		1,595	1,595			
100013037	LAS VEGAS	NV		05/25/2017		1,275		331			331		1,606	1,606			
100013040	NORWALK	CA		05/25/2017		3,470		739			739		4,209	4,209			
100013041	COMPTON	CA		05/25/2017		2,372		641			641		3,013	3,013			
100013042	HOLLYWOOD	FL		05/25/2017		2,748		839			839		3,587	3,587			
100013043	MARGATE	FL		05/25/2017		1,476		331			331		1,807	1,807			
100013046	ATWATER	CA		05/25/2017		2,322		521			521		2,843	2,843			
100013047	MIAMI	FL		05/25/2017		2,692		770			770		3,462	3,462			
100013048	STOCKTON	CA		05/25/2017		3,718		580			580		4,298	4,298			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013050	CHICAGO	IL		05/25/2017		2,395		683			683		3,078	3,078			
100013052	ZIMMERMAN	MN		05/25/2017		2,743		731			731		3,474	3,474			
100013055	LAS VEGAS	NV		05/25/2017		1,569		448			448		2,017	2,017			
100013056	LAND O' LAKES	FL		05/25/2017		4,825		1,455			1,455		6,280	6,280			
100013059	ORANGEVALE	CA		05/25/2017		3,148		413			413		3,561	3,561			
100013061	WEST PALM BEACH	FL		05/25/2017		1,573		380			380		1,953	1,953			
100013066	BELL GARDENS	CA		05/25/2017		3,952		879			879		4,831	4,831			
100013067	SAN FERNANDO	CA		05/25/2017		2,828		613			613		3,441	3,441			
100013071	LOS ANGELES	CA		05/25/2017		2,799		530			530		3,329	3,329			
100013072	HIALEAH GARDENS	FL		05/25/2017		1,820		587			587		2,407	2,407			
100013077	FAIRFIELD	CA		05/25/2017		2,663		2,111			2,111		4,774	4,774			
100013078	HIALEAH	FL		05/25/2017		3,725		1,386			1,386		5,111	5,111			
100013079	LAS VEGAS	NV		05/25/2017		3,343		874			874		4,217	4,217			
100013085	SAN DIEGO	CA		05/25/2017		3,713		580			580		4,293	4,293			
100013087	NORWALK	CA		05/25/2017		2,354		590			590		2,944	2,944			
100013088	SACRAMENTO	CA		05/25/2017		4,851		977			977		5,828	5,828			
100013090	MIAMI	FL		05/25/2017		1,205		442			442		1,647	1,647			
100013092	MIAMI	FL		05/25/2017		1,973		724			724		2,697	2,697			
100013094	LANCASTER AREA	CA		05/25/2017		985		228			228		1,213	1,213			
100013096	FORT LAUDERDALE	FL		05/25/2017		2,024		295			295		2,319	2,319			
100013099	ORLANDO	FL		05/25/2017		2,860		654			654		3,514	3,514			
100013100	HUNTERSVILLE	NC		05/25/2017		4,632		907			907		5,539	5,539			
100013101	HIALEAH	FL		05/25/2017		1,925		510			510		2,435	2,435			
100013103	SACRAMENTO	CA		05/25/2017		1,426		321			321		1,747	1,747			
100013104	CLARKSBURG	MD		05/25/2017		3,144		513			513		3,657	3,657			
100013106	BLUFFTON	SC		05/25/2017		9,521		1,004			1,004		10,525	10,525			
100013107	OXON HILL	MD		05/25/2017		947		285			285		1,232	1,232			
100013108	ORLANDO	FL		05/25/2017		2,050		639			639		2,689	2,689			
100013109	ALLENTOWN	PA		05/25/2017		948		269			269		1,217	1,217			
100013110	MINNEAPOLIS	MN		05/25/2017		1,760		206			206		1,966	1,966			
100013111	ABERDEEN	MD		05/25/2017		5,696		280			280		5,976	5,976			
100013113	ARNOLD	MO		05/25/2017		1,169		197			197		1,366	1,366			
100013115	NORTH MIAMI BEACH	FL		05/25/2017		1,559		342			342		1,901	1,901			
100013117	BARSTOW	CA		05/25/2017		1,207		230			230		1,437	1,437			
100013120	ORLANDO	FL		05/25/2017		15,937		4,492			4,492		20,429	20,429			
100013127	MORENO VALLEY	CA		05/25/2017		23,341		2,086			2,086		25,427	25,427			
100013128	LOMPOC	CA		05/25/2017		3,418		459			459		3,877	3,877			
100013130	LOCUST GROVE	VA		05/25/2017		3,090		551			551		3,641	3,641			
100013132	E STROUDSBURG	PA		05/25/2017		7,866		994			994		8,860	8,860			
100013133	MANCHESTER	NH		05/25/2017		3,110		499			499		3,609	3,609			
100013135	FREDERICK	MD		05/25/2017		1,727		301			301		2,028	2,028			
100013136	GERMANTOWN	MD		05/25/2017		2,578		520			520		3,098	3,098			
100013137	PORT ORANGE	FL		05/25/2017		4,142		1,099			1,099		5,241	5,241			
100013138	SEMINOLE	FL		05/25/2017		1,413		308			308		1,721	1,721			
100013140	TAMPA	FL		05/25/2017		6,141		1,373			1,373		7,514	7,514			
100013142	WILDWOOD	NJ		05/25/2017		3,331		702			702		4,033	4,033			
100013144	OVERTON	NV		05/25/2017		1,467		389			389		1,856	1,856			
100013145	FRESNO	CA		05/25/2017		2,185		590			590		2,775	2,775			
100013147	MIRAMAR	FL		05/25/2017		1,923		333			333		2,256	2,256			
100013149	MIAMI	FL		05/25/2017		1,903		375			375		2,278	2,278			
100013150	MODESTO	CA		05/25/2017		2,501		392			392		2,893	2,893			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013153	LAKE ELSINORE	CA		05/25/2017		1,680		413			413		2,093	2,093			
100013154	LAKE WORTH	FL		05/25/2017		1,502		332			332		1,834	1,834			
100013158	FRESNO	CA		05/25/2017		1,782		529			529		2,311	2,311			
100013161	STAR	ID		05/25/2017		3,828		756			756		4,584	4,584			
100013162	LODI	CA		05/25/2017		2,031		605			605		2,636	2,636			
100013163	CENTER LINE	MI		05/25/2017		1,954		577			577		2,531	2,531			
100013165	GLENDALE	AZ		05/25/2017		3,350		540			540		3,890	3,890			
100013166	FT PIERCE	FL		05/25/2017		5,826		1,408			1,408		7,234	7,234			
100013168	WINCHESTER	VA		05/25/2017		5,054		630			630		5,684	5,684			
100013170	CHICAGO	IL		05/25/2017		1,695		370			370		2,065	2,065			
100013171	TWENTYNINE PALMS	CA		05/25/2017		1,485		332			332		1,817	1,817			
100013172	BAKERSFIELD (AREA)	CA		05/25/2017		1,504		118			118		1,622	1,622			
100013173	BOYNTON BEACH	FL		05/25/2017		1,004		208			208		1,212	1,212			
100013174	RIVERSIDE	CA		05/25/2017		3,131		773			773		3,904	3,904			
100013176	BUSHWOOD	MD		05/25/2017		2,378		429			429		2,807	2,807			
100013177	SAINT PETERSBURG	FL		05/25/2017		3,401		1,067			1,067		4,468	4,468			
100013182	OAKLAND PARK	FL		05/25/2017		2,838		448			448		3,286	3,286			
100013183	RIVERHEAD	NY		05/25/2017		1,780		1,701			1,701		3,481	3,481			
100013184	GURNEE	IL		05/25/2017		3,067		242			242		3,309	3,309			
100013193	LAS VEGAS	NV		05/25/2017		1,441		361			361		1,802	1,802			
100013194	CHICAGO	IL		05/25/2017		2,469		508			508		2,977	2,977			
100013195	PERRIS	CA		05/25/2017		1,702		458			458		2,160	2,160			
100013196	PHOENIX	AZ		05/25/2017		2,930		155			155		3,085	3,085			
100013198	LAS VEGAS	NV		05/25/2017		1,658		507			507		2,165	2,165			
100013199	NORTH BERGEN	NJ		05/25/2017		4,211		834			834		5,045	5,045			
100013200	GULF SHORES	AL		05/25/2017		3,167		565			565		3,732	3,732			
100013201	MIAMI	FL		05/25/2017		3,575		781			781		4,356	4,356			
100013203	FRESNO	CA		05/25/2017		1,572		281			281		1,853	1,853			
100013205	LAS VEGAS	NV		05/25/2017		2,936		491			491		3,427	3,427			
100013206	CHICAGO	IL		05/25/2017		5,935		1,102			1,102		7,037	7,037			
100013208	COLTON	CA		05/25/2017		4,325		1,139			1,139		5,464	5,464			
100013209	ROCKVILLE	MD		05/25/2017		4,061		947			947		5,008	5,008			
100013210	TAMARAC	FL		05/25/2017		1,638		404			404		2,042	2,042			
100013211	CRESTVIEW	FL		05/25/2017		2,323		529			529		2,852	2,852			
100013212	MIAMI	FL		05/25/2017		3,069		808			808		3,877	3,877			
100013213	LAUDERHILL	FL		05/25/2017		935		201			201		1,136	1,136			
100013214	BEALETON	VA		05/25/2017		4,174		337			337		4,511	4,511			
100013216	BAKERSFIELD	CA		05/25/2017		1,957		640			640		2,597	2,597			
100013219	RIO RICO	AZ		05/25/2017		2,187		433			433		2,620	2,620			
100013220	DINUBA	CA		05/25/2017		1,731		392			392		2,123	2,123			
100013222	GRIDLEY	CA		05/25/2017		2,187		488			488		2,675	2,675			
100013224	ASHBURN	VA		05/25/2017		3,740		251			251		3,991	3,991			
100013225	DEERFIELD BEACH	FL		05/25/2017		2,708		698			698		3,406	3,406			
100013226	MORENO VALLEY	CA		05/25/2017		1,348		209			209		1,557	1,557			
100013227	STOCKTON	CA		05/25/2017		2,291		503			503		2,794	2,794			
100013228	CLEVELAND	OH		05/25/2017		2,118		221			221		2,339	2,339			
100013235	LOS ANGELES	CA		05/25/2017		3,049		629			629		3,678	3,678			
100013236	LOS ANGELES	CA		05/25/2017		5,016		1,333			1,333		6,349	6,349			
100013237	EL CENTRO	CA		05/25/2017		1,526		889			889		2,415	2,415			
100013238	ROBERTSDALE	AL		05/25/2017		3,399		720			720		4,119	4,119			
100013239	LOS ANGELES	CA		05/25/2017		2,755		541			541		3,296	3,296			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013240	SAN BERNARDINO	CA		05/25/2017		3,574		888			888		4,462	4,462			
100013241	LEOMINSTER	MA		05/25/2017		1,477		370			370		1,847	1,847			
100013242	TOLLESON	AZ		05/25/2017		2,658		532			532		3,190	3,190			
100013244	MEDFORD	OR		05/25/2017		7,481		1,504			1,504		8,985	8,985			
100013250	POUGHKEEPSIE	NY		05/25/2017		3,496		410			410		3,906	3,906			
100013251	CULPEPER	VA		05/25/2017		1,533		463			463		1,996	1,996			
100013254	STOCKTON	CA		05/25/2017		3,999		802			802		4,801	4,801			
100013257	WILLINGBORO	NJ		05/25/2017		1,461		95			95		1,556	1,556			
100013258	LONE PINE	CA		05/25/2017		1,917		165			165		2,082	2,082			
100013259	ARNOLD	MO		05/25/2017		2,035		260			260		2,295	2,295			
100013260	WOONSOCKET	RI		05/25/2017		2,193		614			614		2,807	2,807			
100013262	POQUOSON	VA		05/25/2017		2,420		474			474		2,894	2,894			
100013263	MIAMI	FL		05/25/2017		786		216			216		1,002	1,002			
100013264	PEPPERELL	MA		05/25/2017		2,672		353			353		3,025	3,025			
100013266	NAPLES	FL		05/25/2017		13,730		2,292			2,292		16,022	16,022			
100013269	APPLE VALLEY	CA		05/25/2017		3,337		802			802		4,139	4,139			
100013272	LYNWOOD	CA		05/25/2017		2,272		434			434		2,706	2,706			
100013274	SOLEDAD	CA		05/25/2017		3,153		654			654		3,807	3,807			
100013278	MIRAMAR	FL		05/25/2017		2,489		554			554		3,043	3,043			
100013279	OAKHURST	CA		05/25/2017		5,481		761			761		6,242	6,242			
100013280	LAS VEGAS	NV		05/25/2017		3,404		950			950		4,354	4,354			
100013281	FRESNO	CA		05/25/2017		2,979		949			949		3,928	3,928			
100013282	MIRAMAR	FL		05/25/2017		3,901		984			984		4,885	4,885			
100013286	LOMPOC	CA		05/25/2017		2,369		341			341		2,710	2,710			
100013287	LEVITTOWN	PA		05/25/2017		3,488		694			694		4,182	4,182			
100013289	FRANKFORD	DE		05/25/2017		2,052		516			516		2,568	2,568			
100013292	LANCASTER	CA		05/25/2017		2,708		558			558		3,266	3,266			
100013294	CHICAGO	IL		05/25/2017		2,226		473			473		2,699	2,699			
100013297	GREEN VALLEY	AZ		05/25/2017		4,744		1,254			1,254		5,998	5,998			
100013302	ORLANDO	FL		05/25/2017		2,799		556			556		3,355	3,355			
100013303	HENDERSON	NV		05/25/2017		2,049		629			629		2,678	2,678			
100013305	OAKDALE	MN		05/25/2017		2,577		613			613		3,190	3,190			
100013307	DESERT HOT SPRINGS	CA		05/25/2017		3,391		578			578		3,969	3,969			
100013308	SAINT CLOUD	FL		05/25/2017		2,990		1,020			1,020		4,010	4,010			
100013312	FREDERICKSBURG	VA		05/25/2017		4,225		1,297			1,297		5,522	5,522			
100013313	ARVERNE	NY		05/25/2017		5,113		1,178			1,178		6,291	6,291			
100013314	MESA	AZ		05/25/2017		1,890		356			356		2,246	2,246			
100013317	DELAND	FL		05/25/2017		1,166		342			342		1,508	1,508			
100013318	CLAYTON	NC		05/25/2017		2,229		4,416			4,416		6,645	6,645			
100013321	BARBERTON	OH		05/25/2017		3,182		232			232		3,414	3,414			
100013322	SAN ANTONIO	TX		05/25/2017		771		108			108		879	879			
100013323	DORAL	FL		05/25/2017		2,235		387			387		2,622	2,622			
100013325	SOMERTON	AZ		05/25/2017		2,147		328			328		2,475	2,475			
100013326	MILFORD	PA		05/25/2017		2,774		370			370		3,144	3,144			
100013327	MIAMI	FL		05/25/2017		2,597		783			783		3,380	3,380			
100013329	LAS VEGAS	NV		05/25/2017		802		213			213		1,015	1,015			
100013330	PALM BAY	FL		05/25/2017		1,133		149			149		1,282	1,282			
100013331	CLEARWATER	FL		05/25/2017		724		111			111		835	835			
100013333	SAINT CLOUD	FL		05/25/2017		2,683		504			504		3,187	3,187			
100013334	LAUDERDALE LAKES	FL		05/25/2017		2,665		670			670		3,335	3,335			
100013335	GRIDLEY	CA		05/25/2017		2,038		465			465		2,503	2,503			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013339	FONTANA	CA		05/25/2017		5,595		5,111			5,111		10,706	10,706			
100013343	MERIDIAN	CA		05/25/2017		1,455		591			591		2,046	2,046			
100013344	SURPRISE	AZ		05/25/2017		4,057		1,213			1,213		5,270	5,270			
100013345	LANSING	MI		05/25/2017		2,296		452			452		2,748	2,748			
100013346	WEST COVINA	CA		05/25/2017		3,877		938			938		4,815	4,815			
100013347	SACRAMENTO	CA		05/25/2017		2,837		786			786		3,623	3,623			
100013348	LANCASTER	CA		05/25/2017		1,810		3,454			3,454		5,264	5,264			
100013349	WAUKEGAN	IL		05/25/2017		1,182		345			345		1,527	1,527			
100013350	OCOEE	FL		05/25/2017		8,308		2,266			2,266		10,574	10,574			
100013352	LAUREL	DE		05/25/2017		5,100		1,284			1,284		6,384	6,384			
100013355	LAS VEGAS	NV		05/25/2017		3,418		947			947		4,365	4,365			
100013356	UNION	NJ		05/25/2017		4,676		933			933		5,609	5,609			
100013357	LEHIGH ACRES	FL		05/25/2017		1,748		549			549		2,297	2,297			
100013359	LARGO	FL		05/25/2017		1,215		283			283		1,498	1,498			
100013360	BAKERSFIELD	CA		05/25/2017		1,138		344			344		1,482	1,482			
100013361	ROCKY POINT	NY		05/25/2017		5,673		1,775			1,775		7,448	7,448			
100013362	BRENTWOOD	NY		05/25/2017		3,312		702			702		4,014	4,014			
100013365	ORLANDO	FL		05/25/2017		1,235		393			393		1,628	1,628			
100013366	LAS VEGAS	NV		05/25/2017		8,910		2,897			2,897		11,807	11,807			
100013368	NORTH LAS VEGAS	NV		05/25/2017		2,278		276			276		2,554	2,554			
100013369	CHARLESTON	SC		05/25/2017		1,272		312			312		1,584	1,584			
100013370	ROUND LAKE	IL		05/25/2017		2,119		626			626		2,745	2,745			
100013371	KISSIMMEE	FL		05/25/2017		1,171		345			345		1,516	1,516			
100013372	FRESNO	CA		05/25/2017		5,680		1,586			1,586		7,266	7,266			
100013373	DELAND	FL		05/25/2017		3,351		433			433		3,784	3,784			
100013374	HACKENSACK	NJ		05/25/2017		6,222		881			881		7,103	7,103			
100013375	RAMONA	CA		05/25/2017		3,438		718			718		4,156	4,156			
100013376	FREEPORT	NY		05/25/2017		3,627		868			868		4,495	4,495			
100013380	PORT ST LUCIE	FL		05/25/2017		2,228		530			530		2,758	2,758			
100013384	LAS VEGAS	NV		05/25/2017		2,997		854			854		3,851	3,851			
100013388	PHOENIX	AZ		05/25/2017		1,852		416			416		2,268	2,268			
100013389	GLENDALE	AZ		05/25/2017		69		11			11		80	80			
100013391	WINTON	CA		05/25/2017		2,648		615			615		3,263	3,263			
100013395	CAPE CORAL	FL		05/25/2017		2,390		642			642		3,032	3,032			
100013396	SALINAS	CA		05/25/2017		1,891		438			438		2,329	2,329			
100013397	CHULA VISTA	CA		05/25/2017		1,749		1,414			1,414		3,163	3,163			
100013398	MESA	AZ		05/25/2017		2,308		548			548		2,856	2,856			
100013400	TEMPE	AZ		05/25/2017		160,023		27,060			27,060		187,083	187,083			
100013401	LAKE MARY	FL		05/25/2017		2,205		544			544		2,749	2,749			
100013402	BANNING	CA		05/25/2017		4,602		235			235		4,837	4,837			
100013405	NAPLES	FL		05/25/2017		3,622		3,225			3,225		6,847	6,847			
100013407	HOLLYWOOD	FL		05/25/2017		2,691		864			864		3,555	3,555			
100013411	LAKELAND	FL		05/25/2017		4,018		976			976		4,994	4,994			
100013412	FONTANA	CA		05/25/2017		1,797		460			460		2,257	2,257			
100013413	STOCKTON	CA		05/25/2017		2,393		465			465		2,858	2,858			
100013415	CAVE CREEK	AZ		05/25/2017		1,793		346			346		2,139	2,139			
100013416	HOLLYWOOD	FL		05/25/2017		2,010		515			515		2,525	2,525			
100013418	POMONA	CA		05/25/2017		2,019		2,334			2,334		4,353	4,353			
100013419	BRIDGEPORT	CT		05/25/2017		2,671		787			787		3,458	3,458			
100013421	ANDERSON	CA		05/25/2017		1,896		453			453		2,349	2,349			
100013422	TAMARAC	FL		05/25/2017		2,296		503			503		2,799	2,799			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013423	CAPITOL HEIGHTS	MD		05/25/2017		1,311		2,286			2,286		3,597	3,597			
100013424	MIAMI	FL		05/25/2017		5,904		596			596		6,500	6,500			
100013426	BRADENTON	FL		05/25/2017		2,214		635			635		2,849	2,849			
100013428	MT DORA	FL		05/25/2017		3,043		644			644		3,687	3,687			
100013429	NORTH PORT	FL		05/25/2017		2,143		493			493		2,636	2,636			
100013432	BOYNTON BEACH	FL		05/25/2017		2,162		320			320		2,482	2,482			
100013433	PALMDALE	CA		05/25/2017		2,477		548			548		3,025	3,025			
100013437	PASADENA	MD		05/25/2017		6,101		1,244			1,244		7,345	7,345			
100013442	MINNEAPOLIS	MN		05/25/2017		2,061		242			242		2,303	2,303			
100013445	MIAMI	FL		05/25/2017		13,482		3,942			3,942		17,424	17,424			
100013446	ROYAL PALM BEACH	FL		05/25/2017		5,241		769			769		6,010	6,010			
100013448	PHOENIX	AZ		05/25/2017		1,832		220			220		2,052	2,052			
100013449	TRIANGLE	VA		05/25/2017		3,288		744			744		4,032	4,032			
100013450	HESPERIA	CA		05/25/2017		4,966		5,580			5,580		10,546	10,546			
100013455	FREDERICKSBURG	VA		05/25/2017		2,528		558			558		3,086	3,086			
100013457	MIAMI	FL		05/25/2017		782		2,515			2,515		3,297	3,297			
100013461	MIAMI GARDENS	FL		05/25/2017		1,568		1,413			1,413		2,981	2,981			
100013462	FRONT ROYAL	VA		05/25/2017		2,888		442			442		3,330	3,330			
100013464	TEMPLE HILLS	MD		05/25/2017		2,276		271			271		2,547	2,547			
100013465	DUARTE	CA		05/25/2017		2,749		625			625		3,374	3,374			
100013467	UN	NJ		05/25/2017		3,746		1,153			1,153		4,899	4,899			
100013471	BROOKLYN PARK	MN		05/25/2017		1,852		532			532		2,384	2,384			
100013472	TAMPA	FL		05/25/2017		2,042		483			483		2,525	2,525			
100013475	LAKE ELSINORE	CA		05/25/2017		3,330		885			885		4,215	4,215			
100013476	BAKERSFIELD	CA		05/25/2017		1,592		504			504		2,096	2,096			
100013477	FRESNO	CA		05/25/2017		2,961		911			911		3,872	3,872			
100013479	MIRAMAR	FL		05/25/2017		1,597		198			198		1,795	1,795			
100013482	STOCKTON	CA		05/25/2017		1,528		422			422		1,950	1,950			
100013489	ADELANTO	CA		05/25/2017		2,604		881			881		3,485	3,485			
100013490	VERO BEACH	FL		05/25/2017		1,681		198			198		1,879	1,879			
100013491	CLEARWATER	FL		05/25/2017		1,173		302			302		1,475	1,475			
100013494	LAS VEGAS	NV		05/25/2017		1,785		456			456		2,241	2,241			
100013495	SANTA MARIA	CA		05/25/2017		3,485		785			785		4,270	4,270			
100013497	NORTH HIGHLANDS AREA	CA		05/25/2017		1,957		455			455		2,412	2,412			
100013499	CERES	CA		05/25/2017		2,931		225			225		3,156	3,156			
100013500	LA QUINTA	CA		05/25/2017		2,374		499			499		2,873	2,873			
100013503	FORT LAUDERDALE	FL		05/25/2017		2,518		517			517		3,035	3,035			
100013505	LAS VEGAS	NV		05/25/2017		3,205		881			881		4,086	4,086			
100013506	LAS VEGAS	NV		05/25/2017		2,277		458			458		2,735	2,735			
100013507	FRESNO	CA		05/25/2017		1,433		369			369		1,802	1,802			
100013508	TAMPA	FL		05/25/2017		1,196		240			240		1,436	1,436			
100013509	LAS VEGAS	NV		05/25/2017		3,980		919			919		4,899	4,899			
100013511	RIXEYVILLE	VA		05/25/2017		4,510		437			437		4,947	4,947			
100013512	FORT LAUDERDALE	FL		05/25/2017		6,484		961			961		7,445	7,445			
100013526	LAKE IN THE HILLS	IL		05/25/2017		2,915		353			353		3,268	3,268			
100013528	ARLINGTON	TX		05/25/2017		1,748		157			157		1,905	1,905			
100013529	SANDY	OR		05/25/2017		3,554		312			312		3,866	3,866			
100013533	RIVERSIDE	CA		05/25/2017		2,999		453			453		3,452	3,452			
100013536	RIALTO	CA		05/25/2017		4,205		779			779		4,984	4,984			
100013539	ANDERSON	IN		05/25/2017		2,762		205			205		2,967	2,967			
100013542	SACRAMENTO	CA		05/25/2017		1,713		266			266		1,979	1,979			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013543	ROCKAWAY	NJ		05/25/2017		5,397		629			629		6,026	6,026			
100013544	LAKE HUGHES	CA		05/25/2017		1,654		325			325		1,979	1,979			
100013545	STOCKTON	CA		05/25/2017		1,747		143			143		1,890	1,890			
100013548	BAKERSFIELD	CA		05/25/2017		2,975		256			256		3,231	3,231			
100013549	SILVER SPRING	MD		05/25/2017		2,917		408			408		3,325	3,325			
100013550	SAINT LOUIS	MO		05/25/2017		2,952		215			215		3,167	3,167			
100013551	UNIONDALE	NY		05/25/2017		10,806		711			711		11,517	11,517			
100013552	HIALEAH	FL		05/25/2017		1,422		231			231		1,653	1,653			
100013555	ARROWBEAR PARK	CA		05/25/2017		1,238		150			150		1,388	1,388			
100013556	PHOENIX	AZ		05/25/2017		1,535		209			209		1,744	1,744			
100013559	LEMOORE	CA		05/25/2017		2,700		330			330		3,030	3,030			
100013563	NORTH PORT	FL		05/25/2017		2,324		299			299		2,623	2,623			
100013564	COLTON	CA		05/25/2017		3,624		334			334		3,958	3,958			
100013567	WESTBURY	NY		05/25/2017		4,947		698			698		5,645	5,645			
100013568	RIO RANCHO	NM		05/25/2017		2,003		204			204		2,207	2,207			
100013574	BEAVERTON	OR		05/25/2017		3,193		281			281		3,474	3,474			
100013575	MERRILLVILLE	IN		05/25/2017		1,695		230			230		1,925	1,925			
100013579	RIVERSIDE	CA		05/25/2017		2,775		360			360		3,135	3,135			
100013580	SAN BERNARDINO	CA		05/25/2017		2,064		307			307		2,371	2,371			
100013581	SALINAS	CA		05/25/2017		17,420		2,462			2,462		19,882	19,882			
100013585	VISALIA	CA		05/25/2017		6,292		753			753		7,045	7,045			
100013586	AVENTURA	FL		05/25/2017		2,783		410			410		3,193	3,193			
100013587	PINSON	AL		05/25/2017		3,172		120			120		3,292	3,292			
100013588	PUYALLUP	WA		05/25/2017		3,396		507			507		3,903	3,903			
100013589	SAN DIEGO	CA		05/25/2017		4,765		441			441		5,206	5,206			
100013592	PALMDALE	CA		05/25/2017		2,115		278			278		2,393	2,393			
100013596	EUGENE	OR		05/25/2017		2,245		184			184		2,429	2,429			
100013597	BRADENTON	FL		05/25/2017		2,526		419			419		2,945	2,945			
100013598	MANTECA	CA		05/25/2017		2,533		287			287		2,820	2,820			
100013600	LOS ANGELES	CA		05/25/2017		4,102		408			408		4,510	4,510			
100013601	POMONA	CA		05/25/2017		3,754		501			501		4,255	4,255			
100013603	FORT MYERS	FL		05/25/2017		4,855		829			829		5,684	5,684			
100013608	KISSIMMEE	FL		05/25/2017		1,294		200			200		1,494	1,494			
100013610	SAN BUENAVENTURA	CA		05/25/2017		3,516		460			460		3,976	3,976			
100013612	ANTIOCH	CA		05/25/2017		2,943		369			369		3,312	3,312			
100013614	ROHNERT PARK	CA		05/25/2017		2,783		231			231		3,014	3,014			
100013616	ORLANDO	FL		05/25/2017		1,700		251			251		1,951	1,951			
100013617	SURPRISE	AZ		05/25/2017		2,807		463			463		3,270	3,270			
100013620	PARMA	OH		05/25/2017		1,804		134			134		1,938	1,938			
100013621	SAINT AUGUSTINE	FL		05/25/2017		2,986		427			427		3,413	3,413			
100013622	YUBA CITY	CA		05/25/2017		2,964		133			133		3,097	3,097			
100013624	WEST NEW YORK	NJ		05/25/2017		4,833		608			608		5,441	5,441			
100013625	HONOKAA	HI		05/25/2017		3,149		439			439		3,588	3,588			
100013626	AUBURN	WA		05/25/2017		7,889		635			635		8,524	8,524			
100013628	WASHINGTON	DC		05/25/2017		4,784		697			697		5,481	5,481			
100013629	OCEAN VIEW	HI		05/25/2017		1,754		183			183		1,937	1,937			
100013631	SANTA CLARITA	CA		05/25/2017		2,481		371			371		2,852	2,852			
100013632	REDMOND	OR		05/25/2017		4,089		544			544		4,633	4,633			
100013634	WEST VALLEY CITY	UT		05/25/2017		1,956		129			129		2,085	2,085			
100013635	BRENTWOOD	MD		05/25/2017		5,471		895			895		6,366	6,366			
100013637	APPLE VALLEY	CA		05/25/2017		2,939		615			615		3,554	3,554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013638	VAN BUREN	MI		05/25/2017		5,449		815			815		6,264	6,264			
100013644	DAPHNE	AL		05/25/2017		3,633		440			440		4,073	4,073			
100013646	COACHELLA	CA		05/25/2017		4,457		374			374		4,831	4,831			
100013648	ROSELLE	NJ		05/25/2017		2,401		235			235		2,636	2,636			
100013649	BERKELEY	IL		05/25/2017		2,472		325			325		2,797	2,797			
100013650	CHICAGO	IL		05/25/2017		289		145			145		434	434			
100013652	BRANDYWINE	MD		05/25/2017		6,131		418			418		6,549	6,549			
100013653	FRESNO	CA		05/25/2017		2,702		161			161		2,863	2,863			
100013656	ROGERS	MN		05/25/2017		4,697		220			220		4,917	4,917			
100013657	AVONDALE	AZ		05/25/2017		2,022		188			188		2,210	2,210			
100013658	FREDERICKSBURG	VA		05/25/2017		3,872		383			383		4,255	4,255			
100013659	WESTLAND	MI		05/25/2017		2,276		246			246		2,522	2,522			
100013663	FREMONT	NH		05/25/2017		2,924		217			217		3,141	3,141			
100013665	COMSTOCK PARK	MI		05/25/2017		2,413		234			234		2,647	2,647			
100013666	ROMOLAND	CA		05/25/2017		5,809		279			279		6,088	6,088			
100013672	SOUTH AMBOY	NJ		05/25/2017		3,965		788			788		4,753	4,753			
100013674	MURRIETA	CA		05/25/2017		4,643		349			349		4,992	4,992			
100013676	HOOKSETT	NH		05/25/2017		2,488		183			183		2,671	2,671			
100013677	APOLLO BEACH	FL		05/25/2017		8,101		1,593			1,593		9,694	9,694			
100013678	NEW BEDFORD	MA		05/25/2017		2,588		167			167		2,755	2,755			
100013679	LAS VEGAS	NV		05/25/2017		2,252		266			266		2,518	2,518			
100013682	JEFFERSON TOWNSHIP	NJ		05/25/2017		6,887		397			397		7,284	7,284			
100013683	MIAMI	FL		05/25/2017		56,677		37,429			37,429		94,106	94,106			
100013685	SUITLAND	MD		05/25/2017		2,104		295			295		2,399	2,399			
100013690	NORTH PORT	FL		05/25/2017		3,014		171			171		3,185	3,185			
100013691	FREDERICK	MD		05/25/2017		3,352		418			418		3,770	3,770			
100013692	LOS ANGELES	CA		05/25/2017		4,651		223			223		4,874	4,874			
100013694	PEORIA	AZ		05/25/2017		3,044		177			177		3,221	3,221			
100013700	FORT MYERS	FL		05/25/2017		1,369		195			195		1,564	1,564			
100013701	ESCONDIDO	CA		05/25/2017		5,235		227			227		5,462	5,462			
100013706	JACKSONVILLE	FL		05/25/2017		4,765		248			248		5,013	5,013			
100013710	BARTLETT	IL		05/25/2017		5,623		273			273		5,896	5,896			
100013711	HYATTSVILLE	MD		05/25/2017		3,022		282			282		3,304	3,304			
100013712	SAVAGE	MN		05/25/2017		5,530		1,862			1,862		7,392	7,392			
100013714	ATASCADERO	CA		05/25/2017		8,162		311			311		8,473	8,473			
100013715	COLTON	CA		05/25/2017		3,433		358			358		3,791	3,791			
100013719	BUNKER HILL	WV		05/25/2017		5,349		609			609		5,958	5,958			
100013726	SEATTLE	WA		05/25/2017		12,697		897			897		13,594	13,594			
100013727	ROSEVILLE	CA		05/25/2017		4,785		594			594		5,379	5,379			
100013738	TURLOCK	CA		05/25/2017		2,462		256			256		2,718	2,718			
100013741	MORENO VALLEY	CA		05/25/2017		3,717		469			469		4,186	4,186			
100013743	PALM COAST	FL		05/25/2017		3,144		842			842		3,986	3,986			
100013744	RIALTO	CA		05/25/2017		3,092		316			316		3,408	3,408			
100013745	ARVIN	CA		05/25/2017		1,204		125			125		1,329	1,329			
100013746	PORT ST LUCIE	FL		05/25/2017		1,682		269			269		1,951	1,951			
100013749	FRESNO	CA		05/25/2017		1,652		201			201		1,853	1,853			
100013750	EVERETT	WA		05/25/2017		3,352		405			405		3,757	3,757			
100013752	DEALE	MD		05/25/2017		3,680		304			304		3,984	3,984			
100013757	SAN PABLO	CA		05/25/2017		4,462		588			588		5,050	5,050			
100013759	WHEELING	IL		05/25/2017		1,096		78			78		1,174	1,174			
100013760	HOMESTEAD	FL		05/25/2017		1,520		170			170		1,690	1,690			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013761	INGLEWOOD	CA		05/25/2017		2,859		211			211		3,070	3,070			
100013762	MONTGOMERY	IL		05/25/2017		3,139		340			340		3,479	3,479			
100013765	ORLANDO	FL		05/25/2017		2,241		335			335		2,576	2,576			
100013770	HIALEAH GARDEN	FL		05/25/2017		2,461		273			273		2,734	2,734			
100013772	LONDONDERRY	NH		05/25/2017		4,329		333			333		4,662	4,662			
100013773	STOCKTON	CA		05/25/2017		3,486		555			555		4,041	4,041			
100013776	APOLLO BEACH	FL		05/25/2017		3,214		488			488		3,702	3,702			
100013777	PHOENIX	AZ		05/25/2017		3,801		257			257		4,058	4,058			
100013778	OAKLAND	CA		05/25/2017		6,539		1,141			1,141		7,680	7,680			
100013779	NAMPA	ID		05/25/2017		1,047		153			153		1,200	1,200			
100013781	LIVINGSTON	CA		05/25/2017		2,833		259			259		3,092	3,092			
100013782	PUYALLUP	WA		05/25/2017		5,993		324			324		6,317	6,317			
100013783	WASHINGTON	DC		05/25/2017		2,230		283			283		2,513	2,513			
100013786	ROGERS	AR		05/25/2017		1,639		244			244		1,883	1,883			
100013787	KAILUA KONA	HI		05/25/2017		9,269		846			846		10,115	10,115			
100013789	ALABASTER	AL		05/25/2017		3,374		164			164		3,538	3,538			
100013793	PLANTATION	FL		05/25/2017		4,128		635			635		4,763	4,763			
100013794	HOLLISTER	CA		05/25/2017		6,997		223			223		7,220	7,220			
100013795	OAKLAND	CA		05/25/2017		3,774		206			206		3,980	3,980			
100013799	TUCSON	AZ		05/25/2017		5,241		196			196		5,437	5,437			
100013801	MIAMI SPRINGS	FL		05/25/2017		3,413		1,185			1,185		4,598	4,598			
100013803	GRESHAM	OR		05/25/2017		4,178		279			279		4,457	4,457			
100013807	NEW BEDFORD	MA		05/25/2017		6,275		288			288		6,563	6,563			
100013809	KISSIMMEE	FL		05/25/2017		4,621		246			246		4,867	4,867			
100013814	GOOSE CREEK	SC		05/25/2017		2,152		268			268		2,420	2,420			
100013815	MIAMI	FL		05/25/2017		1,810		284			284		2,094	2,094			
100013818	CENTRAL ISLIP	NY		05/25/2017		2,991		419			419		3,410	3,410			
100013819	PERRIS	CA		05/25/2017		2,369		1,946			1,946		4,315	4,315			
100013820	DES MOINES	IA		05/25/2017		2,867		210			210		3,077	3,077			
100013821	ORLANDO	FL		05/25/2017		3,566		290			290		3,856	3,856			
100013823	NILES	IL		05/25/2017		4,290		449			449		4,739	4,739			
100013826	JUNCTION CITY	OR		05/25/2017		4,642		212			212		4,854	4,854			
100013827	TACOMA	WA		05/25/2017		2,635		307			307		2,942	2,942			
100013828	HIALEAH	FL		05/25/2017		1,962		143			143		2,105	2,105			
100013829	TACOMA	WA		05/25/2017		2,561		227			227		2,788	2,788			
100013830	SALINAS	CA		05/25/2017		3,206		428			428		3,634	3,634			
100013831	BOYNTON BEACH	FL		05/25/2017		1,768		230			230		1,998	1,998			
100013832	ROSEVILLE	CA		05/25/2017		2,666		385			385		3,051	3,051			
100013833	RICHMOND	VA		05/25/2017		1,967		242			242		2,209	2,209			
100013835	SAN BERNARDINO	CA		05/25/2017		3,670		459			459		4,129	4,129			
100013836	PALMDALE	CA		05/25/2017		2,200		345			345		2,545	2,545			
100013838	COLTON	CA		05/25/2017		2,813		391			391		3,204	3,204			
100013839	QUEEN CREEK	AZ		05/25/2017		1,558		137			137		1,695	1,695			
100013841	LAS VEGAS	NV		05/25/2017		2,188		187			187		2,375	2,375			
100013844	LAS VEGAS	NV		05/25/2017		1,678		171			171		1,849	1,849			
100013847	ORLANDO	FL		05/25/2017		5,145		587			587		5,732	5,732			
100013849	LOS ANGELES	CA		05/25/2017		11,298		540			540		11,838	11,838			
100013850	LADSON	SC		05/25/2017		2,636		296			296		2,932	2,932			
100013851	RIVERVIEW	FL		05/25/2017		1,781		238			238		2,019	2,019			
100013852	DILLON	MT		05/25/2017		2,671		176			176		2,847	2,847			
100013855	WORCESTER	MA		05/25/2017		2,618		307			307		2,925	2,925			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013856	ORANGE TOWNSHIP	NJ		05/25/2017		3,829		573			573		4,402	4,402			
100013857	TUCSON	AZ		05/25/2017		2,424		298			298		2,722	2,722			
100013858	SAINT ROSE	LA		05/25/2017		2,738		296			296		3,034	3,034			
100013859	ISSAQUAH	WA		05/25/2017		3,971		558			558		4,529	4,529			
100013860	GREENACRES	FL		05/25/2017		3,055		415			415		3,470	3,470			
100013862	BROOKLYN PARK	MN		05/25/2017		2,636		429			429		3,065	3,065			
100013864	HOFFMAN ESTATES	IL		05/25/2017		10,875		744			744		11,619	11,619			
100013865	OXNARD	CA		05/25/2017		5,521		346			346		5,867	5,867			
100013866	FORT MYERS	FL		05/25/2017		6,494		2,945			2,945		9,439	9,439			
100013867	LA PUENTE	CA		05/25/2017		3,731		515			515		4,246	4,246			
100013868	FRESNO	CA		05/25/2017		2,521		185			185		2,706	2,706			
100013869	RIVERVIEW	FL		05/25/2017		10,743		726			726		11,469	11,469			
100013870	GLENDALE	AZ		05/25/2017		1,841		235			235		2,076	2,076			
100013872	SAN BERNARDINO	CA		05/25/2017		1,912		272			272		2,184	2,184			
100013873	FRASER	MI		05/25/2017		1,726		148			148		1,874	1,874			
100013874	JACKSONVILLE	FL		05/25/2017		3,242		284			284		3,526	3,526			
100013875	CARMICHAEL	CA		05/25/2017		7,434		854			854		8,288	8,288			
100013876	RANCHO CUCAMONGA	CA		05/25/2017		5,341		577			577		5,918	5,918			
100013878	FEDERAL WAY	WA		05/25/2017		3,149		360			360		3,509	3,509			
100013880	MEDFORD	OR		05/25/2017		1,492		232			232		1,724	1,724			
100013882	O FALLON	MO		05/25/2017		3,140		270			270		3,410	3,410			
100013885	EUREKA	CA		05/25/2017		4,407		161			161		4,568	4,568			
100013886	DORAL	FL		05/25/2017		3,142		264			264		3,406	3,406			
100013891	CORONA	CA		05/25/2017		6,531		268			268		6,799	6,799			
100013893	WESLEY CHAPEL	FL		05/25/2017		1,474		182			182		1,656	1,656			
100013896	LAS VEGAS	NV		05/25/2017		10,249		1,917			1,917		12,166	12,166			
100013898	SAN DIEGO	CA		05/25/2017		3,473		513			513		3,986	3,986			
100013899	SHORELINE	WA		05/25/2017		8,963		1,898			1,898		10,861	10,861			
100013901	MARYSVILLE	CA		05/25/2017		1,408		218			218		1,626	1,626			
100013902	GIG HARBOR	WA		05/25/2017		3,611		227			227		3,838	3,838			
100013905	EL CAJON	CA		05/25/2017		3,176		345			345		3,521	3,521			
100013909	ONTARIO	CA		05/25/2017		4,914		360			360		5,274	5,274			
100013910	LOS ANGELES	CA		05/25/2017		5,640		491			491		6,131	6,131			
100013911	SACRAMENTO	CA		05/25/2017		2,870		257			257		3,127	3,127			
100013912	JAMAICA	NY		05/25/2017		6,460		489			489		6,949	6,949			
100013914	PEABODY	MA		05/25/2017		6,242		403			403		6,645	6,645			
100013916	CORAL SPRINGS	FL		05/25/2017		7,259		531			531		7,790	7,790			
100013918	MORENO VALLEY	CA		05/25/2017		3,789		565			565		4,354	4,354			
100013920	SALINAS	CA		05/25/2017		6,849		2,268			2,268		9,117	9,117			
100013921	CAPITOL HEIGHTS	MD		05/25/2017		2,329		193			193		2,522	2,522			
100013922	KISSIMMEE	FL		05/25/2017		4,283		345			345		4,628	4,628			
100013923	WILMINGTON	NC		05/25/2017		2,435		169			169		2,604	2,604			
100013924	WESTLAND	MI		05/25/2017		2,110		160			160		2,270	2,270			
100013926	OXFORD	MI		05/25/2017		1,972		178			178		2,150	2,150			
100013928	MESA	AZ		05/25/2017		972		95			95		1,067	1,067			
100013929	MIRAMAR	FL		05/25/2017		1,484		173			173		1,657	1,657			
100013930	FRESNO	CA		05/25/2017		12,431		2,492			2,492		14,923	14,923			
100013931	COMPTON	CA		05/25/2017		5,617		353			353		5,970	5,970			
100013933	BAKERSFIELD	CA		05/25/2017		3,572		547			547		4,119	4,119			
100013934	SCHAUMBURG	IL		05/25/2017		14,916		3,355			3,355		18,271	18,271			
100013936	SOLEDAD	CA		05/25/2017		23,255		2,464			2,464		25,719	25,719			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013937	LANCASTER	CA		05/25/2017		3,467		498			498		3,965	3,965			
100013938	RICHMOND	CA		05/25/2017		2,942		405			405		3,347	3,347			
100013940	CALDWELL	ID		05/25/2017		4,803		734			734		5,537	5,537			
100013941	PHOENIX	AZ		05/25/2017		800		129			129		929	929			
100013950	OAKDALE	CA		05/25/2017		2,168		72			72		2,240	2,240			
100013951	COMPTON	CA		05/25/2017		3,303		513			513		3,816	3,816			
100013952	FOLSOM	CA		05/25/2017		3,144		444			444		3,588	3,588			
100013953	TAUNTON	MA		05/25/2017		3,023		250			250		3,273	3,273			
100013954	PANORAMA CITY	CA		05/25/2017		3,448		537			537		3,985	3,985			
100013955	ORLANDO	FL		05/25/2017		3,256		472			472		3,728	3,728			
100013956	ORLANDO	FL		05/25/2017		3,337		128			128		3,465	3,465			
100013960	WASHINGTON	UT		05/25/2017		3,674		427			427		4,101	4,101			
100013961	WILMINGTON	CA		05/25/2017		5,358		562			562		5,920	5,920			
100013963	BELL GARDENS	CA		05/25/2017		3,782		502			502		4,284	4,284			
100013965	SAINT PAUL	MN		05/25/2017		1,638		296			296		1,934	1,934			
100013966	WAILUKU	HI		05/25/2017		4,700		836			836		5,536	5,536			
100013968	PRATTVILLE	AL		05/25/2017		5,922		465			465		6,387	6,387			
100013969	SPRINGFIELD	OR		05/25/2017		2,934		199			199		3,133	3,133			
100013972	HOUSTON	TX		05/25/2017		1,876		176			176		2,052	2,052			
100013978	SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017		4,177		616			616		4,793	4,793			
100013979	APOPKA	FL		05/25/2017		1,264		147			147		1,411	1,411			
100013980	VALLEJO	CA		05/25/2017		4,409		242			242		4,651	4,651			
100013981	PHOENIX	AZ		05/25/2017		1,818		345			345		2,163	2,163			
100013982	VENICE	FL		05/25/2017		3,127		435			435		3,562	3,562			
100013984	SPANAWAY	WA		05/25/2017		1,680		268			268		1,948	1,948			
100013986	PINOLE	CA		05/25/2017		5,399		516			516		5,915	5,915			
100013987	BRONX	NY		05/25/2017		5,161		424			424		5,585	5,585			
100013989	SANTA ANA	CA		05/25/2017		4,551		440			440		4,991	4,991			
100013990	COLUMBIA	MD		05/25/2017		6,009		531			531		6,540	6,540			
100013991	CREST HILL	IL		05/25/2017		1,776		173			173		1,949	1,949			
100013992	BOGOTA	NJ		05/25/2017		4,615		467			467		5,082	5,082			
100013996	LAS VEGAS	NV		05/25/2017		3,510		184			184		3,694	3,694			
100013997	TRUSSVILLE	AL		05/25/2017		5,267		470			470		5,737	5,737			
100014004	PLAINFIELD	IL		05/25/2017		5,823		647			647		6,470	6,470			
100014006	LOS ANGELES	CA		05/25/2017		6,289		494			494		6,783	6,783			
100014007	BLOOMINGTON	CA		05/25/2017		3,008		436			436		3,444	3,444			
100014009	COALINGA	CA		05/25/2017		7,283		742			742		8,025	8,025			
100014011	GLENDALE	AZ		05/25/2017		2,153		264			264		2,417	2,417			
100014013	OREGON CITY	OR		05/25/2017		3,521		209			209		3,730	3,730			
100014014	SULTAN	WA		05/25/2017		2,426		331			331		2,757	2,757			
100014015	SKOKIE	IL		05/25/2017		3,780		799			799		4,579	4,579			
100014017	HUNTINGTON PARK	CA		05/25/2017		3,494		539			539		4,033	4,033			
100014024	LAND O LAKES	FL		05/25/2017		4,315		238			238		4,553	4,553			
100014026	LANDOVER	MD		05/25/2017		7,743		326			326		8,069	8,069			
100014027	GOLD CANYON	AZ		05/25/2017		2,415		223			223		2,638	2,638			
100014028	CHELSEA	AL		05/25/2017		4,451		636			636		5,087	5,087			
100014031	PERRIS	CA		05/25/2017		2,666		197			197		2,863	2,863			
100014032	OREGON CITY	OR		05/25/2017		3,892		638			638		4,530	4,530			
100014035	CABOT	AR		05/25/2017		3,515		368			368		3,883	3,883			
100014037	DAVIE	FL		05/25/2017		3,908		384			384		4,292	4,292			
100014041	BILLINGS	MT		05/25/2017		2,581		274			274		2,855	2,855			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014042	COUNCIL BLUFFS	IA		05/25/2017		2,564		311			311		2,875	2,875			
100014044	COLONIAL HEIGHTS	VA		05/25/2017		2,846		171			171		3,017	3,017			
100014045	JACKSONVILLE	FL		05/25/2017		5,483		449			449		5,932	5,932			
100014046	SPRING	TX		05/25/2017		3,213		245			245		3,458	3,458			
100014047	MIDDLETOWN	DE		05/25/2017		3,968		354			354		4,322	4,322			
100014050	BRADENTON	FL		05/25/2017		2,144		260			260		2,404	2,404			
100014052	HALLS	TN		05/25/2017		1,078		73			73		1,151	1,151			
100014053	JACKSONVILLE	FL		05/25/2017		2,405		192			192		2,597	2,597			
100014054	YUMA	AZ		05/25/2017		2,059		283			283		2,342	2,342			
100014055	YUMA	AZ		05/25/2017		1,904		240			240		2,144	2,144			
100014056	GRAHAM	NC		05/25/2017		1,550		219			219		1,769	1,769			
100014057	WARREN	RI		05/25/2017		2,783		278			278		3,061	3,061			
100014059	LANCASTER	CA		05/25/2017		4,520		348			348		4,868	4,868			
100014060	ONTARIO	CA		05/25/2017		4,220		1,212			1,212		5,432	5,432			
100014061	ARNOLD	MD		05/25/2017		6,752		545			545		7,297	7,297			
100014062	MIAMI	FL		05/25/2017		3,910		202			202		4,112	4,112			
100014069	BENSENVILLE	IL		05/25/2017		3,107		366			366		3,473	3,473			
100014071	CANYON COUNTRY	CA		05/25/2017		4,616		464			464		5,080	5,080			
100014072	CLINTON	MD		05/25/2017		3,737		290			290		4,027	4,027			
100014073	SAN JACINTO	CA		05/25/2017		5,681		706			706		6,387	6,387			
100014074	TUCSON	AZ		05/25/2017		2,281		221			221		2,502	2,502			
100014075	WESTMINSTER	MD		05/25/2017		3,017		425			425		3,442	3,442			
100014078	ODENVILLE	AL		05/25/2017		2,436		375			375		2,811	2,811			
100014086	MIRA LOMA	CA		05/25/2017		11,313		1,160			1,160		12,473	12,473			
100014087	SAINT HELENS	OR		05/25/2017		3,784		459			459		4,243	4,243			
100014088	EL CAJON	CA		05/25/2017		4,621		736			736		5,357	5,357			
100014089	UNIONDALE	NY		05/25/2017		5,261		550			550		5,811	5,811			
100014090	EAGAN	MN		05/25/2017		4,988		480			480		5,468	5,468			
100014095	SAN DIEGO	CA		05/25/2017		7,332		510			510		7,842	7,842			
100014101	SPRINGFIELD	VA		05/25/2017		4,259		152			152		4,411	4,411			
100014104	SEBRING	FL		05/25/2017		2,817		209			209		3,026	3,026			
100014105	MIAMI	FL		05/25/2017		3,729		353			353		4,082	4,082			
100014107	AURORA	IL		05/25/2017		3,546		201			201		3,747	3,747			
100014111	COON RAPIDS	MN		05/25/2017		2,770		240			240		3,010	3,010			
100014112	FREDERICK	MD		05/25/2017		12,807		879			879		13,686	13,686			
100014116	PHOENIX	AZ		05/25/2017		1,794		232			232		2,026	2,026			
100014118	PEORIA	AZ		05/25/2017		3,385		330			330		3,715	3,715			
100014119	HIALEAH	FL		05/25/2017		4,017		1,299			1,299		5,316	5,316			
100014121	SOUTHGATE	MI		05/25/2017		1,951		180			180		2,131	2,131			
100014122	STREAMWOOD	IL		05/25/2017		2,716		336			336		3,052	3,052			
100014125	MIAMI	FL		05/25/2017		6,034		322			322		6,356	6,356			
100014129	ORANGE PARK	FL		05/25/2017		3,263		195			195		3,458	3,458			
100014131	WESLEY CHAPEL	FL		05/25/2017		5,189		806			806		5,995	5,995			
100014133	ONTARIO	CA		05/25/2017		4,969		681			681		5,650	5,650			
100014134	BOWIE	MD		05/25/2017		3,978		407			407		4,385	4,385			
100014136	CRETE	IL		05/25/2017		1,828		226			226		2,054	2,054			
100014141	LOS ANGELES	CA		05/25/2017		6,192		316			316		6,508	6,508			
100014142	KAMUELA	HI		05/25/2017		4,716		583			583		5,299	5,299			
100014146	BOWIE	MD		05/25/2017		3,971		364			364		4,335	4,335			
100014147	KISSIMMEE	FL		05/25/2017		2,006		299			299		2,305	2,305			
100014150	NORTH PORT	FL		05/25/2017		8,086		579			579		8,665	8,665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014158	CATHEDRAL CITY	CA		05/25/2017		4,438		453			453		4,891	4,891			
100014159	VERO BEACH	FL		05/25/2017		1,545		242			242		1,787	1,787			
100014161	SORRENTO	FL		05/25/2017		717		82			82		799	799			
100014162	LOS ANGELES	CA		05/25/2017		3,491		269			269		3,760	3,760			
100014163	VERO BEACH	FL		05/25/2017		1,408		136			136		1,544	1,544			
100014164	PALMETTO	FL		05/25/2017		2,119		407			407		2,526	2,526			
100014168	FRESNO	CA		05/25/2017		3,384		423			423		3,807	3,807			
100014170	AUBURN	CA		05/25/2017		4,268		436			436		4,704	4,704			
100014171	LANCASTER	CA		05/25/2017		7,970		1,247			1,247		9,217	9,217			
100014172	FOLSOM	CA		05/25/2017		4,736		553			553		5,289	5,289			
100014173	CITRUS HEIGHTS	CA		05/25/2017		2,758		338			338		3,096	3,096			
100014174	BANNING	CA		05/25/2017		2,039		93			93		2,132	2,132			
100014176	SACRAMENTO	CA		05/25/2017		2,329		361			361		2,690	2,690			
100014178	GREENBACKVILLE	VA		05/25/2017		2,403		197			197		2,600	2,600			
100014180	SAN BERNARDINO	CA		05/25/2017		10,561		1,069			1,069		11,630	11,630			
100014181	DUNDEE	FL		05/25/2017		6,519		1,787			1,787		8,306	8,306			
100014195	LAKE ORION	MI		09/20/2017		6,591		(15)			(15)		6,576	6,576			
100014196	SEAL BEACH	CA		08/30/2017		28,806		(408)			(408)		28,398	28,398			
100014202	JACKSONVILLE	FL		08/30/2017		4,352		(12)			(12)		4,340	4,340			
100014207	GARDEN GROVE	CA		08/30/2017		39,685		(755)			(755)		38,930	38,930			
100014210	HACIENDA HEIGHTS	CA		08/30/2017		8,754		(156)			(156)		8,598	8,598			
100014224	LA PUENTE AREA	CA		09/22/2017		4,898		(66)			(66)		4,832	4,832			
100014225	GARDEN GROVE	CA		09/22/2017		34,602		(576)			(576)		34,026	34,026			
100014227	NORTH FALMOUTH	MA		09/22/2017		6,311		(152)			(152)		6,159	6,159			
100014228	FREDERICA	DE		09/22/2017		4,961		(119)			(119)		4,842	4,842			
100014229	GARDEN GROVE	CA		09/22/2017		35,332		(595)			(595)		34,737	34,737			
100014240	TINTON FALLS	NJ		09/27/2017		6,638		4,261			4,261		10,899	10,899			
100014242	WALDORF	MD		09/27/2017		7,986		461			461		8,447	8,447			
100014245	UPPER MARLBORO	MD		09/27/2017		2,109		75			75		2,184	2,184			
100014247	TAUNTON	MA		09/27/2017		2,269		527			527		2,796	2,796			
100014250	WALDORF	MD		09/27/2017		4,582		199			199		4,781	4,781			
100014253	PALM COAST	FL		09/27/2017		2,638		414			414		3,052	3,052			
100014259	SOUTH PLAINFIELD	NJ		09/27/2017		2,489		1,740			1,740		4,229	4,229			
100014262	RIDGEFIELD	CT		09/27/2017		5,804		2,281			2,281		8,085	8,085			
100014263	FRESNO	CA		09/27/2017		1,235		442			442		1,677	1,677			
100014266	NEW ROCHELLE	NY		09/27/2017		7,230		3,036			3,036		10,266	10,266			
100014267	COLLEGE POINT	NY		09/27/2017		6,279		530			530		6,809	6,809			
100014268	FOREST PARK	GA		09/27/2017		4,351		164			164		4,515	4,515			
100014270	EAST QUOGUE	NY		09/27/2017		5,209		1,634			1,634		6,843	6,843			
100014272	CHESTER	PA		09/27/2017		461		640			640		1,101	1,101			
100014275	DOWNEY	CA		09/27/2017		6,125		527			527		6,652	6,652			
100014276	PALM DESERT	CA		09/27/2017		8,824		796			796		9,620	9,620			
100014279	NOTTINGHAM	MD		09/27/2017		9,014		305			305		9,319	9,319			
100014286	WEBSTER	NY		09/27/2017		2,119		464			464		2,583	2,583			
100014287	LANCASTER	CA		09/27/2017		5,407		310			310		5,717	5,717			
100014289	HAMPTON	GA		09/27/2017		3,482		630			630		4,112	4,112			
100014297	DETROIT	MI		09/27/2017		2,179		468			468		2,647	2,647			
100014298	DETROIT	MI		09/27/2017		1,877		605			605		2,482	2,482			
100014301	CARTERET	NJ		09/27/2017		1,472		17			17		1,489	1,476		(13)	(13)
100014304	TEANECK	NJ		09/27/2017		11,028		1,112			1,112		12,140	12,140			
100014306	LOS BANOS	CA		09/27/2017		5,048		1,501			1,501		6,549	6,549			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014308	GREENWOOD	SC		09/27/2017		2,968		(42)			(42)		2,926	2,926			
100014314	HADDON HEIGHTS	NJ		09/27/2017		635		43			43		678	678			
100014315	PECONIC	NY		09/27/2017		21,548		9,331			9,331		30,879	30,879			
100014317	TACOMA	WA		09/27/2017		3,271		(36)			(36)		3,235	3,235			
100014320	GUILFORD	CT		09/27/2017		4,065		486			486		4,551	4,551			
100014323	CALHOUN FALLS	SC		09/27/2017		1,406		13			13		1,419	1,419			
100014327	JACKSON HEIGHTS	NY		09/27/2017		6,941		1,921			1,921		8,862	8,862			
100014328	BRONX	NY		09/27/2017		12,643		2,086			2,086		14,729	14,729			
100014329	SILVER SPRING	MD		09/27/2017		20,371		1,456			1,456		21,827	21,827			
100014331	SHOREWOOD	MN		09/27/2017		25,268		2,456			2,456		27,724	27,724			
100014332	ELK GROVE	CA		09/27/2017		3,766		(58)			(58)		3,708	3,708			
100014333	NEWARK	DE		09/27/2017		5,405		303			303		5,708	5,708			
100014334	LELAND	NC		09/27/2017		1,352		118			118		1,470	1,470			
100014335	COLUMBIA	SC		09/27/2017		1,337		312			312		1,649	1,649			
100014342	WHITESTONE	NY		09/27/2017		5,025		333			333		5,358	5,358			
100014343	NEW BRUNSWICK	NJ		09/27/2017		3,360		661			661		4,021	4,021			
100014344	WICHITA	KS		09/27/2017		5,837		766			766		6,603	6,603			
100014345	NEW BEDFORD	MA		09/27/2017		3,903		811			811		4,714	4,714			
100014350	RICHMOND	VA		09/27/2017		2,620		(40)			(40)		2,580	2,580			
100014351	VIRGINIA BEACH	VA		09/27/2017		5,457		116			116		5,573	5,573			
100014353	UNIONDALE	NY		09/27/2017		4,747		1,026			1,026		5,773	5,773			
100014355	MIAMI	FL		09/27/2017		20,733		393			393		21,126	21,126			
100014357	CERRITOS	CA		09/27/2017		8,873		476			476		9,349	9,349			
100014359	STATEN ISLAND	NY		09/27/2017		12,717		1,097			1,097		13,814	13,814			
100014365	PLYMOUTH	MN		09/27/2017		5,911		1,158			1,158		7,069	7,069			
100014367	LAUREL	MD		09/27/2017		4,378		180			180		4,558	4,558			
100014369	MUSCODA	WI		09/27/2017		2,757		161			161		2,918	2,918			
100014374	SACRAMENTO	CA		09/27/2017		7,636		799			799		8,435	8,435			
100014375	FARMINGDALE	NY		09/27/2017		7,745		432			432		8,177	8,177			
100014378	TUCSON	AZ		09/27/2017		4,486		(18)			(18)		4,468	4,468			
100014383	NEWARK	DE		09/27/2017		6,098		1			1		6,099	6,099			
100014384	WEST DES MOINES	IA		09/27/2017		6,932		(201)			(201)		6,731	6,731			
100014385	VISTA	CA		09/27/2017		(21,630)		(119)			(119)		(21,749)	(21,749)			
100014386	PORTSMOUTH	VA		09/27/2017		2,424		407			407		2,831	2,831			
100014388	MORTON	PA		09/27/2017		1,943		160			160		2,103	2,103			
100014389	ARLINGTON	VA		09/27/2017		8,589		399			399		8,988	8,988			
100014390	SMITHFIELD	NC		09/27/2017		2,135		293			293		2,428	2,428			
100014393	CHINO HILLS	CA		09/27/2017		13,180		2,937			2,937		16,117	16,117			
100014398	NORTH BRUNSWICK	NJ		09/27/2017		4,031		1,359			1,359		5,390	5,390			
100014401	MORRISVILLE	PA		09/27/2017		13,872		(276)			(276)		13,596	13,596			
100014402	ORLANDO	FL		09/27/2017		3,086		54			54		3,140	3,140			
100014431	BROOKLYN	NY		09/27/2017		4,195		165			165		4,360	4,360			
100014433	FLORISSANT	MO		09/27/2017		5,802		314			314		6,116	6,116			
100014434	VIRGINIA BEACH	VA		09/27/2017		4,455		81			81		4,536	4,536			
100014439	SAN DIEGO	CA		09/27/2017		4,758		71			71		4,829	4,829			
100014440	TRACY	CA		09/27/2017		3,859		346			346		4,205	4,205			
100014445	EAST ELMHURST	NY		09/27/2017		5,326		424			424		5,750	5,750			
100014446	SIMI VALLEY	CA		09/27/2017		9,570		109			109		9,679	9,679			
100014447	LANCASTER	OH		09/27/2017		3,359		465			465		3,824	3,824			
100014451	DURHAM	ME		09/27/2017		1,939		27			27		1,966	1,966			
100014454	PORT SAINT LUCIE	FL		09/27/2017		8,204		429			429		8,633	8,633			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014455	CHARLOTTE	NC		09/27/2017		3,762		204			204		3,966	3,966			
100014456	LITTLE ROCK	AR		09/27/2017		5,835		145			145		5,980	5,980			
100014458	OKLAHOMA CITY	OK		09/27/2017		3,373		302			302		3,675	3,675			
100014463	WINDER	GA		09/27/2017		7,310		248			248		7,558	7,558			
100014464	BOSCAWEN	NH		09/27/2017		7,013		(45)			(45)		6,968	6,968			
100014466	ATLANTA	GA		09/27/2017		1,257		119			119		1,376	1,376			
100014467	REDONDO BEACH	CA		09/27/2017		13,441		1,071			1,071		14,512	14,512			
100014469	HIGHLAND	IL		09/27/2017		9,573		(52)			(52)		9,521	9,521			
100014471	SOMERS	NY		09/27/2017		1,393		584			584		1,977	1,977			
100014475	OPELIKA	AL		09/27/2017		9,282		(199)			(199)		9,083	9,083			
100014477	SANDOWN	NH		09/27/2017		5,299		482			482		5,781	5,781			
100014478	CENTEREACH	NY		09/27/2017		13,537		195			195		13,732	13,732			
100014479	ELEELE	HI		09/27/2017		4,928		53			53		4,981	4,981			
100014481	ROSEMEAD	CA		09/27/2017		14,081		(531)			(531)		13,550	13,550			
100014486	REDDING	CA		09/27/2017		96,265		3,332			3,332		99,597	99,597			
100014488	KANSAS CITY	MO		09/27/2017		4,106		291			291		4,397	4,397			
100014490	MINNEAPOLIS	MN		09/27/2017		7,727		252			252		7,979	7,979			
100014491	PECULIAR	MO		09/27/2017		979		(29)			(29)		950	950			
100014492	CLARKSTON	MI		09/27/2017		11,872		2,873			2,873		14,745	14,745			
100014494	RIO RANCHO	NM		09/27/2017		4,458		127			127		4,585	4,585			
100014495	VICTORIA	TX		09/27/2017		3,607		23			23		3,630	3,630			
100014500	NORWALK	CA		09/27/2017		9,398		621			621		10,019	10,019			
100014505	CHULA VISTA	CA		09/27/2017		11,874		455			455		12,329	12,329			
100014507	KATY	TX		09/27/2017		1,663		(1)			(1)		1,662	1,662			
100014509	ROSEDALE	MD		09/27/2017		6,333		363			363		6,696	6,696			
100014512	SILVER SPRING	MD		09/27/2017		8,554		(96)			(96)		8,458	8,458			
100014516	RIVERDALE	IL		09/27/2017		1,594		496			496		2,090	2,090			
100014518	SYKESVILLE	MD		09/27/2017		5,580		(37)			(37)		5,543	5,543			
100014520	AVON PARK	FL		09/27/2017		3,832		(84)			(84)		3,748	3,748			
100014521	EAST ELMHURST	NY		09/27/2017		7,787		277			277		8,064	8,064			
100014523	COMPTON	CA		09/27/2017		3,111		99			99		3,210	3,210			
100014524	HANFORD	CA		09/27/2017		3,078		150			150		3,228	3,228			
100014525	BLAUVELT	NY		09/27/2017		4,226		(12)			(12)		4,214	4,214			
100014526	LAKELAND	FL		09/27/2017		2,592		90			90		2,682	2,682			
100014527	SOUTHAMPTON	NY		09/27/2017		8,904		1,344			1,344		10,248	10,248			
100014528	WASHINGTON	DC		09/27/2017		5,236		361			361		5,597	5,597			
100014530	YORKTOWN HEIGHTS	NY		09/27/2017		5,244		1,439			1,439		6,683	6,683			
100014533	DALLAS	TX		09/27/2017		3,639		(173)			(173)		3,466	3,466			
100014536	WEST MEMPHIS	AR		09/27/2017		1,685		83			83		1,768	1,768			
100014537	LENEXA	KS		09/27/2017		5,546		(337)			(337)		5,209	5,209			
100014539	EAST QUOGUE	NY		09/27/2017		10,988		1,738			1,738		12,726	12,726			
100014540	MIRAMAR	FL		09/27/2017		2,206		5			5		2,211	2,211			
100014548	FORT WORTH	TX		09/27/2017		4,412		75			75		4,487	4,487			
100014553	GILBERT	AZ		09/27/2017		7,772		119			119		7,891	7,891			
100014556	SILVER SPRING	MD		09/27/2017		5,931		987			987		6,918	6,918			
100014560	HAINES CITY	FL		09/27/2017		8,678		1,410			1,410		10,088	10,088			
100014561	HOUSTON	TX		09/27/2017		5,134		(12)			(12)		5,122	5,122			
100014562	ONTARIO	CA		09/27/2017		9,664		287			287		9,951	9,951			
100014564	STAMFORD	CT		09/27/2017		10,113		1,986			1,986		12,099	12,099			
100014566	ROSWELL	GA		09/27/2017		3,821		(13)			(13)		3,808	3,808			
100014568	PROVIDENCE	RI		09/27/2017		4,261		203			203		4,464	4,464			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014570	EAST AMHERST	NY		09/27/2017		3,113		672			672		3,785	3,785			
100014574	VALLEJO	CA		09/27/2017		17,432		515			515		17,947	17,947			
100014575	OTSEGO	MI		09/27/2017		9,812		77			77		9,889	9,889			
100014577	TALLASSEE	AL		09/27/2017		1,541		215			215		1,756	1,756			
100014586	CARMICHAEL	CA		09/27/2017		1,195		79			79		1,274	1,274			
100014589	BROOKLYN	NY		09/27/2017		6,960		231			231		7,191	7,191			
100014592	LYNNWOOD	WA		09/27/2017		4,979		(79)			(79)		4,900	4,900			
100014593	RUMFORD	RI		09/27/2017		4,268		(91)			(91)		4,177	4,177			
100014594	GOSHEN	IN		09/27/2017		3,955		(15)			(15)		3,940	3,940			
100014595	PALMDALE	CA		09/27/2017		3,669		709			709		4,378	4,378			
100014596	CHELSEA	MA		09/27/2017		4,520		160			160		4,680	4,680			
100014597	WESTMINSTER	CO		09/27/2017		6,652		119			119		6,771	6,771			
100014602	MURRAY	KY		09/27/2017		2,630		112			112		2,742	2,742			
100014605	CHULA VISTA	CA		09/27/2017		3,448		(208)			(208)		3,240	3,240			
100014613	CALABASAS	CA		09/27/2017		20,646		(782)			(782)		19,864	19,864			
100014614	OKLAHOMA CITY	OK		09/27/2017		2,743		19			19		2,762	2,762			
100014615	CINCINNATI	OH		09/27/2017		50,253		1,560			1,560		51,813	51,813			
100014622	MIAMI	FL		09/27/2017		3,510		582			582		4,092	4,092			
100014625	GILROY	CA		09/27/2017		32,657		220			220		32,877	32,877			
100014628	OXNARD	CA		09/27/2017		6,794		156			156		6,950	6,950			
100014633	WAILUKU	HI		09/27/2017		3,660		473			473		4,133	4,133			
100014635	SAN FRANCISCO	CA		09/27/2017		14,735		410			410		15,145	15,145			
100014642	CHARLOTTE	NC		09/27/2017		2,329		486			486		2,815	2,815			
100014644	RANDOLPH	MA		09/27/2017		1,500		211			211		1,711	1,711			
100014645	SAN MARCOS	TX		09/27/2017		11,297		(481)			(481)		10,816	10,816			
100014646	BRIGHTON	MA		09/27/2017		5,337		95			95		5,432	5,432			
100014647	SAN FRANCISCO	CA		09/27/2017		25,610		180			180		25,790	25,790			
100014649	ESCONDIDO	CA		09/27/2017		2,722		131			131		2,853	2,853			
100014650	LACEY	WA		09/27/2017		5,012		(175)			(175)		4,837	4,837			
100014652	ELKRIDGE	MD		09/27/2017		12,644		132			132		12,776	12,776			
100014657	GAINESVILLE	VA		09/27/2017		18,124		1,953			1,953		20,077	20,077			
100014661	MYRTLE BEACH	SC		09/27/2017		3,033		119			119		3,152	3,152			
100014665	WASHINGTON	NC		09/27/2017		1,138		(33)			(33)		1,105	1,105			
100014666	CHICAGO	IL		09/27/2017		1,515		489			489		2,004	2,004			
100014669	CHARLOTTE	NC		09/27/2017		1,196		83			83		1,279	1,279			
100014674	FALLBROOK	CA		09/27/2017		13,402		310			310		13,712	13,712			
100014676	SAN GABRIEL	CA		09/27/2017		13,140		164			164		13,304	13,304			
100014681	LAUREL	DE		09/27/2017		586		129			129		715	715			
100014684	CHARLOTTE	NC		09/27/2017		4,477		71			71		4,548	4,548			
100014686	SUNRISE	FL		09/27/2017		4,204		163			163		4,367	4,367			
100014699	CLINTON	TN		09/27/2017		10,803		(568)			(568)		10,235	10,235			
100014700	MEMPHIS	TN		09/27/2017		502		114			114		616	616			
100014715	TAUNTON	MA		09/27/2017		2,696		(3)			(3)		2,693	2,693			
100014719	YUBA CITY	CA		09/27/2017		1,994		3			3		1,997	1,997			
100014721	SEBASTIAN	FL		09/27/2017		3,282		46			46		3,328	3,328			
100014722	FLAGTOWN	NJ		09/27/2017		4,845		99			99		4,944	4,944			
100014727	SAN DIEGO	CA		09/27/2017		1,101		93			93		1,194	1,194			
100014732	MENLO	IA		09/27/2017		2,220		10			10		2,230	2,230			
100014741	ROANOKE	VA		09/27/2017		607		37			37		644	644			
100014757	SAN ANTONIO	TX		10/30/2017		10,596		1,176			1,176		11,772	11,772			
100014764	METAMORA	IL		10/30/2017		33,613		251			251		33,864	33,864			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014765	CAPE CORAL	FL		10/30/2017		1,884		457			457		2,341	2,341			
100014768	ST. AUGUSTINE	FL		10/30/2017		3,878		100			100		3,978	3,978			
100014770	PALM COAST	FL		10/30/2017		2,090		441			441		2,531	2,531			
100014771	MIAMI GARDENS	FL		10/30/2017		1,598		508			508		2,106	2,106			
100014773	PINEHURST	TX		10/30/2017		3,784		(38)			(38)		3,746	3,746			
100014774	MIAMI	FL		10/30/2017		10,638		1,126			1,126		11,764	11,764			
100014775	HOUSTON	TX		10/30/2017		3,536		8			8		3,544	3,544			
100014776	TARPON SPRINGS	FL		10/30/2017		1,775		103			103		1,878	1,878			
100014779	JACKSONVILLE	FL		10/30/2017		4,977		473			473		5,450	5,450			
100014780	TAMPA	FL		10/30/2017		1,045		(51)			(51)		994	994			
100014785	WASHINGTON	DC		11/06/2017		7,733		(73)			(73)		7,660	7,660			
100014796	SAN DIEGO	CA		11/06/2017		6,485		(61)			(61)		6,424	6,424			
100014809	CARDIFF BY THE SEA	CA		11/06/2017		10,405		(198)			(198)		10,207	10,207			
100014812	PARK CITY	UT		11/06/2017		19,016		(196)			(196)		18,820	18,820			
100014823	OLYMPIC VALLEY	CA		11/28/2017		9,205		(173)			(173)		9,032	9,032			
100014838	NEW BUFFALO	MI		11/28/2017		10,942		(159)			(159)		10,783	10,783			
100014842	MONROVIA	CA		11/28/2017		9,265		(102)			(102)		9,163	9,163			
100014845	OTTAWA	KS		11/21/2017		582		51			51		633	633			
100014848	QUEEN CREEK	AZ		11/21/2017		2,074		237			237		2,311	2,311			
100014864	ORLANDO	FL		11/21/2017		3,000		3			3		3,003	3,003			
100014865	AVON PARK	FL		11/21/2017		1,225		1,243			1,243		2,468	2,468			
100014883	FLORISSANT	MO		11/21/2017		4,911		365			365		5,276	5,276			
100014884	HAMILTON	NJ		11/21/2017		2,252		656			656		2,908	2,908			
100014895	STILLMAN VALLEY	IL		11/21/2017		5,973		1,253			1,253		7,226	7,226			
100014897	ROCKFORD	IL		11/21/2017		4,761		783			783		5,544	5,544			
100014900	ROCKFORD	IL		11/21/2017		2,553		966			966		3,519	3,519			
100014902	CHILI	NY		11/21/2017		657		370			370		1,027	1,027			
100014905	ANDOVER	MN		11/21/2017		5,703		354			354		6,057	6,057			
100014949	SIMI VALLEY	CA		12/12/2017		9,084		(90)			(90)		8,994	8,994			
100015111	DELANO	CA		12/14/2017		4,829		(68)			(68)		4,761	4,761			
100015149	BOWIE	MD		12/14/2017		4,756		(30)			(30)		4,726	4,726			
100015172	SPRINGFIELD	OH		12/14/2017		4,106		280			280		4,386	4,386			
100015320	SAINT MARYS	PA		12/14/2017		1,409		564			564		1,973	1,973			
100015762	SOUTH GATE	CA		02/02/2018		5,716		(81)			(81)		5,635	5,635			
100015768	SANTA CLARITA	CA		02/02/2018		7,283		(12)			(12)		7,271	7,271			
100015781	WESTMINSTER	CA		02/02/2018		6,886		(42)			(42)		6,844	6,844			
100015787	DENVER	CO		02/02/2018		6,868		38			38		6,906	6,906			
100015792	CLOVERDALE	CA		02/02/2018		5,824		(64)			(64)		5,760	5,760			
100015794	VAN NUYS	CA		02/02/2018		13,078		(222)			(222)		12,856	12,856			
100015804	BALDWIN PARK	CA		02/02/2018		7,619		(49)			(49)		7,570	7,570			
100015806	SAN JOSE	CA		02/27/2018		8,365		81			81		8,446	8,446			
100015813	PLYMOUTH	MA		02/27/2018		7,188		62			62		7,250	7,250			
100015815	SAN DIEGO	CA		02/27/2018		7,857		43			43		7,900	7,900			
100015817	NATIONAL CITY	CA		02/27/2018		7,346		18			18		7,364	7,364			
100015823	LOS ANGELES	CA		02/27/2018		12,919		128			128		13,047	13,047			
100015824	LOS ANGELES	CA		02/27/2018		15,346		277			277		15,623	15,623			
100015827	GLENDALE	CA		02/27/2018		16,123		52			52		16,175	16,175			
100015834	ATLANTA	GA		02/27/2018		5,942		(35)			(35)		5,907	5,907			
100015839	OAKLAND	CA		02/27/2018		8,382		(101)			(101)		8,281	8,281			
100015841	LAGUNA BEACH	CA		02/27/2018		10,400		(28)			(28)		10,372	10,372			
100016396	AMBLER	PA		04/05/2018		3,572		(37)			(37)		3,535	3,535			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016397	AMERICAN CANYON	CA		04/05/2018		2,820		(67)			(67)		2,753	2,753			
100016402	AUSTIN	TX		04/05/2018		8,008		(51)			(51)		7,957	7,957			
100016406	TUCSON	AZ		04/05/2018		2,733		(63)			(63)		2,670	2,670			
100016409	BRYAN	TX		04/05/2018		3,003		(85)			(85)		2,918	2,918			
100016411	ATHENS	GA		04/05/2018		2,894		10			10		2,904	2,904			
100016418	ARLINGTON	TN		04/05/2018		3,389		(76)			(76)		3,313	3,313			
100016419	SPRINGFIELD	VA		04/05/2018		3,099		(10)			(10)		3,089	3,089			
100016420	SAN DIEGO	CA		04/05/2018		5,733		(54)			(54)		5,679	5,679			
100016427	VENTURA	CA		04/05/2018		5,849		(72)			(72)		5,777	5,777			
100016430	LOVELAND	CO		04/05/2018		4,475		(75)			(75)		4,400	4,400			
100016432	LOVELAND	CO		04/05/2018		3,554		(60)			(60)		3,494	3,494			
100016434	NEW BRUNSWICK	NJ		04/05/2018		4,235		(105)			(105)		4,130	4,130			
100016446	OAKLAND	CA		04/05/2018		11,816		66			66		11,882	11,882			
100016455	NEW BRAUNFELS	TX		04/05/2018		3,806		(100)			(100)		3,706	3,706			
100016462	BRISTOL	CT		04/05/2018		5,111		(27)			(27)		5,084	5,084			
100016464	OKLAHOMA CITY	OK		04/05/2018		2,663		(57)			(57)		2,606	2,606			
100016465	TAMPA	FL		04/05/2018		12,407		(186)			(186)		12,221	12,221			
100016468	FORNEY	TX		04/05/2018		4,445		(11)			(11)		4,434	4,434			
100016471	WETHERSFIELD	CT		04/05/2018		3,983		(82)			(82)		3,901	3,901			
100016497	FORT LAUDERDALE	FL		04/10/2018		6,242		(40)			(40)		6,202	6,202			
100016499	GREER	SC		04/10/2018		2,550		(33)			(33)		2,517	2,517			
100016501	COLORADO SPRINGS	CO		04/10/2018		3,148		(76)			(76)		3,072	3,072			
100016505	PHILADELPHIA	PA		04/10/2018		2,887		(64)			(64)		2,823	2,823			
100016509	CHICAGO	IL		04/10/2018		10,180		(64)			(64)		10,116	10,116			
100016516	MARYLAND HEIGHTS	MO		04/10/2018		2,863		(60)			(60)		2,803	2,803			
100016517	VALLEJO	CA		04/10/2018		3,133		(121)			(121)		3,012	3,012			
100016519	KEY WEST	FL		04/10/2018		7,230		26			26		7,256	7,256			
100016520	COLLEGE STATION	TX		04/10/2018		4,122		(55)			(55)		4,067	4,067			
100016521	(NORTHRIDGE AREA) LOS	CA		04/10/2018		14,552		(68)			(68)		14,484	14,484			
100016522	SAVANNAH	GA		04/10/2018		10,428		(240)			(240)		10,188	10,188			
100016523	LOS ANGELES	CA		04/10/2018		16,643		136			136		16,779	16,779			
100016524	NEVADA CITY	CA		04/10/2018		4,112		(41)			(41)		4,071	4,071			
100016527	CHARLOTTE	NC		04/10/2018		4,601		(49)			(49)		4,552	4,552			
100016528	CHARLOTTE	NC		04/10/2018		4,571		(49)			(49)		4,522	4,522			
100016529	CHARLOTTE	NC		04/10/2018		4,491		(48)			(48)		4,443	4,443			
100016535	LAS VEGAS	NV		04/10/2018		5,362		(124)			(124)		5,238	5,238			
100016538	NORTH LAS VEGAS	NV		04/10/2018		3,553		(83)			(83)		3,470	3,470			
100016539	GROTON	CT		04/10/2018		4,202		(98)			(98)		4,104	4,104			
100016544	SACRAMENTO	CA		04/10/2018		3,099		(126)			(126)		2,973	2,973			
100016547	PACIFIC GROVE	CA		04/10/2018		4,542		(93)			(93)		4,449	4,449			
100016548	BRYN MAWR	PA		04/10/2018		2,926		(60)			(60)		2,866	2,866			
100016552	JACKSON	MI		04/10/2018		5,619		(86)			(86)		5,533	5,533			
100016554	ACWORTH	GA		04/10/2018		86,062		(2,909)			(2,909)		83,153	83,153			
100016557	TACOMA	WA		04/10/2018		6,594		174			174		6,768	6,768			
100016565	MCGAHEYSVILLE	VA		04/10/2018		3,475		(90)			(90)		3,385	3,385			
100016572	PEORIA	AZ		04/10/2018		4,895		(74)			(74)		4,821	4,821			
100016573	ALMOND	NC		04/10/2018		6,053		(87)			(87)		5,966	5,966			
100016576	INDIO	CA		04/10/2018		7,617		(278)			(278)		7,339	7,339			
100016577	ATLANTA	GA		04/10/2018		3,190		(40)			(40)		3,150	3,150			
100016585	INDIALANTIC	FL		04/10/2018		2,741		(83)			(83)		2,658	2,658			
100016586	FOUNTAIN VALLEY	CA		04/10/2018		4,604		(91)			(91)		4,513	4,513			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016587	OAKLAND	CA		04/10/2018		9,365		(78)			(78)		9,287	9,287			
100016589	SWEET HOME	OR		04/10/2018		4,591		(32)			(32)		4,559	4,559			
100016594	SAN PEDRO	CA		04/10/2018		8,274		(169)			(169)		8,105	8,105			
100016599	MESA	AZ		04/10/2018		2,694		(100)			(100)		2,594	2,594			
100016600	GLENARDEN	MD		04/10/2018		14,460		2			2		14,462	14,462			
100017009	CLERMONT	FL		05/16/2018		5,245		(121)			(121)		5,124	5,124			
100017013	SAN ANTONIO	TX		05/16/2018		2,863		(82)			(82)		2,781	2,781			
100017014	NORTH PORT	FL		05/16/2018		3,058		(34)			(34)		3,024	3,024			
100017034	COLUMBIA	TN		05/16/2018		2,624		(85)			(85)		2,539	2,539			
100017035	FORT LEE	NJ		05/16/2018		4,459		(48)			(48)		4,411	4,411			
100017043	DEMAREST	NJ		05/16/2018		7,320		(188)			(188)		7,132	7,132			
100017054	PLANO	TX		05/16/2018		5,479		(146)			(146)		5,333	5,333			
100017056	MESA	AZ		05/16/2018		2,485		(86)			(86)		2,399	2,399			
100017057	ROSEVILLE	CA		05/16/2018		3,773		(69)			(69)		3,704	3,704			
100017058	BOWIE	MD		05/16/2018		5,078		(16)			(16)		5,062	5,062			
100017060	AVON	NC		04/26/2018		6,637		284			284		6,921	6,921			
100017066	WOONSOCKET	RI		04/26/2018		2,784		648			648		3,432	3,432			
100017068	EVANSVILLE	IN		04/26/2018		2,321		291			291		2,612	2,612			
100017072	FOSTER CITY	CA		04/26/2018		9,896		490			490		10,386	10,386			
100017073	MONTEZUMA	GA		04/26/2018		939		206			206		1,145	1,145			
100017078	CHARLOTTE	NC		04/26/2018		1,739		87			87		1,826	1,826			
100017085	NEWTONSVILLE	OH		04/26/2018		2,842		(88)			(88)		2,754	2,754			
100017086	SEATTLE	WA		04/26/2018		4,002		36			36		4,038	4,038			
100017091	WEST HILLS	CA		04/26/2018		16,375		795			795		17,170	17,170			
100017093	HAYWARD	CA		04/26/2018		12,680		(22)			(22)		12,658	12,658			
100017094	COMMERCE CITY	CO		04/26/2018		7,449		(17)			(17)		7,432	7,432			
100017105	NORMAN	OK		04/26/2018		7,953		183			183		8,136	8,136			
100017106	SALEM	OR		04/26/2018		2,856		427			427		3,283	3,283			
100017111	ALBEMARLE	NC		04/26/2018		2,882		312			312		3,194	3,194			
100017116	EXETER	CA		04/26/2018		5,034		189			189		5,223	5,223			
100017120	JACKSONVILLE	NC		04/26/2018		1,757		117			117		1,874	1,874			
100017124	EFFINGHAM	SC		04/26/2018		2,022		187			187		2,209	2,209			
100017126	ALIQUIPPA	PA		04/26/2018		1,482		582			582		2,064	2,064			
100017128	MEMPHIS	TN		04/26/2018		1,074		534			534		1,608	1,608			
100017140	MURPHY	NC		04/26/2018		9,577		(131)			(131)		9,446	9,446			
100017146	JUPITER	FL		04/26/2018		6,769		400			400		7,169	7,169			
100017157	MIAMI	FL		04/26/2018		3,245		121			121		3,366	3,366			
100017165	FLOWERY BRANCH	GA		04/26/2018		948		135			135		1,083	1,083			
100017168	PALM BEACH GARDENS	FL		04/26/2018		8,488		272			272		8,760	8,760			
100017177	LITTLE ROCK	AR		04/26/2018		2,481		(52)			(52)		2,429	2,429			
100017178	GREENVILLE	SC		04/26/2018		636		320			320		956	956			
100017180	CAROL STREAM	IL		04/26/2018		2,190		190			190		2,380	2,380			
100017182	ORANGE	CA		04/26/2018		5,632		774			774		6,406	6,406			
100017183	RIVERBANK	CA		04/26/2018		8,574		347			347		8,921	8,921			
100017186	ASHEVILLE	NC		04/26/2018		4,002		380			380		4,382	4,382			
100017189	CRANSTON	RI		04/26/2018		2,496		706			706		3,202	3,202			
100017192	SACRAMENTO	CA		04/26/2018		2,783		507			507		3,290	3,290			
100017195	NEWTOWN	CT		04/26/2018		12,033		438			438		12,471	12,471			
100017199	ROCKFORD	IL		04/26/2018		605		284			284		889	889			
100017202	ROANOKE	VA		04/26/2018		1,622		929			929		2,551	2,551			
100017206	NEWINGTON	CT		04/26/2018		2,987		931			931		3,918	3,918			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017208	BENSON	AZ		04/26/2018		3,043		147			147		3,190	3,190			
100017213	VIRGINIA BEACH	VA		04/26/2018		2,880		450			450		3,330	3,330			
100017215	HIALEAH	FL		04/26/2018		6,583		1,392			1,392		7,975	7,975			
100017223	HIALEAH	FL		04/26/2018		3,999		271			271		4,270	4,270			
100017224	TAMPA	FL		04/26/2018		7,328		9			9		7,337	7,337			
100017228	PHILADELPHIA	PA		04/26/2018		2,297		351			351		2,648	2,648			
100017232	MAPLE VALLEY	WA		04/26/2018		5,207		600			600		5,807	5,807			
100017236	SCOTTSDALE	AZ		04/26/2018		4,304		237			237		4,541	4,541			
100017237	GREENLAWN	NY		04/26/2018		7,589		431			431		8,020	8,020			
100017243	ELKTON	MD		04/26/2018		4,392		324			324		4,716	4,716			
100017248	CLEAR SPRING	MD		04/26/2018		5,788		119			119		5,907	5,907			
100017253	ANNAPOLIS	MD		04/26/2018		22,977		1,387			1,387		24,364	24,364			
100017258	APPLE VALLEY	CA		04/26/2018		5,022		389			389		5,411	5,411			
100017264	TAMPA	FL		04/26/2018		4,907		9			9		4,916	4,916			
100017272	MESA	AZ		04/26/2018		8,666		1,606			1,606		10,272	10,272			
100017273	PINEY FLATS	TN		04/26/2018		6,300		322			322		6,622	6,622			
100017274	PRESCOTT	AZ		04/26/2018		4,106		500			500		4,606	4,606			
100017277	MIAMI	FL		04/26/2018		1,596		320			320		1,916	1,916			
100017283	HUNTSVILLE	AL		04/26/2018		5,024		(288)			(288)		4,736	4,736			
100017289	PATRICK SPRINGS	VA		04/26/2018		2,977		113			113		3,090	3,090			
100017292	JACKSONVILLE	FL		04/26/2018		1,893		270			270		2,163	2,163			
100017304	KISSIMMEE	FL		04/26/2018		3,561		50			50		3,611	3,611			
100017305	WEST LINN	OR		04/26/2018		17,450		(64)			(64)		17,386	17,386			
100017307	MIAMI	FL		04/26/2018		2,758		(54)			(54)		2,704	2,704			
100017309	WINTER HAVEN	FL		04/26/2018		1,409		86			86		1,495	1,495			
100017314	GARDENDALE	AL		04/26/2018		4,304		(324)			(324)		3,980	3,980			
100017317	HYATTSVILLE	MD		04/26/2018		3,085		252			252		3,337	3,337			
100017321	MILLBORO	VA		04/26/2018		2,196		(140)			(140)		2,056	2,056			
100017323	BROCKTON	MA		04/26/2018		6,743		10			10		6,753	6,753			
100017333	LAKE ELSINORE	CA		04/26/2018		2,876		(186)			(186)		2,690	2,690			
100017360	SAINT SIMONS ISLAND	GA		04/26/2018		10,521		(126)			(126)		10,395	10,395			
100017369	NORTH LITTLE ROCK	AR		04/26/2018		2,583		28			28		2,611	2,611			
100017372	CAMDEN	NJ		04/26/2018		11,057		(245)			(245)		10,812	10,812			
100017386	WEST HARTFORD	CT		04/26/2018		3,297		8			8		3,305	3,305			
100017392	SYLMAR	CA		04/26/2018		18,325		9			9		18,334	18,334			
100017393	VIRGINIA BEACH	VA		04/26/2018		1,184		206			206		1,390	1,390			
100017397	LA MIRADA	CA		04/26/2018		22,321		241			241		22,562	22,562			
100017398	BALTIMORE	MD		04/26/2018		706		514			514		1,220	1,220			
100017400	SAYRE	PA		04/26/2018		2,815		14			14		2,829	2,829			
100017401	GARRISON	TX		04/26/2018		1,658		(4)			(4)		1,654	1,654			
100017402	PHILADELPHIA	PA		04/26/2018		2,311		(82)			(82)		2,229	2,229			
100017409	DALLAS	TX		04/26/2018		1,654		128			128		1,782	1,782			
100017410	SAUK VILLAGE	IL		04/26/2018		652		624			624		1,276	1,276			
100017420	HENRICO	VA		04/26/2018		7,879		(561)			(561)		7,318	7,318			
100017422	BOSSIER CITY	LA		04/26/2018		1,381		175			175		1,556	1,556			
100017424	MOULTONBOROUGH	NH		04/26/2018		2,535		100			100		2,635	2,635			
100017437	CLINTON	MD		04/26/2018		9,709		(245)			(245)		9,464	9,464			
100017447	ORLANDO	FL		04/26/2018		2,945		(88)			(88)		2,857	2,857			
100017449	DEERFIELD BEACH	FL		04/26/2018		1,096		5			5		1,101	1,101			
100017451	HALLANDALE BEACH	FL		04/26/2018		453		24			24		477	477			
100017454	MORENO VALLEY	CA		04/26/2018		8,625		(26)			(26)		8,599	8,599			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017457	PANAMA CITY	FL		04/26/2018		2,050		(54)			(54)		1,996	1,996			
100017459	SUNNY ISLES BEACH	FL		04/26/2018		6,505		45			45		6,550	6,550			
100017473	MATAWAN	NJ		04/26/2018		4,932		568			568		5,500	5,500			
100017478	HENDERSON	NV		04/26/2018		9,466		290			290		9,756	9,756			
100017483	SAN MATEO	CA		04/26/2018		7,308		331			331		7,639	7,639			
100017488	LOS ANGELES	CA		04/26/2018		30,397		(282)			(282)		30,115	30,115			
100017491	WINTER HAVEN	FL		04/26/2018		1,487		(36)			(36)		1,451	1,451			
100017507	GEORGETOWN	TX		04/26/2018		5,367		327			327		5,694	5,694			
100017515	DAYTON	OH		04/26/2018		815		823			823		1,638	1,638			
100017518	WOODBRIDGE	VA		04/26/2018		4,298		427			427		4,725	4,725			
100017519	MARYSVILLE	WA		04/26/2018		6,392		5			5		6,397	6,397			
100017523	COLUMBIA	SC		04/26/2018		3,533		849			849		4,382	4,382			
100017531	LOS ANGELES	CA		04/26/2018		2,379		363			363		2,742	2,742			
100017543	WALDORF	MD		04/26/2018		2,362		107			107		2,469	2,469			
100017544	DES MOINES	IA		04/26/2018		1,778		27			27		1,805	1,805			
100017552	SLEEPY HOLLOW	NY		04/26/2018		18,002		528			528		18,530	18,530			
100017575	FORT MYERS	FL		04/26/2018		6,405		286			286		6,691	6,691			
100017598	MIAMI GARDENS	FL		04/26/2018		24,902		5,412			5,412		30,314	30,314			
100017600	PLAINVILLE	CT		04/26/2018		1,400		147			147		1,547	1,547			
100017604	KISSIMMEE	FL		04/26/2018		2,210		268			268		2,478	2,478			
100017605	SUNRISE	FL		04/26/2018		14,624		1,464			1,464		16,088	16,088			
100017606	PELZER	SC		04/26/2018		1,823		(6)			(6)		1,817	1,817			
100017624	BRADENTON	FL		04/26/2018		1,075		(12)			(12)		1,063	1,063			
100017630	GRAFTON	WI		04/26/2018		14,304		147			147		14,451	14,451			
100017634	ARMUCHEE	GA		04/26/2018		4,091		(120)			(120)		3,971	3,971			
100017635	ATLANTA	GA		04/26/2018		531		135			135		666	666			
100017647	CORDELE	GA		04/26/2018		5,166		(130)			(130)		5,036	5,036			
100017649	RANGER	GA		04/26/2018		6,065		933			933		6,998	6,998			
100017651	MILWAUKEE	WI		04/26/2018		3,235		579			579		3,814	3,814			
100017654	BRADLEY	IL		04/26/2018		3,797		1,045			1,045		4,842	4,842			
100017656	CLEVELAND	OH		04/26/2018		5,456		(232)			(232)		5,224	5,224			
100017661	MORRIS	NY		04/26/2018		2,112		373			373		2,485	2,485			
100017667	QUINCY	FL		04/26/2018		111		46			46		157	157			
100017670	LITHONIA	GA		04/26/2018		1,140		72			72		1,212	1,212			
100017675	CLEVELAND	OH		04/26/2018		238		148			148		386	386			
100017677	NASHVILLE	TN		04/26/2018		6,434		(52)			(52)		6,382	6,382			
100017685	FINDLAY	OH		04/26/2018		608		211			211		819	819			
100017688	IMMOKALEE	FL		04/26/2018		4,304		948			948		5,252	5,252			
100017693	LEHIGH ACRES	FL		04/26/2018		1,472		41			41		1,513	1,513			
100017695	SAN ANTONIO	TX		04/26/2018		4,893		(56)			(56)		4,837	4,837			
100017696	SAN ANTONIO	TX		04/26/2018		4,155		(153)			(153)		4,002	4,002			
100017697	SAN ANTONIO	TX		04/26/2018		4,825		(236)			(236)		4,589	4,589			
100017701	FORT WAYNE	IN		04/26/2018		3,499		(87)			(87)		3,412	3,412			
100017702	DORCHESTER	MA		04/26/2018		8,655		(447)			(447)		8,208	8,208			
100017711	INDIANAPOLIS	IN		04/26/2018		510		374			374		884	884			
100017715	NEWTON	NC		04/26/2018		2,421		105			105		2,526	2,526			
100017716	ROSSVILLE	IN		04/26/2018		3,673		523			523		4,196	4,196			
100017717	BRIDGETON	NJ		04/26/2018		870		544			544		1,414	1,414			
100017719	PATERSON	NJ		04/26/2018		2,457		970			970		3,427	3,427			
100017729	MIAMI	FL		04/26/2018		10,764		(431)			(431)		10,333	10,333			
100017730	BOYNTON BEACH	FL		04/26/2018		8,065		(82)			(82)		7,983	7,983			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100017732	SUNRISE	FL		04/26/2018		4,209		118			118		4,327	4,327			
100017733	APOPKA	FL		04/26/2018		3,631		311			311		3,942	3,942			
100017737	NAPA	CA		04/26/2018		36,816							36,816	36,816			
100017739	ORLANDO	FL		04/26/2018		2,268		(9)			(9)		2,259	2,259			
100017742	LOS ANGELES	CA		04/26/2018		2,868		501			501		3,369	3,369			
100017743	LANCASTER	CA		04/26/2018		3,706		1,008			1,008		4,714	4,714			
100017744	PINELLAS PARK	FL		04/26/2018		738		446			446		1,184	1,184			
100017745	ESCONDIDO	CA		04/26/2018		1,132		(28)			(28)		1,104	1,104			
100017748	GREENSBORO	NC		04/26/2018		964		225			225		1,189	1,189			
100017751	GAFFNEY	SC		04/26/2018		4,772		(166)			(166)		4,606	4,606			
100017752	NAPERVILLE	IL		04/26/2018		5,079		202			202		5,281	5,281			
100017759	GULFPORT	MS		04/26/2018		3,361		(72)			(72)		3,289	3,289			
100017775	FOSTORIA	MI		04/26/2018		8,552		(10)			(10)		8,542	8,542			
100017777	DELAND	FL		04/26/2018		1,246		(3)			(3)		1,243	1,243			
100017786	ELLABELL	GA		04/26/2018		2,278		168			168		2,446	2,446			
100017787	PEORIA	AZ		04/26/2018		3,322		385			385		3,707	3,707			
100017788	GOOCHLAND	VA		04/26/2018		1,673		102			102		1,775	1,775			
100017796	NASHVILLE	TN		04/26/2018		457		5			5		462	462			
100017802	LAKE WORTH	FL		05/30/2018		3,813		(10)			(10)		3,803	3,803			
100017808	SANTA ANA	CA		05/30/2018		10,692		(102)			(102)		10,590	10,590			
100017809	ALHAMBRA	CA		05/30/2018		16,116		(69)			(69)		16,047	16,047			
100017834	GLENDALE	AZ		05/30/2018		3,675		(65)			(65)		3,610	3,610			
100017835	ONTARIO	CA		05/30/2018		3,693		(75)			(75)		3,618	3,618			
100017843	MORENO VALLEY	CA		05/30/2018		12,257		(27)			(27)		12,230	12,230			
100017857	FORT WORTH	TX		05/30/2018		2,299		(77)			(77)		2,222	2,222			
100017865	SEBASTIAN	FL		05/30/2018		5,986		(217)			(217)		5,769	5,769			
100017868	RAPID CITY	SD		05/30/2018		2,925		(90)			(90)		2,835	2,835			
100017870	LAUREL	MD		05/30/2018		3,685		(104)			(104)		3,581	3,581			
100017871	ANNAPOLIS	MD		05/30/2018		8,729		(250)			(250)		8,479	8,479			
100017876	PASADENA	CA		05/30/2018		5,642		13			13		5,655	5,655			
100017877	HILO	HI		05/30/2018		5,813		(29)			(29)		5,784	5,784			
100017896	POLLOCK PINES	CA		05/30/2018		8,785		(113)			(113)		8,672	8,672			
100017898	SUNRIVER	OR		05/30/2018		2,566		(92)			(92)		2,474	2,474			
100017899	GREENVILLE	SC		05/30/2018		3,272		(72)			(72)		3,200	3,200			
100017909	WOODBRIDGE	CA		05/30/2018		3,770		(56)			(56)		3,714	3,714			
100017915	RIALTO	CA		05/30/2018		3,300		(50)			(50)		3,250	3,250			
100017916	WEST PALM BEACH	FL		05/30/2018		4,350		(61)			(61)		4,289	4,289			
100017921	LOMPOC	CA		05/30/2018		3,918		(41)			(41)		3,877	3,877			
100017926	CRESSKILL	NJ		05/22/2018		4,027		28			28		4,055	4,055			
100017930	PHILADELPHIA	PA		05/22/2018		3,006		(20)			(20)		2,986	2,986			
100017931	ATLANTA	GA		05/22/2018		14,638		(252)			(252)		14,386	14,386			
100017932	CHATTANOOGA	TN		05/22/2018		2,746		(7)			(7)		2,739	2,739			
100017934	CORPUS CHRISTI	TX		05/22/2018		3,464		(79)			(79)		3,385	3,385			
100017935	ACWORTH	GA		05/22/2018		3,807		(109)			(109)		3,698	3,698			
100017936	ATLANTA	GA		05/22/2018		3,190		(60)			(60)		3,130	3,130			
100017938	GREENVILLE	TX		05/22/2018		3,236		(92)			(92)		3,144	3,144			
100017939	GREENVILLE	TX		05/22/2018		2,921		(83)			(83)		2,838	2,838			
100017942	WEST ALLIS	WI		05/22/2018		3,010		(90)			(90)		2,920	2,920			
100017947	PHILADELPHIA	PA		05/22/2018		2,854		(80)			(80)		2,774	2,774			
100017962	RICHMOND	VA		05/22/2018		8,975		(196)			(196)		8,779	8,779			
100017963	LAS VEGAS	NV		05/22/2018		4,739		(73)			(73)		4,666	4,666			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017966	LARGO	FL		05/22/2018		3,303		(95)			(95)		3,208	3,208			
100017969	PORT ORANGE	FL		05/22/2018		2,572		(59)			(59)		2,513	2,513			
100017970	OAKLAND	CA		05/22/2018		17,013		(226)			(226)		16,787	16,787			
100017973	JURUPA VALLEY	CA		05/22/2018		10,465		(95)			(95)		10,370	10,370			
100017976	CARROLLTON	TX		05/22/2018		4,295		(118)			(118)		4,177	4,177			
100017993	MODESTO	CA		05/22/2018		3,518		(96)			(96)		3,422	3,422			
100017998	LOS ANGELES	CA		05/22/2018		5,552		26			26		5,578	5,578			
100018000	ANNAPOLIS	MD		05/22/2018		12,965		(148)			(148)		12,817	12,817			
100018004	COLORADO SPRINGS	CO		05/22/2018		2,937		(91)			(91)		2,846	2,846			
100018017	CHESAPEAKE	VA		05/22/2018		2,490		(89)			(89)		2,401	2,401			
100018019	WATERBURY	CT		05/22/2018		2,702		(78)			(78)		2,624	2,624			
100018020	BAKERSFIELD	CA		05/22/2018		2,863		(106)			(106)		2,757	2,757			
100018028	LEWISVILLE	TX		05/22/2018		2,987		(108)			(108)		2,879	2,879			
100018031	VISALIA	CA		05/22/2018		4,566		(71)			(71)		4,495	4,495			
100018042	MONROVIA	CA		05/22/2018		11,783		(295)			(295)		11,488	11,488			
100018049	ATLANTA	GA		06/08/2018		9,941		(193)			(193)		9,748	9,748			
100018051	(NORTHRIDGE AREA) LOS	CA		06/08/2018		6,725		(28)			(28)		6,697	6,697			
100018052	LEHI	UT		06/08/2018		8,293		82			82		8,375	8,375			
100018053	ALBUQUERQUE	NM		06/08/2018		3,940		(103)			(103)		3,837	3,837			
100018056	BATH	ME		06/08/2018		4,721		(71)			(71)		4,650	4,650			
100018057	RICHMOND	VA		06/08/2018		6,285		(139)			(139)		6,146	6,146			
100018060	LACEY	WA		06/08/2018		3,430		(88)			(88)		3,342	3,342			
100018061	LEMON GROVE	CA		06/08/2018		5,261		(60)			(60)		5,201	5,201			
100018068	TEMPE	AZ		06/08/2018		5,582		(153)			(153)		5,429	5,429			
100018075	TUCSON	AZ		06/08/2018		2,932		(55)			(55)		2,877	2,877			
100018076	PEACHTREE CITY	GA		06/08/2018		4,262		(72)			(72)		4,190	4,190			
100018080	KANSAS CITY	MO		06/08/2018		2,987		(67)			(67)		2,920	2,920			
100018082	EL PASO	TX		06/08/2018		2,745		(79)			(79)		2,666	2,666			
100018093	CHAPEL HILL	NC		06/08/2018		2,637		(53)			(53)		2,584	2,584			
100018096	GEORGETOWN	TX		06/08/2018		2,514		(57)			(57)		2,457	2,457			
100018104	FRESNO	CA		06/08/2018		9,012		(243)			(243)		8,769	8,769			
100018111	URBANDALE	IA		06/08/2018		2,764		(30)			(30)		2,734	2,734			
100018114	LOS ANGELES	CA		06/08/2018		7,188		(142)			(142)		7,046	7,046			
100018116	LOS ANGELES	CA		06/08/2018		5,832		(87)			(87)		5,745	5,745			
100018117	SNOWFLAKE	AZ		06/08/2018		5,090		(104)			(104)		4,986	4,986			
100018124	FUQUAY VARINA	NC		06/08/2018		4,382		(82)			(82)		4,300	4,300			
100018130	CRANSTON	RI		06/08/2018		3,410		(58)			(58)		3,352	3,352			
100018132	ORLANDO	FL		06/08/2018		3,339		(16)			(16)		3,323	3,323			
100018143	BLACKSBURG	VA		06/08/2018		3,213		(74)			(74)		3,139	3,139			
100018149	SAN ANTONIO	TX		06/08/2018		2,908		(43)			(43)		2,865	2,865			
100018150	COVENTRY	RI		06/08/2018		12,428		(278)			(278)		12,150	12,150			
100018152	BRISTOL	CT		06/08/2018		4,368		(1)			(1)		4,367	4,367			
100018158	CHARLOTTE	NC		06/08/2018		6,978		(156)			(156)		6,822	6,822			
100018160	LEHIGH ACRES	FL		06/08/2018		3,188		(86)			(86)		3,102	3,102			
100018162	CLOVIS	CA		06/08/2018		3,059		(68)			(68)		2,991	2,991			
100018175	LAFAYETTE	LA		06/08/2018		3,111		(45)			(45)		3,066	3,066			
100018182	BOZEMAN	MT		06/08/2018		3,617		(87)			(87)		3,530	3,530			
100018188	WALDPORT	OR		06/08/2018		3,711		(22)			(22)		3,689	3,689			
100018192	THE COLONY	TX		06/08/2018		3,401		(61)			(61)		3,340	3,340			
100018193	KINGWOOD	TX		06/08/2018		5,612		(164)			(164)		5,448	5,448			
100018202	KANSAS CITY	MO		06/08/2018		5,692		(37)			(37)		5,655	5,655			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018205	WINDSOR MILL	MD		06/08/2018		5,603		(125)			(125)		5,478	5,478			
100018208	KAPOLEI	HI		06/08/2018		5,543		39			39		5,582	5,582			
100018222	WELLINGTON	FL		06/08/2018		3,586		(101)			(101)		3,485	3,485			
100018229	HACKENSACK	NJ		06/08/2018		2,428		(44)			(44)		2,384	2,384			
100018237	DACULA	GA		06/08/2018		3,198		(26)			(26)		3,172	3,172			
100018244	AMERICAN FORK	UT		06/08/2018		4,804		(87)			(87)		4,717	4,717			
100018245	NORTH HOLLYWOOD	CA		06/08/2018		13,167		96			96		13,263	13,263			
100018251	BLOOMINGTON	MN		06/08/2018		4,345		(36)			(36)		4,309	4,309			
100018258	IRVING	TX		06/27/2018		3,967		(123)			(123)		3,844	3,844			
100018259	KENNEDALE	TX		06/27/2018		2,963		(64)			(64)		2,899	2,899			
100018260	LUBBOCK	TX		06/27/2018		2,976		(49)			(49)		2,927	2,927			
100018266	GERMANTOWN	MD		06/27/2018		3,221		(43)			(43)		3,178	3,178			
100018267	GAITHERSBURG	MD		06/27/2018		3,113		(42)			(42)		3,071	3,071			
100018274	ATHENS	GA		06/27/2018		3,229		(10)			(10)		3,219	3,219			
100018275	ANAHEIM	CA		06/27/2018		16,732		136			136		16,868	16,868			
100018283	FORT WORTH	TX		06/27/2018		8,999		(29)			(29)		8,970	8,970			
100018290	PORTSMOUTH	RI		06/27/2018		2,885		(68)			(68)		2,817	2,817			
100018297	HARTFORD	CT		06/27/2018		2,825		(82)			(82)		2,743	2,743			
100018304	MONTGOMERY VILLAGE	MD		06/27/2018		3,634		(126)			(126)		3,508	3,508			
100018305	COLORADO SPRINGS	CO		06/27/2018		5,510		(46)			(46)		5,464	5,464			
100018313	(NORTH HOLLYWOOD AREA)	CA		06/27/2018		9,455		(175)			(175)		9,280	9,280			
100018319	LYNN	MA		06/27/2018		10,403		(19)			(19)		10,384	10,384			
100018328	SAN DIEGO	CA		06/27/2018		14,235		(149)			(149)		14,086	14,086			
100018330	DAVENPORT	IA		06/27/2018		4,248		(14)			(14)		4,234	4,234			
100018331	BERLIN	CT		06/27/2018		3,846		(80)			(80)		3,766	3,766			
100018332	COSTA MESA	CA		06/27/2018		4,836		(89)			(89)		4,747	4,747			
100018338	PHOENIX	AZ		06/27/2018		10,858		(106)			(106)		10,752	10,752			
100018339	REDONDO BEACH	CA		06/27/2018		11,530		(184)			(184)		11,346	11,346			
100018345	FORT COLLINS	CO		06/27/2018		4,120		(98)			(98)		4,022	4,022			
100018346	COLDWATER	MI		06/27/2018		4,160		(95)			(95)		4,065	4,065			
100018347	DENVER	CO		06/27/2018		5,618		(109)			(109)		5,509	5,509			
100018349	WINTER SPRINGS	FL		06/27/2018		3,630		(95)			(95)		3,535	3,535			
100018351	HERNDON	VA		06/27/2018		3,583		(34)			(34)		3,549	3,549			
100018352	TEMPE	AZ		06/27/2018		5,180		(164)			(164)		5,016	5,016			
100018354	WEATHERFORD	TX		06/27/2018		13,715		(373)			(373)		13,342	13,342			
100018355	SAN ANTONIO	TX		06/27/2018		2,992		(49)			(49)		2,943	2,943			
100018363	DALLAS	TX		06/27/2018		4,595		(113)			(113)		4,482	4,482			
100018383	FARMINGTON	CT		06/27/2018		5,392		(12)			(12)		5,380	5,380			
100018384	FERNLEY	NV		06/27/2018		2,323		(73)			(73)		2,250	2,250			
100018393	CELINA	TX		06/27/2018		3,039		(61)			(61)		2,978	2,978			
100018402	PASO ROBLES	CA		06/27/2018		3,399		(63)			(63)		3,336	3,336			
100018416	VACAVILLE	CA		06/27/2018		6,714		(87)			(87)		6,627	6,627			
100018420	HIALEAH	FL		06/27/2018		2,926		(83)			(83)		2,843	2,843			
100018424	SPRINGVILLE	CA		06/27/2018		3,102		(93)			(93)		3,009	3,009			
100018438	GALLATIN	TN		06/27/2018		5,118		(67)			(67)		5,051	5,051			
100018439	DALLAS	OR		06/27/2018		3,892		(98)			(98)		3,794	3,794			
100018440	PARK CITY	UT		06/27/2018		1,791		(2)			(2)		1,789	1,789			
100018444	MONTGOMERY VILLAGE	MD		06/27/2018		10,542		(105)			(105)		10,437	10,437			
100018447	LOS ANGELES	CA		06/27/2018		9,776		10			10		9,786	9,786			
100018449	BLUE SPRINGS	MO		06/27/2018		2,644		(45)			(45)		2,599	2,599			
100018450	OAKLAND	CA		06/27/2018		15,445		(80)			(80)		15,365	15,365			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018462	SAVANNAH	GA		06/27/2018		2,561		(42)			(42)		2,519	2,519			
100019579	JACKSONVILLE	FL		07/26/2018		3,924		(32)			(32)		3,892	3,892			
100019582	SHERWOOD	AR		07/26/2018		4,984		(139)			(139)		4,845	4,845			
100019585	SHERWOOD	AR		07/26/2018		2,434		(68)			(68)		2,366	2,366			
100019589	CERRITOS	CA		07/26/2018		11,420		(82)			(82)		11,338	11,338			
100019590	WELLS	ME		07/26/2018		3,178		(48)			(48)		3,130	3,130			
100019592	MONTGOMERY	AL		07/26/2018		5,357		(95)			(95)		5,262	5,262			
100019593	PENSACOLA	FL		07/26/2018		2,534		(40)			(40)		2,494	2,494			
100019598	SPRING	TX		07/26/2018		3,256		(59)			(59)		3,197	3,197			
100019612	TAYLORS	SC		07/26/2018		2,944		(45)			(45)		2,899	2,899			
100019620	LOS ANGELES	CA		07/26/2018		10,962		5			5		10,967	10,967			
100019621	DEERFIELD	IL		07/26/2018		5,820		(74)			(74)		5,746	5,746			
100019632	PLEASANTON	TX		07/26/2018		3,161		(83)			(83)		3,078	3,078			
100019642	SEVIERVILLE	TN		07/26/2018		3,124		(63)			(63)		3,061	3,061			
100019643	WOODBRIDGE	VA		07/26/2018		4,739		(120)			(120)		4,619	4,619			
100019644	SPRING VALLEY	CA		07/26/2018		7,363		(72)			(72)		7,291	7,291			
100019645	RAMSEY	NJ		07/26/2018		8,971		72			72		9,043	9,043			
100019653	HERNDON	VA		07/26/2018		5,938		(11)			(11)		5,927	5,927			
100019661	FALL RIVER	MA		07/26/2018		3,615		(70)			(70)		3,545	3,545			
100019667	YARDLEY	PA		07/26/2018		3,864		(98)			(98)		3,766	3,766			
100019670	LOS ANGELES	CA		07/26/2018		12,440		(94)			(94)		12,346	12,346			
100019672	LOS ANGELES	CA		07/26/2018		9,520		(101)			(101)		9,419	9,419			
100019674	HENRICO	VA		07/26/2018		3,026		(81)			(81)		2,945	2,945			
100019681	SAN ANTONIO	TX		07/26/2018		3,099		(106)			(106)		2,993	2,993			
100019684	BURLINGTON	VT		07/26/2018		6,387		35			35		6,422	6,422			
100019687	ANAHEIM	CA		07/26/2018		7,663		(14)			(14)		7,649	7,649			
100019689	ENGLEWOOD	CO		07/26/2018		8,783		(111)			(111)		8,672	8,672			
100019690	SPRINGVILLE	UT		07/26/2018		9,088		(162)			(162)		8,926	8,926			
100019704	PRINCETON	TX		07/26/2018		10,863		(42)			(42)		10,821	10,821			
100019707	FORT WORTH	TX		07/26/2018		3,565		(94)			(94)		3,471	3,471			
100019709	NOKOMIS	FL		07/26/2018		3,021		(68)			(68)		2,953	2,953			
100019713	HANFORD	CA		07/26/2018		3,269		(51)			(51)		3,218	3,218			
100019714	PHOENIX	AZ		07/26/2018		3,862		(92)			(92)		3,770	3,770			
100019720	DES MOINES	IA		07/26/2018		2,995		(21)			(21)		2,974	2,974			
100019722	PHOENIX	AZ		07/26/2018		3,234		(67)			(67)		3,167	3,167			
100019726	ELK GROVE	CA		07/26/2018		34,395		(312)			(312)		34,083	34,083			
100019727	ANN ARBOR	MI		07/26/2018		3,848		(87)			(87)		3,761	3,761			
100019729	TUCSON	AZ		07/26/2018		2,593		(59)			(59)		2,534	2,534			
100019737	DAVIS	CA		07/26/2018		9,985		(148)			(148)		9,837	9,837			
100019739	DAVIS	CA		07/26/2018		9,596		(108)			(108)		9,488	9,488			
100019745	TUCSON	AZ		07/26/2018		4,067		(89)			(89)		3,978	3,978			
100019746	SAN DIEGO	CA		07/26/2018		5,576		(61)			(61)		5,515	5,515			
100019747	DOWNINGTOWN	PA		07/26/2018		2,797		(44)			(44)		2,753	2,753			
100019748	TEMPE	AZ		07/26/2018		3,400		(48)			(48)		3,352	3,352			
100019755	GREENBRIER	TN		07/26/2018		3,893		(101)			(101)		3,792	3,792			
100019757	MURFREESBORO	TN		07/26/2018		2,817		(85)			(85)		2,732	2,732			
100019759	LAKEWOOD	CO		07/26/2018		6,901		(60)			(60)		6,841	6,841			
100019763	CLOVIS	CA		07/26/2018		3,995		(81)			(81)		3,914	3,914			
100019766	RENO	NV		07/26/2018		6,806		(73)			(73)		6,733	6,733			
100019767	CLOVIS	CA		07/26/2018		3,634		(99)			(99)		3,535	3,535			
100019771	ROYSE CITY	TX		07/26/2018		3,174		(43)			(43)		3,131	3,131			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019777	BOISE	ID		07/26/2018		2,880		(108)			(108)		2,772	2,772			
100019780	WINTER PARK	FL		07/26/2018		3,231		(66)			(66)		3,165	3,165			
100019781	SAN ANTONIO	TX		07/26/2018		10,555		(362)			(362)		10,193	10,193			
100019789	SAN DIEGO	CA		07/26/2018		3,790		(101)			(101)		3,689	3,689			
100019791	PROVIDENCE	RI		07/26/2018		3,034		(78)			(78)		2,956	2,956			
100019793	THE COLONY	TX		07/26/2018		3,452		(77)			(77)		3,375	3,375			
100019796	THE COLONY	TX		07/26/2018		3,369		(75)			(75)		3,294	3,294			
100019798	FORT WORTH	TX		07/26/2018		3,424		(80)			(80)		3,344	3,344			
100019802	LAKE HARMONY	PA		07/26/2018		3,456		(78)			(78)		3,378	3,378			
100019804	BAKERSFIELD	CA		07/26/2018		2,979		(70)			(70)		2,909	2,909			
100019806	CONROE	TX		07/26/2018		2,861		(86)			(86)		2,775	2,775			
100019809	BREINIGSVILLE	PA		07/26/2018		3,788		(51)			(51)		3,737	3,737			
100019811	VILAS	NC		07/26/2018		2,681		(56)			(56)		2,625	2,625			
100019815	BRADENTON	FL		07/26/2018		3,568		(92)			(92)		3,476	3,476			
100019816	THE WOODLANDS	TX		07/26/2018		3,001		(26)			(26)		2,975	2,975			
100019828	EL PASO	TX		07/26/2018		4,070		(102)			(102)		3,968	3,968			
100019832	BLUE SPRINGS	MO		07/30/2018		4,396		(122)			(122)		4,274	4,274			
100019835	BELLFLOWER	CA		07/30/2018		5,766		(67)			(67)		5,699	5,699			
100019846	VISALIA	CA		07/30/2018		2,652		(92)			(92)		2,560	2,560			
100019849	MIAMI	FL		07/30/2018		2,971		(79)			(79)		2,892	2,892			
100019853	WAIPAHU	HI		07/30/2018		7,265		(113)			(113)		7,152	7,152			
100019854	PHOENIX	AZ		07/30/2018		3,312		(37)			(37)		3,275	3,275			
100019856	SALEM	MA		07/30/2018		5,123		(89)			(89)		5,034	5,034			
100019865	FAIRFAX	VA		07/30/2018		7,364		(90)			(90)		7,274	7,274			
100019866	ARLINGTON	VA		07/30/2018		7,151		(129)			(129)		7,022	7,022			
100019872	FORNEY	TX		07/30/2018		3,766		(126)			(126)		3,640	3,640			
100019874	ROUND ROCK	TX		07/30/2018		5,962		(81)			(81)		5,881	5,881			
100019886	ABILENE	TX		07/30/2018		5,797		(113)			(113)		5,684	5,684			
100019903	STEPHENS CITY	VA		07/30/2018		16,697		(70)			(70)		16,627	16,627			
100019904	MERCED	CA		07/30/2018		2,740		(100)			(100)		2,640	2,640			
100019906	UNIVERSITY CITY	MO		07/30/2018		4,132		(84)			(84)		4,048	4,048			
100019911	WILMINGTON	DE		07/30/2018		3,488		(47)			(47)		3,441	3,441			
100019914	AUSTIN	TX		07/30/2018		3,642		(96)			(96)		3,546	3,546			
100019916	FLOWER MOUND	TX		07/30/2018		3,439		(66)			(66)		3,373	3,373			
100019922	SAN BERNARDINO	CA		07/30/2018		181,041		(3,163)			(3,163)		177,878	177,878			
100019926	CARROLLTON	TX		07/30/2018		4,137		(104)			(104)		4,033	4,033			
100019937	NORFOLK	VA		07/30/2018		3,605		(13)			(13)		3,592	3,592			
100019945	HAVERTOWN	PA		07/30/2018		3,017		(44)			(44)		2,973	2,973			
100019948	GLENSHAW	PA		07/30/2018		4,158		(16)			(16)		4,142	4,142			
100019950	FREDERICK	MD		07/30/2018		4,079		(62)			(62)		4,017	4,017			
100019957	NASHVILLE	TN		07/30/2018		5,405		(132)			(132)		5,273	5,273			
100019958	MENIFEE	CA		07/30/2018		9,948		(317)			(317)		9,631	9,631			
100019964	LAS VEGAS	NV		07/30/2018		4,747		(121)			(121)		4,626	4,626			
100019976	MARIETTA	GA		07/30/2018		4,025		(98)			(98)		3,927	3,927			
100019977	CANTON	GA		07/30/2018		3,101		(84)			(84)		3,017	3,017			
100019984	HOUSTON	TX		07/30/2018		3,344		(94)			(94)		3,250	3,250			
100019986	SAINT PAUL	MN		07/30/2018		2,740		(86)			(86)		2,654	2,654			
100019988	LITTLE ELM	TX		07/30/2018		4,719		(45)			(45)		4,674	4,674			
100019990	TAMPA	FL		07/30/2018		12,508		(170)			(170)		12,338	12,338			
100019995	SAN DIEGO	CA		07/30/2018		6,518		(134)			(134)		6,384	6,384			
100019998	PHILADELPHIA	PA		07/30/2018		3,110		(53)			(53)		3,057	3,057			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020003	SAN JOSE	CA		07/30/2018		18,148		(229)			(229)		17,919	17,919			
100020004	HUMBLE	TX		07/30/2018		3,033		(125)			(125)		2,908	2,908			
100020005	SANTA ROSA	CA		07/30/2018		5,277		(117)			(117)		5,160	5,160			
100020006	TUCSON	AZ		07/30/2018		2,663		(87)			(87)		2,576	2,576			
100020016	AUSTIN	TX		07/30/2018		2,991		(94)			(94)		2,897	2,897			
100020018	BELTON	TX		07/30/2018		5,050		(180)			(180)		4,870	4,870			
100020025	MARANA	AZ		07/30/2018		2,564		(89)			(89)		2,475	2,475			
100020027	OVERLAND PARK	KS		07/30/2018		2,825		(86)			(86)		2,739	2,739			
100020131	ACWORTH	GA		07/17/2018		3,335		(90)			(90)		3,245	3,245			
100020132	HARRISVILLE	UT		07/17/2018		2,580		(89)			(89)		2,491	2,491			
100020134	BENTON	AR		07/17/2018		2,775		(97)			(97)		2,678	2,678			
100020135	JACKSONVILLE	FL		07/17/2018		3,984		(123)			(123)		3,861	3,861			
100020138	PHOENIX	AZ		07/17/2018		2,290		(47)			(47)		2,243	2,243			
100020140	PHILADELPHIA	PA		07/17/2018		6,065		(71)			(71)		5,994	5,994			
100020148	YOUNGSVILLE	LA		07/17/2018		3,228		(68)			(68)		3,160	3,160			
100020151	FORT MILL	SC		07/17/2018		3,114		(66)			(66)		3,048	3,048			
100020155	FORNEY	TX		07/17/2018		3,025		(81)			(81)		2,944	2,944			
100020156	NAMPA	ID		07/17/2018		3,041		(133)			(133)		2,908	2,908			
100020160	WILMINGTON	DE		07/17/2018		2,523		(80)			(80)		2,443	2,443			
100020164	BALDWIN PARK	CA		07/17/2018		9,028		(163)			(163)		8,865	8,865			
100020173	SAN YSIDRO	CA		07/17/2018		55,392		(988)			(988)		54,404	54,404			
100020178	EL MONTE	CA		07/17/2018		15,804		13			13		15,817	15,817			
100020186	PLACENTIA	CA		07/17/2018		7,267		(70)			(70)		7,197	7,197			
100020189	CARROLLTON	TX		07/17/2018		3,586		(91)			(91)		3,495	3,495			
100020196	CAROLINA BEACH	NC		07/17/2018		4,184		(40)			(40)		4,144	4,144			
100020199	LEHI	UT		07/17/2018		4,446		(31)			(31)		4,415	4,415			
100020212	JACKSONVILLE	FL		07/17/2018		3,185		(111)			(111)		3,074	3,074			
100020214	JACKSONVILLE	FL		07/17/2018		3,445		(117)			(117)		3,328	3,328			
100020215	MINNEAPOLIS	MN		07/17/2018		16,182		(241)			(241)		15,941	15,941			
100020219	CAROLINA BEACH	NC		07/17/2018		4,723		(99)			(99)		4,624	4,624			
100020221	BILLINGS	MT		07/17/2018		2,748		(94)			(94)		2,654	2,654			
100020222	GALVESTON	TX		07/17/2018		3,751		(105)			(105)		3,646	3,646			
100020225	CAPE CORAL	FL		07/17/2018		2,644		(86)			(86)		2,558	2,558			
100020226	SANTA CLARITA	CA		07/17/2018		4,552		(145)			(145)		4,407	4,407			
100020227	GREENWOOD	IN		07/17/2018		2,494		(98)			(98)		2,396	2,396			
100020228	PROSPECT	CT		07/17/2018		6,722		(120)			(120)		6,602	6,602			
100020241	MINNEAPOLIS	MN		07/17/2018		10,374		(298)			(298)		10,076	10,076			
100020247	PLANT CITY	FL		07/17/2018		3,717		(85)			(85)		3,632	3,632			
100020249	ATLANTA	GA		07/17/2018		5,064		(106)			(106)		4,958	4,958			
100020255	AULT	CO		07/17/2018		4,700		(177)			(177)		4,523	4,523			
100020262	RALEIGH	NC		07/17/2018		2,836		(76)			(76)		2,760	2,760			
100020267	ODENVILLE	AL		07/17/2018		2,765		(75)			(75)		2,690	2,690			
100020275	MURFREESBORO	TN		07/17/2018		2,512		(69)			(69)		2,443	2,443			
100020280	GILBERT	AZ		07/17/2018		5,226		(132)			(132)		5,094	5,094			
100020281	LOMITA	CA		07/17/2018		8,515		(82)			(82)		8,433	8,433			
100020294	RUSSELLVILLE	AR		07/17/2018		3,190		(100)			(100)		3,090	3,090			
100020301	MARTINSBURG	WV		07/17/2018		2,641		(63)			(63)		2,578	2,578			
100020302	FRESNO	CA		07/17/2018		3,322		(117)			(117)		3,205	3,205			
100020303	JACKSON	CA		07/17/2018		4,215		(46)			(46)		4,169	4,169			
100020304	GROVER BEACH	CA		07/17/2018		6,771		(175)			(175)		6,596	6,596			
100020308	CATHEDRAL CITY	CA		07/17/2018		8,290		(124)			(124)		8,166	8,166			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020315	LAKE WORTH	FL		07/17/2018		5,615		(77)			(77)		5,538	5,538			
100020319	DENVER	CO		07/17/2018		8,046		(179)			(179)		7,867	7,867			
100020332	LANCASTER	CA		07/17/2018		4,485		(125)			(125)		4,360	4,360			
100020345	BARNEGAT	NJ		07/17/2018		2,445		(100)			(100)		2,345	2,345			
100020349	PLAINFIELD	NJ		07/27/2018		4,021		(63)			(63)		3,958	3,958			
100020351	BAILEY	CO		07/27/2018		14,629		(224)			(224)		14,405	14,405			
100020361	OAKLAND	CA		07/27/2018		6,155		(147)			(147)		6,008	6,008			
100020362	ENGLEWOOD	FL		07/27/2018		16,504		(279)			(279)		16,225	16,225			
100020363	HAGERSTOWN	MD		07/27/2018		3,626		(124)			(124)		3,502	3,502			
100020368	MONTEREY	CA		07/27/2018		6,670		(109)			(109)		6,561	6,561			
100020371	VIRGINIA BEACH	VA		07/27/2018		3,460		(93)			(93)		3,367	3,367			
100020374	MILTON	FL		07/27/2018		2,858		(101)			(101)		2,757	2,757			
100020375	LOMPOC	CA		07/27/2018		4,753		(127)			(127)		4,626	4,626			
100020378	RIPON	CA		07/27/2018		11,975		19			19		11,994	11,994			
100020386	POMPANO BEACH	FL		07/27/2018		4,398		5			5		4,403	4,403			
100020388	ANOKA	MN		07/27/2018		3,147		(97)			(97)		3,050	3,050			
100020399	SYKESVILLE	MD		07/27/2018		18,251		(313)			(313)		17,938	17,938			
100020418	SACRAMENTO	CA		07/27/2018		6,407		(125)			(125)		6,282	6,282			
100020421	SAN DIEGO	CA		07/27/2018		6,447		(43)			(43)		6,404	6,404			
100020433	LAS VEGAS	NV		07/27/2018		59,475		(2,115)			(2,115)		57,360	57,360			
100020440	ASHBURN	VA		07/27/2018		6,632		(61)			(61)		6,571	6,571			
100023191	CHARLOTTE	NC		08/16/2018		3,580		(58)			(58)		3,522	3,522			
100023193	NEW ORLEANS	LA		08/16/2018		7,724		(7)			(7)		7,717	7,717			
100023201	BEAR	DE		08/16/2018		4,675		(40)			(40)		4,635	4,635			
100023211	MIAMI	FL		08/16/2018		2,654		(73)			(73)		2,581	2,581			
100023218	AUSTIN	TX		08/16/2018		4,336		(40)			(40)		4,296	4,296			
100023219	JACKSONVILLE	FL		08/16/2018		2,609		(87)			(87)		2,522	2,522			
100023220	AUSTIN	TX		08/16/2018		6,385		(59)			(59)		6,326	6,326			
100023227	PENSACOLA	FL		08/16/2018		3,112		(19)			(19)		3,093	3,093			
100023231	MURFREESBORO	TN		08/16/2018		3,711		(53)			(53)		3,658	3,658			
100023256	DENVER	CO		08/16/2018		4,223		(69)			(69)		4,154	4,154			
100023261	EDINBURG	TX		08/16/2018		5,301		(76)			(76)		5,225	5,225			
100023262	SAN PEDRO	CA		08/16/2018		11,931		(211)			(211)		11,720	11,720			
100023263	JACKSONVILLE	FL		08/16/2018		2,737		(89)			(89)		2,648	2,648			
100023267	VIRGINIA BCH	VA		08/16/2018		3,917		(92)			(92)		3,825	3,825			
100023274	BALTIMORE	MD		08/16/2018		3,822		15			15		3,837	3,837			
100023275	NORTH MIDDLETOWN	NJ		08/16/2018		4,720		(70)			(70)		4,650	4,650			
100023280	LAS VEGAS	NV		08/16/2018		4,629							4,629	4,629			
100023282	CORINTH	TX		08/16/2018		3,162		(52)			(52)		3,110	3,110			
100023289	MESA	AZ		08/16/2018		3,081		(91)			(91)		2,990	2,990			
100023290	LEXINGTON	KY		08/16/2018		3,687		(60)			(60)		3,627	3,627			
100023294	LAKEWOOD	CO		08/16/2018		3,525		(29)			(29)		3,496	3,496			
100023297	MANASSAS PARK	VA		08/16/2018		12,070		(212)			(212)		11,858	11,858			
100023301	PHELAN	CA		08/16/2018		6,315		(2)			(2)		6,313	6,313			
100023302	MC KEES ROCKS	PA		08/16/2018		3,499		(107)			(107)		3,392	3,392			
100023312	EAST POINT	GA		08/16/2018		3,073		(63)			(63)		3,010	3,010			
100023328	OKLAHOMA CITY	OK		08/16/2018		2,588		(74)			(74)		2,514	2,514			
100023332	AMBLER	PA		08/16/2018		26,220		(219)			(219)		26,001	26,001			
100023333	ASHEVILLE	NC		08/16/2018		3,509		(79)			(79)		3,430	3,430			
100023341	FORT MYERS BEACH	FL		08/16/2018		6,395		(68)			(68)		6,327	6,327			
100023342	BURNET	TX		08/16/2018		2,435		(81)			(81)		2,354	2,354			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023345	HACKETTSTOWN	NJ		08/16/2018		3,905		(85)			(85)		3,820	3,820			
100023349	DENTON	TX		08/16/2018		10,340		(288)			(288)		10,052	10,052			
100023361	FREDERICKSBURG	VA		08/16/2018		8,297		(102)			(102)		8,195	8,195			
100023367	MEDFORD	OR		08/16/2018		3,658		(86)			(86)		3,572	3,572			
100023373	CALHOUN	GA		08/16/2018		4,936		(115)			(115)		4,821	4,821			
100023374	LANCASTER	TX		08/16/2018		3,236		(92)			(92)		3,144	3,144			
100023375	MCKINLEYVILLE	CA		08/16/2018		6,871		(120)			(120)		6,751	6,751			
100023376	BRYAN	TX		08/16/2018		3,011		(73)			(73)		2,938	2,938			
100023381	CYPRESS	CA		08/16/2018		8,003		(66)			(66)		7,937	7,937			
100023393	APOLLO BEACH	FL		08/16/2018		1,802		(32)			(32)		1,770	1,770			
100023397	CLOQUET	MN		08/16/2018		10,776		(382)			(382)		10,394	10,394			
100023403	IMPERIAL BEACH	CA		08/16/2018		6,946		(54)			(54)		6,892	6,892			
100023411	RIO RANCHO	NM		08/16/2018		2,913		(84)			(84)		2,829	2,829			
100023415	LAWRENCEVILLE	GA		08/16/2018		16,032		(296)			(296)		15,736	15,736			
100023427	MIAMI	FL		08/16/2018		2,911		(80)			(80)		2,831	2,831			
100023428	JACKSONVILLE	FL		08/16/2018		3,733		(61)			(61)		3,672	3,672			
100023446	SACRAMENTO	CA		08/16/2018		19,441		(31)			(31)		19,410	19,410			
100023450	SAN DIEGO	CA		08/16/2018		3,767		(50)			(50)		3,717	3,717			
100023451	PERRIS	CA		08/16/2018		3,654		(98)			(98)		3,556	3,556			
100023472	KATY	TX		09/04/2018		2,640		(68)			(68)		2,572	2,572			
100023476	ARLINGTON	TX		09/04/2018		3,857		(132)			(132)		3,725	3,725			
100023478	VIRGINIA BEACH	VA		09/04/2018		2,563		(85)			(85)		2,478	2,478			
100023484	RINGWOOD	NJ		09/04/2018		7,774		(75)			(75)		7,699	7,699			
100023485	KATY	TX		09/04/2018		5,027		(61)			(61)		4,966	4,966			
100023491	FRANKLIN	NC		09/04/2018		3,659		(98)			(98)		3,561	3,561			
100023500	LAS VEGAS	NV		09/04/2018		2,665		(114)			(114)		2,551	2,551			
100023503	RICHLAND	WA		09/04/2018		4,028		(123)			(123)		3,905	3,905			
100023517	BERWYN	PA		09/04/2018		5,522		(31)			(31)		5,491	5,491			
100023518	TUCSON	AZ		09/04/2018		2,594		(99)			(99)		2,495	2,495			
100023525	ROUND LAKE	IL		09/04/2018		19,118		(575)			(575)		18,543	18,543			
100023534	LAFAYETTE HILL	PA		09/04/2018		5,527		(60)			(60)		5,467	5,467			
100023541	GETTYSBURG	PA		09/04/2018		7,335		(162)			(162)		7,173	7,173			
100023542	BLACKLICK	OH		09/04/2018		2,387		(57)			(57)		2,330	2,330			
100023543	FULLERTON	CA		09/04/2018		15,015		(224)			(224)		14,791	14,791			
100023547	REDMOND	WA		09/04/2018		14,515		(286)			(286)		14,229	14,229			
100023551	DES MOINES	IA		09/04/2018		2,817		(58)			(58)		2,759	2,759			
100023553	FORT WORTH	TX		09/04/2018		2,730		(97)			(97)		2,633	2,633			
100023558	SARASOTA	FL		09/04/2018		8,063		(70)			(70)		7,993	7,993			
100023559	MONTEBELLO	CA		09/04/2018		12,573		(282)			(282)		12,291	12,291			
100023560	OWINGS MILLS	MD		09/04/2018		4,055		(68)			(68)		3,987	3,987			
100023563	SAN DIEGO	CA		09/04/2018		11,946		(187)			(187)		11,759	11,759			
100023580	GREENACRES	FL		09/04/2018		2,638		(87)			(87)		2,551	2,551			
100023581	GRAND RAPIDS	MI		09/04/2018		2,698		(78)			(78)		2,620	2,620			
100023585	CAPE CORAL	FL		09/04/2018		5,151		(187)			(187)		4,964	4,964			
100023592	ROUND ROCK	TX		09/04/2018		6,218		(30)			(30)		6,188	6,188			
100023608	FLORIDA CITY	FL		09/04/2018		2,975		(87)			(87)		2,888	2,888			
100023610	ANSONIA	CT		09/04/2018		11,834		(364)			(364)		11,470	11,470			
100023622	PHOENIX	AZ		09/04/2018		2,663		(87)			(87)		2,576	2,576			
100023623	LAFAYETTE	LA		09/04/2018		3,132		(100)			(100)		3,032	3,032			
100023624	ROYAL OAK	MI		09/04/2018		3,234		(68)			(68)		3,166	3,166			
100023628	ORLANDO	FL		09/04/2018		5,201		(33)			(33)		5,168	5,168			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023634	ORANGE BEACH	AL		09/04/2018		4,632		(119)			(119)		4,513	4,513			
100023635	SAN ANTONIO	TX		09/04/2018		35,131		(803)			(803)		34,328	34,328			
100023646	FORT WORTH	TX		09/04/2018		3,334		(100)			(100)		3,234	3,234			
100023651	KISSIMMEE	FL		09/04/2018		3,779		(85)			(85)		3,694	3,694			
100023654	DORAL	FL		09/04/2018		3,681		(8)			(8)		3,673	3,673			
100023683	PORTLAND	OR		09/04/2018		10,393		(163)			(163)		10,230	10,230			
100023691	SAINT CLAIR SHORES	MI		09/04/2018		2,819		(81)			(81)		2,738	2,738			
100023698	MORENO VALLEY	CA		09/04/2018		3,127		(63)			(63)		3,064	3,064			
100023702	SHADY SIDE	MD		09/04/2018		5,708		(52)			(52)		5,656	5,656			
100023706	ALBUQUERQUE	NM		09/04/2018		3,496		(107)			(107)		3,389	3,389			
100023725	HOLLYWOOD	FL		09/04/2018		4,801		(139)			(139)		4,662	4,662			
100023729	CHENEY	WA		09/04/2018		3,634		(94)			(94)		3,540	3,540			
100023730	LEHIGH ACRES	FL		09/04/2018		3,438		(113)			(113)		3,325	3,325			
100023738	SAN DIEGO	CA		09/04/2018		7,085		(82)			(82)		7,003	7,003			
100023741	GREENSBORO	NC		09/04/2018		2,439		(81)			(81)		2,358	2,358			
100023767	OXFORD	NJ		09/04/2018		3,109		(123)			(123)		2,986	2,986			
100023781	ALBUQUERQUE	NM		09/04/2018		3,018		(109)			(109)		2,909	2,909			
100023783	DACULA	GA		09/04/2018		3,373		(143)			(143)		3,230	3,230			
100023785	YOUNGSVILLE	LA		09/04/2018		2,928		(74)			(74)		2,854	2,854			
100023786	VISALIA	CA		09/04/2018		2,711		(94)			(94)		2,617	2,617			
100023788	CORPUS CHRISTI	TX		09/04/2018		10,140		(360)			(360)		9,780	9,780			
100023796	DULUTH	GA		09/04/2018		5,193		(177)			(177)		5,016	5,016			
100023797	SPRINGFIELD	VA		09/04/2018		7,769		(76)			(76)		7,693	7,693			
100023804	MIDDLETOWN	PA		09/04/2018		3,593		(119)			(119)		3,474	3,474			
100023807	KATY	TX		09/04/2018		3,993		(102)			(102)		3,891	3,891			
100023809	EULESS	TX		09/04/2018		10,387		(175)			(175)		10,212	10,212			
100023810	CARROLLTON	TX		09/04/2018		4,149		(105)			(105)		4,044	4,044			
100023823	AUSTIN	TX		09/04/2018		5,032		(21)			(21)		5,011	5,011			
100023832	VISALIA	CA		09/04/2018		3,560		(137)			(137)		3,423	3,423			
100023834	MIAMI	FL		09/04/2018		4,705		(149)			(149)		4,556	4,556			
100023835	STEWARTSVILLE	NJ		09/04/2018		3,351		(85)			(85)		3,266	3,266			
100023845	MEMPHIS	TN		09/04/2018		2,343		(77)			(77)		2,266	2,266			
100023854	VALLEJO	CA		09/10/2018		4,211		(44)			(44)		4,167	4,167			
100023857	DALLAS	TX		09/10/2018		2,416		(49)			(49)		2,367	2,367			
100023866	MIAMI	FL		09/10/2018		7,657		(177)			(177)		7,480	7,480			
100023873	CATONSVILLE	MD		09/10/2018		4,739		(52)			(52)		4,687	4,687			
100023877	RICHMOND	VA		09/10/2018		6,710		(104)			(104)		6,606	6,606			
100023884	ALBUQUERQUE	NM		09/10/2018		6,842		(188)			(188)		6,654	6,654			
100023897	MONTGOMERY	TX		09/10/2018		3,244		(87)			(87)		3,157	3,157			
100023899	SHORELINE	WA		09/10/2018		4,469		(47)			(47)		4,422	4,422			
100023905	LANCASTER	PA		09/10/2018		10,212		(44)			(44)		10,168	10,168			
100023906	SANTA MONICA	CA		09/10/2018		33,496		(233)			(233)		33,263	33,263			
100023911	RICEVILLE	TN		09/10/2018		2,652		(94)			(94)		2,558	2,558			
100023914	AUBURN	CA		09/10/2018		8,262		(206)			(206)		8,056	8,056			
100023916	NEW BRAUNFELS	TX		09/10/2018		5,455		(106)			(106)		5,349	5,349			
100023934	WEST PALM BEACH	FL		09/10/2018		7,504		(151)			(151)		7,353	7,353			
100023935	FARMINGTON HILLS	MI		09/10/2018		3,366		(103)			(103)		3,263	3,263			
100023937	FOX ISLAND	WA		09/10/2018		4,517		(146)			(146)		4,371	4,371			
100023949	(ENCINO AREA) LOS ANGE	CA		09/10/2018		16,151		(99)			(99)		16,052	16,052			
100023957	LOS ANGELES	CA		09/10/2018		9,381		(220)			(220)		9,161	9,161			
100023961	REDLANDS	CA		09/10/2018		4,345		(116)			(116)		4,229	4,229			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023968	SACRAMENTO	CA		09/10/2018		12,776		(380)			(380)		12,396	12,396			
100023975	WINCHESTER	CT		09/10/2018		2,744		(84)			(84)		2,660	2,660			
100023979	PRESCOTT	AZ		09/10/2018		7,870		(173)			(173)		7,697	7,697			
100023982	PALM DESERT	CA		09/10/2018		5,127		(159)			(159)		4,968	4,968			
100023983	SMYRNA	TN		09/10/2018		2,944		(89)			(89)		2,855	2,855			
100023984	AUSTIN	TX		09/10/2018		8,063		(141)			(141)		7,922	7,922			
100023994	KNOXVILLE	TN		09/10/2018		2,577		(77)			(77)		2,500	2,500			
100023998	SAINT SIMONS ISLAND	GA		09/10/2018		3,511		(76)			(76)		3,435	3,435			
100023999	COOS BAY	OR		09/10/2018		13,815		(389)			(389)		13,426	13,426			
100024002	NEW PORT RICHEY	FL		09/10/2018		2,415		(74)			(74)		2,341	2,341			
100024003	LAWRENCEVILLE	GA		09/10/2018		3,526		(95)			(95)		3,431	3,431			
100024011	AUSTIN	TX		09/10/2018		3,247		(120)			(120)		3,127	3,127			
100024012	WINTER HAVEN	FL		09/10/2018		3,004		(88)			(88)		2,916	2,916			
100024017	FREDERICKSBURG	VA		09/10/2018		9,310		(73)			(73)		9,237	9,237			
100024021	MIAMI	FL		09/10/2018		6,873		(81)			(81)		6,792	6,792			
100024026	WEST PALM BEACH	FL		09/10/2018		4,464		(42)			(42)		4,422	4,422			
100024030	PHOENIX	AZ		09/10/2018		2,886		(83)			(83)		2,803	2,803			
100024038	DENVER	CO		09/10/2018		2,796		(54)			(54)		2,742	2,742			
100024040	LOS ANGELES	CA		09/10/2018		7,238		(18)			(18)		7,220	7,220			
100024042	CHICO	CA		09/10/2018		5,183		(111)			(111)		5,072	5,072			
100024056	AUSTIN	TX		09/10/2018		7,277		(148)			(148)		7,129	7,129			
100024057	TEMPE	AZ		09/10/2018		6,250		(186)			(186)		6,064	6,064			
100024058	LAS VEGAS	NV		09/10/2018		2,723		(110)			(110)		2,613	2,613			
100024060	HARLINGEN	TX		09/10/2018		3,324		(115)			(115)		3,209	3,209			
100024066	PACE	FL		09/10/2018		2,662		(93)			(93)		2,569	2,569			
100024074	CORONA	CA		09/10/2018		5,216		(143)			(143)		5,073	5,073			
100024085	STAMFORD	CT		09/10/2018		7,461		(107)			(107)		7,354	7,354			
100024087	NEWARK	DE		09/10/2018		3,571		(49)			(49)		3,522	3,522			
100024094	MORRO BAY	CA		09/10/2018		6,978		(123)			(123)		6,855	6,855			
100024115	RIVERSIDE	CA		09/10/2018		16,157		(340)			(340)		15,817	15,817			
100024119	SAN JACINTO	CA		09/10/2018		5,300		(70)			(70)		5,230	5,230			
100024121	SOLDOTNA	AK		09/10/2018		6,784		(134)			(134)		6,650	6,650			
100024137	KILLEEN	TX		09/10/2018		4,181		(118)			(118)		4,063	4,063			
100024142	LEWISVILLE	TX		09/10/2018		2,732		(95)			(95)		2,637	2,637			
100024145	VANCOUVER	WA		09/10/2018		7,714		(140)			(140)		7,574	7,574			
100024154	OAKLAND	CA		09/20/2018		3,748		(38)			(38)		3,710	3,710			
100024177	BRYN MAWR	PA		09/20/2018		4,586		(59)			(59)		4,527	4,527			
100024180	LEAGUE CITY	TX		09/20/2018		2,361		(73)			(73)		2,288	2,288			
100024181	LOS ANGELES	CA		09/20/2018		7,046		(4)			(4)		7,042	7,042			
100024189	SAINT JOHNS	FL		09/20/2018		2,598		(71)			(71)		2,527	2,527			
100024196	BAKERSFIELD	CA		09/20/2018		3,380		(74)			(74)		3,306	3,306			
100024198	FORT WORTH	TX		09/20/2018		3,804		(90)			(90)		3,714	3,714			
100024199	DALLAS	TX		09/20/2018		2,648		(72)			(72)		2,576	2,576			
100024208	NASHVILLE	TN		09/20/2018		2,473		(30)			(30)		2,443	2,443			
100024213	NASHVILLE	TN		09/20/2018		2,671		(54)			(54)		2,617	2,617			
100024215	LITTLE ELM	TX		09/20/2018		5,817		(54)			(54)		5,763	5,763			
100024219	LOS ANGELES	CA		09/20/2018		(169,256)		(1,048)			(1,048)		(170,304)	(170,304)			
100024220	SAINT CLOUD	FL		09/20/2018		3,214		(89)			(89)		3,125	3,125			
100024221	PITTSBURGH	PA		09/20/2018		5,792		(74)			(74)		5,718	5,718			
100024225	NORTHLAKE	TX		09/20/2018		3,681		(102)			(102)		3,579	3,579			
100024226	LEWISVILLE	TX		09/20/2018		3,497		(84)			(84)		3,413	3,413			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024229	RANCHO CUCAMONGA	CA		09/20/2018		2,877		(91)			(91)		2,786	2,786			
100024235	THORNTON	CO		09/20/2018		4,379		(101)			(101)		4,278	4,278			
100024244	ANTIOCH	TN		09/20/2018		3,523		(109)			(109)		3,414	3,414			
100024249	MEMPHIS	TN		09/20/2018		6,058		(55)			(55)		6,003	6,003			
100024251	OAK GROVE	MO		09/20/2018		2,974		(60)			(60)		2,914	2,914			
100024264	CHICAGO	IL		09/20/2018		2,583		(45)			(45)		2,538	2,538			
100024266	FLOWERY BRANCH	GA		09/20/2018		3,864		(63)			(63)		3,801	3,801			
100024267	BEND	OR		09/20/2018		2,691		(70)			(70)		2,621	2,621			
100024270	BEECHER	IL		09/20/2018		2,363		(66)			(66)		2,297	2,297			
100024283	LEANDER	TX		09/20/2018		3,479		(75)			(75)		3,404	3,404			
100024287	JACKSON	NJ		09/20/2018		7,621		(112)			(112)		7,509	7,509			
100024288	SNELLVILLE	GA		09/20/2018		2,533		(53)			(53)		2,480	2,480			
100024290	HEBRON	CT		09/20/2018		5,478		(69)			(69)		5,409	5,409			
100024300	COLORADO SPRINGS	CO		09/20/2018		4,188		(59)			(59)		4,129	4,129			
100024303	DALLAS	TX		09/20/2018		3,367		(86)			(86)		3,281	3,281			
100024305	EL PASO	TX		09/20/2018		2,493		(62)			(62)		2,431	2,431			
100024308	CLARKSVILLE	TN		09/20/2018		2,469		(62)			(62)		2,407	2,407			
100024309	MENIFEE	CA		09/20/2018		8,260		(88)			(88)		8,172	8,172			
100024314	KEANSBURG	NJ		09/20/2018		3,556		(86)			(86)		3,470	3,470			
100024315	BURKE	VA		09/20/2018		3,195		(33)			(33)		3,162	3,162			
100024319	ATLANTA	GA		09/20/2018		7,552		(126)			(126)		7,426	7,426			
100024323	LONG BEACH	CA		09/20/2018		4,732		(70)			(70)		4,662	4,662			
100024326	KAILUA KONA	HI		09/20/2018		26,905		(366)			(366)		26,539	26,539			
100024327	KINGSBURG	CA		09/20/2018		11,487		(109)			(109)		11,378	11,378			
100024328	BIGFORK	MT		09/20/2018		3,589		(74)			(74)		3,515	3,515			
100024329	WEST VALLEY CITY	UT		09/20/2018		6,124		(8)			(8)		6,116	6,116			
100024333	WOODSTOCK	IL		09/20/2018		2,608		(55)			(55)		2,553	2,553			
100024338	SACRAMENTO	CA		09/20/2018		10,287		(327)			(327)		9,960	9,960			
100024345	SIOUX FALLS	SD		09/20/2018		6,170		27			27		6,197	6,197			
100024351	ALBUQUERQUE	NM		09/20/2018		3,079		(94)			(94)		2,985	2,985			
100024354	SACRAMENTO	CA		09/20/2018		5,000		(137)			(137)		4,863	4,863			
100024355	LOS BANOS	CA		09/20/2018		4,101		1			1		4,102	4,102			
100024360	EUREKA	CA		09/20/2018		2,411		(28)			(28)		2,383	2,383			
100024368	REDDING	CA		09/20/2018		6,639		(134)			(134)		6,505	6,505			
100024387	FEDERAL WAY	WA		09/20/2018		3,740		(71)			(71)		3,669	3,669			
100024430	FORT MYERS	FL		09/20/2018		7,793		(192)			(192)		7,601	7,601			
100024436	HOLLIS	NH		09/20/2018		4,472		305			305		4,777	4,777			
100024437	ROCHELLE	VA		09/20/2018		1,168		220			220		1,388	1,388			
100024438	NORTH CANTON	OH		09/20/2018		1,986		342			342		2,328	2,328			
100024439	PONTIAC	MI		09/20/2018		707		137			137		844	844			
100024440	ROMULUS	MI		09/20/2018		1,857		488			488		2,345	2,345			
100024442	OWOSSO	MI		09/20/2018		836		95			95		931	931			
100024445	TAYLOR	MI		09/20/2018		6,301		1,691			1,691		7,992	7,992			
100024452	HAMILTON	OH		09/20/2018		1,666		323			323		1,989	1,989			
100024454	WEST NEW YORK	NJ		09/20/2018		17,600		7,355			7,355		24,955	24,955			
100024455	MEMPHIS	TN		09/20/2018		1,446		339			339		1,785	1,785			
100024457	MIAMI	FL		09/20/2018		10,421		4,382			4,382		14,803	14,803			
100024459	VISTA	CA		09/20/2018		1,828		108			108		1,936	1,936			
100024463	SLIDELL	LA		09/20/2018		2,641		613			613		3,254	3,254			
100024466	DETROIT	MI		09/20/2018		648		616			616		1,264	1,264			
100024467	OPA LOCKA	FL		09/20/2018		2,197		397			397		2,594	2,594			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024468	BREWSTER	NY		09/20/2018		1,134		182			182		1,316	1,316			
100024469	EAST TAUNTON	MA		09/20/2018		3,347		688			688		4,035	4,035			
100024470	DETROIT	MI		09/20/2018		1,042		454			454		1,496	1,496			
100024471	DOTHAN	AL		09/20/2018		452		233			233		685	685			
100024472	DETROIT	MI		09/20/2018		4,327		1,574			1,574		5,901	5,901			
100024473	MAYS LANDING	NJ		09/20/2018		458		537			537		995	995			
100024474	PITTSBURGH	PA		09/20/2018		2,657		648			648		3,305	3,305			
100024478	NAMPA	ID		09/20/2018		7,000		537			537		7,537	7,537			
100024481	ANTIOCH	CA		09/20/2018		2,092		499			499		2,591	2,591			
100024484	LOWELL	MA		09/20/2018		1,987		193			193		2,180	2,180			
100024485	SAINT MICHAEL	MN		09/20/2018		2,331		327			327		2,658	2,658			
100024486	VALENCIA	CA		09/20/2018		4,985		182			182		5,167	5,167			
100024487	CHICAGO	IL		09/20/2018		2,644		394			394		3,038	3,038			
100024492	SACRAMENTO	CA		09/20/2018		1,416		190			190		1,606	1,606			
100024493	ACWORTH	GA		09/20/2018		1,471		355			355		1,826	1,826			
100024497	FORT WASHINGTON	MD		09/20/2018		3,692		327			327		4,019	4,019			
100024498	HENDERSON	NV		09/20/2018		2,641		354			354		2,995	2,995			
100024499	NASHVILLE	TN		09/20/2018		3,519		144			144		3,663	3,663			
100024501	SCHENECTADY	NY		09/20/2018		632		412			412		1,044	1,044			
100024502	HIALEAH	FL		09/20/2018		3,253		386			386		3,639	3,639			
100024503	SAN DIEGO	CA		09/20/2018		1,780		207			207		1,987	1,987			
100024504	SCHAUMBURG	IL		09/20/2018		4,118		645			645		4,763	4,763			
100024505	CHICAGO	IL		09/20/2018		20,004		7,719			7,719		27,723	27,723			
100024508	ATCO	NJ		09/20/2018		2,287		1,873			1,873		4,160	4,160			
100024511	NEW ROCHELLE	NY		09/20/2018		3,513		1,154			1,154		4,667	4,667			
100024513	YPSILANTI	MI		09/20/2018		3,318		653			653		3,971	3,971			
100024514	ELGIN	IL		09/20/2018		20,881		8,773			8,773		29,654	29,654			
100024516	SAMMAMISH	WA		09/20/2018		4,992		237			237		5,229	5,229			
100024517	MANTECA	CA		09/20/2018		1,897		204			204		2,101	2,101			
100024519	BAKERSFIELD	CA		09/20/2018		2,150		253			253		2,403	2,403			
100024520	MONTROSE	MN		09/20/2018		2,812		367			367		3,179	3,179			
100024522	WYANDANCH	NY		09/20/2018		2,043		721			721		2,764	2,764			
100024527	STRATFORD	CT		09/20/2018		3,309		375			375		3,684	3,684			
100024532	STOW	OH		09/20/2018		2,522		256			256		2,778	2,778			
100024536	NORTH LAS VEGAS	NV		09/20/2018		2,260		961			961		3,221	3,221			
100024537	LAS VEGAS	NV		09/20/2018		2,042		201			201		2,243	2,243			
100024540	LINDEN	NJ		09/20/2018		3,840		2,403			2,403		6,243	6,243			
100024541	DUARTE	CA		09/20/2018		4,813		371			371		5,184	5,184			
100024544	SPRING VALLEY	CA		09/20/2018		32,143		86			86		32,229	32,229			
100024545	AUBURN	WA		09/20/2018		1,652		271			271		1,923	1,923			
100024546	DEARBORN HEIGHTS	MI		09/20/2018		2,540		344			344		2,884	2,884			
100024547	MONTCLAIR	CA		09/20/2018		4,095		159			159		4,254	4,254			
100024549	BUFFALO	NY		09/20/2018		288		430			430		718	718			
100024551	POCONO SUMMIT	PA		09/20/2018		999		329			329		1,328	1,328			
100024552	CICERO	IL		09/20/2018		2,317		1,021			1,021		3,338	3,338			
100024553	SAINT AUGUSTINE	FL		09/20/2018		5,365		1,840			1,840		7,205	7,205			
100024554	SOUTHFIELD	MI		09/20/2018		1,510		307			307		1,817	1,817			
100024555	HUNTINGTON STATION	NY		09/20/2018		7,382		1,899			1,899		9,281	9,281			
100024557	MODESTO	CA		09/20/2018		1,883		194			194		2,077	2,077			
100024558	PALMDALE	CA		09/20/2018		3,800		636			636		4,436	4,436			
100024559	HALEDON	NJ		09/20/2018		8,697		1,463			1,463		10,160	10,160			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024560	ROMEOVILLE	IL		09/20/2018		2,870		472			472		3,342	3,342			
100024563	MIAMI	FL		09/20/2018		2,647		462			462		3,109	3,109			
100024564	PHOENIX	AZ		09/20/2018		1,424		224			224		1,648	1,648			
100024565	CAPE CORAL	FL		09/20/2018		2,924		444			444		3,368	3,368			
100024569	MENLO PARK	CA		09/20/2018		4,643		93			93		4,736	4,736			
100024570	MIAMI	FL		09/20/2018		1,869		249			249		2,118	2,118			
100024572	LYNWOOD	CA		09/20/2018		4,327		345			345		4,672	4,672			
100024573	ROSEMEAD	CA		09/20/2018		5,968		80			80		6,048	6,048			
100024575	SAN JOSE	CA		09/20/2018		5,911		572			572		6,483	6,483			
100024576	BAKERSFIELD	CA		09/20/2018		9,151		2,879			2,879		12,030	12,030			
100024577	WEST CHICAGO	IL		09/20/2018		1,555		751			751		2,306	2,306			
100024578	GREENACRES	FL		09/20/2018		1,131		351			351		1,482	1,482			
100024580	ELK GROVE	CA		09/20/2018		4,464		547			547		5,011	5,011			
100024581	RIO RANCHO	NM		09/20/2018		3,510		609			609		4,119	4,119			
100024585	SUN CITY	CA		09/20/2018		3,730		228			228		3,958	3,958			
100024588	WEWAHITCHKA	FL		09/20/2018		2,928		396			396		3,324	3,324			
100024591	SURPRISE	AZ		09/20/2018		1,820		194			194		2,014	2,014			
100024592	BROOKLYN	NY		09/20/2018		4,912		472			472		5,384	5,384			
100024593	MORENO VALLEY	CA		09/20/2018		9,212		926			926		10,138	10,138			
100024595	TOMS RIVER	NJ		09/20/2018		2,550		1,057			1,057		3,607	3,607			
100024599	HOWELL	NJ		09/20/2018		5,969		411			411		6,380	6,380			
100024600	BOWIE	MD		09/20/2018		3,515		543			543		4,058	4,058			
100024601	FRAMINGHAM	MA		09/20/2018		2,398		353			353		2,751	2,751			
100024606	SILVER SPRING	MD		09/20/2018		3,621		339			339		3,960	3,960			
100024608	CORTLANDT MANOR	NY		09/20/2018		4,944		1,075			1,075		6,019	6,019			
100024609	LINDENHURST	NY		09/20/2018		2,748		1,870			1,870		4,618	4,618			
100024610	SPRING VALLEY	NY		09/20/2018		3,500		669			669		4,169	4,169			
100024612	WEST PALM BEACH	FL		09/20/2018		2,667		217			217		2,884	2,884			
100024613	BENSALEM	PA		09/20/2018		3,615		119			119		3,734	3,734			
100024615	SPRINGFIELD	VA		09/20/2018		8,669		67			67		8,736	8,736			
100024618	HOMESTEAD	FL		09/20/2018		1,040		199			199		1,239	1,239			
100024625	MODESTO	CA		09/20/2018		4,649		933			933		5,582	5,582			
100024626	CHICAGO	IL		09/20/2018		15,807		3,361			3,361		19,168	19,168			
100024628	PISCATAWAY	NJ		09/20/2018		4,909		850			850		5,759	5,759			
100024629	RIVERSIDE	CA		09/20/2018		8,316		1,320			1,320		9,636	9,636			
100024630	ORLANDO	FL		09/20/2018		1,680		300			300		1,980	1,980			
100024631	FARMINGTON	MN		09/20/2018		3,609		638			638		4,247	4,247			
100024634	MIAMI	FL		09/20/2018		3,544		474			474		4,018	4,018			
100024638	DEARBORN HEIGHTS	MI		09/20/2018		1,764		554			554		2,318	2,318			
100024639	BRONX	NY		09/20/2018		3,946		589			589		4,535	4,535			
100024640	BAKERSFIELD	CA		09/20/2018		2,363		716			716		3,079	3,079			
100024643	CULPEPER	VA		09/20/2018		3,414		492			492		3,906	3,906			
100024646	LAS VEGAS	NV		09/20/2018		3,097		1,645			1,645		4,742	4,742			
100024648	WINTER SPRINGS	FL		09/20/2018		1,474		289			289		1,763	1,763			
100024650	RIVERSIDE	CA		09/20/2018		2,780		574			574		3,354	3,354			
100024651	CORONA	CA		09/20/2018		4,178		268			268		4,446	4,446			
100024652	HACKENSACK	NJ		09/20/2018		4,961		2,570			2,570		7,531	7,531			
100024653	INGLEWOOD	CA		09/20/2018		5,737		199			199		5,936	5,936			
100024654	WEST MELBOURNE	FL		09/20/2018		2,740		430			430		3,170	3,170			
100024655	LODI	CA		09/20/2018		82,924		12,400			12,400		95,324	95,324			
100024658	LAS VEGAS	NV		09/20/2018		4,189		437			437		4,626	4,626			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024659	BERKELEY	CA		09/20/2018		3,998		356			356		4,354	4,354			
100024662	SACRAMENTO	CA		09/20/2018		3,878		372			372		4,250	4,250			
100024664	JACKSONVILLE	FL		09/20/2018		1,839		398			398		2,237	2,237			
100024665	SOUTHFIELD	MI		09/20/2018		1,817		411			411		2,228	2,228			
100024667	LAPORTE	CO		09/20/2018		22,487		25			25		22,512	22,512			
100024669	VAIL	AZ		09/20/2018		5,833		189			189		6,022	6,022			
100024670	MIAMI	FL		09/20/2018		1,815		301			301		2,116	2,116			
100024672	HIALEAH	FL		09/20/2018		2,776		498			498		3,274	3,274			
100024675	ROCKLIN	CA		09/20/2018		6,744		70			70		6,814	6,814			
100024677	DELRAY BEACH	FL		09/20/2018		4,308		911			911		5,219	5,219			
100024680	GLENDALE HEIGHTS	IL		09/20/2018		3,376		638			638		4,014	4,014			
100024683	MONTGOMRY VLG	MD		09/20/2018		9,600		2,920			2,920		12,520	12,520			
100024685	PERRYSBURG	OH		09/20/2018		1,966		440			440		2,406	2,406			
100024687	HYATTSVILLE	MD		09/20/2018		6,257		369			369		6,626	6,626			
100024689	PORT CHESTER	NY		09/20/2018		4,627		1,228			1,228		5,855	5,855			
100024690	CLOVIS	CA		09/20/2018		1,805		155			155		1,960	1,960			
100024693	ORLANDO	FL		09/20/2018		996		217			217		1,213	1,213			
100024697	CHICAGO	IL		09/20/2018		1,772		375			375		2,147	2,147			
100024704	JACKSONVILLE	FL		09/20/2018		2,575		637			637		3,212	3,212			
100024707	SEMINOLE	FL		09/20/2018		1,218		273			273		1,491	1,491			
100024709	SEATTLE	WA		09/20/2018		5,565		104			104		5,669	5,669			
100024710	FONTANA	CA		09/20/2018		6,856		116			116		6,972	6,972			
100024711	INDIO	CA		09/20/2018		6,756		368			368		7,124	7,124			
100024712	ORO VALLEY	AZ		09/20/2018		1,919		425			425		2,344	2,344			
100024713	TUCSON	AZ		09/20/2018		1,293		218			218		1,511	1,511			
100024715	CHICAGO	IL		09/20/2018		2,382		497			497		2,879	2,879			
100024716	LOMPOC	CA		09/20/2018		3,079		620			620		3,699	3,699			
100024717	NORTH LAS VEGAS	NV		09/20/2018		5,243		363			363		5,606	5,606			
100024720	HOLLY	MI		09/20/2018		5,445		2,381			2,381		7,826	7,826			
100024721	AGUANGA	CA		09/20/2018		4,154		291			291		4,445	4,445			
100024723	MIAMI	FL		09/20/2018		1,903		606			606		2,509	2,509			
100024729	TARPON SPRINGS	FL		09/20/2018		1,350		405			405		1,755	1,755			
100024730	NORTH BERGEN	NJ		09/20/2018		3,346		746			746		4,092	4,092			
100024731	DELANO	CA		09/20/2018		57,670		20,395			20,395		78,065	78,065			
100024732	PANORAMA CITY	CA		09/20/2018		4,497		562			562		5,059	5,059			
100024733	RESTON	VA		09/20/2018		1,946		948			948		2,894	2,894			
100024735	DEER PARK	NY		09/20/2018		3,863		384			384		4,247	4,247			
100024736	TUCSON	AZ		09/20/2018		1,512		431			431		1,943	1,943			
100024742	HIGHLAND	CA		09/20/2018		3,366		199			199		3,565	3,565			
100024745	LANCASTER	CA		09/20/2018		3,766		702			702		4,468	4,468			
100024746	SAVANNAH	GA		09/20/2018		1,934		258			258		2,192	2,192			
100024748	INWOOD	WV		09/20/2018		5,119		2,029			2,029		7,148	7,148			
100024750	PALISADES PARK	NJ		09/20/2018		7,894		556			556		8,450	8,450			
100024751	BEACH PARK	IL		09/20/2018		6,765		908			908		7,673	7,673			
100024753	INGLEWOOD	CA		09/20/2018		5,779		630			630		6,409	6,409			
100024757	SUISUN CITY	CA		09/20/2018		7,488		292			292		7,780	7,780			
100024760	GLENDALE	AZ		09/20/2018		2,021		265			265		2,286	2,286			
100024764	SUN VALLEY	CA		09/20/2018		4,607		549			549		5,156	5,156			
100024768	GAITHERSBURG	MD		09/20/2018		6,449		44			44		6,493	6,493			
100024773	PLANTATION	FL		09/20/2018		6,184		374			374		6,558	6,558			
100024774	MIAMI	FL		09/20/2018		1,725		522			522		2,247	2,247			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024775	PEMBROKE PINES	FL		09/20/2018		3,800		1,059			1,059		4,859	4,859			
100024777	ELK GROVE VILLAGE	IL		09/20/2018		2,148		315			315		2,463	2,463			
100024778	PARMA HEIGHTS	OH		09/20/2018		1,406		186			186		1,592	1,592			
100024780	UPPER MARLBORO	MD		09/20/2018		2,818		761			761		3,579	3,579			
100024784	MANTECA	CA		09/20/2018		2,956		639			639		3,595	3,595			
100024790	PIKESVILLE	MD		09/20/2018		1,909		406			406		2,315	2,315			
100024791	LAS VEGAS	NV		09/20/2018		5,527		778			778		6,305	6,305			
100024794	MORTON	IL		09/20/2018		3,194		774			774		3,968	3,968			
100024795	HALEDON	NJ		09/20/2018		3,288		488			488		3,776	3,776			
100024798	OZONE PARK	NY		09/20/2018		3,625		791			791		4,416	4,416			
100024799	OPA LOCKA	FL		09/20/2018		2,893		270			270		3,163	3,163			
100024800	WOODLAND	CA		09/20/2018		2,461		1,034			1,034		3,495	3,495			
100024801	ROCKVILLE	MD		09/20/2018		4,335		3			3		4,338	4,338			
100024803	SICKLERVILLE	NJ		09/20/2018		1,556		1,068			1,068		2,624	2,624			
100024805	NORCROSS	GA		09/20/2018		1,522		486			486		2,008	2,008			
100024807	WAILUKU	HI		09/20/2018		7,322		706			706		8,028	8,028			
100024809	LAS VEGAS	NV		09/20/2018		2,351		717			717		3,068	3,068			
100024811	HILMAR	CA		09/20/2018		3,175		708			708		3,883	3,883			
100024812	DOYLESTOWN	PA		09/20/2018		3,532		454			454		3,986	3,986			
100024813	OCEANSIDE	CA		09/20/2018		5,746		966			966		6,712	6,712			
100024815	UPPER MARLBORO	MD		09/20/2018		9,966		693			693		10,659	10,659			
100024816	RANDALLSTOWN	MD		09/20/2018		2,779		250			250		3,029	3,029			
100024817	PERRIS	CA		09/20/2018		2,282		269			269		2,551	2,551			
100024820	SANTA ANA	CA		09/20/2018		6,039		817			817		6,856	6,856			
100024821	COLLEGE PARK	MD		09/20/2018		5,765		1,050			1,050		6,815	6,815			
100024823	HAVERSTRAW	NY		09/20/2018		4,121		429			429		4,550	4,550			
100024824	PALMDALE	CA		09/20/2018		3,302		351			351		3,653	3,653			
100024827	HEMET	CA		09/20/2018		4,055		652			652		4,707	4,707			
100024829	SALT POINT	NY		09/20/2018		4,350		681			681		5,031	5,031			
100024831	MEMPHIS	TN		09/20/2018		1,550		297			297		1,847	1,847			
100024832	MADISON HEIGHTS	MI		09/20/2018		1,519		249			249		1,768	1,768			
100024838	PATCHOGUE	NY		09/20/2018		4,856		604			604		5,460	5,460			
100024839	CHANDLER	AZ		09/20/2018		10,498		4,141			4,141		14,639	14,639			
100024841	LAS VEGAS	NV		09/20/2018		3,142		443			443		3,585	3,585			
100024842	SPARKS	NV		09/20/2018		2,501		399			399		2,900	2,900			
100024843	RIVERVIEW	FL		09/20/2018		1,687		213			213		1,900	1,900			
100024846	FESTUS	MO		09/20/2018		1,943		194			194		2,137	2,137			
100024847	STOCKTON	CA		09/20/2018		1,520		242			242		1,762	1,762			
100024849	STOCKBRIDGE	GA		09/20/2018		2,284		292			292		2,576	2,576			
100024853	FAIRVIEW PARK	OH		09/20/2018		2,722		323			323		3,045	3,045			
100024857	MINNEAPOLIS	MN		09/20/2018		1,163		364			364		1,527	1,527			
100024858	SMALLWOOD	NY		09/20/2018		4,959		1,095			1,095		6,054	6,054			
100024862	JAMAICA PLAIN	MA		09/20/2018		7,361		288			288		7,649	7,649			
100024864	RONKONKOMA	NY		09/20/2018		6,439		708			708		7,147	7,147			
100024865	STATEN ISLAND	NY		09/20/2018		13,124		2,868			2,868		15,992	15,992			
100024866	FLAGSTAFF	AZ		09/20/2018		6,479		401			401		6,880	6,880			
100024871	OROVILLE	CA		09/20/2018		1,572		328			328		1,900	1,900			
100024872	DEARBORN HEIGHTS	MI		09/20/2018		1,300		310			310		1,610	1,610			
100024873	DAHLONEGA	GA		09/20/2018		1,811		347			347		2,158	2,158			
100024874	FONTANA	CA		09/20/2018		4,155		253			253		4,408	4,408			
100024875	MABLETON	GA		09/20/2018		5,105		1,292			1,292		6,397	6,397			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024877	LEVITTOWN	NY		09/20/2018		4,688		655			655		5,343	5,343			
100024880	WEST PALM BEACH	FL		09/20/2018		18,928		2,190			2,190		21,118	21,118			
100024881	LAS VEGAS	NV		09/20/2018		3,193		302			302		3,495	3,495			
100024882	PORT SAINT LUCIE	FL		09/20/2018		3,289		388			388		3,677	3,677			
100024885	CARTERET	NJ		09/20/2018		5,751		829			829		6,580	6,580			
100024888	MAYWOOD	IL		09/20/2018		881		386			386		1,267	1,267			
100024889	ARLETA	CA		09/20/2018		6,130		926			926		7,056	7,056			
100024891	NORWALK	CA		09/20/2018		5,412		362			362		5,774	5,774			
100024893	WOODBRIDGE	VA		09/20/2018		4,291		695			695		4,986	4,986			
100024896	WILMINGTON	CA		09/20/2018		7,119		138			138		7,257	7,257			
100024898	HOLT	MI		09/20/2018		1,000		355			355		1,355	1,355			
100024901	GARDEN GROVE	CA		09/20/2018		3,068		799			799		3,867	3,867			
100024903	BROOKLYN	NY		09/20/2018		247		4,251			4,251		4,498	4,498			
100024904	OXON HILL	MD		09/20/2018		1,964		519			519		2,483	2,483			
100024905	MANASSAS	VA		09/20/2018		2,842		773			773		3,615	3,615			
100024906	NAPLES	FL		09/20/2018		2,387		381			381		2,768	2,768			
100024907	ELIZABETH	NJ		09/20/2018		4,164		1,177			1,177		5,341	5,341			
100024909	REVERE	MA		09/20/2018		10,378		1,069			1,069		11,447	11,447			
100024910	HYATTSVILLE	MD		09/20/2018		5,440		55			55		5,495	5,495			
100024911	DELHI	CA		09/20/2018		1,227		267			267		1,494	1,494			
100024912	SACRAMENTO	CA		09/20/2018		3,365		274			274		3,639	3,639			
100024914	SOUTH JORDAN	UT		09/20/2018		5,591		323			323		5,914	5,914			
100024915	LAS VEGAS	NV		09/20/2018		3,100		547			547		3,647	3,647			
100024916	BALTIMORE	MD		09/20/2018		2,174		453			453		2,627	2,627			
100024917	GREELEY	CO		09/20/2018		3,141		570			570		3,711	3,711			
100024921	ROSEVILLE	MI		09/20/2018		757		561			561		1,318	1,318			
100024923	PAHRUMP	NV		09/20/2018		3,217		564			564		3,781	3,781			
100024930	LAKE ELSINORE	CA		09/20/2018		3,399		379			379		3,778	3,778			
100024933	ROMOLAND	CA		09/20/2018		5,161		597			597		5,758	5,758			
100024934	RICHMOND	VA		09/20/2018		1,804		385			385		2,189	2,189			
100024935	MELROSE PARK	IL		09/20/2018		2,303		1,759			1,759		4,062	4,062			
100024936	KISSIMMEE	FL		09/20/2018		2,106		423			423		2,529	2,529			
100024938	NORWALK	CT		09/20/2018		5,266		976			976		6,242	6,242			
100024939	ISLAND LAKE	IL		09/20/2018		308		5,368			5,368		5,676	5,676			
100024942	OCOEE	FL		09/20/2018		1,667		564			564		2,231	2,231			
100024943	CORONA	CA		09/20/2018		4,662		164			164		4,826	4,826			
100024946	WORCESTER	MA		09/20/2018		2,024		759			759		2,783	2,783			
100024948	BRONX	NY		09/20/2018		12,419		476			476		12,895	12,895			
100024949	SAN DIEGO	CA		09/20/2018		4,934		838			838		5,772	5,772			
100024950	PALMDALE	CA		09/20/2018		2,790		350			350		3,140	3,140			
100024951	WESTLAND	MI		09/20/2018		61		1,114			1,114		1,175	1,175			
100024956	OXNARD	CA		09/20/2018		3,846		520			520		4,366	4,366			
100024957	LUCERNE	CA		09/20/2018		1,979		311			311		2,290	2,290			
100024959	PATERSON	NJ		09/20/2018		2,052		1,231			1,231		3,283	3,283			
100024961	BROOKLYN	NY		09/20/2018		7,521		1,554			1,554		9,075	9,075			
100024962	ALABASTER	AL		09/20/2018		3,084		29			29		3,113	3,113			
100024964	GERMANTOWN	MD		09/20/2018		2,761		700			700		3,461	3,461			
100024966	PORT SAINT LUCIE	FL		09/20/2018		1,189		232			232		1,421	1,421			
100024967	HAIKU	HI		09/20/2018		6,392		315			315		6,707	6,707			
100024968	OAK PARK	IL		09/20/2018		6,839		446			446		7,285	7,285			
100024969	MANTECA	CA		09/20/2018		2,819		285			285		3,104	3,104			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024970	VACAVILLE	CA		09/20/2018		3,085		383			383		3,468	3,468			
100024973	YUCAIPA	CA		09/20/2018		2,079		288			288		2,367	2,367			
100024974	NORTH MIAMI BEACH	FL		09/20/2018		1,681		977			977		2,658	2,658			
100024975	ALHAMBRA	CA		09/20/2018		5,940		989			989		6,929	6,929			
100024976	MINNEAPOLIS	MN		09/20/2018		2,184		162			162		2,346	2,346			
100024977	NEW CASTLE	DE		09/20/2018		1,281		645			645		1,926	1,926			
100024978	EAST ELMHURST	NY		09/20/2018		4,454		594			594		5,048	5,048			
100024979	DES MOINES	IA		09/20/2018		874		365			365		1,239	1,239			
100024980	SPENCER	MA		09/20/2018		1,773		448			448		2,221	2,221			
100024986	TUCSON	AZ		09/20/2018		1,291		415			415		1,706	1,706			
100024990	HIALEAH	FL		09/20/2018		1,918		358			358		2,276	2,276			
100024991	LOWELL	MA		09/20/2018		2,432		367			367		2,799	2,799			
100024996	CAPE CORAL	FL		09/20/2018		6,117		1,300			1,300		7,417	7,417			
100024998	BRONX	NY		09/20/2018		6,747		945			945		7,692	7,692			
100024999	RIVERSIDE	CA		09/20/2018		4,385		273			273		4,658	4,658			
100025002	MEMPHIS	TN		09/20/2018		698		510			510		1,208	1,208			
100025004	PRESCOTT	AZ		09/20/2018		2,317		380			380		2,697	2,697			
100025005	OCALA	FL		09/20/2018		1,888		498			498		2,386	2,386			
100025007	OAKLEY	CA		09/20/2018		3,163		471			471		3,634	3,634			
100025008	JACKSONVILLE	FL		09/20/2018		1,819		380			380		2,199	2,199			
100025014	HAVERHILL	MA		09/20/2018		3,417		678			678		4,095	4,095			
100025016	NORTH BERGEN	NJ		09/20/2018		1,275		243			243		1,518	1,518			
100025019	PATCHOGUE	NY		09/20/2018		3,972		919			919		4,891	4,891			
100025020	CHICAGO	IL		09/20/2018		3,230		952			952		4,182	4,182			
100025021	HOLIDAY	FL		09/20/2018		1,035		548			548		1,583	1,583			
100025023	SILVER SPRING	MD		09/20/2018		14,121		1,614			1,614		15,735	15,735			
100025025	LANHAM	MD		09/20/2018		4,782		715			715		5,497	5,497			
100025026	NORTH LAS VEGAS	NV		09/20/2018		2,744		420			420		3,164	3,164			
100025027	MCKINNEY	TX		09/20/2018		1,451		330			330		1,781	1,781			
100025031	LAKE ELSINORE	CA		09/20/2018		7,258		204			204		7,462	7,462			
100025033	ELGIN	IL		09/20/2018		1,229		219			219		1,448	1,448			
100025036	COTTONWOOD	CA		09/20/2018		2,198		857			857		3,055	3,055			
100025037	PASSAIC	NJ		09/20/2018		5,122		2,456			2,456		7,578	7,578			
100025038	JUPITER	FL		09/20/2018		3,675		420			420		4,095	4,095			
100025041	ORMOND BEACH	FL		09/20/2018		2,626		487			487		3,113	3,113			
100025046	NORTH LAS VEGAS	NV		09/20/2018		10,678		801			801		11,479	11,479			
100025047	LAS VEGAS	NV		09/20/2018		2,665		398			398		3,063	3,063			
100025048	RIVERSIDE	CA		09/20/2018		5,020		1,084			1,084		6,104	6,104			
100025050	MIAMI BEACH	FL		09/20/2018		6,380		2,243			2,243		8,623	8,623			
100025051	BOLINGBROOK	IL		09/20/2018		920		435			435		1,355	1,355			
100025052	EATONTOWN	NJ		09/20/2018		4,391		407			407		4,798	4,798			
100025054	HUNTINGTON STATION	NY		09/20/2018		3,807		545			545		4,352	4,352			
100025057	SEASIDE	CA		09/20/2018		7,927		122			122		8,049	8,049			
100025060	MESICK	MI		09/20/2018		1,971		204			204		2,175	2,175			
100025063	HANFORD	CA		09/20/2018		4,353		497			497		4,850	4,850			
100025064	RIVERDALE	CA		09/20/2018		3,982		633			633		4,615	4,615			
100025065	FONTANA	CA		09/20/2018		5,401		784			784		6,185	6,185			
100025066	LAS VEGAS	NV		09/20/2018		2,581		348			348		2,929	2,929			
100025071	PHOENIX	AZ		09/20/2018		1,490		208			208		1,698	1,698			
100025074	TRACY	CA		09/20/2018		10,446		77			77		10,523	10,523			
100025076	BROOKFIELD	IL		09/20/2018		2,659		989			989		3,648	3,648			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025077	JONESBORO	GA		09/20/2018		1,161		235			235		1,396	1,396			
100025078	PROVIDENCE	RI		09/20/2018		1,712		423			423		2,135	2,135			
100025080	HEMET	CA		09/20/2018		1,966		999			999		2,965	2,965			
100025082	FONTANA	CA		09/20/2018		2,504		310			310		2,814	2,814			
100025083	FREDERICK	MD		09/20/2018		3,208		1,431			1,431		4,639	4,639			
100025084	CHARLOTTE	NC		09/20/2018		1,820		222			222		2,042	2,042			
100025085	ROSELLE	NJ		09/20/2018		5,022		1,013			1,013		6,035	6,035			
100025089	STONE MOUNTAIN	GA		09/20/2018		4,342		780			780		5,122	5,122			
100025091	LYNWOOD	CA		09/20/2018		3,007		317			317		3,324	3,324			
100025093	HYATTSVILLE	MD		09/20/2018		7,321		1,183			1,183		8,504	8,504			
100025094	LOS ANGELES	CA		09/20/2018		3,630		582			582		4,212	4,212			
100025095	ANTIOCH	CA		09/20/2018		3,328		675			675		4,003	4,003			
100025096	SACRAMENTO	CA		09/20/2018		7,552		864			864		8,416	8,416			
100025098	BAYONNE	NJ		09/20/2018		5,189		921			921		6,110	6,110			
100025100	FRANKLIN PARK	IL		09/20/2018		2,328		328			328		2,656	2,656			
100025101	TEMECULA	CA		09/20/2018		4,675		773			773		5,448	5,448			
100025102	HOUSTON	TX		09/20/2018		775		2,873			2,873		3,648	3,648			
100025105	MIAMI	FL		09/20/2018		7,630		624			624		8,254	8,254			
100025106	BROCKTON	MA		09/20/2018		3,230		504			504		3,734	3,734			
100025107	RIVERSIDE	CA		09/20/2018		3,011		368			368		3,379	3,379			
100025109	MARTINEZ	CA		09/20/2018		2,725		260			260		2,985	2,985			
100025113	VAN NUYS	CA		09/20/2018		5,235		432			432		5,667	5,667			
100025116	MELBOURNE	FL		09/20/2018		3,264		108			108		3,372	3,372			
100025118	NEW SMYRNA BEACH	FL		09/20/2018		5,571		1,153			1,153		6,724	6,724			
100025119	LAKELAND	FL		09/20/2018		1,856		551			551		2,407	2,407			
100025121	MILWAUKEE	WI		09/20/2018		291		386			386		677	677			
100025122	SLIDELL	LA		09/20/2018		1,809		370			370		2,179	2,179			
100025127	ORLANDO	FL		09/20/2018		1,265		306			306		1,571	1,571			
100025128	MIAMI	FL		09/20/2018		2,272		1,230			1,230		3,502	3,502			
100025135	CORONA	CA		09/20/2018		15,594		49			49		15,643	15,643			
100025139	KISSIMMEE	FL		09/20/2018		1,993		188			188		2,181	2,181			
100025140	HOLLYWOOD	FL		09/20/2018		16,949		1,450			1,450		18,399	18,399			
100025141	ARLINGTON	VA		09/20/2018		4,763		251			251		5,014	5,014			
100025143	SANTA MARIA	CA		09/20/2018		5,395		448			448		5,843	5,843			
100025145	ZIMMERMAN	MN		09/20/2018		4,342		578			578		4,920	4,920			
100025146	JAMAICA	NY		09/20/2018		5,923		1,229			1,229		7,152	7,152			
100025148	CAROL STREAM	IL		09/20/2018		3,392		243			243		3,635	3,635			
100025150	BRADENTON	FL		09/20/2018		2,101		526			526		2,627	2,627			
100025152	FLUSHING	NY		09/20/2018		7,333		1,962			1,962		9,295	9,295			
100025153	COLUMBIA	MD		09/20/2018		1,774		524			524		2,298	2,298			
100025154	SANFORD	FL		09/20/2018		2,220		430			430		2,650	2,650			
100025158	WEST SACRAMENTO	CA		09/20/2018		5,707		721			721		6,428	6,428			
100025162	CAMDEN	SC		09/20/2018		1,471		122			122		1,593	1,593			
100025165	NORTH LAUDERDALE	FL		09/20/2018		1,307		352			352		1,659	1,659			
100025166	BOYNTON BEACH	FL		09/20/2018		1,992		280			280		2,272	2,272			
100025167	WESTON	FL		09/20/2018		5,702		357			357		6,059	6,059			
100025168	COON RAPIDS	MN		09/20/2018		4,267		291			291		4,558	4,558			
100025170	NATIONAL CITY	CA		09/20/2018		5,874		1,551			1,551		7,425	7,425			
100025172	HAGERSTOWN	MD		09/20/2018		3,054		690			690		3,744	3,744			
100025173	LYNWOOD	CA		09/20/2018		4,004		445			445		4,449	4,449			
100025174	RICHMOND	VA		09/20/2018		1,613		367			367		1,980	1,980			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025175	EVERETT	MA		09/20/2018		5,594		720			720		6,314	6,314			
100025176	ORLANDO	FL		09/20/2018		3,009		493			493		3,502	3,502			
100025177	PALMYRA	VA		09/20/2018		1,164		1,488			1,488		2,652	2,652			
100025180	RIDGEWOOD	NJ		09/20/2018		5,130		236			236		5,366	5,366			
100025184	BAY SHORE	NY		09/20/2018		3,332		1,038			1,038		4,370	4,370			
100025186	VICTORVILLE	CA		09/20/2018		2,788		424			424		3,212	3,212			
100025188	ORANGE	CA		09/20/2018		7,472		292			292		7,764	7,764			
100025191	SAN BERNARDINO	CA		09/20/2018		769		2,622			2,622		3,391	3,391			
100025192	SPRING VALLEY	CA		09/20/2018		4,641		271			271		4,912	4,912			
100025193	PANORAMA CITY	CA		09/20/2018		3,721		735			735		4,456	4,456			
100025194	MORRISTOWN	NJ		09/20/2018		5,495		574			574		6,069	6,069			
100025195	INGLEWOOD	CA		09/20/2018		16,303		166			166		16,469	16,469			
100025198	LINDENHURST	NY		09/20/2018		3,553		838			838		4,391	4,391			
100025199	FALLBROOK	CA		09/20/2018		6,377		627			627		7,004	7,004			
100025200	GILMANTON	NH		09/20/2018		2,444		728			728		3,172	3,172			
100025203	PALMDALE	CA		09/20/2018		1,967		408			408		2,375	2,375			
100025204	BUENA PARK	CA		09/20/2018		12,758		(422)			(422)		12,336	12,336			
100025207	SANTA MARIA	CA		09/20/2018		3,791		501			501		4,292	4,292			
100025208	BRONX	NY		09/20/2018		3,690		525			525		4,215	4,215			
100025209	QUAIL VALLEY	CA		09/20/2018		3,537		362			362		3,899	3,899			
100025220	KIRKLAND	WA		09/20/2018		2,975		392			392		3,367	3,367			
100025221	COLLEGE PARK	MD		09/20/2018		11,725		2,945			2,945		14,670	14,670			
100025223	SALEM	MA		09/20/2018		6,158		516			516		6,674	6,674			
100025226	PHOENIX	AZ		09/20/2018		3,797		634			634		4,431	4,431			
100025229	MOBILE	AL		09/20/2018		678		406			406		1,084	1,084			
100025230	DEARBORN HEIGHTS	MI		09/20/2018		858		494			494		1,352	1,352			
100025232	WHITEWATER	CA		09/20/2018		2,082		506			506		2,588	2,588			
100025234	GERMANTOWN	MD		09/20/2018		4,210		433			433		4,643	4,643			
100025237	SAINT CLAIR SHORES	MI		09/20/2018		2,024		440			440		2,464	2,464			
100025238	SLATINGTON	PA		09/20/2018		4,585		321			321		4,906	4,906			
100025239	SYLMAR	CA		09/20/2018		1,442		350			350		1,792	1,792			
100025241	CHICAGO	IL		09/20/2018		153		36			36		189	189			
100025242	PHOENIX	AZ		09/20/2018		2,277		1,043			1,043		3,320	3,320			
100025245	LINDENHURST	NY		09/20/2018		5,432		689			689		6,121	6,121			
100025247	MEMPHIS	TN		09/20/2018		2,440		552			552		2,992	2,992			
100025250	JEFFERSON	LA		09/20/2018		2,807		483			483		3,290	3,290			
100025252	LYNWOOD	CA		09/20/2018		7,837		445			445		8,282	8,282			
100025255	LILBURN	GA		09/20/2018		1,713		186			186		1,899	1,899			
100025256	APOPKA	FL		09/20/2018		3,427		775			775		4,202	4,202			
100025257	HIALEAH	FL		09/20/2018		2,516		328			328		2,844	2,844			
100025258	PALMDALE	CA		09/20/2018		3,616		561			561		4,177	4,177			
100025259	WILMINGTON	CA		09/20/2018		3,819		152			152		3,971	3,971			
100025261	CORONA	CA		09/20/2018		2,997		630			630		3,627	3,627			
100025262	HERCULES	CA		09/20/2018		7,772		8			8		7,780	7,780			
100025265	MIAMI	FL		09/20/2018		3,947		403			403		4,350	4,350			
100025267	BOYNTON BEACH	FL		09/20/2018		1,536		578			578		2,114	2,114			
100025268	JERSEY CITY	NJ		09/20/2018		5,180		357			357		5,537	5,537			
100025269	BAY SHORE	NY		09/20/2018		3,788		407			407		4,195	4,195			
100025272	PARLIER	CA		09/20/2018		1,626		462			462		2,088	2,088			
100025274	LAS VEGAS	NV		09/20/2018		25,250		1,535			1,535		26,785	26,785			
100025278	LAKELAND	FL		09/20/2018		2,229		621			621		2,850	2,850			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025279	NORTH MYRTLE BEACH	SC		09/20/2018		1,719		397			397		2,116	2,116			
100025280	PAHRUMP	NV		09/20/2018		2,237		490			490		2,727	2,727			
100025282	UNION CITY	NJ		09/20/2018		4,938		1,151			1,151		6,089	6,089			
100025283	SAINT ALBANS	NY		09/20/2018		6,781		846			846		7,627	7,627			
100025284	HIALEAH	FL		09/20/2018		3,458		493			493		3,951	3,951			
100025285	CLOSTER	NJ		09/20/2018		5,328		589			589		5,917	5,917			
100025286	PORT RICHEY	FL		09/20/2018		1,232		1,666			1,666		2,898	2,898			
100025289	AVONDALE	AZ		09/20/2018		2,055		384			384		2,439	2,439			
100025291	FAYETTEVILLE	NC		09/20/2018		3,425		399			399		3,824	3,824			
100025292	HYATTSVILLE	MD		09/20/2018		2,656		327			327		2,983	2,983			
100025299	WHITAKERS	NC		09/20/2018		1,418		43			43		1,461	1,461			
100025300	BROWNSTOWN	MI		09/20/2018		1,523		207			207		1,730	1,730			
100025302	GRAND JUNCTION	CO		09/20/2018		2,881		255			255		3,136	3,136			
100025304	HENRYVILLE	PA		09/20/2018		1,744		534			534		2,278	2,278			
100025305	MESA	AZ		09/20/2018		1,151		237			237		1,388	1,388			
100025306	CHESAPEAKE	VA		09/20/2018		1,611		513			513		2,124	2,124			
100025307	MILFORD	MA		09/20/2018		3,374		939			939		4,313	4,313			
100025308	OAKDALE	MN		09/20/2018		10,117		2,196			2,196		12,313	12,313			
100025310	CARSON CITY	NV		09/20/2018		1,884		326			326		2,210	2,210			
100025312	TEANECK	NJ		09/20/2018		3,249		982			982		4,231	4,231			
100025313	UPPER MARLBORO	MD		09/20/2018		3,333		541			541		3,874	3,874			
100025314	ORLANDO	FL		09/20/2018		2,113		360			360		2,473	2,473			
100025315	JAMAICA	NY		09/20/2018		7,561		817			817		8,378	8,378			
100025318	MEMPHIS	TN		09/20/2018		769		413			413		1,182	1,182			
100025319	SANTA MARIA	CA		09/20/2018		386		3,146			3,146		3,532	3,532			
100025325	PUYALLUP	WA		09/20/2018		2,334		430			430		2,764	2,764			
100025326	PROSPER	TX		09/20/2018		5,544		994			994		6,538	6,538			
100025328	BELLEVILLE	NJ		09/20/2018		4,951		965			965		5,916	5,916			
100025329	ORLANDO	FL		09/20/2018		22,906		4,962			4,962		27,868	27,868			
100025330	HIALEAH	FL		09/20/2018		6,724		458			458		7,182	7,182			
100025331	TOMS RIVER	NJ		09/20/2018		4,773		1,116			1,116		5,889	5,889			
100025335	MORRISTOWN	NJ		09/20/2018		9,910		753			753		10,663	10,663			
100025336	BIDDEFORD	ME		09/20/2018		2,210		440			440		2,650	2,650			
100025339	PATERSON	NJ		09/20/2018		1,722		1,182			1,182		2,904	2,904			
100025340	MANTECA	CA		09/20/2018		23,023		703			703		23,726	23,726			
100025341	SAN DIEGO	CA		09/20/2018		49,398		2,942			2,942		52,340	52,340			
100025342	RICHMOND HILL	NY		09/20/2018		1,735		827			827		2,562	2,562			
100025343	MARDELA SPRINGS	MD		09/20/2018		1,495		963			963		2,458	2,458			
100025345	MIAMI	FL		09/20/2018		2,554		472			472		3,026	3,026			
100025346	LINDENHURST	NY		09/20/2018		1,177		326			326		1,503	1,503			
100025347	JACKSONVILLE	FL		09/20/2018		1,588		449			449		2,037	2,037			
100025348	EXETER	NH		09/20/2018		10,027		522			522		10,549	10,549			
100025350	CHICAGO	IL		09/20/2018		3,979		2,051			2,051		6,030	6,030			
100025351	SACRAMENTO	CA		09/20/2018		2,472		502			502		2,974	2,974			
100025358	RIVERDALE	MD		09/20/2018		2,226		650			650		2,876	2,876			
100025359	NEW BEDFORD	MA		09/20/2018		2,811		791			791		3,602	3,602			
100025361	LOS ANGELES	CA		09/20/2018		6,972		1,008			1,008		7,980	7,980			
100025363	EUGENE	OR		09/20/2018		7,929		1,232			1,232		9,161	9,161			
100025365	PLYMOUTH	MA		09/20/2018		5,744		205			205		5,949	5,949			
100025366	WEST PALM BEACH	FL		09/20/2018		5,968		219			219		6,187	6,187			
100025370	TULARE	CA		09/20/2018		2,751		380			380		3,131	3,131			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025372	SANFORD	FL		09/20/2018		1,813		372			372		2,185	2,185			
100025374	HOUSTON	TX		09/20/2018		2,150		338			338		2,488	2,488			
100025378	CHICAGO	IL		09/20/2018		2,790		100			100		2,890	2,890			
100025379	SALINAS	CA		09/20/2018		5,718		1,247			1,247		6,965	6,965			
100025380	SHREVEPORT	LA		09/20/2018		2,094		223			223		2,317	2,317			
100025382	CHICAGO	IL		09/20/2018		1,854		1,442			1,442		3,296	3,296			
100025383	BIRMINGHAM	AL		09/20/2018		1,434		523			523		1,957	1,957			
100025384	LA PUENTE	CA		09/20/2018		5,136		415			415		5,551	5,551			
100025389	MIAMI	FL		09/20/2018		3,508		1,217			1,217		4,725	4,725			
100025392	SALEM	OR		09/20/2018		5,348		500			500		5,848	5,848			
100025393	SELLERSBURG	IN		09/20/2018		3,896		503			503		4,399	4,399			
100025394	MAYWOOD	CA		09/20/2018		4,092		699			699		4,791	4,791			
100025395	CHICAGO	IL		09/20/2018		7,389		1,216			1,216		8,605	8,605			
100025400	MIRAMAR	FL		09/20/2018		2,442		308			308		2,750	2,750			
100025402	MORENO VALLEY	CA		09/20/2018		9,353		1,325			1,325		10,678	10,678			
100025403	BALTIMORE	MD		09/20/2018		4,462		74			74		4,536	4,536			
100025405	BOONTON	NJ		09/20/2018		9,185		500			500		9,685	9,685			
100025408	OAKLEY	CA		09/20/2018		2,811		464			464		3,275	3,275			
100025409	CRAWFORDVILLE	FL		09/20/2018		1,104		303			303		1,407	1,407			
100025412	JACKSONVILLE	FL		09/20/2018		2,998		490			490		3,488	3,488			
100025413	LAUDERDALE LAKES	FL		09/20/2018		1,738		366			366		2,104	2,104			
100025417	PLAINFIELD	NJ		09/20/2018		1,686		543			543		2,229	2,229			
100025419	RICHMOND	CA		09/20/2018		5,286		495			495		5,781	5,781			
100025424	LAUREL	MD		09/20/2018		1,871		426			426		2,297	2,297			
100025425	GLENDALE HEIGHTS	IL		09/20/2018		1,877		494			494		2,371	2,371			
100025426	MEDFORD	OR		09/20/2018		2,116		424			424		2,540	2,540			
100025427	QUARTZ HILL	CA		09/20/2018		3,470		924			924		4,394	4,394			
100025429	LOS ANGELES	CA		09/20/2018		2,424		265			265		2,689	2,689			
100025430	RICHMOND	CA		09/20/2018		4,508		478			478		4,986	4,986			
100025431	PERRIS	CA		09/20/2018		3,759		637			637		4,396	4,396			
100025433	TUCSON	AZ		09/20/2018		3,285		312			312		3,597	3,597			
100025434	SAN FERNANDO	CA		09/20/2018		4,941		732			732		5,673	5,673			
100025436	FORT WASHINGTON	MD		09/20/2018		2,903		579			579		3,482	3,482			
100025439	MIDDLETOWN	DE		09/20/2018		3,925		811			811		4,736	4,736			
100025441	MIAMI	FL		09/20/2018		1,337		428			428		1,765	1,765			
100025442	BARTOW	FL		09/20/2018		3,501		1,108			1,108		4,609	4,609			
100025445	WESTLAND	MI		09/20/2018		2,244		169			169		2,413	2,413			
100025447	WOONSOCKET	RI		09/20/2018		1,669		303			303		1,972	1,972			
100025448	NORTH MIAMI	FL		09/20/2018		2,123		353			353		2,476	2,476			
100025450	HANOVER	MD		09/20/2018		5,297		551			551		5,848	5,848			
100025451	SPRINGFIELD	MA		09/20/2018		1,519		746			746		2,265	2,265			
100025453	WOODBURY	MN		09/20/2018		4,741		474			474		5,215	5,215			
100025458	BOYNTON BEACH	FL		09/20/2018		5,762		4,838			4,838		10,600	10,600			
100025459	BRONX	NY		09/20/2018		3,397		644			644		4,041	4,041			
100025460	LAKESIDE	CA		09/20/2018		6,120		584			584		6,704	6,704			
100025462	SAN BERNARDINO	CA		09/20/2018		3,578		200			200		3,778	3,778			
100025464	ALLENTOWN	PA		09/20/2018		1,940		338			338		2,278	2,278			
100025466	SAINT LOUIS	MO		09/20/2018		1,234		743			743		1,977	1,977			
100025467	SHOREWOOD	IL		09/20/2018		2,408		593			593		3,001	3,001			
100025468	WINTER GARDEN	FL		09/20/2018		7,633		392			392		8,025	8,025			
100025469	CHICAGO	IL		09/20/2018		4,903		992			992		5,895	5,895			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025470	KATHLEEN	GA		09/20/2018		4,131		1,655			1,655		5,786	5,786			
100025471	ROCKVILLE CENTRE	NY		09/20/2018		7,416		600			600		8,016	8,016			
100025474	ALEXANDRIA	VA		09/20/2018		1,991		417			417		2,408	2,408			
100025475	PEARLAND	TX		09/20/2018		5,370		755			755		6,125	6,125			
100025478	MOBILE	AL		09/20/2018		1,719		396			396		2,115	2,115			
100025480	YORK	PA		09/20/2018		2,168		272			272		2,440	2,440			
100025481	PALATINE	IL		09/20/2018		8,379		313			313		8,692	8,692			
100025483	HEMPSTEAD	NY		09/20/2018		3,699		1,560			1,560		5,259	5,259			
100025488	DOUGLASVILLE	GA		09/20/2018		3,556		1,013			1,013		4,569	4,569			
100025489	CAMBRIDGE	MN		09/20/2018		2,244		295			295		2,539	2,539			
100025490	GLENDALE	AZ		09/20/2018		2,849		435			435		3,284	3,284			
100025495	LAHAINA	HI		09/20/2018		19,888		170			170		20,058	20,058			
100025496	SAN DIEGO	CA		09/20/2018		4,551		962			962		5,513	5,513			
100025497	VICTORVILLE	CA		09/20/2018		2,672		542			542		3,214	3,214			
100025498	PORTLAND	OR		09/20/2018		3,465		243			243		3,708	3,708			
100025499	CALERA	AL		09/20/2018		1,769		225			225		1,994	1,994			
100025502	LOS ANGELES	CA		09/20/2018		12,616		140			140		12,756	12,756			
100025503	SANTA MARIA	CA		09/20/2018		9,396		50			50		9,446	9,446			
100025504	AZUSA	CA		09/20/2018		4,227		662			662		4,889	4,889			
100025507	LUTZ	FL		09/20/2018		3,481		950			950		4,431	4,431			
100025508	LA PLACE	LA		09/20/2018		2,116		428			428		2,544	2,544			
100025510	NORTH LAS VEGAS	NV		09/20/2018		3,323		327			327		3,650	3,650			
100025512	ELLENWOOD	GA		09/20/2018		5,961		54			54		6,015	6,015			
100025516	ESCONDIDO	CA		09/20/2018		5,614		532			532		6,146	6,146			
100025519	LAKE IN THE HILLS	IL		09/20/2018		1,896		1,066			1,066		2,962	2,962			
100025520	STATEN ISLAND	NY		09/20/2018		6,648		546			546		7,194	7,194			
100025521	MARGATE	FL		09/20/2018		5,580		151			151		5,731	5,731			
100025522	OAK PARK	IL		09/20/2018		5,510		731			731		6,241	6,241			
100025526	PAINTER	VA		09/20/2018		1,204		246			246		1,450	1,450			
100025527	KISSIMMEE	FL		09/20/2018		2,617		581			581		3,198	3,198			
100025528	CARPENTERSVILLE	IL		09/20/2018		3,942		1,118			1,118		5,060	5,060			
100025530	BROCKTON	MA		09/20/2018		2,809		392			392		3,201	3,201			
100025532	SAINT GEORGE	UT		09/20/2018		3,968		429			429		4,397	4,397			
100025534	DUNCANVILLE	TX		09/20/2018		1,069		97			97		1,166	1,166			
100025536	CHICAGO	IL		09/20/2018		3,980		328			328		4,308	4,308			
100025537	LAWRENCE	MA		09/20/2018		764		422			422		1,186	1,186			
100025541	VERNON	NJ		09/20/2018		4,540		666			666		5,206	5,206			
100025545	STATEN ISLAND	NY		09/20/2018		5,498		379			379		5,877	5,877			
100025546	MAPLE VALLEY	WA		09/20/2018		2,325		175			175		2,500	2,500			
100025547	PHOENIX	AZ		09/20/2018		2,374		463			463		2,837	2,837			
100025549	EAST PATCHOGUE	NY		09/20/2018		4,543		1,057			1,057		5,600	5,600			
100025551	LAS VEGAS	NV		09/20/2018		1,660		254			254		1,914	1,914			
100025552	ORLANDO	FL		09/20/2018		5,167		913			913		6,080	6,080			
100025556	GOWEN	MI		09/20/2018		792		195			195		987	987			
100025559	SAN DIEGO	CA		09/20/2018		4,962		129			129		5,091	5,091			
100025560	HUNTINGTON PARK	CA		09/20/2018		3,209		404			404		3,613	3,613			
100025566	HOFFMAN ESTATES	IL		09/20/2018		3,163		725			725		3,888	3,888			
100025567	ONTARIO	CA		09/20/2018		3,841		310			310		4,151	4,151			
100025568	BALDWIN PARK	CA		09/20/2018		3,634		361			361		3,995	3,995			
100025569	LOS ANGELES	CA		09/20/2018		4,176		775			775		4,951	4,951			
100025571	POUGHKEEPSIE	NY		09/20/2018		2,467		1,682			1,682		4,149	4,149			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025573	WILTON MANORS	FL		09/20/2018		4,528		280			280		4,808	4,808			
100025576	PERTH AMBOY	NJ		09/20/2018		3,439		1,020			1,020		4,459	4,459			
100025577	BALDWIN	NY		09/20/2018		4,730		874			874		5,604	5,604			
100025578	CUTLER BAY	FL		09/20/2018		3,274		756			756		4,030	4,030			
100025579	SAN JOSE	CA		09/20/2018		11,093		630			630		11,723	11,723			
100025580	SACRAMENTO	CA		09/20/2018		2,984		464			464		3,448	3,448			
100025582	RESEDA	CA		09/20/2018		4,966		562			562		5,528	5,528			
100025583	CHICAGO	IL		09/20/2018		9,795		448			448		10,243	10,243			
100025584	TUCSON	AZ		09/20/2018		1,863		279			279		2,142	2,142			
100025586	LOS ANGELES	CA		09/20/2018		7,580		139			139		7,719	7,719			
100025589	ALLEN	KY		09/20/2018		1,057		1,078			1,078		2,135	2,135			
100025591	OWINGS MILLS	MD		09/20/2018		2,557		302			302		2,859	2,859			
100025593	AIRMONT	NY		09/20/2018		6,397		1,178			1,178		7,575	7,575			
100025594	WASHINGTON	DC		09/20/2018		4,263		542			542		4,805	4,805			
100025595	NASHVILLE	TN		09/20/2018		1,519		318			318		1,837	1,837			
100025598	CARMEL	NY		09/20/2018		2,881		543			543		3,424	3,424			
100025600	CORDOVA	TN		09/20/2018		1,407		225			225		1,632	1,632			
100025601	MIAMI BEACH	FL		09/20/2018		1,834		377			377		2,211	2,211			
100025603	FAIRBANKS	AK		09/20/2018		2,482		302			302		2,784	2,784			
100025607	BROCKTON	MA		09/20/2018		3,866		917			917		4,783	4,783			
100025608	METHUEN	MA		09/20/2018		3,281		709			709		3,990	3,990			
100025610	NORTH LAUDERDALE	FL		09/20/2018		2,555		418			418		2,973	2,973			
100025613	WARREN	MI		09/20/2018		769		363			363		1,132	1,132			
100025614	CENTRAL ISLIP	NY		09/20/2018		14,005		2,354			2,354		16,359	16,359			
100025615	CAMBRIA	WI		09/20/2018		3,710		761			761		4,471	4,471			
100025616	TRENTON	NJ		09/20/2018		573		431			431		1,004	1,004			
100025618	COACHELLA	CA		09/20/2018		1,588		340			340		1,928	1,928			
100025622	SOUTH LAKE TAHOE	CA		09/20/2018		6,002		728			728		6,730	6,730			
100025623	HIGHLAND	CA		09/20/2018		1,984		458			458		2,442	2,442			
100025625	DEARBORN HEIGHTS	MI		09/20/2018		4,113		1,307			1,307		5,420	5,420			
100025632	MOORPARK	CA		09/20/2018		3,215		582			582		3,797	3,797			
100025636	WAUCONDA	IL		09/20/2018		22,600		4,635			4,635		27,235	27,235			
100025637	TEMECULA	CA		09/20/2018		5,112		95			95		5,207	5,207			
100025639	HOFFMAN ESTATES	IL		09/20/2018		2,057		492			492		2,549	2,549			
100025641	LAS VEGAS	NV		09/20/2018		2,223		378			378		2,601	2,601			
100025642	LOMPOC	CA		09/20/2018		2,171		558			558		2,729	2,729			
100025645	PALMDALE	CA		09/20/2018		2,431		719			719		3,150	3,150			
100025649	PATCHOGUE	NY		09/20/2018		4,777		1,589			1,589		6,366	6,366			
100025652	CAPE ELIZABETH	ME		09/20/2018		4,902		986			986		5,888	5,888			
100025653	LAHAINA	HI		09/20/2018		4,324		693			693		5,017	5,017			
100025656	SILVER SPRING	MD		09/20/2018		4,543		551			551		5,094	5,094			
100025658	LAKE ARROWHEAD	CA		09/20/2018		1,834		283			283		2,117	2,117			
100025659	CHICAGO HEIGHTS	IL		09/20/2018		1,482		399			399		1,881	1,881			
100025660	LONG BEACH	CA		09/20/2018		10,361		631			631		10,992	10,992			
100025661	MIAMI	FL		09/20/2018		2,174		326			326		2,500	2,500			
100025662	MASTIC	NY		09/20/2018		8,183		1,741			1,741		9,924	9,924			
100025664	RIVERSIDE	CA		09/20/2018		5,944		174			174		6,118	6,118			
100025667	ELGIN	IL		09/20/2018		1,670		298			298		1,968	1,968			
100025670	VILLA RICA	GA		09/20/2018		1,177		245			245		1,422	1,422			
100025671	LYNWOOD	CA		09/20/2018		4,552		540			540		5,092	5,092			
100025673	DES PLAINES	IL		09/20/2018		1,248		459			459		1,707	1,707			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025674	PATCHOGUE	NY		09/20/2018		7,254		2,701			2,701		9,955	9,955			
100025675	HAGERSTOWN	MD		09/20/2018		1,267		630			630		1,897	1,897			
100025676	DETROIT	MI		09/20/2018		791		487			487		1,278	1,278			
100025678	ESCONDIDO	CA		09/20/2018		3,813		586			586		4,399	4,399			
100025681	BALTIMORE	MD		09/20/2018		2,381		350			350		2,731	2,731			
100025684	BELL GARDENS	CA		09/20/2018		6,650		204			204		6,854	6,854			
100025686	ANCHORAGE	AK		09/20/2018		7,810		488			488		8,298	8,298			
100025687	LOS ANGELES	CA		09/20/2018		2,851		878			878		3,729	3,729			
100025690	COOPER CITY	FL		09/20/2018		3,041		327			327		3,368	3,368			
100025692	PALMDALE	CA		09/20/2018		3,795		564			564		4,359	4,359			
100025693	CLEARWATER	FL		09/20/2018		1,561		553			553		2,114	2,114			
100025694	PORT SAINT LUCIE	FL		09/20/2018		2,953		485			485		3,438	3,438			
100025697	GRASS VALLEY	CA		09/20/2018		6,472		37			37		6,509	6,509			
100025700	WELLINGTON	FL		09/20/2018		5,037		193			193		5,230	5,230			
100025701	SAINT CLOUD	FL		09/20/2018		3,498		199			199		3,697	3,697			
100025703	COMPTON	CA		09/20/2018		5,013		273			273		5,286	5,286			
100025704	BREMERTON	WA		09/20/2018		4,674		231			231		4,905	4,905			
100025705	RANCHO CORDOVA	CA		09/20/2018		3,145		289			289		3,434	3,434			
100025707	PROSPECT	OR		09/20/2018		824		143			143		967	967			
100025710	HAMMOND	IN		09/20/2018		1,644		390			390		2,034	2,034			
100025712	SPRINGFIELD	MA		09/20/2018		2,221		205			205		2,426	2,426			
100025716	SALEM	OR		09/20/2018		2,489		479			479		2,968	2,968			
100025719	ORLANDO	FL		09/20/2018		2,353		584			584		2,937	2,937			
100025720	NEW HAVEN	CT		09/20/2018		2,959		664			664		3,623	3,623			
100025721	FAIRFIELD	CT		09/20/2018		3,176		979			979		4,155	4,155			
100025723	STOCKBRIDGE	GA		09/20/2018		1,993		591			591		2,584	2,584			
100025727	BOGOTA	NJ		09/20/2018		3,727		1,469			1,469		5,196	5,196			
100025728	PORTLAND	OR		09/20/2018		3,984		191			191		4,175	4,175			
100025729	NEEDLES	CA		09/20/2018		1,379		196			196		1,575	1,575			
100025730	SIMI VALLEY	CA		09/20/2018		5,144		306			306		5,450	5,450			
100025735	CALEXICO	CA		09/20/2018		1,985		266			266		2,251	2,251			
100025736	BAY SHORE	NY		09/20/2018		4,162		459			459		4,621	4,621			
100025737	SAN DIEGO	CA		09/20/2018		6,606		1,381			1,381		7,987	7,987			
100025740	LAND O LAKES	FL		09/20/2018		6,650		739			739		7,389	7,389			
100025741	IMPERIAL	CA		09/20/2018		2,872		195			195		3,067	3,067			
100025745	AMITYVILLE	NY		09/20/2018		6,200		1,023			1,023		7,223	7,223			
100025747	APPLE VALLEY	CA		09/20/2018		4,462		532			532		4,994	4,994			
100025748	ARLINGTON	VA		09/20/2018		7,961		20			20		7,981	7,981			
100025751	VALLEY	AL		09/20/2018		1,402		401			401		1,803	1,803			
100025752	PARKVILLE	MD		09/20/2018		1,227		611			611		1,838	1,838			
100025754	OPA LOCKA	FL		09/20/2018		3,670		1,149			1,149		4,819	4,819			
100025755	SCHAUMBURG	IL		09/20/2018		5,155		2,215			2,215		7,370	7,370			
100025756	DOUGLAS	AZ		09/20/2018		2,074		257			257		2,331	2,331			
100025759	MIAMI	FL		09/20/2018		1,819		343			343		2,162	2,162			
100025760	ROSLINDALE	MA		09/20/2018		4,507		493			493		5,000	5,000			
100025764	LAS VEGAS	NV		09/20/2018		1,618		366			366		1,984	1,984			
100025770	MAYWOOD	IL		09/20/2018		3,086		217			217		3,303	3,303			
100025774	WATSONVILLE	CA		09/20/2018		6,652		583			583		7,235	7,235			
100025776	RIVERSIDE	CA		09/20/2018		5,057		1,623			1,623		6,680	6,680			
100025777	OPA LOCKA	FL		09/20/2018		2,638		932			932		3,570	3,570			
100025778	PERRIS	CA		09/20/2018		2,991		503			503		3,494	3,494			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025779	GREEN COVE SPRINGS	FL		09/20/2018		10,544		2,034			2,034		12,578	12,578			
100025780	TACOMA	WA		09/20/2018		4,483		767			767		5,250	5,250			
100025787	ORANGE	CA		09/20/2018		16,685		1,247			1,247		17,932	17,932			
100025788	GRAND PRAIRIE	TX		09/20/2018		1,664		136			136		1,800	1,800			
100025791	COLLEGE PARK	MD		09/20/2018		5,078		1,446			1,446		6,524	6,524			
100025793	BATON ROUGE	LA		09/20/2018		1,716		288			288		2,004	2,004			
100025794	NORTH BERGEN	NJ		09/20/2018		3,110		612			612		3,722	3,722			
100025795	PITTSBURG	CA		09/20/2018		5,234		3,550			3,550		8,784	8,784			
100025796	INDEPENDENCE	MO		09/20/2018		727		193			193		920	920			
100025801	GAITHERSBURG	MD		09/20/2018		3,281		340			340		3,621	3,621			
100025804	TUJUNGA	CA		09/20/2018		4,157		622			622		4,779	4,779			
100025805	DES MOINES	IA		09/20/2018		993		281			281		1,274	1,274			
100025810	WAUKEGAN	IL		09/20/2018		1,057		230			230		1,287	1,287			
100025812	LAS VEGAS	NV		09/20/2018		2,461		417			417		2,878	2,878			
100025813	LOS ANGELES	CA		09/20/2018		6,301		177			177		6,478	6,478			
100025815	HIALEAH	FL		09/20/2018		2,766		203			203		2,969	2,969			
100025816	SOUTHPORT	NC		09/20/2018		1,815		252			252		2,067	2,067			
100025818	SAN BERNARDINO	CA		09/20/2018		1,962		235			235		2,197	2,197			
100025820	TUCSON	AZ		09/20/2018		2,089		262			262		2,351	2,351			
100025821	PLANTATION	FL		09/20/2018		4,351		606			606		4,957	4,957			
100025822	PALMDALE	CA		09/20/2018		4,606		1,487			1,487		6,093	6,093			
100025825	CLEMENTON	NJ		09/20/2018		1,140		696			696		1,836	1,836			
100025827	DORAL	FL		09/20/2018		9,059		772			772		9,831	9,831			
100025829	CARNESVILLE	GA		09/20/2018		3,913		965			965		4,878	4,878			
100025830	BROCKTON	MA		09/20/2018		4,009		826			826		4,835	4,835			
100025832	WESTBURY	NY		09/20/2018		3,624		664			664		4,288	4,288			
100025833	HIALEAH	FL		09/20/2018		2,599		424			424		3,023	3,023			
100025834	LITTLEROCK	CA		09/20/2018		4,295		568			568		4,863	4,863			
100025837	ONTARIO	CA		09/20/2018		3,887		823			823		4,710	4,710			
100025839	PALM COAST	FL		09/20/2018		1,642		253			253		1,895	1,895			
100025841	ATLANTA	GA		09/20/2018		2,326		908			908		3,234	3,234			
100025842	CENTRAL ISLIP	NY		09/20/2018		3,259		529			529		3,788	3,788			
100025843	BARSTOW	CA		09/20/2018		1,777		218			218		1,995	1,995			
100025844	SANTA MARIA	CA		09/20/2018		4,602		216			216		4,818	4,818			
100025846	LAKE WORTH	FL		09/20/2018		1,792		235			235		2,027	2,027			
100025847	STATEN ISLAND	NY		09/20/2018		4,273		902			902		5,175	5,175			
100025852	SEATTLE	WA		09/20/2018		1,806		367			367		2,173	2,173			
100025853	WAIMANALO	HI		09/20/2018		8,017		283			283		8,300	8,300			
100025854	TAMPA	FL		09/20/2018		6,823		612			612		7,435	7,435			
100025857	BROOKLYN	NY		09/20/2018		12,304		642			642		12,946	12,946			
100025858	ORLAND PARK	IL		09/20/2018		2,823		639			639		3,462	3,462			
100025860	MEMPHIS	TN		09/20/2018		2,009		249			249		2,258	2,258			
100025869	NEW LONDON	CT		09/20/2018		1,276		652			652		1,928	1,928			
100025870	COMPTON	CA		09/20/2018		3,306		526			526		3,832	3,832			
100025871	PICO RIVERA	CA		09/20/2018		5,686		941			941		6,627	6,627			
100025872	SEATTLE	WA		09/20/2018		3,554		168			168		3,722	3,722			
100025878	MOUNTLAKE TERRACE	WA		09/20/2018		3,978		394			394		4,372	4,372			
100025883	CHANDLER	AZ		09/20/2018		4,066		761			761		4,827	4,827			
100025884	PACOIMA	CA		09/20/2018		5,209		360			360		5,569	5,569			
100025885	MADERA	CA		09/20/2018		1,633		488			488		2,121	2,121			
100025886	AVERY	CA		09/20/2018		2,153		441			441		2,594	2,594			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025888	DOWNEY	CA		09/20/2018		4,482		277			277		4,759	4,759			
100025891	SAN DIEGO	CA		09/20/2018		10,201		600			600		10,801	10,801			
100025894	RESEDA	CA		09/20/2018		9,898		636			636		10,534	10,534			
100025896	SILVER SPRING	MD		09/20/2018		925		10,027			10,027		10,952	10,952			
100025900	MORENO VALLEY	CA		09/20/2018		4,115		662			662		4,777	4,777			
100025902	SAINT CHARLES	IL		09/20/2018		5,345		841			841		6,186	6,186			
100025903	EASTON	PA		09/20/2018		708		901			901		1,609	1,609			
100025904	PEARLAND	TX		09/20/2018		5,495		400			400		5,895	5,895			
100025907	NORTH BERGEN	NJ		09/20/2018		9,671		919			919		10,590	10,590			
100025912	PEPEEKEO	HI		09/20/2018		3,911		734			734		4,645	4,645			
100025913	CLIFTON	NJ		09/20/2018		4,553		718			718		5,271	5,271			
100025917	NORTH CHICAGO	IL		09/20/2018		1,445		541			541		1,986	1,986			
100025919	VISTA	CA		09/20/2018		1,617		430			430		2,047	2,047			
100025920	MARTINSVILLE	IN		09/20/2018		4,860		85			85		4,945	4,945			
100025922	COMPTON	CA		09/20/2018		4,555		487			487		5,042	5,042			
100025925	REDWOOD VALLEY	CA		09/20/2018		4,490		472			472		4,962	4,962			
100025926	MESA	AZ		09/20/2018		1,968		287			287		2,255	2,255			
100025927	STOCKTON	CA		09/20/2018		4,611		774			774		5,385	5,385			
100025928	MIAMI	FL		09/20/2018		1,927		2,124			2,124		4,051	4,051			
100025929	CLINTON	MD		09/20/2018		223		46			46		269	269			
100025935	PLAINFIELD	NJ		09/20/2018		2,300		404			404		2,704	2,704			
100025936	LAKELAND	FL		09/20/2018		2,539		607			607		3,146	3,146			
100025939	LAKELAND	FL		09/20/2018		1,864		254			254		2,118	2,118			
100025940	BROOKLYN	NY		09/20/2018		3,708		592			592		4,300	4,300			
100025941	LOS ANGELES	CA		09/20/2018		7,642		801			801		8,443	8,443			
100025942	NORWALK	CA		09/20/2018		4,787		369			369		5,156	5,156			
100025943	MIAMI	FL		09/20/2018		11,942		1,165			1,165		13,107	13,107			
100025949	CHICAGO RIDGE	IL		09/20/2018		1,162		615			615		1,777	1,777			
100025954	VERO BEACH	FL		09/20/2018		1,753		547			547		2,300	2,300			
100025955	QUEENSTOWN	MD		09/20/2018		5,336		578			578		5,914	5,914			
100025957	HYATTSVILLE	MD		09/20/2018		5,252		536			536		5,788	5,788			
100025959	LAWRENCEVILLE	GA		09/20/2018		2,067		503			503		2,570	2,570			
100025961	WEST COVINA	CA		09/20/2018		6,438		501			501		6,939	6,939			
100025962	TUCSON	AZ		09/20/2018		1,548		251			251		1,799	1,799			
100025963	PHOENIX	AZ		09/20/2018		3,502		478			478		3,980	3,980			
100025965	WHEELER	WI		09/20/2018		1,797		364			364		2,161	2,161			
100025966	DELTONA	FL		09/20/2018		11,090		218			218		11,308	11,308			
100025967	GLENFORD	NY		09/20/2018		3,049		704			704		3,753	3,753			
100025969	LILBURN	GA		09/20/2018		1,906		454			454		2,360	2,360			
100025977	COMPTON	CA		09/20/2018		3,208		450			450		3,658	3,658			
100025978	LOS ANGELES	CA		09/20/2018		2,863		402			402		3,265	3,265			
100025982	BALDWIN PARK	CA		09/20/2018		4,103		441			441		4,544	4,544			
100025983	ANNAPOLIS	MD		09/20/2018		2,555		492			492		3,047	3,047			
100025986	ELGIN	SC		09/20/2018		5,146		30			30		5,176	5,176			
100025988	SAN ANTONIO	TX		09/20/2018		7,600		(228)			(228)		7,372	7,372			
100025989	MESA	AZ		09/20/2018		1,544		207			207		1,751	1,751			
100025991	CRESCO	PA		09/20/2018		1,885		308			308		2,193	2,193			
100025997	LOS ANGELES	CA		09/20/2018		5,734		222			222		5,956	5,956			
100025998	VALLEY STREAM	NY		09/20/2018		4,013		928			928		4,941	4,941			
100025999	SPRINGFIELD	MA		09/20/2018		3,671		725			725		4,396	4,396			
100026001	LOS ANGELES	CA		09/20/2018		3,821		172			172		3,993	3,993			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026006	CARY	IL		09/20/2018		3,476		508			508		3,984	3,984			
100026008	ALBRIGHTSVILLE	PA		09/20/2018		1,581		894			894		2,475	2,475			
100026010	HEREFORD	AZ		09/20/2018		4,143		244			244		4,387	4,387			
100026011	OPA LOCKA	FL		09/20/2018		1,932		332			332		2,264	2,264			
100026012	TEWKSBURY	MA		09/20/2018		4,335		356			356		4,691	4,691			
100026019	RED BANK	NJ		09/20/2018		5,255		1,231			1,231		6,486	6,486			
100026024	NAPLES	FL		09/20/2018		5,015		246			246		5,261	5,261			
100026028	GILBERT	AZ		09/20/2018		11,292		252			252		11,544	11,544			
100026031	NASHVILLE	TN		09/20/2018		4,153		88			88		4,241	4,241			
100026035	PALMDALE	CA		09/20/2018		3,350		459			459		3,809	3,809			
100026037	JOPPA	MD		09/20/2018		5,043		1,354			1,354		6,397	6,397			
100026042	SPANAWAY	WA		09/20/2018		3,444		627			627		4,071	4,071			
100026043	LAKE WORTH	FL		09/20/2018		1,009		295			295		1,304	1,304			
100026049	HOMESTEAD	FL		09/20/2018		3,516		310			310		3,826	3,826			
100026050	WESTMINSTER	CA		09/20/2018		7,372		276			276		7,648	7,648			
100026051	ATLANTIC CITY	NJ		09/20/2018		31,123		22,598			22,598		53,721	53,721			
100026052	PITTSBURG	CA		09/20/2018		2,206		247			247		2,453	2,453			
100026053	ORLANDO	FL		09/20/2018		2,071		782			782		2,853	2,853			
100026054	STRATFORD	CT		09/20/2018		3,899		572			572		4,471	4,471			
100026056	UPLAND	CA		09/20/2018		2,593		194			194		2,787	2,787			
100026059	CUMMING	GA		09/20/2018		3,714		70			70		3,784	3,784			
100026061	SAN JOSE	CA		09/20/2018		6,228		152			152		6,380	6,380			
100026064	PHARR	TX		09/20/2018		1,958		583			583		2,541	2,541			
100026066	CHICAGO	IL		09/20/2018		4,046		389			389		4,435	4,435			
100026067	BRANDON	FL		09/20/2018		7,481		269			269		7,750	7,750			
100026068	MOORPARK	CA		09/20/2018		5,194		670			670		5,864	5,864			
100026070	ISELIN	NJ		09/20/2018		6,362		480			480		6,842	6,842			
100026071	WEST PALM BEACH	FL		09/20/2018		4,951		837			837		5,788	5,788			
100026076	LAS VEGAS	NV		09/20/2018		2,346		269			269		2,615	2,615			
100026077	PRESCOTT	AZ		09/20/2018		3,380		343			343		3,723	3,723			
100026078	CHARLOTTE	NC		09/20/2018		4,013		568			568		4,581	4,581			
100026087	KAILUA KONA	HI		09/20/2018		4,664		147			147		4,811	4,811			
100026088	CHICAGO	IL		09/20/2018		5,755		586			586		6,341	6,341			
100026089	LOS ANGELES	CA		09/20/2018		5,847		453			453		6,300	6,300			
100026090	LOS ANGELES	CA		09/20/2018		11,280		122			122		11,402	11,402			
100026091	PHOENIX	AZ		09/20/2018		3,426		680			680		4,106	4,106			
100026093	COLTON	CA		09/20/2018		2,646		340			340		2,986	2,986			
100026094	SARASOTA	FL		09/20/2018		862		414			414		1,276	1,276			
100026095	LONG BEACH	CA		09/20/2018		2,181		368			368		2,549	2,549			
100026098	PATTERSON	NY		09/20/2018		1,307		621			621		1,928	1,928			
100026099	SMYRNA	DE		09/20/2018		4,935		582			582		5,517	5,517			
100026101	SMYRNA	GA		09/20/2018		4,824		643			643		5,467	5,467			
100026102	MONTEBELLO	CA		09/20/2018		4,147		596			596		4,743	4,743			
100026103	ORLANDO	FL		09/20/2018		2,706		451			451		3,157	3,157			
100026105	PORT WENTWORTH	GA		09/20/2018		1,810		213			213		2,023	2,023			
100026108	STERLING	VA		09/20/2018		4,132		637			637		4,769	4,769			
100026110	PARAMOUNT	CA		09/20/2018		4,044		854			854		4,898	4,898			
100026111	NORTH LAS VEGAS	NV		09/20/2018		11,535		729			729		12,264	12,264			
100026112	MIAMI	FL		09/20/2018		1,626		355			355		1,981	1,981			
100026114	EVERETT	WA		09/20/2018		4,718		226			226		4,944	4,944			
100026115	KIHEI	HI		09/20/2018		6,906		238			238		7,144	7,144			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026116	PITTSBURG	CA		09/20/2018		6,391		381			381		6,772	6,772			
100026119	SPRINGFIELD	OR		09/20/2018		1,882		206			206		2,088	2,088			
100026122	SALINAS	CA		09/20/2018		2,979		366			366		3,345	3,345			
100026125	LONG BEACH	CA		09/20/2018		5,573		479			479		6,052	6,052			
100026127	EWA BEACH	HI		09/20/2018		11,151		832			832		11,983	11,983			
100026129	LOS ANGELES	CA		09/20/2018		4,903		530			530		5,433	5,433			
100026130	SPRING HILL	FL		09/20/2018		1,761		171			171		1,932	1,932			
100026131	CHICAGO	IL		09/20/2018		187		190			190		377	377			
100026134	CHICAGO	IL		09/20/2018		3,967		1,259			1,259		5,226	5,226			
100026135	BAKERSFIELD	CA		09/20/2018		1,624		347			347		1,971	1,971			
100026136	NILES	IL		09/20/2018		4,354		460			460		4,814	4,814			
100026139	CENTREVILLE	VA		09/20/2018		4,689		126			126		4,815	4,815			
100026144	CHICAGO	IL		09/20/2018		1,360		287			287		1,647	1,647			
100026145	BLUFFTON	SC		09/20/2018		1,704		184			184		1,888	1,888			
100026148	ALVIN	TX		09/20/2018		6,458		414			414		6,872	6,872			
100026149	RANCHO CUCAMONGA	CA		09/20/2018		5,310		549			549		5,859	5,859			
100026150	BOCA RATON	FL		09/20/2018		1,017		311			311		1,328	1,328			
100026152	ARVERNE	NY		09/20/2018		4,396		669			669		5,065	5,065			
100026155	WINTER HAVEN	FL		09/20/2018		2,383		495			495		2,878	2,878			
100026161	ANTIOCH	CA		09/20/2018		5,373		553			553		5,926	5,926			
100026164	POMONA	CA		09/20/2018		6,434		356			356		6,790	6,790			
100026165	CAPITOL HEIGHTS	MD		09/20/2018		1,674		168			168		1,842	1,842			
100026167	HOUSTON	TX		09/20/2018		1,156		277			277		1,433	1,433			
100026168	MIAMI GARDENS	FL		09/20/2018		2,187		306			306		2,493	2,493			
100026174	MOUNTAIN VIEW	HI		09/20/2018		2,267		530			530		2,797	2,797			
100026175	ARLINGTON	WA		09/20/2018		8,367		99			99		8,466	8,466			
100026176	BROOKLYN	NY		09/20/2018		6,667		675			675		7,342	7,342			
100026178	BRONX	NY		09/20/2018		5,968		720			720		6,688	6,688			
100026181	MODESTO	CA		09/20/2018		3,884		395			395		4,279	4,279			
100026187	BELVIDERE	IL		09/20/2018		2,550		487			487		3,037	3,037			
100026188	SACRAMENTO	CA		09/20/2018		2,424		488			488		2,912	2,912			
100026195	ANTIOCH	CA		09/20/2018		3,272		478			478		3,750	3,750			
100026197	NORTH BABYLON	NY		09/20/2018		3,262		892			892		4,154	4,154			
100026203	BELLEVUE	ID		09/20/2018		3,085		425			425		3,510	3,510			
100026204	CHICAGO	IL		09/20/2018		2,000		316			316		2,316	2,316			
100026205	CALABASH	NC		09/20/2018		5,099		350			350		5,449	5,449			
100026206	NEWARK	NJ		09/20/2018		4,926		569			569		5,495	5,495			
100026210	BALTIMORE	MD		09/20/2018		1,736		515			515		2,251	2,251			
100026212	CENTRAL ISLIP	NY		09/20/2018		3,848		289			289		4,137	4,137			
100026213	CORAM	NY		09/20/2018		5,558		586			586		6,144	6,144			
100026215	ENGLEWOOD	NJ		09/20/2018		2,805		432			432		3,237	3,237			
100026217	HUNTINGTON PARK	CA		09/20/2018		2,295		261			261		2,556	2,556			
100026218	NORWALK	CT		09/20/2018		4,144		622			622		4,766	4,766			
100026221	TALLAHASSEE	FL		09/20/2018		3,121		344			344		3,465	3,465			
100026223	CHESTERTOWN	MD		09/20/2018		4,761		254			254		5,015	5,015			
100026224	PALOS HILLS	IL		09/20/2018		1,061		412			412		1,473	1,473			
100026225	COUNTRY CLUB HILLS	IL		09/20/2018		1,635		554			554		2,189	2,189			
100026227	COLCHESTER	CT		09/20/2018		5,083		961			961		6,044	6,044			
100026228	HOLIDAY	FL		09/20/2018		1,871		431			431		2,302	2,302			
100026230	CORDOVA	AL		09/20/2018		220		273			273		493	493			
100026231	HILLSIDE	IL		09/20/2018		1,446		1,169			1,169		2,615	2,615			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026232	MINNEAPOLIS	MN		09/20/2018		1,740		128			128		1,868	1,868			
100026237	MARION	NY		09/20/2018		1,200		1,251			1,251		2,451	2,451			
100026241	BURBANK	IL		09/20/2018		1,125		392			392		1,517	1,517			
100026243	PLANT CITY	FL		09/20/2018		9,267		1,628			1,628		10,895	10,895			
100026244	VALLEJO	CA		09/20/2018		2,130		402			402		2,532	2,532			
100026246	DESOTO	TX		09/20/2018		2,187		464			464		2,651	2,651			
100026247	MERRILLVILLE	IN		09/20/2018		1,229		52			52		1,281	1,281			
100026249	CICERO	IL		09/20/2018		1,003		191			191		1,194	1,194			
100026250	FRANKLIN PARK	IL		09/20/2018		2,188		430			430		2,618	2,618			
100026252	PORTERVILLE	CA		09/20/2018		5,127		1,146			1,146		6,273	6,273			
100026253	PINE BUSH	NY		09/20/2018		2,284		865			865		3,149	3,149			
100026255	YONKERS	NY		09/20/2018		6,682		3,493			3,493		10,175	10,175			
100026256	INDIANAPOLIS	IN		09/20/2018		495		334			334		829	829			
100026257	FLUSHING	NY		09/20/2018		6,716		1,220			1,220		7,936	7,936			
100026259	KEYES	CA		09/20/2018		2,635		435			435		3,070	3,070			
100026264	TUCSON	AZ		09/20/2018		1,217		365			365		1,582	1,582			
100026265	HAINES CITY	FL		09/20/2018		697		229			229		926	926			
100026266	CANOGA PARK	CA		09/20/2018		4,964		546			546		5,510	5,510			
100026269	WAUKESHA	WI		09/20/2018		1,088		339			339		1,427	1,427			
100026270	MADISON HEIGHTS	MI		09/20/2018		1,773		208			208		1,981	1,981			
100026273	POSEN	IL		09/20/2018		1,085		573			573		1,658	1,658			
100026274	HOUSTON	TX		09/20/2018		1,352		374			374		1,726	1,726			
100026275	RIO RANCHO	NM		09/20/2018		4,728		789			789		5,517	5,517			
100026276	HUMBLE	TX		09/20/2018		1,772		97			97		1,869	1,869			
100026277	MCDONOUGH	GA		09/20/2018		4,083		265			265		4,348	4,348			
100026279	STOCKBRIDGE	GA		09/20/2018		2,703		(48)			(48)		2,655	2,655			
100026281	POMPANO BEACH	FL		09/20/2018		969		319			319		1,288	1,288			
100026282	MESA	AZ		09/20/2018		1,660		363			363		2,023	2,023			
100026284	NORWALK	CA		09/20/2018		4,211		611			611		4,822	4,822			
100026286	STATEN ISLAND	NY		09/20/2018		15,548		147			147		15,695	15,695			
100026287	NEWPORT	MN		09/20/2018		3,186		301			301		3,487	3,487			
100026288	CONCORD	CA		09/20/2018		4,895		656			656		5,551	5,551			
100026291	AURORA	IL		09/20/2018		1,440		286			286		1,726	1,726			
100026292	RUTHER GLEN	VA		09/20/2018		1,608		291			291		1,899	1,899			
100026294	CHADDS FORD	PA		09/20/2018		3,797		417			417		4,214	4,214			
100026295	SAINT FRANCIS	WI		09/20/2018		1,822		199			199		2,021	2,021			
100026297	LADY LAKE	FL		09/20/2018		2,064		339			339		2,403	2,403			
100026299	CHICAGO	IL		09/20/2018		2,405		952			952		3,357	3,357			
100026301	KAGEL CANYON	CA		09/20/2018		4,010		983			983		4,993	4,993			
100026302	MIAMI GARDENS	FL		09/20/2018		2,047		191			191		2,238	2,238			
100026303	PHOENIX	AZ		09/20/2018		1,866		379			379		2,245	2,245			
100026304	GREENSBORO	NC		09/20/2018		1,363		360			360		1,723	1,723			
100026305	KINGMAN	AZ		09/20/2018		3,926		404			404		4,330	4,330			
100026306	PEMBROKE PINES	FL		09/20/2018		3,531		709			709		4,240	4,240			
100026313	HOLLYWOOD	FL		09/20/2018		2,353		276			276		2,629	2,629			
100026314	NEW CASTLE	DE		09/20/2018		3,924		1,236			1,236		5,160	5,160			
100026315	MENIFEE	CA		09/20/2018		2,780		614			614		3,394	3,394			
100026316	BELL GARDENS	CA		09/20/2018		7,605		1,834			1,834		9,439	9,439			
100026319	TUCSON	AZ		09/20/2018		1,211		288			288		1,499	1,499			
100026321	DAVENPORT	FL		09/20/2018		2,162		577			577		2,739	2,739			
100026323	PHOENIX	AZ		09/20/2018		1,647		405			405		2,052	2,052			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026325	RIVERDALE	GA		09/20/2018		1,071		498			498		1,569	1,569			
100026328	CLOSTER	NJ		09/20/2018		1,263		277			277		1,540	1,540			
100026332	HOLLYWOOD	FL		09/20/2018		3,171		865			865		4,036	4,036			
100026335	LOS ANGELES	CA		09/20/2018		6,467		444			444		6,911	6,911			
100026337	CORONA	NY		09/20/2018		7,813		481			481		8,294	8,294			
100026340	ISSUE	MD		09/20/2018		4,833		936			936		5,769	5,769			
100026342	GRANTSVILLE	UT		09/20/2018		2,455		264			264		2,719	2,719			
100026343	BOLINGBROOK	IL		09/20/2018		2,238		406			406		2,644	2,644			
100026344	NYACK	NY		09/20/2018		4,693		548			548		5,241	5,241			
100026347	BRENTWOOD	NY		09/20/2018		3,843		648			648		4,491	4,491			
100026348	NEW CITY	NY		09/20/2018		4,481		329			329		4,810	4,810			
100026349	DES PLAINES	IL		09/20/2018		2,714		509			509		3,223	3,223			
100026351	RIVERSIDE	CA		09/20/2018		3,732		602			602		4,334	4,334			
100026354	FRESNO	CA		09/26/2018		3,057		43			43		3,100	3,100			
100026355	MIAMI	FL		09/26/2018		2,696		99			99		2,795	2,795			
100026356	FRESNO	CA		09/26/2018		4,940		(1)			(1)		4,939	4,939			
100026360	CHICAGO	IL		09/26/2018		5,241		52			52		5,293	5,293			
100026362	ORLANDO	FL		09/26/2018		3,013		204			204		3,217	3,217			
100026363	OCALA	FL		09/26/2018		4,297		107			107		4,404	4,404			
100026365	STOCKTON	CA		09/26/2018		3,120		333			333		3,453	3,453			
100026366	MIAMI	FL		09/26/2018		1,987		124			124		2,111	2,111			
100026367	ELGIN	IL		09/26/2018		1,533		255			255		1,788	1,788			
100026368	MESA	AZ		09/26/2018		3,494		57			57		3,551	3,551			
100026370	LAMONT	CA		09/26/2018		7,012		649			649		7,661	7,661			
100026374	WIMAUMA	FL		09/26/2018		1,032		788			788		1,820	1,820			
100026376	LEHIGH ACRES	FL		09/26/2018		356		1,877			1,877		2,233	2,233			
100026377	PERRIS	CA		09/26/2018		3,665		154			154		3,819	3,819			
100026379	MIAMI	FL		09/26/2018		3,241		205			205		3,446	3,446			
100026380	POMPANO BEACH	FL		09/26/2018		3,168		736			736		3,904	3,904			
100026381	ST PETERSBURG	FL		09/26/2018		5,680		640			640		6,320	6,320			
100026384	PALM BAY	FL		09/26/2018		2,213		223			223		2,436	2,436			
100026385	PORTERVILLE	CA		09/26/2018		1,347		176			176		1,523	1,523			
100026387	BAKERSFIELD	CA		09/26/2018		2,595		63			63		2,658	2,658			
100026392	PALM COAST	FL		09/26/2018		8,568		249			249		8,817	8,817			
100026394	LAVEEN	AZ		09/26/2018		2,595		19			19		2,614	2,614			
100026395	MECHANICSVILLE	MD		09/26/2018		2,532		155			155		2,687	2,687			
100026397	KISSIMMEE	FL		09/26/2018		1,732		921			921		2,653	2,653			
100026398	PHOENIX	AZ		09/26/2018		3,598		84			84		3,682	3,682			
100026402	CERES	CA		09/26/2018		5,258		33			33		5,291	5,291			
100026403	WEST BLOOMFIELD	MI		09/26/2018		7,248		566			566		7,814	7,814			
100026404	BAKERSFIELD	CA		09/26/2018		1,126		382			382		1,508	1,508			
100026406	MIAMI	FL		09/26/2018		2,777		528			528		3,305	3,305			
100026407	STOCKTON	CA		09/26/2018		3,952		166			166		4,118	4,118			
100026410	RIVERVIEW	FL		09/26/2018		6,316		801			801		7,117	7,117			
100026415	LOPATCONG TOWNSHIP	NJ		09/26/2018		3,912		1,394			1,394		5,306	5,306			
100026416	WEST PALM BEACH	FL		09/26/2018		2,309		61			61		2,370	2,370			
100026417	ST. PAUL	MN		09/26/2018		2,835		13			13		2,848	2,848			
100026424	BRENTWOOD	MD		09/26/2018		1,677		362			362		2,039	2,039			
100026427	ATWATER	CA		09/26/2018		3,932		58			58		3,990	3,990			
100026432	SCOTTSDALE	AZ		09/26/2018		3,918		56			56		3,974	3,974			
100026436	APPLE VALLEY	CA		09/26/2018		4,406		82			82		4,488	4,488			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026440	PORT SAINT LUCIE	FL		09/26/2018		4,300		62			62		4,362	4,362			
100026447	DEERFIELD BEACH	FL		09/26/2018		1,923		572			572		2,495	2,495			
100026452	LAKE ELSINORE	CA		09/26/2018		4,096		37			37		4,133	4,133			
100026455	PLUM BORO	PA		09/26/2018		2,866		431			431		3,297	3,297			
100026458	MADERA	CA		09/26/2018		5,031		99			99		5,130	5,130			
100026466	MORENO VALLEY	CA		09/26/2018		5,547		733			733		6,280	6,280			
100026469	DESERT HOT SPRINGS	CA		09/26/2018		579		5,535			5,535		6,114	6,114			
100026471	TRUMBULL	CT		09/26/2018		5,315		598			598		5,913	5,913			
100026473	PATCHOGUE	NY		09/26/2018		1,725		6,404			6,404		8,129	8,129			
100026483	BAKERSFIELD	CA		09/26/2018		9,025		1,643			1,643		10,668	10,668			
100026491	BRENTWOOD	NY		09/26/2018		5,256		137			137		5,393	5,393			
100026492	SACRAMENTO	CA		09/26/2018		1,506		940			940		2,446	2,446			
100026493	MORENO VALLEY	CA		09/26/2018		2,052		364			364		2,416	2,416			
100026499	WOODBRIDGE	VA		09/26/2018		10,547		190			190		10,737	10,737			
100026500	STAFFORD	VA		09/26/2018		6,638		79			79		6,717	6,717			
100026501	SACRAMENTO	CA		09/26/2018		3,926		70			70		3,996	3,996			
100026502	SAN JUAN CAPISTRANO	CA		09/26/2018		4,781		93			93		4,874	4,874			
100026503	WOODBRIDGE TOWNSHIP	NJ		09/26/2018		4,887		1,607			1,607		6,494	6,494			
100026504	LAS VEGAS	NV		09/26/2018		3,312		(10)			(10)		3,302	3,302			
100026505	OLIVEHURST	CA		09/26/2018		3,398		394			394		3,792	3,792			
100026508	MIAMI	FL		09/26/2018		1,057		3,421			3,421		4,478	4,478			
100026509	WOODBRIDGE	VA		09/26/2018		2,151		920			920		3,071	3,071			
100026515	SCHERTZ	TX		09/26/2018		2,310		113			113		2,423	2,423			
100026516	PITTSBURG	CA		09/26/2018		6,389		45			45		6,434	6,434			
100026517	LOMPOC	CA		09/26/2018		1,365		1,899			1,899		3,264	3,264			
100026518	MORENO VALLEY	CA		09/26/2018		1,985		150			150		2,135	2,135			
100026519	CHICAGO	IL		09/26/2018		1,732		249			249		1,981	1,981			
100026520	SAN BERNARDINO	CA		09/26/2018		6,820		968			968		7,788	7,788			
100026522	BLUE SPRINGS	MO		09/26/2018		3,740		232			232		3,972	3,972			
100026525	RIVERSIDE	CA		09/26/2018		1,123		1,961			1,961		3,084	3,084			
100026526	BOLINGBROOK	IL		09/26/2018		4,679		761			761		5,440	5,440			
100026527	NEW WINDSOR	MD		09/26/2018		4,457		72			72		4,529	4,529			
100026529	STOCKTON	CA		09/26/2018		2,140		1,023			1,023		3,163	3,163			
100026530	INDIANAPOLIS	IN		09/26/2018		7,323		1,100			1,100		8,423	8,423			
100026532	HOLLYWOOD	FL		09/26/2018		2,401		230			230		2,631	2,631			
100026533	RIALTO	CA		09/26/2018		2,972		233			233		3,205	3,205			
100026535	WOODBRIDGE	VA		09/26/2018		4,793		501			501		5,294	5,294			
100026537	FAIRFIELD	CA		09/26/2018		5,208		77			77		5,285	5,285			
100026542	COCONUT CREEK	FL		09/26/2018		4,284		218			218		4,502	4,502			
100026543	VALLEJO	CA		09/26/2018		3,166		784			784		3,950	3,950			
100026544	YUCAIPA	CA		09/26/2018		2,872		527			527		3,399	3,399			
100026546	PERRIS	CA		09/26/2018		8,803		1,150			1,150		9,953	9,953			
100026547	LANCASTER	CA		09/26/2018		2,514		162			162		2,676	2,676			
100026548	CHICAGO	IL		09/26/2018		2,019		254			254		2,273	2,273			
100026554	UPPER MARLBORO	MD		09/26/2018		5,581		221			221		5,802	5,802			
100026555	STERLING	VA		09/26/2018		5,246		259			259		5,505	5,505			
100026556	MIRAMAR	FL		09/26/2018		4,865		549			549		5,414	5,414			
100026558	TRACY	CA		09/26/2018		3,113		313			313		3,426	3,426			
100026561	PORT JEFFERSON STATION	NY		09/26/2018		14,312		412			412		14,724	14,724			
100026563	CLOVIS	CA		09/26/2018		3,493		46			46		3,539	3,539			
100026564	BOWIE	MD		09/26/2018		3,770		1,142			1,142		4,912	4,912			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026566	EAST ISLIP	NY		09/26/2018		7,359		1,878			1,878		9,237	9,237			
100026567	MORENO VALLEY	CA		09/26/2018		2,157		336			336		2,493	2,493			
100026568	VIRGINIA BEACH	VA		09/26/2018		1,424		3,261			3,261		4,685	4,685			
100026572	BONITA SPRINGS	FL		09/26/2018		3,727		51			51		3,778	3,778			
100026576	TEMECULA	CA		09/26/2018		5,871		2,078			2,078		7,949	7,949			
100026577	COOPER CITY	FL		09/26/2018		3,586		48			48		3,634	3,634			
100026579	VANCOUVER	WA		09/26/2018		3,449		253			253		3,702	3,702			
100026581	WATERFORD	CA		09/26/2018		18,464		264			264		18,728	18,728			
100026585	FARMINGDALE	NY		09/26/2018		2,746		2,660			2,660		5,406	5,406			
100026587	FONTANA	CA		09/26/2018		5,021		57			57		5,078	5,078			
100026588	WEST COVINA	CA		09/26/2018		4,171		482			482		4,653	4,653			
100026589	OXNARD	CA		09/26/2018		3,038		566			566		3,604	3,604			
100026590	MINDEN	NV		09/26/2018		5,636		90			90		5,726	5,726			
100026595	PITTSBURG	CA		09/26/2018		14,290		259			259		14,549	14,549			
100026599	SILVER SPRING	MD		09/26/2018		2,789		1,024			1,024		3,813	3,813			
100026601	SAN PABLO	CA		09/26/2018		2,898		47			47		2,945	2,945			
100026604	DIAMOND BAR	CA		09/26/2018		3,308		397			397		3,705	3,705			
100026605	MANASSAS	VA		09/26/2018		8,670		295			295		8,965	8,965			
100026612	LAKE FOREST	CA		09/26/2018		6,420		77			77		6,497	6,497			
100026614	OAKDALE	CA		09/26/2018		4,981		210			210		5,191	5,191			
100026615	SUISUN	CA		09/26/2018		4,283		194			194		4,477	4,477			
100026616	LACEY TOWNSHIP	NJ		09/26/2018		2,934		447			447		3,381	3,381			
100026619	PATTERSON	CA		09/26/2018		7,969		165			165		8,134	8,134			
100026620	ESCONDIDO	CA		09/26/2018		3,210		521			521		3,731	3,731			
100026622	PICO RIVERA	CA		09/26/2018		11,270		189			189		11,459	11,459			
100026627	CARSON	CA		09/26/2018		2,746		312			312		3,058	3,058			
100026629	SALINAS	CA		09/26/2018		6,656		101			101		6,757	6,757			
100026630	ROMOLAND	CA		09/26/2018		3,085		35			35		3,120	3,120			
100026631	CERES	CA		09/26/2018		21,111		937			937		22,048	22,048			
100026633	MERRICK	NY		09/26/2018		9,440		5,613			5,613		15,053	15,053			
100026634	SUISUN CITY	CA		09/26/2018		3,898		575			575		4,473	4,473			
100026636	HIALEAH	FL		09/26/2018		3,302		1,417			1,417		4,719	4,719			
100026638	WESTBURY	NY		09/26/2018		5,912		5,705			5,705		11,617	11,617			
100026643	WAXHAW	NC		09/26/2018		4,265		365			365		4,630	4,630			
100026646	SAN FERNANDO	CA		09/26/2018		3,823		730			730		4,553	4,553			
100026647	NUTLEY	NJ		09/26/2018		5,859		1,220			1,220		7,079	7,079			
100026648	LA PUENTE	CA		09/26/2018		5,641		149			149		5,790	5,790			
100026650	SANTA ANA	CA		09/26/2018		6,287		354			354		6,641	6,641			
100026652	SPRING VALLEY	CA		09/26/2018		12,213		29			29		12,242	12,242			
100026653	SAN PABLO	CA		09/26/2018		6,327		113			113		6,440	6,440			
100026654	ENGLISHTOWN	NJ		09/26/2018		4,074		290			290		4,364	4,364			
100026655	SAN DIEGO	CA		09/26/2018		6,568		770			770		7,338	7,338			
100026656	LAS VEGAS	NV		09/26/2018		6,968		108			108		7,076	7,076			
100026657	AZUSA	CA		09/26/2018		3,015		363			363		3,378	3,378			
100026658	VALLEY STREAM	NY		09/26/2018		9,937		2,146			2,146		12,083	12,083			
100026660	SAN FERNANDO	CA		09/26/2018		5,241		55			55		5,296	5,296			
100026663	PHOENIX	AZ		09/26/2018		5,039		578			578		5,617	5,617			
100026665	LA PUENTE	CA		09/26/2018		4,562		3,218			3,218		7,780	7,780			
100026666	SALINAS	CA		09/26/2018		5,832		532			532		6,364	6,364			
100026669	ANTIOCH	CA		09/26/2018		5,424		689			689		6,113	6,113			
100026670	STERLING HEIGHTS	MI		09/26/2018		7,850		818			818		8,668	8,668			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026671	BALDWIN PARK	CA		09/26/2018		6,807		245			245		7,052	7,052			
100026674	PACOIMA	CA		09/26/2018		4,702		607			607		5,309	5,309			
100026680	EL CAJON	CA		09/26/2018		9,004		160			160		9,164	9,164			
100026682	BALDWIN	NY		09/26/2018		3,777		899			899		4,676	4,676			
100026683	STOCKTON	CA		09/26/2018		5,174		881			881		6,055	6,055			
100026688	LAS VEGAS	NV		09/26/2018		8,354		484			484		8,838	8,838			
100026691	ANTIOCH	CA		09/26/2018		6,640		51			51		6,691	6,691			
100026702	GARDENA	CA		09/26/2018		5,100							5,100	5,100			
100026708	LA PUENTE	CA		09/26/2018		4,846		1,175			1,175		6,021	6,021			
100026711	WHITTIER	CA		09/26/2018		6,011		742			742		6,753	6,753			
100026717	ONTARIO	CA		09/26/2018		5,493		434			434		5,927	5,927			
100026718	WASHINGTON	DC		09/26/2018		5,307		736			736		6,043	6,043			
100026721	SAN MARCOS	CA		09/26/2018		13,332		687			687		14,019	14,019			
100026722	RANCHO MIRAGE	CA		09/26/2018		8,959		262			262		9,221	9,221			
100026724	CASTAIC	CA		09/26/2018		4,842		1,391			1,391		6,233	6,233			
100026725	HAYMARKET	VA		09/26/2018		5,035		550			550		5,585	5,585			
100026726	UPLAND	CA		09/26/2018		3,718		545			545		4,263	4,263			
100026730	INGLEWOOD	CA		09/26/2018		2,810		2,095			2,095		4,905	4,905			
100026734	NORCO	CA		09/26/2018		5,755		1,231			1,231		6,986	6,986			
100026735	ANAHEIM	CA		09/26/2018		3,737		639			639		4,376	4,376			
100026736	LOS ANGELES	CA		09/26/2018		4,268		720			720		4,988	4,988			
100026737	CARSON	CA		09/26/2018		6,539		289			289		6,828	6,828			
100026738	HERALD	CA		09/26/2018		5,093		714			714		5,807	5,807			
100026741	SPARTA	NJ		09/26/2018		6,450		2,645			2,645		9,095	9,095			
100026742	OAKLAND	CA		09/26/2018		1,588		6,517			6,517		8,105	8,105			
100026746	RIVERSIDE	CA		09/26/2018		6,647		2,859			2,859		9,506	9,506			
100026748	SCOTTSDALE	AZ		09/26/2018		21,479		574			574		22,053	22,053			
100026754	EL MONTE	CA		09/26/2018		6,762		203			203		6,965	6,965			
100026755	BELLFLOWER	CA		09/26/2018		10,702		690			690		11,392	11,392			
100026758	RICHMOND	CA		09/26/2018		1,602		5,008			5,008		6,610	6,610			
100026764	BALDWIN PARK	CA		09/26/2018		5,408		204			204		5,612	5,612			
100026766	HOPEWELL TOWNSHIP	NJ		09/26/2018		7,656		1,065			1,065		8,721	8,721			
100026770	RAMONA	CA		09/26/2018		7,028		861			861		7,889	7,889			
100026771	SANIBEL	FL		09/26/2018		5,632		553			553		6,185	6,185			
100026775	HAYWARD	CA		09/26/2018		5,059		769			769		5,828	5,828			
100026776	SIMI VALLEY	CA		09/26/2018		9,090		286			286		9,376	9,376			
100026777	OXNARD	CA		09/26/2018		9,070		641			641		9,711	9,711			
100026781	FOLSOM	CA		09/26/2018		4,008		45			45		4,053	4,053			
100026784	SPARTA	NJ		09/26/2018		7,252		1,080			1,080		8,332	8,332			
100026786	PARAMUS	NJ		09/26/2018		5,919		738			738		6,657	6,657			
100026789	SYOSSET	NY		09/26/2018		12,310		1,491			1,491		13,801	13,801			
100026793	WEST COVINA	CA		09/26/2018		8,617		249			249		8,866	8,866			
100026798	FAIR HAVEN	NJ		09/26/2018		9,194		690			690		9,884	9,884			
100026800	WHITTIER	CA		09/26/2018		7,030		396			396		7,426	7,426			
100026804	ESCONDIDO	CA		09/26/2018		6,668		689			689		7,357	7,357			
100026805	FAIRFAX	CA		09/26/2018		9,190		716			716		9,906	9,906			
100026806	OAKLAND	CA		09/26/2018		7,056		960			960		8,016	8,016			
100026809	TORRANCE	CA		09/26/2018		11,315		248			248		11,563	11,563			
100026811	DANA POINT	CA		09/26/2018		6,245		1,517			1,517		7,762	7,762			
100026815	UNION CITY	CA		09/26/2018		12,653		1,806			1,806		14,459	14,459			
100026827	LAMONT	CA		09/26/2018		3,124		115			115		3,239	3,239			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026829	SANTA TERESA	NM		09/26/2018		1,272		191			191		1,463	1,463			
100026833	FRESNO	CA		09/26/2018		1,597		408			408		2,005	2,005			
100026834	BAKERSFIELD	CA		09/26/2018		3,654		86			86		3,740	3,740			
100026835	NORTH LAS VEGAS	NV		09/26/2018		7,703		25			25		7,728	7,728			
100026838	HIALEAH	FL		09/26/2018		1,039		177			177		1,216	1,216			
100026840	SHAFTER	CA		09/26/2018		2,083		187			187		2,270	2,270			
100026843	TULARE	CA		09/26/2018		3,477		102			102		3,579	3,579			
100026849	HANOVER PARK	IL		09/26/2018		1,423		697			697		2,120	2,120			
100026851	BAKERSFIELD	CA		09/26/2018		2,842		339			339		3,181	3,181			
100026852	HANOVER PARK	IL		09/26/2018		5,760		614			614		6,374	6,374			
100026853	PHOENIX	AZ		09/26/2018		1,921		229			229		2,150	2,150			
100026854	BAKERSFIELD	CA		09/26/2018		1,593		603			603		2,196	2,196			
100026856	KEYES	CA		09/26/2018		3,253		353			353		3,606	3,606			
100026859	FRESNO	CA		09/26/2018		2,032		342			342		2,374	2,374			
100026860	PHILADELPHIA	PA		09/26/2018		2,896		87			87		2,983	2,983			
100026862	CHICAGO	IL		09/26/2018		5,258		86			86		5,344	5,344			
100026872	MESA	AZ		09/26/2018		4,067		905			905		4,972	4,972			
100026875	OCALA	FL		09/26/2018		3,386		158			158		3,544	3,544			
100026877	NORTH LAS VEGAS	NV		09/26/2018		709		1,260			1,260		1,969	1,969			
100026878	WEST HARTFORD	CT		09/26/2018		2,133		3,749			3,749		5,882	5,882			
100026879	STOCKTON	CA		09/26/2018		4,501		31			31		4,532	4,532			
100026880	TUCSON	AZ		09/26/2018		4,158		73			73		4,231	4,231			
100026882	ORLANDO	FL		09/26/2018		4,213		226			226		4,439	4,439			
100026883	NAPLES	FL		09/26/2018		2,956		1,026			1,026		3,982	3,982			
100026884	BAKERSFIELD	CA		09/26/2018		4,153		34			34		4,187	4,187			
100026885	SACRAMENTO	CA		09/26/2018		1,384		940			940		2,324	2,324			
100026886	MIAMI	FL		09/26/2018		2,742		526			526		3,268	3,268			
100026888	BAKERSFIELD	CA		09/26/2018		2,516		389			389		2,905	2,905			
100026891	JUPITER	FL		09/26/2018		7,960		1,080			1,080		9,040	9,040			
100026892	SELMA	CA		09/26/2018		2,654		732			732		3,386	3,386			
100026893	SACRAMENTO	CA		09/26/2018		3,489		320			320		3,809	3,809			
100026896	SANTA MARIA	CA		09/26/2018		9,604		177			177		9,781	9,781			
100026898	CHICAGO	IL		09/26/2018		7,909		60			60		7,969	7,969			
100026899	SANTA MARIA	CA		09/26/2018		6,892		46			46		6,938	6,938			
100026900	MORENO VALLEY	CA		09/26/2018		3,489		595			595		4,084	4,084			
100026901	MESA	AZ		09/26/2018		5,827		149			149		5,976	5,976			
100026902	TURLOCK	CA		09/26/2018		2,639		3			3		2,642	2,642			
100026903	MORENO VALLEY	CA		09/26/2018		3,638		16			16		3,654	3,654			
100026906	GREENFIELD	CA		09/26/2018		4,392		229			229		4,621	4,621			
100026909	SAN PABLO	CA		09/26/2018		2,389		541			541		2,930	2,930			
100026910	SALIDA	CA		09/26/2018		2,976		173			173		3,149	3,149			
100026913	CAMP SPRINGS	MD		09/26/2018		2,969		785			785		3,754	3,754			
100026915	TURLOCK	CA		09/26/2018		3,802		966			966		4,768	4,768			
100026920	REDDING	CA		09/26/2018		4,485		315			315		4,800	4,800			
100026921	OLNEY	MD		09/26/2018		2,913		646			646		3,559	3,559			
100026926	PALMDALE	CA		09/26/2018		2,145		276			276		2,421	2,421			
100026929	KISSIMMEE	FL		09/26/2018		3,777		387			387		4,164	4,164			
100026935	FAIRFIELD	CA		09/26/2018		2,743		348			348		3,091	3,091			
100026937	JUPITER	FL		09/26/2018		3,204		813			813		4,017	4,017			
100026939	SALINAS	CA		09/26/2018		3,330							3,330	3,330			
100026942	NORTH WILDWOOD	NJ		09/26/2018		2,434		803			803		3,237	3,237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026943	RIALTO	CA		09/26/2018		5,733		121			121		5,854	5,854			
100026948	STAFFORD	VA		09/26/2018		8,767		393			393		9,160	9,160			
100026951	CORONA	CA		09/26/2018		8,527		38			38		8,565	8,565			
100026952	NORTH KINGSTOWN	RI		09/26/2018		11,925		1,082			1,082		13,007	13,007			
100026953	SALINAS	CA		09/26/2018		6,927		60			60		6,987	6,987			
100026955	MIRAMAR	FL		09/26/2018		4,328		612			612		4,940	4,940			
100026957	PITTSBURG	CA		09/26/2018		838		2,266			2,266		3,104	3,104			
100026958	OAKDALE	CA		09/26/2018		5,181		139			139		5,320	5,320			
100026959	PATTERSON	CA		09/26/2018		2,847		1,782			1,782		4,629	4,629			
100026960	RIALTO	CA		09/26/2018		12,428		197			197		12,625	12,625			
100026961	EAST QUOGUE	NY		09/26/2018		5,476		1,352			1,352		6,828	6,828			
100026962	WEST SACRAMENTO	CA		09/26/2018		3,649		53			53		3,702	3,702			
100026968	LOXAHATCHEE	FL		09/26/2018		6,038		266			266		6,304	6,304			
100026969	VALLEJO	CA		09/26/2018		2,592		664			664		3,256	3,256			
100026974	BAKERSFIELD	CA		09/26/2018		3,486		22			22		3,508	3,508			
100026975	POMPANO BEACH	FL		09/26/2018		10,446		337			337		10,783	10,783			
100026979	FONTANA	CA		09/26/2018		4,278		263			263		4,541	4,541			
100026981	PITTSBURG	CA		09/26/2018		27,551		3,292			3,292		30,843	30,843			
100026984	LA PUENTE	CA		09/26/2018		5,611		365			365		5,976	5,976			
100026985	HICKSVILLE	NY		09/26/2018		9,246		968			968		10,214	10,214			
100026986	LOS ANGELES	CA		09/26/2018		4,388		731			731		5,119	5,119			
100026987	LOS ANGELES	CA		09/26/2018		4,113		1,058			1,058		5,171	5,171			
100026988	LOS ANGELES	CA		09/26/2018		4,302		777			777		5,079	5,079			
100026989	VALLEJO	CA		09/26/2018		2,941		979			979		3,920	3,920			
100026992	MIRA LOMA	CA		09/26/2018		5,167		386			386		5,553	5,553			
100026995	SAINT CHARLES	IL		09/26/2018		5,316		372			372		5,688	5,688			
100026996	NATIONAL CITY	CA		09/26/2018		3,746		997			997		4,743	4,743			
100026997	ORANGE	CA		09/26/2018		7,028		109			109		7,137	7,137			
100026998	COLONIA	NJ		09/26/2018		9,099		1,268			1,268		10,367	10,367			
100027001	LOS ANGELES	CA		09/26/2018		2,492		407			407		2,899	2,899			
100027004	ROCKLIN	CA		09/26/2018		17,011		81			81		17,092	17,092			
100027006	AZUSA	CA		09/26/2018		4,841		92			92		4,933	4,933			
100027009	WHITTIER	CA		09/26/2018		5,246		913			913		6,159	6,159			
100027010	EAST STROUDSBURG	PA		09/26/2018		9,462		100			100		9,562	9,562			
100027013	VALLEJO	CA		09/26/2018		3,823		150			150		3,973	3,973			
100027020	OXNARD	CA		09/26/2018		7,165		56			56		7,221	7,221			
100027021	DOVER TWP	NJ		09/26/2018		7,485		656			656		8,141	8,141			
100027022	VAN NUYS	CA		09/26/2018		9,640		350			350		9,990	9,990			
100027024	CHICAGO	IL		09/26/2018		7,561		139			139		7,700	7,700			
100027025	ANACORTES	WA		09/26/2018		2,648		1,015			1,015		3,663	3,663			
100027026	TUCSON	AZ		09/26/2018		9,600		2,378			2,378		11,978	11,978			
100027032	OXNARD	CA		09/26/2018		2,734		5,390			5,390		8,124	8,124			
100027033	VALLEJO	CA		09/26/2018		5,539		3,956			3,956		9,495	9,495			
100027034	ANAHEIM	CA		09/26/2018		6,123		71			71		6,194	6,194			
100027035	LAWNDALE	CA		09/26/2018		6,297		160			160		6,457	6,457			
100027038	LONG BEACH	CA		09/26/2018		5,560		1,363			1,363		6,923	6,923			
100027041	NORTH BERGEN	NJ		09/26/2018		3,533		411			411		3,944	3,944			
100027042	ASHBURN	VA		09/26/2018		6,056		138			138		6,194	6,194			
100027043	ANAHEIM	CA		09/26/2018		7,458		724			724		8,182	8,182			
100027044	CAMARILLO	CA		09/26/2018		6,154		214			214		6,368	6,350		(18)	(18)
100027045	ANAHEIM	CA		09/26/2018		8,541		130			130		8,671	8,671			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027046	COTATI	CA		09/26/2018		15,215		1,290			1,290		16,505	16,505			
100027048	RICHMOND	VA		09/26/2018		23,915		1,227			1,227		25,142	25,142			
100027049	BALDWIN	NY		09/26/2018		9,321		2,055			2,055		11,376	11,376			
100027050	SEASIDE	CA		09/26/2018		5,103		598			598		5,701	5,701			
100027051	FAIRFAX	VA		09/26/2018		7,480		795			795		8,275	8,275			
100027052	FAIRFIELD	CA		09/26/2018		6,887		716			716		7,603	7,603			
100027053	ANTIOCH	CA		09/26/2018		7,568		77			77		7,645	7,645			
100027058	LUTZ	FL		09/26/2018		9,369		293			293		9,662	9,662			
100027061	DISCOVERY BAY	CA		09/26/2018		6,426		588			588		7,014	7,014			
100027064	OXNARD	CA		09/26/2018		9,614		159			159		9,773	9,773			
100027069	ALISO VIEJO	CA		09/26/2018		8,275		659			659		8,934	8,934			
100027070	SCOTTSDALE	AZ		09/26/2018		15,022		859			859		15,881	15,881			
100027767	SUSANVILLE	CA		10/26/2018		1,620		274			274		1,894	1,894			
100027771	GONZALES	TX		10/26/2018		4,578		274			274		4,852	4,852			
100027773	DASSEL	MN		10/26/2018		4,282		533			533		4,815	4,815			
100027774	WEST COVINA	CA		10/26/2018		4,612		1,055			1,055		5,667	5,667			
100027775	WOODBINE	GA		10/26/2018		3,309		558			558		3,867	3,867			
100027777	PRIOR LAKE	MN		10/26/2018		4,219		818			818		5,037	5,037			
100027780	SAN LEANDRO	CA		10/26/2018		3,791		347			347		4,138	4,138			
100027782	CHICAGO	IL		10/26/2018		2,869		1,215			1,215		4,084	4,084			
100027784	OAKLAND	CA		10/26/2018		2,617		338			338		2,955	2,955			
100027792	CIRCLE PINES	MN		10/26/2018		1,214		245			245		1,459	1,459			
100027794	BOTHELL	WA		10/26/2018		1,898		221			221		2,119	2,119			
100027800	MILWAUKEE	WI		10/26/2018		1,728		282			282		2,010	2,010			
100027801	HENRYVILLE	PA		10/26/2018		2,191		356			356		2,547	2,547			
100027803	BOCA RATON	FL		10/26/2018		12,036		1,655			1,655		13,691	13,691			
100027804	TACOMA	WA		10/26/2018		2,570		505			505		3,075	3,075			
100027806	PALMDALE	CA		10/26/2018		115,455		7,659			7,659		123,114	123,114			
100027807	ROCKAWAY BEACH	NY		10/26/2018		2,614		551			551		3,165	3,165			
100027808	CLEVELAND	GA		10/26/2018		3,200		613			613		3,813	3,813			
100027809	CHARLOTTE	NC		10/26/2018		1,108		215			215		1,323	1,323			
100027812	MENIFEE	CA		10/26/2018		3,783		522			522		4,305	4,305			
100027814	STERLING	CT		10/26/2018		2,157		306			306		2,463	2,463			
100027822	HOLLISTER	CA		10/26/2018		6,945		449			449		7,394	7,394			
100027824	MIAMI	FL		10/26/2018		4,445		721			721		5,166	5,166			
100027826	CRESCENT CITY	CA		10/26/2018		2,289		424			424		2,713	2,713			
100027828	TUKWILA	WA		10/26/2018		2,982		208			208		3,190	3,190			
100027829	EVERETT	WA		10/26/2018		2,730		315			315		3,045	3,045			
100027830	ALEXANDRIA	MN		10/26/2018		1,389		244			244		1,633	1,633			
100027840	LAKEVILLE	MN		10/26/2018		3,646		266			266		3,912	3,912			
100027841	PETERSBURG	VA		10/26/2018		1,895		393			393		2,288	2,288			
100027843	HARTFORD	CT		10/26/2018		1,639		309			309		1,948	1,948			
100027844	BROOKDALE	CA		10/26/2018		5,180		486			486		5,666	5,666			
100027850	LONGVIEW	WA		10/26/2018		3,393		405			405		3,798	3,798			
100027851	PHILADELPHIA	PA		10/26/2018		2,921		365			365		3,286	3,286			
100027852	LACEY	WA		10/26/2018		3,265		286			286		3,551	3,551			
100027853	GLEN BURNIE	MD		10/26/2018		4,699		653			653		5,352	5,352			
100027860	LYMAN	WY		10/26/2018		2,070		536			536		2,606	2,606			
100027867	HANOVER PARK	IL		10/26/2018		1,397		859			859		2,256	2,256			
100027869	PATERSON	NJ		10/26/2018		2,787		1,040			1,040		3,827	3,827			
100027872	WEST CHESTER	PA		10/26/2018		2,627		691			691		3,318	3,318			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027873	BROOKLYN	NY		10/26/2018		4,686		722			722		5,408	5,408			
100027877	ELGIN	IL		10/26/2018		1,105		378			378		1,483	1,483			
100027878	DISTRICT HEIGHTS	MD		10/26/2018		3,685		287			287		3,972	3,972			
100027885	HARRISON	NJ		10/26/2018		5,748		1,436			1,436		7,184	7,184			
100027887	WILDWOOD	NJ		10/26/2018		3,567		1,298			1,298		4,865	4,865			
100027889	NEW IBERIA	LA		10/26/2018		1,330		339			339		1,669	1,669			
100027894	BISCOE	NC		10/26/2018		1,671		160			160		1,831	1,831			
100027895	PHOENIX	AZ		10/26/2018		1,094		150			150		1,244	1,244			
100027899	HIALEAH	FL		10/26/2018		1,770		320			320		2,090	2,090			
100027901	EAST NORTHPORT	NY		10/26/2018		3,569		408			408		3,977	3,977			
100027906	CINCINNATI	OH		10/26/2018		2,306		323			323		2,629	2,629			
100027907	MIRAMAR	FL		10/26/2018		3,182		230			230		3,412	3,412			
100027913	(NORTH HILLS AREA) LOS ANGELES	CA		10/26/2018		5,954		903			903		6,857	6,857			
100027914	STATEN ISLAND	NY		10/26/2018		2,799		1,327			1,327		4,126	4,126			
100027915	FRANKLIN SQUARE	NY		10/26/2018		2,707		581			581		3,288	3,288			
100027917	DAVENPORT	FL		10/26/2018		1,534		318			318		1,852	1,852			
100027918	GADSDEN	AL		10/26/2018		523		147			147		670	670			
100027926	GARDENA	CA		10/26/2018		5,581		296			296		5,877	5,877			
100027927	MEMPHIS	TN		10/26/2018		1,506		916			916		2,422	2,422			
100027928	FONTANA	CA		10/26/2018		5,032		649			649		5,681	5,681			
100027934	TUSTIN	CA		10/26/2018		4,577		233			233		4,810	4,810			
100027936	SANTA MARIA	CA		10/26/2018		1,912		295			295		2,207	2,207			
100027938	NEPTUNE	NJ		10/26/2018		4,714		1,268			1,268		5,982	5,982			
100027939	ANTIOCH	CA		10/26/2018		5,197		574			574		5,771	5,771			
100027941	BRICK	NJ		10/26/2018		3,562		539			539		4,101	4,101			
100027950	CAMBRIA HEIGHTS	NY		10/26/2018		6,419		754			754		7,173	7,173			
100027953	BRONX	NY		10/26/2018		9,561		1,343			1,343		10,904	10,904			
100027962	RIVERDALE	MD		10/26/2018		2,987		607			607		3,594	3,594			
100027963	PLYMOUTH	MA		10/26/2018		4,268		365			365		4,633	4,633			
100027970	VALRICO	FL		10/26/2018		1,863		490			490		2,353	2,353			
100027976	SOUTH GATE	CA		10/26/2018		13,139		75			75		13,214	13,214			
100027978	AKRON	OH		10/26/2018		390		419			419		809	809			
100027979	PERRY	IA		10/26/2018		1,879		9			9		1,888	1,888			
100027981	LEWISVILLE	TX		10/26/2018		2,158		332			332		2,490	2,490			
100027985	MAYWOOD	IL		10/26/2018		2,607		277			277		2,884	2,884			
100027987	ORLANDO	FL		10/26/2018		1,153		98			98		1,251	1,251			
100027991	GRAND RAPIDS	MI		10/26/2018		3,099		178			178		3,277	3,277			
100027993	HAMMONTON	NJ		10/26/2018		6,777		328			328		7,105	7,105			
100027995	EATONVILLE	WA		10/26/2018		2,323		278			278		2,601	2,601			
100027997	JACKSONVILLE	FL		10/26/2018		986		379			379		1,365	1,365			
100028000	MONROE	OH		10/26/2018		1,991		247			247		2,238	2,238			
100028001	DESOTO	TX		10/26/2018		3,299		173			173		3,472	3,472			
100028002	SALINE	MI		10/26/2018		2,006		381			381		2,387	2,387			
100028003	CHICAGO HEIGHTS	IL		10/26/2018		801		867			867		1,668	1,668			
100028004	WHITMAN	MA		10/26/2018		7,388		1,536			1,536		8,924	8,924			
100028008	GARY	IN		10/26/2018		197		213			213		410	410			
100028012	DES PLAINES	IL		10/26/2018		409		894			894		1,303	1,303			
100028014	HENDERSON	NV		10/26/2018		6,785		270			270		7,055	7,029		(26)	(26)
100028015	EARLEVILLE	MD		10/26/2018		2,040		250			250		2,290	2,290			
100028018	REX	GA		10/26/2018		780		278			278		1,058	1,058			
100028019	WOBURN	MA		10/26/2018		4,767		264			264		5,031	5,031			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028021	CERES	CA		10/26/2018		6,314		252			252		6,566	6,566			
100028022	MIAMI	FL		10/26/2018		1,519		730			730		2,249	2,249			
100028025	ROLLING MEADOWS	IL		10/26/2018		1,082		485			485		1,567	1,567			
100028026	HARTVILLE	OH		10/26/2018		903		384			384		1,287	1,287			
100028027	MOUNT PROSPECT	IL		10/26/2018		1,609		365			365		1,974	1,974			
100028030	OAK PARK	CA		10/26/2018		3,350		374			374		3,724	3,724			
100028031	WEST ST. PAUL	MN		10/26/2018		2,995		304			304		3,299	3,299			
100028032	WHEATON	IL		10/26/2018		2,742		332			332		3,074	3,074			
100028033	BUCKEYE	AZ		10/26/2018		1,329		371			371		1,700	1,700			
100028035	CRESTVIEW	FL		10/26/2018		925		275			275		1,200	1,200			
100028036	CAPE CORAL	FL		10/26/2018		882		322			322		1,204	1,204			
100028040	DES PLAINES	IL		10/26/2018		6,632		353			353		6,985	6,985			
100028041	ADDISON	IL		10/26/2018		2,707		167			167		2,874	2,874			
100028042	LAND O LAKES	FL		10/26/2018		1,721		203			203		1,924	1,924			
100028045	ELLENWOOD	GA		10/26/2018		681		230			230		911	911			
100028046	HALEDON	NJ		10/26/2018		3,283		861			861		4,144	4,144			
100028050	RAMONA	CA		10/26/2018		2,900		273			273		3,173	3,173			
100028052	YPSILANTI	MI		10/26/2018		5,031		1,364			1,364		6,395	6,395			
100028053	RICHFIELD	MN		10/26/2018		2,344		345			345		2,689	2,689			
100028054	SPICELAND	IN		10/26/2018		358		301			301		659	659			
100028060	DURHAM	NC		10/26/2018		1,474		412			412		1,886	1,886			
100028061	KEYSTONE HEIGHTS	FL		10/26/2018		942		588			588		1,530	1,530			
100028062	NEW PORT RICHEY	FL		10/26/2018		909		182			182		1,091	1,091			
100028063	SOMERSET	CA		10/26/2018		2,240		431			431		2,671	2,671			
100028064	NEW CASTLE	PA		10/26/2018		726		421			421		1,147	1,147			
100028065	HARVEY	IL		10/26/2018		676		420			420		1,096	1,096			
100028066	KENNESAW	GA		10/26/2018		1,724		256			256		1,980	1,980			
100028070	AUBURN HILLS	MI		10/26/2018		796		418			418		1,214	1,214			
100028072	EL SORRANTE	CA		10/26/2018		10,795		284			284		11,079	11,079			
100028074	JACKSONVILLE	FL		10/26/2018		2,847		237			237		3,084	3,084			
100028077	SCHUYLERVILLE	NY		10/26/2018		897		657			657		1,554	1,554			
100028078	VILLA PARK	IL		10/26/2018		2,683		587			587		3,270	3,270			
100028080	CHICAGO	IL		10/26/2018		1,750		541			541		2,291	2,291			
100028081	TAUNTON	MA		10/26/2018		1,271		234			234		1,505	1,505			
100028083	FAIRBURN	GA		10/26/2018		2,268		229			229		2,497	2,497			
100028085	SPRING	TX		10/26/2018		2,466		225			225		2,691	2,691			
100028088	CHICAGO	IL		10/26/2018		4,049		384			384		4,433	4,433			
100028089	BUCKEYE	AZ		10/26/2018		6,228		215			215		6,443	6,443			
100028091	MCDONOUGH	GA		10/26/2018		962		230			230		1,192	1,192			
100028092	PHILADELPHIA	PA		10/26/2018		1,881		247			247		2,128	2,128			
100028093	ORLAND HILLS	IL		10/26/2018		1,188		587			587		1,775	1,775			
100028096	WOODSIDE	NY		10/26/2018		4,673		539			539		5,212	5,212			
100028102	MIRAMAR	FL		10/26/2018		4,429		731			731		5,160	5,160			
100028106	ASHTABULA	OH		10/26/2018		3,998		289			289		4,287	4,287			
100028107	JACKSONVILLE	FL		10/26/2018		1,480		160			160		1,640	1,640			
100028109	MIAMI	FL		10/26/2018		2,297		201			201		2,498	2,498			
100028111	OPA LOCKA	FL		10/26/2018		2,632		515			515		3,147	3,147			
100028113	BURTCHVILLE	MI		10/26/2018		2,171		362			362		2,533	2,533			
100028116	LAWRENCEVILLE	GA		10/26/2018		2,421		36			36		2,457	2,457			
100028118	LAS VEGAS	NV		10/26/2018		1,970		187			187		2,157	2,157			
100028124	SWINK	CO		10/26/2018		641		183			183		824	824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028128	SHELTON	CT		10/26/2018		10,809		788			788		11,597	11,597			
100028129	BROOKLYN	NY		10/26/2018		6,516		721			721		7,237	7,237			
100028132	ROANOKE	AL		10/26/2018		4,862		376			376		5,238	5,238			
100028133	ROSEVILLE	CA		10/26/2018		6,255		592			592		6,847	6,847			
100028135	PHOENIX	AZ		10/26/2018		1,287		217			217		1,504	1,504			
100028136	HIALEAH	FL		10/26/2018		2,202		418			418		2,620	2,620			
100028139	LINCROFT	NJ		10/26/2018		7,512		395			395		7,907	7,907			
100028142	VALLEJO	CA		10/26/2018		2,622		223			223		2,845	2,845			
100028143	AURORA	CO		10/26/2018		6,261		206			206		6,467	6,467			
100028144	HAMILTON	OH		10/26/2018		8,894		69			69		8,963	8,963			
100028145	COLUMBIA HEIGHTS	MN		10/26/2018		2,303		287			287		2,590	2,590			
100028147	MIRAMAR	FL		10/26/2018		3,334		550			550		3,884	3,884			
100028149	CENTRAL ISLIP	NY		10/26/2018		7,979		143			143		8,122	8,122			
100028150	MONROE	NY		10/26/2018		1,307		253			253		1,560	1,560			
100028152	SANDOWN	NH		10/26/2018		11,456		2,082			2,082		13,538	13,538			
100028154	DECATUR	GA		10/26/2018		997		292			292		1,289	1,289			
100028155	GREEN COVE SPRINGS	FL		10/26/2018		2,360		313			313		2,673	2,673			
100028156	NEW PORT RICHEY	FL		10/26/2018		970		324			324		1,294	1,294			
100028160	PORT ORANGE	FL		10/26/2018		4,635		2,297			2,297		6,932	6,932			
100028166	WEST PALM BEACH	FL		10/26/2018		2,052		303			303		2,355	2,355			
100028168	WANTAGH	NY		10/26/2018		12,337		97			97		12,434	12,434			
100028169	NEW BERLIN	WI		10/26/2018		2,505		252			252		2,757	2,757			
100028175	BRONX	NY		10/26/2018		20,946		670			670		21,616	21,616			
100028188	SAINT CLOUD	FL		10/26/2018		2,595		323			323		2,918	2,918			
100028189	FORT LAUDERDALE	FL		10/26/2018		2,539		201			201		2,740	2,740			
100028190	CHULA VISTA	CA		10/26/2018		4,155		306			306		4,461	4,461			
100028193	SARASOTA	FL		10/26/2018		4,501		689			689		5,190	5,190			
100028196	LAS VEGAS	NV		10/26/2018		1,911		346			346		2,257	2,257			
100028197	RANCHO CORDOVA	CA		10/26/2018		3,665		458			458		4,123	4,123			
100028201	LAS VEGAS	NV		10/26/2018		2,734		395			395		3,129	3,129			
100028202	LAS VEGAS	NV		10/26/2018		5,817		142			142		5,959	5,959			
100028203	HOOD RIVER	OR		10/26/2018		3,232		430			430		3,662	3,662			
100028207	OAKDALE	CA		10/26/2018		1,634		207			207		1,841	1,841			
100028210	GROVELAND	FL		10/26/2018		7,733		270			270		8,003	8,003			
100028216	BROOKLYN CENTER	MN		10/26/2018		5,913		506			506		6,419	6,419			
100028218	CARTERET	NJ		10/26/2018		1,688		577			577		2,265	2,265			
100028221	WHITE LAKE	MI		10/26/2018		4,535		666			666		5,201	5,201			
100028223	SAN DIEGO	CA		10/26/2018		2,935		436			436		3,371	3,371			
100028227	FREDERICK	MD		10/26/2018		4,286		351			351		4,637	4,637			
100028228	LAS VEGAS	NV		10/26/2018		1,941		227			227		2,168	2,168			
100028230	MERCED	CA		10/26/2018		3,522		407			407		3,929	3,929			
100028231	CAPE CORAL	FL		10/26/2018		682		1,706			1,706		2,388	2,388			
100028232	REMINDERVILLE	OH		10/26/2018		7,492		226			226		7,718	7,718			
100028240	WEST PALM BEACH	FL		10/26/2018		3,839		505			505		4,344	4,344			
100028241	BIRMINGHAM	AL		10/26/2018		2,791		354			354		3,145	3,145			
100028244	CHICAGO	IL		10/26/2018		2,430		296			296		2,726	2,726			
100028248	WEST BROOKFIELD	MA		10/26/2018		4,203		566			566		4,769	4,769			
100028251	LODI	CA		10/26/2018		4,766		176			176		4,942	4,942			
100028257	BAYSIDE	NY		10/26/2018		3,762		559			559		4,321	4,321			
100028259	NEWPORT NEWS	VA		10/26/2018		6,228		226			226		6,454	6,454			
100028260	READING	PA		10/26/2018		3,395		502			502		3,897	3,897			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028263	COTTAGE GROVE	MN		10/26/2018		7,109		1,458			1,458		8,567	8,567			
100028266	BELLEROSE	NY		10/26/2018		5,892		415			415		6,307	6,307			
100028271	TAMPA	FL		10/26/2018		2,119		454			454		2,573	2,573			
100028274	STOCKTON	CA		10/26/2018		1,112		202			202		1,314	1,314			
100028275	LAS VEGAS	NV		10/26/2018		2,276		348			348		2,624	2,624			
100028279	LOS ANGELES	CA		10/26/2018		4,858		104			104		4,962	4,962			
100028281	TOLLESON	AZ		10/26/2018		5,100		945			945		6,045	6,045			
100028285	COCONUT CREEK	FL		10/26/2018		6,781		2,009			2,009		8,790	8,790			
100028287	VAN NUYS AREA	CA		10/26/2018		2,703		402			402		3,105	3,105			
100028288	MIAMI	FL		10/26/2018		34,175		8,267			8,267		42,442	42,442			
100028290	MIRAMAR	FL		10/26/2018		12,411		2,514			2,514		14,925	14,925			
100028295	PAWLEYS ISLAND	SC		10/26/2018		4,779		430			430		5,209	5,209			
100028297	YONKERS	NY		10/26/2018		4,763		753			753		5,516	5,516			
100028305	LAKE VILLA	IL		10/26/2018		6,501		403			403		6,904	6,904			
100028312	CUDAHY	WI		10/26/2018		6,248		303			303		6,551	6,551			
100028313	LAS VEGAS	NV		10/26/2018		1,477		326			326		1,803	1,803			
100028317	KEAAU	HI		10/26/2018		1,963		343			343		2,306	2,306			
100028318	LOS ANGELES	CA		10/26/2018		2,765		316			316		3,081	3,081			
100028324	WEST PALM BEACH	FL		10/26/2018		1,638		582			582		2,220	2,220			
100028326	LANSING	MI		10/26/2018		2,385		383			383		2,768	2,768			
100028329	RIVERTON	UT		10/26/2018		4,115		198			198		4,313	4,313			
100028342	LAS VEGAS	NV		10/26/2018		8,490		477			477		8,967	8,967			
100028348	PHOENIX	AZ		10/26/2018		1,403		281			281		1,684	1,684			
100028349	PHOENIX	AZ		10/26/2018		5,287		889			889		6,176	6,176			
100028350	SAN MARCOS	CA		10/26/2018		5,282		42			42		5,324	5,324			
100028351	LAS VEGAS	NV		10/26/2018		2,934		364			364		3,298	3,298			
100028357	BAKERSFIELD	CA		10/26/2018		2,232		425			425		2,657	2,657			
100028358	MIAMI	FL		10/26/2018		7,413		2,936			2,936		10,349	10,349			
100028360	LAS CRUCES	NM		10/26/2018		2,456		485			485		2,941	2,941			
100028361	DEWITT	MI		10/26/2018		7,610		1,949			1,949		9,559	9,559			
100028362	COLUMBUS	GA		10/26/2018		3,324		92			92		3,416	3,416			
100028369	SACRAMENTO	CA		10/26/2018		3,271		277			277		3,548	3,548			
100028370	NEWPORT	RI		10/26/2018		5,844		565			565		6,409	6,409			
100028374	TUCKER	GA		10/26/2018		815		250			250		1,065	1,065			
100028375	BOYNTON BEACH	FL		10/26/2018		2,877		384			384		3,261	3,261			
100028377	BLUFFTON	SC		10/26/2018		2,496		268			268		2,764	2,764			
100028378	TAMPA	FL		10/26/2018		3,598		706			706		4,304	4,304			
100028383	MEDFORD	NY		10/26/2018		3,630		1,235			1,235		4,865	4,865			
100028384	GRASS VALLEY	CA		10/26/2018		4,457		615			615		5,072	5,072			
100028386	EAGLE LAKE	FL		10/26/2018		2,773		266			266		3,039	3,039			
100028391	QUINCY	MA		10/26/2018		5,849		338			338		6,187	6,187			
100028392	SARASOTA	FL		10/26/2018		1,196		159			159		1,355	1,355			
100028394	NORTH LAS VEGAS	NV		10/26/2018		1,181		236			236		1,417	1,417			
100028395	RIVERVIEW	FL		10/26/2018		3,316		493			493		3,809	3,809			
100028396	PAWTUCKET	RI		10/26/2018		2,570		964			964		3,534	3,534			
100028397	PHOENIX	AZ		10/26/2018		4,627		262			262		4,889	4,889			
100028398	ORLANDO	FL		10/26/2018		5,339		450			450		5,789	5,789			
100028399	FT. LAUDERDALE	FL		10/26/2018		1,829		314			314		2,143	2,143			
100028406	REDMOND	OR		10/26/2018		1,678		205			205		1,883	1,883			
100028407	TACOMA	WA		10/26/2018		1,746		212			212		1,958	1,958			
100028408	MONTCLAIR	CA		10/26/2018		2,694		378			378		3,072	3,072			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028410	MIAMI	FL		10/26/2018		2,223		224			224		2,447	2,447			
100028412	SCITUATE	RI		10/26/2018		3,453		563			563		4,016	4,016			
100028413	COLUMBIA	SC		10/26/2018		5,137		254			254		5,391	5,391			
100028417	MANASSAS	VA		10/26/2018		6,463		226			226		6,689	6,689			
100028421	GLENDALE	AZ		10/26/2018		2,030		273			273		2,303	2,303			
100028423	MIAMI	FL		10/26/2018		1,730		309			309		2,039	2,039			
100028425	RANCHO CORDOVA	CA		10/26/2018		3,839		438			438		4,277	4,277			
100028426	TEMPE	AZ		10/26/2018		14,228		507			507		14,735	14,735			
100028428	STILLWATER	MN		10/26/2018		5,350		3,270			3,270		8,620	8,620			
100028434	WOODBRIDGE	VA		10/26/2018		3,804		462			462		4,266	4,266			
100028436	OROSI	CA		10/26/2018		35,578		3,158			3,158		38,736	38,736			
100028437	PORT RICHEY	FL		10/26/2018		1,544		788			788		2,332	2,332			
100028438	PINON HILLS	CA		10/26/2018		3,327		507			507		3,834	3,834			
100028439	LOS ANGELES	CA		10/26/2018		6,594		534			534		7,128	7,128			
100028441	WEST NEW YORK	NJ		10/26/2018		3,512		462			462		3,974	3,974			
100028443	MURRIETTA	CA		10/26/2018		3,248		438			438		3,686	3,686			
100028445	STUART	FL		10/26/2018		2,394		1,181			1,181		3,575	3,575			
100028448	ANTELOPE	CA		10/26/2018		3,597		430			430		4,027	4,027			
100028450	JAMAICA PLAIN	MA		10/26/2018		15,556		153			153		15,709	15,709			
100028453	KENOSHA	WI		10/26/2018		723		426			426		1,149	1,149			
100028456	VICTORVILLE	CA		10/26/2018		6,785		258			258		7,043	7,043			
100028462	CHICAGO	IL		10/26/2018		2,877		738			738		3,615	3,615			
100028465	MIAMI	FL		10/26/2018		3,956		589			589		4,545	4,545			
100028469	DALTON	GA		10/26/2018		1,192		165			165		1,357	1,357			
100028470	MIAMI	FL		10/26/2018		2,570		517			517		3,087	3,087			
100028476	LORTON	VA		10/26/2018		2,873		332			332		3,205	3,205			
100028479	MAITLAND	FL		10/26/2018		3,955		1,065			1,065		5,020	5,020			
100028480	COCONUT CREEK	FL		10/26/2018		2,466		310			310		2,776	2,776			
100028482	OLYMPIA	WA		10/26/2018		24,487		6,611			6,611		31,098	31,098			
100028483	RIVERSIDE	CA		10/26/2018		1,947		274			274		2,221	2,221			
100028487	PORT ST LUCIE	FL		10/26/2018		943		500			500		1,443	1,443			
100028491	ABINGDON	MD		10/26/2018		3,843		451			451		4,294	4,294			
100028498	TUCKER	GA		10/26/2018		3,839		3,305			3,305		7,144	7,144			
100028499	FONTANA AREA	CA		10/26/2018		3,540		1,044			1,044		4,584	4,584			
100028502	LOGANVILLE	GA		10/26/2018		4,304		272			272		4,576	4,576			
100028510	WHITE WATER	CA		10/26/2018		2,366		831			831		3,197	3,197			
100028515	MIAMI	FL		10/26/2018		2,733		391			391		3,124	3,124			
100028516	SANTA MARIA	CA		10/26/2018		2,711		609			609		3,320	3,320			
100028517	COMPTON	CA		10/26/2018		2,979		483			483		3,462	3,462			
100028518	ANAHEIM	CA		10/26/2018		10,379		660			660		11,039	11,039			
100028519	VICTORVILLE	CA		10/26/2018		2,798		522			522		3,320	3,320			
100028521	NORTH PORT	FL		10/26/2018		2,693		603			603		3,296	3,296			
100028523	MCDONOUGH	GA		10/26/2018		2,841		578			578		3,419	3,419			
100028525	ANSONIA	CT		10/26/2018		1,528		323			323		1,851	1,851			
100028528	SAN JOSE	CA		10/26/2018		4,538		243			243		4,781	4,781			
100028532	ATLANTA	GA		10/26/2018		3,555		731			731		4,286	4,286			
100028534	HOLLYWOOD	FL		10/26/2018		1,720		365			365		2,085	2,085			
100028539	COVINGTON	KY		10/26/2018		1,053		386			386		1,439	1,439			
100028540	HIALEAH	FL		10/26/2018		2,003		464			464		2,467	2,467			
100028544	LANSING	KS		10/26/2018		8,967		452			452		9,419	9,419			
100028548	WOODBURY	MN		10/26/2018		1,680		343			343		2,023	2,023			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028549	ANNA	TX		10/26/2018		1,651		3			3		1,654	1,654			
100028553	RIVERSIDE	CA		10/26/2018		6,110		216			216		6,326	6,326			
100028554	ARLETA	CA		10/26/2018		5,387		201			201		5,588	5,588			
100028555	OXON HILL	MD		10/26/2018		5,595		313			313		5,908	5,908			
100028569	HUDSON	FL		10/26/2018		1,920		580			580		2,500	2,500			
100028570	SUNRISE	FL		10/26/2018		4,548		1,073			1,073		5,621	5,621			
100028574	SAN JOSE	CA		10/26/2018		7,366		107			107		7,473	7,473			
100028576	ANTIOCH	CA		10/26/2018		3,902		884			884		4,786	4,786			
100028577	LIVINGSTON	CA		10/26/2018		4,730		534			534		5,264	5,264			
100028582	EL CAJON	CA		10/26/2018		2,333		350			350		2,683	2,683			
100028583	SANTA ANA	CA		10/26/2018		1,965		192			192		2,157	2,157			
100028585	PITTSBURG	CA		10/26/2018		8,103		109			109		8,212	8,212			
100028597	CEDAR SPRINGS	MI		10/26/2018		7,723		357			357		8,080	8,080			
100028599	HOWARD BEACH	NY		10/26/2018		4,246		1,051			1,051		5,297	5,297			
100028603	BUENA VISTA	VA		10/26/2018		935		435			435		1,370	1,370			
100028607	BOISE	ID		10/26/2018		2,756		196			196		2,952	2,952			
100028610	CHULA VISTA	CA		10/26/2018		1,548		168			168		1,716	1,716			
100028611	YONKERS	NY		10/26/2018		4,222		1,323			1,323		5,545	5,545			
100028612	MIAMI	FL		10/26/2018		17,367		1,381			1,381		18,748	18,748			
100028615	SHARON HILL	PA		10/26/2018		4,644		371			371		5,015	5,015			
100028622	MANTECA	CA		10/26/2018		3,067		876			876		3,943	3,943			
100028635	BONNEY LAKE	WA		10/26/2018		12,428		4,456			4,456		16,884	16,884			
100028637	MORENO VALLEY	CA		10/26/2018		6,400		263			263		6,663	6,663			
100028639	DAYTON	OH		10/26/2018		873		407			407		1,280	1,280			
100028643	ROGERS	MN		10/26/2018		10,133		532			532		10,665	10,665			
100028645	BEAVERTON	OR		10/26/2018		2,073		198			198		2,271	2,271			
100028646	ESSEX	MD		10/26/2018		3,489		247			247		3,736	3,736			
100028647	DAYTON	NV		10/26/2018		7,096		256			256		7,352	7,352			
100028648	BARCLAY	MD		10/26/2018		4,253		852			852		5,105	5,105			
100028655	LOS ANGELES	CA		10/26/2018		5,313		1,261			1,261		6,574	6,574			
100028657	VISALIA	CA		10/26/2018		1,702		379			379		2,081	2,081			
100028659	FRESNO	CA		10/26/2018		1,826		311			311		2,137	2,137			
100028662	RIALTO	CA		10/26/2018		2,848		554			554		3,402	3,402			
100028666	BAKERSFIELD	CA		10/26/2018		2,643		402			402		3,045	3,045			
100028668	HESPERIA	CA		10/26/2018		5,359		473			473		5,832	5,832			
100028669	PALM COAST	FL		10/26/2018		2,278		263			263		2,541	2,541			
100028670	STAMFORD	CT		10/26/2018		4,140		166			166		4,306	4,306			
100028672	NEW WINDSOR	MD		10/26/2018		4,910		551			551		5,461	5,461			
100028673	NEW DURHAM	NH		10/26/2018		2,383		584			584		2,967	2,967			
100028674	CORAL SPRINGS	FL		10/26/2018		3,483		592			592		4,075	4,075			
100028675	NORTH BERGEN	NJ		10/26/2018		5,799		510			510		6,309	6,309			
100028676	RICHFIELD	MN		10/26/2018		1,552		123			123		1,675	1,675			
100028685	RIO RICO	AZ		10/26/2018		2,088		704			704		2,792	2,792			
100028688	WALDORF	MD		10/26/2018		2,658		385			385		3,043	3,043			
100028689	MIAMI	FL		10/26/2018		1,299		128			128		1,427	1,427			
100028691	GOOSE CREEK	SC		10/26/2018		3,074		420			420		3,494	3,494			
100028704	BRENTWOOD	CA		10/26/2018		5,249		349			349		5,598	5,598			
100028705	BRENTWOOD	MD		10/26/2018		1,984		339			339		2,323	2,323			
100028706	PALM BAY	FL		10/26/2018		2,077		369			369		2,446	2,446			
100028709	TRACY	CA		10/26/2018		4,199		380			380		4,579	4,579			
100028715	LA PUENTE	CA		10/26/2018		11,381		311			311		11,692	11,692			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028724	HOLIDAY	FL		10/26/2018		1,462		411			411		1,873	1,873			
100028734	PALM BAY	FL		10/26/2018		964		383			383		1,347	1,347			
100028735	SAN BERNARDINO	CA		10/26/2018		2,537		331			331		2,868	2,868			
100028736	NORTH PORT	FL		10/26/2018		1,145		265			265		1,410	1,410			
100028738	SUNRISE	FL		10/26/2018		4,460		388			388		4,848	4,848			
100028739	POTTER	WI		10/26/2018		1,397		224			224		1,621	1,621			
100028745	FRESNO	CA		10/26/2018		4,773		1,522			1,522		6,295	6,295			
100028749	LELAND	NC		10/26/2018		2,451		264			264		2,715	2,715			
100028754	FRAMINGHAM	MA		10/26/2018		2,862		657			657		3,519	3,519			
100028756	SAN YSIDRO	CA		10/26/2018		4,166		800			800		4,966	4,966			
100028764	WATERFORD TWP	MI		10/26/2018		665		218			218		883	883			
100028766	STOCKTON	CA		10/26/2018		3,003		457			457		3,460	3,460			
100028772	OCALA	FL		10/26/2018		1,778		460			460		2,238	2,238			
100028774	LAUDERHILL	FL		10/26/2018		2,392		400			400		2,792	2,792			
100028777	RIVERSIDE	CA		10/26/2018		12,204		328			328		12,532	12,532			
100028779	VAN NUYS	CA		10/26/2018		5,563		199			199		5,762	5,762			
100028780	PALMDALE	CA		10/26/2018		3,176		352			352		3,528	3,528			
100028782	PHOENIX	AZ		10/26/2018		2,337		209			209		2,546	2,546			
100028785	LANCASTER	CA		10/26/2018		6,252		47			47		6,299	6,299			
100028786	WINSTONSALEM	NC		10/26/2018		1,185		405			405		1,590	1,590			
100028787	SAINT PETERSBURG	FL		10/26/2018		2,500		320			320		2,820	2,820			
100028788	NEW PORT RICHEY	FL		10/26/2018		1,281		240			240		1,521	1,521			
100028806	FAIRLESS HILLS	PA		10/26/2018		4,021		418			418		4,439	4,439			
100028808	LYNWOOD	CA		10/26/2018		4,381		297			297		4,678	4,678			
100028809	KISSIMMEE	FL		10/26/2018		3,192		146			146		3,338	3,338			
100028812	SADDLE BROOK	NJ		10/26/2018		14,005		587			587		14,592	14,592			
100028820	JACKSONVILLE	FL		10/26/2018		2,066		566			566		2,632	2,632			
100028822	ST. AUGUSTINE	FL		10/26/2018		4,147		367			367		4,514	4,514			
100028823	NAUGATUCK	CT		10/26/2018		2,078		408			408		2,486	2,486			
100028824	MOUNT DORA	FL		10/26/2018		2,028		252			252		2,280	2,280			
100028827	PENSACOLA	FL		10/26/2018		1,549		340			340		1,889	1,889			
100028829	RICHFIELD	MN		10/26/2018		2,485		208			208		2,693	2,693			
100028833	RIVERVIEW	FL		10/26/2018		2,133		243			243		2,376	2,376			
100028841	LAS VEGAS	NV		10/26/2018		3,381		377			377		3,758	3,758			
100028843	PORT ORANGE	FL		10/26/2018		3,456		297			297		3,753	3,753			
100028845	CLIFTON	NJ		10/26/2018		4,229		538			538		4,767	4,767			
100028850	ROCKAWAY	NJ		10/26/2018		4,910		909			909		5,819	5,819			
100028851	LEHIGH ACRES	FL		10/26/2018		2,021		538			538		2,559	2,559			
100028852	GREEN COVE SPRINGS	FL		10/26/2018		2,374		415			415		2,789	2,789			
100028854	LAKE WORTH	FL		10/26/2018		2,297		415			415		2,712	2,712			
100028859	ATLANTA	GA		10/26/2018		2,966		219			219		3,185	3,185			
100028866	LAS VEGAS	NV		10/26/2018		2,541		405			405		2,946	2,946			
100028867	ATASCADERO	CA		10/26/2018		14,360		899			899		15,259	15,259			
100028869	GALLOWAY	NJ		10/26/2018		782		621			621		1,403	1,403			
100028873	MODESTO	CA		10/26/2018		1,930		422			422		2,352	2,352			
100028874	TARRYTOWN	NY		10/26/2018		7,633		1,212			1,212		8,845	8,845			
100028881	SANTA ANA	CA		10/26/2018		6,524		572			572		7,096	7,096			
100028883	MORENO VALLEY	CA		10/26/2018		4,518		293			293		4,811	4,811			
100028890	BALDWIN PARK	CA		10/26/2018		3,934		296			296		4,230	4,230			
100028897	CHICAGO	IL		10/26/2018		1,848		528			528		2,376	2,376			
100028901	LODI	NJ		10/26/2018		4,691		1,365			1,365		6,056	6,056			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100028902	OAKLEY	CA		10/26/2018		3,529		521			521		4,050	4,050			
100028904	DELRAY BEACH	FL		10/26/2018		1,873		215			215		2,088	2,088			
100028905	JACKSONVILLE	FL		10/26/2018		8,352		384			384		8,736	8,736			
100028907	ADRIAN	MI		10/26/2018		899		384			384		1,283	1,283			
100028909	HOWELL	NJ		10/26/2018		14,994		565			565		15,559	15,559			
100028911	JENSEN BEACH	FL		10/26/2018		5,960		1,356			1,356		7,316	7,316			
100028923	STOCKTON	CA		10/26/2018		2,032		403			403		2,435	2,435			
100028924	LAKE WORTH	FL		10/26/2018		2,072		325			325		2,397	2,397			
100028929	MIAMI	FL		10/26/2018		2,244		232			232		2,476	2,476			
100028930	LOS ANGELES	CA		10/26/2018		5,995		61			61		6,056	6,056			
100028938	CHICAGO	IL		10/26/2018		2,128		370			370		2,498	2,498			
100028940	LAWRENCEVILLE	GA		10/26/2018		2,359		383			383		2,742	2,742			
100028941	LAS VEGAS	NV		10/26/2018		2,349		472			472		2,821	2,821			
100028948	FRESNO	CA		10/26/2018		1,742		398			398		2,140	2,140			
100028950	COVINA	CA		10/26/2018		5,406		268			268		5,674	5,674			
100028951	SARASOTA	FL		10/26/2018		6,801		1,293			1,293		8,094	8,094			
100028953	PALMDALE	CA		10/26/2018		7,058		209			209		7,267	7,267			
100028957	HILLSBORO	OR		10/26/2018		2,202		172			172		2,374	2,374			
100028960	WEST MELBOURNE	FL		10/26/2018		1,103		186			186		1,289	1,289			
100028967	CLEVELAND	OH		10/26/2018		1,388		311			311		1,699	1,699			
100028970	KAMUELA	HI		10/26/2018		5,942		388			388		6,330	6,330			
100028973	PHENIX CITY	AL		10/26/2018		5,555		882			882		6,437	6,437			
100028975	ORANGE CITY	FL		10/26/2018		1,951		251			251		2,202	2,202			
100028976	ORLANDO	FL		10/26/2018		2,166		246			246		2,412	2,412			
100028977	WEST PALM BEACH	FL		10/26/2018		3,652		659			659		4,311	4,311			
100028981	NAPLES	FL		10/26/2018		2,744		614			614		3,358	3,358			
100028982	OAKLAND	CA		10/26/2018		2,705		398			398		3,103	3,103			
100028984	WATSONVILLE	CA		10/26/2018		4,360		467			467		4,827	4,827			
100028986	ROCKVILLE	MD		10/26/2018		5,046		445			445		5,491	5,491			
100028989	NORTH CHARLESTON	SC		10/26/2018		1,580		159			159		1,739	1,739			
100028991	GARDEN GROVE	CA		10/26/2018		4,707		155			155		4,862	4,862			
100028994	SURPRISE	AZ		10/26/2018		2,914		457			457		3,371	3,371			
100028995	SUSANVILLE	CA		10/26/2018		1,660		288			288		1,948	1,948			
100029001	BATON ROUGE	LA		10/26/2018		368		389			389		757	757			
100029003	PITTSBURGH	PA		10/26/2018		2,172		132			132		2,304	2,304			
100029006	CANTON	OH		10/26/2018		1,526		263			263		1,789	1,789			
100029009	TUCSON	AZ		10/26/2018		1,301		124			124		1,425	1,425			
100029012	PALM BAY	FL		10/26/2018		1,873		197			197		2,070	2,070			
100029014	BEND	OR		10/26/2018		3,632		306			306		3,938	3,938			
100029025	HANOVER PARK	IL		10/26/2018		1,900		334			334		2,234	2,234			
100029026	MANASSAS	VA		10/26/2018		2,304		429			429		2,733	2,733			
100029033	LOS ANGELES	CA		10/26/2018		5,519		(10)			(10)		5,509	5,509			
100029036	MIAMI	FL		10/26/2018		2,945		1,113			1,113		4,058	4,058			
100029038	LANCASTER	CA		10/26/2018		1,748		362			362		2,110	2,110			
100029039	RESEDA AREA LOS ANGELES	CA		10/26/2018		6,657		257			257		6,914	6,914			
100029040	HAWAIIAN GARDENS	CA		10/26/2018		4,062		718			718		4,780	4,780			
100029042	KEANSBURG	NJ		10/26/2018		3,761		571			571		4,332	4,332			
100029049	BELTSVILLE	MD		10/26/2018		5,473		420			420		5,893	5,893			
100029060	CAPE CORAL	FL		10/26/2018		3,464		438			438		3,902	3,902			
100029066	HUNTINGTON PARK	CA		10/26/2018		4,511		291			291		4,802	4,802			
100029067	SAN ANTONIO	TX		10/26/2018		2,026		249			249		2,275	2,275			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029073	DOWNEY	CA		10/26/2018		12,768		2,668			2,668		15,436	15,436			
100029075	GERMANTOWN	MD		10/26/2018		4,664		458			458		5,122	5,122			
100029080	NEWARK	CA		10/26/2018		5,276		511			511		5,787	5,787			
100029087	TEMPE	AZ		10/26/2018		2,217		345			345		2,562	2,562			
100029092	LOS ANGELES	CA		10/26/2018		4,498		890			890		5,388	5,388			
100029097	WEST COVINA	CA		10/26/2018		6,774		254			254		7,028	7,028			
100029098	LAS VEGAS	NV		10/26/2018		4,430		1,072			1,072		5,502	5,502			
100029108	HIALEAH	FL		10/26/2018		1,236		217			217		1,453	1,453			
100029111	PINE BLUFF	AR		10/26/2018		496		698			698		1,194	1,194			
100029114	PLAINFIELD	NJ		10/26/2018		2,248		870			870		3,118	3,118			
100029117	KEARNY	NJ		10/26/2018		4,323		988			988		5,311	5,311			
100029118	RESEDA	CA		10/26/2018		3,337		176			176		3,513	3,513			
100029119	CORAL SPRINGS	FL		10/26/2018		4,326		307			307		4,633	4,633			
100029121	LAS VEGAS	NV		10/26/2018		1,676		197			197		1,873	1,873			
100029124	MIRAMAR	FL		10/26/2018		4,675		1,577			1,577		6,252	6,252			
100029129	LAS VEGAS	NV		10/26/2018		1,816		361			361		2,177	2,177			
100029131	JACKSONVILLE	FL		10/26/2018		3,908		560			560		4,468	4,468			
100029137	TAMPA	FL		10/26/2018		1,574		446			446		2,020	2,020			
100029138	RENO	NV		10/26/2018		4,320		508			508		4,828	4,828			
100029140	CONSHOHOCKEN	PA		10/26/2018		12,377		143			143		12,520	12,520			
100029141	EPHRATA	PA		10/26/2018		2,828		151			151		2,979	2,979			
100029144	DES MOINES	IA		10/26/2018		2,052		152			152		2,204	2,204			
100029152	COLUMBIA	MD		10/26/2018		7,964		367			367		8,331	8,331			
100029155	MIAMI	FL		10/26/2018		8,495		414			414		8,909	8,909			
100029157	NORWALK	CA		10/26/2018		8,351		866			866		9,217	9,217			
100029158	RIVERSIDE	CA		10/26/2018		2,173		297			297		2,470	2,470			
100029159	CALDWELL	ID		10/26/2018		605		240			240		845	845			
100029165	WOODLAND HILLS	CA		10/26/2018		7,514		258			258		7,772	7,772			
100029168	KNIGHTSTOWN	IN		10/26/2018		2,352		1,091			1,091		3,443	3,443			
100029169	LITHIA	FL		10/26/2018		3,860		413			413		4,273	4,273			
100029171	NEWTON	MA		10/26/2018		6,101		836			836		6,937	6,937			
100029172	WATERBURY	CT		10/26/2018		2,127		1,087			1,087		3,214	3,214			
100029174	RIVERSIDE	CA		10/26/2018		4,752		715			715		5,467	5,467			
100029179	NORTH SAINT PAUL	MN		10/26/2018		2,786		519			519		3,305	3,305			
100029180	ESTERO	FL		10/26/2018		9,722		1,795			1,795		11,517	11,517			
100029183	MIAMI SPRINGS	FL		10/26/2018		3,077		520			520		3,597	3,597			
100029193	AUBURN	WA		10/26/2018		3,465		547			547		4,012	4,012			
100029194	FLUSHING	NY		10/26/2018		6,524		578			578		7,102	7,102			
100029196	ATLANTIC BEACH	FL		10/26/2018		2,518		880			880		3,398	3,398			
100029198	GAITHERSBURG	MD		10/26/2018		5,723		263			263		5,986	5,986			
100029201	LAS VEGAS	NV		10/26/2018		2,299		525			525		2,824	2,824			
100029215	FLORENCE	MA		10/26/2018		2,722		615			615		3,337	3,337			
100029217	LAS VEGAS	NV		10/26/2018		4,895		460			460		5,355	5,355			
100029220	WHITTER AREA	CA		10/26/2018		11,335		113			113		11,448	11,448			
100029222	WESTMINSTER	CA		10/26/2018		8,226		236			236		8,462	8,462			
100029228	NORTH FORK	CA		10/26/2018		2,070		680			680		2,750	2,750			
100029230	FREEPORT	NY		10/26/2018		4,754		661			661		5,415	5,415			
100029237	CARBONDALE	CO		10/26/2018		13,490		2,216			2,216		15,706	15,706			
100029239	SACRAMENTO	CA		10/26/2018		2,464		409			409		2,873	2,873			
100029247	BROOKLYN	NY		10/26/2018		6,555		1,451			1,451		8,006	8,006			
100029250	PHOENIX	AZ		10/26/2018		1,754		448			448		2,202	2,202			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029254	SACRAMENTO	CA		10/26/2018		1,379		495			495		1,874	1,874			
100029255	MIAMI	FL		10/26/2018		20,199		188			188		20,387	20,387			
100029257	PITTSBURG	CA		10/26/2018		1,779		380			380		2,159	2,159			
100029264	MODESTO	CA		10/26/2018		2,681		594			594		3,275	3,275			
100029265	MIAMI	FL		10/26/2018		2,088		415			415		2,503	2,503			
100029274	AMBOY	WA		10/26/2018		7,892		390			390		8,282	8,282			
100029280	LAS VEGAS	NV		10/26/2018		2,301		541			541		2,842	2,842			
100029285	LODI	CA		10/26/2018		3,820		269			269		4,089	4,089			
100029287	STOCKTON	CA		10/26/2018		4,593		835			835		5,428	5,428			
100029290	TULARE	CA		10/26/2018		2,719		341			341		3,060	3,060			
100029291	HOLLYWOOD	FL		10/26/2018		3,104		693			693		3,797	3,797			
100029293	BAKERSFIELD	CA		10/26/2018		2,360		560			560		2,920	2,920			
100029299	PEAPACK	NJ		10/26/2018		4,783		252			252		5,035	5,035			
100029301	EAST BERLIN	PA		10/26/2018		1,643		247			247		1,890	1,890			
100029302	WEST BABYLON	NY		10/26/2018		3,622		626			626		4,248	4,248			
100029309	PELHAM	AL		10/26/2018		2,085		84			84		2,169	2,169			
100029311	ATLANTA	GA		10/26/2018		4,127		1,302			1,302		5,429	5,429			
100029312	DELANO	CA		10/26/2018		1,316		274			274		1,590	1,590			
100029316	WOODSTOCK	GA		10/26/2018		10,599		17			17		10,616	10,616			
100029317	OXON HILL	MD		10/26/2018		1,355		267			267		1,622	1,622			
100029318	LEVITTOWN	PA		10/26/2018		2,194		491			491		2,685	2,685			
100029321	LIBERTY HILL	TX		10/26/2018		4,936		267			267		5,203	5,203			
100029323	MODESTO	CA		10/26/2018		18,628		215			215		18,843	18,843			
100029327	VISTA	CA		10/26/2018		4,139		499			499		4,638	4,638			
100029329	LOS ANGELES	CA		10/26/2018		3,366		538			538		3,904	3,904			
100029332	ONTARIO	CA		10/26/2018		3,776		257			257		4,033	4,033			
100029333	LANCASTER	CA		10/26/2018		5,738		232			232		5,970	5,970			
100029334	CATONSVILLE	MD		10/26/2018		3,320		427			427		3,747	3,747			
100029335	CHULA VISTA	CA		10/26/2018		4,678		315			315		4,993	4,993			
100029336	JACKSONVILLE	FL		10/26/2018		2,773		345			345		3,118	3,118			
100029340	OZONE PARK	NY		10/26/2018		5,743		1,729			1,729		7,472	7,472			
100029345	WINDER	GA		10/26/2018		1,898		355			355		2,253	2,253			
100029348	WOODBRIDGE	VA		10/26/2018		5,334		1,388			1,388		6,722	6,722			
100029350	QUEEN CREEK	AZ		10/26/2018		2,894		438			438		3,332	3,332			
100029352	KISSIMMEE	FL		10/26/2018		5,515		839			839		6,354	6,354			
100029354	FAIRFIELD	AL		10/26/2018		289		233			233		522	522			
100029360	LONGWOOD	FL		10/26/2018		4,657		472			472		5,129	5,129			
100029362	TURLOCK	CA		10/26/2018		2,094		488			488		2,582	2,582			
100029364	JAMAICA	NY		10/26/2018		2,732		1,261			1,261		3,993	3,993			
100029367	SAN JUAN CAPISTRANO	CA		10/26/2018		6,280		209			209		6,489	6,489			
100029374	LOS ANGELES	CA		10/26/2018		4,000		430			430		4,430	4,430			
100029376	NEW CASTLE	CO		10/26/2018		1,565		69			69		1,634	1,634			
100029380	LEESBURG	VA		10/26/2018		12,620		321			321		12,941	12,941			
100029387	VALLEY STREAM	NY		10/26/2018		5,106		616			616		5,722	5,722			
100029390	SACRAMENTO	CA		10/26/2018		1,864		366			366		2,230	2,230			
100029394	ROCKAWAY PARK	NY		10/26/2018		5,139		517			517		5,656	5,656			
100029400	VISTA	CA		10/26/2018		5,445		74			74		5,519	5,519			
100029401	PERRIS	CA		10/26/2018		1,577		359			359		1,936	1,936			
100029407	TEMPLE CITY	CA		10/26/2018		3,078		484			484		3,562	3,562			
100029408	MIRAMAR	FL		10/26/2018		7,240		1,376			1,376		8,616	8,616			
100029411	MIAMI	FL		10/26/2018		10,949		383			383		11,332	11,332			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029415	CORONA	CA		10/26/2018		2,270		267			267		2,537	2,537			
100029416	LEVITTOWN	PA		10/26/2018		2,541		322			322		2,863	2,863			
100029420	PARLIER	CA		10/26/2018		3,219		294			294		3,513	3,513			
100029422	LAS VEGAS	NV		10/26/2018		2,160		235			235		2,395	2,395			
100029428	SAN DIEGO	CA		10/26/2018		3,483		368			368		3,851	3,851			
100029429	KENNESAW	GA		10/26/2018		9,989		33			33		10,022	10,022			
100029435	HAYDEN	ID		10/26/2018		2,103		253			253		2,356	2,356			
100029439	PRICE	PA		10/26/2018		8,188		409			409		8,597	8,597			
100029444	CASA GRANDE	AZ		10/26/2018		4,854		311			311		5,165	5,165			
100029447	HIALEAH	FL		10/26/2018		1,585		196			196		1,781	1,781			
100029450	KENT	WA		10/26/2018		4,261		166			166		4,427	4,427			
100029452	SPENCER	IA		10/26/2018		1,953		99			99		2,052	2,052			
100029453	LITTLEROCK	CA		10/26/2018		2,576		257			257		2,833	2,833			
100029457	ELMONT	NY		10/26/2018		5,032		1,258			1,258		6,290	6,290			
100029458	JACKSONVILLE	FL		10/26/2018		4,228		421			421		4,649	4,649			
100029459	SALINAS	CA		10/26/2018		13,523		3,616			3,616		17,139	17,139			
100029461	LA MESA	CA		10/26/2018		5,433		537			537		5,970	5,970			
100029465	BROOKLYN	NY		10/26/2018		13,945		790			790		14,735	14,735			
100029466	COMPTON	CA		10/26/2018		10,376		272			272		10,648	10,648			
100029468	MEDFORD	OR		10/26/2018		2,533		295			295		2,828	2,828			
100029473	CHICAGO	IL		10/26/2018		3,899		435			435		4,334	4,334			
100029475	PORTLAND	OR		10/26/2018		4,769		299			299		5,068	5,068			
100029476	STOCKTON	CA		10/26/2018		1,947		253			253		2,200	2,200			
100029478	LAS VEGAS	NV		10/26/2018		5,422		166			166		5,588	5,588			
100029479	WHITTIER	CA		10/26/2018		10,214		435			435		10,649	10,649			
100029481	SILVER SPRING	MD		10/26/2018		7,810		507			507		8,317	8,317			
100029483	COACHELLA	CA		10/26/2018		3,405		401			401		3,806	3,806			
100029487	LAFAYETTE	TN		10/26/2018		2,279		27			27		2,306	2,306			
100029488	LAWRENCEVILLE	GA		10/26/2018		3,197		644			644		3,841	3,841			
100029489	GREENE	ME		10/26/2018		2,056		337			337		2,393	2,393			
100029493	ST CHARLES	MO		10/26/2018		6,148		407			407		6,555	6,555			
100029496	PORT RICHEY	FL		10/26/2018		2,480		761			761		3,241	3,241			
100029497	MIRAMAR	FL		10/26/2018		1,977		10,441			10,441		12,418	12,418			
100029498	LOS ANGELES (PACOIMA AREA)	CA		10/26/2018		5,188		232			232		5,420	5,420			
100029503	BLUFFTON	SC		10/26/2018		2,105		355			355		2,460	2,460			
100029506	BOYNTON BEACH	FL		10/26/2018		13,969		2,431			2,431		16,400	16,400			
100029509	MOUNT JULIET	TN		10/26/2018		4,740		26			26		4,766	4,766			
100029510	CHICAGO	IL		10/26/2018		13,998		2,719			2,719		16,717	16,717			
100029513	ANN ARBOR	MI		10/26/2018		5,741		540			540		6,281	6,281			
100029515	NEWPORT NEWS	VA		10/26/2018		730		393			393		1,123	1,123			
100029517	LOS ANGELES	CA		10/26/2018		5,329		401			401		5,730	5,730			
100029519	BATON ROUGE	LA		10/26/2018		3,604		1,053			1,053		4,657	4,657			
100029520	NEWARK	NJ		10/26/2018		3,573		912			912		4,485	4,485			
100029522	LA CENTER	WA		10/26/2018		3,635		655			655		4,290	4,290			
100029523	BROOKLYN	NY		10/26/2018		10,602		1,014			1,014		11,616	11,616			
100029529	OAKLAND	CA		10/26/2018		2,203		425			425		2,628	2,628			
100029530	WOODSTOCK	GA		10/26/2018		1,985		270			270		2,255	2,255			
100029532	CHICAGO	IL		10/26/2018		1,331		289			289		1,620	1,620			
100029534	HENDERSON	NV		10/26/2018		2,466		166			166		2,632	2,632			
100029535	BROOKLYN	NY		10/26/2018		4,735		769			769		5,504	5,504			
100029537	YUMA	AZ		10/26/2018		15,657		660			660		16,317	16,317			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029538	ELK GROVE	CA		10/26/2018		5,166		777			777		5,943	5,943			
100029540	SANTA ANA	CA		10/26/2018		4,784		385			385		5,169	5,169			
100029541	COMPTON	CA		10/26/2018		4,601		869			869		5,470	5,470			
100029547	PHOENIX	AZ		10/26/2018		2,456		460			460		2,916	2,916			
100029548	SAN FRANCISCO	CA		10/26/2018		14,869		532			532		15,401	15,401			
100029550	ELKTON	MD		10/26/2018		4,974		288			288		5,262	5,262			
100029551	BRIGHTON	MA		10/26/2018		13,936		(23)			(23)		13,913	13,913			
100029557	SEATTLE	WA		10/26/2018		9,789		211			211		10,000	10,000			
100029561	SEASIDE HEIGHTS	NJ		10/26/2018		3,744		837			837		4,581	4,581			
100029562	MESA	AZ		10/26/2018		3,607		784			784		4,391	4,391			
100029565	ANNAPOLIS	MD		10/26/2018		3,001		251			251		3,252	3,252			
100029566	BERWYN	IL		10/26/2018		14,324		143			143		14,467	14,467			
100029569	DOWNEY	CA		10/26/2018		7,872		775			775		8,647	8,647			
100029573	PAOLI	PA		10/26/2018		14,800		229			229		15,029	15,029			
100029576	SOUTH GATE	CA		10/26/2018		4,138		303			303		4,441	4,441			
100029577	DULUTH	GA		10/26/2018		16,041		831			831		16,872	16,872			
100029581	BONAIRE	GA		10/26/2018		9,200		210			210		9,410	9,410			
100029586	DACULA	GA		10/26/2018		2,590		285			285		2,875	2,875			
100029589	BRENTWOOD	NY		10/26/2018		5,216		1,811			1,811		7,027	7,027			
100029591	TACOMA	WA		10/26/2018		5,830		259			259		6,089	6,089			
100029592	PEMBROKE PINES	FL		10/26/2018		3,810		753			753		4,563	4,563			
100029593	GAITHERSBURG	MD		10/26/2018		4,845		243			243		5,088	5,088			
100029597	UPPERCO	MD		10/26/2018		4,286		92			92		4,378	4,378			
100029599	TURLOCK	CA		10/26/2018		2,775		400			400		3,175	3,175			
100029603	PHOENIX	AZ		10/26/2018		1,129		232			232		1,361	1,361			
100029604	ACWORTH	GA		10/26/2018		6,743		356			356		7,099	7,099			
100029608	MIAMI	FL		10/26/2018		6,885		22			22		6,907	6,907			
100029610	MIAMI	FL		10/26/2018		11,422		469			469		11,891	11,891			
100029611	NORTH HIGHLANDS	CA		10/26/2018		3,491		663			663		4,154	4,154			
100029618	LOS ANGELES	CA		10/26/2018		3,442		437			437		3,879	3,879			
100029619	WOODLAND	WA		10/26/2018		5,321		300			300		5,621	5,621			
100029620	ELKRIDGE	MD		10/26/2018		7,050		240			240		7,290	7,290			
100029624	CARY	NC		10/26/2018		4,261		360			360		4,621	4,621			
100029632	SMYRNA	GA		10/26/2018		2,677		264			264		2,941	2,941			
100029638	MIRAMAR	FL		10/26/2018		4,393		163			163		4,556	4,556			
100029640	CREEDMOOR	NC		10/26/2018		2,770		494			494		3,264	3,264			
100029645	ELKRIDGE	MD		10/26/2018		3,105		529			529		3,634	3,634			
100029646	LAKEWOOD	CA		10/26/2018		6,937		563			563		7,500	7,500			
100029653	AUBURN	WA		10/26/2018		6,123		268			268		6,391	6,391			
100029655	LINCOLN CITY	OR		10/26/2018		227,894		17,612			17,612		245,506	245,506			
100029657	GARDNER	KS		10/26/2018		2,280		300			300		2,580	2,580			
100029658	LAKELAND	FL		10/26/2018		2,238		448			448		2,686	2,686			
100029665	MODESTO	CA		10/26/2018		3,999		751			751		4,750	4,750			
100029667	CHICAGO	IL		10/26/2018		3,122		366			366		3,488	3,488			
100029671	NORTH HILLS	CA		10/26/2018		10,091		204			204		10,295	10,295			
100029676	BOISE	ID		10/26/2018		2,061		224			224		2,285	2,285			
100029677	INDIO	CA		10/26/2018		2,271		544			544		2,815	2,815			
100029678	SCHILLER PARK	IL		10/26/2018		3,848		1,561			1,561		5,409	5,409			
100029679	EAGLE	ID		10/26/2018		5,560		276			276		5,836	5,836			
100029680	WINTER SPRINGS	FL		10/26/2018		3,572		893			893		4,465	4,465			
100029681	LAS VEGAS	NV		10/26/2018		3,086		471			471		3,557	3,557			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029683	WOODBRIDGE	NJ		10/26/2018		4,157		600			600		4,757	4,757			
100029684	FRANKLIN SQUARE	NY		10/26/2018		4,415		385			385		4,800	4,800			
100029685	ORANGE PARK	FL		10/26/2018		2,524		168			168		2,692	2,692			
100029691	CARSON	CA		10/26/2018		11,694		224			224		11,918	11,918			
100029692	NORTON	MA		10/26/2018		5,851		552			552		6,403	6,403			
100029694	DILLON	CO		10/26/2018		2,738		1,058			1,058		3,796	3,796			
100029699	CLARKSVILLE	TN		10/26/2018		2,333		47			47		2,380	2,380			
100029700	HUMBLE	TX		10/26/2018		2,299		210			210		2,509	2,509			
100029704	RENO	NV		10/26/2018		1,520		127			127		1,647	1,647			
100029705	BROOKLYN	NY		10/26/2018		6,672		662			662		7,334	7,334			
100029706	SPRINGFIELD	VA		10/26/2018		5,708		242			242		5,950	5,950			
100029709	OAKLAND	CA		10/26/2018		5,276		665			665		5,941	5,941			
100029710	LOS ANGELES	CA		10/26/2018		3,114		935			935		4,049	4,049			
100029711	MONROE	WA		10/26/2018		4,385		238			238		4,623	4,623			
100029714	EVERETT	WA		10/26/2018		5,425		154			154		5,579	5,579			
100029715	VERNON HILLS	IL		10/26/2018		2,287		225			225		2,512	2,512			
100029716	EVERETT	MA		10/26/2018		4,064		399			399		4,463	4,463			
100029719	OVIEDO	FL		10/26/2018		2,148		154			154		2,302	2,302			
100029725	MAGGIE VALLEY	NC		10/26/2018		5,840		252			252		6,092	6,092			
100029726	WILMINGTON	NC		10/26/2018		3,738		751			751		4,489	4,489			
100029728	VICTORVILLE	CA		10/26/2018		2,917		468			468		3,385	3,385			
100029730	CUYAHOGA FALLS	OH		10/26/2018		980		135			135		1,115	1,115			
100029731	MIAMI	FL		10/26/2018		3,238		278			278		3,516	3,516			
100029733	SALINAS	CA		10/26/2018		4,856		153			153		5,009	5,009			
100029735	WINNETKA	CA		10/26/2018		5,445		362			362		5,807	5,807			
100029736	BROOKLYN	NY		10/26/2018		7,750		440			440		8,190	8,190			
100029737	YOUNGSVILLE	PA		10/26/2018		608		215			215		823	823			
100029744	NORTH PLAINFIELD	NJ		10/26/2018		2,097		379			379		2,476	2,476			
100029745	HUNTERSVILLE	NC		10/26/2018		11,379		2,135			2,135		13,514	13,514			
100029746	WEST MELBOURNE	FL		10/26/2018		4,862		226			226		5,088	5,088			
100029747	WHITTIER	CA		10/26/2018		16,615		278			278		16,893	16,893			
100029750	JOHNS ISLAND	SC		10/26/2018		1,341		244			244		1,585	1,585			
100029751	WILMINGTON	DE		10/26/2018		893		283			283		1,176	1,176			
100029756	LAKEWOOD	CA		10/26/2018		6,058		155			155		6,213	6,213			
100029758	RED FEATHER LAKES	CO		10/26/2018		6,288		434			434		6,722	6,722			
100029759	BALTIMORE	MD		10/26/2018		2,514		329			329		2,843	2,843			
100029764	SAN PABLO	CA		10/26/2018		3,866		571			571		4,437	4,437			
100029765	CLACKAMAS	OR		10/26/2018		5,483		400			400		5,883	5,883			
100029768	BUCKLEY	WA		10/26/2018		3,580		356			356		3,936	3,936			
100029769	SEAL BEACH	CA		10/26/2018		13,179		255			255		13,434	13,434			
100029770	BROKEN ARROW	OK		10/26/2018		982		248			248		1,230	1,230			
100029773	SPARKS	NV		10/26/2018		2,451		170			170		2,621	2,621			
100029776	LAKE WORTH	FL		10/26/2018		4,724		492			492		5,216	5,216			
100029777	PLANT CITY	FL		10/26/2018		2,408		667			667		3,075	3,075			
100029778	OZONE PARK	NY		10/26/2018		4,639		648			648		5,287	5,287			
100029782	NORTHAMPTON	PA		10/26/2018		4,736		328			328		5,064	5,064			
100029784	AROMAS	CA		10/26/2018		8,360		1,442			1,442		9,802	9,802			
100029786	LOS ANGELES	CA		10/26/2018		21,539		927			927		22,466	22,466			
100029793	BROOKLYN	NY		10/26/2018		3,254		1,450			1,450		4,704	4,704			
100029794	STATEN ISLAND	NY		10/26/2018		7,724		862			862		8,586	8,586			
100029795	CHICAGO	IL		10/26/2018		1,870		831			831		2,701	2,701			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029796	TACOMA	WA		10/26/2018		1,694		205			205		1,899	1,899			
100029797	HIALEAH	FL		10/26/2018		6,569		168			168		6,737	6,737			
100029798	MIAMI	FL		10/26/2018		8,600		2,240			2,240		10,840	10,840			
100029799	SOUTH OZONE PARK	NY		10/26/2018		3,381		692			692		4,073	4,073			
100029800	CANTON	GA		10/26/2018		5,369		184			184		5,553	5,553			
100029801	CHARLESTON	SC		10/26/2018		7,260		866			866		8,126	8,126			
100029802	SOUTH HOLLAND	IL		10/26/2018		1,300		716			716		2,016	2,016			
100029805	GRANITE BAY	CA		10/26/2018		8,303		457			457		8,760	8,760			
100029806	LADERA RANCH	CA		10/26/2018		7,027		126			126		7,153	7,153			
100029808	STOCKTON	CA		10/26/2018		3,774		1,438			1,438		5,212	5,212			
100029810	KENOSHA	WI		10/26/2018		2,739		517			517		3,256	3,256			
100029812	WASILLA	AK		10/26/2018		4,288		448			448		4,736	4,736			
100029813	MOHAVE VALLEY	AZ		10/26/2018		2,914		344			344		3,258	3,258			
100029814	GREENBELT	MD		10/26/2018		3,875		575			575		4,450	4,450			
100029815	LOWELL	MA		10/26/2018		6,191		1,917			1,917		8,108	8,108			
100029816	BEACHWOOD	NJ		10/26/2018		3,320		568			568		3,888	3,888			
100029818	PROVO	UT		10/26/2018		1,786		167			167		1,953	1,953			
100029820	GORDON	GA		10/26/2018		1,668		254			254		1,922	1,922			
100029827	SEATTLE	WA		10/26/2018		3,946		259			259		4,205	4,205			
100029833	PORTLAND	OR		10/26/2018		2,761		225			225		2,986	2,986			
100029834	PLAINFIELD	IL		10/26/2018		7,617		905			905		8,522	8,522			
100029835	KULA	HI		10/26/2018		12,527		73			73		12,600	12,600			
100029836	GROVELAND	FL		10/26/2018		3,266		626			626		3,892	3,892			
100029837	LAGRANGE	GA		10/26/2018		1,478		423			423		1,901	1,901			
100029842	DECATUR	GA		10/26/2018		1,429		242			242		1,671	1,671			
100029845	CHICAGO	IL		10/26/2018		2,162		320			320		2,482	2,482			
100029846	SAN FERNANDO	CA		10/26/2018		4,269		61			61		4,330	4,330			
100029847	CHICAGO	IL		10/26/2018		4,074		109			109		4,183	4,183			
100029853	SPRINGFIELD	MA		12/20/2018		964		47			47		1,011	1,011			
100029859	SPRINGFIELD	MA		12/20/2018		2,129		168			168		2,297	2,297			
100029893	ALBUQUERQUE	NM		12/20/2018		3,535		(83)			(83)		3,452	3,452			
100029904	PROVIDENCE	RI		12/20/2018		3,436		248			248		3,684	3,684			
100029907	LITHONIA	GA		12/20/2018		6,037		118			118		6,155	6,155			
100029913	SAGINAW	MI		12/20/2018		8,438		24			24		8,462	8,462			
100029916	CUMBERLAND FURNACE	TN		12/20/2018		1,118		(17)			(17)		1,101	1,101			
100029918	PASADENA	TX		12/20/2018		5,195		11			11		5,206	5,206			
100029920	WASHINGTON	DC		12/20/2018		3,432		549			549		3,981	3,981			
100029921	CHARLOTTE	NC		12/20/2018		4,601		231			231		4,832	4,832			
100029922	KATY	TX		12/20/2018		17,549		(79)			(79)		17,470	17,470			
100029923	EMERYVILLE	CA		12/20/2018		3,278		1			1		3,279	3,279			
100029924	KATY	TX		12/20/2018		4,342		(48)			(48)		4,294	4,294			
100029928	HELOTES	TX		12/20/2018		5,049		(19)			(19)		5,030	5,030			
100029930	HOUSTON	TX		12/20/2018		4,522		115			115		4,637	4,637			
100029931	CHESAPEAKE	VA		12/20/2018		3,821		589			589		4,410	4,410			
100029933	BOWIE	MD		12/20/2018		4,367		327			327		4,694	4,694			
100029934	EL PASO	TX		12/20/2018		2,777		(17)			(17)		2,760	2,760			
100029938	PEARLAND	TX		12/20/2018		31,377		489			489		31,866	31,866			
100029940	PERALTA	NM		12/20/2018		1,959		300			300		2,259	2,259			
100029947	NORCROSS	GA		12/20/2018		2,719		142			142		2,861	2,861			
100029949	VENTURA	CA		12/20/2018		12,447		322			322		12,769	12,769			
100029950	GARDENA	CA		12/20/2018		10,982		96			96		11,078	11,078			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029960	HOUSTON	TX		12/20/2018		4,647		(27)			(27)		4,620	4,620			
100029961	THOMASVILLE	NC		12/20/2018		7,327		6			6		7,333	7,333			
100029964	GRAND PRAIRIE	TX		12/20/2018		3,320		(72)			(72)		3,248	3,248			
100029971	WOODBRIDGE	VA		12/20/2018		7,017		104			104		7,121	7,121			
100029973	HOUSTON	TX		12/20/2018		6,055		150			150		6,205	6,205			
100029974	TULSA	OK		12/20/2018		3,193		185			185		3,378	3,378			
100029976	LA MESA	NM		12/20/2018		3,318		30			30		3,348	3,348			
100029978	KANSAS CITY	MO		12/20/2018		5,217		74			74		5,291	5,291			
100029984	BONNEY LAKE	WA		12/20/2018		5,445		1			1		5,446	5,446			
100029985	ALBUQUERQUE	NM		12/20/2018		3,949		126			126		4,075	4,075			
100029987	HOUSTON	TX		12/20/2018		4,064		(72)			(72)		3,992	3,992			
100029988	PHILADELPHIA	PA		12/20/2018		2,421		7			7		2,428	2,428			
100029990	ATLANTA	GA		12/20/2018		2,939		130			130		3,069	3,069			
100029994	BENTON	AR		12/20/2018		3,282		(43)			(43)		3,239	3,239			
100029996	MYERSVILLE	MD		12/20/2018		3,170		255			255		3,425	3,425			
100029998	ALBUQUERQUE	NM		12/20/2018		5,106		54			54		5,160	5,160			
100030000	LEANDER	TX		12/20/2018		2,683		(71)			(71)		2,612	2,612			
100030002	KATY	TX		12/20/2018		3,973		64			64		4,037	4,037			
100030003	ATLANTA	GA		12/20/2018		4,354		191			191		4,545	4,545			
100030004	TAMPA	FL		12/20/2018		14,049		231			231		14,280	14,280			
100030007	CHARLOTTE	NC		12/20/2018		3,242		187			187		3,429	3,429			
100030009	CHARLOTTE	NC		12/20/2018		3,816		134			134		3,950	3,950			
100030011	KATY	TX		12/20/2018		5,156		(73)			(73)		5,083	5,083			
100030013	LITTLE ROCK	AR		12/20/2018		7,713		94			94		7,807	7,807			
100030014	EAST HAMPTON	NY		12/20/2018		3,988		292			292		4,280	4,280			
100030015	DUNCANVILLE	TX		12/20/2018		3,116		141			141		3,257	3,257			
100030020	CORDOVA	TN		12/20/2018		4,344		(62)			(62)		4,282	4,282			
100030021	SACRAMENTO	CA		12/20/2018		10,067		433			433		10,500	10,500			
100030027	PINE HALL	NC		12/20/2018		6,444		(46)			(46)		6,398	6,398			
100030030	LUTZ	FL		12/20/2018		8,674		542			542		9,216	9,216			
100030033	RICHMOND	VA		12/20/2018		12,580		(42)			(42)		12,538	12,538			
100030035	ELKHART	IN		12/20/2018		2,853		13			13		2,866	2,866			
100030036	FORT MADISON	IA		12/20/2018		2,674		(48)			(48)		2,626	2,626			
100030038	DOLAN SPRINGS	AZ		12/20/2018		1,337		40			40		1,377	1,377			
100030039	MISSOURI CITY	TX		12/20/2018		4,666		61			61		4,727	4,727			
100030043	DES MOINES	WA		12/20/2018		5,733		54			54		5,787	5,787			
100030044	GREENWOOD	MO		12/20/2018		5,321		(61)			(61)		5,260	5,260			
100030045	FORT WORTH	TX		12/20/2018		4,321		(218)			(218)		4,103	4,103			
100030047	FORT WORTH	TX		12/20/2018		5,275		(200)			(200)		5,075	5,075			
100030053	LAUDERDALE LAKES	FL		12/20/2018		1,834		48			48		1,882	1,882			
100030054	CHULA VISTA	CA		12/20/2018		3,492		236			236		3,728	3,728			
100030055	TUCSON	AZ		12/20/2018		3,995		(114)			(114)		3,881	3,881			
100030057	MOSES LAKE	WA		12/20/2018		4,814		(153)			(153)		4,661	4,661			
100030062	GAINESVILLE	GA		12/20/2018		880		43			43		923	923			
100030065	BURTONSVILLE	MD		12/20/2018		14,073		185			185		14,258	14,258			
100030069	ALBUQUERQUE	NM		12/20/2018		6,528		(45)			(45)		6,483	6,483			
100030073	TUTTLE	OK		12/20/2018		2,308		(11)			(11)		2,297	2,297			
100030076	CONROE	TX		12/20/2018		1,923		7			7		1,930	1,930			
100030077	HOLLYWOOD	FL		12/20/2018		3,358		321			321		3,679	3,679			
100030081	SYRACUSE	NY		12/20/2018		2,925		(104)			(104)		2,821	2,821			
100030087	WINCHENDON	MA		12/20/2018		4,062		(5)			(5)		4,057	4,057			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030092	PHOENIX	AZ		12/20/2018		4,430		119			119		4,549	4,549			
100030093	CANYON	TX		12/20/2018		4,447		447			447		4,894	4,894			
100030098	HOOKSETT	NH		12/20/2018		5,899		89			89		5,988	5,988			
100030099	SUNRISE	FL		12/20/2018		7,026		(229)			(229)		6,797	6,797			
100030102	PASADENA	CA		12/20/2018		69,269		819			819		70,088	70,088			
100030103	HEBRON	NH		12/20/2018		8,469		350			350		8,819	8,819			
100030104	CEDAR HILL	MO		12/20/2018		5,259		82			82		5,341	5,341			
100030106	NORTH PLAINFIELD	NJ		12/20/2018		2,775		438			438		3,213	3,213			
100030107	FORT WORTH	TX		12/20/2018		5,417		557			557		5,974	5,974			
100030109	MONTEBELLO	CA		12/20/2018		7,538		808			808		8,346	8,346			
100030115	CHICAGO	IL		12/20/2018		13,455		552			552		14,007	14,007			
100030117	FORT WASHINGTON	MD		12/20/2018		6,316		810			810		7,126	7,126			
100030121	SUMMERVILLE	SC		12/20/2018		3,198		544			544		3,742	3,742			
100030124	SAN FRANCISCO	CA		12/20/2018		5,557		133			133		5,690	5,690			
100030128	PEEKSKILL	NY		12/20/2018		5,858		385			385		6,243	6,243			
100030130	HIGHLAND	CA		12/20/2018		4,841		141			141		4,982	4,982			
100030133	WESTLAND	MI		12/20/2018		954		35			35		989	989			
100030136	JERSEY CITY	NJ		12/20/2018		7,711		286			286		7,997	7,997			
100030139	JACKSONVILLE	FL		12/20/2018		11,233		138			138		11,371	11,371			
100030140	WARNER ROBINS	GA		12/20/2018		4,197		334			334		4,531	4,531			
100030146	COLUMBIA	SC		12/20/2018		6,837		420			420		7,257	7,257			
100030147	NEWBURY PARK	CA		12/20/2018		15,605		1,093			1,093		16,698	16,698			
100030151	PANORAMA CITY	CA		12/20/2018		4,016		221			221		4,237	4,237			
100030153	ROCK HILL	SC		12/20/2018		2,896		604			604		3,500	3,500			
100030154	ORLANDO	FL		12/20/2018		3,754		726			726		4,480	4,480			
100030156	GRAND RAPIDS	MI		12/20/2018		6,649		(29)			(29)		6,620	6,620			
100030161	TAMARAC	FL		12/20/2018		6,392		205			205		6,597	6,597			
100030162	CORAL SPRINGS	FL		12/20/2018		7,653		172			172		7,825	7,825			
100030168	LOS ANGELES	CA		12/20/2018		6,942		341			341		7,283	7,283			
100030169	CONCORD	CA		12/20/2018		13,111		519			519		13,630	13,630			
100030170	FAIRVIEW HEIGHTS	IL		12/20/2018		5,360		206			206		5,566	5,566			
100030176	WEST NEW YORK	NJ		12/20/2018		3,773		532			532		4,305	4,305			
100030180	OCEANSIDE	CA		12/20/2018		12,987		587			587		13,574	13,574			
100030181	RIVERSIDE	CA		12/20/2018		4,887		383			383		5,270	5,270			
100030187	OXON HILL	MD		12/20/2018		2,100		246			246		2,346	2,346			
100030188	LIVINGSTON	CA		12/20/2018		18,064		233			233		18,297	18,297			
100030189	YUCAIPA	CA		12/20/2018		10,131		(63)			(63)		10,068	10,068			
100030193	UPPER MARLBORO	MD		12/20/2018		5,539		452			452		5,991	5,991			
100030195	FALLS CHURCH	VA		12/20/2018		3,256		424			424		3,680	3,680			
100030200	DAYTONA BEACH	FL		12/20/2018		3,614		259			259		3,873	3,873			
100030201	BOLINGBROOK	IL		12/20/2018		2,506		82			82		2,588	2,588			
100030212	PIXLEY	CA		12/20/2018		6,286		(52)			(52)		6,234	6,234			
100030214	GLENDALE	AZ		12/20/2018		6,711		27			27		6,738	6,738			
100030223	RANDALLSTOWN	MD		12/20/2018		14,869		1,133			1,133		16,002	16,002			
100030228	PARKER	CO		12/20/2018		3,038		2			2		3,040	3,040			
100030229	SELAH	WA		12/20/2018		1,480		413			413		1,893	1,893			
100030232	SAN RAMON	CA		12/20/2018		32,881		284			284		33,165	33,165			
100030233	MAYETTA	KS		12/20/2018		5,907		30			30		5,937	5,937			
100030235	UPPER MARLBORO	MD		12/20/2018		13,888		847			847		14,735	14,735			
100030239	FLORENCE	KY		12/20/2018		3,199		252			252		3,451	3,451			
100030245	KANSAS CITY	KS		12/20/2018		2,668		39			39		2,707	2,707			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030246	PITTSBURG	CA		12/20/2018		8,798		224			224		9,022	9,022			
100030259	GREENSBORO	NC		12/20/2018		8,825		66			66		8,891	8,891			
100030261	STATESVILLE	NC		12/20/2018		1,909		4			4		1,913	1,913			
100030274	MONTGOMERY	AL		12/20/2018		3,347		176			176		3,523	3,523			
100030279	HUDSON	NH		12/20/2018		4,106		176			176		4,282	4,282			
100030284	BRODHEAD	WI		12/20/2018		1,214		91			91		1,305	1,305			
100030287	SAYLORSBURG	PA		12/20/2018		2,618		274			274		2,892	2,892			
100030289	HOUSTON	TX		12/20/2018		1,936		365			365		2,301	2,301			
100030294	DANBURY	CT		12/20/2018		14,502		307			307		14,809	14,809			
100030302	HUDSON	OH		12/20/2018		1,496		99			99		1,595	1,595			
100030304	COOPER CITY	FL		12/20/2018		7,977		250			250		8,227	8,227			
100030308	LORTON	VA		12/20/2018		18,162		(99)			(99)		18,063	18,063			
100030310	DAGSBORO	DE		12/20/2018		1,158		382			382		1,540	1,540			
100030311	BRANDON	FL		12/20/2018		7,929		968			968		8,897	8,897			
100030316	MENDON	MA		12/20/2018		10,978		830			830		11,808	11,808			
100030320	PITTSBURG	CA		12/20/2018		5,673		163			163		5,836	5,836			
100030334	CENTERVILLE	MA		12/20/2018		3,127		276			276		3,403	3,403			
100030336	CITRUS HEIGHTS	CA		12/20/2018		4,126		623			623		4,749	4,749			
100030341	NORWALK	CA		12/20/2018		5,702		334			334		6,036	6,036			
100030348	LAKELAND	FL		12/20/2018		7,750		417			417		8,167	8,167			
100030349	PINELLAS PARK	FL		12/20/2018		5,308		97			97		5,405	5,405			
100030351	COVINA	CA		12/20/2018		6,148		579			579		6,727	6,727			
100030354	CYPRESS	CA		12/20/2018		7,593		621			621		8,214	8,214			
100030355	NAPLES	FL		12/20/2018		4,839		823			823		5,662	5,662			
100030358	WASHINGTON	DC		12/20/2018		4,457		661			661		5,118	5,118			
100030360	TUCSON	AZ		12/20/2018		(850)							(850)	(850)			
100030363	GRANTS PASS	OR		12/20/2018		1,737		88			88		1,825	1,825			
100030366	SAINT PAUL	MN		12/20/2018		5,088		190			190		5,278	5,278			
100030368	ROSEVILLE	MN		12/20/2018		6,470		71			71		6,541	6,541			
100030371	FONTANA	CA		12/20/2018		5,084		372			372		5,456	5,456			
100030372	PERTH AMBOY	NJ		12/20/2018		11,368		410			410		11,778	11,778			
100030373	CIBOLA	TX		12/20/2018		6,849		68			68		6,917	6,917			
100030377	OXON HILL	MD		12/20/2018		2,601		123			123		2,724	2,724			
100030381	HUMBLE	TX		12/20/2018		5,745		48			48		5,793	5,793			
100030383	GARDENA	CA		12/20/2018		4,301		186			186		4,487	4,487			
100030384	BATON ROUGE	LA		12/20/2018		558		95			95		653	653			
100030390	STOCKBRIDGE	GA		12/20/2018		4,600		(361)			(361)		4,239	4,239			
100030393	BAKERSFIELD	CA		12/20/2018		5,093		172			172		5,265	5,265			
100030394	LANGHORNE	PA		12/20/2018		8,768		663			663		9,431	9,431			
100030396	MIDDLETOWN	DE		12/20/2018		4,271		243			243		4,514	4,514			
100030397	ALEXANDRIA	VA		12/20/2018		9,351		382			382		9,733	9,733			
100030399	HONDO	TX		12/20/2018		4,720		(47)			(47)		4,673	4,673			
100030401	PORT ST LUCIE	FL		12/20/2018		1,769		(76)			(76)		1,693	1,693			
100030404	ATLANTA	GA		12/20/2018		3,494		256			256		3,750	3,750			
100030407	STATEN ISLAND	NY		12/20/2018		2,342		720			720		3,062	3,062			
100030410	PHOENIX	AZ		12/20/2018		1,876		456			456		2,332	2,332			
100030415	CLAREMONT	CA		12/20/2018		14,302		2,326			2,326		16,628	16,628			
100030422	TUCSON	AZ		12/20/2018		18,502		174			174		18,676	18,676			
100030423	ROCKVILLE	MD		12/20/2018		5,784		403			403		6,187	6,187			
100030426	COLUMBIA	SC		12/20/2018		4,443		178			178		4,621	4,621			
100030428	MONROE	LA		12/20/2018		1,146		1			1		1,147	1,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030430	JACKSONVILLE	FL		12/20/2018		2,253		130			130		2,383	2,383			
100030451	PEARLAND	TX		12/20/2018		7,979		(136)			(136)		7,843	7,843			
100030452	DELAND	FL		12/20/2018		6,579		810			810		7,389	7,389			
100030453	BALTIMORE	MD		12/20/2018		1,999		(37)			(37)		1,962	1,962			
100030460	LAS CRUCES	NM		12/20/2018		7,946		179			179		8,125	8,125			
100030462	GARLAND	TX		12/20/2018		1,119		116			116		1,235	1,235			
100030467	SANTA CRUZ	CA		12/20/2018		20,266		(456)			(456)		19,810	19,810			
100030468	MABLETON	GA		12/20/2018		2,547		(64)			(64)		2,483	2,483			
100030472	BRONX	NY		12/20/2018		5,545		(63)			(63)		5,482	5,482			
100030474	OLNEY	MD		12/20/2018		5,759		56			56		5,815	5,815			
100030484	RAYTOWN	MO		12/20/2018		4,124		135			135		4,259	4,259			
100030486	REDLANDS	CA		12/20/2018		3,113		700			700		3,813	3,813			
100030490	FORT WORTH	TX		12/20/2018		3,019		(28)			(28)		2,991	2,991			
100030491	HOUSTON	TX		12/20/2018		3,214		48			48		3,262	3,262			
100030496	REX	GA		12/20/2018		4,690		247			247		4,937	4,937			
100030499	HOUSTON	TX		12/20/2018		3,165		124			124		3,289	3,289			
100030504	WICHITA	KS		12/20/2018		2,876		99			99		2,975	2,975			
100030505	NEWARK	NJ		12/20/2018		2,710		307			307		3,017	3,017			
100030506	HOUSTON	TX		12/20/2018		3,968		54			54		4,022	4,022			
100030508	HOUSTON	TX		12/20/2018		5,233		27			27		5,260	5,260			
100030513	NOBLESVILLE	IN		12/20/2018		2,707		134			134		2,841	2,841			
100030514	HORIZON CITY	TX		12/20/2018		3,653		177			177		3,830	3,830			
100030516	LEAGUE CITY	TX		12/20/2018		4,900		6			6		4,906	4,906			
100030518	CHARLOTTE	NC		12/20/2018		2,242		787			787		3,029	3,029			
100030525	SHERWOOD	AR		12/20/2018		7,653		(187)			(187)		7,466	7,466			
100030526	HUMBLE	TX		12/20/2018		2,364		2			2		2,366	2,366			
100030528	COLUMBIA	SC		12/20/2018		3,260		71			71		3,331	3,331			
100030530	COLUMBIA	SC		12/20/2018		6,510		400			400		6,910	6,910			
100030531	HOUSTON	TX		12/20/2018		3,949		(37)			(37)		3,912	3,912			
100030532	RAYTOWN	MO		12/20/2018		4,433		(49)			(49)		4,384	4,384			
100030536	GAINESVILLE	GA		12/20/2018		4,108		35			35		4,143	4,143			
100030538	ACWORTH	GA		12/20/2018		4,631		(147)			(147)		4,484	4,484			
100030539	WALDORF	MD		12/20/2018		8,939		375			375		9,314	9,314			
100030542	SUGAR LAND	TX		12/20/2018		6,007		(35)			(35)		5,972	5,972			
100030545	HOUSTON	TX		12/20/2018		3,231		(100)			(100)		3,131	3,131			
100030548	HOUSTON	TX		12/20/2018		4,358		14			14		4,372	4,372			
100030549	CHARLOTTE	NC		12/20/2018		4,352		10			10		4,362	4,362			
100030551	HOUSTON	TX		12/20/2018		4,499		6			6		4,505	4,505			
100030554	WOONSOCKET	RI		12/20/2018		3,585		298			298		3,883	3,883			
100030556	SACRAMENTO	CA		12/20/2018		9,171		206			206		9,377	9,377			
100030557	BOYNTON BEACH	FL		12/20/2018		9,475		(45)			(45)		9,430	9,430			
100030558	ORANGEBURG	SC		12/20/2018		7,924		(17)			(17)		7,907	7,907			
100030560	AUSTIN	TX		12/20/2018		5,009		(90)			(90)		4,919	4,919			
100030561	GASTONIA	NC		12/20/2018		4,508		96			96		4,604	4,604			
100030568	CHARLOTTE	NC		12/20/2018		2,078		64			64		2,142	2,142			
100030569	SURPRISE	AZ		12/20/2018		4,197		(22)			(22)		4,175	4,175			
100030573	PFLUGERVILLE	TX		12/20/2018		4,904		3			3		4,907	4,907			
100030575	GLEN GARDNER	NJ		12/20/2018		3,060		293			293		3,353	3,353			
100030576	HOUSTON	TX		12/20/2018		4,423		76			76		4,499	4,499			
100030582	LEAGUE CITY	TX		12/20/2018		3,189		252			252		3,441	3,441			
100030583	NEW BALTIMORE	MI		12/20/2018		11,534		68			68		11,602	11,602			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030587	DETROIT	MI		12/20/2018		1,707		87			87		1,794	1,794			
100030590	REMBERT	SC		12/20/2018		2,303		199			199		2,502	2,473		(29)	(29)
100030591	SMITHS GROVE	KY		12/20/2018		3,139		33			33		3,172	3,172			
100030594	COUNTRY CLUB HILLS	IL		12/20/2018		3,840		(76)			(76)		3,764	3,764			
100030625	SUTTER CREEK	CA		12/20/2018		16,158		12			12		16,170	16,170			
100030629	MIAMI	FL		04/09/2019		2,951		681			681		3,632	3,632			
100030630	VALRICO	FL		04/09/2019		844		47			47		891	891			
100030633	FRANKLIN	WI		04/09/2019		1,316		367			367		1,683	1,683			
100030634	KISSIMMEE	FL		04/09/2019		1,864		950			950		2,814	2,814			
100030636	NORTH MIAMI	FL		04/09/2019		868		410			410		1,278	1,278			
100030637	BAKERSFIELD	CA		04/09/2019		9,887		1,278			1,278		11,165	11,165			
100030640	ANTIOCH	CA		04/09/2019		4,611		256			256		4,867	4,867			
100030641	JAMAICA	NY		04/09/2019		2,023		140			140		2,163	2,163			
100030642	CHESTER	VA		04/09/2019		2,328		259			259		2,587	2,587			
100030643	IRVINE	CA		04/09/2019		23,669		73			73		23,742	23,742			
100030644	WESLEY CHAPEL	FL		04/09/2019		5,741		549			549		6,290	6,290			
100030646	LAS VEGAS	NV		04/09/2019		2,471		270			270		2,741	2,741			
100030647	BRENTWOOD	CA		04/09/2019		7,084		783			783		7,867	7,867			
100030648	CARSON	CA		04/09/2019		7,127		1,243			1,243		8,370	8,370			
100030650	FREDERICKSBURG	VA		04/09/2019		4,322		678			678		5,000	5,000			
100030651	BRONX	NY		04/09/2019		4,306		1,916			1,916		6,222	6,222			
100030652	WEST HEMPSTEAD	NY		04/09/2019		2,603		837			837		3,440	3,440			
100030653	TRINITY	NC		04/09/2019		2,787		532			532		3,319	3,319			
100030655	VANCE	AL		04/09/2019		5,033		425			425		5,458	5,458			
100030658	AUBURN	WA		04/09/2019		2,557		447			447		3,004	3,004			
100030661	RIDGEFIELD	NJ		04/09/2019		5,350		1,116			1,116		6,466	6,466			
100030662	LAKELAND	FL		04/09/2019		1,918		402			402		2,320	2,320			
100030668	LAS VEGAS	NV		04/09/2019		2,286		817			817		3,103	3,103			
100030670	MIDDLEVILLE	MI		04/09/2019		12,377		423			423		12,800	12,800			
100030671	DANVILLE	IN		04/09/2019		1,087		442			442		1,529	1,529			
100030672	CLINTON	MD		04/09/2019		4,525		722			722		5,247	5,247			
100030673	CUMBERLAND	RI		04/09/2019		5,350		1,219			1,219		6,569	6,569			
100030675	NORTHRIDGE	CA		04/09/2019		31,941		1,122			1,122		33,063	33,063			
100030678	WINTER PARK	FL		04/09/2019		2,710		(100)			(100)		2,610	2,610			
100030681	BROOKLYN	NY		04/09/2019		14,183		1,121			1,121		15,304	15,304			
100030683	SILVER SPRING	MD		04/09/2019		8,835		1,325			1,325		10,160	10,160			
100030687	MANALAPAN	NJ		04/09/2019		4,473		616			616		5,089	5,089			
100030688	HONOLULU	HI		04/09/2019		2,561		50			50		2,611	2,611			
100030692	RIO	WI		04/09/2019		1,730		376			376		2,106	2,106			
100030694	FORT WORTH	TX		04/09/2019		865		189			189		1,054	1,054			
100030696	MIAMI	FL		04/09/2019		4,733		1,239			1,239		5,972	5,972			
100030698	CARY	IL		04/09/2019		2,919		81			81		3,000	3,000			
100030699	POMONA	CA		04/09/2019		1,162		313			313		1,475	1,475			
100030701	WEST ROXBURY	MA		04/09/2019		5,778		(201)			(201)		5,577	5,577			
100030703	PORTER RANCH	CA		04/09/2019		9,323		732			732		10,055	10,055			
100030704	BRADENTON	FL		04/09/2019		2,970		596			596		3,566	3,566			
100030705	CLAYTON	NC		04/09/2019		4,608		558			558		5,166	5,166			
100030707	CHICAGO	IL		04/09/2019		2,654		196			196		2,850	2,850			
100030708	WEST COVINA	CA		04/09/2019		5,324		1,087			1,087		6,411	6,411			
100030709	SPRINGFIELD	VA		04/09/2019		3,474		716			716		4,190	4,190			
100030711	SAN DIEGO	CA		04/09/2019		4,947		1,067			1,067		6,014	6,014			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030713	MAPLEWOOD	NJ		04/09/2019		4,584		198			198		4,782	4,782			
100030714	LAKEWOOD	CO		04/09/2019		8,697		268			268		8,965	8,965			
100030717	SAINT ALBANS	NY		04/09/2019		5,720		1,482			1,482		7,202	7,202			
100030718	WHITE PLAINS	NY		04/09/2019		3,260		1,004			1,004		4,264	4,264			
100030719	WAIPAHU	HI		04/09/2019		7,878		2,495			2,495		10,373	10,373			
100030721	BENICIA	CA		04/09/2019		11,258		961			961		12,219	12,219			
100030723	SOUTH YARMOUTH	MA		04/09/2019		2,087		341			341		2,428	2,428			
100030730	SACRAMENTO	CA		04/09/2019		2,665		304			304		2,969	2,969			
100030732	MOLT	MT		04/09/2019		4,012		1,108			1,108		5,120	5,120			
100030733	GAINESVILLE	VA		04/09/2019		3,529		550			550		4,079	4,079			
100030734	LOVELAND	OH		04/09/2019		5,622		1,389			1,389		7,011	7,011			
100030736	MURFREESBORO	TN		04/09/2019		4,799		260			260		5,059	5,059			
100030739	PLUMAS LAKE	CA		04/09/2019		4,650		361			361		5,011	5,011			
100030740	PORT ORANGE	FL		04/09/2019		1,748		273			273		2,021	2,021			
100030741	JAMAICA	NY		04/09/2019		1,833		1,339			1,339		3,172	3,172			
100030744	TOWNSHIP OF MAPLEWOOD	NJ		04/09/2019		4,819		229			229		5,048	5,048			
100030745	CHULA VISTA	CA		04/09/2019		2,554		645			645		3,199	3,199			
100030746	SILVER SPRING	MD		04/09/2019		5,319		(178)			(178)		5,141	5,141			
100030750	SIMPSONVILLE	SC		04/09/2019		4,032		516			516		4,548	4,548			
100030752	HIALEAH	FL		04/09/2019		7,793		1,005			1,005		8,798	8,798			
100030753	ANTIOCH	TN		04/09/2019		1,868		342			342		2,210	2,210			
100030754	BILLERICA	MA		04/09/2019		2,775		382			382		3,157	3,157			
100030755	DALLAS	TX		04/09/2019		2,458		57			57		2,515	2,515			
100030757	NEW RICHMOND	WI		04/09/2019		(6,784)		278			278		(6,506)	(6,506)			
100030759	AVENTURA	FL		04/09/2019		3,259		1,076			1,076		4,335	4,335			
100030760	BOYNTON BEACH	FL		04/09/2019		3,651		869			869		4,520	4,520			
100030761	LAMONT	FL		04/09/2019		2,945		913			913		3,858	3,858			
100030765	STOCKBRIDGE	GA		04/09/2019		6,138		320			320		6,458	6,458			
100030766	POM FRET	MD		04/09/2019		11,008		711			711		11,719	11,719			
100030767	BROOKLYN	NY		04/09/2019		7,037		(29)			(29)		7,008	7,008			
100030770	ELK GROVE	CA		04/09/2019		9,103		752			752		9,855	9,855			
100030772	BARTLETT	IL		04/09/2019		3,186		681			681		3,867	3,867			
100030773	CLEARFIELD	UT		04/09/2019		2,013		314			314		2,327	2,327			
100030774	LOS ANGELES	CA		04/09/2019		26,198		774			774		26,972	26,972			
100030777	LAS VEGAS	NV		04/09/2019		2,318		186			186		2,504	2,504			
100030778	LA PINE	OR		04/09/2019		7,093		522			522		7,615	7,615			
100030779	PORT ST LUCIE	FL		04/09/2019		3,948		440			440		4,388	4,388			
100030783	CATHEDRAL CITY	CA		04/09/2019		1,980		18			18		1,998	1,998			
100030785	OKLAHOMA CITY	OK		04/09/2019		1,965		385			385		2,350	2,350			
100030787	SAN ANTONIO	TX		04/09/2019		1,693		3			3		1,696	1,696			
100030788	SECAUCUS	NJ		04/09/2019		4,053		822			822		4,875	4,875			
100030790	PASADENA	CA		04/09/2019		25,360		857			857		26,217	26,217			
100030791	WEST COVINA	CA		04/09/2019		9,985		900			900		10,885	10,885			
100030792	REDMOND	WA		04/09/2019		3,833		199			199		4,032	4,032			
100030793	JAMAICA	NY		04/09/2019		2,550		724			724		3,274	3,274			
100030795	NOVATO	CA		04/09/2019		4,640		717			717		5,357	5,357			
100030798	DURHAM	NC		04/09/2019		1,894		256			256		2,150	2,150			
100030799	WAIPAHU	HI		04/09/2019		8,840		539			539		9,379	9,379			
100030801	RIDGE	NY		04/09/2019		2,060		248			248		2,308	2,308			
100030803	QUNICY	MA		04/09/2019		11,823		1,376			1,376		13,199	13,199			
100030806	CARMEL VALLEY	CA		04/09/2019		8,702		742			742		9,444	9,444			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030811	STERLING	VA		04/09/2019		12,140		540			540		12,680	12,680			
100030812	ORANGE	CA		04/09/2019		3,629		(9)			(9)		3,620	3,620			
100030816	KISSIMMEE	FL		04/09/2019		1,431		394			394		1,825	1,825			
100030819	HAVERTOWN	PA		04/09/2019		2,675		(4)			(4)		2,671	2,671			
100030824	NEWTON	MA		04/09/2019		8,844		1,679			1,679		10,523	10,523			
100030828	RIVERSIDE	CA		04/09/2019		4,218		538			538		4,756	4,756			
100030832	SALT LAKE CITY	UT		04/09/2019		2,066		129			129		2,195	2,195			
100030833	GRAND PRAIRIE	TX		04/09/2019		2,213		320			320		2,533	2,533			
100030834	LAS VEGAS	NV		04/09/2019		11,342		861			861		12,203	12,203			
100030838	STORMVILLE	NY		04/09/2019		3,012		38			38		3,050	3,050			
100030840	BAYSIDE	NY		04/09/2019		11,093		1,566			1,566		12,659	12,659			
100030841	JUPITER	FL		04/09/2019		1,422		95			95		1,517	1,517			
100030842	EVERETT	WA		04/09/2019		6,517		418			418		6,935	6,935			
100030843	COLORADO SPRINGS	CO		04/09/2019		4,493		760			760		5,253	5,253			
100030844	PASADENA	CA		04/09/2019		4,263		684			684		4,947	4,947			
100030845	STATEN ISLAND	NY		04/09/2019		4,451		377			377		4,828	4,828			
100030847	QUEENS VILLAGE	NY		04/09/2019		4,295		1,194			1,194		5,489	5,489			
100030848	BENBROOK	TX		04/09/2019		4,711		830			830		5,541	5,541			
100030851	GARDEN GROVE	CA		04/09/2019		4,021		236			236		4,257	4,257			
100030853	CHICAGO	IL		04/09/2019		3,999		888			888		4,887	4,887			
100030854	MORENO VALLEY	CA		04/09/2019		7,649		622			622		8,271	8,271			
100030855	OCEANSIDE	CA		04/09/2019		22,279		180			180		22,459	22,459			
100030857	SOUTH OZONE PARK	NY		04/09/2019		2,760		190			190		2,950	2,950			
100030858	AUBURN	WA		04/09/2019		22,484		1,923			1,923		24,407	24,407			
100030859	MIAMI	FL		04/09/2019		2,828		69			69		2,897	2,897			
100030861	LONG BEACH	CA		04/09/2019		3,528		356			356		3,884	3,884			
100030863	WATSONVILLE	CA		04/09/2019		3,272		381			381		3,653	3,653			
100030867	CROTON ON HUDSON	NY		04/09/2019		13,587		1,468			1,468		15,055	15,055			
100030870	BROOKLYN	NY		04/09/2019		4,213		1,052			1,052		5,265	5,265			
100030872	UNION CITY	CA		04/09/2019		11,772		294			294		12,066	12,066			
100030874	COSTA MESA	CA		04/09/2019		7,072		868			868		7,940	7,940			
100030876	BRIARWOOD	NY		04/09/2019		4,464		850			850		5,314	5,314			
100030877	KENT	WA		04/09/2019		2,327		170			170		2,497	2,497			
100030880	DUXBURY	MA		04/09/2019		3,565		795			795		4,360	4,360			
100030881	RANCHO CUCAMONGA	CA		04/09/2019		4,599		412			412		5,011	5,011			
100030884	CHARLOTTE	NC		04/09/2019		7,535		1,129			1,129		8,664	8,664			
100030887	LOS ANGELES	CA		04/09/2019		5,080		261			261		5,341	5,341			
100030890	GARDEN CITY	NY		04/09/2019		4,562		460			460		5,022	5,022			
100030891	PLEASANT HILL	CA		04/09/2019		5,909		566			566		6,475	6,475			
100030893	ORLANDO	FL		04/09/2019		3,923		345			345		4,268	4,268			
100030894	CRESCENT CITY	CA		04/09/2019		8,279		304			304		8,583	8,583			
100030897	RIVERVIEW	FL		04/09/2019		6,965		764			764		7,729	7,729			
100030899	SEATTLE	WA		04/09/2019		3,232		604			604		3,836	3,836			
100030901	TAHOE VISTA	CA		04/09/2019		24,658		1,032			1,032		25,690	25,690			
100030902	WHITTIER	CA		04/09/2019		3,852		409			409		4,261	4,261			
100030903	OZONE PARK	NY		04/09/2019		3,674		315			315		3,989	3,989			
100030905	WHITTIER	CA		04/09/2019		10,151		848			848		10,999	10,999			
100030906	CARSON	CA		04/09/2019		5,413		343			343		5,756	5,756			
100030907	SANTA CLARA	CA		04/09/2019		9,407		929			929		10,336	10,336			
100030908	SALINAS	CA		04/09/2019		5,516		494			494		6,010	6,010			
100030910	KINGS POINT	NY		04/09/2019		39,345		3,406			3,406		42,751	42,751			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030911	FORT LAUDERDALE	FL		04/09/2019		67,760		10,080			10,080		77,840	77,840			
100030912	FORT COLLINS	CO		04/09/2019		2,248		110			110		2,358	2,358			
100030913	SAN JOSE	CA		04/09/2019		7,835		742			742		8,577	8,577			
100030914	SYLMAR	CA		04/09/2019		6,156		452			452		6,608	6,608			
100030916	LOS ANGELES	CA		04/09/2019		3,388		432			432		3,820	3,820			
100030918	BRONX	NY		04/09/2019		3,046		472			472		3,518	3,518			
100030922	LOS ANGELES	CA		04/09/2019		5,011		597			597		5,608	5,608			
100030923	OAKLAND	CA		04/09/2019		10,269		392			392		10,661	10,661			
100030924	LA PUENTE	CA		04/09/2019		2,903		310			310		3,213	3,213			
100030926	NEW YORK	NY		04/09/2019		3,715		(48)			(48)		3,667	3,667			
100030927	OAKLAND	CA		04/09/2019		4,098		315			315		4,413	4,413			
100030928	SANTA MONICA	CA		04/09/2019		6,109		416			416		6,525	6,525			
100030930	BOSTON	MA		04/09/2019		17,861		2,215			2,215		20,076	20,076			
100030931	GLEN ARM	MD		04/09/2019		2,307		606			606		2,913	2,913			
100030933	SAN MARCOS	CA		04/09/2019		18,139		433			433		18,572	18,572			
100030935	LOS ANGELES	CA		04/09/2019		3,241		462			462		3,703	3,703			
100030938	LOS ANGELES	CA		04/09/2019		4,042		(107)			(107)		3,935	3,935			
100030940	LOS ANGELES	CA		04/09/2019		4,617		159			159		4,776	4,776			
100030941	PORTLAND	OR		04/09/2019		4,086		151			151		4,237	4,237			
100030942	WASHINGTON	DC		04/09/2019		539		52			52		591	591			
100030944	HERNANDO	FL		04/09/2019		13,303		793			793		14,096	14,096			
100030945	MIAMI	FL		03/29/2019		2,688		(115)			(115)		2,573	2,573			
100030949	MIRA LOMA	CA		03/29/2019		6,021		747			747		6,768	6,768			
100030950	LOS ANGELES	CA		03/29/2019		10,709		260			260		10,969	10,969			
100030951	JACKSONVILLE	FL		03/29/2019		1,718		532			532		2,250	2,250			
100030956	TULARE	CA		03/29/2019		2,494		210			210		2,704	2,704			
100030958	ARMONA	CA		03/29/2019		5,440		400			400		5,840	5,840			
100030960	NAPLES	FL		03/29/2019		3,549		(97)			(97)		3,452	3,452			
100030961	SAN BERNARDINO	CA		03/29/2019		4,052		524			524		4,576	4,576			
100030962	LODI	CA		03/29/2019		7,203		289			289		7,492	7,492			
100030969	FRESNO	CA		03/29/2019		2,509		297			297		2,806	2,806			
100030970	TRACY	CA		03/29/2019		18,060		391			391		18,451	18,451			
100030972	CHESAPEAKE	VA		03/29/2019		3,181		401			401		3,582	3,582			
100030973	PORT HUENEME	CA		03/29/2019		9,887		282			282		10,169	10,169			
100030974	CUTLER BAY	FL		03/29/2019		3,865		716			716		4,581	4,581			
100030976	MATTESON	IL		03/29/2019		2,384		383			383		2,767	2,767			
100030978	FRESNO	CA		03/29/2019		3,679		136			136		3,815	3,815			
100030979	DISTRICT HEIGHTS	MD		03/29/2019		1,982		508			508		2,490	2,490			
100030981	SALIDA	CA		03/29/2019		6,199		118			118		6,317	6,317			
100030983	SAINT CHARLES	IL		03/29/2019		5,614		391			391		6,005	6,005			
100030986	BUELLTON	CA		03/29/2019		8,036		699			699		8,735	8,735			
100030988	MORENO VALLEY	CA		03/29/2019		9,860		703			703		10,563	10,563			
100030989	LENNOX	CA		03/29/2019		6,972		1,133			1,133		8,105	8,105			
100030990	OCEANSIDE	CA		03/29/2019		6,734		389			389		7,123	7,123			
100030992	CLINTON	MD		03/29/2019		4,748		713			713		5,461	5,461			
100030993	HAMILTON TWP	NJ		03/29/2019		4,558		806			806		5,364	5,364			
100030996	BRICK TOWNSHIP	NJ		03/29/2019		6,905		1,096			1,096		8,001	8,001			
100030997	LAUDERDALE LAKES	FL		03/29/2019		5,910		247			247		6,157	6,157			
100030998	FARMINGTON	CT		03/29/2019		6,125		1,034			1,034		7,159	7,159			
100031038	FAIRFIELD	CA		03/29/2019		3,678		302			302		3,980	3,980			
100031039	CORONA	CA		03/29/2019		3,211		551			551		3,762	3,762			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031041	LIGHTHOUSE POINT	FL		03/29/2019		24,540		877			877		25,417	25,417			
100031042	COCONUT CREEK	FL		03/29/2019		15,879		40			40		15,919	15,919			
100031044	DES PLAINES	IL		03/29/2019		2,996		136			136		3,132	3,132			
100031051	TEWKSBURY	NJ		03/29/2019		7,933		1,303			1,303		9,236	9,236			
100031053	HESPERIA	CA		03/29/2019		2,014		378			378		2,392	2,392			
100031054	BANNING	CA		03/29/2019		3,196		295			295		3,491	3,491			
100031055	BAKERSFIELD	CA		03/29/2019		1,343		115			115		1,458	1,458			
100031056	LAUDERHILL	FL		03/29/2019		6,736		477			477		7,213	7,213			
100031057	SANTA MARIA	CA		03/29/2019		8,979		127			127		9,106	9,106			
100031058	WEST BABYLON	NY		03/29/2019		5,614		988			988		6,602	6,602			
100031060	FAIRFIELD	CA		03/29/2019		3,966		837			837		4,803	4,803			
100031061	SANTA ANA	CA		03/29/2019		8,787		872			872		9,659	9,659			
100031062	SACRAMENTO	CA		03/29/2019		6,696		790			790		7,486	7,486			
100031065	TAMPA	FL		03/29/2019		1,596		(70)			(70)		1,526	1,526			
100031067	CHULA VISTA	CA		03/29/2019		12,291		748			748		13,039	13,039			
100031068	LAKELAND	FL		03/29/2019		1,398		33			33		1,431	1,431			
100031069	ELK GROVE	CA		03/29/2019		5,588		2,585			2,585		8,173	8,173			
100031070	FONTANA	CA		03/29/2019		8,670		1,494			1,494		10,164	10,164			
100031071	SILVER SPRING	MD		03/29/2019		7,468		561			561		8,029	8,029			
100031072	DINUBA	CA		03/29/2019		2,298		328			328		2,626	2,626			
100031073	SACRAMENTO	CA		03/29/2019		6,557		374			374		6,931	6,931			
100031078	LAKE WORTH	FL		03/29/2019		6,775		(161)			(161)		6,614	6,614			
100031079	ORANGEVALE	CA		03/29/2019		7,926		344			344		8,270	8,270			
100031080	PEMBROKE PINES	FL		03/29/2019		3,276		20			20		3,296	3,296			
100031083	MARGATE	FL		03/29/2019		15,150		842			842		15,992	15,992			
100031084	MORENO VALLEY	CA		03/29/2019		7,371		723			723		8,094	8,094			
100031086	MANTECA	CA		03/29/2019		7,585		631			631		8,216	8,216			
100031087	PHILADELPHIA	PA		03/29/2019		7,088		666			666		7,754	7,754			
100031089	CHICAGO	IL		03/29/2019		1,227		1,333			1,333		2,560	2,560			
100031091	CHICAGO	IL		03/29/2019		4,412		1,084			1,084		5,496	5,496			
100031093	CHICAGO	IL		03/29/2019		2,471		(122)			(122)		2,349	2,349			
100031094	NAPLES	FL		03/29/2019		8,949		108			108		9,057	9,057			
100031096	ALTAMONTE SPRINGS	FL		03/29/2019		1,733		128			128		1,861	1,861			
100031098	COLTON	CA		03/29/2019		5,394		138			138		5,532	5,532			
100031100	SANTA ANA	CA		03/29/2019		5,880		729			729		6,609	6,609			
100031101	SALIDA	CA		03/29/2019		3,025		497			497		3,522	3,522			
100031102	BOCA RATON	FL		03/29/2019		4,194		384			384		4,578	4,578			
100031104	NORTH MASSAPEQUA	NY		03/29/2019		4,618		652			652		5,270	5,270			
100031105	PEMBROKE PINES	FL		03/29/2019		3,668		896			896		4,564	4,564			
100031107	BRENTWOOD	CA		03/29/2019		3,742		236			236		3,978	3,978			
100031108	SACRAMENTO	CA		03/29/2019		4,641		705			705		5,346	5,346			
100031111	SANTA MARIA	CA		03/29/2019		7,111		291			291		7,402	7,402			
100031112	WESLEY CHAPEL	FL		03/29/2019		5,029		779			779		5,808	5,808			
100031114	SACRAMENTO	CA		03/29/2019		5,102		433			433		5,535	5,535			
100031115	FAIRFIELD	CA		03/29/2019		4,741		340			340		5,081	5,081			
100031118	PALM COAST	FL		03/29/2019		2,367		764			764		3,131	3,131			
100031119	LAS VEGAS	NV		03/29/2019		1,202		345			345		1,547	1,547			
100031120	PEORIA	AZ		03/29/2019		2,963		196			196		3,159	3,159			
100031122	HAMPTON TWP	NJ		03/29/2019		15,768		968			968		16,736	16,736			
100031127	PARKLAND	FL		03/29/2019		9,315		690			690		10,005	10,005			
100031128	SILVER SPRING	MD		03/29/2019		6,998		194			194		7,192	7,192			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031130	SIMI VALLEY	CA		03/29/2019		5,333		459			459		5,792	5,792			
100031131	TAMPA	FL		03/29/2019		13,043		1,091			1,091		14,134	14,134			
100031132	TUCSON	AZ		03/29/2019		1,241		324			324		1,565	1,565			
100031135	MERCED	CA		03/29/2019		4,876		1,043			1,043		5,919	5,919			
100031137	ATLANTIC BEACH	FL		03/29/2019		4,303		1,040			1,040		5,343	5,343			
100031138	SAN DIEGO	CA		03/29/2019		5,881		461			461		6,342	6,342			
100031139	POSEN	IL		03/29/2019		1,800		104			104		1,904	1,904			
100031143	SHAFTER	CA		03/29/2019		2,127		241			241		2,368	2,368			
100031146	FRANKFORT	IL		03/29/2019		4,280		707			707		4,987	4,987			
100031148	FOLSOM	CA		03/29/2019		4,995		609			609		5,604	5,604			
100031151	NAPLES	FL		03/29/2019		8,300		928			928		9,228	9,228			
100031154	BRICK	NJ		03/29/2019		7,543		1,481			1,481		9,024	9,024			
100031156	FONTANA	CA		03/29/2019		5,737		425			425		6,162	6,162			
100031159	FAIRFIELD	CA		03/29/2019		2,429		389			389		2,818	2,818			
100031160	APPLE VALLEY	CA		03/29/2019		2,886		149			149		3,035	3,035			
100031161	CLOVIS	CA		03/29/2019		5,040		405			405		5,445	5,445			
100031165	STOCKTON	CA		03/29/2019		2,806		365			365		3,171	3,171			
100031167	STOCKTON	CA		03/29/2019		3,220		599			599		3,819	3,819			
100031168	MIAMI	FL		03/29/2019		10,925		1,019			1,019		11,944	11,944			
100031169	MARKHAM	IL		03/29/2019		914		601			601		1,515	1,515			
100031170	PALM BAY	FL		03/29/2019		6,812		(77)			(77)		6,735	6,735			
100031171	MIAMI	FL		03/29/2019		3,998		462			462		4,460	4,460			
100031172	STOCKTON	CA		03/29/2019		3,899		(112)			(112)		3,787	3,787			
100031177	BRADENTON	FL		03/29/2019		3,330		122			122		3,452	3,452			
100031178	HESPERIA	CA		03/29/2019		6,580		179			179		6,759	6,759			
100031180	DELRAY BEACH	FL		03/29/2019		2,809		206			206		3,015	3,015			
100031181	NAPLES	FL		03/29/2019		6,121		1,007			1,007		7,128	7,128			
100031182	LAS VEGAS	NV		03/29/2019		2,761		2			2		2,763	2,763			
100031183	FRANKLIN TOWNSHIP	NJ		03/29/2019		6,296		812			812		7,108	7,108			
100031186	MORENO VALLEY	CA		03/29/2019		2,961		608			608		3,569	3,569			
100031187	LARGO	FL		03/29/2019		7,131		249			249		7,380	7,380			
100031188	MODESTO	CA		03/29/2019		4,041		505			505		4,546	4,546			
100031190	ORLANDO	FL		03/29/2019		2,034		64			64		2,098	2,098			
100031191	LOS ANGELES	CA		03/29/2019		3,559		184			184		3,743	3,743			
100031192	BAKERSFIELD	CA		03/29/2019		3,541		(271)			(271)		3,270	3,270			
100031193	LIVINGSTON	CA		03/29/2019		2,021		241			241		2,262	2,262			
100031194	ROSEVILLE	CA		03/29/2019		2,562		(15)			(15)		2,547	2,547			
100031195	COVINA	CA		03/29/2019		6,051		769			769		6,820	6,820			
100031198	DEERFIELD BEACH	FL		03/29/2019		2,621		330			330		2,951	2,951			
100031199	PLAINFIELD	IL		03/29/2019		3,278		112			112		3,390	3,390			
100031201	PALM SPRINGS	FL		03/29/2019		37,975		15,266			15,266		53,241	53,241			
100031202	DAVIE	FL		03/29/2019		9,856		156			156		10,012	10,012			
100031203	CORONA	CA		03/29/2019		6,998		165			165		7,163	7,163			
100031204	FRESNO	CA		03/29/2019		1,622		(88)			(88)		1,534	1,534			
100031205	SAN DIEGO	CA		03/29/2019		5,236		135			135		5,371	5,371			
100031208	LOS ANGELES	CA		03/29/2019		1,373		185			185		1,558	1,558			
100031210	LOS ANGELES	CA		03/29/2019		5,709		727			727		6,436	6,436			
100031211	DEERFIELD BEACH	FL		03/29/2019		3,215		(92)			(92)		3,123	3,123			
100031212	PATTERSON	CA		03/29/2019		2,534		(127)			(127)		2,407	2,407			
100031213	LOXAHATCHEE	FL		03/29/2019		2,217		102			102		2,319	2,319			
100031220	CRANSTON	RI		03/29/2019		2,774		323			323		3,097	3,097			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031221	WESTON	FL		03/29/2019		2,177		343			343		2,520	2,520			
100031222	APPLE VALLEY	CA		03/29/2019		3,603		210			210		3,813	3,813			
100031224	CORONA	CA		03/29/2019		5,301		544			544		5,845	5,845			
100031226	DELANO	CA		03/29/2019		3,103		233			233		3,336	3,336			
100031227	MERCED	CA		03/29/2019		8,262		205			205		8,467	8,467			
100031229	LOS ANGELES	CA		03/29/2019		6,750		758			758		7,508	7,508			
100031233	FORT WASHINGTON	MD		03/29/2019		8,211		235			235		8,446	8,446			
100031234	YARDLEY	PA		03/29/2019		9,646		712			712		10,358	10,358			
100031235	APOPKA	FL		03/29/2019		3,251		413			413		3,664	3,664			
100031236	SALINAS	CA		03/29/2019		5,196		476			476		5,672	5,672			
100031237	MAHWAH	NJ		03/29/2019		7,395		1,228			1,228		8,623	8,623			
100031238	DANIA	FL		03/29/2019		2,298		238			238		2,536	2,536			
100031239	MARLBORO	NJ		03/29/2019		5,457		660			660		6,117	6,117			
100031240	REDDING	CA		03/29/2019		3,465		629			629		4,094	4,094			
100031246	ANTELOPE	CA		03/29/2019		5,857		190			190		6,047	6,047			
100031247	WINTER GARDEN	FL		03/29/2019		2,021		247			247		2,268	2,268			
100031248	MADERA	CA		03/29/2019		2,182		111			111		2,293	2,293			
100031249	RANCHO SANTA MARGARI	CA		03/29/2019		772		358			358		1,130	1,130			
100031250	SACRAMENTO	CA		03/29/2019		2,253		445			445		2,698	2,698			
100031254	GONZALES	CA		03/29/2019		7,865		464			464		8,329	8,329			
100031257	ESCONDIDO	CA		03/29/2019		6,834		333			333		7,167	7,167			
100031258	HUNTINGTON STATION	NY		03/29/2019		735		198			198		933	933			
100031259	CARSON	CA		03/29/2019		3,158		404			404		3,562	3,562			
100031260	FRESNO	CA		03/29/2019		1,899		196			196		2,095	2,095			
100031261	YUBA CITY	CA		03/29/2019		3,844		303			303		4,147	4,147			
100031263	HESPERIA	CA		03/29/2019		2,835		376			376		3,211	3,211			
100031264	LAKE FOREST	CA		03/29/2019		6,740		602			602		7,342	7,342			
100031267	FONTANA	CA		03/29/2019		3,232		523			523		3,755	3,755			
100031268	ELK GROVE	CA		03/29/2019		5,286		(61)			(61)		5,225	5,225			
100031269	RAMONA	CA		03/29/2019		4,592		638			638		5,230	5,230			
100031271	MANVILLE	NJ		03/29/2019		3,401		446			446		3,847	3,847			
100031272	PEMBROKE PINES	FL		03/29/2019		4,786		225			225		5,011	5,011			
100031275	RENO	NV		03/29/2019		1,713		364			364		2,077	2,077			
100031276	DISTRICT HEIGHTS	MD		03/29/2019		3,871		259			259		4,130	4,130			
100031277	SUNRISE	FL		03/29/2019		10,088		(372)			(372)		9,716	9,716			
100031278	MIAMI	FL		03/29/2019		3,053		740			740		3,793	3,793			
100031281	BAKERSFIELD	CA		03/29/2019		1,632		222			222		1,854	1,854			
100031283	GONZALES	CA		03/29/2019		11,256		402			402		11,658	11,658			
100031284	NORTHBROOK	IL		03/29/2019		10,725		316			316		11,041	11,041			
100031285	CORNING	CA		03/29/2019		2,325		17			17		2,342	2,342			
100031286	INDIALANTIC	FL		03/29/2019		4,014		48			48		4,062	4,062			
100031287	CLEARLAKE	CA		03/29/2019		4,083		81			81		4,164	4,164			
100031292	FREDERICK	MD		03/29/2019		23,288		460			460		23,748	23,748			
100031293	REDDING	CA		03/29/2019		7,834		1,108			1,108		8,942	8,942			
100031294	POMONA	CA		03/29/2019		4,833		448			448		5,281	5,281			
100031296	SALINAS	CA		03/29/2019		5,195		1,352			1,352		6,547	6,547			
100031299	CHULA VISTA	CA		03/29/2019		7,312		434			434		7,746	7,746			
100031300	NOGALES	AZ		03/29/2019		5,360		234			234		5,594	5,594			
100031301	CHICAGO	IL		03/29/2019		1,207		391			391		1,598	1,598			
100031302	SKOKIE	IL		03/29/2019		1,897		699			699		2,596	2,596			
100031303	JUPITER	FL		03/29/2019		5,263		423			423		5,686	5,686			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031304	PITTSBURG	CA		03/29/2019		4,853		509			509		5,362	5,362			
100031305	SUNRISE	FL		03/29/2019		2,295		440			440		2,735	2,735			
100031306	PALMDALE	CA		03/29/2019		3,300		344			344		3,644	3,644			
100031307	EDGEWATER	MD		03/29/2019		3,784		229			229		4,013	4,013			
100031308	CONCORD	CA		03/29/2019		5,667		377			377		6,044	6,044			
100031313	SALINAS	CA		03/29/2019		7,405		572			572		7,977	7,977			
100031314	BENICIA	CA		03/29/2019		5,472		715			715		6,187	6,187			
100031316	NORTH MIAMI BEACH	FL		03/29/2019		583		1,551			1,551		2,134	2,134			
100031317	ELIZABETH	NJ		03/29/2019		3,022		428			428		3,450	3,450			
100031318	GOLD CANYON	AZ		03/29/2019		1,690		211			211		1,901	1,901			
100031319	NEWBURY PARK	CA		03/29/2019		4,926		170			170		5,096	5,096			
100031320	VENICE	FL		03/29/2019		3,098		(125)			(125)		2,973	2,973			
100031322	ANTIOCH	CA		03/29/2019		4,492		375			375		4,867	4,867			
100031323	YUCAIPA	CA		03/29/2019		7,829		278			278		8,107	8,107			
100031326	MURRIETA	CA		03/29/2019		5,183		538			538		5,721	5,721			
100031328	RIVERSIDE	CA		03/29/2019		4,984		324			324		5,308	5,308			
100031330	OAKLEY	CA		03/29/2019		5,157		568			568		5,725	5,725			
100031331	FAIRFIELD	CA		03/29/2019		3,578		355			355		3,933	3,933			
100031333	FONTANA	CA		03/29/2019		5,109		154			154		5,263	5,263			
100031335	ORLANDO	FL		03/29/2019		2,054		672			672		2,726	2,726			
100031336	MESA	AZ		03/29/2019		2,791		534			534		3,325	3,325			
100031340	CHINO HILLS	CA		03/29/2019		7,605		615			615		8,220	8,220			
100031341	ELGIN	IL		03/29/2019		1,095		318			318		1,413	1,413			
100031342	FRESNO	CA		03/29/2019		1,140		369			369		1,509	1,509			
100031345	SACRAMENTO	CA		03/29/2019		2,717		473			473		3,190	3,190			
100031347	BAKERSFIELD	CA		03/29/2019		1,946		171			171		2,117	2,117			
100031348	AURORA	IL		03/29/2019		1,423		193			193		1,616	1,616			
100031351	LONG BEACH	CA		03/29/2019		6,240		664			664		6,904	6,904			
100031352	BAKERSFIELD	CA		03/29/2019		2,923		(208)			(208)		2,715	2,715			
100031353	SEMINOLE	FL		03/29/2019		5,561		136			136		5,697	5,697			
100031354	WYANDANCH	NY		03/29/2019		4,017		894			894		4,911	4,911			
100031358	SPRING HILL	FL		03/29/2019		2,208		569			569		2,777	2,777			
100031359	MAITLAND	FL		03/29/2019		3,992		73			73		4,065	4,065			
100031361	STOCKTON	CA		03/29/2019		3,008		423			423		3,431	3,431			
100031362	STOCKTON	CA		03/29/2019		4,467		92			92		4,559	4,559			
100031364	PHOENIX	AZ		03/29/2019		1,900		286			286		2,186	2,186			
100031365	NEWBURY PARK	CA		03/29/2019		3,919		326			326		4,245	4,245			
100031366	BENICIA	CA		03/29/2019		6,244		586			586		6,830	6,830			
100031367	OAKLAND PARK	FL		03/29/2019		3,662		307			307		3,969	3,969			
100031368	TURLOCK	CA		03/29/2019		7,616		248			248		7,864	7,864			
100031371	MORENO VALLEY	CA		03/29/2019		5,940		424			424		6,364	6,364			
100031375	MIRAMAR	FL		03/29/2019		2,408		285			285		2,693	2,693			
100031378	SACRAMENTO	CA		03/29/2019		4,960		140			140		5,100	5,100			
100031381	MODESTO	CA		03/29/2019		3,838		426			426		4,264	4,264			
100031382	OCEANSIDE	CA		03/29/2019		6,077		778			778		6,855	6,855			
100031383	KISSIMMEE	FL		03/29/2019		3,985		492			492		4,477	4,477			
100031386	HIGHLAND	CA		03/29/2019		3,608		25			25		3,633	3,633			
100031387	LONG BEACH	CA		03/29/2019		5,725		9			9		5,734	5,734			
100031388	LINCOLN	CA		03/29/2019		3,563		551			551		4,114	4,114			
100031389	FRESNO	CA		03/29/2019		1,616		143			143		1,759	1,759			
100031391	GLENDALE HEIGHTS	IL		03/29/2019		3,699		134			134		3,833	3,833			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031392	RIALTO	CA		03/29/2019		6,825		1,106			1,106		7,931	7,931			
100031393	NORWALK	CA		03/29/2019		4,873		925			925		5,798	5,798			
100031394	LA JOLLA	CA		03/29/2019		6,204		236			236		6,440	6,440			
100031397	BAKERSFIELD	CA		03/29/2019		1,293		205			205		1,498	1,498			
100031398	VALLEJO	CA		03/29/2019		5,857		905			905		6,762	6,762			
100031399	FONTANA	CA		03/29/2019		3,356		410			410		3,766	3,766			
100031400	LAUDERHILL	FL		03/29/2019		1,437		(54)			(54)		1,383	1,383			
100031402	MORENO VALLEY	CA		03/29/2019		6,888		1,527			1,527		8,415	8,415			
100031403	ANDERSON	CA		03/29/2019		(3,118)		106			106		(3,012)	(3,012)			
100031404	FRESNO	CA		03/29/2019		1,798		533			533		2,331	2,331			
100031405	HERCULES	CA		03/29/2019		9,743		205			205		9,948	9,948			
100031408	NORTH BRUNSWICK	NJ		03/29/2019		5,855		364			364		6,219	6,219			
100031410	PALM BAY	FL		03/29/2019		5,426		164			164		5,590	5,590			
100031411	INDIO	CA		03/29/2019		3,623		352			352		3,975	3,975			
100031413	STOCKTON	CA		03/29/2019		1,184		116			116		1,300	1,300			
100031418	HUNTINGTON STATION	NY		03/29/2019		2,940		431			431		3,371	3,371			
100031421	BAKERSFIELD	CA		03/29/2019		3,842		223			223		4,065	4,065			
100031423	DAVIE	FL		03/29/2019		4,296		120			120		4,416	4,416			
100031424	ORLANDO	FL		03/29/2019		1,667		335			335		2,002	2,002			
100031425	VAN NUYS	CA		03/29/2019		7,287		849			849		8,136	8,136			
100031428	VACAVILLE	CA		03/29/2019		3,683		1,321			1,321		5,004	5,004			
100031429	STOCKTON	CA		03/29/2019		3,094		(137)			(137)		2,957	2,957			
100031433	LA QUINTA	CA		03/29/2019		14,750		271			271		15,021	15,021			
100031435	CARSON	CA		03/29/2019		6,265		683			683		6,948	6,948			
100031436	STOCKTON	CA		03/29/2019		5,343		417			417		5,760	5,760			
100031438	NORTH BERGEN	NJ		03/29/2019		3,154		679			679		3,833	3,833			
100031439	FRESNO	CA		03/29/2019		5,851		329			329		6,180	6,180			
100031440	MORENO VALLEY	CA		03/29/2019		3,509		188			188		3,697	3,697			
100031441	FONTANA	CA		03/29/2019		3,053		308			308		3,361	3,361			
100031442	FAIRFIELD	CA		03/29/2019		3,536		(42)			(42)		3,494	3,494			
100031445	MC FARLAND	CA		03/29/2019		642		917			917		1,559	1,559			
100031447	REDLANDS	CA		03/29/2019		3,322		288			288		3,610	3,610			
100031448	BALDWIN PARK	CA		03/29/2019		3,864		251			251		4,115	4,115			
100031450	CHICAGO	IL		03/29/2019		976		125			125		1,101	1,101			
100031451	FAIRFIELD	CA		03/29/2019		5,435		351			351		5,786	5,786			
100031452	ANTIOCH	CA		03/29/2019		7,031		610			610		7,641	7,641			
100031453	LAUDERHILL	FL		03/29/2019		1,955		683			683		2,638	2,638			
100031454	LAKE WORTH	FL		03/29/2019		1,000		229			229		1,229	1,229			
100031455	FAIRFIELD	CA		03/29/2019		3,262		758			758		4,020	4,020			
100031457	SANTA BARBARA	CA		03/29/2019		11,681		249			249		11,930	11,930			
100031459	INDIO	CA		03/29/2019		3,721		231			231		3,952	3,952			
100031460	DUMONT	NJ		03/29/2019		3,952		219			219		4,171	4,171			
100031461	VISTA	CA		03/29/2019		7,018		140			140		7,158	7,158			
100031462	BAKERSFIELD	CA		03/29/2019		6,942		116			116		7,058	7,058			
100031465	VICTORVILLE	CA		03/29/2019		2,823		1,194			1,194		4,017	4,017			
100031466	BALDWIN PARK	CA		03/29/2019		5,911		288			288		6,199	6,199			
100031468	EL MONTE	CA		03/29/2019		5,988		315			315		6,303	6,303			
100031472	SACRAMENTO	CA		03/29/2019		2,159		405			405		2,564	2,564			
100031475	CHINO	CA		03/29/2019		7,071		109			109		7,180	7,180			
100031477	CHICAGO	IL		03/29/2019		4,376		376			376		4,752	4,752			
100031479	LANCASTER	CA		03/29/2019		3,493		401			401		3,894	3,894			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031480	PALMDALE	CA		03/29/2019		4,475		493			493		4,968	4,968			
100031485	NORTH MIAMI BEACH	FL		03/29/2019		3,282		321			321		3,603	3,603			
100031486	IRVINE	CA		03/29/2019		8,000		563			563		8,563	8,563			
100031487	RICHMOND	CA		03/29/2019		18,490		420			420		18,910	18,910			
100031488	SOUTH GATE	CA		03/29/2019		6,708		257			257		6,965	6,965			
100031490	SANTA ANA	CA		03/29/2019		7,409		399			399		7,808	7,808			
100031491	OAKLAND	CA		03/29/2019		24,414		526			526		24,940	24,940			
100031493	TAMPA	FL		03/29/2019		14,193		111			111		14,304	14,304			
100031494	MODESTO	CA		03/29/2019		6,824		180			180		7,004	7,004			
100031498	PORTERVILLE	CA		03/29/2019		2,565		261			261		2,826	2,826			
100031502	FRESNO	CA		03/29/2019		1,741		677			677		2,418	2,418			
100031503	NAPLES	FL		03/29/2019		5,397		292			292		5,689	5,689			
100031505	SAN JUAN CAPISTRANO	CA		03/29/2019		5,134		268			268		5,402	5,402			
100031506	STATEN ISLAND	NY		03/29/2019		9,779		1,414			1,414		11,193	11,193			
100031507	SACRAMENTO	CA		03/29/2019		8,901		1,268			1,268		10,169	10,169			
100031508	NORTH HIGHLANDS	CA		03/29/2019		2,239		333			333		2,572	2,572			
100031511	DUBLIN	CA		03/29/2019		5,816		606			606		6,422	6,422			
100031513	MORENO VALLEY	CA		03/29/2019		3,027		177			177		3,204	3,204			
100031514	RICHMOND	CA		03/29/2019		4,723		114			114		4,837	4,837			
100031516	STATEN ISLAND	NY		03/29/2019		3,280		1,037			1,037		4,317	4,317			
100031517	CATHEDRAL CITY	CA		03/29/2019		2,703		169			169		2,872	2,872			
100031518	POMONA	CA		03/29/2019		4,176		(92)			(92)		4,084	4,084			
100031519	SOMERSET	NJ		03/29/2019		8,713		494			494		9,207	9,207			
100031520	VISTA	CA		03/29/2019		4,534		130			130		4,664	4,664			
100031522	OAK PARK	IL		03/29/2019		1,212		197			197		1,409	1,409			
100031523	MIRAMAR	FL		03/29/2019		5,019		488			488		5,507	5,507			
100031524	LOMPOC	CA		03/29/2019		6,192		(40)			(40)		6,152	6,152			
100031526	DANA POINT	CA		03/29/2019		11,065		245			245		11,310	11,310			
100031527	PHOENIX	AZ		03/29/2019		1,622		562			562		2,184	2,184			
100031530	HIGHLAND	CA		03/29/2019		4,655		930			930		5,585	5,585			
100031534	MIRAMAR	FL		03/29/2019		2,789		202			202		2,991	2,991			
100031536	ROSEVILLE	CA		03/29/2019		5,900		783			783		6,683	6,683			
100031538	TURLOCK	CA		03/29/2019		1,497		160			160		1,657	1,657			
100031540	STREAMWOOD	IL		03/29/2019		7,542		394			394		7,936	7,936			
100031541	MIAMI	FL		03/29/2019		11,337		1,034			1,034		12,371	12,371			
100031542	SALIDA	CA		03/29/2019		3,016		342			342		3,358	3,358			
100031544	WOODLAND HILLS	CA		03/29/2019		14,802		338			338		15,140	15,140			
100031545	VALLEY CENTER	CA		03/29/2019		4,436		199			199		4,635	4,635			
100031547	CHICO	CA		03/29/2019		2,467		206			206		2,673	2,673			
100031548	PETALUMA	CA		03/29/2019		11,776		843			843		12,619	12,619			
100031549	NAPA	CA		03/29/2019		6,060		398			398		6,458	6,458			
100031550	RIVERSIDE	CA		03/29/2019		6,021		346			346		6,367	6,367			
100031553	CONGERS	NY		03/29/2019		14,211		195			195		14,406	14,406			
100031554	SANFORD	FL		03/29/2019		4,568		342			342		4,910	4,910			
100031557	PEMBROKE PINES	FL		03/29/2019		3,817		649			649		4,466	4,466			
100031558	REDDING	CA		03/29/2019		4,528		228			228		4,756	4,756			
100031561	LAS VEGAS	NV		03/29/2019		32,785		533			533		33,318	33,318			
100031562	VACAVILLE	CA		03/29/2019		6,996		630			630		7,626	7,626			
100031563	SAN DIEGO	CA		03/29/2019		5,254		560			560		5,814	5,814			
100031564	KISSIMMEE	FL		03/29/2019		1,772		229			229		2,001	2,001			
100031566	FALLBROOK	CA		03/29/2019		4,504		484			484		4,988	4,988			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031567	SACRAMENTO	CA		03/29/2019		1,942		232			232		2,174	2,174			
100031568	ANAHEIM	CA		03/29/2019		4,536		317			317		4,853	4,853			
100031571	SALINAS	CA		03/29/2019		4,047		638			638		4,685	4,685			
100031572	MODESTO	CA		03/29/2019		2,883		84			84		2,967	2,967			
100031574	DUNEDIN	FL		03/29/2019		2,179		1,168			1,168		3,347	3,347			
100031575	PLEASANT HILL	CA		03/29/2019		4,325		144			144		4,469	4,469			
100031576	YUBA CITY	CA		03/29/2019		2,585		644			644		3,229	3,229			
100031578	ANTIOCH	CA		03/29/2019		4,506		496			496		5,002	5,002			
100031579	MOORPARK	CA		03/29/2019		5,533		87			87		5,620	5,620			
100031583	LAVEEN	AZ		03/29/2019		3,398		741			741		4,139	4,139			
100031584	SAN JOSE	CA		03/29/2019		8,893		311			311		9,204	9,204			
100031585	IRVINE	CA		03/29/2019		87,883		10,849			10,849		98,732	98,732			
100031586	HIALEAH	FL		03/29/2019		1,961		250			250		2,211	2,211			
100031587	SAN JOSE	CA		03/29/2019		8,990		935			935		9,925	9,925			
100031588	ROCKLIN	CA		03/29/2019		10,825		543			543		11,368	11,368			
100031590	MARINA	CA		03/29/2019		9,473		178			178		9,651	9,651			
100031594	ALISO VIEJO	CA		03/29/2019		28,993		320			320		29,313	29,313			
100031595	SACRAMENTO	CA		03/29/2019		3,781		456			456		4,237	4,237			
100031596	BLYTHE	CA		03/29/2019		4,839		78			78		4,917	4,917			
100031597	PARRISH	FL		03/29/2019		2,912		436			436		3,348	3,348			
100031598	PALMDALE	CA		03/29/2019		3,454		385			385		3,839	3,839			
100031603	HAWTHORNE	CA		03/29/2019		4,074		334			334		4,408	4,408			
100031604	VAN NUYS	CA		03/29/2019		3,665		155			155		3,820	3,820			
100031605	POMONA	CA		03/29/2019		6,113		142			142		6,255	6,255			
100031606	LAKE FOREST	CA		03/29/2019		8,805		252			252		9,057	9,057			
100031607	WEST ORANGE	NJ		03/29/2019		4,796		339			339		5,135	5,135			
100031608	MORENO VALLEY	CA		03/29/2019		4,198		620			620		4,818	4,818			
100031610	PERRIS	CA		03/29/2019		4,028		379			379		4,407	4,407			
100031611	RANCHO CORDOVA	CA		03/29/2019		9,187		126			126		9,313	9,313			
100031612	RED BLUFF	CA		03/29/2019		4,680		236			236		4,916	4,916			
100031614	MANTECA	CA		03/29/2019		6,228		162			162		6,390	6,390			
100031616	AMITYVILLE	NY		03/29/2019		17,583		401			401		17,984	17,984			
100031618	ORLANDO	FL		03/29/2019		10,426		535			535		10,961	10,961			
100031619	COCONUT CREEK	FL		03/29/2019		3,635		119			119		3,754	3,754			
100031620	DELTONA	FL		03/29/2019		1,322		250			250		1,572	1,572			
100031621	LONG BEACH	CA		03/29/2019		4,284		372			372		4,656	4,656			
100031624	CHICAGO	IL		03/29/2019		1,331		343			343		1,674	1,674			
100031625	NORTH LAUDERDALE	FL		03/29/2019		5,993		126			126		6,119	6,119			
100031627	NORWALK	CA		03/29/2019		4,036		425			425		4,461	4,461			
100031628	VAN NUYS	CA		03/29/2019		3,389		428			428		3,817	3,817			
100031629	OAKLAND	CA		03/29/2019		5,904		830			830		6,734	6,734			
100031630	WOODLAND HILLS	CA		03/29/2019		8,588		149			149		8,737	8,737			
100031633	MIAMI	FL		03/29/2019		10,432		129			129		10,561	10,561			
100031634	SAINT CLOUD	FL		03/29/2019		6,014		283			283		6,297	6,297			
100031635	BRENTWOOD	CA		03/29/2019		5,024		83			83		5,107	5,107			
100031638	STOCKTON	CA		03/29/2019		3,230		241			241		3,471	3,471			
100031640	LAS VEGAS	NV		03/29/2019		5,612		252			252		5,864	5,864			
100031642	PITTSBURG	CA		03/29/2019		3,107		210			210		3,317	3,317			
100031643	FRESNO	CA		03/29/2019		1,235		48			48		1,283	1,283			
100031644	SAN JOSE	CA		03/29/2019		8,798		198			198		8,996	8,996			
100031646	ADELANTO	CA		03/29/2019		1,565		353			353		1,918	1,918			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031647	LYNWOOD	CA		03/29/2019		3,163		285			285		3,448	3,448			
100031650	MIAMI	FL		03/29/2019		4,158		314			314		4,472	4,472			
100031652	RICHMOND	CA		03/29/2019		4,792		515			515		5,307	5,307			
100031654	NORTH PORT	FL		03/29/2019		3,661		575			575		4,236	4,236			
100031656	RANCHO CUCAMONGA	CA		03/29/2019		9,064		532			532		9,596	9,596			
100031658	CHULA VISTA	CA		03/29/2019		5,370		676			676		6,046	6,046			
100031661	LOMPOC	CA		03/29/2019		3,114		433			433		3,547	3,547			
100031662	HEMET	CA		03/29/2019		2,711		271			271		2,982	2,982			
100031663	FAIRFIELD	CA		03/29/2019		6,367		81			81		6,448	6,448			
100031668	HOLLISTER	CA		03/29/2019		7,602		(101)			(101)		7,501	7,501			
100031669	ORANGE	CA		03/29/2019		8,295		1,114			1,114		9,409	9,409			
100031670	OXNARD	CA		03/29/2019		4,508		204			204		4,712	4,712			
100031671	PALM COAST	FL		03/29/2019		(2,652)		208			208		(2,444)	(2,444)			
100031672	TAMPA	FL		03/29/2019		4,764		208			208		4,972	4,972			
100031673	PALMDALE	CA		03/29/2019		2,140		179			179		2,319	2,319			
100031678	PALM BAY	FL		03/29/2019		6,936		185			185		7,121	7,121			
100031682	EL CENTRO	CA		03/29/2019		1,324		14			14		1,338	1,338			
100031683	PHOENIX	AZ		03/29/2019		1,325		158			158		1,483	1,483			
100031684	AMERICAN CANYON	CA		03/29/2019		6,221		490			490		6,711	6,711			
100031686	PORT ST LUCIE	FL		03/29/2019		2,364		76			76		2,440	2,440			
100031688	SANTA ROSA	CA		03/29/2019		9,292		900			900		10,192	10,192			
100031689	BAKERSFIELD	CA		03/29/2019		1,139		413			413		1,552	1,552			
100031692	FRESNO	CA		03/29/2019		1,910		206			206		2,116	2,116			
100031693	OCALA	FL		03/29/2019		6,277		546			546		6,823	6,823			
100031695	FORT LAUDERDALE	FL		03/29/2019		5,924		81			81		6,005	6,005			
100031698	VALLEJO	CA		03/29/2019		2,858		93			93		2,951	2,951			
100031699	VALLEJO	CA		03/29/2019		6,920		133			133		7,053	7,053			
100031700	NORTH PORT	FL		03/29/2019		9,697		206			206		9,903	9,903			
100031703	RIVERSIDE	CA		03/29/2019		3,926		331			331		4,257	4,257			
100031705	SACRAMENTO	CA		03/29/2019		5,034		836			836		5,870	5,870			
100031706	LAKE ELSINORE	CA		03/29/2019		24,451		213			213		24,664	24,664			
100031708	CONCORD	CA		03/29/2019		8,874		774			774		9,648	9,648			
100031710	SUN VALLEY	CA		03/29/2019		7,803		807			807		8,610	8,610			
100031711	CITRUS HEIGHTS	CA		03/29/2019		3,293		65			65		3,358	3,358			
100031715	GLENDALE	AZ		03/29/2019		5,749		124			124		5,873	5,873			
100031718	SAN FRANCISCO	CA		03/29/2019		7,406		735			735		8,141	8,141			
100031720	NORWALK	CA		03/29/2019		5,506		245			245		5,751	5,751			
100031722	CYPRESS	CA		03/29/2019		6,350		781			781		7,131	7,131			
100031724	TINLEY PARK	IL		03/29/2019		1,430		678			678		2,108	2,108			
100031725	CENTENNIAL	CO		03/29/2019		9,842		629			629		10,471	10,471			
100031728	SACRAMENTO	CA		03/29/2019		4,954		528			528		5,482	5,482			
100031729	MODESTO	CA		03/29/2019		2,416		171			171		2,587	2,587			
100031731	BALDWIN PARK	CA		03/29/2019		3,667		355			355		4,022	4,022			
100031735	ESCONDIDO	CA		03/29/2019		3,284		270			270		3,554	3,554			
100031738	ROSEDALE	NY		03/29/2019		6,013		1,504			1,504		7,517	7,517			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		3,246		96			96		3,342	3,342			
100031742	SAN PEDRO	CA		03/29/2019		8,543		746			746		9,289	9,289			
100031744	BAKERSFIELD	CA		03/29/2019		1,850		109			109		1,959	1,959			
100031747	THOUSAND OAKS	CA		03/29/2019		8,910		340			340		9,250	9,250			
100031748	GILBERT	AZ		03/29/2019		3,892		96			96		3,988	3,988			
100031749	MESA	AZ		03/29/2019		2,072		258			258		2,330	2,330			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031750	VALLEJO	CA		03/29/2019		1,878		144			144		2,022	2,022			
100031751	VACAVILLE	CA		03/29/2019		2,646		3,350			3,350		5,996	5,996			
100031752	MESA	AZ		03/29/2019		2,145		76			76		2,221	2,221			
100031753	CLERMONT	FL		03/29/2019		4,554		610			610		5,164	5,164			
100031754	COLTON	CA		03/29/2019		3,138		74			74		3,212	3,212			
100031757	BANNING	CA		03/29/2019		3,802		66			66		3,868	3,868			
100031758	ONTARIO	CA		03/29/2019		3,701		274			274		3,975	3,975			
100031759	RENO	NV		03/29/2019		5,116		260			260		5,376	5,376			
100031760	MC FARLAND	CA		03/29/2019		1,370		186			186		1,556	1,556			
100031762	POMONA	CA		03/29/2019		4,546		124			124		4,670	4,670			
100031763	MESA	AZ		03/29/2019		1,701		76			76		1,777	1,777			
100031764	RIVERSIDE	CA		03/29/2019		5,828		829			829		6,657	6,657			
100031765	HIGHLAND	CA		03/29/2019		5,394		533			533		5,927	5,927			
100031766	NORTHRIDGE	CA		03/29/2019		8,776		161			161		8,937	8,937			
100031768	SACRAMENTO	CA		03/29/2019		3,451		86			86		3,537	3,537			
100031769	ESCONDIDO	CA		03/29/2019		6,465		356			356		6,821	6,821			
100031770	PHOENIX	AZ		03/29/2019		1,590		113			113		1,703	1,703			
100031771	SEBASTIAN	FL		03/29/2019		1,349		247			247		1,596	1,596			
100031774	OROVILLE	CA		03/29/2019		1,998		94			94		2,092	2,092			
100031775	MIAMI	FL		03/29/2019		3,827		196			196		4,023	4,023			
100031777	SAN FRANCISCO	CA		03/29/2019		7,570		682			682		8,252	8,252			
100031778	POMONA	CA		03/29/2019		4,222		379			379		4,601	4,601			
100031779	WEST COVINA	CA		03/29/2019		5,276		383			383		5,659	5,659			
100031782	SANTA ANA	CA		03/29/2019		5,925		633			633		6,558	6,558			
100031783	HIGHLAND	CA		03/29/2019		5,036		102			102		5,138	5,138			
100031784	LOS ANGELES	CA		03/29/2019		4,186		463			463		4,649	4,649			
100031785	PLANT CITY	FL		03/29/2019		35,289		875			875		36,164	36,164			
100031786	CLOVIS	CA		03/29/2019		3,272		67			67		3,339	3,339			
100031789	SAN DIEGO	CA		03/29/2019		5,924		111			111		6,035	6,035			
100031792	STOCKTON	CA		03/29/2019		6,373		256			256		6,629	6,629			
100031793	CHICAGO	IL		03/29/2019		4,950		51			51		5,001	5,001			
100031794	CARSON	CA		03/29/2019		2,391		423			423		2,814	2,814			
100031795	ENCINITAS	CA		03/29/2019		9,416		1,058			1,058		10,474	10,474			
100031797	SAN RAMON	CA		03/29/2019		22,156		449			449		22,605	22,605			
100031798	SAN FRANCISCO	CA		03/29/2019		7,174		815			815		7,989	7,989			
100031799	PROVIDENCE	RI		03/29/2019		3,150		260			260		3,410	3,410			
100031800	ORLANDO	FL		03/29/2019		3,264		278			278		3,542	3,542			
100031802	PEMBROKE PINES	FL		03/29/2019		22,378		535			535		22,913	22,913			
100031805	LAS VEGAS	NV		03/29/2019		9,940		96			96		10,036	10,036			
100031808	LOMITA	CA		03/29/2019		5,700		878			878		6,578	6,578			
100031809	LONG BEACH	CA		03/29/2019		23,285		331			331		23,616	23,616			
100031812	FULLERTON	CA		03/29/2019		5,383		420			420		5,803	5,803			
100031813	TAMPA	FL		03/29/2019		5,934		698			698		6,632	6,632			
100031814	PORT ST LUCIE	FL		03/29/2019		2,310		224			224		2,534	2,534			
100031815	SANTA ANA	CA		03/29/2019		4,746		508			508		5,254	5,254			
100031816	FONTANA	CA		03/29/2019		1,998		266			266		2,264	2,264			
100031817	NORWALK	CA		03/29/2019		13,482		202			202		13,684	13,684			
100031818	BALDWIN PARK	CA		03/29/2019		5,812		191			191		6,003	6,003			
100031819	OAKLEY	CA		03/29/2019		3,886		433			433		4,319	4,319			
100031820	MISSION VIEJO	CA		03/29/2019		3,525		269			269		3,794	3,794			
100031821	HAYWARD	CA		03/29/2019		8,872		707			707		9,579	9,579			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031824	MONTEREY	CA		03/29/2019		8,424		230			230		8,654	8,654			
100031825	BAKERSFIELD	CA		03/29/2019		3,170		642			642		3,812	3,812			
100031826	ONTARIO	CA		03/29/2019		4,594		107			107		4,701	4,701			
100031827	RIVERSIDE	CA		03/29/2019		3,662		238			238		3,900	3,900			
100031828	RIVERSIDE	CA		03/29/2019		4,243		113			113		4,356	4,356			
100031829	CONCORD	CA		03/29/2019		4,888		564			564		5,452	5,452			
100031831	POMONA	CA		03/29/2019		9,591		120			120		9,711	9,711			
100031832	SAN YSIDRO	CA		03/29/2019		2,885		466			466		3,351	3,351			
100031835	COLTON	CA		03/29/2019		2,787		337			337		3,124	3,124			
100031836	SANTA PAULA	CA		03/29/2019		5,504		586			586		6,090	6,090			
100031838	FORT LAUDERDALE	FL		03/29/2019		48,208		925			925		49,133	49,133			
100031839	STOCKTON	CA		03/29/2019		4,214		37			37		4,251	4,251			
100031840	LOS BANOS	CA		03/29/2019		4,567		383			383		4,950	4,950			
100031841	SOUTH BOUND BROOK	NJ		03/29/2019		5,694		278			278		5,972	5,972			
100031842	VALLEY CENTER	CA		03/29/2019		2,629		516			516		3,145	3,145			
100031843	SAN LEANDRO	CA		03/29/2019		21,531		386			386		21,917	21,917			
100031844	JUPITER	FL		03/29/2019		2,482		89			89		2,571	2,571			
100031846	MONTEBELLO	CA		03/29/2019		7,931		24			24		7,955	7,955			
100031849	CYPRESS	CA		03/29/2019		12,411		418			418		12,829	12,829			
100031850	HOLLYWOOD	FL		03/29/2019		5,396		162			162		5,558	5,558			
100031852	AMERICAN CANYON	CA		03/29/2019		7,917		225			225		8,142	8,142			
100031853	CULVER CITY	CA		03/29/2019		6,604		282			282		6,886	6,886			
100031856	RIALTO	CA		03/29/2019		3,628		472			472		4,100	4,100			
100031858	MIDWAY CITY	CA		03/29/2019		858		25			25		883	883			
100031859	OAKLAND	CA		03/29/2019		4,602		260			260		4,862	4,862			
100031862	COMPTON	CA		03/29/2019		8,060		1,183			1,183		9,243	9,243			
100031863	ROWLAND HEIGHTS	CA		03/29/2019		5,446		143			143		5,589	5,589			
100031864	MODESTO	CA		03/29/2019		4,392		11			11		4,403	4,403			
100031865	ESCONDIDO	CA		03/29/2019		5,114		230			230		5,344	5,344			
100031866	COLTON	CA		03/29/2019		1,861		401			401		2,262	2,262			
100031867	LEVITTOWN	NY		03/29/2019		5,082		590			590		5,672	5,672			
100031870	HARBOR CITY	CA		03/29/2019		7,471		549			549		8,020	8,020			
100031872	SACRAMENTO	CA		03/29/2019		2,427		118			118		2,545	2,545			
100031874	LODI	CA		03/29/2019		3,151		409			409		3,560	3,560			
100031876	FORT MYERS	FL		03/29/2019		4,028		506			506		4,534	4,534			
100031877	FONTANA	CA		03/29/2019		4,976		170			170		5,146	5,146			
100031880	TOLLESON	AZ		03/29/2019		3,299		112			112		3,411	3,411			
100031882	LOS ANGELES	CA		03/29/2019		6,295		68			68		6,363	6,363			
100031885	RENO	NV		03/29/2019		9,397		720			720		10,117	10,117			
100031888	OXNARD	CA		03/29/2019		5,477		348			348		5,825	5,825			
100031890	CYPRESS	CA		03/29/2019		4,741		479			479		5,220	5,220			
100031891	GREENACRES	FL		03/29/2019		3,686		329			329		4,015	4,015			
100031892	VACAVILLE	CA		03/29/2019		3,098		244			244		3,342	3,342			
100031893	CHISAGO CITY	MN		03/29/2019		4,496		322			322		4,818	4,818			
100031894	WEST SACRAMENTO	CA		03/29/2019		3,462		448			448		3,910	3,910			
100031896	OCEANSIDE	CA		03/29/2019		3,402		229			229		3,631	3,631			
100031897	LONG BEACH	CA		03/29/2019		12,634		195			195		12,829	12,829			
100031898	LOS ANGELES	CA		03/29/2019		3,992		361			361		4,353	4,353			
100031899	ANTIOCH	CA		03/29/2019		9,753		280			280		10,033	10,033			
100031900	RANCHO SANTA MARGARI	CA		03/29/2019		6,021		128			128		6,149	6,149			
100031901	RIVERSIDE	CA		03/29/2019		3,086		110			110		3,196	3,196			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031903	RIVERSIDE	CA		03/29/2019		3,345		252			252		3,597	3,597			
100031905	LIVERMORE	CA		03/29/2019		3,765		463			463		4,228	4,228			
100031907	SANTA ROSA	CA		03/29/2019		4,892		116			116		5,008	5,008			
100031908	CLOVERDALE	CA		03/29/2019		2,840		317			317		3,157	3,157			
100031909	DIXON	CA		03/29/2019		6,413		88			88		6,501	6,501			
100031911	RANCHO CUCAMONGA	CA		03/29/2019		2,860		303			303		3,163	3,163			
100031912	SAN JOSE	CA		03/29/2019		9,345		584			584		9,929	9,929			
100031914	SUN VALLEY	CA		03/29/2019		4,770		618			618		5,388	5,388			
100031917	THOUSAND OAKS	CA		03/29/2019		3,951		394			394		4,345	4,345			
100031921	CHICAGO	IL		03/29/2019		3,674		374			374		4,048	4,048			
100031922	GLENDALE	AZ		03/29/2019		2,841		177			177		3,018	3,018			
100031923	SALINAS	CA		03/29/2019		3,763		310			310		4,073	4,073			
100031924	BENICIA	CA		03/29/2019		5,456		92			92		5,548	5,548			
100031925	PORT ST LUCIE	FL		03/29/2019		2,959		286			286		3,245	3,245			
100031927	LYNBROOK	NY		03/29/2019		20,557		73			73		20,630	20,630			
100031928	PARAMOUNT	CA		03/29/2019		4,536		474			474		5,010	5,010			
100031930	SAN RAMON	CA		03/29/2019		8,676		466			466		9,142	9,142			
100031938	EAST ORANGE	NJ		03/29/2019		3,008		385			385		3,393	3,393			
100031940	SOUTH RICHMOND HILL	NY		03/29/2019		2,840		576			576		3,416	3,416			
100031941	ESCONDIDO	CA		03/29/2019		4,697		76			76		4,773	4,773			
100031942	PEMBROKE PINES	FL		03/29/2019		1,544		394			394		1,938	1,938			
100031943	ALISO VIEJO	CA		03/29/2019		5,011		487			487		5,498	5,498			
100031945	MODESTO	CA		03/29/2019		4,497		73			73		4,570	4,570			
100031946	CARSON	CA		03/29/2019		7,072		120			120		7,192	7,192			
100031949	WEST COVINA	CA		03/29/2019		6,991		403			403		7,394	7,394			
100031950	SAN JOSE	CA		03/29/2019		9,478		260			260		9,738	9,738			
100031951	SAN DIEGO	CA		03/29/2019		3,423		410			410		3,833	3,833			
100031952	SOUTH OZONE PARK	NY		03/29/2019		5,751		94			94		5,845	5,845			
100031954	WINTON	CA		03/29/2019		1,199		21			21		1,220	1,220			
100031956	SAN DIEGO	CA		03/29/2019		4,640		292			292		4,932	4,932			
100031958	BELLFLOWER	CA		03/29/2019		6,880		568			568		7,448	7,448			
100031963	EL CAJON	CA		03/29/2019		14,764		210			210		14,974	14,974			
100031964	GRANADA HILLS	CA		03/29/2019		4,383		261			261		4,644	4,644			
100031965	CHULA VISTA	CA		03/29/2019		6,870		222			222		7,092	7,092			
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019		4,178		206			206		4,384	4,384			
100031970	SAN DIEGO	CA		03/29/2019		5,655		130			130		5,785	5,785			
100031971	NEVADA CITY	CA		03/29/2019		6,267		150			150		6,417	6,417			
100031973	SYLMAR	CA		03/29/2019		428		8			8		436	436			
100031974	SAN BERNARDINO	CA		03/29/2019		9,331		275			275		9,606	9,606			
100031975	CATHEDRAL CITY	CA		03/29/2019		3,080		145			145		3,225	3,225			
100031976	RIALTO	CA		03/29/2019		4,895		345			345		5,240	5,240			
100031977	FALLBROOK	CA		03/29/2019		5,306		444			444		5,750	5,750			
100031978	BEAUMONT	CA		03/29/2019		2,193		260			260		2,453	2,453			
100031981	YOLO	CA		03/29/2019		6,214		363			363		6,577	6,577			
100031983	WEST PALM BEACH	FL		03/29/2019		947		213			213		1,160	1,160			
100031984	CICERO	IL		03/29/2019		3,947		110			110		4,057	4,057			
100031986	OAKLEY	CA		03/29/2019		3,652		125			125		3,777	3,777			
100031987	BAKERSFIELD	CA		03/29/2019		1,782		182			182		1,964	1,964			
100031989	LA PUENTE	CA		03/29/2019		1,937		449			449		2,386	2,386			
100031990	WATSONVILLE	CA		03/29/2019		4,255		350			350		4,605	4,605			
100031991	CAPE CORAL	FL		03/29/2019		2,708		81			81		2,789	2,789			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031993	ARTESIA	CA		03/29/2019		4,446		418			418		4,864	4,864			
100031995	CHULA VISTA	CA		03/29/2019		2,454		250			250		2,704	2,704			
100031997	LAS VEGAS	NV		03/29/2019		5,180		57			57		5,237	5,237			
100031998	NIPOMO	CA		03/29/2019		9,791		405			405		10,196	10,196			
100032000	LA PUENTE	CA		03/29/2019		4,370		679			679		5,049	5,049			
100032001	VISTA	CA		03/29/2019		8,867		108			108		8,975	8,975			
100032002	AUBURN	CA		03/29/2019		14,333		121			121		14,454	14,454			
100032004	SAN DIEGO	CA		03/29/2019		2,351		249			249		2,600	2,600			
100032007	SAN JOSE	CA		03/29/2019		9,073		718			718		9,791	9,791			
100032011	TAMPA	FL		03/29/2019		2,302		51			51		2,353	2,353			
100032013	PORT SAINT LUCIE	FL		03/29/2019		3,729		261			261		3,990	3,990			
100032016	HIGHLAND	CA		03/29/2019		4,541		221			221		4,762	4,762			
100032018	MIAMI	FL		03/29/2019		6,567		216			216		6,783	6,783			
100032019	WASHINGTON	DC		03/29/2019		1,645		147			147		1,792	1,792			
100032022	FAIRFIELD	CA		03/29/2019		2,362		282			282		2,644	2,644			
100032024	RENO	NV		03/29/2019		1,495		189			189		1,684	1,684			
100032025	WEST COVINA	CA		03/29/2019		12,352		113			113		12,465	12,465			
100032027	ST. PETERSBURG	FL		03/29/2019		6,662		78			78		6,740	6,740			
100032031	COCOA	FL		03/29/2019		6,820		103			103		6,923	6,923			
100032033	SPARKS	NV		03/29/2019		1,586		201			201		1,787	1,787			
100032034	NAPLES	FL		03/29/2019		5,567		734			734		6,301	6,301			
100032035	COLTON	CA		03/29/2019		2,246		78			78		2,324	2,324			
100032036	PENNGROVE	CA		03/29/2019		14,264		203			203		14,467	14,467			
100032038	DALY CITY	CA		03/29/2019		9,886		1,024			1,024		10,910	10,910			
100032039	ARVADA	CO		03/29/2019		4,657		89			89		4,746	4,746			
100032040	DEERFIELD BEACH	FL		03/29/2019		866		138			138		1,004	1,004			
100032041	SACRAMENTO	CA		03/29/2019		5,120		73			73		5,193	5,193			
100032042	FRESNO	CA		03/29/2019		1,341		155			155		1,496	1,496			
100032043	MADERA	CA		03/29/2019		985		286			286		1,271	1,271			
100032044	SUNRISE	FL		03/29/2019		7,536		133			133		7,669	7,669			
100032045	OAKLAND	CA		03/29/2019		10,384		176			176		10,560	10,560			
100032046	LAKEWOOD	CO		03/29/2019		2,685		329			329		3,014	3,014			
100032047	FONTANA	CA		03/29/2019		3,885		321			321		4,206	4,206			
100032048	INGLEWOOD	CA		03/29/2019		5,074		468			468		5,542	5,542			
100032050	SANTA ANA	CA		03/29/2019		4,778		135			135		4,913	4,913			
100032054	LAS VEGAS	NV		03/29/2019		4,638		187			187		4,825	4,825			
100032055	INGLEWOOD	CA		03/29/2019		2,983		140			140		3,123	3,123			
100032056	HAYWARD	CA		03/29/2019		5,944		356			356		6,300	6,300			
100032057	LOS BANOS	CA		03/29/2019		4,104		410			410		4,514	4,514			
100032058	OAKLAND	CA		03/29/2019		5,810		99			99		5,909	5,909			
100032059	HAYWARD	CA		03/29/2019		4,651		177			177		4,828	4,828			
100032060	SAN DIEGO	CA		03/29/2019		3,904		51			51		3,955	3,955			
100032061	HAYWARD	CA		03/29/2019		4,372		248			248		4,620	4,620			
100032062	BOYNTON BEACH	FL		03/29/2019		1,570		175			175		1,745	1,745			
100032063	MORGAN HILL	CA		03/29/2019		9,120		450			450		9,570	9,570			
100032064	SANTA MARIA	CA		03/29/2019		2,439		287			287		2,726	2,726			
100032065	SAN JOSE	CA		03/29/2019		6,481		350			350		6,831	6,831			
100032068	LOS ANGELES	CA		03/29/2019		4,776		1,647			1,647		6,423	6,423			
100032069	LA PUENTE	CA		03/29/2019		5,019		84			84		5,103	5,103			
100032071	LOS ANGELES	CA		03/29/2019		7,959		327			327		8,286	8,286			
100032073	LA PUENTE	CA		03/29/2019		9,466		119			119		9,585	9,585			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032074	ROSEVILLE	CA		03/29/2019		11,686		159			159		11,845	11,845			
100032076	MESA	AZ		03/29/2019		1,721		37			37		1,758	1,758			
100032077	SAN BRUNO	CA		03/29/2019		5,363		349			349		5,712	5,712			
100032078	UNION CITY	CA		03/29/2019		7,933		257			257		8,190	8,190			
100032079	WHITTIER	CA		03/29/2019		11,115		130			130		11,245	11,245			
100032082	SALINAS	CA		03/29/2019		7,178		244			244		7,422	7,422			
100032083	HAYWARD	CA		03/29/2019		7,275		373			373		7,648	7,648			
100032084	SAN JOSE	CA		03/29/2019		4,694		111			111		4,805	4,805			
100032085	PHOENIX	AZ		03/29/2019		4,423		65			65		4,488	4,488			
100032086	FREMONT	CA		03/29/2019		4,513		1,990			1,990		6,503	6,503			
100032087	DUARTE	CA		03/29/2019		6,645		158			158		6,803	6,803			
100032088	OCEANSIDE	CA		03/29/2019		2,289		238			238		2,527	2,527			
100032089	NAPLES	FL		03/29/2019		2,923		74			74		2,997	2,997			
100032090	FREMONT	CA		03/29/2019		8,649		174			174		8,823	8,823			
100032091	GLENDALE HEIGHTS	IL		03/29/2019		4,751		454			454		5,205	5,205			
100032093	IRVING	TX		03/29/2019		2,801		487			487		3,288	3,288			
100032094	SAN JOSE	CA		03/29/2019		20,441		198			198		20,639	20,639			
100032095	SALINAS	CA		03/29/2019		2,180		619			619		2,799	2,799			
100032096	CHICAGO	IL		03/29/2019		5,385		131			131		5,516	5,516			
100032098	OCALA	FL		03/29/2019		1,712		535			535		2,247	2,247			
100032100	OAKLAND	CA		03/29/2019		2,569		506			506		3,075	3,075			
100032101	MESA	AZ		03/29/2019		2,691		279			279		2,970	2,970			
100032102	MERCED	CA		03/29/2019		1,659		131			131		1,790	1,790			
100032103	LOS ANGELES	CA		03/29/2019		3,761		113			113		3,874	3,874			
100032104	EL MIRAGE	AZ		03/29/2019		6,308		70			70		6,378	6,378			
100032105	STOCKTON	CA		03/29/2019		4,274		64			64		4,338	4,338			
100032106	LOS ANGELES	CA		03/29/2019		5,324		823			823		6,147	6,147			
100032108	GILROY	CA		03/29/2019		5,444		277			277		5,721	5,721			
100032109	HAYWARD	CA		03/29/2019		6,084		105			105		6,189	6,189			
100032111	SEASIDE	CA		03/29/2019		4,343		134			134		4,477	4,477			
100032113	SAN JOSE	CA		03/29/2019		4,446		147			147		4,593	4,593			
100032114	PACIFICA	CA		03/29/2019		3,542		20			20		3,562	3,562			
100032116	ANTIOCH	CA		03/29/2019		12,084		236			236		12,320	12,320			
100032117	RENO	NV		03/29/2019		3,813		72			72		3,885	3,885			
100032118	RIVERSIDE	CA		03/29/2019		2,254		34			34		2,288	2,288			
100032120	ANTIOCH	CA		03/29/2019		8,263		206			206		8,469	8,469			
100032121	FREMONT	CA		03/29/2019		10,758		250			250		11,008	11,008			
100032122	OXNARD	CA		03/29/2019		11,868		197			197		12,065	12,065			
100032126	SONOMA	CA		03/29/2019		3,704		67			67		3,771	3,771			
100032127	SACRAMENTO	CA		03/29/2019		2,542		69			69		2,611	2,611			
100032129	ANTIOCH	CA		03/29/2019		2,768		235			235		3,003	3,003			
100032130	OXNARD	CA		03/29/2019		5,801		194			194		5,995	5,995			
100032131	TRACY	CA		03/29/2019		5,331		200			200		5,531	5,531			
100032133	HOLLYWOOD	FL		03/29/2019		3,573		143			143		3,716	3,716			
100032134	CORONA	CA		03/29/2019		2,330		148			148		2,478	2,478			
100032135	INGLEWOOD	CA		03/29/2019		14,361		1,948			1,948		16,309	16,309			
100032136	PITTSBURG	CA		03/29/2019		2,892		346			346		3,238	3,238			
100032137	OPA LOCKA	FL		03/29/2019		143		7			7		150	150			
100032139	AURORA	CO		03/29/2019		1,752		(3)			(3)		1,749	1,749			
100032140	SAN JOSE	CA		03/29/2019		5,654		572			572		6,226	6,226			
100032141	DENVER	CO		03/29/2019		7,372		47			47		7,419	7,419			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032144	SALINAS	CA		03/29/2019		4,847		212			212		5,059	5,059			
100032146	LA PUENTE	CA		03/29/2019		4,172		114			114		4,286	4,286			
100032149	STOCKTON	CA		03/29/2019		1,215		40			40		1,255	1,255			
100032152	SAN JOSE	CA		03/29/2019		12,228		221			221		12,449	12,449			
100032158	NORTH MIAMI BEACH	FL		03/29/2019		3,008		68			68		3,076	3,076			
100032159	MANTECA	CA		03/29/2019		7,417		124			124		7,541	7,541			
100032160	LOS ANGELES	CA		03/29/2019		4,607		82			82		4,689	4,689			
100032161	PORT SAINT LUCIE	FL		03/29/2019		3,399		495			495		3,894	3,894			
100032162	ANAHEIM	CA		03/29/2019		2,892		667			667		3,559	3,559			
100032165	STOCKTON	CA		03/29/2019		1,148		214			214		1,362	1,362			
100032166	STOCKTON	CA		03/29/2019		5,958		65			65		6,023	6,023			
100032167	LOS ANGELES	CA		03/29/2019		4,373		149			149		4,522	4,522			
100032168	CHICAGO	IL		03/29/2019		9,342		192			192		9,534	9,534			
100032169	PHOENIX	AZ		03/29/2019		2,180		46			46		2,226	2,226			
100032170	CHINO	CA		03/29/2019		1,585		357			357		1,942	1,942			
100032171	SACRAMENTO	CA		03/29/2019		480		562			562		1,042	1,042			
100032173	SALINAS	CA		03/29/2019		3,332		62			62		3,394	3,394			
100032179	KISSIMMEE	FL		03/29/2019		1,091		162			162		1,253	1,253			
100032180	EAST PALO ALTO	CA		03/29/2019		6,874		98			98		6,972	6,972			
100032181	LAKE WORTH	FL		03/29/2019		729		(42)			(42)		687	687			
100032182	HOMESTEAD	FL		03/29/2019		1,258		114			114		1,372	1,372			
100032183	LOS ANGELES	CA		03/29/2019		4,530		223			223		4,753	4,753			
100032184	OAKLAND	CA		03/29/2019		1,586		343			343		1,929	1,929			
100032187	PHOENIX	AZ		03/29/2019		2,087		(62)			(62)		2,025	2,025			
100032188	MODESTO	CA		03/29/2019		661		1,085			1,085		1,746	1,746			
100032190	SAN BERNARDINO	CA		03/29/2019		3,181		77			77		3,258	3,258			
100032194	SAN MATEO	CA		03/29/2019		3,898		167			167		4,065	4,065			
100032402	DONEGAL	IRL		06/21/2019		12,138		253	(92)		345	1,250	13,733	14,342	24	585	609
100032425	DUBLIN	IRL		06/21/2019		16,875		121	4		117	1,646	18,638	18,629	28	(37)	(9)
100032448	LIMERICK	IRL		06/21/2019		6,166		(497)			(497)	600	6,269	6,419	183	(32)	151
100032451	DUBLIN	IRL		06/21/2019		9,335		1,415	8		1,407	890	11,632	11,563	159	(228)	(69)
100032464	DUBLIN	IRL		06/21/2019		8,895		2,764	(231)		2,995	1,883	13,773	24,625	732	10,120	10,852
100032478	DUBLIN	IRL		06/21/2019		10,664		(649)			(649)	1,040	11,055	11,271	242	(26)	216
100032480	LIMERICK	IRL		06/21/2019		10,657		1,537	9		1,528	1,013	13,198	13,110	198	(286)	(88)
100032513	CAVAN	IRL		06/21/2019		26,837		5,447	(181)		5,628	3,049	35,514	39,919	260	4,145	4,405
100032541	SLIGO	IRL		06/21/2019		14,174		(550)	(5)		(545)	1,420	15,049	15,531	148	334	482
100032542	SLIGO	IRL		06/21/2019		2,047		201	2		199	196	2,442	2,428	23	(37)	(14)
100032648	GALWAY	IRL		06/21/2019		13,376		(1,453)	(89)		(1,364)	1,498	13,510	15,357	(30)	1,877	1,847
100032727	DUBLIN	IRL		06/21/2019		16,045		(502)	37		(539)	1,556	17,062	17,053	81	(90)	(9)
100032778	CLARE	IRL		06/21/2019		5,422						528	5,950	6,153	222	(20)	202
100032805	DUBLIN	IRL		06/21/2019		1,294		(7)	1		(8)	126	1,412	1,449	44	(7)	37
100032814	DUBLIN	IRL		06/21/2019		6,869		940	4		936	652	8,457	8,314	67	(211)	(143)
100032815	DUBLIN	IRL		06/21/2019		2,291		192	2		190	214	2,695	2,618	26	(103)	(77)
100032816	DUBLIN	IRL		06/21/2019		3,048		(168)			(168)	296	3,176	3,165	5	(16)	(12)
100032835	LAOIS	IRL		06/21/2019		27,193		3,086	55		3,031	2,619	32,843	32,640	159	(362)	(204)
100032898	DUBLIN	IRL		06/21/2019		11,801		1,084	36		1,048	739	13,588	10,600	1,432	(4,420)	(2,988)
100032937	CLARE	IRL		06/21/2019		(600)		242	(31)		273	328	1	3,895	(68)	3,963	3,895
100032957	DUBLIN	IRL		06/21/2019		21,887		(631)	20		(651)	2,127	23,363	23,333	93	(123)	(30)
100032958	DUBLIN	IRL		06/21/2019		6,338		736	15		721	449	7,508	6,111	311	(1,708)	(1,396)
100032968	DUBLIN	IRL		06/21/2019		17,905		2,510	5		2,505	1,796	22,206	22,875	185	484	668
100032982	SLIGO	IRL		06/21/2019		48,391		3,899	77		3,822	4,689	56,902	56,626	103	(379)	(276)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032983	SLIGO	IRL		06/21/2019		11,407		7	11		(4)	1,108	12,511	12,493	48	(66)	(18)
100033000	MEATH	IRL		06/21/2019		31,095		(1,014)	51		(1,065)	3,019	33,049	32,918	42	(174)	(131)
100033003	CAVAN	IRL		06/21/2019		10,148		(670)	2		(672)	987	10,463	10,568	158	(54)	104
100033023	DUBLIN	IRL		06/21/2019		13,032		(927)	1		(928)	1,267	13,371	13,584	284	(71)	213
100033024	DUBLIN	IRL		06/21/2019		8,067		(599)	1		(600)	784	8,251	8,383	175	(43)	132
100033034	GALWAY	IRL		06/21/2019		5,594		(437)	12		(449)	681	5,826	7,441	128	1,486	1,615
100033048	CORK	IRL		06/21/2019		88,297		21,064	(3,966)		25,030	9,917	123,244	135,163	1,876	10,042	11,918
100033114	OFFALY	IRL		06/21/2019		7,666		1,150	33		1,117	633	9,416	8,402	141	(1,155)	(1,014)
100033161	DUBLIN	IRL		06/21/2019		15,420		(35)	(35)			1,527	16,947	17,186	87	153	239
100033162	DUBLIN	IRL		06/21/2019		9,378		56	56			943	10,321	10,477	(181)	336	156
100033163	GALWAY	IRL		06/21/2019		15,499		(5)	(5)			1,547	17,046	17,477	104	327	431
100033187	DUBLIN	IRL		06/21/2019		4,552		(175)	5		(180)	442	4,814	4,841	52	(25)	26
100033189	DUBLIN	IRL		06/21/2019		11,868		(1,760)	(263)		(1,497)	2,124	12,495	22,502	253	9,754	10,007
100033190	CORK	IRL		06/21/2019		10,648		(411)	20		(431)	1,058	11,275	11,639	165	199	364
100033192	TIPPERARY	IRL		06/21/2019		11,503		520	84		436	1,113	13,052	13,039	1	(15)	(14)
100033198	DUBLIN	IRL		06/21/2019		7,026		578	13		565	677	8,268	8,223	50	(95)	(45)
100033199	CORK	IRL		06/21/2019		3,868		267	4		263	373	4,504	4,479	26	(51)	(25)
100033277	DUBLIN	IRL		06/21/2019		31,814		2,673	58		2,615	3,085	37,514	37,343	43	(214)	(171)
100033289	ROSCOMMON	IRL		06/21/2019		11,087		(742)	16		(758)	1,077	11,406	11,438	90	(58)	32
100033307	TIPPERARY	IRL		06/21/2019		(1,375)		(2)			(2)	11	(1,366)	120	(30)	1,516	1,486
100033308	LIMERICK	IRL		06/21/2019		(1,778)		(3)			(3)	14	(1,767)	149	(38)	1,954	1,917
100033335	DUBLIN	IRL		06/21/2019		612		82	4		78	62	752	802	13	37	50
100033360	LIMERICK	IRL		06/21/2019		24,327		2,067	55		2,012	2,400	28,739	29,122	89	294	383
100033361	DUBLIN	IRL		06/21/2019		3,397		(172)	(24)		(148)	357	3,606	3,867	19	242	261
100033411	MEATH	IRL		06/21/2019		16,950		3,702	3		3,699	1,749	22,398	23,655	295	962	1,257
100033414	MEATH	IRL		06/21/2019		(11,737)		(143)	(34)		(109)	106	(11,740)	1,658	703	12,695	13,398
100033445	DUBLIN	IRL		06/21/2019		57,490		2,310	1,322		988	5,199	63,677	60,364	(215)	(3,098)	(3,313)
100033450	LIMERICK	IRL		06/21/2019		8,736		1,096	7		1,089	832	10,657	10,567	127	(217)	(90)
100033460	GALWAY	IRL		06/21/2019		8,248		1,108	7		1,101	779	10,128	10,068	212	(272)	(60)
100033494	KILDARE	IRL		06/21/2019		15,662		187	14		173	1,512	17,347	17,260	102	(189)	(87)
100033530	LOUTH	IRL		06/21/2019		12,832		1,455	13		1,442	1,237	15,511	15,431	94	(174)	(80)
100033564	SLIGO	IRL		06/21/2019		(3,528)		868	(55)		923	623	(1,982)	8,065	120	9,928	10,047
100033739	MONAGHAN	IRL		06/21/2019		16,357		3,272	(240)		3,512	1,758	21,627	23,126	(112)	1,611	1,499
100033743	DUBLIN	IRL		06/21/2019		9,147		1,717	(11)		1,728	1,026	11,901	13,398	123	1,374	1,497
100033745	GALWAY	IRL		06/21/2019		7,797		910	25		885	709	9,391	8,943	63	(510)	(447)
100033753	DONEGAL	IRL		06/21/2019		3,554		(202)	1		(203)	346	3,697	3,878	200	(19)	181
100033754	DUBLIN	IRL		06/21/2019		892		(33)			(33)	87	946	994	52	(5)	47
100033784	DUBLIN	IRL		06/21/2019		11,491		1,784			1,784	1,117	14,392	14,516	195	(70)	124
100033785	DUBLIN	IRL		06/21/2019		5,910		(584)	3		(587)	575	5,898	6,021	154	(31)	124
100033828	DUBLIN	IRL		06/21/2019		72,746		8,071	79		7,992	7,026	87,764	87,320	387	(832)	(445)
100033833	DONEGAL	IRL		06/21/2019		8,780		707	7		700	833	10,313	10,260	206	(259)	(53)
100033856	DUBLIN	IRL		06/21/2019		13,534		671	13		658	1,307	15,499	15,418	80	(162)	(82)
100033857	DUBLIN	IRL		06/21/2019		2,609		129	5		124	253	2,986	2,971	3	(17)	(14)
100033902	DUBLIN	IRL		06/21/2019		20,083		(1,229)	(40)		(1,189)	1,945	20,839	21,408	854	(285)	568
100033908	DUBLIN	IRL		06/21/2019		266,783		(26,801)	(11,919)		(14,882)	22,815	274,716	242,798	11,824	(43,741)	(31,918)
100033916	CORK	IRL		06/21/2019		17,478		975	18		957	1,688	20,123	20,023	98	(198)	(101)
100033931	DUBLIN	IRL		06/21/2019		17,784		1,156	18		1,138	1,717	20,639	20,503	72	(208)	(136)
100033934	DUBLIN	IRL		06/21/2019		8,397		531	9		522	811	9,730	9,683	51	(97)	(47)
100033967	DUBLIN	IRL		06/21/2019		384,170		(49,718)	(8,373)		(41,345)	38,872	381,697	399,519	10,138	7,684	17,822
100034044	LOUTH	IRL		06/21/2019		6,488		676	26		650	541	7,679	6,773	(41)	(865)	(906)
100034059	CORK	IRL		06/21/2019		16,362		4,408	16		4,392	1,564	22,318	22,211	251	(358)	(107)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100034124	OFFALY	IRL		06/21/2019		2,835		(500)	(14)		(486)	469	2,818	4,912	112	1,982	2,095
100034177	DUBLIN	IRL		06/21/2019		23,664		(1,618)	9		(1,627)	2,301	24,338	24,377	166	(127)	39
100034187	DUBLIN	IRL		06/21/2019		21,718		1,342	14		1,328	2,158	25,204	25,591	23	364	387
100034188	LOUTH	IRL		06/21/2019		32,724		1,073	50		1,023	3,214	36,961	37,277	157	160	316
100034190	CORK	IRL		06/21/2019		9,608		(984)	(7)		(977)	931	9,562	9,677	215	(101)	114
100034254	LIMERICK	IRL		06/21/2019		21,415		1,721	22		1,699	2,069	25,183	25,048	101	(236)	(135)
100034301	GALWAY	IRL		06/21/2019		31,891		1,396	51		1,345	3,092	36,328	36,151	55	(232)	(176)
100034304	WEXFORD	IRL		06/21/2019		130,661		(3,489)	1,731		(5,220)	8,779	134,220	101,430	3,580	(36,370)	(32,790)
100034352	DUBLIN	IRL		06/21/2019		6,322		(912)	1		(913)	615	6,024	6,340	346	(30)	316
100034371	DUBLIN	IRL		06/21/2019		23,807		1,936	(11)		1,947	2,383	28,137	29,412	658	617	1,275
100034381	DUBLIN	IRL		06/21/2019		14,347		(1,595)	6		(1,601)	1,395	14,141	14,341	272	(72)	200
100034429	DUBLIN	IRL		06/21/2019		9,790		1,611	(3)		1,614	1,149	12,553	14,550	(27)	2,024	1,997
100034433	DUBLIN	IRL		06/21/2019		6,712		(267)	(4)		(263)	855	7,304	9,745	384	2,057	2,440
100034452	MEATH	IRL		06/21/2019		12,416		(34)	(34)			1,300	13,716	14,901	326	859	1,185
100034554	LIMERICK	IRL		06/21/2019		847		(77)			(77)	82	852	870	23	(4)	18
100034561	DUBLIN	IRL		06/21/2019		11,243		1,544	85		1,459	1,017	13,719	13,126	85	(678)	(593)
100034578	LOUTH	IRL		06/21/2019		22,752		3,625	19		3,606	2,170	28,528	28,363	378	(543)	(165)
100034589	CORK	IRL		06/21/2019		26,958		2,674	32		2,642	2,608	32,208	32,052	110	(267)	(157)
100034613	CORK	IRL		06/21/2019		8,896		1,368	(20)		1,388	915	11,199	12,140	497	443	941
100034635	DUBLIN	IRL		06/21/2019		11,165		1,013	(49)		1,062	1,183	13,410	14,373	83	880	963
100034698	MEATH	IRL		06/21/2019		6,182		(408)	29		(437)	451	6,196	4,843	194	(1,547)	(1,354)
100034699	DUBLIN	IRL		06/21/2019		2,848		(207)	13		(220)	209	2,837	2,226	89	(700)	(610)
100034708	CORK	IRL		06/21/2019		18,928		1,710	28		1,682	1,814	22,424	22,288	217	(352)	(136)
100034709	DUBLIN	IRL		06/21/2019		5,366		341	4		337	515	6,218	6,180	61	(99)	(38)
100034727	WICKLOW	IRL		06/21/2019		12,635		(377)	12		(389)	1,228	13,474	13,559	146	(61)	85
100034728	MEATH	IRL		06/21/2019		1,013		(17)	1		(18)	98	1,093	1,099	12	(5)	7
100034774	CORK	IRL		06/21/2019		4,886		(157)	1		(158)	475	5,203	5,418	242	(27)	216
100034800	SLIGO	IRL		06/21/2019		6,626		(241)	16		(257)	643	7,012	7,006	31	(37)	(6)
100034801	SLIGO	IRL		06/21/2019		1,809		(63)	4		(67)	176	1,918	1,916	8	(10)	(2)
100034891	LIMERICK	IRL		06/21/2019		26,196		(778)	62		(840)	2,541	27,897	27,878	128	(147)	(19)
100034934	DUBLIN	IRL		06/21/2019		12,084		(216)	35		(251)	1,171	13,004	12,951	15	(69)	(53)
100034940	DUBLIN	IRL		06/21/2019		21,917		2,592	54		2,538	2,115	26,570	26,433	93	(231)	(137)
100034942	WEXFORD	IRL		06/21/2019		25,760		343	26		317	2,490	28,567	28,425	130	(272)	(142)
100035470	SOUTHERN PINES	NC		08/21/2019		4,379		(190)			(190)		4,189	4,189			
100035512	MOUNT PLEASANT	SC		08/21/2019		3,196		(146)			(146)		3,050	3,050			
100035590	PROVIDENCE VILLAGE	TX		08/21/2019		3,689		(115)			(115)		3,574	3,574			
100035637	CHICAGO	IL		08/21/2019		15,191		(300)			(300)		14,891	14,891			
100035842	KAILUA KONA	HI		08/21/2019		13,064		(330)			(330)		12,734	12,734			
100035894	SAN ANTONIO	TX		08/21/2019		3,942		(157)			(157)		3,785	3,785			
100035896	SURPRISE	AZ		08/21/2019		4,354		(118)			(118)		4,236	4,236			
100036007	TOMBALL	TX		08/27/2019		3,431		(148)			(148)		3,283	3,283			
100036016	BLOOMINGTON	IN		08/27/2019		3,120		(144)			(144)		2,976	2,976			
100036022	DETROIT	MI		08/27/2019		2,454		(100)			(100)		2,354	2,354			
100036049	HANFORD	CA		08/27/2019		5,485		(128)			(128)		5,357	5,357			
100036249	MIAMI	FL		08/27/2019		3,210		(166)			(166)		3,044	3,044			
100036269	UPLAND	CA		08/27/2019		7,468		(160)			(160)		7,308	7,308			
100037852	TUCSON	AZ		09/16/2019		4,365		(124)			(124)		4,241	4,241			
100037893	PISCATAWAY	NJ		09/16/2019		3,738		(128)			(128)		3,610	3,610			
100037933	TAMPA	FL		09/16/2019		6,683		(128)			(128)		6,555	6,555			
100037993	TUCSON	AZ		09/16/2019		2,855		(134)			(134)		2,721	2,721			
100038040	BOISE	ID		11/15/2019		7,140		(185)			(185)		6,955	6,955			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100038055	TUCSON	AZ		11/15/2019		3,017		(127)			(127)		2,890	2,890			
100038071	OCRACOKE	NC		11/15/2019		4,603		(147)			(147)		4,456	4,456			
100038117	MAMMOTH LAKES	CA		11/15/2019		5,292		(129)			(129)		5,163	5,163			
100038197	YPSILANTI	MI		11/15/2019		2,539		(133)			(133)		2,406	2,406			
100038232	WILLIAMSON	GA		11/15/2019		2,740		(93)			(93)		2,647	2,647			
100038233	WILLIAMSON	GA		11/15/2019		2,903		(99)			(99)		2,804	2,804			
100038249	SOUTH HOLLAND	IL		11/15/2019		2,292		(133)			(133)		2,159	2,159			
100038258	RIVERVIEW	FL		11/15/2019		2,541		(141)			(141)		2,400	2,400			
100038360	FOUNTAIN	CO		11/15/2019		4,282		(189)			(189)		4,093	4,093			
100038393	ELK RIVER	MN		11/15/2019		2,915		(83)			(83)		2,832	2,832			
100038404	GULF SHORES	AL		11/15/2019		7,681		(305)			(305)		7,376	7,376			
100038440	DUBLIN	IRL		09/27/2019		16,278		5,288	5		5,283	880	22,441	22,914	1,203	(730)	473
100038442	MEATH	IRL		09/27/2019		7,190		2,729	(16)		2,745	434	10,369	11,457	582	506	1,088
100038446	KILDARE	IRL		09/27/2019		5,471		983	(9)		992	337	6,800	7,754	439	515	954
100038452	DUBLIN	IRL		09/27/2019		(31,886)		394	(12)		406	66	(31,414)	1,506	(1,268)	34,188	32,921
100038466	DUBLIN	IRL		09/27/2019		(9,437)		86	(6)		92	38	(9,307)	733	(374)	10,413	10,040
100038467	DUBLIN	IRL		09/27/2019		2,597		1,313	(15)		1,328	217	4,142	5,671	214	1,315	1,530
100038471	DUBLIN	IRL		09/27/2019		1,041		18			18	3	1,062	630	614	(1,047)	(432)
100038476	DUBLIN	IRL		09/27/2019		10,559		3,605	(23)		3,628	626	14,813	16,070	739	517	1,257
100038480	CORK	IRL		09/27/2019		8,088		290	14		276	333	8,697	7,629	1,244	(2,312)	(1,068)
100038484	DUBLIN	IRL		09/27/2019		(7,908)		30	(3)		33	8	(7,867)	274	(116)	8,257	8,141
100038488	KILDARE	IRL		09/27/2019		7,978		1,805	(12)		1,817	455	10,250	10,737	428	59	487
100038495	DUBLIN	IRL		09/27/2019		1,687		5			5	2	1,694	322	372	(1,744)	(1,372)
100038508	KILDARE	IRL		09/27/2019		113		13			13	2	128	493	439	(74)	366
100038514	DUBLIN	IRL		09/27/2019		(4,558)		1			1		(4,557)	(16)	(189)	4,730	4,541
100038516	DUBLIN	IRL		09/27/2019		(18,935)		14			14	3	(18,918)	(23)	(785)	19,679	18,895
100038520	MEATH	IRL		09/27/2019		8,309		3,112	(4)		3,116	482	11,907	12,837	693	237	930
100038533	WICKLOW	IRL		09/27/2019		2,118		1,151	(42)		1,193	195	3,506	5,264	507	1,250	1,758
100038547	DUBLIN	IRL		09/27/2019		1,304							1,304	64	129	(1,369)	(1,240)
100038551	CORK	IRL		09/27/2019		4,353		16			16	3	4,372	521	625	(4,476)	(3,851)
100038564	MEATH	IRL		09/27/2019		17,904		4,295	(30)		4,325	1,026	23,255	24,469	972	242	1,214
100038571	GALWAY	IRL		09/27/2019		140		7			7	2	149	415	366	(100)	267
100038573	DUBLIN	IRL		09/27/2019		6,365		751	19		732	352	7,449	7,621	289	(117)	172
100038581	MEATH	IRL		09/27/2019		12,541		3,638	(10)		3,648	728	16,917	17,867	570	380	950
100038586	TIPPERARY	IRL		09/27/2019		6,105		1,932	(10)		1,942	346	8,393	8,802	413	(4)	408
100038589	MEATH	IRL		09/27/2019		(5,370)		66	(3)		69	21	(5,280)	911	383	5,808	6,191
100038593	DUBLIN	IRL		09/27/2019		15,835		4,712	66		4,646	854	21,335	21,568	838	(605)	233
100038597	DUBLIN	IRL		09/27/2019		(52,324)							(52,324)	(268)	(2,150)	54,205	52,055
100038619	DUBLIN	IRL		09/27/2019		7,898		2,651			2,651	444	10,993	11,534	570	(28)	542
100038622	DUBLIN	IRL		09/27/2019		8		6			6	1	15	78	48	15	63
100038623	DUBLIN	IRL		09/27/2019		13,357		3,810	(27)		3,837	775	17,969	19,126	806	352	1,157
100038624	DUBLIN	IRL		09/27/2019		54		5			5	1	60	225	200	(36)	165
100038626	DUBLIN	IRL		09/27/2019		10,963		3,484	(23)		3,507	643	15,113	16,247	717	416	1,134
100038627	DUBLIN	IRL		09/27/2019		7,086		2,421			2,421	399	9,906	10,410	527	(23)	503
100038629	DUBLIN	IRL		09/27/2019		6,397		2,063			2,063	364	8,824	9,305	423	59	482
100038652	DUBLIN	IRL		09/27/2019		513		137	(1)		138	29	680	713	29	4	33
100038666	DUBLIN	IRL		09/27/2019		(164)		103			103	18	(43)	1,467	1,008	502	1,510
100038668	KILDARE	IRL		09/27/2019		(2,555)							(2,555)	(61)	(80)	2,575	2,495
100038669	KILDARE	IRL		09/27/2019		(3,194)		1			1		(3,193)	(8)	(149)	3,334	3,185
100038673	CLARE	IRL		09/27/2019		2,675		998	(6)		1,004	162	3,841	4,247	212	195	407
100038681	DUBLIN	IRL		09/27/2019		16,824						947	17,771	18,428	708	(50)	657

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100038682	DUBLIN	IRL		09/27/2019		2,821						159	2,980	3,090	119	(8)	110
100038692	DUBLIN	IRL		09/27/2019		1,618		24			24	8	1,650	764	745	(1,631)	(885)
100038693	KILKENNY	IRL		09/27/2019		(609)		15			15	3	(591)	143	9	724	734
100038694	KILKENNY	IRL		09/27/2019		1,091		158	1		157	62	1,310	1,351	36	5	41
100038696	WESTMEATH	IRL		09/27/2019		10,275		2,384	(17)		2,401	588	13,264	13,928	543	122	665
100038708	CLARE	IRL		09/27/2019		7,632		1,352	(6)		1,358	433	9,423	9,830	374	34	408
100038709	CLARE	IRL		09/27/2019		7,584		1,331	(6)		1,337	430	9,351	9,756	371	34	405
100038710	WESTMEATH	IRL		09/27/2019		6,040		1,859	31		1,828	285	8,153	7,575	368	(946)	(579)
100038712	CLARE	IRL		09/27/2019		7,665		1,346	(6)		1,352	435	9,452	9,861	375	34	409
100038724	DUBLIN	IRL		09/27/2019		(16,860)		2			2	1	(16,857)	(84)	(665)	17,438	16,773
100038729	DUBLIN	IRL		09/27/2019		325		40			40	7	372	1,466	1,301	(207)	1,094
100038731	DUBLIN	IRL		09/27/2019		3,197		1,097	(6)		1,103	188	4,488	4,848	220	140	359
100038739	GALWAY	IRL		09/27/2019		144,884		44,975	(5,685)		50,660	8,173	203,717	219,475	16,084	(325)	15,759
100038744	MEATH	IRL		09/27/2019		6,277		2,104	(9)		2,113	354	8,744	9,228	537	(53)	484
100038745	MEATH	IRL		09/27/2019		3,951		10	10			108	4,059	2,798	790	(2,051)	(1,261)
100038749	DUBLIN	IRL		09/27/2019		361		9	(1)		10	8	379	656	574	(297)	277
100038751	DUBLIN	IRL		09/27/2019		361		9	(1)		10	8	379	656	574	(296)	277
100038755	DUBLIN	IRL		09/27/2019		361		9	(1)		10	8	379	599	505	(285)	220
100038777	MEATH	IRL		09/27/2019		11,158		3,330	(23)		3,353	650	15,161	16,193	694	339	1,032
100038779	CARLOW	IRL		09/27/2019		4,041		1,617	(10)		1,627	250	5,918	6,671	357	396	753
100038786	DUBLIN	IRL		09/27/2019		(6,230)		5	(2)		7	7	(6,216)	192	(47)	6,455	6,408
100038788	DUBLIN	IRL		09/27/2019		(15,651)		19	(3)		22	11	(15,618)	295	(408)	16,321	15,912
100038789	DUBLIN	IRL		09/27/2019		(15,790)		25	(4)		29	15	(15,746)	371	(417)	16,534	16,117
100038795	DUBLIN	IRL		09/27/2019		9,179		3,028	(15)		3,043	544	12,766	13,874	667	441	1,108
100038803	CLARE	IRL		09/27/2019		7,290		1,907	1		1,906	410	9,606	9,998	415	(23)	392
100038810	CLARE	IRL		09/27/2019		1,502		258	4		254	77	1,833	1,763	79	(150)	(70)
100038836	DUBLIN	IRL		09/27/2019		(13,206)		33	(4)		37	13	(13,156)	337	(327)	13,820	13,493
100038838	DUBLIN	IRL		09/27/2019		(13,335)		66	(5)		71	14	(13,250)	403	(338)	13,990	13,652
100038887	WICKLOW	IRL		09/27/2019		(4,065)		49	(3)		52	20	(3,993)	609	69	4,533	4,602
100038892	DUBLIN	IRL		09/27/2019		14,214		4,835			4,835	800	19,849	20,850	1,048	(46)	1,002
100038893	DUBLIN	IRL		09/27/2019		(15,469)		334	(13)		347	61	(15,061)	2,194	419	16,836	17,255
100038899	DUBLIN	IRL		09/27/2019		(15,014)		10			10	2	(15,002)	(22)	(629)	15,609	14,980
100038905	MEATH	IRL		09/27/2019		(3,415)		48	(2)		50	10	(3,355)	441	158	3,638	3,796
100038907	DUBLIN	IRL		09/27/2019		6,715		2,534	(16)		2,550	408	9,673	10,721	539	509	1,048
100038910	DUBLIN	IRL		09/27/2019		5,502		1,951	1		1,950	303	7,755	8,059	458	(155)	304
100038916	OFFALY	IRL		09/27/2019		5,510		924	(4)		928	313	6,751	7,043	268	24	292
100038924	KILKENNY	IRL		09/27/2019		74		9			9	2	85	322	286	(49)	237
100038935	DUBLIN	IRL		09/27/2019		17,034		4,937	(36)		4,973	993	23,000	24,600	1,061	539	1,600
100038937	WEXFORD	IRL		09/27/2019		4,990		1,890	(12)		1,902	300	7,192	7,915	406	317	723
100038956	DUBLIN	IRL		09/27/2019		274		24			24	15	313	560	244	3	247
100038961	KILDARE	IRL		09/27/2019		(21,673)		3			3	1	(21,669)	(125)	(998)	22,543	21,544
100038963	KILDARE	IRL		09/27/2019		14,021		2,514	(20)		2,534	795	17,350	18,120	740	30	770
100038966	DUBLIN	IRL		09/27/2019		6,707		2,149	(79)		2,228	664	9,599	15,402	661	5,142	5,803
100038971	WEXFORD	IRL		09/27/2019		11,974		3,671	23		3,648	654	16,276	16,077	217	(415)	(199)
100038976	DUBLIN	IRL		09/27/2019		9,151		3,297	(21)		3,318	547	13,016	14,248	690	541	1,231
100038996	MEATH	IRL		09/27/2019		4,177		1,749	(9)		1,758	263	6,198	7,084	399	487	886
100039000	DUBLIN	IRL		09/27/2019		9,957		2,953	(22)		2,975	580	13,512	14,436	618	306	924
100039006	DUBLIN	IRL		09/27/2019		3,020		1,011	(7)		1,018	179	4,217	4,565	208	139	347
100039007	DUBLIN	IRL		09/27/2019		4,286		1,873	(14)		1,887	293	6,466	7,774	371	938	1,309
100039008	DUBLIN	IRL		09/27/2019		22,345		7,232	(17)		7,249	1,274	30,868	32,640	1,587	185	1,772
100039013	KILKENNY	IRL		09/27/2019		5,734		1,978			1,978	323	8,035	8,444	426	(17)	409

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100039014	DUBLIN	IRL		09/27/2019		14,960		5,675	(43)		5,718	912	21,590	23,841	1,072	1,179	2,251
100039015	DUBLIN	IRL		09/27/2019		(22,811)		179	(11)		190	39	(22,582)	1,104	(503)	24,189	23,686
100039016	DUBLIN	IRL		09/27/2019		(4,504)		35	(2)		37	8	(4,459)	217	(99)	4,774	4,675
100039026	DUBLIN	IRL		09/27/2019		(545)		8			8	5	(532)	344	192	685	877
100039041	KILDARE	IRL		09/27/2019		1,561		271	1		270	88	1,919	2,079	145	15	160
100039043	DUBLIN	IRL		09/27/2019		8,157		2,284	1		2,283	459	10,899	11,356	481	(25)	456
100039061	DUBLIN	IRL		09/27/2019		8,076		2,698	(15)		2,713	473	11,262	12,094	535	298	832
100039065	WICKLOW	IRL		09/27/2019		370		109	(1)		110	21	501	529	23	5	28
100039066	WICKLOW	IRL		09/27/2019		1,990		1,200	(19)		1,219	242	3,451	6,231	501	2,279	2,779
100039085	CARLOW	IRL		09/27/2019		5,398		1,015	2		1,013	305	6,716	7,005	291	(3)	288
100039109	CORK	IRL		09/27/2019		4,543		1,593			1,593	256	6,392	6,886	504	(9)	494
100039112	DUBLIN	IRL		09/27/2019		19,682		3,224	12		3,212	1,111	24,005	24,984	982	(2)	979
100039116	DUBLIN	IRL		09/27/2019		11,625		1,820	56		1,764	607	13,996	13,614	508	(891)	(382)
100039119	WESTMEATH	IRL		09/27/2019		5,836		691	21		670	325	6,831	7,039	283	(75)	208
100039150	DUBLIN	IRL		09/27/2019		20,568		6,733			6,733	1,162	28,463	30,029	1,570	(3)	1,567
100039157	DUBLIN	IRL		09/27/2019		32,228		9,142	2		9,140	1,820	43,188	45,347	2,164	(5)	2,159
100039162	DUBLIN	IRL		09/27/2019		11,926		1,699	11		1,688	413	14,027	10,917	1,813	(4,924)	(3,111)
100039169	WICKLOW	IRL		09/27/2019		9,571		2,467	(6)		2,473	541	12,585	13,188	613	(9)	604
100039173	DUBLIN	IRL		09/27/2019		48,968		13,373	2		13,371	2,770	65,109	68,168	2,979	80	3,059
100039177	DUBLIN	IRL		09/27/2019		9,977		2,143	2		2,141	563	12,681	13,221	540	(1)	539
100039180	DUBLIN	IRL		09/27/2019		13,042		3,440	36		3,404	724	17,170	17,648	666	(188)	478
100039183	CORK	IRL		09/27/2019		22,556		3,985	10		3,975	1,273	27,804	28,940	1,138	(2)	1,136
100039198	DUBLIN	IRL		09/27/2019		44,971		8,188	23		8,165	2,539	55,675	57,986	2,316	(5)	2,311
100039214	WESTMEATH	IRL		09/27/2019		22,625		1,879	249		1,630	1,260	25,515	26,486	973	(2)	972
100039225	DUBLIN	IRL		09/27/2019		2,137		517	1		516	120	2,773	2,886	134	(21)	114
100039226	DUBLIN	IRL		09/27/2019		7,178		1,948	2		1,946	400	9,524	9,875	452	(101)	351
100039228	CORK	IRL		09/27/2019		1,787		575			575	101	2,463	2,621	158		158
100039233	WICKLOW	IRL		09/27/2019		5,424		583	13		570	306	6,300	6,549	250	(1)	249
100039251	DUBLIN	IRL		09/27/2019		9,211		1,533	5		1,528	520	11,259	11,720	462	(1)	461
100039277	GALWAY	IRL		09/27/2019		935		330			330	53	1,318	1,418	102	(2)	100
100039280	DUBLIN	IRL		09/27/2019		8,697		2,398			2,398	491	11,586	12,404	819	(2)	817
100039281	DUBLIN	IRL		09/27/2019		3,755		75			75	23	3,853	2,074	1,839	(3,618)	(1,779)
100039282	DUBLIN	IRL		09/27/2019		9,841		2,745			2,745	556	13,142	14,039	898	(2)	897
100039296	DUBLIN	IRL		09/27/2019		25,005		8,683			8,683	1,412	35,100	37,132	2,035	(3)	2,031
100039299	CLARE	IRL		09/27/2019		8,784		306			306	496	9,586	9,939	354		354
100039323	DUBLIN	IRL		09/27/2019		8,496		2,290	1		2,289	480	11,265	11,780	515	(1)	514
100039324	DUBLIN	IRL		09/27/2019		22,092		6,066	2		6,064	1,247	29,403	30,904	1,520	(19)	1,501
100039733	MINNEAPOLIS	MN		10/28/2019		2,750		(100)			(100)		2,650	2,650			
100039759	SCHAUMBURG	IL		10/28/2019		5,306		(180)			(180)		5,126	5,126			
100039809	HURST	TX		10/28/2019		3,065		(140)			(140)		2,925	2,925			
100039874	LAS VEGAS	NV		10/28/2019		4,570		(157)			(157)		4,413	4,413			
100040097	CLARKSTON	GA		01/28/2020		8,734		(341)			(341)		8,393	8,393			
100040098	CLARKSTON	GA		01/28/2020		5,118		(199)			(199)		4,919	4,919			
100040099	PENDLETON	IN		01/28/2020		3,054		(133)			(133)		2,921	2,921			
100040106	MARIETTA	GA		01/28/2020		3,325		(144)			(144)		3,181	3,181			
100041193	DURHAM	NC		03/02/2020		3,978		(125)			(125)		3,853	3,853			
100041680	KATY	TX		03/02/2020		3,120		(165)			(165)		2,955	2,955			
100042927	MIRAMAR	FL		05/28/2020		12,243		538			538		12,781	12,781			
100042929	NEW BEDFORD	MA		05/28/2020		3,841		(136)			(136)		3,705	3,705			
100042931	NORTH LAS VEGAS	NV		05/28/2020		2,397		181			181		2,578	2,578			
100042932	WHITTIER	CA		05/28/2020		4,803		227			227		5,030	5,030			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100042933	ROSEVILLE	CA		05/28/2020		7,778		187			187		7,965	7,965			
100042934	SACRAMENTO	CA		05/28/2020		981		(35)			(35)		946	946			
100042935	OAKLAND	CA		05/28/2020		7,595		(278)			(278)		7,317	7,317			
100042936	SOMERS POINT	NJ		05/28/2020		9,150		326			326		9,476	9,476			
100042939	ALBUQUERQUE	NM		05/28/2020		3,747		(47)			(47)		3,700	3,700			
100042941	EAGLE MOUNTAIN	UT		05/28/2020		22,264		(292)			(292)		21,972	21,972			
100042943	FREDERICKSBURG	VA		05/28/2020		5,618		112			112		5,730	5,730			
100042944	MODESTO	CA		05/28/2020		5,090		556			556		5,646	5,646			
100042945	FRANKLIN PARK	IL		05/28/2020		2,899		116			116		3,015	3,015			
100042946	MORENO VALLEY	CA		05/28/2020		7,379		450			450		7,829	7,829			
100042947	FAYETTEVILLE	GA		05/28/2020		6,783		91			91		6,874	6,874			
100042950	DESERT HOT SPRINGS	CA		05/28/2020		4,678		47			47		4,725	4,725			
100042951	FRONT ROYAL	VA		05/28/2020		9,131		163			163		9,294	9,294			
100042952	RHINEBECK	NY		05/28/2020		2,226		72			72		2,298	2,298			
100042953	NEW CASTLE	DE		05/28/2020		5,448		211			211		5,659	5,659			
100042954	AUSTIN	TX		05/28/2020		7,973		114			114		8,087	8,087			
100042955	IMPERIAL BEACH	CA		05/28/2020		18,851		713			713		19,564	19,564			
100042956	ZOLFO SPRINGS	FL		05/28/2020		5,498		(193)			(193)		5,305	5,305			
100042959	OXNARD	CA		05/28/2020		8,045		134			134		8,179	8,179			
100042963	OAKLAND	CA		05/28/2020		4,786		376			376		5,162	5,162			
100042964	SIMI VALLEY	CA		05/28/2020		5,847		(239)			(239)		5,608	5,608			
100042965	SACRAMENTO	CA		05/28/2020		7,150		(20)			(20)		7,130	7,130			
100042967	STREAMWOOD	IL		05/28/2020		9,691		247			247		9,938	9,938			
100042968	NORTON	OH		05/28/2020		7,826		214			214		8,040	8,040			
100042969	SAN DIEGO	CA		05/28/2020		6,061		(244)			(244)		5,817	5,817			
100042970	CHICAGO	IL		05/28/2020		6,926		194			194		7,120	7,120			
100042972	MAYODAN	NC		05/28/2020		3,232		(101)			(101)		3,131	3,131			
100042973	SIMI VALLEY	CA		05/28/2020		4,539		127			127		4,666	4,666			
100042978	GERMANTOWN	MD		05/28/2020		3,641		10			10		3,651	3,651			
100042985	SANTA ANA	CA		05/28/2020		11,198		465			465		11,663	11,663			
100042989	CUTLER	CA		05/28/2020		3,089		279			279		3,368	3,368			
100042991	HILLSBORO	OR		05/28/2020		3,903		176			176		4,079	4,079			
100042992	INGLEWOOD	CA		05/28/2020		4,364		24			24		4,388	4,388			
100042994	LIBERTY	IN		05/28/2020		5,861		29			29		5,890	5,890			
100042996	PICO RIVERA	CA		05/28/2020		16,546		138			138		16,684	16,684			
100042997	DIAMOND BAR	CA		05/28/2020		5,824		33			33		5,857	5,857			
100042998	SAN ANTONIO	FL		05/28/2020		7,411		207			207		7,618	7,618			
100042999	WASHINGTON	DC		05/28/2020		647		18			18		665	665			
100043001	CARSON	CA		05/28/2020		20,343		(28)			(28)		20,315	20,315			
100043002	ORLANDO	FL		05/28/2020		7,154		8			8		7,162	7,162			
100043004	OSAGE BEACH	MO		05/28/2020		5,183		274			274		5,457	5,457			
100043005	INMAN	SC		05/28/2020		5,455		196			196		5,651	5,651			
100043007	TULARE	CA		05/28/2020		2,682		193			193		2,875	2,875			
100043008	PLACENTIA	CA		05/28/2020		4,621		351			351		4,972	4,972			
100043014	ASHEBORO	NC		05/28/2020		5,866		138			138		6,004	6,004			
100043015	EASTON	PA		05/28/2020		10,386		(273)			(273)		10,113	10,113			
100043018	DELRAY BEACH	FL		05/28/2020		3,158		1			1		3,159	3,159			
100043019	OAK GROVE	MN		05/28/2020		29,117		764			764		29,881	29,881			
100043023	HICKSVILLE	NY		05/28/2020		7,926		137			137		8,063	8,063			
100043026	SPRINGFIELD	MA		05/28/2020		1,734		85			85		1,819	1,819			
100043027	WINDSOR	CA		05/28/2020		3,486		143			143		3,629	3,629			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043028	FRESNO	CA		05/28/2020		3,197		44			44		3,241	3,241			
100043029	SHAKER HEIGHTS	OH		05/28/2020		8,316		352			352		8,668	8,668			
100043031	WEST TOWNSEND	MA		05/28/2020		9,701		470			470		10,171	10,171			
100043032	ALBUQUERQUE	NM		05/28/2020		4,246		12			12		4,258	4,258			
100043034	BENICIA	CA		05/28/2020		9,767		682			682		10,449	10,449			
100043037	DEL REY	CA		05/28/2020		821		36			36		857	857			
100043038	PLANTATION	FL		05/28/2020		13,474		(108)			(108)		13,366	13,366			
100043041	CHICAGO	IL		05/28/2020		2,756		158			158		2,914	2,914			
100043042	RICHMOND	VA		05/28/2020		3,937		346			346		4,283	4,283			
100043044	HONOKAA	HI		05/28/2020		4,348		212			212		4,560	4,560			
100043046	WAHPETON	ND		05/28/2020		3,731		177			177		3,908	3,908			
100043047	DAVENPORT	FL		05/28/2020		2,057		47			47		2,104	2,104			
100043048	DALLAS	TX		05/28/2020		973		11			11		984	984			
100043050	ASTORIA	NY		05/28/2020		16,934		(385)			(385)		16,549	16,549			
100043051	MONROE	NC		05/28/2020		1,677		84			84		1,761	1,761			
100043054	MORENO VALLEY	CA		05/28/2020		5,873		169			169		6,042	6,042			
100043055	ARVADA	CO		05/28/2020		1,158							1,158	1,158			
100043056	GRANADA HILLS	CA		05/28/2020		19,507		658			658		20,165	20,165			
100043057	ANTIOCH	CA		05/28/2020		3,359		78			78		3,437	3,437			
100043059	BRICK	NJ		05/28/2020		4,560		364			364		4,924	4,924			
100043062	ASHEVILLE	NC		05/28/2020		3,998		319			319		4,317	4,317			
100043064	HYATTSVILLE	MD		05/28/2020		4,809		299			299		5,108	5,108			
100043065	DOVER TOWNSHIP	NJ		05/28/2020		2,310		213			213		2,523	2,523			
100043067	GLEN ALLEN	VA		05/28/2020		5,267		(197)			(197)		5,070	5,070			
100043068	CHICAGO	IL		05/28/2020		3,783		(67)			(67)		3,716	3,716			
100043070	BROOKLYN PARK	MN		05/28/2020		6,912		(72)			(72)		6,840	6,840			
100043072	LORTON	VA		05/28/2020		12,796		55			55		12,851	12,851			
100043074	WESTON	FL		05/28/2020		6,947		422			422		7,369	7,369			
100043077	EAST PALO ALTO	CA		05/28/2020		10,954		(301)			(301)		10,653	10,653			
100043078	MIAMI	FL		05/28/2020		2,189		92			92		2,281	2,281			
100043080	JACKSON	MI		05/28/2020		1,373		15			15		1,388	1,388			
100043081	COMPTON	CA		05/28/2020		4,958		318			318		5,276	5,276			
100043083	POWDER SPRINGS	GA		05/28/2020		5,099		102			102		5,201	5,201			
100043086	LAKEPORT	CA		05/28/2020		3,483		113			113		3,596	3,596			
100043088	PERRIS	CA		05/28/2020		1,894		(71)			(71)		1,823	1,823			
100043089	NATIONAL CITY	CA		05/28/2020		4,550		245			245		4,795	4,795			
100043090	MIRAMAR	FL		05/28/2020		3,313		285			285		3,598	3,598			
100043092	NASHVILLE	TN		05/28/2020		5,192		(104)			(104)		5,088	5,088			
100043094	ROME	OH		05/28/2020		2,519		(72)			(72)		2,447	2,447			
100043095	PARLIER	CA		05/28/2020		3,964		103			103		4,067	4,067			
100043098	BRENTWOOD	CA		05/28/2020		7,072		95			95		7,167	7,167			
100043100	CEDARBURG	WI		05/28/2020		7,062		350			350		7,412	7,412			
100043102	CARLISLE	PA		05/28/2020		6,165		119			119		6,284	6,284			
100043103	SALINAS	CA		05/28/2020		5,676		(52)			(52)		5,624	5,624			
100043105	LAURENS	SC		05/28/2020		308		(8)			(8)		300	300			
100043106	NEWARK	NJ		05/28/2020		6,991		422			422		7,413	7,413			
100043107	ELK GROVE	CA		05/28/2020		5,040		(148)			(148)		4,892	4,892			
100043109	LA HABRA	CA		05/28/2020		2,267		45			45		2,312	2,312			
100043110	BURBANK	CA		05/28/2020		6,343		(245)			(245)		6,098	6,098			
100043112	WARREN	NJ		05/28/2020		10,801		16			16		10,817	10,817			
100043113	PEARLAND	TX		05/28/2020		1,772		84			84		1,856	1,856			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043114	BELLINGHAM	WA		05/28/2020		4,921		188			188		5,109	5,109			
100043115	EAU CLAIRE	WI		05/28/2020		6,978		293			293		7,271	7,271			
100043116	STREETSBORO	OH		05/28/2020		7,433		180			180		7,613	7,613			
100043117	WARWICK	NY		05/28/2020		13,489		279			279		13,768	13,768			
100043118	WINNETKA	CA		05/28/2020		12,085		(94)			(94)		11,991	11,991			
100043119	CLAYTON	NC		05/28/2020		5,493		150			150		5,643	5,643			
100043120	AVENTURA	FL		05/28/2020		10,247		42			42		10,289	10,289			
100043121	BOILING SPRINGS	SC		05/28/2020		3,121		87			87		3,208	3,208			
100043123	SALEM	UT		05/28/2020		7,751		194			194		7,945	7,945			
100043124	PUEBLO	CO		05/28/2020		1,988		42			42		2,030	2,030			
100043127	SAN FRANCISCO	CA		05/28/2020		19,199		1,159			1,159		20,358	20,358			
100043129	LOS ANGELES	CA		05/28/2020		2,123		(2)			(2)		2,121	2,121			
100043131	ALAMOSA	CO		05/28/2020		5,496		(34)			(34)		5,462	5,462			
100043133	JACKSONVILLE	FL		05/28/2020		(3,152)		173			173		(2,979)	(2,979)			
100043134	GLASTONBURY	CT		05/28/2020		14,018		405			405		14,423	14,423			
100043135	HENDERSON	NV		05/28/2020		4,265		(93)			(93)		4,172	4,172			
100043136	CATHEDRAL CITY	CA		05/28/2020		4,302		356			356		4,658	4,658			
100043138	MASSAPEQUA	NY		05/28/2020		8,804		121			121		8,925	8,912		(14)	(14)
100043141	GALT	CA		05/28/2020		4,638		43			43		4,681	4,681			
100043144	SANDIA PARK	NM		05/28/2020		2,908		126			126		3,034	3,034			
100043145	COVINA	CA		05/28/2020		5,514		567			567		6,081	6,081			
100043146	LIVERMORE	CA		05/28/2020		11,749		634			634		12,383	12,383			
100043151	WOODBURY	MN		05/28/2020		8,281		276			276		8,557	8,557			
100043152	SOUTH ELGIN	IL		05/28/2020		5,516		521			521		6,037	6,037			
100043154	MABLETOWN	GA		05/28/2020		9,161		133			133		9,294	9,294			
100043156	LAKESIDE	CA		05/28/2020		9,918		329			329		10,247	10,247			
100043157	PARIS	MO		05/28/2020		5,988		240			240		6,228	6,228			
100043158	GARDEN GROVE	CA		05/28/2020		4,348		236			236		4,584	4,584			
100043159	GUILFORD	IN		05/28/2020		982		16			16		998	998			
100043162	VALLEJO	CA		05/28/2020		3,417		(138)			(138)		3,279	3,279			
100043163	DOYLESTOWN	PA		05/28/2020		11,510		197			197		11,707	11,707			
100043164	ZEPHYRHILLS	FL		05/28/2020		2,064		175			175		2,239	2,239			
100043166	HAYWARD	CA		05/28/2020		5,940		(147)			(147)		5,793	5,793			
100043167	SANTA FE SPRINGS	CA		05/28/2020		4,140		155			155		4,295	4,295			
100043170	RANCHO SANTA MARGARIT	CA		05/28/2020		4,465		(2)			(2)		4,463	4,463			
100043171	ORLANDO	FL		05/28/2020		12,788		214			214		13,002	13,002			
100043172	FORT WORTH	TX		05/28/2020		2,815		(54)			(54)		2,761	2,761			
100043173	PLYMOUTH	MA		05/28/2020		4,588		(75)			(75)		4,513	4,513			
100043178	MENOMONEE FALLS	WI		05/28/2020		7,195		(108)			(108)		7,087	7,087			
100043179	CHESAPEAKE	VA		05/28/2020		1,184		(10)			(10)		1,174	1,174			
100043180	MCLEAN	VA		05/28/2020		6,194		(208)			(208)		5,986	5,986			
100043181	KISSIMMEE	FL		05/28/2020		7,139		42			42		7,181	7,181			
100043182	NORWALK	CA		05/28/2020		7,211		(223)			(223)		6,988	6,988			
100043183	REDDING	CA		05/28/2020		3,375		66			66		3,441	3,441			
100043184	ISSAQUAH	WA		05/28/2020		4,974		287			287		5,261	5,261			
100043185	ALBUQUERQUE	NM		05/28/2020		5,150		(100)			(100)		5,050	5,050			
100043187	SANTA ROSA	CA		05/28/2020		2,667		191			191		2,858	2,858			
100043188	MASSAPEQUA	NY		05/28/2020		8,358		636			636		8,994	8,994			
100043189	CORONA	CA		05/28/2020		6,745		241			241		6,986	6,986			
100043193	OCEANSIDE	CA		05/28/2020		2,818		73			73		2,891	2,891			
100043194	MURFREESBORO	TN		05/28/2020		(9,221)		(13)			(13)		(9,234)	(9,234)			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043196	HOWELL	MI		05/28/2020		4,466		103			103		4,569	4,569			
100043197	VANCOUVER	WA		05/28/2020		2,636		216			216		2,852	2,852			
100043198	BELLE PLAINE	MN		05/28/2020		3,170		280			280		3,450	3,450			
100043199	BRIGANTINE	NJ		08/13/2020		18,145		1,096			1,096		19,241	19,241			
100043201	ORLANDO	FL		08/13/2020		5,968		320			320		6,288	6,288			
100043203	DUNCANVILLE	TX		08/13/2020		2,840		(203)			(203)		2,637	2,637			
100043204	CLARKTON	NC		08/13/2020		8,839		(554)			(554)		8,285	8,285			
100043206	BROOKLYN	NY		08/13/2020		6,543		(410)			(410)		6,133	6,133			
100043209	DESERT HOT SPRINGS	CA		08/13/2020		179		9			9		188	188			
100043210	MT PLEASANT	SC		08/13/2020		2,292		(148)			(148)		2,144	2,144			
100043211	PASADENA	TX		08/13/2020		1,413		(81)			(81)		1,332	1,332			
100043217	BRIDGEWATER	NJ		08/13/2020		7,436		(301)			(301)		7,135	7,135			
100043219	CHULA VISTA	CA		08/13/2020		14,136		197			197		14,333	14,333			
100043222	PHOENIXVILLE	PA		08/13/2020		2,782		9			9		2,791	2,791			
100043223	TARZANA	CA		08/13/2020		13,903		(316)			(316)		13,587	13,587			
100043224	KATY	TX		08/13/2020		1,339		(6)			(6)		1,333	1,333			
100043225	SPRING VALLEY	NY		08/13/2020		4,121		117			117		4,238	4,238			
100043226	SYLVA	NC		08/13/2020		28,149		(186)			(186)		27,963	27,963			
100043227	DREXEL	NC		08/13/2020		3,569		(36)			(36)		3,533	3,533			
100043230	KENNER	LA		08/13/2020		2,790		305			305		3,095	3,095			
100043231	POUGHQUAG	NY		08/13/2020		4,563		(171)			(171)		4,392	4,392			
100043232	WASHINGTON	DC		08/13/2020		7,195		47			47		7,242	7,242			
100043233	ARLINGTON	TX		08/13/2020		36,644		(779)			(779)		35,865	35,865			
100043235	PHOENIX	AZ		08/13/2020		1,290		157			157		1,447	1,447			
100043239	MIRAMAR	FL		08/13/2020		3,233		407			407		3,640	3,640			
100043240	EXETER	NH		08/13/2020		1,891		117			117		2,008	2,008			
100043241	MACOMB	MI		08/13/2020		5,010		255			255		5,265	5,265			
100043242	BELLINGHAM	WA		08/13/2020		2,333		(54)			(54)		2,279	2,279			
100043246	BRONX	NY		08/13/2020		8,199		(338)			(338)		7,861	7,861			
100043247	BOTHELL	WA		08/13/2020		7,186		47			47		7,233	7,233			
100043250	CANTON	GA		08/13/2020		790		92			92		882	882			
100043251	DES MOINES	IA		08/13/2020		5,267		160			160		5,427	5,427			
100043252	LACONIA	NH		08/13/2020		15,794		97			97		15,891	15,891			
100043253	QUEENS VILLAGE	NY		08/13/2020		1,384		(175)			(175)		1,209	1,209			
100043254	HOUSTON	TX		08/13/2020		1,632		(46)			(46)		1,586	1,586			
100043255	ELGIN	TX		08/13/2020		2,544		(172)			(172)		2,372	2,372			
100043256	BELLFLOWER	CA		08/13/2020		4,376		(41)			(41)		4,335	4,335			
100043258	ACWORTH	GA		08/13/2020		4,948		168			168		5,116	5,116			
100043260	HOUSTON	TX		08/13/2020		1,212		(3)			(3)		1,209	1,209			
100043262	FORT LAUDERDALE	FL		08/13/2020		5,236		(297)			(297)		4,939	4,939			
100043263	GREENVILLE	SC		08/13/2020		4,771		(177)			(177)		4,594	4,594			
100043266	SAINT CHARLES	MO		08/13/2020		2,412		(164)			(164)		2,248	2,248			
100043267	COSHOCTON	OH		08/13/2020		5,113		1,422			1,422		6,535	6,535			
100043271	INDIANAPOLIS	IN		08/13/2020		5,018		43			43		5,061	5,061			
100043273	WARSAW	NC		08/13/2020		5,834		703			703		6,537	6,537			
100043274	NEW KENSINGTON	PA		08/13/2020		3,712		(107)			(107)		3,605	3,605			
100043275	EAST BERNARD	TX		08/13/2020		492		(36)			(36)		456	456			
100043276	CANTON	MI		08/13/2020		1,516		(98)			(98)		1,418	1,418			
100043277	MADISONVILLE	TN		08/13/2020		976		(146)			(146)		830	830			
100043278	KINGSLEY	PA		08/13/2020		9,498		157			157		9,655	9,655			
100043282	DISTRICT HEIGHTS	MD		08/13/2020		3,922		(288)			(288)		3,634	3,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043284	N HUNTINGDON	PA		08/13/2020		503		(73)			(73)		430	430			
100043285	ROCKY MOUNT	NC		08/13/2020		1,918		344			344		2,262	2,262			
100043286	KELSO	WA		08/13/2020		19,473		(1,194)			(1,194)		18,279	18,279			
100043288	CHINOVALLEY	AZ		08/13/2020		4,669		(286)			(286)		4,383	4,383			
100043290	LAS VEGAS	NV		08/13/2020		5,969		(318)			(318)		5,651	5,651			
100043291	DOWNEY	CA		08/13/2020		4,475		(270)			(270)		4,205	4,205			
100043293	MARENGO	OH		08/13/2020		497		(30)			(30)		467	467			
100043296	HAGERMAN	NM		08/13/2020		774		(28)			(28)		746	746			
100043301	SOUTH ORANGE	NJ		08/13/2020		2,897		(210)			(210)		2,687	2,687			
100043307	CEDAR HILL	MO		08/13/2020		3,219		(127)			(127)		3,092	3,092			
100043308	TAYLORS FALLS	MN		08/13/2020		2,584		(111)			(111)		2,473	2,473			
100043309	SUMMERVILLE	SC		08/13/2020		921		(55)			(55)		866	866			
100043311	BLYTHEWOOD	SC		08/13/2020		6,740		(96)			(96)		6,644	6,644			
100043312	RANCHO CUCAMONGA	CA		08/13/2020		12,193		346			346		12,539	12,539			
100043314	MIDDLETOWN	NY		08/13/2020		2,432		189			189		2,621	2,621			
100043321	CHICAGO	IL		08/13/2020		2,414		599			599		3,013	3,013			
100043324	WESTFORD	MA		08/13/2020		2,494		(179)			(179)		2,315	2,315			
100043325	RIVERDALE	MD		08/13/2020		7,073		238			238		7,311	7,311			
100043327	DUBLIN	OH		08/13/2020		1,444		(218)			(218)		1,226	1,226			
100043328	MANSFIELD	TX		08/13/2020		3,036		(216)			(216)		2,820	2,820			
100043331	LITHONIA	GA		08/13/2020		3,046		134			134		3,180	3,180			
100043332	WASHINGTON	DC		08/13/2020		3,175		(50)			(50)		3,125	3,125			
100043333	RESTON	VA		08/13/2020		4,341		(244)			(244)		4,097	4,097			
100043335	PHOENIX	AZ		08/13/2020		6,578		40			40		6,618	6,618			
100043336	CAMERON	NC		08/13/2020		3,325		66			66		3,391	3,391			
100043337	WISC RAPIDS	WI		08/13/2020		13,499		(173)			(173)		13,326	13,326			
100043339	FORT ATKINSON	WI		08/13/2020		3,634		(115)			(115)		3,519	3,519			
100043340	HOUSTON	TX		08/13/2020		1,708		214			214		1,922	1,922			
100043341	VERO BEACH	FL		08/13/2020		3,854		(237)			(237)		3,617	3,617			
100043342	WALKERSVILLE	MD		08/13/2020		5,232		66			66		5,298	5,298			
100043344	LITHONIA	GA		08/13/2020		10,144		(398)			(398)		9,746	9,746			
100043346	COVENTRY	RI		08/13/2020		2,133		117			117		2,250	2,250			
100043349	MANCHESTER	NH		08/13/2020		5,055		31			31		5,086	5,086			
100043350	BURLINGTON	NJ		08/13/2020		1,642		(99)			(99)		1,543	1,543			
100043352	FRESNO	CA		08/13/2020		2,305		(152)			(152)		2,153	2,153			
100043353	MIAMI	FL		08/13/2020		4,048		128			128		4,176	4,176			
100043357	SCOTTDALE	PA		08/13/2020		4,141		(198)			(198)		3,943	3,943			
100043358	MINNEAPOLIS	MN		08/13/2020		5,834		(324)			(324)		5,510	5,510			
100043359	WATERLOO	SC		08/13/2020		7,221		(258)			(258)		6,963	6,963			
100043360	SICKLERVILLE	NJ		08/13/2020		5,232		(125)			(125)		5,107	5,107			
100043361	NEW ORLEANS	LA		08/13/2020		2,500		(131)			(131)		2,369	2,369			
100043363	WOODSTOCK VALLEY	CT		08/13/2020		1,881		26			26		1,907	1,907			
100043364	LOS ANGELES	CA		08/13/2020		11,148		122			122		11,270	11,270			
100043365	FARIBAULT	MN		08/13/2020		4,008		(260)			(260)		3,748	3,748			
100043366	GEISMAR	LA		08/13/2020		5,773		(341)			(341)		5,432	5,432			
100043367	LAREDO	TX		08/13/2020		3,833		(154)			(154)		3,679	3,679			
100043368	PHILADELPHIA	PA		08/13/2020		5,212		(312)			(312)		4,900	4,900			
100043370	OKLAHOMA CITY	OK		08/13/2020		3,536		(160)			(160)		3,376	3,376			
100043371	GRAND PRAIRIE	TX		08/13/2020		3,473		(68)			(68)		3,405	3,405			
100043372	PROVIDENCE	RI		08/13/2020		6,795		405			405		7,200	7,200			
100043373	MEMPHIS	TN		08/13/2020		7,580		(395)			(395)		7,185	7,185			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043374	HAINES CITY	FL		08/13/2020		7,344		300			300		7,644	7,644			
100043375	FELTON	CA		08/13/2020		12,387		(46)			(46)		12,341	12,341			
100043376	OAK PARK	CA		08/13/2020		4,240		(48)			(48)		4,192	4,192			
100043377	NORFOLK	VA		08/13/2020		7,096		132			132		7,228	7,228			
100043378	LOMA LINDA	CA		08/13/2020		10,453		182			182		10,635	10,635			
100043379	WALNUT	CA		08/13/2020		7,627		1,208			1,208		8,835	8,835			
100043380	ROSEVILLE	CA		08/13/2020		3,994		(96)			(96)		3,898	3,898			
100043384	RANDALLSTOWN	MD		08/13/2020		2,777		724			724		3,501	3,501			
100043386	BEAVER CROSSING	NE		08/13/2020		652		50			50		702	702			
100043387	SUMMERVILLE	SC		08/13/2020		2,836		173			173		3,009	3,009			
100043388	HIALEAH	FL		08/13/2020		5,851		82			82		5,933	5,933			
100043389	PHILADELPHIA	PA		08/13/2020		1,116		84			84		1,200	1,200			
100043390	PORT SAINT LUCIE	FL		08/13/2020		1,658		540			540		2,198	2,198			
100043391	CHICAGO	IL		08/13/2020		2,778		597			597		3,375	3,375			
100043393	PROVIDENCE	RI		08/13/2020		2,746		29			29		2,775	2,775			
100043394	VIRGINIA BEACH	VA		08/13/2020		2,728		189			189		2,917	2,917			
100043396	WASHINGTON	DC		08/13/2020		3,528		29			29		3,557	3,557			
100043399	RALEIGH	NC		08/13/2020		3,385		(42)			(42)		3,343	3,343			
100043401	BOWIE	MD		08/13/2020		12,955		464			464		13,419	13,419			
100043403	ARLINGTON	TX		08/13/2020		4,001		(21)			(21)		3,980	3,980			
100043405	FAIRVIEW HEIGHTS	IL		08/13/2020		2,610		397			397		3,007	3,007			
100043408	MILWAUKEE	WI		08/13/2020		1,268		239			239		1,507	1,507			
100043415	CAMDEN	NJ		08/13/2020		443		244			244		687	687			
100043419	JONESBORO	GA		08/13/2020		4,625		(249)			(249)		4,376	4,376			
100043426	LONG BEACH	CA		08/13/2020		6,866		(173)			(173)		6,693	6,693			
100043429	WILKESBORO	NC		08/13/2020		1,964		(115)			(115)		1,849	1,849			
100043430	MONCKS CORNER	SC		08/13/2020		3,369		65			65		3,434	3,434			
100043431	BALL	LA		08/13/2020		3,633		(163)			(163)		3,470	3,470			
100043432	GRAND RAPIDS	MI		08/13/2020		2,115		(147)			(147)		1,968	1,968			
100043433	CARTHAGE	TX		08/13/2020		10,244		(498)			(498)		9,746	9,746			
100043434	LAKE ODESSA	MI		08/13/2020		3,670		380			380		4,050	4,050			
100043435	COATESVILLE	PA		08/13/2020		2,128		355			355		2,483	2,483			
100043437	NORTH HUNTINGDON	PA		08/13/2020		1,647		(16)			(16)		1,631	1,631			
100043438	HAYWARD	CA		08/13/2020		3,717		(147)			(147)		3,570	3,570			
100043441	CENTRAL SQUARE	NY		08/13/2020		1,526		381			381		1,907	1,907			
100043442	PIEDMONT	SC		08/13/2020		170		325			325		495	495			
100043444	QUINCY	MA		08/13/2020		4,983		358			358		5,341	5,341			
100043446	NEW IBERIA	LA		08/13/2020		380		(31)			(31)		349	349			
100043448	SIMPSONVILLE	SC		08/13/2020		11,747		1,033			1,033		12,780	12,780			
100043449	BROOKLYN	NY		08/13/2020		11,463		(1,098)			(1,098)		10,365	10,365			
100043450	PATTERSON	NY		08/13/2020		1,952		(147)			(147)		1,805	1,805			
100043453	KALAMAZOO	MI		08/13/2020		1,223		57			57		1,280	1,280			
100043454	NEW CASTLE	DE		08/13/2020		1,267		217			217		1,484	1,484			
100043457	WOODBRIDGE	VA		08/13/2020		3,898		(127)			(127)		3,771	3,771			
100043458	JUPITER	FL		08/13/2020		2,530		(300)			(300)		2,230	2,230			
100043459	MEMPHIS	TN		08/13/2020		2,697		238			238		2,935	2,935			
100043460	COVENTRY	RI		08/13/2020		21,234		1,807			1,807		23,041	23,041			
100043461	SHEPHERDSVILLE	KY		08/13/2020		5,368		(235)			(235)		5,133	5,133			
100043462	OLYMPIA	WA		08/13/2020		5,020		(180)			(180)		4,840	4,840			
100043466	AURORA	CO		08/13/2020		3,417		(80)			(80)		3,337	3,337			
100043467	MIAMI	FL		08/13/2020		3,405		(430)			(430)		2,975	2,975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043468	LITTLE EGG HARBO	NJ		08/13/2020		2,198		112			112		2,310	2,310			
100043469	FT LAUDERDALE	FL		08/13/2020		2,569		183			183		2,752	2,752			
100043470	MILWAUKEE	WI		08/13/2020		1,697		159			159		1,856	1,856			
100043471	PARSIPPANYTROY HILLS	NJ		08/13/2020		4,128		495			495		4,623	4,623			
100043472	HOMESTEAD	FL		08/13/2020		3,198		5			5		3,203	3,203			
100043473	PUTNAM VALLEY	NY		08/13/2020		3,536		(265)			(265)		3,271	3,271			
100043474	CHICAGO	IL		08/13/2020		3,256		111			111		3,367	3,367			
100043477	SAINT CHARLES	IL		08/13/2020		1,715		68			68		1,783	1,783			
100043479	BROOKLYN	NY		08/13/2020		6,837		(563)			(563)		6,274	6,274			
100043480	TALLAHASSEE	FL		08/13/2020		5,670		(914)			(914)		4,756	4,756			
100043481	TAMPA	FL		08/13/2020		4,794		176			176		4,970	4,970			
100043484	LAKEWOOD	CA		08/13/2020		5,173		(160)			(160)		5,013	5,013			
100043485	RIVERSIDE	CA		08/13/2020		10,002		144			144		10,146	10,146			
100043486	DELTONA	FL		08/13/2020		1,974		233			233		2,207	2,207			
100043487	MIAMI	FL		08/13/2020		3,439		45			45		3,484	3,484			
100043496	JACKSONVILLE	FL		08/13/2020		1,257		(91)			(91)		1,166	1,166			
100043497	OREM	UT		08/13/2020		1,841		(115)			(115)		1,726	1,726			
100043502	RUTHERFORDTON	NC		08/13/2020		2,319		(165)			(165)		2,154	2,154			
100043503	LANCASTER	NY		08/13/2020		1,228		(74)			(74)		1,154	1,154			
100043504	SAINT CHARLES	MO		08/13/2020		8,982		(373)			(373)		8,609	8,609			
100043505	PEARLAND	TX		08/13/2020		5,184		(258)			(258)		4,926	4,926			
100043506	GILBERT	AZ		08/13/2020		9,526		(664)			(664)		8,862	8,862			
100043508	CLERMONT	FL		08/13/2020		1,769		(89)			(89)		1,680	1,680			
100043510	EAST BRUNSWICK	NJ		08/13/2020		785		(2)			(2)		783	783			
100043512	SOUTH DAYTONA	FL		08/13/2020		2,436		77			77		2,513	2,513			
100043513	YUCCA VALLEY	CA		08/13/2020		2,138		(133)			(133)		2,005	2,005			
100043514	CLAREMONT	CA		08/13/2020		15,407		(346)			(346)		15,061	15,061			
100043515	SANFORD	FL		08/13/2020		1,290		6			6		1,296	1,296			
100043516	DANBURY	CT		08/13/2020		2,483		330			330		2,813	2,813			
100043517	EATONVILLE	FL		08/13/2020		827		(51)			(51)		776	776			
100043519	INDIANAPOLIS	IN		08/13/2020		161		15			15		176	176			
100043520	TAMPA	FL		08/13/2020		728		6			6		734	734			
100043522	ORLANDO	FL		08/13/2020		1,078		(77)			(77)		1,001	1,001			
100043523	TORRANCE	CA		08/13/2020		15,478		(325)			(325)		15,153	15,153			
100043526	BIRMINGHAM	AL		08/13/2020		453		9			9		462	462			
100043530	PITTSBURGH	PA		08/13/2020		2,499		(155)			(155)		2,344	2,344			
100043532	FARMVILLE	NC		08/13/2020		2,235		(163)			(163)		2,072	2,072			
100043533	CHINO	CA		08/13/2020		7,601		(92)			(92)		7,509	7,509			
100043539	RALEIGH	NC		08/13/2020		3,629		(202)			(202)		3,427	3,427			
100043542	LOUISBURG	NC		08/13/2020		1,080		5			5		1,085	1,085			
100043543	CHESHIRE	CT		08/13/2020		4,895		(93)			(93)		4,802	4,802			
100043544	NORTH BERGEN	NJ		08/13/2020		1,026		(73)			(73)		953	953			
100043546	PORT ST LUCIE	FL		08/13/2020		1,090		(79)			(79)		1,011	1,011			
100043548	ORLANDO	FL		08/13/2020		1,858		(134)			(134)		1,724	1,724			
100043549	SAN BERNARDINO	CA		08/13/2020		2,953		(133)			(133)		2,820	2,820			
100043550	ST PETERSBURG	FL		08/13/2020		1,081		(11)			(11)		1,070	1,070			
100043551	MILWAUKEE	WI		08/13/2020		961		(32)			(32)		929	929			
100043552	RAVENNA	OH		08/13/2020		2,240		(57)			(57)		2,183	2,183			
100043553	ORLANDO	FL		08/13/2020		3,336		239			239		3,575	3,575			
100043555	KISSIMMEE	FL		08/13/2020		2,217		295			295		2,512	2,512			
100043559	DAVIE	FL		08/13/2020		5,794		(315)			(315)		5,479	5,479			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043560	WEST PALM BEACH	FL		08/13/2020		859		(61)			(61)		798	798			
100043563	LYONS	NY		08/13/2020		6,366		(152)			(152)		6,214	6,214			
100043564	MIAMI	FL		08/13/2020		6,141		(348)			(348)		5,793	5,793			
100043566	JACKSONVILLE	FL		08/13/2020		913		78			78		991	991			
100043570	SAUGUS	MA		08/13/2020		2,992		(198)			(198)		2,794	2,794			
100043572	HOUSTON	TX		08/13/2020		836		(42)			(42)		794	794			
100043579	SCARSDALE	NY		08/13/2020		5,711		(178)			(178)		5,533	5,533			
100043580	HIGH POINT	NC		08/13/2020		788		(57)			(57)		731	731			
100043582	ROCKLAND	MA		08/13/2020		6,702		(248)			(248)		6,454	6,454			
100043583	LOS ANGELES	CA		08/13/2020		3,514		(236)			(236)		3,278	3,278			
100043584	ASHEVILLE	NC		08/13/2020		963		(70)			(70)		893	893			
100043587	NESCONSET	NY		08/13/2020		6,347		(395)			(395)		5,952	5,952			
100043591	SATELLITE BCH	FL		08/13/2020		2,224		133			133		2,357	2,357			
100043594	TALALA	OK		08/13/2020		3,035		(190)			(190)		2,845	2,845			
100043597	HENRICO	VA		08/13/2020		1,150		9			9		1,159	1,159			
100043600	CHICAGO HEIGHTS	IL		08/13/2020		1,538		(110)			(110)		1,428	1,428			
100043603	BURNSVILLE	MN		08/13/2020		6,903		(258)			(258)		6,645	6,645			
100043604	STATEN ISLAND	NY		08/13/2020		1,251		(90)			(90)		1,161	1,161			
100043605	IDAHO FALLS	ID		08/13/2020		2,255		(95)			(95)		2,160	2,160			
100043606	SIMPSONVILLE	SC		08/13/2020		376		(9)			(9)		367	367			
100043607	SANTA FE	NM		08/13/2020		4,167		(175)			(175)		3,992	3,992			
100043609	SUNNYSIDE	WA		08/13/2020		491		(32)			(32)		459	459			
100043610	SPRINGFIELD	MO		08/13/2020		7,073		(4,072)			(4,072)		3,001	3,001			
100043611	PHILADELPHIA	PA		08/13/2020		425		14			14		439	439			
100043613	SAN JOSE	CA		08/13/2020		6,869		6			6		6,875	6,875			
100043614	CUMMING	GA		08/13/2020		5,694		(239)			(239)		5,455	5,455			
100043619	SALISBURY	NC		08/13/2020		2,926		(137)			(137)		2,789	2,789			
100043622	MIAMI	FL		08/13/2020		3,068		(75)			(75)		2,993	2,993			
100043627	PHILADELPHIA	PA		08/13/2020		4,354		(228)			(228)		4,126	4,126			
100043628	WESTBURY	NY		08/13/2020		7,091		(365)			(365)		6,726	6,726			
100043633	WIXOM	MI		08/13/2020		9,679		(321)			(321)		9,358	9,358			
100043634	SELMA	CA		08/13/2020		8,575		(94)			(94)		8,481	8,481			
100043640	GARLAND	TX		08/13/2020		5,922		(159)			(159)		5,763	5,763			
100043642	CLEVELAND	TN		08/13/2020		3,209		(201)			(201)		3,008	3,008			
100043643	AVON	MA		08/13/2020		18,353		(1,089)			(1,089)		17,264	17,264			
100043644	CHICAGO	IL		08/13/2020		1,597		487			487		2,084	2,084			
100043646	LANSING	MI		08/13/2020		3,215		(27)			(27)		3,188	3,188			
100043647	LEONARDO	NJ		08/13/2020		1,374		21			21		1,395	1,395			
100043649	CHILTON	WI		08/13/2020		1,833		191			191		2,024	2,024			
100043650	HUNTSVILLE	TX		08/13/2020		2,021		(135)			(135)		1,886	1,886			
100043651	GILLETTE	WY		08/13/2020		1,908		(140)			(140)		1,768	1,768			
100043654	FLEETWOOD	PA		08/13/2020		543		(40)			(40)		503	503			
100043661	ATLANTA	GA		08/13/2020		1,355		25			25		1,380	1,380			
100043666	APOPKA	FL		08/13/2020		1,406		49			49		1,455	1,455			
100043667	BROOKHAVEN	PA		08/13/2020		697		(34)			(34)		663	663			
100043668	CHARLESTON	SC		08/13/2020		1,086		6			6		1,092	1,092			
100043669	SAN GABRIEL	CA		08/13/2020		5,189		(54)			(54)		5,135	5,135			
100043670	TAMPA	FL		08/13/2020		3,749		(189)			(189)		3,560	3,560			
100043673	YPSILANTI	MI		08/13/2020		584		(43)			(43)		541	541			
100043676	RICH CREEK	VA		08/13/2020		446		(33)			(33)		413	413			
100043677	PALOS HEIGHTS	IL		08/13/2020		2,546		(127)			(127)		2,419	2,419			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043679	CAMILLUS	NY		08/13/2020		1,212		130			130		1,342	1,342			
100043680	CINCINNATI	OH		08/13/2020		1,143		(46)			(46)		1,097	1,097			
100043681	CARROLLTON	TX		08/13/2020		5,092		(298)			(298)		4,794	4,794			
100043683	PHOENIX	AZ		08/13/2020		9,051		(431)			(431)		8,620	8,620			
100043688	PORT RICHEY	FL		08/13/2020		402		6			6		408	408			
100043689	DES MOINES	IA		08/13/2020		841		(88)			(88)		753	753			
100043690	BROOKLYN	NY		08/13/2020		11,157		68			68		11,225	11,225			
100043692	UNIVERSITY HEIGHTS	OH		08/13/2020		8,120		139			139		8,259	8,259			
100043693	ARLINGTON	TX		08/13/2020		5,040		(204)			(204)		4,836	4,836			
100043694	TAFT	CA		08/13/2020		1,375		(27)			(27)		1,348	1,348			
100043695	HOLLYWOOD	FL		08/13/2020		1,729		(80)			(80)		1,649	1,649			
100043700	TEMECULA	CA		08/13/2020		10,089		(408)			(408)		9,681	9,681			
100043702	PULASKI	TN		08/13/2020		1,950		(63)			(63)		1,887	1,887			
100043703	CAPITOL HEIGHTS	MD		08/13/2020		1,903		(97)			(97)		1,806	1,806			
100043704	GREENWOOD LAKE	NY		08/13/2020		596		31			31		627	627			
100043706	CLARKSBURG	MD		08/13/2020		1,158		(83)			(83)		1,075	1,075			
100043707	ANSONIA	CT		08/13/2020		1,943		(69)			(69)		1,874	1,874			
100043709	BOCA RATON	FL		08/13/2020		1,126		(99)			(99)		1,027	1,027			
100043717	MOUNT PLEASANT	SC		08/13/2020		1,950		(139)			(139)		1,811	1,811			
100043718	LAKE GROVE	NY		08/13/2020		5,231		(595)			(595)		4,636	4,636			
100043719	CHANDLER	AZ		08/13/2020		1,580		(71)			(71)		1,509	1,509			
100043720	ATLANTA	GA		08/13/2020		759		372			372		1,131	1,131			
100043721	RIVIERA BEACH	FL		08/13/2020		885		(63)			(63)		822	822			
100043723	FALL RIVER	MA		08/13/2020		2,464		(101)			(101)		2,363	2,363			
100043724	SAINT CLAIR SHORES	MI		08/13/2020		7,550		(287)			(287)		7,263	7,263			
100043726	LEVITTOWN	NY		08/13/2020		4,714		766			766		5,480	5,480			
100043727	TROY	MO		08/13/2020		4,444		(298)			(298)		4,146	4,146			
100043728	SARASOTA	FL		08/13/2020		1,488		(108)			(108)		1,380	1,380			
100043729	SEVIERVILLE	TN		08/13/2020		1,947		(138)			(138)		1,809	1,809			
100043730	CLIFTON PARK	NY		08/13/2020		2,297		417			417		2,714	2,714			
100043731	WINTER PARK	FL		08/13/2020		2,244		(50)			(50)		2,194	2,194			
100043734	MIAMI	FL		08/13/2020		1,241		(88)			(88)		1,153	1,153			
100043736	OZONE PARK	NY		08/13/2020		10,567		(386)			(386)		10,181	10,181			
100043737	COCOA	FL		08/13/2020		2,426		(169)			(169)		2,257	2,257			
100043739	SAYREVILLE	NJ		08/13/2020		2,481		(176)			(176)		2,305	2,305			
100043741	HICKORY	NC		08/13/2020		2,670		(190)			(190)		2,480	2,480			
100043742	DEVILLE	LA		08/13/2020		2,056		(14)			(14)		2,042	2,042			
100043743	SAYREVILLE	NJ		08/13/2020		5,926		(42)			(42)		5,884	5,884			
100043746	SAN RAMON	CA		08/13/2020		8,788		(543)			(543)		8,245	8,245			
100043752	GARDNERVILLE	NV		08/13/2020		284,599		(8,567)			(8,567)		276,032	276,032			
100043754	BRENTWOOD	CA		08/13/2020		8,492		(495)			(495)		7,997	7,997			
100043755	SUWANEE	GA		08/13/2020		2,303		250			250		2,553	2,553			
100043758	DALLAS	TX		08/13/2020		1,554		(109)			(109)		1,445	1,445			
100043759	DALLAS	TX		08/13/2020		4,760		(278)			(278)		4,482	4,482			
100043760	BRAZIL	IN		08/13/2020		3,982		42			42		4,024	4,024			
100043764	SALT LAKE CITY	UT		08/13/2020		3,686		(149)			(149)		3,537	3,537			
100043771	OCEANSIDE	CA		08/13/2020		9,504		(167)			(167)		9,337	9,337			
100043774	RICHMOND	CA		08/13/2020		5,967		(140)			(140)		5,827	5,827			
100043775	STOCKTON	CA		08/13/2020		2,370		(145)			(145)		2,225	2,225			
100043777	NATIONAL CITY	CA		08/13/2020		7,643		(335)			(335)		7,308	7,308			
100043778	TURLOCK	CA		08/13/2020		660		(83)			(83)		577	577			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043779	VALLEJO	CA		08/13/2020		5,209		(315)			(315)		4,894	4,894			
100043784	DENVER	CO		08/13/2020		1,143		(137)			(137)		1,006	1,006			
100043786	LEVITTOWN	PA		08/13/2020		3,445		(166)			(166)		3,279	3,279			
100043789	CHICAGO	IL		08/13/2020		12,650		362			362		13,012	13,012			
100043791	FREEPORT	NY		08/13/2020		7,303		997			997		8,300	8,300			
100043794	LOS BANOS	CA		08/13/2020		2,272		218			218		2,490	2,490			
100043800	VANCOUVER	WA		08/13/2020		2,685		(101)			(101)		2,584	2,584			
100043801	VALLEY STREAM	NY		08/13/2020		8,777		1,642			1,642		10,419	10,419			
100043804	HAMDEN	CT		08/13/2020		2,246		412			412		2,658	2,658			
100043806	EVERETT	MA		08/13/2020		3,915		(659)			(659)		3,256	3,256			
100043807	CHICAGO	IL		08/13/2020		7,197		834			834		8,031	8,031			
100043816	HAYWARD	CA		08/13/2020		5,706		(4)			(4)		5,702	5,702			
100043819	GLOUCESTER TOWNSHIP	NJ		08/13/2020		5,225		728			728		5,953	5,953			
100043820	DAYTONA BEACH	FL		08/13/2020		4,337		308			308		4,645	4,645			
100043823	OAKLAND	CA		08/13/2020		866		57			57		923	923			
100043824	ORADELL	NJ		08/13/2020		18,590		(922)			(922)		17,668	17,668			
100043825	NEW BERLIN	WI		08/13/2020		4,675		(16)			(16)		4,659	4,659			
100043826	SAN JOSE	CA		08/13/2020		15,882		(905)			(905)		14,977	14,977			
100043828	MERRITT ISLAND	FL		08/13/2020		1,223		214			214		1,437	1,437			
100043830	SANTA MARIA	CA		08/19/2020		5,548		243			243		5,791	5,791			
100043832	ALHAMBRA	CA		08/19/2020		4,817		(359)			(359)		4,458	4,458			
100043834	HARLINGEN	TX		08/19/2020		3,878		208			208		4,086	4,086			
100043835	BERKELEY TOWNSHIP	NJ		08/19/2020		2,595		(193)			(193)		2,402	2,402			
100043837	QUEENS VILLAGE	NY		08/19/2020		2,975		(233)			(233)		2,742	2,742			
100043839	PLACERVILLE	CA		08/19/2020		8,038		(626)			(626)		7,412	7,412			
100043843	BERWYN	IL		08/19/2020		2,479		(162)			(162)		2,317	2,317			
100043847	ANAHEIM	CA		08/19/2020		9,465		(68)			(68)		9,397	9,397			
100043849	STATEN ISLAND	NY		08/19/2020		7,801		75			75		7,876	7,876			
100043851	E PALO ALTO	CA		08/19/2020		5,590		(87)			(87)		5,503	5,503			
100043852	NORCO	CA		08/19/2020		10,839		214			214		11,053	11,053			
100043853	RICHMOND	CA		08/19/2020		9,076		(267)			(267)		8,809	8,809			
100043854	NORTH HOLLYWOOD	CA		08/19/2020		10,305		141			141		10,446	10,446			
100043855	SAN JOSE	CA		08/19/2020		15,750		666			666		16,416	16,416			
100043857	HAYWARD	CA		08/19/2020		7,389		64			64		7,453	7,453			
100043861	SANTA ROSA	CA		08/19/2020		4,114		394			394		4,508	4,508			
100043862	HACKETTSTOWN	NJ		08/19/2020		1,187		255			255		1,442	1,442			
100043864	LOS ANGELES	CA		08/19/2020		5,108		963			963		6,071	6,071			
100043865	WINTERS	CA		08/19/2020		2,535		(145)			(145)		2,390	2,390			
100043867	FLANDERS	NY		08/19/2020		2,992		(143)			(143)		2,849	2,849			
100043873	ROSEMEAD	CA		08/19/2020		6,863		64			64		6,927	6,927			
100043874	MISSION	TX		08/19/2020		268		24			24		292	292			
100043878	WOODRIDGE	IL		08/19/2020		1,617		471			471		2,088	2,088			
100043884	DILLON	SC		08/19/2020		3,150		(224)			(224)		2,926	2,926			
100043887	CHEEKTOWAGA	NY		08/19/2020		1,446		63			63		1,509	1,509			
100043888	LITTLE ROCK	AR		08/19/2020		371		20			20		391	391			
100043890	WESTON	FL		08/19/2020		4,453		214			214		4,667	4,667			
100043892	PALM HARBOR	FL		08/19/2020		2,442		198			198		2,640	2,640			
100043893	TACOMA	WA		08/19/2020		3,716		(169)			(169)		3,547	3,547			
100043894	HARRISBURG	PA		08/19/2020		1,872		(80)			(80)		1,792	1,792			
100043895	MESA	AZ		08/19/2020		5,480		(178)			(178)		5,302	5,302			
100043897	WINTER PARK	FL		08/19/2020		4,382		45			45		4,427	4,427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043898	JACKSONVILLE	FL		08/19/2020		927		115			115		1,042	1,042			
100043900	DALY CITY	CA		08/19/2020		7,020		946			946		7,966	7,966			
100043901	CHISHOLM	MN		08/19/2020		4,894		(84)			(84)		4,810	4,810			
100043903	GARDENA	CA		08/19/2020		11,762		(723)			(723)		11,039	11,039			
100043904	MARION STATION	MD		08/19/2020		1,812		(104)			(104)		1,708	1,708			
100043906	SAN PABLO	CA		08/19/2020		3,199		(226)			(226)		2,973	2,973			
100043907	WHITEHALL	PA		08/19/2020		13,776		(850)			(850)		12,926	12,926			
100043908	CENTEREACH	NY		08/19/2020		2,992		(82)			(82)		2,910	2,910			
100043911	SOUTH GATE	CA		08/19/2020		4,267		(320)			(320)		3,947	3,947			
100043912	PEMBROKE PINES	FL		08/19/2020		124,571		(8,179)			(8,179)		116,392	116,392			
100043913	BIRMINGHAM	AL		08/19/2020		975		(78)			(78)		897	897			
100043914	WYOMING	IL		08/19/2020		987		(74)			(74)		913	913			
100043915	SHREVE	OH		08/19/2020		5,472		(323)			(323)		5,149	5,149			
100043916	ELLENWOOD	GA		08/19/2020		3,698		(243)			(243)		3,455	3,455			
100043919	CHARLOTTE	NC		08/19/2020		727		(58)			(58)		669	669			
100043921	TEMPLE CITY	CA		08/19/2020		4,185		(198)			(198)		3,987	3,987			
100043928	MIAMI	FL		08/19/2020		4,946		(361)			(361)		4,585	4,585			
100043930	BRICK TOWNSHIP	NJ		08/19/2020		1,339		(100)			(100)		1,239	1,239			
100043931	NEPTUNE	NJ		08/19/2020		3,315		(239)			(239)		3,076	3,076			
100043932	SAN DIEGO	CA		08/19/2020		3,019		(219)			(219)		2,800	2,800			
100043934	BETHLEHEM	PA		08/19/2020		7,917		(190)			(190)		7,727	7,727			
100043935	BOBTOWN	PA		08/19/2020		16		(3)			(3)		13	13			
100043936	MILPITAS	CA		08/19/2020		6,001		(430)			(430)		5,571	5,571			
100043937	DINUBA	CA		08/19/2020		2,292		(171)			(171)		2,121	2,121			
100043939	SACRAMENTO	CA		08/19/2020		5,715		(396)			(396)		5,319	5,319			
100043940	RIVERDALE	CA		08/19/2020		4,040		(288)			(288)		3,752	3,752			
100043941	DYKE	VA		08/19/2020		3,945		(259)			(259)		3,686	3,686			
100043942	PLANTATION	FL		08/19/2020		1,998		(131)			(131)		1,867	1,867			
100043943	LANCASTER	CA		08/19/2020		3,602		(268)			(268)		3,334	3,334			
100043945	CHINA GROVE	NC		08/19/2020		2,540		(165)			(165)		2,375	2,375			
100043948	PONTE VEDRA BEACH	FL		08/19/2020		3,819		(235)			(235)		3,584	3,584			
100043949	MIAMI	FL		08/19/2020		4,292		(207)			(207)		4,085	4,085			
100043950	ADVANCE	NC		08/19/2020		4,575		(299)			(299)		4,276	4,276			
100043951	BROOKLYN PARK	MN		08/19/2020		486		(40)			(40)		446	446			
100043952	GRIFFIN	GA		08/19/2020		739		(57)			(57)		682	682			
100043953	BELMONT	NC		08/19/2020		4,357		(255)			(255)		4,102	4,102			
100043955	BRONX	NY		08/19/2020		793							793	793			
100043956	NEWMAN	CA		08/19/2020		2,615		(193)			(193)		2,422	2,422			
100043959	EAST CHICAGO	IN		08/19/2020		5,594		(110)			(110)		5,484	5,484			
100043962	HASTINGS	NE		08/19/2020		6,400		122			122		6,522	6,522			
100043964	PALM COAST	FL		08/19/2020		2,131		(158)			(158)		1,973	1,973			
100043965	SACRAMENTO	CA		08/19/2020		5,759		(417)			(417)		5,342	5,342			
100043967	SAN RAFAEL	CA		08/19/2020		7,236		(390)			(390)		6,846	6,846			
100043968	INDIANAPOLIS	IN		08/19/2020		2,530							2,530	2,530			
100043969	MESA	AZ		08/19/2020		4,937		(365)			(365)		4,572	4,572			
100043971	DES PLAINES	IL		08/19/2020		2,413		(162)			(162)		2,251	2,251			
100043974	NEWMARKET	NH		08/19/2020		1,255		(95)			(95)		1,160	1,160			
100043975	ELLWOOD CITY	PA		08/19/2020		5,863		136			136		5,999	5,999			
100043976	DALLAS	TX		08/19/2020		4,812		(284)			(284)		4,528	4,528			
100043977	RANCHOS DE TAOS	NM		08/19/2020		2,845		(181)			(181)		2,664	2,664			
100043986	IMPERIAL BEACH	CA		08/19/2020		8,499		(166)			(166)		8,333	8,333			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043987	SUTHERLIN	OR		08/19/2020		2,946		(171)			(171)		2,775	2,775			
100043988	RANCHO CUCAMONGA	CA		08/19/2020		17,766		(331)			(331)		17,435	17,435			
100043990	FONTANA	CA		08/19/2020		15,880		(847)			(847)		15,033	15,033			
100043992	FORT WORTH	TX		08/19/2020		1,878		(121)			(121)		1,757	1,757			
100043994	TYLER	TX		08/19/2020		1,651		(15)			(15)		1,636	1,636			
100043995	COLUMBUS	OH		08/19/2020		1,865		(27)			(27)		1,838	1,838			
100043997	PHOENIX	AZ		08/19/2020		863		(64)			(64)		799	799			
100043998	WOONSOCKET	RI		08/19/2020		2,314		(239)			(239)		2,075	2,075			
100044001	TYNER	NC		08/19/2020		2,569		277			277		2,846	2,846			
100044003	SUNNYVALE	CA		08/19/2020		13,664		(280)			(280)		13,384	13,384			
100044004	LOS ANGELES	CA		08/19/2020		3,839		(188)			(188)		3,651	3,651			
100044010	CORCORAN	CA		08/19/2020		3,444		15			15		3,459	3,459			
100044014	LONG BEACH	NY		08/19/2020		4,069		(70)			(70)		3,999	3,999			
100044015	BAYTOWN	TX		08/19/2020		9,487		(235)			(235)		9,252	9,252			
100044017	TUSCALOOSA	AL		08/19/2020		919		21			21		940	940			
100044020	RIALTO	CA		08/19/2020		9,734		(44)			(44)		9,690	9,690			
100044026	SEVERN	MD		08/19/2020		21,048		(720)			(720)		20,328	20,328			
100044028	SHILLINGTON	PA		08/19/2020		909		(57)			(57)		852	852			
100044029	ANTIOCH	CA		08/19/2020		4,388		(174)			(174)		4,214	4,214			
100044032	ONTARIO	CA		08/19/2020		3,027		(109)			(109)		2,918	2,918			
100044035	SHORELINE	WA		08/19/2020		(1,086)							(1,086)	(1,086)			
100044039	CHICAGO	IL		08/19/2020		1,224		10			10		1,234	1,234			
100044041	OSPREY	FL		08/19/2020		9,423		340			340		9,763	9,763			
100044042	FRESNO	CA		08/19/2020		4,565		4			4		4,569	4,569			
100044043	ROHNERT PARK	CA		08/19/2020		5,078		791			791		5,869	5,869			
100044045	VILLA RICA	GA		08/19/2020		1,362		(26)			(26)		1,336	1,336			
100044050	HOUMA	LA		08/19/2020		1,358		190			190		1,548	1,548			
100044051	WYMORE	NE		08/19/2020		580		77			77		657	657			
100044053	CARSON	CA		08/19/2020		13,866		(176)			(176)		13,690	13,690			
100044059	RIALTO	CA		08/19/2020		2,531		1,116			1,116		3,647	3,647			
100044064	CONCORD	CA		08/19/2020		6,512		296			296		6,808	6,808			
100044065	OCEANSIDE	CA		08/19/2020		6,542		(172)			(172)		6,370	6,370			
100044066	RIVERBANK	CA		08/19/2020		4,301		(148)			(148)		4,153	4,153			
100044067	RIALTO	CA		08/19/2020		9,009		14			14		9,023	9,023			
100044070	PITTSBURG	CA		08/19/2020		8,878		(165)			(165)		8,713	8,713			
100044071	FONTANA	CA		08/19/2020		2,235		(102)			(102)		2,133	2,133			
100044072	LANTANA	FL		08/19/2020		2,948		(98)			(98)		2,850	2,850			
100044074	ORANGE	CA		08/19/2020		6,718		(231)			(231)		6,487	6,487			
100044080	CORAL SPRINGS	FL		08/19/2020		3,736		(68)			(68)		3,668	3,668			
100044083	PERRIS	CA		08/19/2020		4,782		(89)			(89)		4,693	4,693			
100044085	OJAI	CA		08/19/2020		34,944		(96)			(96)		34,848	34,848			
100044087	LONG BEACH	CA		08/19/2020		8,162		(110)			(110)		8,052	8,052			
100044090	GEORGETOWN	KY		08/19/2020		2,074		(39)			(39)		2,035	2,035			
100044091	CLARK TOWNSHIP	NJ		08/19/2020		3,412		23			23		3,435	3,435			
100044093	CULVER CITY	CA		08/19/2020		5,243		305			305		5,548	5,548			
100044098	PLEASANT HILL	CA		08/19/2020		5,530		1,572			1,572		7,102	7,102			
100044101	BEAVER DAM	WI		08/19/2020		2,557		73			73		2,630	2,630			
100044105	JACKSONVILLE	FL		08/19/2020		(71,157)		60,122	60,122				(71,157)	(65,639)		5,518	5,518
100044108	MESQUITE	TX		08/19/2020		4,540		(42)			(42)		4,498	4,498			
100044109	LOS ANGELES	CA		08/19/2020		6,578		(68)			(68)		6,510	6,510			
100044112	FAIRFIELD	CA		08/19/2020		5,888		(111)			(111)		5,777	5,777			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044117	RESEDA	CA		08/19/2020		5,411		(52)			(52)		5,359	5,359			
100044118	MILLBURUY	OH		08/19/2020		4,052		67			67		4,119	4,119			
100044120	GARDENA	CA		08/19/2020		9,712		262			262		9,974	9,974			
100044123	MINNEAPOLIS	MN		08/19/2020		3,072		358			358		3,430	3,430			
100044125	MERCED	CA		08/19/2020		4,935		83			83		5,018	5,018			
100044126	SANTA ROSA	CA		08/19/2020		6,210		58			58		6,268	6,268			
100044128	BRONX	NY		08/19/2020		51,039		340			340		51,379	51,379			
100044131	GLENDORA	CA		08/19/2020		11,897		6			6		11,903	11,903			
100044132	INDIO	CA		08/19/2020		4,858		(5)			(5)		4,853	4,853			
100044134	WILLMAR	MN		08/19/2020		1,751		52			52		1,803	1,803			
100044135	LOS ANGELES	CA		08/19/2020		10,421		(68)			(68)		10,353	10,353			
100044138	SEATTLE	WA		08/19/2020		5,510		(48)			(48)		5,462	5,462			
100044141	EL CENTRO	CA		08/19/2020		3,707		139			139		3,846	3,846			
100044142	BLUE SPRINGS	MO		08/19/2020		12,332		37			37		12,369	12,369			
100044143	REMINGTON	VA		08/19/2020		2,047		(20)			(20)		2,027	2,027			
100044144	STAFFORD	VA		08/19/2020		6,609		127			127		6,736	6,736			
100044147	QUARTZ HILL	CA		08/19/2020		16,150		(69)			(69)		16,081	16,081			
100044148	SUNLAND	CA		08/19/2020		3,506		433			433		3,939	3,939			
100044149	FRESNO	CA		08/19/2020		7,055		45			45		7,100	7,100			
100044155	FOUNTAIN VALLEY	CA		08/19/2020		5,755		(28)			(28)		5,727	5,727			
100044157	GREENVILLE	SC		08/19/2020		652		9			9		661	661			
100044158	RICHMOND HILLS	NY		08/19/2020		436		52			52		488	488			
100044159	CHATTANOOGA	TN		08/19/2020		1,298		34			34		1,332	1,332			
100044161	HOUSTON	TX		08/19/2020		3,203		28			28		3,231	3,231			
100044167	SARASOTA	FL		08/19/2020		8,289		153			153		8,442	8,442			
100044168	ENCINO	CA		08/19/2020		4,162		67			67		4,229	4,229			
100044169	VICTORVILLE	CA		08/19/2020		2,191		(5)			(5)		2,186	2,186			
100044171	GREENVILLE	SC		08/19/2020		2,988		109			109		3,097	3,097			
100044173	TINTON FALLS	NJ		08/19/2020		5,581		319			319		5,900	5,900			
100044174	SOUTH OZONE PARK	NY		08/19/2020		4,554		697			697		5,251	5,251			
100044175	LAS VEGAS	NV		08/19/2020		4,011		17			17		4,028	4,028			
100044176	RICHLAND	IN		08/19/2020		1,873		318			318		2,191	2,191			
100044177	LONGWOOD	FL		08/19/2020		1,850							1,850	1,850			
100044179	SAN DIEGO	CA		08/19/2020		5,650		938			938		6,588	6,588			
100044181	UKIAH	CA		08/19/2020		3,198		73			73		3,271	3,271			
100044182	PALM HARBOR	FL		08/19/2020		2,336		47			47		2,383	2,383			
100044183	WHITTIER	CA		08/19/2020		3,555		86			86		3,641	3,641			
100044184	SAN PABLO	CA		08/19/2020		14,563		241			241		14,804	14,804			
100044186	FONTANA	CA		08/19/2020		18,439		550			550		18,989	18,989			
100044191	SAN DIEGO	CA		08/19/2020		4,798		856			856		5,654	5,654			
100044194	WILMINGTON	CA		08/19/2020		3,557		311			311		3,868	3,868			
100044198	DELTONA	FL		08/19/2020		31,524		(114)			(114)		31,410	31,410			
100044202	OLIVEHURST	CA		08/19/2020		2,348		411			411		2,759	2,759			
100044203	BOULDER	CO		08/19/2020		3,403		102			102		3,505	3,505			
100044206	CHULA VISTA	CA		08/19/2020		20,050		176			176		20,226	20,226			
100044207	GLENPOOL	OK		08/19/2020		871		93			93		964	964			
100044208	BOWIE	MD		08/19/2020		1,831		88			88		1,919	1,919			
100044209	PLAINFIELD	NJ		08/19/2020		3,609		412			412		4,021	4,021			
100044211	TAUTON	MA		08/19/2020		5,301		210			210		5,511	5,511			
100044214	LIVERMORE	CA		08/19/2020		5,402		1,030			1,030		6,432	6,432			
100044216	RIVERSIDE	CA		08/19/2020		3,690		194			194		3,884	3,884			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044219	CHICAGO	IL		08/19/2020		3,872		529			529		4,401	4,401			
100044220	SAN FRANCISCO	CA		08/19/2020		3,606		197			197		3,803	3,803			
100044222	BURNSVILLE	MN		08/19/2020		3,736		292			292		4,028	4,028			
100044223	EAST CHICAGO	IN		08/19/2020		6,710		401			401		7,111	7,111			
100044224	ALBUQUERQUE	NM		08/19/2020		1,378		200			200		1,578	1,578			
100044226	ONTARIO	CA		08/19/2020		3,637		364			364		4,001	4,001			
100044227	LOS ANGELES	CA		08/19/2020		6,892		843			843		7,735	7,735			
100044229	MABELVALE	AR		08/19/2020		506		117			117		623	623			
100044230	BOCA RATON	FL		08/19/2020		5,005		261			261		5,266	5,266			
100044231	CATHEDRAL CITY	CA		08/19/2020		3,154		802			802		3,956	3,956			
100044233	VISTA	CA		08/19/2020		5,314		164			164		5,478	5,478			
100044235	CALEXICO	CA		08/19/2020		799		98			98		897	897			
100044236	SAN BERNARDINO	CA		08/19/2020		3,251		318			318		3,569	3,569			
100044237	PASADENA	CA		08/19/2020		6,597		534			534		7,131	7,131			
100044238	ATCHISON	KS		08/19/2020		3,224		603			603		3,827	3,827			
100044240	BARRINGTON	IL		08/19/2020		8,910		430			430		9,340	9,340			
100044243	LAS VEGAS	NV		08/19/2020		1,253		243			243		1,496	1,496			
100044245	MADERA	CA		08/19/2020		5,049		494			494		5,543	5,543			
100044246	FREEDOM	CA		08/19/2020		6,761		1,801			1,801		8,562	8,562			
100044248	LITHONIA	GA		08/19/2020		2,524		6			6		2,530	2,530			
100044249	MOORHEAD	MN		08/19/2020		1,001		119			119		1,120	1,120			
100044251	ROOSEVELT	NY		08/19/2020		4,021		624			624		4,645	4,645			
100044252	PALMDALE	CA		08/19/2020		1,347		125			125		1,472	1,472			
100044254	WATSONVILLE	CA		08/19/2020		3,696		879			879		4,575	4,575			
100044255	SWEDESBORO	NJ		08/19/2020		2,501		181			181		2,682	2,682			
100044256	CLAYTON	NC		08/19/2020		1,964		(44)			(44)		1,920	1,920			
100044260	KEW GARDENS	NY		08/19/2020		7,267		872			872		8,139	8,139			
100044262	CARSON	CA		08/19/2020		7,231		894			894		8,125	8,125			
100044263	BALDWIN PARK	CA		08/19/2020		4,819		83			83		4,902	4,902			
100044264	STERLING	VA		08/19/2020		4,469		548			548		5,017	5,017			
100044265	ROANOKE	VA		08/19/2020		1,430		170			170		1,600	1,600			
100044268	RICHMOND	VA		08/19/2020		1,534		748			748		2,282	2,282			
100044271	ENCINITAS	CA		08/19/2020		3,650		(56)			(56)		3,594	3,594			
100044273	CORAL SPRINGS	FL		08/19/2020		4,270		286			286		4,556	4,556			
100044275	FLORISSANT	MO		08/19/2020		5,798		497			497		6,295	6,295			
100044279	SACRAMENTO	CA		08/19/2020		2,425		375			375		2,800	2,800			
100044280	SAN FRANCISCO	CA		08/19/2020		12,076		(361)			(361)		11,715	11,715			
100044282	MIRAMAR	FL		08/19/2020		755		24			24		779	779			
100044285	DEFORD	MI		08/19/2020		791		272			272		1,063	1,063			
100044286	SYOSSET	NY		08/19/2020		3,749		(145)			(145)		3,604	3,604			
100044288	SACRAMENTO	CA		08/19/2020		2,938		388			388		3,326	3,326			
100044290	VIRGINIA BEACH	VA		08/19/2020		6,390		(12)			(12)		6,378	6,378			
100044292	VENICE	FL		08/19/2020		3,067		(138)			(138)		2,929	2,929			
100044293	MOKELUMNE HILL	CA		08/19/2020		3,434		659			659		4,093	4,093			
100044295	SAINT LOUIS	MO		08/19/2020		2,296		4			4		2,300	2,300			
100044297	EAST WINDSOR	NJ		08/19/2020		819		49			49		868	868			
100044299	ANDALUSIA	AL		08/19/2020		2,589		1,024			1,024		3,613	3,613			
100044300	OKLAHOMA CITY	OK		08/19/2020		1,285		446			446		1,731	1,731			
100044302	GARY	IN		08/19/2020		306		479			479		785	785			
100044311	BROOKLYN	NY		08/04/2020		23,423		429			429		23,852	23,852			
100044322	COLUMBUS	MI		08/04/2020		4,301		(137)			(137)		4,164	4,164			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044355	LOS ANGELES	CA		11/19/2020		30,435		282			282		30,717	30,717			
100044356	GATES	NC		11/19/2020		5,316		(260)			(260)		5,056	5,056			
100044359	CLINTON	AR		11/19/2020		1,566		(38)			(38)		1,528	1,528			
100044366	LAYTON	UT		11/19/2020		2,668		(114)			(114)		2,554	2,554			
100044367	BOSTON	MA		11/19/2020		16,727		809			809		17,536	17,536			
100044368	STONE MOUNTAIN	GA		11/19/2020		4,574		164			164		4,738	4,738			
100044370	LONGMONT	CO		11/19/2020		10,417		27			27		10,444	10,444			
100044372	MONROE	LA		11/19/2020		833		25			25		858	858			
100044379	LAKE WORTH	FL		11/19/2020		4,385		(125)			(125)		4,260	4,260			
100044382	YONKERS	NY		11/19/2020		3,155		(233)			(233)		2,922	2,922			
100044385	SAN DIEGO	CA		11/19/2020		6,973		(375)			(375)		6,598	6,598			
100044387	ENCINITAS	CA		11/19/2020		4,926		(232)			(232)		4,694	4,694			
100044395	PHILADELPHIA	PA		11/19/2020		1,794		(138)			(138)		1,656	1,656			
100044401	VALRICO	FL		11/19/2020		2,243		50			50		2,293	2,293			
100044405	ALEXANDRIA	VA		11/19/2020		6,966		1			1		6,967	6,967			
100044407	CHICAGO	IL		11/19/2020		2,760		1,357			1,357		4,117	4,117			
100044408	OZONE PARK	NY		11/19/2020		4,304		1,204			1,204		5,508	5,508			
100044409	BALTIMORE	MD		11/19/2020		2,126		(162)			(162)		1,964	1,964			
100044415	NORTH CHARLESTON	SC		11/19/2020		2,389		92			92		2,481	2,481			
100044418	OAKLAND	CA		11/19/2020		4,006		(146)			(146)		3,860	3,860			
100044420	HERCULES	CA		11/19/2020		4,449		329			329		4,778	4,778			
100044421	BROWNSVILLE	OH		11/19/2020		1,296		(218)			(218)		1,078	1,078			
100044426	NEWTOWN	CT		11/19/2020		5,635		2			2		5,637	5,637			
100044431	TARPON SPRINGS	FL		11/19/2020		3,288		138			138		3,426	3,426			
100044433	VALRICO	FL		11/19/2020		3,069		60			60		3,129	3,129			
100044439	ORINDA	CA		11/19/2020		8,734		390			390		9,124	9,124			
100044445	SHERMAN OAKS	CA		11/19/2020		8,519		(336)			(336)		8,183	8,183			
100044448	CARSON	WA		11/19/2020		3,296		(99)			(99)		3,197	3,197			
100044449	STEVENSVILLE	MT		11/19/2020		2,835		(115)			(115)		2,720	2,720			
100044450	UNION CITY	CA		11/19/2020		6,295		(201)			(201)		6,094	6,094			
100044454	MIAMI	FL		11/19/2020		5,045		(55)			(55)		4,990	4,990			
100044460	CHARLOTTE	NC		11/19/2020		936		(74)			(74)		862	862			
100044461	ATLANTA	GA		11/19/2020		1,477		(23)			(23)		1,454	1,454			
100044464	CHICAGO	IL		11/19/2020		1,526		201			201		1,727	1,727			
100044467	MIAMI	FL		11/19/2020		2,356		374			374		2,730	2,730			
100044472	BRIDGEPORT	CT		11/19/2020		1,516		(40)			(40)		1,476	1,476			
100044475	FREMONT	CA		11/19/2020		7,188		(6)			(6)		7,182	7,182			
100044481	NEWARK	CA		11/19/2020		11,115		613			613		11,728	11,728			
100044483	BAYONNE	NJ		11/19/2020		2,270		306			306		2,576	2,576			
100044490	SAN JOSE	CA		11/19/2020		3,098		(112)			(112)		2,986	2,986			
100044493	HOUSTON	TX		11/19/2020		5,156		(342)			(342)		4,814	4,814			
100044496	MOBILE	AL		11/19/2020		559		3			3		562	562			
100044498	CRESTLINE	CA		11/19/2020		7,134		(247)			(247)		6,887	6,887			
100044503	UNION CITY	CA		11/19/2020		6,734		171			171		6,905	6,905			
100044504	PAWTUCKET	RI		11/19/2020		4,394		(337)			(337)		4,057	4,057			
100044508	SAN DIEGO	CA		11/19/2020		1,844		48			48		1,892	1,892			
100044512	OAKLEY	CA		11/19/2020		12,965		172			172		13,137	13,137			
100044515	LOS ANGELES	CA		11/19/2020		6,147		(10)			(10)		6,137	6,137			
100044517	SANTA ROSA	CA		11/19/2020		13,229		(320)			(320)		12,909	12,909			
100044520	SAN DIEGO	CA		11/19/2020		2,123		(8)			(8)		2,115	2,115			
100044522	GRANADA HILLS	CA		11/19/2020		6,927		1,310			1,310		8,237	8,237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044523	LOS ANGELES	CA		11/19/2020		16,948		168			168		17,116	17,116			
100044526	SAN DIEGO	CA		11/19/2020		2,663		580			580		3,243	3,243			
100044531	RIVERSIDE	CA		11/19/2020		3,162		(55)			(55)		3,107	3,107			
100044533	CHICAGO	IL		11/19/2020		(9,860)							(9,860)	(9,860)			
100044534	COLORADO SPRINGS	CO		11/19/2020		4,868		(52)			(52)		4,816	4,816			
100044540	MONROVIA	CA		11/19/2020		8,033		(579)			(579)		7,454	7,454			
100044543	OREM	UT		11/19/2020		18,014		(294)			(294)		17,720	17,720			
100044544	LAS VEGAS	NV		11/19/2020		4,692		265			265		4,957	4,957			
100044545	AURORA	CO		11/19/2020		2,517		67			67		2,584	2,584			
100044558	TAMARAC	FL		11/19/2020		3,419		3			3		3,422	3,422			
100044560	CHULA VISTA	CA		11/19/2020		5,856		118			118		5,974	5,974			
100044576	HOUSTON	TX		11/19/2020		1,981		28			28		2,009	2,009			
100044582	HOUSTON	TX		11/19/2020		402		5			5		407	407			
100044583	FOREST GROVE	OR		11/19/2020		3,853		5			5		3,858	3,858			
100044585	ANTIOCH	CA		11/19/2020		6,168		(481)			(481)		5,687	5,687			
100044601	BROOKHAVEN	PA		11/19/2020		4,355		61			61		4,416	4,416			
100044603	COLFAX	CA		11/19/2020		8,593		(212)			(212)		8,381	8,381			
100044604	HAYWARD	CA		11/19/2020		4,387		(116)			(116)		4,271	4,271			
100044607	SAN LORENZO	CA		11/19/2020		3,763		(198)			(198)		3,565	3,565			
100044610	NATIONAL CITY	CA		11/19/2020		18,255		471			471		18,726	18,726			
100044612	RANCHO CUCAMONGA	CA		11/19/2020		(14,204)		345			345		(13,859)	(13,859)			
100044613	MONTEBELLO	CA		11/19/2020		6,615		183			183		6,798	6,798			
100044619	FORT LEE	NJ		11/19/2020		11,901		340			340		12,241	12,241			
100044620	AUBURN	CA		11/19/2020		3,633		(256)			(256)		3,377	3,377			
100044623	SAN DIEGO	CA		11/19/2020		5,329		21			21		5,350	5,350			
100044628	TUJUNGA	CA		11/19/2020		2,082		(49)			(49)		2,033	2,033			
100044630	AVON	CT		11/19/2020		5,977		(263)			(263)		5,714	5,714			
100044641	VAN NUYS	CA		11/19/2020		6,808		(362)			(362)		6,446	6,446			
100044648	MONTCLAIR	CA		11/19/2020		7,520		182			182		7,702	7,702			
100044649	BOTHELL	WA		11/19/2020		9,010		212			212		9,222	9,222			
100044660	MILPITAS	CA		11/19/2020		19,963		479			479		20,442	20,442			
100044667	ELIZABETH	NJ		11/19/2020		4,909		(473)			(473)		4,436	4,436			
100044671	WEST VALLEY CITY	UT		11/19/2020		2,350		(20)			(20)		2,330	2,330			
100044674	FREDERICK	MD		11/19/2020		2,697		(90)			(90)		2,607	2,607			
100044675	SCHAUMBURG	IL		11/19/2020		885		537			537		1,422	1,422			
100044685	GLOUCESTER TWP	NJ		11/19/2020		2,126		417			417		2,543	2,543			
100044696	WOODCLIFF LAKE	NJ		11/19/2020		13,156		(1,037)			(1,037)		12,119	12,119			
100044701	FRANKLIN	MA		11/19/2020		7,584		(413)			(413)		7,171	7,171			
100044706	SCOTCH PLAINS	NJ		11/19/2020		5,351		(365)			(365)		4,986	4,986			
100044716	WEST PARK	FL		11/19/2020		1,576		134			134		1,710	1,710			
100044717	GRETNA	FL		11/19/2020		9,919		36			36		9,955	9,955			
100044718	FOX LAKE	IL		11/19/2020		5,479		168			168		5,647	5,647			
100044726	SUMMERFIELD	NC		11/19/2020		3,867		(193)			(193)		3,674	3,674			
100044731	APPLE CREEK	OH		11/19/2020		4,164		(19)			(19)		4,145	4,145			
100044733	BROOKLYN	NY		11/19/2020		2,696		(117)			(117)		2,579	2,579			
100044734	MOHNTON	PA		11/19/2020		3,422		5			5		3,427	3,427			
100044737	WHITTIER	CA		11/19/2020		5,293		266			266		5,559	5,559			
100044742	HAWTHORN WOODS	IL		11/19/2020		6,629		(634)			(634)		5,995	5,995			
100044751	LINDEN	NJ		11/19/2020		2,131		270			270		2,401	2,401			
100044752	PHILADELPHIA	PA		11/19/2020		2,471		51			51		2,522	2,522			
100044755	BOCA RATON	FL		11/19/2020		3,676		(33)			(33)		3,643	3,643			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044765	BROOKSVILLE	FL		11/19/2020		2,806		(229)			(229)		2,577	2,577			
100044768	KAPOLEI	HI		11/19/2020		2,785		(176)			(176)		2,609	2,609			
100044772	BRIDGEPORT	CT		11/19/2020		2,551		241			241		2,792	2,792			
100044782	APOPKA	FL		11/19/2020		2,747		(165)			(165)		2,582	2,582			
100044783	MIAMI	FL		11/19/2020		4,057		(356)			(356)		3,701	3,701			
100044785	ALBUQUERQUE	NM		11/19/2020		792		(65)			(65)		727	727			
100044794	FAIRFIELD	OH		11/19/2020		1,731		(120)			(120)		1,611	1,611			
100044795	SAINT PETERSBURG	FL		11/19/2020		10,724		(523)			(523)		10,201	10,201			
100044796	DISTRICT HEIGHTS	MD		11/19/2020		1,665		260			260		1,925	1,925			
100044803	MIAMI	FL		11/19/2020		5,138		(145)			(145)		4,993	4,993			
100044807	IRVINGTON	NJ		11/19/2020		1,438		(78)			(78)		1,360	1,360			
100044810	MIAMI	FL		11/19/2020		4,229		421			421		4,650	4,650			
100044815	CHICAGO	IL		11/19/2020		6,015		(246)			(246)		5,769	5,769			
100044816	MIAMI	FL		11/19/2020		1,312		206			206		1,518	1,518			
100044822	BAKERSFIELD	CA		11/19/2020		2,485		(172)			(172)		2,313	2,313			
100044823	VALRICO	FL		11/19/2020		1,629		173			173		1,802	1,802			
100044827	BROOKLYN	NY		11/19/2020		3,578		(53)			(53)		3,525	3,525			
100044829	LOS ANGELES	CA		11/19/2020		5,027		7			7		5,034	5,034			
100044830	LEESBURG	TX		11/19/2020		3,953		(259)			(259)		3,694	3,694			
100044838	FAYETTEVILLE	GA		11/19/2020		6,037		676			676		6,713	6,713			
100044842	NEWNAN	GA		11/19/2020		1,569		105			105		1,674	1,674			
100044843	CHARLOTTE	NC		11/19/2020		1,518		236			236		1,754	1,754			
100044848	MIAMI	FL		11/19/2020		6,890		414			414		7,304	7,304			
100044851	SEBRING	FL		11/19/2020		3,145		133			133		3,278	3,278			
100044852	MINNEAPOLIS	MN		11/19/2020		3,008		(176)			(176)		2,832	2,832			
100044856	NORTH LAS VEGAS	NV		11/19/2020		8,947		884			884		9,831	9,831			
100044861	AMITE	LA		11/19/2020		4,565		(160)			(160)		4,405	4,405			
100044863	CASSELBERRY	FL		11/19/2020		2,158		149			149		2,307	2,307			
100044866	FREEPORT	NY		11/19/2020		6,640		23			23		6,663	6,663			
100044868	TOMBALL	TX		11/19/2020		1,235		264			264		1,499	1,499			
100044870	GAITHERSBURG	MD		11/19/2020		14,094		(40)			(40)		14,054	14,054			
100044877	DOUGLAS	MA		11/19/2020		3,766		99			99		3,865	3,865			
100044880	HOUSTON	TX		11/19/2020		2,309		(115)			(115)		2,194	2,194			
100044881	TULSA	OK		11/19/2020		1,609		212			212		1,821	1,821			
100044883	PLACERVILLE	CA		11/19/2020		1,647		154			154		1,801	1,801			
100044892	SAVANNAH	GA		11/19/2020		1,287		117			117		1,404	1,404			
100044896	EFFORT	PA		11/19/2020		2,593		99			99		2,692	2,692			
100044901	LEHIGH ACRES	FL		11/19/2020		3,700		(169)			(169)		3,531	3,531			
100044902	STONE MOUNTAIN	GA		11/19/2020		20,547		(1,497)			(1,497)		19,050	19,050			
100044903	PROVIDENCE	RI		11/19/2020		2,980		341			341		3,321	3,321			
100044906	STATEN ISLAND	NY		11/19/2020		23,025		(98)			(98)		22,927	22,927			
100044918	ELDORADO	WI		11/19/2020		3,285		(89)			(89)		3,196	3,196			
100044923	SPARKS	NV		11/19/2020		3,768		(133)			(133)		3,635	3,635			
100044925	HOUSTON	TX		11/19/2020		1,973		(74)			(74)		1,899	1,899			
100044926	KATY	TX		11/19/2020		2,353		218			218		2,571	2,571			
100044927	FINDLAY	OH		11/19/2020		1,439		34			34		1,473	1,473			
100044930	HIGHLAND MILLS	NY		11/19/2020		3,381		49			49		3,430	3,430			
100044931	OLATHE	KS		11/19/2020		2,527		333			333		2,860	2,860			
100044938	LAKE WORTH	FL		11/19/2020		3,392		475			475		3,867	3,867			
100044945	FORT WORTH	TX		11/19/2020		945		46			46		991	991			
100044953	SAINT CHARLES	MO		11/19/2020		1,782		10			10		1,792	1,792			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044954	HONOLULU	HI		11/19/2020		3,368		379			379		3,747	3,747			
100044956	BALLWIN	MO		11/19/2020		2,438		(102)			(102)		2,336	2,336			
100044959	GROSSE POINTE	MI		11/19/2020		5,830		11			11		5,841	5,841			
100044964	FORT LAUDERDALE	FL		11/19/2020		2,108		(28)			(28)		2,080	2,080			
100044967	ELGIN	IL		11/19/2020		2,052		(55)			(55)		1,997	1,997			
100044968	MARIETTA	GA		11/19/2020		6,907		(258)			(258)		6,649	6,649			
100044971	ALBUQUERQUE	NM		11/19/2020		2,939		(108)			(108)		2,831	2,831			
100044979	GREENWOOD LAKE	NY		11/19/2020		432		47			47		479	479			
100044981	RIVERDALE	GA		11/19/2020		4,333		56			56		4,389	4,389			
100044987	LUDINGTON	MI		11/19/2020		18,359		(265)			(265)		18,094	18,094			
100044990	PATERSON	NJ		11/19/2020		8,852		630			630		9,482	9,482			
100044996	FLOSSMOOR	IL		11/19/2020		18,375		641			641		19,016	19,016			
100045002	AKRON	OH		11/19/2020		4,714		(189)			(189)		4,525	4,525			
100045007	HILLIARD	OH		11/19/2020		2,871		224			224		3,095	3,095			
100045017	WASHINGTON	DC		11/19/2020		5,049		58			58		5,107	5,107			
100045019	MERIDIAN	ID		11/19/2020		4,776		(109)			(109)		4,667	4,667			
100045030	WINTER SPRINGS	FL		11/19/2020		3,330		356			356		3,686	3,686			
100045032	OPA LOCKA	FL		11/19/2020		1,049		280			280		1,329	1,329			
100045038	HURON	OH		11/19/2020		6,473		393			393		6,866	6,866			
100045050	SMYRNA	DE		11/19/2020		5,629		283			283		5,912	5,912			
100045052	BLAINE	MN		11/19/2020		2,881		14			14		2,895	2,895			
100045053	MEMPHIS	TN		11/19/2020		1,115		140			140		1,255	1,255			
100045055	POMPANO BEACH	FL		11/19/2020		1,606		201			201		1,807	1,807			
100045063	VALDOSTA	GA		11/19/2020		5,318		(12)			(12)		5,306	5,306			
100045069	AURORA	CO		11/19/2020		10,929		(121)			(121)		10,808	10,808			
100045076	SAINT CLOUD	FL		11/19/2020		4,944		282			282		5,226	5,226			
100045080	JOLIET	IL		11/19/2020		4,498		(278)			(278)		4,220	4,220			
100045089	PERRIS	CA		11/19/2020		12,369		34			34		12,403	12,403			
100045097	FORT WORTH	TX		11/19/2020		3,463		237			237		3,700	3,700			
100045101	PALM HARBOR	FL		11/19/2020		5,814		(315)			(315)		5,499	5,499			
100045111	LAUDERHILL	FL		11/19/2020		5,753		213			213		5,966	5,966			
100045112	BURLINGTON	MA		11/19/2020		4,540		345			345		4,885	4,885			
100045113	KISSIMMEE	FL		11/19/2020		8,630		(394)			(394)		8,236	8,236			
100045116	EL PASO	TX		11/19/2020		1,705		32			32		1,737	1,737			
100045124	BIRMINGHAM	AL		11/25/2020		(233)		(101)			(101)		(334)	(334)			
100045126	GAINESVILLE	FL		11/25/2020		1,056		(121)			(121)		935	935			
100045132	BLOOMFIELD	NJ		11/25/2020		2,471		(42)			(42)		2,429	2,429			
100045137	EMERYVILLE	CA		11/25/2020		587		31			31		618	618			
100045138	HENDERSON	NV		11/25/2020		8,779		(195)			(195)		8,584	8,584			
100045144	GREENVILLE	SC		11/25/2020		1,087		76			76		1,163	1,163			
100045159	JEFFERSON CITY	TN		11/25/2020		7,219		(325)			(325)		6,894	6,894			
100045161	PUYALLUP	WA		11/25/2020		6,259		(415)			(415)		5,844	5,844			
100045172	CLEVELAND	VA		11/25/2020		931		(126)			(126)		805	805			
100045173	WINTER HAVEN	FL		11/25/2020		2,006		(290)			(290)		1,716	1,716			
100045176	MILWAUKEE	WI		11/25/2020		5,812		94			94		5,906	5,906			
100045180	SAINT CLOUD	FL		11/25/2020		325		(12)			(12)		313	313			
100045182	MESA	AZ		11/25/2020		4,657		(16)			(16)		4,641	4,641			
100045185	CINCINNATI	OH		11/25/2020		3,619		(372)			(372)		3,247	3,247			
100045193	AVONDALE	AZ		11/25/2020		3,676		131			131		3,807	3,807			
100045206	ORLANDO	FL		11/25/2020		2,209		11			11		2,220	2,220			
100045207	DINGMANS FERRY	PA		11/25/2020		1,522		(36)			(36)		1,486	1,486			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045208	EWA BEACH	HI		11/25/2020		1,461		20			20		1,481	1,481			
100045220	TRENTON	FL		11/25/2020		614		12			12		626	626			
100045229	ARDMORE	OK		11/25/2020		2,239		(74)			(74)		2,165	2,165			
100045230	SAGINAW	MI		11/25/2020		3,039		(183)			(183)		2,856	2,856			
100045235	BOULDER	CO		11/25/2020		10,134		(251)			(251)		9,883	9,883			
100045236	SKILLMAN	NJ		11/25/2020		6,110		(266)			(266)		5,844	5,844			
100045237	ILION	NY		11/25/2020		883		427			427		1,310	1,310			
100045243	ATLANTA	GA		11/25/2020		3,629		(139)			(139)		3,490	3,490			
100045245	ORLANDO	FL		11/25/2020		1,747		13			13		1,760	1,760			
100045249	WEST CHESTER	PA		11/25/2020		3,722		(187)			(187)		3,535	3,535			
100045250	CORDOVA	TN		11/25/2020		3,561		(91)			(91)		3,470	3,470			
100045264	FOREST HILL	MD		11/25/2020		4,100		156			156		4,256	4,256			
100045265	PARKER	AZ		11/25/2020		2,343		191			191		2,534	2,534			
100045267	FERNLEY	NV		11/25/2020		15,166		(336)			(336)		14,830	14,830			
100045275	SAN BRUNO	CA		11/25/2020		16,710		213			213		16,923	16,923			
100045278	OMAHA	NE		11/25/2020		1,187		13			13		1,200	1,200			
100045283	ROCKLEDGE	GA		11/25/2020		4,370		1			1		4,371	4,371			
100045284	ELK CITY	OK		11/25/2020		1,303		242			242		1,545	1,545			
100045287	PHILADELPHIA	PA		11/25/2020		4,337		(265)			(265)		4,072	4,072			
100045288	SODDY DAISY	TN		11/25/2020		3,188		(106)			(106)		3,082	3,082			
100045289	CAMDEN	SC		11/25/2020		1,231		(323)			(323)		908	908			
100045296	GRANT	AL		11/25/2020		1,309		48			48		1,357	1,357			
100045300	WEST HILLS	CA		11/25/2020		4,656		(142)			(142)		4,514	4,514			
100045302	CLIFTON	NJ		11/25/2020		3,450		83			83		3,533	3,533			
100045303	NAPLES	FL		11/25/2020		3,607		(212)			(212)		3,395	3,395			
100045305	LADY LAKE	FL		11/25/2020		1,263		165			165		1,428	1,428			
100045307	GREENTOWN	PA		11/25/2020		3,837		(178)			(178)		3,659	3,659			
100045308	SUMMITVILLE	NY		11/25/2020		8,769		(561)			(561)		8,208	8,208			
100045312	BONANZA	OR		11/25/2020		1,574		(80)			(80)		1,494	1,494			
100045314	CROYDON	PA		11/25/2020		2,499		(62)			(62)		2,437	2,437			
100045316	CHICAGO	IL		11/25/2020		1,062		33			33		1,095	1,095			
100045319	VIRGINIA BEACH	VA		11/25/2020		3,631		(132)			(132)		3,499	3,499			
100045324	BURLINGTON	NC		11/25/2020		4,387		(444)			(444)		3,943	3,943			
100045325	BELVIDERE	IL		11/25/2020		6,283		(25)			(25)		6,258	6,258			
100045330	TOLEDO	OH		11/25/2020		1,023		168			168		1,191	1,191			
100045334	CONVERSE	IN		11/25/2020		2,243		176			176		2,419	2,419			
100045336	FRIANT	CA		11/25/2020		5,405		(358)			(358)		5,047	5,047			
100045339	ANTELOPE	CA		11/25/2020		2,658		178			178		2,836	2,836			
100045350	MINNEAPOLIS	MN		11/25/2020		9,998		(726)			(726)		9,272	9,272			
100045356	MINNEAPOLIS	MN		11/25/2020		1,655		(45)			(45)		1,610	1,610			
100045362	LOGAN	OH		11/25/2020		1,378		(161)			(161)		1,217	1,217			
100045365	ST LOUIS	MO		11/25/2020		2,625		85			85		2,710	2,710			
100045366	DETROIT	MI		11/25/2020		3,378		(205)			(205)		3,173	3,173			
100045368	GASTON	SC		11/25/2020		368		20			20		388	388			
100045369	WASECA	MN		11/25/2020		1,496		(165)			(165)		1,331	1,331			
100045373	WEST COVINA	CA		11/25/2020		5,475		(33)			(33)		5,442	5,442			
100045375	HIGHLAND PARK	MI		11/25/2020		185		14			14		199	199			
100045378	KINGMAN	IN		11/25/2020		647		371			371		1,018	1,018			
100045380	SYLMAR	CA		11/25/2020		3,994		102			102		4,096	4,096			
100045383	MILLEDGEVILLE	GA		11/25/2020		25,867		300			300		26,167	26,167			
100045385	SANTA ROSA	CA		11/25/2020		3,073		530			530		3,603	3,603			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045397	BROOME	NY		11/25/2020		3,462		(203)			(203)		3,259	3,259			
100045399	ATLANTA	GA		11/25/2020		9,799		38			38		9,837	9,837			
100045401	EL PASO	TX		11/25/2020		3,933		(79)			(79)		3,854	3,854			
100045402	WILLISTON	SC		11/25/2020		2,880		170			170		3,050	3,050			
100045404	HUNTINGTON BEACH	CA		11/25/2020		15,367		(343)			(343)		15,024	15,024			
100045411	CHICAGO	IL		11/25/2020		1,531		413			413		1,944	1,944			
100045412	AUSTIN	TX		11/25/2020		5,376		10			10		5,386	5,386			
100045416	BARBOURSVILLE	WV		11/25/2020		848		65			65		913	913			
100045421	GEORGETOWN	SC		11/25/2020		1,621		175			175		1,796	1,796			
100045424	MURRIETA	CA		11/25/2020		4,961		238			238		5,199	5,199			
100045427	BINGHAMTON	NY		11/25/2020		1,098		(132)			(132)		966	966			
100045432	KINGSTREE	SC		11/25/2020		4,679		(400)			(400)		4,279	4,279			
100045438	OCALA	FL		11/25/2020		2,415		38			38		2,453	2,453			
100045442	DALTON	GA		11/25/2020		2,708		32			32		2,740	2,740			
100045447	HAMPTON	GA		11/25/2020		1,733		(113)			(113)		1,620	1,620			
100045452	DANIELSON	CT		11/25/2020		2,940		437			437		3,377	3,377			
100045456	WEST HARTFORD	CT		11/25/2020		4,855		1,129			1,129		5,984	5,984			
100045459	GRAND BAY	AL		11/25/2020		1,887		90			90		1,977	1,977			
100045461	SACRAMENTO	CA		11/25/2020		5,497		(177)			(177)		5,320	5,320			
100045466	CINCINNATI	OH		11/25/2020		2,513		(103)			(103)		2,410	2,410			
100045467	COLLEGE PARK	GA		11/25/2020		2,490		692			692		3,182	3,182			
100045470	AMHERST	OH		11/25/2020		6,700		213			213		6,913	6,913			
100045474	CHICAGO	IL		11/25/2020		9,631		(405)			(405)		9,226	9,226			
100045482	ALLENTOWN	PA		11/25/2020		3,438		(49)			(49)		3,389	3,389			
100045489	YORK	SC		11/25/2020		796		(95)			(95)		701	701			
100045493	EAST ORANGE	NJ		11/25/2020		11,440		(1,144)			(1,144)		10,296	10,296			
100045494	MISSOURI CITY	TX		11/25/2020		(3,836)		(86)			(86)		(3,922)	(3,922)			
100045497	NORRISTOWN	PA		11/25/2020		1,084		(133)			(133)		951	951			
100045498	BAY CITY	MI		11/25/2020		1,453		293			293		1,746	1,746			
100045504	BALTIMORE	MD		11/25/2020		2,251		21			21		2,272	2,272			
100045512	SUNLAND	CA		11/25/2020		6,710		103			103		6,813	6,813			
100045517	STOCKTON	CA		11/25/2020		6,580		(296)			(296)		6,284	6,284			
100045519	CHULA VISTA	CA		11/25/2020		(693)		233			233		(460)	(460)			
100045521	HAMPTON	VA		11/25/2020		2,081		(455)			(455)		1,626	1,626			
100045522	CARNEYS POINT	NJ		11/25/2020		522		(24)			(24)		498	498			
100045529	CLIFFSIDE PARK	NJ		11/25/2020		7,271		(347)			(347)		6,924	6,924			
100045536	EASTON	PA		11/25/2020		1,714		(12)			(12)		1,702	1,702			
100045541	WAYCROSS	GA		11/25/2020		3,401		(137)			(137)		3,264	3,264			
100045544	LANSING	MI		11/25/2020		1,059		109			109		1,168	1,168			
100045547	DULUTH	MN		11/25/2020		898		170			170		1,068	1,068			
100045548	SAINT ALBANS	VT		11/25/2020		4,726		(341)			(341)		4,385	4,385			
100045554	MONTGOMERY	AL		11/25/2020		1,066		125			125		1,191	1,191			
100045562	TOLEDO	OH		11/25/2020		192		(23)			(23)		169	169			
100045563	STOCKTON	CA		11/25/2020		5,488		(119)			(119)		5,369	5,369			
100045566	STUTTGART	AR		11/25/2020		1,657		(176)			(176)		1,481	1,481			
100045568	PITTSFIELD	MA		11/25/2020		3,930		(49)			(49)		3,881	3,881			
100045572	MILFORD	CT		11/25/2020		1,909		(82)			(82)		1,827	1,827			
100045579	ROSEBUSH	MI		11/25/2020		1,838		99			99		1,937	1,937			
100045582	PITTSFORD	NY		11/25/2020		3,915		(160)			(160)		3,755	3,755			
100045583	PERU	IN		11/25/2020		2,384		(149)			(149)		2,235	2,235			
100045587	EASLEY	SC		11/25/2020		3,034		(102)			(102)		2,932	2,932			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045593	LINTHICUM HEIGHTS	MD		11/25/2020		3,809		513			513		4,322	4,322			
100045595	PAHOA	HI		11/25/2020		610		(73)			(73)		537	537			
100045600	AURORA	IL		11/25/2020		2,749		5			5		2,754	2,754			
100045610	NAPOLEONVILLE	LA		11/25/2020		3,173		17			17		3,190	3,190			
100045612	CHUGIAK	AK		11/25/2020		5,678		31			31		5,709	5,709			
100045615	CONNELLY SPRINGS	NC		11/25/2020		2,963		272			272		3,235	3,235			
100045616	FRIERSON	LA		11/25/2020		689		96			96		785	785			
100045617	QUAKERTOWN	PA		11/25/2020		2,314		(175)			(175)		2,139	2,139			
100045619	POUGHKEEPSIE	NY		11/25/2020		4,016		366			366		4,382	4,382			
100045621	FONTANA	CA		11/25/2020		3,978		477			477		4,455	4,455			
100045626	MARLBOROUGH	MA		11/25/2020		2,660		(6)			(6)		2,654	2,654			
100045631	RIVERDALE	GA		11/25/2020		580		(66)			(66)		514	514			
100045634	ROCHESTER	NY		11/25/2020		1,421		(96)			(96)		1,325	1,325			
100045635	FENTON	MI		11/25/2020		3,575		(280)			(280)		3,295	3,295			
100045647	HUDSON	NC		11/25/2020		1,319		(15)			(15)		1,304	1,304			
100045648	WEST PALM BEACH	FL		11/25/2020		2,777		(83)			(83)		2,694	2,694			
100045649	BIRMINGHAM	AL		11/25/2020		1,142		(54)			(54)		1,088	1,088			
100045651	BYRON	MI		11/25/2020		1,056		(106)			(106)		950	950			
100045656	KANSAS CITY	MO		11/25/2020		1,857		(191)			(191)		1,666	1,666			
100045659	BALTIMORE	MD		11/25/2020		4,800		59			59		4,859	4,859			
100045661	FORT WAYNE	IN		11/25/2020		(13,742)		(88)			(88)		(13,830)	(13,830)			
100045668	EVERGREEN	CO		11/25/2020		5,616		(132)			(132)		5,484	5,484			
100045669	LONG BEACH	CA		11/25/2020		5,907		(278)			(278)		5,629	5,629			
100045670	GREENSBURG	KY		11/25/2020		206		2			2		208	208			
100045671	PICO RIVERA	CA		11/25/2020		6,061		232			232		6,293	6,293			
100045683	HAMILTON	OH		11/25/2020		626		65			65		691	691			
100045685	KOKOMO	IN		11/25/2020		786		11			11		797	797			
100045692	SAINT CLOUD	FL		11/25/2020		764		(93)			(93)		671	671			
100045696	BEACH HAVEN	NJ		11/25/2020		1,470		(173)			(173)		1,297	1,297			
100045699	SAINT PETERSBURG	FL		11/25/2020		3,274		347			347		3,621	3,621			
100045703	MIAMI	FL		11/25/2020		816		(39)			(39)		777	777			
100045704	KOKOMO	IN		11/25/2020		1,432		20			20		1,452	1,452			
100045707	LANSING	MI		11/25/2020		6,518		(222)			(222)		6,296	6,296			
100045716	SOUTH BOSTON	VA		11/25/2020		690		155			155		845	845			
100045720	DETROIT	MI		11/25/2020		4,452		(62)			(62)		4,390	4,390			
100045724	BRENTWOOD	CA		11/25/2020		6,178		(410)			(410)		5,768	5,768			
100045725	DILLON	SC		11/25/2020		1,708		330			330		2,038	2,038			
100045729	COLUMBIA	SC		11/25/2020		2,162		(40)			(40)		2,122	2,122			
100045733	PLAINFIELD	IL		11/25/2020		2,425		631			631		3,056	3,056			
100045741	MIDDLETOWN	NJ		11/25/2020		4,642		(79)			(79)		4,563	4,563			
100045742	INDIANAPOLIS	IN		11/25/2020		5,415		(555)			(555)		4,860	4,860			
100045743	SPOTSWOOD	NJ		11/25/2020		3,329		(80)			(80)		3,249	3,249			
100045745	EVANSTON	IL		11/25/2020		10,652		(83)			(83)		10,569	10,569			
100045746	SALEM	MA		11/25/2020		9,387		15			15		9,402	9,402			
100045750	ORANGE	CA		11/25/2020		17,442		(150)			(150)		17,292	17,292			
100045751	HAZELWOOD	MO		11/25/2020		1,246		4			4		1,250	1,250			
100045753	KINGSLAND	GA		11/25/2020		2,786		(89)			(89)		2,697	2,697			
100045756	BROOKLYN	NY		11/25/2020		8,353		45			45		8,398	8,398			
100045759	DISTRICT HEIGHTS	MD		11/25/2020		3,704		256			256		3,960	3,960			
100045766	DETROIT	MI		11/25/2020		787							787	787			
100045768	PLANT CITY	FL		11/25/2020		1,133		(145)			(145)		988	988			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045775	LIVERMORE	CA		11/25/2020		8,556		203			203		8,759	8,759			
100045779	SYLACAUGA	AL		11/25/2020		781		305			305		1,086	1,086			
100045782	PENNINGTON GAP	VA		11/25/2020		1,049		94			94		1,143	1,143			
100045784	RIPLEY	NY		11/25/2020		1,158		(33)			(33)		1,125	1,125			
100045787	KENT LAKES	NY		11/25/2020		2,690		422			422		3,112	3,112			
100045788	SHERIDAN	CA		11/25/2020		3,307		(340)			(340)		2,967	2,967			
100045792	MOUNT PLEASANT	SC		11/25/2020		1,420		(89)			(89)		1,331	1,331			
100045796	HENDERSON	NV		11/25/2020		4,209		(29)			(29)		4,180	4,180			
100045797	ATLANTA	GA		11/25/2020		4,718		250			250		4,968	4,968			
100045800	HAM LAKE	MN		11/25/2020		4,533		(242)			(242)		4,291	4,291			
100045801	ELKTON	MD		11/25/2020		2,487		149			149		2,636	2,636			
100045803	NEWTON	NJ		11/25/2020		2,691		(137)			(137)		2,554	2,554			
100045808	BENTON HARBOR	MI		11/25/2020		1,847		(183)			(183)		1,664	1,664			
100045817	SALLEY	SC		11/25/2020		1,263		36			36		1,299	1,299			
100045818	BALTIMORE	MD		11/25/2020		422		101			101		523	523			
100045820	LAS VEGAS	NV		11/25/2020		1,392		134			134		1,526	1,526			
100045822	ST. LOUIS	MO		11/25/2020		(115)		5			5		(110)	(110)			
100045830	ROLLING MEADOWS	IL		11/25/2020		1,763		322			322		2,085	2,085			
100045832	MAHWAH	NJ		11/25/2020		2,548		(32)			(32)		2,516	2,516			
100045835	WOODLAND	CA		11/25/2020		3,058		(260)			(260)		2,798	2,798			
100045837	MAHOPAC	NY		11/25/2020		4,598		(92)			(92)		4,506	4,506			
100045838	WARRENTON	VA		11/25/2020		1,884		(180)			(180)		1,704	1,704			
100045841	DALLAS	TX		11/25/2020		4,470		(393)			(393)		4,077	4,077			
100045846	AKRON	OH		11/25/2020		919		58			58		977	977			
100045850	KEAVY	KY		11/25/2020		(5,778)		(48)			(48)		(5,826)	(5,826)			
100045857	HOUGHTON LAKE	MI		11/25/2020		4,285		(294)			(294)		3,991	3,991			
100045858	ALLENTOWN	PA		11/25/2020		1,540		42			42		1,582	1,582			
100045865	LAKELAND	FL		11/25/2020		3,575		165			165		3,740	3,740			
100045869	REDWOOD CITY	CA		11/25/2020		5,525		(344)			(344)		5,181	5,181			
100045872	PALATINE	IL		11/25/2020		3,094		89			89		3,183	3,183			
100045873	POWAY	CA		11/25/2020		5,042		(94)			(94)		4,948	4,948			
100045874	FRESH MEADOWS	NY		11/25/2020		14,337		(441)			(441)		13,896	13,896			
100045880	WILMINGTON	DE		11/25/2020		7,258		(63)			(63)		7,195	7,195			
100045882	HOLMDEL	NJ		11/25/2020		8,952		(511)			(511)		8,441	8,441			
100045885	TEMECULA	CA		11/25/2020		39,461		487			487		39,948	39,948			
100045887	CORDOVA	TN		11/25/2020		3,451		(247)			(247)		3,204	3,204			
100045889	MOGADORE	OH		11/25/2020		1,391		(73)			(73)		1,318	1,318			
100045896	CHICAGO	IL		11/25/2020		2,107		(149)			(149)		1,958	1,958			
100045903	E SPENCER	NC		11/25/2020		525		(68)			(68)		457	457			
100045904	CERRITOS	CA		11/25/2020		9,362		1,636			1,636		10,998	10,998			
100045906	LITHONIA	GA		11/25/2020		1,258		154			154		1,412	1,412			
100045913	WESTMINSTER	MD		11/25/2020		3,709		203			203		3,912	3,912			
100045914	ROGERS	AR		11/25/2020		2,384		(102)			(102)		2,282	2,282			
100045915	ORLANDO	FL		11/25/2020		9,420		488			488		9,908	9,908			
100045936	MIMS	FL		11/25/2020		1,437		(160)			(160)		1,277	1,277			
100045937	FENTON	MO		11/25/2020		1,019		(160)			(160)		859	859			
100045939	GRAND RAPIDS	MI		11/25/2020		1,908		29			29		1,937	1,937			
100045940	EAST STROUDSBURG	PA		11/25/2020		3,339		352			352		3,691	3,691			
100045941	SALISBURY	MD		11/25/2020		1,789		44			44		1,833	1,833			
100045947	SHAKOPEE	MN		11/25/2020		3,824		(202)			(202)		3,622	3,622			
100045948	PHILADELPHIA	PA		11/25/2020		1,954		(309)			(309)		1,645	1,645			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045958	HOLLYWOOD	FL		11/25/2020		2,925		265			265		3,190	3,190			
100045965	KEYSTONE HEIGHTS	FL		11/25/2020		1,043		214			214		1,257	1,257			
100045967	OCALA	FL		11/25/2020		1,047		(275)			(275)		772	772			
100045973	WOODRUFF	SC		11/25/2020		5,613		(141)			(141)		5,472	5,472			
100045981	MCALLEN	TX		11/25/2020		6,158		(222)			(222)		5,936	5,936			
100045983	PETERSBURG	VA		11/25/2020		1,436		(194)			(194)		1,242	1,242			
100045985	TEWKSBURY	MA		11/25/2020		5,848		792			792		6,640	6,640			
100045987	BROOKHAVEN	PA		11/25/2020		8,418		(316)			(316)		8,102	8,102			
100045989	SAN ANTONIO	TX		11/25/2020		344		(14)			(14)		330	330			
100045990	KANSAS CITY	MO		11/25/2020		450		83		(2)	85		535	727		193	193
100045991	TULSA	OK		11/25/2020		2,678		(36)			(36)		2,642	2,642			
100045994	ROCKY MOUNT	VA		11/25/2020		396		35			35		431	431			
100045998	BRISTOL	CT		11/25/2020		5,602		594			594		6,196	6,196			
100045999	ARANSAS PASS	TX		11/25/2020		659		(69)			(69)		590	590			
100046000	CLAREMONT	NC		11/25/2020		1,415		(26)			(26)		1,389	1,389			
100046001	SANFORD	FL		11/25/2020		3,355		462			462		3,817	3,817			
100046013	ALBEMARLE	NC		11/25/2020		628		(67)			(67)		561	561			
100046025	PHILADELPHIA	PA		11/25/2020		2,001		(13)			(13)		1,988	1,988			
100046026	CHICAGO HEIGHTS	IL		11/25/2020		962		148			148		1,110	1,110			
100046044	ANDALUSIA	AL		11/25/2020		312		(38)			(38)		274	274			
100046056	DUNDALK	MD		11/25/2020		1,275		(5)			(5)		1,270	1,270			
100046057	TOPOCK	AZ		11/25/2020		669		(41)			(41)		628	628			
100046060	VIRGINIA BEACH	VA		11/25/2020		4,553		334			334		4,887	4,887			
100046062	LAKE WORTH	FL		11/25/2020		2,404		(73)			(73)		2,331	2,331			
100046066	AUGUSTA	GA		11/25/2020		926		275			275		1,201	1,201			
100046072	SHARPSVILLE	IN		11/25/2020		865		59			59		924	924			
100046073	CATAWBA	SC		11/25/2020		353		(41)			(41)		312	312			
100046074	CLINTON	MD		11/25/2020		4,138		399			399		4,537	4,537			
100046075	BEDFORD	IA		11/25/2020		885		170			170		1,055	1,055			
100046077	CHICAGO	IL		11/25/2020		6,347		(664)			(664)		5,683	5,683			
100046081	STEUBENVILLE	OH		11/25/2020		590		249			249		839	839			
100046082	CRYSTAL	MN		11/25/2020		2,354		240			240		2,594	2,594			
100046095	SAN DIEGO	CA		11/25/2020		5,436		16			16		5,452	5,452			
100046096	MAPLE VALLEY	WA		11/25/2020		8,118		(200)			(200)		7,918	7,918			
100046098	ROUND ROCK	TX		11/25/2020		1,582		(36)			(36)		1,546	1,546			
100046101	WASHINGTON CROSSING	PA		11/25/2020		(8,375)		(176)			(176)		(8,551)	(8,551)			
100046105	SAN DIEGO	CA		11/25/2020		10,195		(415)			(415)		9,780	9,780			
100046106	TOPEKA	KS		11/25/2020		740		(124)			(124)		616	616			
100046108	AMISSVILLE	VA		11/25/2020		4,667		(1)			(1)		4,666	4,666			
100046118	BERLIN	NJ		11/25/2020		3,173		(224)			(224)		2,949	2,949			
100046130	WALNUT CREEK	CA		11/25/2020		8,330		562			562		8,892	8,892			
100046132	INDEPENDENCE	MO		11/25/2020		3,014		(263)			(263)		2,751	2,751			
100046133	PORTLAND	OR		11/25/2020		3,133		(157)			(157)		2,976	2,976			
100046138	LOUISVILLE	KY		11/25/2020		456		32			32		488	488			
100046142	CAROL STREAM	IL		11/25/2020		9,494		(107)			(107)		9,387	9,387			
100046145	CLEVELAND	OH		11/25/2020		4,452		(56)			(56)		4,396	4,396			
100046147	HUNTINGTON STATION	NY		11/25/2020		5,721		(637)			(637)		5,084	5,084			
100046153	OAKLAND PARK	FL		11/25/2020		1,510		300		(1)	301		1,811	1,876		65	65
100046155	IRVING	TX		11/25/2020		4,068		(445)			(445)		3,623	3,623			
100046158	STREET	MD		11/25/2020		2,197		(31)			(31)		2,166	2,166			
100046168	DENTON	MD		11/25/2020		2,533		(270)			(270)		2,263	2,263			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046174	LARKSVILLE	PA		11/25/2020		549		207			207		756	756			
100046179	RANDLEMAN	NC		11/25/2020		1,256		(64)			(64)		1,192	1,192			
100046184	WILLINGBORO	NJ		11/25/2020		1,598		(181)			(181)		1,417	1,417			
100046186	SEAMAN	OH		11/25/2020		637		(122)			(122)		515	515			
100046190	GREENVILLE	RI		11/25/2020		3,416		(185)			(185)		3,231	3,231			
100046194	HENDERSON	NV		11/25/2020		2,493		(8)			(8)		2,485	2,485			
100046196	NAUGATUCK	CT		11/25/2020		1,679		(7)			(7)		1,672	1,672			
100046199	MANCHESTER	TN		11/25/2020		904		(41)			(41)		863	863			
100046204	BEAVERTON	OR		11/25/2020		2,006		(9)			(9)		1,997	1,997			
100046205	TINLEY PARK	IL		11/25/2020		1,530		(179)			(179)		1,351	1,351			
100046208	OMAHA	NE		11/25/2020		742		(47)			(47)		695	695			
100046211	LAWRENCEBURG	IN		11/25/2020		3,720		(213)			(213)		3,507	3,507			
100046214	EAST BRIDGEWATER	MA		11/25/2020		2,911		72			72		2,983	2,983			
100046219	SENECA	PA		11/25/2020		1,959		(322)			(322)		1,637	1,637			
100046221	INGLEWOOD	CA		11/25/2020		4,238		7			7		4,245	4,245			
100046225	NEW BOSTON	OH		11/25/2020		1,302		(200)			(200)		1,102	1,102			
100046226	LEXINGTON	SC		11/25/2020		5,850		(113)			(113)		5,737	5,737			
100046228	CHICAGO	IL		11/25/2020		4,949		(444)			(444)		4,505	4,505			
100046234	JACKSONVILLE	FL		11/25/2020		7,351		(559)			(559)		6,792	6,792			
100046236	SAINT LOUIS	MO		11/25/2020		1,421		(15)			(15)		1,406	1,406			
100046246	TALLAHASSEE	FL		11/25/2020		2,066		(7)			(7)		2,059	2,059			
100046248	SOUTH BEND	IN		11/25/2020		3,406							3,406	3,406			
100046252	SOUTHBOROUGH	MA		11/25/2020		4,986		(261)			(261)		4,725	4,725			
100046254	GEORGETOWN	KY		11/25/2020		926		(102)			(102)		824	824			
100046264	CHICAGO	IL		11/25/2020		2,740		(282)			(282)		2,458	2,458			
100046270	EL PASO	TX		11/25/2020		873		27			27		900	900			
100046275	ISHPEMING	MI		11/25/2020		941		(17)			(17)		924	924			
100046283	LOS ANGELES	CA		11/25/2020		10,835		(236)			(236)		10,599	10,599			
100046288	RUTHER GLEN	VA		11/25/2020		7,601		(236)			(236)		7,365	7,365			
100046291	SNOQUALMIE	WA		11/25/2020		5,798		(151)			(151)		5,647	5,647			
100046297	SAN ANTONIO	TX		11/25/2020		689		(32)			(32)		657	657			
100046298	REDMOND	OR		11/25/2020		2,911		(90)			(90)		2,821	2,821			
100046303	SALT LAKE CITY	UT		11/25/2020		27,088		(452)			(452)		26,636	26,636			
100046304	PORT SAINT LUCIE	FL		11/25/2020		2,929		627			627		3,556	3,556			
100046312	BROOKLYN	NY		11/25/2020		1,583		(160)			(160)		1,423	1,423			
100046313	INDIAN ORCHARD	MA		11/25/2020		2,496		103			103		2,599	2,599			
100046318	SELMA	VA		11/25/2020		694		(78)			(78)		616	616			
100046323	SUGARLOAF	PA		11/25/2020		2,384		(260)			(260)		2,124	2,124			
100046324	ROCKY MOUNT	NC		11/25/2020		840		(30)			(30)		810	810			
100046325	PROVIDENCE	RI		11/25/2020		1,499		(265)			(265)		1,234	1,234			
100046326	FLINT	MI		11/25/2020		735		113			113		848	848			
100046337	VENTURA	CA		11/25/2020		8,778		(461)			(461)		8,317	8,317			
100046338	VINELAND	NJ		11/25/2020		2,135		295			295		2,430	2,430			
100046340	ALBION	PA		11/25/2020		1,868		(53)			(53)		1,815	1,815			
100046343	ROANOKE	VA		11/25/2020		2,611		225			225		2,836	2,836			
100046346	HAGERSTOWN	MD		11/25/2020		12,899		(446)			(446)		12,453	12,453			
100046351	CUMMING	GA		11/25/2020		10,361		(301)			(301)		10,060	10,060			
100046353	TAMPA	FL		11/25/2020		1,133		89			89		1,222	1,222			
100046356	WASHINGTON	IL		11/25/2020		7,431		(124)			(124)		7,307	7,307			
100046359	BLOOMING PRAIRIE	MN		11/25/2020		1,089		(128)			(128)		961	961			
100046360	ELDRED	NY		11/25/2020		1,357		74			74		1,431	1,431			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046361	HARPURSVILLE	NY		11/25/2020		850		157			157		1,007	1,007			
100046365	PINNACLE	NC		11/25/2020		2,002		(53)			(53)		1,949	1,949			
100046367	BEDFORD	KY		11/25/2020		2,173		(195)			(195)		1,978	1,978			
100046369	MAHNOMEN	MN		11/25/2020		990		(4)			(4)		986	986			
100046377	SHARON HILL	PA		11/25/2020		825		(78)			(78)		747	747			
100046382	MINERVA	OH		11/25/2020		356		(42)			(42)		314	314			
100046391	RIALTO	CA		11/25/2020		2,998		(88)			(88)		2,910	2,910			
100046393	LAS VEGAS	NV		11/25/2020		3,168		(132)			(132)		3,036	3,036			
100046408	GROVETOWN	GA		11/25/2020		2,168		(128)			(128)		2,040	2,040			
100046425	ANAHEIM	CA		11/25/2020		11,645		11			11		11,656	11,656			
100046431	SYLMAR	CA		11/25/2020		6,826		23			23		6,849	6,849			
100046432	RIVERSIDE	CA		11/25/2020		5,117		(263)			(263)		4,854	4,854			
100046434	MILWAUKEE	WI		11/25/2020		1,738		(140)			(140)		1,598	1,598			
100046440	HOSCHTON	GA		11/25/2020		12,098		(163)			(163)		11,935	11,935			
100046453	WOODWARD	OK		11/25/2020		1,897		(222)			(222)		1,675	1,675			
100046464	ELLERBE	NC		11/25/2020		1,094		(117)			(117)		977	977			
100046467	JACKSONVILLE	FL		11/25/2020		1,243		138			138		1,381	1,381			
100046468	NATCHITOCHES	LA		11/25/2020		606		(20)			(20)		586	586			
100046470	DECATUR	GA		11/25/2020		1,919		84			84		2,003	2,003			
100046477	PALATKA	FL		11/25/2020		871		(54)			(54)		817	817			
100046479	DANBURY	CT		11/25/2020		2,162		782			782		2,944	2,944			
100046491	MARION	IN		11/25/2020		865		236			236		1,101	1,101			
100046492	LAREDO	TX		11/25/2020		1,965		(176)			(176)		1,789	1,789			
100046497	DORCHESTER	MA		11/25/2020		9,142		(209)			(209)		8,933	8,933			
100046506	SOUTH AMBOY	NJ		11/25/2020		3,780		(229)			(229)		3,551	3,551			
100046508	WAVERLY	IL		11/25/2020		607		56			56		663	663			
100046509	TAHLEQUAH	OK		11/25/2020		7,163		(160)			(160)		7,003	7,003			
100046516	ENFIELD	CT		11/25/2020		2,260		293			293		2,553	2,553			
100046523	LIMA	OH		11/25/2020		935		118			118		1,053	1,053			
100046524	SAN JOSE	CA		11/25/2020		13,007		(172)			(172)		12,835	12,835			
100046525	SACRAMENTO	CA		11/25/2020		3,502		183			183		3,685	3,685			
100046532	HAMILTON	OH		11/25/2020		932		112			112		1,044	1,044			
100046533	HOUSTON	TX		11/25/2020		10,954		(672)			(672)		10,282	10,282			
100046535	WILMINGTON	DE		11/25/2020		2,150		(38)			(38)		2,112	2,112			
100046537	NEWBURG	NY		11/25/2020		2,481		(264)			(264)		2,217	2,217			
100046538	JEFFERSONVILLE	IN		11/25/2020		800		(59)			(59)		741	741			
100046539	ELDON	MO		11/25/2020		686		(82)			(82)		604	604			
100046540	ROCHELLE	IL		11/25/2020		1,795		139			139		1,934	1,934			
100046541	ORLANDO	FL		11/25/2020		2,973		11			11		2,984	2,984			
100046549	HOUSTON	TX		11/25/2020		1,747		(48)			(48)		1,699	1,699			
100046553	NORTH MYRTLE BEACH	SC		11/25/2020		4,142		641			641		4,783	4,783			
100046564	CAPE GIRARDEAU	MO		11/25/2020		7,162		(256)			(256)		6,906	6,906			
100046566	GREENTOWN	IN		11/25/2020		425		96			96		521	521			
100046572	EL CAJON	CA		11/25/2020		3,523		(254)			(254)		3,269	3,269			
100046577	PHILADELPHIA	PA		11/25/2020		1,890		182			182		2,072	2,072			
100046582	ALLIANCE	OH		11/25/2020		297		69			69		366	366			
100046585	BLOOMFIELD	CT		11/25/2020		1,411		158			158		1,569	1,569			
100046586	GLOUCESTER CITY	NJ		11/25/2020		1,843		(296)			(296)		1,547	1,547			
100046588	CHERRYVILLE	MO		11/25/2020		544		(27)			(27)		517	517			
100046594	STATEN ISLAND	NY		11/25/2020		9,735		(485)			(485)		9,250	9,250			
100046605	BETHLEHEM	PA		11/25/2020		5,116		(29)			(29)		5,087	5,087			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046610	TRACY	CA		11/25/2020		3,298		50			50		3,348	3,348			
100046611	LEXINGTON TOWNS	MI		11/25/2020		1,515		(96)			(96)		1,419	1,419			
100046612	BOSSIER CITY	LA		11/25/2020		590		136			136		726	726			
100046618	JONESBORO	GA		11/25/2020		1,096		(27)			(27)		1,069	1,069			
100046623	HARDEEVILLE	SC		11/25/2020		5,406		(37)			(37)		5,369	5,369			
100046624	SILVERTON	OR		11/25/2020		4,531		177			177		4,708	4,708			
100046630	GAITHERSBURG	MD		11/25/2020		4,724		96			96		4,820	4,820			
100046634	GRAND BLANC	MI		11/25/2020		3,478		129			129		3,607	3,607			
100046637	SAINT LOUIS	MO		11/25/2020		2,763		275			275		3,038	3,038			
100046648	HINSDALE	NY		11/25/2020		918		95			95		1,013	1,013			
100046655	CONVOY	OH		11/25/2020		150		(5)			(5)		145	145			
100046656	BAYSHORE	NY		11/25/2020		2,236		399			399		2,635	2,635			
100046662	HACIENDA HEIGHTS	CA		11/25/2020		11,280		(70)			(70)		11,210	11,210			
100046667	QUAKERTOWN	PA		11/25/2020		3,930		(60)			(60)		3,870	3,870			
100046668	NORTH MIAMI	FL		11/25/2020		3,798		(56)			(56)		3,742	3,742			
100046670	MIAMI GARDENS	FL		11/25/2020		(13,857)		(63)			(63)		(13,920)	(13,920)			
100046674	CHARDON	OH		11/25/2020		5,730		(457)			(457)		5,273	5,273			
100046677	BOISE	ID		11/25/2020		3,023		(76)			(76)		2,947	2,947			
100046685	WENONAH	NJ		11/25/2020		2,102		71			71		2,173	2,173			
100046686	HENRICO	VA		11/25/2020		2,078		313			313		2,391	2,391			
100046724	METAIRIE	LA		11/20/2020		913		(198)			(198)		715	715			
100046731	AMITYVILLE	NY		11/20/2020		3,966		(276)			(276)		3,690	3,690			
100046736	WAVERLY	OH		11/20/2020		4,980		(418)			(418)		4,562	4,562			
100046740	COLLEGEVILLE	PA		11/20/2020		1,896		(81)			(81)		1,815	1,815			
100046746	FLORHAM PARK	NJ		11/20/2020		3,415		(200)			(200)		3,215	3,215			
100046749	DULUTH	GA		11/20/2020		804		(184)			(184)		620	620			
100046752	CARNATION	WA		11/20/2020		9,702		(456)			(456)		9,246	9,246			
100046753	NEW CITY	NY		11/20/2020		146		(53)			(53)		93	93			
100046754	MONTGOMERY	PA		11/20/2020		1,574		(76)			(76)		1,498	1,498			
100046757	INDIANAPOLIS	IN		11/20/2020		783		(189)			(189)		594	594			
100046759	GRETNA	LA		11/20/2020		3,840		(261)			(261)		3,579	3,579			
100046761	WARFIELD	VA		11/20/2020		1,180		(333)			(333)		847	847			
100046763	COMPTON	CA		11/20/2020		7,758		(370)			(370)		7,388	7,388			
100046770	NORTH HILLS	CA		11/20/2020		7,224		(69)			(69)		7,155	7,155			
100046778	JOHNSTON	RI		11/20/2020		676		(196)			(196)		480	480			
100046779	NORTH PORT	FL		11/20/2020		999		14			14		1,013	1,013			
100046782	BROWNS MILLS	NJ		11/20/2020		527		(171)			(171)		356	356			
100046783	CHESAPEAKE	VA		11/20/2020		339		(95)			(95)		244	244			
100046795	SPARKS	NV		11/20/2020		1,507		(187)			(187)		1,320	1,320			
100046800	LEVITTOWN	NY		11/20/2020		992		(233)			(233)		759	759			
100046803	AMESBURY	MA		11/20/2020		4,841		(676)			(676)		4,165	4,165			
100046809	CLEVELAND	OH		11/20/2020		509		(129)			(129)		380	380			
100046810	HILLIARD	OH		11/20/2020		1,303		(47)			(47)		1,256	1,256			
100046812	MONROE	LA		11/20/2020		1,828		(61)			(61)		1,767	1,767			
100046814	MCHENRY	IL		11/20/2020		2,394		(208)			(208)		2,186	2,186			
100046815	MARIETTA	GA		11/20/2020		6,579		(975)			(975)		5,604	5,604			
100046819	OAKLYN	NJ		11/20/2020		622		(166)			(166)		456	456			
100046825	WAVERLY	IA		11/20/2020		4,001		(53)			(53)		3,948	3,948			
100046837	PULASKI	NY		11/20/2020		7,007		(723)			(723)		6,284	6,284			
100046840	YONKERS	NY		11/20/2020		2,378		(554)			(554)		1,824	1,824			
100046841	REDWOOD CITY	CA		11/20/2020		1,184		(255)			(255)		929	929			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046847	EL PASO	TX		11/20/2020		3,685		(299)			(299)		3,386	3,386			
100046851	PLANTATION	FL		11/20/2020		2,974		(365)			(365)		2,609	2,609			
100046856	ELLETTSVILLE	IN		11/20/2020		(3,965)		(20)			(20)		(3,985)	(3,985)			
100046859	MCDONOUGH	GA		11/20/2020		1,133		(77)			(77)		1,056	1,056			
100046866	BIRMINGHAM	AL		11/20/2020		5,453		(206)			(206)		5,247	5,247			
100046869	CEDARTOWN	GA		11/20/2020		229		(52)			(52)		177	177			
100046870	SHREVEPORT	LA		11/20/2020		6,041		(207)			(207)		5,834	5,834			
100046873	HOUSTON	TX		11/20/2020		1,226		(208)			(208)		1,018	1,018			
100046876	EAST WINDSOR	NJ		11/20/2020		876		(174)			(174)		702	702			
100046881	HARRISONVILLE	MO		11/20/2020		6,699		(185)			(185)		6,514	6,514			
100046882	COLUMBUS	OH		11/20/2020		2,449		(393)			(393)		2,056	2,056			
100046884	NEW CASTLE	DE		11/20/2020		12,279		(305)			(305)		11,974	11,974			
100046885	INDIANAPOLIS	IN		11/20/2020		670		(151)			(151)		519	519			
100046886	NASHVILLE	TN		11/20/2020		8,068		(659)			(659)		7,409	7,409			
100046887	HOUSTON	TX		11/20/2020		4,493		(249)			(249)		4,244	4,244			
100046888	CORAOPOLIS	PA		11/20/2020		8,584		13			13		8,597	8,597			
100046889	YORK	PA		11/20/2020		5,292		(64)			(64)		5,228	5,228			
100046891	PALM BAY	FL		11/20/2020		2,181		(88)			(88)		2,093	2,093			
100046895	PHOENIX	AZ		11/20/2020		13,104		(349)			(349)		12,755	12,755			
100046902	TAMPA	FL		11/20/2020		4,939		(608)			(608)		4,331	4,331			
100046907	WINSTON SALEM	NC		11/20/2020		9,487		(389)			(389)		9,098	9,098			
100046908	DODGE CITY	KS		11/20/2020		4,335		(562)			(562)		3,773	3,773			
100046911	REDFORD	MI		11/20/2020		6,028		(189)			(189)		5,839	5,839			
100046912	BRADENTON	FL		11/20/2020		3,244		(575)			(575)		2,669	2,669			
100046913	TAMPA	FL		11/20/2020		13,703		(368)			(368)		13,335	13,335			
100046916	ALBUQUERQUE	NM		11/20/2020		5,858		(214)			(214)		5,644	5,644			
100046919	PAYSON	AZ		11/20/2020		717		(153)			(153)		564	564			
100046920	NEWNAN	GA		11/20/2020		6,104		(161)			(161)		5,943	5,943			
100046923	LEVITTOWN	NY		11/20/2020		1,581		(291)			(291)		1,290	1,290			
100046924	CRANBERRY TWP	PA		11/20/2020		11,763		(346)			(346)		11,417	11,417			
100046926	BOCA RATON	FL		11/20/2020		4,195		(165)			(165)		4,030	4,030			
100046928	REEDLEY	CA		11/20/2020		4,026		(270)			(270)		3,756	3,756			
100046929	MERIDEN	CT		11/20/2020		280		(73)			(73)		207	207			
100046931	ALBUQUERQUE	NM		11/20/2020		6,606		(107)			(107)		6,499	6,499			
100046932	BROOKLYN	NY		11/20/2020		2,675		(178)			(178)		2,497	2,497			
100046935	LAPEER	MI		11/20/2020		5,572		(313)			(313)		5,259	5,259			
100046937	GRAND RAPIDS	MI		11/20/2020		667		(150)			(150)		517	517			
100046939	PALO ALTO	CA		11/20/2020		546		(128)			(128)		418	418			
100046943	NEW PARK	PA		11/20/2020		1,478		(297)			(297)		1,181	1,181			
100046944	CLEARWATER	FL		11/20/2020		4,797		(150)			(150)		4,647	4,647			
100046947	DEER PARK	NY		11/20/2020		876		(156)			(156)		720	720			
100046948	OAK PARK	MI		11/20/2020		1,200		(189)			(189)		1,011	1,011			
100046949	DETROIT	MI		11/20/2020		4,818		6			6		4,824	4,824			
100046950	ROCHESTER	NY		11/20/2020		2,399		(489)			(489)		1,910	1,910			
100046951	EL PASO	TX		11/20/2020		3,820		(167)			(167)		3,653	3,653			
100046952	NASHVILLE	TN		11/20/2020		698		(148)			(148)		550	550			
100046953	WEST MILFORD	NJ		11/20/2020		12,312		(390)			(390)		11,922	11,922			
100046956	KENNESAW	GA		11/20/2020		2,881		(227)			(227)		2,654	2,654			
100046964	LEWIS CENTER	OH		11/20/2020		1,926		(256)			(256)		1,670	1,670			
100046965	OPA LOCKA	FL		11/20/2020		718		(153)			(153)		565	565			
100046973	BROOKLYN	NY		11/20/2020		57,894		(7,125)			(7,125)		50,769	50,769			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046974	LAS VEGAS	NV		11/20/2020		6,191		(291)			(291)		5,900	5,900			
100046975	TUCKAHOE	NY		11/20/2020		2,711		(378)			(378)		2,333	2,333			
100046976	SAINT PAUL	MN		11/20/2020		564		(124)			(124)		440	440			
100046977	MILNER	GA		11/20/2020		6,147		(567)			(567)		5,580	5,580			
100046981	AVENEL	NJ		11/20/2020		1,326		(356)			(356)		970	970			
100046982	PARKMAN	OH		11/20/2020		9,038		(706)			(706)		8,332	8,332			
100046985	SAN ANTONIO	TX		11/20/2020		4,316		(290)			(290)		4,026	4,026			
100046987	BETHLEHEM	GA		11/20/2020		13,694		(995)			(995)		12,699	12,699			
100046988	NEWPORT NEWS	VA		11/20/2020		683		(196)			(196)		487	487			
100046991	CHICAGO	IL		11/20/2020		5,055		21			21		5,076	5,076			
100046993	YUMA	AZ		11/20/2020		4,278		(182)			(182)		4,096	4,096			
100046994	SAN FRANCISCO	CA		11/20/2020		5,474		11			11		5,485	5,485			
100046995	MARIETTA	GA		11/20/2020		6,935		(525)			(525)		6,410	6,410			
100046999	WICHITA FALLS	TX		11/20/2020		4,956		(146)			(146)		4,810	4,810			
100047001	CULVER CITY	CA		11/20/2020		8,049		(517)			(517)		7,532	7,532			
100047003	FELTON	CA		11/20/2020		5,505		(1)			(1)		5,504	5,504			
100047007	DETROIT	MI		11/20/2020		7,841		(483)			(483)		7,358	7,358			
100047010	JACKSONVILLE	FL		11/20/2020		8,417		(442)			(442)		7,975	7,975			
100047014	LODI	CA		11/20/2020		1,054		(220)			(220)		834	834			
100047020	YUMA	AZ		11/20/2020		470		(117)			(117)		353	353			
100047021	GREENFIELD	OH		11/20/2020		1,195		(27)			(27)		1,168	1,168			
100047022	LAWRENCEVILLE	GA		11/20/2020		6,973		(198)			(198)		6,775	6,775			
100047024	PLAINFIELD	IL		11/20/2020		8,925		(509)			(509)		8,416	8,416			
100047025	WAYNE	MI		11/20/2020		6,538		(399)			(399)		6,139	6,139			
100047029	CLEMSON	SC		11/20/2020		2,952		(102)			(102)		2,850	2,850			
100047030	PHOENIX	AZ		11/20/2020		4,288		(442)			(442)		3,846	3,846			
100047031	LIBERTYVILLE	IL		11/20/2020		10,606		(279)			(279)		10,327	10,327			
100047034	FRANKLIN	MI		11/20/2020		3,202		(137)			(137)		3,065	3,065			
100047039	CLEAR LAKE	MN		11/20/2020		2,464		(345)			(345)		2,119	2,119			
100047046	OAKLAND	CA		11/20/2020		1,403		(218)			(218)		1,185	1,185			
100047048	EDINBURGH	IN		11/20/2020		4,906		(381)			(381)		4,525	4,525			
100047049	RICHMOND	MI		11/20/2020		11,983		(682)			(682)		11,301	11,301			
100047050	WATKINSVILLE	GA		11/20/2020		3,939		(230)			(230)		3,709	3,709			
100047051	LAGUNA WOODS	CA		11/20/2020		3,684		(177)			(177)		3,507	3,507			
100047053	FORT WORTH	TX		11/20/2020		6,866		(336)			(336)		6,530	6,530			
100047054	PITTSBURGH	PA		11/20/2020		3,347		(281)			(281)		3,066	3,066			
100047058	GREENVILLE	SC		11/20/2020		2,289		(146)			(146)		2,143	2,143			
100047059	NORTH ANDOVER	MA		11/20/2020		4,824		(440)			(440)		4,384	4,384			
100047061	KNOXVILLE	TN		11/20/2020		929		(160)			(160)		769	769			
100047069	HOBOKEN	NJ		11/20/2020		8,012		(629)			(629)		7,383	7,383			
100047071	SPOKANE	WA		11/20/2020		5,226		(366)			(366)		4,860	4,860			
100047074	MADISON	TN		11/20/2020		389		(79)			(79)		310	310			
100047075	STATEN ISLAND	NY		11/20/2020		5,878		(468)			(468)		5,410	5,410			
100047078	EASTOVER	SC		11/20/2020		963		32			32		995	995			
100047079	PARTLOW	VA		11/20/2020		2,092		(482)			(482)		1,610	1,610			
100047083	SALISBURY	NC		11/20/2020		1,199		(38)			(38)		1,161	1,161			
100047085	NIAGARA FALLS	NY		11/20/2020		3,084		(304)			(304)		2,780	2,780			
100047086	AZTEC	NM		11/20/2020		926		(250)			(250)		676	676			
100047087	BANCROFT	MI		11/20/2020		4,680		(257)			(257)		4,423	4,423			
100047089	GADSDEN	AL		11/20/2020		3,161		(259)			(259)		2,902	2,902			
100047092	ALEXANDRIA	LA		11/20/2020		4,226		(194)			(194)		4,032	4,032			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047097	WORTHVILLE	KY		11/20/2020		6,507		(642)			(642)		5,865	5,865			
100047105	CHICAGO	IL		11/20/2020		1,935		528			528		2,463	2,463			
100047108	GURNEE	IL		11/20/2020		6,502		(719)			(719)		5,783	5,783			
100047109	WOODRUFF	SC		11/20/2020		4,845		(436)			(436)		4,409	4,409			
100047110	MARION	IN		11/20/2020		1,172		(249)			(249)		923	923			
100047111	OLMSTED FALLS	OH		11/20/2020		1,779		(198)			(198)		1,581	1,581			
100047114	HENDERSON	NV		11/20/2020		2,013		(237)			(237)		1,776	1,776			
100047115	EATON RAPIDS	MI		11/20/2020		6,630		(507)			(507)		6,123	6,123			
100047116	CONYERS	GA		11/20/2020		7,296		(491)			(491)		6,805	6,805			
100047120	SOUTH BEND	IN		11/20/2020		483		(72)			(72)		411	411			
100047122	ROCHESTER	NY		11/20/2020		553		(144)			(144)		409	409			
100047125	HIALEAH	FL		11/20/2020		1,623		40			40		1,663	1,663			
100047127	BRONX	NY		11/20/2020		18,267		(1,177)			(1,177)		17,090	17,090			
100047130	SMYRNA	DE		11/20/2020		5,044		(449)			(449)		4,595	4,595			
100047131	RIVERDALE	GA		11/20/2020		796		15			15		811	811			
100047134	OWASSO	OK		11/20/2020		1,189		(273)			(273)		916	916			
100047135	COCONUT CREEK	FL		11/20/2020		750		(148)			(148)		602	602			
100047137	MARENGO	IL		11/20/2020		1,036		78			78		1,114	1,114			
100047138	BIG LAKE	AK		11/20/2020		2,854		(215)			(215)		2,639	2,639			
100047142	LAKE WORTH	FL		11/20/2020		6,404		237			237		6,641	6,641			
100047143	AURORA	OH		11/20/2020		1,590		(245)			(245)		1,345	1,345			
100047144	HAMPTONVILLE	NC		11/20/2020		4,288		(464)			(464)		3,824	3,824			
100047151	HOUSTON	TX		11/20/2020		3,545		(215)			(215)		3,330	3,330			
100047152	RAMONA	CA		11/20/2020		2,174		(334)			(334)		1,840	1,840			
100047153	BUSHKILL	PA		11/20/2020		4,417		(438)			(438)		3,979	3,979			
100047155	SKOKIE	IL		11/20/2020		792		(57)			(57)		735	735			
100047157	TEXARKANA	AR		11/20/2020		4,173		(345)			(345)		3,828	3,828			
100047158	HIALEAH	FL		11/20/2020		6,387		(86)			(86)		6,301	6,301			
100047160	BROOKLYN	NY		11/20/2020		19,071		(691)			(691)		18,380	18,380			
100047164	ARCADIA	FL		11/20/2020		2,979		(73)			(73)		2,906	2,906			
100047166	LITHONIA	GA		11/20/2020		3,145		(109)			(109)		3,036	3,036			
100047167	RADCLIFF	KY		11/20/2020		2,336		(124)			(124)		2,212	2,212			
100047168	FLOWERY BRANCH	GA		11/20/2020		1,629		(328)			(328)		1,301	1,301			
100047171	KALKASKA	MI		11/20/2020		1,442		(66)			(66)		1,376	1,376			
100047172	SARASOTA	FL		11/20/2020		3,842		(252)			(252)		3,590	3,590			
100047173	MIAMI BEACH	FL		11/20/2020		2,861		(182)			(182)		2,679	2,679			
100047174	ARROYO SECO	NM		11/20/2020		10,573		(525)			(525)		10,048	10,048			
100047179	FRISCO	TX		11/20/2020		3,624		(266)			(266)		3,358	3,358			
100047184	MINT HILL	NC		11/20/2020		6,220		(189)			(189)		6,031	6,031			
100047186	VISALIA	CA		11/20/2020		1,650		(284)			(284)		1,366	1,366			
100047187	WANTAGH	NY		11/20/2020		4,530		12			12		4,542	4,542			
100047188	MIAMI	FL		11/20/2020		2,908		193			193		3,101	3,101			
100047190	LOVELAND	CO		11/20/2020		1,366		(194)			(194)		1,172	1,172			
100047191	GREENSBORO	NC		11/20/2020		3,420		(400)			(400)		3,020	3,020			
100047194	EUGENE	OR		11/20/2020		10,927		(32)			(32)		10,895	10,895			
100047195	BROOKLYN	NY		11/20/2020		10,668		(820)			(820)		9,848	9,848			
100047197	DISPUTANTA	VA		11/20/2020		1,195		(183)			(183)		1,012	1,012			
100047201	CONYERS	GA		11/20/2020		2,243		(92)			(92)		2,151	2,151			
100047203	METAIRIE	LA		11/20/2020		10,305		(613)			(613)		9,692	9,692			
100047206	CONWAY	AR		11/20/2020		5,438		(217)			(217)		5,221	5,221			
100047208	LA GRANGE PARK	IL		11/20/2020		3,165		(428)			(428)		2,737	2,737			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047210	ACWORTH	GA		11/20/2020		4,412		(172)			(172)		4,240	4,240			
100047211	NEWTOWN	PA		11/20/2020		4,778		(85)			(85)		4,693	4,693			
100047212	CHICAGO	IL		11/20/2020		1,046		70			70		1,116	1,116			
100047214	SANDY SPRINGS	GA		11/20/2020		1,321		(52)			(52)		1,269	1,269			
100047216	COLUMBIA CITY	IN		11/20/2020		1,182		(224)			(224)		958	958			
100047219	CLINTON TOWNSHIP	MI		11/20/2020		1,368		72			72		1,440	1,440			
100047221	WESLEY CHAPEL	FL		11/20/2020		5,415		(295)			(295)		5,120	5,120			
100047222	AUSTIN	TX		11/20/2020		341		(58)			(58)		283	283			
100047227	PAWTUCKET	RI		11/20/2020		961		(216)			(216)		745	745			
100047230	SANTA CLARITA	CA		11/20/2020		4,471		(254)			(254)		4,217	4,217			
100047231	PERRIS	CA		11/20/2020		5,372		(419)			(419)		4,953	4,953			
100047232	RENO	NV		11/20/2020		1,451		(38)			(38)		1,413	1,413			
100047234	WOODRUFF	WI		11/20/2020		1,320		(210)			(210)		1,110	1,110			
100047236	COLUMBIA	SC		11/20/2020		2,190		(331)			(331)		1,859	1,859			
100047237	OKLAHOMA CITY	OK		11/20/2020		483		(76)			(76)		407	407			
100047239	BRIGHTON	MI		11/20/2020		2,796		747			747		3,543	3,543			
100047242	AMERICAN FALLS	ID		11/20/2020		6,313		(460)			(460)		5,853	5,853			
100047246	NEWHALL	CA		11/20/2020		5,831		(281)			(281)		5,550	5,550			
100047250	BIRMINGHAM	AL		11/20/2020		5,266		(181)			(181)		5,085	5,085			
100047253	WEST PALM BEACH	FL		11/20/2020		31,530		(1,319)			(1,319)		30,211	30,211			
100047257	AURORA	CO		11/20/2020		1,938		(230)			(230)		1,708	1,708			
100047260	MIAMI	FL		11/20/2020		6,393		(300)			(300)		6,093	6,093			
100047261	FOREST PARK	IL		11/20/2020		421		(82)			(82)		339	339			
100047262	LAKE WORTH	FL		11/20/2020		4,258		(214)			(214)		4,044	4,044			
100047264	BRISTOL	CT		11/20/2020		901		(142)			(142)		759	759			
100047267	DOVER	NH		11/20/2020		1,245		22			22		1,267	1,267			
100047269	CAMPO	CA		11/20/2020		4,568		(365)			(365)		4,203	4,203			
100047270	PORTLAND	OR		11/20/2020		9,083		(375)			(375)		8,708	8,708			
100047271	DOLORES	CO		11/20/2020		1,589		(223)			(223)		1,366	1,366			
100047275	LA PINE	OR		11/20/2020		8,099		(456)			(456)		7,643	7,643			
100047276	JAMAICA	NY		11/20/2020		2,634		(468)			(468)		2,166	2,166			
100047277	SANTA ROSA	CA		11/20/2020		5,958		(236)			(236)		5,722	5,722			
100047278	PLANO	TX		11/20/2020		4,735		(236)			(236)		4,499	4,499			
100047279	FAR ROCKAWAY	NY		11/20/2020		6,233		(595)			(595)		5,638	5,638			
100047283	HOUSTON	TX		11/20/2020		4,673		(147)			(147)		4,526	4,526			
100047284	PORTAGE	IN		11/20/2020		4,708		(219)			(219)		4,489	4,489			
100047288	NORTH LAS VEGAS	NV		11/20/2020		2,694		(195)			(195)		2,499	2,499			
100047291	HUNTINGTON	MA		11/20/2020		1,421		(260)			(260)		1,161	1,161			
100047295	LEAVENWORTH	KS		11/20/2020		984		(200)			(200)		784	784			
100047296	SAGINAW	MI		11/20/2020		2,616		(160)			(160)		2,456	2,456			
100047299	CYPRESS	TX		11/20/2020		2,259		(219)			(219)		2,040	2,040			
100047305	RICHMOND	CA		11/20/2020		9,825		52			52		9,877	9,877			
100047306	HUNTSVILLE	AL		11/20/2020		6,694		(1,035)			(1,035)		5,659	5,659			
100047308	WORCESTER	MA		11/20/2020		1,896		(180)			(180)		1,716	1,716			
100047309	CARSON	CA		11/20/2020		10,117		(481)			(481)		9,636	9,636			
100047310	MONROE	MI		11/20/2020		6,235		(345)			(345)		5,890	5,890			
100047312	SAINT LOUIS	MO		11/20/2020		2,387		(158)			(158)		2,229	2,229			
100047314	BALDWIN	NY		11/20/2020		3,121		(105)			(105)		3,016	3,016			
100047318	LITTLE ELM	TX		11/20/2020		3,058		(230)			(230)		2,828	2,828			
100047322	YONKERS	NY		11/20/2020		1,339		(157)			(157)		1,182	1,182			
100047327	LIVONIA	MI		11/20/2020		1,385		75			75		1,460	1,460			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047328	LOS ANGELES	CA		11/20/2020		6,313		(257)			(257)		6,056	6,056			
100047329	NORTH PORT	FL		11/20/2020		4,546		(264)			(264)		4,282	4,282			
100047334	HOUSTON	TX		11/20/2020		4,441		(329)			(329)		4,112	4,112			
100047335	WACO	TX		11/20/2020		5,916		(576)			(576)		5,340	5,340			
100047337	CLEARWATER	FL		11/20/2020		16,530		(375)			(375)		16,155	16,155			
100047339	WEYMOUTH	MA		11/20/2020		8,611		(642)			(642)		7,969	7,969			
100047340	FAR ROCKAWAY	NY		11/20/2020		2,579		(408)			(408)		2,171	2,171			
100047345	ELK GROVE	CA		11/20/2020		3,254		(178)			(178)		3,076	3,076			
100047347	HERMANTOWN	MN		11/20/2020		13,477		(447)			(447)		13,030	13,030			
100047348	JACKSONVILLE	FL		11/20/2020		1,272		(102)			(102)		1,170	1,170			
100047350	MARIETTA	GA		11/20/2020		1,116		(120)			(120)		996	996			
100047351	INDIANAPOLIS	IN		11/20/2020		501		(104)			(104)		397	397			
100047352	SAINT CLOUD	FL		11/20/2020		1,812		(77)			(77)		1,735	1,735			
100047356	ALBUQUERQUE	NM		11/20/2020		4,387		(329)			(329)		4,058	4,058			
100047359	HAZLET	NJ		11/20/2020		4,936		(288)			(288)		4,648	4,648			
100047360	LINCOLN CITY	OR		11/20/2020		1,263		(158)			(158)		1,105	1,105			
100047361	ARLINGTON	WA		11/20/2020		647		(108)			(108)		539	539			
100047363	PHILLIPS	WI		11/20/2020		4,109		(349)			(349)		3,760	3,760			
100047365	HENDERSON	NV		11/20/2020		4,874		(252)			(252)		4,622	4,622			
100047367	MUSKEGON	MI		11/20/2020		878		(95)			(95)		783	783			
100047370	HARWICH	MA		11/20/2020		3,244		143			143		3,387	3,387			
100047371	MARYVILLE	TN		11/20/2020		4,362		(120)			(120)		4,242	4,242			
100047372	AURORA	CO		11/20/2020		3,237		117			117		3,354	3,354			
100047373	TAYLOR	MI		11/20/2020		11,217		(676)			(676)		10,541	10,541			
100047379	DURHAM	NC		11/20/2020		2,487		(188)			(188)		2,299	2,299			
100047381	SOUTHFIELD	MI		11/20/2020		10,258		(518)			(518)		9,740	9,740			
100047382	MAPLE HEIGHTS	OH		11/20/2020		568		283			283		851	851			
100047384	SULTAN	WA		11/20/2020		3,769		(242)			(242)		3,527	3,527			
100047385	EVERETT	WA		11/20/2020		2,572		(74)			(74)		2,498	2,498			
100047391	WIND GAP	PA		11/20/2020		7,929		(296)			(296)		7,633	7,633			
100047394	GREENSBORO	NC		11/20/2020		5,601		(251)			(251)		5,350	5,350			
100047395	SNELLVILLE	GA		11/20/2020		9,459		(452)			(452)		9,007	9,007			
100047398	SAN DIEGO	CA		11/20/2020		1,461		(119)			(119)		1,342	1,342			
100047404	NORTH HILLS	CA		11/20/2020		3,368		140			140		3,508	3,508			
100047410	SALEM	MA		11/20/2020		14,089		(835)			(835)		13,254	13,254			
100047411	WOONSOCKET	RI		11/20/2020		2,663		(162)			(162)		2,501	2,501			
100047418	JAMAICA	NY		11/20/2020		2,552		(382)			(382)		2,170	2,170			
100047422	SACRAMENTO	CA		11/20/2020		10,491		(468)			(468)		10,023	10,023			
100047425	NASHVILLE	TN		11/20/2020		996		(141)			(141)		855	855			
100047426	PHILADELPHIA	PA		11/20/2020		818		(2)			(2)		816	816			
100047428	JACKSONVILLE	FL		11/20/2020		2,880		(158)			(158)		2,722	2,722			
100047430	ROSELLE	IL		11/20/2020		2,124		(150)			(150)		1,974	1,974			
100047432	CHESTER	SC		11/20/2020		4,042		(246)			(246)		3,796	3,796			
100047434	DUVALL	WA		11/20/2020		2,781		49			49		2,830	2,830			
100047435	NEW HUDSON	MI		11/20/2020		4,624		87			87		4,711	4,711			
100047438	AURORA	CO		11/20/2020		14,236		(177)			(177)		14,059	14,059			
100047439	LAS VEGAS	NV		11/20/2020		1,014		(150)			(150)		864	864			
100047441	MIAMI	FL		11/20/2020		2,982		(197)			(197)		2,785	2,785			
100047444	TOLEDO	OH		11/20/2020		3,744		(345)			(345)		3,399	3,399			
100047446	HOLLY	MI		11/20/2020		12,142		(635)			(635)		11,507	11,507			
100047448	SAN FRANCISCO	CA		11/20/2020		3,539		109			109		3,648	3,648			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047453	BRISTOL	NH		11/20/2020		3,160		(157)			(157)		3,003	3,003			
100047454	HUNTSVILLE	TX		11/20/2020		6,836		(437)			(437)		6,399	6,399			
100047456	LA MIRADA	CA		11/20/2020		2,043		(200)			(200)		1,843	1,843			
100047457	PLYMOUTH	MA		11/20/2020		3,355		(347)			(347)		3,008	3,008			
100047463	PEACHTREE CITY	GA		11/20/2020		5,499		(59)			(59)		5,440	5,440			
100047468	LESAGE	WV		11/20/2020		3,364		(244)			(244)		3,120	3,120			
100047469	MOUNT PLEASANT	SC		11/20/2020		2,590		134			134		2,724	2,724			
100047471	SPRINGFIELD	OR		11/20/2020		2,280		(237)			(237)		2,043	2,043			
100047472	SACRAMENTO	CA		11/20/2020		2,691		87			87		2,778	2,778			
100047473	SUNNYSIDE	WA		11/20/2020		2,001		(383)			(383)		1,618	1,618			
100047474	PLATTSBURGH	NY		11/20/2020		2,272		201			201		2,473	2,473			
100047475	SPOKANE	WA		11/20/2020		6,039		(531)			(531)		5,508	5,508			
100047477	LAS VEGAS	NV		11/20/2020		2,024		10			10		2,034	2,034			
100047479	SHIRLEY	MA		11/20/2020		3,865		(358)			(358)		3,507	3,507			
100047480	RIVERDALE	GA		11/20/2020		1,279		35			35		1,314	1,314			
100047483	FORT LAUDERDALE	FL		11/20/2020		829		19			19		848	848			
100047485	PEN ARGYL	PA		11/20/2020		2,505		(301)			(301)		2,204	2,204			
100047493	GRIFFIN	GA		11/20/2020		2,955		(36)			(36)		2,919	2,919			
100047498	LAS VEGAS	NV		11/20/2020		1,859		(169)			(169)		1,690	1,690			
100047500	PRINCETON	MN		11/20/2020		11,795		(159)			(159)		11,636	11,636			
100047504	WILMINGTON	MA		11/20/2020		2,404		65			65		2,469	2,469			
100047505	BROOKSVILLE	FL		11/20/2020		1,299		(108)			(108)		1,191	1,191			
100047510	HAYWARD	CA		11/20/2020		11,148		(83)			(83)		11,065	11,065			
100047512	SMYRNA	GA		11/20/2020		2,237		(282)			(282)		1,955	1,955			
100047515	MCDONOUGH	GA		11/20/2020		4,660		(245)			(245)		4,415	4,415			
100047518	ELGIN	IL		11/20/2020		5,150		(441)			(441)		4,709	4,709			
100047519	DALY CITY	CA		11/20/2020		4,937		(523)			(523)		4,414	4,414			
100047523	NEWBURYPORT	MA		11/20/2020		4,414		250			250		4,664	4,664			
100047533	NILES	OH		11/20/2020		1,406		136			136		1,542	1,542			
100047534	ELIZABETH	NJ		11/20/2020		5,413		(58)			(58)		5,355	5,355			
100047537	WINFIELD	MO		11/20/2020		2,143		(129)			(129)		2,014	2,014			
100047538	BROOKLYN	NY		11/20/2020		6,934		(436)			(436)		6,498	6,498			
100047541	STONE MOUNTAIN	GA		11/20/2020		1,472		2			2		1,474	1,474			
100047543	COOL	CA		11/20/2020		6,771		(344)			(344)		6,427	6,427			
100047544	PALATINE	IL		11/20/2020		3,130		(161)			(161)		2,969	2,969			
100047545	WELLESLEY	MA		11/20/2020		1,896		(225)			(225)		1,671	1,671			
100047551	SELINSGROVE	PA		11/20/2020		1,230		(145)			(145)		1,085	1,085			
100047553	SAINT CLAIR SHORES	MI		11/20/2020		1,723		(115)			(115)		1,608	1,608			
100047556	HESPERIA	CA		11/20/2020		2,544		(7)			(7)		2,537	2,537			
100047563	ASTORIA	NY		11/20/2020		15,438		(109)			(109)		15,329	15,329			
100047565	WEST PARK	FL		11/20/2020		4,269		(32)			(32)		4,237	4,237			
100047569	HAMMOND	IN		11/20/2020		4,995		(361)			(361)		4,634	4,634			
100047571	SEYMOUR	IN		11/20/2020		4,392		(318)			(318)		4,074	4,074			
100047573	JACKSONVILLE	FL		11/20/2020		3,519		(72)			(72)		3,447	3,447			
100047576	LOCKHART	TX		11/20/2020		7,265		(800)			(800)		6,465	6,465			
100047578	CAVE CREEK	AZ		11/20/2020		2,598		(74)			(74)		2,524	2,524			
100047579	MIAMI	FL		11/20/2020		9,935		7			7		9,942	9,942			
100047582	RIVERSIDE	CA		11/20/2020		2,822		88			88		2,910	2,910			
100047583	BRIDGEPORT	CT		11/20/2020		1,915		160			160		2,075	2,075			
100047584	NORTH BRUNSWICK	NJ		11/20/2020		4,602		(372)			(372)		4,230	4,230			
100047588	SEATTLE	WA		11/20/2020		2,739		(100)			(100)		2,639	2,639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047589	OTSEGO	MN		11/20/2020		37,530		(1,570)			(1,570)		35,960	35,960			
100047591	ANAHEIM	CA		11/20/2020		10,764		28			28		10,792	10,792			
100047593	SANFORD	FL		11/20/2020		1,772		(96)			(96)		1,676	1,676			
100047596	PORT ORANGE	FL		11/20/2020		2,321		99			99		2,420	2,420			
100047602	ATLANTIC CITY	NJ		11/20/2020		2,367		(25)			(25)		2,342	2,342			
100047603	OCONOMOWOC	WI		11/20/2020		1,852		(281)			(281)		1,571	1,571			
100047604	ATLANTA	GA		11/20/2020		6,237		(644)			(644)		5,593	5,593			
100047607	OWEGO	NY		11/20/2020		3,388		(368)			(368)		3,020	3,020			
100047609	TRAFFORD	PA		11/20/2020		2,210		(67)			(67)		2,143	2,143			
100047610	GREENVILLE	SC		11/20/2020		3,723		(273)			(273)		3,450	3,450			
100047612	PLYMOUTH	MI		11/20/2020		20,317		(693)			(693)		19,624	19,624			
100047615	CLEARWATER	FL		11/20/2020		1,290		231			231		1,521	1,521			
100047616	NORTH LAS VEGAS	NV		11/20/2020		1,435		(37)			(37)		1,398	1,398			
100047617	MILTON	WI		11/20/2020		4,033		(246)			(246)		3,787	3,787			
100047618	PITTSBURG	CA		11/20/2020		2,756		62			62		2,818	2,818			
100047625	STOCKTON	CA		11/20/2020		2,846		(8)			(8)		2,838	2,838			
100047628	MAULDIN	SC		11/20/2020		2,661		(251)			(251)		2,410	2,410			
100047634	INKSTER	MI		11/20/2020		608		194			194		802	802			
100047636	DENVER	CO		11/20/2020		6,491		(318)			(318)		6,173	6,173			
100047638	CAPE CORAL	FL		11/20/2020		2,554		29			29		2,583	2,583			
100047640	SAINT PAUL	MN		11/20/2020		6,877		(426)			(426)		6,451	6,451			
100047642	DETROIT	MI		11/20/2020		461		289			289		750	750			
100047652	ELGIN	IL		11/20/2020		1,568		193			193		1,761	1,761			
100047654	NORWALK	CT		11/20/2020		12,951		(1,322)			(1,322)		11,629	11,629			
100047655	SALINAS	CA		11/20/2020		15,360		(1,421)			(1,421)		13,939	13,939			
100047657	PARK RIDGE	IL		11/20/2020		2,552		(208)			(208)		2,344	2,344			
100047660	LAS VEGAS	NV		11/20/2020		8,338		(235)			(235)		8,103	8,103			
100047662	SOUTHFIELD	MI		11/20/2020		3,379		(435)			(435)		2,944	2,944			
100047663	MUSKEGON	MI		11/20/2020		2,233		(190)			(190)		2,043	2,043			
100047666	PHILADELPHIA	PA		11/20/2020		3,151		(565)			(565)		2,586	2,586			
100047667	CLINTON TOWNSHIP	MI		11/20/2020		1,837		(143)			(143)		1,694	1,694			
100047671	ORLANDO	FL		11/20/2020		4,123		70			70		4,193	4,193			
100047676	LA VERGNE	TN		11/20/2020		1,623		127			127		1,750	1,750			
100047678	BAYVILLE	NY		11/20/2020		3,264		142			142		3,406	3,406			
100047680	GRAND RAPIDS	MI		11/20/2020		13,771		(65)			(65)		13,706	13,706			
100047688	SODDY DAISY	TN		11/20/2020		929		10			10		939	939			
100047693	AURORA	CO		11/20/2020		1,616		(126)			(126)		1,490	1,490			
100047694	CHICAGO	IL		11/20/2020		2,326		41			41		2,367	2,367			
100047697	SUMMERTOWN	TN		11/20/2020		1,650		160			160		1,810	1,810			
100047698	ELMWOOD PARK	IL		11/20/2020		2,714		285			285		2,999	2,999			
100047699	MIAMI	FL		11/20/2020		2,884		151			151		3,035	3,035			
100047704	BARRE	MA		11/20/2020		2,575		11			11		2,586	2,586			
100047706	SPRINGFIELD	OH		11/20/2020		1,984		774			774		2,758	2,758			
100047707	GRAND RAPIDS	MI		11/20/2020		3,654		(229)			(229)		3,425	3,425			
100047712	LAS VEGAS	NV		11/20/2020		10,333		(64)			(64)		10,269	10,269			
100047715	CLAREMONT	NC		11/20/2020		1,590		(222)			(222)		1,368	1,368			
100047716	LAS VEGAS	NV		11/20/2020		5,167		(755)			(755)		4,412	4,412			
100047717	EUGENE	OR		11/20/2020		2,382		(97)			(97)		2,285	2,285			
100047725	SAN FERNANDO	CA		11/20/2020		5,634		(296)			(296)		5,338	5,338			
100047726	WINSTON SALEM	NC		11/20/2020		1,953		(162)			(162)		1,791	1,791			
100047733	WINDER	GA		11/20/2020		3,526		(49)			(49)		3,477	3,477			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047734	HICKORY	NC		11/20/2020		2,129		(207)			(207)		1,922	1,922			
100047742	TRACY	CA		11/20/2020		5,181		(237)			(237)		4,944	4,944			
100047746	SAN LEANDRO	CA		11/20/2020		11,454		(400)			(400)		11,054	11,054			
100047748	EAST NORTHPORT	NY		11/20/2020		4,083		(13)			(13)		4,070	4,070			
100047754	UPLAND	CA		11/20/2020		6,075		(139)			(139)		5,936	5,936			
100047757	FARMINGTON	MN		11/20/2020		6,470		(442)			(442)		6,028	6,028			
100047760	KAILUA	HI		11/20/2020		3,880		(184)			(184)		3,696	3,696			
100047762	STERLING HEIGHTS	MI		11/20/2020		4,314		354			354		4,668	4,668			
100047763	ABERDEEN	MD		11/20/2020		3,143		(224)			(224)		2,919	2,919			
100047764	COLONIA	NJ		11/20/2020		9,804		(669)			(669)		9,135	9,135			
100047771	EVERETT	MA		11/20/2020		3,258		(159)			(159)		3,099	3,099			
100047772	DEARBORN HEIGHTS	MI		11/20/2020		3,147		(21)			(21)		3,126	3,126			
100047773	ROUND LAKE	IL		11/20/2020		11,683		(9)			(9)		11,674	11,674			
100047774	ROUND ROCK	TX		11/20/2020		4,651		(256)			(256)		4,395	4,395			
100047781	PORT SAINT LUCIE	FL		11/20/2020		3,485		(197)			(197)		3,288	3,288			
100047782	EATONTOWN	NJ		11/20/2020		(28,251)		(263)			(263)		(28,514)	(28,514)			
100047783	LONG BEACH	CA		11/20/2020		5,766		(373)			(373)		5,393	5,393			
100047786	SACRAMENTO	CA		11/20/2020		1,422		(134)			(134)		1,288	1,288			
100047789	USK	WA		11/20/2020		1,725		(68)			(68)		1,657	1,657			
100047790	SANDY HOOK	CT		11/20/2020		10,029		(763)			(763)		9,266	9,266			
100047794	ALPHARETTA	GA		11/20/2020		2,908		(160)			(160)		2,748	2,748			
100047798	WEST HAVEN	CT		11/20/2020		3,103		(194)			(194)		2,909	2,909			
100047799	SEWAREN	NJ		11/20/2020		3,554		(314)			(314)		3,240	3,240			
100047804	SANTA FE	NM		11/20/2020		3,502		(59)			(59)		3,443	3,443			
100047811	GLENDALE	AZ		11/20/2020		5,536		(270)			(270)		5,266	5,266			
100047816	CHURCHVILLE	MD		11/20/2020		2,290		(294)			(294)		1,996	1,996			
100047817	ALBERTSON	NY		11/20/2020		3,894		(319)			(319)		3,575	3,575			
100047818	NORTH PROVIDENCE	RI		11/20/2020		3,001		(209)			(209)		2,792	2,792			
100047821	RANCHO CUCAMONGA	CA		11/20/2020		1,842		(79)			(79)		1,763	1,763			
100047823	INWOOD	NY		11/20/2020		4,148		(53)			(53)		4,095	4,095			
100047826	OSWEGO	IL		11/20/2020		8,238		(286)			(286)		7,952	7,952			
100047827	WARRENVILLE	IL		11/20/2020		9,185		16			16		9,201	9,201			
100047830	BRONX	NY		11/20/2020		3,192		82			82		3,274	3,274			
100047831	CAMARILLO	CA		11/20/2020		2,157		21			21		2,178	2,178			
100047833	SAN DIEGO	CA		11/20/2020		2,726		2			2		2,728	2,728			
100047834	STOCKBRIDGE	GA		11/20/2020		6,230		(422)			(422)		5,808	5,808			
100047836	OCALA	FL		11/20/2020		15,805		(716)			(716)		15,089	15,089			
100047840	DENVER	CO		11/20/2020		6,892		(78)			(78)		6,814	6,814			
100047842	MINEOLA	NY		11/20/2020		4,730		(341)			(341)		4,389	4,389			
100047845	NORTH CHICAGO	IL		11/20/2020		4,229		(127)			(127)		4,102	4,102			
100047847	FERNDALE	MI		11/20/2020		3,986		(223)			(223)		3,763	3,763			
100047848	SAN MARCOS	CA		11/20/2020		10,606		(449)			(449)		10,157	10,157			
100047849	EAST STROUDSBURG	PA		11/20/2020		7,767		(643)			(643)		7,124	7,124			
100047851	GREEN BAY	WI		11/20/2020		1,113		26			26		1,139	1,139			
100047853	SHERRILLS FORD	NC		11/20/2020		1,970		(35)			(35)		1,935	1,935			
100047859	MALDEN	MA		11/20/2020		9,231		(159)			(159)		9,072	9,072			
100047866	BYRON CENTER	MI		11/20/2020		1,088		(186)			(186)		902	902			
100047868	HOLT	MI		11/20/2020		2,196		(162)			(162)		2,034	2,034			
100047869	FRESNO	CA		11/20/2020		3,502		(295)			(295)		3,207	3,207			
100047870	MASTIC BEACH	NY		11/20/2020		5,031		292			292		5,323	5,323			
100047871	HENDERSON	NV		11/20/2020		3,539		(222)			(222)		3,317	3,317			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047874	LYNN	MA		11/20/2020		6,326		(755)			(755)		5,571	5,571			
100047876	NEWBURGH	NY		11/20/2020		1,876		237			237		2,113	2,113			
100047877	GRAND RAPIDS	MI		11/20/2020		4,355		(156)			(156)		4,199	4,199			
100047883	RANDOLPH	MA		11/20/2020		9,763		(350)			(350)		9,413	9,413			
100047892	SAINT CLAIR SHORES	MI		11/20/2020		3,488		(195)			(195)		3,293	3,293			
100047899	SAINT PAUL	MN		11/20/2020		7,241		(198)			(198)		7,043	7,043			
100047902	DELRAY BEACH	FL		11/20/2020		13,653		(445)			(445)		13,208	13,208			
100047904	PRESCOTT	WI		11/20/2020		1,256		(110)			(110)		1,146	1,146			
100047907	SOUTH GATE	CA		11/20/2020		4,898		(342)			(342)		4,556	4,556			
100047908	WEST PALM BEACH	FL		11/20/2020		2,337		6			6		2,343	2,343			
100047909	LILBURN	GA		11/20/2020		2,301		183			183		2,484	2,484			
100047910	RANDOLPH	MA		11/20/2020		3,677		(83)			(83)		3,594	3,594			
100047913	LAKE WORTH	FL		11/20/2020		5,133		(286)			(286)		4,847	4,847			
100047918	LAS VEGAS	NV		11/20/2020		2,298		79			79		2,377	2,377			
100047922	ORLANDO	FL		11/20/2020		5,440		(105)			(105)		5,335	5,335			
100047927	VENTURA	CA		11/20/2020		5,212		(232)			(232)		4,980	4,980			
100047928	POMONA	CA		11/20/2020		7,927		(66)			(66)		7,861	7,861			
100047930	FORT LAUDERDALE	FL		11/20/2020		3,968		(16)			(16)		3,952	3,952			
100047933	PITTSBURG	CA		11/20/2020		5,466		(120)			(120)		5,346	5,346			
100047936	DACULA	GA		11/20/2020		12,768		(438)			(438)		12,330	12,330			
100047940	BOLINGBROOK	IL		11/20/2020		3,465		(25)			(25)		3,440	3,440			
100047943	LEMON GROVE	CA		11/20/2020		4,964		(277)			(277)		4,687	4,687			
100047945	TULSA	OK		11/20/2020		5,933		(640)			(640)		5,293	5,293			
100047949	VALLEJO	CA		11/20/2020		6,789		(51)			(51)		6,738	6,738			
100047952	FAIRBURN	GA		11/20/2020		5,913		(227)			(227)		5,686	5,686			
100047955	LITTLE ROCK	AR		11/20/2020		841		(135)			(135)		706	706			
100047957	LOXAHATCHEE	FL		11/20/2020		11,886		(383)			(383)		11,503	11,503			
100047958	SALIDA	CA		11/20/2020		2,350		(155)			(155)		2,195	2,195			
100047960	MUNDELEIN	IL		11/20/2020		8,059		(177)			(177)		7,882	7,882			
100047962	LUNENBURG	MA		11/20/2020		10,443		(98)			(98)		10,345	10,345			
100047967	BENSENVILLE	IL		11/20/2020		4,682		(92)			(92)		4,590	4,590			
100047968	DES PLAINES	IL		11/20/2020		3,174		987			987		4,161	4,161			
100047971	ORLANDO	FL		11/20/2020		18,496		(389)			(389)		18,107	18,107			
100047973	CICERO	IL		11/20/2020		9,075		(292)			(292)		8,783	8,783			
100047975	INDIO	CA		11/20/2020		14,019		(251)			(251)		13,768	13,768			
100047982	NAPLES	FL		11/20/2020		3,382		(258)			(258)		3,124	3,124			
100047983	MERRITT ISLAND	FL		11/20/2020		1,919		(114)			(114)		1,805	1,805			
100047984	LOS ANGELES	CA		11/20/2020		3,533		(198)			(198)		3,335	3,335			
100047990	ANKENY	IA		11/20/2020		1,770		(83)			(83)		1,687	1,687			
100047993	SALT LAKE CITY	UT		11/20/2020		574		20			20		594	594			
100047994	STAMFORD	CT		11/20/2020		2,880		(84)			(84)		2,796	2,796			
100047996	RIVERHEAD	NY		11/20/2020		1,735		(173)			(173)		1,562	1,562			
100048001	NORTH HOLLYWOOD	CA		11/20/2020		4,424		(234)			(234)		4,190	4,190			
100048002	PORTLAND	OR		11/20/2020		2,284		(16)			(16)		2,268	2,268			
100048006	RIVERSIDE	CA		11/20/2020		10,697		(1,146)			(1,146)		9,551	9,551			
100048008	HICKORY HILLS	IL		11/20/2020		3,875		1,271			1,271		5,146	5,146			
100048010	SYLMAR	CA		11/20/2020		5,865		(340)			(340)		5,525	5,525			
100048011	GRASS VALLEY	CA		11/20/2020		13,541		(579)			(579)		12,962	12,962			
100048014	CHICAGO	IL		11/20/2020		4,143		55			55		4,198	4,198			
100048019	RIVERSIDE	CA		11/20/2020		12,691		(60)			(60)		12,631	12,631			
100048027	MURRIETA	CA		11/20/2020		3,647		492			492		4,139	4,139			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048029	EASLEY	SC		11/20/2020		1,047		(155)			(155)		892	892			
100048033	PILLAGER	MN		11/20/2020		4,955		(120)			(120)		4,835	4,835			
100048036	CANTON	NC		11/20/2020		2,173		34			34		2,207	2,207			
100048037	ORLANDO	FL		11/20/2020		3,693		(83)			(83)		3,610	3,610			
100048040	RICHMOND	CA		11/20/2020		7,370		172			172		7,542	7,542			
100048041	OXNARD	CA		11/20/2020		4,871		(67)			(67)		4,804	4,804			
100048043	DEKALB	IL		11/20/2020		4,457		(77)			(77)		4,380	4,380			
100048045	WAUKEGAN	IL		11/20/2020		8,973		(140)			(140)		8,833	8,833			
100048047	STATEN ISLAND	NY		11/20/2020		2,934		82			82		3,016	3,016			
100048052	WEST BLOOMFIELD	MI		11/20/2020		3,008		(216)			(216)		2,792	2,792			
100048056	NORTH BERGEN	NJ		11/20/2020		4,169		(89)			(89)		4,080	4,080			
100048058	LAS VEGAS	NV		11/20/2020		1,303		13			13		1,316	1,316			
100048064	NAPLES	FL		11/20/2020		2,309		(95)			(95)		2,214	2,214			
100048067	LAS VEGAS	NV		11/20/2020		7,564		(448)			(448)		7,116	7,116			
100048076	PHOENIX	AZ		11/20/2020		2,909		(48)			(48)		2,861	2,861			
100048077	LAS VEGAS	NV		11/20/2020		5,074		(284)			(284)		4,790	4,790			
100048082	TALLAHASSEE	FL		11/20/2020		5,297		(368)			(368)		4,929	4,929			
100048083	LYNNWOOD	WA		11/20/2020		5,480		(44)			(44)		5,436	5,436			
100048087	SAN FRANCISCO	CA		11/20/2020		5,606		(59)			(59)		5,547	5,547			
100048097	JONESBORO	GA		11/20/2020		12,617		(841)			(841)		11,776	11,776			
100048103	HUNTERSVILLE	NC		11/20/2020		69,000		2,288			2,288		71,288	71,288			
100048108	GREENSBORO	NC		11/20/2020		4,156		(46)			(46)		4,110	4,110			
100048109	ADA	MI		11/20/2020		3,680		173			173		3,853	3,853			
100048113	PALMDALE	CA		11/20/2020		6,380		(150)			(150)		6,230	6,230			
100048116	CITRUS HEIGHTS	CA		11/20/2020		1,529		91			91		1,620	1,620			
100048117	WINTER SPRINGS	FL		11/20/2020		2,075		(178)			(178)		1,897	1,897			
100048118	LANHAM	MD		11/20/2020		1,661		(77)			(77)		1,584	1,584			
100048121	WEST BABYLON	NY		11/20/2020		10,472		132			132		10,604	10,604			
100048131	SEMINOLE	FL		11/20/2020		2,595		87			87		2,682	2,682			
100048135	OREGON CITY	OR		11/20/2020		10,393		(536)			(536)		9,857	9,857			
100048136	LITTLE ELM	TX		11/20/2020		2,249		(131)			(131)		2,118	2,118			
100048137	CHICAGO	IL		11/20/2020		3,864		(73)			(73)		3,791	3,791			
100048148	UNION	KY		11/20/2020		5,340		(503)			(503)		4,837	4,837			
100048149	MEDFORD	NY		11/20/2020		2,233		(394)			(394)		1,839	1,839			
100048153	RANCHO CUCAMONGA	CA		11/20/2020		3,046		(259)			(259)		2,787	2,787			
100048155	DUDLEY	MA		11/20/2020		4,446		(346)			(346)		4,100	4,100			
100048157	MINNEAPOLIS	MN		11/20/2020		5,887		(215)			(215)		5,672	5,672			
100048170	LANGHORNE	PA		11/20/2020		3,453		(138)			(138)		3,315	3,315			
100048173	HOLBROOK	NY		11/20/2020		6,632		(127)			(127)		6,505	6,505			
100048186	WARRENVILLE	IL		11/20/2020		4,781		(447)			(447)		4,334	4,334			
100048188	HENRICO	VA		11/20/2020		5,935		(285)			(285)		5,650	5,650			
100048189	FRESH MEADOWS	NY		11/20/2020		10,079		(546)			(546)		9,533	9,533			
100048191	PALMDALE	CA		11/20/2020		5,170		(88)			(88)		5,082	5,082			
100048193	MIAMI	FL		11/20/2020		3,088		174			174		3,262	3,262			
100048195	WISCONSIN RAPIDS	WI		11/20/2020		1,690		(127)			(127)		1,563	1,563			
100048196	FORT LAUDERDALE	FL		11/20/2020		3,682		(219)			(219)		3,463	3,463			
100048197	GLENDALE	AZ		11/20/2020		1,369		(67)			(67)		1,302	1,302			
100048198	WARRENSBURG	MO		11/20/2020		881		51			51		932	932			
100048201	BOCA RATON	FL		11/20/2020		3,428		(245)			(245)		3,183	3,183			
100048204	RENO	NV		11/20/2020		5,130		(394)			(394)		4,736	4,736			
100048205	ELIZABETHPORT	NJ		11/20/2020		3,029		80			80		3,109	3,109			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048213	SODDY DAISY	TN		11/20/2020		1,144		(262)			(262)		882	882			
100048217	OAKWOOD HILLS	IL		11/20/2020		6,549		(13)			(13)		6,536	6,536			
100048218	BROOKLYN	NY		11/20/2020		(33,603)		(163)			(163)		(33,766)	(33,766)			
100048220	COPAKE	NY		11/20/2020		1,886		(300)			(300)		1,586	1,586			
100048221	SPRINGFIELD	MA		11/20/2020		2,520		(128)			(128)		2,392	2,392			
100048227	PORT SAINT LUCIE	FL		11/20/2020		3,356		(306)			(306)		3,050	3,050			
100048228	HIALEAH	FL		11/20/2020		5,918		(272)			(272)		5,646	5,646			
100048233	PERRIS	CA		11/20/2020		12,794		14			14		12,808	12,808			
100048234	WEST COVINA	CA		11/20/2020		5,180		(284)			(284)		4,896	4,896			
100048235	ANCHORAGE	AK		11/20/2020		2,348		(222)			(222)		2,126	2,126			
100048238	FORT LAUDERDALE	FL		11/20/2020		6,560		(187)			(187)		6,373	6,373			
100048239	WESTBURY	NY		11/20/2020		4,325		56			56		4,381	4,381			
100048242	POLLOCK PINES	CA		11/20/2020		4,418		(424)			(424)		3,994	3,994			
100048246	MORENO VALLEY	CA		11/20/2020		3,296		26			26		3,322	3,322			
100048248	COLUMBIA	MD		11/20/2020		4,557		631			631		5,188	5,188			
100048256	TAMPA	FL		11/20/2020		2,686		50			50		2,736	2,736			
100048257	OXNARD	CA		11/20/2020		5,721		33			33		5,754	5,754			
100048259	VENICE	FL		11/20/2020		2,548		219			219		2,767	2,767			
100048262	HUNTLEY	IL		11/20/2020		7,070		(30)			(30)		7,040	7,040			
100048263	DALLAS	TX		11/20/2020		5,371		(252)			(252)		5,119	5,119			
100048264	FORT LAUDERDALE	FL		11/20/2020		13,927		995			995		14,922	14,922			
100048265	NEW YORK	NY		11/20/2020		4,290		(110)			(110)		4,180	4,180			
100048276	BEAVERTON	OR		11/20/2020		4,738		(178)			(178)		4,560	4,560			
100048277	UNION CITY	NJ		11/20/2020		3,367		143			143		3,510	3,510			
100048278	MODESTO	CA		11/20/2020		5,067		(400)			(400)		4,667	4,667			
100048283	HOUMA	LA		11/20/2020		4,990		(409)			(409)		4,581	4,581			
100048290	CLEVELAND	OH		11/20/2020		2,703		(14)			(14)		2,689	2,689			
100048296	BRICK	NJ		11/20/2020		6,226		(301)			(301)		5,925	5,925			
100048299	EUGENE	OR		11/20/2020		2,042		(99)			(99)		1,943	1,943			
100048300	PALMDALE	CA		11/20/2020		11,926		(503)			(503)		11,423	11,423			
100048303	DOUGLASVILLE	GA		11/20/2020		1,040		51			51		1,091	1,091			
100048304	LODI	CA		11/20/2020		2,999		34			34		3,033	3,033			
100048305	UPLAND	CA		11/20/2020		9,897		(490)			(490)		9,407	9,407			
100048307	SUN VALLEY	CA		11/20/2020		3,726		(171)			(171)		3,555	3,555			
100048308	BURNSVILLE	MN		11/20/2020		1,005		349			349		1,354	1,354			
100048309	SAINT LOUIS	MO		11/20/2020		950		(20)			(20)		930	930			
100048312	ORLANDO	FL		11/20/2020		4,341		(80)			(80)		4,261	4,261			
100048313	MIAMI	FL		11/20/2020		3,933		(184)			(184)		3,749	3,749			
100048314	CHESTERFIELD	VA		11/20/2020		1,232		(198)			(198)		1,034	1,034			
100048316	JACKSONVILLE	FL		11/20/2020		3,026		(264)			(264)		2,762	2,762			
100048319	CLEARWATER	FL		11/20/2020		3,194		326			326		3,520	3,520			
100048321	BATON ROUGE	LA		11/20/2020		4,817		(243)			(243)		4,574	4,574			
100048322	REDLANDS	CA		11/20/2020		4,282		(79)			(79)		4,203	4,203			
100048326	PATCHOGUE	NY		11/20/2020		5,352		(235)			(235)		5,117	5,117			
100048330	STAMFORD	CT		11/20/2020		3,592		(284)			(284)		3,308	3,308			
100048331	CHELSEA	MA		11/20/2020		7,287		(182)			(182)		7,105	7,105			
100048334	FLUSHING	NY		11/20/2020		26,913		(1,240)			(1,240)		25,673	25,673			
100048337	CICERO	IL		11/20/2020		13,171		(797)			(797)		12,374	12,374			
100048343	TRENTON	NJ		11/20/2020		2,050		342			342		2,392	2,392			
100048348	SECAUCUS	NJ		11/20/2020		7,058		364			364		7,422	7,422			
100048349	PHOENIX	AZ		11/20/2020		5,284		(254)			(254)		5,030	5,030			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048350	MIDDLEVILLE	MI		11/20/2020		2,515		(177)			(177)		2,338	2,338			
100048352	POMPANO BEACH	FL		11/20/2020		5,194		162			162		5,356	5,356			
100048355	NORTH LAS VEGAS	NV		11/20/2020		5,245		(194)			(194)		5,051	5,051			
100048359	UNIONDALE	NY		11/20/2020		3,778		95			95		3,873	3,873			
100048360	LOS ANGELES	CA		11/20/2020		4,691		(331)			(331)		4,360	4,360			
100048366	SOMERTON	AZ		11/20/2020		3,265		142			142		3,407	3,407			
100048367	MIAMI	FL		11/20/2020		1,052		43			43		1,095	1,095			
100048368	MAPLE SHADE	NJ		11/20/2020		1,646		(63)			(63)		1,583	1,583			
100048369	PALM COAST	FL		11/20/2020		1,260		232			232		1,492	1,492			
100048371	FREEHOLD	NJ		11/20/2020		5,924		(360)			(360)		5,564	5,564			
100048374	GLENWOOD	NJ		11/20/2020		3,589		(245)			(245)		3,344	3,344			
100048381	BAKERSFIELD	CA		11/20/2020		3,543		385			385		3,928	3,928			
100048382	SUCCASUNNA	NJ		11/20/2020		4,817		111			111		4,928	4,928			
100048383	WHITESBORO	NY		11/20/2020		2,041		(196)			(196)		1,845	1,845			
100048385	JAMAICA	NY		11/20/2020		9,975		(473)			(473)		9,502	9,502			
100048390	LAKE OSWEGO	OR		11/20/2020		2,207		(84)			(84)		2,123	2,123			
100048394	SLEEPY HOLLOW	IL		11/20/2020		2,160		(467)			(467)		1,693	1,693			
100048396	RIVERSIDE	CA		11/20/2020		2,197		(129)			(129)		2,068	2,068			
100048400	MIAMI	FL		11/20/2020		2,799		(103)			(103)		2,696	2,696			
100048401	NAPA	CA		11/20/2020		5,485		(403)			(403)		5,082	5,082			
100048409	FAIRBURN	GA		11/20/2020		2,473		(42)			(42)		2,431	2,431			
100048410	BERGENFIELD	NJ		11/20/2020		3,647		301			301		3,948	3,948			
100048411	SOUTHFIELD	MI		11/20/2020		2,775		330			330		3,105	3,105			
100048412	FRESNO	CA		11/20/2020		2,056		(292)			(292)		1,764	1,764			
100048413	MIAMI	FL		11/20/2020		5,046		(198)			(198)		4,848	4,848			
100048415	ANTIOCH	CA		11/20/2020		4,756		85			85		4,841	4,841			
100048424	LOS LUNAS	NM		11/20/2020		5,156		(710)			(710)		4,446	4,446			
100048426	LIBERAL	KS		11/20/2020		4,809		(370)			(370)		4,439	4,439			
100048431	VIRGINIA BEACH	VA		11/20/2020		15,748		(967)			(967)		14,781	14,781			
100048433	DELTONA	FL		11/20/2020		4,381		(276)			(276)		4,105	4,105			
100048439	SANTA ROSA	CA		11/20/2020		4,792		(176)			(176)		4,616	4,616			
100048440	NEW BALTIMORE	MI		11/20/2020		4,290		107			107		4,397	4,397			
100048441	ATLANTA	GA		11/20/2020		446		23			23		469	469			
100048448	STUART	FL		11/20/2020		1,354		39			39		1,393	1,393			
100048449	SOMERSET	NJ		11/20/2020		10,413		(798)			(798)		9,615	9,615			
100048450	CLOVER	SC		11/20/2020		4,439		(510)			(510)		3,929	3,929			
100048455	YUMA	AZ		11/20/2020		2,549		(13)			(13)		2,536	2,536			
100048456	BERWYN	IL		11/20/2020		3,939		506			506		4,445	4,445			
100048458	LODI	CA		11/20/2020		10,777		(358)			(358)		10,419	10,419			
100048460	SANTA ANA	CA		11/20/2020		4,381		184			184		4,565	4,565			
100048463	RIVERSIDE	CA		11/20/2020		3,298		(205)			(205)		3,093	3,093			
100048464	MONTGOMERY VILLAGE	MD		11/20/2020		9,779		(169)			(169)		9,610	9,610			
100048470	PEKIN	IN		11/20/2020		4,672		(605)			(605)		4,067	4,067			
100048472	BALTIMORE	MD		11/20/2020		2,093		(163)			(163)		1,930	1,930			
100048474	CANYON COUNTRY	CA		11/20/2020		6,222		200			200		6,422	6,422			
100048476	DETROIT	MI		11/20/2020		1,993		5			5		1,998	1,998			
100048479	LAKE VILLA	IL		11/20/2020		851		310			310		1,161	1,161			
100048481	NORTH BERGEN	NJ		11/20/2020		7,026		(67)			(67)		6,959	6,959			
100048483	RANCHO CORDOVA	CA		11/20/2020		6,013		(454)			(454)		5,559	5,559			
100048486	KERMAN	CA		11/20/2020		8,772		(527)			(527)		8,245	8,245			
100048487	INGLEWOOD	CA		11/20/2020		3,505		(66)			(66)		3,439	3,439			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048490	JUPITER	FL		11/20/2020		14,697		(396)			(396)		14,301	14,301			
100048492	BRENTWOOD	CA		11/20/2020		13,585		(541)			(541)		13,044	13,044			
100048493	DAVISON	MI		11/20/2020		7,458		(365)			(365)		7,093	7,093			
100048494	TAMPA	FL		11/20/2020		1,164		108			108		1,272	1,272			
100048495	WOODBRIDGE	VA		11/20/2020		4,278		(124)			(124)		4,154	4,154			
100048496	TUCSON	AZ		11/20/2020		2,330		(65)			(65)		2,265	2,265			
100048497	LOS ANGELES	CA		11/20/2020		9,664		(362)			(362)		9,302	9,302			
100048498	MIAMI	FL		11/20/2020		2,273		(287)			(287)		1,986	1,986			
100048500	ANTIOCH	CA		11/20/2020		8,785		(271)			(271)		8,514	8,514			
100048506	SAN BERNARDINO	CA		11/20/2020		2,870		70			70		2,940	2,940			
100048509	KISSIMMEE	FL		11/20/2020		1,317		45			45		1,362	1,362			
100048514	LOS ANGELES	CA		11/20/2020		4,619		24			24		4,643	4,643			
100048515	DELRAY BEACH	FL		11/20/2020		4,786		(264)			(264)		4,522	4,522			
100048516	MODESTO	CA		11/20/2020		4,836		356			356		5,192	5,192			
100048517	HIGHTSTOWN	NJ		11/20/2020		2,288		53			53		2,341	2,341			
100048518	LAKEWOOD	CA		11/20/2020		6,542		(299)			(299)		6,243	6,243			
100048519	INDIALANTIC	FL		11/20/2020		5,054		(39)			(39)		5,015	5,015			
100048521	QUEENS VILLAGE	NY		11/20/2020		6,184		294			294		6,478	6,478			
100048523	BANNING	CA		11/20/2020		4,815		(365)			(365)		4,450	4,450			
100048526	MACUNGIE	PA		11/20/2020		2,105		136			136		2,241	2,241			
100048527	DEARBORN HEIGHTS	MI		11/20/2020		1,602		(154)			(154)		1,448	1,448			
100048530	SURPRISE	AZ		11/20/2020		7,924		(99)			(99)		7,825	7,825			
100048534	BEVERLY HILLS	MI		11/20/2020		2,883		(177)			(177)		2,706	2,706			
100048537	ORMOND BEACH	FL		11/20/2020		4,064		285			285		4,349	4,349			
100048540	POMPANO BEACH	FL		11/20/2020		110		23			23		133	133			
100048547	RANCHO CUCAMONGA	CA		11/20/2020		9,536		(527)			(527)		9,009	9,009			
100048548	MONTGOMERY VILLAGE	MD		11/20/2020		3,458		(148)			(148)		3,310	3,310			
100048551	LEMONT	IL		11/20/2020		5,170		(232)			(232)		4,938	4,938			
100048560	DES PLAINES	IL		11/20/2020		2,525		793			793		3,318	3,318			
100048562	MINNEAPOLIS	MN		11/20/2020		3,551		(365)			(365)		3,186	3,186			
100048569	HUNTINGTON	IN		11/20/2020		633		(134)			(134)		499	499			
100048572	MEDFORD	OR		11/20/2020		2,488		(40)			(40)		2,448	2,448			
100048573	FONTANA	CA		11/20/2020		2,771		(238)			(238)		2,533	2,533			
100048575	BARTOW	FL		11/20/2020		3,997		(62)			(62)		3,935	3,935			
100048577	WHITTIER	CA		11/20/2020		11,660		(467)			(467)		11,193	11,193			
100048580	FONTANA	CA		11/20/2020		4,209		44			44		4,253	4,253			
100048583	BALTIMORE	MD		11/20/2020		2,954		(90)			(90)		2,864	2,864			
100048586	BETHEL	MN		11/20/2020		3,144		(78)			(78)		3,066	3,066			
100048589	BROOKLYN	NY		11/20/2020		2,442		(463)			(463)		1,979	1,979			
100048599	CHICAGO	IL		11/20/2020		1,024		327			327		1,351	1,351			
100048600	MIAMI	FL		11/20/2020		8,803		(442)			(442)		8,361	8,361			
100048606	WEST ORANGE	NJ		11/20/2020		5,052		(191)			(191)		4,861	4,861			
100048608	OAK PARK	MI		11/20/2020		682		(83)			(83)		599	599			
100048616	CARY	NC		11/20/2020		4,193		40			40		4,233	4,233			
100048619	ROCK HILL	SC		11/20/2020		4,826		(510)			(510)		4,316	4,316			
100048620	FARMINGTON	CT		11/20/2020		2,211		58			58		2,269	2,269			
100048621	VICTORVILLE	CA		11/20/2020		2,920		(14)			(14)		2,906	2,906			
100048622	LOWELL	MA		11/20/2020		7,131		(311)			(311)		6,820	6,820			
100048624	SAN JUAN CAPISTRANO	CA		11/20/2020		3,991		(14)			(14)		3,977	3,977			
100048627	UPPER MARLBORO	MD		11/20/2020		12,265		(554)			(554)		11,711	11,711			
100048629	WINSTON SALEM	NC		11/20/2020		4,193		(233)			(233)		3,960	3,960			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048633	WILDWOOD	NJ		11/20/2020		11,772		(1,179)			(1,179)		10,593	10,593			
100048634	HOLLYWOOD	FL		11/20/2020		6,127		67			67		6,194	6,194			
100048638	STREET	MD		11/20/2020		2,017		(288)			(288)		1,729	1,729			
100048643	DALY CITY	CA		11/20/2020		15,216		102			102		15,318	15,318			
100048644	GEORGETOWN	KY		11/20/2020		2,499		(97)			(97)		2,402	2,402			
100048647	COBBS CREEK	VA		11/20/2020		3,519		(349)			(349)		3,170	3,170			
100048649	WINTERVILLE	GA		11/20/2020		1,388		(120)			(120)		1,268	1,268			
100048652	CHICAGO RIDGE	IL		11/20/2020		1,524		275			275		1,799	1,799			
100048654	MARGATE	FL		11/20/2020		3,314		793			793		4,107	4,107			
100048655	POMPANO BEACH	FL		11/20/2020		1,282		23			23		1,305	1,305			
100048661	FORT LAUDERDALE	FL		11/20/2020		2,750		(35)			(35)		2,715	2,715			
100048662	BOWIE	MD		11/20/2020		10,228		(487)			(487)		9,741	9,741			
100048663	SAN BRUNO	CA		11/20/2020		13,048		(275)			(275)		12,773	12,773			
100048665	ELK GROVE	CA		11/20/2020		13,181		(598)			(598)		12,583	12,583			
100048667	POMONA	CA		11/20/2020		5,766		132			132		5,898	5,898			
100048674	CHARLOTTE	NC		11/20/2020		1,234		(99)			(99)		1,135	1,135			
100048675	CHICAGO	IL		11/20/2020		4,706		53			53		4,759	4,759			
100048676	LA HABRA	CA		11/20/2020		5,963		(301)			(301)		5,662	5,662			
100048677	OLYMPIA	WA		11/20/2020		3,308		(174)			(174)		3,134	3,134			
100048680	SAN BERNARDINO	CA		11/20/2020		3,439		442			442		3,881	3,881			
100048686	OPA LOCKA	FL		11/20/2020		1,791		77			77		1,868	1,868			
100048687	CORAL SPRINGS	FL		11/20/2020		2,935		391			391		3,326	3,326			
100048689	CHARLOTTESVILLE	VA		11/20/2020		1,680		(336)			(336)		1,344	1,344			
100048690	LAKELAND	FL		11/20/2020		1,040		453			453		1,493	1,493			
100048691	ELK GROVE	CA		11/20/2020		8,907		(666)			(666)		8,241	8,241			
100048693	TRENTON	NJ		11/20/2020		7,985		1,816			1,816		9,801	9,801			
100048696	SPRING VALLEY	NY		11/20/2020		11,811		(1,562)			(1,562)		10,249	10,249			
100048697	MIAMI	FL		11/20/2020		5,679		174			174		5,853	5,853			
100048699	EVERETT	WA		11/20/2020		3,427		25			25		3,452	3,452			
100048700	WEST END	NC		11/20/2020		3,783		(325)			(325)		3,458	3,458			
100048704	GHENT	NY		11/20/2020		5,566		509			509		6,075	6,075			
100048705	COMPTON	CA		11/20/2020		3,719		(232)			(232)		3,487	3,487			
100048708	KISSIMMEE	FL		11/20/2020		3,784		(347)			(347)		3,437	3,437			
100048709	SALT LAKE CITY	UT		11/20/2020		2,414		(144)			(144)		2,270	2,270			
100048715	MIAMI	FL		11/20/2020		5,677		74			74		5,751	5,751			
100048717	MABELVALE	AR		11/20/2020		12,257		(369)			(369)		11,888	11,888			
100048718	AUBURN	AL		11/20/2020		3,103		3			3		3,106	3,106			
100048720	MIAMI	FL		11/20/2020		7,489		(389)			(389)		7,100	7,100			
100048721	ELIZABETH	NJ		11/20/2020		5,267		1,373			1,373		6,640	6,640			
100048723	VAN NUYS	CA		11/20/2020		6,240		(94)			(94)		6,146	6,146			
100048724	PATCHOGUE	NY		11/20/2020		13,272		662			662		13,934	13,934			
100048731	ROYAL PALM BEACH	FL		11/20/2020		2,699		870			870		3,569	3,569			
100048733	MIAMI	FL		11/20/2020		4,006		234			234		4,240	4,240			
100048746	UNIONDALE	NY		11/20/2020		3,306		124			124		3,430	3,430			
100048748	WEST PALM BEACH	FL		11/20/2020		3,117		567			567		3,684	3,684			
100048749	JOLIET	IL		11/20/2020		3,801		(110)			(110)		3,691	3,691			
100048756	STATEN ISLAND	NY		11/20/2020		7,209		(556)			(556)		6,653	6,653			
100048757	BROOKLYN	NY		11/20/2020		5,320		231			231		5,551	5,551			
100048759	LAKEWOOD	WA		11/20/2020		12,547		(499)			(499)		12,048	12,048			
100048760	OAK CREEK	WI		11/20/2020		5,137		(150)			(150)		4,987	4,987			
100048761	HENDERSON	NV		11/20/2020		2,523							2,523	2,523			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048764	TUCSON	AZ		11/20/2020		3,333		20			20		3,353	3,353			
100048767	FIREBAUGH	CA		11/20/2020		175		62			62		237	237			
100048768	CHESAPEAKE	VA		11/20/2020		8,127		(137)			(137)		7,990	7,990			
100048769	MOBILE	AL		11/20/2020		5,052		(215)			(215)		4,837	4,837			
100048771	BETHLEHEM	PA		11/20/2020		7,469		(42)			(42)		7,427	7,427			
100048773	SAINT PAUL	MN		11/20/2020		5,754		(22)			(22)		5,732	5,732			
100048774	BROOKLYN	NY		11/20/2020		7,288		(471)			(471)		6,817	6,817			
100048775	BRANDON	FL		11/20/2020		2,769		221			221		2,990	2,990			
100048776	JERSEY CITY	NJ		11/20/2020		5,264		(484)			(484)		4,780	4,780			
100048777	SOUTH LYON	MI		11/20/2020		6,579		(30)			(30)		6,549	6,549			
100048778	WINTER PARK	FL		11/20/2020		4,927		(190)			(190)		4,737	4,737			
100048780	WOODHAVEN	NY		11/20/2020		9,120		1,267			1,267		10,387	10,387			
100048782	SALT LAKE CITY	UT		11/20/2020		7,639		(317)			(317)		7,322	7,322			
100048784	GYPSUM	CO		11/20/2020		3,569		303			303		3,872	3,872			
100048788	OPA LOCKA	FL		11/20/2020		2,271		56			56		2,327	2,327			
100048790	HAUPPAUGE	NY		11/20/2020		4,940		44			44		4,984	4,984			
100048794	CARMEL	NY		11/20/2020		9,877		(597)			(597)		9,280	9,280			
100048797	JOLIET	IL		11/20/2020		1,535		107			107		1,642	1,642			
100048799	HOMESTEAD	FL		11/20/2020		4,123		1,009			1,009		5,132	5,132			
100048800	GERMANTOWN	MD		11/20/2020		3,477		(155)			(155)		3,322	3,322			
100048801	CORONA	CA		11/20/2020		4,382		115			115		4,497	4,497			
100048802	TAMPA	FL		11/20/2020		2,232		196			196		2,428	2,428			
100048804	NORTH HOLLYWOOD	CA		11/20/2020		5,486		(360)			(360)		5,126	5,126			
100048807	PLAINFIELD	NJ		11/20/2020		8,468		(136)			(136)		8,332	8,332			
100048808	WHITTIER	CA		11/20/2020		12,129		709			709		12,838	12,838			
100048819	BEDMINSTER	NJ		11/20/2020		4,178		(124)			(124)		4,054	4,054			
100048823	TALLMADGE	OH		11/20/2020		5,164		484			484		5,648	5,648			
100048828	MIAMI	FL		11/20/2020		2,318		201			201		2,519	2,519			
100048830	LANHAM	MD		11/20/2020		2,753		371			371		3,124	3,124			
100048833	EFFORT	PA		11/20/2020		2,295		336			336		2,631	2,631			
100048839	KINGS PARK	NY		11/20/2020		4,461		(228)			(228)		4,233	4,233			
100048841	PANORAMA CITY	CA		11/20/2020		7,648		(454)			(454)		7,194	7,194			
100048842	MATTHEWS	NC		11/20/2020		8,113		(378)			(378)		7,735	7,735			
100048844	DOUGLASVILLE	GA		11/20/2020		6,789		210			210		6,999	6,999			
100048847	MACHESNEY PARK	IL		11/20/2020		2,547		81			81		2,628	2,628			
100048852	FORT LAUDERDALE	FL		11/20/2020		2,154		(153)			(153)		2,001	2,001			
100048853	MANCHESTER TOWNSHIP	NJ		11/20/2020		3,128		282			282		3,410	3,410			
100048854	CHICAGO	IL		11/20/2020		3,060		(269)			(269)		2,791	2,791			
100048858	FREDERICKSBURG	VA		11/20/2020		5,835		63			63		5,898	5,898			
100048859	HEMPSTEAD	NY		11/20/2020		5,002		367			367		5,369	5,369			
100048861	GARFIELD	NJ		11/20/2020		4,788		118			118		4,906	4,906			
100048863	KISSIMMEE	FL		11/20/2020		3,170		24			24		3,194	3,194			
100048864	EAST NORTHPORT	NY		11/20/2020		5,872		68			68		5,940	5,940			
100048868	COVINGTON	GA		11/20/2020		7,616		(313)			(313)		7,303	7,303			
100048873	REX	GA		11/20/2020		1,256		(38)			(38)		1,218	1,218			
100048877	CAYCE	SC		11/20/2020		1,940		(107)			(107)		1,833	1,833			
100048879	LAS VEGAS	NV		11/20/2020		3,066		87			87		3,153	3,153			
100048881	TAMPA	FL		11/20/2020		3,522		(227)			(227)		3,295	3,295			
100048882	MENIFEE	CA		11/20/2020		8,696		(303)			(303)		8,393	8,393			
100048883	LAS VEGAS	NV		11/20/2020		3,011		172			172		3,183	3,183			
100048884	RANCHO CUCAMONGA	CA		11/20/2020		8,276		(402)			(402)		7,874	7,874			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048886	BABYLON	NY		11/20/2020		6,606		394			394		7,000	7,000			
100048887	MIAMI	FL		11/20/2020		3,887		122			122		4,009	4,009			
100048889	CHICAGO	IL		11/20/2020		6,324		(366)			(366)		5,958	5,958			
100048890	NEWARK	NJ		11/20/2020		3,943		(170)			(170)		3,773	3,773			
100048892	MESA	AZ		11/20/2020		6,014		(316)			(316)		5,698	5,698			
100048893	LAKELAND	FL		11/20/2020		3,411		(115)			(115)		3,296	3,296			
100048903	JACKSON	MI		11/20/2020		1,859		(129)			(129)		1,730	1,730			
100048905	LURAY	VA		11/20/2020		1,242		160			160		1,402	1,402			
100048907	BROOKLYN	NY		11/20/2020		25,494		(1,150)			(1,150)		24,344	24,344			
100048916	BAYVILLE	NJ		11/20/2020		2,444		303			303		2,747	2,747			
100048917	BALTIMORE	MD		11/20/2020		1,770		2			2		1,772	1,772			
100048927	TRUMBULL	CT		11/20/2020		4,975		434			434		5,409	5,409			
100048930	HOLLYWOOD	FL		11/20/2020		3,277		108			108		3,385	3,385			
100048932	BEAUMONT	CA		11/20/2020		3,634		169			169		3,803	3,803			
100048934	PORTLAND	OR		11/20/2020		8,489		(218)			(218)		8,271	8,271			
100048938	CHICAGO	IL		11/20/2020		3,685		(26)			(26)		3,659	3,659			
100048939	LAND O LAKES	FL		11/20/2020		2,788		114			114		2,902	2,902			
100048940	BOGOTA	NJ		11/20/2020		5,287		556			556		5,843	5,843			
100048941	BRONX	NY		11/20/2020		11,370		(844)			(844)		10,526	10,526			
100048943	HIALEAH	FL		11/20/2020		8,606		(405)			(405)		8,201	8,201			
100048944	NOGALES	AZ		11/20/2020		5,543		(257)			(257)		5,286	5,286			
100048947	ORLANDO	FL		11/20/2020		9,011		1,495			1,495		10,506	10,506			
100048952	FILLMORE	CA		11/20/2020		43,536		(1,906)			(1,906)		41,630	41,630			
100048957	WATERFORD	MI		11/20/2020		6,828		(146)			(146)		6,682	6,682			
100048959	VENICE	FL		11/20/2020		3,640		(330)			(330)		3,310	3,310			
100048960	CATHEDRAL CITY	CA		11/20/2020		5,202		296			296		5,498	5,498			
100048961	MIAMI	FL		11/20/2020		3,510		(27)			(27)		3,483	3,483			
100048962	FORT WASHINGTON	MD		11/20/2020		3,163		(227)			(227)		2,936	2,936			
100048965	FORT WORTH	TX		11/20/2020		3,753		(168)			(168)		3,585	3,585			
100048968	OCEANSIDE	CA		11/20/2020		11,030		(125)			(125)		10,905	10,905			
100048970	DEERFIELD	IL		11/20/2020		28,935		78			78		29,013	29,013			
100048972	PATCHOGUE	NY		11/20/2020		4,508		153			153		4,661	4,661			
100048973	SOUTH OZONE PARK	NY		11/20/2020		20,153		(973)			(973)		19,180	19,180			
100048976	LODI	NJ		11/20/2020		8,382		(602)			(602)		7,780	7,780			
100048978	CONYERS	GA		11/20/2020		1,595		20			20		1,615	1,615			
100048979	MIAMI	FL		11/20/2020		3,307		288			288		3,595	3,595			
100048980	NEWARK	NJ		11/20/2020		2,991		920			920		3,911	3,911			
100048983	LESTER PRAIRIE	MN		11/20/2020		1,663		(14)			(14)		1,649	1,649			
100048984	SAINT LOUIS	MO		11/20/2020		1,241		35			35		1,276	1,276			
100048989	RIO RANCHO	NM		11/20/2020		2,880		(102)			(102)		2,778	2,778			
100048991	BRONX	NY		11/20/2020		4,337		(369)			(369)		3,968	3,968			
100048996	BALTIMORE	MD		11/20/2020		3,950		(198)			(198)		3,752	3,752			
100049000	MIAMI	FL		11/20/2020		13,784		(542)			(542)		13,242	13,242			
100049001	LAKE FOREST	CA		11/20/2020		20,116		(696)			(696)		19,420	19,420			
100049004	HASKELL	NJ		11/20/2020		5,975		(285)			(285)		5,690	5,690			
100049005	SAINT GEORGE	UT		11/20/2020		4,005		(185)			(185)		3,820	3,820			
100049010	SPARKS	NV		11/20/2020		8,922		(313)			(313)		8,609	8,609			
100049011	INVER GROVE HEIGHTS	MN		11/20/2020		2,310		(178)			(178)		2,132	2,132			
100049012	CREVE COEUR	IL		11/20/2020		607		(105)			(105)		502	502			
100049017	HOMESTEAD	FL		11/20/2020		2,369		721			721		3,090	3,090			
100049018	TAMPA	FL		11/20/2020		6,277		(396)			(396)		5,881	5,881			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049022	LINDEN	NJ		11/20/2020		9,391		653			653		10,044	10,044			
100049023	LAKELAND	FL		11/20/2020		2,545		50			50		2,595	2,595			
100049026	MIAMI	FL		11/20/2020		4,295		(21)			(21)		4,274	4,274			
100049029	MIAMI	FL		11/20/2020		4,325		142			142		4,467	4,467			
100049032	KISSIMMEE	FL		11/20/2020		4,046		(25)			(25)		4,021	4,021			
100049035	CARSON	CA		11/20/2020		4,128		77			77		4,205	4,205			
100049037	HOPE MILLS	NC		11/20/2020		3,719		(245)			(245)		3,474	3,474			
100049040	ATHOL	MA		11/20/2020		2,418		(123)			(123)		2,295	2,295			
100049042	WINTER PARK	FL		11/20/2020		3,496		(167)			(167)		3,329	3,329			
100049043	CORONA	NY		11/20/2020		6,729		(8)			(8)		6,721	6,721			
100049044	SAINT CHARLES	IL		11/20/2020		3,315		229			229		3,544	3,544			
100049048	DETROIT	MI		11/20/2020		2,797		324			324		3,121	3,121			
100049053	HEBER CITY	UT		11/20/2020		8,648		(525)			(525)		8,123	8,123			
100049055	NORTH AUGUSTA	SC		11/20/2020		2,579		(79)			(79)		2,500	2,500			
100049057	RONKONKOMA	NY		11/20/2020		9,788		(110)			(110)		9,678	9,678			
100049061	MIAMI	FL		11/20/2020		10,136		1,315			1,315		11,451	11,451			
100049070	BOYNTON BEACH	FL		11/20/2020		5,027		(393)			(393)		4,634	4,634			
100049071	ORLANDO	FL		11/20/2020		4,339		(263)			(263)		4,076	4,076			
100049073	CAMBRIA HEIGHTS	NY		11/20/2020		2,024		234			234		2,258	2,258			
100049075	MORROW	GA		11/20/2020		3,545		(231)			(231)		3,314	3,314			
100049076	MIAMI	FL		11/20/2020		6,580		325			325		6,905	6,905			
100049079	NAPERVILLE	IL		11/20/2020		3,138		(199)			(199)		2,939	2,939			
100049080	DUNCANNON	PA		11/20/2020		6,596		(113)			(113)		6,483	6,483			
100049085	SEATTLE	WA		11/20/2020		6,200		(48)			(48)		6,152	6,152			
100049086	MELROSE PARK	IL		11/20/2020		3,571		775			775		4,346	4,346			
100049092	BETHLEHEM	PA		11/20/2020		6,793		(810)			(810)		5,983	5,983			
100049098	SHREVEPORT	LA		11/20/2020		1,581		90			90		1,671	1,671			
100049100	STOCKTON	CA		11/20/2020		2,139		(94)			(94)		2,045	2,045			
100049107	HIALEAH	FL		11/20/2020		4,916		(230)			(230)		4,686	4,686			
100049108	GLENDALE	CA		11/20/2020		8,096		(152)			(152)		7,944	7,944			
100049110	CARROLLTON	TX		11/20/2020		2,638		(132)			(132)		2,506	2,506			
100049111	STOCKTON	CA		11/20/2020		7,539		(356)			(356)		7,183	7,183			
100049114	BOLINGBROOK	IL		11/20/2020		9,104		4			4		9,108	9,108			
100049117	BROCKTON	MA		11/20/2020		2,125		373			373		2,498	2,498			
100049118	SANTA MARIA	CA		11/20/2020		4,047		(116)			(116)		3,931	3,931			
100049120	NORTH LAUDERDALE	FL		11/20/2020		2,826		287			287		3,113	3,113			
100049128	SUITLAND	MD		11/20/2020		3,583		419			419		4,002	4,002			
100049129	SUISUN CITY	CA		11/20/2020		3,313		39			39		3,352	3,352			
100049134	WOODSTOCK	GA		11/20/2020		6,077		(119)			(119)		5,958	5,958			
100049140	RESTON	VA		11/20/2020		8,237		(512)			(512)		7,725	7,725			
100049142	ADDISON	IL		11/20/2020		8,556		(305)			(305)		8,251	8,251			
100049143	MIAMI	FL		11/20/2020		6,324							6,324	6,324			
100049149	BEAVERTON	OR		11/20/2020		5,360		(393)			(393)		4,967	4,967			
100049151	IRVINGTON	NJ		11/20/2020		2,327		(230)			(230)		2,097	2,097			
100049154	HIALEAH	FL		11/20/2020		2,611		331			331		2,942	2,942			
100049159	WAUKEGAN	IL		11/20/2020		1,909		107			107		2,016	2,016			
100049161	EGG HARBOR TOWNSHIP	NJ		11/20/2020		2,387		179			179		2,566	2,566			
100049163	MOAPA	NV		11/20/2020		3,743		(47)			(47)		3,696	3,696			
100049171	SPRINGFIELD	NJ		11/20/2020		6,112		(185)			(185)		5,927	5,927			
100049175	CANTERBURY	CT		11/20/2020		2,494		(82)			(82)		2,412	2,412			
100049176	FRAZIER PARK	CA		11/20/2020		4,256		(143)			(143)		4,113	4,113			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049178	ROUND LAKE BEACH	IL		11/20/2020		1,997		255			255		2,252	2,252			
100049180	CHARLOTTE	NC		11/20/2020		2,577		(498)			(498)		2,079	2,079			
100049181	NEW IBERIA	LA		11/20/2020		5,408		(597)			(597)		4,811	4,811			
100049183	DECATUR	GA		11/20/2020		2,465		32			32		2,497	2,497			
100049184	COMPTON	CA		11/20/2020		5,788		(68)			(68)		5,720	5,720			
100049187	HILO	HI		11/20/2020		5,183		(482)			(482)		4,701	4,701			
100049188	ALLENTOWN	PA		11/20/2020		3,853		100			100		3,953	3,953			
100049190	FOUNTAIN	CO		11/20/2020		3,386		(194)			(194)		3,192	3,192			
100049192	CRYSTAL LAKE	IL		11/20/2020		2,263		153			153		2,416	2,416			
100049193	MOBILE	AL		11/20/2020		2,118		235			235		2,353	2,353			
100049196	DESTIN	FL		11/20/2020		7,250		(362)			(362)		6,888	6,888			
100049197	MIAMI	FL		11/20/2020		4,355		(358)			(358)		3,997	3,997			
100049203	CHARLESTON	SC		11/20/2020		2,725		10			10		2,735	2,735			
100049204	CANTONMENT	FL		11/20/2020		2,420		(36)			(36)		2,384	2,384			
100049209	MIAMI	FL		11/20/2020		2,340		133			133		2,473	2,473			
100049210	NEWARK	NJ		11/20/2020		3,482		(3)			(3)		3,479	3,479			
100049211	NORTH ADAMS	MA		11/20/2020		1,194		(202)			(202)		992	992			
100049213	POMONA	CA		11/20/2020		3,525		241			241		3,766	3,766			
100049214	MESA	AZ		11/20/2020		7,286		(235)			(235)		7,051	7,051			
100049216	DUNDEE	IL		11/20/2020		3,767		1,092			1,092		4,859	4,859			
100049223	PASADENA	MD		11/20/2020		2,184		(57)			(57)		2,127	2,127			
100049229	STAMFORD	CT		11/20/2020		3,074		45			45		3,119	3,119			
100049234	RICHMOND HILL	NY		11/20/2020		4,969		236			236		5,205	5,205			
100049243	FREEPORT	NY		11/20/2020		4,337		306			306		4,643	4,643			
100049246	WARWICK	NY		11/20/2020		14,679		(885)			(885)		13,794	13,794			
100049251	MYRTLE BEACH	SC		11/20/2020		4,117		3			3		4,120	4,120			
100049252	WHITTIER	CA		11/20/2020		10,753		(674)			(674)		10,079	10,079			
100049256	ARVIN	CA		11/20/2020		2,214		66			66		2,280	2,280			
100049257	MELROSE PARK	IL		11/20/2020		9,984		(706)			(706)		9,278	9,278			
100049258	LAND O LAKES	FL		11/20/2020		2,203		(18)			(18)		2,185	2,185			
100049259	FORT LAUDERDALE	FL		11/20/2020		(14,233)		20			20		(14,213)	(14,213)			
100049261	OXNARD	CA		11/20/2020		5,125		152			152		5,277	5,277			
100049270	ORLANDO	FL		11/20/2020		1,898		4			4		1,902	1,902			
100049271	WAYNE	MI		11/20/2020		1,339		52			52		1,391	1,391			
100049273	MIAMI	FL		11/20/2020		2,485		(139)			(139)		2,346	2,346			
100049275	MASTIC	NY		11/20/2020		2,281		132			132		2,413	2,413			
100049279	TRENTON	NJ		11/20/2020		12,003		(347)			(347)		11,656	11,656			
100049282	RIVERSIDE	CA		11/20/2020		6,779		(420)			(420)		6,359	6,359			
100049284	DADE CITY	FL		11/20/2020		1,643		21			21		1,664	1,664			
100049285	HARRISBURG	NC		11/20/2020		7,208		(542)			(542)		6,666	6,666			
100049291	LOGANVILLE	GA		11/20/2020		2,837		(208)			(208)		2,629	2,629			
100049294	COSTA MESA	CA		11/20/2020		9,824		(231)			(231)		9,593	9,593			
100049300	SAINT LOUIS	MO		11/20/2020		6,232		(277)			(277)		5,955	5,955			
100049302	MOORESVILLE	NC		11/20/2020		2,482		(139)			(139)		2,343	2,343			
100049303	FRESNO	CA		11/20/2020		3,256		49			49		3,305	3,305			
100049310	JOLIET	IL		11/20/2020		4,596		(146)			(146)		4,450	4,450			
100049320	DOUGLASSVILLE	PA		11/20/2020		3,902		92			92		3,994	3,994			
100049324	MIAMI	FL		11/20/2020		4,435		56			56		4,491	4,491			
100049328	LANCASTER	CA		11/20/2020		1,551		95			95		1,646	1,646			
100049329	TACOMA	WA		11/20/2020		4,306		(418)			(418)		3,888	3,888			
100049331	CERES	CA		11/20/2020		1,076		258			258		1,334	1,334			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049334	BELLINGHAM	MA		11/20/2020		5,153		(96)			(96)		5,057	5,057			
100049335	ATLANTA	GA		11/20/2020		8,703		(504)			(504)		8,199	8,199			
100049336	ELKINS	AR		11/20/2020		4,393		(138)			(138)		4,255	4,255			
100049338	MIDDLE RIVER	MD		11/20/2020		2,648		129			129		2,777	2,777			
100049340	PLEASANTVILLE	NJ		11/20/2020		1,665		18			18		1,683	1,683			
100049341	CARPENTERSVILLE	IL		11/20/2020		8,199		(12)			(12)		8,187	8,187			
100049347	HIALEAH	FL		11/20/2020		3,450		392			392		3,842	3,842			
100049349	RIVERSIDE	CA		11/20/2020		3,621		(391)			(391)		3,230	3,230			
100049351	MIAMI	FL		11/20/2020		3,546		126			126		3,672	3,672			
100049355	SILVER SPRING	MD		11/20/2020		4,726		18			18		4,744	4,744			
100049357	BROOKLYN	NY		11/20/2020		8,890		(620)			(620)		8,270	8,270			
100049359	CORONA	CA		11/20/2020		7,250		(223)			(223)		7,027	7,027			
100049360	DEWEY	AZ		11/20/2020		2,711		(289)			(289)		2,422	2,422			
100049363	SAINT GEORGE	UT		11/20/2020		5,529		(226)			(226)		5,303	5,303			
100049367	FORT PIERCE	FL		11/20/2020		548		(55)			(55)		493	493			
100049369	BRAWLEY	CA		11/20/2020		3,343		263			263		3,606	3,606			
100049370	READING	PA		11/20/2020		4,480		(335)			(335)		4,145	4,145			
100049372	WASHINGTON	DC		11/20/2020		3,894		(221)			(221)		3,673	3,673			
100049376	LOS ANGELES	CA		11/20/2020		6,217		257			257		6,474	6,474			
100049378	CUTLER BAY	FL		11/20/2020		7,294		(352)			(352)		6,942	6,942			
100049379	PASADENA	MD		11/20/2020		14,284		(241)			(241)		14,043	14,043			
100049382	NEPTUNE	NJ		11/20/2020		5,591		(69)			(69)		5,522	5,522			
100049383	LOS ANGELES	CA		11/20/2020		12,440		(337)			(337)		12,103	12,103			
100049385	LYNWOOD	CA		11/20/2020		4,717		(334)			(334)		4,383	4,383			
100049387	MIAMI	FL		11/20/2020		3,918		559			559		4,477	4,477			
100049391	SAN ANTONIO	TX		11/20/2020		5,640		(206)			(206)		5,434	5,434			
100049392	MIAMI	FL		11/20/2020		5,283		(277)			(277)		5,006	5,006			
100049395	STUART	FL		11/20/2020		5,699		689			689		6,388	6,388			
100049398	CHICAGO	IL		11/20/2020		4,522		(3)			(3)		4,519	4,519			
100049405	BRAINTREE	MA		11/20/2020		4,596		349			349		4,945	4,945			
100049407	LOS ANGELES	CA		11/20/2020		5,421		(175)			(175)		5,246	5,246			
100049410	RUNNING SPRINGS	CA		11/20/2020		3,101		172			172		3,273	3,273			
100049411	MIDDLEBURG	FL		11/20/2020		4,559		(31)			(31)		4,528	4,528			
100049417	RANDALLSTOWN	MD		11/20/2020		9,072		(434)			(434)		8,638	8,638			
100049418	BARTLETT	IL		11/20/2020		3,501		659			659		4,160	4,160			
100049424	LAS VEGAS	NV		11/20/2020		9,266		(151)			(151)		9,115	9,115			
100049429	MIAMI	FL		11/20/2020		5,591		(55)			(55)		5,536	5,536			
100049433	WINDERMERE	FL		11/20/2020		4,119		100			100		4,219	4,219			
100049434	NEWARK	NJ		11/20/2020		5,321		(389)			(389)		4,932	4,932			
100049435	BROOKLYN	NY		11/20/2020		6,012		(297)			(297)		5,715	5,715			
100049436	LAS VEGAS	NV		11/20/2020		4,442		(223)			(223)		4,219	4,219			
100049439	SHELTON	CT		11/20/2020		5,258		(231)			(231)		5,027	5,027			
100049440	UTICA	MI		11/20/2020		4,123		(235)			(235)		3,888	3,888			
100049443	CHICAGO	IL		11/20/2020		2,030		777			777		2,807	2,807			
100049450	ONTARIO	CA		11/20/2020		7,402		250			250		7,652	7,652			
100049453	COVINA	CA		11/20/2020		4,555		(313)			(313)		4,242	4,242			
100049457	DENVER	CO		11/20/2020		7,257		(163)			(163)		7,094	7,094			
100049461	OAK PARK	IL		11/20/2020		1,006		345			345		1,351	1,351			
100049468	HEMPSTEAD	NY		11/20/2020		6,199		145			145		6,344	6,344			
100049472	MIAMI	FL		11/20/2020		4,143		115			115		4,258	4,258			
100049473	TANEYTOWN	MD		11/20/2020		3,880		(284)			(284)		3,596	3,596			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049475	STERLING HEIGHTS	MI		11/20/2020		1,272		483			483		1,755	1,755			
100049477	ELMONT	NY		11/20/2020		2,825		108			108		2,933	2,933			
100049479	WANATAH	IN		11/20/2020		3,088		(360)			(360)		2,728	2,728			
100049480	LANSING	IL		11/20/2020		3,913		60			60		3,973	3,973			
100049484	MARNE	MI		11/20/2020		3,986		(113)			(113)		3,873	3,873			
100049485	ORLANDO	FL		11/20/2020		9,215		(625)			(625)		8,590	8,590			
100049487	LOS ANGELES	CA		11/20/2020		8,741		(410)			(410)		8,331	8,331			
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		4,932		122			122		5,054	5,054			
100049490	SAN BERNARDINO	CA		11/20/2020		2,484		121			121		2,605	2,605			
100049491	LITHONIA	GA		11/20/2020		1,938		(188)			(188)		1,750	1,750			
100049492	OAKLAND	CA		11/20/2020		6,008		(410)			(410)		5,598	5,598			
100049495	ALABASTER	AL		11/20/2020		4,802		(253)			(253)		4,549	4,549			
100049496	FORT LAUDERDALE	FL		11/20/2020		3,439		124			124		3,563	3,563			
100049498	BURBANK	IL		11/20/2020		2,147		274			274		2,421	2,421			
100049499	LOS ANGELES	CA		11/20/2020		3,386		350			350		3,736	3,736			
100049500	HIALEAH	FL		11/20/2020		3,947		(195)			(195)		3,752	3,752			
100049501	PLEASANTVILLE	NJ		11/20/2020		4,961		(164)			(164)		4,797	4,797			
100049503	MIAMI	FL		11/20/2020		2,172		89			89		2,261	2,261			
100049505	JACKSON	AL		11/20/2020		3,333		(115)			(115)		3,218	3,218			
100049507	CHICAGO	IL		11/20/2020		3,280		862			862		4,142	4,142			
100049513	SAINT PETERSBURG	FL		11/20/2020		2,842		(117)			(117)		2,725	2,725			
100049519	WINTHROP HARBOR	IL		11/20/2020		11,977		(135)			(135)		11,842	11,842			
100049522	GRAND RAPIDS	MI		11/20/2020		2,539		(339)			(339)		2,200	2,200			
100049525	PLAINFIELD	IL		11/20/2020		2,629		141			141		2,770	2,770			
100049526	RONKONKOMA	NY		11/20/2020		5,114		(394)			(394)		4,720	4,720			
100049527	JACKSONVILLE	FL		11/20/2020		866		209			209		1,075	1,075			
100049530	BREMEN	GA		11/20/2020		12,317		(1,321)			(1,321)		10,996	10,996			
100049531	CORDOVA	TN		11/20/2020		1,261		(101)			(101)		1,160	1,160			
100049534	ORANGE	CA		11/20/2020		13,770		(472)			(472)		13,298	13,298			
100049536	EDMONDS	WA		11/20/2020		4,816		(21)			(21)		4,795	4,795			
100049538	HOUSTON	TX		11/20/2020		3,587		(619)			(619)		2,968	2,968			
100049539	KAHULUI	HI		11/20/2020		7,437		28			28		7,465	7,465			
100049543	INGLEWOOD	CA		11/20/2020		4,678		(299)			(299)		4,379	4,379			
100049546	REDMOND	WA		11/20/2020		6,439		(217)			(217)		6,222	6,222			
100049548	CHARLOTTE	NC		11/20/2020		10,102		(13)			(13)		10,089	10,089			
100049551	POMPANO BEACH	FL		11/20/2020		6,528		(839)			(839)		5,689	5,689			
100049552	DES PLAINES	IL		11/20/2020		3,467		177			177		3,644	3,644			
100049553	JACKSONVILLE	FL		11/20/2020		2,112		814			814		2,926	2,926			
100049556	EAST ORANGE	NJ		11/20/2020		2,427		612			612		3,039	3,039			
100049557	HYATTSVILLE	MD		11/20/2020		9,915		(289)			(289)		9,626	9,626			
100049560	SEATTLE	WA		11/20/2020		3,097		278			278		3,375	3,375			
100049561	FRESNO	CA		11/20/2020		3,078		23			23		3,101	3,101			
100049566	NEWARK	NJ		11/20/2020		2,789		220			220		3,009	3,009			
100049568	SACRAMENTO	CA		11/20/2020		2,597		20			20		2,617	2,617			
100049569	SEATTLE	WA		11/20/2020		9,779		(320)			(320)		9,459	9,459			
100049570	FAYETTEVILLE	GA		11/20/2020		2,526		3			3		2,529	2,529			
100049571	EASTON	MD		11/20/2020		7,672		(576)			(576)		7,096	7,096			
100049574	STAFFORD	VA		11/20/2020		5,497		35			35		5,532	5,532			
100049576	PHOENIX	AZ		11/20/2020		1,520		28			28		1,548	1,548			
100049577	CHICAGO	IL		11/20/2020		3,071		198			198		3,269	3,269			
100049581	UMATILLA	FL		11/20/2020		2,292		(5)			(5)		2,287	2,287			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049582	MINERVA	OH		11/20/2020		3,593		(159)			(159)		3,434	3,434			
100049584	WEST YARMOUTH	MA		11/20/2020		2,897		(198)			(198)		2,699	2,699			
100049586	LONG BEACH	CA		11/20/2020		4,836		21			21		4,857	4,857			
100049588	DOWNEY	CA		11/20/2020		4,286		468			468		4,754	4,754			
100049595	CHICAGO	IL		11/20/2020		1,438		574			574		2,012	2,012			
100049598	LAWRENCEVILLE	GA		11/20/2020		1,942		50			50		1,992	1,992			
100049599	WEST BABYLON	NY		11/20/2020		15,467		(437)			(437)		15,030	15,030			
100049601	UPPER MARLBORO	MD		11/20/2020		4,497		(73)			(73)		4,424	4,424			
100049603	DENVER	CO		11/20/2020		7,959		(198)			(198)		7,761	7,761			
100049605	MIAMI	FL		11/20/2020		4,138		79			79		4,217	4,217			
100049606	WHITTIER	CA		11/20/2020		7,395		(12)			(12)		7,383	7,383			
100049607	SANTA FE	NM		11/20/2020		2,631		(84)			(84)		2,547	2,547			
100049609	JACKSON	NJ		11/20/2020		4,340		(423)			(423)		3,917	3,917			
100049611	SAN ANTONIO	TX		11/20/2020		848		(138)			(138)		710	710			
100049616	MIAMI	FL		11/20/2020		4,085		(235)			(235)		3,850	3,850			
100049622	FLORISSANT	MO		11/20/2020		3,482		(211)			(211)		3,271	3,271			
100049624	PADUCAH	KY		11/20/2020		1,647		(175)			(175)		1,472	1,472			
100049625	JACKSONVILLE	FL		11/20/2020		1,881		48			48		1,929	1,929			
100049627	SIMI VALLEY	CA		11/20/2020		11,620		(421)			(421)		11,199	11,199			
100049630	AURORA	CO		11/20/2020		2,044		34			34		2,078	2,078			
100049632	LOS ANGELES	CA		11/20/2020		2,901		83			83		2,984	2,984			
100049641	MIAMI	FL		11/20/2020		3,217		853			853		4,070	4,070			
100049643	RIALTO	CA		11/20/2020		4,083		126			126		4,209	4,209			
100049644	MIDLAND	TX		11/20/2020		666		(131)			(131)		535	535			
100049646	LAS VEGAS	NV		11/20/2020		6,554		(75)			(75)		6,479	6,479			
100049648	GRESHAM	OR		11/20/2020		4,237		(216)			(216)		4,021	4,021			
100049649	DOUGLAS	MA		11/20/2020		4,252		(165)			(165)		4,087	4,087			
100049651	LEESBURG	FL		11/20/2020		2,851		275			275		3,126	3,126			
100049653	SOLEDAD	CA		11/20/2020		3,234		(38)			(38)		3,196	3,196			
100049655	HUNTINGTON STATION	NY		11/20/2020		4,327		1,561			1,561		5,888	5,888			
100049658	DEARBORN	MI		11/20/2020		2,085		191			191		2,276	2,276			
100049662	ORLANDO	FL		11/20/2020		15,039		786			786		15,825	15,825			
100049663	HARWOOD HEIGHTS	IL		11/20/2020		2,039		613			613		2,652	2,652			
100049664	NORFOLK	VA		11/20/2020		4,434		(117)			(117)		4,317	4,317			
100049666	LANHAM	MD		11/20/2020		6,355		(215)			(215)		6,140	6,140			
100049676	LEXINGTON	SC		11/20/2020		3,604		130			130		3,734	3,734			
100049677	HIALEAH	FL		11/20/2020		1,516		89			89		1,605	1,605			
100049679	PORT JEFFERSON STATI	NY		11/20/2020		22,775		(1,354)			(1,354)		21,421	21,421			
100049680	WALDORF	MD		11/20/2020		8,166		(401)			(401)		7,765	7,765			
100049683	BROOKLYN	NY		11/20/2020		3,690		(19)			(19)		3,671	3,671			
100049684	SAN BRUNO	CA		11/20/2020		10,256		(624)			(624)		9,632	9,632			
100049685	CHICAGO	IL		11/20/2020		1,154		372			372		1,526	1,526			
100049690	WILDOMAR	CA		11/20/2020		3,007		(59)			(59)		2,948	2,948			
100049694	FAIRFIELD	CA		11/20/2020		3,593		15			15		3,608	3,608			
100049695	MIRAMAR	FL		11/20/2020		2,731		706			706		3,437	3,437			
100049696	LANCASTER	CA		11/20/2020		3,250		64			64		3,314	3,314			
100049697	FEDERAL WAY	WA		11/20/2020		5,435		(155)			(155)		5,280	5,280			
100049698	INDIANAPOLIS	IN		11/20/2020		595		(151)			(151)		444	444			
100049707	LAKE VILLA	IL		11/20/2020		5,374		(263)			(263)		5,111	5,111			
100049708	STOCKTON	CA		11/20/2020		11,352		(390)			(390)		10,962	10,962			
100049710	TRUMBULL	CT		11/20/2020		4,007		540			540		4,547	4,547			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049713	TEMPLE HILLS	MD		11/20/2020		3,308		(31)			(31)		3,277	3,277			
100049714	AURORA	IL		11/20/2020		1,572		337			337		1,909	1,909			
100049720	PLAINFIELD	NJ		11/20/2020		5,198		(362)			(362)		4,836	4,836			
100049722	ELKO NEW MARKET	MN		11/20/2020		3,835		245			245		4,080	4,080			
100049724	WEST COVINA	CA		11/20/2020		8,318		(129)			(129)		8,189	8,189			
100049727	APOPKA	FL		11/20/2020		3,189		239			239		3,428	3,428			
100049728	BOLINGBROOK	IL		11/20/2020		1,799		146			146		1,945	1,945			
100049729	PLAINFIELD	NJ		11/20/2020		2,802		130			130		2,932	2,932			
100049730	FRASER	MI		11/20/2020		1,858		134			134		1,992	1,992			
100049731	SAN DIEGO	CA		11/20/2020		6,168		(473)			(473)		5,695	5,695			
100049734	OAK LAWN	IL		11/20/2020		1,841		265			265		2,106	2,106			
100049736	CHICAGO	IL		11/20/2020		8,688		(135)			(135)		8,553	8,553			
100049738	NILES	IL		11/20/2020		5,085		(155)			(155)		4,930	4,930			
100049739	TARZANA	CA		11/20/2020		4,194		141			141		4,335	4,335			
100049742	MIAMI	FL		11/20/2020		3,667		(69)			(69)		3,598	3,598			
100049743	PITTSBURGH	PA		11/20/2020		1,095		147			147		1,242	1,242			
100049746	COVINA	CA		11/20/2020		2,876		(395)			(395)		2,481	2,481			
100049747	GARDENA	CA		11/20/2020		8,832		(216)			(216)		8,616	8,616			
100049748	GARDEN GROVE	CA		11/20/2020		4,800		(256)			(256)		4,544	4,544			
100049758	MASSAPEQUA	NY		11/20/2020		10,008		(733)			(733)		9,275	9,275			
100049761	PATERSON	NJ		11/20/2020		5,738		1,397			1,397		7,135	7,135			
100049767	UPPER MARLBORO	MD		11/20/2020		3,903		(217)			(217)		3,686	3,686			
100049772	BRECKENRIDGE	CO		11/20/2020		2,610		1,120			1,120		3,730	3,730			
100049778	GILROY	CA		11/20/2020		7,564		(368)			(368)		7,196	7,196			
100049782	GLOUCESTER CITY	NJ		11/20/2020		2,991		551			551		3,542	3,542			
100049784	STAMFORD	CT		11/20/2020		8,743		(155)			(155)		8,588	8,588			
100049785	VICTORVILLE	CA		11/20/2020		3,612		(227)			(227)		3,385	3,385			
100049786	POINT PLEASANT BEACH	NJ		11/20/2020		5,631		80			80		5,711	5,711			
100049787	BROOKLYN	NY		11/20/2020		17,301		(497)			(497)		16,804	16,804			
100049789	RIO RANCHO	NM		11/20/2020		2,289		98			98		2,387	2,387			
100049790	PHOENIX	AZ		11/20/2020		3,028		139			139		3,167	3,167			
100049791	LANCASTER	CA		11/20/2020		2,648		123			123		2,771	2,771			
100049794	BRONX	NY		11/20/2020		6,728		(447)			(447)		6,281	6,281			
100049796	EL MONTE	CA		11/20/2020		3,396		(244)			(244)		3,152	3,152			
100049805	COTTAGE GROVE	OR		11/20/2020		3,138		(38)			(38)		3,100	3,100			
100049810	COMPTON	CA		11/20/2020		3,893		(258)			(258)		3,635	3,635			
100049811	COMPTON	CA		11/20/2020		4,560		(305)			(305)		4,255	4,255			
100049812	LYNWOOD	CA		11/20/2020		5,322		(256)			(256)		5,066	5,066			
100049814	SANTA ANA	CA		11/20/2020		8,657		(563)			(563)		8,094	8,094			
100049816	SALINAS	CA		11/20/2020		6,893		(429)			(429)		6,464	6,464			
100049819	ROSELLE	NJ		11/20/2020		3,659		(107)			(107)		3,552	3,552			
100049822	NORFOLK	VA		11/20/2020		5,368		(280)			(280)		5,088	5,088			
100049824	RICHTON PARK	IL		11/20/2020		1,887		247			247		2,134	2,134			
100049825	HIALEAH	FL		11/20/2020		4,349		729			729		5,078	5,078			
100049829	MIAMI	FL		11/20/2020		1,904		(276)			(276)		1,628	1,628			
100049830	HOLLYWOOD	FL		11/20/2020		5,043		(270)			(270)		4,773	4,773			
100049831	NEWTON	NJ		11/20/2020		1,783		311			311		2,094	2,094			
100049833	EL PASO	TX		11/20/2020		2,268		(160)			(160)		2,108	2,108			
100049836	LEESVILLE	SC		11/20/2020		4,330		(540)			(540)		3,790	3,790			
100049841	MIAMI	FL		11/20/2020		3,312		(92)			(92)		3,220	3,220			
100049842	VISALIA	CA		11/20/2020		5,747		(70)			(70)		5,677	5,677			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049849	NORTHRIDGE	CA		11/20/2020		4,761		(41)			(41)		4,720	4,720			
100049853	CHARLOTTESVILLE	VA		11/20/2020		10,541		(84)			(84)		10,457	10,457			
100049854	HIGHLAND	CA		11/20/2020		5,460		(76)			(76)		5,384	5,384			
100049856	DOSWELL	VA		11/20/2020		1,504		(176)			(176)		1,328	1,328			
100049858	MADISON	TN		11/20/2020		1,531		(199)			(199)		1,332	1,332			
100049862	CARY	IL		11/20/2020		3,059		384			384		3,443	3,443			
100049868	MECHANICSVILLE	VA		11/20/2020		6,479		(54)			(54)		6,425	6,425			
100049870	WHARTON	NJ		11/20/2020		3,145		57			57		3,202	3,202			
100049871	ELGIN	IL		11/20/2020		2,766		780			780		3,546	3,546			
100049878	FILLMORE	CA		11/20/2020		5,405		289			289		5,694	5,694			
100049880	NORTH HOLLYWOOD	CA		11/20/2020		4,184		(171)			(171)		4,013	4,013			
100049883	MOUNT VERNON	WA		11/20/2020		3,573		64			64		3,637	3,637			
100049887	MELROSE PARK	IL		11/20/2020		3,361		(137)			(137)		3,224	3,224			
100049891	BONNEY LAKE	WA		11/20/2020		3,395		176			176		3,571	3,571			
100049892	VALPARAISO	IN		11/20/2020		6,892		(271)			(271)		6,621	6,621			
100049899	FEDERAL WAY	WA		11/20/2020		9,619		(293)			(293)		9,326	9,326			
100049903	TEANECK	NJ		11/20/2020		2,063		(9)			(9)		2,054	2,054			
100049904	NORTH CHESTERFIELD	VA		11/20/2020		995		(87)			(87)		908	908			
100049913	MONTCLAIR	CA		11/20/2020		6,311		(362)			(362)		5,949	5,949			
100049914	STATEN ISLAND	NY		11/20/2020		8,298		(68)			(68)		8,230	8,230			
100049918	BALTIMORE	MD		11/20/2020		2,410		60			60		2,470	2,470			
100049922	LAS VEGAS	NV		11/20/2020		12,917		80			80		12,997	12,997			
100049925	PORT WASHINGTON	NY		11/20/2020		9,574		(325)			(325)		9,249	9,249			
100049928	OZONE PARK	NY		11/20/2020		7,108		(367)			(367)		6,741	6,741			
100049929	COLONIAL HEIGHTS	VA		11/20/2020		1,240		(190)			(190)		1,050	1,050			
100049931	CLARK FORK	ID		11/20/2020		2,238		(69)			(69)		2,169	2,169			
100049932	HILLSIDE	NJ		11/20/2020		3,308		286			286		3,594	3,594			
100049935	PACOIMA	CA		11/20/2020		4,769		(36)			(36)		4,733	4,733			
100049936	BOTHELL	WA		11/20/2020		2,490		(336)			(336)		2,154	2,154			
100049941	ANTIOCH	CA		11/20/2020		10,942		(227)			(227)		10,715	10,715			
100049942	PALOS HEIGHTS	IL		11/20/2020		4,139		(313)			(313)		3,826	3,826			
100049946	CAPE CORAL	FL		11/20/2020		1,918		(295)			(295)		1,623	1,623			
100049947	AMITYVILLE	NY		11/20/2020		5,697		(265)			(265)		5,432	5,432			
100049951	JACKSONVILLE	FL		11/20/2020		3,202		(176)			(176)		3,026	3,026			
100049953	LESLIE	MO		11/20/2020		3,484		55			55		3,539	3,539			
100049958	FAYETTEVILLE	GA		11/20/2020		9,757		(397)			(397)		9,360	9,360			
100049959	ALBUQUERQUE	NM		11/20/2020		5,036		946			946		5,982	5,982			
100049963	EVERETT	WA		11/20/2020		4,643		(20)			(20)		4,623	4,623			
100049966	BROOKLYN	NY		11/20/2020		5,175		61			61		5,236	5,236			
100049967	BOLTON	MA		11/20/2020		4,439		(239)			(239)		4,200	4,200			
100049968	TULSA	OK		11/20/2020		2,277		(197)			(197)		2,080	2,080			
100049976	BEAVERTON	OR		11/20/2020		1,555		(132)			(132)		1,423	1,423			
100049979	OWOSSO	MI		11/20/2020		1,375		(65)			(65)		1,310	1,310			
100049987	MADISON	TN		11/20/2020		2,525		(64)			(64)		2,461	2,461			
100049989	STONE MOUNTAIN	GA		11/20/2020		1,736		(184)			(184)		1,552	1,552			
100049992	SAN JOSE	CA		11/20/2020		5,566		(497)			(497)		5,069	5,069			
100049995	WASHINGTON	DC		11/20/2020		1,894		(187)			(187)		1,707	1,707			
100049997	SIMI VALLEY	CA		11/20/2020		4,463		(11)			(11)		4,452	4,452			
100049999	HOFFMAN ESTATES	IL		11/20/2020		5,016		(387)			(387)		4,629	4,629			
100050000	EAST ISLIP	NY		11/20/2020		4,045		(6)			(6)		4,039	4,039			
100050001	CHESTER	VA		11/20/2020		13,462		928			928		14,390	14,390			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050005	WATERVILLE	OH		11/20/2020		2,447		(84)			(84)		2,363	2,363			
100050008	CULPEPPER	VA		11/20/2020		1,348		(209)			(209)		1,139	1,139			
100050009	PORT CHESTER	NY		11/20/2020		4,890		690			690		5,580	5,580			
100050013	CHICAGO	IL		11/20/2020		2,745		(361)			(361)		2,384	2,384			
100050014	SAINT LOUIS	MO		11/20/2020		3,638		(213)			(213)		3,425	3,425			
100050019	ROCKVILLE	MD		11/20/2020		2,967		134			134		3,101	3,101			
100050023	ELKTON	MD		11/20/2020		12,798		(71)			(71)		12,727	12,727			
100050026	NEW ORLEANS	LA		11/20/2020		2,027		(50)			(50)		1,977	1,977			
100050029	MIAMI	FL		11/20/2020		2,639		(187)			(187)		2,452	2,452			
100050031	NORTH MIAMI BEACH	FL		11/20/2020		5,780		(419)			(419)		5,361	5,361			
100050033	PARRISH	FL		11/20/2020		5,068		(212)			(212)		4,856	4,856			
100050035	CALIFORNIA CITY	CA		11/20/2020		1,962		(146)			(146)		1,816	1,816			
100050036	CINCINNATI	OH		11/20/2020		1,952		13			13		1,965	1,965			
100050037	BANNING	CA		11/20/2020		2,450		(144)			(144)		2,306	2,306			
100050038	DUNDALK	MD		11/20/2020		2,448		(106)			(106)		2,342	2,342			
100050044	FLINT	MI		11/20/2020		3,350		(146)			(146)		3,204	3,204			
100050045	MIAMI	FL		11/20/2020		5,808		(158)			(158)		5,650	5,650			
100050046	WILMINGTON	NC		11/20/2020		9,394		(415)			(415)		8,979	8,979			
100050051	SAINT AUGUSTINE	FL		11/20/2020		4,195		(150)			(150)		4,045	4,045			
100050053	JESSUP	MD		11/20/2020		4,584		(188)			(188)		4,396	4,396			
100050055	DANBURY	CT		11/20/2020		2,925		156			156		3,081	3,081			
100050058	ROCHESTER	NY		11/20/2020		5,854		31			31		5,885	5,885			
100050061	WEST JORDAN	UT		11/20/2020		1,653		(84)			(84)		1,569	1,569			
100050064	CROFTON	MD		11/20/2020		4,189		(181)			(181)		4,008	4,008			
100050065	WACO	TX		11/20/2020		3,469		(43)			(43)		3,426	3,426			
100050067	DELAND	FL		11/20/2020		1,366		(117)			(117)		1,249	1,249			
100050074	BRUNSWICK	OH		11/20/2020		2,710		(39)			(39)		2,671	2,671			
100050077	PHILADELPHIA	PA		11/20/2020		3,450		(284)			(284)		3,166	3,166			
100050079	LONG BEACH	CA		11/20/2020		11,368		(150)			(150)		11,218	11,218			
100050081	CORPUS CHRISTI	TX		11/20/2020		4,246		(105)			(105)		4,141	4,141			
100050085	WOODBRIDGE	VA		11/20/2020		2,613		(156)			(156)		2,457	2,457			
100050088	INTERLOCHEN	MI		11/20/2020		5,429		(174)			(174)		5,255	5,255			
100050090	COPIAGUE	NY		11/20/2020		10,362		(322)			(322)		10,040	10,040			
100050091	LODI	CA		11/20/2020		1,048		(214)			(214)		834	834			
100050092	WASHINGTON	DC		11/20/2020		5,749		(196)			(196)		5,553	5,553			
100050095	COLUMBIANA	AL		11/20/2020		4,341		(87)			(87)		4,254	4,254			
100050098	CANOGA PARK	CA		11/20/2020		3,080		(278)			(278)		2,802	2,802			
100050099	SHERMAN	TX		11/20/2020		316		(88)			(88)		228	228			
100050100	DALLAS	TX		11/20/2020		1,636		(295)			(295)		1,341	1,341			
100050101	CHATSWORTH	CA		11/20/2020		1,926		22			22		1,948	1,948			
100050103	FRESNO	CA		11/20/2020		2,343		1			1		2,344	2,344			
100050104	BIRMINGHAM	AL		11/20/2020		1,155		(5)			(5)		1,150	1,150			
100050105	PALO ALTO	CA		11/20/2020		7,670		(11)			(11)		7,659	7,659			
100050107	MISSOURI CITY	TX		11/20/2020		5,684		(393)			(393)		5,291	5,291			
100050108	MIAMI	FL		11/20/2020		1,403		(44)			(44)		1,359	1,359			
100050110	BRONX	NY		11/20/2020		6,311		(702)			(702)		5,609	5,609			
100050111	BRENTWOOD	CA		11/20/2020		2,235		20			20		2,255	2,255			
100050114	ORLANDO	FL		11/20/2020		5,524		(317)			(317)		5,207	5,207			
100050115	RICHMOND	VA		11/20/2020		1,802		(329)			(329)		1,473	1,473			
100050117	BOWIE	AZ		11/20/2020		3,625		(110)			(110)		3,515	3,515			
100050120	CHATTANOOGA	TN		11/20/2020		4,193		(412)			(412)		3,781	3,781			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050121	DASSEL	MN		11/20/2020		15,665		(2,810)			(2,810)		12,855	12,855			
100050122	PLANT CITY	FL		11/20/2020		2,134		(289)			(289)		1,845	1,845			
100050123	HOUSTON	TX		11/20/2020		4,582		(487)			(487)		4,095	4,095			
100050127	KELLER	TX		11/20/2020		10,198		(557)			(557)		9,641	9,641			
100050129	TUCSON	AZ		11/20/2020		4,855		(631)			(631)		4,224	4,224			
100050130	DETROIT	MI		11/20/2020		4,137		(68)			(68)		4,069	4,069			
100050137	SHELBYVILLE	IN		11/20/2020		2,760		(20)			(20)		2,740	2,740			
100050139	PINEY FLATS	TN		11/20/2020		4,543		(481)			(481)		4,062	4,062			
100050141	DAYTON	OH		11/20/2020		3,079		(616)			(616)		2,463	2,463			
100050142	CHARLOTTE	NC		11/20/2020		4,656		(328)			(328)		4,328	4,328			
100050148	MINNEAPOLIS	MN		11/20/2020		5,510		(386)			(386)		5,124	5,124			
100050152	CINCINNATI	OH		11/20/2020		1,584		(140)			(140)		1,444	1,444			
100050155	OLD FORGE	PA		11/20/2020		5,627		(468)			(468)		5,159	5,159			
100050161	TARENTUM	PA		11/20/2020		676		(100)			(100)		576	576			
100050166	DAVENPORT	IA		11/20/2020		1,849		(172)			(172)		1,677	1,677			
100050175	DURYEA	PA		11/20/2020		1,135		21			21		1,156	1,156			
100050176	LAWRENCEVILLE	GA		11/20/2020		8,372		(243)			(243)		8,129	8,129			
100050188	PROVO	UT		11/20/2020		4,594		(274)			(274)		4,320	4,320			
100050189	BRISTOL	CT		11/20/2020		10,087		(1,105)			(1,105)		8,982	8,982			
100050190	LITTLE ROCK	AR		11/20/2020		3,925		(467)			(467)		3,458	3,458			
100050192	BAY SHORE	NY		11/20/2020		11,027		(567)			(567)		10,460	10,460			
100050194	PORT SAINT LUCIE	FL		11/20/2020		3,683		(24)			(24)		3,659	3,659			
100050195	MURFREESBORO	TN		11/20/2020		1,758		(392)			(392)		1,366	1,366			
100050197	CORTLAND	OH		11/20/2020		1,818		(138)			(138)		1,680	1,680			
100050198	BOSSIER CITY	LA		11/20/2020		571		(131)			(131)		440	440			
100050201	LAKE VILLA	IL		11/20/2020		4,005		(27)			(27)		3,978	3,978			
100050204	EDINBURG	TX		11/20/2020		1,513		(195)			(195)		1,318	1,318			
100050207	STAMFORD	CT		11/20/2020		4,156		(352)			(352)		3,804	3,804			
100050210	BISHOP	CA		11/20/2020		3,781		(299)			(299)		3,482	3,482			
100050212	BROKEN ARROW	OK		11/20/2020		1,547		113			113		1,660	1,660			
100050214	SLIDELL	LA		11/20/2020		2,101		(188)			(188)		1,913	1,913			
100050216	HAHNVILLE	LA		11/20/2020		11,155		(190)			(190)		10,965	10,965			
100050220	SPARKS	NV		11/20/2020		2,092		106			106		2,198	2,198			
100050223	LYNNWOOD	WA		11/20/2020		5,632		(85)			(85)		5,547	5,547			
100050224	MIAMI	FL		11/20/2020		6,766		(478)			(478)		6,288	6,288			
100050226	NOTTINGHAM	PA		11/20/2020		5,960		(651)			(651)		5,309	5,309			
100050227	CORDOVA	TN		11/20/2020		1,603		(106)			(106)		1,497	1,497			
100050228	VENETA	OR		11/20/2020		7,566		(951)			(951)		6,615	6,615			
100050229	NAMPA	ID		11/20/2020		1,685		(6)			(6)		1,679	1,679			
100050230	INDIANAPOLIS	IN		11/20/2020		8,023		(1,144)			(1,144)		6,879	6,879			
100050235	BURGAW	NC		11/20/2020		925		(58)			(58)		867	867			
100050236	NEWBURGH	NY		11/20/2020		2,246		(69)			(69)		2,177	2,177			
100050239	FORT LAUDERDALE	FL		11/20/2020		3,220		269			269		3,489	3,489			
100050240	BEDFORD	OH		11/20/2020		812		283			283		1,095	1,095			
100050241	CHICOPEE	MA		11/20/2020		2,612		(279)			(279)		2,333	2,333			
100050249	STONE MOUNTAIN	GA		11/20/2020		7,037		(454)			(454)		6,583	6,583			
100050252	FALL RIVER	MA		11/20/2020		2,445							2,445	2,445			
100050253	FORT LAUDERDALE	FL		11/20/2020		2,676		(241)			(241)		2,435	2,435			
100050254	TUCSON	AZ		11/20/2020		1,300		(69)			(69)		1,231	1,231			
100050255	EAST ORANGE	NJ		11/20/2020		3,292		(221)			(221)		3,071	3,071			
100050256	SOMERSET	MA		11/20/2020		4,830		75			75		4,905	4,905			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050258	CINCINNATI	OH		11/20/2020		3,850		(211)			(211)		3,639	3,639			
100050261	ATLANTA	GA		11/20/2020		2,497		(176)			(176)		2,321	2,321			
100050263	PACIFIC JUNCTION	IA		11/20/2020		7,636		(246)			(246)		7,390	7,390			
100050265	CAPE CORAL	FL		11/20/2020		6,995		577			577		7,572	7,572			
100050266	PALM COAST	FL		11/20/2020		389		(73)			(73)		316	316			
100050270	BATON ROUGE	LA		11/20/2020		7,509		(76)			(76)		7,433	7,433			
100050271	WINDSOR MILL	MD		11/20/2020		3,496		(124)			(124)		3,372	3,372			
100050274	MIAMI	FL		11/20/2020		5,829		(135)			(135)		5,694	5,694			
100050276	XENIA	OH		11/20/2020		2,355		(83)			(83)		2,272	2,272			
100050277	HIALEAH	FL		11/20/2020		2,240		125			125		2,365	2,365			
100050282	CHICAGO	IL		11/20/2020		7,109		(513)			(513)		6,596	6,596			
100050286	CENTREVILLE	VA		11/20/2020		8,224		(562)			(562)		7,662	7,662			
100050288	FAIRFIELD	CA		11/20/2020		4,414		368			368		4,782	4,782			
100050291	SAN BERNARDINO	CA		11/20/2020		7,936		(442)			(442)		7,494	7,494			
100050292	AMITYVILLE	NY		11/20/2020		4,337		(669)			(669)		3,668	3,668			
100050294	MARYVILLE	TN		11/20/2020		3,616		(775)			(775)		2,841	2,841			
100050295	LEESBURG	FL		11/20/2020		2,882		(78)			(78)		2,804	2,804			
100050298	HOWELL	NJ		11/20/2020		8,488		(707)			(707)		7,781	7,781			
100050308	HILLSBOROUGH	NJ		11/20/2020		5,155		(142)			(142)		5,013	5,013			
100050309	HILTON HEAD ISLAND	SC		11/20/2020		2,990		163			163		3,153	3,153			
100050310	ROOSEVELT	NY		11/20/2020		10,522		(555)			(555)		9,967	9,967			
100050311	SYLMAR	CA		11/20/2020		12,068		(553)			(553)		11,515	11,515			
100050312	CHINO HILLS	CA		11/20/2020		6,980		(261)			(261)		6,719	6,719			
100050314	GLENDALE	AZ		11/20/2020		6,824		(209)			(209)		6,615	6,615			
100050321	TAMPA	FL		11/20/2020		2,433		574			574		3,007	3,007			
100050323	PHOENIX	AZ		11/20/2020		3,049		(349)			(349)		2,700	2,700			
100050325	MIAMI	FL		11/20/2020		5,364		(83)			(83)		5,281	5,281			
100050330	DAVENPORT	FL		11/20/2020		4,488		(293)			(293)		4,195	4,195			
100050332	HIALEAH	FL		11/20/2020		3,910		(220)			(220)		3,690	3,690			
100050334	TUCSON	AZ		11/20/2020		1,312		(44)			(44)		1,268	1,268			
100050337	FLORAL PARK	NY		11/20/2020		6,943		633			633		7,576	7,576			
100050339	ROTONDA WEST	FL		11/20/2020		20,774		(3)			(3)		20,771	20,771			
100050340	BRIDGEPORT	CT		11/20/2020		5,979		87			87		6,066	6,066			
100050344	SILVER SPRING	MD		11/20/2020		6,219		(306)			(306)		5,913	5,913			
100050358	ELKHART	IN		11/20/2020		3,694		(774)			(774)		2,920	2,920			
100050361	PHOENIX	AZ		11/20/2020		4,474		(206)			(206)		4,268	4,268			
100050363	CHESTERFIELD	NH		11/20/2020		5,466		(245)			(245)		5,221	5,221			
100050365	HOPEWELL JUNCTION	NY		11/20/2020		2,589		288			288		2,877	2,877			
100050366	UPPER MARLBORO	MD		11/20/2020		9,921		(684)			(684)		9,237	9,237			
100050369	EVANSTON	IL		11/20/2020		217,137		255			255		217,392	217,392			
100050371	VALLEY STREAM	NY		11/20/2020		8,531		(237)			(237)		8,294	8,294			
100050375	HUNTINGTON PARK	CA		11/20/2020		3,750		284			284		4,034	4,034			
100050378	WHITESBURG	GA		11/20/2020		4,220		(247)			(247)		3,973	3,973			
100050380	HOPEWELL JUNCTION	NY		11/20/2020		4,574		(294)			(294)		4,280	4,280			
100050387	WEST HILLS	CA		01/20/2021		13,540		48			48		13,588	13,588			
100050715	GREATER LONDON	GBR		03/02/2021										256	256		256
100050733	GREATER LONDON	GBR		03/02/2021										941	941		941
100050734	GREATER LONDON	GBR		03/02/2021										89	89		89
100050738	SOUTH EAST	GBR		03/02/2021		219						25	244	560	316		316
100053345	LAKEWAY	TX		03/23/2021		32,073		(113)			(113)		31,960	31,960			
100053346	POMFRET CENTER	CT		03/23/2021		11,513		(262)			(262)		11,251	11,251			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053349	LAKE FOREST	CA		03/23/2021		3,963		(340)			(340)		3,623	3,623			
100053350	BROCKTON	MA		03/23/2021		4,922		(474)			(474)		4,448	4,448			
100053352	ORO VALLEY	AZ		03/23/2021		16,628		(220)			(220)		16,408	16,408			
100053353	HOLLISTER	CA		03/23/2021		11,498		(569)			(569)		10,929	10,929			
100053355	INMAN	SC		03/23/2021		2,609		(96)			(96)		2,513	2,513			
100053356	ARLETA	CA		03/23/2021		13,287		(147)			(147)		13,140	13,140			
100053357	LOS ANGELES	CA		03/23/2021		18,423		(129)			(129)		18,294	18,294			
100053359	LOS ANGELES	CA		03/23/2021		3,951		(78)			(78)		3,873	3,873			
100053360	VAN NUYS	CA		03/23/2021		6,561		(226)			(226)		6,335	6,335			
100053361	KINGSTON	WA		03/23/2021		5,260		(501)			(501)		4,759	4,759			
100053363	MESA	AZ		03/23/2021		10,735		(252)			(252)		10,483	10,483			
100053366	SINKS GROVE	WV		03/23/2021		3,069		18			18		3,087	3,087			
100053368	REDFORD	MI		03/23/2021		1,088		20			20		1,108	1,108			
100053369	WEST DEPTFORD	NJ		03/23/2021		3,398		31			31		3,429	3,429			
100053370	PHILADELPHIA	PA		03/23/2021		2,327		(176)			(176)		2,151	2,151			
100053371	NAPLES	FL		03/23/2021		18,385		(500)			(500)		17,885	17,885			
100053372	NORMAL	IL		03/23/2021		4,163		(7)			(7)		4,156	4,156			
100053373	UNION BEACH	NJ		03/23/2021		3,636		(6)			(6)		3,630	3,630			
100053374	LAKELAND	FL		03/23/2021		6,269		(239)			(239)		6,030	6,030			
100053375	BALTIMORE	MD		03/23/2021		1,723		(133)			(133)		1,590	1,590			
100053377	WHITTIER	CA		03/23/2021		5,075		(1)			(1)		5,074	5,074			
100053378	KOKOMO	IN		03/23/2021		2,745		(244)			(244)		2,501	2,501			
100053382	SANTA CRUZ	CA		03/23/2021		14,922		(154)			(154)		14,768	14,768			
100053385	TAYLORSVILLE	NC		03/23/2021		3,281		(361)			(361)		2,920	2,920			
100053387	SAN LEANDRO	CA		03/23/2021		19,299		(399)			(399)		18,900	18,900			
100053389	BLUE ISLAND	IL		03/23/2021		2,681		(313)			(313)		2,368	2,368			
100053391	SAN LEANDRO	CA		03/23/2021		20,449		(131)			(131)		20,318	20,318			
100053392	FONTANA	CA		03/23/2021		5,293		(88)			(88)		5,205	5,205			
100053394	MOBILE	AL		03/23/2021		3,936		(323)			(323)		3,613	3,613			
100053395	WOODSTOCK	VA		03/23/2021		7,569		(118)			(118)		7,451	7,451			
100053396	CANYON COUNTRY	CA		03/23/2021		16,135		(186)			(186)		15,949	15,949			
100053398	MOUNDSVILLE	WV		03/23/2021		3,124		(57)			(57)		3,067	3,067			
100053405	YUMA	AZ		03/23/2021		3,760		(228)			(228)		3,532	3,532			
100053406	SAN DIEGO	CA		03/23/2021		5,977		(200)			(200)		5,777	5,777			
100053407	STERLING	VA		03/23/2021		12,580		(759)			(759)		11,821	11,821			
100053408	WAYNESVILLE	GA		03/23/2021		3,718		(55)			(55)		3,663	3,663			
100053411	ARNOLD	MO		03/23/2021		5,362		(432)			(432)		4,930	4,930			
100053414	TACOMA	WA		03/23/2021		5,136		(354)	(36)		(318)		4,818	6,178		1,360	1,360
100053416	TURTLE LAKE	WI		03/23/2021		5,731		(389)			(389)		5,342	5,342			
100053418	WYOMING	MI		03/23/2021		4,160		(21)			(21)		4,139	4,139			
100053419	TUSKEGEE	AL		03/23/2021		3,477		(272)			(272)		3,205	3,205			
100053426	LANSDOWNE	PA		03/23/2021		2,601		(140)			(140)		2,461	2,461			
100053429	MUSKEGON	MI		03/23/2021		3,627		2			2		3,629	3,629			
100053430	ASHLAND	OR		03/23/2021		6,364		(71)			(71)		6,293	6,293			
100053436	MISSION VIEJO	CA		03/23/2021		9,355		24			24		9,379	9,379			
100053437	BECKLEY	WV		03/23/2021		1,119		(35)			(35)		1,084	1,084			
100053438	BROOKLYN	NY		03/23/2021		10,837		(347)			(347)		10,490	10,490			
100053439	SAN DIEGO	CA		03/23/2021		11,206		(93)			(93)		11,113	11,113			
100053440	PLACERVILLE	CA		03/23/2021		3,912		(87)			(87)		3,825	3,825			
100053441	GRANGER	IN		03/23/2021		4,335		(60)			(60)		4,275	4,275			
100053442	HALIFAX	MA		03/23/2021		5,261		(195)			(195)		5,066	5,066			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053443	AMARILLO	TX		03/23/2021		1,287		(27)			(27)		1,260	1,260			
100053445	DETROIT	MI		03/23/2021		4,764		34			34		4,798	4,798			
100053449	HOWELL	MI		03/23/2021		8,261		(607)			(607)		7,654	7,654			
100053452	ODENTON	MD		03/23/2021		(29,321)		(71)			(71)		(29,392)	(29,392)			
100053453	FRIES	VA		03/23/2021		769		(50)			(50)		719	719			
100053454	HUNTSVILLE	AL		03/23/2021		3,743		(388)			(388)		3,355	3,355			
100053455	DECATUR	GA		03/23/2021		735		(119)			(119)		616	616			
100053456	BECKLEY	WV		03/23/2021		567		62			62		629	629			
100053458	HENRYETTA	OK		03/23/2021		2,184		(166)			(166)		2,018	2,018			
100053460	WILKES BARRE	PA		03/23/2021		1,946		(270)			(270)		1,676	1,676			
100053461	MYRTLE BEACH	SC		03/23/2021		2,938		(94)			(94)		2,844	2,844			
100053465	PHILADELPHIA	PA		03/23/2021		946		(138)			(138)		808	808			
100053467	SICKLERVILLE	NJ		03/23/2021		2,457		(14)			(14)		2,443	2,443			
100053468	WEST NEW YORK	NJ		03/23/2021		4,613		(543)			(543)		4,070	4,070			
100053469	SOMERS POINT	NJ		03/23/2021		7,161		(575)			(575)		6,586	6,586			
100053470	TRENTON	NJ		03/23/2021		813		(195)			(195)		618	618			
100053471	TOMS RIVER	NJ		03/23/2021		6,103		57			57		6,160	6,160			
100053472	MINT HILL	NC		03/23/2021		2,534		(142)			(142)		2,392	2,392			
100053473	CASTLETON	NY		03/23/2021		4,414		(343)			(343)		4,071	4,071			
100053474	APPLING	GA		03/23/2021		2,988		(171)			(171)		2,817	2,817			
100053475	SMYRNA	DE		03/23/2021		1,061		(166)			(166)		895	895			
100053476	PHILADELPHIA	PA		03/23/2021		2,778		(233)			(233)		2,545	2,545			
100053479	ROSHARON	TX		03/23/2021		4,228		(192)			(192)		4,036	4,036			
100053481	SOUTH HOLLAND	IL		03/23/2021		1,806		203			203		2,009	2,009			
100053482	CRAIG	CO		03/23/2021		2,904		(285)			(285)		2,619	2,619			
100053483	PHILADELPHIA	PA		03/23/2021		646		(56)			(56)		590	590			
100053484	LAKELAND	FL		03/23/2021		1,081		(65)			(65)		1,016	1,016			
100053489	BROOKLYN	NY		03/23/2021		2,137		(192)			(192)		1,945	1,945			
100053492	LEHIGH ACRES	FL		03/23/2021		5,780		(95)			(95)		5,685	5,685			
100053493	NEWINGTON	CT		03/23/2021		2,635		(77)			(77)		2,558	2,558			
100053494	ISELIN	NJ		03/23/2021		2,199		(34)			(34)		2,165	2,165			
100053495	HAWTHORNE	CA		03/23/2021		6,149		(115)			(115)		6,034	6,034			
100053496	MIAMI	FL		03/23/2021		8,885		(393)			(393)		8,492	8,492			
100053497	LANSDOWNE	PA		03/23/2021		6,370		(170)			(170)		6,200	6,200			
100053500	THOMASVILLE	GA		03/23/2021		1,161		(132)			(132)		1,029	1,029			
100053501	PAOLA	KS		03/23/2021		6,025		(570)			(570)		5,455	5,455			
100053503	CEDAR HILL	MO		03/23/2021		4,849		(288)			(288)		4,561	4,561			
100053504	ROCKY MOUNT	NC		03/23/2021		1,616		(69)			(69)		1,547	1,547			
100053507	KANSAS CITY	MO		03/23/2021		4,783		(297)			(297)		4,486	4,486			
100053508	CLEVELAND HEIGHTS	OH		03/23/2021		1,500		(61)			(61)		1,439	1,439			
100053509	AKRON	OH		03/23/2021		700		(79)			(79)		621	621			
100053510	QUEENS VILLAGE	NY		03/23/2021		1,210		(149)			(149)		1,061	1,061			
100053511	BENSALEM	PA		03/23/2021		6,033		(465)			(465)		5,568	5,568			
100053517	WESTWEGO	LA		03/23/2021		11,325		(403)			(403)		10,922	10,922			
100053519	GARY	IN		03/23/2021		535		(124)			(124)		411	411			
100053520	LOUISIANA	MO		03/23/2021		4,078		(324)			(324)		3,754	3,754			
100053521	DEPAUW	IN		03/23/2021		615		(107)			(107)		508	508			
100053523	CEDAR RAPIDS	IA		03/23/2021		968		(122)			(122)		846	846			
100053524	MIAMI	FL		03/23/2021		8,053		(586)			(586)		7,467	7,467			
100053526	NEWVILLE	PA		03/23/2021		5,945		(51)			(51)		5,894	5,894			
100053527	RIDLEY PARK	PA		03/23/2021		7,921		(461)			(461)		7,460	7,460			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053530	CHESAPEAKE	VA		03/23/2021		15,968		(1,299)			(1,299)		14,669	14,669			
100053536	STAMFORD	CT		03/23/2021		5,377		(283)			(283)		5,094	5,094			
100053537	ALBANY	GA		03/23/2021		3,187		(394)			(394)		2,793	2,793			
100053538	WINSTON SALEM	NC		03/23/2021		5,691		(451)			(451)		5,240	5,240			
100053539	DETROIT	MI		03/23/2021		1,638		(205)			(205)		1,433	1,433			
100053541	BUFFALO	NY		03/23/2021		377		(60)			(60)		317	317			
100053543	GREENSBORO	NC		03/23/2021		3,297		(381)			(381)		2,916	2,916			
100053545	MIAMI	FL		03/23/2021		3,090		(159)			(159)		2,931	2,931			
100053546	RICHTON PARK	IL		03/23/2021		5,578		(406)			(406)		5,172	5,172			
100053547	FAYETTEVILLE	NC		03/23/2021		3,161		(293)			(293)		2,868	2,868			
100053550	GREENVILLE	NC		03/23/2021		2,265		(252)			(252)		2,013	2,013			
100053552	VASS	NC		03/23/2021		2,454		(92)			(92)		2,362	2,362			
100053554	ARLINGTON	VA		03/23/2021		6,348		(261)			(261)		6,087	6,087			
100053555	SAN ANTONIO	TX		03/23/2021		837		(149)			(149)		688	688			
100053556	ROANOKE	VA		03/23/2021		66,446		(3,920)			(3,920)		62,526	62,526			
100053557	FRISCO	CO		03/23/2021		4,221		(124)			(124)		4,097	4,097			
100053558	CANUTILLO	TX		03/23/2021		10,232		(64)			(64)		10,168	10,168			
100053559	POST FALLS	ID		03/23/2021		2,988		(67)			(67)		2,921	2,921			
100053562	YUBA CITY	CA		03/23/2021		4,109		(247)			(247)		3,862	3,862			
100053563	GLOVERSVILLE	NY		03/23/2021		3,680		(304)			(304)		3,376	3,376			
100053564	KALISPELL	MT		03/23/2021		1,765		(63)			(63)		1,702	1,702			
100053567	COLUMBUS	GA		03/23/2021		1,287		(57)			(57)		1,230	1,230			
100053568	AYNOR	SC		03/23/2021		3,536		(105)			(105)		3,431	3,431			
100053570	RIALTO	CA		03/23/2021		3,161		33			33		3,194	3,194			
100053571	GAFFNEY	SC		03/23/2021		750		32			32		782	782			
100053572	SHICKSHINNY	PA		03/23/2021		1,394		(83)			(83)		1,311	1,311			
100053573	WAYNE	NJ		03/23/2021		8,977		(339)			(339)		8,638	8,638			
100053574	BRIDGEVILLE	PA		03/23/2021		8,808		(225)			(225)		8,583	8,583			
100053575	EL PASO	TX		03/23/2021		1,159		(188)			(188)		971	971			
100053576	MOUNT SINAI	NY		03/23/2021		8,321		(646)			(646)		7,675	7,675			
100053577	SOMERSET	NJ		03/23/2021		3,360		(152)			(152)		3,208	3,208			
100053578	MOUNT PLEASANT	MI		03/23/2021		1,160		(18)			(18)		1,142	1,142			
100053580	PORT JEFFERSON STATION	NY		03/23/2021		53,510		(688)			(688)		52,822	52,822			
100053581	BROOMFIELD	CO		03/23/2021		9,630		(343)			(343)		9,287	9,287			
100053583	MELBOURNE	FL		03/23/2021		2,595		75			75		2,670	2,670			
100053585	LEAGUE CITY	TX		03/23/2021		6,319		(61)			(61)		6,258	6,258			
100053587	FINLAYSON	MN		03/23/2021		1,534		(168)			(168)		1,366	1,366			
100053588	BROOKLYN	NY		03/23/2021		12,058		(251)			(251)		11,807	11,807			
100053589	SHOREHAM	NY		03/23/2021		6,876		(537)			(537)		6,339	6,339			
100053591	MINNEAPOLIS	MN		03/23/2021		1,682		30			30		1,712	1,712			
100053593	CUMMING	GA		03/23/2021		4,453		(138)			(138)		4,315	4,315			
100053596	YORBA LINDA	CA		03/23/2021		13,293		(362)			(362)		12,931	12,931			
100053597	STANHOPE	NJ		03/23/2021		7,961		(164)			(164)		7,797	7,797			
100053600	INGLEWOOD	CA		03/23/2021		890		(88)			(88)		802	802			
100053602	BELTSVILLE	MD		03/23/2021		3,568		(134)			(134)		3,434	3,434			
100053603	HENDERSON	NV		03/23/2021		19,658		(558)			(558)		19,100	19,100			
100053605	RALEIGH	NC		03/23/2021		1,517		(87)			(87)		1,430	1,430			
100053607	HENDERSON	NV		03/23/2021		1,422		(4)			(4)		1,418	1,418			
100053610	BAYONNE	NJ		03/23/2021		4,835		(5)			(5)		4,830	4,830			
100053612	BUFFALO	NY		03/23/2021		1,663		(68)			(68)		1,595	1,595			
100053613	JAMAICA	NY		03/23/2021		5,866		(437)			(437)		5,429	5,429			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053614	ELMORE	OH		03/23/2021		7,850		162			162		8,012	8,012			
100053615	PAINESVILLE	OH		03/23/2021		1,478		(192)			(192)		1,286	1,286			
100053617	WHITE OAK	PA		03/23/2021		1,799		75			75		1,874	1,874			
100053619	DYER	IN		03/23/2021		4,424		750			750		5,174	5,174			
100053621	STREATOR	IL		03/23/2021		515		78			78		593	593			
100053623	CLEVELAND	OK		03/23/2021		993		(168)			(168)		825	825			
100053624	LUBBOCK	TX		03/23/2021		2,693		(433)			(433)		2,260	2,260			
100053625	FORT LAUDERDALE	FL		03/23/2021		1,900		(415)			(415)		1,485	1,485			
100053626	CRESWELL	NC		03/23/2021		1,616		(405)			(405)		1,211	1,211			
100053627	BLOOMFIELD	NJ		03/23/2021		5,208		590			590		5,798	5,798			
100053628	SAINT MARTINVILLE	LA		03/23/2021		1,408		(130)			(130)		1,278	1,278			
100053635	FORT WORTH	TX		03/23/2021		4,216		(337)			(337)		3,879	3,879			
100053636	TOLEDO	OH		03/23/2021		1,958		(111)			(111)		1,847	1,847			
100053638	SAINT LOUIS	MO		03/23/2021		1,483		8			8		1,491	1,491			
100053639	DURHAM	NC		03/23/2021		(10,033)		(262)			(262)		(10,295)	(10,295)			
100053640	PHILADELPHIA	PA		03/23/2021		1,514		(215)			(215)		1,299	1,299			
100053641	SHIRLEY	NY		03/23/2021		5,444		(171)			(171)		5,273	5,273			
100053642	CLEVELAND	OH		03/23/2021		1,727		(287)			(287)		1,440	1,440			
100053643	WOOD DALE	IL		03/23/2021		3,159		(188)			(188)		2,971	2,971			
100053647	WESTWEGO	LA		03/23/2021		8,587		(116)			(116)		8,471	8,471			
100053650	ASHEBORO	NC		03/23/2021		1,413		(378)			(378)		1,035	1,035			
100053652	KALISPELL	MT		03/23/2021		5,740		(162)			(162)		5,578	5,578			
100053654	GRAND JUNCTION	CO		03/23/2021		5,496		(322)			(322)		5,174	5,174			
100053657	MOJAVE	CA		03/23/2021		1,667		(107)			(107)		1,560	1,560			
100053658	SOUTH DARTMOUTH	MA		03/23/2021		5,251		(390)			(390)		4,861	4,861			
100053659	GREENVILLE	SC		03/23/2021		4,598		(459)			(459)		4,139	4,139			
100053660	VANCEBORO	NC		03/23/2021		3,438		(224)			(224)		3,214	3,214			
100053661	HEBER	CA		03/23/2021		3,153		29			29		3,182	3,182			
100053662	SAINT LOUIS	MO		03/23/2021		3,172		(22)			(22)		3,150	3,150			
100053663	TAKOMA PARK	MD		03/23/2021		7,496		(180)			(180)		7,316	7,316			
100053664	ADDISON	IL		03/23/2021		3,122		(154)			(154)		2,968	2,968			
100053665	HURRICANE	UT		03/23/2021		5,635		(169)			(169)		5,466	5,466			
100053666	STONINGTON	CT		03/23/2021		4,662		(285)			(285)		4,377	4,377			
100053667	FORT LAUDERDALE	FL		03/23/2021		4,369		48			48		4,417	4,417			
100053669	HYDE PARK	MA		03/23/2021		2,979		(65)			(65)		2,914	2,914			
100053670	SALEM	OR		03/23/2021		2,662		(160)			(160)		2,502	2,502			
100053671	FAR ROCKAWAY	NY		03/23/2021		4,105		441			441		4,546	4,546			
100053672	LAKESIDE	CA		03/23/2021		2,275		(173)			(173)		2,102	2,102			
100053674	ADRIAN	MI		03/23/2021		1,309		(134)			(134)		1,175	1,175			
100053675	SILVIS	IL		03/23/2021		1,855		(104)			(104)		1,751	1,751			
100053676	FORT LAUDERDALE	FL		03/23/2021		8,674		(360)			(360)		8,314	8,314			
100053681	HOLLYWOOD	FL		03/23/2021		8,716		(107)			(107)		8,609	8,609			
100053683	LA GRANGE	IL		03/23/2021		3,018		(219)			(219)		2,799	2,799			
100053685	DENHAM SPRINGS	LA		03/23/2021		1,659		(4)			(4)		1,655	1,655			
100053686	LONG BEACH	CA		03/23/2021		9,193		(163)			(163)		9,030	9,030			
100053687	MCALLEN	TX		03/23/2021		1,752		(321)			(321)		1,431	1,431			
100053692	AMELIA CT HSE	VA		03/23/2021		4,467		(32)			(32)		4,435	4,435			
100053696	SAINT LOUIS	MO		03/23/2021		1,967		(78)			(78)		1,889	1,889			
100053697	HOWELL	NJ		03/23/2021		5,139		(214)			(214)		4,925	4,925			
100053698	PHILADELPHIA	PA		03/23/2021		1,776		(168)			(168)		1,608	1,608			
100053699	CLEVELAND	OH		03/23/2021		1,519		36			36		1,555	1,555			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053700	ARLINGTON	TX		03/23/2021		4,473		(237)			(237)		4,236	4,236			
100053702	LOUISVILLE	KY		03/23/2021		1,417		(78)			(78)		1,339	1,339			
100053704	ROCHESTER	NY		03/23/2021		426		(63)			(63)		363	363			
100053707	EAST PEORIA	IL		03/23/2021		2,354		(24)			(24)		2,330	2,330			
100053708	KEENE	TX		03/23/2021		2,414		(570)			(570)		1,844	1,844			
100053709	CARLISLE	OH		03/23/2021		1,969		(203)			(203)		1,766	1,766			
100053714	POESTENKILL	NY		03/23/2021		1,641		(292)			(292)		1,349	1,349			
100053715	EAST SAINT LOUIS	IL		03/23/2021		1,091		(31)			(31)		1,060	1,060			
100053716	RICHMOND	CA		03/23/2021		15,797		271			271		16,068	16,068			
100053724	SAINT PAUL	MN		03/23/2021		7,564		(50)			(50)		7,514	7,514			
100053726	MISSOULA	MT		03/23/2021		5,849		(174)			(174)		5,675	5,675			
100053727	LORETTO	PA		03/23/2021		1,771		(103)			(103)		1,668	1,668			
100053728	REHOBOTH	MA		03/23/2021		(16,691)		(212)			(212)		(16,903)	(16,903)			
100053730	MARTHASVILLE	MO		03/23/2021		3,943		(165)			(165)		3,778	3,778			
100053731	BOWIE	MD		03/23/2021		9,268		(246)			(246)		9,022	9,022			
100053733	ROMEOVILLE	IL		03/23/2021		1,574		(14)			(14)		1,560	1,560			
100053734	SAN JOSE	CA		03/23/2021		9,978		(465)			(465)		9,513	9,513			
100053735	ASHEVILLE	NC		03/23/2021		5,874		1			1		5,875	5,875			
100053736	KEENE	NH		03/23/2021		3,721		(273)			(273)		3,448	3,448			
100053737	STATEN ISLAND	NY		03/23/2021		2,461		(231)			(231)		2,230	2,230			
100053739	COLUMBUS	GA		03/23/2021		1,524		70			70		1,594	1,594			
100053741	SARATOGA SPRINGS	NY		03/23/2021		5,083		(27)			(27)		5,056	5,056			
100053742	MADRID	IA		03/23/2021		2,626		(179)			(179)		2,447	2,447			
100053744	WYOMING	MN		03/23/2021		2,690		(194)			(194)		2,496	2,496			
100053746	O FALLON	MO		03/23/2021		2,350		(163)			(163)		2,187	2,187			
100053747	CHULA VISTA	CA		03/23/2021		6,307		(472)			(472)		5,835	5,835			
100053750	BELLE GLADE	FL		03/23/2021		4,968		(138)			(138)		4,830	4,830			
100053751	POTTERVILLE	MI		03/23/2021		3,013		(112)			(112)		2,901	2,901			
100053752	PASADENA	TX		03/23/2021		3,405		(246)			(246)		3,159	3,159			
100053754	SPARTA	NJ		03/23/2021		4,428		136			136		4,564	4,564			
100053756	LAKELAND	FL		03/23/2021		4,331		(171)			(171)		4,160	4,160			
100053757	SCOTTSVILLE	KY		03/23/2021		1,230		(77)			(77)		1,153	1,153			
100053758	BOLTON	CT		03/23/2021		11,688		(462)			(462)		11,226	11,226			
100053759	KEYMAR	MD		03/23/2021		6,892		(114)			(114)		6,778	6,778			
100053760	TURTLE LAKE	WI		03/23/2021		957		65			65		1,022	1,022			
100053761	SHELTON	CT		03/23/2021		2,891		(162)			(162)		2,729	2,729			
100053762	NEW HARTFORD	NY		03/23/2021		(27,783)		(117)			(117)		(27,900)	(27,900)			
100053763	CANTON	GA		03/23/2021		3,972		(66)			(66)		3,906	3,906			
100053765	BUFORD	GA		03/23/2021		2,916		52			52		2,968	2,968			
100053767	HANOVER PARK	IL		03/23/2021		2,992		72			72		3,064	3,064			
100053768	POTTSVILLE	PA		03/23/2021		504		(84)			(84)		420	420			
100053769	EASTON	PA		03/23/2021		4,578		(50)			(50)		4,528	4,528			
100053770	LANCASTER	CA		03/23/2021		4,030		(57)			(57)		3,973	3,973			
100053771	CHATTANOOGA	TN		03/23/2021		4,876		(324)			(324)		4,552	4,552			
100053772	INDIANAPOLIS	IN		03/23/2021		264		(62)			(62)		202	202			
100053773	TUCSON	AZ		03/23/2021		1,321		(9)			(9)		1,312	1,312			
100053774	HIALEAH	FL		03/23/2021		5,347		10			10		5,357	5,357			
100053775	CHICAGO	IL		03/23/2021		2,510		111			111		2,621	2,621			
100053776	CARLISLE	PA		03/23/2021		1,992		(201)			(201)		1,791	1,791			
100053777	HANFORD	CA		03/23/2021		2,943		(413)			(413)		2,530	2,530			
100053779	BELPRE	OH		03/23/2021		503		(104)			(104)		399	399			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053781	WAYNE	NJ		03/23/2021		5,318		(250)			(250)		5,068	5,068			
100053782	DUNDALK	MD		03/23/2021		2,394		184			184		2,578	2,578			
100053784	SAINT LOUIS	MO		03/23/2021		2,999		(677)			(677)		2,322	2,322			
100053785	GLOCESTER	RI		03/23/2021		3,427		46			46		3,473	3,473			
100053786	KILLEEN	TX		03/23/2021		1,837		(506)			(506)		1,331	1,331			
100053787	QUEENSBURY	NY		03/23/2021		951		(163)			(163)		788	788			
100053790	ABERDEEN	SD		03/23/2021		782		(176)			(176)		606	606			
100053792	CAMP HILL	AL		03/23/2021		4,494		(210)			(210)		4,284	4,284			
100053794	ROSWELL	NM		03/23/2021		1,895		(503)			(503)		1,392	1,392			
100053795	MATTAPONI	VA		03/23/2021		1,718		(556)			(556)		1,162	1,162			
100053796	TOPEKA	KS		03/23/2021		1,357		(160)			(160)		1,197	1,197			
100053798	BROOKLYN	NY		03/23/2021		5,876		(481)			(481)		5,395	5,395			
100053799	DENVER	IN		03/23/2021		522		12			12		534	534			
100053801	LAREDO	TX		03/23/2021		429		(175)			(175)		254	254			
100053802	BRANDON	FL		03/23/2021		5,535		(89)			(89)		5,446	5,446			
100053803	BEVIER	MO		03/23/2021		846		(8)			(8)		838	838			
100053804	PITTSBURGH	PA		03/23/2021		4,067		50			50		4,117	4,117			
100053806	SAN DIEGO	CA		03/23/2021		2,102		(109)			(109)		1,993	1,993			
100053807	LEHIGH ACRES	FL		03/23/2021		1,512		(72)			(72)		1,440	1,440			
100053808	FAR ROCKAWAY	NY		03/23/2021		2,078		(208)			(208)		1,870	1,870			
100053809	SAINT JAMES	NY		03/23/2021		9,398		(650)			(650)		8,748	8,748			
100053812	HOOD RIVER	OR		03/23/2021		3,893		(269)			(269)		3,624	3,624			
100053813	PARKVILLE	MD		03/23/2021		2,771		(132)			(132)		2,639	2,639			
100053814	HARRISBURG	PA		03/23/2021		5,531		(100)			(100)		5,431	5,431			
100053816	WYNNE	AR		03/23/2021		7,373		(405)			(405)		6,968	6,968			
100053819	BAYVILLE	NJ		03/23/2021		3,380		(96)			(96)		3,284	3,284			
100053820	LILBURN	GA		03/23/2021		2,381		(222)			(222)		2,159	2,159			
100053821	FLORENCE	AL		03/23/2021		981		(61)			(61)		920	920			
100053823	TALLAHASSEE	FL		03/23/2021		1,708		(130)			(130)		1,578	1,578			
100053827	BAINBRIDGE ISLAND	WA		03/23/2021		4,850		251			251		5,101	5,101			
100053828	LONE JACK	MO		03/23/2021		2,072		57			57		2,129	2,129			
100053829	SPRINGFIELD	OH		03/23/2021		1,385		(158)			(158)		1,227	1,227			
100053830	PADEN	OK		03/23/2021		960		(133)			(133)		827	827			
100053831	MOLINE	IL		03/23/2021		1,475		48			48		1,523	1,523			
100053833	LAS VEGAS	NV		03/23/2021		6,908		(538)			(538)		6,370	6,370			
100053834	LAMBERTVILLE	MI		03/23/2021		3,111		(247)			(247)		2,864	2,864			
100053835	BROOKLYN	NY		03/23/2021		4,555		(336)			(336)		4,219	4,219			
100053839	DALTON	GA		03/23/2021		1,079		(13)			(13)		1,066	1,066			
100053842	GLENDALE HEIGHTS	IL		03/23/2021		4,245		43			43		4,288	4,288			
100053845	HOLLYWOOD	FL		03/23/2021		536		4			4		540	540			
100053847	TEMPLETON	MA		03/23/2021		1,885		31			31		1,916	1,916			
100053850	HARTWICK	NY		03/23/2021		10,687		(1,023)			(1,023)		9,664	9,664			
100053851	BIRMINGHAM	AL		03/23/2021		240		(25)			(25)		215	215			
100053852	CHICAGO	IL		03/23/2021		3,897		(275)			(275)		3,622	3,622			
100053855	BIG LAKE	MN		03/23/2021		2,231		(187)			(187)		2,044	2,044			
100053856	IRVINGTON	NJ		03/23/2021		6,430		(293)			(293)		6,137	6,137			
100053859	DENTON	MD		03/23/2021		1,372		(124)			(124)		1,248	1,248			
100053864	SAN ANTONIO	NM		03/23/2021		1,272		(87)			(87)		1,185	1,185			
100053865	SWEETWATER	TX		03/23/2021		2,698		(294)			(294)		2,404	2,404			
100053867	HARLINGEN	TX		03/23/2021		4,888		(329)			(329)		4,559	4,559			
100053869	NORWALK	CA		03/23/2021		6,127		(49)			(49)		6,078	6,078			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053870	MORRISVILLE	PA		03/23/2021		2,278		19			19		2,297	2,297			
100053872	STRAWBERRY	CA		03/23/2021		1,448		(310)			(310)		1,138	1,138			
100053873	SANTA ROSA	CA		03/23/2021		4,393		(155)			(155)		4,238	4,238			
100053875	WILLIAMSTOWN	NJ		03/23/2021		3,931		(579)			(579)		3,352	3,352			
100053876	FLINT	MI		03/23/2021		847		(63)			(63)		784	784			
100053877	MARSTONS MILLS	MA		03/23/2021		5,353		245			245		5,598	5,598			
100053878	MOBILE	AL		03/23/2021		1,320		178			178		1,498	1,498			
100053879	STATEN ISLAND	NY		03/23/2021		(9,745)		(162)			(162)		(9,907)	(9,907)			
100053881	BIRMINGHAM	AL		03/23/2021		2,473		(157)			(157)		2,316	2,316			
100053884	RAINIER	WA		03/23/2021		5,653		(311)			(311)		5,342	5,342			
100053885	WAHIAWA	HI		03/23/2021		13,023		(278)			(278)		12,745	12,745			
100053888	MECHANICSVILLE	MD		03/23/2021		5,398		(344)			(344)		5,054	5,054			
100053889	LAUREL	MD		03/23/2021		5,318		(157)			(157)		5,161	5,161			
100053890	PINSON	AL		03/23/2021		1,414		(111)			(111)		1,303	1,303			
100053894	ROCKAWAY	NJ		03/23/2021		6,512		(356)			(356)		6,156	6,156			
100053895	HALLANDALE BEACH	FL		03/23/2021		7,417		(128)			(128)		7,289	7,289			
100053897	CHARLOTTE	NC		03/23/2021		2,079		(85)			(85)		1,994	1,994			
100053898	MADRID	IA		03/23/2021		7,969		(351)			(351)		7,618	7,618			
100053899	FLUSHING	NY		03/23/2021		17,009		(952)			(952)		16,057	16,057			
100053900	CHICAGO	IL		03/23/2021		7,994		(298)			(298)		7,696	7,696			
100053902	HYATTSVILLE	MD		03/23/2021		5,375		(148)			(148)		5,227	5,227			
100053903	AURORA	IL		03/23/2021		1,286		55			55		1,341	1,341			
100053905	NEW HAVEN	CT		03/23/2021		1,590		(234)			(234)		1,356	1,356			
100053906	MANITOWOC	WI		03/23/2021		1,027		(118)			(118)		909	909			
100053910	SPRING HILL	FL		03/23/2021		4,601		(258)			(258)		4,343	4,343			
100053911	COMPTON	CA		03/23/2021		4,457		(131)			(131)		4,326	4,326			
100053912	CHINO	CA		03/23/2021		2,200		(20)			(20)		2,180	2,180			
100053913	SHARPSVILLE	PA		03/23/2021		2,078		(152)			(152)		1,926	1,926			
100053914	MENOMONEE FALLS	WI		03/23/2021		2,663		1			1		2,664	2,664			
100053917	DELANO	CA		03/23/2021		1,956		(67)			(67)		1,889	1,889			
100053918	INGLESIDE	IL		03/23/2021		11,763		(151)			(151)		11,612	11,612			
100053919	NEW ORLEANS	LA		03/23/2021		1,829		(243)			(243)		1,586	1,586			
100053920	PEPPERELL	MA		03/23/2021		6,067		(186)			(186)		5,881	5,881			
100053921	PONTIAC	MI		03/23/2021		744		(96)			(96)		648	667		19	19
100053923	RIVERSIDE	CA		03/23/2021		1,387		(89)			(89)		1,298	1,298			
100053924	ATTLEBORO	MA		03/23/2021		1,769		(215)			(215)		1,554	1,554			
100053926	MARTINSVILLE	VA		03/23/2021		3,480		89			89		3,569	3,569			
100053928	ALLENTOWN	PA		03/23/2021		2,713		(621)			(621)		2,092	2,092			
100053931	MONROE	NY		03/23/2021		1,414		35			35		1,449	1,449			
100053932	MILLSTADT	IL		03/23/2021		3,254		(696)			(696)		2,558	2,558			
100053934	HIGH POINT	NC		03/23/2021		1,573		(25)			(25)		1,548	1,548			
100053935	LOUISBURG	NC		03/23/2021		251		(33)			(33)		218	218			
100053936	TALLAHASSEE	FL		03/23/2021		1,857		(248)			(248)		1,609	1,609			
100053938	DETROIT	MI		03/23/2021		429							429	429			
100053940	BROOKLYN	NY		03/23/2021		13,328		(498)			(498)		12,830	12,830			
100053942	BROOKPORT	IL		03/23/2021		1,617		(411)			(411)		1,206	1,206			
100053943	PRINCESS ANNE	MD		03/23/2021		718		(112)			(112)		606	606			
100053945	HANOVER TOWNSHIP	PA		03/23/2021		1,106		(236)			(236)		870	870			
100053946	PALATKA	FL		03/23/2021		2,904							2,904	2,904			
100053947	LAUDERHILL	FL		03/23/2021		3,418		(156)			(156)		3,262	3,262			
100053949	REPUBLIC	MO		03/23/2021		3,264		(41)			(41)		3,223	3,223			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053951	FAIRBURN	GA		03/23/2021		(6,388)		(97)			(97)		(6,485)	(6,485)			
100053954	CRANFORD	NJ		03/23/2021		11,808		(460)			(460)		11,348	11,348			
100053955	WEST ORANGE	NJ		03/23/2021		9,919		(512)			(512)		9,407	9,407			
100053956	PASADENA	TX		03/23/2021		3,009		(100)			(100)		2,909	2,909			
100053959	STOUGHTON	MA		03/23/2021		2,074		(104)			(104)		1,970	1,970			
100053960	ARLINGTON	VA		03/23/2021		6,493		(299)			(299)		6,194	6,194			
100053961	CHICAGO	IL		03/23/2021		3,432		(171)			(171)		3,261	3,261			
100053964	JACKSONVILLE	FL		03/23/2021		421		(58)			(58)		363	363			
100053965	FLORENCE	SC		03/23/2021		1,192		(145)			(145)		1,047	1,047			
100053967	PHILADELPHIA	PA		03/23/2021		4,655		(332)			(332)		4,323	4,323			
100053968	ALEXANDRIA	VA		03/23/2021		19,092		(1,474)			(1,474)		17,618	17,618			
100053969	OSAGE BEACH	MO		03/23/2021		16,327		(968)			(968)		15,359	15,359			
100053970	HAMMOND	IN		03/23/2021		4,835		(160)			(160)		4,675	4,675			
100053971	WALPOLE	MA		03/23/2021		11,413		(418)			(418)		10,995	10,995			
100053972	WEST PALM BEACH	FL		03/23/2021		6,584		(318)			(318)		6,266	6,266			
100053974	MIAMI	FL		03/23/2021		3,115		(130)			(130)		2,985	2,985			
100053975	ABBOTTSTOWN	PA		03/23/2021		1,357		(147)			(147)		1,210	1,210			
100053977	HOLLY SPRINGS	NC		03/23/2021		2,137		(39)			(39)		2,098	2,098			
100053979	ARLINGTON HEIGHTS	IL		03/23/2021		4,049		(243)			(243)		3,806	3,806			
100053980	CLAREMONT	NH		03/23/2021		2,391		(195)			(195)		2,196	2,196			
100053981	BOONE	IA		03/23/2021		2,757		(117)			(117)		2,640	2,640			
100053982	LINCOLNWOOD	IL		03/23/2021		1,670		(210)			(210)		1,460	1,460			
100053984	ANDREWS	SC		03/23/2021		960		(11)			(11)		949	949			
100053985	BAKERSFIELD	CA		03/23/2021		268		(60)			(60)		208	208			
100053987	HOUSTON	TX		03/23/2021		681		(44)			(44)		637	637			
100053989	ORLANDO	FL		03/23/2021		1,784		(84)			(84)		1,700	1,700			
100053990	WARRENTON	VA		03/23/2021		2,589		(169)			(169)		2,420	2,446		26	26
100053991	DENHAM SPRINGS	LA		03/23/2021		2,390		(213)			(213)		2,177	2,177			
100053993	ROANOKE RAPIDS	NC		03/23/2021		2,297		258			258		2,555	2,555			
100053995	SMITHVILLE	MO		03/23/2021		509		(98)			(98)		411	411			
100053996	PRINCETON	NC		03/23/2021		1,056		(51)			(51)		1,005	1,005			
100053997	SANTA MARIA	CA		03/23/2021		3,060		(263)			(263)		2,797	2,797			
100053998	WARREN	MI		03/23/2021		1,205		(146)			(146)		1,059	1,059			
100053999	PORTAGE DES SIOUX	MO		03/23/2021		814		(73)			(73)		741	741			
100054000	WOODLAND	CA		03/23/2021		2,839		(227)			(227)		2,612	2,612			
100054004	WEST POINT	GA		03/23/2021		942		(252)			(252)		690	690			
100054005	GREENSBORO	PA		03/23/2021		2,320		(475)			(475)		1,845	1,845			
100054008	BUFFALO	NY		03/23/2021		1,406		(452)			(452)		954	954			
100054009	AUBURN	NY		03/23/2021		1,544		282			282		1,826	1,826			
100054013	COSHOCTON	OH		03/23/2021		280		31			31		311	311			
100054014	LACEYS SPRING	AL		03/23/2021		1,760		(282)			(282)		1,478	1,478			
100054015	LOS ANGELES	CA		03/23/2021		9,300		(458)			(458)		8,842	8,842			
100054016	MILL VALLEY	CA		03/23/2021		11,906		(353)			(353)		11,553	11,553			
100054017	LAWRENCEVILLE	GA		03/23/2021		4,122		(146)			(146)		3,976	3,976			
100054018	HIGHLAND	IN		03/23/2021		3,548		(332)			(332)		3,216	3,216			
100054021	SYRACUSE	NY		03/23/2021		2,668		(214)			(214)		2,454	2,454			
100054022	BRIDGEPORT	CT		03/23/2021		3,962		8			8		3,970	3,970			
100054023	FRUITLAND	ID		03/23/2021		641		(134)			(134)		507	507			
100054024	HAMDEN	CT		03/23/2021		1,354		(124)			(124)		1,230	1,230			
100054026	VAIL	AZ		03/23/2021		2,818		(148)			(148)		2,670	2,670			
100054028	INGLEWOOD	CA		03/23/2021		4,614		(258)			(258)		4,356	4,356			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054030	IRMO	SC		03/23/2021		839		(32)			(32)		807	807			
100054031	PHOENIX	AZ		03/23/2021		2,907		(27)			(27)		2,880	2,880			
100054032	CHURCHVILLE	MD		03/23/2021		3,665		(236)			(236)		3,429	3,429			
100054035	LAKE ORION	MI		03/23/2021		1,452		(175)			(175)		1,277	1,277			
100054036	TUCKERTON	NJ		03/23/2021		8,931		(117)			(117)		8,814	8,814			
100054037	FRESNO	CA		03/23/2021		2,837		131			131		2,968	2,968			
100054038	MARIETTA	GA		03/23/2021		2,394		(219)			(219)		2,175	2,175			
100054039	RIVERDALE	GA		03/23/2021		1,258		153			153		1,411	1,411			
100054041	HOLDEN	MO		03/23/2021		3,051		(210)			(210)		2,841	2,841			
100054042	ORLANDO	FL		03/23/2021		5,466		(300)			(300)		5,166	5,166			
100054043	SAINT LOUIS	MO		03/23/2021		1,634		(65)			(65)		1,569	1,569			
100054046	SAN DIEGO	CA		03/23/2021		4,739		(254)			(254)		4,485	4,485			
100054047	OZONE PARK	NY		03/23/2021		1,262		(167)			(167)		1,095	1,095			
100054048	TEXARKANA	TX		03/23/2021		3,461		(241)			(241)		3,220	3,220			
100054050	PARLIN	NJ		03/23/2021		3,945		(164)			(164)		3,781	3,781			
100054052	EWING	NJ		03/23/2021		1,389		(26)			(26)		1,363	1,363			
100054055	PINELLAS PARK	FL		03/23/2021		1,129		(43)			(43)		1,086	1,086			
100054056	MASTIC	NY		03/23/2021		2,439		27			27		2,466	2,466			
100054057	JASPER	TN		03/23/2021		1,831		(104)			(104)		1,727	1,727			
100054060	ELLENWOOD	GA		03/23/2021		2,177		42			42		2,219	2,219			
100054061	CLEARWATER	FL		03/23/2021		7,995		(94)	(20)		(74)		7,921	7,991		70	70
100054062	HEMPSTEAD	NY		03/23/2021		7,033		441			441		7,474	7,474			
100054063	HINCKLEY	MN		03/23/2021		7,101		(594)			(594)		6,507	6,507			
100054064	BALTIMORE	MD		03/23/2021		586		56			56		642	642			
100054065	LOS ANGELES	CA		03/23/2021		3,227		(250)			(250)		2,977	2,977			
100054067	BENNETTSVILLE	SC		03/23/2021		5,121		(363)			(363)		4,758	4,758			
100054068	VANDERGRIFT	PA		03/23/2021		1,145		(149)			(149)		996	996			
100054069	WAIPAHU	HI		03/23/2021		12,184		(827)			(827)		11,357	11,357			
100054070	WINDSOR MILL	MD		03/23/2021		4,099		346			346		4,445	4,445			
100054071	CHARLOTTE	NC		03/23/2021		2,585		(160)			(160)		2,425	2,425			
100054073	HOUSTON	TX		03/23/2021		468		(32)			(32)		436	436			
100054075	HIBBING	MN		03/23/2021		1,202		(144)			(144)		1,058	1,058			
100054076	GLADSTONE	VA		03/23/2021		6,694		(285)			(285)		6,409	6,409			
100054077	SALEM	AL		03/23/2021		536		(128)			(128)		408	408			
100054078	HAMPTON	VA		03/23/2021		2,086		(42)			(42)		2,044	2,044			
100054081	BALTIMORE	MD		03/23/2021		916		(147)			(147)		769	769			
100054082	INDIANAPOLIS	IN		03/23/2021		1,251		(152)			(152)		1,099	1,099			
100054084	ERIE	PA		03/23/2021		786		(131)			(131)		655	655			
100054086	MADISONVILLE	KY		03/23/2021		1,432		(141)			(141)		1,291	1,291			
100054087	WHITTIER	CA		03/23/2021		3,486		294			294		3,780	3,780			
100054088	SUNSHINE	LA		03/23/2021		616		(74)			(74)		542	542			
100054089	DINUBA	CA		03/23/2021		1,523		219			219		1,742	1,742			
100054090	WATERVLIET	NY		03/23/2021		5,841		178			178		6,019	6,019			
100054091	IRVINE	CA		03/23/2021		6,022		43			43		6,065	6,065			
100054093	ATLANTA	GA		03/23/2021		1,241		(50)			(50)		1,191	1,191			
100054095	CLIFFWOOD	NJ		03/23/2021		4,833		(250)			(250)		4,583	4,583			
100054096	PORT ORANGE	FL		03/23/2021		2,964		(227)			(227)		2,737	2,737			
100054097	GATLINBURG	TN		03/23/2021		4,079		(122)			(122)		3,957	3,957			
100054098	JOHNS ISLAND	SC		03/23/2021		8,828		(432)			(432)		8,396	8,396			
100054099	PORT SAINT LUCIE	FL		03/23/2021		2,915		94			94		3,009	3,009			
100054100	BENNINGTON	VT		03/23/2021		1,702		53			53		1,755	1,755			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054102	HANOVER	PA		03/23/2021		949		(120)			(120)		829	829			
100054104	MAYBROOK	NY		03/23/2021		2,432		(108)			(108)		2,324	2,324			
100054105	HOLLYWOOD	SC		03/23/2021		11,465		(186)			(186)		11,279	11,279			
100054106	SLOATSBURG	NY		03/23/2021		3,276		(286)			(286)		2,990	2,990			
100054109	MINEOLA	NY		03/23/2021		4,856		(481)			(481)		4,375	4,375			
100054111	DES PLAINES	IL		03/23/2021		3,725		(114)			(114)		3,611	3,611			
100054114	BURNS	OR		03/23/2021		295		(36)			(36)		259	259			
100054115	STRATFORD	CT		03/23/2021		4,633		(377)			(377)		4,256	4,256			
100054116	OWATONNA	MN		03/23/2021		4,636		(350)			(350)		4,286	4,286			
100054117	LAWRENCEVILLE	GA		03/23/2021		4,024		(222)			(222)		3,802	3,802			
100054119	BRANSON	MO		03/23/2021		13,313		(364)			(364)		12,949	12,949			
100054120	MILLVILLE	NJ		03/23/2021		7,465		(434)			(434)		7,031	7,031			
100054122	LITHONIA	GA		03/23/2021		7,844		(241)			(241)		7,603	7,603			
100054123	MODESTO	CA		03/23/2021		3,322		65			65		3,387	3,387			
100054125	MAPLE VALLEY	WA		03/23/2021		2,913		(227)			(227)		2,686	2,686			
100054126	ORANGE	CT		03/23/2021		3,830		(143)			(143)		3,687	3,687			
100054128	CROSBY	MN		03/23/2021		1,928		(98)			(98)		1,830	1,830			
100054129	CHARLOTTESVILLE	VA		03/23/2021		37,859		(714)			(714)		37,145	37,145			
100054130	SYLMAR	CA		03/23/2021		2,858		(184)			(184)		2,674	2,674			
100054133	OAK BLUFFS	MA		03/23/2021		15,838		(898)			(898)		14,940	14,940			
100054134	LEESBURG	VA		03/23/2021		12,729		(439)			(439)		12,290	12,290			
100054135	COLEVILLE	CA		03/23/2021		8,958		(291)			(291)		8,667	8,667			
100054136	OLYMPIC VALLEY	CA		03/23/2021		5,898		(231)			(231)		5,667	5,667			
100054137	LAS VEGAS	NV		03/23/2021		1,930		(23)			(23)		1,907	1,907			
100054138	OPA LOCKA	FL		03/23/2021		88,187		183			183		88,370	88,370			
100054139	CORNELIUS	OR		03/23/2021		9,603		(109)			(109)		9,494	9,494			
100054140	TUCSON	AZ		03/23/2021		2,283		34			34		2,317	2,317			
100054141	FRESNO	CA		03/23/2021		2,338		83			83		2,421	2,421			
100054142	PHILADELPHIA	PA		03/23/2021		1,351		35			35		1,386	1,386			
100054143	SAGINAW	MI		03/23/2021		349		(26)			(26)		323	323			
100054144	BUCKEYE	AZ		03/23/2021		3,689		(106)			(106)		3,583	3,583			
100054145	NORTH BERGEN	NJ		03/23/2021		10,472		(764)			(764)		9,708	9,708			
100054146	LAFAYETTE	LA		03/23/2021		1,440		(23)			(23)		1,417	1,417			
100054147	BALTIMORE	MD		03/23/2021		5,502		(594)			(594)		4,908	4,908			
100054150	AMELIA COURT HOUSE	VA		03/23/2021		2,163		(215)			(215)		1,948	1,948			
100054152	ROSSFORD	OH		03/23/2021		949		121			121		1,070	1,070			
100054154	FREDERICKSBURG	VA		03/23/2021		2,244		(240)			(240)		2,004	2,004			
100054155	LAREDO	TX		03/23/2021		1,979		(2)			(2)		1,977	1,977			
100054156	BRONX	NY		03/23/2021		8,697		127			127		8,824	8,824			
100054157	NEW ORLEANS	LA		03/23/2021		4,810		(257)			(257)		4,553	4,553			
100054162	PELL CITY	AL		03/23/2021		2,410		(429)			(429)		1,981	1,981			
100054166	SHERMAN OAKS	CA		03/23/2021		24,819		(111)			(111)		24,708	24,708			
100054167	TOLEDO	OH		03/23/2021		1,488		163			163		1,651	1,651			
100054168	TOLEDO	OH		03/23/2021		450		9			9		459	459			
100054170	EAST HARTFORD	CT		03/23/2021		535		23			23		558	558			
100054173	SAN FRANCISCO	CA		03/23/2021		7,281		(82)			(82)		7,199	7,199			
100054174	TRENTON	NJ		03/23/2021		4,586		(254)			(254)		4,332	4,332			
100054175	MONTGOMERY	AL		03/23/2021		3,118		26			26		3,144	3,144			
100054178	DORAVILLE	GA		03/23/2021		3,100		(157)			(157)		2,943	2,943			
100054179	ATCO	NJ		03/23/2021		2,176		(47)			(47)		2,129	2,129			
100054181	PONCA CITY	OK		03/23/2021		1,179		(156)			(156)		1,023	1,023			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054182	BRIDGEPORT	CT		03/23/2021		1,938		145			145		2,083	2,083			
100054184	HANCEVILLE	AL		03/23/2021		1,874		(211)			(211)		1,663	1,663			
100054185	LAKEWOOD	CA		03/23/2021		12,404		(100)			(100)		12,304	12,304			
100054186	RANCHO STA MARG	CA		03/23/2021		6,703		(418)			(418)		6,285	6,285			
100054187	NEWBURGH	NY		03/23/2021		1,644		4			4		1,648	1,648			
100054188	CLOVIS	CA		03/23/2021		4,090		(126)			(126)		3,964	3,964			
100054190	BLANDON	PA		03/23/2021		7,936		(41)			(41)		7,895	7,895			
100054191	PHILADELPHIA	PA		03/23/2021		6,338		(387)			(387)		5,951	5,951			
100054192	CAPE CORAL	FL		03/23/2021		7,144		(252)			(252)		6,892	6,892			
100054193	FREEPORT	TX		03/23/2021		3,110		(136)			(136)		2,974	2,974			
100054196	LAVEEN	AZ		03/23/2021		10,872		(408)			(408)		10,464	10,464			
100054198	DETROIT LAKES	MN		03/23/2021		3,054		(161)			(161)		2,893	2,893			
100054200	CHICAGO	IL		03/23/2021		3,545		(29)			(29)		3,516	3,516			
100054201	COSBY	TN		03/23/2021		1,470		(104)			(104)		1,366	1,366			
100054204	MAPLE LAKE	MN		03/23/2021		5,511		(262)			(262)		5,249	5,249			
100054205	LAS VEGAS	NV		03/23/2021		5,598		(223)			(223)		5,375	5,375			
100054206	PAXTON	IL		03/23/2021		2,051		(166)			(166)		1,885	1,885			
100054207	RENO	NV		03/23/2021		3,240		(37)			(37)		3,203	3,203			
100054208	SIMI VALLEY	CA		03/23/2021		3,745		(259)			(259)		3,486	3,486			
100054209	CLINTON TOWNSHIP	MI		03/23/2021		710		(30)			(30)		680	680			
100054210	STEWARTSVILLE	NJ		03/23/2021		13,696		(878)			(878)		12,818	12,818			
100054211	WALDORF	MD		03/23/2021		2,888		(21)			(21)		2,867	2,867			
100054212	GEORGETOWN	CO		03/23/2021		2,268		(153)			(153)		2,115	2,115			
100054214	DALLASTOWN	PA		03/23/2021		1,951		28			28		1,979	1,979			
100054215	LAFAYETTE	LA		03/23/2021		3,764		(185)			(185)		3,579	3,579			
100054217	HIGHLAND MILLS	NY		03/23/2021		3,347		(67)			(67)		3,280	3,280			
100054218	MCKINNEY	TX		03/23/2021		28,889		(90)			(90)		28,799	28,799			
100054219	NORWALK	CT		03/23/2021		3,345		(235)			(235)		3,110	3,110			
100054223	NEWTON	NC		03/23/2021		1,043		(82)			(82)		961	961			
100054225	NORMAL	IL		03/23/2021		1,207		14			14		1,221	1,221			
100054228	LAS VEGAS	NV		03/23/2021		1,259		81			81		1,340	1,340			
100054229	BOGALUSA	LA		03/23/2021		1,962		(85)			(85)		1,877	1,877			
100054230	COLUMBUS	OH		03/23/2021		3,296		(83)			(83)		3,213	3,213			
100054231	CHARLOTTE	NC		03/23/2021		1,214		(72)			(72)		1,142	1,142			
100054232	WATERLOO	IL		03/23/2021		1,501		(105)			(105)		1,396	1,396			
100054233	SANTA MARIA	CA		03/23/2021		4,203		91			91		4,294	4,294			
100054234	LAS VEGAS	NV		03/23/2021		900		39			39		939	939			
100054235	QUINLAN	TX		03/23/2021		4,727		(294)			(294)		4,433	4,433			
100054236	NORTH LAS VEGAS	NV		03/23/2021		402		(36)			(36)		366	366			
100054237	PARMA	MI		03/23/2021		1,496		(134)			(134)		1,362	1,362			
100054238	TEWKSBURY	MA		03/23/2021		6,312		(251)			(251)		6,061	6,061			
100054240	ALAMO	TX		03/23/2021		4,511		(476)			(476)		4,035	4,035			
100054242	AKRON	OH		03/23/2021		1,349		(122)			(122)		1,227	1,227			
100054243	CHESAPEAKE	VA		03/23/2021		3,082		(154)			(154)		2,928	2,928			
100054244	NORFOLK	VA		03/23/2021		3,158		(170)			(170)		2,988	2,988			
100054245	JACKSONVILLE	FL		03/23/2021		4,202		(216)			(216)		3,986	3,986			
100054246	STATEN ISLAND	NY		03/23/2021		2,932		(423)			(423)		2,509	2,509			
100054249	RICHWOOD	WV		03/23/2021		1,574		(275)			(275)		1,299	1,299			
100054251	GARY	IN		03/23/2021		5,347		177			177		5,524	5,524			
100054253	MARKHAM	IL		03/23/2021		10,651		(1,056)			(1,056)		9,595	9,595			
100054254	CHICAGO	IL		03/23/2021		5,967		(38)			(38)		5,929	5,929			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054255	WILKES BARRE	PA		03/23/2021		2,897		(328)			(328)		2,569	2,569			
100054259	PITTSBURGH	PA		03/23/2021		4,696		(61)			(61)		4,635	4,635			
100054262	COCONUT CREEK	FL		03/23/2021		11,720		(620)			(620)		11,100	11,100			
100054263	IRVINE	CA		03/23/2021		2,747		(68)			(68)		2,679	2,679			
100054264	SOUTHAMPTON	PA		03/23/2021		6,250		(244)			(244)		6,006	6,006			
100054267	EUCLID	OH		03/23/2021		1,259		(114)			(114)		1,145	1,162		17	17
100054268	WELCH	WV		03/23/2021		326		(143)			(143)		183	183			
100054269	ATHENS	MI		03/23/2021		7,502		(29)			(29)		7,473	7,473			
100054270	MIDDLETOWN	NY		03/23/2021		4,078		306			306		4,384	4,384			
100054272	GAINESVILLE	FL		03/23/2021		14,962		(590)			(590)		14,372	14,372			
100054274	BATON ROUGE	LA		03/23/2021		703		(54)			(54)		649	649			
100054277	NORTH LIBERTY	IA		03/23/2021		2,224		(90)			(90)		2,134	2,134			
100054278	CEDAR HILL	TN		03/23/2021		4,602		(189)			(189)		4,413	4,413			
100054279	NORTHFIELD	MN		03/23/2021		1,546		(132)			(132)		1,414	1,414			
100054281	ANSONIA	CT		03/23/2021		1,959		(249)			(249)		1,710	1,710			
100054282	WASHINGTON	DC		03/23/2021		1,497		24			24		1,521	1,521			
100054283	CHICOPEE	MA		03/23/2021		3,263		(128)			(128)		3,135	3,135			
100054284	TUCSON	AZ		03/23/2021		1,058		28			28		1,086	1,086			
100054285	BROCKTON	MA		03/23/2021		4,862		(262)			(262)		4,600	4,600			
100054287	BALTIMORE	MD		03/23/2021		451		251			251		702	702			
100054288	FRESNO	CA		03/23/2021		3,196		(173)			(173)		3,023	3,023			
100054289	MONTEVIDEO	MN		03/23/2021		465		(82)			(82)		383	383			
100054290	TRUCKEE	CA		03/23/2021		505		(80)			(80)		425	425			
100054291	CYPRESS	TX		03/23/2021		4,201		(124)			(124)		4,077	4,077			
100054292	GAITHERSBURG	MD		03/23/2021		6,772		(420)			(420)		6,352	6,352			
100054293	MILFORD	CT		03/23/2021		4,580		22			22		4,602	4,602			
100054297	AMERICUS	GA		03/23/2021		2,558		(100)			(100)		2,458	2,458			
100054298	COUNCIL BLUFFS	IA		03/23/2021		775		(38)			(38)		737	737			
100054299	HOOVER	AL		03/23/2021		9,830		(901)			(901)		8,929	8,929			
100054300	SANFORD	FL		03/23/2021		2,661		67			67		2,728	2,728			
100054301	SPRINGFIELD	MA		03/23/2021		2,060		(107)			(107)		1,953	1,953			
100054305	HICKORY HILLS	IL		03/23/2021		6,694		(555)			(555)		6,139	6,139			
100054306	PIKESVILLE	MD		03/23/2021		2,414		(84)			(84)		2,330	2,330			
100054307	SHEFFIELD	PA		03/23/2021		2,946		(606)			(606)		2,340	2,340			
100054308	LEBANON	PA		03/23/2021		495		(114)			(114)		381	381			
100054313	ATTLEBORO	MA		03/23/2021		3,537		291			291		3,828	3,828			
100054314	WARRIOR	AL		03/23/2021		805		(150)			(150)		655	655			
100054315	JENKS	OK		03/23/2021		2,090		(56)			(56)		2,034	2,034			
100054317	SAGINAW	MI		03/23/2021		4,976		(84)			(84)		4,892	4,892			
100054318	GOODWATER	AL		03/23/2021		4,220		(465)			(465)		3,755	3,755			
100054319	SOPERTON	GA		03/23/2021		274		(111)			(111)		163	163			
100054321	DANVILLE	IL		03/23/2021		475		(75)			(75)		400	400			
100054324	ABBEVILLE	LA		03/23/2021		639		(102)			(102)		537	537			
100054326	EAST FREETOWN	MA		03/23/2021		4,443		(303)			(303)		4,140	4,140			
100054327	SACRAMENTO	CA		03/23/2021		6,410		(106)			(106)		6,304	6,304			
100054328	CHICAGO	IL		03/23/2021		3,143		(123)			(123)		3,020	3,020			
100054329	OXNARD	CA		03/23/2021		7,738		(261)			(261)		7,477	7,477			
100054331	MANITOWOC	WI		03/23/2021		4,297		(143)			(143)		4,154	4,154			
100054332	PAGELAND	SC		03/23/2021		692		144			144		836	836			
100054333	BERGENFIELD	NJ		03/23/2021		3,472		325			325		3,797	3,797			
100054334	BALTIMORE	MD		03/23/2021		1,528		(333)			(333)		1,195	1,195			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054336	MOORE	SC		03/23/2021		4,320		(283)			(283)		4,037	4,037			
100054340	ABINGTON	PA		03/23/2021		8,552		(180)			(180)		8,372	8,372			
100054341	WEST PARK	FL		03/23/2021		1,027		(167)			(167)		860	860			
100054342	TUCKER	GA		03/23/2021		659		(122)			(122)		537	537			
100054343	LITHONIA	GA		03/23/2021		9,999		(346)			(346)		9,653	9,653			
100054344	JAY PEAK	VT		03/23/2021		1,671		(72)			(72)		1,599	1,599			
100054346	FARMINGTON HILLS	MI		03/23/2021		2,670		(20)			(20)		2,650	2,650			
100054347	COLUMBUS	IN		03/23/2021		938		(57)			(57)		881	881			
100054348	ALLENTOWN	PA		03/23/2021		2,336		(67)			(67)		2,269	2,269			
100054349	SAINT PAUL	MN		03/23/2021		1,650		(84)			(84)		1,566	1,566			
100054350	STOCKBRIDGE	GA		03/23/2021		1,486		(139)			(139)		1,347	1,347			
100054351	HUBERT	NC		03/23/2021		1,586		(29)			(29)		1,557	1,557			
100054352	ENDICOTT	NY		03/23/2021		617		(34)			(34)		583	583			
100054356	INDIO	CA		03/23/2021		6,304		(301)			(301)		6,003	6,003			
100054359	CLINTON	MD		03/23/2021		8,349		(324)			(324)		8,025	8,025			
100054360	CHESAPEAKE	VA		03/23/2021		3,494		(205)			(205)		3,289	3,289			
100054361	ROCK HILL	SC		03/23/2021		1,006		(62)			(62)		944	944			
100054363	CONCORD	VA		03/23/2021		1,817		(66)			(66)		1,751	1,751			
100054364	HOGANSVILLE	GA		03/23/2021		5,345		(168)			(168)		5,177	5,177			
100054365	CHICAGO	IL		03/23/2021		6,095		(213)			(213)		5,882	5,882			
100054366	NOTTINGHAM	MD		03/23/2021		3,973		(110)			(110)		3,863	3,863			
100054367	GRAVOIS MILLS	MO		03/23/2021		1,922		(80)			(80)		1,842	1,842			
100054368	WEST NEW YORK	NJ		03/23/2021		4,131		(400)			(400)		3,731	3,731			
100054369	LONG BEACH	WA		03/23/2021		6,960		(247)			(247)		6,713	6,713			
100054370	MILWAUKEE	WI		03/23/2021		1,005		32			32		1,037	1,037			
100054371	WEST PALM BEACH	FL		03/23/2021		4,058		96			96		4,154	4,154			
100054372	NORWALK	IA		03/23/2021		1,525		(65)			(65)		1,460	1,460			
100054373	BLUFFTON	SC		03/23/2021		1,912		(84)			(84)		1,828	1,828			
100054374	CYPRESS	TX		03/23/2021		8,910		(269)			(269)		8,641	8,641			
100054378	WOODBURY HEIGHTS	NJ		03/23/2021		837		(80)			(80)		757	757			
100054379	MURPHY	TX		03/23/2021		6,423		(335)			(335)		6,088	6,088			
100054380	LAS VEGAS	NV		03/23/2021		9,020		(302)			(302)		8,718	8,718			
100054381	NORMAL	IL		03/23/2021		5,112		(137)			(137)		4,975	4,975			
100054383	WALDORF	MD		03/23/2021		6,526		(70)			(70)		6,456	6,456			
100054385	LANCASTER	CA		03/23/2021		4,203		50			50		4,253	4,253			
100054388	HUNTINGTOWN	MD		03/23/2021		9,460		(583)			(583)		8,877	8,877			
100054390	NISSWA	MN		03/23/2021		5,420		(525)			(525)		4,895	4,895			
100054391	LAS VEGAS	NV		03/23/2021		3,604		(160)			(160)		3,444	3,444			
100054392	BARTLETT	IL		03/23/2021		2,478		154			154		2,632	2,632			
100054394	LEXINGTON	SC		03/23/2021		3,768		(354)			(354)		3,414	3,414			
100054397	NEW PALTZ	NY		03/23/2021		15,485		(1,044)			(1,044)		14,441	14,441			
100054399	CHESTER	PA		03/23/2021		8,644		(64)			(64)		8,580	8,580			
100054400	FAIRMONT	NC		03/23/2021		(21,791)		75			75		(21,716)	(21,716)			
100054401	HAMPTON	GA		03/23/2021		3,126		(142)			(142)		2,984	2,984			
100054403	SARANAC LAKE	NY		03/23/2021		382		26			26		408	408			
100054405	KANSAS CITY	MO		03/23/2021		2,897		(491)			(491)		2,406	2,406			
100054407	CINCINNATI	OH		03/23/2021		6,860		(662)			(662)		6,198	6,198			
100054408	MIDDLETOWN	NY		03/23/2021		1,157		46			46		1,203	1,203			
100054409	MEMPHIS	TN		03/23/2021		1,428		(60)			(60)		1,368	1,368			
100054410	HANOVER	VA		03/23/2021		3,009		239			239		3,248	3,248			
100054413	FORT ASHBY	WV		03/23/2021		2,954		(45)			(45)		2,909	2,909			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054415	ARLINGTON HEIGHTS	IL		03/23/2021		11,478		(508)			(508)		10,970	10,970			
100054416	GLENDALE	AZ		03/23/2021		3,296		(57)			(57)		3,239	3,239			
100054417	SAGINAW	MI		03/23/2021		3,016		(13)			(13)		3,003	3,003			
100054418	OAKLAND	CA		03/23/2021		4,701		(259)			(259)		4,442	4,442			
100054421	SANTA BARBARA	CA		03/23/2021		16,538		(238)			(238)		16,300	16,300			
100054422	ARVERNE	NY		03/23/2021		5,904		(333)			(333)		5,571	5,571			
100054424	STATEN ISLAND	NY		03/23/2021		4,521		(125)			(125)		4,396	4,396			
100054427	LAUREL	MD		03/23/2021		2,670		(74)			(74)		2,596	2,596			
100054430	SANTA ANA	CA		03/23/2021		6,511		(128)			(128)		6,383	6,383			
100054434	OCEAN CITY	MD		03/23/2021		5,893		(165)			(165)		5,728	5,728			
100054435	AUBURN	MA		03/23/2021		3,445		(163)			(163)		3,282	3,282			
100054437	WOODBURN	OR		03/23/2021		3,615		(140)			(140)		3,475	3,475			
100054438	BAKERSFIELD	CA		03/23/2021		6,678		(355)			(355)		6,323	6,323			
100054439	DECATUR	TN		03/23/2021		4,191		(386)			(386)		3,805	3,805			
100054440	ORLANDO	FL		03/23/2021		2,578		(39)			(39)		2,539	2,539			
100054441	CRAWFORDVILLE	FL		03/23/2021		1,325		(32)			(32)		1,293	1,293			
100054442	FLORENCE	SC		03/23/2021		1,777		(162)			(162)		1,615	1,615			
100054443	GREENVILLE	PA		03/23/2021		2,260		(105)			(105)		2,155	2,155			
100054444	BENSALEM	PA		03/23/2021		5,538		(326)			(326)		5,212	5,212			
100054446	MC DONALD	PA		03/23/2021		3,547		(212)			(212)		3,335	3,335			
100054447	WOODSTOCK	MD		03/23/2021		7,213		(208)			(208)		7,005	7,005			
100054448	LONDONDERRY	NH		03/23/2021		1,337		(122)			(122)		1,215	1,215			
100054449	CADILLAC	MI		03/23/2021		3,288		(122)			(122)		3,166	3,166			
100054450	SOUTH BEND	IN		03/23/2021		1,268		(190)			(190)		1,078	1,078			
100054451	BROKEN ARROW	OK		03/23/2021		1,671		(115)			(115)		1,556	1,556			
100054452	STATEN ISLAND	NY		03/23/2021		13,083		(585)			(585)		12,498	12,498			
100054454	CAMP MEEKER	CA		03/23/2021		1,895		(275)			(275)		1,620	1,620			
100054455	GEISMAR	LA		03/23/2021		6,634		(309)			(309)		6,325	6,325			
100054460	BALLSTON LAKE	NY		03/23/2021		4,061		(303)			(303)		3,758	3,758			
100054461	LEBANON	IN		03/23/2021		817		(150)			(150)		667	667			
100054462	MAHWAH	NJ		03/23/2021		3,217		(260)			(260)		2,957	2,957			
100054466	MIAMI	FL		03/23/2021		1,754		(80)			(80)		1,674	1,674			
100054467	N CHARLESTON	SC		03/23/2021		9,365		123			123		9,488	9,488			
100054468	PHILADELPHIA	PA		03/23/2021		981		(312)			(312)		669	669			
100054470	WHITESBURG	TN		03/23/2021		7,827		137			137		7,964	7,964			
100054471	ROBBINS	NC		03/23/2021		2,485		(395)			(395)		2,090	2,090			
100054472	PHOENIX	AZ		03/23/2021		1,443		(73)			(73)		1,370	1,370			
100054473	NORTH CHESTERFIELD	VA		03/23/2021		376		(65)			(65)		311	311			
100054474	PHILADELPHIA	PA		03/23/2021		2,507		(181)			(181)		2,326	2,326			
100054475	N BROOKFIELD	NY		03/23/2021		2,046		(107)			(107)		1,939	1,939			
100054476	DAYTON	OH		03/23/2021		5,377		(748)			(748)		4,629	4,629			
100054479	DAYTON	OH		03/23/2021		513		(132)			(132)		381	381			
100054480	OPA LOCKA	FL		03/23/2021		4,671		(272)			(272)		4,399	4,399			
100054481	PENSACOLA	FL		03/23/2021		3,317		(185)			(185)		3,132	3,132			
100054482	MILWAUKEE	WI		03/23/2021		2,918		162			162		3,080	3,080			
100054483	GAINESVILLE	FL		03/23/2021		4,274		(588)			(588)		3,686	3,686			
100054487	PHILADELPHIA	PA		03/23/2021		567		(190)			(190)		377	377			
100054488	KISSIMMEE	FL		03/23/2021		5,005		(152)			(152)		4,853	4,853			
100054489	SAN ANTONIO	TX		03/23/2021		1,752		(255)			(255)		1,497	1,497			
100054490	PLAINFIELD	CT		03/23/2021		2,350		(393)			(393)		1,957	1,957			
100054491	DOWNINGTOWN	PA		03/23/2021		2,683		(473)			(473)		2,210	2,210			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054492	SOUTH HOLLAND	IL		03/23/2021		490		(86)			(86)		404	404			
100054493	YELLOW SPRINGS	OH		03/23/2021		8,441		(67)			(67)		8,374	8,374			
100054495	SAGINAW	MI		03/23/2021		1,002		(147)			(147)		855	855			
100054497	CARTERET	NJ		03/23/2021		3,012		501			501		3,513	3,513			
100054498	SAN ANTONIO	TX		03/23/2021		1,588		(74)			(74)		1,514	1,514			
100054499	JACKSONVILLE	AR		03/23/2021		185		(52)			(52)		133	133			
100054502	NEWPORT NEWS	VA		03/23/2021		5,781		(647)			(647)		5,134	5,134			
100054503	COLUMBUS	NJ		03/23/2021		3,143		(247)			(247)		2,896	2,896			
100054505	ENTERPRISE	AL		03/23/2021		4,782		(298)			(298)		4,484	4,484			
100054506	STAMFORD	CT		03/23/2021		6,822		(368)			(368)		6,454	6,454			
100054507	STATESVILLE	NC		03/23/2021		7,127		(284)			(284)		6,843	6,843			
100054508	BATTLE CREEK	MI		03/23/2021		723		46			46		769	769			
100054511	NORTH HILLS	CA		03/23/2021		4,435		(208)			(208)		4,227	4,227			
100054513	CATAWBA	NC		03/23/2021		1,630		(72)			(72)		1,558	1,558			
100054515	ALLENTON	MI		03/23/2021		8,507		(181)			(181)		8,326	8,326			
100054516	NEW ALBANY	IN		03/23/2021		4,256		(213)			(213)		4,043	4,043			
100054521	BROOKLYN	NY		03/23/2021		2,266		(247)			(247)		2,019	2,019			
100054522	LOS ANGELES	CA		03/23/2021		10,804		(191)			(191)		10,613	10,613			
100054523	WEST LAFAYETTE	OH		03/23/2021		797		37			37		834	834			
100054524	MISSION HILLS	CA		03/23/2021		8,817		(281)			(281)		8,536	8,536			
100054526	DETROIT	MI		03/23/2021		571		19			19		590	590			
100054528	EDINBURG	TX		03/23/2021		1,236		(142)			(142)		1,094	1,094			
100054529	GLENDALE	AZ		03/23/2021		8,881		596			596		9,477	9,477			
100054530	SUSSEX	NJ		03/23/2021		14,108		(616)			(616)		13,492	13,492			
100054531	SAINT PAUL	MN		03/23/2021		3,521		(222)			(222)		3,299	3,299			
100054533	BATESBURG	SC		03/23/2021		2,441		24			24		2,465	2,465			
100054534	SAINT LOUIS	MO		03/23/2021		1,623		(19)			(19)		1,604	1,604			
100054535	COVINGTON	GA		03/23/2021		625		(95)			(95)		530	530			
100054536	SARASOTA	FL		03/23/2021		5,159		(49)			(49)		5,110	5,110			
100054538	CREAM RIDGE	NJ		03/23/2021		5,295		310			310		5,605	5,605			
100054539	PHOENIX	AZ		03/23/2021		8,839		(680)			(680)		8,159	8,159			
100054540	VISALIA	CA		03/23/2021		3,266		(63)			(63)		3,203	3,203			
100054541	HARLEM	GA		03/23/2021		4,658		(702)			(702)		3,956	3,956			
100054542	VALLEY CENTER	KS		03/23/2021		2,226		(57)			(57)		2,169	2,169			
100054543	LAKELAND	GA		03/23/2021		2,264		(327)			(327)		1,937	1,937			
100054544	EL MONTE	CA		03/23/2021		2,504		(246)			(246)		2,258	2,258			
100054545	NORFOLK	VA		03/23/2021		927		(119)			(119)		808	808			
100054546	LANCASTER	PA		03/23/2021		4,490		(590)			(590)		3,900	3,900			
100054547	GREENWOOD	IN		03/23/2021		4,372		(175)			(175)		4,197	4,197			
100054549	ALEXANDRIA	VA		03/23/2021		1,689		(235)			(235)		1,454	1,454			
100054550	MILWAUKEE	WI		03/23/2021		4,153		(6)			(6)		4,147	4,147			
100054551	MOUNT AIRY	MD		03/23/2021		4,049		(167)			(167)		3,882	3,882			
100054553	FLINT	MI		03/23/2021		685		(176)			(176)		509	509			
100054554	CLEVELAND	OH		03/23/2021		1,295		120			120		1,415	1,415			
100054555	CHICAGO	IL		03/23/2021		2,792		(83)			(83)		2,709	2,709			
100054556	ELSA	TX		03/23/2021		3,584		145			145		3,729	3,729			
100054557	FLINT	MI		03/23/2021		1,031		(352)			(352)		679	679			
100054558	COLLEGE STATION	TX		03/23/2021		3,880		(272)			(272)		3,608	3,608			
100054559	BELLWOOD	IL		03/23/2021		1,650		(391)			(391)		1,259	1,259			
100054560	SOUTH ORANGE	NJ		03/23/2021		10,353		200			200		10,553	10,553			
100054561	UPPER DARBY	PA		03/23/2021		608		(45)			(45)		563	563			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054562	DARBY	PA		03/23/2021		1,244		(82)			(82)		1,162	1,162			
100054563	GALLOWAY	NJ		03/23/2021		2,252		(226)			(226)		2,026	2,026			
100054566	DOLTON	IL		03/23/2021		1,990		109			109		2,099	2,099			
100054567	CHAPEL HILL	NC		03/23/2021		4,713		(473)			(473)		4,240	4,240			
100054568	COCOA	FL		03/23/2021		1,608		61			61		1,669	1,669			
100054569	WYNNEWOOD	PA		03/23/2021		3,332		(238)			(238)		3,094	3,094			
100054570	BELLMORE	NY		03/23/2021		6,786		(508)			(508)		6,278	6,278			
100054571	LITTLE FALLS	MN		03/23/2021		24,349		(1,017)			(1,017)		23,332	23,332			
100054573	WHITEHALL	PA		03/23/2021		1,581		27			27		1,608	1,608			
100054577	SPRING HILL	FL		03/23/2021		1,028		(77)			(77)		951	951			
100054578	YUBA CITY	CA		03/23/2021		2,241		(15)			(15)		2,226	2,226			
100054579	KINGS PARK	NY		03/23/2021		1,652		(188)			(188)		1,464	1,464			
100054581	SCOTCH PLAINS	NJ		03/23/2021		7,366		(496)			(496)		6,870	6,870			
100054582	EMPIRE	CA		03/23/2021		6,164		(156)			(156)		6,008	6,008			
100054583	ROCKFORD	MI		03/23/2021		724		(73)			(73)		651	651			
100054584	DOWNSVILLE	LA		03/23/2021		7,046		(303)			(303)		6,743	6,743			
100054585	ADAMSVILLE	AL		03/23/2021		1,791		101			101		1,892	1,892			
100054586	OMAHA	NE		03/23/2021		907		98			98		1,005	1,005			
100054587	PINELLAS PARK	FL		03/23/2021		7,721		(329)			(329)		7,392	7,392			
100054588	CALUMET CITY	IL		03/23/2021		2,111		(190)			(190)		1,921	1,921			
100054592	PALM CITY	FL		03/23/2021		4,364		5			5		4,369	4,369			
100054593	ORLANDO	FL		03/23/2021		2,510		70			70		2,580	2,580			
100054596	PINCONNING	MI		03/23/2021		2,820		(210)			(210)		2,610	2,610			
100054599	STATEN ISLAND	NY		03/23/2021		1,631		(157)			(157)		1,474	1,474			
100054600	SAINT ROSE	LA		03/23/2021		3,519		(234)			(234)		3,285	3,285			
100054601	ALGONQUIN	IL		03/23/2021		2,192		72			72		2,264	2,264			
100054603	LAS VEGAS	NV		03/23/2021		1,598		(76)			(76)		1,522	1,522			
100054604	ROANOKE	VA		03/23/2021		1,156		(123)			(123)		1,033	1,033			
100054605	LOS ANGELES	CA		03/23/2021		5,958		(289)			(289)		5,669	5,669			
100054607	PINE BLUFF	AR		03/23/2021		874		(83)			(83)		791	791			
100054610	KANKAKEE	IL		03/23/2021		2,084		(133)			(133)		1,951	1,951			
100054612	FREDERICK	MD		03/23/2021		3,142		(177)			(177)		2,965	2,965			
100054613	BLAKESLEE	PA		03/23/2021		2,294		(44)			(44)		2,250	2,250			
100054614	PLAINWELL	MI		03/23/2021		3,741		(226)			(226)		3,515	3,515			
100054619	WESTHAMPTON BEACH	NY		03/23/2021		11,919		204			204		12,123	12,123			
100054622	SHELBY	NC		03/23/2021		4,689		(655)			(655)		4,034	4,034			
100054624	FAYETTEVILLE	NC		03/23/2021		149		(37)			(37)		112	112			
100054625	CONVERSE	TX		03/23/2021		2,650		(559)			(559)		2,091	2,091			
100054629	SYLVANIA	GA		03/23/2021		2,515		(283)			(283)		2,232	2,232			
100054630	KAPAA	HI		03/23/2021		15,877		(132)			(132)		15,745	15,745			
100054631	LISMAN	AL		03/23/2021		2,840		(610)			(610)		2,230	2,230			
100054632	FLORENCE	SC		03/23/2021		4,912		(184)			(184)		4,728	4,728			
100054633	KATY	TX		03/23/2021		1,784		(139)			(139)		1,645	1,645			
100054634	GRAND PRAIRIE	TX		03/23/2021		4,005		(391)			(391)		3,614	3,614			
100054635	LITHIA SPRINGS	GA		03/23/2021		2,098		(254)			(254)		1,844	1,844			
100054636	TUCSON	AZ		03/23/2021		5,684		(183)			(183)		5,501	5,501			
100054637	OLATHE	KS		03/23/2021		4,005		(445)			(445)		3,560	3,560			
100054639	AKRON	OH		03/23/2021		273		(40)			(40)		233	233			
100054640	MADISON	WI		03/23/2021		1,625		(75)			(75)		1,550	1,550			
100054641	SCOTTSBORO	AL		03/23/2021		147		(48)			(48)		99	99			
100054642	GREENVILLE	NC		03/23/2021		5,023		(265)			(265)		4,758	4,758			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054644	NORTH HALEDON	NJ		03/23/2021		9,236		(369)			(369)		8,867	8,867			
100054645	BETHPAGE	NY		03/23/2021		4,401		(280)			(280)		4,121	4,121			
100054646	JURUPA VALLEY	CA		03/23/2021		14,947		(37)			(37)		14,910	14,910			
100054647	ELGIN	IL		03/23/2021		3,039		(195)			(195)		2,844	2,844			
100054648	MCHENRY	IL		03/23/2021		2,756		(116)			(116)		2,640	2,640			
100054650	PERKINS	OK		03/23/2021		2,528		(137)			(137)		2,391	2,391			
100054652	TOPSFIELD	MA		03/23/2021		4,848		(269)			(269)		4,579	4,579			
100054653	WINDBER	PA		03/23/2021		880		(74)			(74)		806	806			
100054656	PAWLING	NY		03/23/2021		3,411		(155)			(155)		3,256	3,256			
100054657	MILWAUKEE	WI		03/23/2021		1,788		(46)			(46)		1,742	1,742			
100054658	WESTFIELD	NJ		03/23/2021		2,168		(110)			(110)		2,058	2,058			
100054661	PONTE VEDRA BEACH	FL		03/23/2021		6,268		(226)			(226)		6,042	6,042			
100054662	CRUMPLER	NC		03/23/2021		1,899		(137)			(137)		1,762	1,762			
100054664	FOLSOM	PA		03/23/2021		6,933		(593)			(593)		6,340	6,340			
100054665	HOLLYWOOD	SC		03/23/2021		2,718		(260)			(260)		2,458	2,458			
100054667	DENVILLE	NJ		03/23/2021		4,274		(286)			(286)		3,988	3,988			
100054668	AURORA	IL		03/23/2021		3,868		(153)			(153)		3,715	3,715			
100054670	WESLEY CHAPEL	FL		03/23/2021		3,873		(5)			(5)		3,868	3,868			
100054671	SAINT MATTHEWS	SC		03/23/2021		6,662		(368)			(368)		6,294	6,294			
100054673	TRENTON	NJ		03/23/2021		3,280		(105)			(105)		3,175	3,175			
100054675	BLOOMFIELD	NJ		03/23/2021		5,202		(389)			(389)		4,813	4,813			
100054679	COLUMBIA	SC		03/23/2021		(8,282)		16			16		(8,266)	(8,266)			
100054682	WESLEY CHAPEL	FL		03/23/2021		1,115		(141)			(141)		974	974			
100054683	LAKE WALES	FL		03/23/2021		(9,349)		13			13		(9,336)	(9,336)			
100054684	BROOK PARK	OH		03/23/2021		1,257		5			5		1,262	1,262			
100054685	OCALA	FL		03/23/2021		6,809		(413)			(413)		6,396	6,396			
100054686	CHICAGO	IL		03/23/2021		2,484		455			455		2,939	2,939			
100054687	NORTH AUGUSTA	SC		03/23/2021		4,125		(270)			(270)		3,855	3,855			
100054688	DETROIT	MI		03/23/2021		3,225		(397)			(397)		2,828	2,828			
100054692	CITRUS SPRINGS	FL		03/23/2021		3,378		251			251		3,629	3,629			
100054693	ST ALBANS	VT		03/23/2021		2,135		(74)			(74)		2,061	2,061			
100054695	NEW IBERIA	LA		03/23/2021		912		217			217		1,129	1,129			
100054696	EAST SAINT LOUIS	IL		03/23/2021		3,691		20			20		3,711	3,711			
100054697	MIDDLETOWN	DE		03/23/2021		1,166		(107)			(107)		1,059	1,059			
100054698	BREWTON	AL		03/23/2021		1,123		(21)			(21)		1,102	1,102			
100054699	CROSSVILLE	TN		03/23/2021		3,967		(209)			(209)		3,758	3,758			
100054700	DAYTON	OH		03/23/2021		2,632		(236)			(236)		2,396	2,396			
100054701	PORTSMOUTH	VA		03/23/2021		1,607		(238)			(238)		1,369	1,369			
100054704	MARION	OH		03/23/2021		224		(48)			(48)		176	176			
100054705	SEWARD	NE		03/23/2021		247		(46)			(46)		201	201			
100054707	PINEY VIEW	WV		03/23/2021		94		(18)			(18)		76	76			
100054708	PLEASANTVILLE	NJ		03/23/2021		2,306		(157)			(157)		2,149	2,149			
100054711	BROOKLYN	NY		03/23/2021		12,999		(734)			(734)		12,265	12,265			
100054713	PICO RIVERA	CA		03/23/2021		4,877		65			65		4,942	4,942			
100054714	MIAMI	FL		03/23/2021		5,424		(521)			(521)		4,903	4,903			
100054715	SANTA CLARITA	CA		03/23/2021		5,890		(145)			(145)		5,745	5,745			
100054716	VILLA PARK	IL		03/23/2021		6,521		(204)			(204)		6,317	6,317			
100054717	PHILADELPHIA	PA		03/23/2021		459		(44)			(44)		415	415			
100054719	CHICAGO	IL		03/23/2021		3,425		434			434		3,859	3,859			
100054721	MAGNETIC SPRINGS	OH		03/23/2021		(3,216)		(48)			(48)		(3,264)	(3,264)			
100054722	MANSFIELD	OH		03/23/2021		1,745		(56)			(56)		1,689	1,689			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054725	WAYNESBORO	VA		03/23/2021		1,860		(99)			(99)		1,761	1,761			
100054726	CROSWELL	MI		03/23/2021		696		(93)			(93)		603	603			
100054727	WYNNE	AR		03/23/2021		5,191		(215)			(215)		4,976	4,976			
100054728	BEAVERTON	OR		03/23/2021		(5,616)		(259)			(259)		(5,875)	(5,809)		66	66
100054731	WEIR	KS		03/23/2021		2,060		(108)			(108)		1,952	1,952			
100054732	FAIRFIELD	CT		03/23/2021		7,948		(129)			(129)		7,819	7,819			
100054734	INDIANAPOLIS	IN		03/23/2021		7,277		(105)			(105)		7,172	7,172			
100054738	RUTLEDGE	TN		03/23/2021		3,048		(122)			(122)		2,926	2,926			
100054739	STATEN ISLAND	NY		03/23/2021		16,732		(735)			(735)		15,997	15,997			
100054740	PITTSBURGH	PA		03/23/2021		491		(44)			(44)		447	447			
100054741	SPRINGFIELD	VA		03/23/2021		9,955		(401)			(401)		9,554	9,554			
100054742	RIVERSIDE	IL		03/23/2021		3,460		(192)			(192)		3,268	3,268			
100054743	MONTEBELLO	CA		03/23/2021		4,755		(88)			(88)		4,667	4,667			
100054744	MINE HILL	NJ		03/23/2021		12,569		(635)			(635)		11,934	11,934			
100054746	PLAINFIELD	NJ		03/23/2021		3,537		(177)			(177)		3,360	3,360			
100054747	KOKOMO	IN		03/23/2021		2,195		(133)			(133)		2,062	2,062			
100054749	VERNON HILLS	IL		03/23/2021		1,879		36			36		1,915	1,915			
100054750	LINCOLNTON	NC		03/23/2021		6,800		(31)			(31)		6,769	6,769			
100054752	BRICK	NJ		03/23/2021		3,537		(172)			(172)		3,365	3,365			
100054754	SAINT PETERS	MO		03/23/2021		2,987		(168)			(168)		2,819	2,819			
100054755	REDFORD	MI		03/23/2021		851		(55)			(55)		796	796			
100054756	NORFOLK	MA		03/23/2021		2,516		(162)			(162)		2,354	2,354			
100054757	MAHOPAC	NY		03/23/2021		13,255		(747)			(747)		12,508	12,508			
100054759	FISHKILL	NY		03/23/2021		1,679		(103)			(103)		1,576	1,576			
100054760	JACKSONVILLE	FL		03/23/2021		2,224		(54)			(54)		2,170	2,170			
100054761	UPPER MARLBORO	MD		03/23/2021		1,773		112			112		1,885	1,885			
100054762	CHICAGO	IL		03/23/2021		5,489		(392)			(392)		5,097	5,097			
100054763	MIRAMAR	FL		03/23/2021		2,900		(1)			(1)		2,899	2,899			
100054764	LEAGUE CITY	TX		03/23/2021		3,190		(225)			(225)		2,965	2,965			
100054766	HASTINGS	MI		03/23/2021		3,216		(220)			(220)		2,996	2,996			
100054768	BRONX	NY		03/23/2021		13,447		(794)			(794)		12,653	12,653			
100054770	NEW BRIGHTON	PA		03/23/2021		1,428		35			35		1,463	1,463			
100054771	TORRINGTON	CT		03/23/2021		664		(133)			(133)		531	531			
100054773	CHARLES CITY	VA		03/23/2021		507		(144)			(144)		363	363			
100054774	SAINT LOUIS	MO		03/23/2021		2,609		(494)			(494)		2,115	2,115			
100054775	CLEVELAND	OH		03/23/2021		998		(199)			(199)		799	799			
100054776	FLINT	MI		03/23/2021		1,930		(258)			(258)		1,672	1,672			
100054777	FOWLER	CA		03/23/2021		2,159		(187)			(187)		1,972	1,972			
100054780	CHICAGO	IL		03/23/2021		8,439		70			70		8,509	8,509			
100054782	CLEVELAND	OH		03/23/2021		1,164		11			11		1,175	1,175			
100054783	LINDEN	NJ		03/23/2021		2,182		(611)			(611)		1,571	1,571			
100054785	PHILADELPHIA	PA		03/23/2021		1,165		(231)			(231)		934	934			
100054786	BAY SHORE	NY		03/23/2021		6,611		(819)			(819)		5,792	5,792			
100054789	BLAKELY	GA		03/23/2021		2,902		(115)			(115)		2,787	2,787			
100054790	TARBORO	NC		03/23/2021		2,528		(221)			(221)		2,307	2,307			
100054791	CAMDEN	NJ		03/23/2021		667		5			5		672	672			
100054792	SAN JOSE	CA		03/23/2021		7,530		(416)			(416)		7,114	7,114			
100054794	COMPTON	CA		03/23/2021		1,352		(120)			(120)		1,232	1,232			
100054795	MILWAUKEE	WI		03/23/2021		1,828		(95)			(95)		1,733	1,733			
100054796	DAVENPORT	FL		03/23/2021		1,120		(34)			(34)		1,086	1,086			
100054797	MIAMI	FL		03/23/2021		2,032		(156)			(156)		1,876	1,876			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054799	WALDWICK	NJ		03/23/2021		5,893		(318)			(318)		5,575	5,575			
100054800	BURKE	VA		03/23/2021		4,707		(180)			(180)		4,527	4,527			
100054801	MOYOCK	NC		03/23/2021		2,928		(221)			(221)		2,707	2,707			
100054802	PITTSBURGH	PA		03/23/2021		5,660		(68)			(68)		5,592	5,592			
100054804	PENSACOLA	FL		03/23/2021		1,759		(161)			(161)		1,598	1,598			
100054805	GEISMAR	LA		03/23/2021		6,716		(273)			(273)		6,443	6,443			
100054806	LOUISVILLE	KY		03/23/2021		1,365		(137)			(137)		1,228	1,228			
100054807	PATCHOGUE	NY		03/23/2021		5,261		(350)			(350)		4,911	4,911			
100054808	NORTH BALDWIN	NY		03/23/2021		14,542		(630)			(630)		13,912	13,912			
100054810	MONROE	CT		03/23/2021		5,599		(333)			(333)		5,266	5,266			
100054811	WHITESTONE	NY		03/23/2021		8,287		(367)			(367)		7,920	7,920			
100054812	CANTON	OH		03/23/2021		3,534		(308)			(308)		3,226	3,226			
100054813	MIDDLETOWN	DE		03/23/2021		5,699		(320)			(320)		5,379	5,379			
100054814	MIDDLE RIVER	MD		03/23/2021		2,869		(80)			(80)		2,789	2,789			
100054815	TUCSON	AZ		03/23/2021		1,075		18			18		1,093	1,093			
100054820	CLITHERALL	MN		03/23/2021		2,590		(116)			(116)		2,474	2,474			
100054822	MARION	IN		03/23/2021		170		9			9		179	179			
100054823	MONROE	MI		03/23/2021		2,855		(225)			(225)		2,630	2,630			
100054824	TALLEYVILLE	DE		03/23/2021		2,510		(124)			(124)		2,386	2,386			
100054825	NORTH VERSAILLES	PA		03/23/2021		1,431		2			2		1,433	1,476		43	43
100054826	MONROEVILLE	PA		03/23/2021		1,836		(56)			(56)		1,780	1,780			
100054827	ORO VALLEY	AZ		03/23/2021		10,879		(147)			(147)		10,732	10,732			
100054832	GETTYSBURG	PA		03/23/2021		1,590		(244)			(244)		1,346	1,346			
100054833	WIMBERLEY	TX		03/23/2021		754		(47)			(47)		707	707			
100054834	BRONX	NY		03/23/2021		1,633		(291)			(291)		1,342	1,342			
100054835	RICHMOND	VA		03/23/2021		1,885		(81)			(81)		1,804	1,804			
100054837	YOUNGSTOWN	OH		03/23/2021		871		(23)			(23)		848	848			
100054839	BROOKLYN	NY		03/23/2021		1,398		(400)			(400)		998	998			
100054840	SPRING	TX		03/23/2021		2,875		(206)			(206)		2,669	2,669			
100054841	E STROUDSBURG	PA		03/23/2021		4,835		(163)			(163)		4,672	4,672			
100054843	MINEOLA	NY		03/23/2021		4,529		(205)			(205)		4,324	4,324			
100054846	MIAMI	FL		03/23/2021		2,221		(14)			(14)		2,207	2,207			
100054847	DAVENPORT	IA		03/23/2021		5,006		(552)			(552)		4,454	4,454			
100054849	READING	PA		03/23/2021		1,957		256			256		2,213	2,213			
100054850	OAKRIDGE	OR		03/23/2021		3,450		(419)			(419)		3,031	3,031			
100054851	STOCKTON	CA		03/23/2021		4,416		(58)			(58)		4,358	4,358			
100054852	BELMONT	NC		03/23/2021		948		(123)			(123)		825	825			
100054853	ALBUQUERQUE	NM		03/23/2021		6,359		(1,026)			(1,026)		5,333	5,333			
100054856	COLUMBUS	NE		03/23/2021		807		(104)			(104)		703	703			
100054858	EL PASO	TX		03/23/2021		3,401		142			142		3,543	3,543			
100054859	MADISON HEIGHTS	VA		03/23/2021		3,595		(780)			(780)		2,815	2,815			
100054861	GARY	IN		03/23/2021		3,211		(554)			(554)		2,657	2,657			
100054862	BIRMINGHAM	AL		03/23/2021		1,676		(281)			(281)		1,395	1,395			
100054863	MONTGOMERY	AL		03/23/2021		1,938		194			194		2,132	2,132			
100054864	GILROY	CA		03/23/2021		7,374		(308)			(308)		7,066	7,066			
100054866	MOBILE	AL		03/23/2021		3,107							3,107	3,107			
100054868	ANTIOCH	CA		03/23/2021		3,166		420			420		3,586	3,586			
100054870	SHEBOYGAN	WI		03/23/2021		1,816		(257)			(257)		1,559	1,559			
100054871	ANDERSON	SC		03/23/2021		1,216		(61)			(61)		1,155	1,155			
100054873	ULYSSES	KS		03/23/2021		1,228		(355)			(355)		873	873			
100054874	MEYERSDALE	PA		03/23/2021		662		(112)			(112)		550	550			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054875	ALEXANDRIA	VA		03/23/2021		5,108		(410)			(410)		4,698	4,698			
100054879	CHICAGO	IL		03/23/2021		4,026		525			525		4,551	4,551			
100054880	STEGER	IL		03/23/2021		1,812		(86)			(86)		1,726	1,726			
100054881	CEDAR GROVE	NJ		03/23/2021		3,268		(177)			(177)		3,091	3,091			
100054882	KELLER	TX		03/23/2021		5,290		(295)			(295)		4,995	4,995			
100054883	PITTSBURG	CA		03/23/2021		15,178		(473)			(473)		14,705	14,705			
100054884	WALDORF	MD		03/23/2021		3,152		(166)			(166)		2,986	2,986			
100054885	COLD SPRING	NY		03/23/2021		3,883		(257)			(257)		3,626	3,626			
100054886	CRESTON	OH		03/23/2021		2,164		(132)			(132)		2,032	2,032			
100054887	GEORGETOWN	TX		03/23/2021		9,044		(478)			(478)		8,566	8,566			
100054888	WENTZVILLE	MO		03/23/2021		8,583		(319)			(319)		8,264	8,264			
100054889	HAYDEN	ID		03/23/2021		4,182		(90)			(90)		4,092	4,092			
100054890	ORANGE PARK	FL		03/23/2021		3,567		21			21		3,588	3,588			
100054891	SHELTON	CT		03/23/2021		5,042		(253)			(253)		4,789	4,789			
100054892	ACWORTH	GA		03/23/2021		4,054		(17)			(17)		4,037	4,037			
100054893	PORTLAND	OR		03/23/2021		3,035		(88)			(88)		2,947	2,947			
100054894	CHARLOTTE	NC		03/23/2021		4,724		(92)			(92)		4,632	4,632			
100054895	CANAL WINCHESTER	OH		03/23/2021		3,149		(155)			(155)		2,994	2,994			
100054896	COTTAGE GROVE	OR		03/23/2021		3,574		(174)			(174)		3,400	3,400			
100054897	CHICAGO	IL		03/23/2021		4,298		109			109		4,407	4,407			
100054899	SALINAS	CA		03/23/2021		1,487		(49)			(49)		1,438	1,438			
100054900	ORLANDO	FL		03/23/2021		2,351		271			271		2,622	2,622			
100054902	LAKE OZARK	MO		03/23/2021		591		(72)			(72)		519	519			
100054903	PHOENIX	AZ		03/23/2021		2,272		(4)			(4)		2,268	2,268			
100054904	PLEASANTVILLE	NJ		03/23/2021		1,541		(142)			(142)		1,399	1,399			
100054905	HARVEST	AL		03/23/2021		12,581		(30)			(30)		12,551	12,551			
100054906	BRISTOL	PA		03/23/2021		6,780		(438)			(438)		6,342	6,342			
100054907	DEER ISLAND	OR		03/23/2021		6,377		(340)			(340)		6,037	6,037			
100054908	SPARTANSBURG	PA		03/23/2021		1,977		(48)			(48)		1,929	1,929			
100054912	LAS VEGAS	NV		03/23/2021		4,273		(441)			(441)		3,832	3,832			
100054914	WEST HAVERSTRAW	NY		03/23/2021		3,422		(60)			(60)		3,362	3,362			
100054921	ROCK HILL	SC		03/23/2021		3,822		(409)			(409)		3,413	3,413			
100054923	WESTMINSTER	CO		03/23/2021		5,901		(64)			(64)		5,837	5,837			
100054924	LAGRANGE	GA		03/23/2021		4,134		(392)			(392)		3,742	3,742			
100054926	FRANKLINVILLE	NJ		03/23/2021		3,082		(139)			(139)		2,943	2,943			
100054927	O FALLON	IL		03/23/2021		2,208		(470)			(470)		1,738	1,738			
100054928	MONTGOMERY	IL		03/23/2021		2,135		447			447		2,582	2,582			
100054930	LINCOLNTON	NC		03/23/2021		3,383		(302)			(302)		3,081	3,081			
100054931	AKRON	OH		03/23/2021		1,195		(62)			(62)		1,133	1,133			
100054932	TYRONE	PA		03/23/2021		876		260			260		1,136	1,136			
100054933	MOUNT VERNON	NY		03/23/2021		(4,896)							(4,896)	(4,896)			
100054934	MAYSVILLE	KY		03/23/2021		2,374		(416)			(416)		1,958	1,958			
100054935	DETROIT	MI		03/23/2021		466		(16)			(16)		450	450			
100054936	CHICAGO	IL		03/23/2021		2,311		(157)			(157)		2,154	2,154			
100054937	TYLER	TX		03/23/2021		4,360		(672)			(672)		3,688	3,688			
100054938	CHULA VISTA	CA		03/23/2021		6,999		9			9		7,008	7,008			
100054939	PLEASANT HILL	CA		03/23/2021		4,593		988			988		5,581	5,581			
100054940	INDIANAPOLIS	IN		03/23/2021		346		119			119		465	465			
100054942	LOS ANGELES	CA		03/23/2021		2,494		(261)			(261)		2,233	2,233			
100054944	MIDDLE ISLAND	NY		03/23/2021		3,539		(324)			(324)		3,215	3,215			
100054946	VENUS	TX		03/23/2021		4,946		(267)			(267)		4,679	4,679			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054947	SOUND BEACH	NY		03/23/2021		3,037		(382)			(382)		2,655	2,655			
100054948	APOPKA	FL		03/23/2021		4,855		150			150		5,005	5,005			
100054950	SALEM	NJ		03/23/2021		1,669		(93)			(93)		1,576	1,576			
100054951	WOODBURY	CT		03/23/2021		6,255		(308)			(308)		5,947	5,947			
100054953	RIVERSIDE	CA		03/23/2021		5,731		(184)			(184)		5,547	5,547			
100054954	PAISLEY	FL		03/23/2021		32,760		(1,701)			(1,701)		31,059	31,059			
100054957	MANALAPAN	NJ		03/23/2021		4,627		(362)			(362)		4,265	4,265			
100054960	LINDENHURST	NY		03/23/2021		3,489		(159)			(159)		3,330	3,330			
100054961	LONG POND	PA		03/23/2021		7,262		(115)			(115)		7,147	7,147			
100054962	FAIRBURN	GA		03/23/2021		3,244		(193)			(193)		3,051	3,051			
100054963	CHICAGO	IL		03/23/2021		2,015		161			161		2,176	2,176			
100054964	ELLWOOD CITY	PA		03/23/2021		1,416		(196)			(196)		1,220	1,220			
100054965	BRIDGEPORT	CT		03/23/2021		1,956		(24)			(24)		1,932	1,932			
100054966	SEAFORD	DE		03/23/2021		2,731		(212)			(212)		2,519	2,519			
100054967	WASHINGTON	DC		03/23/2021		8,181		(186)			(186)		7,995	7,995			
100054972	HILLMAN	MN		03/23/2021		3,492		(197)			(197)		3,295	3,295			
100054975	SAINT PAUL	MN		03/23/2021		3,322		(90)			(90)		3,232	3,232			
100054976	LITHONIA	GA		03/23/2021		8,475		(94)			(94)		8,381	8,381			
100054977	YORBA LINDA	CA		03/23/2021		13,003		(296)			(296)		12,707	12,707			
100054979	LITTLE MOUNTAIN	SC		03/23/2021		9,406		(411)			(411)		8,995	8,995			
100054980	LITHIA	FL		03/23/2021		7,689		(258)			(258)		7,431	7,431			
100054983	CHICAGO	IL		03/23/2021		4,247		(483)			(483)		3,764	3,764			
100054986	MILTON	GA		03/23/2021		16,589		(644)			(644)		15,945	15,945			
100054987	LAVEEN	AZ		03/23/2021		4,563		(153)			(153)		4,410	4,410			
100054988	DES PLAINES	IL		03/23/2021		4,091		(133)			(133)		3,958	3,958			
100054989	GILBERT	AZ		03/23/2021		4,880		(169)			(169)		4,711	4,711			
100054990	CARROLLTON	TX		03/23/2021		9,310		(296)			(296)		9,014	9,014			
100054991	MONROE	GA		03/23/2021		9,503		(401)			(401)		9,102	9,102			
100054992	JOLIET	IL		03/23/2021		831		152			152		983	983			
100054993	BOGGSTOWN	IN		03/23/2021		6,021		(260)			(260)		5,761	5,761			
100054995	NEWPORT	NH		03/23/2021		12,169		(1,116)			(1,116)		11,053	11,053			
100054996	SAINT ALBANS	NY		03/23/2021		7,835		(624)			(624)		7,211	7,211			
100054999	JONESBOROUGH	TN		03/23/2021		548		(91)			(91)		457	457			
100055000	MEMPHIS	TN		03/23/2021		3,250		(396)			(396)		2,854	2,854			
100055001	MEMPHIS	TN		03/23/2021		1,938		(316)			(316)		1,622	1,622			
100055003	LEXINGTON	NC		03/23/2021		3,039		(535)			(535)		2,504	2,504			
100055004	ROANOKE	VA		03/23/2021		2,376		(371)			(371)		2,005	2,005			
100055005	FAIR OAKS	CA		03/23/2021		5,965		33			33		5,998	5,998			
100055007	VOLUNTOWN	CT		03/23/2021		2,312		(289)			(289)		2,023	2,023			
100055008	WILLOWBROOK	IL		03/23/2021		14,021		(95)			(95)		13,926	13,926			
100055009	RIDGEFIELD PARK	NJ		03/23/2021		4,844		(541)			(541)		4,303	4,303			
100055011	MONTICELLO	KY		03/23/2021		2,381							2,381	2,381			
100055012	HIALEAH	FL		03/23/2021		6,783		(330)			(330)		6,453	6,453			
100055013	POUGHKEEPSIE	NY		03/23/2021		(46,777)		(193)			(193)		(46,970)	(46,970)			
100055014	PITTSFIELD	IL		03/23/2021		3,660		(168)			(168)		3,492	3,492			
100055017	ALBANY	GA		03/23/2021		144		153			153		297	297			
100055018	COLUMBIA	MD		03/23/2021		5,759		365			365		6,124	6,124			
100055022	MANSFIELD	TX		03/23/2021		11,616		338			338		11,954	11,954			
100055024	COLUMBUS	OH		03/23/2021		6,028		(139)			(139)		5,889	5,889			
100055026	DADE CITY	FL		03/23/2021		1,210		(81)			(81)		1,129	1,129			
100055028	INGLESIDE	IL		03/23/2021		2,191		189			189		2,380	2,380			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055029	YORBA LINDA	CA		03/23/2021		2,548		(127)			(127)		2,421	2,421			
100055030	LENOIR	NC		03/23/2021		4,617		2			2		4,619	4,619			
100055032	TOPEKA	KS		03/23/2021		2,119		(241)			(241)		1,878	1,878			
100055033	ROCKWALL	TX		03/23/2021		9,868		(510)			(510)		9,358	9,358			
100055035	BROOKLYN	NY		03/23/2021		12,813		(1,203)			(1,203)		11,610	11,610			
100055038	PHILADELPHIA	PA		03/23/2021		660		(105)			(105)		555	555			
100055040	CENTEREACH	NY		03/23/2021		3,622		(196)			(196)		3,426	3,426			
100055041	GAFFNEY	SC		03/23/2021		1,610		(18)			(18)		1,592	1,592			
100055044	SPRINGFIELD	MA		03/23/2021		1,692		(91)			(91)		1,601	1,601			
100055045	TOTOWA	NJ		03/23/2021		11,758		(296)			(296)		11,462	11,462			
100055046	LA PLATA	MD		03/23/2021		10,170		(554)			(554)		9,616	9,616			
100055047	MAYSVILLE	GA		03/23/2021		1,943		(121)			(121)		1,822	1,822			
100055048	LONSDALE	MN		03/23/2021		12,533		(146)			(146)		12,387	12,387			
100055049	DAVIE	FL		03/23/2021		2,600		(77)			(77)		2,523	2,523			
100055050	WASHINGTON	MO		03/23/2021		3,084		(180)			(180)		2,904	2,904			
100055051	LOVELAND	OH		03/23/2021		2,983		(177)			(177)		2,806	2,806			
100055052	SAYREVILLE	NJ		03/23/2021		3,963		(224)			(224)		3,739	3,739			
100055057	MURFREESBORO	TN		03/23/2021		6,792		(193)			(193)		6,599	6,599			
100055059	ELMONT	NY		03/23/2021		2,064		(130)			(130)		1,934	1,934			
100055060	MORRISTOWN	TN		03/23/2021		(1,266)		(62)			(62)		(1,328)	(1,328)			
100055062	PINE BROOK	NJ		03/23/2021		3,109		(356)			(356)		2,753	2,753			
100055064	CUMMING	GA		03/23/2021		9,052		(204)			(204)		8,848	8,848			
100055065	CARROLLTON	TX		03/23/2021		3,965		(77)			(77)		3,888	3,888			
100055066	GANSEVOORT	NY		03/23/2021		8,617		(198)			(198)		8,419	8,419			
100055067	SANDUSKY	OH		03/23/2021		2,582		(301)			(301)		2,281	2,281			
100055069	HOUSTON	TX		03/23/2021		2,115		(474)			(474)		1,641	1,641			
100055070	UNION	SC		03/23/2021		113		(41)			(41)		72	72			
100055073	LEXINGTON	SC		03/23/2021		1,105		(183)			(183)		922	922			
100055074	LORAIN	OH		03/23/2021		1,190		159			159		1,349	1,349			
100055075	HUNTINGTON	WV		03/23/2021		2,188		(448)			(448)		1,740	1,740			
100055076	ROCHESTER	NY		03/23/2021		1,940		(68)			(68)		1,872	1,872			
100055078	BIRMINGHAM	AL		03/23/2021		1,081		(219)			(219)		862	862			
100055080	TIGRETT	TN		03/23/2021		436		(12)			(12)		424	424			
100055081	BESSEMER	AL		03/23/2021		2,704		(321)			(321)		2,383	2,383			
100055083	CHICAGO	IL		03/23/2021		2,430		16			16		2,446	2,446			
100055084	JAMUL	CA		03/23/2021		3,973		(101)			(101)		3,872	3,872			
100055085	NEW CASTLE	CO		03/23/2021		11,297		(990)			(990)		10,307	10,307			
100055087	DURHAM	NC		03/23/2021		1,678		39			39		1,717	1,717			
100055090	DETROIT	MI		03/23/2021		853		(21)			(21)		832	832			
100055091	BROOKLYN	NY		03/23/2021		8,442		(211)			(211)		8,231	8,231			
100055093	STATESBORO	GA		03/23/2021		1,502		(201)			(201)		1,301	1,301			
100055094	PLAINFIELD	NJ		03/23/2021		144		(23)			(23)		121	121			
100055095	SANFORD	FL		03/23/2021		10,539		(522)			(522)		10,017	10,017			
100055096	KEARNY	NJ		03/23/2021		3,659		(519)			(519)		3,140	3,140			
100055097	NORTH CHARLESTON	SC		03/23/2021		1,229		(74)			(74)		1,155	1,155			
100055098	NEWARK	NJ		03/23/2021		1,596		(246)			(246)		1,350	1,350			
100055099	HOPATCONG	NJ		03/23/2021		4,177		(535)			(535)		3,642	3,642			
100055100	EL CERRITO	CA		03/23/2021		1,227		(90)			(90)		1,137	1,137			
100055101	PHILADELPHIA	PA		03/23/2021		2,980		(274)			(274)		2,706	2,706			
100055102	TOBYHANNA	PA		03/23/2021		3,143		(49)			(49)		3,094	3,094			
100055103	MIAMI	FL		03/23/2021		4,891		(370)			(370)		4,521	4,521			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055104	FAIRBORN	OH		03/23/2021		1,236		(28)			(28)		1,208	1,208			
100055106	ORMOND BEACH	FL		03/23/2021		39,289		(1,061)			(1,061)		38,228	38,228			
100055108	HIXSON	TN		03/23/2021		2,299		(131)			(131)		2,168	2,168			
100055109	JESSUP	MD		03/23/2021		2,635		(127)			(127)		2,508	2,508			
100055110	LOWELL	MA		03/23/2021		1,682		(114)			(114)		1,568	1,568			
100055111	GONZALES	TX		03/23/2021		1,220		(73)			(73)		1,147	1,147			
100055112	KENMORE	WA		03/23/2021		5,193		(258)			(258)		4,935	4,935			
100055113	WEST COVINA	CA		03/23/2021		4,725		(173)			(173)		4,552	4,552			
100055115	DANVILLE	NH		03/23/2021		1,784		(77)			(77)		1,707	1,707			
100055116	TOLLESON	AZ		03/23/2021		2,440		(56)			(56)		2,384	2,384			
100055117	MARIETTA	GA		03/23/2021		1,778		(56)			(56)		1,722	1,722			
100055119	EASTON	PA		03/23/2021		489		(77)			(77)		412	412			
100055120	ALBURTIS	PA		03/23/2021		1,346		(229)			(229)		1,117	1,117			
100055121	KENNESAW	GA		03/23/2021		3,109		(173)			(173)		2,936	2,936			
100055122	LANSDOWNE	PA		03/23/2021		1,807		5			5		1,812	1,812			
100055124	TUCKER	GA		03/23/2021		3,316		11			11		3,327	3,327			
100055125	MOORE	SC		03/23/2021		6,530		(451)			(451)		6,079	6,079			
100055127	COCHRANVILLE	PA		03/23/2021		4,008		(182)			(182)		3,826	3,826			
100055132	CLEARWATER	KS		03/23/2021		1,171		(183)			(183)		988	988			
100055133	VICTORVILLE	CA		03/23/2021		2,255		(29)			(29)		2,226	2,226			
100055134	GREENVILLE	SC		03/23/2021		354		(14)			(14)		340	340			
100055135	BROOKLYN	NY		03/23/2021		18,700		172			172		18,872	18,872			
100055136	JACKSONVILLE	FL		03/23/2021		1,600		(116)			(116)		1,484	1,484			
100055138	NEW BRITAIN	CT		03/23/2021		613		192			192		805	805			
100055140	GLENDALE	AZ		03/23/2021		4,946		(401)			(401)		4,545	4,545			
100055141	COMPTON	CA		03/23/2021		4,950		(275)			(275)		4,675	4,675			
100055145	MASSILLON	OH		03/23/2021		4,813		(427)			(427)		4,386	4,386			
100055146	NEWARK	OH		03/23/2021		4,553		(434)			(434)		4,119	4,119			
100055147	GREENSBORO	NC		03/23/2021		6,889		(1,043)			(1,043)		5,846	5,846			
100055149	MONROE	GA		03/23/2021		1,823		(374)			(374)		1,449	1,449			
100055150	JACKSONVILLE	FL		03/23/2021		3,071		(382)			(382)		2,689	2,689			
100055155	BRONX	NY		03/23/2021		13,785		1,153			1,153		14,938	14,938			
100055156	MANSFIELD	OH		03/23/2021		5,280		(178)			(178)		5,102	5,102			
100055157	MANCHESTER	NH		03/23/2021		2,318		(180)			(180)		2,138	2,138			
100055159	NORLINA	NC		03/23/2021		277		(93)			(93)		184	184			
100055164	MILWAUKEE	WI		03/23/2021		2,064		(407)			(407)		1,657	1,657			
100055165	ROBERTS	IL		03/23/2021		370		(75)			(75)		295	295			
100055168	OMAHA	NE		03/23/2021		1,322		(131)			(131)		1,191	1,191			
100055170	MOBILE	AL		03/23/2021		3,584		(302)			(302)		3,282	3,282			
100055171	WESTMINSTER	CA		03/23/2021		9,082		(318)			(318)		8,764	8,764			
100055172	MONTGOMERY	AL		03/23/2021		395		(76)			(76)		319	319			
100055173	SOMERSET	PA		03/23/2021		1,363		17			17		1,380	1,380			
100055176	OKLAHOMA CITY	OK		03/23/2021		2,938		(271)			(271)		2,667	2,667			
100055177	BLAKESLEE	PA		03/23/2021		1,813		(18)			(18)		1,795	1,795			
100055178	MONROE	NC		03/23/2021		2,753		21			21		2,774	2,774			
100055179	GARDENA	CA		03/23/2021		7,586		(340)			(340)		7,246	7,246			
100055180	WEST COLUMBIA	SC		03/23/2021		(17,482)		(25)			(25)		(17,507)	(17,507)			
100055182	NOGALES	AZ		03/23/2021		2,773		(63)			(63)		2,710	2,710			
100055186	NORTH BALDWIN	NY		03/23/2021		1,483		214			214		1,697	1,697			
100055187	LITTLE ROCK	AR		03/23/2021		1,198		(57)			(57)		1,141	1,141			
100055188	AUGUSTA	GA		03/23/2021		925		121			121		1,046	1,046			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055189	PHILADELPHIA	PA		03/23/2021		882		36			36		918	918			
100055190	PONTE VEDRA BEACH	FL		03/23/2021		2,488		(93)			(93)		2,395	2,395			
100055191	MAHOMET	IL		03/23/2021		1,102		(156)			(156)		946	946			
100055192	BRECKSVILLE	OH		03/23/2021		3,738		(188)			(188)		3,550	3,550			
100055195	SARALAND	AL		03/23/2021		1,005		(14)			(14)		991	991			
100055196	NORTH BALDWIN	NY		03/23/2021		6,445		(353)			(353)		6,092	6,092			
100055197	LAKE OSWEGO	OR		03/23/2021		3,752		(85)			(85)		3,667	3,667			
100055198	CLINTON	MD		03/23/2021		6,471		(343)			(343)		6,128	6,128			
100055201	ALLEN PARK	MI		03/23/2021		1,208		(68)			(68)		1,140	1,140			
100055203	CROMWELL	CT		03/23/2021		3,620		(140)			(140)		3,480	3,480			
100055204	MUSKEGON	MI		03/23/2021		1,460		(192)			(192)		1,268	1,268			
100055205	COLUMBUS	IN		03/23/2021		4,855		(444)			(444)		4,411	4,411			
100055206	BIG SPRING	TX		03/23/2021		1,973		(304)			(304)		1,669	1,669			
100055207	MINNEAPOLIS	MN		03/23/2021		19,702		(733)			(733)		18,969	18,969			
100055208	DARLINGTON	SC		03/23/2021		7,089		(794)			(794)		6,295	6,295			
100055209	MONTGOMERY VILLAGE	MD		03/23/2021		3,682		(441)			(441)		3,241	3,241			
100055210	MANSFIELD	OH		03/23/2021		6,590		(665)			(665)		5,925	5,925			
100055212	GARDNER	IL		03/23/2021		1,839		(184)			(184)		1,655	1,655			
100055213	ORLAND PARK	IL		03/23/2021		9,834		264			264		10,098	10,098			
100055214	LYNWOOD	CA		03/23/2021		2,515		(244)			(244)		2,271	2,271			
100055215	CHATTANOOGA	TN		03/23/2021		1,961		(188)			(188)		1,773	1,773			
100055216	MEMPHIS	TN		03/23/2021		7,812		(258)			(258)		7,554	7,554			
100055217	DETROIT	MI		03/23/2021		3,854		(112)			(112)		3,742	3,742			
100055219	PITTSBURGH	PA		03/23/2021		397		(54)			(54)		343	343			
100055220	NEW CASTLE	DE		03/23/2021		1,083		(155)			(155)		928	928			
100055222	CUYAHOGA FALLS	OH		03/23/2021		957		(80)			(80)		877	877			
100055223	HUNTSVILLE	AL		03/23/2021		1,615		(332)			(332)		1,283	1,283			
100055226	JACKSON	TN		03/23/2021		1,099		(2)			(2)		1,097	1,097			
100055228	BALTIMORE	MD		03/23/2021		1,758		(131)			(131)		1,627	1,627			
100055230	LOUISVILLE	KY		03/23/2021		2,544		(439)			(439)		2,105	2,105			
100055231	LANCASTER	CA		03/23/2021		1,967		169			169		2,136	2,136			
100055233	TEMECULA	CA		03/23/2021		1,771		292			292		2,063	2,063			
100055234	DAYTON	OH		03/23/2021		113		40			40		153	153			
100055235	TOKELAND	WA		03/23/2021		4,547		(429)			(429)		4,118	4,118			
100055236	OAK GROVE	MN		03/23/2021		19,809		(495)			(495)		19,314	19,314			
100055239	GENEVA	IL		03/23/2021		8,178		(295)			(295)		7,883	7,883			
100055241	SEBRING	FL		03/23/2021		733		11			11		744	744			
100055242	STATEN ISLAND	NY		03/23/2021		10,957		(354)			(354)		10,603	10,603			
100055243	FRESNO	CA		03/23/2021		2,717		(189)			(189)		2,528	2,528			
100055244	CLYDE	KS		03/23/2021		342		(57)			(57)		285	285			
100055245	CONCORD	CA		03/23/2021		3,369		(220)			(220)		3,149	3,149			
100055246	COWETA	OK		03/23/2021		958		(86)			(86)		872	872			
100055247	CHESTERTON	IN		03/23/2021		6,873		(36)			(36)		6,837	6,837			
100055249	SCOTTSBURG	IN		03/23/2021		567		34			34		601	601			
100055250	URBANNA	VA		03/23/2021		2,391		(160)			(160)		2,231	2,231			
100055251	MONROE	WA		03/23/2021		11,966		(325)			(325)		11,641	11,641			
100055252	UNION	NJ		03/23/2021		18,280		(445)			(445)		17,835	17,835			
100055254	PINECREST	FL		03/23/2021		2,710		(94)			(94)		2,616	2,616			
100055255	BOYNTON BEACH	FL		03/23/2021		1,398		(58)			(58)		1,340	1,340			
100055257	MIAMI	FL		03/23/2021		2,766		(57)			(57)		2,709	2,709			
100055259	MEMPHIS	TN		03/23/2021		2,417		(117)			(117)		2,300	2,300			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055261	ROUND ROCK	TX		03/23/2021		(47,574)		(572)			(572)		(48,146)	(48,146)			
100055262	DOUGLAS	MA		03/23/2021		4,701		(267)			(267)		4,434	4,434			
100055264	NAUGATUCK	CT		03/23/2021		6,765		(236)			(236)		6,529	6,529			
100055265	ROCK HILL	SC		03/23/2021		965		(119)			(119)		846	846			
100055266	BAYVILLE	NJ		03/23/2021		12,471		(738)			(738)		11,733	11,733			
100055267	ELIZABETH	NJ		03/23/2021		4,892		(277)			(277)		4,615	4,615			
100055268	TAYLORS	SC		03/23/2021		4,483		(129)			(129)		4,354	4,354			
100055269	PEORIA	IL		03/23/2021		2,538		(69)			(69)		2,469	2,469			
100055271	TAUNTON	MA		03/23/2021		3,243		(166)			(166)		3,077	3,077			
100055272	NESKOWIN	OR		03/23/2021		5,036		(102)			(102)		4,934	4,934			
100055273	BAYVILLE	NJ		03/23/2021		4,521		(302)			(302)		4,219	4,219			
100055274	CHICAGO	IL		03/23/2021		1,151		(2)			(2)		1,149	1,149			
100055276	WRENTHAM	MA		03/23/2021		(53,486)		(140)			(140)		(53,626)	(53,626)			
100055279	KEANSBURG	NJ		03/23/2021		7,125		(141)			(141)		6,984	6,984			
100055280	CHICAGO	IL		03/23/2021		2,396		226			226		2,622	2,622			
100055281	SPARTA	NJ		03/23/2021		2,614		(198)			(198)		2,416	2,416			
100055283	DOUBLE OAK	TX		03/23/2021		2,883		(215)			(215)		2,668	2,668			
100055286	PITTSBURGH	PA		03/23/2021		6,265		(608)			(608)		5,657	5,657			
100055288	FORT WORTH	TX		03/23/2021		6,388		(442)			(442)		5,946	5,946			
100055289	ANAHEIM	CA		03/23/2021		5,587		(221)			(221)		5,366	5,366			
100055290	SUNNYSIDE	WA		03/23/2021		(12,618)		(568)			(568)		(13,186)	(13,186)			
100055292	CINCINNATI	OH		03/23/2021		2,158		(397)			(397)		1,761	1,761			
100055293	EL PASO	TX		03/23/2021		4,513		(633)			(633)		3,880	3,880			
100055294	APOLLO BEACH	FL		03/23/2021		2,432		(101)			(101)		2,331	2,331			
100055295	MAPLE HEIGHTS	OH		03/23/2021		6,248		(1,015)			(1,015)		5,233	5,233			
100055298	MORENO VALLEY	CA		03/23/2021		3,242		(333)			(333)		2,909	2,909			
100055299	CALUMET PARK	IL		03/23/2021		1,262		64			64		1,326	1,326			
100055300	VENICE	FL		03/23/2021		3,674		(356)			(356)		3,318	3,318			
100055301	STUDIO CITY	CA		03/23/2021		10,300		(100)			(100)		10,200	10,200			
100055302	DETROIT	MI		03/23/2021		838		(248)			(248)		590	590			
100055303	SOLEDAD	CA		03/23/2021		5,041		(200)			(200)		4,841	4,841			
100055305	GLENFORD	OH		03/23/2021		3,181		(170)			(170)		3,011	3,011			
100055309	MOBILE	AL		03/23/2021		110		(37)			(37)		73	73			
100055310	RANCHO CUCAMONGA	CA		03/23/2021		3,856		(98)			(98)		3,758	3,758			
100055311	AZUSA	CA		03/23/2021		3,492		(119)			(119)		3,373	3,373			
100055315	MONMOUTH	OR		03/23/2021		1,239		(70)			(70)		1,169	1,169			
100055316	GENEVA	NY		03/23/2021		2,492		(157)			(157)		2,335	2,335			
100055317	RANCHO CUCAMONGA	CA		03/23/2021		4,612		(346)			(346)		4,266	4,266			
100055318	MOUNT PLEASANT	TN		03/23/2021		2,514		(249)			(249)		2,265	2,265			
100055323	PLEASANTVILLE	NJ		03/23/2021		1,255		92			92		1,347	1,347			
100055324	POMONA	CA		03/23/2021		3,855		(53)			(53)		3,802	3,802			
100055325	WAKEFIELD	MA		03/23/2021		4,171		(353)			(353)		3,818	3,818			
100055326	LEHIGH ACRES	FL		03/23/2021		4,825		(226)			(226)		4,599	4,599			
100055328	MINNEAPOLIS	MN		03/23/2021		5,653		(68)			(68)		5,585	5,585			
100055330	SUGAR LAND	TX		03/23/2021		2,773		(135)			(135)		2,638	2,638			
100055331	NEPTUNE	NJ		03/23/2021		3,979		(216)			(216)		3,763	3,763			
100055333	WELLINGTON	FL		03/23/2021		2,689		(55)			(55)		2,634	2,634			
100055334	DAVIE	FL		03/23/2021		2,195		6			6		2,201	2,201			
100055335	DEERFIELD BEACH	FL		03/23/2021		4,444		(188)			(188)		4,256	4,256			
100055336	AMENIA	NY		03/23/2021		3,887		321			321		4,208	4,208			
100055337	SEATTLE	WA		03/23/2021		15,549		(700)			(700)		14,849	14,849			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055339	MARIETTA	GA		03/23/2021		2,364		(131)			(131)		2,233	2,233			
100055340	HELENA	MT		03/23/2021		2,468		(139)			(139)		2,329	2,329			
100055341	NEW BRITAIN	CT		03/23/2021		1,714		(122)			(122)		1,592	1,592			
100055343	HAIKU	HI		03/23/2021		2,190		(53)			(53)		2,137	2,137			
100055344	MOONACHIE	NJ		03/23/2021		12,231		(305)			(305)		11,926	11,926			
100055346	WEST CHESTER	PA		03/23/2021		2,925		36			36		2,961	2,961			
100055347	AKRON	OH		03/23/2021		644		(53)			(53)		591	591			
100055350	WRIGHT	MN		03/23/2021		787		(109)			(109)		678	678			
100055351	OAK LAWN	IL		03/23/2021		1,467		(129)			(129)		1,338	1,338			
100055353	CLEVELAND	TX		03/23/2021		2,605		(196)			(196)		2,409	2,409			
100055357	MABANK	TX		03/23/2021		4,042		(189)			(189)		3,853	3,853			
100055358	TISHOMINGO	OK		03/23/2021		5,735		(43)			(43)		5,692	5,692			
100055359	BAKERSFIELD	CA		03/23/2021		1,288		(167)			(167)		1,121	1,121			
100055363	DEARBORN	MI		03/23/2021		1,195		(94)			(94)		1,101	1,101			
100055365	SAINT LOUIS	MO		03/23/2021		1,145		(164)			(164)		981	981			
100055366	MASTIC BEACH	NY		03/23/2021		4,004		(368)			(368)		3,636	3,636			
100055367	SAINT LOUIS	MO		03/23/2021		1,001		(38)			(38)		963	963			
100055368	DEKALB	IL		03/23/2021		2,770		(138)			(138)		2,632	2,632			
100055369	ELK GROVE	CA		03/23/2021		3,685		96			96		3,781	3,781			
100055370	EAST HARTFORD	CT		03/23/2021		1,825		(156)			(156)		1,669	1,669			
100055372	GREENVILLE	NC		03/23/2021		526		(63)			(63)		463	463			
100055373	ROUND LAKE HEIGHTS	IL		03/23/2021		1,646		(238)			(238)		1,408	1,408			
100055374	SAN DIEGO	CA		03/23/2021		9,939		(333)			(333)		9,606	9,606			
100055375	BOERNE	TX		03/23/2021		11,354		(417)			(417)		10,937	10,937			
100055377	NORTH BRUNSWICK	NJ		03/23/2021		4,589		(30)			(30)		4,559	4,559			
100055379	DENHAM SPRINGS	LA		03/23/2021		3,871		(160)			(160)		3,711	3,711			
100055380	MIDDLEBURG	FL		03/23/2021		1,228		(322)			(322)		906	906			
100055381	BAY SHORE	NY		03/23/2021		3,696		(256)			(256)		3,440	3,440			
100055382	BATTLE GROUND	WA		03/23/2021		3,892		(214)			(214)		3,678	3,678			
100055383	MINNEAPOLIS	MN		03/23/2021		1,068		(97)			(97)		971	971			
100055384	HENRICO	VA		03/23/2021		6,179		(308)			(308)		5,871	5,871			
100055385	NEW ROCHELLE	NY		03/23/2021		1,359		(128)			(128)		1,231	1,231			
100055387	WESTMINSTER	CA		03/23/2021		5,206		(21)			(21)		5,185	5,185			
100055388	HERNANDO	FL		03/23/2021		1,811		(20)			(20)		1,791	1,791			
100055391	PLANO	IL		03/23/2021		3,120		(180)			(180)		2,940	2,940			
100055392	PHILADELPHIA	PA		03/23/2021		4,073		(232)			(232)		3,841	3,841			
100055393	O FALLON	IL		03/23/2021		3,141		(346)			(346)		2,795	2,795			
100055394	TOPEKA	KS		03/23/2021		3,049		(277)			(277)		2,772	2,772			
100055395	SAINT LOUIS	MO		03/23/2021		1,993		(47)			(47)		1,946	1,946			
100055398	AURORA	IL		03/23/2021		2,866		18			18		2,884	2,884			
100055400	ROUND LAKE BEACH	IL		03/23/2021		1,868		(145)			(145)		1,723	1,723			
100055401	TRACY	CA		03/23/2021		10,468		(313)			(313)		10,155	10,155			
100055403	ATLANTA	GA		03/23/2021		1,912		(102)			(102)		1,810	1,810			
100055404	AMERICAN CANYON	CA		03/23/2021		6,457		(207)			(207)		6,250	6,250			
100055407	LOUISVILLE	KY		03/23/2021		1,198		(105)			(105)		1,093	1,093			
100055408	PITTSBURGH	PA		03/23/2021		476		13			13		489	489			
100055411	LAND O LAKES	FL		03/23/2021		4,371		(309)			(309)		4,062	4,062			
100055412	BRONX	NY		03/23/2021		5,991		46			46		6,037	6,037			
100055413	SAINT LOUIS	MO		03/23/2021		481		111			111		592	592			
100055414	SPRINGFIELD	MA		03/23/2021		2,309		(165)			(165)		2,144	2,144			
100055415	PATERSON	NJ		03/23/2021		10,808		(792)			(792)		10,016	10,016			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055417	QUINCY	FL		03/23/2021		6,126		(60)			(60)		6,066	6,066			
100055418	HALIFAX	MA		03/23/2021		4,506		(165)			(165)		4,341	4,341			
100055422	TOPEKA	KS		03/23/2021		6,378		16			16		6,394	6,394			
100055423	CONROE	TX		03/23/2021		2,539		(6)			(6)		2,533	2,533			
100055424	CHARLOTTE	NC		03/23/2021		5,640		(101)			(101)		5,539	5,539			
100055425	CHICAGO	IL		03/23/2021		5,311		(172)			(172)		5,139	5,139			
100055428	MILWAUKIE	OR		03/23/2021		2,502		(115)			(115)		2,387	2,387			
100055429	LA PLACE	LA		03/23/2021		4,630		(756)			(756)		3,874	3,874			
100055430	DUBOIS	PA		03/23/2021		2,749		(382)			(382)		2,367	2,367			
100055431	NEW CUMBERLAND	WV		03/23/2021		2,203		(178)			(178)		2,025	2,025			
100055432	FLINT	MI		03/23/2021		733		87			87		820	820			
100055433	PHILADELPHIA	PA		03/23/2021		2,677		69			69		2,746	2,746			
100055434	NORFOLK	VA		03/23/2021		2,542		(307)			(307)		2,235	2,235			
100055435	PONTE VEDRA BEACH	FL		03/23/2021		4,184		(575)			(575)		3,609	3,609			
100055436	HAZEL CREST	IL		03/23/2021		3,919		(22)			(22)		3,897	3,897			
100055440	PHILADELPHIA	PA		03/23/2021		1,132		(89)			(89)		1,043	1,043			
100055441	WATERTOWN	MA		03/23/2021		13,263		(667)			(667)		12,596	12,596			
100055442	NEW ROCHELLE	NY		03/23/2021		10,031		(338)			(338)		9,693	9,693			
100055443	SWANSEA	SC		03/23/2021		6,858		(347)			(347)		6,511	6,511			
100055444	SAN MATEO	CA		03/23/2021		6,905		(157)			(157)		6,748	6,748			
100055446	FRAZEYSBURG	OH		03/23/2021		1,757		(496)			(496)		1,261	1,261			
100055447	EAST ORANGE	NJ		03/23/2021		3,496		(207)			(207)		3,289	3,289			
100055448	CHULA VISTA	CA		03/23/2021		9,555		(136)			(136)		9,419	9,419			
100055449	ISLE	MN		03/23/2021		7,496		6			6		7,502	7,502			
100055450	SHIRLEY	NY		03/23/2021		4,558		(335)			(335)		4,223	4,223			
100055451	POMPTON PLAINS	NJ		03/23/2021		1,796		(175)			(175)		1,621	1,621			
100055452	HANOVER PARK	IL		03/23/2021		3,500		(243)			(243)		3,257	3,257			
100055453	BOSSIER CITY	LA		03/23/2021		3,636		(190)			(190)		3,446	3,446			
100055454	RACINE	WI		03/23/2021		1,056		(61)			(61)		995	995			
100055455	GLEN MILLS	PA		03/23/2021		2,765		(203)			(203)		2,562	2,562			
100055456	MEDINA	OH		03/23/2021		1,501		(152)			(152)		1,349	1,349			
100055457	CHICAGO	IL		03/23/2021		5,308		(304)			(304)		5,004	5,004			
100055459	SOUTH CHESTERFIELD	VA		03/23/2021		9,687		(722)			(722)		8,965	8,965			
100055460	TOWNSEND	DE		03/23/2021		2,799		(152)			(152)		2,647	2,647			
100055462	EVANS	GA		03/23/2021		3,577		(316)			(316)		3,261	3,261			
100055463	MILWAUKEE	WI		03/23/2021		2,913		(40)			(40)		2,873	2,873			
100055464	BAINBRIDGE	GA		03/23/2021		2,591		(162)			(162)		2,429	2,429			
100055466	BELLE GLADE	FL		03/23/2021		1,915		(44)			(44)		1,871	1,871			
100055467	CUTLER BAY	FL		03/23/2021		6,302		(388)			(388)		5,914	5,914			
100055468	JERSEY CITY	NJ		03/23/2021		13,332		(530)			(530)		12,802	12,802			
100055469	JUPITER	FL		03/23/2021		364		18			18		382	382			
100055470	NEWARK	NJ		03/23/2021		4,522		230			230		4,752	4,752			
100055471	CONYERS	GA		03/23/2021		5,781		(85)			(85)		5,696	5,696			
100055473	KENOSHA	WI		03/23/2021		1,824		(166)			(166)		1,658	1,658			
100055475	ROCKY MOUNT	NC		03/23/2021		1,774		(231)			(231)		1,543	1,543			
100055478	PHILADELPHIA	PA		03/23/2021		753		(42)			(42)		711	711			
100055479	MONTEBELLO	CA		03/23/2021		2,820		(103)			(103)		2,717	2,717			
100055480	FRANKLIN SQUARE	NY		03/23/2021		1,935		(132)			(132)		1,803	1,803			
100055482	CHESTER	PA		03/23/2021		214		3			3		217	217			
100055483	SOUTHPORT	NC		03/23/2021		2,457		(179)			(179)		2,278	2,278			
100055484	KANSAS CITY	MO		03/23/2021		622		(85)			(85)		537	537			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055487	PLEASANT HILL	OH		03/23/2021		399		(82)			(82)		317	317			
100055488	DUNKIRK	MD		03/23/2021		8,396		(356)			(356)		8,040	8,040			
100055489	MERRIMACK	NH		03/23/2021		2,648		(176)			(176)		2,472	2,472			
100055493	MILWAUKEE	WI		03/23/2021		5,743		(434)			(434)		5,309	5,309			
100055494	WINDSOR MILL	MD		03/23/2021		8,342		380			380		8,722	8,722			
100055496	BALTIMORE	MD		03/23/2021		2,119		(141)			(141)		1,978	1,978			
100055497	REDMOND	OR		03/23/2021		4,094		(99)			(99)		3,995	3,995			
100055498	ELLENWOOD	GA		03/23/2021		3,029		(307)			(307)		2,722	2,722			
100055499	LAWRENCEBURG	IN		03/23/2021		2,500		(21)			(21)		2,479	2,479			
100055502	SOUTH BEND	IN		03/23/2021		706		(9)			(9)		697	697			
100055503	FREDERICKSBURG	VA		03/23/2021		5,214		(367)			(367)		4,847	4,847			
100055504	ATHENS	AL		03/23/2021		2,692		(459)			(459)		2,233	2,233			
100055505	ALISO VIEJO	CA		03/23/2021		27,514		(304)			(304)		27,210	27,210			
100055506	DALLAS	TX		03/23/2021		4,828		(431)			(431)		4,397	4,397			
100055509	MISSION VIEJO	CA		03/23/2021		9,651		(505)			(505)		9,146	9,146			
100055511	COLUMBUS	GA		03/23/2021		1,170		(318)			(318)		852	852			
100055513	PAINTER	VA		03/23/2021		2,590		(386)			(386)		2,204	2,204			
100055514	GLASSBORO	NJ		03/23/2021		2,229		29			29		2,258	2,258			
100055516	WARREN	OH		03/23/2021		1,024		(117)			(117)		907	907			
100055518	CHICAGO	IL		03/23/2021		8,231		(305)			(305)		7,926	7,926			
100055521	BALTIMORE	MD		03/23/2021		2,056		94			94		2,150	2,150			
100055524	PEEKSKILL	NY		03/23/2021		7,318		(628)			(628)		6,690	6,690			
100055528	SAYLORSBURG	PA		03/23/2021		2,046		(7)			(7)		2,039	2,039			
100055529	LAKEWOOD	NJ		03/23/2021		3,736		(223)			(223)		3,513	3,513			
100055530	NEWTON	IA		03/23/2021		2,191		(159)			(159)		2,032	2,032			
100055531	COUNTRY CLUB HILLS	IL		03/23/2021		1,368		(78)			(78)		1,290	1,290			
100055532	BLUE POINT	NY		03/23/2021		14,118		(365)			(365)		13,753	13,753			
100055533	GARDNER	MA		03/23/2021		4,405		(357)			(357)		4,048	4,048			
100055534	COLD SPRING	MN		03/23/2021		2,324		(155)			(155)		2,169	2,169			
100055535	LITTLE EGG HARBOR TWP	NJ		03/23/2021		5,191		(444)			(444)		4,747	4,747			
100055536	WINSTED	MN		03/23/2021		3,499		(168)			(168)		3,331	3,331			
100055537	ROCKAWAY	NJ		03/23/2021		5,822		(147)			(147)		5,675	5,675			
100055538	JASPER	GA		03/23/2021		2,051		94			94		2,145	2,145			
100055541	STATESBORO	GA		03/23/2021		3,591		12			12		3,603	3,603			
100055542	VANCOUVER	WA		03/23/2021		3,520		(280)			(280)		3,240	3,240			
100055543	ROCKY MOUNT	MO		03/23/2021		2,562		(243)			(243)		2,319	2,319			
100055545	LANTANA	FL		03/23/2021		2,119		(140)			(140)		1,979	1,979			
100055548	WIMAUMA	FL		03/23/2021		9,514		(560)			(560)		8,954	8,954			
100055549	FLORENCE	OR		03/23/2021		2,108		(61)			(61)		2,047	2,047			
100055550	MONTGOMERY	IL		03/23/2021		1,321		(137)			(137)		1,184	1,184			
100055552	CLEMSON	SC		03/23/2021		2,781		(106)			(106)		2,675	2,675			
100055554	OXFORD	MI		03/23/2021		15,120		401			401		15,521	15,521			
100055555	NEW CUMBERLAND	PA		03/23/2021		1,918		68			68		1,986	1,986			
100055556	NORWICH	NY		03/23/2021		3,715		(57)			(57)		3,658	3,658			
100055557	FRANKLIN	VA		03/23/2021		3,251		(841)			(841)		2,410	2,410			
100055558	NEWBERRY	SC		03/23/2021		2,351		(144)			(144)		2,207	2,207			
100055559	GLENWOOD	IL		03/23/2021		2,011		53			53		2,064	2,064			
100055560	CALLAHAN	FL		03/23/2021		2,133		32			32		2,165	2,165			
100055561	VINELAND	NJ		03/23/2021		2,540		193			193		2,733	2,733			
100055563	HAMMOND	IN		03/23/2021		4,648		(451)			(451)		4,197	4,197			
100055564	CASA GRANDE	AZ		03/23/2021		8,010		(308)			(308)		7,702	7,702			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055565	DORCHESTER	MA		03/23/2021		7,516		(356)			(356)		7,160	7,160			
100055567	ALLENTOWN	PA		03/23/2021		6,855		(612)			(612)		6,243	6,243			
100055568	SAINT LOUIS	MO		03/23/2021		352		(27)			(27)		325	325			
100055569	FOREST HILL	TX		03/23/2021		3,878		86			86		3,964	3,964			
100055570	IRWIN	PA		03/23/2021		498		(79)			(79)		419	419			
100055571	CONROE	TX		03/23/2021		741		(111)			(111)		630	630			
100055572	DEL RIO	TX		03/23/2021		4,271		(219)			(219)		4,052	4,052			
100055573	PALMDALE	CA		03/23/2021		4,660		287			287		4,947	4,947			
100055574	READING	PA		03/23/2021		4,619		(1,220)			(1,220)		3,399	3,399			
100055575	HAMPTON	VA		03/23/2021		1,431		(312)			(312)		1,119	1,119			
100055576	NEWBERRY	MI		03/23/2021		117		(32)			(32)		85	85			
100055577	OMAHA	NE		03/23/2021		6,102		(164)			(164)		5,938	5,938			
100055578	MONROVIA	CA		03/23/2021		4,778		(292)			(292)		4,486	4,486			
100055579	MASSILLON	OH		03/23/2021		2,764		(423)			(423)		2,341	2,341			
100055580	COUNTRY CLUB HILLS	IL		03/23/2021		1,100		78			78		1,178	1,178			
100055581	UTICA	NY		03/23/2021		336		262			262		598	598			
100055582	DALLAS	OR		03/23/2021		3,534		(140)			(140)		3,394	3,394			
100055584	ENGLISH	IN		03/23/2021		915		(237)			(237)		678	678			
100055588	QUARRYVILLE	PA		03/23/2021		713		(142)			(142)		571	571			
100055589	OAKLAND	CA		03/23/2021		3,980		(94)			(94)		3,886	3,886			
100055590	EGG HARBOR TOWNSHIP	NJ		03/23/2021		2,950		(299)			(299)		2,651	2,651			
100055591	VIDALIA	GA		03/23/2021		590		(34)			(34)		556	556			
100055594	MIAMI	FL		03/23/2021		6,901		(303)			(303)		6,598	6,598			
100055596	SNOQUALMIE	WA		03/23/2021		12,296		(99)			(99)		12,197	12,197			
100055597	RIVERDALE	MD		03/23/2021		3,895		(100)			(100)		3,795	3,795			
100055599	STOCKTON	CA		03/23/2021		3,500		(175)			(175)		3,325	3,325			
100055601	AUBURNDALE	FL		03/23/2021		8,397		(275)			(275)		8,122	8,122			
100055603	GEISMAR	LA		03/23/2021		3,589		(5)			(5)		3,584	3,584			
100055607	SAUGUS	MA		03/23/2021		4,047		(159)			(159)		3,888	3,888			
100055608	COLUMBIA	PA		03/23/2021		897		(130)			(130)		767	767			
100055610	UPPER DARBY	PA		03/23/2021		669		94			94		763	763			
100055611	WEST COVINA	CA		03/23/2021		5,992		(282)			(282)		5,710	5,710			
100055613	BAY MINETTE	AL		03/23/2021		337		(49)			(49)		288	288			
100055614	LITTLE ROCK	AR		03/23/2021		2,698		(255)			(255)		2,443	2,443			
100055615	HICKORY	NC		03/23/2021		(5,964)		(152)			(152)		(6,116)	(6,116)			
100055616	GAFFNEY	SC		03/23/2021		1,346		(252)			(252)		1,094	1,094			
100055618	WAIPAHU	HI		03/23/2021		5,257		(318)			(318)		4,939	4,939			
100055619	MASON	OH		03/23/2021		7,537		(417)			(417)		7,120	7,120			
100055620	AVENEL	NJ		03/23/2021		3,266		(31)			(31)		3,235	3,235			
100055624	SAN ANTONIO	TX		03/23/2021		5,790		222			222		6,012	6,012			
100055626	HASKELL	OK		03/23/2021		3,974		(25)			(25)		3,949	3,949			
100055628	LOS ANGELES	CA		03/23/2021		22,065		(258)			(258)		21,807	21,807			
100055629	CHICAGO	IL		03/23/2021		4,358		(368)			(368)		3,990	3,990			
100055630	ALEXANDRIA	MN		03/23/2021		1,505		(82)			(82)		1,423	1,423			
100055631	HIGHLAND SPRINGS	VA		03/23/2021		5,378		(368)			(368)		5,010	5,010			
100055632	FLORISSANT	MO		03/23/2021		6,317		(541)			(541)		5,776	5,776			
100055633	MIAMI GARDENS	FL		03/23/2021		4,694		(529)			(529)		4,165	4,165			
100055635	FLORAL PARK	NY		03/23/2021		9,503		(571)			(571)		8,932	8,932			
100055636	MONTGOMERY	AL		03/23/2021		4,043		(480)			(480)		3,563	3,563			
100055637	WEST DECATUR	PA		03/23/2021		1,910		(76)			(76)		1,834	1,834			
100055638	MEADOW BRIDGE	WV		03/23/2021		1,611		(101)			(101)		1,510	1,510			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055639	BLANDON	PA		03/23/2021		1,913		(28)			(28)		1,885	1,885			
100055640	OMAHA	NE		03/23/2021		2,999		12	(39)		51		3,050	4,319		1,269	1,269
100055642	CENTENNIAL	CO		03/23/2021		5,152		(709)			(709)		4,443	4,443			
100055643	LESLIE	GA		03/23/2021		1,031		(151)			(151)		880	880			
100055644	ROCHESTER	NY		03/23/2021		3,638		(463)			(463)		3,175	3,175			
100055646	CHARLESTON	WV		03/23/2021		1,706		(219)			(219)		1,487	1,487			
100055647	ANAHEIM	CA		03/23/2021		6,356		325			325		6,681	6,681			
100055648	THOUSAND OAKS	CA		03/23/2021		9,334		(418)			(418)		8,916	8,916			
100055650	IRVINE	CA		03/23/2021		9,328		(564)			(564)		8,764	8,764			
100055651	ROCKAWAY BEACH	NY		03/23/2021		8,309		(1,191)			(1,191)		7,118	7,118			
100055653	ELORA	TN		03/23/2021		1,057		(72)			(72)		985	985			
100055654	CALHOUN FALLS	SC		03/23/2021		2,111		(104)			(104)		2,007	2,007			
100055656	PLAINFIELD	IL		03/23/2021		11,517		(170)			(170)		11,347	11,347			
100055658	BALTIMORE	MD		03/23/2021		7,429		(111)			(111)		7,318	7,318			
100055662	COLORADO SPRINGS	CO		03/23/2021		2,162		(227)			(227)		1,935	1,935			
100055663	HOUSTON	TX		03/23/2021		1,769		(81)			(81)		1,688	1,688			
100055666	NEW ORLEANS	LA		03/23/2021		1,247		(52)			(52)		1,195	1,195			
100055667	SAN DIEGO	CA		03/23/2021		7,343		(262)			(262)		7,081	7,081			
100055668	PORT SAINT LUCIE	FL		03/23/2021		957		(57)			(57)		900	900			
100055669	GREEN RIVER	WY		03/23/2021		4,398		(262)			(262)		4,136	4,136			
100055670	PARKS	AR		03/23/2021		2,454		(142)			(142)		2,312	2,312			
100055673	CLE ELUM	WA		03/23/2021		2,466		(70)			(70)		2,396	2,396			
100055674	BELFORD	NJ		03/23/2021		2,895		(211)			(211)		2,684	2,684			
100055675	GREEN LANE	PA		03/23/2021		2,026		(142)			(142)		1,884	1,884			
100055676	HALIFAX	PA		03/23/2021		1,362		(99)			(99)		1,263	1,263			
100055677	SAYLORSBURG	PA		03/23/2021		3,876		(321)			(321)		3,555	3,555			
100055679	LATROBE	PA		03/23/2021		2,009		(41)			(41)		1,968	1,968			
100055680	LANDING	NJ		03/23/2021		10,115		(247)			(247)		9,868	9,868			
100055683	ORLAND	CA		03/23/2021		5,563		(259)			(259)		5,304	5,304			
100055684	ERIE	PA		03/23/2021		2,575		(127)			(127)		2,448	2,448			
100055685	WOODBURY	NJ		03/23/2021		2,331		102			102		2,433	2,433			
100055686	NEW BOSTON	NH		03/23/2021		3,990		(218)			(218)		3,772	3,772			
100055687	SPRING VALLEY	CA		03/23/2021		5,262		(268)			(268)		4,994	4,994			
100055688	LAKESHORE	FL		03/23/2021		1,875		(81)			(81)		1,794	1,794			
100055689	RANCHO SANTA MARGARITA	CA		03/23/2021		10,811		(254)			(254)		10,557	10,557			
100055690	HUDSON	IL		03/23/2021		2,874		(36)			(36)		2,838	2,838			
100055691	CLEVELAND	OH		03/23/2021		652		(79)			(79)		573	573			
100055692	NEW OXFORD	PA		03/23/2021		788		(98)			(98)		690	690			
100055693	COLLEGE POINT	NY		03/23/2021		6,585		(370)			(370)		6,215	6,215			
100055694	BLOOMINGTON	IL		03/23/2021		981		(10)			(10)		971	971			
100055695	BLUEFIELD	VA		03/23/2021		24,770		(49)			(49)		24,721	24,721			
100055696	METAMORA	IL		03/23/2021		3,981		(262)			(262)		3,719	3,719			
100055699	SANTA ROSA BEACH	FL		03/23/2021		2,868		(62)			(62)		2,806	2,806			
100055700	SHELTON	CT		03/23/2021		4,231		(193)			(193)		4,038	4,038			
100055702	MIDDLETOWN	DE		03/23/2021		3,799		263			263		4,062	4,062			
100055704	RIVERSIDE	CA		03/23/2021		3,030		(30)			(30)		3,000	3,000			
100055705	WEST PALM BEACH	FL		03/23/2021		2,222		(11)			(11)		2,211	2,211			
100055706	EVERGREEN PARK	IL		03/23/2021		3,882		(247)			(247)		3,635	3,635			
100055707	DETROIT	MI		03/23/2021		568		(95)			(95)		473	473			
100055710	EDMOND	OK		03/23/2021		1,654		(129)			(129)		1,525	1,525			
100055711	HOMELAND	CA		03/23/2021		3,799		197			197		3,996	3,996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055712	TOLLAND	CT		03/23/2021		2,698		(144)			(144)		2,554	2,554			
100055713	SAINT LOUIS	MO		03/23/2021		568		(5)			(5)		563	563			
100055714	MEMPHIS	TN		03/23/2021		3,575		(319)			(319)		3,256	3,256			
100055716	COLUMBUS	GA		03/23/2021		1,235		(247)			(247)		988	988			
100055717	SAINT LOUIS	MO		03/23/2021		(4,631)		84			84		(4,547)	(4,547)			
100055718	AKRON	OH		03/23/2021		5,972		(542)			(542)		5,430	5,430			
100055719	OAKDALE	LA		03/23/2021		309		296			296		605	605			
100055720	BRADLEY	IL		03/23/2021		741		86			86		827	827			
100055721	STATEN ISLAND	NY		03/23/2021		3,432		(428)			(428)		3,004	3,004			
100055724	DOVER	OH		03/23/2021		77,524		(19,132)			(19,132)		58,392	58,392			
100055725	CHICAGO	IL		03/23/2021		3,155		12			12		3,167	3,167			
100055726	KENOSHA	WI		03/23/2021		1,315		(147)			(147)		1,168	1,168			
100055727	STREAMWOOD	IL		03/23/2021		6,056		(1,344)			(1,344)		4,712	4,712			
100055728	NORTH BARRINGTON	IL		03/23/2021		35,726		(3,306)			(3,306)		32,420	32,420			
100055729	BROOKLYN	NY		03/23/2021		14,354		(617)			(617)		13,737	13,737			
100055730	CHESTERTON	IN		03/23/2021		4,268		(144)			(144)		4,124	4,124			
100055731	SCHENECTADY	NY		03/23/2021		2,466		13			13		2,479	2,479			
100055733	GLADSTONE	OR		03/23/2021		6,995		127			127		7,122	7,122			
100055734	HARLINGEN	TX		03/23/2021		2,218		(498)			(498)		1,720	1,720			
100055740	LAWRENCEVILLE	GA		03/23/2021		4,028		(215)			(215)		3,813	3,813			
100055742	NASHVILLE	TN		03/23/2021		1,738		(259)			(259)		1,479	1,479			
100055743	KANSAS CITY	MO		03/23/2021		13,052		(5)			(5)		13,047	13,047			
100055745	MAPLE HEIGHTS	OH		03/23/2021		1,235		48			48		1,283	1,283			
100055747	TUALATIN	OR		03/23/2021		4,475		(193)			(193)		4,282	4,282			
100055748	FORT LAUDERDALE	FL		03/23/2021		7,574		(260)			(260)		7,314	7,314			
100055749	BEAVER CITY	NE		03/23/2021		442		172			172		614	614			
100055751	MABLETON	GA		03/23/2021		4,576		(362)			(362)		4,214	4,214			
100055753	BIRMINGHAM	AL		03/23/2021		6,598		(300)			(300)		6,298	6,298			
100055754	CHANDLER	AZ		03/23/2021		4,273		(196)			(196)		4,077	4,077			
100055757	GOSHEN	VA		03/23/2021		4,444		(510)			(510)		3,934	3,934			
100055758	KENT	WA		03/23/2021		5,389		(222)			(222)		5,167	5,167			
100055759	TAYLOR	PA		03/23/2021		1,349		(172)			(172)		1,177	1,177			
100055761	HIGHLAND MILLS	NY		03/23/2021		3,121		(141)			(141)		2,980	2,980			
100055762	VANCOUVER	WA		03/23/2021		2,739		(136)			(136)		2,603	2,603			
100055763	MIAMI	FL		03/23/2021		4,633		(85)			(85)		4,548	4,548			
100055765	BOZEMAN	MT		03/23/2021		1,659		(80)			(80)		1,579	1,579			
100055768	MONSEY	NY		03/23/2021		9,683		(761)			(761)		8,922	8,922			
100055769	OVIEDO	FL		03/23/2021		(12,028)		(40)			(40)		(12,068)	(12,068)			
100055770	DAVENPORT	FL		03/23/2021		2,365		47			47		2,412	2,412			
100055771	ANN ARBOR	MI		03/23/2021		4,261		(326)			(326)		3,935	3,935			
100055772	WEST PADUCAH	KY		03/23/2021		1,436		(140)			(140)		1,296	1,296			
100055774	SAINT MATTHEWS	SC		03/23/2021		2,218		(219)			(219)		1,999	1,999			
100055777	RIO RICO	AZ		03/23/2021		1,361		(6)			(6)		1,355	1,355			
100055778	CENTER LINE	MI		03/23/2021		2,519		(174)			(174)		2,345	2,345			
100055780	KANSAS CITY	MO		03/23/2021		4,338		(201)			(201)		4,137	4,137			
100055781	HAMILTON	AL		03/23/2021		4,335		(80)			(80)		4,255	4,255			
100055782	FORT EDWARD	NY		03/23/2021		1,669		47			47		1,716	1,716			
100055786	LEHIGH ACRES	FL		03/23/2021		(4,847)		9			9		(4,838)	(4,838)			
100055787	ALBRIGHTSVILLE	PA		03/23/2021		1,948		212			212		2,160	2,160			
100055788	LIVINGSTON	AL		03/23/2021		7,698		29			29		7,727	7,727			
100055789	TARKIO	MO		03/23/2021		699		(21)			(21)		678	678			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055790	OLATHE	KS		03/23/2021		5,343		(576)			(576)		4,767	4,767			
100055793	CHICAGO	IL		03/23/2021		15,591		(2,143)			(2,143)		13,448	13,448			
100055795	CINCINNATI	OH		03/23/2021		1,908		(308)			(308)		1,600	1,600			
100055799	HOBBS	NM		03/23/2021		445		(124)			(124)		321	321			
100055800	SAINT LOUIS	MO		03/23/2021		237		(45)			(45)		192	192			
100055801	MEMPHIS	TN		03/23/2021		6,912		(401)			(401)		6,511	6,511			
100055803	MEMPHIS	TN		03/23/2021		1,953		(245)			(245)		1,708	1,708			
100055804	CLEVELAND	OH		03/23/2021		3,196		(26)			(26)		3,170	3,170			
100055805	HOSFORD	FL		03/23/2021		9,348		(171)			(171)		9,177	9,177			
100055806	DAYTON	OH		03/23/2021		1,965		(42)			(42)		1,923	1,923			
100055811	ENGLEWOOD	FL		03/23/2021		4,479		(380)			(380)		4,099	4,099			
100055812	PLAYA DEL REY	CA		03/23/2021		9,535		(423)			(423)		9,112	9,112			
100055814	CHICAGO	IL		03/23/2021		4,319		(718)			(718)		3,601	3,601			
100055815	JEFFERSONVILLE	IN		03/23/2021		8,052		(252)			(252)		7,800	7,800			
100055816	COLUMBIA	CT		03/23/2021		7,115		(84)			(84)		7,031	7,031			
100055818	RIVERBANK	CA		03/23/2021		2,918		(113)			(113)		2,805	2,805			
100055819	ESCONDIDO	CA		03/23/2021		2,587		(83)			(83)		2,504	2,504			
100055821	WOODFORD	VA		03/23/2021		9,862		(476)			(476)		9,386	9,386			
100055822	PALO ALTO	CA		03/23/2021		18,488		(364)			(364)		18,124	18,124			
100055823	KATY	TX		03/23/2021		3,491		54			54		3,545	3,545			
100055824	BROOKLYN	NY		03/23/2021		5,542		(302)			(302)		5,240	5,240			
100055826	METHUEN	MA		03/23/2021		4,818		(331)			(331)		4,487	4,487			
100055827	KNOXVILLE	TN		03/23/2021		851		(58)			(58)		793	793			
100055828	MIDDLETOWN	NY		03/23/2021		100,123		(745)			(745)		99,378	99,378			
100055829	ANCHORAGE	AK		03/23/2021		5,157		(463)			(463)		4,694	4,694			
100055830	NEWARK	NJ		03/23/2021		1,207		61			61		1,268	1,268			
100055834	PLEASANT GROVE	UT		03/23/2021		5,640		(219)			(219)		5,421	5,421			
100055836	GEORGETOWN	SC		03/23/2021		5,453		(199)			(199)		5,254	5,254			
100055839	DOVER	PA		03/23/2021		4,016		(72)			(72)		3,944	3,944			
100055841	TUCSON	AZ		03/23/2021		1,059		(5)			(5)		1,054	1,054			
100055842	GODDARD	KS		03/23/2021		3,592		(123)			(123)		3,469	3,469			
100055843	NORTH ANDOVER	MA		03/23/2021		3,484		(282)			(282)		3,202	3,202			
100055844	OZARK	MO		03/23/2021		1,398		(186)			(186)		1,212	1,212			
100055845	LAS VEGAS	NV		03/23/2021		1,481		(51)			(51)		1,430	1,430			
100055846	BERKELEY	MO		03/23/2021		7,663		(308)			(308)		7,355	7,355			
100055847	SAINT PETERSBURG	FL		03/23/2021		649		(118)			(118)		531	531			
100055848	HAMMOND	IN		03/23/2021		2,107		(201)			(201)		1,906	1,906			
100055850	ELKHART	IN		03/23/2021		438		(82)			(82)		356	356			
100055851	MUSTANG	OK		03/23/2021		3,580		(496)			(496)		3,084	3,084			
100055852	SPRINGFIELD	VA		03/23/2021		11,814		(874)			(874)		10,940	10,940			
100055853	BLUFFTON	SC		03/23/2021		2,467		(149)			(149)		2,318	2,318			
100055855	NORMAL	IL		03/23/2021		4,920		439			439		5,359	5,359			
100055856	AUBURNDALE	FL		03/23/2021		8,592		458			458		9,050	9,050			
100055860	OMAHA	NE		03/23/2021		4,118		(149)			(149)		3,969	3,969			
100055862	PROVIDENCE	RI		03/23/2021		1,139		(3)			(3)		1,136	1,136			
100055863	SILVER SPRING	MD		03/26/2021		6,665		(201)			(201)		6,464	6,464			
100055865	HERRIMAN	UT		03/26/2021		6,340		(208)			(208)		6,132	6,132			
100055866	GRAND JUNCTION	CO		03/26/2021		9,706		(332)			(332)		9,374	9,374			
100055867	OCEAN CITY	NJ		03/26/2021		6,074		(198)			(198)		5,876	5,876			
100055868	ASBURY PARK	NJ		03/26/2021		9,422		(302)			(302)		9,120	9,120			
100055870	KENSINGTON	MD		03/26/2021		13,153		(427)			(427)		12,726	12,726			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055871	KENSINGTON	MD		03/26/2021		10,077		(335)			(335)		9,742	9,742			
100055873	LONG BRANCH	NJ		03/26/2021		10,728		(358)			(358)		10,370	10,370			
100055874	LOS ANGELES	CA		03/26/2021		14,245		(451)			(451)		13,794	13,794			
100055875	SUNRISE	FL		03/26/2021		8,203		(246)			(246)		7,957	7,957			
100055876	CORONA	CA		03/26/2021		9,406		(311)			(311)		9,095	9,095			
100055877	ELIZABETH	NJ		03/26/2021		8,835		(273)			(273)		8,562	8,562			
100055879	CHEYENNE	WY		03/26/2021		4,966		(144)			(144)		4,822	4,822			
100055880	MESQUITE	TX		03/26/2021		4,576		(136)			(136)		4,440	4,440			
100055881	MONTEREY	CA		03/26/2021		10,367		(280)			(280)		10,087	10,087			
100055882	ANAHEIM	CA		03/26/2021		16,286		(423)			(423)		15,863	15,863			
100055883	SAINT LOUIS	MO		03/26/2021		4,530		(137)			(137)		4,393	4,393			
100055884	LOS ANGELES	CA		03/26/2021		4,909		(125)			(125)		4,784	4,784			
100055885	LOS ANGELES	CA		03/26/2021		12,615		(326)			(326)		12,289	12,289			
100055886	MANSFIELD	TX		03/26/2021		5,997		(177)			(177)		5,820	5,820			
100055887	SPRINGFIELD	OR		03/26/2021		4,335		(122)			(122)		4,213	4,213			
100055888	MILLEDGEVILLE	GA		03/26/2021		5,922		(178)			(178)		5,744	5,744			
100055889	LAKE HAVASU CITY	AZ		03/26/2021		5,873		(161)			(161)		5,712	5,712			
100055890	BIG BEAR LAKE	CA		03/26/2021		5,214		(145)			(145)		5,069	5,069			
100055891	IDAHO FALLS	ID		03/26/2021		5,144		(152)			(152)		4,992	4,992			
100055892	NORTH LAUDERDALE	FL		03/26/2021		6,774		(181)			(181)		6,593	6,593			
100055893	PHILADELPHIA	PA		03/26/2021		4,572		(141)			(141)		4,431	4,431			
100055894	DELRAY BEACH	FL		03/26/2021		9,446		(253)			(253)		9,193	9,193			
100055896	NEWARK	NJ		03/26/2021		4,245		(120)			(120)		4,125	4,125			
100055897	RENO	NV		03/26/2021		13,546		(380)			(380)		13,166	13,166			
100055898	NEW ORLEANS	LA		03/26/2021		7,546		(223)			(223)		7,323	7,323			
100055899	POMONA	CA		03/26/2021		14,379		(391)			(391)		13,988	13,988			
100055900	JAMAICA PLAIN	MA		03/26/2021		18,874		(506)			(506)		18,368	18,368			
100055901	ARLINGTON	TX		03/26/2021		6,401		(188)			(188)		6,213	6,213			
100055902	AUSTIN	TX		03/26/2021		7,134		(184)			(184)		6,950	6,950			
100055903	WILMINGTON	CA		03/26/2021		8,347		(214)			(214)		8,133	8,133			
100055904	HOUSTON	TX		03/26/2021		7,107		(200)			(200)		6,907	6,907			
100055905	JERSEY CITY	NJ		03/26/2021		14,498		(408)			(408)		14,090	14,090			
100055906	KEY LARGO	FL		03/26/2021		5,899		(170)			(170)		5,729	5,729			
100055907	STUDIO CITY	CA		03/26/2021		11,361		(299)			(299)		11,062	11,062			
100055908	BAYONNE	NJ		03/26/2021		8,623		(231)			(231)		8,392	8,392			
100055911	NEW ORLEANS	LA		03/26/2021		9,150		(175)			(175)		8,975	8,975			
100055912	NEW ORLEANS	LA		03/26/2021		6,657		(130)			(130)		6,527	6,527			
100055914	N HOLLYWOOD	CA		03/26/2021		10,624		(264)			(264)		10,360	10,360			
100055916	HYATTSVILLE	MD		03/26/2021		4,325		(97)			(97)		4,228	4,228			
100055917	BALTIMORE	MD		03/26/2021		5,272		(135)			(135)		5,137	5,137			
100055918	BALTIMORE	MD		03/26/2021		5,128		(132)			(132)		4,996	4,996			
100055919	POMPTON LAKES	NJ		03/26/2021		32,628		(974)			(974)		31,654	31,654			
100055921	WASHINGTON	DC		03/26/2021		14,126		(372)			(372)		13,754	13,754			
100057232	HAIKU	HI		05/19/2021		20,341		(717)			(717)		19,624	19,624			
100057233	LOS ANGELES	CA		05/19/2021		17,655		(1,080)			(1,080)		16,575	16,575			
100057235	GLENDALE	CA		05/19/2021		10,989		(381)			(381)		10,608	10,608			
100057238	GLENDALE	CA		05/19/2021		31,691		(1,097)			(1,097)		30,594	30,594			
100057239	VASHON	WA		05/19/2021		7,524		(262)			(262)		7,262	7,262			
100057240	ARLINGTON	VA		05/19/2021		27,750		(972)			(972)		26,778	26,778			
100057242	PINECREST	FL		05/19/2021		57,474		(2,001)			(2,001)		55,473	55,473			
100057244	RANCHO CUCAMONGA	CA		05/19/2021		5,664		(198)			(198)		5,466	5,466			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057245	MIAMI BEACH	FL		05/19/2021		14,249		(497)			(497)		13,752	13,752			
100057247	MOORPARK	CA		05/19/2021		15,863		(552)			(552)		15,311	15,311			
100057252	PALOS VERDES ESTATES	CA		05/19/2021		25,870		(906)			(906)		24,964	24,964			
100057253	CLOVIS	CA		05/19/2021		16,940		(595)			(595)		16,345	16,345			
100057489	LAHAINA	HI		06/02/2021		15,160		(481)			(481)		14,679	14,679			
100057503	CLINTON	NJ		06/30/2021		8,673		(127)			(127)		8,546	8,546			
100057505	BARTLETT	TN		06/30/2021		1,593							1,593	1,593			
100057508	BALTIMORE	MD		06/30/2021		3,439		(50)			(50)		3,389	3,389			
100057509	MESA	AZ		06/30/2021		10,712		(170)			(170)		10,542	10,542			
100057510	HAGERSTOWN	MD		06/30/2021		1,585		(40)			(40)		1,545	1,545			
100057511	GARFIELD	NJ		06/30/2021		8,380		(170)			(170)		8,210	8,210			
100057514	SUNNYVALE	CA		06/30/2021		17,937		(253)			(253)		17,684	17,684			
100057516	FORT WORTH	TX		06/30/2021		2,719		(48)			(48)		2,671	2,671			
100057517	WOODBURY	MN		06/30/2021		4,027		54			54		4,081	4,081			
100057518	CARTERSVILLE	GA		06/30/2021		3,664		(60)			(60)		3,604	3,604			
100057519	DENVER	CO		06/30/2021		7,137		(108)			(108)		7,029	7,029			
100057521	PERU	VT		06/30/2021		4,870		(68)			(68)		4,802	4,802			
100057523	MONROVIA	CA		06/30/2021		9,073		(124)			(124)		8,949	8,949			
100057525	SIMI VALLEY	CA		06/30/2021		7,167		(230)			(230)		6,937	6,937			
100057526	SAINT ANN	MO		06/30/2021		1,250		(15)			(15)		1,235	1,235			
100057527	FAIRFAX	VA		06/30/2021		3,946		(140)			(140)		3,806	3,806			
100057528	NEWTON	MA		06/30/2021		8,248		(113)			(113)		8,135	8,135			
100057529	CONVERSE	TX		06/30/2021		5,531		(90)			(90)		5,441	5,441			
100057530	WILDER	ID		06/30/2021		2,550		(39)			(39)		2,511	2,511			
100057531	DECATUR	AL		06/30/2021		1,788		(73)			(73)		1,715	1,715			
100057532	WINSTON SALEM	NC		06/30/2021		2,703		5			5		2,708	2,708			
100057533	PRINEVILLE	OR		06/30/2021		6,044		(84)			(84)		5,960	5,960			
100057534	INDIO	CA		06/30/2021		3,660		(137)			(137)		3,523	3,523			
100057535	CAROLINA BEACH	NC		06/30/2021		6,452		(121)			(121)		6,331	6,331			
100057537	PEMBROKE PINES	FL		06/30/2021		4,623		(68)			(68)		4,555	4,555			
100057538	CROWLEY	TX		06/30/2021		6,258		(74)			(74)		6,184	6,184			
100057539	BURLESON	TX		06/30/2021		3,874		(46)			(46)		3,828	3,828			
100057540	AUGUSTA	GA		06/30/2021		2,847		(41)			(41)		2,806	2,806			
100057541	MISSOURI CITY	TX		06/30/2021		2,612		(73)			(73)		2,539	2,539			
100057542	ALBUQUERQUE	NM		06/30/2021		1,832		(103)			(103)		1,729	1,729			
100057543	POTTSTOWN	PA		06/30/2021		2,242		(92)			(92)		2,150	2,150			
100057544	OXNARD	CA		06/30/2021		3,147		(115)			(115)		3,032	3,032			
100057545	SARASOTA	FL		06/30/2021		2,334		(95)			(95)		2,239	2,239			
100057546	INDEPENDENCE	MO		06/30/2021		3,365		(49)			(49)		3,316	3,316			
100057547	DALLAS	TX		06/30/2021		3,376		(46)			(46)		3,330	3,330			
100057549	WESTMINSTER	MD		06/30/2021		4,093		(6)			(6)		4,087	4,087			
100057550	CIBOLO	TX		06/30/2021		4,043		(6)			(6)		4,037	4,037			
100057551	EAGLE MOUNTAIN	UT		06/30/2021		35,699		551			551		36,250	36,250			
100057552	PORTLAND	OR		06/30/2021		4,943		(137)			(137)		4,806	4,806			
100057553	MINNEAPOLIS	MN		06/30/2021		7,014		(11)			(11)		7,003	7,003			
100057554	RIDGECREST	CA		06/30/2021		6,475		(74)			(74)		6,401	6,401			
100057555	EVANS	CO		06/30/2021		4,527		(67)			(67)		4,460	4,460			
100057556	CLINTON	NJ		06/30/2021		8,511		51			51		8,562	8,562			
100057557	HOLIDAY	FL		06/30/2021		3,959		(58)			(58)		3,901	3,901			
100057558	EATONTON	GA		06/30/2021		17,090		(464)			(464)		16,626	16,626			
100057563	BALTIMORE	MD		06/30/2021		2,496		(57)			(57)		2,439	2,439			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057564	LEWISVILLE	TX		06/30/2021		4,603		(41)			(41)		4,562	4,562			
100057565	NEWARK	NJ		06/30/2021		7,255		(149)			(149)		7,106	7,106			
100057566	SURPRISE	AZ		06/30/2021		5,060		(134)			(134)		4,926	4,926			
100057567	FT LAUDERDALE	FL		06/30/2021		3,225		(88)			(88)		3,137	3,137			
100057568	CASTRO VALLEY	CA		06/30/2021		28,240		(262)			(262)		27,978	27,978			
100057569	DUNEDIN	FL		06/30/2021		17,503		(311)			(311)		17,192	17,192			
100057570	GLENDALE	CA		06/30/2021		15,526		(183)			(183)		15,343	15,343			
100057571	HAGERSTOWN	MD		06/30/2021		1,569		(24)			(24)		1,545	1,545			
100057572	PORTLAND	OR		06/30/2021		11,426		(201)			(201)		11,225	11,225			
100057573	RICHMOND HILL	GA		06/30/2021		3,014		(97)			(97)		2,917	2,917			
100057575	RIVERSIDE	NJ		06/30/2021		3,254		(45)			(45)		3,209	3,209			
100057576	MEMPHIS	TN		06/30/2021		2,788		(40)			(40)		2,748	2,748			
100057577	ATLANTA	GA		06/30/2021		6,272		(194)			(194)		6,078	6,078			
100057579	SAN ANTONIO	TX		06/30/2021		2,087		(95)			(95)		1,992	1,992			
100057580	LINWOOD	PA		06/30/2021		3,109		(154)			(154)		2,955	2,955			
100057581	SEVIERVILLE	TN		06/30/2021		4,689		(83)			(83)		4,606	4,606			
100057582	PHILADELPHIA	PA		06/30/2021		1,853		(26)			(26)		1,827	1,827			
100057583	TAMPA	FL		06/30/2021		9,480		(391)			(391)		9,089	9,089			
100057585	VENTURA	CA		06/30/2021		5,313		(111)			(111)		5,202	5,202			
100057586	BALDWIN PARK	CA		06/30/2021		11,956		(236)			(236)		11,720	11,720			
100057589	BAKERSFIELD	CA		06/30/2021		5,510		(251)			(251)		5,259	5,259			
100057590	ALTADENA	CA		06/30/2021		13,400		(358)			(358)		13,042	13,042			
100057591	WINDER	GA		06/30/2021		3,240		(40)			(40)		3,200	3,200			
100057592	WAIANAE	HI		06/30/2021		7,669		(146)			(146)		7,523	7,523			
100057593	KANSAS CITY	KS		06/30/2021		2,520		(69)			(69)		2,451	2,451			
100057594	GROVETOWN	GA		06/30/2021		3,463		(31)			(31)		3,432	3,432			
100057595	SAINT PETERSBURG	FL		06/30/2021		4,885		(181)			(181)		4,704	4,704			
100057596	PUYALLUP	WA		06/30/2021		6,167		(131)			(131)		6,036	6,036			
100057597	VANCOUVER	WA		06/30/2021		13,289		(195)			(195)		13,094	13,094			
100057598	FRANKLIN	OH		06/30/2021		2,945		(135)			(135)		2,810	2,810			
100057599	BALTIMORE	MD		06/30/2021		5,742		(86)			(86)		5,656	5,656			
100057600	HAGERSTOWN	MD		06/30/2021		3,095		(98)			(98)		2,997	2,997			
100057601	FILER	ID		06/30/2021		1,423		(63)			(63)		1,360	1,360			
100057603	CHATTANOOGA	TN		06/30/2021		1,871		(105)			(105)		1,766	1,766			
100057604	LANCASTER	CA		06/30/2021		4,564		(97)			(97)		4,467	4,467			
100057606	BROWNSVILLE	TX		06/30/2021		11,337		(558)			(558)		10,779	10,779			
100057607	ANAHEIM	CA		06/30/2021		6,501		(194)			(194)		6,307	6,307			
100057608	NASHVILLE	TN		06/30/2021		12,284		(468)			(468)		11,816	11,816			
100057609	HYATTSVILLE	MD		06/30/2021		5,224		(154)			(154)		5,070	5,070			
100057610	RODANTHE	NC		06/30/2021		10,338		(246)			(246)		10,092	10,092			
100057612	NEW BRAUNFELS	TX		06/30/2021		3,888		(198)			(198)		3,690	3,690			
100057613	LANCASTER	CA		06/30/2021		5,124		(109)			(109)		5,015	5,015			
100057614	PEABODY	MA		06/30/2021		10,138		(249)			(249)		9,889	9,889			
100057615	PORT ORANGE	FL		06/30/2021		3,537		(24)			(24)		3,513	3,513			
100057616	HAMBURG	PA		06/30/2021		3,449		(46)			(46)		3,403	3,403			
100057617	KANSAS CITY	MO		06/30/2021		3,447		(115)			(115)		3,332	3,332			
100057618	NEWARK	NJ		06/30/2021		8,198		(102)			(102)		8,096	8,096			
100057619	PORT SAINT LUCIE	FL		06/30/2021		3,333		(136)			(136)		3,197	3,197			
100057620	KANSAS CITY	MO		06/30/2021		2,531		(105)			(105)		2,426	2,426			
100057621	HUGO	MN		06/30/2021		(2,167)		(78)			(78)		(2,245)	(2,245)			
100057624	ELIZABETH	NJ		06/30/2021		6,762		(137)			(137)		6,625	6,625			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057625	GRAND RAPIDS	MI		06/30/2021		3,314		(148)			(148)		3,166	3,166			
100057626	PINETOP	AZ		06/30/2021		4,729		(170)			(170)		4,559	4,559			
100057627	SAVANNAH	GA		06/30/2021		1,259		(69)			(69)		1,190	1,190			
100057628	CAPE CORAL	FL		06/30/2021		5,887		(104)			(104)		5,783	5,783			
100057629	CLARKSVILLE	TN		06/30/2021		2,906		(121)			(121)		2,785	2,785			
100057630	BEAVERTON	OR		06/30/2021		6,235		(148)			(148)		6,087	6,087			
100057631	KIRKLAND	WA		06/30/2021		10,669		(310)			(310)		10,359	10,359			
100057632	LARAMIE	WY		06/30/2021		6,541		(229)			(229)		6,312	6,312			
100057633	PHILADELPHIA	PA		06/30/2021		1,927		(84)			(84)		1,843	1,843			
100057634	GUTHRIE	OK		06/30/2021		3,068		(148)			(148)		2,920	2,920			
100057635	JACKSONVILLE	FL		06/30/2021		1,755		(83)			(83)		1,672	1,672			
100057638	PHOENIX	AZ		06/30/2021		6,319		(77)			(77)		6,242	6,242			
100057639	SCOTTSDALE	AZ		06/30/2021		5,180		(80)			(80)		5,100	5,100			
100057640	BARRINGTON	RI		06/30/2021		5,797		(156)			(156)		5,641	5,641			
100057641	GREENVILLE	SC		06/30/2021		3,626		(33)			(33)		3,593	3,593			
100057642	QUINCY	MA		06/30/2021		9,117		(188)			(188)		8,929	8,929			
100057643	CHULA VISTA	CA		06/30/2021		12,171		(202)			(202)		11,969	11,969			
100057647	DANA POINT	CA		06/30/2021		36,596		(604)			(604)		35,992	35,992			
100057649	FORT COLLINS	CO		06/30/2021		8,301		(101)			(101)		8,200	8,200			
100057650	ORLANDO	FL		06/30/2021		17,622		(139)			(139)		17,483	17,483			
100057651	LAS VEGAS	NV		06/30/2021		4,544		(121)			(121)		4,423	4,423			
100057652	S SAN FRAN	CA		06/30/2021		24,737		(577)			(577)		24,160	24,160			
100057653	WINDHAM	CT		06/30/2021		3,315		(75)			(75)		3,240	3,240			
100057655	HOLLY SPRINGS	NC		06/30/2021		5,785		(79)			(79)		5,706	5,706			
100057656	MIRAMAR	FL		06/30/2021		5,389		(165)			(165)		5,224	5,224			
100057657	RALEIGH	NC		06/30/2021		4,139		(56)			(56)		4,083	4,083			
100057658	MESA	AZ		06/30/2021		6,232		(167)			(167)		6,065	6,065			
100057660	PROVIDENCE	RI		06/30/2021		4,881		(124)			(124)		4,757	4,757			
100057661	MOUNT VERNON	WA		06/30/2021		7,270		(127)			(127)		7,143	7,143			
100057662	WYLIE	TX		06/30/2021		4,458		(73)			(73)		4,385	4,385			
100057663	VANCOUVER	WA		06/30/2021		5,200		(181)			(181)		5,019	5,019			
100057664	ROSEVILLE	CA		06/30/2021		7,123		(211)			(211)		6,912	6,912			
100057665	ROSEVILLE	CA		06/30/2021		7,286		(154)			(154)		7,132	7,132			
100057667	PACIFIC GROVE	CA		06/30/2021		23,681		(220)			(220)		23,461	23,461			
100057668	AUBURN	WA		06/30/2021		5,415		(142)			(142)		5,273	5,273			
100057669	HENRICO	VA		06/30/2021		3,110		(51)			(51)		3,059	3,059			
100057670	FORT WORTH	TX		06/30/2021		3,754		(76)			(76)		3,678	3,678			
100057672	OMAHA	NE		06/30/2021		2,989		(49)			(49)		2,940	2,940			
100057673	RIVERVIEW	FL		06/30/2021		4,966		(103)			(103)		4,863	4,863			
100057674	HASTINGS	NE		06/30/2021		1,831		(66)			(66)		1,765	1,765			
100057675	WINDER	GA		06/30/2021		3,240		(40)			(40)		3,200	3,200			
100057676	AUDUBON	NJ		06/30/2021		9,114		(132)			(132)		8,982	8,982			
100057677	FORT COLLINS	CO		06/30/2021		5,772		(95)			(95)		5,677	5,677			
100057678	HAW RIVER	NC		06/30/2021		2,287		(97)			(97)		2,190	2,190			
100057679	LAS VEGAS	NV		06/30/2021		5,010		(79)			(79)		4,931	4,931			
100057680	PHILADELPHIA	PA		06/30/2021		2,435		(116)			(116)		2,319	2,319			
100057681	KANSAS CITY	MO		06/30/2021		3,447		(115)			(115)		3,332	3,332			
100057682	MURFREESBORO	TN		06/30/2021		4,464		(60)			(60)		4,404	4,404			
100057683	HOLLYWOOD	FL		06/30/2021		13,068		(573)			(573)		12,495	12,495			
100057685	NEW PORT RICHEY	FL		06/30/2021		2,960		(156)			(156)		2,804	2,804			
100057686	PARKER	CO		06/30/2021		5,481		(186)			(186)		5,295	5,295			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057687	SUNNYVALE	CA		06/30/2021		15,564		(212)			(212)		15,352	15,352			
100057689	CHESAPEAKE	VA		06/30/2021		2,908		(111)			(111)		2,797	2,797			
100057690	SIMI VALLEY	CA		06/30/2021		7,937		(202)			(202)		7,735	7,735			
100057692	VICTORVILLE	CA		06/30/2021		4,265		(128)			(128)		4,137	4,137			
100057694	PHOENIX	AZ		06/30/2021		2,407		(74)			(74)		2,333	2,333			
100057695	BATON ROUGE	LA		06/30/2021		4,774		(65)			(65)		4,709	4,709			
100057696	BROOKHAVEN	PA		06/30/2021		3,512		(53)			(53)		3,459	3,459			
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		4,003		(160)			(160)		3,843	3,843			
100057698	SAN ANTONIO	TX		06/30/2021		3,107		(113)			(113)		2,994	2,994			
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		3,268		(136)			(136)		3,132	3,132			
100057700	SUMTER	SC		06/30/2021		3,164		(118)			(118)		3,046	3,046			
100057701	PALATINE	IL		06/30/2021		1,840		(24)			(24)		1,816	1,816			
100057703	HOPKINTON	RI		06/30/2021		4,680		(117)			(117)		4,563	4,563			
100057704	HENDERSON	NV		06/30/2021		4,758		(74)			(74)		4,684	4,684			
100057705	BRIDGEPORT	CT		06/30/2021		3,158		(122)			(122)		3,036	3,036			
100057706	GRESHAM	OR		06/30/2021		4,958		(183)			(183)		4,775	4,775			
100057707	OLYMPIA	WA		06/30/2021		6,005		(222)			(222)		5,783	5,783			
100057708	SANTA ROSA BEACH	FL		06/30/2021		4,895		(184)			(184)		4,711	4,711			
100057709	DANA POINT	CA		06/30/2021		12,992		(257)			(257)		12,735	12,735			
100057710	DAPHNE	AL		06/30/2021		2,647		(110)			(110)		2,537	2,537			
100057711	ATLANTA	GA		06/30/2021		3,361		(137)			(137)		3,224	3,224			
100057712	BLACKWOOD	NJ		06/30/2021		2,156		(78)			(78)		2,078	2,078			
100057713	BOISE	ID		06/30/2021		9,924		(265)			(265)		9,659	9,659			
100057714	GREENVILLE	SC		06/30/2021		4,997		(147)			(147)		4,850	4,850			
100057716	SWANSBORO	NC		06/30/2021		1,916		(89)			(89)		1,827	1,827			
100057717	LAWRENCEVILLE	GA		06/30/2021		9,340		(331)			(331)		9,009	9,009			
100057722	SAPULPA	OK		06/30/2021		3,334		(125)			(125)		3,209	3,209			
100057724	OCALA	FL		06/30/2021		3,629		(127)			(127)		3,502	3,502			
100057726	CHICAGO	IL		06/30/2021		5,774		(85)			(85)		5,689	5,689			
100057727	ATHENS	GA		06/30/2021		2,608		(132)			(132)		2,476	2,476			
100057728	BRIGHTON	CO		06/30/2021		6,667		(207)			(207)		6,460	6,460			
100057729	LAFAYETTE	LA		06/30/2021		3,275		(122)			(122)		3,153	3,153			
100057730	KALISPELL	MT		06/30/2021		5,960		(198)			(198)		5,762	5,762			
100057731	MEMPHIS	TN		06/30/2021		6,618		(205)			(205)		6,413	6,413			
100057732	HERRIMAN	UT		06/30/2021		4,917		(103)			(103)		4,814	4,814			
100057735	BOWIE	MD		06/30/2021		5,765		(167)			(167)		5,598	5,598			
100057737	CUMMING	GA		06/30/2021		3,835		(125)			(125)		3,710	3,710			
100057738	WASHINGTON	DC		06/30/2021		19,257		(598)			(598)		18,659	18,659			
100057741	AUSTIN	TX		06/30/2021		7,329		(284)			(284)		7,045	7,045			
100057742	EMERSON	NJ		06/30/2021		8,281		(175)			(175)		8,106	8,106			
100057743	OCALA	FL		06/30/2021		3,304		(144)			(144)		3,160	3,160			
100057744	LAS VEGAS	NV		06/30/2021		8,695		(263)			(263)		8,432	8,432			
100057746	MANCHESTER	NH		06/30/2021		5,638		(170)			(170)		5,468	5,468			
100057747	EDINBURG	TX		06/30/2021		1,113		(54)			(54)		1,059	1,059			
100057749	BELLINGHAM	WA		06/30/2021		6,526		(261)			(261)		6,265	6,265			
100057751	HERNANDO BEACH	FL		06/30/2021		5,227		(109)			(109)		5,118	5,118			
100057754	NAPLES	FL		06/30/2021		2,464		(137)			(137)		2,327	2,327			
100057755	MARTINSBURG	WV		06/30/2021		1,762		(24)			(24)		1,738	1,738			
100057756	FERNANDINA BEACH	FL		06/30/2021		5,660		(81)			(81)		5,579	5,579			
100057757	ALBUQUERQUE	NM		06/30/2021		4,765		(216)			(216)		4,549	4,549			
100057759	MCKINNEY	TX		06/30/2021		33,125		(1,477)			(1,477)		31,648	31,648			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057760	FRESNO	CA		06/30/2021		15,167		(575)			(575)		14,592	14,592			
100057761	PASO ROBLES	CA		06/30/2021		9,798		(218)			(218)		9,580	9,580			
100057762	PENSACOLA	FL		06/30/2021		1,962		(91)			(91)		1,871	1,871			
100057763	SAN ANTONIO	TX		06/30/2021		1,990		(99)			(99)		1,891	1,891			
100057764	TULSA	OK		06/30/2021		2,133		(99)			(99)		2,034	2,034			
100057765	CHANDLER	AZ		06/30/2021		3,081		(76)			(76)		3,005	3,005			
100057766	LUBBOCK	TX		06/30/2021		2,533		(113)			(113)		2,420	2,420			
100057767	KATY	TX		06/30/2021		6,339		(208)	7		(215)		6,124	5,618		(506)	(506)
100057768	KATY	TX		06/30/2021		4,030		(131)			(131)		3,899	3,899			
100057769	SACRAMENTO	CA		06/30/2021		10,959		(158)			(158)		10,801	10,801			
100057770	FREDERICKSBURG	VA		06/30/2021		3,373		(130)			(130)		3,243	3,243			
100057771	TUCSON	AZ		06/30/2021		3,107		(122)			(122)		2,985	2,985			
100057772	HASTINGS	NE		06/30/2021		3,010		(140)			(140)		2,870	2,870			
100057774	METAIRIE	LA		06/30/2021		1,614		(111)			(111)		1,503	1,503			
100057775	BATON ROUGE	LA		06/30/2021		4,442		(62)			(62)		4,380	4,380			
100057776	BATON ROUGE	LA		06/30/2021		3,296		(126)			(126)		3,170	3,170			
100057777	GRANTS PASS	OR		06/30/2021		5,652		(163)			(163)		5,489	5,489			
100057779	PUEBLO	CO		06/30/2021		5,090		(78)			(78)		5,012	5,012			
100057780	NEWPORT	RI		06/30/2021		5,611		(194)			(194)		5,417	5,417			
100057781	NASHVILLE	TN		06/30/2021		4,766		(77)			(77)		4,689	4,689			
100057782	MOORESVILLE	NC		06/30/2021		1,903		(100)			(100)		1,803	1,803			
100057784	ROCKLEDGE	FL		06/30/2021		5,010		(169)			(169)		4,841	4,841			
100057787	PHILADELPHIA	PA		06/30/2021		7,170		(246)			(246)		6,924	6,924			
100057788	BLANCHARD	OK		06/30/2021		3,484		(75)			(75)		3,409	3,409			
100057789	WACO	TX		06/30/2021		2,125		(94)			(94)		2,031	2,031			
100057790	WALTHAM	MA		06/30/2021		9,598		(159)			(159)		9,439	9,439			
100057794	RIVERBANK	CA		06/30/2021		4,997		(132)			(132)		4,865	4,865			
100057798	AURORA	CO		06/30/2021		7,647		(179)			(179)		7,468	7,468			
100057799	MOORE	SC		06/30/2021		4,078		(139)			(139)		3,939	3,939			
100057800	NORFOLK	VA		06/30/2021		10,020		(222)			(222)		9,798	9,798			
100057801	PALO ALTO	CA		06/30/2021		13,855		135			135		13,990	13,990			
100057802	AUSTIN	TX		06/30/2021		5,874		(174)			(174)		5,700	5,700			
100057806	FORT MYERS	FL		06/30/2021		3,473		(42)			(42)		3,431	3,431			
100057807	VANCOUVER	WA		06/30/2021		6,316		(120)			(120)		6,196	6,196			
100057808	SURFSIDE BEACH	TX		06/30/2021		4,849		(107)			(107)		4,742	4,742			
100057810	MARIETTA	GA		06/30/2021		5,041		(39)			(39)		5,002	5,002			
100057811	WINCHESTER	VA		06/30/2021		6,408		(163)			(163)		6,245	6,245			
100057812	NORTH CHESTERFIELD	VA		06/30/2021		3,626		(82)			(82)		3,544	3,544			
100057814	SHOREVIEW	MN		06/30/2021		5,426		(2)			(2)		5,424	5,424			
100057815	CEDAR CITY	UT		06/30/2021		3,637		(128)			(128)		3,509	3,509			
100057816	SAN DIEGO	CA		06/30/2021		28,489		(624)			(624)		27,865	27,865			
100057817	WASHINGTON	DC		06/30/2021		4,443		(31)			(31)		4,412	4,412			
100057820	BALDWIN PARK	CA		06/30/2021		9,554		(200)			(200)		9,354	9,354			
100057821	SAN JOSE	CA		06/30/2021		13,081		(180)			(180)		12,901	12,901			
100057822	PORTLAND	OR		06/30/2021		9,591		(203)			(203)		9,388	9,388			
100057823	DURHAM	NC		06/30/2021		6,160		(104)			(104)		6,056	6,056			
100057824	SACRAMENTO	CA		06/30/2021		8,095		(210)			(210)		7,885	7,885			
100057825	HAYWARD	CA		06/30/2021		11,413		(242)			(242)		11,171	11,171			
100057828	LONG BEACH	CA		06/30/2021		7,136		(144)			(144)		6,992	6,992			
100057829	CONCORD	CA		06/30/2021		12,429		(316)			(316)		12,113	12,113			
100057830	HAVRE DE GRACE	MD		06/30/2021		9,747		(235)			(235)		9,512	9,512			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057833	BALCH SPRINGS	TX		06/30/2021		5,107		(90)			(90)		5,017	5,017			
100057835	OCEANSIDE	CA		06/30/2021		5,884		(183)			(183)		5,701	5,701			
100057836	CHULA VISTA	CA		06/30/2021		8,432		(216)			(216)		8,216	8,216			
100057837	PHILADELPHIA	PA		06/30/2021		7,107		(203)			(203)		6,904	6,904			
100057839	ENGLISHTOWN	NJ		06/30/2021		9,611		(169)			(169)		9,442	9,442			
100057842	BELMONT	NC		06/30/2021		3,791							3,791	3,791			
100057843	SMYRNA	DE		06/30/2021		3,669		(152)			(152)		3,517	3,517			
100057844	BALTIMORE	MD		06/30/2021		3,330		(41)			(41)		3,289	3,289			
100057847	OWENS CROSS ROADS	AL		06/30/2021		12,425		(507)			(507)		11,918	11,918			
100057848	HOUSTON	TX		06/30/2021		2,313		(96)			(96)		2,217	2,217			
100057850	NEWARK	NJ		06/30/2021		4,758		(94)			(94)		4,664	4,664			
100057851	COEUR D ALENE	ID		06/30/2021		6,824		(180)			(180)		6,644	6,644			
100057853	VANCOUVER	WA		06/30/2021		6,009		(147)			(147)		5,862	5,862			
100057854	ODENTON	MD		06/30/2021		3,947		(76)			(76)		3,871	3,871			
100057856	RAPID CITY	SD		06/30/2021		2,904		(9)			(9)		2,895	2,895			
100057857	PENSACOLA	FL		06/30/2021		5,742		(70)			(70)		5,672	5,672			
100057858	PENSACOLA	FL		06/30/2021		5,992		(141)			(141)		5,851	5,851			
100057859	LECANTO	FL		06/30/2021		6,688		(146)			(146)		6,542	6,542			
100057861	LAS VEGAS	NV		06/30/2021		2,631		(38)			(38)		2,593	2,593			
100057862	CHARLOTTE	NC		06/30/2021		3,330		(52)			(52)		3,278	3,278			
100057863	MEDFORD	OR		06/30/2021		5,593		(123)			(123)		5,470	5,470			
100057865	BLUE JAY	CA		06/30/2021		2,575		(134)			(134)		2,441	2,441			
100057866	MEMPHIS	TN		06/30/2021		2,183		(108)			(108)		2,075	2,075			
100057869	CAPE CORAL	FL		06/30/2021		2,612		(100)			(100)		2,512	2,512			
100057871	ARIZONA CITY	AZ		06/30/2021		2,946		(36)			(36)		2,910	2,910			
100057873	HOWELL	NJ		06/30/2021		4,787		(68)			(68)		4,719	4,719			
100057876	BOISE	ID		06/30/2021		5,586		(179)			(179)		5,407	5,407			
100057877	FRESNO	CA		06/30/2021		2,927		(39)			(39)		2,888	2,888			
100057878	PORT SAINT LUCIE	FL		06/30/2021		4,494		(180)			(180)		4,314	4,314			
100057879	BROWNSVILLE	TX		06/30/2021		1,199		(66)			(66)		1,133	1,133			
100057881	HAGERSTOWN	MD		06/30/2021		8,605		(109)			(109)		8,496	8,496			
100057882	KANAB	UT		06/30/2021		4,930		(74)			(74)		4,856	4,856			
100057883	ORLANDO	FL		06/30/2021		6,907		(288)			(288)		6,619	6,619			
100057884	FORT WORTH	TX		06/30/2021		4,021		(133)			(133)		3,888	3,888			
100057886	ASHLAND	OR		06/30/2021		7,269		(225)			(225)		7,044	7,044			
100057888	CHANDLER	AZ		06/30/2021		4,559		(174)			(174)		4,385	4,385			
100057889	LA QUINTA	CA		06/30/2021		8,713		(207)			(207)		8,506	8,506			
100057890	LA QUINTA	CA		06/30/2021		9,569		(228)			(228)		9,341	9,341			
100057891	RICHMOND	TX		06/30/2021		4,499		(138)			(138)		4,361	4,361			
100057893	CHATTANOOGA	TN		06/30/2021		4,168		(162)			(162)		4,006	4,006			
100057894	NEWTON	NJ		06/30/2021		3,767		(132)			(132)		3,635	3,635			
100057895	OLD HICKORY	TN		06/30/2021		12,918		(379)			(379)		12,539	12,539			
100057896	SOMERVILLE	NJ		06/30/2021		4,549		(60)			(60)		4,489	4,489			
100057897	BAYONNE	NJ		06/30/2021		4,370		(63)			(63)		4,307	4,307			
100057899	CLEARWATER	FL		06/30/2021		1,720		(80)			(80)		1,640	1,640			
100057901	ATLANTA	GA		06/30/2021		7,168		(222)			(222)		6,946	6,946			
100057903	CHESTNUT HILL	MA		06/30/2021		4,676		(53)			(53)		4,623	4,623			
100057904	ST AUGUSTINE	FL		06/30/2021		4,615		(10)			(10)		4,605	4,605			
100057906	LITTLE ROCK	AR		06/30/2021		3,026		(116)			(116)		2,910	2,910			
100057907	BAKERSFIELD	CA		06/30/2021		3,143		(46)			(46)		3,097	3,097			
100057910	FAIRBORN	OH		06/30/2021		8,662		(28)			(28)		8,634	8,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057911	FORT WORTH	TX		06/30/2021		4,616		(40)			(40)		4,576	4,576			
100057912	COOLIDGE	AZ		06/30/2021		4,285		(39)			(39)		4,246	4,246			
100057914	PHOENIX	AZ		06/30/2021		6,086		(181)			(181)		5,905	5,905			
100057916	VICTORVILLE	CA		06/30/2021		4,495		(114)			(114)		4,381	4,381			
100057917	HESPERIA	CA		06/30/2021		4,646		(118)			(118)		4,528	4,528			
100057918	CHICAGO	IL		06/30/2021		8,716		(147)			(147)		8,569	8,569			
100057919	PHOENIX	AZ		06/30/2021		12,925		(308)			(308)		12,617	12,617			
100057920	PITTSBURG	CA		06/30/2021		7,906		(223)			(223)		7,683	7,683			
100057921	LOVELAND	CO		06/30/2021		6,671		(168)			(168)		6,503	6,503			
100057923	LONG BEACH	CA		06/30/2021		13,923		(229)			(229)		13,694	13,694			
100057925	PATERSON	NJ		06/30/2021		4,961		(99)			(99)		4,862	4,862			
100057926	DUBLIN	OH		06/30/2021		5,359		(127)			(127)		5,232	5,232			
100057927	ROSELLE	NJ		06/30/2021		8,332		(6)			(6)		8,326	8,326			
100057928	MARIPOSA	CA		06/30/2021		4,105		(171)			(171)		3,934	3,934			
100057929	WEST ORANGE	NJ		06/30/2021		8,241		(191)			(191)		8,050	8,050			
100057930	SPRING LAKE	NC		06/30/2021		4,623		(150)			(150)		4,473	4,473			
100057931	CHATTANOOGA	TN		06/30/2021		4,383		(70)			(70)		4,313	4,313			
100057932	NOTTINGHAM	MD		06/30/2021		4,218		(51)			(51)		4,167	4,167			
100057933	NEW ORLEANS	LA		06/30/2021		5,908		(202)			(202)		5,706	5,706			
100057934	RALEIGH	NC		06/30/2021		12,390		(179)			(179)		12,211	12,211			
100057935	RALEIGH	NC		06/30/2021		11,499		(167)			(167)		11,332	11,332			
100057937	PANAMA CITY BEACH	FL		06/30/2021		4,309		(146)			(146)		4,163	4,163			
100057939	FORT WORTH	TX		06/30/2021		3,307		(43)			(43)		3,264	3,264			
100057941	DENVER	CO		06/30/2021		4,236		(116)			(116)		4,120	4,120			
100057942	NEWPORT	RI		06/30/2021		6,709		(94)			(94)		6,615	6,615			
100057943	SANTA BARBARA	CA		06/30/2021		10,500		(171)			(171)		10,329	10,329			
100057944	HUNTINGTON BEACH	CA		06/30/2021		21,370		(392)			(392)		20,978	20,978			
100057945	SAHUARITA	AZ		06/30/2021		4,058		(102)			(102)		3,956	3,956			
100057946	PHILADELPHIA	PA		06/30/2021		5,779		(176)			(176)		5,603	5,603			
100057947	BAKERSFIELD	CA		06/30/2021		4,185		(147)			(147)		4,038	4,038			
100057950	WATSONVILLE	CA		06/30/2021		11,424		(310)			(310)		11,114	11,114			
100057951	ALEXANDRIA	VA		06/30/2021		2,472		(98)			(98)		2,374	2,374			
100057952	MEMPHIS	TN		06/30/2021		3,113		(126)			(126)		2,987	2,987			
100057957	RICHMOND	VA		06/30/2021		10,945		(280)			(280)		10,665	10,665			
100057958	ELIZABETH	NJ		06/30/2021		5,919		(26)			(26)		5,893	5,893			
100057959	CHARLESTON	SC		06/30/2021		2,684		(119)			(119)		2,565	2,565			
100057961	BANNING	CA		06/30/2021		7,988		(266)			(266)		7,722	7,722			
100057962	CLEVELAND	OH		06/30/2021		2,123		(113)			(113)		2,010	2,010			
100057963	SAN FRANCISCO	CA		06/30/2021		5,648		(206)			(206)		5,442	5,442			
100057964	STOCKTON	CA		06/30/2021		5,588		(71)			(71)		5,517	5,517			
100057965	MT JULIET	TN		06/30/2021		6,802		(167)			(167)		6,635	6,635			
100057966	SAVANNAH	GA		06/30/2021		4,655		(198)			(198)		4,457	4,457			
100057970	HOCKLEY	TX		06/30/2021		1,869		(24)			(24)		1,845	1,845			
100057971	CYPRESS	TX		06/30/2021		2,941		(131)			(131)		2,810	2,810			
100057973	ALPHARETTA	GA		06/30/2021		6,289		(171)			(171)		6,118	6,118			
100057974	MCALLEN	TX		06/30/2021		4,766		(157)			(157)		4,609	4,609			
100057975	ANNAPOLIS	MD		06/30/2021		4,480		(127)			(127)		4,353	4,353			
100057976	NORTHPORT	AL		06/30/2021		3,730		(136)			(136)		3,594	3,594			
100057978	ALBUQUERQUE	NM		06/30/2021		2,855		(123)			(123)		2,732	2,732			
100057980	VAN NUYS	CA		06/30/2021		11,526		(234)			(234)		11,292	11,292			
100057981	LITTLE ROCK	AR		06/30/2021		1,716		(24)			(24)		1,692	1,692			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057985	HARVEST	AL		06/30/2021		2,534		(105)			(105)		2,429	2,429			
100057986	MEMPHIS	TN		06/30/2021		3,598		(139)			(139)		3,459	3,459			
100057987	BEAVERTON	OR		06/30/2021		10,231		(246)			(246)		9,985	9,985			
100057988	LOMA LINDA	CA		06/30/2021		42,052		(970)			(970)		41,082	41,082			
100057989	COLLIERVILLE	TN		06/30/2021		4,834		(146)			(146)		4,688	4,688			
100057990	TULARE	CA		06/30/2021		4,227		(158)			(158)		4,069	4,069			
100057991	PETERSBURG	VA		06/30/2021		3,552		(50)			(50)		3,502	3,502			
100057992	LAS VEGAS	NV		06/30/2021		8,556		(344)			(344)		8,212	8,212			
100057993	PASO ROBLES	CA		06/30/2021		6,373		(150)			(150)		6,223	6,223			
100057994	OCALA	FL		06/30/2021		3,276		(22)			(22)		3,254	3,254			
100057996	LAKE STEVENS	WA		06/30/2021		4,912		(75)			(75)		4,837	4,837			
100057997	SALT LAKE CTY	UT		06/30/2021		9,136		(73)			(73)		9,063	9,063			
100057998	BATON ROUGE	LA		06/30/2021		3,208		(116)			(116)		3,092	3,092			
100057999	RENO	NV		06/30/2021		6,531		(185)			(185)		6,346	6,346			
100058001	TUCKER	GA		06/30/2021		6,222		(195)			(195)		6,027	6,027			
100058002	BOISE	ID		06/30/2021		9,107		(234)			(234)		8,873	8,873			
100058004	NATIONAL CITY	CA		06/30/2021		7,051		(263)			(263)		6,788	6,788			
100058005	PATERSON	NJ		06/30/2021		6,293		(221)			(221)		6,072	6,072			
100058006	OLD HICKORY	TN		06/30/2021		2,579		(117)			(117)		2,462	2,462			
100060055	SAN TAN VALLEY	AZ		06/25/2021		5,376		(137)			(137)		5,239	5,239			
100060057	PHOENIX	AZ		06/25/2021		4,641		(105)			(105)		4,536	4,536			
100060059	CHANDLER	AZ		06/25/2021		4,949		(160)			(160)		4,789	4,789			
100060060	QUEEN CREEK	AZ		06/25/2021		5,035		(150)			(150)		4,885	4,885			
100060062	PHOENIX	AZ		06/25/2021		4,602		(125)			(125)		4,477	4,477			
100060063	FLAGSTAFF	AZ		06/25/2021		6,365		(183)			(183)		6,182	6,182			
100060064	BENTONVILLE	AR		06/25/2021		5,160		(108)			(108)		5,052	5,052			
100060065	TUCSON	AZ		06/25/2021		4,248		(137)			(137)		4,111	4,111			
100060069	AUBURN	AL		06/25/2021		3,019		(95)			(95)		2,924	2,924			
100060070	SCOTTSDALE	AZ		06/25/2021		6,311		(89)			(89)		6,222	6,222			
100060071	PHOENIX	AZ		06/25/2021		7,183		(97)			(97)		7,086	7,086			
100060072	PHOENIX	AZ		06/25/2021		4,909		(119)			(119)		4,790	4,790			
100060074	SAN BERNARDINO	CA		06/25/2021		11,149		(402)			(402)		10,747	10,747			
100060075	LINCOLN	CA		06/25/2021		9,110		(299)			(299)		8,811	8,811			
100060076	VACAVILLE	CA		06/25/2021		11,743		(299)			(299)		11,444	11,444			
100060077	CHANDLER	AZ		06/25/2021		5,167		(93)			(93)		5,074	5,074			
100060078	MODESTO	CA		06/25/2021		7,343		(153)			(153)		7,190	7,190			
100060079	CHANDLER	AZ		06/25/2021		6,266		(107)			(107)		6,159	6,159			
100060080	PERRIS	CA		06/25/2021		5,886		(190)			(190)		5,696	5,696			
100060082	HEMET	CA		06/25/2021		5,936		(210)			(210)		5,726	5,726			
100060086	RIVERSIDE	CA		06/25/2021		9,447		(280)			(280)		9,167	9,167			
100060087	OCEANSIDE	CA		06/25/2021		14,440		(460)			(460)		13,980	13,980			
100060088	WOODLAND HILLS	CA		06/25/2021		12,959		(117)			(117)		12,842	12,842			
100060089	LONG BEACH	CA		06/25/2021		10,298		(307)			(307)		9,991	9,991			
100060090	CARLSBAD	CA		06/25/2021		13,901		(183)			(183)		13,718	13,718			
100060091	MERCED	CA		06/25/2021		2,946		(71)			(71)		2,875	2,875			
100060092	GLENDORA	CA		06/25/2021		12,133		(253)			(253)		11,880	11,880			
100060093	COMPTON	CA		06/25/2021		9,274		(187)			(187)		9,087	9,087			
100060094	BIG BEAR CITY	CA		06/25/2021		6,069		(87)			(87)		5,982	5,982			
100060095	SANTA ANA	CA		06/25/2021		20,608		(415)			(415)		20,193	20,193			
100060096	FRESNO	CA		06/25/2021		3,058		(109)			(109)		2,949	2,949			
100060098	SACRAMENTO	CA		06/25/2021		5,758		(151)			(151)		5,607	5,607			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060099	SANTA ANA	CA		06/25/2021		20,608		(415)			(415)		20,193	20,193			
100060101	LOS ANGELES	CA		06/25/2021		11,615		(333)			(333)		11,282	11,282			
100060102	LAKESIDE	CA		06/25/2021		9,842		(153)			(153)		9,689	9,689			
100060103	NORTH HIGHLANDS	CA		06/25/2021		6,224		(148)			(148)		6,076	6,076			
100060106	DAVIS	CA		06/25/2021		8,894		(215)			(215)		8,679	8,679			
100060107	LONG BEACH	CA		06/25/2021		11,344		(171)			(171)		11,173	11,173			
100060108	WILMINGTON	CA		06/25/2021		6,406		(163)			(163)		6,243	6,243			
100060111	LONG BEACH	CA		06/25/2021		4,255		(161)			(161)		4,094	4,094			
100060112	MERCED	CA		06/25/2021		3,241		(126)			(126)		3,115	3,115			
100060113	LOS ANGELES	CA		06/25/2021		10,034		(281)			(281)		9,753	9,753			
100060114	MENIFEE	CA		06/25/2021		7,945		(290)			(290)		7,655	7,655			
100060115	LOS ANGELES	CA		06/25/2021		12,002		(337)			(337)		11,665	11,665			
100060117	SAN FRANCISCO	CA		06/25/2021		16,646		(523)			(523)		16,123	16,123			
100060118	ALAMEDA	CA		06/25/2021		17,235		(421)			(421)		16,814	16,814			
100060119	BELL GARDENS	CA		06/25/2021		14,447		(301)			(301)		14,146	14,146			
100060120	ARBUCKLE	CA		06/25/2021		3,740		(95)			(95)		3,645	3,645			
100060121	TRACY	CA		06/25/2021		10,777		(339)			(339)		10,438	10,438			
100060122	SANTA ANA	CA		06/25/2021		6,730		(247)			(247)		6,483	6,483			
100060123	SAN DIEGO	CA		06/25/2021		8,279		(273)			(273)		8,006	8,006			
100060124	LANCASTER	CA		06/25/2021		4,460		(139)			(139)		4,321	4,321			
100060126	NEWARK	CA		06/25/2021		7,904		(248)			(248)		7,656	7,656			
100060127	COLORADO SPRINGS	CO		06/25/2021		6,366		(107)			(107)		6,259	6,259			
100060128	FORT COLLINS	CO		06/25/2021		5,982		(144)			(144)		5,838	5,838			
100060129	CARLSBAD	CA		06/25/2021		5,778		(168)			(168)		5,610	5,610			
100060130	SAN LEANDRO	CA		06/25/2021		12,194		(335)			(335)		11,859	11,859			
100060131	VERO BEACH	FL		06/25/2021		4,487		(164)			(164)		4,323	4,323			
100060132	ORLANDO	FL		06/25/2021		4,141		(157)			(157)		3,984	3,984			
100060133	WASHINGTON	DC		06/25/2021		6,795		(101)			(101)		6,694	6,694			
100060135	FORT COLLINS	CO		06/25/2021		8,007		(227)			(227)		7,780	7,780			
100060137	WASHINGTON	DC		06/25/2021		10,931		(360)			(360)		10,571	10,571			
100060138	CLEARWATER	FL		06/25/2021		4,116		(112)			(112)		4,004	4,004			
100060141	NEW CASTLE	DE		06/25/2021		2,817		(68)			(68)		2,749	2,749			
100060143	STUART	FL		06/25/2021		5,295		(135)			(135)		5,160	5,160			
100060144	LAKE WORTH	FL		06/25/2021		6,271		(131)			(131)		6,140	6,140			
100060145	HOLLYWOOD	FL		06/25/2021		4,398		(112)			(112)		4,286	4,286			
100060146	LARGO	FL		06/25/2021		4,784		(148)			(148)		4,636	4,636			
100060147	SAINT PETERSBURG	FL		06/25/2021		4,042		(146)			(146)		3,896	3,896			
100060148	FORT LAUDERDALE	FL		06/25/2021		5,335		(179)			(179)		5,156	5,156			
100060149	TAMPA	FL		06/25/2021		381		(6)			(6)		375	375			
100060150	PUNTA GORDA	FL		06/25/2021		8,267		(246)			(246)		8,021	8,021			
100060151	HOMESTEAD	FL		06/25/2021		5,968		(196)			(196)		5,772	5,772			
100060152	HOLMES BEACH	FL		06/25/2021		10,886		(181)			(181)		10,705	10,705			
100060153	HOLMES BEACH	FL		06/25/2021		11,083		(267)			(267)		10,816	10,816			
100060156	LAKE WORTH	FL		06/25/2021		5,307		(186)			(186)		5,121	5,121			
100060157	ORLANDO	FL		06/25/2021		3,972		(51)			(51)		3,921	3,921			
100060159	HOLMES BEACH	FL		06/25/2021		9,836		(238)			(238)		9,598	9,598			
100060160	HOLMES BEACH	FL		06/25/2021		9,836		(238)			(238)		9,598	9,598			
100060164	HOLLYWOOD	FL		06/25/2021		4,045		(134)			(134)		3,911	3,911			
100060165	NORCROSS	GA		06/25/2021		8,732		(255)			(255)		8,477	8,477			
100060166	HAMPTON	GA		06/25/2021		3,333		(108)			(108)		3,225	3,225			
100060168	SAVANNAH	GA		06/25/2021		6,581		(237)			(237)		6,344	6,344			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060169	MERIDIAN	ID		06/25/2021		5,002		(142)			(142)		4,860	4,860			
100060170	POMPANO BEACH	FL		06/25/2021		5,354		(170)			(170)		5,184	5,184			
100060171	POST FALLS	ID		06/25/2021		13,429		(449)			(449)		12,980	12,980			
100060173	LAKE ZURICH	IL		06/25/2021		5,566		(143)			(143)		5,423	5,423			
100060174	DACULA	GA		06/25/2021		4,687		(113)			(113)		4,574	4,574			
100060175	POCATELLO	ID		06/25/2021		3,401		(131)			(131)		3,270	3,270			
100060176	BERWYN	IL		06/25/2021		5,574		(77)			(77)		5,497	5,497			
100060177	BOISE	ID		06/25/2021		7,552		(128)			(128)		7,424	7,424			
100060178	ATLANTA	GA		06/25/2021		8,144		(126)			(126)		8,018	8,018			
100060179	CHICAGO	IL		06/25/2021		4,696		(151)			(151)		4,545	4,545			
100060180	ITASCA	IL		06/25/2021		7,172		(251)			(251)		6,921	6,921			
100060181	INDIANAPOLIS	IN		06/25/2021		4,200		(129)			(129)		4,071	4,071			
100060183	CHICAGO	IL		06/25/2021		6,310		(180)			(180)		6,130	6,130			
100060185	HAVERHIL	MA		06/25/2021		6,928		(124)			(124)		6,804	6,804			
100060186	NEW ORLEANS	LA		06/25/2021		5,869		(191)			(191)		5,678	5,678			
100060188	BROCKTON	MA		06/25/2021		7,723		(184)			(184)		7,539	7,539			
100060189	LOWELL	MA		06/25/2021		11,944		(363)			(363)		11,581	11,581			
100060190	NEWTON	MA		06/25/2021		12,726		(293)			(293)		12,433	12,433			
100060191	NEW ORLEANS	LA		06/25/2021		4,811		(68)			(68)		4,743	4,743			
100060192	LAFAYETTE	LA		06/25/2021		5,583		(124)			(124)		5,459	5,459			
100060193	METAIRIE	LA		06/25/2021		3,675		(109)			(109)		3,566	3,566			
100060195	SOUTH BOSTON	MA		06/25/2021		12,228		(203)			(203)		12,025	12,025			
100060196	BOWIE	MD		06/25/2021		6,850		(174)			(174)		6,676	6,676			
100060197	BALTIMORE	MD		06/25/2021		5,464		(114)			(114)		5,350	5,350			
100060199	TAKOMA PARK	MD		06/25/2021		7,562		(101)			(101)		7,461	7,461			
100060200	MINNEAPOLIS	MN		06/25/2021		5,357		(176)			(176)		5,181	5,181			
100060203	PLEASANT HILL	MO		06/25/2021		4,033		(157)			(157)		3,876	3,876			
100060204	PASADENA	MD		06/25/2021		5,943		(135)			(135)		5,808	5,808			
100060205	CHESTERFIELD	MO		06/25/2021		6,243		(147)			(147)		6,096	6,096			
100060206	HELENA	MT		06/25/2021		5,562		(132)			(132)		5,430	5,430			
100060207	BIDDEFORD	ME		06/25/2021		4,971		(73)			(73)		4,898	4,898			
100060208	DEXTER	MO		06/25/2021		4,390		(137)			(137)		4,253	4,253			
100060209	MINNEAPOLIS	MN		06/25/2021		5,454		(153)			(153)		5,301	5,301			
100060210	SAINT LOUIS	MO		06/25/2021		3,957		(68)			(68)		3,889	3,889			
100060211	VASS	NC		06/25/2021		4,392		(90)			(90)		4,302	4,302			
100060213	MOYOCK	NC		06/25/2021		2,856		(102)			(102)		2,754	2,754			
100060215	KILL DEVIL HILLS	NC		06/25/2021		5,240		(107)			(107)		5,133	5,133			
100060216	HUNTERSVILLE	NC		06/25/2021		7,587		(144)			(144)		7,443	7,443			
100060220	HACKETTSTOWN	NJ		06/25/2021		4,532		(150)			(150)		4,382	4,382			
100060221	CHARLOTTE	NC		06/25/2021		5,905		(149)			(149)		5,756	5,756			
100060222	OMAHA	NE		06/25/2021		3,752		(107)			(107)		3,645	3,645			
100060223	JAMESTOWN	NC		06/25/2021		3,906		(24)			(24)		3,882	3,882			
100060224	MANCHESTER	NH		06/25/2021		5,556		(85)			(85)		5,471	5,471			
100060225	MONROE TOWNSHIP	NJ		06/25/2021		4,928		(190)			(190)		4,738	4,738			
100060226	HAMPTON BEACH	NH		06/25/2021		4,294		(52)			(52)		4,242	4,242			
100060227	ELIZABETH	NJ		06/25/2021		8,922		(152)			(152)		8,770	8,770			
100060228	OMAHA	NE		06/25/2021		2,615		(77)			(77)		2,538	2,538			
100060230	NORTH LAS VEGAS	NV		06/25/2021		6,583		(191)			(191)		6,392	6,392			
100060232	BRICK	NJ		06/25/2021		4,110		(145)			(145)		3,965	3,965			
100060234	RIO RANCHO	NM		06/25/2021		3,547		(124)			(124)		3,423	3,423			
100060235	SANTA FE	NM		06/25/2021		5,988		(199)			(199)		5,789	5,789			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060236	BAYONNE	NJ		06/25/2021		5,914		(145)			(145)		5,769	5,769			
100060238	ANDOVER	NJ		06/25/2021		5,125		(97)			(97)		5,028	5,028			
100060240	FLORENCE	NJ		06/25/2021		5,337		(103)			(103)		5,234	5,234			
100060241	LAS VEGAS	NV		06/25/2021		6,045		(93)			(93)		5,952	5,952			
100060242	LAS VEGAS	NV		06/25/2021		6,114		(97)			(97)		6,017	6,017			
100060243	HENDERSON	NV		06/25/2021		4,403		(46)			(46)		4,357	4,357			
100060244	PORTLAND	OR		06/25/2021		23,868		(753)			(753)		23,115	23,115			
100060245	RENO	NV		06/25/2021		7,486		(127)			(127)		7,359	7,359			
100060247	BEAVERTON	OR		06/25/2021		7,140		(146)			(146)		6,994	6,994			
100060249	EUGENE	OR		06/25/2021		7,481		(215)			(215)		7,266	7,266			
100060252	ALBANY	OR		06/25/2021		3,885		(133)			(133)		3,752	3,752			
100060255	LEBANON	PA		06/25/2021		3,009		(90)			(90)		2,919	2,919			
100060256	PHILADELPHIA	PA		06/25/2021		6,425		(91)			(91)		6,334	6,334			
100060258	HORSHAM	PA		06/25/2021		3,428		(112)			(112)		3,316	3,316			
100060259	PHILADELPHIA	PA		06/25/2021		3,087		(59)			(59)		3,028	3,028			
100060260	PAWTUCKET	RI		06/25/2021		11,953		(153)			(153)		11,800	11,800			
100060261	SEWICKLEY	PA		06/25/2021		4,296		(123)			(123)		4,173	4,173			
100060262	EAST PROVIDENCE	RI		06/25/2021		8,229		(93)			(93)		8,136	8,136			
100060263	GLENSIDE	PA		06/25/2021		4,603		(132)			(132)		4,471	4,471			
100060264	QUAKERTOWN	PA		06/25/2021		3,680		(53)			(53)		3,627	3,627			
100060267	KNOXVILLE	TN		06/25/2021		5,117		(105)			(105)		5,012	5,012			
100060268	GREENVILLE	SC		06/25/2021		6,210		(178)			(178)		6,032	6,032			
100060269	NASHVILLE	TN		06/25/2021		4,237		(64)			(64)		4,173	4,173			
100060270	BRENTWOOD	TN		06/25/2021		7,964		(124)			(124)		7,840	7,840			
100060271	NASHVILLE	TN		06/25/2021		8,189		(193)			(193)		7,996	7,996			
100060272	SEVIERVILLE	TN		06/25/2021		5,192		(78)			(78)		5,114	5,114			
100060273	FRANKLIN	TN		06/25/2021		5,064		(145)			(145)		4,919	4,919			
100060274	SCHERTZ	TX		06/25/2021		158,124		(5,077)			(5,077)		153,047	153,047			
100060275	FORTH WORTH	TX		06/25/2021		11,650		(336)			(336)		11,314	11,314			
100060276	NASHVILLE	TN		06/25/2021		4,851		(75)			(75)		4,776	4,776			
100060278	FORT WORTH	TX		06/25/2021		5,671		(166)			(166)		5,505	5,505			
100060279	HOUSTON	TX		06/25/2021		4,805		(141)			(141)		4,664	4,664			
100060280	HUNTSVILLE	TX		06/25/2021		2,512		(90)			(90)		2,422	2,422			
100060281	THE WOODLANDS	TX		06/25/2021		8,597		(219)			(219)		8,378	8,378			
100060283	LIBERTY HILL	TX		06/25/2021		5,332		(156)			(156)		5,176	5,176			
100060284	BUDA	TX		06/25/2021		4,364		(64)			(64)		4,300	4,300			
100060285	FRISCO	TX		06/25/2021		7,843		(160)			(160)		7,683	7,683			
100060286	PLANO	TX		06/25/2021		4,567		(116)			(116)		4,451	4,451			
100060287	HOUSTON	TX		06/25/2021		6,727		(171)			(171)		6,556	6,556			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021		7,789		(114)			(114)		7,675	7,675			
100060292	SAN ANTONIO	TX		06/25/2021		4,450		(60)			(60)		4,390	4,390			
100060293	DALLAS	TX		06/25/2021		7,080		(113)			(113)		6,967	6,967			
100060294	BRIGHAM CITY	UT		06/25/2021		5,336		(69)			(69)		5,267	5,267			
100060295	MIDLOTHIAN	TX		06/25/2021		5,156		(125)			(125)		5,031	5,031			
100060296	MIDLOTHIAN	TX		06/25/2021		4,511		(109)			(109)		4,402	4,402			
100060298	GRAPEVINE	TX		06/25/2021		8,531		(128)			(128)		8,403	8,403			
100060299	LEHI	UT		06/25/2021		5,005		(143)			(143)		4,862	4,862			
100060301	OGDEN	UT		06/25/2021		5,098		(76)			(76)		5,022	5,022			
100060302	LAYTON	UT		06/25/2021		4,314		(69)			(69)		4,245	4,245			
100060303	PROVO	UT		06/25/2021		4,537		(178)			(178)		4,359	4,359			
100060304	SALT LAKE CITY	UT		06/25/2021		5,963		(196)			(196)		5,767	5,767			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060306	MECHANICSVILLE	VA		06/25/2021		4,334		(98)			(98)		4,236	4,236			
100060307	VIRGINIA BEACH	VA		06/25/2021		6,377		(162)			(162)		6,215	6,215			
100060308	SPRINGFIELD	VA		06/25/2021		16,508		(469)			(469)		16,039	16,039			
100060309	RICHMOND	VA		06/25/2021		7,816		(215)			(215)		7,601	7,601			
100060312	FAIRFAX	VA		06/25/2021		8,312		(152)			(152)		8,160	8,160			
100060313	RICHMOND	VA		06/25/2021		5,113		(124)			(124)		4,989	4,989			
100060314	CHESAPEAKE	VA		06/25/2021		2,166		(60)			(60)		2,106	2,106			
100060315	SEATTLE	WA		06/25/2021		10,276		(215)			(215)		10,061	10,061			
100060316	CLE ELUM	WA		06/25/2021		4,655		(139)			(139)		4,516	4,516			
100060317	SPOKANE	WA		06/25/2021		6,295		(211)			(211)		6,084	6,084			
100060318	SEATTLE	WA		06/25/2021		5,746		(165)			(165)		5,581	5,581			
100060319	MARYSVILLE	WA		06/25/2021		8,461		(128)			(128)		8,333	8,333			
100060320	DUMFRIES	VA		06/25/2021		5,663		(126)			(126)		5,537	5,537			
100060321	TACOMA	WA		06/25/2021		5,764		(187)			(187)		5,577	5,577			
100060323	ARIEL	WA		06/25/2021		6,967		(246)			(246)		6,721	6,721			
100060324	MADISON	WI		06/25/2021		5,883		(138)			(138)		5,745	5,745			
100060325	CUDAHY	WI		06/25/2021		2,632		(83)			(83)		2,549	2,549			
100060326	SPOKANE	WA		06/25/2021		4,181		(125)			(125)		4,056	4,056			
100060335	SNEADS FERRY	NC		06/01/2021		2,399		10			10		2,409	2,409			
100060338	DUBUQUE	IA		06/01/2021		91							91	91			
100060341	PORTAGE	IN		06/01/2021		1,522		6			6		1,528	1,528			
100060343	SYLACAUGA	AL		06/01/2021		3,183		13			13		3,196	3,196			
100060351	GORDO	AL		06/01/2021		4,158		17			17		4,175	4,175			
100060356	SAN ANTONIO	TX		06/01/2021		3,421		14			14		3,435	3,435			
100060357	PEARLAND	TX		06/01/2021		2,230		9			9		2,239	2,239			
100060367	WAYNESVILLE	OH		06/01/2021		12,975		54			54		13,029	13,029			
100060368	AUSTIN	TX		06/01/2021		3,707		15			15		3,722	3,722			
100060369	MAUMELLE	AR		06/01/2021		4,876		20			20		4,896	4,896			
100060372	TOMBALL	TX		06/01/2021		3,542		15			15		3,557	3,557			
100060375	DUNDALK	MD		06/01/2021		5,727		23			23		5,750	5,750			
100060382	BLACKLICK	OH		06/01/2021		3,461		15			15		3,476	3,476			
100060384	HAMMOND	IN		06/01/2021		1,931		8			8		1,939	1,939			
100060394	NIXA	MO		06/01/2021		1,724		7			7		1,731	1,731			
100060405	FULTONDALE	AL		06/01/2021		2,499		11			11		2,510	2,510			
100060408	OTISVILLE	MI		06/01/2021		1,689		7			7		1,696	1,696			
100060409	SAN ANTONIO	TX		06/01/2021		3,141		14			14		3,155	3,155			
100060411	DOLOMITE	AL		06/01/2021		1,632		7			7		1,639	1,639			
100060419	HOUSTON	TX		06/01/2021		2,301		10			10		2,311	2,311			
100060420	WINTHROP	MN		06/01/2021		2,425		10			10		2,435	2,435			
100060421	UPPER MARLBORO	MD		06/01/2021		3,689		17			17		3,706	3,706			
100060425	GREENFIELD	IN		06/01/2021		1,818		8			8		1,826	1,826			
100060428	SAINT LOUIS	MO		06/01/2021		910		4			4		914	914			
100060429	BETHEL	MN		06/01/2021		4,482		19			19		4,501	4,501			
100060430	NICE	CA		06/01/2021		3,306		14			14		3,320	3,320			
100060432	RANDALLSTOWN	MD		06/01/2021		3,453		14			14		3,467	3,467			
100060433	GAITHERSBURG	MD		06/01/2021		3,781		16			16		3,797	3,797			
100060437	INDIANAPOLIS	IN		06/01/2021		4,599		19			19		4,618	4,618			
100060439	MOBILE	AL		06/01/2021		2,204		9			9		2,213	2,213			
100060440	SAVANNAH	MO		06/01/2021		1,950		8			8		1,958	1,958			
100060450	LOMPOC	CA		06/01/2021		5,848		24			24		5,872	5,872			
100060452	COON RAPIDS	MN		06/01/2021		3,536		15			15		3,551	3,551			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060457	FRESNO	TX		06/01/2021		2,890		13			13		2,903	2,903			
100060458	DELMONT	PA		06/01/2021		2,681		11			11		2,692	2,692			
100060462	HOLLY	MI		06/01/2021		4,745		19			19		4,764	4,764			
100060464	CHAPEL HILL	NC		06/01/2021		4,486		19			19		4,505	4,505			
100060467	EL CAJON	CA		06/01/2021		5,990		26			26		6,016	6,016			
100060468	COMMERCE CITY	CO		06/01/2021		5,293		22			22		5,315	5,315			
100060475	SAN DIEGO	CA		06/01/2021		5,395		23			23		5,418	5,418			
100060476	HARVARD	IL		06/01/2021		2,069		9			9		2,078	2,078			
100060482	HOLT	MI		06/01/2021		4,482		18			18		4,500	4,500			
100060483	YOUNGSTOWN	OH		06/01/2021		2,150		10			10		2,160	2,160			
100060485	MAUMELLE	AR		06/01/2021		1,696		8			8		1,704	1,704			
100060486	HUNTINGTON	WV		06/01/2021		1,610		6			6		1,616	1,616			
100060490	CORPUS CHRISTI	TX		06/01/2021		1,945		8			8		1,953	1,953			
100060495	SLIDELL	LA		06/01/2021		4,793		20			20		4,813	4,813			
100060496	STERLING HEIGHTS	MI		06/01/2021		2,915		12			12		2,927	2,927			
100060497	LINCOLN	NE		06/01/2021		4,855		21			21		4,876	4,876			
100060498	CLARKSVILLE	TN		06/01/2021		2,363		10			10		2,373	2,373			
100060499	MULVANE	KS		06/01/2021		1,661		7			7		1,668	1,668			
100060506	LANCASTER	CA		06/01/2021		5,706		24			24		5,730	5,730			
100060508	LOS ANGELES	CA		06/01/2021		8,290		36			36		8,326	8,326			
100060512	MOORE	OK		06/01/2021		2,052		9			9		2,061	2,061			
100060514	DULUTH	MN		06/01/2021		3,698		16			16		3,714	3,714			
100060515	WARREN	MI		06/01/2021		3,568		15			15		3,583	3,583			
100060518	HAMPTON	VA		06/01/2021		4,360		18			18		4,378	4,378			
100060520	HOT SPRINGS	AR		06/01/2021		3,293		14			14		3,307	3,307			
100060521	PLAQUEMINE	LA		06/01/2021		2,333		11			11		2,344	2,344			
100060523	DENVER	CO		06/01/2021		4,106		18			18		4,124	4,124			
100060524	POOLER	GA		06/01/2021		3,863		16			16		3,879	3,879			
100060527	STERLING	VA		06/01/2021		11,207		47			47		11,254	11,254			
100060528	WOODBRIDGE	VA		06/01/2021		3,796		15			15		3,811	3,811			
100060530	TEXARKANA	TX		06/01/2021		4,262		17			17		4,279	4,279			
100060534	ANTIOCH	TN		06/01/2021		4,251		17			17		4,268	4,268			
100060540	NASHVILLE	TN		06/01/2021		12,302		51			51		12,353	12,353			
100060541	ARLINGTON	TX		06/01/2021		3,305		14			14		3,319	3,319			
100060542	CORPUS CHRISTI	TX		06/01/2021		2,101		9			9		2,110	2,110			
100060551	LILBURN	GA		06/01/2021		6,607		27			27		6,634	6,634			
100060552	SILVER SPRING	MD		06/01/2021		5,744		23			23		5,767	5,767			
100060554	MARIETTA	GA		06/01/2021		4,790		20			20		4,810	4,810			
100060555	CHARLOTTE	NC		06/01/2021		3,042		13			13		3,055	3,055			
100060561	COVINGTON	KY		06/01/2021		2,892		12			12		2,904	2,904			
100060564	CUMMING	GA		06/01/2021		3,512		14			14		3,526	3,526			
100060567	CINCINNATI	OH		06/01/2021		2,583		10			10		2,593	2,593			
100060571	ALABASTER	AL		06/01/2021		1,946		9			9		1,955	1,955			
100060572	ALPINE	AL		06/01/2021		2,734		11			11		2,745	2,745			
100060573	HUMBLE	TX		06/01/2021		5,923		26			26		5,949	5,949			
100060579	CALHOUN	GA		06/01/2021		4,391		17			17		4,408	4,408			
100060580	ALLEN PARK	MI		06/01/2021		2,538		11			11		2,549	2,549			
100060581	LUBBOCK	TX		06/01/2021		1,869		8			8		1,877	1,877			
100060582	MCDONOUGH	GA		06/01/2021		2,481		10			10		2,491	2,491			
100060585	MUSKOGEE	OK		06/01/2021		2,738		11			11		2,749	2,749			
100060586	HIGHLAND PARK	IL		06/01/2021		3,090		13			13		3,103	3,103			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060589	SAVANNAH	GA		06/01/2021		2,775		12			12		2,787	2,787			
100060591	OAK HILLS	CA		06/01/2021		13,015		54			54		13,069	13,069			
100060595	SAN ANTONIO	TX		06/01/2021		2,847		12			12		2,859	2,859			
100060597	PEORIA	AZ		06/01/2021		5,003		21			21		5,024	5,024			
100060601	WATERFORD	MI		06/01/2021		3,787		16			16		3,803	3,803			
100060603	MORGAN CITY	LA		06/01/2021		3,875		16			16		3,891	3,891			
100060606	SAN BERNARDINO	CA		06/01/2021		5,924		24			24		5,948	5,948			
100060607	MARRERO	LA		06/01/2021		2,740		11			11		2,751	2,751			
100060608	BEDFORD	TX		06/01/2021		3,774		16			16		3,790	3,790			
100060612	RALEIGH	NC		06/01/2021		3,844		16			16		3,860	3,860			
100060615	MAPLEWOOD	MN		06/01/2021		6,848		28			28		6,876	6,876			
100060619	GREENSBORO	NC		06/01/2021		2,343		10			10		2,353	2,353			
100060620	CHATHAM	LA		06/01/2021		3,876		16			16		3,892	3,892			
100060626	FEDERAL WAY	WA		06/01/2021		7,039		29			29		7,068	7,068			
100060627	GOODYEAR	AZ		06/01/2021		4,904		21			21		4,925	4,925			
100060628	PHOENIX	AZ		06/01/2021		5,454		22			22		5,476	5,476			
100060629	TIGARD	OR		06/01/2021		6,138		26			26		6,164	6,164			
100060630	AMERICAN CANYON	CA		06/01/2021		11,935		49			49		11,984	11,984			
100060631	SAN ANTONIO	TX		06/01/2021		3,583		15			15		3,598	3,598			
100060633	ATLANTA	GA		06/01/2021		6,121		26			26		6,147	6,147			
100060640	GLENDALE	AZ		06/01/2021		2,238		10			10		2,248	2,248			
100060641	DADEVILLE	MO		06/01/2021		1,735		7			7		1,742	1,742			
100060643	CHICAGO	IL		06/01/2021		893		4			4		897	897			
100060650	BAKERSFIELD	CA		06/01/2021		5,763		23			23		5,786	5,786			
100060651	WESTLAND	MI		06/01/2021		2,982		12			12		2,994	2,994			
100060653	NORFOLK	VA		06/01/2021		5,904		27			27		5,931	5,931			
100060655	COUNCIL BLUFFS	IA		06/01/2021		1,603		7			7		1,610	1,610			
100060658	ARNOLD	MD		06/01/2021		4,126		18			18		4,144	4,144			
100060665	BARDSTOWN	KY		06/01/2021		1,739		7			7		1,746	1,746			
100060672	NORTH CHESTERFIELD	VA		06/01/2021		4,183		18			18		4,201	4,201			
100060676	GUYTON	GA		06/01/2021		6,434		27			27		6,461	6,461			
100060677	AVONDALE	AZ		06/01/2021		12,973		52			52		13,025	13,025			
100060679	KATY	TX		06/01/2021		4,921		20			20		4,941	4,941			
100060680	HUNTSVILLE	TX		06/01/2021		3,058		12			12		3,070	3,070			
100060681	DEQUINCY	LA		06/01/2021		4,223		17			17		4,240	4,240			
100060684	SPRINGFIELD	PA		06/01/2021		7,975		32			32		8,007	8,007			
100060687	SPRING	TX		06/01/2021		3,250		14			14		3,264	3,264			
100060694	RICHMOND	VA		06/01/2021		4,100		17			17		4,117	4,117			
100060695	PLANO	TX		06/01/2021		4,405		18			18		4,423	4,423			
100060697	SYLACAUGA	AL		06/01/2021		3,444		15			15		3,459	3,459			
100060698	BARLOW	KY		06/01/2021		1,293		5			5		1,298	1,298			
100060700	WICHITA	KS		06/01/2021		1,394		6			6		1,400	1,400			
100060706	CAMPBELLSVILLE	KY		06/01/2021		1,583		7			7		1,590	1,590			
100060715	MANCHESTER	CT		06/01/2021		4,851		20			20		4,871	4,871			
100060719	BATON ROUGE	LA		06/01/2021		2,537		10			10		2,547	2,547			
100060720	BALTIMORE	MD		06/01/2021		2,126		9			9		2,135	2,135			
100060725	LEROY	AL		06/01/2021		4,985		22			22		5,007	5,007			
100060726	MEMPHIS	TN		06/01/2021		2,417		10			10		2,427	2,427			
100060729	GROVETOWN	GA		06/01/2021		6,127		25			25		6,152	6,152			
100060730	MUNCIE	IN		06/01/2021		2,771		12			12		2,783	2,783			
100060736	BATON ROUGE	LA		06/01/2021		4,398		18			18		4,416	4,416			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060740	HAHIRA	GA		06/01/2021		3,587		15			15		3,602	3,602			
100060741	THROOP	PA		06/01/2021		2,450		10			10		2,460	2,460			
100060742	NORFOLK	VA		06/01/2021		5,479		23			23		5,502	5,502			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		2,018		8			8		2,026	2,026			
100060755	WICHITA	KS		06/01/2021		2,933		12			12		2,945	2,945			
100060756	KENT	OH		06/01/2021		3,964		17			17		3,981	3,981			
100060758	SOUTHFIELD	MI		06/01/2021		3,851		16			16		3,867	3,867			
100060760	MUSCLE SHOALS	AL		06/01/2021		2,030		9			9		2,039	2,039			
100060762	BALTIMORE	MD		06/01/2021		5,884		25			25		5,909	5,909			
100060763	CENTREVILLE	VA		06/01/2021		6,107		25			25		6,132	6,132			
100060764	BALTIMORE	MD		06/01/2021		4,960		20			20		4,980	4,980			
100060767	SNOW CAMP	NC		06/01/2021		2,295		9			9		2,304	2,304			
100060771	CAPITOL HEIGHTS	MD		06/01/2021		4,943		20			20		4,963	4,963			
100060776	SUFFOLK	VA		06/01/2021		5,831		25			25		5,856	5,856			
100060777	MORGANTOWN	WV		06/01/2021		4,439		18			18		4,457	4,457			
100060779	WYOMING	MI		06/01/2021		2,148		9			9		2,157	2,157			
100060782	MERRILLVILLE	IN		06/01/2021		1,613		7			7		1,620	1,620			
100060785	DECATUR	AL		06/01/2021		3,462		14			14		3,476	3,476			
100060788	WINCHESTER	VA		06/01/2021		4,567		19			19		4,586	4,586			
100060795	HUNTSVILLE	AL		06/01/2021		2,798		11			11		2,809	2,809			
100060801	UNION POINT	GA		06/01/2021		2,527		10			10		2,537	2,537			
100060803	BROWNSVILLE	TX		06/01/2021		2,542		11			11		2,553	2,553			
100060806	FERGUSON	MO		06/01/2021		2,168		9			9		2,177	2,177			
100060807	ELWOOD	IN		06/01/2021		1,733		7			7		1,740	1,740			
100060808	WHITTIER	CA		06/01/2021		13,868		59			59		13,927	13,927			
100060812	DAMASCUS	MD		06/01/2021		6,552		27			27		6,579	6,579			
100060813	MUNDELEIN	IL		06/01/2021		5,297		22			22		5,319	5,319			
100060819	PORTAGE	IN		06/01/2021		3,160		14			14		3,174	3,174			
100060820	FRANKFORT	KY		06/01/2021		2,267		9			9		2,276	2,276			
100060823	LOUISVILLE	KY		06/01/2021		2,339		10			10		2,349	2,349			
100060825	CHATSWORTH	GA		06/01/2021		3,148		13			13		3,161	3,161			
100060848	PETERSBURG	VA		06/01/2021		2,795		12			12		2,807	2,807			
100060857	LAWSON	MO		06/01/2021		3,268		14			14		3,282	3,282			
100060859	ATLANTA	GA		06/01/2021		2,029		9			9		2,038	2,038			
100060860	DISTRICT HEIGHTS	MD		06/01/2021		3,542		14			14		3,556	3,556			
100060862	HENRICO	VA		06/01/2021		6,649		27			27		6,676	6,676			
100060864	WOODBRIDGE	VA		06/01/2021		8,932		37			37		8,969	8,969			
100060865	FONTANA	CA		06/01/2021		7,607		32			32		7,639	7,639			
100060874	KNOXVILLE	TN		06/01/2021		4,685		20			20		4,705	4,705			
100060880	JACKSBORO	TN		06/01/2021		2,676		11			11		2,687	2,687			
100060882	MOBILE	AL		06/01/2021		1,873		8			8		1,881	1,881			
100060884	KANSAS CITY	MO		06/01/2021		1,387		6			6		1,393	1,393			
100060885	ABERDEEN	MD		06/01/2021		2,898		12			12		2,910	2,910			
100060886	SCOTTSVILLE	KY		06/01/2021		759		3			3		762	762			
100060889	CROSBY	TX		06/01/2021		5,539		24			24		5,563	5,563			
100060892	LOVELAND	CO		06/01/2021		8,142		34			34		8,176	8,176			
100060895	SAN BENITO	TX		06/01/2021		596		2			2		598	598			
100060897	NASHVILLE	TN		06/01/2021		2,999		12			12		3,011	3,011			
100060900	HOUSTON	TX		06/01/2021		4,145		18			18		4,163	4,163			
100060901	BESSEMER	AL		06/01/2021		3,425		14			14		3,439	3,439			
100060909	MOUNDVILLE	AL		06/01/2021		1,651		7			7		1,658	1,658			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060912	CORDOVA	TN		06/01/2021		2,790		12			12		2,802	2,802			
100060913	GLENDALE	AZ		06/01/2021		5,472		23			23		5,495	5,495			
100060917	HARLINGEN	TX		06/01/2021		2,110		9			9		2,119	2,119			
100060920	SAN BENITO	TX		06/01/2021		2,595		11			11		2,606	2,606			
100060924	OWENSBORO	KY		06/01/2021		4,151		19			19		4,170	4,170			
100060927	HOGANSVILLE	GA		06/01/2021		3,622		16			16		3,638	3,638			
100060928	FREDERICK	MD		06/01/2021		6,088		26			26		6,114	6,114			
100060929	HAMILTON	GA		06/01/2021		4,230		17			17		4,247	4,247			
100060930	BALTIMORE	MD		06/01/2021		4,322		18			18		4,340	4,340			
100060931	BAYTOWN	TX		06/01/2021		9,111		38			38		9,149	9,149			
100060932	ALBANY	GA		06/01/2021		3,728		15			15		3,743	3,743			
100060933	LAKE ELSINORE	CA		06/01/2021		6,022		25			25		6,047	6,047			
100060935	HAMPTON	VA		06/01/2021		2,037		8			8		2,045	2,045			
100060940	RAYTOWN	MO		06/01/2021		2,755		12			12		2,767	2,767			
100060941	HOLLY POND	AL		06/01/2021		3,400		14			14		3,414	3,414			
100060943	ROUND ROCK	TX		06/01/2021		8,901		36			36		8,937	8,937			
100060944	KING WILLIAM	VA		06/01/2021		3,583		15			15		3,598	3,598			
100060945	TUCSON	AZ		06/01/2021		3,704		16			16		3,720	3,720			
100060948	WESLACO	TX		06/01/2021		3,057		13			13		3,070	3,070			
100060951	LAWRENCEVILLE	GA		06/01/2021		5,019		21			21		5,040	5,040			
100060953	NOLENSVILLE	TN		06/01/2021		11,227		49			49		11,276	11,276			
100060955	MEMPHIS	TN		06/01/2021		5,363		22			22		5,385	5,385			
100060957	LONGVIEW	TX		06/01/2021		4,407		19			19		4,426	4,426			
100060964	LEESBURG	VA		06/01/2021		6,913		29			29		6,942	6,942			
100060967	RIVERSIDE	CA		06/01/2021		8,287		35			35		8,322	8,322			
100060969	CLARKSVILLE	TN		06/01/2021		1,307		5			5		1,312	1,312			
100060970	FRESNO	CA		06/01/2021		4,328		18			18		4,346	4,346			
100060973	WAYNESBORO	VA		06/01/2021		3,556		15			15		3,571	3,571			
100060974	HORSHAM	PA		06/01/2021		4,386		18			18		4,404	4,404			
100060975	KENNESAW	GA		06/01/2021		3,808		16			16		3,824	3,824			
100060978	AUBURN	GA		06/01/2021		2,790		11			11		2,801	2,801			
100060981	GILLSVILLE	GA		06/01/2021		4,658		19			19		4,677	4,677			
100060982	EAST BETHEL	MN		06/01/2021		4,063		17			17		4,080	4,080			
100060989	WEST JEFFERSON	OH		06/01/2021		3,952		17			17		3,969	3,969			
100060991	WESTMINSTER	MD		06/01/2021		6,219		26			26		6,245	6,245			
100060992	BROWN DEER	WI		06/01/2021		6,197		26			26		6,223	6,223			
100060993	TUCSON	AZ		06/01/2021		2,102		9			9		2,111	2,111			
100060996	RIALTO	CA		06/01/2021		7,128		29			29		7,157	7,157			
100060997	CHATTANOOGA	TN		06/01/2021		2,826		12			12		2,838	2,838			
100060999	FRISCO	TX		06/01/2021		8,828		36			36		8,864	8,864			
100061001	ODESSA	TX		06/01/2021		6,339		26			26		6,365	6,365			
100061008	MONT BELVIEU	TX		06/01/2021		7,578		31			31		7,609	7,609			
100061009	INDIO	CA		06/01/2021		3,939		16			16		3,955	3,955			
100061012	GAINESVILLE	GA		06/01/2021		2,222		9			9		2,231	2,231			
100061013	MIDLAND	TX		06/01/2021		4,879		20			20		4,899	4,899			
100061014	TUCSON	AZ		06/01/2021		4,108		21			21		4,129	4,129			
100061015	BAYTOWN	TX		06/01/2021		3,846		16			16		3,862	3,862			
100061019	PHOENIX	AZ		06/01/2021		6,870		29			29		6,899	6,899			
100061020	OKLAHOMA CITY	OK		06/01/2021		4,640		20			20		4,660	4,660			
100061021	EAST CHICAGO	IN		06/01/2021		2,794		12			12		2,806	2,806			
100061022	SAN ANTONIO	TX		06/01/2021		2,365		10			10		2,375	2,375			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061023	PHILADELPHIA	PA		06/01/2021		2,655		11			11		2,666	2,666			
100061024	GLENN HEIGHTS	TX		06/01/2021		7,364		30			30		7,394	7,394			
100061027	LUMBERTON	NC		06/01/2021		2,779		11			11		2,790	2,790			
100061028	LAS VEGAS	NV		06/01/2021		10,225		41			41		10,266	10,266			
100061029	COLORADO SPRINGS	CO		06/01/2021		4,690		19			19		4,709	4,709			
100061030	ATLANTA	GA		06/01/2021		5,909		24			24		5,933	5,933			
100061033	MEMPHIS	TN		06/01/2021		5,806		24			24		5,830	5,830			
100061034	MANTECA	CA		06/01/2021		7,637		31			31		7,668	7,668			
100061039	CHANDLER	AZ		06/01/2021		6,123		25			25		6,148	6,148			
100061041	DISTRICT HTS	MD		06/01/2021		6,873		28			28		6,901	6,901			
100061044	BELCAMP	MD		06/01/2021		3,712		15			15		3,727	3,727			
100061047	HEMET	CA		06/01/2021		5,270		22			22		5,292	5,292			
100061048	SAVANNAH	GA		06/01/2021		4,009		17			17		4,026	4,026			
100061055	CHICAGO	IL		06/01/2021		3,385		14			14		3,399	3,399			
100061057	WICHITA	KS		06/01/2021		2,246		9			9		2,255	2,255			
100061058	TUSCALOOSA	AL		06/01/2021		3,761		17			17		3,778	3,778			
100061060	PORT HUENEME	CA		06/01/2021		5,634		23			23		5,657	5,657			
100061062	CARROLLTON	TX		06/01/2021		3,636		15			15		3,651	3,651			
100061066	STERLING HEIGHTS	MI		06/01/2021		4,946		21			21		4,967	4,967			
100061067	HOBOKEN	GA		06/01/2021		2,139		9			9		2,148	2,148			
100061068	OAK HILL	OH		06/01/2021		2,807		12			12		2,819	2,819			
100061076	HOBBS	NM		06/01/2021		4,441		18			18		4,459	4,459			
100061078	MORRISVILLE	PA		06/01/2021		3,850		16			16		3,866	3,866			
100061079	BRIGHTWOOD	VA		06/01/2021		6,731		28			28		6,759	6,759			
100061080	LA FOLLETTE	TN		06/01/2021		4,531		19			19		4,550	4,550			
100061084	BURLINGTON	NC		06/01/2021		2,469		10			10		2,479	2,479			
100061086	HELENDALE	CA		06/01/2021		5,732		24			24		5,756	5,756			
100061087	LAS VEGAS	NV		06/01/2021		6,574		27			27		6,601	6,601			
100061089	BAYTOWN	TX		06/01/2021		3,087		13			13		3,100	3,100			
100061090	BESSEMER	AL		06/01/2021		5,260		24			24		5,284	5,284			
100061093	OAKLAND	MD		06/01/2021		3,480		14			14		3,494	3,494			
100061094	CHARLOTTE	NC		06/01/2021		3,761		16			16		3,777	3,777			
100061095	SPOKANE VALLEY	WA		06/01/2021		6,354		26			26		6,380	6,380			
100061096	KNOXVILLE	TN		06/01/2021		234		2			2		236	236			
100061101	PARMA	OH		06/01/2021		3,078		13			13		3,091	3,091			
100061105	ANDERSON	IN		06/01/2021		2,449		10			10		2,459	2,459			
100061107	ST LOUIS	MO		06/01/2021		4,557		19			19		4,576	4,576			
100061111	STOCKTON	CA		06/01/2021		2,694		11			11		2,705	2,705			
100061112	WAYCROSS	GA		06/01/2021		1,390		6			6		1,396	1,396			
100061115	WAUKESHA	WI		06/01/2021		2,033		8			8		2,041	2,041			
100061119	CHATTANOOGA	TN		06/01/2021		4,470		19			19		4,489	4,489			
100061120	INDIANAPOLIS	IN		06/01/2021		2,974		12			12		2,986	2,986			
100061121	COON RAPIDS	MN		06/01/2021		6,162		29			29		6,191	6,191			
100061123	SAINT LOUIS	MO		06/01/2021		3,153		12			12		3,165	3,165			
100061124	JACKSON	MO		06/01/2021		1,995		8			8		2,003	2,003			
100061126	GARDENDALE	AL		06/01/2021		2,088		9			9		2,097	2,097			
100061141	SWAINSBORO	GA		06/01/2021		2,303		10			10		2,313	2,313			
100061144	KNOXVILLE	TN		06/01/2021		2,287		9			9		2,296	2,296			
100061146	HOUSTON	TX		06/01/2021		3,717		16			16		3,733	3,733			
100061148	TONEY	AL		06/01/2021		3,438		15			15		3,453	3,453			
100061151	SODDY DAISY	TN		06/01/2021		2,752		11			11		2,763	2,763			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061159	ELK RIVER	MN		06/01/2021		3,910		16			16		3,926	3,926			
100061162	GLENDALE	AZ		06/01/2021		7,204		32			32		7,236	7,236			
100061164	SAINT PAUL	MN		06/01/2021		2,216		9			9		2,225	2,225			
100061166	SAINT LOUIS	MO		06/01/2021		1,979		8			8		1,987	1,987			
100061171	ENTERPRISE	AL		06/01/2021		2,199		10			10		2,209	2,209			
100061174	HEMET	CA		06/01/2021		4,794		20			20		4,814	4,814			
100061180	ELIZABETHTON	TN		06/01/2021		1,929		8			8		1,937	1,937			
100061182	ROCKFORD	IL		06/01/2021		2,850		12			12		2,862	2,862			
100061184	INDEPENDENCE	MO		06/01/2021		1,913		8			8		1,921	1,921			
100061187	LIMA	OH		06/01/2021		2,356		10			10		2,366	2,366			
100061192	DENHAM SPRINGS	LA		06/01/2021		2,540		11			11		2,551	2,551			
100061196	PORT ARTHUR	TX		06/01/2021		2,361		10			10		2,371	2,371			
100061197	COLLINSVILLE	AL		06/01/2021		3,256		14			14		3,270	3,270			
100061200	COOKEVILLE	TN		06/01/2021		5,704		25			25		5,729	5,729			
100061202	LOUISVILLE	KY		06/01/2021		2,374		10			10		2,384	2,384			
100061203	TONGANOXIE	KS		06/01/2021		3,122		14			14		3,136	3,136			
100061204	SPANAWAY	WA		06/01/2021		6,324		26			26		6,350	6,350			
100061208	INDEPENDENCE	MO		06/01/2021		3,722		15			15		3,737	3,737			
100061209	ANGLETON	TX		06/01/2021		4,395		18			18		4,413	4,413			
100061214	PALMDALE	CA		06/01/2021		5,974		25			25		5,999	5,999			
100061216	BURNSVILLE	MN		06/01/2021		4,465		19			19		4,484	4,484			
100061222	BROOKLYN PARK	MN		06/01/2021		5,301		22			22		5,323	5,323			
100061224	BALTIMORE	MD		06/01/2021		1,873		8			8		1,881	1,881			
100061227	BRIGHAM CITY	UT		06/01/2021		3,038		13			13		3,051	3,051			
100061228	SAINT LOUIS	MO		06/01/2021		1,315		6			6		1,321	1,321			
100061229	ROMEOVILLE	IL		06/01/2021		4,878		20			20		4,898	4,898			
100061231	PHILADELPHIA	PA		06/01/2021		1,857		8			8		1,865	1,865			
100061234	COLLINSVILLE	IL		06/01/2021		3,438		15			15		3,453	3,453			
100061238	DEXTER	MO		06/01/2021		838		3			3		841	841			
100061239	CAMINO	CA		06/01/2021		4,674		19			19		4,693	4,693			
100061242	HIRAM	GA		06/01/2021		1,753		7			7		1,760	1,760			
100061244	NEW ORLEANS	LA		06/01/2021		5,744		25			25		5,769	5,769			
100061245	N HOLLYWOOD	CA		06/01/2021		9,419		40			40		9,459	9,459			
100061248	VILLARD	MN		06/01/2021		1,119		5			5		1,124	1,124			
100061249	KANSAS CITY	MO		06/01/2021		2,013		9			9		2,022	2,022			
100061252	CHICKASAW	AL		06/01/2021		3,478		15			15		3,493	3,493			
100061255	JACKSONVILLE	FL		06/01/2021		2,839		12			12		2,851	2,851			
100061261	MARNE	MI		06/01/2021		3,685		16			16		3,701	3,701			
100061265	SAND LAKE	MI		06/01/2021		3,784		16			16		3,800	3,800			
100061268	CAMILLA	GA		06/01/2021		1,615		7			7		1,622	1,622			
100061269	OAKDALE	MN		06/01/2021		3,519		15			15		3,534	3,534			
100061271	SICKLERVILLE	NJ		06/01/2021		7,196		29			29		7,225	7,225			
100061273	READING	PA		06/01/2021		1,629		7			7		1,636	1,636			
100061274	FARMINGTON HILLS	MI		06/01/2021		3,213		13			13		3,226	3,226			
100061275	METAIRIE	LA		06/01/2021		1,322		6			6		1,328	1,328			
100061276	PITTSFIELD	NH		06/01/2021		2,099		9			9		2,108	2,108			
100061280	HUGHESVILLE	MD		06/01/2021		7,789		33			33		7,822	7,822			
100061286	COUNCIL BLUFFS	IA		06/01/2021		1,173		5			5		1,178	1,178			
100061287	MEMPHIS	TN		06/01/2021		3,657		16			16		3,673	3,673			
100061289	MAPLE HEIGHTS	OH		06/01/2021		921		4			4		925	925			
100061290	SAUK RAPIDS	MN		06/01/2021		3,381		15			15		3,396	3,396			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061295	PFLUGERVILLE	TX		06/01/2021		7,940		33			33		7,973	7,973			
100061301	MARRERO	LA		06/01/2021		3,182		13			13		3,195	3,195			
100061304	VINELAND	NJ		06/01/2021		4,185		18			18		4,203	4,203			
100061306	ORANGE COVE	CA		06/01/2021		4,162		17			17		4,179	4,179			
100061308	COVINGTON	LA		06/01/2021		8,780		39			39		8,819	8,819			
100061310	HOPKINS	MN		06/01/2021		8,064		33			33		8,097	8,097			
100061326	CALHOUN	GA		06/01/2021		3,901		17			17		3,918	3,918			
100061327	STONE MOUNTAIN	GA		06/01/2021		2,055		9			9		2,064	2,064			
100061329	KINGSLAND	GA		06/01/2021		5,995		25			25		6,020	6,020			
100061331	LEWISBURG	OH		06/01/2021		1,407		6			6		1,413	1,413			
100061332	DOVER	OH		06/01/2021		1,167		5			5		1,172	1,172			
100061336	NEW FRANKLIN	OH		06/01/2021		4,238		19			19		4,257	4,257			
100061351	SIDNEY	MT		06/01/2021		1,098		5			5		1,103	1,103			
100061365	PANGUITCH	UT		06/01/2021		4,136		17			17		4,153	4,153			
100061377	KNOXVILLE	TN		06/01/2021		3,512		15			15		3,527	3,527			
100061379	AMARILLO	TX		06/01/2021		4,358		19			19		4,377	4,377			
100061382	CLINTON	MA		06/01/2021		5,029		21			21		5,050	5,050			
100061385	HENDERSONVILLE	NC		06/01/2021		5,785		25			25		5,810	5,810			
100061386	HUMBLE	TX		06/01/2021		3,134		14			14		3,148	3,148			
100061388	OTTUMWA	IA		06/01/2021		3,630		16			16		3,646	3,646			
100061404	HOMESTEAD	PA		06/01/2021		1,700		7			7		1,707	1,707			
100061410	BETTENDORF	IA		06/01/2021		2,853		11			11		2,864	2,864			
100061427	MANCHESTER	TN		06/01/2021		4,246		18			18		4,264	4,264			
100061428	ANSONVILLE	NC		06/01/2021		1,353		6			6		1,359	1,359			
100061434	CHICAGO	IL		06/01/2021		2,249		9			9		2,258	2,258			
100061444	HIGHLAND	CA		06/01/2021		6,752		29			29		6,781	6,781			
100061445	FOREST LAKE	MN		06/01/2021		3,495		15			15		3,510	3,510			
100061446	GALENA	MO		06/01/2021		2,880		12			12		2,892	2,892			
100061447	LOGANVILLE	GA		06/01/2021		6,238		27			27		6,265	6,265			
100061450	GLENDALE	AZ		06/01/2021		5,890		25			25		5,915	5,915			
100061452	SAINT CLAIR SHORES	MI		06/01/2021		3,191		13			13		3,204	3,204			
100061455	EAGLE MOUNTAIN	UT		06/01/2021		5,947		25			25		5,972	5,972			
100061458	ARLINGTON	TX		06/01/2021		2,687		11			11		2,698	2,698			
100061460	COTTAGE GROVE	MN		06/01/2021		4,941		21			21		4,962	4,962			
100061463	DES MOINES	IA		06/01/2021		3,282		14			14		3,296	3,296			
100061464	FLORENCE	AL		06/01/2021		2,982		13			13		2,995	2,995			
100061469	RED WING	MN		06/01/2021		8,681		37			37		8,718	8,718			
100061470	JONESBORO	GA		06/01/2021		5,384		23			23		5,407	5,407			
100061475	HOUSTON	TX		06/01/2021		2,567		11			11		2,578	2,578			
100061477	COLUMBIA	TN		06/01/2021		5,878		25			25		5,903	5,903			
100061478	CROFTON	MD		06/01/2021		12,247		52			52		12,299	12,299			
100061480	CORPUS CHRISTI	TX		06/01/2021		3,056		13			13		3,069	3,069			
100061481	JASPER	GA		06/01/2021		5,735		24			24		5,759	5,759			
100061483	BAYFIELD	CO		06/01/2021		5,579		24			24		5,603	5,603			
100061485	BAKERSFIELD	CA		06/01/2021		2,321		10			10		2,331	2,331			
100061547	AMSTERDAM	NLD		06/30/2021										3,416	3,416		3,416
100061551	ROTTERDAM	NLD		06/30/2021		1,695						245	1,940	1,878	(62)		(62)
100061552	ROTTERDAM	NLD		06/30/2021										244	244		244
100061554	ROTTERDAM	NLD		06/30/2021										200	200		200
100061555	ROTTERDAM	NLD		06/30/2021		1,325						192	1,517	1,464	(52)		(52)
100061556	DEN HAAG	NLD		06/30/2021										350	350		350

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061568	LAWTON	OK		07/01/2021		1,397		(51)			(51)		1,346	1,346			
100061575	SAN ANTONIO	TX		07/01/2021		1,417		(18)			(18)		1,399	1,399			
100061578	SPARTA	WI		07/01/2021		2,213		(47)			(47)		2,166	2,166			
100061587	PINE BLUFF	AR		07/01/2021		2,194		(56)			(56)		2,138	2,138			
100061588	JOLIET	IL		07/01/2021		2,689		(77)			(77)		2,612	2,612			
100061592	HOBBS	NM		07/01/2021		(6,363)		(6)			(6)		(6,369)	(6,369)			
100061599	HOLBROOK	NY		07/01/2021		7,924		(100)			(100)		7,824	7,824			
100061600	WILLSBORO	NY		07/01/2021		3,473		(60)			(60)		3,413	3,413			
100061621	NORTH AUGUSTA	SC		07/01/2021		5,654		(65)			(65)		5,589	5,589			
100061642	PORT NECHES	TX		07/01/2021		2,435		(48)			(48)		2,387	2,387			
100061647	WHITMAN	MA		07/01/2021		5,934		(80)			(80)		5,854	5,854			
100061649	NEWBURGH	NY		07/01/2021		5,309		(14)			(14)		5,295	5,295			
100061653	EVELETH	MN		07/01/2021		5,347		(72)			(72)		5,275	5,275			
100061665	GLENVILLE	NY		07/01/2021		7,359		(35)			(35)		7,324	7,324			
100061668	WEST HAVEN	CT		07/01/2021		3,578		(59)			(59)		3,519	3,519			
100061699	BELTON	TX		07/01/2021		3,121		(54)			(54)		3,067	3,067			
100061702	MATTESON	IL		07/01/2021		1,387		(16)			(16)		1,371	1,371			
100061721	CENTRAL CITY	KY		07/01/2021		2,205		(1)			(1)		2,204	2,204			
100061745	CHICAGO	IL		07/01/2021		8,410		(33)			(33)		8,377	8,377			
100061764	GRAND BLANC	MI		07/01/2021		3,166		(40)			(40)		3,126	3,126			
100061775	FORT WORTH	TX		07/01/2021		3,169		(48)			(48)		3,121	3,121			
100061781	LOUISVILLE	KY		07/01/2021		2,543		(24)			(24)		2,519	2,519			
100061812	MIRAMAR	FL		07/01/2021		2,185		(14)			(14)		2,171	2,171			
100061815	HILTON	NY		07/01/2021		2,494		(100)			(100)		2,394	2,394			
100061819	CITRUS HEIGHTS	CA		07/01/2021		4,044		(37)			(37)		4,007	4,007			
100061823	GALVESTON	IN		07/01/2021		2,979		(27)			(27)		2,952	2,952			
100061827	CAMDEN	NY		07/01/2021		1,148		(26)			(26)		1,122	1,122			
100061830	WHEATON	IL		07/01/2021		9,610		(83)			(83)		9,527	9,527			
100061831	VESTAL	NY		07/01/2021		2,370		(30)			(30)		2,340	2,340			
100061833	CHEEKTOWAGA	NY		07/01/2021		2,533		(32)			(32)		2,501	2,501			
100061837	ROCHESTER	NY		07/01/2021		4,327		(65)			(65)		4,262	4,262			
100061839	CHEEKTOWAGA	NY		07/01/2021		3,192		(38)			(38)		3,154	3,154			
100061842	SOUTH PARK	PA		07/01/2021		2,612		(9)			(9)		2,603	2,603			
100061844	PASO ROBLES	CA		07/01/2021		5,106		(44)			(44)		5,062	5,062			
100061849	KENNESAW	GA		07/01/2021		4,623		(12)			(12)		4,611	4,611			
100061860	BRONX	NY		07/01/2021		10,640		(75)			(75)		10,565	10,565			
100061864	CLOVER	SC		07/01/2021		3,461		(53)			(53)		3,408	3,408			
100061865	GREGORY	MI		07/01/2021		4,297		(48)			(48)		4,249	4,249			
100061868	WILMINGTON	NC		07/01/2021		4,394		(60)			(60)		4,334	4,334			
100061870	LANSING	IL		07/01/2021		3,344		(40)			(40)		3,304	3,304			
100061873	DOVER	DE		07/01/2021		3,807		(24)			(24)		3,783	3,783			
100061881	GROVETOWN	GA		07/01/2021		4,022		(47)			(47)		3,975	3,975			
100061884	PORT SAINT LUCIE	FL		07/01/2021		4,214		(67)			(67)		4,147	4,147			
100061888	WILLINGBORO	NJ		07/01/2021		3,878		(88)			(88)		3,790	3,790			
100061890	PORTSMOUTH	VA		07/01/2021		4,670		(78)			(78)		4,592	4,592			
100061894	KISSIMMEE	FL		07/01/2021		(15,654)		(25)			(25)		(15,679)	(15,679)			
100061898	GREENVILLE	SC		07/01/2021		2,903		(33)			(33)		2,870	2,870			
100061899	EASLEY	SC		07/01/2021		2,877		(32)			(32)		2,845	2,845			
100061902	CHICAGO	IL		07/01/2021		4,734		(67)			(67)		4,667	4,667			
100061903	EAST BRUNSWICK	NJ		07/01/2021		5,474		(119)			(119)		5,355	5,355			
100061905	HARRISON	TN		07/01/2021		3,258		(72)			(72)		3,186	3,186			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061907	ROSENBERG	TX		07/01/2021		5,880		(49)			(49)		5,831	5,831			
100061914	WHITE PLAINS	NY		07/01/2021		13,356		130			130		13,486	13,486			
100061915	ROCHESTER	NY		07/01/2021		2,738		9			9		2,747	2,747			
100061916	NORTH EAST	PA		07/01/2021		4,393		(24)			(24)		4,369	4,369			
100061921	HOLBROOK	NY		07/01/2021		6,744		(17)			(17)		6,727	6,727			
100061923	FISHERS	IN		07/01/2021		6,129		(11)			(11)		6,118	6,118			
100061924	GLENVILLE	NY		07/01/2021		4,750		44			44		4,794	4,794			
100061931	PITTSBURGH	PA		07/01/2021		2,581		(56)			(56)		2,525	2,525			
100061933	FRANKLIN PARK	NJ		07/01/2021		11,193		(139)			(139)		11,054	11,054			
100061934	BARTLESVILLE	OK		07/01/2021		2,486		10			10		2,496	2,496			
100061938	JACKSONVILLE	FL		07/01/2021		1,567		(33)			(33)		1,534	1,534			
100061943	ARLINGTON	TX		07/01/2021		1,558		(24)			(24)		1,534	1,534			
100061944	POUGHKEEPSIE	NY		07/01/2021		2,173		11			11		2,184	2,184			
100061956	SLIDELL	LA		07/01/2021		5,044		(88)			(88)		4,956	4,956			
100061961	ALTOONA	PA		07/01/2021		3,612		(71)			(71)		3,541	3,541			
100061962	BUTLER	PA		07/01/2021		2,780		(37)			(37)		2,743	2,743			
100061968	INDIAN LAND	SC		07/01/2021		5,854		(25)			(25)		5,829	5,829			
100061970	HUBER HEIGHTS	OH		07/01/2021		1,838		(26)			(26)		1,812	1,812			
100061972	CHICAGO	IL		07/01/2021		2,046		(13)			(13)		2,033	2,033			
100061976	COXS CREEK	KY		07/01/2021		2,382		(19)			(19)		2,363	2,363			
100061977	HOUSTON	TX		07/01/2021		5,616		(107)			(107)		5,509	5,509			
100061982	SAN ANTONIO	TX		07/01/2021		2,971		(46)			(46)		2,925	2,925			
100061986	NORTH LAUDERDALE	FL		07/01/2021		4,436		(57)			(57)		4,379	4,379			
100061987	ELKO NEW MARKET	MN		07/01/2021		6,775		(129)			(129)		6,646	6,646			
100061988	WASHINGTON	DC		07/01/2021		4,516		29			29		4,545	4,545			
100061989	VALLEY STREAM	NY		07/01/2021		7,603		8			8		7,611	7,611			
100061997	VERO BEACH	FL		07/01/2021		4,140		(64)			(64)		4,076	4,076			
100061998	OTTUMWA	IA		07/01/2021		97,973		(1,110)			(1,110)		96,863	96,863			
100062002	OLD HICKORY	TN		07/01/2021		5,482		(57)			(57)		5,425	5,425			
100062003	PHILADELPHIA	PA		07/01/2021		534		(1)			(1)		533	533			
100062004	MOBILE	AL		07/01/2021		3,853		(39)			(39)		3,814	3,814			
100062010	BARTLETT	TN		07/01/2021		2,370		(40)			(40)		2,330	2,330			
100062019	LEXINGTON	KY		07/01/2021		2,438		(31)			(31)		2,407	2,407			
100062020	DALLAS	GA		07/01/2021		3,805		(5)			(5)		3,800	3,800			
100062024	MOBILE	AL		07/01/2021		3,142		(18)			(18)		3,124	3,124			
100062025	PORT WENTWORTH	GA		07/01/2021		4,962		(7)			(7)		4,955	4,955			
100062026	MOUNT IDA	AR		07/01/2021		2,866		(41)			(41)		2,825	2,825			
100062028	LUCEDALE	MS		07/01/2021		2,590		(35)			(35)		2,555	2,555			
100062038	LEXINGTON	KY		07/01/2021		2,868		(27)			(27)		2,841	2,841			
100062039	MARIETTA	GA		07/01/2021		6,607		(25)			(25)		6,582	6,582			
100062041	HINESVILLE	GA		07/01/2021		2,698		(45)			(45)		2,653	2,653			
100062042	HINESVILLE	GA		07/01/2021		8,102		(96)			(96)		8,006	8,006			
100062044	CANTON	GA		07/01/2021		3,037		(44)			(44)		2,993	2,993			
100062049	RICHLAND	MO		07/01/2021		2,537		(48)			(48)		2,489	2,489			
100062051	WATERFORD	MI		07/01/2021		4,108		(54)			(54)		4,054	4,054			
100062054	HAMDEN	CT		07/01/2021		4,981		(119)			(119)		4,862	4,862			
100062055	CLATSKANIE	OR		07/01/2021		1,103		(10)			(10)		1,093	1,093			
100062056	FORT WORTH	TX		07/01/2021		3,437		(75)			(75)		3,362	3,362			
100062057	DAYTON	OH		07/01/2021		3,647		(65)			(65)		3,582	3,582			
100062060	CARENCRO	LA		07/01/2021		3,286		(29)			(29)		3,257	3,257			
100062065	KENNER	LA		07/01/2021		2,863		(32)			(32)		2,831	2,831			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062066	CANTON	MS		07/01/2021		4,892		(45)			(45)		4,847	4,847			
100062070	EAST HAMPTON	CT		07/01/2021		(9,074)		(66)			(66)		(9,140)	(9,140)			
100062071	LOVELAND	CO		07/01/2021		3,785		(28)			(28)		3,757	3,757			
100062075	MIDDLETOWN	DE		07/01/2021		10,132		(154)			(154)		9,978	9,978			
100062078	OCEAN SPRINGS	MS		07/01/2021		3,494		(63)			(63)		3,431	3,431			
100062082	VALDOSTA	GA		07/01/2021		533		(3)			(3)		530	530			
100062090	TUSCALOOSA	AL		07/01/2021		2,285		10			10		2,295	2,295			
100062091	LOUISBURG	NC		07/01/2021		2,624		(47)			(47)		2,577	2,577			
100062095	ALTAMONT	NY		07/01/2021		5,027		(94)			(94)		4,933	4,933			
100062098	NEWNAN	GA		07/01/2021		2,977		(62)			(62)		2,915	2,915			
100062099	ROANOKE	VA		07/01/2021		3,394		(39)			(39)		3,355	3,355			
100062100	HARVARD	IL		07/01/2021		3,553		(21)			(21)		3,532	3,532			
100062103	ELIZABETHTOWN	KY		07/01/2021		1,434		(9)			(9)		1,425	1,425			
100062105	CONWAY	SC		07/01/2021		1,859		(24)			(24)		1,835	1,835			
100062108	GRIFFITH	IN		07/01/2021		3,021		2			2		3,023	3,023			
100062109	KATY	TX		07/01/2021		3,922		(78)			(78)		3,844	3,844			
100062110	THOMASVILLE	NC		07/01/2021		2,059		(17)			(17)		2,042	2,042			
100062113	LEXINGTON	SC		07/01/2021		3,917		(68)			(68)		3,849	3,849			
100062115	DU BOIS	PA		07/01/2021		3,540		16			16		3,556	3,556			
100062119	SAVANNA	IL		07/01/2021		1,878		(5)			(5)		1,873	1,873			
100062121	BATON ROUGE	LA		07/01/2021		1,144		(10)			(10)		1,134	1,134			
100062124	SCHENECTADY	NY		07/01/2021		2,635		(10)			(10)		2,625	2,625			
100062138	KEYPORT	NJ		07/01/2021		3,936		(8)			(8)		3,928	3,928			
100062139	WEST BABYLON	NY		07/01/2021		8,582		(128)			(128)		8,454	8,454			
100062142	CHULA VISTA	CA		07/01/2021		14,326		66			66		14,392	14,392			
100062143	NORTH VERSAILLES	PA		07/01/2021		1,364							1,364	1,364			
100062144	EAST SYRACUSE	NY		07/01/2021		1,417		10			10		1,427	1,427			
100062145	WOODBRIDGE	VA		07/01/2021		12,567		(188)			(188)		12,379	12,379			
100062147	AMSTON	CT		07/01/2021		3,938		4			4		3,942	3,942			
100062152	ISLIP TERRACE	NY		07/01/2021		6,023		22			22		6,045	6,045			
100062158	GUSTON	KY		07/01/2021		2,941		20			20		2,961	2,961			
100062160	MARLTON	NJ		07/01/2021		8,065		(21)			(21)		8,044	8,044			
100062162	SAN ANTONIO	TX		07/01/2021		3,910		(56)			(56)		3,854	3,854			
100062165	HUNTSVILLE	AR		07/01/2021		2,983		(41)			(41)		2,942	2,942			
100062167	DAMASCUS	MD		07/01/2021		5,130		(21)			(21)		5,109	5,109			
100062169	DUNDALK	MD		07/01/2021		5,757		(106)			(106)		5,651	5,651			
100062170	BRISTOL	PA		07/01/2021		4,992		(89)			(89)		4,903	4,903			
100062176	DULUTH	MN		07/01/2021		3,112		5			5		3,117	3,117			
100062177	DELMAR	DE		07/01/2021		2,660		(18)			(18)		2,642	2,642			
100062178	DULUTH	MN		07/01/2021		3,262		4			4		3,266	3,266			
100062180	ANNISTON	AL		07/01/2021		3,465		(51)			(51)		3,414	3,414			
100062185	SCHENECTADY	NY		07/01/2021		3,711		(20)			(20)		3,691	3,691			
100062188	MATTESON	IL		07/01/2021		5,023		(20)			(20)		5,003	5,003			
100062191	PENNSAUKEN	NJ		07/01/2021		5,714		(2)			(2)		5,712	5,712			
100062203	LEWISTON	ID		07/01/2021		4,204		(54)			(54)		4,150	4,150			
100062206	KULA	HI		07/01/2021		8,096		121			121		8,217	8,217			
100062207	HAPPY VALLEY	OR		07/01/2021		9,825		(84)			(84)		9,741	9,741			
100062214	MAITLAND	FL		07/01/2021		6,935		(44)			(44)		6,891	6,891			
100062217	EL PASO	TX		07/01/2021		4,082		(76)			(76)		4,006	4,006			
100062218	SAINT CLOUD	FL		07/01/2021		5,853		(68)			(68)		5,785	5,785			
100062222	DELTONA	FL		07/01/2021		4,216		(13)			(13)		4,203	4,203			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062223	ADDISON	IL		07/01/2021		5,414		(9)			(9)		5,405	5,405			
100062224	APOPKA	FL		07/01/2021		3,047							3,047	3,047			
100062228	FAYETTEVILLE	GA		07/01/2021		3,454		(26)			(26)		3,428	3,428			
100062229	ATLANTA	GA		07/01/2021		4,470		33			33		4,503	4,503			
100062245	LEHIGH ACRES	FL		07/01/2021		3,543		26			26		3,569	3,569			
100062249	WARREN	MI		07/01/2021		3,569		(12)			(12)		3,557	3,557			
100062250	FINLEYVILLE	PA		07/01/2021		3,439		49			49		3,488	3,488			
100062255	FISHERS	IN		07/01/2021		3,438		(7)			(7)		3,431	3,431			
100062268	WATFORD CITY	ND		07/01/2021		7,481		(83)			(83)		7,398	7,398			
100062273	MILWAUKEE	WI		07/01/2021		4,895		(37)			(37)		4,858	4,858			
100062274	PARIS	KY		07/01/2021		5,122		(65)			(65)		5,057	5,057			
100062276	LANSING	IL		07/01/2021		4,614		9			9		4,623	4,623			
100062278	DUBLIN	VA		07/01/2021		6,698		(94)			(94)		6,604	6,604			
100062279	WARREN	PA		07/01/2021		4,435		(4)			(4)		4,431	4,431			
100062282	DENHAM SPRINGS	LA		07/01/2021		1,921		(22)			(22)		1,899	1,899			
100062284	PICKERINGTON	OH		07/01/2021		5,837		(70)			(70)		5,767	5,767			
100062288	BALTIMORE	MD		07/01/2021		6,312		(82)			(82)		6,230	6,230			
100062289	FAYETTEVILLE	NC		07/01/2021		3,315		(26)			(26)		3,289	3,289			
100062290	NEWPORT	NC		07/01/2021		4,644		(33)			(33)		4,611	4,611			
100062294	LAKE ELSINORE	CA		07/01/2021		8,601		(132)			(132)		8,469	8,469			
100062296	MONTGOMERY	AL		07/01/2021		3,128		(44)			(44)		3,084	3,084			
100062297	HUNTSVILLE	AL		07/01/2021		5,722		(34)			(34)		5,688	5,688			
100062299	LAWRENCEVILLE	GA		07/01/2021		5,199		(69)			(69)		5,130	5,130			
100062301	COLUMBUS	GA		07/01/2021		6,537		(92)			(92)		6,445	6,445			
100062303	PALM COAST	FL		07/01/2021		6,421		(112)			(112)		6,309	6,309			
100062305	WASHINGTON	DC		07/01/2021		6,176		32			32		6,208	6,208			
100062313	WEST PALM BEACH	FL		07/01/2021		5,229		(65)			(65)		5,164	5,164			
100062317	COSBY	TN		07/01/2021		3,586		(27)			(27)		3,559	3,559			
100062319	MOOSUP	CT		07/01/2021		4,662		(81)			(81)		4,581	4,581			
100062322	SAGINAW	TX		07/01/2021		3,465		(31)			(31)		3,434	3,434			
100062325	MILLBROOK	AL		07/01/2021		5,192		(35)			(35)		5,157	5,157			
100062326	NORTH LAS VEGAS	NV		07/01/2021		5,249		(51)			(51)		5,198	5,198			
100062327	VERSAILLES	KY		07/01/2021		5,022		(25)			(25)		4,997	4,997			
100062328	MURFREESBORO	TN		07/01/2021		5,228		(38)			(38)		5,190	5,190			
100062330	TRENTON	NJ		07/01/2021		8,098		14			14		8,112	8,112			
100062336	CALVERT CITY	KY		07/01/2021		6,417		(94)			(94)		6,323	6,323			
100062338	ERDA	UT		07/01/2021		7,991		(64)			(64)		7,927	7,927			
100062339	HAMPTON	VA		07/01/2021		3,186		(48)			(48)		3,138	3,138			
100062343	STOCKBRIDGE	GA		07/01/2021		10,239		(20)			(20)		10,219	10,219			
100062344	PAWTUCKET	RI		07/01/2021		3,934		(39)			(39)		3,895	3,895			
100062353	ROSELLE	NJ		07/01/2021		5,087		78			78		5,165	5,165			
100062383	SEGUIN	TX		07/01/2021		3,810		(40)			(40)		3,770	3,770			
100062392	TUSCALOOSA	AL		07/01/2021		3,721		(28)			(28)		3,693	3,693			
100062397	EL PASO	TX		07/01/2021		4,314		(38)			(38)		4,276	4,276			
100062398	WILLIAMSTOWN	NJ		07/01/2021		6,197		14			14		6,211	6,211			
100062404	LANSDOWNE	PA		07/01/2021		6,023		(33)			(33)		5,990	5,990			
100062411	JACKSON	TN		07/01/2021		1,475		(18)			(18)		1,457	1,457			
100062426	PIEDMONT	OK		07/01/2021		2,850		(32)			(32)		2,818	2,818			
100062445	AKRON	OH		07/01/2021		1,202		(24)			(24)		1,178	1,178			
100062446	ALPHARETTA	GA		07/01/2021		4,218		(7)			(7)		4,211	4,211			
100062450	SAN ANTONIO	TX		07/01/2021		8,301		(83)			(83)		8,218	8,218			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062452	MOORHEAD	MN		07/01/2021		2,176		(2)			(2)		2,174	2,174			
100062456	MIDWEST CITY	OK		07/01/2021		1,666		(51)			(51)		1,615	1,615			
100062464	SAN ANTONIO	TX		07/01/2021		2,499		(40)			(40)		2,459	2,459			
100062466	CHEYENNE	WY		07/01/2021		6,811		(58)			(58)		6,753	6,753			
100062468	FINCHVILLE	KY		07/01/2021		7,263		(91)			(91)		7,172	7,172			
100062469	PLATTE CITY	MO		07/01/2021		1,963		(20)			(20)		1,943	1,943			
100062470	DES PLAINES	IL		07/01/2021		6,519		(72)			(72)		6,447	6,447			
100062480	APPLETON	WI		07/01/2021		3,024		(41)			(41)		2,983	2,983			
100062482	MONROE	LA		07/01/2021		7,334		(71)			(71)		7,263	7,263			
100062484	PORTSMOUTH	VA		07/01/2021		3,776		(65)			(65)		3,711	3,711			
100062485	SMYRNA	DE		07/01/2021		492		(10)			(10)		482	482			
100062494	MORROW	GA		07/01/2021		1,768		(10)			(10)		1,758	1,758			
100062502	VIRGINIA BEACH	VA		07/01/2021		3,073		(39)			(39)		3,034	3,034			
100062504	MESQUITE	TX		07/01/2021		2,978		(38)			(38)		2,940	2,940			
100062508	MONTGOMERY	AL		07/01/2021		2,650		(39)			(39)		2,611	2,611			
100062511	RUSSELL SPRINGS	KY		07/01/2021		3,861		3			3		3,864	3,864			
100062512	TUPELO	MS		07/01/2021		2,402		(17)			(17)		2,385	2,385			
100062514	DOVER	DE		07/01/2021		406		(3)			(3)		403	403			
100062515	VICTORIA	TX		07/01/2021		3,418		(53)			(53)		3,365	3,365			
100062523	STARKE	FL		07/01/2021		2,550		(27)			(27)		2,523	2,523			
100062528	MILLSTADT	IL		07/01/2021		4,014		(40)			(40)		3,974	3,974			
100062529	AURORA	IL		07/01/2021		198							198	198			
100062536	ACCOKEEK	MD		07/01/2021		9,825		(135)			(135)		9,690	9,690			
100062545	MT VERNON	NY		07/01/2021		15,832		(122)			(122)		15,710	15,710			
100062547	NILES	IL		07/01/2021		6,226		(9)			(9)		6,217	6,217			
100062562	KINGWOOD	TX		07/01/2021		9,167		(104)			(104)		9,063	9,063			
100062570	BRIDGEPORT	CT		07/01/2021		4,757		(66)			(66)		4,691	4,691			
100062575	AMHERST	OH		07/01/2021		5,129		(72)			(72)		5,057	5,057			
100062578	HIALEAH	FL		07/01/2021		5,327		(89)			(89)		5,238	5,238			
100062583	ALBUQUERQUE	NM		07/01/2021		1,308		(17)			(17)		1,291	1,291			
100062590	LEAGUE CITY	TX		07/01/2021		5,634		(64)			(64)		5,570	5,570			
100062595	UPPER MARLBORO	MD		07/01/2021		3,519		(61)			(61)		3,458	3,458			
100062600	ROCHESTER	NY		07/01/2021		277		1			1		278	278			
100062605	PHILADELPHIA	PA		07/01/2021		4,041		(21)			(21)		4,020	4,020			
100062607	MACON	GA		07/01/2021		2,275		(4)			(4)		2,271	2,271			
100062612	KILLEEN	TX		07/01/2021		3,782		(57)			(57)		3,725	3,725			
100062618	BANKSTON	AL		07/01/2021		1,304		(11)			(11)		1,293	1,293			
100062620	CEDARTOWN	GA		07/01/2021		1,692		(6)			(6)		1,686	1,686			
100062625	SUMMERFIELD	FL		07/01/2021		13,691		(32)			(32)		13,659	13,659			
100062627	DANVILLE	VA		07/01/2021		3,784		(63)			(63)		3,721	3,721			
100062629	COLUMBIA	MO		07/01/2021		3,168		(42)			(42)		3,126	3,126			
100062632	SILVER SPRING	MD		07/01/2021		8,336		24			24		8,360	8,360			
100062634	BLOOMFIELD	NJ		07/01/2021		11,579		(90)			(90)		11,489	11,489			
100062639	INWOOD	WV		07/01/2021		256		(2)			(2)		254	254			
100062644	LINCOLN	CA		07/01/2021		10,238		(131)			(131)		10,107	10,107			
100062652	PROSPECT PARK	PA		07/01/2021		4,545		(95)			(95)		4,450	4,450			
100062659	LAWRENCEBURG	TN		07/01/2021		2,909		(21)			(21)		2,888	2,888			
100062661	BUTLER	PA		07/01/2021		2,027		(10)			(10)		2,017	2,017			
100062662	TEMPLETON	MA		07/01/2021		5,787		(81)			(81)		5,706	5,706			
100062666	OSAKIS	MN		07/01/2021		2,818		(43)			(43)		2,775	2,775			
100062668	SAVANNAH	TN		07/01/2021		2,255		(26)			(26)		2,229	2,229			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062671	NASHVILLE	IN		07/01/2021		7,619		(1)			(1)		7,618	7,618			
100062672	LAREDO	TX		07/01/2021		2,521		(36)			(36)		2,485	2,485			
100062677	CHESAPEAKE	VA		07/01/2021		13,214		(201)			(201)		13,013	13,013			
100062691	EMPORIA	KS		07/01/2021		2,335		(27)			(27)		2,308	2,308			
100062697	LINCOLN	ND		07/01/2021		4,838		(52)			(52)		4,786	4,786			
100062699	COLUMBUS	GA		07/01/2021		3,011		(37)			(37)		2,974	2,974			
100062702	HOUSTON	TX		07/01/2021		4,338		(51)			(51)		4,287	4,287			
100062704	COVINGTON	TN		07/01/2021		976		(11)			(11)		965	965			
100062705	KISSIMMEE	FL		07/01/2021		5,035		(134)			(134)		4,901	4,901			
100062706	COLORADO SPRINGS	CO		07/01/2021		4,805		(60)			(60)		4,745	4,745			
100062712	KATY	TX		07/01/2021		4,897		(64)			(64)		4,833	4,833			
100062713	BLYTHE	CA		07/01/2021		1,817		(21)			(21)		1,796	1,796			
100062716	GLENROCK	WY		07/01/2021		4,412		(4)			(4)		4,408	4,408			
100062721	CORPUS CHRISTI	TX		07/01/2021		6,375		(93)			(93)		6,282	6,282			
100062722	MANASSAS	VA		07/01/2021		7,122		(126)			(126)		6,996	6,996			
100062724	LUTHERVILLE TIMONIUM	MD		07/01/2021		7,199		(65)			(65)		7,134	7,134			
100062727	RIVERVIEW	FL		07/01/2021		7,692		(106)			(106)		7,586	7,586			
100062728	ASHLAND	NE		07/01/2021		3,200		(12)			(12)		3,188	3,188			
100062732	BRIDGEPORT	CT		07/01/2021		5,159		(81)			(81)		5,078	5,078			
100062733	BELCAMP	MD		07/01/2021		3,503		(66)			(66)		3,437	3,437			
100062737	SUNBURY	PA		07/01/2021		2,065		12			12		2,077	2,077			
100062738	MIDLAND	TX		07/01/2021		5,039		(55)			(55)		4,984	4,984			
100062741	SAN ANTONIO	TX		07/01/2021		2,577		(63)			(63)		2,514	2,514			
100062745	CORAOPOLIS	PA		07/01/2021		4,641		(16)			(16)		4,625	4,625			
100062755	ROANOKE	VA		07/01/2021		3,159		(39)			(39)		3,120	3,120			
100062756	LEMOORE	CA		07/01/2021		5,853		(66)			(66)		5,787	5,787			
100062763	LOUISVILLE	KY		07/01/2021		1,478		(38)			(38)		1,440	1,440			
100062766	MARLTON	NJ		07/01/2021		6,563		(15)			(15)		6,548	6,548			
100062767	LANCASTER	KY		07/01/2021		2,294		(27)			(27)		2,267	2,267			
100062771	PONCA CITY	OK		07/01/2021		2,299		1			1		2,300	2,300			
100062772	AUSTELL	GA		07/01/2021		3,121		(8)			(8)		3,113	3,113			
100062773	VIRGINIA BEACH	VA		07/01/2021		6,436		(74)			(74)		6,362	6,362			
100062775	WESTFIELD	MA		07/01/2021		3,285		(51)			(51)		3,234	3,234			
100062777	YORK	PA		07/01/2021		4,452		(50)			(50)		4,402	4,402			
100062781	FRESNO	CA		07/01/2021		3,808		(65)			(65)		3,743	3,743			
100062785	PITTSVIEW	AL		07/01/2021		5,050		(75)			(75)		4,975	4,975			
100062793	GROVETOWN	GA		07/01/2021		4,436		(51)			(51)		4,385	4,385			
100062801	KERNERSVILLE	NC		07/01/2021		4,354		(56)			(56)		4,298	4,298			
100062802	CONCHO	AZ		07/01/2021		2,170		(23)			(23)		2,147	2,147			
100062805	ANCHORAGE	AK		07/01/2021		8,468		(70)			(70)		8,398	8,398			
100062816	KNOXVILLE	MD		07/01/2021		2,370		9			9		2,379	2,379			
100062818	BALTIMORE	MD		07/01/2021		4,751		(23)			(23)		4,728	4,728			
100062820	DAWSONVILLE	GA		07/01/2021		4,047		(14)			(14)		4,033	4,033			
100062824	EUFAULA	AL		07/01/2021		2,361		(50)			(50)		2,311	2,311			
100062826	LAGRANGE	GA		07/01/2021		3,402		(45)			(45)		3,357	3,357			
100062828	EL PASO	TX		07/01/2021		2,064		(36)			(36)		2,028	2,028			
100062829	SAN ANTONIO	TX		07/01/2021		3,976		(39)			(39)		3,937	3,937			
100062833	DAVIE	FL		07/01/2021		5,525		(63)			(63)		5,462	5,462			
100062835	BALTIMORE	MD		07/01/2021		3,482		(4)			(4)		3,478	3,478			
100062836	LOVELAND	OH		07/01/2021		5,246		(11)			(11)		5,235	5,235			
100062837	PORTSMOUTH	VA		07/01/2021		2,371		(32)			(32)		2,339	2,339			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062840	CHRISTIANSBURG	VA		07/01/2021		8,847		(91)			(91)		8,756	8,756			
100062841	SAN ANTONIO	TX		07/01/2021		8,935		(134)			(134)		8,801	8,801			
100062845	OAK RIDGE	TN		07/01/2021		2,203		(2)			(2)		2,201	2,201			
100062846	MANLEY	NE		07/01/2021		3,340		(44)			(44)		3,296	3,296			
100062847	HAVERHILL	MA		07/01/2021		5,694		(58)			(58)		5,636	5,636			
100062848	BARBERTON	OH		07/01/2021		2,220		1			1		2,221	2,221			
100062849	MARIETTA	OH		07/01/2021		2,324		(49)			(49)		2,275	2,275			
100062854	WYNNE	AR		07/01/2021		2,320		(27)			(27)		2,293	2,293			
100062860	ANTIOCH	TN		07/01/2021		4,104		(42)			(42)		4,062	4,062			
100062863	GREECE	NY		07/01/2021		4,656		(59)			(59)		4,597	4,597			
100062870	CHICAGO	IL		07/01/2021		6,567		16			16		6,583	6,583			
100062872	GRAND RAPIDS	MI		07/01/2021		3,636		(42)			(42)		3,594	3,594			
100062873	ATLANTA	GA		07/01/2021		3,576		(55)			(55)		3,521	3,521			
100062879	EPHRATA	PA		07/01/2021		4,379		14			14		4,393	4,393			
100062880	ABERDEEN	MD		07/01/2021		3,897		(60)			(60)		3,837	3,837			
100062886	BALTIMORE	MD		07/01/2021		3,182		(42)			(42)		3,140	3,140			
100062889	ABINGDON	MD		07/01/2021		5,563		(46)			(46)		5,517	5,517			
100062894	WEST SENECA	NY		07/01/2021		2,373		(13)			(13)		2,360	2,360			
100062897	DUMFRIES	VA		07/01/2021		5,938		(70)			(70)		5,868	5,868			
100062900	WARNER ROBINS	GA		07/01/2021		3,791		(34)			(34)		3,757	3,757			
100062901	GRESHAM	OR		07/01/2021		6,611		(73)			(73)		6,538	6,538			
100062906	FOUNTAIN	NC		07/01/2021		1,619		(16)			(16)		1,603	1,603			
100062908	RAPID CITY	SD		07/01/2021		6,745		(67)			(67)		6,678	6,678			
100062913	TUSCALOOSA	AL		07/01/2021		3,311		(38)			(38)		3,273	3,273			
100062915	SPRING	TX		07/01/2021		5,043		(60)			(60)		4,983	4,983			
100062916	HOUSTON	TX		07/01/2021		4,035		(53)			(53)		3,982	3,982			
100062917	HAMILTON	NJ		07/01/2021		2,765		(12)			(12)		2,753	2,753			
100062920	LAS CRUCES	NM		07/01/2021		7,730		(47)			(47)		7,683	7,683			
100062921	NORTHPORT	AL		07/01/2021		5,571		(56)			(56)		5,515	5,515			
100062923	HUMMELSTOWN	PA		07/01/2021		4,726		(54)			(54)		4,672	4,672			
100062924	CRESTWOOD	KY		07/01/2021		1,838		4			4		1,842	1,842			
100062925	SAINT LOUIS	MO		07/01/2021		1,559		(18)			(18)		1,541	1,541			
100062926	BELLEVILLE	IL		07/01/2021		2,307		10			10		2,317	2,317			
100062927	ASHVILLE	OH		07/01/2021		3,493		(47)			(47)		3,446	3,446			
100062930	COATESVILLE	PA		07/01/2021		5,230		(59)			(59)		5,171	5,171			
100062931	NORTH AUGUSTA	SC		07/01/2021		3,256							3,256	3,256			
100062935	PINE	CO		07/01/2021		7,791		(105)			(105)		7,686	7,686			
100062936	ROBESONIA	PA		07/01/2021		7,280		(36)			(36)		7,244	7,244			
100062940	TOMS RIVER	NJ		07/01/2021		4,100		(36)			(36)		4,064	4,064			
100062941	MONTICELLO	GA		07/01/2021		2,602		(4)			(4)		2,598	2,598			
100062942	NEENAH	WI		07/01/2021		3,577		(45)			(45)		3,532	3,532			
100062950	LAFAYETTE	GA		07/01/2021		3,032		(39)			(39)		2,993	2,993			
100062951	OMAHA	NE		07/01/2021		3,020		(43)			(43)		2,977	2,977			
100062952	ELIZABETH	CO		07/01/2021		11,777		14			14		11,791	11,791			
100062953	MARRERO	LA		07/01/2021		2,579		(59)			(59)		2,520	2,520			
100062960	HAMILTON	NJ		07/01/2021		3,788		(2)			(2)		3,786	3,786			
100062964	MIDLOTHIAN	VA		07/01/2021		7,885		(111)			(111)		7,774	7,774			
100062965	LAREDO	TX		07/01/2021		4,196		(39)			(39)		4,157	4,157			
100062966	WEST YARMOUTH	MA		07/01/2021		4,667		(50)			(50)		4,617	4,617			
100062967	CORRYTON	TN		07/01/2021		4,607		(42)			(42)		4,565	4,565			
100062968	PHILADELPHIA	PA		07/01/2021		3,027		(36)			(36)		2,991	2,991			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062969	VICTORVILLE	CA		07/01/2021		5,061		(60)			(60)		5,001	5,001			
100062971	LITTLEROCK	CA		07/01/2021		5,392		(79)			(79)		5,313	5,313			
100062973	VERNON	NJ		07/01/2021		4,276		(19)			(19)		4,257	4,257			
100062977	VIRGINIA BEACH	VA		07/01/2021		8,641		(60)			(60)		8,581	8,581			
100062980	BALTIMORE	MD		07/01/2021		4,597		(44)			(44)		4,553	4,553			
100062981	ST CLOUD	FL		07/01/2021		7,314		(78)			(78)		7,236	7,236			
100062983	BLOOMFIELD	NJ		07/01/2021		7,903		(43)			(43)		7,860	7,860			
100062984	ATHENS	TN		07/01/2021		1,235		(17)			(17)		1,218	1,218			
100062989	HAMILTON	GA		07/01/2021		3,248		(52)			(52)		3,196	3,196			
100062990	ASHFORD	AL		07/01/2021		6,069		(52)			(52)		6,017	6,017			
100062992	ZION	IL		07/01/2021		4,108		3			3		4,111	4,111			
100062993	PITTSBURGH	PA		07/01/2021		3,529		(22)			(22)		3,507	3,507			
100062994	ATLANTA	GA		07/01/2021		5,830		(73)			(73)		5,757	5,757			
100062997	BRISTOL	PA		07/01/2021		2,944		18			18		2,962	2,962			
100062998	COLLEGE PARK	GA		07/01/2021		3,757		(39)			(39)		3,718	3,718			
100063001	MADISON	AL		07/01/2021		5,168		(16)			(16)		5,152	5,152			
100063006	ORLANDO	FL		07/01/2021		5,968		(51)			(51)		5,917	5,917			
100063007	MEDFORD LAKES	NJ		07/01/2021		5,586		48			48		5,634	5,634			
100063010	WARWICK	RI		07/01/2021		4,489		(9)			(9)		4,480	4,480			
100063012	REDDING	CA		07/01/2021		6,743		(48)			(48)		6,695	6,695			
100063013	NEW CASTLE	DE		07/01/2021		3,019		(28)			(28)		2,991	2,991			
100063015	SAPULPA	OK		07/01/2021		3,547		(75)			(75)		3,472	3,472			
100063022	ABILENE	TX		07/01/2021		3,668		(44)			(44)		3,624	3,624			
100063025	YUMA	AZ		07/01/2021		2,651		(34)			(34)		2,617	2,617			
100063034	LAWRENCE	MA		07/01/2021		6,789		16			16		6,805	6,805			
100063036	INDIANAPOLIS	IN		07/01/2021		1,789		(8)			(8)		1,781	1,781			
100063037	SYRACUSE	NY		07/01/2021		1,832		25			25		1,857	1,857			
100063044	HOOVER	AL		07/01/2021		3,368		(47)			(47)		3,321	3,321			
100063045	SUSSEX	NJ		07/01/2021		3,345		12			12		3,357	3,357			
100063046	PHILADELPHIA	PA		07/01/2021		3,434		(18)			(18)		3,416	3,416			
100063047	BALDWIN	NY		07/01/2021		9,209		(51)			(51)		9,158	9,158			
100063049	GOODRICH	TX		07/01/2021		843		(10)			(10)		833	833			
100063050	PROSPECT HEIGHTS	IL		07/01/2021		5,377		(58)			(58)		5,319	5,319			
100063051	LOUISVILLE	KY		07/01/2021		2,071		2			2		2,073	2,073			
100063052	COATESVILLE	PA		07/01/2021		2,129		(18)			(18)		2,111	2,111			
100063054	TRENTON	NJ		07/01/2021		3,696		(8)			(8)		3,688	3,688			
100063055	BEEVILLE	TX		07/01/2021		3,028		(32)			(32)		2,996	2,996			
100063059	HAZARD	KY		07/01/2021		4,540		(16)			(16)		4,524	4,524			
100063060	MANDEVILLE	LA		07/01/2021		4,197		(34)			(34)		4,163	4,163			
100063062	OWINGS MILLS	MD		07/01/2021		9,228		(104)			(104)		9,124	9,124			
100063063	BROWNSVILLE	TN		07/01/2021		2,513		(10)			(10)		2,503	2,503			
100063064	HAMILTON	OH		07/01/2021		2,352		(15)			(15)		2,337	2,337			
100063066	WALDORF	MD		07/01/2021		3,430		(41)			(41)		3,389	3,389			
100063067	SAN ANTONIO	TX		07/01/2021		5,360		(57)			(57)		5,303	5,303			
100063069	BROWN DEER	WI		07/01/2021		5,351		1			1		5,352	5,352			
100063071	SUMTER	SC		07/01/2021		5,042		(54)			(54)		4,988	4,988			
100063072	MIDDLETOWN	DE		07/01/2021		4,805		48			48		4,853	4,853			
100063074	PITTSBURG	PA		07/01/2021		4,330		(63)			(63)		4,267	4,267			
100063077	NUNDA	NY		07/01/2021		2,838		(13)			(13)		2,825	2,825			
100063079	DUNCAN	SC		07/01/2021		6,723		(192)			(192)		6,531	6,531			
100063086	UNION	KY		07/01/2021		7,909		(128)			(128)		7,781	7,781			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063087	DESOTO	TX		07/01/2021		8,261		(113)			(113)		8,148	8,148			
100063089	DENHAM SPRINGS	LA		07/01/2021		3,301		(15)			(15)		3,286	3,286			
100063091	COOKEVILLE	TN		07/01/2021		8,938		(55)			(55)		8,883	8,883			
100063092	CLAY	NY		07/01/2021		3,687		3			3		3,690	3,690			
100063094	SPRINGFIELD	MA		07/01/2021		3,666		(34)			(34)		3,632	3,632			
100063097	MONTGOMERY	AL		07/01/2021		3,365		(32)			(32)		3,333	3,333			
100063098	SEVEN VALLEYS	PA		07/01/2021		5,982		(76)			(76)		5,906	5,906			
100063099	BOURBONNAIS	IL		07/01/2021		4,109		(6)			(6)		4,103	4,103			
100063103	LEAGUE CITY	TX		07/01/2021		7,560		(66)			(66)		7,494	7,494			
100063104	STOCKBRIDGE	GA		07/01/2021		2,803		(1)			(1)		2,802	2,802			
100063105	FAIRBURN	GA		07/01/2021		3,149		(44)			(44)		3,105	3,105			
100063106	CONOWINGO	MD		07/01/2021		5,182		36			36		5,218	5,218			
100063107	PITTSBURGH	PA		07/01/2021		4,206		8			8		4,214	4,214			
100063108	LEWISTON	NY		07/01/2021		3,109		23			23		3,132	3,132			
100063109	MONTGOMERY	AL		07/01/2021		5,389		(88)			(88)		5,301	5,301			
100063113	LINCOLN	NE		07/01/2021		2,620		7			7		2,627	2,627			
100063114	JACKSON	GA		07/01/2021		4,368		(16)			(16)		4,352	4,352			
100063115	PLYMOUTH	MN		07/01/2021		2,631		12			12		2,643	2,643			
100063121	BLAINE	MN		07/01/2021		4,433		24			24		4,457	4,457			
100063122	MONROE	GA		07/01/2021		5,394		(44)			(44)		5,350	5,350			
100063123	ANDERSON	SC		07/01/2021		2,402		(22)			(22)		2,380	2,380			
100063125	WINCHESTER	VA		07/01/2021		4,790		(47)			(47)		4,743	4,743			
100063128	BALTIMORE	MD		07/01/2021		3,899		(50)			(50)		3,849	3,849			
100063132	SACRAMENTO	CA		07/01/2021		5,570		12			12		5,582	5,582			
100063133	ANDOVER	NY		07/01/2021		1,735		22			22		1,757	1,757			
100063141	CONOWINGO	MD		07/01/2021		7,481		(16)			(16)		7,465	7,465			
100063143	EAST GARRISON	CA		07/01/2021		9,384		(4)			(4)		9,380	9,380			
100063145	HAVERHILL	MA		07/01/2021		5,826		(43)			(43)		5,783	5,783			
100063146	BLOOMSBURG	PA		07/01/2021		3,385		(1)			(1)		3,384	3,384			
100063147	GARDENDALE	AL		07/01/2021		3,465		(12)			(12)		3,453	3,453			
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		3,696		(64)			(64)		3,632	3,632			
100063153	PUYALLUP	WA		07/01/2021		5,942		70			70		6,012	6,012			
100063154	LANSING	IL		07/01/2021		3,833		(1)			(1)		3,832	3,832			
100063156	WESTLAKE	LA		07/01/2021		3,362		34			34		3,396	3,396			
100063158	HOUSTON	TX		07/01/2021		4,160		(63)			(63)		4,097	4,097			
100063160	CINCINNATI	OH		07/01/2021		4,098		(9)			(9)		4,089	4,089			
100063168	CLAYTON	NJ		07/01/2021		3,081		8			8		3,089	3,089			
100063169	KATY	TX		07/01/2021		4,185		(53)			(53)		4,132	4,132			
100063171	PORT CHARLOTTE	FL		07/01/2021		3,104		(24)			(24)		3,080	3,080			
100063172	RAFFORD	NC		07/01/2021		3,345		(44)			(44)		3,301	3,301			
100063174	NORTH CHESTERFIELD	VA		07/01/2021		5,546		(104)			(104)		5,442	5,442			
100063177	PHENIX CITY	AL		07/01/2021		4,525		(56)			(56)		4,469	4,469			
100063184	STATESBORO	GA		07/01/2021		1,908		(2)			(2)		1,906	1,906			
100063185	JEFFERSON CITY	TN		07/01/2021		3,152		(51)			(51)		3,101	3,101			
100063191	SAVANNAH	GA		07/01/2021		7,651		(73)			(73)		7,578	7,578			
100063192	YUBA CITY	CA		07/01/2021		3,175		(34)			(34)		3,141	3,141			
100063193	COPPERAS COVE	TX		07/01/2021		2,069		(37)			(37)		2,032	2,032			
100063197	WALLINGFORD	PA		07/01/2021		4,890		(1)			(1)		4,889	4,889			
100063200	HUTCHINSON	MN		07/01/2021		2,920		(3)			(3)		2,917	2,917			
100063203	FLORENCE	SC		07/01/2021		3,032		(66)			(66)		2,966	2,966			
100063205	MONTGOMERY	AL		07/01/2021		2,545		15			15		2,560	2,560			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063206	ABSECON	NJ		07/01/2021		3,062		(7)			(7)		3,055	3,055			
100063210	DECATUR	GA		07/01/2021		4,186		(1)			(1)		4,185	4,185			
100063212	WATERTOWN	SD		07/01/2021		5,037		86			86		5,123	5,123			
100063217	NORTH CHESTERFIELD	VA		07/01/2021		4,643		(73)			(73)		4,570	4,570			
100063225	GREECE	NY		07/01/2021		664		(4)			(4)		660	660			
100063236	ASHBURN	VA		07/01/2021		4,260		(6)			(6)		4,254	4,254			
100063237	WILMINGTON	NC		07/01/2021		4,651		(43)			(43)		4,608	4,608			
100063245	MANOR	TX		07/01/2021		3,455		(61)			(61)		3,394	3,394			
100063249	ASHLAND	KY		07/01/2021		1,520		16			16		1,536	1,536			
100063256	HAVELOCK	NC		07/01/2021		3,600		(6)			(6)		3,594	3,594			
100063264	NEWARK	DE		07/01/2021		3,343		(72)			(72)		3,271	3,271			
100063267	CARROLLTON	GA		07/01/2021		2,500		(35)			(35)		2,465	2,465			
100063269	SAN ANTONIO	TX		07/01/2021		4,771		(67)			(67)		4,704	4,704			
100063271	LOUISVILLE	KY		07/01/2021		5,077		(24)			(24)		5,053	5,053			
100063274	OCALA	FL		07/01/2021		2,990		(30)			(30)		2,960	2,960			
100063276	FORT WORTH	TX		07/01/2021		3,067		(21)			(21)		3,046	3,046			
100063280	HUFFMAN	TX		07/01/2021		4,226		(64)			(64)		4,162	4,162			
100063283	CONYERS	GA		07/01/2021		2,724		(45)			(45)		2,679	2,679			
100063284	HAMMONTON	NJ		07/01/2021		4,959		16			16		4,975	4,975			
100063287	GRAND RAPIDS	MN		07/01/2021		3,831		(57)			(57)		3,774	3,774			
100063288	TUCSON	AZ		07/01/2021		3,837		(23)			(23)		3,814	3,814			
100063297	LONGWOOD	FL		07/01/2021		5,143		(75)			(75)		5,068	5,068			
100063299	PHILADELPHIA	PA		07/01/2021		6,053		(88)			(88)		5,965	5,965			
100063303	SELMA	AL		07/01/2021		4,091		(49)			(49)		4,042	4,042			
100063305	BEL ALTON	MD		07/01/2021		5,353		(51)			(51)		5,302	5,302			
100063306	BOWIE	MD		07/01/2021		5,526		3			3		5,529	5,529			
100063308	ENTERPRISE	AL		07/01/2021		4,401		(18)			(18)		4,383	4,383			
100063309	LENEXA	KS		07/01/2021		3,216		(60)			(60)		3,156	3,156			
100063311	SENECA	SC		07/01/2021		6,367		(66)			(66)		6,301	6,301			
100063312	UTICA	NY		07/01/2021		2,380		(30)			(30)		2,350	2,350			
100063314	ELBERTON	GA		07/01/2021		3,356		(6)			(6)		3,350	3,350			
100063315	ABERDEEN	MD		07/01/2021		2,683		(21)			(21)		2,662	2,662			
100063321	FORNEY	TX		07/01/2021		5,827		(32)			(32)		5,795	5,795			
100063327	DANVILLE	VA		07/01/2021		2,351		(36)			(36)		2,315	2,315			
100063328	LITTLE ELM	TX		07/01/2021		3,723		(52)			(52)		3,671	3,671			
100063330	LOUISVILLE	KY		07/01/2021		2,909		(31)			(31)		2,878	2,878			
100063334	SODUS	NY		07/01/2021		2,147		11			11		2,158	2,158			
100063339	PORT CHARLOTTE	FL		07/01/2021		7,279		(27)			(27)		7,252	7,252			
100063341	WARNER ROBINS	GA		07/01/2021		1,684		(3)			(3)		1,681	1,681			
100063342	WAGENER	SC		07/01/2021		4,618		(81)			(81)		4,537	4,537			
100063346	OMAHA	NE		07/01/2021		3,205		(21)			(21)		3,184	3,184			
100063350	SPRINGFIELD	MA		07/01/2021		3,153		(46)			(46)		3,107	3,107			
100063353	WHITE MARSH	MD		07/01/2021		12,374		(354)			(354)		12,020	12,020			
100063356	SEMMES	AL		07/01/2021		3,371		23			23		3,394	3,394			
100063358	BUFFALO	NY		07/01/2021		1,588		(4)			(4)		1,584	1,584			
100063362	SAN ANTONIO	TX		07/01/2021		4,445		(83)			(83)		4,362	4,362			
100063366	BESSEMER	AL		07/01/2021		2,506		(36)			(36)		2,470	2,470			
100063368	SICKLERVILLE	NJ		07/01/2021		3,360		13			13		3,373	3,373			
100063372	DOUGLASVILLE	GA		07/01/2021		3,738		(52)			(52)		3,686	3,686			
100063375	SOUTH MILWAUKEE	WI		07/01/2021		3,892		(48)			(48)		3,844	3,844			
100063379	SAINT LOUIS	MO		07/01/2021		2,379		(26)			(26)		2,353	2,353			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063380	BONIFAY	FL		07/01/2021		2,644		(25)			(25)		2,619	2,619			
100063384	COVINGTON	GA		07/01/2021		2,231		(20)			(20)		2,211	2,211			
100063385	MASTIC BEACH	NY		07/01/2021		4,166		(45)			(45)		4,121	4,121			
100063390	OPELIKA	AL		07/01/2021		3,358		(13)			(13)		3,345	3,345			
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		4,157		(51)			(51)		4,106	4,106			
100063393	GEORGETOWN	TX		07/01/2021		6,394		(77)			(77)		6,317	6,317			
100063397	GODDARD	KS		07/01/2021		1,825		(2)			(2)		1,823	1,823			
100063401	SCOTIA	NY		07/01/2021		1,988		(26)			(26)		1,962	1,962			
100063408	WATERVILLE	NY		07/01/2021		4,807		(60)			(60)		4,747	4,747			
100063411	BLUFF CITY	TN		07/01/2021		3,235		(44)			(44)		3,191	3,191			
100063412	SUMRALL	MS		07/01/2021		4,870		(154)			(154)		4,716	4,716			
100063413	MULLICA HILL	NJ		07/01/2021		3,158		(41)			(41)		3,117	3,117			
100063416	RAWLINS	WY		07/01/2021		3,901		(59)			(59)		3,842	3,842			
100063417	DAPHNE	AL		07/01/2021		5,148		(4)			(4)		5,144	5,144			
100063422	WESTLAKE	LA		07/01/2021		3,714		43			43		3,757	3,757			
100063424	DAYTON	KY		07/01/2021		2,088		(1)			(1)		2,087	2,087			
100063425	CANDOR	NY		07/01/2021		169		(1)			(1)		168	168			
100063426	APOPKA	FL		07/01/2021		3,427		(34)			(34)		3,393	3,393			
100063430	HUMBLE	TX		07/01/2021		3,759		(66)			(66)		3,693	3,693			
100063431	ORRTANNA	PA		07/01/2021		3,860		(46)			(46)		3,814	3,814			
100063432	WARSAW	IN		07/01/2021		5,179		(73)			(73)		5,106	5,106			
100063434	ATHENS	GA		07/01/2021		2,605		(9)			(9)		2,596	2,596			
100063444	MCDONOUGH	GA		07/01/2021		5,768		(141)			(141)		5,627	5,627			
100063447	BRIDGEPORT	CT		07/01/2021		7,973		39			39		8,012	8,012			
100063449	HAMBURG	NY		07/01/2021		3,009		10			10		3,019	3,019			
100063458	WHITAKERS	NC		07/01/2021		2,536		(42)			(42)		2,494	2,494			
100063459	LEHI	UT		07/01/2021		6,653		(64)			(64)		6,589	6,589			
100063462	COOKEVILLE	TN		07/01/2021		4,511		(32)			(32)		4,479	4,479			
100063463	NORTH LAUDERDALE	FL		07/01/2021		2,175		(36)			(36)		2,139	2,139			
100063470	INDIANAPOLIS	IN		07/01/2021		1,673		(56)			(56)		1,617	1,617			
100063483	HOPE MILLS	NC		07/01/2021		3,612		(39)			(39)		3,573	3,573			
100063484	STATESVILLE	NC		07/01/2021		3,680		(58)			(58)		3,622	3,622			
100063493	PORT SAINT LUCIE	FL		07/01/2021		2,835		(16)			(16)		2,819	2,819			
100063497	DES MOINES	IA		07/01/2021		702		(8)			(8)		694	694			
100063502	VIENNA	GA		07/01/2021		1,070		(16)			(16)		1,054	1,054			
100063508	DEARBORN	MI		07/01/2021		3,157		(50)			(50)		3,107	3,107			
100063516	PINSON	AL		07/01/2021		4,055		(42)			(42)		4,013	4,013			
100063532	HAMPTON	GA		07/01/2021		2,446		(18)			(18)		2,428	2,428			
100063535	LANOKA HARBOR	NJ		07/01/2021		4,684		28			28		4,712	4,712			
100063536	ROCHESTER	NY		07/01/2021		880		13			13		893	893			
100063541	MILACA	MN		07/01/2021		5,388		(9)			(9)		5,379	5,379			
100063550	INDIANAPOLIS	IN		07/01/2021		3,767		(36)			(36)		3,731	3,731			
100063566	HOMESTEAD	FL		07/01/2021		6,958		(10)			(10)		6,948	6,948			
100063567	LITHONIA	GA		07/01/2021		3,162		(57)			(57)		3,105	3,105			
100063576	BOWLING GREEN	KY		07/01/2021		4,355		(23)			(23)		4,332	4,332			
100063579	LAKE CHARLES	LA		07/01/2021		4,005		(64)			(64)		3,941	3,941			
100063582	FLAGLER BEACH	FL		07/01/2021		3,842		(50)			(50)		3,792	3,792			
100063588	BRISTOL	VA		07/01/2021		2,645		(50)			(50)		2,595	2,595			
100063590	ALBUQUERQUE	NM		07/01/2021		3,315		64			64		3,379	3,379			
100063599	MIDDLEVILLE	MI		07/01/2021		7,728		(112)			(112)		7,616	7,616			
100063607	BARNESVILLE	GA		07/01/2021		1,926		(18)			(18)		1,908	1,908			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063611	NEWPORT	TN		07/01/2021		869		(15)			(15)		854	854			
100063628	JACKSON	NJ		07/01/2021		10,675		9			9		10,684	10,684			
100063631	ROTTERDAM JUNCTION	NY		07/01/2021		6,884		(23)			(23)		6,861	6,861			
100063636	GATES	NY		07/01/2021		4,082		(6)			(6)		4,076	4,076			
100063638	LITHONIA	GA		07/01/2021		2,287		(8)			(8)		2,279	2,279			
100063644	ELMONT	NY		07/01/2021		10,426		(56)			(56)		10,370	10,370			
100063646	SLINGERLANDS	NY		07/01/2021		7,366		5			5		7,371	7,371			
100063651	LAKEVIEW	NY		07/01/2021		6,241		133			133		6,374	6,374			
100063661	SICKLERVILLE	NJ		07/01/2021		4,543		(10)			(10)		4,533	4,533			
100063664	POMPANO BEACH	FL		07/01/2021		4,670		7			7		4,677	4,677			
100063667	NORTH BELLMORE	NY		07/01/2021		10,383		65			65		10,448	10,448			
100063673	COLUMBUS	OH		07/01/2021		4,018		(17)			(17)		4,001	4,001			
100063680	WADENA	MN		07/01/2021		2,060							2,060	2,060			
100063687	OCEAN VIEW	DE		07/01/2021		7,580		(22)			(22)		7,558	7,558			
100063693	MOBILE	AL		07/01/2021		5,803		(7)			(7)		5,796	5,796			
100063696	SICKLERVILLE	NJ		07/01/2021		4,094		(11)			(11)		4,083	4,083			
100063697	LAWRENCEVILLE	GA		07/01/2021		3,516		(60)			(60)		3,456	3,456			
100063698	RUSSELLVILLE	AL		07/01/2021		4,158		(8)			(8)		4,150	4,150			
100063704	RAHWAY	NJ		07/01/2021		5,539		(20)			(20)		5,519	5,519			
100063706	ELLENWOOD	GA		07/01/2021		3,920		12			12		3,932	3,932			
100063713	ATLANTIC CITY	NJ		07/01/2021		1,875		19			19		1,894	1,894			
100063716	PINE HILL	NJ		07/01/2021		3,108		(9)			(9)		3,099	3,099			
100063721	TAYLORVILLE	IL		07/01/2021		3,792		(68)			(68)		3,724	3,724			
100063722	CLARKSVILLE	TN		07/01/2021		3,121		(11)			(11)		3,110	3,110			
100063730	DOVER	DE		07/01/2021		6,364		162			162		6,526	6,526			
100063739	CLAY	NY		07/01/2021		2,802		2			2		2,804	2,804			
100063747	OMAHA	NE		07/01/2021		2,650		(4)			(4)		2,646	2,646			
100063748	CHARLESTON	SC		07/01/2021		7,461		(33)			(33)		7,428	7,428			
100063751	DECATUR	AL		07/01/2021		3,798		10			10		3,808	3,808			
100063752	SUMMERVILLE	SC		07/01/2021		4,332		(50)			(50)		4,282	4,282			
100063759	WESLEY CHAPEL	FL		07/01/2021		5,072		(16)			(16)		5,056	5,056			
100063760	TOMS RIVER	NJ		07/01/2021		5,150		70			70		5,220	5,220			
100063771	KENDALL	NY		07/01/2021		2,517		52			52		2,569	2,569			
100063772	SYRACUSE	NY		07/01/2021		2,186		39			39		2,225	2,225			
100063775	KANSAS CITY	KS		07/01/2021		2,572		(6)			(6)		2,566	2,566			
100063783	FREDERICKTOWN	OH		07/01/2021		4,186		(41)			(41)		4,145	4,145			
100063784	MASSILLON	OH		07/01/2021		1,981		40			40		2,021	2,021			
100063785	ATLANTA	GA		07/01/2021		5,728		55			55		5,783	5,783			
100063789	FISHERTOWN	PA		07/01/2021		2,806		19			19		2,825	2,825			
100063793	PLEASANT VALLEY	MO		07/01/2021		2,748		(9)			(9)		2,739	2,739			
100063796	LAWRENCEVILLE	GA		07/01/2021		3,969		(12)			(12)		3,957	3,957			
100063805	CRUM LYNNE	PA		07/01/2021		2,456		6			6		2,462	2,462			
100063811	PENSACOLA	FL		07/01/2021		3,036		(40)			(40)		2,996	2,996			
100063815	ALBUQUERQUE	NM		07/01/2021		2,939		23			23		2,962	2,962			
100063818	RAYTOWN	MO		07/01/2021		4,067		(96)			(96)		3,971	3,971			
100063820	SICKLERVILLE	NJ		07/01/2021		6,207		30			30		6,237	6,237			
100063822	SPRING	TX		07/01/2021		3,980		(11)			(11)		3,969	3,969			
100063829	CRESTON	OH		07/01/2021		5,979		100			100		6,079	6,079			
100063831	PARSONS	KS		07/01/2021		1,456		(8)			(8)		1,448	1,448			
100063834	STOCKTON	CA		07/01/2021		7,829		91			91		7,920	7,920			
100063835	CAMBRIDGE	MN		07/01/2021		5,415		20			20		5,435	5,435			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063837	TAMPA	FL		07/01/2021		3,941		69			69		4,010	4,010			
100063839	PINGREE GROVE	IL		07/01/2021		734		12			12		746	746			
100063847	ALPHARETTA	GA		07/01/2021		6,204		42			42		6,246	6,246			
100063852	THORNTON	CO		07/01/2021		7,415		13			13		7,428	7,428			
100063859	VINELAND	NJ		07/01/2021		3,681		(6)			(6)		3,675	3,675			
100063875	SURPRISE	AZ		07/01/2021		7,113		43			43		7,156	7,156			
100063888	LOUDON	TN		07/01/2021		2,744		(2)			(2)		2,742	2,742			
100063889	CLAYTON	DE		07/01/2021		3,496		67			67		3,563	3,563			
100063890	PENNS GROVE	NJ		07/01/2021		2,627		3			3		2,630	2,630			
100063894	SURPRISE	AZ		07/01/2021		6,031		26			26		6,057	6,057			
100063897	GLENDALE	AZ		07/01/2021		5,326		47			47		5,373	5,373			
100063898	SARASOTA	FL		07/01/2021		4,349		(12)			(12)		4,337	4,337			
100063904	CLEVELAND	TN		07/01/2021		3,861		36			36		3,897	3,897			
100063912	INDIANAPOLIS	IN		07/01/2021		6,951		48			48		6,999	6,999			
100063923	ELK GROVE	CA		07/01/2021		8,117		9			9		8,126	8,126			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		8,526		48			48		8,574	8,574			
100063949	WILLIMANTIC	CT		07/01/2021		4,273		(43)			(43)		4,230	4,230			
100063964	HARVEST	AL		07/01/2021		3,011		12			12		3,023	3,023			
100063966	SICKLERVILLE	NJ		07/01/2021		4,604		(7)			(7)		4,597	4,597			
100063980	TEMECULA	CA		07/01/2021		7,175		8			8		7,183	7,183			
100064029	MARLBORO	NJ		07/01/2021		12,553		454			454		13,007	13,007			
100064038	HATTIESBURG	MS		07/01/2021		2,756		53			53		2,809	2,809			
100064042	PHILADELPHIA	PA		07/01/2021		3,330		40			40		3,370	3,370			
100064044	SATSUMA	AL		07/01/2021		3,436		5			5		3,441	3,441			
100064045	MARION	IN		07/01/2021		1,517		51			51		1,568	1,568			
100064046	COVE CITY	NC		07/01/2021		1,508		2			2		1,510	1,510			
100064057	PLEASANT VALLEY	NY		07/01/2021		3,293		69			69		3,362	3,362			
100064067	PASADENA	TX		07/01/2021		3,556		62			62		3,618	3,618			
100064078	FORT WASHINGTON	MD		07/01/2021		6,067		202			202		6,269	6,269			
100064092	NEW EGYPT	NJ		07/01/2021		6,589		191			191		6,780	6,780			
100064108	LAWRENCE	KS		07/01/2021		3,404		49			49		3,453	3,453			
100064111	MONTGOMERY	AL		07/01/2021		2,380		3			3		2,383	2,383			
100064114	SOUTH HOLLAND	IL		07/01/2021		4,038		35			35		4,073	4,073			
100064118	BALTIMORE	MD		07/01/2021		4,537		73			73		4,610	4,610			
100064119	RICHMOND	TX		07/01/2021		5,350		53			53		5,403	5,403			
100064136	CRANBERRY TOWNSHIP	PA		07/01/2021		1,936		70			70		2,006	2,006			
100064137	SAN ANTONIO	TX		07/01/2021		3,458		5			5		3,463	3,463			
100064141	COUNTRY CLUB	MO		07/01/2021		4,171		117			117		4,288	4,288			
100064147	FAR ROCKAWAY	NY		07/01/2021		7,487		185			185		7,672	7,672			
100064151	MANDAN	ND		07/01/2021		3,842		75			75		3,917	3,917			
100064153	PITTSBURGH	PA		07/01/2021		2,176		21			21		2,197	2,197			
100064154	HAMDEN	CT		07/01/2021		5,744		218			218		5,962	5,962			
100064156	PEKIN	IL		07/01/2021		3,092		77			77		3,169	3,169			
100064158	CHILI	NY		07/01/2021		3,540		43			43		3,583	3,583			
100064167	GRANDVIEW	MO		07/01/2021		3,100		49			49		3,149	3,149			
100064173	MURFREESBORO	TN		07/01/2021		8,136		51			51		8,187	8,187			
100064176	LEWISVILLE	NC		07/01/2021		324		3			3		327	327			
100064182	PFLUGERVILLE	TX		07/01/2021		3,124		119			119		3,243	3,243			
100064184	BETHLEHEM	PA		07/01/2021		4,719		122			122		4,841	4,841			
100064185	JAMAICA	NY		07/01/2021		10,493		245			245		10,738	10,738			
100064191	BOARDMAN	OH		07/01/2021		1,897		56			56		1,953	1,953			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064204	WAIPAHU	HI		07/01/2021		9,896		557			557		10,453	10,453			
100064207	TUCKER	GA		07/01/2021		4,424		131			131		4,555	4,555			
100064209	SANFORD	FL		07/01/2021		3,783		142			142		3,925	3,925			
100064210	BETHLEHEM	GA		07/01/2021		858		33			33		891	891			
100064227	OCOEE	FL		07/01/2021		5,145		210			210		5,355	5,355			
100064229	ORLANDO	FL		07/01/2021		6,769		222			222		6,991	6,991			
100064234	ORLANDO	FL		07/01/2021		6,517		217			217		6,734	6,734			
100064235	LAKE WORTH	FL		07/01/2021		5,060		137			137		5,197	5,197			
100064236	CALUMET CITY	IL		07/01/2021		2,603		78			78		2,681	2,681			
100064237	ORLANDO	FL		07/01/2021		6,412		214			214		6,626	6,626			
100064240	WINTER GARDEN	FL		07/01/2021		5,707		245			245		5,952	5,952			
100064242	GROVELAND	FL		07/01/2021		6,807		175			175		6,982	6,982			
100064246	TAMARAC	FL		07/01/2021		6,002		209			209		6,211	6,211			
100064248	ALTAMONTE SPRINGS	FL		07/01/2021		4,989		133			133		5,122	5,122			
100064251	OCEAN	NJ		07/01/2021		5,742		281			281		6,023	6,023			
100064254	PITTSBURGH	PA		07/01/2021		3,699		132			132		3,831	3,831			
100064256	WINTER HAVEN	FL		07/01/2021		3,592		134			134		3,726	3,726			
100064258	KISSIMMEE	FL		07/01/2021		4,499		173			173		4,672	4,672			
100064272	ORLANDO	FL		07/01/2021		5,165		127			127		5,292	5,292			
100064273	DAVENPORT	FL		07/01/2021		4,037		150			150		4,187	4,187			
100064281	WINTER HAVEN	FL		07/01/2021		4,635		121			121		4,756	4,756			
100064289	ORLANDO	FL		07/01/2021		4,745		252			252		4,997	4,997			
100064291	ORLANDO	FL		07/01/2021		3,248		152			152		3,400	3,400			
100064298	MINNEOLA	FL		07/01/2021		4,760		233			233		4,993	4,993			
100064303	WESTLAKE	FL		07/01/2021		7,503		229			229		7,732	7,732			
100064312	JUPITER	FL		07/01/2021		596		22			22		618	600		(17)	(17)
100064320	BALTIMORE	MD		07/01/2021		2,614		6			6		2,620	2,620			
100064321	CREVE COEUR	IL		07/01/2021		1,771		56			56		1,827	1,827			
100064323	MIDDLETOWN	DE		07/01/2021		7,503		324			324		7,827	7,827			
100064333	HAMPTON	GA		07/01/2021		3,770		112			112		3,882	3,882			
100064355	INDEPENDENCE	KY		07/01/2021		5,465		138			138		5,603	5,603			
100064356	LEAGUE CITY	TX		07/01/2021		3,157		30			30		3,187	3,187			
100064363	YORKTOWN HEIGHTS	NY		07/01/2021		12,213		175			175		12,388	12,388			
100064373	WINDERMERE	FL		07/01/2021		6,047		65			65		6,112	6,112			
100064375	CHICKASAW	AL		07/01/2021		962		2			2		964	964			
100064397	OLNEY	MD		07/01/2021		8,820		102			102		8,922	8,922			
100064398	DES MOINES	IA		07/01/2021		1,600		52			52		1,652	1,652			
100064399	DES PLAINES	IL		07/01/2021		5,769		235			235		6,004	6,004			
100064403	MILWAUKEE	WI		07/01/2021		1,228		49			49		1,277	1,277			
100064412	BALTIMORE	MD		07/01/2021		5,410		184			184		5,594	5,594			
100064417	DOTHAN	AL		07/01/2021		3,417		23			23		3,440	3,440			
100064418	NORTH CHESTERFIELD	VA		07/01/2021		3,859		33			33		3,892	3,892			
100064420	MOODY	AL		07/01/2021		2,827		55			55		2,882	2,882			
100064423	LEWIS	NY		07/01/2021		4,890		182			182		5,072	5,072			
100064425	WEST COVINA	CA		07/01/2021		12,266		267			267		12,533	12,533			
100064435	SARANAC	NY		07/01/2021		1,611		70			70		1,681	1,681			
100064438	FOREST CITY	PA		07/01/2021		1,395		39			39		1,434	1,434			
100064444	BRIGHTON	NY		07/01/2021		3,848		98			98		3,946	3,946			
100064447	HAMPSHIRE	IL		07/01/2021		4,564		161			161		4,725	4,725			
100064458	LITTLETON	CO		07/01/2021		5,962		258			258		6,220	6,220			
100064460	TWINSBURG	OH		07/01/2021		3,351		101			101		3,452	3,452			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064462	RUSKIN	FL		07/01/2021		6,365		249			249		6,614	6,614			
100064468	PACE	FL		07/01/2021		4,033		85			85		4,118	4,118			
100064469	FINLEYVILLE	PA		07/01/2021		3,268		120			120		3,388	3,388			
100064470	CONYERS	GA		07/01/2021		3,919		96			96		4,015	4,015			
100064471	TINLEY PARK	IL		07/01/2021		9,682		202			202		9,884	9,884			
100064475	WINDSOR	NY		07/01/2021		1,422		73			73		1,495	1,495			
100064477	GARFIELD HEIGHTS	OH		07/01/2021		1,951		68			68		2,019	2,019			
100064486	GRANBY	NY		07/01/2021		2,370		75			75		2,445	2,445			
100064487	GREEN BAY	WI		07/01/2021		1,689		57			57		1,746	1,746			
100064490	ANN ARBOR	MI		07/01/2021		4,710		141			141		4,851	4,851			
100064493	DENTON	TX		07/01/2021		3,117		51			51		3,168	3,168			
100064495	CADIZ	KY		07/01/2021		3,085		102			102		3,187	3,187			
100064496	PEEKSKILL	NY		07/01/2021		5,314		83			83		5,397	5,397			
100064500	OAKBORO	NC		07/01/2021		1,838		52			52		1,890	1,890			
100064512	SAVANNAH	GA		07/01/2021		2,958		34			34		2,992	2,992			
100064513	FREEDOM	PA		07/01/2021		3,755		145			145		3,900	3,900			
100064514	FOLCROFT	PA		07/01/2021		3,069		108			108		3,177	3,177			
100064515	HIGH RIDGE	MO		07/01/2021		3,163		67			67		3,230	3,230			
100064520	GRANDVIEW	MO		07/01/2021		3,038		49			49		3,087	3,087			
100064521	MIDDLETOWN	NY		07/01/2021		5,010		66			66		5,076	5,076			
100064532	REMSEN	NY		07/01/2021		2,079		92			92		2,171	2,171			
100064540	CINCINNATI	OH		07/01/2021		847		42			42		889	889			
100064546	ACCOKEEK	MD		07/01/2021		10,212		51			51		10,263	10,263			
100064568	SOUTH HOLLAND	IL		07/01/2021		2,840		146			146		2,986	2,986			
100064583	SAINT CLOUD	FL		07/01/2021		4,807		188			188		4,995	4,995			
100064584	WINTON	CA		07/01/2021		4,790		183			183		4,973	4,973			
100064604	LAKELAND	FL		07/01/2021		6,644		247			247		6,891	6,891			
100064607	NEWPORT	ME		07/01/2021		2,504		111			111		2,615	2,615			
100064616	NORTH MIAMI	FL		07/01/2021		5,777		284			284		6,061	6,061			
100064617	LILBURN	GA		07/01/2021		5,209		158			158		5,367	5,367			
100064623	CLIFTON HEIGHTS	PA		07/01/2021		1,602		67			67		1,669	1,669			
100064625	CAMBRIA	NY		07/01/2021		2,899		161			161		3,060	3,060			
100064637	STOCKTON	CA		07/01/2021		7,822		277			277		8,099	8,099			
100064645	KNIGHTDALE	NC		07/01/2021		5,884		102			102		5,986	5,986			
100064658	SCHENECTADY	NY		07/01/2021		1,933		97			97		2,030	2,030			
100064661	BLANDFORD	MA		07/01/2021		3,384		157			157		3,541	3,541			
100064662	RUSKIN	FL		07/01/2021		1,486		58			58		1,544	1,544			
100064671	MIAMI	FL		07/01/2021		4,594		180			180		4,774	4,774			
100064672	HIALEAH	FL		07/14/2021		2,283		(139)			(139)		2,144	2,144			
100064673	LYNCHBURG	VA		07/14/2021		1,652		(110)			(110)		1,542	1,542			
100064675	PENSACOLA	FL		07/14/2021		1,497		(99)			(99)		1,398	1,398			
100064676	REDDING	CA		07/14/2021		3,694		(239)			(239)		3,455	3,455			
100064677	LAS VEGAS	NV		07/14/2021		1,715		(107)			(107)		1,608	1,608			
100064679	HUDSON	FL		07/14/2021		1,694		(109)			(109)		1,585	1,585			
100064680	STRONGSVILLE	OH		07/14/2021		1,697		(107)			(107)		1,590	1,590			
100064682	BALTIMORE	MD		07/14/2021		867		(66)			(66)		801	801			
100064684	READING	PA		07/14/2021		1,302		(83)			(83)		1,219	1,219			
100064685	FORT WORTH	TX		07/14/2021		3,031		(184)			(184)		2,847	2,847			
100064686	FLOWER MOUND	TX		07/14/2021		3,916		(219)			(219)		3,697	3,697			
100064687	CONVERSE	TX		07/14/2021		3,901		(233)			(233)		3,668	3,668			
100064688	CLARKSTON	GA		07/14/2021		2,510		(151)			(151)		2,359	2,359			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064690	LAS VEGAS	NV		07/14/2021		2,229		(133)			(133)		2,096	2,096			
100064691	BRIGANTINE	NJ		07/14/2021		1,683		(99)			(99)		1,584	1,584			
100064696	LADSON	SC		07/14/2021		1,124		(66)			(66)		1,058	1,058			
100064697	MULBERRY	FL		07/14/2021		3,424		(194)			(194)		3,230	3,230			
100064698	WILMINGTON	DE		07/14/2021		1,944		(111)			(111)		1,833	1,833			
100064699	SAN ANTONIO	TX		07/14/2021		2,018		(115)			(115)		1,903	1,903			
100064703	HAGERSTOWN	MD		07/14/2021		1,098		(62)			(62)		1,036	1,036			
100064704	UPPER MARLBORO	MD		07/14/2021		1,600		(90)			(90)		1,510	1,510			
100064705	ELKHART	IN		07/14/2021		2,304		(129)			(129)		2,175	2,175			
100064707	COLUMBIA	SC		07/14/2021		1,502		(84)			(84)		1,418	1,418			
100064708	PETERSBURG	VA		07/14/2021		3,813		(211)			(211)		3,602	3,602			
100064709	PETERSBURG	VA		07/14/2021		1,947		(108)			(108)		1,839	1,839			
100064710	MABLETON	GA		07/14/2021		1,810		(101)			(101)		1,709	1,709			
100064712	HOUSTON	TX		07/14/2021		2,797		(153)			(153)		2,644	2,644			
100064713	NEW PORT RICHEY	FL		07/14/2021		1,760		(98)			(98)		1,662	1,662			
100064714	WICKLIFFE	OH		07/14/2021		3,272		(179)			(179)		3,093	3,093			
100064715	UNION CITY	GA		07/14/2021		2,222		(117)			(117)		2,105	2,105			
100064716	MOORE	OH		07/14/2021		2,393		(129)			(129)		2,264	2,264			
100064719	DAYTONA BEACH	FL		07/14/2021		1,855		(99)			(99)		1,756	1,756			
100064721	MIAMI	FL		07/14/2021		2,406		(126)			(126)		2,280	2,280			
100064722	BRADLEY	ME		07/14/2021		2,051		(108)			(108)		1,943	1,943			
100064723	BROKEN ARROW	OK		07/14/2021		9,395		(478)			(478)		8,917	8,917			
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		4,195		(219)			(219)		3,976	3,976			
100064726	BROWNSVILLE	TX		07/14/2021		2,182		(114)			(114)		2,068	2,068			
100064727	BALTIMORE	MD		07/14/2021		2,050		(107)			(107)		1,943	1,943			
100064728	YORK	PA		07/14/2021		1,552		(81)			(81)		1,471	1,471			
100064729	MAHNOMEN	MN		07/14/2021		1,117		(58)			(58)		1,059	1,059			
100064730	SANTA ANA	CA		07/14/2021		2,207		(114)			(114)		2,093	2,093			
100064732	SEGUIN	TX		07/14/2021		2,145		(111)			(111)		2,034	2,034			
100064733	REYNOLDSBURG	OH		07/14/2021		2,607		(134)			(134)		2,473	2,473			
100064734	RITZVILLE	WA		07/14/2021		1,880		(97)			(97)		1,783	1,783			
100064735	IONE	WA		07/14/2021		2,062		(106)			(106)		1,956	1,956			
100064737	FAYETTEVILLE	NC		07/14/2021		2,006		(102)			(102)		1,904	1,904			
100064738	CLEVELAND	OH		07/14/2021		1,823		(93)			(93)		1,730	1,730			
100064740	HOUSTON	TX		07/14/2021		4,029		(201)			(201)		3,828	3,828			
100064741	MONTGOMERY	AL		07/14/2021		1,881		(96)			(96)		1,785	1,785			
100064743	CHARLOTTE	NC		07/14/2021		3,083		(157)			(157)		2,926	2,926			
100064744	CROSS JUNCTION	VA		07/14/2021		6,283		(314)			(314)		5,969	5,969			
100064745	SAN ANTONIO	TX		07/14/2021		2,362		(117)			(117)		2,245	2,245			
100064746	COVINGTON	GA		07/14/2021		2,385		(119)			(119)		2,266	2,266			
100064747	REX	GA		07/14/2021		2,461		(122)			(122)		2,339	2,339			
100064748	CAPE CORAL	FL		07/14/2021		3,819		(188)			(188)		3,631	3,631			
100064749	ORLANDO	FL		07/14/2021		5,644		(278)			(278)		5,366	5,366			
100064750	COLUMBIA	MO		07/14/2021		2,083		(103)			(103)		1,980	1,980			
100064751	LAUREL	DE		07/14/2021		2,572		(128)			(128)		2,444	2,444			
100064754	LISLE	IL		07/14/2021		2,478		(116)			(116)		2,362	2,362			
100064755	BESSEMER	AL		07/14/2021		1,204		(59)			(59)		1,145	1,145			
100064756	CEDAR BLUFF	AL		07/14/2021		1,249		(61)			(61)		1,188	1,188			
100064757	SEMINOLE	FL		07/14/2021		3,980		(194)			(194)		3,786	3,786			
100064758	HUMBLE	TX		07/14/2021		3,155		(154)			(154)		3,001	3,001			
100064759	CENTRAL CITY	SD		07/14/2021		4,151		(201)			(201)		3,950	3,950			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064765	SURFSIDE BEACH	SC		07/14/2021		2,862		(138)			(138)		2,724	2,724			
100064766	CHATTANOOGA	TN		07/14/2021		1,994		(97)			(97)		1,897	1,897			
100064768	READING	PA		07/14/2021		2,218		(106)			(106)		2,112	2,112			
100064769	CHAMBERSBURG	PA		07/14/2021		2,401		(115)			(115)		2,286	2,286			
100064770	GULF BREEZE	FL		07/14/2021		3,698		(175)			(175)		3,523	3,523			
100064771	TEXARKANA	TX		07/14/2021		1,539		(74)			(74)		1,465	1,465			
100064773	CHATTANOOGA	TN		07/14/2021		2,419		(115)			(115)		2,304	2,304			
100064774	GRAND PRAIRIE	TX		07/14/2021		3,931		(187)			(187)		3,744	3,744			
100064778	OAK PARK	MI		07/14/2021		2,886		(135)			(135)		2,751	2,751			
100064780	HIXSON	TN		07/14/2021		9,376		(424)			(424)		8,952	8,952			
100064781	ORLANDO	FL		07/14/2021		2,853		(133)			(133)		2,720	2,720			
100064782	MEMPHIS	TN		07/14/2021		2,809		(131)			(131)		2,678	2,678			
100064784	CANTONMENT	FL		07/14/2021		2,814		(131)			(131)		2,683	2,683			
100064785	WICHITA FALLS	TX		07/14/2021		1,955		(91)			(91)		1,864	1,864			
100064786	HARTFORD	WI		07/14/2021		1,757		(81)			(81)		1,676	1,676			
100064787	TUCSON	AZ		07/14/2021		3,313		(153)			(153)		3,160	3,160			
100064788	PINEHURST	TX		07/14/2021		3,051		(140)			(140)		2,911	2,911			
100064790	OCALA	FL		07/14/2021		8,255		(381)			(381)		7,874	7,874			
100064793	SCOTTSDALE	AZ		07/14/2021		3,621		(167)			(167)		3,454	3,454			
100064796	JACKSONVILLE	NC		07/14/2021		2,597		(119)			(119)		2,478	2,478			
100064797	JACKSONVILLE	FL		07/14/2021		1,524		(70)			(70)		1,454	1,454			
100064798	LOS BANOS	CA		07/14/2021		5,050		(231)			(231)		4,819	4,819			
100064799	PENSACOLA	FL		07/14/2021		2,255		(103)			(103)		2,152	2,152			
100064801	HOUSTON	TX		07/14/2021		1,190		(54)			(54)		1,136	1,136			
100064803	FLORISSANT	MO		07/14/2021		2,666		(121)			(121)		2,545	2,545			
100064806	TALLAHASSEE	FL		07/14/2021		24,657		(1,089)			(1,089)		23,568	23,568			
100064807	KATY	TX		07/14/2021		4,483		(202)			(202)		4,281	4,281			
100064808	WEST DEPTFORD	NJ		07/14/2021		3,434		(200)	(2)		(198)		3,236	4,199		963	963
100064809	BENSENVILLE	IL		07/14/2021		2,750		(124)			(124)		2,626	2,626			
100064810	EASLEY	SC		07/14/2021		2,766		(125)			(125)		2,641	2,641			
100064812	JACKSON	TN		07/14/2021		2,123		(96)			(96)		2,027	2,027			
100064815	MERRILLVILLE	IN		07/14/2021		2,519		(112)			(112)		2,407	2,407			
100064816	DES MOINES	IA		07/14/2021		2,129		(95)			(95)		2,034	2,034			
100064817	INDIANAPOLIS	IN		07/14/2021		3,538		(157)			(157)		3,381	3,381			
100064818	DAVID CITY	NE		07/14/2021		1,577		(70)			(70)		1,507	1,507			
100064823	LONG BEACH	CA		07/14/2021		3,644		(159)			(159)		3,485	3,485			
100064825	PLEASANT GROVE	AL		07/14/2021		2,345		(103)			(103)		2,242	2,242			
100064827	AUBURN	CA		07/14/2021		3,603		(157)			(157)		3,446	3,446			
100064828	BELTON	SC		07/14/2021		2,868		(125)			(125)		2,743	2,743			
100064829	LAFAYETTE	LA		07/14/2021		1,878		(83)			(83)		1,795	1,795			
100064830	TEMPE	AZ		07/14/2021		64,946		(2,524)	64		(2,588)		62,358	62,252		(106)	(106)
100064831	CLINTON	TN		07/14/2021		3,042		(132)			(132)		2,910	2,910			
100064832	CHICAGO	IL		07/14/2021		2,268		(98)			(98)		2,170	2,170			
100064833	HAZELWOOD	MO		07/14/2021		2,057		(89)			(89)		1,968	1,968			
100064834	SCRANTON	PA		07/14/2021		1,111		(48)			(48)		1,063	1,063			
100064835	WICHITA	KS		07/14/2021		2,634		(113)			(113)		2,521	2,521			
100064836	NAVARRE	FL		07/14/2021		2,927		(126)			(126)		2,801	2,801			
100064839	BRAWLEY	CA		07/14/2021		3,438		(144)			(144)		3,294	3,294			
100064843	SACRAMENTO	CA		07/14/2021		5,972		(254)			(254)		5,718	5,718			
100064845	SOUTHAMPTON	NJ		07/14/2021		2,640		(111)			(111)		2,529	2,529			
100064848	DAVIDSON	NC		07/14/2021		3,343		(140)			(140)		3,203	3,203			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064849	EDEN	ID		07/14/2021		2,797		(117)			(117)		2,680	2,680			
100064850	FORT WORTH	TX		07/14/2021		3,541		(148)			(148)		3,393	3,393			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		2,819		(118)			(118)		2,701	2,701			
100064853	HARVEY	LA		07/14/2021		2,823		(118)			(118)		2,705	2,705			
100064855	CLINTON	IL		07/14/2021		2,174		(90)			(90)		2,084	2,084			
100064856	RICHMOND HEIGHTS	MO		07/14/2021		3,063		(127)			(127)		2,936	2,936			
100064857	CLINTON	IL		07/14/2021		2,174		(90)			(90)		2,084	2,084			
100064858	CLINTON	IL		07/14/2021		2,174		(90)			(90)		2,084	2,084			
100064859	KENOSHA	WI		07/14/2021		1,937		(80)			(80)		1,857	1,857			
100064860	CLINTON	IL		07/14/2021		2,174		(90)			(90)		2,084	2,084			
100064861	CLINTON	IL		07/14/2021		2,174		(90)			(90)		2,084	2,084			
100064864	CAPE CORAL	FL		07/14/2021		3,811		(156)			(156)		3,655	3,655			
100064866	BALTIMORE	MD		07/14/2021		1,908		(79)			(79)		1,829	1,829			
100064868	CHOCTAW	OK		07/14/2021		2,806		(115)			(115)		2,691	2,691			
100064869	LAS VEGAS	NV		07/14/2021		4,545		(185)			(185)		4,360	4,360			
100064870	DENVER	PA		07/14/2021		3,371		(138)			(138)		3,233	3,233			
100064871	TULARE	CA		07/14/2021		4,783		(197)			(197)		4,586	4,586			
100064872	STOW	OH		07/14/2021		2,709		(110)			(110)		2,599	2,599			
100064873	MODESTO	CA		07/14/2021		3,971		(162)			(162)		3,809	3,809			
100064874	SUMMERVILLE	SC		07/14/2021		3,438		(140)			(140)		3,298	3,298			
100064875	CLAWSON	MI		07/14/2021		3,078		(125)			(125)		2,953	2,953			
100064877	EVANS	GA		07/14/2021		3,837		(155)			(155)		3,682	3,682			
100064878	PHOENIX	AZ		07/14/2021		3,672		(148)			(148)		3,524	3,524			
100064879	FRESNO	CA		07/14/2021		3,842		(155)			(155)		3,687	3,687			
100064882	NORTH LAS VEGAS	NV		07/14/2021		2,438		(99)			(99)		2,339	2,339			
100064887	PORT ORANGE	FL		07/14/2021		3,953		(198)			(198)		3,755	3,755			
100064888	GREER	SC		07/14/2021		2,185		(88)			(88)		2,097	2,097			
100064889	LAS VEGAS	NV		07/14/2021		13,446		(424)			(424)		13,022	13,022			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		3,623		(146)			(146)		3,477	3,477			
100064893	GRAPEVINE	TX		07/14/2021		3,365		(135)			(135)		3,230	3,230			
100064894	CASA GRANDE	AZ		07/14/2021		2,368		(95)			(95)		2,273	2,273			
100064895	COVINGTON	GA		07/14/2021		3,497		(141)			(141)		3,356	3,356			
100064896	HANAHAN	SC		07/14/2021		4,147		(166)			(166)		3,981	3,981			
100064897	OCEAN RIDGE	FL		07/14/2021		5,127		(217)			(217)		4,910	4,910			
100064898	RIO RANCHO	NM		07/14/2021		3,635		(145)			(145)		3,490	3,490			
100064899	SUWANEE	GA		07/14/2021		4,335		(172)			(172)		4,163	4,163			
100064900	WHITING	IN		07/14/2021		2,017		(80)			(80)		1,937	1,937			
100064901	SAN ANTONIO	FL		07/14/2021		4,817		(192)			(192)		4,625	4,625			
100064902	PRESCOTT VALLEY	AZ		07/14/2021		66,893		(2,630)			(2,630)		64,263	64,263			
100064903	SAN BERNARDINO	CA		07/14/2021		8,224		(326)			(326)		7,898	7,898			
100064905	GAINESVILLE	FL		07/14/2021		5,503		(217)			(217)		5,286	5,286			
100064906	COLUMBIA	SC		07/14/2021		2,424		(96)			(96)		2,328	2,328			
100064908	REYNOLDSBURG	OH		07/14/2021		3,242		(128)			(128)		3,114	3,114			
100064909	HIALEAH	FL		07/14/2021		3,115		(122)			(122)		2,993	2,993			
100064910	HUNTSVILLE	AL		07/14/2021		1,377		(38)			(38)		1,339	1,339			
100064912	JACKSONVILLE	FL		07/14/2021		3,809		(149)			(149)		3,660	3,660			
100064913	QUINLAN	TX		07/14/2021		2,837		(110)			(110)		2,727	2,727			
100064914	ROCKLIN	CA		07/14/2021		6,081		(235)			(235)		5,846	5,846			
100064915	GARLAND	TX		07/14/2021		4,332		(169)			(169)		4,163	4,163			
100064917	DALLAS	TX		07/14/2021		4,950		(191)			(191)		4,759	4,759			
100064918	NORTH BEACH	MD		07/14/2021		7,552		(291)			(291)		7,261	7,261			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064919	BALTIMORE	MD		07/14/2021		4,648		(178)			(178)		4,470	4,470			
100064920	DALLAS	TX		07/14/2021		4,688		(181)			(181)		4,507	4,507			
100064921	STOCKTON	CA		07/14/2021		4,865		(188)			(188)		4,677	4,677			
100064923	DAYTON	OH		07/14/2021		2,095		(81)			(81)		2,014	2,014			
100064924	LAS VEGAS	NV		07/14/2021		4,370		(167)			(167)		4,203	4,203			
100064925	SHERWOOD	AR		07/14/2021		1,927		(74)			(74)		1,853	1,853			
100064926	GLENVIEW	IL		07/14/2021		2,385		(91)			(91)		2,294	2,294			
100064927	BOSTON	MA		07/14/2021		3,460		(131)			(131)		3,329	3,329			
100064928	DEERFIELD BEACH	FL		07/14/2021		4,922		(188)			(188)		4,734	4,734			
100064930	MIAMI	FL		07/14/2021		6,020		(227)			(227)		5,793	5,793			
100064931	KATY	TX		07/14/2021		4,384		(164)			(164)		4,220	4,220			
100064932	PEACHTREE CTY	GA		07/14/2021		4,370		(164)			(164)		4,206	4,206			
100064933	BAY VILLAGE	OH		07/14/2021		2,449		(91)			(91)		2,358	2,358			
100064934	HOLLYWOOD	FL		07/14/2021		5,979		(222)			(222)		5,757	5,757			
100064936	KATY	TX		07/14/2021		6,490		(241)			(241)		6,249	6,249			
100064937	DALLAS	GA		07/14/2021		2,951		(110)			(110)		2,841	2,841			
100064938	BENTONVILLE	AR		07/14/2021		3,174		(118)			(118)		3,056	3,056			
100064939	KANSAS CITY	MO		07/14/2021		2,633		(97)			(97)		2,536	2,536			
100064940	POMPANO BEACH	FL		07/14/2021		3,907		(145)			(145)		3,762	3,762			
100064942	ABILENE	TX		07/14/2021		1,621		(60)			(60)		1,561	1,561			
100064943	COLUMBIA	NJ		07/14/2021		3,103		(115)			(115)		2,988	2,988			
100064944	OVIEDO	FL		07/14/2021		1,911		(69)			(69)		1,842	1,842			
100064945	LAKELAND	FL		07/14/2021		2,643		(97)			(97)		2,546	2,546			
100064946	SAINT PETERSBURG	FL		07/14/2021		2,187		(80)			(80)		2,107	2,107			
100064947	LAKEWOOD	NJ		07/14/2021		3,369		(124)			(124)		3,245	3,245			
100064948	FORT WORTH	TX		07/14/2021		2,359		(86)			(86)		2,273	2,273			
100064949	FORT WALTON BEACH	FL		07/14/2021		3,686		(134)			(134)		3,552	3,552			
100064950	MEBANE	NC		07/14/2021		2,534		(92)			(92)		2,442	2,442			
100064952	VERMILLION	SD		07/14/2021		2,485		(90)			(90)		2,395	2,395			
100064954	RED OAK	TX		07/14/2021		3,830		(138)			(138)		3,692	3,692			
100064955	RALEIGH	NC		07/14/2021		3,315		(142)			(142)		3,173	3,173			
100064956	CHICAGO	IL		07/14/2021		21,053		(707)			(707)		20,346	20,346			
100064957	GREENFIELD	WI		07/14/2021		3,871		(139)			(139)		3,732	3,732			
100064958	DUNELLEN	NJ		07/14/2021		13,190		(468)			(468)		12,722	12,722			
100064960	BLUE RIVER	CO		07/14/2021		3,357		(120)			(120)		3,237	3,237			
100064962	LITTLE RIVER	SC		07/14/2021		8,848		(313)			(313)		8,535	8,535			
100064963	REDDING	CA		07/14/2021		3,978		(139)			(139)		3,839	3,839			
100064964	ONALASKA	WI		07/14/2021		2,471		(88)			(88)		2,383	2,383			
100064965	KISSIMMEE	FL		07/14/2021		4,707		(165)			(165)		4,542	4,542			
100064966	COVINGTON	WA		07/14/2021		5,828		(198)			(198)		5,630	5,630			
100064967	KNOXVILLE	TN		07/14/2021		3,086		(108)			(108)		2,978	2,978			
100064969	COLUMBUS	OH		07/14/2021		3,085		(107)			(107)		2,978	2,978			
100064970	NEW PRAGUE	MN		07/14/2021		2,777		(97)			(97)		2,680	2,680			
100064972	NEWMAN	CA		07/14/2021		3,789		(132)			(132)		3,657	3,657			
100064973	GERMANTOWN	MD		07/14/2021		3,774		(131)			(131)		3,643	3,643			
100064974	DENVER	CO		07/14/2021		6,621		(228)			(228)		6,393	6,393			
100064975	LOS ANGELES	CA		07/14/2021		3,462		(120)			(120)		3,342	3,342			
100064976	HAZLET	NJ		07/14/2021		4,343		(150)			(150)		4,193	4,193			
100064977	RICHWOOD	OH		07/14/2021		1,918		(66)			(66)		1,852	1,852			
100064978	DENVER	CO		07/14/2021		5,702		(197)			(197)		5,505	5,505			
100064979	RAVENNA	OH		07/14/2021		2,162		(74)			(74)		2,088	2,088			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064980	IRVINGTON	NJ		07/14/2021		3,798		(130)			(130)		3,668	3,668			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		1,583		(55)			(55)		1,528	1,528			
100064983	JONESBORO	AR		07/14/2021		2,875		(98)			(98)		2,777	2,777			
100064984	IDAHO FALLS	ID		07/14/2021		1,820		(61)			(61)		1,759	1,759			
100064987	MARYSVILLE	WA		07/14/2021		11,796		(395)			(395)		11,401	11,401			
100064988	KILL DEVIL HILLS	NC		07/14/2021		7,314		(245)			(245)		7,069	7,069			
100064989	PITTSBURG	CA		07/14/2021		51,239		(1,679)			(1,679)		49,560	49,560			
100064990	RANSON	WV		07/14/2021		3,583		(121)			(121)		3,462	3,462			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		7,839		(262)			(262)		7,577	7,577			
100064994	COLUMBIA	MD		07/14/2021		3,886		(130)			(130)		3,756	3,756			
100064996	SAN ANTONIO	TX		07/14/2021		4,382		(147)			(147)		4,235	4,235			
100064997	AUBURN	AL		07/14/2021		4,496		(150)			(150)		4,346	4,346			
100064998	MIAMI BEACH	FL		07/14/2021		5,467		(181)			(181)		5,286	5,286			
100064999	OVIEDO	FL		07/14/2021		16,033		(525)			(525)		15,508	15,508			
100065000	LEXINGTON	KY		07/14/2021		3,888		(129)			(129)		3,759	3,759			
100065001	LEBANON	NJ		07/14/2021		4,219		(140)			(140)		4,079	4,079			
100065002	CHARLOTTE	NC		07/14/2021		3,746		(124)			(124)		3,622	3,622			
100065003	OMAHA	NE		07/14/2021		6,772		(221)			(221)		6,551	6,551			
100065005	BALTIMORE	MD		07/14/2021		3,664		(121)			(121)		3,543	3,543			
100065006	TELFORD	PA		07/14/2021		2,706		(88)			(88)		2,618	2,618			
100065009	LOS BANOS	CA		07/14/2021		4,246		(138)			(138)		4,108	4,108			
100065010	LOS BANOS	CA		07/14/2021		4,246		(138)			(138)		4,108	4,108			
100065011	LOS BANOS	CA		07/14/2021		4,265		(138)			(138)		4,127	4,127			
100065012	MIAMI	FL		07/14/2021		8,081		(257)			(257)		7,824	7,824			
100065013	DEARBORN	MI		07/14/2021		1,802		(58)			(58)		1,744	1,744			
100065014	IRVINE	CA		07/14/2021		5,055		(162)			(162)		4,893	4,893			
100065015	ABERDEEN	WA		07/14/2021		3,213		(104)			(104)		3,109	3,109			
100065017	SARTELL	MN		07/14/2021		4,640		(148)			(148)		4,492	4,492			
100065018	FORT WORTH	TX		07/14/2021		3,655		(117)			(117)		3,538	3,538			
100065020	PHILADELPHIA	PA		07/14/2021		12,921		(413)			(413)		12,508	12,508			
100065021	HANAHAN	SC		07/14/2021		3,763		(119)			(119)		3,644	3,644			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		5,182		(165)			(165)		5,017	5,017			
100065023	SOMERSWORTH	NH		07/14/2021		6,418		(203)			(203)		6,215	6,215			
100065024	CEDAR CITY	UT		07/14/2021		3,700		(117)			(117)		3,583	3,583			
100065025	CITRUS HEIGHTS	CA		07/14/2021		6,089		(193)			(193)		5,896	5,896			
100065027	MODESTO	CA		07/14/2021		4,608		(146)			(146)		4,462	4,462			
100065028	PHOENIX	AZ		07/14/2021		4,667		(146)			(146)		4,521	4,521			
100065029	CANDLER	NC		07/14/2021		4,266		(134)			(134)		4,132	4,132			
100065030	PHOENIX	AZ		07/14/2021		5,472		(171)			(171)		5,301	5,301			
100065031	CONYERS	GA		07/14/2021		3,961		(124)			(124)		3,837	3,837			
100065032	HERCULES	CA		07/14/2021		8,710		(269)			(269)		8,441	8,441			
100065034	ORLANDO	FL		07/14/2021		4,251		(132)			(132)		4,119	4,119			
100065035	FORT WORTH	TX		07/14/2021		4,007		(124)			(124)		3,883	3,883			
100065036	SILVER SPRING	MD		07/14/2021		4,119		(127)			(127)		3,992	3,992			
100065037	GILBERT	AZ		07/14/2021		5,455		(168)			(168)		5,287	5,287			
100065039	LOUISVILLE	CO		07/14/2021		5,697		(176)			(176)		5,521	5,521			
100065040	SAN JACINTO	CA		07/14/2021		2,831		(84)			(84)		2,747	2,747			
100065041	SAN BERNARDINO	CA		07/14/2021		3,881		(119)			(119)		3,762	3,762			
100065042	CARY	NC		07/14/2021		6,193		(188)			(188)		6,005	6,005			
100065043	LAKEWOOD	NJ		07/14/2021		4,517		(137)			(137)		4,380	4,380			
100065045	SUNRISE	FL		07/14/2021		12,785		(376)			(376)		12,409	12,409			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065046	BATON ROUGE	LA		07/14/2021		12,038		(362)			(362)		11,676	11,676			
100065047	PHILADELPHIA	PA		07/14/2021		3,946		(118)			(118)		3,828	3,828			
100065048	MCCLOUD	CA		07/14/2021		2,908		(87)			(87)		2,821	2,821			
100065050	LANCASTER	PA		07/14/2021		2,647		(80)			(80)		2,567	2,567			
100065051	HIALEAH	FL		07/14/2021		3,516		(106)			(106)		3,410	3,410			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		4,153		(124)			(124)		4,029	4,029			
100065054	RICHARDSON	TX		07/14/2021		4,765		(142)			(142)		4,623	4,623			
100065055	CLARKSVILLE	TN		07/14/2021		2,816		(84)			(84)		2,732	2,732			
100065056	BALTIMORE	MD		07/14/2021		3,742		(111)			(111)		3,631	3,631			
100065057	DURHAM	NC		07/14/2021		3,015		(89)			(89)		2,926	2,926			
100065058	LOS ANGELES	CA		07/14/2021		8,057		(236)			(236)		7,821	7,821			
100065059	GLENDALE	AZ		07/14/2021		2,656		(78)			(78)		2,578	2,578			
100065060	ASBURY PARK	NJ		07/14/2021		7,053		(208)			(208)		6,845	6,845			
100065061	SAINT LOUIS	MO		07/14/2021		2,153		(63)			(63)		2,090	2,090			
100065062	PHILADELPHIA	PA		07/14/2021		3,379		(99)			(99)		3,280	3,280			
100065064	ELGIN	IL		07/14/2021		4,366		(127)			(127)		4,239	4,239			
100065066	ATLANTA	GA		07/14/2021		4,176		(122)			(122)		4,054	4,054			
100065067	NORTH WALES	PA		07/14/2021		3,343		(97)			(97)		3,246	3,246			
100065069	IRVING	TX		07/14/2021		4,798		(200)			(200)		4,598	4,598			
100065071	MAPLETON	MN		07/14/2021		2,520		(72)			(72)		2,448	2,448			
100065073	BRIGHTON	CO		07/14/2021		4,904		(140)			(140)		4,764	4,764			
100065074	MELBOURNE	FL		07/14/2021		4,717		(135)			(135)		4,582	4,582			
100065075	WATERLOO	IA		07/14/2021		1,426		(40)			(40)		1,386	1,386			
100065076	TOMS RIVER	NJ		07/14/2021		7,641		(214)			(214)		7,427	7,427			
100065078	OXON HILL	MD		07/14/2021		3,973		(112)			(112)		3,861	3,861			
100065080	STOCKTON	CA		07/14/2021		5,451		(152)			(152)		5,299	5,299			
100065081	FRUITLAND	ID		07/14/2021		7,907		(220)			(220)		7,687	7,687			
100065082	HIXSON	TN		07/14/2021		2,351		(65)			(65)		2,286	2,286			
100065083	YUCAIPA	CA		07/14/2021		8,819		(245)			(245)		8,574	8,574			
100065084	LAS VEGAS	NV		07/14/2021		7,849		(217)			(217)		7,632	7,632			
100065085	PHILADELPHIA	PA		07/14/2021		9,292		(258)			(258)		9,034	9,034			
100065086	SURPRISE	AZ		07/14/2021		5,116		(142)			(142)		4,974	4,974			
100065087	MILWAUKEE	WI		07/14/2021		2,405		(67)			(67)		2,338	2,338			
100065088	NEWPORT NEWS	VA		07/14/2021		4,796		(133)			(133)		4,663	4,663			
100065089	NORTH PALM BEACH	FL		07/14/2021		7,816		(214)			(214)		7,602	7,602			
100065090	STATESVILLE	NC		07/14/2021		3,013		(83)			(83)		2,930	2,930			
100065091	GRANTS PASS	OR		07/14/2021		5,940		(165)			(165)		5,775	5,775			
100065092	BLUE ISLAND	IL		07/14/2021		5,325		(146)			(146)		5,179	5,179			
100065094	MESA	AZ		07/14/2021		5,995		(164)			(164)		5,831	5,831			
100065095	SACRAMENTO	CA		07/14/2021		9,737		(267)			(267)		9,470	9,470			
100065097	MCKINNEY	TX		07/14/2021		7,450		(200)			(200)		7,250	7,250			
100065099	PITTSBORO	NC		07/14/2021		4,827		(129)			(129)		4,698	4,698			
100065100	WILTON	NH		07/14/2021		5,302		(142)			(142)		5,160	5,160			
100065101	FAIRFAX	VA		07/14/2021		9,617		(257)			(257)		9,360	9,360			
100065102	PITTSBURG	CA		07/14/2021		5,857		(157)			(157)		5,700	5,700			
100065103	ERIE	CO		07/14/2021		5,276		(141)			(141)		5,135	5,135			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021		6,724		(177)			(177)		6,547	6,547			
100065106	CLEVELAND	OH		07/14/2021		1,330		(35)			(35)		1,295	1,295			
100065109	TEMECULA	CA		07/14/2021		11,521		(297)			(297)		11,224	11,224			
100065110	MEDINA	MN		07/14/2021		5,516		(142)			(142)		5,374	5,374			
100065111	BOULDER CITY	NV		07/14/2021		4,374		(112)			(112)		4,262	4,262			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065112	SPANAWAY	WA		07/14/2021		4,258		(109)			(109)		4,149	4,149			
100065113	WINCHESTER	CA		07/14/2021		7,558		(201)			(201)		7,357	7,357			
100065114	LOVELAND	CO		07/14/2021		12,151		(320)			(320)		11,831	11,831			
100065117	PHOENIX	AZ		07/14/2021		3,417		(91)			(91)		3,326	3,326			
100065118	HUNTERSVILLE	NC		07/14/2021		3,943		(105)			(105)		3,838	3,838			
100065120	NASHVILLE	TN		07/14/2021		4,747		(126)			(126)		4,621	4,621			
100065121	FOUNTAIN INN	SC		07/14/2021		3,816		(98)			(98)		3,718	3,718			
100065122	YUCAIPA	CA		07/14/2021		6,652		(168)			(168)		6,484	6,484			
100065123	WIMBERLEY	TX		07/14/2021		7,050		(178)			(178)		6,872	6,872			
100065124	HAZEL CREST	IL		07/14/2021		3,003		(76)			(76)		2,927	2,927			
100065126	KALAMAZOO	MI		07/14/2021		5,246		(129)			(129)		5,117	5,117			
100065127	WESTMINSTER	CA		07/14/2021		10,656		(275)			(275)		10,381	10,381			
100065128	SAN JOSE	CA		07/14/2021		9,847		(251)			(251)		9,596	9,596			
100065129	ROCKVILLE	MD		07/14/2021		5,367		(137)			(137)		5,230	5,230			
100065132	SAN DIEGO	CA		07/14/2021		6,985		(178)			(178)		6,807	6,807			
100065133	SUN VALLEY	CA		07/14/2021		15,933		(379)			(379)		15,554	15,554			
100065134	PLANO	TX		07/14/2021		14,268		(361)			(361)		13,907	13,907			
100065135	SAN DIEGO	CA		07/14/2021		4,361		(111)			(111)		4,250	4,250			
100065136	CROSBY	TX		07/14/2021		3,406		(83)			(83)		3,323	3,323			
100065137	STERLING	VA		07/14/2021		7,720		(196)			(196)		7,524	7,524			
100065138	ALBANY	OR		07/14/2021		5,815		(148)			(148)		5,667	5,667			
100065139	BATON ROUGE	LA		07/14/2021		9,303		(193)			(193)		9,110	9,110			
100065140	RIVERSIDE	CA		07/14/2021		4,923		(125)			(125)		4,798	4,798			
100065141	WILLIAMSBURG	VA		07/14/2021		2,169		(51)			(51)		2,118	2,118			
100065142	COLORADO SPRINGS	CO		07/14/2021		8,123		(194)			(194)		7,929	7,929			
100065143	NORFOLK	VA		07/14/2021		4,151		(97)			(97)		4,054	4,054			
100065144	WARNER ROBINS	GA		07/14/2021		2,306		(54)			(54)		2,252	2,252			
100065145	WEST HARTFORD	CT		07/14/2021		7,189		(168)			(168)		7,021	7,021			
100065146	OAKLAND	CA		07/14/2021		8,716		(212)			(212)		8,504	8,504			
100065148	SAN DIEGO	CA		07/14/2021		6,213		(151)			(151)		6,062	6,062			
100065150	LAKE VILLA	IL		07/14/2021		3,146		(73)			(73)		3,073	3,073			
100065153	TEMPE	AZ		07/14/2021		7,657		(171)			(171)		7,486	7,486			
100065154	PALMETTO	FL		07/14/2021		2,725		(63)			(63)		2,662	2,662			
100065155	EAST WENATCHEE	WA		07/14/2021		5,513		(123)			(123)		5,390	5,390			
100065156	CLERMONT	FL		07/14/2021		6,536		(152)			(152)		6,384	6,384			
100065157	GRESHAM	OR		07/14/2021		4,615		(104)			(104)		4,511	4,511			
100065158	SANTA CLARITA	CA		07/14/2021		8,720		(190)			(190)		8,530	8,530			
100065159	WEST NEW YORK	NJ		07/14/2021		3,627		(79)			(79)		3,548	3,548			
100065160	BATON ROUGE	LA		07/14/2021		5,643		(114)			(114)		5,529	5,529			
100065161	RIVERSIDE	CA		07/14/2021		7,309		(159)			(159)		7,150	7,150			
100065162	LAKEWOOD	OH		07/14/2021		4,181		(91)			(91)		4,090	4,090			
100065163	RIVERSIDE	CA		07/14/2021		7,169		(156)			(156)		7,013	7,013			
100065165	SAINT PAUL	MN		07/14/2021		2,757		(62)			(62)		2,695	2,695			
100065167	INDEPENDENCE	MO		07/14/2021		2,179		(46)			(46)		2,133	2,133			
100065168	FRESNO	CA		07/14/2021		6,815		(152)			(152)		6,663	6,663			
100065170	UNIVERSITY PLACE	WA		07/14/2021		8,373		(177)			(177)		8,196	8,196			
100065171	WEST WILDWOOD	NJ		07/14/2021		7,053		(157)			(157)		6,896	6,896			
100065172	KENILWORTH	NJ		07/14/2021		7,978		(178)			(178)		7,800	7,800			
100065173	TACOMA	WA		07/14/2021		5,751		(119)			(119)		5,632	5,632			
100065174	MCKINNEY	TX		07/14/2021		4,988		(106)			(106)		4,882	4,882			
100065175	MISSION VIEJO	CA		07/14/2021		8,775		(186)			(186)		8,589	8,589			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065176	DEPTFORD	NJ		07/14/2021		3,238		(68)			(68)		3,170	3,170			
100065178	COLORADO SPGS	CO		07/14/2021		4,142		(88)			(88)		4,054	4,054			
100065179	COLORADO SPRINGS	CO		07/14/2021		4,629		(98)			(98)		4,531	4,531			
100065180	PHOENIX	AZ		07/14/2021		6,625		(141)			(141)		6,484	6,484			
100065181	MCKINNEY	TX		07/14/2021		6,256		(133)			(133)		6,123	6,123			
100065182	NEW MARKET	MD		07/14/2021		7,901		(168)			(168)		7,733	7,733			
100065183	TEMPE	AZ		07/14/2021		6,158		(131)			(131)		6,027	6,027			
100065184	GERMANTOWN	MD		07/14/2021		10,559		(201)			(201)		10,358	10,358			
100065186	PRINEVILLE	OR		07/14/2021		30,783		(619)			(619)		30,164	30,164			
100065187	SAN LEANDRO	CA		07/14/2021		9,878		(199)			(199)		9,679	9,679			
100065188	LUBBOCK	TX		07/14/2021		4,880		(98)			(98)		4,782	4,782			
100065190	WEST SACRAMENTO	CA		07/14/2021		4,557		(91)			(91)		4,466	4,466			
100065191	GILROY	CA		07/14/2021		10,965		(199)			(199)		10,766	10,766			
100065192	NEW ORLEANS	LA		07/14/2021		2,911		(57)			(57)		2,854	2,854			
100065193	COLLEGE PLACE	WA		07/14/2021		6,336		(121)			(121)		6,215	6,215			
100065194	SAN JOSE	CA		07/14/2021		13,465		(244)			(244)		13,221	13,221			
100065195	HAMPTON	NH		07/14/2021		7,747		(140)			(140)		7,607	7,607			
100065196	ORLANDO	FL		07/14/2021		5,373		(98)			(98)		5,275	5,275			
100065197	HARRISBURG	NC		07/14/2021		9,242		(169)			(169)		9,073	9,073			
100065198	COMMERCE CITY	CO		07/14/2021		8,441		(152)			(152)		8,289	8,289			
100065199	FORT WORTH	TX		07/14/2021		5,932		(107)			(107)		5,825	5,825			
100065200	OAKLAND	CA		07/14/2021		10,696		(192)			(192)		10,504	10,504			
100065201	AMBLER	PA		07/14/2021		4,330		(78)			(78)		4,252	4,252			
100065202	MINNEAPOLIS	MN		07/14/2021		3,911		(70)			(70)		3,841	3,841			
100065204	SANTA CLARA	CA		07/14/2021		61,208		(76)			(76)		61,132	61,132			
100065205	MINNEAPOLIIS	MN		07/14/2021		3,649		(65)			(65)		3,584	3,584			
100065206	MINNEAPOLIS	MN		07/14/2021		3,599		(65)			(65)		3,534	3,534			
100065207	EUGENE	OR		07/14/2021		7,493		(133)			(133)		7,360	7,360			
100065208	PHILADELPHIA	PA		07/14/2021		1,597		(26)			(26)		1,571	1,571			
100065209	SAN ANTONIO	TX		07/14/2021		1,898		(30)			(30)		1,868	1,868			
100065211	LOS ANGELES	CA		07/14/2021		17,211		(122)			(122)		17,089	17,089			
100065212	PHILADELPHIA	PA		07/14/2021		4,064		(69)			(69)		3,995	3,995			
100065213	PHILADELPHIA	PA		07/14/2021		4,130		(70)			(70)		4,060	4,060			
100065214	FRESNO	CA		07/14/2021		3,520		(60)			(60)		3,460	3,460			
100065215	CARY	NC		07/14/2021		9,803		(161)			(161)		9,642	9,642			
100065216	SALT LAKE CTY	UT		07/14/2021		6,267		(104)			(104)		6,163	6,163			
100065219	GLENN HEIGHTS	TX		07/14/2021		3,823		(65)			(65)		3,758	3,758			
100065220	INDIANAPOLIS	IN		07/14/2021		2,763		(46)			(46)		2,717	2,717			
100065222	LAFAYETTE	LA		07/14/2021		3,143		(52)			(52)		3,091	3,091			
100065225	COLORADO SPRINGS	CO		07/14/2021		7,384		(117)			(117)		7,267	7,267			
100065226	RANDALLSTOWN	MD		07/14/2021		5,319		(84)			(84)		5,235	5,235			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		11,739		(156)			(156)		11,583	11,583			
100065228	LOS ANGELES	CA		07/14/2021		8,229		(127)			(127)		8,102	8,102			
100065229	SAN ANTONIO	TX		07/14/2021		3,869		(60)			(60)		3,809	3,809			
100065230	MORENO VALLEY	CA		07/14/2021		7,218		(99)			(99)		7,119	7,119			
100065233	HOUSTON	TX		07/14/2021		3,849		(53)			(53)		3,796	3,796			
100065235	LUBBOCK	TX		07/14/2021		3,145		(42)			(42)		3,103	3,103			
100065237	HUMBLE	TX		07/14/2021		3,643		(44)			(44)		3,599	3,599			
100065238	PHILADELPHIA	PA		07/14/2021		5,471		(73)			(73)		5,398	5,398			
100065239	GUNNISON	CO		07/14/2021		6,224		(76)			(76)		6,148	6,148			
100065240	LAS VEGAS	NV		07/14/2021		6,916		(83)			(83)		6,833	6,833			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065241	CARY	NC		07/14/2021		5,469		(65)			(65)		5,404	5,404			
100065242	WINDER	GA		07/14/2021		3,250		(41)			(41)		3,209	3,209			
100065243	FARMINGTON	UT		07/14/2021		4,961		(60)			(60)		4,901	4,901			
100065244	LOS ANGELES	CA		07/14/2021		26,007		(258)			(258)		25,749	25,749			
100065246	FORT WORTH	TX		07/14/2021		7,933		(66)			(66)		7,867	7,867			
100065247	COSTA MESA	CA		07/14/2021		13,807		1			1		13,808	13,808			
100065248	WILMINGTON	NC		07/14/2021		6,222		(56)			(56)		6,166	6,166			
100065249	MIDLAND	GA		07/14/2021		3,783		(37)			(37)		3,746	3,746			
100065250	LA MESA	CA		07/14/2021		8,376		(82)			(82)		8,294	8,294			
100065251	RAPID CITY	SD		07/14/2021		18,615		(105)			(105)		18,510	18,510			
100065252	BALTIMORE	MD		07/14/2021		3,738		(30)			(30)		3,708	3,708			
100065253	WARRENTON	VA		07/14/2021		5,154		(35)			(35)		5,119	5,119			
100065254	LAFAYETTE	LA		07/14/2021		3,387		(22)			(22)		3,365	3,365			
100065255	SPRING	TX		07/14/2021		3,309		(11)			(11)		3,298	3,298			
100065256	WASHINGTON	DC		07/14/2021		15,403		71			71		15,474	15,474			
100065257	FAIRBURN	GA		07/14/2021		8,854		63			63		8,917	8,917			
100065258	OAKLAND	CA		07/14/2021		23,692		(53)			(53)		23,639	23,639			
100065260	PORT ORANGE	FL		07/14/2021		3,537		(24)			(24)		3,513	3,513			
100065261	PEORIA	AZ		07/28/2021		7,134		(72)			(72)		7,062	7,062			
100065262	CEDAR CITY	UT		07/28/2021		36,412		(967)			(967)		35,445	35,445			
100065263	SANDY HOOK	CT		07/28/2021		5,084		(170)			(170)		4,914	4,914			
100065264	PORTLAND	OR		07/28/2021		12,044		(338)			(338)		11,706	11,706			
100065265	PHILADELPHIA	PA		07/28/2021		7,910		(176)			(176)		7,734	7,734			
100065266	JEFFERSON	GA		07/28/2021		4,406		(149)			(149)		4,257	4,257			
100065267	GEORGETOWN	TX		07/28/2021		5,059		(185)			(185)		4,874	4,874			
100065269	BASTROP	TX		07/28/2021		5,304		(213)			(213)		5,091	5,091			
100065270	CHANDLER	AZ		07/28/2021		4,991		(154)			(154)		4,837	4,837			
100065271	HENDERSONVILLE	TN		07/28/2021		5,435		(173)			(173)		5,262	5,262			
100065273	TACOMA	WA		07/28/2021		10,681		(167)			(167)		10,514	10,514			
100065275	RIVERSIDE	CA		07/28/2021		7,201		(204)			(204)		6,997	6,997			
100065276	LOS ANGELES	CA		07/28/2021		7,181		(125)			(125)		7,056	7,056			
100065278	EUGENE	OR		07/28/2021		6,377		(197)			(197)		6,180	6,180			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		6,894		(97)			(97)		6,797	6,797			
100065281	THE WOODLANDS	TX		07/28/2021		7,350		(269)			(269)		7,081	7,081			
100065282	BUFORD	GA		07/28/2021		11,900		(234)			(234)		11,666	11,666			
100065283	BROOKLYN PARK	MN		07/28/2021		5,044		(144)			(144)		4,900	4,900			
100065284	APEX	NC		07/28/2021		5,421		(178)			(178)		5,243	5,243			
100065285	LOS ANGELES	CA		07/28/2021		12,906		(242)			(242)		12,664	12,664			
100065287	LOS ANGELES	CA		07/28/2021		12,503		(234)			(234)		12,269	12,269			
100065288	LOS ANGELES	CA		07/28/2021		12,503		(234)			(234)		12,269	12,269			
100065289	LOS ANGELES	CA		07/28/2021		18,709		(89)			(89)		18,620	18,620			
100065290	SALINAS	CA		07/28/2021		7,543		(73)			(73)		7,470	7,470			
100065291	CAPE CORAL	FL		07/28/2021		6,240		(154)			(154)		6,086	6,086			
100065292	THOUSAND OAKS	CA		07/28/2021		7,973		(151)			(151)		7,822	7,822			
100065293	THOUSAND OAKS	CA		07/28/2021		5,431		(104)			(104)		5,327	5,327			
100065294	LAGUNA HILLS	CA		07/28/2021		9,774		(187)			(187)		9,587	9,587			
100065295	YUBA CITY	CA		07/28/2021		5,196		(166)			(166)		5,030	5,030			
100065296	AVON LAKE	OH		07/28/2021		4,986		(100)			(100)		4,886	4,886			
100065297	JURUPA VALLEY	CA		07/28/2021		12,636		(423)			(423)		12,213	12,213			
100065298	EAST BOSTON	MA		07/28/2021		6,187		(138)			(138)		6,049	6,049			
100065299	WALDORF	MD		07/28/2021		5,566		(206)			(206)		5,360	5,360			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065300	LEANDER	TX		07/28/2021		6,319		(218)			(218)		6,101	6,101			
100065301	SAINT LOUIS	MO		07/28/2021		5,902		(78)			(78)		5,824	5,824			
100065302	JEFFERSON	OR		07/28/2021		7,249		32			32		7,281	7,281			
100065304	MONTGOMERY	AL		07/28/2021		1,010		(12)			(12)		998	998			
100065305	SEBASTIAN	FL		07/28/2021		7,320		(201)			(201)		7,119	7,119			
100065306	MIAMI	FL		07/28/2021		7,025		(220)			(220)		6,805	6,805			
100065307	SAN DIEGO	CA		07/28/2021		12,469		(169)			(169)		12,300	12,300			
100065308	VANCOUVER	WA		07/28/2021		8,929		(311)			(311)		8,618	8,618			
100065309	PORT ARANSAS	TX		07/28/2021		5,404		(183)			(183)		5,221	5,221			
100065310	MARICOPA	AZ		07/28/2021		4,328		(119)			(119)		4,209	4,209			
100065312	REDMOND	OR		07/28/2021		5,778		(165)			(165)		5,613	5,613			
100065315	RICHLAND	WA		07/28/2021		8,877		(360)			(360)		8,517	8,517			
100065316	WINTER GARDEN	FL		07/28/2021		5,309		(152)			(152)		5,157	5,157			
100065317	BOISE	ID		07/28/2021		6,678		(228)			(228)		6,450	6,450			
100065319	WOODSTOCK	GA		07/28/2021		4,441		(122)			(122)		4,319	4,319			
100065321	HIALEAH	FL		07/28/2021		2,463		(113)			(113)		2,350	2,350			
100065325	SEVIERVILLE	TN		07/28/2021		4,204		(169)			(169)		4,035	4,035			
100065326	SACRAMENTO	CA		07/28/2021		6,001		(188)			(188)		5,813	5,813			
100065327	MODESTO	CA		07/28/2021		10,737		(382)			(382)		10,355	10,355			
100065333	CLIFTON	VA		07/28/2021		11,810		(365)			(365)		11,445	11,445			
100065334	PORTLAND	OR		07/28/2021		12,100		(340)			(340)		11,760	11,760			
100065335	COVINGTON	WA		07/28/2021		7,255		(236)			(236)		7,019	7,019			
100065336	MISSION HILLS	CA		07/28/2021		10,831		(311)			(311)		10,520	10,520			
100065337	SWANNANOA	NC		07/28/2021		8,471		(135)			(135)		8,336	8,336			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		5,075		(156)			(156)		4,919	4,919			
100065339	BRAINTREE	MA		07/28/2021		7,969		(173)			(173)		7,796	7,796			
100065341	AUSTELL	GA		07/28/2021		4,729		(130)			(130)		4,599	4,599			
100065342	JERSEY CITY	NJ		07/28/2021		7,189		(247)			(247)		6,942	6,942			
100065343	ENGLEWOOD	NJ		07/28/2021		7,166		(112)			(112)		7,054	7,054			
100065344	BATON ROUGE	LA		07/28/2021		4,419		(136)			(136)		4,283	4,283			
100065346	SCOTTSDALE	AZ		07/28/2021		8,027		(220)			(220)		7,807	7,807			
100065347	HILLSBORO	OR		07/28/2021		8,558		(232)			(232)		8,326	8,326			
100065350	RENO	NV		07/28/2021		6,625		(90)			(90)		6,535	6,535			
100065351	LAVEEN	AZ		07/28/2021		5,290		(140)			(140)		5,150	5,150			
100065352	BEAVERTON	OR		07/28/2021		8,481		(230)			(230)		8,251	8,251			
100065353	SILVERTHORNE	CO		07/28/2021		(15,496)		(70)			(70)		(15,566)	(15,566)			
100065354	EVANSTON	IL		07/28/2021		7,682		(240)			(240)		7,442	7,442			
100065355	LAWRENCE	MA		07/28/2021		9,284		(295)			(295)		8,989	8,989			
100065357	ARLINGTON	TX		07/28/2021		36,405		(836)			(836)		35,569	35,569			
100065358	LOS ANGELES	CA		07/28/2021		7,173		(95)			(95)		7,078	7,078			
100065359	ROUND ROCK	TX		07/28/2021		6,271		(83)			(83)		6,188	6,188			
100065362	ROUND LAKE BEACH	IL		07/28/2021		5,705		(145)			(145)		5,560	5,560			
100065363	SURFSIDE BEACH	SC		07/28/2021		10,607		(301)			(301)		10,306	10,306			
100065365	TIGARD	OR		07/28/2021		7,445		(225)			(225)		7,220	7,220			
100065367	KEYPORT	NJ		07/28/2021		5,835		(158)			(158)		5,677	5,677			
100065369	PORTLAND	OR		07/28/2021		6,228		(188)			(188)		6,040	6,040			
100065371	ATLANTA	GA		07/28/2021		5,974		(197)			(197)		5,777	5,777			
100065372	HOUSTON	TX		07/28/2021		2,366		(94)			(94)		2,272	2,272			
100065373	HOUSTON	TX		07/28/2021		13,976		(472)			(472)		13,504	13,504			
100065374	THOMPSONS STATION	TN		07/28/2021		5,279		(180)			(180)		5,099	5,099			
100065375	OAKLAND	CA		07/28/2021		7,191		(142)			(142)		7,049	7,049			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065376	LAKE WORTH	FL		07/28/2021		18,593		(537)			(537)		18,056	18,056			
100065377	PHILADELPHIA	PA		07/28/2021		6,561		(160)			(160)		6,401	6,401			
100065378	RALEIGH	NC		07/28/2021		4,748		(174)			(174)		4,574	4,574			
100065379	CAPE CORAL	FL		07/28/2021		5,853		(173)			(173)		5,680	5,680			
100065380	CAMAS	WA		07/28/2021		7,660		(237)			(237)		7,423	7,423			
100065382	COLTON	CA		07/28/2021		5,055		(173)			(173)		4,882	4,882			
100065383	NATICK	MA		07/28/2021		11,384		(325)			(325)		11,059	11,059			
100065384	NASHVILLE	TN		07/28/2021		4,188		(129)			(129)		4,059	4,059			
100065385	DENVER	CO		07/28/2021		8,806		(241)			(241)		8,565	8,565			
100065390	SPOKANE	WA		07/28/2021		4,810		(136)			(136)		4,674	4,674			
100065391	NEPTUNE	NJ		07/28/2021		4,723		(62)			(62)		4,661	4,661			
100065393	CHANDLER	AZ		07/28/2021		5,336		(154)			(154)		5,182	5,182			
100065395	CHARLOTTE	NC		07/28/2021		5,327		(129)			(129)		5,198	5,198			
100065396	MINNEAPOLIS	MN		07/28/2021		5,091		(79)			(79)		5,012	5,012			
100065397	SAN DIEGO	CA		07/28/2021		36,101		(549)			(549)		35,552	35,552			
100065399	LAKEWOOD	NJ		07/28/2021		5,190		(81)			(81)		5,109	5,109			
100065401	CARY	NC		07/28/2021		4,682		(46)			(46)		4,636	4,636			
100065402	EL PASO	TX		07/28/2021		5,003		(54)			(54)		4,949	4,949			
100065403	EVANS	GA		07/28/2021		13,692		(128)			(128)		13,564	13,564			
100065404	LOS ANGELES	CA		07/28/2021		12,503		(234)			(234)		12,269	12,269			
100065406	LOS ANGELES	CA		07/28/2021		11,210		(210)			(210)		11,000	11,000			
100065407	LOS ANGELES	CA		07/28/2021		13,438		(252)			(252)		13,186	13,186			
100065408	LOS ANGELES	CA		07/28/2021		13,222		(248)			(248)		12,974	12,974			
100065409	LAKEWOOD	WA		07/28/2021		11,117		(95)			(95)		11,022	11,022			
100065410	ATLANTA	GA		07/28/2021		5,044		(142)			(142)		4,902	4,902			
100065411	DOWNEY	CA		07/28/2021		31,418		151			151		31,569	31,569			
100065412	LAKEWOOD	WA		07/28/2021		16,989		(146)			(146)		16,843	16,843			
100065413	LAKEWOOD	WA		07/28/2021		12,747		(109)			(109)		12,638	12,638			
100065415	WEST NEW YORK	NJ		07/28/2021		7,224		(107)			(107)		7,117	7,117			
100065416	SAN JOSE	CA		07/28/2021		5,512		(105)			(105)		5,407	5,407			
100065417	UNION CITY	CA		07/28/2021		8,912		(169)			(169)		8,743	8,743			
100065418	CLIFTON	NJ		07/28/2021		6,620		(105)			(105)		6,515	6,515			
100065419	LOS GATOS	CA		07/28/2021		16,353		(137)			(137)		16,216	16,216			
100065421	FRISCO	TX		07/28/2021		5,803		(137)			(137)		5,666	5,666			
100065422	LEADVILLE	CO		07/28/2021		5,393		(110)			(110)		5,283	5,283			
100065423	PLANO	TX		07/28/2021		5,581		(132)			(132)		5,449	5,449			
100065424	HOLLISTER	CA		07/28/2021		12,908		(127)			(127)		12,781	12,781			
100065425	GEORGETOWN	TX		07/28/2021		5,980		(58)			(58)		5,922	5,922			
100065426	HENDERSON	NV		07/28/2021		7,939		(193)			(193)		7,746	7,746			
100065427	CHULA VISTA	CA		07/28/2021		7,902		(150)			(150)		7,752	7,752			
100065428	MODESTO	CA		07/28/2021		9,593		(79)			(79)		9,514	9,514			
100065430	LOS ANGELES	CA		07/28/2021		17,100		(11)			(11)		17,089	17,089			
100065431	SAN DIEGO	CA		07/28/2021		8,876		(131)			(131)		8,745	8,745			
100065433	EDEN PRAIRIE	MN		07/28/2021		8,838		(35)			(35)		8,803	8,803			
100065434	CHESTER SPRINGS	PA		07/28/2021		4,679		(69)			(69)		4,610	4,610			
100065435	FRANKLIN CENTER	PA		07/28/2021		5,253		(77)			(77)		5,176	5,176			
100065436	MANASSAS	VA		07/28/2021		8,249		(201)			(201)		8,048	8,048			
100065437	OAKLAND	CA		07/28/2021		10,939		(158)			(158)		10,781	10,781			
100065438	CHULA VISTA	CA		07/28/2021		9,236		(151)			(151)		9,085	9,085			
100065439	CORDOVA	TN		07/28/2021		4,653		(46)			(46)		4,607	4,607			
100065440	BURLINGAME	CA		07/28/2021		15,361		(135)			(135)		15,226	15,226			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065441	HANFORD	CA		07/28/2021		8,831		(70)			(70)		8,761	8,761			
100065442	VALRICO	FL		07/28/2021		6,075		(7)			(7)		6,068	6,068			
100065443	DARRINGTON	WA		07/28/2021		7,308		(6)			(6)		7,302	7,302			
100065444	TACOMA	WA		07/28/2021		5,398		(72)			(72)		5,326	5,326			
100065445	WORCESTER	MA		07/28/2021		4,835		(87)			(87)		4,748	4,748			
100065447	FONTANA	CA		07/28/2021		10,854		(170)			(170)		10,684	10,684			
100065450	RIDGECREST	CA		07/28/2021		4,959		(42)			(42)		4,917	4,917			
100065451	SACRAMENTO	CA		07/28/2021		11,587		(167)			(167)		11,420	11,420			
100065452	ARLINGTON	TN		07/28/2021		5,373		(26)			(26)		5,347	5,347			
100065453	WASHINGTON	DC		07/28/2021		13,783		4			4		13,787	13,787			
100065455	BERWYN	PA		07/28/2021		4,377		(116)			(116)		4,261	4,261			
100065456	PORTLAND	OR		07/28/2021		6,554		(215)			(215)		6,339	6,339			
100065457	BRIDGEPORT	CT		07/28/2021		6,856		31			31		6,887	6,887			
100065459	LOS ANGELES	CA		07/28/2021		5,488		(80)			(80)		5,408	5,408			
100065462	MANCHESTER	NH		07/28/2021		7,755		(85)			(85)		7,670	7,670			
100065463	ATHENS	GA		07/28/2021		2,009		(26)			(26)		1,983	1,983			
100065465	AUSTIN	TX		07/28/2021		4,799		(71)			(71)		4,728	4,728			
100065466	SACRAMENTO	CA		07/28/2021		13,483		(546)			(546)		12,937	12,937			
100065467	DENVER	CO		07/28/2021		6,530		(151)			(151)		6,379	6,379			
100065468	TIGARD	OR		07/28/2021		9,079		(146)			(146)		8,933	8,933			
100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		4,732		(166)			(166)		4,566	4,566			
100065470	MCKINNEY	TX		07/28/2021		6,142		(87)			(87)		6,055	6,055			
100065471	INDIO	CA		07/28/2021		13,342		(383)			(383)		12,959	12,959			
100065474	COLUMBIA	MO		07/28/2021		2,895		(117)			(117)		2,778	2,778			
100065475	MOUNT HOLLY	NC		07/28/2021		2,878		(117)			(117)		2,761	2,761			
100065476	CLARKSVILLE	TN		07/28/2021		6,397		(190)			(190)		6,207	6,207			
100065477	LONG BEACH	CA		07/28/2021		13,011		(281)			(281)		12,730	12,730			
100065478	SCOTTSDALE	AZ		07/28/2021		22,628		(858)			(858)		21,770	21,770			
100065481	GILBERT	AZ		07/28/2021		6,164		(145)			(145)		6,019	6,019			
100065482	SANTA MARIA	CA		07/28/2021		7,123		(242)			(242)		6,881	6,881			
100065483	SIGNAL HILL	CA		07/28/2021		11,058		(219)			(219)		10,839	10,839			
100065484	LAS VEGAS	NV		07/28/2021		5,451		(185)			(185)		5,266	5,266			
100065485	JOSHUA TREE	CA		07/28/2021		5,386		(160)			(160)		5,226	5,226			
100065487	EUGENE	OR		07/28/2021		9,495		(229)			(229)		9,266	9,266			
100065488	LANCASTER	CA		07/28/2021		4,705		(206)			(206)		4,499	4,499			
100065489	BELLA VISTA	AR		07/28/2021		4,939		(99)			(99)		4,840	4,840			
100065490	TAMPA	FL		07/28/2021		6,284		(255)			(255)		6,029	6,029			
100065491	PORTLAND	OR		07/28/2021		6,886		(130)			(130)		6,756	6,756			
100065492	COPPERAS COVE	TX		07/28/2021		1,942		(50)			(50)		1,892	1,892			
100065495	CHOWCHILLA	CA		07/28/2021		4,995		(67)			(67)		4,928	4,928			
100065496	HOUSTON	TX		07/28/2021		125,726		(3,566)			(3,566)		122,160	122,160			
100065497	GRAND JUNCTION	CO		07/28/2021		5,023		(170)			(170)		4,853	4,853			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		6,879		(182)			(182)		6,697	6,697			
100065499	GALVESTON	TX		07/28/2021		4,714		(177)			(177)		4,537	4,537			
100065500	SALT LAKE CITY	UT		07/28/2021		8,225		(106)			(106)		8,119	8,119			
100065501	CARY	NC		07/28/2021		5,687		(138)			(138)		5,549	5,549			
100065502	CUMBERLAND	MD		07/28/2021		1,402		(57)			(57)		1,345	1,345			
100065503	FREDERICKSBURG	VA		07/28/2021		6,082		(116)			(116)		5,966	5,966			
100065506	WINCHESTER	CA		07/28/2021		9,062		(137)			(137)		8,925	8,925			
100065507	LAS VEGAS	NV		07/28/2021		6,651		(133)			(133)		6,518	6,518			
100065508	PRESCOTT VALLEY	AZ		07/28/2021		10,560		(130)			(130)		10,430	10,430			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065510	NAPA	CA		07/28/2021		9,775		(279)			(279)		9,496	9,496			
100065511	WASHINGTON	DC		07/28/2021		5,089		(134)			(134)		4,955	4,955			
100065512	SPARKS	NV		07/28/2021		8,126		(126)			(126)		8,000	8,000			
100065516	ROUND ROCK	TX		07/28/2021		5,534		(129)			(129)		5,405	5,405			
100065518	PORTLAND	OR		07/28/2021		8,027		(273)			(273)		7,754	7,754			
100065519	NEWARK	NJ		07/28/2021		6,991		(93)			(93)		6,898	6,898			
100065521	TEMECULA	CA		07/28/2021		8,025		(186)			(186)		7,839	7,839			
100065522	MARIETTA	GA		07/28/2021		47,639		(1,274)			(1,274)		46,365	46,365			
100065524	AUSTIN	TX		07/28/2021		7,633		(286)			(286)		7,347	7,347			
100065525	BETTENDORF	IA		07/28/2021		6,954		(122)			(122)		6,832	6,832			
100065529	SKOKIE	IL		07/28/2021		6,117		27			27		6,144	6,144			
100065530	PORTLAND	OR		07/28/2021		9,132		(254)			(254)		8,878	8,878			
100065531	FLOWER MOUND	TX		07/28/2021		8,213		(144)			(144)		8,069	8,069			
100065532	CENTREVILLE	VA		07/28/2021		5,478		(87)			(87)		5,391	5,391			
100065534	WESTERN SPRINGS	IL		07/28/2021		5,723		(177)			(177)		5,546	5,546			
100065535	HENRICO	VA		07/28/2021		7,365		(226)			(226)		7,139	7,139			
100065538	RICHMOND	CA		07/28/2021		8,672		(210)			(210)		8,462	8,462			
100065541	WASILLA	AK		07/28/2021		5,347		(182)			(182)		5,165	5,165			
100065542	FREDERICKSBURG	VA		07/28/2021		13,182		(369)			(369)		12,813	12,813			
100065543	PFLUGERVILLE	TX		07/28/2021		5,659		(132)			(132)		5,527	5,527			
100065546	RICHMOND	CA		07/28/2021		7,481		(238)			(238)		7,243	7,243			
100065548	LOS ANGELES	CA		07/28/2021		21,457		39			39		21,496	21,496			
100065549	PANAMA CITY BEACH	FL		07/28/2021		7,980		(178)			(178)		7,802	7,802			
100065551	RIO RANCHO	NM		07/28/2021		3,420		(167)			(167)		3,253	3,253			
100065552	SALT LAKE CITY	UT		07/28/2021		6,374		(105)			(105)		6,269	6,269			
100065553	DANIA BEACH	FL		07/28/2021		6,863		(153)			(153)		6,710	6,710			
100065555	PFLUGERVILLE	TX		07/28/2021		7,770		(223)			(223)		7,547	7,547			
100065556	ELIZABETHTOWN	KY		07/28/2021		5,172		(148)			(148)		5,024	5,024			
100065557	ANTIOCH	TN		07/28/2021		5,096		(138)			(138)		4,958	4,958			
100065559	SAVANNAH	GA		07/28/2021		6,341		(253)			(253)		6,088	6,088			
100065560	PFLUGERVILLE	TX		07/28/2021		4,831		(159)			(159)		4,672	4,672			
100065561	UNION CITY	CA		07/28/2021		6,803		(96)			(96)		6,707	6,707			
100065562	MIAMI	FL		07/28/2021		4,067		(129)			(129)		3,938	3,938			
100065563	SPARKS	NV		07/28/2021		7,956		(228)			(228)		7,728	7,728			
100065564	NASHVILLE	TN		07/28/2021		9,070		(248)			(248)		8,822	8,822			
100065565	RED BLUFF	CA		07/28/2021		13,736		(475)			(475)		13,261	13,261			
100065566	KISSIMMEE	FL		07/28/2021		6,275		(207)			(207)		6,068	6,068			
100065567	ANACORTES	WA		07/28/2021		7,486		(122)			(122)		7,364	7,364			
100065568	PICO RIVERA	CA		07/28/2021		7,518		(259)			(259)		7,259	7,259			
100065569	NILES	OH		07/28/2021		17,655		(429)			(429)		17,226	17,226			
100065570	PHILADELPHIA	PA		07/28/2021		5,524		(97)			(97)		5,427	5,427			
100065571	FRESNO	CA		07/28/2021		12,696		(351)			(351)		12,345	12,345			
100065572	KYLE	TX		07/28/2021		5,302		(173)			(173)		5,129	5,129			
100065573	PASSAIC	NJ		07/28/2021		7,063		(153)			(153)		6,910	6,910			
100065574	BELLEVILLE	NJ		07/28/2021		7,237		(46)			(46)		7,191	7,191			
100065575	EVERETT	WA		07/28/2021		6,553		(246)			(246)		6,307	6,307			
100065577	CARMICHAEL	CA		07/28/2021		5,106		(168)			(168)		4,938	4,938			
100065578	FATE	TX		07/28/2021		5,058		(72)			(72)		4,986	4,986			
100065579	THORNTON	CO		07/28/2021		6,894		(198)			(198)		6,696	6,696			
100065580	AURORA	CO		07/28/2021		6,407		(184)			(184)		6,223	6,223			
100065582	FULLERTON	CA		07/28/2021		9,461		(292)			(292)		9,169	9,169			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065583	SAN TAN VALLEY	AZ		07/28/2021		5,371		(183)			(183)		5,188	5,188			
100065584	HOUSTON	TX		07/28/2021		9,039		(208)			(208)		8,831	8,831			
100065585	FONTANA	CA		07/28/2021		7,187		(222)			(222)		6,965	6,965			
100065586	BIRMINGHAM	AL		07/28/2021		1,692		(63)			(63)		1,629	1,629			
100065587	KYLE	TX		07/28/2021		6,212		(205)			(205)		6,007	6,007			
100065588	AUSTIN	TX		07/28/2021		4,565		(59)			(59)		4,506	4,506			
100065591	ALBUQUERQUE	NM		07/28/2021		5,927		(159)			(159)		5,768	5,768			
100065592	PHILADELPHIA	PA		07/28/2021		8,576		(322)			(322)		8,254	8,254			
100065593	SANTA FE	NM		07/28/2021		6,680		(220)			(220)		6,460	6,460			
100065594	BRADENTON	FL		07/28/2021		4,955		(199)			(199)		4,756	4,756			
100065595	LOS ANGELES	CA		07/28/2021		9,141		(240)			(240)		8,901	8,901			
100065596	WATSONVILLE	CA		07/28/2021		10,528		(184)			(184)		10,344	10,344			
100065597	SEGUIN	TX		07/28/2021		5,999		(147)			(147)		5,852	5,852			
100065598	MEMPHIS	TN		07/28/2021		4,084		(54)			(54)		4,030	4,030			
100065599	MALIN	OR		07/28/2021		12,999		(401)			(401)		12,598	12,598			
100065601	CHICAGO	IL		07/28/2021		8,326		(356)			(356)		7,970	7,970			
100065602	SALINAS	CA		07/28/2021		10,176		(159)			(159)		10,017	10,017			
100065605	COLUMBIA	MO		07/28/2021		2,895		(117)			(117)		2,778	2,778			
100065606	MILWAUKEE	WI		07/28/2021		985		(40)			(40)		945	945			
100065607	MORENO VALLEY	CA		07/28/2021		2,530		(111)			(111)		2,419	2,419			
100065608	LAS VEGAS	NV		07/28/2021		6,736		(206)			(206)		6,530	6,530			
100065609	HILLSBORO	OR		07/28/2021		9,212		(266)			(266)		8,946	8,946			
100065610	LONG BEACH	CA		07/28/2021		5,933		(170)			(170)		5,763	5,763			
100065611	CARPINTERIA	CA		07/28/2021		6,708		(127)			(127)		6,581	6,581			
100065612	BETHLEHEM	PA		07/28/2021		1,118		(49)			(49)		1,069	1,069			
100065613	CINCINNATI	OH		07/28/2021		4,895		(187)			(187)		4,708	4,708			
100065614	LAKEWOOD	CO		07/28/2021		5,011		(197)			(197)		4,814	4,814			
100065615	LAS VEGAS	NV		07/28/2021		4,652		(185)			(185)		4,467	4,467			
100065616	PHOENIX	AZ		07/28/2021		5,322		(203)			(203)		5,119	5,119			
100065618	MODESTO	CA		07/28/2021		5,811		(184)			(184)		5,627	5,627			
100065620	PORT SAINT LUCIE	FL		07/28/2021		5,960		(249)			(249)		5,711	5,711			
100065621	INDIAN HARBOUR BEACH	FL		07/28/2021		5,961		(219)			(219)		5,742	5,742			
100065623	LAWRENCE	MA		07/28/2021		6,191		(170)			(170)		6,021	6,021			
100065624	WINTER GARDEN	FL		07/28/2021		5,805		(192)			(192)		5,613	5,613			
100065626	GRAND JUNCTION	CO		07/28/2021		5,641		(179)			(179)		5,462	5,462			
100065627	RANCHO CUCAMONGA	CA		07/28/2021		8,894		(216)			(216)		8,678	8,678			
100065628	WARWICK	RI		07/28/2021		4,832		(192)			(192)		4,640	4,640			
100065629	SACRAMENTO	CA		07/28/2021		6,375		(186)			(186)		6,189	6,189			
100065630	OAKLAND	CA		07/28/2021		9,590		(133)			(133)		9,457	9,457			
100065632	TOMS RIVER	NJ		07/28/2021		6,227		(227)			(227)		6,000	6,000			
100065633	GREEN BAY	WI		07/28/2021		2,155		(92)			(92)		2,063	2,063			
100065634	HOFFMAN ESTATES	IL		07/28/2021		4,870		(237)			(237)		4,633	4,633			
100065635	MAPLE SHADE	NJ		07/28/2021		3,871		(52)			(52)		3,819	3,819			
100065636	MODESTO	CA		07/28/2021		6,080		(143)			(143)		5,937	5,937			
100065637	MONTGOMERY	TX		07/28/2021		1,996		(73)			(73)		1,923	1,923			
100065638	MOSCOW	ID		07/28/2021		7,852		(179)			(179)		7,673	7,673			
100065639	WEEHAWKEN	NJ		07/28/2021		14,409		(80)			(80)		14,329	14,329			
100065640	MODESTO	CA		07/28/2021		6,409		(241)			(241)		6,168	6,168			
100065641	WASHINGTON	DC		07/28/2021		9,745		(268)			(268)		9,477	9,477			
100065645	ASHLAND	VA		07/28/2021		7,759		(122)			(122)		7,637	7,637			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		3,949		(144)			(144)		3,805	3,805			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065649	DORCHESTER	MA		07/28/2021		4,308		(167)			(167)		4,141	4,141			
100065650	JACKSONVILLE	FL		07/28/2021		2,357		(74)			(74)		2,283	2,283			
100065651	ANCHORAGE	AK		07/28/2021		5,837		(137)			(137)		5,700	5,700			
100065653	BELCAMP	MD		07/28/2021		4,747		(46)			(46)		4,701	4,701			
100065655	BIRDSBORO	PA		07/28/2021		1,870		(63)			(63)		1,807	1,807			
100065657	FORT LAUDERDALE	FL		07/28/2021		5,126		(120)			(120)		5,006	5,006			
100065658	MATTHEWS	NC		07/28/2021		5,089		(168)			(168)		4,921	4,921			
100065660	LEANDER	TX		07/28/2021		5,471		(200)			(200)		5,271	5,271			
100065661	ALBUQUERQUE	NM		07/28/2021		5,773		(189)			(189)		5,584	5,584			
100065662	SILVER CITY	NM		07/28/2021		3,245		(115)			(115)		3,130	3,130			
100065663	TAUNTON	MA		07/28/2021		9,385		(294)			(294)		9,091	9,091			
100065665	ORLANDO	FL		07/28/2021		8,649		(216)			(216)		8,433	8,433			
100065666	SADDLE BROOK	NJ		07/28/2021		11,033		(158)			(158)		10,875	10,875			
100065668	ALBUQUERQUE	NM		07/28/2021		3,233		(140)			(140)		3,093	3,093			
100065669	CICERO	IL		07/28/2021		4,564		(143)			(143)		4,421	4,421			
100065671	CHARLOTTE	NC		07/28/2021		7,913		(140)			(140)		7,773	7,773			
100065672	SAINT LOUIS	MO		07/28/2021		3,871		(144)			(144)		3,727	3,727			
100065673	ALBANY	OR		07/28/2021		5,068		(127)			(127)		4,941	4,941			
100065674	JOPLIN	MO		07/28/2021		4,720		(174)			(174)		4,546	4,546			
100065675	COLORADO SPRINGS	CO		07/28/2021		5,227		(197)			(197)		5,030	5,030			
100065676	CLINTON	MA		07/28/2021		6,718		(102)			(102)		6,616	6,616			
100065678	RICHFIELD	UT		07/28/2021		4,128		(136)			(136)		3,992	3,992			
100065679	KINGSBURG	CA		07/28/2021		6,963		(262)			(262)		6,701	6,701			
100065680	HYATTSVILLE	MD		07/28/2021		8,115		(258)			(258)		7,857	7,857			
100065681	AUSTIN	TX		07/28/2021		5,131		(114)			(114)		5,017	5,017			
100065683	LEXINGTON	SC		07/28/2021		44,559		(1,297)			(1,297)		43,262	43,262			
100065684	PHOENIX	AZ		07/28/2021		5,489		(74)			(74)		5,415	5,415			
100065686	SAN BERNARDINO	CA		07/28/2021		6,153		(180)			(180)		5,973	5,973			
100065687	SALINAS	CA		07/28/2021		5,907		(157)			(157)		5,750	5,750			
100065688	JACKSON	CA		07/28/2021		8,502		(300)			(300)		8,202	8,202			
100065689	EAST HANOVER	NJ		07/28/2021		8,137		(229)			(229)		7,908	7,908			
100065690	FORT COLLINS	CO		07/28/2021		4,106		(124)			(124)		3,982	3,982			
100065691	HAWTHORNE	CA		07/28/2021		13,724		(439)			(439)		13,285	13,285			
100065692	OVIEDO	FL		07/28/2021		6,293		(207)			(207)		6,086	6,086			
100065693	BRISTOL	CT		07/28/2021		3,558		(46)			(46)		3,512	3,512			
100065694	CLOVIS	CA		07/28/2021		7,076		(250)			(250)		6,826	6,826			
100065695	LAS VEGAS	NV		07/28/2021		6,344		(226)			(226)		6,118	6,118			
100065696	LODI	CA		07/28/2021		8,100		(127)			(127)		7,973	7,973			
100065698	CHICOPEE	MA		07/28/2021		4,123		(136)			(136)		3,987	3,987			
100065699	HACKENSACK	NJ		07/28/2021		6,330		(178)			(178)		6,152	6,152			
100065700	HENDERSON	NV		07/28/2021		5,494		(195)			(195)		5,299	5,299			
100065702	WEST PARK	FL		07/28/2021		4,100		(137)			(137)		3,963	3,963			
100065704	AUSTIN	TX		07/28/2021		5,807		(185)			(185)		5,622	5,622			
100065705	PRESCOTT VALLEY	AZ		07/28/2021		146,011		(5,186)			(5,186)		140,825	140,825			
100065711	FERGUSON	NC		07/28/2021		7,739		(202)			(202)		7,537	7,537			
100065713	CLERMONT	FL		07/28/2021		9,563		(377)			(377)		9,186	9,186			
100065714	JACKSONVILLE	FL		07/28/2021		1,577		(86)			(86)		1,491	1,491			
100065715	MODESTO	CA		07/28/2021		2,818		(145)			(145)		2,673	2,673			
100065716	CITRUS HEIGHTS	CA		07/28/2021		7,699		(287)			(287)		7,412	7,412			
100065718	MOUNTLAKE TERRACE	WA		07/28/2021		7,023		(242)			(242)		6,781	6,781			
100065719	SELBYVILLE	DE		07/28/2021		6,284		(200)			(200)		6,084	6,084			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065720	CINCINNATI	OH		07/28/2021		4,140		(165)			(165)		3,975	3,975			
100065721	PUYALLUP	WA		07/28/2021		6,742		(197)			(197)		6,545	6,545			
100065722	LONGWOOD	FL		07/28/2021		5,947		(155)			(155)		5,792	5,792			
100065724	NEWARK	NJ		07/28/2021		6,276		(130)			(130)		6,146	6,146			
100065725	PORTLAND	OR		07/28/2021		9,751		(173)			(173)		9,578	9,578			
100065726	EVERETT	WA		07/28/2021		11,356		(113)			(113)		11,243	11,243			
100065728	FAIRVIEW	NJ		07/28/2021		8,038		(114)			(114)		7,924	7,924			
100065729	PORTLAND	OR		07/28/2021		4,746		(119)			(119)		4,627	4,627			
100065730	LAS VEGAS	NV		07/28/2021		7,888		(206)			(206)		7,682	7,682			
100065731	NEW ORLEANS	LA		07/28/2021		10,908		(62)			(62)		10,846	10,846			
100065732	DENVER	CO		07/28/2021		7,482		(138)			(138)		7,344	7,344			
100065733	NEWARK	NJ		07/28/2021		4,744		(136)			(136)		4,608	4,608			
100065734	WASHINGTON	DC		07/28/2021		15,916		330			330		16,246	16,246			
100065735	MURFREESBORO	TN		07/28/2021		6,329		(95)			(95)		6,234	6,234			
100065736	UNION CITY	NJ		07/28/2021		8,515		(109)			(109)		8,406	8,406			
100065737	STEAMBOAT SPRINGS	CO		07/28/2021		4,949		(158)			(158)		4,791	4,791			
100065738	IRVINE	CA		07/28/2021		6,886		(204)			(204)		6,682	6,682			
100065739	CHARLESTON	SC		07/28/2021		13,468		(278)			(278)		13,190	13,190			
100065740	LAWNDALE	CA		07/28/2021		22,282		(186)			(186)		22,096	22,096			
100065741	DENVER	CO		07/28/2021		5,148		(66)			(66)		5,082	5,082			
100065742	ALBUQUERQUE	NM		07/28/2021		5,319		(51)			(51)		5,268	5,268			
100065745	BELGRADE	MT		07/28/2021		4,922		(128)			(128)		4,794	4,794			
100065746	FULLERTON	CA		07/28/2021		6,671		(251)			(251)		6,420	6,420			
100065747	ANAHEIM	CA		07/28/2021		10,466		(77)			(77)		10,389	10,389			
100065748	WENATCHEE	WA		07/28/2021		4,303		(144)			(144)		4,159	4,159			
100065751	ALBANY	OR		07/28/2021		4,301		(162)			(162)		4,139	4,139			
100065753	FRANKLINTON	NC		07/28/2021		4,205		(127)			(127)		4,078	4,078			
100065754	MEMPHIS	TN		07/28/2021		1,465		(76)			(76)		1,389	1,389			
100065756	SAN FRANCISCO	CA		07/28/2021		19,454		(129)			(129)		19,325	19,325			
100065757	WILKES BARRE	PA		07/28/2021		1,958		(86)			(86)		1,872	1,872			
100065759	WARRENTON	VA		07/28/2021		7,326		(163)			(163)		7,163	7,163			
100065761	KENNER	LA		07/28/2021		8,479		(258)			(258)		8,221	8,221			
100065762	ANN ARBOR	MI		07/28/2021		6,856		(158)			(158)		6,698	6,698			
100065763	SANTA ANA	CA		07/28/2021		14,811		(324)			(324)		14,487	14,487			
100065764	BEAUMONT	CA		07/28/2021		7,187		(71)			(71)		7,116	7,116			
100065765	GLENDORA	CA		07/28/2021		13,627		(132)			(132)		13,495	13,495			
100065766	REDONDO BEACH	CA		07/28/2021		7,443		(123)			(123)		7,320	7,320			
100065767	BOTHELL	WA		07/28/2021		7,116		(213)			(213)		6,903	6,903			
100065768	KAHULUI	HI		07/28/2021		9,662		(143)			(143)		9,519	9,519			
100065770	MIRAMAR	FL		07/28/2021		7,415		(170)			(170)		7,245	7,245			
100065771	LEXINGTON PARK	MD		07/28/2021		5,763		(32)			(32)		5,731	5,731			
100065773	CHARLESTON	SC		07/28/2021		6,528		(170)			(170)		6,358	6,358			
100065774	SOUTH LAKE TAHOE	CA		07/28/2021		8,022		(174)			(174)		7,848	7,848			
100065776	SAN DIEGO	CA		07/28/2021		6,988		(167)			(167)		6,821	6,821			
100065777	BELLE CHASSE	LA		07/28/2021		4,394		(114)			(114)		4,280	4,280			
100065779	ANAHEIM	CA		07/28/2021		10,858		(80)			(80)		10,778	10,778			
100065780	PFLUGERVILLE	TX		07/28/2021		4,437		(58)			(58)		4,379	4,379			
100065781	BRIDGEPORT	CT		07/28/2021		10,071		(181)			(181)		9,890	9,890			
100065782	OXNARD	CA		07/28/2021		5,514		(164)			(164)		5,350	5,350			
100065783	BAKERSFIELD	CA		07/28/2021		6,415		(177)			(177)		6,238	6,238			
100065784	BURBANK	CA		07/28/2021		6,041		(177)			(177)		5,864	5,864			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065785	PEORIA	AZ		07/28/2021		3,624		(132)			(132)		3,492	3,492			
100065788	GILBERT	AZ		07/28/2021		4,990		(203)			(203)		4,787	4,787			
100065789	HAGERSTOWN	MD		07/28/2021		6,095		(52)			(52)		6,043	6,043			
100065790	BONITA SPRINGS	FL		07/28/2021		4,849		(210)			(210)		4,639	4,639			
100065793	SANFORD	FL		07/28/2021		3,207		(38)			(38)		3,169	3,169			
100065794	FORT COLLINS	CO		07/28/2021		4,913		(180)			(180)		4,733	4,733			
100065795	SAN DIEGO	CA		07/28/2021		4,021		(122)			(122)		3,899	3,899			
100065796	FORT COLLINS	CO		07/28/2021		6,720		(243)			(243)		6,477	6,477			
100065797	KYLE	TX		07/28/2021		5,134		(169)			(169)		4,965	4,965			
100065798	ALLENTOWN	PA		07/28/2021		6,648		(130)			(130)		6,518	6,518			
100065799	LEICESTER	MA		07/28/2021		7,836		(224)			(224)		7,612	7,612			
100065800	FRESNO	CA		07/28/2021		4,655		(190)			(190)		4,465	4,465			
100065801	OAKDALE	CA		07/28/2021		5,136		(195)			(195)		4,941	4,941			
100065803	RESTON	VA		07/28/2021		6,228		(169)			(169)		6,059	6,059			
100065804	APPLE VALLEY	CA		07/28/2021		5,745		(70)			(70)		5,675	5,675			
100065805	LAS VEGAS	NV		07/28/2021		3,001		(126)			(126)		2,875	2,875			
100065806	TUCSON	AZ		07/28/2021		4,040		(101)			(101)		3,939	3,939			
100065807	PACE	FL		07/28/2021		3,875		(117)			(117)		3,758	3,758			
100065808	TAVARES	FL		07/28/2021		5,525		(185)			(185)		5,340	5,340			
100065811	SAG HARBOR	NY		07/23/2021		30,871		(1,201)			(1,201)		29,670	29,670			
100065813	WAYNE	NJ		07/23/2021		14,177		(551)			(551)		13,626	13,626			
100065814	MAKAWAO	HI		07/23/2021		11,691		(455)			(455)		11,236	11,236			
100065815	OAKLAND	CA		07/23/2021		16,377		(639)			(639)		15,738	15,738			
100065816	NEWPORT BEACH	CA		07/23/2021		28,837		(1,117)			(1,117)		27,720	27,720			
100065817	JACKSONVILLE	FL		07/23/2021		4,754		(162)			(162)		4,592	4,592			
100065818	WALDORF	MD		07/23/2021		50,823		(1,888)			(1,888)		48,935	48,935			
100065819	WEST HOLLYWOOD	CA		07/23/2021		26,384		(1,021)			(1,021)		25,363	25,363			
100065820	GREENBELT	MD		07/23/2021		1,645		(65)			(65)		1,580	1,580			
100065821	SAN DIMAS	CA		07/23/2021		28,013		(1,078)			(1,078)		26,935	26,935			
100065823	HACKENSACK	NJ		07/23/2021		5,453		(213)			(213)		5,240	5,240			
100065825	ARCADIA	CA		07/23/2021		32,737		(1,273)			(1,273)		31,464	31,464			
100065826	EL CAJON	CA		07/23/2021		25,271		(978)			(978)		24,293	24,293			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		38,256		(1,485)			(1,485)		36,771	36,771			
100065829	HAPPY VALLEY	OR		07/23/2021		6,307		(602)			(602)		5,705	5,705			
100065830	AGOURA HILLS	CA		07/23/2021		9,901		(384)			(384)		9,517	9,517			
100065831	MIAMI BEACH	FL		07/23/2021		26,657		(1,030)			(1,030)		25,627	25,627			
100065832	WARREN	NJ		07/23/2021		20,721		(809)			(809)		19,912	19,912			
100065833	ENCINO	CA		07/23/2021		36,066		(1,400)			(1,400)		34,666	34,666			
100065835	RANCHO MIRAGE	CA		07/23/2021		11,518		(448)			(448)		11,070	11,070			
100065837	CHATSWORTH	CA		07/23/2021		20,155		(790)			(790)		19,365	19,365			
100065838	NEWPORT BEACH	CA		07/23/2021		18,611		(723)			(723)		17,888	17,888			
100065839	SANTA ROSA	CA		07/23/2021		9,768		(379)			(379)		9,389	9,389			
100065841	RICHMOND	TX		07/23/2021		27,306		(1,064)			(1,064)		26,242	26,242			
100065842	OLYMPIC VALLEY	CA		07/23/2021		5,592		(219)			(219)		5,373	5,373			
100065843	EASTON	PA		07/23/2021		10,749		(420)			(420)		10,329	10,329			
100065844	SAN ANTONIO	TX		07/23/2021		5,323		(208)			(208)		5,115	5,115			
100065845	OCALA	FL		07/23/2021		5,422		(212)			(212)		5,210	5,210			
100065846	BOCA RATON	FL		07/23/2021		12,050		(469)			(469)		11,581	11,581			
100065847	WEST LONG BRANCH	NJ		07/23/2021		8,377		(327)			(327)		8,050	8,050			
100065848	KINNELON	NJ		07/23/2021		33,296		(1,300)			(1,300)		31,996	31,996			
100065849	PHOENIX	AZ		07/23/2021		12,338		(479)			(479)		11,859	11,859			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065851	LOS ANGELES	CA		07/27/2021		6,055		16			16		6,071	6,071			
100065854	LAHAINA	HI		07/27/2021		4,951		(176)			(176)		4,775	4,775			
100065855	WOODLAND HILLS	CA		07/27/2021		44,866		(630)			(630)		44,236	44,236			
100065856	MIAMI	FL		07/27/2021		4,690		(103)			(103)		4,587	4,587			
100065858	LITTLE ELM	TX		07/27/2021		5,684		(58)			(58)		5,626	5,626			
100065859	WESTLAKE VILLAGE	CA		07/27/2021		21,346		(1,482)			(1,482)		19,864	19,864			
100065860	ENCINO	CA		07/27/2021		3,658		(59)			(59)		3,599	3,599			
100065861	LOS ANGELES	CA		07/27/2021		26,171		(479)			(479)		25,692	25,692			
100065882	ALMELO	NLD		07/30/2021		4,155						603	4,758	4,724	(34)		(34)
100065885	ALMELO	NLD		07/30/2021									38	38			38
100065894	ECHT/LIMBURG	NLD		07/30/2021		108,748						15,792	124,540	124,117	(423)		(423)
100065897	ROTTERDAM	NLD		07/30/2021									145	146			146
100065900	ROTTERDAM	NLD		07/30/2021		825						120	945	910	(35)		(35)
100065921	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021		295,174						42,864	338,038	337,393	(645)		(645)
100065924	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021		22,740						3,302	26,042	25,804	(238)		(238)
100065927	ROTTERDAM	NLD		07/30/2021									659	659			659
100065930	ROTTERDAM	NLD		07/30/2021		3,862		14	14			534	4,396	4,099	(141)	(156)	(298)
100065933	DEN HAAG	NLD		07/30/2021		1,287						194	1,481	1,428	(53)		(53)
100065936	DEN HAAG	NLD		07/30/2021									1,514	1,514			1,514
100065939	DEN HAAG	NLD		07/30/2021		7,263		92	86		6	968	8,237	7,089	(305)	(843)	(1,148)
100065942	ENSCHEDE	NLD		07/30/2021		1,391						202	1,593	1,537	(56)		(56)
100065945	ENSCHEDE	NLD		07/30/2021										143	143		143
100065948	VALKENBURG AAN DE GEUL	NLD		07/30/2021									593	593			593
100065951	KATWIJK	NLD		07/30/2021										142	142		142
100065954	GORREDIJK	NLD		07/30/2021										421	421		421
100065957	ROTTERDAM	NLD		07/30/2021										431	431		431
100065960	ROTTERDAM	NLD		07/30/2021		1,420						206	1,626	1,577	(49)		(49)
100065963	SCHIEDAM/VLAARDINGEN	NLD		07/30/2021										176	176		176
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		21,570		(113)			(113)		21,457	21,457			
100065969	PHILLIPSBURG	NJ		08/02/2021		5,939		(75)			(75)		5,864	5,864			
100065970	WILLINGBORO	NJ		08/02/2021		4,776		(67)			(67)		4,709	4,709			
100065974	GREEN BAY	WI		08/02/2021		1,764		(28)			(28)		1,736	1,736			
100065989	MACEDONIA	OH		08/02/2021		2,125		1			1		2,126	2,126			
100065990	FORT WORTH	TX		08/02/2021		6,167		(36)			(36)		6,131	6,131			
100065999	SAINT LEONARD	MD		08/02/2021		9,213		(52)			(52)		9,161	9,161			
100066001	HEBRON	IN		08/02/2021		6,169		(1)			(1)		6,168	6,168			
100066003	PORT SAINT LUCIE	FL		08/02/2021		3,461		(13)			(13)		3,448	3,448			
100066010	BROOKLYN	CT		08/02/2021		1,473		(15)			(15)		1,458	1,458			
100066017	EAST MEADOW	NY		08/02/2021		9,214		(13)			(13)		9,201	9,201			
100066024	BAY SHORE	NY		08/02/2021		3,551		(23)			(23)		3,528	3,528			
100066026	CARLYLE	IL		08/02/2021		4,477		(20)			(20)		4,457	4,457			
100066027	CENTENNIAL	CO		08/02/2021		8,153		(53)			(53)		8,100	8,100			
100066031	SPENCER	MA		08/02/2021		2,804		(26)			(26)		2,778	2,778			
100066052	SEAGOVILLE	TX		08/02/2021		4,299		(151)			(151)		4,148	4,148			
100066054	BROOMFIELD	CO		08/02/2021		6,917		(44)			(44)		6,873	6,873			
100066058	RUTHER GLEN	VA		08/02/2021		2,108		(16)			(16)		2,092	2,092			
100066068	OGDENSBURG	WI		08/02/2021		3,549		(39)			(39)		3,510	3,510			
100066073	WINDSOR	CT		08/02/2021		3,573		(9)			(9)		3,564	3,564			
100066087	JACKSONVILLE	FL		08/02/2021		4,826		(45)			(45)		4,781	4,781			
100066090	BROCKTON	MA		08/02/2021		4,090		(21)			(21)		4,069	4,069			
100066099	WICHITA	KS		08/02/2021		2,662		(15)			(15)		2,647	2,647			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066106	ORLANDO	FL		08/02/2021		2,257		(26)			(26)		2,231	2,231			
100066107	MYSTIC	CT		08/02/2021		14,867		(104)			(104)		14,763	14,763			
100066117	KOKOMO	IN		08/02/2021		2,068		(4)			(4)		2,064	2,064			
100066119	MORRISTOWN	NJ		08/02/2021		14,058		8			8		14,066	14,066			
100066136	ELK GROVE	CA		08/02/2021		6,780		(7)			(7)		6,773	6,773			
100066137	SAINT LOUIS	MO		08/02/2021		1,734		(14)			(14)		1,720	1,720			
100066143	NEWARK	OH		08/02/2021		3,910		(20)			(20)		3,890	3,890			
100066148	WEST CHESTER	OH		08/02/2021		1,866		(11)			(11)		1,855	1,855			
100066159	PISCATAWAY	NJ		08/02/2021		5,587		2			2		5,589	5,589			
100066171	BANDERA	TX		08/02/2021		5,711		(68)			(68)		5,643	5,643			
100066176	ALTUS	OK		08/02/2021		3,117		(49)			(49)		3,068	3,068			
100066178	BEDFORD	OH		08/02/2021		2,443		(17)			(17)		2,426	2,426			
100066180	BUENA VISTA	VA		08/02/2021		2,197		(30)			(30)		2,167	2,167			
100066190	LA VERNIA	TX		08/02/2021		8,659		(105)			(105)		8,554	8,554			
100066191	ZACHARY	LA		08/02/2021		2,062		(11)			(11)		2,051	2,051			
100066199	WEST SACRAMENTO	CA		08/02/2021		9,204		(99)			(99)		9,105	9,105			
100066203	ELKRIDGE	MD		08/02/2021		11,430							11,430	11,430			
100066207	ANDOVER	KS		08/02/2021		3,682		(6)			(6)		3,676	3,676			
100066211	BLAIRSVILLE	PA		08/02/2021		2,688		(22)			(22)		2,666	2,666			
100066212	PALATINE	IL		08/02/2021		8,071		1			1		8,072	8,072			
100066239	LEVITOWN	NY		08/02/2021		8,376		(25)			(25)		8,351	8,351			
100066254	MAKAWAO	HI		08/02/2021		21,924		(48)			(48)		21,876	21,876			
100066257	TRENTON	NJ		08/02/2021		4,221		(20)			(20)		4,201	4,201			
100066269	KISSIMMEE	FL		08/02/2021		4,548		(53)			(53)		4,495	4,495			
100066270	OCALA	FL		08/02/2021		2,261		(20)			(20)		2,241	2,241			
100066271	MARGATE	FL		08/02/2021		6,748		(11)			(11)		6,737	6,737			
100066272	ELK GROVE	CA		08/02/2021		13,677		60			60		13,737	13,737			
100066276	CALERA	AL		08/02/2021		4,097		(47)			(47)		4,050	4,050			
100066278	LAKE ARIEL	PA		08/02/2021		2,904		(6)			(6)		2,898	2,898			
100066292	ROCHESTER	IN		08/02/2021		1,396		(27)			(27)		1,369	1,369			
100066300	BLACKWOOD	NJ		08/02/2021		2,940		(34)			(34)		2,906	2,906			
100066310	COLORADO SPRINGS	CO		08/02/2021		4,609		5			5		4,614	4,614			
100066313	INDIANAPOLIS	IN		08/02/2021		2,271		(19)			(19)		2,252	2,252			
100066317	BOWIE	MD		08/02/2021		7,599		7			7		7,606	7,606			
100066320	RIVER FALLS	WI		08/02/2021		4,599		8			8		4,607	4,607			
100066327	REISTERSTOWN	MD		08/02/2021		10,815		15			15		10,830	10,830			
100066332	STATEN ISLAND	NY		08/02/2021		8,683		(90)			(90)		8,593	8,593			
100066336	MISSION	TX		08/02/2021		2,997		(15)			(15)		2,982	2,982			
100066341	NORTHVALE	NJ		08/02/2021		27,345		(34)			(34)		27,311	27,311			
100066344	PEARLAND	TX		08/02/2021		7,244		(22)			(22)		7,222	7,222			
100066352	PARSONS	KS		08/02/2021		2,914		(62)			(62)		2,852	2,852			
100066353	COUNCIL BLUFFS	IA		08/02/2021		1,334		(17)			(17)		1,317	1,317			
100066365	HANOVER TWP	PA		08/02/2021		2,943		(23)			(23)		2,920	2,920			
100066374	EUGENE	OR		08/02/2021		3,032		(22)			(22)		3,010	3,010			
100066376	SHASTA LAKE	CA		08/02/2021		1,593		(14)			(14)		1,579	1,579			
100066382	BALTIMORE	MD		08/02/2021		4,632		(60)			(60)		4,572	4,572			
100066383	JACKSON	NJ		08/02/2021		9,679		(20)			(20)		9,659	9,659			
100066385	SPRINGVILLE	UT		08/02/2021		5,176		(72)			(72)		5,104	5,104			
100066386	CUYAHOGA FALLS	OH		08/02/2021		1,675		(10)			(10)		1,665	1,665			
100066404	FAYETTEVILLE	NY		08/02/2021		3,618		(23)			(23)		3,595	3,595			
100066406	SAINT ROBERT	MO		08/02/2021		3,976		(60)			(60)		3,916	3,916			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066412	NEW IBERIA	LA		08/02/2021		2,174		(22)			(22)		2,152	2,152			
100066415	BATON ROUGE	LA		08/02/2021		2,385							2,385	2,385			
100066421	SYLACAUGA	AL		08/02/2021		1,686		(16)			(16)		1,670	1,670			
100066423	PALMYRA	NY		08/02/2021		3,098		(15)			(15)		3,083	3,083			
100066429	COLUMBIA	KY		08/02/2021		3,548		(5)			(5)		3,543	3,543			
100066436	SPRINGFIELD	MA		08/02/2021		2,465		(32)			(32)		2,433	2,433			
100066448	CLARKSBURG	MD		08/02/2021		4,753		(54)			(54)		4,699	4,699			
100066452	NEW ULM	MN		08/02/2021		3,521		(41)			(41)		3,480	3,480			
100066457	HAMPTON	VA		08/02/2021		2,284		(31)			(31)		2,253	2,253			
100066459	GREENVILLE	SC		08/02/2021		4,125		(52)			(52)		4,073	4,073			
100066470	KINNELON	NJ		08/02/2021		7,373		22			22		7,395	7,395			
100066471	PEORIA	IL		08/02/2021		2,206		(18)			(18)		2,188	2,188			
100066475	YAKIMA	WA		08/02/2021		7,107		(46)			(46)		7,061	7,061			
100066483	BALTIMORE	MD		08/02/2021		2,602		(14)			(14)		2,588	2,588			
100066485	VINE GROVE	KY		08/02/2021		3,772		(1)			(1)		3,771	3,771			
100066488	CAPE CORAL	FL		08/02/2021		3,620		(32)			(32)		3,588	3,588			
100066491	FREDERICK	MD		08/02/2021		3,900		13			13		3,913	3,913			
100066497	BATH	ME		08/02/2021		3,401		(5)			(5)		3,396	3,396			
100066498	LITTLE ELM	TX		08/02/2021		4,017		(11)			(11)		4,006	4,006			
100066500	GRIMES	IA		08/02/2021		7,880		(5)			(5)		7,875	7,875			
100066503	LOUISVILLE	KY		08/02/2021		6,555		(20)			(20)		6,535	6,535			
100066509	GODFREY	IL		08/02/2021		2,353		(14)			(14)		2,339	2,339			
100066511	SUMMERVILLE	SC		08/02/2021		5,884		(9)			(9)		5,875	5,875			
100066512	PERRYVILLE	KY		08/02/2021		5,343		(61)			(61)		5,282	5,282			
100066518	SUNRISE	FL		08/02/2021		6,047		(49)			(49)		5,998	5,998			
100066519	RIVERVIEW	FL		08/02/2021		4,827		(40)			(40)		4,787	4,787			
100066521	NEW KENSINGTON	PA		08/02/2021		5,901		(2)			(2)		5,899	5,899			
100066526	KAPOLEI	HI		08/02/2021		12,140		(11)			(11)		12,129	12,129			
100066532	SOUTH AMBOY	NJ		08/02/2021		4,343		(4)			(4)		4,339	4,339			
100066533	INGLEWOOD	CA		08/02/2021		4,406		(40)			(40)		4,366	4,366			
100066537	BATON ROUGE	LA		08/02/2021		7,008		(70)			(70)		6,938	6,938			
100066556	KEANSBURG	NJ		08/02/2021		4,520		7			7		4,527	4,527			
100066561	BALTIMORE	MD		08/02/2021		4,258		(28)			(28)		4,230	4,230			
100066562	YORK	PA		08/02/2021		2,072		(19)			(19)		2,053	2,053			
100066572	WARR ACRES	OK		08/02/2021		2,146		(30)			(30)		2,116	2,116			
100066585	MAPLE HEIGHTS	OH		08/02/2021		400		(4)			(4)		396	396			
100066586	PESHTIGO	WI		08/02/2021		1,671		(11)			(11)		1,660	1,660			
100066594	WANTAGE	NJ		08/02/2021		3,896		(43)			(43)		3,853	3,853			
100066595	ANNAPOLIS	MD		08/02/2021		8,444		5			5		8,449	8,449			
100066610	MECHANICSVILLE	VA		08/02/2021		1,681		(3)			(3)		1,678	1,678			
100066611	BRAIDWOOD	IL		08/02/2021		3,807		3			3		3,810	3,810			
100066613	XENIA	OH		08/02/2021		1,472		(13)			(13)		1,459	1,459			
100066617	MORRISTOWN	TN		08/02/2021		3,210		(53)			(53)		3,157	3,157			
100066626	ALPENA	MI		08/02/2021		4,491		(31)			(31)		4,460	4,460			
100066668	GREECE	NY		08/02/2021		2,807		(6)			(6)		2,801	2,801			
100066673	WICHITA	KS		08/02/2021		4,515		(57)			(57)		4,458	4,458			
100066682	KNOXVILLE	TN		08/02/2021		5,704		(91)			(91)		5,613	5,613			
100066691	DERBY	KS		08/02/2021		5,106		(47)			(47)		5,059	5,059			
100066694	VINELAND	NJ		08/02/2021		2,752		(41)			(41)		2,711	2,711			
100066695	SARASOTA	FL		08/02/2021		2,313		(38)			(38)		2,275	2,275			
100066700	MOUNTAIN TOP	PA		08/02/2021		2,641		(80)			(80)		2,561	2,561			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066701	COLLINSVILLE	AL		08/02/2021		1,394		(29)			(29)		1,365	1,365			
100066717	JACKSON	NJ		08/02/2021		7,003		(56)			(56)		6,947	6,947			
100066720	SEWELL	NJ		08/02/2021		2,352		(13)			(13)		2,339	2,339			
100066721	STUYVESANT	NY		08/02/2021		3,850		(3)			(3)		3,847	3,847			
100066722	BEVERLY	NJ		08/02/2021		3,483		(55)			(55)		3,428	3,428			
100066730	MARGATE	FL		08/02/2021		3,922		(36)			(36)		3,886	3,886			
100066743	EATON RAPIDS	MI		08/02/2021		8,145		(96)			(96)		8,049	8,049			
100066744	CLIMAX	MI		08/02/2021		2,820		(17)			(17)		2,803	2,803			
100066745	SPRING	TX		08/02/2021		3,741		(40)			(40)		3,701	3,701			
100066748	MIDDLETOWN	PA		08/02/2021		3,499		(54)			(54)		3,445	3,445			
100066761	HENRIETTA	NY		08/02/2021		3,909		(65)			(65)		3,844	3,844			
100066766	MOUNT LAUREL	NJ		08/02/2021		2,820		(31)			(31)		2,789	2,789			
100066767	NEW PHILADELPHIA	OH		08/02/2021		4,230		(6)			(6)		4,224	4,224			
100066768	NORFOLK	VA		08/02/2021		3,720		3			3		3,723	3,723			
100066771	POWELL	OH		08/02/2021		3,230		(35)			(35)		3,195	3,195			
100066776	ROCKVILLE	MD		08/02/2021		12,088		(15)			(15)		12,073	12,073			
100066787	HUNTINGTON	NY		08/02/2021		12,285		25			25		12,310	12,310			
100066788	LUSBY	MD		08/02/2021		5,827		3			3		5,830	5,830			
100066791	BALDWIN	MI		08/02/2021		3,713		(53)			(53)		3,660	3,660			
100066797	LOUISVILLE	KY		08/02/2021		3,996		(38)			(38)		3,958	3,958			
100066798	WICHITA	KS		08/02/2021		2,948							2,948	2,948			
100066802	JACKSONVILLE	NC		08/02/2021		2,935		(33)			(33)		2,902	2,902			
100066805	PHILADELPHIA	PA		08/02/2021		3,420		(3)			(3)		3,417	3,417			
100066808	LAWNSIDE	NJ		08/02/2021		3,015		3			3		3,018	3,018			
100066815	AMHERST	NY		08/02/2021		6,959		20			20		6,979	6,979			
100066816	ABERDEEN	MD		08/02/2021		4,946		(3)			(3)		4,943	4,943			
100066818	NORTH HAVEN	CT		08/02/2021		3,290		1			1		3,291	3,291			
100066819	FORT MYERS	FL		08/02/2021		6,628		(38)			(38)		6,590	6,590			
100066820	ABINGDON	MD		08/02/2021		3,316		(7)			(7)		3,309	3,309			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		5,116		(3)			(3)		5,113	5,113			
100066827	CUMBERLAND	MD		08/02/2021		2,189		1			1		2,190	2,190			
100066831	PLANTATION	FL		08/02/2021		6,704		26			26		6,730	6,730			
100066832	HARDYSTON	NJ		08/02/2021		4,124		(8)			(8)		4,116	4,116			
100066833	MOUNT WASHINGTON	KY		08/02/2021		5,328		(12)			(12)		5,316	5,316			
100066835	FLORIDA CITY	FL		08/02/2021		6,020		8			8		6,028	6,028			
100066836	ABINGDON	MD		08/02/2021		8,792		1			1		8,793	8,793			
100066837	DAYTON	OH		08/02/2021		213							213	213			
100066840	PENSACOLA	FL		08/02/2021		2,809		(6)			(6)		2,803	2,803			
100066845	MEDFORD	NY		08/02/2021		6,534		9			9		6,543	6,543			
100066850	MINNEOLA	FL		08/02/2021		6,532		(21)			(21)		6,511	6,511			
100066852	FLORENCE	AL		08/02/2021		1,505		(11)			(11)		1,494	1,494			
100066854	NORTH ADAMS	MA		08/02/2021		934		(1)			(1)		933	933			
100066855	MIDDLEPOINT	NY		08/02/2021		2,058		5			5		2,063	2,063			
100066865	SAN ANTONIO	TX		08/02/2021		3,859		(5)			(5)		3,854	3,854			
100066867	KINGWOOD	TX		08/02/2021		5,186		(8)			(8)		5,178	5,178			
100066868	HURST	TX		08/02/2021		4,975		7			7		4,982	4,982			
100066873	ROSHARON	TX		08/02/2021		5,277		18			18		5,295	5,295			
100066874	RURAL HALL	NC		08/02/2021		4,655		(1)			(1)		4,654	4,654			
100066876	NEW RICHMOND	WI		08/02/2021		7,075							7,075	7,075			
100066877	LEXINGTON	SC		08/02/2021		4,037		2			2		4,039	4,039			
100066879	SHELTON	WA		08/02/2021		5,816		11			11		5,827	5,827			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066882	WASHINGTON	DC		08/02/2021		7,820		(20)			(20)		7,800	7,800			
100066889	NEW PORT RICHEY	FL		08/02/2021		5,272		(2)			(2)		5,270	5,270			
100066890	STERLING	VA		08/02/2021		14,400		14			14		14,414	14,414			
100066894	GOODYEAR	AZ		08/02/2021		7,231		10			10		7,241	7,241			
100066898	MILFORD	MA		08/02/2021		8,389		1			1		8,390	8,390			
100066905	BROOKSVILLE	FL		08/02/2021		6,347		11			11		6,358	6,358			
100066910	STATESBORO	GA		08/02/2021		3,989		(1)			(1)		3,988	3,988			
100066911	ZEPHYRHILLS	FL		08/02/2021		4,707		23			23		4,730	4,730			
100066913	CAMDEN	NJ		08/02/2021		3,115		5			5		3,120	3,120			
100066915	PAW PAW	MI		08/02/2021		253							253	253			
100066930	RAHWAY	NJ		08/02/2021		9,755							9,755	9,755			
100066944	SAN BERNARDINO	CA		08/02/2021		5,646		10			10		5,656	5,656			
100066947	CRANDALL	TX		08/02/2021		3,635		9			9		3,644	3,644			
100066955	JONESBORO	AR		08/02/2021		1,898		29			29		1,927	1,927			
100066958	ALBANY	GA		08/02/2021		2,435		27			27		2,462	2,462			
100066965	SUMTER	SC		08/02/2021		3,457		50			50		3,507	3,507			
100066975	SAUGUS	MA		08/02/2021		11,140		219			219		11,359	11,359			
100066981	SYLVESTER	GA		08/02/2021		2,949		44			44		2,993	2,993			
100066982	BALTIMORE	MD		08/02/2021		7,403		184			184		7,587	7,587			
100066987	ROCKDALE	TX		08/02/2021		4,555		7			7		4,562	4,562			
100066992	KATY	TX		08/02/2021		2,825		54			54		2,879	2,879			
100067000	HARLINGEN	TX		08/02/2021		3,216		23			23		3,239	3,239			
100067002	CLINTON	WI		08/02/2021		4,449		92			92		4,541	4,541			
100067014	MIAMI GARDENS	FL		08/02/2021		5,259		126			126		5,385	5,385			
100067015	GRAND JUNCTION	CO		08/02/2021		5,543		116			116		5,659	5,659			
100067024	GLENS FALLS	NY		08/02/2021		2,905		22			22		2,927	2,927			
100067027	LOUISVILLE	KY		08/02/2021		1,907		34			34		1,941	1,941			
100067029	CHALFONT	PA		08/02/2021		5,254		135			135		5,389	5,389			
100067035	FORT WORTH	TX		08/02/2021		5,110		2			2		5,112	5,112			
100067039	MEMPHIS	TN		08/02/2021		2,064		26			26		2,090	2,090			
100067040	ELIZABETH	PA		08/02/2021		2,188		44			44		2,232	2,232			
100067041	FLINT	MI		08/02/2021		1,471		22			22		1,493	1,493			
100067045	BELLMAWR	NJ		08/02/2021		3,964		104			104		4,068	4,068			
100067047	IMPERIAL	PA		08/02/2021		3,019		82			82		3,101	3,101			
100067053	BUTLER	PA		08/02/2021		2,522		72			72		2,594	2,594			
100067056	BEAUMONT	TX		08/02/2021		3,073		67			67		3,140	3,140			
100067060	NEW PORT RICHEY	FL		08/02/2021		2,273		40			40		2,313	2,313			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		4,935		139			139		5,074	5,074			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		4,813		83			83		4,896	4,896			
100067076	RIALTO	CA		08/02/2021		6,150		138			138		6,288	6,288			
100067094	WEST BOYLSTON	MA		08/02/2021		4,645		88			88		4,733	4,733			
100067102	LAMPETER	PA		08/02/2021		128,577		3,464			3,464		132,041	132,041			
100067104	WASHINGTON	DC		08/02/2021		6,482		148			148		6,630	6,630			
100067106	JOLIET	IL		08/02/2021		3,601		102			102		3,703	3,703			
100067108	AURORA	CO		08/02/2021		6,704		182			182		6,886	6,886			
100067109	LANSDALE	PA		08/02/2021		6,593		162			162		6,755	6,755			
100067110	MOUNTAIN VIEW	HI		08/02/2021		4,181		110			110		4,291	4,291			
100067114	FRIDAY HARBOR	WA		08/02/2021		4,023		99			99		4,122	4,122			
100067116	KAPOLEI	HI		08/02/2021		4,503		119			119		4,622	4,622			
100067120	MILFORD	PA		08/02/2021		7,951		210			210		8,161	8,161			
100067122	KISSIMMEE	FL		08/02/2021		2,305		54			54		2,359	2,359			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067123	VANCOUVER	WA		08/02/2021		3,722		69			69		3,791	3,791			
100067128	WASHINGTON	DC		08/02/2021		12,491		229			229		12,720	12,720			
100067142	KENT	WA		08/02/2021		13,922		221			221		14,143	14,143			
100067144	STOCKTON	CA		08/02/2021		3,390		42			42		3,432	3,432			
100067145	OCEANSIDE	CA		08/02/2021		7,481		74			74		7,555	7,555			
100067147	NORTH MIAMI	FL		08/02/2021		5,815		98			98		5,913	5,913			
100067148	DESOTO	TX		08/02/2021		6,422		3			3		6,425	6,425			
100067150	TAYLORSVILLE	UT		08/02/2021		2,957		40			40		2,997	2,997			
100067152	WEST PALM BEACH	FL		08/02/2021		5,092		106			106		5,198	5,198			
100067154	DALLAS	TX		08/02/2021		5,724		76			76		5,800	5,800			
100067155	GALT	CA		08/02/2021		10,881		177			177		11,058	11,058			
100067157	ORLANDO	FL		08/02/2021		8,180		168			168		8,348	8,348			
100067158	VENICE	FL		08/02/2021		2,889		60			60		2,949	2,949			
100067160	SAGINAW	TX		08/02/2021		2,529		41			41		2,570	2,570			
100067168	CALIFORNIA CITY	CA		08/02/2021		1,772		19			19		1,791	1,791			
100067169	SACRAMENTO	CA		08/02/2021		7,290		110			110		7,400	7,400			
100067170	SPANAWAY	WA		08/02/2021		2,915		61			61		2,976	2,976			
100067172	LOS ANGELES	CA		08/02/2021		6,605		71			71		6,676	6,676			
100067178	PALM BAY	FL		08/02/2021		2,355		45			45		2,400	2,400			
100067183	PHILADELPHIA	PA		08/02/2021		2,364		39			39		2,403	2,403			
100067184	ORLANDO	FL		08/02/2021		4,182		93			93		4,275	4,275			
100067188	HUNTSVILLE	AL		08/02/2021		2,648		21			21		2,669	2,669			
100067195	RIVERDALE	GA		08/02/2021		2,361		1			1		2,362	2,362			
100067202	ABINGTON	PA		08/02/2021		7,538		221			221		7,759	7,759			
100067203	HUMBLE	TX		08/02/2021		3,742		38			38		3,780	3,780			
100067207	BLANCHESTER	OH		08/02/2021		1,300		36			36		1,336	1,336			
100067209	MODESTO	CA		08/02/2021		3,389		39			39		3,428	3,428			
100067213	EDWARDSVILLE	IL		08/02/2021		2,404		58			58		2,462	2,462			
100067214	BAYTOWN	TX		08/02/2021		2,713		5			5		2,718	2,718			
100067228	LEHIGH ACRES	FL		08/02/2021		4,503		113			113		4,616	4,616			
100067238	FORT SMITH	AR		08/02/2021		1,537		35			35		1,572	1,572			
100067247	LOS BANOS	CA		08/02/2021		4,644		83			83		4,727	4,727			
100067248	ALLENTOWN	PA		08/02/2021		2,716		68			68		2,784	2,784			
100067249	RIVERVIEW	FL		08/02/2021		3,767		102			102		3,869	3,869			
100067250	CLINTON	MD		08/02/2021		1,273		18			18		1,291	1,291			
100067255	NORTH VERNON	IN		08/02/2021		1,705		33			33		1,738	1,738			
100067259	LEESBURG	FL		08/02/2021		6,815		155			155		6,970	6,970			
100067260	HANOVER	PA		08/02/2021		3,277		73			73		3,350	3,350			
100067262	BAY MINETTE	AL		08/02/2021		4,267		26			26		4,293	4,293			
100067263	MONAHANS	TX		08/02/2021		2,159		32			32		2,191	2,191			
100067267	CLINTON	MD		08/02/2021		7,650		129			129		7,779	7,779			
100067269	EAST ALTON	IL		08/02/2021		2,749		71			71		2,820	2,820			
100067271	ORLANDO	FL		08/02/2021		3,940		105			105		4,045	4,045			
100067282	CRANE	TX		08/02/2021		3,449		72			72		3,521	3,521			
100067301	MUSKEGO	WI		08/02/2021		2,492		46			46		2,538	2,538			
100067318	JACKSONVILLE	FL		08/02/2021		7,508		197			197		7,705	7,705			
100067321	LUTZ	FL		08/02/2021		3,176		73			73		3,249	3,249			
100067327	IJAMSVILLE	MD		08/02/2021		6,033		152			152		6,185	6,185			
100067332	PEABODY	MA		08/02/2021		5,059		138			138		5,197	5,197			
100067336	MIAMI	FL		08/02/2021		48,184		1,223			1,223		49,407	49,407			
100067345	MOBILE	AL		08/02/2021		2,280		58			58		2,338	2,338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067348	CASTALIA	NC		08/02/2021		3,589		78			78		3,667	3,667			
100067350	CRUM LYNNE	PA		08/02/2021		552		10			10		562	562			
100067351	FRISCO	TX		08/02/2021		4,580		47			47		4,627	4,627			
100067353	PINE HILL	NJ		08/02/2021		4,550		106			106		4,656	4,656			
100067355	LEHIGH ACRES	FL		08/02/2021		3,782		97			97		3,879	3,879			
100067361	EDNA	TX		08/02/2021		1,703		7			7		1,710	1,710			
100067374	TODO SANTOS	MEX		08/13/2021		5,000							5,000	5,000			
100067376	CABO SAN LUCAS	MEX		08/13/2021		12,094							12,094	12,094			
100067377	PLAYAS DE ROSARITO	MEX		08/13/2021		4,771							4,771	4,771			
100067378	TODOS SANTOS	MEX		08/13/2021		8,828							8,828	8,828			
100067385	SAN MIGUEL DE ALLENDE	MEX		08/13/2021		3,634							3,634	3,634			
100067388	CABO SAN LUCAS	MEX		08/13/2021		55,810							55,810	55,810			
100067397	SAN JOSE DEL CABO	MEX		08/13/2021		8,583							8,583	8,583			
100067398	ORLANDO	FL		09/23/2021		13,233		(241)			(241)		12,992	12,992			
100067399	SAN JOSE	CA		09/23/2021		17,188		(250)			(250)		16,938	16,938			
100067400	WALNUT CREEK	CA		09/23/2021		14,292		(436)			(436)		13,856	13,856			
100067401	ANNA	TX		09/23/2021		8,216		(122)			(122)		8,094	8,094			
100067403	ENCINITAS	CA		09/23/2021		13,015		(224)			(224)		12,791	12,791			
100067404	LA VERNE	CA		09/23/2021		14,546		(360)			(360)		14,186	14,186			
100067405	TAUNTON	MA		09/23/2021		16,265		(429)			(429)		15,836	15,836			
100067406	ANAHEIM	CA		09/23/2021		33,100		(287)			(287)		32,813	32,813			
100067407	LONE TREE	CO		09/23/2021		21,611		161			161		21,772	21,772			
100067408	WESTMINSTER	CA		09/23/2021		6,947		(251)			(251)		6,696	6,696			
100067409	CHATSWORTH	CA		09/23/2021		16,531		200			200		16,731	16,731			
100067410	SAN FRANCISCO	CA		09/23/2021		18,315		(27)			(27)		18,288	18,288			
100067411	SANTA MONICA	CA		09/23/2021		18,610		357			357		18,967	18,967			
100067412	SAN FRANCISCO	CA		09/23/2021		17,354		(25)			(25)		17,329	17,329			
100067413	LOS ANGELES	CA		09/23/2021		18,563		356			356		18,919	18,919			
100067414	MIAMI	FL		09/23/2021		6,953		(247)			(247)		6,706	6,706			
100067416	SHORELINE	WA		09/23/2021		7,416		(221)			(221)		7,195	7,195			
100067421	STERLING	VA		09/23/2021		6,065		(192)			(192)		5,873	5,873			
100067422	TEMECULA	CA		09/23/2021		7,296		(210)			(210)		7,086	7,086			
100067424	TEMPE	AZ		09/23/2021		11,756		(287)			(287)		11,469	11,469			
100067425	NORTH ARLINGTON	NJ		09/23/2021		5,551		(177)			(177)		5,374	5,374			
100067426	BURBANK	CA		09/23/2021		12,418		(340)			(340)		12,078	12,078			
100067428	FORT MYERS	FL		09/23/2021		4,878		(150)			(150)		4,728	4,728			
100067430	FARMINGTON	NM		09/23/2021		1,092		(69)			(69)		1,023	1,023			
100067432	BELLFLOWER	CA		09/23/2021		5,798		(167)			(167)		5,631	5,631			
100067433	UNIVERSITY PL	WA		09/23/2021		9,524		(274)			(274)		9,250	9,250			
100067434	EUREKA	CA		09/23/2021		14,377		(289)			(289)		14,088	14,088			
100067435	STOCKTON	CA		09/23/2021		4,557		(119)			(119)		4,438	4,438			
100067436	TAMPA	FL		09/23/2021		4,881		(112)			(112)		4,769	4,769			
100067437	TEMPE	AZ		09/23/2021		11,696		(285)			(285)		11,411	11,411			
100067438	PHOENIX	AZ		09/23/2021		10,573		(258)			(258)		10,315	10,315			
100067439	ASHEVILLE	NC		09/23/2021		6,672		(129)			(129)		6,543	6,543			
100067440	FERNLEY	NV		09/23/2021		5,100		(163)			(163)		4,937	4,937			
100067441	BROOKLYN PARK	MN		09/23/2021		4,364		(18)			(18)		4,346	4,346			
100067443	DUVALL	WA		09/23/2021		7,716		(164)			(164)		7,552	7,552			
100067444	CAPE CORAL	FL		09/23/2021		3,662		(159)			(159)		3,503	3,503			
100067445	WILMINGTON	NC		09/23/2021		4,669		(71)			(71)		4,598	4,598			
100067446	CLINTON	MA		09/23/2021		6,579		(133)			(133)		6,446	6,446			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067447	WALNUT CREEK	CA		09/23/2021		14,887		(305)			(305)		14,582	14,582			
100067448	GARDINER	ME		09/23/2021		2,718		(144)			(144)		2,574	2,574			
100067450	MASON	OH		09/23/2021		2,825		(110)			(110)		2,715	2,715			
100067451	NEW BEDFORD	MA		09/23/2021		5,533		(233)			(233)		5,300	5,300			
100067453	FORT WORTH	TX		09/23/2021		5,131		(61)			(61)		5,070	5,070			
100067454	EPHRATA	PA		09/23/2021		4,969		(256)			(256)		4,713	4,713			
100067456	HOLLYWOOD	FL		09/23/2021		8,518		(113)			(113)		8,405	8,405			
100067457	WALLINGTON	NJ		09/23/2021		6,857		(242)			(242)		6,615	6,615			
100067458	AUSTIN	TX		09/23/2021		5,087		(222)			(222)		4,865	4,865			
100067459	POCATELLO	ID		09/23/2021		3,205		(157)			(157)		3,048	3,048			
100067461	SACHSE	TX		09/23/2021		2,621		(142)			(142)		2,479	2,479			
100067462	WAYNESBORO	VA		09/23/2021		7,847		(330)			(330)		7,517	7,517			
100067463	CLIFTON	NJ		09/23/2021		5,977		(227)			(227)		5,750	5,750			
100067465	ELIZABETH	NJ		09/23/2021		3,790		(189)			(189)		3,601	3,601			
100067467	LAS VEGAS	NV		09/23/2021		3,014		(125)			(125)		2,889	2,889			
100067468	ALBUQUERQUE	NM		09/23/2021		3,909		(175)			(175)		3,734	3,734			
100067472	ATLANTIC CITY	NJ		09/23/2021		5,301		(184)			(184)		5,117	5,117			
100067474	BOWLING GREEN	KY		09/23/2021		4,446		(242)			(242)		4,204	4,204			
100067475	PENSACOLA	FL		09/23/2021		3,417		(142)			(142)		3,275	3,275			
100067476	TALLAHASSEE	FL		09/23/2021		4,028		(232)			(232)		3,796	3,796			
100067477	ROCKVILLE	MD		09/23/2021		2,910		(43)			(43)		2,867	2,867			
100067478	ALLENTOWN	PA		09/23/2021		2,354		(101)			(101)		2,253	2,253			
100067480	GREENCASTLE	PA		09/23/2021		4,238		(188)			(188)		4,050	4,050			
100067481	LINTHICUM	MD		09/23/2021		4,993		(176)			(176)		4,817	4,817			
100067482	FORT MYERS	FL		09/23/2021		3,857		(168)			(168)		3,689	3,689			
100067484	HAMILTON	OH		09/23/2021		3,607		(115)			(115)		3,492	3,492			
100067485	WHITE HOUSE	TN		09/23/2021		6,366		(325)			(325)		6,041	6,041			
100067486	TERRELL HILLS	TX		09/23/2021		7,002		(229)			(229)		6,773	6,773			
100067488	GREENSBORO	NC		09/23/2021		2,820		(133)			(133)		2,687	2,687			
100067490	PENSACOLA	FL		09/23/2021		28,420		(1,383)			(1,383)		27,037	27,037			
100067491	PUNTA GORDA	FL		09/23/2021		4,294		(161)			(161)		4,133	4,133			
100067492	WILMINGTON	DE		09/23/2021		4,459		(167)			(167)		4,292	4,292			
100067494	SEWELL	NJ		09/23/2021		3,697		(176)			(176)		3,521	3,521			
100067495	AMARILLO	TX		09/23/2021		4,010		(160)			(160)		3,850	3,850			
100067496	CANAAN	NH		09/23/2021		2,446		(147)			(147)		2,299	2,299			
100067498	HOPE	ME		09/23/2021		3,477		(151)			(151)		3,326	3,326			
100067499	LAS VEGAS	NV		09/23/2021		3,322		(163)			(163)		3,159	3,159			
100067500	ROCKPORT	TX		09/23/2021		1,141		(75)			(75)		1,066	1,066			
100067502	CAPE CORAL	FL		09/23/2021		3,463		(165)			(165)		3,298	3,298			
100067503	LEES SUMMIT	MO		09/23/2021		2,417		(114)			(114)		2,303	2,303			
100067506	FT MYERS	FL		09/23/2021		(14,840)		(16)			(16)		(14,856)	(14,856)			
100067511	ANOKA	MN		09/23/2021		3,937		(157)			(157)		3,780	3,780			
100067514	TULSA	OK		09/23/2021		2,514		(95)			(95)		2,419	2,419			
100067515	NEWPORT	MN		09/23/2021		3,580		(147)			(147)		3,433	3,433			
100067516	OCALA	FL		09/23/2021		7,927		(315)			(315)		7,612	7,612			
100067517	FREDERICKSBURG	VA		09/23/2021		3,554		(162)			(162)		3,392	3,392			
100067518	MIAMI	FL		09/23/2021		4,127		(168)			(168)		3,959	3,959			
100067519	ROSELLE PARK	NJ		09/23/2021		7,451		(187)			(187)		7,264	7,264			
100067520	JUPITER	FL		09/23/2021		2,584		(133)			(133)		2,451	2,451			
100067521	DECATUR	TX		09/23/2021		6,442		(388)			(388)		6,054	6,054			
100067522	HOMESTEAD	FL		09/23/2021		3,451		(138)			(138)		3,313	3,313			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067524	GARNER	NC		09/23/2021		5,337		(168)			(168)		5,169	5,169			
100067525	MCKENNA	WA		09/23/2021		5,978		(230)			(230)		5,748	5,748			
100067527	HUBERT	NC		09/23/2021		2,454		(105)			(105)		2,349	2,349			
100067528	LOCKHART	TX		09/23/2021		3,908		(159)			(159)		3,749	3,749			
100067529	BLUE SPRINGS	MO		09/23/2021		4,791		(183)			(183)		4,608	4,608			
100067530	CYPRESS	TX		09/23/2021		3,923		(96)			(96)		3,827	3,827			
100067531	MARIETTA	GA		09/23/2021		4,260		(104)			(104)		4,156	4,156			
100067532	SILOAM SPRINGS	AR		09/23/2021		3,571		(55)			(55)		3,516	3,516			
100067533	LYNCHBURG	VA		09/23/2021		2,883		(146)			(146)		2,737	2,737			
100067534	COLUMBIA	MD		09/23/2021		5,191		(118)			(118)		5,073	5,073			
100067535	POWHATAN	VA		09/23/2021		4,088		(153)			(153)		3,935	3,935			
100067539	LUBBOCK	TX		09/23/2021		3,822		(219)			(219)		3,603	3,603			
100067541	COUNCIL BLUFFS	IA		09/23/2021		3,074		(173)			(173)		2,901	2,901			
100067542	KENT	WA		09/23/2021		9,969		(135)			(135)		9,834	9,834			
100067543	THE COLONY	TX		09/23/2021		4,487		(69)			(69)		4,418	4,418			
100067545	FORT MYERS	FL		09/23/2021		2,417		(84)			(84)		2,333	2,333			
100067546	HOUSTON	TX		09/23/2021		(11,589)		(72)	7		(79)		(11,668)	(14,791)		(3,124)	(3,124)
100067547	OKLAHOMA CITY	OK		09/23/2021		3,657		(149)			(149)		3,508	3,508			
100067551	HUNTSVILLE	AL		09/23/2021		4,478		(144)			(144)		4,334	4,334			
100067552	MOUNT LAUREL	NJ		09/23/2021		2,597		(111)			(111)		2,486	2,486			
100067557	YUMA	AZ		09/23/2021		5,571		(233)			(233)		5,338	5,338			
100067558	PRESCOTT	AZ		09/23/2021		4,446		(155)			(155)		4,291	4,291			
100067561	GLASTONBURY	CT		09/23/2021		4,839		(178)			(178)		4,661	4,661			
100067562	STEPHENVILLE	TX		09/23/2021		2,470		(129)			(129)		2,341	2,341			
100067563	WESLEY CHAPEL	FL		09/23/2021		4,530		(164)			(164)		4,366	4,366			
100067564	REDMOND	OR		09/23/2021		5,490		(132)			(132)		5,358	5,358			
100067565	FREDERICKSBURG	VA		09/23/2021		3,088		(148)			(148)		2,940	2,940			
100067566	ALBUQUERQUE	NM		09/23/2021		5,241		(180)			(180)		5,061	5,061			
100067567	HURLEY	NM		09/23/2021		1,308		(86)			(86)		1,222	1,222			
100067568	INDIAN HEAD	MD		09/23/2021		4,522		(136)			(136)		4,386	4,386			
100067570	OCEAN CITY	MD		09/23/2021		2,420		(115)			(115)		2,305	2,305			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		2,790		(119)			(119)		2,671	2,671			
100067574	LAREDO	TX		09/23/2021		12,575		(675)			(675)		11,900	11,900			
100067576	ORLANDO	FL		09/23/2021		4,646		(216)			(216)		4,430	4,430			
100067578	SAN BERNARDINO	CA		09/23/2021		3,701		(142)			(142)		3,559	3,559			
100067580	KISSIMMEE	FL		09/23/2021		3,264		(126)			(126)		3,138	3,138			
100067581	RIVERDALE	GA		09/23/2021		2,286		(99)			(99)		2,187	2,187			
100067585	DALTON	GA		09/23/2021		3,466		(184)			(184)		3,282	3,282			
100067587	MARIETTA	GA		09/23/2021		3,527		(82)			(82)		3,445	3,445			
100067588	JACKSONVILLE	NC		09/23/2021		1,735		(103)			(103)		1,632	1,632			
100067590	CHALMETTE	LA		09/23/2021		3,601		(159)			(159)		3,442	3,442			
100067591	WILMINGTON	DE		09/23/2021		3,070		(143)			(143)		2,927	2,927			
100067594	SAN ANTONIO	TX		09/23/2021		4,352		(141)			(141)		4,211	4,211			
100067595	EL PASO	TX		09/23/2021		9,270		(439)			(439)		8,831	8,831			
100067597	GREENSBORO	NC		09/23/2021		5,631		(172)			(172)		5,459	5,459			
100067598	ALLIANCE	OH		09/23/2021		2,986		(165)			(165)		2,821	2,821			
100067599	ODESSA	TX		09/23/2021		4,457		(156)			(156)		4,301	4,301			
100067600	COLUMBUS	GA		09/23/2021		2,634		(137)			(137)		2,497	2,497			
100067601	BALTIMORE	MD		09/23/2021		4,944		(154)			(154)		4,790	4,790			
100067602	WYOMING	PA		09/23/2021		1,750		(112)			(112)		1,638	1,638			
100067603	WEST WARWICK	RI		09/23/2021		2,448		(114)			(114)		2,334	2,334			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067604	VIRGINIA BEACH	VA		09/23/2021		2,777		(144)			(144)		2,633	2,633			
100067605	DIBOLL	TX		09/23/2021		1,806		(118)			(118)		1,688	1,688			
100067606	SARASOTA	FL		09/23/2021		5,237		(181)			(181)		5,056	5,056			
100067608	MCKNIGHTSTOWN	PA		09/23/2021		3,323		(144)			(144)		3,179	3,179			
100067611	TALLAHASSEE	FL		09/23/2021		2,770		(109)			(109)		2,661	2,661			
100067613	WEEMS	VA		09/23/2021		3,600		(189)			(189)		3,411	3,411			
100067616	ROSHARON	TX		09/23/2021		3,932		(153)			(153)		3,779	3,779			
100067617	JACKSONVILLE	FL		09/23/2021		2,311		(121)			(121)		2,190	2,190			
100067618	RICHMOND	VA		09/23/2021		3,250		(178)			(178)		3,072	3,072			
100067619	ORLANDO	FL		09/23/2021		4,101		(55)			(55)		4,046	4,046			
100067620	DENISON	TX		09/23/2021		3,329		(120)			(120)		3,209	3,209			
100067621	JACKSONVILLE	FL		09/23/2021		4,057		(86)			(86)		3,971	3,971			
100067622	CONCORD	NC		09/23/2021		2,796		(145)			(145)		2,651	2,651			
100067623	DENVER	CO		09/23/2021		5,705		(126)			(126)		5,579	5,579			
100067627	LAKEWOOD	CO		09/23/2021		7,685		(198)			(198)		7,487	7,487			
100067628	AUSTIN	TX		09/23/2021		5,337		(192)			(192)		5,145	5,145			
100067629	FALL RIVER	MA		09/23/2021		4,083		(142)			(142)		3,941	3,941			
100067630	NORCROSS	GA		09/23/2021		2,840		(140)			(140)		2,700	2,700			
100067631	MADISON	AL		09/23/2021		3,666		(132)			(132)		3,534	3,534			
100067634	LAFAYETTE	CA		09/23/2021		13,834		(284)			(284)		13,550	13,550			
100067635	OAKLAND	CA		09/23/2021		14,282		(248)			(248)		14,034	14,034			
100067636	CLOVIS	CA		09/23/2021		5,737		(127)			(127)		5,610	5,610			
100067638	CHARLOTTE	NC		09/23/2021		6,857		(151)			(151)		6,706	6,706			
100067639	SAN MATEO	CA		09/23/2021		7,998		(129)			(129)		7,869	7,869			
100067640	WEST SACRAMENTO	CA		09/23/2021		6,568		(145)			(145)		6,423	6,423			
100067642	LANCASTER	CA		09/23/2021		6,240		(138)			(138)		6,102	6,102			
100067643	SAN JOSE	CA		09/23/2021		11,915		(196)			(196)		11,719	11,719			
100067644	ATLANTA	GA		09/23/2021		4,440		(144)			(144)		4,296	4,296			
100067645	GREENWICH	CT		09/23/2021		7,425		(156)			(156)		7,269	7,269			
100067646	OXNARD	CA		09/23/2021		9,217		(171)			(171)		9,046	9,046			
100067648	FREMONT	CA		09/23/2021		8,971		(44)			(44)		8,927	8,927			
100067649	SALINAS	CA		09/23/2021		4,295		(175)			(175)		4,120	4,120			
100067650	NEWARK	CA		09/23/2021		8,952		(44)			(44)		8,908	8,908			
100067651	TAMPA	FL		09/23/2021		6,262		(142)			(142)		6,120	6,120			
100067652	LOVELL	WY		09/23/2021		9,074		(111)			(111)		8,963	8,963			
100067653	FERNLEY	NV		09/23/2021		6,688		(73)			(73)		6,615	6,615			
100067656	PRINCETON	TX		09/23/2021		5,713		(37)			(37)		5,676	5,676			
100067658	SACRAMENTO	CA		09/23/2021		5,376		(119)			(119)		5,257	5,257			
100067659	ALEXANDRIA	VA		09/23/2021		3,270		(54)			(54)		3,216	3,216			
100067660	COLUMBUS	OH		09/23/2021		4,969		(158)			(158)		4,811	4,811			
100067661	MENIFEE	CA		09/23/2021		4,566		(158)			(158)		4,408	4,408			
100067662	NEWARK	NJ		09/23/2021		4,661		(148)			(148)		4,513	4,513			
100067663	DAVIS	CA		09/23/2021		17,197		(246)			(246)		16,951	16,951			
100067664	SUGAR LAND	TX		09/23/2021		6,786		(126)			(126)		6,660	6,660			
100067665	LOS ANGELES	CA		09/23/2021		9,967		(185)			(185)		9,782	9,782			
100067666	HOUSTON	TX		09/23/2021		6,244		(116)			(116)		6,128	6,128			
100067667	RICHMOND	VA		09/23/2021		2,080		(68)			(68)		2,012	2,012			
100067668	SAN DIEGO	CA		09/23/2021		11,732		(129)			(129)		11,603	11,603			
100067669	WOODSTOCK	GA		09/23/2021		7,804		(144)			(144)		7,660	7,660			
100067671	EL MONTE	CA		09/23/2021		9,639		(48)			(48)		9,591	9,591			
100067672	SAN FRANCISCO	CA		09/23/2021		10,397		(181)			(181)		10,216	10,216			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067674	ALAMEDA	CA		09/23/2021		4,809		(63)			(63)		4,746	4,746			
100067676	AZUSA	CA		09/23/2021		14,707		(73)			(73)		14,634	14,634			
100067678	ALOHA	OR		09/23/2021		6,980		(127)			(127)		6,853	6,853			
100067680	NEW HAVEN	CT		09/23/2021		9,969		(64)			(64)		9,905	9,905			
100067681	WINTER GARDEN	FL		09/23/2021		5,432		(123)			(123)		5,309	5,309			
100067682	MARLTON	NJ		09/23/2021		4,536		(163)			(163)		4,373	4,373			
100067683	OAKLAND	CA		09/23/2021		9,792		(138)			(138)		9,654	9,654			
100067684	CHICAGO	IL		09/23/2021		11,209		(123)			(123)		11,086	11,086			
100067685	SANDY SPRINGS	GA		09/23/2021		3,032		(31)			(31)		3,001	3,001			
100067687	ANNA	TX		09/23/2021		5,540		(36)			(36)		5,504	5,504			
100067689	SAN LEANDRO	CA		09/23/2021		12,449		(121)			(121)		12,328	12,328			
100067690	CYPRESS	TX		09/23/2021		5,907		(50)			(50)		5,857	5,857			
100067691	DENVER	CO		09/23/2021		14,846		(79)			(79)		14,767	14,767			
100067693	EAST RUTHERFORD	NJ		09/23/2021		14,538		(127)			(127)		14,411	14,411			
100067694	WINSTED	CT		09/23/2021		3,215		(85)			(85)		3,130	3,130			
100067696	LEHIGH ACRES	FL		09/23/2021		2,686		(66)			(66)		2,620	2,620			
100067697	BLOOMFIELD	NJ		09/23/2021		7,808		(129)			(129)		7,679	7,679			
100067699	EDINBURG	TX		09/23/2021		2,518		(90)			(90)		2,428	2,428			
100067700	AUSTIN	TX		09/23/2021		8,384		(41)			(41)		8,343	8,343			
100067701	STILLWATER	OK		09/23/2021		13,026		(513)			(513)		12,513	12,513			
100067702	MILPITAS	CA		09/23/2021		12,598		(164)			(164)		12,434	12,434			
100067703	BALTIMORE	MD		09/23/2021		2,400		(54)			(54)		2,346	2,346			
100067706	OAKLAND	CA		09/23/2021		12,325		(113)			(113)		12,212	12,212			
100067707	OAKLAND	CA		09/23/2021		15,190		(139)			(139)		15,051	15,051			
100067709	SAN JOSE	CA		09/23/2021		11,848		(154)			(154)		11,694	11,694			
100067710	SAN RAMON	CA		09/23/2021		13,097		57			57		13,154	13,154			
100067712	STONINGTON	CT		09/23/2021		14,222		(21)			(21)		14,201	14,201			
100067713	KILLEEN	TX		09/23/2021		3,426		(77)			(77)		3,349	3,349			
100067715	MADEIRA BEACH	FL		09/23/2021		13,624		151			151		13,775	13,775			
100067717	JACKSONVILLE	FL		09/23/2021		3,613		(184)			(184)		3,429	3,429			
100067718	HALLANDALE BEACH	FL		09/23/2021		6,759		(193)			(193)		6,566	6,566			
100067719	MODESTO	CA		09/23/2021		7,431		(197)			(197)		7,234	7,234			
100067721	WILDWOOD	NJ		09/23/2021		8,856		(342)			(342)		8,514	8,514			
100067722	DALLAS	TX		09/23/2021		6,009		(172)			(172)		5,837	5,837			
100067724	LA CRESCENTA	CA		09/23/2021		4,984		(122)			(122)		4,862	4,862			
100067726	SAN CLEMENTE	CA		09/23/2021		13,942		(221)			(221)		13,721	13,721			
100067729	KATY	TX		09/23/2021		3,298		(62)			(62)		3,236	3,236			
100067730	JERSEY CITY	NJ		09/23/2021		13,159		(410)			(410)		12,749	12,749			
100067731	PALMDALE	CA		09/23/2021		4,845		(90)			(90)		4,755	4,755			
100067734	MENDHAM	NJ		09/23/2021		10,293		(251)			(251)		10,042	10,042			
100067735	LAHAINA	HI		09/23/2021		6,497		(117)			(117)		6,380	6,380			
100067737	OLYMPIA	WA		09/23/2021		6,798		(151)			(151)		6,647	6,647			
100067738	CHARLOTTE	NC		09/23/2021		4,869		(140)			(140)		4,729	4,729			
100067739	CHESTER	VA		09/23/2021		4,770		(91)			(91)		4,679	4,679			
100067741	LOS BANOS	CA		09/23/2021		6,610		(211)			(211)		6,399	6,399			
100067744	CINCINNATI	OH		09/23/2021		6,048		(220)			(220)		5,828	5,828			
100067745	NORFOLK	VA		09/23/2021		4,911		(127)			(127)		4,784	4,784			
100067746	HALTOM CITY	TX		09/23/2021		3,310		(51)			(51)		3,259	3,259			
100067747	ROUND ROCK	TX		09/23/2021		4,418		(179)			(179)		4,239	4,239			
100067749	JACKSONVILLE	FL		09/23/2021		2,773		(125)			(125)		2,648	2,648			
100067752	TUCSON	AZ		09/23/2021		3,579		(154)			(154)		3,425	3,425			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067755	OCALA	FL		09/23/2021		1,787		(106)			(106)		1,681	1,681			
100067756	BOILING SPRINGS	SC		09/23/2021		3,533		(141)			(141)		3,392	3,392			
100067762	DALLAS	GA		09/23/2021		5,933		(145)			(145)		5,788	5,788			
100067763	NEWPORT	OR		09/23/2021		20,274		(731)			(731)		19,543	19,543			
100067764	NORTH FORT MYERS	FL		09/23/2021		2,898		(168)			(168)		2,730	2,730			
100067766	SANFORD	FL		09/23/2021		2,382		(139)			(139)		2,243	2,243			
100067773	LAS CRUCES	NM		09/23/2021		3,421		(161)			(161)		3,260	3,260			
100067775	VIRGINIA BEACH	VA		09/23/2021		7,465		(245)			(245)		7,220	7,220			
100067776	GEORGETOWN	KY		09/23/2021		2,396		(124)			(124)		2,272	2,272			
100067777	HOUSTON	TX		09/23/2021		8,721		(294)			(294)		8,427	8,427			
100067778	LITTLE ELM	TX		09/23/2021		(2,964)		(57)			(57)		(3,021)	(3,021)			
100067782	TUCSON	AZ		09/23/2021		4,775		(161)			(161)		4,614	4,614			
100067783	JACKSONVILLE	FL		09/23/2021		2,634		(133)			(133)		2,501	2,501			
100067784	FT LAUDERDALE	FL		09/23/2021		14,055		(512)			(512)		13,543	13,543			
100067786	TAMPA	FL		09/23/2021		3,495		(74)			(74)		3,421	3,421			
100067791	MANTECA	CA		09/23/2021		8,053		(142)			(142)		7,911	7,911			
100067792	FLORENCE	AZ		09/23/2021		4,775		(73)			(73)		4,702	4,702			
100067794	RICHMOND	VA		09/23/2021		3,324		(128)			(128)		3,196	3,196			
100067798	FREDERICKSBURG	VA		09/23/2021		3,505		(127)			(127)		3,378	3,378			
100067801	IDALOU	TX		09/23/2021		2,620		(141)			(141)		2,479	2,479			
100067804	SPRINGFIELD	MA		09/23/2021		2,485		(133)			(133)		2,352	2,352			
100067805	NAPLES	FL		09/23/2021		3,305		(44)			(44)		3,261	3,261			
100067808	DAYTON	OH		09/23/2021		1,768		(105)			(105)		1,663	1,663			
100067810	LAS VEGAS	NV		09/23/2021		3,012		(148)			(148)		2,864	2,864			
100067811	LANCASTER	SC		09/23/2021		3,771		(138)			(138)		3,633	3,633			
100067812	BRIDGEPORT	CT		09/23/2021		3,925		(131)			(131)		3,794	3,794			
100067813	SEMINOLE	TX		09/23/2021		2,115		(126)			(126)		1,989	1,989			
100067815	DURHAM	NC		09/23/2021		4,866		(112)			(112)		4,754	4,754			
100067821	FRESNO	CA		09/23/2021		3,599		(144)			(144)		3,455	3,455			
100067822	LEES SUMMIT	MO		09/23/2021		4,047		(119)			(119)		3,928	3,928			
100067823	REDLANDS	CA		09/23/2021		6,734		(219)			(219)		6,515	6,515			
100067824	HOUSTON	TX		09/23/2021		5,184		(233)			(233)		4,951	4,951			
100067827	SPRING HILL	FL		09/23/2021		2,187		(120)			(120)		2,067	2,067			
100067828	SACRAMENTO	CA		09/23/2021		6,023		(234)			(234)		5,789	5,789			
100067829	REISTERSTOWN	MD		09/23/2021		1,858		(96)			(96)		1,762	1,762			
100067830	GREENVILLE	NC		09/23/2021		1,961		(113)			(113)		1,848	1,848			
100067831	AMARILLO	TX		09/23/2021		3,316		(157)			(157)		3,159	3,159			
100067832	SAINT AUGUSTINE	FL		09/23/2021		4,010		(133)			(133)		3,877	3,877			
100067833	NORTH PORT	FL		09/23/2021		3,128		(137)			(137)		2,991	2,991			
100067834	TUCSON	AZ		09/23/2021		4,864		16			16		4,880	4,880			
100067836	WATERTOWN	CT		09/23/2021		3,391		(183)			(183)		3,208	3,208			
100067837	FORT WAYNE	IN		09/23/2021		1,975		(112)			(112)		1,863	1,863			
100067839	BALTIMORE	MD		09/23/2021		3,628		(49)			(49)		3,579	3,579			
100067840	NORCROSS	GA		09/23/2021		4,252		(72)			(72)		4,180	4,180			
100067842	BURLESON	TX		09/23/2021		5,258		(173)			(173)		5,085	5,085			
100067843	LUBBOCK	TX		09/23/2021		3,204		(131)			(131)		3,073	3,073			
100067844	SAFETY HARBOR	FL		09/23/2021		5,395		(139)			(139)		5,256	5,256			
100067845	DESERT HOT SPRINGS	CA		09/23/2021		3,351		(151)			(151)		3,200	3,200			
100067846	FT LAUDERDALE	FL		09/23/2021		5,242		(204)			(204)		5,038	5,038			
100067851	MIDLAND	TX		09/23/2021		4,605		(273)			(273)		4,332	4,332			
100067855	SPARTANBURG	SC		09/23/2021		2,617		(129)			(129)		2,488	2,488			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067856	CORDOVA	TN		09/23/2021		3,501		(53)			(53)		3,448	3,448			
100067857	ORLANDO	FL		09/23/2021		5,729		(183)			(183)		5,546	5,546			
100067859	NORFOLK	VA		09/23/2021		3,447		(161)			(161)		3,286	3,286			
100067860	LEAGUE CITY	TX		09/23/2021		7,248		(94)			(94)		7,154	7,154			
100067861	CANYON	TX		09/23/2021		2,216		(125)			(125)		2,091	2,091			
100067862	NEW BRUNSWICK	NJ		09/23/2021		2,691		(106)			(106)		2,585	2,585			
100067863	NEWHALL	CA		09/23/2021		6,512		(172)			(172)		6,340	6,340			
100067865	SOPHIA	NC		09/23/2021		1,952		(113)			(113)		1,839	1,839			
100067867	KATY	TX		09/23/2021		4,348		(57)			(57)		4,291	4,291			
100067868	CHESAPEAKE	VA		09/23/2021		1,611		(92)			(92)		1,519	1,519			
100067869	HONOLULU	HI		09/23/2021		10,284		(223)			(223)		10,061	10,061			
100067871	KANNAPOLIS	NC		09/23/2021		3,331		(170)			(170)		3,161	3,161			
100067872	GARLAND	TX		09/23/2021		2,306		(120)			(120)		2,186	2,186			
100067873	KILLINGLY	CT		09/23/2021		4,611		(167)			(167)		4,444	4,444			
100067874	OCALA	FL		09/23/2021		3,452		(193)			(193)		3,259	3,259			
100067875	BUCKLEY	WA		09/23/2021		4,201		(133)			(133)		4,068	4,068			
100067879	RICHMOND	TX		09/23/2021		5,138		(175)			(175)		4,963	4,963			
100067880	CORDOVA	TN		09/23/2021		4,262		(57)			(57)		4,205	4,205			
100067883	MIAMI	FL		09/23/2021		6,654		(209)			(209)		6,445	6,445			
100067884	HONOLULU	HI		09/23/2021		11,085		(216)			(216)		10,869	10,869			
100067886	SIERRA MADRE	CA		09/23/2021		8,625		(309)			(309)		8,316	8,316			
100067887	OAKLAND	CA		09/23/2021		7,050		(156)			(156)		6,894	6,894			
100067888	GREENWICH	CT		09/23/2021		5,774		(121)			(121)		5,653	5,653			
100067894	PASSAIC	NJ		09/23/2021		5,188		(189)			(189)		4,999	4,999			
100067896	(CHATSWORTH AREA)	CA		09/23/2021		8,078		(178)			(178)		7,900	7,900			
100067898	NEW YORK MILLS	NY		09/23/2021		2,618		(152)			(152)		2,466	2,466			
100067901	LITTLE ROCK	AR		09/23/2021		2,198		(100)			(100)		2,098	2,098			
100067905	PASSAIC	NJ		09/23/2021		6,309		(247)			(247)		6,062	6,062			
100067906	CLIFTON	NJ		09/23/2021		6,496		(123)			(123)		6,373	6,373			
100067911	BRENHAM	TX		09/23/2021		3,131		(163)			(163)		2,968	2,968			
100067912	VERO BEACH	FL		09/23/2021		3,963		(182)			(182)		3,781	3,781			
100067913	ESTES PARK	CO		09/23/2021		13,618		(226)			(226)		13,392	13,392			
100067914	CHICO	CA		09/23/2021		8,930		(94)			(94)		8,836	8,836			
100067915	PALMDALE	CA		09/23/2021		4,105		(163)			(163)		3,942	3,942			
100067917	ALBANY	OR		09/23/2021		5,863		(123)			(123)		5,740	5,740			
100067918	WEST MELBOURNE	FL		09/23/2021		4,122		(136)			(136)		3,986	3,986			
100067922	TUSTIN	CA		09/23/2021		4,860		(107)			(107)		4,753	4,753			
100067923	POWAY	CA		09/23/2021		11,713		(168)			(168)		11,545	11,545			
100067924	ALBUQUERQUE	NM		09/23/2021		5,159		(199)			(199)		4,960	4,960			
100067926	RAYTOWN	MO		09/23/2021		4,262		(139)			(139)		4,123	4,123			
100067928	EAST POINT	GA		09/23/2021		2,865		(137)			(137)		2,728	2,728			
100067929	STANLEY	VA		09/23/2021		2,260		(131)			(131)		2,129	2,129			
100067931	DALLAS	GA		09/23/2021		5,822		(171)			(171)		5,651	5,651			
100067932	VANCOUVER	WA		09/23/2021		8,969		(186)			(186)		8,783	8,783			
100067934	FAYETTEVILLE	NC		09/23/2021		3,072		(177)			(177)		2,895	2,895			
100067937	NORMAN	OK		09/23/2021		2,046		(86)			(86)		1,960	1,960			
100067940	HENRICO	VA		09/23/2021		4,216		(70)			(70)		4,146	4,146			
100067943	WEST POINT	VA		09/23/2021		4,275		(153)			(153)		4,122	4,122			
100067944	CHARLOTTE	NC		09/23/2021		4,365		(99)			(99)		4,266	4,266			
100067947	LAKEWOOD	NJ		09/23/2021		3,259		(11)			(11)		3,248	3,248			
100067949	TWIN LAKE	MI		09/23/2021		961		(50)			(50)		911	911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067950	MEMPHIS	TN		09/23/2021		4,642		(88)			(88)		4,554	4,554			
100067951	OAKDALE	MN		09/23/2021		4,926		(107)			(107)		4,819	4,819			
100067953	BRENTWOOD	CA		09/23/2021		11,398		(206)			(206)		11,192	11,192			
100067954	LOS ANGELES	CA		09/23/2021		10,844		(128)			(128)		10,716	10,716			
100067955	GAITHERSBURG	MD		09/23/2021		4,303		(142)			(142)		4,161	4,161			
100067956	PORTLAND	OR		09/23/2021		5,491		(119)			(119)		5,372	5,372			
100067959	LIVERMORE	CA		09/23/2021		15,779		(101)			(101)		15,678	15,678			
100067962	HOUSTON	TX		09/23/2021		2,706		(154)			(154)		2,552	2,552			
100067963	KATY	TX		09/23/2021		3,705		(144)			(144)		3,561	3,561			
100067964	CRANSTON	RI		09/23/2021		5,631		(179)			(179)		5,452	5,452			
100067965	CUMMING	GA		09/23/2021		5,773		(35)			(35)		5,738	5,738			
100067970	SEATTLE	WA		09/23/2021		8,520		(136)			(136)		8,384	8,384			
100067971	HARKER HEIGHTS	TX		09/23/2021		4,210		(124)			(124)		4,086	4,086			
100067973	SAN DIEGO	CA		09/23/2021		4,200		(137)			(137)		4,063	4,063			
100067975	BURIEN	WA		09/23/2021		4,449		(131)			(131)		4,318	4,318			
100067976	VERO BEACH	FL		09/23/2021		4,032		(158)			(158)		3,874	3,874			
100067977	SILVER SPRING	MD		09/23/2021		5,192		(92)			(92)		5,100	5,100			
100067978	PINON HILLS	CA		09/23/2021		5,582		(99)			(99)		5,483	5,483			
100067984	ELLIJAY	GA		09/23/2021		12,081		(164)			(164)		11,917	11,917			
100067986	GLOBE	AZ		09/23/2021		3,403		(133)			(133)		3,270	3,270			
100067988	INMAN	SC		09/23/2021		3,250		(130)			(130)		3,120	3,120			
100067989	LOS ANGELES	CA		09/23/2021		10,073		(39)			(39)		10,034	10,034			
100067990	LAS VEGAS	NV		09/23/2021		2,916		(111)			(111)		2,805	2,805			
100067992	SACRAMENTO	CA		09/23/2021		18,163		(502)			(502)		17,661	17,661			
100067993	JACKSONVILLE	FL		09/23/2021		3,996		(152)			(152)		3,844	3,844			
100067995	GREENACRES	FL		09/23/2021		3,306		(118)			(118)		3,188	3,188			
100067997	HOLLY HILL	FL		09/23/2021		2,580		(125)			(125)		2,455	2,455			
100067998	TAMPA	FL		09/23/2021		7,024		(72)			(72)		6,952	6,952			
100067999	SAN ANTONIO	TX		09/23/2021		2,740		(35)			(35)		2,705	2,705			
100068002	DENVER	CO		09/23/2021		6,573		(112)			(112)		6,461	6,461			
100068004	PORTLAND	OR		09/23/2021		6,905		(88)			(88)		6,817	6,817			
100068006	OCALA	FL		09/23/2021		2,339		(123)			(123)		2,216	2,216			
100068007	CHESAPEAKE	VA		09/23/2021		5,398		(182)			(182)		5,216	5,216			
100068010	WINTERVILLE	GA		09/23/2021		3,514		(137)			(137)		3,377	3,377			
100068011	SPRINGFIELD	MA		09/23/2021		3,265		(123)			(123)		3,142	3,142			
100068013	DALLAS	TX		09/23/2021		2,491		(127)			(127)		2,364	2,364			
100068014	SUN CITY WEST	AZ		09/23/2021		4,409		(90)			(90)		4,319	4,319			
100068015	MESA	AZ		09/23/2021		6,715		(124)			(124)		6,591	6,591			
100068022	RICHMOND	TX		09/23/2021		13,524		(147)			(147)		13,377	13,377			
100068023	HENDERSON	NV		09/23/2021		8,881		(48)			(48)		8,833	8,833			
100068026	MURFREESBORO	TN		09/23/2021		3,537		(112)			(112)		3,425	3,425			
100068027	EL PASO	TX		09/23/2021		3,118		(32)			(32)		3,086	3,086			
100068028	BRIGHTON	CO		09/23/2021		6,101		(148)			(148)		5,953	5,953			
100068029	HERMITAGE	PA		09/23/2021		1,934		(59)			(59)		1,875	1,875			
100068030	CHULA VISTA	CA		09/23/2021		4,513		(104)			(104)		4,409	4,409			
100068038	PLAINVILLE	CT		09/23/2021		5,111		(148)			(148)		4,963	4,963			
100068041	SPOKANE	WA		09/23/2021		9,918		(103)			(103)		9,815	9,815			
100068044	BELL	CA		09/23/2021		6,691		(64)			(64)		6,627	6,627			
100068045	BREMERTON	WA		09/23/2021		7,748		(80)			(80)		7,668	7,668			
100068046	BREMERTON	WA		09/23/2021		6,921		(71)			(71)		6,850	6,850			
100068049	BREMERTON	WA		09/23/2021		6,921		(71)			(71)		6,850	6,850			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068050	BREMERTON	WA		09/23/2021		6,921		(71)			(71)		6,850	6,850			
100068051	SAN DIEGO	CA		09/23/2021		4,968		(59)			(59)		4,909	4,909			
100068052	ELOY	AZ		09/23/2021		12,196		(269)			(269)		11,927	11,927			
100068053	SUNNYVALE	CA		09/23/2021		15,995		306			306		16,301	16,301			
100068055	OCALA	FL		09/23/2021		2,081		(119)			(119)		1,962	1,962			
100068056	BOTHELL	WA		09/23/2021		8,114		(55)			(55)		8,059	8,059			
100068058	LINCOLN CITY	OR		09/23/2021		3,157		(53)			(53)		3,104	3,104			
100068060	ENNIS	TX		09/23/2021		2,987		(99)			(99)		2,888	2,888			
100068061	GREENWOOD VILLAGE	CO		09/23/2021		4,900		(57)			(57)		4,843	4,843			
100068062	CORPUS CHRISTI	TX		09/23/2021		2,449		(47)			(47)		2,402	2,402			
100068063	BALTIMORE	MD		09/23/2021		8,397		69			69		8,466	8,466			
100068065	OAKLAND	TN		09/23/2021		5,266		(62)			(62)		5,204	5,204			
100068069	ARLINGTON	TX		09/23/2021		6,178		(50)			(50)		6,128	6,128			
100068070	LEWISVILLE	TX		09/23/2021		7,712		(42)			(42)		7,670	7,670			
100068072	SIOUX FALLS	SD		09/23/2021		3,260		16			16		3,276	3,276			
100068075	NEW ORLEANS	LA		09/23/2021		7,286		(40)			(40)		7,246	7,246			
100068077	NORTH YARMOUTH	ME		09/23/2021		5,759		19			19		5,778	5,778			
100068079	QUINCY	MA		09/23/2021		6,963		4			4		6,967	6,967			
100068080	CANTON	GA		09/23/2021		8,977		125			125		9,102	9,102			
100068088	SIOUX FALLS	SD		09/23/2021		2,179		(40)			(40)		2,139	2,139			
100068092	KERNERSVILLE	NC		09/23/2021		1,976		123			123		2,099	2,099			
100068093	RANCHO CORDOVA	CA		08/25/2021		20,297		(308)			(308)		19,989	19,989			
100068094	RANCHO CORDOVA	CA		08/25/2021		10,452		(180)			(180)		10,272	10,272			
100068095	MCKINNEY	TX		08/25/2021		4,370		(147)			(147)		4,223	4,223			
100068096	SAN JOSE	CA		08/25/2021		16,654		(114)			(114)		16,540	16,540			
100068097	PETALUMA	CA		08/25/2021		6,794		(202)			(202)		6,592	6,592			
100068098	SANFORD	FL		08/25/2021		5,650		(54)			(54)		5,596	5,596			
100068099	ENCINITAS	CA		08/25/2021		12,148		(83)			(83)		12,065	12,065			
100068100	MEDFORD	OR		08/25/2021		3,839		(65)			(65)		3,774	3,774			
100068101	AURORA	IL		08/25/2021		5,513		(95)			(95)		5,418	5,418			
100068104	UNION CITY	CA		08/25/2021		8,854		(104)			(104)		8,750	8,750			
100068105	NEWARK	CA		08/25/2021		8,854		(104)			(104)		8,750	8,750			
100068106	WEST PALM BCH	FL		08/25/2021		2,964		(69)			(69)		2,895	2,895			
100068107	STUDIO CITY	CA		08/25/2021		21,301		(245)			(245)		21,056	21,056			
100068108	WEST PALM BEACH	FL		08/25/2021		2,769		(64)			(64)		2,705	2,705			
100068109	PHILADELPHIA	PA		08/25/2021		4,523		(129)			(129)		4,394	4,394			
100068110	SAN JOSE	CA		08/25/2021		12,026		(140)			(140)		11,886	11,886			
100068111	CATONSVILLE	MD		08/25/2021		4,161		(52)			(52)		4,109	4,109			
100068112	PASADENA	CA		08/25/2021		12,008		(151)			(151)		11,857	11,857			
100068114	LAKE HARMONY	PA		08/25/2021		9,427		(155)			(155)		9,272	9,272			
100068115	FORT MYERS	FL		08/25/2021		2,568		(136)			(136)		2,432	2,432			
100068116	IMPERIAL BCH	CA		08/25/2021		9,362		(283)			(283)		9,079	9,079			
100068118	VAN NUYS	CA		08/25/2021		11,443		(343)			(343)		11,100	11,100			
100068120	MERIDEN	CT		08/25/2021		3,291		(157)			(157)		3,134	3,134			
100068122	ALAMEDA	CA		08/25/2021		(17,421)		(24)			(24)		(17,445)	(17,445)			
100068123	AURORA	CO		08/25/2021		6,404		(187)			(187)		6,217	6,217			
100068125	SANTA CLARA	CA		08/25/2021		20,257		(102)			(102)		20,155	20,155			
100068126	ELKINS	AR		08/25/2021		3,098		(27)			(27)		3,071	3,071			
100068127	BARTLETT	TN		08/25/2021		5,811		(75)			(75)		5,736	5,736			
100068129	LYNDHURST	NJ		08/25/2021		16,857		(351)			(351)		16,506	16,506			
100068131	DALY CITY	CA		08/25/2021		12,369		(84)			(84)		12,285	12,285			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068132	PETALUMA	CA		08/25/2021		12,417		(133)			(133)		12,284	12,284			
100068133	HAYWARD	CA		08/25/2021		11,846		(172)			(172)		11,674	11,674			
100068135	MEDFORD	OR		08/25/2021		4,554		(33)			(33)		4,521	4,521			
100068136	SAN FRANCISCO	CA		08/25/2021		15,343		(248)			(248)		15,095	15,095			
100068137	FAYETTEVILLE	NC		08/25/2021		4,619		(137)			(137)		4,482	4,482			
100068138	MINNEAPOLIS	MN		08/25/2021		6,464		(147)			(147)		6,317	6,317			
100068139	LOS ANGELES	CA		08/25/2021		21,569		(598)			(598)		20,971	20,971			
100068140	DISTRICT HTS	MD		08/25/2021		6,826		(199)			(199)		6,627	6,627			
100068141	WARWICK	RI		08/25/2021		4,572		(90)			(90)		4,482	4,482			
100068142	EVERETT	WA		08/25/2021		7,147		(73)			(73)		7,074	7,074			
100068143	MINNEAPOLIS	MN		08/25/2021		6,205		(141)			(141)		6,064	6,064			
100068145	NOVATO	CA		08/25/2021		13,735		(25)			(25)		13,710	13,710			
100068146	CORDOVA	TN		08/25/2021		4,971		(102)			(102)		4,869	4,869			
100068147	SAN DIEGO	CA		08/25/2021		12,731		(87)			(87)		12,644	12,644			
100068148	BAYONNE	NJ		08/25/2021		9,393		(294)			(294)		9,099	9,099			
100068149	OMAHA	NE		08/25/2021		3,220		(66)			(66)		3,154	3,154			
100068150	BLUE RIDGE	GA		08/25/2021		3,539		(95)			(95)		3,444	3,444			
100068151	PERRIS	CA		08/25/2021		5,994		(165)			(165)		5,829	5,829			
100068152	SAINT LOUIS	MO		08/25/2021		7,105		(81)			(81)		7,024	7,024			
100068153	SAN RAFAEL	CA		08/25/2021		19,117		(329)			(329)		18,788	18,788			
100068154	FALLBROOK	CA		08/25/2021		14,246		(97)			(97)		14,149	14,149			
100068155	PORT RICHEY	FL		08/25/2021		3,132		(110)			(110)		3,022	3,022			
100068159	DALY CITY	CA		08/25/2021		12,877		(159)			(159)		12,718	12,718			
100068160	SCOTTSDALE	AZ		08/25/2021		4,283		(111)			(111)		4,172	4,172			
100068161	JERSEY CITY	NJ		08/25/2021		17,481		(365)			(365)		17,116	17,116			
100068162	LOS ANGELES	CA		08/25/2021		31,855		(158)			(158)		31,697	31,697			
100068164	SHERMAN OAKS	CA		08/25/2021		17,497		(67)			(67)		17,430	17,430			
100068165	VAN NUYS	CA		08/25/2021		15,837		11			11		15,848	15,848			
100068166	FORT WORTH	TX		08/25/2021		4,750		(84)			(84)		4,666	4,666			
100068167	SAN JOSE	CA		08/25/2021		13,040		(123)			(123)		12,917	12,917			
100068168	NEW HAVEN	CT		08/25/2021		6,610		(99)			(99)		6,511	6,511			
100068169	CORDOVA	TN		08/25/2021		5,243		(87)			(87)		5,156	5,156			
100068170	APEX	NC		08/25/2021		6,113		(107)			(107)		6,006	6,006			
100068171	HAWTHORNE	CA		08/25/2021		13,222		(213)			(213)		13,009	13,009			
100068173	OWINGS MILLS	MD		08/25/2021		3,449		(85)			(85)		3,364	3,364			
100068174	TALLAHASSEE	FL		08/25/2021		3,731		(121)			(121)		3,610	3,610			
100068175	LAS VEGAS	NV		08/25/2021		6,130		(110)			(110)		6,020	6,020			
100068177	FLOWER MOUND	TX		08/25/2021		6,535		(84)			(84)		6,451	6,451			
100068178	HACKENSACK	NJ		08/25/2021		5,246		(176)			(176)		5,070	5,070			
100068179	CORDOVA	TN		08/25/2021		5,226		(65)			(65)		5,161	5,161			
100068180	LAKEWOOD	WA		08/25/2021		4,526		(109)			(109)		4,417	4,417			
100068181	LAKEWOOD	WA		08/25/2021		4,526		(109)			(109)		4,417	4,417			
100068182	CALHOUN	GA		08/25/2021		4,665		(82)			(82)		4,583	4,583			
100068185	GLENDORA	CA		08/25/2021		8,874		(152)			(152)		8,722	8,722			
100068186	ARLINGTON	VA		08/25/2021		2,312		(134)			(134)		2,178	2,178			
100068187	LOS ANGELES	CA		08/25/2021		14,292		(272)			(272)		14,020	14,020			
100068189	OAKLAND	CA		08/25/2021		7,598		(175)			(175)		7,423	7,423			
100068190	ROCKVILLE	MD		08/25/2021		7,340		(157)			(157)		7,183	7,183			
100068191	LOS ANGELES	CA		08/25/2021		22,986		55			55		23,041	23,041			
100068192	BAYVIEW	TX		08/25/2021		4,604		(100)			(100)		4,504	4,504			
100068193	HUNTINGTON PARK	CA		08/25/2021		8,442		(151)			(151)		8,291	8,291			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068194	CERES	CA		08/25/2021		5,701		(96)			(96)		5,605	5,605			
100068195	KENAI	AK		08/25/2021		3,086		(128)			(128)		2,958	2,958			
100068197	GILROY	CA		08/25/2021		15,515		177			177		15,692	15,692			
100068199	SPRINGFIELD	VA		08/25/2021		9,683		(121)			(121)		9,562	9,562			
100068200	CAMARILLO	CA		08/25/2021		12,806							12,806	12,806			
100068201	ANSONIA	CT		08/25/2021		4,111		(42)			(42)		4,069	4,069			
100068202	ROSEMEAD	CA		08/25/2021		19,588		(388)			(388)		19,200	19,200			
100068204	EDGEWOOD	WA		08/25/2021		11,476		(257)			(257)		11,219	11,219			
100068205	SHELTON	WA		08/25/2021		4,576		(186)			(186)		4,390	4,390			
100068207	VENICE	CA		08/25/2021		18,696		271			271		18,967	18,967			
100068209	WASHINGTON	DC		08/25/2021		10,098		(71)			(71)		10,027	10,027			
100068210	RENTON	WA		08/25/2021		4,613		(166)			(166)		4,447	4,447			
100068211	MARTINEZ	CA		08/25/2021		7,121		(270)			(270)		6,851	6,851			
100068212	CHESTER	VA		08/25/2021		4,033		(113)			(113)		3,920	3,920			
100068213	WASHINGTON	DC		08/25/2021		16,267		113			113		16,380	16,380			
100068214	CAPE CORAL	FL		08/25/2021		4,816		(107)			(107)		4,709	4,709			
100068215	ROCKLIN	CA		08/25/2021		8,683		(128)			(128)		8,555	8,555			
100068216	WASHINGTON	DC		08/25/2021		8,867		(137)			(137)		8,730	8,730			
100068217	VICTORVILLE	CA		08/25/2021		4,068		(170)			(170)		3,898	3,898			
100068218	PHILADELPHIA	PA		08/25/2021		3,899		(103)			(103)		3,796	3,796			
100068219	LONGVIEW	TX		08/25/2021		2,067		(99)			(99)		1,968	1,968			
100068220	TEMPE	AZ		08/25/2021		13,223		(136)			(136)		13,087	13,087			
100068221	VANCOUVER	WA		08/25/2021		6,704		(55)			(55)		6,649	6,649			
100068222	BREA	CA		08/25/2021		7,547		(174)			(174)		7,373	7,373			
100068223	LARKSVILLE	PA		08/25/2021		1,461		(87)			(87)		1,374	1,374			
100068224	SALEM	NH		08/25/2021		5,291		(138)			(138)		5,153	5,153			
100068225	NEW HOPE	AL		08/25/2021		6,005		(166)			(166)		5,839	5,839			
100068226	GARY	IN		08/25/2021		5,643		(133)			(133)		5,510	5,510			
100068228	BREA	CA		08/25/2021		19,025		(29)			(29)		18,996	18,996			
100068229	REVERE	MA		08/25/2021		6,705		(178)			(178)		6,527	6,527			
100068230	WILDWOOD	NJ		08/25/2021		10,196		(146)			(146)		10,050	10,050			
100068231	PHOENIX	AZ		08/25/2021		4,592		(43)			(43)		4,549	4,549			
100068233	GALVESTON	TX		08/25/2021		10,748		(182)			(182)		10,566	10,566			
100068234	NORTH CHARLESTON	SC		08/25/2021		4,185		(155)			(155)		4,030	4,030			
100068235	HERMOSA BEACH	CA		08/25/2021		11,390		(262)			(262)		11,128	11,128			
100068236	PEORIA	AZ		08/25/2021		3,493		(140)			(140)		3,353	3,353			
100068237	KINGWOOD	TX		08/25/2021		3,832		(110)			(110)		3,722	3,722			
100068238	WASHINGTON	DC		08/25/2021		12,865		(56)			(56)		12,809	12,809			
100068239	SAINT PAUL	MN		08/25/2021		3,461		(43)			(43)		3,418	3,418			
100068241	TORRANCE	CA		08/25/2021		8,954		(206)			(206)		8,748	8,748			
100068242	RICHMOND	VA		08/25/2021		8,277		(195)			(195)		8,082	8,082			
100068243	BAKERSFIELD	CA		08/25/2021		2,787		(110)			(110)		2,677	2,677			
100068244	RICHMOND	VA		08/25/2021		7,103		(163)			(163)		6,940	6,940			
100068245	BUTLER	PA		08/25/2021		1,569		(100)			(100)		1,469	1,469			
100068246	LOS ANGELES	CA		08/25/2021		14,721		(390)			(390)		14,331	14,331			
100068247	LOS ANGELES	CA		08/25/2021		11,095		(370)			(370)		10,725	10,725			
100068248	OAKLAND	CA		08/25/2021		4,382		(191)			(191)		4,191	4,191			
100068250	BALTIMORE	MD		08/25/2021		2,650		(140)			(140)		2,510	2,510			
100068251	CASSELBERRY	FL		08/25/2021		2,961		(157)			(157)		2,804	2,804			
100068254	KANSAS CITY	KS		08/25/2021		1,707		(68)			(68)		1,639	1,639			
100068255	SAINT JOSEPH	MO		08/25/2021		3,148		(143)			(143)		3,005	3,005			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068256	NORMAN	OK		08/25/2021		2,264		(126)			(126)		2,138	2,138			
100068257	BELLINGHAM	WA		08/25/2021		22,552		(774)			(774)		21,778	21,778			
100068258	ROCHESTER	NY		08/25/2021		1,717		(109)			(109)		1,608	1,608			
100068260	ARCADIA	CA		08/25/2021		14,743		(256)			(256)		14,487	14,487			
100068261	HANOVER	PA		08/25/2021		2,436		(119)			(119)		2,317	2,317			
100068262	HANOVER	PA		08/25/2021		2,436		(119)			(119)		2,317	2,317			
100068263	PHILADELPHIA	PA		08/25/2021		3,738		(47)			(47)		3,691	3,691			
100068264	BAKERSFIELD	CA		08/25/2021		7,974		(390)			(390)		7,584	7,584			
100068267	WHEATLAND	CA		08/25/2021		5,732		(238)			(238)		5,494	5,494			
100068268	ROCKAWAY BEACH	OR		08/25/2021		6,668		(276)			(276)		6,392	6,392			
100068270	TAMPA	FL		08/25/2021		6,105		(76)			(76)		6,029	6,029			
100068271	DAVENPORT	FL		08/25/2021		5,838		(189)			(189)		5,649	5,649			
100068272	SEGUIN	TX		08/25/2021		3,287		(181)			(181)		3,106	3,106			
100068273	PORTLAND	OR		08/25/2021		5,912		(182)			(182)		5,730	5,730			
100068275	TRENTON	NJ		08/25/2021		2,282		(137)			(137)		2,145	2,145			
100068277	MIDDLETOWN	RI		08/25/2021		8,650		(268)			(268)		8,382	8,382			
100068278	MARRERO	LA		08/25/2021		3,246		(148)			(148)		3,098	3,098			
100068279	JACKSONVILLE	FL		08/25/2021		5,076		(197)			(197)		4,879	4,879			
100068280	WILDWOOD	NJ		08/25/2021		4,836		(162)			(162)		4,674	4,674			
100068281	CONROE	TX		08/25/2021		8,016		(246)			(246)		7,770	7,770			
100068283	CENTER LINE	MI		08/25/2021		1,596		(64)			(64)		1,532	1,532			
100068284	BELLEVILLE	NJ		08/25/2021		6,017		(220)			(220)		5,797	5,797			
100068285	NORTH MYRTLE BEACH	SC		08/25/2021		1,898		(91)			(91)		1,807	1,807			
100068286	SARASOTA	FL		08/25/2021		2,018		(49)			(49)		1,969	1,969			
100068288	INGLESIDE	IL		08/25/2021		1,840		(65)			(65)		1,775	1,775			
100068290	MACON	GA		08/25/2021		1,286		(45)			(45)		1,241	1,241			
100068293	NORFOLK	VA		08/25/2021		2,966		(157)			(157)		2,809	2,809			
100068294	LAS VEGAS	NV		08/25/2021		5,899		(148)			(148)		5,751	5,751			
100068295	AUSTIN	TX		08/25/2021		4,140		(180)			(180)		3,960	3,960			
100068296	COVINGTON	KY		08/25/2021		2,364		(87)			(87)		2,277	2,277			
100068297	EVANS	CO		08/25/2021		2,342		(106)			(106)		2,236	2,236			
100068298	COPPERAS COVE	TX		08/25/2021		1,551		(106)			(106)		1,445	1,445			
100068299	PAWTUCKET	RI		08/25/2021		12,341		(340)			(340)		12,001	12,001			
100068301	HESPERIA	CA		08/25/2021		5,050		(122)			(122)		4,928	4,928			
100068302	MOUNT LAUREL	NJ		08/25/2021		3,339		(120)			(120)		3,219	3,219			
100068303	HEMET	CA		08/25/2021		4,280		(140)			(140)		4,140	4,140			
100068304	PAULSBORO	NJ		08/25/2021		5,056		(166)			(166)		4,890	4,890			
100068305	SOCORRO	NM		08/25/2021		2,037		(45)			(45)		1,992	1,992			
100068306	CINCINNATI	OH		08/25/2021		2,720		(119)			(119)		2,601	2,601			
100068307	COLORADO SPRINGS	CO		08/25/2021		2,642		(98)			(98)		2,544	2,544			
100068308	CHICAGO	IL		08/25/2021		8,141		(241)			(241)		7,900	7,900			
100068309	LAS VEGAS	NV		08/25/2021		5,087		(61)			(61)		5,026	5,026			
100068310	LAFAYETTE	IN		08/25/2021		1,894		(23)			(23)		1,871	1,871			
100068311	LAFAYETTE	IN		08/25/2021		2,029		(24)			(24)		2,005	2,005			
100068312	PORTALES	NM		08/25/2021		5,267		(359)			(359)		4,908	4,908			
100068313	LAFAYETTE	IN		08/25/2021		2,461		(84)			(84)		2,377	2,377			
100068314	LAFAYETTE	IN		08/25/2021		1,653		(70)			(70)		1,583	1,583			
100068315	FRANKLIN	TN		08/25/2021		5,224		(133)			(133)		5,091	5,091			
100068316	LAFAYETTE	IN		08/25/2021		2,091		(26)			(26)		2,065	2,065			
100068317	DULUTH	GA		08/25/2021		4,625		(182)			(182)		4,443	4,443			
100068318	CLEMSON	SC		08/25/2021		1,325		(47)			(47)		1,278	1,278			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068319	PHILADELPHIA	PA		08/25/2021		5,336		(279)			(279)		5,057	5,057			
100068323	CLEARWATER	FL		08/25/2021		2,854		(138)			(138)		2,716	2,716			
100068326	REDMOND	OR		08/25/2021		5,550		(145)			(145)		5,405	5,405			
100068327	LEWISTOWN	IL		08/25/2021		1,006		(25)			(25)		981	981			
100068328	STOCKTON	CA		08/25/2021		5,507		(70)			(70)		5,437	5,437			
100068329	CROSSROADS	TX		08/25/2021		21,511		(683)			(683)		20,828	20,828			
100068331	NEW BRITAIN	CT		08/25/2021		2,255		(26)			(26)		2,229	2,229			
100068333	NAVARRE	FL		08/25/2021		4,106		(171)			(171)		3,935	3,935			
100068335	CATONSVILLE	MD		08/25/2021		2,705		(115)			(115)		2,590	2,590			
100068336	LARGO	FL		08/25/2021		3,952		(147)			(147)		3,805	3,805			
100068337	FREDERICKSBURG	VA		08/25/2021		6,271		(224)			(224)		6,047	6,047			
100068338	MANASSAS	VA		08/25/2021		4,880		(151)			(151)		4,729	4,729			
100068340	MIAMI	FL		08/25/2021		5,368		(184)			(184)		5,184	5,184			
100068343	KANNAPOLIS	NC		08/25/2021		3,765		(100)			(100)		3,665	3,665			
100068344	CHALMETTE	LA		08/25/2021		2,860		(130)			(130)		2,730	2,730			
100068345	HERMITAGE	TN		08/25/2021		4,739		(230)			(230)		4,509	4,509			
100068346	MIDLOTHIAN	VA		08/25/2021		4,177		(164)			(164)		4,013	4,013			
100068347	MOORESVILLE	NC		08/25/2021		5,284		(129)			(129)		5,155	5,155			
100068348	VENICE	FL		08/25/2021		4,828		(70)			(70)		4,758	4,758			
100068349	DALLAS	TX		08/25/2021		3,775		(138)			(138)		3,637	3,637			
100068350	FORT WASHINGTON	MD		08/25/2021		3,481		(113)			(113)		3,368	3,368			
100068351	GROVETOWN	GA		08/25/2021		2,130		(128)			(128)		2,002	2,002			
100068352	BOISE	ID		08/25/2021		4,841		(65)			(65)		4,776	4,776			
100068353	HOMESTEAD	FL		08/25/2021		2,643		(101)			(101)		2,542	2,542			
100068354	BARTOW	FL		08/25/2021		6,725		(207)			(207)		6,518	6,518			
100068357	FORT WORTH	TX		08/25/2021		8,609		(321)			(321)		8,288	8,288			
100068358	ENGLEWOOD	FL		08/25/2021		4,566		(128)			(128)		4,438	4,438			
100068359	LIBERTY	MO		08/25/2021		3,176		(107)			(107)		3,069	3,069			
100068360	VISALIA	CA		08/25/2021		4,614		(167)			(167)		4,447	4,447			
100068361	OCEAN BREEZE	FL		08/25/2021		10,378		(351)			(351)		10,027	10,027			
100068362	CALDWELL	ID		08/25/2021		4,412		(111)			(111)		4,301	4,301			
100068364	KISSIMMEE	FL		08/25/2021		4,593		(171)			(171)		4,422	4,422			
100068365	NAMPA	ID		08/25/2021		3,989		(111)			(111)		3,878	3,878			
100068366	NAMPA	ID		08/25/2021		4,485		(113)			(113)		4,372	4,372			
100068367	ATLANTA	GA		08/25/2021		3,995		(122)			(122)		3,873	3,873			
100068368	CLIFTON	NJ		08/25/2021		7,015		(203)			(203)		6,812	6,812			
100068369	CALDWELL	ID		08/25/2021		4,134		(115)			(115)		4,019	4,019			
100068370	CARTERSVILLE	GA		08/25/2021		3,760		(48)			(48)		3,712	3,712			
100068372	DALLAS	TX		08/25/2021		2,231		(89)			(89)		2,142	2,142			
100068373	BROWNSVILLE	TX		08/25/2021		2,386		(134)			(134)		2,252	2,252			
100068374	RIO RANCHO	NM		08/25/2021		3,616		(51)			(51)		3,565	3,565			
100068375	STOCKTON	CA		08/25/2021		7,451		(139)			(139)		7,312	7,312			
100068377	SEASIDE HEIGHTS	NJ		08/25/2021		4,418		(153)			(153)		4,265	4,265			
100068378	PHILADELPHIA	PA		08/25/2021		8,381		(255)			(255)		8,126	8,126			
100068380	LAS VEGAS	NV		08/25/2021		2,418		(115)			(115)		2,303	2,303			
100068381	ALBUQUERQUE	NM		08/25/2021		2,335		(112)			(112)		2,223	2,223			
100068382	LOS ANGELES	CA		08/25/2021		15,334		(241)			(241)		15,093	15,093			
100068383	PHILADELPHIA	PA		08/25/2021		2,135		(28)			(28)		2,107	2,107			
100068385	HIXSON	TN		08/25/2021		4,207		(138)			(138)		4,069	4,069			
100068386	CENTENNIAL	CO		08/25/2021		7,476		(179)			(179)		7,297	7,297			
100068387	MARYSVILLE	CA		08/25/2021		3,470		(146)			(146)		3,324	3,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068389	LANDER	WY		08/25/2021		15,695		(337)			(337)		15,358	15,358			
100068390	CLEBURNE	TX		08/25/2021		3,072		(75)			(75)		2,997	2,997			
100068391	NORRISTOWN	PA		08/25/2021		4,796		(158)			(158)		4,638	4,638			
100068393	EASTON	PA		08/25/2021		2,461		(148)			(148)		2,313	2,313			
100068394	JACKSONVILLE	FL		08/25/2021		3,369		(164)			(164)		3,205	3,205			
100068395	IRVING	TX		08/25/2021		6,064		(162)			(162)		5,902	5,902			
100068396	CLOVIS	NM		08/25/2021		1,236		(73)			(73)		1,163	1,163			
100068397	BETHLEHEM	PA		08/25/2021		9,108		(345)			(345)		8,763	8,763			
100068399	EAST CHICAGO	IN		08/25/2021		4,665		(151)			(151)		4,514	4,514			
100068401	ASTORIA	OR		08/25/2021		177,502		(8,572)			(8,572)		168,930	168,930			
100068402	FAIRBANKS	AK		08/25/2021		2,853		(165)			(165)		2,688	2,688			
100068403	GALLUP	NM		08/25/2021		3,434		(53)			(53)		3,381	3,381			
100068404	OCALA	FL		08/25/2021		7,502		(221)			(221)		7,281	7,281			
100068405	COLORADO SPRINGS	CO		08/25/2021		3,752		(138)			(138)		3,614	3,614			
100068407	TAMPA	FL		08/25/2021		4,671		(174)			(174)		4,497	4,497			
100068408	REXBURG	ID		08/25/2021		4,153		(138)			(138)		4,015	4,015			
100068409	REXBURG	ID		08/25/2021		4,347		(138)			(138)		4,209	4,209			
100068410	CRUM LYNNE	PA		08/25/2021		2,359		(34)			(34)		2,325	2,325			
100068414	BATON ROUGE	LA		08/25/2021		3,504		(110)			(110)		3,394	3,394			
100068415	ST AUGUSTINE	FL		08/25/2021		5,517		(217)			(217)		5,300	5,300			
100068417	ALDIE	VA		08/25/2021		6,618		(103)			(103)		6,515	6,515			
100068418	SUNRISE	FL		08/25/2021		4,419		(180)			(180)		4,239	4,239			
100068420	ALLEN	TX		08/25/2021		5,115		(65)			(65)		5,050	5,050			
100068421	BATON ROUGE	LA		08/25/2021		3,552		(110)			(110)		3,442	3,442			
100068425	MATTHEWS	NC		08/25/2021		5,623		(149)			(149)		5,474	5,474			
100068426	JURUPA VALLEY	CA		08/25/2021		9,144		(94)			(94)		9,050	9,050			
100068427	SAN PEDRO	CA		08/25/2021		12,375		(437)			(437)		11,938	11,938			
100068428	ARLINGTON	TX		08/25/2021		4,282		(108)			(108)		4,174	4,174			
100068429	FARMINGTON	NM		08/25/2021		1,493		(94)			(94)		1,399	1,399			
100068430	SAN PABLO	CA		08/25/2021		5,777		(147)			(147)		5,630	5,630			
100068431	WINTER HAVEN	FL		08/25/2021		4,320		(120)			(120)		4,200	4,200			
100068432	LAKELAND	FL		08/25/2021		5,199		(103)			(103)		5,096	5,096			
100068433	NEWARK	NJ		08/25/2021		6,082		(135)			(135)		5,947	5,947			
100068434	MOSCOW	ID		08/25/2021		5,524		(171)			(171)		5,353	5,353			
100068436	LAS VEGAS	NV		08/25/2021		5,467		(168)			(168)		5,299	5,299			
100068437	PRIMOS	PA		08/25/2021		2,767		(138)			(138)		2,629	2,629			
100068438	PRIMOS	PA		08/25/2021		2,777		(139)			(139)		2,638	2,638			
100068439	GROVETOWN	GA		08/25/2021		2,162		(123)			(123)		2,039	2,039			
100068441	LITHONIA	GA		08/25/2021		4,296		(112)			(112)		4,184	4,184			
100068443	NEW ORLEANS	LA		08/25/2021		5,784		(224)			(224)		5,560	5,560			
100068444	LOS ANGELES	CA		08/25/2021		16,165		(408)			(408)		15,757	15,757			
100068445	PHOENIX	AZ		08/25/2021		10,301		(214)			(214)		10,087	10,087			
100068446	FAYETTEVILLE	NC		08/25/2021		1,590		(93)			(93)		1,497	1,497			
100068447	COLLEGE PARK	MD		08/25/2021		8,936		(313)			(313)		8,623	8,623			
100068448	MOUNT DORA	FL		08/25/2021		4,695		(137)			(137)		4,558	4,558			
100068450	SUN VALLEY	CA		08/25/2021		11,521		(201)			(201)		11,320	11,320			
100068451	PUEBLO	CO		08/25/2021		5,516		(184)			(184)		5,332	5,332			
100068452	WOODBRIDGE	VA		08/25/2021		3,939		(158)			(158)		3,781	3,781			
100068453	CASA GRANDE	AZ		08/25/2021		4,587		(125)			(125)		4,462	4,462			
100068454	PATERSON	NJ		08/25/2021		3,372		(143)			(143)		3,229	3,229			
100068455	BROWNSVILLE	TX		08/25/2021		3,744		(167)			(167)		3,577	3,577			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068456	BROWNSVILLE	TX		08/25/2021		3,744		(167)			(167)		3,577	3,577			
100068457	CLERMONT	FL		08/25/2021		5,800		(154)			(154)		5,646	5,646			
100068459	BOISE	ID		08/25/2021		8,628		(139)			(139)		8,489	8,489			
100068462	SHELBY	NC		08/25/2021		1,346		(77)			(77)		1,269	1,269			
100068463	PALM HARBOR	FL		08/25/2021		4,804		(138)			(138)		4,666	4,666			
100068464	SEBRING	FL		08/25/2021		4,484		(129)			(129)		4,355	4,355			
100068465	EAST PROVIDENCE	RI		08/25/2021		3,549		(180)			(180)		3,369	3,369			
100068466	NORTHAMPTON	MA		08/25/2021		7,155		(149)			(149)		7,006	7,006			
100068467	WORCESTER	MA		08/25/2021		5,240		(171)			(171)		5,069	5,069			
100068470	ARLINGTON	TX		08/25/2021		4,105		(154)			(154)		3,951	3,951			
100068472	SCOTTSDALE	AZ		08/25/2021		4,934		(13)			(13)		4,921	4,921			
100068473	ORLANDO	FL		08/25/2021		41,320		(2,327)	1		(2,328)		38,992	38,932		(60)	(60)
100068474	CLEMSON	SC		08/25/2021		4,459		(158)			(158)		4,301	4,301			
100068475	LEMOORE	CA		08/25/2021		3,459		(149)			(149)		3,310	3,310			
100068476	BANGOR	ME		08/25/2021		4,416		(155)			(155)		4,261	4,261			
100068478	FRISCO	TX		08/25/2021		6,861		(182)			(182)		6,679	6,679			
100068479	CHEYENNE	WY		08/25/2021		41,645		(1,466)			(1,466)		40,179	40,179			
100068481	HARLEYSVILLE	PA		08/25/2021		5,049		(108)			(108)		4,941	4,941			
100068482	RACINE	WI		08/25/2021		1,704		(67)			(67)		1,637	1,637			
100068484	NEHALEM	OR		08/25/2021		6,928		(87)			(87)		6,841	6,841			
100068485	BIRMINGHAM	AL		08/25/2021		1,267		(59)			(59)		1,208	1,208			
100068486	NEW BRUNSWICK	NJ		08/25/2021		8,026		(270)			(270)		7,756	7,756			
100068487	DECATUR	TX		08/25/2021		2,401		(125)			(125)		2,276	2,276			
100068488	CAPE CORAL	FL		08/25/2021		3,174		(127)			(127)		3,047	3,047			
100068489	NASHUA	NH		08/25/2021		5,733		(234)			(234)		5,499	5,499			
100068490	STUART	FL		08/25/2021		4,026		(176)			(176)		3,850	3,850			
100068491	LENAH	VA		08/25/2021		16,524		(324)			(324)		16,200	16,200			
100068492	CENTERTON	AR		08/25/2021		4,793		(181)			(181)		4,612	4,612			
100068493	STUART	FL		08/25/2021		4,026		(176)			(176)		3,850	3,850			
100068494	NEW ORLEANS	LA		08/25/2021		8,352		(282)			(282)		8,070	8,070			
100068495	CHULA VISTA	CA		08/25/2021		11,990		(205)			(205)		11,785	11,785			
100068497	MESQUITE	TX		08/25/2021		2,408		(153)			(153)		2,255	2,255			
100068499	SILVER CITY	NM		08/25/2021		1,858		(113)			(113)		1,745	1,745			
100068501	COTTAGE GROVE	OR		08/25/2021		5,940		(86)			(86)		5,854	5,854			
100068502	LUBBOCK	TX		08/25/2021		3,289		(160)			(160)		3,129	3,129			
100068503	PITTSBURGH	PA		08/25/2021		5,036		(83)			(83)		4,953	4,953			
100068504	CANON CITY	CO		08/25/2021		2,134		(136)			(136)		1,998	1,998			
100068505	HENDERSONVILLE	TN		08/25/2021		4,821		(164)			(164)		4,657	4,657			
100068506	LOS ANGELES	CA		08/25/2021		5,116		(178)			(178)		4,938	4,938			
100068507	JACKSONVILLE	FL		08/25/2021		2,361		(116)			(116)		2,245	2,245			
100068509	BELLEVIEW	FL		08/25/2021		1,066		(69)			(69)		997	997			
100068510	HOT SPRINGS	AR		08/25/2021		1,199		(66)			(66)		1,133	1,133			
100068511	FORT WORTH	TX		08/25/2021		4,724		(174)			(174)		4,550	4,550			
100068512	BOYNTON BEACH	FL		08/25/2021		2,975		(125)			(125)		2,850	2,850			
100068513	GARLAND	TX		08/25/2021		3,911		(161)			(161)		3,750	3,750			
100068514	CHATTANOOGA	TN		08/25/2021		1,493		(107)			(107)		1,386	1,386			
100068515	HENDERSONVILLE	TN		08/25/2021		5,744		(196)			(196)		5,548	5,548			
100068517	LAS VEGAS	NV		08/25/2021		3,288		(157)			(157)		3,131	3,131			
100068518	FREDERICKSBURG	VA		08/25/2021		3,243		(163)			(163)		3,080	3,080			
100068519	HOLLY SPRINGS	NC		08/25/2021		8,210		(99)			(99)		8,111	8,111			
100068520	FUQUAY VARINA	NC		08/25/2021		4,373		(59)			(59)		4,314	4,314			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068521	WESLACO	TX		08/25/2021		2,841		(152)			(152)		2,689	2,689			
100068522	ST. CLOUD	MN		08/25/2021		5,166		(87)			(87)		5,079	5,079			
100068523	MACON	GA		08/25/2021		2,530		(35)			(35)		2,495	2,495			
100068526	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021									136	136	136		136
100068529	TILBURG	NLD		08/30/2021		12,651		38	38			1,862	14,513	14,126	(399)	13	(386)
100068532	TILBURG	NLD		08/30/2021									2,634	2,634			2,634
100068535	UTRECHT	NLD		08/30/2021									1,741	1,741			1,741
100068538	ROTTERDAM	NLD		08/30/2021									184	184			184
100068541	ROTTERDAM	NLD		08/30/2021		1,211						168	1,379	1,339	(41)		(41)
100068547	DEDEMSVAART	NLD		08/30/2021		2,599						361	2,960	2,870	(90)		(90)
100068550	DEDEMSVAART	NLD		08/30/2021										498	498		498
100068553	DEN HAAG	NLD		08/30/2021		417						58	475	461	(14)		(14)
100068556	DEN HAAG	NLD		08/30/2021									149	149	149		149
100068562	VENLO	NLD		08/30/2021		423,342						58,862	482,204	456,724	(25,480)		(25,480)
100068565	VENLO	NLD		08/30/2021		19,880						2,764	22,644	21,796	(849)		(849)
100068568	EMMEN	NLD		08/30/2021									201	201	201		201
100068571	ROTTERDAM	NLD		08/30/2021									139	139	139		139
100068580	NIJMEGEN	NLD		08/30/2021									345	345	345		345
100068583	ROTTERDAM	NLD		08/30/2021									115	115	115		115
100068586	ROTTERDAM	NLD		08/30/2021									150	150	150		150
100068589	DEN HAAG	NLD		08/30/2021		386,835						53,785	440,620	436,882	(3,738)		(3,738)
100068592	HAARLEM	NLD		08/30/2021		1,630						226	1,856	1,809	(47)		(47)
100068595	HAARLEM	NLD		08/30/2021									481	481	481		481
100068607	TILBURG	NLD		08/30/2021									525	525	525		525
100068610	TILBURG	NLD		08/30/2021		10,183						1,416	11,599	11,201	(398)		(398)
100068613	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		4,708						655	5,363	5,353	(11)		(11)
100068616	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021									12	12	12		12
100068619	ROTTERDAM	NLD		08/30/2021		1,478						205	1,683	1,629	(54)		(54)
100068622	ROTTERDAM	NLD		08/30/2021									250	250	250		250
100068625	NIJMEGEN	NLD		08/30/2021									222	222	222		222
100068628	SPIJKENISSE	NLD		08/30/2021									156	156	156		156
100068640	LEEUWARDEN	NLD		08/30/2021									102	102	102		102
100068643	LEEUWARDEN	NLD		08/30/2021									96	96	96		96
100068646	STADSKANAAL	NLD		08/30/2021									389	389	389		389
100068649	ENSCHEDE	NLD		08/30/2021									422	422	422		422
100068652	ROTTERDAM	NLD		08/30/2021									629	629	629		629
100068655	TILBURG	NLD		08/30/2021		1,641						228	1,869	1,824	(45)		(45)
100068658	TILBURG	NLD		08/30/2021									548	548	548		548
100068661	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021									11	11	11		11
100068664	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		4,070						566	4,636	4,633	(3)		(3)
100068667	SPIJKENISSE	NLD		08/30/2021									199	199	199		199
100068670	SPIJKENISSE	NLD		08/30/2021		1,036						144	1,180	1,144	(36)		(36)
100068673	TILBURG	NLD		08/30/2021		4,900						681	5,581	5,411	(171)		(171)
100068676	TILBURG	NLD		08/30/2021									917	917	917		917
100068688	UTRECHT	NLD		08/30/2021									321	321	321		321
100068691	DEN HAAG	NLD		08/30/2021									306	306	306		306
100068700	ZOETERMEER	NLD		08/30/2021									172	172	172		172
100068703	ROTTERDAM	NLD		08/30/2021									212	212	212		212
100068709	ROTTERDAM	NLD		08/30/2021		3,147						438	3,585	3,499	(86)		(86)
100068712	ROTTERDAM	NLD		08/30/2021									1,048	1,048	1,048		1,048
100068737	ROTTERDAM	NLD		08/30/2021		3,568						496	4,064	3,936	(128)		(128)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068741	RANGER	GA		09/01/2021		1,337		(59)			(59)		1,278	1,278			
100068747	LAWRENCEVILLE	GA		09/01/2021		2,193		(28)			(28)		2,165	2,165			
100068767	MUSKEGON	MI		09/01/2021		2,023		(21)			(21)		2,002	2,002			
100068785	WHITE PINE	TN		09/01/2021		7,700		(91)			(91)		7,609	7,609			
100068814	GRAND BLANC	MI		09/01/2021		1,510		2			2		1,512	1,512			
100068831	CLEVELAND	TX		09/01/2021		1,145		(24)			(24)		1,121	1,121			
100068844	WEST VALLEY CITY	UT		09/01/2021		2,082		(29)			(29)		2,053	2,053			
100068848	ELGIN	IL		09/01/2021		4,975		(74)			(74)		4,901	4,901			
100068886	PARADISE	CA		09/01/2021		2,202		(25)			(25)		2,177	2,177			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		7,705		2			2		7,707	7,707			
100068942	FARMVILLE	NC		09/01/2021		2,611		(32)			(32)		2,579	2,579			
100068956	ERIE	PA		09/01/2021		1,624		(17)			(17)		1,607	1,607			
100068960	NEW ORLEANS	LA		09/01/2021		2,947		(32)			(32)		2,915	2,915			
100068962	HOFFMAN ESTATES	IL		09/01/2021		4,326		4			4		4,330	4,330			
100068966	EDMOND	OK		09/01/2021		6,006		(64)			(64)		5,942	5,942			
100068990	ROY	UT		09/01/2021		8,509		(109)			(109)		8,400	8,400			
100068995	NAMPA	ID		09/01/2021		3,780		(26)			(26)		3,754	3,754			
100069004	KAPOLEI	HI		09/01/2021		6,379		(4)			(4)		6,375	6,375			
100069008	STAFFORD	TX		09/01/2021		2,790		(40)			(40)		2,750	2,750			
100069017	MOHEGAN LAKE	NY		09/01/2021		10,574		(69)			(69)		10,505	10,505			
100069041	THE COLONY	TX		09/01/2021		3,131		(32)			(32)		3,099	3,099			
100069046	ANCHORAGE	AK		09/01/2021		5,554		(58)			(58)		5,496	5,496			
100069058	TUSCOLA	TX		09/01/2021		4,248		(41)			(41)		4,207	4,207			
100069072	BOTHELL	WA		09/01/2021		16,753		(179)			(179)		16,574	16,574			
100069081	MIDVALE	UT		09/01/2021		6,500		(33)			(33)		6,467	6,467			
100069082	STOCKBRIDGE	GA		09/01/2021		2,785		(34)			(34)		2,751	2,751			
100069091	AMHERST	VA		09/01/2021		4,655		(35)			(35)		4,620	4,620			
100069118	ALBUQUERQUE	NM		09/01/2021		2,056		(33)			(33)		2,023	2,023			
100069146	GAITHERSBURG	MD		09/01/2021		16,216		(280)			(280)		15,936	15,936			
100069161	OCALA	FL		09/01/2021		1,910		(12)			(12)		1,898	1,898			
100069165	LAKE CHARLES	LA		09/01/2021		3,139		47			47		3,186	3,186			
100069194	SULPHUR SPRINGS	TX		09/01/2021		4,284		(40)			(40)		4,244	4,244			
100069231	LOCKPORT	IL		09/01/2021		7,155		(64)			(64)		7,091	7,091			
100069243	VAN BUREN	AR		09/01/2021		6,855		(64)			(64)		6,791	6,791			
100069256	AURORA	CO		09/01/2021		4,728		(64)			(64)		4,664	4,664			
100069315	TULSA	OK		09/01/2021		1,654		(1)			(1)		1,653	1,653			
100069360	BERLIN HEIGHTS	OH		09/01/2021		1,290		(2)			(2)		1,288	1,288			
100069375	PALMYRA	NJ		09/01/2021		2,692		(15)			(15)		2,677	2,677			
100069434	COLUMBUS	OH		09/01/2021		1,994		6			6		2,000	2,000			
100069438	SPRINGVILLE	PA		09/01/2021		3,309		(46)			(46)		3,263	3,263			
100069444	GOOSE CREEK	SC		09/01/2021		2,095		1			1		2,096	2,096			
100069445	PEMBROKE PINES	FL		09/01/2021		5,186		(65)			(65)		5,121	5,121			
100069447	HILLSVILLE	VA		09/01/2021		1,792		(16)			(16)		1,776	1,776			
100069466	SHIRLEY	MA		09/01/2021		4,462		(38)			(38)		4,424	4,424			
100069484	CEDARVILLE	OH		09/01/2021		3,268		(32)			(32)		3,236	3,236			
100069486	GASTON	SC		09/01/2021		5,368		14			14		5,382	5,382			
100069517	SELDEN	NY		09/01/2021		6,455		(8)			(8)		6,447	6,447			
100069522	WIMAUMA	FL		09/01/2021		3,881		(44)			(44)		3,837	3,837			
100069523	ELKHORN	WI		09/01/2021		4,542		(4)			(4)		4,538	4,538			
100069535	MEDINA	OH		09/01/2021		3,495		(42)			(42)		3,453	3,453			
100069537	SAINT CLOUD	FL		09/01/2021		11,079		47			47		11,126	11,126			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069545	MOUNT EPHRAIM	NJ		09/01/2021		3,142		(5)			(5)		3,137	3,137			
100069557	AUBURN	NY		09/01/2021		2,804							2,804	2,804			
100069560	LENOIR CITY	TN		09/01/2021		5,613		(34)			(34)		5,579	5,579			
100069562	COLUMBIA CITY	OR		09/01/2021		8,166		(8)			(8)		8,158	8,158			
100069572	STUART	FL		09/01/2021		7,828		(2)			(2)		7,826	7,826			
100069586	MANOR	TX		09/01/2021		5,302		(14)			(14)		5,288	5,288			
100069587	ACWORTH	GA		09/01/2021		1,517		18			18		1,535	1,535			
100069607	SALEM	OR		09/01/2021		10,093		49			49		10,142	10,142			
100069614	CAPE CORAL	FL		09/01/2021		6,429		145			145		6,574	6,574			
100069615	FLUSHING	MI		09/01/2021		4,130		(32)			(32)		4,098	4,098			
100069620	PORT HURON	MI		09/01/2021		2,682							2,682	2,682			
100069634	BROCKTON	MA		09/01/2021		8,634		201			201		8,835	8,835			
100069638	SAN BENITO	TX		09/01/2021		2,707		(28)			(28)		2,679	2,679			
100069649	TWENTYNINE PALMS	CA		09/01/2021		3,406		(9)			(9)		3,397	3,397			
100069654	SICKLERVILLE	NJ		09/01/2021		6,201		141			141		6,342	6,342			
100069669	LAKELAND	FL		09/01/2021		7,484		(4)			(4)		7,480	7,480			
100069670	HEMET	CA		09/01/2021		3,657		30			30		3,687	3,687			
100069735	MORENO VALLEY	CA		09/01/2021		8,412		(16)			(16)		8,396	8,396			
100069751	KNOXVILLE	MD		09/01/2021		3,916		11			11		3,927	3,927			
100069766	PHILADELPHIA	PA		09/01/2021		1,125		32			32		1,157	1,157			
100069773	ASHTABULA	OH		09/01/2021		1,971		54			54		2,025	2,025			
100069774	WYOMING	MI		09/01/2021		4,129		100			100		4,229	4,229			
100069792	MACON	GA		09/01/2021		2,885		41			41		2,926	2,926			
100069801	REYNOLDSVILLE	PA		09/01/2021		1,052		32			32		1,084	1,084			
100069803	EAST ORANGE	NJ		09/01/2021		4,484		152			152		4,636	4,636			
100069804	ITASCA	IL		09/01/2021		5,223		112			112		5,335	5,335			
100069806	BALDWIN	NY		09/01/2021		9,578		353			353		9,931	9,931			
100069833	MERRILL	OR		09/01/2021		3,441		66			66		3,507	3,507			
100069836	WASHINGTON	DC		09/01/2021		5,478		153			153		5,631	5,631			
100069851	OWINGS MILLS	MD		09/01/2021		5,213		155			155		5,368	5,368			
100069867	PHILADELPHIA	PA		09/01/2021		4,515		161			161		4,676	4,676			
100069875	MCMINNVILLE	OR		09/01/2021		3,350		84			84		3,434	3,434			
100069894	SAN ANTONIO	TX		09/01/2021		16,854		(53)			(53)		16,801	16,801			
100069896	BALTIMORE	MD		09/01/2021		8,639		202			202		8,841	8,841			
100069902	DESOTO	TX		09/01/2021		3,489		53			53		3,542	3,542			
100069908	NEWCASTLE	WA		09/01/2021		12,285		332			332		12,617	12,617			
100069911	ACTON	CA		09/01/2021		7,854		132			132		7,986	7,986			
100069912	BURIEN	WA		09/01/2021		4,329		102			102		4,431	4,431			
100069972	STATEN ISLAND	NY		09/01/2021		1,287		59			59		1,346	1,346			
100070031	MT AIRY	MD		09/01/2021		11,076		252			252		11,328	11,328			
100070042	SAN ANTONIO	TX		09/01/2021		1,919		(18)			(18)		1,901	1,901			
100070095	WEST COLUMBIA	SC		09/01/2021		3,330		(35)			(35)		3,295	3,295			
100070098	SEWELL	NJ		09/01/2021		4,856		137			137		4,993	4,993			
100070108	LANDING	NJ		09/01/2021		5,650		236			236		5,886	5,886			
100070113	BOILING SPRINGS	PA		09/01/2021		1,231		41			41		1,272	1,272			
100070132	ATLANTA	GA		09/01/2021		2,767		38			38		2,805	2,805			
100070190	WASHINGTON	NJ		09/01/2021		7,532		340			340		7,872	7,872			
100070198	CLEVELAND	OH		09/01/2021		1,062		46			46		1,108	1,108			
100070214	AUBURNDALE	FL		09/01/2021		5,188		179			179		5,367	5,367			
100070221	ROTTERDAM	NLD		08/31/2021										176	176		176
100070224	DEN HAAG	NLD		08/31/2021										351	351		351

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070227	DEN HAAG	NLD		08/31/2021		16,875						2,361	19,236	18,858	(378)		(378)
100070251	ROTTERDAM	NLD		08/31/2021										143	143		143
100070254	AMSTERDAM	NLD		08/31/2021										490	490		490
100070257	TIEL	NLD		08/31/2021		1,436						201	1,637	1,582	(55)		(55)
100070260	TIEL	NLD		08/31/2021										166	166		166
100070263	DEN HAAG	NLD		08/31/2021										180	180		180
100070269	UTRECHT	NLD		08/31/2021										330	330		330
100070272	DEN HAAG	NLD		08/31/2021										291	291		291
100070275	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021										231	231		231
100070278	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		1,086						152	1,238	1,197	(42)		(42)
100070281	GRONINGEN	NLD		08/31/2021										156	156		156
100070287	DEN HAAG	NLD		08/31/2021										100	100		100
100070290	DEN HAAG	NLD		08/31/2021		876						122	998	965	(33)		(33)
100070296	AMSTERDAM	NLD		08/31/2021		2,600						364	2,964	2,879	(84)		(84)
100070299	AMSTERDAM	NLD		08/31/2021										135	135		135
100070302	AMSTERDAM	NLD		08/31/2021										121	121		121
100070305	AMSTERDAM	NLD		08/31/2021		1,359						190	1,549	1,505	(44)		(44)
100070308	AMSTERDAM	NLD		08/31/2021										377	377		377
100070311	GROUW	NLD		08/31/2021										152	152		152
100070314	GROUW	NLD		08/31/2021		783						109	892	863	(28)		(28)
100070317	CASTRICUM	NLD		08/31/2021										214	214		214
100070320	ECHT/LIMBURG	NLD		08/31/2021										508	508		508
100070323	WIJCHEN	NLD		08/31/2021										225	225		225
100070326	WIJCHEN	NLD		08/31/2021		1,071						150	1,221	1,183	(38)		(38)
100070329	WIJCHEN	NLD		08/31/2021		1,015						142	1,157	1,121	(36)		(36)
100070332	WIJCHEN	NLD		08/31/2021										214	214		214
100070335	ROTTERDAM	NLD		08/31/2021										149	149		149
100070338	ROTTERDAM	NLD		08/31/2021		547						76	623	606	(17)		(17)
100070347	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021										109	109		109
100070350	AMSTERDAM	NLD		08/31/2021										280	280		280
100070359	HEERHUGOWAARD	NLD		08/31/2021										154	154		154
100070362	ZOETERMEER	NLD		08/31/2021										306	306		306
100070400	BURKE	VA		09/23/2021		6,617		(202)			(202)		6,415	6,415			
100070401	AMERICAN CANYON	CA		09/23/2021		12,314		(109)			(109)		12,205	12,205			
100070402	LOWELL	MA		09/23/2021		7,688		(187)			(187)		7,501	7,501			
100070403	WOODLAND	CA		09/23/2021		6,083		(225)			(225)		5,858	5,858			
100070405	REXBURG	ID		09/23/2021		3,964		(124)			(124)		3,840	3,840			
100070407	RENO	NV		09/23/2021		9,094		(146)			(146)		8,948	8,948			
100070408	CHARLOTTE	NC		09/23/2021		3,995		(160)			(160)		3,835	3,835			
100070409	KNOXVILLE	TN		09/23/2021		3,983		(135)			(135)		3,848	3,848			
100070410	SAN FRANCISCO	CA		09/23/2021		36,495		(151)			(151)		36,344	36,344			
100070411	N LAS VEGAS	NV		09/23/2021		3,845		(102)			(102)		3,743	3,743			
100070412	BERKELEY	CA		09/23/2021		14,816		(148)			(148)		14,668	14,668			
100070414	TUCSON	AZ		09/23/2021		2,118		(86)			(86)		2,032	2,032			
100070415	TYBEE ISLAND	GA		09/23/2021		6,679		(116)			(116)		6,563	6,563			
100070416	KNOXVILLE	TN		09/23/2021		2,729		(91)			(91)		2,638	2,638			
100070417	WESTMINSTER	CO		09/23/2021		6,455		(119)			(119)		6,336	6,336			
100070418	CANYON COUNTRY	CA		09/23/2021		5,730		29			29		5,759	5,759			
100070419	NEW ORLEANS	LA		09/23/2021		7,915		(172)			(172)		7,743	7,743			
100070420	SALEM	OR		09/23/2021		4,018		(159)			(159)		3,859	3,859			
100070421	PORTLAND	OR		09/23/2021		14,073		(292)			(292)		13,781	13,781			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070422	SCOTTSDALE	AZ		09/23/2021		3,628		(73)			(73)		3,555	3,555			
100070423	SAN JOSE	CA		09/23/2021		114,433		(2,248)	77		(2,325)		112,108	110,230		(1,879)	(1,879)
100070424	SAN BERNARDINO	CA		09/23/2021		4,318		(148)			(148)		4,170	4,170			
100070425	MIRAMAR	FL		09/23/2021		6,815		(100)			(100)		6,715	6,715			
100070427	SACRAMENTO	CA		09/23/2021		4,229		(87)			(87)		4,142	4,142			
100070430	SURFSIDE BEACH	SC		09/23/2021		2,071		(78)			(78)		1,993	1,993			
100070431	MILL VALLEY	CA		09/23/2021		8,445		(123)			(123)		8,322	8,322			
100070432	MERCED	CA		09/23/2021		5,590		(134)			(134)		5,456	5,456			
100070434	BOSTON	MA		09/23/2021		7,642		(95)			(95)		7,547	7,547			
100070436	MIDLAND	TX		09/23/2021		4,031		(159)			(159)		3,872	3,872			
100070437	PITTSBURGH	PA		09/23/2021		3,527		(81)			(81)		3,446	3,446			
100070438	CHARLOTTE	NC		09/23/2021		4,383		(47)			(47)		4,336	4,336			
100070439	GRAVOIS MILLS	MO		09/23/2021		3,353		(93)			(93)		3,260	3,260			
100070440	LAPEER	MI		09/23/2021		2,526		(60)			(60)		2,466	2,466			
100070442	HENRICO	VA		09/23/2021		1,976		(51)			(51)		1,925	1,925			
100070443	CONYERS	GA		09/23/2021		3,250		(48)			(48)		3,202	3,202			
100070444	FREDERICK	MD		09/23/2021		4,809		(108)			(108)		4,701	4,701			
100070445	FORT PIERCE	FL		09/23/2021		2,415		(48)			(48)		2,367	2,367			
100070447	APOPKA	FL		09/23/2021		7,602		(284)			(284)		7,318	7,318			
100070448	PLEASANT HILL	MO		09/23/2021		5,983		(222)			(222)		5,761	5,761			
100070449	LOS ANGELES	CA		09/23/2021		5,879		(197)			(197)		5,682	5,682			
100070451	BANDON	OR		09/23/2021		6,168		(133)			(133)		6,035	6,035			
100070454	TUCSON	AZ		09/23/2021		4,664		(129)			(129)		4,535	4,535			
100070455	MESA	AZ		09/23/2021		4,621		(190)			(190)		4,431	4,431			
100070456	HALLANDALE BEACH	FL		09/23/2021		14,950		(682)			(682)		14,268	14,268			
100070457	ARKADELPHIA	AR		09/23/2021		2,326		(100)			(100)		2,226	2,226			
100070458	TUCSON	AZ		09/23/2021		2,626		(125)			(125)		2,501	2,501			
100070459	EXETER	CA		09/23/2021		3,526		(186)			(186)		3,340	3,340			
100070461	LEESBURG	FL		09/23/2021		3,692		(165)			(165)		3,527	3,527			
100070462	VALPARAISO	FL		09/23/2021		3,458		(172)			(172)		3,286	3,286			
100070463	LA QUINTA	CA		09/23/2021		3,339		(164)			(164)		3,175	3,175			
100070464	EAST HARTFORD	CT		09/23/2021		2,478		(110)			(110)		2,368	2,368			
100070465	BONAIRE	GA		09/23/2021		2,169		(114)			(114)		2,055	2,055			
100070466	PALATKA	FL		09/23/2021		1,471		(83)			(83)		1,388	1,388			
100070467	COLUMBUS	GA		09/23/2021		3,376		(167)			(167)		3,209	3,209			
100070468	ANTIOCH	IL		09/23/2021		3,071		(126)			(126)		2,945	2,945			
100070472	GOODING	ID		09/23/2021		2,765		(127)			(127)		2,638	2,638			
100070473	BALTIMORE	MD		09/23/2021		2,968		(164)			(164)		2,804	2,804			
100070475	CHISAGO CITY	MN		09/23/2021		6,945		(163)			(163)		6,782	6,782			
100070477	CHARLOTTE	NC		09/23/2021		3,233		(127)			(127)		3,106	3,106			
100070479	GRANTS PASS	OR		09/23/2021		5,291		(223)			(223)		5,068	5,068			
100070481	RUNNEMEDE	NJ		09/23/2021		3,268		(148)			(148)		3,120	3,120			
100070482	SOUTH EUCLID	OH		09/23/2021		2,083		(111)			(111)		1,972	1,972			
100070483	ELKINS PARK	PA		09/23/2021		4,344		(173)			(173)		4,171	4,171			
100070484	SCRANTON	PA		09/23/2021		2,702		(158)			(158)		2,544	2,544			
100070486	COATESVILLE	PA		09/23/2021		2,442		(143)			(143)		2,299	2,299			
100070487	WEST READING	PA		09/23/2021		2,604		(148)			(148)		2,456	2,456			
100070489	ALLENTOWN	PA		09/23/2021		2,954		(162)			(162)		2,792	2,792			
100070490	BURRILLVILLE	RI		09/23/2021		2,781		(140)			(140)		2,641	2,641			
100070491	WEST MIFFLIN	PA		09/23/2021		1,945		(124)			(124)		1,821	1,821			
100070492	WEST WARWICK	RI		09/23/2021		3,043		(167)			(167)		2,876	2,876			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070493	COLUMBIA	SC		09/23/2021		2,508		(108)			(108)		2,400	2,400			
100070494	THE COLONY	TX		09/23/2021		5,120		(245)			(245)		4,875	4,875			
100070496	CLOVER	SC		09/23/2021		2,300		(121)			(121)		2,179	2,179			
100070497	SAN ANTONIO	TX		09/23/2021		3,424		(170)			(170)		3,254	3,254			
100070498	KATY	TX		09/23/2021		3,412		(164)			(164)		3,248	3,248			
100070499	FRESNO	TX		09/23/2021		4,456		(146)			(146)		4,310	4,310			
100070500	SAN ANTONIO	TX		09/23/2021		2,372		(140)			(140)		2,232	2,232			
100070501	POQUOSON	VA		09/23/2021		3,251		(161)			(161)		3,090	3,090			
100070502	KEMP	TX		09/23/2021		2,291		(130)			(130)		2,161	2,161			
100070503	VIRGINIA BEACH	VA		09/23/2021		2,755		(140)			(140)		2,615	2,615			
100070504	ROANOKE	VA		09/23/2021		3,443		(161)			(161)		3,282	3,282			
100070505	KILLEEN	TX		09/23/2021		5,503		(314)			(314)		5,189	5,189			
100070506	NAMPA	ID		09/23/2021		5,394		(106)			(106)		5,288	5,288			
100070507	MECHANICSVILLE	VA		09/23/2021		5,068		(126)			(126)		4,942	4,942			
100070508	PLYMOUTH	WI		09/23/2021		2,468		(124)			(124)		2,344	2,344			
100070509	CAPE CORAL	FL		09/23/2021		5,276		(96)			(96)		5,180	5,180			
100070510	STUART	FL		09/23/2021		5,557		(113)			(113)		5,444	5,444			
100070511	PALMDALE	CA		09/23/2021		8,422		(204)			(204)		8,218	8,218			
100070512	VENTNOR CITY	NJ		09/23/2021		9,597		(273)			(273)		9,324	9,324			
100070513	LANCASTER	CA		09/23/2021		8,287		(77)			(77)		8,210	8,210			
100070515	MOSCOW	ID		09/23/2021		4,713		(144)			(144)		4,569	4,569			
100070516	COLORADO SPRINGS	CO		09/23/2021		5,247		(189)			(189)		5,058	5,058			
100070517	WASHINGTON	DC		09/23/2021		15,406		(248)			(248)		15,158	15,158			
100070519	ONTARIO	CA		09/23/2021		17,404		(326)			(326)		17,078	17,078			
100070540	MONTGOMERY	AL		10/01/2021		2,447		(28)			(28)		2,419	2,419			
100070548	LEVITTOWN	PA		10/01/2021		5,675		(83)			(83)		5,592	5,592			
100070552	WILLIAMSPORT	PA		10/01/2021		1,803		(4)			(4)		1,799	1,799			
100070586	EASTON	PA		10/01/2021		3,565		(6)			(6)		3,559	3,559			
100070611	MIDDLETOWN	NY		10/01/2021		3,937		(29)			(29)		3,908	3,908			
100070622	CLINTON	MS		10/01/2021		6,294		(29)			(29)		6,265	6,265			
100070623	RINGGOLD	GA		10/01/2021		5,857		(87)			(87)		5,770	5,770			
100070628	KISSIMMEE	FL		10/01/2021		7,845		(64)			(64)		7,781	7,781			
100070633	TULSA	OK		10/01/2021		5,102		(86)			(86)		5,016	5,016			
100070639	DENVER	CO		10/01/2021		4,444		(42)			(42)		4,402	4,402			
100070647	WAPPINGERS FALLS	NY		10/01/2021		4,861		(36)			(36)		4,825	4,825			
100070651	UNION GROVE	WI		10/01/2021		4,107		(40)			(40)		4,067	4,067			
100070674	GLASSBORO	NJ		10/01/2021		2,724		(27)			(27)		2,697	2,697			
100070682	SPOKANE	WA		10/01/2021		6,096		(32)			(32)		6,064	6,064			
100070688	HELENA	AL		10/01/2021		6,081		(89)			(89)		5,992	5,992			
100070695	PALM COAST	FL		10/01/2021		6,480		(66)			(66)		6,414	6,414			
100070697	COCOA	FL		10/01/2021		4,735		(44)			(44)		4,691	4,691			
100070704	LAS VEGAS	NV		10/01/2021		4,390		13			13		4,403	4,403			
100070726	OAK FOREST	IL		10/01/2021		2,627		(4)			(4)		2,623	2,623			
100070728	SATELLITE BEACH	FL		10/01/2021		4,297		(4)			(4)		4,293	4,293			
100070734	BERRIEN SPRINGS	MI		10/01/2021		4,060		(31)			(31)		4,029	4,029			
100070741	CLINTON	MD		10/01/2021		6,247		2			2		6,249	6,249			
100070742	HAMILTON	NJ		10/01/2021		4,778		(5)			(5)		4,773	4,773			
100070751	STONY BROOK	NY		10/01/2021		37,385		(51)			(51)		37,334	37,334			
100070760	NAMPA	ID		10/01/2021		2,523		(1)			(1)		2,522	2,522			
100070768	FORT WAYNE	IN		10/01/2021		1,832		(3)			(3)		1,829	1,829			
100070779	HANOVER TOWNSHIP	PA		10/01/2021		2,215		1			1		2,216	2,216			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070783	BROOKLYN	NY		10/01/2021		8,585		(3)			(3)		8,582	8,582			
100070785	INDIANA	PA		10/01/2021		4,073		(57)			(57)		4,016	4,016			
100070788	MILFORD	PA		10/01/2021		3,608		(2)			(2)		3,606	3,606			
100070797	JENKINS TOWNSHIP	PA		10/01/2021		2,793		(71)			(71)		2,722	2,722			
100070818	TROTWOOD	OH		10/01/2021		1,965		(22)			(22)		1,943	1,943			
100070825	PHILADELPHIA	PA		10/01/2021		5,500		(20)			(20)		5,480	5,480			
100070831	MIDLOTHIAN	VA		10/01/2021		2,498		(13)			(13)		2,485	2,485			
100070842	CORONA	CA		10/01/2021		8,370		(45)			(45)		8,325	8,325			
100070844	JACKSONVILLE	FL		10/01/2021		1,156		(15)			(15)		1,141	1,141			
100070849	ALEX CITY	AL		10/01/2021		2,825		(31)			(31)		2,794	2,794			
100070854	HAGERSTOWN	MD		10/01/2021		3,908		(4)			(4)		3,904	3,904			
100070864	OZARK	AL		10/01/2021		2,024		(23)			(23)		2,001	2,001			
100070874	TORRINGTON	CT		10/01/2021		4,039		(25)			(25)		4,014	4,014			
100070884	BARTO	PA		10/01/2021		3,256		(26)			(26)		3,230	3,230			
100070890	BALTIMORE	MD		10/01/2021		2,750		(35)			(35)		2,715	2,715			
100070895	INMAN	SC		10/01/2021		3,494		(64)			(64)		3,430	3,430			
100070896	STEPHENS CITY	VA		10/01/2021		11,126		(134)			(134)		10,992	10,992			
100070902	WINTER HAVEN	FL		10/01/2021		4,865		(53)			(53)		4,812	4,812			
100070906	WETUMPKA	AL		10/01/2021		2,926		(30)			(30)		2,896	2,896			
100070914	HENDERSON	NV		10/01/2021		5,040		(28)			(28)		5,012	5,012			
100070926	COLLINSVILLE	IL		10/01/2021		2,048		(26)			(26)		2,022	2,022			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		5,765		(68)			(68)		5,697	5,697			
100070934	GLENDORA	NJ		10/01/2021		3,694		(48)			(48)		3,646	3,646			
100070948	BATON ROUGE	LA		10/01/2021		4,836		(65)			(65)		4,771	4,771			
100070971	PLATTEVILLE	WI		10/01/2021		3,099		(38)			(38)		3,061	3,061			
100070999	CLARKSVILLE	TN		10/01/2021		1,874		(10)			(10)		1,864	1,864			
100071003	HANOVER	PA		10/01/2021		4,951		(2)			(2)		4,949	4,949			
100071005	MAYS LANDING	NJ		10/01/2021		3,184		(39)			(39)		3,145	3,145			
100071014	SOUTH OZONE PARK	NY		10/01/2021		7,753		(7)			(7)		7,746	7,746			
100071026	BETHLEHEM	PA		10/01/2021		3,970		(52)			(52)		3,918	3,918			
100071037	DOWNINGTOWN	PA		10/01/2021		7,065		9			9		7,074	7,074			
100071043	EPHRATA	PA		10/01/2021		6,563		(9)			(9)		6,554	6,554			
100071055	HAZLET	NJ		10/01/2021		9,209		64			64		9,273	9,273			
100071064	SAN ANTONIO	TX		10/01/2021		3,050		(19)			(19)		3,031	3,031			
100071065	DARBY	PA		10/01/2021		1,792		9			9		1,801	1,801			
100071071	ORLANDO	FL		10/01/2021		3,712		(44)			(44)		3,668	3,668			
100071099	MIAMI	FL		10/01/2021		5,992		41			41		6,033	6,033			
100071101	APPLE VALLEY	CA		10/01/2021		6,760		(10)			(10)		6,750	6,750			
100071105	FLORIDA CITY	FL		10/01/2021		4,461		(6)			(6)		4,455	4,455			
100071118	EI DORADO	AR		10/01/2021		1,957		(12)			(12)		1,945	1,945			
100071126	BALTIMORE	MD		10/01/2021		5,938		5			5		5,943	5,943			
100071134	JACKSON	MI		10/01/2021		2,057		(4)			(4)		2,053	2,053			
100071151	TAMPA	FL		10/01/2021		3,941		(9)			(9)		3,932	3,932			
100071182	MIDLAND	TX		10/01/2021		5,779		(6)			(6)		5,773	5,773			
100071222	DARBY	PA		10/01/2021		1,492		7			7		1,499	1,499			
100071225	COLORADO SPRINGS	CO		10/01/2021		5,824		(7)			(7)		5,817	5,817			
100071231	ENDICOTT	NY		10/01/2021		2,136		10			10		2,146	2,146			
100071237	POTTSTOWN	PA		10/01/2021		7,554		34			34		7,588	7,588			
100071239	BAYTOWN	TX		10/01/2021		6,505							6,505	6,505			
100071250	HOMESTEAD	FL		10/01/2021		11,712		57			57		11,769	11,769			
100071260	BOYNTON BEACH	FL		10/01/2021		5,279		21			21		5,300	5,300			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071262	WESLEY CHAPEL	FL		10/01/2021		8,875		36			36		8,911	8,911			
100071267	CONROE	TX		10/01/2021		7,044		(6)			(6)		7,038	7,038			
100071281	ALBANY	NY		10/01/2021		4,071		103			103		4,174	4,174			
100071282	JOPLIN	MO		10/01/2021		3,682		(25)			(25)		3,657	3,657			
100071292	RINCON	GA		10/01/2021		1,864		(3)			(3)		1,861	1,861			
100071293	PHENIX CITY	AL		10/01/2021		3,626		43			43		3,669	3,669			
100071300	LAHAINA	HI		10/01/2021		11,078		172			172		11,250	11,250			
100071304	CORPUS CHRISTI	TX		10/01/2021		3,161		(18)			(18)		3,143	3,143			
100071320	THORNTON	CO		10/01/2021		3,401		58			58		3,459	3,459			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		7,818		179			179		7,997	7,997			
100071344	GRANDVIEW	TX		10/01/2021		7,124		60			60		7,184	7,184			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		3,282		(32)			(32)		3,250	3,250			
100071370	PORT SAINT LUCIE	FL		10/01/2021		4,857		(33)			(33)		4,824	4,824			
100071377	LAKELAND	FL		10/01/2021		2,678		26			26		2,704	2,704			
100071391	HICKORY	NC		10/01/2021		4,044		(14)			(14)		4,030	4,030			
100071396	LIBERTY	MO		10/01/2021		3,445		94			94		3,539	3,539			
100071422	CAPELLE AAN DEN IJSSEL	NLD		09/30/2021		400,039						47,315	447,354	445,992	(1,362)		(1,362)
100071423	LEEUWARDEN	NLD		09/30/2021										126	126		126
100071424	APPINGEDAM	NLD		09/30/2021										135	135		135
100071425	TILBURG	NLD		09/30/2021										201	201		201
100071426	TILBURG	NLD		09/30/2021		1,363						161	1,524	1,501	(23)		(23)
100071427	DEN HAAG	NLD		09/30/2021										193	193		193
100071429	DELFT	NLD		09/30/2021		4,622						547	5,169	5,215	46		46
100071430	HEERLEN	NLD		09/30/2021		536						63	599	590	(9)		(9)
100071431	HEERLEN	NLD		09/30/2021										69	69		69
100071432	TILBURG	NLD		09/30/2021										539	539		539
100071433	ROTTERDAM	NLD		09/30/2021										459	459		459
100071434	ROTTERDAM	NLD		09/30/2021		1,826						216	2,042	2,020	(22)		(22)
100071435	LEEUWARDEN	NLD		09/30/2021										118	118		118
100071436	LEEUWARDEN	NLD		09/30/2021										121	121		121
100071437	TILBURG	NLD		09/30/2021		1,383						164	1,547	1,522	(26)		(26)
100071438	TILBURG	NLD		09/30/2021										163	163		163
100071443	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021										248	248		248
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		1,629						193	1,822	1,795	(27)		(27)
100071445	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021										220	220		220
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		1,239						146	1,385	1,366	(18)		(18)
100071447	DEN HAAG	NLD		09/30/2021										337	337		337
100071448	DEN HAAG	NLD		09/30/2021										599	599		599
100071452	VENLO	NLD		09/30/2021										113	113		113
100071453	VENLO	NLD		09/30/2021		715						84	799	790	(9)		(9)
100071454	KATWIJK	NLD		09/30/2021										122	122		122
100071455	KATWIJK	NLD		09/30/2021		795						94	889	876	(13)		(13)
100071456	ROTTERDAM	NLD		09/30/2021										2,555	2,555		2,555
100071457	DEN HAAG	NLD		09/30/2021		207,140						24,500	231,640	230,958	(681)		(681)
100071459	TILBURG	NLD		09/30/2021										144	144		144
100071460	TILBURG	NLD		09/30/2021		1,031						122	1,153	1,136	(17)		(17)
100071463	SUMMERLAND KEY	FL		10/26/2021		12,726		(726)			(726)		12,000	12,000			
100071465	SANTA BARBARA	CA		10/26/2021		12,742		(223)			(223)		12,519	12,519			
100071467	PEORIA	AZ		10/26/2021		5,351		(407)			(407)		4,944	4,944			
100071468	BOWIE	MD		10/26/2021		6,501		(415)			(415)		6,086	6,086			
100071469	ANAHEIM	CA		10/26/2021		7,346		(114)			(114)		7,232	7,232			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071470	CANYON COUNTRY	CA		10/26/2021		2,104		(44)			(44)		2,060	2,060			
100071472	ISLE OF PALMS	SC		10/26/2021		2,455		(55)			(55)		2,400	2,400			
100071477	LOS ANGELES	CA		10/26/2021		11,084		(541)			(541)		10,543	10,543			
100071478	COOPER CITY	FL		10/26/2021		7,058		(580)			(580)		6,478	6,478			
100071480	VALLEJO	CA		10/26/2021		9,764		(113)			(113)		9,651	9,651			
100071481	CHATSWORTH	CA		10/26/2021		10,603		(687)			(687)		9,916	9,916			
100071482	SAN JOSE	CA		10/26/2021		8,855		(143)			(143)		8,712	8,712			
100071485	LOS ANGELES	CA		10/26/2021		18,073		(214)			(214)		17,859	17,859			
100071488	LEHIGH ACRES	FL		10/26/2021		4,623		(55)			(55)		4,568	4,568			
100071493	DOUGLASVILLE	GA		10/26/2021		6,532		(70)			(70)		6,462	6,462			
100071494	DECATUR	GA		10/26/2021		5,563		(388)			(388)		5,175	5,175			
100071496	PASADENA	CA		10/26/2021		10,271		(489)			(489)		9,782	9,782			
100071503	BELLAIRE	TX		10/19/2021		8,105		(191)			(191)		7,914	7,914			
100071505	CORONA DEL MAR	CA		10/19/2021		56,143		(790)			(790)		55,353	55,353			
100071506	DALLAS	TX		10/19/2021		23,495		(758)			(758)		22,737	22,737			
100071508	CORPUS CHRISTI	TX		10/19/2021		1,953		(64)			(64)		1,889	1,889			
100071509	LOS ANGELES	CA		10/19/2021		5,202		(71)			(71)		5,131	5,131			
100071510	KALISPELL	MT		10/19/2021		5,490		(87)			(87)		5,403	5,403			
100071511	KALISPELL	MT		10/19/2021		4,431		(70)			(70)		4,361	4,361			
100071513	CHINO	CA		10/19/2021		9,805		(68)			(68)		9,737	9,737			
100071516	WEST HOLLYWOOD	CA		10/19/2021		22,221		(690)			(690)		21,531	21,531			
100071518	MALIBU	CA		10/19/2021													
100071523	ANKENY	IA		10/14/2021		3,535		(150)			(150)		3,385	3,385			
100071524	LAKEVILLE	MN		10/14/2021		8,366		(216)			(216)		8,150	8,150			
100071525	EVERETT	WA		10/14/2021		7,128		(183)			(183)		6,945	6,945			
100071528	LAKEWOOD	NJ		10/14/2021		6,131		(158)			(158)		5,973	5,973			
100071529	WARWICK	RI		10/14/2021		3,455		(147)			(147)		3,308	3,308			
100071530	CITRUS SPGS	FL		10/14/2021		3,879		(100)			(100)		3,779	3,779			
100071531	CARLSBAD	CA		10/14/2021		15,972		(371)			(371)		15,601	15,601			
100071533	HUNTSVILLE	TX		10/14/2021		4,659		(155)			(155)		4,504	4,504			
100071534	PITTSBURGH	PA		10/14/2021		4,689		(121)			(121)		4,568	4,568			
100071535	WARWICK	RI		10/14/2021		4,120		(116)			(116)		4,004	4,004			
100071536	NEWPORT NEWS	VA		10/14/2021		3,371		(104)			(104)		3,267	3,267			
100071537	NEW SMYRNA BEACH	FL		10/14/2021		11,314		(292)			(292)		11,022	11,022			
100071538	WINTER HAVEN	FL		10/14/2021		3,504		(117)			(117)		3,387	3,387			
100071539	ANAHEIM	CA		10/14/2021		13,046		(400)			(400)		12,646	12,646			
100071540	EUGENE	OR		10/14/2021		4,665		(182)			(182)		4,483	4,483			
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		17,934		(551)			(551)		17,383	17,383			
100071542	LEESBURG	FL		10/14/2021		4,992		(89)			(89)		4,903	4,903			
100071543	LOS ANGELES	CA		10/14/2021		7,858		(258)			(258)		7,600	7,600			
100071544	CASTRO VALLEY	CA		10/14/2021		10,843		(213)			(213)		10,630	10,630			
100071545	CHARLOTTE	NC		10/14/2021		3,849		(163)			(163)		3,686	3,686			
100071546	WOODBURY	MN		10/14/2021		3,901		(100)			(100)		3,801	3,801			
100071547	PORTLAND	OR		10/14/2021		3,589		(157)			(157)		3,432	3,432			
100071548	GREENSBORO	NC		10/14/2021		4,942		(146)			(146)		4,796	4,796			
100071549	MILL CITY	OR		10/14/2021		4,491		(195)			(195)		4,296	4,296			
100071550	SAN FERNANDO	CA		10/14/2021		11,256		(285)			(285)		10,971	10,971			
100071551	RICHMOND	VA		10/14/2021		9,296		(293)			(293)		9,003	9,003			
100071552	LOS ANGELES	CA		10/14/2021		8,505		(180)			(180)		8,325	8,325			
100071553	NORTHRIDGE	CA		10/14/2021		13,935		(153)			(153)		13,782	13,782			
100071554	SEGUIN	TX		10/14/2021		6,036		(184)			(184)		5,852	5,852			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071556	SAN LEANDRO	CA		10/14/2021		15,275		(156)			(156)		15,119	15,119			
100071558	WOODSTOCK	GA		10/14/2021		5,416		(55)			(55)		5,361	5,361			
100071561	SEASIDE	CA		10/14/2021		14,204		(409)			(409)		13,795	13,795			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		4,029		(173)			(173)		3,856	3,856			
100071563	CHARLOTTESVILLE	VA		10/14/2021		5,443		(80)			(80)		5,363	5,363			
100071564	CHESAPEAKE	VA		10/14/2021		5,615		(208)			(208)		5,407	5,407			
100071565	SEASIDE	CA		10/14/2021		12,820		(369)			(369)		12,451	12,451			
100071566	CHARLOTTE	NC		10/14/2021		3,630		(159)			(159)		3,471	3,471			
100071567	KNOXVILLE	TN		10/14/2021		4,394		(78)			(78)		4,316	4,316			
100071568	STERLING	VA		10/14/2021		6,521		(144)			(144)		6,377	6,377			
100071569	SPOKANE	WA		10/14/2021		4,313		(147)			(147)		4,166	4,166			
100071570	CHARLOTTESVILLE	VA		10/14/2021		3,659		(147)			(147)		3,512	3,512			
100071571	YOUNGSVILLE	LA		10/14/2021		4,053		(58)			(58)		3,995	3,995			
100071572	ANNA	TX		10/14/2021		4,463		(79)			(79)		4,384	4,384			
100071573	LAND O LAKES	FL		10/14/2021		10,223		(173)			(173)		10,050	10,050			
100071574	SAN JOSE	CA		10/14/2021		23,263		176			176		23,439	23,439			
100071575	BOISE	ID		10/14/2021		6,708		(250)			(250)		6,458	6,458			
100071576	AUSTIN	TX		10/14/2021		4,472		(132)			(132)		4,340	4,340			
100071578	WHEAT RIDGE	CO		10/14/2021		4,660		(141)			(141)		4,519	4,519			
100071579	COCOA	FL		10/14/2021		4,452		(116)			(116)		4,336	4,336			
100071580	MIAMI	FL		10/14/2021		11,058		(128)			(128)		10,930	10,930			
100071581	SAN PEDRO	CA		10/14/2021		7,525		(237)			(237)		7,288	7,288			
100071582	LEESBURG	VA		10/14/2021		4,675		(145)			(145)		4,530	4,530			
100071584	WINDERMERE	FL		10/14/2021		4,150		(182)			(182)		3,968	3,968			
100071585	NEW BEDFORD	MA		10/14/2021		4,535		(128)			(128)		4,407	4,407			
100071586	KISSIMMEE	FL		10/14/2021		4,887		(127)			(127)		4,760	4,760			
100071587	BROOKLYN PARK	MN		10/14/2021		9,940		(302)			(302)		9,638	9,638			
100071588	SAN ANTONIO	TX		10/14/2021		4,425		(73)			(73)		4,352	4,352			
100071589	LOS ANGELES	CA		10/14/2021		26,649		(204)			(204)		26,445	26,445			
100071590	BOTHELL	WA		10/14/2021		8,711		(151)			(151)		8,560	8,560			
100071591	ALHAMBRA	CA		10/14/2021		11,478		(291)			(291)		11,187	11,187			
100071592	CHARLOTTE	NC		10/14/2021		4,473		(105)			(105)		4,368	4,368			
100071593	MAPLEWOOD	MN		10/14/2021		6,757		(265)			(265)		6,492	6,492			
100071595	CLOVIS	CA		10/14/2021		4,432		(73)			(73)		4,359	4,359			
100071598	TUCSON	AZ		10/14/2021		5,709		(197)			(197)		5,512	5,512			
100071599	LOS ANGELES	CA		10/14/2021		7,192		(235)			(235)		6,957	6,957			
100071600	SACRAMENTO	CA		10/14/2021		7,025		(200)			(200)		6,825	6,825			
100071602	PLANO	TX		10/14/2021		6,267		(157)			(157)		6,110	6,110			
100071604	METAIRIE	LA		10/14/2021		7,820		(288)			(288)		7,532	7,532			
100071605	CASHION	OK		10/14/2021		4,557		(174)			(174)		4,383	4,383			
100071606	MARYSVILLE	WA		10/14/2021		6,281		(225)			(225)		6,056	6,056			
100071607	MINNEAPOLIS	MN		10/14/2021		3,829		(107)			(107)		3,722	3,722			
100071608	MEMPHIS	TN		10/14/2021		1,796		(61)			(61)		1,735	1,735			
100071610	EL PASO	TX		10/14/2021		2,687		(110)			(110)		2,577	2,577			
100071612	OCEAN CITY	NJ		10/14/2021		13,249		(306)			(306)		12,943	12,943			
100071613	BROKEN ARROW	OK		10/14/2021		2,175		(94)			(94)		2,081	2,081			
100071615	CLOVIS	CA		10/14/2021		7,414		(237)			(237)		7,177	7,177			
100071617	LEWISTON	MI		10/14/2021		1,943		(78)			(78)		1,865	1,865			
100071618	HAWTHORNE	CA		10/14/2021		6,265		(209)			(209)		6,056	6,056			
100071619	PETERSBURG	VA		10/14/2021		4,198		(122)			(122)		4,076	4,076			
100071620	TACOMA	WA		10/14/2021		10,320		(274)			(274)		10,046	10,046			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071621	RENO	NV		10/14/2021		4,505		(176)			(176)		4,329	4,329			
100071622	JACKSON	TN		10/14/2021		2,081		(77)			(77)		2,004	2,004			
100071623	PURCELLVILLE	VA		10/14/2021		7,856		(205)			(205)		7,651	7,651			
100071624	SCOTTSDALE	AZ		10/14/2021		4,692		(17)			(17)		4,675	4,675			
100071625	BASTROP	TX		10/14/2021		4,414		(117)			(117)		4,297	4,297			
100071627	CLOVIS	CA		10/14/2021		6,321		(202)			(202)		6,119	6,119			
100071628	LAS VEGAS	NV		10/14/2021		5,788		(179)			(179)		5,609	5,609			
100071629	KEANSBURG	NJ		10/14/2021		5,755		(128)			(128)		5,627	5,627			
100071631	LAS VEGAS	NV		10/14/2021		4,693		(108)			(108)		4,585	4,585			
100071632	ATHENS	GA		10/14/2021		1,465		(63)			(63)		1,402	1,402			
100071633	BRAWLEY	CA		10/14/2021		13,763		(320)			(320)		13,443	13,443			
100071634	WASHINGTON	DC		10/14/2021		4,301		(135)			(135)		4,166	4,166			
100071635	CLARKSVILLE	TN		10/14/2021		3,304		(44)			(44)		3,260	3,260			
100071637	POMONA	CA		10/14/2021		7,915		(242)			(242)		7,673	7,673			
100071638	COLLEGE STATION	TX		10/14/2021		3,121		(70)			(70)		3,051	3,051			
100071639	NAMPA	ID		10/14/2021		5,428		(140)			(140)		5,288	5,288			
100071640	ALPHARETTA	GA		10/14/2021		8,886		(217)			(217)		8,669	8,669			
100071641	NAMPA	ID		10/14/2021		6,876		(177)			(177)		6,699	6,699			
100071642	WOODBRIDGE	VA		10/14/2021		7,688		(204)			(204)		7,484	7,484			
100071643	ORANGE	CA		10/14/2021		10,058		(336)			(336)		9,722	9,722			
100071644	MONTROSE	CO		10/14/2021		4,593		(34)			(34)		4,559	4,559			
100071645	RENO	NV		10/14/2021		5,926		(213)			(213)		5,713	5,713			
100071646	SARASOTA	FL		10/14/2021		4,910		(132)			(132)		4,778	4,778			
100071647	PANAMA CITY	FL		10/14/2021		4,104		(105)			(105)		3,999	3,999			
100071648	LOS ANGELES	CA		10/14/2021		19,375		(435)			(435)		18,940	18,940			
100071649	MELISSA	TX		10/14/2021		13,725		(323)			(323)		13,402	13,402			
100071650	SACRAMENTO	CA		10/14/2021		5,045		(86)			(86)		4,959	4,959			
100071651	LAKE WORTH BEACH	FL		10/14/2021		5,151		(202)			(202)		4,949	4,949			
100071652	AUSTIN	TX		10/14/2021		6,078		(206)			(206)		5,872	5,872			
100071653	MIDDLETOWN	RI		10/14/2021		7,863		(289)			(289)		7,574	7,574			
100071654	NAPLES	FL		10/14/2021		5,702		(148)			(148)		5,554	5,554			
100071655	NORTH KINGSTOWN	RI		10/14/2021		7,446		(275)			(275)		7,171	7,171			
100071656	PORT HUENEME	CA		10/14/2021		9,029		(223)			(223)		8,806	8,806			
100071657	CASA GRANDE	AZ		10/14/2021		4,320		(58)			(58)		4,262	4,262			
100071659	SAN DIEGO	CA		10/14/2021		15,787		(228)			(228)		15,559	15,559			
100071660	REXBURG	ID		10/14/2021		4,705		(122)			(122)		4,583	4,583			
100071661	JURUPA VALLEY	CA		10/14/2021		11,311		(298)			(298)		11,013	11,013			
100071662	SAN DIEGO	CA		10/14/2021		23,249		(131)			(131)		23,118	23,118			
100071665	OAKLAND	CA		10/14/2021		5,686		(190)			(190)		5,496	5,496			
100071666	N MYRTLE BEACH	SC		10/14/2021		5,095		(111)			(111)		4,984	4,984			
100071667	SACHSE	TX		10/14/2021		24,691		(510)			(510)		24,181	24,181			
100071668	HAMPTON	GA		10/14/2021		4,688		(162)			(162)		4,526	4,526			
100071669	LA MESA	CA		10/14/2021		9,304		(341)			(341)		8,963	8,963			
100071671	COPPERAS COVE	TX		10/14/2021		1,165		(76)			(76)		1,089	1,089			
100071673	OREGON CITY	OR		10/14/2021		7,084		(207)			(207)		6,877	6,877			
100071674	WASHINGTON	DC		10/14/2021		7,560		(272)			(272)		7,288	7,288			
100071675	LOS ANGELES	CA		10/14/2021		3,959		(144)			(144)		3,815	3,815			
100071676	STOCKTON	CA		10/14/2021		11,146		(187)			(187)		10,959	10,959			
100071677	YORKTOWN	VA		10/14/2021		9,466		(255)			(255)		9,211	9,211			
100071678	HOUSTON	TX		10/14/2021		4,632		(141)			(141)		4,491	4,491			
100071679	BUFFALO	NY		10/14/2021		3,800		(263)			(263)		3,537	3,537			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071680	CONROE	TX		10/14/2021		4,305		(142)			(142)		4,163	4,163			
100071681	FRESNO	CA		10/14/2021		6,801		(95)			(95)		6,706	6,706			
100071682	EL CENTRO	CA		10/14/2021		4,549		(160)			(160)		4,389	4,389			
100071684	BURLINGTON	WA		10/14/2021		6,283		(107)			(107)		6,176	6,176			
100071685	VALDOSTA	GA		10/14/2021		4,280		(140)			(140)		4,140	4,140			
100071686	FRANKLIN	VA		10/14/2021		1,685		(117)			(117)		1,568	1,568			
100071687	TULARE	CA		10/14/2021		6,240		(225)			(225)		6,015	6,015			
100071688	CAPE CORAL	FL		10/14/2021		6,438		(208)			(208)		6,230	6,230			
100071690	BIG BEAR LAKE	CA		10/14/2021		4,797		(188)			(188)		4,609	4,609			
100071691	VIRGINIA BEACH	VA		10/14/2021		3,671		(130)			(130)		3,541	3,541			
100071692	CEDAR CREEK	TX		10/14/2021		6,353		(171)			(171)		6,182	6,182			
100071693	BENBROOK	TX		10/14/2021		3,611		(124)			(124)		3,487	3,487			
100071694	HAWTHORNE	CA		10/14/2021		4,202		(164)			(164)		4,038	4,038			
100071695	SEATTLE	WA		10/14/2021		30,579		(547)			(547)		30,032	30,032			
100071696	BUFORD	GA		10/14/2021		5,360		(162)			(162)		5,198	5,198			
100071697	JOPLIN	MO		10/14/2021		1,098		(42)			(42)		1,056	1,056			
100071698	CHARLOTTE	NC		10/14/2021		4,171		(127)			(127)		4,044	4,044			
100071699	CHICAGO	IL		10/14/2021		4,537		(101)			(101)		4,436	4,436			
100071700	AVON	CT		10/14/2021		5,002		(112)			(112)		4,890	4,890			
100071701	SACRAMENTO	CA		10/14/2021		6,319		(215)			(215)		6,104	6,104			
100071702	MOLALLA	OR		10/14/2021		5,639		(165)			(165)		5,474	5,474			
100071704	LOS ANGELES	CA		10/14/2021		8,513		(291)			(291)		8,222	8,222			
100071705	ATHENS	GA		10/14/2021		4,701		(105)			(105)		4,596	4,596			
100071706	EL PASO	TX		10/14/2021		8,606		(344)			(344)		8,262	8,262			
100071707	LAS VEGAS	NV		10/14/2021		4,177		(138)			(138)		4,039	4,039			
100071708	LOS ANGELES	CA		10/14/2021		25,599		(527)			(527)		25,072	25,072			
100071709	SAINT PAUL	MN		10/14/2021		5,059		(115)			(115)		4,944	4,944			
100071710	PITTSBURGH	PA		10/14/2021		5,369		(162)			(162)		5,207	5,207			
100071712	ENCINITAS	CA		10/14/2021		5,211		(174)			(174)		5,037	5,037			
100071713	HORSE CAVE	KY		10/14/2021		1,715		(111)			(111)		1,604	1,604			
100071714	ORMOND BEACH	FL		10/14/2021		4,347		(142)			(142)		4,205	4,205			
100071715	CHICAGO	IL		10/14/2021		18,437		(199)			(199)		18,238	18,238			
100071716	CENTRAL FALLS	RI		10/14/2021		6,641		(229)			(229)		6,412	6,412			
100071717	CARSON	CA		10/14/2021		8,894		(323)			(323)		8,571	8,571			
100071718	NAMPA	ID		10/14/2021		8,758		(226)			(226)		8,532	8,532			
100071719	COMMERCE	CA		10/14/2021		8,468		(129)			(129)		8,339	8,339			
100071720	IDAHO FALLS	ID		10/14/2021		5,483		(174)			(174)		5,309	5,309			
100071721	WESTLAND	MI		10/14/2021		1,665		(68)			(68)		1,597	1,597			
100071722	LITTLE ELM	TX		10/14/2021		4,612		(154)			(154)		4,458	4,458			
100071723	LUBBOCK	TX		10/14/2021		2,543		(110)			(110)		2,433	2,433			
100071724	CHANDLER	AZ		10/14/2021		4,648		(52)			(52)		4,596	4,596			
100071725	ATLANTA	GA		10/14/2021		7,293		(162)			(162)		7,131	7,131			
100071726	BARTOW	FL		10/14/2021		1,980		(104)			(104)		1,876	1,876			
100071729	LEBANON	PA		10/14/2021		2,665		(164)			(164)		2,501	2,501			
100071730	ARLINGTON	TX		10/14/2021		4,893		(181)			(181)		4,712	4,712			
100071731	ASHEVILLE	NC		10/14/2021		5,687		(191)			(191)		5,496	5,496			
100071732	SHREVEPORT	LA		10/14/2021		4,678		(142)			(142)		4,536	4,536			
100071734	MELISSA	TX		10/14/2021		7,260		(97)			(97)		7,163	7,163			
100071735	LAUREL	DE		10/14/2021		1,801		(125)			(125)		1,676	1,676			
100071736	TORRINGTON	CT		10/14/2021		1,981		(135)			(135)		1,846	1,846			
100071740	ABERDEEN	MD		10/14/2021		3,203		(132)			(132)		3,071	3,071			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071741	OKLAHOMA CITY	OK		10/14/2021		1,833		(111)			(111)		1,722	1,722			
100071742	MIAMI	FL		10/14/2021		216,478		(8,796)			(8,796)		207,682	207,682			
100071743	PALATKA	FL		10/14/2021		3,420		(205)			(205)		3,215	3,215			
100071744	HOUSTON	TX		10/14/2021		1,382		(99)			(99)		1,283	1,283			
100071745	GRAND PRAIRIE	TX		10/14/2021		3,213		(173)			(173)		3,040	3,040			
100071746	ALAMO	TX		10/14/2021		1,725		(104)			(104)		1,621	1,621			
100071747	TITUSVILLE	FL		10/14/2021		1,993		(108)			(108)		1,885	1,885			
100071748	TIMBERVILLE	VA		10/14/2021		3,765		(196)			(196)		3,569	3,569			
100071750	BERGENFIELD	NJ		10/14/2021		7,630		(241)			(241)		7,389	7,389			
100071752	FRESNO	CA		10/14/2021		17,110		(753)	2		(755)		16,355	16,291		(64)	(64)
100071753	CHICAGO	IL		10/14/2021		3,621		(166)			(166)		3,455	3,455			
100071754	PENSACOLA	FL		10/14/2021		3,075		(109)			(109)		2,966	2,966			
100071756	FORT WORTH	TX		10/14/2021		4,811		(202)			(202)		4,609	4,609			
100071758	HOUSTON	TX		10/14/2021		19,026		(964)			(964)		18,062	18,062			
100071760	JACKSONVILLE	FL		10/14/2021		2,491		(97)			(97)		2,394	2,394			
100071762	TEMPLE HILLS	MD		10/14/2021		3,706		(141)			(141)		3,565	3,565			
100071763	FERNANDINA BEACH	FL		10/14/2021		4,810		(189)			(189)		4,621	4,621			
100071764	CHARLOTTESVILLE	VA		10/14/2021		5,192		(203)			(203)		4,989	4,989			
100071769	NEPTUNE	NJ		10/14/2021		4,551		(129)			(129)		4,422	4,422			
100071770	TORRINGTON	CT		10/14/2021		2,366		(134)			(134)		2,232	2,232			
100071771	TORRINGTON	CT		10/14/2021		2,114		(109)			(109)		2,005	2,005			
100071772	NORRISTOWN	PA		10/14/2021		1,286		(76)			(76)		1,210	1,210			
100071773	SAN ANTONIO	TX		10/14/2021		1,850		(120)			(120)		1,730	1,730			
100071774	GOLDSBORO	NC		10/14/2021		4,745		(167)			(167)		4,578	4,578			
100071775	MESQUITE	TX		10/14/2021		1,408		(53)			(53)		1,355	1,355			
100071776	MIAMI	FL		10/14/2021		3,501		(90)			(90)		3,411	3,411			
100071777	BALTIMORE	MD		10/14/2021		1,355		(68)			(68)		1,287	1,287			
100071780	IRMO	SC		10/14/2021		2,062		(99)			(99)		1,963	1,963			
100071781	CONVERSE	TX		10/14/2021		45,625		(1,529)	1		(1,530)		44,095	43,979		(115)	(115)
100071783	CLEVELAND	OH		10/14/2021		1,885		(110)			(110)		1,775	1,775			
100071784	MISSION	TX		10/14/2021		3,714		(178)			(178)		3,536	3,536			
100071785	JACKSONVILLE	FL		10/14/2021		1,702		(114)			(114)		1,588	1,588			
100071786	KISSIMMEE	FL		10/14/2021		3,983		(149)			(149)		3,834	3,834			
100071787	NORTH LAS VEGAS	NV		10/14/2021		5,258		(180)			(180)		5,078	5,078			
100071788	OAKDALE	CA		10/14/2021		4,757		(139)			(139)		4,618	4,618			
100071789	BALTIMORE	MD		10/14/2021		6,263		(287)			(287)		5,976	5,976			
100071791	PITTSBURGH	PA		10/14/2021		2,193		(105)			(105)		2,088	2,088			
100071792	GALVESTON	TX		10/14/2021		2,670		(138)			(138)		2,532	2,532			
100071793	LANCASTER	CA		10/14/2021		3,429		(129)			(129)		3,300	3,300			
100071795	COLUMBIA	PA		10/14/2021		3,408		(177)			(177)		3,231	3,231			
100071797	NEWTON	NC		10/14/2021		3,439		(160)			(160)		3,279	3,279			
100071799	SPRINGVILLE	CA		10/14/2021		1,827		(99)			(99)		1,728	1,728			
100071801	WATERBURY	CT		10/14/2021		3,401		(161)			(161)		3,240	3,240			
100071802	JUNCTION CITY	KS		10/14/2021		3,393		(154)			(154)		3,239	3,239			
100071805	BOYNTON BEACH	FL		10/14/2021		6,449		(211)			(211)		6,238	6,238			
100071806	COLUMBIA	SC		10/14/2021		3,702		(162)			(162)		3,540	3,540			
100071807	PALM BAY	FL		10/14/2021		3,960		(127)			(127)		3,833	3,833			
100071810	GREENVILLE	SC		10/14/2021		4,108		(149)			(149)		3,959	3,959			
100071811	BAKERSFIELD	CA		10/14/2021		3,287		(129)			(129)		3,158	3,158			
100071812	PICO RIVERA	CA		10/14/2021		9,863		(319)			(319)		9,544	9,544			
100071813	LOS ANGELES	CA		10/14/2021		19,903		(760)			(760)		19,143	19,143			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071814	BRENTWOOD	MD		10/14/2021		5,360		(131)			(131)		5,229	5,229			
100071815	PACE	FL		10/14/2021		3,080		(184)			(184)		2,896	2,896			
100071817	NEW BRITAIN	CT		10/14/2021		5,413		(151)			(151)		5,262	5,262			
100071819	NORMAN	OK		10/14/2021		3,341		(124)			(124)		3,217	3,217			
100071820	PHILADELPHIA	PA		10/14/2021		3,950		(156)			(156)		3,794	3,794			
100071822	OCOEE	FL		10/14/2021		5,724		(131)			(131)		5,593	5,593			
100071824	FRESNO	CA		10/14/2021		5,581		(205)			(205)		5,376	5,376			
100071827	FRESNO	CA		10/14/2021		4,050		(159)			(159)		3,891	3,891			
100071828	WEST HARTFORD	CT		10/14/2021		9,048		(355)			(355)		8,693	8,693			
100071829	KEISER	AR		10/14/2021		3,089		(142)			(142)		2,947	2,947			
100071830	LANDOVER	MD		10/14/2021		3,070		(108)			(108)		2,962	2,962			
100071832	LEAGUE CITY	TX		10/14/2021		3,287		(157)			(157)		3,130	3,130			
100071833	NEWTON	NJ		10/14/2021		6,615		(332)			(332)		6,283	6,283			
100071834	RICHMOND	VA		10/14/2021		5,103		(179)			(179)		4,924	4,924			
100071835	NEWTON	NJ		10/14/2021		8,400		(229)			(229)		8,171	8,171			
100071836	MILWAUKEE	WI		10/14/2021		2,650		(134)			(134)		2,516	2,516			
100071837	ROSEVILLE	CA		10/14/2021		3,312		(169)			(169)		3,143	3,143			
100071838	FOREST	VA		10/14/2021		10,818		(408)			(408)		10,410	10,410			
100071839	ABILENE	TX		10/14/2021		2,498		(108)			(108)		2,390	2,390			
100071840	VIRGINIA BEACH	VA		10/14/2021		2,825		(117)			(117)		2,708	2,708			
100071841	TUCSON	AZ		10/14/2021		2,082		(119)			(119)		1,963	1,963			
100071842	WILMINGTON	NC		10/14/2021		2,135		(93)			(93)		2,042	2,042			
100071843	WASHINGTON	DC		10/14/2021		12,969		(217)			(217)		12,752	12,752			
100071845	LAS CRUCES	NM		10/14/2021		3,207		(136)			(136)		3,071	3,071			
100071846	BOSSIER CITY	LA		10/14/2021		2,095		(137)			(137)		1,958	1,958			
100071848	PROVIDENCE	RI		10/14/2021		2,571		(153)			(153)		2,418	2,418			
100071850	OCALA	FL		10/14/2021		3,021		(120)			(120)		2,901	2,901			
100071851	ROCKY MOUNT	NC		10/14/2021		7,407		(421)			(421)		6,986	6,986			
100071852	ABILENE	TX		10/14/2021		1,972		(85)			(85)		1,887	1,887			
100071854	CARLISLE	PA		10/14/2021		3,394		(105)			(105)		3,289	3,289			
100071855	TAMPA	FL		10/14/2021		2,512		(145)			(145)		2,367	2,367			
100071856	CHARLESTON	WV		10/14/2021		3,218		(163)			(163)		3,055	3,055			
100071857	SAN ANTONIO	TX		10/14/2021		3,193		(131)			(131)		3,062	3,062			
100071858	WEST PALM BEACH	FL		10/14/2021		5,096		(187)			(187)		4,909	4,909			
100071859	CLEMENTON	NJ		10/14/2021		2,487		(129)			(129)		2,358	2,358			
100071860	ASBURY PARK	NJ		10/14/2021		4,225		(158)			(158)		4,067	4,067			
100071861	DUNDALK	MD		10/14/2021		3,249		(167)			(167)		3,082	3,082			
100071862	DOVER	NH		10/14/2021		6,448		(281)			(281)		6,167	6,167			
100071864	CAPE CORAL	FL		10/14/2021		3,810		(153)			(153)		3,657	3,657			
100071865	LAREDO	TX		10/14/2021		11,802		(528)			(528)		11,274	11,274			
100071866	ROSEVILLE	CA		10/14/2021		4,406		(173)			(173)		4,233	4,233			
100071867	SAN ANTONIO	TX		10/14/2021		9,402		(372)			(372)		9,030	9,030			
100071868	LOS ANGELES	CA		10/14/2021		22,077		(842)			(842)		21,235	21,235			
100071869	ALTON	TX		10/14/2021		2,302		(154)			(154)		2,148	2,148			
100071870	TEQUESTA	FL		10/14/2021		4,820		(190)			(190)		4,630	4,630			
100071872	MERIDEN	CT		10/14/2021		1,895		(111)			(111)		1,784	1,784			
100071873	SIGNAL HILL	CA		10/14/2021		4,161		(150)			(150)		4,011	4,011			
100071874	LEWISTON	ME		10/14/2021		2,336		(127)			(127)		2,209	2,209			
100071877	SAN JOSE	CA		11/05/2021		20,470		(672)			(672)		19,798	19,798			
100071879	EL CAJON	CA		11/05/2021		17,760		(429)			(429)		17,331	17,331			
100071880	YORBA LINDA	CA		11/05/2021		6,649		(199)			(199)		6,450	6,450			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071882	SAN DIEGO	CA		11/05/2021		20,372		(388)			(388)		19,984	19,984			
100071883	SAN DIMAS	CA		11/05/2021		11,686		(116)			(116)		11,570	11,570			
100071886	ODESSA	TX		11/05/2021		8,125		(253)			(253)		7,872	7,872			
100071891	PHOENIX	AZ		11/19/2021		6,508		(218)			(218)		6,290	6,290			
100071892	THOUSAND OAKS	CA		11/19/2021		12,161		(622)			(622)		11,539	11,539			
100071894	TRABUCO CANYON	CA		01/21/2022		19,169		(555)			(555)		18,614	18,614			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		477		(13)			(13)		464	464			
100071896	VENTURA	CA		01/21/2022		22,995		(713)			(713)		22,282	22,282			
100071900	WOODLAND HILLS	CA		11/19/2021		6,947		(353)			(353)		6,594	6,594			
100071903	HOLLYWOOD	FL		01/21/2022		358		(28)			(28)		330	330			
100071904	FRISCO	TX		11/19/2021		7,314		(691)			(691)		6,623	6,623			
100071905	HOLLADAY	UT		11/19/2021		2,606		(206)			(206)		2,400	2,400			
100071908	SANTA CLARITA	CA		01/21/2022		15,835		(540)			(540)		15,295	15,295			
100071909	SUGARLOAF KEY	FL		11/19/2021		759		(29)			(29)		730	730			
100071913	ARLINGTON	TX		11/19/2021		5,324		(494)			(494)		4,830	4,830			
100071915	SCOTTSDALE	AZ		11/19/2021		9,479		(308)			(308)		9,171	9,171			
100071919	KEY BISCAYNE	FL		11/19/2021		10,246		(555)			(555)		9,691	9,691			
100071920	NATIONAL CITY	CA		11/19/2021		18,831		(117)			(117)		18,714	18,714			
100071922	YUMA	AZ		11/19/2021		3,837		(350)			(350)		3,487	3,487			
100071924	HIALEAH	FL		01/21/2022		59,591		(2,562)			(2,562)		57,029	57,029			
100071925	ORANGE	CA		01/21/2022		6,063		(310)			(310)		5,753	5,753			
100071927	NEW BRAUNFELS	TX		11/19/2021		5,491		(385)			(385)		5,106	5,106			
100071928	VAN NUYS	CA		11/19/2021		22,315		(1,216)			(1,216)		21,099	21,099			
100071929	COSTA MESA	CA		01/21/2022		20,556		(346)			(346)		20,210	20,210			
100071931	LOS ANGELES	CA		11/19/2021		9,734		(459)			(459)		9,275	9,275			
100071932	FORT LAUDERDALE	FL		11/19/2021		15,407		(469)			(469)		14,938	14,938			
100071933	GILBERT	AZ		11/19/2021		9,321		(610)			(610)		8,711	8,711			
100071934	PORTLAND	OR		01/21/2022		6,864		(590)			(590)		6,274	6,274			
100071936	SILVER CLIFF	CO		11/19/2021		6,382		(249)			(249)		6,133	6,133			
100071937	CAPE CORAL	FL		11/19/2021		6,810		(634)			(634)		6,176	6,176			
100071939	COCONUT GROVE	FL		01/21/2022		19,664		(427)			(427)		19,237	19,237			
100071940	SAINT PETERSBURG	FL		11/19/2021		10,148		(888)			(888)		9,260	9,260			
100071941	OURAY	CO		11/19/2021		17,446		(355)			(355)		17,091	17,091			
100071942	PASADENA	CA		11/19/2021		107		(7)			(7)		100	100			
100071943	SAN FRANCISCO	CA		11/19/2021		34,789		(1,473)			(1,473)		33,316	33,316			
100071945	CARMICHAEL	CA		11/19/2021		11,707		(620)			(620)		11,087	11,087			
100071948	PALO ALTO	CA		11/19/2021		14,738		(338)			(338)		14,400	14,400			
100071949	SAN BRUNO	CA		11/19/2021		163,761		(6,592)			(6,592)		157,169	157,169			
100071952	SALISBURY	MD		11/19/2021		4,700		(333)			(333)		4,367	4,367			
100071953	ARCADIA	CA		01/21/2022		18,737		(775)			(775)		17,962	17,962			
100071955	PLEASANT HILL	CA		11/19/2021		6,800		(354)			(354)		6,446	6,446			
100071957	OAKLAND PARK	FL		11/19/2021		11,145		(643)			(643)		10,502	10,502			
100071958	FRIENDSWOOD	TX		11/19/2021		4,615		(592)			(592)		4,023	4,023			
100071959	GRANADA HILLS	CA		11/19/2021		17,673		(397)			(397)		17,276	17,276			
100071964	TULARE	CA		11/19/2021		6,033		(507)			(507)		5,526	5,526			
100071965	DES PLAINES	IL		10/29/2021		3,537		(147)			(147)		3,390	3,390			
100071966	PANAMA CITY BEACH	FL		10/29/2021		9,780		(274)			(274)		9,506	9,506			
100071967	VENTURA	CA		10/29/2021		48		(4)			(4)		44	44			
100071969	PANAMA CITY BEACH	FL		10/29/2021		4,552		(320)			(320)		4,232	4,232			
100071973	SPRINGFIELD	MO		10/29/2021		5,660		(193)			(193)		5,467	5,467			
100071974	VENTURA	CA		10/29/2021		40		(2)			(2)		38	38			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071976	HEBER CITY	UT		10/29/2021		11,709		(132)			(132)		11,577	11,577			
100071977	FRIENDSWOOD	TX		10/29/2021		3,856		(282)			(282)		3,574	3,574			
100071978	PHOENIX	AZ		10/29/2021		5,894		(381)			(381)		5,513	5,513			
100071979	HALLANDALE BEACH	FL		10/29/2021		7,387		(496)			(496)		6,891	6,891			
100071981	SCHAUMBURG	IL		10/29/2021		4,422		(260)			(260)		4,162	4,162			
100071982	LOS ANGELES	CA		10/29/2021		6,403		(282)			(282)		6,121	6,121			
100071983	WINTER GARDEN	FL		10/29/2021		9,142		(337)			(337)		8,805	8,805			
100071984	RIO RANCHO	NM		10/29/2021		4,235		(171)			(171)		4,064	4,064			
100071985	SPRINGFIELD	MA		10/29/2021		4,765		(215)			(215)		4,550	4,550			
100071986	TALLAHASSEE	FL		10/29/2021		2,191		(187)			(187)		2,004	2,004			
100071987	SCOTTSDALE	AZ		10/29/2021		10,010		(1,101)			(1,101)		8,909	8,909			
100071991	MARATHON	FL		10/29/2021		7,720		(236)			(236)		7,484	7,484			
100071994	PORTSMOUTH	VA		10/29/2021		536		(26)			(26)		510	510			
100071995	NAPERVILLE	IL		10/29/2021		4,526		(289)			(289)		4,237	4,237			
100071996	PANAMA CITY BEACH	FL		10/29/2021		6,530		(180)			(180)		6,350	6,350			
100071998	PANAMA CITY BEACH	FL		10/29/2021		6,581		(182)			(182)		6,399	6,399			
100072000	STOCKBRIDGE	GA		10/29/2021		2,475		(123)			(123)		2,352	2,352			
100072001	MISSOURI CITY	TX		10/29/2021		6,759		(299)			(299)		6,460	6,460			
100072003	COLLEGE STATION	TX		10/29/2021		2,684		(243)			(243)		2,441	2,441			
100072004	SANDY	UT		10/29/2021		17,989		(813)			(813)		17,176	17,176			
100072005	CAPE NEDDICK	ME		10/29/2021		4,549		(292)			(292)		4,257	4,257			
100072009	LAS VEGAS	NV		10/29/2021		4,424		(371)			(371)		4,053	4,053			
100072010	DENVER	CO		10/29/2021		1,550		(50)			(50)		1,500	1,500			
100072012	ORLANDO	FL		10/29/2021		2,763		(101)			(101)		2,662	2,662			
100072015	CARLISLE	PA		10/29/2021		2,635		(50)			(50)		2,585	2,585			
100072018	SANTA BARBARA	CA		11/19/2021		101,224		(115)			(115)		101,109	101,109			
100072019	ENCINITAS	CA		11/19/2021		40,480		(2,096)			(2,096)		38,384	38,384			
100072024	VERO BEACH	FL		11/19/2021		18,086		(394)			(394)		17,692	17,692			
100072025	INDIO	CA		11/19/2021		20,176		(620)			(620)		19,556	19,556			
100072027	GRASSY KEY	FL		11/19/2021		55,320		(1,507)			(1,507)		53,813	53,813			
100072028	UPLAND	CA		11/19/2021		1,973		(49)			(49)		1,924	1,924			
100072029	LOS ANGELES	CA		11/19/2021		30,780		(987)			(987)		29,793	29,793			
100072031	SAN DIEGO	CA		11/19/2021		22,602		(573)			(573)		22,029	22,029			
100072112	SUN VALLEY	NV		11/01/2021		2,638		(78)			(78)		2,560	2,560			
100072168	NORWALK	CA		11/01/2021		19,924		(105)			(105)		19,819	19,819			
100072221	PHOENIX	AZ		11/01/2021		2,169		(89)			(89)		2,080	2,080			
100072257	WAXAHACHIE	TX		11/01/2021		1,033		(36)			(36)		997	997			
100072386	SPRING HOPE	NC		11/01/2021		6,180		(106)			(106)		6,074	6,074			
100072529	REDFORD	MI		11/01/2021		3,452		(59)			(59)		3,393	3,393			
100072538	EVERETT	WA		11/01/2021		4,531		(62)			(62)		4,469	4,469			
100072543	DANBURY	CT		11/01/2021		3,295		(4)			(4)		3,291	3,291			
100072544	PHOENIX	AZ		11/01/2021		3,408		(45)			(45)		3,363	3,363			
100072549	RIALTO	CA		11/01/2021		6,101		(40)			(40)		6,061	6,061			
100072559	SAINT LOUIS	MO		11/01/2021		2,198		(24)			(24)		2,174	2,174			
100073120	BELCAMP	MD		11/01/2021		3,700		(69)			(69)		3,631	3,631			
100073364	LUBBOCK	TX		11/01/2021		6,474		(52)			(52)		6,422	6,422			
100073375	LAKE CHARLES	LA		11/01/2021		3,854		(3)			(3)		3,851	3,851			
100073382	GROVETOWN	GA		11/01/2021		3,706		(32)			(32)		3,674	3,674			
100073391	SYRACUSE	NY		11/01/2021		4,634		29			29		4,663	4,663			
100073402	AMARILLO	TX		11/01/2021		2,477		(25)			(25)		2,452	2,452			
100073405	PRINCETON	MN		11/01/2021		5,407		(26)			(26)		5,381	5,381			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100073411	GLEN BURNIE	MD		11/01/2021		4,590		(34)			(34)		4,556	4,556			
100073415	SUMMERVILLE	SC		11/01/2021		(17,170)		1			1		(17,169)	(17,169)			
100073428	OLD BRIDGE	NJ		11/01/2021		11,558		52			52		11,610	11,610			
100073439	STROUDSBURG	PA		11/01/2021		6,217		46			46		6,263	6,263			
100073441	ROCK HILL	SC		11/01/2021		3,863		61			61		3,924	3,924			
100073527	BALTIMORE	MD		11/01/2021		2,730		83			83		2,813	2,813			
100073530	SIMI VALLEY	CA		10/26/2021		19,297		(252)			(252)		19,045	19,045			
100073532	GRANADA HILLS	CA		10/26/2021		22,250		(439)			(439)		21,811	21,811			
100073533	SHERWOOD FOREST	CA		10/26/2021		19,901		(335)			(335)		19,566	19,566			
100073534	VAN NUYS	CA		10/26/2021		13,644		(266)			(266)		13,378	13,378			
100073537	MODESTO	CA		10/26/2021		5,291		(58)			(58)		5,233	5,233			
100073538	LOS ANGELES	CA		10/26/2021		87,620		(1,607)			(1,607)		86,013	86,013			
100073539	LONG BEACH	CA		10/26/2021		8,117		(113)			(113)		8,004	8,004			
100073541	LOS ANGELES	CA		10/26/2021		10,557		(181)			(181)		10,376	10,376			
100073542	LOS ANGELES	CA		10/26/2021		10,557		(181)			(181)		10,376	10,376			
100073543	MILLBRAE	CA		11/19/2021		23,416		(520)			(520)		22,896	22,896			
100073544	PACOIMA	CA		11/19/2021		6,474		(12)			(12)		6,462	6,462			
100073545	VAN NUYS	CA		11/19/2021		14,633		(932)			(932)		13,701	13,701			
100073548	SAN PABLO	CA		11/19/2021		6,676		(41)			(41)		6,635	6,635			
100073549	FLOWER MOUND	TX		11/19/2021		5,513		(139)			(139)		5,374	5,374			
100073550	VAN NUYS	CA		11/19/2021		10,051		(67)			(67)		9,984	9,984			
100073552	PACIFIC GROVE	CA		11/19/2021		12,553		(185)			(185)		12,368	12,368			
100073553	MIAMI	FL		11/19/2021		5,399		(207)			(207)		5,192	5,192			
100073554	MIAMI	FL		11/19/2021		9,757		(516)			(516)		9,241	9,241			
100073557	LIVE OAK	CA		11/19/2021		4,125		(211)			(211)		3,914	3,914			
100073558	OCEANSIDE	CA		11/19/2021		7,482		(254)			(254)		7,228	7,228			
100073559	SAN DIEGO	CA		11/19/2021		6,287		(237)			(237)		6,050	6,050			
100073560	VISTA	CA		11/19/2021		21,762		(468)			(468)		21,294	21,294			
100073561	INGLEWOOD	CA		11/19/2021		17,915		(794)			(794)		17,121	17,121			
100073562	CORONADO	CA		11/19/2021		31,940		(528)			(528)		31,412	31,412			
100073565	WILTON	CA		11/19/2021		10,359		(167)			(167)		10,192	10,192			
100073568	TILBURG	NLD		10/25/2021										373	373		373
100073569	AMERSFOORT	NLD		10/25/2021										157	157		157
100073570	MAASTRICHT	NLD		10/25/2021										255	255		255
100073574	AMSTERDAM	NLD		10/25/2021		14,846						1,796	16,642	17,056	414		414
100073576	TILBURG	NLD		10/25/2021										212	212		212
100073577	ZIERIKZEE	NLD		10/25/2021										197	197		197
100073578	ZIERIKZEE	NLD		10/25/2021										518	518		518
100073579	TILBURG	NLD		10/25/2021										43	43		43
100073580	TILBURG	NLD		10/25/2021										819	819		819
100073582	AMSTERDAM	NLD		10/25/2021										169	169		169
100073583	GRONINGEN	NLD		10/25/2021										284	284		284
100073584	AMSTERDAM/AMSTELVEEN	NLD		10/25/2021										684	684		684
100073585	ZOETERMEER	NLD		10/25/2021										170	170		170
100073586	EINDHOVEN	NLD		10/25/2021										201	201		201
100073589	ROTTERDAM	NLD		10/25/2021										1,999	1,999		1,999
100073590	SCHIEDAM/VLAARDINGEN	NLD		10/25/2021										158	158		158
100073591	HOOGEVEEN	NLD		10/25/2021										488	488		488
100073593	LELYSTAD	NLD		10/25/2021										179	179		179
100074063	VENTANAS DEL MAR	MEX		11/05/2021		2,236							2,236	2,236			
100074089	COLORADO SPRINGS	CO		12/09/2021		6,972		(479)			(479)		6,493	6,493			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074096	MESA	AZ		12/09/2021		6,786		(218)			(218)		6,568	6,568			
100074099	CHARLESTON	SC		12/09/2021		24,151		(1,539)			(1,539)		22,612	22,612			
100074100	VISTA	CA		12/09/2021		10,440		(62)			(62)		10,378	10,378			
100074102	LAKELAND	FL		12/09/2021		3,931		(188)			(188)		3,743	3,743			
100074103	LAKELAND	FL		12/09/2021		3,934		(190)			(190)		3,744	3,744			
100074107	LONG BEACH	CA		12/09/2021		8,981		(424)			(424)		8,557	8,557			
100074112	OCEANSIDE	CA		12/09/2021		8,266		(425)			(425)		7,841	7,841			
100074113	RICHMOND	TX		12/09/2021		8,643		(727)			(727)		7,916	7,916			
100074118	COACHELLA	CA		12/09/2021		3,612		(306)			(306)		3,306	3,306			
100074120	RICHMOND	CA		12/09/2021		10,803		(599)			(599)		10,204	10,204			
100074122	DAVIE	FL		12/09/2021		14,672		(581)			(581)		14,091	14,091			
100074131	NOKOMIS	FL		12/09/2021		22,250		(527)			(527)		21,723	21,723			
100074144	SICKLERVILLE	NJ		12/09/2021		652		(75)			(75)		577	3,500		2,923	2,923
100074146	SALINAS	CA		12/09/2021		6,977		(421)			(421)		6,556	6,556			
100074150	FULSHEAR	TX		12/09/2021		101,720		(4,128)			(4,128)		97,592	97,592			
100074162	NORTH FORT MYERS	FL		12/09/2021		6,474		(220)			(220)		6,254	6,254			
100074163	KENT	WA		12/09/2021		9,799		(250)			(250)		9,549	9,549			
100074167	POMONA	CA		12/09/2021		18,962		(580)			(580)		18,382	18,382			
100074171	YORKVILLE	IL		12/09/2021		5,478		(255)			(255)		5,223	5,223			
100074173	GILBERT	AZ		12/09/2021		48		(2)			(2)		46	46			
100074182	READING	PA		12/09/2021		3,544		(227)			(227)		3,317	3,317			
100074191	SURPRISE	AZ		12/09/2021		6,810		(252)			(252)		6,558	6,558			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		6,730		(190)			(190)		6,540	6,540			
100074198	SIERRA MADRE	CA		12/09/2021		12,505		(584)			(584)		11,921	11,921			
100074201	SACRAMENTO	CA		12/09/2021		6,565		(363)			(363)		6,202	6,202			
100074202	SACRAMENTO	CA		12/09/2021		6,646		(328)			(328)		6,318	6,318			
100074203	SACRAMENTO	CA		12/09/2021		7,582		(272)			(272)		7,310	7,310			
100074215	COLORADO SPRINGS	CO		12/09/2021		8,891		(284)			(284)		8,607	8,607			
100074216	SACRAMENTO	CA		12/09/2021		7,777		(339)			(339)		7,438	7,438			
100074222	CHULA VISTA	CA		12/09/2021		10,978		(281)			(281)		10,697	10,697			
100074228	LA CRESCENTA	CA		12/09/2021		6,780		43			43		6,823	6,823			
100074229	TWENTYNINE PALMS	CA		12/09/2021		5,767		(171)			(171)		5,596	5,596			
100074235	FREMONT	CA		12/09/2021		15,960		(400)			(400)		15,560	15,560			
100074237	PORTLAND	OR		12/09/2021		113		(4)			(4)		109	109			
100074242	SCOTTSDALE	AZ		12/09/2021		12,246		(292)			(292)		11,954	11,954			
100074244	LOS ANGELES	CA		12/09/2021		36,874		(777)			(777)		36,097	36,097			
100074245	HUNTINGTON BEACH	CA		12/09/2021		8,530		(299)			(299)		8,231	8,231			
100074250	HOMESTEAD	FL		12/09/2021		16,006		(384)			(384)		15,622	15,622			
100074251	FREMONT	CA		12/09/2021		4,744		(99)			(99)		4,645	4,645			
100074252	CRYSTAL LAKE	IL		12/09/2021		1,274		(27)			(27)		1,247	1,247			
100074274	GILBERT	AZ		12/09/2021		9,670		(544)			(544)		9,126	9,126			
100074292	FORT LAUDERDALE	FL		12/09/2021		8,606		(272)			(272)		8,334	8,334			
100074299	LOS ANGELES	CA		12/09/2021		15,210		(921)			(921)		14,289	14,289			
100074317	PROSPER	TX		12/09/2021		5,497		(34)			(34)		5,463	5,463			
100074339	SAN LORENZO	CA		12/09/2021		16,880		(267)			(267)		16,613	16,613			
100074350	GARDEN GROVE	CA		12/09/2021		160		(8)			(8)		152	152			
100074364	SANTA BARBARA	CA		11/19/2021		124,196		(2,917)			(2,917)		121,279	121,279			
100074365	SANTA BARBARA	CA		11/19/2021		149,476		(4,432)			(4,432)		145,044	145,044			
100074367	PARKLAND	FL		11/19/2021		12,684		(376)			(376)		12,308	12,308			
100074368	RESEDA	CA		11/19/2021		12,472		(279)			(279)		12,193	12,193			
100074369	LAHAINA	HI		11/19/2021		18,720		(379)			(379)		18,341	18,341			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100074370	PALM SPRINGS	CA		11/19/2021		6,140		(120)			(120)		6,020	6,020			
100074371	CASTRICUM	NLD		11/16/2021										290	290		290
100074374	STADSKANAAL	NLD		11/16/2021										33	33		33
100074375	ECHT/LIMBURG	NLD		11/16/2021										208	208		208
100074376	ROTTERDAM	NLD		11/16/2021										132	132		132
100074377	UTRECHT	NLD		11/16/2021										489	489		489
100074378	UTRECHT	NLD		11/16/2021		2,415						280	2,695	2,667	(28)		(28)
100074379	HEERLEN	NLD		11/16/2021										183	183		183
100074380	HEERLEN	NLD		11/16/2021		1,817						211	2,028	2,030	2		2
100074381	EINDHOVEN	NLD		11/16/2021										586	586		586
100074382	EINDHOVEN	NLD		11/16/2021		3,971						461	4,432	4,383	(48)		(48)
100074383	LELYSTAD	NLD		11/16/2021										251	251		251
100074385	LELYSTAD	NLD		11/16/2021										237	237		237
100074387	TEMPE	AZ		12/02/2021		6,872		(130)			(130)		6,742	6,742			
100074388	FLEMINGTON	NJ		12/02/2021		19,010		(542)			(542)		18,468	18,468			
100074389	BOLINAS	CA		12/02/2021		14,294		(497)			(497)		13,797	13,797			
100074390	BIG BEAR LAKE	CA		12/02/2021		18,961		(371)			(371)		18,590	18,590			
100074391	MONTAUK	NY		12/02/2021		17,907		(452)			(452)		17,455	17,455			
100074392	FLAGSTAFF	AZ		12/02/2021		16,046		(440)			(440)		15,606	15,606			
100074393	SALINAS	CA		12/02/2021		5,735		(77)			(77)		5,658	5,658			
100074395	SCOTTSVILLE	VA		12/02/2021		8,866		(539)			(539)		8,327	8,327			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		3,982		(191)			(191)		3,791	3,791			
100074397	LOS ANGELES	CA		12/02/2021		28,343		1,152			1,152		29,495	29,495			
100074398	RAEFORD	NC		12/02/2021		3,425		(302)			(302)		3,123	3,123			
100074399	KISSIMMEE	FL		12/02/2021		3,359		(296)			(296)		3,063	3,063			
100074404	PEORIA	AZ		12/02/2021		20,714		(344)			(344)		20,370	20,370			
100074407	WESTON	FL		12/02/2021		13,101		(276)			(276)		12,825	12,825			
100074409	OCEAN VIEW	DE		12/02/2021		2,800		(338)			(338)		2,462	2,462			
100074410	BEAVERCREEK	OH		12/02/2021		16,126		(677)			(677)		15,449	15,449			
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		10,806		(351)			(351)		10,455	10,455			
100074413	ELK GROVE	CA		12/02/2021		9,746		(571)			(571)		9,175	9,175			
100074414	LOS GATOS	CA		12/02/2021		30,089		(780)			(780)		29,309	29,309			
100074415	SEDONA	AZ		12/02/2021		8,793		(327)			(327)		8,466	8,466			
100074418	CHICAGO	IL		12/02/2021		18,269		(911)			(911)		17,358	17,358			
100074420	ARLINGTON	VA		12/02/2021		21,482		(404)			(404)		21,078	21,078			
100074421	LAS VEGAS	NV		12/02/2021		3,348		(235)			(235)		3,113	3,113			
100074422	LAS VEGAS	NV		12/02/2021		8,797		(522)			(522)		8,275	8,275			
100074423	REDONDO BEACH	CA		12/02/2021		18,283		(271)			(271)		18,012	18,012			
100074424	FRANKLIN	TN		12/02/2021		6,945		(343)			(343)		6,602	6,602			
100074427	LOS ANGELES	CA		12/02/2021		24,541		(643)			(643)		23,898	23,898			
100074429	TREASURE ISLAND	FL		12/02/2021		4,842		(268)			(268)		4,574	4,574			
100074430	TAMPA	FL		12/02/2021		7,092		(405)			(405)		6,687	6,687			
100074435	MIAMI	FL		12/02/2021		3,356		(335)			(335)		3,021	3,021			
100074436	HONOLULU	HI		12/02/2021		13,142		(460)			(460)		12,682	12,682			
100074437	BAYONNE	NJ		12/02/2021		13,544		(598)			(598)		12,946	12,946			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		113,961		(1,950)			(1,950)		112,011	112,011			
100074440	NORTH PORT	FL		12/02/2021		1,523		(223)			(223)		1,300	1,300			
100074442	BROOKHAVEN	NY		12/02/2021		10,335		354			354		10,689	10,689			
100074443	PALM SPRINGS	CA		12/02/2021		30,529		(1,897)			(1,897)		28,632	28,632			
100074444	WOODLAND	CA		12/02/2021		5,995		(281)			(281)		5,714	5,714			
100074445	CRETE	IL		12/02/2021		4,349		(130)			(130)		4,219	4,219			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074446	MIRAMAR	FL		12/02/2021		10,202		(305)			(305)		9,897	9,897			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		89,515		(2,202)			(2,202)		87,313	87,313			
100074450	STOCKTON SPRINGS	ME		12/02/2021		2,894		(101)			(101)		2,793	2,793			
100074451	COLLEGE POINT	NY		12/02/2021		13,115		(731)			(731)		12,384	12,384			
100074453	SAN FRANCISCO	CA		12/02/2021		23,361		(817)			(817)		22,544	22,544			
100074454	WILLIAMSTOWN	NJ		12/02/2021		6,482		(111)			(111)		6,371	6,371			
100074456	SAN ANTONIO	TX		12/02/2021		4,465		(371)			(371)		4,094	4,094			
100074458	LAS VEGAS	NV		12/02/2021		17,926		(810)			(810)		17,116	17,116			
100074459	NEWPORT	KY		12/02/2021		2,053		(159)			(159)		1,894	1,894			
100074460	RONKONKOMA	NY		12/02/2021		3,532		(309)			(309)		3,223	3,223			
100074461	VICTORVILLE	CA		12/02/2021		3,422		(357)			(357)		3,065	3,065			
100074462	HUTTO	TX		12/02/2021		5,887		(523)			(523)		5,364	5,364			
100074464	LOS ANGELES	CA		12/02/2021		7,983		(428)			(428)		7,555	7,555			
100074466	PINE MOUNTAIN CLUB	CA		12/02/2021		1,203		(64)			(64)		1,139	1,139			
100074467	SPRING LAKE	NJ		12/02/2021		93,955		(4,395)			(4,395)		89,560	89,560			
100074468	SCOTTSDALE	AZ		12/02/2021		40,076		872			872		40,948	40,948			
100074470	PROVIDENCE	RI		12/02/2021		6,598		(345)			(345)		6,253	6,253			
100074471	OKLAHOMA CITY	OK		12/02/2021		3,397		(271)			(271)		3,126	3,126			
100074474	PFLUGERVILLE	TX		12/02/2021		6,662		(660)			(660)		6,002	6,002			
100074475	PHILADELPHIA	PA		12/02/2021		4,016		(410)			(410)		3,606	3,606			
100074477	MISSION VIEJO	CA		12/14/2021		2,860		(108)			(108)		2,752	2,752			
100074478	SAN JOSE	CA		12/14/2021		1,675		(59)			(59)		1,616	1,616			
100074480	OAKLAND	CA		12/14/2021		23,422		96			96		23,518	23,518			
100074481	OAKLEY	CA		12/14/2021		12,876		(387)			(387)		12,489	12,489			
100074482	OCEANO	CA		12/14/2021		94,670		379			379		95,049	95,049			
100074484	FRESNO	CA		12/14/2021		4,824		(173)			(173)		4,651	4,651			
100074486	NEWPORT BEACH	CA		12/14/2021		39,343		455			455		39,798	39,798			
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		47,446		(17)			(17)		47,429	47,429			
100074489	WOODLAND HILLS	CA		12/14/2021		7,301		(180)			(180)		7,121	7,121			
100074490	SHERMAN OAKS	CA		12/14/2021		234		2			2		236	236			
100074491	LAGUNA HILLS	CA		12/14/2021		22,263		(20)			(20)		22,243	22,243			
100074500	BELPRE	OH		12/01/2021		6,686		(204)			(204)		6,482	6,482			
100074521	BOONEVILLE	AR		12/01/2021		2,567		(15)			(15)		2,552	2,552			
100074522	GLASGOW	KY		12/01/2021		1,424		(46)			(46)		1,378	1,378			
100074536	PETERSBURG	VA		12/01/2021		3,818		(122)			(122)		3,696	3,696			
100074544	BALTIMORE	MD		12/01/2021		1,431		(18)			(18)		1,413	1,413			
100074559	HAMMOND	IN		12/01/2021		1,701		(50)			(50)		1,651	1,651			
100074584	DAYTON	OH		12/01/2021		1,230		(38)			(38)		1,192	1,192			
100074591	RICHMOND	KY		12/01/2021		1,583		(41)			(41)		1,542	1,542			
100074594	HELENA	AL		12/01/2021		4,584		(100)			(100)		4,484	4,484			
100074611	WINSTON SALEM	NC		12/01/2021		3,453		(27)			(27)		3,426	3,426			
100074612	CONVERSE	TX		12/01/2021		3,778		(46)			(46)		3,732	3,732			
100074619	CORPUS CHRISTI	TX		12/01/2021		3,383		(43)			(43)		3,340	3,340			
100074621	ANNISTON	AL		12/01/2021		4,193		(54)			(54)		4,139	4,139			
100074637	VALENTINE	NE		12/01/2021		1,273		(19)			(19)		1,254	1,254			
100074669	BURLINGTON	NJ		12/01/2021		6,107		(112)			(112)		5,995	5,995			
100074671	WOODBURY	TN		12/01/2021		2,345		(82)			(82)		2,263	2,263			
100074675	SCOTCH PLAINS	NJ		12/01/2021		4,894		(82)			(82)		4,812	4,812			
100074676	BROWNS MILLS	NJ		12/01/2021		1,937		(44)			(44)		1,893	1,893			
100074680	SHREVEPORT	LA		12/01/2021		2,016		(49)			(49)		1,967	1,967			
100074707	PHILADELPHIA	PA		12/01/2021		2,451		(36)			(36)		2,415	2,415			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074717	WATERVILLE	ME		12/01/2021		2,674		(24)			(24)		2,650	2,650			
100074740	BAKER	LA		12/01/2021		2,240		(54)			(54)		2,186	2,186			
100074747	ROME	NY		12/01/2021		2,032		(11)			(11)		2,021	2,021			
100074758	COLUMBIA	MO		12/01/2021		1,815		(8)			(8)		1,807	1,807			
100074760	ROANOKE	VA		12/01/2021		1,090		(32)			(32)		1,058	1,058			
100074762	WILLCOX	AZ		12/01/2021		2,188		(32)			(32)		2,156	2,156			
100074775	IUKA	IL		12/01/2021		715		(13)			(13)		702	702			
100074808	LAREDO	TX		12/01/2021		2,477		(66)			(66)		2,411	2,411			
100074812	TOLEDO	OH		12/01/2021		946		(17)			(17)		929	929			
100074813	LEXINGTON	SC		12/01/2021		2,061		(15)			(15)		2,046	2,046			
100074825	YOUNGSTOWN	OH		12/01/2021		1,116		(11)			(11)		1,105	1,105			
100074841	SIMPSONVILLE	SC		12/01/2021		3,874		(21)			(21)		3,853	3,853			
100074848	HOUSTON	TX		12/01/2021		4,157		(60)			(60)		4,097	4,097			
100074873	CLEVELAND	TN		12/01/2021		3,137		(64)			(64)		3,073	3,073			
100074877	FONTANA	CA		12/01/2021		7,697		(99)			(99)		7,598	7,598			
100074883	ISLIP	NY		12/01/2021		3,804		(24)			(24)		3,780	3,780			
100074893	GREECE	NY		12/01/2021		3,778		(43)			(43)		3,735	3,735			
100074894	BALTIMORE	MD		12/01/2021		5,507		(24)			(24)		5,483	5,483			
100074896	AUBURN	CA		12/01/2021		4,824		(65)			(65)		4,759	4,759			
100074902	MARTINEZ	GA		12/01/2021		2,628		(79)			(79)		2,549	2,549			
100074907	REDLANDS	CA		12/01/2021		1,445		(33)			(33)		1,412	1,412			
100074909	YAKIMA	WA		12/01/2021		5,059		(42)			(42)		5,017	5,017			
100074910	AIKEN	SC		12/01/2021		3,732		(50)			(50)		3,682	3,682			
100074911	LIZELLA	GA		12/01/2021		1,314		(6)			(6)		1,308	1,308			
100074944	ROCKY HILL	CT		12/01/2021		5,857		(93)			(93)		5,764	5,764			
100074950	LAS VEGAS	NV		12/01/2021		6,305		(41)			(41)		6,264	6,264			
100074952	NATIONAL CITY	CA		12/01/2021		5,077		(43)			(43)		5,034	5,034			
100074960	CLAYTON	NJ		12/01/2021		9,078		(126)			(126)		8,952	8,952			
100074966	SHAWSVILLE	VA		12/01/2021		2,427		(15)			(15)		2,412	2,412			
100074971	LOGANVILLE	GA		12/01/2021		3,504		(66)			(66)		3,438	3,438			
100074974	TOLLESON	AZ		12/01/2021		3,318		(39)			(39)		3,279	3,279			
100074976	EL PASO	TX		12/01/2021		2,525		(51)			(51)		2,474	2,474			
100074985	CLYDE	NC		12/01/2021		4,254		(38)			(38)		4,216	4,216			
100074999	GIBBSTOWN	NJ		12/01/2021		4,516		(54)			(54)		4,462	4,462			
100075005	HOUSE SPRINGS	MO		12/01/2021		3,083		(42)			(42)		3,041	3,041			
100075038	PHILLIPSBURG	NJ		12/01/2021		4,065		(44)			(44)		4,021	4,021			
100075047	BAY CITY	MI		12/01/2021		880		(34)			(34)		846	846			
100075054	LOS ANGELES	CA		12/01/2021		6,624		(125)			(125)		6,499	6,499			
100075056	SELMA	NC		12/01/2021		1,407		(18)			(18)		1,389	1,389			
100075062	SAN ANTONIO	TX		12/01/2021		2,612		(80)			(80)		2,532	2,532			
100075064	ACWORTH	GA		12/01/2021		4,803		(73)			(73)		4,730	4,730			
100075065	ALBANY	GA		12/01/2021		2,635		(48)			(48)		2,587	2,587			
100075074	ACWORTH	GA		12/01/2021		4,936		(19)			(19)		4,917	4,917			
100075087	WEAVER	AL		12/01/2021		2,238		(28)			(28)		2,210	2,210			
100075091	FLINT	MI		12/01/2021		3,079		(19)			(19)		3,060	3,060			
100075117	KANSAS CITY	MO		12/01/2021		5,539		(62)			(62)		5,477	5,477			
100075120	APOPKA	FL		12/01/2021		4,342		(39)			(39)		4,303	4,303			
100075128	ALBANY	GA		12/01/2021		2,311		(29)			(29)		2,282	2,282			
100075136	JACKSONVILLE	FL		12/01/2021		3,590		(53)			(53)		3,537	3,537			
100075153	COVINGTON	GA		12/01/2021		3,251		(65)			(65)		3,186	3,186			
100075154	THOMASVILLE	GA		12/01/2021		4,910		(72)			(72)		4,838	4,838			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075158	COUNCIL BLUFFS	IA		12/01/2021		2,410		(18)			(18)		2,392	2,392			
100075174	INDEPENDENCE	MO		12/01/2021		2,688		(35)			(35)		2,653	2,653			
100075175	PROPHETSTOWN	IL		12/01/2021		1,738		(22)			(22)		1,716	1,716			
100075184	FREDERICKSBURG	VA		12/01/2021		6,038		(62)			(62)		5,976	5,976			
100075191	KATY	TX		12/01/2021		4,179		(120)			(120)		4,059	4,059			
100075192	HORN LAKE	MS		12/01/2021		2,122		(46)			(46)		2,076	2,076			
100075205	TUCSON	AZ		12/01/2021		2,958		(36)			(36)		2,922	2,922			
100075208	ORANGE	TX		12/01/2021		3,370		(104)			(104)		3,266	3,266			
100075215	FORT WORTH	TX		12/01/2021		11,738		(79)			(79)		11,659	11,659			
100075219	INDIO	CA		12/01/2021		3,495		(61)			(61)		3,434	3,434			
100075226	SAN ANGELO	TX		12/01/2021		2,389		(42)			(42)		2,347	2,347			
100075233	ALLEN	TX		12/01/2021		4,521		(35)			(35)		4,486	4,486			
100075245	SACRAMENTO	CA		12/01/2021		6,507		(60)			(60)		6,447	6,447			
100075253	LAKEWOOD	CA		12/01/2021		9,898		(195)			(195)		9,703	9,703			
100075258	FREDERICK	MD		12/01/2021		6,859		(28)			(28)		6,831	6,831			
100075259	MONROE	GA		12/01/2021		3,597		(55)			(55)		3,542	3,542			
100075262	FREDERICK	MD		12/01/2021		4,092		(7)			(7)		4,085	4,085			
100075263	WYOMING	MI		12/01/2021		581		(7)			(7)		574	574			
100075266	COOKEVILLE	TN		12/01/2021		2,232		(12)			(12)		2,220	2,220			
100075270	MOSELEY	VA		12/01/2021		11,306		(86)			(86)		11,220	11,220			
100075273	CHICAGO	IL		12/01/2021		2,926		(31)			(31)		2,895	2,895			
100075295	HOUSTON	TX		12/01/2021		2,269		(46)			(46)		2,223	2,223			
100075298	WILKES BARRE	PA		12/01/2021		2,060		(55)			(55)		2,005	2,005			
100075304	JOSHUA	TX		12/01/2021		4,092		(69)			(69)		4,023	4,023			
100075325	JACKSON	TN		12/01/2021		3,801		(75)			(75)		3,726	3,726			
100075331	GAINESBORO	TN		12/01/2021		2,234		(51)			(51)		2,183	2,183			
100075334	LITHONIA	GA		12/01/2021		2,115		(51)			(51)		2,064	2,064			
100075338	MORRISTOWN	TN		12/01/2021		3,518		(45)			(45)		3,473	3,473			
100075354	HAMMOND	LA		12/01/2021		2,753		(62)			(62)		2,691	2,691			
100075362	CORPUS CHRISTI	TX		12/01/2021		2,487		(80)			(80)		2,407	2,407			
100075364	BLOOMFIELD	CT		12/01/2021		3,395		(35)			(35)		3,360	3,360			
100075366	STANFORD	KY		12/01/2021		1,896		(42)			(42)		1,854	1,854			
100075369	ELK GROVE	CA		12/01/2021		7,264		(78)			(78)		7,186	7,186			
100075375	TUCSON	AZ		12/01/2021		2,414		(45)			(45)		2,369	2,369			
100075379	DOVER	DE		12/01/2021		3,608		(71)			(71)		3,537	3,537			
100075380	COUNCIL BLUFFS	IA		12/01/2021		1,764		(24)			(24)		1,740	1,740			
100075383	FORNEY	TX		12/01/2021		6,131		(83)			(83)		6,048	6,048			
100075389	FORT MYERS	FL		12/01/2021		5,832		(19)			(19)		5,813	5,813			
100075392	NAPLES	FL		12/01/2021		2,966		(9)			(9)		2,957	2,957			
100075394	DELPHOS	OH		12/01/2021		1,686		(31)			(31)		1,655	1,655			
100075398	SPARTANBURG	SC		12/01/2021		2,885		(54)			(54)		2,831	2,831			
100075399	SAN ANTONIO	TX		12/01/2021		2,120		(51)			(51)		2,069	2,069			
100075408	MARICOPA	AZ		12/01/2021		4,693		(71)			(71)		4,622	4,622			
100075425	MAGNA	UT		12/01/2021		4,341		(81)			(81)		4,260	4,260			
100075429	COLUMBIA	TN		12/01/2021		3,529		(67)			(67)		3,462	3,462			
100075435	MALDEN	MO		12/01/2021		1,338		(33)			(33)		1,305	1,305			
100075436	ARNOLD	MO		12/01/2021		1,902		(16)			(16)		1,886	1,886			
100075443	HIGGINSVILLE	MO		12/01/2021		1,715		(22)			(22)		1,693	1,693			
100075445	LAWRENCEVILLE	GA		12/01/2021		4,203		(70)			(70)		4,133	4,133			
100075455	SALEM	OR		12/01/2021		3,480		(41)			(41)		3,439	3,439			
100075457	PHOENIX	AZ		12/01/2021		4,090		(67)			(67)		4,023	4,023			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075461	PORT ST LUCIE	FL		12/01/2021		5,160		(75)			(75)		5,085	5,085			
100075470	HAMPTON	VA		12/01/2021		1,859		(87)			(87)		1,772	1,772			
100075474	HILLSBORO	IN		12/01/2021		1,256		(35)			(35)		1,221	1,221			
100075479	GRIFFITH	IN		12/01/2021		2,739		(50)			(50)		2,689	2,689			
100075487	ROCHESTER	NY		12/01/2021		1,657		(37)			(37)		1,620	1,620			
100075492	CADWELL	GA		12/01/2021		1,581		(68)			(68)		1,513	1,513			
100075496	HOUSTON	TX		12/01/2021		4,972		(138)			(138)		4,834	4,834			
100075504	MIAMI	FL		12/01/2021		6,727		(263)			(263)		6,464	6,464			
100075510	BURLESON	TX		12/01/2021		5,110		(105)			(105)		5,005	5,005			
100075519	JONESBORO	GA		12/01/2021		3,041		(89)			(89)		2,952	2,952			
100075569	LEXINGTON	OH		12/01/2021		2,927		(69)			(69)		2,858	2,858			
100075575	CHARLOTTE	NC		12/01/2021		1,797		(42)			(42)		1,755	1,755			
100075577	CULPEPPER	VA		12/01/2021		5,015		(105)			(105)		4,910	4,910			
100075591	PARMA	OH		12/01/2021		2,717		(67)			(67)		2,650	2,650			
100075622	FOND DU LAC	WI		12/01/2021		2,276		(91)			(91)		2,185	2,185			
100075634	RIPLEY	TN		12/01/2021		2,925		(71)			(71)		2,854	2,854			
100075636	COVINGTON	GA		12/01/2021		2,506		(93)			(93)		2,413	2,413			
100075639	MURFREESBORO	TN		12/01/2021		5,548		(150)			(150)		5,398	5,398			
100075641	PINON HILLS	CA		12/01/2021		7,969		(151)			(151)		7,818	7,818			
100075646	RUTLEDGE	TN		12/01/2021		3,196		(74)			(74)		3,122	3,122			
100075649	KINGSTON	PA		12/01/2021		2,184		(48)			(48)		2,136	2,136			
100075678	BESSEMER CITY	NC		12/01/2021		3,470		(69)			(69)		3,401	3,401			
100075679	MANTUA	NJ		12/01/2021		2,600		(28)			(28)		2,572	2,572			
100075688	GEORGETOWN	MA		12/01/2021		14,369		(270)			(270)		14,099	14,099			
100075697	SWEET HOME	OR		12/01/2021		2,432		(13)			(13)		2,419	2,419			
100075707	MUSKEGON	MI		12/01/2021		3,656		(41)			(41)		3,615	3,615			
100075716	WILMINGTON	NC		12/01/2021		5,137		(29)			(29)		5,108	5,108			
100075720	ROCKWELL	NC		12/01/2021		3,346		(22)			(22)		3,324	3,324			
100075723	WOODBRIDGE	VA		12/01/2021		6,647		(58)			(58)		6,589	6,589			
100075731	CONYERS	GA		12/01/2021		2,830		(41)			(41)		2,789	2,789			
100075732	OCALA	FL		12/01/2021		1,335		(6)			(6)		1,329	1,329			
100075735	TOLLESON	AZ		12/01/2021		3,701		(17)			(17)		3,684	3,684			
100075747	OCALA	FL		12/01/2021		988		(7)			(7)		981	981			
100075753	PALM COAST	FL		12/01/2021		4,967		(21)			(21)		4,946	4,946			
100075759	TOLLESON	AZ		12/01/2021		7,276		(22)			(22)		7,254	7,254			
100075790	FORT MYERS	FL		12/01/2021		4,893		1			1		4,894	4,894			
100075798	CONVERSE	TX		12/01/2021		4,949		(70)			(70)		4,879	4,879			
100075804	KNOXVILLE	TN		12/01/2021		1,442		(14)			(14)		1,428	1,428			
100075837	NORTH WEST LONDON	GBR		11/24/2021										10	10		10
100075844	WAKEFIELD	GBR		11/24/2021										31	31		31
100075845	ARNHEM	NLD		11/24/2021										102	102		102
100075846	ARNHEM	NLD		11/24/2021										142	142		142
100075847	ARNHEM	NLD		11/24/2021		690						57	747	763	16		16
100075848	ARNHEM	NLD		11/24/2021										103	103		103
100075851	VEENENDAAL	NLD		11/24/2021		2,404						197	2,601	2,668	67		67
100075852	VEENENDAAL	NLD		11/24/2021										1,154	1,154		1,154
100075853	GOUDA	NLD		11/24/2021		857						70	927	945	18		18
100075854	GOUDA	NLD		11/24/2021										134	134		134
100075856	SPIJKENISSE	NLD		11/24/2021										115	115		115
100075857	WINTERSWIJK	NLD		11/24/2021		274,460						22,445	296,905	279,677	(17,229)		(17,229)
100075858	GORREDIJK	NLD		11/24/2021										201	201		201

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075860	AMSTERDAM	NLD		11/24/2021		2,544						208	2,752	2,819	67		67
100075861	AMSTERDAM	NLD		11/24/2021										322	322		322
100075864	UTRECHT	NLD		11/24/2021										607	607		607
100075865	UTRECHT	NLD		11/24/2021										65	65		65
100075866	AMSTERDAM	NLD		11/24/2021										180	180		180
100075867	AMSTERDAM	NLD		11/24/2021		1,289						105	1,394	1,420	26		26
100075868	OOSTBURG	NLD		11/24/2021										507	507		507
100075871	ZALTBOMMEL	NLD		11/24/2021										179	179		179
100075872	ZALTBOMMEL	NLD		11/24/2021		1,388						113	1,501	1,529	27		27
100075873	SPIJKENISSE	NLD		11/24/2021										125	125		125
100075874	SPIJKENISSE	NLD		11/24/2021		963						79	1,042	1,061	19		19
100075875	DEN HAAG	NLD		11/24/2021		49,924						4,608	54,532	54,699	167		167
100075876	DEN HAAG	NLD		11/24/2021										1,092	1,092		1,092
100075877	CASTRICUM	NLD		11/24/2021										106	106		106
100075878	ROTTERDAM	NLD		11/24/2021										147	147		147
100075879	AMSTERDAM	NLD		11/24/2021										142	142		142
100075880	AMSTERDAM	NLD		11/24/2021										54	54		54
100075881	AMSTERDAM	NLD		11/24/2021										137	137		137
100075882	AMSTERDAM	NLD		11/24/2021										127	127		127
100075883	AMSTERDAM	NLD		11/24/2021										293	293		293
100075885	DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021		3,303						270	3,573	3,639	66		66
100075886	DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021										248	248		248
100075903	LAKEWOOD	NJ		01/07/2022		12,846		(255)			(255)		12,591	12,591			
100075904	ALEXANDRIA	VA		01/07/2022		9,275		(88)			(88)		9,187	9,187			
100075905	CALEXICO	CA		01/07/2022		15,162		(458)			(458)		14,704	14,704			
100075907	BATON ROUGE	LA		01/07/2022		3,696		(94)			(94)		3,602	3,602			
100075909	SCOTTSDALE	AZ		01/07/2022		5,319		(47)			(47)		5,272	5,272			
100075910	KATY	TX		01/07/2022		13,331		(397)			(397)		12,934	12,934			
100075911	PHILADELPHIA	PA		01/07/2022		3,079		(101)			(101)		2,978	2,978			
100075914	ST PETERSBURG	FL		01/07/2022		3,933		(38)			(38)		3,895	3,895			
100075915	BRISTOL	CT		01/07/2022		3,617		(82)			(82)		3,535	3,535			
100075916	MADEIRA BEACH	FL		01/07/2022		(9,517)		(44)	(17)		(27)		(9,544)	1,575		11,119	11,119
100075917	SAN ANTONIO	TX		01/07/2022		4,557		(90)			(90)		4,467	4,467			
100075918	NAZARETH	PA		01/07/2022		2,168		(70)			(70)		2,098	2,098			
100075920	FORT WORTH	TX		01/07/2022		6,162		(55)			(55)		6,107	6,107			
100075921	LEWISVILLE	TX		01/07/2022		5,379		(55)			(55)		5,324	5,324			
100075924	AUGUSTA	GA		01/07/2022		2,182		(76)			(76)		2,106	2,106			
100075925	CADDO MILLS	TX		01/07/2022		4,328		(106)			(106)		4,222	4,222			
100075926	HEMET	CA		01/07/2022		3,492		(121)			(121)		3,371	3,371			
100075927	LAKE FOREST PARK	WA		01/07/2022		13,429		(119)			(119)		13,310	13,310			
100075930	OROVILLE	CA		01/07/2022		4,092		(63)			(63)		4,029	4,029			
100075931	MOORHEAD	MN		01/07/2022		2,801		(60)			(60)		2,741	2,741			
100075933	NATIONAL CITY	CA		01/07/2022		9,418		(286)			(286)		9,132	9,132			
100075934	COLLEGE PARK	GA		01/07/2022		4,512		9			9		4,521	4,521			
100075937	WICHITA	KS		01/07/2022		3,612		(126)			(126)		3,486	3,486			
100075939	ST PETERSBURG	FL		01/07/2022		6,423		(107)			(107)		6,316	6,316			
100075940	PORT ORCHARD	WA		01/07/2022		8,646		(293)			(293)		8,353	8,353			
100075941	CHARLOTTE	NC		01/07/2022		2,417		(17)			(17)		2,400	2,400			
100075942	BAY CITY	TX		01/07/2022		2,676		(13)			(13)		2,663	2,663			
100075943	SANFORD	ME		01/07/2022		5,310		(163)			(163)		5,147	5,147			
100075944	YUKON	OK		01/07/2022		4,073		(18)			(18)		4,055	4,055			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075945	BELOIT	WI		01/07/2022		1,319		(47)			(47)		1,272	1,272			
100075946	SAN DIEGO	CA		01/07/2022		6,435		(1)			(1)		6,434	6,434			
100075947	HENRYETTA	OK		01/07/2022		1,486		(70)			(70)		1,416	1,416			
100075950	CAPE CORAL	FL		01/07/2022		4,641		(114)			(114)		4,527	4,527			
100075951	NORFOLK	VA		01/07/2022		4,593		(74)			(74)		4,519	4,519			
100075952	NEW ORLEANS	LA		01/07/2022		3,867		(52)			(52)		3,815	3,815			
100075954	PHILADELPHIA	PA		01/07/2022		4,064		(60)			(60)		4,004	4,004			
100075958	OAKLAND	CA		01/07/2022		3,415		(72)			(72)		3,343	3,343			
100075959	MOUNT LAUREL	NJ		01/07/2022		3,658		(57)			(57)		3,601	3,601			
100075960	TUCSON	AZ		01/07/2022		3,154		(78)			(78)		3,076	3,076			
100075961	POCONO LAKE	PA		01/07/2022		2,912		(59)			(59)		2,853	2,853			
100075962	DUNNELLEN	NJ		01/07/2022		8,646		10			10		8,656	8,656			
100075963	CORAL SPRINGS	FL		01/07/2022		7,949		(53)			(53)		7,896	7,896			
100075965	HUFFMAN	TX		01/07/2022		3,678		(69)			(69)		3,609	3,609			
100075966	SCHERERVILLE	IN		01/07/2022		3,493		(121)			(121)		3,372	3,372			
100075967	WASHINGTON	DC		01/07/2022		3,304		(44)			(44)		3,260	3,260			
100075968	GREENWICH	CT		01/07/2022		9,286		(302)			(302)		8,984	8,984			
100075969	MILFORD	OH		01/07/2022		3,741							3,741	3,741			
100075970	PORTERVILLE	CA		01/07/2022		3,935		(105)			(105)		3,830	3,830			
100075971	LAUDERDALE LAKES	FL		01/07/2022		7,182		(103)			(103)		7,079	7,079			
100075973	LAS VEGAS	NV		01/07/2022		9,919		(372)			(372)		9,547	9,547			
100075975	WESLEY CHAPEL	FL		01/07/2022		8,905		(332)			(332)		8,573	8,573			
100075977	MIAMI	FL		01/07/2022		4,962		(165)			(165)		4,797	4,797			
100075979	TOLLESON	AZ		01/07/2022		4,586		(133)			(133)		4,453	4,453			
100075980	PHILADELPHIA	PA		01/07/2022		7,274		(236)			(236)		7,038	7,038			
100075982	EAST BOSTON	MA		01/07/2022		9,969		(278)			(278)		9,691	9,691			
100075983	CANTON	MA		01/07/2022		7,175		(237)			(237)		6,938	6,938			
100075985	LINDEN	NJ		01/07/2022		7,956		(76)			(76)		7,880	7,880			
100075986	KIRKLAND	WA		01/07/2022		6,452		(262)			(262)		6,190	6,190			
100075987	LITTLE FERRY	NJ		01/07/2022		8,643		(212)			(212)		8,431	8,431			
100075988	HENDERSON	NV		01/07/2022		7,140		(240)			(240)		6,900	6,900			
100075989	TOTOWA	NJ		01/07/2022		4,933		(164)			(164)		4,769	4,769			
100075990	DANBURY	CT		01/07/2022		8,157		(321)			(321)		7,836	7,836			
100075991	NASHUA	NH		01/07/2022		6,505		(285)			(285)		6,220	6,220			
100075993	KISSIMMEE	FL		01/07/2022		6,388		(197)			(197)		6,191	6,191			
100075994	RUSKIN	FL		01/07/2022		4,013		(142)			(142)		3,871	3,871			
100075995	PROVIDENCE	RI		01/07/2022		3,027		(132)			(132)		2,895	2,895			
100075997	SPEEDWAY	IN		01/07/2022		4,303		(111)			(111)		4,192	4,192			
100075998	CHELSEA	MA		01/07/2022		9,612		(268)			(268)		9,344	9,344			
100075999	VIRGINIA GARDENS	FL		01/07/2022		6,669		(236)			(236)		6,433	6,433			
100076000	MURRELLS INLET	SC		01/07/2022		3,528		(136)			(136)		3,392	3,392			
100076001	ORLANDO	FL		01/07/2022		3,675		(69)			(69)		3,606	3,606			
100076002	OLD HICKORY	TN		01/07/2022		7,804		(84)			(84)		7,720	7,720			
100076004	NORTH LAS VEGAS	NV		01/07/2022		5,494		(157)			(157)		5,337	5,337			
100076006	STAFFORD	VA		01/07/2022		4,500		(137)			(137)		4,363	4,363			
100076007	NORTH LAS VEGAS	NV		01/07/2022		1,766		(57)			(57)		1,709	1,709			
100076009	ALBUQUERQUE	NM		01/07/2022		4,443		(129)			(129)		4,314	4,314			
100076011	DENVER	CO		01/07/2022		3,125		(98)			(98)		3,027	3,027			
100076012	LAKELAND	TN		01/07/2022		3,907		(138)			(138)		3,769	3,769			
100076013	RIO RANCHO	NM		01/07/2022		4,366		(143)			(143)		4,223	4,223			
100076015	AVONDALE	AZ		01/07/2022		3,298		(144)			(144)		3,154	3,154			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076016	BONNEY LAKE	WA		01/07/2022		8,364		(242)			(242)		8,122	8,122			
100076017	HOUSTON	TX		01/07/2022		2,032		(63)			(63)		1,969	1,969			
100076018	NAPLES	FL		01/07/2022		3,709		(109)			(109)		3,600	3,600			
100076019	PETERSBURG	VA		01/07/2022		1,904		(76)			(76)		1,828	1,828			
100076020	GONZALES	LA		01/07/2022		4,914		(105)			(105)		4,809	4,809			
100076021	KOKOMO	IN		01/07/2022		1,162		(41)			(41)		1,121	1,121			
100076022	WILKES BARRE	PA		01/07/2022		1,700		(18)			(18)		1,682	1,682			
100076024	BALTIMORE	MD		01/07/2022		2,874		(101)			(101)		2,773	2,773			
100076025	IRVINGTON	NJ		01/07/2022		4,893		(161)			(161)		4,732	4,732			
100076026	RALEIGH	NC		01/07/2022		3,633		(152)			(152)		3,481	3,481			
100076027	FAYETTEVILLE	NC		01/07/2022		1,874		(69)			(69)		1,805	1,805			
100076028	CUMMING	GA		01/07/2022		5,172		(193)			(193)		4,979	4,979			
100076029	AUBURN	WA		01/07/2022		10,961		(91)			(91)		10,870	10,870			
100076030	TUCSON	AZ		01/07/2022		1,622		(21)			(21)		1,601	1,601			
100076031	CLINTON	SC		01/07/2022		1,726		(59)			(59)		1,667	1,667			
100076032	LUBBOCK	TX		01/07/2022		2,001		(91)			(91)		1,910	1,910			
100076035	SEVIERVILLE	TN		01/07/2022		4,299		(126)			(126)		4,173	4,173			
100076037	MEMPHIS	TN		01/07/2022		1,365		(39)			(39)		1,326	1,326			
100076038	LAKE HAVASU CITY	AZ		01/07/2022		12,626		(265)			(265)		12,361	12,361			
100076040	ST AUGUSTINE	FL		01/07/2022		3,438		(135)			(135)		3,303	3,303			
100076042	BURBANK	CA		01/07/2022		9,524		(123)			(123)		9,401	9,401			
100076043	FAYETTEVILLE	NC		01/07/2022		2,057		(99)			(99)		1,958	1,958			
100076044	TOMBALL	TX		01/07/2022		3,006		(96)			(96)		2,910	2,910			
100076045	CORPUS CHRISTI	TX		01/07/2022		2,017		(97)			(97)		1,920	1,920			
100076046	JOSHUA TREE	CA		01/07/2022		4,160		(139)			(139)		4,021	4,021			
100076050	COPPERAS COVE	TX		01/07/2022		1,510		(51)			(51)		1,459	1,459			
100076051	GRIFFIN	GA		01/07/2022		1,880		(71)			(71)		1,809	1,809			
100076052	LUMBERTON	TX		01/07/2022		1,710		(69)			(69)		1,641	1,641			
100076054	CORAL SPRINGS	FL		01/07/2022		(16,653)		(44)	(18)		(26)		(16,679)	1,876		18,555	18,555
100076056	TAYLORSVILLE	UT		01/07/2022		5,364		(87)			(87)		5,277	5,277			
100076057	ROCK HILL	SC		01/07/2022		3,595		(32)			(32)		3,563	3,563			
100076058	TAYLORSVILLE	UT		01/07/2022		5,444		(88)			(88)		5,356	5,356			
100076059	PORT CHARLOTTE	FL		01/07/2022		2,931		(103)			(103)		2,828	2,828			
100076060	LINCOLN	NE		01/07/2022		3,595		(125)			(125)		3,470	3,470			
100076062	BROOKSHIRE	TX		01/07/2022		2,649		(45)			(45)		2,604	2,604			
100076063	JACKSONVILLE	FL		01/07/2022		7,008		(170)			(170)		6,838	6,838			
100076064	SMYRNA	GA		01/07/2022		7,425		(96)			(96)		7,329	7,329			
100076065	AUSTIN	TX		01/07/2022		8,099		(141)			(141)		7,958	7,958			
100076066	NORTH LAS VEGAS	NV		01/07/2022		9,740		(424)			(424)		9,316	9,316			
100076067	CINCINNATI	OH		01/07/2022		5,144		(160)			(160)		4,984	4,984			
100076068	ANTHONY	NM		01/07/2022		7,943		(241)			(241)		7,702	7,702			
100076071	SENOIA	GA		01/07/2022		7,238		(209)			(209)		7,029	7,029			
100076072	LAS VEGAS	NV		01/07/2022		3,539		(155)			(155)		3,384	3,384			
100076073	WARREN	MI		01/07/2022		1,583		(49)			(49)		1,534	1,534			
100076074	CHATTANOOGA	TN		01/07/2022		2,977		(105)			(105)		2,872	2,872			
100076075	FORT MYERS	FL		01/07/2022		4,859		(156)			(156)		4,703	4,703			
100076076	GARDEN GROVE	CA		01/07/2022		7,700		(211)			(211)		7,489	7,489			
100076077	NEW ORLEANS	LA		01/07/2022		13,897		(249)			(249)		13,648	13,648			
100076078	ARGYLE	TX		01/07/2022		7,061		(168)			(168)		6,893	6,893			
100076079	OCALA	FL		01/07/2022		3,068		(116)			(116)		2,952	2,952			
100076082	FORT WORTH	TX		01/07/2022		5,014		(18)			(18)		4,996	4,996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076083	MICHIGAN CITY	IN		01/07/2022		3,223		(122)			(122)		3,101	3,101			
100076084	WALLA WALLA	WA		01/07/2022		4,550		(160)			(160)		4,390	4,390			
100076085	WORCESTER	MA		01/07/2022		(19,790)		(20)			(20)		(19,810)	(19,810)			
100076088	HIALEAH	FL		01/07/2022		5,610		(72)			(72)		5,538	5,538			
100076089	PHILADELPHIA	PA		01/07/2022		4,758		(95)			(95)		4,663	4,663			
100076092	EDGEWATER PARK	NJ		01/07/2022		4,393		(84)			(84)		4,309	4,309			
100076097	SALT LAKE CITY	UT		01/07/2022		8,587		(31)			(31)		8,556	8,556			
100076098	LAKEWOOD	WA		01/07/2022		10,279		(98)			(98)		10,181	10,181			
100076099	EAST HANOVER	NJ		01/07/2022		4,632		(111)			(111)		4,521	4,521			
100076100	WILMINGTON	DE		01/07/2022		4,216		(80)			(80)		4,136	4,136			
100076101	SPRINGFIELD	OR		01/07/2022		33,823		(481)			(481)		33,342	33,342			
100076102	HIALEAH	FL		01/07/2022		4,857		(155)			(155)		4,702	4,702			
100076103	STUART	FL		01/07/2022		4,822		(26)			(26)		4,796	4,796			
100076104	COLUMBUS	OH		01/07/2022		2,083		(87)			(87)		1,996	1,996			
100076105	SAINT LOUIS PARK	MN		01/07/2022		5,181		(99)			(99)		5,082	5,082			
100076106	RIO RANCHO	NM		01/07/2022		3,580		(100)			(100)		3,480	3,480			
100076107	SPRING	TX		01/07/2022		3,398		(105)			(105)		3,293	3,293			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022		4,274		(104)			(104)		4,170	4,170			
100076109	MIAMI	FL		01/07/2022		4,914		(120)			(120)		4,794	4,794			
100076110	EL PASO	TX		01/07/2022		2,357		(96)			(96)		2,261	2,261			
100076112	AKRON	OH		01/07/2022		3,721		(160)			(160)		3,561	3,561			
100076113	BOWLING GREEN	KY		01/07/2022		3,904		(69)			(69)		3,835	3,835			
100076114	LAS VEGAS	NV		01/07/2022		6,797		(121)			(121)		6,676	6,676			
100076115	LEHI	UT		01/07/2022		5,782		(129)			(129)		5,653	5,653			
100076116	LAS VEGAS	NV		01/07/2022		3,941		(126)			(126)		3,815	3,815			
100076117	NORTH LAS VEGAS	NV		01/07/2022		6,133		(72)			(72)		6,061	6,061			
100076118	SAINT LOUIS	MO		01/07/2022		2,119		(51)			(51)		2,068	2,068			
100076119	GALION	OH		01/07/2022		2,614		(105)			(105)		2,509	2,509			
100076120	AVON	IN		01/07/2022		6,977		(104)			(104)		6,873	6,873			
100076122	CLEARWATER	FL		01/07/2022		4,554		(117)			(117)		4,437	4,437			
100076123	DYER	IN		01/07/2022		3,767		(67)			(67)		3,700	3,700			
100076124	FOUNTAIN	CO		01/07/2022		5,118		(105)			(105)		5,013	5,013			
100076125	HARRISBURG	PA		01/07/2022		2,062		(87)			(87)		1,975	1,975			
100076126	SOUTH OGDEN	UT		01/07/2022		6,556		(85)			(85)		6,471	6,471			
100076127	BROOKLYN PARK	MN		01/07/2022		3,730		(46)			(46)		3,684	3,684			
100076128	WINSTON SALEM	NC		01/07/2022		1,940		(63)			(63)		1,877	1,877			
100076129	HUNTERSVILLE	NC		01/07/2022		3,409		(119)			(119)		3,290	3,290			
100076130	RNCHO CORDOVA	CA		01/07/2022		5,510		(149)			(149)		5,361	5,361			
100076131	MURFREESBORO	TN		01/07/2022		11,249		(331)			(331)		10,918	10,918			
100076132	PHILADELPHIA	PA		01/07/2022		1,300		(22)			(22)		1,278	1,278			
100076133	BIG BEAR LAKE	CA		01/07/2022		3,315		(131)			(131)		3,184	3,184			
100076134	HOUSTON	TX		01/07/2022		5,077		(292)			(292)		4,785	4,785			
100076135	WAYNE	MI		01/07/2022		2,053		(95)			(95)		1,958	1,958			
100076136	COLLEYVILLE	TX		01/07/2022		9,653		(226)			(226)		9,427	9,427			
100076137	GRASS VALLEY	CA		01/07/2022		4,492		(149)			(149)		4,343	4,343			
100076138	TEMPE	AZ		01/07/2022		5,235		(68)			(68)		5,167	5,167			
100076139	MEARS	MI		01/07/2022		5,779		(204)			(204)		5,575	5,575			
100076140	PACIFICA	CA		01/07/2022		3,038		(140)			(140)		2,898	2,898			
100076141	AUGUSTA	GA		01/07/2022		1,447		(62)			(62)		1,385	1,385			
100076143	NOGALES	AZ		01/07/2022		2,028		(72)			(72)		1,956	1,956			
100076144	HOUSTON	TX		01/07/2022		6,302		(52)			(52)		6,250	6,250			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076147	ESSEX	IL		01/07/2022		1,971		(70)			(70)		1,901	1,901			
100076148	DAVENPORT	FL		01/07/2022		5,224		(152)			(152)		5,072	5,072			
100076149	GREENWOOD	SC		01/07/2022		2,171		(99)			(99)		2,072	2,072			
100076150	SPRINGFIELD	OH		01/07/2022		2,796		(90)			(90)		2,706	2,706			
100076151	FORT LAUDERDALE	FL		01/07/2022		3,975		(135)			(135)		3,840	3,840			
100076152	BOCA RATON	FL		01/07/2022		6,418		(174)			(174)		6,244	6,244			
100076155	GRASS VALLEY	CA		01/07/2022		4,492		(149)			(149)		4,343	4,343			
100076156	FAIRHOPE	AL		01/07/2022		3,965		(116)			(116)		3,849	3,849			
100076157	COLUMBIA	SC		01/07/2022		2,056		(74)			(74)		1,982	1,982			
100076159	WOODBRIDGE	VA		01/07/2022		5,075		(49)			(49)		5,026	5,026			
100076162	KISSIMMEE	FL		01/07/2022		4,551		(36)			(36)		4,515	4,515			
100076163	RALEIGH	NC		01/07/2022		5,051		(65)			(65)		4,986	4,986			
100076164	PHOENIX	AZ		01/07/2022		3,579		(109)			(109)		3,470	3,470			
100076165	MIAMI	FL		01/07/2022		10,212		(241)			(241)		9,971	9,971			
100076167	NEW ORLEANS	LA		01/07/2022		4,346		(125)			(125)		4,221	4,221			
100076168	HARTFORD	CT		01/07/2022		5,199		(205)			(205)		4,994	4,994			
100076169	NEWARK	NJ		01/07/2022		4,819		(64)			(64)		4,755	4,755			
100076170	ARLINGTON	TX		01/07/2022		2,112		(69)			(69)		2,043	2,043			
100076171	BLACKSBURG	VA		01/07/2022		5,733		(115)			(115)		5,618	5,618			
100076172	HIXSON	TN		01/07/2022		3,180		(120)			(120)		3,060	3,060			
100076173	GONZALES	LA		01/07/2022		1,429		(29)			(29)		1,400	1,400			
100076175	MINNEAPOLIS	MN		01/07/2022		4,834		(63)			(63)		4,771	4,771			
100076177	PIQUA	OH		01/07/2022		2,159		(41)			(41)		2,118	2,118			
100076180	TAMPA	FL		01/07/2022		(7,688)		(42)			(42)		(7,730)	(7,730)			
100076182	BEAUMONT	TX		01/07/2022		1,258		(41)			(41)		1,217	1,217			
100076183	MONACA	PA		01/07/2022		1,171		(34)			(34)		1,137	1,137			
100076184	MIRAMAR BEACH	FL		01/07/2022		4,574		(137)			(137)		4,437	4,437			
100076185	MEMPHIS	TN		01/07/2022		1,741		(26)			(26)		1,715	1,715			
100076186	TUCSON	AZ		01/07/2022		6,343		(223)			(223)		6,120	6,120			
100076188	WILLIAMSBURG	VA		01/07/2022		8,919		(233)			(233)		8,686	8,686			
100076189	LAKE CHARLES	LA		01/07/2022		2,762		(56)			(56)		2,706	2,706			
100076190	LINCOLN	NE		01/07/2022		4,093		(114)			(114)		3,979	3,979			
100076191	NEWARK	NJ		01/07/2022		6,656		(36)			(36)		6,620	6,620			
100076192	UNIVERSITY PLACE	WA		01/07/2022		12,380		(254)			(254)		12,126	12,126			
100076193	LAWRENCE	MA		01/07/2022		7,674		(119)			(119)		7,555	7,555			
100076194	ROSEVILLE	CA		01/07/2022		7,426		5			5		7,431	7,431			
100076195	RIO RANCHO	NM		01/07/2022		3,036		(83)			(83)		2,953	2,953			
100076196	DAVENPORT	FL		01/07/2022		10,055		(204)			(204)		9,851	9,851			
100076197	SUGARLOAF	CA		01/07/2022		6,085		(159)			(159)		5,926	5,926			
100076198	MEMPHIS	TN		01/07/2022		2,325		(63)			(63)		2,262	2,262			
100076199	MONONGAHELA	PA		01/07/2022		1,363		(27)			(27)		1,336	1,336			
100076200	PERRIS	CA		01/07/2022		5,080		(25)			(25)		5,055	5,055			
100076201	GARLAND	TX		01/07/2022		4,411		(58)			(58)		4,353	4,353			
100076202	LONGVIEW	TX		01/07/2022		3,068		(59)			(59)		3,009	3,009			
100076204	LEESBURG	FL		01/07/2022		5,124		(98)			(98)		5,026	5,026			
100076206	HELOTES	TX		01/07/2022		3,940		(138)			(138)		3,802	3,802			
100076207	MEXICO	ME		01/07/2022		1,188		(40)			(40)		1,148	1,148			
100076209	UNION CITY	NJ		01/07/2022		5,504		(141)			(141)		5,363	5,363			
100076210	ORANGE PARK	FL		01/07/2022		6,846		(66)			(66)		6,780	6,780			
100076211	TUCSON	AZ		01/07/2022		4,590		(82)			(82)		4,508	4,508			
100076212	PATERSON	NJ		01/07/2022		6,249		(183)			(183)		6,066	6,066			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076213	SPANAWAY	WA		01/07/2022		6,354		(252)			(252)		6,102	6,102			
100076216	HOUSTON	TX		01/07/2022		3,635		(109)			(109)		3,526	3,526			
100076217	FAYETTEVILLE	NC		01/07/2022		7,577		(177)			(177)		7,400	7,400			
100076218	PUYALLUP	WA		01/07/2022		8,006		(232)			(232)		7,774	7,774			
100076221	STEVENSVILLE	MD		01/07/2022		5,758		(90)			(90)		5,668	5,668			
100076223	GENOA	IL		01/07/2022		4,171		(157)			(157)		4,014	4,014			
100076224	DENVER	CO		01/07/2022		5,246		(158)			(158)		5,088	5,088			
100076225	FRISCO	TX		01/07/2022		18,948		(319)			(319)		18,629	18,629			
100076226	KENT	WA		01/07/2022		9,811		(141)			(141)		9,670	9,670			
100076227	LAREDO	TX		01/07/2022		4,230		(55)			(55)		4,175	4,175			
100076228	MERCED	CA		01/07/2022		4,366		(63)			(63)		4,303	4,303			
100076229	MERCED	CA		01/07/2022		4,667		(67)			(67)		4,600	4,600			
100076230	HONOLULU	HI		01/07/2022		17,546		(757)			(757)		16,789	16,789			
100076231	HILLSBORO	OR		01/07/2022		8,802		(24)			(24)		8,778	8,778			
100076232	HENRICO	VA		01/07/2022		4,779		(95)			(95)		4,684	4,684			
100076233	CARROLLTON	TX		01/07/2022		6,012		(90)			(90)		5,922	5,922			
100076234	LAKE WORTH	FL		01/07/2022		6,843		(178)			(178)		6,665	6,665			
100076235	SPRING LAKE	MI		01/07/2022		4,343		(56)			(56)		4,287	4,287			
100076237	OVERLAND PARK	KS		01/07/2022		4,330		(29)			(29)		4,301	4,301			
100076238	LAS VEGAS	NV		01/07/2022		19,417		(604)			(604)		18,813	18,813			
100076239	PHOENIX	AZ		01/07/2022		5,373		(99)			(99)		5,274	5,274			
100076240	VALRICO	FL		01/07/2022		4,615		(97)			(97)		4,518	4,518			
100076242	MCMINNVILLE	OR		01/07/2022		4,797		(115)			(115)		4,682	4,682			
100076243	AUSTIN	TX		01/07/2022		12,228		(357)			(357)		11,871	11,871			
100076245	BAKERSFIELD	CA		01/07/2022		3,967		(105)			(105)		3,862	3,862			
100076247	ROGERS	MN		01/07/2022		4,783		(120)			(120)		4,663	4,663			
100076248	CHANDLER	AZ		01/07/2022		5,165		(129)			(129)		5,036	5,036			
100076252	RALEIGH	NC		01/07/2022		7,615		(150)			(150)		7,465	7,465			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		7,603		(264)			(264)		7,339	7,339			
100076254	PITTSFIELD	MA		01/07/2022		8,208		(136)			(136)		8,072	8,072			
100076255	WEST HAVEN	CT		01/07/2022		6,522		(132)			(132)		6,390	6,390			
100076256	MATTHEWS	NC		01/07/2022		5,823		(108)			(108)		5,715	5,715			
100076257	PANAMA CITY	FL		01/07/2022		5,595		(102)			(102)		5,493	5,493			
100076258	MARRERO	LA		01/07/2022		3,386		(83)			(83)		3,303	3,303			
100076259	WHITEFISH	MT		01/07/2022		5,953		(151)			(151)		5,802	5,802			
100076260	ANTIOCH	IL		01/07/2022		5,523		(148)			(148)		5,375	5,375			
100076261	EAGLE MOUNTAIN	UT		01/07/2022		5,002		(125)			(125)		4,877	4,877			
100076262	LA PLACE	LA		01/07/2022		3,899		(91)			(91)		3,808	3,808			
100076263	EATONTOWN	NJ		01/07/2022		11,667		(151)			(151)		11,516	11,516			
100076264	LINCOLNTON	NC		01/07/2022		3,573		(130)			(130)		3,443	3,443			
100076265	PATERSON	NJ		01/07/2022		4,382		(158)			(158)		4,224	4,224			
100076266	RIVERSIDE	CA		01/07/2022		79,461		(564)			(564)		78,897	78,897			
100076267	SANDSTON	VA		01/07/2022		2,848		(124)			(124)		2,724	2,724			
100076268	PHOENIX	AZ		01/07/2022		12,345		(180)			(180)		12,165	12,165			
100076270	BLUFFTON	SC		01/07/2022		6,066		(13)			(13)		6,053	6,053			
100076271	BELMONT	NC		01/07/2022		4,172		(49)			(49)		4,123	4,123			
100076272	STERLING	VA		01/07/2022		4,974		(175)			(175)		4,799	4,799			
100076273	SAINT CHARLES	MO		01/07/2022		3,494		(29)			(29)		3,465	3,465			
100076274	WHITEHALL	PA		01/07/2022		5,035		(143)			(143)		4,892	4,892			
100076275	SACRAMENTO	CA		01/07/2022		7,604		(76)			(76)		7,528	7,528			
100076276	LA VISTA	NE		01/07/2022		3,430		(31)			(31)		3,399	3,399			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076279	JACKSONVILLE BEACH	FL		01/07/2022		10,023		(92)			(92)		9,931	9,931			
100076281	BAYONNE	NJ		01/07/2022		5,194		(151)			(151)		5,043	5,043			
100076282	HENDERSON	NV		01/07/2022		3,718		(153)			(153)		3,565	3,565			
100076283	OLD ORCHARD BEACH	ME		01/07/2022		6,517		(36)			(36)		6,481	6,481			
100076284	BROWNS MILLS	NJ		01/07/2022		5,892		(57)			(57)		5,835	5,835			
100076285	CARROLLTON	TX		01/07/2022		5,544		(83)			(83)		5,461	5,461			
100076286	GREENSBORO	NC		01/07/2022		2,442		(42)			(42)		2,400	2,400			
100076287	MILTON	WA		01/07/2022		4,769		(135)			(135)		4,634	4,634			
100076288	ALPHARETTA	GA		01/07/2022		4,618		(106)			(106)		4,512	4,512			
100076291	SAN ANTONIO	TX		01/07/2022		3,462		(108)			(108)		3,354	3,354			
100076293	LAKE OSWEGO	OR		01/07/2022		12,315		(303)			(303)		12,012	12,012			
100076296	REDLANDS	CA		01/07/2022		8,715		(166)			(166)		8,549	8,549			
100076297	CALHOUN	GA		01/07/2022		2,517		(85)			(85)		2,432	2,432			
100076298	FORT WORTH	TX		01/07/2022		3,744		(91)			(91)		3,653	3,653			
100076299	WHEAT RIDGE	CO		01/07/2022		11,406		(125)			(125)		11,281	11,281			
100076302	CLERMONT	FL		01/07/2022		4,679		(93)			(93)		4,586	4,586			
100076303	CAPE CORAL	FL		01/07/2022		7,015		(148)			(148)		6,867	6,867			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		2,655		(56)			(56)		2,599	2,599			
100076306	SACO	ME		01/07/2022		5,948		(25)			(25)		5,923	5,923			
100076307	COLUMBUS	GA		01/07/2022		2,957		(56)			(56)		2,901	2,901			
100076308	GALLOWAY	NJ		01/07/2022		2,002		(73)			(73)		1,929	1,929			
100076310	MILFORD	DE		01/07/2022		2,745		(68)			(68)		2,677	2,677			
100076311	IRVINGTON	NJ		01/07/2022		6,236		(132)			(132)		6,104	6,104			
100076312	SALEM	OR		01/07/2022		3,325		(64)			(64)		3,261	3,261			
100076313	CHARLOTTE	NC		01/07/2022		3,518		(93)			(93)		3,425	3,425			
100076314	TAMPA	FL		01/07/2022		4,082		(74)			(74)		4,008	4,008			
100076315	CAPE CORAL	FL		01/07/2022		8,514		(171)			(171)		8,343	8,343			
100076317	COLUMBIA	MO		01/07/2022		3,079		(52)			(52)		3,027	3,027			
100076318	SAINT AUGUSTINE	FL		01/07/2022		16,408		(307)			(307)		16,101	16,101			
100076319	OKLAHOMA CITY	OK		01/07/2022		3,006		(58)			(58)		2,948	2,948			
100076322	N LAS VEGAS	NV		01/07/2022		6,030		(127)			(127)		5,903	5,903			
100076324	PEPPER PIKE	OH		01/07/2022		6,485		(90)			(90)		6,395	6,395			
100076326	SPANAWAY	WA		01/07/2022		9,195		(119)			(119)		9,076	9,076			
100076327	BROKEN BOW	OK		01/07/2022		11,209		(325)			(325)		10,884	10,884			
100076329	HADDONFIELD	NJ		01/07/2022		6,045		(109)			(109)		5,936	5,936			
100076331	BRADENTON BEACH	FL		01/07/2022		6,857		(57)			(57)		6,800	6,800			
100076332	DRAPER	UT		01/07/2022		7,201		(133)			(133)		7,068	7,068			
100076335	WASHINGTON	DC		01/07/2022		8,135		(168)			(168)		7,967	7,967			
100076336	RIVERTON	UT		01/07/2022		9,393		(173)			(173)		9,220	9,220			
100076340	WASHINGTON	DC		01/07/2022		13,907		238			238		14,145	14,145			
100076341	MIAMI	FL		01/07/2022		5,875		(132)			(132)		5,743	5,743			
100076342	MOUNT PLEASANT	SC		01/07/2022		8,650		(160)			(160)		8,490	8,490			
100076344	LEHI	UT		01/07/2022		7,578		(140)			(140)		7,438	7,438			
100076345	VILLAS	NJ		01/07/2022		5,732		(91)			(91)		5,641	5,641			
100076346	SURPRISE	AZ		01/07/2022		6,821		(173)			(173)		6,648	6,648			
100076347	KENNEWICK	WA		01/07/2022		5,637		(91)			(91)		5,546	5,546			
100076348	PHOENIX	AZ		01/07/2022		9,328		(121)			(121)		9,207	9,207			
100076350	ARVADA	CO		01/07/2022		18,277		(440)			(440)		17,837	17,837			
100076352	CARROLLTON	TX		01/07/2022		5,549		(88)			(88)		5,461	5,461			
100076353	VALLEJO	CA		01/07/2022		7,291		(214)			(214)		7,077	7,077			
100076355	CHANDLER	AZ		01/07/2022		6,039		(186)			(186)		5,853	5,853			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076356	IRVINGTON	NJ		01/07/2022		5,153		(183)			(183)		4,970	4,970			
100076357	MOCLIPS	WA		01/07/2022		8,940		(207)			(207)		8,733	8,733			
100076359	SACRAMENTO	CA		01/07/2022		4,720		(41)			(41)		4,679	4,679			
100076360	MODESTO	CA		12/23/2021		6,283		(369)			(369)		5,914	5,914			
100076361	BAYVILLE	NJ		12/23/2021		2,538		(185)			(185)		2,353	2,353			
100076362	ENCINITAS	CA		12/23/2021		13,558		(903)			(903)		12,655	12,655			
100076364	SARASOTA	FL		12/23/2021		5,740		(369)			(369)		5,371	5,371			
100076365	KALAMAZOO	MI		12/23/2021		26,150		(2,058)			(2,058)		24,092	24,092			
100076366	LOS ANGELES	CA		12/23/2021		17,433		(924)			(924)		16,509	16,509			
100076367	FORT LAUDERDALE	FL		12/23/2021		5,891		(505)			(505)		5,386	5,386			
100076369	LATHROP	CA		12/23/2021		5,923		(507)			(507)		5,416	5,416			
100076370	LAWRENCEVILLE	GA		12/23/2021		4,119		(375)			(375)		3,744	3,744			
100076371	LIBERTY HILL	TX		12/23/2021		4,485		(515)			(515)		3,970	3,970			
100076374	DECATUR	GA		12/23/2021		6,448		(291)			(291)		6,157	6,157			
100076375	FONTANA	CA		12/23/2021		11,838		(579)			(579)		11,259	11,259			
100076378	N LAS VEGAS	NV		12/23/2021		9,370		(488)			(488)		8,882	8,882			
100076379	SPRING	TX		12/23/2021		4,054		(419)			(419)		3,635	3,635			
100076381	HIGHLANDS RANCH	CO		12/23/2021		12,983		(393)			(393)		12,590	12,590			
100076383	HOMESTEAD	FL		12/23/2021		5,166		(360)			(360)		4,806	4,806			
100076384	GRANBY	CO		12/23/2021		6,615		(462)			(462)		6,153	6,153			
100076388	SAVANNAH	GA		12/23/2021		5,196		(364)			(364)		4,832	4,832			
100076391	DEERFIELD BEACH	FL		12/23/2021		12,071		(437)			(437)		11,634	11,634			
100076393	RIDGEWOOD	NY		12/23/2021													
100076395	RAMSEY	NJ		12/23/2021		10,328		(340)			(340)		9,988	9,988			
100076396	ANNA MARIA	FL		12/23/2021		23,183		(1,396)			(1,396)		21,787	21,787			
100076399	BRADENTON	FL		12/23/2021		5,718		(406)			(406)		5,312	5,312			
100076401	TAMPA	FL		12/23/2021		23,866		(1,421)			(1,421)		22,445	22,445			
100076402	MIAMI	FL		12/23/2021		5,008		(325)			(325)		4,683	4,683			
100076404	DAMASCUS	OR		12/23/2021		7,429		(98)			(98)		7,331	7,331			
100076405	ANNA MARIA	FL		12/23/2021		55,125		(3,552)			(3,552)		51,573	51,573			
100076406	CORAL SPRINGS	FL		12/23/2021		3,294		(188)			(188)		3,106	3,106			
100076408	LAS VEGAS	NV		12/23/2021		4,081		(123)			(123)		3,958	3,958			
100076410	WILMINGTON	DE		12/23/2021		3,905		(318)			(318)		3,587	3,587			
100076411	MAMMOTH LAKES	CA		12/23/2021		18,256		(689)			(689)		17,567	17,567			
100076412	BOCA RATON	FL		12/23/2021		4,385		(119)			(119)		4,266	4,266			
100076415	ROSWELL	GA		12/23/2021		7,495		(83)			(83)		7,412	7,412			
100076416	KYLE	TX		12/23/2021		5,240		(132)			(132)		5,108	5,108			
100076417	CUPERTINO	CA		12/23/2021		32,016		(699)			(699)		31,317	31,317			
100076418	OKLAHOMA CITY	OK		12/23/2021		10,236		(320)			(320)		9,916	9,916			
100076421	MIAMI	FL		12/23/2021		6,040		(198)			(198)		5,842	5,842			
100076424	BOCA RATON	FL		12/23/2021		11,143		(312)			(312)		10,831	10,831			
100076425	OCEANSIDE	NY		12/23/2021		11,754		(98)			(98)		11,656	11,656			
100076426	CARSON	CA		12/23/2021		6,332		(337)			(337)		5,995	5,995			
100076427	CHAPEL HILL	NC		12/23/2021		3,895		(75)			(75)		3,820	3,820			
100076428	BURLINGAME	CA		12/23/2021		76,813		(1,469)			(1,469)		75,344	75,344			
100076429	BOCA RATON	FL		12/23/2021		4,074		(147)			(147)		3,927	3,927			
100076430	LONGBOAT KEY	FL		12/23/2021		12,121		(341)			(341)		11,780	11,780			
100076431	CULVER CITY	CA		12/23/2021		21,837		(461)			(461)		21,376	21,376			
100076435	SEBASTIAN	FL		12/23/2021		6,287		(346)			(346)		5,941	5,941			
100076436	FORT LAUDERDALE	FL		12/23/2021		62,182		(211)			(211)		61,971	61,971			
100076439	FARMINGTON	CT		12/23/2021		19,042		(116)			(116)		18,926	18,926			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076440	WEST SACRAMENTO	CA		12/23/2021		17,350		(103)			(103)		17,247	17,247			
100076442	HUGHSON	CA		12/23/2021		19,294		(436)			(436)		18,858	18,858			
100076443	SAN DIEGO	CA		12/23/2021		2							2	2			
100076444	DANVILLE	CA		12/23/2021		20,890		(248)			(248)		20,642	20,642			
100076445	LAKEWOOD	CO		12/23/2021		1,186		(58)			(58)		1,128	1,128			
100076448	SUNNY ISLES BEACH	FL		12/23/2021		2,771		(200)			(200)		2,571	2,571			
100076449	SARASOTA	FL		12/23/2021		91,152		(4,133)			(4,133)		87,019	87,019			
100076450	COTO DE CAZA	CA		12/23/2021		62,418		(889)			(889)		61,529	61,529			
100076452	ANNA MARIA	FL		12/23/2021		42,862		(2,750)			(2,750)		40,112	40,112			
100076454	OCOEE	FL		12/23/2021		4,356		(407)			(407)		3,949	3,949			
100076455	LABELLE	FL		12/23/2021		2,711		(277)			(277)		2,434	2,434			
100076457	MELBOURNE	FL		12/21/2021		2,748		(157)			(157)		2,591	2,591			
100076458	PANAMA CITY BEACH	FL		12/21/2021		6,338		(184)			(184)		6,154	6,154			
100076460	FORT LAUDERDALE	FL		12/21/2021		6,747		(406)			(406)		6,341	6,341			
100076461	MIDWAY	UT		12/21/2021		16,875		(444)			(444)		16,431	16,431			
100076462	BOWIE	MD		12/21/2021		6,168		(539)			(539)		5,629	5,629			
100076465	ST. CLOUD	FL		12/21/2021		9,011		(138)			(138)		8,873	8,873			
100076466	YUCCA VALLEY	CA		12/21/2021		4,190		(217)			(217)		3,973	3,973			
100076467	CAPE CORAL	FL		12/21/2021		9,436		(580)			(580)		8,856	8,856			
100076469	ORLANDO	FL		12/21/2021		5,623		(186)			(186)		5,437	5,437			
100076470	SOUTH EL MONTE	CA		12/21/2021		21,187		(470)			(470)		20,717	20,717			
100076471	COAL CITY	IL		12/21/2021		1,833		(181)			(181)		1,652	1,652			
100076473	ST PETERSBURG	FL		12/21/2021		2,313		(255)			(255)		2,058	2,058			
100076474	MARION	MA		12/21/2021		8,530		(345)			(345)		8,185	8,185			
100076477	PORT ARANSAS	TX		12/21/2021		15,186		(755)			(755)		14,431	14,431			
100076478	CHICAGO	IL		12/21/2021		2,503		(220)			(220)		2,283	2,283			
100076479	CHICOPEE	MA		12/21/2021		2,883		(227)			(227)		2,656	2,656			
100076481	GARY	IN		12/21/2021		1,829		(180)			(180)		1,649	1,649			
100076482	LOS ANGELES	CA		12/21/2021		10,038		(703)			(703)		9,335	9,335			
100076483	RIO RANCHO	NM		12/21/2021		4,451		(145)			(145)		4,306	4,306			
100076484	SANTA BARBARA	CA		12/21/2021		8,632		(193)			(193)		8,439	8,439			
100076486	MIAMI	FL		12/21/2021		5,406		(484)			(484)		4,922	4,922			
100076487	AUBURN	MA		12/21/2021		9,671		(157)			(157)		9,514	9,514			
100076488	KATY	TX		12/21/2021		4,619		(192)			(192)		4,427	4,427			
100076490	POMPANO BEACH	FL		12/21/2021		3,525		(347)			(347)		3,178	3,178			
100076491	PFLUGERVILLE	TX		12/21/2021		3,420		(286)			(286)		3,134	3,134			
100076492	GREENWICH	CT		12/21/2021		13,922		(661)			(661)		13,261	13,261			
100076493	FORT LAUDERDALE	FL		12/21/2021		4,179		(380)			(380)		3,799	3,799			
100076494	ST CLOUD	FL		12/21/2021		5,757		(183)			(183)		5,574	5,574			
100076500	HOUSTON	TX		12/21/2021		5,170		(447)			(447)		4,723	4,723			
100076501	TAMPA	FL		12/21/2021		3,937		(300)			(300)		3,637	3,637			
100076510	ASHEVILLE	NC		12/21/2021		7,316		(390)			(390)		6,926	6,926			
100076530	IRVINE	CA		01/04/2022		36,274		(463)			(463)		35,811	35,811			
100076531	EASTSOUND	WA		01/04/2022		12,178		(380)			(380)		11,798	11,798			
100076532	FRESNO	CA		01/04/2022		8,766		(60)			(60)		8,706	8,706			
100076533	SAN PEDRO	CA		01/04/2022		8,099		(292)			(292)		7,807	7,807			
100076534	COSTA MESA	CA		01/04/2022		21,344		(393)			(393)		20,951	20,951			
100076536	LOS ANGELES	CA		01/04/2022		29,408		(375)			(375)		29,033	29,033			
100076537	RESEDA	CA		01/04/2022		11,816		(236)			(236)		11,580	11,580			
100076538	INGLEWOOD	CA		01/04/2022		1,519		(112)			(112)		1,407	1,407			
100076539	VAN NUYS	CA		01/04/2022		8,873		(151)			(151)		8,722	8,722			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076540	HUNTINGTON BEACH	CA		01/04/2022		12,737		(214)			(214)		12,523	12,523			
100076541	UNION CITY	CA		01/04/2022		3,916		(77)			(77)		3,839	3,839			
100076542	WHITTIER	CA		01/04/2022		8,935		(276)			(276)		8,659	8,659			
100076543	CLOVIS	CA		01/04/2022		11,808		(82)			(82)		11,726	11,726			
100076545	IRVINE	CA		01/04/2022		20,800		(80)			(80)		20,720	20,720			
100076546	IRVINE	CA		01/04/2022		11,103		4			4		11,107	11,107			
100076547	SAN ANTONIO	TX		01/04/2022		7,000		(274)			(274)		6,726	6,726			
100076554	CHULA VISTA	CA		12/16/2021		6,475		(505)			(505)		5,970	5,970			
100076557	THORNTON	CO		12/16/2021		7,591		(586)			(586)		7,005	7,005			
100076559	FORT COLLINS	CO		12/16/2021		20,104		(603)			(603)		19,501	19,501			
100076561	HESPERIA	CA		12/16/2021		5,021		(145)			(145)		4,876	4,876			
100076563	GILROY	CA		12/30/2021		9,956		(911)			(911)		9,045	9,045			
100076565	FRESNO	CA		12/16/2021		5,461		(212)			(212)		5,249	5,249			
100076591	LA HABRA	CA		12/16/2021		7,535		(417)			(417)		7,118	7,118			
100076600	EL MIRAGE	AZ		12/16/2021		4,952		(216)			(216)		4,736	4,736			
100076603	MIRAMAR BEACH	FL		12/30/2021		48,854		(1,591)			(1,591)		47,263	47,263			
100076605	SAN FRANCISCO	CA		12/16/2021		16,566		51			51		16,617	16,617			
100076608	MESA	AZ		12/16/2021		5,825		(292)			(292)		5,533	5,533			
100076610	SAINT JOHNS	FL		12/16/2021		13,614		(361)			(361)		13,253	13,253			
100076612	BERMUDA DUNES	CA		12/30/2021		33,303		(1,452)			(1,452)		31,851	31,851			
100076615	THOUSAND OAKS	CA		12/30/2021		30,186		(1,242)			(1,242)		28,944	28,944			
100076619	VENTURA	CA		12/16/2021													
100076622	ESCALON	CA		12/16/2021		26,793		(674)			(674)		26,119	26,119			
100076624	DANVILLE	CA		12/30/2021		1,257		(62)			(62)		1,195	1,195			
100076628	KEARNY	NJ		12/16/2021		8,318		(102)			(102)		8,216	8,216			
100076632	TORRANCE	CA		12/16/2021		7,177		(373)			(373)		6,804	6,804			
100076636	BIG BEAR CITY	CA		12/16/2021		7,086		(571)			(571)		6,515	6,515			
100076637	MANCHESTER	CA		12/30/2021		9,359		(418)			(418)		8,941	8,941			
100076639	OLYMPIA	WA		12/16/2021		6,975		(397)			(397)		6,578	6,578			
100076641	WHITTIER	CA		12/16/2021		1,984		(100)			(100)		1,884	1,884			
100076643	LOS ANGELES (VENICE AREA)	CA		12/16/2021		23,154		(1,354)			(1,354)		21,800	21,800			
100076644	BAKERSFIELD	CA		12/30/2021		27,439		(2,183)			(2,183)		25,256	25,256			
100076646	BRAWLEY	CA		12/16/2021		6,256		(365)			(365)		5,891	5,891			
100076648	FORT MYERS	FL		12/16/2021		3,137		(230)			(230)		2,907	2,907			
100076652	PHOENIX	AZ		12/16/2021		5,552		(272)			(272)		5,280	5,280			
100076653	GLENDALE	AZ		12/16/2021		5,946		(294)			(294)		5,652	5,652			
100076657	HAWTHORNE	CA		12/16/2021		11,175		(431)			(431)		10,744	10,744			
100076659	ATASCADERO	CA		12/16/2021		125		(4)			(4)		121	121			
100076661	MIAMI	FL		12/16/2021		8,662		(216)			(216)		8,446	8,446			
100076662	STOCKTON	CA		12/16/2021		7,097		(76)			(76)		7,021	7,021			
100076663	JACKSONVILLE	FL		12/16/2021		5,223		(165)			(165)		5,058	5,058			
100076666	LA QUINTA	CA		12/30/2021		20,805		(1,321)			(1,321)		19,484	19,484			
100076670	VERO BEACH	FL		12/16/2021		10,070		(442)			(442)		9,628	9,628			
100076673	SURPRISE	AZ		12/16/2021		4,742		(234)			(234)		4,508	4,508			
100076674	DELRAY BEACH	FL		12/16/2021		5,129		(29)			(29)		5,100	5,100			
100076679	BRADENTON	FL		12/30/2021		13,853		(344)			(344)		13,509	13,509			
100076681	CARSON	CA		12/30/2021		16,406		(192)			(192)		16,214	16,214			
100076684	PARK CITY	UT		12/16/2021		14,459		(357)			(357)		14,102	14,102			
100076687	EVERETT	WA		12/16/2021		5,738		(322)			(322)		5,416	5,416			
100076689	PHOENIX	AZ		12/16/2021		5,771		(262)			(262)		5,509	5,509			
100076691	CULVER CITY	CA		12/30/2021		3,022		(249)			(249)		2,773	2,773			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076692	PHOENIX	AZ		12/30/2021		6,657		(288)			(288)		6,369	6,369			
100076696	POMPANO BEACH	FL		12/30/2021		4,615		(358)			(358)		4,257	4,257			
100076697	SAN DIEGO	CA		12/30/2021		20,250		(302)			(302)		19,948	19,948			
100076699	TEMPE	AZ		12/30/2021		7,316		(309)			(309)		7,007	7,007			
100076705	DANA POINT	CA		12/30/2021		116,872		(6,882)			(6,882)		109,990	109,990			
100076708	LA MIRADA	CA		12/30/2021		11,874		(184)			(184)		11,690	11,690			
100076719	SIMI VALLEY	CA		12/30/2021		14,210		(205)			(205)		14,005	14,005			
100076720	GLENDALE	AZ		12/30/2021		6,089		(173)			(173)		5,916	5,916			
100076721	OAK HILLS	CA		12/30/2021		8,013		(582)			(582)		7,431	7,431			
100076726	SOLANA BEACH	CA		12/30/2021		118		(1)			(1)		117	117			
100076727	FRESNO	CA		12/30/2021		5,729		(249)			(249)		5,480	5,480			
100076729	LONG BEACH	CA		12/30/2021		18,434		(1,183)			(1,183)		17,251	17,251			
100076738	EVANS	GA		12/30/2021		4,806		(365)			(365)		4,441	4,441			
100076739	SEBASTOPOL	CA		12/30/2021		26,442		(324)			(324)		26,118	26,118			
100076740	LA MESA	CA		12/30/2021		20,739		(531)			(531)		20,208	20,208			
100076741	BULLHEAD CITY	AZ		12/30/2021		3,719		(363)			(363)		3,356	3,356			
100076743	DANVILLE	CA		12/30/2021		23,837		(893)			(893)		22,944	22,944			
100076744	FEDERAL WAY	WA		12/30/2021		2,188		(213)			(213)		1,975	1,975			
100076745	AUBURN	CA		12/30/2021		3,358		(367)			(367)		2,991	2,991			
100076746	TEMECULA	CA		12/30/2021		7,053		(165)			(165)		6,888	6,888			
100076749	CANTON	GA		12/30/2021		17,386		(181)			(181)		17,205	17,205			
100076751	LONGMONT	CO		12/30/2021		10,421		(313)			(313)		10,108	10,108			
100076755	DELRAY BEACH	FL		12/30/2021		5,929		(303)			(303)		5,626	5,626			
100076761	CELEBRATION	FL		12/30/2021		7,530		(159)			(159)		7,371	7,371			
100076766	SAN DIMAS	CA		12/30/2021		9,467		(367)			(367)		9,100	9,100			
100076771	BURBANK	CA		12/30/2021		104		(4)			(4)		100	100			
100076772	ANAHEIM	CA		12/27/2021		5,727		(207)			(207)		5,520	5,520			
100076773	LONGMONT	CO		12/27/2021		3,677		(70)			(70)		3,607	3,607			
100076774	SILVER SPRING	MD		12/27/2021		5,465		(212)			(212)		5,253	5,253			
100076776	PORTLAND	OR		12/27/2021		4,305		(253)			(253)		4,052	4,052			
100076777	OCEAN CITY	NJ		12/27/2021		17,194		(638)			(638)		16,556	16,556			
100076778	COCONUT CREEK	FL		12/27/2021		9,415		(269)			(269)		9,146	9,146			
100076779	STAFFORD	VA		12/27/2021		4,782		(182)			(182)		4,600	4,600			
100076781	BURBANK	CA		12/27/2021		21,342		(975)			(975)		20,367	20,367			
100076782	BRADENTON	FL		12/27/2021		6,263		(207)			(207)		6,056	6,056			
100076783	TRUCKEE	CA		12/27/2021		9,160		(273)			(273)		8,887	8,887			
100076787	HIALEAH	FL		12/27/2021		5,952		(344)			(344)		5,608	5,608			
100076788	LOUISVILLE	TN		12/27/2021		8,606		(18)			(18)		8,588	8,588			
100076790	VALRICO	FL		12/27/2021		5,894		(542)			(542)		5,352	5,352			
100076792	CHEYENNE	WY		12/27/2021		3,505		(307)			(307)		3,198	3,198			
100076793	CHEYENNE	WY		12/27/2021		4,129		(289)			(289)		3,840	3,840			
100076797	IRVINGTON	NJ		12/27/2021		3,186		(194)			(194)		2,992	2,992			
100076798	OAKLAND PARK	FL		12/27/2021		7,959		(450)			(450)		7,509	7,509			
100076799	SAN JOSE	CA		12/27/2021		23,257		(988)			(988)		22,269	22,269			
100076800	YORBA LINDA	CA		12/27/2021		21,614		338			338		21,952	21,952			
100076801	CORONA	CA		12/27/2021		65,714		(1,784)			(1,784)		63,930	63,930			
100076803	AUBREY	TX		12/27/2021		4,983		(408)			(408)		4,575	4,575			
100076805	CHATSWORTH	CA		12/27/2021		10,421		(340)			(340)		10,081	10,081			
100076809	FORT COLLINS	CO		12/27/2021		5,951		(454)			(454)		5,497	5,497			
100076813	FRISCO	TX		12/27/2021		5,906		(215)			(215)		5,691	5,691			
100076814	WILDOMAR	CA		12/27/2021		9,819		(439)			(439)		9,380	9,380			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076816	SANTA ROSA	CA		12/27/2021		6,956		(143)			(143)		6,813	6,813			
100076817	CHEYENNE	WY		12/27/2021		4,057		(277)			(277)		3,780	3,780			
100076822	ST PETERSBURG	FL		12/27/2021		94,765		829			829		95,594	95,594			
100076823	MORRISTOWN	NJ		12/27/2021		11,148		(709)			(709)		10,439	10,439			
100076824	AUSTIN	TX		12/27/2021		5,146		(513)			(513)		4,633	4,633			
100076825	SAN DIEGO	CA		12/27/2021		20,327		(722)			(722)		19,605	19,605			
100076826	COLONIA	NJ		12/27/2021		19,986		(719)			(719)		19,267	19,267			
100076829	BAYONNE	NJ		12/27/2021		6,478		(288)			(288)		6,190	6,190			
100076830	SAN FRANCISCO	CA		12/27/2021		31,888		(474)			(474)		31,414	31,414			
100076831	ARVADA	CO		12/27/2021		9,428		(341)			(341)		9,087	9,087			
100076832	BRYAN	TX		12/27/2021		5,743		(372)			(372)		5,371	5,371			
100076835	WELLINGTON	FL		12/27/2021		31,000		(233)			(233)		30,767	30,767			
100076836	MIAMI	FL		12/27/2021		8,680		(678)			(678)		8,002	8,002			
100076839	MIAMI	FL		01/10/2022		12,896		(144)			(144)		12,752	12,752			
100076840	FRISCO	TX		12/27/2021		8,770		(518)			(518)		8,252	8,252			
100076841	TREASURE ISLAND	FL		12/27/2021		5,457		(142)			(142)		5,315	5,315			
100076845	CHAMPIONS GATE	FL		12/27/2021		5,564		(380)			(380)		5,184	5,184			
100076846	IRVINE	CA		12/27/2021		10,659		(475)			(475)		10,184	10,184			
100076847	ALLENTOWN	PA		12/27/2021		7,283		(301)			(301)		6,982	6,982			
100076848	LOGANVILLE	GA		01/10/2022		4,399		(117)			(117)		4,282	4,282			
100076850	WATERTOWN	WI		12/27/2021		2,353		(154)			(154)		2,199	2,199			
100076851	GRANADA HILLS	CA		12/27/2021		13,088		(137)			(137)		12,951	12,951			
100076865	WASHINGTON	DC		01/03/2022		2,163		(27)			(27)		2,136	2,136			
100076870	WEST ST PAUL	MN		01/03/2022		3,185		(52)			(52)		3,133	3,133			
100076886	HUNTSVILLE	AL		01/03/2022		1,542		(72)			(72)		1,470	1,470			
100076909	LAKE ELSINORE	CA		01/03/2022		2,491		(98)			(98)		2,393	2,393			
100076927	ODESSA	TX		01/03/2022		3,868		(40)			(40)		3,828	3,828			
100076930	MIAMI	FL		01/03/2022		18,385		(284)			(284)		18,101	18,101			
100076949	HARRISBURG	PA		01/03/2022		4,056		(35)			(35)		4,021	4,021			
100076950	DAVENPORT	FL		01/03/2022		2,622		(35)			(35)		2,587	2,587			
100076965	FORT WORTH	TX		01/03/2022		1,923		(82)			(82)		1,841	1,841			
100076970	WACO	TX		01/03/2022		2,750		(127)			(127)		2,623	2,623			
100076977	WOLCOTT	CT		01/03/2022		7,173		(323)			(323)		6,850	6,850			
100077011	HOBART	IN		01/03/2022		2,000		(71)			(71)		1,929	1,929			
100077021	COVINGTON	GA		01/03/2022		4,077		(132)			(132)		3,945	3,945			
100077026	CROWLEY	TX		01/03/2022		4,368		(58)			(58)		4,310	4,310			
100077031	SEDGWICK	KS		01/03/2022		3,126		(123)			(123)		3,003	3,003			
100077037	ALAMOGORDO	NM		01/03/2022		637		(28)			(28)		609	609			
100077041	HAMPTON	GA		01/03/2022		1,957		(20)			(20)		1,937	1,937			
100077042	CHARLOTTE	NC		01/03/2022		2,391		(33)			(33)		2,358	2,358			
100077044	HUMBLE	TX		01/03/2022		1,651		(32)			(32)		1,619	1,619			
100077053	NEWINGTON	CT		01/03/2022		6,029		(38)			(38)		5,991	5,991			
100077054	FORT WORTH	TX		01/03/2022		2,920		(53)			(53)		2,867	2,867			
100077058	ODESSA	TX		01/03/2022		1,688		(64)			(64)		1,624	1,624			
100077065	LEES SUMMIT	MO		01/03/2022		2,473		(20)			(20)		2,453	2,453			
100077071	WASHINGTON	DC		01/03/2022		6,399		(64)			(64)		6,335	6,335			
100077090	PORTSMOUTH	VA		01/03/2022		4,868		(36)			(36)		4,832	4,832			
100077092	VILONIA	AR		01/03/2022		4,985		(48)			(48)		4,937	4,937			
100077097	ANTIOCH	CA		01/03/2022		7,892		(131)			(131)		7,761	7,761			
100077111	HENDERSON	NV		01/03/2022		5,926		(139)			(139)		5,787	5,787			
100077128	CARTERSVILLE	GA		01/03/2022		3,642		(54)			(54)		3,588	3,588			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077135	TEXARKANA	TX		01/03/2022		1,893		(32)			(32)		1,861	1,861			
100077141	PHOENIX	AZ		01/03/2022		2,548		(28)			(28)		2,520	2,520			
100077151	LAPEER	MI		01/03/2022		5,887		(89)			(89)		5,798	5,798			
100077153	PFLUGERVILLE	TX		01/03/2022		953		(15)			(15)		938	938			
100077154	SCHODACK LANDING	NY		01/03/2022		6,224		(6)			(6)		6,218	6,218			
100077169	PHOENIX	AZ		01/03/2022		3,917		(60)			(60)		3,857	3,857			
100077178	SPRING HILL	FL		01/03/2022		5,663		(53)			(53)		5,610	5,610			
100077185	DUNNVILLE	KY		01/03/2022		1,610		(23)			(23)		1,587	1,587			
100077190	SAN ANTONIO	TX		01/03/2022		4,250		(94)			(94)		4,156	4,156			
100077192	ALEXANDER	AR		01/03/2022		3,564		(13)			(13)		3,551	3,551			
100077193	FORT WORTH	TX		01/03/2022		2,666		(101)			(101)		2,565	2,565			
100077194	WARNER ROBINS	GA		01/03/2022		4,373		(132)			(132)		4,241	4,241			
100077203	VICTORVILLE	CA		01/03/2022		3,170		(55)			(55)		3,115	3,115			
100077206	SQUAW VALLEY	CA		01/03/2022		3,790		(46)			(46)		3,744	3,744			
100077207	GAINESVILLE	GA		01/03/2022		3,261		(64)			(64)		3,197	3,197			
100077208	NORTH HIGHLANDS	CA		01/03/2022		2,410		(20)			(20)		2,390	2,390			
100077211	MUSCLE SHOALS	AL		01/03/2022		8,287		(97)			(97)		8,190	8,190			
100077215	MERCED	CA		01/03/2022		5,100		(29)			(29)		5,071	5,071			
100077217	BARNHART	MO		01/03/2022		2,611		(4)			(4)		2,607	2,607			
100077218	SAN BERNARDINO	CA		01/03/2022		3,919		(91)			(91)		3,828	3,828			
100077221	CHEYENNE	WY		01/03/2022		5,150		(89)			(89)		5,061	5,061			
100077232	HEMET	CA		01/03/2022		1,457		(14)			(14)		1,443	1,443			
100077235	PORTSMOUTH	VA		01/03/2022		(13,018)							(13,018)	(13,018)			
100077245	NORCROSS	GA		01/03/2022		2,880		(61)			(61)		2,819	2,819			
100077246	BROCKTON	MA		01/03/2022		4,024		(59)			(59)		3,965	3,965			
100077247	LAUDERDALE LAKES	FL		01/03/2022		323		(7)			(7)		316	316			
100077250	PORTSMOUTH	VA		01/03/2022		1,485		(14)			(14)		1,471	1,471			
100077251	PALM BAY	FL		01/03/2022		4,518		(49)			(49)		4,469	4,469			
100077252	LYNDHURST	OH		01/03/2022		2,078		(32)			(32)		2,046	2,046			
100077267	HAMILTON	AL		01/03/2022		2,396		(33)			(33)		2,363	2,363			
100077274	PLANTATION	FL		01/03/2022		3,162		(34)			(34)		3,128	3,128			
100077277	GASTONIA	NC		01/03/2022		3,030		(76)			(76)		2,954	2,954			
100077280	CHATSWORTH	GA		01/03/2022		3,619		(88)			(88)		3,531	3,531			
100077295	KANSAS CITY	KS		01/03/2022		3,555		(41)			(41)		3,514	3,514			
100077315	DAINGERFIELD	TX		01/03/2022		1,828		(46)			(46)		1,782	1,782			
100077321	JACKSON	TN		01/03/2022		2,435		(23)			(23)		2,412	2,412			
100077323	GRANITE FALLS	NC		01/03/2022		2,238		(50)			(50)		2,188	2,188			
100077326	KANSAS CITY	MO		01/03/2022		1,841		(22)			(22)		1,819	1,819			
100077329	HUNTINGTON	WV		01/03/2022		2,214		(42)			(42)		2,172	2,172			
100077334	NORFOLK	VA		01/03/2022		1,361		(15)			(15)		1,346	1,346			
100077339	NORTH CANTON	OH		01/03/2022		1,083		(17)			(17)		1,066	1,066			
100077340	CENTER POINT	AL		01/03/2022		1,033		(27)			(27)		1,006	1,006			
100077342	MARTINSBURG	WV		01/03/2022		2,518		(29)			(29)		2,489	2,489			
100077343	FRESNO	CA		01/03/2022		1,942		(50)			(50)		1,892	1,892			
100077344	ANDERSON	CA		01/03/2022		5,535		(36)			(36)		5,499	5,499			
100077347	CHOCTAW	OK		01/03/2022		2,562		(35)			(35)		2,527	2,527			
100077353	SUMMERVILLE	GA		01/03/2022		1,388		(13)			(13)		1,375	1,375			
100077363	NORRISTOWN	PA		01/03/2022		1,889		(17)			(17)		1,872	1,872			
100077365	CLIMAX	GA		01/03/2022		1,001		(12)			(12)		989	989			
100077377	BRUNSWICK	GA		01/03/2022		4,550		(13)			(13)		4,537	4,537			
100077379	WILMINGTON	DE		01/03/2022		4,884		(82)			(82)		4,802	4,802			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077392	STEM	NC		01/03/2022		2,456		(58)			(58)		2,398	2,398			
100077398	DISTRICT HEIGHTS	MD		01/03/2022		4,401		(82)			(82)		4,319	4,319			
100077399	ROUND ROCK	TX		01/03/2022		3,057		(48)			(48)		3,009	3,009			
100077406	LEHIGH ACRES	FL		01/03/2022		2,405		(42)			(42)		2,363	2,363			
100077407	HOUMA	LA		01/03/2022		2,770		(34)			(34)		2,736	2,736			
100077408	SAN ANTONIO	TX		01/03/2022		3,238		(50)			(50)		3,188	3,188			
100077410	RINGGOLD	GA		01/03/2022		2,887		(30)			(30)		2,857	2,857			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		4,084		(53)			(53)		4,031	4,031			
100077419	HASTINGS	NE		01/03/2022		2,452		(28)			(28)		2,424	2,424			
100077426	HORIZON CITY	TX		01/03/2022		3,194		(34)			(34)		3,160	3,160			
100077434	ATLANTA	GA		01/03/2022		3,517		(50)			(50)		3,467	3,467			
100077441	CANTON	GA		01/03/2022		3,032		(24)			(24)		3,008	3,008			
100077447	MADISON	TN		01/03/2022		3,580		(61)			(61)		3,519	3,519			
100077454	CAMDENTON	MO		01/03/2022		3,850		(84)			(84)		3,766	3,766			
100077455	COLLEGEVILLE	PA		01/03/2022		5,717		(42)			(42)		5,675	5,675			
100077456	CINCINNATI	OH		01/03/2022		1,898		(63)			(63)		1,835	1,835			
100077463	DUNCANVILLE	TX		01/03/2022		3,458		(82)			(82)		3,376	3,376			
100077483	COLTON	CA		01/03/2022		5,975		(70)			(70)		5,905	5,905			
100077486	DOUGLASVILLE	GA		01/03/2022		2,281		(83)			(83)		2,198	2,198			
100077493	WOODSTOCK	VA		01/03/2022		4,786		(16)			(16)		4,770	4,770			
100077494	CLAYTON	NC		01/03/2022		4,707		(110)			(110)		4,597	4,597			
100077496	KNOXVILLE	TN		01/03/2022		2,749		(50)			(50)		2,699	2,699			
100077502	ATLANTA	GA		01/03/2022		3,437		(34)			(34)		3,403	3,403			
100077504	DAVENPORT	FL		01/03/2022		5,318		(41)			(41)		5,277	5,277			
100077510	ASHLAND CITY	TN		01/03/2022		5,187		(57)			(57)		5,130	5,130			
100077513	THOMASVILLE	AL		01/03/2022		32,755		(312)			(312)		32,443	32,443			
100077516	AMANDA	OH		01/03/2022		3,870		(56)			(56)		3,814	3,814			
100077526	WOOSTER	OH		01/03/2022		2,383		(59)			(59)		2,324	2,324			
100077528	REX	GA		01/03/2022		608		(11)			(11)		597	597			
100077535	AMERICUS	GA		01/03/2022		913		(30)			(30)		883	883			
100077542	CLIO	MI		01/03/2022		2,674		(96)			(96)		2,578	2,578			
100077549	TUSCALOOSA	AL		01/03/2022		3,510		(82)			(82)		3,428	3,428			
100077560	MEMPHIS	TN		01/03/2022		1,464		(27)			(27)		1,437	1,437			
100077563	WICHITA	KS		01/03/2022		3,220		(66)			(66)		3,154	3,154			
100077565	BATAVIA	NY		01/03/2022		1,776		(23)			(23)		1,753	1,753			
100077571	JOHNSTOWN	PA		01/03/2022		3,170		(78)			(78)		3,092	3,092			
100077585	RUSHVILLE	IN		01/03/2022		1,137		(36)			(36)		1,101	1,101			
100077588	BIRMINGHAM	AL		01/03/2022		1,883		(34)			(34)		1,849	1,849			
100077597	WARNER ROBINS	GA		01/03/2022		2,922		(103)			(103)		2,819	2,819			
100077606	EL MIRAGE	AZ		01/03/2022		2,782		(50)			(50)		2,732	2,732			
100077631	SAN ANTONIO	TX		01/03/2022		1,736		(48)			(48)		1,688	1,688			
100077632	TAYLORVILLE	IL		01/03/2022		3,101		(56)			(56)		3,045	3,045			
100077643	CLEARFIELD	UT		01/03/2022		2,652		(82)			(82)		2,570	2,570			
100077645	RIVERDALE	GA		01/03/2022		4,223		(108)			(108)		4,115	4,115			
100077649	NEW WINDSOR	NY		01/03/2022		3,928		(137)			(137)		3,791	3,791			
100077655	ANDERSON	SC		01/03/2022		3,000		(74)			(74)		2,926	2,926			
100077661	MESA	AZ		01/03/2022		3,538		(85)			(85)		3,453	3,453			
100077664	PHILADELPHIA	PA		01/03/2022		2,816		(84)			(84)		2,732	2,732			
100077668	MINDEN	LA		01/03/2022		3,529		(54)			(54)		3,475	3,475			
100077693	BELLEVUE	NE		01/03/2022		2,278		(27)			(27)		2,251	2,251			
100077694	GERMANTOWN	OH		01/03/2022		2,733		(55)			(55)		2,678	2,678			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100077695	TULSA	OK		01/03/2022		2,692		(45)			(45)		2,647	2,647			
100077696	MIAMI	FL		01/03/2022		5,715		(115)			(115)		5,600	5,600			
100077703	DEXTER	ME		01/03/2022		166		(6)			(6)		160	160			
100077713	WILLINGBORO	NJ		01/03/2022		2,595		(57)			(57)		2,538	2,538			
100077725	SHREVEPORT	LA		01/03/2022		4,227		(17)			(17)		4,210	4,210			
100077741	HAZLETON	PA		01/03/2022		3,032		(44)			(44)		2,988	2,988			
100077744	KALAMAZOO	MI		01/03/2022		4,017		(7)			(7)		4,010	4,010			
100077751	MOGADORE	OH		01/03/2022		3,881		(14)			(14)		3,867	3,867			
100077752	CORCORAN	CA		01/03/2022		4,657		(33)			(33)		4,624	4,624			
100077757	BROWNSVILLE	TX		01/03/2022		2,468		(39)			(39)		2,429	2,429			
100077758	CEDAR PARK	TX		01/03/2022		4,229		(8)			(8)		4,221	4,221			
100077759	CLEVELAND	OH		01/03/2022		545		(1)			(1)		544	544			
100077789	LOS ANGELES WOODLAND HILLS	CA		12/23/2021		77		(5)			(5)		72	72			
100077790	MESA	AZ		12/23/2021		6,866		(297)			(297)		6,569	6,569			
100077791	ATLANTA	GA		12/23/2021		4,182		(320)			(320)		3,862	3,862			
100077792	NEWPORT BEACH	CA		12/23/2021		26,025		468			468		26,493	26,493			
100077794	CLEARWATER	FL		12/23/2021		2,942		(288)			(288)		2,654	2,654			
100077799	BRADENTON	FL		12/23/2021		5,122		(296)			(296)		4,826	4,826			
100077801	MIAMI	FL		12/23/2021		5,476		(250)			(250)		5,226	5,226			
100077802	LUTZ	FL		12/23/2021		10,814		(547)			(547)		10,267	10,267			
100077804	BAKERSFIELD	CA		12/23/2021		2,100		(243)			(243)		1,857	1,857			
100077805	BAKERSFIELD	CA		12/23/2021		2,912		(390)			(390)		2,522	2,522			
100077806	CAPE CORAL	FL		12/23/2021		12,919		(405)			(405)		12,514	12,514			
100077808	SACRAMENTO	CA		12/23/2021		21,346		(1,346)			(1,346)		20,000	20,000			
100077810	MALIBU	CA		12/23/2021		34,646		(1,696)			(1,696)		32,950	32,950			
100077811	MARSHALL	MI		12/23/2021		3,450		(223)			(223)		3,227	3,227			
100077812	MEDFORD	OR		12/23/2021		6,788		(386)			(386)		6,402	6,402			
100077813	LAVEEN	AZ		12/23/2021		6,244		(277)			(277)		5,967	5,967			
100077814	GRIFFIN	GA		12/23/2021		3,601		(171)			(171)		3,430	3,430			
100077815	OAKLAND	CA		01/14/2022		16,090		(824)			(824)		15,266	15,266			
100077816	BEVERLY HILLS	CA		01/14/2022		14,905		(786)			(786)		14,119	14,119			
100077817	SAN LEANDRO	CA		01/14/2022		5,159		(139)			(139)		5,020	5,020			
100077818	GARDEN GROVE	CA		01/14/2022		16,350		(486)			(486)		15,864	15,864			
100077819	CALABASAS	CA		01/14/2022		14,962		(114)			(114)		14,848	14,848			
100077820	HUNTINGTON BEACH	CA		01/14/2022		5,634		(155)			(155)		5,479	5,479			
100077821	FRISCO	TX		01/14/2022		9,887		(392)			(392)		9,495	9,495			
100077823	MIAMI	FL		01/14/2022		3,867		(207)			(207)		3,660	3,660			
100077824	FONTANA	CA		01/14/2022		9,297		(546)			(546)		8,751	8,751			
100077825	TUSTIN	CA		01/14/2022		235,288		(2,005)			(2,005)		233,283	233,283			
100077827	OAKLAND	CA		01/14/2022		401		(1)			(1)		400	400			
100077828	OCEANSIDE	CA		01/14/2022		10,462		(197)			(197)		10,265	10,265			
100077830	ALBUQUERQUE	NM		01/14/2022		4,319		(152)			(152)		4,167	4,167			
100077831	NORTH HOLLYWOOD	CA		01/14/2022		12,405		(82)			(82)		12,323	12,323			
100077866	LEIDEN	NLD		12/29/2021										524	524		524
100077868	GORREDIJK	NLD		12/29/2021										98	98		98
100077869	ZIERIKZEE	NLD		12/29/2021										192	192		192
100077872	ROTTERDAM	NLD		12/29/2021										262	262		262
100077873	ROTTERDAM	NLD		12/29/2021		988						95	1,083	1,095	13		13
100077874	ROTTERDAM	NLD		12/29/2021		1,130						108	1,238	1,248	10		10
100077875	ROTTERDAM	NLD		12/29/2021										233	233		233
100077876	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021										421	421		421

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077878	DEVENTER	NLD		12/29/2021		338,045						32,380	370,425	372,793	2,368		2,368
100077879	AMSTERDAM	NLD		12/29/2021										450	450		450
100077880	DEN HAAG	NLD		12/29/2021										461	461		461
100077884	ROTTERDAM	NLD		12/29/2021										74	74		74
100077885	ROTTERDAM	NLD		12/29/2021										158	158		158
100077886	ROTTERDAM	NLD		12/29/2021		3,186						305	3,491	3,510	19		19
100077887	ROTTERDAM	NLD		12/29/2021										363	363		363
100077888	GORREDIJK	NLD		12/29/2021		97,460						9,335	106,795	99,025	(7,770)		(7,770)
100077889	DORDRECHT/DRECHTSTEDEN	NLD		12/29/2021		128,168						12,277	140,445	130,149	(10,296)		(10,296)
100077890	AMSTERDAM	NLD		12/29/2021										233	233		233
100077891	TILBURG	NLD		12/29/2021		2,111						202	2,313	2,335	23		23
100077892	TILBURG	NLD		12/29/2021										238	238		238
100077893	NIJMEGEN	NLD		12/29/2021										349	349		349
100077894	NIJMEGEN	NLD		12/29/2021										45	45		45
100077896	APPINGEDAM	NLD		12/29/2021										110	110		110
100077897	APPINGEDAM	NLD		12/29/2021										120	120		120
100077898	AMSTERDAM	NLD		12/29/2021										647	647		647
100077899	WAGENINGEN/EDE	NLD		12/29/2021		213,355						20,436	233,791	231,157	(2,633)		(2,633)
100077900	RAALTE	NLD		12/29/2021		870						83	953	961	8		8
100077901	RAALTE	NLD		12/29/2021										173	173		173
100077904	KATWIJK	NLD		12/29/2021										294	294		294
100077905	VENLO	NLD		12/29/2021										93	93		93
100077906	ENKHUIZEN/HOORN	NLD		12/29/2021		1,459						140	1,599	1,640	41		41
100077907	ENKHUIZEN/HOORN	NLD		12/29/2021										91	91		91
100077908	ENKHUIZEN/HOORN	NLD		12/29/2021		1,014						97	1,111	1,117	6		6
100077909	AMSTERDAM	NLD		12/29/2021										168	168		168
100077910	HEEMSTEDE	NLD		12/29/2021		5,128						491	5,619	5,645	26		26
100077911	HEEMSTEDE	NLD		12/29/2021										331	331		331
100077912	GONDEN	NLD		12/29/2021										364	364		364
100077913	LELYSTAD	NLD		12/29/2021										96	96		96
100077914	AMSTERDAM	NLD		12/29/2021										640	640		640
100077915	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021										226	226		226
100077916	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		2,099		26		22	4	184	2,287	1,871	18	(433)	(415)
100077920	VALKENBURG AAN DE GEUL	NLD		12/29/2021										173	173		173
100077926	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021										148	148		148
100077927	EINDHOVEN	NLD		12/29/2021										365	365		365
100077929	CULEMBORG	NLD		12/29/2021		4,396						421	4,817	4,927	110		110
100077930	DEN HAAG	NLD		12/29/2021										505	505		505
100077931	DEN HAAG	NLD		12/29/2021		3,911						375	4,286	4,305	20		20
100077932	DEN HAAG	NLD		12/29/2021		3,650						350	4,000	4,018	19		19
100077933	DEN HAAG	NLD		12/29/2021										471	471		471
100077934	LELYSTAD	NLD		12/29/2021										131	131		131
100077935	MIAMI	FL		01/10/2022		13,180		(344)			(344)		12,836	12,836			
100077936	SAN DIEGO	CA		01/10/2022		5,194		(114)			(114)		5,080	5,080			
100077937	CASTLE ROCK	CO		01/10/2022		28,545		(747)			(747)		27,798	27,798			
100077939	LAKE HAVASU CITY	AZ		01/10/2022		4,598		(136)			(136)		4,462	4,462			
100077941	ZEPHYR COVE	NV		01/10/2022		7,620		(207)			(207)		7,413	7,413			
100077942	AUSTIN	TX		01/10/2022		32,146		149			149		32,295	32,295			
100077943	PORT SAINT LUCIE	FL		01/10/2022		6,495		29			29		6,524	6,524			
100077944	CHINO	CA		01/10/2022		12,809		(615)			(615)		12,194	12,194			
100077945	DORAL	FL		01/10/2022		10,834		(361)			(361)		10,473	10,473			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077947	SAG HARBOR	NY		01/10/2022		14,935		(563)			(563)		14,372	14,372			
100077949	LATHROP	CA		02/18/2022		7,617		(93)			(93)		7,524	7,524			
100077950	CHANDLER	AZ		01/13/2022		4,048		(214)			(214)		3,834	3,834			
100077951	FRESNO	CA		01/13/2022		5,122		(171)			(171)		4,951	4,951			
100077953	LOS ANGELES	CA		01/13/2022		11,358		(172)			(172)		11,186	11,186			
100077954	APACHE JUNCTION	AZ		01/06/2022		7,578		(374)			(374)		7,204	7,204			
100077955	COLORADO SPRINGS	CO		01/13/2022		4,598		(389)			(389)		4,209	4,209			
100077956	NEWPORT BEACH	CA		01/13/2022		61,630		(621)			(621)		61,009	61,009			
100077957	NEWPORT BEACH	CA		01/13/2022		46,272		(960)			(960)		45,312	45,312			
100077959	FREEPORT	TX		02/18/2022		3,117		(267)			(267)		2,850	2,850			
100077960	LIBERTY LAKE	WA		02/18/2022		13,711		(96)			(96)		13,615	13,615			
100077961	MUKILTEO	WA		01/06/2022		21,606		(396)			(396)		21,210	21,210			
100077965	SAVANNAH	GA		01/13/2022		8,398		(711)			(711)		7,687	7,687			
100077968	ENCINITAS	CA		01/06/2022		23,804		(189)			(189)		23,615	23,615			
100077972	SIMI VALLEY	CA		02/18/2022		4,980		(129)			(129)		4,851	4,851			
100077974	SAN RAFAEL	CA		01/13/2022		18,513		(740)			(740)		17,773	17,773			
100077977	WINTER HAVEN	FL		01/06/2022		3,872		(319)			(319)		3,553	3,553			
100077980	TULARE	CA		02/18/2022		8,053		(462)			(462)		7,591	7,591			
100077984	SAN DIEGO	CA		01/06/2022		4,647		(318)			(318)		4,329	4,329			
100077987	GOLD RIVER	CA		01/06/2022		612		(12)			(12)		600	600			
100077991	AUBURN	CA		02/18/2022		19,540		(182)			(182)		19,358	19,358			
100077992	PROVO	UT		01/06/2022		3,307		(41)			(41)		3,266	3,266			
100077993	DECATUR	GA		01/13/2022		5,863		(381)			(381)		5,482	5,482			
100077996	MONTEREY PARK	CA		02/18/2022		28,246		(960)			(960)		27,286	27,286			
100077997	AVONDALE	AZ		01/13/2022		6,934		(150)			(150)		6,784	6,784			
100078001	GARLAND	TX		02/18/2022		4,528		(279)			(279)		4,249	4,249			
100078002	STUDIO CITY	CA		02/18/2022		41,528		(1,063)			(1,063)		40,465	40,465			
100078003	BURBANK	CA		01/12/2022		33,224		(455)			(455)		32,769	32,769			
100078004	LUTHERVILLE	MD		01/12/2022		5,897		(298)			(298)		5,599	5,599			
100078005	WRIGHTWOOD	CA		01/12/2022		6,564		(80)			(80)		6,484	6,484			
100078006	WEEHAWKEN	NJ		01/12/2022		12,469		(192)			(192)		12,277	12,277			
100078007	LIBERTY HILL	TX		01/12/2022		7,814		(98)			(98)		7,716	7,716			
100078008	LITTLE FERRY	NJ		01/12/2022		15,943		(458)			(458)		15,485	15,485			
100078009	ELIZABETH	NJ		01/12/2022		28,696		(495)			(495)		28,201	28,201			
100078010	EDGEWATER	MD		01/12/2022		39,558		(631)			(631)		38,927	38,927			
100078012	LAKE FOREST	IL		01/12/2022		31,883		200			200		32,083	32,083			
100078013	WESTON	FL		01/12/2022		7,423		(109)			(109)		7,314	7,314			
100078015	VICTOR	ID		01/12/2022		39,140		(498)			(498)		38,642	38,642			
100078017	BAYVILLE	NY		01/12/2022		8,503		(124)			(124)		8,379	8,379			
100078018	GILBERT	AZ		01/12/2022		20,796		(567)			(567)		20,229	20,229			
100078019	CORONA	NY		01/12/2022		12,561		(186)			(186)		12,375	12,375			
100078022	MIAMI	FL		01/12/2022		7,012		(102)			(102)		6,910	6,910			
100078023	PALMDALE	CA		01/12/2022		25,697		(345)			(345)		25,352	25,352			
100078024	POTOMAC	MD		01/12/2022		982		(21)			(21)		961	961			
100078026	MANSFIELD	TX		01/12/2022		4,960		(66)			(66)		4,894	4,894			
100078027	LAS VEGAS	NV		01/12/2022		8,106		(133)			(133)		7,973	7,973			
100078028	MIROMAR LAKES	FL		01/12/2022		76,497		535			535		77,032	77,032			
100078029	DELRAY BEACH	FL		01/12/2022		15,386		(239)			(239)		15,147	15,147			
100078030	BALDWIN	NY		01/12/2022		9,984		(152)			(152)		9,832	9,832			
100078031	GARDNERVILLE	NV		01/12/2022		8,010		(103)			(103)		7,907	7,907			
100078032	WASHINGTON	DC		01/12/2022		32,393		(641)			(641)		31,752	31,752			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078034	NASHVILLE	TN		01/12/2022		18,056		(328)			(328)		17,728	17,728			
100078035	ANKENY	IA		01/12/2022		9,470		(133)			(133)		9,337	9,337			
100078036	GREENTOWN	PA		01/12/2022		27,756		45			45		27,801	27,801			
100078037	TORRANCE	CA		01/12/2022		55,013		(1,009)			(1,009)		54,004	54,004			
100078038	DELRAY BEACH	FL		01/12/2022		43,173		(112)			(112)		43,061	43,061			
100078040	MIAMI	FL		01/12/2022		7,555		(166)			(166)		7,389	7,389			
100078041	VAIL	CO		01/12/2022		4,237		(180)			(180)		4,057	4,057			
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022		23,813		(374)			(374)		23,439	23,439			
100078045	VENICE	CA		01/21/2022		25,350		(712)			(712)		24,638	24,638			
100078046	VENICE	CA		01/21/2022		24,768		(695)			(695)		24,073	24,073			
100078047	LAHAINA	HI		01/21/2022		59,981		(884)			(884)		59,097	59,097			
100078049	DETROIT	MI		01/21/2022		4,350		(50)			(50)		4,300	4,300			
100078051	VENICE	CA		01/21/2022		23,607		(663)			(663)		22,944	22,944			
100078052	ASBURY PARK	NJ		01/21/2022		2,682		(115)			(115)		2,567	2,567			
100078053	WINTER PARK	FL		01/21/2022		6,322		(92)			(92)		6,230	6,230			
100078186	LOS ANGELES	CA		02/10/2022		31,043		397			397		31,440	31,440			
100078201	LOS ANGELES	CA		02/10/2022		175		(5)			(5)		170	170			
100078204	BEECH MOUNTAIN	NC		02/10/2022		8,241		(281)			(281)		7,960	7,960			
100078207	MCKINNEY	TX		02/10/2022		10,369		(499)			(499)		9,870	9,870			
100078208	PALM SPRINGS	CA		02/10/2022		463		(15)			(15)		448	448			
100078213	SAN FRANCISCO	CA		02/10/2022		2,868		(207)			(207)		2,661	2,661			
100078215	BEECH MOUNTAIN	NC		02/10/2022		3,507		(270)			(270)		3,237	3,237			
100078219	CELINA	TX		02/10/2022		3,823		(336)			(336)		3,487	3,487			
100078222	BALTIMORE	MD		02/10/2022		5,442		(403)			(403)		5,039	5,039			
100078230	CHULA VISTA	CA		02/10/2022		9,268		(161)			(161)		9,107	9,107			
100078231	HURON	OH		02/10/2022		2,268		(150)			(150)		2,118	2,118			
100078233	PALM CITY	FL		02/10/2022		7,826		(302)			(302)		7,524	7,524			
100078234	CHATSWORTH	CA		02/10/2022		34,075		1,552			1,552		35,627	35,627			
100078238	EL CAJON	CA		02/10/2022		4,722		(44)			(44)		4,678	4,678			
100078239	PUEBLO	CO		02/10/2022		3,649		(373)			(373)		3,276	3,276			
100078244	LACEY	WA		02/10/2022		11,719		(240)			(240)		11,479	11,479			
100078246	PHOENIX	AZ		02/10/2022		7,852		(515)			(515)		7,337	7,337			
100078247	DEARBORN	MI		02/10/2022		3,858		(225)			(225)		3,633	3,633			
100078250	WEST NEW YORK	NJ		02/10/2022		6,396		(192)			(192)		6,204	6,204			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022		15,618		(118)			(118)		15,500	15,500			
100078253	NOKOMIS	FL		02/10/2022		5,043		(43)			(43)		5,000	5,000			
100078254	BLAINE	WA		02/10/2022		11,791		(323)			(323)		11,468	11,468			
100078256	SANTA ROSA BEACH	FL		02/10/2022		10,902		(463)			(463)		10,439	10,439			
100078262	WILTON	CA		02/10/2022		8,570		(579)			(579)		7,991	7,991			
100078264	ASHLAND	OR		02/10/2022		10,136		284			284		10,420	10,420			
100078266	LAKE WORTH	FL		02/10/2022		5,380		(308)			(308)		5,072	5,072			
100078267	MOORPARK	CA		02/10/2022		16,824		(680)			(680)		16,144	16,144			
100078268	LOS ANGELES	CA		02/10/2022		15,875		(648)			(648)		15,227	15,227			
100078269	WOODLAND HILLS	CA		02/10/2022		18,098		(811)			(811)		17,287	17,287			
100078270	LAWRENCEVILLE	GA		02/10/2022		13,321		(903)			(903)		12,418	12,418			
100078271	HOMESTEAD	FL		02/10/2022		4,968		(133)			(133)		4,835	4,835			
100078273	MELBOURNE	FL		02/10/2022		4,719		(285)			(285)		4,434	4,434			
100078274	HOMESTEAD	FL		02/10/2022		5,041		(133)			(133)		4,908	4,908			
100078275	HOMESTEAD	FL		02/10/2022		4,267		(242)			(242)		4,025	4,025			
100078276	HALLANDALE	FL		02/10/2022		11,178		(743)			(743)		10,435	10,435			
100078279	COLUMBIA	SC		02/10/2022		1,399		(123)			(123)		1,276	1,276			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078280	LOS GATOS	CA		02/10/2022		68,526		(320)			(320)		68,206	68,206			
100078287	COCOA BEACH	FL		02/10/2022		6,015		(60)			(60)		5,955	5,955			
100078288	PORTLAND	OR		03/10/2022		11,473		151			151		11,624	11,624			
100078290	TORRANCE	CA		02/10/2022		9,185		(281)			(281)		8,904	8,904			
100078292	LONG BEACH	CA		02/10/2022		10,747		69			69		10,816	10,816			
100078299	MIAMI BEACH	FL		02/10/2022		7,999		(332)			(332)		7,667	7,667			
100078301	MARICOPA	AZ		02/10/2022		6,818		(250)			(250)		6,568	6,568			
100078307	ATLANTA	GA		02/10/2022		9,203		(98)			(98)		9,105	9,105			
100078314	NEDERLAND	CO		02/10/2022		14,597		(382)			(382)		14,215	14,215			
100078316	KIRKLAND	WA		02/10/2022		17,042		(48)			(48)		16,994	16,994			
100078317	AMERICAN FORK	UT		02/10/2022		168		(6)			(6)		162	162			
100078321	PALM BEACH GARDENS	FL		02/10/2022		16,637		214			214		16,851	16,851			
100078324	PHOENIX	AZ		02/10/2022		5,504		(174)			(174)		5,330	5,330			
100078330	SUGAR LAND	TX		02/10/2022		5,755		(517)			(517)		5,238	5,238			
100078332	CAPE CORAL	FL		02/10/2022		5,994		(314)			(314)		5,680	5,680			
100078337	MIAMI	FL		02/10/2022		12,049		(372)			(372)		11,677	11,677			
100078338	KISSIMMEE	FL		02/10/2022		506		(6)			(6)		500	500			
100078342	PARADISE VALLEY	AZ		02/10/2022		44,316		(2,145)			(2,145)		42,171	42,171			
100078345	TEMPE	AZ		02/10/2022		6,989		(408)			(408)		6,581	6,581			
100078356	PHOENIX	AZ		02/10/2022		5,595		(45)			(45)		5,550	5,550			
100078357	CAPE CORAL	FL		02/10/2022		1,484		(178)			(178)		1,306	1,306			
100078366	GRANITE BAY	CA		02/10/2022		12,012		29			29		12,041	12,041			
100078371	POMPANO BEACH	FL		02/10/2022		47		(2)			(2)		45	45			
100078372	BRANDON	FL		02/10/2022		4,175		(328)			(328)		3,847	3,847			
100078382	PHOENIX	AZ		02/10/2022		17,912		(199)			(199)		17,713	17,713			
100078397	SAN DIEGO	CA		02/10/2022		13,696		(262)			(262)		13,434	13,434			
100078399	SCOTTSDALE	AZ		02/10/2022		4,512		(123)			(123)		4,389	4,389			
100078407	FONTANA	CA		02/10/2022		13,065		(51)			(51)		13,014	13,014			
100078408	KEY WEST	FL		02/10/2022		34,946		(466)			(466)		34,480	34,480			
100078438	DANVILLE	CA		01/21/2022		143,025		(4,754)			(4,754)		138,271	138,271			
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		51,539		(1,089)			(1,089)		50,450	50,450			
100078441	NORTHRIDGE	CA		01/21/2022		13,730		(349)			(349)		13,381	13,381			
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022		8,699		(206)			(206)		8,493	8,493			
100078444	LAKE ARROWHEAD	CA		01/21/2022		19,936		(233)			(233)		19,703	19,703			
100078446	RIALTO	CA		01/21/2022		4,222		(100)			(100)		4,122	4,122			
100078448	SCOTTSDALE	AZ		01/25/2022		23,042		(148)			(148)		22,894	22,894			
100078449	ONTARIO	CA		01/25/2022		18,142		403			403		18,545	18,545			
100078450	PACIFIC PALISADES	CA		01/25/2022		10,450		(86)			(86)		10,364	10,364			
100078452	MOORESTOWN	NJ		01/25/2022		12,532		(181)			(181)		12,351	12,351			
100078453	MINNETONKA	MN		01/25/2022		8,246		(28)			(28)		8,218	8,218			
100078454	SANTA CLARITA	CA		01/25/2022		14,996		(796)			(796)		14,200	14,200			
100078456	NASHVILLE	TN		01/25/2022		20,090		16			16		20,106	20,106			
100078457	NASHVILLE	TN		01/25/2022		20,096		10			10		20,106	20,106			
100078459	MT PLEASANT	SC		01/25/2022		106,133		2,167			2,167		108,300	108,300			
100078461	LAKE CITY	CO		01/25/2022		4,587		(204)			(204)		4,383	4,383			
100078462	GILROY	CA		01/25/2022		27,659		(782)			(782)		26,877	26,877			
100078463	HOMESTEAD	FL		01/25/2022		6,662		(294)			(294)		6,368	6,368			
100078464	BROOKLYN	NY		01/25/2022		12,815		272			272		13,087	13,087			
100078465	WAKE FOREST	NC		01/25/2022		8,578		(415)			(415)		8,163	8,163			
100078466	CAPE CORAL	FL		01/25/2022		4,649		(368)			(368)		4,281	4,281			
100078467	ANGOLA	NY		01/25/2022		2,322		(128)			(128)		2,194	2,194			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078469	WHITTIER	CA		01/25/2022		2,705		(50)			(50)		2,655	2,655			
100078471	GILROY	CA		01/25/2022		2,647		(77)			(77)		2,570	2,570			
100078476	MOUNT LAUREL	NJ		02/02/2022		10,490		(260)			(260)		10,230	10,230			
100078479	NORTH BAY VILLAGE	FL		02/02/2022		7,666		(393)			(393)		7,273	7,273			
100078480	ANNA	TX		02/02/2022		3,223		(309)			(309)		2,914	2,914			
100078481	NORTHLAKE	TX		02/02/2022		7,143		(264)			(264)		6,879	6,879			
100078482	STATEN ISLAND	NY		02/02/2022		15,835		(631)			(631)		15,204	15,204			
100078484	WESTPORT	WA		02/02/2022		4,624		(207)			(207)		4,417	4,417			
100078485	SAN ANTONIO	TX		02/02/2022		1,905		(105)			(105)		1,800	1,800			
100078487	AUSTIN	TX		02/02/2022		4,756		(358)			(358)		4,398	4,398			
100078489	BRONX	NY		02/02/2022		16,640		199			199		16,839	16,839			
100078497	MIAMI	FL		02/02/2022		11,091		(485)			(485)		10,606	10,606			
100078498	WINDERMERE	FL		02/25/2022		6,242		(281)			(281)		5,961	5,961			
100078504	DEN HAAG	NLD		01/26/2022										82	82		82
100078505	GRONINGEN	NLD		01/26/2022										167	167		167
100078506	ROTTERDAM	NLD		01/26/2022										316	316		316
100078507	UTRECHT	NLD		01/26/2022										190	190		190
100078508	UTRECHT	NLD		01/26/2022		2,224						190	2,414	2,454	40		40
100078509	ROTTERDAM	NLD		01/26/2022										994	994		994
100078510	ROTTERDAM	NLD		01/26/2022		5,444		22	22			463	5,907	6,101	198	(4)	195
100078511	NIJMEGEN	NLD		01/26/2022										348	348		348
100078512	NIJMEGEN	NLD		01/26/2022		1,681						143	1,824	1,860	36		36
100078513	DEN HAAG	NLD		01/26/2022										177	177		177
100078514	DEN HAAG	NLD		01/26/2022		1,478						126	1,604	1,626	22		22
100078515	CASTRICUM	NLD		01/26/2022										256	256		256
100078516	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022										440	440		440
100078517	UTRECHT	NLD		01/26/2022										52	52		52
100078518	UTRECHT	NLD		01/26/2022										53	53		53
100078519	UTRECHT	NLD		01/26/2022										58	58		58
100078522	HEERLEN	NLD		01/26/2022										171	171		171
100078523	WEERT	NLD		01/26/2022										694	694		694
100078524	WEERT	NLD		01/26/2022		3,143						268	3,411	3,500	89		89
100078525	WEERT	NLD		01/26/2022										216	216		216
100078526	RODEN	NLD		01/26/2022										398	398		398
100078529	ROTTERDAM	NLD		01/26/2022										183	183		183
100078530	ROTTERDAM	NLD		01/26/2022		14,104						1,204	15,308	15,609	301		301
100078531	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		127,391						10,873	138,264	144,841	6,577		6,577
100078532	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		3,698						316	4,014	4,097	84		84
100078533	HEEMSTEDE	NLD		01/26/2022		203,310						17,353	220,663	209,175	(11,489)		(11,489)
100078535	UTRECHT	NLD		01/26/2022										432	432		432
100078536	UTRECHT	NLD		01/26/2022		2,169						185	2,354	2,397	43		43
100078537	ZIERIKZEE	NLD		01/26/2022										511	511		511
100078538	ROTTERDAM	NLD		01/26/2022										298	298		298
100078539	ROTTERDAM	NLD		01/26/2022		2,525						215	2,740	2,778	38		38
100078543	HEERHUGOWAARD	NLD		01/26/2022										185	185		185
100078544	HEERHUGOWAARD	NLD		01/26/2022		870						74	944	962	18		18
100078545	ENSCHEDE	NLD		01/26/2022		2,867						245	3,112	3,157	45		45
100078546	ENSCHEDE	NLD		01/26/2022		126,355						10,785	137,140	140,943	3,803		3,803
100078547	ENSCHEDE	NLD		01/26/2022										113	113		113
100078548	ENSCHEDE	NLD		01/26/2022		885						75	960	974	14		14
100078549	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										408	408		408

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078550	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		3,076						262	3,338	3,388	50		50
100078551	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										153	153		153
100078552	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		769						66	835	850	15		15
100078553	EINDHOVEN	NLD		01/26/2022										166	166		166
100078555	DEN HAAG	NLD		01/26/2022										643	643		643
100078556	DEN HAAG	NLD		01/26/2022		8,626						736	9,362	9,505	142		142
100078557	AMSTERDAM	NLD		01/26/2022										492	492		492
100078558	APELDOORN	NLD		01/26/2022										602	602		602
100078559	AMSTERDAM	NLD		01/26/2022										235	235		235
100078560	AMSTERDAM	NLD		01/26/2022										223	223		223
100078561	AMSTERDAM	NLD		01/26/2022		451,524						38,539	490,063	504,154	14,091		14,091
100078562	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										711	711		711
100078563	SPIJKENISSE	NLD		01/26/2022		5,318						454	5,772	5,966	195		195
100078564	ALMERE	NLD		01/26/2022										174	174		174
100078565	ALMERE	NLD		01/26/2022		2,544						217	2,761	2,803	42		42
100078566	TILBURG	NLD		01/26/2022		3,284						280	3,564	3,542	(22)		(22)
100078567	TILBURG	NLD		01/26/2022										149	149		149
100078568	DEN HAAG	NLD		01/26/2022										369	369		369
100078569	DEN HAAG	NLD		01/26/2022										451	451		451
100078570	ALMELO	NLD		01/26/2022										55	55		55
100078571	ALMELO	NLD		01/26/2022										55	55		55
100078572	ENSCHEDE	NLD		01/26/2022										73	73		73
100078573	ROTTERDAM	NLD		01/26/2022										183	183		183
100078574	ROTTERDAM	NLD		01/26/2022		1,380						118	1,498	1,520	23		23
100078575	LELYSTAD	NLD		01/26/2022		119,624						10,210	129,834	122,063	(7,771)		(7,771)
100078576	AMSTERDAM	NLD		01/26/2022										312	312		312
100078577	DEN HAAG	NLD		01/26/2022										164	164		164
100078578	DEN HAAG	NLD		01/26/2022		814						70	884	900	16		16
100078579	DEN HAAG	NLD		01/26/2022										385	385		385
100078580	DEN HAAG	NLD		01/26/2022										421	421		421
100078581	DEN HAAG	NLD		01/26/2022		2,085						178	2,263	2,305	42		42
100078582	VENLO	NLD		01/26/2022										233	233		233
100078583	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,306						367	4,673	4,862	189		189
100078584	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										9	9		9
100078585	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,736						404	5,140	5,348	208		208
100078586	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										10	10		10
100078587	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										9	9		9
100078588	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,908						419	5,327	5,523	196		196
100078589	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,041						345	4,386	4,548	162		162
100078590	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										9	9		9
100078591	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,649						397	5,046	5,233	186		186
100078592	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										11	11		11
100078593	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		5,855						500	6,355	6,584	230		230
100078594	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										9	9		9
100078595	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,477						382	4,859	5,046	187		187
100078596	ENSCHEDE	NLD		01/26/2022										109	109		109
100078597	ENSCHEDE	NLD		01/26/2022		764						65	829	841	13		13
100078598	ENSCHEDE	NLD		01/26/2022		863						74	937	950	13		13
100078599	ENSCHEDE	NLD		01/26/2022										96	96		96
100078600	HEERLEN	NLD		01/26/2022		97,355						8,310	105,665	109,756	4,090		4,090
100078602	MAARSSEN	NLD		01/26/2022										384	384		384

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078603	MAARSSEN	NLD		01/26/2022		1,342						115	1,457	1,479	22		22
100078604	ROTTERDAM	NLD		01/26/2022		1,295		8	8			101	1,396	1,278	14	(132)	(118)
100078605	ROTTERDAM	NLD		01/26/2022										9	9		9
100078606	HEERLEN	NLD		01/26/2022										180	180		180
100078607	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										549	549		549
100078608	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		2,133						182	2,315	2,361	46		46
100078609	ROTTERDAM	NLD		01/26/2022		155,355						13,260	168,615	174,981	6,366		6,366
100078610	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022		831,150						70,941	902,091	916,386	14,295		14,295
100078611	DEN HAAG	NLD		01/26/2022										1,133	1,133		1,133
100078612	ROTTERDAM	NLD		01/26/2022										7,640	7,640		7,640
100078613	CAPELLE AAN DEN IJSSEL	NLD		01/26/2022		1,196,234						102,102	1,298,336	1,277,275	(21,062)		(21,062)
100078616	ROOSENDAAL	NLD		01/26/2022		933						80	1,013	1,036	23		23
100078617	ROOSENDAAL	NLD		01/26/2022										297	297		297
100078620	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										245	245		245
100078621	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		968						83	1,051	1,072	21		21
100078622	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022										610	610		610
100078623	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		2,455						210	2,665	2,717	52		52
100078624	ALMELO	NLD		01/26/2022										87	87		87
100078627	DEN HAAG	NLD		01/26/2022										176	176		176
100078628	DEN HAAG	NLD		01/26/2022		1,361						122	1,483	1,543	23	37	60
100078629	HOOGEVEEN	NLD		01/26/2022										154	154		154
100078630	HOOGEVEEN	NLD		01/26/2022		760						65	825	840	15		15
100078631	UTRECHT	NLD		01/26/2022										220	220		220
100078636	HOLLIS	NH		02/02/2022		18,644		(159)			(159)		18,485	18,485			
100078638	ST PETERSBURG	FL		02/02/2022		4,988		(217)			(217)		4,771	4,771			
100078639	HARBOR CITY	CA		02/02/2022		19,024		(861)			(861)		18,163	18,163			
100078640	WHITE PLAINS	NY		02/02/2022		7,952		(580)			(580)		7,372	7,372			
100078641	CENTENNIAL	CO		02/02/2022		28,420		1,207			1,207		29,627	29,627			
100078642	NEWPORT BEACH	CA		02/02/2022		25,031		(411)			(411)		24,620	24,620			
100078644	DAVIE	FL		02/02/2022		6,773		(262)			(262)		6,511	6,511			
100078645	PALM BCH GDNS	FL		02/02/2022		2,854		(198)			(198)		2,656	2,656			
100078646	BRADENTON	FL		02/02/2022		6,570		(261)			(261)		6,309	6,309			
100078647	PACIFIC PALISADES	CA		02/02/2022		14							14	14			
100078648	CLIFFSIDE PARK	NJ		02/02/2022		7,796		(58)			(58)		7,738	7,738			
100078650	ENCINO	CA		02/02/2022		46,894		(1,936)			(1,936)		44,958	44,958			
100078651	PIOCHE	NV		02/02/2022		2,594		(126)			(126)		2,468	2,468			
100078652	MANITOWOC	WI		02/02/2022		15,150		(1,190)			(1,190)		13,960	13,960			
100078653	RIVERVIEW	FL		02/02/2022		6,419		(189)			(189)		6,230	6,230			
100078654	BOISE	ID		02/02/2022		16,177		367			367		16,544	16,544			
100078655	ELK GROVE	CA		02/02/2022		10,627		(80)			(80)		10,547	10,547			
100078656	HESPERIA	CA		02/02/2022		8,076		(86)			(86)		7,990	7,990			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022		16,414		(91)			(91)		16,323	16,323			
100078658	LAKE ELSINORE	CA		02/02/2022		9,935		(87)			(87)		9,848	9,848			
100078660	SAINT PETERSBURG	FL		02/02/2022		20,411		(1,026)			(1,026)		19,385	19,385			
100078661	HAMILTON	NJ		02/02/2022		4,558		(142)			(142)		4,416	4,416			
100078662	GUILFORD	CT		02/02/2022		19,352		(371)			(371)		18,981	18,981			
100078663	MULLICA HILL	NJ		02/02/2022		20,532		451			451		20,983	20,983			
100078664	CALDWELL	NJ		02/02/2022		6,288		(223)			(223)		6,065	6,065			
100078665	HONOLULU	HI		02/02/2022		23,583		(570)			(570)		23,013	23,013			
100078667	HENDERSON	NV		02/02/2022		15,011		(175)			(175)		14,836	14,836			
100078668	ST CHARLES	IL		02/02/2022		4,481		(187)			(187)		4,294	4,294			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078669	LA HABRA	CA		02/02/2022		67,728		(4,264)			(4,264)		63,464	63,464			
100078670	HOUSTON	TX		02/25/2022		3,726		(350)			(350)		3,376	3,376			
100078671	QUEEN CREEK	AZ		02/02/2022		16,514		(389)			(389)		16,125	16,125			
100078672	SAN CLEMENTE	CA		02/02/2022		29,162		(950)			(950)		28,212	28,212			
100078673	SAN CLEMENTE	CA		02/02/2022		21,344		(1,221)			(1,221)		20,123	20,123			
100078674	SAN BERNARDINO	CA		02/02/2022		15,298		(449)			(449)		14,849	14,849			
100078675	ORMOND BEACH	FL		02/02/2022		5,728		(130)			(130)		5,598	5,598			
100078676	COLUMBUS	OH		02/02/2022		15,103		(583)			(583)		14,520	14,520			
100078677	RANCHO CUCAMONGA	CA		02/02/2022		9,007		40			40		9,047	9,047			
100078678	SUNLAND	CA		02/02/2022		22,509		(430)			(430)		22,079	22,079			
100078679	MURRIETA	CA		02/02/2022		12,243		(8)			(8)		12,235	12,235			
100078680	BURLINGAME	CA		02/02/2022		11,065		131			131		11,196	11,196			
100078682	UNION CITY	CA		02/02/2022		17,767		76			76		17,843	17,843			
100078683	EL MONTE	CA		02/02/2022		11,355		(671)			(671)		10,684	10,684			
100078684	PHOENIX	AZ		02/02/2022		5,655		(339)			(339)		5,316	5,316			
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022		6,686		(371)			(371)		6,315	6,315			
100078686	DIAMOND BAR	CA		02/02/2022		8,335		105			105		8,440	8,440			
100078687	WOOD RIDGE	NJ		02/02/2022		7,591		(346)			(346)		7,245	7,245			
100078689	RANCHO CUCAMONGA	CA		02/02/2022		11,544		142			142		11,686	11,686			
100078690	FREEHOLD	NJ		02/02/2022		7,616		(244)			(244)		7,372	7,372			
100078692	RANCHO CUCAMONGA	CA		02/02/2022		9,948		(167)			(167)		9,781	9,781			
100078694	LA HABRA	CA		02/02/2022		41,248		(378)			(378)		40,870	40,870			
100078695	WALNUT	CA		02/02/2022		15,299		699			699		15,998	15,998			
100078696	ARCADIA	CA		02/02/2022		18,300		77			77		18,377	18,377			
100078698	SPIRIT LAKE	IA		02/02/2022		3,516		(160)			(160)		3,356	3,356			
100078699	TWENTYNINE PALMS	CA		02/02/2022		4,987		(296)			(296)		4,691	4,691			
100078701	LA MIRADA	CA		02/02/2022		7,990		(106)			(106)		7,884	7,884			
100078702	FORT LAUDERDALE	FL		02/02/2022		2,983		(46)			(46)		2,937	2,937			
100078703	WEST COVINA	CA		02/02/2022		12,215		50			50		12,265	12,265			
100078704	PLAYA VISTA	CA		02/02/2022		19,325		(1,207)			(1,207)		18,118	18,118			
100078706	HACIENDA HEIGHTS	CA		02/02/2022		9,592		(23)			(23)		9,569	9,569			
100078708	SONOMA	CA		02/02/2022		12,278		(278)			(278)		12,000	12,000			
100078709	LOS ANGELES	CA		02/02/2022		13,751		(79)			(79)		13,672	13,672			
100078710	GRAND TERRACE	CA		02/02/2022		9,076		(104)			(104)		8,972	8,972			
100078711	LAKEWOOD	NJ		02/02/2022		17,538		(250)			(250)		17,288	17,288			
100078712	WEST COVINA	CA		02/02/2022		15,894		310			310		16,204	16,204			
100078713	WALNUT	CA		02/02/2022		15,419		477			477		15,896	15,896			
100078716	TRENTON	NJ		02/02/2022		25,269		(2,150)			(2,150)		23,119	23,119			
100078717	FORT LEE	NJ		02/02/2022		10,950		(151)			(151)		10,799	10,799			
100078718	PALMDALE	CA		02/25/2022		4,613		(261)			(261)		4,352	4,352			
100078719	COOLIDGE	AZ		02/25/2022		13,739		(506)			(506)		13,233	13,233			
100078725	OLIVEHURST	CA		02/25/2022		2,985		(37)			(37)		2,948	2,948			
100078727	DENVER	CO		02/25/2022		11,109		(48)			(48)		11,061	11,061			
100078728	BRADENTON	FL		02/25/2022		7,683		(164)			(164)		7,519	7,519			
100078729	POWAY	CA		02/25/2022		9,086		(30)			(30)		9,056	9,056			
100078731	TIGARD	OR		02/25/2022		6,347		(278)			(278)		6,069	6,069			
100078732	MIDWAY CITY	CA		02/25/2022		5,647		63			63		5,710	5,710			
100078733	LAKE ELSINORE	CA		02/25/2022		5,919		(303)			(303)		5,616	5,616			
100078734	WILDOMAR	CA		02/25/2022		8,823		(361)			(361)		8,462	8,462			
100078736	SAN DIEGO	CA		02/25/2022		10,619		(162)			(162)		10,457	10,457			
100078737	GILBERT	AZ		02/25/2022		9,491		(235)			(235)		9,256	9,256			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078738	SOUTH EL MONTE	CA		02/25/2022		10,517		(24)			(24)		10,493	10,493			
100078739	SANTA MARIA	CA		02/25/2022		8,452		(498)			(498)		7,954	7,954			
100078740	SANTA ANA	CA		02/25/2022		17,983		230			230		18,213	18,213			
100078741	BUENA PARK	CA		02/25/2022		20,545		(1,003)			(1,003)		19,542	19,542			
100078742	LONG BEACH	CA		02/25/2022		5,168		(352)			(352)		4,816	4,816			
100078743	COTTONWOOD	CA		02/25/2022		5,821		(344)			(344)		5,477	5,477			
100078744	SAN PABLO	CA		02/25/2022		11,451		(179)			(179)		11,272	11,272			
100078745	FORT LAUDERDALE	FL		02/25/2022		7,164		(455)			(455)		6,709	6,709			
100078748	SACRAMENTO	CA		02/25/2022		6,962		(388)			(388)		6,574	6,574			
100078749	UPLAND	CA		02/25/2022		13,274		484			484		13,758	13,758			
100078751	TORRANCE	CA		02/25/2022		20,105		(392)			(392)		19,713	19,713			
100078752	BEL AIR	MD		02/25/2022		2,357		(174)	1		(175)		2,182	1,780		(402)	(402)
100078762	VAN NUYS	CA		01/31/2022		3,024		(92)			(92)		2,932	2,932			
100078763	HUNTINGTON BEACH	CA		01/31/2022		28,971		(590)			(590)		28,381	28,381			
100078764	CAMARILLO	CA		01/31/2022		11,442		(370)			(370)		11,072	11,072			
100078765	MONMOUTH BEACH	NJ		01/31/2022		48,625		(1,679)			(1,679)		46,946	46,946			
100078766	ROWLAND HEIGHTS	CA		01/31/2022		15,464		(332)			(332)		15,132	15,132			
100078767	SIMI VALLEY	CA		01/31/2022		11,675		(225)			(225)		11,450	11,450			
100078768	SPRING VALLEY	CA		01/31/2022		12,853		(60)			(60)		12,793	12,793			
100078769	PASADENA	CA		01/31/2022		22,807		(389)			(389)		22,418	22,418			
100078770	SAN FRANCISCO	CA		01/31/2022		39,480		(408)			(408)		39,072	39,072			
100078771	NEWPORT BEACH	CA		01/31/2022		38,167		(566)			(566)		37,601	37,601			
100078780	HENDERSONVLLE	NC		02/24/2022		4,021		(82)			(82)		3,939	3,939			
100078781	HENDERSONVILLE	NC		02/24/2022		4,143		(85)			(85)		4,058	4,058			
100078782	PFLUGERVILLE	TX		02/24/2022		5,152		40			40		5,192	5,192			
100078783	HOUSTON	TX		02/24/2022		2,079		(4)			(4)		2,075	2,075			
100078784	BISMARCK	ND		02/24/2022		3,962		(9)			(9)		3,953	3,953			
100078785	DALLAS	TX		02/24/2022		2,491		54			54		2,545	2,545			
100078786	SPRINGTOWN	TX		02/24/2022		3,476		19			19		3,495	3,495			
100078787	PLANO	IL		02/24/2022		3,942		(15)			(15)		3,927	3,927			
100078788	MCGREGOR	TX		02/24/2022		3,393		8			8		3,401	3,401			
100078789	WINTER HAVEN	FL		02/24/2022		3,422		33			33		3,455	3,455			
100078790	MANCHESTER	CT		02/24/2022		4,040		6			6		4,046	4,046			
100078791	WASHINGTON	DC		02/24/2022		5,384		73			73		5,457	5,457			
100078792	CHARLESTON	SC		02/24/2022		4,490		106			106		4,596	4,596			
100078793	NAVARRE	FL		02/24/2022		5,736		133			133		5,869	5,869			
100078794	TAMPA	FL		02/24/2022		4,402		(1)			(1)		4,401	4,401			
100078795	HENDERSONVILLE	NC		02/24/2022		3,967		(81)			(81)		3,886	3,886			
100078796	HENDERSONVLLE	NC		02/24/2022		4,502		(86)			(86)		4,416	4,416			
100078797	CHARLOTTE	NC		02/24/2022		6,775		(125)			(125)		6,650	6,650			
100078798	LYNN	MA		02/24/2022		2,376		43			43		2,419	2,419			
100078800	HOUSTON	TX		02/24/2022		4,010		(6)			(6)		4,004	4,004			
100078801	HENDERSONVILLE	NC		02/24/2022		3,802		(79)			(79)		3,723	3,723			
100078802	SALISBURY	NC		02/24/2022		3,170		31			31		3,201	3,201			
100078803	SPRINGTOWN	TX		02/24/2022		3,476		19			19		3,495	3,495			
100078804	COLORADO SPRINGS	CO		02/24/2022		5,463		(86)			(86)		5,377	5,377			
100078805	ARVADA	CO		02/24/2022		8,533		67			67		8,600	8,600			
100078806	MOORESVILLE	NC		02/24/2022		4,458		(39)			(39)		4,419	4,419			
100078809	RALEIGH	NC		02/24/2022		3,534		(31)			(31)		3,503	3,503			
100078810	HAMPTON	VA		02/24/2022		4,217		70			70		4,287	4,287			
100078811	RUTLEDGE	PA		02/24/2022		3,920		8			8		3,928	3,928			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078813	SIMI VALLEY	CA		02/24/2022		10,081		(26)			(26)		10,055	10,055			
100078814	ROCHESTER	NH		02/24/2022		23,734		(410)			(410)		23,324	23,324			
100078815	RALEIGH	NC		02/24/2022		4,033		(29)			(29)		4,004	4,004			
100078816	TOLEDO	OH		02/24/2022		1,710		(5)			(5)		1,705	1,705			
100078818	SOUTH BRUNSWICK	NJ		02/24/2022		4,115		(49)			(49)		4,066	4,066			
100078819	RALEIGH	NC		02/24/2022		3,408		(30)			(30)		3,378	3,378			
100078820	RALEIGH	NC		02/24/2022		4,033		(29)			(29)		4,004	4,004			
100078821	RALEIGH	NC		02/24/2022		3,553		(25)			(25)		3,528	3,528			
100078822	FRESNO	CA		02/24/2022		2,472		(18)			(18)		2,454	2,454			
100078823	RALEIGH	NC		02/24/2022		3,534		(31)			(31)		3,503	3,503			
100078824	RALEIGH	NC		02/24/2022		3,408		(30)			(30)		3,378	3,378			
100078825	RALEIGH	NC		02/24/2022		3,534		(31)			(31)		3,503	3,503			
100078826	CONROE	TX		02/24/2022		13,298		(92)			(92)		13,206	13,206			
100078828	HOUSTON	TX		02/24/2022		3,932		6			6		3,938	3,938			
100078829	OMAHA	NE		02/24/2022		3,719		23			23		3,742	3,742			
100078830	BALTIMORE	MD		02/24/2022		3,236		12			12		3,248	3,248			
100078831	BALTIMORE	MD		02/24/2022		10,787		(41)			(41)		10,746	10,746			
100078834	HOUSTON	TX		02/24/2022		3,424		(44)			(44)		3,380	3,380			
100078835	HOUSTON	TX		02/24/2022		4,286		31			31		4,317	4,317			
100078836	CHULA VISTA	CA		02/24/2022		10,145		(14)			(14)		10,131	10,131			
100078837	FRESNO	CA		02/24/2022		4,731		(7)			(7)		4,724	4,724			
100078838	SUMMERFIELD	FL		02/24/2022		2,869		(10)			(10)		2,859	2,859			
100078839	MESA	AZ		02/24/2022		3,269		(26)			(26)		3,243	3,243			
100078840	PHOENIX	AZ		02/24/2022		4,036		(27)			(27)		4,009	4,009			
100078842	HOUSTON	TX		02/24/2022		4,886		43			43		4,929	4,929			
100078843	KISSIMMEE	FL		02/24/2022		5,197		(44)			(44)		5,153	5,153			
100078845	EAST POINT	GA		02/24/2022		4,483		(19)			(19)		4,464	4,464			
100078846	SAINT PETERSBURG	FL		02/24/2022		3,735		(31)			(31)		3,704	3,704			
100078847	ERWIN	NC		02/24/2022		3,191		(45)			(45)		3,146	3,146			
100078848	DAVENPORT	FL		02/24/2022		3,760		43			43		3,803	3,803			
100078849	MELBOURNE	FL		02/24/2022		3,309		6			6		3,315	3,315			
100078850	TOMS RIVER	NJ		02/24/2022		6,537		(143)			(143)		6,394	6,394			
100078851	BALTIMORE	MD		02/24/2022		3,483		(29)			(29)		3,454	3,454			
100078852	WINTER HAVEN	FL		02/24/2022		3,766		16			16		3,782	3,782			
100078853	RIVERVIEW	FL		02/24/2022		4,493		72			72		4,565	4,565			
100078854	RICHMOND	TX		02/24/2022		2,985		(9)			(9)		2,976	2,976			
100078856	CHULA VISTA	CA		02/24/2022		8,978		13			13		8,991	8,991			
100078857	WHITING	IN		02/24/2022		3,422		45			45		3,467	3,467			
100078858	SCOTT	LA		02/24/2022		3,333		(44)			(44)		3,289	3,289			
100078859	SOUTHBURY	CT		02/24/2022		2,394		(17)			(17)		2,377	2,377			
100078861	TOMBALL	TX		02/24/2022		4,431		(41)			(41)		4,390	4,390			
100078862	FAIRBANKS	AK		02/24/2022		3,765		(13)			(13)		3,752	3,752			
100078863	OSHKOSH	WI		02/24/2022		2,564		(44)			(44)		2,520	2,520			
100078864	AVON PARK	FL		02/24/2022		1,733		(49)			(49)		1,684	1,684			
100078865	TOLEDO	OH		02/24/2022		2,143		(58)			(58)		2,085	2,085			
100078866	VIRGINIA BEACH	VA		02/24/2022		2,585		(74)			(74)		2,511	2,511			
100078867	STANLEY	WI		02/24/2022		1,556		6			6		1,562	1,562			
100078869	COVINA	CA		02/24/2022		11,606		(4)			(4)		11,602	11,602			
100078870	SUNRISE	FL		02/24/2022		4,709		14			14		4,723	4,723			
100078871	CHARLOTTE	NC		02/24/2022		6,854		(24)			(24)		6,830	6,830			
100078872	MABLETON	GA		02/24/2022		3,772		(78)			(78)		3,694	3,694			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078873	ROY	UT		02/24/2022		5,665		(47)			(47)		5,618	5,618			
100078874	MERIDIAN	ID		02/24/2022		5,709		(20)			(20)		5,689	5,689			
100078875	VALLEJO	CA		02/24/2022		8,150		160			160		8,310	8,310			
100078876	INMAN	SC		02/24/2022		3,868		67			67		3,935	3,935			
100078877	BELOIT	WI		02/24/2022		3,870		(47)			(47)		3,823	3,823			
100078879	TWENTYNINE PALMS	CA		02/24/2022		2,882		(32)			(32)		2,850	2,850			
100078880	MARIETTA	GA		02/24/2022		10,015		102			102		10,117	10,117			
100078881	SCHERERVILLE	IN		02/24/2022		2,743		(36)			(36)		2,707	2,707			
100078882	SAN DIEGO	CA		02/24/2022		9,331		(123)			(123)		9,208	9,208			
100078884	BRIDGEPORT	CT		02/24/2022		6,340		36			36		6,376	6,376			
100078885	TUCSON	AZ		02/24/2022		4,644		7			7		4,651	4,651			
100078887	QUAIL VALLEY	CA		02/24/2022		5,352		8			8		5,360	5,360			
100078888	LEESBURG	FL		02/24/2022		3,077		(34)			(34)		3,043	3,043			
100078889	WEST LAFAYETTE	IN		02/24/2022		4,114		(54)			(54)		4,060	4,060			
100078890	CHARLOTTE	NC		02/24/2022		2,200		2			2		2,202	2,202			
100078891	COVINGTON	GA		02/24/2022		2,897		(82)			(82)		2,815	2,815			
100078892	LAS VEGAS	NV		02/24/2022		3,769		(26)			(26)		3,743	3,743			
100078894	SCHERERVILLE	IN		02/24/2022		2,852		(38)			(38)		2,814	2,814			
100078896	RALEIGH	NC		02/24/2022		4,981		(17)			(17)		4,964	4,964			
100078897	MONTGOMERY	AL		02/24/2022		1,200		(14)			(14)		1,186	1,186			
100078898	OCALA	FL		02/24/2022		2,688		16			16		2,704	2,704			
100078899	BALTIMORE	MD		02/24/2022		4,337		(74)			(74)		4,263	4,263			
100078900	LAS VEGAS	NV		02/24/2022		5,953		(21)			(21)		5,932	5,932			
100078901	S LAKE TAHOE	CA		02/24/2022		9,445		7			7		9,452	9,452			
100078903	LARGO	FL		02/24/2022		6,867		77			77		6,944	6,944			
100078905	MADISON	AL		02/24/2022		4,891		(45)			(45)		4,846	4,846			
100078906	BRADENTON	FL		02/24/2022		9,511		185			185		9,696	9,696			
100078907	FAYETTEVILLE	NC		02/24/2022		2,438		(58)			(58)		2,380	2,380			
100078909	MIAMI	FL		02/24/2022		3,869		(80)			(80)		3,789	3,789			
100078910	WESTMINSTER	CO		02/24/2022		8,705		130			130		8,835	8,835			
100078911	HOUSTON	TX		02/24/2022		6,368		9			9		6,377	6,377			
100078912	AUGUSTA	GA		02/24/2022		1,225		5			5		1,230	1,230			
100078913	ORLANDO	FL		02/24/2022		5,266		8			8		5,274	5,274			
100078914	PHILADELPHIA	PA		02/24/2022		2,593		(22)			(22)		2,571	2,571			
100078915	JOANNA	SC		02/24/2022		1,239		(37)			(37)		1,202	1,202			
100078916	OAKLAND	CA		02/24/2022		5,190		(42)			(42)		5,148	5,148			
100078918	KILLEEN	TX		02/24/2022		3,305		(90)			(90)		3,215	3,215			
100078919	FREDERICKSBURG.	VA		02/24/2022		7,425		11			11		7,436	7,436			
100078920	HARPERS FERRY	WV		02/24/2022		4,770		65			65		4,835	4,835			
100078921	VICTORVILLE	CA		02/24/2022		5,651		77			77		5,728	5,728			
100078922	FORT WAYNE	IN		02/24/2022		1,112		(15)			(15)		1,097	1,097			
100078923	VICTORVILLE	CA		02/24/2022		6,847		126			126		6,973	6,973			
100078924	FRESNO	CA		02/24/2022		4,258		18			18		4,276	4,276			
100078925	PHILADELPHIA	PA		02/24/2022		2,864		(23)			(23)		2,841	2,841			
100078926	BAYVILLE	NJ		02/24/2022		4,002		8			8		4,010	4,010			
100078927	TOMBALL	TX		02/24/2022		4,480		10			10		4,490	4,490			
100078928	HUMBLE	TX		02/24/2022		5,707		48			48		5,755	5,755			
100078929	SAINT LOUIS	MO		02/24/2022		2,667		(5)			(5)		2,662	2,662			
100078931	VENICE	FL		02/24/2022		7,487		14			14		7,501	7,501			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022		1,705		14			14		1,719	1,719			
100078934	CHECOTAH	OK		02/24/2022		1,300		(18)			(18)		1,282	1,282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078936	RALEIGH	NC		02/24/2022		3,404		(42)			(42)		3,362	3,362			
100078937	OMAHA	NE		02/24/2022		4,228		(38)			(38)		4,190	4,190			
100078938	COLUMBIA	MO		02/24/2022		2,181		(32)			(32)		2,149	2,149			
100078939	OMAHA	NE		02/24/2022		4,373		(39)			(39)		4,334	4,334			
100078940	RICHMOND	VA		02/24/2022		3,930		(4)			(4)		3,926	3,926			
100078942	IOWA FALLS	IA		02/24/2022		1,416		12			12		1,428	1,428			
100078943	CLARKSVILLE	TN		02/24/2022		3,291		12			12		3,303	3,303			
100078944	CENTER POINT	AL		02/24/2022		2,039		(20)			(20)		2,019	2,019			
100078945	NEW ORLEANS	LA		02/24/2022		3,108		44			44		3,152	3,152			
100078946	OMAHA	NE		02/24/2022		4,387		(39)			(39)		4,348	4,348			
100078947	BELLINGHAM	WA		02/24/2022		12,027		(100)			(100)		11,927	11,927			
100078948	FERNDALE	WA		02/24/2022		8,438		(61)			(61)		8,377	8,377			
100078949	CHATTANOOGA	TN		02/24/2022		2,545		(28)			(28)		2,517	2,517			
100078950	CLARKSVILLE	TN		02/24/2022		3,291		12			12		3,303	3,303			
100078951	ARNOLD	MO		02/24/2022		2,596		9			9		2,605	2,605			
100078952	WILMINGTON	DE		02/24/2022		4,141		(13)			(13)		4,128	4,128			
100078955	OKLAHOMA CITY	OK		02/24/2022		2,287		19			19		2,306	2,306			
100078956	INDIANAPOLIS	IN		02/24/2022		1,124		(18)			(18)		1,106	1,106			
100078958	CRANBERRY TWP	PA		02/24/2022		4,730		26			26		4,756	4,756			
100078959	MOBILE	AL		02/24/2022		2,695		3			3		2,698	2,698			
100078960	SAINT LOUIS	MO		02/24/2022		1,678		(21)			(21)		1,657	1,657			
100078961	MULBERRY	FL		02/24/2022		2,923		(35)			(35)		2,888	2,888			
100078962	ARDMORE	OK		02/24/2022		1,945		(19)			(19)		1,926	1,926			
100078963	INDIANAPOLIS	IN		02/24/2022		4,629		(58)			(58)		4,571	4,571			
100078964	LINCOLN	NE		02/24/2022		2,668		(38)			(38)		2,630	2,630			
100078965	AKRON	OH		02/24/2022		2,398		31			31		2,429	2,429			
100078966	CENTER POINT	AL		02/24/2022		1,198		(10)			(10)		1,188	1,210		23	23
100078968	GARNER	NC		02/24/2022		5,084		(96)			(96)		4,988	4,988			
100078969	PARK FOREST	IL		02/24/2022		2,383		(34)			(34)		2,349	2,349			
100078970	NEPTUNE CITY	NJ		02/24/2022		5,642		33			33		5,675	5,675			
100078971	STOW	OH		02/24/2022		3,366		(14)			(14)		3,352	3,352			
100078972	FALL RIVER	MA		02/24/2022		5,278		(71)			(71)		5,207	5,207			
100078973	LOUISVILLE	KY		02/24/2022		1,529		(8)			(8)		1,521	1,521			
100078974	PENSACOLA	FL		02/24/2022		4,572		(56)			(56)		4,516	4,516			
100078976	PORTSMOUTH	VA		02/24/2022		2,311		(34)			(34)		2,277	2,277			
100078977	DOVER	NJ		02/24/2022		4,564		26			26		4,590	4,590			
100078978	SAINT LOUIS	MO		02/24/2022		3,334		(66)			(66)		3,268	3,268			
100078979	MEMPHIS	TN		02/24/2022		2,124		(19)			(19)		2,105	2,105			
100078981	MCMINNVILLE	OR		02/24/2022		8,291		(112)			(112)		8,179	8,179			
100078982	PONCHATOULA	LA		02/24/2022		3,031		(26)			(26)		3,005	3,005			
100078983	MEMPHIS	TN		02/24/2022		2,087		(19)			(19)		2,068	2,068			
100078984	TULSA	OK		02/24/2022		2,585		(17)			(17)		2,568	2,568			
100078986	SAINT LOUIS	MO		02/24/2022		3,334		(66)			(66)		3,268	3,268			
100078987	WATERLOO	IA		02/24/2022		1,648		(1)			(1)		1,647	1,647			
100078988	WILMINGTON	NC		02/24/2022		2,758		7			7		2,765	2,765			
100078990	WHITMAN	MA		02/24/2022		12,137		(184)			(184)		11,953	11,953			
100078992	RICHMOND	VA		02/24/2022		5,736		(71)			(71)		5,665	5,665			
100078995	CHESTER	VA		02/24/2022		6,493		(25)			(25)		6,468	6,468			
100078996	PITTSBURGH	PA		02/24/2022		3,162		(17)			(17)		3,145	3,145			
100078997	ROANOKE	VA		02/24/2022		2,979		(44)			(44)		2,935	2,935			
100078998	CLOVIS	CA		02/24/2022		8,569		(82)			(82)		8,487	8,487			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079000	ZAPATA	TX		02/24/2022		3,456		(80)			(80)		3,376	3,376			
100079001	PHILADELPHIA	PA		02/24/2022		4,237		(22)			(22)		4,215	4,215			
100079002	BEATRICE	NE		02/24/2022		1,555		(36)			(36)		1,519	1,519			
100079003	LEWISBURG	TN		02/24/2022		2,466		(41)			(41)		2,425	2,425			
100079004	OMAHA	NE		02/24/2022		3,385		(18)			(18)		3,367	3,367			
100079005	OMAHA	NE		02/24/2022		3,130		(12)			(12)		3,118	3,118			
100079006	OMAHA	NE		02/24/2022		3,253		(12)			(12)		3,241	3,241			
100079007	OMAHA	NE		02/24/2022		3,100		(12)			(12)		3,088	3,088			
100079009	PHILADELPHIA	PA		02/24/2022		2,678		(26)			(26)		2,652	2,652			
100079010	FREMONT	NE		02/24/2022		1,849		(15)			(15)		1,834	1,834			
100079012	CLEVELAND	OH		02/24/2022		2,261		(50)			(50)		2,211	2,211			
100079013	ROANOKE	VA		02/24/2022		2,239		(52)			(52)		2,187	2,187			
100079016	HERMISTON	OR		02/24/2022		4,110		(44)			(44)		4,066	4,066			
100079017	ROANOKE	VA		02/24/2022		2,814		(65)			(65)		2,749	2,749			
100079018	ROANOKE	VA		02/24/2022		2,224		(52)			(52)		2,172	2,172			
100079019	SOUTH GATE	CA		02/24/2022		12,538		(126)			(126)		12,412	12,412			
100079022	NORTH LAS VEGAS	NV		02/24/2022		13,708		(260)			(260)		13,448	13,448			
100079023	PAISLEY	FL		02/24/2022		1,635		(38)			(38)		1,597	1,597			
100079024	SPRINGFIELD	MA		02/24/2022		2,846		7			7		2,853	2,853			
100079025	OMAHA	NE		02/24/2022		3,456		(41)			(41)		3,415	3,415			
100079026	GRANDVIEW	MO		02/24/2022		4,744		(53)			(53)		4,691	4,691			
100079028	VISALIA	CA		02/24/2022		7,466		3			3		7,469	7,469			
100079029	GRAND PRAIRIE	TX		02/24/2022		3,564		(64)			(64)		3,500	3,500			
100079030	VAN ALSTYNE	TX		02/24/2022		5,170		(75)			(75)		5,095	5,095			
100079031	PIKE ROAD	AL		02/24/2022		3,559		(13)			(13)		3,546	3,546			
100079032	ROSEVILLE	MN		02/24/2022		4,603		25			25		4,628	4,628			
100079033	ARLINGTON	TX		02/24/2022		6,093		(88)			(88)		6,005	6,005			
100079034	MADISON HEIGHTS	MI		02/24/2022		2,431		(29)			(29)		2,402	2,402			
100079035	LINCOLN	NE		02/24/2022		76,886		(1,273)			(1,273)		75,613	75,613			
100079036	OMAHA	NE		02/24/2022		2,805		(28)			(28)		2,777	2,777			
100079037	CLAYTON	NC		02/24/2022		12,188		(218)			(218)		11,970	11,970			
100079038	ROCK HILL	SC		02/24/2022		2,333		(26)			(26)		2,307	2,307			
100079039	CUYAHOGA FALLS	OH		02/24/2022		2,016		(24)			(24)		1,992	1,992			
100079040	ANNAPOLIS	MD		02/24/2022		3,693		(46)			(46)		3,647	3,647			
100079041	SAINT PETERS	MO		02/24/2022		2,395		(46)			(46)		2,349	2,349			
100079042	CLOVIS	CA		02/24/2022		5,656		(8)			(8)		5,648	5,648			
100079043	WORCESTER	MA		02/24/2022		3,865		(32)			(32)		3,833	3,833			
100079044	NORFOLK	VA		02/24/2022		3,025		(55)			(55)		2,970	2,970			
100079045	LAS VEGAS	NV		02/24/2022		4,132		(105)			(105)		4,027	4,027			
100079050	ZION	IL		02/24/2022		3,725		3			3		3,728	3,728			
100079053	PHILADELPHIA	PA		02/24/2022		2,229		(24)			(24)		2,205	2,205			
100079055	CENTER LINE	MI		02/24/2022		2,008		(26)			(26)		1,982	1,982			
100079057	IMPERIAL	MO		02/24/2022		2,570		(45)			(45)		2,525	2,525			
100079058	CARROLLTON	TX		02/24/2022		4,913		(21)			(21)		4,892	4,892			
100079059	HOUSTON	TX		02/24/2022		4,268		(70)			(70)		4,198	4,198			
100079060	EL MONTE	CA		02/24/2022		8,278		(93)			(93)		8,185	8,185			
100079061	MIRAMAR	FL		02/24/2022		6,954		91			91		7,045	7,045			
100079062	THOMPSONS STATION	TN		02/24/2022		6,680		(47)			(47)		6,633	6,633			
100079063	NORTH PLATTE	NE		02/24/2022		1,930		(31)			(31)		1,899	1,899			
100079065	WESTMONT	IL		02/24/2022		4,162		(34)			(34)		4,128	4,128			
100079068	RENO	NV		02/24/2022		4,549		(49)			(49)		4,500	4,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079069	SAINT LOUIS	MO		02/24/2022		3,202		(47)			(47)		3,155	3,155			
100079070	MCKENNEY	VA		02/24/2022		1,439		(26)			(26)		1,413	1,413			
100079071	TULSA	OK		02/24/2022		8,870		(111)			(111)		8,759	8,759			
100079072	PORTSMOUTH	VA		02/24/2022		2,268		(38)			(38)		2,230	2,230			
100079073	WILDWOOD	NJ		02/24/2022		6,632		(41)			(41)		6,591	6,591			
100079075	HAMMOND	LA		02/24/2022		6,593		(112)			(112)		6,481	6,481			
100079076	MESQUITE	TX		02/24/2022		5,687		(45)			(45)		5,642	5,642			
100079078	WATERFORD	MI		02/24/2022		1,683		(34)			(34)		1,649	1,649			
100079079	BURNSVILLE	NC		02/24/2022		4,181		(108)			(108)		4,073	4,073			
100079080	MARLTON	NJ		02/24/2022		2,795		(2)			(2)		2,793	2,793			
100079082	OKLAHOMA CITY	OK		02/24/2022		4,077		(23)			(23)		4,054	4,054			
100079084	WAUKESHA	WI		02/24/2022		3,158		(74)			(74)		3,084	3,084			
100079085	ELLISVILLE	MO		02/24/2022		2,650		(42)			(42)		2,608	2,608			
100079086	BRIDGEPORT	PA		02/24/2022		2,783		5			5		2,788	2,788			
100079087	TULSA	OK		02/24/2022		3,897		(42)			(42)		3,855	3,855			
100079089	NEW ORLEANS	LA		02/24/2022		6,319		79			79		6,398	6,398			
100079090	CHELSEA	MA		02/24/2022		15,426							15,426	15,426			
100079091	MOORESTOWN	NJ		02/24/2022		6,521		5			5		6,526	6,526			
100079092	CUMMING	GA		02/24/2022		7,841		11			11		7,852	7,852			
100079093	FRISCO	TX		02/24/2022		4,700		(97)			(97)		4,603	4,603			
100079094	OKLAHOMA CITY	OK		02/24/2022		1,721		(24)			(24)		1,697	1,697			
100079095	BUDA	TX		02/24/2022		5,543		(46)			(46)		5,497	5,497			
100079097	OKLAHOMA CITY	OK		02/24/2022		4,054		9			9		4,063	4,063			
100079098	MURFREESBORO	TN		02/24/2022		10,017							10,017	10,017			
100079099	PASADENA	TX		02/24/2022		2,282		(20)			(20)		2,262	2,262			
100079100	BARTLETT	TN		02/24/2022		3,852		(50)			(50)		3,802	3,802			
100079101	CHICAGO	IL		02/24/2022		2,671		(49)			(49)		2,622	2,622			
100079103	ABSECON	NJ		02/24/2022		2,309		(9)			(9)		2,300	2,300			
100079105	WENDOVER	UT		02/24/2022		6,387		(18)			(18)		6,369	6,369			
100079106	SUN VALLEY	CA		02/24/2022		11,557		(278)			(278)		11,279	11,279			
100079107	CALHOUN	GA		02/24/2022		11,972		(51)			(51)		11,921	11,921			
100079108	SAN ANTONIO	TX		02/24/2022		3,674							3,674	3,674			
100079109	LAKEWOOD	OH		02/24/2022		3,751		(13)			(13)		3,738	3,738			
100079110	BOSSIER CITY	LA		02/24/2022		3,491		15			15		3,506	3,506			
100079111	HOLLYWOOD	FL		02/24/2022		4,947		(65)			(65)		4,882	4,882			
100079112	HUNTSVILLE	TX		02/24/2022		11,962		(203)			(203)		11,759	11,759			
100079113	LAS VEGAS	NV		02/24/2022		4,682		(49)			(49)		4,633	4,633			
100079114	AUSTIN	TX		02/24/2022		7,058		(59)			(59)		6,999	6,999			
100079115	PLEASANT GRV	UT		02/24/2022		5,105		(68)			(68)		5,037	5,037			
100079116	COEUR D ALENE	ID		02/24/2022		5,379		(78)			(78)		5,301	5,301			
100079118	MESA	AZ		02/24/2022		5,699		(79)			(79)		5,620	5,620			
100079119	KEYPORT	NJ		02/24/2022		5,454		(72)			(72)		5,382	5,382			
100079120	SPOKANE	WA		02/24/2022		6,713		(150)			(150)		6,563	6,563			
100079121	RICHMOND	VA		02/24/2022		6,947		(9)			(9)		6,938	6,938			
100079122	SPOKANE	WA		02/24/2022		4,018		(98)			(98)		3,920	3,920			
100079123	PHILADELPHIA	PA		02/24/2022		5,652		73			73		5,725	5,725			
100079125	HAMPSHIRE	IL		02/24/2022		8,107		(185)			(185)		7,922	7,922			
100079126	PORTLAND	OR		02/24/2022		6,029		(55)			(55)		5,974	5,974			
100079127	LAFAYETTE	CO		02/24/2022		9,647		(95)			(95)		9,552	9,552			
100079128	NORTH LAS VEGAS	NV		02/24/2022		5,992		(134)			(134)		5,858	5,858			
100079129	ESCONDIDO	CA		02/24/2022		12,084		137			137		12,221	12,221			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079130	GREENWELL SPRINGS	LA		02/24/2022		10,548		(115)			(115)		10,433	10,433			
100079131	ATLANTA	GA		02/24/2022		11,678		(227)			(227)		11,451	11,451			
100079132	HASTINGS	MN		02/24/2022		3,852		(30)			(30)		3,822	3,822			
100079133	WARNER ROBINS	GA		02/24/2022		1,242		(14)			(14)		1,228	1,228			
100079135	MANOR	TX		02/24/2022		5,278		91			91		5,369	5,369			
100079136	SOUTH RIVER	NJ		02/24/2022		5,074		(91)			(91)		4,983	4,983			
100079138	SOUTHFIELD	MI		02/24/2022		3,483		(30)			(30)		3,453	3,453			
100079139	AVENEL	NJ		02/24/2022		6,948		(18)			(18)		6,930	6,930			
100079142	SAN TAN VALLEY	AZ		02/24/2022		5,893		(41)			(41)		5,852	5,852			
100079144	VENTURA	CA		02/24/2022		6,487		(74)			(74)		6,413	6,413			
100079145	CAPE CORAL	FL		02/24/2022		4,975		(18)			(18)		4,957	4,957			
100079146	HINESVILLE	GA		02/24/2022		2,938		(43)			(43)		2,895	2,895			
100079147	RAHWAY	NJ		02/24/2022		4,846		(74)			(74)		4,772	4,772			
100079148	PITTSBURGH	PA		02/24/2022		2,469		(28)			(28)		2,441	2,441			
100079149	OWINGS MILLS	MD		02/24/2022		4,903		23			23		4,926	4,926			
100079150	PAHOA	HI		02/24/2022		3,993		45			45		4,038	4,038			
100079153	ROSENBERG	TX		02/24/2022		4,251		11			11		4,262	4,262			
100079154	LEANDER	TX		02/24/2022		6,372		(23)			(23)		6,349	6,349			
100079156	HIALEAH	FL		02/24/2022		6,984		17			17		7,001	7,001			
100079157	LAS VEGAS	NV		02/24/2022		4,689		(80)			(80)		4,609	4,609			
100079158	TUSCALOOSA	AL		02/24/2022		2,036		(77)			(77)		1,959	1,959			
100079160	LEBANON	TN		02/24/2022		5,003		(27)			(27)		4,976	4,976			
100079161	LEANDER	TX		02/24/2022		8,892		132			132		9,024	9,024			
100079162	CHICAGO	IL		02/24/2022		1,622		(60)			(60)		1,562	1,562			
100079163	BLOOMINGBURG	NY		02/24/2022		5,819		35			35		5,854	5,854			
100079164	MATTHEWS	NC		02/24/2022		6,110		(56)			(56)		6,054	6,054			
100079165	NEW SMYRNA BEACH	FL		02/24/2022		5,017		51			51		5,068	5,068			
100079167	SEGUIN	TX		02/24/2022		4,542		(19)			(19)		4,523	4,523			
100079169	CONROE	TX		02/24/2022		4,471		(19)			(19)		4,452	4,452			
100079170	CAPE CORAL	FL		02/24/2022		6,706		(187)			(187)		6,519	6,519			
100079171	TEXAS CITY	TX		02/24/2022		5,937		(86)			(86)		5,851	5,851			
100079172	WOODBOURNE	NY		02/24/2022		10,689		27			27		10,716	10,716			
100079173	GEORGETOWN	TX		02/24/2022		7,069		(30)			(30)		7,039	7,039			
100079174	YUCAIPA	CA		02/24/2022		5,407		(14)			(14)		5,393	5,393			
100079175	BAKERSFIELD	CA		02/24/2022		3,478		(41)			(41)		3,437	3,437			
100079176	BOULDER CITY	NV		02/24/2022		4,021		(50)			(50)		3,971	3,971			
100079177	ROUND ROCK	TX		02/24/2022		6,882		90			90		6,972	6,972			
100079178	CAPE CORAL	FL		02/24/2022		8,419		(59)			(59)		8,360	8,360			
100079179	FAYETTEVILLE	NC		02/24/2022		2,507		(31)			(31)		2,476	2,476			
100079180	NEW FRANKLIN	OH		02/24/2022		2,223		3			3		2,226	2,226			
100079181	FAYETTEVILLE	NC		02/24/2022		2,517		(12)			(12)		2,505	2,505			
100079182	GRAND RAPIDS	MI		02/24/2022		2,013		(37)			(37)		1,976	1,976			
100079184	SAINT CLOUD	FL		02/24/2022		6,894		(5)			(5)		6,889	6,889			
100079185	JAMAICA	NY		02/24/2022		14,127		(202)			(202)		13,925	13,925			
100079187	NEW CITY	NY		02/24/2022		5,413		(78)			(78)		5,335	5,335			
100079188	NEWARK	NJ		02/24/2022		7,358		68			68		7,426	7,426			
100079189	TAMPA	FL		02/24/2022		6,805		(42)			(42)		6,763	6,763			
100079191	POMONA	NY		02/24/2022		7,655		(12)			(12)		7,643	7,643			
100079192	HALE	MI		02/24/2022		1,306		(18)			(18)		1,288	1,288			
100079193	MIDDLETOWN	PA		02/24/2022		13,823		(146)			(146)		13,677	13,677			
100079194	ROCHESTER	NY		02/24/2022		3,349		(64)			(64)		3,285	3,285			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079195	BUFFALO	NY		02/24/2022		4,489		(13)			(13)		4,476	4,476			
100079196	RIVERSIDE	CA		02/24/2022		8,356		(29)			(29)		8,327	8,327			
100079197	BREWSTER	NY		02/24/2022		4,601		(24)			(24)		4,577	4,577			
100079198	LARGO	FL		02/24/2022		2,366		(65)			(65)		2,301	2,301			
100079199	PARK CITY	UT		02/24/2022		12,874		(99)			(99)		12,775	12,775			
100079200	OVERLAND PARK	KS		02/24/2022		4,474		34			34		4,508	4,508			
100079201	BEAUMONT	TX		02/24/2022		1,830		(23)			(23)		1,807	1,807			
100079202	ASTORIA	NY		02/24/2022		20,577		174			174		20,751	20,751			
100079203	SEBASTIAN	FL		02/24/2022		4,938		(104)			(104)		4,834	4,834			
100079204	FAIRPORT	NY		02/24/2022		2,415		(48)			(48)		2,367	2,367			
100079205	BUFFALO	NY		02/24/2022		2,618		(38)			(38)		2,580	2,580			
100079207	SAN ANTONIO	TX		02/24/2022		5,099		(70)			(70)		5,029	5,029			
100079210	UPPER MARLBORO	MD		02/24/2022		7,242		(69)			(69)		7,173	7,173			
100079211	KNOXVILLE	TN		02/24/2022		4,218		41			41		4,259	4,259			
100079213	PHOENIX	AZ		02/24/2022		9,262		(93)			(93)		9,169	9,169			
100079215	WASHINGTON	DC		02/24/2022		1,982		(57)			(57)		1,925	1,925			
100079216	STATEN ISLAND	NY		02/24/2022		8,998		(189)			(189)		8,809	8,809			
100079218	YONKERS	NY		02/24/2022		4,359		(17)			(17)		4,342	4,342			
100079219	BUFFALO	NY		02/24/2022		3,576		(89)			(89)		3,487	3,487			
100079223	PRESCOTT	AZ		02/14/2022		5,877		(246)			(246)		5,631	5,631			
100079224	PRESCOTT	AZ		02/14/2022		5,871		(240)			(240)		5,631	5,631			
100079225	MERIDIAN	ID		02/14/2022		6,179		(55)			(55)		6,124	6,124			
100079226	MESA	AZ		02/14/2022		7,098		(246)			(246)		6,852	6,852			
100079227	APACHE JCT	AZ		02/14/2022		6,954		(250)			(250)		6,704	6,704			
100079228	FORT WALTON BEACH	FL		02/14/2022		7,208		(111)			(111)		7,097	7,097			
100079229	POTOMAC	MD		02/14/2022		7,764		122			122		7,886	7,886			
100079231	PANAMA CITY BEACH	FL		02/14/2022		6,423		(237)			(237)		6,186	6,186			
100079232	SAN MARCOS	CA		02/14/2022		8,901		(229)			(229)		8,672	8,672			
100079233	PANAMA CITY BEACH	FL		02/14/2022		7,411		(73)			(73)		7,338	7,338			
100079235	CASTLE ROCK	CO		02/14/2022		8,998		72			72		9,070	9,070			
100079236	FORT LAUDERDALE	FL		02/14/2022		6,375		(63)			(63)		6,312	6,312			
100079237	PANAMA CITY BEACH	FL		02/14/2022		8,107		9			9		8,116	8,116			
100079242	MARTINEZ	CA		02/25/2022		18,486		(507)			(507)		17,979	17,979			
100079243	WOODINVILLE	WA		02/25/2022		20,385		(399)			(399)		19,986	19,986			
100079247	LOS ANGELES	CA		02/25/2022		34,408		(307)			(307)		34,101	34,101			
100079249	CLARKSVILLE	MD		02/25/2022		49,810		(555)			(555)		49,255	49,255			
100079251	PATTERSON	CA		02/25/2022		7,930		(160)			(160)		7,770	7,770			
100079252	VICTORVILLE	CA		02/25/2022		6,934		(330)			(330)		6,604	6,604			
100079254	LOS ANGELES	CA		02/25/2022		34,220		(999)			(999)		33,221	33,221			
100079256	PLACENTIA	CA		02/25/2022		9,015		(227)			(227)		8,788	8,788			
100079258	WESTPORT	WA		02/25/2022		4,066		(195)			(195)		3,871	3,871			
100079260	WASHINGTON	DC		02/25/2022		5,199		(79)			(79)		5,120	5,120			
100079261	TAMARAC	FL		02/28/2022		4,620		(54)			(54)		4,566	4,566			
100079262	JACKSONVILLE	FL		02/28/2022		9,176		(216)			(216)		8,960	8,960			
100079264	TAMPA	FL		02/28/2022		2,133		(10)			(10)		2,123	2,123			
100079265	TAMPA	FL		02/28/2022		6,896		(467)			(467)		6,429	6,429			
100079266	DECATUR	GA		02/28/2022		3,867		(215)			(215)		3,652	3,652			
100079267	SUN CITY CENTER	FL		02/28/2022		3,164		(72)			(72)		3,092	3,092			
100079268	DORAL	FL		02/28/2022		5,248		(147)			(147)		5,101	5,101			
100079269	NORTH MIAMI BEACH	FL		02/28/2022		5,539		(234)			(234)		5,305	5,305			
100079270	VALLEJO	CA		02/28/2022		7,168		(786)			(786)		6,382	6,382			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079271	SARATOGA SPRINGS	UT		02/28/2022		7,472		(149)			(149)		7,323	7,323			
100079272	HOQUIAM	WA		02/28/2022		2,272		(132)			(132)		2,140	2,140			
100079273	SAN DIEGO	CA		02/28/2022		8,633		(261)			(261)		8,372	8,372			
100079276	HIALEAH	FL		02/28/2022		4,579		(75)			(75)		4,504	4,504			
100079277	PENSACOLA BEACH	FL		02/28/2022		19,986		(339)			(339)		19,647	19,647			
100079278	FARMERS BRANCH	TX		02/28/2022		7,780		(185)			(185)		7,595	7,595			
100079279	SALEM	MA		02/28/2022		7,449		(240)			(240)		7,209	7,209			
100079282	CORONA	CA		02/28/2022		11,212		(88)			(88)		11,124	11,124			
100079283	SACRAMENTO	CA		02/28/2022		3,294		(139)			(139)		3,155	3,155			
100079284	PORT HUENEME	CA		02/28/2022		5,136		48			48		5,184	5,184			
100079285	LARGO	FL		02/28/2022		4,191		(237)			(237)		3,954	3,954			
100079287	DAVENPORT	FL		02/28/2022		3,583		(294)			(294)		3,289	3,289			
100079288	CELINA	TX		02/28/2022		6,121		(327)			(327)		5,794	5,794			
100079289	LAWRENCEVILLE	GA		02/28/2022		5,034		(136)			(136)		4,898	4,898			
100079292	MARYSVILLE	WA		02/28/2022		9,804		(222)			(222)		9,582	9,582			
100079293	NEW YORK	NY		02/28/2022		29,712		(187)			(187)		29,525	29,525			
100079294	BURBANK	CA		02/28/2022		17,851		(210)			(210)		17,641	17,641			
100079295	SOUTH EASTON	MA		02/28/2022		8,477		(228)			(228)		8,249	8,249			
100079297	SPOTSWOOD	NJ		02/28/2022		4,594		(42)			(42)		4,552	4,552			
100079298	STONEHAM	MA		02/28/2022		9,840		(273)			(273)		9,567	9,567			
100079304	FULSHEAR	TX		02/28/2022		6,937		(183)			(183)		6,754	6,754			
100079306	GRANBURY	TX		02/28/2022		2,054		(151)			(151)		1,903	1,903			
100079307	APOPKA	FL		02/28/2022		2,787		8			8		2,795	2,795			
100079308	DALLAS	TX		02/28/2022		133,427		(3,150)			(3,150)		130,277	130,277			
100079309	ST CLOUD	FL		02/28/2022		5,502		64			64		5,566	5,566			
100079315	GATLINBURG	TN		03/17/2022		13,063		(214)			(214)		12,849	12,849			
100079317	NASHVILLE	TN		03/17/2022		9,327		(292)			(292)		9,035	9,035			
100079327	LOS ANGELES	CA		03/17/2022		17,433		(449)			(449)		16,984	16,984			
100079330	NAVARRE	FL		03/17/2022		6,923		(186)			(186)		6,737	6,737			
100079334	LAKE ELSINORE	CA		03/17/2022		9,548		(312)			(312)		9,236	9,236			
100079337	PLACENTIA	CA		03/17/2022		10,832		37			37		10,869	10,869			
100079342	PACIFICA	CA		03/17/2022		163		1			1		164	164			
100079347	HALLANDALE BEACH	FL		03/17/2022		21,075		1			1		21,076	21,076			
100079352	SAN FERNANDO	CA		03/17/2022		2							2	2			
100079368	POMONA	CA		03/17/2022		12,904		(231)			(231)		12,673	12,673			
100079371	GILBERT	AZ		03/17/2022		22,215		(373)			(373)		21,842	21,842			
100079372	FOLSOM	CA		03/17/2022		21,181		(286)			(286)		20,895	20,895			
100079376	BANNER ELK	NC		03/17/2022		2,050		(96)			(96)		1,954	1,954			
100079380	LONG BEACH	CA		03/17/2022		17,962		(870)			(870)		17,092	17,092			
100079385	LOS BANOS	CA		03/17/2022		4,541		(163)			(163)		4,378	4,378			
100079390	SUN CITY CENTER	FL		03/17/2022		4,856		(267)			(267)		4,589	4,589			
100079394	PHILADELPHIA	PA		03/17/2022		1,842		(188)			(188)		1,654	1,654			
100079395	SPRING VALLEY	CA		03/17/2022		15,299		(335)			(335)		14,964	14,964			
100079399	BELL GARDENS	CA		03/17/2022		12,312		(531)			(531)		11,781	11,781			
100079401	ARVADA	CO		03/17/2022		8,352		(261)			(261)		8,091	8,091			
100079403	PHOENIX	AZ		03/17/2022		5,214		(44)			(44)		5,170	5,170			
100079405	AROMAS	CA		03/17/2022		13,371		(691)			(691)		12,680	12,680			
100079406	GLENDALE	AZ		03/17/2022		5,807		(13)			(13)		5,794	5,794			
100079409	STOCKTON	CA		03/17/2022		4,453		(195)			(195)		4,258	4,258			
100079410	RALEIGH	NC		03/17/2022		5,257		31			31		5,288	5,288			
100079411	PORTER RANCH	CA		03/17/2022		11,822		166			166		11,988	11,988			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079416	SANTA ROSA	CA		03/17/2022		22,243		(622)			(622)		21,621	21,621			
100079418	PHOENIX	AZ		03/17/2022		4,429		(229)			(229)		4,200	4,200			
100079421	LOS ANGELES	CA		03/17/2022		417		8			8		425	425			
100079429	LADERA RANCH	CA		03/17/2022		30,404		(18)			(18)		30,386	30,386			
100079432	CATHEDRAL CITY	CA		03/17/2022		14,004		(380)			(380)		13,624	13,624			
100079437	KIHEI	HI		03/17/2022		7,876		(191)			(191)		7,685	7,685			
100079438	CHANDLER	AZ		03/17/2022		8,559		(110)			(110)		8,449	8,449			
100079440	FONTANA	CA		03/17/2022		10,541		(247)			(247)		10,294	10,294			
100079441	HOUSTON	TX		03/17/2022		3,388		(197)			(197)		3,191	3,191			
100079444	OCEANSIDE	CA		03/17/2022		14,438		(281)			(281)		14,157	14,157			
100079449	LONG BEACH	CA		03/17/2022		12,806		(647)			(647)		12,159	12,159			
100079450	PLEASANTON	CA		03/17/2022		38,620		(798)			(798)		37,822	37,822			
100079452	CARPINTERIA	CA		03/17/2022		14,177		251			251		14,428	14,428			
100079462	SAN DIEGO	CA		03/17/2022		484		(28)			(28)		456	456			
100079485	PINEHURST	NC		04/25/2022		11,244		(481)			(481)		10,763	10,763			
100079486	SAINT CLOUD	MN		04/08/2022		2,374		(116)			(116)		2,258	2,258			
100079487	DENVER	CO		04/25/2022		3,994		300			300		4,294	4,294			
100079488	FORT PIERCE	FL		04/25/2022		2,995		(135)			(135)		2,860	2,860			
100079489	FORT PIERCE	FL		04/25/2022		3,029		(138)			(138)		2,891	2,891			
100079491	ORLANDO	FL		04/25/2022		2,820		(56)			(56)		2,764	2,764			
100079493	ATLANTA	GA		04/25/2022		3,006		79			79		3,085	3,085			
100079494	MATTHEWS	NC		04/08/2022		11,474		1,040			1,040		12,514	12,514			
100079496	ORLANDO	FL		04/25/2022		10,366		1,265	1,054		211		10,577	10,577			
100079497	FORT WALTON BEACH	FL		04/25/2022		9,348		170			170		9,518	9,518			
100079498	SAN DIEGO	CA		04/25/2022		17,088		605			605		17,693	17,693			
100079499	PHILADELPHIA	PA		04/25/2022		2,459		(87)			(87)		2,372	2,372			
100079500	GOWEN	MI		04/08/2022		4,473		(220)			(220)		4,253	4,253			
100079501	PONCA CITY	OK		04/25/2022		1,316		(94)			(94)		1,222	1,222			
100079502	BRIGANTINE	NJ		04/08/2022		5,070		(133)			(133)		4,937	4,937			
100079503	WASHOUGAL	WA		04/25/2022		2,674		33			33		2,707	2,707			
100079504	REISTERSTOWN	MD		04/25/2022		2,817		136			136		2,953	2,953			
100079505	PARIS	TN		04/25/2022		3,856		(86)			(86)		3,770	3,770			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		37,386		1,242			1,242		38,628	38,628			
100079507	CENTENNIAL	CO		04/25/2022		4,970		411			411		5,381	5,381			
100079508	WOODINVILLE	WA		04/08/2022		12,692		318			318		13,010	13,010			
100079509	ROSCOE	IL		04/08/2022		3,560		(40)			(40)		3,520	3,520			
100079510	PORTLAND	OR		04/25/2022		6,285		(7)			(7)		6,278	6,278			
100079511	ALMA	MI		04/25/2022		2,362		(76)			(76)		2,286	2,286			
100079512	VANCOUVER	WA		04/25/2022		6,226		(51)			(51)		6,175	6,175			
100079516	DECATUR	AL		04/08/2022		2,601		(58)			(58)		2,543	2,543			
100079518	ATHENS	AL		04/25/2022		2,977		(23)			(23)		2,954	2,954			
100079519	YUKON	OK		04/08/2022		1,653		(135)	(1)		(134)		1,519	1,519			
100079521	ABITA SPRINGS	LA		04/25/2022		3,724		(49)			(49)		3,675	3,675			
100079522	BRADENTON	FL		04/08/2022		4,933		(96)			(96)		4,837	4,837			
100079527	LAFAYETTE	LA		04/25/2022		2,520		(52)			(52)		2,468	2,468			
100079528	CHARLOTTE	NC		04/25/2022		3,096		(104)			(104)		2,992	2,992			
100079529	SAN LUCAS	CA		04/08/2022		2,439		(143)			(143)		2,296	2,296			
100079533	GRAYSON	GA		04/08/2022		3,469		(80)			(80)		3,389	3,389			
100079536	CLAYTON	GA		04/08/2022		2,287		(167)			(167)		2,120	2,120			
100079538	NAPA	CA		04/25/2022		5,227		(42)			(42)		5,185	5,185			
100079542	COMPTON	CA		04/08/2022		13,754		213			213		13,967	13,967			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079544	LOS ANGELES	CA		04/25/2022		21,939		(1,208)			(1,208)		20,731	20,731			
100079545	SAVANNAH	GA		04/08/2022		4,778		(246)			(246)		4,532	4,532			
100079546	HOLLYWOOD	SC		04/08/2022		1,023		(122)			(122)		901	901			
100079547	PARK CITY	UT		04/08/2022		17,005		(173)			(173)		16,832	16,832			
100079549	CHICAGO	IL		04/25/2022		2,092		(96)			(96)		1,996	1,996			
100079550	VIRGINIA BEACH	VA		04/08/2022		6,099		(190)			(190)		5,909	5,909			
100079551	WINTER GARDEN	FL		04/08/2022		4,410		(201)			(201)		4,209	4,209			
100079554	KAILUA KONA	HI		04/25/2022		14,803		(268)			(268)		14,535	14,535			
100079556	SAN BERNARDINO	CA		04/08/2022		6,267		(149)			(149)		6,118	6,118			
100079558	MANDEVILLE	LA		04/25/2022		6,601		(72)			(72)		6,529	6,529			
100079559	CARLSBAD	CA		04/08/2022		17,880		602			602		18,482	18,482			
100079561	CHICAGO	IL		04/25/2022		5,865		66			66		5,931	5,931			
100079565	FOLSOM	CA		04/25/2022		3,691		(205)			(205)		3,486	3,486			
100079568	DEERFIELD BEACH	FL		04/25/2022		6,657		(536)			(536)		6,121	6,121			
100079570	DUNWOODY	GA		04/25/2022		6,143		(130)			(130)		6,013	6,013			
100079571	LAS VEGAS	NV		04/25/2022		3,542		(87)			(87)		3,455	3,455			
100079573	MODESTO	CA		04/25/2022		9,007		(317)			(317)		8,690	8,690			
100079574	CANYON COUNTRY	CA		04/08/2022		3,005		(184)			(184)		2,821	2,821			
100079575	MYRTLE BEACH	SC		04/25/2022		1,603		(159)			(159)		1,444	1,444			
100079576	PARK CITY	UT		04/08/2022		9,604		76			76		9,680	9,680			
100079577	CLINTON	MD		04/25/2022		13,254		768			768		14,022	14,022			
100079578	PASADENA	CA		04/25/2022		11,309		(410)			(410)		10,899	10,899			
100079579	LOS ANGELES	CA		04/25/2022		13,343		(426)			(426)		12,917	12,917			
100079582	MIAMI	FL		04/08/2022		20,584		(235)			(235)		20,349	20,349			
100079583	AUSTIN	TX		04/25/2022		15,422		(167)			(167)		15,255	15,255			
100079586	WINTER GARDEN	FL		04/25/2022		3,254		(203)			(203)		3,051	3,051			
100079588	SAINT CLOUD	FL		04/25/2022		3,987		(331)			(331)		3,656	3,656			
100079589	SAN MATEO	CA		04/25/2022		18,302		29			29		18,331	18,331			
100079590	FORT LAUDERDALE	FL		04/08/2022		3,996		(109)			(109)		3,887	3,887			
100079591	CHULA VISTA	CA		04/08/2022		7,393		(232)			(232)		7,161	7,161			
100079592	NEW YORK	NY		04/25/2022		21,410		(1,201)			(1,201)		20,209	20,209			
100079593	MIAMI BEACH	FL		04/25/2022		5,197		34			34		5,231	5,231			
100079594	LAS VEGAS	NV		04/08/2022		1,134		(25)			(25)		1,109	1,109			
100079595	SAN DIEGO	CA		04/25/2022		15,354		(213)			(213)		15,141	15,141			
100079596	LOS ANGELES	CA		04/08/2022		13,247		398			398		13,645	13,645			
100079597	STARKE	FL		04/08/2022		1,669		(116)			(116)		1,553	1,553			
100079598	ANSONIA	CT		04/08/2022		6,835		(326)			(326)		6,509	6,509			
100079599	OGDEN	UT		04/25/2022		1,086		(10)			(10)		1,076	1,076			
100079601	MCHENRY	IL		04/25/2022		3,656		(163)			(163)		3,493	3,493			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		6,527		(41)			(41)		6,486	6,486			
100079604	NEWARK	DE		04/25/2022		3,602		(113)			(113)		3,489	3,489			
100079605	PORT SAINT LUCIE	FL		04/25/2022		2,873		(251)			(251)		2,622	2,622			
100079606	KATY	TX		04/08/2022		7,042		(232)			(232)		6,810	6,810			
100079607	SAN JOSE	CA		04/08/2022		24,543		1,177			1,177		25,720	25,720			
100079609	SUNNY ISLES BEACH	FL		04/25/2022		1,857		(148)			(148)		1,709	1,709			
100079610	IRRIGON	OR		04/08/2022		2,037		(129)			(129)		1,908	1,908			
100079611	AUBURN	WA		04/25/2022		4,238		(20)			(20)		4,218	4,218			
100079615	MIDWAY	UT		04/08/2022		1,718		(86)			(86)		1,632	1,632			
100079617	MIAMI	FL		04/25/2022		1,888		(196)			(196)		1,692	1,692			
100079618	WAUKEGAN	IL		04/08/2022		6,571		(77)			(77)		6,494	6,494			
100079619	EL CAJON	CA		04/08/2022		5,166		(124)			(124)		5,042	5,042			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079620	CLARKDALE	AZ		04/08/2022		3,374		(10)			(10)		3,364	3,364			
100079622	POTOMAC	MD		04/25/2022		34,842		351			351		35,193	35,193			
100079623	NASHVILLE	TN		04/08/2022		3,087		(140)			(140)		2,947	2,947			
100079624	SUNNYVALE	TX		04/08/2022		6,780		153			153		6,933	6,933			
100079625	TEHACHAPI	CA		04/25/2022		1,700		(24)			(24)		1,676	1,676			
100079626	MYRTLE BEACH	SC		04/08/2022		5,287		(127)			(127)		5,160	5,160			
100079627	HOLLYWOOD	FL		04/08/2022		5,089		(193)			(193)		4,896	4,896			
100079628	WEST PALM BEACH	FL		04/25/2022		1,263		(152)			(152)		1,111	1,111			
100079629	NORTHRIDGE	CA		04/08/2022		36,626		117			117		36,743	36,743			
100079630	LAS VEGAS	NV		04/08/2022		3,285		56			56		3,341	3,341			
100079631	CLE ELUM	WA		04/08/2022		8,159		(152)			(152)		8,007	8,007			
100079632	MOLALLA	OR		04/08/2022		3,908		(137)			(137)		3,771	3,771			
100079633	ROUND ROCK	TX		04/08/2022		8,522		54			54		8,576	8,576			
100079638	PALMDALE	CA		04/08/2022		6,666		(230)			(230)		6,436	6,436			
100079641	BOLINGBROOK	IL		04/08/2022		4,518		(116)			(116)		4,402	4,402			
100079645	PHOENIX	AZ		04/08/2022		5,165		(260)			(260)		4,905	4,905			
100079646	COMPTON	CA		04/08/2022		4,980		(27)			(27)		4,953	4,953			
100079648	WOODRIDGE	IL		04/08/2022		2,029		(71)			(71)		1,958	1,958			
100079649	LAS VEGAS	NV		04/25/2022		6,775		(542)			(542)		6,233	6,233			
100079651	FORT WALTON BEACH	FL		04/08/2022		3,868		(125)			(125)		3,743	3,743			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022		5,158		(249)			(249)		4,909	4,909			
100079653	SARASOTA	FL		04/08/2022		6,462		79			79		6,541	6,541			
100079656	MIAMI BEACH	FL		04/25/2022		11,747		(583)			(583)		11,164	11,164			
100079657	BRADENTON	FL		04/08/2022		40,530		457			457		40,987	40,987			
100079660	CAPE CORAL	FL		04/08/2022		2,631		(51)			(51)		2,580	2,580			
100079663	PARMA	MI		04/08/2022		3,145		(35)			(35)		3,110	3,110			
100079664	MIAMI	FL		04/08/2022		3,891		(113)			(113)		3,778	3,778			
100079665	HOLLYWOOD	FL		04/08/2022		3,516		(10)			(10)		3,506	3,506			
100079666	HOLLYWOOD	FL		04/08/2022		3,446		(51)			(51)		3,395	3,395			
100079667	MIAMI	FL		04/08/2022		4,105		(117)			(117)		3,988	3,988			
100079668	SAN ANTONIO	TX		04/08/2022		6,167		139			139		6,306	6,306			
100079669	WESTPORT	WA		04/08/2022		3,170		(140)			(140)		3,030	3,030			
100079671	MOSES LAKE	WA		04/25/2022		11,250		(86)			(86)		11,164	11,164			
100079672	SAN DIEGO	CA		04/08/2022		7,053		(480)			(480)		6,573	6,573			
100079673	GARLAND	TX		04/25/2022		2,966		(222)			(222)		2,744	2,744			
100079675	SURFSIDE BEACH	SC		04/25/2022		2,603		(174)			(174)		2,429	2,429			
100079676	PARK CITY	UT		04/08/2022		20,351		81			81		20,432	20,432			
100079677	TOMBALL	TX		04/08/2022		9,125		192			192		9,317	9,317			
100079680	PARK CITY	UT		04/08/2022		4,676		(54)			(54)		4,622	4,622			
100079681	WALNUT CREEK	CA		04/08/2022		27,556		(395)			(395)		27,161	27,161			
100079684	PARK CITY	UT		04/08/2022		3,981		(214)			(214)		3,767	3,767			
100079685	PARK CITY	UT		04/25/2022		4,033		(212)			(212)		3,821	3,821			
100079686	GLENDALE	AZ		04/25/2022		4,187		(191)			(191)		3,996	3,996			
100079687	HOLLYWOOD	FL		04/08/2022		3,446		(51)			(51)		3,395	3,395			
100079688	MIAMI	FL		04/08/2022		3,792		(341)			(341)		3,451	3,451			
100079690	DAVENPORT	FL		04/25/2022		4,189		(122)			(122)		4,067	4,067			
100079691	SAINT CLOUD	FL		04/25/2022		4,414		(106)			(106)		4,308	4,308			
100079692	DAVENPORT	FL		04/25/2022		8,859		(620)			(620)		8,239	8,239			
100079694	FRIENDSWOOD	TX		04/25/2022		2,044		(234)			(234)		1,810	1,810			
100079695	MINNEAPOLIS	MN		04/08/2022		2,810		(116)			(116)		2,694	2,694			
100079696	AVENTURA	FL		04/08/2022		2,363		(162)			(162)		2,201	2,201			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079698	BELTSVILLE	MD		04/08/2022		7,050		545			545		7,595	7,595			
100079699	HOLLYWOOD	FL		04/08/2022		11,428		(240)			(240)		11,188	11,188			
100079702	WESTON	FL		04/25/2022		2,892		(169)			(169)		2,723	2,723			
100079703	CHICAGO	IL		04/25/2022		2,989		(176)			(176)		2,813	2,813			
100079704	WINTER GARDEN	FL		04/25/2022		4,781		(344)			(344)		4,437	4,437			
100079705	LAGUNA NIGUEL	CA		04/25/2022		18,239		794			794		19,033	19,033			
100079706	SUN VALLEY	NV		04/25/2022		3,790		(201)			(201)		3,589	3,589			
100079707	SPRING	TX		04/08/2022		2,794		(123)			(123)		2,671	2,671			
100079708	KIHEI	HI		04/25/2022		4,721		(151)			(151)		4,570	4,570			
100079709	DOVER	FL		04/25/2022		21,599		(1,397)			(1,397)		20,202	20,202			
100079711	NORTHBROOK	IL		04/08/2022		9,546		299			299		9,845	9,845			
100079713	PORT CHARLOTTE	FL		04/08/2022		2,551		(219)			(219)		2,332	2,332			
100079715	RIVERVIEW	FL		04/25/2022		3,681		(107)			(107)		3,574	3,574			
100079718	SAN DIEGO	CA		04/08/2022		14,156		1,145			1,145		15,301	15,301			
100079720	VISTA	CA		04/08/2022		10,529		(199)			(199)		10,330	10,330			
100079721	PANAMA CITY BEACH	FL		04/08/2022		3,414		(33)			(33)		3,381	3,381			
100079723	GALLATIN	TN		04/08/2022		4,895		(252)			(252)		4,643	4,643			
100079724	MINNEAPOLIS	MN		04/25/2022		2,160		(74)			(74)		2,086	2,086			
100079726	TUJUNGA	CA		04/08/2022		9,107		419			419		9,526	9,526			
100079727	PALM DESERT	CA		04/08/2022		4,913		65			65		4,978	4,978			
100079728	HUFFMAN	TX		04/08/2022		7,418		(76)			(76)		7,342	7,342			
100079729	LYNWOOD	CA		04/25/2022		234,149		(1,513)			(1,513)		232,636	232,636			
100079733	SAN JOSE	CA		04/08/2022		23,338		2,223			2,223		25,561	25,561			
100079735	HOUSTON	TX		04/25/2022		4,513		(314)			(314)		4,199	4,199			
100079737	EVERETT	WA		04/25/2022		7,962		(232)			(232)		7,730	7,730			
100079743	MESQUITE	TX		04/08/2022		9,887		(386)			(386)		9,501	9,501			
100079744	FAYETTEVILLE	GA		04/25/2022		3,885		(156)			(156)		3,729	3,729			
100079745	RIALTO	CA		04/08/2022		8,770		198			198		8,968	8,968			
100079746	GREEN BAY	WI		04/25/2022		2,770		(57)			(57)		2,713	2,713			
100079747	ROY	WA		04/25/2022		6,431		(86)			(86)		6,345	6,345			
100079748	MIAMI	FL		04/08/2022		10,840		(359)			(359)		10,481	10,481			
100079749	APPLE VALLEY	CA		04/25/2022		6,288		(200)			(200)		6,088	6,088			
100079750	LOS ANGELES	CA		04/08/2022		31,331		2,691			2,691		34,022	34,022			
100079753	GUTTENBERG	NJ		04/08/2022		2,813		(3)			(3)		2,810	2,810			
100079754	ORLANDO	FL		04/08/2022		3,742		(127)			(127)		3,615	3,615			
100079755	ORLANDO	FL		04/25/2022		9,535		(310)			(310)		9,225	9,225			
100079756	RALEIGH	NC		04/25/2022		7,912		(58)			(58)		7,854	7,854			
100079757	ANTIOCH	CA		04/08/2022		11,734		140			140		11,874	11,874			
100079760	LAKE CITY	FL		04/08/2022		1,306		(98)			(98)		1,208	1,208			
100079761	PEMBROKE PINES	FL		04/08/2022		10,274		762			762		11,036	11,036			
100079762	OSWEGO	IL		04/25/2022		3,032		(171)			(171)		2,861	2,861			
100079763	KISSIMMEE	FL		04/25/2022		2,760		(180)			(180)		2,580	2,580			
100079767	ORLANDO	FL		04/08/2022		12,552		(483)			(483)		12,069	12,069			
100079768	SAN FRANCISCO	CA		04/08/2022		12,142		1,150			1,150		13,292	13,292			
100079769	SCOTTSDALE	AZ		04/08/2022		7,326		649			649		7,975	7,975			
100079770	SAN FRANCISCO	CA		04/08/2022		12,635		(104)			(104)		12,531	12,531			
100079771	LAFAYETTE	CA		04/08/2022		19,686		1,331			1,331		21,017	21,017			
100079772	DAVENPORT	FL		04/08/2022		2,276		(166)			(166)		2,110	2,110			
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		2,225		(77)			(77)		2,148	2,148			
100079774	LOMITA	CA		04/08/2022		6,229		488			488		6,717	6,717			
100079776	DRAIN	OR		04/25/2022		3,423		(21)			(21)		3,402	3,402			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079777	LONG BEACH	CA		04/08/2022		5,473		(522)			(522)		4,951	4,951			
100079779	MURRIETA	CA		04/25/2022		6,562		(204)			(204)		6,358	6,358			
100079780	REDLANDS	CA		04/08/2022		14,078		(106)			(106)		13,972	13,972			
100079781	POMPANO BEACH	FL		04/25/2022		5,357		(276)			(276)		5,081	5,081			
100079783	MIAMI	FL		04/08/2022		3,937		(235)			(235)		3,702	3,702			
100079784	BORING	OR		04/25/2022		10,014		(543)			(543)		9,471	9,471			
100079785	AVONDALE	AZ		04/08/2022		2,147		(26)			(26)		2,121	2,121			
100079786	SAN CLEMENTE	CA		04/08/2022		20,453		(824)			(824)		19,629	19,629			
100079787	DESTIN	FL		04/25/2022		2,915		(69)			(69)		2,846	2,846			
100079788	HOMESTEAD	FL		04/25/2022		2,591		(21)			(21)		2,570	2,570			
100079789	SAN DIEGO	CA		04/08/2022		11,272		1,186			1,186		12,458	12,458			
100079790	SUNRISE	FL		04/25/2022		726		(60)			(60)		666	666			
100079791	SAN BERNARDINO	CA		04/08/2022		5,263		112			112		5,375	5,375			
100079793	OAKLAND	CA		04/08/2022		16,855		1,549			1,549		18,404	18,404			
100079794	PHOENIX	AZ		04/25/2022		5,224		(5)			(5)		5,219	5,219			
100079796	EL MONTE	CA		04/08/2022		9,436		(213)			(213)		9,223	9,223			
100079798	UPLAND	CA		04/25/2022		8,668		130			130		8,798	8,798			
100079800	ORLANDO	FL		04/25/2022		1,632		(145)			(145)		1,487	1,487			
100079802	MELROSE PARK	IL		04/25/2022		1,793		(83)			(83)		1,710	1,710			
100079803	UPLAND	CA		04/25/2022		7,323		189			189		7,512	7,512			
100079804	TAMPA	FL		04/08/2022		2,862		(220)			(220)		2,642	2,642			
100079807	JACKSONVILLE	FL		04/08/2022		3,945		(285)			(285)		3,660	3,660			
100079808	ORANGE BEACH	AL		04/08/2022		8,319		(302)			(302)		8,017	8,017			
100079809	RICHMOND	TX		04/25/2022		4,603		(163)			(163)		4,440	4,440			
100079811	FONTANA	CA		04/08/2022		9,386		262			262		9,648	9,648			
100079812	CLOVIS	CA		04/08/2022		17,813		(207)			(207)		17,606	17,606			
100079813	CYPRESS	TX		04/25/2022		2,698		(260)			(260)		2,438	2,438			
100079815	ORANGE BEACH	AL		04/08/2022		6,616		(226)			(226)		6,390	6,390			
100079817	WINTER GARDEN	FL		04/25/2022		3,574		(251)			(251)		3,323	3,323			
100079818	CYPRESS	TX		04/25/2022		3,352		(242)			(242)		3,110	3,110			
100079820	MIAMI	FL		04/25/2022		12,359		(757)			(757)		11,602	11,602			
100079822	GREEN COVE SPRINGS	FL		04/25/2022		3,050		(24)			(24)		3,026	3,026			
100079823	PANAMA CITY BEACH	FL		04/25/2022		9,005		(212)			(212)		8,793	8,793			
100079824	VALENCIA	CA		04/08/2022		13,352		802			802		14,154	14,154			
100079825	HIGHLAND	CA		04/25/2022		17,877		(14)			(14)		17,863	17,863			
100079829	DRAPER	UT		04/08/2022		11,688		(72)			(72)		11,616	11,616			
100079831	RICHMOND	TX		04/25/2022		4,372		(158)			(158)		4,214	4,214			
100079832	MANASSAS	VA		04/08/2022		3,565		(51)			(51)		3,514	3,514			
100079834	PASCO	WA		04/25/2022		9,742		81			81		9,823	9,823			
100079836	LAS VEGAS	NV		04/08/2022		4,450		(288)			(288)		4,162	4,162			
100079838	ROSENBERG	TX		04/25/2022		5,165		(212)			(212)		4,953	4,953			
100079839	NEW MILFORD	CT		04/08/2022		2,266		(13)			(13)		2,253	2,253			
100079840	RENTON	WA		04/25/2022		4,447		(11)			(11)		4,436	4,436			
100079841	ALIQUIPPA	PA		04/08/2022		4,113		(52)			(52)		4,061	4,061			
100079843	OROVILLE	CA		04/08/2022		2,958		(225)			(225)		2,733	2,733			
100079846	SILVER SPRING	MD		04/08/2022		6,444		(257)			(257)		6,187	6,187			
100079847	MCKINNEY	TX		04/08/2022		6,142		(132)			(132)		6,010	6,010			
100079849	FRANKLIN	TN		04/25/2022		4,635		(150)			(150)		4,485	4,485			
100079851	FREMONT	CA		04/08/2022		70,869		3,706			3,706		74,575	74,575			
100079853	HOLLYWOOD	FL		04/25/2022		22,951		(510)			(510)		22,441	22,441			
100079857	PANAMA CITY BEACH	FL		04/08/2022		2,578		(242)			(242)		2,336	2,336			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079858	SAINT AUGUSTINE	FL		04/25/2022		7,324		(67)			(67)		7,257	7,257			
100079860	LA HABRA	CA		04/25/2022		8,449		115			115		8,564	8,564			
100079861	BALDWIN	MD		04/25/2022		19,356		(55)			(55)		19,301	19,301			
100079862	FRIENDSWOOD	TX		04/08/2022		3,954		119			119		4,073	4,073			
100079863	BAILEY	CO		04/08/2022		12,504		129			129		12,633	12,633			
100079864	NORTH PORT	FL		04/25/2022		4,949		(125)			(125)		4,824	4,824			
100079865	SAINT CLOUD	FL		04/25/2022		3,009		(136)			(136)		2,873	2,873			
100079866	NORTH LAS VEGAS	NV		04/25/2022		6,607		(202)			(202)		6,405	6,405			
100079867	SEATTLE	WA		04/25/2022		12,709		(318)			(318)		12,391	12,391			
100079868	PHOENIX	AZ		04/25/2022		3,628		(253)			(253)		3,375	3,375			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022		9,579		(560)			(560)		9,019	9,019			
100079870	ORLANDO	FL		04/08/2022		4,794		(171)			(171)		4,623	4,623			
100079871	SEATAC	WA		04/25/2022		8,906		(219)			(219)		8,687	8,687			
100079872	GALVESTON	TX		04/25/2022		4,277		(174)			(174)		4,103	4,103			
100079873	VALLEJO	CA		04/08/2022		5,991		344			344		6,335	6,335			
100079876	PARK CITY	UT		04/08/2022		5,075		(110)			(110)		4,965	4,965			
100079878	BONITA SPRINGS	FL		04/25/2022		9,128		(157)			(157)		8,971	8,971			
100079879	HOUSTON	TX		04/08/2022		29,354		(1,109)			(1,109)		28,245	28,245			
100079881	GRESHAM	OR		04/08/2022		11,445		(75)			(75)		11,370	11,370			
100079883	AVENTURA	FL		04/25/2022		35,822		250			250		36,072	36,072			
100079884	COSTA MESA	CA		04/08/2022		22,961		894			894		23,855	23,855			
100079886	GERMANTOWN	MD		04/08/2022		6,736		343			343		7,079	7,079			
100079887	MIDVALE	UT		04/08/2022		9,733		21			21		9,754	9,754			
100079888	TOWSON	MD		04/25/2022		8,931		(187)			(187)		8,744	8,744			
100079889	NIPOMO	CA		04/08/2022		10,741		111			111		10,852	10,852			
100079890	STOCKTON	CA		04/08/2022		5,062		(216)			(216)		4,846	4,846			
100079891	ZEPHYRHILLS	FL		04/08/2022		2,799		(82)			(82)		2,717	2,717			
100079892	PORT SAINT LUCIE	FL		04/08/2022		4,811		(65)			(65)		4,746	4,746			
100079893	GAINESVILLE	FL		04/25/2022		13,346		(1,309)			(1,309)		12,037	12,037			
100079896	PARK CITY	UT		04/08/2022		5,577		(68)			(68)		5,509	5,509			
100079897	MARICOPA	AZ		04/25/2022		4,202		(251)			(251)		3,951	3,951			
100079901	CAPE CORAL	FL		04/25/2022		4,737		(23)			(23)		4,714	4,714			
100079903	STOCKBRIDGE	GA		04/08/2022		5,361		(191)			(191)		5,170	5,170			
100079904	MOORESVILLE	NC		04/25/2022		5,158		(169)			(169)		4,989	4,989			
100079905	VALRICO	FL		04/08/2022		8,200		(18)			(18)		8,182	8,182			
100079906	RANCHO PALOS VERDES	CA		04/08/2022		23,589		2,232			2,232		25,821	25,821			
100079907	SANTA CRUZ	CA		04/25/2022		17,166		(34)			(34)		17,132	17,132			
100079908	HALLANDALE BEACH	FL		04/08/2022		5,157		(399)			(399)		4,758	4,758			
100079909	BOLINGBROOK	IL		04/25/2022		3,296		(165)			(165)		3,131	3,131			
100079910	PACIFIC GROVE	CA		04/25/2022		10,335		262			262		10,597	10,597			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022		16,088		592			592		16,680	16,680			
100079913	LINCOLN	CA		04/25/2022		15,383		68			68		15,451	15,451			
100079914	BOCA RATON	FL		04/08/2022		5,255		(50)			(50)		5,205	5,205			
100079915	MYRTLE BEACH	SC		04/25/2022		2,603		33			33		2,636	2,636			
100079916	BROKEN ARROW	OK		04/08/2022		3,085		58			58		3,143	3,143			
100079917	PORTLAND	OR		04/25/2022		6,466		161			161		6,627	6,627			
100079918	GREER	SC		04/08/2022		4,337		95			95		4,432	4,432			
100079920	PERRY HALL	MD		04/08/2022		11,092		244			244		11,336	11,336			
100079923	OCALA	FL		04/08/2022		4,233		(259)			(259)		3,974	3,974			
100079924	ARLINGTON	TX		04/25/2022		4,927		(97)			(97)		4,830	4,830			
100079925	BOWIE	MD		04/25/2022		6,501		398			398		6,899	6,899			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079926	COALINGA	CA		04/25/2022		3,925		(80)			(80)		3,845	3,845			
100079927	PALM BEACH GARDENS	FL		04/25/2022		9,407		159			159		9,566	9,566			
100079928	MIAMI	FL		04/25/2022		7,041		73			73		7,114	7,114			
100079929	TROUTMAN	NC		04/25/2022		2,105		(151)			(151)		1,954	1,954			
100079930	SURPRISE	AZ		04/25/2022		4,364		(204)			(204)		4,160	4,160			
100079931	ROCK HILL	SC		04/25/2022		11,501		(166)			(166)		11,335	11,335			
100079933	HOUSTON	TX		04/25/2022		4,447		(12)			(12)		4,435	4,435			
100079935	OCALA	FL		04/25/2022		4,445		(9)			(9)		4,436	4,436			
100079936	TUCSON	AZ		04/08/2022		1,988		(147)			(147)		1,841	1,841			
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022		10,428		131			131		10,559	10,559			
100079939	PRESCOTT	AZ		04/08/2022		7,308		(110)			(110)		7,198	7,198			
100079941	ARROYO GRANDE	CA		04/08/2022		2,698		5			5		2,703	2,703			
100079942	CYPRESS	TX		04/25/2022		4,656		(254)			(254)		4,402	4,402			
100079943	ATASCADERO	CA		04/25/2022		7,107		(221)			(221)		6,886	6,886			
100079944	HOUSTON	TX		04/25/2022		3,299		(237)			(237)		3,062	3,062			
100079946	SNOHOMISH	WA		04/25/2022		6,077		137			137		6,214	6,214			
100079948	DESTIN	FL		04/25/2022		4,310		(293)			(293)		4,017	4,017			
100079949	MIAMI	FL		04/25/2022		32,547		(939)			(939)		31,608	31,608			
100079950	CANOGA PARK	CA		04/25/2022		9,321		(67)			(67)		9,254	9,254			
100079951	MISSION VIEJO	CA		04/25/2022		11,954		446			446		12,400	12,400			
100079952	ODENTON	MD		04/25/2022		7,996		(255)			(255)		7,741	7,741			
100079953	COMMERCE CITY	CO		04/25/2022		6,062		78			78		6,140	6,140			
100079954	COMMERCE CITY	CO		04/25/2022		9,301		(246)			(246)		9,055	9,055			
100079955	PARK CITY	UT		04/25/2022		9,696		(69)			(69)		9,627	9,627			
100079956	PANAMA CITY BEACH	FL		04/25/2022		2,971		(216)			(216)		2,755	2,755			
100079957	TOMBALL	TX		04/25/2022		3,715		48			48		3,763	3,763			
100079958	PANAMA CITY BEACH	FL		04/25/2022		4,560		(3)			(3)		4,557	4,557			
100079959	MIAMI SHORES	FL		04/25/2022		16,838		(107)			(107)		16,731	16,731			
100079960	CHICO	CA		04/08/2022		9,619		(163)			(163)		9,456	9,456			
100079961	SUNRISE	FL		04/25/2022		3,424		(133)			(133)		3,291	3,291			
100079962	CASTLE ROCK	CO		04/08/2022		29,830		28			28		29,858	29,858			
100079964	OAKLEY	CA		04/25/2022		7,412		(18)			(18)		7,394	7,394			
100079965	MIAMI	FL		04/25/2022		12,768		(440)			(440)		12,328	12,328			
100079966	OAKLEY	CA		04/25/2022		7,236		(16)			(16)		7,220	7,220			
100079967	MIAMI BEACH	FL		04/08/2022		6,306		(53)			(53)		6,253	6,253			
100079968	KISSIMMEE	FL		04/25/2022		4,675		(128)			(128)		4,547	4,547			
100079969	TEMECULA	CA		04/25/2022		7,627		177			177		7,804	7,804			
100079970	GLENDALE	CA		04/25/2022		27,879		596			596		28,475	28,475			
100079971	WOODBRIDGE	VA		04/25/2022		4,004		(138)			(138)		3,866	3,866			
100079972	MADERA	CA		04/25/2022		15,878		(833)			(833)		15,045	15,045			
100079974	EL SOBRANTE	CA		04/25/2022		6,437		287			287		6,724	6,724			
100079976	RICHMOND	TX		04/25/2022		3,892		(116)			(116)		3,776	3,776			
100079977	WALNUT	CA		04/25/2022		12,811		296			296		13,107	13,107			
100079978	FRIENDSWOOD	TX		04/25/2022		17,846		539			539		18,385	18,385			
100079979	SACHSE	TX		04/25/2022		4,943		(40)			(40)		4,903	4,903			
100079980	CHICAGO	IL		04/25/2022		3,291		(46)			(46)		3,245	3,245			
100079981	OCALA	FL		04/25/2022		2,672		(147)			(147)		2,525	2,525			
100079982	SURPRISE	AZ		04/25/2022		6,494		(304)			(304)		6,190	6,190			
100079983	VENICE	FL		04/25/2022		3,250		(131)			(131)		3,119	3,119			
100079984	CUTLER BAY	FL		04/25/2022		18,219		(400)			(400)		17,819	17,819			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022		5,859		(274)			(274)		5,585	5,585			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079986	PARK CITY	UT		04/25/2022		4,686		(100)			(100)		4,586	4,586			
100079987	SAN ANTONIO	TX		04/25/2022		4,302		(120)			(120)		4,182	4,182			
100079988	WEST VALLEY CITY	UT		04/25/2022		5,797		(4)			(4)		5,793	5,793			
100079990	VACAVILLE	CA		04/08/2022		8,601		46			46		8,647	8,647			
100079991	FONTANA	CA		04/25/2022		12,336		72			72		12,408	12,408			
100079994	MECHANICSVILLE	VA		04/25/2022		8,422		(90)			(90)		8,332	8,332			
100079996	LAS VEGAS	NV		04/25/2022		22,442		1,248			1,248		23,690	23,690			
100079997	HOLLYWOOD	FL		04/25/2022		3,334		66			66		3,400	3,400			
100079999	DURANT	OK		04/08/2022		5,212		(125)			(125)		5,087	5,087			
100080000	WOODBRIDGE	VA		04/08/2022		1,901		(177)			(177)		1,724	1,724			
100080001	LAS VEGAS	NV		04/08/2022		4,106		(184)			(184)		3,922	3,922			
100080002	FAIRVIEW	TX		04/25/2022		35,927		828			828		36,755	36,755			
100080003	CHANDLER	AZ		04/25/2022		5,625		(159)			(159)		5,466	5,466			
100080004	MINNEAPOLIS	MN		04/08/2022		2,286		(148)			(148)		2,138	2,138			
100080006	ROSENBERG	TX		04/25/2022		33,210		(788)			(788)		32,422	32,422			
100080007	WEST PALM BEACH	FL		04/25/2022		4,711		(20)			(20)		4,691	4,691			
100080008	LAFAYETTE	OR		04/08/2022		7,467		87			87		7,554	7,554			
100080009	NORTHVILLE	MI		04/25/2022		3,006		(45)			(45)		2,961	2,961			
100080010	OCALA	FL		04/25/2022		2,846		(201)			(201)		2,645	2,645			
100080014	SAN CLEMENTE	CA		04/08/2022		32,755		538			538		33,293	33,293			
100080015	EAST WENATCHEE	WA		04/08/2022		8,015		(6)			(6)		8,009	8,009			
100080016	BRISBANE	CA		04/08/2022		18,054		383			383		18,437	18,437			
100080017	SAN FRANCISCO	CA		04/08/2022		20,326		(1)			(1)		20,325	20,325			
100080018	WELLINGTON	FL		04/25/2022		7,271		203			203		7,474	7,474			
100080019	PORTSMOUTH	VA		04/08/2022		3,144		(375)			(375)		2,769	2,769			
100080020	VANCOUVER	WA		04/08/2022		1,845		16			16		1,861	1,861			
100080022	MULINO	OR		04/08/2022		9,009		(146)			(146)		8,863	8,863			
100080024	HENDERSON	NV		04/08/2022		5,784		177			177		5,961	5,961			
100080026	MARYSVILLE	WA		04/08/2022		33,507		(319)			(319)		33,188	33,188			
100080029	BEND	OR		04/08/2022		7,605		36			36		7,641	7,641			
100080030	MONTEBELLO	CA		04/08/2022		15,876		350			350		16,226	16,226			
100080031	BUFORD	GA		04/08/2022		3,798		(102)			(102)		3,696	3,696			
100080033	SAN JOSE	CA		04/08/2022		12,980		307			307		13,287	13,287			
100080035	PARKER	TX		04/08/2022		18,581							18,581	18,581			
100080038	ORMOND BEACH	FL		04/08/2022		9,442		(129)			(129)		9,313	9,313			
100080039	WHITTIER	CA		04/08/2022		17,227		(227)			(227)		17,000	17,000			
100080040	SANTA BARBARA	CA		04/08/2022		18,085		483			483		18,568	18,568			
100080043	VALENCIA	CA		04/25/2022		6,747		(207)			(207)		6,540	6,540			
100080044	SANTA BARBARA	CA		04/08/2022		14,763		445			445		15,208	15,158		(50)	(50)
100080047	PONTE VERDE BEACH	FL		04/08/2022		5,404		(116)			(116)		5,288	5,288			
100080048	UPLAND	CA		04/08/2022		8,599		81			81		8,680	8,680			
100080049	SAN LEANDRO	CA		04/08/2022		14,117		384			384		14,501	14,501			
100080050	SAN ANTONIO	TX		04/08/2022		4,037		(194)			(194)		3,843	3,843			
100080051	WESTMINSTER	CA		04/25/2022		11,157		406			406		11,563	11,563			
100080052	ARCADIA	CA		04/25/2022		13,061		454			454		13,515	13,515			
100080053	DIAMOND BAR	CA		04/08/2022		6,564		33			33		6,597	6,597			
100080054	ALHAMBRA	CA		04/25/2022		8,320		274			274		8,594	8,594			
100080056	UPLAND	CA		04/08/2022		9,149		288			288		9,437	9,437			
100080057	CHINO HILLS	CA		04/25/2022		11,278		416			416		11,694	11,694			
100080158	PANAMA CITY BEACH	FL		02/25/2022		4,326		(4)			(4)		4,322	4,322			
100080160	OLYMPIC VALLEY	CA		02/25/2022		4,285		(42)			(42)		4,243	4,243			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080161	GALVESTON	TX		02/25/2022		20,454		(79)			(79)		20,375	20,375			
100080163	HOLLYWOOD	FL		02/25/2022		5,677		(64)			(64)		5,613	5,613			
100080165	DAYTONA BEACH	FL		02/25/2022		6,180		(497)			(497)		5,683	5,683			
100080167	FORT LAUDERDALE	FL		02/25/2022		6,866		(105)			(105)		6,761	6,761			
100080168	BASTROP	TX		02/25/2022		7,604		(59)			(59)		7,545	7,545			
100080171	BERTRAM	TX		02/25/2022		8,107		339			339		8,446	8,446			
100080174	LONG BRANCH	NJ		02/25/2022		4,269		(88)			(88)		4,181	4,181			
100080175	MIAMI	FL		02/25/2022		9,588		(353)			(353)		9,235	9,235			
100080176	POMPANO BEACH	FL		02/25/2022		2,833		(54)			(54)		2,779	2,779			
100080178	BELLEVIEW	FL		02/25/2022		999		87			87		1,086	1,086			
100080179	BOCA RATON	FL		02/25/2022		4,266		(159)			(159)		4,107	4,107			
100080180	ALBUQUERQUE	NM		02/25/2022		3,640		(87)			(87)		3,553	3,553			
100080182	DUMONT	NJ		02/25/2022		3,277		(217)			(217)		3,060	3,060			
100080183	CHESTERBROOK	PA		02/25/2022		4,441		(171)			(171)		4,270	4,270			
100080184	FRESNO	CA		02/25/2022		4,050		(163)			(163)		3,887	3,887			
100080185	SACRAMENTO	CA		02/25/2022		12,638		80			80		12,718	12,718			
100080186	NOBLESVILLE	IN		02/25/2022		2,704		(89)			(89)		2,615	2,615			
100080188	COLUMBUS	OH		02/25/2022		4,503		(141)			(141)		4,362	4,362			
100080189	DELRAY BEACH	FL		02/25/2022		6,712		(263)			(263)		6,449	6,449			
100080190	PONTE VEDRA BEACH	FL		02/25/2022		4,436		(78)			(78)		4,358	4,358			
100080191	EAGLE	ID		02/25/2022		7,690		(157)			(157)		7,533	7,533			
100080192	HARMONY	FL		02/25/2022		12,341		(80)			(80)		12,261	12,261			
100080195	NORTH BAY VILLAGE	FL		02/25/2022		5,371		(26)			(26)		5,345	5,345			
100080199	LAKE WORTH	FL		02/25/2022		3,673		(191)			(191)		3,482	3,482			
100080200	WESTWOOD	NJ		02/25/2022		12,042		(23)			(23)		12,019	12,019			
100080202	CYPRESS	TX		02/25/2022		6,767		(401)			(401)		6,366	6,366			
100080203	PASADENA	CA		02/25/2022		32,460		(1,351)			(1,351)		31,109	31,109			
100080204	SCHENECTADY	NY		02/25/2022		1,691		(106)			(106)		1,585	1,585			
100080205	LAFAYETTE	NJ		02/25/2022		5,202		(65)			(65)		5,137	5,137			
100080206	WINTER GARDEN	FL		02/25/2022		214,245		(11,180)			(11,180)		203,065	203,065			
100080208	SCHENECTADY	NY		02/25/2022		2,045		(128)			(128)		1,917	1,917			
100080209	PHOENIX	AZ		02/25/2022		10,228		(219)			(219)		10,009	10,009			
100080212	ODESSA	FL		02/25/2022		6,596		(136)			(136)		6,460	6,460			
100080214	ROCKVILLE	MD		02/25/2022		3,773		(198)			(198)		3,575	3,575			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		21,963		107			107		22,070	22,070			
100080217	METHUEN	MA		02/25/2022		9,528		228			228		9,756	9,756			
100080219	KILLEEN	TX		02/25/2022		2,292		(251)			(251)		2,041	2,041			
100080222	SAVANNAH	GA		02/25/2022		4,438		(110)			(110)		4,328	4,328			
100080223	BRONX	NY		02/25/2022		14,575		(349)			(349)		14,226	14,226			
100080224	SAN BERNARDINO	CA		02/25/2022		33,274		(1,368)			(1,368)		31,906	31,906			
100080232	SAN BERNARDINO	CA		02/25/2022		6,838		(48)			(48)		6,790	6,790			
100080233	KANEOHE	HI		02/25/2022		25,399		(630)			(630)		24,769	24,769			
100080236	LAS VEGAS	NV		02/25/2022		5,819		(66)			(66)		5,753	5,753			
100080237	SAN DIEGO	CA		02/25/2022		7,689		(194)			(194)		7,495	7,495			
100080238	SPRING VALLEY	CA		02/25/2022		10,439		(401)			(401)		10,038	10,038			
100080241	FISCHER	TX		02/25/2022		9,216		(572)			(572)		8,644	8,644			
100080242	NORTH BRUNSWICK	NJ		02/25/2022		5,896		(223)			(223)		5,673	5,673			
100080246	DORAL	FL		02/25/2022		12,220		(106)			(106)		12,114	12,114			
100080248	VERONA	NJ		02/25/2022		7,304		(323)			(323)		6,981	6,981			
100080257	TWICKENHAM	GBR		02/22/2022										138	138		138
100080259	DELFT	NLD		02/22/2022										264	264		264

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100080260	BREDA	NLD		02/22/2022										109	109		109
100080261	ROOSENDAAL	NLD		02/22/2022										97	97		97
100080262	DEVENTER	NLD		02/22/2022										52	52		52
100080263	ZIERIKZEE	NLD		02/22/2022										572	572		572
100080264	BREDA	NLD		02/22/2022										159	159		159
100080265	UDEN	NLD		02/22/2022										139	139		139
100080266	ZALTBOMMEL	NLD		02/22/2022										1,047	1,047		1,047
100080267	ZALTBOMMEL	NLD		02/22/2022										142	142		142
100080268	ZALTBOMMEL	NLD		02/22/2022		993						93	1,086	1,095	9		9
100080272	ZIERIKZEE	NLD		02/22/2022		466,065						43,515	509,580	497,646	(11,934)		(11,934)
100080273	ROTTERDAM	NLD		02/22/2022										255	255		255
100080274	ROTTERDAM	NLD		02/22/2022		124,284						11,604	135,888	135,588	(300)		(300)
100080275	BOLSWARD	NLD		02/22/2022		5,915						552	6,467	6,526	59		59
100080276	BOLSWARD	NLD		02/22/2022										278	278		278
100080277	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022										690	690		690
100080278	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		2,466						230	2,696	2,731	36		36
100080279	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022										8	8		8
100080280	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		4,391						410	4,801	4,930	129		129
100080281	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022										9	9		9
100080282	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		4,908						458	5,366	5,510	144		144
100080283	SPIJKENISSE	NLD		02/22/2022										433	433		433
100080284	HOOGEVEEN	NLD		02/22/2022										72	72		72
100080285	HOOGEVEEN	NLD		02/22/2022										73	73		73
100080286	HOOGEVEEN	NLD		02/22/2022										71	71		71
100080287	MAASTRICHT	NLD		02/22/2022										110	110		110
100080288	MAASTRICHT	NLD		02/22/2022		1,999						187	2,186	2,200	15		15
100080291	ROTTERDAM	NLD		02/22/2022		199,631						18,639	218,270	227,759	9,489		9,489
100080292	ALPHEN AAN DEN RIJN	NLD		02/22/2022										272	272		272
100080295	UTRECHT	NLD		02/22/2022										736	736		736
100080296	UTRECHT	NLD		02/22/2022		5,692						532	6,224	6,268	43		43
100080299	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022										104	104		104
100080300	AMSTERDAM	NLD		02/22/2022										1,336	1,336		1,336
100080301	AMSTERDAM	NLD		02/22/2022		6,527						609	7,136	7,205	69		69
100080302	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022										497	497		497
100080303	ZIERIKZEE	NLD		02/22/2022		135,936						12,692	148,628	155,410	6,782		6,782
100080304	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022										217	217		217
100080305	ZIERIKZEE	NLD		02/22/2022		904,944						84,491	989,435	1,006,316	16,881		16,881
100080306	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		1,596,015						149,014	1,745,029	1,746,383	1,354		1,354
100080307	ROTTERDAM	NLD		02/22/2022										346	346		346
100080308	AMSTERDAM	NLD		02/22/2022										216	216		216
100080309	AMSTERDAM	NLD		02/22/2022		1,624						152	1,776	1,790	14		14
100080310	LEEUWARDEN	NLD		02/22/2022		2,239						209	2,448	2,482	33		33
100080311	LEEUWARDEN	NLD		02/22/2022										630	630		630
100080312	ROTTERDAM	NLD		02/22/2022		890						83	973	982	9		9
100080313	ROTTERDAM	NLD		02/22/2022										166	166		166
100080314	MAASTRICHT	NLD		02/22/2022										172	172		172
100080315	DEN HAAG	NLD		02/22/2022		186,666						17,428	204,094	212,998	8,904		8,904
100080317	AMSTERDAM	NLD		02/22/2022										495	495		495
100080319	ZIERIKZEE	NLD		02/22/2022										1,438	1,438		1,438
100080320	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022										106	106		106
100080321	DEN HAAG	NLD		02/22/2022										320	320		320

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080322	DEN HAAG	NLD		02/22/2022		2,674						250	2,924	2,945	21		21
100080325	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022		1,674						156	1,830	1,848	18		18
100080326	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022										355	355		355
100080329	LEEUWARDEN	NLD		02/22/2022										352	352		352
100080330	HEEMSTEDE	NLD		02/22/2022		1,390						130	1,520	1,531	10		10
100080331	HEEMSTEDE	NLD		02/22/2022										176	176		176
100080332	AMSTERDAM	NLD		02/22/2022										272	272		272
100080333	AMSTERDAM	NLD		02/22/2022		1,321						123	1,444	1,458	14		14
100080334	LELYSTAD	NLD		02/22/2022										93	93		93
100080335	ALPHEN AAN DEN RIJN	NLD		02/22/2022		558,502						52,145	610,647	627,051	16,404		16,404
100080337	JERSEY CITY	NJ		02/24/2022		10,277		(160)			(160)		10,117	10,117			
100080338	JERSEY CITY	NJ		02/24/2022		10,220		(159)			(159)		10,061	10,061			
100080339	NEWARK	NJ		02/24/2022		15,439		(246)			(246)		15,193	15,193			
100080340	NEW YORK	NY		02/24/2022		38,804		(1,048)			(1,048)		37,756	37,756			
100080341	SAN DIEGO	CA		02/28/2022		11,884		(299)			(299)		11,585	11,585			
100080343	SHERMAN OAKS	CA		02/28/2022		27,759		(498)			(498)		27,261	27,261			
100080344	MILLBRAE	CA		02/28/2022		11,940		70			70		12,010	12,010			
100080345	SAN JOSE	CA		02/28/2022		8,769		(85)			(85)		8,684	8,684			
100080349	LOS ANGELES	CA		02/28/2022		14,242		(112)			(112)		14,130	14,130			
100080351	SAN JOSE	CA		02/28/2022		13,348		(120)			(120)		13,228	13,228			
100080352	CULVER CITY	CA		02/28/2022		9,208		(145)			(145)		9,063	9,063			
100080353	ALHAMBRA	CA		02/28/2022		13,356		(225)			(225)		13,131	13,131			
100080356	HUNTINGTON BEACH	CA		02/28/2022		23,751		(638)			(638)		23,113	23,113			
100080357	COTTONWOOD	AZ		02/28/2022		7,557		(337)			(337)		7,220	7,220			
100080358	WESTMINSTER	CA		02/28/2022		8,359		(236)			(236)		8,123	8,123			
100080360	SAN JOSE	CA		02/28/2022		55,867		(2,020)			(2,020)		53,847	53,847			
100080361	LOS ANGELES	CA		02/28/2022		12,091		(58)			(58)		12,033	12,033			
100080362	BONITA	CA		02/28/2022		13,947		(196)			(196)		13,751	13,751			
100080363	WOODLAND HILLS	CA		02/28/2022		23,090		(677)			(677)		22,413	22,413			
100080365	VENICE	CA		02/28/2022		19,461		(196)			(196)		19,265	19,265			
100080368	LOS ANGELES	CA		02/28/2022		16,386		(72)			(72)		16,314	16,314			
100080369	GARDEN GROVE	CA		02/28/2022		11,670		(203)			(203)		11,467	11,467			
100080371	JURUPA VALLEY	CA		04/14/2022		8,511		(313)			(313)		8,198	8,198			
100080372	FORT WORTH	TX		04/14/2022		34,163		(341)			(341)		33,822	33,822			
100080373	HUNTINGTON BEACH	CA		04/14/2022		7,736		(310)			(310)		7,426	7,426			
100080374	SCOTTSDALE	AZ		04/14/2022		22,378		(990)			(990)		21,388	21,388			
100080375	PARMA	OH		04/14/2022		15,689		(39)			(39)		15,650	15,650			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		8,140		(246)			(246)		7,894	7,894			
100080377	VICTORIA	TX		04/14/2022		4,698		(178)			(178)		4,520	4,520			
100080378	FRESNO	CA		04/14/2022		10,172		24			24		10,196	10,196			
100080379	REDDING	CA		04/14/2022		9,758		(296)			(296)		9,462	9,462			
100080380	CHULA VISTA	CA		04/14/2022		11,405		(319)			(319)		11,086	11,086			
100080382	SAN DIEGO	CA		04/14/2022		4,015		48			48		4,063	4,063			
100080383	GARDEN GROVE	CA		04/14/2022		9,247		3			3		9,250	9,250			
100080387	DENISON	TX		04/14/2022		3,629		(116)			(116)		3,513	3,513			
100080388	PARADISE	CA		04/14/2022		5,624		(84)			(84)		5,540	5,540			
100080389	GALVESTON	TX		04/14/2022		5,984		35			35		6,019	6,019			
100080392	DENISON	TX		04/14/2022		3,478		(88)			(88)		3,390	3,390			
100080393	LAHAINA	HI		04/14/2022		6,803		(189)			(189)		6,614	6,614			
100080397	GARDEN GROVE	CA		04/14/2022		7,325		(187)			(187)		7,138	7,138			
100080398	WOODLAND HILLS	CA		04/14/2022		18,195		(335)			(335)		17,860	17,860			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080399	JACKSONVILLE	FL		04/14/2022		2,913		(327)			(327)		2,586	2,586			
100080400	FOREST GROVE	OR		04/14/2022		6,527		(93)			(93)		6,434	6,434			
100080405	INDIO	CA		04/14/2022		11,208		(258)			(258)		10,950	10,950			
100080407	INDIO	CA		04/14/2022		8,166		(195)			(195)		7,971	7,971			
100080408	LOS ANGELES	CA		04/14/2022		16,547		(686)			(686)		15,861	15,861			
100080409	GLENDALE	AZ		04/14/2022		10,665		(98)			(98)		10,567	10,567			
100080410	LOS ANGELES	CA		04/14/2022		17,906		(881)			(881)		17,025	17,025			
100080412	MESA	AZ		04/14/2022		4,335		(90)			(90)		4,245	4,245			
100080414	RICHMOND	TX		04/14/2022		7,244		(194)			(194)		7,050	7,050			
100080416	PALM CITY	FL		04/14/2022		5,692		(71)			(71)		5,621	5,621			
100080418	SACRAMENTO	CA		04/14/2022		2,459		(74)			(74)		2,385	2,385			
100080419	BELLAIRE	TX		04/14/2022		8,900		(375)			(375)		8,525	8,525			
100080421	LAHAINA	HI		04/14/2022		5,507		(156)			(156)		5,351	5,351			
100080424	HOLLY HILL	FL		04/14/2022		3,892		(244)			(244)		3,648	3,648			
100080425	ORLANDO	FL		04/14/2022		4,600		(44)			(44)		4,556	4,556			
100080427	HOUSTON	TX		04/14/2022		4,301		(160)			(160)		4,141	4,141			
100080428	GARDEN GROVE	CA		03/10/2022		11,170		45			45		11,215	11,215			
100080429	SACRAMENTO	CA		03/10/2022		38,299		(190)			(190)		38,109	38,109			
100080430	NORTH HILLS	CA		03/10/2022		12,918		108			108		13,026	13,026			
100080431	HARBOR CITY	CA		03/10/2022		12,053		(169)			(169)		11,884	11,884			
100080432	HUNTINGTON BEACH	CA		03/10/2022		36,151		(973)			(973)		35,178	35,178			
100080433	EL MONTE	CA		03/10/2022		8,224		(233)			(233)		7,991	7,991			
100080436	HACKENSACK	NJ		03/10/2022		3,542		(178)			(178)		3,364	3,364			
100080437	N LAS VEGAS	NV		03/10/2022		4,018		(253)			(253)		3,765	3,765			
100080438	HOMESTEAD	FL		03/10/2022		6,892		(203)			(203)		6,689	6,689			
100080440	CHESTERBROOK	PA		03/10/2022		4,112		(195)			(195)		3,917	3,917			
100080442	TORRANCE	CA		03/10/2022		12,749		(194)			(194)		12,555	12,555			
100080443	LOS ANGELES	CA		03/10/2022		12,361		(280)			(280)		12,081	12,081			
100080447	JENKINTOWN	PA		03/10/2022		20,889		172			172		21,061	21,061			
100080449	BRUSH PRAIRIE	WA		03/10/2022		13,126		(224)			(224)		12,902	12,902			
100080450	HOMEDALE	ID		03/10/2022		7,155		(266)			(266)		6,889	6,889			
100080451	BRICK	NJ		03/10/2022		3,319		(108)			(108)		3,211	3,211			
100080452	COCONUT CREEK	FL		03/10/2022		5,024		(263)			(263)		4,761	4,761			
100080453	CYPRESS	TX		03/10/2022		6,203		(240)			(240)		5,963	5,963			
100080454	OSPREY	FL		03/10/2022		8,661		(224)			(224)		8,437	8,437			
100080455	STATEN ISLAND	NY		03/10/2022		7,425		(92)			(92)		7,333	7,333			
100080456	POWHATAN	VA		03/10/2022		16,645		(185)			(185)		16,460	16,460			
100080458	HOMEDALE	ID		03/10/2022		2,724		(84)			(84)		2,640	2,640			
100080459	NAPLES	FL		03/10/2022		15,961		(498)			(498)		15,463	15,463			
100080462	HOLLYWOOD	FL		03/10/2022		13,584		(465)			(465)		13,119	13,119			
100080463	WINDERMERE	FL		03/10/2022		11,149		(274)			(274)		10,875	10,875			
100080464	WINTER HAVEN	FL		03/10/2022		4,898		(121)			(121)		4,777	4,777			
100080466	MIAMI BEACH	FL		03/10/2022		3,507		(150)			(150)		3,357	3,357			
100080467	WEST COVINA	CA		03/10/2022		13,588		(205)			(205)		13,383	13,383			
100080468	WILLLIAMS	AZ		03/10/2022		9,863		(133)			(133)		9,730	9,730			
100080471	BIG BEAR CITY	CA		03/10/2022		5,842		(166)			(166)		5,676	5,676			
100080472	THOUSAND OAKS	CA		03/10/2022		15,476		(259)			(259)		15,217	15,217			
100080474	FONTANA	CA		03/24/2022		7,144		(245)			(245)		6,899	6,899			
100080475	MIAMI BEACH	FL		03/10/2022		5,345		(72)			(72)		5,273	5,273			
100080477	HICKORY	NC		03/10/2022		5,356		(281)			(281)		5,075	5,075			
100080478	EVANS	CO		03/10/2022		11,859		(421)			(421)		11,438	11,438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080479	CORNELIUS	NC		03/10/2022		47,746		52			52		47,798	47,798			
100080483	VENTURA	CA		03/10/2022		10,236		(263)			(263)		9,973	9,973			
100080486	NEWARK	NJ		03/10/2022		3,100		(141)			(141)		2,959	2,959			
100080487	WINCHESTER	CA		03/10/2022		11,808		(394)			(394)		11,414	11,414			
100080489	AUSTIN	TX		03/10/2022		7,515		(374)			(374)		7,141	7,141			
100080490	UPPER CHICHESTER	PA		03/10/2022		7,861		(505)			(505)		7,356	7,356			
100080491	MIAMI	FL		03/10/2022		12,632		(252)			(252)		12,380	12,380			
100080494	RANCHO CUCAMONGA	CA		03/10/2022		19,951		(102)			(102)		19,849	19,849			
100080496	TEMPE	AZ		03/10/2022		18,547		(621)			(621)		17,926	17,926			
100080497	RYE	CO		03/10/2022		2,116		(82)			(82)		2,034	2,034			
100080501	WAIANAE	HI		03/10/2022		8,631		(521)			(521)		8,110	8,110			
100080504	ONTARIO	CA		03/10/2022		6,003		131			131		6,134	6,134			
100080505	EDINBURG	VA		03/10/2022		5,242		(135)			(135)		5,107	5,107			
100080506	JASPER	GA		03/10/2022		10,215		(222)			(222)		9,993	9,993			
100080507	WEEHAWKEN	NJ		03/10/2022		13,008		(462)			(462)		12,546	12,546			
100080509	PALM BEACH	FL		03/10/2022		51,607		(318)			(318)		51,289	51,289			
100080510	LONG BEACH	CA		03/10/2022		5,207		(182)			(182)		5,025	5,025			
100080518	MIAMI	FL		03/10/2022		8,562		(263)			(263)		8,299	8,299			
100080521	BRIGHTON	CO		03/30/2022		7,579		(238)			(238)		7,341	7,341			
100080526	BELL GARDENS	CA		03/30/2022		9,833		53			53		9,886	9,886			
100080527	FOLSOM	CA		03/30/2022		12,938		(408)			(408)		12,530	12,530			
100080528	LA HABRA	CA		04/12/2022		2,510		(55)			(55)		2,455	2,455			
100080529	CARSON	CA		03/30/2022		11,742		(339)			(339)		11,403	11,403			
100080537	SAN DIEGO	CA		03/30/2022		35,042		(231)			(231)		34,811	34,811			
100080751	RIVERBANK	CA		03/10/2022		14,451		(283)			(283)		14,168	14,168			
100080752	HOLMES BEACH	FL		03/10/2022		9,260		(126)			(126)		9,134	9,134			
100080754	PHOENIX	AZ		03/10/2022		9,953		(142)			(142)		9,811	9,811			
100080755	AVENTURA	FL		03/10/2022		2,215		(41)			(41)		2,174	2,174			
100080756	VALRICO	FL		03/10/2022		2,673		(70)			(70)		2,603	2,603			
100080757	PARADISE VALLEY	AZ		03/10/2022		53,786		(667)			(667)		53,119	53,119			
100080758	ASHEVILLE	NC		03/24/2022		8,656		(331)			(331)		8,325	8,325			
100080759	TAVARES	FL		03/10/2022		4,801		(337)			(337)		4,464	4,464			
100080761	WINTER GARDEN	FL		03/10/2022		4,334		(96)			(96)		4,238	4,238			
100080762	MIAMI	FL		03/24/2022		6,761		(169)			(169)		6,592	6,592			
100080763	DELRAY BEACH	FL		03/24/2022		16,674		(181)			(181)		16,493	16,493			
100080764	WINTER GARDEN	FL		03/10/2022		4,633		(280)			(280)		4,353	4,353			
100080767	LONGVIEW	TX		03/10/2022		3,235		(91)			(91)		3,144	3,144			
100080768	SHOW LOW	AZ		03/24/2022		11,363		(96)			(96)		11,267	11,267			
100080769	TAVERNIER	FL		03/24/2022		7,264		(105)			(105)		7,159	7,159			
100080770	KISSIMMEE	FL		03/15/2022		5,632		(339)			(339)		5,293	5,293			
100080772	VERO BEACH	FL		03/24/2022		1,355		(48)			(48)		1,307	1,307			
100080774	ORLANDO	FL		03/15/2022		2,972		(226)			(226)		2,746	2,746			
100080775	MAGNOLIA	TX		03/15/2022		7,127		(193)			(193)		6,934	6,934			
100080777	SANTA MONICA	CA		03/15/2022		12,112		(38)			(38)		12,074	12,074			
100080778	CORONA DEL MAR	CA		03/15/2022		65,052		(263)			(263)		64,789	64,789			
100080779	LOS ANGELES	CA		03/15/2022		13,529		(44)			(44)		13,485	13,485			
100080780	LOS ANGELES	CA		03/15/2022		38,621		(265)			(265)		38,356	38,356			
100080783	JACKSONVILLE	AR		03/15/2022		11,333		(31)			(31)		11,302	11,302			
100080784	MIAMI	FL		03/15/2022		34,876		349			349		35,225	35,225			
100080785	WINTER GARDEN	FL		03/15/2022		8,271		(90)			(90)		8,181	8,181			
100080786	CALIFORNIA CITY	CA		03/15/2022		3,489		(173)			(173)		3,316	3,316			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080789	LOS ANGELES	CA		03/15/2022		15,925		(619)			(619)		15,306	15,306			
100080793	DUCK	NC		03/15/2022		8,407		(151)			(151)		8,256	8,256			
100080794	LOS ANGELES	CA		03/15/2022		12,457		(406)			(406)		12,051	12,051			
100080795	AMERICAN FORK	UT		03/15/2022		7,718		(264)			(264)		7,454	7,454			
100080796	AVENTURA	FL		03/15/2022		7,923		(250)			(250)		7,673	7,673			
100080797	YUCCA VALLEY	CA		03/15/2022		4,680		(95)			(95)		4,585	4,585			
100080798	OAK HILLS	CA		03/15/2022		3,748		(157)			(157)		3,591	3,591			
100080799	ST AUGUSTINE	FL		03/24/2022		8,521		(279)			(279)		8,242	8,242			
100080800	SOUTHINGTON	CT		03/15/2022		5,073		(278)			(278)		4,795	4,795			
100080801	WINTER PARK	FL		03/15/2022		9,299		(24)			(24)		9,275	9,275			
100080802	LOS ANGELES	CA		03/15/2022		19,913		(541)			(541)		19,372	19,372			
100080803	KISSIMMEE	FL		03/24/2022		4,351		(236)			(236)		4,115	4,115			
100080804	AGOURA	CA		03/15/2022		15,717		(939)			(939)		14,778	14,778			
100080806	LAS VEGAS	NV		03/15/2022		11,676		(183)			(183)		11,493	11,493			
100080809	DAVENPORT	FL		03/01/2022		25,799		(2,119)			(2,119)		23,680	23,680			
100080811	LAGUNA HILLS	CA		03/15/2022		32,798		(564)			(564)		32,234	32,234			
100080812	BROOKLYN	NY		03/15/2022		6,443		(213)			(213)		6,230	6,230			
100080814	KISSIMMEE	FL		03/15/2022		4,854		(263)			(263)		4,591	4,591			
100080815	BYRON	GA		03/15/2022		3,684		(80)			(80)		3,604	3,604			
100080818	PARKLAND	FL		03/15/2022		48,654		(364)			(364)		48,290	48,290			
100080819	KISSIMMEE	FL		03/15/2022		3,313		(264)			(264)		3,049	3,049			
100080820	HOUSTON	TX		03/15/2022		6,930		(206)			(206)		6,724	6,724			
100080824	HOUSTON	TX		03/15/2022		6,930		(206)			(206)		6,724	6,724			
100080825	LINDENHURST	NY		03/15/2022		8,166		212			212		8,378	8,378			
100080826	SAN BERNARDINO	CA		03/10/2022		13,331		(617)			(617)		12,714	12,714			
100080827	MOORESVILLE	NC		03/10/2022		17,926		(416)			(416)		17,510	17,510			
100080828	LOS ANGELES	CA		03/10/2022		7,163		(384)			(384)		6,779	6,779			
100080829	NATIONAL CITY	CA		03/10/2022		14,875		(243)			(243)		14,632	14,632			
100080831	HAPPY VALLEY	OR		03/10/2022		5,714		(358)			(358)		5,356	5,356			
100080832	REDMOND	OR		03/10/2022		5,573		(260)			(260)		5,313	5,313			
100080834	REDMOND	OR		03/10/2022		5,493		(281)			(281)		5,212	5,212			
100080835	CLEARWATER	FL		04/22/2022		4,099		(425)			(425)		3,674	3,674			
100080836	TOPANGA	CA		03/10/2022		39,997		(96)			(96)		39,901	39,901			
100080838	LOS ANGELES	CA		04/01/2022		107		(1)			(1)		106	106			
100080839	BONITA SPRINGS	FL		03/10/2022		5,224		(332)			(332)		4,892	4,892			
100080840	BISBEE	AZ		03/10/2022		4,855		(134)			(134)		4,721	4,721			
100080844	HOLLYWOOD	FL		03/10/2022		4,621		(386)			(386)		4,235	4,235			
100080845	LOS ANGELES	CA		03/10/2022		7,459		(134)			(134)		7,325	7,325			
100080847	KLAMATH FALLS	OR		03/10/2022		8,001		(215)			(215)		7,786	7,786			
100080848	LOS ALAMITOS	CA		03/10/2022		21,271		(1,047)			(1,047)		20,224	20,224			
100080849	DESCANO	CA		03/10/2022		20,361		(545)			(545)		19,816	19,816			
100080850	AVENTURA	FL		03/10/2022		4,726		(263)			(263)		4,463	4,463			
100080851	BRIGHTON	CO		03/10/2022		419		(19)			(19)		400	400			
100080852	SAN CLEMENTE	CA		03/10/2022		38		(1)			(1)		37	37			
100080853	HEMET	CA		03/10/2022		6,014		(362)			(362)		5,652	5,652			
100080854	LOS ANGELES	CA		03/10/2022		78,347		4,203			4,203		82,550	82,550			
100080855	BONSALL	CA		03/10/2022		17,787		(538)			(538)		17,249	17,249			
100080856	DOVER	FL		03/17/2022		6,944		(84)			(84)		6,860	6,860			
100080858	CEDAR PARK	TX		03/10/2022		9,461		(463)			(463)		8,998	8,998			
100080860	HAYWARD	CA		03/10/2022		11,933		(90)			(90)		11,843	11,843			
100080861	AUSTIN	TX		03/10/2022		15,489		(682)			(682)		14,807	14,807			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080862	OTISVILLE	MI		03/10/2022		3,531		(235)			(235)		3,296	3,296			
100080863	PASADENA	CA		03/10/2022		17,224		106			106		17,330	17,330			
100080864	PEORIA	AZ		03/10/2022		5,702		(43)			(43)		5,659	5,659			
100080865	PHOENIX	AZ		03/10/2022		5,859		(603)			(603)		5,256	5,256			
100080866	PHOENIX	AZ		03/10/2022		5,830		(574)			(574)		5,256	5,256			
100080868	SALT LAKE CITY	UT		03/10/2022		8,272		(148)			(148)		8,124	8,124			
100080869	NOKOMIS	FL		03/10/2022		14,874		(47)			(47)		14,827	14,827			
100080872	MIAMI	FL		03/10/2022		8,107		(426)			(426)		7,681	7,681			
100080874	CLOVIS	CA		03/10/2022		10,237		(467)			(467)		9,770	9,770			
100080875	DESERT HOT SPRINGS	CA		03/10/2022		5,439		(231)			(231)		5,208	5,208			
100080877	COSTA MESA	CA		03/10/2022		7,401		37			37		7,438	7,438			
100080878	PHOENIX	AZ		03/10/2022		5,370		(48)			(48)		5,322	5,322			
100080879	FROSTPROOF	FL		03/10/2022		6,437		(346)			(346)		6,091	6,091			
100080880	PHOENIX	AZ		03/10/2022		5,393		(47)			(47)		5,346	5,346			
100080881	CLEARWATER BEACH	FL		03/10/2022		10,582		(410)			(410)		10,172	10,172			
100080882	MANALAPAN	NJ		04/22/2022		5,231		(325)			(325)		4,906	4,906			
100080885	MANALAPAN	NJ		03/10/2022		4,894		(324)			(324)		4,570	4,570			
100080886	FRESNO	CA		03/10/2022		6,972		(454)			(454)		6,518	6,518			
100080887	NORTH MIAMI BEACH	FL		03/10/2022		7,446		(190)			(190)		7,256	7,256			
100080888	FRESNO	CA		03/10/2022		7,109		(437)			(437)		6,672	6,672			
100080894	INDIO	CA		03/10/2022		6,645		(452)			(452)		6,193	6,193			
100080897	FRISCO	TX		03/10/2022		22,641		(610)			(610)		22,031	22,031			
100080899	EVERGREEN	CO		04/22/2022		8,232		(268)			(268)		7,964	7,964			
100080900	TAMPA	FL		04/01/2022		4,778		(315)			(315)		4,463	4,463			
100080901	ESCONDIDO	CA		03/10/2022		10,029		(231)			(231)		9,798	9,798			
100080903	UPLAND	CA		03/10/2022		35,613		(1,052)			(1,052)		34,561	34,561			
100080907	FORT LAUDERDALE	FL		03/10/2022		9,323		(277)			(277)		9,046	9,046			
100080909	MURRIETA	CA		03/10/2022		6,218		(86)			(86)		6,132	6,132			
100080914	JOSHUA TREE	CA		04/01/2022		8,125		(373)			(373)		7,752	7,752			
100080917	MESA	AZ		03/17/2022		11,140		(390)			(390)		10,750	10,750			
100080918	TEMECULA	CA		03/10/2022		6,470		(104)			(104)		6,366	6,366			
100080920	STOCKTON	CA		04/01/2022		7,711		(218)			(218)		7,493	7,493			
100080921	MARINA DEL REY	CA		03/10/2022		5							5	5			
100080922	MESA	AZ		03/17/2022		11,955		(232)			(232)		11,723	11,723			
100080923	WHEAT RIDGE	CO		04/01/2022		6,905		(49)			(49)		6,856	6,856			
100080924	ARVADA	CO		03/17/2022		6,323		(306)			(306)		6,017	6,017			
100080925	JURUPA VALLEY	CA		04/22/2022		14,030		(407)			(407)		13,623	13,623			
100080926	ONTARIO	CA		04/01/2022		14,696		(453)			(453)		14,243	14,243			
100080928	LAVEEN	AZ		03/17/2022		10,163		(318)			(318)		9,845	9,845			
100080930	DOWNEY	CA		04/01/2022		5,569		82			82		5,651	5,651			
100080932	PLAYA DEL REY	CA		04/01/2022		11,588		(390)			(390)		11,198	11,198			
100080933	WOODLAND HILLS	CA		03/17/2022		14,034		15			15		14,049	14,049			
100080934	ELK GROVE	CA		04/01/2022		12,147		(515)			(515)		11,632	11,632			
100080937	GLENDALE	CA		04/01/2022		13,648		(351)			(351)		13,297	13,297			
100080938	PALM DESERT	CA		04/01/2022		12,500		(586)			(586)		11,914	11,914			
100080939	SNELLVILLE	GA		03/17/2022		4,459		(305)			(305)		4,154	4,154			
100080940	WHITNEY	TX		04/01/2022		5,525		(302)			(302)		5,223	5,223			
100080941	WESTMINSTER	SC		03/17/2022		2,920		(259)			(259)		2,661	2,661			
100080942	ELLWOOD CITY	PA		04/01/2022		2,689		(208)			(208)		2,481	2,481			
100080947	GREER	SC		03/17/2022		5,606		(49)			(49)		5,557	5,557			
100080950	ROYSE CITY	TX		03/17/2022		4,643		(254)			(254)		4,389	4,389			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080951	GREENWOOD VILLAGE	CO		03/17/2022		232		2			2		234	234			
100080953	HOUSTON	TX		03/18/2022		6,033		130			130		6,163	6,163			
100080954	MONUMENT	CO		03/18/2022		6,072		130			130		6,202	6,202			
100080955	HOUSTON	TX		03/18/2022		3,419		149			149		3,568	3,568			
100080956	CARY	NC		03/18/2022		3,222		31			31		3,253	3,253			
100080957	CHICAGO	IL		03/18/2022		5,318		98			98		5,416	5,416			
100080958	MANOR	TX		03/18/2022		5,765		175			175		5,940	5,940			
100080959	MISSOURI CITY	TX		03/18/2022		5,089		154			154		5,243	5,243			
100080961	NORCROSS	GA		03/18/2022		4,924		212			212		5,136	5,136			
100080962	MARTINEZ	CA		03/18/2022		7,249		119			119		7,368	7,368			
100080963	SANTA ROSA	CA		03/18/2022		3,008		49			49		3,057	3,057			
100080964	THOMASTON	GA		03/18/2022		2,324		11			11		2,335	2,335			
100080965	TACOMA	WA		03/18/2022		12,384		65			65		12,449	12,449			
100080966	CHARLOTTE	NC		03/18/2022		3,357		82			82		3,439	3,439			
100080967	BLAINE	MN		03/18/2022		4,611		44			44		4,655	4,655			
100080968	PAWTUCKET	RI		03/18/2022		4,661		64			64		4,725	4,725			
100080969	NAMPA	ID		03/18/2022		7,201		121			121		7,322	7,322			
100080970	HAINES CITY	FL		03/18/2022		3,517		80			80		3,597	3,597			
100080971	APPLE VALLEY	MN		03/18/2022		4,350		118			118		4,468	4,468			
100080972	MANCHACA	TX		03/18/2022		10,068		257			257		10,325	10,325			
100080973	MINNEAPOLIS	MN		03/18/2022		4,432		121			121		4,553	4,553			
100080975	MEDFORD	OR		03/18/2022		4,228		52			52		4,280	4,280			
100080976	SCOTTSDALE	AZ		03/18/2022		4,922		168			168		5,090	5,090			
100080978	UNION CITY	CA		03/18/2022		10,377		272			272		10,649	10,649			
100080980	BALTIMORE	MD		03/18/2022		3,082		125			125		3,207	3,207			
100080981	WINTER HAVEN	FL		03/18/2022		4,513		136			136		4,649	4,649			
100080982	HINESVILLE	GA		03/18/2022		3,518		137			137		3,655	3,655			
100080983	HINESVILLE	GA		03/18/2022		3,503		140			140		3,643	3,643			
100080984	BALTIMORE	MD		03/18/2022		3,082		125			125		3,207	3,207			
100080985	LOS ANGELES	CA		03/18/2022		10,479		293			293		10,772	10,772			
100080986	BALTIMORE	MD		03/18/2022		3,453		140			140		3,593	3,593			
100080987	PASADENA	CA		03/18/2022		26,453		599			599		27,052	26,989		(63)	(63)
100080988	ALLEN	TX		03/18/2022		6,987		240			240		7,227	7,227			
100080989	CEDAR PARK	TX		03/18/2022		6,028		158			158		6,186	6,186			
100080990	RICHMOND	TX		03/18/2022		4,333		110			110		4,443	4,443			
100080991	HUTTO	TX		03/18/2022		15,249		510			510		15,759	15,759			
100080992	ATLANTA	GA		03/18/2022		4,901		103			103		5,004	5,004			
100080993	FORT WORTH	TX		03/18/2022		3,735		136			136		3,871	3,871			
100080995	NEW BRAUNFELS	TX		03/18/2022		4,976		125			125		5,101	5,101			
100080996	CITRUS SPRINGS	FL		03/18/2022		3,392		98			98		3,490	3,490			
100080998	DENVER	CO		03/18/2022		4,847		66			66		4,913	4,913			
100080999	BROOKSHIRE	TX		03/18/2022		4,689		118			118		4,807	4,807			
100081000	CARY	NC		03/18/2022		8,822		308			308		9,130	9,130			
100081001	SAINT DAVIDS	PA		03/18/2022		6,581		107			107		6,688	6,688			
100081003	EVANS	GA		03/18/2022		4,134		105			105		4,239	4,239			
100081004	BAKERSFIELD	CA		03/18/2022		2,678		37			37		2,715	2,715			
100081005	STOCKTON	CA		03/18/2022		5,210		173			173		5,383	5,383			
100081006	LAFAYETTE	LA		03/18/2022		2,952		148			148		3,100	3,100			
100081007	NASHVILLE	TN		03/18/2022		3,980		98			98		4,078	4,078			
100081008	RICHMOND	TX		03/18/2022		5,523		106			106		5,629	5,629			
100081009	CORDOVA	TN		03/18/2022		4,130		72			72		4,202	4,202			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081010	LAS VEGAS	NV		03/18/2022		8,331		120			120		8,451	8,451			
100081011	GLENDALE	AZ		03/18/2022		17,479		839			839		18,318	18,318			
100081013	GRAND JUNCTION	CO		03/18/2022		5,759		107			107		5,866	5,866			
100081014	HAYWARD	CA		03/18/2022		3,881		40			40		3,921	3,921			
100081015	HACKETTSTOWN	NJ		03/18/2022		10,254		179			179		10,433	10,433			
100081016	SYLMAR	CA		03/18/2022		8,267		207			207		8,474	8,474			
100081017	OAKLAND	CA		03/18/2022		3,854		125			125		3,979	3,979			
100081019	ATLANTA	GA		03/18/2022		14,851		415			415		15,266	15,266			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		6,232		138			138		6,370	6,370			
100081022	CORVALLIS	OR		03/18/2022		6,941		271			271		7,212	7,212			
100081023	NEWBERG	OR		03/18/2022		7,246		298			298		7,544	7,544			
100081024	BEAVERTON	OR		03/18/2022		4,077		91			91		4,168	4,168			
100081025	NAPA	CA		03/18/2022		12,360		431			431		12,791	12,791			
100081026	NASHVILLE	TN		03/18/2022		8,723		276			276		8,999	8,999			
100081027	LAS VEGAS	NV		03/18/2022		10,014		415			415		10,429	10,429			
100081028	WESTMINSTER	CO		03/18/2022		7,075		158			158		7,233	7,233			
100081029	FORNEY	TX		03/18/2022		2,922		206			206		3,128	3,128			
100081030	WASILLA	AK		03/18/2022		3,078		149			149		3,227	3,227			
100081032	NASHVILLE	TN		03/18/2022		8,723		276			276		8,999	8,999			
100081033	INDIANA	PA		03/18/2022		6,085		193			193		6,278	6,278			
100081034	PHOENIX	AZ		03/18/2022		4,539		182			182		4,721	4,721			
100081035	SAN BRUNO	CA		03/18/2022		2,438		113			113		2,551	2,551			
100081037	LA MESA	CA		03/18/2022		7,567		197			197		7,764	7,764			
100081038	MONTGOMERY VILLAGE	MD		03/18/2022		4,189		151			151		4,340	4,340			
100081039	GREELEY	CO		03/18/2022		4,488		141			141		4,629	4,629			
100081040	WATSONVILLE	CA		03/18/2022		14,365		483			483		14,848	14,848			
100081042	ORANGE BEACH	AL		03/18/2022		8,445		198			198		8,643	8,643			
100081043	GOLETA	CA		03/18/2022		5,461		181			181		5,642	5,642			
100081044	PERKASIE	PA		03/18/2022		7,129		210			210		7,339	7,339			
100081045	MERIDIAN	ID		03/18/2022		9,414		374			374		9,788	9,788			
100081047	CLARKSVILLE	TN		03/18/2022		5,806		181			181		5,987	5,987			
100081049	MCDONOUGH	GA		03/18/2022		2,955		88			88		3,043	3,043			
100081050	KATY	TX		03/18/2022		4,381		136			136		4,517	4,517			
100081051	MANASSAS	VA		03/18/2022		4,562		114			114		4,676	4,676			
100081052	HOUSTON	TX		03/18/2022		4,534		140			140		4,674	4,674			
100081053	OCEANSIDE	CA		03/18/2022		5,734		181			181		5,915	5,915			
100081054	KATY	TX		03/18/2022		5,380		168			168		5,548	5,548			
100081055	AUSTIN	TX		03/18/2022		4,565		126			126		4,691	4,691			
100081056	PLANO	TX		03/18/2022		6,615		149			149		6,764	6,764			
100081057	DALLAS	TX		03/18/2022		5,297		114			114		5,411	5,411			
100081060	MESA	AZ		03/18/2022		3,351		65			65		3,416	3,416			
100081061	CASA GRANDE	AZ		03/18/2022		7,196		461			461		7,657	7,657			
100081062	FAIRBURN	GA		03/18/2022		5,609		154			154		5,763	5,763			
100081063	SAVANNAH	GA		03/18/2022		18,241		1,032			1,032		19,273	19,273			
100081064	GILROY	CA		03/18/2022		9,040		185			185		9,225	9,225			
100081066	MIAMI	FL		03/18/2022		12,503		719			719		13,222	13,222			
100081067	GREENSBORO	NC		03/18/2022		2,713		48			48		2,761	2,761			
100081068	NEWPORT NEWS	VA		03/18/2022		1,731		6			6		1,737	1,737			
100081070	TAMPA	FL		03/18/2022		4,090		288			288		4,378	4,378			
100081071	MATTAPAN	MA		03/18/2022		5,711		(24)			(24)		5,687	5,687			
100081072	LANHAM	MD		03/18/2022		10,923		658			658		11,581	11,581			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081073	LAS VEGAS	NV		03/18/2022		7,752		190			190		7,942	7,942			
100081074	UNION CITY	CA		03/18/2022		19,066		668			668		19,734	19,734			
100081075	CORONA	CA		03/18/2022		10,788		355			355		11,143	11,143			
100081076	LOCUST GROVE	VA		03/18/2022		3,819		161			161		3,980	3,980			
100081078	LEHIGH ACRES	FL		03/18/2022		7,551		205			205		7,756	7,756			
100081080	GEORGETOWN	TX		03/18/2022		4,948		124			124		5,072	5,072			
100081081	SAN DIEGO	CA		03/18/2022		10,512		207			207		10,719	10,719			
100081082	CHARLESTON	SC		03/18/2022		5,696		234			234		5,930	5,930			
100081083	POWDER SPRINGS	GA		03/18/2022		9,370		343			343		9,713	9,713			
100081084	FONTANA	CA		03/18/2022		6,409		550			550		6,959	6,959			
100081085	BELLINGHAM	WA		03/18/2022		8,085		213			213		8,298	8,298			
100081087	OMAHA	NE		03/18/2022		3,339		177			177		3,516	3,516			
100081088	QUINCY	MA		03/18/2022		5,761		218			218		5,979	5,979			
100081089	CLOVIS	CA		03/18/2022		4,196		162			162		4,358	4,358			
100081090	NEWTOWN SQUARE	PA		03/18/2022		7,498		178			178		7,676	7,676			
100081091	PECULIAR	MO		03/18/2022		3,632		113			113		3,745	3,745			
100081092	MISSION HILLS	CA		03/18/2022		9,691		422			422		10,113	10,113			
100081094	OAKLAND	MD		03/18/2022		5,176		117			117		5,293	5,293			
100081095	LANCASTER	CA		03/18/2022		5,096		188			188		5,284	5,284			
100081096	NAPA	CA		03/18/2022		9,179		434			434		9,613	9,613			
100081097	CYPRESS	CA		03/18/2022		5,839		95			95		5,934	5,934			
100081098	HAYMARKET	VA		03/18/2022		6,191		205			205		6,396	6,396			
100081099	MEMPHIS	TN		03/18/2022		1,842		56			56		1,898	1,898			
100081101	LITTLE ROCK	AR		03/18/2022		3,138		40			40		3,178	3,178			
100081102	NAPA	CA		03/18/2022		5,760		130			130		5,890	5,890			
100081103	MORRISTOWN	TN		03/18/2022		3,669		78			78		3,747	3,747			
100081104	LITTLE ROCK	AR		03/18/2022		3,148		40			40		3,188	3,188			
100081105	ORLANDO	FL		03/18/2022		3,588		95			95		3,683	3,683			
100081106	RICHMOND	TX		03/18/2022		4,656		231			231		4,887	4,887			
100081109	TAMPA	FL		03/18/2022		11,297		430			430		11,727	11,727			
100081110	FLORISSANT	MO		03/18/2022		1,862		43			43		1,905	1,905			
100081111	CHATTANOOGA	TN		03/18/2022		4,798		148			148		4,946	4,946			
100081112	PORTSMOUTH	VA		03/18/2022		4,164		28			28		4,192	4,192			
100081113	DALLAS	TX		03/18/2022		9,444		112			112		9,556	9,556			
100081114	CARY	NC		03/18/2022		6,134		112			112		6,246	6,246			
100081115	ASHEVILLE	NC		03/18/2022		4,780		55			55		4,835	4,835			
100081116	ROCKVILLE	MD		03/18/2022		10,581		391			391		10,972	10,972			
100081117	RAPID CITY	SD		03/18/2022		9,900		224			224		10,124	10,124			
100081118	HOUSTON	TX		03/18/2022		3,627		158			158		3,785	3,785			
100081119	MODESTO	CA		03/18/2022		4,355		97			97		4,452	4,452			
100081120	GEORGETOWN	TX		03/18/2022		6,762		257			257		7,019	7,019			
100081121	CONWAY	AR		03/18/2022		9,200		283			283		9,483	9,483			
100081122	MERCED	CA		03/18/2022		4,266		95			95		4,361	4,361			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		6,219		143			143		6,362	6,362			
100081124	CYPRESS	TX		03/18/2022		4,641		210			210		4,851	4,851			
100081125	LEETON	MO		03/18/2022		4,242		42			42		4,284	4,284			
100081127	IDAHO FALLS	ID		03/18/2022		5,511		109			109		5,620	5,620			
100081128	SAGINAW	TX		03/18/2022		5,105		84			84		5,189	5,189			
100081129	PHOENIX	AZ		03/18/2022		13,196		327			327		13,523	13,523			
100081130	FRESNO	CA		03/18/2022		4,096		68			68		4,164	4,164			
100081131	CARTERSVILLE	GA		03/18/2022		5,168		86			86		5,254	5,254			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081132	ANNA	TX		03/18/2022		4,534		(68)			(68)		4,466	4,466			
100081133	CARTERSVILLE	GA		03/18/2022		5,168		86			86		5,254	5,254			
100081134	VICTORVILLE	CA		03/18/2022		7,002		176			176		7,178	7,178			
100081135	ELKRIDGE	MD		03/18/2022		12,353		505			505		12,858	12,858			
100081136	BUFFALO	NY		03/18/2022		4,765		148			148		4,913	4,913			
100081139	PLANO	TX		03/18/2022		69,229		3,331			3,331		72,560	72,560			
100081140	CORNELIUS	OR		03/18/2022		5,996		129			129		6,125	6,125			
100081141	TEMPE	AZ		03/18/2022		10,761		331			331		11,092	11,092			
100081142	TEMPE	AZ		03/18/2022		11,262		346			346		11,608	11,608			
100081144	BRADLEY	CA		03/18/2022		14,950		234			234		15,184	15,184			
100081145	MECHANICSVILLE	VA		03/18/2022		7,946		235			235		8,181	8,181			
100081146	LAS VEGAS	NV		03/18/2022		8,734		475			475		9,209	9,209			
100081147	ARLINGTON	VA		03/18/2022		6,157		250			250		6,407	6,407			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		13,322		492			492		13,814	13,814			
100081149	MOREHEAD CITY	NC		03/18/2022		3,982		93			93		4,075	4,075			
100081150	VANCOUVER	WA		03/18/2022		6,093		153			153		6,246	6,246			
100081151	MATTHEWS	NC		03/18/2022		5,821		95			95		5,916	5,916			
100081152	MATTHEWS	NC		03/18/2022		6,213		166			166		6,379	6,379			
100081153	MATTHEWS	NC		03/18/2022		10,212		219			219		10,431	10,431			
100081154	JACKSON	NJ		03/18/2022		13,854		101			101		13,955	13,955			
100081155	JARRELL	TX		03/18/2022		5,469		117			117		5,586	5,586			
100081156	BOZEMAN	MT		03/18/2022		8,797		351			351		9,148	9,148			
100081157	JARRELL	TX		03/18/2022		7,234		194			194		7,428	7,428			
100081158	HOMESTEAD	FL		03/18/2022		10,623		460			460		11,083	11,083			
100081159	MATTHEWS	NC		03/18/2022		5,348		134			134		5,482	5,482			
100081160	LEANDER	TX		03/18/2022		8,180		205			205		8,385	8,385			
100081161	SEWARD	AK		03/18/2022		7,656		267			267		7,923	7,923			
100081162	AUSTIN	TX		03/18/2022		5,366		100			100		5,466	5,466			
100081163	ANTIOCH	CA		03/18/2022		12,572		155			155		12,727	12,727			
100081164	LOCUST GROVE	VA		03/18/2022		206,925		5,443			5,443		212,368	212,368			
100081165	WASHINGTON	DC		03/18/2022		18,140		370			370		18,510	18,510			
100081166	MATTHEWS	NC		03/18/2022		6,593		192			192		6,785	6,785			
100081168	SUN VALLEY	NV		03/18/2022		5,555		103			103		5,658	5,658			
100081169	SAN ANTONIO	TX		03/18/2022		5,780		108			108		5,888	5,888			
100081170	LACEY	WA		03/18/2022		9,307		332			332		9,639	9,639			
100081171	WASHINGTON	DC		03/18/2022		18,293		373			373		18,666	18,666			
100081172	WOODBURN	OR		03/18/2022		8,882		223			223		9,105	9,105			
100081173	FALLS CHURCH	VA		03/18/2022		4,888		125			125		5,013	5,013			
100081174	BROOMFIELD	CO		03/18/2022		6,179		89			89		6,268	6,268			
100081175	SEATTLE	WA		03/18/2022		7,455		(96)			(96)		7,359	7,359			
100081176	VERO BEACH	FL		03/18/2022		6,995		115			115		7,110	7,110			
100081177	SEATTLE	WA		03/18/2022		6,485		147			147		6,632	6,632			
100081179	PFLUGERVILLE	TX		03/18/2022		8,451		264			264		8,715	8,715			
100081180	MIRAMAR BEACH	FL		03/18/2022		10,869		202			202		11,071	11,071			
100081181	PHOENIX	AZ		03/18/2022		5,939		146			146		6,085	6,085			
100081183	WOODSTOCK	GA		03/18/2022		4,331		87			87		4,418	4,418			
100081185	AMERICAN FORK	UT		03/18/2022		5,157		25			25		5,182	5,182			
100081186	ATLANTA	GA		03/18/2022		7,964		213			213		8,177	8,177			
100081187	LAREDO	TX		03/18/2022		3,937		195			195		4,132	4,132			
100081188	LOS ANGELES	CA		03/18/2022		8,451		250			250		8,701	8,701			
100081189	SANTA ROSA	CA		03/18/2022		7,396		168			168		7,564	7,564			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081191	AMERICAN FORK	UT		03/18/2022		5,175		25			25		5,200	5,200			
100081193	PHOENIX	AZ		03/18/2022		3,878		(11)			(11)		3,867	3,867			
100081194	FULLERTON	CA		03/18/2022		22,114		771			771		22,885	22,885			
100081195	DUNNELLON	FL		03/18/2022		5,059		168			168		5,227	5,227			
100081196	BUDA	TX		03/18/2022		9,225		327			327		9,552	9,552			
100081197	LITCHFIELD PARK	AZ		03/18/2022		5,336		66			66		5,402	5,402			
100081198	SALT LAKE CITY	UT		03/18/2022		11,483		382			382		11,865	11,865			
100081199	BOSTON	MA		03/18/2022		12,873		240			240		13,113	13,113			
100081200	LEHI	UT		03/18/2022		5,450		117			117		5,567	5,567			
100081201	DAYTONA BEACH	FL		03/18/2022		5,589		69			69		5,658	5,658			
100081202	TULSA	OK		03/18/2022		3,011		15			15		3,026	3,026			
100081204	PEORIA	AZ		03/18/2022		6,488		139			139		6,627	6,627			
100081205	IOLA	TX		03/18/2022		7,617		210			210		7,827	7,827			
100081206	DURHAM	NC		03/18/2022		2,766		123			123		2,889	2,889			
100081207	BRAMBLETON	VA		03/18/2022		10,733		287			287		11,020	11,020			
100081208	EDMOND	OK		03/18/2022		6,550		122			122		6,672	6,672			
100081209	STOCKBRIDGE	GA		03/18/2022		5,246		158			158		5,404	5,404			
100081210	NEW BRAUNFELS	TX		03/18/2022		6,112		114			114		6,226	6,226			
100081211	FRISCO	TX		03/18/2022		7,578		260			260		7,838	7,838			
100081212	EVERETT	MA		03/18/2022		26,501		750			750		27,251	27,251			
100081213	SAN ANTONIO	TX		03/18/2022		4,049		92			92		4,141	4,141			
100081214	PEOTONE	IL		03/18/2022		4,961		202			202		5,163	5,163			
100081215	MEMPHIS	TN		03/18/2022		3,841		50			50		3,891	3,891			
100081216	MOREHEAD CITY	NC		03/18/2022		3,154		63			63		3,217	3,217			
100081217	HUNTSVILLE	AL		03/18/2022		4,004		121			121		4,125	4,125			
100081219	PROSPER	TX		03/18/2022		7,466		276			276		7,742	7,742			
100081220	CANTON	NC		03/18/2022		4,869		122			122		4,991	4,991			
100081221	MARS HILL	NC		03/18/2022		5,657		155			155		5,812	5,812			
100081222	ASHBURN	VA		03/18/2022		3,420		91			91		3,511	3,511			
100081223	O FALLON	MO		03/18/2022		3,681		83			83		3,764	3,764			
100081224	NORTH LAS VEGAS	NV		03/18/2022		5,203		52			52		5,255	5,255			
100081225	YORKTOWN	VA		03/18/2022		4,594		129			129		4,723	4,723			
100081226	GALLATIN	TN		03/18/2022		4,784		87			87		4,871	4,871			
100081227	MARIETTA	GA		03/18/2022		4,424		141			141		4,565	4,565			
100081228	LONG BRANCH	NJ		03/18/2022		18,640		291			291		18,931	18,931			
100081229	MADISON	SD		03/18/2022		3,587		81			81		3,668	3,668			
100081230	ANKENY	IA		03/18/2022		5,635		174			174		5,809	5,809			
100081231	SANFORD	NC		03/18/2022		4,140		150			150		4,290	4,290			
100081232	OKLAHOMA CITY	OK		03/18/2022		2,276		72			72		2,348	2,348			
100081233	GRAND BLANC	MI		03/18/2022		2,041		47			47		2,088	2,088			
100081234	OKLAHOMA CITY	OK		03/18/2022		2,148		50			50		2,198	2,198			
100081235	OKLAHOMA CITY	OK		03/18/2022		2,536		62			62		2,598	2,598			
100081237	MYRTLE BEACH	SC		03/18/2022		3,679		111			111		3,790	3,790			
100081238	PLANO	TX		03/18/2022		7,889		421			421		8,310	8,310			
100081239	GRAND BLANC	MI		03/18/2022		2,041		47			47		2,088	2,088			
100081241	WAYNESVILLE	NC		03/18/2022		5,586		172			172		5,758	5,758			
100081243	MECHANICSVILLE	VA		03/18/2022		4,877		66			66		4,943	4,943			
100081244	KNOXVILLE	TN		03/18/2022		6,916		244			244		7,160	7,160			
100081247	PLACENTIA	CA		03/18/2022		6,316		63			63		6,379	6,379			
100081250	LAKE ELSINORE	CA		03/18/2022		(7,929)		139			139		(7,790)	(7,790)			
100081251	MYRTLE BEACH	SC		03/18/2022		5,679		142			142		5,821	5,821			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081252	ALISO VIEJO	CA		03/18/2022		14,487		106			106		14,593	14,593			
100081253	LEXINGTON PARK	MD		03/18/2022		7,176		312			312		7,488	7,488			
100081254	HENDERSON	NV		03/18/2022		6,905		173			173		7,078	7,078			
100081255	LEBANON	TN		03/18/2022		8,743		349			349		9,092	9,092			
100081256	LEANDER	TX		03/18/2022		6,463		183			183		6,646	6,646			
100081257	PUYALLUP	WA		03/18/2022		10,143		337			337		10,480	10,480			
100081258	MERCED	CA		03/18/2022		5,358		134			134		5,492	5,492			
100081259	ORLANDO	FL		03/18/2022		5,659		142			142		5,801	5,801			
100081260	NAPA	CA		03/18/2022		13,631		808			808		14,439	14,439			
100081261	BOZEMAN	MT		03/18/2022		9,388		231			231		9,619	9,619			
100081263	BRADENTON	FL		03/18/2022		5,412		169			169		5,581	5,581			
100081264	LATHROP	CA		03/18/2022		10,004		251			251		10,255	10,255			
100081265	SAN DIEGO	CA		03/18/2022		12,039		326			326		12,365	12,365			
100081266	AURORA	CO		03/18/2022		5,455		89			89		5,544	5,544			
100081267	GREENVILLE	SC		03/18/2022		5,477		102			102		5,579	5,579			
100081268	TRACY	CA		03/18/2022		6,200		163			163		6,363	6,363			
100081269	CLEVELAND	TN		03/18/2022		4,736		78			78		4,814	4,814			
100081270	TOWNSEND	DE		03/18/2022		5,825		109			109		5,934	5,934			
100081271	MORRISVILLE	NC		03/18/2022		6,069		190			190		6,259	6,259			
100081272	EL SOBRANTE	CA		03/18/2022		6,228		141			141		6,369	6,369			
100081274	PINOLE	CA		03/18/2022		6,145		139			139		6,284	6,284			
100081276	WHITEFISH	MT		03/18/2022		4,721		77			77		4,798	4,798			
100081277	PHOENIX	AZ		03/18/2022		5,899		97			97		5,996	5,996			
100081278	COROLLA	NC		03/18/2022		10,394		66			66		10,460	10,460			
100081279	GRANTS PASS	OR		03/18/2022		4,662		78			78		4,740	4,740			
100081280	WEST BOUNTIFUL	UT		03/18/2022		6,118		103			103		6,221	6,221			
100081281	LAS VEGAS	NV		03/18/2022		7,627		164			164		7,791	7,791			
100081282	LEBANON	IL		03/18/2022		6,035		(90)			(90)		5,945	5,945			
100081284	NORTH BRUNSWICK	NJ		03/18/2022		4,779		137			137		4,916	4,916			
100081286	DUNEDIN	FL		03/18/2022		4,415		98			98		4,513	4,513			
100081287	LONGMONT	CO		03/18/2022		7,375		137			137		7,512	7,512			
100081289	VIRGINIA BEACH	VA		03/18/2022		9,284		108			108		9,392	9,392			
100081290	SNEADS FERRY	NC		03/18/2022		2,842		72			72		2,914	2,914			
100081292	SAN DIEGO	CA		03/18/2022		6,086		29			29		6,115	6,115			
100081293	GROSSE POINTE PARK	MI		03/18/2022		3,805		50			50		3,855	3,855			
100081294	SMYRNA	GA		03/18/2022		5,570		269			269		5,839	5,839			
100081295	SAINT PETERS	MO		03/18/2022		4,796		109			109		4,905	4,905			
100081296	O FALLON	MO		03/18/2022		4,686		106			106		4,792	4,792			
100081297	GROSSE POINTE PARK	MI		03/18/2022		4,023		53			53		4,076	4,076			
100081298	LAKEWOOD	NJ		03/18/2022		11,186		221			221		11,407	11,407			
100081299	LAS VEGAS	NV		03/18/2022		5,221		(25)			(25)		5,196	5,196			
100081300	RIVERSIDE	CA		03/18/2022		8,140		161			161		8,301	8,301			
100081301	TEHACHAPI	CA		03/18/2022		5,561		137			137		5,698	5,698			
100081302	BEDFORD	TX		03/18/2022		5,473		117			117		5,590	5,590			
100081303	BAKERSFIELD	CA		03/18/2022		4,167		93			93		4,260	4,260			
100081304	SAN ANTONIO	TX		03/18/2022		6,071		221			221		6,292	6,292			
100081305	WILLOW GROVE	PA		03/18/2022		6,087		36			36		6,123	6,123			
100081306	PUYALLUP	WA		03/18/2022		5,704		75			75		5,779	5,779			
100081307	LANCASTER	CA		03/18/2022		6,842		214			214		7,056	7,056			
100081308	BELLINGHAM	WA		03/18/2022		8,735		117			117		8,852	8,852			
100081309	PHOENIX	AZ		03/18/2022		6,405		60			60		6,465	6,465			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081310	WASHINGTON	DC		03/18/2022		17,731		513			513		18,244	18,244			
100081311	PRINCETON	TX		03/18/2022		3,714		103			103		3,817	3,817			
100081312	FULLERTON	CA		03/18/2022		2,300		31			31		2,331	2,331			
100081313	PRINCETON	TX		03/18/2022		4,181		116			116		4,297	4,297			
100081315	COLUMBIA	MD		03/18/2022		4,222		63			63		4,285	4,285			
100081316	GILBERT	AZ		03/18/2022		4,706		133			133		4,839	4,839			
100081317	RICHMOND	TX		03/18/2022		4,059		(12)			(12)		4,047	4,047			
100081318	HINESVILLE	GA		03/18/2022		2,244		53			53		2,297	2,297			
100081319	IRVING	TX		03/18/2022		3,527		102			102		3,629	3,629			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022		11,403		352			352		11,755	11,755			
100081323	YUKON	OK		03/18/2022		3,103		91			91		3,194	3,194			
100081325	HONOLULU	HI		03/18/2022		15,738		293			293		16,031	16,031			
100081326	JOSEPHINE	TX		03/18/2022		4,964		165			165		5,129	5,129			
100081327	SAN ANTONIO	TX		03/18/2022		5,287		116			116		5,403	5,403			
100081329	WEST LAKE HILLS	TX		03/18/2022		8,519		316			316		8,835	8,835			
100081331	ALPHARETTA	GA		03/18/2022		7,225		121			121		7,346	7,346			
100081332	EL MONTE	CA		03/18/2022		7,375		28			28		7,403	7,403			
100081333	LOS ANGELES	CA		03/18/2022		10,814		245			245		11,059	11,059			
100081334	IRVINE	CA		03/18/2022		11,170		195			195		11,365	11,365			
100081335	SCOTTSDALE	AZ		03/18/2022		7,450		50			50		7,500	7,500			
100081337	SURFSIDE BCH	SC		03/18/2022		11,548		154			154		11,702	11,702			
100081339	NEBO	NC		03/18/2022		10,463		229			229		10,692	10,692			
100081340	ROWLAND HEIGHTS	CA		03/18/2022		13,660		336			336		13,996	13,996			
100081341	VIRGINIA BEACH	VA		03/18/2022		6,907		158			158		7,065	7,065			
100081344	GARDEN GROVE	CA		03/18/2022		20,826		615			615		21,441	21,441			
100081345	LONG BRANCH	NJ		03/18/2022		7,364		185			185		7,549	7,549			
100081346	FOUNTAIN VALLEY	CA		03/18/2022		14,338		137			137		14,475	14,475			
100081347	HOUSTON	TX		03/18/2022		5,877		126			126		6,003	6,003			
100081348	SCOTTSDALE	AZ		03/18/2022		11,072		296			296		11,368	11,368			
100081350	GEORGETOWN	TX		03/18/2022		4,753		42			42		4,795	4,795			
100081352	SPANISH FORT	AL		03/18/2022		4,935		164			164		5,099	5,099			
100081353	WILLIAMSBURG	VA		03/18/2022		5,610		160			160		5,770	5,770			
100081354	BOTHELL	WA		03/18/2022		4,212		119			119		4,331	4,331			
100081355	ALEXANDRIA	VA		03/18/2022		14,754		403			403		15,157	15,157			
100081356	LATHROP	CA		03/18/2022		10,004		251			251		10,255	10,255			
100081357	WEST VALLEY CITY	UT		03/18/2022		7,744		284			284		8,028	8,028			
100081359	NASHVILLE	TN		03/18/2022		13,101		131			131		13,232	13,232			
100081360	CAROLINA BEACH	NC		03/18/2022		4,446		110			110		4,556	4,556			
100081361	GILBERT	AZ		03/18/2022		6,053		137			137		6,190	6,190			
100081362	DENVER	CO		03/18/2022		3,932		94			94		4,026	4,026			
100081364	ZEBULON	NC		03/18/2022		4,347		88			88		4,435	4,435			
100081365	RALEIGH	NC		03/18/2022		5,066		115			115		5,181	5,181			
100081366	BURKE	VA		03/18/2022		5,990		164			164		6,154	6,154			
100081367	SANTA MONICA	CA		03/18/2022		29,532		1,238			1,238		30,770	30,770			
100081369	BOSSIER CITY	LA		03/18/2022		9,858		225			225		10,083	10,083			
100081370	IVINS	UT		03/18/2022		5,161		136			136		5,297	5,297			
100081371	WEST NEW YORK	NJ		03/18/2022		9,947		237			237		10,184	10,184			
100081372	PUEBLO	CO		03/18/2022		6,735		153			153		6,888	6,888			
100081373	ROCHESTER	NH		03/18/2022		4,096		54			54		4,150	4,150			
100081374	GATLINBURG	TN		03/18/2022		5,658		47			47		5,705	5,705			
100081375	SIOUX FALLS	SD		03/18/2022		3,836		144			144		3,980	3,980			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081376	PFLUGERVILLE	TX		03/18/2022		5,755		213			213		5,968	5,968			
100081377	SEASIDE PARK	NJ		03/18/2022		12,278		398			398		12,676	12,676			
100081378	ZEBULON	NC		03/18/2022		4,951		153			153		5,104	5,104			
100081379	HOUSTON	TX		03/18/2022		5,290		145			145		5,435	5,435			
100081380	GLENPOOL	OK		03/18/2022		4,139		62			62		4,201	4,201			
100081381	EVANS	GA		03/18/2022		3,955		55			55		4,010	4,010			
100081382	AUSTIN	TX		03/18/2022		10,931		145			145		11,076	11,076			
100081383	LITTLETON	NC		03/18/2022		209,397		1,504			1,504		210,901	210,901			
100081385	SARASOTA	FL		03/18/2022		5,009		50			50		5,059	5,059			
100081386	SEVIERVILLE	TN		03/18/2022		9,842		16			16		9,858	9,858			
100081387	PLAYA DEL REY	CA		03/18/2022		4,916		80			80		4,996	4,996			
100081388	BOISE	ID		03/18/2022		12,369		320			320		12,689	12,689			
100081389	SPRING LAKE	NC		03/18/2022		6,418		598			598		7,016	7,016			
100081390	BOZEMAN	MT		03/18/2022		4,670		76			76		4,746	4,746			
100081392	KATY	TX		03/18/2022		4,721		188			188		4,909	4,909			
100081393	BROOKLYN CENTER	MN		03/18/2022		4,552		98			98		4,650	4,650			
100081395	HOLLYWOOD	FL		03/18/2022		7,604		142			142		7,746	7,746			
100081396	LAS VEGAS	NV		03/18/2022		4,833		48			48		4,881	4,881			
100081397	LEBANON	TN		03/18/2022		4,953		81			81		5,034	5,034			
100081398	OREM	UT		03/18/2022		9,927		185			185		10,112	10,112			
100081399	JACKSONVILLE	FL		03/18/2022		4,722		157			157		4,879	4,879			
100081400	PUYALLUP	WA		03/18/2022		7,996		201			201		8,197	8,197			
100081401	HIGHLAND	UT		03/18/2022		11,264		210			210		11,474	11,474			
100081402	CHULA VISTA	CA		03/18/2022		9,565		275			275		9,840	9,840			
100081403	GAINESVILLE	FL		03/18/2022		4,932		130			130		5,062	5,062			
100081404	HUFFMAN	TX		03/18/2022		3,880		91			91		3,971	3,971			
100081405	CHICAGO	IL		03/18/2022		3,279		70			70		3,349	3,349			
100081406	COLLIERVILLE	TN		03/18/2022		6,188		109			109		6,297	6,297			
100081407	LEBANON	TN		03/18/2022		5,128		110			110		5,238	5,238			
100081408	MATTHEWS	NC		03/18/2022		5,821		95			95		5,916	5,916			
100081409	KENAI	AK		03/18/2022		7,009		173			173		7,182	7,182			
100081410	LAWRENCEVILLE	GA		03/18/2022		4,808		213			213		5,021	5,021			
100081411	CARPINTERIA	CA		03/18/2022		15,323		536			536		15,859	15,859			
100081412	INLET BEACH	FL		03/18/2022		7,160		125			125		7,285	7,285			
100081413	LAS VEGAS	NV		03/18/2022		6,526		164			164		6,690	6,690			
100081414	DALLAS	TX		03/18/2022		5,194		177			177		5,371	5,371			
100081415	CENTERTON	AR		03/18/2022		5,268		171			171		5,439	5,439			
100081417	FREMONT	CA		03/18/2022		12,547		315			315		12,862	12,862			
100081418	REDINGTON SHORES	FL		03/18/2022		6,271		63			63		6,334	6,334			
100081419	LOMITA	CA		03/18/2022		12,573		234			234		12,807	12,807			
100081420	INLET BEACH	FL		03/18/2022		11,007		228			228		11,235	11,235			
100081421	SEMINOLE	FL		03/18/2022		7,192		181			181		7,373	7,373			
100081422	STATEN ISLAND	NY		03/18/2022		9,684		147			147		9,831	9,831			
100081423	YAKIMA	WA		03/18/2022		9,085		217			217		9,302	9,302			
100081424	TEHACHAPI	CA		03/18/2022		28,910		898			898		29,808	29,808			
100081425	ANNA	TX		03/18/2022		6,136		283			283		6,419	6,419			
100081426	AUBURN	AL		03/18/2022		8,833		160			160		8,993	8,993			
100081427	LAS VEGAS	NV		03/18/2022		6,355		219			219		6,574	6,574			
100081429	CAYCE	SC		03/18/2022		4,145		97			97		4,242	4,242			
100081430	BATH	NC		03/18/2022		7,974		128			128		8,102	8,102			
100081431	FAYETTEVILLE	AR		03/18/2022		2,938		126			126		3,064	3,064			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081432	MODESTO	CA		03/18/2022		4,117		83			83		4,200	4,200			
100081433	PFAFFTOWN	NC		03/18/2022		2,657		87			87		2,744	2,744			
100081434	VALLEJO	CA		03/18/2022		10,505		328			328		10,833	10,833			
100081435	WENDELL	NC		03/18/2022		5,215		112			112		5,327	5,327			
100081436	KINGMAN	AZ		03/18/2022		3,310		96			96		3,406	3,406			
100081437	ASHEVILLE	NC		03/18/2022		2,858		106			106		2,964	2,964			
100081438	ZEBULON	NC		03/18/2022		4,317		138			138		4,455	4,455			
100081439	APEX	NC		03/18/2022		4,571		199			199		4,770	4,770			
100081440	MURFREESBORO	TN		03/18/2022		3,237		86			86		3,323	3,323			
100081443	MORRISTOWN	TN		03/18/2022		2,486		64			64		2,550	2,550			
100081444	LAS VEGAS	NV		03/18/2022		4,933		158			158		5,091	5,091			
100081445	FREDERICKSBURG	VA		03/18/2022		5,298		193			193		5,491	5,491			
100081446	SOUTH JORDAN	UT		03/18/2022		7,250		288			288		7,538	7,538			
100081447	RICHMOND	TX		03/18/2022		12,875		645			645		13,520	13,520			
100081449	EL CAJON	CA		03/18/2022		14,281		599			599		14,880	14,880			
100081450	WASHINGTON	DC		03/18/2022		5,422		95			95		5,517	5,517			
100081451	HENDERSON	NV		03/18/2022		7,601		280			280		7,881	7,881			
100081453	LAVEEN	AZ		03/18/2022		5,353		204			204		5,557	5,557			
100081454	SAN JOSE	CA		03/18/2022		15,242		644			644		15,886	15,886			
100081455	SNOHOMISH	WA		03/18/2022		11,355		420			420		11,775	11,775			
100081456	RENO	NV		03/18/2022		24,617		1,571			1,571		26,188	26,188			
100081457	RIVERSIDE	CA		03/18/2022		11,259		448			448		11,707	11,707			
100081458	FRIENDSWOOD	TX		03/18/2022		4,963		155			155		5,118	5,118			
100081459	AUSTIN	TX		03/18/2022		7,885		248			248		8,133	8,133			
100081460	FULSHEAR	TX		03/18/2022		4,763		149			149		4,912	4,912			
100081461	MERIDIAN	ID		03/18/2022		8,126		239			239		8,365	8,365			
100081462	BUDA	TX		03/18/2022		6,036		228			228		6,264	6,264			
100081463	MEDFORD	OR		03/18/2022		7,426		238			238		7,664	7,664			
100081464	PHEONIX	AZ		03/18/2022		3,684		147			147		3,831	3,831			
100081465	FAYETTEVILLE	AR		03/18/2022		5,507		199			199		5,706	5,706			
100081467	SACRAMENTO	CA		03/18/2022		5,379		168			168		5,547	5,547			
100081468	IRVINE	CA		03/18/2022		18,685		455			455		19,140	19,140			
100081469	PACOIMA	CA		03/18/2022		14,074		413			413		14,487	14,487			
100081470	FAIRVIEW	OR		03/18/2022		5,135		160			160		5,295	5,295			
100081471	AUGUSTA	GA		03/18/2022		3,381		143			143		3,524	3,524			
100081472	SOUTH JORDAN	UT		03/18/2022		5,582		63			63		5,645	5,645			
100081473	SAINT PETERSBURG	FL		03/18/2022		5,880		206			206		6,086	6,086			
100081474	LOS ANGELES	CA		03/18/2022		10,785		447			447		11,232	11,232			
100081475	MELISSA	TX		03/18/2022		3,703		128			128		3,831	3,831			
100081476	SUGAR MOUNTAIN	NC		03/18/2022		13,792		417			417		14,209	14,209			
100081477	BAKERSFIELD	CA		03/18/2022		3,539		93			93		3,632	3,632			
100081478	FEDERAL WAY	WA		03/18/2022		8,704		278			278		8,982	8,982			
100081479	SURPRISE	AZ		03/18/2022		8,945		419			419		9,364	9,364			
100081480	SACRAMENTO	CA		03/18/2022		4,241		95			95		4,336	4,336			
100081481	ASHBURN	VA		03/18/2022		8,693		277			277		8,970	8,970			
100081482	STERLING HTS	MI		03/18/2022		2,520							2,520	2,520			
100081483	KILL DEVIL HILLS	NC		03/18/2022		8,786		231			231		9,017	9,017			
100081485	ATLANTA	GA		03/18/2022		5,852		252			252		6,104	6,104			
100081486	LOS ANGELES	CA		03/18/2022		18,402		416			416		18,818	18,818			
100081488	WENATCHEE	WA		03/18/2022		4,985		171			171		5,156	5,156			
100081489	RALEIGH	NC		03/18/2022		7,718		179			179		7,897	7,897			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081490	STOCKTON	CA		03/18/2022		6,225		208			208		6,433	6,433			
100081491	PHOENIX	AZ		03/18/2022		4,026		100			100		4,126	4,126			
100081492	LAKEWOOD	NJ		03/18/2022		6,033		(12)			(12)		6,021	6,021			
100081493	YPSILANTI	MI		03/18/2022		4,937		51			51		4,988	4,988			
100081495	MUSTANG	OK		03/18/2022		3,878		122			122		4,000	4,000			
100081496	PIEDMONT	OK		03/18/2022		5,233		129			129		5,362	5,362			
100081497	MCKINNEY	TX		03/18/2022		9,500		201			201		9,701	9,701			
100081499	EDMOND	OK		03/18/2022		2,115		29			29		2,144	2,144			
100081502	HOUSTON	TX		03/18/2022		5,433		72			72		5,505	5,505			
100081503	SALT LAKE CITY	UT		03/18/2022		4,647		126			126		4,773	4,773			
100081504	DEERFIELD BCH	FL		03/18/2022		4,711		295			295		5,006	5,006			
100081505	SCHERTZ	TX		03/18/2022		2,990		123			123		3,113	3,113			
100081506	GAINESVILLE	FL		03/18/2022		8,996		155			155		9,151	9,151			
100081507	ROSWELL	GA		03/18/2022		12,919		594			594		13,513	13,513			
100081508	DAVENPORT	FL		03/18/2022		11,418		96			96		11,514	11,514			
100081509	GAINESVILLE	FL		03/18/2022		8,996		155			155		9,151	9,151			
100081510	ANTIOCH	CA		03/18/2022		3,999		82			82		4,081	4,081			
100081511	HARKER HEIGHTS	TX		03/18/2022		4,625		59			59		4,684	4,684			
100081512	ARDMORE	PA		03/18/2022		4,197		109			109		4,306	4,306			
100081513	FREDERICKSBURG	TX		03/18/2022		9,726		238			238		9,964	9,964			
100081514	PHILADELPHIA	PA		03/18/2022		2,539		64			64		2,603	2,603			
100081515	FREDERICKSBRG	VA		03/18/2022		4,335		117			117		4,452	4,452			
100081516	VAN NUYS	CA		03/18/2022		4,574		103			103		4,677	4,677			
100081517	FREDERICKSBURG	VA		03/18/2022		4,567		172			172		4,739	4,739			
100081519	RENTON	WA		03/18/2022		9,545		349			349		9,894	9,894			
100081520	MILFORD	MA		03/18/2022		9,838		241			241		10,079	10,079			
100081521	SAN JOSE	CA		03/18/2022		15,184		152			152		15,336	15,336			
100081522	ALLEN	TX		03/18/2022		4,821		162			162		4,983	4,983			
100081523	MILLERSVILLE	MD		03/18/2022		4,208		153			153		4,361	4,361			
100081524	EL PASO	TX		03/18/2022		4,427		119			119		4,546	4,546			
100081525	CITRUS SPGS	FL		03/18/2022		3,713		135			135		3,848	3,848			
100081526	RANCHO CALIFORNIA	CA		03/18/2022		8,364		218			218		8,582	8,582			
100081527	SPARKS	NV		03/18/2022		6,648		167			167		6,815	6,815			
100081528	HONOLULU	HI		03/18/2022		4,456		139			139		4,595	4,595			
100081531	CHAMBERSBURG	PA		03/18/2022		3,212		92			92		3,304	3,304			
100081532	SAN DIEGO	CA		03/18/2022		16,353		218			218		16,571	16,571			
100081533	SHERWOOD	AR		03/18/2022		7,158		98			98		7,256	7,256			
100081535	COMBINED LOCKS	WI		03/18/2022		6,761		(51)			(51)		6,710	6,710			
100081537	AZUSA	CA		03/18/2022		9,593		351			351		9,944	9,944			
100081538	CHAMBERSBURG	PA		03/18/2022		3,212		92			92		3,304	3,304			
100081540	IRVINE	CA		03/18/2022		10,106		177			177		10,283	10,283			
100081541	PROVIDENCE	RI		03/18/2022		8,019		185			185		8,204	8,204			
100081542	OKLAHOMA CITY	OK		03/18/2022		2,562		82			82		2,644	2,644			
100081543	SEATTLE	WA		03/18/2022		18,305		394			394		18,699	18,699			
100081544	VIENNA	VA		03/18/2022		10,688		394			394		11,082	11,082			
100081545	SOUTHPORT	NC		03/18/2022		2,773		72			72		2,845	2,845			
100081546	COROLLA	NC		03/18/2022		32,342		228			228		32,570	32,570			
100081547	SAN MATEO	CA		03/18/2022		8,069		109			109		8,178	8,178			
100081548	SAN JOSE	CA		03/18/2022		17,884		517			517		18,401	18,401			
100081549	PELHAM	AL		03/18/2022		2,992		153			153		3,145	3,145			
100081556	IRVINGTON	NJ		03/14/2022		6,907		(61)			(61)		6,846	6,846			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081559	MIDDLETOWN	OH		03/14/2022		1,539		(11)			(11)		1,528	1,528			
100081563	HEMPSTEAD	NY		03/14/2022		7,070		(149)			(149)		6,921	6,921			
100081564	NEWARK	NJ		03/14/2022		7,674		(144)			(144)		7,530	7,530			
100081584	LAS VEGAS	NV		03/24/2022		13,148		65			65		13,213	13,213			
100081587	DEERFIELD BEACH	FL		03/24/2022		3,256		(85)			(85)		3,171	3,171			
100081591	OZONE PARK	NY		03/24/2022		8,167		(203)			(203)		7,964	7,964			
100081594	CORONA	CA		03/24/2022		5,380		(54)			(54)		5,326	5,326			
100081596	CONROE	TX		03/24/2022		6,356		(127)			(127)		6,229	6,229			
100081601	HIALEAH	FL		03/24/2022		4,685		(178)			(178)		4,507	4,507			
100081605	SOUTH OZONE PARK	NY		03/24/2022		5,002		(82)			(82)		4,920	4,920			
100081607	FORNEY	TX		03/24/2022		5,697		(134)			(134)		5,563	5,563			
100081608	SAINT AUGUSTINE	FL		03/24/2022		7,767		(176)			(176)		7,591	7,591			
100081609	BEECH MOUNTAIN	NC		03/24/2022		2,049		(134)			(134)		1,915	1,915			
100081612	BLOWING ROCK	NC		03/24/2022		6,220		(175)			(175)		6,045	6,045			
100081613	PEARLAND	TX		03/24/2022		5,472		(77)			(77)		5,395	5,395			
100081614	HUNTINGTON BEACH	CA		03/24/2022		10,039		(38)			(38)		10,001	10,001			
100081618	DAVENPORT	FL		03/24/2022		8,258		(366)			(366)		7,892	7,892			
100081622	YOUNGSVILLE	NC		03/24/2022		7,368		(115)			(115)		7,253	7,253			
100081624	MIDDLETOWN	CT		03/24/2022		6,624		(90)			(90)		6,534	6,534			
100081625	CORAL SPRINGS	FL		03/24/2022		2,472		(74)			(74)		2,398	2,398			
100081627	CELEBRATION	FL		03/24/2022		9,783		(42)			(42)		9,741	9,741			
100081633	MATLACHA	FL		03/24/2022		70,486		(1,356)			(1,356)		69,130	69,130			
100081637	WEST CHESTER	PA		03/24/2022		4,440		(22)			(22)		4,418	4,418			
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		17,992		(377)			(377)		17,615	17,615			
100081641	JACKSON	NJ		03/24/2022		6,010		(143)			(143)		5,867	5,867			
100081642	PHILLIPSBURG	NJ		03/24/2022		1,780		(35)			(35)		1,745	1,745			
100081644	FORT LEE	NJ		03/24/2022		8,433		47			47		8,480	8,480			
100081648	COVINGTON	GA		03/24/2022		13,667		(843)			(843)		12,824	12,824			
100081653	LA JOLLA	CA		03/24/2022		38,881		(258)			(258)		38,623	38,623			
100081654	BRANFORD	CT		03/24/2022		12,514		(26)			(26)		12,488	12,488			
100081657	PHOENIX	AZ		03/30/2022		7,234		(82)			(82)		7,152	7,152			
100081666	DENVER	CO		03/21/2022		15,623		(372)			(372)		15,251	15,251			
100081669	FORT WORTH	TX		03/21/2022		3,201		(88)			(88)		3,113	3,113			
100081670	DOWNEY	CA		03/21/2022		14,540		(189)			(189)		14,351	14,351			
100081671	BIG BEAR LAKE	CA		03/21/2022		3,723		(122)			(122)		3,601	3,601			
100081672	LAREDO	TX		03/21/2022		7,482		(245)			(245)		7,237	7,237			
100081673	PRINCEVILLE	HI		03/21/2022		25,784		(259)			(259)		25,525	25,525			
100081676	HAINES CITY	FL		03/21/2022		2,724		(47)			(47)		2,677	2,677			
100081677	BAKERSFIELD	CA		03/21/2022		7,174		(114)			(114)		7,060	7,060			
100081678	WOODLAND HILLS	CA		03/21/2022		25,306		(113)			(113)		25,193	25,193			
100081687	HAWTHORNE	CA		03/21/2022		9,816		(134)			(134)		9,682	9,682			
100081688	TRACYS LANDING	MD		03/21/2022		31,596		(467)			(467)		31,129	31,129			
100081691	VALENCIA	CA		03/21/2022		2,386		(56)			(56)		2,330	2,330			
100081692	SAN DIMAS	CA		03/21/2022		604		(11)			(11)		593	593			
100081754	MISSION HILLS	CA		03/22/2022		8,885		(202)			(202)		8,683	8,683			
100081756	IRVINE	CA		03/22/2022		41,254		(473)			(473)		40,781	40,781			
100081757	COMMERCE	CA		03/22/2022		12,274		(155)			(155)		12,119	12,119			
100081758	SUNRISE BEACH	TX		03/22/2022		34,861		345			345		35,206	35,206			
100081759	SAN DIEGO	CA		03/22/2022		12,526		(275)			(275)		12,251	12,251			
100081760	LOS ANGELES	CA		03/22/2022		8,126		(98)			(98)		8,028	8,028			
100081761	CULVER CITY	CA		03/22/2022		164		(1)			(1)		163	163			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081763	MILLBRAE	CA		03/22/2022		30,929		(451)			(451)		30,478	30,478			
100081764	NOVATO	CA		03/22/2022		363		(6)			(6)		357	357			
100081765	OCEANSIDE	CA		03/22/2022		201		(1)			(1)		200	200			
100081767	PASADENA	CA		03/25/2022		19,547		(223)			(223)		19,324	19,324			
100081768	BUFORD	GA		03/25/2022		5,721		(148)			(148)		5,573	5,573			
100081770	ATLANTA	GA		03/25/2022		7,604		(206)			(206)		7,398	7,398			
100081777	SOUTH JORDAN	UT		03/30/2022		5,098		119			119		5,217	5,217			
100081779	DALLAS	TX		03/30/2022		17,945		(477)			(477)		17,468	17,468			
100081780	BELL CANYON	CA		03/30/2022		3,495		44			44		3,539	3,539			
100081784	SPRINGFIELD	PA		03/30/2022		6,434		197			197		6,631	6,631			
100081786	SANTA FE	NM		04/12/2022		8,802		179			179		8,981	8,981			
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		3,555		(86)			(86)		3,469	3,469			
100081791	FLORISSANT	MO		03/30/2022		2,147		44			44		2,191	2,191			
100081793	BEND	OR		03/30/2022		4,049		109			109		4,158	4,158			
100081797	NORTH MIAMI	FL		03/30/2022		2,788		(96)			(96)		2,692	2,692			
100081805	PARK CITY	UT		03/30/2022		1,310		30			30		1,340	1,340			
100081807	HARRISON	NJ		03/30/2022		8,090		45			45		8,135	8,135			
100081808	PORT SAINT LUCIE	FL		03/30/2022		4,214		72			72		4,286	4,286			
100081812	CORONA	CA		03/30/2022		8,554		174			174		8,728	8,728			
100081814	MABLETON	GA		03/30/2022		5,491		12			12		5,503	5,503			
100081816	TUCSON	AZ		03/30/2022		4,837		(54)			(54)		4,783	4,783			
100081818	LA PUENTE	CA		03/30/2022		10,920		(70)			(70)		10,850	10,850			
100081821	LOS ANGELES	CA		03/30/2022		5,143		(9)			(9)		5,134	5,134			
100081822	STEILACOOM	WA		03/30/2022		26,143		(98)			(98)		26,045	26,045			
100081824	LOS ANGELES	CA		03/30/2022		15,816		(42)			(42)		15,774	15,774			
100081830	LAKE HAVASU CITY	AZ		03/30/2022		3,323		(136)			(136)		3,187	3,187			
100081833	HAMDEN	CT		04/27/2022		2,468		(121)			(121)		2,347	2,347			
100081834	CYPRESS	CA		03/30/2022		3,789		54			54		3,843	3,843			
100081837	HOMESTEAD	FL		03/30/2022		3,490		83			83		3,573	3,573			
100081838	PALM SPRINGS	CA		03/30/2022		11,110		(46)			(46)		11,064	11,064			
100081844	WEST ALLIS	WI		03/30/2022		2,701		(19)			(19)		2,682	2,682			
100081856	PALM BCH GDNS	FL		04/12/2022		3,566		(99)			(99)		3,467	3,467			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		13,390		(611)			(611)		12,779	12,779			
100081880	WEST HILLS	CA		03/31/2022		13,293		(229)			(229)		13,064	13,064			
100081881	LAKESIDE	CA		03/31/2022		10,012		(81)			(81)		9,931	9,931			
100081882	LADERA RANCH	CA		03/31/2022		31,038		(640)			(640)		30,398	30,398			
100081883	SANTA ROSA BEACH	FL		03/31/2022		15,430		(442)			(442)		14,988	14,988			
100081884	FULLERTON	CA		03/31/2022		19,702		(460)			(460)		19,242	19,242			
100081885	TEMPLE CITY	CA		03/31/2022		25,923		42			42		25,965	25,965			
100081887	CHATSWORTH	CA		03/31/2022		8,457		(149)			(149)		8,308	8,308			
100081888	SAN DIEGO	CA		03/31/2022		10,482		(51)			(51)		10,431	10,431			
100081890	ANAHEIM	CA		03/31/2022		9,156		(179)			(179)		8,977	8,977			
100081892	VALLEY CENTER	CA		03/31/2022		101		(1)			(1)		100	100			
100081893	TILBURG	NLD		03/30/2022		147,587						11,315	158,902	149,256	(9,645)		(9,645)
100081894	DEN HAAG	NLD		03/30/2022		1,673						128	1,801	1,848	47		47
100081895	DEN HAAG	NLD		03/30/2022										173			173
100081896	DELFT	NLD		03/30/2022										136			136
100081897	DEN HAAG	NLD		03/30/2022										150			150
100081898	DEN HAAG	NLD		03/30/2022		2,109						162	2,271	2,326	54		54
100081899	VALKENBURG AAN DE GEUL	NLD		03/30/2022										123			123
100081900	VALKENBURG AAN DE GEUL	NLD		03/30/2022		985						75	1,060	1,084	24		24

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081901	ROTTERDAM	NLD		03/30/2022										80	80		80
100081904	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022										172	172		172
100081905	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		1,023						78	1,101	1,129	28		28
100081906	ROTTERDAM	NLD		03/30/2022										137	137		137
100081907	ROTTERDAM	NLD		03/30/2022		805						62	867	889	22		22
100081908	ZALTBOMMEL	NLD		03/30/2022		2,841						218	3,059	3,155	96		96
100081909	ZALTBOMMEL	NLD		03/30/2022										239	239		239
100081910	ROTTERDAM	NLD		03/30/2022										270	270		270
100081911	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022										130	130		130
100081912	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		1,038						80	1,118	1,144	26		26
100081913	EINDHOVEN	NLD		03/30/2022		3,163						243	3,406	3,485	79		79
100081914	EINDHOVEN	NLD		03/30/2022										448	448		448
100081915	DEN HAAG	NLD		03/30/2022										544	544		544
100081916	ROTTERDAM	NLD		03/30/2022										155	155		155
100081917	WEERT	NLD		03/30/2022										562	562		562
100081918	WEERT	NLD		03/30/2022		1,887						145	2,032	2,081	49		49
100081919	AMSTERDAM	NLD		03/30/2022										384	384		384
100081920	EINDHOVEN	NLD		03/30/2022										366	366		366
100081921	EMMELOORD	NLD		03/30/2022		149,141						11,434	160,575	151,985	(8,590)		(8,590)
100081922	EMMELOORD	NLD		03/30/2022		3,263						250	3,513	3,601	89		89
100081923	ROTTERDAM	NLD		03/30/2022										402	402		402
100081924	ROTTERDAM	NLD		03/30/2022		1,900						146	2,046	2,099	53		53
100081925	VENLO	NLD		03/30/2022										306	306		306
100081927	AMSTERDAM	NLD		03/30/2022										627	627		627
100081928	CULEMBORG	NLD		03/30/2022										133	133		133
100081929	MAASTRICHT	NLD		03/30/2022										191	191		191
100081931	DORDRECHT/DRECHTSTEDEN	NLD		03/30/2022										337	337		337
100081932	FRANEKER	NLD		03/30/2022										108	108		108
100081933	AMSTERDAM	NLD		03/30/2022										396	396		396
100081934	AMSTERDAM	NLD		03/30/2022		3,409						261	3,670	3,751	81		81
100081935	ZALTBOMMEL	NLD		03/30/2022										360	360		360
100081936	ZALTBOMMEL	NLD		03/30/2022		1,547						119	1,666	1,716	49		49
100081937	DEN HAAG	NLD		03/30/2022		25,893						1,985	27,878	29,696	1,818		1,818
100081938	LEEUWARDEN	NLD		03/30/2022		86,178						6,607	92,785	96,265	3,480		3,480
100081940	BERGEN OP ZOOM	NLD		03/30/2022										683	683		683
100081943	AMSTERDAM	NLD		03/30/2022										259	259		259
100081944	AMSTERDAM	NLD		03/30/2022		12,272						941	13,213	13,512	299		299
100081945	LELYSTAD	NLD		03/30/2022		2,883						221	3,104	3,175	71		71
100081946	LELYSTAD	NLD		03/30/2022										178	178		178
100081948	UTRECHT	NLD		03/30/2022										270	270		270
100081949	LEIDEN	NLD		03/30/2022										204	204		204
100081950	LEIDEN	NLD		03/30/2022		1,701						130	1,831	1,873	42		42
100081951	LEIDEN	NLD		03/30/2022										77	77		77
100081954	ROTTERDAM	NLD		03/30/2022		1,145						88	1,233	1,262	29		29
100081955	ROTTERDAM	NLD		03/30/2022										147	147		147
100081957	UTRECHT	NLD		03/30/2022										182	182		182
100081959	AMERSFOORT	NLD		03/30/2022										187	187		187
100081960	AMERSFOORT	NLD		03/30/2022		967						74	1,041	1,067	26		26
100081963	ROTTERDAM	NLD		03/30/2022										151	151		151
100081964	TILBURG	NLD		03/30/2022		274,461						21,041	295,502	276,602	(18,900)		(18,900)
100081965	TILBURG	NLD		03/30/2022		4,230						324	4,554	4,666	112		112

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081966	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022										161	161		161
100081967	ROTTERDAM	NLD		03/30/2022										157	157		157
100081969	ARNHEM	NLD		03/30/2022		3,688						283	3,971	4,142	171		171
100081970	ROTTERDAM	NLD		03/30/2022										293	293		293
100081971	ROTTERDAM	NLD		03/30/2022										404	404		404
100081972	ROTTERDAM	NLD		03/30/2022										451	451		451
100081973	ARNHEM	NLD		03/30/2022		112,632						8,635	121,267	122,995	1,728		1,728
100081974	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022										224	224		224
100081975	ALMERE	NLD		03/30/2022										212	212		212
100081976	ALMERE	NLD		03/30/2022		1,475						113	1,588	1,626	38		38
100081977	DEN HAAG	NLD		03/30/2022										2,955	2,955		2,955
100081978	DEN HAAG	NLD		03/30/2022		34,603						2,653	37,256	38,173	916		916
100081979	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022										78	78		78
100081980	TILBURG	NLD		03/30/2022										539	539		539
100081981	TILBURG	NLD		03/30/2022										104	104		104
100081982	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022										90	90		90
100081983	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022										108	108		108
100081984	ROTTERDAM	NLD		03/30/2022		4,742						363	5,105	5,226	122		122
100081985	ROTTERDAM	NLD		03/30/2022										674	674		674
100081987	S-HERTOGENBOSCH	NLD		03/30/2022										81	81		81
100081988	S-HERTOGENBOSCH	NLD		03/30/2022										71	71		71
100081989	S-HERTOGENBOSCH	NLD		03/30/2022										76	76		76
100081990	S-HERTOGENBOSCH	NLD		03/30/2022										66	66		66
100081991	SPIJKENISSE	NLD		03/30/2022		967						74	1,041	1,067	27		27
100081992	SPIJKENISSE	NLD		03/30/2022										202	202		202
100081993	APPINGEDAM	NLD		03/30/2022										65	65		65
100081995	LELYSTAD	NLD		03/30/2022										232	232		232
100081996	LELYSTAD	NLD		03/30/2022		3,462						265	3,727	3,812	85		85
100081999	ROOSENDAAL	NLD		03/30/2022										94	94		94
100082000	BERGEN OP ZOOM	NLD		03/30/2022										93	93		93
100082001	ROOSENDAAL	NLD		03/30/2022										81	81		81
100082002	CASTRICUM	NLD		03/30/2022										159	159		159
100082003	AMSTERDAM	NLD		03/30/2022										781	781		781
100082004	AMSTERDAM	NLD		03/30/2022		15,442						1,184	16,626	16,976	349		349
100082005	TILBURG	NLD		03/30/2022										801	801		801
100082006	HAARLEM	NLD		03/30/2022										187	187		187
100082007	HAARLEM	NLD		03/30/2022										269	269		269
100082008	HAARLEM	NLD		03/30/2022		3,739						287	4,026	4,122	97		97
100082009	ZALTBOMMEL	NLD		03/30/2022										262	262		262
100082010	ZALTBOMMEL	NLD		03/30/2022		2,649						203	2,852	2,935	83		83
100082011	CASTRICUM	NLD		03/30/2022										367	367		367
100082012	CASTRICUM	NLD		03/30/2022		2,828						217	3,045	3,114	69		69
100082014	SPIJKENISSE	NLD		03/30/2022		2,426						186	2,612	2,674	62		62
100082015	SPIJKENISSE	NLD		03/30/2022										156	156		156
100082016	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022										131	131		131
100082017	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		4,169						320	4,489	4,577	88		88
100082018	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022										135	135		135
100082019	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		4,330						332	4,662	4,754	92		92
100082020	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		4,330						332	4,662	4,753	92		92
100082021	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022										131	131		131
100082022	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022										148	148		148

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100082023	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		4,891						375	5,266	5,369	103		103
100082024	SPIJKENISSE	NLD		03/30/2022		2,583						198	2,781	2,846	65		65
100082025	SPIJKENISSE	NLD		03/30/2022										160	160		160
100082026	SPIJKENISSE	NLD		03/30/2022										167	167		167
100082027	SPIJKENISSE	NLD		03/30/2022		2,426						186	2,612	2,676	63		63
100082028	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		4,811						369	5,180	5,283	103		103
100082029	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022										161	161		161
100082030	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022										84	84		84
100082035	AMSTERDAM	NLD		03/30/2022										535	535		535
100082036	ZUTPHEN	NLD		03/30/2022										651	651		651
100082037	GRONINGEN	NLD		03/30/2022										293	293		293
100082038	ZOETERMEER	NLD		03/30/2022										140	140		140
100082039	ROTTERDAM	NLD		03/30/2022										113	113		113
100082040	ROTTERDAM	NLD		03/30/2022										76	76		76
100082041	S-HERTOGENBOSCH	NLD		03/30/2022										462	462		462
100082042	DEN HAAG	NLD		03/30/2022		2,071						159	2,230	2,279	48		48
100082043	DEN HAAG	NLD		03/30/2022										138	138		138
100082044	DEN HAAG	NLD		03/30/2022										183	183		183
100082045	DEN HAAG	NLD		03/30/2022		1,295						99	1,394	1,426	33		33
100082046	KATWIJK	NLD		03/30/2022										121	121		121
100082047	DEN HAAG	NLD		03/30/2022										149	149		149
100082052	SPIJKENISSE	NLD		03/30/2022										97	97		97
100082053	SPIJKENISSE	NLD		03/30/2022		747						57	804	823	19		19
100082054	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		147,587						11,315	158,902	160,884	1,982		1,982
100082056	ROTTERDAM	NLD		03/30/2022										177	177		177
100082057	HAARLEM	NLD		03/30/2022										710	710		710
100082058	HAARLEM	NLD		03/30/2022		3,696						283	3,979	4,077	98		98
100082059	DEN HAAG	NLD		03/30/2022										251	251		251
100082060	DEN HAAG	NLD		03/30/2022		1,615						124	1,739	1,781	43		43
100082061	ROTTERDAM	NLD		03/30/2022		1,983						152	2,135	2,183	49		49
100082062	ROTTERDAM	NLD		03/30/2022										252	252		252
100082064	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022										345	345		345
100082065	AMSTERDAM	NLD		03/30/2022										213	213		213
100082066	TWICKENHAM	GBR		03/30/2022										23	23		23
100082067	TWICKENHAM	GBR		03/30/2022										23	23		23
100082068	TWICKENHAM	GBR		03/30/2022										66	66		66
100082074	TWICKENHAM	GBR		03/30/2022		172,112						8,455	180,567	169,363	(11,204)		(11,204)
100082081	BIRMINGHAM	GBR		03/30/2022		7							7	62	56		56
100082082	NORTH WEST LONDON	GBR		03/30/2022										50	50		50
100082086	CHESTER	GBR		03/30/2022										26	26		26
100082115	RANCHO MIRAGE	CA		04/14/2022		6,567		(263)			(263)		6,304	6,304			
100082117	HOLLYWOOD	SC		04/14/2022		9,018		(16)			(16)		9,002	9,002			
100082118	PEARLAND	TX		04/14/2022		3,147		(323)			(323)		2,824	2,824			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022		30,130		132			132		30,262	30,262			
100082127	GATLINBURG	TN		04/14/2022		9,920		239			239		10,159	10,159			
100082131	FORT LAUDERDALE	FL		04/14/2022		6,076		56			56		6,132	6,132			
100082133	OJAI	CA		04/14/2022		3,046		45			45		3,091	3,091			
100082149	BLUFFDALE	UT		04/14/2022		17,084		(151)			(151)		16,933	16,933			
100082150	MIAMI	FL		04/14/2022		6,052		(140)			(140)		5,912	5,912			
100082153	SAN FRANCISCO	CA		04/14/2022		14,940		(253)			(253)		14,687	14,687			
100082164	HOLLYWOOD	FL		04/14/2022		6,661		(193)			(193)		6,468	6,468			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082171	KATY	TX		04/14/2022		3,164		(216)			(216)		2,948	2,948			
100082172	VISTA	CA		04/14/2022		15,181		(415)			(415)		14,766	14,766			
100082173	DALLAS	TX		04/14/2022		4,984		(350)			(350)		4,634	4,634			
100082176	REDONDO BEACH	CA		04/14/2022		16,652		565			565		17,217	17,217			
100082177	QUEEN CREEK	AZ		04/14/2022		6,206		(108)			(108)		6,098	6,098			
100082180	LEXINGTON	SC		04/14/2022		3,436		(144)			(144)		3,292	3,292			
100082184	LEONARD	TX		04/14/2022		4,579		(145)			(145)		4,434	4,434			
100082190	ORLANDO	FL		04/14/2022		45,685		(1,067)			(1,067)		44,618	44,618			
100082191	DULUTH	GA		04/14/2022		14,477		(454)			(454)		14,023	14,023			
100082193	GREENVILLE	SC		04/14/2022		451		(51)			(51)		400	400			
100082215	PUNTA MITA	MEX		04/14/2022		5,388							5,388	5,388			
100082217	CABO SAN LUCAS	MEX		04/14/2022		3,114							3,114	3,114			
100082218	CABO SAN LUCAS	MEX		04/14/2022		5,512							5,512	5,512			
100082219	SAN JOSE DEL CABO	MEX		04/14/2022		1,362							1,362	1,362			
100082220	SAYULITA	MEX		04/14/2022		8,413							8,413	8,413			
100082221	CABO SAN LUCAS	MEX		04/14/2022		2,502							2,502	2,502			
100082223	CABO SAN LUCAS	MEX		04/14/2022		5,959							5,959	5,959			
100082224	PUERTO LOS CABOS	MEX		04/14/2022		20,471							20,471	20,471			
100082225	PLAYAS DE ROSARITO	MEX		04/14/2022		2,490							2,490	2,490			
100082228	PUERTO VALLARTA	MEX		04/14/2022		2,208							2,208	2,208			
100082229	PUERTO VALLARTA	MEX		04/14/2022		4,235							4,235	4,235			
100082230	SAYULITA	MEX		04/14/2022		3,785							3,785	3,785			
100082231	PUERTA VALLARTA	MEX		04/14/2022		11,315							11,315	11,315			
100082234	GLENDORA	CA		04/14/2022		36,050		(676)			(676)		35,374	35,374			
100082235	NEWPORT BEACH	CA		04/14/2022		25,447		544			544		25,991	25,991			
100082237	HOUSTON	TX		04/14/2022		4,740		(232)			(232)		4,508	4,508			
100082250	GALVESTON	TX		04/14/2022		13,727		(25)			(25)		13,702	13,702			
100082251	HIGHLAND	UT		04/14/2022		22,909		504			504		23,413	23,413			
100082258	REDDING	CA		04/14/2022		6,759		(271)			(271)		6,488	6,488			
100082262	HOMESTEAD	FL		04/14/2022		12,254		49			49		12,303	12,303			
100082274	DENVER	CO		04/14/2022		13,418		(464)			(464)		12,954	12,954			
100082280	LODI	CA		04/14/2022		11,698		(80)			(80)		11,618	11,618			
100082291	LONG BEACH	CA		04/14/2022		3,540		60			60		3,600	3,600			
100082297	POMPANO BEACH	FL		04/14/2022		9,611		(265)			(265)		9,346	9,346			
100082300	BRADENTON	FL		04/14/2022		12,202		(433)			(433)		11,769	11,769			
100082306	PINE	CO		04/14/2022		3,363		(134)			(134)		3,229	3,229			
100082313	PARKLAND	FL		04/14/2022		1,834		(37)			(37)		1,797	1,797			
100082329	LA HABRA HEIGHTS	CA		04/14/2022		3,370		(108)			(108)		3,262	3,262			
100082331	NORTHRIDGE	CA		04/14/2022		23,393		(786)			(786)		22,607	22,607			
100082340	HERRIMAN	UT		04/14/2022		183		(3)			(3)		180	180			
100082348	AUSTIN	TX		04/14/2022		5,977		(323)			(323)		5,654	5,654			
100082352	SAN DIEGO	CA		04/14/2022		11,240		(426)			(426)		10,814	10,814			
100082354	PRESCOTT	AZ		04/14/2022		8,325		(184)			(184)		8,141	8,141			
100082356	SAN DIEGO	CA		04/14/2022		3,648		(48)			(48)		3,600	3,600			
100082360	SCOTTSDALE	AZ		04/14/2022		8,558		(296)			(296)		8,262	8,262			
100082361	MIAMI	FL		04/14/2022		7,559		(169)			(169)		7,390	7,390			
100082377	HAINES CITY	FL		04/14/2022		7,184		(267)			(267)		6,917	6,917			
100082381	TORRANCE	CA		04/14/2022		21,417		(262)			(262)		21,155	21,155			
100082386	DOWNEY	CA		04/14/2022		36,480		(931)			(931)		35,549	35,549			
100082448	LOS ANGELES	CA		05/17/2022		5,915		(105)			(105)		5,810	5,810			
100082471	STOCKTON	CA		04/22/2022		12,850		105			105		12,955	12,955			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082566	MIRAMAR BEACH	FL		04/27/2022		12,064		(249)			(249)		11,815	11,815			
100082572	MIAMI	FL		04/27/2022		32,184		97			97		32,281	32,281			
100082578	PALATINE	IL		04/20/2022		14,812		(24)			(24)		14,788	14,788			
100082584	SAN DIEGO	CA		04/14/2022		13,311		(392)			(392)		12,919	12,919			
100082585	CAPE CORAL	FL		04/14/2022		2,561		(70)			(70)		2,491	2,491			
100082586	CONROE	TX		04/14/2022		27,755		(659)			(659)		27,096	27,096			
100082588	EL DORADO HILLS	CA		04/14/2022		164,616		(3,739)			(3,739)		160,877	160,877			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022		2,540		(54)			(54)		2,486	2,486			
100082590	ATLANTA	GA		04/14/2022		9,562		(345)			(345)		9,217	9,217			
100082591	VICTORVILLE	CA		04/14/2022		9,379		(49)			(49)		9,330	9,330			
100082592	SAN DIEGO	CA		04/14/2022		6,181		(127)			(127)		6,054	6,054			
100082593	LOVELAND	CO		04/14/2022		6,900		(52)			(52)		6,848	6,848			
100082595	GUTHRIE	OK		04/14/2022		1,630		(46)			(46)		1,584	1,584			
100082597	BROOKLYN	NY		04/14/2022		35,273		(1,002)			(1,002)		34,271	34,271			
100082598	SEABROOK	TX		04/14/2022		6,257		(183)			(183)		6,074	6,074			
100082600	WAREHAM	MA		04/14/2022		3,678		3			3		3,681	3,681			
100082601	CARROLLTON	TX		04/14/2022		9,998		(258)			(258)		9,740	9,740			
100082602	PHILADELPHIA	PA		04/14/2022		6,363		13			13		6,376	6,376			
100082603	FEDERAL WAY	WA		04/14/2022		9,753		(181)			(181)		9,572	9,572			
100082604	HEWLETT	NY		04/14/2022		12,597		(343)			(343)		12,254	12,254			
100082605	RESEDA	CA		04/14/2022		7,613		13			13		7,626	7,626			
100082607	CHATSWORTH	CA		04/14/2022		7,207		(145)			(145)		7,062	7,062			
100082609	SANTA ANA	CA		04/14/2022		6,434		(63)			(63)		6,371	6,371			
100082610	LOS ANGELES	CA		04/14/2022		8,724		27			27		8,751	8,751			
100082612	LOS ANGELES	CA		04/14/2022		5,433		(43)			(43)		5,390	5,390			
100082614	FRESNO	CA		04/14/2022		9,220		64			64		9,284	9,284			
100082615	LOS ANGELES	CA		04/14/2022		7,433		45			45		7,478	7,478			
100082617	CEDAR GROVE	NJ		04/14/2022		19,522		(216)			(216)		19,306	19,306			
100082618	ORANGE	CA		04/14/2022		47,017		(732)			(732)		46,285	46,285			
100082620	TEMECULA	CA		04/14/2022		8,063		(84)			(84)		7,979	7,979			
100082621	WEST CHICAGO	IL		04/14/2022		10,354		(230)			(230)		10,124	10,124			
100082622	GRANADA HILLS	CA		04/14/2022		13,672		(158)			(158)		13,514	13,514			
100082624	PALM COAST	FL		04/14/2022		8,804		(265)			(265)		8,539	8,539			
100082625	MOUNT PLEASANT	SC		04/14/2022		32,772		(483)			(483)		32,289	32,289			
100082627	KAILUA KONA	HI		04/14/2022		11,059		(103)			(103)		10,956	10,956			
100082629	WALNUT CREEK	CA		04/14/2022		3,940		19			19		3,959	3,959			
100082635	WAKE FOREST	NC		04/14/2022		6,112		(173)			(173)		5,939	5,939			
100082636	NORTHRIDGE	CA		04/14/2022		14,184		(459)			(459)		13,725	13,725			
100082640	MIAMI	FL		04/14/2022		10,125		14			14		10,139	10,139			
100082641	JACKSONVILLE	FL		04/14/2022		3,507		(19)			(19)		3,488	3,488			
100082642	HAMPSTEAD	MD		04/14/2022		5,307		(89)			(89)		5,218	5,218			
100082645	MORGAN HILL	CA		04/14/2022		11,303		(278)			(278)		11,025	11,025			
100082647	KISSIMMEE	FL		04/14/2022		6,778		(207)			(207)		6,571	6,571			
100082652	AVENTURA	FL		04/14/2022		5,512		(7)			(7)		5,505	5,505			
100082716	NOTTINGHAM	GBR		04/26/2022										79	79		79
100082717	NOTTINGHAM	GBR		04/26/2022										148	148		148
100082718	CHESTER	GBR		04/26/2022										29	29		29
100082721	DEN HAAG	NLD		04/27/2022		1,019						20	1,039	1,126	86		86
100082722	DEN HAAG	NLD		04/27/2022										106	106		106
100082723	DEN HAAG	NLD		04/27/2022		399						8	407	441	34		34
100082724	DEN HAAG	NLD		04/27/2022		165,712						3,200	168,912	166,773	(2,139)		(2,139)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082725	DEN HAAG	NLD		04/27/2022		1,356		11	9		2	28	1,386	1,523	110	28	137
100082726	KATWIJK	NLD		04/27/2022										42			42
100082727	KATWIJK	NLD		04/27/2022		1,326						26	1,352	1,461	110		110
100082728	STADSKANAAL	NLD		04/27/2022										25			25
100082729	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		1,024						20	1,044	1,163	120		120
100082730	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022										13			13
100082731	TILBURG	NLD		04/27/2022										313			313
100082732	DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022										79			79
100082733	DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022										87			87
100082734	AMSTERDAM	NLD		04/27/2022										83			83
100082736	LEIDEN	NLD		04/27/2022										100			100
100082737	LEIDEN	NLD		04/27/2022		1,066						21	1,087	1,178	91		91
100082738	TIEL	NLD		04/27/2022		770,923						14,886	785,809	852,224	66,415		66,415
100082740	ROTTERDAM	NLD		04/27/2022										466			466
100082742	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022										155			155
100082743	ROTTERDAM	NLD		04/27/2022		975,837						18,842	994,679	1,100,385	105,706		105,706
100082744	LELYSTAD	NLD		04/27/2022										148			148
100082745	LELYSTAD	NLD		04/27/2022		2,509						48	2,557	2,765	208		208
100082746	LELYSTAD	NLD		04/27/2022		4,287						83	4,370	4,735	365		365
100082747	LELYSTAD	NLD		04/27/2022										281			281
100082748	NIJMEGEN	NLD		04/27/2022										1,992	1,992		1,992
100082749	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022										157	157		157
100082750	ROOSENDAAL	NLD		04/27/2022										122	122		122
100082751	DEN HAAG	NLD		04/27/2022		3,318						64	3,382	3,667	285		285
100082752	DEN HAAG	NLD		04/27/2022										646	646		646
100082753	SPIJKENISSE	NLD		04/27/2022										122	122		122
100082754	SPIJKENISSE	NLD		04/27/2022		1,995						39	2,034	2,199	165		165
100082755	SPIJKENISSE	NLD		04/27/2022										141	141		141
100082756	SPIJKENISSE	NLD		04/27/2022		2,309						45	2,354	2,544	190		190
100082757	SPIJKENISSE	NLD		04/27/2022										134	134		134
100082758	SPIJKENISSE	NLD		04/27/2022		2,192						42	2,234	2,415	181		181
100082759	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022										99	99		99
100082760	KATWIJK	NLD		04/27/2022										102	102		102
100082761	KATWIJK	NLD		04/27/2022		2,499						48	2,547	2,831	284		284
100082762	AMSTERDAM	NLD		04/27/2022		283,886						5,481	289,367	306,420	17,053		17,053
100082763	AMSTERDAM	NLD		04/27/2022		12,258						245	12,503	13,539	1,036		1,036
100082766	EINDHOVEN	NLD		04/27/2022										844	844		844
100082767	DEN HAAG	NLD		04/27/2022		3,445						67	3,512	3,884	371		371
100082768	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		851						16	867	936	69		69
100082769	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022										105	105		105
100082770	HEERLEN	NLD		04/27/2022										111	111		111
100082771	ROTTERDAM	NLD		04/27/2022		1,765						34	1,799	1,945	146		146
100082772	ROTTERDAM	NLD		04/27/2022										253	253		253
100082773	ZIERIKZEE	NLD		04/27/2022										203	203		203
100082774	GRONINGEN	NLD		04/27/2022		268,246						5,180	273,426	302,179	28,753		28,753
100082775	DEN HAAG	NLD		04/27/2022										179	179		179
100082776	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022										156	156		156
100082777	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		4,132						80	4,212	4,540	327		327
100082778	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		4,848						94	4,942	5,324	383		383
100082779	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022										168	168		168
100082780	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022										143	143		143

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082781	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		2,012						39	2,051	2,219	169		169
100082782	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022										455	455		455
100082783	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		3,193						62	3,255	3,518	263		263
100082784	ZAANDAM	NLD		04/27/2022										9,070	9,070		9,070
100082785	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022										365	365		365
100082786	ROTTERDAM	NLD		04/27/2022										616	616		616
100082787	AMSTERDAM	NLD		04/27/2022										309	309		309
100082788	HEERLEN	NLD		04/27/2022		2,774						53	2,827	3,065	238		238
100082789	HEERLEN	NLD		04/27/2022										580	580		580
100082790	ENSCHEDE	NLD		04/27/2022										144	144		144
100082791	ENSCHEDE	NLD		04/27/2022		1,058						20	1,078	1,164	87		87
100082792	KATWIJK	NLD		04/27/2022										145	145		145
100082793	EINDHOVEN	NLD		04/27/2022										833	833		833
100082794	ENSCHEDE	NLD		04/27/2022										137	137		137
100082795	ENSCHEDE	NLD		04/27/2022		928						18	946	1,023	77		77
100082796	ALMELO	NLD		04/27/2022										132	132		132
100082797	ALMELO	NLD		04/27/2022		712						14	726	786	60		60
100082798	ROTTERDAM	NLD		04/27/2022		1,465						28	1,493	1,624	131		131
100082799	ROTTERDAM	NLD		04/27/2022										376	376		376
100082802	DEN HAAG	NLD		04/27/2022		269,282						5,200	274,482	305,841	31,359		31,359
100082803	GORREDIJK	NLD		04/27/2022		993						19	1,012	1,094	82		82
100082804	GORREDIJK	NLD		04/27/2022										150	150		150
100082805	VENLO	NLD		04/27/2022		809						16	825	893	68		68
100082806	VENLO	NLD		04/27/2022										128	128		128
100082807	WINTER PARK	FL		04/28/2022		11,490		(705)			(705)		10,785	10,785			
100082808	PACIFIC PALISADES	CA		04/28/2022		13,439		(293)			(293)		13,146	13,146			
100082810	SANTA MONICA	CA		04/28/2022		37,329		(549)			(549)		36,780	36,780			
100082812	PLEASANT VIEW	UT		04/28/2022		47,541		(1,148)			(1,148)		46,393	46,393			
100082817	PALM SPRINGS	CA		04/28/2022		11,922		(137)			(137)		11,785	11,785			
100082818	FORT WORTH	TX		04/28/2022		8,274		(182)			(182)		8,092	8,092			
100082821	CANYON LAKE	CA		04/28/2022		22,182		(281)			(281)		21,901	21,901			
100082824	MANHATTAN BEACH	CA		04/28/2022		28,023		(671)			(671)		27,352	27,352			
100082828	NEW ALBANY	OH		05/17/2022		11,240		(308)			(308)		10,932	10,932			
100082843	KEY WEST	FL		05/17/2022		8,288		(277)			(277)		8,011	8,011			
100082852	KATY	TX		05/17/2022		1,516		(127)			(127)		1,389	1,389			
100082858	AUBURN	CA		05/17/2022		5,555		(266)			(266)		5,289	5,289			
100082872	STREETSBORO	OH		05/17/2022		3,924		(77)			(77)		3,847	3,847			
100082873	RIVERSIDE	CA		05/17/2022		11,636		(172)			(172)		11,464	11,464			
100082875	DE LEON SPRINGS	FL		05/17/2022		5,750		(169)			(169)		5,581	5,581			
100082882	ELIZABETH	NJ		05/17/2022		4,468		(163)			(163)		4,305	4,305			
100082885	SAINT GEORGE	UT		05/17/2022		13,984		(294)			(294)		13,690	13,690			
100082890	WOODLAND	CA		05/17/2022		130,894		(3,828)			(3,828)		127,066	127,066			
100082891	HOUSTON	TX		05/17/2022		13,891		(330)			(330)		13,561	13,561			
100082895	FOUNTAIN VALLEY	CA		05/17/2022		10,337		(443)			(443)		9,894	9,894			
100082896	FRESNO	CA		05/17/2022		3,443		(134)			(134)		3,309	3,309			
100082900	BIG BEAR CITY	CA		05/17/2022		4,535		(104)			(104)		4,431	4,431			
100082901	CHINO	CA		05/17/2022		9,249		(145)			(145)		9,104	9,104			
100082908	SAN PEDRO	CA		05/17/2022		14,714		(306)			(306)		14,408	14,408			
100082912	SACRAMENTO	CA		05/17/2022		5,354		(166)			(166)		5,188	5,188			
100082913	NORTH SALT LAKE	UT		05/17/2022		8,256		(191)			(191)		8,065	8,065			
100082918	HOUSTON	TX		05/17/2022		10,945		(305)			(305)		10,640	10,640			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082919	MERCER ISLAND	WA		05/17/2022		4,285		(173)			(173)		4,112	4,112			
100082920	TEMECULA	CA		05/17/2022		11,379		(302)			(302)		11,077	11,077			
100082926	MESQUITE	TX		05/17/2022		2,991		(297)			(297)		2,694	2,694			
100082933	MIAMI	FL		05/17/2022		11,777		(160)			(160)		11,617	11,617			
100082980	WOODLAND HILLS	CA		05/05/2022		106,566		(2,459)			(2,459)		104,107	104,107			
100082985	FRANKFORD	DE		05/05/2022		4,849		(74)			(74)		4,775	4,775			
100082990	CHICO	CA		05/05/2022		7,177		(26)			(26)		7,151	7,151			
100082991	RICHMOND	CA		05/05/2022		5,946		(81)			(81)		5,865	5,865			
100082994	PLAISTOW	NH		05/05/2022		5,739		(120)			(120)		5,619	5,619			
100082996	ANDERSON IS	WA		05/05/2022		9,240		(227)			(227)		9,013	9,013			
100082997	TORRANCE	CA		05/05/2022		15,459		(312)			(312)		15,147	15,147			
100082999	HOMESTEAD	FL		05/05/2022		21,387		(294)			(294)		21,093	21,093			
100083001	ACAMPO	CA		05/05/2022		9,047		(162)			(162)		8,885	8,885			
100083004	EASTPOINT	FL		05/05/2022		2,148		(16)			(16)		2,132	2,132			
100083005	FAIRFIELD	CT		05/05/2022		5,513		(66)			(66)		5,447	5,447			
100083008	THOUSAND OAKS	CA		05/05/2022		13,737		(214)			(214)		13,523	13,523			
100083010	MONMOUTH BEACH	NJ		05/05/2022		16,031		(271)			(271)		15,760	15,760			
100083011	GALT	CA		05/05/2022		12,928		(196)			(196)		12,732	12,732			
100083013	PALM SPRINGS	CA		05/05/2022		19,182		105			105		19,287	19,287			
100083014	GLEN ELLEN	CA		05/11/2022		28,067		(196)			(196)		27,871	27,871			
100083015	BAKERSFIELD	CA		05/11/2022		5,250		(139)			(139)		5,111	5,111			
100083016	DESTIN	FL		05/11/2022		5,496		(151)			(151)		5,345	5,345			
100083017	OCEAN CITY	MD		05/11/2022		26,515		(445)			(445)		26,070	26,070			
100083018	SAN DIEGO	CA		05/11/2022		24,671		414			414		25,085	25,085			
100083020	SANTA CLARITA	CA		05/11/2022		9,796		136			136		9,932	9,932			
100083021	TOWSON	MD		05/11/2022		7,551		(112)			(112)		7,439	7,439			
100083022	SUNNY ISLES BEACH	FL		05/11/2022		48,305		13			13		48,318	48,318			
100083025	JACKSON	WY		05/11/2022		40,160		2,742			2,742		42,902	42,902			
100083026	LOS ANGELES	CA		05/11/2022		71,659		4,570			4,570		76,229	76,229			
100083028	SOUTH RIVER	NJ		05/11/2022		3,995		331			331		4,326	4,326			
100083029	HOUSTON	TX		05/11/2022		1,043		(139)			(139)		904	904			
100083031	LOS ANGELES	CA		05/11/2022		7,900		254			254		8,154	8,154			
100083032	BAYVILLE	NJ		05/11/2022		3,542		29			29		3,571	3,571			
100083033	HAMPTON BAYS	NY		05/11/2022		8,687		375			375		9,062	9,062			
100083036	CEDAR FALLS	IA		05/11/2022		9,359		(374)			(374)		8,985	8,985			
100083037	CICERO	IL		05/11/2022		5,133		(164)			(164)		4,969	4,969			
100083038	PALM DESERT	CA		05/11/2022		2,972		(190)			(190)		2,782	2,782			
100083039	SARASOTA	FL		05/11/2022		9,230		404			404		9,634	9,634			
100083040	MIAMI	FL		05/11/2022		9,678		(294)			(294)		9,384	9,384			
100083041	SCHERTZ	TX		05/11/2022		10,402		(911)			(911)		9,491	9,491			
100083042	GARDEN CITY	ID		05/11/2022		4,583		(173)			(173)		4,410	4,410			
100083043	LITTLE ELM	TX		05/11/2022		7,104		(189)			(189)		6,915	6,915			
100083045	HONOLULU	HI		05/11/2022		3,887		(161)			(161)		3,726	3,726			
100083046	SAN DIEGO	CA		05/11/2022		3,059		(59)			(59)		3,000	3,000			
100083048	COTO DE CAZA	CA		05/11/2022		56,401		(1,198)			(1,198)		55,203	55,203			
100083049	CORONA	CA		05/11/2022		8,660		(283)			(283)		8,377	8,377			
100083050	OSWEGO	IL		05/11/2022		30,346		(462)			(462)		29,884	29,884			
100083051	DAVIE	FL		05/11/2022		1,397		(64)			(64)		1,333	1,333			
100083058	SUNNY ISLES BEACH	FL		05/26/2022		16,904		1,397			1,397		18,301	18,301			
100083062	BELVEDERE TIBURON	CA		05/26/2022		58,496		7,770			7,770		66,266	66,266			
100083063	CONCORD	CA		05/26/2022		7,495		983			983		8,478	8,478			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083068	LINDEN	MI		05/26/2022		9,629		1,323			1,323		10,952	10,952			
100083069	SAN JOSE	CA		05/26/2022		15,655		2,636			2,636		18,291	18,291			
100083076	BUENA PARK	CA		05/26/2022		12,954		1,075			1,075		14,029	14,029			
100083078	GLENDALE	CA		05/26/2022		46,305		3,447			3,447		49,752	49,752			
100083093	PHELAN	CA		05/26/2022		3,786		(153)			(153)		3,633	3,633			
100083103	REDONDO BEACH	CA		05/26/2022		5,211		546			546		5,757	5,757			
100083134	LYNWOOD	CA		05/26/2022		1,599		(72)			(72)		1,527	1,527			
100083188	FRANKLINVILLE	NJ		05/26/2022		7,818		(184)			(184)		7,634	7,634			
100083200	RANCHO CORDOVA	CA		05/26/2022		7,344		(162)			(162)		7,182	7,182			
100083205	MARBLETON	WY		05/26/2022		3,630							3,630	3,630			
100083216	PASADENA	CA		05/26/2022		22,732		(1,070)			(1,070)		21,662	21,662			
100083220	NORTHPORT	AL		05/26/2022		2,039		(114)			(114)		1,925	1,925			
100083230	RIVERSIDE	CA		05/10/2022		5,802		(99)			(99)		5,703	5,703			
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022		17,943		61			61		18,004	18,004			
100083232	ATWATER	CA		05/10/2022		4,621		(78)			(78)		4,543	4,543			
100083233	HOUSTON	TX		05/10/2022		1,444		(140)			(140)		1,304	1,304			
100083234	FULLERTON	CA		05/10/2022		6,695		(125)			(125)		6,570	6,570			
100083236	CORONA	CA		05/10/2022		115,422		(498)			(498)		114,924	114,924			
100083238	JURUPA VALLEY	CA		05/10/2022		13,639		(216)			(216)		13,423	13,423			
100083247	HOUSTON	TX		05/10/2022		8,319		(352)			(352)		7,967	7,967			
100083249	RIVERSIDE	CA		05/10/2022		16,405		(189)			(189)		16,216	16,216			
100083257	KATY	TX		05/10/2022		3,192		(163)			(163)		3,029	3,029			
100083261	NORTH HIGHLANDS	CA		05/10/2022		5,923		(96)			(96)		5,827	5,827			
100083262	MURRIETA	CA		05/10/2022		5,898		(159)			(159)		5,739	5,739			
100083266	ATWATER	CA		05/10/2022		14,958		(59)			(59)		14,899	14,899			
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		24,780		(57)			(57)		24,723	24,723			
100083270	HUNTINGTON BEACH	CA		05/10/2022		17,898		(184)			(184)		17,714	17,714			
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		8,003							8,003	8,003			
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		3,840							3,840	3,840			
100083290	BEVERLY HILLS	CA		05/26/2022		46,688		(490)			(490)		46,198	46,198			
100083291	VICTORVILLE	CA		05/26/2022		4,205		(55)			(55)		4,150	4,150			
100083292	AMSTERDAM	NLD		05/27/2022										312	312		312
100083293	NIJMEGEN	NLD		05/27/2022										53	53		53
100083294	NIJMEGEN	NLD		05/27/2022		3,712						134	3,846	4,087	241		241
100083297	LELYSTAD	NLD		05/27/2022										15	15		15
100083298	NIJMEGEN	NLD		05/27/2022										211	211		211
100083299	NIJMEGEN	NLD		05/27/2022		1,672						61	1,733	1,842	109		109
100083300	ARNHEM	NLD		05/27/2022										220	220		220
100083301	AMSTERDAM	NLD		05/27/2022										684	684		684
100083302	AMSTERDAM	NLD		05/27/2022		5,271						191	5,462	5,799	337		337
100083303	CASTRICUM	NLD		05/27/2022		15,794						572	16,366	16,631	265		265
100083304	CASTRICUM	NLD		05/27/2022		142,590						5,163	147,753	155,423	7,669		7,669
100083305	S-HERTOGENBOSCH	NLD		05/27/2022										283	283		283
100083306	UTRECHT	NLD		05/27/2022										689	689		689
100083307	APPINGEDAM	NLD		05/27/2022										104	104		104
100083308	HEERLEN	NLD		05/27/2022		562						20	582	620	37		37
100083309	HEERLEN	NLD		05/27/2022										82	82		82
100083310	ROTTERDAM	NLD		05/27/2022										80	80		80
100083311	DEN HAAG	NLD		05/27/2022		456,744						16,539	473,283	518,093	44,811		44,811
100083312	S-HERTOGENBOSCH	NLD		05/27/2022										159	159		159
100083313	ROTTERDAM	NLD		05/27/2022										482	482		482

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083314	ROTTERDAM	NLD		05/27/2022		3,005						109	3,114	3,316	202		202
100083315	ROTTERDAM	NLD		05/27/2022										71	71		71
100083316	HAARLEM	NLD		05/27/2022										287	287		287
100083317	ROTTERDAM	NLD		05/27/2022		1,787		13	13			58	1,845	1,787	109	(167)	(58)
100083318	ROTTERDAM	NLD		05/27/2022										253	253		253
100083319	VENLO	NLD		05/27/2022										123	123		123
100083320	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022										419	419		419
100083321	ROTTERDAM	NLD		05/27/2022		906						33	939	998	59		59
100083322	ROTTERDAM	NLD		05/27/2022										114	114		114
100083324	AMERSFOORT	NLD		05/27/2022										152	152		152
100083325	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022										117	117		117
100083326	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022		1,815						66	1,881	2,001	120		120
100083327	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022										165	165		165
100083328	ROTTERDAM	NLD		05/27/2022		768,946						27,843	796,789	873,845	77,056		77,056
100083329	EINDHOVEN	NLD		05/27/2022										260	260		260
100083330	EINDHOVEN	NLD		05/27/2022		1,967						71	2,038	2,167	129		129
100083331	DEDEMSVAART	NLD		05/27/2022										64	64		64
100083332	TILBURG	NLD		05/27/2022		4,615						167	4,782	5,093	311		311
100083333	TILBURG	NLD		05/27/2022										751	751		751
100083334	DEN HAAG	NLD		05/27/2022		132,570						4,800	137,370	147,865	10,495		10,495
100083335	ROTTERDAM	NLD		05/27/2022										189	189		189
100083336	ROTTERDAM	NLD		05/27/2022		849						31	880	940	60		60
100083337	ROTTERDAM	NLD		05/27/2022										226	226		226
100083338	ROTTERDAM	NLD		05/27/2022		1,594						58	1,652	1,757	106		106
100083339	GRONINGEN	NLD		05/27/2022										750	750		750
100083340	ZALTBOMMEL	NLD		05/27/2022										610	610		610
100083341	ENSCHEDE	NLD		05/27/2022		675,795						24,470	700,265	756,709	56,444		56,444
100083342	BREDA	NLD		05/27/2022		319,741						11,578	331,319	343,425	12,106		12,106
100083343	AMSTERDAM	NLD		05/27/2022		478,286						17,319	495,605	533,235	37,629		37,629
100083344	AMSTERDAM	NLD		05/27/2022		428						16	444	482	38		38
100083345	ROTTERDAM	NLD		05/27/2022										629	629		629
100083346	ROTTERDAM	NLD		05/27/2022		3,287						119	3,406	3,628	222		222
100083347	ROTTERDAM	NLD		05/27/2022										105	105		105
100083348	HEEMSTEDE	NLD		05/27/2022		2,697						98	2,795	2,971	177		177
100083349	HEEMSTEDE	NLD		05/27/2022										374	374		374
100083350	DEN HAAG	NLD		05/27/2022		1,252						45	1,297	1,377	81		81
100083351	DEN HAAG	NLD		05/27/2022										146	146		146
100083352	LELYSTAD	NLD		05/27/2022										273	273		273
100083353	LELYSTAD	NLD		05/27/2022		1,744						63	1,807	1,924	117		117
100083354	ECHT/LIMBURG	NLD		05/27/2022										394	394		394
100083355	UTRECHT	NLD		05/27/2022										738	738		738
100083357	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,848						176	5,024	5,323	299		299
100083358	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022										155	155		155
100083359	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022										138	138		138
100083360	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,292						155	4,447	4,712	265		265
100083361	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022										143	143		143
100083362	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,451						161	4,612	4,887	275		275
100083363	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022										148	148		148
100083364	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,609						167	4,776	5,061	285		285
100083365	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022										120	120		120
100083366	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,132						150	4,282	4,537	254		254

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100083367	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022										159	159		159
100083368	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		5,087						184	5,271	5,585	314		314
100083371	ROTTERDAM	NLD		05/27/2022										93	93		93
100083372	ROOSENDAAL	NLD		05/27/2022										176	176		176
100083373	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022										83	83		83
100083374	DEN HAAG	NLD		05/27/2022										114	114		114
100083375	CAPELLE AAN DEN IJSSEL	NLD		05/27/2022										125	125		125
100083378	DEN HAAG	NLD		05/27/2022										509	509		509
100083379	ROTTERDAM	NLD		05/27/2022		31,405						1,137	32,542	34,353	1,812		1,812
100083380	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022										209	209		209
100083382	UTRECHT	NLD		05/27/2022										629	629		629
100083383	UTRECHT	NLD		05/27/2022		4,078						148	4,226	4,495	270		270
100083384	DEN HAAG	NLD		05/27/2022										183	183		183
100083385	ZALTBOMMEL	NLD		05/27/2022										113	113		113
100083386	ARNHEM	NLD		05/27/2022										117	117		117
100083387	ROOSENDAAL	NLD		05/27/2022										432	432		432
100083388	HEERLEN	NLD		05/27/2022										149	149		149
100083389	SPIJKENISSE	NLD		05/27/2022										92	92		92
100083390	ROTTERDAM	NLD		05/27/2022										2,706	2,706		2,706
100083391	VENLO	NLD		05/27/2022										241	241		241
100083392	ROTTERDAM	NLD		05/27/2022										560	560		560
100083393	SPIJKENISSE	NLD		05/27/2022										218	218		218
100083396	SPIJKENISSE	NLD		05/27/2022										63	63		63
100083397	SPIJKENISSE	NLD		05/27/2022										63	63		63
100083400	TILBURG	NLD		05/27/2022										173	173		173
100083401	AMSTERDAM	NLD		05/27/2022										2,316	2,316		2,316
100083402	GRONINGEN	NLD		05/27/2022										844	844		844
100083403	GORREDIJK	NLD		05/27/2022		1,505						54	1,559	1,659	100		100
100083404	GORREDIJK	NLD		05/27/2022										219	219		219
100083405	GRONINGEN	NLD		05/27/2022										225	225		225
100083406	YERSEKE	NLD		05/27/2022										611	611		611
100083407	EMMELOORD	NLD		05/27/2022		2,141						78	2,219	2,361	142		142
100083408	EMMELOORD	NLD		05/27/2022										311	311		311
100083409	EMMELOORD	NLD		05/27/2022		2,141						78	2,219	2,361	142		142
100083410	EMMELOORD	NLD		05/27/2022										311	311		311
100083411	BERGEN OP ZOOM	NLD		05/27/2022										219	219		219
100083412	ROOSENDAAL	NLD		05/27/2022										122	122		122
100083413	AMSTERDAM	NLD		05/27/2022										606	606		606
100083415	TILBURG	NLD		05/27/2022										785	785		785
100083416	ROOSENDAAL	NLD		05/27/2022										117	117		117
100083417	ROOSENDAAL	NLD		05/27/2022		746						27	773	823	50		50
100083418	ROTTERDAM	NLD		05/27/2022										270	270		270
100083419	ALMERE	NLD		05/27/2022										205	205		205
100083422	DEN HAAG	NLD		05/27/2022										380	380		380
100083423	ROOSENDAAL	NLD		05/27/2022										156	156		156
100083424	ARNHEM	NLD		05/27/2022										250	250		250
100083425	TILBURG	NLD		05/27/2022										395	395		395
100083426	TILBURG	NLD		05/27/2022		1,620						59	1,679	1,787	108		108
100083427	DEN HAAG	NLD		05/27/2022										212	212		212
100083428	ARNHEM	NLD		05/27/2022										1,576	1,576		1,576
100083429	ZALTBOMMEL	NLD		05/27/2022										703	703		703

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083430	ZALTBOMMEL	NLD		05/27/2022		3,319						120	3,439	3,671	232		232
100083431	AMSTERDAM	NLD		05/27/2022		155,355						5,625	160,980	172,129	11,148		11,148
100083432	DEN HAAG	NLD		05/27/2022										939	939		939
100083433	ZALTBOMMEL	NLD		05/27/2022										165	165		165
100083434	ZALTBOMMEL	NLD		05/27/2022		1,060						38	1,098	1,170	71		71
100083435	CASTRICUM	NLD		05/27/2022										147	147		147
100083436	ALPHEN AAN DEN RIJN	NLD		05/27/2022										261	261		261
100083445	DONCASTER	GBR		05/27/2022										71	71		71
100083450	BIRMINGHAM	GBR		05/27/2022		8,851						79	8,930	9,524	593		593
100083455	SANTA MONICA	CA		06/02/2022		29,317		(205)			(205)		29,112	29,112			
100083457	POMONA	CA		06/02/2022		14,949		(17)			(17)		14,932	14,932			
100083462	SANTA CLARA	CA		06/02/2022		264,745		(4,656)			(4,656)		260,089	260,089			
100083463	WILMINGTON	CA		06/02/2022		1,447		(5)			(5)		1,442	1,442			
100083479	MONROVIA	CA		06/06/2022		22,078		(374)			(374)		21,704	21,704			
100083484	TAMPA	FL		06/06/2022		21,271		(226)			(226)		21,045	21,045			
100083491	MIAMI BEACH	FL		06/06/2022		48,317		(795)			(795)		47,522	47,522			
100083495	CAPE CORAL	FL		06/06/2022		2,048		(137)			(137)		1,911	1,911			
100083496	NEWARK	NJ		06/06/2022		4,167		132			132		4,299	4,299			
100083501	MORRISTOWN	NJ		06/06/2022		30,549		(645)			(645)		29,904	29,904			
100083504	LIGHTHOUSE POINT	FL		06/06/2022		20,880		(413)			(413)		20,467	20,467			
100083507	PHOENIX	AZ		06/06/2022		70,297		(534)			(534)		69,763	69,763			
100083508	SAN JOSE	CA		06/06/2022		32,461		(896)			(896)		31,565	31,565			
100083511	KAILUA	HI		06/06/2022		29,229		(412)			(412)		28,817	28,817			
100083512	BRENTWOOD	CA		06/06/2022		30,747		(515)			(515)		30,232	30,232			
100083513	MIAMI	FL		06/06/2022		2,890		(238)			(238)		2,652	2,652			
100083514	COVINA	CA		06/06/2022		6,034		(115)			(115)		5,919	5,919			
100083515	SCOTTSDALE	AZ		06/06/2022		32,049		(606)			(606)		31,443	31,443			
100083516	MIAMI	FL		06/06/2022		3,103		(169)			(169)		2,934	2,934			
100083517	SAN FRANCISCO	CA		06/06/2022		39,908		(802)			(802)		39,106	39,106			
100083519	FORNEY	TX		06/06/2022		18,895		(1,185)			(1,185)		17,710	17,710			
100083521	LAKE ELSINORE	CA		06/06/2022		517		(17)			(17)		500	500			
100083522	BRENTWOOD	CA		06/06/2022		17,830		(483)			(483)		17,347	17,347			
100083586	MONTEREY	CA		07/25/2022		25,130		870			870		26,000	26,000			
100083589	ENGLEWOOD	CO		07/25/2022		4,610		(85)			(85)		4,525	4,525			
100083596	JACKSONVILLE	FL		07/25/2022		2,769		(96)			(96)		2,673	2,673			
100083599	COACHELLA	CA		07/25/2022		4,822		(82)			(82)		4,740	4,740			
100083609	GREEN VALLEY	AZ		07/25/2022		14,437		(109)			(109)		14,328	14,328			
100083629	SAN JUAN CAPISTRANO	CA		07/25/2022		23,486		514			514		24,000	24,000			
100083641	LAGUNA NIGUEL	CA		07/25/2022		30,129		914			914		31,043	31,043			
100083645	MIDLAND	TX		07/25/2022		2,116		(124)			(124)		1,992	1,992			
100083651	HARRAH	OK		06/23/2022		1,777		(36)			(36)		1,741	1,741			
100083654	AURORA	CO		06/23/2022		2,569		(88)			(88)		2,481	2,481			
100083655	BATTLE GROUND	WA		06/23/2022		8,568		(148)			(148)		8,420	8,420			
100083656	LARGO	FL		06/23/2022		6,059		14			14		6,073	6,073			
100083657	WILSON	NC		06/23/2022		1,647		(39)			(39)		1,608	1,608			
100083659	CERES	CA		06/23/2022		2,711		(28)			(28)		2,683	2,683			
100083660	LYNWOOD	CA		06/23/2022		5,481		(45)			(45)		5,436	5,436			
100083661	LEBANON	PA		06/23/2022		915		(13)			(13)		902	902			
100083662	CHURCHTON	MD		06/23/2022		8,698		(165)			(165)		8,533	8,533			
100083663	SANTA CLARITA	CA		06/23/2022		7,440		(13)			(13)		7,427	7,427			
100083664	ALVA	FL		06/23/2022		7,552		(29)			(29)		7,523	7,523			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083665	PHOENIX	AZ		06/23/2022		2,051		(33)			(33)		2,018	2,018			
100083667	SOUTH SAN FRANCISCO	CA		06/23/2022													
100083672	LAS VEGAS	NV		06/21/2022		20,591		(448)			(448)		20,143	20,143			
100083674	ORLANDO	FL		06/21/2022		3,983		(135)			(135)		3,848	3,848			
100083677	MIAMI	FL		06/21/2022		5,440		(220)			(220)		5,220	5,220			
100083678	KISSIMMEE	FL		06/21/2022		3,549		(205)			(205)		3,344	3,344			
100083680	CHULUOTA	FL		06/21/2022		2,673		(106)			(106)		2,567	2,567			
100083734	PUERTO VALLARTA	MEX		06/28/2022		3,525							3,525	3,525			
100083735	NUEVO VALLARTA NAY	MEX		06/28/2022		4,180							4,180	4,180			
100083736	CABO SAN LUCAS	MEX		06/28/2022		15,520							15,520	15,520			
100083782	VENICE	FL		07/12/2022		6,693		(35)			(35)		6,658	6,658			
100083783	SCOTTSDALE	AZ		07/12/2022		5,611		(111)			(111)		5,500	5,500			
100083785	PEORIA	AZ		07/12/2022		5,143		(64)			(64)		5,079	5,079			
100083786	LAKELAND	FL		07/12/2022		2,075		(1)			(1)		2,074	2,074			
100083789	LOS ANGELES	CA		07/12/2022													
100083790	MANDEVILLE	LA		07/12/2022		3,442		(105)			(105)		3,337	3,337			
100083794	UMATILLA	FL		07/12/2022		1,538		(58)			(58)		1,480	1,480			
100083797	LOS BANOS	CA		07/12/2022		4,015		(17)			(17)		3,998	3,998			
100083799	BRIGHTON	CO		07/12/2022		3,390		(54)			(54)		3,336	3,336			
100083803	FORT MOHAVE	AZ		07/12/2022		874		(60)			(60)		814	814			
100083804	SANTA ROSA	CA		07/12/2022		8,434		(130)			(130)		8,304	8,304			
100083809	LAS VEGAS	NV		07/12/2022		6,417		(121)			(121)		6,296	6,296			
100083812	GARLAND	UT		07/12/2022		2,490		(47)			(47)		2,443	2,443			
100083813	TRACY	CA		07/12/2022		5,078		(49)			(49)		5,029	5,029			
100083814	COMPTON	CA		07/12/2022		1,490		(6)			(6)		1,484	1,484			
100083819	DENVILLE	NJ		07/12/2022		14,888		346			346		15,234	15,234			
100083822	RIVERVIEW	FL		07/12/2022		9,137		(185)			(185)		8,952	8,952			
100083826	CENTRAL POINT	OR		07/12/2022		3,665		(120)			(120)		3,545	3,545			
100083827	GERMANTOWN	WI		07/12/2022		9,420		(9)			(9)		9,411	9,411			
100083835	ACWORTH	GA		07/12/2022		1,664		(89)			(89)		1,575	1,575			
100083836	SAINT AUGUSTINE	FL		07/12/2022		5,079		(78)			(78)		5,001	5,001			
100083837	LAKE WORTH	FL		07/12/2022		3,040		(73)			(73)		2,967	2,967			
100083848	ANTELOPE	CA		07/12/2022		5,735		24			24		5,759	5,759			
100083852	WEATHERFORD	TX		07/12/2022		1,814		(44)			(44)		1,770	1,770			
100083861	LOS ANGELES	CA		07/12/2022		12,818		125			125		12,943	12,943			
100083865	DAYTON	OH		07/12/2022		7,148		65			65		7,213	7,213			
100083867	LEESBURG	FL		07/12/2022		5,130		25			25		5,155	5,155			
100083870	HALLANDALE BEACH	FL		07/12/2022		7,168		(150)			(150)		7,018	7,018			
100083872	HURST	TX		07/12/2022		67,557		(2,985)			(2,985)		64,572	64,572			
100083873	RIVERSIDE	CA		07/12/2022		5,708		(50)			(50)		5,658	5,658			
100083875	CHANDLER	AZ		07/12/2022		24,945		11			11		24,956	24,956			
100083878	WEST VALLEY CITY	UT		07/12/2022		5,529		(22)			(22)		5,507	5,507			
100083879	LAKELAND	FL		07/12/2022		1,614		(56)			(56)		1,558	1,558			
100083888	RICHMOND	CA		07/12/2022		3,615		(124)			(124)		3,491	3,491			
100083891	MESA	AZ		07/12/2022		22,933		187			187		23,120	23,120			
100083895	FREMONT	CA		07/12/2022		30,101		(135)			(135)		29,966	29,966			
100083896	RENTON	WA		07/12/2022		13,076		309			309		13,385	13,385			
100083897	BAKERSFIELD	CA		07/12/2022		3,140		(41)			(41)		3,099	3,099			
100083899	TACOMA	WA		07/12/2022		9,944		305			305		10,249	10,249			
100083902	MILFORD	NH		07/12/2022		21,921		124			124		22,045	22,045			
100083904	BAKERSFIELD	CA		07/12/2022		1,714		(45)			(45)		1,669	1,669			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083909	ORMOND BEACH	FL		07/12/2022		2,487		(62)			(62)		2,425	2,425			
100083911	ORMOND BEACH	FL		07/12/2022		2,346		(55)			(55)		2,291	2,291			
100083914	ORMOND BEACH	FL		07/12/2022		2,069		(55)			(55)		2,014	2,014			
100083918	ORMOND BEACH	FL		07/12/2022		2,391		(53)			(53)		2,338	2,338			
100083919	PEORIA	AZ		07/12/2022		3,848		(60)			(60)		3,788	3,788			
100083927	MAGNOLIA	TX		07/12/2022		3,753		13			13		3,766	3,766			
100083929	SANTA CLARITA	CA		07/12/2022		114,249		1,049			1,049		115,298	115,298			
100083932	PELZER	SC		07/12/2022		3,283		(6)			(6)		3,277	3,277			
100083937	GLENDALE HEIGHTS	IL		07/12/2022		1,958		(20)			(20)		1,938	1,938			
100083944	COCONUT CREEK	FL		07/12/2022		4,462		3			3		4,465	4,465			
100083948	SAINT LEONARD	MD		07/12/2022		3,952		(26)			(26)		3,926	3,926			
100083951	FORT LUPTON	CO		07/12/2022		10,080		(140)			(140)		9,940	9,940			
100083952	APACHE JUNCTION	AZ		07/12/2022		3,847		20			20		3,867	3,867			
100083953	PHOENIX	AZ		07/12/2022		2,366		(65)			(65)		2,301	2,301			
100083954	ORANGE	CA		07/12/2022		15,774		4			4		15,778	15,778			
100083957	POOLER	GA		07/12/2022		14,820		(262)			(262)		14,558	14,558			
100083959	RUTHER GLEN	VA		07/12/2022		5,001		(108)			(108)		4,893	4,893			
100083964	SCOTTSDALE	AZ		07/12/2022		3,280		(10)			(10)		3,270	3,270			
100083965	MODESTO	CA		07/12/2022		2,989		(66)			(66)		2,923	2,923			
100083966	WEST FRIENDSHIP	MD		07/12/2022		11,933		4			4		11,937	11,937			
100083968	CARMEL	IN		07/12/2022		1,884		(61)			(61)		1,823	1,823			
100083969	BELLA VISTA	AR		07/12/2022		2,417		(60)			(60)		2,357	2,357			
100083974	LAKESIDE	CA		07/12/2022		9,676		36			36		9,712	9,712			
100083977	LAKE OSWEGO	OR		07/12/2022		8,367		(119)			(119)		8,248	8,248			
100083978	STOCKTON	CA		07/12/2022		8,206		51			51		8,257	8,257			
100083983	WILMINGTON AREA LOS ANGELES	CA		07/12/2022		6,904		52			52		6,956	6,956			
100083988	STOCKTON	CA		07/12/2022		3,920		(9)			(9)		3,911	3,911			
100083991	HOMESTEAD	FL		07/12/2022		3,450		(45)			(45)		3,405	3,405			
100083994	LAKELAND	FL		07/12/2022		1,787		(27)			(27)		1,760	1,760			
100084004	LADERA RANCH	CA		06/27/2022		32,743		(658)			(658)		32,085	32,085			
100084006	ORLANDO	FL		06/27/2022		5,727		(211)			(211)		5,516	5,516			
100084007	MIAMI	FL		06/27/2022		3,400		(112)			(112)		3,288	3,288			
100084008	PORT MURRAY	NJ		06/27/2022		3,638		(100)			(100)		3,538	3,538			
100084009	LODI	NJ		06/27/2022		17,371		120			120		17,491	17,491			
100084119	POMPANO BEACH	FL		08/12/2022		398		(1)			(1)		397	397			
100084120	PHOENIXVILLE	PA		09/02/2022		3,876		7			7		3,883	3,883			
100084232	AMSTERDAM	NLD		06/30/2022										530	530		530
100084233	AMSTERDAM	NLD		06/30/2022		81,841						956	82,797	93,476	10,679		10,679
100084236	LELYSTAD	NLD		06/30/2022										50	50		50
100084237	LELYSTAD	NLD		06/30/2022		887						10	897	981	84		84
100084238	ZALTBOMMEL	NLD		06/30/2022										278	278		278
100084239	ENSCHEDE	NLD		06/30/2022										161	161		161
100084240	APELDOORN	NLD		06/30/2022										265	265		265
100084241	ROTTERDAM	NLD		06/30/2022										425	425		425
100084242	ROTTERDAM	NLD		06/30/2022		20,714						242	20,956	23,166	2,210		2,210
100084244	GORINCHEM	NLD		06/30/2022		1,056						12	1,068	1,165	96		96
100084245	GORINCHEM	NLD		06/30/2022										156	156		156
100084246	AMSTERDAM	NLD		06/30/2022										1,069	1,069		1,069
100084247	AMSTERDAM	NLD		06/30/2022										2,400	2,400		2,400
100084249	UDEN	NLD		06/30/2022										228	228		228
100084250	UDEN	NLD		06/30/2022		1,381						16	1,397	1,523	126		126

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084252	EMMEN	NLD		06/30/2022										155	155		155
100084253	DEN HAAG	NLD		06/30/2022										194	194		194
100084254	DEN HAAG	NLD		06/30/2022		690						8	698	763	64		64
100084255	AMSTERDAM	NLD		06/30/2022										967	967		967
100084256	AMSTERDAM	NLD		06/30/2022										1,970	1,970		1,970
100084257	AMERSFOORT	NLD		06/30/2022										308	308		308
100084258	GRONINGEN	NLD		06/30/2022										344	344		344
100084259	VENLO	NLD		06/30/2022		2,206						26	2,232	2,439	207		207
100084260	VENLO	NLD		06/30/2022										428	428		428
100084261	ARNHEM	NLD		06/30/2022										171	171		171
100084264	AMSTERDAM	NLD		06/30/2022										850	850		850
100084265	UTRECHT	NLD		06/30/2022										340	340		340
100084266	ROOSENDAAL	NLD		06/30/2022										287	287		287
100084268	HAARLEM	NLD		06/30/2022										437	437		437
100084270	HEERLEN	NLD		06/30/2022										89	89		89
100084271	TILBURG	NLD		06/30/2022										229	229		229
100084272	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022										232	232		232
100084273	ROTTERDAM	NLD		06/30/2022										184	184		184
100084274	EINDHOVEN	NLD		06/30/2022										572	572		572
100084275	ROTTERDAM	NLD		06/30/2022										205	205		205
100084279	ROOSENDAAL	NLD		06/30/2022										130	130		130
100084282	UTRECHT	NLD		06/30/2022		596						7	603	657	54		54
100084283	UTRECHT	NLD		06/30/2022		25,685						300	25,985	26,147	161		161
100084284	EINDHOVEN	NLD		06/30/2022										767	767		767
100084285	ALMELO	NLD		06/30/2022		3,238						38	3,276	3,706	430		430
100084288	LELYSTAD	NLD		06/30/2022		2,761						32	2,793	3,040	247		247
100084289	LELYSTAD	NLD		06/30/2022										155	155		155
100084290	LELYSTAD	NLD		06/30/2022										192	192		192
100084291	LELYSTAD	NLD		06/30/2022		2,555						30	2,585	2,816	231		231
100084292	UTRECHT	NLD		06/30/2022										944	944		944
100084293	UTRECHT	NLD		06/30/2022		17,063						199	17,262	18,787	1,525		1,525
100084294	UTRECHT	NLD		06/30/2022										938	938		938
100084295	UTRECHT	NLD		06/30/2022		17,043						199	17,242	18,767	1,524		1,524
100084296	BUSSUM/UOTHOORN/PURMEREND	NLD		06/30/2022										397	397		397
100084297	BREDA	NLD		06/30/2022										166	166		166
100084298	APPINGEDAM	NLD		06/30/2022										134	134		134
100084301	BERGEN OP ZOOM	NLD		06/30/2022										228	228		228
100084302	AMSTERDAM	NLD		06/30/2022										513	513		513
100084303	GRONINGEN	NLD		06/30/2022										153	153		153
100084304	SPIJKENISSE	NLD		06/30/2022										429	429		429
100084305	SPIJKENISSE	NLD		06/30/2022		1,695						20	1,715	1,878	163		163
100084306	LEIDEN	NLD		06/30/2022										465	465		465
100084307	WINTERSWIJK	NLD		06/30/2022										211	211		211
100084308	WINTERSWIJK	NLD		06/30/2022		6,030						70	6,100	6,659	559		559
100084309	ZOETERMEER	NLD		06/30/2022										969	969		969
100084310	ZOETERMEER	NLD		06/30/2022		3,125						37	3,162	3,455	293		293
100084311	SCHIEDAM/VLAARDINGEN	NLD		06/30/2022										128	128		128
100084312	DEN HAAG	NLD		06/30/2022										580	580		580
100084313	SPIJKENISSE	NLD		06/30/2022										277	277		277
100084314	SPIJKENISSE	NLD		06/30/2022		2,271						27	2,298	2,520	221		221
100084315	UDEN	NLD		06/30/2022										252	252		252

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084316	UDEN	NLD		06/30/2022		996						12	1,008	1,107	99		99
100084317	GRONINGEN	NLD		06/30/2022										248	248		248
100084318	ROTTERDAM	NLD		06/30/2022										264	264		264
100084319	HEERHUGOWAARD	NLD		06/30/2022										328	328		328
100084320	ROOSENDAAL	NLD		06/30/2022		149,141						1,742	150,883	166,173	15,289		15,289
100084321	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022										120	120		120
100084322	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022		821						10	831	905	75		75
100084323	AMSTERDAM	NLD		06/30/2022										27,495	27,495		27,495
100084324	MAASTRICHT	NLD		06/30/2022										142	142		142
100084325	ROTTERDAM	NLD		06/30/2022										376	376		376
100084327	ZOETERMEER	NLD		06/30/2022										264	264		264
100084328	ARNHEM	NLD		06/30/2022										79	79		79
100084331	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022										225	225		225
100084332	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		2,268						27	2,295	2,494	199		199
100084333	S-HERTOGENBOSCH	NLD		06/30/2022										505	505		505
100084334	AMSTERDAM	NLD		06/30/2022										2,531	2,531		2,531
100084335	DELFT	NLD		06/30/2022		850,569						9,937	860,506	930,572	70,066		70,066
100084336	UTRECHT	NLD		06/30/2022		809,436						9,457	818,893	901,203	82,310		82,310
100084337	UTRECHT	NLD		06/30/2022										225	225		225
100084354	DERBY	GBR		06/30/2022										14	14		14
100084355	DERBY	GBR		06/30/2022										15	15		15
100084358	MANCHESTER	GBR		06/30/2022		426						(12)	414	382	(32)		(32)
100084363	PRESTON	GBR		06/30/2022										57	57		57
100084366	SOUTHEND-ON-SEA	GBR		06/30/2022										992	992		992
100084368	ESTERO	FL		08/12/2022		7,540		(19)			(19)		7,521	7,521			
100084382	WAXHAW	NC		08/12/2022		12,151		39			39		12,190	12,190			
100084383	RICHMOND	TX		08/12/2022		8,062		99			99		8,161	8,161			
100084388	PILOT POINT	TX		08/12/2022		17,759		(93)			(93)		17,666	17,666			
100084394	EDISTO ISLAND	SC		08/12/2022		12,704		501			501		13,205	13,205			
100084400	SAN BERNARDINO	CA		08/12/2022		3,732		(87)			(87)		3,645	3,645			
100084401	GRAND RAPIDS	MI		08/12/2022		2,405		(244)			(244)		2,161	2,161			
100084411	BELLA COLLINA	FL		08/12/2022		8,527		35			35		8,562	8,562			
100084413	BRADENTON	FL		08/12/2022		3,010		(261)			(261)		2,749	2,749			
100084415	SARASOTA	FL		08/12/2022		2,761		(303)			(303)		2,458	2,458			
100084445	PANORAMA CITY	CA		08/12/2022		4,529		(97)			(97)		4,432	4,432			
100084454	CABO SAN LUCAS	MEX		07/11/2022		7,075							7,075	7,075			
100084455	CABO SAN LUCAS	MEX		07/11/2022		2,318							2,318	2,318			
100084456	SAN FRANCISCO	MEX		07/11/2022		3,828							3,828	3,828			
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022		171,708							171,708	171,708			
100084458	CABO SAN LUCAS	MEX		07/11/2022		15,394							15,394	15,394			
100084459	LIHUE	HI		07/14/2022		40,119		(489)			(489)		39,630	39,630			
100084460	LAS VEGAS	NV		07/14/2022		975		(29)			(29)		946	946			
100084461	ROSWELL	GA		07/14/2022		43,354		(306)			(306)		43,048	43,048			
100084479	TRACY	CA		09/02/2022		26,138		(310)			(310)		25,828	25,828			
100084480	MURRIETA	CA		09/02/2022		15,893		(148)			(148)		15,745	15,745			
100084486	WEST HILLS	CA		09/02/2022		12,471		(449)			(449)		12,022	12,022			
100084495	LAWRENCEVILLE	GA		09/02/2022		3,461		(51)			(51)		3,410	3,410			
100084512	BREMERTON	WA		09/02/2022		5,248		(32)			(32)		5,216	5,216			
100084589	YORKTOWN	VA		08/02/2022		1,892		(84)			(84)		1,808	1,808			
100084593	MCDONOUGH	GA		08/02/2022		10,234		(227)			(227)		10,007	10,007			
100084595	JIM THORPE	PA		08/02/2022		2,727		38			38		2,765	2,765			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084599	GILBERT	AZ		08/02/2022		4,043		(6)			(6)		4,037	4,037			
100084601	SAN DIEGO	CA		08/02/2022		11,590		27			27		11,617	11,617			
100084606	INDIANAPOLIS	IN		08/02/2022		1,575		(84)			(84)		1,491	1,491			
100084609	WENDELL	NC		08/02/2022		2,742		(97)			(97)		2,645	2,645			
100084610	SAINT CHARLES	MO		08/02/2022		2,238		(45)			(45)		2,193	2,193			
100084611	LIBBY	MT		08/02/2022		1,139		(40)			(40)		1,099	1,099			
100084612	CANTON	OH		08/02/2022		822		9			9		831	831			
100084614	COPPERAS COVE	TX		08/02/2022		1,211		(67)			(67)		1,144	1,144			
100084616	TWENTYNINE PALMS	CA		08/02/2022		2,798		11			11		2,809	2,809			
100084617	WEST DOVER	VT		08/02/2022		1,726		(71)			(71)		1,655	1,655			
100084618	FOLEY	AL		08/02/2022		3,644		45			45		3,689	3,689			
100084619	UPPER DARBY	PA		08/02/2022		23,678		(113)			(113)		23,565	23,565			
100084620	SANTA ROSA	CA		08/02/2022		15,466		(223)			(223)		15,243	15,243			
100084621	CONWAY	SC		08/02/2022		1,299		(39)			(39)		1,260	1,260			
100084622	PORTER	TX		08/02/2022		3,260		(66)			(66)		3,194	3,194			
100084625	TAMPA	FL		08/02/2022		1,908		(70)			(70)		1,838	1,838			
100084626	WASHINGTON	DC		08/02/2022		6,936		172			172		7,108	7,108			
100084628	HEMET	CA		08/02/2022		3,546		(144)			(144)		3,402	3,402			
100084629	LYONS	IL		08/02/2022		31,807		241			241		32,048	32,048			
100084630	MOUNT JOY	PA		08/02/2022		1,719		(106)			(106)		1,613	1,613			
100084634	KISSIMMEE	FL		08/02/2022		2,928		(295)			(295)		2,633	2,633			
100084635	HIALEAH	FL		08/02/2022		2,483		176			176		2,659	2,659			
100084636	MIDDLEBURG	FL		08/02/2022		2,145		(53)			(53)		2,092	2,092			
100084637	PROVO	UT		08/02/2022		3,858		(17)			(17)		3,841	3,841			
100084638	SAN BERNARDINO	CA		08/02/2022		1,790		(184)			(184)		1,606	1,606			
100084641	WHARTON	NJ		08/02/2022		2,916		(77)			(77)		2,839	2,839			
100084642	FONTANA	CA		08/02/2022		7,358		(303)			(303)		7,055	7,055			
100084644	FAIRFIELD	CA		08/02/2022		5,283		35			35		5,318	5,318			
100084645	MIAMI	FL		08/02/2022		2,765		(294)			(294)		2,471	2,471			
100084646	MISSOURI CITY	TX		08/02/2022		4,356		(31)			(31)		4,325	4,325			
100084647	INDIANAPOLIS	IN		08/02/2022		891		(85)			(85)		806	806			
100084650	HERMISTON	OR		08/02/2022		2,287		(29)			(29)		2,258	2,258			
100084652	MIAMI GARDENS	FL		08/02/2022		2,400		(77)			(77)		2,323	2,323			
100084655	MYRTLE BEACH	SC		08/02/2022		1,392		(72)			(72)		1,320	1,320			
100084657	MYRTLE BEACH	SC		08/02/2022		1,618		(91)			(91)		1,527	1,527			
100084658	SPRINGFIELD	IL		08/02/2022		1,983		(28)			(28)		1,955	1,955			
100084659	ACTON	CA		08/02/2022		5,887		43			43		5,930	5,930			
100084660	CORAL SPRINGS	FL		08/02/2022		4,298		(10)			(10)		4,288	4,288			
100084661	KISSIMMEE	FL		08/02/2022		3,039		(189)			(189)		2,850	2,850			
100084662	PANAMA CITY	FL		08/02/2022		107,526		918			918		108,444	108,444			
100084663	MIAMI	FL		08/02/2022		3,721		(172)			(172)		3,549	3,549			
100084664	OCALA	FL		08/02/2022		2,150		(29)			(29)		2,121	2,121			
100084666	ORLANDO	FL		08/02/2022		2,175		(38)			(38)		2,137	2,137			
100084667	TOBYHANNA	PA		08/02/2022		1,837		(28)			(28)		1,809	1,809			
100084669	RAWLINS	WY		08/02/2022		2,768		(138)			(138)		2,630	2,630			
100084673	HALLANDALE BEACH	FL		08/02/2022		1,140		(99)			(99)		1,041	1,041			
100084674	GARDNERVILLE	NV		08/02/2022		560		(10)			(10)		550	550			
100084675	MIAMI	FL		08/02/2022		3,122		(8)			(8)		3,114	3,114			
100084676	GATLINBURG	TN		08/02/2022		11,039		(1,019)			(1,019)		10,020	10,020			
100084677	PHOENIX	AZ		08/02/2022		4,253		(77)			(77)		4,176	4,176			
100084679	QUINCY	FL		08/02/2022		1,201		(116)			(116)		1,085	1,085			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084681	HONOLULU	HI		08/02/2022		2,141		(53)			(53)		2,088	2,088			
100084682	JACKSONVILLE	FL		08/02/2022		2,289		(84)			(84)		2,205	2,205			
100084683	JACKSONVILLE	FL		08/02/2022		1,784		(83)			(83)		1,701	1,701			
100084684	LAKELAND	FL		08/02/2022		1,148		(32)			(32)		1,116	1,116			
100084688	TUCSON	AZ		08/02/2022		2,420		(212)			(212)		2,208	2,208			
100084689	NORWALK	CA		08/02/2022		6,001		(37)			(37)		5,964	5,964			
100084691	MIAMI	FL		08/02/2022		1,903		(166)			(166)		1,737	1,737			
100084694	LOS ANGELES	CA		08/02/2022		65		(2)			(2)		63	63			
100084695	LAKE WORTH	FL		08/02/2022		1,432		(88)			(88)		1,344	1,344			
100084697	BEAVERTON	OR		08/02/2022		2,101		(6)			(6)		2,095	2,095			
100084698	LAKE STEVENS	WA		08/02/2022		11,866		239			239		12,105	12,105			
100084699	NAMPA	ID		08/02/2022		3,340		(41)			(41)		3,299	3,299			
100084700	CHICAGO	IL		08/02/2022		1,565		(44)			(44)		1,521	1,521			
100084703	NAPA	CA		08/02/2022		4,633		(48)			(48)		4,585	4,585			
100084704	RIVIERA BEACH	FL		08/02/2022		20,189		(196)			(196)		19,993	19,993			
100084706	CORNVILLE	AZ		08/02/2022		1,965		(35)			(35)		1,930	1,930			
100084708	EUGENE	OR		08/02/2022		6,359		(92)			(92)		6,267	6,267			
100084709	HAWTHORNE	FL		08/02/2022		3,839		(201)			(201)		3,638	3,638			
100084710	VALLEJO	CA		08/02/2022		702		(39)			(39)		663	663			
100084711	APACHE JUNCTION	AZ		08/02/2022		2,753		(17)			(17)		2,736	2,736			
100084713	BOYNTON BEACH	FL		08/02/2022		2,469		(65)			(65)		2,404	2,404			
100084714	LOS ANGELES	CA		08/02/2022		4,995		(78)			(78)		4,917	4,917			
100084715	OTTAWA	IL		08/02/2022		1,940		6			6		1,946	1,946			
100084716	CALEXICO	CA		08/02/2022		628		(21)			(21)		607	607			
100084717	SCOTTSDALE	AZ		08/02/2022		446		2			2		448	448			
100084718	DURHAM	NC		08/02/2022		5,826		(102)			(102)		5,724	5,724			
100084719	ORLANDO	FL		08/02/2022		2,223		(72)			(72)		2,151	2,151			
100084720	IMPERIAL	CA		08/02/2022		621		(5)			(5)		616	616			
100084721	COVINA	CA		08/02/2022		3,848		(71)			(71)		3,777	3,777			
100084722	CALEXICO	CA		08/02/2022		1,794		(29)			(29)		1,765	1,765			
100084723	IMPERIAL	CA		08/02/2022		1,283		(7)			(7)		1,276	1,276			
100084724	PHOENIX	AZ		08/02/2022		930		(50)			(50)		880	880			
100084725	HUNTINGTON PARK	CA		08/02/2022		2,451		(84)			(84)		2,367	2,367			
100084726	GALVESTON	TX		08/02/2022		1,959		(74)			(74)		1,885	1,885			
100084727	LAVEEN	AZ		08/02/2022		1,000		(48)			(48)		952	952			
100084728	ESCONDIDO	CA		08/02/2022		9,372		84			84		9,456	9,456			
100084729	TEMPE	AZ		08/02/2022		6,105		90			90		6,195	6,195			
100084730	KISSIMMEE	FL		08/02/2022		1,717		(158)			(158)		1,559	1,559			
100084731	MYRTLE BEACH	SC		08/02/2022		2,745		(74)			(74)		2,671	2,671			
100084733	FEDERAL WAY	WA		08/02/2022		3,065		(4)			(4)		3,061	3,061			
100084734	TILLAMOOK	OR		08/02/2022		5,980		99			99		6,079	6,079			
100084736	FEDERAL WAY	WA		08/02/2022		3,154		(4)			(4)		3,150	3,150			
100084737	ESCONDIDO	CA		08/02/2022		8,124		(54)			(54)		8,070	8,070			
100084738	RIDGEFIELD	WA		08/02/2022		10,578		150			150		10,728	10,728			
100084739	DEBARY	FL		08/02/2022		2,775		(149)			(149)		2,626	2,626			
100084740	BLUFFTON	SC		08/02/2022		4,744		23			23		4,767	4,767			
100084743	DOLTON	IL		08/02/2022		1,087		(57)			(57)		1,030	1,030			
100084745	SAINT AUGUSTINE	FL		08/02/2022		4,161		(196)			(196)		3,965	3,965			
100084746	SEATTLE	WA		08/02/2022		11,364		(110)			(110)		11,254	11,254			
100084747	PAWLEYS ISLAND	SC		08/02/2022		879		(28)			(28)		851	851			
100084748	HOLLYWOOD	FL		08/02/2022		2,998		(115)			(115)		2,883	2,883			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084749	FORT MYERS	FL		08/02/2022		28,594		(2,396)			(2,396)		26,198	26,198			
100084750	SEATTLE	WA		08/02/2022		11,997		(22)			(22)		11,975	11,975			
100084752	ROY	UT		08/02/2022		3,480		12			12		3,492	3,492			
100084755	SOUTH LAKE TAHOE	CA		08/02/2022		8,292		115			115		8,407	8,407			
100084757	ELK GROVE	CA		08/02/2022		3,297		(5)			(5)		3,292	3,292			
100084759	ROWLAND HEIGHTS	CA		08/02/2022		8,595		(63)			(63)		8,532	8,532			
100084760	MIAMI BEACH	FL		08/02/2022		6,611		(184)			(184)		6,427	6,427			
100084762	TUCSON	AZ		08/02/2022		1,543		(128)			(128)		1,415	1,415			
100084764	NILES	IL		08/02/2022		3,267		(1)			(1)		3,266	3,266			
100084765	ONTARIO	CA		08/02/2022		8,619		42			42		8,661	8,661			
100084767	AVENTURA	FL		08/02/2022		2,244		68			68		2,312	2,312			
100084770	APPLE VALLEY	CA		08/02/2022		2,669		(9)			(9)		2,660	2,660			
100084771	FERNANDINA BEACH	FL		08/02/2022		2,111		(135)			(135)		1,976	1,976			
100084772	MOSES LAKE	WA		08/02/2022		3,366		49			49		3,415	3,415			
100084773	MIAMI	FL		08/02/2022		2,802		(302)			(302)		2,500	2,500			
100084775	PEMBROKE PINES	FL		08/02/2022		1,209		5			5		1,214	1,214			
100084777	PHOENIX	AZ		08/02/2022		1,272		(68)			(68)		1,204	1,204			
100084778	HONOLULU	HI		08/02/2022		2,046		52			52		2,098	2,098			
100084779	MODESTO	CA		08/02/2022		1,397		(62)			(62)		1,335	1,335			
100084780	LILBURN	GA		08/02/2022		1,773		(10)			(10)		1,763	1,763			
100084781	THORNTON	CO		08/02/2022		2,564		(55)			(55)		2,509	2,509			
100084784	SPRINGFIELD	OR		08/02/2022		3,222		2			2		3,224	3,224			
100084785	MARYSVILLE	WA		08/02/2022		5,143		(16)			(16)		5,127	5,127			
100084787	WHEELING	IL		08/02/2022		6,345		66			66		6,411	6,411			
100084788	MIDVALE	UT		08/02/2022		3,886		(51)			(51)		3,835	3,835			
100084789	HOUSTON	TX		08/02/2022		1,676		(96)			(96)		1,580	1,580			
100084790	DALLAS	GA		08/02/2022		2,441		(47)			(47)		2,394	2,394			
100084793	LIVERMORE	CA		08/02/2022		10,911		213			213		11,124	11,124			
100084794	KISSIMMEE	FL		08/02/2022		3,876		(84)			(84)		3,792	3,792			
100084795	LONGWOOD	FL		08/02/2022		15,632		526			526		16,158	16,158			
100084796	HENDERSON	NV		08/02/2022		2,947		(75)			(75)		2,872	2,872			
100084797	KEY WEST	FL		08/02/2022		16,263		184			184		16,447	16,447			
100084799	VANCOUVER	WA		08/02/2022		3,111		19			19		3,130	3,130			
100084800	PARKLAND	FL		08/02/2022		23,013		508			508		23,521	23,521			
100084802	MAGNA	UT		08/02/2022		3,850		(103)			(103)		3,747	3,747			
100084803	MYRTLE BEACH	SC		08/02/2022		3,422		(279)			(279)		3,143	3,143			
100084804	REDFORD	MI		08/02/2022		1,073		(50)			(50)		1,023	1,023			
100084805	ELIZABETH	NJ		08/02/2022		7,187		240			240		7,427	7,427			
100084807	PLANO	TX		08/02/2022		115,478		(1,053)			(1,053)		114,425	114,425			
100084810	FRESNO	CA		08/02/2022		2,615		(19)			(19)		2,596	2,596			
100084811	PINGREE GROVE	IL		08/02/2022		5,686		(71)			(71)		5,615	5,615			
100084812	FAIRVIEW	NJ		08/02/2022		214,323		690			690		215,013	215,013			
100084814	MIAMI BEACH	FL		08/02/2022		11,401		422			422		11,823	11,823			
100084815	GILBERT	AZ		08/02/2022		4,770		66			66		4,836	4,836			
100084818	TAMPA	FL		08/02/2022		2,965		(47)			(47)		2,918	2,918			
100084819	GAITHERSBURG	MD		08/02/2022		2,794							2,794	2,794			
100084820	DAYTONA BEACH	FL		08/02/2022		2,295		51			51		2,346	2,346			
100084821	PORTER RANCH	CA		08/02/2022		6,083		21			21		6,104	6,104			
100084822	ANGIER	NC		08/02/2022		1,639		(112)			(112)		1,527	1,527			
100084824	COLTON	CA		08/02/2022		3,102		(24)			(24)		3,078	3,078			
100084825	KISSIMMEE	FL		08/02/2022		1,430		(129)			(129)		1,301	1,301			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084826	SAN PEDRO	CA		08/02/2022		7,130		(38)			(38)		7,092	7,092			
100084827	MIAMI GARDENS	FL		08/02/2022		3,230		(115)			(115)		3,115	3,115			
100084829	BOYNTON BEACH	FL		08/02/2022		4,138		13			13		4,151	4,151			
100084830	LEHI	UT		08/02/2022		9,796		10			10		9,806	9,806			
100084831	SHEBOYGAN	WI		08/02/2022		1,551		(8)			(8)		1,543	1,543			
100084832	YUKON	OK		08/02/2022		3,161		67			67		3,228	3,228			
100084836	SACRAMENTO	CA		08/02/2022		5,297		(24)			(24)		5,273	5,273			
100084837	PUNTA GORDA	FL		08/02/2022		2,925		(70)			(70)		2,855	2,855			
100084838	SPARKS	NV		08/02/2022		4,359		49			49		4,408	4,408			
100084839	OCALA	FL		08/02/2022		2,910		(45)			(45)		2,865	2,865			
100084840	HARMONY	FL		08/02/2022		3,874		119			119		3,993	3,993			
100084841	RICHMOND	CA		08/02/2022		52,219		(103)			(103)		52,116	52,116			
100084842	PANAMA CITY BEACH	FL		08/02/2022		2,796		(147)			(147)		2,649	2,649			
100084843	GLENDALE	AZ		08/02/2022		2,414		(76)			(76)		2,338	2,338			
100084844	VILLA PARK	IL		08/02/2022		24,814		23			23		24,837	24,837			
100084845	AVONDALE	AZ		08/02/2022		2,468		(170)			(170)		2,298	2,298			
100084846	SCOTTSDALE	AZ		08/02/2022		11,463		(45)			(45)		11,418	11,418			
100084847	LAS VEGAS	NV		08/02/2022		5,620		(131)			(131)		5,489	5,489			
100084848	LAS VEGAS	NV		08/02/2022		16,495		71			71		16,566	16,566			
100084849	TITUSVILLE	FL		08/02/2022		2,389		(80)			(80)		2,309	2,309			
100084850	HOUSTON	TX		08/02/2022		3,724		(141)			(141)		3,583	3,583			
100084856	SNELLVILLE	GA		08/02/2022		2,467		(74)			(74)		2,393	2,393			
100084857	SAN LORENZO	CA		08/02/2022		9,637		32			32		9,669	9,669			
100084858	LOS ANGELES	CA		08/02/2022		14,032		325			325		14,357	14,357			
100084859	MARIETTA	GA		08/02/2022		7,943		(14)			(14)		7,929	7,929			
100084860	SEDONA	AZ		08/02/2022		6,879		96			96		6,975	6,975			
100084861	MAYPEARL	TX		08/02/2022		4,947		39			39		4,986	4,986			
100084862	COLUMBUS	OH		08/02/2022		1,467		(3)			(3)		1,464	1,464			
100084914	SCOTTSDALE	AZ		09/29/2022		3,809		(31)			(31)		3,778	3,778			
100084919	AUSTIN	TX		09/29/2022		24,998		(360)			(360)		24,638	24,638			
100084923	RICHMOND	TX		09/29/2022		4,680		(78)			(78)		4,602	4,602			
100084927	MONTGOMERY	TX		09/29/2022		17,604		19			19		17,623	17,623			
100084929	DICKINSON	TX		09/29/2022		17,318		85			85		17,403	17,403			
100084956	PATERSON	NJ		09/29/2022		34,859		411			411		35,270	35,270			
100084960	MIAMI	FL		09/29/2022		8,100		23			23		8,123	8,123			
100084981	LEANDER	TX		09/29/2022		2,631		(97)			(97)		2,534	2,534			
100084982	KEY LARGO	FL		09/29/2022		6,370		(240)			(240)		6,130	6,130			
100085015	MISSOURI CITY	TX		08/12/2022		7,558		(326)			(326)		7,232	7,232			
100085023	ROTTERDAM	NLD		07/27/2022									97	97			97
100085024	ROTTERDAM	NLD		07/27/2022		184,769						(2,711)	182,058	198,956	16,899		16,899
100085025	ROTTERDAM	NLD		07/27/2022		3,793						(56)	3,737	4,181	444		444
100085026	S-HERTOGENBOSCH	NLD		07/27/2022										1,972	1,972		1,972
100085027	ROTTERDAM	NLD		07/27/2022										89	89		89
100085028	MAASTRICHT	NLD		07/27/2022										322	322		322
100085031	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		1,996						(29)	1,967	2,237	270		270
100085032	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022										288	288		288
100085033	ZWOLLE	NLD		07/27/2022										106	106		106
100085034	UTRECHT	NLD		07/27/2022										517	517		517
100085035	DEN HAAG	NLD		07/27/2022										360	360		360
100085036	UTRECHT	NLD		07/27/2022		1,178,021						(17,287)	1,160,734	1,257,266	96,531		96,531
100085037	LEIDEN	NLD		07/27/2022										5,402	5,402		5,402

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085038	ROTTERDAM	NLD		07/27/2022										234	234		234
100085039	ROTTERDAM	NLD		07/27/2022		865						(13)	852	960	108		108
100085042	ZUIDHORN	NLD		07/27/2022										206	206		206
100085043	GOUDA	NLD		07/27/2022		5,697						(84)	5,613	6,450	837		837
100085045	AMSTERDAM	NLD		07/27/2022										281	281		281
100085046	UTRECHT	NLD		07/27/2022										647	647		647
100085047	UTRECHT	NLD		07/27/2022										292	292		292
100085048	GOUDA	NLD		07/27/2022		5,697						(84)	5,613	6,463	850		850
100085049	VELDHOVEN	NLD		07/27/2022										307	307		307
100085050	TILBURG	NLD		07/27/2022										416	416		416
100085051	HAARLEM	NLD		07/27/2022										266	266		266
100085052	GRONINGEN	NLD		07/27/2022										165	165		165
100085053	GRONINGEN	NLD		07/27/2022										131	131		131
100085054	LEIDEN	NLD		07/27/2022		20,507						(301)	20,206	20,904	698		698
100085055	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022										242	242		242
100085056	GOUDA	NLD		07/27/2022										247	247		247
100085057	HILVERSUM	NLD		07/27/2022										373	373		373
100085058	VEENENDAAL	NLD		07/27/2022		159,239						(2,337)	156,902	181,791	24,889		24,889
100085059	DEN HAAG	NLD		07/27/2022										182	182		182
100085060	DEN HAAG	NLD		07/27/2022		1,147		6	6			(18)	1,129	1,283	133	21	154
100085061	CASTRICUM	NLD		07/27/2022		32,107						(471)	31,636	36,319	4,683		4,683
100085063	ROTTERDAM	NLD		07/27/2022										1,516	1,516		1,516
100085064	DEN HAAG	NLD		07/27/2022		2,114						(31)	2,083	2,333	250		250
100085065	DEN HAAG	NLD		07/27/2022										364	364		364
100085066	SPIJKENISSE	NLD		07/27/2022										625	625		625
100085067	HEERLEN	NLD		07/27/2022										579	579		579
100085068	VENLO	NLD		07/27/2022										107	107		107
100085069	VENLO	NLD		07/27/2022		1,026						(15)	1,011	1,189	178		178
100085070	DEN HAAG	NLD		07/27/2022										235	235		235
100085071	AMSTERDAM	NLD		07/27/2022										347	347		347
100085072	ZIERIKZEE	NLD		07/27/2022										301	301		301
100085073	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022										326	326		326
100085074	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		724						(11)	713	810	98		98
100085075	ENSCHEDE	NLD		07/27/2022										163	163		163
100085076	ENSCHEDE	NLD		07/27/2022		882						(13)	869	975	106		106
100085077	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		1,275		1	1			(19)	1,256	1,427	170	1	171
100085078	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022										611	611		611
100085079	WEERT	NLD		07/27/2022										139	139		139
100085080	WEERT	NLD		07/27/2022										208	208		208
100085081	CASTRICUM	NLD		07/27/2022										201	201		201
100085082	WEERT	NLD		07/27/2022										170	170		170
100085083	DELFT	NLD		07/27/2022		82,856						(1,216)	81,640	91,102	9,462		9,462
100085084	YERSEKE	NLD		07/27/2022		867						(13)	854	959	105		105
100085085	YERSEKE	NLD		07/27/2022										190	190		190
100085086	ZIERIKZEE	NLD		07/27/2022		772						(11)	761	855	94		94
100085087	ZIERIKZEE	NLD		07/27/2022										170	170		170
100085088	GRONINGEN	NLD		07/27/2022										1,221	1,221		1,221
100085090	SPIJKENISSE	NLD		07/27/2022										462	462		462
100085091	GRONINGEN	NLD		07/27/2022										2,008	2,008		2,008
100085092	EMMEN	NLD		07/27/2022		1,140						(17)	1,123	1,288	166		166
100085093	EMMEN	NLD		07/27/2022										147	147		147

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100085094	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022										212	212		212
100085095	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		945						(14)	931	1,044	113		113
100085096	ROTTERDAM	NLD		07/27/2022										153	153		153
100085097	LELYSTAD	NLD		07/27/2022										171	171		171
100085098	LELYSTAD	NLD		07/27/2022		990						(15)	975	1,093	118		118
100085099	ZIERIKZEE	NLD		07/27/2022		377,565						(5,541)	372,024	420,551	48,527		48,527
100085101	HEERLEN	NLD		07/27/2022		5,785						(85)	5,700	6,577	877		877
100085102	VENLO	NLD		07/27/2022										60	60		60
100085103	VENLO	NLD		07/27/2022		1,251						(18)	1,233	1,420	187		187
100085104	EINDHOVEN	NLD		07/27/2022										194	194		194
100085105	ROOSENDAAL	NLD		07/27/2022										146	146		146
100085106	ROOSENDAAL	NLD		07/27/2022		1,992						(29)	1,963	2,199	236		236
100085107	DEN HAAG	NLD		07/27/2022										227	227		227
100085109	AMSTERDAM	NLD		07/27/2022		488,851						(7,174)	481,677	496,768	15,091		15,091
100085110	HEERLEN	NLD		07/27/2022		5,668						(83)	5,585	6,444	860		860
100085111	EINDHOVEN	NLD		07/27/2022										396	396		396
100085113	ROTTERDAM	NLD		07/27/2022										173	173		173
100085114	UTRECHT	NLD		07/27/2022		146,191						(2,146)	144,045	154,017	9,902	69	9,972
100085116	EINDHOVEN	NLD		07/27/2022		385,281						(5,654)	379,627	413,999	34,372		34,372
100085117	GRONINGEN	NLD		07/27/2022										1,556	1,556		1,556
100085118	ROTTERDAM	NLD		07/27/2022										962	962		962
100085119	DEN HAAG	NLD		07/27/2022										183	183		183
100085120	DEN HAAG	NLD		07/27/2022										208	208		208
100085121	EINDHOVEN	NLD		07/27/2022										500	500		500
100085122	WEERT	NLD		07/27/2022										208	208		208
100085123	TILBURG	NLD		07/27/2022		6,696						(98)	6,598	7,428	829		829
100085124	TILBURG	NLD		07/27/2022										1,818	1,818		1,818
100085125	DEN HAAG	NLD		07/27/2022										284	284		284
100085126	DEN HAAG	NLD		07/27/2022		1,683						(25)	1,658	1,857	198		198
100085127	FRANEKER	NLD		07/27/2022										154	154		154
100085129	BERGEN OP ZOOM	NLD		07/27/2022										193	193		193
100085130	BERGEN OP ZOOM	NLD		07/27/2022		1,030						(15)	1,015	1,139	124		124
100085131	ALMERE	NLD		07/27/2022										290	290		290
100085132	ALMERE	NLD		07/27/2022		466						(7)	459	515	55		55
100085133	GRONINGEN	NLD		07/27/2022										1,033	1,033		1,033
100085134	ENSCHEDE	NLD		07/27/2022		31,071						(456)	30,615	31,745	1,130		1,130
100085135	S-HERTOGENBOSCH	NLD		07/27/2022		488,851						(7,174)	481,677	551,081	69,405		69,405
100085136	ENSCHEDE	NLD		07/27/2022		6,991						(103)	6,888	7,750	861		861
100085137	ENSCHEDE	NLD		07/27/2022										137	137		137
100085138	UTRECHT	NLD		07/27/2022										219	219		219
100085139	UTRECHT	NLD		07/27/2022		1,004	13		12		1	(10)	995	589	134	(540)	(406)
100085140	LELYSTAD	NLD		07/27/2022										351	351		351
100085141	LELYSTAD	NLD		07/27/2022		1,334						(20)	1,314	1,474	160		160
100085144	SACRAMENTO	CA		09/21/2022		3,380	(14)				(14)		3,366	3,366			
100085148	ORANGE	CA		09/21/2022		7,572	(103)				(103)		7,469	7,469			
100085166	BELTON	TX		09/21/2022		6,484	(163)				(163)		6,321	6,321			
100085167	HUNTINGTON BEACH	CA		09/21/2022		18,832	(462)				(462)		18,370	18,370			
100085168	GALT	CA		09/21/2022		4,667	(139)				(139)		4,528	4,528			
100085997	CABO SAN LUCAS	MEX		08/19/2022		204,105							204,105	204,105			
100085998	TODOS SANTOS	MEX		08/19/2022		4,563							4,563	4,563			
100085999	MX	MEX		08/19/2022		2,359							2,359	2,359			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086001	CIUDAD DE MEXICO	MEX		08/19/2022		9,422							9,422	9,422			
100086002	LOS CABOS	MEX		08/19/2022		2,984							2,984	2,984			
100086003	PUERTO VALLARTA	MEX		08/19/2022		8,120							8,120	8,120			
100086010	GILBERT	AZ		09/02/2022		3,752		(107)			(107)		3,645	3,645			
100086015	SAINT PETERSBURG	FL		09/02/2022		8,790		(241)			(241)		8,549	8,549			
100086016	TEMECULA	CA		09/02/2022		3,671		(122)			(122)		3,549	3,549			
100086038	EWA BEACH	HI		08/24/2022		11,188		(183)			(183)		11,005	11,005			
100086040	BROOKLYN	NY		08/24/2022		13,843		672			672		14,515	14,515			
100086043	MATTHEWS	NC		08/24/2022		2,739		(23)			(23)		2,716	2,716			
100086044	DETROIT	MI		08/24/2022		1,141		(11)			(11)		1,130	1,130			
100086049	SAN ANTONIO	TX		08/24/2022		5,334		15			15		5,349	5,349			
100086126	VALLEJO	CA		10/07/2022		4,952		(53)			(53)		4,899	4,899			
100086144	HERRIMAN	UT		10/07/2022		3,833		(15)			(15)		3,818	3,818			
100086148	EPHRATA	WA		10/07/2022		6,605		40			40		6,645	6,645			
100086151	LUTZ	FL		10/07/2022		17,165		(268)			(268)		16,897	16,897			
100086156	LOCKWOOD	CA		10/07/2022		37,999		(210)			(210)		37,789	37,789			
100086157	CASTLE ROCK	CO		10/07/2022		8,221		(146)			(146)		8,075	8,075			
100086166	BAKERSFIELD	CA		10/07/2022		11,691		(102)			(102)		11,589	11,589			
100086172	FOUNTAIN HILLS	AZ		10/07/2022		18,530		(382)			(382)		18,148	18,148			
100086185	DEER PARK	TX		10/07/2022		2,414		(99)			(99)		2,315	2,315			
100086186	CONROE	TX		10/07/2022		3,141		(119)			(119)		3,022	3,022			
100086190	AUSTIN	TX		10/07/2022		4,552		(158)			(158)		4,394	4,394			
100086191	GLENVIEW	IL		10/07/2022		10,342		9			9		10,351	10,351			
100086195	SAN PEDRO	CA		10/07/2022		8,677		(285)			(285)		8,392	8,392			
100086196	TOMBALL	TX		10/07/2022		5,359		(6)			(6)		5,353	5,353			
100086199	CYPRESS	TX		10/07/2022		3,557		(176)			(176)		3,381	3,381			
100086200	SAN JOSE	CA		10/07/2022		9,281		(281)			(281)		9,000	9,000			
100086202	HUNTSVILLE	TX		10/07/2022		6,238		(217)			(217)		6,021	6,021			
100086204	SAN JOSE	CA		10/07/2022		9,328		(328)			(328)		9,000	9,000			
100086211	MARTINEZ	CA		10/07/2022		5,334		(55)			(55)		5,279	5,279			
100086213	KELLER	TX		10/07/2022		19,899		(357)			(357)		19,542	19,542			
100086226	GARDEN GROVE	CA		10/07/2022		9,962		(36)			(36)		9,926	9,926			
100086229	SPRING	TX		10/07/2022		8,283		(122)			(122)		8,161	8,161			
100086235	GULF SHORES	AL		09/29/2022		3,396		(28)			(28)		3,368	3,368			
100086236	ORANGE BEACH	AL		09/29/2022		1,962		(52)			(52)		1,910	1,910			
100086242	PHILADELPHIA	PA		09/29/2022		7,845		(90)			(90)		7,755	7,755			
100086245	CUMMING	GA		09/29/2022		27,875		(375)			(375)		27,500	27,500			
100086254	WEST PALM BEACH	FL		09/29/2022		14,777		(234)			(234)		14,543	14,543			
100086258	WESTPORT	CT		09/29/2022		6,321		(72)			(72)		6,249	6,249			
100086259	BURNSVILLE	MN		09/29/2022		4,233		(115)			(115)		4,118	4,118			
100086261	FRANKFORD	DE		09/29/2022		543		(8)			(8)		535	535			
100086264	RIVERDALE	GA		09/29/2022		1,650		(91)			(91)		1,559	1,559			
100086265	BRUNSWICK	GA		09/29/2022		1,995		(85)			(85)		1,910	1,910			
100086266	DEN HAAG	NLD		08/29/2022		37,285						(1,303)	35,982	42,125	6,143		6,143
100086267	KATWIJK	NLD		08/29/2022		3,176						(111)	3,065	3,502	437		437
100086268	KATWIJK	NLD		08/29/2022										444	444		444
100086269	NIJMEGEN	NLD		08/29/2022										333	333		333
100086271	HELMOND	NLD		08/29/2022										129	129		129
100086272	HELMOND	NLD		08/29/2022										129	129		129
100086273	AMSTERDAM	NLD		08/29/2022		1,683						(59)	1,624	1,858	234		234
100086274	AMSTERDAM	NLD		08/29/2022										307	307		307

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086275	ROOSENDAAL	NLD		08/29/2022										287	287		287
100086276	ROOSENDAAL	NLD		08/29/2022		2,030						(71)	1,959	2,253	294		294
100086277	BREDA	NLD		08/29/2022										156	156		156
100086280	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022										129	129		129
100086281	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022		886						(31)	855	977	122		122
100086282	SPIJKENISSE	NLD		08/29/2022										52	52		52
100086283	SPIJKENISSE	NLD		08/29/2022										52	52		52
100086284	AMSTERDAM	NLD		08/29/2022										511	511		511
100086285	GRONINGEN	NLD		08/29/2022		4,443						(155)	4,288	5,012	724		724
100086286	MAASTRICHT	NLD		08/29/2022									1,049	1,049	1,049		1,049
100086287	DELFT	NLD		08/29/2022										444	444		444
100086288	DELFT	NLD		08/29/2022		5,179						(181)	4,998	5,710	711		711
100086289	KATWIJK	NLD		08/29/2022										56	56		56
100086290	KATWIJK	NLD		08/29/2022										54	54		54
100086291	KATWIJK	NLD		08/29/2022										60	60		60
100086292	DELFT	NLD		08/29/2022										288	288		288
100086293	ZIERIKZEE	NLD		08/29/2022										231	231		231
100086294	ZIERIKZEE	NLD		08/29/2022		1,480						(52)	1,428	1,633	205		205
100086295	ALMELO	NLD		08/29/2022		863						(30)	833	953	120		120
100086296	ALMELO	NLD		08/29/2022										156	156		156
100086297	EMMELOORD	NLD		08/29/2022		2,087						(73)	2,014	2,305	291		291
100086298	EMMELOORD	NLD		08/29/2022										357	357		357
100086301	ROTTERDAM	NLD		08/29/2022										699	699		699
100086302	BERGEN OP ZOOM	NLD		08/29/2022										373	373		373
100086303	KATWIJK	NLD		08/29/2022		2,976						(104)	2,872	3,287	415		415
100086304	KATWIJK	NLD		08/29/2022										118	118		118
100086305	AMSTERDAM	NLD		08/29/2022		3,713						(130)	3,583	4,114	532		532
100086306	AMSTERDAM	NLD		08/29/2022										190	190		190
100086307	ROTTERDAM	NLD		08/29/2022										104	104		104
100086308	ENSCHEDE	NLD		08/29/2022										375	375		375
100086309	GRONINGEN	NLD		08/29/2022										223	223		223
100086310	TILBURG	NLD		08/29/2022		112,892						(3,946)	108,946	128,862	19,916		19,916
100086311	GRONINGEN	NLD		08/29/2022		321,015						(11,220)	309,795	358,898	49,103		49,103
100086312	AMSTERDAM/AMSTELVEEN	NLD		08/29/2022										489	489		489
100086313	VELDHOVEN	NLD		08/29/2022										270	270		270
100086314	DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022		159,239						(5,566)	153,673	161,838	8,165		8,165
100086315	GORREDIJK	NLD		08/29/2022										125	125		125
100086316	GORREDIJK	NLD		08/29/2022		690						(24)	666	763	97		97
100086317	VENLO	NLD		08/29/2022										130	130		130
100086318	VENLO	NLD		08/29/2022		689						(24)	665	807	142		142
100086319	DEN HAAG	NLD		08/29/2022		871						(30)	841	961	120		120
100086320	DEN HAAG	NLD		08/29/2022										130	130		130
100086322	ENSCHEDE	NLD		08/29/2022										238	238		238
100086323	ZIERIKZEE	NLD		08/29/2022										205	205		205
100086324	DEN HAAG	NLD		08/29/2022										208	208		208
100086325	GORREDIJK	NLD		08/29/2022										151	151		151
100086326	GORREDIJK	NLD		08/29/2022		440						(15)	425	488	62		62
100086327	OOSTBURG	NLD		08/29/2022		1,551						(54)	1,497	1,723	226		226
100086328	OOSTBURG	NLD		08/29/2022		10,357						(362)	9,995	10,530	535		535
100086329	TILBURG	NLD		08/29/2022										177	177		177
100086330	ENSCHEDE	NLD		08/29/2022										1,407	1,407		1,407

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100086331	ZOETERMEER	NLD		08/29/2022										153	153		153
100086332	TILBURG	NLD		08/29/2022										543	543		543
100086333	GORREDIJK	NLD		08/29/2022										120	120		120
100086334	GORREDIJK	NLD		08/29/2022										129	129		129
100086335	SCHIEDAM/VLAARDINGEN	NLD		08/29/2022										269	269		269
100086336	DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022										198	198		198
100086337	GRONINGEN	NLD		08/29/2022										785	785		785
100086338	BERGEN OP ZOOM	NLD		08/29/2022										134	134		134
100086339	SCHIEDAM/VLAARDINGEN	NLD		08/29/2022										220	220		220
100086340	AMSTERDAM	NLD		08/29/2022										711	711		711
100086341	AMSTERDAM	NLD		08/29/2022		305,428						(10,675)	294,753	345,912	51,160		51,160
100086342	AMSTERDAM	NLD		08/29/2022										360	360		360
100086343	HOOGEVEEN	NLD		08/29/2022		66,285						(2,317)	63,968	75,164	11,196		11,196
100086344	HOOGEVEEN	NLD		08/29/2022		2,898						(101)	2,797	3,211	414		414
100086346	GRONINGEN	NLD		08/29/2022		12,129						(424)	11,705	15,504	3,799		3,799
100086347	UTRECHT	NLD		08/29/2022		145,827						(5,097)	140,730	161,488	20,759		20,759
100086348	UTRECHT	NLD		08/29/2022		928						(32)	896	1,028	132		132
100086349	GRONINGEN	NLD		08/29/2022										1,661	1,661		1,661
100086350	DEN HAAG	NLD		08/29/2022										245	245		245
100086351	DEN HAAG	NLD		08/29/2022										379	379		379
100086353	DEN HAAG	NLD		08/29/2022										1,073	1,073		1,073
100086354	ZALTBOMMEL	NLD		08/29/2022										232	232		232
100086355	ZALTBOMMEL	NLD		08/29/2022		1,038						(36)	1,002	1,150	148		148
100086357	LEEDS	GBR		08/30/2022										32	32		32
100086359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		5,021							5,021	5,021			
100086360	CABO SAN LUCAS	MEX		09/01/2022		8,224							8,224	8,224			
100086361	SAN JOSE DEL CABO	MEX		09/01/2022		2,497							2,497	2,497			
100086365	VIRGINIA BEACH	VA		09/23/2022		1,046		(2)			(2)		1,044	1,044			
100086366	MILILANI	HI		09/23/2022		9,888		59			59		9,947	9,947			
100086374	DANBURY	CT		09/23/2022		3,388		(16)			(16)		3,372	3,372			
100086376	RANGELY	CO		09/23/2022		1,012		(17)			(17)		995	995			
100086481	MODESTO	CA		09/30/2022		3,051		(17)			(17)		3,034	3,034			
100086493	DANBURY	CT		09/30/2022		3,777		(44)			(44)		3,733	3,733			
100086496	SEATAC	WA		09/30/2022		3,399		(38)			(38)		3,361	3,361			
100086498	WICHITA	KS		09/30/2022		3,231		(65)			(65)		3,166	3,166			
100086499	WAUKEGAN	IL		09/30/2022		1,741		(26)			(26)		1,715	1,715			
100086500	JOHNSBURG	IL		09/30/2022		6,582		(28)			(28)		6,554	6,554			
100086501	LAS VEGAS	NV		09/30/2022		3,508		(98)			(98)		3,410	3,410			
100086502	GRASS VALLEY	CA		09/30/2022		2,846		(64)			(64)		2,782	2,782			
100086507	LOUISBURG	NC		09/30/2022		9,610		19			19		9,629	9,629			
100086510	RAHWAY	NJ		09/30/2022		3,504		(38)			(38)		3,466	3,466			
100086514	PALMDALE	CA		09/30/2022		1,813		(18)			(18)		1,795	1,795			
100086519	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022		5,592		(90)			(90)		5,502	5,502			
100086520	CHICAGO	IL		09/30/2022		2,004		(30)			(30)		1,974	1,974			
100086521	COVINGTON	WA		09/30/2022		3,809		(61)			(61)		3,748	3,748			
100086522	LAS VEGAS	NV		09/30/2022		2,093		(32)			(32)		2,061	2,061			
100086524	WATERFORD	CT		09/30/2022		1,469		(41)			(41)		1,428	1,428			
100086525	LAS VEGAS	NV		09/30/2022		15,771		(450)			(450)		15,321	15,321			
100086526	HARDEEVILLE	SC		09/30/2022		2,031		(38)			(38)		1,993	1,993			
100086527	WENDELL	NC		09/30/2022		1,568		(108)			(108)		1,460	1,460			
100086531	FALLBROOK	CA		09/30/2022		6,798		(159)			(159)		6,639	6,639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086533	MODESTO	CA		09/30/2022		2,808		(45)			(45)		2,763	2,763			
100086534	ROSEDALE	MD		09/30/2022		6,380		(143)			(143)		6,237	6,237			
100086535	PHOENIX	AZ		09/30/2022		5,573		(59)			(59)		5,514	5,514			
100086539	KEIZER	OR		09/30/2022		2,417		(103)			(103)		2,314	2,314			
100086541	RICHMOND	KY		09/30/2022		1,599		(25)			(25)		1,574	1,574			
100086544	MYRTLE BEACH	SC		09/30/2022		3,617		5			5		3,622	3,622			
100086545	CANTONMENT	FL		09/30/2022		1,295		(44)			(44)		1,251	1,251			
100086549	LEMONT	IL		09/30/2022		6,033		23			23		6,056	6,056			
100086557	CUTLER BAY	FL		09/30/2022		2,752		(156)			(156)		2,596	2,596			
100086565	HOUSTON	TX		09/30/2022		86,791		166			166		86,957	86,957			
100086566	MESA	AZ		09/30/2022		4,027		(208)			(208)		3,819	3,819			
100086570	GREENWICH	CT		09/30/2022		20,794		(117)			(117)		20,677	20,677			
100086578	CHICAGO	IL		09/30/2022		4,359		10			10		4,369	4,369			
100086581	HOUSTON	TX		09/30/2022		2,496		(147)			(147)		2,349	2,349			
100086584	SAN MARINO	CA		09/30/2022		16,192		(145)			(145)		16,047	16,047			
100086588	SAN DIEGO	CA		09/30/2022		3,784		(72)			(72)		3,712	3,712			
100086589	TAMPA	FL		09/30/2022		3,250		(15)			(15)		3,235	3,235			
100086593	MIAMI	FL		09/30/2022		2,861		(36)			(36)		2,825	2,825			
100086604	HALLANDALE BEACH	FL		09/30/2022		967		(29)			(29)		938	938			
100086609	PEARLAND	TX		09/30/2022		5,629		(104)			(104)		5,525	5,525			
100086615	BELLEVILLE	IL		09/30/2022		4,242		169			169		4,411	4,411			
100086617	BOYNTON BEACH	FL		09/30/2022		1,767		(71)			(71)		1,696	1,696			
100086618	WILDOMAR	CA		09/30/2022		3,924		(17)			(17)		3,907	3,907			
100086623	SUNNY ISLES BEACH	FL		09/30/2022		1,871		(7)			(7)		1,864	1,864			
100086625	PLAIN CITY	UT		09/30/2022		1,407		22			22		1,429	1,429			
100086627	COLUMBIA	SC		09/30/2022		801		(39)			(39)		762	762			
100086628	LAVON	TX		09/30/2022		4,653		(71)			(71)		4,582	4,582			
100086631	FRANKFORT	IL		09/30/2022		6,882		12			12		6,894	6,894			
100086634	FRISCO	TX		09/30/2022		9,701		(113)			(113)		9,588	9,588			
100086645	PALM BAY	FL		09/30/2022		1,311		(68)			(68)		1,243	1,243			
100086646	DORAL	FL		09/30/2022		1,827		(80)			(80)		1,747	1,747			
100086647	EULESS	TX		09/30/2022		3,782		(41)			(41)		3,741	3,741			
100086649	HALLANDALE BEACH	FL		09/30/2022		3,151		(21)			(21)		3,130	3,130			
100086650	SAINT CLOUD	FL		09/30/2022		1,876							1,876	1,876			
100086651	KISSIMMEE	FL		09/30/2022		5,362		(7)			(7)		5,355	5,355			
100086653	LONGVIEW	WA		09/30/2022		4,806		49			49		4,855	4,855			
100086664	RICHMOND	CA		09/30/2022		15,197		(88)			(88)		15,109	15,109			
100086666	STUART	FL		09/30/2022		1,641		(22)			(22)		1,619	1,619			
100086667	TRINITY	FL		09/30/2022		5,397		(39)			(39)		5,358	5,358			
100086672	COLUMBUS	GA		09/30/2022		1,545		(31)			(31)		1,514	1,514			
100086673	JACKSON	GA		09/30/2022		2,178		(27)			(27)		2,151	2,151			
100086676	LAS VEGAS	NV		09/30/2022		2,274		(107)			(107)		2,167	2,167			
100086683	ANTIOCH	CA		09/30/2022		7,579		(4)			(4)		7,575	7,575			
100086688	EUGENE	OR		09/30/2022		3,263		(154)			(154)		3,109	3,109			
100086689	HOLLYWOOD	FL		09/30/2022		3,423		(122)			(122)		3,301	3,301			
100086690	PORT ST. LUCIE	FL		09/30/2022		7,590		11			11		7,601	7,601			
100086693	PUYALLUP	WA		09/30/2022		7,028		(9)			(9)		7,019	7,019			
100086697	WARREN	MI		09/30/2022		34,024		(1,349)			(1,349)		32,675	32,675			
100086702	MESA	AZ		09/30/2022		16,620		(272)			(272)		16,348	16,348			
100086704	SEGUIN	TX		09/30/2022		6,606		(245)			(245)		6,361	6,361			
100086708	DESTIN	FL		09/30/2022		3,054		(75)			(75)		2,979	2,979			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086713	GURNEE	IL		09/30/2022		1,960		(15)			(15)		1,945	1,945			
100086714	DUNEDIN	FL		09/30/2022		15,837		175			175		16,012	16,012			
100086716	ROSENBERG	TX		09/30/2022		9,054		(36)			(36)		9,018	9,018			
100086717	RIVERSIDE	CA		09/30/2022		7,369		7			7		7,376	7,376			
100086721	CASA GRANDE	AZ		09/30/2022		3,024		(53)			(53)		2,971	2,971			
100086723	FRISCO	TX		09/30/2022		10,688		(14)			(14)		10,674	10,674			
100086724	GRANADA HILLS	CA		09/30/2022		13,235		81			81		13,316	13,316			
100086726	HERRIMAN	UT		09/30/2022		2,597		(80)	(1)		(79)		2,518	2,518			
100086727	MISSOURI CITY	TX		09/30/2022		8,529		60			60		8,589	8,589			
100086728	MIAMI	FL		09/30/2022		4,438		(85)			(85)		4,353	4,353			
100086733	SAN DIEGO	CA		09/30/2022		13,069		(69)			(69)		13,000	13,000			
100086734	THOUSAND OAKS	CA		09/30/2022		8,272		(100)			(100)		8,172	8,172			
100086736	THOUSAND OAKS	CA		09/30/2022		7,898		(98)			(98)		7,800	7,800			
100086739	CONROE	TX		09/30/2022		1,210		(57)			(57)		1,153	1,153			
100086744	ORANGE	CA		09/30/2022		5,022		(3)			(3)		5,019	5,019			
100086745	CARROLLTON	TX		09/30/2022		14,131		5			5		14,136	14,136			
100086747	FRANKLIN	TN		09/30/2022		3,898		(16)			(16)		3,882	3,882			
100086750	PITTSBURGH	PA		09/30/2022		2,876		(34)			(34)		2,842	2,842			
100086752	LOGANVILLE	GA		09/30/2022		4,933		68			68		5,001	5,001			
100086761	RIVERSIDE	CA		10/04/2022		5,627		881			881		6,508	6,508			
100086765	ROSELLE	NJ		10/04/2022		3,046		292			292		3,338	3,338			
100086775	RANCHO PALOS VERDES	CA		10/04/2022		124,542		(4,554)			(4,554)		119,988	119,988			
100086786	EL PASO	TX		10/04/2022		40,682		2,401			2,401		43,083	43,083			
100086791	EL PASO	TX		10/04/2022		2,524		(56)			(56)		2,468	2,468			
100086796	STOCKTON	NJ		10/04/2022		3,288		(78)			(78)		3,210	3,210			
100086869	TARPON SPRINGS	FL		10/07/2022		1,495		(45)			(45)		1,450	1,450			
100086871	DISCOVERY BAY	CA		10/07/2022		8,083		65			65		8,148	8,148			
100086875	DE LEON SPRINGS	FL		10/07/2022		3,123		(68)			(68)		3,055	3,055			
100086877	QUEEN CREEK	AZ		10/07/2022		5,624		1			1		5,625	5,625			
100086879	FOUNTAIN HILLS	AZ		10/07/2022		630		2			2		632	632			
100086886	POMPANO BEACH	FL		10/07/2022		3,675		(50)			(50)		3,625	3,625			
100086887	CAPE CORAL	FL		10/07/2022		9,306		(162)			(162)		9,144	9,144			
100086892	LAWNDALE	CA		10/07/2022		4,655		(2)			(2)		4,653	4,653			
100086897	DEARBORN	MI		10/07/2022		3,778		(145)			(145)		3,633	3,633			
100086900	WHITTIER	CA		09/21/2022		12,622		(324)			(324)		12,298	12,298			
100086903	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/21/2022		17,953		(419)			(419)		17,534	17,534			
100086905	CARPENTERSVILLE	IL		09/21/2022		1,609		(40)			(40)		1,569	1,569			
100086906	LANCASTER	CA		09/21/2022		2,991		(60)			(60)		2,931	2,931			
100086908	GREEN VALLEY	CA		10/24/2022		4,194		(35)			(35)		4,159	4,159			
100086910	DENVER	CO		10/24/2022		8,260		(155)			(155)		8,105	8,105			
100086911	CRYSTAL LAKE	IL		10/24/2022		1,528		(30)			(30)		1,498	1,498			
100086914	KISSIMMEE	FL		10/24/2022		4,319		(141)			(141)		4,178	4,178			
100086916	HAMILTON	NJ		10/24/2022		3,248		(30)			(30)		3,218	3,218			
100086917	FAYETTEVILLE	AR		10/24/2022		4,973		34			34		5,007	5,007			
100086918	BOERNE	TX		10/24/2022		2,723		(164)			(164)		2,559	2,559			
100086919	ST GEORGE	UT		10/24/2022		4,616		(55)			(55)		4,561	4,561			
100086920	BEACH PARK	IL		10/24/2022		2,758		20			20		2,778	2,778			
100086922	KING GEORGE	VA		10/24/2022		13,544		(242)			(242)		13,302	13,302			
100086923	THE VILLAGES	FL		10/24/2022		6,159		18			18		6,177	6,177			
100086924	GALVESTON	TX		10/24/2022		1,525		(46)			(46)		1,479	1,479			
100086925	HANOVER PARK	IL		10/24/2022		1,750		38			38		1,788	1,788			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086926	FRESNO	CA		10/24/2022		67,661		208			208		67,869	67,869			
100086928	DEER LODGE	TN		10/24/2022		5,946		(54)			(54)		5,892	5,892			
100086929	KISSIMMEE	FL		10/24/2022		3,290		10			10		3,300	3,300			
100086931	ACCOKEEK	MD		10/24/2022		6,197		(8)			(8)		6,189	6,189			
100086932	LONG BEACH	CA		10/24/2022		43							43	43			
100086933	CENTRAL ISLIP	NY		10/24/2022		17,201		487			487		17,688	17,688			
100086934	SILVER SPRING	MD		10/24/2022		7,294		(294)			(294)		7,000	7,000			
100086935	DESTIN	FL		10/24/2022		5,222		122			122		5,344	5,344			
100086938	SHELLEY	ID		10/24/2022		1,939		61			61		2,000	2,000			
100086942	TUCSON	AZ		10/24/2022		40		(1)			(1)		39	39			
100086946	TAMPA	FL		10/24/2022		2,583		(154)			(154)		2,429	2,429			
100086948	BUCKEYE	AZ		10/24/2022		2,954		(93)			(93)		2,861	2,861			
100086949	DEERFIELD BEACH	FL		10/24/2022		5,922		42			42		5,964	5,964			
100086950	RICHMOND	TX		10/24/2022		126,478		(4,459)			(4,459)		122,019	122,019			
100086952	SAINT CLOUD	FL		10/24/2022		3,488		41			41		3,529	3,529			
100086954	SAINT CLOUD	FL		10/24/2022		3,842		62			62		3,904	3,904			
100086958	PLANTATION	FL		10/24/2022		1,913		(92)			(92)		1,821	1,821			
100086960	PALO ALTO	CA		10/24/2022		28,621		(492)			(492)		28,129	28,129			
100086961	SPRING	TX		10/24/2022		4,181		(47)			(47)		4,134	4,134			
100086962	LAS VEGAS	NV		10/24/2022		2,707		(149)			(149)		2,558	2,558			
100086963	MANCHESTER	NH		10/24/2022		2,737		(89)			(89)		2,648	2,648			
100086965	SAINT PAUL	MN		10/24/2022		2,516		(68)			(68)		2,448	2,448			
100086966	BLACKFOOT	ID		10/24/2022		2,543		(139)			(139)		2,404	2,404			
100086967	ALLENTOWN	PA		10/24/2022		2,628		(51)			(51)		2,577	2,577			
100086971	AURORA	IL		10/24/2022		3,384		(72)			(72)		3,312	3,312			
100086972	PHILADELPHIA	PA		10/24/2022		2,146		(96)			(96)		2,050	2,050			
100086973	NEWARK	NJ		10/24/2022		5,678		(144)			(144)		5,534	5,534			
100086978	LANSING	MI		10/24/2022		1,193		(83)			(83)		1,110	1,110			
100086981	ONTARIO	CA		11/04/2022		6,970		(43)			(43)		6,927	6,927			
100086991	SAINT AUGUSTINE	FL		11/04/2022		4,008		(154)			(154)		3,854	3,854			
100086995	COTO DE CAZA	CA		11/04/2022		37,183		(10)			(10)		37,173	37,173			
100086998	MIAMI	FL		11/04/2022		1,735		(99)			(99)		1,636	1,636			
100087005	ATLANTA	GA		11/04/2022		7,572		74			74		7,646	7,646			
100087007	MEMPHIS	TN		11/04/2022		1,589		(112)			(112)		1,477	1,477			
100087011	MIAMI	FL		11/04/2022		4,579		(80)			(80)		4,499	4,499			
100087013	FORT LAUDERDALE	FL		11/04/2022		20,095		(116)			(116)		19,979	19,979			
100087015	PANAMA CITY BEACH	FL		11/04/2022		15							15	15			
100087016	NAPLES	FL		11/04/2022		9,187		(50)			(50)		9,137	9,137			
100087023	BELLINGHAM	WA		11/04/2022		3,202		(112)			(112)		3,090	3,090			
100087029	MCKINNEY	TX		11/04/2022		3,370		28			28		3,398	3,398			
100087032	CONROE	TX		11/04/2022		3,530		(200)			(200)		3,330	3,330			
100087035	RIVIERA BEACH	FL		11/04/2022		5,634		(173)			(173)		5,461	5,461			
100087037	HOMESTEAD	FL		11/04/2022		3,213		(79)			(79)		3,134	3,134			
100087039	ROSENBERG	TX		11/04/2022		3,707		(195)			(195)		3,512	3,512			
100087045	MONKTON	MD		11/04/2022		6,658		100			100		6,758	6,758			
100087050	SAN ANTONIO	TX		11/04/2022		3,856		(108)			(108)		3,748	3,748			
100087057	MESQUITE	TX		11/04/2022		5,544		(74)			(74)		5,470	5,470			
100087061	FULLERTON	CA		11/04/2022		390		(10)			(10)		380	380			
100087062	RIVIERA BEACH	FL		11/04/2022		2,803		(111)			(111)		2,692	2,692			
100087063	GILBERT	AZ		11/04/2022		10,836		(247)			(247)		10,589	10,589			
100087065	SAN DIEGO	CA		11/04/2022		2,045		(108)			(108)		1,937	1,937			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087068	CANYON LAKE	TX		11/04/2022		410							410	410			
100087070	BALTIMORE	MD		11/04/2022		2,247		(165)			(165)		2,082	2,082			
100087071	STERLING HEIGHTS	MI		11/04/2022		2,172		(64)			(64)		2,108	2,108			
100087077	PUERTO ESCONDIDO	MEX		09/26/2022		7,985							7,985	7,985			
100087078	SAN JOSE DEL CABO	MEX		09/26/2022		2,748							2,748	2,748			
100087080	LOS CABOS BCS	MEX		09/26/2022		22,065							22,065	22,065			
100087081	ROSEVILLE	CA		11/04/2022		5,174		(65)			(65)		5,109	5,109			
100087082	LOS ANGELES	CA		11/04/2022		7,083		142			142		7,225	7,225			
100087090	BOCA RATON	FL		11/04/2022		3,487		115			115		3,602	3,602			
100087102	DESOTO	TX		11/04/2022		2,772		(81)			(81)		2,691	2,691			
100087113	TAMPA	FL		11/04/2022		14,917		351			351		15,268	15,268			
100087115	KISSIMMEE	FL		11/04/2022		4,822		27			27		4,849	4,849			
100087120	HOUSTON	TX		01/06/2023		1,529		(93)			(93)		1,436	1,436			
100087121	LOMITA	CA		11/04/2022		5,357		(94)			(94)		5,263	5,263			
100087122	MONTEREY	CA		11/04/2022		7,281		191			191		7,472	7,472			
100087129	MILILANI	HI		11/04/2022		3,307		(73)			(73)		3,234	3,234			
100087133	ROSAMOND	CA		10/25/2022		4,540		203			203		4,743	4,743			
100087136	RICHMOND	VA		10/25/2022		9,617		251			251		9,868	9,868			
100087137	BEL AIR	MD		10/25/2022		1,271		91			91		1,362	1,362			
100087138	RICHMOND	RI		10/25/2022		3,313		287			287		3,600	3,600			
100087139	LUFKIN	TX		10/25/2022		918		60			60		978	978			
100087140	SUMMIT	NJ		10/25/2022		5,674		659			659		6,333	6,333			
100087142	ALEXANDRIA	LA		10/25/2022		3,483		345			345		3,828	3,828			
100087143	SAN DIEGO	CA		10/25/2022		7,165		673			673		7,838	7,838			
100087145	STUART	FL		10/25/2022		4,685		478			478		5,163	5,163			
100087147	TYLER	TX		10/25/2022		7,498		439			439		7,937	7,937			
100087149	HARTFORD	CT		10/25/2022		2,347		323			323		2,670	2,670			
100087150	TAMPA	FL		10/25/2022		1,768		40			40		1,808	1,808			
100087151	BETHANY	OK		10/25/2022		3,349		167			167		3,516	3,516			
100087154	INDIALANTIC	FL		10/25/2022		6,640		740			740		7,380	7,380			
100087155	SAN ANTONIO	TX		10/25/2022		2,766		242			242		3,008	3,008			
100087157	AGOURA HILLS	CA		10/25/2022		23,097		1,822			1,822		24,919	24,919			
100087158	DEL MAR	CA		10/25/2022		37,699		3,470			3,470		41,169	41,169			
100087159	BELL CANYON	CA		10/25/2022		26,355		1,724			1,724		28,079	28,079			
100087160	DULUTH	GA		10/25/2022		3,469		281			281		3,750	3,750			
100087161	THE COLONY	TX		10/25/2022		6,096		424			424		6,520	6,520			
100087162	GLEN BURNIE	MD		10/25/2022		2,643		324			324		2,967	2,967			
100087163	CANTON	OH		10/25/2022		7,074		485			485		7,559	7,559			
100087166	DEERFIELD BEACH	FL		10/25/2022		4,814		133			133		4,947	4,947			
100087170	GILBERT	AZ		10/25/2022		12,470		1,148			1,148		13,618	13,618			
100087171	DESTIN	FL		10/25/2022		5,198		268			268		5,466	5,466			
100087172	MELBOURNE	FL		10/25/2022		2,121		193			193		2,314	2,314			
100087174	BROOKSHIRE	TX		10/25/2022		1,825		61			61		1,886	1,886			
100087176	MAYO	FL		10/25/2022		114,499		8,691			8,691		123,190	123,190			
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		10,701		446			446		11,147	11,147			
100087178	WORCESTER	MA		10/25/2022		6,198		945			945		7,143	7,143			
100087179	SAN FRANCISCO	CA		10/25/2022		11,202		1,279			1,279		12,481	12,481			
100087182	MURRELLS INLET	SC		10/25/2022		3,708		250			250		3,958	3,958			
100087183	BRADENTON	FL		10/25/2022		9,449		766			766		10,215	10,215			
100087185	LOS ANGELES	CA		10/25/2022		12,686		464			464		13,150	13,150			
100087186	NORTHVILLE	MI		10/25/2022		6,070		486			486		6,556	6,556			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087187	KIRKLAND	WA		10/25/2022		23,110		1,121			1,121		24,231	24,231			
100087188	HEBER CITY	UT		10/25/2022		15,542		1,523			1,523		17,065	17,065			
100087189	GREENVILLE	TX		10/25/2022		2,495		66			66		2,561	2,561			
100087190	VENICE	CA		10/25/2022		19,988		2,000			2,000		21,988	21,988			
100087191	SAN FERNANDO	CA		10/25/2022		8,240		499			499		8,739	8,739			
100087192	TAMPA	FL		10/25/2022		7,000		297			297		7,297	7,297			
100087194	NEW ORLEANS	LA		10/25/2022		115,764		6,527			6,527		122,291	122,291			
100087195	CAMARILLO	CA		10/25/2022		8,443		708			708		9,151	9,151			
100087197	SAN BERNARDINO	CA		10/25/2022		8,736		319			319		9,055	9,055			
100087200	PORTLAND	OR		10/25/2022		13,012		971			971		13,983	13,983			
100087201	SILVERTHORNE	CO		10/25/2022		10,821		1,094			1,094		11,915	11,915			
100087202	FAR ROCKAWAY	NY		10/25/2022		13,252		1,314			1,314		14,566	14,566			
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		32,450		1,905			1,905		34,355	34,355			
100087204	MANHATTAN BEACH	CA		10/25/2022		4,353		210			210		4,563	4,563			
100087205	FAIRFIELD	CT		10/25/2022		10,908		650			650		11,558	11,558			
100087206	LAUREL	MD		10/25/2022		6,752		258			258		7,010	7,010			
100087208	VISALIA	CA		10/25/2022		12,833		360			360		13,193	13,193			
100087209	AVONDALE	AZ		10/25/2022		4,696		95			95		4,791	4,791			
100087210	MIAMI	FL		10/25/2022		83,070		3,118			3,118		86,188	86,188			
100087213	CORONA	CA		10/25/2022		14,510		848			848		15,358	15,358			
100087214	DANIA BEACH	FL		10/25/2022		2,160		155			155		2,315	2,315			
100087215	SEMINOLE	FL		10/25/2022		7,020		1,009			1,009		8,029	8,029			
100087217	SACRAMENTO	CA		10/25/2022		8,700		394			394		9,094	9,094			
100087218	MURRIETA	CA		10/25/2022		7,777		473			473		8,250	8,250			
100087219	APPLE VALLEY	CA		10/25/2022		7,514		435			435		7,949	7,949			
100087220	SKOKIE	IL		10/25/2022		4,634		262			262		4,896	4,896			
100087222	PALM SPRINGS	CA		10/25/2022		9,200		800			800		10,000	10,000			
100087223	NATIONAL CITY	CA		10/25/2022		11,090		1,342			1,342		12,432	12,432			
100087225	FORT LAUDERDALE	FL		10/25/2022		3,059		260			260		3,319	3,319			
100087227	NORTH MIAMI BEACH	FL		10/25/2022		10,618		526			526		11,144	11,144			
100087231	TAMPA	FL		10/25/2022		12,323		911			911		13,234	13,234			
100087232	HILTON HEAD ISLAND	SC		10/25/2022		155,541		5,050			5,050		160,591	160,591			
100087233	LAS VEGAS	NV		10/25/2022		9,720		272			272		9,992	9,992			
100087234	BOCA RATON	FL		10/25/2022		7,172		408			408		7,580	7,580			
100087236	WASILLA	AK		10/25/2022		5,422		743			743		6,165	6,165			
100087238	NEW MILFORD	NJ		10/25/2022		7,175		1,065			1,065		8,240	8,240			
100087240	TEXARKANA	AR		10/25/2022		2,935		286			286		3,221	3,221			
100087242	VERNON	NJ		10/25/2022		2,588		69			69		2,657	2,657			
100087244	LAS VEGAS	NV		10/25/2022		2,168		202			202		2,370	2,370			
100087245	NORTH MIAMI	FL		10/25/2022		13,616		996			996		14,612	14,612			
100087246	OLYMPIA	WA		10/25/2022		3,392		252			252		3,644	3,644			
100087247	TINLEY PARK	IL		10/25/2022		7,321		528	3		525		7,846	7,184		(662)	(662)
100087248	GILBERT	AZ		10/25/2022		11,761		769			769		12,530	12,530			
100087249	ORANGE	CA		10/25/2022		10,927		1,081			1,081		12,008	12,008			
100087250	BOUNTIFUL	UT		10/25/2022		4,467		213			213		4,680	4,680			
100087251	PANAMA CITY BEACH	FL		10/25/2022		6,034		435			435		6,469	6,469			
100087252	HOMESTEAD	FL		10/25/2022		7,185		310			310		7,495	7,495			
100087254	CAPE CORAL	FL		10/25/2022		6,416		766			766		7,182	7,182			
100087256	BARNEGAT	NJ		10/25/2022		9,796		2,204			2,204		12,000	12,000			
100087257	VISTA	CA		10/25/2022		9,903		661			661		10,564	10,564			
100087258	UNION CITY	NJ		10/25/2022		2,579		275			275		2,854	2,854			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087261	FOREST GROVE	OR		10/25/2022		17,838		1,108			1,108		18,946	18,946			
100087262	PARK CITY	UT		10/25/2022		281,852		20,048			20,048		301,900	301,900			
100087265	RIDGEFIELD	NJ		10/25/2022		56,581		2,037			2,037		58,618	58,618			
100087268	YORBA LINDA	CA		10/25/2022		29,789		1,434			1,434		31,223	31,223			
100087269	DALLAS	TX		10/25/2022		14,593		1,385			1,385		15,978	15,978			
100087270	QUEEN CREEK	AZ		10/25/2022		7,318		573			573		7,891	7,891			
100087271	PORT CHARLOTTE	FL		10/25/2022		4,914		187			187		5,101	5,101			
100087273	ARVADA	CO		10/25/2022		6,693		732			732		7,425	7,425			
100087274	SPRING BRANCH	TX		10/25/2022		6,595		344			344		6,939	6,939			
100087275	SAINT CHARLES	MO		10/25/2022		8,788		692			692		9,480	9,480			
100087276	LEAGUE CITY	TX		10/25/2022		5,562		461			461		6,023	6,023			
100087278	CHICAGO	IL		10/25/2022		3,722		232			232		3,954	3,954			
100087279	SOUTHINGTON	CT		10/25/2022		10,871		954			954		11,825	11,825			
100087280	POCOMOKE CITY	MD		10/25/2022		1,985		90			90		2,075	2,075			
100087281	WHITE PLAINS	NY		10/25/2022		12,601		1,923			1,923		14,524	14,524			
100087282	TUCSON	AZ		10/25/2022		2,437		150			150		2,587	2,587			
100087283	LAKEWOOD RANCH	FL		10/25/2022		22,319		1,383			1,383		23,702	23,702			
100087284	ALLEN	TX		10/25/2022		3,198		162			162		3,360	3,360			
100087285	NAVARRE	FL		10/25/2022		14,762		1,382			1,382		16,144	16,144			
100087287	TUCSON	AZ		10/25/2022		12,092		1,111			1,111		13,203	13,203			
100087290	PLANTATION	FL		10/25/2022		9,191		423			423		9,614	9,614			
100087291	BEND	OR		10/25/2022		5,325		360			360		5,685	5,685			
100087292	PALMER LAKE	CO		10/25/2022		3,576		261			261		3,837	3,837			
100087293	MYRTLE BEACH	SC		10/25/2022		15,684		1,400			1,400		17,084	17,084			
100087294	MYRTLE BEACH	SC		10/25/2022		11,529		516			516		12,045	12,045			
100087295	WOONSOCKET	RI		10/25/2022		3,306		293			293		3,599	3,599			
100087296	BROKEN BOW	OK		10/25/2022		570		85			85		655	655			
100087297	MESA	AZ		10/25/2022		19,410		978			978		20,388	20,388			
100087298	RED OAK	TX		10/25/2022		5,097		369			369		5,466	5,466			
100087299	POINT PLEASANT BEACH	NJ		10/25/2022		9,142		755			755		9,897	9,897			
100087300	MYRTLE BEACH	SC		10/25/2022		2,863		225			225		3,088	3,088			
100087301	SAN FRANCISCO	CA		10/25/2022		26,535		2,861			2,861		29,396	29,396			
100087302	PORT CHARLOTTE	FL		10/25/2022		4,297		352			352		4,649	4,649			
100087303	MIRAMAR BEACH	FL		10/25/2022		282,473		14,530			14,530		297,003	297,003			
100087304	PUYALLUP	WA		10/25/2022		5,519		539			539		6,058	6,058			
100087305	NEW ORLEANS	LA		10/25/2022		3,606		381			381		3,987	3,987			
100087306	MIAMI	FL		10/25/2022		8,654		900			900		9,554	9,554			
100087307	RIVER GROVE	IL		10/25/2022		3,032		161			161		3,193	3,193			
100087308	MIAMI BEACH	FL		10/25/2022		31,117		2,695			2,695		33,812	33,812			
100087310	WOOD VILLAGE	OR		10/25/2022		4,873		338			338		5,211	5,211			
100087311	MYRTLE BEACH	SC		10/25/2022		2,199		88			88		2,287	2,287			
100087314	ABERDEEN	WA		10/25/2022		3,508		329			329		3,837	3,837			
100087315	LAS VEGAS	NV		10/25/2022		19,984		1,829			1,829		21,813	21,813			
100087318	APOLLO BEACH	FL		10/25/2022		9,484		895			895		10,379	10,379			
100087319	GALLATIN	TN		10/25/2022		10,269		437			437		10,706	10,706			
100087320	MIAMI	FL		10/25/2022		8,740		309			309		9,049	9,049			
100087322	CYPRESS	TX		10/25/2022		7,425		505			505		7,930	7,930			
100087326	SAN FRANCISCO	CA		10/25/2022		6,985		566			566		7,551	7,551			
100087328	ORLANDO	FL		10/25/2022		5,909		562			562		6,471	6,471			
100087329	MYRTLE BEACH	SC		10/25/2022		1,912		53			53		1,965	1,965			
100087331	GOODYEAR	AZ		10/25/2022		5,481		444			444		5,925	5,925			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087332	MOORESVILLE	IN		10/25/2022		2,879		188			188		3,067	3,067			
100087333	PANAMA CITY BEACH	FL		10/25/2022		10,889		991			991		11,880	11,880			
100087334	BAKERSFIELD	CA		10/25/2022		12,397		821			821		13,218	13,218			
100087335	KINGSTON	WA		10/25/2022		6,643		270			270		6,913	6,913			
100087337	STATEN ISLAND	NY		10/25/2022		3,579		710			710		4,289	4,289			
100087338	DICKINSON	TX		10/25/2022		6,169		527			527		6,696	6,696			
100087339	IDAHO FALLS	ID		10/25/2022		27,053		2,440			2,440		29,493	29,493			
100087340	SCOTTSDALE	AZ		10/25/2022		27,369		871			871		28,240	28,240			
100087341	TEMPLETON	CA		10/25/2022		6,516		770			770		7,286	7,286			
100087342	LAUDERHILL	FL		10/25/2022		11,228		492			492		11,720	11,720			
100087343	MELVILLE	NY		10/25/2022		9,648		1,452			1,452		11,100	11,100			
100087344	NORTH FORT MYERS	FL		10/25/2022		5,187		192			192		5,379	5,379			
100087346	WASHOUGAL	WA		10/25/2022		25,440		985			985		26,425	26,425			
100087348	LOS ANGELES	CA		10/25/2022		10,960		507			507		11,467	11,467			
100087349	SALISBURY	MD		10/25/2022		8,325		348			348		8,673	8,673			
100087350	LOS ANGELES	CA		10/25/2022		25,096		1,683			1,683		26,779	26,779			
100087351	KISSIMMEE	FL		10/25/2022		7,828		349			349		8,177	8,177			
100087352	HONEOYE	NY		10/25/2022		5,633		315			315		5,948	5,948			
100087353	OAK ISLAND	NC		10/25/2022		26,069		1,131			1,131		27,200	27,200			
100087354	CHICAGO	IL		10/25/2022		11,191		410			410		11,601	11,601			
100087355	GLENDALE	AZ		10/25/2022		4,782		264			264		5,046	5,046			
100087356	COSTA MESA	CA		10/25/2022		23,188		1,332			1,332		24,520	24,520			
100087357	OAKLAND PARK	FL		10/25/2022		2,698		173			173		2,871	2,871			
100087358	LUDLOW	KY		10/25/2022		1,038		42			42		1,080	1,080			
100087361	SCOTTDALE	GA		10/25/2022		4,515		123			123		4,638	4,638			
100087362	CHULA VISTA	CA		10/25/2022		11,765		413			413		12,178	12,178			
100087366	LAKE WORTH	FL		10/25/2022		7,204		290			290		7,494	7,494			
100087367	MYRTLE BEACH	SC		10/25/2022		1,687		62			62		1,749	1,749			
100087368	BRONX	NY		10/25/2022		18,199		1,348			1,348		19,547	19,547			
100087369	OAK HARBOR	WA		10/25/2022		11,325		927			927		12,252	12,252			
100087370	SAN CLEMENTE	CA		10/25/2022		46,770		3,371			3,371		50,141	50,141			
100087371	ST AUGUSTINE	FL		10/25/2022		4,991		176			176		5,167	5,167			
100087373	RICHMOND	TX		10/25/2022		16,172		1,489			1,489		17,661	17,661			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		10,924		1,101			1,101		12,025	12,025			
100087377	PHOENIX	AZ		10/25/2022		4,291		280			280		4,571	4,571			
100087378	FRESNO	CA		10/25/2022		5,029		199			199		5,228	5,228			
100087379	MIAMI	FL		10/25/2022		3,260		226			226		3,486	3,486			
100087382	CEDAR CREEK	TX		10/25/2022		6,346		711			711		7,057	7,057			
100087383	GOODYEAR	AZ		10/25/2022		9,248		492			492		9,740	9,740			
100087387	ANAHEIM	CA		10/25/2022		6,799		437			437		7,236	7,236			
100087388	INGLEWOOD	CA		10/25/2022		4,334		379			379		4,713	4,713			
100087389	SPRING CREEK	NV		10/25/2022		4,272		236			236		4,508	4,508			
100087391	COATESVILLE	PA		10/25/2022		2,571		206			206		2,777	2,777			
100087392	DENVER	CO		10/25/2022		6,615		765			765		7,380	7,380			
100087394	ST PETERSBURG	FL		10/25/2022		8,026		388			388		8,414	8,414			
100087395	MAYWOOD	IL		10/25/2022		8,797		1,292			1,292		10,089	10,089			
100087397	CATHEDRAL CITY	CA		10/25/2022		5,996		215			215		6,211	6,211			
100087401	ORLANDO	FL		10/25/2022		13,140		928			928		14,068	14,068			
100087404	TULARE	CA		10/25/2022		4,117		325			325		4,442	4,442			
100087411	KISSIMMEE	FL		10/25/2022		5,509		301			301		5,810	5,810			
100087412	KISSIMMEE	FL		10/25/2022		5,375		311			311		5,686	5,686			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087413	MICCO	FL		10/25/2022		9,541		908			908		10,449	10,449			
100087415	JOHNS CREEK	GA		10/25/2022		22,557		1,497			1,497		24,054	24,054			
100087420	VAN	TX		10/25/2022		2,574		71			71		2,645	2,645			
100087421	STROUDSBURG	PA		10/25/2022		5,019		306			306		5,325	5,325			
100087425	LAKE WORTH	FL		10/25/2022		3,896		71			71		3,967	3,967			
100087426	AUSTIN	TX		10/25/2022		4,129		129			129		4,258	4,258			
100087427	TUCSON	AZ		10/25/2022		3,810		114			114		3,924	3,924			
100087428	COVINA	CA		10/25/2022		5,185		219			219		5,404	5,404			
100087429	BRYN MAWR	PA		10/25/2022		111,106		10,289			10,289		121,395	121,395			
100087431	TUCSON	AZ		10/25/2022		2,630		107			107		2,737	2,737			
100087432	CLARKSTON	GA		10/25/2022		3,785		124			124		3,909	3,909			
100087433	SPRINGFIELD	OR		10/25/2022		2,818		78			78		2,896	2,896			
100087436	NORTH ANDOVER	MA		10/25/2022		10,810		660			660		11,470	11,470			
100087438	NEW MILFORD	CT		10/25/2022		3,723		225			225		3,948	3,948			
100087441	WESTON	FL		10/25/2022		6,657		552			552		7,209	7,209			
100087442	FULSHEAR	TX		10/25/2022		7,323		396			396		7,719	7,719			
100087443	LAS VEGAS	NV		10/25/2022		6,831		567			567		7,398	7,398			
100087444	STATEN ISLAND	NY		10/25/2022		3,880		520			520		4,400	4,400			
100087445	HEARTLAND	TX		10/25/2022		4,357		256			256		4,613	4,613			
100087446	WINTER PARK	FL		10/25/2022		5,270		358			358		5,628	5,628			
100087448	N. MIAMI BEACH	FL		10/25/2022		9,175		424			424		9,599	9,599			
100087449	ANAHEIM	CA		10/25/2022		6,716		437			437		7,153	7,153			
100087450	VACAVILLE	CA		10/25/2022		15,472		1,735			1,735		17,207	17,207			
100087451	ROELAND PARK	KS		10/25/2022		3,676		375			375		4,051	4,051			
100087455	LOS ANGELES	CA		10/25/2022		8,283		440			440		8,723	8,723			
100087456	TACOMA	WA		10/25/2022		7,203		564			564		7,767	7,767			
100087458	CORAL SPRINGS	FL		10/25/2022		7,781		462			462		8,243	8,243			
100087459	DOWNEY	CA		10/25/2022		8,610		512			512		9,122	9,122			
100087463	MIAMI	FL		10/25/2022		13,056		553			553		13,609	13,609			
100087465	OLD BRIDGE	NJ		10/25/2022		4,308		485			485		4,793	4,793			
100087467	BERLIN	MD		10/25/2022		4,469		287			287		4,756	4,756			
100087470	SPRING	TX		10/25/2022		6,064		390			390		6,454	6,454			
100087471	PERRIS	CA		10/25/2022		5,058		253			253		5,311	5,311			
100087472	MIDDLEBURG	FL		10/25/2022		4,337		297			297		4,634	4,634			
100087473	TOLLESON	AZ		10/25/2022		6,644		359			359		7,003	7,003			
100087474	SEDONA	AZ		10/25/2022		13,485		1,099			1,099		14,584	14,584			
100087475	LOS LUNAS	NM		10/25/2022		3,686		251			251		3,937	3,937			
100087476	RESTON	VA		10/25/2022		16,799		1,657			1,657		18,456	18,456			
100087478	SPRING HILL	FL		10/25/2022		8,968		617			617		9,585	9,585			
100087479	CROSBY	TX		10/25/2022		8,464		763			763		9,227	9,227			
100087481	TOMBALL	TX		10/25/2022		4,545		377			377		4,922	4,922			
100087484	STONINGTON	CT		10/25/2022		27,821		1,708			1,708		29,529	29,529			
100087489	PLANTATION	FL		10/25/2022		37,468		1,425			1,425		38,893	38,893			
100087493	MANTECA	CA		10/25/2022		8,230		520			520		8,750	8,750			
100087498	PASADENA	MD		10/25/2022		3,590		237			237		3,827	3,827			
100087505	MICA	WA		10/25/2022		7,242		690			690		7,932	7,932			
100087506	DALY CITY	CA		10/25/2022		9,539		724			724		10,263	10,263			
100087507	MIAMI	FL		10/25/2022		2,547		162			162		2,709	2,709			
100087509	LAIE	HI		10/25/2022		23,278		2,511			2,511		25,789	25,789			
100087511	PALM BAY	FL		10/25/2022		4,660		111			111		4,771	4,771			
100087512	RICHMOND	TX		10/25/2022		9,890		597			597		10,487	10,487			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087513	FLUSHING	NY		10/25/2022		9,604		566			566		10,170	10,170			
100087514	SALEM	WV		10/25/2022		2,233		110			110		2,343	2,343			
100087515	MARLTON	NJ		10/25/2022		3,297		80			80		3,377	3,377			
100087518	BOHEMIA	NY		10/25/2022		79,012		2,517			2,517		81,529	81,529			
100087521	MELROSE	MA		10/25/2022		5,584		178			178		5,762	5,762			
100087522	KISSIMMEE	FL		10/25/2022		15,862		906			906		16,768	16,768			
100087525	WESTON	FL		10/25/2022		2,800		68			68		2,868	2,868			
100087526	REGO PARK	NY		10/25/2022		6,994		454			454		7,448	7,448			
100087529	BURBANK	CA		10/25/2022		12,191		778			778		12,969	12,969			
100087531	ORCHARD PARK	NY		10/25/2022		3,693		369			369		4,062	4,062			
100087532	MIAMI	FL		10/25/2022		7,080		701			701		7,781	7,781			
100087533	SAINT CLOUD	FL		10/25/2022		5,787		200			200		5,987	5,987			
100087597	ENSCHEDE	NLD		09/27/2022		1,735						(128)	1,607	1,928	321		321
100087598	ENSCHEDE	NLD		09/27/2022										253	253		253
100087600	HILVERSUM	NLD		09/27/2022										368	368		368
100087601	ROTTERDAM	NLD		09/27/2022										1,464	1,464		1,464
100087602	TIEL	NLD		09/27/2022										117	117		117
100087603	S-HERTOGENBOSCH	NLD		09/27/2022		197,819						(14,649)	183,170	199,891	16,721		16,721
100087604	S-HERTOGENBOSCH	NLD		09/27/2022		1,295						(96)	1,199	1,434	236		236
100087605	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022										318	318		318
100087606	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022		1,424						(105)	1,319	1,576	257		257
100087609	DRACHTEN	NLD		09/27/2022										176	176		176
100087610	KATWIJK	NLD		09/27/2022										607	607		607
100087611	KATWIJK	NLD		09/27/2022		2,097						(155)	1,942	2,330	388		388
100087612	AMSTERDAM	NLD		09/27/2022		414,280						(30,679)	383,601	466,814	83,213		83,213
100087613	ALKMAAR	NLD		09/27/2022										8,657	8,657		8,657
100087614	BERGEN OP ZOOM	NLD		09/27/2022										245	245		245
100087615	BERGEN OP ZOOM	NLD		09/27/2022										208	208		208
100087616	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022		432						(32)	400	490	90		90
100087617	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022										333	333		333
100087620	UTRECHT	NLD		09/27/2022										204	204		204
100087622	APELDOORN	NLD		09/27/2022										369	369		369
100087623	AMSTERDAM	NLD		09/27/2022										1,192	1,192		1,192
100087624	WEERT	NLD		09/27/2022										142	142		142
100087625	ROOSENDAAL	NLD		09/27/2022										215	215		215
100087626	VALKENBURG AAN DE GEUL	NLD		09/27/2022		798						(59)	739	884	145		145
100087627	VALKENBURG AAN DE GEUL	NLD		09/27/2022										145	145		145
100087628	VALKENBURG AAN DE GEUL	NLD		09/27/2022		645						(48)	597	760	163		163
100087629	VALKENBURG AAN DE GEUL	NLD		09/27/2022										105	105		105
100087630	VALKENBURG AAN DE GEUL	NLD		09/27/2022		579						(43)	536	680	143		143
100087631	VALKENBURG AAN DE GEUL	NLD		09/27/2022		625						(46)	579	693	113		113
100087632	HEERLEN	NLD		09/27/2022										184	184		184
100087633	HEERLEN	NLD		09/27/2022		789						(58)	731	874	144		144
100087635	TILBURG	NLD		09/27/2022										170	170		170
100087636	GONDEN	NLD		09/27/2022		103,570						(7,670)	95,900	113,046	17,146		17,146
100087637	HOOGEVEEN	NLD		09/27/2022		278,604						(20,632)	257,972	317,129	59,158		59,158
100087638	NIJMEGEN	NLD		09/27/2022		403,871						(29,908)	373,963	423,188	49,225		49,225
100087639	NIJMEGEN	NLD		09/27/2022		85,642						(6,342)	79,300	86,705	7,404		7,404
100087640	ROTTERDAM	NLD		09/27/2022										256	256		256
100087641	DEN HAAG	NLD		09/27/2022										251	251		251
100087642	LELYSTAD	NLD		09/27/2022										641	641		641

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087643	LELYSTAD	NLD		09/27/2022		10,553						(782)	9,771	12,048	2,278		2,278
100087644	HEERHUGOWAARD	NLD		09/27/2022		879						(65)	814	978	165		165
100087645	HEERHUGOWAARD	NLD		09/27/2022										288	288		288
100087646	ALMELO	NLD		09/27/2022										127	127		127
100087647	ALMELO	NLD		09/27/2022		597						(44)	553	661	108		108
100087648	OOSTBURG	NLD		09/27/2022										196	196		196
100087649	OOSTBURG	NLD		09/27/2022		346						(26)	320	387	67		67
100087650	AMSTERDAM	NLD		09/27/2022										316	316		316
100087651	AMSTERDAM	NLD		09/27/2022		537						(40)	497	595	97		97
100087653	GRONINGEN	NLD		09/27/2022										549	549		549
100087655	ALMELO	NLD		09/27/2022										164	164		164
100087656	ALMELO	NLD		09/27/2022		618						(46)	572	685	113		113
100087657	TIEL	NLD		09/27/2022										344	344		344
100087659	WEERT	NLD		09/27/2022										151	151		151
100087660	ENSCHEDE	NLD		09/27/2022										209	209		209
100087661	OOSTBURG	NLD		09/27/2022										213	213		213
100087662	OOSTBURG	NLD		09/27/2022		738						(55)	683	820	137		137
100087663	KATWIJK	NLD		09/27/2022										785	785		785
100087664	DEN HAAG	NLD		09/27/2022										766	766		766
100087667	ALBRIGHTSVILLE	PA		09/29/2022		1,844		11			11		1,855	1,855			
100087673	MADERO	MEX		10/03/2022		2,939							2,939	2,939			
100087675	PUERTO VALLARTA	MEX		10/03/2022		24,029							24,029	24,029			
100087678	SUNNYVALE	CA		09/29/2022		7,795		(109)			(109)		7,686	7,686			
100087681	SARASOTA	FL		09/29/2022		6,505		(74)			(74)		6,431	6,431			
100087712	TAMPA	FL		09/29/2022		11,456		(120)			(120)		11,336	11,336			
100087720	BRIGHTON	GBR		09/29/2022		334,710						(25,004)	309,706	349,637	39,931		39,931
100087722	SYRACUSE	UT		10/07/2022		10,666		(248)			(248)		10,418	10,418			
100087723	PERRIS	CA		10/07/2022		3,375		(61)			(61)		3,314	3,314			
100087726	MIDVALE	UT		10/07/2022		7,201		184			184		7,385	7,385			
100087727	WEST COVINA	CA		10/07/2022		7,968		14			14		7,982	7,982			
100087735	CABO SAN LUCAS	MEX		10/11/2022		22,267							22,267	22,267			
100087737	WAILUKU	HI		11/17/2022		6,917		(37)			(37)		6,880	6,880			
100087738	MAUNALOA	HI		11/17/2022		6,169		(15)			(15)		6,154	6,154			
100087741	LONGBOAT KEY	FL		11/17/2022		33,121		139			139		33,260	33,260			
100087753	PHOENIX	AZ		11/17/2022		6,223		(9)			(9)		6,214	6,214			
100087755	ANAHEIM	CA		11/17/2022		5,292		(94)			(94)		5,198	5,198			
100087770	COCONUT CREEK	FL		11/17/2022		6,345		(3)			(3)		6,342	6,342			
100087774	SACRAMENTO	CA		11/17/2022		5,333		61			61		5,394	5,394			
100087785	PHILADELPHIA	PA		11/17/2022		814		(71)			(71)		743	743			
100087788	LOS ANGELES	CA		11/17/2022		289,922		(3,992)			(3,992)		285,930	285,930			
100087790	AUSTIN	TX		11/17/2022		2,704		(104)			(104)		2,600	2,600			
100087801	GOLDEN	CO		11/17/2022		1,068		32			32		1,100	1,100			
100087811	SANTA CLARA	UT		11/17/2022		4,380		(37)			(37)		4,343	4,343			
100087812	GOLDEN	CO		11/17/2022		35,635		(355)			(355)		35,280	35,280			
100087813	CANYON LAKE	TX		11/17/2022		2,984		(107)			(107)		2,877	2,877			
100087815	COLORADO SPRINGS	CO		11/17/2022		2,875		(57)			(57)		2,818	2,818			
100087907	LOS ANGELES	CA		10/18/2022		18,221		(151)			(151)		18,070	18,070			
100087908	NORCO	CA		10/18/2022		5,559		(88)			(88)		5,471	5,471			
100087913	BENBROOK	TX		10/18/2022		1,901		(39)			(39)		1,862	1,862			
100087914	MIDDLETOWN	NY		10/18/2022		7,868		(8)			(8)		7,860	7,860			
100087917	SACRAMENTO	CA		10/25/2022		8,193		(136)			(136)		8,057	8,057			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087921	HERNDON	VA		10/25/2022		4,360		20			20		4,380	4,380			
100087922	DAHLONEGA	GA		10/25/2022		7,212		(39)			(39)		7,173	7,173			
100087925	CATHEDRAL CITY	CA		10/25/2022		2,375		(42)			(42)		2,333	2,333			
100087926	PORT SAINT LUCIE	FL		10/25/2022		3,693		56			56		3,749	3,749			
100087929	KILLINGWORTH	CT		10/25/2022		1,866		(3)			(3)		1,863	1,863			
100087932	COVINGTON	GA		10/25/2022		1,991		(50)			(50)		1,941	1,941			
100087933	MIAMI	FL		10/25/2022		20,604		257			257		20,861	20,861			
100087936	IRON MOUNTAIN	MI		10/25/2022		3,728		24			24		3,752	3,752			
100087937	SUFFOLK	VA		10/25/2022		2,391		(22)			(22)		2,369	2,369			
100087939	VENICE	CA		10/25/2022		10,924		70			70		10,994	10,994			
100087940	DALLAS	TX		10/25/2022		2,269		14			14		2,283	2,283			
100087945	MIAMI BEACH	FL		10/25/2022		24,373		(29)			(29)		24,344	24,344			
100087946	COCONUT CREEK	FL		10/25/2022		4,302		82			82		4,384	4,384			
100087947	HOMESTEAD	FL		10/25/2022		1,779		23			23		1,802	1,802			
100087948	CHICAGO	IL		10/25/2022		2,006		(19)			(19)		1,987	1,987			
100087949	CHICAGO	IL		10/25/2022		1,951		(19)			(19)		1,932	1,932			
100087952	GILBERT	AZ		10/25/2022		6,806		(3)			(3)		6,803	6,803			
100087954	MIAMI	FL		10/25/2022		5,989		75			75		6,064	6,064			
100087956	PHOENIX	AZ		10/25/2022		2,507		(33)			(33)		2,474	2,474			
100087957	ROCKLIN	CA		10/25/2022		5,052		(56)			(56)		4,996	4,996			
100087958	ROSEVILLE	CA		10/25/2022		2,798		(44)			(44)		2,754	2,754			
100087960	PALMETTO BAY	FL		10/25/2022		10,906		266			266		11,172	11,172			
100087964	PHOENIX	AZ		10/25/2022		3,482		5			5		3,487	3,487			
100087966	TAYLORS	SC		10/25/2022		1,730		(9)			(9)		1,721	1,721			
100087968	BRIDGEVILLE	DE		10/25/2022		4,279		(87)			(87)		4,192	4,192			
100087970	STAFFORD	VA		10/25/2022		6,193		(93)			(93)		6,100	6,100			
100087971	LAS VEGAS	NV		10/25/2022		3,730		(25)			(25)		3,705	3,705			
100087974	ARLINGTON	TX		10/25/2022		3,188		(12)			(12)		3,176	3,176			
100087975	ROANOKE	VA		10/25/2022		2,281		(37)			(37)		2,244	2,244			
100087976	TUCSON	AZ		10/25/2022		3,962							3,962	3,962			
100087977	MONROE	CT		10/25/2022		2,416		(13)			(13)		2,403	2,403			
100087979	CAPE CORAL	FL		10/25/2022		10,321		270			270		10,591	10,591			
100087981	ACTON	CA		10/25/2022		6,885		(126)			(126)		6,759	6,759			
100087982	REDMOND	OR		10/25/2022		3,693		(56)			(56)		3,637	3,637			
100087984	OLIVEHURST	CA		10/25/2022		2,871		(66)			(66)		2,805	2,805			
100087988	NORTH BAY VILLAGE	FL		10/25/2022		2,984		(36)			(36)		2,948	2,948			
100087989	DAVIE	FL		10/25/2022		6,345		30			30		6,375	6,375			
100087990	WESTON	FL		10/25/2022		4,088		(58)			(58)		4,030	4,030			
100087991	LULING	TX		10/25/2022		3,439		(161)			(161)		3,278	3,278			
100087993	MARINA	CA		10/25/2022		6,143		(53)			(53)		6,090	6,090			
100087995	LOS ANGELES	CA		10/25/2022		15,337		(104)			(104)		15,233	15,233			
100087996	SYRACUSE	IN		10/25/2022		985		(16)			(16)		969	969			
100087997	CHESTER	NH		10/25/2022		2,028		(3)			(3)		2,025	2,025			
100088000	RENTON	WA		10/25/2022		11,449		437			437		11,886	11,886			
100088001	PORTLAND	OR		10/25/2022		3,180		14			14		3,194	3,194			
100088005	PALMETTO BAY	FL		10/25/2022		7,732		89			89		7,821	7,821			
100088006	ROSEDALE	MD		10/25/2022		4,077		(13)			(13)		4,064	4,064			
100088007	CYPRESS	CA		10/25/2022		9,252		279			279		9,531	9,531			
100088010	CANYON LAKE	TX		10/25/2022		1,379		(45)			(45)		1,334	1,334			
100088011	FAIRFIELD	CA		10/25/2022		2,895		(34)			(34)		2,861	2,861			
100088012	OTHELLO	WA		10/25/2022		5,322		82			82		5,404	5,404			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088015	ROWLETT	TX		10/25/2022		3,184		(108)			(108)		3,076	3,076			
100088016	MIAMI	FL		10/25/2022		1,835		(78)			(78)		1,757	1,757			
100088017	DORAL	FL		10/25/2022		3,136		(50)			(50)		3,086	3,086			
100088018	WASHINGTON	DC		10/25/2022		1,879		(106)			(106)		1,773	1,773			
100088019	TRINITY	FL		10/25/2022		2,745		(107)			(107)		2,638	2,638			
100088024	REUNION	FL		10/25/2022		3,240		(217)			(217)		3,023	3,023			
100088025	CHICAGO	IL		10/25/2022		114,083		(3,500)			(3,500)		110,583	110,583			
100088029	CAPE CORAL	FL		10/25/2022		2,142		(184)			(184)		1,958	1,958			
100088030	UNION CITY	GA		10/25/2022		999		(87)			(87)		912	912			
100088031	ATLANTA	GA		10/25/2022		1,534		(70)			(70)		1,464	1,464			
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		3,271		(104)			(104)		3,167	3,167			
100088033	ROSHARON	TX		10/25/2022		1,644		(51)			(51)		1,593	1,593			
100088034	ORLANDO	FL		10/25/2022		2,332		(170)			(170)		2,162	2,162			
100088036	MIAMI BEACH	FL		10/25/2022		1,298		(79)			(79)		1,219	1,219			
100088038	DORAL	FL		10/25/2022		29,968		(477)			(477)		29,491	29,491			
100088039	WASHINGTON	DC		10/25/2022		3,500		(101)			(101)		3,399	3,399			
100088040	KATY	TX		10/25/2022		4,879		(25)			(25)		4,854	4,854			
100088041	CHAMPIONS GATE	FL		10/25/2022		2,794		(62)			(62)		2,732	2,732			
100088043	HAINES CITY	FL		10/25/2022		1,925		(70)			(70)		1,855	1,855			
100088044	BALTIMORE	MD		10/25/2022		997		(59)			(59)		938	938			
100088046	YUCCA VALLEY	CA		10/25/2022		2,369		(30)			(30)		2,339	2,339			
100088047	HOLLYWOOD	FL		10/25/2022		805		(55)			(55)		750	750			
100088048	VISALIA	CA		10/25/2022		1,885		3			3		1,888	1,888			
100088051	SAN MARCOS	TX		10/25/2022		2,233		82			82		2,315	2,315			
100088052	KISSIMMEE	FL		10/25/2022		2,522		(73)			(73)		2,449	2,449			
100088054	CARSON CITY	NV		10/25/2022		1,563		(39)			(39)		1,524	1,524			
100088055	PULASKI	NY		10/25/2022		1,943		(26)			(26)		1,917	1,917			
100088056	BRONX	NY		10/25/2022		6,779		253			253		7,032	7,032			
100088057	LAS VEGAS	NV		10/25/2022		81,486		573			573		82,059	82,059			
100088058	SAN DIEGO	CA		10/25/2022		15,242		85			85		15,327	15,327			
100088059	NAPA	CA		10/25/2022		39,398		(579)			(579)		38,819	38,819			
100088062	SNOHOMISH	WA		10/25/2022		13,008		2,836			2,836		15,844	15,844			
100088064	JUSTIN	TX		10/25/2022		7,824		286			286		8,110	8,110			
100088065	PHILADELPHIA	PA		10/25/2022		3,399		(63)			(63)		3,336	3,336			
100088066	TEMECULA	CA		10/25/2022		7,148		61			61		7,209	7,209			
100088067	VIRGINIA BEACH	VA		10/25/2022		2,276		(76)			(76)		2,200	2,200			
100088069	KILLEEN	TX		10/25/2022		2,291		(75)			(75)		2,216	2,216			
100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		14,228		136			136		14,364	14,364			
100088071	RIDGECREST	CA		10/25/2022		2,029		(70)			(70)		1,959	1,959			
100088073	GEORGETOWN	TX		10/25/2022		9,318		(218)			(218)		9,100	9,100			
100088074	FORT LAUDERDALE	FL		10/25/2022		19,013		918			918		19,931	19,931			
100088075	KISSIMMEE	FL		10/25/2022		5,701		(90)			(90)		5,611	5,611			
100088078	CUTLER BAY	FL		10/25/2022		2,853		(78)			(78)		2,775	2,775			
100088079	CORAL SPRINGS	FL		10/25/2022		11,240		2,124			2,124		13,364	13,364			
100088080	WINTER HAVEN	FL		10/25/2022		2,420		7			7		2,427	2,427			
100088082	LUTZ	FL		10/25/2022		1,373		(125)			(125)		1,248	1,248			
100088083	CENTENNIAL	CO		10/25/2022		3,930		(98)			(98)		3,832	3,832			
100088086	LAS VEGAS	NV		10/25/2022		2,063		(108)			(108)		1,955	1,955			
100088087	SULTAN	WA		10/25/2022		4,978		13			13		4,991	4,991			
100088088	KISSIMMEE	FL		10/25/2022		2,909		(126)			(126)		2,783	2,783			
100088091	JACKSONVILLE	FL		10/25/2022		2,451		(36)			(36)		2,415	2,415			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088092	DENVER	CO		10/25/2022		3,340		(109)			(109)		3,231	3,231			
100088093	PHOENIX	AZ		10/25/2022		1,089		(46)			(46)		1,043	1,043			
100088094	DANIA BEACH	FL		10/25/2022		1,729		(36)			(36)		1,693	1,693			
100088097	BOYNTON BEACH	FL		10/25/2022		2,258		(81)			(81)		2,177	2,177			
100088098	GREENVILLE	SC		10/25/2022		2,359		(21)			(21)		2,338	2,338			
100088099	ORLANDO	FL		10/25/2022		2,817		69			69		2,886	2,886			
100088100	PORTLAND	OR		10/25/2022		4,525		(112)			(112)		4,413	4,413			
100088102	TEMECULA	CA		10/25/2022		13,317		(334)			(334)		12,983	12,983			
100088103	LOS ANGELES	CA		10/25/2022		4,740		(128)			(128)		4,612	4,612			
100088104	LOWELL	MA		10/25/2022		2,364		14			14		2,378	2,378			
100088106	JACKSON	CA		10/25/2022		2,533		(75)			(75)		2,458	2,458			
100088110	ORMOND BEACH	FL		10/25/2022		4,061		(6)			(6)		4,055	4,055			
100088111	POMPANO BEACH	FL		10/25/2022		2,202		(43)			(43)		2,159	2,159			
100088112	PHOENIX	AZ		10/25/2022		2,526		(103)			(103)		2,423	2,423			
100088113	PHOENIX	AZ		10/25/2022		3,003		(83)			(83)		2,920	2,920			
100088115	NEW PORT RICHEY	FL		10/25/2022		3,247		(142)			(142)		3,105	3,105			
100088118	CHICAGO	IL		10/25/2022		1,276		(10)			(10)		1,266	1,266			
100088119	KELSEYVILLE	CA		10/25/2022		1,798		(84)			(84)		1,714	1,714			
100088121	BALTIMORE	MD		10/25/2022		188		(6)			(6)		182	182			
100088122	PHOENIX	AZ		10/25/2022		2,141		19			19		2,160	2,160			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		3,512		(70)			(70)		3,442	3,442			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		1,985		(86)			(86)		1,899	1,899			
100088125	LAS VEGAS	NV		10/25/2022		1,788		(44)			(44)		1,744	1,744			
100088126	ORO VALLEY	AZ		10/25/2022		1,607		13			13		1,620	1,620			
100088129	SWEET HOME	OR		10/25/2022		1,772		(97)			(97)		1,675	1,675			
100088130	SWEET HOME	OR		10/25/2022		1,233		(87)			(87)		1,146	1,146			
100088131	WEST PALM BEACH	FL		10/25/2022		73,730		1,466			1,466		75,196	75,196			
100088132	PORT WENTWORTH	GA		10/25/2022		1,871		(11)			(11)		1,860	1,860			
100088133	PORT WENTWORTH	GA		10/25/2022		1,740		(5)			(5)		1,735	1,735			
100088135	BAREFOOT BAY	FL		10/25/2022		1,022		(46)			(46)		976	976			
100088137	SAN BERNARDINO	CA		10/25/2022		8,301		(322)			(322)		7,979	7,979			
100088139	SANTA ANA	CA		10/25/2022		4,047		(189)			(189)		3,858	3,858			
100088142	MILTON	FL		10/25/2022		1,684		(50)			(50)		1,634	1,634			
100088143	MYRTLE BEACH	SC		10/25/2022		1,484		(90)			(90)		1,394	1,394			
100088146	ROCKPORT	TX		10/25/2022		2,629		(187)			(187)		2,442	2,442			
100088148	BIG BEAR CITY	CA		10/25/2022		1,621		(18)			(18)		1,603	1,603			
100088149	PFLUGERVILLE	TX		10/25/2022		3,465		(36)			(36)		3,429	3,429			
100088150	KETCHUM	ID		10/25/2022		5,856		(32)			(32)		5,824	5,824			
100088151	CYPRESS	TX		10/25/2022		4,141		38			38		4,179	4,179			
100088153	DELTONA	FL		10/25/2022		1,664		(48)			(48)		1,616	1,616			
100088154	FORT WORTH	TX		10/25/2022		782		(49)			(49)		733	733			
100088155	MENIFEE	CA		10/25/2022		16,234		(315)			(315)		15,919	15,919			
100088156	LINCOLN	AL		10/25/2022		1,501		(15)			(15)		1,486	1,486			
100088157	NEW CUYAMA	CA		10/25/2022		1,465		(105)			(105)		1,360	1,360			
100088158	LINCOLN	AL		10/25/2022		1,502		(16)			(16)		1,486	1,486			
100088160	HOFFMAN ESTATES	IL		10/25/2022		21,443		667			667		22,110	22,110			
100088163	THONOTOSASSA	FL		10/25/2022		13,112		2,320			2,320		15,432	15,432			
100088169	PANAMA CITY BEACH	FL		10/25/2022		1,358		(71)			(71)		1,287	1,287			
100088170	GALT	CA		10/25/2022		3,315		(100)			(100)		3,215	3,215			
100088171	PARK CITY	UT		10/25/2022		2,863		(59)			(59)		2,804	2,804			
100088172	FORT PIERCE	FL		10/25/2022		13,281		(204)			(204)		13,077	13,077			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088173	TUCSON	AZ		10/25/2022		5,023		(71)			(71)		4,952	4,952			
100088175	SANTA MARIA	CA		10/25/2022		4,195		34			34		4,229	4,229			
100088177	MOORE	OK		10/25/2022		1,566		(39)			(39)		1,527	1,527			
100088178	DENVER	CO		10/25/2022		3,353		101			101		3,454	3,454			
100088179	OKLAHOMA CITY	OK		10/25/2022		1,200		(92)			(92)		1,108	1,108			
100088180	LONG BEACH	CA		10/25/2022		7,854		129			129		7,983	7,983			
100088181	ST. JOSEPH	MO		10/25/2022		1,008		(5)			(5)		1,003	1,003			
100088182	HOUSTON	TX		10/25/2022		4,166		(67)			(67)		4,099	4,099			
100088185	PHOENIX	AZ		10/25/2022		70		1			1		71	71			
100088186	HOUSTON	TX		10/25/2022		4,352		18			18		4,370	4,370			
100088187	HOUSTON	TX		10/25/2022		4,380		(84)			(84)		4,296	4,296			
100088188	PICKERINGTON	OH		10/13/2022		3,264		(82)			(82)		3,182	3,182			
100088189	TEMPLE CITY	CA		10/13/2022		6,795		(63)			(63)		6,732	6,732			
100088191	MISSION VIEJO	CA		10/13/2022		16,939		(448)			(448)		16,491	16,491			
100088193	ALLEN	TX		10/13/2022		3,747		(118)			(118)		3,629	3,629			
100088195	SCOTTSDALE	AZ		10/13/2022		12,633		(261)			(261)		12,372	12,372			
100088196	SIMI VALLEY	CA		10/13/2022		11,541		(312)			(312)		11,229	11,229			
100088200	SPRING	TX		10/13/2022		7,396		(223)			(223)		7,173	7,173			
100088203	HUNTINGTON BEACH	CA		10/13/2022		22,065		(737)			(737)		21,328	21,328			
100088204	PLANO	TX		10/13/2022		9,940		(246)			(246)		9,694	9,694			
100088206	LAKE ELSINORE	CA		10/13/2022		5,288		(136)			(136)		5,152	5,152			
100088210	LAHAINA	HI		10/19/2022		18,209		(363)			(363)		17,846	17,846			
100088217	LAWRENCEVILLE	NJ		10/19/2022		4,057		(21)			(21)		4,036	4,036			
100088219	GARFIELD HEIGHTS	OH		10/17/2022		1,414		179			179		1,593	1,593			
100088220	VOORHEES	NJ		10/17/2022		471		(23)			(23)		448	448			
100088223	KENVIL	NJ		10/17/2022		3,394		(63)			(63)		3,331	3,331			
100088224	HOLLYWOOD	FL		10/17/2022		3,032		(92)			(92)		2,940	2,940			
100088225	EAST ORANGE	NJ		10/17/2022		3,123		(86)			(86)		3,037	3,050		13	13
100088227	POUGHKEEPSIE	NY		10/17/2022		2,308		(35)			(35)		2,273	2,273			
100088228	HOUSTON	TX		10/17/2022		2,629		(49)			(49)		2,580	2,580			
100088229	NEW BRUNSWICK	NJ		10/17/2022		3,190		(88)			(88)		3,102	3,102			
100088232	MOUNT VERNON	NY		10/17/2022		7,426		(91)			(91)		7,335	7,335			
100088233	BRISTOL	CT		10/17/2022		2,830		(89)			(89)		2,741	2,741			
100088234	COLUMBUS	GA		10/17/2022		1,060		(20)			(20)		1,040	1,040			
100088235	YONKERS	NY		10/17/2022		7,728		(53)			(53)		7,675	7,675			
100088236	YONKERS	NY		10/17/2022		6,992		(64)			(64)		6,928	6,928			
100088239	NEWARK	NJ		10/17/2022		3,195		(81)			(81)		3,114	3,114			
100088240	JERSEY CITY	NJ		10/17/2022		8,079		(234)			(234)		7,845	7,845			
100088241	AMENIA	NY		10/17/2022		1,391		(54)			(54)		1,337	1,337			
100088242	CENTRAL ISLIP	NY		10/17/2022		4,801		(116)			(116)		4,685	4,685			
100088244	NEW HAVEN	CT		10/17/2022		2,477		(47)			(47)		2,430	2,430			
100088246	NASHVILLE	NC		10/17/2022		1,454		(36)			(36)		1,418	1,418			
100088247	GALLOWAY	NJ		10/17/2022		2,426		(62)			(62)		2,364	2,364			
100088248	SOUTHAMPTON	NY		10/17/2022		37,995		(602)			(602)		37,393	37,393			
100088249	NEWARK	NJ		10/17/2022		4,068		(87)			(87)		3,981	3,981			
100088250	SOUTH EUCLID	OH		10/17/2022		1,367		(29)			(29)		1,338	1,338			
100088251	TRENTON	NJ		10/17/2022		1,071		(42)			(42)		1,029	1,029			
100088252	PHILADELPHIA	PA		10/17/2022		1,292		(23)			(23)		1,269	1,269			
100088253	NEWARK	NJ		10/17/2022		4,143		(89)			(89)		4,054	4,054			
100088254	PENSACOLA	FL		10/17/2022		3,336		(38)			(38)		3,298	3,298			
100088255	SARATOGA SPRINGS	NY		10/17/2022		4,356		463			463		4,819	4,819			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088256	VINELAND	NJ		10/17/2022		2,607		(43)			(43)		2,564	2,564			
100088257	QUEENS	NY		10/17/2022		8,810		(333)			(333)		8,477	8,477			
100088258	BALTIMORE	MD		10/17/2022		2,614		(48)			(48)		2,566	2,566			
100088259	WATERBURY	CT		10/17/2022		1,759		(53)			(53)		1,706	1,706			
100088260	BALTIMORE	MD		10/17/2022		2,424		(52)			(52)		2,372	2,372			
100088261	WILMINGTON	DE		10/17/2022		854		(15)			(15)		839	839			
100088262	BALTIMORE	MD		10/17/2022		2,265		(55)			(55)		2,210	2,210			
100088263	SCHENECTADY	NY		10/17/2022		2,455		(100)			(100)		2,355	2,355			
100088264	HICKSVILLE	NY		10/17/2022		58,602		(2,042)			(2,042)		56,560	56,560			
100088265	CLIFTON	NJ		10/17/2022		3,964		(101)			(101)		3,863	3,863			
100088267	GASTONIA	NC		10/17/2022		1,456		(24)			(24)		1,432	1,432			
100088268	TRENTON	NJ		10/17/2022		1,315		(50)			(50)		1,265	1,265			
100088270	STANHOPE	NJ		10/17/2022		2,585		(86)			(86)		2,499	2,499			
100088272	ORLANDO	FL		10/17/2022		4,005		(135)			(135)		3,870	3,870			
100088274	CHARLOTTE	NC		10/17/2022		972		(25)			(25)		947	947			
100088275	PORT WASHINGTON	NY		10/17/2022		29,219		(901)			(901)		28,318	28,318			
100088276	CANTON	OH		10/17/2022		1,081		(26)			(26)		1,055	1,055			
100088277	MERRILLVILLE	IN		10/17/2022		2,121		(51)			(51)		2,070	2,070			
100088279	IRVINGTON	NJ		10/17/2022		3,874		(69)			(69)		3,805	3,805			
100088280	DYER	IN		10/17/2022		2,843		(53)			(53)		2,790	2,790			
100088282	BALTIMORE	MD		10/17/2022		941		(15)			(15)		926	926			
100088284	PORT NORRIS	NJ		10/17/2022		1,830		(60)			(60)		1,770	1,770			
100088285	HOUSTON	TX		10/17/2022		2,410		(52)			(52)		2,358	2,358			
100088287	ONTARIO	CA		10/24/2022		4,034		(26)			(26)		4,008	4,008			
100088290	BOZEMAN	MT		10/24/2022		6,659		(59)			(59)		6,600	6,600			
100088291	SAN MATEO	CA		10/24/2022		135		1			1		136	136			
100088292	MYRTLE BEACH	SC		10/24/2022		1,899		(3)			(3)		1,896	1,896			
100088293	PALM COAST	FL		10/24/2022		5,535		(53)			(53)		5,482	5,482			
100088296	DEDHAM	MA		10/24/2022		5,091		(21)			(21)		5,070	5,070			
100088297	CHINO HILLS	CA		11/10/2022		9,145		(141)			(141)		9,004	9,004			
100088299	BAYVILLE	NJ		11/10/2022		23,132		(137)			(137)		22,995	22,995			
100088302	BERNARDSVILLE	NJ		11/10/2022		7,743		(12)			(12)		7,731	7,731			
100088303	HUNTINGTON BEACH	CA		11/10/2022		2,779		(35)			(35)		2,744	2,744			
100088306	BUDA	TX		11/10/2022		5,079		(166)			(166)		4,913	4,913			
100088307	BIRMINGHAM	AL		11/10/2022		53,675		(325)			(325)		53,350	53,350			
100088310	LANSING	MI		11/10/2022		1,852		(51)			(51)		1,801	1,801			
100088313	HOUSTON	TX		11/10/2022		14,068		(630)			(630)		13,438	13,438			
100088315	MCALESTER	OK		11/10/2022		1,625		(26)			(26)		1,599	1,599			
100088316	DORAL	FL		11/10/2022		20,837		(81)			(81)		20,756	20,756			
100088317	WEST PALM BEACH	FL		11/10/2022		7,432		(139)			(139)		7,293	7,293			
100088318	PHILADELPHIA	PA		11/10/2022		7,446		(127)			(127)		7,319	7,319			
100088319	PROSPECT PARK	PA		11/10/2022		3,882		(42)			(42)		3,840	3,840			
100088320	SOCIAL CIRCLE	GA		11/10/2022		11,262		107			107		11,369	11,369			
100088324	FRAMINGHAM	MA		11/10/2022		3,341		(112)			(112)		3,229	3,229			
100088327	STATEN ISLAND	NY		11/10/2022		21,715		528			528		22,243	22,243			
100088328	VERO BEACH	FL		01/06/2023		11,797		(117)			(117)		11,680	11,680			
100088332	SALISBURY	MD		01/06/2023		20,809		(753)			(753)		20,056	20,056			
100088333	MOORE	TX		01/06/2023		1,392		(105)			(105)		1,287	1,287			
100088337	TAYLORS	SC		01/06/2023		1,364		(74)			(74)		1,290	1,290			
100088338	HALEIWA	HI		01/06/2023		16,013		(195)			(195)		15,818	15,818			
100088341	BEAUMONT	CA		01/06/2023		3,937		(27)			(27)		3,910	3,910			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088343	MANSFIELD	TX		01/06/2023		2,675		(109)			(109)		2,566	2,566			
100088344	MESA	AZ		01/06/2023		8,653		(160)			(160)		8,493	8,493			
100088347	OCOEE	FL		01/06/2023		3,474		(185)			(185)		3,289	3,289			
100088356	POWDER SPRINGS	GA		01/06/2023		3,250		(49)			(49)		3,201	3,201			
100088359	GEORGETOWN	TX		01/06/2023		3,102		(73)			(73)		3,029	3,029			
100088360	CEDAR HILL	TX		01/06/2023		1,657		19			19		1,676	1,676			
100088363	ROSEVILLE	CA		01/06/2023		5,248		(112)			(112)		5,136	5,136			
100088369	DOUGLASVILLE	GA		01/06/2023		2,285		(106)			(106)		2,179	2,179			
100088376	MIAMI	FL		01/06/2023		3,323		30			30		3,353	3,353			
100088378	ANNAPOLIS	MD		01/06/2023		4,196		(39)			(39)		4,157	4,157			
100088381	MAKAWAO	HI		01/06/2023		8,924		(58)			(58)		8,866	8,866			
100088384	READING	PA		01/06/2023		1,768		(95)			(95)		1,673	1,673			
100088385	MIAMI	FL		01/06/2023		1,303		(88)			(88)		1,215	1,215			
100088390	FORT MITCHELL	AL		01/06/2023		1,978		(20)			(20)		1,958	1,958			
100088392	COLLINSVILLE	IL		01/06/2023		1,143		(42)			(42)		1,101	1,101			
100088489	ROTTERDAM	NLD		10/27/2022										147	147		147
100088490	HEERLEN	NLD		10/27/2022										131	131		131
100088492	GRONINGEN	NLD		10/27/2022										171	171		171
100088493	AMSTERDAM	NLD		10/27/2022										778	778		778
100088494	AMSTERDAM	NLD		10/27/2022		1,947						230	2,177	2,169	(8)		(8)
100088495	TILBURG	NLD		10/27/2022										22	22		22
100088496	TILBURG	NLD		10/27/2022		5,826						689	6,515	6,440	(75)		(75)
100088497	ALMELO	NLD		10/27/2022										1,456	1,456		1,456
100088498	VELDHOVEN	NLD		10/27/2022										283	283		283
100088499	TILBURG	NLD		10/27/2022										244	244		244
100088500	EMMEN	NLD		10/27/2022										97	97		97
100088501	EMMEN	NLD		10/27/2022		492						58	550	567	17		17
100088502	AMSTERDAM	NLD		10/27/2022										1,371	1,371		1,371
100088503	HEERLEN	NLD		10/27/2022										855	855		855
100088504	HILVERSUM	NLD		10/27/2022		24,857						2,940	27,797	27,572	(224)		(224)
100088505	CASTRICUM	NLD		10/27/2022										216	216		216
100088507	TILBURG	NLD		10/27/2022										1,059	1,059		1,059
100088508	WEERT	NLD		10/27/2022										537	537		537
100088509	CULEMBORG	NLD		10/27/2022										267	267		267
100088510	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022										900	900		900
100088511	DEN HAAG	NLD		10/27/2022										261	261		261
100088512	UTRECHT	NLD		10/27/2022		202,997						24,010	227,007	226,345	(662)		(662)
100088513	ZALTBOMMEL	NLD		10/27/2022										221	221		221
100088515	TILBURG	NLD		10/27/2022										317	317		317
100088517	GRONINGEN	NLD		10/27/2022										558	558		558
100088519	GRONINGEN	NLD		10/27/2022										238	238		238
100088520	GRONINGEN	NLD		10/27/2022										197	197		197
100088521	FRANEKER	NLD		10/27/2022										251	251		251
100088522	DORDRECHT/DRECHTSTEDEN	NLD		10/27/2022										153	153		153
100088523	ALMELO	NLD		10/27/2022										170	170		170
100088524	ALMELO	NLD		10/27/2022		720						85	805	800	(6)		(6)
100088525	ENKHUIZEN/HOORN	NLD		10/27/2022		22,371						2,646	25,017	25,243	226		226
100088526	ENKHUIZEN/HOORN	NLD		10/27/2022										191	191		191
100088527	HOOGEVEEN	NLD		10/27/2022										210	210		210
100088529	ROTTERDAM	NLD		10/27/2022		166,230						19,661	185,891	189,689	3,798		3,798
100088530	BERGEN OP ZOOM	NLD		10/27/2022										427	427		427

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088531	ZIERIKZEE	NLD		10/27/2022										358	358		358
100088532	ENSCHEDE	NLD		10/27/2022										99	99		99
100088533	ENSCHEDE	NLD		10/27/2022		970						115	1,085	1,118	33		33
100088535	ZIERIKZEE	NLD		10/27/2022										333	333		333
100088536	GORREDIJK	NLD		10/27/2022										234	234		234
100088537	ROTTERDAM	NLD		10/27/2022										304	304		304
100088538	ROTTERDAM	NLD		10/27/2022		3,126						370	3,496	3,277	(219)		(219)
100088539	S-HERTOGENBOSCH	NLD		10/27/2022										233	233		233
100088540	S-HERTOGENBOSCH	NLD		10/27/2022		1,165						138	1,303	1,290	(14)		(14)
100088542	DEN HAAG	NLD		10/27/2022										617	617		617
100088543	DEN HAAG	NLD		10/27/2022		2,827						334	3,161	3,127	(34)		(34)
100088544	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022										299	299		299
100088545	BERGEN OP ZOOM	NLD		10/27/2022										192	192		192
100088547	ROTTERDAM	NLD		10/27/2022										219	219		219
100088548	ROTTERDAM	NLD		10/27/2022										398	398		398
100088549	DEN HAAG	NLD		10/27/2022		3,622						428	4,050	4,011	(40)		(40)
100088550	DEN HAAG	NLD		10/27/2022										106	106		106
100088554	HEERLEN	NLD		10/27/2022										129	129		129
100088555	HEERLEN	NLD		10/27/2022		618		3	3			60	678	560	(6)	(112)	(118)
100088556	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022										710	710		710
100088567	BREDA	NLD		10/27/2022										244	244		244
100088568	BREDA	NLD		10/27/2022		1,075						127	1,202	1,191	(11)		(11)
100088569	GRONINGEN	NLD		10/27/2022										211	211		211
100088570	ROTTERDAM	NLD		10/27/2022										1,665	1,665		1,665
100088572	HOOGEVEEN	NLD		10/27/2022										117	117		117
100088574	SPIJKENISSE	NLD		10/27/2022										333	333		333
100088575	DEN HAAG	NLD		10/27/2022										528	528		528
100088578	ZIERIKZEE	NLD		10/27/2022		144,998						17,150	162,148	158,127	(4,020)		(4,020)
100088579	HEERHUGOWAARD	NLD		10/27/2022										216	216		216
100088580	HEERHUGOWAARD	NLD		10/27/2022		815						96	911	906	(5)		(5)
100088789	MORRISTOWN	TN		11/15/2022		7,427		65			65		7,492	7,492			
100088790	MISHAWAKA	IN		11/15/2022		3,753		(106)			(106)		3,647	3,647			
100088791	GLENWOOD SPRINGS	CO		11/15/2022		6,442		7			7		6,449	6,449			
100088792	BLUE RIDGE	GA		11/15/2022		3,182		73			73		3,255	3,255			
100088794	SPOKANE	WA		11/15/2022		1,571		(54)			(54)		1,517	1,517			
100088795	MUNCIE	IN		11/15/2022		3,538		40			40		3,578	3,578			
100088800	SINKING SPRING	PA		11/15/2022		2,652		(89)			(89)		2,563	2,563			
100088802	FLORIDA CITY	FL		11/15/2022		1,279		(77)			(77)		1,202	1,202			
100088803	DECATUR	GA		11/15/2022		782		(50)			(50)		732	732			
100088804	RIVERSIDE	CA		11/15/2022		9,113		(115)			(115)		8,998	8,998			
100088805	HOOD RIVER	OR		11/15/2022		1,065		(42)			(42)		1,023	1,023			
100088808	MACOMB	MI		11/15/2022		2,671		(68)			(68)		2,603	2,616		13	13
100088810	POMPANO BEACH	FL		11/15/2022		1,512		(79)			(79)		1,433	1,433			
100088812	HEMET	CA		11/15/2022		37,475		(993)			(993)		36,482	36,482			
100088814	INGLEWOOD	CA		11/15/2022		6,631		(127)			(127)		6,504	6,504			
100088819	BROOKLYN	NY		11/15/2022		192,618		9,795			9,795		202,413	202,413			
100088821	MORRISTOWN	VT		11/15/2022		3,183		51			51		3,234	3,234			
100088824	MONROE	NC		11/15/2022		2,617		(43)			(43)		2,574	2,574			
100088825	SCOTTSDALE	AZ		11/15/2022		8,313		127			127		8,440	8,440			
100088826	SCOTTSDALE	AZ		11/15/2022		7,185		125			125		7,310	7,310			
100088827	BRANDON	FL		11/15/2022		4,701		90			90		4,791	4,791			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088830	RANCHO SANTA MARGARITA	CA		11/15/2022		5,579		58			58		5,637	5,637			
100088831	NAPLES	FL		11/15/2022		922		(25)			(25)		897	897			
100088832	CHARLOTTE	NC		11/15/2022		2,204		(56)			(56)		2,148	2,148			
100088833	BURLINGTON	WI		11/15/2022		5,933		65			65		5,998	5,998			
100088835	BARDONIA	NY		11/15/2022		2,720		111			111		2,831	2,831			
100088836	ANTIOCH	CA		11/15/2022		6,101		(10)			(10)		6,091	6,091			
100088837	LEAGUE CITY	TX		11/15/2022		6,934		(61)			(61)		6,873	6,873			
100088838	BATTLE GROUND	WA		11/15/2022		18,417		(66)			(66)		18,351	18,351			
100088839	VICTORVILLE	CA		11/15/2022		3,737		4			4		3,741	3,741			
100088840	BLUFFTON	SC		11/15/2022		2,085		(21)			(21)		2,064	2,064			
100088841	DALTON	GA		11/15/2022		769		(66)			(66)		703	703			
100088843	MENIFEE	CA		11/15/2022		6,545		125			125		6,670	6,670			
100088844	RICHMOND	CA		11/15/2022		2,326		(18)			(18)		2,308	2,308			
100088845	WARMINSTER	PA		11/15/2022		18,445		275			275		18,720	18,720			
100088846	BAL HARBOUR	FL		11/15/2022		3,555		(23)			(23)		3,532	3,532			
100088848	WORTHINGTON	OH		11/15/2022		3,001		71			71		3,072	3,072			
100088849	WINTER GARDEN	FL		11/15/2022		17,009		(203)			(203)		16,806	16,806			
100088850	PETALUMA	CA		11/15/2022		3,893		11			11		3,904	3,904			
100088851	ELKTON	MD		11/15/2022		2,275		25			25		2,300	2,300			
100088853	CUMMING	GA		11/15/2022		9,801		442			442		10,243	10,243			
100088854	OREGON CITY	OR		11/15/2022		4,327		23			23		4,350	4,350			
100088855	PEORIA	AZ		11/15/2022		5,294		44			44		5,338	5,338			
100088858	YULEE	FL		11/15/2022		3,647		(15)			(15)		3,632	3,632			
100088859	FARMINGTON	MN		11/15/2022		3,016		(16)			(16)		3,000	3,000			
100088860	VOLO	IL		11/15/2022		19,725		(40)			(40)		19,685	19,685			
100088861	SEATTLE	WA		11/15/2022		3,905		23			23		3,928	3,928			
100088863	LEWISVILLE	TX		11/15/2022		6,700		28			28		6,728	6,728			
100088864	TOMBALL	TX		11/15/2022		4,488		(108)			(108)		4,380	4,380			
100088865	SAN MATEO	CA		11/15/2022		10,205		(45)			(45)		10,160	10,160			
100088866	HALLANDALE BEACH	FL		11/15/2022		4,871		57			57		4,928	4,928			
100088867	SANTA ROSA BEACH	FL		11/15/2022		2,947		(26)			(26)		2,921	2,921			
100088868	WASHINGTON	UT		11/15/2022		24,344		(340)			(340)		24,004	24,004			
100088869	LODI	CA		11/15/2022		4,464		(72)			(72)		4,392	4,392			
100088870	LANCASTER	KY		11/15/2022		3,307		14			14		3,321	3,321			
100088871	HIALEAH	FL		11/15/2022		7,656		128			128		7,784	7,784			
100088872	BRIGHTON	CO		11/15/2022		3,074		(34)			(34)		3,040	3,040			
100088873	KING OF PRUSSIA	PA		11/15/2022		2,590		(55)			(55)		2,535	2,535			
100088874	TAMPA	FL		11/15/2022		1,930		6			6		1,936	1,936			
100088875	PORT SAINT LUCIE	FL		11/15/2022		13,050		(101)			(101)		12,949	12,949			
100088877	LAS VEGAS	NV		11/15/2022		8,457		252			252		8,709	8,709			
100088878	LAUREL	MD		11/15/2022		4,157		28			28		4,185	4,185			
100088879	DENVER	CO		11/15/2022		3,705		(57)			(57)		3,648	3,648			
100088880	LAS VEGAS	NV		11/15/2022		8,483		(9)			(9)		8,474	8,474			
100088882	YUKON	OK		11/15/2022		5,201		1			1		5,202	5,202			
100088883	SMYRNA	GA		11/15/2022		3,369		(48)			(48)		3,321	3,321			
100088886	LAS VEGAS	NV		11/15/2022		3,106		25			25		3,131	3,131			
100088887	ORLANDO	FL		11/15/2022		3,230		(34)			(34)		3,196	3,196			
100088889	HOUSTON	TX		11/15/2022		16,814		(702)			(702)		16,112	16,112			
100088890	RICHFIELD	UT		11/15/2022		2,506		(50)			(50)		2,456	2,456			
100088891	MYRTLE BEACH	SC		11/15/2022		1,721		(78)			(78)		1,643	1,643			
100088901	GRIFFIN	GA		11/15/2022		1,010		1			1		1,011	1,011			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088902	OCALA	FL		11/15/2022		1,236		(72)			(72)		1,164	1,164			
100088903	SCHENECTADY	NY		11/15/2022		1,076		(44)			(44)		1,032	1,032			
100088905	ORLANDO	FL		11/15/2022		2,311		12			12		2,323	2,323			
100088906	HOUSTON	TX		11/15/2022		15,805		(2,325)			(2,325)		13,480	13,480			
100088907	SAINT PETERSBURG	FL		11/15/2022		1,700		(134)			(134)		1,566	1,566			
100088908	JACKSONVILLE	FL		11/15/2022		713		(86)			(86)		627	627			
100088909	LUTZ	FL		11/15/2022		2,289		(250)			(250)		2,039	2,039			
100088910	GALLOWAY	NJ		11/15/2022		1,031		(68)			(68)		963	963			
100088912	HOMESTEAD	FL		11/15/2022		7,146		(342)			(342)		6,804	6,804			
100088915	KATY	TX		11/15/2022		3,152		(288)			(288)		2,864	2,864			
100088916	BELTON	TX		11/15/2022		5,012		(145)			(145)		4,867	4,867			
100088918	HARRISBURG	PA		11/15/2022		680		(38)			(38)		642	642			
100088919	DORAL	FL		11/15/2022		1,412		(185)			(185)		1,227	1,227			
100088921	CAROLINA BEACH	NC		11/15/2022		1,642		(17)			(17)		1,625	1,625			
100088924	HOLLYWOOD	FL		11/15/2022		1,123		(11)			(11)		1,112	1,112			
100088925	PALM BEACH	FL		11/15/2022		2,321		(84)			(84)		2,237	2,237			
100088928	FLOWERY BRANCH	GA		11/15/2022		2,924		(41)			(41)		2,883	2,883			
100088931	CANTON	OH		11/15/2022		1,010		(5)			(5)		1,005	1,005			
100088932	CUDJOE KEY	FL		11/15/2022		1,042		58			58		1,100	1,100			
100088933	TUCSON	AZ		11/15/2022		918		(115)			(115)		803	803			
100088934	JACKSONVILLE	FL		11/15/2022		1,325		(101)			(101)		1,224	1,224			
100088935	MURRELLS INLET	SC		11/15/2022		3,193		(22)			(22)		3,171	3,171			
100088936	CHIPPEWA LAKE	OH		11/15/2022		1,205		(5)			(5)		1,200	1,200			
100088937	KISSIMMEE	FL		11/15/2022		1,702		(32)			(32)		1,670	1,670			
100088938	NEW SMYRNA BEACH	FL		11/15/2022		1,647		(35)			(35)		1,612	1,612			
100088940	MIAMI	FL		11/15/2022		4,199		14			14		4,213	4,213			
100088943	SCRANTON	PA		11/15/2022		1,323		(30)			(30)		1,293	1,293			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		5,925		21			21		5,946	5,946			
100088947	LAS VEGAS	NV		11/15/2022		1,780		(23)			(23)		1,757	1,757			
100088948	DAYTONA BEACH SHORES	FL		11/15/2022		1,787		(91)			(91)		1,696	1,696			
100088949	MALIBU	CA		11/15/2022		7,751		(22)			(22)		7,729	7,729			
100088950	AVON PARK	FL		11/15/2022		1,821		(27)			(27)		1,794	1,794			
100088951	HOLLYWOOD	FL		11/15/2022		4,014		(63)			(63)		3,951	3,951			
100088952	AVENTURA	FL		11/15/2022		4,212		(7)			(7)		4,205	4,205			
100088954	FORT WORTH	TX		11/15/2022		2,802		(146)			(146)		2,656	2,656			
100088956	SCOTTSDALE	AZ		11/15/2022		2,423		(133)			(133)		2,290	2,290			
100088958	HARTWELL	GA		11/15/2022		1,636		5			5		1,641	1,641			
100088960	PLANTATION	FL		11/15/2022		1,057		(3)			(3)		1,054	1,054			
100088964	PHOENIX	AZ		11/15/2022		946		(69)			(69)		877	877			
100088965	ORLANDO	FL		11/15/2022		1,149		(40)			(40)		1,109	1,109			
100088968	NAPLES	FL		11/15/2022		4,200		(122)			(122)		4,078	4,078			
100088969	TOMBALL	TX		11/15/2022		7,829		(344)			(344)		7,485	7,485			
100088971	KISSIMMEE	FL		11/15/2022		2,021		36			36		2,057	2,057			
100088972	WILTON MANORS	FL		11/15/2022		5,786		(49)			(49)		5,737	5,737			
100088973	KISSIMMEE	FL		11/15/2022		1,882		(60)			(60)		1,822	1,822			
100088974	PHOENIX	AZ		11/15/2022		1,819		(8)			(8)		1,811	1,811			
100088975	ORLANDO	FL		11/15/2022		12,525		(263)			(263)		12,262	12,262			
100088977	SCOTTSDALE	AZ		11/15/2022		1,886		(6)			(6)		1,880	1,880			
100088978	HALLANDALE BEACH	FL		11/15/2022		5,037		(98)			(98)		4,939	4,939			
100088979	TRENTON	NJ		11/15/2022		902		(17)			(17)		885	885			
100088982	RIVIERA BEACH	FL		11/15/2022		3,452		(34)			(34)		3,418	3,418			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088983	DORAL	FL		11/15/2022		2,099		(35)			(35)		2,064	2,064			
100088985	PORT CHESTER	NY		11/15/2022		5,451		348			348		5,799	5,799			
100088987	BOLINGBROOK	IL		11/15/2022		1,726		(29)			(29)		1,697	1,697			
100088988	MIAMI	FL		11/15/2022		2,974		(142)			(142)		2,832	2,832			
100088989	OXNARD	CA		11/15/2022		2,308		(55)			(55)		2,253	2,253			
100088990	STOCKBRIDGE	GA		11/15/2022		131,132		(6,669)			(6,669)		124,463	124,463			
100088992	BROOKHAVEN	GA		11/15/2022		3,173		(117)			(117)		3,056	3,056			
100088993	ALBEMARLE	NC		11/15/2022		1,254		(99)			(99)		1,155	1,155			
100088997	CABO SAN LUCAS	MEX		11/04/2022		2,639							2,639	2,639			
100088998	SAN FRANCISCO NAYARIT	MEX		11/04/2022		17,279							17,279	17,279			
100089000	LA CRUZ DE HUANACAXTLE	MEX		11/04/2022		9,402							9,402	9,402			
100089001	MUNICIPIO DE TEPOZTLAN	MEX		11/04/2022		43,719							43,719	43,719			
100089024	PORTLAND	OR		11/04/2022		3,474		(81)			(81)		3,393	3,393			
100089029	LOS ANGELES	CA		11/04/2022		20,118		(355)			(355)		19,763	19,763			
100089031	MORENO VALLEY	CA		11/04/2022		5,608		(162)			(162)		5,446	5,446			
100089035	AUBURN	WA		11/04/2022		4,819		(56)			(56)		4,763	4,763			
100089038	OCOEE	FL		11/04/2022		26,750		385			385		27,135	27,135			
100089041	INGLEWOOD	CA		11/04/2022		2,967		29			29		2,996	2,996			
100089042	SAN ANTONIO	TX		11/04/2022		2,213		67			67		2,280	2,280			
100089044	HONOLULU	HI		11/04/2022		10,857		239			239		11,096	11,096			
100089047	LODI	CA		11/04/2022		4,223		(35)			(35)		4,188	4,188			
100089054	COPPEROPOLIS	CA		01/06/2023		5,500		(76)			(76)		5,424	5,424			
100089055	CICERO	IL		01/06/2023		1,448		(20)			(20)		1,428	1,428			
100089067	OAKHURST	NJ		01/06/2023		5,993		(57)			(57)		5,936	5,936			
100089071	CEDAR HILL	TX		01/06/2023		1,386		(13)			(13)		1,373	1,373			
100089072	LAKE ELSINORE	CA		01/06/2023		4,129		(119)			(119)		4,010	4,010			
100089075	SIMPSONVILLE	SC		01/06/2023		3,863		(107)			(107)		3,756	3,756			
100089085	MODESTO	CA		01/06/2023		1,226		(70)			(70)		1,156	1,156			
100089097	EASLEY	SC		01/06/2023		2,261		(60)			(60)		2,201	2,201			
100089100	EASLEY	SC		01/06/2023		2,948		(115)			(115)		2,833	2,833			
100089101	FORT WORTH	TX		01/06/2023		2,463		(66)			(66)		2,397	2,397			
100089200	CAROLINA BEACH	NC		11/18/2022		6,914		17			17		6,931	6,931			
100089201	SCOTTSDALE	AZ		11/18/2022		3,371		(16)			(16)		3,355	3,355			
100089202	DESTIN	FL		11/18/2022		11,847		(133)			(133)		11,714	11,714			
100089204	TEMPE	AZ		11/18/2022		4,782		(47)			(47)		4,735	4,735			
100089205	BURLESON	TX		11/18/2022		3,103		(122)			(122)		2,981	2,981			
100089209	MUNDELEIN	IL		11/18/2022		1,990		16			16		2,006	2,006			
100089211	COEUR D ALENE	ID		11/18/2022		4,787		40			40		4,827	4,827			
100089220	BEAUFORT	SC		11/18/2022		2,720		(78)			(78)		2,642	2,642			
100089221	ATLANTA	GA		11/18/2022		4,122		9			9		4,131	4,131			
100089223	LA PUENTE	CA		01/26/2023		12,347		(76)			(76)		12,271	12,271			
100089226	LAKESIDE	CA		01/26/2023		5,757		(9)			(9)		5,748	5,748			
100089227	RENO	NV		01/26/2023		16,545		30			30		16,575	16,575			
100089228	EAGLE	ID		01/26/2023		3,329		(170)			(170)		3,159	3,159			
100089229	WEST SACRAMENTO	CA		01/26/2023		4,468		(57)			(57)		4,411	4,411			
100089230	FRESNO	CA		01/26/2023		4,926		93			93		5,019	5,019			
100089232	NORTH PALM BEACH	FL		01/26/2023		3,276		(82)			(82)		3,194	3,194			
100089234	LOMITA	CA		01/26/2023		6,497		(30)			(30)		6,467	6,467			
100089235	MILFORD	CT		01/26/2023		7,701		161			161		7,862	7,862			
100089236	KENT	WA		01/26/2023		8,172		(27)			(27)		8,145	8,145			
100089238	FLANDERS	NJ		01/26/2023		5,182		281			281		5,463	5,463			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089240	KISSIMMEE	FL		01/26/2023		4,271		(62)			(62)		4,209	4,209			
100089241	PONDER	TX		01/26/2023		3,149		20			20		3,169	3,169			
100089242	FINDLAY	OH		01/26/2023		2,773		(80)			(80)		2,693	2,693			
100089243	FULSHEAR	TX		01/26/2023		2,691		(30)			(30)		2,661	2,661			
100089244	MIAMI	FL		01/26/2023		10,281		(131)			(131)		10,150	10,150			
100089245	UPPER MARLBORO	MD		01/26/2023		4,065		16			16		4,081	4,081			
100089246	CRESSKILL	NJ		01/26/2023		7,138		(143)			(143)		6,995	6,995			
100089247	CHINO	CA		01/26/2023		5,523		(77)			(77)		5,446	5,446			
100089248	NEW BRITAIN	CT		01/26/2023		2,681		(61)			(61)		2,620	2,620			
100089249	CHICAGO	IL		01/26/2023		1,454		34			34		1,488	1,488			
100089250	STOCKTON	CA		01/26/2023		4,912		(12)			(12)		4,900	4,900			
100089251	BRIDGEPORT	CT		01/26/2023		4,656		405			405		5,061	5,061			
100089252	STOCKTON	CA		01/26/2023		8,135		103			103		8,238	8,238			
100089253	GARLAND	TX		01/26/2023		3,988		(13)			(13)		3,975	3,975			
100089254	SLIDELL	LA		01/26/2023		2,291		59			59		2,350	2,350			
100089261	ALLONS	TN		01/26/2023		1,704		(52)			(52)		1,652	1,652			
100089262	TEMPLE TERRACE	FL		01/26/2023		1,167		(33)			(33)		1,134	1,134			
100089263	SUN VALLEY	CA		01/26/2023		6,817		(74)			(74)		6,743	6,743			
100089264	ELGIN	IL		01/26/2023		2,773		(22)			(22)		2,751	2,751			
100089265	EL PASO	TX		01/26/2023		3,312		(214)			(214)		3,098	3,098			
100089266	MACHESNEY PARK	IL		01/26/2023		1,475		(12)			(12)		1,463	1,463			
100089267	MERCED	CA		01/26/2023		4,542		5			5		4,547	4,547			
100089268	OAK PARK	MI		01/26/2023		963		(49)			(49)		914	914			
100089272	WATKINS	CO		01/26/2023		2,955		(101)			(101)		2,854	2,854			
100089273	PHILADELPHIA	PA		01/26/2023		1,737		(57)			(57)		1,680	1,680			
100089275	ROSENBERG	TX		01/26/2023		2,467		(79)			(79)		2,388	2,388			
100089276	NEW BOSTON	MI		01/26/2023		1,271		(81)			(81)		1,190	1,190			
100089278	LITTLE ELM	TX		01/26/2023		2,445		(137)			(137)		2,308	2,308			
100089279	SARASOTA	FL		01/26/2023		1,816		52			52		1,868	1,868			
100089281	LITTLETON	CO		01/26/2023		9,134		23			23		9,157	9,157			
100089282	AUSTIN	TX		01/26/2023		4,395		(155)			(155)		4,240	4,240			
100089283	CHELTENHAM	PA		01/26/2023		10,735		(170)			(170)		10,565	10,565			
100089284	FORT WORTH	TX		01/26/2023		10,423		70			70		10,493	10,493			
100089286	PALM DESERT	CA		01/26/2023		9,056		(289)			(289)		8,767	8,767			
100089287	SEQUIM	WA		01/26/2023		2,259		(88)			(88)		2,171	2,171			
100089291	SMITHVILLE	TX		01/26/2023		12,871		(127)			(127)		12,744	12,744			
100089292	LONG BEACH	CA		01/26/2023		2,250		(87)			(87)		2,163	2,163			
100089293	DUMONT	NJ		01/26/2023		4,211		(94)			(94)		4,117	4,117			
100089294	ROSEVILLE	CA		01/26/2023		3,160		(102)			(102)		3,058	3,058			
100089295	SPENCERVILLE	MD		01/26/2023		5,238		(53)			(53)		5,185	5,185			
100089296	MANOR	TX		01/26/2023		3,025		(65)			(65)		2,960	2,960			
100089297	HENDERSON	NV		01/26/2023		3,276		(143)			(143)		3,133	3,133			
100089374	QUEEN CREEK	AZ		11/17/2022		21,779		614			614		22,393	22,393			
100089375	BLUFFDALE	UT		11/17/2022		6,002		95			95		6,097	6,097			
100089382	NAPERVILLE	IL		11/17/2022		1,316		(39)			(39)		1,277	1,277			
100089383	FORT MYERS	FL		11/17/2022		18,378		(510)			(510)		17,868	17,868			
100089387	HOLLYWOOD	FL		11/17/2022		1,444		(54)			(54)		1,390	1,390			
100089391	SAN FRANCISCO	CA		11/17/2022		6,094		(136)			(136)		5,958	5,958			
100089392	ASHEVILLE	NC		11/17/2022		2,442		(153)			(153)		2,289	2,289			
100089393	SPRING	TX		11/17/2022		22,161		(1,161)			(1,161)		21,000	21,000			
100089400	NORTH CALDWELL	NJ		11/17/2022		9,527		396			396		9,923	9,923			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100089404	GRAND PRAIRIE	TX		11/17/2022		5,028		33			33		5,061	5,061			
100089405	CROSBY	TX		11/17/2022		1,267		(24)			(24)		1,243	1,243			
100089406	ABILENE	TX		11/17/2022		2,216		(26)			(26)		2,190	2,190			
100089412	PLAYA DEL REY	CA		11/18/2022		20,652		(448)			(448)		20,204	20,204			
100089419	FOUNTAIN HILLS	AZ		11/18/2022		589		(5)			(5)		584	584			
100089424	MIAMI	FL		11/18/2022		99,892		(1,339)			(1,339)		98,553	98,553			
100089425	PORT WASHINGTON	NY		11/18/2022		6,250		(48)			(48)		6,202	6,202			
100089427	SOUTH SAN FRANCISCO	CA		11/18/2022		395		(7)			(7)		388	388			
100089435	PORTLAND	OR		11/18/2022		7,128		(161)			(161)		6,967	6,967			
100089582	LA QUINTA	CA		01/30/2023		3,042		(97)			(97)		2,945	2,945			
100089583	KISSIMMEE	FL		01/30/2023		941		(15)			(15)		926	926			
100089585	CELEBRATION	FL		01/30/2023		18,130		(291)			(291)		17,839	17,839			
100089586	TAMPA	FL		01/30/2023		3,946		(130)			(130)		3,816	3,816			
100089589	CELEBRATION	FL		01/30/2023		4,783		(121)			(121)		4,662	4,662			
100089590	JACKSONVILLE	FL		01/30/2023		1,810		(91)			(91)		1,719	1,719			
100089596	BANNER ELK	NC		01/30/2023		2,804		(37)			(37)		2,767	2,767			
100089601	BOCA RATON	FL		01/30/2023		5,130		(244)			(244)		4,886	4,886			
100089602	YORBA LINDA	CA		01/30/2023		8,405		(158)			(158)		8,247	8,247			
100089603	PALOS HILLS	IL		01/30/2023		2,121		(25)			(25)		2,096	2,096			
100089607	REDDING	CA		01/30/2023		14,987		(409)			(409)		14,578	14,578			
100089612	MANSFIELD	TX		01/30/2023		5,952		(71)			(71)		5,881	5,881			
100089613	FORT LAUDERDALE	FL		01/30/2023		32,950		(1,537)			(1,537)		31,413	31,413			
100089623	SURPRISE	AZ		01/30/2023		2,320		(10)			(10)		2,310	2,310			
100089630	VACAVILLE	CA		01/30/2023		3,166		(110)			(110)		3,056	3,056			
100089644	GRONINGEN	NLD		11/29/2022										258	258		258
100089645	GRONINGEN	NLD		11/29/2022		2,226						(7)	2,219	2,472	253		253
100089646	EINDHOVEN	NLD		11/29/2022		36,250						(109)	36,141	41,113	4,972		4,972
100089647	ALMELO	NLD		11/29/2022										158	158		158
100089648	ALMELO	NLD		11/29/2022		586						(2)	584	651	66		66
100089649	SNEEK	NLD		11/29/2022										117	117		117
100089650	SPIJKENISSE	NLD		11/29/2022										265	265		265
100089651	FRANEKER	NLD		11/29/2022		10,875						(33)	10,842	12,445	1,603		1,603
100089652	LEEUWARDEN	NLD		11/29/2022										1,110	1,110		1,110
100089653	MAASTRICHT	NLD		11/29/2022										100	100		100
100089654	ROTTERDAM	NLD		11/29/2022										455	455		455
100089655	AMSTERDAM	NLD		11/29/2022		254,782						(763)	254,019	289,571	35,552		35,552
100089656	BREDA	NLD		11/29/2022										386	386		386
100089657	ROOSENDAAL	NLD		11/29/2022										176	176		176
100089659	VENRAY	NLD		11/29/2022										160	160		160
100089660	GRONINGEN	NLD		11/29/2022										608	608		608
100089661	HEEMSTEDE	NLD		11/29/2022										2,723	2,723		2,723
100089662	AMSTERDAM	NLD		11/29/2022										328	328		328
100089663	DEN HAAG	NLD		11/29/2022										306	306		306
100089664	ENKHUIZEN/HOORN	NLD		11/29/2022										263	263		263
100089665	DEN HAAG	NLD		11/29/2022										398	398		398
100089666	DEN HAAG	NLD		11/29/2022										213	213		213
100089668	ROTTERDAM	NLD		11/29/2022		111,856						(335)	111,521	120,611	9,090		9,090
100089669	ROTTERDAM	NLD		11/29/2022		42,204						(126)	42,078	43,382	1,303		1,303
100089670	ZEIST	NLD		11/29/2022										1,591	1,591		1,591
100089671	KATWIJK	NLD		11/29/2022		9,476						(28)	9,448	11,516	2,068		2,068
100089672	OOSTBURG	NLD		11/29/2022										313	313		313

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089673	DEVENTER	NLD		11/29/2022										181	181		181
100089674	ENSCHEDE	NLD		11/29/2022										430	430		430
100089675	DEVENTER	NLD		11/29/2022										975	975		975
100089676	ZIERIKZEE	NLD		11/29/2022		33,272						(100)	33,172	38,060	4,888		4,888
100089678	ZIERIKZEE	NLD		11/29/2022										353	353		353
100089679	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022										199	199		199
100089680	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022		930						(3)	927	1,030	102		102
100089681	ROTTERDAM	NLD		11/29/2022										176	176		176
100089682	HOOGEVEEN	NLD		11/29/2022										273	273		273
100089683	ZEIST	NLD		11/29/2022		207,140						(620)	206,520	231,220	24,700		24,700
100089684	SPIJKENISSE	NLD		11/29/2022										1,428	1,428		1,428
100089685	VELDHOVEN	NLD		11/29/2022										430	430		430
100089688	APPINGEDAM	NLD		11/29/2022										264	264		264
100089689	OOSTBURG	NLD		11/29/2022										215	215		215
100089690	DEVENTER	NLD		11/29/2022										1,117	1,117		1,117
100089691	ROOSENDAAL	NLD		11/29/2022										625	625		625
100089692	EINDHOVEN	NLD		11/29/2022		17,089						(51)	17,038	18,028	990		990
100089693	LELYSTAD	NLD		11/29/2022										227	227		227
100089694	LELYSTAD	NLD		11/29/2022		954						(3)	951	1,057	107		107
100089695	HEERLEN	NLD		11/29/2022										115	115		115
100089696	LELYSTAD	NLD		11/29/2022										240	240		240
100089697	DEN HAAG	NLD		11/29/2022										1,308	1,308		1,308
100089698	AMSTERDAM/AMSTELVEEN	NLD		11/29/2022										403	403		403
100089699	DEN HAAG	NLD		11/29/2022										1,123	1,123		1,123
100089700	DEN HAAG	NLD		11/29/2022										329	329		329
100089706	KATWIJK	NLD		11/29/2022										189	189		189
100089707	KATWIJK	NLD		11/29/2022		393						(1)	392	441	49		49
100089708	TILBURG	NLD		11/29/2022		51,785						(155)	51,630	52,979	1,349		1,349
100089709	GRONINGEN	NLD		11/29/2022										147	147		147
100089710	GRONINGEN	NLD		11/29/2022										172	172		172
100089711	ROTTERDAM	NLD		11/29/2022		269,282						(806)	268,476	271,251	2,776		2,776
100089712	ROTTERDAM	NLD		11/29/2022		184,873						(554)	184,319	187,585	3,266		3,266
100089713	ROTTERDAM	NLD		11/29/2022										363	363		363
100089714	ZUTPHEN	NLD		11/29/2022										292	292		292
100089715	GRONINGEN	NLD		11/29/2022										652	652		652
100089716	ROTTERDAM	NLD		11/29/2022										147	147		147
100089717	TILBURG	NLD		11/29/2022		51,785						(155)	51,630	53,023	1,393		1,393
100089718	DEN HAAG	NLD		11/29/2022										435	435		435
100089719	AMSTERDAM/AMSTELVEEN	NLD		11/29/2022										448	448		448
100089722	GRONINGEN	NLD		11/29/2022										463	463		463
100089723	OOSTBURG	NLD		11/29/2022										1,205	1,205		1,205
100089725	ZIERIKZEE	NLD		11/29/2022		233,033						(698)	232,335	259,778	27,443		27,443
100089726	ZIERIKZEE	NLD		11/29/2022		16,713						(50)	16,663	18,995	2,332		2,332
100089727	ECHT/LIMBURG	NLD		11/29/2022										1,834	1,834		1,834
100089728	DORDRECHT/DRECHTSTEDEN	NLD		11/29/2022										1,799	1,799		1,799
100089730	DEN HAAG	NLD		11/29/2022										261	261		261
100089732	PUERTO VALLARTA	MEX		12/02/2022		1,820							1,820	1,820			
100089733	MONTERREY	MEX		12/02/2022		2,255							2,255	2,255			
100089736	LA PAZ	MEX		12/02/2022		2,340							2,340	2,340			
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		2,813							2,813	2,813			
100089738	ORANGE BEACH	AL		12/02/2022		7,290		(7)			(7)		7,283	7,283			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089739	FREMONT	CA		12/02/2022		15,674		308			308		15,982	15,982			
100089740	AVENTURA	FL		12/02/2022		3,320		(57)			(57)		3,263	3,263			
100089741	WYNDMOOR	PA		12/02/2022		28,843		(14)			(14)		28,829	28,829			
100089742	COLUMBUS	OH		12/02/2022		2,703		7			7		2,710	2,710			
100089744	SCOTTSDALE	AZ		12/02/2022		2,874		(79)			(79)		2,795	2,795			
100089745	BELLE ISLE	FL		12/02/2022		2,253		12			12		2,265	2,265			
100089747	BOCA RATON	FL		12/02/2022		4,131		55			55		4,186	4,186			
100089748	LOS ANGELES	CA		12/02/2022		15,662		120			120		15,782	15,782			
100089752	LOUDONVILLE	NY		12/02/2022		5,228		224			224		5,452	5,452			
100089762	LOS ANGELES	CA		12/02/2022		1,497		(4)			(4)		1,493	1,493			
100089768	PORT SAINT LUCIE	FL		12/02/2022		4,934		(36)			(36)		4,898	4,898			
100089770	ANTELOPE	CA		12/02/2022		16,385		(577)			(577)		15,808	15,808			
100089771	WALLER	TX		12/02/2022		6,766		(130)			(130)		6,636	6,636			
100089772	KISSIMMEE	FL		12/02/2022		4,287		(147)			(147)		4,140	4,140			
100089774	CAPE CORAL	FL		12/02/2022		(23,550)		(125)	(108)		(17)		(23,567)	1,312		24,878	24,878
100089775	AZUSA	CA		12/02/2022		4,997		(140)			(140)		4,857	4,857			
100089785	FLORAL CITY	FL		12/02/2022		1,940		(51)			(51)		1,889	1,889			
100089942	WEST CALDWELL	NJ		01/26/2023		1,717		(69)			(69)		1,648	1,648			
100089946	SAINT CLOUD	FL		01/26/2023		7,124		22			22		7,146	7,146			
100089947	LAS VEGAS	NV		01/26/2023		2,923		(107)			(107)		2,816	2,816			
100089955	GALVESTON	TX		01/26/2023		1,275		(83)			(83)		1,192	1,192			
100089956	GALVESTON	TX		01/26/2023		1,072		(72)			(72)		1,000	1,000			
100089960	WALLINGTON	NJ		01/26/2023		4,313		(111)			(111)		4,202	4,202			
100089961	OAKLAND	CA		01/26/2023		2,930		(140)			(140)		2,790	2,790			
100089964	MILWAUKEE	WI		01/26/2023		1,396		(62)			(62)		1,334	1,334			
100089967	BRIGHTON	MA		01/26/2023		1,001		(54)			(54)		947	947			
100089968	KISSIMMEE	FL		01/26/2023		1,184		(88)			(88)		1,096	1,096			
100089969	MERRITT ISLAND	FL		01/26/2023		4,068		(42)			(42)		4,026	4,026			
100089970	KATY	TX		01/26/2023		3,166		(148)			(148)		3,018	3,018			
100089979	KISSIMMEE	FL		01/13/2023		1,228		73			73		1,301	1,301			
100089983	MANHATTAN	KS		01/13/2023		2,866		(16)			(16)		2,850	2,850			
100089984	MADERA	CA		01/13/2023		4,833		(121)			(121)		4,712	4,712			
100089985	OCALA	FL		01/13/2023		4,361		(15)			(15)		4,346	4,346			
100089987	WINTER GARDEN	FL		01/13/2023		1,941		110			110		2,051	2,051			
100089988	WARRIOR	AL		01/13/2023		2,193		(34)			(34)		2,159	2,159			
100089989	CLOVIS	CA		01/13/2023		3,210		(106)			(106)		3,104	3,104			
100089990	HOMER	IL		01/13/2023		1,290		11			11		1,301	1,301			
100089992	LAWTON	OK		01/13/2023		2,125		(8)			(8)		2,117	2,117			
100089993	BROOKLYN CENTER	MN		01/13/2023		1,980		(19)			(19)		1,961	1,961			
100089995	NUEVO	CA		01/13/2023		7,768		216			216		7,984	7,984			
100089996	DETROIT	MI		01/13/2023		1,071		(58)			(58)		1,013	1,013			
100089998	HOLIDAY	FL		01/13/2023		6,049		(369)			(369)		5,680	5,680			
100089999	LONG BEACH	CA		01/13/2023		3,866		195			195		4,061	4,061			
100090000	MIAMI	FL		01/13/2023		3,672		(129)			(129)		3,543	3,543			
100090001	NAPLES	FL		01/13/2023		11,585		822			822		12,407	12,407			
100090002	LOGANVILLE	GA		01/13/2023		5,574		(145)			(145)		5,429	5,429			
100090003	SANTA ROSA	CA		01/13/2023		6,440		699			699		7,139	7,139			
100090005	WAPATO	WA		01/13/2023		874		(95)			(95)		779	779			
100090008	ASTORIA	OR		01/13/2023		1,214		(142)			(142)		1,072	1,072			
100090009	BURLINGTON	VT		01/13/2023		4,272		1,114			1,114		5,386	5,386			
100090010	MAGNA	UT		01/13/2023		1,227		(309)			(309)		918	918			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090014	MULBERRY	FL		01/13/2023		997		(88)			(88)		909	909			
100090017	PAHRUMP	NV		01/13/2023		11,270		359			359		11,629	11,629			
100090019	TAMPA	FL		01/13/2023		1,463		(5)			(5)		1,458	1,458			
100090020	ENGLEWOOD	CO		01/13/2023		8,410		(237)			(237)		8,173	8,173			
100090021	AGOURA HILLS	CA		01/13/2023		2,345		(4)			(4)		2,341	2,341			
100090023	NAPLES	FL		01/13/2023		4,016		(85)			(85)		3,931	3,931			
100090025	SAINT CLOUD	MN		01/13/2023		1,765		20			20		1,785	1,785			
100090027	LINDSAY	CA		01/13/2023		8,203		(192)			(192)		8,011	8,011			
100090028	HOLLYWOOD	FL		01/13/2023		3,812		77			77		3,889	3,889			
100090029	PORT CHARLOTTE	FL		01/13/2023		6,026		73			73		6,099	6,099			
100090030	LAKE POINT	UT		01/13/2023		5,022		12			12		5,034	5,034			
100090031	NEW SMYRNA BEACH	FL		01/13/2023		2,049		(40)			(40)		2,009	2,009			
100090032	LAKE WALES	FL		01/13/2023		2,279		28			28		2,307	2,307			
100090033	RIVERVIEW	FL		01/13/2023		2,543		(38)			(38)		2,505	2,505			
100090034	HUNTINGTON BEACH	CA		01/13/2023		9,157		(4)			(4)		9,153	9,153			
100090035	OAKLAND	CA		01/13/2023		2,598		(61)			(61)		2,537	2,537			
100090036	SAN LEANDRO	CA		01/13/2023		5,841		6			6		5,847	5,847			
100090038	LAS VEGAS	NV		01/13/2023		1,498		(39)			(39)		1,459	1,459			
100090041	BELLEVILLE	NJ		01/13/2023		3,707		(15)			(15)		3,692	3,692			
100090042	LAVEEN	AZ		01/13/2023		5,851		(89)			(89)		5,762	5,762			
100090043	MIAMI GARDENS	FL		01/13/2023		2,254		(81)			(81)		2,173	2,173			
100090044	POMPANO BEACH	FL		01/13/2023		1,571		(6)			(6)		1,565	1,565			
100090045	WEST ORANGE	NJ		01/13/2023		2,251		(28)			(28)		2,223	2,223			
100090047	LAKE WORTH	FL		01/13/2023		3,018		(37)			(37)		2,981	2,981			
100090048	MERCED	CA		01/13/2023		2,093		(44)			(44)		2,049	2,049			
100090049	KENNESAW	GA		01/13/2023		2,161		(105)			(105)		2,056	2,056			
100090050	BALTIMORE	MD		01/13/2023		712		(12)			(12)		700	700			
100090051	SANTA ROSA	CA		01/13/2023		1,951		5			5		1,956	1,956			
100090053	BLACKSTONE	MA		01/13/2023		1,543		(110)			(110)		1,433	1,433			
100090054	POMONA	CA		01/13/2023		1,971		(49)			(49)		1,922	1,922			
100090055	WETHERSFIELD	CT		01/13/2023		11,440		(61)			(61)		11,379	11,379			
100090057	WILMETTE	IL		01/13/2023		10,711		166			166		10,877	10,877			
100090058	CAPE CORAL	FL		01/13/2023		4,919		(71)			(71)		4,848	4,848			
100090059	SILVER SPRINGS	FL		01/13/2023		3,971		(90)			(90)		3,881	3,881			
100090060	ATLANTA	GA		01/13/2023		1,114		(83)			(83)		1,031	1,031			
100090061	LAURENS	SC		01/13/2023		27,030		(128)			(128)		26,902	26,902			
100090062	SUNNY ISLES BEACH	FL		01/13/2023		6,714		(83)			(83)		6,631	6,631			
100090063	ORLANDO	FL		01/13/2023		4,301		(117)			(117)		4,184	4,184			
100090065	KEY WEST	FL		01/13/2023		9,008		132			132		9,140	9,140			
100090067	HOMESTEAD	FL		01/13/2023		72,086		(395)			(395)		71,691	71,691			
100090072	AVENTURA	FL		01/13/2023		4,386		(31)			(31)		4,355	4,355			
100090073	PLANO	TX		01/13/2023		2,308		(50)			(50)		2,258	2,258			
100090077	SACRAMENTO	CA		01/13/2023		2,588		(72)			(72)		2,516	2,516			
100090080	CORAL GABLES	FL		01/13/2023		16,163		204			204		16,367	16,367			
100090085	HOLLYWOOD	FL		01/13/2023		7,355		(116)			(116)		7,239	7,239			
100090086	WEST VALLEY CITY	UT		01/13/2023		2,318		(29)			(29)		2,289	2,289			
100090087	HOMESTEAD	FL		01/13/2023		2,287		(75)			(75)		2,212	2,212			
100090089	BLUFFDALE	UT		01/13/2023		3,253		25			25		3,278	3,278			
100090090	GOLETA	CA		01/13/2023		6,170		(85)			(85)		6,085	6,085			
100090091	FELTON	CA		01/13/2023		6,231		(66)			(66)		6,165	6,165			
100090092	CHICAGO	IL		01/13/2023		21,781		(249)			(249)		21,532	21,532			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090094	OPELIKA	AL		01/13/2023		555		(35)			(35)		520	520			
100090100	CONYERS	GA		01/13/2023		488		(34)			(34)		454	454			
100090101	HOUSTON	TX		01/13/2023		17,724		(951)			(951)		16,773	16,773			
100090102	KANSAS CITY	MO		01/13/2023		3,711		(41)			(41)		3,670	3,670			
100090103	LONG BEACH	WA		01/13/2023		1,985		(81)			(81)		1,904	1,904			
100090104	CHICAGO	IL		01/13/2023		760		(39)			(39)		721	721			
100090106	MOSES LAKE	WA		01/13/2023		1,469		(106)			(106)		1,363	1,363			
100090107	SOQUEL	CA		01/13/2023		2,181		(43)			(43)		2,138	2,138			
100090108	FORT MILL	SC		01/13/2023		2,129		(79)			(79)		2,050	2,050			
100090110	HEMET	CA		01/13/2023		2,761		(59)			(59)		2,702	2,702			
100090111	ALEXANDRIA	VA		01/13/2023		1,037		(75)			(75)		962	962			
100090113	BREMERTON	WA		01/13/2023		23,412		(985)			(985)		22,427	22,427			
100090114	AVONDALE	AZ		01/13/2023		1,121		(38)			(38)		1,083	1,083			
100090115	SAN MARCOS	CA		01/13/2023		32,171		(818)			(818)		31,353	31,353			
100090116	LONG BEACH	CA		01/13/2023		7,190		(241)			(241)		6,949	6,949			
100090117	LAKEHILLS	TX		01/13/2023		44,838		(1,822)			(1,822)		43,016	43,016			
100090118	NEW BRAUNFELS	TX		01/13/2023		1,155		(35)			(35)		1,120	1,120			
100090119	CINCINNATI	OH		01/13/2023		6,879		(206)			(206)		6,673	6,673			
100090120	VERNAL	UT		01/13/2023		2,137		47			47		2,184	2,184			
100090123	MULBERRY	FL		01/13/2023		2,481		(154)			(154)		2,327	2,327			
100090124	RICHLAND	WA		01/13/2023		8,911		(52)			(52)		8,859	8,859			
100090127	BOERNE	TX		01/13/2023		8,022		(14)			(14)		8,008	8,008			
100090128	LONDON	KY		01/13/2023		20,689		(539)			(539)		20,150	20,150			
100090129	LAS VEGAS	NV		01/13/2023		59,910		(1,731)			(1,731)		58,179	58,179			
100090133	HENDERSON	NV		01/13/2023		6,485		25			25		6,510	6,510			
100090135	PRYOR	OK		01/13/2023		1,069		(33)			(33)		1,036	1,036			
100090136	FRANKFORT	KY		01/13/2023		728		(67)			(67)		661	661			
100090143	ORLANDO	FL		01/13/2023		2,244		279			279		2,523	2,523			
100090149	SPOKANE	WA		01/13/2023		2,352		(65)			(65)		2,287	2,287			
100090154	RIVERDALE	MD		01/13/2023		2,101		(130)			(130)		1,971	1,971			
100090158	OSSINING	NY		01/13/2023		6,517		17			17		6,534	6,534			
100090160	WAYNE	NJ		01/13/2023		8,600		(740)			(740)		7,860	7,860			
100090161	GREELEY	CO		01/13/2023		22,024		(1,228)			(1,228)		20,796	20,796			
100090162	ENGLEWOOD	FL		01/13/2023		2,418		(12)			(12)		2,406	2,406			
100090167	ARLINGTON	TX		01/13/2023		1,361		(36)			(36)		1,325	1,325			
100090169	HIALEAH	FL		01/13/2023		1,191		(99)			(99)		1,092	1,092			
100090173	GREENACRES	FL		01/13/2023		2,073		26			26		2,099	2,099			
100090178	PASADENA	TX		01/13/2023		2,151		87			87		2,238	2,238			
100090183	STATEN ISLAND	NY		01/13/2023		2,581		(69)			(69)		2,512	2,512			
100090191	HALLANDALE BEACH	FL		01/13/2023		2,435		11			11		2,446	2,446			
100090192	AUGUSTA	GA		01/13/2023		2,551		81			81		2,632	2,632			
100090197	RALEIGH	NC		01/13/2023		6,960		(18)			(18)		6,942	6,942			
100090199	FREDERICKSBURG	TX		01/13/2023		8,673		229			229		8,902	8,902			
100090201	ANDERSON	SC		01/13/2023		1,949		(41)			(41)		1,908	1,908			
100090202	ANDERSON	SC		01/13/2023		1,951		(43)			(43)		1,908	1,908			
100090205	MYRTLE BEACH	SC		01/13/2023		768		(39)			(39)		729	729			
100090206	MYRTLE BEACH	SC		01/13/2023		1,235		(59)			(59)		1,176	1,176			
100090207	MYRTLE BEACH	SC		01/13/2023		7,483		(475)			(475)		7,008	7,008			
100090211	SAN ANTONIO	TX		01/13/2023		1,085		(56)			(56)		1,029	1,029			
100090217	SPRING	TX		01/13/2023		1,902		(89)			(89)		1,813	1,813			
100090218	EL CENTRO	CA		01/13/2023		1,422		(34)			(34)		1,388	1,388			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090219	NASHVILLE	TN		01/13/2023		1,465		(73)			(73)		1,392	1,392			
100090221	LEXINGTON	KY		01/13/2023		1,777		(79)			(79)		1,698	1,698			
100090222	HOUSTON	TX		01/13/2023		1,572		(107)			(107)		1,465	1,465			
100090226	ELWOOD	IL		01/13/2023		3,335		(111)			(111)		3,224	3,224			
100090230	TAMPA	FL		01/13/2023		3,362		(94)			(94)		3,268	3,268			
100090231	TAMPA	FL		01/13/2023		1,224		(46)			(46)		1,178	1,178			
100090236	CHICAGO	IL		01/13/2023		1,464		(52)			(52)		1,412	1,412			
100090237	SIMPSONVILLE	SC		01/13/2023		860		(75)			(75)		785	785			
100090243	BUMPASS	VA		01/13/2023		5,523		(143)			(143)		5,380	5,380			
100090245	SAN BERNARDINO	CA		01/13/2023		1,795		(107)			(107)		1,688	1,688			
100090248	PENSACOLA	FL		01/13/2023		603		(45)			(45)		558	558			
100090255	PHOENIX	AZ		01/13/2023		2,597		(63)			(63)		2,534	2,534			
100090263	ARROWBEAR	CA		01/13/2023		1,254		(77)			(77)		1,177	1,177			
100090264	VACAVILLE	CA		01/13/2023		17,094		(1,236)			(1,236)		15,858	15,858			
100090265	SUNNY ISLES BEACH	FL		01/13/2023		2,163		(153)			(153)		2,010	2,010			
100090267	MOUNT DORA	FL		01/13/2023		838		(57)			(57)		781	781			
100090271	HOUSTON	TX		01/13/2023		1,196		(84)			(84)		1,112	1,112			
100090275	OCALA	FL		01/13/2023		1,768		(67)			(67)		1,701	1,701			
100090276	MYRTLE BEACH	SC		01/13/2023		607		(59)			(59)		548	548			
100090281	LA QUINTA	CA		01/13/2023		1,791		(73)			(73)		1,718	1,718			
100090282	CITRUS SPRINGS	FL		01/13/2023		1,360		(59)			(59)		1,301	1,301			
100090284	MINNEOLA	FL		01/13/2023		1,450		(87)			(87)		1,363	1,363			
100090287	OXFORD	NC		01/13/2023		1,132		(76)			(76)		1,056	1,056			
100090291	PALO ALTO	CA		01/13/2023		11,524		(7)			(7)		11,517	11,517			
100090292	GARLAND	TX		01/13/2023		785		(71)			(71)		714	714			
100090293	LAS VEGAS	NV		01/13/2023		900		(64)			(64)		836	836			
100090294	TEMPLE CITY	CA		01/13/2023		26,878		(515)			(515)		26,363	26,363			
100090295	MIAMI	FL		01/13/2023		1,941		(127)			(127)		1,814	1,814			
100090299	HOUSTON	TX		01/13/2023		2,351		(6)			(6)		2,345	2,345			
100090300	GLASSBORO	NJ		01/13/2023		1,336		(23)			(23)		1,313	1,313			
100090301	DAVENPORT	FL		01/13/2023		1,581		(69)			(69)		1,512	1,512			
100090311	PITTSBURGH	PA		01/06/2023		2,855		(78)			(78)		2,777	2,777			
100090312	PITTSBURGH	PA		01/06/2023		3,079		(80)			(80)		2,999	2,999			
100090313	PHOENIX	AZ		01/06/2023		1,363		(10)			(10)		1,353	1,353			
100090315	PITTSBURGH	PA		01/06/2023		4,547		(55)			(55)		4,492	4,492			
100090316	OAK RIDGE	TN		01/06/2023		1,731		(128)			(128)		1,603	1,603			
100090320	BRIDGEPORT	CT		01/06/2023		3,685		5			5		3,690	3,690			
100090321	DALLAS	TX		01/06/2023		2,148		(103)			(103)		2,045	2,045			
100090323	CAMAS	WA		01/06/2023		2,926		(112)			(112)		2,814	2,814			
100090325	HAWTHORNE	CA		01/06/2023		2,915		(90)			(90)		2,825	2,825			
100090331	CHANDLER	AZ		12/22/2022		10,811		(47)			(47)		10,764	10,764			
100090334	NEWNAN	GA		12/22/2022		3,057		(71)			(71)		2,986	2,986			
100090335	MIDWAY	UT		12/22/2022		1,396		(23)			(23)		1,373	1,373			
100090336	MODESTO	CA		12/22/2022		2,281		(30)			(30)		2,251	2,251			
100090337	MARIPOSA	CA		12/22/2022		2,721		(19)			(19)		2,702	2,702			
100090338	SAINT CLOUD	FL		12/22/2022		3,242		(70)			(70)		3,172	3,172			
100090342	SALIDA	CA		12/22/2022		2,897		(114)			(114)		2,783	2,783			
100090346	LAKE WORTH	FL		12/22/2022		3,216		(30)			(30)		3,186	3,186			
100090349	PEORIA	AZ		02/03/2023		1,402		(47)			(47)		1,355	1,355			
100090352	DALLAS	TX		02/03/2023		2,974		(127)			(127)		2,847	2,847			
100090355	BALDWIN PARK	CA		02/03/2023		10,578		(405)			(405)		10,173	10,173			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090356	FRANKFORT	KY		02/03/2023		2,614		(5)			(5)		2,609	2,609			
100090359	SCOTTSDALE	AZ		02/03/2023		5,475		(136)			(136)		5,339	5,339			
100090360	PAWLEYS ISLAND	SC		02/03/2023		17,930		(604)			(604)		17,326	17,326			
100090361	CHARLOTTE	NC		02/03/2023		2,735		(86)			(86)		2,649	2,649			
100090365	FRIENDSWOOD	TX		02/03/2023		1,556		(97)			(97)		1,459	1,459			
100090368	KANNAPOLIS	NC		02/03/2023		2,587		(155)			(155)		2,432	2,432			
100090370	SEASIDE HEIGHTS	NJ		02/03/2023		1,452		(70)			(70)		1,382	1,382			
100090373	SAN ANTONIO	TX		02/03/2023		2,805		(215)			(215)		2,590	2,590			
100090376	GALVESTON	TX		12/28/2022		1,472		(21)			(21)		1,451	1,451			
100090379	SAN JOSE	CA		12/28/2022		7,836		(12)			(12)		7,824	7,824			
100090381	SUNLAND	CA		12/28/2022		6,795		(212)			(212)		6,583	6,583			
100090383	TEMPLE	TX		12/28/2022		2,671		(80)			(80)		2,591	2,591			
100090384	TUSTIN	CA		12/28/2022		2,661		(83)			(83)		2,578	2,578			
100090388	TULSA	OK		12/28/2022		1,828		(50)			(50)		1,778	1,778			
100090393	TOMBALL	TX		12/28/2022		1,763		(90)			(90)		1,673	1,673			
100090400	MENIFEE	CA		12/28/2022		5,055		(59)			(59)		4,996	4,996			
100090401	GRAND PRAIRIE	TX		12/28/2022		7,091		(85)			(85)		7,006	7,006			
100090406	AURORA	CO		12/28/2022		30,135		216			216		30,351	30,351			
100090407	TORRANCE	CA		12/28/2022		8,497		31			31		8,528	8,528			
100090413	LA QUINTA	CA		12/28/2022		6,203		(82)			(82)		6,121	6,121			
100090416	BROKEN ARROW	OK		12/28/2022		5,261		(221)			(221)		5,040	5,040			
100090418	WINSLOW	AZ		12/28/2022		1,836		(50)			(50)		1,786	1,786			
100090419	IRVINE	CA		12/28/2022		4,761		(35)			(35)		4,726	4,726			
100090424	SAN DIEGO	CA		12/28/2022		4,603		(112)			(112)		4,491	4,491			
100090428	PALMDALE	CA		12/28/2022		12,049		(2)			(2)		12,047	12,047			
100090429	CORONA	CA		12/28/2022		2,525		(39)			(39)		2,486	2,486			
100090558	HAARLEM	NLD		12/28/2022										967	967		967
100090559	HEERHUGOWAARD	NLD		12/28/2022										190	190		190
100090560	GORREDIJK	NLD		12/28/2022		295						7	302	343	41		41
100090561	GORREDIJK	NLD		12/28/2022										99	99		99
100090562	HOOGEVEEN	NLD		12/28/2022										223	223		223
100090563	DEN HAAG	NLD		12/28/2022										204	204		204
100090564	ROOSENDAAL	NLD		12/28/2022										750	750		750
100090565	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022										288	288		288
100090566	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		958						23	981	1,066	84		84
100090567	ALKMAAR	NLD		12/28/2022										1,113	1,113		1,113
100090568	DEN HAAG	NLD		12/28/2022										53	53		53
100090569	ZEIST	NLD		12/28/2022										1,123	1,123		1,123
100090570	LEIDEN	NLD		12/28/2022		1,329						32	1,361	1,476	115		115
100090571	LEIDEN	NLD		12/28/2022										364	364		364
100090572	S-HERTOGENBOSCH	NLD		12/28/2022										320	320		320
100090573	OOSTBURG	NLD		12/28/2022										139	139		139
100090574	ZAANDAM	NLD		12/28/2022		1,424						34	1,458	1,587	129		129
100090575	ZAANDAM	NLD		12/28/2022										592	592		592
100090576	DEN HAAG	NLD		12/28/2022										425	425		425
100090577	HEERHUGOWAARD	NLD		12/28/2022										216	216		216
100090578	HEERHUGOWAARD	NLD		12/28/2022		815						20	835	907	72		72
100090579	SPIJKENISSE	NLD		12/28/2022										180	180		180
100090580	EINDHOVEN	NLD		12/28/2022										332	332		332
100090581	GRONINGEN	NLD		12/28/2022										291	291		291
100090582	DEN HAAG	NLD		12/28/2022										137	137		137

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090583	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022										258	258		258
100090584	ALKMAAR	NLD		12/28/2022										690	690		690
100090585	AMSTERDAM/AMSTELVEEN	NLD		12/28/2022										446	446		446
100090586	ZIERIKZEE	NLD		12/28/2022										278	278		278
100090588	GRONINGEN	NLD		12/28/2022										460	460		460
100090589	LEEUWARDEN	NLD		12/28/2022										985	985		985
100090590	ZWOLLE	NLD		12/28/2022										382	382		382
100090591	HOOGEZAND-SAPPEMEER	NLD		12/28/2022										904	904		904
100090592	UTRECHT	NLD		12/28/2022										383	383		383
100090593	UTRECHT	NLD		12/28/2022										442	442		442
100090595	ROTTERDAM	NLD		12/28/2022										265	265		265
100090596	ALMELO	NLD		12/28/2022										178	178		178
100090597	ROOSENDAAL	NLD		12/28/2022										183	183		183
100090598	RODEN	NLD		12/28/2022		51,785						1,250	53,035	57,548	4,512		4,512
100090602	LEEUWARDEN	NLD		12/28/2022										128	128		128
100090603	ALMELO	NLD		12/28/2022										152	152		152
100090604	ROTTERDAM	NLD		12/28/2022										274	274		274
100090608	DEN HAAG	NLD		12/28/2022										621	621		621
100090615	RONKONKOMA	NY		12/29/2022		3,447		245			245		3,692	3,692			
100090622	NEWARK	NJ		12/29/2022		2,547		(118)			(118)		2,429	2,429			
100090623	WOODSIDE	NY		12/29/2022		8,064		(255)			(255)		7,809	7,809			
100090625	WESTBROOKVILLE	NY		12/29/2022		1,758		186			186		1,944	1,944			
100090626	MILLVILLE	NJ		12/29/2022		1,321		145			145		1,466	1,466			
100090632	PLANDOME	NY		12/29/2022		19,529		(685)			(685)		18,844	18,844			
100090651	HACKETTSTOWN	NJ		12/29/2022		2,974		(39)			(39)		2,935	2,935			
100090653	THE BRONX	NY		12/29/2022		6,547		429			429		6,976	6,976			
100090658	HAMLET	NC		12/29/2022		1,133		(37)			(37)		1,096	1,096			
100090667	JACKSONVILLE	FL		12/29/2022		909		(22)			(22)		887	887			
100090670	DETROIT	MI		12/29/2022		631		(12)			(12)		619	619			
100090671	BROOKLYN	NY		12/29/2022		3,987		(65)			(65)		3,922	3,922			
100090677	DETROIT	MI		12/29/2022		1,581		(51)			(51)		1,530	1,530			
100090682	TRENTON	NJ		12/29/2022		1,269		(33)			(33)		1,236	1,236			
100090687	HAMILTON	NJ		12/29/2022		1,958		(60)			(60)		1,898	1,898			
100090689	NEPTUNE CITY	NJ		12/29/2022		5,219		(68)			(68)		5,151	5,151			
100090690	RALEIGH	NC		12/29/2022		922		(24)			(24)		898	898			
100090691	LINWOOD	PA		12/29/2022		1,040		(31)			(31)		1,009	1,009			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		1,378		(42)			(42)		1,336	1,336			
100090695	SHIRLEY	NY		12/29/2022		2,864		(88)			(88)		2,776	2,776			
100090697	CENTRAL ISLIP	NY		12/29/2022		3,347		(142)			(142)		3,205	3,205			
100090699	FAR ROCKAWAY	NY		12/29/2022		7,019		(232)			(232)		6,787	6,787			
100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		1,340		(37)			(37)		1,303	1,303			
100090703	WEST BABYLON	NY		12/29/2022		2,807		(112)			(112)		2,695	2,695			
100090716	HICKSVILLE	NY		12/29/2022		4,932		(135)			(135)		4,797	4,797			
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		1,837		(41)			(41)		1,796	1,796			
100090719	BENSON	AZ		12/29/2022		1,627		(46)			(46)		1,581	1,581			
100090721	JACKSONVILLE	FL		12/29/2022		1,633		(54)			(54)		1,579	1,579			
100090722	BALDWIN CITY	KS		12/29/2022		1,199		(36)			(36)		1,163	1,163			
100090727	BRONX	NY		12/29/2022		8,368		615			615		8,983	8,983			
100090728	EAST ORANGE	NJ		12/29/2022		4,529		(84)			(84)		4,445	4,445			
100090729	WILMINGTON	DE		12/29/2022		1,427		(44)			(44)		1,383	1,383			
100090730	BRIDGEPORT	CT		12/29/2022		3,312		(80)			(80)		3,232	3,232			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090737	LOS ANGELES	CA		01/09/2023		202,609		881			881		203,490	203,490			
100090739	CATSKILL	NY		01/09/2023		3,083		11			11		3,094	3,094			
100090748	HEWLETT	NY		01/09/2023		7,490		42			42		7,532	7,532			
100090749	HIALEAH	FL		01/09/2023		2,985		(73)			(73)		2,912	2,912			
100090755	SCOTTSDALE	AZ		02/28/2023		10,480		(309)			(309)		10,171	10,171			
100090756	KATY	TX		02/28/2023		2,187		(51)			(51)		2,136	2,136			
100090757	JACKSONVILLE	FL		02/28/2023		2,587		(135)			(135)		2,452	2,452			
100090759	SCOTTSDALE	AZ		02/28/2023		6,211		(395)			(395)		5,816	5,816			
100090764	BOCA RATON	FL		02/28/2023		4,722		(17)			(17)		4,705	4,705			
100090765	ANNA	TX		02/28/2023		2,745		(187)			(187)		2,558	2,558			
100090766	MIAMI	FL		02/28/2023		168,483		(2,601)			(2,601)		165,882	165,882			
100090767	GLENDALE	AZ		02/28/2023		1,245		(67)			(67)		1,178	1,178			
100090770	DACULA	GA		02/28/2023		2,860		(91)			(91)		2,769	2,769			
100090773	NORTH HOLLYWOOD	CA		02/28/2023		7,006		(259)			(259)		6,747	6,747			
100090775	TOOELE	UT		02/28/2023		2,778		(37)			(37)		2,741	2,741			
100090780	MIAMI	FL		02/28/2023		2,882		(82)			(82)		2,800	2,800			
100090781	SANFORD	FL		02/28/2023		6,333		(66)			(66)		6,267	6,267			
100090782	PACIFICA	CA		02/28/2023		8,004		(196)			(196)		7,808	7,808			
100090783	LAGO VISTA	TX		02/28/2023		15,372		(866)			(866)		14,506	14,506			
100090784	TINLEY PARK	IL		02/28/2023		2,361		(70)			(70)		2,291	2,291			
100090790	SPRING	TX		02/28/2023		8,706		(443)			(443)		8,263	8,263			
100090792	FULSHEAR	TX		02/28/2023		3,233		(96)			(96)		3,137	3,137			
100090838	DALLAS	TX		01/06/2023		15,751		(244)			(244)		15,507	15,507			
100090845	LANCASTER	TX		01/06/2023													
100090851	PITTSBURGH	PA		01/06/2023		4,059		2			2		4,061	4,061			
100090852	DEERFIELD BEACH	FL		01/06/2023		2,148		(150)			(150)		1,998	1,998			
100090855	(TARZANA AREA) LOS ANGELES	CA		01/06/2023		9,435		(262)			(262)		9,173	9,173			
100090856	VENTURA	CA		01/06/2023		6,069		(122)			(122)		5,947	5,947			
100090859	GRAND PRAIRIE	TX		01/06/2023		88,197		(1,715)			(1,715)		86,482	86,482			
100090860	MIAMI	FL		01/06/2023		14,153		540			540		14,693	14,693			
100090862	HONOLULU	HI		01/06/2023		(1,613)							(1,613)	(1,613)			
100090863	SMYRNA	GA		01/06/2023		(1,564)							(1,564)	(1,564)			
100090865	DOUBLE OAK	TX		01/31/2023		9,038		27			27		9,065	9,065			
100090867	RANCHO CUCAMONGA	CA		01/31/2023		17,828		178			178		18,006	18,006			
100090869	HILLSBOROUGH	NJ		01/31/2023		8,466		80			80		8,546	8,546			
100090870	SIMI VALLEY	CA		01/31/2023		11,610		150			150		11,760	11,760			
100090871	HACIENDA HEIGHTS	CA		01/31/2023		8,952		64			64		9,016	9,016			
100090872	CITRUS HEIGHTS	CA		01/31/2023		4,270		67			67		4,337	4,337			
100090873	NORWALK	CA		01/31/2023		5,831		110			110		5,941	5,941			
100090874	NORTH MYRTLE BEACH	SC		01/31/2023		6,337		54			54		6,391	6,391			
100090876	(WOODLAND HILLS AREA) LOS ANGE	CA		01/31/2023		9,681		343			343		10,024	10,024			
100090877	BOLINGBROOK	IL		01/31/2023		60,399		1,278			1,278		61,677	61,677			
100090878	LYNWOOD	CA		01/31/2023		2,376		61			61		2,437	2,437			
100090879	POINCIANA	FL		01/31/2023		3,597		56			56		3,653	3,653			
100090880	LOS ANGELES	CA		01/31/2023		7,090		169			169		7,259	7,259			
100090882	CHARLOTTE	NC		01/31/2023		6,033		98			98		6,131	6,131			
100090883	ADELANTO	CA		01/31/2023		12,115		(23)			(23)		12,092	12,092			
100090884	WINDSOR	CT		01/31/2023		5,228		39			39		5,267	5,267			
100090886	FAIRFIELD	CA		01/31/2023		6,000		137			137		6,137	6,137			
100090888	AURORA	IL		01/31/2023		2,222		(5)			(5)		2,217	2,217			
100090889	PASADENA	CA		01/31/2023		9,400		86			86		9,486	9,486			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090892	EAST PALO ALTO	CA		01/31/2023		6,124		156			156		6,280	6,280			
100090894	REDONDO BEACH	CA		01/31/2023		19,555		1,040			1,040		20,595	20,595			
100090895	PALMDALE	CA		01/31/2023		10,258		(85)			(85)		10,173	10,173			
100090896	RICHMOND HILL	GA		01/31/2023		37,254		194			194		37,448	37,448			
100090898	WEST HILLS	CA		01/31/2023		18,322		195			195		18,517	18,517			
100090900	CASTAIC	CA		01/31/2023		5,979		194			194		6,173	6,173			
100090902	SHAFTER	CA		01/31/2023		3,536		111			111		3,647	3,647			
100090903	LEHI	UT		01/31/2023		8,365		185			185		8,550	8,550			
100090904	CORONADO	CA		01/31/2023		2,178		40			40		2,218	2,218			
100090905	LOS ANGELES	CA		01/31/2023		3,856		38			38		3,894	3,894			
100090907	MANTECA	CA		01/31/2023		5,058		90			90		5,148	5,148			
100090908	BOULDER	CO		01/31/2023		11							11	11			
100090909	INDIAN LAND	SC		01/31/2023		9,432		(21)			(21)		9,411	9,411			
100090910	ST AUGUSTINE	FL		01/31/2023		2,704		24			24		2,728	2,728			
100090911	MORGAN HILL	CA		01/31/2023		2,018		(18)			(18)		2,000	2,000			
100090913	DENVER	CO		01/31/2023		2,801		(9)			(9)		2,792	2,792			
100090914	WAIPAHU	HI		01/31/2023		24,320		357			357		24,677	24,677			
100090915	CRESTVIEW	FL		01/31/2023		2,144		(44)			(44)		2,100	2,100			
100090918	MESA	AZ		01/31/2023		4,205		(51)			(51)		4,154	4,154			
100090919	LOS ANGELES	CA		01/31/2023		10,117		134			134		10,251	10,251			
100090920	CONYERS	GA		01/31/2023		4,496		144			144		4,640	4,640			
100090921	ANAHEIM	CA		01/31/2023		35,622		(199)			(199)		35,423	35,423			
100090922	CORONA	CA		01/31/2023		12,690		399			399		13,089	13,089			
100090924	PORTLAND	OR		01/31/2023		2,945		(60)			(60)		2,885	2,885			
100090926	LAKE HAVASU CITY	AZ		01/31/2023		354		5			5		359	359			
100090927	WATERFORD	CT		01/31/2023		6,964		(77)			(77)		6,887	6,887			
100090929	ONTARIO	CA		01/31/2023		5,668		(39)			(39)		5,629	5,629			
100090931	SAN BERNARDINO	CA		01/31/2023		2,571		(60)			(60)		2,511	2,511			
100090935	MARIETTA	GA		01/31/2023		7,124		119			119		7,243	7,243			
100090937	LAUREL	MD		01/31/2023		2,721		(43)			(43)		2,678	2,678			
100090938	SALEM	MA		01/31/2023		2,794		22			22		2,816	2,816			
100090940	AGUA DULCE	CA		01/31/2023		4,361		(90)			(90)		4,271	4,271			
100090945	RANCHO CUCAMONGA	CA		01/31/2023		5,616		(82)			(82)		5,534	5,534			
100090947	LOS ANGELES	CA		01/31/2023		2,014		(45)			(45)		1,969	1,969			
100090951	SANTA ANA	CA		01/31/2023		12,279		(288)			(288)		11,991	11,991			
100090952	BAKERSFIELD	CA		01/31/2023		1,554		(43)			(43)		1,511	1,511			
100090953	AZUSA	CA		01/31/2023		4,654		(161)			(161)		4,493	4,493			
100090958	HUDSON	MA		01/31/2023		2,612		(118)			(118)		2,494	2,494			
100090959	PASADENA	TX		01/31/2023		1,336		(108)			(108)		1,228	1,228			
100090961	ROCKLAND	MA		01/31/2023		7,236		(227)			(227)		7,009	7,009			
100090963	TUCSON	AZ		01/31/2023		4,268		(61)			(61)		4,207	4,207			
100090966	CHINA	MI		01/31/2023		4,566		(112)			(112)		4,454	4,454			
100090972	NEWTON	MA		01/31/2023		8,515		(144)			(144)		8,371	8,371			
100090973	ALLEN	TX		01/31/2023		6,248		(222)			(222)		6,026	6,026			
100090975	WEST ALLIS	WI		01/31/2023		1,314		(51)			(51)		1,263	1,263			
100090978	SMYRNA	GA		01/31/2023		2,625		(201)			(201)		2,424	2,424			
100090979	HENRICO	VA		01/31/2023		10,223		(374)			(374)		9,849	9,849			
100090980	VICTORVILLE	CA		01/31/2023		3,983		(83)			(83)		3,900	3,900			
100090983	HEMET	CA		01/31/2023		2,869		(156)			(156)		2,713	2,713			
100090984	OLYMPIA	WA		01/31/2023		10,518		(306)			(306)		10,212	10,212			
100090988	CHULA VISTA	CA		01/31/2023		6,697		(33)			(33)		6,664	6,664			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090990	SHERWOOD	OR		01/31/2023		14,271		(256)			(256)		14,015	14,015			
100090995	MISSOURI CITY	TX		01/31/2023		3,007		(169)			(169)		2,838	2,838			
100090996	LOS ANGELES	CA		01/31/2023		5,079		(123)			(123)		4,956	4,956			
100090997	JURUPA VALLEY	CA		01/31/2023		6,800		(171)			(171)		6,629	6,629			
100090999	SEWICKLEY	PA		01/31/2023		1,568		(67)			(67)		1,501	1,501			
100091001	LOS ANGELES	CA		01/31/2023		4,930		50			50		4,980	4,980			
100091002	COMPTON	CA		01/31/2023		5,496		(248)			(248)		5,248	5,248			
100091003	FORT WASHINGTON	MD		01/31/2023		1,525		(95)			(95)		1,430	1,430			
100091004	LOS ANGELES	CA		01/31/2023		3,489		(57)			(57)		3,432	3,432			
100091005	MCALLEN	TX		01/31/2023		1,020		(87)			(87)		933	933			
100091007	LOS ANGELES	CA		01/31/2023		5,751		(172)			(172)		5,579	5,579			
100091009	EL MONTE	CA		01/31/2023		74,577		(1,296)			(1,296)		73,281	73,281			
100091012	CLARENDON	TX		01/31/2023		1,189		(62)			(62)		1,127	1,127			
100091015	CENTERVILLE	MA		01/31/2023		10,903		(249)			(249)		10,654	10,654			
100091016	NORCO	CA		01/31/2023		7,840		(146)			(146)		7,694	7,694			
100091017	LOS ANGELES	CA		01/31/2023		5,196		(151)			(151)		5,045	5,045			
100091019	LOS ANGELES	CA		01/31/2023		3,942		(173)			(173)		3,769	3,769			
100091020	MORENO VALLEY	CA		01/31/2023		5,178		(146)			(146)		5,032	5,032			
100091023	MORENO VALLEY	CA		01/31/2023		2,467		(119)			(119)		2,348	2,348			
100091024	MORENO VALLEY	CA		01/31/2023		3,354		(78)			(78)		3,276	3,276			
100091031	WHITTIER	CA		01/31/2023		2,418		(8)			(8)		2,410	2,410			
100091033	UPLAND	CA		01/31/2023		9,270		(276)			(276)		8,994	8,994			
100091035	VISALIA	CA		01/31/2023		1,874		(70)			(70)		1,804	1,804			
100091038	RANCHO CUCAMONGA	CA		01/31/2023		924		(9)			(9)		915	915			
100091039	DISTRICT HEIGHTS	MD		01/31/2023		714		(18)			(18)		696	696			
100091043	RENTON	WA		01/31/2023		206		(6)			(6)		200	200			
100091044	CULVER CITY	CA		01/31/2023		158,100		(2,904)			(2,904)		155,196	155,196			
100091045	ORLANDO	FL		01/31/2023		6,894		13			13		6,907	6,907			
100091046	KISSIMMEE	FL		01/31/2023		1,497		(87)			(87)		1,410	1,410			
100091049	BUENA PARK	CA		01/31/2023		4,332		(65)			(65)		4,267	4,267			
100091050	CROWLEY	TX		01/31/2023		6,059		(456)			(456)		5,603	5,603			
100091052	HIALEAH	FL		01/31/2023		2,846		(188)			(188)		2,658	2,658			
100091053	PORTLAND	OR		01/31/2023		5,970		(141)			(141)		5,829	5,829			
100091054	PORTLAND	OR		01/31/2023		1,615		(94)			(94)		1,521	1,521			
100091055	SPRINGFIELD	OR		01/31/2023		4,534		(137)			(137)		4,397	4,397			
100091058	MONTEBELLO	CA		01/31/2023		5,049		(158)			(158)		4,891	4,891			
100091059	FRESNO	CA		01/31/2023		1,514		(112)			(112)		1,402	1,402			
100091067	LEHIGHTON	PA		01/31/2023		1,076		(88)			(88)		988	988			
100091069	CHICAGO	IL		01/31/2023		1,726		(57)			(57)		1,669	1,669			
100091070	HARTFORD	CT		01/31/2023		2,837		(127)			(127)		2,710	2,710			
100091071	MOORPARK	CA		01/31/2023		3,878		(48)			(48)		3,830	3,830			
100091073	LOS ANGELES	CA		01/31/2023		5,058		(187)			(187)		4,871	4,871			
100091074	MARSTONS MILLS	MA		01/31/2023		4,414		(108)			(108)		4,306	4,306			
100091075	PALMDALE	CA		01/31/2023		2,842		(103)			(103)		2,739	2,739			
100091077	VERO BEACH	FL		01/31/2023		54,012		(2,506)			(2,506)		51,506	51,506			
100091078	CALEXICO	CA		01/31/2023		3,241		(109)			(109)		3,132	3,132			
100091079	FALLBROOK AREA	CA		01/31/2023		7,297		(240)			(240)		7,057	7,057			
100091082	MISSION VIEJO	CA		01/31/2023		4,463		(74)			(74)		4,389	4,389			
100091083	MALDEN	MA		01/31/2023		289,171		(11,438)			(11,438)		277,733	277,733			
100091085	BURRILLVILLE	RI		01/31/2023		1,991		(73)			(73)		1,918	1,918			
100091087	CHARLOTTE	NC		01/31/2023		(21,219)		(103)	(37)		(66)		(21,285)	494		21,779	21,779

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091089	ORLANDO	FL		01/31/2023		28,475		(1,719)			(1,719)		26,756	26,756			
100091091	LOS ANGELES	CA		01/31/2023		1,356		(52)			(52)		1,304	1,304			
100091094	DELRAY BEACH	FL		01/31/2023		2,780		(49)			(49)		2,731	2,731			
100091095	SANTA CLARITA	CA		01/31/2023		3,985		(142)			(142)		3,843	3,843			
100091101	SYCAMORE	IL		01/31/2023		3,074		(75)			(75)		2,999	2,999			
100091102	LOS ANGELES	CA		01/31/2023		4,889		(275)			(275)		4,614	4,614			
100091105	WEST YARMOUTH	MA		01/31/2023		5,110		(151)			(151)		4,959	4,959			
100091106	FONTANA	CA		01/31/2023		3,898		(92)			(92)		3,806	3,806			
100091107	SAN BERNARDINO	CA		01/31/2023		2,658		(57)			(57)		2,601	2,601			
100091114	NEW FAIRVIEW	TX		01/31/2023		2,873		(147)			(147)		2,726	2,726			
100091115	CICERO	IL		01/31/2023		4,987		(212)			(212)		4,775	4,775			
100091119	DENVER	CO		01/31/2023		10,308		(819)			(819)		9,489	9,489			
100091120	LOS ANGELES	CA		01/31/2023		6,545		(202)			(202)		6,343	6,343			
100091121	LITHIA	FL		01/31/2023		2,773		(65)			(65)		2,708	2,708			
100091123	LOS ANGELES	CA		01/31/2023		1,801		(67)			(67)		1,734	1,734			
100091125	AGUILA	AZ		01/31/2023		46,771		(1,260)			(1,260)		45,511	45,511			
100091130	EAST PROVIDENCE	RI		01/31/2023		3,759		83			83		3,842	3,842			
100091132	BLUFFTON	SC		01/31/2023		2,918		19			19		2,937	2,937			
100091134	LOS ANGELES	CA		01/31/2023		5,036		114			114		5,150	5,150			
100091135	WILMINGTON	CA		01/31/2023		6,261		192			192		6,453	6,453			
100091138	BRADENTON	FL		01/31/2023		2,989		15			15		3,004	3,004			
100091140	SOUTH DAYTONA	FL		01/31/2023		1,915		31			31		1,946	1,946			
100091141	NORTH PORT	FL		01/31/2023		3,191		97			97		3,288	3,288			
100091144	DAVENPORT	FL		01/31/2023		2,004		107			107		2,111	2,111			
100091145	SAN DIEGO	CA		01/31/2023		5,917		153			153		6,070	6,070			
100091146	SAN DIEGO	CA		01/31/2023		5,973		158			158		6,131	6,131			
100091149	HOUSTON	TX		01/31/2023		3,133		58			58		3,191	3,191			
100091150	PICO RIVERA	CA		01/31/2023		5,699		251			251		5,950	5,950			
100091151	INGLEWOOD	CA		01/31/2023		4,459		136			136		4,595	4,595			
100091152	VICTORVILLE	CA		01/31/2023		4,099		190			190		4,289	4,289			
100091155	RED OAK	TX		01/31/2023		5,263		199			199		5,462	5,462			
100091156	REPUBLIC	MO		01/31/2023		2,806		105			105		2,911	2,911			
100091157	REPUBLIC	MO		01/31/2023		2,901		109			109		3,010	3,010			
100091158	CLEARWATER	FL		01/31/2023		5,237		165			165		5,402	5,402			
100091159	REPUBLIC	MO		01/31/2023		2,738		102			102		2,840	2,840			
100091160	NORTH LAS VEGAS	NV		01/31/2023		48		2			2		50	50			
100091161	SEASIDE HEIGHTS	NJ		01/31/2023		1,883		70			70		1,953	1,953			
100091162	GATLINBURG	TN		01/31/2023		10,802		140			140		10,942	10,942			
100091164	DESERT HOT SPRINGS	CA		01/31/2023		2,834		90			90		2,924	2,924			
100091165	ELY	NV		01/31/2023		3,117		156			156		3,273	3,273			
100091166	MERRIAM WOODS VILLAGE	MO		01/31/2023		2,131		124			124		2,255	2,255			
100091167	DEDHAM	MA		01/31/2023		3,400		61			61		3,461	3,461			
100091168	CALDWELL	ID		01/31/2023		287		5			5		292	292			
100091169	BRANSON WEST	MO		01/31/2023		2,501		140			140		2,641	2,641			
100091170	POOLER	GA		01/31/2023		2,291		(45)			(45)		2,246	2,246			
100091172	NEW BRAUNFELS	TX		01/31/2023		2,947		85			85		3,032	3,032			
100091174	BRANSON WEST	MO		01/31/2023		3,151		187			187		3,338	3,338			
100091176	LAS VEGAS	NV		01/31/2023		4,403		269			269		4,672	4,672			
100091178	LOS ANGELES	CA		01/31/2023		186		3			3		189	189			
100091180	BRANSON	MO		01/31/2023		2,747		134			134		2,881	2,881			
100091181	BRANSON WEST	MO		01/31/2023		3,150		188			188		3,338	3,338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091182	OAKLAND	NJ		01/31/2023		5,484		52			52		5,536	5,536			
100091183	YARMOUTH PORT	MA		01/31/2023		11,181		(580)			(580)		10,601	10,601			
100091184	CARSON CITY	NV		01/31/2023		2,227		(43)			(43)		2,184	2,184			
100091186	SAN DIEGO	CA		01/31/2023		4,109		(51)			(51)		4,058	4,058			
100091190	PHOENIX	AZ		01/31/2023		3,102		118			118		3,220	3,220			
100091194	WORCESTER	MA		01/31/2023		2,837		(71)			(71)		2,766	2,766			
100091195	BALTIMORE	MD		01/31/2023		8,545		(475)			(475)		8,070	8,070			
100091196	CLEARWATER	FL		01/31/2023		3,155		(168)			(168)		2,987	2,987			
100091199	MEMPHIS	TN		01/31/2023		2,051		(110)			(110)		1,941	1,941			
100091200	LAKEWOOD	OH		01/31/2023		1,698		(72)			(72)		1,626	1,626			
100091202	COCOA	FL		01/31/2023		1,319		(86)			(86)		1,233	1,233			
100091203	PALM BAY	FL		01/31/2023		62,337		(2,667)			(2,667)		59,670	59,670			
100091204	(WINNETKA AREA) LOS ANGELES	CA		01/31/2023		298		(6)			(6)		292	292			
100091207	DECATUR	GA		01/31/2023		15		(1)			(1)		14	14			
100091209	WORCESTER	MA		01/31/2023		4,580		(87)			(87)		4,493	4,493			
100091211	NORTH LAS VEGAS	NV		01/31/2023		1,515		(89)			(89)		1,426	1,426			
100091218	FORT MYERS	FL		01/31/2023		1,154		(85)			(85)		1,069	1,069			
100091219	MIAMI	FL		01/31/2023		4,618		(68)			(68)		4,550	4,550			
100091220	BARNARDSVILLE	NC		01/31/2023		2,229		(76)			(76)		2,153	2,153			
100091222	SANFORD	FL		01/31/2023		1,902		(114)			(114)		1,788	1,788			
100091227	NEW BEDFORD	MA		01/31/2023		1,722		(95)			(95)		1,627	1,627			
100091228	SPRINGFIELD	MA		01/31/2023		1,279		(47)			(47)		1,232	1,232			
100091229	BALTIMORE	MD		01/31/2023		978		(72)			(72)		906	906			
100091231	ORLANDO	FL		01/31/2023		1,556		(78)			(78)		1,478	1,478			
100091233	ORLANDO	FL		01/31/2023		1,659		(75)			(75)		1,584	1,584			
100091235	ORLANDO	FL		01/31/2023		1,424		(78)			(78)		1,346	1,346			
100091237	ORLANDO	FL		01/31/2023		1,724		(61)			(61)		1,663	1,663			
100091238	ORLANDO	FL		01/31/2023		1,860		(44)			(44)		1,816	1,816			
100091239	ORLANDO	FL		01/31/2023		1,430		(84)			(84)		1,346	1,346			
100091242	BALTIMORE	MD		01/31/2023		1,667		(97)			(97)		1,570	1,570			
100091246	LAS VEGAS	NV		01/31/2023		2,979		(210)			(210)		2,769	2,769			
100091247	RICHFIELD	MN		01/31/2023		1,513		(65)			(65)		1,448	1,448			
100091249	SAINT LOUIS	MO		01/31/2023		4,065		(184)			(184)		3,881	3,881			
100091251	LAKEWOOD	WA		01/31/2023		3,714		(121)			(121)		3,593	3,593			
100091252	BALTIMORE	MD		01/31/2023		1,719		(80)			(80)		1,639	1,639			
100091253	NEW RICHMOND	WI		01/31/2023		756		(62)			(62)		694	694			
100091254	DETROIT	MI		01/31/2023		758		(45)			(45)		713	713			
100091255	LEHIGH ACRES	FL		01/31/2023		1,925		(88)			(88)		1,837	1,837			
100091256	FRANKLIN	TN		01/31/2023		5,073		(73)			(73)		5,000	5,000			
100091259	JOSHUA TREE	CA		01/31/2023		2,062		(115)			(115)		1,947	1,947			
100091260	HALLANDALE BEACH	FL		01/31/2023		2,671		(105)			(105)		2,566	2,566			
100091261	INDIO	CA		01/31/2023		2,260		(103)			(103)		2,157	2,157			
100091262	MILWAUKEE	WI		01/31/2023		1,401		(70)			(70)		1,331	1,331			
100091263	BIG BEAR CITY	CA		01/31/2023		5,810		(273)			(273)		5,537	5,537			
100091270	MANSON	WA		01/31/2023		4,009		(89)			(89)		3,920	3,920			
100091273	GLENDORA	CA		01/31/2023		26,788		(806)			(806)		25,982	25,982			
100091276	ATLANTA	GA		01/31/2023		1,256		(76)			(76)		1,180	1,180			
100091278	SAN ANTONIO	TX		01/31/2023		5,599		(159)			(159)		5,440	5,440			
100091279	SAN ANTONIO	TX		01/31/2023		5,972		(168)			(168)		5,804	5,804			
100091281	EAST PROVIDENCE	RI		01/31/2023		1,947		(113)			(113)		1,834	1,834			
100091284	SAN DIEGO	CA		01/31/2023		2,257		(136)			(136)		2,121	2,121			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091288	FORT MORGAN	CO		01/31/2023		2,394		(168)			(168)		2,226	2,226			
100091290	DALLAS	TX		01/31/2023		1,805		(76)			(76)		1,729	1,729			
100091292	NORTH LAS VEGAS	NV		01/31/2023		1,870		(86)			(86)		1,784	1,784			
100091293	KENT	WA		01/31/2023		968		(18)			(18)		950	950			
100091294	GREAT MILLS	MD		01/31/2023		675		(34)			(34)		641	641			
100091295	MAPLE VALLEY	WA		01/31/2023		1,272		(22)			(22)		1,250	1,250			
100091296	KENT	WA		01/31/2023		1,067		(17)			(17)		1,050	1,050			
100091297	TACOMA	WA		01/31/2023		1,650		(50)			(50)		1,600	1,600			
100091298	KOLOA	HI		01/31/2023		11,444		(222)			(222)		11,222	11,222			
100091301	OREM	UT		01/31/2023		1,394		(101)			(101)		1,293	1,293			
100091302	HOUSTON	TX		01/31/2023		12,710		(236)			(236)		12,474	12,474			
100091307	EL CENTRO	CA		01/13/2023		3,096		(95)			(95)		3,001	3,001			
100091310	GOODLETTSVILLE	TN		01/13/2023		2,901		(29)			(29)		2,872	2,872			
100091314	FRESNO	CA		01/13/2023		4,822							4,822	4,822			
100091315	DETRIOT	MI		01/13/2023		2,968		(16)			(16)		2,952	2,952			
100091316	KISSIMMEE	FL		01/13/2023		2,840		(80)			(80)		2,760	2,760			
100091318	WILTON	CA		01/13/2023		14,342		(235)			(235)		14,107	14,107			
100091319	INGLESIDE	IL		01/13/2023		2,599		16			16		2,615	2,615			
100091321	SARASOTA	FL		01/13/2023		1,689		97			97		1,786	1,786			
100091326	RANCHO MIRAGE	CA		01/13/2023		6,531		(47)			(47)		6,484	6,484			
100091327	CYPRESS	TX		01/13/2023		7,024		(131)			(131)		6,893	6,893			
100091329	SANTA ROSA BEACH	FL		01/13/2023		5,250		(106)			(106)		5,144	5,144			
100091331	ENCINITAS	CA		01/13/2023		9,047		49			49		9,096	9,096			
100091332	JONESBORO	GA		01/13/2023		2,877		(7)			(7)		2,870	2,870			
100091333	ROCHELLE PARK	NJ		01/13/2023		2,586		61			61		2,647	2,647			
100091335	ELK GROVE	CA		01/13/2023		(78,309)		(308)	(300)		(8)		(78,317)	1,750		80,067	80,067
100091339	ROSARITO	MEX		01/17/2023		3,122							3,122	3,122			
100091341	CABO SAN LUCAS	MEX		01/17/2023		4,565							4,565	4,565			
100091342	CABO SAN LUCAS	MEX		01/17/2023		3,846							3,846	3,846			
100091343	LOS BARRILES	MEX		01/17/2023		3,595							3,595	3,595			
100091344	CIUDAD DE MEXICO	MEX		01/17/2023		2,195							2,195	2,195			
100091346	CABO SAN LUCAS	MEX		01/17/2023		2,479							2,479	2,479			
100091347	SAYULITA	MEX		01/17/2023		4,883							4,883	4,883			
100091357	CABO SAN LUCAS	MEX		01/17/2023		13,188							13,188	13,188			
100091359	ARLINGTON	VA		02/22/2023		2,539		7			7		2,546	2,546			
100091361	ELIZABETH	NJ		02/22/2023		3,921		(36)			(36)		3,885	3,885			
100091363	MAGNOLIA	TX		02/22/2023		3,258		84			84		3,342	3,342			
100091364	WINTER HAVEN	FL		02/22/2023		4,433		62			62		4,495	4,495			
100091366	OLATHE	KS		02/22/2023		4,638		(29)			(29)		4,609	4,609			
100091369	BUTLER	NJ		02/22/2023		4,728		8			8		4,736	4,736			
100091370	NAPLES	FL		02/22/2023		6,944		(33)			(33)		6,911	6,911			
100091371	NAPLES	FL		02/22/2023		7,197		(17)			(17)		7,180	7,180			
100091373	CHAMPLIN	MN		02/22/2023		8,140		(17)			(17)		8,123	8,123			
100091374	MORENO VALLEY	CA		02/22/2023		9,327		(68)			(68)		9,259	9,259			
100091375	SUMMERVILLE	SC		02/22/2023		4,289		(4)			(4)		4,285	4,285			
100091376	NORFOLK	VA		02/22/2023		4,685		(7)			(7)		4,678	4,678			
100091378	CLEVELAND HEIGHTS	OH		02/22/2023		8,066		269			269		8,335	8,335			
100091379	WASHINGTON	DC		02/22/2023		5,234		171			171		5,405	5,405			
100091380	CARSON	CA		02/22/2023		4,966		41			41		5,007	5,007			
100091381	VALLEJO	CA		02/22/2023		5,615		202			202		5,817	5,817			
100091382	JEFFERSON	LA		02/22/2023		3,173		73			73		3,246	3,246			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091383	HICKORY HILLS	IL		02/22/2023		4,568		63			63		4,631	4,631			
100091384	MARRERO	LA		02/22/2023		7,245		44			44		7,289	7,289			
100091385	WASHINGTON	DC		02/22/2023		2,261		1			1		2,262	2,262			
100091386	HOFFMAN ESTATES	IL		02/22/2023		1,872		15			15		1,887	1,887			
100091388	ROUND ROCK	TX		02/22/2023		2,746		(32)			(32)		2,714	2,714			
100091389	MONTAGUE	NJ		02/22/2023		2,113		39			39		2,152	2,152			
100091390	ESSEX	MD		02/22/2023		1,549		8			8		1,557	1,557			
100091392	ORMOND BEACH	FL		02/22/2023		3,846		7			7		3,853	3,853			
100091394	LAS VEGAS	NV		02/22/2023		7,039		(88)			(88)		6,951	6,951			
100091395	RICHMOND	TX		02/22/2023		3,450		(2)			(2)		3,448	3,448			
100091396	BATON ROUGE	LA		02/22/2023		1,030		(1)			(1)		1,029	1,029			
100091397	WINSTON	GA		02/22/2023		2,385		(50)			(50)		2,335	2,335			
100091401	BRADENTON	FL		02/22/2023		2,590		8			8		2,598	2,598			
100091402	HAMPSTEAD	NC		02/22/2023		4,604		16			16		4,620	4,620			
100091403	MESA	AZ		02/22/2023		9,070		(117)			(117)		8,953	8,953			
100091404	LAKEWOOD	CO		02/22/2023		5,771		20			20		5,791	5,791			
100091406	OCEAN CITY	MD		02/22/2023		5,224		(5)			(5)		5,219	5,219			
100091408	DORAL	FL		02/22/2023		5,046		(56)			(56)		4,990	4,990			
100091409	LEHIGH ACRES	FL		02/22/2023		3,475		43			43		3,518	3,518			
100091410	RENO	NV		02/22/2023		4,576		(39)			(39)		4,537	4,537			
100091411	FLAGLER BEACH	FL		02/22/2023		3,101		(21)			(21)		3,080	3,080			
100091412	SAHUARITA	AZ		02/22/2023		3,159		(10)			(10)		3,149	3,149			
100091413	MINNEAPOLIS	MN		02/22/2023		3,330		(32)			(32)		3,298	3,298			
100091414	MAYNARD	MA		02/22/2023		11,998		(157)			(157)		11,841	11,841			
100091415	SPOKANE VALLEY	WA		02/22/2023		6,709		(80)			(80)		6,629	6,629			
100091416	COSBY	TN		02/22/2023		1,347		(2)			(2)		1,345	1,345			
100091417	GLEN HAVEN	CO		02/22/2023		3,213		(61)			(61)		3,152	3,152			
100091418	LOS ANGELES	CA		02/22/2023		9,482		228			228		9,710	9,710			
100091419	TAKOMA PARK	MD		02/22/2023		6,311		(39)			(39)		6,272	6,272			
100091420	WOODBRIDGE	VA		02/22/2023		3,718		(48)			(48)		3,670	3,670			
100091421	GATLINBURG	TN		02/22/2023		4,334		(36)			(36)		4,298	4,298			
100091422	OLATHE	KS		02/22/2023		2,180		(48)			(48)		2,132	2,132			
100091424	AUSTIN	TX		02/22/2023		4,456		(3)			(3)		4,453	4,453			
100091425	SANTA CLARA	UT		02/22/2023		7,290		(79)			(79)		7,211	7,211			
100091428	WHITTIER	NC		02/22/2023		11,261		(172)			(172)		11,089	11,089			
100091429	HOUSTON	TX		02/22/2023		2,627		46			46		2,673	2,673			
100091430	PHOENIX	AZ		02/22/2023		4,359		(29)			(29)		4,330	4,330			
100091432	MOORESTOWN	NJ		02/22/2023		38,529		(518)	3		(521)		38,008	37,925		(83)	(83)
100091435	OCEAN CITY	MD		02/22/2023		6,215		(95)			(95)		6,120	6,120			
100091437	SANTA CLARITA	CA		02/22/2023		7,758		(82)			(82)		7,676	7,676			
100091438	RESEDA	CA		02/22/2023		8,556		(99)			(99)		8,457	8,457			
100091440	NUTLEY	NJ		02/22/2023		9,211		(88)			(88)		9,123	9,123			
100091443	CHARLOTTE	NC		02/22/2023		4,226		(36)			(36)		4,190	4,190			
100091445	TORRANCE	CA		02/22/2023		3,318							3,318	3,318			
100091446	FRUITA	CO		02/22/2023		3,090		(19)			(19)		3,071	3,071			
100091447	SEBRING	FL		02/22/2023		3,095		(7)			(7)		3,088	3,088			
100091448	GREENSBORO	NC		02/22/2023		68,486		(1,125)	2		(1,127)		67,359	67,211		(148)	(148)
100091449	HOUSTON	TX		02/22/2023		2,074		41			41		2,115	2,115			
100091450	LA MESA	CA		01/20/2023		4,213		(58)			(58)		4,155	4,155			
100091451	FULSHEAR	TX		01/20/2023		3,415		(76)			(76)		3,339	3,339			
100091453	CATAWBA	NC		01/20/2023		2,205		(26)			(26)		2,179	2,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091454	PORTER RANCH	CA		01/20/2023		8,270		(309)			(309)		7,961	7,961			
100091455	STOCKTON	CA		01/20/2023		92,303		(1,318)			(1,318)		90,985	90,985			
100091457	LOMA LINDA	CA		01/20/2023		3,849		(104)			(104)		3,745	3,745			
100091459	MONTEREY PARK	CA		01/20/2023		4,121		(87)			(87)		4,034	4,034			
100091460	PHOENIX	AZ		01/20/2023		3,396		67			67		3,463	3,463			
100091462	COLORADO SPRINGS	CO		01/20/2023		1,418		(18)			(18)		1,400	1,400			
100091467	CHICAGO	IL		01/20/2023		(5,700)		(50)	(24)		(26)		(5,726)	1,296		7,023	7,023
100091471	ZEPHYRHILLS	FL		01/20/2023		1,931		(63)			(63)		1,868	1,868			
100091472	MOUNT VERNON	NY		01/20/2023		1,901		(65)			(65)		1,836	1,836			
100091473	DAYTON	OH		01/20/2023		1,109		(41)			(41)		1,068	1,068			
100091474	WYLIE	TX		01/20/2023		1,479		(36)			(36)		1,443	1,443			
100091477	WESTBURY	NY		01/20/2023		2,137		148			148		2,285	2,285			
100091481	WOODSIDE	NY		01/20/2023		7,166		(159)			(159)		7,007	7,007			
100091488	BROOKLYN	NY		01/20/2023		1,160		111			111		1,271	1,271			
100091489	KANSAS CITY	MO		01/20/2023		1,877		(35)			(35)		1,842	1,842			
100091491	KANSAS CITY	MO		01/20/2023		1,621		(30)			(30)		1,591	1,591			
100091492	KANSAS CITY	MO		01/20/2023		1,493		(28)			(28)		1,465	1,465			
100091495	BRONX	NY		01/20/2023		5,449		(206)			(206)		5,243	5,243			
100091496	YONKERS	NY		01/20/2023		5,152		(122)			(122)		5,030	5,030			
100091497	FLORAL PARK	NY		01/20/2023		3,500		(133)			(133)		3,367	3,367			
100091501	MONTICELLO	NY		01/20/2023		1,103		(27)			(27)		1,076	1,076			
100091502	LYNCHBURG	VA		01/20/2023		424		(12)			(12)		412	412			
100091503	EVANSVILLE	IN		01/20/2023		689		(24)			(24)		665	665			
100091506	BROOKLYN	NY		01/20/2023		7,197		543			543		7,740	7,740			
100091508	WEST BEND	WI		01/20/2023		1,351		(51)			(51)		1,300	1,300			
100091509	BRONX	NY		01/20/2023		37,472		(1,411)			(1,411)		36,061	36,061			
100091514	TRENTON	NJ		01/20/2023		1,100		(39)			(39)		1,061	1,061			
100091516	CHICAGO	IL		01/20/2023		2,058		238			238		2,296	2,296			
100091520	THE BRONX	NY		01/20/2023		7,537		584			584		8,121	8,121			
100091522	BALTIMORE	MD		01/20/2023		1,473		(36)			(36)		1,437	1,437			
100091523	LINDENWOLD	NJ		01/20/2023		1,934		(31)			(31)		1,903	1,903			
100091524	MISSOULA	MT		01/20/2023		4,115		(61)			(61)		4,054	4,054			
100091526	HARTFORD	CT		01/20/2023		2,391		(90)			(90)		2,301	2,301			
100091527	NEWPORT NEWS	VA		01/20/2023		612		(19)			(19)		593	593			
100091531	HANCEVILLE	AL		01/20/2023		1,322		(30)			(30)		1,292	1,292			
100091533	WEST BABYLON	NY		01/20/2023		2,190		(68)			(68)		2,122	2,122			
100091534	HARVEY	IL		01/20/2023		780		(22)			(22)		758	758			
100091537	TRENTON	NJ		01/20/2023		1,221		(43)			(43)		1,178	1,178			
100091539	SUFFOLK	VA		01/20/2023		1,304		(32)			(32)		1,272	1,272			
100091540	GREENVILLE	SC		01/20/2023		993		(10)			(10)		983	983			
100091541	BIG SPRING	TX		01/20/2023		809		79			79		888	888			
100091548	CINCINNATI	OH		01/20/2023		1,296		(38)			(38)		1,258	1,258			
100091550	PHILADELPHIA	PA		01/20/2023		1,588		(66)			(66)		1,522	1,522			
100091551	STATEN ISLAND	NY		01/20/2023		4,828		(44)			(44)		4,784	4,784			
100091553	CONCORD	CA		03/07/2023		4,820		(34)			(34)		4,786	4,786			
100091554	BAKERSFIELD	CA		03/07/2023		1,263		(46)			(46)		1,217	1,217			
100091555	DOWNEY	CA		03/07/2023		29,624		(1,517)			(1,517)		28,107	28,107			
100091557	DUNDALK	MD		03/07/2023		2,813		(188)			(188)		2,625	2,625			
100091562	ACTON	CA		03/07/2023		4,704		(202)			(202)		4,502	4,502			
100091565	SOUDERTON	PA		03/07/2023		4,568		(50)			(50)		4,518	4,518			
100091566	LITTLEROCK	CA		03/07/2023		3,495		(154)			(154)		3,341	3,341			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091567	SLIDELL	LA		03/07/2023		2,028		(178)			(178)		1,850	1,850			
100091568	WEST COVINA	CA		03/07/2023		391		(22)			(22)		369	369			
100091569	MILWAUKEE	WI		03/07/2023		1,720		(32)			(32)		1,688	1,688			
100091571	BAYTOWN	TX		03/07/2023		754		(105)			(105)		649	649			
100091572	HACIENDA HEIGHTS	CA		03/07/2023		4,781		(115)			(115)		4,666	4,666			
100091573	GAITHERSBURG	MD		03/07/2023		2,564		(119)			(119)		2,445	2,445			
100091576	PAYSON	UT		03/07/2023		2,351		(49)			(49)		2,302	2,302			
100091578	CHICAGO	IL		03/07/2023		5,118		(259)			(259)		4,859	4,859			
100091579	BATON ROUGE	LA		03/07/2023		1,567		(107)			(107)		1,460	1,460			
100091580	OWINGS MILLS	MD		03/07/2023		4,170		(99)			(99)		4,071	4,071			
100091582	APPLE VALLEY	CA		03/07/2023		3,320		(54)			(54)		3,266	3,266			
100091583	GLEN BURNIE	MD		03/07/2023		3,626		(230)			(230)		3,396	3,396			
100091584	CAPITOL HEIGHTS	MD		03/07/2023		6,759		(283)			(283)		6,476	6,476			
100091585	LANCASTER	CA		03/07/2023		2,387		(154)			(154)		2,233	2,233			
100091586	ROSWELL	GA		03/07/2023		3,784		(120)			(120)		3,664	3,664			
100091587	SILVER SPRING	MD		03/07/2023		2,515		(57)			(57)		2,458	2,458			
100091593	FALLS CHURCH	VA		03/07/2023		3,438		(185)			(185)		3,253	3,253			
100091598	RIDGECREST	CA		03/07/2023		648		(33)			(33)		615	615			
100091599	BRYAN	TX		03/07/2023		2,071		(188)			(188)		1,883	1,883			
100091601	LOS ANGELES	CA		03/07/2023		4,077		(51)			(51)		4,026	4,026			
100091602	SAN JACINTO	CA		03/07/2023		3,226		(69)			(69)		3,157	3,157			
100091609	PAWTUCKET	RI		03/07/2023		2,219		(95)			(95)		2,124	2,124			
100091610	WINCHESTER	KY		03/07/2023		2,165		(107)			(107)		2,058	2,058			
100091615	SAN ANTONIO	TX		03/07/2023		411		(32)			(32)		379	379			
100091616	LAS VEGAS	NV		03/07/2023		1,448		251			251		1,699	1,699			
100091618	COLUMBUS	OH		03/07/2023		1,185		(55)			(55)		1,130	1,130			
100091619	KISSIMMEE	FL		03/07/2023		4,702		(102)			(102)		4,600	4,600			
100091621	DENVER	CO		03/07/2023		6,910		(139)			(139)		6,771	6,771			
100091622	ALBUQUERQUE	NM		03/07/2023		2,662		(57)			(57)		2,605	2,605			
100091625	JACKSONVILLE	FL		03/07/2023		1,403		(102)			(102)		1,301	1,301			
100091626	HOUSTON	TX		03/07/2023		1,581		(140)			(140)		1,441	1,441			
100091627	POCATELLO	ID		03/07/2023		1,454		(68)			(68)		1,386	1,386			
100091628	ATLANTA	GA		03/07/2023		1,055		(59)			(59)		996	996			
100091632	LEVERETT	MA		03/07/2023		2,142		(77)			(77)		2,065	2,065			
100091634	CHICAGO	IL		03/07/2023		1,360		(75)			(75)		1,285	1,285			
100091635	DENVER	CO		03/07/2023		4,758		(175)			(175)		4,583	4,583			
100091637	APPLE VALLEY	CA		03/07/2023		5,366		(135)			(135)		5,231	5,231			
100091639	MIDVALE	UT		03/07/2023		4							4	4			
100091640	MIDLAND	NC		03/07/2023		1,551		(121)			(121)		1,430	1,430			
100091641	ATLANTA	GA		03/07/2023		1,615		(40)			(40)		1,575	1,575			
100091643	ENCINO	CA		01/27/2023		4,778		(131)			(131)		4,647	4,647			
100091644	RIALTO	CA		01/27/2023		4,580		(19)			(19)		4,561	4,561			
100091650	KYLE	TX		01/27/2023		2,656		(48)			(48)		2,608	2,608			
100091651	NEW WINDSOR	NY		01/27/2023		9,865		(164)			(164)		9,701	9,701			
100091654	HACKENSACK	NJ		01/27/2023		7,968		32			32		8,000	8,000			
100091655	BELLAIRE	MI		01/27/2023		1,518		(43)			(43)		1,475	1,475			
100091661	LAS VEGAS	NV		01/27/2023		5,727		(64)			(64)		5,663	5,663			
100091662	DELHI	CA		01/27/2023		5,301		(140)			(140)		5,161	5,161			
100091663	DAVENPORT	FL		01/27/2023		6,867		(202)			(202)		6,665	6,665			
100091664	HELLERTOWN	PA		01/27/2023		1,768		(43)			(43)		1,725	1,725			
100091665	SARASOTA	FL		01/27/2023		2,557		(45)			(45)		2,512	2,512			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091666	PASADENA	MD		01/27/2023		2,646		(56)			(56)		2,590	2,590			
100091668	SURPRISE	AZ		01/27/2023		2,027		3			3		2,030	2,030			
100091670	GARDNER	MA		01/27/2023		1,124		(20)			(20)		1,104	1,104			
100091673	KISSIMMEE	FL		01/27/2023		2,630		(74)			(74)		2,556	2,556			
100091682	MUKILTEO	WA		03/24/2023		2,102		(46)			(46)		2,056	2,056			
100091683	DALLAS	TX		03/24/2023		1,434		(76)			(76)		1,358	1,358			
100091684	HAMMONTON	NJ		03/24/2023		2,637		(63)			(63)		2,574	2,574			
100091685	FLOWER MOUND	TX		03/24/2023		12,970		(433)			(433)		12,537	12,537			
100091687	KISSIMMEE	FL		03/24/2023		2,775		(66)			(66)		2,709	2,709			
100091688	MCKINNEY	TX		03/24/2023		1,536		(119)			(119)		1,417	1,417			
100091690	MANTECA	CA		03/24/2023		5,770		(86)			(86)		5,684	5,684			
100091695	SHAVER LAKE	CA		03/24/2023		3,012		(102)			(102)		2,910	2,910			
100091698	HIGHLAND VILLAGE	TX		03/24/2023		5,142		(108)			(108)		5,034	5,034			
100091703	CHICAGO	IL		03/24/2023		9,655		(8)			(8)		9,647	9,647			
100091704	DANA POINT	CA		03/24/2023		7,758		(112)			(112)		7,646	7,646			
100091709	SIMI VALLEY	CA		03/24/2023		6,882		(74)			(74)		6,808	6,808			
100091710	HOUSTON	TX		03/24/2023		14,569		(364)			(364)		14,205	14,205			
100091712	LOUISBURG	NC		03/24/2023		2,143		(70)			(70)		2,073	2,073			
100091714	PLEASANT RIDGE	MI		03/24/2023		9,446		(480)			(480)		8,966	8,966			
100091723	NAVARRE	FL		03/24/2023		7,120		(53)			(53)		7,067	7,067			
100091727	WAIANAE	HI		03/24/2023		1,418		(113)			(113)		1,305	1,305			
100091731	SAN ANTONIO	TX		03/24/2023		1,178		(146)			(146)		1,032	1,032			
100091732	LAVEEN	AZ		03/24/2023		7,410		(210)			(210)		7,200	7,200			
100091735	CHICAGO	IL		03/24/2023		2,142		(43)			(43)		2,099	2,099			
100091739	FORT WORTH	TX		03/24/2023		1,537		(166)			(166)		1,371	1,371			
100091741	GAINESVILLE	GA		03/24/2023		2,324		(127)			(127)		2,197	2,197			
100091742	RIVERSIDE	CA		03/24/2023		3,738		(92)			(92)		3,646	3,646			
100091748	SYLMAR	CA		03/24/2023		2,852		31			31		2,883	2,883			
100091755	WACO	TX		03/24/2023		1,433		(87)			(87)		1,346	1,346			
100091766	CONROE	TX		01/30/2023		4,277		(106)			(106)		4,171	4,171			
100091767	JUNE LAKE	CA		01/30/2023		4,664		(192)			(192)		4,472	4,472			
100091770	DENVER	NC		01/30/2023		2,762		(88)			(88)		2,674	2,674			
100091781	LAKELAND	FL		01/30/2023		41,342		(1,391)			(1,391)		39,951	39,951			
100091789	LOCK HAVEN	PA		01/30/2023		333		(19)			(19)		314	314			
100091795	KATY	TX		01/30/2023		22,338		261			261		22,599	22,599			
100091799	ELK GROVE	CA		01/30/2023		4,340		(86)			(86)		4,254	4,254			
100091800	ELK GROVE	CA		01/30/2023		3,456		(82)			(82)		3,374	3,374			
100091803	PHILADELPHIA	PA		01/30/2023		886		(39)			(39)		847	847			
100091818	BONITA SPRINGS	FL		01/30/2023		10,635		(226)			(226)		10,409	10,409			
100091823	ANTIOCH	CA		01/30/2023		3,579		21			21		3,600	3,600			
100091827	SAN ANTONIO	TX		01/30/2023		8,373		(195)			(195)		8,178	8,178			
100091831	SACRAMENTO	CA		01/30/2023		9,750		(261)			(261)		9,489	9,489			
100091832	BURBANK	CA		01/30/2023		8,181		(264)			(264)		7,917	7,917			
100091847	OAKLAND	CA		01/30/2023		1,195		(27)			(27)		1,168	1,168			
100091848	OAKLAND	CA		01/30/2023		4,291		(97)			(97)		4,194	4,194			
100091851	MANVEL	TX		01/30/2023		4,480		26			26		4,506	4,506			
100091853	WILMINGTON	DE		01/30/2023		729		(19)			(19)		710	710			
100091854	VALLEJO	CA		01/30/2023		8,840		(168)			(168)		8,672	8,672			
100091855	JACKSONVILLE	FL		01/30/2023		2,493		(3)			(3)		2,490	2,490			
100091857	BOISE	ID		01/30/2023		1,930		(70)			(70)		1,860	1,860			
100091860	OAKLAND PARK	FL		01/30/2023		8,163		(229)			(229)		7,934	7,934			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091861	PANAMA CITY	FL		01/30/2023		6,922		(122)			(122)		6,800	6,800			
100091862	RICHMOND	KY		01/30/2023		2,925		(42)			(42)		2,883	2,883			
100091866	LAREDO	TX		01/30/2023		1,484		(50)			(50)		1,434	1,434			
100091868	FLORENCE	KY		01/30/2023		1,970		(67)			(67)		1,903	1,903			
100091869	MIAMI GARDENS	FL		01/30/2023		3,003		(11)			(11)		2,992	2,992			
100091870	WELLINGTON	FL		01/30/2023		3,147		(74)			(74)		3,073	3,073			
100091873	STEPHENVILLE	TX		01/30/2023		13,231		(500)			(500)		12,731	12,731			
100091875	KISSIMMEE	FL		01/30/2023		778		(20)			(20)		758	758			
100091878	STONEHAM	MA		01/30/2023		4,135		2			2		4,137	4,137			
100091879	PORTER	TX		01/30/2023		11,197		52			52		11,249	11,249			
100091881	DALLAS	TX		01/30/2023		1,209		(27)			(27)		1,182	1,182			
100091883	GOUDA	NLD		01/27/2023										79	79		79
100091884	GOUDA	NLD		01/27/2023		1,151						56	1,207	1,284	77		77
100091885	ROTTERDAM	NLD		01/27/2023										215	215		215
100091886	ROTTERDAM	NLD		01/27/2023		1,798						88	1,886	1,993	107		107
100091887	HOOGEZAND-SAPPEMEER	NLD		01/27/2023										197	197		197
100091888	HOOGEZAND-SAPPEMEER	NLD		01/27/2023		339						17	356	381	25		25
100091889	ROTTERDAM	NLD		01/27/2023										243	243		243
100091890	ROOSENDAAL	NLD		01/27/2023										258	258		258
100091892	VALKENBURG AAN DE GEUL	NLD		01/27/2023										413	413		413
100091893	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023										330	330		330
100091894	APELDOORN	NLD		01/27/2023										226	226		226
100091895	ALMELO	NLD		01/27/2023										235	235		235
100091896	ALMELO	NLD		01/27/2023										238	238		238
100091897	CULEMBORG	NLD		01/27/2023										289	289		289
100091898	DEN HAAG	NLD		01/27/2023										302	302		302
100091899	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023										194	194		194
100091900	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		912						45	957	1,009	52		52
100091902	LEEUWARDEN	NLD		01/27/2023										276	276		276
100091903	LELYSTAD	NLD		01/27/2023										243	243		243
100091904	LELYSTAD	NLD		01/27/2023		1,081						53	1,134	1,199	65		65
100091905	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023										150	150		150
100091906	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023										41	41		41
100091907	LELYSTAD	NLD		01/27/2023										247	247		247
100091908	LELYSTAD	NLD		01/27/2023		1,098						54	1,152	1,219	66		66
100091910	LEEUWARDEN	NLD		01/27/2023										424	424		424
100091911	ROTTERDAM	NLD		01/27/2023										944	944		944
100091912	HEERHUGOWAARD	NLD		01/27/2023										267	267		267
100091913	LEEUWARDEN	NLD		01/27/2023		11,600						569	12,169	13,026	857		857
100091916	ALKMAAR	NLD		01/27/2023										182	182		182
100091917	LEEUWARDEN	NLD		01/27/2023										217	217		217
100091918	LEEUWARDEN	NLD		01/27/2023										225	225		225
100091921	AMSTERDAM	NLD		01/27/2023										324	324		324
100091922	BERGEN OP ZOOM	NLD		01/27/2023										169	169		169
100091923	LEEUWARDEN	NLD		01/27/2023										237	237		237
100091924	ZIERIKZEE	NLD		01/27/2023										381	381		381
100091925	ZIERIKZEE	NLD		01/27/2023		2,278						112	2,390	2,536	146		146
100091926	HILVERSUM	NLD		01/27/2023		376,995						18,490	395,485	426,860	31,375		31,375
100091927	ROTTERDAM	NLD		01/27/2023										350	350		350
100091928	VENLO	NLD		01/27/2023										245	245		245
100091929	CONCORD	CA		02/03/2023		3,855		(109)			(109)		3,746	3,746			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091930	HOUSTON	TX		02/03/2023		822		(65)			(65)		757	757			
100091931	LAHAINA	HI		02/03/2023		1,824		(70)			(70)		1,754	1,754			
100091935	LARGO	FL		02/03/2023		(781)							(781)	(781)			
100091936	SUGARLOAF	CA		02/03/2023		30,913		(914)			(914)		29,999	29,999			
100091938	SACRAMENTO	CA		02/03/2023		31,019		(685)			(685)		30,334	30,334			
100091942	PHELAN	CA		02/03/2023		6,592		(116)			(116)		6,476	6,476			
100091943	MONEE	IL		02/03/2023		4,688		13			13		4,701	4,701			
100091945	SACRAMENTO	CA		02/03/2023		5,219		175			175		5,394	5,394			
100091946	POMONA	CA		02/03/2023		4,032		(17)			(17)		4,015	4,015			
100091947	OCALA	FL		02/03/2023		605		(48)			(48)		557	557			
100091951	PORT CHARLOTTE	FL		02/07/2023		1,667		(91)			(91)		1,576	1,576			
100091952	NEW HAVEN	CT		02/07/2023		1,335		(80)			(80)		1,255	1,255			
100091953	MIAMI	FL		02/07/2023		5,878		(273)			(273)		5,605	5,605			
100091955	NEW HAVEN	CT		02/07/2023		2,503		(130)			(130)		2,373	2,373			
100091956	SAN BERNARDINO	CA		02/07/2023		2,701		(92)			(92)		2,609	2,609			
100091964	LAKEWOOD RANCH	FL		02/07/2023		3,438		(20)			(20)		3,418	3,418			
100091965	BURIEN	WA		02/07/2023		4,194		(78)			(78)		4,116	4,116			
100091976	MOORE	OK		02/07/2023		1,221		(33)			(33)		1,188	1,188			
100091977	LOS ANGELES	CA		02/07/2023		3,636		(43)			(43)		3,593	3,593			
100091978	SEVERN	MD		02/07/2023		2,986		(110)			(110)		2,876	2,876			
100091979	VALLEJO	CA		02/07/2023		3,298		(149)			(149)		3,149	3,149			
100091980	KATY	TX		02/07/2023		2,278		(188)			(188)		2,090	2,090			
100091982	CLIFTON	NJ		02/07/2023		3,057		(58)			(58)		2,999	2,999			
100091983	PLAINFIELD	NJ		02/07/2023		1,761		(30)			(30)		1,731	1,731			
100091986	MOUNT HOLLY	NJ		02/09/2023		2,702		(88)			(88)		2,614	2,614			
100091988	DETROIT	MI		02/09/2023		1,743		110			110		1,853	1,853			
100091989	GARFIELD HEIGHTS	OH		02/09/2023		930		95			95		1,025	1,025			
100091991	CLIFTON HEIGHTS	PA		02/09/2023		72		(2)			(2)		70	70			
100091992	PHILADELPHIA	PA		02/09/2023		1,073		(36)			(36)		1,037	1,037			
100091993	YONKERS	NY		02/09/2023		4,564		(83)			(83)		4,481	4,481			
100091994	PATERSON	NJ		02/09/2023		3,106		(49)			(49)		3,057	3,057			
100091996	NEW HAVEN	CT		02/09/2023		3,248		251			251		3,499	3,499			
100091997	GARFIELD HEIGHTS	OH		02/09/2023		781		(26)			(26)		755	755			
100091999	BREWSTER	NY		02/09/2023		4,421		(114)			(114)		4,307	4,307			
100092000	ROCHESTER	NY		02/09/2023		1,102		(23)			(23)		1,079	1,079			
100092001	NEWARK	NJ		02/09/2023		3,657		226			226		3,883	3,883			
100092002	FRANKLIN	OH		02/09/2023		2,267		(101)			(101)		2,166	2,166			
100092004	EAST QUOGUE	NY		02/09/2023		6,465		(226)			(226)		6,239	6,239			
100092006	NORFOLK	VA		02/09/2023		1,068		(32)			(32)		1,036	1,036			
100092007	CLEVELAND	OH		02/09/2023		1,154		(28)			(28)		1,126	1,126			
100092008	NEWARK	NJ		02/09/2023		2,718		(71)			(71)		2,647	2,647			
100092009	VERMILION	OH		02/09/2023		1,099		(33)			(33)		1,066	1,066			
100092010	MOORE	SC		02/09/2023		1,073		(25)			(25)		1,048	1,048			
100092011	TRENTON	NJ		02/09/2023		2,731		(85)			(85)		2,646	2,646			
100092012	TRENTON	NJ		02/09/2023		879		(10)			(10)		869	869			
100092013	WATERBURY	CT		02/09/2023		2,456		(55)			(55)		2,401	2,401			
100092014	CHICAGO	IL		02/09/2023		2,228		(63)			(63)		2,165	2,165			
100092020	MOHNTON	PA		02/09/2023		106,872		(2,124)			(2,124)		104,748	104,748			
100092023	WURTSBORO	NY		02/09/2023		2,346		(84)			(84)		2,262	2,262			
100092026	LINDEN	NJ		02/09/2023		2,649		(81)			(81)		2,568	2,568			
100092027	TRENTON	NJ		02/09/2023		1,525		150			150		1,675	1,675			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100092029	FARMINGVILLE	NY		02/09/2023		(20,845)		(60)			(60)		(20,905)	1,765		22,670	22,670
100092031	WILMINGTON	DE		02/09/2023		1,231		(40)			(40)		1,191	1,191			
100092032	NORRISTOWN	PA		02/09/2023		1,623		165			165		1,788	1,788			
100092033	TRENTON	NJ		02/09/2023		1,095		(29)			(29)		1,066	1,066			
100092034	MILLVILLE	NJ		02/09/2023		1,011		(27)			(27)		984	984			
100092035	VINELAND	NJ		02/09/2023		1,769		(39)			(39)		1,730	1,730			
100092036	BALTIMORE	MD		02/09/2023		2,515		(51)			(51)		2,464	2,464			
100092037	WILMINGTON	DE		02/09/2023		1,167		(19)			(19)		1,148	1,148			
100092039	NORTH CASTLE	NY		02/09/2023		5,598		(142)			(142)		5,456	5,456			
100092040	PHILADELPHIA	PA		02/09/2023		1,080		(26)			(26)		1,054	1,054			
100092042	THE BRONX	NY		02/09/2023		5,964		(197)			(197)		5,767	5,767			
100092043	HOUSTON	TX		02/09/2023		2,177		(47)			(47)		2,130	2,130			
100092044	HOUSTON	TX		02/09/2023		2,065		171			171		2,236	2,236			
100092045	THE BRONX	NY		02/09/2023		7,126		501			501		7,627	7,627			
100092046	THE BRONX	NY		02/09/2023		5,596		422			422		6,018	6,018			
100092048	CHESAPEAKE	VA		02/09/2023		1,778		(43)			(43)		1,735	1,735			
100092049	FLUSHING	NY		02/09/2023		7,445		(200)			(200)		7,245	7,245			
100092050	BUFFALO	NY		02/09/2023		935		(36)			(36)		899	899			
100092051	FAR ROCKAWAY	NY		02/09/2023		6,626		(212)			(212)		6,414	6,414			
100092052	FAR ROCKAWAY	NY		02/09/2023		6,643		(229)			(229)		6,414	6,414			
100092053	PHILADELPHIA	PA		02/09/2023		1,279		(26)			(26)		1,253	1,253			
100092054	BRONX	NY		02/09/2023		9,480		(135)			(135)		9,345	9,345			
100092055	PATERSON	NJ		02/09/2023		7,654		(300)			(300)		7,354	7,354			
100092056	BRENTWOOD	NY		02/09/2023		3,542		(105)			(105)		3,437	3,437			
100092057	NEW HYDE PARK	NY		02/09/2023		12,239		(239)			(239)		12,000	12,000			
100092059	CLEVELAND	OH		02/09/2023		1,320		(43)			(43)		1,277	1,277			
100092061	EXETER	PA		02/09/2023		1,112		(30)			(30)		1,082	1,082			
100092062	TRENTON	NJ		02/09/2023		1,472		(49)			(49)		1,423	1,423			
100092063	SARASOTA	FL		02/09/2023		4,883		(143)			(143)		4,740	4,740			
100092064	WARETOWN	NJ		02/09/2023		2,220		(57)			(57)		2,163	2,163			
100092065	TOMS RIVER	NJ		02/09/2023		2,339		(67)			(67)		2,272	2,272			
100092068	GARY	IN		02/09/2023		785		(19)			(19)		766	766			
100092069	LAKE CHARLES	LA		02/09/2023		1,719		(44)			(44)		1,675	1,675			
100092070	NIAGARA FALLS	NY		02/09/2023		(12,983)		(113)	(71)		(42)		(13,025)	1,341		14,366	14,366
100099556	ROWLETT	TX		02/17/2023		3,269		(12)			(12)		3,257	3,257			
100099559	LYNN	MA		02/17/2023		3,565		(72)			(72)		3,493	3,493			
100099564	DACULA	GA		02/17/2023		2,679		(32)			(32)		2,647	2,647			
100099565	MCDONOUGH	GA		02/17/2023		12,021		(29)			(29)		11,992	11,992			
100099566	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023		42,206							42,206	42,206			
100099568	PUERTO VALLARTA	MEX		02/17/2023		13,384							13,384	13,384			
100099569	CABO SAN LUCAS	MEX		02/17/2023		3,174							3,174	3,174			
100099572	YOUNGSVILLE	NC		04/06/2023		5,430		(117)			(117)		5,313	5,313			
100099573	CAPITOL HEIGHTS	MD		04/06/2023		1,647		(103)			(103)		1,544	1,544			
100099574	CONROE	TX		04/06/2023		2,383		(120)			(120)		2,263	2,263			
100099576	SPRING HILL	FL		04/06/2023		1,900		(127)			(127)		1,773	1,773			
100099577	WILLISTON	FL		04/06/2023		3,252		(27)			(27)		3,225	3,225			
100099579	SACRAMENTO	CA		04/06/2023		6,218		(71)			(71)		6,147	6,147			
100099580	BIG BEAR LAKE	CA		04/06/2023		3,402		(138)			(138)		3,264	3,264			
100099581	SALINAS	CA		04/06/2023		1,926		(107)			(107)		1,819	1,819			
100099586	HOLLYWOOD	FL		04/06/2023		8,691		114			114		8,805	8,805			
100099587	EDGEWATER PARK	NJ		04/06/2023		2,308		(73)			(73)		2,235	2,235			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099588	PHOENIX	AZ		04/06/2023		2,592		(108)			(108)		2,484	2,484			
100099589	ROCKLIN	CA		04/06/2023		3,966		(62)			(62)		3,904	3,904			
100099592	CLEVELAND	TX		04/06/2023		2,528		(125)			(125)		2,403	2,403			
100099595	NEWCASTLE	WA		04/06/2023		96,232		1,253			1,253		97,485	97,485			
100099596	FORT WALTON BEACH	FL		04/06/2023		1,321		(108)			(108)		1,213	1,213			
100099597	IONE	CA		04/06/2023		2,601		35			35		2,636	2,636			
100099603	WINNETKA	CA		04/06/2023		7,112		(36)			(36)		7,076	7,076			
100099604	BOCA RATON	FL		04/06/2023		2,782		(5)			(5)		2,777	2,777			
100099605	SAN FRANCISCO	CA		04/06/2023		10,786		(212)			(212)		10,574	10,574			
100099608	SANFORD	FL		04/06/2023		1,049		(47)			(47)		1,002	1,002			
100099609	CRAIG	CO		04/06/2023		838		(74)			(74)		764	764			
100099611	DALLAS	NC		04/06/2023		1,097		(61)			(61)		1,036	1,036			
100099613	GRANADA HILLS	CA		04/06/2023		4,161		(33)			(33)		4,128	4,128			
100099614	HOLLYWOOD	FL		04/06/2023		10,320		120			120		10,440	10,440			
100099617	LITCHFIELD PARK	AZ		04/06/2023		(9,116)		(128)	(53)		(75)		(9,191)	2,032		11,223	11,223
100099621	ROHNERT PARK	CA		04/06/2023		6,147		223			223		6,370	6,370			
100099631	BISMARCK	ND		04/06/2023		2,055		(13)			(13)		2,042	2,042			
100099633	NORTH HOLLYWOOD	CA		04/06/2023		5,953		(2)			(2)		5,951	5,951			
100099634	JACKSON	MI		04/06/2023		686		(61)			(61)		625	625			
100099640	CHANDLER	AZ		04/06/2023		1,120		(11)			(11)		1,109	1,109			
100099641	ALLENTOWN	PA		04/06/2023		815		(50)			(50)		765	765			
100099642	FORT MYERS	FL		04/06/2023		2,365		(61)			(61)		2,304	2,304			
100099643	PHOENIX	AZ		04/06/2023		3,854		(26)			(26)		3,828	3,828			
100099648	FONTANA	CA		04/06/2023		924		(33)			(33)		891	891			
100099649	BARRINGTON	IL		04/06/2023		3,980		(76)			(76)		3,904	3,904			
100099651	LANCASTER	CA		04/06/2023		2,602		29			29		2,631	2,631			
100099654	TAMPA	FL		04/06/2023		6,452		205			205		6,657	6,657			
100099655	TALLAHASSEE	FL		04/06/2023		969		(56)			(56)		913	913			
100099656	HESPERIA	CA		04/06/2023		2,040		(31)			(31)		2,009	2,009			
100099657	PORT RICHEY	FL		04/06/2023		2,757		22			22		2,779	2,779			
100099659	PHOENIX	AZ		04/06/2023		4,386		(23)			(23)		4,363	4,363			
100099662	LIVE OAK	TX		04/06/2023		4,276		(167)			(167)		4,109	4,109			
100099664	JACKSONVILLE	FL		04/06/2023		1,086		(96)			(96)		990	990			
100099666	VILLA RICA	GA		04/06/2023		1,131		(54)			(54)		1,077	1,077			
100099669	SAN MARCOS	TX		04/06/2023		1,454		(114)			(114)		1,340	1,340			
100099673	OAKLAND	CA		04/06/2023		6,825		1			1		6,826	6,826			
100099674	DAVENPORT	FL		04/06/2023		3,110		(11)			(11)		3,099	3,099			
100099675	NIPOMO	CA		04/06/2023		3,406		(12)			(12)		3,394	3,394			
100099677	BIG BEAR CITY	CA		04/06/2023		821		(24)			(24)		797	797			
100099680	FAYETTEVILLE	NC		04/06/2023		1,407		(67)			(67)		1,340	1,340			
100099684	KNOXVILLE	TN		04/06/2023		2,527		(109)			(109)		2,418	2,418			
100099688	PHOENIX	AZ		04/06/2023		1,674		(111)			(111)		1,563	1,563			
100099689	CABOT	AR		04/06/2023		1,665		(15)			(15)		1,650	1,650			
100099690	SAN ANTONIO	TX		04/06/2023		1,453		(11)			(11)		1,442	1,442			
100099693	CHICAGO	IL		04/06/2023		957		(47)			(47)		910	910			
100099694	SCOTTSDALE	AZ		04/06/2023		7,592		(292)			(292)		7,300	7,300			
100099695	KATY	TX		04/06/2023		1,850		(121)			(121)		1,729	1,729			
100099699	HESPERIA	CA		02/28/2023		2,494		(56)			(56)		2,438	2,438			
100099708	LATHROP	CA		02/28/2023		5,280		32			32		5,312	5,312			
100099722	DOKKUM	NLD		02/27/2023		1,414						34	1,448	1,564	116		116
100099724	ROOSENDAAL	NLD		02/27/2023										130	130		130

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099725	DELFT	NLD		02/27/2023										250	250		250
100099726	LEEUWARDEN	NLD		02/27/2023										349	349		349
100099727	HILVERSUM	NLD		02/27/2023										291	291		291
100099730	ROOSENDAAL	NLD		02/27/2023		658						16	674	742	69		69
100099731	SCHIEDAM/VLAARDINGEN	NLD		02/27/2023										220	220		220
100099732	AMSTERDAM	NLD		02/27/2023		10,357						250	10,607	11,420	813		813
100099733	DOKKUM	NLD		02/27/2023										486	486		486
100099734	UTRECHT	NLD		02/27/2023										557	557		557
100099735	KANSAS CITY	MO		02/28/2023		1,613		(45)			(45)		1,568	1,568			
100099736	WYANDANCH	NY		02/28/2023		3,373		(121)			(121)		3,252	3,252			
100099739	YONKERS	NY		02/28/2023		6,813		(135)			(135)		6,678	6,678			
100099740	PHILADELPHIA	PA		02/28/2023		1,674		(31)			(31)		1,643	1,643			
100099741	IRVINGTON	NJ		02/28/2023		4,915		(104)			(104)		4,811	4,811			
100099742	KANSAS CITY	MO		02/28/2023		1,366		(44)			(44)		1,322	1,322			
100099743	NESCONSET	NY		02/28/2023		3,242		(94)			(94)		3,148	3,148			
100099744	SOUTH FALLSBURG	NY		02/28/2023		2,100		(27)			(27)		2,073	2,073			
100099745	TRENTON	NJ		02/28/2023		1,154		(33)			(33)		1,121	1,121			
100099746	CLEVELAND	OH		02/28/2023		683		(19)			(19)		664	664			
100099747	PHILADELPHIA	PA		02/28/2023		4,325		(101)			(101)		4,224	4,224			
100099750	CHICAGO	IL		02/28/2023		1,857		(70)			(70)		1,787	1,787			
100099751	WOODBINE	NJ		02/28/2023		1,796		(66)			(66)		1,730	1,730			
100099753	WATERBURY	CT		02/28/2023		2,642		(56)			(56)		2,586	2,586			
100099754	CHICAGO	IL		02/28/2023		1,897		(53)			(53)		1,844	1,844			
100099757	CLEVELAND	OH		02/28/2023		843		(15)			(15)		828	828			
100099758	CLEVELAND	OH		02/28/2023		946		(14)			(14)		932	932			
100099759	KANSAS CITY	MO		02/28/2023		1,149		(30)			(30)		1,119	1,119			
100099761	CAMERON	NC		02/28/2023		2,617		(33)			(33)		2,584	2,584			
100099762	SPRINGFIELD	MA		02/28/2023		2,781		18			18		2,799	2,799			
100099763	MEDFORD	NY		02/28/2023		3,197		(99)			(99)		3,098	3,098			
100099769	HOMEWOOD	IL		02/28/2023		1,826		(65)			(65)		1,761	1,761			
100099770	CHICAGO	IL		02/28/2023		1,558		(52)			(52)		1,506	1,506			
100099772	CLEVELAND	OH		02/28/2023		1,761		(33)			(33)		1,728	1,728			
100099773	THE BRONX	NY		02/28/2023		8,197		605			605		8,802	8,802			
100099775	THE BRONX	NY		02/28/2023		8,661		606			606		9,267	9,267			
100099777	TRENTON	NJ		02/28/2023		2,807		(51)			(51)		2,756	2,756			
100099778	EAST ISLIP	NY		02/28/2023		4,727		(175)			(175)		4,552	4,552			
100099779	LAKEHURST	NJ		02/28/2023		1,376		(30)			(30)		1,346	1,346			
100099780	EAST SYRACUSE	NY		02/28/2023		967		(24)			(24)		943	943			
100099781	EAST SYRACUSE	NY		02/28/2023		885		21			21		906	906			
100099782	BROOKLYN	NY		02/28/2023		5,347		(182)			(182)		5,165	5,165			
100099784	SCOTTSDALE	AZ		02/28/2023		3,181		302			302		3,483	3,483			
100099785	ENDICOTT	NY		02/28/2023		841		(17)			(17)		824	824			
100099786	OKLAHOMA CITY	OK		02/28/2023		1,250		(30)			(30)		1,220	1,220			
100099787	GRAND RAPIDS	MI		02/28/2023		1,113		(46)			(46)		1,067	1,067			
100099788	GRAND RAPIDS	MI		02/28/2023		1,113		(46)			(46)		1,067	1,067			
100099789	IRMO	SC		02/28/2023		1,733		(56)			(56)		1,677	1,677			
100099790	LANTANA	FL		02/28/2023		2,294		179			179		2,473	2,473			
100099791	HARTFORD	CT		02/28/2023		3,056		(63)			(63)		2,993	2,993			
100099792	THE BRONX	NY		02/28/2023		5,696		(204)			(204)		5,492	5,492			
100099794	GREENWOOD	IN		02/28/2023		1,975		(37)			(37)		1,938	1,938			
100099795	LAS VEGAS	NV		02/28/2023		2,640		(92)			(92)		2,548	2,548			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099796	BARNEGAT	NJ		02/28/2023		2,078		(66)			(66)		2,012	2,012			
100099797	SCRANTON	PA		02/28/2023		985		(18)			(18)		967	967			
100099799	TRENTON	NJ		02/28/2023		960		85			85		1,045	1,045			
100099800	NEW HAVEN	CT		02/28/2023		2,488		(52)			(52)		2,436	2,436			
100099803	CENTRAL ISLIP	NY		02/28/2023		4,287		(66)			(66)		4,221	4,221			
100099804	PASSAIC	NJ		02/28/2023		4,109		(83)			(83)		4,026	4,026			
100099805	SHAKER HEIGHTS	OH		02/28/2023		2,534		(54)			(54)		2,480	2,480			
100099806	KINGSTON	NY		02/28/2023		2,236		(56)			(56)		2,180	2,180			
100099807	SCRANTON	PA		02/28/2023		1,383		(26)			(26)		1,357	1,357			
100099808	BIG SPRING	TX		02/28/2023		865		(26)			(26)		839	839			
100099810	NEW HAVEN	CT		02/28/2023		2,155		(42)			(42)		2,113	2,113			
100099811	FORKED RIVER	NJ		02/28/2023		2,257		(61)			(61)		2,196	2,196			
100099813	BRIDGEPORT	CT		02/28/2023		1,208		(20)			(20)		1,188	1,188			
100099816	BROWNS MILLS	NJ		02/28/2023		1,721		(34)			(34)		1,687	1,687			
100099818	PHILADELPHIA	PA		02/28/2023		4,096		(80)			(80)		4,016	4,016			
100099819	ENFIELD	CT		02/28/2023		1,598		(57)			(57)		1,541	1,541			
100099820	MIAMI	FL		02/28/2023		2,182		(71)			(71)		2,111	2,111			
100099821	MANCHESTER	NJ		02/28/2023		1,918		(44)			(44)		1,874	1,874			
100099822	CHESTER	PA		02/28/2023		613		(18)			(18)		595	595			
100099823	CHICAGO	IL		02/28/2023		1,152		(33)			(33)		1,119	1,119			
100099825	PEMBERTON	NJ		02/28/2023		1,844		(41)			(41)		1,803	1,803			
100099826	SAVANNAH	GA		02/28/2023		1,390		(20)			(20)		1,370	1,370			
100099828	TRENTON	NJ		02/28/2023		859		(28)			(28)		831	831			
100099832	FORT WORTH	TX		02/28/2023		(2,781)		(104)	(51)		(53)		(2,834)	2,188		5,022	5,022
100099834	MILWAUKEE	WI		02/28/2023		1,007		(30)			(30)		977	977			
100099835	DALLAS	TX		02/28/2023		2,378		(92)			(92)		2,286	2,286			
100099838	ST. LOUIS	MO		02/28/2023		121		(3)			(3)		118	118			
100099839	ST. LOUIS	MO		02/28/2023		117		(3)			(3)		114	114			
100099840	PLEASANTVILLE	NJ		02/28/2023		2,168		(58)			(58)		2,110	2,110			
100099841	BROOKSVILLE	FL		02/28/2023		924		(31)			(31)		893	893			
100099842	CHICAGO	IL		02/28/2023		3,038		(76)			(76)		2,962	2,962			
100099844	UNIVERSITY PARK	IL		02/28/2023		1,439		(47)			(47)		1,392	1,392			
100099849	THE BRONX	NY		02/28/2023		4,638		(126)			(126)		4,512	4,512			
100099850	CHESTER	PA		02/28/2023		989		(31)			(31)		958	958			
100099851	QUEENS	NY		02/28/2023		7,565		(287)			(287)		7,278	7,278			
100099852	CHESTER	PA		02/28/2023		927		(31)			(31)		896	896			
100099853	CHESTER	PA		02/28/2023		661		(21)			(21)		640	640			
100099857	LAGUNA HILLS	CA		03/07/2023		9,807		(198)			(198)		9,609	9,609			
100099859	MIDLAND	TX		03/07/2023		4,250		(90)			(90)		4,160	4,160			
100099866	STOCKTON	CA		03/28/2023		3,131		(74)			(74)		3,057	3,057			
100099868	QUINCY	WA		03/28/2023		2,157		(112)			(112)		2,045	2,045			
100099869	CAMARILLO	CA		03/28/2023		10,637		(300)			(300)		10,337	10,337			
100099870	CAMARILLO	CA		03/28/2023		6,303		(186)			(186)		6,117	6,117			
100099871	NORTH RICHLAND HILLS	TX		03/28/2023		5,396		57			57		5,453	5,453			
100099872	CAMARILLO	CA		03/28/2023		9,465		(264)			(264)		9,201	9,201			
100099873	SOUTH LAKE TAHOE	CA		03/28/2023		16,345		(300)			(300)		16,045	16,045			
100099874	WILMINGTON	NC		03/28/2023		2,603		(149)			(149)		2,454	2,454			
100099876	ELK GROVE	CA		03/28/2023		3,668		(20)			(20)		3,648	3,648			
100099880	SEATTLE	WA		03/28/2023		935		(45)			(45)		890	890			
100099882	HEBER CITY	UT		03/28/2023		21,563		(669)			(669)		20,894	20,894			
100099884	HEBER CITY	UT		03/28/2023		21,525		(631)			(631)		20,894	20,894			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099891	HILLSBOROUGH	NJ		03/28/2023		5,735		(171)			(171)		5,564	5,564			
100099892	PALM SPRINGS	CA		03/28/2023		7,445		(170)			(170)		7,275	7,275			
100099893	CARSON CITY	NV		03/28/2023		1,735		(57)			(57)		1,678	1,678			
100099894	DALLAS	TX		03/28/2023		16,462		(496)			(496)		15,966	15,966			
100099896	CARSON CITY	NV		03/28/2023		1,552		(57)			(57)		1,495	1,495			
100099897	CLERMONT	FL		03/28/2023		2,939		(62)			(62)		2,877	2,877			
100099898	AVENTURA	FL		03/28/2023		1,105		(75)			(75)		1,030	1,030			
100099900	SPOKANE	WA		03/28/2023		11,357		(395)			(395)		10,962	10,962			
100099903	LAS VEGAS	NV		03/28/2023		6,729		(39)			(39)		6,690	6,690			
100099905	COCONUT CREEK	FL		03/28/2023		2,197		(19)			(19)		2,178	2,178			
100099908	KANSAS CITY	KS		03/28/2023		567		(33)			(33)		534	534			
100099910	ALBANY	OR		03/28/2023		2,327		(106)			(106)		2,221	2,221			
100099911	PORTLAND	OR		03/28/2023		4,756		(113)			(113)		4,643	4,643			
100099915	SALINAS	CA		03/28/2023		1,812		(30)			(30)		1,782	1,782			
100099916	VIDOR	TX		03/28/2023		1,663		(93)			(93)		1,570	1,570			
100099917	SCOTTSDALE	AZ		03/28/2023		12,841		123			123		12,964	12,964			
100099919	LAS VEGAS	NV		03/28/2023		4,900		(38)			(38)		4,862	4,862			
100099920	LAKE ARIEL	PA		03/28/2023		36,824		(2,719)			(2,719)		34,105	34,105			
100099921	FORT PIERCE	FL		03/28/2023		900		(28)			(28)		872	872			
100099922	VISTA	CA		03/28/2023		75,261		58			58		75,319	75,319			
100099924	YUMA	AZ		03/28/2023		2,034		(56)			(56)		1,978	1,978			
100099926	TUCSON	AZ		03/28/2023		705		(56)			(56)		649	649			
100099929	BEND	OR		03/28/2023		6,144		(76)			(76)		6,068	6,068			
100099930	HAYDEN	ID		03/28/2023		6,343		(114)			(114)		6,229	6,229			
100099934	DAVIE	FL		03/28/2023		15,459		740			740		16,199	16,199			
100099940	BENICIA	CA		03/28/2023		5,058		(49)			(49)		5,009	5,009			
100099942	DALLAS	TX		03/28/2023		5,008		(17)			(17)		4,991	4,991			
100099943	VIRGINIA BEACH	VA		03/28/2023		1,952		(22)			(22)		1,930	1,930			
100099945	LAKEWOOD	CA		03/28/2023		3,910		(66)			(66)		3,844	3,844			
100099946	SAN JUAN CAPISTRANO	CA		03/28/2023		3,447		(141)			(141)		3,306	3,306			
100099947	SAN DIEGO	CA		03/28/2023		4,881		19			19		4,900	4,900			
100099948	INDIO	CA		03/28/2023		2,681		(18)			(18)		2,663	2,663			
100099949	LAS VEGAS	NV		03/28/2023		4,351		52			52		4,403	4,403			
100099951	PALM COAST	FL		03/28/2023		2,129		38			38		2,167	2,167			
100099952	RIALTO	CA		03/28/2023		53,503		(1,299)			(1,299)		52,204	52,204			
100099953	RICHMOND HEIGHTS	OH		03/28/2023		4,019							4,019	4,019			
100099954	MIAMI	FL		03/28/2023		2,713		(15)			(15)		2,698	2,698			
100099955	MYRTLE BEACH	SC		03/28/2023		849		(35)			(35)		814	814			
100099956	PHOENIX	AZ		03/28/2023		9,829		437			437		10,266	10,266			
100099957	WOODBURY	MN		03/28/2023		4,638		15			15		4,653	4,653			
100099958	PHOENIX	AZ		03/28/2023		2,754		(84)			(84)		2,670	2,670			
100099959	LAS VEGAS	NV		03/28/2023		10,209		90			90		10,299	10,299			
100099962	LAKE ARROWHEAD	CA		03/28/2023		123,949		1,159			1,159		125,108	125,108			
100099965	SUN CITY	AZ		03/28/2023		938		1			1		939	939			
100099966	BREMERTON	WA		03/28/2023		22,789		(284)			(284)		22,505	22,505			
100099968	FRISCO	TX		03/28/2023		1,251		(62)			(62)		1,189	1,189			
100099969	WASHINGTON	DC		03/28/2023		3,648		(25)			(25)		3,623	3,623			
100099970	OAKLAND	CA		03/28/2023		9,126		29			29		9,155	9,155			
100099971	BAKERSFIELD	CA		03/28/2023		1,740		(71)			(71)		1,669	1,669			
100099972	PONTE VEDRA BEACH	FL		03/28/2023		10,604		(115)			(115)		10,489	10,489			
100099973	DORAL	FL		03/28/2023		4,609		121			121		4,730	4,730			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100099975	BOCA RATON	FL		03/28/2023		3,174		7			7		3,181	3,181			
100099977	DENVER	CO		03/28/2023		4,091		(94)			(94)		3,997	3,997			
100099979	HERNDON	VA		03/28/2023		9,806		(160)			(160)		9,646	9,646			
100099980	LAS VEGAS	NV		03/28/2023		110,341		2,351			2,351		112,692	112,692			
100099981	DAVENPORT	FL		03/28/2023		3,600		(18)			(18)		3,582	3,582			
100099982	AURORA	CO		03/28/2023		11,248		(19)			(19)		11,229	11,229			
100099983	LAKE HAVASU CITY	AZ		03/28/2023		1,607		(49)			(49)		1,558	1,558			
100099984	HOMESTEAD	FL		03/28/2023		1,799		(42)			(42)		1,757	1,757			
100099985	LAS VEGAS	NV		03/28/2023		3,532		60			60		3,592	3,592			
100099986	AVENTURA	FL		03/28/2023		2,572		5			5		2,577	2,577			
100099987	TROUTDALE	OR		03/28/2023		3,173		60			60		3,233	3,233			
100099988	EDMONDS	WA		03/28/2023		1,945		(96)			(96)		1,849	1,849			
100099989	MADRAS	OR		03/28/2023		2,131		(76)			(76)		2,055	2,055			
100099991	LAKE PARK	FL		03/28/2023		2,323		26			26		2,349	2,349			
100099992	SANTA MARIA	CA		03/28/2023		10,801		(29)			(29)		10,772	10,772			
100099993	FREMONT	NH		03/28/2023		5,030		53			53		5,083	5,083			
100099994	DUNCANVILLE	TX		03/28/2023		1,659		(39)			(39)		1,620	1,620			
100099995	MCLEAN	VA		03/28/2023		7,441		87			87		7,528	7,528			
100099996	LAS VEGAS	NV		03/28/2023		2,560		(17)			(17)		2,543	2,543			
100099997	KINGSVILLE	TX		03/28/2023		645		(14)			(14)		631	631			
100099998	TUCSON	AZ		03/28/2023		2,672		(90)			(90)		2,582	2,582			
100100000	SAN JUAN CAPISTRANO	CA		03/28/2023		9,435		137			137		9,572	9,572			
100100002	RICHMOND	TX		03/28/2023		6,565		(103)			(103)		6,462	6,462			
100100003	CARLSBAD	CA		03/28/2023		8,156		31			31		8,187	8,187			
100100004	PHELAN	CA		03/28/2023		2,487		22			22		2,509	2,509			
100100006	ANNAPOLIS	MD		03/28/2023		23,618		(229)			(229)		23,389	23,389			
100100007	PORTLAND	OR		03/28/2023		2,569		(60)			(60)		2,509	2,509			
100100009	IOWA COLONY	TX		03/28/2023		1,803		(84)			(84)		1,719	1,719			
100100010	PANAMA CITY BEACH	FL		03/28/2023		84,344		(763)			(763)		83,581	83,581			
100100011	LOS ANGELES	CA		03/28/2023		8,886		(205)			(205)		8,681	8,681			
100100012	KISSIMMEE	FL		03/28/2023		2,240		(72)			(72)		2,168	2,168			
100100013	SHELTON	CT		03/28/2023		1,936		(6)			(6)		1,930	1,930			
100100014	ANTIOCH	CA		03/28/2023		3,817		(17)			(17)		3,800	3,800			
100100015	TEXAS CITY	TX		03/28/2023		3,467		(186)			(186)		3,281	3,281			
100100017	NAPLES	FL		03/28/2023		6,414		(22)			(22)		6,392	6,392			
100100018	WEST PALM BEACH	FL		03/28/2023		2,225		(39)			(39)		2,186	2,186			
100100020	HAWTHORNE	CA		03/28/2023		2,805		(86)			(86)		2,719	2,719			
100100026	CHARLOTTE	NC		03/28/2023		1,932		(72)			(72)		1,860	1,860			
100100032	STATESBORO	GA		03/28/2023		819		(57)			(57)		762	762			
100100034	VIRGIN	UT		03/28/2023		1,551		(143)			(143)		1,408	1,408			
100100037	EDISON	NJ		03/28/2023		881		(40)			(40)		841	841			
100100038	DAVENPORT	FL		03/28/2023		1,846		(98)			(98)		1,748	1,748			
100100039	SEASIDE HEIGHTS	NJ		03/28/2023		2,491		(76)			(76)		2,415	2,415			
100100044	TAMARAC	FL		03/28/2023		637		(61)			(61)		576	576			
100100045	EDINBURG	TX		03/28/2023		23,274		(2,250)			(2,250)		21,024	21,024			
100100049	LAKESIDE	AZ		03/28/2023		1,861		(111)			(111)		1,750	1,750			
100100050	DAYTONA BEACH	FL		03/28/2023		792		(50)			(50)		742	742			
100100051	GEORGETOWN	DE		03/28/2023		2,211		(72)			(72)		2,139	2,139			
100100052	POCONO SUMMIT	PA		03/28/2023		1,588		(60)			(60)		1,528	1,528			
100100053	HONOLULU	HI		03/28/2023		1,688		(57)			(57)		1,631	1,631			
100100054	HONOLULU	HI		03/28/2023		1,469		(55)			(55)		1,414	1,414			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100057	GAINESVILLE	FL		03/28/2023		1,110		(102)			(102)		1,008	1,008			
100100058	MIAMI	FL		03/28/2023		1,695		(88)			(88)		1,607	1,607			
100100060	OCALA	FL		03/28/2023		1,510		6			6		1,516	1,516			
100100061	LAKELAND	FL		03/28/2023		906		(48)			(48)		858	858			
100100064	LAKELAND	FL		03/28/2023		959		(48)			(48)		911	911			
100100066	MIAMI	FL		03/28/2023		7,529		115			115		7,644	7,644			
100100070	MYRTLE BEACH	SC		03/28/2023		764		(41)			(41)		723	723			
100100072	KATY	TX		03/28/2023		905		(62)			(62)		843	843			
100100073	MEMPHIS	TN		03/28/2023		1,532		(2)			(2)		1,530	1,530			
100100075	ST. CLOUD	FL		03/28/2023		636		(74)			(74)		562	562			
100100078	DELRAY BEACH	FL		03/28/2023		1,678		(63)			(63)		1,615	1,615			
100100079	MIAMI	FL		03/28/2023		3,078		(101)			(101)		2,977	2,977			
100100080	SILER CITY	NC		03/28/2023		858		(44)			(44)		814	814			
100100081	MIAMI	FL		03/28/2023		2,764		(92)			(92)		2,672	2,672			
100100084	PORTER	TX		03/28/2023		477		(5)			(5)		472	472			
100100086	WAYNE	PA		03/28/2023		13,270		(11,183)			(11,183)		2,087	2,087			
100100088	CATHEDRAL CITY	CA		03/28/2023		11,143		(105)			(105)		11,038	11,038			
100100089	RIO GRANDE CITY	TX		03/28/2023		832		(34)			(34)		798	798			
100100090	CHICAGO	IL		03/28/2023		7,213		(135)			(135)		7,078	7,078			
100100091	CHICAGO	IL		03/28/2023		1,916		(30)			(30)		1,886	1,886			
100100092	SWANNANOA	NC		03/28/2023		2,175		(55)			(55)		2,120	2,120			
100100093	CHARLOTTE	NC		03/28/2023		2,343		(40)			(40)		2,303	2,303			
100100094	LAKEWOOD	CO		03/28/2023		4,632		119			119		4,751	4,751			
100100097	MYRTLE BEACH	SC		03/28/2023		3,130		(89)			(89)		3,041	3,041			
100100098	MYRTLE BEACH	SC		03/28/2023		2,589		(101)			(101)		2,488	2,488			
100100099	KISSIMMEE	FL		03/28/2023		1,089		2			2		1,091	1,091			
100100100	MONETA	VA		03/28/2023		3,510		20			20		3,530	3,530			
100100101	MANSFIELD	TX		03/28/2023		11,462		(560)			(560)		10,902	10,902			
100100103	EVANSVILLE	IN		03/28/2023		1,139		(24)			(24)		1,115	1,115			
100100107	FAYETTEVILLE	NC		03/28/2023		1,003		(36)			(36)		967	967			
100100108	ORLANDO	FL		03/28/2023		1,485		(40)			(40)		1,445	1,445			
100100109	MEDFORD	OR		03/28/2023		4,145		48			48		4,193	4,193			
100100110	PALM BEACH GARDENS	FL		03/28/2023		3,126		14			14		3,140	3,140			
100100111	HAUULA	HI		03/28/2023		2,022		(83)			(83)		1,939	1,939			
100100113	ARCADIA	FL		03/28/2023		2,701		67			67		2,768	2,768			
100100114	MIAMI	FL		03/28/2023		2,601		(70)			(70)		2,531	2,531			
100100115	BAYONNE	NJ		03/28/2023		2,103		1			1		2,104	2,104			
100100118	KANSAS CITY	MO		03/28/2023		1,396		(15)			(15)		1,381	1,381			
100100119	KIHEI	HI		03/28/2023		6,515		(88)			(88)		6,427	6,427			
100100120	MIAMI	FL		03/28/2023		10,849		696			696		11,545	11,545			
100100121	WAUPUN	WI		03/28/2023		898		(25)			(25)		873	873			
100100123	WEST HAVEN	CT		03/28/2023		1,250		18			18		1,268	1,268			
100100125	MIAMI	FL		03/28/2023		6,427		(120)			(120)		6,307	6,307			
100100126	MIAMI	FL		03/28/2023		2,264		(33)			(33)		2,231	2,231			
100100127	ORLANDO	FL		03/28/2023		4,578		(102)			(102)		4,476	4,476			
100100128	CONROE	TX		03/28/2023		1,567		(14)			(14)		1,553	1,553			
100100129	BAYTOWN	TX		03/28/2023		1,121		(42)			(42)		1,079	1,079			
100100130	MIAMI	FL		03/28/2023		2,014		20			20		2,034	2,034			
100100131	RICHMOND	CA		03/28/2023		3,141		26			26		3,167	3,167			
100100132	HOUSTON	TX		03/28/2023		1,037		28			28		1,065	1,065			
100100134	DORAL	FL		03/28/2023		1,332		(16)			(16)		1,316	1,316			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100137	FORT LAUDERDALE	FL		03/28/2023		1,492		(25)			(25)		1,467	1,467			
100100139	LOXAHATCHEE	FL		03/28/2023		8,881		199			199		9,080	9,080			
100100140	PENSACOLA	FL		03/28/2023		1,047		(27)			(27)		1,020	1,020			
100100141	PORT HUENEME	CA		03/28/2023		3,956		5			5		3,961	3,961			
100100142	SAVANNAH	GA		03/28/2023		1,507		(31)			(31)		1,476	1,476			
100100143	DESTIN	FL		03/28/2023		1,484		(73)			(73)		1,411	1,411			
100100146	RIVERVIEW	FL		03/28/2023		2,536		60			60		2,596	2,596			
100100147	MEMPHIS	TN		03/28/2023		1,653		(47)			(47)		1,606	1,606			
100100148	TOMBALL	TX		03/28/2023		2,428		(41)			(41)		2,387	2,387			
100100149	WATERBURY	CT		03/28/2023		6,236		(150)			(150)		6,086	6,086			
100100150	DURHAM	NC		03/28/2023		990		(51)			(51)		939	939			
100100151	POLK CITY	FL		03/28/2023		804		(47)			(47)		757	757			
100100162	HOLLISTER	CA		03/17/2023		3,890		158			158		4,048	4,048			
100100164	TAMPA	FL		03/17/2023		4,110		13			13		4,123	4,123			
100100165	INDIANAPOLIS	IN		03/17/2023		1,149		(22)			(22)		1,127	1,127			
100100170	SHAWNEE	KS		03/17/2023		1,486		(28)			(28)		1,458	1,458			
100100171	KANSAS CITY	MO		03/17/2023		1,138		(29)			(29)		1,109	1,109			
100100172	CHICAGO	IL		03/17/2023		2,166		(65)			(65)		2,101	2,101			
100100175	MOUNT LAUREL	NJ		03/17/2023		1,262		(24)			(24)		1,238	1,238			
100100176	YONKERS	NY		03/17/2023		4,926		(83)			(83)		4,843	4,843			
100100177	LAKEHURST	NJ		03/17/2023		2,526		(47)			(47)		2,479	2,479			
100100178	NEW BRITAIN	CT		03/17/2023		2,615		(46)			(46)		2,569	2,569			
100100180	SHIRLEY	NY		03/17/2023		2,835		(69)			(69)		2,766	2,766			
100100181	OVIEDO	FL		03/17/2023		3,018		310			310		3,328	3,328			
100100183	ROOSEVELT	NY		03/17/2023		3,451		(84)			(84)		3,367	3,367			
100100184	DAYTON	OH		03/17/2023		854		(27)			(27)		827	827			
100100185	BALTIMORE	MD		03/17/2023		1,399		(16)			(16)		1,383	1,383			
100100187	NAMPA	ID		03/17/2023		2,000		(65)			(65)		1,935	1,935			
100100188	TRENTON	NJ		03/17/2023		10,632		(347)			(347)		10,285	10,285			
100100190	ALPHARETTA	GA		03/17/2023		5,989		(129)			(129)		5,860	5,860			
100100191	MILWAUKEE	WI		03/17/2023		860		(20)			(20)		840	840			
100100193	PHILADELPHIA	PA		03/17/2023		1,604		(51)			(51)		1,553	1,553			
100100194	POUGHKEEPSIE	NY		03/17/2023		1,627		(46)			(46)		1,581	1,581			
100100196	BRENTWOOD	NY		03/17/2023		6,503		(185)			(185)		6,318	6,318			
100100197	ATLANTA	GA		03/17/2023		2,035		(38)			(38)		1,997	1,997			
100100200	LANSING	MI		03/17/2023		744		(17)			(17)		727	727			
100100201	CLEVELAND HEIGHTS	OH		03/17/2023		2,600		(39)			(39)		2,561	2,561			
100100206	IRVINGTON	NJ		03/17/2023		4,503		(84)			(84)		4,419	4,419			
100100208	SOUTH BEND	IN		03/17/2023		720		(25)			(25)		695	695			
100100210	JACKSONVILLE	FL		03/17/2023		3,207		(87)			(87)		3,120	3,120			
100100212	JACKSONVILLE	FL		03/17/2023		3,228		(88)			(88)		3,140	3,140			
100100213	WATERBURY	CT		03/17/2023		1,941		(36)			(36)		1,905	1,905			
100100216	LAKEWOOD	NJ		03/17/2023		3,228		(60)			(60)		3,168	3,168			
100100218	CLEVELAND HEIGHTS	OH		03/17/2023		1,690		(32)			(32)		1,658	1,658			
100100221	BROOKLYN	NY		03/17/2023		3,773		(144)			(144)		3,629	3,629			
100100223	SCRANTON	PA		03/17/2023		1,847		(17)			(17)		1,830	1,830			
100100224	NEWBURGH	NY		03/17/2023		2,468		213			213		2,681	2,681			
100100225	BALTIMORE	MD		03/17/2023		723		(20)			(20)		703	703			
100100226	HEMPSTEAD	NY		03/17/2023		4,349		(126)			(126)		4,223	4,223			
100100227	ELYRIA	OH		03/17/2023		768		(13)			(13)		755	755			
100100228	YONKERS	NY		03/17/2023		7,578		(158)			(158)		7,420	7,420			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100231	BALTIMORE	MD		03/17/2023		1,384		(45)			(45)		1,339	1,339			
100100232	CHICAGO	IL		03/17/2023		2,387		(48)			(48)		2,339	2,339			
100100234	WALDEN	NY		03/17/2023		2,394		(40)			(40)		2,354	2,354			
100100236	HIGH POINT	NC		03/17/2023		1,024		(19)			(19)		1,005	1,005			
100100237	READING	PA		03/17/2023		1,432		(55)			(55)		1,377	1,377			
100100238	CHICAGO	IL		03/17/2023		801		(23)			(23)		778	778			
100100239	BALTIMORE	MD		03/17/2023		1,164		(33)			(33)		1,131	1,131			
100100240	SCOTT TOWNSHIP	PA		03/17/2023		2,267		(54)			(54)		2,213	2,213			
100100241	NEWARK	NJ		03/17/2023		2,525		159			159		2,684	2,684			
100100242	ELIZABETH	NJ		03/17/2023		4,277		(81)			(81)		4,196	4,196			
100100243	TOBYHANNA	PA		03/17/2023		1,573		(38)			(38)		1,535	1,535			
100100247	LINDENHURST	NY		03/17/2023		4,867		(111)			(111)		4,756	4,756			
100100248	RALEIGH	NC		03/17/2023		1,485		(37)			(37)		1,448	1,448			
100100249	BERKELEY TOWNSHIP	NJ		03/17/2023		2,011		(48)			(48)		1,963	1,963			
100100250	STATEN ISLAND	NY		03/17/2023		13,943		(526)			(526)		13,417	13,417			
100100251	CLEVELAND	OH		03/17/2023		880		(20)			(20)		860	860			
100100252	TOMS RIVER	NJ		03/17/2023		3,254		(61)			(61)		3,193	3,193			
100100255	NEPTUNE	NJ		03/17/2023		2,499		(53)			(53)		2,446	2,446			
100100256	HICKSVILLE	NY		03/17/2023		5,405		(206)			(206)		5,199	5,199			
100100257	WOODRIDGE	NY		03/17/2023		964		(23)			(23)		941	941			
100100258	JAMAICA	NY		03/17/2023		4,269		(129)			(129)		4,140	4,140			
100100259	BROOKLYN	NY		03/17/2023		6,532		393			393		6,925	6,925			
100100263	CHICAGO	IL		03/17/2023		1,111		(43)			(43)		1,068	1,068			
100100264	TRENTON	NJ		03/17/2023		1,166		73			73		1,239	1,239			
100100265	PHILADELPHIA	PA		03/17/2023		1,886		(50)			(50)		1,836	1,836			
100100266	HOMESTEAD	FL		03/17/2023		2,730		(54)			(54)		2,676	2,676			
100100267	BROOKHAVEN	NY		03/17/2023		3,020		(86)			(86)		2,934	2,934			
100100268	CHICAGO	IL		03/24/2023		1,619		(52)			(52)		1,567	1,567			
100100271	PRESCOTT VALLEY	AZ		03/24/2023		80		(2)			(2)		78	78			
100100272	MESA	AZ		03/24/2023		4,741		(141)			(141)		4,600	4,600			
100100273	KISSIMMEE	FL		03/24/2023		2,326		(141)			(141)		2,185	2,185			
100100275	NEW HAVEN	CT		03/24/2023		3,043		(145)			(145)		2,898	2,898			
100100277	DES PLAINES	IL		03/24/2023		2,932		(164)			(164)		2,768	2,768			
100100279	CLEVELAND	OH		03/24/2023		961		(48)			(48)		913	913			
100100280	SAN DIEGO	CA		03/24/2023		8,176		(20)			(20)		8,156	8,156			
100100281	BOWLING GREEN	KY		03/24/2023		3,962		(193)			(193)		3,769	3,769			
100100282	REUNION	FL		03/24/2023		4,262		(115)			(115)		4,147	4,147			
100100283	BAYONNE	NJ		03/24/2023		3,660		(139)			(139)		3,521	3,521			
100100284	STUDIO CITY	CA		03/24/2023		9,134		(120)			(120)		9,014	9,014			
100100285	KAPOLEI	HI		03/24/2023		12,227		(112)			(112)		12,115	12,115			
100100286	OCALA	FL		03/24/2023		5,541		68			68		5,609	5,609			
100100287	LINDENWOLD	NJ		03/24/2023		13,839		(836)			(836)		13,003	13,003			
100100288	DELRAY BEACH	FL		03/24/2023		960		(21)			(21)		939	939			
100100291	ROCKFORD	TN		03/24/2023		3,678		(121)			(121)		3,557	3,557			
100100292	HOUSTON	TX		03/24/2023		4,104		(102)			(102)		4,002	4,002			
100100294	LOS BANOS	CA		03/24/2023		21,211		(543)			(543)		20,668	20,668			
100100295	TEMPE	AZ		03/24/2023		3,907		(24)			(24)		3,883	3,883			
100100296	SUN CITY WEST	AZ		03/24/2023		182		(5)			(5)		177	177			
100100297	TOMBALL	TX		03/24/2023		859		(29)			(29)		830	830			
100100301	BROOKSVILLE	FL		03/24/2023		1,634		(80)			(80)		1,554	1,554			
100100302	CHICAGO	IL		03/24/2023		8,628		(46)			(46)		8,582	8,582			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100305	PALMDALE	CA		03/24/2023		6,179		(172)			(172)		6,007	6,007			
100100306	FORT WORTH	TX		03/24/2023		610		(14)			(14)		596	596			
100100309	KATY	TX		03/24/2023		2,086		(37)			(37)		2,049	2,049			
100100311	CHEEKTOWAGA	NY		04/27/2023		2,863		228			228		3,091	3,091			
100100312	KIMBOLTON	OH		04/27/2023		2,979		230			230		3,209	3,209			
100100314	SELDEN	NY		04/27/2023		4,298		297			297		4,595	4,595			
100100316	NEW YORK	NY		04/27/2023		42,652		6,204			6,204		48,856	48,856			
100100317	FRANKLIN	IN		04/27/2023		8,048		494			494		8,542	8,542			
100100318	MCHENRY	IL		04/27/2023		3,821		283			283		4,104	4,104			
100100320	GLENDALE	NY		04/27/2023		11,780		751			751		12,531	12,531			
100100321	WYNNEWOOD	PA		04/27/2023		3,649		260			260		3,909	3,909			
100100322	DIX HILLS	NY		04/27/2023		13,628		1,804			1,804		15,432	15,432			
100100323	NEW WAVERLY	TX		04/27/2023		5,198		355			355		5,553	5,553			
100100325	OZONE PARK	NY		04/27/2023		9,938		888			888		10,826	10,826			
100100326	SEAFORD	NY		04/27/2023		5,051		416			416		5,467	5,467			
100100327	SNOHOMISH	WA		04/27/2023		3,435		224			224		3,659	3,659			
100100328	RIVERSIDE	CA		04/27/2023		15,720		1,454			1,454		17,174	17,174			
100100329	GREENSBORO	NC		04/27/2023		1,438		60			60		1,498	1,498			
100100330	WEBSTER	NY		04/27/2023		4,209		412			412		4,621	4,621			
100100332	PEMBROKE PINES	FL		04/27/2023		4,029		511			511		4,540	4,540			
100100333	PLANTATION	FL		04/27/2023		12,151		1,129			1,129		13,280	13,280			
100100335	JAMAICA	NY		04/27/2023		7,057		756			756		7,813	7,813			
100100338	MIAMI BEACH	FL		04/27/2023		30,161		1,990			1,990		32,151	32,151			
100100340	JAMAICA	NY		04/27/2023		12,339		513			513		12,852	12,852			
100100341	STATEN ISLAND	NY		04/27/2023		11,307		1,147			1,147		12,454	12,454			
100100342	YORBA LINDA	CA		04/27/2023		12,574		612			612		13,186	13,186			
100100344	CARLSTADT	NJ		04/27/2023		5,432		500			500		5,932	5,932			
100100345	LITTLE ROCK	AR		04/27/2023		2,714		155			155		2,869	2,869			
100100346	ASTORIA	NY		04/27/2023		11,616		859			859		12,475	12,475			
100100347	SECAUCUS	NJ		04/27/2023		5,151		360			360		5,511	5,511			
100100348	COOPERSTOWN	NY		04/27/2023		4,346		258			258		4,604	4,604			
100100349	PATCHOGUE	NY		04/27/2023		5,834		359			359		6,193	6,193			
100100350	LOCH SHELDRAKE	NY		04/27/2023		1,833		117			117		1,950	1,950			
100100351	STRONGSVILLE	OH		04/27/2023		3,640		114			114		3,754	3,754			
100100352	STATEN ISLAND	NY		04/27/2023		7,198		563			563		7,761	7,761			
100100353	PHILADELPHIA	PA		04/27/2023		3,356		175			175		3,531	3,531			
100100354	STATEN ISLAND	NY		04/27/2023		7,524		618			618		8,142	8,142			
100100356	SAN FRANCISCO	CA		04/27/2023		7,307		549	(3)		552		7,859	8,089		230	230
100100358	HUNTINGTON STATION	NY		04/27/2023		7,114		635			635		7,749	7,749			
100100360	NEW YORK	NY		04/27/2023		16,023		765			765		16,788	16,788			
100100361	DIX HILLS	NY		04/27/2023		147,095		10,053			10,053		157,148	157,148			
100100362	CHICAGO	IL		04/27/2023		3,060		79			79		3,139	3,139			
100100363	MILLER PLACE	NY		04/27/2023		23,033		1,713			1,713		24,746	24,746			
100100366	ROCKFORD	IL		04/27/2023		2,222		107			107		2,329	2,329			
100100367	JAMAICA	NY		04/27/2023		13,174		1,193			1,193		14,367	14,367			
100100368	CORONA	NY		04/27/2023		12,454		693			693		13,147	13,147			
100100369	BROOKLYN	NY		04/27/2023		13,881		674			674		14,555	14,555			
100100370	STATEN ISLAND	NY		04/27/2023		6,870		549			549		7,419	7,419			
100100371	EAST ELMHURST	NY		04/27/2023		13,224		627			627		13,851	13,851			
100100373	LOS GATOS	CA		04/27/2023		29,247		1,798			1,798		31,045	31,045			
100100374	LAUDERHILL	FL		04/27/2023		4,686		657			657		5,343	5,343			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100375	WOODSIDE	NY		04/27/2023		10,740		871			871		11,611	11,611			
100100376	HASBROUCK HEIGHTS	NJ		04/27/2023		8,855		544			544		9,399	9,399			
100100377	NAPLES	FL		04/27/2023		7,601		318			318		7,919	7,919			
100100379	RHINEBECK	NY		04/27/2023		11,616		916			916		12,532	12,532			
100100380	FLUSHING	NY		04/27/2023		7,973		1,090			1,090		9,063	9,063			
100100381	DIX HILLS	NY		04/27/2023		11,920		1,530			1,530		13,450	13,450			
100100382	BRONX	NY		04/27/2023		14,201		1,754			1,754		15,955	15,955			
100100383	FLUSHING	NY		04/27/2023		15,171		2,170			2,170		17,341	17,341			
100100384	EAST ELMHURST	NY		04/27/2023		11,526		269			269		11,795	11,795			
100100385	JAMAICA	NY		04/27/2023		8,750		176			176		8,926	8,926			
100100386	EAST SETAUKET	NY		04/27/2023		8,288		340			340		8,628	8,628			
100100387	ISLIP TERRACE	NY		04/27/2023		5,450		850			850		6,300	6,300			
100100388	BROOKLYN	NY		04/27/2023		10,274		1,110			1,110		11,384	11,384			
100100389	HUDSON	NY		04/27/2023		94,223		18,963			18,963		113,186	113,186			
100100390	ALBANY	NY		04/27/2023		5,664		379			379		6,043	6,043			
100100391	HOWELL	NJ		04/27/2023		9,321		765			765		10,086	10,086			
100100392	STATEN ISLAND	NY		04/27/2023		9,673		1,099			1,099		10,772	10,772			
100100393	BROOKLYN	NY		04/27/2023		8,307		1,187			1,187		9,494	9,494			
100100394	MIDDLETOWN	NY		04/27/2023		4,074		778			778		4,852	4,852			
100100395	CRESCO	PA		04/27/2023		2,712		173			173		2,885	2,885			
100100398	BROOKLYN	NY		04/27/2023		12,012		1,530			1,530		13,542	13,542			
100100399	NORTH GRAFTON	MA		04/27/2023		9,601		932			932		10,533	10,533			
100100400	BRONX	NY		04/27/2023		7,534		754			754		8,288	8,288			
100100401	GLEN COVE	NY		04/27/2023		2,883		210			210		3,093	3,093			
100100402	BRONX	NY		04/27/2023		8,207		869			869		9,076	9,076			
100100403	COLD BROOK	NY		04/27/2023		2,121		183			183		2,304	2,304			
100100405	FLUSHING	NY		04/27/2023		14,014		2,631			2,631		16,645	16,645			
100100406	MIDDLETOWN	NY		04/27/2023		4,309		237			237		4,546	4,546			
100100407	NORWOOD	PA		04/27/2023		4,054		595			595		4,649	4,649			
100100408	RIVERSIDE	CA		04/27/2023		3,298		102			102		3,400	3,400			
100100409	FLUSHING	NY		04/27/2023		4,705		520			520		5,225	5,225			
100100410	HICKSVILLE	NY		04/27/2023		11,535		1,845			1,845		13,380	13,380			
100100411	BROOKLYN	NY		04/27/2023		15,532		212			212		15,744	15,744			
100100412	MIDDLE VILLAGE	NY		04/27/2023		10,814		1,613			1,613		12,427	12,427			
100100413	DANBURY	CT		04/27/2023		4,398		118			118		4,516	4,516			
100100414	GLENEDEN BEACH	OR		04/27/2023		11,620		1,211			1,211		12,831	12,831			
100100416	PHILADELPHIA	PA		04/27/2023		2,127		193			193		2,320	2,320			
100100417	SAN ANTONIO	TX		04/27/2023		6,164		543			543		6,707	6,707			
100100419	JAMAICA	NY		04/27/2023		11,559		2,877			2,877		14,436	14,436			
100100420	HOUSTON	TX		04/27/2023		12,503		843			843		13,346	13,346			
100100422	BLACKWOOD	NJ		04/27/2023		10,309		153			153		10,462	10,462			
100100425	ELMHURST	NY		04/27/2023		10,091		1,407			1,407		11,498	11,498			
100100426	SOUTH PLAINFIELD	NJ		04/27/2023		3,635		54			54		3,689	3,689			
100100427	JUPITER	FL		04/27/2023		6,552		766			766		7,318	7,318			
100100428	KING OF PRUSSIA	PA		04/27/2023		11,088		987			987		12,075	12,075			
100100429	HOLBROOK	NY		04/27/2023		7,878		879			879		8,757	8,757			
100100430	MARLBOROUGH	MA		04/27/2023		12,445		799			799		13,244	13,244			
100100431	REGO PARK	NY		04/27/2023		8,633		1,137			1,137		9,770	9,770			
100100432	PLYMOUTH MEETING	PA		04/27/2023		4,263		152			152		4,415	4,415			
100100433	MIAMI	FL		04/27/2023		12,330		708			708		13,038	13,038			
100100436	STATEN ISLAND	NY		04/27/2023		10,070		816			816		10,886	10,886			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100437	MEDFORD	OR		04/27/2023		4,063		(173)			(173)		3,890	3,890			
100100438	FLUSHING	NY		04/27/2023		8,357		133			133		8,490	8,490			
100100439	JACKSON HEIGHTS	NY		04/27/2023		16,136		(70)			(70)		16,066	16,066			
100100440	BROOKLYN	NY		04/27/2023		5,475		26			26		5,501	5,501			
100100441	FONTANA	CA		04/27/2023		4,954		730			730		5,684	5,684			
100100443	YONKERS	NY		04/27/2023		8,515		216			216		8,731	8,731			
100100444	WINHALL	VT		04/27/2023		9,922		(205)			(205)		9,717	9,717			
100100445	CAMARILLO	CA		04/27/2023		8,809		(202)			(202)		8,607	8,607			
100100446	LOS ANGELES	CA		04/27/2023		16,425		(287)			(287)		16,138	16,138			
100100447	COVINGTON	LA		04/27/2023		2,189		148			148		2,337	2,337			
100100448	MELVILLE	NY		04/27/2023		29,339		295			295		29,634	29,634			
100100449	AVENTURA	FL		04/27/2023		4,109		280			280		4,389	4,389			
100100450	GOULDSBORO	PA		04/27/2023		2,551		(81)			(81)		2,470	2,470			
100100451	NEW HYDE PARK	NY		04/27/2023		6,425		64			64		6,489	6,489			
100100452	SCOTRUN	PA		04/27/2023		3,883		(5)			(5)		3,878	3,878			
100100455	PALMDALE	CA		04/27/2023		6,658		38			38		6,696	6,696			
100100457	ADELANTO	CA		04/27/2023		4,192		(57)			(57)		4,135	4,135			
100100458	ANNANDALE	NJ		04/27/2023		6,607		(70)			(70)		6,537	6,537			
100100459	CORONA	CA		04/27/2023		15,230		565			565		15,795	15,795			
100100461	HOLLYWOOD	FL		04/27/2023		4,559		26			26		4,585	4,585			
100100462	SAN ANTONIO	TX		04/27/2023		4,780		140			140		4,920	4,920			
100100463	OVERLAND PARK	KS		04/27/2023		10,074		(4)			(4)		10,070	10,070			
100100467	LEESBURG	VA		04/27/2023		17,949		156			156		18,105	18,105			
100100468	HAPPY VALLEY	OR		04/27/2023		63,241		921			921		64,162	64,162			
100100469	LOS ANGELES	CA		04/27/2023		2,180		340			340		2,520	2,520			
100100471	SAINT CLOUD	FL		04/27/2023		3,856		629			629		4,485	4,485			
100100473	CENTRAL ISLIP	NY		04/27/2023		4,295		465			465		4,760	4,760			
100100474	CORONA	NY		04/27/2023		13,772		2,936			2,936		16,708	16,708			
100100475	BROOKLYN	NY		04/27/2023		7,520		918			918		8,438	8,438			
100100476	STATEN ISLAND	NY		04/27/2023		8,521		1,981			1,981		10,502	10,502			
100100477	ROCHESTER	NY		04/27/2023		1,620		232			232		1,852	1,852			
100100478	PRESCOTT VALLEY	AZ		04/27/2023		6,444		1,063			1,063		7,507	7,507			
100100479	BOSTON	MA		04/27/2023		6,895		906			906		7,801	7,801			
100100481	PHILADELPHIA	PA		04/27/2023		3,428		482			482		3,910	3,910			
100100483	PISCATAWAY	NJ		04/27/2023		22,823		3,542			3,542		26,365	26,365			
100100484	NEW CASTLE	DE		04/27/2023		2,722		212			212		2,934	2,934			
100100485	FORT MYERS	FL		04/27/2023		2,885		273			273		3,158	3,158			
100100487	PEMBROKE PINES	FL		04/27/2023		3,610		234			234		3,844	3,844			
100100489	EAST STROUDSBURG	PA		04/27/2023		1,681		47			47		1,728	1,728			
100100491	HANOVER	PA		04/27/2023		1,857		21			21		1,878	1,878			
100100492	PRAIRIE GROVE	AR		04/27/2023		2,290		59			59		2,349	2,349			
100100493	KILLEEN	TX		04/27/2023		1,723		48			48		1,771	1,771			
100100494	BALTIMORE	MD		04/27/2023		3,002		97			97		3,099	3,099			
100100496	MIAMI	FL		04/27/2023		4,957		855			855		5,812	5,812			
100100499	SICKLERVILLE	NJ		04/27/2023		2,457		49			49		2,506	2,506			
100100503	JAMAICA	NY		04/27/2023		6,655		538			538		7,193	7,193			
100100504	WINDERMERE	FL		04/27/2023		5,595		(118)			(118)		5,477	5,477			
100100509	KELLER	TX		04/27/2023		11,738		(238)			(238)		11,500	11,500			
100100510	GODLEY	TX		04/27/2023		4,195		(141)			(141)		4,054	4,054			
100100512	ORLANDO	FL		04/27/2023		11,767		(186)			(186)		11,581	11,581			
100100518	LAKEWAY	TX		04/27/2023		7,643		(101)			(101)		7,542	7,542			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100521	ROYAL PALM BEACH	FL		04/27/2023		15,269		(608)			(608)		14,661	14,661			
100100526	MOORPARK	CA		04/27/2023		6,588		(147)			(147)		6,441	6,441			
100100528	HOLLYWOOD	FL		04/27/2023		3,217		(35)			(35)		3,182	3,182			
100100529	DRIPPING SPRINGS	TX		04/27/2023		4,975		(93)			(93)		4,882	4,882			
100100531	MIAMI BEACH	FL		04/27/2023		5,281		(87)			(87)		5,194	5,194			
100100532	LAWRENCEVILLE	GA		04/27/2023		4,253		(173)			(173)		4,080	4,080			
100100534	BOYNTON BEACH	FL		04/27/2023		12,797		(299)			(299)		12,498	12,498			
100100538	MCDONOUGH	GA		04/27/2023		1,407		(129)			(129)		1,278	1,278			
100100539	PLYMOUTH	CA		04/27/2023		6,138		(213)			(213)		5,925	5,925			
100100540	CHARLOTTE	NC		04/27/2023		3,728		(129)			(129)		3,599	3,599			
100100545	MORENO VALLEY	CA		04/27/2023		3,943		(106)			(106)		3,837	3,837			
100100546	LODI	CA		04/27/2023		11,632		(1,067)			(1,067)		10,565	10,565			
100100547	MILILANI	HI		04/27/2023		240,120		(1,717)			(1,717)		238,403	238,403			
100100549	POWDER SPRINGS	GA		04/27/2023		108,599		(3,099)			(3,099)		105,500	105,500			
100100550	SAINT CLOUD	FL		04/27/2023		4,267		10			10		4,277	4,277			
100100551	SIMI VALLEY	CA		04/27/2023		5,108		(106)			(106)		5,002	5,002			
100100552	NORTH EAST	PA		04/27/2023		3,393		(109)			(109)		3,284	3,284			
100100553	DESERT HOT SPRINGS	CA		04/27/2023		2,936		(63)			(63)		2,873	2,873			
100100554	TEHACHAPI	CA		04/27/2023		5,082		(103)			(103)		4,979	4,979			
100100557	HOUSTON	TX		04/27/2023		2,415		(139)			(139)		2,276	2,276			
100100558	WILLIS	TX		04/27/2023		2,259		(213)			(213)		2,046	2,046			
100100559	LONG BRANCH	NJ		04/27/2023		2,069		(129)			(129)		1,940	1,940			
100100562	FORT WORTH	TX		04/27/2023		3,272		(202)			(202)		3,070	3,070			
100100566	PLEASANT VIEW	UT		04/27/2023		4,882		(98)			(98)		4,784	4,784			
100100568	DENVER	CO		04/27/2023		6,343		(67)			(67)		6,276	6,276			
100100576	HAYWARD	CA		04/27/2023		5,603		(139)			(139)		5,464	5,464			
100100578	SAN ANTONIO	TX		04/27/2023		5,494		(473)			(473)		5,021	5,021			
100100579	CAVE CREEK	AZ		04/27/2023		27,461		(1,377)			(1,377)		26,084	26,084			
100100581	LAWRENCEVILLE	GA		04/27/2023		36,148		(1,210)			(1,210)		34,938	34,938			
100100583	WEST PALM BEACH	FL		04/27/2023		938		(53)			(53)		885	885			
100100584	CHULA VISTA	CA		04/27/2023		2,688		(117)			(117)		2,571	2,571			
100100585	TAVERNIER	FL		04/27/2023		264		(9)			(9)		255	255			
100100586	FRESNO	TX		04/27/2023		1,102		(76)			(76)		1,026	1,026			
100100592	JOSHUA TREE	CA		04/27/2023		1,629		(101)			(101)		1,528	1,528			
100100595	HOUSTON	TX		04/27/2023		1,537		(49)			(49)		1,488	1,488			
100100598	MERIDIANVILLE	AL		04/27/2023		13							13	13			
100100599	ODENVILLE	AL		04/27/2023		2,301		6			6		2,307	2,307			
100100603	NASHVILLE	TN		04/27/2023		5,056		(100)			(100)		4,956	4,956			
100100604	SACRAMENTO	CA		04/27/2023		5,177		(254)			(254)		4,923	4,923			
100100608	BAYONNE	NJ		04/27/2023		5,529		(165)			(165)		5,364	5,364			
100100611	SALEM	OR		04/27/2023		3,079		(130)			(130)		2,949	2,949			
100100614	PHOENIX	AZ		04/27/2023		3,374		(115)			(115)		3,259	3,259			
100100615	SURFSIDE BEACH	SC		04/27/2023		2,007		(86)			(86)		1,921	1,921			
100100616	SAINT AUGUSTINE	FL		04/27/2023		3,952		(46)			(46)		3,906	3,906			
100100618	BRADENTON	FL		04/27/2023		1,129		(74)			(74)		1,055	1,055			
100100621	NEW BRITAIN	CT		04/27/2023		2,732		(139)			(139)		2,593	2,593			
100100623	ROCHESTER	WA		04/27/2023		2,358		(86)			(86)		2,272	2,272			
100100624	MORENO VALLEY	CA		04/27/2023		7,259		(390)			(390)		6,869	6,869			
100100625	WAYNESVILLE	NC		04/27/2023		1,795		(93)			(93)		1,702	1,702			
100100628	COLORADO SPRINGS	CO		04/27/2023		1,812		(95)			(95)		1,717	1,717			
100100634	CONYERS	GA		04/27/2023		858		(72)			(72)		786	786			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100635	RIVERSIDE	NJ		04/27/2023		2,327		(135)			(135)		2,192	2,192			
100100637	HUMBLE	TX		04/27/2023		1,481		(81)			(81)		1,400	1,400			
100100638	MIAMI	FL		04/27/2023		2,468		(103)			(103)		2,365	2,365			
100100641	WEST COVINA	CA		03/28/2023		5,696		(124)			(124)		5,572	5,572			
100100642	HOUSTON	TX		03/28/2023		6,091		(31)			(31)		6,060	6,060			
100100643	ATLANTA	GA		03/28/2023		1,960		(41)			(41)		1,919	1,919			
100100644	COLTON	CA		03/28/2023		4,077		(73)			(73)		4,004	4,004			
100100645	EAGLE POINT	OR		03/28/2023		4,401		(53)			(53)		4,348	4,348			
100100647	BAKERSFIELD	CA		04/28/2023		2,973		(106)			(106)		2,867	2,867			
100100648	ELIZABETH	NJ		04/28/2023		3,591		66			66		3,657	3,657			
100100649	ANNAPOLIS	MD		04/28/2023		3,994		(8)			(8)		3,986	3,986			
100100650	LIMMOKALEE	FL		04/28/2023		2,714		104			104		2,818	2,818			
100100651	LAS VEGAS	NV		04/28/2023		3,478		135			135		3,613	3,613			
100100653	DELANCO	NJ		04/28/2023		11,536		127			127		11,663	11,663			
100100654	ROCKVILLE	MD		04/28/2023		6,332		55			55		6,387	6,387			
100100655	CHARLOTTE	NC		04/28/2023		2,403		(8)			(8)		2,395	2,395			
100100656	WOODBRIDGE	VA		04/28/2023		4,467		157			157		4,624	4,624			
100100657	NORTH LAS VEGAS	NV		04/28/2023		4,231		82			82		4,313	4,313			
100100658	MARTINEZ	CA		04/28/2023		3,250		163			163		3,413	3,413			
100100659	LAKE VILLA	IL		04/28/2023		3,582		116			116		3,698	3,698			
100100660	ATCO	NJ		04/28/2023		5,367		(86)			(86)		5,281	5,281			
100100661	NORTH LAS VEGAS	NV		04/28/2023		57,483		1,862			1,862		59,345	59,345			
100100662	EAST ORANGE	NJ		04/28/2023		2,683		(22)			(22)		2,661	2,661			
100100663	PHOENIX	AZ		04/28/2023		2,807		233			233		3,040	3,040			
100100664	FREDERICKSBURG	VA		04/28/2023		5,186		82			82		5,268	5,268			
100100665	BAKERSFIELD	CA		04/28/2023		2,341		71			71		2,412	2,412			
100100666	SANTA CLARA	CA		04/28/2023		9,782		784			784		10,566	10,566			
100100667	TRACY	CA		04/28/2023		5,471		538			538		6,009	6,009			
100100668	STAFFORD	VA		04/28/2023		2,269		(27)			(27)		2,242	2,242			
100100670	PENNSAUKEN	NJ		04/28/2023		2,725		100			100		2,825	2,825			
100100671	EGG HARBOR TOWNSHIP	NJ		04/28/2023		2,035		70			70		2,105	2,105			
100100672	LEHI	UT		04/28/2023		4,162		311			311		4,473	4,473			
100100673	LANHAM	MD		04/28/2023		6,033		150			150		6,183	6,183			
100100674	LONG BRANCH	NJ		04/28/2023		5,301		338			338		5,639	5,639			
100100675	LAS VEGAS	NV		04/28/2023		2,494		101			101		2,595	2,595			
100100676	SEMINOLE	FL		04/28/2023		3,035		136			136		3,171	3,171			
100100677	LA PLATA	MD		04/28/2023		4,536		250			250		4,786	4,786			
100100678	RIALTO	CA		04/28/2023		5,283		211			211		5,494	5,494			
100100679	ROCKVILLE	MD		04/28/2023		10,121		708			708		10,829	10,829			
100100680	CHESTER	VA		04/28/2023		4,171		270			270		4,441	4,441			
100100681	HOUSTON	TX		04/28/2023		2,487		11			11		2,498	2,498			
100100682	CHICAGO	IL		04/28/2023		3,114		136			136		3,250	3,250			
100100683	HYATTSVILLE	MD		04/28/2023		5,272		411			411		5,683	5,683			
100100684	PAHRUMP	NV		04/28/2023		4,291		225			225		4,516	4,516			
100100686	CULPEPPER	VA		04/28/2023		3,580		103			103		3,683	3,683			
100100687	WINGATE	NC		04/28/2023		8,309		203			203		8,512	8,512			
100100688	LOS ANGELES	CA		04/28/2023		18,916		661			661		19,577	19,577			
100100689	PASADENA	TX		04/28/2023		15,661		137			137		15,798	15,798			
100100690	HANOVER PARK	IL		04/28/2023		3,595		88			88		3,683	3,683			
100100691	GLENDALE	AZ		04/28/2023		3,776		165	(3)		168		3,944	4,213		269	269
100100692	RICHMOND	VA		04/28/2023		3,204		5			5		3,209	3,209			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100693	ST GEORGE	UT		04/28/2023		5,993		136			136		6,129	6,129			
100100694	LOCKPORT	IL		04/28/2023		2,129		(41)			(41)		2,088	2,088			
100100695	LANHAM	MD		04/28/2023		5,421		252			252		5,673	5,673			
100100696	THOUSAND OAKS	CA		04/28/2023		9,287		249			249		9,536	9,536			
100100697	ELKRIDGE	MD		04/28/2023		3,203		83			83		3,286	3,286			
100100698	MESQUITE	TX		04/28/2023		8,733		(373)			(373)		8,360	8,360			
100100700	LAS VEGAS	NV		04/28/2023		3,758		(125)			(125)		3,633	3,633			
100100701	KUNKLETOWN	PA		04/28/2023		3,456		313			313		3,769	3,769			
100100702	EATONTOWN	NJ		04/28/2023		4,385		121			121		4,506	4,506			
100100703	NEWARK	NJ		04/28/2023		4,334		137			137		4,471	4,471			
100100704	CHICAGO	IL		04/28/2023		3,140		94			94		3,234	3,234			
100100705	FREDERICKSBURG	VA		04/28/2023		3,586		322			322		3,908	3,908			
100100706	SHELTON	CT		04/28/2023		14,143		1,048			1,048		15,191	15,191			
100100707	NORTH CHARLESTON	SC		04/28/2023		3,222		124			124		3,346	3,346			
100100708	CHICAGO	IL		04/28/2023		3,760		37			37		3,797	3,797			
100100709	HOUSTON	TX		04/28/2023		3,112		75			75		3,187	3,187			
100100710	NORTH ARLINGTON	NJ		04/28/2023		6,570		146			146		6,716	6,716			
100100711	SACRAMENTO	CA		04/28/2023		2,817		89			89		2,906	2,906			
100100712	ZION	IL		04/28/2023		2,300		62			62		2,362	2,362			
100100713	LANCASTER	CA		04/28/2023		22,061		1,108			1,108		23,169	23,169			
100100714	OREM	UT		04/28/2023		3,407		351			351		3,758	3,758			
100100715	WEST VALLEY CITY	UT		04/28/2023		3,923		436			436		4,359	4,359			
100100716	LANDOVER	MD		04/28/2023		3,288		104			104		3,392	3,392			
100100718	MILLINGTON	NJ		04/28/2023		4,654		285			285		4,939	4,939			
100100719	VISALIA	CA		04/28/2023		3,324		229			229		3,553	3,553			
100100720	MAYWOOD	CA		04/28/2023		7,500		606			606		8,106	8,106			
100100721	CHICAGO	IL		04/28/2023		4,297		211			211		4,508	4,508			
100100722	GREELEY	CO		04/28/2023		8,400		230			230		8,630	8,630			
100100723	HOUSTON	TX		04/28/2023		66,455		1,633			1,633		68,088	68,088			
100100724	MODESTO	CA		04/28/2023		4,819		301			301		5,120	5,120			
100100725	FREDERICKSBURG	VA		04/28/2023		3,972		121			121		4,093	4,093			
100100726	KATY	TX		04/28/2023		6,424		328			328		6,752	6,752			
100100727	ALGONQUIN	IL		04/28/2023		24,211		668			668		24,879	24,879			
100100728	HOUSTON	TX		04/28/2023		4,139		160			160		4,299	4,299			
100100729	FREDERICKSBURG	VA		04/28/2023		3,930		275			275		4,205	4,205			
100100730	AUSTIN	TX		04/28/2023		13,880		673			673		14,553	14,553			
100100731	BALTIMORE	MD		04/28/2023		4,373		67			67		4,440	4,440			
100100732	ALGONA	WA		04/28/2023		5,341		280			280		5,621	5,621			
100100733	RIVERSIDE	NJ		04/28/2023		2,224		55			55		2,279	2,279			
100100734	NORTH LAS VEGAS	NV		04/28/2023		7,123		559			559		7,682	7,682			
100100735	SALEM	OR		04/28/2023		5,356		210			210		5,566	5,566			
100100736	AURORA	IL		04/28/2023		2,117		44			44		2,161	2,161			
100100737	INDIAN TRL	NC		04/28/2023		11,673		239			239		11,912	11,912			
100100738	MCHENRY	IL		04/28/2023		2,602		93			93		2,695	2,695			
100100739	PURCELLVILLE	VA		04/28/2023		12,125		949			949		13,074	13,074			
100100740	WALKERTOWN	NC		04/28/2023		32,025		468			468		32,493	32,493			
100100742	BOCA RATON	FL		04/28/2023		14,218		(227)			(227)		13,991	13,991			
100100743	AURORA	IL		04/28/2023		2,142		63			63		2,205	2,205			
100100744	MUNDELEIN	IL		04/28/2023		2,724		76			76		2,800	2,800			
100100745	BEL AIR	MD		04/28/2023		26,954		680			680		27,634	27,634			
100100746	CHARLOTTE	NC		04/28/2023		15,428		(250)			(250)		15,178	15,178			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100747	GREELEY	CO		04/28/2023		5,078		110			110		5,188	5,188			
100100749	FRANKLIN PARK	IL		04/28/2023		3,308		102			102		3,410	3,410			
100100751	TRENTON	NJ		04/28/2023		1,929							1,929	1,929			
100100752	FRIENDSWOOD	TX		04/28/2023		2,716		11			11		2,727	2,727			
100100753	ALEXANDRIA	VA		04/28/2023		5,160		21			21		5,181	5,181			
100100754	ROSHARON	TX		04/28/2023		13,907		(177)			(177)		13,730	13,730			
100100755	HOUSTON	TX		04/28/2023		9,619		(331)			(331)		9,288	9,288			
100100756	DANBURY	CT		04/28/2023		5,067		118			118		5,185	5,185			
100100758	AURORA	IL		04/28/2023		6,633		27			27		6,660	6,660			
100100759	GLEN ALLEN	VA		04/28/2023		6,277		(298)			(298)		5,979	5,979			
100100760	CHARLOTTE	NC		04/28/2023		9,746		(425)			(425)		9,321	9,321			
100100761	HOMEWOOD	IL		04/28/2023		2,144		(4)			(4)		2,140	2,140			
100100762	WINDSOR MILL	MD		04/28/2023		2,561		43			43		2,604	2,604			
100100764	HOUSTON	TX		04/28/2023		5,516		76			76		5,592	5,592			
100100765	HUMBLE	TX		04/28/2023		1,894		(49)			(49)		1,845	1,845			
100100766	GAITHERSBURG	MD		04/28/2023		5,490		181			181		5,671	5,671			
100100767	HUNTINGTOWN	MD		04/28/2023		5,221		168			168		5,389	5,389			
100100768	SPRING	TX		04/28/2023		2,306		(63)			(63)		2,243	2,243			
100100769	WILLINGBORO	NJ		04/28/2023		2,189		(76)			(76)		2,113	2,113			
100100770	OWINGS MILLS	MD		04/28/2023		2,896		(25)			(25)		2,871	2,871			
100100771	PARK CITY	IL		04/28/2023		2,326		(42)			(42)		2,284	2,284			
100100772	SUMMERVILLE	SC		04/28/2023		6,020		79			79		6,099	6,099			
100100773	STERLING	VA		04/28/2023		4,709		95			95		4,804	4,804			
100100774	NEW MILFORD	CT		04/28/2023		5,690		275			275		5,965	5,965			
100100776	FORT LAUDERDALE	FL		04/28/2023		3,399		74			74		3,473	3,473			
100100777	BERWYN	IL		04/28/2023		6,021		471			471		6,492	6,492			
100100778	FRESNO	CA		04/28/2023		2,362		215			215		2,577	2,577			
100100779	GILROY	CA		04/28/2023		16,937		1,482			1,482		18,419	18,419			
100100780	BALTIMORE	MD		04/28/2023		2,427		63			63		2,490	2,490			
100100781	HYATTSVILLE	MD		04/28/2023		3,773		405			405		4,178	4,178			
100100782	WALDORF	MD		04/28/2023		4,056		220			220		4,276	4,276			
100100783	BAKERSFIELD	CA		04/28/2023		2,594		200			200		2,794	2,794			
100100784	FAIRFAX	VA		04/28/2023		9,562		1,270			1,270		10,832	10,832			
100100785	SAN JOSE	CA		04/28/2023		12,337		1,367			1,367		13,704	13,704			
100100786	FRESNO	CA		04/28/2023		6,737		255			255		6,992	6,992			
100100788	SAN PABLO	CA		04/28/2023		16,290		1,755			1,755		18,045	18,045			
100100789	GAITHERSBURG	MD		04/28/2023		4,616		283			283		4,899	4,899			
100100790	FORT WASHINGTON	MD		04/28/2023		16,174		798			798		16,972	16,972			
100100791	MONROE	NC		04/28/2023		9,848		464			464		10,312	10,312			
100100792	LA PLATA	MD		04/28/2023		4,277		241			241		4,518	4,518			
100100793	MATTHEWS	NC		04/28/2023		3,317		23			23		3,340	3,340			
100100794	BARNEGAT	NJ		04/28/2023		1,958		33			33		1,991	1,991			
100100795	SAN JOSE	CA		04/28/2023		10,427		733			733		11,160	11,160			
100100796	RALEIGH	NC		04/28/2023		2,814		37			37		2,851	2,851			
100100798	STANWOOD	WA		04/28/2023		11,410		689			689		12,099	12,099			
100100799	DENVER	CO		04/28/2023		90,327		3,772			3,772		94,099	94,099			
100100800	HAGERSTOWN	MD		04/28/2023		3,356		47			47		3,403	3,403			
100100801	CENTREVILLE	VA		04/28/2023		7,316		136			136		7,452	7,452			
100100802	SOUTH AMBOY	NJ		04/28/2023		8,951		192			192		9,143	9,143			
100100803	BROOKFIELD	CT		04/28/2023		8,085		397			397		8,482	8,482			
100100804	STAFFORD	VA		04/28/2023		3,869		(49)			(49)		3,820	3,820			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100805	LOS BANOS	CA		04/28/2023		12,411		722			722		13,133	13,133			
100100806	NORTH POTOMAC	MD		04/28/2023		6,709		199			199		6,908	6,908			
100100807	MINT HILL	NC		04/28/2023		16,958		(612)			(612)		16,346	16,346			
100100808	GLEN BURNIE	MD		04/28/2023		4,530		117			117		4,647	4,647			
100100809	BEACH PARK	IL		04/28/2023		11,006		198			198		11,204	11,204			
100100810	DAMASCUS	OR		04/28/2023		4,851		(108)			(108)		4,743	4,743			
100100811	SPRINGFIELD	VA		04/28/2023		2,884		18			18		2,902	2,902			
100100812	HOUSTON	TX		04/28/2023		2,543		18			18		2,561	2,561			
100100813	GLEN BURNIE	MD		04/28/2023		4,677		91			91		4,768	4,768			
100100816	BEACH PARK	IL		04/28/2023		3,277		139			139		3,416	3,416			
100100817	SAN ANTONIO	TX		04/28/2023		2,736		65			65		2,801	2,801			
100100818	HAMILTON	NJ		04/28/2023		2,193		48			48		2,241	2,241			
100100819	DENVER	CO		04/28/2023		4,825		591			591		5,416	5,416			
100100821	UPPER MARLBORO	MD		04/28/2023		34,977		1,192			1,192		36,169	36,169			
100100822	GURNEE	IL		04/28/2023		6,760		386			386		7,146	7,146			
100100823	PASADENA	MD		04/28/2023		2,253		118			118		2,371	2,371			
100100824	WOODBURN	OR		04/28/2023		8,475		526			526		9,001	9,001			
100100825	POOLESVILLE	MD		04/28/2023		5,652		643			643		6,295	6,295			
100100826	PHOENIX	AZ		04/28/2023		2,944		177			177		3,121	3,121			
100100827	ROCKFORD	IL		04/28/2023		9,401		321			321		9,722	9,722			
100100828	HANFORD	CA		04/28/2023		4,126		300			300		4,426	4,426			
100100830	CHICAGO	IL		04/28/2023		7,039		(12)			(12)		7,027	7,027			
100100831	BRIGHTON	CO		04/28/2023		5,156		69			69		5,225	5,225			
100100832	BOLINGBROOK	IL		04/28/2023		3,383		88			88		3,471	3,471			
100100833	EDGWATER PARK	NJ		04/28/2023		3,990		143			143		4,133	4,133			
100100835	SPOTSYLVANIA	VA		04/28/2023		4,350		(51)			(51)		4,299	4,299			
100100836	REISTERSTOWN	MD		04/28/2023		3,823		80			80		3,903	3,903			
100100837	NEW CARROLLTON	MD		04/28/2023		4,138		117			117		4,255	4,255			
100100838	EASTON	MD		04/28/2023		2,829		31			31		2,860	2,860			
100100839	MONTGOMERY VILLAGE	MD		04/28/2023		4,255		225			225		4,480	4,480			
100100841	KEYPORT	NJ		04/28/2023		4,319		274			274		4,593	4,593			
100100842	LAS VEGAS	NV		04/28/2023		26,336		293			293		26,629	26,629			
100100843	ROSELLE PARK	NJ		04/28/2023		3,605		162			162		3,767	3,767			
100100844	OAKLAND	CA		04/28/2023		13,508		1,021			1,021		14,529	14,529			
100100845	HAGERSTOWN	MD		04/28/2023		3,100		(79)			(79)		3,021	3,021			
100100847	LOCKPORT	IL		04/28/2023		82,757		1,981			1,981		84,738	84,738			
100100848	SHELTON	CT		04/28/2023		4,784		100			100		4,884	4,884			
100100849	DANBURY	CT		04/28/2023		4,419		91			91		4,510	4,510			
100100850	BAKERSFIELD	CA		04/28/2023		1,908		(13)			(13)		1,895	1,895			
100100851	JOLIET	IL		04/28/2023		8,189		212			212		8,401	8,401			
100100854	FAIRFIELD	CA		04/28/2023		8,109		1,178			1,178		9,287	9,287			
100100855	LEHIGH ACRES	FL		04/28/2023		3,780		71			71		3,851	3,851			
100100856	SEATTLE	WA		04/28/2023		3,026		247			247		3,273	3,273			
100100857	GLEN BURNIE	MD		04/28/2023		8,141		134			134		8,275	8,275			
100100858	YORKVILLE	IL		04/28/2023		5,927		478			478		6,405	6,405			
100100859	HAYWARD	CA		04/28/2023		28,928		2,692			2,692		31,620	31,620			
100100860	GRANITE FALLS	WA		04/28/2023		3,754		(26)			(26)		3,728	3,728			
100100861	SILVER SPRING	MD		04/28/2023		3,453		99			99		3,552	3,552			
100100862	GAITHERSBURG	MD		04/28/2023		16,506		1,219			1,219		17,725	17,725			
100100863	JESSUP	MD		04/28/2023		3,387		176			176		3,563	3,563			
100100864	WATERBURY	CT		04/28/2023		2,163		(37)			(37)		2,126	2,126			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100865	WEST NEW YORK	NJ		04/28/2023		8,721		268			268		8,989	8,989			
100100866	LOGAN	UT		04/28/2023		2,849		36			36		2,885	2,885			
100100867	GARDENA	CA		04/28/2023		7,633		258			258		7,891	7,891			
100100868	MATTAWA	WA		04/28/2023		4,813		361			361		5,174	5,174			
100100870	HARVARD	IL		04/28/2023		2,888		326			326		3,214	3,214			
100100871	COLLEGE PARK	MD		04/28/2023		8,422		484			484		8,906	8,906			
100100873	GERMANTOWN	MD		04/28/2023		5,523		313			313		5,836	5,836			
100100874	TAMPA	FL		04/28/2023		4,060		260			260		4,320	4,320			
100100875	SAN JACINTO	CA		04/28/2023		5,542		490			490		6,032	6,032			
100100876	WOODBRIDGE	VA		04/28/2023		4,796		266			266		5,062	5,062			
100100877	HOUSTON	TX		04/28/2023		9,760		196			196		9,956	9,956			
100100878	ROUND ROCK	TX		04/28/2023		4,858		235			235		5,093	5,093			
100100880	ROCKVILLE	MD		04/28/2023		10,683		675			675		11,358	11,358			
100100881	FREDERICK	MD		04/28/2023		5,615		346			346		5,961	5,961			
100100883	BOCA RATON	FL		04/28/2023		12,615		740			740		13,355	13,355			
100100884	NEWTOWN	CT		04/28/2023		12,275		(20)			(20)		12,255	12,255			
100100885	ALEXANDRIA	VA		04/28/2023		6,848		299			299		7,147	7,147			
100100886	BALTIMORE	MD		04/28/2023		29,069		401			401		29,470	29,470			
100100887	WILMINGTON	CA		04/28/2023		13,976		807			807		14,783	14,783			
100100888	NORWALK	CT		04/28/2023		9,540		312			312		9,852	9,852			
100100889	ROCKTON	IL		04/28/2023		17,649		284			284		17,933	17,933			
100100890	THORNTON	CO		04/28/2023		6,271		46			46		6,317	6,317			
100100891	LINDEN	VA		04/28/2023		6,706		120			120		6,826	6,826			
100100892	COLUMBIA	MD		04/28/2023		3,987		81			81		4,068	4,068			
100100894	DENVER	CO		04/28/2023		5,787		132			132		5,919	5,919			
100100895	ALEXANDRIA	VA		04/28/2023		10,937		286			286		11,223	11,223			
100100896	SAN ANTONIO	TX		04/28/2023		1,491		12			12		1,503	1,503			
100100897	LENEXA	KS		04/28/2023		9,576		290			290		9,866	9,866			
100100898	BALTIMORE	MD		04/28/2023		2,119		(16)			(16)		2,103	2,103			
100100899	SAN ANTONIO	TX		04/28/2023		1,844		(47)			(47)		1,797	1,797			
100100900	DELRAN	NJ		04/28/2023		7,284		118			118		7,402	7,402			
100100901	WEST PALM BCH	FL		04/28/2023		1,962		(77)			(77)		1,885	1,885			
100100905	COALINGA	CA		04/28/2023		3,428		150			150		3,578	3,578			
100100906	MILFORD	DE		04/28/2023		23,467		975			975		24,442	24,442			
100100907	BELTSVILLE	MD		04/28/2023		4,430		117			117		4,547	4,547			
100100908	BLUFFTON	SC		04/28/2023		4,087		23			23		4,110	4,110			
100100909	PITTSBURG	CA		04/28/2023		9,670		(58)			(58)		9,612	9,612			
100100910	STERLING	VA		04/28/2023		6,109		319			319		6,428	6,428			
100100911	HYATTSVILLE	MD		04/28/2023		2,313		96			96		2,409	2,409			
100100912	BURBANK	IL		04/28/2023		15,914		1,038			1,038		16,952	16,952			
100100914	SPRING	TX		04/28/2023		4,607		(110)			(110)		4,497	4,497			
100100915	FREEHOLD	NJ		04/28/2023		6,629		296			296		6,925	6,925			
100100918	AURORA	CO		04/28/2023		4,657		61			61		4,718	4,718			
100100920	MIAMI SHORES	FL		04/28/2023		29,597		1,783			1,783		31,380	31,380			
100100921	TRACY	CA		04/28/2023		5,745		656			656		6,401	6,401			
100100923	CREST HILL	IL		04/28/2023		3,328		123			123		3,451	3,451			
100100925	VALLEJO	CA		04/28/2023		6,124		337			337		6,461	6,461			
100100928	HOUSTON	TX		04/28/2023		2,473		(69)			(69)		2,404	2,404			
100100929	TAMPA	FL		04/28/2023		5,489		591			591		6,080	6,080			
100100935	KATY	TX		04/28/2023		2,388		(86)			(86)		2,302	2,302			
100100936	LEESBURG	VA		04/28/2023		6,498		256			256		6,754	6,754			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100937	PORT CHARLOTTE	FL		04/28/2023		1,847		(67)			(67)		1,780	1,780			
100100938	KISSIMMEE	FL		04/28/2023		3,421		198			198		3,619	3,619			
100100942	MANASSAS	VA		04/28/2023		3,395		(115)			(115)		3,280	3,280			
100100944	YUCAIPA	CA		04/28/2023		8,992		250			250		9,242	9,242			
100100945	ROSENBURG	TX		04/28/2023		4,228		(71)			(71)		4,157	4,157			
100100948	WILLIS	TX		04/28/2023		6,314		608			608		6,922	6,922			
100100949	CONROE	TX		04/28/2023		2,424		39			39		2,463	2,463			
100100950	SCOTTSDALE	AZ		04/28/2023		2,442		306			306		2,748	2,748			
100100951	SANTA ROSA	CA		04/28/2023		4,606		526			526		5,132	5,132			
100100952	CASA GRANDE	AZ		04/28/2023		4,208		594			594		4,802	4,802			
100100953	WEDOWEE	AL		04/28/2023		3,777		327			327		4,104	4,104			
100100957	NAVARRE	FL		04/28/2023		3,740		107			107		3,847	3,847			
100100959	GILBERT	AZ		04/28/2023		19,227		3,436			3,436		22,663	22,663			
100100961	BRISTOL	TN		04/28/2023		3,446		347			347		3,793	3,793			
100100962	MESA	AZ		04/28/2023		4,645		817			817		5,462	5,462			
100100963	ROCKWALL	TX		04/28/2023		8,840		709			709		9,549	9,549			
100100964	FISHERS	IN		04/28/2023		17,018		2,824			2,824		19,842	19,842			
100100965	HENDERSONVILLE	TN		04/28/2023		48,241		4,925			4,925		53,166	53,166			
100100968	BALTIMORE	MD		04/28/2023		6,737		1,219			1,219		7,956	7,956			
100100969	GREENSBORO	NC		04/28/2023		2,923		59			59		2,982	2,982			
100100970	SAINT AUGUSTINE	FL		04/28/2023		14,059		2,291			2,291		16,350	16,350			
100100972	WARWICK	MD		04/28/2023		4,953		658			658		5,611	5,611			
100100974	BROOKLYN	NY		04/28/2023		15,446		2,927			2,927		18,373	18,373			
100100975	CLEARWATER	FL		04/28/2023		10,940		1,893			1,893		12,833	12,833			
100100977	LOUISVILLE	KY		04/28/2023		26,262		5,614			5,614		31,876	31,876			
100100978	NORTH BRUNSWICK	NJ		04/28/2023		4,800		737			737		5,537	5,537			
100100979	LARKSPUR	CA		04/28/2023		33,642		7,129			7,129		40,771	40,771			
100100980	RANCHO CUCAMONGA	CA		04/28/2023		6,492		702			702		7,194	7,194			
100100981	CORPUS CHRISTI	TX		04/28/2023		13,595		1,052			1,052		14,647	14,647			
100100982	CONROE	TX		04/28/2023		3,952		478			478		4,430	4,430			
100100983	OCOEE	FL		04/28/2023		6,191		1,142			1,142		7,333	7,333			
100100985	ALAMO	CA		04/28/2023		16,891		3,776			3,776		20,667	20,667			
100100986	FONTANA	CA		04/28/2023		9,438		1,173			1,173		10,611	10,611			
100100989	SAN BERNARDINO	CA		04/28/2023		8,866		684			684		9,550	9,550			
100100990	LAS VEGAS	NV		04/28/2023		14,902		2,998			2,998		17,900	17,900			
100100991	VACAVILLE	CA		04/28/2023		14,771		3,678			3,678		18,449	18,449			
100100993	RIVERSIDE	CA		04/28/2023		14,143		2,007			2,007		16,150	16,150			
100100994	STATEN ISLAND	NY		04/28/2023		9,881		2,549			2,549		12,430	12,430			
100100995	MIAMI	FL		04/28/2023		3,566		369			369		3,935	3,935			
100100996	KANKAKEE	IL		04/28/2023		2,265		216			216		2,481	2,481			
100100998	TAMPA	FL		04/28/2023		4,491		368			368		4,859	4,859			
100100999	JURUPA VALLEY	CA		04/28/2023		5,819		615			615		6,434	6,434			
100101000	MIAMI	FL		04/28/2023		5,619		499			499		6,118	6,118			
100101001	LUTZ	FL		04/28/2023		6,310		933			933		7,243	7,243			
100101002	PHOENIX	AZ		04/28/2023		10,234		894			894		11,128	11,128			
100101004	LOS ANGELES	CA		04/28/2023		24,682		5,210			5,210		29,892	29,892			
100101007	LONG BEACH	CA		04/28/2023		6,961		1,377			1,377		8,338	8,338			
100101009	UKIAH	CA		04/28/2023		10,892		1,415			1,415		12,307	12,307			
100101010	VISTA	CA		04/28/2023		14,393		1,662			1,662		16,055	16,055			
100101011	LAS VEGAS	NV		04/28/2023		15,027		2,465			2,465		17,492	17,492			
100101012	OCALA	FL		04/28/2023		3,089		313			313		3,402	3,402			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101016	MINNEAPOLIS	MN		04/28/2023		2,560		86			86		2,646	2,646			
100101018	WESTWOOD	CA		04/28/2023		2,920		406			406		3,326	3,326			
100101019	UPLAND	CA		04/28/2023		15,149		3,241			3,241		18,390	18,390			
100101021	MIAMI BEACH	FL		04/28/2023		16,813		3,957			3,957		20,770	20,770			
100101022	SANTA ANA	CA		04/28/2023		9,177		1,768			1,768		10,945	10,945			
100101023	BOISE	ID		04/28/2023		5,273		1,124			1,124		6,397	6,397			
100101024	SOLVANG	CA		04/28/2023		24,305		4,736			4,736		29,041	29,041			
100101026	SAN DIEGO	CA		04/28/2023		7,446		893			893		8,339	8,339			
100101027	LOS ANGELES	CA		04/28/2023		11,589		2,809			2,809		14,398	14,398			
100101029	KAILUA	HI		04/28/2023		32,741		5,034			5,034		37,775	37,775			
100101031	SAN BERNARDINO	CA		04/28/2023		5,961		806			806		6,767	6,767			
100101032	LOS ANGELES	CA		04/28/2023		16,834		3,752			3,752		20,586	20,586			
100101034	SEMINOLE	FL		04/28/2023		10,300		1,458			1,458		11,758	11,758			
100101036	LONG BEACH	NY		04/28/2023		6,514		1,368			1,368		7,882	7,882			
100101037	PAGOSA SPRINGS	CO		04/28/2023		7,350		870			870		8,220	8,220			
100101044	UKIAH	CA		04/28/2023		10,236		2,362			2,362		12,598	12,598			
100101051	PIERMONT	NY		04/28/2023		24,941		1,844			1,844		26,785	26,785			
100101055	BROOKLYN	NY		04/28/2023		12,634		2,473			2,473		15,107	15,107			
100101056	BROOKLYN	NY		04/28/2023		15,404		3,166			3,166		18,570	18,570			
100101058	BROOKLYN	NY		04/28/2023		16,090		3,285			3,285		19,375	19,375			
100101060	LAWRENCE	NY		04/28/2023		21,842		5,335			5,335		27,177	27,177			
100101061	BROOKLYN	NY		04/28/2023		23,690		5,398			5,398		29,088	29,088			
100101062	GREAT NECK	NY		04/28/2023		19,211		2,703			2,703		21,914	21,914			
100101063	DARIEN	CT		04/28/2023		234,162		60,302	(247)		60,549		294,711	295,352		641	641
100101068	BROOKLYN	NY		04/28/2023		16,004		2,133			2,133		18,137	18,137			
100101069	POMONA	NY		04/28/2023		20,473		3,645			3,645		24,118	24,118			
100101070	BAL HARBOUR	FL		04/28/2023		19,266		1,663			1,663		20,929	20,929			
100101071	LAKEWOOD	NJ		04/28/2023		9,739		1,391			1,391		11,130	11,130			
100101072	BROOKLYN	NY		04/28/2023		9,906		1,113			1,113		11,019	11,019			
100101074	HEWLETT	NY		04/28/2023		6,390		1,083			1,083		7,473	7,473			
100101075	SUFFERN	NY		04/28/2023		5,999		774			774		6,773	6,773			
100101078	BROOKLYN	NY		04/28/2023		11,437		702			702		12,139	12,139			
100101079	GREENWICH	CT		04/28/2023		43,369		4,148			4,148		47,517	47,517			
100101080	DOUGLASTON	NY		04/28/2023		10,077		1,923			1,923		12,000	12,000			
100101081	BROOKLYN	NY		04/28/2023		10,773		869			869		11,642	11,642			
100101082	BROOKLYN	NY		04/28/2023		11,979		1,121			1,121		13,100	13,100			
100101083	BROOKLYN	NY		04/28/2023		12,279		1,302			1,302		13,581	13,581			
100101084	MIAMI BEACH	FL		04/28/2023		8,277		376			376		8,653	8,653			
100101085	JACKSON	NJ		04/28/2023		4,675		425	(1)		426		5,101	5,184		83	83
100101088	POTTSTOWN	PA		04/28/2023		1,928		232			232		2,160	2,160			
100101089	PHILADELPHIA	PA		04/28/2023		2,231		276			276		2,507	2,507			
100101090	PHILADELPHIA	PA		04/28/2023		2,015		261			261		2,276	2,276			
100101091	PHILADELPHIA	PA		04/28/2023		2,409		316			316		2,725	2,725			
100101092	TANNERSVILLE	PA		04/28/2023		3,378		315			315		3,693	3,693			
100101093	WINTERSET	IA		04/28/2023		850							850	850			
100101096	PHILADELPHIA	PA		04/28/2023		1,972		252			252		2,224	2,224			
100101097	PHILADELPHIA	PA		04/28/2023		1,963		248			248		2,211	2,211			
100101099	CROYDON	PA		04/28/2023		3,778		564			564		4,342	4,342			
100101100	RICHMOND	VA		04/28/2023		1,370		42			42		1,412	1,412			
100101102	DISTRICT HEIGHTS	MD		04/28/2023		2,896		107			107		3,003	3,003			
100101105	ANZA	CA		04/28/2023		3,956		949			949		4,905	4,905			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101107	BRADENTON	FL		04/28/2023		14,569		4,546			4,546		19,115	19,115			
100101109	SATELLITE BEACH	FL		04/28/2023		6,131		1,745			1,745		7,876	7,876			
100101114	PENNS GROVE	NJ		04/28/2023		2,840		73			73		2,913	2,913			
100101116	DETROIT	MI		04/28/2023		1,124		165			165		1,289	1,289			
100101117	HENDERSON	NV		04/28/2023		10,903		1,527			1,527		12,430	12,430			
100101118	NORTH CHARLESTON	SC		04/28/2023		2,196		(9)			(9)		2,187	2,187			
100101120	LARGO	FL		04/28/2023		3,115		(51)			(51)		3,064	3,064			
100101122	JONESBOROUGH	TN		04/28/2023		1,266		(70)			(70)		1,196	1,196			
100101124	LOS ANGELES	CA		04/28/2023		7,307		128			128		7,435	7,435			
100101126	SPRINGFIELD	OH		04/28/2023		915		(54)			(54)		861	861			
100101128	NEW ORLEANS	LA		04/28/2023		1,559		(80)			(80)		1,479	1,479			
100101129	HARTFORD	CT		04/28/2023		2,865		(96)			(96)		2,769	2,769			
100101130	HARTFORD	CT		04/28/2023		1,785		(32)			(32)		1,753	1,753			
100101131	SAINT CHARLES	MO		04/28/2023		2,656		40			40		2,696	2,696			
100101134	CHICAGO	IL		04/28/2023		5,988		(87)			(87)		5,901	5,901			
100101136	TRENTON	NJ		04/28/2023		157,030		23,443			23,443		180,473	180,473			
100101137	ALLENTOWN	PA		04/28/2023		3,935		867			867		4,802	4,802			
100101138	ALLENTOWN	PA		04/28/2023		2,106		423			423		2,529	2,529			
100101139	ALLENTOWN	PA		04/28/2023		1,967		412			412		2,379	2,379			
100101141	DEARBORN HEIGHTS	MI		04/28/2023		3,252		805			805		4,057	4,057			
100101145	JERSEY CITY	NJ		04/28/2023		836,574		79,236			79,236		915,810	915,810			
100101151	NORTH MIAMI	FL		04/28/2023		2,556		508			508		3,064	3,064			
100101152	NEW HAVEN	CT		04/28/2023		2,863		581	(6)		587		3,450	3,815		365	365
100101153	NEW HAVEN	CT		04/28/2023		3,199		634			634		3,833	3,833			
100101154	NEW HAVEN	CT		04/28/2023		3,691		781			781		4,472	4,472			
100101155	NORCO	CA		04/28/2023		2,519		209			209		2,728	2,728			
100101156	NEW HAVEN	CT		04/28/2023		5,067		1,076			1,076		6,143	6,143			
100101158	EAST ELMHURST	NY		04/28/2023		8,089		2,384			2,384		10,473	10,473			
100101162	STATEN ISLAND	NY		04/28/2023		6,253		1,318			1,318		7,571	7,571			
100101167	BROOKLYN	NY		04/28/2023		15,561		3,809			3,809		19,370	19,370			
100101168	BROOKLYN	NY		04/28/2023		11,697		2,624			2,624		14,321	14,321			
100101171	MONTGOMERY	TX		04/28/2023		7,518		212			212		7,730	7,730			
100101172	WINCHESTER	VA		04/28/2023		2,031		449			449		2,480	2,480			
100101173	LAS VEGAS	NV		04/28/2023		2,469		479			479		2,948	2,948			
100101175	ORLANDO	FL		04/28/2023		2,191		24			24		2,215	2,215			
100101176	NEWARK	NJ		04/28/2023		3,831		895			895		4,726	4,726			
100101178	MASTIC BEACH	NY		04/28/2023		3,133		821			821		3,954	3,954			
100101182	DELAVAN	WI		04/28/2023		6,276		880			880		7,156	7,156			
100101183	WESLEY CHAPEL	FL		04/28/2023		4,771		1,091			1,091		5,862	5,862			
100101184	VENICE	FL		04/28/2023		8,318		1,985			1,985		10,303	10,303			
100101186	FLORIDA CITY	FL		04/28/2023		3,842		512			512		4,354	4,354			
100101187	BROOKLYN	NY		04/28/2023		17,578		2,007			2,007		19,585	19,585			
100101188	LAURELTON	NY		04/28/2023		8,931		1,478			1,478		10,409	10,409			
100101189	BROOKLYN	NY		04/28/2023		46,325		6,324			6,324		52,649	52,649			
100101190	STATEN ISLAND	NY		04/28/2023		12,558		1,420			1,420		13,978	13,978			
100101191	HOLLYWOOD	FL		04/28/2023		4,974		502			502		5,476	5,476			
100101192	OAKHURST	NJ		04/28/2023		6,116		184			184		6,300	6,300			
100101193	BRONX	NY		04/28/2023		7,090		698			698		7,788	7,788			
100101194	BOYNTON BEACH	FL		04/28/2023		5,300		708			708		6,008	6,008			
100101197	AVENTURA	FL		04/28/2023		6,567		110			110		6,677	6,677			
100101201	DOVER	NJ		04/28/2023		2,491		42			42		2,533	2,533			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101202	FLORAL PARK	NY		04/28/2023		6,469		1,021			1,021		7,490	7,490			
100101203	HOLLYWOOD	FL		04/28/2023		2,653		111			111		2,764	2,764			
100101209	BATTLE CREEK	MI		04/28/2023		1,803		2			2		1,805	1,805			
100101500	FAIRFAX	VA		04/26/2023		19,876		(329)			(329)		19,547	19,547			
100101501	SAN ANTONIO	TX		04/26/2023		7,291		(51)			(51)		7,240	7,240			
100101503	HERRIN	IL		04/26/2023		3,356		(84)			(84)		3,272	3,272			
100101504	WESLEY CHAPEL	FL		04/26/2023		11,164		(6)			(6)		11,158	11,158			
100101505	OCOEE	FL		04/26/2023		10,531		(123)			(123)		10,408	10,408			
100101507	CALDWELL	ID		04/26/2023		4,864		484			484		5,348	5,348			
100101508	SAN MARCOS	TX		04/26/2023		4,308		233			233		4,541	4,541			
100101509	MISSOURI CITY	TX		04/26/2023		4,152		292			292		4,444	4,444			
100101510	MISSOURI CITY	TX		04/26/2023		4,153		292			292		4,445	4,445			
100101512	LAS VEGAS	NV		04/26/2023		15,493		1,052			1,052		16,545	16,545			
100101513	ROSENBERG	TX		04/26/2023		3,801		210			210		4,011	4,011			
100101514	PHOENIX	AZ		04/26/2023		6,637		420			420		7,057	7,057			
100101515	BAYTOWN	TX		04/26/2023		1,874		49			49		1,923	1,923			
100101516	ROSENBERG	TX		04/26/2023		93,048		6,374			6,374		99,422	99,422			
100101517	RENO	NV		04/26/2023		4,873		311			311		5,184	5,184			
100101518	LOVELAND	CO		04/26/2023		4,945		190			190		5,135	5,135			
100101519	ROSHARON	TX		04/26/2023		12,157		837			837		12,994	12,994			
100101520	MONROE TOWNSHIP	NJ		04/26/2023		4,324		177			177		4,501	4,501			
100101521	FREDERICK	CO		04/26/2023		5,094		419			419		5,513	5,513			
100101522	NEW CARLISLE	OH		04/26/2023		29,039		859			859		29,898	29,898			
100101523	DULUTH	GA		04/26/2023		79,527		1,990			1,990		81,517	81,517			
100101524	RENO	NV		04/26/2023		4,482		194			194		4,676	4,676			
100101525	WAKE FOREST	NC		04/26/2023		6,808		232			232		7,040	7,040			
100101526	RALEIGH	NC		04/26/2023		7,631		110			110		7,741	7,741			
100101527	MCKINNEY	TX		04/26/2023		4,232		106			106		4,338	4,338			
100101528	KATY	TX		04/26/2023		7,592		209			209		7,801	7,801			
100101530	SPANISH FORK	UT		04/26/2023		4,528		94			94		4,622	4,622			
100101531	EDGECLIFF VILLAGE	TX		04/26/2023		3,513		21			21		3,534	3,534			
100101532	CONROE	TX		04/26/2023		5,530		27			27		5,557	5,557			
100101533	DURHAM	NC		04/26/2023		3,724		43			43		3,767	3,767			
100101534	LAS VEGAS	NV		04/26/2023		4,694		151			151		4,845	4,845			
100101535	JACKSONVILLE	FL		04/26/2023		5,179		121			121		5,300	5,300			
100101536	SPRING HILL	TN		04/26/2023		3,308		84			84		3,392	3,392			
100101537	PANAMA CITY BEACH	FL		04/26/2023		4,105		107			107		4,212	4,212			
100101538	LINCOLN	CA		04/26/2023		4,212		6			6		4,218	4,218			
100101539	GEORGETOWN	TX		04/26/2023		3,904		91			91		3,995	3,995			
100101540	KATY	TX		04/26/2023		3,586		83			83		3,669	3,669			
100101541	MERIDIAN	ID		04/26/2023		4,813		103			103		4,916	4,916			
100101542	LAS VEGAS	NV		04/26/2023		3,685		(12)			(12)		3,673	3,673			
100101543	MESQUITE	TX		04/26/2023		2,094		(39)			(39)		2,055	2,055			
100101544	ROSANKY	TX		04/26/2023		3,728		(12)			(12)		3,716	3,716			
100101545	CHICO	CA		04/26/2023		4,217		(13)			(13)		4,204	4,204			
100101546	TEMECULA	CA		04/26/2023		7,372		100			100		7,472	7,472			
100101547	WYLIE	TX		04/26/2023		28,918		(273)			(273)		28,645	28,645			
100101548	SCRANTON	PA		04/26/2023		1,825		(16)			(16)		1,809	1,809			
100101549	RALEIGH	NC		04/26/2023		3,106		(22)			(22)		3,084	3,084			
100101550	GALLATIN	TN		04/26/2023		2,894		(28)			(28)		2,866	2,866			
100101551	SUFFOLK	VA		04/26/2023		5,383		(48)			(48)		5,335	5,335			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101552	MANTEO	NC		04/26/2023		12,066		(98)			(98)		11,968	11,968			
100101553	JENSEN BEACH	FL		04/26/2023		4,084		(35)			(35)		4,049	4,049			
100101555	ROUND ROCK	TX		04/26/2023		5,894		(45)			(45)		5,849	5,849			
100101556	NORTH WILDWOOD	NJ		04/26/2023		6,755		15			15		6,770	6,770			
100101557	ST AUGUSTINE	FL		04/26/2023		7,403		(60)			(60)		7,343	7,343			
100101558	AUSTIN	TX		04/26/2023		5,465		15			15		5,480	5,480			
100101559	CANDLER	NC		04/26/2023		3,652		(17)			(17)		3,635	3,635			
100101560	ASHLAND	OR		04/26/2023		4,089		25			25		4,114	4,114			
100101561	SAN FERNANDO	CA		04/26/2023		11,168		26			26		11,194	11,194			
100101562	NORTH BERGEN	NJ		04/26/2023		3,565		41			41		3,606	3,606			
100101563	TOMS RIVER	NJ		04/26/2023		2,051		(40)			(40)		2,011	2,011			
100101564	OAK ISLAND	NC		04/26/2023		3,301		(29)			(29)		3,272	3,272			
100101565	HILLSBORO	MO		04/26/2023		27,262		(445)			(445)		26,817	26,817			
100101566	GRETNA	LA		04/26/2023		1,454		(45)			(45)		1,409	1,409			
100101567	TINLEY PARK	IL		04/26/2023		1,194		(44)			(44)		1,150	1,150			
100101568	HUNTSVILLE	AL		04/26/2023		3,421		(55)			(55)		3,366	3,366			
100101569	PORTLAND	OR		04/26/2023		2,660		(51)			(51)		2,609	2,609			
100101570	AMES	IA		04/26/2023		1,857		(28)			(28)		1,829	1,829			
100101571	FAYETTEVILLE	NC		04/26/2023		1,693		(31)			(31)		1,662	1,662			
100101572	DAVENPORT	FL		04/26/2023		2,974		(45)			(45)		2,929	2,929			
100101573	JERSEY CITY	NJ		04/26/2023		13,205		(16)			(16)		13,189	13,189			
100101574	SOUND BEACH	NY		04/26/2023		3,319		(47)			(47)		3,272	3,272			
100101575	LOUISVILLE	KY		04/26/2023		1,466		(22)			(22)		1,444	1,444			
100101577	NASHVILLE	TN		04/26/2023		6,628		(4)			(4)		6,624	6,624			
100101579	MILWAUKEE	WI		04/26/2023		998		(12)			(12)		986	986			
100101580	PRESCOTT VALLEY	AZ		04/26/2023		3,679		(9)			(9)		3,670	3,670			
100101581	BALTIMORE	MD		04/26/2023		1,578		(22)			(22)		1,556	1,556			
100101584	ROCK HILL	SC		04/26/2023		19,272		(197)			(197)		19,075	19,075			
100101585	SYRACUSE	NY		04/26/2023		789		(27)			(27)		762	762			
100101586	PALMYRA	NJ		04/26/2023		1,801		(48)			(48)		1,753	1,753			
100101587	NAPLES	FL		04/26/2023		3,763		(60)			(60)		3,703	3,703			
100101588	WASHINGTON	UT		04/26/2023		2,795		(52)			(52)		2,743	2,743			
100101591	WARNER ROBINS	GA		04/26/2023		962		(7)			(7)		955	955			
100101592	TACOMA	WA		04/26/2023		5,844		(42)			(42)		5,802	5,802			
100101593	BRIDGEPORT	PA		04/26/2023		2,294		(42)			(42)		2,252	2,252			
100101594	CLEONA	PA		04/26/2023		27,428		(460)			(460)		26,968	26,968			
100101596	ST GEORGE	UT		04/26/2023		12,329		(268)			(268)		12,061	12,061			
100101597	INDIANAPOLIS	IN		04/26/2023		867		(30)			(30)		837	837			
100101598	CORCORAN	CA		04/26/2023		1,147		(30)			(30)		1,117	1,117			
100101599	MEMPHIS	TN		04/26/2023		1,888		(33)			(33)		1,855	1,855			
100101600	COLUMBIA	SC		04/26/2023		2,126		(25)			(25)		2,101	2,101			
100101603	SAN DIEGO	CA		04/26/2023		8,692		(78)			(78)		8,614	8,614			
100101605	BREMERTON	WA		04/26/2023		10,690		(134)			(134)		10,556	10,556			
100101606	FRISCO	TX		04/26/2023		4,048		(53)			(53)		3,995	3,995			
100101608	SAINT CLOUD	FL		04/26/2023		3,444		(61)			(61)		3,383	3,383			
100101609	WAIKOLOA	HI		04/26/2023		7,441		(174)			(174)		7,267	7,267			
100101610	KAILUA KONA	HI		04/26/2023		3,899		(11)			(11)		3,888	3,888			
100101612	ANGOLA	IN		04/26/2023		427		(9)			(9)		418	418			
100101614	HEMPSTEAD	NY		04/26/2023		4,078		15			15		4,093	4,093			
100101615	LAFAYETTE	IN		04/26/2023		1,519		(37)			(37)		1,482	1,482			
100101616	PENSACOLA	FL		04/26/2023		3,381		(12)			(12)		3,369	3,369			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101618	LAS VEGAS	NV		04/26/2023		1,875		(56)			(56)		1,819	1,819			
100101620	LINCOLN	NE		04/26/2023		3,322		(96)			(96)		3,226	3,226			
100101625	PLANT CITY	FL		04/26/2023		4,072		(90)			(90)		3,982	3,982			
100101628	SHOW LOW	AZ		04/26/2023		3,076		(13)			(13)		3,063	3,063			
100101631	MENOMONEE FALLS	WI		04/26/2023		2,865		(24)			(24)		2,841	2,841			
100101633	FORT WORTH	TX		04/26/2023		10,938		(129)			(129)		10,809	10,809			
100101637	FORT WORTH	TX		04/26/2023		8,206		(96)			(96)		8,110	8,110			
100101638	DELAND	FL		04/26/2023		2,453		(64)			(64)		2,389	2,389			
100101639	LOMA LINDA	CA		04/26/2023		5,183		(59)			(59)		5,124	5,124			
100101642	EAST WENATCHEE	WA		04/26/2023		3,501		(77)			(77)		3,424	3,424			
100101643	FRISCO	TX		04/26/2023		5,405		147			147		5,552	5,552			
100101645	FORT MYERS	FL		04/26/2023		4,138		25			25		4,163	4,163			
100101646	ELLIJAY	GA		04/26/2023		5,867		125			125		5,992	5,992			
100101647	KISSIMMEE	FL		04/26/2023		3,769		79			79		3,848	3,848			
100101648	HAINES CITY	FL		04/26/2023		3,354		25			25		3,379	3,379			
100101650	PERTH AMBOY	NJ		04/26/2023		6,922		46			46		6,968	6,968			
100101651	MODESTO	CA		04/26/2023		8,797		13			13		8,810	8,810			
100101654	DUPONT	WA		04/26/2023		1,571		(29)			(29)		1,542	1,542			
100101655	LANCASTER	CA		04/26/2023		4,020		100			100		4,120	4,120			
100101656	EAST STROUDSBURG	PA		04/26/2023		2,338		(4)			(4)		2,334	2,334			
100101657	SAINT PETERSBURG	FL		04/26/2023		3,418		81			81		3,499	3,499			
100101658	COLORADO SPRINGS	CO		04/26/2023		3,909		40			40		3,949	3,949			
100101659	RICHARDSON	TX		04/26/2023		3,473		(11)			(11)		3,462	3,462			
100101660	PLAINFIELD	NJ		04/26/2023		4,564		23			23		4,587	4,587			
100101661	STAR	ID		04/26/2023		5,137		3			3		5,140	5,140			
100101664	NEWBURY	MA		04/26/2023		5,527		(8)			(8)		5,519	5,519			
100101665	HOUSTON	TX		04/26/2023		2,518		15			15		2,533	2,533			
100101666	ROCKY RIVER	OH		04/26/2023		3,047		2			2		3,049	3,049			
100101667	GLENDALE	AZ		04/26/2023		3,586		(37)			(37)		3,549	3,549			
100101668	GASTONIA	NC		04/26/2023		5,132		3			3		5,135	5,135			
100101669	LACEY	WA		04/26/2023		5,341		57			57		5,398	5,398			
100101670	LINCOLN	NE		04/26/2023		2,361		(39)			(39)		2,322	2,322			
100101671	SAN ANTONIO	TX		04/26/2023		3,054		(46)			(46)		3,008	3,008			
100101674	WEST PARK	FL		04/26/2023		3,372		22			22		3,394	3,394			
100101677	MARQUETTE	MI		04/26/2023		2,382		(18)			(18)		2,364	2,364			
100101678	LEHI	UT		04/26/2023		21,557		(333)			(333)		21,224	21,224			
100101682	POTTSTOWN	PA		04/26/2023		1,747		(26)			(26)		1,721	1,721			
100101683	SAVANNAH	GA		04/26/2023		3,435		(85)			(85)		3,350	3,350			
100101684	BATON ROUGE	LA		04/26/2023		905		(14)			(14)		891	891			
100101685	MONSEY	NY		04/26/2023		11,195		172			172		11,367	11,367			
100101686	SPRING VALLEY	NY		04/26/2023		2,665		(25)			(25)		2,640	2,640			
100101689	VICTORVILLE	CA		03/31/2023		2,541		(63)			(63)		2,478	2,478			
100101691	RIVERSIDE	CA		03/31/2023		4,464		33			33		4,497	4,497			
100101692	CORAL SPRINGS	FL		03/31/2023		5,788		(215)			(215)		5,573	5,573			
100101694	NORTH PORT	FL		03/31/2023		1,051		(16)			(16)		1,035	1,035			
100101704	RIVERSIDE	CA		03/31/2023		8,995		(77)			(77)		8,918	8,918			
100101705	CHELMSFORD	GBR		03/30/2023										36	36		36
100101707	DORDRECHT/DRECHTSTEDEN	NLD		03/30/2023										110	110		110
100101708	AMSTERDAM	NLD		03/30/2023										179	179		179
100101709	ZAANDAM	NLD		03/30/2023										229	229		229
100101711	EINDHOVEN	NLD		03/30/2023										339	339		339

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101713	LELYSTAD	NLD		03/30/2023										391	391		391
100101714	LELYSTAD	NLD		03/30/2023		1,199						64	1,263	1,338	75		75
100101715	LELYSTAD	NLD		03/30/2023										112	112		112
100101716	HAARLEM	NLD		03/30/2023										1,026	1,026		1,026
100101717	DEN HAAG	NLD		03/30/2023										2,676	2,676		2,676
100101718	ENSCHEDE	NLD		03/30/2023										488	488		488
100101719	OOSTBURG	NLD		03/30/2023										173	173		173
100101720	OOSTBURG	NLD		03/30/2023		572						30	602	636	34		34
100101721	AMSTERDAM	NLD		03/30/2023										270	270		270
100101722	DOETINCHEM	NLD		03/30/2023		2,371						126	2,497	2,847	350		350
100101724	ZAANDAM	NLD		03/30/2023										261	261		261
100101725	ZAANDAM	NLD		03/30/2023		46,455						2,462	48,917	51,410	2,493		2,493
100101726	ZAANDAM	NLD		03/30/2023										410	410		410
100101727	SCHIEDAM/VLAARDINGEN	NLD		03/30/2023										671	671		671
100101729	BUSSUM/UOTHOORN/PURMEREND	NLD		03/30/2023										262	262		262
100101730	GRONINGEN	NLD		03/30/2023										162	162		162
100101731	LEEUWARDEN	NLD		03/30/2023										322	322		322
100101732	HEERLEN	NLD		03/30/2023										167	167		167
100101735	BUSSUM/UOTHOORN/PURMEREND	NLD		03/30/2023										254	254		254
100101739	ELIZABETH	NJ		03/31/2023		3,792		(119)			(119)		3,673	3,673			
100101740	TRENTON	NJ		03/31/2023		1,342		(51)			(51)		1,291	1,291			
100101742	BRIDGETON	NJ		03/31/2023		1,888		(62)			(62)		1,826	1,826			
100101743	VERNON	NJ		03/31/2023		2,351		(52)			(52)		2,299	2,299			
100101744	PHILADELPHIA	PA		03/31/2023		4,864		(192)			(192)		4,672	4,672			
100101745	TRENTON	NJ		03/31/2023		2,526		(88)			(88)		2,438	2,231		(207)	(207)
100101746	NEWBURGH	NY		03/31/2023		2,273		238			238		2,511	2,511			
100101748	MIDDLETOWN	NY		03/31/2023		1,215		(23)			(23)		1,192	1,192			
100101749	KANSAS CITY	MO		03/31/2023		1,399		(36)			(36)		1,363	1,363			
100101750	CLEVELAND	OH		03/31/2023		626		(19)			(19)		607	607			
100101751	WATERBURY	CT		03/31/2023		2,878		(70)			(70)		2,808	2,808			
100101753	KANSAS CITY	MO		03/31/2023		2,260		(42)			(42)		2,218	2,218			
100101755	CHICAGO	IL		03/31/2023		709		(25)			(25)		684	684			
100101757	AKRON	OH		03/31/2023		733		(14)			(14)		719	719			
100101758	CHICAGO	IL		03/31/2023		1,392		95			95		1,487	1,487			
100101759	WATERBURY	CT		03/31/2023		1,134		(17)			(17)		1,117	1,117			
100101760	MAYWOOD	IL		03/31/2023		1,213		72			72		1,285	1,285			
100101761	KANSAS CITY	MO		03/31/2023		1,046		(21)			(21)		1,025	1,025			
100101762	MOUNT VERNON	NY		03/31/2023		6,994		(139)			(139)		6,855	6,855			
100101764	TRENTON	NJ		03/31/2023		1,705		(65)			(65)		1,640	1,640			
100101769	CHICAGO	IL		03/31/2023		1,990		(57)			(57)		1,933	1,933			
100101772	WILMINGTON	DE		03/31/2023		1,275		(42)			(42)		1,233	1,233			
100101774	BROOKLYN	NY		03/31/2023		11,896		672			672		12,568	12,568			
100101775	LAKEHURST	NJ		03/31/2023		1,955		(37)			(37)		1,918	1,918			
100101776	NORTH CHARLESTON	SC		03/31/2023		931		(17)			(17)		914	914			
100101777	MEMPHIS	TN		03/31/2023		1,368		(28)			(28)		1,340	1,340			
100101778	KANSAS CITY	MO		03/31/2023		797		(14)			(14)		783	783			
100101781	SOUTH BEND	IN		03/31/2023		748		(17)			(17)		731	731			
100101783	CLEVELAND	OH		03/31/2023		699		(20)			(20)		679	679			
100101784	THOMASVILLE	GA		03/31/2023		1,903		(65)			(65)		1,838	1,838			
100101786	NEWARK	NJ		03/31/2023		4,028		(82)			(82)		3,946	3,946			
100101788	MEMPHIS	TN		03/31/2023		693		(20)			(20)		673	673			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101789	POTTSVILLE	PA		03/31/2023		856		(16)			(16)		840	840			
100101790	PHILADELPHIA	PA		03/31/2023		596		(12)			(12)		584	584			
100101791	PHILADELPHIA	PA		03/31/2023		547		(12)			(12)		535	535			
100101792	GRAND RAPIDS	MI		03/31/2023		1,399		(33)			(33)		1,366	1,366			
100101793	PHILADELPHIA	PA		03/31/2023		(2,109)		(31)	(5)		(26)		(2,135)	905		3,040	3,040
100101794	WOODBINE	NJ		03/31/2023		1,994		(78)			(78)		1,916	1,916			
100101795	LAKEWOOD	OH		03/31/2023		2,256		(50)			(50)		2,206	2,206			
100101796	MILWAUKEE	WI		03/31/2023		1,245		(38)			(38)		1,207	1,207			
100101797	CARPENTERSVILLE	IL		03/31/2023		1,453		90			90		1,543	1,543			
100101798	MILWAUKEE	WI		03/31/2023		1,196		(40)			(40)		1,156	1,156			
100101799	MILWAUKEE	WI		03/31/2023		617		(22)			(22)		595	595			
100101801	MILWAUKEE	WI		03/31/2023		794		(24)			(24)		770	770			
100101802	ELIZABETH	NJ		03/31/2023		6,007		507			507		6,514	6,514			
100101803	PHILADELPHIA	PA		03/31/2023		(3,679)		(36)	(9)		(27)		(3,706)	1,031		4,737	4,737
100101804	PHILADELPHIA	PA		03/31/2023		(3,351)		(30)	(8)		(22)		(3,373)	898		4,271	4,271
100101805	BALTIMORE	MD		03/31/2023		476		24			24		500	500			
100101806	BRICK TOWNSHIP	NJ		03/31/2023		2,281		(47)			(47)		2,234	2,234			
100101809	JERSEY CITY	NJ		03/31/2023		4,898		(127)			(127)		4,771	4,771			
100101810	BRONX	NY		03/31/2023		6,593		501			501		7,094	7,094			
100101811	SCRANTON	PA		03/31/2023		1,176		(22)			(22)		1,154	1,154			
100101812	BROWNS MILLS, PEMBERTON TOWNSH	NJ		03/31/2023		2,910		(48)			(48)		2,862	2,862			
100101813	MILWAUKEE	WI		03/31/2023		662		(24)			(24)		638	638			
100101814	PERTH AMBOY	NJ		03/31/2023		3,856		(88)			(88)		3,768	3,768			
100101815	CHICAGO	IL		03/31/2023		1,442		(27)			(27)		1,415	1,415			
100101821	CHICAGO	IL		03/31/2023		1,748		(57)			(57)		1,691	1,691			
100101822	MILWAUKEE	WI		03/31/2023		541		(17)			(17)		524	524			
100101823	PATCHOGUE	NY		03/31/2023		15,593		(549)			(549)		15,044	15,044			
100101830	PORT JERVIS	NY		03/31/2023		1,035		(35)			(35)		1,000	1,000			
100101832	PORT JERVIS	NY		03/31/2023		1,148		(28)			(28)		1,120	1,120			
100101833	LAKEWOOD	CO		04/06/2023		47,834		125			125		47,959	47,959			
100101834	PASADENA	CA		04/06/2023		17,919		(110)			(110)		17,809	17,809			
100101835	MOSS BEACH	CA		04/06/2023		9,624		(87)			(87)		9,537	9,537			
100101837	CONROE	TX		04/06/2023		8,385		193			193		8,578	8,578			
100101838	ARLINGTON	TX		04/06/2023		7,023		(208)			(208)		6,815	6,815			
100101839	YORBA LINDA	CA		04/06/2023		14,973		(283)			(283)		14,690	14,690			
100101840	CONROE	TX		04/06/2023		2,079		(148)			(148)		1,931	1,931			
100101841	SAN DIEGO	CA		04/06/2023		5,933		(61)			(61)		5,872	5,872			
100101842	COTTONWOOD	CA		04/06/2023		3,068		(108)			(108)		2,960	2,960			
100101843	LAWRENCEVILLE	GA		04/06/2023		8,010		24			24		8,034	8,034			
100101846	WINCHESTER	CA		04/06/2023		1,889		(93)			(93)		1,796	1,796			
100101847	FONTANA	CA		04/06/2023		3,789		(60)			(60)		3,729	3,729			
100101851	RICHMOND	TX		04/06/2023		23,689		(367)			(367)		23,322	23,322			
100101855	MANSFIELD	TX		04/06/2023		15,116		(217)			(217)		14,899	14,899			
100101858	SAN FERNANDO	CA		04/06/2023		2,789		(67)			(67)		2,722	2,722			
100101861	WEST PALM BEACH	FL		04/06/2023		895		(18)			(18)		877	877			
100101863	CHULA VISTA	CA		04/06/2023		19,891		1,126			1,126		21,017	21,017			
100101870	SAVANNAH	GA		04/06/2023		3,165		2			2		3,167	3,167			
100101872	BLUE BELL	PA		04/06/2023		3,126		(46)			(46)		3,080	3,080			
100101876	ORANGE PARK	FL		04/06/2023		26,395		(73)			(73)		26,322	26,322			
100101877	AMERICAN CANYON	CA		04/06/2023		3,552		(31)			(31)		3,521	3,521			
100101879	KATY	TX		04/06/2023		3,596		(18)			(18)		3,578	3,578			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101880	STATESVILLE	NC		04/06/2023		1,167		(90)			(90)		1,077	1,077			
100101881	PINGREE GROVE	IL		04/06/2023		2,688		(44)			(44)		2,644	2,644			
100101882	AURORA	CO		04/06/2023		1,512		(15)			(15)		1,497	1,497			
100101885	HOUSTON	TX		04/06/2023		2,765		74			74		2,839	2,839			
100101887	FORT LAUDERDALE	FL		04/06/2023		1,722		(97)			(97)		1,625	1,625			
100101890	SOUTHWEST RANCHES	FL		04/06/2023		87,205		(696)			(696)		86,509	86,509			
100101892	TALLAHASSEE	FL		04/06/2023		3,049		14			14		3,063	3,063			
100101893	TALLAHASSEE	FL		04/06/2023		3,049		14			14		3,063	3,063			
100101895	OCALA	FL		04/06/2023		607		(15)			(15)		592	592			
100101901	HOLLYWOOD	FL		04/06/2023		3,188		(80)			(80)		3,108	3,108			
100101902	CLAYTON	NC		04/06/2023		1,815		(62)			(62)		1,753	1,753			
100101903	MIAMI	FL		04/06/2023		2,502		(81)			(81)		2,421	2,421			
100101904	LAKE OSWEGO	OR		04/06/2023		4,861		(177)			(177)		4,684	4,684			
100101905	KISSIMMEE	FL		04/06/2023		2,479		(76)			(76)		2,403	2,403			
100101908	HOLLISTER	CA		04/06/2023		4,521		(112)			(112)		4,409	4,409			
100101910	LAKEHEAD	CA		04/06/2023		5,962		(147)			(147)		5,815	5,815			
100101911	PHILADELPHIA	PA		04/06/2023		1,113		(63)			(63)		1,050	1,050			
100101913	ATWATER	CA		04/06/2023		1,714		(41)			(41)		1,673	1,673			
100101915	PERRIS	CA		04/14/2023		5,051		(145)			(145)		4,906	4,906			
100101916	KISSIMMEE	FL		04/14/2023		4,670		(46)			(46)		4,624	4,624			
100101917	KISSIMMEE	FL		04/14/2023		4,766		(46)			(46)		4,720	4,720			
100101918	LOS ANGELES	CA		04/14/2023		3,533		(125)			(125)		3,408	3,408			
100101920	MILILANI	HI		04/14/2023		3,768		(157)			(157)		3,611	3,611			
100101922	JAMESTOWN	CA		04/14/2023		1,973		(83)			(83)		1,890	1,890			
100101923	LONG BEACH	CA		04/14/2023		4,685		(243)			(243)		4,442	4,442			
100101924	BEAR LAKE	MI		04/14/2023		1,703		(70)			(70)		1,633	1,633			
100101925	TOMBALL	TX		04/14/2023		3,830		(223)			(223)		3,607	3,607			
100101926	JOSHUA TREE	CA		04/14/2023		3,531		(61)			(61)		3,470	3,470			
100101927	BEAR LAKE	MI		04/14/2023		2,507		(64)			(64)		2,443	2,443			
100101931	CYPRESS	CA		04/14/2023		6,264		121			121		6,385	6,385			
100101932	PLANO	IL		04/14/2023		895		(46)			(46)		849	849			
100101933	LAGUNA HILLS	CA		04/14/2023		6,363		97			97		6,460	6,460			
100101934	BILLERICA	MA		04/14/2023		3,968		(124)			(124)		3,844	3,844			
100101935	DAVENPORT	FL		04/14/2023		3,184		30			30		3,214	3,214			
100101936	BELL	CA		04/14/2023		5,101		(191)			(191)		4,910	4,910			
100101940	NORFOLK	VA		04/14/2023		2,544		19			19		2,563	2,563			
100101948	ELIZABETH	NJ		04/14/2023		50,906		(126)			(126)		50,780	50,780			
100101950	CONROE	TX		04/14/2023		4,163		(224)			(224)		3,939	3,939			
100101952	ELIZABETH	NJ		04/14/2023		4,853		(32)			(32)		4,821	4,821			
100101954	LAKE FOREST	CA		04/14/2023		4,105		(110)			(110)		3,995	3,995			
100101956	YULEE	FL		04/14/2023		6,269		(14)			(14)		6,255	6,255			
100101957	TRACY	CA		04/14/2023		14,802		(82)			(82)		14,720	14,720			
100101958	KISSIMMEE	FL		04/14/2023		2,189		(163)			(163)		2,026	2,026			
100101959	CALIMESA	CA		04/14/2023		3,725		(248)			(248)		3,477	3,477			
100101965	WARWICK	RI		04/14/2023		1,658		(39)			(39)		1,619	1,619			
100101967	DALLAS	TX		04/14/2023		2,675		(190)			(190)		2,485	2,485			
100101968	KATY	TX		04/14/2023		3,276		(180)			(180)		3,096	3,096			
100101969	HOUSTON	TX		04/14/2023		1,491		(110)			(110)		1,381	1,381			
100101970	JURUPA VALLEY	CA		04/14/2023		6,436		(89)			(89)		6,347	6,347			
100101971	DELRAY BEACH	FL		04/14/2023		2,125		(110)			(110)		2,015	2,015			
100101974	HESPERIA	CA		04/14/2023		2,837		(139)			(139)		2,698	2,698			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101975	FONTANA	CA		04/14/2023		2,880		(176)			(176)		2,704	2,704			
100101976	LA PORTE	TX		04/14/2023		998		(60)			(60)		938	938			
100101978	ALBUQUERQUE	NM		04/14/2023		2,474		(52)			(52)		2,422	2,422			
100101979	SPRING	TX		04/14/2023		3,173		(126)			(126)		3,047	3,047			
100101982	WASHINGTON	VA		04/14/2023		3,678		(240)			(240)		3,438	3,438			
100101983	CHICAGO	IL		04/14/2023		1,342		(35)			(35)		1,307	1,307			
100101985	TAMPA	FL		04/14/2023		11,839		(263)			(263)		11,576	11,576			
100101986	CHANDLER	TX		04/14/2023		16,380		(978)			(978)		15,402	15,402			
100101988	SAN ANTONIO	TX		04/14/2023		3,237		(230)			(230)		3,007	3,007			
100101992	CARSON	CA		04/14/2023		6,706		(122)			(122)		6,584	6,584			
100101993	VAN NUYS	CA		04/14/2023		10,768		(103)			(103)		10,665	10,665			
100101996	DALLAS	TX		04/14/2023		3,858		(123)			(123)		3,735	3,735			
100101997	NEWARK	NJ		04/14/2023		2,113		(71)			(71)		2,042	2,042			
100102006	PALMER	TX		04/14/2023		3,081		(152)			(152)		2,929	2,929			
100102008	SPRINGFIELD	MA		04/14/2023		1,828		(74)			(74)		1,754	1,754			
100102009	BROCKTON	MA		04/14/2023		1,901		(39)			(39)		1,862	1,862			
100102010	LAKE ARROWHEAD	CA		04/14/2023		2,821		(123)			(123)		2,698	2,698			
100102012	BAKERSFIELD	CA		04/14/2023		31,393		(913)			(913)		30,480	30,480			
100102015	HIGHLAND VILLAGE	TX		04/14/2023		3,659		(2)			(2)		3,657	3,657			
100102016	HOUSTON	TX		04/14/2023		1,220		(89)			(89)		1,131	1,131			
100102017	SKOKIE	IL		04/14/2023		9,955		(93)			(93)		9,862	9,862			
100102018	DUNNELLON	FL		04/14/2023		1,726		(65)			(65)		1,661	1,661			
100102019	DESERT HOT SPRINGS	CA		04/14/2023		3,158		(93)			(93)		3,065	3,065			
100102020	LOS ANGELES	CA		04/14/2023		5,026		(121)			(121)		4,905	4,905			
100102022	HOUSTON	TX		04/14/2023		2,579		(34)			(34)		2,545	2,545			
100102023	BEAUMONT	CA		04/14/2023		7,241		(140)			(140)		7,101	7,101			
100102024	BOILING SPRINGS	SC		04/14/2023		1,117		(58)			(58)		1,059	1,059			
100102026	LONG BEACH	CA		04/14/2023		5,414		(91)			(91)		5,323	5,323			
100102028	MARICOPA	AZ		04/14/2023		2,152		(58)			(58)		2,094	2,094			
100102029	BEAUMONT	CA		04/14/2023		5,017		(127)			(127)		4,890	4,890			
100102031	MIAMI	FL		04/14/2023		30,273		(419)			(419)		29,854	29,854			
100102032	LOS ANGELES	CA		04/14/2023		7,441		(92)			(92)		7,349	7,349			
100102033	ELIZABETH	NJ		04/14/2023		2,443		(75)			(75)		2,368	2,368			
100102034	NORCO	CA		04/14/2023		4,576		(42)			(42)		4,534	4,534			
100102036	WEBSTER	TX		04/14/2023		4,054		(239)			(239)		3,815	3,815			
100102038	HAGERSTOWN	MD		04/14/2023		1,507		(41)			(41)		1,466	1,466			
100102040	LAS VEGAS	NV		04/14/2023		6,921		(468)			(468)		6,453	6,453			
100102041	PARKVILLE	MD		04/14/2023		2,030		(33)			(33)		1,997	1,997			
100102043	DESERT HOT SPRINGS	CA		04/14/2023		3,162		(97)			(97)		3,065	3,065			
100102044	CHARLOTTE	NC		04/14/2023		1,881		2			2		1,883	1,883			
100102046	PHILADELPHIA	PA		04/14/2023		1,290		(94)			(94)		1,196	1,196			
100102048	LITHIA	FL		04/14/2023		15,955		(255)			(255)		15,700	15,700			
100102050	HIDDEN VALLEY LAKE	CA		04/14/2023		3,584		(104)			(104)		3,480	3,480			
100102052	OAKLEY	CA		04/14/2023		5,197		(75)			(75)		5,122	5,122			
100102053	AURORA	CO		04/14/2023		3,086		21			21		3,107	3,107			
100102054	MONROVIA	CA		04/14/2023		11,454		(265)			(265)		11,189	11,189			
100102055	HESPERIA	CA		04/14/2023		23,547		(854)			(854)		22,693	22,693			
100102064	SACRAMENTO	CA		04/14/2023		2,033		(25)			(25)		2,008	2,008			
100102065	HIGHLAND	CA		04/14/2023		3,844		14			14		3,858	3,858			
100102067	HOUSTON	TX		04/14/2023		3,621		(154)			(154)		3,467	3,467			
100102069	HIGH POINT	NC		04/14/2023		1,777		(20)			(20)		1,757	1,757			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102072	CARSON	CA		04/14/2023		8,272		106			106		8,378	8,378			
100102073	CAPE MAY COURT HOUSE	NJ		04/14/2023		1,384		(24)			(24)		1,360	1,360			
100102075	LOUISVILLE	KY		04/14/2023		1,355		(54)			(54)		1,301	1,301			
100102076	LAUREL	MD		04/14/2023		4,957		(93)			(93)		4,864	4,864			
100102077	STOCKTON	CA		04/14/2023		2,283		(50)			(50)		2,233	2,233			
100102078	BAKERSFIELD	CA		04/14/2023		2,667		(51)			(51)		2,616	2,616			
100102080	LOMBARD	IL		04/14/2023		1,755		(18)			(18)		1,737	1,737			
100102081	PORT SAINT LUCIE	FL		04/14/2023		2,387		(51)			(51)		2,336	2,336			
100102082	TAUNTON	MA		04/14/2023		9,221		1			1		9,222	9,222			
100102084	EVERETT	WA		04/14/2023		4,708		(188)			(188)		4,520	4,520			
100102085	FRANKLIN PARK	IL		04/14/2023		24,893		(201)			(201)		24,692	24,692			
100102086	MARANA	AZ		04/14/2023		2,077		(79)			(79)		1,998	1,998			
100102087	LAKE HAVASU CITY	AZ		04/14/2023		2,757		(13)			(13)		2,744	2,744			
100102088	DOVER	NH		04/14/2023		5,226		(70)			(70)		5,156	5,156			
100102089	HUNTINGTON PARK	CA		04/14/2023		2,563		(49)			(49)		2,514	2,514			
100102090	THOUSAND OAKS	CA		04/14/2023		3,746		20			20		3,766	3,766			
100102091	CUYAHOGA FALLS	OH		04/14/2023		1,253		(32)			(32)		1,221	1,221			
100102094	LOS ANGELES	CA		04/14/2023		11,540		(327)			(327)		11,213	11,213			
100102095	BROWNS MILLS	NJ		04/14/2023		32,852		(580)			(580)		32,272	32,272			
100102096	HOUSTON	TX		04/14/2023		4,010		(182)			(182)		3,828	3,828			
100102097	CRYSTAL RIVER	FL		04/14/2023		976		(94)			(94)		882	882			
100102102	WALDORF	MD		04/14/2023		2,111		(115)			(115)		1,996	1,996			
100102103	COTTAGE GROVE	OR		04/14/2023		1,739		(77)			(77)		1,662	1,662			
100102104	ABILENE	TX		04/14/2023		9,137		(424)			(424)		8,713	8,713			
100102105	ORLANDO	FL		04/14/2023		4,778		(28)			(28)		4,750	4,750			
100102106	FREEHOLD	NJ		04/14/2023		1,861		(44)			(44)		1,817	1,817			
100102108	WONDER LAKE	IL		04/14/2023		1,341		(55)			(55)		1,286	1,286			
100102115	CYPRESS	TX		04/14/2023		3,276		(65)			(65)		3,211	3,211			
100102116	TAMPA	FL		04/14/2023		12,639		(222)			(222)		12,417	12,417			
100102117	HUNTINGTON PARK	CA		04/14/2023		5,099		(56)			(56)		5,043	5,043			
100102118	RIVERSIDE	CA		04/14/2023		4,571		(122)			(122)		4,449	4,449			
100102120	HAMMOND	IN		04/14/2023		968		(50)			(50)		918	918			
100102122	FORNEY	TX		04/14/2023		2,147		(156)			(156)		1,991	1,991			
100102123	LITHONIA	GA		04/14/2023		21							21	21			
100102124	LOS ANGELES	CA		04/14/2023		4,498		(124)			(124)		4,374	4,374			
100102128	MILWAUKEE	WI		04/14/2023		155		(4)			(4)		151	151			
100102129	NORTHRIDGE AREA LOS ANGELES	CA		04/14/2023		5,224		31			31		5,255	5,255			
100102130	PHOENIX	AZ		04/14/2023		1,669		(48)			(48)		1,621	1,621			
100102131	WEST YARMOUTH	MA		04/14/2023		2,893		(21)			(21)		2,872	2,872			
100102132	LOS ANGELES	CA		04/14/2023		4,775		(10)			(10)		4,765	4,765			
100102134	EDGEWOOD	MD		04/14/2023		966		(27)			(27)		939	939			
100102136	ENGLEWOOD	FL		04/14/2023		2,590		(43)			(43)		2,547	2,547			
100102137	WINTER PARK	FL		04/14/2023		1,086		(17)			(17)		1,069	1,069			
100102139	COLTON	CA		04/14/2023		15,636		(321)			(321)		15,315	15,315			
100102141	EDGEWATER	MD		04/14/2023		3,757		(71)			(71)		3,686	3,686			
100102142	SANTA ANA	CA		04/14/2023		11,087		(26)			(26)		11,061	11,061			
100102143	SAN JOSE	CA		04/14/2023		7,821		(54)			(54)		7,767	7,767			
100102144	STAMFORD	CT		04/14/2023		1,584		(61)			(61)		1,523	1,523			
100102145	FONTANA	CA		04/14/2023		1,876		(22)			(22)		1,854	1,854			
100102146	TERRELL	TX		04/14/2023		4,304		(104)			(104)		4,200	4,200			
100102147	FORT WORTH	TX		04/14/2023		1,284		(76)			(76)		1,208	1,208			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102148	COMPTON	CA		04/14/2023		6,973		(74)			(74)		6,899	6,899			
100102149	SAN ANTONIO	TX		04/14/2023		2,499		62			62		2,561	2,561			
100102151	SARASOTA	FL		04/14/2023		5,838		(83)			(83)		5,755	5,755			
100102153	ROCKLAND	MA		04/14/2023		3,766		25			25		3,791	3,791			
100102155	HOUSTON	TX		04/14/2023		2,068		(144)			(144)		1,924	1,924			
100102156	HOUSTON	TX		04/14/2023		38,378		(1,856)			(1,856)		36,522	36,522			
100102157	LOS ANGELES	CA		04/14/2023		4,737		(82)			(82)		4,655	4,655			
100102159	SARASOTA	FL		04/14/2023		3,780		(10)			(10)		3,770	3,770			
100102160	CROSBY	TX		04/14/2023		2,129		(98)			(98)		2,031	2,031			
100102161	PALMDALE	CA		04/14/2023		1,456		2			2		1,458	1,458			
100102163	LANHAM	MD		04/14/2023		82,924		(207)			(207)		82,717	82,717			
100102164	LOS ANGELES	CA		04/14/2023		3,172		(40)			(40)		3,132	3,132			
100102166	CONCORD	CA		04/14/2023		9,016		(73)			(73)		8,943	8,943			
100102169	LOS ANGELES	CA		04/14/2023		5,674		125			125		5,799	5,799			
100102170	LOS ANGELES	CA		04/14/2023		6,744		43			43		6,787	6,787			
100102171	NEWPORT NEWS	VA		04/14/2023		992		(48)			(48)		944	944			
100102172	FORT MYERS	FL		04/14/2023		1,051		(52)			(52)		999	999			
100102173	BLACKLICK	OH		04/14/2023		6,415		59			59		6,474	6,474			
100102176	HILLSBORO	OR		04/14/2023		13,753		(381)			(381)		13,372	13,372			
100102177	BATAVIA	IL		04/14/2023		1,778		(13)			(13)		1,765	1,765			
100102178	DENVER	CO		04/14/2023		2,412		(74)			(74)		2,338	2,338			
100102181	SAN DIEGO	CA		04/14/2023		2,702		(28)			(28)		2,674	2,674			
100102185	LA PALMA	CA		04/14/2023		6,859		54			54		6,913	6,913			
100102186	SANTA CLARITA	CA		04/14/2023		7,008		(130)			(130)		6,878	6,878			
100102188	KATY	TX		04/14/2023		13,403		149			149		13,552	13,552			
100102192	LANCASTER	CA		04/14/2023		1,627		(4)			(4)		1,623	1,623			
100102193	HOUSTON	TX		04/14/2023		5,720		(60)			(60)		5,660	5,660			
100102195	PUEBLO	CO		04/14/2023		2,094		59			59		2,153	2,153			
100102197	CAROLINA BEACH	NC		04/14/2023		7,585		34			34		7,619	7,619			
100102201	KISSIMMEE	FL		04/14/2023		2,468		(7)			(7)		2,461	2,461			
100102202	SAN ANTONIO	TX		04/14/2023		35,219		(555)			(555)		34,664	34,664			
100102207	MONROE	GA		04/14/2023		1,228		(27)			(27)		1,201	1,201			
100102208	CABO SAN LUCAS	MEX		04/17/2023		12,726							12,726	12,726			
100102209	BAHIA DE BANDERAS	MEX		04/17/2023		44,760							44,760	44,760			
100102210	CABO SAN LUCAS	MEX		04/17/2023		2,195							2,195	2,195			
100102348	DAVENPORT	FL		06/07/2023		3,148		(52)			(52)		3,096	3,096			
100102349	MINNEAPOLIS	MN		06/07/2023		999		(14)			(14)		985	985			
100102351	PORT REPUBLIC	MD		06/07/2023		11,078		(49)			(49)		11,029	11,029			
100102352	CHELAN	WA		06/07/2023		2,122		(22)			(22)		2,100	2,100			
100102356	SARASOTA	FL		06/07/2023		4,338		23			23		4,361	4,361			
100102359	HACKENSACK	NJ		06/07/2023		18,358		(182)			(182)		18,176	18,176			
100102360	HIGHLAND	CA		06/07/2023		5,106		(29)			(29)		5,077	5,077			
100102362	S LAKE TAHOE	CA		06/07/2023		28,179		(190)			(190)		27,989	27,989			
100102364	NORCO	CA		06/07/2023		24,607		(197)			(197)		24,410	24,410			
100102368	TOOELE	UT		06/07/2023		6,142		61			61		6,203	6,203			
100102369	LITCHFIELD	NH		06/07/2023		3,136		37			37		3,173	3,173			
100102372	RICHMOND	TX		06/07/2023		7,238		10			10		7,248	7,248			
100102373	MYRTLE BEACH	SC		06/07/2023		3,372		(6)			(6)		3,366	3,366			
100102374	LAKEWOOD	CO		06/07/2023		7,278		(176)			(176)		7,102	7,102			
100102380	BELLFLOWER	CA		06/07/2023		4,968		(57)			(57)		4,911	4,911			
100102385	ANTELOPE	CA		06/07/2023		4,864		(197)			(197)		4,667	4,667			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102388	TISBURY	MA		06/07/2023		7,687		(192)			(192)		7,495	7,495			
100102389	INDIO	CA		06/07/2023		6,771		(225)			(225)		6,546	6,546			
100102390	BLOOMINGDALE	IL		06/07/2023		4,327		(39)			(39)		4,288	4,288			
100102391	MILLBURY	MA		06/07/2023		2,959		(115)			(115)		2,844	2,844			
100102393	SANTA PAULA	CA		06/07/2023		4,682		(131)			(131)		4,551	4,551			
100102398	ENTERPRISE	OR		06/07/2023		1,755		(61)			(61)		1,694	1,694			
100102399	SACRAMENTO	CA		06/07/2023		3,905		(159)			(159)		3,746	3,746			
100102400	MURRIETA	CA		06/07/2023		396		13			13		409	409			
100102402	TALLAHASSEE	FL		06/07/2023		2,011		(135)			(135)		1,876	1,876			
100102411	SEMINOLE	FL		06/07/2023		4,890		(133)			(133)		4,757	4,757			
100102415	LA QUINTA	CA		06/07/2023		5,849		38			38		5,887	5,887			
100102416	TUCSON	AZ		06/07/2023		4,992		(91)			(91)		4,901	4,901			
100102419	MIAMI LAKES	FL		06/07/2023		4,167		(154)			(154)		4,013	4,013			
100102421	RICHMOND	TX		06/07/2023		2,231		(134)			(134)		2,097	2,097			
100102424	LONG BEACH	CA		06/07/2023		30,157		(1,088)			(1,088)		29,069	29,069			
100102426	GULF SHORES	AL		06/07/2023		3,252		(52)			(52)		3,200	3,200			
100102428	HOUSTON	TX		06/07/2023		5,624		(262)			(262)		5,362	5,362			
100102430	GARLAND	TX		06/07/2023		1,204		(89)			(89)		1,115	1,115			
100102431	KISSIMMEE	FL		06/07/2023		6,292		(208)			(208)		6,084	6,084			
100102433	MURFREESBORO	TN		06/07/2023		3,582		53			53		3,635	3,635			
100102441	NORTH BILLERICA	MA		06/07/2023		6,054		(83)			(83)		5,971	5,971			
100102442	JACKSONVILLE	FL		06/07/2023		1,574		(53)			(53)		1,521	1,521			
100102445	MIRAMAR	FL		06/07/2023		6,156		(104)			(104)		6,052	6,052			
100102446	ESSEX	MD		06/07/2023		3,163		(87)			(87)		3,076	3,076			
100102448	PHOENIX	AZ		06/07/2023		43,392		1,143			1,143		44,535	44,535			
100102450	ALBRIGHTSVILLE	PA		06/07/2023		2,429		(78)			(78)		2,351	2,351			
100102452	ROCKLIN	CA		06/07/2023		13,489		139			139		13,628	13,628			
100102455	SANTA ROSA BEACH	FL		06/07/2023		6,834		(138)			(138)		6,696	6,696			
100102456	SAN JUAN CAPISTRANO	CA		06/07/2023		9,345		(171)			(171)		9,174	9,174			
100102457	HOMER GLEN	IL		06/07/2023		6,932		(23)			(23)		6,909	6,909			
100102458	PANAMA CITY BEACH	FL		06/07/2023		3,978							3,978	3,978			
100102461	DAVENPORT	FL		06/07/2023		2,443		34			34		2,477	2,477			
100102463	HOLLADAY	UT		06/07/2023		3,964		36			36		4,000	4,000			
100102464	SAN DIEGO	CA		06/07/2023		5,193		106			106		5,299	5,299			
100102465	FREEPORT	FL		06/07/2023		5,595		(112)			(112)		5,483	5,483			
100102468	JACKSON	NJ		06/07/2023		2,588		(32)			(32)		2,556	2,556			
100102471	RICHMOND	TX		06/07/2023		108,692		562			562		109,254	109,254			
100102474	JACKSONVILLE	FL		06/07/2023		1,166		(64)			(64)		1,102	1,102			
100102479	DEWEY	AZ		06/07/2023		5,115		(127)			(127)		4,988	4,988			
100102480	ODESSA	TX		06/07/2023		21,138		(545)			(545)		20,593	20,593			
100102483	DEER PARK	IL		06/07/2023		19,164		(80)			(80)		19,084	19,084			
100102484	SAN ANTONIO	TX		06/07/2023		4,200		9			9		4,209	4,209			
100102486	HIGHLAND	CA		06/07/2023		2,229		(30)			(30)		2,199	2,199			
100102488	HUMBLE	TX		06/07/2023		3,480		(47)			(47)		3,433	3,433			
100102490	FALL RIVER	MA		06/07/2023		4,200		(116)			(116)		4,084	4,084			
100102492	PEMBROKE PINES	FL		06/07/2023		42,997		(489)			(489)		42,508	42,508			
100102493	EATON	CO		06/07/2023		5,756		(43)			(43)		5,713	5,713			
100102494	AUSTIN	TX		06/07/2023		5,465		(251)			(251)		5,214	5,214			
100102496	CHULA VISTA	CA		06/07/2023		5,468		6			6		5,474	5,474			
100102498	NAMPA	ID		06/07/2023		5,636		(78)			(78)		5,558	5,558			
100102499	PANAMA CITY BEACH	FL		06/07/2023		3,379		(149)			(149)		3,230	3,230			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102500	BRADENTON	FL		06/07/2023		2,790		(19)			(19)		2,771	2,771			
100102503	GLOUCESTER CITY	NJ		06/07/2023		4,015		(207)			(207)		3,808	3,808			
100102504	PACE	FL		06/07/2023		2,278		(95)			(95)		2,183	2,183			
100102505	MOUNT JULIET	TN		06/07/2023		6,396		10			10		6,406	6,406			
100102507	MIAMI	FL		06/07/2023		12,405		(315)			(315)		12,090	12,090			
100102508	CORAL GABLES	FL		06/07/2023		4,849		79			79		4,928	4,928			
100102516	LEXINGTON	KY		06/07/2023		1,113		(66)			(66)		1,047	1,047			
100102517	HOLLYWOOD	FL		06/07/2023		1,610		16			16		1,626	1,626			
100102518	SAINT PETERSBURG	FL		06/07/2023		2,069		(77)			(77)		1,992	1,992			
100102520	BALTIMORE	MD		06/07/2023		1,414		(56)			(56)		1,358	1,358			
100102522	NORTH PORT	FL		06/07/2023		3,287		(42)			(42)		3,245	3,245			
100102524	KISSIMMEE	FL		06/07/2023		2,309		(40)			(40)		2,269	2,269			
100102526	CHARDON	OH		06/07/2023		1,370		(98)			(98)		1,272	1,272			
100102528	WARRENTON	VA		06/07/2023		2,972		(15)			(15)		2,957	2,957			
100102531	ASHEVILLE	NC		06/07/2023		9,070		127			127		9,197	9,197			
100102534	COLORADO SPRINGS	CO		06/07/2023		2,279		(70)			(70)		2,209	2,209			
100102537	SAINT ALBANS	NY		06/07/2023		40,695		1,152			1,152		41,847	41,847			
100102538	WASHINGTON	DC		06/07/2023		7,521		24			24		7,545	7,545			
100102539	KISSIMMEE	FL		06/07/2023		3,206		(105)			(105)		3,101	3,101			
100102541	FRONT ROYAL	VA		06/07/2023		2,849		(167)			(167)		2,682	2,682			
100102542	COALVILLE	UT		06/07/2023		4,292		(114)			(114)		4,178	4,178			
100102544	JUPITER	FL		06/07/2023		4,426		(72)			(72)		4,354	4,354			
100102547	SARASOTA	FL		06/07/2023		2,324		75			75		2,399	2,399			
100102551	LAS CRUCES	NM		06/07/2023		117,682		3,992			3,992		121,674	121,674			
100102553	PHILADELPHIA	PA		06/07/2023		1,048		(87)			(87)		961	961			
100102558	DALLAS	TX		06/07/2023		324		51			51		375	375			
100102559	DALLAS	TX		06/07/2023		745		57			57		802	802			
100102561	SAINT CLOUD	FL		06/07/2023		3,124		(84)			(84)		3,040	3,040			
100102563	SAN MATEO	CA		06/07/2023		5,553		(250)			(250)		5,303	5,303			
100102564	DAVENPORT	FL		06/07/2023		4,551		(25)			(25)		4,526	4,526			
100102568	LAWRENCE	KS		06/07/2023		1,586		(71)			(71)		1,515	1,515			
100102569	LANCASTER	PA		06/07/2023		511		21			21		532	532			
100102570	VESTAVIA HILLS	AL		06/07/2023		2,487		(39)			(39)		2,448	2,448			
100102573	CONROE	TX		06/07/2023		1,793		(118)			(118)		1,675	1,675			
100102576	NORTH PORT	FL		06/07/2023		2,813		(20)			(20)		2,793	2,793			
100102578	TOBYHANNA	PA		06/07/2023		2,486		(12)			(12)		2,474	2,474			
100102580	PALM BEACH GARDENS	FL		06/07/2023		3,781		45			45		3,826	3,826			
100102590	BECHTELSVILLE	PA		06/07/2023		2,962		22			22		2,984	2,984			
100102591	MEMPHIS	TN		06/07/2023		942		(95)			(95)		847	847			
100102592	BALTIMORE	MD		06/07/2023		1,262		(100)			(100)		1,162	1,162			
100102593	CLARKSVILLE	IN		06/07/2023		1,157		(25)			(25)		1,132	1,132			
100102594	LYNNFIELD	MA		06/07/2023		4,703		(110)			(110)		4,593	4,593			
100102598	KEANSBURG	NJ		06/07/2023		2,372		(46)			(46)		2,326	2,326			
100102599	DETROIT	MI		06/07/2023		4,211		140			140		4,351	4,351			
100102600	HERNDON	VA		06/07/2023		5,024		(166)			(166)		4,858	4,858			
100102606	HONOLULU	HI		06/22/2023		15,380		(508)			(508)		14,872	14,872			
100102607	FAIRBURN	GA		06/22/2023		2,446		15			15		2,461	2,461			
100102608	WOODSTOCK	GA		06/22/2023		3,658		1			1		3,659	3,659			
100102609	SAINT LOUIS	MO		06/22/2023		1,957		(34)			(34)		1,923	1,923			
100102610	KANEOHE	HI		06/22/2023		9,262		(244)			(244)		9,018	9,018			
100102611	JACKSON TOWNSHIP	NJ		06/22/2023		4,330		(38)			(38)		4,292	4,292			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102613	LORTON	VA		06/22/2023		13,260		(129)			(129)		13,131	13,131			
100102615	NAPLES	FL		06/22/2023		4,164		(256)			(256)		3,908	3,908			
100102619	SPOKANE VALLEY	WA		06/22/2023		1,318		131			131		1,449	1,449			
100102620	CAMARILLO	CA		06/22/2023		6,559		(150)			(150)		6,409	6,409			
100102623	MURRIETA	CA		06/22/2023		12,639		(486)			(486)		12,153	12,153			
100102624	MIAMI SHORES	FL		06/22/2023		6,452		(266)			(266)		6,186	6,186			
100102626	CASTRO VALLEY	CA		06/22/2023		5,809		(99)			(99)		5,710	5,710			
100102627	LOS ANGELES	CA		06/22/2023		2,557		(108)			(108)		2,449	2,449			
100102629	DAVIE	FL		06/22/2023		4,760		(97)			(97)		4,663	4,663			
100102630	CORAL SPRINGS	FL		06/22/2023		4,249		(54)			(54)		4,195	4,195			
100102632	CUTLER BAY	FL		06/22/2023		6,262		(358)			(358)		5,904	5,904			
100102633	SARASOTA	FL		06/22/2023		2,923		(133)			(133)		2,790	2,790			
100102634	LAS VEGAS	NV		06/22/2023		4,249		(212)			(212)		4,037	4,037			
100102642	SURFSIDE BEACH	TX		06/22/2023		1,322		(170)			(170)		1,152	1,152			
100102645	NEW BRAUNFELS	TX		06/22/2023		2,839		(273)			(273)		2,566	2,566			
100102646	LAS VEGAS	NV		06/22/2023		5,951		(344)			(344)		5,607	5,607			
100102650	SAN DIEGO	CA		06/22/2023		7,822		(203)			(203)		7,619	7,619			
100102651	FAYETTEVILLE	NC		06/22/2023		1,126		(92)			(92)		1,034	1,034			
100102653	MINCO	OK		06/22/2023		3,128		(63)			(63)		3,065	3,065			
100102655	PALMDALE	CA		06/22/2023		2,331		(19)			(19)		2,312	2,312			
100102656	HALLANDALE BEACH	FL		06/22/2023		8,091		(395)			(395)		7,696	7,696			
100102657	SAN ANTONIO	TX		06/22/2023		5,984		(189)			(189)		5,795	5,795			
100102659	RICHMOND	TX		06/22/2023		28,403		(1,278)			(1,278)		27,125	27,125			
100102660	WATKINS	CO		06/22/2023		4,701		(158)			(158)		4,543	4,543			
100102662	SUFFOLK	VA		06/22/2023		3,687		(98)			(98)		3,589	3,589			
100102668	DESERT HOT SPRINGS	CA		06/22/2023		2,952		(87)			(87)		2,865	2,865			
100102670	WIMAUMA	FL		06/22/2023		4,321		(105)			(105)		4,216	4,216			
100102671	PRINCEVILLE	HI		06/22/2023		12,584		(313)			(313)		12,271	12,271			
100102674	MIAMI	FL		06/22/2023		2,639		(127)			(127)		2,512	2,512			
100102675	BROOKLYN	NY		06/22/2023		5,559		(256)			(256)		5,303	5,303			
100102677	FULSHEAR	TX		06/22/2023		4,630		(177)			(177)		4,453	4,453			
100102680	BIG BEAR LAKE	CA		06/22/2023		5,195		(224)			(224)		4,971	4,971			
100102681	AVENTURA	FL		06/22/2023		3,111		(134)			(134)		2,977	2,977			
100102682	IRVING	TX		06/22/2023		1,565		(119)			(119)		1,446	1,446			
100102684	BUENA PARK	CA		06/22/2023		7,538		(92)			(92)		7,446	7,446			
100102685	ROCKVILLE	MD		06/22/2023		5,792		(150)			(150)		5,642	5,642			
100102688	MONTEREY PARK	CA		06/22/2023		10,372		(63)			(63)		10,309	10,309			
100102691	FRESNO	CA		06/22/2023		3,395		(45)			(45)		3,350	3,350			
100102693	ANAHEIM	CA		06/22/2023		5,318		(275)			(275)		5,043	5,043			
100102694	NORTHBROOK	IL		06/22/2023		1,698		(107)			(107)		1,591	1,591			
100102696	THOUSAND OAKS	CA		06/22/2023		8,386		(302)			(302)		8,084	8,084			
100102700	KATY	TX		06/22/2023		3,140		(176)			(176)		2,964	2,964			
100102702	PITTSBURGH	PA		06/22/2023		11,048		(651)			(651)		10,397	10,397			
100102704	SAN FRANCISCO	CA		06/22/2023		11,754		(112)			(112)		11,642	11,642			
100102706	VIRGINIA BEACH	VA		06/22/2023		2,892		(81)			(81)		2,811	2,811			
100102712	YORKTOWN	VA		06/22/2023		60,858		(1,650)			(1,650)		59,208	59,208			
100102713	FAIRFAX	VA		06/22/2023		3,222		(203)			(203)		3,019	3,019			
100102714	MARIETTA	GA		06/22/2023		3,217		(165)			(165)		3,052	3,052			
100102715	CARVER	MA		06/22/2023		3,130		(125)			(125)		3,005	3,005			
100102717	MIRAMAR	FL		06/22/2023		7,690		(227)			(227)		7,463	7,463			
100102718	LA PUENTE	CA		06/22/2023		5,897		(48)			(48)		5,849	5,849			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102719	CHINO	CA		06/22/2023		5,526		(65)			(65)		5,461	5,461			
100102721	BUENA PARK	CA		06/22/2023		6,674		(144)			(144)		6,530	6,530			
100102722	CORONA	CA		06/22/2023		5,212		(23)			(23)		5,189	5,189			
100102724	LANCASTER	CA		06/22/2023		3,691		(18)			(18)		3,673	3,673			
100102726	PALATINE	IL		06/22/2023		2,658		(186)			(186)		2,472	2,472			
100102727	EDMOND	OK		06/22/2023		1,767		(58)			(58)		1,709	1,709			
100102728	HOUSTON	TX		06/22/2023		5,570		(52)			(52)		5,518	5,518			
100102730	SPRING	TX		06/22/2023		1,961		(74)			(74)		1,887	1,887			
100102732	KISSIMMEE	FL		06/22/2023		3,090		(148)			(148)		2,942	2,942			
100102733	FAIRBURN	GA		06/22/2023		3,283		(165)			(165)		3,118	3,118			
100102740	RIVERSIDE	CA		06/22/2023		3,770		(242)			(242)		3,528	3,528			
100102742	BRANDON	FL		06/22/2023		2,614		(79)			(79)		2,535	2,535			
100102743	HEBER	CA		06/22/2023		3,776		(267)			(267)		3,509	3,509			
100102745	IRVINE	CA		06/22/2023		10,170		(183)			(183)		9,987	9,987			
100102746	VALENCIA	CA		06/22/2023		7,899		(220)			(220)		7,679	7,679			
100102747	ATLANTA	GA		06/22/2023		1,323		(120)			(120)		1,203	1,203			
100102748	FAYETTEVILLE	NC		06/22/2023		4,129		(95)			(95)		4,034	4,034			
100102751	EVERETT	WA		06/22/2023		3,953		(322)			(322)		3,631	3,631			
100102752	EL MONTE	CA		06/22/2023		16,787		(31)			(31)		16,756	16,756			
100102754	PLANO	TX		06/22/2023		7,798		(55)			(55)		7,743	7,743			
100102757	CHARLOTTE	NC		06/22/2023		2,129		(100)			(100)		2,029	2,029			
100102758	SUNNY ISLES BEACH	FL		06/22/2023		8,727		(361)			(361)		8,366	8,366			
100102759	CALEXICO	CA		06/22/2023		1,535		(136)			(136)		1,399	1,399			
100102760	ALVIN	TX		06/22/2023		3,781		(119)			(119)		3,662	3,662			
100102761	TUCSON	AZ		06/22/2023		7,572		(92)			(92)		7,480	7,480			
100102762	MAITLAND	FL		06/22/2023		4,274		(2)			(2)		4,272	4,272			
100102764	RUNNING SPRINGS	CA		06/22/2023		1,902		(94)			(94)		1,808	1,808			
100102766	PLANO	TX		06/22/2023		10,965		(365)			(365)		10,600	10,600			
100102767	FORT WORTH	TX		06/22/2023		2,696		(174)			(174)		2,522	2,522			
100102771	SPICEWOOD	TX		06/22/2023		2,245		(125)			(125)		2,120	2,120			
100102775	RICHMOND	TX		06/22/2023		3,390		(121)			(121)		3,269	3,269			
100102778	(TARZANA AREA) LOS ANGELES	CA		06/22/2023		823		(17)			(17)		806	806			
100102779	HENDERSON	NV		06/22/2023		9,160		(187)			(187)		8,973	8,973			
100102780	WINCHESTER	CA		06/22/2023		8,792		(205)			(205)		8,587	8,587			
100102781	PALM DESERT	CA		06/22/2023		11,937		(241)			(241)		11,696	11,696			
100102785	STATEN ISLAND	NY		06/22/2023		209,033		(4,654)			(4,654)		204,379	204,379			
100102789	PALO ALTO	CA		06/22/2023		18,654		(354)			(354)		18,300	18,300			
100102790	PENDLETON	IN		06/22/2023		3,232		(97)			(97)		3,135	3,135			
100102792	WILLIAMSTOWN	NJ		06/22/2023		1,245		(101)			(101)		1,144	1,144			
100102794	ODESSA	TX		06/22/2023		2,347		(125)			(125)		2,222	2,222			
100102795	DALLAS	TX		06/22/2023		14,379		(664)			(664)		13,715	13,715			
100102798	HOUSTON	TX		06/22/2023		21,364		(518)			(518)		20,846	20,846			
100102800	OLD TAPPAN	NJ		06/22/2023		10,558		(326)			(326)		10,232	10,232			
100102801	GARDEN GROVE	CA		06/22/2023		5,431		(107)			(107)		5,324	5,324			
100102802	SALT LAKE CITY	UT		06/22/2023		6,049		(112)			(112)		5,937	5,937			
100102803	DOWNINGTOWN	PA		06/22/2023		5,088		(199)			(199)		4,889	4,889			
100102804	PALM SPRINGS	CA		06/22/2023		12,078		(243)			(243)		11,835	11,835			
100102805	TEMECULA	CA		06/22/2023		9,264		12			12		9,276	9,276			
100102807	MIDDLETOWN	OH		06/22/2023		2,316		(89)			(89)		2,227	2,227			
100102808	FORT WORTH	TX		06/22/2023		1,891		(171)			(171)		1,720	1,720			
100102810	TANNERSVILLE	PA		06/22/2023		2,246		(119)			(119)		2,127	2,127			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102812	OCALA	FL		06/22/2023		1,784		(99)			(99)		1,685	1,685			
100102813	CLEARWATER	FL		06/22/2023		9,910		10			10		9,920	9,920			
100102814	GOODLETTSVILLE	TN		06/22/2023		2,956		(122)			(122)		2,834	2,834			
100102815	MISSOURI CITY	TX		06/22/2023		45,309		(1,139)			(1,139)		44,170	44,170			
100102816	BIRMINGHAM	AL		06/22/2023		3,247		(19)			(19)		3,228	3,228			
100102817	WARMINSTER	PA		06/22/2023		6,541		92			92		6,633	6,633			
100102823	MISSOURI CITY	TX		06/22/2023		6,808		(214)			(214)		6,594	6,594			
100102824	RED OAK	TX		06/22/2023		3,062		(173)			(173)		2,889	2,889			
100102825	BURBANK	CA		06/22/2023		12,929		(360)			(360)		12,569	12,569			
100102828	CHARLOTTE	NC		06/22/2023		2,435		(147)			(147)		2,288	2,288			
100102829	HOMESTEAD	FL		06/22/2023		4,588		(85)			(85)		4,503	4,503			
100102831	NAPLES	FL		06/22/2023		3,989		(147)			(147)		3,842	3,842			
100102833	(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023		12,165		(87)			(87)		12,078	12,078			
100102834	WESLEY CHAPEL	FL		06/22/2023		2,733		(121)			(121)		2,612	2,612			
100102838	NEWPORT BEACH	CA		06/22/2023		7,340		(258)			(258)		7,082	7,082			
100102839	ROCHESTER	MI		06/22/2023		1,686		(50)			(50)		1,636	1,636			
100102841	WAXHAW	NC		06/22/2023		11,131		(82)			(82)		11,049	11,049			
100102842	MATHER	CA		06/22/2023		3,870		(164)			(164)		3,706	3,706			
100102843	(RESEDA AREA) LOS ANGELES	CA		06/22/2023		9,614		(30)			(30)		9,584	9,584			
100102846	MARIETTA	GA		06/22/2023		2,159		(69)			(69)		2,090	2,090			
100102851	SANTA CRUZ	CA		06/22/2023		5,055		(121)			(121)		4,934	4,934			
100102855	BRONX	NY		06/22/2023		8,007		(228)			(228)		7,779	7,779			
100102856	TAMPA	FL		06/22/2023		2,476		(13)			(13)		2,463	2,463			
100102858	PORT SAINT JOE	FL		06/22/2023		7,111		474			474		7,585	7,585			
100102861	KISSIMMEE	FL		06/22/2023		5,609		498			498		6,107	6,107			
100102862	CORAL SPRINGS	FL		06/22/2023		3,588		90			90		3,678	3,678			
100102863	WEST PALM BEACH	FL		06/22/2023		6,602		640			640		7,242	7,242			
100102864	HACKENSACK	NJ		06/22/2023		5,662		(112)			(112)		5,550	5,550			
100102866	MIRAMAR BEACH	FL		06/22/2023		16,099		480			480		16,579	16,579			
100102870	PHILADELPHIA	PA		06/22/2023		4,041		157			157		4,198	4,198			
100102871	WAPPINGERS FALLS	NY		06/22/2023		3,394		238			238		3,632	3,632			
100102873	TAMPA	FL		06/22/2023		2,078		(38)			(38)		2,040	2,040			
100102878	ROWLETT	TX		06/22/2023		2,430		(30)			(30)		2,400	2,400			
100102879	GATLINBURG	TN		06/22/2023		2,409		(99)			(99)		2,310	2,310			
100102880	PORTLAND	OR		06/22/2023		6,180		(17)			(17)		6,163	6,163			
100102881	LITHONIA	GA		06/22/2023		2,753		1			1		2,754	2,754			
100102893	WHITE PLAINS	NY		06/22/2023		5,433		(313)			(313)		5,120	5,120			
100102895	ORANGE PARK	FL		06/22/2023		2,039		(39)			(39)		2,000	2,000			
100102896	DUCK KEY	FL		06/22/2023		5,623		(203)			(203)		5,420	5,420			
100102897	FORT LAUDERDALE	FL		06/22/2023		2,264		(64)			(64)		2,200	2,200			
100102898	MIAMI	FL		06/22/2023		28,853		(853)			(853)		28,000	28,000			
100102901	TOBYHANNA	PA		06/22/2023		3,709		(65)			(65)		3,644	3,644			
100102902	SUFFERN	NY		06/22/2023		1,861		(105)			(105)		1,756	1,756			
100102907	FORT WALTON BEACH	FL		06/22/2023		2,229		(73)			(73)		2,156	2,156			
100102913	LONG BEACH	WA		06/22/2023		4,022		(240)			(240)		3,782	3,782			
100102917	KISSIMMEE	FL		06/22/2023		2,471		(77)			(77)		2,394	2,394			
100102920	WATERBURY	CT		06/22/2023		2,051		(145)			(145)		1,906	1,906			
100102921	HOUSTON	TX		06/22/2023		3,238		(296)			(296)		2,942	2,942			
100102922	ATLANTA	GA		06/22/2023		8,771		(601)			(601)		8,170	8,170			
100102925	HAGERSTOWN	MD		06/22/2023		967		(72)			(72)		895	895			
100102928	MIAMI	FL		06/22/2023		9,128		(638)			(638)		8,490	8,490			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102929	KEAAU	HI		06/22/2023		2,561		(145)			(145)		2,416	2,416			
100102930	STUART	FL		06/22/2023		7,627		(658)			(658)		6,969	6,969			
100102938	BRONX	NY		06/22/2023		4,013		(299)			(299)		3,714	3,714			
100102940	FONTANA	CA		06/22/2023		5,084		(202)			(202)		4,882	4,882			
100102943	HILLSBOROUGH	CA		06/22/2023		3,021		(63)			(63)		2,958	2,958			
100102944	TAMPA	FL		06/22/2023		1,676		(125)			(125)		1,551	1,551			
100102946	PIGEON FORGE	TN		06/22/2023		7,152		(375)			(375)		6,777	6,777			
100102949	MIAMI GARDENS	FL		06/22/2023		2,498		(143)			(143)		2,355	2,355			
100102952	FAR ROCKAWAY	NY		06/22/2023		5,741		(63)			(63)		5,678	5,678			
100102953	VIRGINIA BEACH	VA		06/22/2023		3,351		(112)			(112)		3,239	3,239			
100102954	WAYNE	PA		06/22/2023		3,977		(124)			(124)		3,853	3,853			
100102955	OCOEE	FL		06/22/2023		1,588		(132)			(132)		1,456	1,456			
100102959	PHOENIX	AZ		06/22/2023		2,792		(117)			(117)		2,675	2,675			
100102961	TAMPA	FL		06/22/2023		2,325		(122)			(122)		2,203	2,203			
100102962	PINSON	AL		06/22/2023		3,933		(144)			(144)		3,789	3,789			
100102963	MIAMI GARDENS	FL		06/22/2023		1,311		(121)			(121)		1,190	1,190			
100102964	DESERT HOT SPRINGS	CA		06/22/2023		1,624		(103)			(103)		1,521	1,521			
100102967	COLTON	CA		06/22/2023		2,028		(130)			(130)		1,898	1,898			
100102969	LOS ANGELES	CA		06/22/2023		5,292		(272)			(272)		5,020	5,020			
100102970	JACKSONVILLE	FL		06/22/2023		1,811		(61)			(61)		1,750	1,750			
100102971	JACKSONVILLE	FL		06/22/2023		1,811		(61)			(61)		1,750	1,750			
100102972	SAN FRANCISCO	CA		06/22/2023		3,481		(7)			(7)		3,474	3,474			
100102976	CORONA	CA		06/22/2023		2,283		(84)			(84)		2,199	2,199			
100102985	BRONX	NY		06/22/2023		5,044		(181)			(181)		4,863	4,863			
100102986	BRONX	NY		06/22/2023		5,039		(176)			(176)		4,863	4,863			
100102987	BROOKLYN	NY		06/22/2023		1,242		(62)			(62)		1,180	1,180			
100102988	OREM	UT		06/22/2023		1,769		(53)			(53)		1,716	1,716			
100102990	BROOKLYN	NY		06/22/2023		9,464		(371)			(371)		9,093	9,093			
100102991	ORLANDO	FL		06/22/2023		2,093		(164)			(164)		1,929	1,929			
100102992	WASHINGTON	DC		06/22/2023		5,434		(116)			(116)		5,318	5,318			
100102993	ATLANTA	GA		06/22/2023		1,853		(101)			(101)		1,752	1,752			
100102997	RIO RICO	AZ		06/22/2023		1,600		(48)			(48)		1,552	1,552			
100102998	SAN ANTONIO	TX		06/22/2023		2,475		(120)			(120)		2,355	2,355			
100103000	PHILADELPHIA	PA		06/22/2023		2,594		(139)			(139)		2,455	2,455			
100103001	NEW ORLEANS	LA		06/22/2023		2,014		(177)			(177)		1,837	1,837			
100103009	SEVIERVILLE	TN		06/22/2023		2,999		(140)			(140)		2,859	2,859			
100103010	COLUMBUS	OH		06/22/2023		597		(64)			(64)		533	533			
100103013	BRIDGEPORT	CT		06/22/2023		2,283		(139)			(139)		2,144	2,144			
100103015	FRESNO	CA		06/22/2023		1,614		(69)			(69)		1,545	1,545			
100103016	PHOENIX	AZ		06/22/2023		7,443		(393)			(393)		7,050	7,050			
100103018	WILTON	NH		06/22/2023		2							2	2			
100103019	HOMESTEAD	FL		06/22/2023		2,111		(94)			(94)		2,017	2,017			
100103021	WATERBURY	CT		06/22/2023		2,162		(87)			(87)		2,075	2,075			
100103024	MURFREESBORO	TN		06/22/2023		1,816		(126)			(126)		1,690	1,690			
100103026	MIAMI	FL		06/22/2023		6,948		(88)			(88)		6,860	6,860			
100103028	NATIONAL CITY	CA		06/22/2023		2,433		(87)			(87)		2,346	2,346			
100103029	JERSEY CITY	NJ		06/22/2023		3,569		(183)			(183)		3,386	3,386			
100103031	CLINTON	MA		06/22/2023		3,066		(101)			(101)		2,965	2,965			
100103033	WILLIAMSTOWN	NJ		06/22/2023		1,572		(120)			(120)		1,452	1,452			
100103036	MIAMI	FL		06/22/2023		1,315		(97)			(97)		1,218	1,218			
100103037	HOUSTON	TX		06/22/2023		3,596		(167)			(167)		3,429	3,429			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103039	CLARKSVILLE	TN		06/22/2023		1,575		(48)			(48)		1,527	1,527			
100103045	PHOENIX	AZ		06/22/2023		2,816		(96)			(96)		2,720	2,720			
100103049	INDIANAPOLIS	IN		06/22/2023		226		(13)			(13)		213	213			
100103050	STONE MOUNTAIN	GA		06/22/2023		1,613		(138)			(138)		1,475	1,475			
100103052	GULF SHORES	AL		06/22/2023		6,596		147			147		6,743	6,743			
100103058	CLINTON	CT		06/22/2023		2,408		(32)			(32)		2,376	2,376			
100103059	MIAMI	FL		06/22/2023		11,074		1,347			1,347		12,421	12,421			
100103060	COS COB	CT		06/22/2023		1,378		(44)			(44)		1,334	1,334			
100103061	IRVING	TX		06/22/2023		2,280		(110)			(110)		2,170	2,170			
100103063	GASTONIA	NC		06/22/2023		990		(83)			(83)		907	907			
100103069	SAINT PETERSBURG	FL		06/22/2023		1,652		(73)			(73)		1,579	1,579			
100103074	HAYWARD	CA		06/22/2023		6,561		(114)			(114)		6,447	6,447			
100103075	FORT WORTH	TX		06/22/2023		1,476		(80)			(80)		1,396	1,396			
100103076	FORT WORTH	TX		06/22/2023		1,526		(74)			(74)		1,452	1,452			
100103082	BIG BEAR LAKE	CA		06/22/2023		199		(7)			(7)		192	192			
100103083	NEWARK	NJ		04/21/2023		5,508		(167)			(167)		5,341	5,341			
100103084	LAKE WORTH	FL		04/21/2023		1,544		(61)			(61)		1,483	1,483			
100103085	TRENTON	NJ		04/21/2023		1,825		(79)			(79)		1,746	1,746			
100103086	PORT WASHINGTON	NY		04/21/2023		7,327		(277)			(277)		7,050	7,050			
100103087	WATERBURY	CT		04/21/2023		1,029		(19)			(19)		1,010	1,010			
100103088	EAST PATCHOGUE	NY		04/21/2023		3,194		(100)			(100)		3,094	3,094			
100103089	DETROIT	MI		04/21/2023		1,708		(64)			(64)		1,644	1,644			
100103090	ROOSEVELT	NY		04/21/2023		3,087		(141)			(141)		2,946	2,946			
100103093	KANSAS CITY	MO		04/21/2023		1,704		(44)			(44)		1,660	1,660			
100103094	ZEPHYRHILLS	FL		04/21/2023		1,186		(37)			(37)		1,149	1,149			
100103096	BAY SHORE	NY		04/21/2023		3,521		(98)			(98)		3,423	3,423			
100103097	DOLTON	IL		04/21/2023		1,141		(36)			(36)		1,105	1,105			
100103098	BAY SHORE	NY		04/21/2023		6,731		(307)			(307)		6,424	6,424			
100103099	DAYTON	OH		04/21/2023		1,163		(44)			(44)		1,119	1,119			
100103100	MEMPHIS	TN		04/21/2023		6,900		(196)			(196)		6,704	6,704			
100103103	MEMPHIS	TN		04/21/2023		751		(27)			(27)		724	724			
100103105	CENTEREACH	NY		04/21/2023		2,954		(84)			(84)		2,870	2,870			
100103106	MEDFORD	NY		04/21/2023		2,264		(72)			(72)		2,192	2,192			
100103108	PHILADELPHIA	PA		04/21/2023		2,796		(108)			(108)		2,688	2,688			
100103110	MASTIC BEACH	NY		04/21/2023		4,313		(143)			(143)		4,170	4,170			
100103111	GARFIELD HEIGHTS	OH		04/21/2023		879		(17)			(17)		862	862			
100103112	MARKHAM	IL		04/21/2023		1,080		(32)			(32)		1,048	1,048			
100103114	HAZEL CREST	IL		04/21/2023		1,366		(41)			(41)		1,325	1,325			
100103115	CLEVELAND	OH		04/21/2023		1,145		(28)			(28)		1,117	1,117			
100103116	GARFIELD HEIGHTS	OH		04/21/2023		820		(22)			(22)		798	798			
100103117	GARFIELD HEIGHTS	OH		04/21/2023		821		(35)			(35)		786	786			
100103119	KANSAS CITY	MO		04/21/2023		2,834		(53)			(53)		2,781	2,781			
100103121	BELLPORT	NY		04/21/2023		3,931		(95)			(95)		3,836	3,836			
100103122	KANSAS CITY	MO		04/21/2023		1,641		(47)			(47)		1,594	1,594			
100103124	AURORA	IL		04/21/2023		1,947		(51)			(51)		1,896	1,896			
100103125	DEER PARK	NY		04/21/2023		4,823		(103)			(103)		4,720	4,720			
100103127	AURORA	IL		04/21/2023		1,622		(51)			(51)		1,571	1,571			
100103129	AURORA	IL		04/21/2023		1,808		(37)			(37)		1,771	1,771			
100103135	HOMEWOOD	IL		04/21/2023		563		(14)			(14)		549	549			
100103138	LANSING	IL		04/21/2023		1,715		(42)			(42)		1,673	1,673			
100103139	WEST ALLIS	WI		04/21/2023		1,058		(35)			(35)		1,023	1,023			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103140	TRENTON	NJ		04/21/2023		1,151		(38)			(38)		1,113	1,113			
100103141	TRENTON	NJ		04/21/2023		2,015		(66)			(66)		1,949	1,949			
100103142	BOLINGBROOK	IL		04/21/2023		698		(29)			(29)		669	669			
100103144	TRENTON	NJ		04/21/2023		5,446		(181)			(181)		5,265	5,265			
100103145	NYACK	NY		04/21/2023		4,787		(77)			(77)		4,710	4,710			
100103146	DETROIT	MI		04/21/2023		264		(9)			(9)		255	255			
100103148	BARNEGAT	NJ		04/21/2023		2,219		(62)			(62)		2,157	2,157			
100103149	WEST ALLIS	WI		04/21/2023		1,167		(60)	(3)		(57)		1,110	1,377		267	267
100103152	TRENTON	NJ		04/21/2023		647		(18)			(18)		629	629			
100103153	JAMAICA	NY		04/21/2023		7,850		(176)			(176)		7,674	7,674			
100103158	COLLEGE PARK	GA		04/21/2023		1,700		(53)			(53)		1,647	1,647			
100103163	TRUCKSVILLE	PA		04/21/2023		2,050		(57)	(2)		(55)		1,995	2,201		206	206
100103165	SCRANTON	PA		04/21/2023		1,401		(48)			(48)		1,353	1,353			
100103166	SCHENECTADY	NY		04/21/2023		1,885		(62)			(62)		1,823	1,823			
100103168	BROOKLYN	NY		04/21/2023		5,548		(195)			(195)		5,353	5,353			
100103169	BURLINGTON	NJ		04/21/2023		3,886		(151)			(151)		3,735	3,735			
100103170	GRAND RAPIDS	MI		04/21/2023		1,119		(37)			(37)		1,082	1,082			
100103171	JACKSON	TN		04/21/2023		1,581		(30)			(30)		1,551	1,551			
100103172	WATERBURY	CT		04/21/2023		1,554		(45)			(45)		1,509	1,509			
100103173	BROOKLYN	NY		04/21/2023		8,725		(342)			(342)		8,383	8,383			
100103174	CINCINNATI	OH		04/21/2023		1,277		(74)			(74)		1,203	1,203			
100103176	HOFFMAN ESTATES	IL		04/21/2023		1,444		(36)			(36)		1,408	1,408			
100103177	CALUMET CITY	IL		04/21/2023		1,161		(28)			(28)		1,133	1,133			
100103178	CALUMET CITY	IL		04/21/2023		1,226		(23)			(23)		1,203	1,203			
100103179	ALBANY	NY		04/21/2023		(8,265)		(141)	(90)		(51)		(8,316)	1,614		9,931	9,931
100103182	EUCLID	OH		04/21/2023		766		(20)			(20)		746	746			
100103183	EUCLID	OH		04/21/2023		766		(20)			(20)		746	746			
100103185	WATERBURY	CT		04/21/2023		1,418		(47)			(47)		1,371	1,371			
100103187	OCEANSIDE	NY		04/21/2023		1,479		(55)			(55)		1,424	1,424			
100103188	WATERBURY	CT		04/21/2023		1,430		(55)			(55)		1,375	1,375			
100103189	HILLSIDE	NJ		04/21/2023		5,271		(204)			(204)		5,067	5,067			
100103190	BRICK	NJ		04/21/2023		2,235		(43)			(43)		2,192	2,192			
100103192	WATERBURY	CT		04/21/2023		2,545		(71)			(71)		2,474	2,474			
100103193	CLEVELAND	OH		04/21/2023		1,505		(45)			(45)		1,460	1,460			
100103194	MANCHESTER	NJ		04/21/2023		3,434		(219)			(219)		3,215	3,215			
100103196	CLEVELAND	OH		04/21/2023		1,046		(32)			(32)		1,014	1,014			
100103198	PENNS GROVE	NJ		04/21/2023		1,587		(52)			(52)		1,535	1,535			
100103199	DELAND	FL		04/21/2023		2,848		(53)			(53)		2,795	2,795			
100103200	MOUNT VERNON	NY		04/21/2023		3,171		(120)			(120)		3,051	3,051			
100103201	MONROE	NY		04/21/2023		6,055		(102)			(102)		5,953	5,953			
100103202	EVANSVILLE	IN		04/21/2023		988		(24)			(24)		964	964			
100103203	PASSAIC	NJ		04/21/2023		3,518		(55)			(55)		3,463	3,463			
100103204	CHICAGO	IL		04/21/2023		2,406		(79)			(79)		2,327	2,327			
100103205	PHILADELPHIA	PA		04/21/2023		(2,254)		(27)	(6)		(21)		(2,275)	1,002		3,277	3,277
100103206	POUGHKEEPSIE	NY		04/21/2023		1,758		(50)			(50)		1,708	1,708			
100103207	PHILADELPHIA	PA		04/21/2023		(4,012)		(47)	(10)		(37)		(4,049)	1,734		5,784	5,784
100103209	ORLANDO	FL		04/21/2023		2,019		(68)			(68)		1,951	1,951			
100103211	CAMBRIDGE	OH		04/21/2023		1,102		(40)			(40)		1,062	1,062			
100103213	SALISBURY	MD		04/21/2023		1,984		(41)			(41)		1,943	1,943			
100103214	CHICAGO	IL		04/21/2023		2,759		(98)			(98)		2,661	2,661			
100103215	NEW LONDON	CT		04/21/2023		1,631		(39)			(39)		1,592	1,592			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103216	BRENTWOOD	NY		04/21/2023		6,331		(150)			(150)		6,181	6,181			
100103217	PALM SPRINGS	CA		04/26/2023		13,714		(258)			(258)		13,456	13,456			
100103218	FEDERAL WAY	WA		04/26/2023		22,301		(633)			(633)		21,668	21,668			
100103220	CHERRY VALLEY	CA		04/26/2023		5,028		(156)			(156)		4,872	4,872			
100103223	PANAMA CITY	FL		04/26/2023		1,327		(9)			(9)		1,318	1,318			
100103225	LOUISVILLE	CO		04/26/2023		3,164		(68)			(68)		3,096	3,096			
100103227	LAS VEGAS	NV		04/26/2023		2,175		(29)			(29)		2,146	2,146			
100103232	FLEMING ISLAND	FL		04/27/2023		34,054		(1,032)			(1,032)		33,022	33,022			
100103233	MACON	GA		04/27/2023		1,005		(77)			(77)		928	928			
100103237	DALLAS	TX		04/27/2023		2,148		(95)			(95)		2,053	2,053			
100103239	SAN ANTONIO	TX		04/27/2023		2,925		(166)			(166)		2,759	2,759			
100103241	NORCO	CA		04/27/2023		3,908		(108)			(108)		3,800	3,800			
100103242	CLEARWATER	FL		04/27/2023		1,106		(90)			(90)		1,016	1,016			
100103247	LEHIGH ACRES	FL		04/27/2023		5,760		(334)			(334)		5,426	5,426			
100103248	DELRAY BEACH	FL		04/27/2023		814		(72)			(72)		742	742			
100103254	ORLANDO	FL		04/27/2023		5,063		(64)			(64)		4,999	4,999			
100103255	JACKSONVILLE	FL		04/27/2023		3,220		(112)			(112)		3,108	3,108			
100103257	SANTA CLARITA (NEWHALL AREA)	CA		04/27/2023		7,816		(286)			(286)		7,530	7,530			
100103258	PALM DESERT	CA		04/27/2023		2,714		(135)			(135)		2,579	2,579			
100103259	SHARPSBURG	GA		04/27/2023		10,990		(337)			(337)		10,653	10,653			
100103260	FORT LAUDERDALE	FL		04/27/2023		6,175		(66)			(66)		6,109	6,109			
100103261	WALLER	TX		04/27/2023		3,105		(261)			(261)		2,844	2,844			
100103264	TRENTON	NJ		04/27/2023		889		(57)			(57)		832	832			
100103265	LOS ANGELES	CA		04/27/2023		2,396		(127)			(127)		2,269	2,269			
100103271	ERIE	PA		04/27/2023		1,343		(101)			(101)		1,242	1,242			
100103272	WILMINGTON	DE		04/27/2023		1,717		(117)			(117)		1,600	1,600			
100103273	MENIFEE	CA		04/27/2023		3,107		(137)			(137)		2,970	2,970			
100103275	SANTA ANA	CA		04/27/2023		6,154		(88)			(88)		6,066	6,066			
100103276	FORT LAUDERDALE	FL		04/27/2023		5,814		(8)			(8)		5,806	5,806			
100103278	INDIO	CA		04/27/2023		4,349		(90)			(90)		4,259	4,259			
100103279	LOS ANGELES	CA		04/27/2023		11,625		(251)			(251)		11,374	11,374			
100103281	AZUSA	CA		04/27/2023		3,912		(111)			(111)		3,801	3,801			
100103285	FREDERICK	MD		04/27/2023		3,528		(54)			(54)		3,474	3,474			
100103286	BURLINGTON	NJ		04/27/2023		3,335		(71)			(71)		3,264	3,264			
100103287	WEST HARTFORD	CT		04/27/2023		1,801		(41)			(41)		1,760	1,760			
100103288	LOS ANGELES	CA		04/27/2023		5,351		(108)			(108)		5,243	5,243			
100103290	SIMI VALLEY	CA		04/27/2023		7,135		(144)			(144)		6,991	6,991			
100103291	WEST COLUMBIA	SC		04/27/2023		17,293		(90)			(90)		17,203	17,203			
100103295	OROSI	CA		04/27/2023		6,730		(128)			(128)		6,602	6,602			
100103296	GARLAND	TX		04/27/2023		1,794		(34)			(34)		1,760	1,760			
100103297	SAN JOSE	CA		04/27/2023		7,738		(96)			(96)		7,642	7,642			
100103298	SAN JOSE	CA		04/27/2023		7,738		(96)			(96)		7,642	7,642			
100103299	SAN JOSE	CA		04/27/2023		7,036		(88)			(88)		6,948	6,948			
100103300	UPLAND	CA		04/27/2023		7,495		(155)			(155)		7,340	7,340			
100103301	HONOLULU	HI		04/27/2023		7,364		(121)			(121)		7,243	7,243			
100103303	LOS ANGELES	CA		04/27/2023		8,007		(90)			(90)		7,917	7,917			
100103305	GAINESVILLE	GA		04/27/2023		5,216		(96)			(96)		5,120	5,120			
100103306	SAN ANGELO	TX		04/27/2023		4,819		(64)			(64)		4,755	4,755			
100103307	LAKELAND	FL		04/27/2023		9,040		(108)			(108)		8,932	8,932			
100103308	SHERMAN OAKS	CA		04/27/2023		5,817		(90)			(90)		5,727	5,727			
100103311	CASTLE ROCK	CO		04/28/2023		7,443		(193)			(193)		7,250	7,250			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103312	GLENDALE	CA		04/28/2023		7,888		(281)			(281)		7,607	7,607			
100103316	MCALLEN	TX		04/28/2023		1,869		(53)			(53)		1,816	1,816			
100103319	MANSFIELD	TX		04/28/2023		2,076		(29)			(29)		2,047	2,047			
100103321	ARLINGTON	TX		04/28/2023		3,665		(95)			(95)		3,570	3,570			
100103322	LAKE ELSINORE	CA		04/28/2023		4,936		(18)			(18)		4,918	4,918			
100103323	HOLLYWOOD	FL		04/28/2023		6,441		(100)			(100)		6,341	6,341			
100103324	SAINT PETERSBURG	FL		04/28/2023		2,207		(37)	(3)		(34)		2,173	2,552		379	379
100103326	PONTE VEDRA	FL		04/28/2023		3,625		(90)			(90)		3,535	3,535			
100103329	MANVEL	TX		04/28/2023		53,221		(643)			(643)		52,578	52,578			
100103330	COLORADO SPRINGS	CO		04/28/2023		27,118		(355)			(355)		26,763	26,763			
100103331	ROTTERDAM	NLD		04/28/2023										1,014	1,014		1,014
100103332	FRANEKER	NLD		04/28/2023										601	601		601
100103333	BERGEN OP ZOOM	NLD		04/28/2023		1,870						119	1,989	2,104	115		115
100103334	BERGEN OP ZOOM	NLD		04/28/2023										134	134		134
100103336	DEN HAAG	NLD		04/28/2023										215	215		215
100103337	DEN HAAG	NLD		04/28/2023		7,648						488	8,136	8,468	332		332
100103338	DEN HAAG	NLD		04/28/2023										135	135		135
100103339	ALMERE	NLD		04/28/2023										3,807	3,807		3,807
100103340	CASTRICUM	NLD		04/28/2023										121	121		121
100103341	CASTRICUM	NLD		04/28/2023										44	44		44
100103342	CASTRICUM	NLD		04/28/2023										21	21		21
100103343	ALMERE	NLD		04/28/2023										398	398		398
100103344	ROOSENDAAL	NLD		04/28/2023										289	289		289
100103345	DEVENTER	NLD		04/28/2023										433	433		433
100103347	ENSCHEDE	NLD		04/28/2023										263	263		263
100103348	EMMEN	NLD		04/28/2023		464						30	494	542	47		47
100103349	EMMEN	NLD		04/28/2023										105	105		105
100103350	ROTTERDAM	NLD		04/28/2023										341	341		341
100103351	GORREDIJK	NLD		04/28/2023										1,059	1,059		1,059
100103352	ROOSENDAAL	NLD		04/28/2023										74	74		74
100103353	ROOSENDAAL	NLD		04/28/2023		849						54	903	1,013	110		110
100103354	DEN HAAG	NLD		04/28/2023		12,621						805	13,426	14,064	639		639
100103355	DEN HAAG	NLD		04/28/2023										43	43		43
100103359	ENSCHEDE	NLD		04/28/2023										197	197		197
100103360	ENSCHEDE	NLD		04/28/2023		1,036						66	1,102	1,151	50		50
100103363	DEN HAAG	NLD		04/28/2023		19,420						1,239	20,659	21,289	631		631
100103364	ROTTERDAM	NLD		04/28/2023										105	105		105
100103365	ROTTERDAM	NLD		04/28/2023		1,039						66	1,105	1,170	66		66
100103367	TAHOMA	CA		06/16/2023		14,442		(87)			(87)		14,355	14,355			
100103369	SARASOTA	FL		06/16/2023		6,270		(71)			(71)		6,199	6,199			
100103371	IRVINE	CA		06/16/2023		7,012		(129)			(129)		6,883	6,883			
100103372	STEPHENVILLE	TX		06/16/2023		2,708		(87)			(87)		2,621	2,621			
100103373	SALT LAKE CITY	UT		06/16/2023		2,517		(99)			(99)		2,418	2,418			
100103374	CAPITOLA	CA		06/16/2023		3,966		42			42		4,008	4,008			
100103376	COLORADO SPRINGS	CO		06/16/2023		4,195		(134)			(134)		4,061	4,061			
100103377	KAPOLEI	HI		06/16/2023		5,594		(222)			(222)		5,372	5,372			
100103378	VENICE	FL		06/16/2023		5,738		(181)			(181)		5,557	5,557			
100103380	CYPRESS	TX		06/16/2023		7,591		(285)			(285)		7,306	7,306			
100103382	PASADENA	CA		06/16/2023		59,004		(654)			(654)		58,350	58,350			
100103383	WALLER	TX		06/16/2023		19,301		(215)			(215)		19,086	19,086			
100103384	WASHINGTON	MI		06/16/2023		23,282		(688)			(688)		22,594	22,594			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103387	VAN NUYS	CA		06/16/2023		7,053		(255)			(255)		6,798	6,798			
100103390	SAN DIEGO	CA		06/16/2023		6,425		(80)			(80)		6,345	6,345			
100103394	SACRAMENTO	CA		06/16/2023		3,949		(131)			(131)		3,818	3,818			
100103397	TOMS RIVER	NJ		06/16/2023		26,577		(370)			(370)		26,207	26,207			
100103399	WOODLAND PARK	NJ		06/16/2023		13,153		(340)			(340)		12,813	12,813			
100103400	ALVARADO	TX		06/16/2023		1,775		(133)			(133)		1,642	1,642			
100103406	SOUTH PADRE ISLAND	TX		06/16/2023		4,070		(207)			(207)		3,863	3,863			
100103416	FRESNO	CA		06/16/2023		921		(47)			(47)		874	874			
100103419	DOVER	DE		06/16/2023		1,465		(110)			(110)		1,355	1,355			
100103421	WAIPAHU	HI		06/16/2023		8,430		(145)			(145)		8,285	8,285			
100103423	SCOTTSDALE	AZ		06/16/2023		4,151		(174)			(174)		3,977	3,977			
100103424	CHARLOTTE	NC		06/16/2023		8,481		(400)			(400)		8,081	8,081			
100103426	BEAVERTON	OR		06/16/2023		5,704		(14)			(14)		5,690	5,690			
100103427	WINSTON SALEM	NC		06/16/2023		1,058		(75)			(75)		983	983			
100103429	GOSHEN	IN		06/16/2023		1,014		(75)			(75)		939	939			
100103432	AUSTIN	TX		06/16/2023		951		(56)			(56)		895	895			
100103501	ARLINGTON	TX		05/08/2023		5,024		(159)			(159)		4,865	4,865			
100103503	BASTROP	TX		05/08/2023		22,973		(485)			(485)		22,488	22,488			
100103505	FORT MYERS	FL		05/08/2023		4,832		(125)			(125)		4,707	4,707			
100103509	GLENDALE	CA		05/08/2023		15,950		(340)			(340)		15,610	15,610			
100103511	OMAHA	NE		05/08/2023		3,599		(143)			(143)		3,456	3,456			
100103515	LITHIA SPRINGS	GA		05/08/2023		6,445		(186)			(186)		6,259	6,259			
100103516	CLERMONT	FL		05/08/2023		2,909		(100)			(100)		2,809	2,809			
100103517	WAIANAE	HI		05/08/2023		4,395		(64)			(64)		4,331	4,331			
100103519	HONOLULU	HI		05/08/2023		4,155		3			3		4,158	4,158			
100103520	HOUSTON	TX		05/08/2023		1,431		(12)			(12)		1,419	1,419			
100103521	HOUSTON	TX		05/08/2023		4,363		(323)			(323)		4,040	4,040			
100103524	HOUSTON	TX		05/08/2023		3,150		(64)			(64)		3,086	3,086			
100103526	COLTON	CA		05/08/2023		2,864		(52)			(52)		2,812	2,812			
100103528	EUGENE	OR		05/08/2023		2,230		(165)			(165)		2,065	2,065			
100103529	LOS ANGELES	CA		05/08/2023		742		(40)			(40)		702	702			
100103531	WEST PALM BEACH	FL		05/08/2023		619		2			2		621	621			
100103533	PRESTON	CT		05/08/2023		13,864		(56)			(56)		13,808	13,808			
100103534	MOSS LANDING	CA		05/08/2023		51,961		(525)			(525)		51,436	51,436			
100103539	BROCKTON	MA		05/08/2023		4,340		32			32		4,372	4,372			
100103542	WASHINGTON	DC		05/08/2023		12,486		(189)			(189)		12,297	12,297			
100103543	MORENO VALLEY	CA		05/08/2023		8,458		(262)			(262)		8,196	8,196			
100103544	INGLEWOOD	CA		05/08/2023		2,730		29			29		2,759	2,759			
100103548	PORTLAND	OR		05/08/2023		5,311		(184)			(184)		5,127	5,127			
100103549	DESERT HOT SPRINGS	CA		05/08/2023		5,644		40			40		5,684	5,684			
100103551	WASCO	CA		05/08/2023		8,606		(316)			(316)		8,290	8,290			
100103552	HOUSTON	TX		05/08/2023		2,126		(36)			(36)		2,090	2,090			
100103557	LAKEWOOD	CA		05/08/2023		695		(12)			(12)		683	683			
100103562	CONROE	TX		05/08/2023		27,103		(658)			(658)		26,445	26,445			
100103563	TAMPA	FL		05/08/2023		2,077		(2)			(2)		2,075	2,075			
100103576	SUNRISE	FL		05/08/2023		1,320		(50)			(50)		1,270	1,270			
100103578	MONROE	GA		05/08/2023		4,176		27			27		4,203	4,203			
100103580	HEATH	TX		05/08/2023		25,580		(471)			(471)		25,109	25,109			
100103582	KISSIMMEE	FL		05/08/2023		3,619		(12)			(12)		3,607	3,607			
100103584	CINCINNATI	OH		05/08/2023		2,983		(145)			(145)		2,838	2,838			
100103585	CONROE	TX		05/08/2023		2,758		(53)			(53)		2,705	2,705			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103586	PALM COAST	FL		05/08/2023		2,890		(104)			(104)		2,786	2,786			
100103588	DALLAS	TX		05/08/2023		1,770		(88)			(88)		1,682	1,682			
100103590	LEMONT	IL		05/08/2023		11,858		54			54		11,912	11,912			
100103591	OCALA	FL		05/08/2023		3,411		1			1		3,412	3,412			
100103592	NAPLES	FL		05/08/2023		2,650		(120)			(120)		2,530	2,530			
100103593	DALLAS	TX		05/08/2023		1,877		(95)			(95)		1,782	1,782			
100103594	BALTIMORE	MD		05/08/2023		3,851		(262)			(262)		3,589	3,589			
100103595	RIVERSIDE	CA		05/08/2023		6,686		(234)			(234)		6,452	6,452			
100103596	GREENSBORO	GA		05/08/2023		3,128		44			44		3,172	3,172			
100103597	VIENNA	VA		05/08/2023		20,431		(72)			(72)		20,359	20,359			
100103598	BURBANK	IL		05/08/2023		1,723		(57)			(57)		1,666	1,666			
100103601	TAMPA	FL		05/08/2023		1,924		76			76		2,000	2,000			
100103605	KATY	TX		05/08/2023		6,842		(371)			(371)		6,471	6,471			
100103606	TEMPLE HILLS	MD		05/08/2023		1,810		(55)			(55)		1,755	1,755			
100103608	REISTERSTOWN	MD		05/08/2023		3,603		(46)			(46)		3,557	3,557			
100103609	BURBANK	IL		05/08/2023		1,798		(25)			(25)		1,773	1,773			
100103610	HOUSTON	TX		05/08/2023		3,445		(165)			(165)		3,280	3,280			
100103611	RANDALLSTOWN	MD		05/08/2023		2,692		2			2		2,694	2,694			
100103613	HOUSTON	TX		05/08/2023		1,624		(41)			(41)		1,583	1,583			
100103614	ORLANDO	FL		05/08/2023		2,065		14			14		2,079	2,079			
100103615	MONROVIA	MD		05/08/2023		5,131		(95)			(95)		5,036	5,036			
100103617	ALEXANDRIA	VA		05/08/2023		2,464		(84)			(84)		2,380	2,380			
100103618	CHARLOTTE	NC		05/08/2023		3,096		(30)			(30)		3,066	3,066			
100103621	DALLAS	TX		05/08/2023		5,507		(87)			(87)		5,420	5,420			
100103623	CLERMONT	FL		05/08/2023		3,211		(68)			(68)		3,143	3,143			
100103624	LAS VEGAS	NV		05/08/2023		2,398		(38)			(38)		2,360	2,360			
100103625	VALRICO	FL		05/08/2023		41,478		(954)			(954)		40,524	40,524			
100103626	PALMDALE	CA		05/08/2023		4,081		(87)			(87)		3,994	3,994			
100103627	OCALA	FL		05/08/2023		1,968		48			48		2,016	2,016			
100103631	LOS BANOS	CA		05/08/2023		9,892		(266)			(266)		9,626	9,626			
100103633	MIRAMAR	FL		05/08/2023		13,650		(41)			(41)		13,609	13,609			
100103634	LOS ANGELES	CA		05/08/2023		4,842		(121)			(121)		4,721	4,721			
100103637	MIAMI	FL		05/08/2023		6,088		(45)			(45)		6,043	6,043			
100103639	CALIFORNIA CITY	CA		05/08/2023		243		(9)			(9)		234	234			
100103641	CALIFORNIA CITY	CA		05/08/2023		232		(8)			(8)		224	224			
100103642	TEMPE	AZ		05/08/2023		3,576		(180)			(180)		3,396	3,396			
100103644	HAMPTON	GA		05/08/2023		2,125		(57)			(57)		2,068	2,068			
100103645	SAN ANTONIO	TX		05/08/2023		1,921		(38)			(38)		1,883	1,883			
100103646	CHOWCHILLA	CA		05/08/2023		10,021		(346)			(346)		9,675	9,675			
100103648	CALIFORNIA CITY	CA		05/08/2023		327		(9)			(9)		318	318			
100103651	KATY	TX		05/08/2023		2,687		(116)			(116)		2,571	2,571			
100103653	MISSION	TX		05/08/2023		2,056		45			45		2,101	2,101			
100103654	COLLEGE STATION	TX		05/08/2023		859		25			25		884	884			
100103655	PENSACOLA	FL		05/08/2023		4,398		69			69		4,467	4,467			
100103658	KENNESAW	GA		05/08/2023		7,152		(133)			(133)		7,019	7,019			
100103659	SPARTANBURG	SC		05/08/2023		18,879		(640)			(640)		18,239	18,239			
100103660	CASTAIC	CA		05/08/2023		19,984		85			85		20,069	20,069			
100103662	PALMDALE	CA		05/08/2023		2,733		(114)			(114)		2,619	2,619			
100103663	TERRELL	TX		05/08/2023		9,760		27			27		9,787	9,787			
100103665	RANCHO CUCAMONGA	CA		05/08/2023		9,482		110			110		9,592	9,592			
100103667	ALBANY	OR		05/08/2023		2,484		100			100		2,584	2,584			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103668	BRASELTON	GA		05/08/2023		12,957		(468)			(468)		12,489	12,489			
100103669	NEWBERRY SPRINGS	CA		05/08/2023		1,257		1			1		1,258	1,258			
100103673	BROOKFIELD	CT		05/08/2023		2,292		(67)			(67)		2,225	2,225			
100103675	DORAL	FL		05/08/2023		6,629		162			162		6,791	6,791			
100103676	MIRAMAR BEACH	FL		05/08/2023		9,780		(10)			(10)		9,770	9,770			
100103677	PERRIS	CA		05/08/2023		5,466		(6)			(6)		5,460	5,460			
100103679	FAIRFIELD	CT		05/08/2023		7,060		93			93		7,153	7,153			
100103680	VICTORVILLE	CA		05/08/2023		2,946		(36)			(36)		2,910	2,910			
100103681	LOS ANGELES	CA		05/08/2023		5,111		2			2		5,113	5,113			
100103682	SCOTTSDALE	AZ		05/08/2023		9,000		(100)			(100)		8,900	8,900			
100103685	TULSA	OK		05/08/2023		1,602		(71)			(71)		1,531	1,531			
100103686	FREDERICK	MD		05/08/2023		15,931		(429)			(429)		15,502	15,502			
100103688	GARLAND	TX		05/08/2023		1,629		(36)			(36)		1,593	1,593			
100103691	HALETHORPE	MD		05/08/2023		1,884		(56)			(56)		1,828	1,828			
100103692	ANSONIA	CT		05/08/2023		4,504		125			125		4,629	4,629			
100103693	AZLE	TX		05/08/2023		2,165		54			54		2,219	2,219			
100103694	DALLAS	TX		05/08/2023		1,332		(31)			(31)		1,301	1,301			
100103696	AZLE	TX		05/08/2023		2,166		53			53		2,219	2,219			
100103697	EASTON	MD		05/08/2023		2,429		(95)			(95)		2,334	2,334			
100103698	KAILUA KONA	HI		05/08/2023		8,168		(2)			(2)		8,166	8,166			
100103699	TALLAHASSEE	FL		05/08/2023		975		(69)			(69)		906	906			
100103702	MILWAUKEE	WI		05/08/2023		1,667		(54)			(54)		1,613	1,613			
100103705	HOUSTON	TX		05/08/2023		1,060		(54)			(54)		1,006	1,006			
100103707	INDIO	CA		05/08/2023		4,098		(3)			(3)		4,095	4,095			
100103708	OKLAHOMA CITY	OK		05/08/2023		3,336		(69)			(69)		3,267	3,267			
100103709	BOWIE	MD		05/08/2023		4,464		(202)			(202)		4,262	4,262			
100103713	BELTON	MO		05/08/2023		2,804		67			67		2,871	2,871			
100103714	PLUMAS LAKE	CA		05/08/2023		6,629		6			6		6,635	6,635			
100103715	TRACY	CA		05/08/2023		4,826		(157)			(157)		4,669	4,669			
100103716	SILVER SPRING	MD		05/08/2023		9,363		(313)			(313)		9,050	9,050			
100103717	BLUFFTON	SC		05/08/2023		2,489		(58)			(58)		2,431	2,431			
100103719	HUMBLE	TX		05/08/2023		1,587		(91)			(91)		1,496	1,496			
100103720	TAMPA	FL		05/08/2023		2,994		27			27		3,021	3,021			
100103721	GUSTINE	CA		05/08/2023		2,522		(50)			(50)		2,472	2,472			
100103723	RIALTO	CA		05/08/2023		3,099		(99)			(99)		3,000	3,000			
100103724	CHARLOTTE HALL	MD		05/08/2023		3,791		(41)			(41)		3,750	3,750			
100103725	ORLANDO	FL		05/08/2023		65,202		1,543			1,543		66,745	66,745			
100103726	LOS ANGELES	CA		05/08/2023		3,081		(73)			(73)		3,008	3,008			
100103727	WOODLAND HILLS AREA LOS ANGEL	CA		05/08/2023		7,802		(218)			(218)		7,584	7,584			
100103730	FREDERICK	MD		05/08/2023		2,683		(60)	(2)		(58)		2,625	2,976		351	351
100103731	SALEM	OR		05/08/2023		13,745		(560)			(560)		13,185	13,185			
100103732	DOUGLASVILLE	GA		05/08/2023		2,749		68			68		2,817	2,817			
100103733	LITTLE FALLS	NJ		05/08/2023		3,222		(70)			(70)		3,152	3,152			
100103734	FRISCO	TX		05/08/2023		10,269		(20)			(20)		10,249	10,249			
100103736	TROPHY CLUB	TX		05/08/2023		8,034		(106)			(106)		7,928	7,928			
100103738	CORONA	CA		05/08/2023		12,539		(332)			(332)		12,207	12,207			
100103739	PONTE VEDRA	FL		05/08/2023		8,947		(84)			(84)		8,863	8,863			
100103740	LOMPOC	CA		05/08/2023		1,352		(83)			(83)		1,269	1,269			
100103743	CAMARILLO	CA		05/08/2023		6,138		10			10		6,148	6,148			
100103744	NEW CARROLLTON	MD		05/08/2023		2,975		4			4		2,979	2,979			
100103745	GRIFFIN	GA		05/08/2023		1,063		(45)			(45)		1,018	1,018			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103750	CRYSTAL	MN		05/08/2023		4,181		25			25		4,206	4,206			
100103751	SURFSIDE	FL		05/08/2023		32,341		(654)			(654)		31,687	31,687			
100103762	SAN ANTONIO	TX		05/10/2023		7,139		(80)			(80)		7,059	7,059			
100103763	REISTERSTOWN	MD		05/10/2023		23,370		(867)			(867)		22,503	22,503			
100103765	LANSDALE	PA		05/10/2023		10,342		(104)			(104)		10,238	10,238			
100103767	TAMPA	FL		05/10/2023		1,322		(96)			(96)		1,226	1,226			
100103771	MIAMI	FL		05/10/2023		3,460		(55)			(55)		3,405	3,405			
100103772	SANTA ANA	CA		05/10/2023		8,318		(221)			(221)		8,097	8,097			
100103776	NORWALK	CT		05/10/2023		9,510		10			10		9,520	9,520			
100103778	PORT SAINT LUCIE	FL		05/10/2023		1,659		(80)			(80)		1,579	1,579			
100103780	JUPITER	FL		05/10/2023		8,781		46			46		8,827	8,827			
100103782	CULVER CITY	CA		05/10/2023		7,970		(237)			(237)		7,733	7,733			
100103784	RUSKIN	FL		05/10/2023		1,700		(81)			(81)		1,619	1,619			
100103785	ATLANTA	GA		05/10/2023		9,469		(403)			(403)		9,066	9,066			
100103787	KANSAS CITY	MO		05/10/2023		1,431		(27)			(27)		1,404	1,404			
100103788	WEST HAVEN	CT		05/10/2023		3,926		(153)			(153)		3,773	3,773			
100103789	HOLBROOK	NY		05/10/2023		10,038		(258)			(258)		9,780	9,780			
100103790	LANSING	IL		05/10/2023		1,351		(44)			(44)		1,307	1,307			
100103791	THE BRONX	NY		05/10/2023		3,754		(157)			(157)		3,597	3,597			
100103792	BROOKLYN	NY		05/10/2023		(28,556)		(385)	(175)		(210)		(28,766)	5,794		34,560	34,560
100103794	WALDORF	MD		05/10/2023		2,293		(66)			(66)		2,227	2,227			
100103795	WALDEN	NY		05/10/2023		2,125		(40)			(40)		2,085	2,085			
100103796	WINSTON-SALEM	NC		05/10/2023		1,254		(32)			(32)		1,222	1,222			
100103797	CLEVELAND	OH		05/10/2023		1,140		(21)			(21)		1,119	1,119			
100103798	ARCHDALE	NC		05/10/2023		948		(27)			(27)		921	921			
100103799	SAN ANTONIO	TX		05/10/2023		2,199		(63)			(63)		2,136	2,136			
100103800	DETROIT	MI		05/10/2023		1,146		(33)			(33)		1,113	1,113			
100103801	MIDLAND	MI		05/10/2023		1,264		(31)			(31)		1,233	1,233			
100103802	JERSEY CITY	NJ		05/10/2023		15,929		(372)			(372)		15,557	15,557			
100103803	IRWIN	PA		05/10/2023		1,690		(33)			(33)		1,657	1,657			
100103804	GRAND RAPIDS	MI		05/10/2023		1,340		(33)			(33)		1,307	1,307			
100103807	MUSKEGON	MI		05/10/2023		688		(24)			(24)		664	664			
100103808	CLEVELAND HEIGHTS	OH		05/10/2023		1,034		(19)			(19)		1,015	1,015			
100103811	MOUNT VERNON	NY		05/10/2023		6,767		(115)			(115)		6,652	6,652			
100103812	BROWNS MILLS	NJ		05/10/2023		2,091		(60)			(60)		2,031	2,031			
100103813	MOUNT VERNON	NY		05/10/2023		6,873		(123)			(123)		6,750	6,750			
100103814	CINCINNATI	OH		05/10/2023		2,348		(67)			(67)		2,281	2,281			
100103817	LANSING	IL		05/10/2023		1,450		(27)			(27)		1,423	1,423			
100103822	MEMPHIS	TN		05/10/2023		1,501		(32)			(32)		1,469	1,469			
100103823	CHICAGO	IL		05/10/2023		384		(14)			(14)		370	370			
100103825	NEW CITY	NY		05/10/2023		4,361		(86)			(86)		4,275	4,275			
100103826	PITTSTON	PA		05/10/2023		1,400		(46)			(46)		1,354	1,354			
100103827	MAPLE HEIGHTS	OH		05/10/2023		747		(24)			(24)		723	723			
100103828	LIVERPOOL	NY		05/10/2023		1,594		(49)			(49)		1,545	1,545			
100103831	SOUTH ABINGTON TOWNSHIP	PA		05/10/2023		719		(15)			(15)		704	704			
100103832	ALBEMARLE	NC		05/10/2023		758		(14)			(14)		744	744			
100103834	BUFFALO	NY		05/10/2023		(2,666)		(70)	(39)		(31)		(2,697)	1,195		3,892	3,892
100103837	SOUTH BEND	IN		05/10/2023		751		(25)			(25)		726	726			
100103839	TAMPA	FL		05/10/2023		3,798		(84)			(84)		3,714	3,714			
100103843	GLENDALE HEIGHTS	IL		05/10/2023		2,291		(73)			(73)		2,218	2,218			
100103844	MIAMI BEACH	FL		05/10/2023		1,979		(37)			(37)		1,942	1,942			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103845	ROOSEVELT	NY		05/10/2023		4,035		(102)			(102)		3,933	3,933			
100103846	PHILADELPHIA	PA		05/10/2023		1,163		(46)			(46)		1,117	1,117			
100103848	PLEASANT VALLEY	NY		05/10/2023		2,206		(73)			(73)		2,133	2,133			
100103849	NYACK	NY		05/10/2023		6,176		(196)			(196)		5,980	5,980			
100103850	KANSAS CITY	MO		05/10/2023		1,520		(28)			(28)		1,492	1,492			
100103851	SUMMERVILLE	SC		05/10/2023		1,050		(21)			(21)		1,029	1,029			
100103852	JOLIET	IL		05/10/2023		4,424		(130)			(130)		4,294	4,294			
100103854	HAVERSTRAW	NY		05/10/2023		2,933		(55)			(55)		2,878	2,878			
100103855	MACON	GA		05/10/2023		1,161		(45)			(45)		1,116	1,116			
100103857	EASTON	PA		05/10/2023		618		(18)			(18)		600	600			
100103858	HUNTINGTON STATION	NY		05/10/2023		3,399		(76)			(76)		3,323	3,323			
100103859	PHILADELPHIA	PA		05/10/2023		2,050		(51)			(51)		1,999	1,999			
100103860	VERO BEACH	FL		05/10/2023		2,709		(105)			(105)		2,604	2,604			
100103861	PHILADELPHIA	PA		05/10/2023		1,697		(39)			(39)		1,658	1,658			
100103862	ST. PETERSBURG	FL		05/10/2023		1,977		(59)			(59)		1,918	1,918			
100103863	PATERSON	NJ		05/10/2023		2,566		(114)			(114)		2,452	2,452			
100103864	THE BRONX	NY		05/10/2023		6,492		(273)			(273)		6,219	6,219			
100103865	DAYTON	OH		05/10/2023		1,011		(39)			(39)		972	972			
100103868	BROOKLYN	NY		05/10/2023		3,468		(148)			(148)		3,320	3,320			
100103872	MONTICELLO	NY		05/10/2023		1,505		(47)			(47)		1,458	1,458			
100103873	THE BRONX	NY		05/10/2023		1,418		(27)			(27)		1,391	1,391			
100103874	SOUTH ORANGE	NJ		05/10/2023		4,874		(99)			(99)		4,775	4,775			
100103877	LINDENHURST	NY		05/10/2023		6,451		(342)			(342)		6,109	6,109			
100103878	COPIAGUE	NY		05/10/2023		6,539		(320)			(320)		6,219	6,219			
100103880	LINDENHURST	NY		05/10/2023		6,634		(359)			(359)		6,275	6,275			
100103881	LINDENHURST	NY		05/10/2023		7,500		(319)			(319)		7,181	7,181			
100103882	IRVINGTON	NJ		05/10/2023		2,092		(39)			(39)		2,053	2,053			
100103883	COPIAGUE	NY		05/10/2023		7,325		(212)			(212)		7,113	7,113			
100103884	NORTH CHICAGO	IL		05/10/2023		(2,399)		(94)	(26)		(68)		(2,467)	1,729		4,196	4,196
100103886	SHIRLEY	NY		05/10/2023		3,663		(114)			(114)		3,549	3,549			
100103887	DETROIT	MI		05/10/2023		1,191		(32)			(32)		1,159	1,159			
100107780	FOLEY	AL		05/19/2023		3,212		192			192		3,404	3,404			
100107781	PORT SAINT JOE	FL		05/19/2023		6,886		435			435		7,321	7,321			
100107782	MILLVILLE	DE		05/19/2023		8,907		658			658		9,565	9,565			
100107783	NORTH LAS VEGAS	NV		05/19/2023		42,594		2,125			2,125		44,719	44,719			
100107784	PORT SAINT JOE	FL		05/19/2023		5,835		368			368		6,203	6,203			
100107786	LAS VEGAS	NV		05/19/2023		5,506		348			348		5,854	5,854			
100107787	LEWES	DE		05/19/2023		8,522		514			514		9,036	9,036			
100107788	PORT SAINT LUCIE	FL		05/19/2023		5,674		267			267		5,941	5,941			
100107789	PORT SAINT JOE	FL		05/19/2023		8,623		637			637		9,260	9,260			
100107790	LAS VEGAS	NV		05/19/2023		5,256		249			249		5,505	5,505			
100107791	WILLIS	TX		05/19/2023		6,079		343			343		6,422	6,422			
100107792	MYRTLE BEACH	SC		05/19/2023		7,844		432			432		8,276	8,276			
100107793	HENDERSON	NV		05/19/2023		6,310		397			397		6,707	6,707			
100107794	LONGS	SC		05/19/2023		4,381		437			437		4,818	4,818			
100107795	FRANKLIN	VA		05/19/2023		3,954		304			304		4,258	4,258			
100107796	HOMESTEAD	FL		05/19/2023		5,262		230			230		5,492	5,492			
100107797	SAINT AUGUSTINE	FL		05/19/2023		3,681		85			85		3,766	3,766			
100107798	PRESCOTT	AZ		05/19/2023		5,614		47			47		5,661	5,661			
100107799	PALM BAY	FL		05/19/2023		3,818		133			133		3,951	3,951			
100107800	SAINT JOHNS	FL		05/19/2023		3,619		116			116		3,735	3,735			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107801	LAS VEGAS	NV		05/19/2023		4,481		196			196		4,677	4,677			
100107802	MESA	AZ		05/19/2023		6,718		109			109		6,827	6,827			
100107803	PORT SAINT JOE	FL		05/19/2023		4,397		198			198		4,595	4,595			
100107805	MILLVILLE	DE		05/19/2023		4,238		168			168		4,406	4,406			
100107806	DAVENPORT	FL		05/19/2023		3,877		123			123		4,000	4,000			
100107808	PALM BAY	FL		05/19/2023		6,209		193			193		6,402	6,402			
100107810	BRADENTON	FL		05/19/2023		7,393		(9)			(9)		7,384	7,384			
100107811	OCEAN CITY	MD		05/19/2023		4,223		(24)			(24)		4,199	4,199			
100107812	WIMAUMA	FL		05/19/2023		3,785		(28)			(28)		3,757	3,757			
100107813	PERRIS	CA		05/19/2023		2,830		10			10		2,840	2,840			
100107815	THE VILLAGES	FL		05/19/2023		3,002		(22)			(22)		2,980	2,980			
100107816	OCEAN CITY	MD		05/19/2023		3,666		(10)			(10)		3,656	3,656			
100107821	INDIO	CA		05/19/2023		2,894		(39)			(39)		2,855	2,855			
100107822	PEORIA	AZ		05/19/2023		6,084		(21)			(21)		6,063	6,063			
100107825	MANSFIELD	TX		05/19/2023		3,087		(39)			(39)		3,048	3,048			
100107826	GLEN BURNIE	MD		05/19/2023		3,652		(61)			(61)		3,591	3,591			
100107828	JUPITER	FL		05/19/2023		1,557		(34)			(34)		1,523	1,523			
100107829	ZEPHYRHILLS	FL		05/19/2023		1,557		(45)			(45)		1,512	1,512			
100107830	LAKE WORTH BEACH	FL		05/19/2023		2,583		(47)			(47)		2,536	2,536			
100107832	PARKLAND	FL		05/19/2023		7,070		(129)			(129)		6,941	6,941			
100107833	ROME	GA		05/19/2023		867		(17)			(17)		850	850			
100107835	SUNRISE	FL		05/19/2023		628		(13)			(13)		615	615			
100107839	ALTADENA	CA		05/23/2023		5,795		(130)			(130)		5,665	5,665			
100107840	AGOURA HILLS	CA		05/23/2023		3,698		(92)			(92)		3,606	3,606			
100107842	BURBANK	CA		05/23/2023		16,055		(361)			(361)		15,694	15,694			
100107843	LAKEWOOD	CO		05/23/2023		9,050		(151)			(151)		8,899	8,899			
100107844	GLENDALE	CA		05/23/2023		23,191		(331)			(331)		22,860	22,860			
100107845	BEAVERTON	OR		05/23/2023		3,657		(65)			(65)		3,592	3,592			
100107846	BEAVERTON	OR		05/23/2023		5,398		(129)			(129)		5,269	5,269			
100107847	ARVADA	CO		05/23/2023		7,203		(128)			(128)		7,075	7,075			
100107848	MIAMI	FL		05/23/2023		6,980		(100)			(100)		6,880	6,880			
100107853	REDWOOD CITY	CA		06/29/2023		8,711		(185)			(185)		8,526	8,526			
100107854	WOODLAND	CA		06/29/2023		552,075		(15,438)			(15,438)		536,637	536,637			
100107858	SAN MARCOS	CA		06/29/2023		9,478		(73)			(73)		9,405	9,405			
100107859	WEST HOLLYWOOD	CA		06/29/2023		8,676		(231)			(231)		8,445	8,445			
100107863	ROSHARON	TX		06/29/2023		8,805		(210)			(210)		8,595	8,595			
100107865	MIAMI	FL		06/29/2023		8,121		(238)			(238)		7,883	7,883			
100107866	SAN DIEGO	CA		06/29/2023		11,727		(3)			(3)		11,724	11,724			
100107872	MELISSA	TX		06/29/2023		2,100		(179)			(179)		1,921	1,921			
100107876	KELLER	TX		06/29/2023		5,804		(135)			(135)		5,669	5,669			
100107877	LOS ANGELES	CA		06/29/2023		8,168		(105)			(105)		8,063	8,063			
100107878	KAILUA KONA	HI		06/29/2023		4,714		(171)			(171)		4,543	4,543			
100107880	MIAMI	FL		06/29/2023		3,435		(309)			(309)		3,126	3,126			
100107881	FRESNO	CA		06/29/2023		42,588		(620)			(620)		41,968	41,968			
100107883	ELWOOD	UT		06/29/2023		5,829		(84)			(84)		5,745	5,745			
100107884	MIAMI BEACH	FL		06/29/2023		5,650		(135)			(135)		5,515	5,515			
100107889	DESERT HOT SPRINGS	CA		06/29/2023		15,563		(85)			(85)		15,478	15,478			
100107890	MOUNT PLEASANT	SC		06/29/2023		55,558		(1,885)			(1,885)		53,673	53,673			
100107891	LUDLOW FALLS	OH		06/29/2023		2,900		(152)			(152)		2,748	2,748			
100107892	SEATTLE	WA		06/29/2023		6,480		(136)			(136)		6,344	6,344			
100107896	BUCKEYE	AZ		06/29/2023		5,628		(111)			(111)		5,517	5,517			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107898	CHARLOTTE	NC		06/29/2023		10,292		(328)			(328)		9,964	9,964			
100107899	CONROE	TX		06/29/2023		3,945		(265)			(265)		3,680	3,680			
100107902	VACAVILLE	CA		06/29/2023		4,482		(96)			(96)		4,386	4,386			
100107904	EL PASO	TX		06/29/2023		65,808		(1,144)			(1,144)		64,664	64,664			
100107905	LEONARD	TX		06/29/2023		3,671		(175)			(175)		3,496	3,496			
100107906	LOS ANGELES	CA		06/29/2023		7,159		(313)			(313)		6,846	6,846			
100107907	AUSTIN	TX		06/29/2023		4,185		(58)			(58)		4,127	4,127			
100107908	VILLA PARK	CA		06/29/2023		14,252		(307)			(307)		13,945	13,945			
100107909	HALEIWA	HI		06/29/2023		29,313		(264)			(264)		29,049	29,049			
100107915	NAPLES	FL		06/29/2023		292,947		(8,885)			(8,885)		284,062	284,062			
100107916	ELIZABETH	NJ		06/29/2023		3,871		(187)			(187)		3,684	3,684			
100107927	LINDEN	NJ		06/29/2023		1,357		(117)			(117)		1,240	1,240			
100107931	SENECA	SC		06/29/2023		1,876		(85)			(85)		1,791	1,791			
100107934	LAKE HAVASU CITY	AZ		06/29/2023		1,692		(126)			(126)		1,566	1,566			
100107935	DACULA	GA		06/29/2023		60,116		(2,449)			(2,449)		57,667	57,667			
100107938	GAINESVILLE	FL		06/29/2023		3,999		(163)			(163)		3,836	3,836			
100107946	LARGO	FL		06/29/2023		4,075		(40)			(40)		4,035	4,035			
100107951	POMPANO BEACH	FL		06/29/2023		2,256		(142)			(142)		2,114	2,114			
100107952	CIBOLO	TX		06/29/2023		1,855		(2)			(2)		1,853	1,853			
100107953	LAUDERHILL	FL		06/29/2023		1,123		(46)			(46)		1,077	1,077			
100107954	LONG BEACH	CA		06/29/2023		6,350		(39)			(39)		6,311	6,311			
100107957	JOSHUA TREE	CA		06/29/2023		5,723		(50)			(50)		5,673	5,673			
100107958	LAKE GENEVA	WI		06/29/2023		2,592		(6)			(6)		2,586	2,586			
100107959	ZACHARY	LA		06/29/2023		1,018		(69)			(69)		949	949			
100107961	VANCOUVER	WA		06/29/2023		3,330		(204)			(204)		3,126	3,126			
100107964	CORAL SPRINGS	FL		06/29/2023		1,203		(105)			(105)		1,098	1,098			
100107965	BARSTOW	CA		06/29/2023		63		(6)			(6)		57	57			
100107966	LA MIRADA	CA		05/22/2023		8,712		(135)			(135)		8,577	8,577			
100107967	BELLFLOWER	CA		05/22/2023		19,961		(422)			(422)		19,539	19,539			
100107970	MILWAUKIE	OR		05/22/2023		2,663		(51)			(51)		2,612	2,612			
100107971	LAKELAND	FL		05/22/2023		2,712		(45)			(45)		2,667	2,667			
100107972	BAYFIELD	CO		05/22/2023		3,082		(48)			(48)		3,034	3,034			
100107975	BRADENTON	FL		05/22/2023		2,590		(37)			(37)		2,553	2,553			
100107976	HAWTHORNE	CA		05/22/2023		16,546		515			515		17,061	17,061			
100107982	CHARLOTTE	NC		05/25/2023		2,469		24			24		2,493	2,493			
100107990	NEW BEDFORD	MA		05/25/2023		5,112		(18)			(18)		5,094	5,094			
100107991	HENDERSON	NV		05/25/2023		3,217		16			16		3,233	3,233			
100107992	CHOWCHILLA	CA		05/25/2023		3,428		(67)			(67)		3,361	3,361			
100107993	KEY COLONY BEACH	FL		05/25/2023		7,701		30			30		7,731	7,731			
100107995	CLERMONT	FL		05/25/2023		25,195		(58)			(58)		25,137	25,137			
100107996	SHIP BOTTOM	NJ		05/25/2023		4,643		(33)			(33)		4,610	4,610			
100107997	JACKSON	NJ		05/25/2023		4,930		29			29		4,959	4,959			
100108002	MC KINNEY	TX		05/25/2023		5,320		85			85		5,405	5,405			
100108004	CHICAGO	IL		05/25/2023		3,485		1			1		3,486	3,486			
100108005	CHULA VISTA	CA		05/25/2023		6,673		30			30		6,703	6,703			
100108010	FRESNO	CA		05/25/2023		21,640		730	3		727		22,367	22,272		(95)	(95)
100108011	DESTIN	FL		05/25/2023		4,906		324			324		5,230	5,230			
100108012	ATLANTA	GA		05/25/2023		3,862		3			3		3,865	3,865			
100108014	KENNESAW	GA		05/25/2023		2,920		(67)			(67)		2,853	2,853			
100108015	INDIO	CA		05/25/2023		7,042		111			111		7,153	7,153			
100108019	KISSIMMEE	FL		05/25/2023		3,816		17			17		3,833	3,833			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108025	GROVELAND	FL		05/25/2023		2,567		25			25		2,592	2,592			
100108026	FLOWER MOUND	TX		05/25/2023		3,647		204			204		3,851	3,851			
100108028	JACKSON TOWNSHIP	NJ		05/25/2023		3,738		(16)			(16)		3,722	3,722			
100108031	VISALIA	CA		05/25/2023		3,109		(45)			(45)		3,064	3,064			
100108032	DURHAM	NC		05/25/2023		3,484		5			5		3,489	3,489			
100108033	MESA	AZ		05/25/2023		16,476		729			729		17,205	17,205			
100108034	KYLE	TX		05/25/2023		7,133		(73)			(73)		7,060	7,060			
100108035	MESA	AZ		05/25/2023		14,528		644			644		15,172	15,172			
100108036	LIGHTHOUSE POINT	FL		05/25/2023		6,291		(21)			(21)		6,270	6,270			
100108037	NEW ORLEANS	LA		05/25/2023		5,366		70			70		5,436	5,436			
100108042	BROKEN BOW	OK		05/25/2023		7,347		21			21		7,368	7,368			
100108044	LACEY	WA		05/25/2023		8,814		49			49		8,863	8,863			
100108045	MANASSAS PARK	VA		05/25/2023		4,103		(87)			(87)		4,016	4,016			
100108049	VERO BEACH	FL		05/25/2023		2,752		(10)			(10)		2,742	2,742			
100108052	ATLANTA	GA		05/25/2023		6,805		(10)			(10)		6,795	6,795			
100108053	CHULA VISTA	CA		05/25/2023		7,210		164			164		7,374	7,374			
100108055	MESA	AZ		05/25/2023		4,443		238			238		4,681	4,681			
100108056	ST AUGUSTINE	FL		05/25/2023		5,212		120			120		5,332	5,332			
100108060	MISSOURI CITY	TX		05/24/2023		318,449		(10,574)			(10,574)		307,875	307,875			
100108061	TAVARES	FL		05/24/2023		1,729		(72)			(72)		1,657	1,657			
100108064	HOUSTON	TX		05/24/2023		2,038		(39)			(39)		1,999	1,999			
100108066	MEMPHIS	TN		05/24/2023		1,713		(33)			(33)		1,680	1,680			
100108067	TAMPA	FL		05/24/2023		1,869		(66)			(66)		1,803	1,803			
100108068	HOUSTON	TX		05/24/2023		2,559		(163)			(163)		2,396	2,396			
100108069	MANOR	TX		05/24/2023		2,039		(182)			(182)		1,857	1,857			
100108070	SEASIDE PARK	NJ		05/24/2023		1,258		(60)			(60)		1,198	1,198			
100108071	DOWNEY	CA		05/24/2023		11,104		118			118		11,222	11,222			
100108072	NEW BEDFORD	MA		05/24/2023		4,641		(156)			(156)		4,485	4,485			
100108073	YORBA LINDA	CA		05/24/2023		2,772		(44)			(44)		2,728	2,728			
100108076	HOUSTON	TX		05/24/2023		1,100		(118)			(118)		982	982			
100108077	SONORA	CA		05/24/2023		2,621		(110)			(110)		2,511	2,511			
100108079	NAPA	CA		05/24/2023		2,218							2,218	2,218			
100108081	APPLE VALLEY	CA		05/24/2023		1,155		(8)			(8)		1,147	1,147			
100108083	CHICAGO	IL		05/24/2023		2,134		(40)			(40)		2,094	2,094			
100108084	COCONUT CREEK	FL		05/24/2023		5,805		(230)			(230)		5,575	5,575			
100108085	PALM DESERT	CA		05/24/2023		14,199		(424)			(424)		13,775	13,775			
100108086	TAMPA	FL		05/24/2023		1,663		(60)			(60)		1,603	1,603			
100108093	TAMPA	FL		05/24/2023		1,968		(45)			(45)		1,923	1,923			
100108094	TAMPA	FL		05/24/2023		1,765		(23)			(23)		1,742	1,742			
100108095	LOS ANGELES (SAN PEDRO AREA)	CA		05/24/2023		5,165		(228)			(228)		4,937	4,937			
100108098	SUN PRAIRIE	WI		05/24/2023		7,330		(35)			(35)		7,295	7,295			
100108099	HOUSTON	TX		05/24/2023		1,271		(74)			(74)		1,197	1,197			
100108103	SILVER SPRING	MD		05/24/2023		2,972		(72)			(72)		2,900	2,900			
100108104	HOUSTON	TX		05/24/2023		2,432		(102)			(102)		2,330	2,330			
100108105	JARRELL	TX		05/24/2023		6,838		(231)			(231)		6,607	6,607			
100108106	LEAGUE CITY	TX		05/24/2023		2,138		(70)			(70)		2,068	2,068			
100108108	MURRELLS INLET	SC		05/24/2023		3,849		6			6		3,855	3,855			
100108109	FALLS CHURCH	VA		05/24/2023		4,939		(76)			(76)		4,863	4,863			
100108110	BATTLE CREEK	MI		05/24/2023		1,383		(64)			(64)		1,319	1,319			
100108111	PASADENA	TX		05/24/2023		1,617		(85)			(85)		1,532	1,532			
100108112	GALVESTON	TX		05/24/2023		3,006		(75)			(75)		2,931	2,931			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108113	ASHLAND	VA		05/24/2023		2,195		(83)			(83)		2,112	2,112			
100108114	BETHLEHEM	CT		05/24/2023		3,066		(92)			(92)		2,974	2,974			
100108116	BLOOMINGTON	CA		05/24/2023		2,795		(97)			(97)		2,698	2,698			
100108118	SMYRNA	GA		05/24/2023		1,171		14			14		1,185	1,185			
100108119	WOODSTOCK	GA		05/24/2023		9,310		(168)			(168)		9,142	9,142			
100108120	LA MIRADA	CA		05/24/2023		6,986		(163)			(163)		6,823	6,823			
100108121	STONE MOUNTAIN	GA		05/24/2023		1,943		(45)			(45)		1,898	1,898			
100108125	COCOA	FL		05/24/2023		2,207		(35)			(35)		2,172	2,172			
100108126	JACKSONVILLE	FL		05/24/2023		1,951		17			17		1,968	1,968			
100108128	PEORIA	AZ		05/24/2023		2,422		(77)			(77)		2,345	2,345			
100108130	GARLAND	TX		05/24/2023		1,294		(52)			(52)		1,242	1,242			
100108131	OCOEE	FL		05/24/2023		3,146							3,146	3,146			
100108134	INDIO	CA		05/24/2023		2,847		33			33		2,880	2,880			
100108135	HOLIDAY	FL		05/24/2023		1,522		(39)			(39)		1,483	1,483			
100108138	WILMINGTON	MA		05/24/2023		60,923		(942)			(942)		59,981	59,981			
100108140	CHARLOTTE	NC		05/24/2023		3,012		(77)			(77)		2,935	2,935			
100108141	WINCHESTER	KY		05/24/2023		1,401		(64)			(64)		1,337	1,337			
100108142	ANAHEIM	CA		05/24/2023		4,353		(65)			(65)		4,288	4,288			
100108144	DENVER	CO		05/24/2023		1,258		(85)			(85)		1,173	1,173			
100108145	MILWAUKEE	WI		05/24/2023		1,336		(10)			(10)		1,326	1,326			
100108146	LAS VEGAS	NV		05/24/2023		2,548		(76)			(76)		2,472	2,472			
100108147	NEW MILFORD	NJ		05/24/2023		14,193		55			55		14,248	14,248			
100108148	ANTIOCH	CA		05/24/2023		9,642		(84)			(84)		9,558	9,558			
100108149	ARLINGTON	VA		05/24/2023		1,950		(74)			(74)		1,876	1,876			
100108150	PHOENIX	AZ		05/24/2023		1,585		(28)			(28)		1,557	1,557			
100108152	BUENA PARK	CA		05/24/2023		5,281		9			9		5,290	5,290			
100108154	ATLANTA	GA		05/24/2023		2,391		(51)			(51)		2,340	2,340			
100108156	TIGARD	OR		05/24/2023		5,978		(160)			(160)		5,818	5,818			
100108157	BRISTOL	CT		05/24/2023		6,789		(220)			(220)		6,569	6,569			
100108160	PORT SAINT LUCIE	FL		05/24/2023		10,967		(190)			(190)		10,777	10,777			
100108161	COLLEGE PARK	MD		05/24/2023		1,975		(82)			(82)		1,893	1,893			
100108164	RENO	NV		05/24/2023		1,751		(78)			(78)		1,673	1,673			
100108165	FORT PIERCE	FL		05/24/2023		3,106		(74)			(74)		3,032	3,032			
100108166	SAN BERNARDINO	CA		05/24/2023		2,781		(35)			(35)		2,746	2,746			
100108168	RENO	NV		05/24/2023		1,615		(79)			(79)		1,536	1,536			
100108169	MESA	AZ		05/24/2023		2,729		(106)			(106)		2,623	2,623			
100108171	GALVESTON	TX		05/24/2023		1,823		(59)			(59)		1,764	1,764			
100108172	COCOA	FL		05/24/2023		412		(6)			(6)		406	406			
100108175	PLACENTIA	CA		05/24/2023		8,137		(217)			(217)		7,920	7,920			
100108176	FITCHBURG	MA		05/24/2023		1,540		(59)			(59)		1,481	1,481			
100108177	BOWIE	MD		05/24/2023		2,445		(59)			(59)		2,386	2,386			
100108180	ROSEDALE	MD		05/24/2023		2,566		(90)			(90)		2,476	2,476			
100108183	RICHMOND	VA		05/24/2023		4,330		(97)			(97)		4,233	4,233			
100108184	FRISCO	TX		05/24/2023		6,484		(99)			(99)		6,385	6,385			
100108185	CAVE CREEK	AZ		05/24/2023		2,429		32			32		2,461	2,461			
100108186	HARVEY	LA		05/24/2023		5,231		(212)			(212)		5,019	5,019			
100108188	WORCESTER	MA		05/24/2023		7,834		(45)			(45)		7,789	7,789			
100108190	OVERLAND PARK	KS		05/24/2023		1,994		(62)			(62)		1,932	1,932			
100108191	GARNER	NC		05/24/2023		4,200		(121)			(121)		4,079	4,079			
100108192	SEBRING	FL		05/24/2023		1,935		(44)			(44)		1,891	1,891			
100108194	PLANTATION	FL		05/24/2023		1,791		(96)			(96)		1,695	1,695			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108195	MISSION	TX		05/24/2023		2,974		(100)			(100)		2,874	2,874			
100108198	ANTIOCH	CA		05/24/2023		461,407		(16,782)			(16,782)		444,625	444,625			
100108199	DAVENPORT	FL		05/24/2023		2,961		(219)			(219)		2,742	2,742			
100108200	BALTIMORE	MD		05/24/2023		1,728		(13)			(13)		1,715	1,715			
100108201	PARKLAND	FL		05/24/2023		8,118		(134)			(134)		7,984	7,984			
100108203	BROCKTON	MA		05/24/2023		3,099		(84)			(84)		3,015	3,015			
100108205	SILVER SPRING	MD		05/24/2023		1,186		(60)			(60)		1,126	1,126			
100108206	MANASSAS	VA		05/24/2023		7,777		(37)			(37)		7,740	7,740			
100108208	LAS VEGAS	NV		05/24/2023		16,702		(1,461)			(1,461)		15,241	15,241			
100108209	ORLANDO	FL		05/24/2023		3,576		(45)			(45)		3,531	3,531			
100108210	ALEXANDRIA	VA		05/24/2023		3,799		(59)			(59)		3,740	3,740			
100108212	WICHITA	KS		05/24/2023		3,237		56			56		3,293	3,293			
100108215	GARLAND	TX		05/24/2023		2,383		(109)			(109)		2,274	2,274			
100108216	OAKLAND	CA		05/24/2023		4,985		(107)			(107)		4,878	4,878			
100108217	NEW CARROLLTON	MD		05/24/2023		5,268		(185)			(185)		5,083	5,083			
100108218	EAST HAVEN	CT		05/24/2023		1,689		(88)			(88)		1,601	1,601			
100108219	JURUPA VALLEY	CA		05/24/2023		3,370		(162)			(162)		3,208	3,208			
100108220	ATWATER	CA		05/24/2023		1,458		(81)			(81)		1,377	1,377			
100108221	SIMI VALLEY	CA		05/24/2023		10,513		(174)			(174)		10,339	10,339			
100108223	MESQUITE	TX		05/24/2023		1,801		(45)			(45)		1,756	1,756			
100108224	ELLIJAY	GA		05/24/2023		18,681		(681)			(681)		18,000	18,000			
100108228	WHITTIER	CA		05/24/2023		4,579		(196)			(196)		4,383	4,383			
100108230	JACKSONVILLE	FL		05/24/2023		3,071		(132)			(132)		2,939	2,939			
100108232	PORTLAND	OR		05/24/2023		2,246		(96)			(96)		2,150	2,150			
100108233	LOS ANGELES	CA		05/24/2023		148,016		(87)			(87)		147,929	147,929			
100108234	PALERMO	CA		05/24/2023		1,854		(74)			(74)		1,780	1,780			
100108236	RIALTO	CA		05/24/2023		4,090		(112)			(112)		3,978	3,978			
100108237	HENDERSON	NV		05/24/2023		5,208		(108)			(108)		5,100	5,100			
100108240	REUNION	FL		05/24/2023		3,201		(84)			(84)		3,117	3,117			
100108241	SAN BERNARDINO	CA		05/24/2023		4,529		(109)			(109)		4,420	4,420			
100108242	PORTLAND	OR		05/24/2023		2,102		(83)			(83)		2,019	2,019			
100108243	SAUGUS	MA		05/24/2023		1,548		(59)			(59)		1,489	1,489			
100108245	DAVENPORT	FL		05/24/2023		2,540		(154)			(154)		2,386	2,386			
100108246	HYATTSVILLE	MD		05/24/2023		1,979		(68)			(68)		1,911	1,911			
100108247	WALDORF	MD		05/24/2023		24,262		(309)			(309)		23,953	23,953			
100108249	NORTH LAS VEGAS	NV		05/24/2023		2,479		(220)			(220)		2,259	2,259			
100108251	KANSAS CITY	MO		05/24/2023		26,970		(1,206)			(1,206)		25,764	25,764			
100108252	KATY	TX		05/24/2023		4,956		(58)			(58)		4,898	4,898			
100108253	LANCASTER	CA		05/24/2023		3,994		(52)			(52)		3,942	3,942			
100108254	MERRILLVILLE	IN		05/24/2023		2,821		(176)			(176)		2,645	2,645			
100108259	YORKVILLE	IL		05/24/2023		14,359		(310)			(310)		14,049	14,049			
100108261	KENNESAW	GA		05/24/2023		2,665		(104)			(104)		2,561	2,561			
100108264	EAGLE MOUNTAIN	UT		05/24/2023		2,720		(68)			(68)		2,652	2,652			
100108267	MALDEN	MA		05/24/2023		1,722		3			3		1,725	1,725			
100108274	THOUSAND OAKS	CA		05/24/2023		8,234		(226)			(226)		8,008	8,008			
100108275	MANTECA	CA		05/24/2023		3,265		(58)			(58)		3,207	3,207			
100108277	EATONTON	GA		05/24/2023		19,470		(9)			(9)		19,461	19,461			
100108278	HAGERSTOWN	MD		05/24/2023		1,279		(79)			(79)		1,200	1,200			
100108279	WILLIS	TX		05/24/2023		1,422		(109)			(109)		1,313	1,313			
100108283	NEW BRAUNFELS	TX		05/24/2023		8,153		(445)			(445)		7,708	7,708			
100108285	BEAVERTON	OR		05/24/2023		3,121		(160)			(160)		2,961	2,961			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108286	ONTARIO	CA		05/24/2023		6,399		(192)			(192)		6,207	6,207			
100108289	LINDALE	TX		05/24/2023		2,430		(11)			(11)		2,419	2,419			
100108293	CINCINNATI	OH		05/24/2023		2,506		(118)			(118)		2,388	2,388			
100108299	TEMPE	AZ		05/24/2023		6,072		(229)			(229)		5,843	5,843			
100108301	LAUREL	MD		05/24/2023		2,020		(60)			(60)		1,960	1,960			
100108303	KISSIMMEE	FL		05/24/2023		1,660		(65)			(65)		1,595	1,595			
100108304	SPRING	TX		05/24/2023		4,374		(175)			(175)		4,199	4,199			
100108307	OAKLAND	CA		05/24/2023		4,570		(193)			(193)		4,377	4,377			
100108311	LOS ANGELES	CA		05/24/2023		5,243		(218)			(218)		5,025	5,025			
100108314	LAS VEGAS	NV		05/24/2023		9,135		(268)			(268)		8,867	8,867			
100108315	HENDERSON	NV		05/24/2023		7,225		277			277		7,502	7,502			
100108317	BALTIMORE	MD		05/24/2023		1,699		(44)			(44)		1,655	1,655			
100108320	THONOTOSASSA	FL		05/24/2023		7,478		(200)			(200)		7,278	7,278			
100108323	DOUGLASVILLE	GA		05/24/2023		2,478		(135)			(135)		2,343	2,343			
100108324	FRESNO	CA		05/24/2023		1,479		(68)			(68)		1,411	1,411			
100108325	AMERICAN CANYON	CA		05/24/2023		11,304		(241)			(241)		11,063	11,063			
100108329	RICHMOND	VA		05/25/2023		3,268		(126)			(126)		3,142	3,142			
100108330	CHERRY HILL	NJ		05/25/2023		3,145		(64)			(64)		3,081	3,081			
100108333	NEWARK	NJ		05/25/2023		3,786		(109)			(109)		3,677	3,677			
100108334	INDIANAPOLIS	IN		05/25/2023		930		(17)			(17)		913	913			
100108335	KANSAS CITY	MO		05/25/2023		1,892		(43)			(43)		1,849	1,849			
100108336	KINGSTON	PA		05/25/2023		1,818		(69)			(69)		1,749	1,749			
100108341	MASURY	OH		05/25/2023		751		(23)			(23)		728	728			
100108342	EAST STROUDSBURG	PA		05/25/2023		1,363		(52)			(52)		1,311	1,311			
100108343	KINGSTON	PA		05/25/2023		2,046		(68)			(68)		1,978	1,978			
100108344	JACKSONVILLE	FL		05/25/2023		1,080		(31)			(31)		1,049	1,049			
100108345	HENDERSON	NV		05/25/2023		3,634		(98)			(98)		3,536	3,536			
100108346	BARNEGAT TOWNSHIP	NJ		05/25/2023		2,218		(66)			(66)		2,152	2,152			
100108347	KANSAS CITY	MO		05/25/2023		1,844		(45)			(45)		1,799	1,799			
100108350	FLORENCE	NJ		05/25/2023		1,218		(47)			(47)		1,171	1,171			
100108353	JOHNSON CITY	NY		05/25/2023		784		(22)			(22)		762	762			
100108355	KANSAS CITY	MO		05/25/2023		1,725		(32)			(32)		1,693	1,693			
100108356	CHICAGO	IL		05/25/2023		701		(15)			(15)		686	686			
100108357	MASTIC BEACH	NY		05/25/2023		2,989		(124)			(124)		2,865	2,865			
100108358	AKRON	OH		05/25/2023		829		(25)			(25)		804	804			
100108359	AKRON	OH		05/25/2023		803		(24)			(24)		779	779			
100108360	AKRON	OH		05/25/2023		810		(18)			(18)		792	792			
100108361	AKRON	OH		05/25/2023		1,144		(26)			(26)		1,118	1,118			
100108362	HICKSVILLE	NY		05/25/2023		2,797		(55)			(55)		2,742	2,742			
100108363	CENTRALIA	WA		05/25/2023		2,397		(74)			(74)		2,323	2,323			
100108365	RIVERHEAD	NY		05/25/2023		42,580		(1,661)			(1,661)		40,919	40,919			
100108366	THOMPSON	NY		05/25/2023		1,980		(37)			(37)		1,943	1,943			
100108367	HOLYOKE	MA		05/25/2023		2,698		(60)			(60)		2,638	2,638			
100108372	PHILADELPHIA	PA		05/25/2023		1,906		(72)			(72)		1,834	1,834			
100108373	BALTIMORE	MD		05/25/2023		892		(28)			(28)		864	864			
100108375	CALUMET CITY	IL		05/25/2023		1,408		(48)			(48)		1,360	1,360			
100108376	MONTICELLO	NY		05/25/2023		2,374		(45)			(45)		2,329	2,329			
100108377	BROOKLYN	NY		05/25/2023		5,707		(127)			(127)		5,580	5,580			
100108378	THE BRONX	NY		05/25/2023		4,563		(172)			(172)		4,391	4,391			
100108381	TOMS RIVER TOWNSHIP	NJ		05/25/2023		3,023		(109)			(109)		2,914	2,914			
100108383	TUCKERTON	NJ		05/25/2023		1,539		(52)			(52)		1,487	1,487			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108385	COVINGTON	KY		05/25/2023		1,437		(35)			(35)		1,402	1,402			
100108387	BALTIMORE	MD		05/25/2023		1,237		(28)			(28)		1,209	1,209			
100108388	JACKSONVILLE	FL		05/25/2023		2,346		(57)			(57)		2,289	2,289			
100108389	TROY	NY		05/25/2023		1,334		(19)			(19)		1,315	1,315			
100108390	PHILADELPHIA	PA		05/25/2023		1,832		(89)			(89)		1,743	1,743			
100108391	BRIDGETON	NJ		05/25/2023		1,118		(39)			(39)		1,079	1,079			
100108393	ASHEVILLE	NC		05/25/2023		3,659		(97)			(97)		3,562	3,562			
100108394	TROY	NY		05/25/2023		692		(16)			(16)		676	676			
100108395	NEWBURGH	NY		05/25/2023		4,200		(175)			(175)		4,025	4,025			
100108396	BAYVILLE	NJ		05/25/2023		3,058		(57)			(57)		3,001	3,001			
100108397	CHICAGO	IL		05/25/2023		1,270		(36)			(36)		1,234	1,234			
100108400	LITTLE ROCK	AR		05/25/2023		742		(31)			(31)		711	711			
100108401	CLEVELAND	OH		05/25/2023		659		(19)			(19)		640	640			
100108402	INDIANAPOLIS	IN		05/25/2023		740		(18)			(18)		722	722			
100108403	BAYTOWN	TX		05/25/2023		3,358		(81)			(81)		3,277	3,277			
100108404	YONKERS	NY		05/25/2023		6,221		(102)			(102)		6,119	6,119			
100108405	BALTIMORE	MD		05/25/2023		976		(37)			(37)		939	939			
100108406	GARY	IN		05/25/2023		940		(31)			(31)		909	909			
100108407	KILLEEN	TX		05/25/2023		1,262		(41)			(41)		1,221	1,221			
100108408	YONKERS	NY		05/25/2023		7,205		(129)			(129)		7,076	7,076			
100108409	BALTIMORE	MD		05/25/2023		994		(39)			(39)		955	955			
100108410	BALTIMORE	MD		05/25/2023		994		(39)			(39)		955	955			
100108411	TRENTON	NJ		05/25/2023		873		(16)			(16)		857	857			
100108412	BALTIMORE	MD		05/25/2023		976		(37)			(37)		939	939			
100108413	BALTIMORE	MD		05/25/2023		983		(38)			(38)		945	945			
100108414	BALTIMORE	MD		05/25/2023		994		(39)			(39)		955	955			
100108415	WASHINGTON	DC		05/25/2023		5,613		(307)			(307)		5,306	5,306			
100108416	WACO	TX		05/25/2023		1,837		(52)			(52)		1,785	1,785			
100108417	NEW HAVEN	CT		05/25/2023		1,794		(34)			(34)		1,760	1,760			
100108419	PHILADELPHIA	PA		05/25/2023		1,674		(53)			(53)		1,621	1,621			
100108422	STATEN ISLAND	NY		05/25/2023		10,080		(184)			(184)		9,896	9,896			
100108423	CLEVELAND	OH		05/25/2023		1,372		(26)			(26)		1,346	1,346			
100108424	HAZEL CREST	IL		05/25/2023		2,490		(71)			(71)		2,419	2,419			
100108426	BROOKLYN	NY		05/25/2023		6,873		(280)			(280)		6,593	6,593			
100108429	BALTIMORE	MD		05/25/2023		992		(24)			(24)		968	968			
100108430	HAVERSTRAW	NY		05/25/2023		3,297		(105)			(105)		3,192	3,192			
100108431	HAVERSTRAW	NY		05/25/2023		3,992		(73)			(73)		3,919	3,919			
100108432	LAKE WALES	FL		05/25/2023		1,297		(19)			(19)		1,278	1,278			
100108434	HAVERSTRAW	NY		05/25/2023		4,752		(64)			(64)		4,688	4,688			
100108436	STATESVILLE	NC		05/25/2023		2,916		(91)			(91)		2,825	2,825			
100108437	MILWAUKEE	WI		05/25/2023		632		(24)			(24)		608	608			
100108438	DETROIT	MI		05/25/2023		1,402		(46)			(46)		1,356	1,356			
100108439	SYRACUSE	NY		05/25/2023		1,390		(40)			(40)		1,350	1,350			
100108440	DEEPWATER	NJ		05/25/2023		1,207		(29)			(29)		1,178	1,178			
100108441	NEWARK	NJ		05/25/2023		3,906		(17)			(17)		3,889	3,889			
100108444	BERLIN	NJ		05/25/2023		2,160		(52)			(52)		2,108	2,108			
100108445	BRONX	NY		05/25/2023		6,130		(355)			(355)		5,775	5,775			
100108447	BROOKLYN	NY		05/25/2023		8,223		(183)			(183)		8,040	8,040			
100108449	LAHAINA	HI		05/25/2023		10,342		(390)			(390)		9,952	9,952			
100108450	BRONX	NY		05/25/2023		1,406		(26)			(26)		1,380	1,380			
100108452	CITY OF ORANGE	NJ		05/25/2023		2,702		(51)			(51)		2,651	2,651			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108453	AMITYVILLE	NY		05/25/2023		3,662		(74)			(74)		3,588	3,588			
100108457	LOS GATOS	CA		05/25/2023		98,181		1,074			1,074		99,255	99,255			
100108459	PIEDMONT	SC		05/25/2023		6,729		(206)			(206)		6,523	6,523			
100108460	FAIRHOPE	AL		05/25/2023		3,518		(159)			(159)		3,359	3,359			
100108461	S LAKE TAHOE	CA		05/25/2023		11,293		(156)			(156)		11,137	11,137			
100108462	GILBERT	AZ		05/25/2023		6,478		(131)			(131)		6,347	6,347			
100108463	AUSTIN	TX		05/25/2023		4,745		(145)			(145)		4,600	4,600			
100108464	NORTH PORT	FL		05/25/2023		5,172		(113)	(5)		(108)		5,064	5,406		342	342
100108468	CLOVIS	CA		05/25/2023		6,234		(15)			(15)		6,219	6,219			
100108469	PHILADELPHIA	PA		05/25/2023		2,893		(31)			(31)		2,862	2,862			
100108470	COCONUT CREEK	FL		05/25/2023		3,020		(47)			(47)		2,973	2,973			
100108472	PALM BEACH GARDENS	FL		05/25/2023		12,935		(65)			(65)		12,870	12,870			
100108473	RIVERSIDE	CA		05/25/2023		12,757		(122)			(122)		12,635	12,635			
100108477	LOWELL	MA		05/25/2023		7,938		(165)			(165)		7,773	7,773			
100108480	SARASOTA	FL		05/25/2023		14,768		(315)			(315)		14,453	14,453			
100108482	SOMERSET	NJ		05/25/2023		2,947		(81)			(81)		2,866	2,866			
100108483	COACHELLA	CA		05/25/2023		7,852		(210)			(210)		7,642	7,642			
100108485	HOUSTON	TX		05/25/2023		4,514		(131)			(131)		4,383	4,383			
100108487	WOODLAND HILLS	CA		05/25/2023		12,117		(73)			(73)		12,044	12,044			
100108489	SARASOTA	FL		05/25/2023		14,768		(315)			(315)		14,453	14,453			
100108490	BRUNSWICK	GA		05/25/2023		2,453		(6)			(6)		2,447	2,447			
100108491	BALTIMORE	MD		05/25/2023		983		(20)			(20)		963	963			
100108494	ENCINO	CA		05/25/2023		12,777		(92)			(92)		12,685	12,685			
100108496	PEMBROKE PINES	FL		05/25/2023		19,493		(300)			(300)		19,193	19,193			
100108497	HUNTINGTON BEACH	CA		05/25/2023		5,289		(162)			(162)		5,127	5,127			
100108498	FREDERICK	MD		05/25/2023		1,440		(26)			(26)		1,414	1,414			
100108499	FRESNO	CA		05/25/2023		47,493		(778)			(778)		46,715	46,715			
100108500	MIAMI	FL		05/25/2023		4,593		(85)			(85)		4,508	4,508			
100108501	CEDAR GLEN	CA		05/25/2023		3,172		23			23		3,195	3,195			
100108502	CEDAR GLEN	CA		05/25/2023		4,103		30			30		4,133	4,133			
100108503	YUCCA VALLEY	CA		05/25/2023		1,656		(10)			(10)		1,646	1,646			
100108507	LAKE HAVASU CITY	AZ		05/25/2023		2,364		(24)			(24)		2,340	2,340			
100108509	ENSCHEDE	NLD		05/25/2023		4,190						147	4,337	4,689	352		352
100108512	ECHT/LIMBURG	NLD		05/25/2023		10,097						355	10,452	11,734	1,282		1,282
100108513	KATWIJK	NLD		05/25/2023										740	740		740
100108514	DORDRECHT/DRECHTSTEDEN	NLD		05/25/2023										222	222		222
100108515	DEVENTER	NLD		05/25/2023										805	805		805
100108516	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		11,618						408	12,026	11,971	(55)		(55)
100108517	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		1,031						36	1,067	1,148	82		82
100108518	HEERHUGOWAARD	NLD		05/25/2023										594	594		594
100108519	HEERHUGOWAARD	NLD		05/25/2023										594	594		594
100108520	DEN HAAG	NLD		05/25/2023		89,070						3,130	92,200	98,693	6,492		6,492
100108523	SNEEK	NLD		05/25/2023										120	120		120
100108524	HEERLEN	NLD		05/25/2023										134	134		134
100108525	HAARLEM	NLD		05/25/2023										371	371		371
100108527	DEVENTER	NLD		05/25/2023										177	177		177
100108529	LELYSTAD	NLD		05/25/2023										261	261		261
100108530	LELYSTAD	NLD		05/25/2023		922						32	954	1,024	71		71
100108531	ZIERIKZEE	NLD		05/25/2023		30,553						1,074	31,627	33,518	1,891		1,891
100108532	ZIERIKZEE	NLD		05/25/2023		641						23	664	718	54		54
100108533	TILBURG	NLD		05/25/2023										315	315		315

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108535	DEN HAAG	NLD		05/25/2023										441	442		442
100108537	ZUTPHEN	NLD		05/25/2023		19,420						682	20,102	19,922	(180)		(180)
100108547	DEN HAAG	NLD		05/25/2023										390	390		390
100108548	KATWIJK	NLD		05/25/2023										401	401		401
100108549	ECHT/LIMBURG	NLD		05/25/2023										418	418		418
100108550	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023										348	348		348
100108551	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023		1,289						45	1,334	1,433	99		99
100108889	ESTERO	FL		05/31/2023		3,714		(60)			(60)		3,654	3,654			
100108891	MARICOPA	AZ		05/31/2023		4,910		(127)			(127)		4,783	4,783			
100108893	HOUSTON	TX		05/31/2023		9,350		(191)			(191)		9,159	9,159			
100108897	LAKESIDE	CA		05/31/2023		2,915		(37)			(37)		2,878	2,878			
100108898	TRACY	CA		05/31/2023		8,241		(73)			(73)		8,168	8,168			
100108899	LAKE ELSINORE	CA		05/31/2023		4,530		(106)			(106)		4,424	4,424			
100108901	MOORESVILLE	NC		05/31/2023		9,050		(159)			(159)		8,891	8,891			
100108905	MONROE TOWNSHIP	NJ		05/31/2023		4,164		(97)			(97)		4,067	4,067			
100108906	OCALA	FL		05/31/2023		4,104		(111)			(111)		3,993	3,993			
100108907	CELEBRATION	FL		05/31/2023		7,622		(410)			(410)		7,212	7,212			
100108908	KIOWA	CO		05/31/2023		8,079		(195)			(195)		7,884	7,884			
100108909	WHITTIER	CA		05/31/2023		11,686		(104)			(104)		11,582	11,582			
100108910	EAST STROUDSBURG	PA		05/31/2023		3,311		(75)			(75)		3,236	3,236			
100108911	WEST PALM BEACH	FL		05/31/2023		3,700		(76)			(76)		3,624	3,624			
100108913	LINDENHURST	IL		05/31/2023		6,968		(215)			(215)		6,753	6,753			
100108914	TURLOCK	CA		05/31/2023		6,602		(160)			(160)		6,442	6,442			
100108915	KEARNEYSVILLE	WV		05/31/2023		4,303		12			12		4,315	4,315			
100108919	CHARLOTTE	NC		05/31/2023		61,488		(784)			(784)		60,704	60,704			
100108922	RIVERSIDE	CA		05/31/2023		32,751		(958)			(958)		31,793	31,793			
100108923	ODESSA	FL		05/31/2023		8,686		(157)			(157)		8,529	8,529			
100108925	ORLANDO	FL		05/31/2023		12,263		(21)			(21)		12,242	12,242			
100108926	RIDGEFIELD	WA		05/31/2023		6,509		(200)			(200)		6,309	6,309			
100108927	VANCOUVER	WA		05/31/2023		4,164		(130)			(130)		4,034	4,034			
100108929	SPRING	TX		05/31/2023		9,807		(331)			(331)		9,476	9,476			
100108930	BLAINE	WA		05/31/2023		10,015		(265)			(265)		9,750	9,750			
100108932	RANCHO CUCAMONGA	CA		05/31/2023		6,790		(20)			(20)		6,770	6,770			
100108933	PACIFICA	CA		05/31/2023		11,924		(433)			(433)		11,491	11,491			
100108934	PALM SPRINGS	CA		05/31/2023		20,582		156			156		20,738	20,738			
100108935	GLENWOOD SPRINGS	CO		05/31/2023		4,865		(98)			(98)		4,767	4,767			
100108937	SAINT PETERSBURG	FL		05/31/2023		22,595		17			17		22,612	22,612			
100108938	WOODWAY	TX		05/31/2023		2,482		(172)			(172)		2,310	2,310			
100108939	LOS ANGELES	CA		05/31/2023		9,987		(396)			(396)		9,591	9,591			
100108940	LOS ANGELES	CA		05/31/2023		7,165		(275)			(275)		6,890	6,890			
100108945	CITRUS HEIGHTS	CA		05/31/2023		1,126		(111)			(111)		1,015	1,015			
100108948	WEST PALM BEACH	FL		05/31/2023		3,342		(163)			(163)		3,179	3,179			
100108949	PILOT POINT	TX		05/31/2023		1,125		(115)			(115)		1,010	1,010			
100108953	PHOENIX	AZ		05/31/2023		7,469		(269)			(269)		7,200	7,200			
100108954	GLENDALE	AZ		05/31/2023		2,895		(159)			(159)		2,736	2,736			
100108955	MIAMI	FL		05/31/2023		2,798		(101)			(101)		2,697	2,697			
100108956	CINCINNATI	OH		05/31/2023		1,765		(49)			(49)		1,716	1,716			
100108960	LEXINGTON	NC		05/31/2023		1,166		(99)			(99)		1,067	1,067			
100108962	MIAMI	FL		05/31/2023		2,671		(109)			(109)		2,562	2,562			
100108964	CHARLOTTE	NC		05/31/2023		1,969		(91)			(91)		1,878	1,878			
100108965	PHILADELPHIA	PA		05/31/2023		850		(73)			(73)		777	777			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108966	LEXINGTON	NC		05/31/2023		927		(72)			(72)		855	855			
100108967	CAMERON	NC		05/31/2023		1,885		(105)			(105)		1,780	1,780			
100108968	PISCATAWAY	NJ		05/31/2023		2,210		(129)			(129)		2,081	2,081			
100108970	SCOTTSDALE	AZ		05/31/2023		6,737		(237)			(237)		6,500	6,500			
100108972	MEMPHIS	TN		05/31/2023		1,000		(47)			(47)		953	953			
100108973	PASSAIC	NJ		05/31/2023		13,355		(855)			(855)		12,500	12,500			
100108975	COLORADO SPRINGS	CO		05/31/2023		2,896		(64)			(64)		2,832	2,832			
100108977	APTOS	CA		05/31/2023		1,546		(34)			(34)		1,512	1,512			
100108978	WINTER GARDEN	FL		05/31/2023		1,877		(83)			(83)		1,794	1,794			
100108980	KALAMA	WA		05/31/2023		4,428		(119)			(119)		4,309	4,309			
100108983	LUBBOCK	TX		05/31/2023		310		(25)			(25)		285	285			
100108985	MANALAPAN	NJ		05/31/2023		3,279		(89)			(89)		3,190	3,190			
100108986	CHARLOTTE	NC		05/31/2023		2,966		(90)			(90)		2,876	2,876			
100108988	SUPPLY	NC		05/31/2023		3,830		(190)			(190)		3,640	3,640			
100108989	TUCSON	AZ		05/31/2023		1,899		(102)			(102)		1,797	1,797			
100108991	VACAVILLE	CA		05/31/2023		4,944		(127)			(127)		4,817	4,817			
100108994	FERRIS	TX		05/31/2023		5,169		(227)			(227)		4,942	4,942			
100108997	LEHIGH ACRES	FL		05/31/2023		1,633		(103)			(103)		1,530	1,530			
100108999	GRASS VALLEY	CA		05/31/2023		134		(10)			(10)		124	124			
100109000	ROSELLE	IL		05/31/2023		70,411		(1,506)			(1,506)		68,905	68,905			
100109001	LAKE ARROWHEAD	CA		05/31/2023		17,959		(785)			(785)		17,174	17,174			
100109002	KISSIMMEE	FL		05/31/2023		3,136		(245)			(245)		2,891	2,891			
100109003	ALPINE	CA		05/31/2023		937		(44)			(44)		893	893			
100109004	SAINT LOUIS	MO		05/31/2023		1,381		(90)			(90)		1,291	1,291			
100109005	MIDDLETOWN	CT		05/31/2023		1,588		(125)			(125)		1,463	1,463			
100109006	PANAMA CITY	FL		05/31/2023		1,809		(139)			(139)		1,670	1,670			
100109009	LOS ANGELES	CA		05/31/2023		13,591		(780)			(780)		12,811	12,811			
100109012	BAKERSFIELD	CA		05/31/2023		7,143		(349)			(349)		6,794	6,794			
100109016	MOUNT VERNON	WA		05/31/2023		24,842		(342)			(342)		24,500	24,500			
100109017	ROYSE CITY	TX		05/31/2023		4,141		(149)			(149)		3,992	3,992			
100109021	CORONA	CA		05/31/2023		1,668		(49)			(49)		1,619	1,619			
100109022	PACOIMA	CA		05/31/2023		1,557		(26)			(26)		1,531	1,531			
100109023	COLTON	CA		05/31/2023		3,219		(73)			(73)		3,146	3,146			
100109024	RIVERSIDE	CA		05/31/2023		13,456		(303)			(303)		13,153	13,153			
100109025	RIVERSIDE	NJ		05/31/2023		1,490		(41)			(41)		1,449	1,449			
100109026	LAKE STEVENS	WA		05/31/2023		6,450		(108)			(108)		6,342	6,342			
100109027	GRESHAM	OR		05/31/2023		3,473		(98)			(98)		3,375	3,375			
100109028	BAKERSFIELD	CA		05/31/2023		3,989		(92)			(92)		3,897	3,897			
100109029	SILVER SPRING	MD		05/31/2023		12,158		(131)			(131)		12,027	12,027			
100109030	HALLANDALE BEACH	FL		05/31/2023		2,779		16			16		2,795	2,795			
100109031	REDONDO BEACH	CA		06/02/2023		27,563		(427)			(427)		27,136	27,136			
100109034	LOGANVILLE	GA		06/02/2023		3,968		(45)			(45)		3,923	3,923			
100109035	BEND	OR		06/02/2023		3,390		(61)			(61)		3,329	3,329			
100109038	STERLING	VA		06/02/2023		4,718		(51)			(51)		4,667	4,667			
100109039	LAS VEGAS	NV		06/02/2023		2,613		(41)			(41)		2,572	2,572			
100109040	MIAMI	FL		06/05/2023		9,312		(274)			(274)		9,038	9,038			
100109041	SUGAR LAND	TX		06/05/2023		95,300		(1,057)			(1,057)		94,243	94,243			
100109042	RANCHO CUCAMONGA	CA		06/05/2023		11,352		(101)			(101)		11,251	11,251			
100109043	WAYNESBORO	VA		06/05/2023		3,315		(12)			(12)		3,303	3,303			
100109044	HARLINGEN	TX		06/05/2023		2,985		(51)			(51)		2,934	2,934			
100109045	LAS VEGAS	NV		06/05/2023		5,747		(89)			(89)		5,658	5,658			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109046	MIAMI BEACH	FL		06/05/2023		10,417		(181)			(181)		10,236	10,236			
100109047	PLANTATION	FL		06/05/2023		2,632		(39)			(39)		2,593	2,593			
100109048	BRADENTON	FL		06/05/2023		6,989		(125)			(125)		6,864	6,864			
100109050	LA MESA	CA		06/05/2023		242		8			8		250	250			
100109051	ATLANTA	GA		06/05/2023		3,665		(76)			(76)		3,589	3,589			
100109052	MACON	GA		06/05/2023		1,480		(25)			(25)		1,455	1,455			
100109054	HEMET	CA		06/05/2023		1,903		(37)			(37)		1,866	1,866			
100109058	DALLAS	TX		06/05/2023		6,740		(138)			(138)		6,602	6,602			
100109059	KISSIMMEE	FL		06/05/2023		5,005		(124)			(124)		4,881	4,881			
100109063	MIDDLETON	ID		06/05/2023		74,031		(1,191)			(1,191)		72,840	72,840			
100109064	FORT WASHINGTON	MD		06/05/2023		2,662		(14)			(14)		2,648	2,648			
100109068	UPPER CHICHESTER	PA		06/05/2023		1,642		(46)			(46)		1,596	1,596			
100109069	BAKERSFIELD	CA		06/05/2023		4,674		(251)			(251)		4,423	4,423			
100109070	KISSIMMEE	FL		06/05/2023		1,985		(38)			(38)		1,947	1,947			
100109071	LAYTONVILLE	CA		06/05/2023		4,411		(53)			(53)		4,358	4,358			
100109072	METAIRIE	LA		06/05/2023		2,652		(28)			(28)		2,624	2,624			
100109073	MARICOPA	AZ		06/05/2023		3,285		(70)			(70)		3,215	3,215			
100109074	MARRERO	LA		06/05/2023		4,112		(25)			(25)		4,087	4,087			
100109075	SARASOTA	FL		06/05/2023		65,595		(1,692)			(1,692)		63,903	63,903			
100109077	WILMINGTON	DE		06/05/2023		3,588		(22)			(22)		3,566	3,566			
100109079	TERRELL	TX		06/05/2023		1,546		(168)			(168)		1,378	1,378			
100109081	WEST SACRAMENTO	CA		06/05/2023		6,643		(91)			(91)		6,552	6,552			
100109082	DEERFIELD BEACH	FL		06/05/2023		4,843		(217)			(217)		4,626	4,626			
100109083	KISSIMMEE	FL		06/05/2023		2,408		(51)			(51)		2,357	2,357			
100109084	GATLINBURG	TN		06/05/2023		6,404		(46)			(46)		6,358	6,358			
100109086	HIALEAH GARDENS	FL		06/05/2023		2,305		(84)			(84)		2,221	2,221			
100109088	POCONO LAKE	PA		06/05/2023		5,817		(49)			(49)		5,768	5,768			
100109089	CORPUS CHRISTI	TX		06/05/2023		1,561		(28)			(28)		1,533	1,533			
100109091	NORWALK	CT		06/05/2023		4,890		(70)			(70)		4,820	4,820			
100109092	DELRAY BEACH	FL		06/05/2023		6,151		(128)			(128)		6,023	6,023			
100109093	CAIRO	NY		06/05/2023		2,061		(25)			(25)		2,036	2,036			
100109094	RICHARDSON	TX		06/05/2023		31,717		(1,392)			(1,392)		30,325	30,325			
100109097	FRESNO	CA		06/05/2023		5,994		(137)			(137)		5,857	5,857			
100109098	TERRELL	TX		06/05/2023		1,297		(32)			(32)		1,265	1,265			
100109100	TARPON SPRINGS	FL		06/05/2023		5,050		(42)			(42)		5,008	5,008			
100109102	ORLANDO	FL		06/05/2023		119		(10)			(10)		109	109			
100109105	KISSIMMEE	FL		06/05/2023		3,141		(41)			(41)		3,100	3,100			
100109106	LEESBURG	VA		06/05/2023		3,357		(120)			(120)		3,237	3,237			
100109107	DOWNEY	CA		06/05/2023		37,559		(1,227)			(1,227)		36,332	36,332			
100109112	DANBURY	CT		06/05/2023		3,068		(87)			(87)		2,981	2,981			
100109113	GARFIELD	NJ		06/05/2023		4,256		(63)			(63)		4,193	4,193			
100109117	WINDERMERE	FL		06/05/2023		20,549		(684)			(684)		19,865	19,865			
100109120	CAPE CORAL	FL		06/05/2023		2,294		(49)			(49)		2,245	2,245			
100109121	DEERFIELD BEACH	FL		06/05/2023		2,817		(44)			(44)		2,773	2,773			
100109123	PHILADELPHIA	PA		06/05/2023		2,528		(81)			(81)		2,447	2,447			
100109126	FRANKLIN	NC		06/05/2023		1,595		(69)			(69)		1,526	1,526			
100109127	SILVER SPRING	MD		06/05/2023		6,657		(68)			(68)		6,589	6,589			
100109128	CYPRESS	TX		06/05/2023		17,890		70			70		17,960	17,960			
100109136	WESTMINSTER	CA		06/09/2023		7,805		(137)			(137)		7,668	7,668			
100109137	PALM BAY	FL		06/09/2023		2,442		(58)			(58)		2,384	2,384			
100109138	GLENDALE	CA		06/09/2023		10,374		(137)			(137)		10,237	10,237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109139	GARLAND	TX		06/09/2023		6,486		(137)			(137)		6,349	6,349			
100109140	MIDLAND	TX		06/09/2023		2,290		(40)			(40)		2,250	2,250			
100109141	MIDLAND	TX		06/09/2023		1,349		(6)			(6)		1,343	1,343			
100109144	RICHMOND	TX		06/09/2023		5,241		3			3		5,244	5,244			
100109145	SNELLVILLE	GA		06/09/2023		6,240		(73)			(73)		6,167	6,167			
100109147	LANCASTER	CA		06/09/2023		8,329		(188)			(188)		8,141	8,141			
100109148	MADEIRA BEACH	FL		06/09/2023		37,587		(591)			(591)		36,996	36,996			
100109149	LODI	CA		07/21/2023		5,356		(171)			(171)		5,185	5,185			
100109151	FREDERICKSBURG	TX		07/21/2023		5,416		(76)			(76)		5,340	5,340			
100109154	SAINT GEORGE	UT		07/21/2023		2,142		(94)			(94)		2,048	2,048			
100109155	WESTPORT	CT		07/21/2023		6,026		(72)			(72)		5,954	5,954			
100109157	HEBER CITY	UT		07/21/2023		9,117		19			19		9,136	9,136			
100109159	BAKERSFIELD	CA		07/21/2023		3,484		(62)			(62)		3,422	3,422			
100109160	HILO	HI		07/21/2023		1,421		(99)			(99)		1,322	1,322			
100109163	OCALA	FL		07/21/2023		7,750		(336)			(336)		7,414	7,414			
100109166	ROSHARON	TX		07/21/2023		4,163		(89)			(89)		4,074	4,074			
100109167	GEORGETOWN	TX		07/21/2023		5,378		(90)			(90)		5,288	5,288			
100109168	PHOENIX	AZ		07/21/2023		3,987		(75)			(75)		3,912	3,912			
100109169	ARLINGTON	TX		07/21/2023		214,647		(2,497)			(2,497)		212,150	212,150			
100109173	MONTGOMERY	TX		07/21/2023		27,621		(580)			(580)		27,041	27,041			
100109176	SANTA CLARITA	CA		07/21/2023		9,105		9			9		9,114	9,114			
100109177	SANTA CLARITA	CA		07/21/2023		5,132		9			9		5,141	5,141			
100109181	KATY	TX		07/21/2023		4,566		(132)			(132)		4,434	4,434			
100109183	PISMO BEACH	CA		07/21/2023		326,023		(7,869)			(7,869)		318,154	318,154			
100109184	HOUSTON	TX		07/21/2023		3,859		(143)			(143)		3,716	3,716			
100109185	SCOTTSDALE	AZ		07/21/2023		17,016		(334)			(334)		16,682	16,682			
100109186	SANTA CLARITA	CA		07/21/2023		9,738		(103)			(103)		9,635	9,635			
100109188	CHARLOTTE	NC		07/21/2023		4,421		(209)			(209)		4,212	4,212			
100109189	SAN DIEGO	CA		07/21/2023		6,630		(209)			(209)		6,421	6,421			
100109190	WHITTIER	CA		07/21/2023		6,561		(86)			(86)		6,475	6,475			
100109191	MORENO VALLEY	CA		07/21/2023		4,032		(81)			(81)		3,951	3,951			
100109192	HOUSTON	TX		07/21/2023		3,440		(200)			(200)		3,240	3,240			
100109193	SAN RAFAEL	CA		07/21/2023		15,538		215			215		15,753	15,753			
100109194	FAIRBURN	GA		07/21/2023		3,145		(137)			(137)		3,008	3,008			
100109195	SANTA MONICA	CA		07/21/2023		12,476		(38)			(38)		12,438	12,438			
100109197	PALM DESERT	CA		07/21/2023		6,857		(58)			(58)		6,799	6,799			
100109200	STOCKTON	CA		07/21/2023		68,597		1,396			1,396		69,993	69,993			
100109201	RIVIERA BEACH	FL		07/21/2023		2,763		(109)			(109)		2,654	2,654			
100109203	DENTON	TX		07/21/2023		1,532		(152)			(152)		1,380	1,380			
100109204	LOS ANGELES	CA		07/21/2023		22,446		(18)			(18)		22,428	22,428			
100109205	STUDIO CITY	CA		07/21/2023		102,809		(2,809)			(2,809)		100,000	100,000			
100109210	MESA	AZ		07/21/2023		4,400		21			21		4,421	4,421			
100109212	TURLOCK	CA		07/21/2023		9,494		37			37		9,531	9,531			
100109214	EVERETT	WA		07/21/2023		57,344		(292)			(292)		57,052	57,052			
100109215	APOPKA	FL		07/21/2023		4,905		38			38		4,943	4,943			
100109217	CORONA	CA		07/21/2023		10,208		32			32		10,240	10,240			
100109219	DENVER	CO		07/21/2023		4,346		(94)			(94)		4,252	4,252			
100109220	MIAMI	FL		07/21/2023		2,774		(100)			(100)		2,674	2,674			
100109223	HOUSTON	TX		07/21/2023		1,597		(123)			(123)		1,474	1,474			
100109226	CORONA	CA		07/21/2023		18,428		(339)			(339)		18,089	18,089			
100109228	ALTAMONTE SPRINGS	FL		07/21/2023		2,330		(71)			(71)		2,259	2,259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109229	LONG BEACH	CA		07/21/2023		11,367		(233)			(233)		11,134	11,134			
100109231	CHICAGO	IL		07/21/2023		1,641		(86)			(86)		1,555	1,555			
100109232	SIERRA VISTA	AZ		07/21/2023		1,229		(51)			(51)		1,178	1,178			
100109233	PHOENIX	AZ		07/21/2023		1,944		(115)			(115)		1,829	1,829			
100109235	CHICAGO	IL		07/21/2023		2,217		(92)			(92)		2,125	2,125			
100109236	DAVENPORT	FL		07/21/2023		9,531		(114)			(114)		9,417	9,417			
100109238	MEMPHIS	TN		07/21/2023		963		(28)			(28)		935	935			
100109239	JACKSONVILLE	FL		07/21/2023		6,007		(7)			(7)		6,000	6,000			
100109241	GULF SHORES	AL		07/21/2023		6,073		37			37		6,110	6,110			
100109242	PALM COAST	FL		07/21/2023		3,572		70			70		3,642	3,642			
100109243	HOLLYWOOD	FL		07/21/2023		3,109		(147)			(147)		2,962	2,962			
100109245	HOLLYWOOD	FL		07/21/2023		5,252		(228)			(228)		5,024	5,024			
100109247	PITTSBURGH	PA		07/21/2023		1,046		(88)			(88)		958	958			
100109250	CINCINNATI	OH		07/21/2023		1,488		(89)			(89)		1,399	1,399			
100109251	JACKSONVILLE	FL		07/21/2023		1,070		(53)			(53)		1,017	1,017			
100109252	FORT WORTH	TX		07/21/2023		4,051		18			18		4,069	4,069			
100109255	PALM BAY	FL		07/21/2023		3,718		27			27		3,745	3,745			
100109257	TUCSON	AZ		07/21/2023		3,212		(39)			(39)		3,173	3,173			
100109259	TERRE HAUTE	IN		07/21/2023		820		(50)			(50)		770	770			
100109264	SOAP LAKE	WA		07/21/2023		1,042		(74)			(74)		968	968			
100109266	FRESNO	CA		07/21/2023		1,480		(37)			(37)		1,443	1,443			
100109267	ROCKWALL	TX		07/21/2023		7,550		267			267		7,817	7,817			
100109268	GREENVILLE	SC		07/21/2023		1,538		(107)			(107)		1,431	1,431			
100109269	GREENVILLE	SC		07/21/2023		1,188		(100)			(100)		1,088	1,088			
100109270	OCALA	FL		07/21/2023		3,203		(211)			(211)		2,992	2,992			
100109273	OAKLAND	CA		07/21/2023		5,593		(126)			(126)		5,467	5,467			
100109275	CHICAGO	IL		07/21/2023		1,051		(28)			(28)		1,023	1,023			
100109279	LITTLE SILVER	NJ		07/21/2023		3,346		66			66		3,412	3,412			
100109283	SANTEE	CA		07/21/2023		1,145		(2)			(2)		1,143	1,143			
100109286	GATLINBURG	TN		06/12/2023		7,382		(123)			(123)		7,259	7,259			
100109287	SEVIERVILLE	TN		06/12/2023		4,879		(37)			(37)		4,842	4,842			
100109288	SARASOTA	FL		06/12/2023		5,249		(73)			(73)		5,176	5,176			
100109289	LOS ANGELES	CA		06/12/2023		4,111		(31)			(31)		4,080	4,080			
100109290	JERSEY CITY	NJ		06/12/2023		5,858		(109)			(109)		5,749	5,749			
100109291	MAHWAH	NJ		06/12/2023		4,455		(70)			(70)		4,385	4,385			
100109292	PANAMA CITY	FL		06/12/2023		5,136		(71)			(71)		5,065	5,065			
100109293	BROOKLYN	NY		06/12/2023		14,979		(273)			(273)		14,706	14,706			
100109294	LAWRENCE	MA		06/12/2023		5,654		(70)			(70)		5,584	5,584			
100109295	DALLAS	TX		06/12/2023		5,001		(65)			(65)		4,936	4,936			
100109296	MEDICAL LAKE	WA		06/12/2023		3,187		(23)			(23)		3,164	3,164			
100109297	FARMERS BRANCH	TX		06/12/2023		3,005		(21)			(21)		2,984	2,984			
100109298	MCKINNEY	TX		06/12/2023		3,405		(11)			(11)		3,394	3,394			
100109300	FORT LAUDERDALE	FL		06/12/2023		3,693		(17)			(17)		3,676	3,676			
100109301	PUYALLUP	WA		06/12/2023		2,648		(22)			(22)		2,626	2,626			
100109303	LIBERTY	NY		06/12/2023		3,541		(30)			(30)		3,511	3,511			
100109304	PORT BOLIVAR	TX		06/12/2023		20,303		(257)			(257)		20,046	20,046			
100109305	NAPLES	FL		06/12/2023		3,088		(5)			(5)		3,083	3,083			
100109306	NORTH RICHLAND HILLS	TX		06/12/2023		2,794		4			4		2,798	2,798			
100109307	LAKEWOOD	WA		06/12/2023		6,198		(32)			(32)		6,166	6,166			
100109308	MEMPHIS	TN		06/12/2023		2,581		(70)			(70)		2,511	2,511			
100109309	INDIAN ROCKS BEACH	FL		06/12/2023		5,133		(55)			(55)		5,078	5,078			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109310	HILLSBORO	OR		06/12/2023		2,888		(24)			(24)		2,864	2,864			
100109311	KEY WEST	FL		06/12/2023		11,083		(188)			(188)		10,895	10,895			
100109312	ROCKVALE	TN		06/12/2023		2,692		(55)			(55)		2,637	2,637			
100109313	PALM COAST	FL		06/12/2023		4,799		(13)			(13)		4,786	4,786			
100109315	HAWLEY	PA		06/12/2023		3,001		(85)			(85)		2,916	2,916			
100109318	LIBERTY HILL	TX		06/12/2023		135,259		(3,283)	26		(3,309)		131,950	131,553		(398)	(398)
100109319	LEBANON	TN		06/12/2023		3,053		(66)			(66)		2,987	2,987			
100109320	LIBERTY HILL	TX		06/12/2023		137,941		(3,380)	2		(3,382)		134,559	134,475		(84)	(84)
100109322	SOUTH OGDEN	UT		06/12/2023		33,506		(722)			(722)		32,784	32,784			
100109323	SAINT LOUIS	MO		06/12/2023		3,116		(41)			(41)		3,075	3,075			
100109324	KATY	TX		06/12/2023		3,315		(58)			(58)		3,257	3,257			
100109330	NEW BRITAIN	CT		06/12/2023		4,035		(2)			(2)		4,033	4,033			
100109332	WASHINGTON	DC		06/12/2023		6,465		(109)			(109)		6,356	6,356			
100109333	APEX	NC		06/12/2023		3,848		(54)			(54)		3,794	3,794			
100109334	MIAMI	FL		06/12/2023		6,890		(134)			(134)		6,756	6,756			
100109335	AUSTIN	TX		06/12/2023		3,272		(74)			(74)		3,198	3,198			
100109336	MIDLAND	TX		06/12/2023		3,173		(66)			(66)		3,107	3,107			
100109337	GALLATIN	TN		06/12/2023		2,921		(28)			(28)		2,893	2,893			
100109338	NEW CITY	NY		06/12/2023		4,427		(169)			(169)		4,258	4,258			
100109340	FONTANA	CA		06/12/2023		4,208		(22)			(22)		4,186	4,186			
100109341	SANTA MARIA	CA		06/12/2023		4,268		(60)			(60)		4,208	4,208			
100109342	JUPITER	FL		06/12/2023		2,960		(50)			(50)		2,910	2,910			
100109343	SPOKANE	WA		06/12/2023		5,997		(92)			(92)		5,905	5,905			
100109344	ASTORIA	NY		06/12/2023		25,726		(920)			(920)		24,806	24,806			
100109345	EAST BOSTON	MA		06/12/2023		8,524		(207)			(207)		8,317	8,317			
100109346	MELISSA	TX		06/12/2023		3,096		(83)			(83)		3,013	3,013			
100109347	SONOITA	AZ		06/12/2023		3,463		(83)			(83)		3,380	3,380			
100109348	MELISSA	TX		06/12/2023		3,083		(45)			(45)		3,038	3,038			
100109349	HAINES CITY	FL		06/12/2023		6,009		200			200		6,209	6,209			
100109350	CELINA	TX		06/12/2023		4,821		(74)			(74)		4,747	4,747			
100109351	ENGLEWOOD	CO		06/12/2023		7,875		74			74		7,949	7,949			
100109352	SCRANTON	PA		06/12/2023		3,358		(45)			(45)		3,313	3,313			
100109353	WEST PALM BEACH	FL		06/12/2023		69,747		(1,951)			(1,951)		67,796	67,796			
100109354	VENICE	FL		06/12/2023		3,208		(60)			(60)		3,148	3,148			
100109355	SALT LAKE CITY	UT		06/12/2023		3,867		(60)			(60)		3,807	3,807			
100109356	FAIRFAX	VA		06/12/2023		2,510		(56)			(56)		2,454	2,454			
100109357	CLIFTON	NJ		06/12/2023		4,192		(34)			(34)		4,158	4,158			
100109358	EUSTIS	FL		06/12/2023		3,397		(12)			(12)		3,385	3,385			
100109359	FRESNO	CA		06/12/2023		3,620		(62)			(62)		3,558	3,558			
100109360	WOODLAND PARK	CO		06/12/2023		5,590		(94)			(94)		5,496	5,496			
100109362	NAPLES	FL		06/12/2023		9,738		(144)			(144)		9,594	9,594			
100109363	STATEN ISLAND	NY		06/12/2023		4,016		(66)			(66)		3,950	3,950			
100109364	GEORGETOWN	TX		06/12/2023		3,527		7			7		3,534	3,534			
100109366	BRADENTON	FL		06/12/2023		3,526		(66)			(66)		3,460	3,460			
100109367	NASHVILLE	TN		06/12/2023		10,407		(126)			(126)		10,281	10,281			
100109369	NEW ORLEANS	LA		06/12/2023		2,981		(43)			(43)		2,938	2,938			
100109370	DURANGO	CO		06/12/2023		6,080		(108)			(108)		5,972	5,972			
100109371	ANCHORAGE	AK		06/12/2023		5,253		(64)			(64)		5,189	5,189			
100109372	SEASIDE	OR		06/12/2023		6,861		(197)			(197)		6,664	6,664			
100109373	TUCSON	AZ		06/12/2023		3,625		(4)			(4)		3,621	3,621			
100109374	KISSIMMEE	FL		06/12/2023		4,270		(61)			(61)		4,209	4,209			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109375	OREM	UT		06/12/2023		2,590		(64)			(64)		2,526	2,526			
100109376	WESLEY CHAPEL	FL		06/12/2023		5,191		33			33		5,224	5,224			
100109377	MANTECA	CA		06/12/2023		7,368		181			181		7,549	7,549			
100109379	PORT SAINT LUCIE	FL		06/12/2023		5,102		56			56		5,158	5,158			
100109381	MIRAMAR BEACH	FL		06/13/2023		4,483		(72)			(72)		4,411	4,411			
100109384	FORT BRAGG	CA		06/13/2023		3,100		(107)			(107)		2,993	2,993			
100109391	NEW HAVEN	CT		06/13/2023		3,336		(75)			(75)		3,261	3,261			
100109392	N TOPSAIL BEACH	NC		06/13/2023		(38,715)		(205)	(148)		(57)		(38,772)	2,176		40,948	40,948
100109393	SANTA ROSA BEACH	FL		06/13/2023		13,205		(134)			(134)		13,071	13,071			
100109394	CATHEDRAL CITY	CA		06/13/2023		1,747		(18)			(18)		1,729	1,729			
100109395	LITHONIA	GA		06/13/2023		(9,878)		(22)	(4)		(18)		(9,896)	1,067		10,963	10,963
100109573	LEOMINSTER	MA		06/14/2023		3,451		(74)			(74)		3,377	3,377			
100109574	FRESNO	TX		06/14/2023		2,261		(82)			(82)		2,179	2,179			
100109576	JACKSONVILLE	FL		06/14/2023		3,723		(93)			(93)		3,630	3,630			
100109577	SARASOTA	FL		06/14/2023		2,477		(115)			(115)		2,362	2,362			
100109578	CITRUS HEIGHTS	CA		06/14/2023		4,315		(149)			(149)		4,166	4,166			
100109579	MIAMI	FL		06/14/2023		4,783		(88)			(88)		4,695	4,695			
100109581	SALINAS	CA		06/14/2023		13,547		(215)			(215)		13,332	13,332			
100109582	CHARLESTOWN	IN		06/14/2023		4,092		(28)			(28)		4,064	4,064			
100109583	PORTER	TX		06/14/2023		1,898		(89)			(89)		1,809	1,809			
100109584	AURORA	IL		06/14/2023		1,705		(69)			(69)		1,636	1,636			
100109587	LA FAYETTE	GA		06/14/2023		1,847		(107)			(107)		1,740	1,740			
100109590	ADELANTO	CA		06/14/2023		1,619		(106)			(106)		1,513	1,513			
100109591	MIAMI	FL		06/14/2023		2,102		(74)			(74)		2,028	2,028			
100109593	GREELEY	CO		06/14/2023		2,107		(86)			(86)		2,021	2,021			
100109596	BALTIMORE	MD		06/14/2023		2,060		(82)			(82)		1,978	1,978			
100109600	PETERSBURG	VA		06/14/2023		740		(46)			(46)		694	694			
100109601	SAN ANTONIO	TX		06/14/2023		1,345		(74)			(74)		1,271	1,271			
100109606	HACIENDA HEIGHTS	CA		06/14/2023		10,251		(152)			(152)		10,099	10,099			
100109610	BALTIMORE	MD		06/14/2023		1,830		(68)			(68)		1,762	1,762			
100109611	FORT WORTH	TX		06/14/2023		6,382		(493)			(493)		5,889	5,889			
100109614	DAVENPORT	FL		06/14/2023		2,933		(129)			(129)		2,804	2,804			
100109617	ROCKVILLE	MD		06/14/2023		4,054		(126)			(126)		3,928	3,928			
100109618	LOS ANGELES	CA		06/14/2023		3,925		(156)			(156)		3,769	3,769			
100109619	PALM BAY	FL		06/14/2023		2,088		(99)			(99)		1,989	1,989			
100109622	HOUSTON	TX		06/14/2023		10,907		(214)			(214)		10,693	10,693			
100109623	MIDDLETOWN	OH		06/14/2023		1,483		(62)			(62)		1,421	1,421			
100109627	COLLIERVILLE	TN		06/14/2023		5,435		(174)			(174)		5,261	5,261			
100109628	WIMAUMA	FL		06/14/2023		2,124		(7)			(7)		2,117	2,117			
100109630	NORTH HOLLYWOOD	CA		06/14/2023		4,673		(77)			(77)		4,596	4,596			
100109632	WHITTIER	CA		06/14/2023		6,643		(212)			(212)		6,431	6,431			
100109633	PLANO	TX		06/14/2023		10,260		(134)			(134)		10,126	10,126			
100109635	BALTIMORE	MD		06/14/2023		1,104		(61)			(61)		1,043	1,043			
100109636	VERNON	CT		06/14/2023		3,346		(225)			(225)		3,121	3,121			
100109637	FORT LAUDERDALE	FL		06/14/2023		6,851		(104)			(104)		6,747	6,747			
100109639	LAUREL	MD		06/14/2023		6,838		(43)			(43)		6,795	6,795			
100109640	HOLIDAY	FL		06/14/2023		3,396		(164)			(164)		3,232	3,232			
100109641	OAKLAND	CA		06/14/2023		8,412		(452)			(452)		7,960	7,960			
100109643	MAGNOLIA	TX		06/14/2023		1,823		(9)			(9)		1,814	1,814			
100109644	FAIRBURN	GA		06/14/2023		2,253		(92)			(92)		2,161	2,161			
100109645	TOMBALL	TX		06/14/2023		2,390		3			3		2,393	2,393			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109646	COLLEGE PARK	MD		06/14/2023		3,906		(116)			(116)		3,790	3,790			
100109647	FONTANA	CA		06/14/2023		4,515		8			8		4,523	4,523			
100109648	PANAMA CITY BEACH	FL		06/14/2023		2,820		(71)			(71)		2,749	2,749			
100109649	KENNER	LA		06/14/2023		4,528		(55)			(55)		4,473	4,473			
100109650	ENGLEWOOD	FL		06/14/2023		2,626		(55)			(55)		2,571	2,571			
100109651	SACRAMENTO	CA		06/14/2023		3,593		(83)			(83)		3,510	3,510			
100109652	GLEN BURNIE	MD		06/14/2023		1,902		(42)			(42)		1,860	1,860			
100109654	MIAMI	FL		06/14/2023		7,214		(232)			(232)		6,982	6,982			
100109655	ORLANDO	FL		06/14/2023		2,125		61			61		2,186	2,186			
100109656	LOS GATOS	CA		06/14/2023		15,804		(442)			(442)		15,362	15,362			
100109658	ESTERO	FL		06/14/2023		4,066		(139)			(139)		3,927	3,927			
100109659	BALTIMORE	MD		06/14/2023		875		(39)			(39)		836	836			
100109660	OAKLAND PARK	FL		06/14/2023		6,425		(411)			(411)		6,014	6,014			
100109661	EL PASO	TX		06/14/2023		3,138		(197)			(197)		2,941	2,941			
100109662	VACAVILLE	CA		06/14/2023		44,597		(405)			(405)		44,192	44,192			
100109664	PAUMA VALLEY	CA		06/14/2023		6,850		(32)			(32)		6,818	6,818			
100109667	FERNANDINA BEACH	FL		06/16/2023		3,718		(129)			(129)		3,589	3,589			
100109668	ASHEVILLE	NC		06/16/2023		1,915		(87)			(87)		1,828	1,828			
100109669	WINNSBORO	SC		06/16/2023		2,090		(169)			(169)		1,921	1,921			
100109670	SAN ANTONIO	TX		06/16/2023		85							85	85			
100109671	MIAMI	FL		06/16/2023		3,748		(166)			(166)		3,582	3,582			
100109672	PALM SPRINGS	CA		06/16/2023		20,895		(586)			(586)		20,309	20,309			
100109674	DEERFIELD BEACH	FL		06/16/2023		10,295		(516)			(516)		9,779	9,779			
100109675	KANNAPOLIS	NC		06/16/2023		2,539		(63)			(63)		2,476	2,476			
100109679	RANCHO CUCAMONGA	CA		06/16/2023		10,868		(258)			(258)		10,610	10,610			
100109680	SILVERTON	OR		06/16/2023		1,968		(49)			(49)		1,919	1,919			
100109682	BROWNS MILLS	NJ		06/16/2023		7,951		(255)			(255)		7,696	7,696			
100109683	VANCOUVER	WA		06/16/2023		11,811		(237)			(237)		11,574	11,574			
100109685	EAST HARTFORD	CT		06/16/2023		4,753		(134)			(134)		4,619	4,619			
100109686	CHICAGO	IL		06/16/2023		1,735		(28)			(28)		1,707	1,707			
100109687	GILROY	CA		06/16/2023		2,921		(69)			(69)		2,852	2,852			
100109689	APPLE VALLEY	CA		06/16/2023		3,850		(91)			(91)		3,759	3,759			
100109690	LITTLE ROCK	AR		06/16/2023		14,372		(412)			(412)		13,960	13,960			
100109693	SAN DIEGO	CA		06/15/2023		3,479		(25)			(25)		3,454	3,454			
100109694	TILLAMOOK	OR		06/15/2023		1,817		(84)			(84)		1,733	1,733			
100109698	HOUSTON	TX		06/16/2023		42,767		(1,309)			(1,309)		41,458	41,458			
100109699	LAKE FOREST	CA		06/16/2023		16,215		(213)			(213)		16,002	16,002			
100109700	SAINT CLOUD	FL		06/16/2023		7,301		(249)			(249)		7,052	7,068		16	16
100109701	MIAMI	FL		06/16/2023		6,223		(140)			(140)		6,083	6,083			
100109702	ORINDA	CA		06/16/2023		13,689		(372)			(372)		13,317	13,317			
100109703	NORTHPORT	AL		06/16/2023		2,980		(62)			(62)		2,918	2,918			
100109704	PARAMUS	NJ		06/16/2023		15,874		(339)			(339)		15,535	15,535			
100109705	LILBURN	GA		06/16/2023		3,099		(97)			(97)		3,002	3,002			
100109708	RANCHO CUCAMONGA	CA		06/16/2023		4,029		(88)			(88)		3,941	3,941			
100109709	RANCHO CUCAMONGA	CA		06/16/2023		3,459		(66)			(66)		3,393	3,393			
100109716	PALM DESERT	CA		06/16/2023		4,236		(201)			(201)		4,035	4,035			
100109719	HOUSTON	TX		06/16/2023		2,888		(88)			(88)		2,800	2,800			
100109720	WINDHAM	CT		06/16/2023		1,040		(27)			(27)		1,013	1,013			
100109721	INCLINE VILLAGE	NV		06/16/2023		24,700		(839)			(839)		23,861	23,861			
100109722	FARMINGTON	NY		06/16/2023		2,859		(94)			(94)		2,765	2,765			
100109724	BRONX	NY		06/16/2023		5,708		(115)			(115)		5,593	5,593			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109725	JACKSONVILLE	FL		06/16/2023		4,996		(147)			(147)		4,849	4,849			
100109726	NAPLES	FL		06/16/2023		2,383		(83)			(83)		2,300	2,300			
100109727	PLYMOUTH	MA		06/16/2023		5,665		(88)			(88)		5,577	5,577			
100109729	MIAMI BEACH	FL		06/16/2023		41,225		(650)			(650)		40,575	40,575			
100109731	LANCASTER	SC		06/16/2023		2,415		(84)			(84)		2,331	2,331			
100109732	BAYPORT	NY		06/16/2023		12,409		(322)			(322)		12,087	12,087			
100109733	KENNEWICK	WA		06/16/2023		3,872		(100)			(100)		3,772	3,772			
100109734	MIAMI	FL		06/16/2023		63,056		(1,634)			(1,634)		61,422	61,422			
100109735	FAIRVIEW	NJ		06/16/2023		2,240		(22)			(22)		2,218	2,218			
100109736	HONOLULU	HI		06/16/2023		24,992		(782)			(782)		24,210	24,210			
100109738	MARIETTA	GA		06/16/2023		1,804		(40)			(40)		1,764	1,764			
100109739	DETROIT	MI		06/16/2023		1,977		(45)			(45)		1,932	1,932			
100109740	PEMBROKE PINES	FL		06/16/2023		1,572		(41)			(41)		1,531	1,531			
100109742	FONTANA	CA		06/16/2023		7,267		(271)			(271)		6,996	6,996			
100109743	FORT PIERCE	FL		06/16/2023		19,236		(252)			(252)		18,984	18,984			
100109744	SAN LEANDRO	CA		06/16/2023		1,960		(81)			(81)		1,879	1,879			
100109745	AUSTIN	TX		06/16/2023		2,580		(57)			(57)		2,523	2,523			
100109746	BEVERLY HILLS	CA		06/16/2023		10,261		(243)			(243)		10,018	10,018			
100109751	NAUGATUCK	CT		06/16/2023		3,043		(33)			(33)		3,010	3,010			
100109753	MACON	GA		06/16/2023		1,205		(29)			(29)		1,176	1,176			
100109755	COLUMBUS	OH		06/16/2023		2,589		(79)			(79)		2,510	2,510			
100109757	LOS ANGELES	CA		06/16/2023		225,081		(2,688)			(2,688)		222,393	222,393			
100109759	SACRAMENTO	CA		06/16/2023		21,938		(465)			(465)		21,473	21,473			
100109760	HOUSTON	TX		06/16/2023		2,374		(62)			(62)		2,312	2,312			
100109761	TEMPLE CITY	CA		06/16/2023		10,764		(174)			(174)		10,590	10,590			
100109766	SOUTH PASADENA	CA		08/04/2023		7,448		57			57		7,505	7,505			
100109767	CULVER CITY	CA		08/04/2023		50,830		(830)			(830)		50,000	50,000			
100109769	SANTA ANA	CA		08/04/2023		6,139		(59)			(59)		6,080	6,080			
100109770	RANCHO MISSION VIEJO	CA		08/04/2023		7,564		(161)			(161)		7,403	7,403			
100109771	SAN DIEGO	CA		08/04/2023		10,686		(165)			(165)		10,521	10,521			
100109772	CHANDLER	AZ		08/04/2023		3,763		(31)			(31)		3,732	3,732			
100109773	OAKHURST	CA		08/04/2023		3,594		(86)			(86)		3,508	3,508			
100109776	HALEIWA	HI		08/04/2023		17,244		243			243		17,487	17,487			
100109777	OCALA	FL		08/04/2023		3,391		(57)			(57)		3,334	3,334			
100109778	LOS ANGELES	CA		08/04/2023		2,339		(139)			(139)		2,200	2,200			
100109782	FIRESTONE	CO		08/04/2023		6,904		20			20		6,924	6,924			
100109783	NAPA	CA		08/04/2023		7,410		(60)			(60)		7,350	7,350			
100109784	ALTADENA	CA		08/04/2023		13,415		(129)			(129)		13,286	13,286			
100109785	FELTON	CA		08/04/2023		17,065		201			201		17,266	17,266			
100109786	LOS ANGELES	CA		08/04/2023		3,614		(74)			(74)		3,540	3,540			
100109787	SPRING BRANCH	TX		08/04/2023		10,832		113			113		10,945	10,945			
100109789	SHORELINE	WA		08/04/2023		20,169		(961)			(961)		19,208	19,208			
100109791	KEY LARGO	FL		08/04/2023		3,113		(58)			(58)		3,055	3,055			
100109795	POULSBO	WA		08/04/2023		4,895		(137)			(137)		4,758	4,758			
100109798	LAVEEN	AZ		08/04/2023		2,645		(30)			(30)		2,615	2,615			
100109799	TALLAHASSEE	FL		08/04/2023		894		(38)			(38)		856	856			
100109802	SNELLVILLE	GA		08/04/2023		1,563		(35)			(35)		1,528	1,528			
100109809	KISSIMMEE	FL		08/04/2023		7,170		10			10		7,180	7,180			
100109810	LODI	CA		08/04/2023		1,114		(41)			(41)		1,073	1,073			
100109813	IRVINGTON	NJ		06/22/2023		4,664		(114)			(114)		4,550	4,550			
100109815	NEWARK	NJ		06/22/2023		5,332		(144)			(144)		5,188	5,188			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109816	CENTRAL ISLIP	NY		06/22/2023		5,841		(183)			(183)		5,658	5,658			
100109817	ELIZABETH	NJ		06/22/2023		5,101		(59)			(59)		5,042	5,042			
100109818	EAST ORANGE	NJ		06/22/2023		4,997		(144)			(144)		4,853	4,853			
100109819	NEWARK	NJ		06/22/2023		5,095		(138)			(138)		4,957	4,957			
100109821	NEWARK	NJ		06/22/2023		1,646		(36)			(36)		1,610	1,610			
100109822	NEWARK	NJ		06/22/2023		5,365		(114)			(114)		5,251	5,251			
100109824	CHICAGO	IL		06/22/2023		867		(35)			(35)		832	832			
100109825	GARY	IN		06/22/2023		5,129		(178)			(178)		4,951	4,951			
100109826	CHICAGO	IL		06/22/2023		1,849		(78)			(78)		1,771	1,771			
100109829	ROEBLING	NJ		06/22/2023		1,161		(46)			(46)		1,115	1,115			
100109830	STATEN ISLAND	NY		06/22/2023		5,325		(310)			(310)		5,015	5,015			
100109831	EAST ORANGE	NJ		06/22/2023		3,415		(150)			(150)		3,265	3,265			
100109832	LUBBOCK	TX		06/22/2023		681		(23)			(23)		658	658			
100109833	DETROIT	MI		06/22/2023		57		(2)			(2)		55	55			
100109835	NORFOLK	VA		06/22/2023		926		(30)			(30)		896	896			
100109837	DETROIT	MI		06/22/2023		97		(4)			(4)		93	93			
100109838	MILLVILLE	NJ		06/22/2023		856		(37)			(37)		819	819			
100109840	NORTH MIAMI BEACH	FL		06/22/2023		5,320		(305)			(305)		5,015	5,015			
100109841	ST. LOUIS	MO		06/22/2023		3,639		(128)			(128)		3,511	3,511			
100109842	LANTANA	FL		06/22/2023		3,169		(147)			(147)		3,022	3,022			
100109843	DETROIT	MI		06/22/2023		1,414		(50)			(50)		1,364	1,364			
100109845	ORLANDO	FL		06/22/2023		1,994		(40)			(40)		1,954	1,954			
100109846	PHILADELPHIA	PA		06/22/2023		4,242		(163)			(163)		4,079	4,079			
100109847	UNIONDALE	NY		06/22/2023		5,077		(25)			(25)		5,052	5,052			
100109848	KINGSTON	PA		06/22/2023		1,789		(70)			(70)		1,719	1,719			
100109849	PHILADELPHIA	PA		06/22/2023		1,373		(33)			(33)		1,340	1,340			
100109850	LANSING	IL		06/22/2023		1,537		(48)			(48)		1,489	1,489			
100109851	INDIANAPOLIS	IN		06/22/2023		1,129		(30)			(30)		1,099	1,099			
100109852	KANSAS CITY	MO		06/22/2023		1,272		(24)			(24)		1,248	1,248			
100109853	ORLANDO	FL		06/22/2023		2,121		(52)			(52)		2,069	2,069			
100109855	THE BRONX	NY		06/22/2023		7,562		(246)			(246)		7,316	7,316			
100109857	WATERBURY	CT		06/22/2023		2,739		(104)			(104)		2,635	2,635			
100109858	CHICAGO	IL		06/22/2023		3,753		(123)			(123)		3,630	3,630			
100109859	SOUTH FALLSBURG	NY		06/22/2023		2,672		(50)			(50)		2,622	2,622			
100109860	DOLTON	IL		06/22/2023		1,200		(37)			(37)		1,163	1,163			
100109861	WYOMING	MI		06/22/2023		1,240		(47)			(47)		1,193	1,193			
100109863	BRONX	NY		06/22/2023		2,611		(102)			(102)		2,509	2,509			
100109864	CLEVELAND	OH		06/22/2023		1,322		(34)			(34)		1,288	1,288			
100109865	OKLAHOMA CITY	OK		06/22/2023		(1,507)		(147)	(74)		(73)		(1,580)	2,039		3,619	3,619
100109868	NEWTON	NJ		06/22/2023		1,849		(53)			(53)		1,796	1,796			
100109869	EAST SYRACUSE	NY		06/22/2023		1,179		(40)			(40)		1,139	1,139			
100109870	HILLSIDE	NJ		06/22/2023		5,058		(103)			(103)		4,955	4,955			
100109871	MORROW	GA		06/22/2023		1,337		(30)			(30)		1,307	1,307			
100109872	WARREN	NJ		06/22/2023		912		(40)			(40)		872	872			
100109873	NEW ORLEANS	LA		06/22/2023		1,522		(47)			(47)		1,475	1,475			
100109874	BRIDGETON	NJ		06/22/2023		944		(36)			(36)		908	908			
100109875	CLINTON TOWNSHIP	MI		06/22/2023		1,145		(26)			(26)		1,119	1,119			
100109876	PHILADELPHIA	PA		06/22/2023		1,203		(29)			(29)		1,174	1,174			
100109877	DOLTON	IL		06/22/2023		1,055		(29)			(29)		1,026	1,026			
100109879	BRENTWOOD	NY		06/22/2023		2,895		(60)			(60)		2,835	2,835			
100109881	BERWYN	IL		06/22/2023		6,181		(181)			(181)		6,000	6,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109882	KANSAS CITY	MO		06/22/2023		1,240		(35)			(35)		1,205	1,205			
100109883	MORGANTOWN	WV		06/22/2023		1,310		(44)			(44)		1,266	1,266			
100109885	CHICAGO	IL		06/22/2023		1,218		(15)			(15)		1,203	1,203			
100109886	CHICAGO	IL		06/22/2023		1,675		(41)			(41)		1,634	1,634			
100109887	MIAMI BEACH	FL		06/22/2023		2,227		(62)			(62)		2,165	2,165			
100109889	KANSAS CITY	MO		06/22/2023		1,860		(73)			(73)		1,787	1,787			
100109894	BALTIMORE	MD		06/22/2023		700		(25)			(25)		675	675			
100109895	TYLER	TX		06/22/2023		1,620		(33)			(33)		1,587	1,587			
100109899	ATLANTIC CITY	NJ		06/22/2023		1,572		(62)			(62)		1,510	1,510			
100109901	CLEVELAND	OH		06/22/2023		1,226		(18)			(18)		1,208	1,208			
100109902	LYNWOOD	IL		06/22/2023		705		(23)			(23)		682	682			
100109903	KANSAS CITY	MO		06/22/2023		1,661		(36)			(36)		1,625	1,625			
100109904	BALTIMORE	MD		06/22/2023		695		(18)			(18)		677	677			
100109905	GARY	IN		06/22/2023		1,042		(30)			(30)		1,012	1,012			
100109906	NEW CASTLE	DE		06/22/2023		1,390		(40)			(40)		1,350	1,350			
100109908	GALLOWAY	NJ		06/22/2023		767		(25)			(25)		742	742			
100109910	ROCKY MOUNT	NC		06/22/2023		762		(17)			(17)		745	745			
100109911	SHIRLEY	NY		06/22/2023		3,227		(100)			(100)		3,127	3,127			
100109913	CLEVELAND	OH		06/22/2023		778		(16)			(16)		762	762			
100109914	BOISE	ID		06/22/2023		4,284		(104)			(104)		4,180	4,180			
100109915	TRENTON	NJ		06/22/2023		1,169		(33)			(33)		1,136	1,136			
100109917	HAMILTON	NJ		06/22/2023		1,428		(47)			(47)		1,381	1,381			
100109918	TRENTON	NJ		06/22/2023		1,201		(34)			(34)		1,167	1,167			
100109919	LANSING	IL		06/22/2023		1,456		(26)			(26)		1,430	1,430			
100109920	BALTIMORE	MD		06/22/2023		1,388		(44)			(44)		1,344	1,344			
100109923	GLASSBORO	NJ		06/22/2023		2,604		(69)			(69)		2,535	2,535			
100109924	WARETOWN	NJ		06/22/2023		2,290		(71)			(71)		2,219	2,219			
100109925	ATLANTA	GA		06/22/2023		680		(26)			(26)		654	654			
100109926	BROOKLYN	NY		06/22/2023		6,841		(177)			(177)		6,664	6,664			
100109927	WEISER	ID		06/22/2023		328		(10)			(10)		318	318			
100109929	SURFSIDE	FL		06/22/2023		5,747		(255)			(255)		5,492	5,492			
100109930	MERIDEN	CT		06/22/2023		1,850		(67)			(67)		1,783	1,783			
100109931	PHILADELPHIA	PA		06/22/2023		2,720		(92)			(92)		2,628	2,628			
100109932	KANSAS CITY	MO		06/22/2023		2,069		(53)			(53)		2,016	2,016			
100109933	WATERBURY	CT		06/22/2023		2,593		(58)			(58)		2,535	2,535			
100109934	PHILADELPHIA	PA		06/22/2023		1,525		(41)			(41)		1,484	1,484			
100109936	CONROE	TX		06/22/2023		2,151		(86)			(86)		2,065	2,065			
100109937	BROOKLYN	NY		06/22/2023		7,506		(183)			(183)		7,323	7,323			
100109938	LAKELAND	FL		06/22/2023		1,198		(32)			(32)		1,166	1,166			
100109939	STATEN ISLAND	NY		06/22/2023		6,106		(166)			(166)		5,940	5,940			
100109941	RED BANK	NJ		06/22/2023		4,223		(117)			(117)		4,106	4,106			
100109942	MERIDEN	CT		06/22/2023		1,670		(61)			(61)		1,609	1,609			
100109946	TEMPLE	TX		06/22/2023		1,778		(36)			(36)		1,742	1,742			
100109947	BERLIN	NJ		06/22/2023		2,167		(47)			(47)		2,120	2,120			
100109948	CINCINNATI	OH		06/22/2023		1,184		(31)			(31)		1,153	1,153			
100109950	ALLENTOWN	PA		06/22/2023		1,233		(37)			(37)		1,196	1,196			
100109952	CHICAGO	IL		06/22/2023		2,059		(70)			(70)		1,989	1,989			
100109955	LANSING	IL		06/22/2023		1,006		(29)			(29)		977	977			
100109957	FERNDALE	MI		06/22/2023		1,482		(50)			(50)		1,432	1,432			
100109958	LAS VEGAS	NV		06/22/2023		3,987		(113)			(113)		3,874	3,874			
100109959	ATLANTA	GA		06/22/2023		4,031		(131)			(131)		3,900	3,900			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109960	CONYERS	GA		06/22/2023		3,385		(117)			(117)		3,268	3,268			
100109961	LINDENWOLD	NJ		06/22/2023		962		(26)			(26)		936	936			
100109965	DETROIT	MI		06/22/2023		1,851		(51)			(51)		1,800	1,800			
100109966	PHOENIX	AZ		06/22/2023		2,856		(83)			(83)		2,773	2,773			
100109967	PHOENIX	AZ		06/22/2023		3,374		(58)			(58)		3,316	3,316			
100109968	CLEVELAND	OH		06/22/2023		443		(8)			(8)		435	435			
100109969	PHILADELPHIA	PA		06/22/2023		(7,098)		(17)			(17)		(7,115)	412		7,527	7,527
100109970	MOUNT VERNON	NY		06/22/2023		6,647		(135)			(135)		6,512	6,512			
100109971	BRIDGETON	NJ		06/22/2023		847		(33)			(33)		814	814			
100109972	PHILADELPHIA	PA		06/22/2023		1,428		(35)			(35)		1,393	1,393			
100109976	JACKSONVILLE	FL		06/22/2023		738		(19)			(19)		719	719			
100109978	GARY	IN		06/22/2023		1,471		(28)			(28)		1,443	1,443			
100109979	BROOKLYN	NY		06/22/2023		6,595		(286)			(286)		6,309	6,309			
100109980	MANAHAWKIN	NJ		06/22/2023		2,643		(50)			(50)		2,593	2,593			
100109981	CHICAGO	IL		06/22/2023		1,266		(40)			(40)		1,226	1,226			
100109982	NEWBURGH	NY		06/22/2023		2,184		(47)			(47)		2,137	2,137			
100109983	BROOKLYN	NY		06/22/2023		6,654		(245)			(245)		6,409	6,409			
100109985	COLUMBIA	SC		06/22/2023		1,134		(25)			(25)		1,109	1,109			
100109986	PLYMOUTH	PA		06/22/2023		1,677		(24)			(24)		1,653	1,653			
100109989	NORCROSS	GA		06/22/2023		1,931		(61)			(61)		1,870	1,870			
100109991	WEST HAVERSTRAW	NY		06/22/2023		4,318		(140)			(140)		4,178	4,178			
100109992	LANCASTER	TX		06/22/2023		2,272		(37)			(37)		2,235	2,235			
100109994	HAVERSTRAW	NY		06/22/2023		3,810		(91)			(91)		3,719	3,719			
100109995	HAVERSTRAW	NY		06/22/2023		3,942		(95)			(95)		3,847	3,847			
100109996	FRANKLIN TOWNSHIP	NJ		06/22/2023		1,617		(27)			(27)		1,590	1,590			
100109998	BALTIMORE	MD		06/22/2023		1,232		(30)			(30)		1,202	1,202			
100109999	TRENTON	NJ		06/22/2023		1,388		(49)			(49)		1,339	1,339			
100110000	ROCHESTER	NY		06/22/2023		569		(14)			(14)		555	555			
100110001	BERKELEY TOWNSHIP	NJ		06/22/2023		2,971		(69)			(69)		2,902	2,902			
100110003	NEW ORLEANS	LA		06/22/2023		(1,708)		(145)	(54)		(91)		(1,799)	2,254		4,053	4,053
100110005	SOUTHBURY	CT		06/22/2023		2,833		(92)			(92)		2,741	2,741			
100110006	HEMPSTEAD	NY		06/22/2023		4,779		(161)			(161)		4,618	4,618			
100110007	HUNTINGTON	NY		06/22/2023		5,161		(123)			(123)		5,038	5,038			
100110008	DETROIT	MI		06/22/2023		1,680		(53)			(53)		1,627	1,627			
100110010	SAN DIEGO	CA		06/23/2023		8,046		(144)			(144)		7,902	7,902			
100110012	LEESBURG	VA		06/23/2023		5,007		(42)			(42)		4,965	4,965			
100110015	HYPOLUXO	FL		06/23/2023		1,628		(39)			(39)		1,589	1,589			
100110020	VERO BEACH	FL		06/23/2023		1,514		(45)			(45)		1,469	1,469			
100110021	BALTIMORE	MD		06/23/2023		102		(2)			(2)		100	100			
100110022	PORT SAINT LUCIE	FL		06/23/2023		6,092		(22)			(22)		6,070	6,070			
100110023	CINCINNATI	OH		06/23/2023		1,563		(98)			(98)		1,465	1,465			
100110024	CARLISLE	PA		06/23/2023		25,730		(574)			(574)		25,156	25,156			
100110025	SAN DIEGO	CA		06/23/2023		6,635		(111)			(111)		6,524	6,524			
100110027	CHANDLER	AZ		06/23/2023		18,567		(393)			(393)		18,174	18,174			
100110028	MIAMI	FL		06/23/2023		4,529		(112)			(112)		4,417	4,417			
100110029	PROSPECT PARK	PA		06/23/2023		2,737		3			3		2,740	2,740			
100110030	NORTH LAUDERDALE	FL		06/23/2023		2,136		(25)			(25)		2,111	2,111			
100110033	CUTLER BAY	FL		06/23/2023		1,401		(27)			(27)		1,374	1,374			
100110034	WILLINGBORO	NJ		06/23/2023		3,953		(146)			(146)		3,807	3,807			
100110035	NEWARK	NJ		06/23/2023		25,260		(783)			(783)		24,477	24,477			
100110037	PARKVILLE	MD		06/23/2023		2,464		(70)			(70)		2,394	2,394			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110039	VALLEY GLEN	CA		06/23/2023		6,361		(121)			(121)		6,240	6,240			
100110040	FAYETTEVILLE	GA		06/23/2023		5,046		(72)			(72)		4,974	4,974			
100110041	LONGS	SC		06/23/2023		676		(27)			(27)		649	649			
100110042	BALTIMORE	MD		06/23/2023		4,024		20			20		4,044	4,044			
100110043	TEMPLE HILLS	MD		06/23/2023		2,569		(25)			(25)		2,544	2,544			
100110044	MIAMI	FL		06/23/2023		4,481		33			33		4,514	4,514			
100110045	ANSONIA	CT		06/23/2023		2,213		(21)			(21)		2,192	2,192			
100110046	OAK BROOK	IL		06/23/2023		16,501		(553)			(553)		15,948	15,948			
100110048	DELRAY BEACH	FL		06/23/2023		151,693		(5,505)			(5,505)		146,188	146,188			
100110049	MCALLEN	TX		06/23/2023		3,092		(59)			(59)		3,033	3,033			
100110051	NORTH LAUDERDALE	FL		06/23/2023		2,139		(28)			(28)		2,111	2,111			
100110054	SARASOTA	FL		06/23/2023		3,803		(54)			(54)		3,749	3,749			
100110056	NAPLES	FL		06/23/2023		1,972		(21)			(21)		1,951	1,951			
100110058	STOCKTON	CA		06/23/2023		3,880		(6)			(6)		3,874	3,874			
100110059	BRENTWOOD	NY		06/23/2023		4,326		(21)			(21)		4,305	4,305			
100110060	PIKESVILLE	MD		06/23/2023		2,512		(49)			(49)		2,463	2,463			
100110061	CAPE CORAL	FL		06/23/2023		6,555		(121)			(121)		6,434	6,434			
100110063	SILVER SPRING	MD		06/23/2023		4,689		(17)			(17)		4,672	4,672			
100110064	PORT ST LUCIE	FL		06/23/2023		5,038		(72)			(72)		4,966	4,966			
100110066	PINECREST	FL		06/23/2023		38,757		(1,994)			(1,994)		36,763	36,763			
100110067	LA BELLE	FL		06/23/2023		2,938		20			20		2,958	2,958			
100110071	FOREST HILLS	NY		06/23/2023		7,977		(114)			(114)		7,863	7,863			
100110072	BALTIMORE	MD		06/23/2023		786		(8)			(8)		778	778			
100110073	RANDALLSTOWN	MD		06/23/2023		2,466		(61)			(61)		2,405	2,405			
100110075	BEND	OR		06/23/2023		3,846		(104)			(104)		3,742	3,742			
100110076	BUDA	TX		06/23/2023		2,675		(56)			(56)		2,619	2,619			
100110079	HAMLIN	NY		06/23/2023		1,065		(22)			(22)		1,043	1,043			
100110081	ARVADA	CO		06/23/2023		17,133		(163)			(163)		16,970	16,970			
100110085	PHOENIX	AZ		06/23/2023		2,217		(48)			(48)		2,169	2,169			
100110086	SACRAMENTO	CA		06/23/2023		2,323		(11)			(11)		2,312	2,312			
100110088	NORTH MIDDLETOWN	NJ		06/23/2023		1,562		(30)			(30)		1,532	1,532			
100110091	PEMBROKE PINES	FL		06/23/2023		4,223		(257)			(257)		3,966	3,966			
100110093	WEST MELBOURNE	FL		06/23/2023		4,348		(70)			(70)		4,278	4,278			
100110094	GAINESVILLE	VA		06/23/2023		5,073		(85)			(85)		4,988	4,988			
100110095	DISTRICT HEIGHTS	MD		06/23/2023		1,856		(24)			(24)		1,832	1,832			
100110098	ELIZABETH	NJ		06/23/2023		3,467		(39)			(39)		3,428	3,428			
100110099	NEW CUYAMA	CA		06/23/2023		8,472		(190)			(190)		8,282	8,282			
100110102	GULFPORT	FL		06/23/2023		2,431		(39)			(39)		2,392	2,392			
100110105	PHOENIX	AZ		06/23/2023		5,858		(52)			(52)		5,806	5,806			
100110107	LAKELAND	FL		06/23/2023		2,369		(31)			(31)		2,338	2,338			
100110108	DORAL	FL		06/23/2023		3,627		49			49		3,676	3,676			
100110113	MCDONOUGH	GA		06/23/2023		19,984		(212)			(212)		19,772	19,772			
100110116	NAPLES	FL		06/23/2023		1,416		(32)			(32)		1,384	1,384			
100110117	GLENDALE	CA		06/23/2023		14,995		(169)			(169)		14,826	14,826			
100110119	HOMESTEAD	FL		06/23/2023		4,186		(40)			(40)		4,146	4,146			
100110120	CHATTAHOOCHEE HILLS	GA		06/23/2023		2,022		(10)			(10)		2,012	2,012			
100110122	BAYTOWN	TX		06/23/2023		1,376		(28)			(28)		1,348	1,348			
100110123	LOS CABOS	MEX		06/27/2023		5,911							5,911	5,911			
100110125	PUERTO VALLARTA	MEX		06/27/2023		17,191							17,191	17,191			
100110126	RARITAN	NJ		06/29/2023		3,741		(210)			(210)		3,531	3,531			
100110127	HOWELL	NJ		06/29/2023		828		(68)			(68)		760	760			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110128	SOUTH JORDAN	UT		06/29/2023		4,889		(190)			(190)		4,699	4,699			
100110130	SHAKOPEE	MN		06/29/2023		34,171		(2,365)			(2,365)		31,806	31,806			
100110132	FORT VALLEY	GA		06/29/2023		1,786		(175)			(175)		1,611	1,611			
100110133	TEMPE	AZ		06/29/2023		21,820		(920)			(920)		20,900	20,900			
100110136	LONG POND	PA		06/29/2023		1,495		(106)			(106)		1,389	1,389			
100110138	LOS BANOS	CA		06/29/2023		3,983		(123)			(123)		3,860	3,860			
100110144	LEONARD	TX		06/29/2023		3,860		(168)			(168)		3,692	3,692			
100110146	KISSIMMEE	FL		06/29/2023		7,173		94			94		7,267	7,267			
100110147	GARDENA	CA		06/29/2023		7,268		(179)			(179)		7,089	7,089			
100110149	SAINT GEORGE	UT		06/29/2023		11,809		(126)			(126)		11,683	11,683			
100110150	SCHAUMBURG	IL		06/29/2023		18,292		(38)			(38)		18,254	18,254			
100110151	COTTONWOOD	AZ		06/29/2023		2,684		(117)			(117)		2,567	2,567			
100110152	MANOR	TX		06/29/2023		2,730		(26)			(26)		2,704	2,704			
100110153	PERRIS	CA		06/29/2023		4,550		(150)			(150)		4,400	4,400			
100110156	SAN ANTONIO	TX		06/29/2023		2,844		(234)			(234)		2,610	2,610			
100110157	BEAVERTON	OR		06/30/2023		3,645		(28)			(28)		3,617	3,617			
100110158	RAHWAY	NJ		06/30/2023		3,518		(31)			(31)		3,487	3,487			
100110159	LARGO	FL		06/30/2023		4,076		70			70		4,146	4,146			
100110161	HYDE PARK	UT		06/30/2023		2,110		43			43		2,153	2,153			
100110162	CHICAGO	IL		06/30/2023		5,228		48			48		5,276	5,276			
100110163	WILMINGTON	NC		06/30/2023		3,781		(10)			(10)		3,771	3,771			
100110166	MESA	AZ		06/30/2023		4,569		71			71		4,640	4,640			
100110168	HYPOLUXO	FL		06/30/2023		2,407		(39)			(39)		2,368	2,368			
100110170	TOMS RIVER	NJ		06/30/2023		3,004		28			28		3,032	3,032			
100110171	CORONA	NY		06/30/2023		15,029		220			220		15,249	15,182		(67)	(67)
100110172	GARFIELD	NJ		06/30/2023		5,669		38			38		5,707	5,707			
100110173	FLAGSTAFF	AZ		06/30/2023		3,420		25			25		3,445	3,445			
100110174	SANTA CLARA	CA		06/30/2023		9,035		60			60		9,095	9,095			
100110175	ORLANDO	FL		06/30/2023		4,677		205			205		4,882	4,882			
100110176	BOCA RATON	FL		06/30/2023		5,493		30			30		5,523	5,523			
100110177	SAN DIEGO	CA		06/30/2023		4,023		72			72		4,095	4,095			
100110178	SALT LAKE CITY	UT		06/30/2023		6,335		(43)			(43)		6,292	6,292			
100110179	SAN DIEGO	CA		06/30/2023		106,048		2,013			2,013		108,061	108,061			
100110180	LAKEWOOD	CO		06/30/2023		4,482		(57)			(57)		4,425	4,425			
100110181	MURPHYS	CA		06/30/2023		4,328		164			164		4,492	4,492			
100110182	BALD HEAD ISLAND	NC		06/30/2023		7,723		109			109		7,832	7,832			
100110183	REDONDO BEACH	CA		06/30/2023		8,831		80			80		8,911	8,911			
100110184	CLERMONT	FL		06/30/2023		3,042		8			8		3,050	3,050			
100110185	BERKELEY	CA		06/30/2023		7,483		9			9		7,492	7,492			
100110186	TUCSON	AZ		06/30/2023		2,763		(44)			(44)		2,719	2,719			
100110187	TUCSON	AZ		06/30/2023		2,763		(44)			(44)		2,719	2,719			
100110188	TUCSON	AZ		06/30/2023		2,763		(44)			(44)		2,719	2,719			
100110190	TUCSON	AZ		06/30/2023		2,763		(44)			(44)		2,719	2,719			
100110191	TROY	MI		06/30/2023		3,059		(31)			(31)		3,028	3,028			
100110192	DURHAM	NC		06/30/2023		7,750		32			32		7,782	7,782			
100110193	CARY	NC		06/30/2023		4,265		51			51		4,316	4,316			
100110194	LOS ANGELES	CA		06/30/2023		7,665		(76)			(76)		7,589	7,589			
100110195	YUCCA VALLEY	CA		06/30/2023		3,139		(38)			(38)		3,101	3,101			
100110197	DURHAM	NC		06/30/2023		3,908		(1)			(1)		3,907	3,907			
100110198	CHANDLER	AZ		06/30/2023		4,887		97			97		4,984	4,984			
100110199	DURHAM	NC		06/30/2023		3,336		(11)			(11)		3,325	3,325			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110200	LAWRENCEVILLE	GA		06/30/2023		28,261		54			54		28,315	28,315			
100110201	LACEY	WA		06/30/2023		3,769		21			21		3,790	3,790			
100110202	SPARKS	NV		06/30/2023		2,862		(10)			(10)		2,852	2,852			
100110203	LEESBURG	FL		06/30/2023		3,192		(11)			(11)		3,181	3,181			
100110204	WILMINGTON	CA		06/30/2023		7,989		1			1		7,990	7,990			
100110205	LAKEWAY	TX		06/30/2023		6,330		83			83		6,413	6,413			
100110206	NEWARK	NJ		06/30/2023		3,430		(49)			(49)		3,381	3,381			
100110207	SAN ANTONIO	TX		06/30/2023		8,164		(104)			(104)		8,060	8,060			
100110209	HARKER HEIGHTS	TX		06/30/2023		6,334		(75)			(75)		6,259	6,259			
100110210	MURRIETA	CA		06/30/2023		5,131		15			15		5,146	5,146			
100110211	LONG BEACH	CA		06/30/2023		10,841		442			442		11,283	11,283			
100110212	SOUTH JORDAN	UT		06/30/2023		4,213		(7)			(7)		4,206	4,206			
100110213	RENO	NV		06/30/2023		255,608		404			404		256,012	256,012			
100110214	POWELL	OH		06/30/2023		8,315		(112)			(112)		8,203	8,203			
100110215	OGDEN	UT		06/30/2023		3,303		17			17		3,320	3,320			
100110216	FARMERS BRANCH	TX		06/30/2023		3,118		28			28		3,146	3,146			
100110217	YUCCA VALLEY	CA		06/30/2023		3,293		(28)			(28)		3,265	3,265			
100110218	OWINGS MILLS	MD		06/30/2023		3,130		9			9		3,139	3,139			
100110219	MIAMI	FL		06/30/2023		9,847		(43)			(43)		9,804	9,804			
100110221	LINCOLN	CA		06/30/2023		4,278		13			13		4,291	4,291			
100110223	AUSTIN	TX		06/30/2023		5,123		77			77		5,200	5,200			
100110225	GREENWICH	CT		06/30/2023		11,397		(5)			(5)		11,392	11,392			
100110226	KIRKLAND	WA		06/30/2023		9,000		92			92		9,092	9,092			
100110227	BENTONVILLE	AR		06/30/2023		2,860		(8)			(8)		2,852	2,852			
100110228	MINNEAPOLIS	MN		06/30/2023		3,491		(32)			(32)		3,459	3,459			
100110229	JOHNS ISLAND	SC		06/30/2023		6,432		87			87		6,519	6,519			
100110230	MOUNTAIN HOUSE	CA		06/30/2023		53,489		571			571		54,060	54,060			
100110232	LEBANON	OR		06/30/2023		3,597		49			49		3,646	3,646			
100110233	KILL DEVIL HILLS	NC		06/30/2023		38,472		(325)			(325)		38,147	38,147			
100110234	HOUSTON	TX		06/30/2023		2,706		22			22		2,728	2,728			
100110235	CHARLOTTESVILLE	VA		06/30/2023		4,392		156			156		4,548	4,548			
100110236	GARFIELD	NJ		06/30/2023		5,514		59			59		5,573	5,573			
100110237	LAS VEGAS	NV		06/30/2023		4,574		(10)			(10)		4,564	4,564			
100110238	OAKLAND	CA		06/30/2023		6,218		146			146		6,364	6,364			
100110239	LAS VEGAS	NV		06/30/2023		2,942		63			63		3,005	3,005			
100110240	COLUMBUS	OH		06/30/2023		3,487		57			57		3,544	3,544			
100110241	ARDEN	NC		06/30/2023		4,056		49			49		4,105	4,105			
100110242	NOBLESVILLE	IN		06/30/2023		2,988		(35)			(35)		2,953	2,953			
100110243	LAS VEGAS	NV		06/30/2023		3,127		12			12		3,139	3,139			
100110244	NORTH WILDWOOD	NJ		06/30/2023		3,944		119			119		4,063	4,063			
100110245	YAKIMA	WA		06/30/2023		4,513		110			110		4,623	4,623			
100110246	OAK ISLAND	NC		06/30/2023		4,292		13			13		4,305	4,305			
100110248	NAPERVILLE	IL		06/30/2023		2,857		(86)			(86)		2,771	2,771			
100110249	ELLENSBURG	WA		06/30/2023		2,970		26			26		2,996	2,996			
100110250	WHITTIER	CA		06/30/2023		3,521		71			71		3,592	3,592			
100110251	RAMONA	CA		06/30/2023		7,150		36			36		7,186	7,186			
100110252	PETALUMA	CA		06/30/2023		4,265		(111)			(111)		4,154	4,154			
100110253	NEW ORLEANS	LA		06/30/2023		3,022		19			19		3,041	3,041			
100110254	KILL DEVIL HILLS	NC		06/30/2023		6,982		(75)			(75)		6,907	6,907			
100110255	NEWARK	NJ		06/30/2023		2,562		23			23		2,585	2,585			
100110256	LAKEWOOD	CO		06/30/2023		4,517		65			65		4,582	4,582			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110257	PETALUMA	CA		06/30/2023		21,643		(405)			(405)		21,238	21,238			
100110258	MADISONVILLE	TX		06/30/2023		4,099		2			2		4,101	4,101			
100110259	POCONO PINES	PA		06/30/2023		7,617		71			71		7,688	7,688			
100110260	HALTOM CITY	TX		06/30/2023		2,891		21			21		2,912	2,912			
100110261	LANCASTER	PA		06/30/2023		10,130		(175)			(175)		9,955	9,955			
100110263	SUGAR MOUNTAIN	NC		06/30/2023		4,105		15			15		4,120	4,120			
100110264	FLOWER MOUND	TX		06/30/2023		5,341		92			92		5,433	5,433			
100110265	CASTLE ROCK	WA		06/30/2023		6,166		(65)			(65)		6,101	6,101			
100110268	RICHMOND HILL	GA		06/30/2023		2,441		(43)			(43)		2,398	2,398			
100110269	POOLER	GA		06/30/2023		4,318		(33)			(33)		4,285	4,285			
100110270	ROSELAND	VA		06/30/2023		4,983		(19)			(19)		4,964	4,964			
100110272	FORT MYERS	FL		06/30/2023		13,710		(367)			(367)		13,343	13,343			
100110273	GARFIELD	NJ		06/30/2023		5,715		70			70		5,785	5,785			
100110274	NOTTINGHAM	PA		06/30/2023		2,417		(14)			(14)		2,403	2,403			
100110275	HOT SPRINGS	AR		06/30/2023		5,666		(56)			(56)		5,610	5,610			
100110276	HURRICANE	UT		06/30/2023		3,819		(36)			(36)		3,783	3,783			
100110277	HOPATCONG	NJ		06/30/2023		7,538		7			7		7,545	7,545			
100110278	PAGE	AZ		06/30/2023		4,102		(41)			(41)		4,061	4,061			
100110279	RENTON	WA		06/30/2023		2,924		34			34		2,958	2,958			
100110280	JACKSONVILLE	FL		06/30/2023		80,672		1,345			1,345		82,017	82,017			
100110281	JACKSON	NJ		06/30/2023		4,918		(31)			(31)		4,887	4,887			
100110282	CHALMETTE	LA		06/30/2023		3,093		59			59		3,152	3,152			
100110283	HEYBURN	ID		06/30/2023		4,899		4			4		4,903	4,903			
100110285	AUSTIN	TX		06/30/2023		3,215		18			18		3,233	3,233			
100110286	LOS ANGELES	CA		06/30/2023		3,203		8			8		3,211	3,211			
100110287	OCEAN ISLE	NC		06/30/2023		3,516		9			9		3,525	3,525			
100110288	BOSTON	MA		06/30/2023		10,761		18			18		10,779	10,779			
100110290	CHARLOTTE	NC		06/30/2023		2,821		(7)			(7)		2,814	2,814			
100110292	PEORIA	AZ		06/30/2023		3,836		1			1		3,837	3,837			
100110293	CAROLINA BEACH	NC		06/30/2023		5,333		(74)			(74)		5,259	5,259			
100110294	WINDERMERE	FL		06/30/2023		3,501		31			31		3,532	3,532			
100110295	HAMILTON	MT		06/30/2023		9,858		(152)			(152)		9,706	9,706			
100110296	MARIPOSA	CA		06/30/2023		4,150		(8)			(8)		4,142	4,142			
100110297	BALTIMORE	MD		06/30/2023		4,974		12			12		4,986	4,986			
100110299	WHITE HALL	MD		06/30/2023		16,183		(215)			(215)		15,968	15,968			
100110300	JACKSON	NJ		06/30/2023		7,681		2			2		7,683	7,683			
100110302	BALTIMORE	MD		06/30/2023		7,213		(83)			(83)		7,130	7,130			
100110303	FUQUAY VARINA	NC		06/30/2023		3,228		49			49		3,277	3,277			
100110306	PEORIA	AZ		06/30/2023		3,836		1			1		3,837	3,837			
100110307	CAMBRIDGE	MA		06/30/2023		4,296		21			21		4,317	4,317			
100110308	OLDSMAR	FL		06/30/2023		3,732		92			92		3,824	3,824			
100110309	NASHVILLE	TN		06/30/2023		3,283		12			12		3,295	3,295			
100110311	HAMDEN	CT		06/30/2023		3,138		(23)			(23)		3,115	3,115			
100110312	BOYD	TX		06/30/2023		5,197		78			78		5,275	5,275			
100110313	ELIZABETH CITY	NC		06/30/2023		3,208		8			8		3,216	3,216			
100110314	LOS ANGELES	CA		06/30/2023		5,081		77			77		5,158	5,158			
100110315	CLARKSVILLE	TN		06/30/2023		5,926		(13)			(13)		5,913	5,913			
100110316	GREER	SC		06/30/2023		4,256		80			80		4,336	4,336			
100110317	FLAGSTAFF	AZ		06/30/2023		2,544		32			32		2,576	2,576			
100110318	SURF CITY	NC		06/30/2023		5,585		27			27		5,612	5,612			
100110319	POMONA	CA		06/30/2023		12,119		246			246		12,365	12,365			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110320	WOOD VILLAGE	OR		06/30/2023		22,342		(143)			(143)		22,199	22,199			
100110321	MESA	AZ		06/30/2023		2,978		(2)			(2)		2,976	2,976			
100110324	CHICAGO	IL		06/30/2023		4,864		22			22		4,886	4,886			
100110325	MAYWOOD	NJ		06/30/2023		3,963		(12)			(12)		3,951	3,951			
100110326	STUART	FL		06/30/2023		3,269		(46)			(46)		3,223	3,223			
100110327	NASHVILLE	TN		06/30/2023		3,949		30			30		3,979	3,979			
100110328	NASHVILLE	TN		06/30/2023		6,554		72			72		6,626	6,626			
100110329	GEORGETOWN	TX		06/30/2023		3,249		84			84		3,333	3,333			
100110330	PFLUGERVILLE	TX		06/30/2023		4,241		70			70		4,311	4,311			
100110331	BASTROP	TX		06/30/2023		5,547		73			73		5,620	5,620			
100110333	PAWTUCKET	RI		06/30/2023		6,445		93			93		6,538	6,538			
100110334	SAN LEANDRO	CA		06/30/2023		4,474		(51)			(51)		4,423	4,423			
100110336	CLARKSBURG	MD		06/30/2023		4,747		(30)			(30)		4,717	4,717			
100110338	AUSTIN	TX		06/30/2023		2,806		3			3		2,809	2,809			
100110339	ALLEN	TX		06/30/2023		3,693		(25)			(25)		3,668	3,668			
100110340	CHEYENNE	WY		06/30/2023		9,888		(67)			(67)		9,821	9,821			
100110341	GILBERT	AZ		06/30/2023		3,127		12			12		3,139	3,139			
100110342	CENTRALIA	WA		06/30/2023		3,347		(41)			(41)		3,306	3,306			
100110343	JOHNS CREEK	GA		06/30/2023		3,430		(32)			(32)		3,398	3,398			
100110344	AUSTIN	TX		06/30/2023		4,883		62			62		4,945	4,945			
100110345	ATHENS	GA		06/30/2023		7,992		(4)			(4)		7,988	7,988			
100110348	OAK ISLAND	NC		06/30/2023		3,575		3			3		3,578	3,578			
100110350	BOULDER	CO		06/30/2023		68,879		79			79		68,958	68,958			
100110351	AUBREY	TX		06/30/2023		4,345		79			79		4,424	4,424			
100110352	HERNDON	VA		06/30/2023		5,125		(24)			(24)		5,101	5,101			
100110353	WEST PALM BEACH	FL		06/30/2023		5,027		(50)			(50)		4,977	4,977			
100110354	GLEN ST MARY	FL		06/30/2023		4,335		(7)			(7)		4,328	4,328			
100110355	LANSDALE	PA		06/30/2023		3,017		(29)			(29)		2,988	2,988			
100110356	TULARE	CA		06/30/2023		4,031		10			10		4,041	4,041			
100110357	GARLAND	TX		06/30/2023		17,280		(44)			(44)		17,236	17,236			
100110358	NORTH BAY VILLAGE	FL		06/30/2023		8,398		(8)			(8)		8,390	8,390			
100110362	BLUE RIDGE	GA		06/30/2023		2,782		1			1		2,783	2,783			
100110363	WATAUGA	TX		06/30/2023		2,571		10			10		2,581	2,581			
100110364	IRVINE	CA		06/30/2023		2,957		(16)			(16)		2,941	2,941			
100110366	ALEXANDRIA	VA		06/30/2023		9,454		91			91		9,545	9,545			
100110367	SAN FRANCISCO	CA		06/30/2023		11,411		185			185		11,596	11,596			
100110368	BESSEMER CITY	NC		06/30/2023		2,527		(29)			(29)		2,498	2,498			
100110369	THE WOODLANDS	TX		06/30/2023		5,622		82			82		5,704	5,704			
100110370	ASHBURN	VA		06/30/2023		7,645		(33)			(33)		7,612	7,612			
100110371	PALM SPRINGS	CA		06/30/2023		4,147		(32)			(32)		4,115	4,115			
100110372	AUSTIN	TX		06/30/2023		3,509		24			24		3,533	3,533			
100110373	NORTH POTOMAC	MD		06/30/2023		3,846		(38)			(38)		3,808	3,808			
100110374	CENTREVILLE	VA		06/30/2023		3,638		(12)			(12)		3,626	3,626			
100110375	SAINT GEORGE	UT		06/30/2023		12,701		228			228		12,929	12,929			
100110376	MURFREESBORO	TN		06/30/2023		5,622		(109)			(109)		5,513	5,513			
100110378	EAGLE MOUNTAIN	UT		06/30/2023		3,317		(30)			(30)		3,287	3,287			
100110380	SPANAWAY	WA		06/30/2023		5,976		50			50		6,026	6,026			
100110381	DICKINSON	TX		06/30/2023		2,801		(14)			(14)		2,787	2,787			
100110382	AZUSA	CA		06/30/2023		5,631		(30)			(30)		5,601	5,601			
100110383	FAYETTEVILLE	AR		06/30/2023		2,969		13			13		2,982	2,982			
100110384	WEST ORANGE	NJ		06/30/2023		3,564		40			40		3,604	3,604			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110385	WOODSTOCK	GA		06/30/2023		3,131		16			16		3,147	3,147			
100110387	LEMON GROVE	CA		06/30/2023		3,966		(17)			(17)		3,949	3,949			
100110389	CORONA	CA		06/30/2023		7,245		(9)			(9)		7,236	7,236			
100110391	LAS VEGAS	NV		06/30/2023		342,497		(5,577)			(5,577)		336,920	336,920			
100110393	AUBREY	TX		06/30/2023		2,911		(4)			(4)		2,907	2,907			
100110395	AUBREY	TX		06/30/2023		7,687		146			146		7,833	7,833			
100110396	MYRTLE BEACH	SC		06/30/2023		37,158		(1,051)			(1,051)		36,107	36,107			
100110398	LOS ANGELES	CA		06/30/2023		6,633		38			38		6,671	6,671			
100110399	PROVO	UT		06/30/2023		4,137		(3)			(3)		4,134	4,134			
100110400	SAN DIEGO	CA		06/30/2023		49,910		(1,390)			(1,390)		48,520	48,520			
100110401	DANVILLE	IN		06/30/2023		5,495		(130)			(130)		5,365	5,365			
100110404	SPRING CITY	PA		06/30/2023		6,277		107			107		6,384	6,384			
100110405	SAN TAN VALLEY	AZ		06/30/2023		4,494		29			29		4,523	4,523			
100110406	GLORIETA	NM		06/30/2023		5,851		7			7		5,858	5,858			
100110407	DURHAM	NC		06/30/2023		3,912		20			20		3,932	3,932			
100110409	SUWANEE	GA		06/30/2023		4,501		231			231		4,732	4,732			
100110411	NEWTON	NC		06/30/2023		4,658		(90)			(90)		4,568	4,568			
100110412	KISSIMMEE	FL		06/30/2023		5,488		17			17		5,505	5,505			
100110413	PHOENIX	AZ		06/30/2023		12,139		37			37		12,176	12,176			
100110414	BEND	OR		06/30/2023		9,359		66			66		9,425	9,425			
100110416	HINGHAM	MA		06/30/2023		3,720		(52)			(52)		3,668	3,668			
100110417	ENGLEWOOD	CO		06/30/2023		4,279		(75)			(75)		4,204	4,204			
100110418	NAPLES	FL		06/30/2023		3,882		(39)			(39)		3,843	3,843			
100110420	THE WOODLANDS	TX		06/30/2023		3,850		14			14		3,864	3,864			
100110422	CENTERTON	AR		06/30/2023		3,197		80			80		3,277	3,277			
100110424	FERNANDINA BEACH	FL		06/30/2023		3,564		(16)			(16)		3,548	3,548			
100110425	HOLMES BEACH	FL		06/30/2023		6,399		120			120		6,519	6,519			
100110427	SAN JUAN CAPISTRANO	CA		06/30/2023		6,282		(175)			(175)		6,107	6,107			
100110429	PHILADELPHIA	PA		06/30/2023		4,851		66			66		4,917	4,917			
100110430	SAN ANTONIO	TX		06/30/2023		3,213		21			21		3,234	3,234			
100110431	BRIGANTINE	NJ		06/30/2023		4,999		45			45		5,044	5,044			
100110434	TILLAMOOK	OR		06/30/2023		4,846		(39)			(39)		4,807	4,807			
100110435	LAS VEGAS	NV		06/30/2023		3,244		(68)			(68)		3,176	3,176			
100110436	JOHNSTON	RI		06/30/2023		3,210		(49)			(49)		3,161	3,161			
100110438	ROSHARON	TX		06/30/2023		3,524		224			224		3,748	3,748			
100110439	SCOTTSDALE	AZ		06/30/2023		5,852		(106)			(106)		5,746	5,746			
100110440	DENTON	TX		06/30/2023		3,205		58			58		3,263	3,263			
100110441	ROSHARON	TX		06/30/2023		9,616		540			540		10,156	10,156			
100110442	ROSHARON	TX		06/30/2023		6,018		339			339		6,357	6,357			
100110443	SHERMAN	TX		06/30/2023		3,325		(6)			(6)		3,319	3,319			
100110445	DES MOINES	WA		06/30/2023		5,826		15			15		5,841	5,841			
100110447	CASTAIC	CA		06/30/2023		8,919		(22)			(22)		8,897	8,897			
100110448	DENTON	TX		06/30/2023		6,248		462			462		6,710	6,710			
100110450	FLOWERMOUND	TX		06/30/2023		4,103		107			107		4,210	4,210			
100110451	POWELL	OH		06/30/2023		4,729		(81)			(81)		4,648	4,648			
100110453	PORT ORANGE	FL		06/30/2023		4,170		(20)			(20)		4,150	4,150			
100110454	COMMERCE CITY	CO		06/30/2023		4,285		175			175		4,460	4,460			
100110456	WASHINGTON	DC		06/30/2023		10,013		(72)			(72)		9,941	9,941			
100110457	WINNABOW	NC		06/30/2023		2,693		(56)			(56)		2,637	2,637			
100110458	KYLE	TX		06/30/2023		3,604		43			43		3,647	3,647			
100110459	MAGNOLIA	TX		06/30/2023		3,370		127			127		3,497	3,497			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110460	WEST DES MOINES	IA		06/30/2023		5,356		(55)			(55)		5,301	5,301			
100110461	HAWTHORNE	CA		06/30/2023		4,350		(109)			(109)		4,241	4,241			
100110462	WASHINGTON	DC		06/30/2023		4,284		40			40		4,324	4,324			
100110463	GARDENA	CA		06/30/2023		4,010		(101)			(101)		3,909	3,909			
100110464	FREDERICK	CO		06/30/2023		108,949		(773)			(773)		108,176	108,176			
100110465	CHARLOTTE	NC		06/30/2023		3,069		4			4		3,073	3,073			
100110466	JOHNS ISLAND	SC		06/30/2023		3,389		(26)			(26)		3,363	3,363			
100110467	HENDERSONVILLE	TN		06/30/2023		3,603		26			26		3,629	3,629			
100110468	LEHI	UT		06/30/2023		5,241		56			56		5,297	5,297			
100110469	FALLS CHURCH	VA		06/30/2023		8,030		(63)			(63)		7,967	7,967			
100110470	ASHEVILLE	NC		06/30/2023		2,762		(4)			(4)		2,758	2,758			
100110471	LEHI	UT		06/30/2023		5,341		57			57		5,398	5,398			
100110472	FULLERTON	CA		06/30/2023		3,987		36			36		4,023	4,023			
100110473	HENDERSON	NV		06/30/2023		7,787		(52)			(52)		7,735	7,735			
100110474	ORLANDO	FL		06/30/2023		3,017		11			11		3,028	3,028			
100110475	SAN ANTONIO	TX		06/30/2023		2,522		9			9		2,531	2,531			
100110476	SAN ANTONIO	TX		06/30/2023		3,658		(59)			(59)		3,599	3,599			
100110478	WINTER PARK	FL		06/30/2023		9,950		(200)			(200)		9,750	9,750			
100110480	MODESTO	CA		06/30/2023		3,259		(60)			(60)		3,199	3,199			
100110481	PORTLAND	OR		06/30/2023		11,827		103			103		11,930	11,930			
100110482	FT WORTH	TX		06/30/2023		337,048		(8,190)	72		(8,262)		328,786	328,643		(144)	(144)
100110485	GRANBURY	TX		06/30/2023		3,702		(42)			(42)		3,660	3,660			
100110486	LIBERTY HILL	TX		06/30/2023		3,531		72			72		3,603	3,603			
100110487	BANGOR	ME		06/30/2023		3,149		(17)			(17)		3,132	3,132			
100110488	KLAMATH FALLS	OR		06/30/2023		2,646		(6)			(6)		2,640	2,640			
100110490	CHARLOTTE	NC		06/30/2023		8,010		(140)			(140)		7,870	7,870			
100110491	ROWLAND HEIGHTS	CA		06/30/2023		5,330		(14)			(14)		5,316	5,316			
100110494	MARANA	AZ		06/30/2023		4,581		22			22		4,603	4,603			
100110495	PITTSBURGH	PA		06/30/2023		3,256		(2)			(2)		3,254	3,254			
100110497	POMONA	CA		06/30/2023		3,696		9			9		3,705	3,705			
100110498	HINGHAM	MA		06/30/2023		5,324		38			38		5,362	5,362			
100110499	FARMINGTON	UT		06/30/2023		5,352		(93)			(93)		5,259	5,259			
100110500	SUWANEE	GA		06/30/2023		5,272							5,272	5,272			
100110501	SARASOTA	FL		06/30/2023		5,903		14			14		5,917	5,917			
100110502	JACKSONVILLE	FL		06/30/2023		4,017		7			7		4,024	4,024			
100110503	CAPE CORAL	FL		06/30/2023		5,016		18			18		5,034	5,034			
100110504	LUTZ	FL		06/30/2023		4,615		17			17		4,632	4,632			
100110505	MODESTO	CA		06/30/2023		3,815		(58)			(58)		3,757	3,757			
100110506	SAN DIEGO	CA		06/30/2023		32,363		(411)			(411)		31,952	31,952			
100110508	LOWELL	MA		06/30/2023		6,013		(54)			(54)		5,959	5,959			
100110509	TOMS RIVER	NJ		06/30/2023		5,628		5			5		5,633	5,633			
100110510	KYLE	TX		06/30/2023		3,871		217			217		4,088	4,088			
100110511	HERRIMAN	UT		06/30/2023		9,059		177			177		9,236	9,236			
100110512	GALVESTON	TX		06/30/2023		3,578		(100)			(100)		3,478	3,478			
100110513	WASILLA	AK		06/30/2023		6,455		(105)			(105)		6,350	6,350			
100110514	FRESNO	CA		06/30/2023		4,647		164			164		4,811	4,811			
100110515	RANCHO MISSION VIEJO	CA		06/30/2023		6,272		383			383		6,655	6,655			
100110516	TUCSON	AZ		06/30/2023		3,031		57			57		3,088	3,088			
100110517	COMMERCE CITY	CO		06/30/2023		3,247		50			50		3,297	3,297			
100110518	HUTCHINSON ISLAND	FL		06/30/2023		39,996		334			334		40,330	40,330			
100110519	BELMONT	MA		06/30/2023		11,074		194			194		11,268	11,268			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110520	CHULA VISTA	CA		06/30/2023		55,125		619			619		55,744	55,744			
100110521	SARASOTA	FL		06/30/2023		5,435		80			80		5,515	5,515			
100110523	WAKE FOREST	NC		06/30/2023		36,232		536			536		36,768	36,768			
100110524	KISSIMMEE	FL		06/30/2023		3,387		(71)			(71)		3,316	3,316			
100110525	JUSTIN	TX		06/30/2023		3,214							3,214	3,214			
100110526	SURPRISE	AZ		06/30/2023		3,857		(26)			(26)		3,831	3,831			
100110527	CARROLLTON	TX		06/30/2023		2,815		(9)			(9)		2,806	2,806			
100110528	SAN FRANCISCO	CA		06/30/2023		12,542		4			4		12,546	12,546			
100110529	NEWINGTON	CT		06/30/2023		2,391		(40)			(40)		2,351	2,351			
100110530	LONG BEACH	CA		06/30/2023		4,790		(29)			(29)		4,761	4,761			
100110533	CAREFREE	AZ		06/30/2023		15,687		(124)			(124)		15,563	15,563			
100110534	COLLINGSWOOD	NJ		06/30/2023		2,692		18			18		2,710	2,710			
100110535	MONROE	WA		06/30/2023		3,201		41			41		3,242	3,242			
100110536	KISSIMMEE	FL		06/30/2023		5,209		(15)			(15)		5,194	5,194			
100110538	LANCASTER	CA		06/30/2023		3,358		11			11		3,369	3,369			
100110541	PRESCOTT	AZ		06/30/2023		2,655		(50)			(50)		2,605	2,605			
100110542	CAROLINA BEACH	NC		06/30/2023		7,019		(162)			(162)		6,857	6,857			
100110543	SAINT AUGUSTINE	FL		06/30/2023		4,128		(25)			(25)		4,103	4,103			
100110544	HOSCHTON	GA		06/30/2023		3,154		84			84		3,238	3,238			
100110545	WESLEY CHAPEL	FL		06/30/2023		2,832		(5)			(5)		2,827	2,827			
100110546	GLASSBORO	NJ		06/30/2023		3,330		(34)			(34)		3,296	3,296			
100110547	SAINT AUGUSTINE	FL		06/30/2023		4,018		194			194		4,212	4,212			
100110548	MANTECA	CA		06/30/2023		405,008		(7,026)			(7,026)		397,982	397,982			
100110549	SAINT AUGUSTINE	FL		06/30/2023		4,662		39			39		4,701	4,701			
100110550	SAINT AUGUSTINE	FL		06/30/2023		3,276		75			75		3,351	3,351			
100110551	ROSHARON	TX		06/30/2023		3,470		230			230		3,700	3,700			
100110552	ROSHARON	TX		06/30/2023		3,448		219			219		3,667	3,667			
100110553	PENNSBURG	PA		06/30/2023		3,373		97			97		3,470	3,470			
100110554	SAINT AUGUSTINE	FL		06/30/2023		3,314		89			89		3,403	3,403			
100110555	TUCSON	AZ		06/30/2023		3,053		(35)			(35)		3,018	3,018			
100110556	PORT SAINT JOE	FL		06/30/2023		3,716		178			178		3,894	3,894			
100110557	MOUND	MN		06/30/2023		4,899		(50)			(50)		4,849	4,849			
100110558	UHLAND	TX		06/30/2023		3,028		7			7		3,035	3,035			
100110559	FORT WORTH	TX		06/30/2023		135,862		3,329			3,329		139,191	139,191			
100110560	ROSHARON	TX		06/30/2023		3,436		262			262		3,698	3,698			
100110561	SMYRNA	GA		06/30/2023		3,587		(78)			(78)		3,509	3,509			
100110563	LAKELAND	FL		06/30/2023		2,825		(37)			(37)		2,788	2,788			
100110564	KENNESAW	GA		06/30/2023		3,147		(18)			(18)		3,129	3,129			
100110565	EAST POINT	GA		06/30/2023		13,481		95			95		13,576	13,576			
100110566	DURANGO	CO		06/30/2023		6,438		(20)			(20)		6,418	6,418			
100110568	DRAPER	UT		06/30/2023		4,675		102			102		4,777	4,777			
100110569	MIAMI	FL		06/30/2023		6,225		(16)			(16)		6,209	6,209			
100110570	HARRISBURG	NC		06/30/2023		7,136		(42)			(42)		7,094	7,094			
100110571	BRADENTON	FL		06/30/2023		3,360		30			30		3,390	3,390			
100110572	FOLSOM	CA		06/30/2023		7,278		(11)			(11)		7,267	7,267			
100110574	PASADENA	CA		06/30/2023		5,698		95			95		5,793	5,793			
100110575	CHARLOTTE	NC		06/30/2023		3,087		8			8		3,095	3,095			
100110576	FORT MYERS	FL		06/30/2023		5,038		43			43		5,081	5,081			
100110577	LAS VEGAS	NV		06/30/2023		2,530		(37)			(37)		2,493	2,493			
100110578	SPARKS	NV		06/30/2023		5,229		19			19		5,248	5,248			
100110579	VINELAND	NJ		06/30/2023		3,303		13			13		3,316	3,316			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110581	WILLS POINT	TX		06/30/2023		4,375		11			11		4,386	4,386			
100110582	NEW FAIRVIEW	TX		06/30/2023		4,374		(91)			(91)		4,283	4,283			
100110583	STILLWATER	OK		06/30/2023		9,626		18			18		9,644	9,644			
100110584	OAK ISLAND	NC		06/30/2023		4,443		(62)			(62)		4,381	4,381			
100110585	DAVENPORT	FL		06/30/2023		3,114		(2)			(2)		3,112	3,112			
100110588	CANONSBURG	PA		06/30/2023		3,068		12			12		3,080	3,080			
100110592	SAN ANTONIO	TX		06/30/2023		2,611		(27)			(27)		2,584	2,584			
100110593	PROSPER	TX		06/30/2023		8,075		54			54		8,129	8,129			
100110594	SURPRISE	AZ		06/30/2023		11,289		201			201		11,490	11,490			
100110595	INLET BEACH	FL		06/30/2023		6,725		15			15		6,740	6,740			
100110596	RANCHO SANTA MARGARITA	CA		06/30/2023		3,918		(49)			(49)		3,869	3,869			
100110597	MIAMI	FL		06/30/2023		5,094		(15)			(15)		5,079	5,079			
100110598	SOUTH PADRE ISLAND	TX		06/30/2023		3,775		81			81		3,856	3,856			
100110601	VANCOUVER	WA		06/30/2023		12,021		(74)			(74)		11,947	11,947			
100110602	ENGLEWOOD	FL		06/30/2023		3,294		48			48		3,342	3,342			
100110603	GULFPORT	FL		06/30/2023		24,975		188			188		25,163	25,163			
100110604	SUNLAND	CA		06/30/2023		4,336		(18)			(18)		4,318	4,318			
100110605	KNOXVILLE	TN		06/30/2023		2,933		(3)			(3)		2,930	2,930			
100110606	QUEEN CREEK	AZ		06/30/2023		3,672		19			19		3,691	3,691			
100110607	METAIRIE	LA		06/30/2023		2,956		1			1		2,957	2,957			
100110608	LAUDERHILL	FL		06/30/2023		3,349		(7)			(7)		3,342	3,342			
100110609	KISSIMMEE	FL		06/30/2023		4,400		66			66		4,466	4,466			
100110610	LOWELL	MA		06/30/2023		5,665		128			128		5,793	5,793			
100110611	PILOT POINT	TX		06/30/2023		12,580		67			67		12,647	12,647			
100110613	ENGLEWOOD	FL		06/30/2023		4,787		(66)			(66)		4,721	4,721			
100110615	CEDAR PARK	TX		06/30/2023		4,543		23			23		4,566	4,566			
100110616	GRANTS PASS	OR		06/30/2023		37,987		(935)	2		(937)		37,050	36,995		(55)	(55)
100110617	SURPRISE	AZ		06/30/2023		27,202		(413)			(413)		26,789	26,789			
100110619	CAMERON	NC		06/30/2023		3,167		21			21		3,188	3,188			
100110621	RIO RANCHO	NM		06/30/2023		2,938		112			112		3,050	3,050			
100110624	NASHVILLE	TN		06/30/2023		8,101		211			211		8,312	8,312			
100110625	LOS ANGELES	CA		06/30/2023		16,788		(43)			(43)		16,745	16,745			
100110626	LAKEWOOD	NJ		06/30/2023		5,292		(33)			(33)		5,259	5,259			
100110627	HOUSTON	TX		06/30/2023		14,598		(77)			(77)		14,521	14,521			
100110628	SEVIERVILLE	TN		06/30/2023		7,332		(57)			(57)		7,275	7,275			
100110629	BOGART	GA		06/30/2023		2,657		(4)			(4)		2,653	2,653			
100110630	FORT WORTH	TX		06/30/2023		74,203		834			834		75,037	75,037			
100110632	CHANDLER	AZ		06/30/2023		3,616		16			16		3,632	3,632			
100110633	SUN CITY WEST	AZ		06/30/2023		3,771		(23)			(23)		3,748	3,748			
100110634	CHINO HILLS	CA		06/30/2023		65,876		(263)			(263)		65,613	65,613			
100110635	KEIZER	OR		06/30/2023		2,685		(41)			(41)		2,644	2,644			
100110636	PHOENIX	AZ		06/30/2023		2,409		(49)			(49)		2,360	2,360			
100110637	MESA	AZ		06/30/2023		4,489		20			20		4,509	4,509			
100110638	ORLANDO	FL		06/30/2023		3,030		(120)			(120)		2,910	2,910			
100110640	BURBANK	CA		06/30/2023		5,876		(39)			(39)		5,837	5,837			
100110641	LAS VEGAS	NV		06/30/2023		2,511		(39)			(39)		2,472	2,472			
100110642	LONG BRANCH	NJ		06/30/2023		11,577		(120)			(120)		11,457	11,457			
100110643	FLEMINGTON	NJ		06/30/2023		4,013		(55)			(55)		3,958	3,958			
100110644	SAN MARCOS	CA		06/30/2023		4,493		(21)			(21)		4,472	4,472			
100110645	AVONDALE	PA		06/30/2023		14,834		(108)			(108)		14,726	14,726			
100110646	ANCHORAGE	AK		06/30/2023		6,092		208			208		6,300	6,300			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110649	ROUND ROCK	TX		06/30/2023		2,953		(33)			(33)		2,920	2,920			
100110650	ATLANTA	GA		06/30/2023		6,111		14			14		6,125	6,125			
100110651	SAMMAMISH	WA		06/30/2023		8,701		91			91		8,792	8,792			
100110652	CRYSTAL BEACH	TX		06/30/2023		23,895		75			75		23,970	23,970			
100110654	CLERMONT	FL		06/30/2023		3,250		25			25		3,275	3,275			
100110655	LARGO	FL		06/30/2023		2,850		(28)			(28)		2,822	2,822			
100110656	WESTMINSTER	CO		06/30/2023		4,180		(6)			(6)		4,174	4,174			
100110657	SHERMAN	TX		06/30/2023		3,215		(25)			(25)		3,190	3,190			
100110658	RIDGEFIELD	WA		06/30/2023		6,447		255			255		6,702	6,702			
100110659	HENRICO	VA		06/30/2023		3,357		(35)			(35)		3,322	3,322			
100110660	MIAMI	FL		06/30/2023		5,245		9			9		5,254	5,254			
100110661	RIDGEFIELD	WA		06/30/2023		6,441		255			255		6,696	6,696			
100110662	FORT COLLINS	CO		06/30/2023		7,428		(9)			(9)		7,419	7,419			
100110663	N TOPSAIL BEACH	NC		06/30/2023		5,441		(114)			(114)		5,327	5,327			
100110664	PRINEVILLE	OR		06/30/2023		4,130		156			156		4,286	4,286			
100110665	WINSTON SALEM	NC		06/30/2023		103,376		7			7		103,383	103,383			
100110666	GARNER	NC		06/30/2023		74,156		(1,117)			(1,117)		73,039	73,039			
100110667	PRINEVILLE	OR		06/30/2023		4,119		167			167		4,286	4,286			
100110668	MIAMI	FL		06/30/2023		40,341		(839)			(839)		39,502	39,502			
100110669	PRINEVILLE	OR		06/30/2023		4,119		167			167		4,286	4,286			
100110670	CHARLESTOWN	MA		06/30/2023		4,788		(6)			(6)		4,782	4,782			
100110671	QUINCY	MA		06/30/2023		5,242		121			121		5,363	5,363			
100110672	ROSEMEAD	CA		06/30/2023		8,359		(21)			(21)		8,338	8,338			
100110674	TUCSON	AZ		06/30/2023		2,993		(32)			(32)		2,961	2,961			
100110675	MANOR	TX		06/30/2023		3,037		21			21		3,058	3,058			
100110676	WHITE PLAINS	NY		06/30/2023		4,373		46			46		4,419	4,419			
100110677	WAYNE	NJ		06/30/2023		6,126		108			108		6,234	6,234			
100110678	CLIFTON	NJ		06/30/2023		5,666		(45)			(45)		5,621	5,621			
100110679	POOLER	GA		06/30/2023		3,378		(20)			(20)		3,358	3,358			
100110680	DUBLIN	OH		06/30/2023		3,267		49			49		3,316	3,316			
100110681	SPRING CITY	TN		06/30/2023		2,531		(27)			(27)		2,504	2,504			
100110682	UPLAND	CA		08/11/2023		340,776		(4,506)			(4,506)		336,270	336,270			
100110683	FREMONT	CA		08/11/2023		9,297		(58)			(58)		9,239	9,239			
100110685	OMAHA	NE		08/11/2023		3,518		(176)			(176)		3,342	3,342			
100110686	LOS ANGELES	CA		08/11/2023		5,564		(289)			(289)		5,275	5,275			
100110687	SARATOGA SPRINGS	UT		08/11/2023		6,536		(180)			(180)		6,356	6,356			
100110688	SAN ANTONIO	TX		08/11/2023		3,664		(321)			(321)		3,343	3,343			
100110693	CYPRESS	TX		08/11/2023		3,444		(142)			(142)		3,302	3,302			
100110694	HOUSTON	TX		08/11/2023		5,809		(193)			(193)		5,616	5,616			
100110695	POMPANO BEACH	FL		08/11/2023		4,980		(169)			(169)		4,811	4,811			
100110696	COACHELLA	CA		08/11/2023		3,674		(105)			(105)		3,569	3,569			
100110697	LEHIGH ACRES	FL		08/11/2023		2,719		(117)			(117)		2,602	2,602			
100110698	SAINT PETERSBURG	FL		08/11/2023		2,627		(194)			(194)		2,433	2,433			
100110699	ORANGE CITY	FL		08/11/2023		4,165		(256)			(256)		3,909	3,909			
100110702	HIGHLANDS RANCH	CO		08/11/2023		7,059		(236)			(236)		6,823	6,823			
100110703	PLANO	TX		08/11/2023		9,300		(290)			(290)		9,010	9,010			
100110705	HAYWARD	CA		08/11/2023		9,462		(85)			(85)		9,377	9,377			
100110707	PORT SAINT LUCIE	FL		08/11/2023		7,211		(253)			(253)		6,958	6,958			
100110709	FORT MYERS	FL		08/11/2023		7,361		60			60		7,421	7,421			
100110712	BOKEELIA	FL		08/11/2023		7,465		(298)			(298)		7,167	7,167			
100110714	GLENDALE	CA		08/11/2023		22,418		(739)			(739)		21,679	21,679			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110715	MIAMI	FL		08/11/2023		4,352		(109)			(109)		4,243	4,243			
100110717	ENCINO	CA		08/11/2023		18,606		(315)			(315)		18,291	18,291			
100110718	YORKVILLE	IL		08/11/2023		4,333		(112)			(112)		4,221	4,221			
100110720	RIALTO	CA		08/11/2023		13,176		(342)			(342)		12,834	12,834			
100110721	MIAMI	FL		08/11/2023		4,310		(80)			(80)		4,230	4,230			
100110722	GEORGETOWN	TX		08/11/2023		4,981		(205)			(205)		4,776	4,776			
100110723	LOS ANGELES	CA		08/11/2023		5,548		(195)			(195)		5,353	5,353			
100110724	SAN ANTONIO	TX		08/11/2023		3,292		(23)			(23)		3,269	3,269			
100110725	REDONDO BEACH	CA		08/11/2023		10,502		(289)			(289)		10,213	10,213			
100110726	SAN DIEGO	CA		08/11/2023		6,391		(198)			(198)		6,193	6,193			
100110729	DEERFIELD BEACH	FL		08/11/2023		3,613		(74)			(74)		3,539	3,539			
100110730	ESCONDIDO	CA		08/11/2023		12,037		(91)			(91)		11,946	11,946			
100110731	EL PASO	TX		08/11/2023		3,762		(208)			(208)		3,554	3,554			
100110733	APTOS	CA		08/11/2023		120,396		(484)			(484)		119,912	119,912			
100110734	WEST PALM BEACH	FL		08/11/2023		3,170		(109)			(109)		3,061	3,061			
100110736	PIPE CREEK	TX		08/11/2023		3,485		(241)			(241)		3,244	3,244			
100110742	NORTH MYRTLE BEACH	SC		08/11/2023		5,468		(213)			(213)		5,255	5,255			
100110748	MIDDLETOWN	CT		08/11/2023		1,553		(84)			(84)		1,469	1,469			
100110751	HAMDEN	CT		08/11/2023		1,055		(77)			(77)		978	978			
100110752	DENTON	TX		08/11/2023		1,640		(117)			(117)		1,523	1,523			
100110753	CHICAGO	IL		08/11/2023		5,149		(251)			(251)		4,898	4,898			
100110755	SAINT PETERSBURG	FL		08/11/2023		1,651		(101)			(101)		1,550	1,550			
100110756	CHARLOTTE	NC		08/11/2023		2,276		(109)			(109)		2,167	2,167			
100110758	APTOS	CA		08/11/2023		4,241		(64)			(64)		4,177	4,177			
100110759	CALDWELL	ID		08/11/2023		4,245		(139)			(139)		4,106	4,106			
100110762	ALABASTER	AL		08/11/2023		1,778		(20)			(20)		1,758	1,758			
100110764	RICHMOND HILL	GA		08/11/2023		1,535		(79)			(79)		1,456	1,456			
100110766	LITHONIA	GA		08/11/2023		2,602		(94)			(94)		2,508	2,508			
100110768	DEARBORN	MI		08/11/2023		2,384		(116)			(116)		2,268	2,268			
100110770	MONROE	GA		08/11/2023		1,018		(88)			(88)		930	930			
100110771	MONROE	GA		08/11/2023		1,019		(89)			(89)		930	930			
100110773	SALT LAKE CITY	UT		08/11/2023		3,032		(59)			(59)		2,973	2,973			
100110776	MIAMI	FL		08/11/2023		1,356		51			51		1,407	1,407			
100110777	DARTFORD	GBR		06/28/2023										139	139		139
100110778	LELYSTAD	NLD		06/28/2023		948						51	999	1,052	53		53
100110779	AMSTERDAM/AMSTELVEEN	NLD		06/28/2023										195	195		195
100110780	FRANEKER	NLD		06/28/2023										202	202		202
100110781	MAARSSEN	NLD		06/28/2023										1,508	1,508		1,508
100110782	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023		3,999						215	4,214	4,386	172		172
100110784	ALKMAAR	NLD		06/28/2023		2,063						111	2,174	2,517	343		343
100110786	DEN HAAG	NLD		06/28/2023										476	476		476
100110787	ARNHEM	NLD		06/28/2023		329						18	347	367	20		20
100110788	DEN HAAG	NLD		06/28/2023		18,125						975	19,100	18,573	(527)		(527)
100110790	ARNHEM	NLD		06/28/2023										205	205		205
100110791	ALMELO	NLD		06/28/2023		847						46	893	948	56		56
100110792	ZIERIKZEE	NLD		06/28/2023										1,094	1,094		1,094
100110793	LELYSTAD	NLD		06/28/2023										154	154		154
100110794	HAARLEM	NLD		06/28/2023		522,511						28,103	550,614	588,579	37,965		37,965
100110795	CASTRICUM	NLD		06/28/2023										195	195		195
100110796	LELYSTAD	NLD		06/28/2023										204	204		204
100110797	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023										694	694		694

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110799	ARNHEM	NLD		06/28/2023										678	678		678
100110800	ALKMAAR	NLD		06/28/2023		499						27	526	559	32		32
100110802	ROTTERDAM	NLD		06/28/2023										129	129		129
100110803	DEN HAAG	NLD		06/28/2023										217	217		217
100110804	AMSTERDAM	NLD		06/28/2023										613	613		613
100110805	ALMELO	NLD		06/28/2023										346	346		346
100110806	ALKMAAR	NLD		06/28/2023										225	225		225
100110807	HILVERSUM	NLD		06/28/2023										571	571		571
100110808	GRONINGEN	NLD		06/28/2023										460	460		460
100110809	ROTTERDAM	NLD		06/28/2023										457	457		457
100110810	EVANSTON	IL		06/29/2023		3,193		239			239		3,432	3,432			
100110815	HOUSTON	TX		06/29/2023		838		14			14		852	852			
100110817	LAS VEGAS	NV		06/29/2023		1,467		989			989		2,456	2,456			
100110819	ASHLAND	OH		06/29/2023		735		326			326		1,061	1,061			
100110820	HAMPTON	VA		06/29/2023		4,506		(326)			(326)		4,180	4,180			
100110821	WESLEY CHAPEL	FL		06/29/2023		1,930		538			538		2,468	2,468			
100110823	MIAMI GARDENS	FL		06/29/2023		1,660		1,318			1,318		2,978	2,978			
100110824	HOUSTON	TX		06/29/2023		(44)		92			92		48	48			
100110827	CINCINNATI	OH		06/29/2023		949		231			231		1,180	1,180			
100110829	LITHONIA	GA		06/29/2023		1,524		682			682		2,206	2,206			
100110830	TAYLOR	MI		06/29/2023		2,635		350			350		2,985	2,985			
100110834	PHILADELPHIA	PA		06/29/2023		3,048		375			375		3,423	3,423			
100110837	MATTOON	IL		06/29/2023		783		421			421		1,204	1,204			
100110838	RIVERDALE	IL		06/29/2023		638		739			739		1,377	1,377			
100110839	ST. LOUIS	MO		06/29/2023		3,066		(21)			(21)		3,045	3,045			
100110840	N LAUDERDALE	FL		06/29/2023		1,673		550			550		2,223	2,223			
100110842	TAYLORSVILLE	NC		06/29/2023		2,846		144			144		2,990	2,990			
100110843	GRIFFIN	GA		06/29/2023		2,411		(95)			(95)		2,316	2,316			
100110844	TALLADEGA	AL		06/29/2023		567		8			8		575	575			
100110845	BOAZ	AL		06/29/2023		3,696		(179)			(179)		3,517	3,517			
100110848	MILWAUKEE	WI		06/29/2023		4,551		621			621		5,172	5,172			
100110849	WARNER ROBINS	GA		06/29/2023		5,085		(235)			(235)		4,850	4,850			
100110850	HOLLISTER	MO		06/29/2023		2,894		(59)			(59)		2,835	2,835			
100110851	BOX SPRINGS	GA		06/29/2023		464		358			358		822	822			
100110852	GREENSBORO	NC		06/29/2023		24,004		3,879			3,879		27,883	27,883			
100110855	WILLOW SPRING	NC		06/29/2023		885		301			301		1,186	1,186			
100110857	MUSKEGON	MI		06/29/2023		1,703		472			472		2,175	2,175			
100110861	PLANT CITY	FL		06/29/2023		871		159			159		1,030	1,030			
100110863	MEMPHIS	TN		06/29/2023		7,399		(557)			(557)		6,842	6,842			
100110866	CORAL SPRINGS	FL		06/29/2023		1,429		79			79		1,508	1,508			
100110867	CARSON	VA		06/29/2023		3,574		135			135		3,709	3,709			
100110868	WAYNESVILLE	GA		06/29/2023		439							439	439			
100110870	LEESSUMMIT	MO		06/29/2023		7,655		(176)			(176)		7,479	7,479			
100110871	ATHENS	GA		06/29/2023		774		154			154		928	928			
100110872	COLUMBIA	SC		06/29/2023		2,557		(167)			(167)		2,390	2,390			
100110873	HOUSTON	TX		06/29/2023		1,901		(83)			(83)		1,818	1,818			
100110874	CHANDLER	AZ		06/29/2023		1,265		42			42		1,307	1,307			
100110876	SAINT LOUIS	MO		06/29/2023		1,504		228			228		1,732	1,732			
100110878	SHELBY	AL		06/29/2023		745		159			159		904	904			
100110879	POUGHKEEPSIE	NY		06/29/2023		11,437		132			132		11,569	11,569			
100110880	SAINTLOUIS	MO		06/29/2023		1,761		(34)			(34)		1,727	1,727			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110882	CHICAGO	IL		06/29/2023		2,280		508			508		2,788	2,788			
100110885	CELORON	NY		06/29/2023		2,281		(40)			(40)		2,241	2,241			
100110888	OGEMA	WI		06/29/2023		2,755		212			212		2,967	2,967			
100110889	DEWITT	NE		06/29/2023		715		(73)			(73)		642	642			
100110890	ACWORTH	GA		06/29/2023		2,887		(176)			(176)		2,711	2,711			
100110891	OAK FOREST	IL		06/29/2023		2,038		343			343		2,381	2,381			
100110893	GRIFTON	NC		06/29/2023		3,826		(395)			(395)		3,431	3,431			
100110894	KENTON	DE		06/29/2023		3,397		8			8		3,405	3,405			
100110897	SALEM	NJ		06/29/2023		(21,427)		(81)			(81)		(21,508)	(21,508)			
100110898	MAXTON	NC		06/29/2023		2,242		(263)			(263)		1,979	1,979			
100110899	FRIENDSHIP	TN		06/29/2023		1,950		(45)			(45)		1,905	1,905			
100110902	MIDVILLE	GA		06/29/2023		1,074		(92)			(92)		982	982			
100110904	PALMDALE	CA		06/29/2023		2,531		326			326		2,857	2,857			
100110905	GAINESVILLE	GA		06/29/2023		6,266		(191)			(191)		6,075	6,075			
100110906	NEWARK	OH		06/29/2023		643		(126)			(126)		517	517			
100110907	MAIDENROCK	WI		06/29/2023		3,493		137			137		3,630	3,630			
100110908	ELON COLLEGE	NC		06/29/2023		495		7			7		502	502			
100110911	TOLEDO	OH		06/29/2023		2,905		26			26		2,931	2,931			
100110912	ALBANY	GA		06/29/2023		3,235		362			362		3,597	3,597			
100110914	DOUGLASVILLE	GA		06/29/2023		4,938		59			59		4,997	4,997			
100110918	CONNEAUT	OH		06/29/2023		2,794		21			21		2,815	2,815			
100110919	ELKHART	IN		06/29/2023		3,159		(198)			(198)		2,961	2,961			
100110920	ALTOONA	AL		06/29/2023		1,882		(33)			(33)		1,849	1,849			
100110922	IRWIN	PA		06/29/2023		5,977		1,076			1,076		7,053	7,053			
100110923	ROCK HILL	SC		06/29/2023		1,503		76			76		1,579	1,579			
100110924	LAGRANGE	GA		06/29/2023		666		104			104		770	770			
100110927	DILLWYN	VA		06/29/2023		720		(83)			(83)		637	637			
100110929	SANGER	CA		06/29/2023		6,212		(11)			(11)		6,201	6,201			
100110930	SAN BERNARDINO	CA		06/29/2023		1,712		504			504		2,216	2,216			
100110933	GREEN COVE SP	FL		06/29/2023		3,128		184			184		3,312	3,312			
100110934	OCEANSIDE	CA		06/29/2023		5,025		229			229		5,254	5,254			
100110935	FORT LAUDERDALE	FL		06/29/2023		2,688		177			177		2,865	2,865			
100110937	BENSON	AZ		06/29/2023		385		88			88		473	473			
100110938	SAINT CLAIR	PA		06/29/2023		9,205		65			65		9,270	9,270			
100110939	PORT HURON	MI		06/29/2023		694		61			61		755	755			
100110940	MORENO VALLEY	CA		06/29/2023		4,758		300			300		5,058	5,058			
100110942	OCEANSIDE	CA		06/29/2023		4,866		298			298		5,164	5,164			
100110943	STUARTS DRAFT	VA		06/29/2023		8,045		1,033			1,033		9,078	9,078			
100110944	CLOVIS	NM		06/29/2023		3,202		50			50		3,252	3,252			
100110945	LEBANON	VA		06/29/2023		2,508		146			146		2,654	2,654			
100110949	BETHEL PARK	PA		06/29/2023		849		222			222		1,071	1,071			
100110950	YELM	WA		06/29/2023		8,783		1,359			1,359		10,142	10,142			
100110951	PALMDALE	CA		06/29/2023		3,259		369			369		3,628	3,628			
100110955	HAMPTON	VA		06/29/2023		655		21			21		676	676			
100110956	WAXHAW	NC		06/29/2023		896		414			414		1,310	1,310			
100110957	DEARBORN HTS	MI		06/29/2023		745		241			241		986	986			
100110958	NORTH AUGUSTA	SC		06/29/2023		(15,729)		(30)			(30)		(15,759)	(15,759)			
100110961	COLUMBUS	OH		06/29/2023		1,225		317			317		1,542	1,542			
100110962	HOLLIDAYSBURG	PA		06/29/2023		95		7			7		102	102			
100110964	SOUTHAMPTON	PA		06/29/2023		2,492		430			430		2,922	2,922			
100110965	ROUND ROCK	TX		06/29/2023		8,202		(168)			(168)		8,034	8,034			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110966	LAWRENCEVILLE	GA		06/29/2023		5,028		575			575		5,603	5,603			
100110970	SALISBURY	NC		06/29/2023		5,870		(118)			(118)		5,752	5,752			
100110971	BALL GROUND	GA		06/29/2023		2,733		352			352		3,085	3,085			
100110972	TAYLOR	MI		06/29/2023		5,949		420			420		6,369	6,369			
100110973	PITTSBURGH	PA		06/29/2023		4,979		46			46		5,025	5,025			
100110977	DOWNERS GROVE	IL		06/29/2023		14,967		841			841		15,808	15,808			
100110980	CEDAR HILL	TX		06/29/2023		7,971		399			399		8,370	8,370			
100110981	PLYMOUTH MEETING	PA		06/29/2023		1,043		136			136		1,179	1,179			
100110982	PASO ROBLES	CA		06/29/2023		1,541		292			292		1,833	1,833			
100110983	HIALEAH	FL		06/29/2023		1,698		742			742		2,440	2,440			
100110984	DULUTH	GA		06/29/2023		2,959		204			204		3,163	3,163			
100110986	JERSEY CITY	NJ		06/29/2023		3,710		201			201		3,911	3,911			
100110987	BROOKSVILLE	FL		06/29/2023		1,553		85			85		1,638	1,638			
100110989	DAVENPORT	FL		06/29/2023		2,123		173			173		2,296	2,296			
100110991	JANESVILLE	WI		06/29/2023		660		55			55		715	715			
100110994	OKLAHOMA CITY	OK		06/29/2023		2,829		(130)			(130)		2,699	2,699			
100110995	WOODBRIDGE	VA		06/29/2023		7,231		524			524		7,755	7,755			
100110997	DENVER	CO		06/29/2023		1,946		169			169		2,115	2,115			
100110999	ALVIN	TX		06/29/2023		5,175		190			190		5,365	5,365			
100111000	EAST SAINT LOUIS	IL		06/29/2023		3,656		438			438		4,094	4,094			
100111001	OVIEDO	FL		06/29/2023		1,873		570			570		2,443	2,443			
100111002	ANDERSON	IN		06/29/2023		5,328		(265)			(265)		5,063	5,063			
100111003	NATHALIE	VA		06/29/2023		2,492		(30)			(30)		2,462	2,462			
100111005	HAMPTON	VA		06/29/2023		4,267		(221)			(221)		4,046	4,046			
100111008	PALMETTO	FL		06/29/2023		5,666		476			476		6,142	6,142			
100111009	WAPELLO	IA		06/29/2023		2,601		(20)			(20)		2,581	2,581			
100111011	RICHMOND	MO		06/29/2023		1,865		93			93		1,958	1,958			
100111012	CLEVELAND	OH		06/29/2023		2,700		2			2		2,702	2,702			
100111013	RINCHO CUCAMONGA	CA		06/29/2023		8,693		153			153		8,846	8,846			
100111014	CORINTH	ME		06/29/2023		3,448		319			319		3,767	3,767			
100111015	WAUKEGAN	IL		06/29/2023		596		521			521		1,117	1,117			
100111016	SAN ANGELO	TX		06/29/2023		3,000		(63)			(63)		2,937	2,937			
100111017	MESA	AZ		06/29/2023		2,601		154			154		2,755	2,755			
100111018	PHOENIX	AZ		06/29/2023		3,675		107			107		3,782	3,782			
100111019	CATHEDRAL CITY	CA		06/29/2023		941		111			111		1,052	1,052			
100111024	TAYLOR	MI		06/29/2023		6,257		(18)			(18)		6,239	6,239			
100111026	ABERDEEN	WA		06/29/2023		8,679		36			36		8,715	8,715			
100111027	DETROIT	MI		06/29/2023		580		45			45		625	625			
100111028	WHITE OAK	PA		06/29/2023		4,246		58			58		4,304	4,304			
100111034	MOUNT MORRIS	MI		06/29/2023		2,883		86			86		2,969	2,969			
100111036	HOBART	IN		06/29/2023		1,715		134			134		1,849	1,849			
100111038	LITHONIA	GA		06/29/2023		3,460		157			157		3,617	3,617			
100111039	SALINEVILLE	OH		06/29/2023		1,084		177			177		1,261	1,261			
100111040	LANSING	MI		06/29/2023		937		410			410		1,347	1,347			
100111041	ROCK CITY	IL		06/29/2023		1,996		1,326			1,326		3,322	3,322			
100111043	SACRAMENTO	CA		06/29/2023		943		389			389		1,332	1,332			
100111045	WEST BERLIN	NJ		06/29/2023		1,917		232			232		2,149	2,149			
100111047	SADDLE BROOK	NJ		06/29/2023		2,607		421			421		3,028	3,028			
100111049	MOUNT ARLINGTON	NJ		06/29/2023		3,375		544			544		3,919	3,919			
100111050	MINERVA	NY		06/29/2023		1,199		455			455		1,654	1,654			
100111051	OCEAN GROVE	NJ		06/29/2023		2,646		897			897		3,543	3,543			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111052	DALLAS	TX		06/29/2023		694		99			99		793	793			
100111053	COHOES	NY		06/29/2023		749		226			226		975	975			
100111055	SAINT ALBANS	NY		06/29/2023		3,936		933			933		4,869	4,869			
100111056	BRADENTON	FL		06/29/2023		994		473			473		1,467	1,467			
100111058	MADISON	AL		06/29/2023		2,687		89			89		2,776	2,776			
100111059	SAN ANTONIO	TX		06/29/2023		2,989		21			21		3,010	3,010			
100111063	MEMPHIS	TN		06/29/2023		3,317		(14)			(14)		3,303	3,303			
100111064	WILDWOOD	NJ		06/29/2023		1,313		802			802		2,115	2,115			
100111066	STATEN ISLAND	NY		06/29/2023		1,976		812			812		2,788	2,788			
100111067	WEST BEND	WI		06/29/2023		4,010		(341)			(341)		3,669	3,669			
100111068	LOS ANGELES	CA		06/29/2023		3,292		1,627			1,627		4,919	4,919			
100111069	SANTA MARIA	CA		06/29/2023		2,731		797			797		3,528	3,528			
100111071	CROSS	SC		06/29/2023		382		133			133		515	515			
100111073	BUFFALO	NY		06/29/2023		838		206			206		1,044	1,044			
100111074	DALY CITY	CA		06/29/2023		5,828		1,886			1,886		7,714	7,714			
100111075	HAVERHILL	MA		06/29/2023		2,925		1,343			1,343		4,268	4,268			
100111076	LAKE FOREST	CA		06/29/2023		7,788		491			491		8,279	8,279			
100111077	JACKSONVILLE	FL		06/29/2023		4,392		(198)			(198)		4,194	4,194			
100111079	COLUMBUA	OH		06/29/2023		1,209		410			410		1,619	1,619			
100111080	RIVERSIDE	CA		06/29/2023		4,297		214			214		4,511	4,511			
100111083	HESPERIA	CA		06/29/2023		5,256		365			365		5,621	5,621			
100111084	EL PASO	TX		06/29/2023		5,155		102			102		5,257	5,257			
100111086	WOODRUFF	SC		06/29/2023		5,198		(234)			(234)		4,964	4,964			
100111087	ALEXANDRIA	IN		06/29/2023		4,089		37			37		4,126	4,126			
100111088	PHOENIX	AZ		06/29/2023		568		64			64		632	632			
100111089	MARIETTA	GA		06/29/2023		16,967		312			312		17,279	17,279			
100111091	ROXBURY	CT		06/29/2023		2,366		697			697		3,063	3,063			
100111092	LAURIUM	MI		06/29/2023		4,439		431			431		4,870	4,870			
100111094	SHERMAN OAKS	CA		06/29/2023		8,602		418			418		9,020	9,020			
100111095	SAVANNAH	GA		06/29/2023		3,417		430			430		3,847	3,847			
100111098	OXNARD	CA		06/29/2023		12,002		1,382			1,382		13,384	13,384			
100111099	BLOOMINGTON	CA		06/29/2023		1,601		160			160		1,761	1,761			
100111100	FRAKES	KY		06/29/2023		3,978		(229)			(229)		3,749	3,749			
100111104	THE COLONY	TX		06/29/2023		2,836		(282)			(282)		2,554	2,554			
100111106	NEW HAVEN	MI		06/29/2023		558		60			60		618	618			
100111108	CHERRY CREEK	NY		06/29/2023		3,989		123			123		4,112	4,112			
100111112	NEW HAVEN	CT		06/29/2023		2,063		1,112			1,112		3,175	3,175			
100111113	DOLTON	IL		06/29/2023		2,581		397			397		2,978	2,978			
100111114	ORLANDO	FL		06/29/2023		1,178		921			921		2,099	2,099			
100111115	CLEVELAND	NC		06/29/2023		6,313		438			438		6,751	6,751			
100111117	CRYSTAL LAKE	IL		06/29/2023		1,748		354			354		2,102	2,102			
100111118	ANAHEIM	CA		06/29/2023		3,374		42			42		3,416	3,416			
100111119	RANCHO CUCAMONGA	CA		06/29/2023		4,930		1,848			1,848		6,778	6,778			
100111122	THOMASTON	CT		06/29/2023		6,698		1,555			1,555		8,253	8,253			
100111123	LOXAHATCHEE	FL		06/29/2023		3,303		1,575			1,575		4,878	4,878			
100111126	HIGHLANDS RANCH	CO		06/29/2023		3,794		203			203		3,997	3,997			
100111131	STOCKTON	CA		06/29/2023		10,730		(99)			(99)		10,631	10,631			
100111133	MURPHYSBORO	IL		06/29/2023		2,814		(26)			(26)		2,788	2,788			
100111134	TUSCALOOSA	AL		06/29/2023		834		(5)			(5)		829	829			
100111135	CHICAGO	IL		06/29/2023		1,647		397			397		2,044	2,044			
100111138	RIGBY	ID		06/29/2023		2,808		223			223		3,031	3,031			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111140	DOVER	DE		06/29/2023		1,381		472			472		1,853	1,853			
100111141	WINDSOR LOCKS	CT		06/29/2023		3,770		1,972			1,972		5,742	5,742			
100111144	CEDAR GROVE	NJ		06/29/2023		4,885		1,835			1,835		6,720	6,720			
100111147	BETHLEHEM	PA		06/29/2023		2,960		284			284		3,244	3,244			
100111152	TIPTONVILLE	TN		06/29/2023		2,759		2			2		2,761	2,761			
100111153	JACKSONVILLE	NC		06/29/2023		920		(1)			(1)		919	919			
100111154	GLOVERSVILLE	NY		06/29/2023		7,138		1,770			1,770		8,908	8,908			
100111156	DESTREHAN	LA		06/29/2023		3,724		509			509		4,233	4,233			
100111157	MEMPHIS	TN		06/29/2023		3,419		107			107		3,526	3,526			
100111158	MACON	GA		06/29/2023		1,868		228			228		2,096	2,096			
100111159	ERIE	PA		06/29/2023		2,116		437			437		2,553	2,553			
100111160	ALLENTOWN	PA		06/29/2023		540		109			109		649	649			
100111161	BIRMINGHAM	AL		06/29/2023		2,227		400			400		2,627	2,627			
100111162	HONESDALE	PA		06/29/2023		344		83			83		427	427			
100111163	MEMPHIS	TN		06/29/2023		752		382			382		1,134	1,134			
100111166	ADAMS	MN		06/29/2023		3,071		1,435			1,435		4,506	4,506			
100111167	BOYNE CITY	MI		06/29/2023		3,789		981			981		4,770	4,770			
100111168	GARDNERVILLE	NV		06/29/2023		2,761		956			956		3,717	3,717			
100111169	CANTON	MI		06/29/2023		1,564		708			708		2,272	2,272			
100111170	UNIVERSITY PARK	IL		06/29/2023		805		1,192			1,192		1,997	1,997			
100111171	ELYRIA	OH		06/29/2023		787		380			380		1,167	1,167			
100111172	OWINGS MILLS	MD		06/29/2023		4,055		1,337			1,337		5,392	5,392			
100111173	JACKSON	TN		06/29/2023		154		42			42		196	196			
100111174	ELKTON	MD		06/29/2023		1,592		431			431		2,023	2,023			
100111178	ELMWOOD PARK	IL		06/29/2023		2,842		1,224			1,224		4,066	4,066			
100111179	MCCOOLE	MD		06/29/2023		822		675			675		1,497	1,497			
100111182	EASTON	PA		06/29/2023		917		492			492		1,409	1,409			
100111183	HOLLYWOOD	FL		06/29/2023		2,943		1,656			1,656		4,599	4,599			
100111184	CHICAGO	IL		06/29/2023		573		26			26		599	599			
100111185	WIXOM	MI		06/29/2023		1,500		456			456		1,956	1,956			
100111186	HAINES CITY	FL		06/29/2023		4,604		740			740		5,344	5,344			
100111190	LAS VEGAS	NV		06/29/2023		1,733		937			937		2,670	2,670			
100111192	LYNBROOK	NY		06/29/2023		3,380		1,606			1,606		4,986	4,986			
100111193	SPRINGFIELD	PA		06/29/2023		2,209		818			818		3,027	3,027			
100111194	SANFORD	FL		06/29/2023		1,794		1,472			1,472		3,266	3,266			
100111196	MIAMI	FL		06/29/2023		1,662		686			686		2,348	2,348			
100111197	JOLIET	IL		06/29/2023		3,817		4,098			4,098		7,915	7,915			
100111199	CAMBY	IN		06/29/2023		444		92			92		536	536			
100111200	TOLLESON	AZ		06/29/2023		1,625		242			242		1,867	1,867			
100111201	DAVISON	MI		06/29/2023		1,687		699			699		2,386	2,386			
100111202	MARSHALLTOWN	IA		06/29/2023		853		272			272		1,125	1,125			
100111203	SACRAMENTO	CA		06/29/2023		11,326		199			199		11,525	11,525			
100111205	NEW ORLEANS	LA		06/29/2023		2,939		157			157		3,096	3,096			
100111206	CHICAGO	IL		06/29/2023		3,746		2,244			2,244		5,990	5,990			
100111207	KATY	TX		06/29/2023		5,264		262			262		5,526	5,526			
100111209	PLAINS	MT		06/29/2023		1,506		496			496		2,002	2,002			
100111214	KATY	TX		06/29/2023		3,133		148			148		3,281	3,281			
100111215	NORTH PALM BEACH	FL		06/29/2023		4,900		199			199		5,099	5,099			
100111218	DRUMMONDS	TN		06/29/2023		5,332		307			307		5,639	5,639			
100111221	PHOENIX	AZ		06/29/2023		4,133		261			261		4,394	4,394			
100111228	SIMI VALLEY	CA		06/29/2023		7,693		411			411		8,104	8,104			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111230	CALEXICO	CA		06/29/2023		1,467		693			693		2,160	2,160			
100111232	SUN CITY WEST	AZ		06/29/2023		3,988		241			241		4,229	4,229			
100111233	BRYN MAWR	PA		06/29/2023		5,579		273			273		5,852	5,852			
100111234	DELRAY BEACH	FL		06/29/2023		1,896		93			93		1,989	1,989			
100111235	BELLEVUE	WA		06/29/2023		3,762		199			199		3,961	3,961			
100111236	PATERSON	NJ		06/29/2023		2,498		448			448		2,946	2,946			
100111237	NORTHRIDGE	CA		06/29/2023		6,676		187			187		6,863	6,863			
100111239	WEST DES MOINES	IA		06/29/2023		2,061		683			683		2,744	2,744			
100111240	ASBURY PARK	NJ		06/29/2023		2,984		185			185		3,169	3,169			
100111241	BOCA RATON	FL		06/29/2023		2,451		128			128		2,579	2,579			
100111242	SOUTHBURY	CT		06/29/2023		5,637		252			252		5,889	5,889			
100111243	HOUSTON	TX		06/29/2023		2,414		116			116		2,530	2,530			
100111244	OCEANSIDE	CA		06/29/2023		2,621		105			105		2,726	2,726			
100111245	TUCSON	AZ		06/29/2023		2,866		129			129		2,995	2,995			
100111246	COLUMBIA	MD		06/29/2023		3,641		141			141		3,782	3,782			
100111248	CLEVELAND	OH		06/29/2023		6,737		85			85		6,822	6,822			
100111251	KENOSHA	WI		06/29/2023		1,540		(89)			(89)		1,451	1,451			
100111253	COLUMBUS	OH		06/29/2023		4,859		(78)			(78)		4,781	4,781			
100111254	GRACEVILLE	FL		06/29/2023		5,060		(199)			(199)		4,861	4,861			
100111255	CHICAGO HEIGHTS	IL		06/29/2023		4,105		(131)			(131)		3,974	3,974			
100111256	INDIANAPOLIS	IN		06/29/2023		3,569		212			212		3,781	3,781			
100111257	PETERSBURG	IN		06/29/2023		3,145		(173)			(173)		2,972	2,972			
100111262	ANNISTON	AL		06/29/2023		2,742		(113)			(113)		2,629	2,629			
100111265	PARK RIDGE	IL		06/29/2023		1,157		471			471		1,628	1,628			
100111267	CLINTON	SC		06/29/2023		2,502		(88)			(88)		2,414	2,414			
100111268	BRIDGETON	MO		06/29/2023		7,372		149			149		7,521	7,521			
100111270	ATLANTA	GA		06/29/2023		3,408		133			133		3,541	3,541			
100111271	WEST LIBERTY	KY		06/29/2023		657		304			304		961	961			
100111272	SHAKOPEE	MN		06/29/2023		7,147		3,617			3,617		10,764	10,764			
100111273	KALAMAZOO	MI		06/29/2023		4,312		(216)			(216)		4,096	4,096			
100111275	NEWBURGH HEIGHTS	OH		06/29/2023		6,859		139			139		6,998	6,998			
100111276	TROY	AL		06/29/2023		4,688		(79)			(79)		4,609	4,609			
100111277	GREENWOOD	SC		06/29/2023		917		37			37		954	954			
100111278	KANSAS CITY	MO		06/29/2023		3,745		89			89		3,834	3,834			
100111287	LAKE SUZY	FL		06/29/2023		796		155			155		951	951			
100111290	CONCORD	CA		06/29/2023		11,874		200			200		12,074	12,074			
100111291	LOS ANGELES	CA		06/29/2023		5,525		(465)			(465)		5,060	5,060			
100111292	LITTLE ROCK	AR		06/29/2023		3,144		(67)			(67)		3,077	3,077			
100111294	JACKSONVILLE	FL		06/29/2023		3,521		213			213		3,734	3,734			
100111295	FALLBROOK	CA		06/29/2023		5,695		437			437		6,132	6,132			
100111297	YOUNGSTOWN	OH		06/29/2023		769		101			101		870	870			
100111299	CHULA VISTA	CA		06/29/2023		6,083		354			354		6,437	6,437			
100111301	BRIDGEPORT	CT		06/29/2023		965		19			19		984	984			
100111302	MCALLEN	TX		06/29/2023		4,689		(320)			(320)		4,369	4,369			
100111304	MARTINSBURG	WV		06/29/2023		3,887		1,579			1,579		5,466	5,466			
100111305	PORT HURON	MI		06/29/2023		4,128		195			195		4,323	4,323			
100111308	FORT LAUDERDALE	FL		06/29/2023		3,060		464			464		3,524	3,524			
100111310	FRANKLIN	VA		06/29/2023		3,379		(59)			(59)		3,320	3,320			
100111311	RED SPRINGS	NC		06/29/2023		531		(98)			(98)		433	433			
100111312	BLUFFTON	SC		06/29/2023		8,524		225			225		8,749	8,749			
100111314	CHAPMAN	NE		06/29/2023		2,310		268			268		2,578	2,578			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111315	TUSCALOOSA	AL		06/29/2023		4,101		(292)			(292)		3,809	3,809			
100111316	CHICAGO	IL		06/29/2023		4,344		292			292		4,636	4,636			
100111318	SANDSTONE	WV		06/29/2023		3,808		(151)			(151)		3,657	3,657			
100111319	BALTIMORE	MD		06/29/2023		4,451		(299)			(299)		4,152	4,152			
100111320	MONTAGUE	NJ		06/29/2023		1,712		(86)			(86)		1,626	1,626			
100111321	OCALA	FL		06/29/2023		993		12			12		1,005	1,005			
100111323	SCRANTON	PA		06/29/2023		2,371		(177)			(177)		2,194	2,194			
100111324	DREXEL HILL	PA		06/29/2023		272		711			711		983	983			
100111327	RICHTON PARK	IL		06/29/2023		2,467		1,698			1,698		4,165	4,165			
100111330	DECATUR	IL		06/29/2023		1,462		355			355		1,817	1,817			
100111331	TUCSON	AZ		06/29/2023		770		400			400		1,170	1,170			
100111332	LEVITTOWN	PA		06/29/2023		8,144		230			230		8,374	8,374			
100111333	POMPANO BEACH	FL		06/29/2023		1,058		833			833		1,891	1,891			
100111335	PORT RICHEY	FL		06/29/2023		1,212		(5)			(5)		1,207	1,207			
100111336	KANNAPOLIS	NC		06/29/2023		4,888		(71)			(71)		4,817	4,817			
100111339	NORTH MIAMI	FL		06/29/2023		1,895		170			170		2,065	2,065			
100111341	MOBILE	AL		06/29/2023		3,231		329			329		3,560	3,560			
100111342	TULARE	CA		06/29/2023		30,015		1,952			1,952		31,967	31,967			
100111343	SAINT LOUIS	MO		06/29/2023		3,990		(67)			(67)		3,923	3,923			
100111344	CORAL GABLES	FL		06/29/2023		21,472		1,142			1,142		22,614	22,614			
100111346	CATONSVILLE	MD		06/29/2023		3,840		323			323		4,163	4,163			
100111347	LAKEWOOD	WA		06/29/2023		3,324		775			775		4,099	4,099			
100111351	CHICAGO	IL		06/29/2023		1,204		629			629		1,833	1,833			
100111353	RANDOLPH	AL		06/29/2023		2,350		(20)			(20)		2,330	2,330			
100111357	BENSON	AZ		06/29/2023		6,740		(3)			(3)		6,737	6,737			
100111358	SAN JOSE	CA		06/29/2023		3,052		188			188		3,240	3,240			
100111360	LYNWOOD	IL		06/29/2023		1,360		495			495		1,855	1,855			
100111361	GREENWOOD	IN		06/29/2023		4,514		(138)			(138)		4,376	4,376			
100111363	HAYWARD	CA		06/29/2023		15,939		716			716		16,655	16,655			
100111364	BROOKFIELD	WI		06/29/2023		3,361		(158)			(158)		3,203	3,203			
100111366	ROCKY MOUNT	VA		06/29/2023		3,797		5			5		3,802	3,802			
100111367	LIVERPOOL	PA		06/29/2023		1,539		125			125		1,664	1,664			
100111369	DOYLESTOWN	PA		06/29/2023		10,326		44			44		10,370	10,370			
100111370	MIAMI	FL		06/29/2023		15,072		546			546		15,618	15,618			
100111374	ASTORIA	NY		06/29/2023		11,004		2,736			2,736		13,740	13,740			
100111377	PITCAIRA	PA		06/29/2023		3,317		(12)			(12)		3,305	3,305			
100111381	SHELLMAN	GA		06/29/2023		2,836		(48)			(48)		2,788	2,788			
100111382	NORTHRIDGE	CA		06/29/2023		12,300		779			779		13,079	13,079			
100111384	PROSPECT PARK	NJ		06/29/2023		2,370		460			460		2,830	2,830			
100111388	DELRAY BEACH	FL		06/29/2023		3,383		229			229		3,612	3,612			
100111390	FREEDOM	PA		06/29/2023		2,953		202			202		3,155	3,155			
100111391	STOCKTON	CA		06/29/2023		2,312		175			175		2,487	2,487			
100111392	PATERSON	NJ		06/29/2023		1,010		1,316			1,316		2,326	2,326			
100111393	STREAMWOOD	IL		06/29/2023		10,589		240			240		10,829	10,829			
100111396	MONTGOMERY	AL		06/29/2023		401		28			28		429	429			
100111397	PHOENIX	AZ		06/29/2023		2,868		272			272		3,140	3,140			
100111398	IRVINE	CA		06/29/2023		12,925		3,494			3,494		16,419	16,419			
100111399	MEMPHIS	TN		06/29/2023		1,050		344			344		1,394	1,394			
100111407	CHICAGO	IL		06/29/2023		1,849		1,075			1,075		2,924	2,924			
100111408	REDFORD	MI		06/29/2023		703		596			596		1,299	1,299			
100111409	ANDOVER	MN		06/29/2023		105,814		36,526			36,526		142,340	142,340			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111411	GARFIELD	NJ		06/29/2023		2,575		1,559			1,559		4,134	4,134			
100111412	PENSACOLA	FL		06/29/2023		1,249		398			398		1,647	1,647			
100111418	NEWPORT NEWS	VA		06/29/2023		1,703		1,091			1,091		2,794	2,794			
100111419	REEDSVILLE	WI		06/29/2023		1,453		769			769		2,222	2,222			
100111420	KILLINGWORTH	CT		06/29/2023		1,869		1,468			1,468		3,337	3,337			
100111423	NEWPORT NEWS	VA		06/29/2023		1,999		1,394			1,394		3,393	3,393			
100111425	MANHASSET	NY		06/29/2023		6,534		1,640			1,640		8,174	8,174			
100111426	STEVENSON RANCH	CA		06/29/2023		4,317		2,701			2,701		7,018	7,018			
100111430	ALPHARETTA	GA		06/29/2023		1,618		599			599		2,217	2,217			
100111432	MENIFEE	CA		06/29/2023		1,848		571			571		2,419	2,419			
100111433	ELIZABETHTOWN	NC		06/29/2023		1,073		417			417		1,490	1,490			
100111434	YPSILANTI	MI		06/29/2023		640		191			191		831	831			
100111435	POMPANO BEACH	FL		06/29/2023		1,665		545			545		2,210	2,210			
100111437	COVINGTON	GA		06/29/2023		3,265		791			791		4,056	4,056			
100111439	MC LEANSVILLE	NC		06/29/2023		3,511		1,136			1,136		4,647	4,647			
100111440	TONGANOXIE	KS		06/29/2023		5,651		2,198			2,198		7,849	7,849			
100111441	ROME	GA		06/29/2023		5,382		711			711		6,093	6,093			
100111443	WASHINGTON	DC		06/29/2023		1,128		970			970		2,098	2,098			
100111444	CLEVELAND	OH		06/29/2023		613		389			389		1,002	1,002			
100111445	KNOXVILLE	TN		06/29/2023		1,633		525			525		2,158	2,158			
100111446	CLEVELAND	OH		06/29/2023		605		379			379		984	984			
100111448	BALTIMORE	MD		06/29/2023		1,812		993			993		2,805	2,805			
100111449	SPARKS	NV		06/29/2023		1,820		387			387		2,207	2,207			
100111451	TEMPLE HILLS	MD		06/29/2023		2,241		687			687		2,928	2,928			
100111452	LOWELL	MI		06/29/2023		1,552		832			832		2,384	2,384			
100111453	CENTREVILLE	VA		06/29/2023		1,366		653			653		2,019	2,019			
100111455	SAN DIEGO	CA		06/29/2023		2,499		1,177			1,177		3,676	3,676			
100111457	PORTSMOUTH	VA		06/29/2023		(418)							(418)	(418)			
100111458	HALLANDALE	FL		06/29/2023		1,878		1,241			1,241		3,119	3,119			
100111459	MEMPHIS	TN		06/29/2023		1,367		603			603		1,970	1,970			
100111461	KENOSHA	WI		06/29/2023		1,111		754			754		1,865	1,865			
100111462	LEAWOOD	KS		06/29/2023		6,649		1,876			1,876		8,525	8,525			
100111465	VACAVILLE	CA		06/29/2023		3,264		2,212			2,212		5,476	5,476			
100111467	ASHLAND	OR		06/29/2023		2,276		1,196			1,196		3,472	3,472			
100111469	FAIRVIEW	OR		06/29/2023		3,486		2,105			2,105		5,591	5,591			
100111470	MESA	AZ		06/29/2023		1,235		409			409		1,644	1,644			
100111471	SUTTER CREEK	CA		06/29/2023		3,661		1,962			1,962		5,623	5,623			
100111475	STAMFORD	CT		06/29/2023		740		272			272		1,012	1,012			
100111476	ARLINGTON	TX		06/29/2023		1,880		1,071			1,071		2,951	2,951			
100111478	FORT WASHINGTON	MD		06/29/2023		1,168		305			305		1,473	1,473			
100111479	SOMERSET	NJ		06/29/2023		2,537		1,922			1,922		4,459	4,459			
100111480	BRONX	NY		06/29/2023		5,225		663			663		5,888	5,888			
100111481	KATY	TX		06/29/2023		2,231		843			843		3,074	3,074			
100111482	EUCLID	OH		06/29/2023		911		618			618		1,529	1,529			
100111483	SUMTER	SC		06/29/2023		1,446		789			789		2,235	2,235			
100111484	HOUSTON	TX		06/29/2023		1,334		779			779		2,113	2,113			
100111485	WINDSOR LOCKS	CT		06/29/2023		906		349			349		1,255	1,255			
100111488	WATERFORD	WI		06/29/2023		8,288		2,350			2,350		10,638	10,638			
100111490	ENGLEWOOD	NJ		06/29/2023		2,810		1,291			1,291		4,101	4,101			
100111491	JAMAICA	NY		06/29/2023		4,185		2,955			2,955		7,140	7,140			
100111492	DENVER	CO		06/29/2023		9,867		1,602			1,602		11,469	11,469			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111494	LA JOLLA	CA		06/29/2023		1,893		965			965		2,858	2,858			
100111496	STONE MOUNTAIN	GA		06/29/2023		710		189			189		899	899			
100111499	LADERA RANCH	CA		06/29/2023		1,567		786			786		2,353	2,353			
100111502	CRYSTAL BEACH	FL		06/29/2023		2,324		773			773		3,097	3,097			
100111505	MIAMI	FL		06/29/2023		1,326		743			743		2,069	2,069			
100111506	STONE MOUNTAIN	GA		06/29/2023		488		300			300		788	788			
100111507	AUSTIN	TX		06/29/2023		2,204		1,378			1,378		3,582	3,582			
100111508	KAUNAKAKAI	HI		06/29/2023		1,850		936			936		2,786	2,786			
100111509	STANDISH	ME		06/29/2023		2,337		864			864		3,201	3,201			
100111510	YOUNGSTOWN	OH		06/29/2023		469		334			334		803	803			
100111512	RIVERSIDE	CA		06/29/2023		1,354		803			803		2,157	2,157			
100111515	CHICAGO	IL		06/29/2023		2,438		1,809			1,809		4,247	4,247			
100111516	MIAMI	FL		06/29/2023		8,190		69			69		8,259	8,259			
100111517	BEDMINSTER	NJ		06/29/2023		281		228			228		509	509			
100111518	MONTGOMERY	AL		06/29/2023		391		206			206		597	597			
100111520	FREETOWN	IN		06/29/2023		3,078		31			31		3,109	3,109			
100111523	HARTSFIELD	GA		06/29/2023		2,896		90			90		2,986	2,986			
100111524	ETHEL	LA		06/29/2023		1,749		672			672		2,421	2,421			
100111526	LENOIR	NC		06/29/2023		3,448		48			48		3,496	3,496			
100111527	OPA LOCKA	FL		06/29/2023		723		7			7		730	730			
100111528	BELLINGHAM	WA		06/29/2023		2,411		581			581		2,992	2,992			
100111530	FREDERICK	MD		06/29/2023		950		472			472		1,422	1,422			
100111531	DECATUR	GA		06/29/2023		2,288		784			784		3,072	3,072			
100111532	FAIRHAVEN	MA		06/29/2023		1,075		456			456		1,531	1,531			
100111535	CUMMING	GA		06/29/2023		3,240		115			115		3,355	3,355			
100111538	UNIONVILLE	NY		06/29/2023		7,880		(31)			(31)		7,849	7,849			
100111541	PHILADELPHIA	PA		06/29/2023		2,234		133			133		2,367	2,367			
100111542	VIRGINIA BEACH	VA		06/29/2023		3,955		118			118		4,073	4,073			
100111543	PHILADELPHIA	PA		06/29/2023		2,536		143			143		2,679	2,679			
100111544	LAWRENCEVILLE	GA		06/29/2023		3,840		1,327			1,327		5,167	5,167			
100111545	MEMPHIS	TN		06/29/2023		905		70			70		975	975			
100111546	RIDGEWOOD	NY		06/29/2023		5,789		604			604		6,393	6,393			
100111547	COLUMBUS	OH		06/29/2023		366		267			267		633	633			
100111548	BOWIE	MD		06/29/2023		2,789		1,377			1,377		4,166	4,166			
100111549	MEMPHIS	TN		06/29/2023		598		157			157		755	755			
100111550	VINELAND	NJ		06/29/2023		276		36			36		312	312			
100111551	LORAIN	OH		06/29/2023		3,857		212			212		4,069	4,069			
100111553	SPRINGFIELD	MA		06/29/2023		2,947		500			500		3,447	3,447			
100111554	JAMAICA	NY		06/29/2023		643		564			564		1,207	1,207			
100111555	FORT LAUDERDALE	FL		06/29/2023		2,502		117			117		2,619	2,619			
100111556	NEW ORLEANS	LA		06/29/2023		1,600		793			793		2,393	2,393			
100111557	DOUGLASVILLE	GA		06/29/2023		1,133		461			461		1,594	1,594			
100111559	MARLTON	NJ		06/29/2023		2,866		488			488		3,354	3,354			
100111560	BROKEN ARROW	OK		06/29/2023		3,500		31			31		3,531	3,531			
100111563	JACKSONVILLE	FL		06/29/2023		10,256		385			385		10,641	10,641			
100111565	LITHONIA	GA		06/29/2023		929		601			601		1,530	1,530			
100111566	JACKSONVILLE	NC		06/29/2023		3,742		186			186		3,928	3,928			
100111569	AUSTELL	GA		06/29/2023		1,249		595			595		1,844	1,844			
100111570	LANCASTER	TX		06/29/2023		4,217		1,011			1,011		5,228	5,228			
100111571	OLD LYME	CT		06/29/2023		1,853		1,037			1,037		2,890	2,890			
100111572	CLARE	MI		06/29/2023		78		14			14		92	92			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111574	COVINGTON	GA		06/29/2023		1,084		575			575		1,659	1,659			
100111575	UNION CITY	GA		06/29/2023		929		229			229		1,158	1,158			
100111577	BRASELTON	GA		06/29/2023		5,413		832			832		6,245	6,245			
100111580	STRATFORD	CT		06/29/2023		715		440			440		1,155	1,155			
100111582	PEACHLAND	NC		06/29/2023		1,525		81			81		1,606	1,606			
100111584	WHITESBORO	NJ		06/29/2023		1,176		95			95		1,271	1,271			
100111585	NEWTON	NJ		06/29/2023		1,079		562			562		1,641	1,641			
100111588	HACKENSACK	NJ		06/29/2023		10,949		556			556		11,505	11,505			
100111591	ATLANTA	GA		06/29/2023		846		442			442		1,288	1,288			
100111593	RICHMOND	VA		06/29/2023		1,872		1,068			1,068		2,940	2,940			
100111594	PRINCETON	NJ		06/29/2023		2,147		39			39		2,186	2,186			
100111598	MIAMI	FL		06/29/2023		520		124			124		644	644			
100111603	BESSEMER	AL		06/29/2023		1,443		484			484		1,927	1,927			
100111605	GRANTS	NM		06/29/2023		211		34			34		245	245			
100111606	ORLANDO	FL		06/29/2023		793		185			185		978	978			
100111607	FAYETTEVILLE	GA		06/29/2023		2,352		761			761		3,113	3,113			
100111610	BIRMINGHAM	AL		06/29/2023		4,811		721			721		5,532	5,532			
100111612	GRANTS	NM		06/29/2023		194		56			56		250	250			
100111613	SAINT ALBANS	ME		06/29/2023		1,281		422			422		1,703	1,703			
100111614	PENSACOLA	FL		06/29/2023		430		192			192		622	622			
100111616	MOUNT CARMEL	PA		06/29/2023		64		33			33		97	97			
100111617	ROGERS	AR		06/29/2023		2,924		22			22		2,946	2,946			
100111618	PORTLAND	OR		06/29/2023		3,051		1,979			1,979		5,030	5,030			
100111619	TRENTON	NJ		06/29/2023		531		565			565		1,096	1,096			
100111620	COVINGTON	KY		06/29/2023		630		263			263		893	893			
100111621	PLANT CITY	FL		06/29/2023		2,601		308			308		2,909	2,909			
100111624	GARY	IN		06/29/2023		2,664		114			114		2,778	2,778			
100111625	CHICAGO HEIGHTS	IL		06/29/2023		1,099		502			502		1,601	1,601			
100111630	GOSHEN	IN		06/29/2023		2,958		851			851		3,809	3,809			
100111631	ATLANTA	GA		06/29/2023		1,882		920			920		2,802	2,802			
100111633	PHILADELPHIA	PA		06/29/2023		1,073		377			377		1,450	1,450			
100111635	WEST EDMESTON	NY		06/29/2023		18,308		2,384			2,384		20,692	20,692			
100111637	SEVERN	MD		06/29/2023		2,334		352			352		2,686	2,686			
100111638	LAKE WALES	FL		06/29/2023		441		91			91		532	532			
100111639	SHREVEPORT	LA		06/29/2023		1,970		(13)			(13)		1,957	1,957			
100111640	HAMBURG	NY		06/29/2023		988		144			144		1,132	1,132			
100111641	FITZGERALD	GA		06/29/2023		1,152							1,152	1,152			
100111642	LEESBURG	FL		06/29/2023		1,320		190			190		1,510	1,510			
100111644	WEST MEMPHIS	AR		06/29/2023		2,760		279			279		3,039	3,039			
100111645	RICHMOND	VA		06/29/2023		3,938		162			162		4,100	4,100			
100111646	WASHINGTON	DC		06/29/2023		1,527		396			396		1,923	1,923			
100111648	MIAMI	FL		06/29/2023		6,112		3,467			3,467		9,579	9,579			
100111652	CORONA	CA		06/29/2023		40,099		13,412			13,412		53,511	53,511			
100111653	MACON	GA		06/29/2023		288		29			29		317	317			
100111656	NEW MARKET	AL		06/29/2023		3,593		530			530		4,123	4,123			
100111657	SAINT LOUIS	MO		06/29/2023		377		64			64		441	441			
100111658	GOODYEAR	AZ		06/29/2023		3,502		168			168		3,670	3,670			
100111659	DAYTON	OH		06/29/2023		2,046		60			60		2,106	2,106			
100111662	BOGALUSA	LA		06/29/2023		3,302		602			602		3,904	3,904			
100111665	JOHNSTON	RI		06/29/2023		1,140		828			828		1,968	1,968			
100111668	HARTVILLE	OH		06/29/2023		4,945		69			69		5,014	5,014			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111672	HOUSTON	TX		06/29/2023		614		44			44		658	658			
100111673	BIG SPRING	TX		06/29/2023		7,588		407			407		7,995	7,995			
100111674	UTICA	MI		06/29/2023		787		22			22		809	809			
100111677	PARAMOUNT	CA		06/29/2023		2,510		145			145		2,655	2,655			
100111678	REHOBOTH BEACH	DE		06/29/2023		8,106		450			450		8,556	8,556			
100111679	ROCKFORD	IL		06/29/2023		400		34			34		434	434			
100111680	DISTRICT HEIGHTS	MD		06/29/2023		6,421		44			44		6,465	6,465			
100111683	DETROIT	MI		06/29/2023		1,119		67			67		1,186	1,186			
100111684	PLANT CITY	FL		06/29/2023		4,201		231			231		4,432	4,432			
100111685	LIMA	OH		06/29/2023		1,311		(10)			(10)		1,301	1,301			
100111688	MIAMI	FL		06/29/2023		3,314		1,066			1,066		4,380	4,380			
100111691	DEVON	PA		06/29/2023		288		209			209		497	497			
100111693	LANCASTER	SC		06/29/2023		2,879		187			187		3,066	3,066			
100111696	SACRAMENTO	CA		06/29/2023		3,266		916			916		4,182	4,182			
100111697	MIAMI	FL		06/29/2023		2,131		47			47		2,178	2,178			
100111700	NEWMARKET	NH		06/29/2023		1,861		739			739		2,600	2,600			
100111701	MILWAUKEE	WI		06/29/2023		2,555		693			693		3,248	3,248			
100111702	HESPERIA	CA		06/29/2023		5,439		144			144		5,583	5,583			
100111707	OSAGE BEACH	MO		06/29/2023		1,212		656			656		1,868	1,868			
100111708	WILMINGTON	NC		06/29/2023		3,376		91			91		3,467	3,467			
100111710	READING	PA		06/29/2023		517		15			15		532	532			
100111711	LEVITTOWN	PA		06/29/2023		5,422		158			158		5,580	5,580			
100111712	UPPER DARBY	PA		06/29/2023		1,877		110			110		1,987	1,987			
100111713	FORT LAUDERDALE	FL		06/29/2023		3,879		13			13		3,892	3,892			
100111716	JACKSON	WI		06/29/2023		1,345		(5)			(5)		1,340	1,340			
100111717	FAIRVIEW	OK		06/29/2023		223		18			18		241	241			
100111719	BROCKTON	MA		06/29/2023		7,628		1,009			1,009		8,637	8,637			
100111720	CHICAGO	IL		06/29/2023		2,049		1,525			1,525		3,574	3,574			
100111723	WILMINGTON	DE		06/29/2023		1,083		833			833		1,916	1,916			
100111726	RICHMOND HILL	GA		06/29/2023		3,152		287			287		3,439	3,439			
100111728	MEMPHIS	TN		06/29/2023		2,663		15			15		2,678	2,678			
100111730	CHARLOTTE	NC		06/29/2023		676		141			141		817	817			
100111734	LANCASTER	CA		06/29/2023		1,789		1,081			1,081		2,870	2,870			
100111735	RICHMOND	VA		06/29/2023		3,984		126			126		4,110	4,110			
100111738	MOROCCO	IN		06/29/2023		591		11			11		602	602			
100111739	ARGYLE	NY		06/29/2023		4,651		204			204		4,855	4,855			
100111741	PRAIRIEVILLE	LA		06/29/2023		2,804		1,492			1,492		4,296	4,296			
100111742	MIAMI	FL		06/29/2023		1,436		83			83		1,519	1,519			
100111743	SPOKANE	WA		06/29/2023		1,445		751			751		2,196	2,196			
100111745	SEATTLE	WA		06/29/2023		1,665		833			833		2,498	2,498			
100111746	FAIRFIELD	AL		06/29/2023		2,530		534			534		3,064	3,064			
100111747	FOUNTAIN INN	SC		06/29/2023		559		60			60		619	619			
100111749	EAGLE SPRINGS	NC		06/29/2023		615		24			24		639	639			
100111751	WILDOMAR	CA		06/29/2023		1,218		84			84		1,302	1,302			
100111752	FREMONT	CA		06/29/2023		2,331		1,225			1,225		3,556	3,556			
100111753	MELVINDALE	MI		06/29/2023		577		54			54		631	631			
100111754	DETROIT	MI		06/29/2023		700		219			219		919	919			
100111756	CHICAGO	IL		06/29/2023		937		(23)			(23)		914	914			
100111758	REDFORD	MI		06/29/2023		1,008		(6)			(6)		1,002	1,002			
100111759	FORT LAUDERDALE	FL		06/29/2023		479		13			13		492	492			
100111765	NOVI	MI		06/29/2023		8,009		290			290		8,299	8,299			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111766	TEMPERANCE	MI		06/29/2023		569		26			26		595	595			
100111767	SILVER SPRING	MD		06/29/2023		2,359		768			768		3,127	3,127			
100111768	HOUSTON	TX		06/29/2023		819		478			478		1,297	1,297			
100111770	TUCSON	AZ		06/29/2023		1,413		781			781		2,194	2,194			
100111772	OPA LOCKA	FL		06/29/2023		2,330		1,819			1,819		4,149	4,149			
100111775	BENZONIA	MI		06/29/2023		961		25			25		986	986			
100111776	LEXINGTON	NY		06/29/2023		12,991		2,623			2,623		15,614	15,614			
100111777	LAS VEGAS	NV		06/29/2023		821		170			170		991	991			
100111778	BATON ROUGE	LA		06/29/2023		1,563		714			714		2,277	2,277			
100111780	HIALEAH	FL		06/29/2023		2,916		3,543			3,543		6,459	6,459			
100111783	STERLING	IL		06/29/2023		275		63			63		338	338			
100111784	MIAMI	FL		06/29/2023		9,220		306			306		9,526	9,526			
100111785	LAS VEGAS	NV		06/29/2023		1,560		1,451			1,451		3,011	3,011			
100111787	RYDAL	GA		06/29/2023		9,038		221			221		9,259	9,259			
100111789	TRUCKEE	CA		06/29/2023		1,684		218			218		1,902	1,902			
100111790	FRANKFORT	IL		06/29/2023		7,811		135			135		7,946	7,946			
100111791	PHOENIX	AZ		06/29/2023		3,731		104			104		3,835	3,835			
100111792	TEMPLE HILLS	MD		06/29/2023		1,392		122			122		1,514	1,514			
100111793	CLEVELAND	OH		06/29/2023		3,878		3			3		3,881	3,881			
100111796	MILWAUKEE	WI		06/29/2023		866		612			612		1,478	1,478			
100111797	BRIERFIELD	AL		06/29/2023		5,801		318			318		6,119	6,119			
100111799	PINE PLAINS	NY		06/29/2023		1,732		65			65		1,797	1,797			
100111801	SAN ANTONIO	TX		06/29/2023		452		31			31		483	483			
100111802	WICHITA	KS		06/29/2023		712		(12)			(12)		700	700			
100111803	TOLEDO	OH		06/29/2023		1,993		29			29		2,022	2,022			
100111807	NEWBURGH	NY		06/29/2023		2,044		1,475			1,475		3,519	3,519			
100111809	INDIO	CA		06/29/2023		1,973		124			124		2,097	2,097			
100111810	SAINT SIMONS ISLAND	GA		06/29/2023		3,622		298			298		3,920	3,920			
100111811	LONGWOOD	FL		06/29/2023		4,098		180			180		4,278	4,278			
100111814	WASHINGTON	IN		06/29/2023		2,870		19			19		2,889	2,889			
100111815	FAYETTEVILLE	GA		06/29/2023		1,366		711			711		2,077	2,077			
100111816	EVANS CITY	PA		06/29/2023		2,654		143			143		2,797	2,797			
100111820	DODGE CITY	KS		06/29/2023		3,620		131			131		3,751	3,751			
100111822	PLANO	IL		06/29/2023		462		73			73		535	535			
100111824	CHATSWORTH	CA		06/29/2023		1,294		625			625		1,919	1,919			
100111825	HUNTINGTON	NY		06/29/2023		3,022		1,717			1,717		4,739	4,739			
100111827	LEVITTOWN	NY		06/29/2023		2,894		366			366		3,260	3,260			
100111828	LINDEN	NJ		06/29/2023		1,598		645			645		2,243	2,243			
100111830	NEWNAN	GA		06/29/2023		3,486		420			420		3,906	3,906			
100111831	CHARLOTTE	NC		06/29/2023		9,034		663			663		9,697	9,697			
100111832	RAVENNA	OH		06/29/2023		3,504		341			341		3,845	3,845			
100111834	VALLEY STREAM	NY		06/29/2023		2,618		113			113		2,731	2,731			
100111839	JONESBORO	GA		06/29/2023		683		207			207		890	890			
100111840	LIVONIA	MI		06/29/2023		9,244		487			487		9,731	9,731			
100111844	BARRINGTON	IL		06/29/2023		1,885		271			271		2,156	2,156			
100111845	SPRINGFIELD GARDENS	NY		06/29/2023		1,871		113			113		1,984	1,984			
100111846	LOS BANOS	CA		06/29/2023		2,741		1,507			1,507		4,248	4,248			
100111848	ROCKWOOD	PA		06/29/2023		289		196			196		485	485			
100111850	NEVADA	MO		06/29/2023		165		10			10		175	175			
100111851	LINCOLN PARK	MI		06/29/2023		794		471			471		1,265	1,265			
100111852	RIDGEFIELD PARK	NJ		06/29/2023		3,523		3,732			3,732		7,255	7,255			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111855	MUNSTER	IN		06/29/2023		1,348		739			739		2,087	2,087			
100111858	BRICK	NJ		06/29/2023		2,107		1,930			1,930		4,037	4,037			
100111861	MANASSAS	VA		06/29/2023		779		64			64		843	843			
100111863	GREENVILLE	AL		06/29/2023		2,381		444			444		2,825	2,825			
100111864	PHOENIX	AZ		06/29/2023		9,972		166			166		10,138	10,138			
100111866	SAINT LOUIS	MO		06/29/2023		808		397			397		1,205	1,205			
100111873	AMERICUS	GA		06/29/2023		11,096		1,922			1,922		13,018	13,018			
100111876	SNEADS	FL		06/29/2023		2,182		49			49		2,231	2,231			
100111878	EL PASO	TX		06/29/2023		1,191		233			233		1,424	1,424			
100111879	SPRINGDALE	AR		06/29/2023		8,015		343			343		8,358	8,358			
100111880	HIGH POINT	NC		06/29/2023		378		3			3		381	381			
100111882	MARCUS HOOK	PA		06/29/2023		2,100		847			847		2,947	2,947			
100111885	MYRTLE BEACH	SC		06/29/2023		1,840		1,081			1,081		2,921	2,921			
100111886	HAGERSTOWN	MD		06/29/2023		7,459		706			706		8,165	8,165			
100111887	JEFFERSON	NC		06/29/2023		1,008		51			51		1,059	1,059			
100111889	LAS VEGAS	NV		06/29/2023		555		268			268		823	823			
100111890	SOLDIERS GROVE	WI		06/29/2023		5,991		770			770		6,761	6,761			
100111891	SULPHUR	LA		06/29/2023		573		139			139		712	712			
100111892	LAUREL	MD		06/29/2023		1,275		365			365		1,640	1,640			
100111893	POTTSTOWN	PA		06/29/2023		1,670		516			516		2,186	2,186			
100111894	DES MOINES	IA		06/29/2023		853		287			287		1,140	1,140			
100111895	MISSION	KS		06/29/2023		1,036		405			405		1,441	1,441			
100111896	CHATTANOOGA	TN		06/29/2023		1,336		419			419		1,755	1,755			
100111897	HARRISBURG	PA		06/29/2023		894		236			236		1,130	1,130			
100111901	NAPERVILLE	IL		06/29/2023		2,650		1,265			1,265		3,915	3,915			
100111905	TELFORD	PA		06/29/2023		1,088		352			352		1,440	1,440			
100111908	SAINT MICHAELS	MD		06/29/2023		1,423		326			326		1,749	1,749			
100111910	LOXAHATCHEE	FL		06/29/2023		2,490		397			397		2,887	2,887			
100111911	LINDALE	TX		06/29/2023		958		210			210		1,168	1,168			
100111915	BRONX	NY		06/29/2023		2,027		796			796		2,823	2,823			
100111919	WHEATON	IL		06/29/2023		1,653		334			334		1,987	1,987			
100111920	AURORA	IL		06/29/2023		1,234		265			265		1,499	1,499			
100111923	CONCORD	NC		06/29/2023		719		246			246		965	965			
100111925	HAVERTOWN	PA		06/29/2023		8,866		1,522			1,522		10,388	10,388			
100111926	RUPERT	ID		06/29/2023		283		63			63		346	346			
100111928	VISALIA	CA		06/29/2023		1,238		141			141		1,379	1,379			
100111930	FEDERALSBURG	MD		06/29/2023		1,567		550			550		2,117	2,117			
100111933	HUGO	MN		06/29/2023		1,690		627			627		2,317	2,317			
100111938	MIDDLE RIVER	MD		06/29/2023		2,448		907			907		3,355	3,355			
100111940	ORANGE CITY	FL		06/29/2023		1,266		411			411		1,677	1,677			
100111941	UPPER DARBY	PA		06/29/2023		745		489			489		1,234	1,234			
100111944	PORTLAND	OR		06/29/2023		2,043		1,054			1,054		3,097	3,097			
100111945	NEWNAN	GA		06/29/2023		2,313		1,118			1,118		3,431	3,431			
100111947	UPPER MARLBORO	MD		06/29/2023		1,369		177			177		1,546	1,546			
100111948	WINTER GARDEN	FL		06/29/2023		3,233		1,588			1,588		4,821	4,821			
100111949	STUART	FL		06/29/2023		1,977		899			899		2,876	2,876			
100111950	LITHONIA	GA		06/29/2023		5,088		287			287		5,375	5,375			
100111951	CALERA	AL		06/29/2023		811		235			235		1,046	1,046			
100111952	TOBYHANNA	PA		06/29/2023		3,118		696			696		3,814	3,814			
100111955	MARSHALL	MO		06/29/2023		10,091		343			343		10,434	10,434			
100111959	CHANDLER	AZ		06/29/2023		714		216			216		930	930			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111960	SENOIA	GA		06/29/2023		1,087		401			401		1,488	1,488			
100111961	PIQUA	OH		06/29/2023		432		335			335		767	767			
100111962	HANOVER	PA		06/29/2023		4,465		517			517		4,982	4,982			
100111966	MANDEVILLE	LA		06/29/2023		8,533		1,666			1,666		10,199	10,199			
100111968	DECATUR	GA		06/29/2023		699		424			424		1,123	1,123			
100111970	HANSON	MA		06/29/2023		385		53			53		438	438			
100111971	VENTURA	CA		06/29/2023		8,770		1,645			1,645		10,415	10,415			
100111972	KANNAPOLIS	NC		06/29/2023		532		123			123		655	655			
100111974	SAN DIEGO	CA		06/29/2023		13,826		4,346			4,346		18,172	18,172			
100111975	PEARSON	GA		06/29/2023		1,432		612			612		2,044	2,044			
100111976	HOUSTON	TX		06/29/2023		957		292			292		1,249	1,249			
100111978	SEATTLE	WA		06/29/2023		6,191		2,165			2,165		8,356	8,356			
100111980	SAN MARCOS	CA		06/29/2023		14,584		257			257		14,841	14,841			
100111983	JAMAICA	NY		06/29/2023		2,234		3,155			3,155		5,389	5,389			
100111984	ABILENE	TX		06/29/2023		2,320		559			559		2,879	2,879			
100111985	BRENTWOOD	TN		06/29/2023		5,489		1,750			1,750		7,239	7,239			
100111987	ROCKAWAY BEACH	OR		06/29/2023		7,271		2,485			2,485		9,756	9,756			
100111991	BUFFALO	NY		06/29/2023		2,442		722			722		3,164	3,164			
100111997	ALLEN	TX		06/29/2023		3,002		770			770		3,772	3,772			
100111998	BOISE	ID		06/29/2023		8,562		2,482			2,482		11,044	11,044			
100111999	NORRISTOWN	PA		06/29/2023		1,287		290			290		1,577	1,577			
100112001	FORT WORTH	TX		06/29/2023		3,225		386			386		3,611	3,611			
100112005	SAINT LOUIS	MO		06/29/2023		1,730		378			378		2,108	2,108			
100112007	STATEN ISLAND	NY		06/29/2023		1,690		576			576		2,266	2,266			
100112011	GRAND JUNCTION	CO		06/29/2023		2,940		100			100		3,040	3,040			
100112012	JACKSON	NJ		06/29/2023		3,618		1,653			1,653		5,271	5,271			
100112014	FOLEY	AL		06/29/2023		1,032		619			619		1,651	1,651			
100112019	LEXINGTON	TN		06/29/2023		410		8			8		418	418			
100112022	COPPERAS COVE	TX		06/29/2023		1,160		62			62		1,222	1,222			
100112025	SEATTLE	WA		06/29/2023		2,651		1,360			1,360		4,011	4,011			
100112026	CHERRY HILL	NJ		06/29/2023		4,893		3,553			3,553		8,446	8,446			
100112027	FORT MILL	SC		06/29/2023		2,282		142			142		2,424	2,424			
100112028	RACINE	WI		06/29/2023		4,617		701			701		5,318	5,318			
100112029	ATCO	NJ		06/29/2023		3,209		1,152			1,152		4,361	4,361			
100112030	PORTAGE	PA		06/29/2023		3,839		383			383		4,222	4,222			
100112031	BURLESON	TX		06/29/2023		1,339		624			624		1,963	1,963			
100112032	MILWAUKEE	WI		06/29/2023		1,191		588			588		1,779	1,779			
100112033	NAZARETH	PA		06/29/2023		564		48			48		612	612			
100112034	CITRUS HEIGHTS	CA		06/29/2023		1,941		1,891			1,891		3,832	3,832			
100112035	CYPRESS	TX		06/29/2023		304		47			47		351	351			
100112037	PORT CHESTER	NY		06/29/2023		3,436		2,758			2,758		6,194	6,194			
100112038	GLEN BURNIE	MD		06/29/2023		2,045		1,680			1,680		3,725	3,725			
100112039	STAUNTON	VA		06/29/2023		1,184		135			135		1,319	1,319			
100112041	RICHARDSON	TX		06/29/2023		983		119			119		1,102	1,102			
100112043	WEST SPRINGFIELD	MA		06/29/2023		4,249		124			124		4,373	4,373			
100112044	MILWAUKEE	WI		06/29/2023		1,016		774			774		1,790	1,790			
100112045	BROOKLYN	NY		06/29/2023		2,680		1,927			1,927		4,607	4,607			
100112048	SKOKIE	IL		06/29/2023		1,900		689			689		2,589	2,589			
100112049	PHILADELPHIA	PA		06/29/2023		1,827		557			557		2,384	2,384			
100112051	CEDAR PARK	TX		06/29/2023		1,047		51			51		1,098	1,098			
100112052	DADEVILLE	AL		06/29/2023		1,774		(21)			(21)		1,753	1,753			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112053	LANSING	MI		06/29/2023		430		169			169		599	599			
100112057	ORANGE PARK	FL		06/29/2023		898		103			103		1,001	1,001			
100112058	HARVEY	LA		06/29/2023		5,160		110			110		5,270	5,270			
100112063	HANSON	MA		06/29/2023		2,742		1,570			1,570		4,312	4,312			
100112064	MIAMI	FL		06/29/2023		3,444		123			123		3,567	3,567			
100112066	ROCKAWAY PARK	NY		06/29/2023		3,517		2,470			2,470		5,987	5,987			
100112067	ATLANTA	GA		06/29/2023		2,784		1,299			1,299		4,083	4,083			
100112069	HACKETTSTOWN	NJ		06/29/2023		3,931		2,105			2,105		6,036	6,036			
100112070	LAFAYETTE	LA		06/29/2023		(5,318)		164			164		(5,154)	(5,154)			
100112071	HARDINSBURG	KY		06/29/2023		194		8			8		202	202			
100112074	DICKINSON	TX		06/29/2023		1,516		115			115		1,631	1,631			
100112075	TOPEKA	KS		06/29/2023		2,032		488			488		2,520	2,520			
100112076	KIRBYVILLE	MO		06/29/2023		4,248		2,099			2,099		6,347	6,347			
100112078	CHICAGO	IL		06/29/2023		12,517		1,023			1,023		13,540	13,540			
100112080	ELMER	NJ		06/29/2023		7,319		64			64		7,383	7,383			
100112081	HAMMOND	IN		06/29/2023		1,929		580			580		2,509	2,509			
100112082	POUGHKEEPSIE	NY		06/29/2023		2,227		2,167			2,167		4,394	4,394			
100112083	BROOKLYN	NY		06/29/2023		10,713		439			439		11,152	11,152			
100112086	HANOVER	PA		06/29/2023		1,410		13			13		1,423	1,423			
100112088	SUGAR LAND	TX		06/29/2023		874		92			92		966	966			
100112090	SOUTH BEND	IN		06/29/2023		3,841		154			154		3,995	3,995			
100112091	INDIANAPOLIS	IN		06/29/2023		3,070		791			791		3,861	3,861			
100112092	NAPERVILLE	IL		06/29/2023		6,457		2,884			2,884		9,341	9,341			
100112093	OVERLAND PARK	KS		06/29/2023		5,853		249			249		6,102	6,102			
100112096	HOUSTON	TX		06/29/2023		2,273		(13)			(13)		2,260	2,260			
100112100	COLUMBIANA	AL		06/29/2023		1,196		638			638		1,834	1,834			
100112101	HOUSTON	TX		06/29/2023		5,507		1,390			1,390		6,897	6,897			
100112103	BESSEMER	AL		06/29/2023		2,096		741			741		2,837	2,837			
100112104	ROLLING MEADOWS	IL		06/29/2023		6,108		319			319		6,427	6,427			
100112105	SAINT MARYS	GA		06/29/2023		5,817		816			816		6,633	6,633			
100112106	CALDWELL	ID		06/29/2023		2,865		65			65		2,930	2,930			
100112107	SMYRNA	DE		06/29/2023		2,153		1,112			1,112		3,265	3,265			
100112108	VINELAND	NJ		06/29/2023		1,540		1,095			1,095		2,635	2,635			
100112111	BELLEVUE	NE		06/29/2023		5,771		58			58		5,829	5,829			
100112114	PORT JERVIS	NY		06/29/2023		885		828			828		1,713	1,713			
100112117	RHOME	TX		06/29/2023		637							637	637			
100112118	NEW KENSINGTON	PA		06/29/2023		1,707		59			59		1,766	1,766			
100112119	KINGWOOD	TX		06/29/2023		4,599		82			82		4,681	4,681			
100112120	WILLIAMSBURG	OH		06/29/2023		785		55			55		840	840			
100112122	FONDA	NY		06/29/2023		1,182		66			66		1,248	1,248			
100112123	LAKELAND	FL		06/29/2023		16,588		632			632		17,220	17,220			
100112124	LEAVENWORTH	KS		06/29/2023		417		82			82		499	499			
100112126	GREENSBORO	NC		06/29/2023		4,084		412			412		4,496	4,496			
100112127	HAMPDEN	ME		06/29/2023		1,881		730			730		2,611	2,611			
100112128	SHAWNEE	OK		06/29/2023		406		6			6		412	412			
100112129	FAYETTEVILLE	NC		06/29/2023		413		46			46		459	459			
100112130	TAMPA	FL		06/29/2023		752		700			700		1,452	1,452			
100112131	SAVANNAH	GA		06/29/2023		4,405		(289)			(289)		4,116	4,116			
100112132	MIAMI	FL		06/29/2023		6,776		2,432			2,432		9,208	9,208			
100112133	JACKSONVILLE	FL		06/29/2023		2,528		1,799			1,799		4,327	4,327			
100112134	MEXICO	MO		06/29/2023		308		271			271		579	579			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112135	PHILADELPHIA	PA		06/29/2023		2,286		1,354			1,354		3,640	3,640			
100112137	MINERAL	VA		06/29/2023		4,341		508			508		4,849	4,849			
100112139	SCHENECTADY	NY		06/29/2023		853		306			306		1,159	1,159			
100112140	LANSING	MI		06/29/2023		7,142		139			139		7,281	7,281			
100112142	LA MARQUE	TX		06/29/2023		745		500			500		1,245	1,245			
100112143	JUSTIN	TX		06/29/2023		1,086		799			799		1,885	1,885			
100112144	COEUR DALENE	ID		06/29/2023		828		198			198		1,026	1,026			
100112145	WATERBURY	CT		06/29/2023		231		240			240		471	471			
100112148	ATLANTA	GA		06/29/2023		1,045		429			429		1,474	1,474			
100112149	WESLEY CHAPEL	FL		06/29/2023		472		559			559		1,031	1,031			
100112153	BRADFORD	NH		06/29/2023		1,309		183			183		1,492	1,492			
100112155	MIAMI	FL		06/29/2023		1,693		971			971		2,664	2,664			
100112156	SAINT CLOUD	FL		06/29/2023		1,985		651			651		2,636	2,636			
100112159	NAPA	CA		06/29/2023		330		34			34		364	364			
100112160	PALM BAY	FL		06/29/2023		6,040		1,012			1,012		7,052	7,052			
100112162	ROOSEVELT	NY		06/29/2023		1,456		284			284		1,740	1,740			
100112163	HOUSTON	TX		06/29/2023		773		215			215		988	988			
100112164	CASSELBERRY	FL		06/29/2023		1,268		619			619		1,887	1,887			
100112166	TAVERNIER	FL		06/29/2023		808		77			77		885	885			
100112168	KIRKLAND	WA		06/29/2023		1,691		777			777		2,468	2,468			
100112169	LIBERTY	MO		06/29/2023		836		361			361		1,197	1,169		(29)	(29)
100112171	ORLANDO	FL		06/29/2023		1,164		331			331		1,495	1,495			
100112173	VICTORIA	TX		06/29/2023		5,583		1,102			1,102		6,685	6,685			
100112175	ORLANDO	FL		06/29/2023		2,257		667			667		2,924	2,924			
100112176	SHELTON	CT		06/29/2023		930		148			148		1,078	1,078			
100112177	MIDLOTHIAN	VA		06/29/2023		550		127			127		677	677			
100112179	FAYETTEVILLE	GA		06/29/2023		3,125		74			74		3,199	3,199			
100112180	JACKSONVILLE	FL		06/29/2023		1,426		378			378		1,804	1,804			
100112183	QUINCY	FL		06/29/2023		1,475		479			479		1,954	1,954			
100112184	GREENCASTLE	PA		06/29/2023		3,836		102			102		3,938	3,938			
100112188	BROOKLYN	NY		06/29/2023		1,100		316			316		1,416	1,416			
100112190	WOODSTOCK	GA		06/29/2023		488		103			103		591	591			
100112191	COTTAGE GROVE	MN		06/29/2023		5,003		743			743		5,746	5,746			
100112195	LAWRENCE	KS		06/29/2023		606		165			165		771	771			
100112196	CHICAGO	IL		06/29/2023		3,177		327			327		3,504	3,504			
100112199	STANWOOD	WA		06/29/2023		6,470		585			585		7,055	7,055			
100112200	MARYLAND HEIG	MO		06/29/2023		939		109			109		1,048	1,048			
100112203	SAINT CHARLES	MO		06/29/2023		13,781		247			247		14,028	14,028			
100112204	MONTGOMERY	AL		06/29/2023		1,943		341			341		2,284	2,284			
100112205	HARTSELLE	AL		06/29/2023		1,730		251			251		1,981	1,981			
100112206	SOUTH ELGIN	IL		06/29/2023		3,034		2,731			2,731		5,765	5,765			
100112207	MARIETTA	OH		06/29/2023		1,877		351			351		2,228	2,228			
100112208	WETMORE	MI		06/29/2023		3,004		243			243		3,247	3,247			
100112211	CLOVER	SC		06/29/2023		2,959		890			890		3,849	3,849			
100112212	CHICAGO	IL		06/29/2023		2,174		368			368		2,542	2,542			
100112218	BINGHAMTON	NY		06/29/2023		281		78			78		359	359			
100112219	EL PASO	TX		06/29/2023		511		99			99		610	610			
100112222	LEXINGTON	GA		06/29/2023		1,055		290			290		1,345	1,345			
100112223	CHULA VISTA	CA		06/29/2023		3,877		1,710			1,710		5,587	5,587			
100112225	WILLINGBORO	NJ		06/29/2023		1,493		652			652		2,145	2,145			
100112226	PHOENIX	IL		06/29/2023		271		203			203		474	474			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112227	GILBERT	AZ		06/29/2023		2,870		1,535			1,535		4,405	4,405			
100112228	STATEN ISLAND	NY		06/29/2023		5,219		2,091			2,091		7,310	7,310			
100112229	SUWANEE	GA		06/29/2023		3,767		987			987		4,754	4,754			
100112234	NASHVILLE	TN		06/29/2023		7,110		740			740		7,850	7,850			
100112235	SONOMA	CA		06/29/2023		3,874		1,062			1,062		4,936	4,936			
100112236	MIDDLETOWN	OH		06/29/2023		2,865		414			414		3,279	3,279			
100112237	WAUKESHA	WI		06/29/2023		3,154		722			722		3,876	3,876			
100112238	MARINGOUIN	LA		06/29/2023		894		324			324		1,218	1,218			
100112239	BROWNSVILLE	PA		06/29/2023		1,162		332			332		1,494	1,494			
100112240	STOUTSVILLE	OH		06/29/2023		1,052		801			801		1,853	1,853			
100112241	TUCSON	AZ		06/29/2023		9,187		(775)			(775)		8,412	8,412			
100112242	LINDENWOLD	NJ		06/29/2023		816		206			206		1,022	1,022			
100112243	EVERETT	WA		06/29/2023		2,088		1,113			1,113		3,201	3,201			
100112246	MARIETTA	GA		06/29/2023		2,772		373			373		3,145	3,145			
100112247	LA MARQUE	TX		06/29/2023		1,848		1,034			1,034		2,882	2,882			
100112248	SACRAMENTO	CA		06/29/2023		2,340		1,283			1,283		3,623	3,623			
100112249	BRONX	NY		06/29/2023		5,843		3,963			3,963		9,806	9,806			
100112250	KANSAS CITY	MO		06/29/2023		3,686		1,131			1,131		4,817	4,817			
100112251	MOUNTLAKE TERRACE	WA		06/29/2023		2,194		503			503		2,697	2,697			
100112252	WEST CHESTER	PA		06/29/2023		2,877		1,726			1,726		4,603	4,603			
100112254	CORVALLIS	OR		06/29/2023		2,549		1,289			1,289		3,838	3,838			
100112256	RENTON	WA		06/29/2023		3,026		804			804		3,830	3,830			
100112259	METHUEN	MA		06/29/2023		7,354		1,955			1,955		9,309	9,309			
100112262	BOLINGBROOK	IL		06/29/2023		2,670		2,057			2,057		4,727	4,727			
100112264	EL MIRAGE	AZ		06/29/2023		2,085		326			326		2,411	2,411			
100112265	ARLINGTON HEIGHTS	IL		06/29/2023		978		723			723		1,701	1,701			
100112266	SPRINGBORO	OH		06/29/2023		2,800		784			784		3,584	3,584			
100112267	CASPER	WY		06/29/2023		1,333		461			461		1,794	1,794			
100112271	RESTON	VA		06/29/2023		1,116		550			550		1,666	1,666			
100112273	HOLLYWOOD	SC		06/29/2023		1,996		428			428		2,424	2,424			
100112278	SOUTH HAMILTON	MA		06/29/2023		6,749		1,318			1,318		8,067	8,067			
100112279	RICHMOND	TX		06/29/2023		3,896		2,047			2,047		5,943	5,943			
100112281	WOODLAND PARK	CO		06/29/2023		793		273			273		1,066	1,066			
100112282	SHREWSBURY	MA		06/29/2023		3,781		2,571			2,571		6,352	6,352			
100112284	KING CITY	CA		06/29/2023		2,762		184			184		2,946	2,946			
100112285	WASHINGTON	DC		06/29/2023		4,326		2,531			2,531		6,857	6,857			
100112288	PHOENIX	AZ		06/29/2023		4,184		116			116		4,300	4,300			
100112289	MIDDLE RIVER	MD		06/29/2023		6,425		443			443		6,868	6,868			
100112291	STATEN ISLAND	NY		06/29/2023		5,947		4,887			4,887		10,834	10,834			
100112292	WALDORF	MD		06/29/2023		13,202		488			488		13,690	13,690			
100112293	SABINAL	TX		06/29/2023		817		575			575		1,392	1,392			
100112294	MILWAUKEE	WI		06/29/2023		2,104		114			114		2,218	2,218			
100112296	ALEXANDRIA	VA		06/29/2023		3,273		2,096			2,096		5,369	5,369			
100112297	BALTIMORE	MD		06/29/2023		3,713		122			122		3,835	3,835			
100112299	SPRING	TX		06/29/2023		817		4			4		821	821			
100112301	BOWIE	MD		06/29/2023		3,580		3,891			3,891		7,471	7,471			
100112302	ODENTON	MD		06/29/2023		3,385		1,627			1,627		5,012	5,012			
100112303	RIVERDALE	GA		06/29/2023		981		557			557		1,538	1,538			
100112304	CENTRAL ISLIP	NY		06/29/2023		7,294		2,024			2,024		9,318	9,318			
100112306	AURORA	CO		06/29/2023		1,071		643			643		1,714	1,714			
100112307	MEMPHIS	TN		06/29/2023		1,989		75			75		2,064	2,064			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112309	LOCKPORT	NY		06/29/2023		474		100			100		574	574			
100112311	LAKE PANASOFFKEE	FL		06/29/2023		3,402		433			433		3,835	3,835			
100112312	LITTLE ROCK	AR		06/29/2023		284		(2)			(2)		282	282			
100112313	HUTCHINSON	KS		06/29/2023		787		153			153		940	940			
100112318	BLOOMINGTON	IL		06/29/2023		3,483		213			213		3,696	3,696			
100112319	POWER	MT		06/29/2023		2,367		(74)			(74)		2,293	2,293			
100112322	MIAMI	FL		06/29/2023		1,436		839			839		2,275	2,275			
100112324	HAWLEY	PA		06/29/2023		8,182		100			100		8,282	8,282			
100112326	BOSSIER CITY	LA		06/29/2023		928		670			670		1,598	1,598			
100112327	COTTAGE GROVE	MN		06/29/2023		777		55			55		832	832			
100112331	GONZALES	TX		06/29/2023		463		26			26		489	489			
100112332	DAYTONA BEACH	FL		06/29/2023		4,630		144			144		4,774	4,774			
100112333	KAUKAUNA	WI		06/29/2023		2,184		112			112		2,296	2,296			
100112335	FERNDALE	MI		06/29/2023		1,025		73			73		1,098	1,098			
100112336	MIAMI	FL		06/29/2023		483		47			47		530	530			
100112339	KANSAS CITY	MO		06/29/2023		1,104		619			619		1,723	1,723			
100112340	LEOMINSTER	MA		06/29/2023		916		1			1		917	917			
100112342	ANSON	ME		06/29/2023		239		43			43		282	282			
100112345	ORLANDO	FL		06/29/2023		3,804		252			252		4,056	4,056			
100112346	CUMMING	GA		06/29/2023		6,425		1,109			1,109		7,534	7,534			
100112347	CORAM	NY		06/29/2023		3,134		2,301			2,301		5,435	5,435			
100112348	GILBERT	PA		06/29/2023		9,578		1,193			1,193		10,771	10,771			
100112350	DESERT HOT SPRINGS	CA		06/29/2023		1,411		930			930		2,341	2,341			
100112351	JACKSONVILLE	FL		06/29/2023		1,223		79			79		1,302	1,302			
100112355	FALLBROOK	CA		06/29/2023		8,571		1,071			1,071		9,642	9,642			
100112357	EL PASO	TX		06/29/2023		2,719		3			3		2,722	2,722			
100112361	REDFORD	MI		06/29/2023		3,016		82			82		3,098	3,098			
100112362	SPOKANE	WA		06/29/2023		1,196		994			994		2,190	2,190			
100112363	WOODBRIDGE	VA		06/29/2023		1,245		44			44		1,289	1,289			
100112365	DAYTONA BEACH	FL		06/29/2023		3,732		(37)			(37)		3,695	3,695			
100112366	MERCER	PA		06/29/2023		1,163		63			63		1,226	1,226			
100112368	WEST HELENA	AR		06/29/2023		2,216		134			134		2,350	2,350			
100112369	GRETNA	LA		06/29/2023		189		23			23		212	212			
100112370	ELK MOUND	WI		06/29/2023		1,227		66			66		1,293	1,293			
100112371	COLLEGE PLACE	WA		06/29/2023		919		63			63		982	982			
100112373	FISHKILL	NY		06/29/2023		3,232		2,312			2,312		5,544	5,544			
100112374	EL PASO	TX		06/29/2023		430		53			53		483	483			
100112379	PHILADELPHIA	PA		06/29/2023		349		43			43		392	392			
100112380	SHREVEPORT	LA		06/29/2023		9,802		(51)			(51)		9,751	9,751			
100112383	SKOKIE	IL		06/29/2023		3,512		5,263			5,263		8,775	8,775			
100112384	MCDONOUGH	GA		06/29/2023		1,407		883			883		2,290	2,290			
100112385	RICHMOND	KY		06/29/2023		215		3			3		218	218			
100112387	OAKLAND	CA		06/29/2023		3,109		381			381		3,490	3,490			
100112388	LAFAYETTE	LA		06/29/2023		783		413			413		1,196	1,196			
100112389	MORRISON	TN		06/29/2023		1,906		4			4		1,910	1,910			
100112390	ITASCA	IL		06/29/2023		2,678		328			328		3,006	3,006			
100112391	CHICAGO	IL		06/29/2023		969		718			718		1,687	1,687			
100112392	SUITLAND	MD		06/29/2023		721		93			93		814	814			
100112399	RICHMOND	TX		06/29/2023		4,857		(135)			(135)		4,722	4,722			
100112400	HEMPSTEAD	NY		06/29/2023		3,262		2,606			2,606		5,868	5,868			
100112402	HESPERIA	CA		06/29/2023		1,088		32			32		1,120	1,120			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112407	HIGHLAND	IL		06/29/2023		2,577		210			210		2,787	2,787			
100112408	OMAHA	NE		06/29/2023		8,523		82			82		8,605	8,605			
100112410	WYANDANCH	NY		06/29/2023		1,746		88			88		1,834	1,834			
100112412	TRENTON	NJ		06/29/2023		3,644		240			240		3,884	3,884			
100112413	MCDONOUGH	GA		06/29/2023		8,908		3,864			3,864		12,772	12,772			
100112415	OLD BRIDGE	NJ		06/29/2023		2,913		446			446		3,359	3,359			
100112419	TRENTON	NJ		06/29/2023		1,528		106			106		1,634	1,634			
100112421	ALEXANDRIA	OH		06/29/2023		6,803		622			622		7,425	7,425			
100112422	ORLANDO	FL		06/29/2023		2,144		349			349		2,493	2,493			
100112425	LOS ANGELES	CA		06/29/2023		2,329		516			516		2,845	2,845			
100112426	COATESVILLE	PA		06/29/2023		1,182		309			309		1,491	1,491			
100112428	POLK CITY	FL		06/29/2023		1,347		520			520		1,867	1,867			
100112429	LAS VEGAS	NV		06/29/2023		3,732		805			805		4,537	4,537			
100112430	FARMINGTON	MI		06/29/2023		3,982		1,323			1,323		5,305	5,305			
100112431	FISKDALE	MA		06/29/2023		2,631		535			535		3,166	3,166			
100112432	MEMPHIS	TN		06/29/2023		1,124		275			275		1,399	1,399			
100112434	CEDAR RAPIDS	IA		06/29/2023		1,465		723			723		2,188	2,188			
100112435	NORTH BERGEN	NJ		06/29/2023		3,787		2,039			2,039		5,826	5,826			
100112437	TEMPLE	TX		06/29/2023		1,006		453			453		1,459	1,459			
100112439	WINSTON SALEM	NC		06/29/2023		614		331			331		945	945			
100112440	HAVERTOWN	PA		06/29/2023		2,013		532			532		2,545	2,545			
100112441	DUNDALK	MD		06/29/2023		1,057		144			144		1,201	1,201			
100112444	WEST COVINA	CA		06/29/2023		1,787		594			594		2,381	2,381			
100112445	COLLINSVILLE	IL		06/29/2023		937		437			437		1,374	1,374			
100112446	SANTA MONICA	CA		06/29/2023		22,355		3,249			3,249		25,604	25,604			
100112447	SPRINGFIELD	OH		06/29/2023		1,128		385			385		1,513	1,513			
100112448	SADDLE BROOK	NJ		06/29/2023		4,917		892			892		5,809	5,809			
100112449	CHESHIRE	CT		06/29/2023		1,834		718			718		2,552	2,552			
100112453	BELLEROSE	NY		06/29/2023		11,566		1,817			1,817		13,383	13,383			
100112454	CHICAGO	IL		06/29/2023		5,546		612			612		6,158	6,158			
100112455	OTIS ORCHARDS	WA		06/29/2023		1,723		341			341		2,064	2,064			
100112456	CINCINNATI	OH		06/29/2023		594		168			168		762	762			
100112457	HAVRE	MT		06/29/2023		1,257		273			273		1,530	1,530			
100112458	EAST AMHERST	NY		06/29/2023		1,474		391			391		1,865	1,865			
100112459	ELBERTON	GA		06/29/2023		1,360		808			808		2,168	2,168			
100112460	CLATSKANIE	OR		06/29/2023		5,904		878			878		6,782	6,782			
100112461	DAYTONA BEACH	FL		06/29/2023		2,724		1,021			1,021		3,745	3,745			
100112465	MONTGOMERY	AL		06/29/2023		2,812		436			436		3,248	3,248			
100112467	PAHRUMP	NV		06/29/2023		1,226		840			840		2,066	2,066			
100112469	EL DORADO	CA		06/29/2023		3,989		888			888		4,877	4,877			
100112470	FALL RIVER	MA		06/29/2023		11,470		1,095			1,095		12,565	12,565			
100112472	LITTLESTOWN	PA		06/29/2023		2,338		647			647		2,985	2,985			
100112473	PHILADELPHIA	PA		06/29/2023		559		386			386		945	945			
100112475	ALGONQUIN	IL		06/29/2023		8,077		3,402			3,402		11,479	11,479			
100112476	CHINO VALLEY	AZ		06/29/2023		11,731		894			894		12,625	12,625			
100112478	COLUMBIA	TN		06/29/2023		1,251		291			291		1,542	1,542			
100112480	WATERVILLE	OH		06/29/2023		2,958		698			698		3,656	3,656			
100112481	GLENDALE HEIGHTS	IL		06/29/2023		1,925		643			643		2,568	2,568			
100112483	RANDALLSTOWN	MD		06/29/2023		1,850		538			538		2,388	2,388			
100112484	SAINT LOUIS	MO		06/29/2023		646		264			264		910	910			
100112485	LILBURN	GA		06/29/2023		3,552		296			296		3,848	3,848			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112487	HIGHLAND MILLS	NY		06/29/2023		3,336		510			510		3,846	3,846			
100112488	RIVER EDGE	NJ		06/29/2023		3,076		582			582		3,658	3,658			
100112490	PHILADELPHIA	PA		06/29/2023		2,763		459			459		3,222	3,222			
100112491	ROMEOVILLE	IL		06/29/2023		749		549			549		1,298	1,298			
100112492	JAMAICA	NY		06/29/2023		3,034		797			797		3,831	3,831			
100112493	MANSFIELD	MA		06/29/2023		1,888		386			386		2,274	2,274			
100112494	ELGIN	IL		06/29/2023		1,973		1,198			1,198		3,171	3,171			
100112497	KANSAS CITY	MO		06/29/2023		1,689		303			303		1,992	1,992			
100112498	VERONA	PA		06/29/2023		2,116		129			129		2,245	2,245			
100112499	KANSAS CITY	KS		06/29/2023		827		244			244		1,071	1,071			
100112500	MIAMI	FL		06/29/2023		4,660		677			677		5,337	5,337			
100112502	LAKE ORION	MI		06/29/2023		6,313		228			228		6,541	6,541			
100112504	RIVERTON	IA		06/29/2023		906		315			315		1,221	1,221			
100112505	TAMPA	FL		06/29/2023		2,847		699			699		3,546	3,546			
100112506	CLEVELAND	OH		06/29/2023		1,966		1,342			1,342		3,308	3,308			
100112509	DOWNS	IL		06/29/2023		2,310		814			814		3,124	3,124			
100112510	CROUSE	NC		06/29/2023		6,727		405			405		7,132	7,132			
100112511	COLUMBIA	SC		06/29/2023		216		137			137		353	353			
100112514	BALDWIN	GA		06/29/2023		1,972		1,349			1,349		3,321	3,321			
100112517	MISSOURI CITY	TX		06/29/2023		4,608		490			490		5,098	5,098			
100112518	SHIRLEY	NY		06/29/2023		10,314		1,957			1,957		12,271	12,271			
100112520	BALTIMORE	MD		06/29/2023		211		221			221		432	432			
100112521	PHILADELPHIA	PA		06/29/2023		426		312			312		738	738			
100112522	BALTIMORE	MD		06/29/2023		2,103		378			378		2,481	2,481			
100112524	NEW BOSTON	NH		06/29/2023		3,728		839			839		4,567	4,567			
100112525	GILFORD	NH		06/29/2023		3,498		1,547			1,547		5,045	5,045			
100112529	ALLENTOWN	PA		06/29/2023		987		45			45		1,032	1,032			
100112530	NORTH MIAMI BEACH	FL		06/29/2023		6,854		379			379		7,233	7,233			
100112531	LOUISVILLE	KY		06/29/2023		2,407		1,332			1,332		3,739	3,739			
100112532	VIRGINIA BEACH	VA		06/29/2023		1,332		478			478		1,810	1,810			
100112533	PORTLAND	OR		06/29/2023		7,731		790			790		8,521	8,521			
100112534	ESTILL SPRINGS	TN		06/29/2023		1,124		516			516		1,640	1,640			
100112536	MENTOR	OH		06/29/2023		999		199			199		1,198	1,198			
100112542	GAITHERSBURG	MD		06/29/2023		5,657		477			477		6,134	6,134			
100112544	WEST FRANKFORT	IL		06/29/2023		4,205		111			111		4,316	4,316			
100112545	ELKMONT	AL		06/29/2023		2,116		93			93		2,209	2,209			
100112547	MOUNT VERNON	NY		06/29/2023		16,361		2,242			2,242		18,603	18,603			
100112548	HAVANA	FL		06/29/2023		6,146		464			464		6,610	6,610			
100112551	CLEVELAND	OH		06/29/2023		3,092		528			528		3,620	3,620			
100112552	GONZALES	LA		06/29/2023		1,238		56			56		1,294	1,294			
100112553	PINE BLUFF	AR		06/29/2023		1,346		38			38		1,384	1,384			
100112554	GASTONIA	NC		06/29/2023		2,393		60			60		2,453	2,453			
100112555	TARBORO	NC		06/29/2023		418		248			248		666	666			
100112557	FRANKFORT	IN		06/29/2023		604		245			245		849	849			
100112558	MANTECA	CA		06/29/2023		9,307		85			85		9,392	9,392			
100112559	RED LION	PA		06/29/2023		1,903		1,158			1,158		3,061	3,061			
100112560	LITHONIA	GA		06/29/2023		1,875		727			727		2,602	2,602			
100112561	NEW KENT	VA		06/29/2023		763		489			489		1,252	1,252			
100112563	RANDALLSTOWN	MD		06/29/2023		6,635		461			461		7,096	7,096			
100112564	BOSTON	MA		06/29/2023		7,279		497			497		7,776	7,776			
100112565	FORT LAUDERDALE	FL		06/29/2023		497		410			410		907	907			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112566	HERINGTON	KS		06/29/2023		1,430		95			95		1,525	1,525			
100112567	KOKOMO	IN		06/29/2023		1,596		118			118		1,714	1,714			
100112568	BOWIE	MD		06/29/2023		2,289		1,194			1,194		3,483	3,483			
100112570	ORANGE PARK	FL		06/29/2023		1,281		53			53		1,334	1,334			
100112571	MOUNT LAUREL	NJ		06/29/2023		1,543		1,117			1,117		2,660	2,660			
100112573	INDEPENDENCE	IA		06/29/2023		299		43			43		342	342			
100112577	GRAY	ME		06/29/2023		2,145		908			908		3,053	3,053			
100112579	PHILADELPHIA	PA		06/29/2023		2,525		152			152		2,677	2,677			
100112581	WARNER ROBINS	GA		06/29/2023		326		14			14		340	340			
100112583	BUSHKILL	PA		06/29/2023		1,694		1,589			1,589		3,283	3,283			
100112584	HESPERIA	CA		06/29/2023		1,663		1,010			1,010		2,673	2,673			
100112585	KULPMONT	PA		06/29/2023		825		(12)			(12)		813	813			
100112587	TURBEVILLE	SC		06/29/2023		1,203		791			791		1,994	1,994			
100112588	GUYTON	GA		06/29/2023		598		407			407		1,005	1,005			
100112590	CUMBERLAND	MD		06/29/2023		375		20			20		395	395			
100112595	MOUNT LAUREL	NJ		06/29/2023		20,886		11,906			11,906		32,792	32,781		(11)	(11)
100112596	MIAMI	FL		06/29/2023		1,268		956			956		2,224	2,224			
100112598	BAKERSFIELD	CA		06/29/2023		13,132		945			945		14,077	14,077			
100112599	PHILADELPHIA	PA		06/29/2023		945		522			522		1,467	1,467			
100112601	THE WOODLANDS	TX		06/29/2023		4,340		3			3		4,343	4,343			
100112602	COLUMBIA	KY		06/29/2023		1,372		361			361		1,733	1,733			
100112604	DEER PARK	NY		06/29/2023		2,440		1,581			1,581		4,021	4,021			
100112608	YUCCA VALLEY	CA		06/29/2023		2,319		1,519			1,519		3,838	3,838			
100112609	WILLISTON	VT		06/29/2023		4,578		341			341		4,919	4,919			
100112611	GASTONIA	NC		06/29/2023		6,280		191			191		6,471	6,471			
100112612	YUMA	AZ		06/29/2023		1,567		92			92		1,659	1,659			
100112615	LANCASTER	PA		06/29/2023		628		593			593		1,221	1,221			
100112617	HOUMA	LA		06/29/2023		1,890		808			808		2,698	2,698			
100112621	BALTIMORE	MD		06/29/2023		2,553		160			160		2,713	2,713			
100112622	LANCASTER	PA		06/29/2023		528		47			47		575	575			
100112623	WOODBRIDGE	VA		06/29/2023		1,552		(19)			(19)		1,533	1,533			
100112624	MARION	VA		06/29/2023		359		257			257		616	616			
100112625	COLUMBIA	SC		06/29/2023		1,039		135			135		1,174	1,174			
100112626	MONTROSE	MI		06/29/2023		2,409		98			98		2,507	2,507			
100112628	OKLAHOMA CITY	OK		06/29/2023		19,449		(541)			(541)		18,908	18,908			
100112632	ALEXANDRIA	VA		06/29/2023		3,428		1,834			1,834		5,262	5,262			
100112633	MIDLAND	TX		06/29/2023		3,003		102			102		3,105	3,105			
100112634	GRAY	GA		06/29/2023		2,496		482			482		2,978	2,978			
100112635	WARREN	MI		06/29/2023		508		500			500		1,008	1,008			
100112636	DALTON	GA		06/29/2023		1,430		613			613		2,043	2,043			
100112637	NEOSHO	MO		06/29/2023		769		44			44		813	813			
100112639	HARRISBURG	PA		06/29/2023		248		139			139		387	387			
100112640	DALLAS	TX		06/29/2023		1,648		249			249		1,897	1,897			
100112641	CALEDONIA	MO		06/29/2023		712		19			19		731	731			
100112643	BATON ROUGE	LA		06/29/2023		1,623		193			193		1,816	1,816			
100112644	RINGWOOD	NJ		06/29/2023		1,946		1,504			1,504		3,450	3,450			
100112648	PALM SPRINGS	CA		06/29/2023		10,779		(279)			(279)		10,500	10,500			
100112649	WARNER ROBINS	GA		06/29/2023		6,762		374			374		7,136	7,136			
100112650	WINSTON SALEM	NC		06/29/2023		635		62			62		697	697			
100112651	INDIANA	PA		06/29/2023		3,478		90			90		3,568	3,568			
100112652	YUMA	AZ		06/29/2023		3,952		129			129		4,081	4,081			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112654	SPRINGFIELD	VT		06/29/2023		950		504			504		1,454	1,454			
100112659	ROCKVILLE	MD		06/29/2023		2,031		172			172		2,203	2,203			
100112662	PITTSBURGH	PA		06/29/2023		406		35			35		441	441			
100112664	HIGHLANDS	NJ		06/29/2023		8,354		1,066			1,066		9,420	9,420			
100112665	GREENVILLE	GA		06/29/2023		1,562		(64)			(64)		1,498	1,498			
100112666	WALDEN	NY		06/29/2023		1,199		1,299			1,299		2,498	2,498			
100112668	MILWAUKEE	WI		06/29/2023		332		449			449		781	781			
100112669	WINGATE	NC		06/29/2023		1,793		(7)			(7)		1,786	1,786			
100112671	CHARLESTON	SC		06/29/2023		1,387		888			888		2,275	2,275			
100112672	CLEVELAND	OH		06/29/2023		918		587			587		1,505	1,505			
100112676	SPOTSYLVANIA	VA		06/29/2023		3,136		924			924		4,060	4,060			
100112677	LAKE ARIEL	PA		06/29/2023		5,189		194			194		5,383	5,383			
100112678	DESERT HOT SPRINGS	CA		06/29/2023		1,453		1,155			1,155		2,608	2,608			
100112679	THOROFARE	NJ		06/29/2023		1,452		827			827		2,279	2,279			
100112680	DANIA BEACH	FL		06/29/2023		1,622		799			799		2,421	2,421			
100112681	MANASSAS	VA		06/29/2023		6,094		38			38		6,132	6,132			
100112682	ALTAMONTE SPRINGS	FL		06/29/2023		1,185		727			727		1,912	1,912			
100112683	LITTLE FALLS	NY		06/29/2023		238		344			344		582	582			
100112684	FAIRVIEW	PA		06/29/2023		6,367		984			984		7,351	7,351			
100112685	HAMPTON	VA		06/29/2023		2,682		37			37		2,719	2,719			
100112686	HAMPTON	VA		06/29/2023		2,092		(124)			(124)		1,968	1,968			
100112689	BOWIE	MD		06/29/2023		4,636		2,749			2,749		7,385	7,385			
100112690	MILWAUKEE	WI		06/29/2023		2,308		582			582		2,890	2,890			
100112691	TROUTMAN	NC		06/29/2023		648		36			36		684	684			
100112695	ST PETERS	MO		06/29/2023		883		260			260		1,143	1,143			
100112697	MONTGOMERY	AL		06/29/2023		809		421			421		1,230	1,230			
100112698	BRADENTON	FL		06/29/2023		1,304		917			917		2,221	2,221			
100112699	MONTVILLE	NJ		06/29/2023		6,151		603			603		6,754	6,754			
100112700	LEXINGTON	SC		06/29/2023		2,636		333			333		2,969	2,969			
100112701	BRANDYWINE	MD		06/29/2023		2,290		1,148			1,148		3,438	3,438			
100112702	NEWPORT NEWS	VA		06/29/2023		2,448		723			723		3,171	3,171			
100112703	FORDYCE	AR		06/29/2023		268		66			66		334	334			
100112704	RUTLAND	VT		06/29/2023		941		343			343		1,284	1,284			
100112705	UKIAH	CA		06/29/2023		4,852		915			915		5,767	5,767			
100112709	SAN LUIS	AZ		06/29/2023		822		512			512		1,334	1,334			
100112710	BERKELEY HEIGHTS	NJ		06/29/2023		4,076		2,503			2,503		6,579	6,579			
100112713	GAINESVILLE	GA		06/29/2023		1,981		981			981		2,962	2,962			
100112717	SYLMAR	CA		06/29/2023		2,544		1,424			1,424		3,968	3,968			
100112718	SANTA ANA	CA		06/29/2023		3,612		1,989			1,989		5,601	5,601			
100112719	PIERMONT	NY		06/29/2023		5,209		2,137			2,137		7,346	7,346			
100112720	FOLSOM	CA		06/29/2023		3,341		2,101			2,101		5,442	5,442			
100112723	LADERA RANCH	CA		06/29/2023		3,150		1,164			1,164		4,314	4,314			
100112726	MARIETTA	GA		06/29/2023		4,567		586			586		5,153	5,153			
100112727	ANTIOCH	CA		06/29/2023		2,734		1,590			1,590		4,324	4,324			
100112729	SAINT GEORGE	SC		06/29/2023		1,171		60			60		1,231	1,231			
100112731	ST LOUIS	MO		06/29/2023		10,966		299			299		11,265	11,265			
100112734	COTATI	CA		06/29/2023		20,944		869			869		21,813	21,813			
100112735	BOISE	ID		06/29/2023		4,886		523			523		5,409	5,409			
100112737	BOISE	ID		06/29/2023		3,038		344			344		3,382	3,382			
100112739	GILBERT	AZ		06/29/2023		1,667		604			604		2,271	2,271			
100112741	DAWSONVILLE	GA		06/29/2023		1,348		386			386		1,734	1,734			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112745	HONOLULU	HI		06/29/2023		4,550		2,664			2,664		7,214	7,214			
100112750	EL CAJON	CA		06/29/2023		2,999		1,596			1,596		4,595	4,595			
100112752	CHARLESTON	SC		06/29/2023		4,307		404			404		4,711	4,711			
100112753	CHICAGO	IL		06/29/2023		776		538			538		1,314	1,314			
100112754	ROMULUS	MI		06/29/2023		3,321		917			917		4,238	4,238			
100112759	FARMINGTON HILLS	MI		06/29/2023		7,533		2,057			2,057		9,590	9,590			
100112760	FAIRFIELD	CT		06/29/2023		13,835		1,041			1,041		14,876	14,876			
100112762	LOS ANGELES AREA	CA		06/29/2023		9,563		3,571			3,571		13,134	13,134			
100112764	MOORESVILLE	NC		06/29/2023		5,298		1,386			1,386		6,684	6,684			
100112766	NAPLES	FL		06/29/2023		5,945		378			378		6,323	6,323			
100112768	WENTZVILLE	MO		06/29/2023		2,618		942			942		3,560	3,560			
100112771	ROSEDALE	NY		06/29/2023		12,415		1,108			1,108		13,523	13,523			
100112772	HANFORD	CA		06/29/2023		8,342		834			834		9,176	9,176			
100112774	SHREVEPORT	LA		06/29/2023		1,836		(46)			(46)		1,790	1,790			
100112775	CONYERS	GA		06/29/2023		4,013		(111)			(111)		3,902	3,902			
100112778	CHICAGO	IL		06/29/2023		1,348		631			631		1,979	1,979			
100112782	SAUK VILLAGE	IL		06/29/2023		1,195		384			384		1,579	1,579			
100112784	EDGEMOOR	SC		06/29/2023		455		26			26		481	481			
100112785	LUMBER BRIDGE	NC		06/29/2023		653		324			324		977	977			
100112787	MEMPHIS	TN		06/29/2023		2,860		132			132		2,992	2,992			
100112788	COPIAGUE	NY		06/29/2023		3,181		2,563			2,563		5,744	5,744			
100112798	BROCKTON	MA		06/29/2023		8,297		1,732			1,732		10,029	10,029			
100112799	WAIALUA	HI		06/29/2023		3,731		185			185		3,916	3,916			
100112800	MASTIC BEACH	NY		06/29/2023		6,917		603			603		7,520	7,520			
100112801	DANVILLE	IL		06/29/2023		2,194		958			958		3,152	3,152			
100112804	PARK FOREST	IL		06/29/2023		3,303		663			663		3,966	3,966			
100112806	EAST AURORA	NY		06/29/2023		10,076		2,764			2,764		12,840	12,840			
100112808	GARDEN CITY	MI		06/29/2023		1,231		811			811		2,042	2,042			
100112809	FORT LAUDERDALE	FL		06/29/2023		3,064		125			125		3,189	3,189			
100112812	HAYWARD	CA		06/29/2023		16,942		908			908		17,850	17,850			
100112813	PELL CITY	AL		06/29/2023		490		21			21		511	511			
100112814	SOUTH HOLLAND	IL		06/29/2023		5,747		647			647		6,394	6,394			
100112815	TRENTON	NJ		06/29/2023		336		22			22		358	358			
100112816	CHICAGO	IL		06/29/2023		7,462		475			475		7,937	7,937			
100112817	CHICAGO	IL		06/29/2023		4,932		586			586		5,518	5,518			
100112819	TAHLEQUAH	OK		06/29/2023		986		24			24		1,010	1,010			
100112820	PALATINE	IL		06/29/2023		3,609		930			930		4,539	4,539			
100112822	ROUND LAKE	IL		06/29/2023		5,056		151			151		5,207	5,207			
100112825	UPPER DARBY	PA		06/29/2023		1,100		375			375		1,475	1,475			
100112826	LITTLE ROCK	AR		06/29/2023		3,414		(287)			(287)		3,127	3,127			
100112831	WESLACO	TX		06/29/2023		2,834		(78)			(78)		2,756	2,756			
100112834	CHICAGO	IL		06/29/2023		619		66			66		685	685			
100112835	ANTELOPE	CA		06/29/2023		5,185		906			906		6,091	6,091			
100112836	CAROL STREAM	IL		06/29/2023		1,447		882			882		2,329	2,329			
100112837	YORK	PA		06/29/2023		1,414		683			683		2,097	2,097			
100112839	CHICAGO	IL		06/29/2023		1,498		564			564		2,062	2,062			
100112841	CARPENTERSVILLE	IL		06/29/2023		1,594		267			267		1,861	1,861			
100112843	SOUTH CHICAGO HEIGHTS	IL		06/29/2023		4,782		692			692		5,474	5,474			
100112844	LOS ANGELES	CA		06/29/2023		9,193		936			936		10,129	10,129			
100112846	LIBERTY	NY		06/29/2023		4,108		(235)			(235)		3,873	3,873			
100112847	WILKES BARRE	PA		06/29/2023		1,981		(135)			(135)		1,846	1,846			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112852	KANSAS CITY	MO		06/29/2023		3,981		179			179		4,160	4,160			
100112854	ROCK RAPIDS	IA		06/29/2023		2,378		47			47		2,425	2,425			
100112855	PHILADELPHIA	PA		06/29/2023		2,979		2,200			2,200		5,179	5,179			
100112856	DOWNEY	CA		06/29/2023		3,949		225			225		4,174	4,174			
100112858	TRENTON	NJ		06/29/2023		3,072		(63)			(63)		3,009	3,009			
100112860	PHILADELPHIA	PA		06/29/2023		6,637		444			444		7,081	7,081			
100112861	FREDERICKSBUR	VA		06/29/2023		15,074		475			475		15,549	15,549			
100112862	ODENVILLE	AL		06/29/2023		458		10			10		468	468			
100112863	FERNLEY	NV		06/29/2023		3,107		(244)			(244)		2,863	2,863			
100112864	SAN JACINTO	CA		06/29/2023		4,391		197			197		4,588	4,588			
100112865	MELBOURNE	FL		06/29/2023		1,798		721			721		2,519	2,519			
100112866	STOCKTON	CA		06/29/2023		5,574		287			287		5,861	5,861			
100112867	WICHITA	KS		06/29/2023		3,236		23			23		3,259	3,259			
100112869	DEARBORN HEIGHTS	MI		06/29/2023		1,911		110			110		2,021	2,021			
100112872	WINDERMERE	FL		06/29/2023		39,556		9,507			9,507		49,063	49,063			
100112874	TOBYHANNA	PA		06/29/2023		2,025		822			822		2,847	2,847			
100112875	NEWBERRY SPRINGS	CA		06/29/2023		3,105		(22)			(22)		3,083	3,083			
100112876	GREENFIELD	WI		06/29/2023		11,444		(1,113)			(1,113)		10,331	10,331			
100112879	DAYTON	OH		06/29/2023		5,096		(78)			(78)		5,018	5,018			
100112880	WAUKEGAN	IL		06/29/2023		4,221		261			261		4,482	4,482			
100112881	BOCA RATON	FL		06/29/2023		3,565		2,032			2,032		5,597	5,597			
100112882	REDFORD	MI		06/29/2023		1,964		114			114		2,078	2,078			
100112883	CHICKASAW	AL		06/29/2023		2,655		37			37		2,692	2,692			
100112886	MUNCIE	IN		06/29/2023		3,103		265			265		3,368	3,368			
100112887	BAKERSFIELD	CA		06/29/2023		14,701		732			732		15,433	15,433			
100112891	PLEASANT PLAI	OH		06/29/2023		860		214			214		1,074	1,074			
100112893	FLAGLER BEACH	FL		06/29/2023		2,720		934			934		3,654	3,654			
100112894	DELTONA	FL		06/29/2023		3,016		48			48		3,064	3,064			
100112896	SICKLERVILLE	NJ		06/29/2023		1,033		521			521		1,554	1,554			
100112897	LANSING	IL		06/29/2023		3,827		1,772			1,772		5,599	5,599			
100112899	LONG BEACH	CA		06/29/2023		2,280		313			313		2,593	2,593			
100112900	MIAMI	FL		06/29/2023		5,758		297			297		6,055	6,055			
100112901	KINGSTON	MA		06/29/2023		2,951		1,052			1,052		4,003	4,003			
100112903	TUCSON	AZ		06/29/2023		4,423		40			40		4,463	4,463			
100112904	FORT LAUDERDALE	FL		06/29/2023		43,066		3,041			3,041		46,107	46,107			
100112905	DETROIT	MI		06/29/2023		611		683			683		1,294	1,294			
100112906	OPA LOCKA	FL		06/29/2023		3,409		131			131		3,540	3,540			
100112907	DES MOINES	IA		06/29/2023		2,229		129			129		2,358	2,358			
100112909	PHOENIX	AZ		06/29/2023		1,723		103			103		1,826	1,826			
100112911	WAPATO	WA		06/29/2023		12,055		(3)			(3)		12,052	12,052			
100112912	MONTGOMERY	AL		06/29/2023		3,186		(75)			(75)		3,111	3,111			
100112913	VALRICO	FL		06/29/2023		1,619		1,312			1,312		2,931	2,931			
100112914	WORCESTER	MA		06/29/2023		2,283		1,753			1,753		4,036	4,036			
100112915	MODESTO	CA		06/29/2023		2,584		139			139		2,723	2,723			
100112918	NORTH LAUDERDALE	FL		06/29/2023		5,766		154			154		5,920	5,920			
100112920	CLEARWATER	FL		06/29/2023		1,239		252			252		1,491	1,491			
100112923	MASTIC	NY		06/29/2023		1,617		1,889			1,889		3,506	3,506			
100112924	GAINESVILLE	FL		06/29/2023		10,749		1,004			1,004		11,753	11,753			
100112926	NORTH BRUNSWICK	NJ		06/29/2023		7,119		332			332		7,451	7,451			
100112927	DAYTON	OH		06/29/2023		2,676		86			86		2,762	2,762			
100112928	AUGUSTA	GA		06/29/2023		1,965		(54)			(54)		1,911	1,911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112929	ORLANDO	FL		06/29/2023		1,189		96			96		1,285	1,285			
100112930	MIDWEST CITY	OK		06/29/2023		3,605		(55)			(55)		3,550	3,550			
100112931	KENOSHA	WI		06/29/2023		4,264		168			168		4,432	4,432			
100112933	ABILENE	KS		06/29/2023		7,292		(501)			(501)		6,791	6,791			
100112936	CHICAGO	IL		06/29/2023		3,885		(151)			(151)		3,734	3,734			
100112937	HOWARD	PA		06/29/2023		2,772		44			44		2,816	2,816			
100112938	SHADOW HILLS	CA		06/29/2023		12,757		786			786		13,543	13,543			
100112940	BATON ROUGE	LA		06/29/2023		2,615		(278)			(278)		2,337	2,337			
100112943	PITTSBURGH	PA		06/29/2023		2,169		56			56		2,225	2,225			
100112945	SAINT LOUIS	MO		06/29/2023		2,359		169			169		2,528	2,528			
100112947	CLEVELAND	OK		06/29/2023		1,942		65			65		2,007	2,007			
100112948	MIAMI	FL		06/29/2023		1,841		47			47		1,888	1,888			
100112950	MIDDLETOWN	NY		06/29/2023		1,300		1,103			1,103		2,403	2,403			
100112952	WESTON	FL		06/29/2023		3,268		371			371		3,639	3,639			
100112953	MELBOURNE	FL		06/29/2023		976		559			559		1,535	1,535			
100112954	OHATCHEE	AL		06/29/2023		2,109		(14)			(14)		2,095	2,095			
100112955	JAMESVILLE	NC		06/29/2023		1,411		46			46		1,457	1,457			
100112957	LOS ANGELES	CA		06/29/2023		2,281		136			136		2,417	2,417			
100112959	DETROIT	MI		06/29/2023		4,434		(440)			(440)		3,994	3,994			
100112960	BLUE ISLAND	IL		06/29/2023		3,232		1,128			1,128		4,360	4,360			
100112963	SUN VALLEY	NV		06/29/2023		8,797		(231)			(231)		8,566	8,566			
100112964	AMITYVILLE	NY		06/29/2023		3,420		(91)			(91)		3,329	3,329			
100112966	NEW MILFORD	CT		06/29/2023		13,066		609			609		13,675	13,675			
100112968	ATLANTA	GA		06/29/2023		1,878		429			429		2,307	2,307			
100112969	PEMBROKE PINES	FL		06/29/2023		622		55			55		677	677			
100112970	EAST PATCHOGUE	NY		06/29/2023		2,506		894			894		3,400	3,400			
100112971	CALLAHAN	FL		06/29/2023		6,139		221			221		6,360	6,360			
100112972	PHILADELPHIA	PA		06/29/2023		4,089		4,867			4,867		8,956	8,956			
100112974	HYATTSVILLE	MD		06/29/2023		991		828			828		1,819	1,819			
100112975	NEW MILFORD	CT		06/29/2023		3,850		242			242		4,092	4,092			
100112976	CHICAGO	IL		06/29/2023		4,518		2,351			2,351		6,869	6,869			
100112977	PERTH AMBOY	NJ		06/29/2023		3,287		596			596		3,883	3,883			
100112978	PORT SAINT LUCIE	FL		06/29/2023		3,533		1,303			1,303		4,836	4,836			
100112980	COLUMBUS	OH		06/29/2023		416		120			120		536	536			
100112982	MIAMI	FL		06/29/2023		1,578		639			639		2,217	2,217			
100112983	BALTIMORE	MD		06/29/2023		2,816		695			695		3,511	3,511			
100112985	CHICAGO	IL		06/29/2023		1,914		546			546		2,460	2,460			
100112986	JACKSONVILLE	FL		06/29/2023		1,347		429			429		1,776	1,776			
100112987	BURBANK	IL		06/29/2023		2,581		1,166			1,166		3,747	3,747			
100112991	MILWAUKEE	WI		06/29/2023		2,646		373			373		3,019	3,019			
100112992	CHICAGO	IL		06/29/2023		2,302		115			115		2,417	2,417			
100112995	LACEY	WA		06/29/2023		3,192		935			935		4,127	4,127			
100112996	HOFFMAN ESTATES	IL		06/29/2023		5,443		1,485			1,485		6,928	6,928			
100112997	HUDSON	FL		06/29/2023		3,016		544			544		3,560	3,560			
100112999	SAN BERNARDINO	CA		06/29/2023		1,822		791			791		2,613	2,613			
100113001	BALTIMORE	MD		06/29/2023		1,307		369			369		1,676	1,676			
100113003	RAISIN CITY	CA		06/29/2023		5,029		630			630		5,659	5,659			
100113007	OMAHA	NE		06/29/2023		1,219		13			13		1,232	1,232			
100113008	EUCLID	OH		06/29/2023		592		397			397		989	989			
100113010	FOREST PARK	IL		06/29/2023		838		589			589		1,427	1,427			
100113012	FOREST PARK	IL		06/29/2023		1,612		1,916			1,916		3,528	3,528			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113013	WORCESTER	MA		06/29/2023		2,505		555			555		3,060	3,060			
100113015	RIVERVIEW	FL		06/29/2023		2,879		(34)			(34)		2,845	2,845			
100113019	RIPLEY	TN		06/29/2023		2,661		(159)			(159)		2,502	2,502			
100113020	WESLEY CHAPEL	FL		06/29/2023		2,718		929			929		3,647	3,647			
100113021	MONTICELLO	AR		06/29/2023		491		4			4		495	495			
100113025	CASSVILLE	WI		06/29/2023		434		(20)			(20)		414	414			
100113026	MUSKOGEE	OK		06/29/2023		853		(63)			(63)		790	790			
100113030	LOCUST FORK	AL		06/29/2023		1,164		133			133		1,297	1,297			
100113031	DREXEL HILL	PA		06/29/2023		967		382			382		1,349	1,349			
100113032	PALM BAY	FL		06/29/2023		1,520		587			587		2,107	2,107			
100113034	BESSEMER	AL		06/29/2023		167		(23)			(23)		144	144			
100113035	RIDGECREST	CA		06/29/2023		2,174		91			91		2,265	2,265			
100113036	DAVIE	FL		06/29/2023		3,095		828			828		3,923	3,923			
100113038	CANTON	GA		06/29/2023		1,111		267			267		1,378	1,378			
100113040	WEST HAZLETON	PA		06/29/2023		4,454		582			582		5,036	5,036			
100113042	CORAL SPRINGS	FL		06/29/2023		11,788		2,273			2,273		14,061	14,061			
100113043	BALTIMORE	MD		06/29/2023		445		367			367		812	812			
100113044	DOTHAN	AL		06/29/2023		1,229		283			283		1,512	1,512			
100113046	MOUNT PLEASANT	OH		06/29/2023		1,365		221			221		1,586	1,586			
100113048	NORTH LAS VEGAS	NV		06/29/2023		4,333		1,115			1,115		5,448	5,448			
100113049	TONEY	AL		06/29/2023		2,860		251			251		3,111	3,111			
100113051	BROOKLYN	NY		06/29/2023		6,029		1,816			1,816		7,845	7,845			
100113052	ST PETERSBURG	FL		06/29/2023		741		170			170		911	911			
100113054	ALACHUA	FL		06/29/2023		1,930		748			748		2,678	2,678			
100113056	MILWAUKEE	WI		06/29/2023		6,800		305			305		7,105	7,105			
100113057	WARNER ROBINS	GA		06/29/2023		975		498			498		1,473	1,473			
100113058	FORT LAUDERDALE	FL		06/29/2023		938		629			629		1,567	1,567			
100113060	DOUGLASVILLE	GA		06/29/2023		5,720		818			818		6,538	6,538			
100113061	JONES	AL		06/29/2023		1,800		619			619		2,419	2,419			
100113063	COVINGTON	GA		06/29/2023		2,296		1,090			1,090		3,386	3,386			
100113064	STONE MOUNTAIN	GA		06/29/2023		3,318		566			566		3,884	3,884			
100113065	SOUTH OZONE PARK	NY		06/29/2023		3,340		499			499		3,839	3,839			
100113066	OKLAHOMA CITY	OK		06/29/2023		1,184		358			358		1,542	1,542			
100113067	RIO RANCHO	NM		06/29/2023		3,702		1,396			1,396		5,098	5,098			
100113071	STATEN ISLAND	NY		06/29/2023		4,367		2,392			2,392		6,759	6,759			
100113072	HANOVER	PA		06/29/2023		1,976		962			962		2,938	2,938			
100113073	CHICAGO	IL		06/29/2023		4,361		1,913			1,913		6,274	6,274			
100113074	LOGANVILLE	GA		06/29/2023		1,943		847			847		2,790	2,790			
100113075	HUNTINGTON	NY		06/29/2023		3,309		1,642			1,642		4,951	4,951			
100113079	CHICAGO	IL		06/29/2023		1,513		711			711		2,224	2,224			
100113080	COVINGTON	GA		06/29/2023		1,697		553			553		2,250	2,250			
100113084	SNELLVILLE	GA		06/29/2023		1,853		723			723		2,576	2,576			
100113088	KNOXVILLE	TN		06/29/2023		3,622		960			960		4,582	4,582			
100113090	ANAHEIM	CA		06/29/2023		5,527		3,101			3,101		8,628	8,628			
100113093	ALBUQUERQUE	NM		06/29/2023		2,835		845			845		3,680	3,680			
100113094	ADAIRSVILLE	GA		06/29/2023		2,553		239			239		2,792	2,792			
100113098	VAN ETTEN	NY		06/29/2023		1,271		620			620		1,891	1,891			
100113099	DALLAS	GA		06/29/2023		2,287		973			973		3,260	3,260			
100113100	SCOTTS VALLEY	CA		06/29/2023		6,392		3,385			3,385		9,777	9,777			
100113101	LITHONIA	GA		06/29/2023		1,211		659			659		1,870	1,870			
100113102	JONESBORO	GA		06/29/2023		417		488			488		905	905			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113103	FLORISSANT	MO		06/29/2023		1,697		790			790		2,487	2,487			
100113104	DOUGLASVILLE	GA		06/29/2023		1,024		800			800		1,824	1,824			
100113107	GLENDORA	CA		06/29/2023		5,807		105			105		5,912	5,912			
100113108	KINGS PARK	NY		06/29/2023		3,123		1,526			1,526		4,649	4,649			
100113110	LAWNDALE	CA		06/29/2023		10,433		838			838		11,271	11,271			
100113113	DALTON	GA		06/29/2023		1,697		337			337		2,034	2,034			
100113115	ST PAUL	MN		06/29/2023		7,094		482			482		7,576	7,576			
100113116	THE COLONY	TX		06/29/2023		4,124		337			337		4,461	4,461			
100113117	DALLAS	TX		06/29/2023		3,451		338			338		3,789	3,789			
100113118	MADISON	AL		06/29/2023		3,108		635			635		3,743	3,743			
100113121	DALLAS	TX		06/29/2023		3,689		608			608		4,297	4,297			
100113123	DESERT HOT SPRING	CA		06/29/2023		5,374		202			202		5,576	5,576			
100113126	PHILADELPHIA	PA		06/29/2023		1,637		595			595		2,232	2,232			
100113127	SOUTH RICHMOND HILL	NY		06/29/2023		1,688		3,090			3,090		4,778	4,778			
100113128	ZEPHYRHILLS	FL		06/29/2023		3,807		472			472		4,279	4,279			
100113130	FORT SMITH	AR		06/29/2023		1,719		73			73		1,792	1,792			
100113132	CICERO	IL		06/29/2023		2,972		2,455			2,455		5,427	5,427			
100113133	SILER CITY	NC		06/29/2023		482		76			76		558	558			
100113136	HAMILTON	OH		06/29/2023		3,136		405			405		3,541	3,541			
100113137	FONTANA	CA		06/29/2023		6,466		1,276			1,276		7,742	7,742			
100113138	SAN YSIDRO	CA		06/29/2023		2,253		709			709		2,962	2,962			
100113139	PEMBROKE PINES	FL		06/29/2023		6,723		232			232		6,955	6,955			
100113140	ORISKANY FALLS	NY		06/29/2023		2,843		11			11		2,854	2,854			
100113142	BARTLETT	IL		06/29/2023		8,184		2,016			2,016		10,200	10,200			
100113143	ROCKPORT	MA		06/29/2023		2,386		489			489		2,875	2,875			
100113146	LA PLACE	LA		06/29/2023		3,752		171			171		3,923	3,923			
100113147	MIAMI	FL		06/29/2023		4,136		49			49		4,185	4,185			
100113149	PINECREST	FL		06/29/2023		11,112		172			172		11,284	11,284			
100113151	MIAMI	FL		06/29/2023		3,939		33			33		3,972	3,972			
100113154	COCONUT CREEK	FL		06/29/2023		1,874		39			39		1,913	1,913			
100113156	VANCOUVER	WA		06/29/2023		2,829		1,264			1,264		4,093	4,093			
100113160	MIAMI	FL		06/29/2023		4,998		23			23		5,021	5,021			
100113161	HOLIDAY	FL		06/29/2023		1,887		682			682		2,569	2,569			
100113162	MIAMI	FL		06/29/2023		2,756		109			109		2,865	2,865			
100113163	MIAMI	FL		06/29/2023		3,961		(46)			(46)		3,915	3,915			
100113164	GRAND RAPIDS	MI		06/29/2023		1,049		342			342		1,391	1,391			
100113165	MIAMI BEACH	FL		06/29/2023		247		8			8		255	255			
100113168	DES MOINES	IA		06/29/2023		265		17			17		282	282			
100113169	MIAMI	FL		06/29/2023		11,603		319			319		11,922	11,922			
100113170	LEXINGTON	SC		06/29/2023		3,098		729			729		3,827	3,827			
100113171	AVENTURA	FL		06/29/2023		11,773		278			278		12,051	12,051			
100113172	FT. MYERS	FL		06/29/2023		5,937		715			715		6,652	6,652			
100113174	SUNNY ISLES	FL		06/29/2023		18,437		775			775		19,212	19,212			
100113175	PEMBROKE PINES	FL		06/29/2023		2,922		(23)			(23)		2,899	2,899			
100113176	MIAMI	FL		06/29/2023		18,555		756			756		19,311	19,311			
100113177	ORLANDO	FL		06/29/2023		5,616		(96)			(96)		5,520	5,520			
100113178	DAVENPORT	FL		06/29/2023		2,681		66			66		2,747	2,747			
100113179	WEST PALM BEACH	FL		06/29/2023		6,412		78			78		6,490	6,490			
100113181	MIAMI	FL		06/29/2023		10,846		2,703			2,703		13,549	13,549			
100113183	AVENTURA	FL		06/29/2023		4,320		133			133		4,453	4,453			
100113184	BOCA RATON	FL		06/29/2023		3,472		3			3		3,475	3,475			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113185	CLERMONT	FL		06/29/2023		4,999		187			187		5,186	5,186			
100113186	LAKE WORTH	FL		06/29/2023		4,437		59			59		4,496	4,496			
100113187	MIAMI BEACH	FL		06/29/2023		4,079		28			28		4,107	4,107			
100113188	MIAMI LAKES	FL		06/29/2023		4,962		382			382		5,344	5,344			
100113190	WESTON	FL		06/29/2023		4,691		115			115		4,806	4,806			
100113191	KEY BISCAYNE	FL		06/29/2023		22,687		913			913		23,600	23,600			
100113192	CLEVELAND	OH		06/29/2023		1,795		53			53		1,848	1,848			
100113193	DEERFIELD BEACH	FL		06/29/2023		2,940		519			519		3,459	3,459			
100113195	MIAMI BEACH	FL		06/29/2023		2,599		111			111		2,710	2,710			
100113196	MIAMI	FL		06/29/2023		6,887		220			220		7,107	7,107			
100113197	GWYNN OAK	MD		06/29/2023		8,453		521			521		8,974	8,974			
100113198	MESQUITE	TX		06/29/2023		2,435		82			82		2,517	2,517			
100113200	RICHMOND	VA		06/29/2023		6,651		362			362		7,013	7,013			
100113201	HOUSTON	TX		06/29/2023		1,818		83			83		1,901	1,901			
100113203	JEFFERSON CITY	MO		06/29/2023		1,741		431			431		2,172	2,172			
100113204	ATLANTA	GA		06/29/2023		5,575		229			229		5,804	5,804			
100113206	LA MARQUE	TX		06/29/2023		980		585			585		1,565	1,565			
100113208	SALISBURY	MD		06/29/2023		1,753		182			182		1,935	1,935			
100113209	JAMAICA	NY		06/29/2023		599		551			551		1,150	1,150			
100113211	WINFIELD	KS		06/29/2023		589		42			42		631	631			
100113214	SIMI VALLEY	CA		06/29/2023		3,028		1,156			1,156		4,184	4,184			
100113215	EL PASO	TX		06/29/2023		298		7			7		305	305			
100113217	PRINCETON	IL		06/29/2023		346		35			35		381	381			
100113219	HIALEAH	FL		06/29/2023		3,249		3,346			3,346		6,595	6,595			
100113220	ATLANTA	GA		06/29/2023		1,455		258			258		1,713	1,713			
100113221	FREMONT	MI		06/29/2023		592		21			21		613	613			
100113222	WAIANAE	HI		06/29/2023		771		84			84		855	855			
100113224	GREEN BAY	WI		06/29/2023		3,543		40			40		3,583	3,583			
100113229	THORNVILLE	OH		06/29/2023		450		70			70		520	520			
100113230	CHERRY HILL	NJ		06/29/2023		2,220		1,513			1,513		3,733	3,733			
100113232	MOUNT POCONO	PA		06/29/2023		2,222		1,940			1,940		4,162	4,162			
100113233	KENNEBUNK	ME		06/29/2023		8,864		2,089			2,089		10,953	10,953			
100113235	HYDE PARK	MA		06/29/2023		1,398		22			22		1,420	1,420			
100113237	PENSACOLA	FL		06/29/2023		2,249		541			541		2,790	2,790			
100113240	SEDONA	AZ		06/29/2023		4,006		291			291		4,297	4,297			
100113241	MILWAUKEE	WI		06/29/2023		193		183			183		376	376			
100113244	NEW BEDFORD	MA		06/29/2023		1,624		590			590		2,214	2,214			
100113245	EASLEY	SC		06/29/2023		1,312		199			199		1,511	1,511			
100113247	DETROIT	MI		06/29/2023		495		3			3		498	498			
100113249	MARGATE	FL		06/29/2023		2,413		2,228			2,228		4,641	4,641			
100113250	FELLSMERE	FL		06/29/2023		4,335		1,944			1,944		6,279	6,279			
100113251	PHILADELPHIA	PA		06/29/2023		1,926		666			666		2,592	2,592			
100113253	WARREN	MI		06/29/2023		1,214		(120)			(120)		1,094	1,094			
100113254	MOULTRIE	GA		06/29/2023		443		34			34		477	477			
100113257	PHILADELPHIA	PA		06/29/2023		2,061		125			125		2,186	2,186			
100113258	ROCKVILLE	MD		06/29/2023		3,897		1,138			1,138		5,035	5,035			
100113259	ELKTON	MD		06/29/2023		598		554			554		1,152	1,152			
100113261	KANSAS CITY	MO		06/29/2023		1,105		303			303		1,408	1,408			
100113262	STOCKTON	CA		06/29/2023		662		97			97		759	759			
100113263	STRATFORD	CT		06/29/2023		21,234		5,524			5,524		26,758	26,758			
100113264	CLINTON TOWNSHIP	MI		06/29/2023		1,516		805			805		2,321	2,321			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113267	PHILADELPHIA	PA		06/29/2023		683		(16)			(16)		667	667			
100113268	BENTON	AR		06/29/2023		22,958		427			427		23,385	23,385			
100113270	JAMAICA	NY		06/29/2023		9,389		953			953		10,342	10,342			
100113271	SIMPSONVILLE	SC		06/29/2023		1,406		639			639		2,045	2,045			
100113272	LEMOORE	CA		06/29/2023		2,042		(113)			(113)		1,929	1,929			
100113273	GREER	SC		06/29/2023		3,100		(143)			(143)		2,957	2,957			
100113274	ARLINGTON HEIGHTS	IL		06/29/2023		1,034		240			240		1,274	1,274			
100113275	NORTH CHARLESTON	SC		06/29/2023		2,645		(236)			(236)		2,409	2,409			
100113276	OVERLAND	MO		06/29/2023		4,871							4,871	4,871			
100113278	CHICAGO	IL		06/29/2023		4,815		2,654			2,654		7,469	7,469			
100113279	PENDLETON	SC		06/29/2023		1,873		467			467		2,340	2,340			
100113280	KENT	WA		06/29/2023		3,082		(120)			(120)		2,962	2,962			
100113281	LIMERICK	PA		06/29/2023		23,238		933			933		24,171	24,171			
100113282	BELLMORE	NY		06/29/2023		4,908		3,155			3,155		8,063	8,063			
100113283	WALLINGFORD	CT		06/29/2023		1,649		968			968		2,617	2,617			
100113284	PHILADELPHIA	PA		06/29/2023		1,677		141			141		1,818	1,818			
100113285	ORANGEBURG	SC		06/29/2023		2,914		497			497		3,411	3,411			
100113288	HURRICANE	WV		06/29/2023		14,214		420			420		14,634	14,634			
100113289	TEMPE	AZ		06/29/2023		2,554		55			55		2,609	2,609			
100113291	WEST HAVEN	CT		06/29/2023		2,653		70			70		2,723	2,723			
100113293	PENSACOLA	FL		06/29/2023		4,103		297			297		4,400	4,400			
100113295	FLORISSANT	MO		06/29/2023		1,296		245			245		1,541	1,541			
100113296	NEWPORT NEWS	VA		06/29/2023		2,607		218			218		2,825	2,825			
100113303	OMAHA	NE		06/29/2023		596		(51)			(51)		545	545			
100113304	MANNINGTON	WV		06/29/2023		1,567		(54)			(54)		1,513	1,513			
100113305	HUNLOCK CREEK	PA		06/29/2023		509		338			338		847	847			
100113307	REDFORD	MI		06/29/2023		5,138		(141)			(141)		4,997	4,997			
100113308	RIPON	CA		06/29/2023		3,303		227			227		3,530	3,530			
100113311	RALEIGH	NC		06/29/2023		10,238		744			744		10,982	10,982			
100113312	COLUMBUS	OH		06/29/2023		1,709		407			407		2,116	2,116			
100113315	SANDY	UT		06/29/2023		3,953		1,174			1,174		5,127	5,127			
100113318	TAMPA	FL		06/29/2023		5,825		189			189		6,014	6,014			
100113320	PHILADELPHIA	PA		06/29/2023		1,265		71			71		1,336	1,336			
100113321	DALY CITY	CA		06/29/2023		42,319		318			318		42,637	42,637			
100113322	GAINESVILLE	FL		06/29/2023		3,192		705			705		3,897	3,897			
100113323	BOCA RATON	FL		06/29/2023		4,831		561			561		5,392	5,392			
100113325	SUFFOLK	VA		06/29/2023		7,778		923			923		8,701	8,701			
100113329	APPLE VALLEY	CA		06/29/2023		6,363		819			819		7,182	7,182			
100113330	LIVERMORE	CA		06/29/2023		14,480		1,151			1,151		15,631	15,631			
100113331	CHICAGO	IL		06/29/2023		764		1,049			1,049		1,813	1,813			
100113332	COATESVILLE	PA		06/29/2023		1,833		574			574		2,407	2,407			
100113336	SYLVESTER	GA		06/29/2023		3,518		(139)			(139)		3,379	3,379			
100113337	AKRON	OH		06/29/2023		3,255		132			132		3,387	3,387			
100113338	SANFORD	NC		06/29/2023		2,768		139			139		2,907	2,907			
100113341	CENTREVILLE	VA		06/29/2023		14,565		1,132			1,132		15,697	15,697			
100113342	COLUMBUS	GA		06/29/2023		4,311		(103)			(103)		4,208	4,208			
100113344	DADE CITY	FL		06/29/2023		5,146		859			859		6,005	6,005			
100113346	VULCAN	MI		06/29/2023		5,804		234			234		6,038	6,038			
100113347	CHICAGO	IL		06/29/2023		698		397			397		1,095	1,095			
100113349	CINCINNATI	OH		06/29/2023		1,950		45			45		1,995	1,995			
100113350	CORAM	NY		06/29/2023		1,819		1,394			1,394		3,213	3,213			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113351	UKIAH	CA		06/29/2023		8,353		361			361		8,714	8,714			
100113354	WHITEFIELD	ME		06/29/2023		1,945		587			587		2,532	2,532			
100113356	READING	PA		06/29/2023		7,287		773			773		8,060	8,060			
100113358	POINT PLEASANT BE	NJ		06/29/2023		6,307		831			831		7,138	7,138			
100113359	SPOKANE VALLEY	WA		06/29/2023		4,245		356			356		4,601	4,601			
100113360	PEMBROKE PINES	FL		06/29/2023		2,094		478			478		2,572	2,572			
100113362	FORT LAUDERDALE	FL		06/29/2023		1,192		445			445		1,637	1,637			
100113363	LARGO	FL		06/29/2023		9,379		3,026			3,026		12,405	12,405			
100113364	STATEN ISLAND	NY		06/29/2023		2,100		640			640		2,740	2,740			
100113366	LYNCHBURG	VA		06/29/2023		1,725		234			234		1,959	1,959			
100113368	NORTH BRUNSWICK	NJ		06/29/2023		2,558		1,270			1,270		3,828	3,828			
100113374	HIALEAH	FL		06/29/2023		1,077		(39)			(39)		1,038	1,038			
100113375	OXNARD	CA		06/29/2023		2,354		635			635		2,989	2,989			
100113376	MIAMI	FL		06/29/2023		3,033		790			790		3,823	3,823			
100113379	WINTER PARK	FL		06/29/2023		2,013		1,603			1,603		3,616	3,616			
100113380	PINELLAS PARK	FL		06/29/2023		1,178		659			659		1,837	1,837			
100113382	RANDALLSTOWN	MD		06/29/2023		8,048		498			498		8,546	8,546			
100113383	ALTAMONTE SPRINGS	FL		06/29/2023		1,621		1,508			1,508		3,129	3,129			
100113385	VENTNOR CITY	NJ		06/29/2023		1,457		1,190			1,190		2,647	2,647			
100113387	ORLANDO	FL		06/29/2023		1,273		546			546		1,819	1,819			
100113388	PLANT CITY	FL		06/29/2023		571		130			130		701	701			
100113390	CHICAGO	IL		06/29/2023		1,361		472			472		1,833	1,833			
100113391	DUNEDIN	FL		06/29/2023		4,486		3,016			3,016		7,502	7,502			
100113392	KISSIMMEE	FL		06/29/2023		1,346		2,245			2,245		3,591	3,591			
100113396	NORTH BERGEN	NJ		06/29/2023		1,561		645			645		2,206	2,206			
100113399	CHICAGO	IL		06/29/2023		1,984		1,210			1,210		3,194	3,194			
100113400	CHICAGO	IL		06/29/2023		891		1,413			1,413		2,304	2,304			
100113402	HOFFMAN ESTATES	IL		06/29/2023		1,352		1,044			1,044		2,396	2,396			
100113405	AVENTURA	FL		06/29/2023		2,978		1,059			1,059		4,037	4,037			
100113406	HIALEAH	FL		06/29/2023		910		556			556		1,466	1,466			
100113408	ALBANY	NY		06/29/2023		660		137			137		797	797			
100113410	HIALEAH	FL		06/29/2023		4,242		337			337		4,579	4,579			
100113411	CHICAGO	IL		06/29/2023		8,947		2,034			2,034		10,981	10,981			
100113412	MIAMI	FL		06/29/2023		1,694		203			203		1,897	1,897			
100113416	MIDLOTHIAN	IL		06/29/2023		461		140			140		601	601			
100113417	RANDALLSTOWN	MD		06/29/2023		1,882		1,432			1,432		3,314	3,314			
100113421	NILES	IL		06/29/2023		4,031		1,702			1,702		5,733	5,733			
100113422	CHICAGO	IL		06/29/2023		6,504		378			378		6,882	6,882			
100113424	MIAMI	FL		06/29/2023		4,321		482			482		4,803	4,803			
100113425	MIAMI GARDENS	FL		06/29/2023		1,639		795			795		2,434	2,434			
100113426	MIAMI	FL		06/29/2023		1,003		362			362		1,365	1,365			
100113430	MIAMI	FL		06/29/2023		1,040		224			224		1,264	1,264			
100113431	SCOTTSDALE	AZ		06/29/2023		9,719		501			501		10,220	10,220			
100113432	OCEAN PINES	MD		06/29/2023		10,715		794			794		11,509	11,509			
100113433	CHICAGO	IL		06/29/2023		5,177		2,230			2,230		7,407	7,407			
100113437	LOS LUNAS	NM		06/29/2023		1,346		51			51		1,397	1,397			
100113439	SAINT PETERS	MO		06/29/2023		4,978		713			713		5,691	5,691			
100113440	MIAMI LAKES	FL		06/29/2023		712		278			278		990	990			
100113442	NEW HYDE PARK	NY		06/29/2023		3,527		2,155			2,155		5,682	5,682			
100113445	CHANDLER	AZ		06/29/2023		3,505		340			340		3,845	3,845			
100113446	JAMAICA	NY		06/29/2023		4,043		3,367			3,367		7,410	7,410			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113448	EL PASO	TX		06/29/2023		750		342			342		1,092	1,092			
100113450	SANGER	CA		06/29/2023		3,892		688			688		4,580	4,580			
100113451	GLEN ALLEN	VA		06/29/2023		16,383		157			157		16,540	16,540			
100113452	BAYSIDE	NY		06/29/2023		4,038		2,670			2,670		6,708	6,708			
100113453	SAINT BONIFACIUS	MN		06/29/2023		12,146		1,477			1,477		13,623	13,623			
100113454	GALVA	IL		06/29/2023		9,794		153			153		9,947	9,947			
100113456	FORT MILL	SC		06/29/2023		2,066		612			612		2,678	2,678			
100113458	LITHONIA	GA		06/29/2023		705		167			167		872	872			
100113459	YONKERS	NY		06/29/2023		2,252		1,552			1,552		3,804	3,804			
100113461	TURLOCK	CA		06/29/2023		2,591		973			973		3,564	3,564			
100113462	MORENO VALLEY	CA		06/29/2023		2,485		1,246			1,246		3,731	3,731			
100113464	GILBERT	AZ		06/29/2023		4,527		1,509			1,509		6,036	6,036			
100113465	OCEANSIDE	CA		06/29/2023		3,168		271			271		3,439	3,439			
100113467	SAVANNAH	GA		06/29/2023		614		95			95		709	709			
100113468	PORTAGE	PA		06/29/2023		1,843		411			411		2,254	2,254			
100113469	CHICAGO	IL		06/29/2023		1,632		608			608		2,240	2,240			
100113471	WEST PALM BEACH	FL		06/29/2023		2,177		578			578		2,755	2,755			
100113473	BETHLEHEM	PA		06/29/2023		3,432		474			474		3,906	3,906			
100113475	GLENSIDE	PA		06/29/2023		1,621		538			538		2,159	2,159			
100113479	WELLSVILLE	OH		06/29/2023		3,304		703			703		4,007	4,007			
100113480	BOULDER	CO		06/29/2023		3,852		1,758			1,758		5,610	5,610			
100113481	WATERBURY	CT		06/29/2023		1,567		1,319			1,319		2,886	2,886			
100113483	DOUGLASSVILLE	PA		06/29/2023		1,303		815			815		2,118	2,118			
100113484	SAN CLEMENTE	CA		06/29/2023		10,977		574			574		11,551	11,551			
100113485	STEWARTSVILLE	NJ		06/29/2023		664		344			344		1,008	1,008			
100113487	SEATTLE	WA		06/29/2023		2,950		1,046			1,046		3,996	3,996			
100113488	MC GEHEE	AR		06/29/2023		228		(2)			(2)		226	226			
100113491	ATLANTA	GA		06/29/2023		5,657		88			88		5,745	5,745			
100113492	WILMINGTON	DE		06/29/2023		356		49			49		405	405			
100113493	DETROIT	MI		06/29/2023		980		117			117		1,097	1,097			
100113494	SANTA ANA	CA		06/29/2023		2,337		1,066			1,066		3,403	3,403			
100113497	PICO RIVERA	CA		06/29/2023		2,268		882			882		3,150	3,150			
100113503	SAINT LOUIS	MO		06/29/2023		2,183		794			794		2,977	2,977			
100113504	MIAMI	FL		06/29/2023		2,131		1,054			1,054		3,185	3,185			
100113505	IMPERIAL	MO		06/29/2023		1,893		835			835		2,728	2,728			
100113508	PASO ROBLES	CA		06/29/2023		2,713		727			727		3,440	3,440			
100113509	POUGHKEEPSIE	NY		06/29/2023		2,831		1,633			1,633		4,464	4,464			
100113510	ARNOLD	MO		06/29/2023		5,616		643			643		6,259	6,259			
100113511	SUFFOLK	VA		06/29/2023		2,729		1,981			1,981		4,710	4,710			
100113512	RACINE	WI		06/29/2023		503		48			48		551	551			
100113517	SYOSSET	NY		06/29/2023		3,552		2,108			2,108		5,660	5,660			
100113518	YORKVILLE	IL		06/29/2023		576		35			35		611	611			
100113519	WOODBRIDGE	VA		06/29/2023		2,445		1,147			1,147		3,592	3,592			
100113521	AIKEN	SC		06/29/2023		452		131			131		583	583			
100113522	ATLANTA	GA		06/29/2023		5,204		1,779			1,779		6,983	6,983			
100113524	LANSING	MI		06/29/2023		2,824		259			259		3,083	3,083			
100113532	COURTLAND	VA		06/29/2023		1,522		359			359		1,881	1,881			
100113533	KENNEBUNKPORT	ME		06/29/2023		5,977		467			467		6,444	6,444			
100113534	SAN DIEGO	CA		06/29/2023		2,675		1,282			1,282		3,957	3,957			
100113535	BERGENFIELD	NJ		06/29/2023		2,849		1,635			1,635		4,484	4,484			
100113538	SALISBURY	MD		06/29/2023		921		228			228		1,149	1,149			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113540	OMAHA	NE		06/29/2023		760		197			197		957	957			
100113543	TYRONE	GA		06/29/2023		1,354		489			489		1,843	1,843			
100113546	NORTH EASTON	MA		06/29/2023		3,379		1,078			1,078		4,457	4,457			
100113548	ENTERPRISE	AL		06/29/2023		2,483		560			560		3,043	3,043			
100113549	STEGER	IL		06/29/2023		422		87			87		509	509			
100113551	WALDORF	MD		06/29/2023		3,395		2,671			2,671		6,066	6,066			
100113553	NEW ORLEANS	LA		06/29/2023		1,181		832			832		2,013	2,013			
100113554	MADISON	MO		06/29/2023		3,130		858			858		3,988	3,988			
100113556	LEANDER	TX		06/29/2023		6,215		1,154			1,154		7,369	7,369			
100113557	FLORENCE	SC		06/29/2023		2,411		1,568			1,568		3,979	3,979			
100113561	MCKEESPORT	PA		06/29/2023		1,078		520			520		1,598	1,598			
100113562	CHICAGO	IL		06/29/2023		10,164		3,017			3,017		13,181	13,181			
100113564	VIRGINIA BEACH	VA		06/29/2023		649		375			375		1,024	1,024			
100113565	FLAGSTAFF	AZ		06/29/2023		1,001		385			385		1,386	1,386			
100113567	LAS VEGAS	NV		06/29/2023		2,306		743			743		3,049	3,049			
100113570	BOWIE	MD		06/29/2023		1,514		739			739		2,253	2,253			
100113574	THOMASVILLE	NC		06/29/2023		909		486			486		1,395	1,395			
100113575	NEWNAN	GA		06/29/2023		1,281		623			623		1,904	1,904			
100113576	BETHEL	CT		06/29/2023		22,142		2,517			2,517		24,659	24,659			
100113579	COLORADO SPRINGS	CO		06/29/2023		707		268			268		975	975			
100113580	WHITTIER	CA		06/29/2023		2,637		1,008			1,008		3,645	3,645			
100113582	AZTEC	NM		06/29/2023		1,141		585			585		1,726	1,726			
100113585	FLORENCE	AZ		06/29/2023		1,534		785			785		2,319	2,319			
100113586	TAMPA	FL		06/29/2023		1,641		502			502		2,143	2,143			
100113587	RIVERDALE	GA		06/29/2023		941		408			408		1,349	1,349			
100113588	NORFOLK	VA		06/29/2023		2,160		879			879		3,039	3,039			
100113593	WATERFORD	WI		06/29/2023		10,218		2,282			2,282		12,500	12,500			
100113594	WINDSOR MILL	MD		06/29/2023		1,462		1,109			1,109		2,571	2,571			
100113595	CLARKSTON	WA		06/29/2023		718		287			287		1,005	1,005			
100113596	RINGWOOD	NJ		06/29/2023		1,670		822			822		2,492	2,492			
100113597	CAPITOL HEIGHTS	MD		06/29/2023		15,975		2,198			2,198		18,173	18,173			
100113598	MIAMI	FL		06/29/2023		2,681		1,455			1,455		4,136	4,136			
100113600	SHAWNEE	KS		06/29/2023		1,334		563			563		1,897	1,897			
100113601	PRESCOTT	AZ		06/29/2023		1,190		449			449		1,639	1,639			
100113603	ATLANTA	GA		06/29/2023		902		391			391		1,293	1,293			
100113605	SAINT LOUIS	MO		06/29/2023		1,428		1,032			1,032		2,460	2,460			
100113606	LOS ANGELES	CA		06/29/2023		2,425		1,476			1,476		3,901	3,901			
100113608	MILWAUKEE	WI		06/29/2023		464		386			386		850	850			
100113610	BRUNSWICK	MD		06/29/2023		1,658		613			613		2,271	2,271			
100113611	ROHNERT PARK	CA		06/29/2023		3,254		1,960			1,960		5,214	5,214			
100113613	RIVERSIDE	NJ		06/29/2023		1,808		1,818			1,818		3,626	3,626			
100113614	OXFORD	GA		06/29/2023		1,631		697			697		2,328	2,328			
100113615	MIAMI	FL		06/29/2023		2,189		935			935		3,124	3,124			
100113616	BERKELEY	IL		06/29/2023		1,461		842			842		2,303	2,303			
100113617	DEFUNIAK SPRINGS	FL		06/29/2023		1,413		540			540		1,953	1,953			
100113618	RIVERDALE	GA		06/29/2023		1,007		420			420		1,427	1,427			
100113619	NORCROSS	GA		06/29/2023		1,636		904			904		2,540	2,540			
100113620	CLEARLAKE	CA		06/29/2023		1,927		467			467		2,394	2,394			
100113627	BROOKLYN	NY		06/29/2023		4,241		34			34		4,275	4,275			
100113629	GREENWOOD	SC		06/29/2023		3,120		(200)			(200)		2,920	2,920			
100113632	MOUNT PROSPECT	IL		06/29/2023		1,386		616			616		2,002	2,002			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113633	PARAMUS	NJ		06/29/2023		3,682		1,555			1,555		5,237	5,237			
100113634	FREDERICK	MD		06/29/2023		1,847		683			683		2,530	2,530			
100113635	TRUMBULL	CT		06/29/2023		2,579		1,779			1,779		4,358	4,358			
100113636	MCDONOUGH	GA		06/29/2023		1,955		1,042			1,042		2,997	2,997			
100113639	VINELAND	NJ		06/29/2023		962		627			627		1,589	1,589			
100113640	UPPER MARLBORO	MD		06/29/2023		1,974		1,130			1,130		3,104	3,104			
100113641	COLUMBIA	SC		06/29/2023		5,319		410			410		5,729	5,729			
100113642	RALEIGH	NC		06/29/2023		670		(20)			(20)		650	650			
100113643	LOS ANGELES	CA		06/29/2023		13,365		(30)			(30)		13,335	13,335			
100113645	EDENTON	NC		06/29/2023		3,614		(16)			(16)		3,598	3,598			
100113648	MACON	GA		06/29/2023		1,378		230			230		1,608	1,608			
100113651	REYNOLDSVILLE	PA		06/29/2023		3,192		178			178		3,370	3,370			
100113653	PINE BLUFF	AR		06/29/2023		1,808		209			209		2,017	2,017			
100113657	CARSON	CA		06/29/2023		3,665		1,215			1,215		4,880	4,880			
100113659	BONITA SPRINGS	FL		06/29/2023		869		206			206		1,075	1,075			
100113663	ROCHESTER	NY		06/29/2023		2,237		17			17		2,254	2,254			
100113664	TUCSON	AZ		06/29/2023		1,476		309			309		1,785	1,785			
100113666	RIVERDALE	GA		06/29/2023		1,752		718			718		2,470	2,470			
100113668	PHOENIX	AZ		06/29/2023		2,803		759			759		3,562	3,562			
100113671	PEMBROKE PINES	FL		06/29/2023		8,986		539			539		9,525	9,525			
100113672	CAPON BRIDGE	WV		06/29/2023		5,485		1,180			1,180		6,665	6,665			
100113673	COLUMBUS	GA		06/29/2023		1,214		39			39		1,253	1,253			
100113675	FAIRFIELD	CA		06/29/2023		2,482		167			167		2,649	2,649			
100113676	SAN ANTONIO	TX		06/29/2023		4,384		(77)			(77)		4,307	4,307			
100113680	MINERAL RIDGE	OH		06/29/2023		1,454		307			307		1,761	1,761			
100113685	KINGSTON	PA		06/29/2023		2,746		1,511			1,511		4,257	4,257			
100113688	TOWER	MN		06/29/2023		1,834		(16)			(16)		1,818	1,818			
100113689	CHICAGO	IL		06/29/2023		3,168		1,677			1,677		4,845	4,845			
100113690	SAN DIEGO	CA		06/29/2023		2,592		751			751		3,343	3,343			
100113693	DETROIT	MI		06/29/2023		3,121		188			188		3,309	3,309			
100113694	BALTIMORE	MD		06/29/2023		1,093		313			313		1,406	1,406			
100113696	OAKLAND	CA		06/29/2023		5,530		750			750		6,280	6,280			
100113697	PETERSBURG	VA		06/29/2023		4,542		(388)			(388)		4,154	4,154			
100113698	SUFFOLK	VA		06/29/2023		5,679		151			151		5,830	5,830			
100113699	LAURINBURG	NC		06/29/2023		4,565		(166)			(166)		4,399	4,399			
100113701	BRADENTON	FL		06/29/2023		1,082		378			378		1,460	1,460			
100113702	LINDSAY	CA		06/29/2023		1,277		63			63		1,340	1,340			
100113707	EUHARLEE	GA		06/29/2023		2,961		282			282		3,243	3,243			
100113708	RIESEL	TX		06/29/2023		1,494		208			208		1,702	1,702			
100113710	SYRACUSE	NY		06/29/2023		4,684		(263)			(263)		4,421	4,421			
100113711	CATHEDRAL CITY	CA		06/29/2023		4,374		240			240		4,614	4,614			
100113712	JOURDANTON	TX		06/29/2023		3,045		(19)			(19)		3,026	3,026			
100113714	HARTFORD	CT		06/29/2023		2,873		974			974		3,847	3,847			
100113715	COWPENS	SC		06/29/2023		929		295			295		1,224	1,224			
100113716	WESTBROOK	ME		06/29/2023		1,661		382			382		2,043	2,043			
100113717	PAW PAW TWP	MI		06/29/2023		2,023		99			99		2,122	2,122			
100113718	GRANDY	NC		06/29/2023		1,569		257			257		1,826	1,826			
100113720	BALTIMORE	MD		06/29/2023		3,616		52			52		3,668	3,668			
100113725	PHILADELPHIA	PA		06/29/2023		2,101		127			127		2,228	2,228			
100113730	LOS BANOS	CA		06/29/2023		381		30			30		411	411			
100113731	DECATUR	GA		06/29/2023		1,348		363			363		1,711	1,711			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113733	MINNEAPOLIS	MN		06/29/2023		3,454		209			209		3,663	3,663			
100113734	BROOKLYN	MI		06/29/2023		1,629		503			503		2,132	2,132			
100113735	HOUSTON	TX		06/29/2023		1,113		256			256		1,369	1,369			
100113736	WASHINGTON	DC		06/29/2023		6,255		925			925		7,180	7,180			
100113737	MOUNT CARMEL	PA		06/29/2023		676		519			519		1,195	1,195			
100113738	GRAND RAPIDS	MI		06/29/2023		3,812		290			290		4,102	4,102			
100113740	HURST	TX		06/29/2023		(3,209)							(3,209)	(3,209)			
100113743	ROCKFORD	IL		06/29/2023		992		40			40		1,032	1,032			
100113748	CARTERSVILLE	GA		06/29/2023		1,198		617			617		1,815	1,815			
100113749	SHAMOKIN	PA		06/29/2023		306		65			65		371	371			
100113752	GEORGETOWN	SC		06/29/2023		360		292			292		652	652			
100113755	FLORISSANT	MO		06/29/2023		770		186			186		956	956			
100113757	HOPEWELL	VA		06/29/2023		1,426		275			275		1,701	1,701			
100113760	HONOLULU	HI		06/29/2023		3,146		1,834			1,834		4,980	4,980			
100113761	CHICAGO HEIGHTS	IL		06/29/2023		1,994		1,164			1,164		3,158	3,158			
100113762	PHOENIX	AZ		06/29/2023		270		4			4		274	274			
100113763	CREST HILL	IL		06/29/2023		353		273			273		626	626			
100113764	MINNEAPOLIS	MN		06/29/2023		1,904		450			450		2,354	2,354			
100113766	WILLIAMSTOWN	NJ		06/29/2023		373		23			23		396	396			
100113767	FAIRBURY	NE		06/29/2023		1,143		34			34		1,177	1,177			
100113769	FORT LAUDERDALE	FL		06/29/2023		2,339		1,512			1,512		3,851	3,851			
100113770	DALLAS	TX		06/29/2023		1,244		41			41		1,285	1,285			
100113772	ARDSLEY	NY		06/29/2023		6,858		446			446		7,304	7,304			
100113774	ROSCOMMON	MI		06/29/2023		322		24			24		346	346			
100113775	ADDISON	IL		06/29/2023		1,270		668			668		1,938	1,938			
100113776	MACOMB	MI		06/29/2023		1,541		772			772		2,313	2,313			
100113779	ARNOLD	MO		06/29/2023		9,419		910			910		10,329	10,329			
100113780	MESA	AZ		06/29/2023		4,895		121			121		5,016	5,016			
100113783	ARKANSAS CITY	KS		06/29/2023		2,874		110			110		2,984	2,984			
100113784	ORCHARD PARK	NY		06/29/2023		865		122			122		987	987			
100113786	FREDERICKSBURG	VA		06/29/2023		13,372		704			704		14,076	14,076			
100113787	STAFFORD	VA		06/29/2023		738		399			399		1,137	1,137			
100113789	PINE BUSH	NY		06/29/2023		1,304		110			110		1,414	1,414			
100113791	CHICAGO	IL		06/29/2023		4,709		2,914			2,914		7,623	7,623			
100113792	DELTONA	FL		06/29/2023		3,690		129			129		3,819	3,819			
100113793	ATHOL	MA		06/29/2023		4,090		249			249		4,339	4,339			
100113796	DOVER	NJ		06/29/2023		3,034		1,382			1,382		4,416	4,416			
100113799	SNOW CAMP	NC		06/29/2023		331		18			18		349	349			
100113803	NAMPA	ID		06/29/2023		1,035		545			545		1,580	1,580			
100113804	MURRIETA	CA		06/29/2023		3,115		1,672			1,672		4,787	4,787			
100113805	MIAMI	FL		06/29/2023		1,187		480			480		1,667	1,667			
100113807	OZARK	AL		06/29/2023		407		53			53		460	460			
100113808	UPPER MARLBORO	MD		06/29/2023		7,270		998			998		8,268	8,268			
100113809	LILBURN	GA		06/29/2023		1,214		598			598		1,812	1,812			
100113811	NORWOOD	MA		06/29/2023		2,388		1,077			1,077		3,465	3,465			
100113812	LAKEWOOD	OH		06/29/2023		1,710		1,103			1,103		2,813	2,813			
100113813	NEW CASTLE	DE		06/29/2023		140		23			23		163	163			
100113815	CHICAGO HEIGHTS	IL		06/29/2023		948		663			663		1,611	1,611			
100113816	KENOSHA	WI		06/29/2023		3,758		1,088			1,088		4,846	4,846			
100113818	VERNON	NJ		06/29/2023		1,582		1,027			1,027		2,609	2,609			
100113820	ASHBURN	VA		06/29/2023		2,290		1,057			1,057		3,347	3,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113822	TOMS RIVER	NJ		06/29/2023		2,238		1,162			1,162		3,400	3,400			
100113823	PUYALLUP	WA		06/29/2023		9,778		521			521		10,299	10,299			
100113825	BROOKLYN	NY		06/29/2023		903		337			337		1,240	1,240			
100113827	MAITLAND	FL		06/29/2023		5,567		1,403			1,403		6,970	6,970			
100113829	KANSAS CITY	KS		06/29/2023		7,894		448			448		8,342	8,342			
100113830	KIRKLAND	WA		06/29/2023		735		330			330		1,065	1,065			
100113831	SAINT LOUIS	MO		06/29/2023		4,064		1,183			1,183		5,247	5,247			
100113832	HOUSTON	TX		06/29/2023		4,982		224			224		5,206	5,206			
100113833	WESTON	FL		06/29/2023		4,100		93			93		4,193	4,193			
100113835	GLENN DALE	MD		06/29/2023		2,971		1,309			1,309		4,280	4,280			
100113837	ST PETERSBURG	FL		06/29/2023		3,333		115			115		3,448	3,448			
100113839	HOMESTEAD	FL		06/29/2023		1,879		40			40		1,919	1,919			
100113842	HALLANDALE BEACH	FL		06/29/2023		3,151		106			106		3,257	3,257			
100113843	SUNNY ISLES	FL		06/29/2023		2,090		71			71		2,161	2,161			
100113845	MIAMI	FL		06/29/2023		6,224		134			134		6,358	6,358			
100113846	PLAINVILLE	CT		06/29/2023		4,469		1,657			1,657		6,126	6,126			
100113848	KEY BISCAYNE	FL		06/29/2023		14,522		307			307		14,829	14,829			
100113849	AFTON	VA		06/29/2023		19,353		599			599		19,952	19,952			
100113852	WESTON	FL		06/29/2023		12,623		336			336		12,959	12,959			
100113853	MISHAWAKA	IN		06/29/2023		882		438			438		1,320	1,320			
100113854	DELRAY	FL		06/29/2023		49,946		1,068			1,068		51,014	51,014			
100113856	AVENTURA	FL		06/29/2023		12,282		468			468		12,750	12,750			
100113859	ROCKVILLE	MD		06/29/2023		18,213		723			723		18,936	18,936			
100113860	MIAMI	FL		06/29/2023		18,356		1,151			1,151		19,507	19,507			
100113862	PALM HARBOR	FL		06/29/2023		67,746		2,403			2,403		70,149	70,149			
100113863	WASHINGTON	DC		06/29/2023		16,224		174			174		16,398	16,398			
100113864	KEY BISCAYNE	FL		06/29/2023		9,940		482			482		10,422	10,422			
100113865	LONGBOAT KEY	FL		06/29/2023		40,859		926			926		41,785	41,785			
100113866	HIGHLAND PARK	IL		06/29/2023		19,141		886			886		20,027	20,027			
100113867	AVENTURA	FL		06/29/2023		1,290		46			46		1,336	1,336			
100113868	SUDBURY	MA		06/29/2023		19,418		912			912		20,330	20,330			
100113869	DEERFIELD	IL		06/29/2023		6,136		74			74		6,210	6,210			
100113870	SARASOTA	FL		06/29/2023		21,752		1,334			1,334		23,086	23,086			
100113874	BRADENTON BEACH	FL		06/29/2023		18,315		287			287		18,602	18,602			
100113876	DAVIE	FL		06/29/2023		8,280		265			265		8,545	8,545			
100113879	CHEVY CHASE	MD		06/29/2023		22,491		726			726		23,217	23,217			
100113882	NEW YORK	NY		06/29/2023		20,003		1,025			1,025		21,028	21,028			
100113883	ATLANTA	GA		06/29/2023		678		442			442		1,120	1,120			
100113888	SUNNY ISLES	FL		06/29/2023		13,969		394			394		14,363	14,363			
100113889	RAEFORD	NC		06/29/2023		850		561			561		1,411	1,411			
100113892	NAPLES	FL		06/29/2023		26,420		1,409			1,409		27,829	27,829			
100113893	AVENTURA	FL		06/29/2023		29,856		271			271		30,127	30,127			
100113897	CHICAGO	IL		06/29/2023		4,448		86			86		4,534	4,534			
100113898	SAN DIEGO	CA		06/29/2023		(1,420)		2			2		(1,418)	(1,418)			
100113899	BROOKEVILLE	MD		06/29/2023		(1,577)		5			5		(1,572)	(1,572)			
100113900	MIAMI GARDENS	FL		06/29/2023		5,596		69			69		5,665	5,665			
100113905	KISSIMMEE	FL		06/29/2023		9,334		178			178		9,512	9,512			
100113906	STERLING	VA		06/29/2023		20,780		372			372		21,152	21,152			
100113907	ALDIE	VA		06/29/2023		20,830		1,695			1,695		22,525	22,525			
100113908	ANNAPOLIS	MD		06/29/2023		6,860		411			411		7,271	7,271			
100113912	WORCESTER	MA		06/29/2023		8,294		6			6		8,300	8,300			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113914	RANDOLPH	NJ		06/29/2023		13,419		3,106			3,106		16,525	16,525			
100113915	WINDERMERE	FL		06/29/2023		33,201		3,164			3,164		36,365	36,365			
100113917	LOS ANGELES	CA		06/29/2023		13,457		240			240		13,697	13,697			
100113918	CERES	CA		06/29/2023		580		(11)			(11)		569	569			
100113923	ATLANTA	GA		06/29/2023		2,859		586			586		3,445	3,445			
100113924	HOUSTON	TX		06/29/2023		272		(14)			(14)		258	258			
100113925	HOUMA	LA		06/29/2023		3,398		18			18		3,416	3,416			
100113926	HOUMA	LA		06/29/2023		810		60			60		870	870			
100113928	SAN ANTONIO	TX		06/29/2023		7,643		944			944		8,587	8,587			
100113929	SEYMOUR	IN		06/29/2023		5,254		289			289		5,543	5,543			
100113930	DALLAS	GA		06/29/2023		339		131			131		470	470			
100113932	LOGAN	OH		06/29/2023		615		87			87		702	702			
100113933	CALLAHAN	FL		06/29/2023		2,749		(37)			(37)		2,712	2,712			
100113934	MINNEAPOLIS	MN		06/29/2023		5,847		(18)			(18)		5,829	5,829			
100113935	TERRE HAUTE	IN		06/29/2023		3,035		(5)			(5)		3,030	3,030			
100113936	BRAINERD	MN		06/29/2023		3,920		(15)			(15)		3,905	3,905			
100113937	FORT LAUDERDALE	FL		06/29/2023		2,427		(32)			(32)		2,395	2,395			
100113938	MESA	AZ		06/29/2023		9,665		97			97		9,762	9,762			
100113939	POCATELLO	ID		06/29/2023		14,094		241			241		14,335	14,335			
100113941	STONE MOUNTAIN	GA		06/29/2023		5,890		105			105		5,995	5,995			
100113942	MARSTONS MILLS	MA		06/29/2023		428		27			27		455	455			
100113943	SOUTH HOUSTON	TX		06/29/2023		183		104			104		287	287			
100113944	DURHAM	NC		06/29/2023		668		(20)			(20)		648	648			
100113945	HOUSTON	TX		06/29/2023		1,818		1,196			1,196		3,014	3,014			
100113946	TUCSON	AZ		06/29/2023		5,926		102			102		6,028	6,028			
100113947	WICHITA	KS		06/29/2023		4,134		59			59		4,193	4,193			
100113948	UPPER MARLBORO	MD		06/29/2023		6,526		96			96		6,622	6,622			
100113949	CLAYTON	DE		06/29/2023		224		2			2		226	226			
100113951	SICKLERVILLE	NJ		06/29/2023		4,102		81			81		4,183	4,183			
100113952	BOSSIER CITY	LA		06/29/2023		1,997		175			175		2,172	2,172			
100113957	CONYERS	GA		06/29/2023		999		129			129		1,128	1,128			
100113958	MILWAUKEE	WI		06/29/2023		(432)		37			37		(395)	(395)			
100113961	PITTSBURGH	PA		06/29/2023		409		14			14		423	423			
100113962	SPRINGFIELD	IL		06/29/2023		3,203		39			39		3,242	3,242			
100113964	LA SALLE	IL		06/29/2023		1,636		132			132		1,768	1,768			
100113965	HYNDMAN	PA		06/29/2023		2,829		29			29		2,858	2,858			
100113969	PITTSBURGH	PA		06/29/2023		232		131			131		363	363			
100113970	DENVER	CO		06/29/2023		954		45			45		999	999			
100113971	GRAY	LA		06/29/2023		8,357		178			178		8,535	8,535			
100113974	MIAMI	FL		06/29/2023		8,386		196			196		8,582	8,582			
100113975	MONROE TOWNSHIP	NJ		06/29/2023		1,646		1,002			1,002		2,648	2,648			
100113976	SUNRISE	FL		06/29/2023		1,635		135			135		1,770	1,770			
100113977	AKRON	OH		06/29/2023		1,949		16			16		1,965	1,965			
100113980	ELLENWOOD	GA		06/29/2023		7,686		(31)			(31)		7,655	7,655			
100113981	CANONSBURG	PA		06/29/2023		505		329			329		834	834			
100113983	FEDERAL WAY	WA		06/29/2023		741		421			421		1,162	1,162			
100113984	COUNCIL	ID		06/29/2023		4,987		150			150		5,137	5,137			
100113987	CHICAGO	IL		06/29/2023		727		727			727		1,454	1,454			
100113988	LAKEWOOD	NJ		06/29/2023		197		5			5		202	202			
100113991	KANSAS CITY	MO		06/29/2023		4,821		40			40		4,861	4,861			
100113993	CHESTERFIELD	MI		06/29/2023		585		111			111		696	696			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113994	ELYRIA	OH		06/29/2023		450		39			39		489	489			
100113995	STROUDSBURG	PA		06/29/2023		1,210		57			57		1,267	1,267			
100113996	FAIRBURN	GA		06/29/2023		1,225		304			304		1,529	1,529			
100113998	COLORADO SPRINGS	CO		06/29/2023		2,122		79			79		2,201	2,201			
100113999	SANDERSVILLE	GA		06/29/2023		2,535		430			430		2,965	2,965			
100114001	MOUNT MORRIS	MI		06/29/2023		3,679		590			590		4,269	4,269			
100114003	WEST PALM BEACH	FL		06/29/2023		6,316		687			687		7,003	7,003			
100114004	CONCHO	AZ		06/29/2023		360		25			25		385	385			
100114006	MARTINSVILLE	VA		06/29/2023		926		466			466		1,392	1,392			
100114009	BRIGHTON	UT		06/29/2023		2,146		1,174			1,174		3,320	3,320			
100114010	LOXAHATCHEE	FL		06/29/2023		7,144		1,223			1,223		8,367	8,367			
100114012	MADERA	CA		06/29/2023		541		93			93		634	634			
100114014	FEDERAL WAY	WA		06/29/2023		352		43			43		395	395			
100114016	SAINT LOUIS	MO		06/29/2023		424		140			140		564	564			
100114017	NORTH HIGHLANDS	CA		06/29/2023		4,596		386			386		4,982	4,982			
100114018	BONNER SPRINGS	KS		06/29/2023		5,834		282			282		6,116	6,116			
100114020	MEMPHIS	TN		06/29/2023		268		10			10		278	278			
100114021	ACWORTH	GA		06/29/2023		384		261			261		645	645			
100114023	FULLERTON	CA		06/29/2023		3,184		504			504		3,688	3,688			
100114024	JACKSONVILLE	FL		06/29/2023		7,316		946			946		8,262	8,262			
100114026	ELMWOOD PARK	NJ		06/29/2023		1,397		869			869		2,266	2,266			
100114027	ORLAND PARK	IL		06/29/2023		751		119			119		870	870			
100114029	PENDLETON	IN		06/29/2023		4,850		751			751		5,601	5,601			
100114031	WAUKEGAN	IL		06/29/2023		587		426			426		1,013	1,013			
100114032	PLACERVILLE	CO		06/29/2023		1,046		515			515		1,561	1,561			
100114033	NORFOLK	VA		06/29/2023		376		21			21		397	397			
100114034	LADERA RANCH	CA		06/29/2023		1,327		715			715		2,042	2,042			
100114035	THOMASTON	GA		06/29/2023		713		255			255		968	968			
100114036	SAFFORD	AZ		06/29/2023		2,766		224			224		2,990	2,990			
100114038	AURORA	IL		06/29/2023		343		42			42		385	385			
100114039	ALPHARETTA	GA		06/29/2023		250		137			137		387	387			
100114040	CANTON	GA		06/29/2023		5,371		249			249		5,620	5,620			
100114041	WINTER GARDEN	FL		06/29/2023		1,562		332			332		1,894	1,894			
100114044	FORT WAYNE	IN		06/29/2023		489		222			222		711	711			
100114045	NORTH HOLLYWOOD	CA		06/29/2023		1,931		287			287		2,218	2,218			
100114048	TAMPA	FL		06/29/2023		228		65			65		293	293			
100114050	MIAMI	FL		06/29/2023		4,058		257			257		4,315	4,315			
100114051	ONTARIO	CA		06/29/2023		2,944		496			496		3,440	3,440			
100114052	HENDERSON	NV		06/29/2023		1,159		132			132		1,291	1,291			
100114053	OPA LOCKA	FL		06/29/2023		691		34			34		725	725			
100114055	CINCINNATI	OH		06/29/2023		4,247		739			739		4,986	4,986			
100114056	INVERNESS	FL		06/29/2023		1,711		185			185		1,896	1,896			
100114058	GROSSE POINTE	MI		06/29/2023		641		42			42		683	683			
100114059	FAIRFIELD	ID		06/29/2023		2,995		123			123		3,118	3,118			
100114062	WILMINGTON	NC		06/29/2023		13,416		267			267		13,683	13,683			
100114063	CRANSTON	RI		06/29/2023		2,211		151			151		2,362	2,362			
100114064	DENTON	TX		06/29/2023		1,596		587			587		2,183	2,183			
100114068	HARWOOD HEIGHTS	IL		06/29/2023		1,140		777			777		1,917	1,917			
100114070	WERNERSVILLE	PA		06/29/2023		2,592		1,444			1,444		4,036	4,036			
100114071	SAINT LOUIS	MO		06/29/2023		934		135			135		1,069	1,069			
100114072	AUBURN	MA		06/29/2023		2,366		275			275		2,641	2,641			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114073	STUYVESANT	NY		06/29/2023		489		256			256		745	745			
100114074	DETROIT	MI		06/29/2023		2,377		157			157		2,534	2,534			
100114075	MONTGOMERY	AL		06/29/2023		309		36			36		345	345			
100114077	ELIZABETH	PA		06/29/2023		409		65			65		474	474			
100114079	MILWAUKEE	WI		06/29/2023		1,466		602			602		2,068	2,068			
100114080	SAN GABRIEL	CA		06/29/2023		821		262			262		1,083	1,083			
100114081	FALL CREEK	WI		06/29/2023		2,422		402			402		2,824	2,824			
100114083	WATSONVILLE	CA		06/29/2023		3,550		512			512		4,062	4,062			
100114084	TUCKER	GA		06/29/2023		9,567		5,598			5,598		15,165	15,165			
100114086	CLEMENTON	NJ		06/29/2023		817		701			701		1,518	1,518			
100114088	GREENWOOD	SC		06/29/2023		1,322		123			123		1,445	1,445			
100114091	MONTOURSVILLE	PA		06/29/2023		928		703			703		1,631	1,631			
100114093	BELOIT	WI		06/29/2023		614		39			39		653	653			
100114094	CRESSON	PA		06/29/2023		231		21			21		252	252			
100114096	RACINE	WI		06/29/2023		4,098		14			14		4,112	4,112			
100114097	GREENSBORO	NC		06/29/2023		218		167			167		385	385			
100114098	MADISON	WI		06/29/2023		2,679		313			313		2,992	2,992			
100114101	WEST ALLIS	WI		06/29/2023		1,318		348			348		1,666	1,666			
100114102	MADISON	WI		06/29/2023		2,285		(96)			(96)		2,189	2,189			
100114103	PEORIA	IL		06/29/2023		492		198			198		690	690			
100114104	MILWAUKEE	WI		06/29/2023		2,852		676			676		3,528	3,528			
100114105	BONDUEL	WI		06/29/2023		1,844		62			62		1,906	1,906			
100114106	BAYFIELD	WI		06/29/2023		1,081		58			58		1,139	1,139			
100114107	POUND	WI		06/29/2023		660		188			188		848	848			
100114108	BEAVER DAM	WI		06/29/2023		979		76			76		1,055	1,055			
100114109	ORONOCO	MN		06/29/2023		5,811		49			49		5,860	5,860			
100114111	GRESHAM	WI		06/29/2023		2,297		145			145		2,442	2,442			
100114112	ST PAUL	MN		06/29/2023		9,664		225			225		9,889	9,889			
100114113	ROCKFORD	IL		06/29/2023		1,934		817			817		2,751	2,751			
100114114	HAMMOND	WI		06/29/2023		2,280		722			722		3,002	3,002			
100114115	CICERO	NY		06/29/2023		4,500		117			117		4,617	4,617			
100114117	WAUNAKEE	WI		06/29/2023		712		612			612		1,324	1,324			
100114118	TULSA	OK		06/29/2023		13,050		345			345		13,395	13,395			
100114119	MINOCQUA	WI		06/29/2023		3,340		385			385		3,725	3,725			
100114120	INDIANAPOLIS	IN		06/29/2023		1,259		83			83		1,342	1,342			
100114121	WAUWATOSA	WI		06/29/2023		2,484		279			279		2,763	2,763			
100114123	OAK CREEK	WI		06/29/2023		1,225		305			305		1,530	1,530			
100114124	ROSHOLT	WI		06/29/2023		603		40			40		643	643			
100114129	ABBEVILLE	LA		06/29/2023		2,686		343			343		3,029	3,029			
100114130	WINDSOR LOCKS	CT		06/29/2023		1,313		125			125		1,438	1,438			
100114131	MAPLE HEIGHTS	OH		06/29/2023		7,796		(67)			(67)		7,729	7,729			
100114133	SUMITON	AL		06/29/2023		5,103		193			193		5,296	5,296			
100114134	RALEIGH	NC		06/29/2023		474		108			108		582	582			
100114135	MENOMINEE	MI		06/29/2023		879		27			27		906	906			
100114136	DES MOINES	IA		06/29/2023		1,122		433			433		1,555	1,555			
100114137	MIAMI	FL		06/29/2023		14,210		978			978		15,188	15,188			
100114138	FLORISSANT	MO		06/29/2023		183		330			330		513	513			
100114139	ZEPHYRHILLS	FL		06/29/2023		2,394		1,224			1,224		3,618	3,618			
100114140	WALES	ME		06/29/2023		6,111		925			925		7,036	7,036			
100114141	NEWPORT NEWS	VA		06/29/2023		4,162		56			56		4,218	4,218			
100114144	SOUTHGATE	MI		06/29/2023		3,207		888			888		4,095	4,095			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114145	PIPERSVILLE	PA		06/29/2023		3,385		458			458		3,843	3,843			
100114146	SAN ANTONIO	TX		06/29/2023		2,610		(38)			(38)		2,572	2,572			
100114147	AZUSA	CA		06/29/2023		4,205		1,706			1,706		5,911	5,911			
100114151	STILLWATER	MN		06/29/2023		4,911		356			356		5,267	5,267			
100114152	KINSALE	VA		06/29/2023		3,186		90			90		3,276	3,276			
100114153	BALTIMORE	MD		06/29/2023		2,425		675			675		3,100	3,100			
100114155	FORT LAUDERDALE	FL		06/29/2023		2,843		75			75		2,918	2,918			
100114156	VACHERIE	LA		06/29/2023		434		6			6		440	440			
100114157	STANLEY	NC		06/29/2023		2,337		(100)			(100)		2,237	2,237			
100114160	RENFREW	PA		06/29/2023		4,255		606			606		4,861	4,861			
100114162	WEST COLUMBIA	SC		06/29/2023		4,593		193			193		4,786	4,786			
100114163	MARION	KY		06/29/2023		2,572		277			277		2,849	2,849			
100114164	CARTERVILLE	MO		06/29/2023		1,085		202			202		1,287	1,287			
100114165	LAKE HAVASU CITY	AZ		06/29/2023		914		612			612		1,526	1,526			
100114166	SANTEE	SC		06/29/2023		813		514			514		1,327	1,327			
100114168	OKLAHOMA CITY	OK		06/29/2023		2,060		20			20		2,080	2,080			
100114170	HOWARD CITY	MI		06/29/2023		1,493		253			253		1,746	1,746			
100114173	LONG BEACH	CA		06/29/2023		6,903		572			572		7,475	7,475			
100114175	CLARKSON	KY		06/29/2023		9,865		107			107		9,972	9,972			
100114176	AUBURN	AL		06/29/2023		6,584		(92)			(92)		6,492	6,492			
100114177	AURORA	IL		06/29/2023		4,533		(341)			(341)		4,192	4,192			
100114181	LAKELAND	FL		06/29/2023		1,616		172			172		1,788	1,788			
100114183	ATLANTA	GA		06/29/2023		1,735		220			220		1,955	1,955			
100114185	GRAND JUNCTION	IA		06/29/2023		3,469		(112)			(112)		3,357	3,357			
100114188	LAWTON	OK		06/29/2023		4,355		492			492		4,847	4,847			
100114189	LOS ANGELES	CA		06/29/2023		2,048		43			43		2,091	2,091			
100114190	LAWNDALE	NC		06/29/2023		1,286		(2)			(2)		1,284	1,284			
100114191	FRESNO	CA		06/29/2023		253		(28)			(28)		225	225			
100114192	KIRKWOOD	NY		06/29/2023		990		266			266		1,256	1,256			
100114194	WATSONVILLE	CA		06/29/2023		6,246		378			378		6,624	6,624			
100114196	DEARBORN	MI		06/29/2023		2,525		113			113		2,638	2,638			
100114200	WINTER GARDENS	FL		06/29/2023		371		42			42		413	413			
100114202	NORFOLK	VA		06/29/2023		3,140		(33)			(33)		3,107	3,107			
100114204	BAKERSFIELD	CA		06/29/2023		364		23			23		387	387			
100114205	GREENVILLE	PA		06/29/2023		8,447		(238)			(238)		8,209	8,209			
100114208	FORTSON	GA		06/29/2023		12,834		(671)			(671)		12,163	12,163			
100114209	OAKLAND	CA		06/29/2023		3,579		192			192		3,771	3,771			
100114213	ISLAND LAKE	IL		06/29/2023		1,844		13			13		1,857	1,857			
100114214	KANNAPOLIS	NC		06/29/2023		4,916		(144)			(144)		4,772	4,772			
100114215	MESQUITE	TX		06/29/2023		3,019		295			295		3,314	3,314			
100114217	NORFOLK	VA		06/29/2023		2,102		451			451		2,553	2,553			
100114219	PINE TOP	KY		06/29/2023		6,418		(70)			(70)		6,348	6,348			
100114220	PHILADELPHIA	PA		06/29/2023		2,637		(34)			(34)		2,603	2,603			
100114223	HOLIDAY	FL		06/29/2023		2,885		(182)			(182)		2,703	2,703			
100114224	KANSAS CITY	MO		06/29/2023		2,926		191			191		3,117	3,117			
100114225	SAINT LOUIS	MO		06/29/2023		526		175			175		701	701			
100114226	COWETA	OK		06/29/2023		2,942		(87)			(87)		2,855	2,855			
100114228	LOUISVILLE	KY		06/29/2023		3,594		(60)			(60)		3,534	3,534			
100114230	WAPATO	WA		06/29/2023		489		52			52		541	541			
100114231	DOUGLASVILLE	GA		06/29/2023		2,427		229			229		2,656	2,656			
100114233	CORPUS CHRISTI	TX		06/29/2023		3,485		200			200		3,685	3,685			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114234	SAN ANTONIO	TX		06/29/2023		117		6			6		123	123			
100114236	HOUSTON	TX		06/29/2023		1,085		68			68		1,153	1,153			
100114243	WICHITA	KS		06/29/2023		3,193		176			176		3,369	3,369			
100114244	GOLD CREEK	MT		06/29/2023		28,017		3,025			3,025		31,042	31,042			
100114247	RAHWAY	NJ		06/29/2023		7,900		359			359		8,259	8,259			
100114249	BRIDGEPORT	CT		06/29/2023		4,547		236			236		4,783	4,783			
100114253	SAVAGE	MN		06/29/2023		4,008		224			224		4,232	4,232			
100114255	PUEBLO	CO		06/29/2023		3,601		267			267		3,868	3,868			
100114256	LENOIR	NC		06/29/2023		1,945		129			129		2,074	2,074			
100114257	SLAUGHTER	LA		06/29/2023		3,499		29			29		3,528	3,528			
100114259	ROCK SPRING	GA		06/29/2023		3,678		670			670		4,348	4,348			
100114263	MILANO	TX		06/29/2023		4,412		50			50		4,462	4,462			
100114264	INDIANAPOLIS	IN		06/29/2023		3,561		236			236		3,797	3,797			
100114268	WINTERVILLE	NC		06/29/2023		3,505		187			187		3,692	3,692			
100114271	LOS ANGELES	CA		06/29/2023		30,099		7,047			7,047		37,146	37,146			
100114274	LOUISVILLE	KY		06/29/2023		974		30			30		1,004	1,004			
100114275	FREMONT	IN		06/29/2023		3,545		242			242		3,787	3,787			
100114276	CLEARWATER	KS		06/29/2023		2,899		33			33		2,932	2,932			
100114278	SUMMERHILL	PA		06/29/2023		(3,804)		415			415		(3,389)	(3,389)			
100114279	FREDERICK	MD		06/29/2023		1,218		781			781		1,999	1,999			
100114281	VISALIA	CA		06/29/2023		1,505		98			98		1,603	1,603			
100114284	PIXLEY	CA		06/29/2023		1,282		1,064			1,064		2,346	2,346			
100114285	MONTGOMERY	AL		06/29/2023		1,043		218			218		1,261	1,261			
100114287	SPRINGFIELD	MO		06/29/2023		2,498		(40)			(40)		2,458	2,458			
100114290	ELGIN	IL		06/29/2023		5,244		335			335		5,579	5,579			
100114291	EGG HARBOR TOWNSHIP	NJ		06/29/2023		1,663		1,343			1,343		3,006	3,006			
100114292	ROMEOVILLE	IL		06/29/2023		846		507			507		1,353	1,353			
100114295	GLENDALE	AZ		06/29/2023		1,333		599			599		1,932	1,932			
100114297	ROCKAWAY	NJ		06/29/2023		3,469		3,127			3,127		6,596	6,596			
100114304	WEST ORANGE	NJ		06/29/2023		4,152		1,711			1,711		5,863	5,863			
100114305	PHILADELPHIA	PA		06/29/2023		1,675		1,075			1,075		2,750	2,750			
100114307	TORRINGTON	CT		06/29/2023		3,565		2,092			2,092		5,657	5,657			
100114308	DENVER	CO		06/29/2023		1,599		745			745		2,344	2,344			
100114309	HOUSTON	TX		06/29/2023		764		501			501		1,265	1,265			
100114311	SACRAMENTO	CA		06/29/2023		1,809		399			399		2,208	2,208			
100114314	MABLETON	GA		06/29/2023		1,147		441			441		1,588	1,588			
100114316	CHESAPEAKE	VA		06/29/2023		1,448		67			67		1,515	1,515			
100114318	SAINT LOUIS	MO		06/29/2023		2,497		22			22		2,519	2,519			
100114319	GLENDALE HEIGHTS	IL		06/29/2023		1,314		118			118		1,432	1,432			
100114320	RICHLAND	NJ		06/29/2023		1,138		915			915		2,053	2,053			
100114323	EAST WALPOLE	MA		06/29/2023		7,270		2,043			2,043		9,313	9,313			
100114324	BELLFLOWER	CA		06/29/2023		4,584		1,238			1,238		5,822	5,822			
100114327	GREENVILLE	KY		06/29/2023		324		68			68		392	392			
100114329	ATLANTA	GA		06/29/2023		1,870		935			935		2,805	2,805			
100114332	NEWBURG	MO		06/29/2023		1,218		216			216		1,434	1,434			
100114335	LIMA	OH		06/29/2023		1,367		(4)			(4)		1,363	1,363			
100114336	MOUND	MN		06/29/2023		772		87			87		859	859			
100114340	NEWNAN	GA		06/29/2023		1,495		733			733		2,228	2,228			
100114342	BOWIE	MD		06/29/2023		3,119		1,697			1,697		4,816	4,816			
100114343	PEEBLES	OH		06/29/2023		2,380		124			124		2,504	2,504			
100114346	DUNDALK	MD		06/29/2023		8,758		202			202		8,960	8,960			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100114347	NAMPA	ID		06/29/2023		2,898		118			118		3,016	3,016			
100114349	BALDWIN PARK	CA		06/29/2023		254		7			7		261	261			
100114350	FLORISSANT	MO		06/29/2023		1,343		756			756		2,099	2,099			
100114351	WESTWEGO	LA		06/29/2023		3,143		155			155		3,298	3,298			
100114352	RUSHVILLE	MO		06/29/2023		1,028		347			347		1,375	1,375			
100114355	CHICAGO	IL		06/29/2023		7,864		103			103		7,967	7,967			
100114360	EUNICE	LA		06/29/2023		395		58			58		453	453			
100114361	CANTON	OH		06/29/2023		1,782		170			170		1,952	1,952			
100114362	SOUTH GIBSON	PA		06/29/2023		1,492		926			926		2,418	2,418			
100114366	HOUSTON	TX		06/29/2023		338		92			92		430	430			
100114367	LONGVILLE	LA		06/29/2023		732		82			82		814	814			
100114368	MACOMB	MI		06/29/2023		1,101		152			152		1,253	1,253			
100114369	DETROIT	MI		06/29/2023		2,518		73			73		2,591	2,591			
100114370	FLORENCE	NJ		06/29/2023		554		22			22		576	576			
100114372	GATLINBURG	TN		06/29/2023		7,883		300			300		8,183	8,183			
100114373	COUNTRY CLUB HILLS	IL		06/29/2023		688		775			775		1,463	1,463			
100114374	POUGHKEEPSIE	NY		06/29/2023		1,246		843			843		2,089	2,089			
100114375	SACO	ME		06/29/2023		3,721		598			598		4,319	4,319			
100114378	BALTIMORE	MD		06/29/2023		331		72			72		403	403			
100114380	MONCKS CORNER	SC		06/29/2023		487		16			16		503	503			
100114383	HYATTSVILLE	MD		06/29/2023		865		459			459		1,324	1,324			
100114384	BRENTWOOD	NY		06/29/2023		2,391		1,375			1,375		3,766	3,766			
100114385	LAFAYETTE	LA		06/29/2023		1,391		807			807		2,198	2,198			
100114388	TRENTON	NJ		06/29/2023		6,541		333			333		6,874	6,874			
100114392	FORT WORTH	TX		06/29/2023		276		12			12		288	288			
100114398	WADENA	MN		06/29/2023		452		75			75		527	527			
100114400	WATERFORD	CT		06/29/2023		1,315		189			189		1,504	1,504			
100114401	TYLER	TX		06/29/2023		659		33			33		692	692			
100114405	SEYMOUR	CT		06/29/2023		375		55			55		430	430			
100114406	COLUMBIA FALLS	MT		06/29/2023		1,138		72			72		1,210	1,210			
100114407	PITTSBURGH	PA		06/29/2023		381		174			174		555	555			
100114408	LUTZ	FL		06/29/2023		940		600			600		1,540	1,540			
100114410	KAUKAUNA	WI		06/29/2023		2,670		186			186		2,856	2,856			
100114412	WINDSOR MILL	MD		06/29/2023		1,731		731			731		2,462	2,462			
100114414	DES MOINES	IA		06/29/2023		1,715		298			298		2,013	2,013			
100114415	BATON ROUGE	LA		06/29/2023		1,992		435			435		2,427	2,427			
100114420	CLOSTER	NJ		06/29/2023		6,704		2,871			2,871		9,575	9,575			
100114421	HILLSBORO	ND		06/29/2023		1,723		554			554		2,277	2,277			
100114423	SECAUCUS	NJ		06/29/2023		3,466		1,221			1,221		4,687	4,687			
100114424	COHOES	NY		06/29/2023		2,719		1,046			1,046		3,765	3,765			
100114427	SARATOGA	CA		06/29/2023		7,404		2,481			2,481		9,885	9,885			
100114428	MARTINSBURG	WV		06/29/2023		1,819		735			735		2,554	2,554			
100114429	KANNAPOLIS	NC		06/29/2023		911		433			433		1,344	1,344			
100114431	NORTH RIVERSIDE	IL		06/29/2023		3,794		3,439			3,439		7,233	7,233			
100114437	COVINGTON	GA		06/29/2023		5,585		638			638		6,223	6,223			
100114438	NAZARETH	PA		06/29/2023		1,481		174			174		1,655	1,655			
100114439	TRINITY	FL		06/29/2023		1,002		443			443		1,445	1,445			
100114441	BLAINE	TN		06/29/2023		969		61			61		1,030	1,030			
100114442	NORTH LAUDERDALE	FL		06/29/2023		415		20			20		435	435			
100114443	LAWRENCEVILLE	GA		06/29/2023		2,144		779			779		2,923	2,923			
100114444	LAFAYETTE	LA		06/29/2023		3,201		143			143		3,344	3,344			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114446	PITTSBURGH	PA		06/29/2023		240		35			35		275	275			
100114447	HANOVER PARK	IL		06/29/2023		1,343		26			26		1,369	1,369			
100114448	BLY	OR		06/29/2023		5,139		(238)			(238)		4,901	4,901			
100114449	BEACH PARK	IL		06/29/2023		6,284		757			757		7,041	7,041			
100114450	DENVILLE	NJ		06/29/2023		808		90			90		898	898			
100114454	MT LAUREL	NJ		06/29/2023		6,934		653			653		7,587	7,587			
100114455	HARTFORD CITY	IN		06/29/2023		3,684		(97)			(97)		3,587	3,587			
100114457	CAPE MAY COURT HOUSE	NJ		06/29/2023		1,572		456			456		2,028	2,028			
100114458	DECATUR	GA		06/29/2023		1,632		26			26		1,658	1,658			
100114460	CARROLLTON	GA		06/29/2023		1,076		553			553		1,629	1,629			
100114461	LATROBE	PA		06/29/2023		1,141		71			71		1,212	1,212			
100114464	WICHITA	KS		06/29/2023		1,175		(33)			(33)		1,142	1,142			
100114465	LONGVIEW	TX		06/29/2023		1,412		493			493		1,905	1,905			
100114469	SHELBY TWP	MI		06/29/2023		3,554		794			794		4,348	4,348			
100114471	LAKELAND	FL		06/29/2023		1,421		102			102		1,523	1,523			
100114474	GIBSONTON	FL		06/29/2023		3,671		598			598		4,269	4,269			
100114475	SAN FRANCISCO	CA		06/29/2023		6,884		2,364			2,364		9,248	9,248			
100114476	BALTIMORE	MD		06/29/2023		1,678		692			692		2,370	2,370			
100114477	GLENSIDE	PA		06/29/2023		3,253		693			693		3,946	3,946			
100114478	BETHEL	CT		06/29/2023		2,411		1,239			1,239		3,650	3,650			
100114479	BELLEFONTE	PA		06/29/2023		6,943		(130)			(130)		6,813	6,813			
100114482	COLUMBUS	OH		06/29/2023		2,052		413			413		2,465	2,465			
100114485	GORHAM	ME		06/29/2023		2,425		776			776		3,201	3,201			
100114486	APPLE VALLEY	CA		06/29/2023		2,159		187			187		2,346	2,346			
100114487	WHITESVILLE	KY		06/29/2023		13,262		243			243		13,505	13,505			
100114488	SEATTLE	WA		06/29/2023		5,782		170			170		5,952	5,952			
100114489	HAMILTON	MO		06/29/2023		21,404		629			629		22,033	22,033			
100114490	KING CITY	CA		06/29/2023		6,538		(44)			(44)		6,494	6,494			
100114491	MAYWOOD	CA		06/29/2023		4,992		269			269		5,261	5,261			
100114492	FAIRFAX	VA		06/29/2023		6,694		279			279		6,973	6,973			
100114494	BIRMINGHAM	AL		06/29/2023		468		248			248		716	716			
100114500	VACAVILLE	CA		06/29/2023		3,813		1,554			1,554		5,367	5,367			
100114501	NAMPA	ID		06/29/2023		5,229		106			106		5,335	5,335			
100114502	REMSEN	NY		06/29/2023		1,087		45			45		1,132	1,132			
100114504	LEHIGHTON	PA		06/29/2023		3,576		243			243		3,819	3,819			
100114508	CLAREMORE	OK		06/29/2023		2,024		457			457		2,481	2,481			
100114509	DECATUR	GA		06/29/2023		1,119		703			703		1,822	1,822			
100114511	RIVERSIDE	CA		06/29/2023		11,153		169			169		11,322	11,322			
100114516	ACTON AREA	CA		06/29/2023		4,006		(196)			(196)		3,810	3,810			
100114517	ROWLETT	TX		06/29/2023		1,853		(112)			(112)		1,741	1,741			
100114518	MISSION VIEJO	CA		06/29/2023		6,641		(62)			(62)		6,579	6,579			
100114519	MIAMI	FL		06/29/2023		4,811		68			68		4,879	4,879			
100114523	MORENO VALLEY	CA		06/29/2023		9,015		(431)			(431)		8,584	8,584			
100114524	PHILADELPHIA	PA		06/29/2023		2,592		(123)			(123)		2,469	2,469			
100114526	BAYVILLE	NJ		06/29/2023		2,761		21			21		2,782	2,782			
100114529	BAKERSFIELD	CA		06/29/2023		1,684		(52)			(52)		1,632	1,632			
100114530	PHILADELPHIA	PA		06/29/2023		1,633		(62)			(62)		1,571	1,571			
100114533	HILLSBORO	IL		06/29/2023		1,490		(55)			(55)		1,435	1,435			
100114534	STURGEON BAY	WI		06/29/2023		23,340		(347)			(347)		22,993	22,993			
100114535	MORENO VALLEY	CA		06/29/2023		8,713		(424)			(424)		8,289	8,289			
100114536	CHICAGO	IL		06/29/2023		4,842		(101)			(101)		4,741	4,741			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114537	JUNCTION CITY	OR		06/29/2023		7,849		(287)			(287)		7,562	7,562			
100114540	NIANTIC	CT		06/29/2023		2,078		(58)			(58)		2,020	2,020			
100114542	NORCO	CA		06/29/2023		8,703		(209)			(209)		8,494	8,494			
100114543	CHARLESTON	SC		06/29/2023		6,600		(379)			(379)		6,221	6,221			
100114544	CERES	CA		06/29/2023		50,404		(1,535)			(1,535)		48,869	48,869			
100114545	NASHUA	NH		06/29/2023		6,936		(136)			(136)		6,800	6,800			
100114548	LAS VEGAS	NV		06/29/2023		1,692		(151)			(151)		1,541	1,541			
100114555	LITHONIA	GA		06/29/2023		1,495		(97)			(97)		1,398	1,398			
100114556	SANDWICH	MA		06/29/2023		43,212		(347)			(347)		42,865	42,865			
100114557	WALLINGFORD	CT		06/29/2023		1,991		(110)			(110)		1,881	1,881			
100114558	OXNARD	CA		06/29/2023		6,088		(81)			(81)		6,007	6,007			
100114559	ATWATER	CA		06/29/2023		4,811		(340)			(340)		4,471	4,471			
100114560	WATERBURY	CT		06/29/2023		157		(4)			(4)		153	153			
100114562	SURPRISE	AZ		06/29/2023		95,011		5,680			5,680		100,691	100,691			
100114563	HIGHLAND	CA		06/29/2023		8,227		(102)			(102)		8,125	8,125			
100114565	TILGHMAN	MD		06/29/2023		1,608		(85)			(85)		1,523	1,523			
100114566	TULSA	OK		06/29/2023		1,604		(50)			(50)		1,554	1,554			
100114567	BEACH PARK	IL		06/29/2023		3,756		(19)			(19)		3,737	3,737			
100114568	PHILADELPHIA	PA		06/29/2023		945		(45)			(45)		900	900			
100114569	MANTECA	CA		06/29/2023		2,880		(108)			(108)		2,772	2,772			
100114570	CLINTON	UT		06/29/2023		5,428		(24)			(24)		5,404	5,404			
100114571	CHICAGO	IL		06/29/2023		3,648		(34)			(34)		3,614	3,614			
100114575	RED BLUFF	CA		06/29/2023		3,917		(75)			(75)		3,842	3,842			
100114576	YUMA	AZ		06/29/2023		2,630		(63)			(63)		2,567	2,567			
100114577	AURORA	IL		06/29/2023		18,506		(199)			(199)		18,307	18,307			
100114579	BAKERSFIELD	CA		06/29/2023		2,636		(84)			(84)		2,552	2,552			
100114582	VICTORVILLE	CA		06/29/2023		2,010		(64)			(64)		1,946	1,946			
100114584	ELMWOOD PARK	IL		06/29/2023		1,878		(7)			(7)		1,871	1,871			
100114587	LAS VEGAS	NV		06/29/2023		4,768		98			98		4,866	4,866			
100114588	KISSIMMEE	FL		06/29/2023		2,918		85			85		3,003	3,003			
100114589	TOMBALL	TX		06/29/2023		2,285		18			18		2,303	2,303			
100114592	BAKERSFIELD	CA		06/29/2023		3,427		(167)			(167)		3,260	3,260			
100114593	CALABASAS	CA		06/29/2023		26,439		(650)			(650)		25,789	25,789			
100114595	LUTZ	FL		06/29/2023		2,337		(17)			(17)		2,320	2,320			
100114599	BAKERSFIELD	CA		06/29/2023		1,627		18			18		1,645	1,645			
100114600	HOUSTON	TX		06/29/2023		2,203		(145)			(145)		2,058	2,058			
100114601	CHINO	CA		06/29/2023		5,329		32			32		5,361	5,361			
100114602	MORROW	OH		06/29/2023		10,769		165			165		10,934	10,934			
100114605	NASHVILLE	TN		06/29/2023		10,258		(486)			(486)		9,772	9,772			
100114606	EL CAJON	CA		06/29/2023		9,344		(200)			(200)		9,144	9,144			
100114607	OCEAN ISLE BEACH	NC		06/29/2023		20,058		(798)			(798)		19,260	19,260			
100114608	LEOMINSTER	MA		06/29/2023		5,171		(133)			(133)		5,038	5,038			
100114610	WESTWEGO	LA		06/29/2023		1,095		(88)			(88)		1,007	1,007			
100114611	BELDING	MI		06/29/2023		1,652		(47)			(47)		1,605	1,605			
100114612	ELLIJAY	GA		06/29/2023		846		14			14		860	860			
100114613	DECATUR	GA		06/29/2023		1,364		(63)			(63)		1,301	1,301			
100114614	SARASOTA	FL		06/29/2023		9,114		(486)			(486)		8,628	8,628			
100114615	ORANGE PARK	FL		06/29/2023		1,871		(54)			(54)		1,817	1,817			
100114616	GREAT FALLS	MT		06/29/2023		1,952		(65)			(65)		1,887	1,887			
100114618	WATERTOWN	MA		06/29/2023		8,551		202			202		8,753	8,753			
100114620	SAINT PAUL	MN		06/29/2023		2,012		(93)			(93)		1,919	1,919			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114621	DURHAM	NC		06/29/2023		1,566		(69)			(69)		1,497	1,497			
100114622	GWYNN OAK	MD		06/29/2023		5,387		(105)			(105)		5,282	5,282			
100114623	FONTANA	CA		06/29/2023		4,022		(30)			(30)		3,992	3,992			
100114624	CHICAGO	IL		06/29/2023		2,449		(36)			(36)		2,413	2,413			
100114626	WELLINGTON	CO		06/29/2023		28,470		(44)			(44)		28,426	28,426			
100114627	OWINGS MILLS	MD		06/29/2023		2,521		(45)			(45)		2,476	2,476			
100114629	LANCASTER	CA		06/29/2023		3,413		(44)			(44)		3,369	3,369			
100114630	PARAMOUNT	CA		06/29/2023		5,966		(54)			(54)		5,912	5,912			
100114632	ORLANDO	FL		06/29/2023		625		12			12		637	637			
100114633	LOS ANGELES	CA		06/29/2023		4,849		(122)			(122)		4,727	4,727			
100114639	LOS ANGELES	CA		06/29/2023		2,461		(3)			(3)		2,458	2,458			
100114642	KILLEEN	TX		06/29/2023		4,838		(44)			(44)		4,794	4,794			
100114643	NAPLES	FL		06/29/2023		4,045		94			94		4,139	4,139			
100114644	EDMOND	OK		06/29/2023		1,581		(86)			(86)		1,495	1,495			
100114645	LANCASTER	CA		06/29/2023		1,565		(63)			(63)		1,502	1,502			
100114646	ATLANTA	GA		06/29/2023		769		(55)			(55)		714	714			
100114648	PALM SPRINGS	CA		06/29/2023		10,845		(38)			(38)		10,807	10,807			
100114649	CHARLOTTE	NC		06/29/2023		1,973		(130)			(130)		1,843	1,843			
100114650	DALLAS	TX		06/29/2023		4,457		(54)			(54)		4,403	4,403			
100114652	DAVENPORT	FL		06/29/2023		1,550		(77)			(77)		1,473	1,473			
100114653	PORT SAINT LUCIE	FL		06/29/2023		13,103		(327)			(327)		12,776	12,776			
100114654	TEHACHAPI	CA		06/29/2023		3,281		24			24		3,305	3,305			
100114655	KENNER	LA		06/29/2023		1,617		(112)			(112)		1,505	1,505			
100114656	CLAYTON	NC		06/29/2023		3,079		71			71		3,150	3,150			
100114657	RANCHO CUCAMONGA	CA		06/29/2023		225,394		708			708		226,102	226,102			
100114659	OAKLAND	CA		06/29/2023		9,188		(155)			(155)		9,033	9,033			
100114660	HENDERSON	NV		06/29/2023		3,239		(10)			(10)		3,229	3,229			
100114661	HENDERSON	NV		06/29/2023		5,109		75			75		5,184	5,184			
100114665	MAYWOOD	CA		06/29/2023		7,478		48			48		7,526	7,526			
100114666	LAKE PARK	FL		06/29/2023		2,252		(87)			(87)		2,165	2,165			
100114668	FORESTHILL	CA		06/29/2023		4,809		70			70		4,879	4,879			
100114669	BALTIMORE	MD		06/29/2023		5,322		(151)			(151)		5,171	5,171			
100114670	LOS ANGELES	CA		06/29/2023		5,531		(130)			(130)		5,401	5,401			
100114672	SANTA CLARITA	CA		06/29/2023		9,632		(190)			(190)		9,442	9,442			
100114675	TEMPLE CITY	CA		06/29/2023		14,847		(41)			(41)		14,806	14,806			
100114676	VIRGINIA BEACH	VA		06/29/2023		10,679		(206)			(206)		10,473	10,473			
100114677	PERRIS	CA		06/29/2023		4,437		(22)			(22)		4,415	4,415			
100114678	NEWNAN	GA		06/29/2023		7,972		149			149		8,121	8,121			
100114683	HUMBLE	TX		06/29/2023		6,999		(117)			(117)		6,882	6,882			
100114684	EAST HARTFORD	CT		06/29/2023		1,630		(15)			(15)		1,615	1,615			
100114686	LITCHFIELD PARK	AZ		06/29/2023		3,399		(85)			(85)		3,314	3,314			
100114687	SANTA CLARITA	CA		06/29/2023		6,561		(61)			(61)		6,500	6,500			
100114688	HENRICO	VA		06/29/2023		4,534		(125)			(125)		4,409	4,409			
100114689	CORPUS CHRISTI	TX		06/29/2023		4,561		(176)			(176)		4,385	4,385			
100114690	NORTH MIAMI BEACH	FL		06/29/2023		4,352		(1)			(1)		4,351	4,351			
100114691	HOUSTON	TX		06/29/2023		41,403		447			447		41,850	41,850			
100114692	TRABUCO CANYON	CA		06/29/2023		16,624		202			202		16,826	16,826			
100114693	HILLSBORO	OR		06/29/2023		3,936		(11)			(11)		3,925	3,925			
100114694	WILLIS	TX		06/29/2023		9,900		(330)			(330)		9,570	9,570			
100114695	SAN JACINTO	CA		06/29/2023		2,631		(37)			(37)		2,594	2,594			
100114696	OAKLAND	CA		06/29/2023		5,205		100			100		5,305	5,305			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114697	GREELEY	CO		06/29/2023		3,521		(126)			(126)		3,395	3,395			
100114698	BENNETT	CO		06/29/2023		3,818		(82)			(82)		3,736	3,736			
100114700	MENIFEE	CA		06/29/2023		3,294		(159)			(159)		3,135	3,135			
100114701	RIVERSIDE	CA		06/29/2023		11,948		(317)			(317)		11,631	11,631			
100114702	FULLERTON	CA		06/29/2023		7,033		(287)			(287)		6,746	6,746			
100114703	LAS VEGAS	NV		06/29/2023		2,934		128			128		3,062	3,062			
100114704	KEMPNER	TX		06/29/2023		2,918		(140)			(140)		2,778	2,778			
100114706	UPLAND	CA		06/29/2023		6,639		(142)			(142)		6,497	6,497			
100114707	WEST PALM BEACH	FL		06/29/2023		3,985		25			25		4,010	4,010			
100114708	NORTH PORT	FL		06/29/2023		1,342		(57)			(57)		1,285	1,285			
100114709	SPOTSYLVANIA	VA		06/29/2023		3,375		(72)			(72)		3,303	3,303			
100114710	LONG BEACH	CA		06/29/2023		5,227		(27)			(27)		5,200	5,200			
100114711	WALDORF	MD		06/29/2023		1,654		(14)			(14)		1,640	1,640			
100114714	OAKLAND PARK	FL		06/29/2023		5,894		12			12		5,906	5,906			
100114715	BOWIE	MD		06/29/2023		6,834		(97)			(97)		6,737	6,737			
100114716	BRASELTON	GA		06/29/2023		5,301		(164)			(164)		5,137	5,137			
100114718	SYLMAR	CA		06/29/2023		9,120		(529)			(529)		8,591	8,591			
100114720	RIVERSIDE	CA		06/29/2023		10,212		(226)			(226)		9,986	9,986			
100114721	FORT LAUDERDALE	FL		06/29/2023		37,924		(1,229)			(1,229)		36,695	36,695			
100114722	HAYFORK	CA		06/29/2023		1,996		(60)			(60)		1,936	1,936			
100114723	DALLAS	TX		06/29/2023		6,234		(40)			(40)		6,194	6,194			
100114724	BAKERSFIELD	CA		06/29/2023		1,261		(41)			(41)		1,220	1,220			
100114726	LAKE MARY	FL		06/29/2023		302		(2)			(2)		300	300			
100114727	KISSIMMEE	FL		06/29/2023		2,364		7			7		2,371	2,371			
100114728	LA PUENTE	CA		06/29/2023		1,796		49			49		1,845	1,845			
100114729	MINNEAPOLIS	MN		07/07/2023		4,429		(160)			(160)		4,269	4,269			
100114730	BOCA RATON	FL		07/07/2023		7,180		(145)			(145)		7,035	7,035			
100114731	LAUDERHILL	FL		07/07/2023		5,153		(99)			(99)		5,054	5,054			
100114733	PORT SAINT LUCIE	FL		07/07/2023		3,421		(46)			(46)		3,375	3,375			
100114735	DEER PARK	NY		07/07/2023		8,877		(130)			(130)		8,747	8,747			
100114736	OAKHURST	NJ		07/07/2023		11,611		136			136		11,747	11,747			
100114738	CAPE CORAL	FL		07/07/2023		3,880		(47)			(47)		3,833	3,833			
100114739	WAVERLY	GA		07/07/2023		1,427		(31)			(31)		1,396	1,396			
100114742	BRENTWOOD	NY		07/07/2023		5,251		(29)			(29)		5,222	5,222			
100114745	CATHEDRAL CITY	CA		07/07/2023		3,583		(65)			(65)		3,518	3,518			
100114746	RAYMOND	CA		07/07/2023		4,541		(88)			(88)		4,453	4,453			
100114749	PHOENIX	AZ		07/07/2023		9,035		(223)			(223)		8,812	8,812			
100114750	MIAMI	FL		07/07/2023		25,226		(1,252)			(1,252)		23,974	23,974			
100114751	HILTON HEAD ISLAND	SC		07/07/2023		5,071		(38)			(38)		5,033	5,033			
100114752	CARPINTERIA	CA		07/07/2023		4,570		(263)			(263)		4,307	4,307			
100114756	MOUNT HOLLY	NJ		07/07/2023		9,627		(117)			(117)		9,510	9,510			
100114758	MURRIETA	CA		07/07/2023		4,444		(65)			(65)		4,379	4,379			
100114759	SEABROOK	NH		07/07/2023		14,198		(287)			(287)		13,911	13,911			
100114760	MERCED	CA		07/07/2023		3,982		(108)			(108)		3,874	3,874			
100114761	NAPLES	FL		07/07/2023		27,449		(449)			(449)		27,000	27,000			
100114767	HUNTINGTON BEACH	CA		07/07/2023		59,391		(2,015)			(2,015)		57,376	57,376			
100114768	LAS VEGAS	NV		07/07/2023		4,176		(107)			(107)		4,069	4,069			
100114769	PITTSBURG	CA		07/07/2023		4,350		(122)			(122)		4,228	4,228			
100114770	LOS ANGELES	CA		07/07/2023		9,248		(70)			(70)		9,178	9,178			
100114771	TALLAHASSEE	FL		07/07/2023		1,042		(25)			(25)		1,017	1,017			
100114772	COLORADO SPRINGS	CO		07/07/2023		3,732		(18)			(18)		3,714	3,714			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114773	HEMET	CA		07/07/2023		3,303		(31)			(31)		3,272	3,272			
100114774	BOCA RATON	FL		07/07/2023		6,600		(223)			(223)		6,377	6,377			
100114776	MANVEL	TX		07/07/2023		4,473		(56)			(56)		4,417	4,417			
100114779	LEANDER	TX		07/07/2023		16,606		(179)			(179)		16,427	16,427			
100114781	SEATTLE	WA		07/07/2023		14,471		(60)			(60)		14,411	14,411			
100114789	HOLLYWOOD	FL		07/07/2023		25,020		(175)			(175)		24,845	24,845			
100114791	MESA	AZ		07/07/2023		3,347		(69)			(69)		3,278	3,278			
100114793	SEVIERVILLE	TN		07/10/2023		4,389		(13)			(13)		4,376	4,376			
100114795	HOLMES BEACH	FL		07/10/2023		4,749		(89)			(89)		4,660	4,660			
100114796	BERLIN	MD		07/10/2023		8,033		(41)			(41)		7,992	7,992			
100114797	LAS VEGAS	NV		07/10/2023		3,377		18			18		3,395	3,395			
100114798	NAPLES	FL		07/10/2023		8,530		(16)			(16)		8,514	8,514			
100114799	HEBER	UT		07/10/2023		3,814		54			54		3,868	3,868			
100114800	LAKE FOREST	CA		07/10/2023		70,969		826			826		71,795	71,795			
100114801	OAKLAND PARK	FL		07/10/2023		3,552		(10)			(10)		3,542	3,542			
100114802	PORT CHARLOTTE	FL		07/10/2023		3,968		67			67		4,035	4,035			
100114803	SEASIDE PARK	NJ		07/10/2023		4,739		61			61		4,800	4,800			
100114805	MINNEAPOLIS	MN		07/10/2023		2,581		(26)			(26)		2,555	2,555			
100114807	PORT BOLIVAR	TX		07/10/2023		4,727		(99)			(99)		4,628	4,628			
100114808	PALM BAY	FL		07/10/2023		5,863		276			276		6,139	6,139			
100114809	MARIPOSA	CA		07/10/2023		3,206		(20)			(20)		3,186	3,186			
100114811	LEWES	DE		07/10/2023		2,927		(13)			(13)		2,914	2,914			
100114812	MAGGIE VALLEY	NC		07/10/2023		3,896		28			28		3,924	3,924			
100114813	THE VILLAGES	FL		07/10/2023		3,213		7			7		3,220	3,220			
100114814	KISSIMMEE	FL		07/10/2023		32,953		213	1		212		33,165	33,107		(58)	(58)
100114815	NIANTIC	CT		07/10/2023		5,800		(76)			(76)		5,724	5,724			
100114816	WILLOW SPRING	NC		07/10/2023		3,151		(2)			(2)		3,149	3,149			
100114817	PEORIA	AZ		07/10/2023		5,994		29			29		6,023	6,023			
100114819	FORT LAUDERDALE	FL		07/10/2023		4,039		58			58		4,097	4,097			
100114820	SURPRISE	AZ		07/10/2023		4,471		118			118		4,589	4,589			
100114822	MILLVILLE	DE		07/10/2023		3,806		175			175		3,981	3,981			
100114824	BOCA RATON	FL		07/10/2023		6,166		(11)			(11)		6,155	6,155			
100114825	PALMETTO	FL		07/10/2023		16,475		135			135		16,610	16,610			
100114826	HUTCHINSON ISLAND	FL		07/10/2023		5,650		14			14		5,664	5,664			
100114827	VENICE	FL		07/10/2023		24,167		(633)			(633)		23,534	23,534			
100114829	THORNTON	CO		07/10/2023		4,828		(28)			(28)		4,800	4,800			
100114830	OCEAN PINES	MD		07/10/2023		2,793		(26)			(26)		2,767	2,767			
100114831	ELLENWOOD	GA		07/10/2023		3,994		81			81		4,075	4,075			
100114832	NORTH FORT MYERS	FL		07/10/2023		4,685		29			29		4,714	4,714			
100114833	CRESTVIEW	FL		07/10/2023		3,103		11			11		3,114	3,114			
100114835	WEST GLACIER	MT		07/10/2023		7,890		207			207		8,097	8,097			
100114836	MYRTLE BEACH	SC		07/10/2023		11,533		467			467		12,000	12,000			
100114837	LAS VEGAS	NV		07/10/2023		5,558		206			206		5,764	5,764			
100114838	BRYSON CITY	NC		07/10/2023		4,726		(15)			(15)		4,711	4,711			
100114840	SAINT MARYS	GA		07/10/2023		4,971		177			177		5,148	5,148			
100114842	MILLVILLE	DE		07/10/2023		3,857		161			161		4,018	4,018			
100114843	FREDERICK	MD		07/10/2023		4,054		32			32		4,086	4,086			
100114844	FULSHEAR	TX		07/10/2023		39,042		1,178	5		1,173		40,215	40,163		(51)	(51)
100114846	SAN ANTONIO	TX		07/10/2023		2,869		138			138		3,007	3,007			
100114847	FRANKLIN	TX		07/10/2023		3,403		(58)			(58)		3,345	3,345			
100114854	FALLON	NV		07/10/2023		3,906		168			168		4,074	4,074			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114856	WENONAH	NJ		07/10/2023		4,974		26			26		5,000	5,000			
100114858	BROKEN BOW	OK		07/10/2023		6,099		6			6		6,105	6,105			
100114859	FUQUAY VARINA	NC		07/10/2023		5,611		179			179		5,790	5,790			
100114861	FULSHEAR	TX		07/10/2023		11,140		9			9		11,149	11,149			
100114865	VERO BEACH	FL		07/10/2023		2,788		(66)			(66)		2,722	2,722			
100114866	AUSTIN	TX		07/10/2023		3,908		55			55		3,963	3,963			
100114867	MONETA	VA		07/10/2023		6,109		(75)			(75)		6,034	6,034			
100114870	SURPRISE	AZ		07/10/2023		3,401		16			16		3,417	3,417			
100114871	ATLANTIC BEACH	NC		07/10/2023		2,593		(53)			(53)		2,540	2,540			
100114872	KISSIMMEE	FL		07/10/2023		3,674		41			41		3,715	3,715			
100114874	VENICE	FL		07/10/2023		6,110		161			161		6,271	6,271			
100114875	FORT WORTH	TX		07/10/2023		4,035		(38)			(38)		3,997	3,997			
100114877	CLERMONT	FL		07/10/2023		3,437		(32)			(32)		3,405	3,405			
100114878	SUSSEX	NJ		07/10/2023		8,429		(100)			(100)		8,329	8,329			
100114883	THOUSAND OAKS	CA		07/13/2023		31,128		(955)			(955)		30,173	30,173			
100114885	SAN DIEGO	CA		07/13/2023		2,025		(25)			(25)		2,000	2,000			
100114886	HOUSTON	TX		07/13/2023		3,155		(58)			(58)		3,097	3,097			
100114887	ODESSA	TX		07/13/2023		10,019		(36)			(36)		9,983	9,983			
100114890	NAPLES	FL		07/13/2023		2,987		7			7		2,994	2,994			
100114891	BURBANK	CA		07/13/2023		12,683		(83)			(83)		12,600	12,600			
100114893	DULUTH	GA		07/13/2023		4,548		(33)			(33)		4,515	4,515			
100114896	ATLANTA	GA		07/13/2023		1,694		(16)			(16)		1,678	1,678			
100114897	HOUSTON	TX		07/13/2023		1,283		(31)			(31)		1,252	1,252			
100114899	SAN DIEGO	CA		07/13/2023		1,522		(22)			(22)		1,500	1,500			
100114901	RICHMOND	VA		07/13/2023		8,848		(75)			(75)		8,773	8,773			
100114905	PASADENA	CA		07/13/2023		12,633		(46)			(46)		12,587	12,587			
100114907	CUMMING	GA		07/13/2023		7,672		(14)			(14)		7,658	7,658			
100114909	PEACHTREE CITY	GA		07/13/2023		14,127		(104)			(104)		14,023	14,023			
100114911	ODESSA	TX		07/13/2023		1,597		(5)			(5)		1,592	1,592			
100114912	BELLEVIEW	FL		07/13/2023		1,606		(17)			(17)		1,589	1,589			
100114913	CALABASAS	CA		07/13/2023		8,994		(234)			(234)		8,760	8,760			
100114915	ENCINO	CA		07/13/2023		18,796		(489)			(489)		18,307	18,307			
100114916	LOS ANGELES	CA		07/13/2023		11,313		(307)			(307)		11,006	11,006			
100114917	TARZANA	CA		07/13/2023		7,679		(156)			(156)		7,523	7,523			
100114918	VISALIA	CA		07/13/2023		9,916		(166)			(166)		9,750	9,750			
100114919	ROSWELL	GA		07/13/2023		15,175		(359)			(359)		14,816	14,816			
100114921	AURORA	CO		07/13/2023		4,682		(89)			(89)		4,593	4,593			
100114924	COSTA MESA	CA		07/13/2023		9,990		(190)			(190)		9,800	9,800			
100114925	SAN ANTONIO	TX		07/13/2023		3,363		(88)			(88)		3,275	3,275			
100114926	WINTER GARDEN	FL		07/13/2023		94,377		(4,258)			(4,258)		90,119	90,119			
100114929	GARLAND	TX		07/13/2023		5,787		(124)			(124)		5,663	5,663			
100114930	ANAHEIM	CA		07/13/2023		5,791		(124)			(124)		5,667	5,667			
100114933	HOUSTON	TX		07/13/2023		3,381		(29)			(29)		3,352	3,352			
100114934	LAKE HAVASU CITY	AZ		07/13/2023		8,358		(150)			(150)		8,208	8,208			
100114935	ELK GROVE	CA		07/13/2023		4,566		(127)			(127)		4,439	4,439			
100114936	HOUSTON	TX		07/13/2023		2,576		(55)			(55)		2,521	2,521			
100114937	SHERWOOD FOREST	CA		07/13/2023		9,880		(234)			(234)		9,646	9,646			
100114938	WAUSAU	WI		07/13/2023		4,011		(31)			(31)		3,980	3,980			
100114940	JACKSONVILLE	FL		07/13/2023		1,517		(44)			(44)		1,473	1,473			
100114943	LAKE FOREST	CA		07/13/2023		21,316		(605)			(605)		20,711	20,711			
100114945	CONCORD	CA		07/13/2023		4,780		(141)			(141)		4,639	4,639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114947	FONTANA	CA		07/13/2023		7,687		(121)			(121)		7,566	7,566			
100114950	RED LION	PA		07/13/2023		25,427		(183)			(183)		25,244	25,244			
100114951	PORTERVILLE	CA		07/13/2023		3,854		(60)			(60)		3,794	3,794			
100114952	HOUSTON	TX		07/13/2023		132		4			4		136	136			
100114953	DENVER	CO		07/14/2023		5,315		(163)			(163)		5,152	5,152			
100114954	TACOMA	WA		07/14/2023		12,451		(281)			(281)		12,170	12,170			
100114956	NASHVILLE	TN		07/14/2023		1,622		(2)			(2)		1,620	1,620			
100114957	SALT LAKE CITY	UT		07/14/2023		6,558		(95)			(95)		6,463	6,463			
100114958	VAN NUYS	CA		07/14/2023		9,663		(173)			(173)		9,490	9,490			
100114959	PALM SPRINGS	CA		07/14/2023		23,472		(393)			(393)		23,079	23,079			
100114961	ELK GROVE	CA		07/14/2023		3,919		(75)			(75)		3,844	3,844			
100114966	DALLAS	TX		07/14/2023		1,254		(40)			(40)		1,214	1,214			
100114969	SAN ANTONIO	TX		07/14/2023		52		(1)			(1)		51	51			
100114970	WOODSTOCK	GA		07/14/2023		4,665		(93)			(93)		4,572	4,572			
100114973	MARANA	AZ		07/14/2023		2,276		(29)			(29)		2,247	2,247			
100114974	DRIPPING SPRINGS	TX		07/14/2023		3,725		32			32		3,757	3,757			
100114976	DRIPPING SPRINGS	TX		07/14/2023		63,314		270			270		63,584	63,584			
100114977	ANNA	TX		07/14/2023		3,099		23			23		3,122	3,122			
100114978	HOUSTON	TX		07/14/2023		3,678		25			25		3,703	3,703			
100114979	CHARLOTTE	NC		07/14/2023		4,638		140			140		4,778	4,778			
100114981	CHARLOTTE	NC		07/14/2023		7,360		120			120		7,480	7,480			
100114982	HOUSTON	TX		07/14/2023		4,337		28			28		4,365	4,365			
100114983	FORT MYERS	FL		07/14/2023		8,487		(63)			(63)		8,424	8,424			
100114984	PRINCETON	TX		07/14/2023		2,375		(16)			(16)		2,359	2,359			
100114985	LAWRENCEVILLE	GA		07/14/2023		3,894		(68)			(68)		3,826	3,826			
100114986	RALEIGH	NC		07/14/2023		3,065		(44)			(44)		3,021	3,021			
100114987	PUEBLO	CO		07/14/2023		2,691		45			45		2,736	2,736			
100114989	CHARLOTTE	NC		07/14/2023		9,368		(115)			(115)		9,253	9,253			
100114990	DENTON	TX		07/14/2023		6,888		46			46		6,934	6,934			
100114992	CHICAGO	IL		07/14/2023		2,082		(25)			(25)		2,057	2,057			
100114993	RICHMOND	TX		07/14/2023		2,653		10			10		2,663	2,663			
100114995	RALEIGH	NC		07/14/2023		3,143		44			44		3,187	3,187			
100114996	SAN ANTONIO	TX		07/14/2023		2,833		(28)			(28)		2,805	2,805			
100114997	MELISSA	TX		07/14/2023		8,697		(33)			(33)		8,664	8,664			
100114998	AUBURN	CA		07/14/2023		3,220		(3)			(3)		3,217	3,217			
100114999	KANSAS CITY	MO		07/14/2023		4,844							4,844	4,844			
100115000	FRESNO	CA		07/14/2023		3,223		26			26		3,249	3,249			
100115001	ORO VALLEY	AZ		07/14/2023		2,104		(50)			(50)		2,054	2,054			
100115002	LINCOLN	CA		07/14/2023		4,745		34			34		4,779	4,779			
100115003	STOCKTON	CA		07/14/2023		2,991		(30)			(30)		2,961	2,961			
100115004	LADY LAKE	FL		07/14/2023		3,099		(5)			(5)		3,094	3,094			
100115005	KNOXVILLE	TN		07/14/2023		5,468		40			40		5,508	5,508			
100115006	KNOXVILLE	TN		07/14/2023		5,342		39			39		5,381	5,381			
100115007	KNOXVILLE	TN		07/14/2023		4,964		36			36		5,000	5,000			
100115008	TRACY	CA		07/14/2023		4,419		(50)			(50)		4,369	4,369			
100115009	BARSTOW	CA		07/14/2023		2,362		(4)			(4)		2,358	2,358			
100115012	LAS VEGAS	NV		07/14/2023		2,855		37			37		2,892	2,892			
100115013	SAN DIEGO	CA		07/14/2023		9,933		237			237		10,170	10,170			
100115015	MAPLE GROVE	MN		07/14/2023		3,946		(37)			(37)		3,909	3,909			
100115016	NAVARRE	FL		07/14/2023		3,363							3,363	3,363			
100115017	KISSIMMEE	FL		07/14/2023		6,330		66			66		6,396	6,396			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115019	CELINA	TX		07/14/2023		4,004		(42)			(42)		3,962	3,962			
100115021	WINTER GARDEN	FL		07/14/2023		3,589		(22)			(22)		3,567	3,567			
100115022	MALVERN	PA		07/14/2023		4,703		(36)			(36)		4,667	4,667			
100115023	BAYONNE	NJ		07/14/2023		8,566		60			60		8,626	8,626			
100115024	KNOXVILLE	TN		07/14/2023		2,608		(1)			(1)		2,607	2,607			
100115026	FONTANA	CA		07/14/2023		5,557		4			4		5,561	5,561			
100115028	LAKE HAVASU CITY	AZ		07/14/2023		12,040		(192)			(192)		11,848	11,848			
100115031	PORT ARANSAS	TX		07/14/2023		3,229		7			7		3,236	3,236			
100115032	PALM SPRINGS	CA		07/14/2023		3,447		(22)			(22)		3,425	3,425			
100115033	BAKERSFIELD	CA		07/14/2023		2,145		(37)			(37)		2,108	2,108			
100115034	FLORIDA CITY	FL		07/14/2023		2,065		(5)			(5)		2,060	2,060			
100115035	TAMPA	FL		07/14/2023		7,175		(9)			(9)		7,166	7,166			
100115036	FLORIDA CITY	FL		07/14/2023		2,103		(5)			(5)		2,098	2,098			
100115037	NAMPA	ID		07/14/2023		3,021		(47)			(47)		2,974	2,974			
100115038	NORTH BRANCH	MN		07/14/2023		2,149		7			7		2,156	2,156			
100115039	BEND	OR		07/14/2023		4,733		(45)			(45)		4,688	4,688			
100115041	QUARTZ HILL	CA		07/14/2023		3,402		(32)			(32)		3,370	3,370			
100115042	SANGER	CA		07/14/2023		2,487		(27)			(27)		2,460	2,460			
100115043	GALVESTON	TX		07/14/2023		3,863		(57)			(57)		3,806	3,806			
100115044	LANCASTER	CA		07/14/2023		3,492		(33)			(33)		3,459	3,459			
100115046	FORT LAUDERDALE	FL		07/14/2023		125,970		(1,529)			(1,529)		124,441	124,441			
100115047	LAVEEN	AZ		07/14/2023		3,124		(13)			(13)		3,111	3,111			
100115048	RIO RANCHO	NM		07/14/2023		1,959		(27)			(27)		1,932	1,932			
100115049	WENTZVILLE	MO		07/14/2023		2,228		(7)			(7)		2,221	2,221			
100115050	MORGANTOWN	WV		07/14/2023		8,803		149			149		8,952	8,952			
100115051	KINGSLAND	GA		07/14/2023		3,585		(14)			(14)		3,571	3,571			
100115052	CHARLESTON	SC		07/14/2023		2,679		(38)			(38)		2,641	2,641			
100115054	WENTZVILLE	MO		07/14/2023		3,040		51			51		3,091	3,091			
100115056	DAVENPORT	FL		07/14/2023		3,087		45			45		3,132	3,132			
100115057	SPRING HILL	FL		07/14/2023		2,867		43			43		2,910	2,910			
100115058	ANCHORAGE	AK		07/14/2023		4,009		(53)			(53)		3,956	3,956			
100115059	MEBANE	NC		07/14/2023		3,977		150			150		4,127	4,127			
100115060	AUBURN	CA		07/14/2023		2,456		(5)			(5)		2,451	2,451			
100115061	DULUTH	MN		07/14/2023		3,418		63			63		3,481	3,481			
100115062	YOUNGSVILLE	NC		07/14/2023		2,705		24			24		2,729	2,729			
100115063	WAKEFIELD	RI		07/14/2023		4,970		123			123		5,093	5,093			
100115064	BUCKLEY	WA		07/14/2023		4,252		26			26		4,278	4,278			
100115065	PRINCETON	TX		07/14/2023		6,550		24			24		6,574	6,574			
100115067	PRINCETON	TX		07/14/2023		6,156		23			23		6,179	6,179			
100115068	CHARLOTTE	NC		07/14/2023		2,792		48			48		2,840	2,840			
100115069	CHARLOTTE	NC		07/14/2023		5,120		(68)			(68)		5,052	5,052			
100115070	DAVENPORT	FL		07/14/2023		3,168		61			61		3,229	3,229			
100115071	CHARLOTTE	NC		07/14/2023		5,344		24			24		5,368	5,368			
100115072	MANTECA	CA		07/14/2023		6,783		54			54		6,837	6,837			
100115073	MELROSE PARK	IL		07/14/2023		2,693		(14)			(14)		2,679	2,679			
100115075	PRINCETON	TX		07/14/2023		2,465		(33)			(33)		2,432	2,432			
100115076	HUTTO	TX		07/14/2023		3,413		126			126		3,539	3,539			
100115077	FORT WORTH	TX		07/14/2023		2,725		27			27		2,752	2,752			
100115078	FORT WORTH	TX		07/14/2023		2,772		33			33		2,805	2,805			
100115079	PARRISH	FL		07/14/2023		3,161		2			2		3,163	3,163			
100115080	ARLINGTON	TX		07/14/2023		3,642		(40)			(40)		3,602	3,602			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115081	SAINT CLOUD	FL		07/14/2023		3,502		30			30		3,532	3,532			
100115082	SALEM	OR		07/14/2023		3,553		54			54		3,607	3,607			
100115084	PRINCETON	TX		07/14/2023		2,540		(13)			(13)		2,527	2,527			
100115085	ROXBORO	NC		07/14/2023		3,284		9			9		3,293	3,293			
100115086	DUBLIN	CA		07/14/2023		213,292		5,077			5,077		218,369	218,369			
100115087	BAY HARBOR ISLANDS	FL		07/14/2023		7,564		(13)			(13)		7,551	7,551			
100115088	MANTECA	CA		07/14/2023		6,288		4			4		6,292	6,292			
100115089	DAWSONVILLE	GA		07/14/2023		3,373		42			42		3,415	3,415			
100115090	CANTON	MA		07/14/2023		3,355		47			47		3,402	3,402			
100115091	FARMINGTON	MN		07/14/2023		8,295		(42)			(42)		8,253	8,253			
100115092	SMYRNA	GA		07/14/2023		103,044		423			423		103,467	103,467			
100115094	RICHMOND	TX		07/14/2023		6,436		152			152		6,588	6,588			
100115095	GEORGETOWN	TX		07/14/2023		2,496		(23)			(23)		2,473	2,473			
100115096	PHILADELPHIA	PA		07/14/2023		2,824		(27)			(27)		2,797	2,797			
100115097	VALENCIA	CA		07/14/2023		3,438		66			66		3,504	3,504			
100115102	DAYTONA BEACH SHORES	FL		07/14/2023		5,483		81			81		5,564	5,564			
100115103	ISLAND PARK	ID		07/14/2023		4,650		(54)			(54)		4,596	4,596			
100115104	KAILUA KONA	HI		07/14/2023		4,929		(12)			(12)		4,917	4,917			
100115105	ELK GROVE	CA		07/14/2023		4,237							4,237	4,237			
100115106	WILMINGTON	NC		07/14/2023		3,217		21			21		3,238	3,238			
100115107	ROYSE CITY	TX		07/14/2023		2,116		(33)			(33)		2,083	2,083			
100115108	JENSEN BEACH	FL		07/14/2023		3,895		73			73		3,968	3,968			
100115109	MINNEAPOLIS	MN		07/14/2023		5,884		35			35		5,919	5,919			
100115110	GERMANTOWN	MD		07/14/2023		5,469		12			12		5,481	5,481			
100115111	CATHEDRAL CITY	CA		07/14/2023		5,045		51			51		5,096	5,096			
100115114	SACRAMENTO	CA		07/17/2023		10,329		(269)			(269)		10,060	10,060			
100115119	KEY WEST	FL		07/17/2023		9,416		(39)			(39)		9,377	9,377			
100115120	PHILADELPHIA	PA		07/17/2023		4,002		(30)			(30)		3,972	3,972			
100115123	NEWARK	NJ		07/17/2023		5,462		(122)			(122)		5,340	5,340			
100115124	CINCINNATI	OH		07/17/2023		1,256		(31)			(31)		1,225	1,225			
100115125	WATERBURY	CT		07/17/2023		(17,640)		(257)		(173)	(84)		(17,724)	3,199		20,924	20,924
100115126	CINCINNATI	OH		07/17/2023		1,310		(32)			(32)		1,278	1,278			
100115127	CINCINNATI	OH		07/17/2023		1,282		(31)			(31)		1,251	1,251			
100115128	CINCINNATI	OH		07/17/2023		2,171		(53)			(53)		2,118	2,118			
100115129	HAVERSTRAW	NY		07/17/2023		(11,987)		(3)			(3)		(11,990)	132		12,122	12,122
100115130	LOCKLAND	OH		07/17/2023		1,700		(45)			(45)		1,655	1,655			
100115131	TRENTON	NJ		07/17/2023		1,527		(67)			(67)		1,460	1,460			
100115133	CHICAGO	IL		07/17/2023		1,636		(58)			(58)		1,578	1,578			
100115134	EAST ORANGE	NJ		07/17/2023		1,501		(35)			(35)		1,466	1,466			
100115135	SAINT JOSEPH	MO		07/17/2023		686		(13)			(13)		673	673			
100115136	PORT JERVIS	NY		07/17/2023		(18,541)		(179)		(131)	(48)		(18,589)	2,386		20,975	20,975
100115137	CHICAGO	IL		07/17/2023		1,305		(41)			(41)		1,264	1,264			
100115138	SAINT JOSEPH	MO		07/17/2023		731		(14)			(14)		717	717			
100115140	HAMMOND	IN		07/17/2023		783		(30)			(30)		753	753			
100115143	ANDOVER	NJ		07/17/2023		2,690		(89)			(89)		2,601	2,601			
100115144	LOCH SHELDRAKE	NY		07/17/2023		1,750		(50)			(50)		1,700	1,700			
100115145	WATERBURY	CT		07/17/2023		2,819		(53)			(53)		2,766	2,766			
100115147	SCRANTON	PA		07/17/2023		2,764		(87)			(87)		2,677	2,677			
100115149	ROOSEVELT	NY		07/17/2023		4,504		(110)			(110)		4,394	4,394			
100115151	SHIRLEY	NY		07/17/2023		3,632		(112)			(112)		3,520	3,520			
100115152	ST. LOUIS	MO		07/17/2023		803		(21)			(21)		782	782			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115153	MASTIC BEACH	NY		07/17/2023		3,401		(100)			(100)		3,301	3,301			
100115154	MIAMI BEACH	FL		07/17/2023		1,759		(40)			(40)		1,719	1,719			
100115155	JOHNSON CITY	TN		07/17/2023		1,446		(41)			(41)		1,405	1,405			
100115156	NEWARK	NJ		07/17/2023		1,737		(39)			(39)		1,698	1,698			
100115158	NEWARK	NJ		07/17/2023		5,571		(247)			(247)		5,324	5,324			
100115159	SICKLERVILLE	NJ		07/17/2023		1,370		(47)			(47)		1,323	1,323			
100115160	PHILADELPHIA	PA		07/17/2023		1,219		(35)			(35)		1,184	1,184			
100115162	MONTICELLO	NY		07/17/2023		5,335		(162)			(162)		5,173	5,173			
100115165	MONROE	NY		07/17/2023		2,189		(60)			(60)		2,129	2,129			
100115172	NEWARK	NJ		07/17/2023		5,274		(116)			(116)		5,158	5,158			
100115174	TRENTON	NJ		07/17/2023		1,290		(56)			(56)		1,234	1,234			
100115175	ELMWOOD PARK	IL		07/17/2023		3,900		(125)			(125)		3,775	3,775			
100115176	TRENTON	NJ		07/17/2023		1,292		(70)			(70)		1,222	1,222			
100115177	CLEVELAND	OH		07/17/2023		725		(14)			(14)		711	711			
100115179	BALTIMORE	MD		07/17/2023		963		(28)			(28)		935	935			
100115181	RICHMOND	VA		07/17/2023		1,304		(48)			(48)		1,256	1,256			
100115182	GLENWOOD	IL		07/17/2023		1,574		(50)			(50)		1,524	1,524			
100115183	KANSAS CITY	MO		07/17/2023		1,176		(22)			(22)		1,154	1,154			
100115184	BERKLEY	MI		07/17/2023		4,205		(132)			(132)		4,073	4,073			
100115185	LINDEN	NJ		07/17/2023		5,926		(170)			(170)		5,756	5,756			
100115186	TRENTON	NJ		07/17/2023		1,274		(49)			(49)		1,225	1,225			
100115187	NORMAN	OK		07/17/2023		1,547		(76)			(76)		1,471	1,471			
100115188	CHARLEROI	PA		07/17/2023		555		(21)			(21)		534	534			
100115189	WATERBURY	CT		07/17/2023		1,652		(57)			(57)		1,595	1,595			
100115190	KALAMAZOO	MI		07/17/2023		1,319		(27)			(27)		1,292	1,292			
100115192	BROOKHAVEN	NY		07/17/2023		3,416		(137)			(137)		3,279	3,279			
100115193	PHILADELPHIA	PA		07/17/2023		1,441		(35)			(35)		1,406	1,406			
100115194	FORT VALLEY	GA		07/17/2023		1,138		(25)			(25)		1,113	1,113			
100115195	THE BRONX	NY		07/17/2023		3,107		(131)			(131)		2,976	2,976			
100115197	POSEN	IL		07/17/2023		1,732		(44)			(44)		1,688	1,688			
100115198	ELIZABETH	NJ		07/17/2023		4,155		(109)			(109)		4,046	4,046			
100115200	HUNTINGTON STATION	NY		07/17/2023		3,639		(158)			(158)		3,481	3,481			
100115202	HUNTINGTON	NY		07/17/2023		4,542		(184)			(184)		4,358	4,358			
100115203	HENRICO	VA		07/17/2023		1,576		(48)			(48)		1,528	1,528			
100115204	JACKSONVILLE	AR		07/17/2023		1,220		(22)			(22)		1,198	1,198			
100115205	KANSAS CITY	MO		07/17/2023		1,323		(27)			(27)		1,296	1,296			
100115206	KANSAS CITY	MO		07/17/2023		1,732		(33)			(33)		1,699	1,699			
100115207	BALTIMORE	MD		07/17/2023		1,302		(29)			(29)		1,273	1,273			
100115210	TAMPA	FL		07/17/2023		2,022		(38)			(38)		1,984	1,984			
100115211	BOISE	ID		07/17/2023		3,943		(96)			(96)		3,847	3,847			
100115212	HIGHLAND MILLS	NY		07/17/2023		1,713		(22)			(22)		1,691	1,691			
100115214	INDIANAPOLIS	IN		07/17/2023		708		(12)			(12)		696	696			
100115216	BRONX	NY		07/17/2023		5,472		(205)			(205)		5,267	5,267			
100115217	HAMILTON	NJ		07/17/2023		886		(28)			(28)		858	858			
100115218	CARPENTERSVILLE	IL		07/17/2023		1,398		(34)			(34)		1,364	1,364			
100115220	HAMILTON	NJ		07/17/2023		809		(23)			(23)		786	786			
100115221	HALETHORPE	MD		07/17/2023		1,835		(21)			(21)		1,814	1,660		(154)	(154)
100115223	SPRING HILL	FL		07/17/2023		1,968		(65)			(65)		1,903	1,903			
100115224	KANSAS CITY	MO		07/17/2023		1,913		(47)			(47)		1,866	1,866			
100115225	SYRACUSE	NY		07/17/2023		1,139		(43)			(43)		1,096	1,096			
100115227	SOUTHFIELD	MI		07/17/2023		826		(38)			(38)		788	788			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115228	SLIDELL	LA		07/17/2023		1,271		(35)			(35)		1,236	1,236			
100115230	PHILADELPHIA	PA		07/17/2023		1,115		(25)			(25)		1,090	1,090			
100115231	BLOOMINGBURG	NY		07/17/2023		3,275		(106)			(106)		3,169	3,169			
100115234	HAVERSTRAW	NY		07/17/2023		4,021		(88)			(88)		3,933	3,933			
100115235	WEST PALM BEACH	FL		07/17/2023		2,836		(105)			(105)		2,731	2,731			
100115236	HAVERSTRAW	NY		07/17/2023		4,442		(96)			(96)		4,346	4,346			
100115237	TRENTON	NJ		07/17/2023		1,474		(53)			(53)		1,421	1,421			
100115238	MARGATE	FL		07/17/2023		3,069		(88)			(88)		2,981	2,981			
100115239	COLUMBUS	GA		07/17/2023		1,168		(42)			(42)		1,126	1,126			
100115240	GARLAND	TX		07/17/2023		5,612		(194)			(194)		5,418	5,418			
100115241	DANBURY	CT		07/17/2023		2,550		(77)			(77)		2,473	2,473			
100115242	FLEMINGTON	NJ		07/17/2023		4,178		(92)			(92)		4,086	4,086			
100115243	MILWAUKEE	WI		07/17/2023		2,727		(78)			(78)		2,649	2,649			
100115246	GREENSBORO	NC		07/17/2023		916		(27)			(27)		889	723		(166)	(166)
100115247	CHARLEROI	PA		07/17/2023		558		(17)			(17)		541	541			
100115249	OKLAHOMA CITY	OK		07/17/2023		939		(36)	(1)		(35)		904	1,002		98	98
100115251	PATERSON	NJ		07/17/2023		4,289		(98)			(98)		4,191	4,191			
100115252	TRENTON	NJ		07/17/2023		1,447		(52)			(52)		1,395	1,395			
100115253	DAPHNE	AL		07/17/2023		3,291		(126)			(126)		3,165	3,165			
100115254	DAPHNE	AL		07/17/2023		3,301		(132)			(132)		3,169	3,169			
100115255	ATLANTIC CITY	NJ		07/17/2023		3,197		(122)			(122)		3,075	3,075			
100115256	SCRANTON	PA		07/17/2023		1,632		(42)			(42)		1,590	1,590			
100115257	PEMBERTON TOWNSHIP	NJ		07/17/2023		1,585		(42)			(42)		1,543	1,543			
100115258	KANSAS CITY	MO		07/17/2023		1,220		(28)			(28)		1,192	1,192			
100115259	GLOUCESTER TOWNSHIP	NJ		07/17/2023		2,585		(86)			(86)		2,499	2,499			
100115260	DOLTON	IL		07/17/2023		1,012		(22)			(22)		990	990			
100115261	DOLTON	IL		07/17/2023		968		(16)			(16)		952	952			
100115262	KINGSTON	NY		07/17/2023		1,041		(41)			(41)		1,000	1,000			
100115263	LUTZ	FL		07/17/2023		1,216		(38)			(38)		1,178	1,178			
100115264	KINGSTON	NY		07/17/2023		3,179		(105)			(105)		3,074	3,074			
100115265	PARK FOREST	IL		07/17/2023		1,178		(37)			(37)		1,141	1,141			
100115266	CHICAGO	IL		07/17/2023		1,543		(37)			(37)		1,506	1,506			
100115268	ALLENTOWN	PA		07/17/2023		1,547		(19)			(19)		1,528	1,528			
100115269	SOUTHAMPTON	NY		07/17/2023		4,798		(262)			(262)		4,536	4,536			
100115270	MADRID	IA		07/17/2023		6,631		(255)			(255)		6,376	6,376			
100115271	BALTIMORE	MD		07/17/2023		1,471		(52)			(52)		1,419	1,419			
100115273	NEW ORLEANS	LA		07/17/2023		2,599		(72)			(72)		2,527	2,527			
100115274	GALLOWAY	NJ		07/17/2023		880		(33)			(33)		847	847			
100115275	HICKORY	NC		07/17/2023		1,755		(51)			(51)		1,704	1,704			
100115276	HENRYETTA	OK		07/17/2023		2,865		(88)			(88)		2,777	2,777			
100115277	PHILADELPHIA	PA		07/17/2023		5,315		(108)			(108)		5,207	5,207			
100115278	BROOKLYN	NY		07/17/2023		5,647		(122)			(122)		5,525	5,525			
100115279	HENRYETTA	OK		07/17/2023		1,811		(67)			(67)		1,744	1,744			
100115280	HENRYETTA	OK		07/17/2023		2,344		(78)			(78)		2,266	2,266			
100115283	MARKHAM	IL		07/17/2023		846		(37)			(37)		809	809			
100115286	BRIDGETON	NJ		07/17/2023		1,130		(36)			(36)		1,094	1,094			
100115287	NORTHFIELD	OH		07/17/2023		1,741		(43)			(43)		1,698	1,698			
100115289	GARY	IN		07/17/2023		1,544		(28)			(28)		1,516	1,516			
100115291	NORTH CHARLESTON	SC		07/17/2023		1,393		(40)			(40)		1,353	1,353			
100115293	PERTH AMBOY	NJ		07/17/2023		4,807		(176)			(176)		4,631	4,631			
100115294	STRATFORD	CT		07/17/2023		2,966		(53)			(53)		2,913	2,913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115296	THORNTON	CO		07/17/2023		6,437		57			57		6,494	6,494			
100115297	VALENCIA	CA		07/17/2023		5,838		(77)			(77)		5,761	5,761			
100115298	SEVIERVILLE	TN		07/17/2023		4,303		(1)			(1)		4,302	4,302			
100115300	YUCCA VALLEY	CA		07/17/2023		4,384		(197)			(197)		4,187	4,187			
100115302	BELLFLOWER	CA		07/17/2023		6,215		(82)			(82)		6,133	6,133			
100115306	MONTCLAIR	CA		07/17/2023		6,013		(252)			(252)		5,761	5,761			
100115308	INDIO	CA		07/17/2023		2,538		(43)			(43)		2,495	2,495			
100115309	PUYALLUP	WA		07/17/2023		30		(1)			(1)		29	29			
100115310	MILTON	WA		07/17/2023		3							3	3			
100115312	OAKLAND	CA		07/17/2023		13,827		(25)			(25)		13,802	13,802			
100115313	PALM COAST	FL		07/17/2023		3,177		(28)			(28)		3,149	3,149			
100115314	CAMANO ISLAND	WA		07/17/2023		17,412		51			51		17,463	17,463			
100115318	CELINA	TX		07/17/2023		10,128		(306)			(306)		9,822	9,822			
100115319	SUNRISE	FL		07/17/2023		2,922		33			33		2,955	2,955			
100115322	PHOENIX	AZ		07/17/2023		984		(19)			(19)		965	965			
100115323	LONG BEACH	CA		07/17/2023		907		(35)			(35)		872	872			
100115325	PASADENA	TX		07/17/2023		3,573		(112)			(112)		3,461	3,461			
100115326	CHATSWORTH	CA		07/17/2023		23,571		743			743		24,314	24,314			
100115328	HOLLY HILL	FL		07/17/2023		2,800		(50)			(50)		2,750	2,750			
100115330	BAKERSFIELD	CA		07/17/2023		1,763		(53)			(53)		1,710	1,710			
100115332	MIAMI	FL		07/17/2023		5,613		73			73		5,686	5,686			
100115333	MINNEOLA	FL		07/17/2023		3,531		(85)			(85)		3,446	3,446			
100115334	BOYNTON BEACH	FL		07/17/2023		3,223		(12)			(12)		3,211	3,211			
100115336	NORTH MIAMI BEACH	FL		07/17/2023		7,641		(13)			(13)		7,628	7,628			
100115337	SAINT AUGUSTINE	FL		07/17/2023		14,553		(446)			(446)		14,107	14,107			
100115339	VANCOUVER	WA		07/17/2023		5,311		(227)			(227)		5,084	5,084			
100115341	ANDOVER	MA		07/17/2023		8,034		(128)			(128)		7,906	7,906			
100115343	WHITTIER	CA		07/17/2023		5,853		127			127		5,980	5,980			
100115344	NEWARK	NJ		07/17/2023		3,311		46			46		3,357	3,357			
100115346	LOS ANGELES	CA		07/17/2023		9,820		(247)			(247)		9,573	9,573			
100115347	HUNTINGTON PARK	CA		07/17/2023		13,069		(281)			(281)		12,788	12,788			
100115348	ELIZABETH	NJ		07/17/2023		5,823		(83)			(83)		5,740	5,740			
100115349	CYPRESS	TX		07/17/2023		4,453		(76)			(76)		4,377	4,377			
100115350	PUEBLO	CO		07/17/2023		1,838		47			47		1,885	1,885			
100115351	PATERSON	NJ		07/17/2023		1,990		(141)			(141)		1,849	1,849			
100115353	HENDERSON	NV		07/17/2023		2,852		8			8		2,860	2,860			
100115354	OCEAN RIDGE	FL		07/17/2023		11,276		(172)			(172)		11,104	11,104			
100115355	LITTLEROCK	CA		07/17/2023		3,931		(97)			(97)		3,834	3,834			
100115356	UPLAND	CA		07/17/2023		8,604		(64)			(64)		8,540	8,540			
100115357	MAKAWAO	HI		07/17/2023		9,954		(251)			(251)		9,703	9,703			
100115359	LAREDO	TX		07/17/2023		17,015		(364)			(364)		16,651	16,651			
100115360	WHITTIER	CA		07/17/2023		4,247		(112)			(112)		4,135	4,135			
100115362	ATLANTA	GA		07/17/2023		594		6			6		600	600			
100115363	DESTREHAN	LA		07/17/2023		2,239		(86)			(86)		2,153	2,153			
100115364	EAST ORANGE	NJ		07/17/2023		2,994		(37)			(37)		2,957	2,957			
100115365	CRESSKILL	NJ		07/17/2023		5,368		(118)			(118)		5,250	5,250			
100115367	TAMPA	FL		07/17/2023		5,373		(31)			(31)		5,342	5,342			
100115373	FREEDOM	NH		07/17/2023		2,919		7			7		2,926	2,926			
100115375	CHICAGO	IL		07/17/2023		5,071		(161)			(161)		4,910	4,910			
100115376	CHICAGO	IL		07/17/2023		3,278		(103)			(103)		3,175	3,175			
100115377	MONTCLAIR	CA		07/17/2023		7,649		(150)			(150)		7,499	7,499			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115379	CLUTE	TX		07/17/2023		28,805		(129)			(129)		28,676	28,676			
100115380	FREDERICKSBURG	VA		07/17/2023		3,916		(88)			(88)		3,828	3,828			
100115381	OXNARD	CA		07/17/2023		1,739		(14)			(14)		1,725	1,725			
100115382	RICHMOND	TX		07/17/2023		4,542		(133)			(133)		4,409	4,409			
100115384	SOUTH GATE	CA		07/17/2023		10,856		124			124		10,980	10,980			
100115385	NORTH LAUDERDALE	FL		07/17/2023		3,254		(38)			(38)		3,216	3,216			
100115386	MESA	AZ		07/17/2023		2,111		(117)			(117)		1,994	1,994			
100115388	TAYLOR	TX		07/17/2023		1,691		(37)			(37)		1,654	1,654			
100115390	ATLANTA	GA		07/17/2023		3,481		65			65		3,546	3,546			
100115391	PALM COAST	FL		07/17/2023		4,794		(268)			(268)		4,526	4,526			
100115392	ATLANTA	GA		07/17/2023		3,481		65			65		3,546	3,546			
100115393	JACKSONVILLE	FL		07/17/2023		2,030		(5)			(5)		2,025	2,025			
100115394	ATLANTA	GA		07/17/2023		3,481		65			65		3,546	3,546			
100115395	ATLANTA	GA		07/17/2023		3,481		65			65		3,546	3,546			
100115396	ATLANTA	GA		07/17/2023		3,482		64			64		3,546	3,546			
100115397	LAKE GENEVA	WI		07/17/2023		3,402		110			110		3,512	3,512			
100115398	ATLANTA	GA		07/17/2023		5,324		136			136		5,460	5,460			
100115399	SACRAMENTO	CA		07/17/2023		4,002		90			90		4,092	4,092			
100115400	NORWALK	CT		07/17/2023		7,734		(174)			(174)		7,560	7,560			
100115401	BOWIE	MD		07/17/2023		4,677		(90)			(90)		4,587	4,587			
100115402	ARCADIA	CA		07/17/2023		13,902		14			14		13,916	13,916			
100115403	DAWSONVILLE	GA		07/17/2023		2,023		(106)			(106)		1,917	1,917			
100115404	VIRGINIA BEACH	VA		07/17/2023		4,974		(35)			(35)		4,939	4,939			
100115406	DALY CITY	CA		07/17/2023		49,673		(749)			(749)		48,924	48,924			
100115407	KISSIMMEE	FL		07/17/2023		5,023		40			40		5,063	5,063			
100115408	RALEIGH	NC		07/17/2023		3,549		1			1		3,550	3,550			
100115410	ORLANDO	FL		07/17/2023		2,112		9			9		2,121	2,121			
100115411	DOWNEY	CA		07/17/2023		16,679		47			47		16,726	16,726			
100115412	PALM COAST	FL		07/17/2023		2,571		(51)			(51)		2,520	2,520			
100115413	BRAWLEY	CA		07/17/2023		2,494		(57)			(57)		2,437	2,437			
100115414	KNOXVILLE	TN		07/17/2023		1,546		(76)			(76)		1,470	1,470			
100115415	FORT WORTH	TX		07/17/2023		1,882		(77)			(77)		1,805	1,805			
100115416	FAYETTEVILLE	GA		07/17/2023		7,129		(173)			(173)		6,956	6,956			
100115417	PANORAMA CITY	CA		07/17/2023		3,697		(122)			(122)		3,575	3,575			
100115418	LOS ANGELES	CA		07/17/2023		4,736		(182)			(182)		4,554	4,554			
100115419	MISSION VIEJO	CA		07/17/2023		10,318		(60)			(60)		10,258	10,258			
100115420	ATLANTA	GA		07/17/2023		2,638							2,638	2,638			
100115421	ORMOND BEACH	FL		07/17/2023		11,254		(46)			(46)		11,208	11,208			
100115422	FONTANA	CA		07/17/2023		9,860		(187)			(187)		9,673	9,673			
100115424	MIAMI	FL		07/17/2023		4,657		104			104		4,761	4,761			
100115425	NEW BRAUNFELS	TX		07/17/2023		50,546		(146)			(146)		50,400	50,400			
100115427	DEL HAVEN	NJ		07/17/2023		5,382		221			221		5,603	5,603			
100115430	FORT LAUDERDALE	FL		07/17/2023		2,394		50			50		2,444	2,444			
100115431	PHOENIX	AZ		07/17/2023		4,441		47			47		4,488	4,488			
100115432	MENIFEE	CA		07/17/2023		12,553		(423)			(423)		12,130	12,130			
100115433	TAMPA	FL		07/17/2023		2,786		35			35		2,821	2,821			
100115434	VISALIA	CA		07/17/2023		3,213		67			67		3,280	3,280			
100115438	FORT LAUDERDALE	FL		07/17/2023		3,005		64			64		3,069	3,069			
100115439	LOS ANGELES	CA		07/17/2023		5,118		(240)			(240)		4,878	4,878			
100115442	LONG BEACH	CA		07/17/2023		676		(3)			(3)		673	673			
100115444	SANTA ANA	CA		07/17/2023		516		3			3		519	519			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115445	PHOENIX	AZ		07/17/2023		4,872		24			24		4,896	4,896			
100115446	ESSEX	MD		07/17/2023		2,128		(110)			(110)		2,018	2,018			
100115447	SAINT GEORGE	UT		07/17/2023		1,861		63			63		1,924	1,924			
100115448	LOS ANGELES	CA		07/17/2023		7,482		(69)			(69)		7,413	7,413			
100115449	LONG BEACH	CA		07/17/2023		41,600		(1,333)			(1,333)		40,267	40,267			
100115450	NEW CANEY	TX		07/17/2023		1,532		(86)			(86)		1,446	1,446			
100115451	RANCHO CUCAMONGA	CA		07/17/2023		130,048		(1,103)			(1,103)		128,945	128,945			
100115452	CROWLEY	TX		07/17/2023		49,201		(2,801)			(2,801)		46,400	46,400			
100115453	AURORA	CO		07/17/2023		2,595		94			94		2,689	2,689			
100115455	WEST PALM BEACH	FL		07/17/2023		3,028		72			72		3,100	3,100			
100115458	SANTA ROSA	CA		07/17/2023		7,672		86			86		7,758	7,758			
100115459	RANCHO CUCAMONGA	CA		07/17/2023		29,948		366			366		30,314	30,314			
100115461	PHILLIPSBURG	NJ		07/17/2023		1,158		(63)			(63)		1,095	1,095			
100115462	LITCHFIELD PARK	AZ		07/17/2023		3,909		24			24		3,933	3,933			
100115463	SAINT CLOUD	FL		07/17/2023		2,955		58			58		3,013	3,013			
100115464	ROCK HILL	SC		07/17/2023		2,460		(135)			(135)		2,325	2,325			
100115465	FOSTER CITY	CA		07/17/2023		8,607		(207)			(207)		8,400	8,400			
100115466	LAS VEGAS	NV		07/17/2023		2,377		(89)			(89)		2,288	2,288			
100115468	DISTRICT HEIGHTS	MD		07/17/2023		14,341		(357)			(357)		13,984	13,984			
100115469	LOS ANGELES	CA		07/17/2023		6,076		(129)			(129)		5,947	5,947			
100115470	ELKRIDGE	MD		07/17/2023		2,461		(8)			(8)		2,453	2,453			
100115471	LOS ANGELES	CA		07/17/2023		5,376		(185)			(185)		5,191	5,191			
100115472	BERMUDA DUNES	CA		07/17/2023		16,597		129			129		16,726	16,726			
100115473	MIDDLEBURG	FL		07/17/2023		3,563		(42)			(42)		3,521	3,521			
100115474	LOS ANGELES	CA		07/17/2023		11,937		(354)			(354)		11,583	11,583			
100115475	COEUR D'ALENE	ID		07/17/2023		3,246		(98)			(98)		3,148	3,148			
100115476	CHARLOTTE	NC		07/17/2023		3,327		(36)			(36)		3,291	3,291			
100115479	PARK ROW	TX		07/17/2023		26,385		615			615		27,000	27,000			
100115480	SNELLVILLE	GA		07/17/2023		2,565		(86)			(86)		2,479	2,479			
100115482	BEND	OR		07/17/2023		5,226		(45)			(45)		5,181	5,181			
100115483	SALINAS	CA		07/17/2023		697		(14)			(14)		683	683			
100115484	RANCHO PALOS VERDES	CA		07/17/2023		328,435		(1,281)			(1,281)		327,154	327,154			
100115486	CONCORD	CA		07/17/2023		4,822		(104)			(104)		4,718	4,718			
100115487	OXNARD	CA		07/17/2023		911		(9)			(9)		902	902			
100115488	ANAHEIM	CA		07/17/2023		27,947		(105)			(105)		27,842	27,842			
100115489	WEST CHICAGO	IL		07/17/2023		3,128		(52)			(52)		3,076	3,076			
100115490	BAXTER	TN		07/17/2023		6,930		(241)			(241)		6,689	6,689			
100115491	LAKE SAINT LOUIS	MO		07/17/2023		2,409		(1)			(1)		2,408	2,408			
100115492	POOLER	GA		07/17/2023		2,640		15			15		2,655	2,655			
100115494	TEMPE	AZ		07/17/2023		26,335		1,163			1,163		27,498	27,498			
100115495	GAINESVILLE	GA		07/17/2023		2,140		(47)			(47)		2,093	2,093			
100115497	PALISADE	CO		07/17/2023		4,047		(119)			(119)		3,928	3,928			
100115498	DAVIDSONVILLE	MD		07/17/2023		30,951		287			287		31,238	31,238			
100115499	APPLE VALLEY	CA		07/17/2023		22,669		(1,044)			(1,044)		21,625	21,625			
100115500	NORTH LAS VEGAS	NV		07/17/2023		20,205		(682)			(682)		19,523	19,523			
100115503	FONTANA	CA		07/17/2023		1,735		(82)			(82)		1,653	1,653			
100115504	AUSTIN	TX		07/17/2023		3,716		(252)			(252)		3,464	3,464			
100115508	COLUMBIA	SC		07/17/2023		1,025		(61)			(61)		964	964			
100115510	DALLAS	TX		07/17/2023		2,541		(10)			(10)		2,531	2,531			
100115511	LAS VEGAS	NV		07/17/2023		6,212		(208)			(208)		6,004	6,004			
100115512	STOCKTON	CA		07/17/2023		2,380		52			52		2,432	2,432			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115516	STOCKTON	CA		07/17/2023		2,443		56			56		2,499	2,499			
100115518	STOCKTON	CA		07/17/2023		3,012		63			63		3,075	3,075			
100115519	GRANITE BAY	CA		07/17/2023		14,520		(311)			(311)		14,209	14,209			
100115520	FRIDLEY	MN		07/17/2023		28,353		(642)			(642)		27,711	27,711			
100115521	LONG BEACH	CA		07/17/2023		6,600		(81)			(81)		6,519	6,519			
100115523	LOS ANGELES	CA		07/17/2023		14,355		145			145		14,500	14,500			
100115524	CAVE SPRINGS	AR		07/17/2023		1,850		(67)			(67)		1,783	1,783			
100115525	LOS ANGELES	CA		07/17/2023		8,772		9			9		8,781	8,781			
100115529	BOCA RATON	FL		07/19/2023		6,556		(200)			(200)		6,356	6,356			
100115534	MIAMI	FL		07/19/2023		1,672		(16)			(16)		1,656	1,656			
100115541	ROCKWALL	TX		07/19/2023		1,264		(28)			(28)		1,236	1,236			
100115542	CORAL SPRINGS	FL		07/19/2023		4,058		(75)			(75)		3,983	3,983			
100115543	PROVIDENCE	RI		07/19/2023		3,557		(53)			(53)		3,504	3,504			
100115544	GEORGETOWN	TX		07/19/2023		4,432		(99)			(99)		4,333	4,333			
100115545	NEW YORK	NY		07/19/2023		4,768		(132)			(132)		4,636	4,636			
100115546	LEHIGH ACRES	FL		07/19/2023		3,047		(60)			(60)		2,987	2,987			
100115547	SACRAMENTO	CA		07/19/2023		1,940		(34)			(34)		1,906	1,906			
100115549	INDIANAPOLIS	IN		07/19/2023		2,061		(54)			(54)		2,007	2,007			
100115550	PLANTATION	FL		07/19/2023		5,739		(21)			(21)		5,718	5,718			
100115551	FLORENCE	OR		07/19/2023		3,634		(65)			(65)		3,569	3,569			
100115553	ATTLEBORO	MA		07/19/2023		6,341		(75)			(75)		6,266	6,266			
100115554	LEOMINSTER	MA		07/19/2023		4,033		(14)			(14)		4,019	4,019			
100115555	PHILADELPHIA	PA		07/19/2023		8,488		(186)			(186)		8,302	8,302			
100115556	RIVERSIDE	CA		07/19/2023		8,821		(145)			(145)		8,676	8,676			
100115558	NORTH LAS VEGAS	NV		07/19/2023		2,199		(38)			(38)		2,161	2,161			
100115559	LAS VEGAS	NV		07/19/2023		2,265		(39)			(39)		2,226	2,226			
100115560	RIVERSIDE	NJ		07/19/2023		8,015		(162)			(162)		7,853	7,853			
100115561	MYRTLE BEACH	SC		07/19/2023		1,241		(43)			(43)		1,198	1,198			
100115562	GLENDALE	AZ		07/19/2023		33,575		(659)			(659)		32,916	32,916			
100115563	CONCORD	NC		07/19/2023		1,953		(23)			(23)		1,930	1,930			
100115565	ATLANTA	GA		07/19/2023		1,661		(35)			(35)		1,626	1,626			
100115566	GAITHERSBURG	MD		07/19/2023		13,804		(306)			(306)		13,498	13,498			
100115569	KISSIMMEE	FL		07/19/2023		4,368		(93)			(93)		4,275	4,275			
100115570	MODESTO	CA		07/19/2023		152,820		(3,174)			(3,174)		149,646	149,646			
100115571	DEER PARK	NY		07/19/2023		4,388		(52)			(52)		4,336	4,336			
100115572	STERLING	MA		07/19/2023		2,616		(64)			(64)		2,552	2,552			
100115573	GULF SHORES	AL		07/19/2023		5,669		(128)			(128)		5,541	5,541			
100115574	BALTIMORE	MD		07/19/2023		2,742		(26)			(26)		2,716	2,716			
100115575	BALTIMORE	MD		07/19/2023		2,447		(49)			(49)		2,398	2,398			
100115576	SAN TAN VALLEY	AZ		07/19/2023		4,184		5			5		4,189	4,189			
100115577	WESLEY CHAPEL	FL		07/19/2023		6,629		(119)			(119)		6,510	6,510			
100115578	LOXAHATCHEE	FL		07/19/2023		2,912		(49)			(49)		2,863	2,863			
100115580	HOPKINTON	MA		07/19/2023		6,228		(140)			(140)		6,088	6,088			
100115583	VENICE	FL		07/19/2023		28,238		(571)			(571)		27,667	27,667			
100115584	BAY POINT	CA		07/19/2023		3,494		(117)			(117)		3,377	3,377			
100115585	NEW CASTLE	DE		07/19/2023		1,423		(3)			(3)		1,420	1,420			
100115588	COLUMBUS	OH		07/19/2023		5,102		(157)			(157)		4,945	4,945			
100115589	BROOKELAND	TX		07/19/2023		3,695		(22)			(22)		3,673	3,673			
100115591	JACKSONVILLE	FL		07/19/2023		1,854		(28)			(28)		1,826	1,826			
100115593	SAN ANTONIO	TX		07/19/2023		286		(5)			(5)		281	281			
100115594	DORAL	FL		07/19/2023		9,183		(42)			(42)		9,141	9,141			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115596	MIAMI	FL		07/19/2023		5,614		(73)			(73)		5,541	5,541			
100115597	POMPANO BEACH	FL		07/19/2023		2,425		(23)			(23)		2,402	2,402			
100115598	INDIAN LAND	SC		07/19/2023		1,998		(24)			(24)		1,974	1,974			
100115600	WELLINGTON	FL		07/19/2023		24,670		(666)			(666)		24,004	24,004			
100115601	FRESNO	TX		07/19/2023		2,062		(19)			(19)		2,043	2,043			
100115602	CRESTLINE	CA		07/19/2023		1,947		(29)			(29)		1,918	1,918			
100115603	MIAMI BEACH	FL		07/19/2023		8,952		(158)			(158)		8,794	8,794			
100115604	CRESTLINE	CA		07/19/2023		1,913		(29)			(29)		1,884	1,884			
100115606	BRONX	NY		07/19/2023		4,298		(46)			(46)		4,252	4,252			
100115608	SUBLIMITY	OR		07/19/2023		4,445		(99)			(99)		4,346	4,346			
100115611	CASTALIAN SPRINGS	TN		07/19/2023		2,565		(52)			(52)		2,513	2,513			
100115612	FRESNO	CA		07/19/2023		3,118		(72)			(72)		3,046	3,046			
100115613	HOLLYWOOD	FL		07/19/2023		2,129		(36)			(36)		2,093	2,093			
100115614	BULLHEAD CITY	AZ		07/19/2023		1,730		6			6		1,736	1,736			
100115615	GAITHERSBURG	MD		07/19/2023		3,621		(37)			(37)		3,584	3,584			
100115616	DALY CITY	CA		07/19/2023		12,396		(237)			(237)		12,159	12,159			
100115617	NORFOLK	VA		07/19/2023		6,420		(121)			(121)		6,299	6,299			
100115619	MAYVIEW	MO		07/19/2023		5,759		(154)			(154)		5,605	5,605			
100115620	GRANBY	CO		07/19/2023		2,898		(102)			(102)		2,796	2,796			
100115621	SCOTTSDALE	AZ		07/19/2023		6,116		(88)			(88)		6,028	6,028			
100115623	WESTERVILLE	OH		07/19/2023		3,021		(108)			(108)		2,913	2,913			
100115627	INDIO	CA		07/19/2023		857		(31)			(31)		826	826			
100115628	WESTLAKE VILLAGE	CA		07/19/2023		78,543		(946)			(946)		77,597	77,597			
100115629	MIAMI	FL		07/19/2023		3,286		(43)			(43)		3,243	3,243			
100115630	TULARE	CA		07/19/2023		8,027		(292)			(292)		7,735	7,735			
100115631	LUBBOCK	TX		07/19/2023		695		(31)			(31)		664	664			
100115632	VENTNOR CITY	NJ		07/19/2023		4,976		(74)			(74)		4,902	4,902			
100115633	HEMET	CA		07/19/2023		2,955		(53)			(53)		2,902	2,902			
100115635	CATHEDRAL CITY	CA		07/19/2023		15,321		(504)			(504)		14,817	14,817			
100115637	PHOENIX	OR		07/19/2023		4,612		(58)			(58)		4,554	4,554			
100115638	KATY	TX		07/19/2023		4,506		(127)			(127)		4,379	4,379			
100115642	FONTANA	CA		07/19/2023		4,658		(77)			(77)		4,581	4,581			
100115643	KISSIMMEE	FL		07/19/2023		2,337		(66)			(66)		2,271	2,271			
100115644	BEVERLY HILLS	CA		07/19/2023		10,656		(24)			(24)		10,632	10,632			
100115650	LAS VEGAS	NV		07/19/2023		11,514		(108)			(108)		11,406	11,406			
100115651	BALTIMORE	MD		07/19/2023		3,302		(116)			(116)		3,186	3,186			
100115652	MOORPARK	CA		07/19/2023		5,016		(170)			(170)		4,846	4,846			
100115653	DAVENPORT	FL		07/19/2023		5,096		(156)			(156)		4,940	4,940			
100115654	TEWKSBURY	MA		07/19/2023		4,940		(126)			(126)		4,814	4,814			
100115655	AUSTIN	AR		07/19/2023		7,414		36			36		7,450	7,450			
100115656	DEERFIELD BEACH	FL		07/19/2023		2,590		(76)			(76)		2,514	2,514			
100115657	SACRAMENTO	CA		07/19/2023		12,080		(298)			(298)		11,782	11,782			
100115658	NAVARRE	FL		07/19/2023		3,268		(119)			(119)		3,149	3,149			
100115660	MARYSVILLE	WA		07/20/2023		4,881		(107)			(107)		4,774	4,774			
100115661	AVENTURA	FL		07/20/2023		6,840		(169)			(169)		6,671	6,671			
100115662	CUMMING	GA		07/20/2023		7,101		(80)			(80)		7,021	7,021			
100115663	HIGHLANDS	NC		07/20/2023		6,761		(53)			(53)		6,708	6,708			
100115665	LINDEN	NJ		07/20/2023		4,569		(22)			(22)		4,547	4,547			
100115666	WASILLA	AK		07/20/2023		11,715		(75)			(75)		11,640	11,640			
100115668	ATLANTA	GA		07/20/2023		3,702		(56)			(56)		3,646	3,646			
100115669	BASYE	VA		07/20/2023		2,986		(45)			(45)		2,941	2,941			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115671	ATHENS	GA		07/20/2023		3,272		(50)			(50)		3,222	3,222			
100115673	PHOENIX	AZ		07/20/2023		3,870		(38)			(38)		3,832	3,832			
100115674	JACKSONVILLE	FL		07/20/2023		3,017		1			1		3,018	3,018			
100115675	OCALA	FL		07/20/2023		9,592		173			173		9,765	9,765			
100115676	WESLEY CHAPEL	FL		07/20/2023		96,648		(828)			(828)		95,820	95,820			
100115677	FOUNTAIN	CO		07/20/2023		2,699		(32)			(32)		2,667	2,667			
100115678	ALPHARETTA	GA		07/20/2023		5,054		60			60		5,114	5,114			
100115679	ROCKWALL	TX		07/20/2023		32,016		337			337		32,353	32,353			
100115680	MINNEAPOLIS	MN		07/20/2023		2,653		(30)			(30)		2,623	2,623			
100115681	STATELINE	NV		07/20/2023		13,850		(260)			(260)		13,590	13,590			
100115682	FRANKLIN	TN		07/20/2023		3,893		(9)			(9)		3,884	3,884			
100115683	LAS VEGAS	NV		07/20/2023		3,395		39			39		3,434	3,434			
100115684	BAKERSFIELD	CA		07/20/2023		3,967		(27)			(27)		3,940	3,940			
100115686	BROOMFIELD	CO		07/20/2023		4,564		(33)			(33)		4,531	4,531			
100115687	DULUTH	MN		07/20/2023		2,891		63			63		2,954	2,954			
100115688	AUBREY	TX		07/20/2023		114,645		1,370			1,370		116,015	116,015			
100115689	RALEIGH	NC		07/20/2023		44,952		(649)			(649)		44,303	44,303			
100115690	ARROYO GRANDE	CA		07/20/2023		2,515		11			11		2,526	2,526			
100115691	APPLE VALLEY	CA		07/20/2023		2,599		(40)			(40)		2,559	2,559			
100115692	WALDORF	MD		07/20/2023		2,609		22			22		2,631	3,551		920	920
100115693	KENT	WA		07/20/2023		11,947		252			252		12,199	12,199			
100115694	NAPLES	FL		07/20/2023		421,922		(6,616)			(6,616)		415,306	415,306			
100115695	OMAHA	NE		07/20/2023		3,373		(2)			(2)		3,371	3,371			
100115696	LOS ANGELES	CA		07/20/2023		10,004		(7)			(7)		9,997	9,997			
100115697	BROADLANDS	VA		07/20/2023		5,614		37			37		5,651	5,651			
100115698	OAKLAND	CA		07/20/2023		5,899		(39)			(39)		5,860	5,860			
100115701	VERONA	NJ		07/20/2023		5,877		(5)			(5)		5,872	5,872			
100115702	EL CAJON	CA		07/20/2023		5,493		(69)			(69)		5,424	5,424			
100115703	GLASSBORO	NJ		07/20/2023		16,621		127			127		16,748	16,748			
100115704	SPARKS	NV		07/20/2023		4,799		(70)			(70)		4,729	4,729			
100115705	HOWELL	NJ		07/20/2023		4,189		(69)			(69)		4,120	4,120			
100115706	HARTFORD	CT		07/20/2023		2,945		(55)			(55)		2,890	2,890			
100115707	BUFORD	GA		07/20/2023		2,593		(23)			(23)		2,570	2,570			
100115708	TUCKER	GA		07/20/2023		3,039		(17)			(17)		3,022	3,022			
100115709	RANCHO CORDOVA	CA		07/20/2023		5,267		(36)			(36)		5,231	5,231			
100115710	LAKE HAVASU CITY	AZ		07/20/2023		4,764		(114)			(114)		4,650	4,650			
100115711	KATY	TX		07/20/2023		4,310		(13)			(13)		4,297	4,297			
100115712	RICHARDSON	TX		07/20/2023		27,251		175			175		27,426	27,426			
100115713	YARDLEY	PA		07/20/2023		20,347		(178)			(178)		20,169	20,169			
100115714	CHICKASHA	OK		07/20/2023		3,053		(33)			(33)		3,020	3,020			
100115716	HALLANDALE BEACH	FL		07/20/2023		2,466		(67)			(67)		2,399	2,399			
100115717	PHILADELPHIA	PA		07/20/2023		3,207		(30)			(30)		3,177	3,177			
100115718	SPOKANE	WA		07/20/2023		3,763		(62)			(62)		3,701	3,701			
100115719	SCOTTSDALE	AZ		07/20/2023		8,928		(80)			(80)		8,848	8,848			
100115720	NORTH MYRTLE BEACH	SC		07/20/2023		4,041		(92)			(92)		3,949	3,949			
100115721	COLUMBUS	OH		07/20/2023		3,277		(18)			(18)		3,259	3,259			
100115723	DELRAY BEACH	FL		07/20/2023		8,198		(158)			(158)		8,040	8,040			
100115726	WASHINGTON	DC		07/20/2023		111,257		(1,567)			(1,567)		109,690	109,690			
100115728	RENTON	WA		07/20/2023		2,906		(11)			(11)		2,895	2,895			
100115730	SEMINOLE	FL		07/20/2023		3,978		43			43		4,021	4,021			
100115731	SOUTH GATE	CA		07/20/2023		7,946		(3)			(3)		7,943	7,943			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115732	ARLINGTON	TX		07/20/2023		3,737		5			5		3,742	3,742			
100115733	WEST HAVEN	CT		07/20/2023		3,555		49			49		3,604	3,604			
100115734	KAILUA KONA	HI		07/20/2023		29,815		(194)			(194)		29,621	29,621			
100115736	LUTZ	FL		07/20/2023		3,205		8			8		3,213	3,213			
100115737	BALTIMORE	MD		07/20/2023		4,730		(35)			(35)		4,695	4,695			
100115738	TULARE	CA		07/20/2023		2,514		(85)			(85)		2,429	2,429			
100115739	SCHWENKSVILLE	PA		07/20/2023		3,357		(8)			(8)		3,349	3,349			
100115740	SCHWENKSVILLE	PA		07/20/2023		3,603		(7)			(7)		3,596	3,596			
100115741	LAWRENCEVILLE	GA		07/20/2023		73,613		(345)			(345)		73,268	73,268			
100115742	RICHMOND HILL	GA		07/20/2023		4,098		44			44		4,142	4,142			
100115745	OLDSMAR	FL		07/20/2023		3,793		60			60		3,853	3,853			
100115746	SAVAGE	MN		07/20/2023		4,530		(59)			(59)		4,471	4,471			
100115747	BAKERSFIELD	CA		07/20/2023		3,235		(45)			(45)		3,190	3,190			
100115751	HOWELL	NJ		07/20/2023		4,649		(26)			(26)		4,623	4,623			
100115752	KISSIMMEE	FL		07/20/2023		4,522		(13)			(13)		4,509	4,509			
100115753	FORT WORTH	TX		07/20/2023		3,446		(68)			(68)		3,378	3,378			
100115754	CAROLINA BEACH	NC		07/20/2023		3,343		(12)			(12)		3,331	3,331			
100115755	WARWICK	RI		07/20/2023		3,270		(7)			(7)		3,263	3,263			
100115756	IONE	CA		07/20/2023		8,402		(125)			(125)		8,277	8,277			
100115759	TAMPA	FL		07/20/2023		2,934		(54)			(54)		2,880	2,880			
100115760	BASTROP	TX		07/20/2023		2,922		(87)			(87)		2,835	2,835			
100115761	LAKE LURE	NC		07/20/2023		2,801		(87)			(87)		2,714	2,714			
100115763	GRAND PRAIRIE	TX		07/20/2023		9,380		(130)			(130)		9,250	9,250			
100115764	ROSHARON	TX		07/20/2023		3,440		197			197		3,637	3,637			
100115765	WOODSTOCK	GA		07/20/2023		312,331		(7,122)			(7,122)		305,209	305,209			
100115766	PALMER	AK		07/20/2023		2,525		(12)			(12)		2,513	2,513			
100115767	MAPLE SHADE	NJ		07/20/2023		2,266		(96)			(96)		2,170	2,170			
100115768	CAPE CORAL	FL		07/20/2023		2,684		(30)			(30)		2,654	2,654			
100115769	BRADENTON	FL		07/20/2023		18,142		(305)			(305)		17,837	17,837			
100115770	LAS VEGAS	NV		07/20/2023		3,625		18			18		3,643	3,643			
100115771	FORT LAUDERDALE	FL		07/20/2023		4,403		(28)			(28)		4,375	4,375			
100115772	PRESCOTT VALLEY	AZ		07/20/2023		3,082		(70)			(70)		3,012	3,012			
100115773	HOMESTEAD	FL		07/20/2023		4,128		(40)			(40)		4,088	4,088			
100115774	COLUMBIA	SC		07/20/2023		2,658		(42)			(42)		2,616	2,616			
100115776	SMITHVILLE	TN		07/20/2023		3,429		(43)			(43)		3,386	3,386			
100115777	MALVERN	PA		07/20/2023		3,263		(34)			(34)		3,229	3,229			
100115778	DALLAS	TX		07/20/2023		5,277		(31)			(31)		5,246	5,246			
100115779	CAPTAIN COOK	HI		07/20/2023		2,782		(2)			(2)		2,780	2,780			
100115780	MORENO VALLEY	CA		07/20/2023		3,648		(57)			(57)		3,591	3,591			
100115781	FAYETTEVILLE	AR		07/20/2023		4,236		50			50		4,286	4,286			
100115782	WAUWATOSA	WI		07/20/2023		2,651		(43)			(43)		2,608	2,608			
100115785	SHELTON	CT		07/20/2023		4,695		(27)			(27)		4,668	4,668			
100115786	ANNA	TX		07/20/2023		55,825		(304)			(304)		55,521	55,521			
100115787	STATEN ISLAND	NY		07/20/2023		7,124		44			44		7,168	7,168			
100115788	PAYSON	AZ		07/20/2023		3,346							3,346	3,346			
100115789	ORLANDO	FL		07/20/2023		4,366		(38)			(38)		4,328	4,328			
100115791	KODAK	TN		07/20/2023		2,600		(49)			(49)		2,551	2,551			
100115792	ROGERS	AR		07/20/2023		4,349		(85)			(85)		4,264	4,264			
100115793	WESTON	TX		07/20/2023		3,704		(98)			(98)		3,606	3,606			
100115795	PALM COAST	FL		07/20/2023		3,594		(8)			(8)		3,586	3,586			
100115796	BRONX	NY		07/20/2023		6,787		(67)			(67)		6,720	6,720			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115797	NEW SMYRNA BEACH	FL		07/20/2023		7,029		(117)			(117)		6,912	6,912			
100115798	DURHAM	NC		07/20/2023		4,022		(10)			(10)		4,012	4,012			
100115799	MURRELLS INLET	SC		07/20/2023		3,112		(38)			(38)		3,074	3,074			
100115800	LAKE ARROWHEAD	CA		07/20/2023		4,030		(38)			(38)		3,992	3,992			
100115801	WINCHESTER	CA		07/20/2023		7,299		(24)			(24)		7,275	7,275			
100115802	RENO	NV		07/20/2023		4,110		21			21		4,131	4,131			
100115803	LOS ANGELES	CA		07/20/2023		4,526		(18)			(18)		4,508	4,508			
100115804	RALEIGH	NC		07/20/2023		3,338		93			93		3,431	3,431			
100115805	SOCIAL CIRCLE	GA		07/20/2023		4,060		(57)			(57)		4,003	4,003			
100115807	SURPRISE	AZ		07/20/2023		5,152		122			122		5,274	5,274			
100115808	CENTRAL FALLS	RI		07/20/2023		12,814		(227)			(227)		12,587	12,587			
100115809	DORAL	FL		07/20/2023		4,685		(62)			(62)		4,623	4,623			
100115810	WESLEY CHAPEL	FL		07/20/2023		3,149		105			105		3,254	3,254			
100115811	EVERETT	WA		07/20/2023		7,607		(24)			(24)		7,583	7,583			
100115813	BELLEVILLE	NJ		07/20/2023		6,316		(4)			(4)		6,312	6,312			
100115814	BIG BEAR LAKE	CA		07/20/2023		3,674		(98)			(98)		3,576	3,576			
100115815	EL MONTE	CA		07/20/2023		26,820		(300)			(300)		26,520	26,520			
100115816	MARATHON	FL		07/20/2023		4,325		(110)			(110)		4,215	4,215			
100115817	SANTA ROSA BEACH	FL		07/20/2023		3,206		(67)			(67)		3,139	3,139			
100115819	COCONUT CREEK	FL		07/20/2023		8,366		(176)			(176)		8,190	8,190			
100115820	HOUSTON	TX		07/20/2023		2,694		(64)			(64)		2,630	2,630			
100115821	ROSEMOUNT	MN		07/20/2023		4,679		78			78		4,757	4,757			
100115822	COLUMBUS	OH		07/20/2023		4,779		(20)			(20)		4,759	4,759			
100115823	BENTONVILLE	AR		07/20/2023		5,711		(99)			(99)		5,612	5,612			
100115824	TUCSON	AZ		07/20/2023		3,032		(27)			(27)		3,005	3,005			
100115826	FREDERICKSBURG	TX		07/20/2023		13,055		80			80		13,135	13,135			
100115828	GLENDALE	AZ		07/20/2023		2,621		(50)			(50)		2,571	2,571			
100115829	SEATTLE	WA		07/20/2023		6,740		(62)			(62)		6,678	6,678			
100115830	NORTH PORT	FL		07/20/2023		3,407		52			52		3,459	3,459			
100115832	SPOKANE VALLEY	WA		07/20/2023		4,241		95			95		4,336	4,336			
100115833	SAINT AUGUSTINE	FL		07/20/2023		3,225		43			43		3,268	3,268			
100115834	NORTH MYRTLE BEACH	SC		07/20/2023		8,691		(114)			(114)		8,577	8,577			
100115835	DAVENPORT	FL		07/20/2023		3,074		(13)			(13)		3,061	3,061			
100115836	RICHMOND HILL	GA		07/20/2023		7,067		434			434		7,501	7,501			
100115837	FORT WORTH	TX		07/20/2023		3,488		83			83		3,571	3,571			
100115838	GLASSBORO	NJ		07/20/2023		2,793		(22)			(22)		2,771	2,771			
100115839	RIO RANCHO	NM		07/20/2023		3,866		273			273		4,139	4,139			
100115841	FORT WORTH	TX		07/20/2023		10,736		385			385		11,121	11,121			
100115842	DENTON	TX		07/20/2023		4,113		98			98		4,211	4,211			
100115843	AZLE	TX		07/20/2023		6,027		131			131		6,158	6,158			
100115844	FORT WORTH	TX		07/20/2023		6,657		103			103		6,760	6,760			
100115845	BENTONVILLE	AR		07/20/2023		3,114		(13)			(13)		3,101	3,101			
100115846	NEW MARKET	AL		07/20/2023		3,262		141			141		3,403	3,403			
100115848	ATLANTA	GA		07/20/2023		3,669		(13)			(13)		3,656	3,656			
100115850	ATLANTA	GA		07/20/2023		6,788		(43)			(43)		6,745	6,745			
100115851	LAS VEGAS	NV		07/20/2023		4,451		(51)			(51)		4,400	4,400			
100115852	BIG BEAR LAKE	CA		07/20/2023		3,151		(30)			(30)		3,121	3,121			
100115853	TIGARD	OR		07/20/2023		5,145		(50)			(50)		5,095	5,095			
100115854	GRAFTON	OH		07/20/2023		2,839		(34)			(34)		2,805	2,805			
100115855	SARASOTA	FL		07/20/2023		5,199		57			57		5,256	5,256			
100115856	RIO RANCHO	NM		07/20/2023		3,066		(60)			(60)		3,006	3,006			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115858	CHARLOTTE	NC		07/20/2023		2,356		(20)			(20)		2,336	2,336			
100115861	PUEBLO WEST	CO		07/20/2023		3,704		(13)			(13)		3,691	3,691			
100115863	NEWARK	NJ		07/20/2023		7,282		(138)			(138)		7,144	7,144			
100115867	SULTAN	WA		07/20/2023		20,130		(45)			(45)		20,085	20,085			
100115868	PORT RICHEY	FL		07/20/2023		2,858		(20)			(20)		2,838	2,838			
100115869	MYRTLE BEACH	SC		07/20/2023		9,603		(168)			(168)		9,435	9,435			
100115870	READING	PA		07/20/2023		2,490		(30)			(30)		2,460	2,460			
100115871	BELTON	MO		07/20/2023		3,759		82			82		3,841	3,841			
100115872	GORE	OK		07/20/2023		3,142		(66)			(66)		3,076	3,076			
100115873	FORT MYERS	FL		07/20/2023		4,839		54			54		4,893	4,893			
100115874	DURHAM	NC		07/20/2023		4,180		12			12		4,192	4,192			
100115875	COLORADO SPRINGS	CO		07/20/2023		29,250		281	1		280		29,530	29,476		(54)	(54)
100115877	SEMINOLE	FL		07/20/2023		23,909		(626)			(626)		23,283	23,283			
100115878	LEHI	UT		07/20/2023		4,044		126			126		4,170	4,170			
100115880	EATONTON	GA		07/20/2023		6,022		(40)			(40)		5,982	5,982			
100115881	OAK ISLAND	NC		07/20/2023		3,580		(71)			(71)		3,509	3,509			
100115882	DECATUR	GA		07/20/2023		6,288		(15)			(15)		6,273	6,273			
100115884	ORLANDO	FL		07/20/2023		6,311		(91)			(91)		6,220	6,220			
100115886	NEW ORLEANS	LA		07/20/2023		3,503		(54)			(54)		3,449	3,449			
100115887	NORTH PORT	FL		07/20/2023		3,013		(35)			(35)		2,978	2,978			
100115888	SAINT CLOUD	FL		07/20/2023		3,515		(6)			(6)		3,509	3,509			
100115889	CORPUS CHRISTI	TX		07/20/2023		4,775		(67)			(67)		4,708	4,708			
100115890	NORTH MIAMI BEACH	FL		07/20/2023		4,300		(78)			(78)		4,222	4,222			
100115891	GREENSBORO	NC		07/20/2023		6,481		(84)			(84)		6,397	6,397			
100115892	FAIR OAKS	CA		07/20/2023		4,945		(75)			(75)		4,870	4,870			
100115893	KATY	TX		07/20/2023		5,437		(20)			(20)		5,417	5,417			
100115894	CYPRESS	TX		07/20/2023		4,096		(37)			(37)		4,059	4,059			
100115895	QUEEN CREEK	AZ		07/20/2023		7,522		465			465		7,987	7,987			
100115897	BROOKLYN	NY		07/20/2023		6,982		(51)			(51)		6,931	6,931			
100115898	KYLE	TX		07/20/2023		3,273		33			33		3,306	3,306			
100115900	GLASSBORO	NJ		07/20/2023		3,038		15			15		3,053	3,053			
100115901	SPRING HILL	TN		07/20/2023		5,880		(16)			(16)		5,864	5,864			
100115902	WESLEY CHAPEL	FL		07/20/2023		3,648		(6)			(6)		3,642	3,642			
100115903	HUTTO	TX		07/20/2023		8,948		(204)			(204)		8,744	8,744			
100115905	MESQUITE	TX		07/20/2023		3,184		94			94		3,278	3,278			
100115906	FORTH WORTH	TX		07/20/2023		7,007		288			288		7,295	7,295			
100115907	CONROE	TX		07/20/2023		3,255		20			20		3,275	3,275			
100115908	CARMICHAEL	CA		07/20/2023		4,885		(114)			(114)		4,771	4,771			
100115909	ROSHARON	TX		07/20/2023		9,625		484			484		10,109	10,109			
100115910	HUTTO	TX		07/20/2023		3,171		(13)			(13)		3,158	3,158			
100115911	EL MONTE	CA		07/20/2023		28,842		(544)			(544)		28,298	28,298			
100115912	EUGENE	OR		07/20/2023		4,388		(43)			(43)		4,345	4,345			
100115913	SACRAMENTO	CA		07/20/2023		5,011		(76)			(76)		4,935	4,935			
100115914	MIAMI	FL		07/20/2023		2,965		(44)			(44)		2,921	2,921			
100115915	IRVINE	CA		07/20/2023		4,679		(73)			(73)		4,606	4,606			
100115917	SPRING HILL	FL		07/20/2023		8,661		(33)			(33)		8,628	8,628			
100115918	GAINESVILLE	FL		07/20/2023		3,769		48			48		3,817	3,817			
100115919	WINTHROP	MA		07/20/2023		5,377		(76)			(76)		5,301	5,301			
100115922	TEMPE	AZ		07/20/2023		20,888		(8)			(8)		20,880	20,880			
100115923	SEMINOLE	FL		07/20/2023		5,661		(83)			(83)		5,578	5,578			
100115924	NAPLES	FL		07/20/2023		26,401		(435)			(435)		25,966	25,966			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115925	GOODYEAR	AZ		07/20/2023		7,974		(121)			(121)		7,853	7,853			
100115926	FLORIDA CITY	FL		07/20/2023		4,074		15			15		4,089	4,089			
100115927	AURORA	CO		07/20/2023		2,458		(65)			(65)		2,393	2,393			
100115928	ELK GROVE VILLAGE	IL		07/20/2023		3,499		(45)			(45)		3,454	3,454			
100115929	PHOENIX	AZ		07/20/2023		3,161		(8)			(8)		3,153	3,153			
100115930	LEWISVILLE	TX		07/20/2023		3,554		(45)			(45)		3,509	3,509			
100115931	ROCKVILLE	MD		07/20/2023		4,851		(26)			(26)		4,825	4,825			
100115932	EXPORT	PA		07/20/2023		3,689		(7)			(7)		3,682	3,682			
100115933	REEDVILLE	VA		07/20/2023		4,433		(58)			(58)		4,375	4,375			
100115934	OVIEDO	FL		07/20/2023		4,565		(12)			(12)		4,553	4,553			
100115935	CAPE CORAL	FL		07/20/2023		3,297		(13)			(13)		3,284	3,284			
100115936	HENDERSON	NV		07/20/2023		6,577		63			63		6,640	6,640			
100115937	NASHVILLE	TN		07/20/2023		5,779		(80)			(80)		5,699	5,699			
100115940	SEVIERVILLE	TN		07/20/2023		5,548		(107)			(107)		5,441	5,441			
100115941	JACKSONVILLE	FL		07/20/2023		3,075		(27)			(27)		3,048	3,048			
100115943	PORT CHARLOTTE	FL		07/20/2023		3,141		(13)			(13)		3,128	3,128			
100115944	HIALEAH	FL		07/20/2023		4,290		(54)			(54)		4,236	4,236			
100115945	BOTHELL	WA		07/20/2023		7,625		(56)			(56)		7,569	7,569			
100115946	MADISON	TN		07/20/2023		5,933		(45)			(45)		5,888	5,888			
100115947	BUFORD	GA		07/20/2023		22,832		898			898		23,730	23,730			
100115948	METAIRIE	LA		07/20/2023		4,362		53			53		4,415	4,415			
100115949	WALLINGTON	NJ		07/20/2023		9,145		(55)			(55)		9,090	9,090			
100115950	HILTON HEAD ISLAND	SC		07/20/2023		2,886		(29)			(29)		2,857	2,857			
100115951	KINGSLAND	TX		07/20/2023		4,329		(4)			(4)		4,325	4,325			
100115952	BUDD LAKE	NJ		07/20/2023		12,078		(107)			(107)		11,971	11,971			
100115953	WAREHAM	MA		07/20/2023		3,209		(57)			(57)		3,152	3,152			
100115954	YREKA	CA		07/20/2023		2,712		(46)			(46)		2,666	2,666			
100115955	LAS VEGAS	NV		07/20/2023		5,812		(115)			(115)		5,697	5,697			
100115956	SURPRISE	AZ		07/20/2023		4,734		180			180		4,914	4,914			
100115957	ROSWELL	GA		07/20/2023		5,543		(125)			(125)		5,418	5,418			
100115958	BAYONNE	NJ		07/20/2023		5,291		(64)			(64)		5,227	5,227			
100115960	WESTFIELD	IN		07/20/2023		2,917		4			4		2,921	2,921			
100115961	SALISBURY	MD		07/20/2023		2,781		17			17		2,798	2,798			
100115962	LITTLEROCK	CA		07/20/2023		4,192		(60)			(60)		4,132	4,132			
100115963	GARLAND	TX		07/20/2023		3,667		(47)			(47)		3,620	3,620			
100115965	LILBURN	GA		07/20/2023		3,036		(42)			(42)		2,994	2,994			
100115966	BILLINGS	MT		07/20/2023		3,603		4			4		3,607	3,607			
100115967	BEAUMONT	CA		07/20/2023		3,510		(34)			(34)		3,476	3,476			
100115969	WESLEY CHAPEL	FL		07/20/2023		4,724		(87)			(87)		4,637	4,637			
100115970	RALEIGH	NC		07/20/2023		4,391		(34)			(34)		4,357	4,357			
100115971	MARIETTA	GA		07/20/2023		3,000		(13)			(13)		2,987	2,987			
100115972	SHOREWOOD	MN		07/20/2023		3,262		(31)			(31)		3,231	3,231			
100115974	LAMOINE	ME		07/20/2023		3,744		(93)			(93)		3,651	3,651			
100115975	HUTTO	TX		07/20/2023		26,046		(154)	1		(155)		25,891	25,821		(71)	(71)
100115976	BEAUFORT	SC		07/20/2023		2,578		(72)			(72)		2,506	2,506			
100115977	CLEMSON	SC		07/20/2023		3,812		(93)			(93)		3,719	3,719			
100115979	AUSTIN	TX		07/20/2023		6,361		(110)			(110)		6,251	6,251			
100115980	ORLANDO	FL		07/20/2023		3,539		(75)			(75)		3,464	3,464			
100115981	REDLANDS	CA		07/20/2023		3,093		(14)			(14)		3,079	3,079			
100115985	CHATTANOOGA	TN		07/20/2023		2,595		(30)			(30)		2,565	2,565			
100115986	BENBROOK	TX		07/20/2023		2,350		(73)			(73)		2,277	2,277			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115987	AUSTIN	TX		07/20/2023		18,201		155			155		18,356	18,356			
100115988	AUSTIN	TX		07/20/2023		7,999		(188)			(188)		7,811	7,811			
100115989	RICHMOND	VA		07/20/2023		2,424		(20)			(20)		2,404	2,404			
100115990	OLNEY	MD		07/20/2023		4,637		(65)			(65)		4,572	4,572			
100115991	KISSIMMEE	FL		07/20/2023		6,115		(35)			(35)		6,080	6,080			
100115992	KISSIMMEE	FL		07/20/2023		3,377		63			63		3,440	3,440			
100115993	WESTAMPTON	NJ		07/20/2023		2,631		(69)			(69)		2,562	2,562			
100115995	KENNEWICK	WA		07/20/2023		3,570		(81)			(81)		3,489	3,489			
100115996	CAPE CORAL	FL		07/20/2023		8,629		30			30		8,659	8,659			
100115997	ROCKWALL	TX		07/20/2023		2,462		(41)			(41)		2,421	2,421			
100115998	ROSHARON	TX		07/20/2023		3,258		143			143		3,401	3,401			
100115999	TEMPE	AZ		07/20/2023		2,794		(70)			(70)		2,724	2,724			
100116000	SARATOGA SPRINGS	UT		07/20/2023		2,962		87			87		3,049	3,049			
100116001	KISSIMMEE	FL		07/20/2023		5,839		4			4		5,843	5,843			
100116002	LEONIA	NJ		07/20/2023		6,798		(54)			(54)		6,744	6,744			
100116003	CAPE CORAL	FL		07/20/2023		2,490		(61)			(61)		2,429	2,429			
100116004	COARSEGOLD	CA		07/20/2023		5,391		(48)			(48)		5,343	5,343			
100116005	RENO	NV		07/20/2023		8,142		(126)			(126)		8,016	8,016			
100116008	VISTA	CA		07/20/2023		7,493		(185)			(185)		7,308	7,308			
100116009	SACRAMENTO	CA		07/20/2023		2,758		(33)			(33)		2,725	2,725			
100116010	FORT WORTH	TX		07/20/2023		2,828		4			4		2,832	2,832			
100116013	SUGAR LAND	TX		07/20/2023		3,189		80			80		3,269	3,269			
100116014	BEND	OR		07/20/2023		22,127		(48)			(48)		22,079	22,079			
100116015	BLOOMINGTON	MN		07/20/2023		3,964		(29)			(29)		3,935	3,935			
100116016	AUSTIN	TX		07/20/2023		4,674		(107)			(107)		4,567	4,567			
100116017	SUWANEE	GA		07/20/2023		5,004		(8)			(8)		4,996	4,996			
100116018	TAMPA	FL		07/20/2023		5,390		(75)			(75)		5,315	5,315			
100116019	HILLSBORO	OR		07/20/2023		3,141		(25)			(25)		3,116	3,116			
100116020	SAINT LOUIS	MO		07/20/2023		2,351		(74)			(74)		2,277	2,277			
100116021	BRASELTON	GA		07/20/2023		3,357		(16)			(16)		3,341	3,341			
100116022	NASHVILLE	GA		07/20/2023		1,716		18			18		1,734	1,734			
100116024	CELEBRATION	FL		07/20/2023		3,186		(214)			(214)		2,972	2,972			
100116026	NAPLES	FL		07/20/2023		2,769		(207)			(207)		2,562	2,562			
100116031	CHARLOTTE	NC		07/20/2023		1,534		72			72		1,606	1,606			
100116041	PORTERVILLE	CA		07/20/2023		757		(30)			(30)		727	727			
100116048	SANDY SPRINGS	GA		07/20/2023		3,567		(73)			(73)		3,494	3,494			
100116049	INCLINE VILLAGE	NV		07/20/2023		6,038		(126)			(126)		5,912	5,912			
100116050	HALLANDALE BEACH	FL		07/20/2023		3,604		(21)			(21)		3,583	3,583			
100116051	RENO	NV		07/20/2023		11,567		(1)			(1)		11,566	11,566			
100116052	JACKSONVILLE	FL		07/20/2023		9,756		483			483		10,239	10,239			
100116057	LAS VEGAS	NV		07/20/2023		3,015		(63)			(63)		2,952	2,952			
100116058	GULF SHORES	AL		07/20/2023		2,868		(8)			(8)		2,860	2,860			
100116061	THE VILLAGES	FL		07/20/2023		3,058		(2)			(2)		3,056	3,056			
100116063	OJAI	CA		07/20/2023		5,016		6			6		5,022	5,022			
100116064	NORWALK	CT		07/20/2023		3,637		(59)			(59)		3,578	3,578			
100116065	BEAVERTON	OR		07/20/2023		10,608		(34)			(34)		10,574	10,574			
100116067	MARYSVILLE	WA		07/20/2023		3,382		1			1		3,383	3,383			
100116068	LAUDERHILL	FL		07/20/2023		1,223		(29)			(29)		1,194	1,194			
100116069	SPARKS	NV		07/20/2023		4,293		53			53		4,346	4,346			
100116070	PEARLAND	TX		07/20/2023		1,593		(2)			(2)		1,591	1,591			
100116071	UPLAND	CA		07/20/2023		16,220		23			23		16,243	16,243			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116072	PASADENA	CA		07/20/2023		15,412		1,490			1,490		16,902	16,902			
100116073	MIAMI GARDENS	FL		07/20/2023		2,724		(3)			(3)		2,721	2,721			
100116076	(SHADOW HILLS AREA)LOS ANGELES	CA		07/20/2023		13,294		1,243			1,243		14,537	14,537			
100116078	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		9,739		512			512		10,251	10,251			
100116079	EDGARTOWN	MA		07/20/2023		8,924		1,558			1,558		10,482	10,482			
100116080	ROYSE CITY	TX		07/20/2023		3,721		464			464		4,185	4,185			
100116081	SAN JOSE	CA		07/20/2023		24,363		1,980			1,980		26,343	26,343			
100116082	ORLANDO	FL		07/20/2023		8,628		1,915			1,915		10,543	10,543			
100116083	THORNTON	CO		07/20/2023		3,330		395			395		3,725	3,725			
100116085	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023		3,691		652			652		4,343	4,343			
100116087	COMPTON	CA		07/20/2023		5,613		1,284			1,284		6,897	6,897			
100116088	NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023		6,782		792			792		7,574	7,574			
100116089	SAN PABLO	CA		07/20/2023		8,504		3,121			3,121		11,625	11,625			
100116092	HARBOR CITY AREA LOS ANGELES	CA		07/20/2023		3,695		733			733		4,428	4,428			
100116094	DALY CITY	CA		07/20/2023		13,184		3,699			3,699		16,883	16,883			
100116095	SAN BERNARDINO	CA		07/20/2023		5,649		1,046			1,046		6,695	6,695			
100116096	KATY	TX		07/20/2023		11,374		732			732		12,106	12,106			
100116098	ANAHEIM	CA		07/20/2023		10,025		1,922			1,922		11,947	11,947			
100116099	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		10,576		2,223			2,223		12,799	12,799			
100116100	FORNEY	TX		07/20/2023		2,742		632			632		3,374	3,374			
100116101	LA CANADA FLINTRIDGE	CA		07/20/2023		40,120		2,520			2,520		42,640	42,640			
100116102	FORNEY	TX		07/20/2023		2,616		599			599		3,215	3,215			
100116103	FORNEY	TX		07/20/2023		2,573		600			600		3,173	3,173			
100116104	LANCASTER	CA		07/20/2023		8,055		1,409			1,409		9,464	9,464			
100116105	GLENDALE	CA		07/20/2023		7,060		1,464			1,464		8,524	8,524			
100116106	CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023		3,871		517			517		4,388	4,388			
100116107	ELK GROVE	CA		07/20/2023		9,708		820			820		10,528	10,528			
100116108	KATY	TX		07/20/2023		4,278		290			290		4,568	4,568			
100116109	PHILADELPHIA	PA		07/20/2023		5,647		608			608		6,255	6,255			
100116110	GRANADA HILLS	CA		07/20/2023		13,155		2,542			2,542		15,697	15,697			
100116111	(NORTH HOLLYWOOD AREA) LOS ANG	CA		07/20/2023		8,503		770			770		9,273	9,273			
100116112	SUNLAND AREA LOS ANGELES	CA		07/20/2023		(12,637)		644			644		(11,993)	(11,993)			
100116113	TEMECULA	CA		07/20/2023		9,423		1,702			1,702		11,125	11,125			
100116114	(NORTH HOLLYWOOD AREA) LOS AN	CA		07/20/2023		13,412		2,342			2,342		15,754	15,754			
100116115	ORLANDO	FL		07/20/2023		5,065		413			413		5,478	5,478			
100116116	CYPRESS	CA		07/20/2023		5,591		1,326			1,326		6,917	6,917			
100116117	SAN FRANCISCO	CA		07/20/2023		15,599		676			676		16,275	16,275			
100116118	HUNTINGTON BEACH	CA		07/20/2023		16,032		2,695			2,695		18,727	18,727			
100116119	HERRIMAN	UT		07/20/2023		4,601		563			563		5,164	5,164			
100116120	LAREDO	TX		07/20/2023		7,029		349			349		7,378	7,378			
100116121	ALHAMBRA	CA		07/20/2023		3,469		629			629		4,098	4,098			
100116122	HAMPTON	VA		07/20/2023		3,529		588			588		4,117	4,117			
100116123	LOS ANGELES	CA		07/20/2023		13,422		3,003			3,003		16,425	16,425			
100116124	MIAMI	FL		07/20/2023		6,716		254			254		6,970	6,970			
100116125	ELGIN	IL		07/20/2023		6,503		727			727		7,230	7,230			
100116126	ENCINO	CA		07/20/2023		22,664		514			514		23,178	23,178			
100116127	SAN FRANCISCO	CA		07/20/2023		7,057		1,335			1,335		8,392	8,392			
100116129	MADERA	CA		07/20/2023		5,675		590			590		6,265	6,265			
100116131	SAN FRANCISCO	CA		07/20/2023		76,371		2,633			2,633		79,004	79,004			
100116132	HOUSTON	TX		07/20/2023		4,475		547			547		5,022	5,022			
100116133	GARDEN GROVE	CA		07/20/2023		9,935		279			279		10,214	10,214			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116134	TRACY	CA		07/20/2023		8,393		1,361			1,361		9,754	9,754			
100116135	DOWNEY	CA		07/20/2023		20,627		3,038			3,038		23,665	23,665			
100116136	FRAZIER PARK AREA	CA		07/20/2023		4,964		710			710		5,674	5,674			
100116137	PICO RIVERA	CA		07/20/2023		35,645		5,957			5,957		41,602	41,602			
100116138	SOUTH SAN FRANCISCO	CA		07/20/2023		15,759		831			831		16,590	16,590			
100116139	FISHERS	IN		07/20/2023		3,841		336			336		4,177	4,177			
100116140	ORLANDO	FL		07/20/2023		3,255		270			270		3,525	3,525			
100116141	MONTEREY PARK	CA		07/20/2023		111,488		4,255			4,255		115,743	115,743			
100116142	CLARKSBURG	MD		07/20/2023		5,815		845			845		6,660	6,660			
100116144	DALY CITY	CA		07/20/2023		13,815		1,769			1,769		15,584	15,584			
100116145	ALACHUA	FL		07/20/2023		4,948		160			160		5,108	5,108			
100116146	SAN JOSE	CA		07/20/2023		12,522		2,007			2,007		14,529	14,529			
100116148	SAN FRANCISCO	CA		07/20/2023		7,097		1,099			1,099		8,196	8,196			
100116149	HOUSTON	TX		07/20/2023		3,629		537			537		4,166	4,166			
100116150	BURBANK	CA		07/20/2023		14,510		2,038			2,038		16,548	16,548			
100116152	WILDOMAR	CA		07/20/2023		5,677		685			685		6,362	6,362			
100116153	FLORENCE	SC		07/20/2023		18,077		604			604		18,681	18,681			
100116154	SAN LORENZO	CA		07/20/2023		8,081		1,139			1,139		9,220	9,220			
100116155	WINTER GARDEN	FL		07/20/2023		5,300		323			323		5,623	5,623			
100116156	WESTMINSTER	CA		07/20/2023		17,237		3,610			3,610		20,847	20,847			
100116158	TOTOWA	NJ		07/20/2023		4,820		324			324		5,144	5,144			
100116159	EMERSON	NJ		07/20/2023		5,426		509			509		5,935	5,935			
100116161	RIDGEFIELD	NJ		07/20/2023		7,494		1,057			1,057		8,551	8,551			
100116162	LAWRENCEVILLE	GA		07/20/2023		3,719		420			420		4,139	4,139			
100116163	RIVERSIDE	CA		07/20/2023		5,482		2,643			2,643		8,125	8,125			
100116168	ST. GEORGE	UT		07/20/2023		4,904		1,202			1,202		6,106	6,106			
100116169	SAN MARINO	CA		07/20/2023		11,189		1,941			1,941		13,130	13,130			
100116170	MORENO VALLEY	CA		07/20/2023		3,500		700			700		4,200	4,200			
100116171	JURUPA VALLEY	CA		07/20/2023		6,531		1,126			1,126		7,657	7,657			
100116173	SAN JUAN CAPISTRANO	CA		07/20/2023		19,771		3,141			3,141		22,912	22,912			
100116174	HAYWARD	CA		07/20/2023		6,812		1,856			1,856		8,668	8,668			
100116175	SALT LAKE CITY	UT		07/20/2023		5,875		783			783		6,658	6,658			
100116176	FORT PIERCE	FL		07/20/2023		2,573		308			308		2,881	2,881			
100116179	ELK GROVE	CA		07/20/2023		7,890		2,114			2,114		10,004	10,004			
100116181	MORENO VALLEY	CA		07/20/2023		2,762		618			618		3,380	3,380			
100116182	MIAMI BEACH	FL		07/20/2023		7,736		1,915			1,915		9,651	9,651			
100116183	CHICAGO	IL		07/20/2023		4,196		1,034			1,034		5,230	5,230			
100116186	ELLENWOOD	GA		07/20/2023		3,388		628			628		4,016	4,016			
100116187	FLORIDA CITY	FL		07/20/2023		2,532		465			465		2,997	2,997			
100116188	LOS BANOS	CA		07/20/2023		3,579		870			870		4,449	4,449			
100116189	SACRAMENTO	CA		07/20/2023		2,123		477			477		2,600	2,600			
100116190	INDIO	CA		07/20/2023		20,632		2,493			2,493		23,125	23,125			
100116192	ANTIOCH	CA		07/20/2023		3,870		1,066			1,066		4,936	4,936			
100116193	HEBER	UT		07/20/2023		10,368		1,261			1,261		11,629	11,629			
100116195	SEABROOK	TX		07/20/2023		1,980		530			530		2,510	2,510			
100116198	JACKSONVILLE BEACH	FL		07/20/2023		5,276		1,287			1,287		6,563	6,563			
100116199	RIDGEWOOD	NY		07/20/2023		13,435		2,982			2,982		16,417	16,417			
100116200	BROOKLYN	NY		07/20/2023		11,187		3,915			3,915		15,102	15,102			
100116201	BEVERLY HILLS	CA		07/20/2023		8,887		2,743			2,743		11,630	11,630			
100116202	DELTONA	FL		07/20/2023		1,862		397			397		2,259	2,259			
100116203	MESA	AZ		07/20/2023		2,345		168			168		2,513	2,513			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116206	BROOKLYN	NY		07/20/2023		6,900		2,539			2,539		9,439	9,439			
100116207	KISSIMMEE	FL		07/20/2023		3,431		884			884		4,315	4,315			
100116211	PLYMOUTH	MI		07/20/2023		8,787		1,462			1,462		10,249	10,249			
100116214	ORANGE PARK	FL		07/20/2023		2,521		666			666		3,187	3,187			
100116216	HOUSTON	TX		07/20/2023		(25,061)		169			169		(24,892)	(24,892)			
100116219	WEST HARTFORD	CT		07/20/2023		3,256		927			927		4,183	4,183			
100116222	WEST CHICAGO	IL		07/20/2023		42,387		6,324			6,324		48,711	48,711			
100116228	ST ALBANS	NY		07/20/2023		7,857		2,468			2,468		10,325	10,325			
100116229	VERO BEACH	FL		07/20/2023		3,635		259			259		3,894	3,894			
100116230	BAKERSFIELD	CA		07/20/2023		3,707		692			692		4,399	4,399			
100116231	SUFFOLK	VA		07/20/2023		1,516		107			107		1,623	1,623			
100116233	NEWARK	NJ		07/20/2023		3,038		111			111		3,149	3,149			
100116234	RIVERSIDE	CA		07/20/2023		4,963		1,272			1,272		6,235	6,235			
100116235	PORTSMOUTH	VA		07/20/2023		1,484		335			335		1,819	1,819			
100116236	ROYAL PALM BEACH	FL		07/20/2023		4,079		1,112			1,112		5,191	5,191			
100116239	SPOTSWOOD	NJ		07/20/2023		1,361		320			320		1,681	1,681			
100116240	MARKHAM	IL		07/20/2023		1,595		145			145		1,740	1,740			
100116242	PANAMA CITY BEACH	FL		07/20/2023		5,006		697			697		5,703	5,703			
100116245	EL CAJON	CA		07/20/2023		7,951		2,117			2,117		10,068	10,068			
100116249	DECATUR	GA		07/20/2023		1,390		176			176		1,566	1,566			
100116253	DAVENPORT	FL		07/20/2023		4,550		1,053			1,053		5,603	5,603			
100116254	HICKORY	NC		07/20/2023		2,932		202			202		3,134	3,134			
100116256	CLIFTON HEIGHTS	PA		07/20/2023		2,128		371			371		2,499	2,499			
100116257	MIAMI	FL		07/20/2023		6,296		1,244			1,244		7,540	7,540			
100116258	EAST ORANGE	NJ		07/20/2023		4,388		705			705		5,093	5,093			
100116260	HONEOYE FALLS	NY		07/20/2023		4,750		1,362			1,362		6,112	6,112			
100116261	SILVER SPRING	MD		07/20/2023		7,622		1,061			1,061		8,683	8,683			
100116264	MT. PLEASANT	MI		07/20/2023		1,576		151			151		1,727	1,727			
100116266	MIAMI	FL		07/20/2023		2,012		191			191		2,203	2,203			
100116267	MONROE	LA		07/20/2023		1,605		138			138		1,743	1,743			
100116268	ORLANDO	FL		07/20/2023		1,449		114			114		1,563	1,563			
100116269	EUCLID	OH		07/20/2023		968		29			29		997	997			
100116270	PITTSBURGH	PA		07/20/2023		1,717		62			62		1,779	1,779			
100116271	BRONX	NY		07/20/2023		15,804		89			89		15,893	15,893			
100116272	NEWARK	NJ		07/20/2023		1,447		100			100		1,547	1,547			
100116273	DENISON	TX		07/20/2023		2,952		292			292		3,244	3,244			
100116274	HOPWOOD	PA		07/20/2023		1,460		82			82		1,542	1,542			
100116276	RENSSELAER	NY		07/20/2023		1,373		118			118		1,491	1,491			
100116278	STONE MOUNTAIN	GA		07/20/2023		1,164		38			38		1,202	1,202			
100116280	KISSIMMEE	FL		07/20/2023		1,902		(63)			(63)		1,839	1,839			
100116281	WALDORF	MD		07/20/2023		2,137		14			14		2,151	2,151			
100116283	CHAMPIONS GATE	FL		07/20/2023		3,831		(208)			(208)		3,623	3,623			
100116286	LARGO	FL		07/20/2023		4,652		582			582		5,234	5,234			
100116287	MIRAMAR	FL		07/20/2023		2,554		135			135		2,689	2,689			
100116288	FOLSOM	CA		07/20/2023		17,769		3,770			3,770		21,539	21,539			
100116289	KISSIMMEE	FL		07/20/2023		9,766		1,277			1,277		11,043	11,043			
100116290	ONTARIO	CA		07/20/2023		10,888		2,787			2,787		13,675	13,675			
100116291	SIMI VALLEY	CA		07/20/2023		6,337		2,240			2,240		8,577	8,577			
100116292	HOUSTON	TX		07/20/2023		5,552		1,085			1,085		6,637	6,637			
100116293	EL CAJON	CA		07/20/2023		4,523		888			888		5,411	5,411			
100116294	ADELANTO	CA		07/20/2023		3,606		1,034			1,034		4,640	4,640			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116295	TUCSON	AZ		07/20/2023		3,993		1,540			1,540		5,533	5,533			
100116296	ANTIOCH	CA		07/20/2023		19,586		5,133			5,133		24,719	24,719			
100116297	RIVERTON	UT		07/20/2023		9,150		893			893		10,043	10,043			
100116298	SALT LAKE CITY	UT		07/20/2023		4,131		1,197			1,197		5,328	5,328			
100116299	SUGAR LAND	TX		07/20/2023		2,952		1,000			1,000		3,952	3,952			
100116300	ROSEMEAD	CA		07/20/2023		13,709		4,578			4,578		18,287	18,287			
100116301	MISSOURI CITY	TX		07/20/2023		4,073		1,327			1,327		5,400	5,400			
100116302	WOODBRIDGE	NJ		07/20/2023		2,859		539			539		3,398	3,398			
100116303	CORONA	CA		07/20/2023		9,335		1,987			1,987		11,322	11,322			
100116304	BROOKLYN	NY		07/20/2023		4,958		1,138			1,138		6,096	6,096			
100116305	BENJAMIN	UT		07/20/2023		10,643		2,711			2,711		13,354	13,354			
100116306	PALMDALE	CA		07/20/2023		7,194		1,206			1,206		8,400	8,400			
100116307	SYOSSET	NY		07/20/2023		5,046		1,161			1,161		6,207	6,207			
100116308	FLUSHING	NY		07/20/2023		5,257		1,181			1,181		6,438	6,438			
100116309	HOWARD BEACH	NY		07/20/2023		10,437		2,690			2,690		13,127	13,127			
100116310	WOODHAVEN	NY		07/20/2023		33,292		8,954			8,954		42,246	42,246			
100116311	BAYSIDE	NY		07/20/2023		26,452		4,112			4,112		30,564	30,564			
100116312	STATEN ISLAND	NY		07/20/2023		5,290		1,145			1,145		6,435	6,435			
100116313	BROOKLYN	NY		07/20/2023		26,610		6,472			6,472		33,082	33,082			
100116314	BROOKLYN	NY		07/20/2023		12,540		3,210			3,210		15,750	15,750			
100116315	BROOKLYN	NY		07/20/2023		14,246		4,713			4,713		18,959	18,959			
100116316	LITTLE NECK	NY		07/20/2023		7,515		1,924			1,924		9,439	9,439			
100116317	BELLMORE	NY		07/20/2023		5,608		1,280			1,280		6,888	6,888			
100116318	NEW HYDE PARK	NY		07/20/2023		9,853		2,246			2,246		12,099	12,099			
100116319	FLUSHING	NY		07/20/2023		9,074		2,015			2,015		11,089	11,089			
100116320	BROOKLYN	NY		07/20/2023		11,909		3,618			3,618		15,527	15,527			
100116322	MOUNT LAUREL	NJ		07/20/2023		2,256		414			414		2,670	2,670			
100116323	STATEN ISLAND	NY		07/20/2023		6,996		1,733			1,733		8,729	8,729			
100116324	STATEN ISLAND	NY		07/20/2023		7,019		1,799			1,799		8,818	8,818			
100116325	FRANKLIN SQUARE	NY		07/20/2023		9,404		2,307			2,307		11,711	11,711			
100116326	STATEN ISLAND	NY		07/20/2023		8,410		1,512			1,512		9,922	9,922			
100116327	ARCADIA	CA		07/20/2023		77,325		20,700			20,700		98,025	98,025			
100116328	THOUSAND OAKS	CA		07/20/2023		11,688		3,104			3,104		14,792	14,792			
100116329	LONGVIEW	WA		07/20/2023		3,515		1,194			1,194		4,709	4,709			
100116331	SCOTTSDALE	AZ		07/20/2023		13,130		3,854			3,854		16,984	16,984			
100116332	ENGLEWOOD	CO		07/20/2023		5,782		1,713			1,713		7,495	7,495			
100116333	PACIFIC BEACH	WA		07/20/2023		4,749		1,598			1,598		6,347	6,347			
100116336	OAKHURST	CA		07/20/2023		9,610		2,630			2,630		12,240	12,240			
100116338	LOS ANGELES	CA		07/20/2023		9,936		2,931			2,931		12,867	12,867			
100116341	SOUTH PADRE ISLAND	TX		07/20/2023		5,385		1,175			1,175		6,560	6,560			
100116342	SOUTH PADRE ISLAND	TX		07/20/2023		5,344		1,216			1,216		6,560	6,560			
100116346	LEANDER	TX		07/20/2023		3,381		941			941		4,322	4,322			
100116349	CHARLOTTE	NC		07/20/2023		5,717		730			730		6,447	6,447			
100116350	DULUTH	GA		07/20/2023		5,411		702			702		6,113	6,113			
100116351	TUSTIN	CA		07/20/2023		6,245		1,393			1,393		7,638	7,638			
100116352	WINTER GARDEN	FL		07/20/2023		5,878		754			754		6,632	6,632			
100116353	GALT	CA		07/20/2023		5,499		643			643		6,142	6,142			
100116355	PALISADES PARK	NJ		07/20/2023		21,573		5,255			5,255		26,828	26,828			
100116356	SAN FRANCISCO	CA		07/20/2023		14,107		3,072			3,072		17,179	17,179			
100116357	BIG BEAR LAKE	CA		07/20/2023		4,741		1,140			1,140		5,881	5,881			
100116358	LA PUENTE	CA		07/20/2023		5,349		1,392			1,392		6,741	6,741			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116359	WESLEY CHAPEL	FL		07/20/2023		39,133		8,583			8,583		47,716	47,716			
100116360	(BURBANK AREA) LOS ANGELES	CA		07/20/2023		17,323		1,283			1,283		18,606	18,606			
100116361	SAN FRANCISCO	CA		07/20/2023		19,293		10,303			10,303		29,596	29,596			
100116362	REDWOOD CITY	CA		07/20/2023		7,658		3,945			3,945		11,603	11,603			
100116363	SMITHFIELD	NC		07/20/2023		2,087		111			111		2,198	2,198			
100116364	SAN FRANCISCO	CA		07/20/2023		5,598		1,643			1,643		7,241	7,241			
100116365	PLYMOUTH	PA		07/20/2023		2,118		154			154		2,272	2,272			
100116368	TEMECULA	CA		07/20/2023		9,576		1,078			1,078		10,654	10,654			
100116369	EAST CLEVELAND	OH		07/20/2023		912		10			10		922	922			
100116376	LUTZ	FL		07/20/2023		4,551		316			316		4,867	4,867			
100116377	JACKSONVILLE	FL		07/20/2023		1,416		190			190		1,606	1,606			
100116380	MOORE	OK		07/20/2023		1,712		171			171		1,883	1,883			
100116382	DOLTON	IL		07/20/2023		1,145		64			64		1,209	1,209			
100116383	MIAMI	FL		07/20/2023		4,974		275			275		5,249	5,249			
100116384	HEWLETT NECK	NY		07/20/2023		190,400		9,600			9,600		200,000	200,000			
100116385	SOMERDALE	NJ		07/20/2023		2,004		223			223		2,227	2,227			
100116389	LAKELAND	FL		07/20/2023		1,891		36			36		1,927	1,927			
100116391	PETOSKEY	MI		07/20/2023		9,113		199			199		9,312	9,312			
100116392	OXNARD	CA		07/20/2023		5,321		344			344		5,665	5,665			
100116394	FORT WASHINGTON	MD		07/20/2023		4,008		292			292		4,300	4,300			
100116396	JACKSONVILLE	FL		07/20/2023		1,205		86			86		1,291	1,291			
100116397	ALTAMONTE SPRINGS	FL		07/20/2023		2,074		426			426		2,500	2,500			
100116398	WEST JORDAN	UT		07/20/2023		4,164		415			415		4,579	4,579			
100116399	DORAL	FL		07/20/2023		5,109		658			658		5,767	5,767			
100116400	TITUSVILLE	FL		07/20/2023		1,887		283			283		2,170	2,170			
100116401	SPRING	TX		07/20/2023		5,734		1,176			1,176		6,910	6,910			
100116402	LEESBURG	FL		07/20/2023		3,191		430			430		3,621	3,621			
100116404	BRYAN	TX		07/20/2023		3,210		758			758		3,968	3,968			
100116405	PHILADELPHIA	PA		07/20/2023		2,258		305			305		2,563	2,563			
100116406	CALERA	AL		07/20/2023		2,545		574			574		3,119	3,119			
100116409	KISSIMMEE	FL		07/20/2023		1,986		171			171		2,157	2,157			
100116410	FLUSHING	NY		07/20/2023		14,100		6,155			6,155		20,255	20,255			
100116411	MARIETTA	GA		07/20/2023		3,456		785			785		4,241	4,241			
100116414	LAS VEGAS	NV		07/20/2023		6,109		1,591			1,591		7,700	7,700			
100116415	JAMAICA	NY		07/20/2023		7,744		1,689			1,689		9,433	9,433			
100116416	ANAHEIM	CA		07/20/2023		5,394		1,319			1,319		6,713	6,713			
100116421	AVENTURA	FL		07/20/2023		5,027		941			941		5,968	5,968			
100116422	ANGELS CAMP	CA		07/20/2023		5,135		739			739		5,874	5,874			
100116424	LITCHFIELD PARK	AZ		07/20/2023		8,777		1,014			1,014		9,791	9,791			
100116426	RANGER	GA		07/20/2023		2,363		(98)			(98)		2,265	2,265			
100116429	SANTA ROSA	CA		07/20/2023		13,878		468			468		14,346	14,346			
100116431	ANDERSON	CA		07/20/2023		2,141		99			99		2,240	2,240			
100116435	ROME	GA		07/20/2023		1,028		(16)			(16)		1,012	1,012			
100116436	HIALEAH	FL		07/20/2023		1,735		59			59		1,794	1,794			
100116437	QUEENS VILLAGE	NY		07/20/2023		5,562		701			701		6,263	6,263			
100116442	SAN DIEGO	CA		07/20/2023		2,674		36			36		2,710	2,710			
100116443	SAN DIEGO	CA		07/20/2023		2,487		33			33		2,520	2,520			
100116444	RICHMOND HILL	NY		07/20/2023		7,229		227			227		7,456	7,456			
100116445	PLANO	TX		07/20/2023		3,478		245			245		3,723	3,723			
100116448	PALMDALE	CA		07/20/2023		2,630		191			191		2,821	2,821			
100116451	TOMBALL	TX		07/20/2023		11,236		841			841		12,077	12,077			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116458	LAKE PARK	FL		07/20/2023		1,389		(18)			(18)		1,371	1,371			
100116466	VERDI	NV		07/20/2023		2,626		(61)			(61)		2,565	2,565			
100116468	KISSIMMEE	FL		07/20/2023		4,323		1,110			1,110		5,433	5,433			
100116470	MIAMI	FL		07/20/2023		4,411		1,294			1,294		5,705	5,705			
100116471	KISSIMMEE	FL		07/20/2023		5,715		2,051			2,051		7,766	7,766			
100116472	DORAL	FL		07/20/2023		4,828		1,335			1,335		6,163	6,163			
100116474	MIAMI	FL		07/20/2023		5,323		1,941			1,941		7,264	7,264			
100116475	MIAMI	FL		07/20/2023		5,215		1,113			1,113		6,328	6,328			
100116476	DESTIN	FL		07/20/2023		3,949		938			938		4,887	4,887			
100116477	STATEN ISLAND	NY		07/20/2023		5,581		1,319			1,319		6,900	6,900			
100116478	KISSIMMEE	FL		07/20/2023		3,985		211			211		4,196	4,196			
100116481	PRINCETON	NJ		07/20/2023		10,961		622			622		11,583	11,583			
100116482	SAN FRANCISCO	CA		07/20/2023		31,973		1,176			1,176		33,149	33,149			
100116483	DORAL	FL		07/20/2023		4,957		1,306			1,306		6,263	6,263			
100116486	PALMDALE	CA		07/20/2023		5,108		175			175		5,283	5,283			
100116488	REDONDO BEACH	CA		07/20/2023		14,885		3,039			3,039		17,924	17,924			
100116489	WALLINGFORD	PA		07/20/2023		3,486		268			268		3,754	3,754			
100116491	CELINA	TX		07/20/2023		6,854		1,144			1,144		7,998	7,998			
100116492	LEAGUE CITY	TX		07/20/2023		5,098		864			864		5,962	5,962			
100116501	BLOOMINGTON	IN		07/20/2023		6,428		992			992		7,420	7,420			
100116504	CALABASAS	CA		07/20/2023		2,424		46			46		2,470	2,470			
100116506	RANCHO CUCAMONGA	CA		07/20/2023		8,557		289			289		8,846	8,846			
100116508	CONCORD	CA		07/20/2023		4,304		209			209		4,513	4,513			
100116509	TULSA	OK		07/20/2023		2,209		210			210		2,419	2,419			
100116512	CONCORD	CA		07/20/2023		10,549		2,208			2,208		12,757	12,757			
100116517	TULSA	OK		07/20/2023		1,681		193			193		1,874	1,874			
100116518	EL CAJON	CA		07/20/2023		6,916		892			892		7,808	7,808			
100116520	SARATOGA SPRINGS	UT		07/20/2023		8,021		829			829		8,850	8,850			
100116521	MIAMI	FL		07/20/2023		14,871		1,475			1,475		16,346	16,346			
100116522	JAMAICA	NY		07/20/2023		5,296		709			709		6,005	6,005			
100116523	WALNUT	CA		07/20/2023		22,844		3,824			3,824		26,668	26,668			
100116525	MENTONE	CA		07/20/2023		1,551		136			136		1,687	1,687			
100116526	OAKLAND	CA		07/20/2023		10,451		1,334			1,334		11,785	11,785			
100116528	PANAMA CITY BEACH	FL		07/20/2023		3,899		576			576		4,475	4,475			
100116529	LAS VEGAS	NV		07/20/2023		5,363		463			463		5,826	5,826			
100116530	COCOA BEACH	FL		07/20/2023		5,656		656			656		6,312	6,312			
100116534	CHICAGO	IL		07/20/2023		2,759		801			801		3,560	3,560			
100116535	PHILADELPHIA	PA		07/20/2023		2,422		425			425		2,847	2,847			
100116539	PHOENIX	AZ		07/20/2023		26,798		6,437			6,437		33,235	33,235			
100116541	KANSAS CITY	MO		07/20/2023		17,752		5,397			5,397		23,149	23,149			
100116542	WACO	TX		07/20/2023		14,683		5,491			5,491		20,174	20,174			
100116543	KEYPORT	NJ		07/20/2023		3,956		961			961		4,917	4,917			
100116544	PINOLE	CA		07/20/2023		4,236		1,348			1,348		5,584	5,584			
100116546	PITTSBURGH	PA		07/20/2023		3,828		1,075			1,075		4,903	4,903			
100116547	PINOLE	CA		07/20/2023		4,295		1,352			1,352		5,647	5,647			
100116548	CAMILLUS	NY		07/20/2023		1,757		194			194		1,951	1,951			
100116549	BALTIMORE	MD		07/20/2023		16,550		5,834			5,834		22,384	22,384			
100116551	MIDLOTHIAN	VA		07/20/2023		3,289		615			615		3,904	3,904			
100116553	SAN ANTONIO	TX		07/20/2023		6,982		816			816		7,798	7,798			
100116554	CAMDEN	SC		07/20/2023		1,547		341			341		1,888	1,888			
100116556	ROSENBERG	TX		07/20/2023		1,614		(57)			(57)		1,557	1,557			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116557	PHILADELPHIA	PA		07/20/2023		7,367		2,737			2,737		10,104	10,104			
100116560	KISSIMMEE	FL		07/20/2023		1,967		(1)			(1)		1,966	1,966			
100116561	WINTER GARDEN	FL		07/20/2023		1,345		(34)			(34)		1,311	1,311			
100116563	KISSIMMEE	FL		07/20/2023		1,057		2			2		1,059	1,059			
100116564	WESLEY CHAPEL	FL		07/20/2023		2,140		123			123		2,263	2,263			
100116567	MURRIETA	CA		07/20/2023		3,689		(35)			(35)		3,654	3,654			
100116570	BOKEELIA	FL		07/20/2023		2,088		46			46		2,134	2,134			
100116576	NORTH LAS VEGAS	NV		07/20/2023		2,314		(6)			(6)		2,308	2,308			
100116579	APOLLO BEACH	FL		07/20/2023		1,350		(26)			(26)		1,324	1,324			
100116581	PORTLAND	OR		07/20/2023		2,632		3			3		2,635	2,635			
100116587	BLANCHARD	OK		07/20/2023		2,076		(118)			(118)		1,958	1,958			
100116588	CRESTLINE	CA		07/20/2023		4,399		212			212		4,611	4,611			
100116590	MIAMI BEACH	FL		07/20/2023		3,737		(77)			(77)		3,660	3,660			
100116591	LOS ANGELES	CA		07/20/2023		8,597		316			316		8,913	8,913			
100116592	FORT PIERCE	FL		07/20/2023		1,053		(72)			(72)		981	981			
100116593	SALINAS	CA		07/20/2023		11,230							11,230	11,230			
100116595	SAN JOSE	CA		07/20/2023		11,206		(100)			(100)		11,106	11,106			
100116596	EL CAJON	CA		07/20/2023		5,303		(149)			(149)		5,154	5,154			
100116598	PERRIS	CA		07/20/2023		2,288		(61)			(61)		2,227	2,227			
100116599	LOS ANGELES (NORTHRIDGE AREA)	CA		07/20/2023		7,721		4			4		7,725	7,725			
100116600	DINUBA	CA		07/20/2023		1,947		(53)			(53)		1,894	1,894			
100116602	WOODBRIDGE	VA		07/20/2023		3,959		905			905		4,864	4,864			
100116603	ORANGE PARK	FL		07/20/2023		2,382		264			264		2,646	2,646			
100116608	HOUSTON	TX		07/20/2023		3,312		659			659		3,971	3,971			
100116611	RANCHO PALOS VERDES	CA		07/20/2023		13,959		1,964			1,964		15,923	15,923			
100116612	APOPKA	FL		07/20/2023		4,059		633			633		4,692	4,692			
100116613	CHINO	CA		07/20/2023		9,892		1,842			1,842		11,734	11,734			
100116614	PROSPER	TX		07/20/2023		5,471		721			721		6,192	6,192			
100116615	BRASELTON	GA		07/20/2023		5,719		667			667		6,386	6,386			
100116618	MADERA	CA		07/20/2023		5,520		1,304			1,304		6,824	6,824			
100116619	ORLANDO	FL		07/20/2023		4,049		458			458		4,507	4,507			
100116620	FONTANA	CA		07/20/2023		8,244		1,996			1,996		10,240	10,240			
100116621	CHINO	CA		07/20/2023		11,248		1,520			1,520		12,768	12,768			
100116622	LOS ANGELES	CA		07/20/2023		12,302		1,038			1,038		13,340	13,340			
100116623	WEST HILLS	CA		07/20/2023		5,395		1,073			1,073		6,468	6,468			
100116624	SAN DIMAS	CA		07/20/2023		10,923		752			752		11,675	11,675			
100116625	SUGAR LAND	TX		07/20/2023		3,748		413			413		4,161	4,161			
100116626	PEMBROKE PINES	FL		07/20/2023		5,879		1,869			1,869		7,748	7,748			
100116627	SAN FRANCISCO	CA		07/20/2023		10,710		3,315			3,315		14,025	14,025			
100116629	NORTH HIGHLANDS	CA		07/20/2023		33,251		5,292			5,292		38,543	38,543			
100116631	TUJUNGA AREA LOS ANGELES	CA		07/20/2023		14,111		4,290			4,290		18,401	18,401			
100116633	FONTANA	CA		07/20/2023		7,238		2,587			2,587		9,825	9,825			
100116635	SAN FRANCISCO	CA		07/20/2023		14,205		3,829			3,829		18,034	18,034			
100116636	ARCADIA	CA		07/20/2023		14,045		1,015			1,015		15,060	15,060			
100116637	CLARKSVILLE	TN		07/20/2023		4,811		990			990		5,801	5,801			
100116639	ELK GROVE	CA		07/20/2023		2,938		1,078			1,078		4,016	4,016			
100116640	DALY CITY	CA		07/20/2023		10,464		2,908			2,908		13,372	13,372			
100116641	LEAGUE CITY	TX		07/20/2023		3,474		360			360		3,834	3,834			
100116642	CORONA	CA		07/20/2023		7,467		516			516		7,983	7,983			
100116643	CHICAGO	IL		07/20/2023		6,608		1,304			1,304		7,912	7,912			
100116644	AREA OF TORRANCE	CA		07/20/2023		4,646		1,384			1,384		6,030	6,030			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116646	LOS ANGELES	CA		07/20/2023		11,571		3,221			3,221		14,792	14,792			
100116647	LOS ANGELES	CA		07/20/2023		16,566		3,773			3,773		20,339	20,339			
100116648	PLEASANTON	CA		07/20/2023		48,714		4,406			4,406		53,120	53,120			
100116649	ORLANDO	FL		07/20/2023		5,504		1,753			1,753		7,257	7,257			
100116650	DIAMOND BAR	CA		07/20/2023		10,757		3,025			3,025		13,782	13,782			
100116651	FONTANA	CA		07/20/2023		5,600		474			474		6,074	6,074			
100116652	CEDAR CITY	UT		07/20/2023		4,097		1,128			1,128		5,225	5,225			
100116654	FOREST HILLS	NY		07/20/2023		8,555		3,712			3,712		12,267	12,267			
100116655	MIAMI BEACH	FL		07/20/2023		3,667		573			573		4,240	4,240			
100116656	PLAINSBORO	NJ		07/20/2023		1,649		149			149		1,798	1,798			
100116658	KISSIMMEE	FL		07/20/2023		4,287		171			171		4,458	4,458			
100116659	NEWBURGH	NY		07/20/2023		4,521		1,373			1,373		5,894	5,894			
100116661	INGLEWOOD	CA		07/20/2023		16,519		5,939			5,939		22,458	22,458			
100116662	MIAMI	FL		07/20/2023		3,990		1,179			1,179		5,169	5,169			
100116664	SURFSIDE	FL		07/20/2023		6,885		422			422		7,307	7,307			
100116667	DORAL	FL		07/20/2023		3,619		535			535		4,154	4,154			
100116669	VICTORVILLE	CA		07/20/2023		15,660		2,327			2,327		17,987	17,987			
100116671	WEST VALLEY	UT		07/20/2023		4,078		759			759		4,837	4,837			
100116672	PARADISE	CA		07/20/2023		5,984		1,743			1,743		7,727	7,727			
100116673	HOUSTON	TX		07/20/2023		1,926		387			387		2,313	2,313			
100116674	CALERA	AL		07/20/2023		1,984		535			535		2,519	2,519			
100116675	HONOLULU	HI		07/20/2023		13,730		4,875			4,875		18,605	18,605			
100116676	TUCSON	AZ		07/20/2023		2,636		860			860		3,496	3,496			
100116677	TITUSVILLE	FL		07/20/2023		3,180		1,065			1,065		4,245	4,245			
100116678	LAS VEGAS	NV		07/20/2023		2,147		576			576		2,723	2,723			
100116679	AUGUSTA	GA		07/20/2023		4,970		609			609		5,579	5,579			
100116681	SARASOTA	FL		07/20/2023		4,170		783			783		4,953	4,953			
100116682	LAS VEGAS	NV		07/20/2023		39,717		3,931			3,931		43,648	43,648			
100116683	MESA	AZ		07/20/2023		5,333		1,739			1,739		7,072	7,072			
100116685	HYDE PARK	MA		07/20/2023		9,108		2,956			2,956		12,064	12,064			
100116686	ORLANDO	FL		07/20/2023		1,593		448			448		2,041	2,041			
100116687	SUGAR LAND	TX		07/20/2023		5,040		1,093			1,093		6,133	6,133			
100116688	RICHMOND	TX		07/20/2023		3,315		361			361		3,676	3,676			
100116690	FORT WASHINGTON	MD		07/20/2023		5,833		779			779		6,612	6,612			
100116691	BROOKSHIRE	TX		07/20/2023		5,169		688			688		5,857	5,857			
100116692	WALTHAM	MA		07/20/2023		6,624		2,115			2,115		8,739	8,739			
100116694	SAN DIEGO	CA		07/20/2023		17,745		4,376			4,376		22,121	22,121			
100116695	ROCKVILLE	MD		07/20/2023		22,057		7,449			7,449		29,506	29,506			
100116696	LOS ANGELES	CA		07/20/2023		10,042		2,604			2,604		12,646	12,646			
100116697	LAS VEGAS	NV		07/20/2023		6,754		1,741			1,741		8,495	8,495			
100116698	LAS VEGAS	NV		07/20/2023		4,178		1,341			1,341		5,519	5,519			
100116699	KATY	TX		07/20/2023		4,019		1,270			1,270		5,289	5,289			
100116701	CLERMONT	FL		07/20/2023		3,372		851			851		4,223	4,223			
100116702	GARDEN GROVE	CA		07/20/2023		10,330		2,631			2,631		12,961	12,961			
100116703	ATLANTA	GA		07/20/2023		2,920		157			157		3,077	3,077			
100116704	EASTVALE	CA		07/20/2023		4,873		472			472		5,345	5,345			
100116705	TOMBALL	TX		07/20/2023		3,105		931			931		4,036	4,036			
100116707	ANNA	TX		07/20/2023		3,820		1,113			1,113		4,933	4,933			
100116708	CELINA	TX		07/20/2023		17,125		5,230			5,230		22,355	22,355			
100116709	UNION CITY	CA		07/20/2023		12,391		902			902		13,293	13,293			
100116710	DAUPHIN ISLAND	AL		07/20/2023		9,173		2,848			2,848		12,021	12,021			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116711	FERNANDINA BEACH	FL		07/20/2023		12,980		4,510			4,510		17,490	17,490			
100116712	EDMOND	OK		07/20/2023		3,514		1,042			1,042		4,556	4,556			
100116713	WINTER GARDEN	FL		07/20/2023		4,160		1,271			1,271		5,431	5,431			
100116715	PLACENTIA	CA		07/20/2023		5,523		826			826		6,349	6,349			
100116716	GRANADA HILLS	CA		07/20/2023		11,161		2,940			2,940		14,101	14,101			
100116717	POMONA	CA		07/20/2023		6,444		1,401			1,401		7,845	7,845			
100116718	SAN FRANCISCO	CA		07/20/2023		24,269		3,720			3,720		27,989	27,989			
100116719	SAN DIEGO	CA		07/20/2023		36,620		5,610			5,610		42,230	42,230			
100116720	SEATTLE	WA		07/20/2023		13,527		319			319		13,846	13,846			
100116721	(NEWHALL AREA) SANTA CLARITA	CA		07/20/2023		17,797		3,132			3,132		20,929	20,929			
100116722	LOS ANGELES	CA		07/20/2023		5,471		1,776			1,776		7,247	7,247			
100116723	HOMESTEAD	FL		07/20/2023		3,435		344			344		3,779	3,779			
100116724	ORLANDO	FL		07/20/2023		3,334		393			393		3,727	3,727			
100116726	SYLMAR	CA		07/20/2023		9,058		2,267			2,267		11,325	11,325			
100116728	BELL	CA		07/20/2023		2,819		271			271		3,090	3,090			
100116729	BRANDON	FL		07/20/2023		4,182		1,009			1,009		5,191	5,191			
100116733	WINTER PARK	FL		07/20/2023		4,057		1,140			1,140		5,197	5,197			
100116735	ORLANDO	FL		07/20/2023		1,979		402			402		2,381	2,381			
100116736	DAVENPORT	FL		07/20/2023		3,950		203			203		4,153	4,153			
100116737	JACKSONVILLE	FL		07/20/2023		3,379		402			402		3,781	3,781			
100116738	IRVINE	CA		07/20/2023		23,808		1,950			1,950		25,758	25,758			
100116740	BURBANK	CA		07/20/2023		10,990		942			942		11,932	11,932			
100116741	FAIRLESS HILLS	PA		07/20/2023		15,205		2,789			2,789		17,994	17,994			
100116742	MIRAMAR	FL		07/20/2023		5,455		1,422			1,422		6,877	6,877			
100116743	ORLANDO	FL		07/20/2023		7,758		1,032			1,032		8,790	8,790			
100116744	CLARKSVILLE	TN		07/20/2023		3,370		1,008			1,008		4,378	4,378			
100116746	BAKERSFIELD	CA		07/20/2023		3,955		1,265			1,265		5,220	5,220			
100116747	WOODBRIDGE	VA		07/20/2023		3,862		350			350		4,212	4,212			
100116748	MODESTO	CA		07/20/2023		7,962		651			651		8,613	8,613			
100116749	FORT MYERS	FL		07/20/2023		4,176		1,388			1,388		5,564	5,564			
100116750	CEDAR PARK	TX		07/20/2023		5,978		1,729			1,729		7,707	7,707			
100116751	HOOVER	AL		07/20/2023		18,220		2,038			2,038		20,258	20,258			
100116752	ORLANDO	FL		07/20/2023		4,808		1,298			1,298		6,106	6,106			
100116753	ROUND ROCK	TX		07/20/2023		6,494		1,786			1,786		8,280	8,280			
100116754	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		8,878		2,015			2,015		10,893	10,893			
100116755	LAKE ARROWHEAD AREA	CA		07/20/2023		4,285		255			255		4,540	4,540			
100116756	ELK GROVE	CA		07/20/2023		8,518		1,142			1,142		9,660	9,660			
100116757	CONROE	TX		07/20/2023		3,351		915			915		4,266	4,266			
100116759	TUSTIN	CA		07/20/2023		9,254		3,168			3,168		12,422	12,422			
100116761	FLUSHING	NY		07/20/2023		13,287		2,413			2,413		15,700	15,700			
100116762	ELMHURST	NY		07/20/2023		7,636		2,320			2,320		9,956	9,956			
100116763	FLUSHING	NY		07/20/2023		11,848		2,929			2,929		14,777	14,777			
100116764	FRESH MEADOWS	NY		07/20/2023		11,369		3,507			3,507		14,876	14,876			
100116765	BROOKLYN	NY		07/20/2023		12,384		3,355			3,355		15,739	15,739			
100116766	BROOKLYN	NY		07/20/2023		10,179		2,528			2,528		12,707	12,707			
100116767	EAST BRUNSWICK	NJ		07/20/2023		3,258		516			516		3,774	3,774			
100116768	PARSIPPANY	NJ		07/20/2023		6,670		1,362			1,362		8,032	8,032			
100116769	PATERSON	NJ		07/20/2023		4,045		607			607		4,652	4,652			
100116770	SAYREVILLE	NJ		07/20/2023		3,347		790			790		4,137	4,137			
100116771	BROOKLYN	NY		07/20/2023		11,986		4,562			4,562		16,548	16,548			
100116772	CORAL SPRINGS	FL		07/20/2023		2,604		303			303		2,907	2,907			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116773	STATEN ISLAND	NY		07/20/2023		89,798		25,189			25,189		114,987	114,987			
100116774	BRASELTON	GA		07/20/2023		5,157		592			592		5,749	5,749			
100116775	WEST COVINA	CA		07/20/2023		7,861		1,867			1,867		9,728	9,728			
100116776	SAN JOSE	CA		07/20/2023		17,364		3,907			3,907		21,271	21,271			
100116777	FREDERICK	MD		07/20/2023		8,713		1,243			1,243		9,956	9,956			
100116780	RICHMOND	CA		07/20/2023		6,199		1,439			1,439		7,638	7,638			
100116781	SAN JOSE	CA		07/20/2023		7,688		1,940			1,940		9,628	9,628			
100116782	PHILADELPHIA	PA		07/20/2023		3,290		703			703		3,993	3,993			
100116783	MURFREESBORO	TN		07/20/2023		6,654		1,346			1,346		8,000	8,000			
100116785	HESPERIA	CA		07/20/2023		4,095		833			833		4,928	4,928			
100116786	KISSIMMEE	FL		07/20/2023		3,955		1,067			1,067		5,022	5,022			
100116787	GLENDALE	CA		07/20/2023		15,973		4,132			4,132		20,105	20,105			
100116793	BRANDON	FL		07/20/2023		6,378		730			730		7,108	7,108			
100116794	POMONA	CA		07/20/2023		10,489		2,545			2,545		13,034	13,034			
100116795	DAVENPORT	FL		07/20/2023		4,719		525			525		5,244	5,244			
100116796	CARROLLTON	TX		07/20/2023		19,210		5,435			5,435		24,645	24,645			
100116797	PLANO	TX		07/20/2023		3,545		1,166			1,166		4,711	4,711			
100116798	VIRGINIA BEACH	VA		07/20/2023		6,373		645			645		7,018	7,018			
100116799	LIVERMORE	CA		07/20/2023		13,296		887			887		14,183	14,183			
100116800	PALM COAST	FL		07/20/2023		3,613		1,015			1,015		4,628	4,628			
100116801	ALAMEDA	CA		07/20/2023		8,201		1,955			1,955		10,156	10,156			
100116802	MOORESVILLE	NC		07/20/2023		5,113		1,462			1,462		6,575	6,575			
100116803	KIRKLAND	WA		07/20/2023		13,771		1,520			1,520		15,291	15,291			
100116804	DAVENPORT	FL		07/20/2023		4,131		1,120			1,120		5,251	5,251			
100116805	PALMDALE	CA		07/20/2023		4,593		388			388		4,981	4,981			
100116806	CASTRO VALLEY	CA		07/20/2023		11,969		4,128			4,128		16,097	16,097			
100116808	BURBANK	CA		07/20/2023		9,237		1,921			1,921		11,158	11,158			
100116809	LAWNDALE	CA		07/20/2023		9,011		1,910			1,910		10,921	10,921			
100116810	MONTEREY PARK	CA		07/20/2023		21,932		1,405			1,405		23,337	23,337			
100116811	SPANAWAY	WA		07/20/2023		4,259		1,462			1,462		5,721	5,721			
100116813	BUFORD	GA		07/20/2023		5,370		1,449			1,449		6,819	6,819			
100116814	(VAN NUYS AREA)LOS ANGELES	CA		07/20/2023		11,648		2,391			2,391		14,039	14,039			
100116816	LA HABRA HEIGHTS	CA		07/20/2023		22,601		2,305			2,305		24,906	24,906			
100116817	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		5,392		1,310			1,310		6,702	6,702			
100116818	IRVINE	CA		07/20/2023		6,801		1,827			1,827		8,628	8,628			
100116819	TEMECULA	CA		07/20/2023		6,400		588			588		6,988	6,988			
100116820	WILDWOOD	FL		07/20/2023		3,193		429			429		3,622	3,622			
100116821	FORT WAYNE	IN		07/20/2023		109,948		26,732			26,732		136,680	136,680			
100116822	LAS VEGAS	NV		07/20/2023		3,792		392			392		4,184	4,184			
100116824	GARDEN GROVE	CA		07/20/2023		11,208		3,007			3,007		14,215	14,215			
100116825	JACKSONVILLE	IL		07/20/2023		20,556		4,742			4,742		25,298	25,298			
100116826	EASTVALE	CA		07/20/2023		8,805		2,797			2,797		11,602	11,602			
100116827	WINTER GARDEN	FL		07/20/2023		3,835		984			984		4,819	4,819			
100116828	WEST COVINA	CA		07/20/2023		8,750		1,390			1,390		10,140	10,140			
100116829	MISSION VIEJO	CA		07/20/2023		4,128		704			704		4,832	4,832			
100116830	SANTA ANA	CA		07/20/2023		6,239		2,099			2,099		8,338	8,338			
100116832	DULUTH	GA		07/20/2023		29,169		1,927			1,927		31,096	31,096			
100116833	LAS VEGAS	NV		07/20/2023		4,833		1,437			1,437		6,270	6,270			
100116834	HOMESTEAD	FL		07/20/2023		3,067		462			462		3,529	3,529			
100116835	LAWRENCEVILLE	GA		07/20/2023		4,242		1,337			1,337		5,579	5,579			
100116836	DALLAS	TX		07/20/2023		11,781		3,501			3,501		15,282	15,282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116837	BUFORD	GA		07/20/2023		4,942		679			679		5,621	5,621			
100116838	KATY	TX		07/20/2023		3,420		1,138			1,138		4,558	4,558			
100116839	CHESTERFIELD	VA		07/20/2023		2,283		264			264		2,547	2,547			
100116840	LANSING	KS		07/20/2023		1,280		106			106		1,386	1,386			
100116841	PORTLAND	OR		07/20/2023		3,093		420			420		3,513	3,513			
100116842	ONTARIO	CA		07/20/2023		10,527		2,546			2,546		13,073	13,073			
100116843	SPRINGVILLE	UT		07/20/2023		4,497		1,041			1,041		5,538	5,538			
100116844	SANTAQUIN	UT		07/20/2023		7,167		1,656			1,656		8,823	8,823			
100116845	AURORA	CO		07/20/2023		14,095		(67)			(67)		14,028	14,028			
100116846	ST GEORGE	UT		07/20/2023		5,510		1,156			1,156		6,666	6,666			
100116847	RANCHO SANTA MARGARITA	CA		07/20/2023		12,254		2,433			2,433		14,687	14,687			
100116848	LOS ANGELES	CA		07/20/2023		19,966		701			701		20,667	20,667			
100116849	LAKELAND	FL		07/20/2023		1,479		5			5		1,484	1,484			
100116850	SELMA	CA		07/20/2023		3,577		220			220		3,797	3,797			
100116851	LAS VEGAS	NV		07/20/2023		4,611		413			413		5,024	5,024			
100116853	AUBREY	TX		07/20/2023		4,183		287			287		4,470	4,470			
100116854	LOS ANGELES AREA	CA		07/20/2023		2,041		195			195		2,236	2,236			
100116856	OAKLAND	CA		07/20/2023		13,743		866			866		14,609	14,609			
100116857	SUGAR LAND	TX		07/20/2023		2,573		166			166		2,739	2,739			
100116859	GREENWOOD VILLAGE	CO		07/20/2023		4,488		479			479		4,967	4,967			
100116865	LEAGUE CITY	TX		07/20/2023		1,685		20			20		1,705	1,705			
100116866	MIAMI	FL		07/20/2023		1,883		(17)			(17)		1,866	1,866			
100116868	HACIENDA HEIGHTS	CA		07/20/2023		103,469		8,125			8,125		111,594	111,594			
100116869	TORRANCE	CA		07/20/2023		2,177		131			131		2,308	2,308			
100116870	HOUSTON	TX		07/20/2023		3,416		303			303		3,719	3,719			
100116872	BECHTELSVILLE	PA		07/20/2023		6,973		479			479		7,452	7,452			
100116873	OCALA	FL		07/20/2023		1,228		58			58		1,286	1,286			
100116874	ATLANTA	GA		07/20/2023		13,556		566			566		14,122	14,122			
100116875	CONWAY	AR		07/20/2023		1,837		142			142		1,979	1,979			
100116877	UPPER CHICHESTER	PA		07/20/2023		2,614		126			126		2,740	2,740			
100116879	KISSIMMEE	FL		07/20/2023		143,283		9,029			9,029		152,312	152,312			
100116880	PITTSBURGH	PA		07/20/2023		2,199		109			109		2,308	2,308			
100116882	ARLETA	CA		07/20/2023		5,626		313			313		5,939	5,939			
100116883	SAN DIEGO	CA		07/20/2023		13,872		209			209		14,081	14,081			
100116884	(GRANADA HILLS AREA) LOS ANGE	CA		07/20/2023		8,566		317			317		8,883	8,883			
100116885	BAKERSFIELD	CA		07/20/2023		3,152		200			200		3,352	3,352			
100116886	HYATTSVILLE	MD		07/20/2023		1,820		17			17		1,837	1,837			
100116887	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		691		5			5		696	696			
100116889	BRENTWOOD	CA		07/20/2023		9,931		326			326		10,257	10,257			
100116891	FLOWER MOUND	TX		07/20/2023		2,211		106			106		2,317	2,317			
100116892	LOS ANGELES	CA		07/20/2023		2,709		213			213		2,922	2,922			
100116894	LA CRESCENTA	CA		07/20/2023		3,759		212			212		3,971	3,971			
100116895	GLENDALE	AZ		07/20/2023		3,735		89			89		3,824	3,824			
100116896	COLFAX	CA		07/20/2023		4,215		267			267		4,482	4,482			
100116897	ORLANDO	FL		07/20/2023		12,481		(113)			(113)		12,368	12,368			
100116898	LEWISVILLE	TX		07/20/2023		7,493		(19)			(19)		7,474	7,474			
100116901	ROBERTSDALE	AL		07/20/2023		8,993		35			35		9,028	9,028			
100116902	SIMI VALLEY	CA		07/20/2023		31,271		209			209		31,480	31,480			
100116903	TIVERTON	RI		07/20/2023		3,009		30			30		3,039	3,039			
100116904	JERSEY CITY	NJ		07/20/2023		5,157		524			524		5,681	5,681			
100116905	HAZLETON	PA		07/20/2023		1,243		(4)			(4)		1,239	1,239			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116913	BROOKLYN	NY		07/20/2023		21,778		8,045			8,045		29,823	29,823			
100116914	MIAMI	FL		07/20/2023		9,276		1,973			1,973		11,249	11,249			
100116915	BLUE RIDGE	GA		07/20/2023		4,379		1,082			1,082		5,461	5,461			
100116919	SAN ANTONIO	TX		07/20/2023		2,460		489			489		2,949	2,949			
100116921	SAN ANTONIO	TX		07/20/2023		2,704		456			456		3,160	3,160			
100116922	LITTLE ELM	TX		07/20/2023		7,232		1,073			1,073		8,305	8,305			
100116923	SOMERSET	PA		07/20/2023		2,164		573			573		2,737	2,737			
100116925	LOS ANGELES	CA		07/20/2023		15,825		3,770			3,770		19,595	19,595			
100116930	LOS ANGELES	CA		07/20/2023		51,734		13,809			13,809		65,543	65,543			
100116931	VERONA	PA		07/20/2023		1,365		265			265		1,630	1,630			
100116932	YUCCA VALLEY	CA		07/20/2023		4,806		416			416		5,222	5,222			
100116933	SAN DIEGO	CA		07/20/2023		12,113		4,025			4,025		16,138	16,138			
100116934	LEWISVILLE	TX		07/20/2023		2,941		769			769		3,710	3,710			
100116936	CLEARWATER	FL		07/20/2023		3,450		983			983		4,433	4,433			
100116937	BALTIMORE	MD		07/20/2023		1,489		207			207		1,696	1,696			
100116939	SAINT CLOUD	FL		07/20/2023		4,054		541			541		4,595	4,595			
100116941	HAMPTON	VA		07/20/2023		22,676		6,938			6,938		29,614	29,614			
100116943	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		19,308		5,227			5,227		24,535	24,535			
100116945	WILMINGTON	DE		07/20/2023		4,286		796			796		5,082	5,082			
100116946	LOS ANGELES	CA		07/20/2023		28,728		3,112			3,112		31,840	31,840			
100116947	LAS VEGAS	NV		07/20/2023		5,252		1,748			1,748		7,000	7,000			
100116948	SEATTLE	WA		07/20/2023		12,086		4,690			4,690		16,776	16,776			
100116950	ROSENBERG	TX		07/20/2023		3,258		939			939		4,197	4,197			
100116951	PERRIS	CA		07/20/2023		2,999		671			671		3,670	3,670			
100116952	DIAMOND BAR	CA		07/20/2023		5,794		1,201			1,201		6,995	6,995			
100116953	BAKERSFIELD	CA		07/20/2023		4,215		1,057			1,057		5,272	5,272			
100116954	MIAMI	FL		07/20/2023		3,495		1,077			1,077		4,572	4,572			
100116956	DORAL	FL		07/20/2023		3,229		732			732		3,961	3,961			
100116957	WEEHAWKEN	NJ		07/20/2023		10,752		3,391			3,391		14,143	14,143			
100116959	MADISON	AL		07/20/2023		2,723		843			843		3,566	3,566			
100116960	ATLANTA	GA		07/20/2023		6,424		1,554			1,554		7,978	7,978			
100116961	DAVENPORT	FL		07/20/2023		5,936		1,901			1,901		7,837	7,837			
100116963	HOUSTON	TX		07/20/2023		2,216		438			438		2,654	2,654			
100116964	JUNO BEACH	FL		07/20/2023		3,767		638			638		4,405	4,405			
100116965	SNELLVILLE	GA		07/20/2023		2,338		738			738		3,076	3,076			
100116968	MIAMI	FL		07/20/2023		8,262		2,013			2,013		10,275	10,275			
100116971	KISSIMMEE	FL		07/20/2023		3,965		983			983		4,948	4,948			
100116972	DAWSONVILLE	GA		07/20/2023		2,015		409			409		2,424	2,424			
100116973	PORTERVILLE	CA		07/20/2023		1,120		129			129		1,249	1,249			
100116974	FAIR LAWN	NJ		07/20/2023		6,315		819			819		7,134	7,134			
100116975	HUFFMAN	TX		07/20/2023		5,135		501			501		5,636	5,636			
100116976	BAYSIDE	NY		07/20/2023		9,167		2,480			2,480		11,647	11,647			
100116977	PINEVILLE	NC		07/20/2023		3,985		790			790		4,775	4,775			
100116978	STATEN ISLAND	NY		07/20/2023		5,811		1,364			1,364		7,175	7,175			
100116979	PINEVILLE	NC		07/20/2023		4,053		825			825		4,878	4,878			
100116980	CINCINNATI	OH		07/20/2023		2,561		407			407		2,968	2,968			
100116981	PINEVILLE	NC		07/20/2023		4,191		860			860		5,051	5,051			
100116982	PINEVILLE	NC		07/20/2023		4,026		852			852		4,878	4,878			
100116983	PINEVILLE	NC		07/20/2023		4,200		851			851		5,051	5,051			
100116984	CHICAGO	IL		07/20/2023		1,419		249			249		1,668	1,668			
100116987	NEW LONDON	CT		07/20/2023		3,191		885			885		4,076	4,076			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116988	SAINT LOUIS	MO		07/20/2023		1,187		272			272		1,459	1,459			
100116989	BUSHKILL	PA		07/20/2023		2,133		268			268		2,401	2,401			
100116992	ESSINGTON	PA		07/20/2023		5,125		1,064			1,064		6,189	6,189			
100116995	JACKSONVILLE	FL		07/20/2023		3,573		452			452		4,025	4,025			
100116996	KIHEI	HI		07/20/2023		5,551		1,650			1,650		7,201	7,201			
100116997	NEWARK	NJ		07/20/2023		3,332		663			663		3,995	3,995			
100116998	JACKSONVILLE	FL		07/20/2023		2,264		336			336		2,600	2,600			
100116999	AUSTIN	TX		07/20/2023		6,876		1,549			1,549		8,425	8,425			
100117001	DEER PARK	TX		07/20/2023		2,550		299			299		2,849	2,849			
100117002	PALATKA	FL		07/20/2023		6,490		932			932		7,422	7,422			
100117003	MEMPHIS	TN		07/20/2023		1,630		249			249		1,879	1,879			
100117004	HOUSTON	TX		07/20/2023		4,924		863			863		5,787	5,787			
100117005	PHOENIX	AZ		07/20/2023		1,618		266			266		1,884	1,884			
100117008	PHILADELPHIA	PA		07/20/2023		3,731		669			669		4,400	4,400			
100117009	ALBUQUERQUE	NM		07/20/2023		2,329		341			341		2,670	2,670			
100117010	PHILADELPHIA	PA		07/20/2023		1,805		281			281		2,086	2,086			
100117011	MELBOURNE	FL		07/20/2023		2,816		420			420		3,236	3,236			
100117013	JAMAICA	NY		07/20/2023		11,395		2,238			2,238		13,633	13,633			
100117014	UPPER DARBY	PA		07/20/2023		1,949		436			436		2,385	2,385			
100117016	JACKSON	TN		07/20/2023		1,803		266			266		2,069	2,069			
100117017	JACKSON	TN		07/20/2023		1,984		289			289		2,273	2,273			
100117018	MIAMI	FL		07/20/2023		2,864		511			511		3,375	3,375			
100117019	JACKSON	TN		07/20/2023		1,608		245			245		1,853	1,853			
100117020	JACKSON	TN		07/20/2023		2,213		335			335		2,548	2,548			
100117022	CALDWELL	ID		07/20/2023		3,432		666			666		4,098	4,098			
100117024	JACKSON	TN		07/20/2023		1,017		118			118		1,135	1,135			
100117025	JACKSON	TN		07/20/2023		1,498		212			212		1,710	1,710			
100117026	JACKSON	TN		07/20/2023		1,234		178			178		1,412	1,412			
100117027	CONYERS	GA		07/20/2023		2,810		361			361		3,171	3,171			
100117029	GRAND RAPIDS	MI		07/20/2023		2,182		211			211		2,393	2,393			
100117031	LA PORTE	IN		07/20/2023		1,517		164			164		1,681	1,681			
100117032	BALTIMORE	MD		07/20/2023		62		1			1		63	63			
100117033	GREENVILLE	SC		07/20/2023		1,875		338			338		2,213	2,213			
100117034	VISALIA	CA		07/20/2023		2,415		253			253		2,668	2,668			
100117035	VANCOUVER	WA		07/20/2023		3,123		502			502		3,625	3,625			
100117038	ACWORTH	GA		07/20/2023		2,572		246			246		2,818	2,818			
100117039	MEMPHIS	TN		07/20/2023		1,420		130			130		1,550	1,550			
100117040	PETERSBURG	VA		07/20/2023		1,248		71			71		1,319	1,319			
100117041	LEXINGTON	NC		07/20/2023		4,022		416			416		4,438	4,438			
100117042	SPRINGFIELD	GA		07/20/2023		1,703		264			264		1,967	1,967			
100117043	FRESNO	CA		07/20/2023		4,188		737			737		4,925	4,925			
100117046	GREENSBORO	NC		07/20/2023		1,344		162			162		1,506	1,506			
100117047	GREELEY	CO		07/20/2023		1,678		139			139		1,817	1,817			
100117048	ALEXANDRIA	VA		07/20/2023		2,141		218			218		2,359	2,359			
100117049	CONCORD	CA		07/20/2023		1,394		71			71		1,465	1,465			
100117053	CITY OF LAKE FOREST	CA		07/20/2023		8,448		1,000			1,000		9,448	9,448			
100117054	ARNOLD	MO		07/20/2023		2,701		264			264		2,965	2,965			
100117056	SARASOTA	FL		07/20/2023		3,151		132			132		3,283	3,283			
100117057	PEARLAND	TX		07/20/2023		6,192		2,342			2,342		8,534	8,534			
100117059	BRICK	NJ		07/20/2023		1,681		220			220		1,901	1,901			
100117061	JERSEY CITY	NJ		07/20/2023		6,788		638			638		7,426	7,426			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117062	ALBERTSON	NY		07/20/2023		3,503		612			612		4,115	4,115			
100117065	MASTIC	NY		07/20/2023		5,195		516			516		5,711	5,711			
100117067	MIAMI	FL		07/20/2023		5,279		581			581		5,860	5,860			
100117068	CHESTNUT HILL	MA		07/20/2023		14,609		1,302			1,302		15,911	15,911			
100117069	SEVIERVILLE	TN		07/20/2023		5,637		331			331		5,968	5,968			
100117070	STATEN ISLAND	NY		07/20/2023		1,994		(84)			(84)		1,910	1,910			
100117071	SAYVILLE	NY		07/20/2023		3,939		671			671		4,610	4,610			
100117072	WAIALUA	HI		07/20/2023		7,145		469			469		7,614	7,614			
100117076	ANAHEIM	CA		07/20/2023		4,685		(86)			(86)		4,599	4,599			
100117077	PHILLIPSBURG	NJ		07/20/2023		1,261		144			144		1,405	1,405			
100117078	LANCASTER	TX		07/20/2023		1,736		154			154		1,890	1,890			
100117080	FAYETTEVILLE	NC		07/20/2023		2,401		182			182		2,583	2,583			
100117081	DELTONA	FL		07/20/2023		2,349		396			396		2,745	2,745			
100117083	BUFFALO	NY		07/20/2023		3,170		187			187		3,357	3,357			
100117084	WANTAGH	NY		07/20/2023		7,247		375			375		7,622	7,622			
100117086	ROBBINSVILLE	NJ		07/20/2023		3,264		415			415		3,679	3,679			
100117088	CANDLER	NC		07/20/2023		6,816		14			14		6,830	6,830			
100117089	CHARLOTTE	NC		07/20/2023		3,921		680			680		4,601	4,601			
100117090	PANORAMA CITY	CA		07/20/2023		8,962		590			590		9,552	9,552			
100117091	ASHEVILLE	NC		07/20/2023		3,666		31			31		3,697	3,697			
100117092	ASHEVILLE	NC		07/20/2023		2,340		74			74		2,414	2,414			
100117094	ELMONT	NY		07/20/2023		6,232		1,218			1,218		7,450	7,450			
100117101	GARDEN GROVE	CA		07/20/2023		5,586		1,751			1,751		7,337	7,337			
100117102	ALBANY	NY		07/20/2023		3,538		365			365		3,903	3,903			
100117104	PATERSON	NJ		07/20/2023		6,796		1,006			1,006		7,802	7,802			
100117108	LOS ANGELES	CA		07/20/2023		1,622		412			412		2,034	2,034			
100117109	ATLANTA	GA		07/20/2023		3,060		419			419		3,479	3,479			
100117110	EAST ELMHURST	NY		07/20/2023		6,346		1,443			1,443		7,789	7,789			
100117111	BROOKLYN	NY		07/20/2023		8,609		2,116			2,116		10,725	10,725			
100117112	FLUSHING	NY		07/20/2023		7,241		1,532			1,532		8,773	8,773			
100117114	BROOKLYN	NY		07/20/2023		12,107		2,942			2,942		15,049	15,049			
100117116	BROOKLYN	NY		07/20/2023		4,497		660			660		5,157	5,157			
100117117	STATEN ISLAND	NY		07/20/2023		7,239		1,394			1,394		8,633	8,633			
100117121	STATEN ISLAND	NY		07/20/2023		8,838		2,083			2,083		10,921	10,921			
100117123	MALBA	NY		07/20/2023		31,932		7,843			7,843		39,775	39,775			
100117124	VALLEY STREAM	NY		07/20/2023		11,296		2,030			2,030		13,326	13,326			
100117125	FLUSHING	NY		07/20/2023		105,622		21,007			21,007		126,629	126,629			
100117126	CORONA	NY		07/20/2023		8,590		1,001			1,001		9,591	9,591			
100117127	STATEN ISLAND	NY		07/20/2023		12,557		2,429			2,429		14,986	14,986			
100117128	GREAT NECK	NY		07/20/2023		8,337		1,392			1,392		9,729	9,729			
100117129	BROOKLYN	NY		07/20/2023		15,232		2,958			2,958		18,190	18,190			
100117130	STATEN ISLAND	NY		07/20/2023		5,787		843			843		6,630	6,630			
100117131	STATEN ISLAND	NY		07/20/2023		6,855		1,289			1,289		8,144	8,144			
100117132	BROOKLYN	NY		07/20/2023		38,226		9,005			9,005		47,231	47,231			
100117133	FOREST HILLS	NY		07/20/2023		9,717		2,808			2,808		12,525	12,525			
100117134	FLUSHING	NY		07/20/2023		14,049		4,574			4,574		18,623	18,623			
100117135	STATEN ISLAND	NY		07/20/2023		8,113		1,807			1,807		9,920	9,920			
100117136	STATEN ISLAND	NY		07/20/2023		6,817		1,310			1,310		8,127	8,127			
100117137	ROSLYN	NY		07/20/2023		10,228		2,226			2,226		12,454	12,454			
100117138	STATEN ISLAND	NY		07/20/2023		44,648		7,399			7,399		52,047	52,047			
100117139	BROOKLYN	NY		07/20/2023		68,650		8,632			8,632		77,282	77,282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117140	ASTORIA	NY		07/20/2023		38,245		4,820			4,820		43,065	43,065			
100117141	BAYSIDE	NY		07/20/2023		19,703		2,464			2,464		22,167	22,167			
100117142	MAYWOOD	NJ		07/20/2023		5,758		1,004			1,004		6,762	6,762			
100117143	SYOSSET	NY		07/20/2023		11,137		1,947			1,947		13,084	13,084			
100117144	WOODSIDE	NY		07/20/2023		114,853		45,549			45,549		160,402	160,402			
100117145	BAYSIDE	NY		07/20/2023		6,628		1,220			1,220		7,848	7,848			
100117146	OCEANSIDE	NY		07/20/2023		81,370		11,298			11,298		92,668	92,668			
100117147	WHITESTONE	NY		07/20/2023		12,538		3,048			3,048		15,586	15,586			
100117148	ARCADIA	CA		07/20/2023		108,640		3,634			3,634		112,274	112,274			
100117149	MATHER	CA		07/20/2023		3,806		(65)			(65)		3,741	3,741			
100117150	REGO PARK	NY		07/20/2023		9,055		1,236			1,236		10,291	10,291			
100117151	SAVANNAH	GA		07/20/2023		2,868		615			615		3,483	3,483			
100117153	CENTEREACH	NY		07/20/2023		8,499		197			197		8,696	8,696			
100117154	FAIRFIELD	CA		07/20/2023		1,116		(20)			(20)		1,096	1,096			
100117155	CLERMONT	FL		07/20/2023		3,084		59			59		3,143	3,143			
100117156	PEMBROKE PINES	FL		07/20/2023		1,234		25			25		1,259	1,259			
100117158	ATLANTA	GA		07/20/2023		4,757		135			135		4,892	4,892			
100117162	HOUSTON	TX		07/20/2023		2,415		338			338		2,753	2,753			
100117164	SACRAMENTO	CA		07/20/2023		4,013		181			181		4,194	4,194			
100117165	GILROY	CA		07/20/2023		17,480		1,102			1,102		18,582	18,582			
100117166	MONROVIA	CA		07/20/2023		7,426		601			601		8,027	8,027			
100117167	MERCED	CA		07/20/2023		3,400		198			198		3,598	3,598			
100117171	SUPERIOR	CO		07/20/2023		5,031		916			916		5,947	5,947			
100117173	PALM BEACH GARDENS	FL		07/20/2023		54,793		1,318			1,318		56,111	56,111			
100117176	WOODS CROSS	UT		07/20/2023		4,258		264			264		4,522	4,522			
100117177	LA MESA	CA		07/20/2023		12,985		2,105			2,105		15,090	15,090			
100117179	ARCADIA	OK		07/20/2023		16,390		4,400			4,400		20,790	20,790			
100117185	GLENDALE	AZ		07/20/2023		11,850		34			34		11,884	11,884			
100117187	HOBOKEN	NJ		07/20/2023		2,622		1,050			1,050		3,672	3,672			
100117188	CLEARWATER	FL		07/20/2023		1,519		12			12		1,531	1,531			
100117189	COLTON	CA		07/20/2023		6,565		281			281		6,846	6,846			
100117190	DAVENPORT	FL		07/20/2023		3,371		707			707		4,078	4,078			
100117193	LABELLE	FL		07/20/2023		1,775		23			23		1,798	1,798			
100117199	SPRING	TX		07/20/2023		6,025		(183)			(183)		5,842	5,842			
100117201	PANAMA CITY BEACH	FL		07/20/2023		2,404		(63)			(63)		2,341	2,341			
100117203	COTTONWOOD	AZ		07/20/2023		3,471		(26)			(26)		3,445	3,445			
100117206	SAVANNAH	GA		07/20/2023		3,180		76			76		3,256	3,256			
100117208	NAPLES	FL		07/20/2023		66,984		(1,921)			(1,921)		65,063	65,063			
100117212	PALM CITY	FL		07/20/2023		1,446		26			26		1,472	1,472			
100117215	CALHOUN	GA		07/20/2023		1,738		(39)			(39)		1,699	1,699			
100117218	WINDERMERE	FL		07/20/2023		3,361		139			139		3,500	3,500			
100117219	PANAMA CITY BEACH	FL		07/20/2023		4,928		47			47		4,975	4,975			
100117220	KATY	TX		07/20/2023		3,347		134			134		3,481	3,481			
100117221	ORADELL	NJ		07/20/2023		5,828		868			868		6,696	6,696			
100117224	LA PUENTE AREA	CA		07/20/2023		5,858		757			757		6,615	6,615			
100117226	ELK GROVE	CA		07/20/2023		5,152		550			550		5,702	5,702			
100117227	LOS ANGELES	CA		07/20/2023		13,480		1,795			1,795		15,275	15,275			
100117228	CONROE	TX		07/20/2023		5,520		662			662		6,182	6,182			
100117229	ALLEN	TX		07/20/2023		26,272		2,810			2,810		29,082	29,082			
100117230	AGUA DULCE AREA	CA		07/20/2023		8,121		892			892		9,013	9,013			
100117231	FORT WORTH	TX		07/20/2023		3,749		1,296			1,296		5,045	5,045			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117233	PASADENA	CA		07/20/2023		3,910		653			653		4,563	4,563			
100117235	SUGAR LAND	TX		07/20/2023		4,068		1,354			1,354		5,422	5,422			
100117236	RICHMOND	TX		07/20/2023		6,288		2,220			2,220		8,508	8,508			
100117237	HOUSTON	TX		07/20/2023		1,801		645			645		2,446	2,446			
100117238	HOUSTON	TX		07/20/2023		2,570		242			242		2,812	2,812			
100117239	SUGAR LAND	TX		07/20/2023		2,457		444			444		2,901	2,901			
100117240	LEANDER	TX		07/20/2023		4,623		1,297			1,297		5,920	5,920			
100117243	JURUPA VALLEY	CA		07/20/2023		5,410		835			835		6,245	6,245			
100117250	SUNRISE	FL		07/20/2023		2,403		(31)			(31)		2,372	2,372			
100117257	ORLANDO	FL		07/20/2023		1,319		(23)			(23)		1,296	1,296			
100117259	MANASSAS	VA		07/20/2023		1,862		44			44		1,906	1,906			
100117260	MANASSAS	VA		07/20/2023		2,080		51			51		2,131	2,131			
100117262	MONROE	NC		07/20/2023		2,870		(39)			(39)		2,831	2,831			
100117264	CASSELBERRY	FL		07/20/2023		3,241		(70)			(70)		3,171	3,171			
100117265	SAINT CLOUD	FL		07/20/2023		2,956		3			3		2,959	2,959			
100117269	APOPKA	FL		07/20/2023		1,588		(15)			(15)		1,573	1,573			
100117270	PHILADELPHIA	PA		07/20/2023		1,169		2			2		1,171	1,171			
100117271	ROSENBERG	TX		07/20/2023		4,142		14			14		4,156	4,156			
100117273	BIG BEAR CITY	CA		07/20/2023		639		(20)			(20)		619	619			
100117274	ROSEDALE	NY		07/20/2023		7,206		408			408		7,614	7,614			
100117276	ROSENBERG	TX		07/20/2023		3,575		26			26		3,601	3,601			
100117277	WARRINGTON	PA		07/20/2023		2,194		85			85		2,279	2,279			
100117279	TUSCALOOSA	AL		07/20/2023		931		(23)			(23)		908	908			
100117283	ANTIOCH	TN		07/20/2023		7,120		(111)			(111)		7,009	7,009			
100117284	HOUSTON	TX		07/20/2023		2,893		61			61		2,954	2,954			
100117288	CHEEKTOWAGA	NY		07/20/2023		1,937		35			35		1,972	1,972			
100117294	TIVERTON	RI		07/20/2023		2,177		7			7		2,184	2,184			
100117295	MANSFIELD	NJ		07/20/2023		1,294		29			29		1,323	1,323			
100117298	GROTON	CT		07/20/2023		1,326		(8)			(8)		1,318	1,318			
100117304	CHICAGO	IL		07/20/2023		11,248		1,271			1,271		12,519	12,519			
100117306	HOUSTON	TX		07/20/2023		971		64			64		1,035	1,035			
100117307	EASTVALE	CA		07/20/2023		9,485		2,594			2,594		12,079	12,079			
100117308	PATERSON	NJ		07/20/2023		5,601		1,728			1,728		7,329	7,329			
100117311	CHINO	CA		07/20/2023		5,760		1,792			1,792		7,552	7,552			
100117313	CLERMONT	FL		07/20/2023		3,496		1,054			1,054		4,550	4,550			
100117314	LOS ANGELES	CA		07/20/2023		6,529		2,740			2,740		9,269	9,269			
100117315	KISSIMMEE	FL		07/20/2023		7,145		395			395		7,540	7,540			
100117317	MANASSAS	VA		07/20/2023		3,023		1,042			1,042		4,065	4,065			
100117318	FARMINGDALE	NY		07/20/2023		6,375		1,908			1,908		8,283	8,283			
100117320	POMPANO BEACH	FL		07/20/2023		4,479		809			809		5,288	5,288			
100117322	BAKERSFIELD	CA		07/20/2023		1,440		514			514		1,954	1,954			
100117323	LAWRENCE	KS		07/20/2023		1,071		60			60		1,131	1,131			
100117324	PAWLEYS ISLAND	SC		07/20/2023		2,022		411			411		2,433	2,433			
100117326	NEWTON	NJ		07/20/2023		2,742		274			274		3,016	3,016			
100117327	POMONA	CA		07/20/2023		4,290		710			710		5,000	5,000			
100117328	LAS VEGAS	NV		07/20/2023		3,728		805			805		4,533	4,533			
100117330	MIAMI	FL		07/20/2023		6,285		1,747			1,747		8,032	8,032			
100117331	PALM SPRINGS	CA		07/20/2023		3,217		1,057			1,057		4,274	4,274			
100117332	PALMDALE	CA		07/20/2023		2,222		476			476		2,698	2,698			
100117333	RIALTO	CA		07/20/2023		4,861		1,229			1,229		6,090	6,090			
100117334	HOUSTON	TX		07/20/2023		2,635		303			303		2,938	2,938			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117337	ORLANDO	FL		07/20/2023		1,767		395			395		2,162	2,162			
100117340	HAMPTON	GA		07/20/2023		2,590		801			801		3,391	3,391			
100117341	GROVETOWN	GA		07/20/2023		1,590		464			464		2,054	2,054			
100117344	LOS ANGELES	CA		07/20/2023		12,700		5,458			5,458		18,158	18,158			
100117345	DALLAS	TX		07/20/2023		3,204		749			749		3,953	3,953			
100117346	HAIKU	HI		07/20/2023		3,337		1,034			1,034		4,371	4,371			
100117348	SCOTTSDALE	AZ		07/20/2023		12,015		2,968			2,968		14,983	14,983			
100117349	GLENDALE	AZ		07/20/2023		7,472		2,150			2,150		9,622	9,622			
100117350	SAN DIEGO	CA		07/20/2023		2,185		783			783		2,968	2,968			
100117352	FRESNO	CA		07/20/2023		47,387		4,911			4,911		52,298	52,298			
100117353	HONOLULU	HI		07/20/2023		5,443		1,692			1,692		7,135	7,135			
100117354	OAKLAND	CA		07/20/2023		6,447		1,706			1,706		8,153	8,153			
100117355	OCOEE	FL		07/20/2023		4,365		314			314		4,679	4,679			
100117356	OCOEE	FL		07/20/2023		4,730		433			433		5,163	5,163			
100117357	LOS ANGELES AREA	CA		07/20/2023		6,708		1,261			1,261		7,969	7,969			
100117359	CORDOVA	TN		07/20/2023		3,727		1,072			1,072		4,799	4,799			
100117360	MCKINNEY	TX		07/20/2023		4,205		683			683		4,888	4,888			
100117361	SAN LEANDRO	CA		07/20/2023		8,161		2,061			2,061		10,222	10,222			
100117362	KATY	TX		07/20/2023		5,312		1,441			1,441		6,753	6,753			
100117363	STRATFORD	CT		07/20/2023		4,511		926			926		5,437	5,437			
100117365	CYPRESS	TX		07/20/2023		3,858		231			231		4,089	4,089			
100117366	SAN JOSE	CA		07/20/2023		10,791		3,332			3,332		14,123	14,123			
100117368	PIEDMONT	CA		07/20/2023		30,379		11,251			11,251		41,630	41,630			
100117369	ARCADIA	CA		07/20/2023		14,203		3,428			3,428		17,631	17,631			
100117370	LOS ANGELES	CA		07/20/2023		1,776		236			236		2,012	2,012			
100117371	MELISSA	TX		07/20/2023		4,519		837			837		5,356	5,356			
100117372	VICTORVILLE	CA		07/20/2023		5,227		455			455		5,682	5,682			
100117373	FORT WORTH	TX		07/20/2023		4,127		1,209			1,209		5,336	5,336			
100117374	WILSON	NC		07/20/2023		6,451		472			472		6,923	6,923			
100117376	CORINTH	TX		07/20/2023		4,732		1,497			1,497		6,229	6,229			
100117377	PLANO	TX		07/20/2023		4,918		1,508			1,508		6,426	6,426			
100117379	LA PUENTE AREA	CA		07/20/2023		9,933		685			685		10,618	10,618			
100117380	PHILADELPHIA	PA		07/20/2023		14,970		1,548			1,548		16,518	16,518			
100117382	SAN JOSE	CA		07/20/2023		9,333		2,712			2,712		12,045	12,045			
100117383	SACRAMENTO	CA		07/20/2023		8,797		2,383			2,383		11,180	11,180			
100117384	HERALD	CA		07/20/2023		6,033		1,613			1,613		7,646	7,646			
100117385	CERRITOS	CA		07/20/2023		9,869		2,286			2,286		12,155	12,155			
100117386	CARSON	CA		07/20/2023		9,404		2,408			2,408		11,812	11,812			
100117387	HENDERSON	NV		07/20/2023		6,978		2,449			2,449		9,427	9,427			
100117388	LA MIRADA	CA		07/20/2023		10,006		2,404			2,404		12,410	12,410			
100117389	REDONDO BEACH	CA		07/20/2023		33,013		6,115			6,115		39,128	39,128			
100117390	LONG BEACH	CA		07/20/2023		7,393		1,888			1,888		9,281	9,281			
100117391	KATY	TX		07/20/2023		4,100		1,421			1,421		5,521	5,521			
100117392	PHOENIX	AZ		07/20/2023		4,264		1,159			1,159		5,423	5,423			
100117393	LOS ANGELES	CA		07/20/2023		13,543		4,925			4,925		18,468	18,468			
100117394	LAKE ARROWHEAD	CA		07/20/2023		7,952		2,443			2,443		10,395	10,395			
100117395	LAS VEGAS	NV		07/20/2023		6,941		835			835		7,776	7,776			
100117396	(RESEDA AREA) LOS ANGELES	CA		07/20/2023		9,524		591			591		10,115	10,115			
100117398	FRESNO	CA		07/20/2023		3,631		689			689		4,320	4,320			
100117399	DALY CITY	CA		07/20/2023		12,072		2,387			2,387		14,459	14,459			
100117400	GARDEN GROVE	CA		07/20/2023		5,295		348			348		5,643	5,643			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117401	LYNWOOD	CA		07/20/2023		19,530		276			276		19,806	19,806			
100117402	CHINO	CA		07/20/2023		9,754		37			37		9,791	9,791			
100117403	SAN MARCOS	TX		07/20/2023		15,417		1,975			1,975		17,392	17,392			
100117404	BEVERLY HILLS	CA		07/20/2023		14,389		3,611			3,611		18,000	18,000			
100117405	OAKLAND	CA		07/20/2023		4,175		1,057			1,057		5,232	5,232			
100117406	FRESNO	CA		07/20/2023		3,116		324			324		3,440	3,440			
100117407	CARSON	CA		07/20/2023		7,858		837			837		8,695	8,695			
100117408	HOUSTON	TX		07/20/2023		2,320		782			782		3,102	3,102			
100117410	RICHMOND	TX		07/20/2023		3,318		1,005			1,005		4,323	4,323			
100117411	SAN RAMON	CA		07/20/2023		17,396		7,681			7,681		25,077	25,077			
100117412	ANAHEIM	CA		07/20/2023		12,382		2,694			2,694		15,076	15,076			
100117413	IRVINE	CA		07/20/2023		12,246		3,584			3,584		15,830	15,830			
100117414	UPLAND	CA		07/20/2023		8,443		1,197			1,197		9,640	9,640			
100117416	BALDWIN PARK	CA		07/20/2023		5,159		1,973			1,973		7,132	7,132			
100117418	FONTANA	CA		07/20/2023		7,243		1,449			1,449		8,692	8,692			
100117419	FLUSHING	NY		07/20/2023		18,365		1,134			1,134		19,499	19,499			
100117420	ONTARIO	CA		07/20/2023		7,325		439			439		7,764	7,764			
100117421	BAYONNE	NJ		07/20/2023		7,042		713			713		7,755	7,755			
100117422	WOODSIDE	NY		07/20/2023		21,372		1,124			1,124		22,496	22,496			
100117424	WATERBURY	CT		07/20/2023		1,309		168			168		1,477	1,477			
100117426	ORLANDO	FL		07/20/2023		7,843		384			384		8,227	8,227			
100117430	CATHEDRAL CITY	CA		07/20/2023		1,893		49			49		1,942	1,942			
100117431	ELK GROVE	CA		07/20/2023		4,372		309			309		4,681	4,681			
100117435	MIAMI	FL		07/20/2023		3,749		262			262		4,011	4,011			
100117438	ALTADENA	CA		07/20/2023		6,676		745			745		7,421	7,421			
100117439	ELLENWOOD	GA		07/20/2023		1,142		49			49		1,191	1,191			
100117440	LANCASTER	CA		07/20/2023		4,041		347			347		4,388	4,388			
100117443	NEWARK	NJ		07/20/2023		3,253		372			372		3,625	3,625			
100117445	DANBURY	CT		07/20/2023		86,087		2,050			2,050		88,137	88,137			
100117446	BUCHANAN	NY		07/20/2023		6,933		243			243		7,176	7,176			
100117451	OAKLAND	CA		07/20/2023		3,808		202			202		4,010	4,010			
100117458	LOMPOC	CA		07/20/2023		1,429		20			20		1,449	1,449			
100117460	MONTEREY	CA		07/20/2023		26,359		585			585		26,944	26,944			
100117462	SPARKS	NV		07/20/2023		5,074		114			114		5,188	5,188			
100117463	BELLEAIR	FL		07/20/2023		(3,212)		76			76		(3,136)	(3,136)			
100117470	LOCUST GROVE	GA		07/20/2023		4,379		612			612		4,991	4,991			
100117474	SAVANNAH	GA		07/20/2023		3,031		(29)			(29)		3,002	3,002			
100117478	OCEAN CITY	MD		07/20/2023		2,649		39			39		2,688	2,688			
100117479	KINGSTON	NY		07/20/2023		3,769		73			73		3,842	3,842			
100117481	GULF SHORES	AL		07/20/2023		3,843		23			23		3,866	3,866			
100117482	FORT WALTON BEACH	FL		07/20/2023		2,016		(78)			(78)		1,938	1,938			
100117483	GOULDSBORO	PA		07/20/2023		2,292		(10)			(10)		2,282	2,282			
100117484	SEVIERVILLE	TN		07/20/2023		8,480		(72)			(72)		8,408	8,408			
100117487	DESTIN	FL		07/20/2023		5,793		(162)			(162)		5,631	5,631			
100117489	POCONO LAKE	PA		07/20/2023		1,763		22			22		1,785	1,785			
100117490	LOVELAND	CO		07/20/2023		5,988		37			37		6,025	6,025			
100117491	CORAL GABLES	FL		07/20/2023		22,803		1,578			1,578		24,381	24,381			
100117492	NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023		13,063		544			544		13,607	13,607			
100117494	HELENA	MT		07/20/2023		3,349		59			59		3,408	3,408			
100117495	CARSON	CA		07/20/2023		2,697		256			256		2,953	2,953			
100117497	SANFORD	FL		07/20/2023		2,856		107			107		2,963	2,963			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117499	WESTBURY	NY		07/20/2023		4,655		243			243		4,898	4,898			
100117503	KISSIMMEE	FL		07/20/2023		1,433		(55)			(55)		1,378	1,378			
100117505	OAK LAWN	IL		07/20/2023		3,352		200			200		3,552	3,552			
100117509	PALMDALE	CA		07/20/2023		2,189		188			188		2,377	2,377			
100117510	PINECREST	FL		07/20/2023		7,957		718			718		8,675	8,675			
100117513	WINTER HAVEN	FL		07/20/2023		2,195		85			85		2,280	2,280			
100117518	MIAMI	FL		07/20/2023		2,523		239			239		2,762	2,762			
100117520	HAINES CITY	FL		07/20/2023		3,140		93			93		3,233	3,233			
100117526	STANWOOD	WA		07/20/2023		4,362		13			13		4,375	4,375			
100117527	HENDERSON	NV		07/20/2023		22,703		374			374		23,077	23,077			
100117528	EL CAJON	CA		07/20/2023		7,362		232			232		7,594	7,594			
100117529	LOS ANGELES (WOODLAND HILLS AR	CA		07/20/2023		9,591		369			369		9,960	9,960			
100117530	FRESNO	CA		07/20/2023		8,807		151			151		8,958	8,958			
100117531	STOCKTON	CA		07/20/2023		10,181		403			403		10,584	10,584			
100117532	SAN JOSE	CA		07/20/2023		13,183		99			99		13,282	13,282			
100117533	REDONDO BEACH	CA		07/20/2023		14,506		1,182			1,182		15,688	15,688			
100117534	PERRIS	CA		07/20/2023		4,475		116			116		4,591	4,591			
100117535	CHICAGO	IL		07/20/2023		3,794		124			124		3,918	3,918			
100117537	CLARKSVILLE	TN		07/20/2023		1,914		134			134		2,048	2,048			
100117538	FREMONT	CA		07/20/2023		21,908		1,098			1,098		23,006	23,006			
100117540	PALMDALE	CA		07/20/2023		2,484		65			65		2,549	2,549			
100117541	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023		8,331		343			343		8,674	8,674			
100117543	JACKSONVILLE	OR		07/20/2023		12,944		1,035			1,035		13,979	13,979			
100117545	GARDEN GROVE	CA		07/20/2023		11,697		716			716		12,413	12,413			
100117547	SAN JOSE	CA		07/20/2023		6,681		773			773		7,454	7,454			
100117548	HUNTINGTON BEACH	CA		07/20/2023		43,196		3,319			3,319		46,515	46,515			
100117549	ROUND ROCK	TX		07/20/2023		3,755		117			117		3,872	3,872			
100117550	MORENO VALLEY	CA		07/20/2023		10,779		435			435		11,214	11,214			
100117552	HUNTINGTON BEACH	CA		07/20/2023		8,960		837			837		9,797	9,797			
100117553	SAN JOSE	CA		07/20/2023		10,666		557			557		11,223	11,223			
100117554	JURUPA VALLEY	CA		07/20/2023		8,644		202			202		8,846	8,846			
100117558	INDIANAPOLIS	IN		07/20/2023		1,758		(53)			(53)		1,705	1,705			
100117565	CYPRESS	TX		07/20/2023		5,099		(26)			(26)		5,073	5,073			
100117567	KISSIMMEE	FL		07/20/2023		4,715		(4)			(4)		4,711	4,711			
100117568	SALINAS	CA		07/20/2023		9,001		753			753		9,754	9,754			
100117569	DAVENPORT	FL		07/20/2023		47,129		232			232		47,361	47,361			
100117572	SUNNYVALE	CA		07/20/2023		16,486		441			441		16,927	16,927			
100117573	WESTLAKE VILLAGE	CA		07/20/2023		10,683		1,139			1,139		11,822	11,822			
100117575	DALY CITY	CA		07/20/2023		8,860		(109)			(109)		8,751	8,751			
100117579	LOS ANGELES	CA		07/20/2023		5,472		303			303		5,775	5,775			
100117580	(ARLETA AREA)LOS ANGELES	CA		07/20/2023		4,971		7			7		4,978	4,978			
100117581	KISSIMMEE	FL		07/20/2023		5,010		(18)			(18)		4,992	4,992			
100117582	DES PLAINES	IL		07/20/2023		9,512		188			188		9,700	9,700			
100117583	SAN DIEGO	CA		07/20/2023		5,523		(157)			(157)		5,366	5,366			
100117584	HERRIMAN	UT		07/20/2023		3,103		(50)			(50)		3,053	3,053			
100117585	ANTIOCH	CA		07/20/2023		6,488		(66)			(66)		6,422	6,422			
100117586	LA PORTE	TX		07/20/2023		2,143		(18)			(18)		2,125	2,125			
100117587	ATHERTON	CA		07/20/2023		35,490		166			166		35,656	35,656			
100117588	KATY	TX		07/20/2023		46,275		(427)			(427)		45,848	45,848			
100117589	ORLANDO	FL		07/20/2023		4,755		(76)			(76)		4,679	4,679			
100117590	KATY	TX		07/20/2023		2,429		34			34		2,463	2,463			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117591	GAITHERSBURG	MD		07/20/2023		4,144		(40)			(40)		4,104	4,104			
100117593	HAINES CITY	FL		07/20/2023		6,780		(124)			(124)		6,656	6,656			
100117594	KIRKLAND	WA		07/20/2023		16,227		98			98		16,325	16,325			
100117603	LOUISVILLE	KY		07/20/2023		1,904		(46)			(46)		1,858	1,858			
100117604	ST. AUGUSTINE	FL		07/20/2023		4,252		(123)			(123)		4,129	4,129			
100117608	GARDEN GROVE	CA		07/20/2023		4,380		42			42		4,422	4,422			
100117611	PORTER	TX		07/20/2023		2,771		(36)			(36)		2,735	2,735			
100117614	BOCA RATON	FL		07/20/2023		2,185		(47)			(47)		2,138	2,138			
100117615	SPRING	TX		07/20/2023		2,666		(26)			(26)		2,640	2,640			
100117617	CHARLOTTE	NC		07/20/2023		2,601		(47)			(47)		2,554	2,554			
100117619	CONROE	TX		07/20/2023		1,146		9			9		1,155	1,155			
100117620	GAINESVILLE	GA		07/20/2023		1,816		78			78		1,894	1,894			
100117623	MYRTLE BEACH	SC		07/20/2023		1,841		(60)			(60)		1,781	1,781			
100117624	ORLANDO	FL		07/20/2023		1,511		(14)			(14)		1,497	1,497			
100117628	WOODBRIDGE	VA		07/20/2023		1,282		(37)			(37)		1,245	1,245			
100117632	TUCSON	AZ		07/20/2023		1,861		(71)			(71)		1,790	1,790			
100117634	FRESH MEADOWS	NY		07/20/2023		2,707		(7)			(7)		2,700	2,700			
100117636	WATERBURY	CT		07/20/2023		1,140		(3)			(3)		1,137	1,137			
100117639	MASTIC	NY		07/20/2023		1,619		76			76		1,695	1,695			
100117643	ORLANDO	FL		07/20/2023		791		(14)			(14)		777	777			
100117649	OXNARD	CA		07/20/2023		5,396		(171)			(171)		5,225	5,225			
100117650	OCALA	FL		07/20/2023		725		(5)			(5)		720	720			
100117651	PARKLAND	FL		07/20/2023		4,144		(58)			(58)		4,086	4,086			
100117652	NEW BRAUNFELS	TX		07/20/2023		1,518		(59)			(59)		1,459	1,459			
100117655	MYRTLE BEACH	SC		07/20/2023		796		(21)			(21)		775	775			
100117657	NASHVILLE	TN		07/20/2023		2,621		(1)			(1)		2,620	2,620			
100117658	LAS VEGAS	NV		07/20/2023		2,014		(47)			(47)		1,967	1,967			
100117659	DAYTONA BEACH SHORES	FL		07/20/2023		1,496		(26)			(26)		1,470	1,470			
100117662	LAFAYETTE	CA		07/20/2023		18,262		210			210		18,472	18,472			
100117663	ORLANDO	FL		07/20/2023		2,934		(54)			(54)		2,880	2,880			
100117664	BEAUMONT	CA		07/20/2023		3,058		(47)			(47)		3,011	3,011			
100117666	HESPERIA	CA		07/20/2023		1,541		(90)			(90)		1,451	1,451			
100117668	BUENA PARK	CA		07/20/2023		14,094		(8)			(8)		14,086	14,086			
100117669	LITTLETON	CO		07/20/2023		4,310		13			13		4,323	4,323			
100117673	HILTON HEAD ISLAND	SC		07/20/2023		2,173		(51)			(51)		2,122	2,122			
100117676	KISSIMMEE	FL		07/20/2023		1,208		(2)			(2)		1,206	1,206			
100117678	DAVENPORT	FL		07/20/2023		907		1			1		908	908			
100117679	PHILADELPHIA	PA		07/20/2023		1,252		(39)			(39)		1,213	1,213			
100117681	DURANGO	CO		07/20/2023		4,129		(163)			(163)		3,966	3,966			
100117685	NAPERVILLE	IL		07/20/2023		13,207		550			550		13,757	13,757			
100117686	DAVENPORT	FL		07/20/2023		4,785		181			181		4,966	4,966			
100117687	WOODLAND PARK	NJ		07/20/2023		4,118		137			137		4,255	4,255			
100117688	CLERMONT	FL		07/20/2023		4,712		255			255		4,967	4,967			
100117689	CYPRESS	TX		07/20/2023		4,539		187			187		4,726	4,726			
100117690	ALLEN	TX		07/20/2023		3,207		178			178		3,385	3,385			
100117692	COLUMBIA	SC		07/20/2023		14,915		737			737		15,652	15,652			
100117693	SANTA CLARITA	CA		07/20/2023		4,046		135			135		4,181	4,181			
100117694	WEST HARTFORD	CT		07/20/2023		3,619		377			377		3,996	3,996			
100117695	CLERMONT	FL		07/20/2023		4,442		141			141		4,583	4,583			
100117698	MARATHON	FL		07/20/2023		30,487		513			513		31,000	31,000			
100117699	LONG BEACH	CA		07/20/2023		4,954		839			839		5,793	5,793			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117700	CALIMESA	CA		07/20/2023		14,712		1,755			1,755		16,467	16,467			
100117701	CIBOLO	TX		07/20/2023		5,993		517			517		6,510	6,510			
100117703	ELK GROVE	CA		07/20/2023		4,348		382			382		4,730	4,730			
100117704	STOCKTON	CA		07/20/2023		4,494		176			176		4,670	4,670			
100117705	PASADENA	CA		07/20/2023		5,616		509			509		6,125	6,125			
100117707	ROSEMEAD	CA		07/20/2023		30,862		2,665			2,665		33,527	33,527			
100117708	PALMDALE	CA		07/20/2023		4,007		295			295		4,302	4,302			
100117710	KATY	TX		07/20/2023		108,063		1,339			1,339		109,402	109,402			
100117711	PALMDALE AREA	CA		07/20/2023		5,388		85			85		5,473	5,473			
100117712	LOS ANGELES	CA		07/20/2023		2,759		140			140		2,899	2,899			
100117713	AREA OF ARLETA LOS ANGELES	CA		07/20/2023		8,950		257			257		9,207	9,207			
100117714	TEMECULA	CA		07/20/2023		7,154		321			321		7,475	7,475			
100117715	ELK GROVE	CA		07/20/2023		14,909		854			854		15,763	15,763			
100117716	ORANGE	CA		07/20/2023		13,434		163			163		13,597	13,597			
100117717	(GRANADA HILLS AREA) LOS ANGEL	CA		07/20/2023		8,878		850			850		9,728	9,728			
100117719	ESCONDIDO	CA		07/20/2023		6,190		(64)			(64)		6,126	6,126			
100117720	PLANO	TX		07/20/2023		3,530		100			100		3,630	3,630			
100117721	BROWNSVILLE	TX		07/20/2023		2,200		7			7		2,207	2,207			
100117723	CASTRO VALLEY	CA		07/20/2023		7,943		(2)			(2)		7,941	7,941			
100117724	ROUND ROCK	TX		07/20/2023		4,426		170			170		4,596	4,596			
100117725	WEST COVINA	CA		07/20/2023		4,336		27			27		4,363	4,363			
100117726	CORAL SPRINGS	FL		07/20/2023		5,984		31			31		6,015	6,015			
100117727	SAN LEANDRO	CA		07/20/2023		6,904		(82)			(82)		6,822	6,822			
100117728	WEST VALLEY CITY	UT		07/20/2023		2,239		71			71		2,310	2,310			
100117729	LOS ANGELES	CA		07/20/2023		28,706		380			380		29,086	29,086			
100117730	LUBBOCK	TX		07/20/2023		2,128		216			216		2,344	2,344			
100117731	FRISCO	TX		07/20/2023		5,273		271			271		5,544	5,544			
100117732	SUGAR LAND	TX		07/20/2023		5,442		707			707		6,149	6,149			
100117735	MELISSA	TX		07/20/2023		2,949		225			225		3,174	3,174			
100117736	PACIFICA	CA		07/20/2023		9,161		255			255		9,416	9,416			
100117737	MAGNOLIA	TX		07/20/2023		7,962		(270)			(270)		7,692	7,692			
100117739	PHILADELPHIA	PA		07/20/2023		1,909							1,909	1,909			
100117741	SUWANEE	GA		07/20/2023		7,111		(77)			(77)		7,034	7,034			
100117742	YORKVILLE	IL		07/20/2023		2,122		26			26		2,148	2,148			
100117743	TAMPA	FL		07/20/2023		5,585		168			168		5,753	5,753			
100117745	ORANGE	CA		07/20/2023		4,499		115			115		4,614	4,614			
100117746	ELK GROVE	CA		07/20/2023		3,526		95			95		3,621	3,621			
100117748	MIAMI	FL		07/20/2023		1,317		74			74		1,391	1,391			
100117750	MIAMI	FL		07/20/2023		11,590		484			484		12,074	12,074			
100117752	SAINT CLOUD	FL		07/20/2023		4,202		14			14		4,216	4,216			
100117757	BATON ROUGE	LA		07/20/2023		7,236		276			276		7,512	7,512			
100117760	LAKELAND	FL		07/20/2023		3,637		34			34		3,671	3,671			
100117762	NORTHRIDGE	CA		07/20/2023		25,431		(203)			(203)		25,228	25,228			
100117763	FRIDLEY	MN		07/20/2023		2,957		56			56		3,013	3,013			
100117766	ARLINGTON	TX		07/20/2023		2,096		11			11		2,107	2,107			
100117767	SEATTLE	WA		07/20/2023		6,102		53			53		6,155	6,155			
100117769	FULSHEAR	TX		07/20/2023		3,514		(11)			(11)		3,503	3,503			
100117770	RENTON	WA		07/20/2023		3,868		39			39		3,907	3,907			
100117771	FAIRFAX	VA		07/20/2023		6,192		31			31		6,223	6,223			
100117773	ROSEMEAD	CA		07/20/2023		5,957		37			37		5,994	5,994			
100117775	(WEST HILLLS AREA) LOS ANGELES	CA		07/20/2023		8,026		(91)			(91)		7,935	7,935			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117776	FORT WALTON BEACH	FL		07/20/2023		2,026		(28)			(28)		1,998	1,998			
100117777	NEW CANEY	TX		07/20/2023		1,906		8			8		1,914	1,914			
100117778	BELLEVUE	WA		07/20/2023		5,597		115			115		5,712	5,712			
100117779	BAKERSFIELD	CA		07/20/2023		2,959		(19)			(19)		2,940	2,940			
100117781	FISHERS	IN		07/20/2023		10,590		227			227		10,817	10,817			
100117783	TORRANCE	CA		07/20/2023		1,913							1,913	1,913			
100117786	CONCORD	NC		07/20/2023		5,855		(62)			(62)		5,793	5,793			
100117787	GARDENA	CA		07/20/2023		1,683		5			5		1,688	1,688			
100117790	ALAMEDA	CA		07/20/2023		3,773		(59)			(59)		3,714	3,714			
100117791	SONOMA	CA		07/20/2023		12,034		(199)			(199)		11,835	11,835			
100117792	EDMOND	OK		07/20/2023		1,972		(19)			(19)		1,953	1,953			
100117793	SANTA CLARITA AREA	CA		07/20/2023		5,123		11			11		5,134	5,134			
100117794	UPPER DARBY	PA		07/20/2023		21,894		605			605		22,499	22,499			
100117795	NORTH HILLS AREA CITY OF LOS	CA		07/20/2023		5,868		34			34		5,902	5,902			
100117797	GREENVILLE	TX		07/20/2023		4,369		(84)			(84)		4,285	4,285			
100117799	GREENVILLE	TX		07/20/2023		2,354		(38)			(38)		2,316	2,316			
100117804	FRESNO	CA		07/20/2023		4,446		137			137		4,583	4,583			
100117805	ROWLAND HEIGHTS	CA		07/20/2023		5,475		(74)			(74)		5,401	5,401			
100117806	KATY	TX		07/20/2023		2,280		(8)			(8)		2,272	2,272			
100117808	LOGANVILLE	GA		07/20/2023		2,030		(2)			(2)		2,028	2,028			
100117810	RANDOLPH	MA		07/20/2023		4,059		42			42		4,101	4,101			
100117812	WASHINGTON	NC		07/20/2023		1,971		34			34		2,005	2,005			
100117814	DESTIN	FL		07/20/2023		2,690		84			84		2,774	2,774			
100117816	SAN LEANDRO	CA		07/20/2023		8,796		(27)			(27)		8,769	8,769			
100117820	JAMAICA	NY		07/20/2023		3,927		(34)			(34)		3,893	3,893			
100117823	CENTRAL ISLIP	NY		07/20/2023		1,714		34			34		1,748	1,748			
100117826	SAN DIEGO	CA		07/20/2023		14,124		(501)			(501)		13,623	13,623			
100117831	PEMBROKE PARK	FL		07/20/2023		439		(17)			(17)		422	422			
100117833	HOUSTON	TX		07/20/2023		952		(33)			(33)		919	919			
100117836	MIAMI	FL		07/20/2023		10,633		(21)			(21)		10,612	10,612			
100117837	PORT SAINT LUCIE	FL		07/20/2023		2,380		(20)			(20)		2,360	2,360			
100117842	KATY	TX		07/20/2023		3,489		(77)			(77)		3,412	3,412			
100117844	ROHNERT PARK	CA		07/20/2023		9,024		(81)			(81)		8,943	8,943			
100117847	KATY	TX		07/20/2023		2,030		(23)			(23)		2,007	2,007			
100117848	CEDAR RAPIDS	IA		07/20/2023		651		(52)			(52)		599	599			
100117849	FULSHEAR	TX		07/20/2023		2,944		(98)			(98)		2,846	2,846			
100117850	ORLANDO	FL		07/20/2023		2,229		(45)			(45)		2,184	2,184			
100117851	FOLSOM	CA		07/20/2023		10,066		252			252		10,318	10,318			
100117852	DAVENPORT	FL		07/20/2023		4,747		(45)			(45)		4,702	4,702			
100117854	RUSKIN	FL		07/20/2023		1,914		(67)			(67)		1,847	1,847			
100117855	TACOMA	WA		07/20/2023		2,525		(60)			(60)		2,465	2,465			
100117867	CORAL SPRINGS	FL		07/20/2023		1,011		(32)			(32)		979	979			
100117869	WEST PALM BEACH	FL		07/20/2023		1,876		(34)			(34)		1,842	1,842			
100117870	PANAMA CITY BEACH	FL		07/20/2023		3,982		(172)			(172)		3,810	3,810			
100117873	MISSOURI CITY	TX		07/20/2023		2,553		(33)			(33)		2,520	2,520			
100117874	ORLANDO	FL		07/20/2023		2,231		(18)			(18)		2,213	2,213			
100117875	MIAMI	FL		07/20/2023		4,504		4			4		4,508	4,508			
100117876	PHILADELPHIA	PA		07/20/2023		1,734		(25)			(25)		1,709	1,709			
100117883	TAMARAC	FL		07/20/2023		227		(1)			(1)		226	226			
100117887	LOS ANGELES	CA		07/20/2023		8,404		(169)			(169)		8,235	8,235			
100117889	WOODLAND PARK	NJ		07/20/2023		2,420		(61)			(61)		2,359	2,359			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117891	BAKERSFIELD	CA		07/20/2023		2,920		(37)			(37)		2,883	2,883			
100117892	MIAMI BEACH	FL		07/20/2023		1,702		(91)			(91)		1,611	1,611			
100117893	ATLANTA	GA		07/20/2023		13,445		(235)			(235)		13,210	13,210			
100117897	OCALA	FL		07/20/2023		4,892		31			31		4,923	4,923			
100117898	BOCA RATON	FL		07/20/2023		1,137		(44)			(44)		1,093	1,093			
100117899	MANASSAS	VA		07/20/2023		2,742		93			93		2,835	2,835			
100117910	SAN JOSE	CA		07/20/2023		3,048		(104)			(104)		2,944	2,944			
100117911	GLENDALE	AZ		07/20/2023		1,947		(38)			(38)		1,909	1,909			
100117913	UNION CITY	CA		07/20/2023		2,722		(108)			(108)		2,614	2,614			
100117914	WEST PALM BEACH	FL		07/20/2023		4,101		(63)			(63)		4,038	4,038			
100117920	RALEIGH	NC		07/20/2023		3,819		(100)			(100)		3,719	3,719			
100117922	WINNETKA (CITY OF LOS ANGELES)	CA		07/20/2023		5,016		(96)			(96)		4,920	4,920			
100117924	EDINBURG	TX		07/20/2023		1,075		(50)			(50)		1,025	1,025			
100117925	ANAHEIM	CA		07/20/2023		6,349		(113)			(113)		6,236	6,236			
100117928	MORENO VALLEY	CA		07/20/2023		4,671		10			10		4,681	4,681			
100117930	LAKE STEVENS	WA		07/20/2023		16,982		(332)			(332)		16,650	16,650			
100117931	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023		5,432		(108)			(108)		5,324	5,324			
100117933	COLLEGE STATION	TX		07/20/2023		31,093		198			198		31,291	31,291			
100117934	LOS ANGELES	CA		07/20/2023		2,197		39			39		2,236	2,236			
100117935	LAS VEGAS	NV		07/20/2023		(12,167)		(16)			(16)		(12,183)	(12,183)			
100117937	ESCONDIDO	CA		07/20/2023		15,833		91			91		15,924	15,924			
100117938	ROSEMEAD	CA		07/20/2023		5,038		(58)			(58)		4,980	4,980			
100117941	ELLICOTT CITY	MD		07/20/2023		4,974		42			42		5,016	5,016			
100117942	MILLBRAE	CA		07/20/2023		19,220		(492)			(492)		18,728	18,728			
100117945	KATY	TX		07/20/2023		3,407		75			75		3,482	3,482			
100117946	SUN CITY CENTER	FL		07/20/2023		3,030		327			327		3,357	3,357			
100117947	KATY	TX		07/20/2023		6,906		1,558			1,558		8,464	8,464			
100117948	WESLEY CHAPEL	FL		07/20/2023		3,681		850			850		4,531	4,531			
100117949	LYNWOOD	CA		07/20/2023		5,631		1,121			1,121		6,752	6,752			
100117950	HOUSTON	TX		07/20/2023		2,419		572			572		2,991	2,991			
100117951	ALHAMBRA	CA		07/20/2023		8,815		825			825		9,640	9,640			
100117953	FORT WALTON BEACH	FL		07/20/2023		4,065		921			921		4,986	4,986			
100117954	WINTER HAVEN	FL		07/20/2023		3,407		809			809		4,216	4,216			
100117955	SAN DIEGO	CA		07/20/2023		9,394		(98)			(98)		9,296	9,296			
100117959	HOUSTON	TX		07/20/2023		3,725		(50)			(50)		3,675	3,675			
100117961	SAN LORENZO	CA		07/20/2023		8,924		2,692			2,692		11,616	11,616			
100117963	PALMDALE	CA		07/20/2023		1,875		42			42		1,917	1,917			
100117965	WARMINSTER	PA		07/20/2023		2,367		52			52		2,419	2,419			
100117966	NEW LONDON	CT		07/20/2023		2,374		(36)			(36)		2,338	2,338			
100117969	OLIVEHURST	CA		07/20/2023		1,304		(3)			(3)		1,301	1,301			
100117970	LAS VEGAS	NV		07/20/2023		1,396		(28)			(28)		1,368	1,368			
100117975	SOUTH GATE	CA		07/20/2023		4,184		(40)			(40)		4,144	4,144			
100117976	MARIETTA	GA		07/20/2023		1,063		(43)			(43)		1,020	1,020			
100117980	STRATFORD	CT		07/20/2023		2,229		(122)			(122)		2,107	2,107			
100117987	LEAGUE CITY	TX		07/20/2023		1,094		(76)			(76)		1,018	1,018			
100117989	BOCA RATON	FL		07/20/2023		1,518		(39)			(39)		1,479	1,479			
100117992	LAKE WYLIE	SC		07/20/2023		3,362		(116)			(116)		3,246	3,246			
100117993	KISSIMMEE	FL		07/20/2023		7,343		(260)			(260)		7,083	7,083			
100117994	ZEPHYRHILLS	FL		07/20/2023		2,098		(24)			(24)		2,074	2,074			
100117995	WELLINGTON	FL		07/20/2023		22,984		(195)			(195)		22,789	22,789			
100117998	MERIDEN	CT		07/20/2023		2,555		5			5		2,560	2,560			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117999	EAGLE MOUNTAIN	UT		07/20/2023		4,267		(105)			(105)		4,162	4,162			
100118000	MONROEVILLE	PA		07/20/2023		40,358		(807)			(807)		39,551	39,551			
100118002	NORTH FORT MYERS	FL		07/20/2023		13,573		232			232		13,805	13,805			
100118004	RANCHO CORDOVA	CA		07/20/2023		8,451		383			383		8,834	8,834			
100118005	SAN JOSE	CA		07/20/2023		14,675		854			854		15,529	15,529			
100118006	STUARTS DRAFT	VA		07/20/2023		3,898		149			149		4,047	4,047			
100118007	LOS ANGELES	CA		07/20/2023		6,132		316			316		6,448	6,448			
100118008	ONTARIO	CA		07/20/2023		7,786		402			402		8,188	8,188			
100118009	LOS ANGELES	CA		07/20/2023		3,808		427			427		4,235	4,235			
100118010	ONTARIO	CA		07/20/2023		7,948		376			376		8,324	8,324			
100118011	ONTARIO	CA		07/20/2023		7,290		394			394		7,684	7,684			
100118012	TUJUNGA	CA		07/20/2023		14,614		(54)			(54)		14,560	14,560			
100118013	LOS ANGELES	CA		07/20/2023		38,714		2,214			2,214		40,928	40,928			
100118014	SAN JOSE	CA		07/20/2023		12,100		804			804		12,904	12,904			
100118016	CHINO	CA		07/20/2023		7,775		512			512		8,287	8,287			
100118017	WESTMINSTER	CA		07/20/2023		8,588		387			387		8,975	8,975			
100118019	HACIENDA HEIGHTS	CA		07/20/2023		9,720		489			489		10,209	10,209			
100118020	SAN JUAN CAPISTRANO	CA		07/20/2023		23,371		1,080			1,080		24,451	24,451			
100118022	GARDENA	CA		07/20/2023		12,945		708			708		13,653	13,653			
100118023	FOUNTAIN VALLEY	CA		07/20/2023		7,291		357			357		7,648	7,648			
100118024	RANCHO CUCAMONGA	CA		07/20/2023		7,803		55			55		7,858	7,858			
100118025	ONTARIO	CA		07/20/2023		9,409		(52)			(52)		9,357	9,357			
100118026	BUENA PARK	CA		07/20/2023		8,334		398			398		8,732	8,732			
100118027	FONTANA	CA		07/20/2023		5,302		248			248		5,550	5,550			
100118028	CORONA	CA		07/20/2023		5,249		291			291		5,540	5,540			
100118029	GARDEN GROVE	CA		07/20/2023		7,850		672			672		8,522	8,522			
100118030	MCDONOUGH	GA		07/20/2023		3,580		150			150		3,730	3,730			
100118031	HERNDON	VA		07/20/2023		3,482		168			168		3,650	3,650			
100118032	WESTMINSTER	CA		07/20/2023		9,670		550			550		10,220	10,220			
100118034	SAN FRANCISCO	CA		07/20/2023		14,697		51			51		14,748	14,748			
100118035	FRESNO	CA		07/20/2023		15,144		738			738		15,882	15,882			
100118038	FALLS CHURCH	VA		07/20/2023		6,285		2,370			2,370		8,655	8,655			
100118041	ENGLEWOOD	OH		07/20/2023		4,234		937			937		5,171	5,171			
100118042	HAMILTON	NJ		07/20/2023		2,529		499			499		3,028	3,028			
100118043	BALTIMORE	MD		07/20/2023		809		212			212		1,021	1,021			
100118044	NEWARK	NJ		07/20/2023		6,504		2,615			2,615		9,119	9,119			
100118045	PARMA	OH		07/20/2023		1,389		257			257		1,646	1,646			
100118047	SCRANTON	PA		07/20/2023		1,161		344			344		1,505	1,505			
100118048	QUAKERTOWN	PA		07/20/2023		2,516		650			650		3,166	3,166			
100118049	BALTIMORE	MD		07/20/2023		994		221			221		1,215	1,215			
100118051	MAPLE HEIGHTS	OH		07/20/2023		1,251		316			316		1,567	1,567			
100118052	BELOIT	WI		07/20/2023		841		180			180		1,021	1,021			
100118053	BALTIMORE	MD		07/20/2023		505		183			183		688	638		(50)	(50)
100118054	HAMPTON BAYS	NY		07/20/2023		10,096		2,709			2,709		12,805	12,805			
100118055	DUNDALK	MD		07/20/2023		1,336		(46)			(46)		1,290	1,290			
100118056	INDEPENDENCE	MO		07/20/2023		801		151			151		952	952			
100118057	MARION	IN		07/20/2023		1,123		197			197		1,320	1,320			
100118058	HAUPPAUGE	NY		07/20/2023		10,341		3,453			3,453		13,794	13,794			
100118059	SAINT BERNARD	OH		07/20/2023		2,100		351			351		2,451	2,451			
100118063	CHATTANOOGA	TN		07/20/2023		2,219		485			485		2,704	2,704			
100118064	MIAMI BEACH	FL		07/20/2023		5,966		(31)			(31)		5,935	5,935			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118066	ORLANDO	FL		07/20/2023		3,408		96			96		3,504	3,504			
100118067	OZONE PARK	NY		07/20/2023		5,450		111			111		5,561	5,561			
100118069	ALTAMONTE SPRINGS	FL		07/20/2023		1,179		(24)			(24)		1,155	1,155			
100118073	OGDEN	UT		07/20/2023		1,982		(45)			(45)		1,937	1,937			
100118075	PFLUGERVILLE	TX		07/20/2023		1,079		(24)			(24)		1,055	1,055			
100118077	CHARLOTTE	NC		07/20/2023		1,013		(27)			(27)		986	986			
100118079	WESTON	CT		07/20/2023		3,980		95			95		4,075	4,075			
100118080	CAPE CORAL	FL		07/20/2023		1,408		(63)			(63)		1,345	1,345			
100118081	ORLANDO	FL		07/20/2023		1,745		(33)			(33)		1,712	1,712			
100118082	KISSIMMEE	FL		07/20/2023		2,581		(55)			(55)		2,526	2,526			
100118083	FRESNO	CA		07/20/2023		1,082		11			11		1,093	1,093			
100118084	MONTAGUE	CA		07/20/2023		1,175		(43)			(43)		1,132	1,132			
100118086	MIAMI	FL		07/20/2023		2,475		(110)			(110)		2,365	2,365			
100118087	NORTH RIVERSIDE	IL		07/20/2023		1,028		(13)			(13)		1,015	1,015			
100118089	HAINES CITY	FL		07/20/2023		2,108		(31)			(31)		2,077	2,077			
100118092	CHAMPIONS GATE	FL		07/20/2023		2,917		53			53		2,970	2,970			
100118093	KNOXVILLE	TN		07/20/2023		1,675		(83)			(83)		1,592	1,592			
100118094	CHARLOTTE	NC		07/20/2023		10,409		(161)			(161)		10,248	10,248			
100118097	MILTON	GA		07/20/2023		17,881		(412)			(412)		17,469	17,469			
100118098	BROOKLYN	NY		07/20/2023		2,638		(86)			(86)		2,552	2,552			
100118099	LAS VEGAS	NV		07/20/2023		1,320		3			3		1,323	1,323			
100118100	SANTA BARBARA	CA		07/20/2023		11,536		(177)			(177)		11,359	11,359			
100118101	BOCA RATON	FL		07/20/2023		23,116		(83)			(83)		23,033	23,033			
100118104	WALL TOWNSHIP	NJ		07/20/2023		12,359		(724)			(724)		11,635	11,635			
100118105	BAKERSFIELD	CA		07/20/2023		2,313		(116)			(116)		2,197	2,197			
100118108	ODENTON	MD		07/20/2023		30,607		1,329			1,329		31,936	31,936			
100118109	RANCHO CUCAMONGA	CA		07/20/2023		7,772		483			483		8,255	8,255			
100118111	RANCHO CUCAMONGA	CA		07/20/2023		10,843		592			592		11,435	11,435			
100118112	LITTLEROCK	CA		07/20/2023		4,842		230			230		5,072	5,072			
100118113	SACRAMENTO	CA		07/20/2023		5,231		298			298		5,529	5,529			
100118115	GLENDORA	CA		07/20/2023		7,923		488			488		8,411	8,411			
100118116	SANTA ANA	CA		07/20/2023		4,733		172			172		4,905	4,905			
100118117	STANTON	CA		07/20/2023		5,220		(67)			(67)		5,153	5,153			
100118118	SACRAMENTO	CA		07/20/2023		5,606		260			260		5,866	5,866			
100118120	PUNTA GORDA	FL		07/20/2023		2,200		(93)			(93)		2,107	2,107			
100118121	JOELTON	TN		07/20/2023		2,190		(25)			(25)		2,165	2,165			
100118122	DALLAS	TX		07/20/2023		960		(54)			(54)		906	906			
100118125	MIAMI	FL		07/20/2023		6,963		(228)			(228)		6,735	6,735			
100118127	PORT SAINT LUCIE	FL		07/20/2023		2,854		(100)			(100)		2,754	2,754			
100118129	CONGERS	NY		07/20/2023		3,498		15			15		3,513	3,513			
100118130	PASADENA	TX		07/20/2023		795		(67)			(67)		728	728			
100118136	WEST PALM BEACH	FL		07/20/2023		1,525		(52)			(52)		1,473	1,473			
100118137	HONOLULU	HI		07/20/2023		1,607		(96)			(96)		1,511	1,511			
100118139	HEMET	CA		07/20/2023		3,570		(74)			(74)		3,496	3,496			
100118142	PITTSBURG	CA		07/20/2023		4,313		9			9		4,322	4,322			
100118144	SARASOTA	FL		07/20/2023		1,747		(73)			(73)		1,674	1,674			
100118145	CORPUS CHRISTI	TX		07/20/2023		1,387		(54)			(54)		1,333	1,333			
100118147	NEW YORK	NY		07/20/2023		23,460		(590)			(590)		22,870	22,870			
100118150	SAUGUS	CA		07/20/2023		5,022		(195)			(195)		4,827	4,827			
100118153	CORDOVA	TN		07/20/2023		1,813		(20)			(20)		1,793	1,793			
100118154	MISSOURI CITY	TX		07/20/2023		1,149		(71)			(71)		1,078	1,078			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118155	ORLANDO	FL		07/20/2023		1,587		(78)			(78)		1,509	1,509			
100118156	PANAMA CITY BEACH	FL		07/20/2023		1,792		(82)			(82)		1,710	1,710			
100118161	LONG BEACH	CA		07/20/2023		1,926		9			9		1,935	1,935			
100118162	STOCKTON	CA		07/20/2023		4,949		(132)			(132)		4,817	4,817			
100118163	DORAL	FL		07/20/2023		3,246		(104)			(104)		3,142	3,142			
100118165	CHARLOTTE	NC		07/20/2023		1,775		(82)			(82)		1,693	1,693			
100118174	DESTIN	FL		07/20/2023		3,154		(202)			(202)		2,952	2,952			
100118183	KISSIMMEE	FL		07/20/2023		1,178		(55)			(55)		1,123	1,123			
100118184	MYRTLE BEACH	SC		07/20/2023		2,427		(130)			(130)		2,297	2,297			
100118185	WOODSTOCK	GA		07/20/2023		4,972		(173)			(173)		4,799	4,799			
100118186	DELTONA	FL		07/20/2023		2,346		(71)			(71)		2,275	2,275			
100118187	LAKE FOREST	CA		07/20/2023		9,355		(464)			(464)		8,891	8,891			
100118189	HOUSTON	TX		07/20/2023		1,558		(78)			(78)		1,480	1,480			
100118192	SHAWNEE	KS		07/20/2023		54,061		(778)			(778)		53,283	53,283			
100118194	ROWLAND HEIGHTS	CA		07/20/2023		5,887		(250)			(250)		5,637	5,637			
100118196	VINEYARD	UT		07/21/2023		7,662		(42)			(42)		7,620	7,620			
100118199	INDIANAPOLIS	IN		07/21/2023		2,494		(77)			(77)		2,417	2,417			
100118200	WESLEY CHAPEL	FL		07/21/2023		8,758		(217)			(217)		8,541	8,541			
100118202	MONTGOMERY	IL		07/21/2023		6,089		(86)			(86)		6,003	6,003			
100118203	ORLANDO	FL		07/21/2023		46,299		(1,092)			(1,092)		45,207	45,207			
100118204	ATLANTA	GA		07/21/2023		2,971		(100)			(100)		2,871	2,871			
100118627	GARLAND	TX		07/25/2023		14,350		(456)			(456)		13,894	13,894			
100118628	ELK GROVE	CA		07/25/2023		3,966		(75)			(75)		3,891	3,891			
100118630	FRESH MEADOWS	NY		07/25/2023		10,373		(137)			(137)		10,236	10,236			
100118631	FRAMINGHAM	MA		07/25/2023		5,574		(126)			(126)		5,448	5,448			
100118633	HALLANDALE BEACH	FL		07/25/2023		10,707		(328)			(328)		10,379	10,379			
100118637	ORTONVILLE	MI		07/25/2023		5,635		(184)	(7)		(177)		5,458	5,694		236	236
100118638	CLARENCE	NY		07/25/2023		2,274		(12)			(12)		2,262	2,262			
100118639	BRONX	NY		07/25/2023		6,536		5			5		6,541	6,541			
100118642	CHICO	CA		07/25/2023		9,143		(255)			(255)		8,888	8,888			
100118643	BROOKLYN	NY		07/25/2023		2,853		(60)			(60)		2,793	2,793			
100118644	SCOTTSDALE	AZ		07/25/2023		4,368		(159)			(159)		4,209	4,209			
100118645	DORAL	FL		07/25/2023		42,832		(1,405)			(1,405)		41,427	41,427			
100118648	PLANTATION	FL		07/25/2023		3,059		(106)			(106)		2,953	2,953			
100118649	CARROLLTON	TX		07/25/2023		12,558		(245)			(245)		12,313	12,313			
100118650	LAWNDALE	CA		07/25/2023		5,556		(203)			(203)		5,353	5,353			
100118655	CAPE CORAL	FL		07/25/2023		2,117		(31)			(31)		2,086	2,086			
100118657	OCALA	FL		07/25/2023		1,805		(13)			(13)		1,792	1,792			
100118658	CHARLOTTE	NC		07/25/2023		1,647		(53)			(53)		1,594	1,594			
100118661	EAST AURORA	NY		07/25/2023		4,898		(113)			(113)		4,785	4,785			
100118662	ROSLYN	NY		07/25/2023		7,938		(114)			(114)		7,824	7,824			
100118663	MOUNT VERNON	NY		07/25/2023		10,262		(217)			(217)		10,045	10,045			
100118664	NORRIDGE	IL		07/25/2023		2,854		(46)			(46)		2,808	2,808			
100118665	LAKE CITY	FL		07/25/2023		1,234		(13)			(13)		1,221	1,221			
100118667	TRABUCO CANYON	CA		07/25/2023		32,690		(623)			(623)		32,067	32,067			
100118670	GRAHAM	TX		07/25/2023		32,962		(1,082)			(1,082)		31,880	31,880			
100118671	GLEN COVE	NY		07/25/2023		5,137		(74)			(74)		5,063	5,063			
100118672	HIALEAH	FL		07/25/2023		13,525		(399)			(399)		13,126	13,126			
100118675	JACKSONVILLE	FL		07/25/2023		2,197		(75)			(75)		2,122	2,122			
100118677	AUBURN	CA		07/25/2023		3,652		(82)			(82)		3,570	3,570			
100118679	SARASOTA	FL		07/25/2023		10,645		(303)			(303)		10,342	10,342			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118680	WRENTHAM	MA		07/25/2023		4,551		(121)			(121)		4,430	4,430			
100118682	ZEPHYR COVE	NV		07/25/2023		3,571		(64)			(64)		3,507	3,507			
100118683	WEST SACRAMENTO	CA		07/25/2023		665							665	665			
100118684	SUNNY ISLES BEACH	FL		07/25/2023		87,790		(2,682)			(2,682)		85,108	85,108			
100118685	ROYAL PALM BEACH	FL		07/25/2023		2,178		(75)			(75)		2,103	2,103			
100118686	RIVERSIDE	CT		07/25/2023		2,440		(40)			(40)		2,400	2,400			
100118687	SCOTTSDALE	AZ		07/25/2023		3,909		(90)			(90)		3,819	3,819			
100118688	SOUTHWEST RANCHES	FL		07/25/2023		10,199		(97)			(97)		10,102	10,102			
100118691	LONG BEACH	CA		07/25/2023		216,889		(3,358)	(1)		(3,357)		213,532	213,543		11	11
100118692	SAINT PAUL	MN		07/25/2023		1,892		(37)			(37)		1,855	1,855			
100118694	HIGHLAND	CA		07/25/2023		5,842		(127)			(127)		5,715	5,715			
100118695	EAST FALMOUTH	MA		07/25/2023		4,564		(132)			(132)		4,432	4,432			
100118698	WALNUT CREEK	CA		07/25/2023		3,499		(111)			(111)		3,388	3,388			
100118699	PASADENA	CA		07/25/2023		8,209		(168)			(168)		8,041	8,041			
100118702	HOUSTON	TX		07/25/2023		1,204		16			16		1,220	1,220			
100118705	LOGANDALE	NV		07/25/2023		3,417		(102)			(102)		3,315	3,315			
100118706	DUNCAN	SC		07/25/2023		1,522		(52)			(52)		1,470	1,470			
100118708	WELLINGTON	FL		07/25/2023		10,086		(121)			(121)		9,965	9,965			
100118710	SPARTANBURG	SC		07/25/2023		2,708		(87)			(87)		2,621	2,621			
100118711	FARMINGDALE	NY		07/25/2023		3,881		(71)			(71)		3,810	3,810			
100118713	HONOLULU	HI		07/25/2023		8,506		(322)			(322)		8,184	8,184			
100118715	SHIRLEY	NY		07/25/2023		3,827		(93)			(93)		3,734	3,734			
100118716	WEST COVINA	CA		07/25/2023		4,606		(104)			(104)		4,502	4,502			
100118717	LAKEWOOD	CA		07/25/2023		6,619		(95)			(95)		6,524	6,524			
100118718	DECATUR	GA		07/25/2023		3,052		(69)			(69)		2,983	2,983			
100118719	AVONDALE ESTATES	GA		07/25/2023		5,470		(69)			(69)		5,401	5,401			
100118720	NAPLES	FL		07/25/2023		18,649		(582)			(582)		18,067	18,067			
100118721	BAKERSFIELD	CA		07/25/2023		2,643		(86)			(86)		2,557	2,557			
100118723	PALM COAST	FL		07/25/2023		1,333		(39)			(39)		1,294	1,294			
100118724	HENDERSON	NV		07/25/2023		1,458		(16)			(16)		1,442	1,442			
100118725	LOS ANGELES	CA		07/25/2023		9,060		(141)			(141)		8,919	8,919			
100118732	DUBLIN	OH		07/25/2023		5,649		(114)			(114)		5,535	5,535			
100118734	LANTANA	FL		07/25/2023		931		(25)			(25)		906	906			
100118735	CONCORD	NC		07/25/2023		337		(9)			(9)		328	328			
100118736	VERO BEACH	FL		07/25/2023		1,395		(41)			(41)		1,354	1,354			
100118737	BOYNTON BEACH	FL		07/25/2023		3,416		(35)			(35)		3,381	3,381			
100118742	MOUNT PLEASANT	SC		07/25/2023		5,756		(146)			(146)		5,610	5,610			
100118744	SAN JOSE	CA		07/25/2023		14,048		(420)			(420)		13,628	13,628			
100118745	DAVENPORT	FL		07/25/2023		5,582		(113)			(113)		5,469	5,469			
100118746	BOYNTON BEACH	FL		07/25/2023		1,735		(51)			(51)		1,684	1,684			
100118747	TRUCKEE	CA		07/25/2023		5,524		(118)			(118)		5,406	5,406			
100118748	PARADISE VALLEY	AZ		07/25/2023		20,496		(367)			(367)		20,129	20,129			
100118750	PLANTATION	FL		07/25/2023		2,315		(61)			(61)		2,254	2,254			
100118751	BLUE SPRINGS	MO		07/25/2023		2,394		(41)			(41)		2,353	2,353			
100118753	PANAMA CITY BEACH	FL		07/25/2023		2,830		(161)			(161)		2,669	2,669			
100118757	CAPE CANAVERAL	FL		07/25/2023		2,239		(7)			(7)		2,232	2,232			
100118761	MULBERRY	FL		07/25/2023		12,743		(233)			(233)		12,510	12,510			
100118763	NEWPORT BEACH	CA		07/25/2023		7,321		(224)			(224)		7,097	7,097			
100118764	LA MESA	CA		07/25/2023		3,717		(110)			(110)		3,607	3,607			
100118765	ROSEVILLE	CA		07/25/2023		1,838		(42)			(42)		1,796	1,796			
100118766	FAIRFAX	VT		07/25/2023		4,305		(97)			(97)		4,208	4,208			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118767	LARGO	FL		07/25/2023		3,538		(92)			(92)		3,446	3,446			
100118771	OAK LAWN	IL		07/25/2023		2,320		(55)			(55)		2,265	2,265			
100118772	FULLERTON	CA		07/25/2023		7,301		(207)			(207)		7,094	7,094			
100118775	POINCIANA	FL		07/25/2023		2,137		(28)			(28)		2,109	2,109			
100118776	LONG BEACH	CA		07/25/2023		21,610		(711)			(711)		20,899	20,899			
100118777	MIAMI	FL		07/25/2023		1,788		(42)			(42)		1,746	1,746			
100118778	GILROY	CA		07/25/2023		12,528		(224)			(224)		12,304	12,304			
100118780	MIAMI	FL		07/25/2023		4,632		(105)			(105)		4,527	4,527			
100118783	LAFAYETTE	IN		07/25/2023		1,270		(26)			(26)		1,244	1,244			
100118785	BEND	OR		07/25/2023		10,482		(297)			(297)		10,185	10,185			
100118786	COSTA MESA	CA		07/25/2023		11,210		(227)			(227)		10,983	10,983			
100118787	PANAMA CITY BEACH	FL		07/25/2023		1,382		(31)			(31)		1,351	1,351			
100118789	RENO	NV		07/25/2023		7,731		19			19		7,750	7,750			
100118790	SANTA ROSA	CA		07/25/2023		6,539		(147)			(147)		6,392	6,392			
100118791	SAN RAFAEL	CA		07/25/2023		11,020		(184)			(184)		10,836	10,836			
100118794	STUDIO CITY	CA		07/25/2023		8,399		(240)			(240)		8,159	8,159			
100118796	LOS ANGELES	CA		07/25/2023		6,906		(107)			(107)		6,799	6,799			
100118798	SAN DIEGO	CA		08/30/2023		6,344		(110)			(110)		6,234	6,234			
100118800	BRYN MAWR	PA		08/30/2023		12,080		(37)			(37)		12,043	12,043			
100118802	DAVENPORT	FL		08/30/2023		2,929		(84)			(84)		2,845	2,845			
100118803	BUDA	TX		08/30/2023		18,149		(513)			(513)		17,636	17,636			
100118804	ROUND ROCK	TX		08/30/2023		3,321		(147)			(147)		3,174	3,174			
100118808	RICHMOND	TX		08/30/2023		7,512		(128)			(128)		7,384	7,384			
100118810	HOLMES BEACH	FL		08/30/2023		5,311		(112)			(112)		5,199	5,199			
100118811	DORAL	FL		08/30/2023		21,966		(651)			(651)		21,315	21,315			
100118812	HOMESTEAD	FL		08/30/2023		3,295		(93)			(93)		3,202	3,202			
100118813	HIALEAH	FL		08/30/2023		3,194		54			54		3,248	3,248			
100118815	JURUPA VALLEY	CA		08/30/2023		3,385		(179)			(179)		3,206	3,206			
100118816	OAKLAND PARK	FL		08/30/2023		6,863		(27)			(27)		6,836	6,836			
100118819	FALLBROOK	CA		08/30/2023		6,402		(225)			(225)		6,177	6,177			
100118820	AUBURN	GA		08/30/2023		4,601		(220)			(220)		4,381	4,381			
100118821	BOCA RATON	FL		08/30/2023		6,222		(40)			(40)		6,182	6,182			
100118827	JURUPA VALLEY	CA		08/30/2023		148,338		(4,470)			(4,470)		143,868	143,868			
100118829	FRESNO	CA		08/30/2023		2,503		(50)			(50)		2,453	2,453			
100118831	PLEASANT VIEW	UT		08/30/2023		17,745		(36)			(36)		17,709	17,709			
100118832	FORT LAUDERDALE	FL		08/30/2023		3,761		(180)			(180)		3,581	3,581			
100118836	SNELLVILLE	GA		08/30/2023		6,612		(175)			(175)		6,437	6,437			
100118839	LOS ANGELES	CA		08/30/2023		11,727		(123)			(123)		11,604	11,604			
100118842	JAMUL	CA		08/30/2023		17,255		(117)			(117)		17,138	17,138			
100118843	MANTECA	CA		08/30/2023		4,299		(84)			(84)		4,215	4,215			
100118847	BAINBRIDGE ISLAND	WA		08/30/2023		7,455		(59)			(59)		7,396	7,396			
100118849	ORLANDO	FL		08/30/2023		4,467		(143)			(143)		4,324	4,324			
100118850	CLOVIS	CA		08/30/2023		14,454		(773)			(773)		13,681	13,681			
100118851	LOS ANGELES	CA		08/30/2023		23,904		(140)			(140)		23,764	23,764			
100118853	SANTA ROSA BEACH	FL		08/30/2023		11,412		(76)			(76)		11,336	11,336			
100118854	TORRANCE	CA		08/30/2023		10,825		(107)			(107)		10,718	10,718			
100118855	TAMPA	FL		08/30/2023		4,433		(130)			(130)		4,303	4,303			
100118856	WEST PALM BEACH	FL		08/30/2023		2,701		(72)			(72)		2,629	2,629			
100118864	BELLINGHAM	WA		08/30/2023		8,497		(88)			(88)		8,409	8,409			
100118865	NORTH LAS VEGAS	NV		08/30/2023		6,237		150			150		6,387	6,387			
100118869	LAKE GENEVA	WI		08/30/2023		2,617		(43)			(43)		2,574	2,574			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118873	SAN LUIS OBISPO	CA		08/30/2023		4,558		(25)			(25)		4,533	4,533			
100118878	WILDWOOD	NJ		08/30/2023		19,979		229			229		20,208	20,208			
100118880	MOORE	OK		08/30/2023		1,068		(76)			(76)		992	992			
100118882	VACAVILLE	CA		08/30/2023		8,569		(111)			(111)		8,458	8,458			
100118888	DELRAY BEACH	FL		08/30/2023		1,305		(89)			(89)		1,216	1,216			
100118892	TUCKER	GA		08/30/2023		8,544		(365)			(365)		8,179	8,179			
100118898	VANDALIA	OH		08/30/2023		6,437		(281)			(281)		6,156	6,156			
100118901	NAPA	CA		08/30/2023		1,210		(64)			(64)		1,146	1,146			
100118905	TAYLORS	SC		08/30/2023		1,507		(113)			(113)		1,394	1,394			
100118911	MISSOURI CITY	TX		07/27/2023		1,672		(106)			(106)		1,566	1,566			
100118912	VALLEJO	CA		07/27/2023		4,683		(209)			(209)		4,474	4,474			
100118913	TEHACHAPI	CA		07/27/2023		2,203		(45)			(45)		2,158	2,158			
100118914	MISSOURI CITY	TX		07/27/2023		7,344		(277)			(277)		7,067	7,067			
100118917	MADERA	CA		07/27/2023		4,843		7			7		4,850	4,850			
100118918	PALMDALE	CA		07/27/2023		4,955		(135)			(135)		4,820	4,820			
100118919	MESA	AZ		07/27/2023		37,188		(289)			(289)		36,899	36,899			
100118925	FORT WASHINGTON	MD		07/27/2023		17,617		(806)			(806)		16,811	16,811			
100118927	WOODBRIDGE	VA		07/27/2023		3,098		(113)			(113)		2,985	2,985			
100118928	PAHRUMP	NV		07/27/2023		3,421		8			8		3,429	3,429			
100118929	BELLINGHAM	WA		07/27/2023		6,915		(103)			(103)		6,812	6,812			
100118931	LOS ANGELES	CA		07/27/2023		13,263		76			76		13,339	13,339			
100118932	FREDERICK	MD		07/27/2023		10,487		(357)			(357)		10,130	10,130			
100118934	FONTANA	CA		07/27/2023		2,520		(73)			(73)		2,447	2,447			
100118935	HOUSTON	TX		07/27/2023		1,745		(108)			(108)		1,637	1,637			
100118936	FORT PIERCE	FL		07/27/2023		3,728		(269)			(269)		3,459	3,459			
100118937	NEW CARROLLTON	MD		07/27/2023		1,823		(143)			(143)		1,680	1,680			
100118939	FORT MYERS	FL		07/27/2023		6,194		(82)			(82)		6,112	6,112			
100118941	SANTA CLARITA	CA		07/27/2023		4,516		(145)			(145)		4,371	4,371			
100118944	AUBREY	TX		07/27/2023		4,076		(65)			(65)		4,011	4,011			
100118945	ADDISON	IL		07/27/2023		6,068		132			132		6,200	6,200			
100118946	ORLANDO	FL		07/27/2023		5,971		(109)			(109)		5,862	5,862			
100118948	CEDAR HILL	TX		07/27/2023		4,881		(64)			(64)		4,817	4,817			
100118950	ALVIN	TX		07/27/2023		8,312		(180)			(180)		8,132	8,132			
100118951	OAK HILLS	CA		07/27/2023		5,552		(76)			(76)		5,476	5,476			
100118953	HEATH	TX		07/27/2023		11,511		(102)			(102)		11,409	11,409			
100118957	PORT SAINT LUCIE	FL		07/27/2023		6,036		(261)			(261)		5,775	5,775			
100118958	LOMPOC	CA		07/27/2023		5,414		(189)			(189)		5,225	5,225			
100118960	HOLDEN	MA		07/27/2023		4,685		(51)			(51)		4,634	4,634			
100118961	ONTARIO	CA		07/27/2023		196,358		(36)			(36)		196,322	196,322			
100118962	PANAMA CITY BEACH	FL		07/27/2023		2,663		(134)			(134)		2,529	2,529			
100118963	BEND	OR		07/27/2023		5,282		2			2		5,284	5,284			
100118964	BURIEN	WA		07/27/2023		34,556		(691)			(691)		33,865	33,865			
100118966	EL CAJON	CA		07/27/2023		23,105		78			78		23,183	23,183			
100118967	ANNAPOLIS	MD		07/27/2023		2,507		(118)			(118)		2,389	2,389			
100118968	DEARBORN	MI		07/27/2023		1,658		(104)			(104)		1,554	1,554			
100118969	VENICE	FL		07/27/2023		4,418		(68)			(68)		4,350	4,350			
100118971	JURUPA VALLEY	CA		07/27/2023		6,136		(56)			(56)		6,080	6,080			
100118972	COLORADO SPRINGS	CO		07/27/2023		9,056		(352)			(352)		8,704	8,704			
100118973	LOS ANGELES	CA		07/27/2023		11,163		(162)			(162)		11,001	11,001			
100118974	NORFOLK	VA		07/27/2023		1,995		(90)			(90)		1,905	1,905			
100118975	BUENA PARK	CA		07/27/2023		9,768		(180)			(180)		9,588	9,588			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118976	HAGERSTOWN	MD		07/27/2023		1,064		(55)			(55)		1,009	1,009			
100118977	BLUFFDALE	UT		07/27/2023		3,418		56			56		3,474	3,474			
100118978	MARATHON	FL		07/27/2023		5,628		(74)			(74)		5,554	5,554			
100118979	TEMPE	AZ		07/27/2023		8,886		(126)			(126)		8,760	8,760			
100118980	LAS VEGAS	NV		07/27/2023		4,226		(62)			(62)		4,164	4,164			
100118982	WEST JORDAN	UT		07/27/2023		28,050		(640)			(640)		27,410	27,410			
100118983	SAN BERNARDINO	CA		07/27/2023		5,272		(96)			(96)		5,176	5,176			
100118984	KINGSBURG	CA		07/27/2023		11,908		(272)			(272)		11,636	11,636			
100118986	COPPELL	TX		07/27/2023		5,984		(69)			(69)		5,915	5,915			
100118987	SCOTTSDALE	AZ		07/27/2023		137,622		188			188		137,810	137,810			
100118988	PALMDALE	CA		07/27/2023		4,035		(116)			(116)		3,919	3,919			
100118989	HOUMA	LA		07/27/2023		2,235		(60)			(60)		2,175	2,175			
100118991	HOUSTON	TX		07/27/2023		3,217		(129)			(129)		3,088	3,088			
100118995	DEERFIELD BEACH	FL		07/27/2023		2,839		(146)			(146)		2,693	2,693			
100118997	ROCKVILLE	MD		07/27/2023		3,438		(96)			(96)		3,342	3,342			
100119000	BRADENTON	FL		07/27/2023		7,288		67			67		7,355	7,355			
100119002	MORENO VALLEY	CA		07/27/2023		4,264		46			46		4,310	4,310			
100119003	HARDEEVILLE	SC		07/27/2023		1,654		(58)			(58)		1,596	1,596			
100119009	LOWELL	MA		07/27/2023		2,904		88			88		2,992	2,992			
100119011	NORTH ADAMS	MA		07/27/2023		1,419		(5)			(5)		1,414	1,414			
100119014	COVINGTON	WA		07/27/2023		961		(11)			(11)		950	950			
100119015	BALTIMORE	MD		07/27/2023		2,612		(84)			(84)		2,528	2,528			
100119017	ROSEDALE	MD		07/27/2023		2,032		(76)			(76)		1,956	1,956			
100119018	TEMECULA	CA		07/27/2023		5,203		(74)			(74)		5,129	5,129			
100119019	SELMA	TX		07/27/2023		1,900		35			35		1,935	1,935			
100119020	MILWAUKEE	WI		07/27/2023		3,787		(220)			(220)		3,567	3,567			
100119021	GRETNA	LA		07/27/2023		1,970		(37)			(37)		1,933	1,933			
100119026	LAKE ISABELLA	CA		07/27/2023		1,243		(44)			(44)		1,199	1,199			
100119027	AURORA	CO		07/27/2023		1,334		(95)			(95)		1,239	1,239			
100119028	OCALA	FL		07/27/2023		1,601		(100)			(100)		1,501	1,501			
100119029	SPOKANE	WA		07/27/2023		6,254		311			311		6,565	6,565			
100119031	GOOSE CREEK	SC		07/27/2023		2,942		(36)			(36)		2,906	2,906			
100119033	SAINT LOUIS	MO		07/27/2023		1,515		(76)			(76)		1,439	1,439			
100119035	FORT WORTH	TX		07/27/2023		1,408		(78)			(78)		1,330	1,330			
100119039	HASLET	TX		07/27/2023		1,100		(100)			(100)		1,000	1,000			
100119042	PINE MOUNTAIN CLUB	CA		07/27/2023		2,047		31			31		2,078	2,078			
100119044	SAFETY HARBOR	FL		07/27/2023		2,046		(10)			(10)		2,036	2,036			
100119047	MCDONOUGH	GA		07/27/2023		2,651		(105)			(105)		2,546	2,546			
100119050	PHOENIX	AZ		07/27/2023		2,178		(99)			(99)		2,079	2,079			
100119051	BOCA RATON	FL		07/27/2023		4,716		(33)			(33)		4,683	4,683			
100119052	CHICAGO	IL		07/27/2023		2,878		(85)			(85)		2,793	2,793			
100119054	DESOTO	TX		07/27/2023		2,714		10			10		2,724	2,724			
100119055	NORFOLK	VA		07/27/2023		1,672		(40)			(40)		1,632	1,632			
100119056	NORTH GROSVENORDALE	CT		07/27/2023		1,579		(70)			(70)		1,509	1,509			
100119057	BAKERSFIELD	CA		07/27/2023		1,276		(49)			(49)		1,227	1,227			
100119058	SOUTH GATE	CA		07/27/2023		87,914		(814)			(814)		87,100	87,100			
100119059	SCHILLER PARK	IL		07/27/2023		5,990		(23)			(23)		5,967	5,967			
100119060	LOUISVILLE	KY		07/27/2023		1,450		(47)			(47)		1,403	1,403			
100119061	CHICAGO	IL		07/27/2023		27,599		(248)			(248)		27,351	27,351			
100119063	BAKERSFIELD	CA		07/27/2023		2,556		(71)			(71)		2,485	2,485			
100119065	RIVERSIDE	CA		07/27/2023		4,019		14			14		4,033	4,033			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119066	JOLIET	IL		07/27/2023		1,101		(50)			(50)		1,051	1,051			
100119067	LAS VEGAS	NV		07/27/2023		2,293		(91)			(91)		2,202	2,202			
100119068	SANTA ROSA	CA		07/27/2023		3,608		30			30		3,638	3,638			
100119069	MODESTO	CA		07/27/2023		2,111		(52)			(52)		2,059	2,059			
100119071	EAST HARTFORD	CT		07/27/2023		1,177		(44)			(44)		1,133	1,133			
100119073	BALTIMORE	MD		07/27/2023		1,273		(41)			(41)		1,232	1,232			
100119075	GAITHERSBURG	MD		07/27/2023		2,420		(88)			(88)		2,332	2,332			
100119076	BURBANK	IL		07/27/2023		2,169		(55)			(55)		2,114	2,114			
100119077	THOUSAND OAKS	CA		07/27/2023		2,466		(52)			(52)		2,414	2,414			
100119078	SEMINOLE	FL		07/27/2023		2,456		(86)			(86)		2,370	2,370			
100119080	SMYRNA	DE		07/27/2023		1,312		(75)			(75)		1,237	1,237			
100119081	SANTA ANA	CA		07/27/2023		12,040		159			159		12,199	12,199			
100119084	ROGERS	AR		07/27/2023		1,582		(49)			(49)		1,533	1,533			
100119085	CONYERS	GA		07/27/2023		1,657		(92)			(92)		1,565	1,565			
100119086	FORT WALTON BEACH	FL		07/31/2023		5,219		(118)			(118)		5,101	5,101			
100119087	LOVELAND	CO		07/31/2023		7,026		(81)			(81)		6,945	6,945			
100119090	BOISE	ID		07/31/2023		6,080		(91)			(91)		5,989	5,989			
100119093	NEWARK	NJ		07/31/2023		3,083		(28)			(28)		3,055	3,055			
100119095	UNION CITY	NJ		07/28/2023		7,932		2,640			2,640		10,572	10,572			
100119097	CINCINNATI	OH		07/28/2023		3,302		640			640		3,942	3,942			
100119099	SUGAR LAND	TX		07/28/2023		178,927		4,407			4,407		183,334	183,334			
100119101	FORT LAUDERDALE	FL		07/28/2023		7,282		2,116			2,116		9,398	9,398			
100119102	SAN LEANDRO	CA		07/28/2023		5,825		1,348			1,348		7,173	7,173			
100119104	MIAMI	FL		07/28/2023		4,964		564			564		5,528	5,528			
100119106	PALM SPRINGS	CA		07/28/2023		4,985		509			509		5,494	5,494			
100119110	(SUNLAND AREA) LOS ANGELES	CA		07/28/2023		4,423		430			430		4,853	4,853			
100119111	KATY	TX		07/28/2023		3,439		214			214		3,653	3,653			
100119112	KATY	TX		07/28/2023		4,522		605			605		5,127	5,127			
100119116	ROUND ROCK	TX		07/28/2023		2,598		417			417		3,015	3,015			
100119118	ROUND LAKE	IL		07/28/2023		2,176		(8)			(8)		2,168	2,168			
100119120	BIG BEAR CITY	CA		07/28/2023		3,091		30			30		3,121	3,121			
100119121	SAN ANTONIO	TX		07/28/2023		3,248		461			461		3,709	3,709			
100119126	FONTANA	CA		07/28/2023		7,752		1,062			1,062		8,814	8,814			
100119127	OWENSBORO	KY		07/28/2023		3,795		985			985		4,780	4,780			
100119129	BALDWIN PARK	CA		07/28/2023		8,401		113			113		8,514	8,514			
100119130	CLOVIS	CA		07/28/2023		6,781		421			421		7,202	7,202			
100119132	JURUPA VALLEY	CA		07/28/2023		116,132		1,176			1,176		117,308	117,308			
100119136	LITTLE RIVER	SC		07/31/2023		2,705		36			36		2,741	2,741			
100119141	NEPTUNE BEACH	FL		07/31/2023		3,703		112			112		3,815	3,815			
100119146	SAN TAN VALLEY	AZ		07/31/2023		5,737		351			351		6,088	6,088			
100119152	PINEDALE	AZ		07/31/2023		3,067		55			55		3,122	3,122			
100119154	SEDONA	AZ		07/31/2023		3,576		23			23		3,599	3,599			
100119156	MOUNT PLEASANT	SC		07/31/2023		3,657		17			17		3,674	3,674			
100119157	TOMS RIVER	NJ		07/31/2023		2,985		14			14		2,999	2,999			
100119159	FONTANA	CA		07/31/2023		6,091		290			290		6,381	6,381			
100119163	LENEXA	KS		07/31/2023		3,660		6			6		3,666	3,666			
100119165	ORLANDO	FL		07/31/2023		2,681		31			31		2,712	2,712			
100119168	KATY	TX		07/31/2023		3,612		159			159		3,771	3,771			
100119169	MYRTLE BEACH	SC		07/31/2023		3,449		5			5		3,454	3,454			
100119173	MERIDIAN	ID		07/31/2023		3,329		12			12		3,341	3,341			
100119174	GREELEY	CO		07/31/2023		3,331		11			11		3,342	3,342			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119175	ROSHARON	TX		07/31/2023		3,079		164			164		3,243	3,243			
100119176	PALM COAST	FL		07/31/2023		2,989							2,989	2,989			
100119177	PORT SAINT JOE	FL		07/31/2023		3,524		12			12		3,536	3,536			
100119179	SUMMERVILLE	SC		07/31/2023		4,798		259			259		5,057	5,057			
100119180	COLUMBUS	OH		07/31/2023		2,450		20			20		2,470	2,470			
100119181	WAUWATOSA	WI		07/31/2023		2,461		(7)			(7)		2,454	2,454			
100119182	SAINT PETERSBURG	FL		07/31/2023		13,664		124			124		13,788	13,788			
100119183	JOSHUA	TX		07/31/2023		3,855		36			36		3,891	3,891			
100119184	PORT ISABEL	TX		07/31/2023		5,025		4			4		5,029	5,029			
100119185	BROKEN BOW	OK		07/31/2023		6,117		(6)			(6)		6,111	6,111			
100119186	MILLVILLE	DE		07/31/2023		5,698		285			285		5,983	5,983			
100119187	SAINT CLOUD	FL		07/31/2023		4,196		247			247		4,443	4,443			
100119188	NORTH LAS VEGAS	NV		07/31/2023		3,093		(11)			(11)		3,082	3,082			
100119190	LAS VEGAS	NV		07/31/2023		3,774		189			189		3,963	3,963			
100119191	ALPHARETTA	GA		07/31/2023		4,007		(25)			(25)		3,982	3,982			
100119192	FORT WORTH	TX		07/31/2023		3,612		175			175		3,787	3,787			
100119193	COLLIERVILLE	TN		07/31/2023		4,888		1			1		4,889	4,889			
100119194	BROOKLYN PARK	MN		07/31/2023		2,844		12			12		2,856	2,856			
100119196	LEESBURG	FL		07/31/2023		2,885		43			43		2,928	2,928			
100119197	MOHAVE VALLEY	AZ		07/31/2023		2,350		(9)			(9)		2,341	2,341			
100119198	WINCHESTER	VA		07/31/2023		2,488		(19)			(19)		2,469	2,469			
100119201	HATTERAS	NC		07/31/2023		2,939		4			4		2,943	2,943			
100119203	NEWARK	NJ		07/31/2023		4,934		(48)			(48)		4,886	4,886			
100119205	LEOMINSTER	MA		07/31/2023		4,161		53			53		4,214	4,214			
100119207	CEDAR CITY	UT		07/31/2023		6,742		302			302		7,044	7,044			
100119208	PANAMA CITY BEACH	FL		07/31/2023		3,304		(38)			(38)		3,266	3,266			
100119209	MINNEAPOLIS	MN		07/31/2023		4,036		143			143		4,179	4,179			
100119210	MYRTLE BEACH	SC		07/31/2023		3,599		(40)			(40)		3,559	3,559			
100119212	LYNN	MA		07/31/2023		8,630		89			89		8,719	8,719			
100119213	PHILADELPHIA	PA		07/31/2023		6,099							6,099	6,099			
100119214	WASILLA	AK		07/31/2023		4,259		(50)			(50)		4,209	4,209			
100119215	MIAMI	FL		07/31/2023		5,293		(65)			(65)		5,228	5,228			
100119216	OWENS CROSS ROADS	AL		07/31/2023		4,550		426			426		4,976	4,976			
100119217	DUGSPUR	VA		07/31/2023		3,254		14			14		3,268	3,268			
100119218	PRESQUE ISLE	WI		07/31/2023		4,118		(42)			(42)		4,076	4,076			
100119219	LAS VEGAS	NV		07/31/2023		3,542		171			171		3,713	3,713			
100119220	PERTH AMBOY	NJ		07/31/2023		15,459		(217)			(217)		15,242	15,242			
100119221	BRASELTON	GA		07/31/2023		4,173		223			223		4,396	4,396			
100119222	FRESNO	CA		07/31/2023		13,848		533			533		14,381	14,381			
100119223	MONROE	NY		07/31/2023		3,023		38			38		3,061	3,061			
100119224	NORTH CHESTERFIELD	VA		07/31/2023		3,345		37			37		3,382	3,382			
100119225	EAST BOSTON	MA		07/31/2023		10,649		79			79		10,728	10,728			
100119226	SAN PABLO	CA		07/31/2023		31,705		289			289		31,994	31,994			
100119227	NASHVILLE	TN		07/31/2023		3,435		17			17		3,452	3,452			
100119228	MINERAL	VA		07/31/2023		3,568		(14)			(14)		3,554	3,554			
100119229	IRVINGTON	NJ		07/31/2023		4,081		23			23		4,104	4,104			
100119230	LITCHFIELD PARK	AZ		07/31/2023		9,901		(11)			(11)		9,890	9,890			
100119231	HONOLULU	HI		07/31/2023		3,428		(15)			(15)		3,413	3,413			
100119232	LAKE ARROWHEAD	CA		07/31/2023		7,531		(89)			(89)		7,442	7,442			
100119234	MINNEAPOLIS	MN		07/31/2023		2,915		(31)			(31)		2,884	2,884			
100119235	PRESCOTT	AZ		07/31/2023		4,930		(7)			(7)		4,923	4,923			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119236	RIVERSIDE	CA		07/31/2023		2,798		(31)			(31)		2,767	2,767			
100119237	GEORGETOWN	TX		07/31/2023		2,538		18			18		2,556	2,556			
100119238	PLAINFIELD	IL		07/31/2023		2,740		(34)			(34)		2,706	2,706			
100119239	LEES SUMMIT	MO		07/31/2023		4,994		(75)			(75)		4,919	4,919			
100119240	CLARKSVILLE	TN		07/31/2023		4,792		(35)			(35)		4,757	4,757			
100119241	CLEARWATER BEACH	FL		07/31/2023		98,475		(330)	1		(331)		98,144	98,064		(80)	(80)
100119244	CALDWELL	ID		07/31/2023		17,249		(34)			(34)		17,215	17,215			
100119245	AUSTIN	TX		07/31/2023		3,550		3			3		3,553	3,553			
100119246	GALVESTON	TX		07/31/2023		5,255		(67)			(67)		5,188	5,188			
100119247	VENICE	FL		07/31/2023		5,161		201			201		5,362	5,362			
100119248	PARRISH	FL		07/31/2023		10,492		288			288		10,780	10,780			
100119249	SURPRISE	AZ		07/31/2023		3,721		(57)			(57)		3,664	3,664			
100119250	LAKEHEAD	CA		07/31/2023		13,478		(180)			(180)		13,298	13,298			
100119251	JEROME	ID		07/31/2023		3,952		(70)			(70)		3,882	3,882			
100119252	MANHATTAN	KS		07/31/2023		2,450		5			5		2,455	2,455			
100119253	AUSTIN	TX		07/31/2023		8,610		180			180		8,790	8,790			
100119254	DENVER	CO		07/31/2023		4,148		28			28		4,176	4,176			
100119255	WEST WILDWOOD	NJ		07/31/2023		9,812		101			101		9,913	9,913			
100119256	YARMOUTH	MA		07/31/2023		79,049		(241)	2		(243)		78,806	78,545		(261)	(261)
100119257	KISSIMMEE	FL		07/31/2023		3,793		(8)			(8)		3,785	3,785			
100119258	COLUMBUS	OH		07/31/2023		3,220		3			3		3,223	3,223			
100119259	NASHVILLE	TN		07/31/2023		5,414		31			31		5,445	5,445			
100119260	ANCHORAGE	AK		07/31/2023		13,066		(221)			(221)		12,845	12,845			
100119261	CORONA	CA		07/31/2023		4,582		(49)			(49)		4,533	4,533			
100119262	MIAMI BEACH	FL		07/31/2023		10,924		58			58		10,982	10,982			
100119263	NORCROSS	GA		07/31/2023		13,022		69			69		13,091	13,091			
100119264	PEORIA	AZ		07/31/2023		4,848		24			24		4,872	4,872			
100119265	CHANDLER	AZ		07/31/2023		10,140		66			66		10,206	10,206			
100119266	LITTLETON	CO		07/31/2023		4,971		56			56		5,027	5,027			
100119267	AURORA	CO		07/31/2023		5,962		66			66		6,028	6,028			
100119268	LEHI	UT		07/31/2023		7,643		83			83		7,726	7,726			
100119269	ROCKLIN	CA		07/31/2023		5,296		(26)			(26)		5,270	5,270			
100119273	BAKERSFIELD	CA		07/31/2023		3,500		(4)			(4)		3,496	3,496			
100119276	HOSCHTON	GA		07/31/2023		3,701		181			181		3,882	3,882			
100119281	WESTON	TX		07/31/2023		11,143		(195)			(195)		10,948	10,948			
100119283	SUNNY ISLES BEACH	FL		07/31/2023		18,025		(98)			(98)		17,927	17,927			
100119285	ARLINGTON	VA		07/31/2023		6,731		109			109		6,840	6,840			
100119286	ELK GROVE	CA		07/31/2023		8,666		37			37		8,703	8,703			
100119287	BUTLER	TN		07/31/2023		7,216		162			162		7,378	7,378			
100119290	AUSTIN	TX		07/31/2023		3,162		55			55		3,217	3,217			
100119292	BRADENTON	FL		07/31/2023		4,319		(63)			(63)		4,256	4,256			
100119293	SAN JUAN ISLAND	WA		07/31/2023		8,631		24			24		8,655	8,655			
100119294	MISSION VIEJO	CA		07/31/2023		7,176		15			15		7,191	7,191			
100119295	BROKEN BOW	OK		07/31/2023		7,646		25			25		7,671	7,671			
100119298	RIVERBANK	CA		07/31/2023		3,874		(25)			(25)		3,849	3,849			
100119299	LAKEWOOD	NJ		07/31/2023		4,404		6			6		4,410	4,410			
100119302	ARNOLD	CA		07/31/2023		4,615		(15)			(15)		4,600	4,600			
100119303	SMYRNA	GA		07/31/2023		3,587		(3)			(3)		3,584	3,584			
100119304	WAXHAW	NC		07/31/2023		6,684		21			21		6,705	6,705			
100119305	BELLINGHAM	WA		07/31/2023		7,506		(28)			(28)		7,478	7,478			
100119307	LAYTON	UT		07/31/2023		2,510		(46)			(46)		2,464	2,464			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119309	LANCASTER	CA		07/31/2023		3,799		(55)			(55)		3,744	3,744			
100119310	CHICAGO	IL		07/31/2023		4,152		(46)			(46)		4,106	4,106			
100119313	ISLAND LAKE	IL		07/31/2023		3,082							3,082	3,082			
100119314	FORT WORTH	TX		07/31/2023		9,761		(74)			(74)		9,687	9,687			
100119315	PARRISH	FL		07/31/2023		3,506		18			18		3,524	3,524			
100119316	BROOKLYN PARK	MN		07/31/2023		18,032		341			341		18,373	18,373			
100119318	CHARLOTTE	NC		07/31/2023		2,514		(50)			(50)		2,464	2,464			
100119320	PORT ORANGE	FL		07/31/2023		3,061		61			61		3,122	3,122			
100119321	SAINT SIMONS ISLAND	GA		07/31/2023		5,817		(7)			(7)		5,810	5,810			
100119322	KISSIMMEE	FL		07/31/2023		325,684		(2,987)			(2,987)		322,697	322,697			
100119323	WASHINGTON	UT		07/31/2023		4,605		15			15		4,620	4,620			
100119325	AZUSA	CA		07/31/2023		9,076		(61)			(61)		9,015	9,015			
100119326	TOOELE	UT		07/31/2023		2,063		4			4		2,067	2,067			
100119327	CRESTONE	CO		07/31/2023		2,346		15			15		2,361	2,361			
100119328	DULUTH	GA		07/31/2023		3,200		5			5		3,205	3,205			
100119329	LAKEWOOD	NJ		07/31/2023		6,736		44			44		6,780	6,780			
100119330	EAST BRIDGEWATER	MA		07/31/2023		4,008		40			40		4,048	4,048			
100119332	DEBARY	FL		07/31/2023		2,953		(10)			(10)		2,943	2,943			
100119334	SOMERS POINT	NJ		07/31/2023		2,906		44	(2)		46		2,952	4,980		2,028	2,028
100119337	CHESTNUT HILL COVE	MD		07/31/2023		2,871		3			3		2,874	2,874			
100119338	MORRISVILLE	NC		07/31/2023		3,951		9			9		3,960	3,960			
100119339	PLANTATION	FL		07/31/2023		7,477		44			44		7,521	7,521			
100119340	RICHMOND	TX		07/31/2023		4,215		53			53		4,268	4,268			
100119341	ROCKVILLE	MD		07/31/2023		7,712		7			7		7,719	7,719			
100119342	LAKE DALLAS	TX		07/31/2023		3,209		(31)			(31)		3,178	3,178			
100119345	PACIFIC BEACH	WA		07/31/2023		10,143		379			379		10,522	10,522			
100119346	EDISTO ISLAND	SC		07/31/2023		5,471		(44)			(44)		5,427	5,427			
100119347	CAVE CREEK	AZ		07/31/2023		4,921		(76)			(76)		4,845	4,845			
100119348	DENVER	CO		07/31/2023		3,094		30			30		3,124	3,124			
100119350	OCEAN CITY	MD		07/31/2023		21,595		12			12		21,607	21,607			
100119353	JACKSON	NJ		07/31/2023		5,052		17			17		5,069	5,069			
100119354	MELISSA	TX		07/31/2023		23,427		112			112		23,539	23,539			
100119355	MCKINNEY	TX		07/31/2023		3,696		21			21		3,717	3,717			
100119356	WAKEFIELD	MA		07/31/2023		5,936		(63)			(63)		5,873	5,873			
100119357	MELISSA	TX		07/31/2023		3,374		(22)			(22)		3,352	3,352			
100119358	BOCA RATON	FL		07/31/2023		3,452		59			59		3,511	3,511			
100119359	MELISSA	TX		07/31/2023		3,916		7			7		3,923	3,923			
100119360	CUMMING	GA		07/31/2023		3,658		(20)			(20)		3,638	3,638			
100119361	SPOKANE VALLEY	WA		07/31/2023		12,905		267			267		13,172	13,172			
100119362	SANTA ANA	CA		07/31/2023		10,365		(69)			(69)		10,296	10,296			
100119363	PFLUGERVILLE	TX		07/31/2023		2,869		(7)			(7)		2,862	2,862			
100119364	HASTINGS	MN		07/31/2023		2,509		24			24		2,533	2,533			
100119365	HOWELL	NJ		07/31/2023		5,158		(31)			(31)		5,127	5,127			
100119366	WAXHAW	NC		07/31/2023		4,543		68			68		4,611	4,611			
100119367	BRASELTON	GA		07/31/2023		3,729		99			99		3,828	3,828			
100119368	INDIO	CA		07/31/2023		6,205		47			47		6,252	6,252			
100119370	HARVEST	AL		07/31/2023		2,755		2			2		2,757	2,757			
100119371	LEWISVILLE	TX		07/31/2023		4,011		29			29		4,040	4,040			
100119372	LAS VEGAS	NV		07/31/2023		5,799		196			196		5,995	5,995			
100119373	MONROE	NC		07/31/2023		2,497		11			11		2,508	2,508			
100119374	ROCKPORT	TX		07/31/2023		3,768		(59)			(59)		3,709	3,709			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119375	ACWORTH	GA		07/31/2023		2,292		(15)			(15)		2,277	2,277			
100119377	DEL VALLE	TX		07/31/2023		5,322		(112)			(112)		5,210	5,210			
100119378	ROYSE CITY	TX		07/31/2023		3,726							3,726	3,726			
100119379	PENINSULA	OH		07/31/2023		2,362		(33)			(33)		2,329	2,329			
100119380	SAN JACINTO	CA		07/31/2023		3,646		4			4		3,650	3,650			
100119382	CAPE CORAL	FL		07/31/2023		2,836		(9)			(9)		2,827	2,827			
100119383	MELISSA	TX		07/31/2023		3,107							3,107	3,107			
100119384	MESQUITE	TX		07/31/2023		2,387		(10)			(10)		2,377	2,377			
100119385	INDIO	CA		07/31/2023		4,135		(23)			(23)		4,112	4,112			
100119386	MOAB	UT		07/31/2023		4,754		13			13		4,767	4,767			
100119387	KIMBERLY	AL		07/31/2023		2,315		(15)			(15)		2,300	2,300			
100119388	DAPHNE	AL		07/31/2023		3,235		186			186		3,421	3,421			
100119389	PALM BAY	FL		07/31/2023		3,109		22			22		3,131	3,131			
100119390	MESQUITE	TX		07/31/2023		4,001		38			38		4,039	4,039			
100119391	FORT WORTH	TX		07/31/2023		3,457		115			115		3,572	3,572			
100119392	ELIZABETH	NJ		07/31/2023		6,361		(50)			(50)		6,311	6,311			
100119393	DAVENPORT	FL		07/31/2023		4,593		43			43		4,636	4,636			
100119394	GRAHAM	WA		07/31/2023		5,348		132			132		5,480	5,480			
100119396	NASHVILLE	TN		07/31/2023		5,814		(31)			(31)		5,783	5,783			
100119397	DOWNINGTOWN	PA		07/31/2023		3,110		(11)			(11)		3,099	3,099			
100119398	ASBURY PARK	NJ		07/31/2023		4,974		(65)			(65)		4,909	4,909			
100119399	BRASELTON	GA		07/31/2023		4,342		261			261		4,603	4,603			
100119400	MORENO VALLEY	CA		07/31/2023		4,516		153			153		4,669	4,669			
100119403	PROSPECT PARK	NJ		07/31/2023		4,425		(57)			(57)		4,368	4,368			
100119404	AUSTIN	TX		07/31/2023		7,668		(20)			(20)		7,648	7,648			
100119405	DAVENPORT	FL		07/31/2023		4,568		7			7		4,575	4,575			
100119407	NEW ORLEANS	LA		07/31/2023		2,764		(9)			(9)		2,755	2,755			
100119408	LAKE STEVENS	WA		07/31/2023		9,370		176			176		9,546	9,546			
100119411	GULF SHORES	AL		07/31/2023		63,131		(689)			(689)		62,442	62,442			
100119412	WATERFORD	NY		07/31/2023		2,673		4			4		2,677	2,677			
100119414	APOLLO BEACH	FL		07/31/2023		3,149		(24)			(24)		3,125	3,125			
100119415	NOLENSVILLE	TN		07/31/2023		4,234		37			37		4,271	4,271			
100119416	SPRINGFIELD	MA		07/31/2023		2,708		(34)			(34)		2,674	2,674			
100119417	SCOTTSDALE	AZ		07/31/2023		4,546		61			61		4,607	4,607			
100119418	FORT COLLINS	CO		07/31/2023		4,559		(36)			(36)		4,523	4,523			
100119419	AROMAS	CA		07/31/2023		5,734		51			51		5,785	5,785			
100119420	SAINT GEORGE	UT		07/31/2023		5,956		42			42		5,998	5,998			
100119422	BROKEN BOW	OK		07/31/2023		8,326		14			14		8,340	8,340			
100119423	LEXINGTON	KY		07/31/2023		29,696		(106)			(106)		29,590	29,590			
100119424	VENICE	FL		07/31/2023		3,989		(73)			(73)		3,916	3,916			
100119425	SCOTTSDALE	AZ		07/31/2023		8,634		22			22		8,656	8,656			
100119426	QUINTON	VA		07/31/2023		2,759		32			32		2,791	2,791			
100119427	NEPTUNE	NJ		07/31/2023		14,155		(229)			(229)		13,926	13,926			
100119428	INDIANAPOLIS	IN		07/31/2023		4,080		(26)			(26)		4,054	4,054			
100119429	IRVINE	CA		07/31/2023		6,554		(68)			(68)		6,486	6,486			
100119430	BURTONSVILLE	MD		07/31/2023		4,011		10			10		4,021	4,021			
100119431	CHARLOTTESVILLE	VA		07/31/2023		77,976		(63)			(63)		77,913	77,913			
100119432	MT JULIET	TN		07/31/2023		4,642		72			72		4,714	4,714			
100119433	SEMINOLE	FL		07/31/2023		4,892		(27)			(27)		4,865	4,865			
100119435	COLLEYVILLE	TX		07/31/2023		2,902		(3)			(3)		2,899	2,899			
100119436	LITTLE ELM	TX		07/31/2023		3,430		12			12		3,442	3,442			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119437	WHEELER	OR		07/31/2023		3,692		(41)			(41)		3,651	3,651			
100119438	KISSIMMEE	FL		07/31/2023		5,253		133			133		5,386	5,386			
100119439	ROUND ROCK	TX		07/31/2023		5,265		(41)			(41)		5,224	5,224			
100119440	HACKETTSTOWN	NJ		07/31/2023		6,000		(9)			(9)		5,991	5,991			
100119441	CLINTON	CT		07/31/2023		7,626		(71)			(71)		7,555	7,555			
100119442	HAMPTON	GA		07/31/2023		3,052		(30)			(30)		3,022	3,022			
100119444	HENDERSON	NV		07/31/2023		3,395		199			199		3,594	3,594			
100119446	CYPRESS	TX		07/31/2023		4,006		(73)			(73)		3,933	3,933			
100119447	TUCSON	AZ		07/31/2023		3,196		(10)			(10)		3,186	3,186			
100119449	AURORA	IL		07/31/2023		2,737		5			5		2,742	2,742			
100119450	ENGLEWOOD	CO		07/31/2023		3,004		32			32		3,036	3,036			
100119452	WESLEY CHAPEL	FL		07/31/2023		3,490		(3)			(3)		3,487	3,487			
100119453	LA VERGNE	TN		07/31/2023		4,906		(4)			(4)		4,902	4,902			
100119455	EL PORTAL	FL		07/31/2023		7,027		(61)			(61)		6,966	6,966			
100119457	MIAMI	FL		07/31/2023		6,738		(39)			(39)		6,699	6,699			
100119458	PAWTUCKET	RI		07/31/2023		3,278		7			7		3,285	3,285			
100119459	VIRGINIA BEACH	VA		07/31/2023		2,931		(44)			(44)		2,887	2,887			
100119460	DURHAM	NC		07/31/2023		6,853		85			85		6,938	6,938			
100119461	RALEIGH	NC		07/31/2023		3,214		92			92		3,306	3,306			
100119462	KINGSLAND	GA		07/31/2023		2,542		(8)			(8)		2,534	2,534			
100119463	MADISON	AL		07/31/2023		4,695		227			227		4,922	4,922			
100119464	BRASELTON	GA		07/31/2023		3,868		167			167		4,035	4,035			
100119465	ROSENBERG	TX		07/31/2023		3,527		115			115		3,642	3,642			
100119466	BELMAR	NJ		07/31/2023		6,844		(16)			(16)		6,828	6,828			
100119467	AZUSA	CA		07/31/2023		38,265		(423)			(423)		37,842	37,842			
100119468	HARRISBURG	PA		07/31/2023		3,205		104			104		3,309	3,309			
100119469	KISSIMMEE	FL		07/31/2023		6,104		(31)			(31)		6,073	6,073			
100119470	MADISON	AL		07/31/2023		3,622		241			241		3,863	3,863			
100119471	LOGANVILLE	GA		07/31/2023		3,826		110			110		3,936	3,936			
100119472	OAKLAND	TN		07/31/2023		3,774		20			20		3,794	3,794			
100119473	ARLINGTON	TX		07/31/2023		2,424		(41)			(41)		2,383	2,383			
100119476	WILMINGTON	NC		07/31/2023		3,043		(22)			(22)		3,021	3,021			
100119477	VILLA RICA	GA		07/31/2023		3,328		(60)			(60)		3,268	3,268			
100119479	MANSFIELD	TX		07/31/2023		11,679		142			142		11,821	11,821			
100119480	MIDLAND	TX		07/31/2023		3,403		70			70		3,473	3,473			
100119481	CHARLOTTE	NC		07/31/2023		3,967		144			144		4,111	4,111			
100119482	LITHIA	FL		07/31/2023		2,319		(4)			(4)		2,315	2,315			
100119483	GREENVILLE	TX		07/31/2023		44,141		(828)			(828)		43,313	43,313			
100119485	WALTON	KY		07/31/2023		2,500		(15)			(15)		2,485	2,485			
100119486	SUN CITY	AZ		07/31/2023		11,628		96			96		11,724	11,724			
100119487	MEBANE	NC		07/28/2023		3,792		47			47		3,839	3,839			
100119488	GEORGETOWN	ME		07/28/2023		3,106		(81)			(81)		3,025	3,025			
100119489	TRACY	CA		07/28/2023		5,714		44			44		5,758	5,758			
100119491	PLYMOUTH	MN		07/28/2023		3,134		40			40		3,174	3,174			
100119492	ATLANTA	GA		07/28/2023		2,486		17			17		2,503	2,503			
100119493	ASTORIA	NY		07/28/2023		4,175		70			70		4,245	4,245			
100119495	VALLEJO	CA		07/28/2023		3,660		753			753		4,413	4,413			
100119496	LAWRENCEVILLE	GA		07/28/2023		2,456		(49)			(49)		2,407	2,407			
100119498	CHARLOTTE	NC		07/28/2023		17,340		(172)			(172)		17,168	17,168			
100119499	LAWRENCEVILLE	GA		07/28/2023		3,088		6			6		3,094	3,094			
100119500	PRINCETON	TX		07/28/2023		2,408		(26)			(26)		2,382	2,382			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119501	STOCKTON	CA		07/28/2023		48,389		(96)			(96)		48,293	48,293			
100119503	LAVEEN	AZ		07/28/2023		2,654		(58)			(58)		2,596	2,596			
100119505	CHARLOTTE	NC		07/28/2023		2,181		(32)			(32)		2,149	2,149			
100119506	VANCOUVER	WA		07/28/2023		3,090		(35)			(35)		3,055	3,055			
100119508	PRINCETON	TX		07/28/2023		2,679		(6)			(6)		2,673	2,673			
100119509	ANNA	TX		07/28/2023		3,084		(37)			(37)		3,047	3,047			
100119510	CHARLOTTE	NC		07/28/2023		2,418		(28)			(28)		2,390	2,390			
100119512	ANNA	TX		07/28/2023		13,804		(209)			(209)		13,595	13,595			
100119513	PRINCETON	TX		07/28/2023		2,401		(19)			(19)		2,382	2,382			
100119514	ANNA	TX		07/28/2023		15,141		(155)			(155)		14,986	14,986			
100119516	NORTH BERGEN	NJ		07/28/2023		4,643		19			19		4,662	4,662			
100119518	HOUSTON	TX		07/28/2023		2,819		20			20		2,839	2,839			
100119519	WEST COVINA	CA		07/28/2023		1,982		(44)			(44)		1,938	1,938			
100119520	FORT WALTON BEACH	FL		07/28/2023		2,486		(42)			(42)		2,444	2,444			
100119521	HOUSTON	TX		07/28/2023		2,946		(23)			(23)		2,923	2,923			
100119522	DAWSONVILLE	GA		07/28/2023		3,632		55			55		3,687	3,687			
100119524	GEORGETOWN	TX		07/28/2023		3,148		75			75		3,223	3,223			
100119526	GEORGETOWN	TX		07/28/2023		3,452		77			77		3,529	3,529			
100119527	HOLBROOK	NY		07/28/2023		5,743		41			41		5,784	5,784			
100119529	BROOMFIELD	CO		07/28/2023		4,639		(20)			(20)		4,619	4,619			
100119531	MINNEOLA	FL		07/28/2023		3,393		14			14		3,407	3,407			
100119533	SNELLVILLE	GA		07/28/2023		3,516		8			8		3,524	3,524			
100119534	CHARLOTTE	NC		07/28/2023		4,280		(41)			(41)		4,239	4,239			
100119535	MANOR	TX		07/28/2023		5,733		156			156		5,889	5,889			
100119536	MIDLOTHIAN	VA		07/28/2023		2,938		(21)			(21)		2,917	2,917			
100119537	HUMBLE	TX		07/28/2023		5,933		19			19		5,952	5,952			
100119538	LAS VEGAS	NV		07/28/2023		2,814		(10)			(10)		2,804	2,804			
100119539	TOBYHANNA	PA		07/28/2023		2,922		11			11		2,933	2,933			
100119540	BOYNTON BEACH	FL		07/28/2023		2,335		(33)			(33)		2,302	2,302			
100119541	WESTLAKE	FL		07/28/2023		11,192		117			117		11,309	11,309			
100119542	CHICAGO	IL		07/28/2023		2,165		(26)			(26)		2,139	2,139			
100119543	WEST SACRAMENTO	CA		07/28/2023		3,399		(29)			(29)		3,370	3,370			
100119545	MEBANE	NC		07/28/2023		6,090		232			232		6,322	6,322			
100119546	APEX	NC		07/28/2023		5,865		193			193		6,058	6,058			
100119547	DAWSONVILLE	GA		07/28/2023		4,249		122			122		4,371	4,371			
100119548	WESTLAKE	FL		07/28/2023		6,078		115			115		6,193	6,193			
100119550	JENSEN BEACH	FL		07/28/2023		3,498		46			46		3,544	3,544			
100119551	ZIMMERMAN	MN		07/28/2023		2,247		(21)			(21)		2,226	2,226			
100119553	PHOENIX	OR		07/28/2023		2,747		(12)			(12)		2,735	2,735			
100119556	HOBOKEN	NJ		07/28/2023		117,490		3,087			3,087		120,577	120,577			
100119557	HEERLEN	NLD		07/28/2023		2,683						172	2,855	2,950	95		95
100119558	EMMEN	NLD		07/28/2023		1,237						79	1,316	1,479	163		163
100119559	SCHIEDAM/VLAARDINGEN	NLD		07/28/2023										934	934		934
100119560	EINDHOVEN	NLD		07/28/2023										905	905		905
100119562	ROTTERDAM	NLD		07/28/2023										1,835	1,835		1,835
100119563	MAASTRICHT	NLD		07/28/2023		131,206		(380)	(380)			8,485	139,691	133,939	(6,474)	722	(5,752)
100119564	ROTTERDAM	NLD		07/28/2023		2,146						138	2,284	2,411	127		127
100119565	AMSTERDAM	NLD		07/28/2023										135	135		135
100119567	UTRECHT	NLD		07/28/2023										147	147		147
100119568	ALMERE	NLD		07/28/2023										350	350		350
100119569	ALMERE	NLD		07/28/2023		11,736						752	12,488	13,509	1,021		1,021

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119570	ALMERE	NLD		07/28/2023		2,711						174	2,885	2,973	89		89
100119571	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023										782	782		782
100119572	ROTTERDAM	NLD		07/28/2023										159	159		159
100119573	HEERLEN	NLD		07/28/2023										376	376		376
100119574	DEN HAAG	NLD		07/28/2023										391	391		391
100119576	ALMERE	NLD		07/28/2023										468	468		468
100119577	TILBURG	NLD		07/28/2023										945	945		945
100119579	ZAANDAM	NLD		07/28/2023										350	350		350
100119580	DELFT	NLD		07/28/2023		297,246						19,056	316,302	335,473	19,171		19,171
100119581	ALMERE	NLD		07/28/2023		10,392						666	11,058	11,850	792		792
100119582	GRONINGEN	NLD		07/28/2023		20,714						1,328	22,042	22,366	324		324
100119583	ROTTERDAM	NLD		07/28/2023										3,988	3,988		3,988
100119584	ROTTERDAM	NLD		07/28/2023		1,553						100	1,653	1,932	279		279
100119585	ALMERE	NLD		07/28/2023										1,203	1,203		1,203
100119588	AMSTERDAM	NLD		07/28/2023										127	127		127
100119589	HEEMSTEDE	NLD		07/28/2023										569	569		569
100119593	RIVERSIDE	CA		07/31/2023		11,493		(246)			(246)		11,247	11,247			
100119594	CORONA	CA		07/31/2023		56,664		(719)			(719)		55,945	55,945			
100119595	VISALIA	CA		07/31/2023		102,692		(2,571)			(2,571)		100,121	100,121			
100119596	SAN DIEGO	CA		07/31/2023		3,120		(61)			(61)		3,059	3,131		72	72
100119597	GARDENA	CA		07/31/2023		2,477		(24)			(24)		2,453	2,453			
100119600	UNION	OH		07/31/2023		1,109		(4)			(4)		1,105	1,105			
100119601	GAINESVILLE	FL		07/31/2023		3,352		(84)			(84)		3,268	3,268			
100119603	MIAMI	FL		07/31/2023		7,837		(202)			(202)		7,635	7,635			
100119604	GARDEN GROVE	CA		07/31/2023		10,220		(135)			(135)		10,085	10,085			
100119605	HOUSTON	TX		07/31/2023		649		(9)			(9)		640	640			
100119606	WYLIE	TX		07/31/2023		5,269		(88)			(88)		5,181	5,181			
100119607	SANTA ANA	CA		07/31/2023		4,648		(64)			(64)		4,584	4,584			
100119608	CANTON	GA		07/31/2023		4,236		(66)			(66)		4,170	4,170			
100119609	LAWRENCEVILLE	GA		07/31/2023		27,011		(606)			(606)		26,405	26,405			
100119610	LOS ANGELES	CA		07/31/2023		3,749		(102)			(102)		3,647	3,647			
100119611	SPRING	TX		07/31/2023		3,759		(27)			(27)		3,732	3,732			
100119612	SAN JOSE	CA		07/31/2023		24,363		(235)			(235)		24,128	24,128			
100119614	LONG BEACH	CA		07/31/2023		7,621		(73)			(73)		7,548	7,548			
100119615	SURPRISE	AZ		07/31/2023		2,813		(37)			(37)		2,776	2,776			
100119616	JOHNS CREEK	GA		07/31/2023		18,917		(272)			(272)		18,645	18,645			
100119617	GILROY	CA		07/31/2023		9,706		12			12		9,718	9,718			
100119619	PERRIS	CA		07/31/2023		2,767		(69)			(69)		2,698	2,698			
100119621	OCEANSIDE	CA		07/31/2023		2,555		(78)			(78)		2,477	2,477			
100119622	CORONA	CA		07/31/2023		5,434		(162)			(162)		5,272	5,272			
100119635	VENTURA	CA		08/04/2023		6,296		(114)			(114)		6,182	6,182			
100119636	PAYSON	AZ		08/04/2023		7,273		(213)			(213)		7,060	7,060			
100119637	YUMA	AZ		08/04/2023		1,903		(107)			(107)		1,796	1,796			
100119639	NEWARK	NJ		08/04/2023		4,026		(77)			(77)		3,949	3,949			
100119641	CONCORD	NC		08/04/2023		1,809		(34)			(34)		1,775	1,775			
100119642	HERRIMAN	UT		08/04/2023		3,774							3,774	3,774			
100119644	HESPERIA	CA		08/04/2023		3,361		(64)			(64)		3,297	3,297			
100119645	EAST PALO ALTO	CA		08/04/2023		6,911		(108)			(108)		6,803	6,803			
100119647	MODESTO	CA		08/04/2023		2,820		(31)			(31)		2,789	2,789			
100119648	LINDENWOLD	NJ		08/04/2023		3,239		(82)			(82)		3,157	3,157			
100119650	CORONA	CA		08/08/2023		2,084		(5)			(5)		2,079	2,079			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119660	LAS VEGAS	NV		08/08/2023		2,302		(34)			(34)		2,268	2,268			
100119661	DADE CITY	FL		08/08/2023		2,910		(53)			(53)		2,857	2,857			
100119662	FRESNO	TX		08/08/2023		2,707		(39)			(39)		2,668	2,668			
100119663	RANCHO MISSION VIEJO	CA		08/08/2023		3,809		(83)			(83)		3,726	3,726			
100119664	WEEKI WACHEE	FL		08/08/2023		4,027		(41)			(41)		3,986	3,986			
100119666	REDLANDS	CA		08/08/2023		4,045		(54)			(54)		3,991	3,991			
100119669	NEWNAN	GA		08/08/2023		984		(23)			(23)		961	961			
100119670	LANDIS	NC		08/08/2023		1,020		8			8		1,028	1,028			
100119671	PORT ORANGE	FL		08/08/2023		5,238		(96)			(96)		5,142	5,142			
100119679	BRIDGEPORT	CT		08/08/2023		5,086		(153)			(153)		4,933	4,933			
100119681	WATERBURY	CT		08/08/2023		2,747		(106)			(106)		2,641	2,641			
100119683	NEWARK	NJ		08/08/2023		4,931		(101)			(101)		4,830	4,830			
100119684	NEWARK	NJ		08/08/2023		4,821		(65)			(65)		4,756	4,756			
100119685	PORT JERVIS	NY		08/08/2023		(8,276)		(158)	(118)		(40)		(8,316)	1,964		10,280	10,280
100119686	HAMILTON TOWNSHIP	NJ		08/08/2023		2,098		(47)			(47)		2,051	2,051			
100119688	TRENTON	NJ		08/08/2023		846		(28)			(28)		818	818			
100119689	BALTIMORE	MD		08/08/2023		1,725		(45)			(45)		1,680	1,680			
100119691	CITY OF ORANGE	NJ		08/08/2023		4,101		(156)			(156)		3,945	3,945			
100119693	SOUTH FALLSBURG	NY		08/08/2023		1,107		(45)			(45)		1,062	1,062			
100119694	HARTFORD	CT		08/08/2023		1,453		(49)			(49)		1,404	1,404			
100119695	HARTFORD	CT		08/08/2023		1,588		(39)			(39)		1,549	1,549			
100119696	DOLTON	IL		08/08/2023		1,251		(31)			(31)		1,220	1,220			
100119697	MIAMI BEACH	FL		08/08/2023		3,268		(70)			(70)		3,198	3,198			
100119698	CHICAGO	IL		08/08/2023		1,971		(57)			(57)		1,914	1,914			
100119700	NEWARK	NJ		08/08/2023		4,977		(94)			(94)		4,883	4,883			
100119704	BALTIMORE	MD		08/08/2023		1,478		(29)			(29)		1,449	1,449			
100119706	BALTIMORE	MD		08/08/2023		1,384		(29)			(29)		1,355	1,355			
100119709	CHICAGO	IL		08/08/2023		2,429		(86)			(86)		2,343	2,343			
100119710	MOORESTOWN	NJ		08/08/2023		2,299		(44)			(44)		2,255	2,255			
100119711	MONROE	GA		08/08/2023		1,756		(19)			(19)		1,737	1,737			
100119712	MATTESON	IL		08/08/2023		1,110		(29)			(29)		1,081	990		(92)	(92)
100119714	TOMS RIVER	NJ		08/08/2023		3,097		(58)			(58)		3,039	3,039			
100119716	CHICAGO	IL		08/08/2023		2,377		(58)			(58)		2,319	2,319			
100119720	DETROIT	MI		08/08/2023		978		(28)			(28)		950	950			
100119721	NORTH RIDGEVILLE	OH		08/08/2023		1,483		(35)			(35)		1,448	1,448			
100119723	DETROIT	MI		08/08/2023		1,174		(28)			(28)		1,146	1,146			
100119725	GLOUCESTER CITY	NJ		08/08/2023		1,050		(28)			(28)		1,022	1,022			
100119726	BELLMAWR	NJ		08/08/2023		1,129		(25)			(25)		1,104	1,104			
100119727	ORLANDO	FL		08/08/2023		2,606		(49)			(49)		2,557	2,557			
100119729	RACINE	WI		08/08/2023		1,778		(44)			(44)		1,734	1,734			
100119730	PATERSON	NJ		08/08/2023		2,484		(122)			(122)		2,362	2,362			
100119731	STATEN ISLAND	NY		08/08/2023		7,099		(152)			(152)		6,947	6,947			
100119733	HIGHLAND PARK	MI		08/08/2023		681		(24)			(24)		657	657			
100119734	CHICAGO	IL		08/08/2023		1,993		(75)			(75)		1,918	1,918			
100119736	HIGHLAND PARK	MI		08/08/2023		(2,728)		(19)	(7)		(12)		(2,740)	422		3,162	3,162
100119737	TRENTON	NJ		08/08/2023		1,295		(46)			(46)		1,249	1,249			
100119738	CHICAGO	IL		08/08/2023		2,088		(60)			(60)		2,028	2,028			
100119739	KANSAS CITY	MO		08/08/2023		883		(15)			(15)		868	868			
100119740	BRONX	NY		08/08/2023		5,573		(232)			(232)		5,341	5,341			
100119741	PATERSON	NJ		08/08/2023		2,402		(84)			(84)		2,318	2,318			
100119742	EUCLID	OH		08/08/2023		1,263		(24)			(24)		1,239	1,239			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119744	YONKERS	NY		08/08/2023		6,410		(122)			(122)		6,288	6,288			
100119745	HYATTSVILLE	MD		08/08/2023		1,628		(31)			(31)		1,597	1,597			
100119746	BALTIMORE	MD		08/08/2023		923		(20)			(20)		903	903			
100119748	HARTFORD	CT		08/08/2023		3,184		(65)			(65)		3,119	3,119			
100119749	YONKERS	NY		08/08/2023		4,557		(49)			(49)		4,508	4,508			
100119750	EAST ORANGE	NJ		08/08/2023		3,753		(117)			(117)		3,636	3,636			
100119751	WEISER	ID		08/08/2023		(11,109)		(62)	(49)		(13)		(11,122)	1,600		12,722	12,722
100119752	MOUNT VERNON	NY		08/08/2023		5,575		(68)			(68)		5,507	5,507			
100119753	MARQUETTE	MI		08/08/2023		1,259		(36)			(36)		1,223	1,223			
100119754	VALDOSTA	GA		08/08/2023		903		(35)			(35)		868	868			
100119756	KANSAS CITY	MO		08/08/2023		1,314		(39)			(39)		1,275	1,275			
100119757	BETHANY	OK		08/08/2023		1,624		(38)			(38)		1,586	1,586			
100119758	FLORISSANT	MO		08/08/2023		872		(21)			(21)		851	851			
100119760	WILLIAMSBURG	VA		08/08/2023		1,918		(55)			(55)		1,863	1,863			
100119761	CLEVELAND	OH		08/08/2023		1,491		(22)			(22)		1,469	1,469			
100119762	MIAMI	FL		08/08/2023		3,877		(93)			(93)		3,784	3,784			
100119763	ARDMORE	PA		08/08/2023		(23,840)		(28)			(28)		(23,868)	1,465		25,333	25,333
100119764	MILLVILLE	NJ		08/08/2023		1,105		(23)			(23)		1,082	1,082			
100119765	LANSING	IL		08/08/2023		1,312		(35)			(35)		1,277	1,277			
100119766	MILLVILLE	NJ		08/08/2023		1,085		(27)			(27)		1,058	1,058			
100119768	MARKHAM	IL		08/08/2023		1,279		(35)			(35)		1,244	1,244			
100119769	BLUE ISLAND	IL		08/08/2023		1,651		(43)			(43)		1,608	1,608			
100119770	ANCHORAGE	AK		08/08/2023		3,098		(126)			(126)		2,972	2,972			
100119772	BRONX	NY		08/08/2023		3,287		(122)			(122)		3,165	3,165			
100119775	ORLANDO	FL		08/08/2023		1,976		(70)			(70)		1,906	1,906			
100119778	STONE MOUNTAIN	GA		08/08/2023		908		(34)			(34)		874	874			
100119780	LAKE PARK	GA		08/08/2023		1,369		(53)			(53)		1,316	1,316			
100119783	RACINE	WI		08/08/2023		1,017		(33)			(33)		984	984			
100119784	VINELAND	NJ		08/08/2023		1,654		(76)	(4)		(72)		1,582	2,074		492	492
100119785	VALDOSTA	GA		08/08/2023		823		(32)			(32)		791	791			
100119786	MEMPHIS	TN		08/08/2023		737		(18)			(18)		719	719			
100119788	STONE MOUNTAIN	GA		08/08/2023		1,252		(47)			(47)		1,205	1,205			
100119789	GARY	IN		08/08/2023		1,052		(28)			(28)		1,024	1,024			
100119790	ODESSA	TX		08/08/2023		(4,336)		(33)	(9)		(24)		(4,360)	1,030		5,390	5,390
100119795	BAYONNE	NJ		08/08/2023		5,787		(191)			(191)		5,596	5,596			
100119796	NORTH LAUDERDALE	FL		08/08/2023		2,889		(112)			(112)		2,777	2,777			
100119797	KANSAS CITY	MO		08/08/2023		1,253		(38)			(38)		1,215	1,215			
100119799	TRENTON	NJ		08/08/2023		1,517		(52)			(52)		1,465	1,465			
100119800	WOODRIDGE	NY		08/08/2023		1,318		(71)	(3)		(68)		1,250	1,538		289	289
100119801	BALTIMORE	MD		08/08/2023		1,432		(49)			(49)		1,383	1,383			
100119802	POUGHKEEPSIE	NY		08/08/2023		2,234		(55)			(55)		2,179	2,179			
100119803	NEW ORLEANS	LA		08/08/2023		1,753		1			1		1,754	1,754			
100119804	LOCUST GROVE	GA		08/08/2023		2,081		(63)			(63)		2,018	2,018			
100119806	SUFFOLK	VA		08/08/2023		1,600		(51)			(51)		1,549	1,549			
100119807	NYACK	NY		08/08/2023		4,512		(212)			(212)		4,300	4,300			
100119808	EAST CHICAGO	IN		08/08/2023		2,055		(39)			(39)		2,016	2,016			
100119809	PORTSMOUTH	VA		08/08/2023		2,165		(59)			(59)		2,106	2,106			
100119810	BRENTWOOD	NY		08/08/2023		4,626		(139)			(139)		4,487	4,487			
100119811	BALTIMORE	MD		08/08/2023		1,465		(28)			(28)		1,437	1,437			
100119812	THE BRONX	NY		08/08/2023		6,798		(248)			(248)		6,550	6,550			
100119814	CHICAGO	IL		08/08/2023		3,374		35			35		3,409	3,409			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119815	BALTIMORE	MD		08/08/2023		1,283		(24)			(24)		1,259	1,259			
100119816	MIDLAND	TX		08/08/2023		1,404		(26)			(26)		1,378	1,378			
100119817	HAZEL CREST	IL		08/08/2023		1,517		(50)			(50)		1,467	1,467			
100119818	ODESSA	TX		08/08/2023		1,102		(21)			(21)		1,081	1,081			
100119820	ST. CLOUD	FL		08/08/2023		2,390		(72)	(1)		(71)		2,319	2,465		147	147
100119821	WINTER HAVEN	FL		08/08/2023		1,263		(44)			(44)		1,219	1,219			
100119822	BAY SHORE	NY		08/08/2023		3,812		(124)			(124)		3,688	3,688			
100119825	ORLANDO	FL		08/08/2023		3,050		(63)			(63)		2,987	2,987			
100119826	DECATUR	GA		08/08/2023		2,758		(83)			(83)		2,675	2,675			
100119828	MANVILLE	NJ		08/08/2023		2,967		(32)			(32)		2,935	2,935			
100119829	INDEPENDENCE	MO		08/08/2023		1,132		(17)			(17)		1,115	1,115			
100119830	GARY	IN		08/08/2023		1,001		(16)			(16)		985	985			
100119831	CEDARVILLE	NJ		08/08/2023		2,130		(81)			(81)		2,049	2,049			
100119832	ISHPEMING	MI		08/08/2023		638		(19)			(19)		619	619			
100119833	KANSAS CITY	MO		08/08/2023		1,675		(34)			(34)		1,641	1,641			
100119834	WYANDANCH	NY		08/08/2023		3,085		(76)			(76)		3,009	3,009			
100119835	GARY	IN		08/08/2023		868		(18)			(18)		850	850			
100119836	SPRING VALLEY	NY		08/08/2023		4,204		(203)			(203)		4,001	4,001			
100119837	COLLEGE PARK	MD		08/08/2023		3,788		(78)			(78)		3,710	3,710			
100119840	LINCOLNSHIRE	IL		08/08/2023		3,547		(67)			(67)		3,480	3,480			
100119841	JONESBORO	GA		08/08/2023		1,534		(59)			(59)		1,475	1,475			
100119844	ENGLEWOOD	NJ		08/08/2023		4,856		(76)			(76)		4,780	4,780			
100119846	SYRACUSE	NY		08/08/2023		8,592		(247)			(247)		8,345	8,345			
100119847	ROCHESTER	NY		08/08/2023		1,363		(52)			(52)		1,311	1,311			
100119848	ST. PETERSBURG	FL		08/08/2023		548		(14)			(14)		534	534			
100119850	HUGHSON	CA		08/10/2023		42,904		(1,111)			(1,111)		41,793	41,793			
100119851	GARDENA	CA		08/10/2023		6,477		(128)			(128)		6,349	6,349			
100119852	LAS VEGAS	NV		08/10/2023		3,452		(1)			(1)		3,451	3,451			
100119853	DELRAY BEACH	FL		08/10/2023		1,681		(30)			(30)		1,651	1,651			
100119855	VALENCIA	CA		08/10/2023		21,588		(134)			(134)		21,454	21,454			
100119857	MYRTLE BEACH	SC		08/10/2023		1,470		(51)			(51)		1,419	1,419			
100119862	SAN ANTONIO	TX		08/10/2023		1,031		(69)			(69)		962	962			
100119863	HAMPTON	VA		08/10/2023		1,369		(46)			(46)		1,323	1,323			
100119864	HAMPTON	VA		08/10/2023		1,353		(47)			(47)		1,306	1,306			
100119865	PALM DESERT	CA		08/10/2023		3,222		(14)			(14)		3,208	3,208			
100119866	BLYTHE	CA		08/10/2023		942		(15)			(15)		927	927			
100119868	NEW ORLEANS	LA		08/10/2023		21,621		181			181		21,802	21,802			
100119871	SAINT CLOUD	FL		08/10/2023		4,655		(113)			(113)		4,542	4,542			
100119872	MIAMI BEACH	FL		08/10/2023		4,169		(178)			(178)		3,991	3,991			
100119873	SUMMERTOWN	TN		08/10/2023		1,958		(93)			(93)		1,865	1,865			
100119874	SEATTLE	WA		08/10/2023		88,194		(2,644)			(2,644)		85,550	85,550			
100119875	DAVIE	FL		08/10/2023		3,398		(55)			(55)		3,343	3,343			
100119876	ENTERPRISE	AL		08/10/2023		1,004		(30)			(30)		974	974			
100119877	VALLEY CENTER	KS		08/10/2023		4,422		28			28		4,450	4,450			
100119879	AVENTURA	FL		08/10/2023		2,228		(50)			(50)		2,178	2,178			
100119880	TAMPA	FL		08/10/2023		2,929		(85)			(85)		2,844	2,844			
100119881	LAKE ZURICH	IL		08/10/2023		1,468		(107)			(107)		1,361	1,361			
100119883	SAN JOSE	CA		08/10/2023		7,958		(128)			(128)		7,830	7,830			
100119884	MIAMI	FL		08/10/2023		3,470		24			24		3,494	3,494			
100119885	EAST ELMHURST	NY		08/10/2023		3,669		(230)			(230)		3,439	3,439			
100119886	JOLIET	IL		08/10/2023		4,032		53			53		4,085	4,085			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119887	WAYNESVILLE	OH		08/10/2023		1,638		(81)			(81)		1,557	1,557			
100119889	PARKER	CO		08/10/2023		26,911		(76)			(76)		26,835	26,835			
100119892	DEARBORN HTS	MI		08/10/2023		1,340		(53)			(53)		1,287	1,287			
100119894	FALLS CHURCH	VA		08/10/2023		1,878		(62)			(62)		1,816	1,816			
100119895	EAGLE	CO		08/10/2023		10,222		(97)			(97)		10,125	10,125			
100119899	LITTLE RIVER	SC		08/10/2023		2,209		(23)			(23)		2,186	2,186			
100119901	KISSIMMEE	FL		08/10/2023		2,313		(43)			(43)		2,270	2,270			
100119903	CONROE	TX		08/10/2023		1,839		(172)			(172)		1,667	1,667			
100119904	SAN TAN VALLEY	AZ		08/10/2023		2,337		(126)			(126)		2,211	2,211			
100119906	RIVERSIDE	CA		08/10/2023		6,750		(44)			(44)		6,706	6,706			
100119907	ST PETE BEACH	FL		08/10/2023		1,870		(40)			(40)		1,830	1,830			
100119909	ARVADA	CO		08/10/2023		3,831		(120)			(120)		3,711	3,711			
100119910	GREENVILLE	SC		08/10/2023		168,395		(4,181)			(4,181)		164,214	164,214			
100119911	TEMPE	AZ		08/10/2023		2,258		(113)			(113)		2,145	2,145			
100119912	DEERFIELD BEACH	FL		08/10/2023		9,263		59			59		9,322	9,322			
100119913	PEMBROKE	MA		08/10/2023		4,435		(107)			(107)		4,328	4,328			
100119914	TRACY	CA		08/10/2023		5,914		(99)			(99)		5,815	5,815			
100119917	DALLAS	TX		08/10/2023		21,005		(395)			(395)		20,610	20,610			
100119926	MIDDLE RIVER	MD		08/10/2023		1,957		(21)			(21)		1,936	1,936			
100119927	FRANKLIN SQUARE	NY		08/10/2023		1,075		(6)			(6)		1,069	1,069			
100119932	TACOMA	WA		08/10/2023		6,485		(199)			(199)		6,286	6,286			
100119933	LAS VEGAS	NV		08/10/2023		2,768		(94)			(94)		2,674	2,674			
100119934	RIVERSIDE	CA		08/10/2023		7,010		(102)			(102)		6,908	6,908			
100119935	GERMANTOWN	MD		08/10/2023		2,536		(45)			(45)		2,491	2,491			
100119936	CREAM RIDGE	NJ		08/10/2023		2,835		(35)			(35)		2,800	2,800			
100119937	CLOVIS	CA		08/10/2023		3,149		(43)			(43)		3,106	3,106			
100119938	MACUNGIE	PA		08/10/2023		64,147		(1,352)			(1,352)		62,795	62,795			
100119939	LAKE BUTLER	FL		08/10/2023		2,468		(71)			(71)		2,397	2,397			
100119941	ATLANTA	GA		08/10/2023		4,794		(98)			(98)		4,696	4,696			
100119942	AKRON	OH		08/10/2023		1,441		(16)			(16)		1,425	1,425			
100119944	MIAMI	FL		08/10/2023		1,281		(35)			(35)		1,246	1,246			
100119947	CHULA VISTA	CA		08/11/2023		6,251		(72)			(72)		6,179	6,179			
100119949	HAM LAKE	MN		08/11/2023		9,080		(32)			(32)		9,048	9,048			
100119950	ST SIMONS ISLAND	GA		08/11/2023		2,963		(14)			(14)		2,949	2,949			
100119951	CONCORD	CA		08/11/2023		6,712		(23)			(23)		6,689	6,689			
100119953	SANTA ROSA	CA		08/11/2023		3,023		22			22		3,045	3,045			
100119954	KIRKLAND	WA		08/11/2023		5,974		66			66		6,040	6,040			
100119955	CONYERS	GA		08/11/2023		4,799		46			46		4,845	4,845			
100119956	HENDERSON	NV		08/11/2023		3,353		88			88		3,441	3,441			
100119957	SANTA ANA	CA		08/11/2023		6,786		34			34		6,820	6,820			
100119958	N HOLLYWOOD	CA		08/11/2023		5,975		66			66		6,041	6,041			
100119959	YUMA	AZ		08/11/2023		2,883		(18)			(18)		2,865	2,865			
100119962	NORTH WILDWOOD	NJ		08/11/2023		4,448		(94)			(94)		4,354	4,354			
100119963	NASHVILLE	TN		08/11/2023		2,918		32			32		2,950	2,950			
100119964	COMPTON	CA		08/11/2023		5,072		(90)			(90)		4,982	4,982			
100119965	ALLEN	TX		08/11/2023		3,701		(36)			(36)		3,665	3,665			
100119966	LARGO	FL		08/11/2023		4,593		(43)			(43)		4,550	4,550			
100119968	MANASSAS	VA		08/11/2023		3,626		(28)			(28)		3,598	3,598			
100119969	BOISE	ID		08/11/2023		5,550		4			4		5,554	5,554			
100119970	CHARLOTTE	NC		08/11/2023		3,078		(1)			(1)		3,077	3,077			
100119971	SMYRNA	GA		08/11/2023		235,013		(3,552)			(3,552)		231,461	231,461			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119972	ST SIMONS ISLAND	GA		08/11/2023		4,370		9			9		4,379	4,379			
100119973	DALLAS	TX		08/11/2023		6,157		43			43		6,200	6,200			
100119974	MAGNA	UT		08/11/2023		2,739		(39)			(39)		2,700	2,700			
100119975	LA QUINTA	CA		08/11/2023		8,123		(62)			(62)		8,061	8,061			
100119976	GULF BREEZE	FL		08/11/2023		2,718		(6)			(6)		2,712	2,712			
100119977	DENVER	NC		08/11/2023		6,459		32			32		6,491	6,491			
100119978	DUCK	NC		08/11/2023		8,074		(23)			(23)		8,051	8,051			
100119979	DESERT HOT SPRINGS	CA		08/11/2023		5,479		(29)			(29)		5,450	5,450			
100119980	CROFTON	MD		08/11/2023		4,010		13			13		4,023	4,023			
100119981	NORTH WALES	PA		08/11/2023		2,785		27			27		2,812	2,812			
100119982	CHARLOTTE	NC		08/11/2023		4,549		21			21		4,570	4,570			
100119983	BLUE RIDGE	GA		08/11/2023		6,036		32			32		6,068	6,068			
100119984	WAKE FOREST	NC		08/11/2023		3,469		53			53		3,522	3,522			
100119985	CINCINNATI	OH		08/11/2023		3,294		(8)			(8)		3,286	3,286			
100119986	LAKE WALES	FL		08/11/2023		3,567		57			57		3,624	3,624			
100119987	SPOKANE	WA		08/11/2023		3,838		64			64		3,902	3,902			
100119988	JUPITER	FL		08/11/2023		4,113		(74)			(74)		4,039	4,039			
100119989	PROVIDENCE	RI		08/11/2023		3,864		(49)			(49)		3,815	3,815			
100119990	LANCASTER	MA		08/11/2023		2,951		(31)			(31)		2,920	2,920			
100119991	WOODBRIDGE	VA		08/11/2023		4,118		(50)			(50)		4,068	4,068			
100119992	ORLANDO	FL		08/11/2023		4,074		7			7		4,081	4,081			
100119993	YAKIMA	WA		08/11/2023		3,120		10			10		3,130	3,130			
100119994	PITTSBURGH	PA		08/11/2023		3,191		72			72		3,263	3,263			
100119995	ROCKLIN	CA		08/11/2023		5,159		(86)			(86)		5,073	5,073			
100119996	HENDERSON	NV		08/11/2023		5,247		(31)			(31)		5,216	5,216			
100119997	SUMMERVILLE	SC		08/11/2023		2,431		(63)			(63)		2,368	2,368			
100119998	LAKE GENEVA	WI		08/11/2023		4,141		(32)			(32)		4,109	4,109			
100119999	LAS VEGAS	NV		08/11/2023		3,022		22			22		3,044	3,044			
100120000	ITHACA	NY		08/11/2023		33,730		314			314		34,044	34,044			
100120002	MANHATTAN	KS		08/11/2023		3,540		(23)			(23)		3,517	3,517			
100120003	SHORELINE	WA		08/11/2023		9,409		11			11		9,420	9,420			
100120005	HERMITAGE	TN		08/11/2023		3,053		(67)			(67)		2,986	2,986			
100120006	FONTANA	CA		08/11/2023		12,897		539			539		13,436	13,436			
100120008	NASHVILLE	TN		08/11/2023		4,638		4			4		4,642	4,642			
100120009	NORTH LAS VEGAS	NV		08/11/2023		8,202		185			185		8,387	8,387			
100120010	PENSACOLA	FL		08/11/2023		7,239		(105)			(105)		7,134	7,134			
100120011	NEW BRAUNFELS	TX		08/11/2023		3,785		(24)			(24)		3,761	3,761			
100120012	SOUTHAMPTON	PA		08/11/2023		4,360		13			13		4,373	4,373			
100120013	HOWELL	NJ		08/11/2023		12,331		(107)			(107)		12,224	12,224			
100120014	BLOOMINGDALE	GA		08/11/2023		3,343		144			144		3,487	3,487			
100120015	LEWISVILLE	TX		08/11/2023		4,486		(12)			(12)		4,474	4,474			
100120016	MCKINNEY	TX		08/11/2023		3,607		(44)			(44)		3,563	3,563			
100120017	AUSTIN	AR		08/11/2023		3,430		(45)			(45)		3,385	3,385			
100120018	ESTES PARK	CO		08/11/2023		5,148		(69)			(69)		5,079	5,079			
100120020	NAPLES	FL		08/11/2023		(14,688)		(17)			(17)		(14,705)	(14,705)			
100120022	LAKEWOOD	NJ		08/11/2023		4,712		(21)			(21)		4,691	4,691			
100120023	DAVENPORT	FL		08/11/2023		1,019		1			1		1,020	1,020			
100120024	STOCKTON	CA		08/11/2023		3,336		(57)			(57)		3,279	3,279			
100120025	TEANECK	NJ		08/11/2023		5,375		(36)			(36)		5,339	5,339			
100120027	EUREKA	CA		08/11/2023		3,220		13			13		3,233	3,233			
100120029	LEHIGH ACRES	FL		08/11/2023		2,865		12			12		2,877	2,877			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120030	CAPE CORAL	FL		08/11/2023		2,415		(56)			(56)		2,359	2,359			
100120032	FRESNO	CA		08/11/2023		3,980		(52)			(52)		3,928	3,928			
100120033	LEHIGH ACRES	FL		08/11/2023		2,820		12			12		2,832	2,832			
100120034	RICHMOND	VA		08/11/2023		2,777		(71)			(71)		2,706	2,706			
100120035	LEHIGH ACRES	FL		08/11/2023		2,865		12			12		2,877	2,877			
100120036	CLINTON	CT		08/11/2023		7,962		(73)			(73)		7,889	7,889			
100120037	BRASELTON	GA		08/11/2023		3,978		235			235		4,213	4,213			
100120038	MIDLAND	TX		08/11/2023		3,564		(36)			(36)		3,528	3,528			
100120039	EAST RUTHERFORD	NJ		08/11/2023		11,522		76			76		11,598	11,598			
100120040	AUSTIN	TX		08/11/2023		5,003		306			306		5,309	5,309			
100120042	MADISON	AL		08/11/2023		3,594		269			269		3,863	3,863			
100120043	CLEARWATER	FL		08/11/2023		3,320		37			37		3,357	3,357			
100120045	SURFSIDE BEACH	SC		08/11/2023		2,627		(51)			(51)		2,576	2,576			
100120046	SIDNEY	OH		08/11/2023		4,275		(24)			(24)		4,251	4,251			
100120047	FREDERICKSBURG	TX		08/11/2023		7,059		(92)			(92)		6,967	6,967			
100120048	HARTFORD	CT		08/11/2023		2,532		(46)			(46)		2,486	2,486			
100120049	RICHMOND	TX		08/11/2023		24,010		673			673		24,683	24,683			
100120050	PRIOR LAKE	MN		08/11/2023		2,395		(41)			(41)		2,354	2,354			
100120051	CASTLE ROCK	CO		08/11/2023		3,208		37			37		3,245	3,245			
100120052	PHOENIX	AZ		08/11/2023		2,523		(28)			(28)		2,495	2,495			
100120053	BOISE	ID		08/11/2023		2,470		(19)			(19)		2,451	2,451			
100120056	JACKSON	NJ		08/11/2023		4,202		(21)			(21)		4,181	4,181			
100120057	CHANDLER	AZ		08/11/2023		4,502		(13)			(13)		4,489	4,489			
100120058	GILBERT	AZ		08/11/2023		3,922		26			26		3,948	3,948			
100120059	PHOENIX	AZ		08/11/2023		2,421		7			7		2,428	2,428			
100120060	DURHAM	NC		08/11/2023		6,455		101			101		6,556	6,556			
100120061	TORRANCE	CA		08/11/2023		132,001		(421)			(421)		131,580	131,580			
100120062	PARRISH	FL		08/11/2023		3,496		23			23		3,519	3,519			
100120063	DENVER	CO		08/11/2023		97,405		(539)			(539)		96,866	96,866			
100120064	PHOENIX	AZ		08/11/2023		2,338		7			7		2,345	2,345			
100120065	TEMPE	AZ		08/11/2023		3,239		(66)			(66)		3,173	3,173			
100120066	MIDDLETON	WI		08/11/2023		3,131		43			43		3,174	3,174			
100120067	SEVIERVILLE	TN		08/11/2023		6,177		(82)			(82)		6,095	6,095			
100120068	DAYTONA BEACH SHORES	FL		08/11/2023		4,638		6			6		4,644	4,644			
100120070	SARASOTA	FL		08/11/2023		3,303		(3)			(3)		3,300	3,300			
100120071	DURHAM	NC		08/11/2023		240,827		(2,960)	36		(2,996)		237,831	237,622		(209)	(209)
100120072	ASTON	PA		08/11/2023		2,781		(17)			(17)		2,764	2,764			
100120073	HERRIMAN	UT		08/11/2023		26,070		647			647		26,717	26,717			
100120074	FRISCO	TX		08/11/2023		3,807		(34)			(34)		3,773	3,773			
100120075	PATERSON	NJ		08/11/2023		4,098		(1)			(1)		4,097	4,097			
100120076	KISSIMMEE	FL		08/11/2023		3,717		(78)			(78)		3,639	3,639			
100120077	GULF SHORES	AL		08/11/2023		3,464		222			222		3,686	3,686			
100120078	NEW BRAUNFELS	TX		08/11/2023		2,695		14			14		2,709	2,709			
100120080	WOODBRIDGE	NJ		08/11/2023		29,536		(91)			(91)		29,445	29,445			
100120081	HERRIMAN	UT		08/11/2023		5,114		147			147		5,261	5,261			
100120082	MESQUITE	TX		08/11/2023		5,476		(41)			(41)		5,435	5,435			
100120083	POCONO LAKE	PA		08/11/2023		2,542		(47)			(47)		2,495	2,495			
100120084	ROSEVILLE	MN		08/11/2023		2,320		(30)			(30)		2,290	2,290			
100120086	AUSTIN	TX		08/11/2023		7,966		(144)			(144)		7,822	7,822			
100120087	KISSIMMEE	FL		08/11/2023		5,164		(71)			(71)		5,093	5,093			
100120089	WELLINGTON	FL		08/11/2023		2,961		26			26		2,987	2,987			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120090	MIAMI	FL		08/11/2023		14,997		(154)			(154)		14,843	14,843			
100120091	VANCOUVER	WA		08/11/2023		(6,686)		2			2		(6,684)	(6,684)			
100120094	PICKERINGTON	OH		08/11/2023		4,475		(45)			(45)		4,430	4,430			
100120095	ANCHORAGE	AK		08/11/2023		2,518		(35)			(35)		2,483	2,483			
100120096	LACKAWAXEN	PA		08/11/2023		3,744		(43)			(43)		3,701	3,701			
100120097	WORCESTER	MA		08/11/2023		2,826		(24)			(24)		2,802	2,802			
100120101	WELLFORD	SC		08/11/2023		2,454		5			5		2,459	2,459			
100120103	PARAMUS	NJ		08/11/2023		6,878		7			7		6,885	6,885			
100120104	LITTLE ELM	TX		08/11/2023		3,197		(20)			(20)		3,177	3,177			
100120105	JERSEY CITY	NJ		08/11/2023		4,937		(84)			(84)		4,853	4,853			
100120106	HOUSTON	TX		08/11/2023		2,960		(17)			(17)		2,943	2,943			
100120107	BLACK DIAMOND	WA		08/11/2023		3,188		(62)			(62)		3,126	3,126			
100120108	TAKOMA PARK	MD		08/11/2023		2,676		(38)			(38)		2,638	2,638			
100120109	SAINT AUGUSTINE	FL		08/11/2023		56,572		(727)			(727)		55,845	55,845			
100120110	FORT WORTH	TX		08/11/2023		3,605		205			205		3,810	3,810			
100120111	AZLE	TX		08/11/2023		3,434		195			195		3,629	3,629			
100120113	SHERMAN	TX		08/11/2023		2,977		80			80		3,057	3,057			
100120114	DAPHNE	AL		08/11/2023		3,018		116			116		3,134	3,134			
100120115	ROSHARON	TX		08/11/2023		3,344		221			221		3,565	3,565			
100120116	SALT LAKE CITY	UT		08/11/2023		7,186		(77)			(77)		7,109	7,109			
100120117	CHARLOTTE	NC		08/11/2023		3,624		(11)			(11)		3,613	3,613			
100120119	PORT ARANSAS	TX		08/11/2023		3,633		14			14		3,647	3,647			
100120120	FORT WORTH	TX		08/11/2023		3,598		235			235		3,833	3,833			
100120122	MONROE	NC		08/11/2023		2,441		(60)			(60)		2,381	2,381			
100120123	PATERSON	NJ		08/11/2023		3,105		(18)			(18)		3,087	3,087			
100120124	TOMS RIVER	NJ		08/11/2023		4,314		(21)			(21)		4,293	4,293			
100120125	CALDWELL	ID		08/11/2023		3,224		(10)			(10)		3,214	3,214			
100120126	CHANDLER	AZ		08/11/2023		4,170		(2)			(2)		4,168	4,168			
100120127	REDDING	CA		08/11/2023		3,607		(37)			(37)		3,570	3,570			
100120128	DENTON	TX		08/11/2023		5,393		(92)			(92)		5,301	5,301			
100120129	DAWSONVILLE	GA		08/11/2023		2,584		(33)			(33)		2,551	2,551			
100120131	LAKE LURE	NC		08/11/2023		7,885		(54)			(54)		7,831	7,831			
100120132	SCOTTSDALE	AZ		08/11/2023		7,172		(134)			(134)		7,038	7,038			
100120133	CHESAPEAKE	VA		08/11/2023		3,123		(40)			(40)		3,083	3,083			
100120134	SMITHFIELD	NC		08/11/2023		3,379		(65)			(65)		3,314	3,314			
100120138	PARRISH	FL		08/11/2023		4,984		100			100		5,084	5,084			
100120139	BOTHELL	WA		08/11/2023		5,957		108			108		6,065	6,065			
100120140	MANCHESTER	NJ		08/11/2023		7,023		(29)			(29)		6,994	6,994			
100120143	SAINT AUGUSTINE	FL		08/11/2023		4,209		(114)			(114)		4,095	4,095			
100120144	DEARBORN	MI		08/11/2023		3,016		(134)			(134)		2,882	2,882			
100120145	JAMUL	CA		08/11/2023		9,961		(92)			(92)		9,869	9,869			
100120148	DESTIN	FL		08/11/2023		2,469		(170)			(170)		2,299	2,299			
100120149	GRAND PRAIRIE	TX		08/11/2023		31,214		(2,341)			(2,341)		28,873	28,873			
100120153	WOODBURN	OR		08/11/2023		2,046		(152)			(152)		1,894	1,894			
100120157	CORONA	CA		08/14/2023		10,142		(122)			(122)		10,020	10,020			
100120160	ROCKVILLE	MD		08/14/2023		27,005		(370)			(370)		26,635	26,635			
100120162	SHERMAN OAKS	CA		08/14/2023		3,182		(65)			(65)		3,117	3,117			
100120166	FORT MYERS	FL		08/14/2023		2,852		(108)			(108)		2,744	2,744			
100120170	DAYTON	KY		08/14/2023		723		(12)			(12)		711	711			
100120171	ROANOKE	VA		08/14/2023		1,056		(35)			(35)		1,021	1,021			
100120190	LAS VEGAS	NV		08/18/2023		7,069		(241)			(241)		6,828	6,828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120191	MIRAMAR	FL		08/18/2023		8,722		(289)			(289)		8,433	8,433			
100120192	SANTA CLARITA	CA		08/18/2023		133,651		(1,968)			(1,968)		131,683	131,683			
100120193	HOMESTEAD	FL		08/18/2023		3,037		(83)			(83)		2,954	2,954			
100120194	DAVIE	FL		08/18/2023		350,630		(9,890)			(9,890)		340,740	340,740			
100120195	DORAL	FL		08/18/2023		1,151		(25)			(25)		1,126	1,126			
100120196	SYLMAR	CA		08/18/2023		3,513		(55)			(55)		3,458	3,458			
100120198	GUSTINE	CA		08/18/2023		2,653		(67)			(67)		2,586	2,586			
100120202	BROOKLYN	NY		08/18/2023		9,742		(136)			(136)		9,606	9,606			
100120203	SOUTHINGTON	CT		08/18/2023		1,717		(34)			(34)		1,683	1,683			
100120205	BROCKTON	MA		08/18/2023		2,810		(50)			(50)		2,760	2,760			
100120206	LEWISVILLE	NC		08/18/2023		9,321		(278)			(278)		9,043	9,043			
100120207	WHITESTONE	NY		08/18/2023		16,163		(338)			(338)		15,825	15,825			
100120209	MAPLEWOOD	NJ		08/18/2023		4,913		(100)			(100)		4,813	4,813			
100120211	LARGO	FL		08/18/2023		2,935		(91)			(91)		2,844	2,844			
100120212	LAS VEGAS	NV		08/18/2023		3,875		(84)			(84)		3,791	3,791			
100120213	SANDSTON	VA		08/18/2023		1,756		(12)			(12)		1,744	1,744			
100120215	LOS ANGELES	CA		08/18/2023		1,044		(17)			(17)		1,027	1,027			
100120216	LEESBURG	FL		08/18/2023		3,552		(40)			(40)		3,512	3,512			
100120217	BROOKLYN	NY		08/18/2023		20,808		(496)			(496)		20,312	20,312			
100120218	PORT SAINT LUCIE	FL		08/18/2023		92		(2)			(2)		90	90			
100120219	PEACHTREE CITY	GA		08/18/2023		21,963		(452)			(452)		21,511	21,511			
100120220	NORTH HALEDON	NJ		08/18/2023		3,182		(92)			(92)		3,090	3,090			
100120223	ROCKPORT	TX		08/18/2023		3,324		(121)			(121)		3,203	3,203			
100120224	DES PLAINES	IL		08/18/2023		3,936		(148)			(148)		3,788	3,788			
100120227	CAMBRIDGE	MA		08/18/2023		15,507		(333)			(333)		15,174	15,174			
100120228	HARTWELL	GA		08/18/2023		6,192		(136)			(136)		6,056	6,056			
100120230	DEBARY	FL		08/18/2023		113,934		(3,234)			(3,234)		110,700	110,700			
100120231	NORTH HUNTINGDON	PA		08/18/2023		2,646		(60)			(60)		2,586	2,586			
100120232	NEW ORLEANS	LA		08/18/2023		1,842		(19)			(19)		1,823	1,823			
100120233	FORT LAUDERDALE	FL		08/18/2023		2,332		(70)			(70)		2,262	2,262			
100120235	SAN JOSE	CA		08/18/2023		8,756		64			64		8,820	8,820			
100120236	SUFFERN	NY		08/18/2023		15,746		(189)			(189)		15,557	15,557			
100120239	DECATUR	AL		08/18/2023		1,282		(21)			(21)		1,261	1,261			
100120241	ALBUQUERQUE	NM		08/18/2023		1,167		(24)			(24)		1,143	1,143			
100120242	HOUSTON	TX		08/18/2023		1,551		(28)			(28)		1,523	1,523			
100120246	MOUNT PLEASANT	UT		08/18/2023		1,631		(16)			(16)		1,615	1,615			
100120247	MIAMI	FL		08/18/2023		3,718		(54)			(54)		3,664	3,664			
100120248	FORT COLLINS	CO		08/18/2023		22,994		(663)			(663)		22,331	22,331			
100120253	SCHENECTADY	NY		08/18/2023		1,052		(14)			(14)		1,038	1,038			
100120254	BALTIMORE	MD		08/18/2023		1,033		(23)			(23)		1,010	1,010			
100120255	NEW ORLEANS	LA		08/18/2023		1,520		(32)			(32)		1,488	1,488			
100120257	SCOTTSDALE	AZ		08/18/2023		5,047		(120)			(120)		4,927	4,927			
100120258	WINCHESTER	VA		08/18/2023		5,378		(122)			(122)		5,256	5,256			
100120259	PEMBROKE PINES	FL		08/18/2023		1,768		(31)			(31)		1,737	1,737			
100120260	CLARKSVILLE	TN		08/18/2023		2,312		(58)			(58)		2,254	2,254			
100120263	BOTHELL	WA		08/18/2023		35,288		(920)			(920)		34,368	34,368			
100120265	MORRISON	CO		08/18/2023		6,515		(210)			(210)		6,305	6,305			
100120266	CHATTANOOGA	TN		08/18/2023		2,989		(47)			(47)		2,942	2,942			
100120267	CHATHAM TWSP	NJ		08/18/2023		6,124		(81)			(81)		6,043	6,043			
100120268	APPLE VALLEY	CA		08/18/2023		6,961		(141)			(141)		6,820	6,820			
100120269	COACHELLA	CA		08/18/2023		4,544		(94)			(94)		4,450	4,450			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120271	BROOKLYN	NY		08/18/2023		6,918		(195)			(195)		6,723	6,723			
100120274	CHICAGO	IL		08/18/2023		7,137		5			5		7,142	7,142			
100120275	SOUTH SAN FRANCISCO	CA		08/18/2023		9,586		(284)			(284)		9,302	9,302			
100120277	COOPER CITY	FL		08/18/2023		1,144		(35)			(35)		1,109	1,109			
100120278	DANVILLE	CA		08/18/2023		18,768		(447)			(447)		18,321	18,321			
100120279	LEHIGH ACRES	FL		08/18/2023		2,787		(58)			(58)		2,729	2,729			
100120280	MIAMI	FL		08/18/2023		5,317		(35)			(35)		5,282	5,282			
100120281	RIVERSIDE	CA		08/18/2023		4,162		(82)			(82)		4,080	4,080			
100120283	ATLANTA	GA		08/18/2023		1,941		(44)			(44)		1,897	1,897			
100120286	MIAMI	FL		08/18/2023		3,797		(14)			(14)		3,783	3,783			
100120288	CONWAY	SC		08/18/2023		8,121		(4)			(4)		8,117	8,117			
100120289	STATESBORO	GA		08/18/2023		2,921		(81)			(81)		2,840	2,840			
100120290	LAKE WORTH	TX		08/18/2023		1,882		(8)			(8)		1,874	1,874			
100120291	MANSFIELD	TX		08/18/2023		12,877		(267)			(267)		12,610	12,610			
100120293	DENVER	CO		08/18/2023		2,793		(50)			(50)		2,743	2,743			
100120294	LAUDERDALE	FL		08/18/2023		3,160		12			12		3,172	3,172			
100120296	CLARKSTON	MI		08/18/2023		104,248		(716)			(716)		103,532	103,532			
100120297	STONINGTON	CT		08/18/2023		5,735		(7)			(7)		5,728	5,728			
100120303	ASHLAND	MA		08/18/2023		4,753		(46)			(46)		4,707	4,707			
100120305	PALM DESERT	CA		08/18/2023		4,852		(52)			(52)		4,800	4,800			
100120306	AUSTIN	TX		08/18/2023		2,568		(88)			(88)		2,480	2,480			
100120307	MOBILE	AL		08/18/2023		2,171		(35)			(35)		2,136	2,136			
100120308	MONROEVILLE	PA		08/18/2023		2,750		(98)			(98)		2,652	2,652			
100120309	REHOBOTH BEACH	DE		08/18/2023		2,716		(10)			(10)		2,706	2,706			
100120311	RIVERDALE	GA		08/18/2023		3,287		(25)			(25)		3,262	3,262			
100120312	DELRAY BEACH	FL		08/18/2023		13,264		(128)			(128)		13,136	13,136			
100120313	CORAL GABLES	FL		08/18/2023		25,181		(540)			(540)		24,641	24,641			
100120315	MORROW	GA		08/18/2023		1,844		(3)			(3)		1,841	1,841			
100120317	BRUNSWICK	GA		08/18/2023		7,012		(142)			(142)		6,870	6,870			
100120318	RICHARDSON	TX		08/18/2023		3,097		(102)			(102)		2,995	2,995			
100120319	MORGANTON	GA		08/18/2023		17,530		(190)			(190)		17,340	17,340			
100120321	FAIRFIELD	CA		08/18/2023		6,388		(137)			(137)		6,251	6,251			
100120324	DELAND	FL		08/18/2023		1,816		(33)			(33)		1,783	1,783			
100120327	LONGMONT	CO		08/18/2023		3,040		(44)			(44)		2,996	2,996			
100120329	CORONA	CA		08/18/2023		8,337		(139)			(139)		8,198	8,198			
100120331	WARNER ROBINS	GA		08/18/2023		2,297		(22)			(22)		2,275	2,275			
100120332	CASSELBERRY	FL		08/18/2023		16,246		(137)			(137)		16,109	16,109			
100120333	SAN DIEGO	CA		08/18/2023		4,908		(99)			(99)		4,809	4,809			
100120334	TORRANCE	CA		08/18/2023		15,010		(181)			(181)		14,829	14,829			
100120336	BRACEY	VA		08/18/2023		5,816		(239)			(239)		5,577	5,577			
100120338	NORTH CHARLESTON	SC		08/18/2023		1,288		(39)			(39)		1,249	1,249			
100120339	BRANDON	FL		08/18/2023		1,749		(31)			(31)		1,718	1,718			
100120342	ELOY	AZ		08/18/2023		1,827		(9)			(9)		1,818	1,818			
100120343	NORTH CHARLESTON	SC		08/18/2023		1,155		(33)			(33)		1,122	1,122			
100120345	ROCKLEDGE	FL		08/18/2023		2,764		(50)			(50)		2,714	2,714			
100120346	LAS VEGAS	NV		08/18/2023		10,986		(184)			(184)		10,802	10,802			
100120347	HOLLYWOOD	FL		08/18/2023		4,822		(55)			(55)		4,767	4,767			
100120348	BLOOMFIELD HILLS	MI		08/18/2023		8,845		(334)			(334)		8,511	8,511			
100120350	JUPITER	FL		08/18/2023		109,962		(3,123)			(3,123)		106,839	106,839			
100120351	MARIETTA	GA		08/18/2023		7,706		(165)			(165)		7,541	7,541			
100120353	PORT SAINT LUCIE	FL		08/18/2023		3,224		(50)			(50)		3,174	3,174			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120354	BOCA RATON	FL		08/18/2023		2,575		(31)			(31)		2,544	2,544			
100120355	AUBURN	GA		08/18/2023		3,084		(63)			(63)		3,021	3,021			
100120356	POMPANO BEACH	FL		08/18/2023		7,221		(121)			(121)		7,100	7,100			
100120358	PEARLAND	TX		08/18/2023		3,068		(92)			(92)		2,976	2,976			
100120359	CLEARLAKE	CA		08/18/2023		1,937		(48)			(48)		1,889	1,889			
100120360	OAKLAND	CA		08/18/2023		6,318		(207)			(207)		6,111	6,111			
100120361	LAUREL	MD		08/18/2023		5,231		(11)			(11)		5,220	5,220			
100120362	ROCKFORD	MI		08/18/2023		2,151		(38)			(38)		2,113	2,113			
100120363	FLORISSANT	MO		08/18/2023		1,048		(64)			(64)		984	984			
100120364	CLIFTON	VA		08/18/2023		17,259		(107)			(107)		17,152	17,152			
100120368	PARKVILLE	MD		08/18/2023		1,279		(104)			(104)		1,175	1,175			
100120369	LOS ANGELES	CA		08/18/2023		3,097		(199)			(199)		2,898	2,898			
100120370	CHARLOTTE	NC		08/18/2023		1,934		(110)			(110)		1,824	1,824			
100120371	ATLANTA	GA		08/18/2023		2,094		(153)			(153)		1,941	1,941			
100120372	LAS VEGAS	NV		08/18/2023		2,323		5			5		2,328	2,328			
100120373	NEW HAVEN	CT		08/18/2023		1,089		(73)			(73)		1,016	1,016			
100120374	HORIZON CITY	TX		08/18/2023		1,382		(55)			(55)		1,327	1,327			
100120376	CORVALLIS	OR		08/18/2023		3,676		(14)			(14)		3,662	3,662			
100120378	HOUSTON	TX		08/18/2023		3,106		(88)			(88)		3,018	3,018			
100120380	CLEARFIELD	UT		08/18/2023		3,174		(92)			(92)		3,082	3,082			
100120382	PASADENA	CA		08/18/2023		19,704		(748)			(748)		18,956	18,956			
100120383	HONOLULU	HI		08/18/2023		9,868		137			137		10,005	10,005			
100120384	SPRING	TX		08/18/2023		701		(22)			(22)		679	679			
100120385	TAMPA	FL		08/18/2023		4,827		(129)			(129)		4,698	4,698			
100120386	DECATUR	GA		08/18/2023		1,560		(83)			(83)		1,477	1,477			
100120388	LOS ANGELES	CA		08/18/2023		6,835		(210)			(210)		6,625	6,625			
100120389	ANTIOCH	TN		08/18/2023		2,543		(10)			(10)		2,533	2,533			
100120391	LONG BEACH	CA		08/18/2023		8,969		40			40		9,009	9,009			
100120392	FONTANA	CA		08/18/2023		3,464		(146)			(146)		3,318	3,318			
100120394	CLOVIS	CA		08/18/2023		2,933		56			56		2,989	2,989			
100120395	HESPERIA	CA		08/18/2023		2,831		(18)			(18)		2,813	2,813			
100120397	HIGHLAND	CA		08/18/2023		2,846		(27)			(27)		2,819	2,819			
100120398	BOSTON	MA		08/18/2023		3,953		(71)			(71)		3,882	3,882			
100120399	COLDSPRING	TX		08/18/2023		6,087		(334)			(334)		5,753	5,753			
100120400	HOUSTON	TX		08/18/2023		2,955		(104)			(104)		2,851	2,851			
100120401	NORTH EASTON	MA		08/18/2023		1,907		50			50		1,957	1,957			
100120403	MILWAUKEE	WI		08/18/2023		1,515		(61)			(61)		1,454	1,454			
100120405	CONROE	TX		08/18/2023		2,596		(17)			(17)		2,579	2,579			
100120407	TAFT	CA		08/18/2023		1,740		(30)			(30)		1,710	1,710			
100120409	LAKE FOREST	CA		08/18/2023		1,824		5			5		1,829	1,829			
100120410	SAINT LOUIS	MO		08/18/2023		1,507		(98)			(98)		1,409	1,409			
100120411	STOCKTON	CA		08/18/2023		4,097		(129)			(129)		3,968	3,968			
100120417	LUSBY	MD		08/18/2023		312		(7)			(7)		305	305			
100120418	TUCSON	AZ		08/18/2023		978		(93)			(93)		885	885			
100120420	KELSEYVILLE	CA		08/18/2023		3,323		(74)			(74)		3,249	3,249			
100120421	ROCK HILL	SC		08/18/2023		1,049		(18)			(18)		1,031	1,031			
100120422	WILKESBORO	NC		08/18/2023		2,170		(89)			(89)		2,081	2,081			
100120423	WOLCOTT	CT		08/18/2023		4,384		(91)			(91)		4,293	4,293			
100120424	PROSPER	TX		08/18/2023		14,892		(72)			(72)		14,820	14,820			
100120425	FORNEY	TX		08/18/2023		1,912		(144)			(144)		1,768	1,768			
100120426	DALLAS	TX		08/18/2023		1,619		(4)			(4)		1,615	1,615			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120427	GREENFIELD	CA		08/18/2023		4,160		9			9		4,169	4,169			
100120428	LOS ANGELES	CA		08/18/2023		7,173		(155)			(155)		7,018	7,018			
100120429	DALLAS	TX		08/18/2023		4,724		(162)			(162)		4,562	4,562			
100120431	PHOENIX	AZ		08/18/2023		1,463		(108)			(108)		1,355	1,355			
100120432	GLENWOOD	NJ		08/18/2023		674		(28)			(28)		646	646			
100120434	MONTGOMERY	TX		08/18/2023		1,843		(77)			(77)		1,766	1,766			
100120435	WILDOMAR	CA		08/18/2023		4,349		(142)			(142)		4,207	4,207			
100120437	SUGAR LAND	TX		08/18/2023		2,458		(169)			(169)		2,289	2,289			
100120439	ASHLAND	KY		08/18/2023		1,150		(29)			(29)		1,121	1,121			
100120440	PORTSMOUTH	VA		08/18/2023		1,094		(56)			(56)		1,038	1,038			
100120442	HOUSTON	TX		08/18/2023		1,423		(60)			(60)		1,363	1,363			
100120446	LOS ANGELES	CA		08/18/2023		6,069		(117)			(117)		5,952	5,952			
100120447	FAIRFIELD	CA		08/18/2023		5,288		(44)			(44)		5,244	5,244			
100120448	SUITLAND	MD		08/18/2023		51,159		(1,836)			(1,836)		49,323	49,323			
100120450	LAS VEGAS	NV		08/18/2023		2,016		(75)			(75)		1,941	1,941			
100120451	CHICAGO	IL		08/18/2023		3,340		(53)			(53)		3,287	3,287			
100120452	PORT SAINT LUCIE	FL		08/18/2023		4,078		(9)			(9)		4,069	4,069			
100120453	WASHINGTON	DC		08/18/2023		3,844		(113)			(113)		3,731	3,731			
100120454	GAINESVILLE	FL		08/18/2023		950		(80)			(80)		870	870			
100120455	EL DORADO HILLS	CA		08/18/2023		5,624		(32)			(32)		5,592	5,592			
100120456	FORT WASHINGTON	MD		08/18/2023		2,423		(86)			(86)		2,337	2,337			
100120458	CHAPEL HILL	NC		08/18/2023		2,036		(55)			(55)		1,981	1,981			
100120459	DEARBORN	MI		08/18/2023		3,972		(201)			(201)		3,771	3,771			
100120460	JACKSONVILLE	FL		08/18/2023		765		(15)			(15)		750	750			
100120461	EAST LOS ANGELES	CA		08/18/2023		6,763		(163)			(163)		6,600	6,600			
100120462	JURUPA VALLEY	CA		08/18/2023		6,276		(138)			(138)		6,138	6,138			
100120463	CLINTON TOWNSHIP	MI		08/18/2023		1,235		(35)			(35)		1,200	1,200			
100120464	WALTHAM	MA		08/18/2023		6,954		16			16		6,970	6,970			
100120465	SALINAS	CA		08/18/2023		4,307		(36)			(36)		4,271	4,271			
100120466	TEXAS CITY	TX		08/18/2023		881		(77)			(77)		804	804			
100120467	LOS ANGELES	CA		08/18/2023		3,174		18			18		3,192	3,192			
100120468	HIALEAH	FL		08/18/2023		2,642		41			41		2,683	2,683			
100120470	BAKERSFIELD	CA		08/18/2023		13,571		(284)			(284)		13,287	13,287			
100120472	CHARLESTON	SC		08/18/2023		2,130		(50)			(50)		2,080	2,080			
100120473	RACINE	WI		08/18/2023		1,776		(58)			(58)		1,718	1,718			
100120474	FORT LAUDERDALE	FL		08/18/2023		8,364		30			30		8,394	8,394			
100120475	LOS ANGELES	CA		08/18/2023		3,296		(125)			(125)		3,171	3,171			
100120476	SAN ANTONIO	TX		08/18/2023		688		(85)			(85)		603	603			
100120479	EL SEGUNDO	CA		08/18/2023		5,986		(83)			(83)		5,903	5,903			
100120480	TEMPLE HILLS	MD		08/18/2023		9,710		(406)			(406)		9,304	9,304			
100120482	MANGONIA PARK	FL		08/18/2023		3,116		64			64		3,180	3,180			
100120483	POTOMAC	MD		08/18/2023		8,542		(153)			(153)		8,389	8,389			
100120486	HAWTHORNE	FL		08/18/2023		3,992		21			21		4,013	4,013			
100120487	SPRING	TX		08/18/2023		2,052		(8)			(8)		2,044	2,044			
100120490	NIPOMO	CA		08/18/2023		1,933							1,933	1,933			
100120492	LITTLEROCK	CA		08/18/2023		3,731		(60)			(60)		3,671	3,671			
100120493	CORINNA	ME		08/18/2023		1,868		16			16		1,884	1,884			
100120494	RESEDA	CA		08/18/2023		3,924		53			53		3,977	3,977			
100120496	VALLEY CENTER	CA		08/18/2023		6,848		(164)			(164)		6,684	6,684			
100120499	VISALIA	CA		08/18/2023		2,284		(69)			(69)		2,215	2,215			
100120501	SAN JACINTO	CA		08/18/2023		3,184		17			17		3,201	3,201			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120502	STEPHENS CITY	VA		08/18/2023		11,047		(352)			(352)		10,695	10,695			
100120503	NORFOLK	VA		08/18/2023		13,483		(624)			(624)		12,859	12,869		10	10
100120504	BOSTON	MA		08/18/2023		84,297		568			568		84,865	84,865			
100120505	RENO	NV		08/18/2023		3,119		(63)			(63)		3,056	3,056			
100120506	FOREST HILL	MD		08/18/2023		2,470		(120)			(120)		2,350	2,350			
100120507	EL CAJON	CA		08/18/2023		31,432		(837)			(837)		30,595	30,595			
100120508	RIVERWOODS	IL		08/18/2023		13,353		(196)			(196)		13,157	13,157			
100120509	CLINTON	CT		08/18/2023		1,171		(66)			(66)		1,105	1,105			
100120511	FORT WORTH	TX		08/18/2023		3,087		23			23		3,110	3,110			
100120513	LOS ANGELES	CA		08/18/2023		3,034		(66)			(66)		2,968	2,968			
100120516	MAXWELL	TX		08/18/2023		1,960		(35)			(35)		1,925	1,925			
100120519	MURRIETA	CA		08/18/2023		10,653		(263)			(263)		10,390	10,390			
100120520	TEMECULA	CA		08/18/2023		11,904		(180)			(180)		11,724	11,724			
100120521	MILWAUKEE	WI		08/18/2023		2,201		(36)			(36)		2,165	2,165			
100120522	KYLE	TX		08/18/2023		1,877		(94)			(94)		1,783	1,783			
100120524	GREENVILLE	NC		08/18/2023		1,662		(33)			(33)		1,629	1,629			
100120525	RIDGEFIELD	WA		08/18/2023		423,887		2,517			2,517		426,404	426,404			
100120530	CLIFFSIDE PARK	NJ		08/18/2023		4,194		(39)			(39)		4,155	4,155			
100120531	AURORA	CO		08/18/2023		4,364		25			25		4,389	4,389			
100120533	GRANBURY	TX		08/18/2023		2,022		(126)			(126)		1,896	1,896			
100120535	RIVERSIDE	CA		08/18/2023		4,282		(214)			(214)		4,068	4,068			
100120536	MARIETTA	GA		08/18/2023		2,593		(96)			(96)		2,497	2,497			
100120539	PARKVILLE	MD		08/18/2023		1,496		(101)			(101)		1,395	1,395			
100120541	GROTON	CT		08/18/2023		2,370		(143)			(143)		2,227	2,227			
100120543	LIBERTY HILL	TX		08/18/2023		2,265		(137)			(137)		2,128	2,128			
100120545	MORENO VALLEY	CA		08/18/2023		3,652		(159)			(159)		3,493	3,493			
100120548	JEFFERSONVILLE	IN		08/18/2023		17,493		(353)			(353)		17,140	17,140			
100120550	DOWNEY	CA		08/18/2023		6,994		(35)			(35)		6,959	6,959			
100120552	SANTA ROSA BEACH	FL		08/18/2023		2,520		(72)			(72)		2,448	2,448			
100120553	LAS VEGAS	NV		08/18/2023		4,932		(148)			(148)		4,784	4,784			
100120554	WEST HOLLYWOOD	CA		08/18/2023		9,481		(58)			(58)		9,423	9,423			
100120555	WEST POINT	CA		08/18/2023		1,451		(71)			(71)		1,380	1,380			
100120557	CANYON COUNTRY	CA		08/18/2023		995		10			10		1,005	1,005			
100120558	VISALIA	CA		08/18/2023		1,834		(107)			(107)		1,727	1,727			
100120559	CHRISTMAS	FL		08/18/2023		4,478		39			39		4,517	4,517			
100120560	KISSIMMEE	FL		08/18/2023		1,273		9			9		1,282	1,282			
100120562	PHOENIX	AZ		08/18/2023		1,780		(135)			(135)		1,645	1,645			
100120563	ATLANTA	GA		08/18/2023		3,010		(110)			(110)		2,900	2,900			
100120564	MINNEAPOLIS	MN		08/18/2023		3,070		(96)			(96)		2,974	2,974			
100120567	AURORA	CO		08/18/2023		(18,024)		(6)			(6)		(18,030)	(18,030)			
100120572	FRESNO	CA		08/18/2023		1,936		(44)			(44)		1,892	1,892			
100120574	SOUTH FULTON	GA		08/18/2023		2,935		(123)			(123)		2,812	2,812			
100120575	CORONA	CA		08/18/2023		10,683		(194)			(194)		10,489	10,489			
100120576	PERRYSBURG	OH		08/18/2023		2,349		(60)			(60)		2,289	2,289			
100120578	ROUND LAKE BEACH	IL		08/18/2023		1,803		6			6		1,809	1,809			
100120580	PIKESVILLE	MD		08/18/2023		1,489		(80)			(80)		1,409	1,409			
100120581	CONCORD	CA		08/18/2023		10,046		(7)			(7)		10,039	10,039			
100120584	HEMET	CA		08/18/2023		2,498		(8)			(8)		2,490	2,490			
100120587	BAKERSFIELD	CA		08/18/2023		1,831		(47)			(47)		1,784	1,784			
100120588	FALLS CHURCH	VA		08/18/2023		18,602		(140)			(140)		18,462	18,462			
100120589	SANTA CLARITA	CA		08/18/2023		8,388		(76)			(76)		8,312	8,312			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120590	LAS VEGAS	NV		08/18/2023		3,261		(35)			(35)		3,226	3,226			
100120591	PHOENIX	AZ		08/18/2023		2,067		17			17		2,084	2,084			
100120595	LAKE ELSINORE	CA		08/18/2023		2,396		(92)			(92)		2,304	2,304			
100120596	HOUSTON	TX		08/18/2023		2,812		(55)			(55)		2,757	2,757			
100120598	BAKERSFIELD	CA		08/18/2023		1,503		(83)			(83)		1,420	1,420			
100120601	COLUMBIA	TN		08/18/2023		2,364		(137)			(137)		2,227	2,227			
100120602	ACTON	CA		08/18/2023		3,896		(30)			(30)		3,866	3,866			
100120603	FRISCO	TX		08/18/2023		14,088		(240)			(240)		13,848	13,848			
100120604	MANTECA	CA		08/18/2023		16,823		(102)			(102)		16,721	16,721			
100120605	VACAVILLE	CA		08/18/2023		2,921		(40)			(40)		2,881	2,881			
100120608	ORLANDO	FL		08/18/2023		3,136		25			25		3,161	3,161			
100120609	SOUTHFIELD	MI		08/18/2023		1,519		(49)			(49)		1,470	1,470			
100120610	VICTORVILLE	CA		08/18/2023		1,407		(82)			(82)		1,325	1,325			
100120611	SEVERNA PARK	MD		08/18/2023		23,069		195			195		23,264	23,264			
100120612	FORT LAUDERDALE	FL		08/18/2023		2,952		(138)			(138)		2,814	2,814			
100120613	PHOENIX	AZ		08/18/2023		3,129		(97)			(97)		3,032	3,032			
100120615	TROUTDALE	OR		08/18/2023		5,185		(41)			(41)		5,144	5,144			
100120616	FORT WORTH	TX		08/18/2023		4,115		11			11		4,126	4,126			
100120621	BALTIMORE	MD		08/18/2023		3,038		(12)			(12)		3,026	3,026			
100120623	EL SEGUNDO	CA		08/18/2023		16,328		(242)			(242)		16,086	16,086			
100120624	SOUTH GATE	CA		08/18/2023		3,176		(24)			(24)		3,152	3,152			
100120625	LOS ANGELES	CA		08/18/2023		3,660		(74)			(74)		3,586	3,586			
100120626	BLOOMFIELD	NJ		08/18/2023		4,370		(41)			(41)		4,329	4,329			
100120627	TEMECULA	CA		08/18/2023		4,154		(92)			(92)		4,062	4,062			
100120628	WOODBRIDGE	VA		08/18/2023		2,930		(6)			(6)		2,924	2,924			
100120629	HOMESTEAD	FL		08/18/2023		7,033		(63)			(63)		6,970	6,970			
100120631	JACKSONVILLE	FL		08/18/2023		2,233		(63)			(63)		2,170	2,170			
100120632	SAN ANTONIO	TX		08/18/2023		1,659		4			4		1,663	1,663			
100120635	WESLEY CHAPEL	FL		08/18/2023		1,516		(99)			(99)		1,417	1,417			
100120636	VILLA PARK	CA		08/21/2023		19,255		(534)			(534)		18,721	18,721			
100120638	MURFREESBORO	TN		08/21/2023		2,427		(44)			(44)		2,383	2,383			
100120640	SAN BERNARDINO	CA		08/21/2023		2,337		(22)			(22)		2,315	2,315			
100120642	TUCSON	AZ		08/21/2023		2,277		(11)			(11)		2,266	2,266			
100120644	ANAHEIM	CA		08/21/2023		10,237		(83)			(83)		10,154	10,154			
100120645	TEMECULA	CA		08/21/2023		11,692		(329)			(329)		11,363	11,363			
100120646	WILDWOOD CREST	NJ		08/21/2023		1,500		(38)			(38)		1,462	1,462			
100120647	HALLANDALE BEACH	FL		08/21/2023		2,463		45			45		2,508	2,508			
100120648	GLEN ALLEN	VA		08/24/2023		4,819		(245)			(245)		4,574	4,574			
100120649	WESTMINSTER	MD		08/24/2023		3,389		(106)			(106)		3,283	3,283			
100120650	PARRISH	FL		08/24/2023		2,705		(53)			(53)		2,652	2,652			
100120651	PEABODY	MA		08/24/2023		6,955		(104)			(104)		6,851	6,851			
100120653	MIAMI	FL		08/24/2023		3,969		(35)			(35)		3,934	3,934			
100120656	GOLD BEACH	OR		08/24/2023		1,880		(20)			(20)		1,860	1,860			
100120657	HOT SPRINGS	AR		08/24/2023		1,584		(39)			(39)		1,545	1,545			
100120658	EXETER	CA		08/24/2023		6,019		(54)			(54)		5,965	5,965			
100120659	KISSIMMEE	FL		08/24/2023		2,077		(26)			(26)		2,051	2,051			
100120661	NAPLES	FL		08/24/2023		15,136		(314)			(314)		14,822	14,822			
100120664	NAVARRE	FL		08/24/2023		3,907		(67)			(67)		3,840	3,840			
100120665	DUNCANVILLE	TX		08/24/2023		3,551		(74)			(74)		3,477	3,477			
100120666	EDGEWATER	FL		08/24/2023		2,689		(37)			(37)		2,652	2,652			
100120667	ORLANDO	FL		08/24/2023		2,361		(49)			(49)		2,312	2,312			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120668	BERMUDA DUNES	CA		08/24/2023		7,206		(123)			(123)		7,083	7,083			
100120669	SAN JUAN CAPISTRANO	CA		08/24/2023		11,122		(192)			(192)		10,930	10,930			
100120674	ANNA MARIA	FL		08/24/2023		24,265		(780)			(780)		23,485	23,485			
100120675	GARDNER	MA		08/24/2023		3,197		(48)			(48)		3,149	3,149			
100120676	DEERFIELD BEACH	FL		08/24/2023		5,167		29			29		5,196	5,196			
100120677	KISSIMMEE	FL		08/24/2023		1,023		(14)			(14)		1,009	1,009			
100120678	TAMPA	FL		08/24/2023		3,750		(69)			(69)		3,681	3,681			
100120680	DAVIE	FL		08/24/2023		10,142		(211)			(211)		9,931	9,931			
100120682	WAXAHACHIE	TX		08/24/2023		(24,205)		(53)	(40)		(13)		(24,218)	1,085		25,302	25,302
100120685	CLIFTON	NJ		08/25/2023		2,993		(40)			(40)		2,953	2,953			
100120686	ANNA	TX		08/25/2023		2,929		(15)			(15)		2,914	2,914			
100120689	NASHVILLE	TN		08/25/2023		3,722		(10)			(10)		3,712	3,712			
100120690	GOODLETTSVILLE	TN		08/25/2023		4,383		73			73		4,456	4,456			
100120691	TEMECULA	CA		08/25/2023		3,333		3			3		3,336	3,336			
100120692	SACRAMENTO	CA		08/25/2023		2,676		(28)			(28)		2,648	2,648			
100120693	MEBANE	NC		08/25/2023		4,389		195			195		4,584	4,584			
100120695	BRADENTON	FL		08/25/2023		4,722		112			112		4,834	4,834			
100120696	LAGRANGE	GA		08/25/2023		3,690		107			107		3,797	3,797			
100120697	LAS VEGAS	NV		08/25/2023		2,330		24			24		2,354	2,354			
100120698	BEAUMONT	CA		08/25/2023		4,101		71			71		4,172	4,172			
100120699	CHARLOTTE	NC		08/25/2023		4,497		(29)			(29)		4,468	4,468			
100120700	MANTECA	CA		08/25/2023		222,070		(2,607)			(2,607)		219,463	219,463			
100120701	PRINCETON	TX		08/25/2023		2,853		(22)			(22)		2,831	2,831			
100120702	PRINCETON	TX		08/25/2023		3,615		(18)			(18)		3,597	3,597			
100120703	KERHONKSON	NY		08/25/2023		2,570		12			12		2,582	2,582			
100120704	ANNA	TX		08/25/2023		2,631		(37)			(37)		2,594	2,594			
100120706	PRINCETON	TX		08/25/2023		3,454		(15)			(15)		3,439	3,439			
100120707	BROOMFIELD	CO		08/25/2023		6,040		127			127		6,167	6,167			
100120709	PONDER	TX		08/25/2023		13,139		(219)			(219)		12,920	12,920			
100120710	PRINCETON	TX		08/25/2023		2,284		(23)			(23)		2,261	2,261			
100120712	MOORESVILLE	NC		08/25/2023		3,485		69			69		3,554	3,554			
100120713	CAPE CORAL	FL		08/25/2023		3,011		33			33		3,044	3,044			
100120714	HAUPPAUGE	NY		08/25/2023		17,316							17,316	17,316			
100120715	HENRICO	VA		08/25/2023		73,310		(549)			(549)		72,761	72,761			
100120716	CHARLOTTE	NC		08/25/2023		2,616		(31)			(31)		2,585	2,585			
100120717	PRINCETON	TX		08/25/2023		2,182		(33)			(33)		2,149	2,149			
100120718	SAN ANTONIO	TX		08/25/2023		2,208		(16)			(16)		2,192	2,192			
100120721	GOLD BEACH	OR		08/25/2023		4,266		23			23		4,289	4,289			
100120722	MONROE	NC		08/25/2023		2,771		(14)			(14)		2,757	2,757			
100120723	EAST HANOVER	NJ		08/25/2023		6,993		90			90		7,083	7,083			
100120724	KATY	TX		08/25/2023		2,395		8			8		2,403	2,403			
100120725	CLIFTON	NJ		08/25/2023		4,031		33			33		4,064	4,064			
100120726	BAYONNE	NJ		08/25/2023		7,882		(21)			(21)		7,861	7,861			
100120727	RALEIGH	NC		08/25/2023		2,574		1			1		2,575	2,575			
100120729	PRINCETON	TX		08/25/2023		230,357		(2,113)			(2,113)		228,244	228,244			
100120731	OZONE PARK	NY		08/25/2023		7,651		(106)			(106)		7,545	7,545			
100120732	LEBANON	TN		08/25/2023		3,815		16			16		3,831	3,831			
100120733	LAS VEGAS	NV		08/25/2023		2,543		(48)			(48)		2,495	2,495			
100120734	RALEIGH	NC		08/25/2023		3,404		1			1		3,405	3,405			
100120735	LIBERTY HILL	TX		08/25/2023		2,551		6			6		2,557	2,557			
100120736	HERMITAGE	TN		08/25/2023		2,708		(21)			(21)		2,687	2,687			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120737	WINSTON SALEM	NC		08/25/2023		2,412		8			8		2,420	2,420			
100120738	SANTA MARIA	CA		08/25/2023		4,203		74			74		4,277	4,277			
100120740	RANCHO MIRAGE	CA		08/25/2023		2,751		(18)			(18)		2,733	2,733			
100120742	AURORA	CO		08/25/2023		2,289		43			43		2,332	2,332			
100120743	TENAFLY	NJ		08/25/2023		5,978		36			36		6,014	6,014			
100120746	SACRAMENTO	CA		08/25/2023		2,958							2,958	2,958			
100120747	PRINCETON	TX		08/25/2023		2,812		(19)			(19)		2,793	2,793			
100120748	SAN TAN VALLEY	AZ		08/25/2023		2,920		16			16		2,936	2,936			
100120749	DAVENPORT	FL		08/25/2023		4,162		41			41		4,203	4,203			
100120751	ANNA	TX		08/25/2023		3,240		(28)			(28)		3,212	3,212			
100120752	CUMMING	GA		08/25/2023		3,967		19			19		3,986	3,986			
100120753	HUTTO	TX		08/25/2023		71,569		561			561		72,130	72,130			
100120754	BONITA SPRINGS	FL		08/25/2023		4,449		(7)			(7)		4,442	4,442			
100120755	WESLEY CHAPEL	FL		08/25/2023		2,644		27			27		2,671	2,671			
100120756	KIRKLAND	WA		08/25/2023		110,320		(1,477)			(1,477)		108,843	108,843			
100120757	PHILADELPHIA	PA		08/25/2023		2,288		(14)			(14)		2,274	2,274			
100120758	HUTTO	TX		08/25/2023		4,253		190			190		4,443	4,443			
100120759	ANNA	TX		08/25/2023		13,367		(116)			(116)		13,251	13,251			
100120760	ORANGE BEACH	AL		08/25/2023		4,743		30			30		4,773	4,773			
100120761	HELEN	GA		08/25/2023		2,807		(80)			(80)		2,727	2,727			
100120765	NORTH CHESTERFIELD	VA		08/25/2023		1,739		(40)			(40)		1,699	1,699			
100120766	LOS ANGELES	CA		08/25/2023		327		(4)			(4)		323	323			
100120767	BATON ROUGE	LA		08/25/2023		2,159		3			3		2,162	2,162			
100120768	SAN TAN VALLEY	AZ		08/25/2023		7,524		92			92		7,616	7,616			
100120769	PHOENIX	AZ		08/25/2023		3,829		(86)			(86)		3,743	3,743			
100120772	SAN ANTONIO	FL		08/25/2023		18,767		(404)			(404)		18,363	18,363			
100120773	IMPERIAL BEACH	CA		08/25/2023		5,260		(13)			(13)		5,247	5,247			
100120774	OAKHURST	CA		08/25/2023		5,194		(52)			(52)		5,142	5,142			
100120779	BUENA VISTA	CO		08/25/2023		3,376		(25)			(25)		3,351	3,351			
100120780	WINTER GARDEN	FL		08/25/2023		10,756		(59)			(59)		10,697	10,697			
100120783	NAPA	CA		08/25/2023		3,944		(135)			(135)		3,809	3,809			
100120784	MIRAMAR	FL		08/25/2023		4,710		(27)			(27)		4,683	4,683			
100120785	MOUNT JULIET	TN		08/25/2023		5,076		(182)			(182)		4,894	4,894			
100120786	DELRAY BEACH	FL		08/25/2023		867		(55)			(55)		812	812			
100120787	WINFIELD	KS		08/25/2023		2,030		(66)			(66)		1,964	1,964			
100120788	LAKEWOOD	CA		08/25/2023		29,084		(286)			(286)		28,798	28,798			
100120790	NEZPERCE	ID		08/25/2023		917		(36)			(36)		881	881			
100120792	RENO	NV		08/25/2023		8,403		(154)			(154)		8,249	8,249			
100120793	CONYERS	GA		08/25/2023		906		(61)			(61)		845	845			
100120794	NEWFIELD	NJ		08/25/2023		1,231		(74)			(74)		1,157	1,157			
100120795	DENVER	CO		08/25/2023		3,858		(117)			(117)		3,741	3,741			
100120796	WATERBURY	CT		08/25/2023		1,527		(79)			(79)		1,448	1,448			
100120797	HOUSTON	TX		08/25/2023		1,289		(46)			(46)		1,243	1,243			
100120798	UNIVERSAL CITY	TX		08/25/2023		3,458		(82)			(82)		3,376	3,376			
100120801	MARLTON	NJ		08/25/2023		11,001		3			3		11,004	11,004			
100120805	NAPLES	FL		08/25/2023		5,229		(104)			(104)		5,125	5,125			
100120806	WEST YARMOUTH	MA		08/25/2023		3,546		(59)			(59)		3,487	3,487			
100120808	COVINGTON	LA		08/25/2023		4,229		(97)			(97)		4,132	4,132			
100120809	GRETNA	VA		08/25/2023		1,434		(59)			(59)		1,375	1,375			
100120810	PANAMA CITY BEACH	FL		08/25/2023		2,585		(84)			(84)		2,501	2,501			
100120814	GRANADA HILLS	CA		08/25/2023		6,910		(178)			(178)		6,732	6,732			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120815	WATERBURY	CT		08/25/2023		1,268		(32)			(32)		1,236	1,236			
100120821	ELOY	AZ		08/25/2023		2,339		(118)			(118)		2,221	2,221			
100120823	TOBYHANNA	PA		08/25/2023		4,271		(23)			(23)		4,248	4,248			
100120825	MABELVALE	AR		08/25/2023		3,171		(135)			(135)		3,036	3,036			
100120829	KEY WEST	FL		08/25/2023		278,705		389			389		279,094	279,094			
100120830	SEVIERVILLE	TN		08/25/2023		2,890		(5)			(5)		2,885	2,885			
100120831	MIAMI	FL		08/25/2023		10,659		(334)			(334)		10,325	10,325			
100120832	WILSON	WY		08/25/2023		10,784		89			89		10,873	10,873			
100120833	DAVIE	FL		08/25/2023		2,928		(70)			(70)		2,858	2,858			
100120839	YUMA	AZ		08/25/2023		2,974		(100)			(100)		2,874	2,874			
100120840	IRVINGTON	NJ		08/25/2023		4,521		(32)			(32)		4,489	4,489			
100120844	DESERT HOT SPRINGS	CA		08/25/2023		3,414		(107)			(107)		3,307	3,307			
100120845	LAKE FOREST	IL		08/25/2023		14,340		160			160		14,500	14,500			
100120846	SOUTH BELOIT	IL		08/25/2023		977		(12)			(12)		965	965			
100120848	NEW HAVEN	IN		08/25/2023		1,792		(78)			(78)		1,714	1,714			
100120849	SEATTLE	WA		08/25/2023		3,979		(18)			(18)		3,961	3,961			
100120850	SAINT PETERSBURG	FL		08/25/2023		1,536		(3)			(3)		1,533	1,533			
100120851	FORT MYERS	FL		08/25/2023		2,196		(52)			(52)		2,144	2,144			
100120853	LITCHFIELD PARK	AZ		08/25/2023		12,953		72			72		13,025	13,025			
100120855	MIAMI	FL		08/25/2023		3,842		(115)			(115)		3,727	3,727			
100120856	MEMPHIS	TN		08/25/2023		1,263		(58)			(58)		1,205	1,205			
100120861	STANTON	CA		08/28/2023		8,583		(109)			(109)		8,474	8,474			
100120863	EDGECLIFF VILLAGE	TX		08/28/2023		2,752		(18)			(18)		2,734	2,734			
100120864	FORT WORTH	TX		08/28/2023		6,406		(115)			(115)		6,291	6,291			
100120868	MIAMI	FL		08/28/2023		808		(9)			(9)		799	799			
100120869	PARKER	CO		08/28/2023		7,140		(128)			(128)		7,012	7,012			
100120870	SHERMAN OAKS	CA		08/28/2023		13,720		(149)			(149)		13,571	13,571			
100120871	KELLER	TX		08/28/2023		5,257		(76)			(76)		5,181	5,181			
100120873	DENVER	CO		08/28/2023		8,093		(135)			(135)		7,958	7,958			
100120874	MANOR	TX		08/28/2023		13,763		(214)			(214)		13,549	13,549			
100120877	OAK CREEK	WI		08/28/2023		5,537		(65)			(65)		5,472	5,472			
100120879	ALVIN	TX		08/28/2023		4,419		(64)			(64)		4,355	4,355			
100120880	TULARE	CA		08/28/2023		5,808		(125)			(125)		5,683	5,683			
100120882	CORONA	CA		08/28/2023		17,452		(355)			(355)		17,097	17,097			
100120883	GALVESTON	TX		08/28/2023		8,719		(79)			(79)		8,640	8,640			
100120884	PINETOP	AZ		08/30/2023		4,683		36			36		4,719	4,719			
100120885	HAYDEN	ID		08/30/2023		4,173		56			56		4,229	4,229			
100120886	SEVIERVILLE	TN		08/30/2023		10,788		82			82		10,870	10,870			
100120887	PONTE VEDRA	FL		08/30/2023		1,897		18			18		1,915	1,915			
100120891	MCDONOUGH	GA		08/30/2023		6,144		84			84		6,228	6,228			
100120894	DEBARY	FL		08/30/2023		3,142		40			40		3,182	3,182			
100120895	OCEAN CITY	MD		08/30/2023		2,292		39			39		2,331	2,331			
100120896	LOS ANGELES	CA		08/30/2023		11,141		97			97		11,238	11,238			
100120898	SAUSALITO	CA		08/30/2023		8,444		226			226		8,670	8,670			
100120900	SHORELINE	WA		08/30/2023		6,483		142			142		6,625	6,625			
100120901	SOUTH JORDAN	UT		08/30/2023		8,510		25			25		8,535	8,535			
100120902	FALLS CHURCH	VA		08/30/2023		4,509		(19)			(19)		4,490	4,490			
100120904	PORT ANGELES	WA		08/30/2023		4,602		44			44		4,646	4,646			
100120905	DUCK CREEK VILLAGE	UT		08/30/2023		5,939		171			171		6,110	6,110			
100120906	OXFORD	FL		08/30/2023		3,079		33			33		3,112	3,112			
100120907	ALHAMBRA	CA		08/30/2023		5,194		104			104		5,298	5,298			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120908	DANBURY	WI		08/30/2023		5,731		55			55		5,786	5,786			
100120909	CITRA	FL		08/30/2023		9,324		118			118		9,442	9,442			
100120910	LEAVENWORTH	WA		08/30/2023		11,252		56	3		53		11,305	11,157		(148)	(148)
100120911	MOSELEY	VA		08/30/2023		4,000		72			72		4,072	4,072			
100120912	SCOTTSDALE	AZ		08/30/2023		7,314		(1)			(1)		7,313	7,313			
100120915	GULF SHORES	AL		08/30/2023		2,254		42			42		2,296	2,296			
100120918	VILLAS	NJ		08/30/2023		8,406		38			38		8,444	8,444			
100120920	UPPER ARLINGTON	OH		08/30/2023		2,587		(35)			(35)		2,552	2,552			
100120921	KISSIMMEE	FL		08/30/2023		3,040		31			31		3,071	3,071			
100120922	CAPE CORAL	FL		08/30/2023		2,961		7			7		2,968	2,968			
100120925	MOUNT PLEASANT	SC		08/30/2023		2,871		41			41		2,912	2,912			
100120926	TROUTMAN	NC		08/30/2023		22,241							22,241	22,241			
100120929	BIG BEAR CITY	CA		08/30/2023		5,037		96			96		5,133	5,133			
100120931	NORTH CAPE MAY	NJ		08/30/2023		5,156		47			47		5,203	5,203			
100120932	PENSACOLA	FL		08/30/2023		52,085		1,294			1,294		53,379	53,379			
100120934	GOLDSBORO	NC		08/30/2023		3,651		132			132		3,783	3,783			
100120935	KERMAN	CA		08/30/2023		6,262		6			6		6,268	6,268			
100120938	GEORGETOWN	TX		08/30/2023		9,640		243			243		9,883	9,883			
100120939	POINCIANA	FL		08/30/2023		3,486		89			89		3,575	3,575			
100120940	HARDEEVILLE	SC		08/30/2023		5,506		290			290		5,796	5,796			
100120941	PORT SAINT JOE	FL		08/30/2023		3,955		(23)			(23)		3,932	3,932			
100120942	GOLD CANYON	AZ		08/30/2023		5,826		46			46		5,872	5,872			
100120943	MYRTLE BEACH	SC		08/30/2023		5,522		253			253		5,775	5,775			
100120945	HANOVER	PA		08/30/2023		4,068		74			74		4,142	4,142			
100120947	SOUTH KINGSTOWN	RI		08/30/2023		3,490		(37)			(37)		3,453	3,453			
100120948	OAK ISLAND	NC		08/30/2023		3,474		55			55		3,529	3,529			
100120949	ORANGE BEACH	AL		08/30/2023		5,770		(3)			(3)		5,767	5,767			
100120950	PACKWOOD	WA		08/30/2023		4,225		31			31		4,256	4,256			
100120951	GOULDSBORO	PA		08/30/2023		3,126		64			64		3,190	3,190			
100120952	ELBERT	CO		08/30/2023		5,391		111			111		5,502	5,502			
100120953	PARRISH	FL		08/30/2023		193,160		9,691			9,691		202,851	202,851			
100120954	SILVER SPRING	MD		08/30/2023		3,746		43			43		3,789	3,789			
100120955	METHUEN	MA		08/30/2023		3,043		(13)			(13)		3,030	3,030			
100120957	WINTER GARDEN	FL		08/30/2023		3,416		3			3		3,419	3,419			
100120958	MILLSBORO	DE		08/30/2023		7,268		384			384		7,652	7,652			
100120962	CHARLOTTE	NC		08/30/2023		3,705		203			203		3,908	3,908			
100120963	MADISON	AL		08/30/2023		4,750		423			423		5,173	5,173			
100120964	SANTA ROSA BEACH	FL		08/30/2023		4,356		58			58		4,414	4,414			
100120965	BARRINGTON	NH		08/30/2023		3,099		63			63		3,162	3,162			
100120966	LAS VEGAS	NV		08/30/2023		10,034		491			491		10,525	10,525			
100120967	NORTHPORT	AL		08/30/2023		6,333		83			83		6,416	6,416			
100120969	LAKEWAY	TX		08/30/2023		4,511		(18)			(18)		4,493	4,493			
100120970	SICKLERVILLE	NJ		08/30/2023		2,470		32			32		2,502	2,502			
100120972	CELINA	TX		08/30/2023		6,324		12			12		6,336	6,336			
100120973	WAYNESVILLE	NC		08/30/2023		4,594		62			62		4,656	4,656			
100120975	LELAND	NC		08/30/2023		4,775		240			240		5,015	5,015			
100120977	RHODODENDRON	OR		08/30/2023		5,129		67			67		5,196	5,196			
100120978	DERRY	NH		08/30/2023		7,129		76			76		7,205	7,205			
100120979	IJAMSVILLE	MD		08/30/2023		5,944		(54)			(54)		5,890	5,890			
100120980	BUSHNELL	FL		08/30/2023		5,756		(46)			(46)		5,710	5,710			
100120981	ELLIJAY	GA		08/30/2023		1,727		27			27		1,754	1,754			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120982	NASHVILLE	TN		08/30/2023		2,856		21			21		2,877	2,877			
100120985	LAKE HAVASU CITY	AZ		08/30/2023		5,041		60			60		5,101	5,101			
100120986	FRISCO	TX		08/30/2023		90,993		2,693	5		2,688		93,681	93,519		(163)	(163)
100120988	HOUSTON	TX		08/30/2023		3,483		(26)			(26)		3,457	3,457			
100120993	MELBOURNE	FL		08/30/2023		3,790		38			38		3,828	3,828			
100120994	SUN VALLEY	ID		08/30/2023		5,651		291			291		5,942	5,942			
100120995	CLEARWATER BEACH	FL		08/30/2023		3,967		(33)			(33)		3,934	3,934			
100120996	MERCED	CA		08/30/2023		4,181		(22)			(22)		4,159	4,159			
100120999	GEORGETOWN	TX		08/30/2023		3,945		53			53		3,998	3,998			
100121000	OCEAN CITY	MD		08/30/2023		3,073		6			6		3,079	3,079			
100121001	HOT SPRINGS	AR		08/30/2023		3,337		(32)			(32)		3,305	3,305			
100121002	BIG BEAR CITY	CA		08/30/2023		6,290		59			59		6,349	6,349			
100121003	BRADLEY BEACH	NJ		08/30/2023		5,793		37			37		5,830	5,830			
100121004	LAKEVILLE	PA		08/30/2023		27,568		(59)	2		(61)		27,507	27,448		(59)	(59)
100121005	VENICE	FL		08/30/2023		6,725		197			197		6,922	6,922			
100121006	DAVENPORT	FL		08/30/2023		44,786		397	1		396		45,182	45,125		(57)	(57)
100121007	NEW BRAUNFELS	TX		08/30/2023		4,401		85			85		4,486	4,486			
100121008	LATHROP	CA		08/30/2023		34,077		1,074			1,074		35,151	35,151			
100121009	MIRAMAR	FL		08/30/2023		3,250		24			24		3,274	3,274			
100121011	BROKEN BOW	OK		08/30/2023		6,737		(19)			(19)		6,718	6,718			
100121012	DALLAS	TX		08/30/2023		5,565		128			128		5,693	5,693			
100121013	WINSTON SALEM	NC		08/30/2023		6,986		(93)			(93)		6,893	6,893			
100121014	PHOENIX	AZ		08/30/2023		5,765		42			42		5,807	5,807			
100121016	KISSIMMEE	FL		08/30/2023		3,383		43			43		3,426	3,426			
100121017	OAK HARBOR	WA		08/30/2023		5,235		34			34		5,269	5,269			
100121019	TRACY CITY	TN		08/30/2023		3,818		(17)			(17)		3,801	3,801			
100121020	SOUTHPORT	NC		08/30/2023		2,865		(17)			(17)		2,848	2,848			
100121021	BROKEN BOW	OK		08/30/2023		7,257		93			93		7,350	7,350			
100121022	BIG BEAR CITY	CA		08/30/2023		8,856		119			119		8,975	8,975			
100121023	ROCKPORT	TX		08/30/2023		3,010		(20)			(20)		2,990	2,990			
100121024	EDGEWATER	FL		08/30/2023		2,857		22			22		2,879	2,879			
100121025	NASHVILLE	TN		08/30/2023		2,227		26			26		2,253	2,253			
100121026	NAPLES	FL		08/30/2023		6,014		192			192		6,206	6,206			
100121027	BEECH MOUNTAIN	NC		08/30/2023		5,291		(55)			(55)		5,236	5,236			
100121029	BANDERA	TX		08/30/2023		1,600		(1)			(1)		1,599	1,599			
100121030	MUSTANG	OK		08/30/2023		2,564		56			56		2,620	2,620			
100121031	HENDERSON	NV		08/30/2023		22,531		1,587			1,587		24,118	24,118			
100121032	KISSIMMEE	FL		08/30/2023		27,984		407			407		28,391	28,391			
100121033	RALEIGH	NC		08/30/2023		2,346		29			29		2,375	2,375			
100121035	HILLSBORO	OR		08/30/2023		4,451		84			84		4,535	4,535			
100121036	CHARLOTTE	NC		08/30/2023		3,393		14			14		3,407	3,407			
100121037	SAN ANTONIO	TX		08/30/2023		2,949		42			42		2,991	2,991			
100121038	HOLLAND	MI		08/30/2023		10,219		106			106		10,325	10,325			
100121039	SARASOTA	FL		08/30/2023		6,720		348			348		7,068	7,068			
100121040	MADERA	CA		08/30/2023		1,294		(17)			(17)		1,277	1,277			
100121041	VALLEJO	CA		08/30/2023		56,544		(69)			(69)		56,475	56,475			
100121043	CHANNELVIEW	TX		08/30/2023		1,103		(15)			(15)		1,088	1,088			
100121046	OXNARD	CA		08/30/2023		11,912		(236)			(236)		11,676	11,676			
100121048	COTO DE CAZA	CA		08/30/2023		18,299		(198)			(198)		18,101	18,101			
100121050	NETHERLANDS	NLD		08/28/2023										664	664		664
100121051	NETHERLANDS	NLD		08/28/2023										127	127		127

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100121052	NETHERLANDS	NLD		08/28/2023										169	169		169
100121053	NETHERLANDS	NLD		08/28/2023										341	341		341
100121054	NETHERLANDS	NLD		08/28/2023										717	717		717
100121055	NETHERLANDS	NLD		08/28/2023										1,317	1,317		1,317
100121056	NETHERLANDS	NLD		08/28/2023										355	355		355
100121059	NETHERLANDS	NLD		08/28/2023										175	175		175
100121061	NETHERLANDS	NLD		08/28/2023										223	223		223
100121063	NETHERLANDS	NLD		08/28/2023										198	198		198
100121064	NETHERLANDS	NLD		08/28/2023										369	369		369
100121065	NETHERLANDS	NLD		08/28/2023		1,561						69	1,630	1,716	86		86
100121066	NETHERLANDS	NLD		08/28/2023										201	201		201
100121067	NETHERLANDS	NLD		08/28/2023										221	221		221
100121068	NETHERLANDS	NLD		08/28/2023										509	509		509
100121069	NETHERLANDS	NLD		08/28/2023		11,870						526	12,396	13,671	1,275		1,275
100121071	NETHERLANDS	NLD		08/28/2023										358	358		358
100121072	NETHERLANDS	NLD		08/28/2023										503	503		503
100121073	NETHERLANDS	NLD		08/28/2023										178	178		178
100121074	NETHERLANDS	NLD		08/28/2023										474	474		474
100121075	NETHERLANDS	NLD		08/28/2023										341	341		341
100121076	NETHERLANDS	NLD		08/28/2023										245	245		245
100121077	NETHERLANDS	NLD		08/28/2023		1,776						79	1,855	1,948	93		93
100126275	TEMECULA	CA		08/30/2023		12,217		(44)			(44)		12,173	12,173			
100126277	LITTLETON	CO		08/30/2023		19,885		(177)			(177)		19,708	19,708			
100126278	FORT LAUDERDALE	FL		08/30/2023		7,131		(77)			(77)		7,054	7,054			
100126280	IRVINGTON	NJ		08/30/2023		4,850		(197)			(197)		4,653	4,653			
100126281	IRVINGTON	NJ		08/30/2023		4,889		(199)			(199)		4,690	4,690			
100126283	NEWARK	NJ		08/30/2023		5,647		(212)			(212)		5,435	5,435			
100126284	LITTLE FERRY	NJ		08/30/2023		5,794		(112)	(1)		(111)		5,683	5,786		103	103
100126286	WILSON	NC		08/30/2023		1,050		(41)			(41)		1,009	1,009			
100126287	NEWARK	NJ		08/30/2023		6,184		(135)			(135)		6,049	6,049			
100126290	WATERBURY	CT		08/30/2023		3,186		(63)			(63)		3,123	3,123			
100126292	CHICAGO	IL		08/30/2023		1,073		(30)			(30)		1,043	1,043			
100126294	WAUKEGAN	IL		08/30/2023		1,369		(37)			(37)		1,332	1,332			
100126295	MEDFORD	NY		08/30/2023		3,767		(109)			(109)		3,658	3,658			
100126297	BRONX	NY		08/30/2023		4,461		(186)			(186)		4,275	4,275			
100126298	HICKSVILLE	NY		08/30/2023		4,852		(159)			(159)		4,693	4,693			
100126299	IRVINGTON	NJ		08/30/2023		4,560		(93)			(93)		4,467	4,467			
100126300	BATH	PA		08/30/2023		2,543		(73)			(73)		2,470	2,470			
100126301	MASTIC BEACH	NY		08/30/2023		3,223		(90)			(90)		3,133	3,133			
100126302	WATERBURY	CT		08/30/2023		993		(15)			(15)		978	978			
100126303	OCALA	FL		08/30/2023		1,390		(42)			(42)		1,348	1,348			
100126304	CLEVELAND	OH		08/30/2023		1,094		(21)			(21)		1,073	1,073			
100126305	TRENTON	NJ		08/30/2023		1,640		(56)			(56)		1,584	1,584			
100126306	NEW BRITAIN	CT		08/30/2023		2,681		(47)			(47)		2,634	2,634			
100126307	CORAM	NY		08/30/2023		2,894		(103)			(103)		2,791	2,791			
100126308	NESCONSET	NY		08/30/2023		5,906		(175)			(175)		5,731	5,731			
100126310	TRENTON	NJ		08/30/2023		1,542		(32)			(32)		1,510	1,510			
100126311	BETHLEHEM	PA		08/30/2023		1,519		(56)			(56)		1,463	1,463			
100126313	WATERBURY	CT		08/30/2023		1,389		(60)			(60)		1,329	1,329			
100126314	TORRINGTON	CT		08/30/2023		2,274		(50)			(50)		2,224	2,224			
100126315	NEWARK	NJ		08/30/2023		5,373		(202)			(202)		5,171	5,171			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126317	EAST ORANGE	NJ		08/30/2023		2,388		(63)			(63)		2,325	2,325			
100126322	TORRINGTON	CT		08/30/2023		2,160		(43)			(43)		2,117	2,117			
100126323	TORRINGTON	CT		08/30/2023		2,076		(40)			(40)		2,036	2,036			
100126325	SCRANTON	PA		08/30/2023		96		(2)			(2)		94	94			
100126326	TRENTON	NJ		08/30/2023		980		(36)			(36)		944	944			
100126327	BAYONNE	NJ		08/30/2023		5,663		(159)			(159)		5,504	5,504			
100126330	DETROIT	MI		08/30/2023		2,699		(68)			(68)		2,631	2,631			
100126331	WESTFIELD	MA		08/30/2023		2,643		(72)			(72)		2,571	2,571			
100126334	BALTIMORE	MD		08/30/2023		2,355		(35)			(35)		2,320	2,320			
100126335	TOMS RIVER	NJ		08/30/2023		1,533		(50)			(50)		1,483	1,483			
100126337	BALTIMORE	MD		08/30/2023		2,449		(12)			(12)		2,437	2,437			
100126338	DAVENPORT	FL		08/30/2023		2,409		(50)			(50)		2,359	2,359			
100126342	CARPENTERSVILLE	IL		08/30/2023		1,586		(53)			(53)		1,533	1,533			
100126343	EXETER	PA		08/30/2023		1,607		(30)			(30)		1,577	1,577			
100126344	HOLLYWOOD	FL		08/30/2023		2,141		(50)			(50)		2,091	2,091			
100126345	BRIDGETON	NJ		08/30/2023		1,720		(72)			(72)		1,648	1,648			
100126346	FORT LAUDERDALE	FL		08/30/2023		969		(18)			(18)		951	951			
100126347	BRIDGETON	NJ		08/30/2023		1,564		(68)			(68)		1,496	1,496			
100126348	PLYMOUTH	PA		08/30/2023		675		(12)			(12)		663	663			
100126349	PLYMOUTH	PA		08/30/2023		663		(12)			(12)		651	651			
100126351	MONTICELLO	NY		08/30/2023		(7,796)		(200)	(118)		(82)		(7,878)	2,811		10,689	10,689
100126352	WATERBURY	CT		08/30/2023		2,131		(58)			(58)		2,073	2,073			
100126353	HAMMOND	IN		08/30/2023		900		(19)			(19)		881	881			
100126355	HAMMOND	IN		08/30/2023		801		(15)			(15)		786	786			
100126356	KANSAS CITY	MO		08/30/2023		1,617		(30)			(30)		1,587	1,587			
100126357	NEWARK	NJ		08/30/2023		5,106		(125)			(125)		4,981	4,981			
100126358	SYRACUSE	NY		08/30/2023		1,157		(47)			(47)		1,110	1,110			
100126359	HAMMOND	IN		08/30/2023		763		(14)			(14)		749	749			
100126360	LOUISVILLE	KY		08/30/2023		(3,676)		(1)			(1)		(3,677)	13		3,689	3,689
100126361	COLUMBIA	NJ		08/30/2023		5,422		(205)			(205)		5,217	5,217			
100126362	HAMMOND	IN		08/30/2023		752		(17)			(17)		735	735			
100126363	KANNAPOLIS	NC		08/30/2023		858		(29)			(29)		829	829			
100126365	ELYRIA	OH		08/30/2023		1,117		(21)			(21)		1,096	1,096			
100126366	MCLOUD	OK		08/30/2023		2,149		(47)			(47)		2,102	2,102			
100126369	BALTIMORE	MD		08/30/2023		990		(37)			(37)		953	953			
100126371	DETROIT	MI		08/30/2023		(2,689)		(63)	(23)		(40)		(2,729)	1,442		4,171	4,171
100126372	DOLTON	IL		08/30/2023		1,423		(37)			(37)		1,386	1,386			
100126373	SPRING VALLEY	NY		08/30/2023		2,272		(52)			(52)		2,220	2,220			
100126374	BAY SHORE	NY		08/30/2023		2,372		(68)			(68)		2,304	2,304			
100126376	BROOKLYN	NY		08/30/2023		6,101		(265)			(265)		5,836	5,836			
100126378	KANSAS CITY	MO		08/30/2023		1,083		(34)			(34)		1,049	1,049			
100126379	TAYLORS	SC		08/30/2023		1,770		(27)			(27)		1,743	1,743			
100126380	HAMILTON	NJ		08/30/2023		1,806		(61)			(61)		1,745	1,745			
100126382	ABSECON	NJ		08/30/2023		2,651		(94)			(94)		2,557	2,557			
100126383	PHILADELPHIA	PA		08/30/2023		(5,512)		(110)	(60)		(50)		(5,562)	1,624		7,186	7,186
100126384	CAPE MAY COURT HOUSE	NJ		08/30/2023		(45,612)		(283)	(197)		(86)		(45,698)	1,696		47,394	47,394
100126385	EXETER	PA		08/30/2023		1,593		(56)			(56)		1,537	1,537			
100126386	SYLMAR	CA		08/30/2023		4,920		(227)			(227)		4,693	4,693			
100126387	BALTIMORE	MD		08/30/2023		1,616		(24)			(24)		1,592	1,592			
100126388	SALISBURY	NC		08/30/2023		1,545		(44)			(44)		1,501	1,501			
100126389	CHESAPEAKE	VA		08/30/2023		1,422		(35)			(35)		1,387	1,387			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126390	BALTIMORE	MD		08/30/2023		3,066		(78)			(78)		2,988	2,988			
100126391	MARIETTA	GA		08/30/2023		2,542		(24)			(24)		2,518	2,518			
100126392	BRONX	NY		08/30/2023		4,855		(103)			(103)		4,752	4,752			
100126393	BATON ROUGE	LA		08/30/2023		2,144		(44)			(44)		2,100	2,100			
100126394	BALTIMORE	MD		08/30/2023		1,405		(26)			(26)		1,379	1,379			
100126395	BALTIMORE	MD		08/30/2023		1,445		(18)			(18)		1,427	1,427			
100126397	HENRICO	VA		08/30/2023		1,548		(49)			(49)		1,499	1,499			
100126400	BALTIMORE	MD		08/30/2023		1,570		(23)			(23)		1,547	1,547			
100126401	BALTIMORE	MD		08/30/2023		1,353		(20)			(20)		1,333	1,333			
100126402	BALTIMORE	MD		08/30/2023		1,009		(15)			(15)		994	994			
100126403	BAKER	LA		08/30/2023		722		(23)			(23)		699	699			
100126404	BALTIMORE	MD		08/30/2023		1,241		(18)			(18)		1,223	1,223			
100126405	RIDGEWOOD	NY		08/30/2023		9,327		(376)			(376)		8,951	8,951			
100126406	BALTIMORE	MD		08/30/2023		1,226		(16)			(16)		1,210	1,210			
100126408	ATLANTA	GA		08/30/2023		4,326		(112)			(112)		4,214	4,214			
100126410	ANDOVER	NJ		08/30/2023		4,616		(125)			(125)		4,491	4,491			
100126411	COLUMBUS	OH		08/30/2023		2,153		(40)			(40)		2,113	2,113			
100126412	NEW ORLEANS	LA		08/30/2023		2,278		(73)			(73)		2,205	2,205			
100126413	COLUMBUS	OH		08/30/2023		2,240		(24)			(24)		2,216	2,216			
100126414	FORT LAUDERDALE	FL		08/30/2023		2,163		(50)			(50)		2,113	2,113			
100126416	FORT LAUDERDALE	FL		08/30/2023		2,051		(45)			(45)		2,006	2,006			
100126417	LAUDERHILL	FL		08/30/2023		2,365		(38)			(38)		2,327	2,327			
100126418	BATON ROUGE	LA		08/30/2023		1,615		(39)			(39)		1,576	1,576			
100126419	MEMPHIS	TN		08/30/2023		1,005		(29)			(29)		976	976			
100126420	HAMILTON	NJ		08/30/2023		2,628		(112)			(112)		2,516	2,516			
100126421	BALTIMORE	MD		08/30/2023		1,382		(37)			(37)		1,345	1,345			
100126422	JAMAICA	NY		08/30/2023		5,071		(216)			(216)		4,855	4,855			
100126423	ENDICOTT	NY		08/30/2023		8,169		(348)			(348)		7,821	7,821			
100126424	FISHERVILLE	KY		08/30/2023		2,348		(72)			(72)		2,276	2,276			
100126425	ALBANY	NY		08/30/2023		1,970		(51)			(51)		1,919	1,919			
100126428	FORT WORTH	TX		08/30/2023		761		(19)			(19)		742	742			
100126430	MISSOURI CITY	TX		08/30/2023		1,753		(51)			(51)		1,702	1,702			
100126431	PATERSON	NJ		08/30/2023		3,522		(55)			(55)		3,467	3,467			
100126432	BIG SPRING	TX		08/30/2023		792		(18)			(18)		774	774			
100126433	TAMPA	FL		08/30/2023		1,406		(44)			(44)		1,362	1,362			
100126434	CRANSTON	RI		08/30/2023		3,832		(133)			(133)		3,699	3,699			
100126435	PATERSON	NJ		08/30/2023		3,922		(57)			(57)		3,865	3,865			
100126436	CHICAGO HEIGHTS	IL		08/30/2023		2,133		(53)			(53)		2,080	2,080			
100126438	INDIANAPOLIS	IN		08/30/2023		963		(24)			(24)		939	939			
100126439	ROCKY MOUNT	VA		08/30/2023		335		36			36		371	371			
100126440	PHILADELPHIA	PA		08/30/2023		825		188			188		1,013	1,013			
100126441	HUMBOLDT	TN		08/30/2023		668		7			7		675	675			
100126442	FRACKVILLE	PA		08/30/2023		442		109			109		551	551			
100126443	LAKELAND	FL		08/30/2023		5,292		329			329		5,621	5,621			
100126444	MONTROSE	GA		08/30/2023		4,916		(534)			(534)		4,382	4,382			
100126445	SHELBY	NC		08/30/2023		1,822		142			142		1,964	1,964			
100126446	OSWEGO	NY		08/30/2023		2,945		1,394			1,394		4,339	4,339			
100126452	BOWLING GREEN	KY		08/30/2023		4,571		325			325		4,896	4,896			
100126454	SAINT LOUIS	MO		08/30/2023		633		20			20		653	653			
100126456	HOMER	NY		08/30/2023		1,077		211			211		1,288	1,288			
100126457	ALTOONA	PA		08/30/2023		2,571		193			193		2,764	2,764			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126459	ALBANY	GA		08/30/2023		3,301		(136)			(136)		3,165	3,165			
100126460	COCHRAN	GA		08/30/2023		2,585		51			51		2,636	2,636			
100126461	PHILADELPHIA	PA		08/30/2023		2,587		60			60		2,647	2,647			
100126462	OWENSBORO	KY		08/30/2023		389		66			66		455	455			
100126466	SOUTH CHARLESTON	OH		08/30/2023		7,357		(443)			(443)		6,914	6,914			
100126470	MORGANTOWN	KY		08/30/2023		1,219		60			60		1,279	1,279			
100126471	ROME	GA		08/30/2023		4,520		83			83		4,603	4,603			
100126475	TOMS RIVER	NJ		08/30/2023		2,437		676			676		3,113	3,113			
100126476	THONOTOSASSA	FL		08/30/2023		1,527		430			430		1,957	1,957			
100126478	TIFTON	GA		08/30/2023		8,900		588			588		9,488	9,488			
100126479	PALMDALE	CA		08/30/2023		2,861		(342)			(342)		2,519	2,519			
100126480	SAINT LOUIS	MO		08/30/2023		1,808		31			31		1,839	1,839			
100126481	DECATUR	GA		08/30/2023		3,519		69			69		3,588	3,588			
100126482	SYLVANIA	OH		08/30/2023		1,199		105			105		1,304	1,304			
100126483	SPRINGFIELD	MO		08/30/2023		2,768		74			74		2,842	2,842			
100126484	LYNWOOD	CA		08/30/2023		5,007		230			230		5,237	5,237			
100126485	KATY	TX		08/30/2023		1,620		(142)			(142)		1,478	1,478			
100126486	CLAYTON	IN		08/30/2023		3,246		(164)			(164)		3,082	3,082			
100126487	SAN ANTONIO	TX		08/30/2023		1,936		(42)			(42)		1,894	1,894			
100126488	STRINGTOWN	OK		08/30/2023		2,480		(68)			(68)		2,412	2,412			
100126489	LOCKPORT	IL		08/30/2023		4,294		(118)			(118)		4,176	4,176			
100126491	HAMPTONVILLE	NC		08/30/2023		1,887		(185)			(185)		1,702	1,702			
100126493	HUMBLE	TX		08/30/2023		2,948		(198)			(198)		2,750	2,750			
100126494	WOODBURN	OR		08/30/2023		5,609		(321)			(321)		5,288	5,288			
100126496	SANFORD	FL		08/30/2023		1,996		198			198		2,194	2,194			
100126497	LITHIA	FL		08/30/2023		2,052		15			15		2,067	2,067			
100126498	MIAMI	FL		08/30/2023		4,356		(285)			(285)		4,071	4,071			
100126500	MEMPHIS	TN		08/30/2023		410		30			30		440	440			
100126502	SAN ANTONIO	TX		08/30/2023		5,017		257			257		5,274	5,274			
100126504	CLEVELAND	OH		08/30/2023		235		47			47		282	282			
100126506	CRAWFORDSVILLE	IN		08/30/2023		2,582		(144)			(144)		2,438	2,438			
100126507	MABELVALE	AR		08/30/2023		1,376		150			150		1,526	1,526			
100126510	WESTMINSTER	MD		08/30/2023		10,072		(479)			(479)		9,593	9,593			
100126512	MONTGOMERY	AL		08/30/2023		2,254		(62)			(62)		2,192	2,192			
100126514	EL PASO	TX		08/30/2023		2,150		(56)			(56)		2,094	2,094			
100126515	GREER	SC		08/30/2023		7,972		761			761		8,733	8,733			
100126516	RENOVO	PA		08/30/2023		546		155			155		701	701			
100126517	KEARNEYSVILLE	WV		08/30/2023		455		35			35		490	490			
100126519	STOKESDALE	NC		08/30/2023		486		18			18		504	504			
100126520	BUFFALO	NY		08/30/2023		989		42			42		1,031	1,031			
100126521	TALLAHASSAEE	FL		08/30/2023		6,153		384			384		6,537	6,537			
100126522	VALLEY	AL		08/30/2023		3,744		261			261		4,005	4,005			
100126524	FT LAUDERDALE	FL		08/30/2023		663		170			170		833	833			
100126527	LEAVENWORTH	KS		08/30/2023		5,116		234			234		5,350	5,350			
100126530	BALTIMORE	MD		08/30/2023		3,358		369			369		3,727	3,727			
100126534	KNOWLESVILLE	NY		08/30/2023		2,683		134			134		2,817	2,817			
100126535	TOLEDO	OH		08/30/2023		6,168		993			993		7,161	7,161			
100126536	OKMULGEE	OK		08/30/2023		3,703		334			334		4,037	4,037			
100126537	CARBONDALE	PA		08/30/2023		3,081		523			523		3,604	3,604			
100126539	CONWAY	SC		08/30/2023		7,556		719			719		8,275	8,275			
100126540	BEAUMONT	TX		08/30/2023		2,580		(24)			(24)		2,556	2,556			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126542	FLORENCE	SC		08/30/2023		1,640		387			387		2,027	2,027			
100126543	PHILADELPHIA	PA		08/30/2023		443		5			5		448	448			
100126547	PEORIA	IL		08/30/2023		3,001		509			509		3,510	3,510			
100126549	JACKSONVILLE	FL		08/30/2023		4,828		164			164		4,992	4,992			
100126550	WINDSOR	CT		08/30/2023		2,503		748			748		3,251	3,251			
100126551	MILWAUKEE	WI		08/30/2023		546		475			475		1,021	1,021			
100126552	BLUE ISLAND	IL		08/30/2023		1,366		1,119			1,119		2,485	2,485			
100126553	DINGMANS FERRY	PA		08/30/2023		5,496		2,140			2,140		7,636	7,636			
100126555	MACON	GA		08/30/2023		700		40			40		740	740			
100126556	KANSAS CITY	MO		08/30/2023		188		72			72		260	260			
100126557	LA PLACE	LA		08/30/2023		13,930		314			314		14,244	14,244			
100126558	MONTCLAIR	NJ		08/30/2023		4,842		575			575		5,417	5,417			
100126560	AMERICAN CANYON	CA		08/30/2023		2,901		(9)			(9)		2,892	2,892			
100126561	BROCKTON	MA		08/30/2023		9,062		(405)			(405)		8,657	8,657			
100126562	LANCASTER	CA		08/30/2023		8,702		539			539		9,241	9,241			
100126563	JACKSONVILLE	FL		08/30/2023		2,152		(109)			(109)		2,043	2,043			
100126564	BRIDGEPORT	NJ		08/30/2023		4,053		(400)			(400)		3,653	3,653			
100126565	ARLINGTON	TX		08/30/2023		4,059		(114)			(114)		3,945	3,945			
100126566	CHICAGO	IL		08/30/2023		3,385		(114)			(114)		3,271	3,271			
100126567	WAUKESHA	WI		08/30/2023		1,601		106			106		1,707	1,707			
100126568	COLUMBIA	SC		08/30/2023		7,631		(511)			(511)		7,120	7,120			
100126569	DORCHESTER	NJ		08/30/2023		1,708		(141)			(141)		1,567	1,567			
100126570	KANKAKEE	IL		08/30/2023		5,428		(175)			(175)		5,253	5,253			
100126571	GRAND RAPIDS	MI		08/30/2023		664		6			6		670	670			
100126572	EAST POINT	GA		08/30/2023		3,132		186			186		3,318	3,318			
100126573	DALLAS	TX		08/30/2023		2,912		(188)			(188)		2,724	2,724			
100126574	BASTROP	LA		08/30/2023		18,433		(409)			(409)		18,024	18,024			
100126575	HAZEL CREST	IL		08/30/2023		3,050		(216)			(216)		2,834	2,834			
100126576	LAKELAND	FL		08/30/2023		2,126		(126)			(126)		2,000	2,000			
100126577	HOUSTON	TX		08/30/2023		7,322		(399)			(399)		6,923	6,923			
100126578	LAKE WORTH	FL		08/30/2023		12,501		(672)			(672)		11,829	11,829			
100126579	MORRILL	ME		08/30/2023		4,512		(437)			(437)		4,075	4,075			
100126581	BALTIMORE	MD		08/30/2023		2,165		(80)			(80)		2,085	2,085			
100126583	COMPTON	CA		08/30/2023		1,692		(78)			(78)		1,614	1,614			
100126584	CLINTON	ME		08/30/2023		1,582		(95)			(95)		1,487	1,487			
100126586	WINDHAM	ME		08/30/2023		1,878		681			681		2,559	2,559			
100126587	CONLEY	GA		08/30/2023		3,825		527			527		4,352	4,352			
100126588	RIVERDALE	GA		08/30/2023		2,297		333			333		2,630	2,630			
100126589	COLLEGE PARK	GA		08/30/2023		4,054		194			194		4,248	4,248			
100126592	FULLERTON	CA		08/30/2023		2,909		142			142		3,051	3,051			
100126593	BELLEVILLE	IL		08/30/2023		924		259			259		1,183	1,183			
100126594	SPEEDWELL	TN		08/30/2023		513		166			166		679	679			
100126595	RALEIGH	NC		08/30/2023		5,478		(422)			(422)		5,056	5,056			
100126597	MONTGOMERY	AL		08/30/2023		1,738		28			28		1,766	1,766			
100126599	HOUSTON	TX		08/30/2023		6,476		497			497		6,973	6,973			
100126600	RIVERSIDE	CA		08/30/2023		6,075		24			24		6,099	6,099			
100126601	BILLINGS	MO		08/30/2023		11,969		1,430			1,430		13,399	13,399			
100126604	MERRILLVILLE	IN		08/30/2023		3,801		(27)			(27)		3,774	3,774			
100126605	TOLEDO	OH		08/30/2023		1,834		311			311		2,145	2,145			
100126606	ORMOND BEACH	FL		08/30/2023		3,107		131			131		3,238	3,238			
100126607	SEBRING	FL		08/30/2023		3,029		61			61		3,090	3,090			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126608	AUGUSTA	GA		08/30/2023		2,277		(181)			(181)		2,096	2,096			
100126611	CHICAGO	IL		08/30/2023		3,639		(73)			(73)		3,566	3,566			
100126612	CHICAGO	IL		08/30/2023		24,883		944			944		25,827	25,827			
100126615	DETROIT	MI		08/30/2023		3,004		(35)			(35)		2,969	2,969			
100126616	DETROIT	MI		08/30/2023		2,272		601			601		2,873	2,873			
100126617	GRAND RAPIDS	MI		08/30/2023		3,051		313			313		3,364	3,364			
100126618	MOUNT MORRIS	MI		08/30/2023		180		48			48		228	228			
100126619	THOMPSONVIL	MI		08/30/2023		1,264		41			41		1,305	1,305			
100126620	SAINT LOUIS	MO		08/30/2023		4,407		430			430		4,837	4,837			
100126623	ROCHESTER	NY		08/30/2023		4,143		(238)			(238)		3,905	3,905			
100126624	BRUNSWICK	OH		08/30/2023		9,177		586			586		9,763	9,763			
100126625	HUBER HEIGHTS	OH		08/30/2023		7,012		913			913		7,925	7,925			
100126626	YOUNGSTOWN	OH		08/30/2023		1,459		20			20		1,479	1,479			
100126631	ST MATTHEWS	SC		08/30/2023		161		61			61		222	222			
100126633	MADISON	TN		08/30/2023		4,916		82			82		4,998	4,998			
100126634	CREWE	VA		08/30/2023		7,225		487			487		7,712	7,712			
100126636	RICHMOND	VA		08/30/2023		2,523		(55)			(55)		2,468	2,468			
100126639	FRANKLIN	AL		08/30/2023		4,006		70			70		4,076	4,076			
100126641	DAYTON	OH		08/30/2023		2,118		(120)			(120)		1,998	1,998			
100126642	ST LOUIS	MO		08/30/2023		1,733		120			120		1,853	1,853			
100126643	HARTFORD	CT		08/30/2023		2,704		267			267		2,971	2,971			
100126644	BYRON	GA		08/30/2023		637		59			59		696	696			
100126645	CHICAGO	IL		08/30/2023		47		3			3		50	50			
100126646	HILLSBORO	KY		08/30/2023		474		84			84		558	558			
100126647	HAMMOND	LA		08/30/2023		6,270		106			106		6,376	6,376			
100126649	PUEBLO	CO		08/30/2023		3,698		221			221		3,919	3,919			
100126651	POWDER SPRINGS	GA		08/30/2023		783		444			444		1,227	1,227			
100126653	GREENVILLE	SC		08/30/2023		4,595		(127)			(127)		4,468	4,468			
100126654	CHICAGO	IL		08/30/2023		4,844		101			101		4,945	4,945			
100126655	MEMPHIS	TN		08/30/2023		3,079		94			94		3,173	3,173			
100126656	ROCKY MOUNT	NC		08/30/2023		2,457		(199)			(199)		2,258	2,258			
100126658	BRADENTON	FL		08/30/2023		1,992		536			536		2,528	2,528			
100126659	DOVER	NH		08/30/2023		(6,005)		425			425		(5,580)	(5,580)			
100126660	MOUNTAIN VIEW	CA		08/30/2023		9,152		2,316			2,316		11,468	11,468			
100126662	RANCHO CUCAMONGA	CA		08/30/2023		9,524		623			623		10,147	10,147			
100126664	ELLENWOOD	GA		08/30/2023		6,531		199			199		6,730	6,730			
100126665	PHILADELPHIA	PA		08/30/2023		1,093		673			673		1,766	1,766			
100126666	CHICAGO	IL		08/30/2023		6,853		(192)			(192)		6,661	6,661			
100126667	MADISON	OH		08/30/2023		1,691		459			459		2,150	2,150			
100126668	MIAMI BEACH	FL		08/30/2023		10,863		144			144		11,007	11,007			
100126669	BELINGTON	WV		08/30/2023		347		92			92		439	439			
100126670	PISCATWAY	NJ		08/30/2023		2,501		1,416			1,416		3,917	3,917			
100126672	IRVINGTON	NJ		08/30/2023		6,410		(7)			(7)		6,403	6,403			
100126673	PHOENIX	AZ		08/30/2023		1,915		103			103		2,018	2,018			
100126675	ST CHARLES	IL		08/30/2023		6,649		723			723		7,372	7,372			
100126676	MORTON GROVE	IL		08/30/2023		1,795		408			408		2,203	2,203			
100126677	ALFORD	FL		08/30/2023		4,226		18			18		4,244	4,244			
100126678	STOCKTON	CA		08/30/2023		5,145		270			270		5,415	5,415			
100126679	GALLOWAY	NJ		08/30/2023		952		133			133		1,085	1,085			
100126680	TWO RIVERS	WI		08/30/2023		3,047		(106)			(106)		2,941	2,941			
100126683	ROYAL PALM BEACH	FL		08/30/2023		1,393		162			162		1,555	1,555			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126684	BOYTON BEACH	FL		08/30/2023		6,223		383			383		6,606	6,606			
100126685	DELRAY BEACH	FL		08/30/2023		5,120		95			95		5,215	5,215			
100126687	GADSDEN	SC		08/30/2023		5,820		219			219		6,039	6,039			
100126688	PATTERSON	NY		08/30/2023		10,284		192			192		10,476	10,476			
100126689	FORSYTH	GA		08/30/2023		2,749		305			305		3,054	3,054			
100126691	HARTSDALE	NY		08/30/2023		9,305		1,881			1,881		11,186	11,186			
100126692	FORTWORTH	TX		08/30/2023		2,514		13			13		2,527	2,527			
100126695	MOLINO	FL		08/30/2023		957		9			9		966	966			
100126696	HUTCHINSON	KS		08/30/2023		978		55			55		1,033	1,033			
100126697	WOODSTOCK	GA		08/30/2023		8,095		194			194		8,289	8,289			
100126699	CHICAGO HEIGHTS	IL		08/30/2023		2,260		615			615		2,875	2,875			
100126700	YUKON	OK		08/30/2023		4,448		111			111		4,559	4,559			
100126701	BIRMINGHAM	AL		08/30/2023		1,217		605			605		1,822	1,822			
100126702	SCHERERVILLE	IN		08/30/2023		2,754		589			589		3,343	3,343			
100126703	OPA LOCKA	FL		08/30/2023		3,745		1,440			1,440		5,185	5,185			
100126708	RIVERDALE	GA		08/30/2023		649		18			18		667	667			
100126710	NORTH FORT MYERS	FL		08/30/2023		930		91			91		1,021	1,021			
100126712	OAK CREEK	WI		08/30/2023		5,310		883			883		6,193	6,193			
100126713	EVANSVILLE	IN		08/30/2023		1,001		1	1				1,001	910		(90)	(90)
100126717	LAWNSIDE	NJ		08/30/2023		3,584		(240)			(240)		3,344	3,344			
100126718	BALTIMORE	MD		08/30/2023		611		3			3		614	614			
100126719	CHESTER	PA		08/30/2023		1,150		10			10		1,160	1,160			
100126720	ROSEVILLE	MI		08/30/2023		2,328		(4)			(4)		2,324	2,324			
100126721	VALE	NC		08/30/2023		2,355		624			624		2,979	2,979			
100126722	BOWIE	MD		08/30/2023		2,632		532			532		3,164	3,164			
100126724	STEWARTSTOWN	PA		08/30/2023		10,353		355			355		10,708	10,708			
100126725	OLD TOWN	FL		08/30/2023		429		64			64		493	493			
100126726	FRANKLIN	OH		08/30/2023		4,470		374			374		4,844	4,844			
100126727	TEMPLE	GA		08/30/2023		925		97			97		1,022	1,022			
100126728	PALM BAY	FL		08/30/2023		2,969		461			461		3,430	3,430			
100126732	WESTMORELAND	TN		08/30/2023		562		9			9		571	571			
100126734	BELLFLOWER	CA		08/30/2023		6,209		192			192		6,401	6,401			
100126735	MC CORMICK	SC		08/30/2023		715		35			35		750	750			
100126736	PHILADELPHIA	PA		08/30/2023		1,784		202			202		1,986	1,986			
100126737	DALLAS	GA		08/30/2023		2,213		244			244		2,457	2,457			
100126738	SPOKANE	WA		08/30/2023		1,928		1,877			1,877		3,805	3,805			
100126739	MELFA	VA		08/30/2023		1,737		222			222		1,959	1,959			
100126740	SAINT STEPHEN	SC		08/30/2023		1,788		268			268		2,056	2,056			
100126741	LAWRENCEVILLE	GA		08/30/2023		5,141		661			661		5,802	5,802			
100126742	VICTORIA	TX		08/30/2023		571		226			226		797	797			
100126744	GUILFORD	CT		08/30/2023		9,000		970			970		9,970	9,970			
100126745	PORT HURON	MI		08/30/2023		2,998		146			146		3,144	3,144			
100126746	FREDERICKSBRG	VA		08/30/2023		2,610		167			167		2,777	2,777			
100126747	FILLMORE	NY		08/30/2023		2,754		536			536		3,290	3,290			
100126752	FULLERTON	CA		08/30/2023		15,994		3,672			3,672		19,666	19,666			
100126753	HUNTINGTON	IN		08/30/2023		3,872		181			181		4,053	4,053			
100126754	UPPER DARBY	PA		08/30/2023		2,297		16			16		2,313	2,313			
100126755	MUNHALL	PA		08/30/2023		2,005		(134)			(134)		1,871	1,871			
100126757	HESPERIA	CA		08/30/2023		3,612		1,136			1,136		4,748	4,748			
100126758	BELLEVILLE	MI		08/30/2023		5,557		634			634		6,191	6,191			
100126759	BELLE CENTER	OH		08/30/2023		6,504		58			58		6,562	6,562			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126760	TOLEDO	OH		08/30/2023		794		450			450		1,244	1,244			
100126761	INDIANAPOLIS	IN		08/30/2023		4,214		46			46		4,260	4,260			
100126762	MERRILLVILLE	IN		08/30/2023		2,381		474			474		2,855	2,855			
100126763	MILWAUKEE	WI		08/30/2023		4,912		665			665		5,577	5,577			
100126766	EDWARDSVILLE	IL		08/30/2023		4,214		(245)			(245)		3,969	3,969			
100126767	SELMA	AL		08/30/2023		5,859		(238)			(238)		5,621	5,621			
100126768	STREETSBORO	OH		08/30/2023		7,658		1,264			1,264		8,922	8,922			
100126769	LAWRENCEVILLE	GA		08/30/2023		7,048		626			626		7,674	7,674			
100126771	MARRERO	LA		08/30/2023		2,832		191			191		3,023	3,023			
100126774	DESOTO	TX		08/30/2023		4,690		516			516		5,206	5,206			
100126775	EL PASO	TX		08/30/2023		2,078		56			56		2,134	2,134			
100126776	PALMDALE	CA		08/30/2023		7,343		800			800		8,143	8,143			
100126778	SOUTH WINDSOR	CT		08/30/2023		1,827		298			298		2,125	2,125			
100126779	ATHOL	MA		08/30/2023		699		229			229		928	928			
100126781	EL PASO	TX		08/30/2023		2,081		597			597		2,678	2,678			
100126782	NEW ORLEANS	LA		08/30/2023		1,783		1,047			1,047		2,830	2,830			
100126783	CARLSBAD	CA		08/30/2023		32,601		7,439			7,439		40,040	40,040			
100126784	MIAMI	FL		08/30/2023		7,740		950			950		8,690	8,690			
100126785	PORT ANGELES	WA		08/30/2023		4,640		601			601		5,241	5,241			
100126786	TUCSON	AZ		08/30/2023		13,080		1,311			1,311		14,391	14,391			
100126787	LIGONIER	IN		08/30/2023		1,849		78			78		1,927	1,927			
100126789	MIDDLETOWN	RI		08/30/2023		2,608		128			128		2,736	2,736			
100126795	INMAN	SC		08/30/2023		3,606		356			356		3,962	3,962			
100126796	HADDON TOWN	NJ		08/30/2023		2,199		775			775		2,974	2,974			
100126797	BLOOMING PRAIRIE	MN		08/30/2023		1,356		445			445		1,801	1,801			
100126798	SARATOGA SPGS	NY		08/30/2023		1,100		756			756		1,856	1,856			
100126799	MENTOR ON THE LAKE	OH		08/30/2023		748		574			574		1,322	1,322			
100126801	TRACY	CA		08/30/2023		4,974		3,080			3,080		8,054	8,054			
100126802	PROVINCETOWN	MA		08/30/2023		2,026		1,443			1,443		3,469	3,469			
100126804	LAUREL	MD		08/30/2023		2,341		4,513			4,513		6,854	6,854			
100126805	BLUE ISLAND	IL		08/30/2023		1,092		320			320		1,412	1,412			
100126806	CHICAGO	IL		08/30/2023		1,584		1,100			1,100		2,684	2,684			
100126807	TAMPA	FL		08/30/2023		820		752			752		1,572	1,572			
100126808	KENNEBUNK	ME		08/30/2023		2,684		1,750			1,750		4,434	4,434			
100126809	BARTLESVILLE	OK		08/30/2023		134		17			17		151	151			
100126810	POMONA	CA		08/30/2023		1,835		1,089			1,089		2,924	2,924			
100126811	BANGOR	ME		08/30/2023		1,500		925			925		2,425	2,425			
100126813	PARKVILLE	MD		08/30/2023		136		13			13		149	149			
100126814	NEWARK	NJ		08/30/2023		1,405		549			549		1,954	1,954			
100126815	SAN DIEGO	CA		08/30/2023		3,535		3,145			3,145		6,680	6,680			
100126816	BREWERTON	NY		08/30/2023		953		1,197			1,197		2,150	2,150			
100126817	LEWISVILLE	NC		08/30/2023		702		(5)			(5)		697	697			
100126818	DAPHNE	AL		08/30/2023		2,251		493			493		2,744	2,744			
100126822	LAS VEGAS	NV		08/30/2023		1,558		589			589		2,147	2,147			
100126825	WESTLAND	MI		08/30/2023		191		245			245		436	436			
100126826	HARRISVILLE	NY		08/30/2023		301		99			99		400	400			
100126828	BIRMINGHAM	AL		08/30/2023		3,840		552			552		4,392	4,392			
100126829	JUPITER	FL		08/30/2023		1,374		755			755		2,129	2,129			
100126830	CHICAGO	IL		08/30/2023		8,238		520			520		8,758	8,758			
100126831	COLUMBUS	OH		08/30/2023		269		267			267		536	536			
100126838	PITTSTON	PA		08/30/2023		1,671		78			78		1,749	1,749			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126839	NEW FAIRFIELD	CT		08/30/2023		7,313		3,700			3,700		11,013	11,013			
100126840	BALTIMORE	MD		08/30/2023		579		497			497		1,076	1,076			
100126843	WILMINGTON	DE		08/30/2023		4,802		953			953		5,755	5,755			
100126844	PACIFIC	MO		08/30/2023		297		5			5		302	302			
100126845	FREEDOM	IN		08/30/2023		1,782		322			322		2,104	2,104			
100126847	LAMONT	CA		08/30/2023		4,270		64			64		4,334	4,334			
100126848	LAWRENCEVILLE	GA		08/30/2023		3,106		167			167		3,273	3,273			
100126850	CORDOVA	SC		08/30/2023		1,636		285			285		1,921	1,921			
100126851	TOLEDO	OH		08/30/2023		2,271		16			16		2,287	2,287			
100126852	PHOENIX	AZ		08/30/2023		1,681		389			389		2,070	2,070			
100126853	KIMBALL	MI		08/30/2023		1,456		363			363		1,819	1,819			
100126855	LOVINGSTON	VA		08/30/2023		11,202		173			173		11,375	11,375			
100126856	PLEASANTVILLE	NJ		08/30/2023		3,952		263			263		4,215	4,215			
100126858	PHOENIX	AZ		08/30/2023		370		95			95		465	465			
100126862	MERRICK	NY		08/30/2023		1,863		1,725			1,725		3,588	3,588			
100126863	APOPKA	FL		08/30/2023		1,882		31			31		1,913	1,913			
100126864	BEAVERTON	OR		08/30/2023		3,247		333			333		3,580	3,580			
100126867	CHICAGO	IL		08/30/2023		2,317		149			149		2,466	2,466			
100126868	SICKLERVILLE	NJ		08/30/2023		1,269		391			391		1,660	1,660			
100126870	NEWMAN	CA		08/30/2023		2,016		495			495		2,511	2,511			
100126871	HILLSBORO	OH		08/30/2023		5,619		124			124		5,743	5,743			
100126874	TAMPA	FL		08/30/2023		1,470		881			881		2,351	2,351			
100126876	HIALEAH	FL		08/30/2023		785		526			526		1,311	1,311			
100126877	MIAMI	FL		08/30/2023		1,092		507			507		1,599	1,599			
100126878	HIALEAH	FL		08/30/2023		2,241		1,687			1,687		3,928	3,928			
100126879	MIAMI	FL		08/30/2023		1,002		727			727		1,729	1,729			
100126880	MIAMI	FL		08/30/2023		2,451		790			790		3,241	3,241			
100126881	MIAMI	FL		08/30/2023		1,750		1,676			1,676		3,426	3,426			
100126882	MIAMI	FL		08/30/2023		2,274		857			857		3,131	3,131			
100126883	MIAMI	FL		08/30/2023		3,138		1,098			1,098		4,236	4,236			
100126886	HUBBARD	OH		08/30/2023		4,442		96			96		4,538	4,538			
100126887	LENOIR	NC		08/30/2023		2,334		122			122		2,456	2,456			
100126888	PALM BAY	FL		08/30/2023		8,959		230			230		9,189	9,189			
100126890	JAMAICA	NY		08/30/2023		4,270		2,373			2,373		6,643	6,643			
100126892	KNOXVILLE	TN		08/30/2023		5,405		(190)			(190)		5,215	5,215			
100126894	LAFAYETTE	LA		08/30/2023		4,219		182			182		4,401	4,401			
100126895	EAST SAINT LOUIS	IL		08/30/2023		2,207		726			726		2,933	2,933			
100126897	BELLMAWR	NJ		08/30/2023		867		1,412			1,412		2,279	2,279			
100126898	HOUSTON	TX		08/30/2023		11,142		(52)			(52)		11,090	11,090			
100126899	FAYETTEVILLE	NC		08/30/2023		2,535		82			82		2,617	2,617			
100126900	CHESAPEAKE	WV		08/30/2023		2,963		82			82		3,045	3,045			
100126904	CAHOKIA	IL		08/30/2023		114		93			93		207	207			
100126906	MAYODAN	NC		08/30/2023		4,457		265			265		4,722	4,722			
100126907	POUGHKEEPSIE	NY		08/30/2023		15,483		1,251			1,251		16,734	16,734			
100126908	MABLETON	GA		08/30/2023		766		374			374		1,140	1,140			
100126910	MORRISTON	FL		08/30/2023		444		265			265		709	709			
100126911	ST CLAIR SHORES	MI		08/30/2023		3,812		13			13		3,825	3,825			
100126912	JACKSON	OH		08/30/2023		1,679		498			498		2,177	2,177			
100126913	OLD FORGE	PA		08/30/2023		184		21			21		205	205			
100126914	ALBERTSON	NY		08/30/2023		16,795		3,729			3,729		20,524	20,524			
100126915	CHESTER	MD		08/30/2023		1,808		232			232		2,040	2,040			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126916	BAKER	LA		08/30/2023		200		27			27		227	227			
100126917	CORAM	NY		08/30/2023		14,193		3,427			3,427		17,620	17,620			
100126919	CHARLOTTE	NC		08/30/2023		1,728		687			687		2,415	2,415			
100126920	SAN DIEGO	CA		08/30/2023		3,306		4,597			4,597		7,903	7,903			
100126923	CHICAGO	IL		08/30/2023		2,309		2,946			2,946		5,255	5,255			
100126924	VALLEJO	CA		08/30/2023		6,489		2,705			2,705		9,194	9,194			
100126925	SANTA CRUZ	CA		08/30/2023		14,555		655			655		15,210	15,210			
100126926	PADUCAH	KY		08/30/2023		302		37			37		339	339			
100126929	MONMOUTH BEACH	NJ		08/30/2023		9,851		3,487			3,487		13,338	13,338			
100126930	HARPER WOODS	MI		08/30/2023		909		301			301		1,210	1,210			
100126932	ERIE	PA		08/30/2023		1,734		505			505		2,239	2,239			
100126933	ONTARIO	CA		08/30/2023		4,619		1,017			1,017		5,636	5,636			
100126934	PALM HARBOR	FL		08/30/2023		5,796		1,275			1,275		7,071	7,071			
100126936	MIAMI	FL		08/30/2023		860		755			755		1,615	1,615			
100126938	CHAMPLAIN	NY		08/30/2023		5,433		544			544		5,977	5,977			
100126939	LIVERPOOL	NY		08/30/2023		3,272		438			438		3,710	3,710			
100126940	PHILADELPHIA	PA		08/30/2023		633		102			102		735	735			
100126942	EAST SAINT LOUIS	IL		08/30/2023		3,758		(152)			(152)		3,606	3,606			
100126943	BELLMAWR	NJ		08/30/2023		11,163		(15)			(15)		11,148	11,148			
100126946	MONROE	MI		08/30/2023		4,026		777			777		4,803	4,803			
100126947	SCHENECTADY	NY		08/30/2023		6,448		(322)			(322)		6,126	6,126			
100126950	BUFORD	GA		08/30/2023		4,745		100			100		4,845	4,845			
100126956	PALMYRA	VA		08/30/2023		2,596		468			468		3,064	3,064			
100126958	ATLANTA	GA		08/30/2023		4,450		(94)			(94)		4,356	4,356			
100126961	HUNTSVILLE	AL		08/30/2023		4,256		(126)			(126)		4,130	4,130			
100126962	BOYNTON BEACH	FL		08/30/2023		6,144		861			861		7,005	7,005			
100126963	LAKE WALES	FL		08/30/2023		4,359		371			371		4,730	4,730			
100126964	SANDY	UT		08/30/2023		10,169		(638)			(638)		9,531	9,531			
100126965	SAINT LOUIS	MO		08/30/2023		274		14			14		288	288			
100126967	GRANVILLE	NY		08/30/2023		112		27			27		139	139			
100126968	SOUTH WEBSTER	OH		08/30/2023		411		20			20		431	431			
100126969	TOLEDO	OH		08/30/2023		72		10			10		82	82			
100126972	PARKLAND	FL		08/30/2023		1,716		125			125		1,841	1,841			
100126976	MILWAUKEE	WI		08/30/2023		3,752		(35)			(35)		3,717	3,717			
100126977	KATY	TX		08/30/2023		4,900		328			328		5,228	5,228			
100126979	DORCHESTER	MA		08/30/2023		1,906		373			373		2,279	2,279			
100126980	CHARLESTON	WV		08/30/2023		2,980		375			375		3,355	3,355			
100126983	CLIFTON	NJ		08/30/2023		5,739		1,107			1,107		6,846	6,846			
100126984	SPRINGBORO	OH		08/30/2023		3,886		34			34		3,920	3,920			
100126985	HAZEL CREST	IL		08/30/2023		852		315			315		1,167	1,167			
100126986	HARTSVILLE	SC		08/30/2023		2,494		20			20		2,514	2,514			
100126987	LAWRENCEVILLE	GA		08/30/2023		2,367		595			595		2,962	2,962			
100126988	CLEVELAND	OH		08/30/2023		195		169			169		364	364			
100126989	BALTIMORE	MD		08/30/2023		1,033		315			315		1,348	1,348			
100126990	NEW ORLEANS	LA		08/30/2023		1,146		401			401		1,547	1,547			
100126991	KANSAS CITY	KS		08/30/2023		726		169			169		895	895			
100126992	MABLETON	GA		08/30/2023		3,173		229			229		3,402	3,402			
100126993	DALLAS	TX		08/30/2023		4,662		1,654			1,654		6,316	6,316			
100126994	COLUMBIA	SC		08/30/2023		409		206			206		615	615			
100126995	PLYMOUTH	NC		08/30/2023		2,514		34			34		2,548	2,548			
100126996	SAINT CLOUD	FL		08/30/2023		7,381		1,378			1,378		8,759	8,759			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126997	KEY WEST	FL		08/30/2023		38,706		3,163			3,163		41,869	41,869			
100126998	WAWARSING	NY		08/30/2023		2,641		2,409			2,409		5,050	5,050			
100126999	SYRACUSE	NY		08/30/2023		3,791		229			229		4,020	4,020			
100127001	VERNON	CT		08/30/2023		1,651		386			386		2,037	2,037			
100127002	HAZLETON	PA		08/30/2023		546		114			114		660	660			
100127003	LISBON	ME		08/30/2023		1,106		462			462		1,568	1,568			
100127006	SAN JOSE	CA		08/30/2023		9,191		1,932			1,932		11,123	11,123			
100127007	MILLVILLE	NJ		08/30/2023		2,087		124			124		2,211	2,211			
100127008	CLINTON	TN		08/30/2023		784		244			244		1,028	1,028			
100127010	HOUSTON	TX		08/30/2023		1,291		520			520		1,811	1,811			
100127011	ATHENS	AL		08/30/2023		2,897		816			816		3,713	3,713			
100127014	STUART	FL		08/30/2023		2,062		451			451		2,513	2,513			
100127015	MOUNT VERNON	NY		08/30/2023		3,342		7,286			7,286		10,628	10,628			
100127017	SPRINGFIELD	MA		08/30/2023		3,794		474			474		4,268	4,268			
100127018	SAN ANTONIO	TX		08/30/2023		1,113		490			490		1,603	1,603			
100127019	ALBUQUERQUE	NM		08/30/2023		1,759		321			321		2,080	2,080			
100127020	GALT	CA		08/30/2023		2,497		682			682		3,179	3,179			
100127022	MATTESON	IL		08/30/2023		4,784		39			39		4,823	4,823			
100127024	WOODBINE	NJ		08/30/2023		26,082		1,210			1,210		27,292	27,292			
100127025	NORTH VERNON	IN		08/30/2023		2,313		100			100		2,413	2,413			
100127026	DALLAS	TX		08/30/2023		768		370			370		1,138	1,138			
100127027	LOS LUNAS	NM		08/30/2023		4,330		206			206		4,536	4,536			
100127029	HIALEAH	FL		08/30/2023		3,032		610			610		3,642	3,642			
100127030	CHICAGO	IL		08/30/2023		6,227		3,613			3,613		9,840	9,840			
100127031	BUTLER	PA		08/30/2023		(3,144)		65			65		(3,079)	(3,079)			
100127033	DAYTONA BEACH	FL		08/30/2023		2,408		79			79		2,487	2,487			
100127036	PITTSBURGH	PA		08/30/2023		9,998		1,484			1,484		11,482	11,482			
100127037	GLEN BURNIE	MD		08/30/2023		12,499		1,158			1,158		13,657	13,657			
100127038	ELKRIDGE	MD		08/30/2023		3,177		864			864		4,041	4,041			
100127039	JACKSONVILLE	FL		08/30/2023		1,149		217			217		1,366	1,366			
100127040	MILFORD	CT		08/30/2023		3,513		1,107			1,107		4,620	4,620			
100127041	KNOXVILLE	TN		08/30/2023		3,031		650			650		3,681	3,681			
100127042	LINCOLNVILLE	KS		08/30/2023		2,019		92			92		2,111	2,111			
100127044	MILWAUKEE	WI		08/30/2023		3,383		(48)			(48)		3,335	3,335			
100127045	NEWPORT	KY		08/30/2023		3,019		112			112		3,131	3,131			
100127046	PORT HURON	MI		08/30/2023		267		56			56		323	323			
100127047	WILLIS	TX		08/30/2023		3,829		(188)			(188)		3,641	3,641			
100127051	CENTERLINE	MI		08/30/2023		1,178		(43)			(43)		1,135	1,135			
100127052	MESA	AZ		08/30/2023		4,181		81			81		4,262	4,262			
100127056	LEBANON JCT	KY		08/30/2023		3,877		(1)			(1)		3,876	3,876			
100127057	DETROIT	MI		08/30/2023		1,518		93			93		1,611	1,611			
100127059	DUNN LORING	VA		08/30/2023		12,425		639			639		13,064	13,064			
100127061	NAPA	CA		08/30/2023		(1,180)		25			25		(1,155)	(1,155)			
100127062	BROOKLYN	NY		08/30/2023		31,033		4,684			4,684		35,717	35,717			
100127063	NEW CITY	NY		08/30/2023		10,061		100			100		10,161	10,161			
100127064	CINCINNATI	OH		08/30/2023		1,856		(243)			(243)		1,613	1,613			
100127065	BALTIMORE	MD		08/30/2023		4,909		(196)			(196)		4,713	4,713			
100127068	PHILADELPHIA	PA		08/30/2023		1,625		299			299		1,924	1,924			
100127070	PHILADELPHIA	PA		08/30/2023		352		(4)			(4)		348	348			
100127073	NASHVILLE	TN		08/30/2023		3,947		(16)			(16)		3,931	3,931			
100127074	UPPER MARLBOR	MD		08/30/2023		11,171		1,891			1,891		13,062	13,062			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127075	CLEVELAND	OH		08/30/2023		3,552		169			169		3,721	3,721			
100127076	FORT LAUDERDALE	FL		08/30/2023		6,021		677			677		6,698	6,698			
100127077	RED SPRINGS	NC		08/30/2023		1,773		(246)			(246)		1,527	1,527			
100127078	CAIRO	IL		08/30/2023		3		1			1		4	4			
100127079	GARY	IN		08/30/2023		1,538		(96)			(96)		1,442	1,442			
100127081	IMLER	PA		08/30/2023		3,488		56			56		3,544	3,544			
100127083	DOUGLAS	GA		08/30/2023		3,898		(118)			(118)		3,780	3,780			
100127085	GREENCASTLE	IN		08/30/2023		2,985		(107)			(107)		2,878	2,878			
100127086	ATLANTA	GA		08/30/2023		473		233			233		706	706			
100127087	MEMPHIS	TN		08/30/2023		3,739		81			81		3,820	3,820			
100127089	CLEVELAND	OH		08/30/2023		2,247		57			57		2,304	2,304			
100127090	GRAYSON	GA		08/30/2023		17,830		927			927		18,757	18,757			
100127091	CAPE CORAL	FL		08/30/2023		2,725		100			100		2,825	2,825			
100127093	TULARE	CA		08/30/2023		8,032		778			778		8,810	8,810			
100127094	HOFFMAN ESTATES	IL		08/30/2023													
100127095	WINDSOR	VA		08/30/2023		(7,821)		(32)			(32)		(7,853)	(7,853)			
100127096	PRAIRIEVILLE	LA		08/30/2023		3,497		381			381		3,878	3,878			
100127099	EARLIMART	CA		08/30/2023		5,492		828			828		6,320	6,320			
100127101	RICHMOND	VA		08/30/2023		2,430		72			72		2,502	2,502			
100127104	MILFORD	PA		08/30/2023		5,407		2			2		5,409	5,409			
100127105	GRAND RAPIDS	MI		08/30/2023		590		124			124		714	714			
100127106	ARLINGTON	TX		08/30/2023		7,927		109			109		8,036	8,036			
100127108	DES MOINES	IA		08/30/2023		979		54			54		1,033	1,033			
100127109	MIRAMAR	FL		08/30/2023		3,073		152			152		3,225	3,225			
100127110	LAUDERHILL	FL		08/30/2023		3,087		280			280		3,367	3,367			
100127112	TAMPA	FL		08/30/2023		4,693		106			106		4,799	4,799			
100127116	DESMOINES	IA		08/30/2023		179		5			5		184	184			
100127118	LA PINE	OR		08/30/2023		3,441		250			250		3,691	3,691			
100127119	JACKSONVILLE	FL		08/30/2023		3,335		129			129		3,464	3,464			
100127121	RICHMOND	VA		08/30/2023		4,179		414			414		4,593	4,593			
100127123	N CHARLESTON	SC		08/30/2023		2,079		382			382		2,461	2,461			
100127124	JOLIET	MT		08/30/2023		456		10			10		466	466			
100127129	INGLEWOOD	CA		08/30/2023		2,539		182			182		2,721	2,721			
100127131	BIRMINGHAM	AL		08/30/2023		4,085		(16)			(16)		4,069	4,069			
100127132	SAN ANTONIO	TX		08/30/2023		1,238		55			55		1,293	1,293			
100127136	KAYSVILLE	UT		08/30/2023		4,551		120			120		4,671	4,671			
100127137	OKLAHOMA CITY	OK		08/30/2023		6,025		(99)			(99)		5,926	5,926			
100127140	MEMPHIS	TN		08/30/2023		2,873		167			167		3,040	3,040			
100127141	BOLIVAR	TN		08/30/2023		2,486		46			46		2,532	2,532			
100127144	BAKERSFIELD	CA		08/30/2023		5,630		(54)			(54)		5,576	5,576			
100127146	HARRISBURG	PA		08/30/2023		4,784		1,229			1,229		6,013	6,013			
100127147	ST. LOUIS	MO		08/30/2023		941		113			113		1,054	1,054			
100127148	SCHAUMBURG	IL		08/30/2023		1,426		324			324		1,750	1,750			
100127152	SARATOGA SPGS	NY		08/30/2023		5,327		769			769		6,096	6,096			
100127153	FAYETTEVILLE	NC		08/30/2023		576		6			6		582	582			
100127154	SOMERSET	NJ		08/30/2023		2,522		463			463		2,985	2,985			
100127155	YUKON	OK		08/30/2023		676		(44)			(44)		632	632			
100127156	PHILADELPHIA	PA		08/30/2023		3,943		(97)			(97)		3,846	3,846			
100127157	WEST PALM BEACH	FL		08/30/2023		1,962		68			68		2,030	2,030			
100127159	MIAMI	FL		08/30/2023		3,413		250			250		3,663	3,663			
100127160	ROCKY FORD	GA		08/30/2023		3,901		24			24		3,925	3,925			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127162	JOHNSON CITY	NY		08/30/2023		3,433		624			624		4,057	4,057			
100127163	HOPEWELL	VA		08/30/2023		6,089		(207)			(207)		5,882	5,882			
100127164	CLEVELAND	OH		08/30/2023		8,501		1,294			1,294		9,795	9,795			
100127167	LOUISVILLE	KY		08/30/2023		3,496		(221)			(221)		3,275	3,275			
100127168	GARY	IN		08/30/2023		3,445		(129)			(129)		3,316	3,316			
100127170	MINNEAPOLIS	MN		08/30/2023		1,848		231			231		2,079	2,079			
100127173	DELHI	CA		08/30/2023		4,636		113			113		4,749	4,749			
100127174	FAIRBURN	GA		08/30/2023		38,471		1,713			1,713		40,184	40,184			
100127175	MIAMI	FL		08/30/2023		6,382		1,095			1,095		7,477	7,477			
100127176	BROOKLYN	NY		08/30/2023		35,439		2,399			2,399		37,838	37,838			
100127179	PORT MURRAY	NJ		08/30/2023		7,267		678			678		7,945	7,945			
100127180	HIALEAH GARDENS	FL		08/30/2023		2,446		632			632		3,078	3,078			
100127181	LA CANADA FLINTRIDGE	CA		08/30/2023		16,395		1,305			1,305		17,700	17,700			
100127183	DORCHESTER	MA		08/30/2023		4,118		107			107		4,225	4,225			
100127184	PITTSBURGH	PA		08/30/2023		403		41			41		444	444			
100127186	BRONX	NY		08/30/2023		6,319		2,652			2,652		8,971	8,971			
100127187	KEY WEST	FL		08/30/2023		135,181		11,711			11,711		146,892	146,892			
100127188	SCOTTSDALE	AZ		08/30/2023		26,724		2,042			2,042		28,766	28,766			
100127189	WOODLAND HILLS	UT		08/30/2023		20,720		1,721			1,721		22,441	22,441			
100127191	VALRICO	FL		08/30/2023		28,786		1,950			1,950		30,736	30,736			
100127193	STPETE	FL		08/30/2023		1,545		20			20		1,565	1,565			
100127197	HOPE MILLS	NC		08/30/2023		4,251		(90)			(90)		4,161	4,161			
100127198	BALTIMORE	MD		08/30/2023		6,344		678			678		7,022	7,022			
100127200	BALTIMORE	MD		08/30/2023		2,255		(111)			(111)		2,144	2,144			
100127201	SAINT PETERS	MO		08/30/2023		5,259		(89)			(89)		5,170	5,170			
100127202	DECATUR	GA		08/30/2023		2,213		(47)			(47)		2,166	2,166			
100127203	ELLIJAY	GA		08/30/2023		1,320		337			337		1,657	1,657			
100127204	LAKE PARK	GA		08/30/2023		3,073		35			35		3,108	3,108			
100127206	ST LOUIS	MO		08/30/2023		1,696		6			6		1,702	1,702			
100127209	HICKORY	NC		08/30/2023		3,158		93			93		3,251	3,251			
100127210	MOUNT CARMEL	PA		08/30/2023		564		149			149		713	713			
100127211	SAINT LOUIS	MO		08/30/2023		4,849		(93)			(93)		4,756	4,756			
100127212	BETHEL	VT		08/30/2023		1,174		(28)			(28)		1,146	1,146			
100127213	LOGANVILLE	GA		08/30/2023		18,750		901			901		19,651	19,651			
100127215	TRAFFORD	AL		08/30/2023		3,521		322			322		3,843	3,843			
100127216	HENDERSON	NC		08/30/2023		2,578		615			615		3,193	3,193			
100127218	WAUKEGAN	IL		08/30/2023		1,959		1,080			1,080		3,039	3,039			
100127220	SHEBOYGAN	WI		08/30/2023		682		6			6		688	688			
100127221	KALISPELL	MT		08/30/2023		589		256			256		845	845			
100127222	WATKINSVILLE	GA		08/30/2023		3,261		2,322			2,322		5,583	5,583			
100127223	PHILADELPHIA	PA		08/30/2023		293		413			413		706	706			
100127224	CINCINNATI	OH		08/30/2023		535		550			550		1,085	1,085			
100127226	PORT ST LUCIE	FL		08/30/2023		2,305		729			729		3,034	3,034			
100127227	BROWN DEER	WI		08/30/2023		5,473		1,150			1,150		6,623	6,623			
100127229	MILWAUKEE	WI		08/30/2023		521		366			366		887	887			
100127230	TEMPE	AZ		08/30/2023		4,233		364			364		4,597	4,597			
100127231	FAYETTEVILLE	NC		08/30/2023		11,948		853			853		12,801	12,801			
100127232	CLIFTON	NJ		08/30/2023		7,730		1,610			1,610		9,340	9,340			
100127234	ALEXANDRIA	VA		08/30/2023		13,913		2,408			2,408		16,321	16,321			
100127235	SANTA FE	NM		08/30/2023		13,010		928			928		13,938	13,938			
100127237	MARIETTA	GA		08/30/2023		6,900		581			581		7,481	7,481			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127243	BOAZ	AL		08/30/2023		5,322		(157)			(157)		5,165	5,165			
100127244	AXTON	VA		08/30/2023		583		15			15		598	598			
100127245	LAKE CHARLES	LA		08/30/2023		2,810		(180)			(180)		2,630	2,630			
100127247	MUSKOGEE	OK		08/30/2023		2,496		381			381		2,877	2,877			
100127249	PLEASANT GROV	AL		08/30/2023		3,288		(125)			(125)		3,163	3,163			
100127250	NEWTOWN	CT		08/30/2023		14,768		3,484			3,484		18,252	18,252			
100127251	NORWICH	CT		08/30/2023		2,568		377			377		2,945	2,945			
100127252	CLEARWATER	FL		08/30/2023		4,355		97			97		4,452	4,452			
100127254	NAVARRE	FL		08/30/2023		1,510		182			182		1,692	1,692			
100127255	OPA LOCKA	FL		08/30/2023		3,843		149			149		3,992	3,992			
100127256	BELMONT	NC		08/30/2023		1,087		(21)			(21)		1,066	1,066			
100127258	HIALEAH	FL		08/30/2023		2,276		84			84		2,360	2,360			
100127260	SAGINAW	MI		08/30/2023		1,829		30			30		1,859	1,859			
100127261	FINLEYVILLE	PA		08/30/2023		9,006		815			815		9,821	9,821			
100127262	WEST BATH	ME		08/30/2023		6,647		335			335		6,982	6,982			
100127263	OWATONNA	MN		08/30/2023		3,225		13			13		3,238	3,238			
100127265	BLAIR	OK		08/30/2023		2,083		(33)			(33)		2,050	2,050			
100127267	ROCHESTER	PA		08/30/2023		1,820		108			108		1,928	1,928			
100127268	WALKER	WV		08/30/2023		1,254		518			518		1,772	1,772			
100127269	CHICAGO	IL		08/30/2023		3,513		135			135		3,648	3,648			
100127270	GADSDEN	AL		08/30/2023		6,047		123			123		6,170	6,170			
100127271	BIRMINGHAM	AL		08/30/2023		2,524		(202)			(202)		2,322	2,322			
100127272	HAZEL CREST	IL		08/30/2023		929		(66)			(66)		863	863			
100127273	BALDWIN	NY		08/30/2023		4,600		2,234			2,234		6,834	6,834			
100127274	STONE MOUNTAIN	GA		08/30/2023		3,618		505			505		4,123	4,123			
100127275	SAN ANTONIO	TX		08/30/2023		190		12			12		202	202			
100127276	SELMA	AL		08/30/2023		475		27			27		502	502			
100127277	DAVENPORT	IA		08/30/2023		642		82			82		724	724			
100127278	LAKEWOOD	WA		08/30/2023		395		45			45		440	440			
100127280	CLOVERDALE	IN		08/30/2023		284		59			59		343	343			
100127281	SOMERSET	NJ		08/30/2023		325		62			62		387	387			
100127282	FORT LAUDERDALE	FL		08/30/2023		270		16			16		286	286			
100127283	ATCO	NJ		08/30/2023		722		333			333		1,055	1,055			
100127284	EAST ORANGE	NJ		08/30/2023		2,335		1,537			1,537		3,872	3,872			
100127285	SAINT PETERSBURG	FL		08/30/2023		1,493		923			923		2,416	2,416			
100127286	RICHMOND	VA		08/30/2023		1,149		671			671		1,820	1,820			
100127287	NEWPORT NEWS	VA		08/30/2023		813		680			680		1,493	1,493			
100127288	CUMMING	GA		08/30/2023		4,577		1,275			1,275		5,852	5,852			
100127289	BIRMINGHAM	AL		08/30/2023		1,860		1,290			1,290		3,150	3,150			
100127290	LONG BRANCH	NJ		08/30/2023		5,973		775			775		6,748	6,748			
100127292	SANTA MARIA	CA		08/30/2023		3,044		1,832			1,832		4,876	4,876			
100127293	VIRGINIA BEACH	VA		08/30/2023		999		941			941		1,940	1,940			
100127295	LAWRENCEBURG	KY		08/30/2023		1,519		910			910		2,429	2,429			
100127296	STOCKTON	CA		08/30/2023		1,244		745			745		1,989	1,989			
100127297	BROAD BROOK	CT		08/30/2023		1,599		1,355			1,355		2,954	2,954			
100127298	FALLS CHURCH	VA		08/30/2023		3,547		1,894			1,894		5,441	5,441			
100127299	EAST HARTFORD	CT		08/30/2023		1,126		676			676		1,802	1,802			
100127300	MONTGOMERY	AL		08/30/2023		3,659		1,194			1,194		4,853	4,853			
100127301	TYLER	TX		08/30/2023		2,215		1,311			1,311		3,526	3,526			
100127303	STERLING	VA		08/30/2023		592		71			71		663	663			
100127304	CREAM RIDGE	NJ		08/30/2023		2,146		722			722		2,868	2,868			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127305	GOODELLS	MI		08/30/2023		5,833		347			347		6,180	6,180			
100127306	WHITING	NJ		08/30/2023		474		70			70		544	544			
100127307	ALTAMONTE SPRINGS	FL		08/30/2023		831		495			495		1,326	1,326			
100127308	RIVERBANK	CA		08/30/2023		1,516		741			741		2,257	2,257			
100127310	HOUSTON	TX		08/30/2023		2,985		1,930			1,930		4,915	4,915			
100127312	WILMINGTON	DE		08/30/2023		1,053		23			23		1,076	1,076			
100127313	CONNERSVILLE	IN		08/30/2023		3,270		238			238		3,508	3,508			
100127314	TOMS RIVER	NJ		08/30/2023		3,776		109			109		3,885	3,885			
100127315	DECATUR	GA		08/30/2023		3,960		313			313		4,273	4,273			
100127316	VIRGINIA BEACH	VA		08/30/2023		873		50			50		923	923			
100127317	KEARNY	NJ		08/30/2023		2,340		1,765			1,765		4,105	4,105			
100127318	FLORAL PARK	NY		08/30/2023		5,870		3,608			3,608		9,478	9,478			
100127319	HENRYVILLE	PA		08/30/2023		777		76			76		853	853			
100127320	DES MOINES	IA		08/30/2023		6,685		1,520			1,520		8,205	8,205			
100127321	LAWRENCEVILLE	GA		08/30/2023		1,964		716			716		2,680	2,680			
100127322	PHILLIPSBURG	NJ		08/30/2023		2,814		2,148			2,148		4,962	4,962			
100127324	ROCKY RIVER	OH		08/30/2023		2,329		1,562			1,562		3,891	3,891			
100127326	READING	PA		08/30/2023		9,001		1,325			1,325		10,326	10,326			
100127329	HILLSBOROUGH	NH		08/30/2023		421		116			116		537	537			
100127330	EVANSVILLE	IN		08/30/2023		1,854		311			311		2,165	2,165			
100127331	GADSDEN	AL		08/30/2023		1,326		746			746		2,072	2,072			
100127333	VIRGINIA BEACH	VA		08/30/2023		514		(13)			(13)		501	501			
100127336	WINDSOR	CA		08/30/2023		1,474		718			718		2,192	2,192			
100127337	NORFOLK	VA		08/30/2023		3,308		153			153		3,461	3,461			
100127338	ARCHIE	MO		08/30/2023		5,077		226			226		5,303	5,303			
100127339	OVIEDO	FL		08/30/2023		5,060		358			358		5,418	5,418			
100127342	BOONTON	NJ		08/30/2023		3,350		2,124			2,124		5,474	5,474			
100127343	ORLANDO	FL		08/30/2023		4,473		141			141		4,614	4,614			
100127344	EAST HAVEN	CT		08/30/2023		1,309		72			72		1,381	1,381			
100127345	KENT	WA		08/30/2023		3,816		3,150			3,150		6,966	6,966			
100127347	LAFAYETTE	LA		08/30/2023		3,611		186			186		3,797	3,797			
100127350	GIG HARBOR	WA		08/30/2023		3,098		402			402		3,500	3,500			
100127351	KINGWOOD	TX		08/30/2023		6,349		481			481		6,830	6,830			
100127352	PONCHATOULA	LA		08/30/2023		4,751		552			552		5,303	5,303			
100127353	EL PASO	TX		08/30/2023		603		97			97		700	700			
100127354	PLEASANTVILLE	NJ		08/30/2023		791		714			714		1,505	1,505			
100127355	BARLING	AR		08/30/2023		290		3			3		293	293			
100127358	LA PLACE	LA		08/30/2023		279		123			123		402	402			
100127359	SOMERSET	NJ		08/30/2023		690		399			399		1,089	1,089			
100127361	MIAMI	FL		08/30/2023		3,388		676			676		4,064	4,064			
100127362	DURANGO	CO		08/30/2023		2,840		598			598		3,438	3,438			
100127363	WILLIAMSBURG	VA		08/30/2023		2,319		1,367			1,367		3,686	3,686			
100127364	NEW PORT RICHEY	FL		08/30/2023		7,257		180			180		7,437	7,437			
100127365	NUTLEY	NJ		08/30/2023		2,597		1,601			1,601		4,198	4,198			
100127368	FARMINGDALE	NY		08/30/2023		2,957		2,243			2,243		5,200	5,200			
100127370	MANASSAS	VA		08/30/2023		2,672		1,868			1,868		4,540	4,540			
100127371	SACRAMENTO	CA		08/30/2023		2,405		1,261			1,261		3,666	3,666			
100127372	WILMINGTON	VT		08/30/2023		2,602		1,854			1,854		4,456	4,456			
100127374	WILMINGTON	CA		08/30/2023		3,384		1,927			1,927		5,311	5,311			
100127375	PHILADELPHIA	PA		08/30/2023		3,503		2,153			2,153		5,656	5,656			
100127376	MIAMI	FL		08/30/2023		1,860		1,334			1,334		3,194	3,194			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127377	OPA LOCKA	FL		08/30/2023		1,476		1,597			1,597		3,073	3,073			
100127379	BALDWIN	NY		08/30/2023		2,324		5,642			5,642		7,966	7,966			
100127380	AURORA	CO		08/30/2023		2,906		1,966			1,966		4,872	4,872			
100127381	CASPER	WY		08/30/2023		786		339			339		1,125	1,125			
100127384	PARKER	CO		08/30/2023		2,315		1,316			1,316		3,631	3,631			
100127385	CHESAPEAKE	VA		08/30/2023		2,653		1,441			1,441		4,094	4,094			
100127386	MARIETTA	GA		08/30/2023		2,427		1,657			1,657		4,084	4,084			
100127387	MYRTLE BEACH	SC		08/30/2023		472		31			31		503	503			
100127388	CHICAGO	IL		08/30/2023		5,131		3,185			3,185		8,316	8,316			
100127390	COSTA MESA	CA		08/30/2023		2,412		93			93		2,505	2,505			
100127393	RICHMOND	VA		08/30/2023		3,300		97			97		3,397	3,397			
100127394	MIAMI	FL		08/30/2023		673		15			15		688	688			
100127395	NEWPORT NEWS	VA		08/30/2023		1,949		1,343			1,343		3,292	3,292			
100127397	HOUMA	LA		08/30/2023		5,340		294			294		5,634	5,634			
100127398	SILVER SPRING	MD		08/30/2023		4,022		2,761			2,761		6,783	6,783			
100127399	HOLBROOK	NY		08/30/2023		4,753		3,893			3,893		8,646	8,646			
100127400	DALLAS	TX		08/30/2023		3,435		2,453			2,453		5,888	5,888			
100127401	ALEXANDRIA	VA		08/30/2023		2,961		2,019			2,019		4,980	4,980			
100127402	WOODBRIDGE	VA		08/30/2023		3,508		2,102			2,102		5,610	5,610			
100127468	GILBERT	AZ		09/08/2023		11,682		(103)			(103)		11,579	11,579			
100127469	GOODYEAR	AZ		09/08/2023		3,221		(15)			(15)		3,206	3,206			
100127470	HOLLY SPRINGS	NC		09/08/2023		3,005		(45)			(45)		2,960	2,960			
100127472	OAKLAND	CA		09/08/2023		3,594		(54)			(54)		3,540	3,540			
100127473	SHIP BOTTOM	NJ		09/08/2023		7,055		(100)			(100)		6,955	6,955			
100127474	PORTLAND	OR		09/08/2023		7,577		(10)			(10)		7,567	7,567			
100127475	DALLAS	TX		09/08/2023		19,913		74			74		19,987	19,987			
100127476	MURPHY	NC		09/08/2023		38,148		(171)			(171)		37,977	37,977			
100127478	CLIFFSIDE PARK	NJ		09/08/2023		5,535		(54)			(54)		5,481	5,481			
100127479	WEST GROVE	PA		09/08/2023		3,017		(15)			(15)		3,002	3,002			
100127480	ELIZABETH	NJ		09/08/2023		4,703		(6)			(6)		4,697	4,697			
100127481	AUSTIN	TX		09/08/2023		3,248		16			16		3,264	3,264			
100127483	PROVIDENCE	RI		09/08/2023		4,442		6			6		4,448	4,448			
100127484	PIGEON FORGE	TN		09/08/2023		7,309		(4)			(4)		7,305	7,305			
100127487	STOCKTON	CA		09/08/2023		3,748		(62)			(62)		3,686	3,686			
100127488	ESCONDIDO	CA		09/08/2023		4,731		12			12		4,743	4,743			
100127490	OGDEN	UT		09/08/2023		3,352		(29)			(29)		3,323	3,323			
100127491	CRYSTAL BEACH	TX		09/08/2023		3,488		(5)			(5)		3,483	3,483			
100127492	WALDORF	MD		09/08/2023		2,851		(32)			(32)		2,819	2,819			
100127493	ATLANTA	GA		09/08/2023		2,361		(8)			(8)		2,353	2,353			
100127494	ATLANTA	GA		09/08/2023		8,705		(25)			(25)		8,680	8,680			
100127495	DURHAM	NC		09/08/2023		3,117		110			110		3,227	3,227			
100127496	SAN DIEGO	CA		09/08/2023		7,021		348			348		7,369	7,369			
100127497	NORTH MYRTLE BEACH	SC		09/08/2023		8,297		(75)			(75)		8,222	8,222			
100127498	NASHVILLE	TN		09/08/2023		4,654		14			14		4,668	4,668			
100127499	ROSWELL	GA		09/08/2023		3,708		59			59		3,767	3,767			
100127500	RIVERSIDE	CA		09/08/2023		6,027		288			288		6,315	6,315			
100127501	CAROLINA BEACH	NC		09/08/2023		12,337		(84)			(84)		12,253	12,253			
100127502	CAROLINA BEACH	NC		09/08/2023		3,946		(49)			(49)		3,897	3,897			
100127503	VIENNA	VA		09/08/2023		8,301		158			158		8,459	8,459			
100127505	LANHAM	MD		09/08/2023		3,550		(58)			(58)		3,492	3,492			
100127506	CANYON LAKE	TX		09/08/2023		6,221		87			87		6,308	6,308			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127507	ST SIMONS ISLAND	GA		09/08/2023		2,684		(48)			(48)		2,636	2,636			
100127508	LADSON	SC		09/08/2023		3,029		(43)			(43)		2,986	2,986			
100127509	CHARLESTON	SC		09/08/2023		4,688		(50)			(50)		4,638	4,638			
100127510	FOX LAKE	IL		09/08/2023		2,437		(46)			(46)		2,391	2,391			
100127511	WILMINGTON	NC		09/08/2023		6,396		(46)			(46)		6,350	6,350			
100127513	GRAND JUNCTION	CO		09/08/2023		2,778		(8)			(8)		2,770	2,770			
100127514	DEERFIELD BEACH	FL		09/08/2023		5,349		(61)			(61)		5,288	5,288			
100127515	AUSTIN	TX		09/08/2023		4,682		(40)			(40)		4,642	4,642			
100127516	RICHMOND	VA		09/08/2023		4,513		(50)			(50)		4,463	4,463			
100127517	PORT SAINT JOE	FL		09/08/2023		2,957		(57)			(57)		2,900	2,900			
100127518	SAHUARITA	AZ		09/08/2023		3,774		(69)			(69)		3,705	3,705			
100127519	LONG BEACH	CA		09/08/2023		10,530		(144)			(144)		10,386	10,386			
100127521	AUBREY	TX		09/08/2023		2,912		(19)			(19)		2,893	2,893			
100127522	CRESCENT CITY	CA		09/08/2023		4,258		(66)			(66)		4,192	4,192			
100127523	CRESCENT CITY	CA		09/08/2023		4,442		(69)			(69)		4,373	4,373			
100127524	BLOOMINGDALE	GA		09/08/2023		3,348		157			157		3,505	3,505			
100127525	INDIAN LAND	SC		09/08/2023		5,021		(55)			(55)		4,966	4,966			
100127526	WILMINGTON	DE		09/08/2023		5,611		(56)			(56)		5,555	5,555			
100127527	GILBERT	AZ		09/08/2023		2,576		(3)			(3)		2,573	2,573			
100127528	COLORADO SPRINGS	CO		09/08/2023		21,505		1,947			1,947		23,452	23,452			
100127529	SAN MARCOS	TX		09/08/2023		3,289		140			140		3,429	3,429			
100127530	PHILADELPHIA	PA		09/08/2023		6,750		91			91		6,841	6,841			
100127531	DAVENPORT	FL		09/08/2023		3,381		85			85		3,466	3,466			
100127532	MURFREESBORO	TN		09/08/2023		4,317		220			220		4,537	4,537			
100127533	FORT WORTH	TX		09/08/2023		4,045		162			162		4,207	4,207			
100127534	NEW BRAUNFELS	TX		09/08/2023		4,441		208			208		4,649	4,649			
100127535	MONROE	NY		09/08/2023		4,236		48			48		4,284	4,284			
100127536	LEHI	UT		09/08/2023		4,916		60			60		4,976	4,976			
100127537	ROSHARON	TX		09/08/2023		3,104		212			212		3,316	3,316			
100127538	WINDSOR MILL	MD		09/08/2023		2,706		(49)			(49)		2,657	2,657			
100127540	NEWARK	NJ		09/08/2023		4,925		(1)			(1)		4,924	4,924			
100127542	SILOAM SPRINGS	AR		09/08/2023		4,573		99			99		4,672	4,672			
100127543	BRENTWOOD	CA		09/08/2023		158,730		(660)	(1)		(659)		158,071	158,163		92	92
100127544	VOLCANO	HI		09/08/2023		3,758		64			64		3,822	3,822			
100127545	ANTIOCH	TN		09/08/2023		3,095		21			21		3,116	3,116			
100127546	FRESNO	CA		09/08/2023		4,342		168			168		4,510	4,510			
100127547	COOPERSBURG	PA		09/08/2023		4,378		264			264		4,642	4,642			
100127549	BAKERSFIELD	CA		09/08/2023		4,893		(93)			(93)		4,800	4,800			
100127550	ALEXANDRIA	VA		09/08/2023		4,040		(67)			(67)		3,973	3,973			
100127551	FRESNO	CA		09/08/2023		4,449		99			99		4,548	4,548			
100127552	ORLANDO	FL		09/08/2023		2,936		(41)			(41)		2,895	2,895			
100127553	BRASELTON	GA		09/08/2023		3,489		95			95		3,584	3,584			
100127554	MONTGOMERY	TX		09/08/2023		4,653		85			85		4,738	4,738			
100127555	GRETNA	LA		09/08/2023		2,519		(46)			(46)		2,473	2,473			
100127556	TULARE	CA		09/08/2023		68,614		(1,062)	1		(1,063)		67,551	67,414		(137)	(137)
100127557	WINTER GARDEN	FL		09/08/2023		5,804		130			130		5,934	5,934			
100127558	GLENDALE	AZ		09/08/2023		3,395		(22)			(22)		3,373	3,373			
100127559	LAS VEGAS	NV		09/08/2023		4,941		17			17		4,958	4,958			
100127560	HERRIMAN	UT		09/08/2023		5,017		(83)			(83)		4,934	4,934			
100127561	ANTIOCH	CA		09/08/2023		3,815		(26)			(26)		3,789	3,789			
100127562	ZEBULON	NC		09/08/2023		4,357		45			45		4,402	4,402			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127563	BRYANT	AR		09/08/2023		2,914		(29)			(29)		2,885	2,885			
100127565	LEANDER	TX		09/08/2023		5,909		26			26		5,935	5,935			
100127566	JACKSONVILLE	FL		09/08/2023		2,245		(11)			(11)		2,234	2,234			
100127567	LEHI	UT		09/08/2023		9,851		58			58		9,909	9,909			
100127568	KYLE	TX		09/08/2023		5,536		387			387		5,923	5,923			
100127569	RICHMOND	VA		09/08/2023		3,170		3			3		3,173	3,173			
100127570	SUPERIOR	CO		09/08/2023		5,561		(10)			(10)		5,551	5,551			
100127571	SACRAMENTO	CA		09/08/2023		3,806		(59)			(59)		3,747	3,747			
100127572	MINNEAPOLIS	MN		09/08/2023		6,167		61			61		6,228	6,228			
100127573	PINELLAS PARK	FL		09/08/2023		9,814		384			384		10,198	10,198			
100127574	COOPERSBURG	PA		09/08/2023		4,345		253			253		4,598	4,598			
100127577	MIAMI	FL		09/08/2023		3,781		(71)			(71)		3,710	3,710			
100127578	LAS VEGAS	NV		09/08/2023		29,227		(483)			(483)		28,744	28,744			
100127579	SPRINGFIELD	OR		09/08/2023		3,365		(6)			(6)		3,359	3,359			
100127583	JACKSONVILLE	FL		09/08/2023		76,288		(1,061)			(1,061)		75,227	75,227			
100127584	MESQUITE	TX		09/08/2023		1,918		15			15		1,933	1,933			
100127585	NEW CASTLE	CO		09/08/2023		6,843		(29)			(29)		6,814	6,814			
100127586	CEDAR CITY	UT		09/08/2023		2,714		(2)			(2)		2,712	2,712			
100127587	RALEIGH	NC		09/08/2023		965		(10)			(10)		955	955			
100127588	LAWRENCEVILLE	GA		09/08/2023		2,453		(42)			(42)		2,411	2,411			
100127589	IRVING	TX		09/08/2023		5,673		154			154		5,827	5,827			
100127590	ROCKLEDGE	FL		09/08/2023		2,996		(28)			(28)		2,968	2,968			
100127591	ROSELLE	NJ		09/08/2023		3,473		7			7		3,480	3,480			
100127592	BRASELTON	GA		09/08/2023		3,875		236			236		4,111	4,111			
100127593	SPARKS	NV		09/08/2023		5,671		383			383		6,054	6,054			
100127594	ANTELOPE	CA		09/08/2023		5,239		130			130		5,369	5,369			
100127595	HEBER CITY	UT		09/08/2023		5,858		431			431		6,289	6,289			
100127596	SAN ANTONIO	TX		09/08/2023		3,490		8			8		3,498	3,498			
100127597	OLIVEHURST	CA		09/08/2023		3,006		(39)			(39)		2,967	2,967			
100127599	GARNER	NC		09/08/2023		3,503		(7)			(7)		3,496	3,496			
100127600	VALDEZ	NM		09/08/2023		3,641		7			7		3,648	3,648			
100127601	HEBER CITY	UT		09/08/2023		4,156		(25)			(25)		4,131	4,131			
100127602	TUCSON	AZ		09/08/2023		4,054		(9)			(9)		4,045	4,045			
100127604	KEAAU	HI		09/08/2023		3,412		(9)			(9)		3,403	3,403			
100127605	PFLUGERVILLE	TX		09/08/2023		4,225		(80)			(80)		4,145	4,145			
100127606	DETROIT	MI		09/08/2023		2,810		(1)			(1)		2,809	2,809			
100127607	SAN ANGELO	TX		09/08/2023		3,040		45			45		3,085	3,085			
100127608	POUGHKEEPSIE	NY		09/08/2023		3,433		56			56		3,489	3,489			
100127610	LOS ANGELES	CA		09/08/2023		9,367		(15)			(15)		9,352	9,352			
100127611	GWYNN	VA		09/08/2023		5,354		(22)			(22)		5,332	5,332			
100127612	DENVER	CO		09/08/2023		4,183		(49)			(49)		4,134	4,134			
100127613	RALEIGH	NC		09/08/2023		3,095		(52)			(52)		3,043	3,043			
100127614	GREELEY	CO		09/08/2023		2,927		(34)			(34)		2,893	2,893			
100127615	JAMAICA BEACH	TX		09/08/2023		15,249		(249)			(249)		15,000	15,000			
100127616	RALEIGH	NC		09/08/2023		5,708		(4)			(4)		5,704	5,704			
100127617	OCEAN CITY	MD		09/08/2023		3,115		(38)			(38)		3,077	3,077			
100127618	ATHOL	ID		09/08/2023		3,641		(35)			(35)		3,606	3,606			
100127620	UNITY	NH		09/08/2023		3,091		(43)			(43)		3,048	3,048			
100127621	LAUREL	MD		09/08/2023		2,841		45			45		2,886	2,886			
100127622	GEORGETOWN	TX		09/08/2023		16,111		(87)			(87)		16,024	16,024			
100127623	MARYSVILLE	WA		09/08/2023		8,890		57			57		8,947	8,947			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127624	DELRAY BEACH	FL		09/08/2023		2,824		(54)			(54)		2,770	2,770			
100127625	MADISON	AL		09/08/2023		3,633		186			186		3,819	3,819			
100127626	PHOENIX	AZ		09/08/2023		4,013		(20)			(20)		3,993	3,993			
100127627	MODESTO	CA		09/08/2023		3,624		21			21		3,645	3,645			
100127629	CLIFTON	NJ		09/08/2023		6,167		(6)			(6)		6,161	6,161			
100127630	CONVERSE	TX		09/08/2023		2,865		(47)			(47)		2,818	2,818			
100127631	WEST DES MOINES	IA		09/08/2023		2,693		12			12		2,705	2,705			
100127633	SAN TAN VALLEY	AZ		09/08/2023		2,842		(50)			(50)		2,792	2,792			
100127634	LANDISVILLE	NJ		09/08/2023		3,242		(50)			(50)		3,192	3,192			
100127636	NORTH LAS VEGAS	NV		09/08/2023		3,387		45			45		3,432	3,432			
100127637	MEMPHIS	TN		09/08/2023		3,173		(41)			(41)		3,132	3,132			
100127638	EUGENE	OR		09/08/2023		2,901		(23)			(23)		2,878	2,878			
100127639	EAST RUTHERFORD	NJ		09/08/2023		17,563		16			16		17,579	17,579			
100127641	PHOENIX	AZ		09/08/2023		131,912		(2,228)			(2,228)		129,684	129,684			
100127642	EDGEWATER	MD		09/08/2023		3,174		27			27		3,201	3,201			
100127643	SPRING	TX		09/08/2023		2,839		14			14		2,853	2,853			
100127644	SAINT GEORGE	UT		09/08/2023		2,779		29			29		2,808	2,808			
100127645	SAINT PAUL	MN		09/08/2023		1,715		(61)			(61)		1,654	1,654			
100127646	VERO BEACH	FL		09/08/2023		3,840		(95)			(95)		3,745	3,745			
100127647	ENGLEWOOD	FL		09/08/2023		8,740		(130)			(130)		8,610	8,610			
100127650	UPPER DARBY	PA		09/08/2023		648		(22)			(22)		626	626			
100127651	ANNA MARIA	FL		09/08/2023		24,256		(771)			(771)		23,485	23,485			
100127652	SAINT AUGUSTINE	FL		09/08/2023		2,985		(23)			(23)		2,962	2,962			
100127654	OCALA	FL		09/08/2023		1,094		(8)			(8)		1,086	1,086			
100127655	LA CANADA FLINTRIDGE	CA		09/08/2023		5,620		(70)			(70)		5,550	5,550			
100127656	WEST PALM BEACH	FL		09/08/2023		3,497		(31)			(31)		3,466	3,466			
100127658	WEST PALM BEACH	FL		09/08/2023		3,010		(41)			(41)		2,969	2,969			
100127661	WOBURN	MA		09/08/2023		7,313		(135)			(135)		7,178	7,178			
100127662	LOCH ARBOUR	NJ		09/08/2023		37,821		(518)			(518)		37,303	37,303			
100127664	NICEVILLE	FL		09/08/2023		1,656		(65)			(65)		1,591	1,591			
100127665	STATEN ISLAND	NY		09/08/2023		3,860		17			17		3,877	3,877			
100127666	ORANGE BEACH	AL		09/08/2023		5,161		(101)			(101)		5,060	5,060			
100127668	MYRTLE BEACH	SC		09/08/2023		1,212		(36)			(36)		1,176	1,176			
100127670	BOYNTON BEACH	FL		09/08/2023		4,184		(97)			(97)		4,087	4,087			
100127671	WORTH	IL		09/08/2023		3,715		117			117		3,832	3,832			
100127673	NORTH CHARLESTON	SC		09/08/2023		1,432		(50)			(50)		1,382	1,382			
100127674	BAKERSFIELD	CA		09/08/2023		4,974		(101)			(101)		4,873	4,873			
100127675	O FALLON	IL		09/08/2023		1,399		(16)			(16)		1,383	1,383			
100127677	MASTIC	NY		09/08/2023		2,069		(38)			(38)		2,031	2,031			
100127679	ACWORTH	GA		09/08/2023		3,693		(94)			(94)		3,599	3,599			
100127680	FREEHOLD	NJ		09/08/2023		5,072		(49)			(49)		5,023	5,023			
100127681	PLANO	TX		09/08/2023		2,661		(34)			(34)		2,627	2,627			
100127682	PARRISH	FL		09/08/2023		51,361		(704)			(704)		50,657	50,657			
100127683	LOGANVILLE	GA		09/08/2023		30,025		(515)			(515)		29,510	29,510			
100127686	MODESTO	CA		09/08/2023		8,370		(270)			(270)		8,100	8,100			
100127687	MIAMI	FL		09/08/2023		1,509		(22)			(22)		1,487	1,487			
100127690	EVERETT	WA		09/08/2023		10,813		(225)			(225)		10,588	10,588			
100127691	TRACY	CA		09/08/2023		4,778		(54)			(54)		4,724	4,724			
100127692	LAS VEGAS	NV		09/08/2023		2,934		(54)			(54)		2,880	2,880			
100127694	LAS VEGAS	NV		09/08/2023		1,418		(22)			(22)		1,396	1,396			
100127698	BRIDGEPORT	CT		09/08/2023		20,269		239			239		20,508	20,508			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127699	VERO BEACH	FL		09/08/2023		14,365		(248)			(248)		14,117	14,117			
100127700	PRESCOTT	AZ		09/08/2023		33,435		(732)			(732)		32,703	32,703			
100127701	HILLIARD	OH		09/08/2023		59,013		(1,058)			(1,058)		57,955	57,955			
100127706	SAN BERNARDINO	CA		09/08/2023		7,604		(55)			(55)		7,549	7,549			
100127707	DAVENPORT	FL		09/08/2023		2,411		(86)			(86)		2,325	2,325			
100127708	EFFORT	PA		09/08/2023		4,277		(69)			(69)		4,208	4,208			
100127710	TOMS RIVER	NJ		09/08/2023		6,735		(185)			(185)		6,550	6,550			
100127711	FULSHEAR	TX		09/08/2023		2,528		30			30		2,558	2,558			
100127712	ROGERS	AR		09/08/2023		50,395		(1,453)			(1,453)		48,942	48,942			
100127713	DEER PARK	TX		09/08/2023		3,494		(60)			(60)		3,434	3,434			
100127714	ROSELLE	NJ		09/08/2023		7,989		(138)			(138)		7,851	7,851			
100127715	SHELTON	CT		09/08/2023		6,690		(81)			(81)		6,609	6,609			
100127716	SUNRISE	FL		09/08/2023		7,538		(55)			(55)		7,483	7,483			
100127717	LAWRENCEVILLE	GA		09/08/2023		1,763		(20)			(20)		1,743	1,743			
100127721	EASTON	PA		09/08/2023		17,921		(458)			(458)		17,463	17,463			
100127926	OAK RIDGE	TN		09/08/2023		3,613		62			62		3,675	3,675			
100127927	BARTLETT	TN		09/08/2023		2,698		42			42		2,740	2,740			
100127928	LOUISVILLE	KY		09/08/2023		3,154		53			53		3,207	3,207			
100127930	CLARKSVILLE	TN		09/08/2023		1,932		58			58		1,990	1,990			
100127931	MANASSAS	VA		09/08/2023		2,810		40			40		2,850	2,850			
100127932	ANTIOCH	TN		09/08/2023		4,349		74			74		4,423	4,423			
100127933	LEXINGTON	KY		09/08/2023		1,615		50			50		1,665	1,665			
100127935	SEVERN	MD		09/08/2023		4,183		136			136		4,319	4,319			
100127936	CLARKSVILLE	TN		09/08/2023		3,625		140			140		3,765	3,765			
100127938	SPRINGFIELD	TN		09/08/2023		4,053		159			159		4,212	4,212			
100127939	COLUMBIA	TN		09/08/2023		4,809		464			464		5,273	5,273			
100127941	HENDERSONVILLE	TN		09/08/2023		1,778		129			129		1,907	1,907			
100127942	MORRISTOWN	TN		09/08/2023		7,466		67			67		7,533	7,533			
100127943	GOODLETTSVILLE	TN		09/08/2023		25,613		642			642		26,255	26,255			
100127944	JEFFERSONTOWN	KY		09/08/2023		3,968		(29)			(29)		3,939	3,939			
100127945	MURFREESBORO	TN		09/08/2023		2,829		189			189		3,018	3,018			
100127946	NASHVILLE	TN		09/08/2023		6,037		187			187		6,224	6,224			
100127947	ANTIOCH	TN		09/08/2023		2,319		174			174		2,493	2,493			
100127948	SMYRNA	TN		09/08/2023		3,021		47			47		3,068	3,068			
100127949	HERMITAGE	TN		09/08/2023		16,123		604			604		16,727	16,727			
100127950	FORT WAYNE	IN		09/08/2023		2,194		69			69		2,263	2,263			
100127952	ANTIOCH	TN		09/08/2023		917		45			45		962	962			
100127953	MOUNT JULIET	TN		09/08/2023		4,169		169			169		4,338	4,338			
100127954	WILLIAMSBURG	VA		09/08/2023		3,499		87			87		3,586	3,586			
100127955	BALTIMORE	MD		09/08/2023		3,830		193			193		4,023	4,023			
100127956	LAMPASAS	TX		09/08/2023		7,820		(63)			(63)		7,757	7,757			
100127957	CLARKSVILLE	TN		09/08/2023		2,441		95			95		2,536	2,536			
100127958	MESA	AZ		09/08/2023		3,336		13			13		3,349	3,349			
100127959	LA VERGNE	TN		09/08/2023		16,954		1,074			1,074		18,028	18,028			
100127960	COCONUT CREEK	FL		09/08/2023		39,065		1,235			1,235		40,300	40,300			
100127961	PORTLAND	TN		09/08/2023		1,820		24			24		1,844	1,844			
100127962	SPRINGFIELD	TN		09/08/2023		3,538		54			54		3,592	3,592			
100127963	SMYRNA	TN		09/08/2023		3,769		199			199		3,968	3,968			
100127964	HERMITAGE	TN		09/08/2023		14,811		458			458		15,269	15,269			
100127965	UNIONVILLE	TN		09/08/2023		26,539		1,771			1,771		28,310	28,310			
100127967	SPRINGFIELD	TN		09/08/2023		3,035		145			145		3,180	3,180			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127968	INDIANAPOLIS	IN		09/08/2023		6,873		(105)			(105)		6,768	6,768			
100127970	SMYRNA	TN		09/08/2023		3,335		126			126		3,461	3,461			
100127971	JEFFERSONVILLE	IN		09/08/2023		1,835		122			122		1,957	1,957			
100127972	MURFREESBORO	TN		09/08/2023		9,645		185			185		9,830	9,830			
100127973	MEMPHIS	TN		09/08/2023		2,875		147			147		3,022	3,022			
100127974	ANTIOCH	TN		09/08/2023		4,250		230			230		4,480	4,480			
100127975	GOODLETTSVILLE	TN		09/08/2023		3,895		121			121		4,016	4,016			
100127977	ANTIOCH	TN		09/08/2023		4,320		151			151		4,471	4,471			
100127978	BURNSVILLE	MN		09/08/2023		4,401		79			79		4,480	4,480			
100127979	GREENBRIER	TN		09/08/2023		1,854		23			23		1,877	1,877			
100127981	EVANSVILLE	IN		09/08/2023		1,281		40			40		1,321	1,321			
100127982	DURHAM	NC		09/08/2023		3,148		(25)			(25)		3,123	3,123			
100127983	CLARKSVILLE	TN		09/08/2023		3,568		62			62		3,630	3,630			
100127984	ANTIOCH	TN		09/08/2023		3,954		137			137		4,091	4,091			
100127985	SHELBYVILLE	TN		09/08/2023		2,156		103			103		2,259	2,259			
100127986	LAS VEGAS	NV		09/08/2023		3,367		224			224		3,591	3,591			
100127987	HIXSON	TN		09/08/2023		2,550		61			61		2,611	2,611			
100127988	LEXINGTON	KY		09/08/2023		1,742		(8)			(8)		1,734	1,734			
100127990	NASHVILLE	TN		09/08/2023		9,504		155			155		9,659	9,659			
100127991	PORTLAND	TN		09/08/2023		3,581		89			89		3,670	3,670			
100127992	ANTIOCH	TN		09/08/2023		3,882		136			136		4,018	4,018			
100127993	SILVER SPRING	MD		09/08/2023		6,299		269			269		6,568	6,568			
100127994	COLUMBIA	TN		09/08/2023		1,838		56			56		1,894	1,894			
100127995	ARLINGTON	MA		09/08/2023		6,860		632			632		7,492	7,492			
100127996	CORDOVA	TN		09/08/2023		5,825		87			87		5,912	5,912			
100127997	COLORADO SPRINGS	CO		09/08/2023		5,250		42			42		5,292	5,292			
100127998	MURFREESBORO	TN		09/08/2023		5,625		184			184		5,809	5,809			
100127999	LEBANON	TN		09/08/2023		6,256		248			248		6,504	6,504			
100128000	KENT	WA		09/08/2023		4,905		282			282		5,187	5,187			
100128001	MANOR	TX		09/08/2023		2,400		(3)			(3)		2,397	2,397			
100128002	SPRINGFIELD	TN		09/08/2023		10,314		479			479		10,793	10,793			
100128003	MURFREESBORO	TN		09/08/2023		5,547		375			375		5,922	5,922			
100128004	FREDERICKSBURG	VA		09/08/2023		3,668		280			280		3,948	3,948			
100128005	MEMPHIS	TN		09/08/2023		5,484		262			262		5,746	5,746			
100128006	MARLBOROUGH	MA		09/08/2023		7,391		358			358		7,749	7,749			
100128007	SHELBYVILLE	TN		09/08/2023		3,299		164			164		3,463	3,463			
100128009	APPLE VALLEY	CA		09/08/2023		3,809		217			217		4,026	4,026			
100128010	SEQUATCHIE	TN		09/08/2023		4,078		341			341		4,419	4,419			
100128011	KNOXVILLE	TN		09/08/2023		1,958		60			60		2,018	2,018			
100128012	OAK RIDGE	TN		09/08/2023		3,142		145			145		3,287	3,287			
100128013	ROANOKE	VA		09/08/2023		1,774		67			67		1,841	1,841			
100128015	CLARKSVILLE	TN		09/08/2023		6,984		114			114		7,098	7,098			
100128016	CLARKSVILLE	TN		09/08/2023		3,205		99			99		3,304	3,304			
100128017	MOUNT AIRY	MD		09/08/2023		3,616		69			69		3,685	3,685			
100128018	THOMPSONS STATION	TN		09/08/2023		2,392		26			26		2,418	2,418			
100128019	LOUISVILLE	KY		09/08/2023		1,791		57			57		1,848	1,848			
100128020	LA VERGNE	TN		09/08/2023		4,940		98			98		5,038	5,038			
100128022	ACCOKEEK	MD		09/08/2023		5,689		305			305		5,994	5,994			
100128023	GOODLETTSVILLE	TN		09/08/2023		5,454		107			107		5,561	5,561			
100128024	CINCINNATI	OH		09/08/2023		1,553		(18)			(18)		1,535	1,535			
100128025	LEMOORE	CA		09/08/2023		2,334		72			72		2,406	2,406			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128026	PORTLAND	TN		09/08/2023		2,649		101			101		2,750	2,750			
100128027	NASHVILLE	TN		09/08/2023		3,125		112			112		3,237	3,237			
100128028	CINCINNATI	OH		09/08/2023		2,679		167			167		2,846	2,846			
100128029	ANTIOCH	TN		09/08/2023		2,717		167			167		2,884	2,884			
100128030	INDIANAPOLIS	IN		09/08/2023		7,594		241			241		7,835	7,835			
100128031	ANTIOCH	TN		09/08/2023		2,610		110			110		2,720	2,720			
100128032	ANTIOCH	TN		09/08/2023		26,819		986			986		27,805	27,805			
100128033	KNOXVILLE	TN		09/08/2023		3,344		105			105		3,449	3,449			
100128034	MONTGOMERY	AL		09/08/2023		1,506		57			57		1,563	1,563			
100128035	STEUBEN	ME		09/08/2023		1,538		(7)			(7)		1,531	1,531			
100128036	ZEBULON	NC		09/08/2023		2,455		97			97		2,552	2,552			
100128037	WOODBRIDGE	VA		09/08/2023		4,462		80			80		4,542	4,542			
100128038	FAIRDALE	KY		09/08/2023		1,461		46			46		1,507	1,507			
100128039	NASHVILLE	TN		09/08/2023		3,724		116			116		3,840	3,840			
100128041	SMYRNA	TN		09/08/2023		4,230		68			68		4,298	4,298			
100128042	MC MINNVILLE	TN		09/08/2023		3,233		119			119		3,352	3,352			
100128043	SPRINGFIELD	TN		09/08/2023		6,464		222			222		6,686	6,686			
100128044	BALTIMORE	MD		09/08/2023		3,304		131			131		3,435	3,435			
100128045	MEMPHIS	TN		09/08/2023		21,534		1,011			1,011		22,545	22,545			
100128046	LA VERGNE	TN		09/08/2023		3,319		23			23		3,342	3,342			
100128047	HYATTSVILLE	MD		09/08/2023		3,429		169			169		3,598	3,598			
100128048	NASHVILLE	TN		09/08/2023		4,964		155			155		5,119	5,119			
100128049	LA VERGNE	TN		09/08/2023		3,146		52			52		3,198	3,198			
100128050	INDIANAPOLIS	IN		09/08/2023		1,527		(17)			(17)		1,510	1,510			
100128051	COLUMBIA	TN		09/08/2023		2,735		91			91		2,826	2,826			
100128052	SPRINGFIELD	TN		09/08/2023		2,790		87			87		2,877	2,877			
100128053	CLARKSVILLE	TN		09/08/2023		3,090		97			97		3,187	3,187			
100128054	LA VERGNE	TN		09/08/2023		5,133		271			271		5,404	5,404			
100128056	MEMPHIS	TN		09/08/2023		2,577		(34)			(34)		2,543	2,543			
100128057	SOUTHBRIDGE	MA		09/08/2023		3,369		245			245		3,614	3,614			
100128059	EVANSVILLE	IN		09/08/2023		3,630		6			6		3,636	3,636			
100128060	SMYRNA	TN		09/08/2023		7,150		416			416		7,566	7,566			
100128061	SPRINGFIELD	TN		09/08/2023		3,619		62			62		3,681	3,681			
100128062	FRESNO	CA		09/08/2023		2,328		130			130		2,458	2,458			
100128063	LA VERGNE	TN		09/08/2023		3,424		55			55		3,479	3,479			
100128064	MURFREESBORO	TN		09/08/2023		14,160		978			978		15,138	15,138			
100128065	ANTIOCH	TN		09/08/2023		4,239		73			73		4,312	4,312			
100128066	CLAYTON	NC		09/08/2023		2,715		23			23		2,738	2,738			
100128067	ANTIOCH	TN		09/08/2023		2,944		136			136		3,080	3,080			
100128069	SHELBYVILLE	TN		09/08/2023		2,438		52			52		2,490	2,490			
100128070	BELL BUCKLE	TN		09/08/2023		1,742		13			13		1,755	1,755			
100128071	SPRING HILL	TN		09/08/2023		16,984		522			522		17,506	17,506			
100128072	LA VERGNE	TN		09/08/2023		1,928		135			135		2,063	2,063			
100128073	LOUISVILLE	KY		09/08/2023		1,502		20			20		1,522	1,522			
100128074	MC MINNVILLE	TN		09/08/2023		6,113		329			329		6,442	6,442			
100128075	HOPKINS	SC		09/08/2023		1,903		61			61		1,964	1,964			
100128077	FRANKLIN	KY		09/08/2023		2,489		81			81		2,570	2,570			
100128078	BOWIE	MD		09/08/2023		3,564		143			143		3,707	3,707			
100128079	MURFREESBORO	TN		09/08/2023		13,968		535			535		14,503	14,503			
100128080	BEALETON	VA		09/08/2023		4,251		144			144		4,395	4,395			
100128081	UXBRIDGE	MA		09/08/2023		19,640		44			44		19,684	19,684			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128083	SHELBYVILLE	KY		09/08/2023		4,705		91			91		4,796	4,796			
100128084	CAMPOBELLO	SC		09/08/2023		3,449		183			183		3,632	3,632			
100128085	SANTA ANA	CA		09/08/2023		3,520		217			217		3,737	3,737			
100128086	MOUNT JULIET	TN		09/08/2023		21,208		1,659			1,659		22,867	22,867			
100128087	SEVIERVILLE	TN		09/08/2023		1,491		(17)			(17)		1,474	1,474			
100128088	COLUMBIA	TN		09/08/2023		2,829		88			88		2,917	2,917			
100128090	GOODLETTSVILLE	TN		09/08/2023		4,639		180			180		4,819	4,819			
100128091	NASHVILLE	TN		09/08/2023		1,817		56			56		1,873	1,873			
100128092	PORTLAND	TN		09/08/2023		3,634		183			183		3,817	3,817			
100128093	WHITE HOUSE	TN		09/08/2023		4,215		159			159		4,374	4,374			
100128094	SMYRNA	TN		09/08/2023		5,563		281			281		5,844	5,844			
100128095	MEMPHIS	TN		09/08/2023		5,193		245			245		5,438	5,438			
100128096	LOUISVILLE	KY		09/08/2023		2,324		73			73		2,397	2,397			
100128097	ANTIOCH	TN		09/08/2023		7,823		387			387		8,210	8,210			
100128098	BOWLING GREEN	KY		09/08/2023		3,318		110			110		3,428	3,428			
100128099	CINCINNATI	OH		09/08/2023		2,284		147			147		2,431	2,431			
100128100	HOUSTON	TX		09/08/2023		2,280		145			145		2,425	2,425			
100128101	LOUISVILLE	KY		09/08/2023		1,820		58			58		1,878	1,878			
100128102	WEST CHESTER	OH		09/08/2023		28,924		(71)			(71)		28,853	28,853			
100128103	MURFREESBORO	TN		09/08/2023		3,986		129			129		4,115	4,115			
100128104	ANTIOCH	TN		09/08/2023		3,607		111			111		3,718	3,718			
100128105	PETERSBURG	TN		09/08/2023		3,261		125			125		3,386	3,386			
100128106	MARIETTA	PA		09/08/2023		1,601		(12)			(12)		1,589	1,589			
100128107	ANTIOCH	TN		09/08/2023		39,651		2,228			2,228		41,879	41,879			
100128108	CINCINNATI	OH		09/08/2023		1,779		(28)			(28)		1,751	1,751			
100128109	NASHVILLE	TN		09/08/2023		4,421		137			137		4,558	4,558			
100128110	SPRINGFIELD	TN		09/08/2023		2,788		45			45		2,833	2,833			
100128111	MADISON	TN		09/08/2023		1,023		62			62		1,085	1,085			
100128112	WOODBURY	TN		09/08/2023		6,478		243			243		6,721	6,721			
100128113	SPRING HILL	TN		09/08/2023		5,592		220			220		5,812	5,812			
100128114	SPRINGFIELD	VA		09/08/2023		6,147		529			529		6,676	6,676			
100128115	CLARKSVILLE	TN		09/08/2023		3,501		60			60		3,561	3,561			
100128116	CLARKSVILLE	TN		09/08/2023		2,738		106			106		2,844	2,844			
100128117	SMYRNA	TN		09/08/2023		4,156		102			102		4,258	4,258			
100128118	NASHVILLE	TN		09/08/2023		2,373		140			140		2,513	2,513			
100128119	FLORENCE	KY		09/08/2023		18,937		629			629		19,566	19,566			
100128120	HOUSTON	TX		09/08/2023		2,105		79			79		2,184	2,184			
100128121	PLEASANT VIEW	TN		09/08/2023		3,488		59			59		3,547	3,547			
100128122	ALABASTER	AL		09/08/2023		2,708		50			50		2,758	2,758			
100128123	HERMITAGE	TN		09/08/2023		3,374		56			56		3,430	3,430			
100128124	DRACUT	MA		09/08/2023		12,801		419			419		13,220	13,220			
100128126	WALDORF	MD		09/08/2023		3,195		109			109		3,304	3,304			
100128127	LEWISBURG	TN		09/08/2023		6,159		72			72		6,231	6,231			
100128128	LOUISVILLE	KY		09/08/2023		1,034		15			15		1,049	1,049			
100128129	ELKO NEW MARKET	MN		09/08/2023		6,662		173			173		6,835	6,835			
100128132	MULBERRY	FL		09/11/2023		3,533		(73)			(73)		3,460	3,460			
100128133	BASS LAKE	CA		09/11/2023		5,461		(81)			(81)		5,380	5,380			
100128135	APACHE JUNCTION	AZ		09/11/2023		4,676		(42)			(42)		4,634	4,634			
100128136	CONYERS	GA		09/11/2023		392,990		(7,912)			(7,912)		385,078	385,078			
100128137	MANVEL	TX		09/11/2023		2,593		(27)			(27)		2,566	2,566			
100128138	RICHMOND	VA		09/11/2023		1,635		(53)			(53)		1,582	1,582			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128139	MARSHALL	VA		09/11/2023		6,763		(68)			(68)		6,695	6,695			
100128144	BALTIMORE	MD		09/11/2023		600		(13)			(13)		587	587			
100128145	LAVALLETTE	NJ		09/18/2023		6,465		77			77		6,542	6,542			
100128146	OCEAN CITY	NJ		09/18/2023		5,407		38			38		5,445	5,445			
100128147	COOLIDGE	AZ		09/18/2023		2,605		55			55		2,660	2,660			
100128148	KILL DEVIL HILLS	NC		09/18/2023		6,480		(10)			(10)		6,470	6,470			
100128149	PUYALLUP	WA		09/18/2023		3,986		11			11		3,997	3,997			
100128150	WINTER HAVEN	FL		09/18/2023		3,463		222			222		3,685	3,685			
100128152	FORT WORTH	TX		09/18/2023		3,388		62			62		3,450	3,450			
100128154	LEWES	DE		09/18/2023		3,940		150			150		4,090	4,090			
100128155	LAWRENCEVILLE	GA		09/18/2023		5,518		402			402		5,920	5,920			
100128156	WEST WILDWOOD	NJ		09/18/2023		2,874							2,874	2,874			
100128157	OCALA	FL		09/18/2023		2,649		81			81		2,730	2,730			
100128158	NAPLES	FL		09/18/2023		16,004		(67)			(67)		15,937	15,937			
100128160	GULF SHORES	AL		09/18/2023		3,787		236			236		4,023	4,023			
100128161	ATLANTA	GA		09/18/2023		2,809		108			108		2,917	2,917			
100128162	CAPE MAY	NJ		09/18/2023		2,714		(13)			(13)		2,701	2,701			
100128163	HAINES CITY	FL		09/18/2023		2,761		14			14		2,775	2,775			
100128164	PALMETTO	FL		09/18/2023		3,664		(40)			(40)		3,624	3,624			
100128166	AUSTIN	TX		09/18/2023		4,964		(21)			(21)		4,943	4,943			
100128167	MYRTLE BEACH	SC		09/18/2023		3,434		146			146		3,580	3,580			
100128168	NOVI	MI		09/18/2023		2,634		8			8		2,642	2,642			
100128169	RED LODGE	MT		09/18/2023		13,119		230			230		13,349	13,349			
100128170	LITTLE EGG HARBOR TWP	NJ		09/18/2023		5,556		(13)			(13)		5,543	5,543			
100128171	MISSOURI CITY	TX		09/18/2023		4,492		58			58		4,550	4,550			
100128172	WILMINGTON	VT		09/18/2023		4,474		(38)			(38)		4,436	4,436			
100128173	RICHARDSON	TX		09/18/2023		5,695		(21)			(21)		5,674	5,674			
100128174	JOSHUA TREE	CA		09/18/2023		4,286		50			50		4,336	4,336			
100128175	SEVIERVILLE	TN		09/18/2023		3,521		43			43		3,564	3,564			
100128176	CHARLOTTE	NC		09/18/2023		2,587		28			28		2,615	2,615			
100128177	PALM SPRINGS	CA		09/18/2023		3,188		56			56		3,244	3,244			
100128178	MERIDIAN	ID		09/18/2023		3,313		95			95		3,408	3,408			
100128179	MCKINNEY	TX		09/18/2023		2,868		143			143		3,011	3,011			
100128180	KISSIMMEE	FL		09/18/2023		5,718		96			96		5,814	5,814			
100128181	FLAGSTAFF	AZ		09/18/2023		4,757		73			73		4,830	4,830			
100128183	N TOPSAIL BEACH	NC		09/18/2023		5,703		75			75		5,778	5,778			
100128184	FORESTVILLE	CA		09/18/2023		2,799		40			40		2,839	2,839			
100128185	SHELTON	WA		09/18/2023		16,078		298			298		16,376	16,376			
100128187	MILFORD	DE		09/18/2023		5,444		162			162		5,606	5,606			
100128188	BRISTOL	TN		09/18/2023		9,003		306			306		9,309	9,309			
100128189	NAPLES	FL		09/18/2023		3,420		49			49		3,469	3,469			
100128190	RENO	NV		09/18/2023		7,206		77			77		7,283	7,283			
100128192	ELIZABETH CITY	NC		09/18/2023		2,433		70			70		2,503	2,503			
100128194	PENSACOLA	FL		09/18/2023		3,489		322			322		3,811	3,811			
100128195	HENDERSON	NV		09/18/2023		4,428		332			332		4,760	4,760			
100128196	LURAY	VA		09/18/2023		2,605		50			50		2,655	2,655			
100128197	PLATTSBURG	MO		09/18/2023		2,339		20			20		2,359	2,359			
100128198	BAYVILLE	NJ		09/18/2023		8,869		167			167		9,036	9,036			
100128200	MENAHGA	MN		09/18/2023		3,314		60			60		3,374	3,374			
100128201	SLATYFORK	WV		09/18/2023		2,137		28			28		2,165	2,165			
100128203	BUNNELL	FL		09/18/2023		9,823		524			524		10,347	10,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128204	JACKSONVILLE	FL		09/18/2023		3,987		296			296		4,283	4,283			
100128205	WACO	TX		09/18/2023		67,011		317			317		67,328	67,328			
100128206	SUWANEE	GA		09/18/2023		2,980		12			12		2,992	2,992			
100128207	COLUMBIA	MD		09/18/2023		254,480		196			196		254,676	254,676			
100128208	FLAGSTAFF	AZ		09/18/2023		4,414		(14)			(14)		4,400	4,400			
100128209	HENDERSON	NV		09/18/2023		51,386		134			134		51,520	51,520			
100128210	COLLEGE STATION	TX		09/18/2023		4,898		62			62		4,960	4,960			
100128211	WESLEY CHAPEL	FL		09/18/2023		3,481		90			90		3,571	3,571			
100128212	ARGYLE	TX		09/18/2023		2,667		(41)			(41)		2,626	2,626			
100128214	BRIGANTINE	NJ		09/18/2023		4,101		(17)			(17)		4,084	4,084			
100128216	WESLEY CHAPEL	FL		09/18/2023		5,079		98			98		5,177	5,177			
100128217	VERO BEACH	FL		09/18/2023		3,671		328			328		3,999	3,999			
100128219	RED BANK	NJ		09/14/2023		3,395		(7)			(7)		3,388	3,388			
100128220	GARLAND	TX		09/14/2023		1,991		(42)			(42)		1,949	1,949			
100128221	AMERICAN CANYON	CA		09/14/2023		2,722		41			41		2,763	2,763			
100128226	MORENO VALLEY	CA		09/14/2023		3,868		(39)			(39)		3,829	3,829			
100128230	OXFORD	MA		09/14/2023		1,920		(36)			(36)		1,884	1,884			
100128232	MEMPHIS	TN		09/14/2023		1,535		(15)			(15)		1,520	1,520			
100128233	PARKLAND	FL		09/14/2023		8,188		(141)			(141)		8,047	8,047			
100128234	LAS VEGAS	NV		09/14/2023		2,523		(80)			(80)		2,443	2,443			
100128237	BISHOP	CA		09/14/2023		3,291		(100)			(100)		3,191	3,191			
100128238	MICANOPY	FL		09/14/2023		2,248		(144)			(144)		2,104	2,104			
100128239	MIAMI	FL		09/14/2023		5,799		128			128		5,927	5,927			
100128246	HARRISONBURG	VA		09/14/2023		1,744		(25)			(25)		1,719	1,719			
100128247	KANSAS CITY	MO		09/14/2023		1,258		(64)			(64)		1,194	1,194			
100128253	LAKE ELSINORE	CA		09/14/2023		3,602		(121)			(121)		3,481	3,481			
100128254	MIDLAND	TX		09/14/2023		4,933		(104)			(104)		4,829	4,829			
100128255	COLUMBUS	OH		09/14/2023		1,749		(96)			(96)		1,653	1,653			
100128256	SAN JACINTO	CA		09/14/2023		1,408		(55)			(55)		1,353	1,353			
100128257	NAPA	CA		09/14/2023		10,225		(185)			(185)		10,040	10,040			
100128259	MIAMI	FL		09/14/2023		918		(89)			(89)		829	829			
100128260	SPOKANE	WA		09/14/2023		1,720		(39)			(39)		1,681	1,681			
100128261	SAN ANTONIO	TX		09/14/2023		3,087		(29)			(29)		3,058	3,058			
100128263	RIALTO	CA		09/14/2023		3,048		(106)			(106)		2,942	2,942			
100128265	SPOKANE	WA		09/14/2023		6,384		216			216		6,600	6,600			
100128266	BROOKFIELD	CT		09/14/2023		4,555		6			6		4,561	4,561			
100128267	ROYSE CITY	TX		09/14/2023		7,186		(174)			(174)		7,012	7,012			
100128269	COLORADO SPRINGS	CO		09/14/2023		720		(46)			(46)		674	674			
100128271	NORFOLK	VA		09/14/2023		1,578		(79)			(79)		1,499	1,499			
100128272	MERIDEN	CT		09/14/2023		1,088		(67)			(67)		1,021	1,021			
100128276	BORON	CA		09/14/2023		1,511		(56)			(56)		1,455	1,455			
100128277	LOS ANGELES	CA		09/14/2023		4,690		(110)			(110)		4,580	4,580			
100128278	SOUTH SALT LAKE CITY	UT		09/14/2023		1,126		(4)			(4)		1,122	1,122			
100128280	HIGHLAND	CA		09/14/2023		5,230		(35)			(35)		5,195	5,195			
100128281	PHOENIX	AZ		09/14/2023		5,357		(78)			(78)		5,279	5,279			
100128282	PORTER RANCH	CA		09/14/2023		240,725		2,052			2,052		242,777	242,777			
100128283	LA PUENTE	CA		09/14/2023		5,174		28			28		5,202	5,202			
100128286	MIAMI	FL		09/14/2023		3,288		(58)			(58)		3,230	3,230			
100128290	BALTIMORE	MD		09/14/2023		1,142		(21)			(21)		1,121	1,121			
100128291	REISTERSTOWN	MD		09/14/2023		2,153		(83)			(83)		2,070	2,070			
100128292	ODESSA	FL		09/14/2023		3,600		(62)			(62)		3,538	3,538			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128293	DENTON	TX		09/14/2023		3,068		(77)			(77)		2,991	2,991			
100128295	PASADENA	TX		09/14/2023		1,072		(77)			(77)		995	995			
100128296	BIG BEAR CITY	CA		09/14/2023		5,837		(103)			(103)		5,734	5,734			
100128297	BROKEN BOW	OK		09/14/2023		1,108		(54)			(54)		1,054	1,054			
100128298	PHILADELPHIA	PA		09/14/2023		1,957		(112)			(112)		1,845	1,845			
100128299	LAKE OZARK	MO		09/14/2023		6,044		(170)			(170)		5,874	5,874			
100128300	TWENTYNINE PALMS	CA		09/14/2023		1,881		(23)			(23)		1,858	1,858			
100128301	MIRAMAR BEACH	FL		09/14/2023		2,452		(117)			(117)		2,335	2,335			
100128302	WOODBRIDGE	VA		09/14/2023		3,183		(81)			(81)		3,102	3,102			
100128305	WOODBRIDGE	VA		09/14/2023		1,968		(64)			(64)		1,904	1,904			
100128307	LEXINGTON	KY		09/14/2023		1,474		(56)			(56)		1,418	1,418			
100128309	CHINO	CA		09/14/2023		61,064		(315)			(315)		60,749	60,749			
100128310	VISALIA	CA		09/14/2023		9,598		(230)			(230)		9,368	9,368			
100128311	WOODWARD	OK		09/14/2023		35,721		8			8		35,729	35,729			
100128312	RICHMOND	VA		09/14/2023		1,680		(75)			(75)		1,605	1,605			
100128316	ENCINITAS	CA		09/14/2023		15,257		(22)			(22)		15,235	15,235			
100128317	JONESBORO	GA		09/14/2023		1,443		(36)			(36)		1,407	1,407			
100128318	STAFFORD	VA		09/14/2023		5,590		(88)			(88)		5,502	5,502			
100128319	GAITHERSBURG	MD		09/14/2023		2,760		(25)			(25)		2,735	2,735			
100128320	RIVERDALE	MD		09/14/2023		2,102		(63)			(63)		2,039	2,039			
100128321	BALTIMORE	MD		09/14/2023		1,002		(17)			(17)		985	985			
100128323	HOUSTON	TX		09/14/2023		1,750		(118)			(118)		1,632	1,632			
100128324	HILTON HEAD ISLAND	SC		09/14/2023		1,347		(103)			(103)		1,244	1,244			
100128326	CHANDLER	AZ		09/14/2023		3,019		(101)			(101)		2,918	2,918			
100128327	REISTERSTOWN	MD		09/14/2023		1,837		(83)			(83)		1,754	1,754			
100128330	LAS VEGAS	NV		09/14/2023		9,389		(562)			(562)		8,827	8,827			
100128331	CAPITOL HEIGHTS	MD		09/14/2023		1,872		(70)			(70)		1,802	1,802			
100128334	LAS VEGAS	NV		09/14/2023		7,755		(143)			(143)		7,612	7,612			
100128336	ORLANDO	FL		09/14/2023		2,618		(129)			(129)		2,489	2,489			
100128337	SAN JACINTO	CA		09/14/2023		201,924		(4,971)			(4,971)		196,953	196,953			
100128338	HAGERSTOWN	MD		09/14/2023		3,282		(94)			(94)		3,188	3,188			
100128339	KANSAS CITY	KS		09/14/2023		1,193		(15)			(15)		1,178	1,178			
100128340	FORT WASHINGTON	MD		09/14/2023		1,843		15			15		1,858	1,858			
100128341	SPRING HILL	FL		09/14/2023		1,382		(73)			(73)		1,309	1,309			
100128342	SAVANNAH	GA		09/14/2023		2,446		(83)			(83)		2,363	2,363			
100128343	VIRGINIA BEACH	VA		09/14/2023		2,964		(47)			(47)		2,917	2,917			
100128348	ATLANTA	GA		09/14/2023		2,679		21			21		2,700	2,700			
100128349	DECATUR	GA		09/14/2023		2,447		22			22		2,469	2,469			
100128352	ATLANTA	GA		09/14/2023		2,912		20			20		2,932	2,932			
100128353	ATLANTA	GA		09/14/2023		2,660		17			17		2,677	2,677			
100128354	ATLANTA	GA		09/14/2023		3,199		27			27		3,226	3,226			
100128355	ATLANTA	GA		09/14/2023		2,327		18			18		2,345	2,345			
100128357	COOPER CITY	FL		09/14/2023		10,276		187			187		10,463	10,463			
100128358	HARLINGEN	TX		09/14/2023		1,560		(111)			(111)		1,449	1,449			
100128362	PHOENIX	AZ		09/14/2023		3,729		(85)			(85)		3,644	3,644			
100128366	BELLA COLLINA	FL		09/15/2023		16,088		205			205		16,293	16,293			
100128368	LIBERTY HILL	TX		09/15/2023		7,264		(138)			(138)		7,126	7,126			
100128370	NORTHFIELD	OH		09/15/2023		1,494		(81)			(81)		1,413	1,413			
100128371	COLUMBUS	OH		09/15/2023		1,450		(31)			(31)		1,419	1,419			
100128372	CAPE CORAL	FL		09/15/2023		5,768		(179)			(179)		5,589	5,589			
100128373	PLANO	TX		09/15/2023		3,574		(82)			(82)		3,492	3,492			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128375	SILVER SPRING	MD		09/15/2023		4,539		(117)			(117)		4,422	4,422			
100128377	BONSALL	CA		09/15/2023		4,972		(51)			(51)		4,921	4,921			
100128378	LEHIGH ACRES	FL		09/15/2023		3,578		(71)			(71)		3,507	3,507			
100128382	MADERA	CA		09/15/2023		106		(2)			(2)		104	104			
100128384	MCKINNEY	TX		09/15/2023		17,928		285			285		18,213	18,213			
100128387	TALLAHASSEE	FL		09/15/2023		2,186		(121)			(121)		2,065	2,065			
100128388	SAN ANTONIO	TX		09/15/2023		1,979		(1)			(1)		1,978	1,978			
100128389	STUART	FL		09/15/2023		1,076		(3)			(3)		1,073	1,073			
100128391	KISSIMMEE	FL		09/15/2023		7,163		34			34		7,197	7,197			
100128392	HOBART	IN		09/15/2023		1,314		(55)			(55)		1,259	1,259			
100128395	EAST STROUDSBURG	PA		09/15/2023		3,479		(53)			(53)		3,426	3,426			
100128396	SAN JUAN CAPISTRANO	CA		09/15/2023		15,727		(160)			(160)		15,567	15,567			
100128397	SURFSIDE BEACH	TX		09/15/2023		3,097		(107)			(107)		2,990	2,990			
100128398	ATLANTA	GA		09/15/2023		8,146		(358)			(358)		7,788	7,788			
100128399	BALTIMORE	MD		09/15/2023		1,344		(11)			(11)		1,333	1,333			
100128400	FORTSON	GA		09/15/2023		2,023		(192)			(192)		1,831	1,831			
100128401	RIO RICO	AZ		09/15/2023		1,447		(96)			(96)		1,351	1,351			
100128402	GALVESTON	TX		09/15/2023		2,436		(87)			(87)		2,349	2,349			
100128406	LA QUINTA	CA		09/15/2023		5,128		(1)			(1)		5,127	5,127			
100128407	SURPRISE	AZ		09/15/2023		2,052		(32)			(32)		2,020	2,020			
100128409	GUYTON	GA		09/15/2023		4,185		(39)			(39)		4,146	4,146			
100128410	SEBASTIAN	FL		09/15/2023		2,032		(132)			(132)		1,900	1,900			
100128411	STOCKBRIDGE	GA		09/15/2023		4,028		(155)			(155)		3,873	3,873			
100128414	PEARLAND	TX		09/15/2023		5,673		(102)			(102)		5,571	5,571			
100128415	GARLAND	TX		09/15/2023		6,499		(143)			(143)		6,356	6,356			
100128416	COOKEVILLE	TN		09/15/2023		978		(33)			(33)		945	945			
100128417	UKIAH	CA		09/15/2023		6,028		(20)			(20)		6,008	6,008			
100128418	CAPITOL HGTS	MD		09/15/2023		1,437		(65)			(65)		1,372	1,372			
100128420	OWINGS MILLS	MD		09/15/2023		2,240		(56)			(56)		2,184	2,184			
100128421	TAYLOR	TX		09/15/2023		1,849		(106)			(106)		1,743	1,743			
100128422	MARIETTA	GA		09/15/2023		7,724		(233)			(233)		7,491	7,491			
100128424	NEW RIVER	AZ		09/15/2023		2,984		(88)			(88)		2,896	2,896			
100128425	SANFORD	FL		09/15/2023		1,983		(40)			(40)		1,943	1,943			
100128427	JOHNSON CITY	TN		09/15/2023		1,900		(110)			(110)		1,790	1,790			
100128428	MANHATTAN	MT		09/15/2023		22,002		(382)			(382)		21,620	21,620			
100128429	NORTH MIAMI BEACH	FL		09/15/2023		1,047		(11)			(11)		1,036	1,036			
100128430	MC GAHEYSVILLE	VA		09/15/2023		4,276		(30)			(30)		4,246	4,246			
100128432	SAN ANTONIO	TX		09/15/2023		907		(79)			(79)		828	828			
100128433	MIAMI	FL		09/15/2023		5,386		(164)			(164)		5,222	5,222			
100128434	NAPLES	FL		09/15/2023		19,647		(314)			(314)		19,333	19,333			
100128435	NEWARK	NJ		09/15/2023		3,323		47			47		3,370	3,370			
100128436	BARNEGAT	NJ		09/15/2023		6,540		(286)			(286)		6,254	6,254			
100128437	HARTFORD	CT		09/15/2023		3,139		(94)			(94)		3,045	3,045			
100128439	DERBY	CT		09/15/2023		1,495		(52)			(52)		1,443	1,443			
100128440	BRONX	NY		09/15/2023		6,019		(91)			(91)		5,928	5,928			
100128441	DAVENPORT	FL		09/15/2023		1,253		(40)			(40)		1,213	1,213			
100128443	HOLLYWOOD	FL		09/15/2023		2,707		(92)			(92)		2,615	2,615			
100128444	DIAMOND BAR	CA		09/15/2023		7,947		(196)			(196)		7,751	7,751			
100128445	HUNTINGTON STATION	NY		09/15/2023		2,417		(88)			(88)		2,329	2,329			
100128447	ISLE OF PALMS	SC		09/15/2023		16,557		143			143		16,700	16,700			
100128449	WALLINGFORD	CT		09/15/2023		1,195		(45)			(45)		1,150	1,150			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128450	N CHARLESTON	SC		09/15/2023		1,917		(57)			(57)		1,860	1,860			
100128451	WALLOON LAKE	MI		09/15/2023		14,240		(580)			(580)		13,660	13,660			
100128452	SPOKANE	WA		09/15/2023		2,589		(82)			(82)		2,507	2,507			
100128453	GRAND HAVEN	MI		09/15/2023		2,207		(9)			(9)		2,198	2,198			
100128456	NATIONAL CITY	CA		09/15/2023		5,903		(94)			(94)		5,809	5,809			
100128457	ROSELAND	VA		09/15/2023		1,776		(23)			(23)		1,753	1,753			
100128458	MEMPHIS	TN		09/15/2023		1,019		(51)			(51)		968	968			
100128459	GAINESVILLE	FL		09/15/2023		1,296		(36)			(36)		1,260	1,260			
100128460	JURUPA VALLEY	CA		09/15/2023		8,311		(4)			(4)		8,307	8,307			
100128463	OWENSBORO	KY		09/15/2023		15,143		(304)			(304)		14,839	14,839			
100128465	KILLEEN	TX		09/15/2023		1,688		(125)			(125)		1,563	1,563			
100128467	CORAL SPRINGS	FL		09/15/2023		1,275		(88)			(88)		1,187	1,187			
100128468	ENNIS	MT		09/15/2023		7,443		(105)			(105)		7,338	7,338			
100128469	BURNET	TX		09/15/2023		6,227		(132)			(132)		6,095	6,095			
100128470	PALM BAY	FL		09/15/2023		1,868		(39)			(39)		1,829	1,829			
100128471	EAST STROUDSBURG	PA		09/15/2023		2,892		(45)			(45)		2,847	2,847			
100128472	EAST STROUDSBURG	PA		09/15/2023		3,033		(102)			(102)		2,931	2,931			
100128473	NORTH MIAMI BEACH	FL		09/15/2023		89,117		(1,088)			(1,088)		88,029	88,029			
100128477	PROSPER	TX		09/15/2023		3,152		(28)			(28)		3,124	3,124			
100128478	GARDENA	CA		09/15/2023		7,805		(53)			(53)		7,752	7,752			
100128479	WESTLAKE	FL		09/15/2023		9,114		(106)			(106)		9,008	9,008			
100128480	FLAGSTAFF	AZ		09/15/2023		8,727		(208)			(208)		8,519	8,519			
100128482	EAST HARTFORD	CT		09/15/2023		3,093		(25)			(25)		3,068	3,068			
100128483	DANIA BEACH	FL		09/15/2023		1,523		(21)			(21)		1,502	1,502			
100128484	FRESNO	CA		09/15/2023		2,804		(97)			(97)		2,707	2,707			
100128486	MURRELLS INLET	SC		09/15/2023		3,612		(9)			(9)		3,603	3,603			
100128488	GASTONIA	NC		09/15/2023		1,825		(112)			(112)		1,713	1,713			
100128492	EDINBURG	TX		09/15/2023		46,875		(727)			(727)		46,148	46,148			
100128493	DENVER	CO		09/15/2023		3,263		(48)			(48)		3,215	3,215			
100128496	HIALEAH	FL		09/15/2023		4,190		(81)			(81)		4,109	4,109			
100128497	LAS VEGAS	NV		09/15/2023		1,046		(19)			(19)		1,027	1,027			
100128499	CASTROVILLE	TX		09/15/2023		8,378		(173)			(173)		8,205	8,205			
100128500	HAMPTON	VA		09/15/2023		1,528		(72)			(72)		1,456	1,456			
100128501	TITUSVILLE	FL		09/15/2023		1,443		(105)			(105)		1,338	1,338			
100128502	MILWAUKEE	WI		09/15/2023		211		(5)			(5)		206	206			
100128504	MIRAMAR	FL		09/15/2023		3,955		47			47		4,002	4,002			
100128505	SEATTLE	WA		09/15/2023		3,482		(150)			(150)		3,332	3,332			
100128506	EASTLAKE	OH		09/15/2023		1,597		(68)			(68)		1,529	1,529			
100128507	NORTH LAS VEGAS	NV		09/15/2023		2,153		(30)			(30)		2,123	2,123			
100128508	SEMINOLE	FL		09/15/2023		4,998		(41)			(41)		4,957	4,957			
100128511	LAS VEGAS	NV		09/15/2023		1,846		(34)			(34)		1,812	1,812			
100128513	JOSHUA TREE	CA		09/15/2023		2,921		(134)			(134)		2,787	2,787			
100128514	HENDERSONVILLE	TN		09/15/2023		1,623		(99)			(99)		1,524	1,524			
100128515	MELBOURNE	FL		09/15/2023		1,878		(46)			(46)		1,832	1,832			
100128516	MIAMI	FL		09/15/2023		2,465		(56)			(56)		2,409	2,409			
100128518	VAN NUYS	CA		09/15/2023		6,781		55			55		6,836	6,836			
100128522	ORTONVILLE	MN		09/15/2023		1,165		(34)			(34)		1,131	1,131			
100128523	GRANTS PASS	OR		09/15/2023		2,488		(21)			(21)		2,467	2,467			
100128524	PEACHTREE COR	GA		09/15/2023		1,153		(77)			(77)		1,076	1,076			
100128525	FORT WORTH	TX		09/15/2023		7,813		(501)			(501)		7,312	7,312			
100128526	MELBOURNE	FL		09/15/2023		2,492		(57)			(57)		2,435	2,435			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128527	HIALEAH	FL		09/15/2023		1,586		(7)			(7)		1,579	1,579			
100128528	PANAMA CITY	FL		09/15/2023		87,769		(3,639)			(3,639)		84,130	84,130			
100128529	BELTSVILLE	MD		09/15/2023		9,017		(94)			(94)		8,923	8,923			
100128530	TALLAHASSEE	FL		09/15/2023		1,154		(56)			(56)		1,098	1,098			
100128531	MIAMI	FL		09/15/2023		1,849		(93)			(93)		1,756	1,756			
100128532	CHARLOTTE	NC		09/15/2023		1,448		(87)			(87)		1,361	1,361			
100128534	MONTEBELLO	CA		09/18/2023		3,623		(57)			(57)		3,566	3,566			
100128535	LOS ANGELES	CA		09/18/2023		25,077		(393)			(393)		24,684	24,684			
100128536	EASTVALE	CA		09/18/2023		15,140		(101)			(101)		15,039	15,039			
100128713	PHILADELPHIA	PA		09/21/2023		2,048		(87)			(87)		1,961	1,961			
100128714	LAS VEGAS	NV		09/21/2023		1,439		(64)			(64)		1,375	1,375			
100128715	ANDERSONVILLE	TN		09/21/2023		3,113		(96)			(96)		3,017	3,017			
100128716	FRESNO	CA		09/21/2023		121,640		(3,903)			(3,903)		117,737	117,737			
100128717	ROYAL PALM BEACH	FL		09/21/2023		2,855		(144)			(144)		2,711	2,711			
100128718	NEW HAVEN	IN		09/21/2023		1,093		(69)			(69)		1,024	1,024			
100128721	LAKE WORTH	FL		09/21/2023		917		(42)			(42)		875	875			
100128723	ORLANDO	FL		09/21/2023		5,029		(56)			(56)		4,973	4,973			
100128724	HOLLISTON	MA		09/21/2023		4,467		(56)			(56)		4,411	4,411			
100128725	FLETCHER	NC		09/21/2023		3,140		(51)			(51)		3,089	3,089			
100128726	MIDDLETOWN	DE		09/21/2023		224,749		(973)			(973)		223,776	223,776			
100128727	MEDFORD	NY		09/21/2023		3,435		(56)			(56)		3,379	3,379			
100128729	PITTSBURGH	PA		09/21/2023		1,576		(27)			(27)		1,549	1,549			
100128730	JACKSONVILLE	FL		09/21/2023		3,232		7			7		3,239	3,239			
100128731	AURORA	CO		09/21/2023		3,956		(68)			(68)		3,888	3,888			
100128732	PITTSBURG	CA		09/21/2023		3,306		(50)			(50)		3,256	3,256			
100128733	DAYTONA BEACH	FL		09/21/2023		2,278		(127)			(127)		2,151	2,151			
100128735	LARGO	FL		09/21/2023		4,129		(222)			(222)		3,907	3,907			
100128738	GREECE	NY		09/21/2023		3,946		37			37		3,983	3,983			
100128740	BALTIMORE	MD		09/21/2023		1,244		(49)			(49)		1,195	1,195			
100128741	GEORGE WEST	TX		09/21/2023		5,776		(162)			(162)		5,614	5,614			
100128743	HEMPSTEAD	NY		09/21/2023		16,219		(72)			(72)		16,147	16,147			
100128747	HOUSTON	TX		09/21/2023		180,121		4,084			4,084		184,205	184,205			
100128748	HOLLYWOOD	FL		09/21/2023		584		8			8		592	592			
100128750	MIDDLETOWN	CT		09/21/2023		2,551		(141)			(141)		2,410	2,410			
100128751	UPLAND	CA		09/21/2023		4,756		(71)			(71)		4,685	4,685			
100128753	CELINA	TX		09/21/2023		9,949		(139)			(139)		9,810	9,810			
100128760	BALTIMORE	MD		09/21/2023		744		(6)			(6)		738	738			
100128761	BALTIMORE	MD		09/21/2023		1,541		(57)			(57)		1,484	1,484			
100128762	YORKTOWN	VA		09/21/2023		7,716		(145)			(145)		7,571	7,571			
100128763	BALTIMORE	MD		09/21/2023		1,393		(53)			(53)		1,340	1,340			
100128764	DEER PARK	TX		09/21/2023		6,515		(197)			(197)		6,318	6,318			
100128765	PORTERVILLE	CA		09/21/2023		3,284		(159)			(159)		3,125	3,125			
100128766	GRAND RAPIDS	MI		09/21/2023		1,759		(95)			(95)		1,664	1,664			
100128768	SPRINGFIELD	VA		09/21/2023		12,137		(248)			(248)		11,889	11,889			
100128770	FORT MOHAVE	AZ		09/21/2023		1,734		(75)			(75)		1,659	1,659			
100128771	CEDAR HILL	TX		09/21/2023		7,275		(30)			(30)		7,245	7,245			
100128773	BOCA RATON	FL		09/21/2023		6,074		50			50		6,124	6,124			
100128776	SIMPSONVILLE	SC		09/21/2023		3,142		18			18		3,160	3,160			
100128777	NORWALK	CT		09/21/2023		3,055		(63)			(63)		2,992	2,992			
100128778	BELLAIRE	MI		09/21/2023		1,270		(132)			(132)		1,138	1,138			
100128780	WASHINGTON	DC		09/21/2023		5,025		(86)			(86)		4,939	4,939			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128781	VISALIA	CA		09/21/2023		4,340		(63)			(63)		4,277	4,277			
100128782	VIRGINIA BEACH	VA		09/21/2023		2,259		40			40		2,299	2,299			
100128783	MARIETTA	GA		09/21/2023		1,413		(111)			(111)		1,302	1,302			
100128786	SEABROOK ISLAND	SC		09/21/2023		7,448		(63)			(63)		7,385	7,385			
100128789	CONROE	TX		09/21/2023		3,441		(12)			(12)		3,429	3,429			
100128790	WHITE PLAINS	NY		09/21/2023		3,192		(105)			(105)		3,087	3,087			
100128791	OVIEDO	FL		09/21/2023		44,000		(1,233)			(1,233)		42,767	42,767			
100128794	CYPRESS	TX		09/21/2023		3,206		18			18		3,224	3,224			
100128795	ORLANDO	FL		09/21/2023		1,426		(25)			(25)		1,401	1,401			
100128796	NORTH HILLS	CA		09/21/2023		12,861		(388)			(388)		12,473	12,473			
100128797	MESQUITE	TX		09/21/2023		1,320		(13)			(13)		1,307	1,307			
100128798	SILVER SPRING	MD		09/21/2023		6,522		(82)			(82)		6,440	6,440			
100128802	LONG BEACH	CA		09/21/2023		6,685		(115)			(115)		6,570	6,570			
100128803	SAN ANTONIO	TX		09/21/2023		3,229		(2)			(2)		3,227	3,227			
100128804	SACRAMENTO	CA		09/21/2023		1,913		(51)			(51)		1,862	1,862			
100128805	FALL RIVER	MA		09/21/2023		3,690		(148)			(148)		3,542	3,542			
100128807	BROOKLYN	NY		09/21/2023		34,662		(1,241)			(1,241)		33,421	33,421			
100128808	RANCHO SANTA FE	CA		09/21/2023		27,745		92			92		27,837	27,837			
100128810	STONE MOUNTAIN	GA		09/21/2023		1,772		(99)			(99)		1,673	1,673			
100128811	HALTOM CITY	TX		09/21/2023		1,890		(85)			(85)		1,805	1,805			
100128814	CUMMING	GA		09/21/2023		1,349		(37)			(37)		1,312	1,312			
100128816	SAUSALITO	CA		09/21/2023		59,162		(655)			(655)		58,507	58,507			
100128817	BERKELEY	NJ		09/21/2023		2,817		(47)			(47)		2,770	2,770			
100128818	PAGOSA SPRINGS	CO		09/21/2023		1,622		(36)			(36)		1,586	1,586			
100128820	HUDSON	FL		09/21/2023		36,213		(1,020)			(1,020)		35,193	35,193			
100128822	SEMINOLE	FL		09/21/2023		2,088		(60)			(60)		2,028	2,028			
100128823	SAN DIEGO	CA		09/21/2023		10,244		(123)			(123)		10,121	10,121			
100128824	LAKE WORTH BEACH	FL		09/21/2023		1,265		(2)			(2)		1,263	1,263			
100128827	BAY HARBOR ISLANDS	FL		09/21/2023		3,418		(4)			(4)		3,414	3,414			
100128828	WEST PALM BEACH	FL		09/21/2023		4,241		(15)			(15)		4,226	4,226			
100128830	FOLEY	AL		09/21/2023		2,156		(77)			(77)		2,079	2,079			
100128831	VISTA	CA		09/21/2023		5,132		(105)			(105)		5,027	5,027			
100128832	COOPER CITY	FL		09/21/2023		6,055		(80)			(80)		5,975	5,975			
100128834	LITHIA	FL		09/21/2023		2,739		(94)			(94)		2,645	2,645			
100128835	SPRINGFIELD	TN		09/21/2023		1,957		10			10		1,967	1,967			
100128836	ROCHESTER	MN		09/21/2023		2,928		(7)			(7)		2,921	2,921			
100128837	MISSION VIEJO	CA		09/21/2023		5,822		(103)			(103)		5,719	5,719			
100128840	TACOMA	WA		09/21/2023		(11,128)		(475)			(475)		(11,603)	(11,603)			
100128842	CHARLOTTESVILLE	VA		09/21/2023		2,995		(85)			(85)		2,910	2,910			
100128844	HARMONY	PA		09/21/2023		1,406		(14)			(14)		1,392	1,392			
100128845	NORTH LAUDERDALE	FL		09/21/2023		4,009		(22)			(22)		3,987	3,987			
100128847	MILILANI	HI		09/21/2023		20,479		(387)			(387)		20,092	20,092			
100128848	OTHELLO	WA		09/21/2023		1,506		5			5		1,511	1,511			
100128849	GLENVIEW	IL		09/21/2023		4,165		(64)			(64)		4,101	4,101			
100128851	PALM BEACH GARDENS	FL		09/21/2023		6,745		(129)			(129)		6,616	6,616			
100128852	BROOKLYN	NY		09/21/2023		28,013		(384)			(384)		27,629	27,629			
100128854	SOUTH BEND	IN		09/21/2023		1,562		(21)			(21)		1,541	1,541			
100128857	SACHSE	TX		09/21/2023		6,347		(132)			(132)		6,215	6,215			
100128860	SAN JOSE	CA		09/21/2023		8,661		(160)			(160)		8,501	8,501			
100128862	FRANKLIN	TN		09/21/2023		1,863		(26)			(26)		1,837	1,837			
100128863	EAST HAMPTON	NY		09/21/2023		9,767		(56)			(56)		9,711	9,711			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128864	RIDGEFIELD	WA		09/21/2023		4,447		(142)			(142)		4,305	4,305			
100128865	HIALEAH	FL		09/21/2023		3,868		(60)			(60)		3,808	3,808			
100128867	CHESHIRE	CT		09/21/2023		2,214		(12)			(12)		2,202	2,202			
100128868	LONG BEACH	CA		09/21/2023		5,809		(3)			(3)		5,806	5,806			
100128870	MEMPHIS	TN		09/21/2023		2,425		(25)			(25)		2,400	2,400			
100128871	BURLESON	TX		09/21/2023		1,308		(31)			(31)		1,277	1,277			
100128872	MUTTONTOWN	NY		09/21/2023		22,552		(256)			(256)		22,296	22,296			
100128873	HENDERSON	NV		09/21/2023		15,076		(455)			(455)		14,621	14,621			
100128874	BROOKLYN	NY		09/21/2023		12,464		(286)			(286)		12,178	12,178			
100128876	GRANBURY	TX		09/21/2023		2,620		(71)			(71)		2,549	2,549			
100128878	TARZANA	CA		09/21/2023		9,432		(152)			(152)		9,280	9,280			
100128879	BRICK TOWNSHIP	NJ		09/21/2023		4,395		(142)			(142)		4,253	4,253			
100128880	WESTCHESTER	IL		09/21/2023		6,787		(240)			(240)		6,547	6,547			
100128882	CARMICHAEL	CA		09/21/2023		14,518		(182)			(182)		14,336	14,336			
100128883	MISSION VIEJO	CA		09/21/2023		10,677		(70)			(70)		10,607	10,607			
100128884	IDAHO FALLS	ID		09/21/2023		3,116		(46)			(46)		3,070	3,070			
100128886	CARY	NC		09/21/2023		2,406		(15)			(15)		2,391	2,391			
100128887	WILLIAMSTON	SC		09/21/2023		4,092		(85)			(85)		4,007	4,007			
100128888	CENTERPORT	NY		09/21/2023		238,204		(4,196)			(4,196)		234,008	234,008			
100128890	HANAHAN	SC		09/21/2023		31,099		(604)			(604)		30,495	30,495			
100128891	BROOKLYN	NY		09/21/2023		20,181		(74)			(74)		20,107	20,107			
100128892	BROOKLYN	NY		09/21/2023		9,207		(198)			(198)		9,009	9,009			
100128894	PETALUMA	CA		09/21/2023		5,822		(98)			(98)		5,724	5,724			
100128895	BOCA RATON	FL		09/21/2023		13,216		(285)			(285)		12,931	12,931			
100128896	LUCAS	TX		09/21/2023		52,912		(1,608)			(1,608)		51,304	51,304			
100128900	SAN MATEO	CA		09/21/2023		13,180		(320)			(320)		12,860	12,860			
100128902	LAUREL	MD		09/21/2023		4,055		(97)			(97)		3,958	3,958			
100128904	SANDWICH	MA		09/21/2023		12,142		(219)			(219)		11,923	11,923			
100128905	OXFORD	GA		09/21/2023		2,370		(6)			(6)		2,364	2,364			
100128906	SANTA ANA	CA		09/21/2023		11,355		(124)			(124)		11,231	11,231			
100128908	MELVILLE	NY		09/21/2023		6,132		(96)			(96)		6,036	6,036			
100128910	SOUTHAMPTON	NY		09/21/2023		22,846		(330)			(330)		22,516	22,516			
100128912	SAN DIEGO	CA		09/21/2023		11,901		(135)			(135)		11,766	11,766			
100128913	RIVERSIDE	CA		09/21/2023		8,047		(83)			(83)		7,964	7,964			
100128915	TALLAHASSEE	FL		09/21/2023		4,027		(115)			(115)		3,912	3,912			
100128917	CORAL SPRINGS	FL		09/21/2023		4,986		(42)			(42)		4,944	4,944			
100128920	RICHMOND	TX		09/22/2023		8,294		(198)			(198)		8,096	8,096			
100128922	(RANCHO CASCADES AREA) LOS ANG	CA		09/22/2023		4,725		(68)			(68)		4,657	4,657			
100128923	SAN PABLO	CA		09/22/2023		3,416		(78)			(78)		3,338	3,338			
100128927	HEMET	CA		09/22/2023		4,638		(62)			(62)		4,576	4,576			
100128928	MAMMOTH LAKES	CA		09/22/2023		5,386		(90)			(90)		5,296	5,296			
100128935	LAWRENCEVILLE	GA		09/22/2023		2,561		(46)			(46)		2,515	2,515			
100128936	VISALIA	CA		09/22/2023		6,088		(138)			(138)		5,950	5,950			
100128937	JOSHUA TREE	CA		09/22/2023		6,956		(67)			(67)		6,889	6,889			
100129223	OCALA	FL		11/03/2023		2,386		(37)			(37)		2,349	2,349			
100129224	SEDONA	AZ		11/03/2023		6,672		(32)			(32)		6,640	6,640			
100129226	OXNARD	CA		11/03/2023		5,011		(10)			(10)		5,001	5,001			
100129229	WINTER PARK	FL		11/03/2023		8,013		(89)			(89)		7,924	7,924			
100129231	BOTHELL	WA		11/03/2023		37,077		(247)			(247)		36,830	36,830			
100129234	CATHEDRAL CITY	CA		11/03/2023		6,125		(54)			(54)		6,071	6,071			
100129235	JACKSONVILLE	FL		11/03/2023		5,102		(25)			(25)		5,077	5,077			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129236	FRESNO	CA		11/03/2023		4,970		(47)			(47)		4,923	4,923			
100129238	SEDONA	AZ		11/03/2023		5,484		(57)			(57)		5,427	5,427			
100129239	BROOKHAVEN	GA		11/03/2023		12,765		(179)			(179)		12,586	12,586			
100129240	VALLEY CENTER	CA		11/03/2023		7,797		67			67		7,864	7,864			
100129245	PHILLIPSBURG	NJ		11/03/2023		5,333		60			60		5,393	5,393			
100129246	MOUNTAIN VIEW	HI		11/03/2023		6,679		(151)			(151)		6,528	6,528			
100129249	HOUSTON	TX		11/03/2023		2,858		(52)			(52)		2,806	2,806			
100129250	WESTBROOK	CT		11/03/2023		220,783		(491)			(491)		220,292	220,292			
100129252	CHEYENNE	WY		11/03/2023		7,518		(156)			(156)		7,362	7,362			
100129254	VALLEJO	CA		11/03/2023		4,729		(56)			(56)		4,673	4,673			
100129255	SEATTLE	WA		11/03/2023		252		(1)			(1)		251	251			
100129258	WINTER GARDEN	FL		11/03/2023		8,531		(178)			(178)		8,353	8,353			
100129265	GREEN VALLEY	AZ		11/03/2023		1,173		(110)			(110)		1,063	1,063			
100129266	BALTIMORE	MD		11/03/2023		1,081		(86)			(86)		995	995			
100129268	CHICAGO	IL		09/25/2023		29,298		(538)			(538)		28,760	28,760			
100129270	SCOTTSDALE	AZ		09/25/2023		438,555		(9,952)			(9,952)		428,603	428,603			
100129272	PORTLAND	OR		09/25/2023		4,876		(35)			(35)		4,841	4,841			
100129273	CROMWELL	MN		09/25/2023		1,133		(16)			(16)		1,117	1,117			
100129274	PORT SAINT LUCIE	FL		09/25/2023		520		(7)			(7)		513	513			
100129275	BUCKLEY	WA		09/25/2023		4,095		11			11		4,106	4,106			
100129276	CAMDEN	ME		09/25/2023		2,694		(41)			(41)		2,653	2,653			
100129277	TWAIN HARTE	CA		09/25/2023		4,598		48			48		4,646	4,646			
100129278	MARANA	AZ		09/25/2023		15,497		39			39		15,536	15,536			
100129279	WOODSTOCK	GA		09/25/2023		3,673		36			36		3,709	3,709			
100129280	ANNA	TX		09/25/2023		3,184		3			3		3,187	3,187			
100129282	NIANTIC	CT		09/25/2023		3,822		167			167		3,989	3,989			
100129283	PRINCETON	TX		09/25/2023		2,698		24			24		2,722	2,722			
100129284	LAS VEGAS	NV		09/25/2023		133,719		3,148			3,148		136,867	136,867			
100129285	PHOENIX	AZ		09/25/2023		2,651		45			45		2,696	2,696			
100129286	PRINCETON	TX		09/25/2023		4,373		1			1		4,374	4,374			
100129287	LAS VEGAS	NV		09/25/2023		3,294		(7)			(7)		3,287	3,287			
100129288	CHAUMONT	NY		09/25/2023		2,591		37			37		2,628	2,628			
100129289	ROSEVILLE	CA		09/25/2023		4,829		122			122		4,951	4,951			
100129290	OCALA	FL		09/25/2023		2,540		(3)			(3)		2,537	2,537			
100129291	JUPITER	FL		09/25/2023		4,621		(50)			(50)		4,571	4,571			
100129292	LOS ANGELES	CA		09/25/2023		51,866		1,357			1,357		53,223	53,223			
100129295	ASBURY PARK	NJ		09/25/2023		8,962		88			88		9,050	9,050			
100129296	JACKSONVILLE	OR		09/25/2023		3,074		14			14		3,088	3,088			
100129297	SACRAMENTO	CA		09/25/2023		5,836		61			61		5,897	5,897			
100129300	LAWRENCEVILLE	GA		09/25/2023		16,468		(113)			(113)		16,355	16,355			
100129301	HERCULES	CA		09/25/2023		6,162		88			88		6,250	6,250			
100129304	MEBANE	NC		09/25/2023		15,924		873			873		16,797	16,797			
100129306	ZEPHYRHILLS	FL		09/25/2023		21,202		773			773		21,975	21,975			
100129307	CHARLOTTE	NC		09/25/2023		2,542		1			1		2,543	2,543			
100129308	NORTH PORT	FL		09/25/2023		2,522		48			48		2,570	2,570			
100129310	CHARLOTTE	NC		09/25/2023		2,639		23			23		2,662	2,662			
100129311	DAWSONVILLE	GA		09/25/2023		75,408		1,826			1,826		77,234	77,234			
100129312	BROOKFIELD	VT		09/25/2023		131,549		947			947		132,496	132,496			
100129313	DAVENPORT	FL		09/25/2023		6,244		143			143		6,387	6,387			
100129314	CHARLOTTE	NC		09/25/2023		2,075		13			13		2,088	2,088			
100129315	CENTRALIA	WA		09/25/2023		2,755		8			8		2,763	2,763			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129317	WILLITS	CA		09/25/2023		3,019		76			76		3,095	3,095			
100129318	VANCOUVER	WA		09/25/2023		3,595		47			47		3,642	3,642			
100129319	DAWSONVILLE	GA		09/25/2023		3,593		176			176		3,769	3,769			
100129320	PRINCETON	TX		09/25/2023		2,467		(27)			(27)		2,440	2,440			
100129321	MANOR	TX		09/25/2023		6,061		(20)			(20)		6,041	6,041			
100129322	CHARLOTTE	NC		09/25/2023		3,373		17			17		3,390	3,390			
100129323	ROSWELL	NM		09/25/2023		2,563		(11)			(11)		2,552	2,552			
100129325	REHOBOTH BEACH	DE		09/25/2023		10,786		67			67		10,853	10,853			
100129326	MINNEOLA	FL		09/25/2023		55,798		713			713		56,511	56,511			
100129328	SACRAMENTO	CA		09/25/2023		8,691		82			82		8,773	8,773			
100129329	QUEEN CREEK	AZ		09/25/2023		6,074		319			319		6,393	6,393			
100129330	OXNARD	CA		09/25/2023		4,429		38			38		4,467	4,467			
100129331	LITTLE ELM	TX		09/25/2023		12,319		140			140		12,459	12,459			
100129332	INDIO	CA		09/25/2023		2,413		40			40		2,453	2,453			
100129333	MANOR	TX		09/25/2023		3,243		(14)			(14)		3,229	3,229			
100129335	OCALA	FL		09/25/2023		2,301		32			32		2,333	2,333			
100129337	LA MESA	CA		09/25/2023		18,259		156			156		18,415	18,415			
100129338	POMPANO BEACH	FL		09/25/2023		2,252		10			10		2,262	2,262			
100129340	WINTERS	CA		09/25/2023		3,691		28			28		3,719	3,719			
100129342	GARNER	NC		09/25/2023		3,022		100			100		3,122	3,122			
100129343	SEVIERVILLE	TN		09/25/2023		10,406		244			244		10,650	10,650			
100129344	WADDELL	AZ		09/25/2023		3,570		6			6		3,576	3,576			
100129346	PRINCETON	TX		09/25/2023		34,957		23			23		34,980	34,980			
100129347	HUNTINGTON BEACH	CA		09/25/2023		292,452		(1,757)			(1,757)		290,695	290,695			
100129349	ZEBULON	NC		09/25/2023		9,748		89			89		9,837	9,837			
100129350	LAWRENCEVILLE	GA		09/25/2023		51,158		(650)			(650)		50,508	50,508			
100129352	PRINCETON	TX		09/25/2023		8,891		289			289		9,180	9,180			
100129353	GARNER	NC		09/25/2023		3,607		179			179		3,786	3,786			
100129355	POST FALLS	ID		09/25/2023		3,469		196			196		3,665	3,665			
100129356	PALM SPRINGS	CA		09/25/2023		266,238		468			468		266,706	266,706			
100129357	PRINCETON	TX		09/25/2023		2,654		1			1		2,655	2,655			
100129358	PRINCETON	TX		09/25/2023		2,952							2,952	2,952			
100129359	NORTH PORT	FL		09/25/2023		2,504		2			2		2,506	2,506			
100129360	CHARLOTTE	NC		09/25/2023		2,905		77			77		2,982	2,982			
100129361	ZEBULON	NC		09/25/2023		2,825		39			39		2,864	2,864			
100129363	KAPOLEI	HI		09/25/2023		2,371		(32)			(32)		2,339	2,339			
100129364	DAWSONVILLE	GA		09/25/2023		3,855		77			77		3,932	3,932			
100129365	MIAMI	FL		09/25/2023		3,551		129			129		3,680	3,680			
100129366	RALEIGH	NC		09/25/2023		2,744		45			45		2,789	2,789			
100129368	LAKE ELSINORE	CA		09/25/2023		4,882		45			45		4,927	4,927			
100129369	STANWOOD	WA		09/25/2023		2,383		26			26		2,409	2,409			
100129370	GILBERT	AZ		09/25/2023		7,341		251			251		7,592	7,592			
100129371	LAWRENCEVILLE	GA		09/25/2023		3,644		69			69		3,713	3,713			
100129372	GARNER	NC		09/25/2023		152,509		4,324			4,324		156,833	156,833			
100129373	IDAHO FALLS	ID		09/25/2023		3,741		17			17		3,758	3,758			
100129374	LEMON GROVE	CA		09/25/2023		7,150		5			5		7,155	7,155			
100129375	FRUITA	CO		09/26/2023		4,847		(9)			(9)		4,838	4,838			
100129376	STAFFORD TOWNSHIP	NJ		09/26/2023		3,837		(7)			(7)		3,830	3,830			
100129377	EL PASO	TX		09/26/2023		2,852		35			35		2,887	2,887			
100129378	COROLLA	NC		09/26/2023		7,998		40			40		8,038	8,038			
100129379	AUBREY	TX		09/26/2023		4,509		31			31		4,540	4,540			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129382	MCKINNEY	TX		09/26/2023		3,450		34			34		3,484	3,484			
100129385	LAS VEGAS	NV		09/26/2023		3,366		3			3		3,369	3,369			
100129386	PLANO	TX		09/26/2023		3,979		53			53		4,032	4,032			
100129387	MYRTLE BEACH	SC		09/26/2023		21,334		(122)			(122)		21,212	21,212			
100129388	MANZANITA	OR		09/26/2023		5,158		92			92		5,250	5,250			
100129389	KNOXVILLE	TN		09/26/2023		3,501		31			31		3,532	3,532			
100129390	BELLINGHAM	WA		09/26/2023		5,755		201			201		5,956	5,956			
100129394	SHASTA LAKE	CA		09/26/2023		4,166		11			11		4,177	4,177			
100129395	AUSTIN	TX		09/26/2023		6,267		22			22		6,289	6,289			
100129396	MC ALLEN	TX		09/26/2023		8,603		158			158		8,761	8,761			
100129397	WILMINGTON	DE		09/26/2023		3,409		(23)			(23)		3,386	3,386			
100129398	CELINA	TX		09/26/2023		7,536							7,536	7,536			
100129399	GARDEN GROVE	CA		09/26/2023		4,779		6			6		4,785	4,785			
100129400	FORT WORTH	TX		09/26/2023		4,088		(16)			(16)		4,072	4,072			
100129401	MISSION	TX		09/26/2023		3,893		18			18		3,911	3,911			
100129402	INDIANAPOLIS	IN		09/26/2023		3,910		(10)			(10)		3,900	3,900			
100129403	SALT LAKE CITY	UT		09/26/2023		3,575		(30)			(30)		3,545	3,545			
100129405	INDIANAPOLIS	IN		09/26/2023		3,166		18			18		3,184	3,184			
100129407	CEDAR PARK	TX		09/26/2023		4,460		48			48		4,508	4,508			
100129409	MORRO BAY	CA		09/26/2023		7,451		(69)			(69)		7,382	7,382			
100129411	SAN DIEGO	CA		09/26/2023		4,737		54			54		4,791	4,791			
100129413	TRACY	CA		09/29/2023		4,095		(81)			(81)		4,014	4,014			
100129415	MESA	AZ		09/29/2023		5,946		(14)			(14)		5,932	5,932			
100129417	KATY	TX		09/29/2023		2,557		(42)			(42)		2,515	2,515			
100129418	SAVANNAH	GA		09/29/2023		3,722		(43)			(43)		3,679	3,679			
100129419	WESTFIELD	IN		09/29/2023		8,069		(31)			(31)		8,038	8,038			
100129420	PHOENIX	AZ		09/29/2023		6,042		(30)			(30)		6,012	6,012			
100129421	GATLINBURG	TN		09/29/2023		6,653		45			45		6,698	6,698			
100129422	SAN DIEGO	CA		09/29/2023		4,269		(16)			(16)		4,253	4,253			
100129423	PORTLAND	OR		09/29/2023		11,751		43			43		11,794	11,794			
100129424	LOS ANGELES	CA		09/29/2023		8,952		13			13		8,965	8,965			
100129425	AMERICAN FORK	UT		09/29/2023		5,175		151			151		5,326	5,326			
100129426	CHULA VISTA	CA		09/29/2023		53,201		(263)			(263)		52,938	52,938			
100129427	OCALA	FL		09/29/2023		9,320		82			82		9,402	9,402			
100129430	CYPRESS	CA		09/29/2023		12,066		(70)			(70)		11,996	11,996			
100129432	FILLMORE	UT		09/29/2023		4,349		12			12		4,361	4,361			
100129433	WICHITA	KS		09/29/2023		2,618		(39)			(39)		2,579	2,579			
100129435	CINCINATTI	OH		09/29/2023		5,063		(35)			(35)		5,028	5,028			
100129436	RICHLAND	WA		09/29/2023		3,169		(14)			(14)		3,155	3,155			
100129437	RICHMOND	TX		09/29/2023		5,112		(99)			(99)		5,013	5,013			
100129438	NAPLES	FL		09/29/2023		7,917		(89)			(89)		7,828	7,828			
100129439	VIRGINIA BEACH	VA		09/29/2023		2,386		20			20		2,406	2,406			
100129440	FREDERICK	MD		09/29/2023		3,126		(30)			(30)		3,096	3,096			
100129441	YOUNGSTOWN	FL		09/29/2023		2,531		(10)			(10)		2,521	2,521			
100129443	ROTONDA WEST	FL		09/29/2023		2,768		(55)			(55)		2,713	2,713			
100129444	BRUNSWICK	GA		09/29/2023		2,520		(7)			(7)		2,513	2,513			
100129445	PLACENTIA	CA		09/29/2023		4,312		(61)			(61)		4,251	4,251			
100129446	CAROLINA BEACH	NC		09/29/2023		8,937		(45)			(45)		8,892	8,892			
100129448	KANNAPOLIS	NC		09/29/2023		3,104		(68)			(68)		3,036	3,036			
100129449	GREENVILLE	SC		09/29/2023		3,910		167			167		4,077	4,077			
100129450	LAKEWOOD	NJ		09/29/2023		8,315		(104)			(104)		8,211	8,211			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129451	BELTON	MO		09/29/2023		2,709		(11)			(11)		2,698	2,698			
100129453	MURFREESBORO	TN		09/29/2023		2,921		(38)			(38)		2,883	2,883			
100129454	KILL DEVIL HILLS	NC		09/29/2023		5,254		(106)			(106)		5,148	5,148			
100129456	PITTSBURGH	PA		09/29/2023		6,009		(40)			(40)		5,969	5,969			
100129457	SCHAUMBURG	IL		09/29/2023		3,931		(37)			(37)		3,894	3,894			
100129459	LAS VEGAS	NV		09/29/2023		4,890		(81)			(81)		4,809	4,809			
100129462	HALLANDALE BEACH	FL		09/29/2023		5,273		(74)			(74)		5,199	5,199			
100129463	FALLS CHURCH	VA		09/29/2023		4,473		(38)			(38)		4,435	4,435			
100129464	HALLANDALE BEACH	FL		09/29/2023		5,273		(74)			(74)		5,199	5,199			
100129465	CUMMING	GA		09/29/2023		3,567		(56)			(56)		3,511	3,511			
100129466	FERNANDINA BEACH	FL		09/29/2023		3,422		(68)			(68)		3,354	3,354			
100129469	CANTON	GA		09/29/2023		2,745		(37)			(37)		2,708	2,708			
100129471	GUNTER	TX		09/29/2023		3,371		(68)			(68)		3,303	3,303			
100129472	WASHINGTON	DC		09/29/2023		4,553		(42)			(42)		4,511	4,511			
100129473	KILLEEN	TX		09/29/2023		3,595							3,595	3,595			
100129474	AVONDALE	AZ		09/29/2023		2,909		(42)			(42)		2,867	2,867			
100129475	CAPTAIN COOK	HI		09/29/2023		10,309		(50)			(50)		10,259	10,259			
100129476	GRANITE SHLS	TX		09/29/2023		2,357		(7)			(7)		2,350	2,350			
100129477	LOXAHATCHEE	FL		09/29/2023		3,950		(63)			(63)		3,887	3,887			
100129478	PORTERVILLE	CA		09/29/2023		2,978		(29)			(29)		2,949	2,949			
100129481	ELK GROVE	CA		09/29/2023		4,024		(66)			(66)		3,958	3,958			
100129482	PALM SPRINGS	CA		09/29/2023		4,109		18			18		4,127	4,127			
100129483	SPRING VALLEY	NY		09/29/2023		8,472		174			174		8,646	8,646			
100129485	HENDERSON	NV		09/29/2023		3,584		(36)			(36)		3,548	3,548			
100129486	RALEIGH	NC		09/29/2023		2,688		(15)			(15)		2,673	2,673			
100129487	FERNDALE	WA		09/29/2023		3,117		(55)			(55)		3,062	3,062			
100129488	PAHOA	HI		09/29/2023		5,926		(44)			(44)		5,882	5,827		(55)	(55)
100129489	PERRY HALL	MD		09/29/2023		4,849		(85)			(85)		4,764	4,764			
100129492	MURRELLS INLET	SC		09/29/2023		2,522		(37)			(37)		2,485	2,485			
100129494	MOUNT PLEASANT	SC		09/29/2023		1,975		(10)			(10)		1,965	1,965			
100129496	HALETHORPE	MD		09/29/2023		2,506		(14)			(14)		2,492	2,492			
100129498	ROSEVILLE	CA		09/29/2023		4,455		(55)			(55)		4,400	4,400			
100129499	SAN ANTONIO	TX		09/29/2023		2,429		16			16		2,445	2,445			
100129500	CASTLE ROCK	CO		09/29/2023		5,231		29			29		5,260	5,260			
100129501	MINNEAPOLIS	MN		09/29/2023		3,254		(48)			(48)		3,206	3,206			
100129502	SPRINGVILLE	CA		09/29/2023		3,489		(61)			(61)		3,428	3,428			
100129503	ALHAMBRA	CA		09/29/2023		8,411		(113)			(113)		8,298	8,298			
100129504	ELIZABETH	NJ		09/29/2023		4,263		(12)			(12)		4,251	4,251			
100129505	DAVIS	CA		09/29/2023		94,402		(1,508)			(1,508)		92,894	92,894			
100129506	PUYALLUP	WA		09/29/2023		4,988		(38)			(38)		4,950	4,950			
100129507	MARYSVILLE	WA		09/29/2023		5,692		46			46		5,738	5,738			
100129508	APACHE JUNCTION	AZ		09/29/2023		3,534		47			47		3,581	3,581			
100129509	ALISO VIEJO	CA		09/29/2023		6,021		(89)			(89)		5,932	5,932			
100129510	MANTECA	CA		09/29/2023		4,359		31			31		4,390	4,390			
100129511	DESTIN	FL		09/29/2023		11,415		272			272		11,687	11,687			
100129512	PAGOSA SPRINGS	CO		09/29/2023		2,800		(44)			(44)		2,756	2,756			
100129513	RICHMOND	TX		09/29/2023		13,522		(22)			(22)		13,500	13,500			
100129514	CRYSTAL	MN		09/29/2023		3,905		(5)			(5)		3,900	3,900			
100129515	POOLER	GA		09/29/2023		4,140		249			249		4,389	4,389			
100129516	MIAMI LAKES	FL		09/29/2023		4,420		(24)			(24)		4,396	4,396			
100129517	WASHINGTON	UT		09/29/2023		3,379		16			16		3,395	3,395			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129519	ATLANTA	GA		09/29/2023		10,199		(104)			(104)		10,095	10,095			
100129522	LOS ANGELES	CA		09/29/2023		11,371		193			193		11,564	11,564			
100129524	SAN FERNANDO	CA		09/29/2023		9,712		(180)			(180)		9,532	9,532			
100129525	IDAHO FALLS	ID		09/29/2023		5,403		(88)			(88)		5,315	5,315			
100129529	DANA POINT	CA		09/29/2023		8,353		(83)			(83)		8,270	8,270			
100129530	HYATTSVILLE	MD		09/29/2023		3,893		(73)			(73)		3,820	3,820			
100129532	HONOLULU	HI		09/29/2023		6,377		(88)			(88)		6,289	6,289			
100129535	PORT CHARLOTTE	FL		09/29/2023		4,347		(81)			(81)		4,266	4,266			
100129537	VICTORVILLE	CA		09/29/2023		30,214		(46)			(46)		30,168	30,168			
100129540	SAINT AUGUSTINE	FL		09/29/2023		2,388		(51)			(51)		2,337	2,337			
100129542	SAINT AUGUSTINE	FL		09/29/2023		2,383		(46)			(46)		2,337	2,337			
100129544	DAVENPORT	FL		09/29/2023		2,944		(5)			(5)		2,939	2,939			
100129546	HEBER CITY	UT		09/29/2023		5,463		383			383		5,846	5,846			
100129547	MERCED	CA		09/29/2023		4,201		173			173		4,374	4,374			
100129548	MERCED	CA		09/29/2023		6,296		260			260		6,556	6,556			
100129551	MYRTLE BEACH	SC		09/29/2023		3,690		248			248		3,938	3,938			
100129552	KYLE	TX		09/29/2023		3,034		79			79		3,113	3,113			
100129553	SHAFTER	CA		09/29/2023		5,530		272			272		5,802	5,802			
100129554	MERCED	CA		09/29/2023		4,461		141			141		4,602	4,602			
100129555	HENDERSON	NV		09/29/2023		3,591		195			195		3,786	3,786			
100129556	MERCED	CA		09/29/2023		4,103		130			130		4,233	4,233			
100129557	SAINT AUGUSTINE	FL		09/29/2023		3,193		130			130		3,323	3,323			
100129558	SUMMERVILLE	SC		09/29/2023		4,401		197			197		4,598	4,598			
100129559	TEMPLE	TX		09/29/2023		123,941		6,051	4		6,047		129,988	129,783		(205)	(205)
100129560	NEW MARKET	AL		09/29/2023		2,815		132			132		2,947	2,947			
100129561	FREDERICK	MD		09/29/2023		6,611		210			210		6,821	6,821			
100129562	WINDSOR	CO		09/29/2023		4,970		231			231		5,201	5,201			
100129563	BENTONVILLE	AR		09/29/2023		21,342		56			56		21,398	21,398			
100129564	PATERSON	NJ		09/29/2023		5,058		(88)			(88)		4,970	4,970			
100129565	MEDIA	PA		09/29/2023		5,358		(35)			(35)		5,323	5,323			
100129566	FISH CAMP	CA		09/29/2023		15,461		(195)			(195)		15,266	15,266			
100129567	COVENTRY TOWNSHIP	OH		09/29/2023		3,556		(14)			(14)		3,542	3,542			
100129568	JACKSON	NJ		09/29/2023		4,610		(69)			(69)		4,541	4,541			
100129569	AVON	OH		09/29/2023		2,819		(40)			(40)		2,779	2,779			
100129570	MCCALL	ID		09/29/2023		4,437		(45)			(45)		4,392	4,392			
100129571	PHILADELPHIA	PA		09/29/2023		4,428		(23)			(23)		4,405	4,405			
100129572	MEDFORD	OR		09/29/2023		3,907		(29)			(29)		3,878	3,878			
100129574	DANA POINT	CA		09/29/2023		8,498		(85)			(85)		8,413	8,413			
100129576	HENDERSON	NV		09/29/2023		4,842		(8)			(8)		4,834	4,834			
100129577	MANTECA	CA		09/29/2023		3,326		(12)			(12)		3,314	3,314			
100129578	SARGENT	TX		09/29/2023		2,293		3			3		2,296	2,296			
100129579	DENTON	TX		09/29/2023		3,520		(35)			(35)		3,485	3,485			
100129580	DALLAS	TX		09/29/2023		3,611		(65)			(65)		3,546	3,546			
100129581	FLOWER MOUND	TX		09/29/2023		50,406		1,095	1		1,094		51,500	51,425		(75)	(75)
100129582	OCONOMOWOC	WI		09/29/2023		3,205		(13)			(13)		3,192	3,192			
100129583	SHIP BOTTOM	NJ		09/29/2023		8,637		(193)			(193)		8,444	8,444			
100129584	CUTLER BAY	FL		09/29/2023		39,845		(544)			(544)		39,301	39,301			
100129585	SURF CITY	NC		09/29/2023		5,775		(17)			(17)		5,758	5,758			
100129586	NORFOLK	VA		09/29/2023		3,070		(46)			(46)		3,024	3,024			
100129587	SUNSET BEACH	NC		09/29/2023		5,521		(23)			(23)		5,498	5,498			
100129588	LAS VEGAS	NV		09/29/2023		2,699		(21)			(21)		2,678	2,678			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129590	DUENWEG	MO		09/29/2023		2,938		(15)			(15)		2,923	2,923			
100129591	SAN DIEGO	CA		09/29/2023		4,762		(83)			(83)		4,679	4,679			
100129592	ELLIJAY	GA		09/29/2023		3,960		28			28		3,988	3,988			
100129593	AMARILLO	TX		09/29/2023		2,520		(15)			(15)		2,505	2,505			
100129594	SALUDA	NC		09/29/2023		4,351		23			23		4,374	4,374			
100129596	LEES SUMMIT	MO		09/29/2023		5,671		370			370		6,041	6,041			
100129597	CHICAGO	IL		09/29/2023		5,772		(8)			(8)		5,764	5,764			
100129598	SALT LAKE CITY	UT		09/29/2023		5,974		17			17		5,991	5,991			
100129599	CHICAGO	IL		09/29/2023		3,297		(33)			(33)		3,264	3,264			
100129600	LEES SUMMIT	MO		09/29/2023		5,306		240			240		5,546	5,546			
100129601	LEES SUMMIT	MO		09/29/2023		5,454		247			247		5,701	5,701			
100129602	LEES SUMMIT	MO		09/29/2023		5,688		280			280		5,968	5,968			
100129603	NEWBERRY	FL		09/29/2023		2,583		60			60		2,643	2,643			
100129604	DAVENPORT	FL		09/29/2023		3,992		166			166		4,158	4,158			
100129605	LOGANVILLE	GA		09/29/2023		3,618		125			125		3,743	3,743			
100129606	FOLSOM	CA		09/29/2023		6,035		68			68		6,103	6,103			
100129607	FOLEY	AL		09/29/2023		7,582		153			153		7,735	7,735			
100129608	NEWBERRY	FL		09/29/2023		2,712		63			63		2,775	2,775			
100129609	WALLA WALLA	WA		09/29/2023		4,350		(64)			(64)		4,286	4,286			
100129610	NEWBERRY	FL		09/29/2023		2,535		59			59		2,594	2,594			
100129611	LEES SUMMIT	MO		09/29/2023		5,835		477			477		6,312	6,312			
100129612	LEANDER	TX		09/29/2023		4,439		183			183		4,622	4,622			
100129613	FRANKLIN	TN		09/29/2023		14,377		1,076			1,076		15,453	15,453			
100129615	MIAMI	FL		09/29/2023		5,059		(39)			(39)		5,020	5,020			
100129616	JERSEY CITY	NJ		09/29/2023		3,020		(74)			(74)		2,946	2,946			
100129617	VICTORVILLE	CA		09/29/2023		863		(2)			(2)		861	861			
100129621	LAS VEGAS	NV		09/29/2023		3,005		(67)			(67)		2,938	2,938			
100129622	LELAND	NC		09/29/2023		4,047		(64)			(64)		3,983	3,983			
100129623	FORT WORTH	TX		09/29/2023		2,640		(45)			(45)		2,595	2,595			
100129624	NASHVILLE	TN		09/29/2023		3,896		(15)			(15)		3,881	3,881			
100129625	DEER PARK	WA		09/29/2023		5,376		(67)			(67)		5,309	5,309			
100129627	INDIANAPOLIS	IN		09/29/2023		3,094		9			9		3,103	3,103			
100129628	FARMERSVILLE	TX		09/29/2023		2,964		(56)			(56)		2,908	2,908			
100129629	MCKINNEY	TX		09/29/2023		4,707		50			50		4,757	4,757			
100129631	RICHMOND	TX		09/29/2023		2,710		(31)			(31)		2,679	2,679			
100129632	LAVON	TX		09/29/2023		2,802		(48)			(48)		2,754	2,754			
100129633	BALDWIN PARK	CA		09/29/2023		7,875		49			49		7,924	7,924			
100129634	SAN LEANDRO	CA		09/29/2023		6,229		5			5		6,234	6,234			
100129635	PANAMA CITY BEACH	FL		09/29/2023		41,276		(411)	1		(412)		40,864	40,812		(52)	(52)
100129636	NEW ORLEANS	LA		09/29/2023		2,962		(8)			(8)		2,954	2,954			
100129638	LYNCHBURG	VA		09/29/2023		2,373		(51)			(51)		2,322	2,322			
100129639	LANCASTER	CA		09/29/2023		3,491		(56)			(56)		3,435	3,435			
100129640	ONTARIO	CA		09/29/2023		5,677		2			2		5,679	5,679			
100129641	SALT LAKE CITY	UT		09/29/2023		5,406		4			4		5,410	5,410			
100129642	OVIEDO	FL		09/29/2023		3,216		(55)			(55)		3,161	3,161			
100129644	SAN ANTONIO	TX		09/29/2023		2,518		3			3		2,521	2,521			
100129645	HIGHLANDS RANCH	CO		09/29/2023		5,480		(62)			(62)		5,418	5,418			
100129646	MCKINNEY	TX		09/29/2023		2,549		(44)			(44)		2,505	2,505			
100129647	CENTERTON	AR		09/29/2023		2,573		(3)			(3)		2,570	2,570			
100129648	HOLLY SPRINGS	GA		09/29/2023		3,562		(26)			(26)		3,536	3,536			
100129649	WEST SPRINGFIELD	MA		09/29/2023		2,603		(20)			(20)		2,583	2,583			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129650	CHARLOTTE	NC		09/29/2023		2,982		17			17		2,999	2,999			
100129651	SUNNY ISLES BEACH	FL		09/29/2023		2,530		(30)			(30)		2,500	2,500			
100129652	CINCINNATI	OH		09/29/2023		2,582		61			61		2,643	2,643			
100129653	SALT LAKE CTY	UT		09/29/2023		5,296		(72)			(72)		5,224	5,224			
100129655	OOLTEWAH	TN		09/29/2023		23,048		253			253		23,301	23,301			
100129656	ROSEVILLE	CA		09/29/2023		5,898		349			349		6,247	6,247			
100129657	NAPLES	FL		09/29/2023		8,557		(78)			(78)		8,479	8,479			
100129658	CALDWELL	NJ		09/29/2023		5,881		37			37		5,918	5,918			
100129659	SKIATOOK	OK		09/29/2023		3,248		(16)			(16)		3,232	3,232			
100129660	COROLLA	NC		09/29/2023		50,736		(575)			(575)		50,161	50,161			
100129664	GARNER	NC		09/29/2023		2,688		(31)			(31)		2,657	2,657			
100129665	LEANDER	TX		09/29/2023		2,964		(13)			(13)		2,951	2,951			
100129666	KISSIMMEE	FL		09/29/2023		3,737		40			40		3,777	3,777			
100129667	CHANDLER	AZ		09/29/2023		7,497		(138)			(138)		7,359	7,359			
100129668	LANDERS	CA		09/29/2023		2,811		(46)			(46)		2,765	2,765			
100129669	MERIDIAN	ID		09/29/2023		2,550		(44)			(44)		2,506	2,506			
100129671	MONROE	NY		09/29/2023		5,841		38			38		5,879	5,879			
100129673	GROVELAND	FL		09/29/2023		19,882		(33)			(33)		19,849	19,849			
100129674	KISSIMMEE	FL		09/29/2023		2,837		(46)			(46)		2,791	2,791			
100129675	LYNN	MA		09/29/2023		6,145		(77)			(77)		6,068	6,068			
100129676	BROADVIEW HEIGHTS	OH		09/29/2023		3,706		(6)			(6)		3,700	3,700			
100129678	CONVERSE	TX		09/29/2023		5,715		512			512		6,227	6,227			
100129680	CONVERSE	TX		09/29/2023		5,715		512			512		6,227	6,227			
100129681	FORT WALTON BEACH	FL		09/29/2023		3,543		(41)			(41)		3,502	3,502			
100129683	FORNEY	TX		09/29/2023		2,466		(26)			(26)		2,440	2,440			
100129684	POCATELLO	ID		09/29/2023		2,347		(11)			(11)		2,336	2,336			
100129685	WARREN	OH		09/29/2023		2,477		(44)			(44)		2,433	2,433			
100129686	ROGERS	AR		09/29/2023		3,045		(42)			(42)		3,003	3,003			
100129688	ATOKA	TN		09/29/2023		3,232		93			93		3,325	3,325			
100129689	DENVER	CO		09/29/2023		4,646		(53)			(53)		4,593	4,593			
100129690	CASA GRANDE	AZ		09/29/2023		3,035		(49)			(49)		2,986	2,986			
100129691	AUBREY	TX		09/29/2023		3,467		62			62		3,529	3,529			
100129694	MIAMI	FL		09/29/2023		6,460		(81)			(81)		6,379	6,379			
100129696	ELMWOOD PARK	IL		09/29/2023		2,612		(43)			(43)		2,569	2,569			
100129697	GRANBURY	TX		09/29/2023		2,611		(51)			(51)		2,560	2,560			
100129698	MT ANGEL	OR		09/29/2023		3,594		(69)			(69)		3,525	3,525			
100129699	KANSAS CITY	KS		09/29/2023		8,373		(94)			(94)		8,279	8,279			
100129700	LAS VEGAS	NV		09/29/2023		3,910		(14)			(14)		3,896	3,896			
100129703	PARKER	CO		09/29/2023		4,691		57			57		4,748	4,748			
100129705	HAVERSTRAW	NY		09/29/2023		3,013		(5)			(5)		3,008	3,008			
100129706	MADISON	AL		09/29/2023		3,472		210			210		3,682	3,682			
100129707	SHERMAN	TX		09/29/2023		2,630		(51)			(51)		2,579	2,579			
100129708	LEHI	UT		09/29/2023		3,555		(66)			(66)		3,489	3,489			
100129710	QUINCY	CA		09/29/2023		4,524		(101)			(101)		4,423	4,423			
100129711	LAS VEGAS	NV		09/29/2023		7,580		(27)			(27)		7,553	7,553			
100129712	BELLA VISTA	AR		09/29/2023		3,134		(55)			(55)		3,079	3,079			
100129713	GRAND RAPIDS	MI		09/29/2023		3,182		(37)			(37)		3,145	3,145			
100129714	CAPE CORAL	FL		09/29/2023		2,466		(11)			(11)		2,455	2,455			
100129715	BEAUFORT	SC		09/29/2023		2,658		(8)			(8)		2,650	2,650			
100129716	NEWARK	NJ		09/29/2023		3,549		(36)			(36)		3,513	3,513			
100129719	LEANDER	TX		09/29/2023		3,158		(32)			(32)		3,126	3,126			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129721	PARKVILLE	MD		09/29/2023		3,932		56			56		3,988	3,988			
100129722	GATLINBURG	TN		09/29/2023		7,076		(53)			(53)		7,023	7,023			
100129724	LAS VEGAS	NV		09/29/2023		7,874		73			73		7,947	7,947			
100129725	MOORESVILLE	NC		09/29/2023		4,083		124			124		4,207	4,207			
100129726	GARNER	NC		09/29/2023		2,737		(54)			(54)		2,683	2,683			
100129727	QUINTON	VA		09/29/2023		2,144		6			6		2,150	2,150			
100129728	NASHVILLE	TN		09/29/2023		5,199		(9)			(9)		5,190	5,190			
100129729	GEORGETOWN	TX		09/29/2023		2,893		(54)			(54)		2,839	2,839			
100129730	ORLANDO	FL		09/29/2023		4,210		(63)			(63)		4,147	4,147			
100129731	WELDON SPRING	MO		09/29/2023		3,528		(69)			(69)		3,459	3,459			
100129732	ORANGE CITY	FL		09/29/2023		2,804		16			16		2,820	2,820			
100129739	UNITED KINGDOM	GBR		09/26/2023		(1,081)						(4)	(1,085)	835	620	1,300	1,920
100129740	UNITED KINGDOM	GBR		09/26/2023		1,327						(38)	1,289	1,619	330		330
100129741	UNITED KINGDOM	GBR		09/26/2023		13							13	75	62		62
100129744	LOS ANGELES	CA		09/27/2023		3,745		(109)			(109)		3,636	3,636			
100129745	LOS ANGELES	CA		09/27/2023		3,571		(108)			(108)		3,463	3,463			
100129746	MIAMI	FL		09/27/2023		4,917		(14)			(14)		4,903	4,903			
100129750	BALTIMORE	MD		09/27/2023		1,204		(45)			(45)		1,159	1,159			
100129751	HOUSTON	TX		09/27/2023		1,188		(98)			(98)		1,090	1,090			
100129753	WIMAUMA	FL		09/27/2023		1,613		(37)			(37)		1,576	1,576			
100129754	NASHUA	NH		09/27/2023		4,299		(105)			(105)		4,194	4,194			
100129755	DAVENPORT	FL		09/27/2023		512		(17)			(17)		495	495			
100129756	BALTIMORE	MD		09/27/2023		932		(53)			(53)		879	879			
100129757	SPOKANE VALLEY	WA		09/27/2023		1,724		(43)			(43)		1,681	1,681			
100129758	ATLANTA	GA		09/27/2023		3,246		(27)			(27)		3,219	3,219			
100129760	UPLAND	CA		09/27/2023		10,121		(181)			(181)		9,940	9,940			
100129762	FORT PIERCE	FL		09/27/2023		1,437		(16)			(16)		1,421	1,421			
100129765	FORT PIERCE	FL		09/27/2023		1,174		(1)			(1)		1,173	1,173			
100129766	LOS ANGELES	CA		09/27/2023		6,203		(40)			(40)		6,163	6,163			
100129770	SAN FRANCISCO	CA		09/27/2023		12,900		(617)			(617)		12,283	12,283			
100129773	SLATINGTON	PA		09/27/2023		2,928		(48)			(48)		2,880	2,880			
100129774	DALLAS	TX		09/27/2023		4,612		(66)			(66)		4,546	4,546			
100129775	CORONA	CA		09/27/2023		5,558		(21)			(21)		5,537	5,537			
100129777	CHARLOTTE	NC		09/27/2023		2,400		(19)			(19)		2,381	2,381			
100129780	HOLYOKE	MA		09/27/2023		1,961		(96)			(96)		1,865	1,865			
100129781	WATAUGA	TX		09/27/2023		1,787		(60)			(60)		1,727	1,727			
100129782	FRESNO	CA		09/27/2023		1,440		(83)			(83)		1,357	1,357			
100129783	ELIZABETH	NJ		09/27/2023		3,894		22			22		3,916	3,916			
100129784	KATY	TX		09/27/2023		2,640		(62)			(62)		2,578	2,578			
100129785	DULUTH	GA		09/27/2023		2,775		(32)			(32)		2,743	2,743			
100129786	LAS VEGAS	NV		09/27/2023		3,524		(73)			(73)		3,451	3,451			
100129787	PALM BAY	FL		09/27/2023		5,718		(103)			(103)		5,615	5,615			
100129790	SACRAMENTO	CA		09/27/2023		1,599		(86)			(86)		1,513	1,513			
100129792	BAKERSFIELD	CA		09/27/2023		3,609		(97)			(97)		3,512	3,512			
100129793	SAN BERNARDINO	CA		09/27/2023		1,912		(76)			(76)		1,836	1,836			
100129794	BAKERSFIELD	CA		09/27/2023		1,209		(6)			(6)		1,203	1,203			
100129795	ORLANDO	FL		09/27/2023		4,508		(96)			(96)		4,412	4,412			
100129797	THORNTON	CO		09/27/2023		976		(36)			(36)		940	940			
100129799	LAS VEGAS	NV		09/27/2023		17,557		(1,095)			(1,095)		16,462	16,462			
100129801	HIGHLAND	CA		09/27/2023		9,930		(28)			(28)		9,902	9,902			
100129802	SARASOTA	FL		09/27/2023		3,843		(141)			(141)		3,702	3,702			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129803	ANTIOCH	CA		09/27/2023		3,827		39			39		3,866	3,866			
100129804	MOHAVE VALLEY	AZ		09/27/2023		1,490		(46)			(46)		1,444	1,444			
100129806	HOLLYWOOD	FL		09/27/2023		2,822		(51)			(51)		2,771	2,771			
100129807	CARSON CITY	NV		09/27/2023		918		(43)			(43)		875	875			
100129808	NORWALK	CT		09/27/2023		6,037		11			11		6,048	6,048			
100129809	BAKERSFIELD	CA		09/27/2023		1,137		(69)			(69)		1,068	1,068			
100129810	KANSAS CITY	MO		09/27/2023		1,863		(79)			(79)		1,784	1,784			
100129812	WOODBURN	OR		09/27/2023		2,721		(54)			(54)		2,667	2,667			
100129814	THREE OAKS	MI		09/27/2023		1,347		(73)			(73)		1,274	1,274			
100129815	HOUSTON	TX		09/27/2023		9,439		(192)			(192)		9,247	9,247			
100129816	PENDLETON	IN		09/27/2023		3,627		(98)			(98)		3,529	3,529			
100129817	LONG BEACH	CA		09/27/2023		2,027		(131)			(131)		1,896	1,896			
100129819	DACULA	GA		09/27/2023		3,039		(97)			(97)		2,942	2,942			
100129820	SALT LAKE CITY	UT		09/27/2023		5,089		(93)			(93)		4,996	4,996			
100129821	DACULA	GA		09/27/2023		2,929		(115)			(115)		2,814	2,814			
100129822	VICTORVILLE	CA		09/27/2023		8,212		(235)			(235)		7,977	7,977			
100129824	CRESTLINE	CA		09/27/2023		3,114		(40)			(40)		3,074	3,074			
100129825	PALMDALE	CA		09/27/2023		4,437		30			30		4,467	4,467			
100129826	LA QUINTA	CA		09/27/2023		7,596		(66)			(66)		7,530	7,530			
100129828	CORONA	CA		09/27/2023		5,259		(29)			(29)		5,230	5,230			
100129830	GATLINBURG	TN		09/27/2023		4,268		(98)			(98)		4,170	4,170			
100129832	ORLANDO	FL		09/27/2023		2,250		(49)			(49)		2,201	2,201			
100129834	SALINAS	CA		09/27/2023		5,695		18			18		5,713	5,713			
100129835	CLEARWATER	FL		09/27/2023		7,475		(59)			(59)		7,416	7,416			
100129838	BUCKEYE	AZ		09/27/2023		7,996		70			70		8,066	8,066			
100129839	RIALTO	CA		09/27/2023		2,835		(119)			(119)		2,716	2,716			
100129840	LAWRENCEVILLE	GA		09/27/2023		3,094		(41)			(41)		3,053	3,053			
100129842	COLTON	CA		09/27/2023		2,621		(66)			(66)		2,555	2,555			
100129843	SAN DIEGO	CA		09/27/2023		6,053		(210)			(210)		5,843	5,843			
100129845	SAN DIEGO	CA		09/27/2023		6,762		(87)			(87)		6,675	6,675			
100129848	SAN DIEGO	CA		09/27/2023		14,244		(9)			(9)		14,235	14,235			
100129849	SCOTTSDALE	AZ		09/27/2023		22,122		(260)			(260)		21,862	21,862			
100129850	SILVER SPRING	MD		09/27/2023		2,836		(8)			(8)		2,828	2,828			
100129853	PALMDALE	CA		09/27/2023		1,689		(15)			(15)		1,674	1,674			
100129854	BUENA PARK	CA		09/27/2023		5,409		(82)			(82)		5,327	5,327			
100129857	BUFORD	GA		09/27/2023		1,954		(108)			(108)		1,846	1,846			
100129858	HARRISBURG	PA		09/27/2023		4,216		(106)			(106)		4,110	4,110			
100129860	CUTLER BAY	FL		09/27/2023		5,710		(83)			(83)		5,627	5,627			
100129861	HOUSTON	TX		09/27/2023		1,088		(41)			(41)		1,047	1,047			
100129862	RICHMOND	TX		09/27/2023		1,292		(50)			(50)		1,242	1,242			
100129864	WEST PALM BEACH	FL		09/27/2023		7,284		(246)			(246)		7,038	7,038			
100129866	NEWARK	NJ		09/27/2023		4,590		(88)			(88)		4,502	4,502			
100129868	CLEVELAND	OH		09/27/2023		621		(21)			(21)		600	600			
100129871	CLEVELAND HEIGHTS	OH		09/27/2023		1,547		(43)			(43)		1,504	1,504			
100129873	MILWAUKEE	WI		09/27/2023		577		(19)			(19)		558	558			
100129874	SAVANNAH	GA		09/27/2023		2,856		(95)			(95)		2,761	2,761			
100129875	NEW WINDSOR	NY		09/27/2023		3,034		(49)			(49)		2,985	2,985			
100129877	PARK FOREST	IL		09/27/2023		1,125		(31)			(31)		1,094	1,094			
100129878	PARK FOREST	IL		09/27/2023		1,069		(29)			(29)		1,040	1,040			
100129879	ATLANTIC CITY	NJ		09/27/2023		625		(23)			(23)		602	602			
100129880	NORTH EAST	MD		09/27/2023		1,636		(44)			(44)		1,592	1,592			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129881	MIAMI	FL		09/27/2023		2,109		(74)			(74)		2,035	2,035			
100129882	TORRINGTON	CT		09/27/2023		(15,743)		(136)	(71)		(65)		(15,808)	2,533		18,340	18,340
100129883	CEDARVILLE	NJ		09/27/2023		1,266		(51)			(51)		1,215	1,215			
100129884	EAST QUOGUE	NY		09/27/2023		3,257		(110)			(110)		3,147	3,147			
100129885	OLD FORGE	PA		09/27/2023		830		(11)			(11)		819	819			
100129887	WARMINSTER	PA		09/27/2023		739		(24)			(24)		715	715			
100129888	FONTANA	CA		09/27/2023		2,845		(54)			(54)		2,791	2,791			
100129892	WILMINGTON	DE		09/27/2023		1,779		(51)			(51)		1,728	1,728			
100129893	CHICAGO	IL		09/27/2023		1,120		(30)			(30)		1,090	1,090			
100129894	HARTFORD	CT		09/27/2023		3,042		(57)			(57)		2,985	2,985			
100129896	MONROE	NC		09/27/2023		2,585		(116)			(116)		2,469	2,469			
100129897	KANSAS CITY	MO		09/27/2023		1,349		(25)			(25)		1,324	1,324			
100129901	PORTAGE	IN		09/27/2023		1,488		(43)			(43)		1,445	1,445			
100129904	KANSAS CITY	MO		09/27/2023		1,647		(31)			(31)		1,616	1,616			
100129905	RIVERHEAD	NY		09/27/2023		2,824		(83)			(83)		2,741	2,741			
100129906	KANSAS CITY	MO		09/27/2023		1,344		(33)			(33)		1,311	1,311			
100129908	HAMILTON TOWNSHIP	NJ		09/27/2023		1,962		(82)			(82)		1,880	1,880			
100129911	THE BRONX	NY		09/27/2023		20,846		(844)			(844)		20,002	20,002			
100129912	HAZEL CREST	IL		09/27/2023		1,355		(43)			(43)		1,312	1,312			
100129913	PATERSON	NJ		09/27/2023		3,472		(32)			(32)		3,440	3,440			
100129914	CHICAGO	IL		09/27/2023		1,566		(41)			(41)		1,525	1,525			
100129915	STATEN ISLAND	NY		09/27/2023		4,635		(96)			(96)		4,539	4,539			
100129916	CLEVELAND	OH		09/27/2023		612		(22)			(22)		590	590			
100129917	LAKEMORE	OH		09/27/2023		717		(12)			(12)		705	645		(60)	(60)
100129918	ROUND LAKE BEACH	IL		09/27/2023		1,291		(22)			(22)		1,269	1,269			
100129919	BAYPORT	NY		09/27/2023		4,328		(126)			(126)		4,202	4,202			
100129920	ROUND LAKE BEACH	IL		09/27/2023		734		(19)			(19)		715	715			
100129921	SCRANTON	PA		09/27/2023		1,963		(20)			(20)		1,943	1,943			
100129922	MILTON	FL		09/27/2023		1,559		(38)			(38)		1,521	1,521			
100129923	BALTIMORE	MD		09/27/2023		564		(20)			(20)		544	544			
100129924	UNIONDALE	NY		09/27/2023		4,271		(109)			(109)		4,162	4,162			
100129925	WESTLAND	MI		09/27/2023		733		(22)			(22)		711	711			
100129926	INDEPENDENCE	MO		09/27/2023		1,649		(31)			(31)		1,618	1,618			
100129927	BRONX	NY		09/27/2023		6,395		(128)			(128)		6,267	6,267			
100129928	CHERRY HILL	NJ		09/27/2023		1,883		(37)			(37)		1,846	1,846			
100129929	KANSAS CITY	MO		09/27/2023		1,399		(26)			(26)		1,373	1,373			
100129931	LOCKPORT	IL		09/27/2023		1,837		(48)			(48)		1,789	1,789			
100129932	ONEONTA	NY		09/27/2023		1,281		(18)			(18)		1,263	1,263			
100129933	TRENTON	NJ		09/27/2023		1,598		(65)			(65)		1,533	1,533			
100129934	SOUTH BEND	IN		09/27/2023		303		(7)			(7)		296	296			
100129935	FLORENCE	KY		09/27/2023		1,482		(49)			(49)		1,433	1,433			
100129936	KANSAS CITY	MO		09/27/2023		2,079		(49)			(49)		2,030	2,030			
100129937	CLAYTON	NJ		09/27/2023		1,221		(40)			(40)		1,181	1,181			
100129938	KANSAS CITY	MO		09/27/2023		2,105		(50)			(50)		2,055	2,055			
100129939	CHICAGO	IL		09/27/2023		662		(16)			(16)		646	646			
100129941	WATERBURY	CT		09/27/2023		2,667		(49)			(49)		2,618	2,618			
100129942	PHILADELPHIA	PA		09/27/2023		2,090		(49)			(49)		2,041	2,041			
100129943	MONTICELLO	IN		09/27/2023		1,668		(50)			(50)		1,618	1,618			
100129944	LANCASTER	PA		09/27/2023		1,450		(27)			(27)		1,423	1,423			
100129945	KNOXVILLE	TN		09/27/2023		1,569		(35)			(35)		1,534	1,534			
100129946	CHICAGO	IL		09/27/2023		1,974		(37)			(37)		1,937	1,937			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129947	ROCKFORD	TN		09/27/2023		1,693		(35)			(35)		1,658	1,658			
100129949	CALUMET CITY	IL		09/27/2023		1,233		(32)			(32)		1,201	1,201			
100129950	HOUMA	LA		09/27/2023		2,214		(54)			(54)		2,160	2,160			
100129952	GOSHEN	NY		09/27/2023		2,675		(51)			(51)		2,624	2,624			
100129953	MAYS LANDING	NJ		09/27/2023		1,571		(49)			(49)		1,522	1,522			
100129954	MIAMI	FL		09/27/2023		6,008		(195)			(195)		5,813	5,813			
100129955	COVINGTON	KY		09/27/2023		1,118		(27)			(27)		1,091	1,091			
100129957	WILMINGTON	DE		09/27/2023		1,479		(54)			(54)		1,425	1,425			
100129958	CENTRAL ISLIP	NY		09/27/2023		2,980		(111)			(111)		2,869	2,869			
100129959	STAFFORD	VA		09/27/2023		1,172		(24)			(24)		1,148	1,148			
100129961	DETROIT	MI		09/27/2023		1,293		(30)			(30)		1,263	1,263			
100129963	FARMINGDALE	NY		09/27/2023		4,530		(165)			(165)		4,365	4,365			
100129965	HICKSVILLE	NY		09/27/2023		5,176		(185)			(185)		4,991	4,991			
100129966	CHICAGO	IL		09/27/2023		1,216		(43)			(43)		1,173	1,173			
100129968	GARFIELD	NJ		09/27/2023		2,206		(102)			(102)		2,104	2,104			
100129969	YONKERS	NY		09/27/2023		4,534		(159)			(159)		4,375	4,375			
100129974	CEDARTOWN	GA		09/27/2023		1,039		(19)			(19)		1,020	1,020			
100129975	GARFIELD HEIGHTS	OH		09/27/2023		745		(21)			(21)		724	724			
100129976	SPARROW BUSH	NY		09/27/2023		2,538		(74)			(74)		2,464	2,464			
100129977	NANUET	NY		09/27/2023		4,062		(123)			(123)		3,939	3,939			
100129978	FAIRBORN	OH		09/27/2023		976		(35)			(35)		941	941			
100129979	DAYTON	OH		09/27/2023		993		(31)			(31)		962	962			
100129980	MASTIC	NY		09/27/2023		3,317		(90)			(90)		3,227	3,227			
100129981	NEW HAVEN	CT		09/27/2023		8,521		(265)			(265)		8,256	8,256			
100129983	EAST ORANGE	NJ		09/27/2023		2,504		(103)			(103)		2,401	2,401			
100129984	CLEVELAND	OH		09/27/2023		1,200		(25)			(25)		1,175	1,175			
100129987	MAYS LANDING	NJ		09/27/2023		736		(19)			(19)		717	717			
100129988	HOUSTON	TX		09/27/2023		973		(23)			(23)		950	950			
100129989	OKLAHOMA CITY	OK		09/27/2023		1,249		(26)	(1)		(25)		1,224	1,339		115	115
100129990	FARMINGVILLE	NY		09/27/2023		3,290		(70)			(70)		3,220	3,220			
100129991	POUGHKEEPSIE	NY		09/27/2023		2,078		(59)			(59)		2,019	2,019			
100129992	OKLAHOMA CITY	OK		09/27/2023		1,077		(20)			(20)		1,057	1,057			
100129994	OKLAHOMA CITY	OK		09/27/2023		1,095		(20)			(20)		1,075	1,075			
100129995	SPRING VALLEY	NY		09/27/2023		4,283		(122)			(122)		4,161	4,161			
100129996	WELLSTON	OK		09/27/2023		1,002		(19)			(19)		983	983			
100129997	OKLAHOMA CITY	OK		09/27/2023		1,000		(18)			(18)		982	982			
100129998	EASTPOINTE	MI		09/27/2023		964		(28)			(28)		936	936			
100129999	PHILADELPHIA	PA		09/27/2023		3,848		(139)			(139)		3,709	3,709			
100130000	OKLAHOMA CITY	OK		09/27/2023		851		(19)			(19)		832	832			
100130002	PORT ORANGE	FL		09/27/2023		872		(25)			(25)		847	847			
100130003	WINTER HAVEN	FL		09/27/2023		1,431		(39)			(39)		1,392	1,392			
100130004	CAMDEN	NJ		09/27/2023		702		(27)			(27)		675	675			
100130005	ASHLAND	KY		09/27/2023		1,474		(55)			(55)		1,419	1,419			
100130006	PHILADELPHIA	PA		09/27/2023		1,485		(55)			(55)		1,430	1,430			
100130007	GOSHEN	NY		09/27/2023		2,718		(77)			(77)		2,641	2,641			
100130008	ASHLAND	KY		09/27/2023		769		(22)			(22)		747	747			
100130009	BLOOMINGBURG	NY		09/27/2023		2,004		(56)			(56)		1,948	1,948			
100130010	MONTGOMERY	NY		09/27/2023		2,367		(65)			(65)		2,302	2,302			
100130011	CREST HILL	IL		09/27/2023		788		(20)			(20)		768	768			
100130013	MILLVILLE	NJ		09/27/2023		1,059		(22)			(22)		1,037	1,037			
100130014	MIDDLE TOWNSHIP	NJ		09/27/2023		(49,932)		(730)	(626)		(104)		(50,036)	1,889		51,925	51,925

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130016	LUFKIN	TX		09/27/2023		1,048		(29)			(29)		1,019	1,019			
100130017	LUFKIN	TX		09/27/2023		1,466		(38)			(38)		1,428	1,428			
100130018	LUFKIN	TX		09/27/2023		1,085		(28)			(28)		1,057	1,057			
100130019	LUFKIN	TX		09/27/2023		1,462		(40)			(40)		1,422	1,422			
100130020	COLUMBUS	OH		09/27/2023		2,595		(67)			(67)		2,528	2,528			
100130021	SHARON HILL	PA		09/27/2023		4,190		(126)			(126)		4,064	4,064			
100130022	CENTRAL ISLIP	NY		09/27/2023		3,647		(108)			(108)		3,539	3,539			
100130023	ALLENTOWN	PA		09/27/2023		991		(19)			(19)		972	972			
100130024	CITY OF ORANGE	NJ		09/27/2023		2,540		(48)			(48)		2,492	2,492			
100130025	LUFKIN	TX		09/27/2023		1,104		(29)			(29)		1,075	1,075			
100130026	LUFKIN	TX		09/27/2023		1,230		(33)			(33)		1,197	1,197			
100130027	CAPE MAY COURT HOUSE	NJ		09/27/2023		(74,662)		(360)	(240)		(120)		(74,782)	2,448		77,230	77,230
100130028	NEW ORLEANS	LA		09/27/2023		1,508		(40)			(40)		1,468	1,468			
100130029	MILWAUKEE	WI		09/27/2023		1,388		(41)			(41)		1,347	1,347			
100130030	PHILADELPHIA	PA		09/27/2023		1,516		(44)			(44)		1,472	1,472			
100130032	BROOKLYN	MD		09/27/2023		1,223		(13)			(13)		1,210	1,210			
100130033	EAGLE RIVER	AK		09/27/2023		2,072		(49)			(49)		2,023	2,023			
100130034	ARLINGTON	TX		09/27/2023		2,069		(31)			(31)		2,038	2,038			
100130035	BUFFALO	NY		09/27/2023		1,363		(30)			(30)		1,333	1,333			
100130036	LENOIR	NC		09/27/2023		828		(18)			(18)		810	810			
100130037	STATEN ISLAND	NY		09/27/2023		6,952		(88)			(88)		6,864	6,864			
100130038	SOUTH BEND	IN		09/27/2023		1,063		(44)			(44)		1,019	1,019			
100130039	CHICAGO	IL		09/27/2023		1,496		(43)			(43)		1,453	1,453			
100130040	PHILADELPHIA	PA		09/27/2023		1,220		(31)			(31)		1,189	1,189			
100130041	KANSAS CITY	MO		09/27/2023		1,431		(36)			(36)		1,395	1,395			
100130042	LAKE CITY	FL		09/27/2023		6,153		(148)			(148)		6,005	6,005			
100130045	BALTIMORE	MD		09/27/2023		1,128		(28)			(28)		1,100	1,100			
100130046	LANHAM	MD		09/27/2023		7,812		(112)			(112)		7,700	7,700			
100130047	RIO RANCHO	NM		09/27/2023		1,699		(52)			(52)		1,647	1,647			
100130049	CLARKSVILLE	TN		09/27/2023		1,641		(12)			(12)		1,629	1,629			
100130050	SCRANTON	PA		09/27/2023		721		(14)			(14)		707	707			
100130051	MEMPHIS	TN		09/27/2023		886		(35)			(35)		851	851			
100130052	CHESTER	NY		09/27/2023		(12,991)		(239)	(194)		(45)		(13,036)	2,138		15,173	15,173
100130054	LORAIN	OH		09/27/2023		630		(23)			(23)		607	607			
100130060	DUNMORE	PA		09/27/2023		1,202		(25)			(25)		1,177	1,177			
100130061	MILTON	FL		09/27/2023		1,041		(26)			(26)		1,015	1,015			
100130098	NETHERLANDS	NLD		09/26/2023		2,594						53	2,647	2,939	292		292
100130099	NETHERLANDS	NLD		09/26/2023										228	228		228
100130100	NETHERLANDS	NLD		09/26/2023										356	356		356
100130101	NETHERLANDS	NLD		09/26/2023		9,321						192	9,513	10,580	1,067		1,067
100130102	NETHERLANDS	NLD		09/26/2023										192	192		192
100130103	NETHERLANDS	NLD		09/26/2023										244	244		244
100130104	NETHERLANDS	NLD		09/26/2023										222	222		222
100130105	NETHERLANDS	NLD		09/26/2023										186	186		186
100130106	NETHERLANDS	NLD		09/26/2023										4,986	4,986		4,986
100130107	NETHERLANDS	NLD		09/26/2023										1,239	1,239		1,239
100130108	NETHERLANDS	NLD		09/26/2023		3,669						75	3,744	4,094	350		350
100130109	NETHERLANDS	NLD		09/26/2023										405	405		405
100130110	NETHERLANDS	NLD		09/26/2023										405	405		405
100130111	NETHERLANDS	NLD		09/26/2023										975	975		975
100130112	NETHERLANDS	NLD		09/26/2023										83	83		83

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130113	NETHERLANDS	NLD		09/26/2023										365	365		365
100130114	NETHERLANDS	NLD		09/26/2023		144,998						2,983	147,981	163,637	15,657		15,657
100130115	NETHERLANDS	NLD		09/26/2023										488	488		488
100130116	NETHERLANDS	NLD		09/26/2023		30,450						626	31,076	31,144	68		68
100130118	NETHERLANDS	NLD		09/26/2023										72	72		72
100130119	NETHERLANDS	NLD		09/26/2023		2,700						56	2,756	3,058	302		302
100130120	NETHERLANDS	NLD		09/26/2023										126	126		126
100130121	NETHERLANDS	NLD		09/26/2023										365	365		365
100130122	NETHERLANDS	NLD		09/26/2023		3,648						75	3,723	4,003	280		280
100130123	NETHERLANDS	NLD		09/26/2023										397	397		397
100130125	NETHERLANDS	NLD		09/26/2023		38,373						789	39,162	40,527	1,365		1,365
100130126	NETHERLANDS	NLD		09/26/2023										282	282		282
100130127	NETHERLANDS	NLD		09/26/2023		2,179						45	2,224	2,663	439		439
100130128	NETHERLANDS	NLD		09/26/2023		126,356						2,599	128,955	141,880	12,926		12,926
100130129	NETHERLANDS	NLD		09/26/2023		651						13	664	731	68		68
100130130	NETHERLANDS	NLD		09/26/2023										257	257		257
100130131	NETHERLANDS	NLD		09/26/2023		1,893		4	4			39	1,932	2,086	153	1	154
100130132	NETHERLANDS	NLD		09/26/2023		2,910						60	2,970	3,575	606		606
100130133	NETHERLANDS	NLD		09/26/2023										268	268		268
100130134	NETHERLANDS	NLD		09/26/2023										429	429		429
100130135	NETHERLANDS	NLD		09/26/2023										190	190		190
100130136	NETHERLANDS	NLD		09/26/2023										238	238		238
100130138	SAN MATEO	CA		11/15/2023		4,569		(150)			(150)		4,419	4,419			
100130139	MCKINNEY	TX		11/15/2023		3,797		(66)			(66)		3,731	3,731			
100130140	SAN ANTONIO	TX		11/15/2023		5,071		(271)			(271)		4,800	4,800			
100130142	FREEHOLD	NJ		11/15/2023		4,467		(259)			(259)		4,208	4,208			
100130143	PARKLAND	FL		11/15/2023		12,619		580			580		13,199	13,199			
100130144	AURORA	IL		11/15/2023		1,221		(58)			(58)		1,163	1,163			
100130145	CHICAGO	IL		11/15/2023		2,086		(111)			(111)		1,975	1,975			
100130146	VILLA PARK	IL		11/15/2023		960		(5)			(5)		955	955			
100130149	BAYTOWN	TX		11/15/2023		1,598		(46)			(46)		1,552	1,552			
100130152	OXFORD	NJ		11/15/2023		1,623		(109)			(109)		1,514	1,514			
100130155	ANDERSON	IN		11/15/2023		951		(61)			(61)		890	890			
100130158	ANDERSON	IN		11/15/2023		951		(61)			(61)		890	890			
100130159	LAKE MARY	FL		11/15/2023		1,115		(64)			(64)		1,051	1,051			
100130161	ANDERSON	IN		11/15/2023		950		(60)			(60)		890	890			
100130163	ATLANTA	GA		11/15/2023		3,986		(49)			(49)		3,937	3,937			
100130164	ALLENTOWN	PA		11/15/2023		19,295		(453)			(453)		18,842	18,842			
100130165	ANDERSON	IN		11/15/2023		947		(57)			(57)		890	890			
100130166	FORT LAUDERDALE	FL		11/15/2023		3,892		(6)			(6)		3,886	3,886			
100130168	SCHILLER PARK	IL		11/15/2023		998		2			2		1,000	1,000			
100130171	MANSFIELD	TX		11/15/2023		2,985		(5)			(5)		2,980	2,980			
100130173	GARDNER	MA		11/15/2023		2,332		(92)			(92)		2,240	2,240			
100130177	MOUNT LAUREL	NJ		11/15/2023		4,582		57			57		4,639	4,639			
100130178	ARCADIA	CA		11/15/2023		22,739		(364)			(364)		22,375	22,375			
100130179	NORTH MIAMI	FL		11/15/2023		3,694		(23)			(23)		3,671	3,671			
100130180	BOCA RATON	FL		11/15/2023		6,079		(188)			(188)		5,891	5,891			
100130182	OMAHA	NE		11/15/2023		2,117		(92)			(92)		2,025	2,025			
100130183	KLAMATH FALLS	OR		11/15/2023		1,334		(57)			(57)		1,277	1,277			
100130185	SAN DIEGO	CA		11/15/2023		2,719		35			35		2,754	2,754			
100130187	HOUSTON	TX		11/15/2023		2,249		(218)			(218)		2,031	2,031			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130188	COLUMBUS	OH		11/15/2023		4,640		(237)			(237)		4,403	4,403			
100130190	WILSON	WI		11/15/2023		6,652		(221)			(221)		6,431	6,431			
100130192	GREENVILLE	TX		11/15/2023		2,260		(185)			(185)		2,075	2,075			
100130193	SIMI VALLEY	CA		11/15/2023		2,970		(97)			(97)		2,873	2,873			
100130194	SAINT CLAIR SHORES	MI		11/15/2023		1,882		(62)			(62)		1,820	1,820			
100130196	PALM SPRINGS	CA		11/15/2023		4,346		(208)			(208)		4,138	4,138			
100130197	STUART	FL		11/15/2023		3,044		(109)			(109)		2,935	2,935			
100130198	SAINT AUGUSTINE	FL		11/15/2023		3,366		(169)			(169)		3,197	3,197			
100130199	GRANT VALKARIA	FL		11/15/2023		3,923		(75)			(75)		3,848	3,848			
100130201	HOUSTON	TX		11/15/2023		2,140		(81)			(81)		2,059	2,059			
100130203	TAMPA	FL		11/15/2023		2,113		(54)			(54)		2,059	2,059			
100130206	ELK GROVE VILLAGE	IL		11/15/2023		2,958		(67)			(67)		2,891	2,891			
100130209	MIDDLETOWN	OH		11/15/2023		822		(60)			(60)		762	762			
100130211	SEATTLE	WA		11/15/2023		2,241		(18)			(18)		2,223	2,223			
100130215	BALTIMORE	MD		11/15/2023		2,097		(102)			(102)		1,995	1,995			
100130217	CLOVIS	CA		11/15/2023		5,577		(178)			(178)		5,399	5,399			
100130222	KATY	TX		11/15/2023		3,430		(116)			(116)		3,314	3,314			
100130223	GEORGETOWN	TX		11/15/2023		8,112		(48)			(48)		8,064	8,064			
100130225	PANAMA CITY	FL		11/15/2023		993		(83)			(83)		910	910			
100130228	PINOLE	CA		11/15/2023		7,960		(269)			(269)		7,691	7,691			
100130229	NORWALK	CA		11/15/2023		3,717		(28)			(28)		3,689	3,689			
100130231	SAN DIEGO	CA		11/15/2023		5,173		(40)			(40)		5,133	5,133			
100130232	COLORADO SPRINGS	CO		11/15/2023		4,995		(124)			(124)		4,871	4,871			
100130233	LAS VEGAS	NV		11/15/2023		2,961		4			4		2,965	2,965			
100130236	LYNWOOD	CA		09/28/2023		3,873		(57)			(57)		3,816	3,816			
100130237	PLAINFIELD	IL		09/28/2023		4,828		(50)			(50)		4,778	4,778			
100130238	SAINT GEORGE	UT		09/28/2023		9,726		(83)			(83)		9,643	9,643			
100130240	LEXINGTON	SC		09/28/2023		2,345		(80)			(80)		2,265	2,265			
100130241	ROME	GA		09/28/2023		2,526		(135)			(135)		2,391	2,391			
100130245	INDIAN RIVER	MI		09/28/2023		3,709		(204)			(204)		3,505	3,505			
100130246	COLUMBIA	SC		09/28/2023		1,726		(108)			(108)		1,618	1,618			
100130247	DAVENPORT	FL		09/28/2023		3,324		(47)			(47)		3,277	3,277			
100130248	HUMBLE	TX		09/28/2023		3,900		(113)			(113)		3,787	3,787			
100130249	BAKERSFIELD	CA		09/28/2023		5,238		(48)			(48)		5,190	5,190			
100130252	KATY	TX		09/28/2023		18,129		(1,001)			(1,001)		17,128	17,128			
100130253	VACAVILLE	CA		09/28/2023		5,164		(105)			(105)		5,059	5,059			
100130255	LOS BANOS	CA		09/28/2023		6,052		(26)			(26)		6,026	6,026			
100130256	BIG SKY	MT		09/28/2023		10,460		(137)			(137)		10,323	10,323			
100130258	LOMPOC	CA		09/28/2023		3,960		(90)			(90)		3,870	3,870			
100130260	AUBURN	WA		09/28/2023		2,400		(42)			(42)		2,358	2,358			
100130261	SHREVEPORT	LA		09/28/2023		5,907		(196)			(196)		5,711	5,711			
100130262	AZUSA	CA		09/28/2023		3,364		(57)			(57)		3,307	3,307			
100130265	ATLANTA	GA		09/28/2023		4,465		(293)			(293)		4,172	4,172			
100130267	PEMBERTON	NJ		09/28/2023		745		(11)			(11)		734	734			
100130268	SAN ANTONIO	TX		09/28/2023		1,520		(33)			(33)		1,487	1,487			
100130269	BAKERSFIELD	CA		09/28/2023		8,106		(193)			(193)		7,913	7,913			
100130270	LITCHFIELD PARK	AZ		09/28/2023		3,554		(104)			(104)		3,450	3,450			
100130271	CHICAGO	IL		09/28/2023		4,412							4,412	4,412			
100130272	GOODYEAR	AZ		09/28/2023		2,073		(51)			(51)		2,022	2,022			
100130273	BUCKEYE	AZ		09/28/2023		4,713		(116)			(116)		4,597	4,597			
100130274	GOODYEAR	AZ		09/28/2023		2,212		(48)			(48)		2,164	2,164			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130275	SEGUIN	TX		09/28/2023		1,323		(32)			(32)		1,291	1,291			
100130276	WILLINGBORO	NJ		09/28/2023		1,847		(37)			(37)		1,810	1,810			
100130277	DURHAM	NC		09/28/2023		2,583		(65)			(65)		2,518	2,518			
100130278	GRAYSLAKE	IL		09/28/2023		1,964		(48)			(48)		1,916	1,916			
100130280	SMYRNA	TN		09/28/2023		1,653		(50)			(50)		1,603	1,603			
100130281	SAN JACINTO	CA		09/28/2023		2,694		(37)			(37)		2,657	2,657			
100130283	DEKALB	IL		09/28/2023		1,338		(22)			(22)		1,316	1,316			
100130284	KISSIMMEE	FL		09/28/2023		2,069		(51)			(51)		2,018	2,018			
100130285	SAN DIEGO	CA		09/28/2023		7,754		(176)			(176)		7,578	7,578			
100130286	HOMESTEAD	FL		09/28/2023		1,854		(70)			(70)		1,784	1,784			
100130287	SAINT CLAIR SHORES	MI		09/28/2023		3,206		(146)			(146)		3,060	3,060			
100130288	MIAMI	FL		09/28/2023		2,641		(74)			(74)		2,567	2,567			
100130289	ATLANTIC BEACH	SC		09/28/2023		3,090		(122)			(122)		2,968	2,968			
100130290	PORT SAINT LUCIE	FL		09/28/2023		2,026		(83)			(83)		1,943	1,943			
100130291	ALBANY	NY		09/28/2023		1,116		(75)			(75)		1,041	1,041			
100130292	RIVERVIEW	FL		09/28/2023		2,925		(95)			(95)		2,830	2,830			
100130293	NUTLEY	NJ		09/28/2023		14,668		(318)			(318)		14,350	14,350			
100130294	DRIPPING SPRINGS	TX		09/28/2023		8,656		(27)			(27)		8,629	8,629			
100130296	LAS VEGAS	NV		09/28/2023		2,466		(95)			(95)		2,371	2,371			
100130298	COLUMBUS	OH		09/28/2023		1,358		(83)			(83)		1,275	1,275			
100130299	NORTH LAS VEGAS	NV		09/28/2023		1,891		(27)			(27)		1,864	1,864			
100130301	UPLAND	CA		09/28/2023		8,611		(90)			(90)		8,521	8,521			
100130303	LAS VEGAS	NV		09/28/2023		1,720		(27)			(27)		1,693	1,693			
100130304	TRENTON	NJ		09/28/2023		816		(10)			(10)		806	806			
100130305	SALISBURY	NC		09/28/2023		1,375		(91)			(91)		1,284	1,284			
100130306	LAKESIDE	CA		09/28/2023		5,351		(104)			(104)		5,247	5,247			
100130308	SUMMERFIELD	FL		09/28/2023		1,702		(96)			(96)		1,606	1,606			
100130309	DENVER	CO		09/28/2023		2,687		(122)			(122)		2,565	2,565			
100130310	BUFFALO	WY		09/28/2023		3,151		42			42		3,193	3,193			
100130312	WEST HILLS	CA		09/28/2023		7,103		(127)			(127)		6,976	6,976			
100130314	ZEPHYRHILLS	FL		09/28/2023		3,323		(65)			(65)		3,258	3,258			
100130315	FORT LAUDERDALE	FL		09/28/2023		1,086		(69)			(69)		1,017	1,017			
100130319	TEMECULA	CA		09/28/2023		7,511		19			19		7,530	7,530			
100130320	AKRON	OH		09/28/2023		30,289		(764)			(764)		29,525	29,525			
100130322	PORT ORANGE	FL		09/28/2023		5,642		(106)			(106)		5,536	5,536			
100130323	PLACERVILLE	CA		09/28/2023		4,068		(13)			(13)		4,055	4,055			
100130324	WATERBURY	CT		09/28/2023		1,448		(102)			(102)		1,346	1,346			
100130325	TACOMA	WA		09/28/2023		3,694		(207)			(207)		3,487	3,487			
100130326	LEHIGH ACRES	FL		09/28/2023		1,999		(75)			(75)		1,924	1,924			
100130327	DERBY	CT		09/28/2023		1,726		(55)			(55)		1,671	1,671			
100130330	PHOENIX	AZ		09/28/2023		4,363		(104)			(104)		4,259	4,259			
100130332	BALTIMORE	MD		09/28/2023		826		(44)			(44)		782	782			
100130333	GREAT BARRINGTON	MA		09/28/2023		15,156		198			198		15,354	15,354			
100130334	ASHEBORO	NC		09/28/2023		1,544		(69)			(69)		1,475	1,475			
100130335	BAYTOWN	TX		09/28/2023		1,677		(111)			(111)		1,566	1,566			
100130336	SEMINOLE	FL		09/28/2023		4,306		(121)			(121)		4,185	4,185			
100130337	DALLAS	TX		09/28/2023		6,406		(68)			(68)		6,338	6,338			
100130338	HELOTES	TX		09/28/2023		1,588		(102)			(102)		1,486	1,486			
100130340	YAKIMA	WA		09/28/2023		1,441		(96)			(96)		1,345	1,345			
100130341	OCALA	FL		09/28/2023		2,060		(29)			(29)		2,031	2,031			
100130342	OCALA	FL		09/28/2023		1,157		(21)			(21)		1,136	1,136			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130343	HILLSBORO	OR		09/28/2023		2,298		(37)			(37)		2,261	2,261			
100130345	STUART	FL		09/28/2023		20,838		(541)			(541)		20,297	20,297			
100130346	DAVENPORT	FL		09/28/2023		3,245		(68)			(68)		3,177	3,177			
100130348	TOBYHANNA	PA		09/28/2023		2,170		(100)			(100)		2,070	2,070			
100130350	AUSTIN	TX		09/28/2023		5,171		(142)			(142)		5,029	5,029			
100130351	PORT SAINT LUCIE	FL		09/28/2023		4,275		(113)			(113)		4,162	4,162			
100130353	JEWETT	TX		09/28/2023		2,863		(248)			(248)		2,615	2,615			
100130354	PORT SAINT LUCIE	FL		09/28/2023		6,269		(99)			(99)		6,170	6,170			
100130356	ARLINGTON	TX		09/28/2023		5,725		(171)			(171)		5,554	5,554			
100130358	NOVATO	CA		09/28/2023		13,211		(135)			(135)		13,076	13,076			
100130360	PHOENIX	AZ		09/28/2023		3,566		(81)			(81)		3,485	3,485			
100130361	PHOENIX	AZ		09/28/2023		4,263		(251)			(251)		4,012	4,012			
100130362	MYRTLE BEACH	SC		09/28/2023		3,074		(45)			(45)		3,029	3,029			
100130366	KATY	TX		09/28/2023		12,287		(192)			(192)		12,095	12,095			
100130368	POTTSBORO	TX		09/28/2023		2,982		(97)			(97)		2,885	2,885			
100130369	ARLINGTON	VA		09/28/2023		1,252		(79)			(79)		1,173	1,173			
100130370	CHICAGO	IL		09/28/2023		5,204		(142)			(142)		5,062	5,062			
100130373	CHAMBLEE	GA		09/28/2023		3,738		(119)			(119)		3,619	3,619			
100130374	MORONGO VALLEY	CA		09/28/2023		1,678		(71)			(71)		1,607	1,607			
100130375	OCALA	FL		09/28/2023		2,475		(59)			(59)		2,416	2,416			
100130376	DENVER	CO		09/28/2023		1,878		(94)			(94)		1,784	1,784			
100130377	ARIZONA CITY	AZ		09/28/2023		1,358		(47)			(47)		1,311	1,311			
100130379	MONROE	GA		09/28/2023		1,406		(18)			(18)		1,388	1,388			
100130380	PINOLE	CA		09/28/2023		3,864		(70)			(70)		3,794	3,794			
100130382	BRIDGEPORT	CT		09/28/2023		3,804		(171)			(171)		3,633	3,633			
100130383	LUBBOCK	TX		09/28/2023		1,577		(90)			(90)		1,487	1,487			
100130384	ARCADIA	FL		09/28/2023		2,360		(178)			(178)		2,182	2,182			
100130385	BATON ROUGE	LA		09/28/2023		1,025		(87)			(87)		938	938			
100130386	KIRKLAND	WA		09/28/2023		23,710		(265)			(265)		23,445	23,445			
100130387	JACKSONVILLE	FL		09/28/2023		1,373		(71)			(71)		1,302	1,302			
100130389	THE VILLAGES	FL		09/28/2023		1,973		(70)			(70)		1,903	1,903			
100130390	PALMETTO	FL		09/28/2023		3,867		(124)			(124)		3,743	3,743			
100130391	LOS ANGELES	CA		09/28/2023		32,060		(324)			(324)		31,736	31,736			
100130392	GRANBY	CT		09/28/2023		2,154		(101)			(101)		2,053	2,053			
100130395	ORLANDO	FL		09/28/2023		2,180		(63)			(63)		2,117	2,117			
100130396	BRUNSWICK	GA		09/28/2023		1,571		(56)			(56)		1,515	1,515			
100130397	ATLANTA	GA		09/28/2023		1,973		(108)			(108)		1,865	1,865			
100130398	CORPUS CHRISTI	TX		09/28/2023		867		(75)			(75)		792	792			
100130400	BROWNSVILLE	TX		09/28/2023		869		(73)			(73)		796	796			
100130401	GALLATIN	TN		09/28/2023		35,043		(636)			(636)		34,407	34,407			
100130405	TAMARAC	FL		09/28/2023		2,897		(44)			(44)		2,853	2,853			
100130406	PORT SAINT LUCIE	FL		09/28/2023		2,223		(8)			(8)		2,215	2,215			
100130407	AUSTIN	TX		09/28/2023		2,717		(188)			(188)		2,529	2,529			
100130409	CORTLANDT MANOR	NY		09/28/2023		10,204		(179)			(179)		10,025	10,025			
100130410	NORRISTOWN	PA		09/28/2023		2,327		(144)			(144)		2,183	2,183			
100130411	TACOMA	WA		09/28/2023		2,239		(115)			(115)		2,124	2,124			
100130413	HOLLYWOOD	FL		09/28/2023		2,702		(161)			(161)		2,541	2,541			
100130414	SUFFERN	NY		09/28/2023		3,207		(25)			(25)		3,182	3,182			
100130417	SUFFERN	NY		09/28/2023		2,898		(36)			(36)		2,862	2,862			
100130418	WOODBRIDGE	VA		09/28/2023		4,899		(112)			(112)		4,787	4,787			
100130419	ROBBINSVILLE	NJ		09/28/2023		908		(63)			(63)		845	845			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130421	RANDALLSTOWN	MD		09/28/2023		2,194		(104)			(104)		2,090	2,090			
100130422	RANDALLSTOWN	MD		09/28/2023		2,078		(101)			(101)		1,977	1,977			
100130424	WEST PALM BEACH	FL		09/28/2023		2,411		7			7		2,418	2,418			
100130425	TULSA	OK		09/28/2023		1,744		(30)			(30)		1,714	1,714			
100130427	LEXINGTON PARK	MD		09/28/2023		709		(64)			(64)		645	645			
100130428	NAPLES	FL		09/28/2023		20,375		357			357		20,732	20,732			
100130429	HEMPSTEAD	NY		09/28/2023		3,379		(3)			(3)		3,376	3,376			
100130430	LOS ANGELES	CA		09/28/2023		2,804		(58)			(58)		2,746	2,746			
100130431	GAINESVILLE	FL		09/28/2023		1,772		(79)			(79)		1,693	1,693			
100130432	CHERRY HILL	NJ		09/28/2023		3,357		(74)			(74)		3,283	3,283			
100130433	JACKSONVILLE	NC		09/28/2023		11,766		(312)			(312)		11,454	11,454			
100130434	FORT LAUDERDALE	FL		09/28/2023		1,885		(61)			(61)		1,824	1,824			
100130435	DAVENPORT	FL		09/28/2023		2,392							2,392	2,392			
100130437	FALL RIVER	MA		09/28/2023		2,616		(94)			(94)		2,522	2,522			
100130438	KALAMA	WA		09/28/2023		20,443		(238)			(238)		20,205	20,205			
100130439	NORWICH	CT		09/28/2023		1,835		(102)			(102)		1,733	1,733			
100130440	STUART	FL		09/28/2023		2,596		(132)			(132)		2,464	2,464			
100130441	AKRON	OH		09/28/2023		5,127		(291)			(291)		4,836	4,836			
100130442	YORKTOWN HEIGHTS	NY		09/28/2023		34,146		(304)			(304)		33,842	33,842			
100130443	LAS VEGAS	NV		09/28/2023		3,351		76			76		3,427	3,427			
100130444	ARTESIA	CA		09/28/2023		2,238		(109)			(109)		2,129	2,129			
100130446	NEW MILFORD	CT		09/28/2023		31,570		(624)			(624)		30,946	30,946			
100130447	NAPLES	FL		09/28/2023		3,450		(117)			(117)		3,333	3,333			
100130449	HOUSTON	TX		09/28/2023		9,674		(338)			(338)		9,336	9,336			
100130451	MIDLAND	TX		09/28/2023		2,835		(70)			(70)		2,765	2,765			
100130452	SAINT CLOUD	FL		09/28/2023		3,798		17			17		3,815	3,815			
100130454	PORT CHESTER	NY		09/28/2023		5,250		(105)			(105)		5,145	5,145			
100130455	STOCKTON	CA		09/28/2023		2,832		11			11		2,843	2,843			
100130457	DUNDALK	MD		09/28/2023		21,207		(1,085)			(1,085)		20,122	20,122			
100130459	VENTURA	CA		09/28/2023		6,562		(200)			(200)		6,362	6,362			
100131570	CASA GRANDE	AZ		10/05/2023		3,358		(26)			(26)		3,332	3,332			
100131571	TUJUNGA	CA		10/05/2023		3,704		(45)			(45)		3,659	3,659			
100131572	PANAMA CITY BEACH	FL		10/05/2023		1,677		(28)			(28)		1,649	1,649			
100131573	MACON	GA		10/05/2023		1,310		(13)			(13)		1,297	1,297			
100131575	SALEM	OR		10/05/2023		1,275		(2)			(2)		1,273	1,273			
100131579	WILDWOOD CREST	NJ		10/05/2023		1,676		(35)			(35)		1,641	1,641			
100131580	SALEM	OR		10/05/2023		1,912		(2)			(2)		1,910	1,910			
100131581	INDIAN TRAIL	NC		10/06/2023		4,490		69			69		4,559	4,559			
100131582	BLUE RIDGE	GA		10/06/2023		4,142		47			47		4,189	4,189			
100131583	LINCOLN CITY	OR		10/06/2023		7,199		(91)			(91)		7,108	7,108			
100131584	YOUNGSVILLE	NC		10/06/2023		2,747		(1)			(1)		2,746	2,746			
100131585	OCEANSIDE	CA		10/06/2023		7,514		(36)			(36)		7,478	7,478			
100131588	BROKEN BOW	OK		10/06/2023		3,351		49			49		3,400	3,400			
100131589	OGDEN	UT		10/06/2023		5,823		(36)			(36)		5,787	5,787			
100131590	KALISPELL	MT		10/06/2023		4,188		90			90		4,278	4,278			
100131591	KISSIMMEE	FL		10/06/2023		3,018		39			39		3,057	3,057			
100131593	DACONO	CO		10/06/2023		3,760		29			29		3,789	3,789			
100131594	OCALA	FL		10/06/2023		2,539		24			24		2,563	2,563			
100131595	SANTEE	CA		10/06/2023		2,938		12			12		2,950	2,950			
100131597	RALEIGH	NC		10/06/2023		9,303		114			114		9,417	9,417			
100131598	SUNSET BEACH	NC		10/06/2023		3,471		(43)			(43)		3,428	3,428			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131599	FREDERICK	MD		10/06/2023		3,628		(22)			(22)		3,606	3,606			
100131600	MCKINNEY	TX		10/06/2023		3,389		37			37		3,426	3,426			
100131601	PAWLING	NY		10/06/2023		3,118		(22)			(22)		3,096	3,096			
100131602	FANWOOD	NJ		10/06/2023		5,398		23			23		5,421	5,421			
100131603	SAINT GEORGE	UT		10/06/2023		3,952		120			120		4,072	4,072			
100131604	APACHE JUNCTION	AZ		10/06/2023		3,626		21			21		3,647	3,647			
100131606	ROCKLEDGE	FL		10/06/2023		3,354		(7)			(7)		3,347	3,347			
100131608	MURRELLS INLET	SC		10/06/2023		2,111		7			7		2,118	2,118			
100131610	COCOA BEACH	FL		10/06/2023		1,710		18			18		1,728	1,728			
100131612	SPRINGFIELD	MA		10/06/2023		2,331		6			6		2,337	2,337			
100131613	SCRANTON	PA		10/06/2023		2,408		6			6		2,414	2,414			
100131615	WESTFIELD	IN		10/06/2023		2,776		67			67		2,843	2,843			
100131616	KISSIMMEE	FL		10/06/2023		5,974		151			151		6,125	6,125			
100131617	RIO RANCHO	NM		10/06/2023		3,140		27			27		3,167	3,167			
100131621	ATLANTA	GA		10/06/2023		3,872		15			15		3,887	3,887			
100131622	DALLAS	TX		10/06/2023		2,695		4			4		2,699	2,699			
100131623	OCALA	FL		10/06/2023		2,597		55			55		2,652	2,652			
100131624	HERRIMAN	UT		10/06/2023		4,057		89			89		4,146	4,146			
100131626	WINCHESTER	VA		10/06/2023		3,820		67			67		3,887	3,887			
100131627	RANCHO MIRAGE	CA		10/06/2023		208,799		(2,296)			(2,296)		206,503	206,503			
100131628	COLUMBIA	TN		10/06/2023		25,483		673			673		26,156	26,156			
100131629	PALM DESERT	CA		10/06/2023		4,930		150			150		5,080	5,080			
100131630	ROTONDA WEST	FL		10/06/2023		9,921		235			235		10,156	10,156			
100131631	ALTUS	OK		10/06/2023		3,043		66			66		3,109	3,109			
100131632	STRASBURG	CO		10/06/2023		3,982		11			11		3,993	3,993			
100131633	BATTLE GROUND	WA		10/06/2023		2,606		(27)			(27)		2,579	2,579			
100131634	LANDERS	CA		10/06/2023		2,408		44			44		2,452	2,452			
100131635	SHIRLEY	NY		10/06/2023		2,501		14			14		2,515	2,515			
100131636	SACRAMENTO	CA		10/06/2023		9,771		(138)			(138)		9,633	9,633			
100131638	ZIONSVILLE	IN		10/06/2023		1,953		60			60		2,013	2,013			
100131640	WASHINGTON	DC		10/06/2023		5,163		64			64		5,227	5,227			
100131642	SANGER	CA		10/06/2023		6,495		(42)			(42)		6,453	6,453			
100131643	KYLE	TX		10/06/2023		2,580		7			7		2,587	2,587			
100131644	PLUMAS LAKE	CA		10/06/2023		4,358		280			280		4,638	4,638			
100131645	PRAIRIE VIEW	TX		10/06/2023		2,194		20			20		2,214	2,214			
100131646	LIBERTY HILL	TX		10/06/2023		3,581		36			36		3,617	3,617			
100131647	EDGEWATER	FL		10/06/2023		3,231		113			113		3,344	3,344			
100131649	DAGSBORO	DE		10/06/2023		4,039		(25)			(25)		4,014	4,014			
100131650	MIAMI	FL		10/06/2023		7,487		64			64		7,551	7,551			
100131652	INDIO	CA		10/06/2023		4,022		(41)			(41)		3,981	3,981			
100131655	MOHAVE VALLEY	AZ		10/06/2023		2,824		80			80		2,904	2,904			
100131656	THE VILLAGES	FL		10/06/2023		2,565		71			71		2,636	2,636			
100131658	RENO	NV		10/06/2023		6,994		161			161		7,155	7,155			
100131659	BEND	OR		10/06/2023		5,117		40			40		5,157	5,157			
100131660	TABERNASH	CO		10/06/2023		5,144		(87)			(87)		5,057	5,057			
100131661	SHERMAN	TX		10/06/2023		4,445		(64)			(64)		4,381	4,381			
100131662	MIAMI	FL		10/06/2023		3,578		87			87		3,665	3,665			
100131663	CHESTNUT RIDGE	NY		10/06/2023		5,844		74			74		5,918	5,918			
100131664	VIRGINIA BEACH	VA		10/06/2023		3,424		43			43		3,467	3,467			
100131665	EAGLE MOUNTAIN	UT		10/06/2023		4,194		34			34		4,228	4,228			
100131666	POMONA	CA		10/06/2023		3,724		93			93		3,817	3,817			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131667	CONVERSE	TX		10/06/2023		5,607		562			562		6,169	6,169			
100131668	PORT ARANSAS	TX		10/06/2023		4,341		51			51		4,392	4,392			
100131669	WADDELL	AZ		10/06/2023		4,441		346			346		4,787	4,787			
100131670	PALM COAST	FL		10/06/2023		4,067		75			75		4,142	4,142			
100131673	TUCSON	AZ		10/06/2023		2,339		4			4		2,343	2,343			
100131674	INDIANAPOLIS	IN		10/06/2023		1,736		(12)			(12)		1,724	1,724			
100131675	BEECHGROVE	TN		10/06/2023		14,371		313			313		14,684	14,684			
100131676	NASHVILLE	TN		10/06/2023		21,220		700			700		21,920	21,920			
100131678	WARMINSTER	PA		10/06/2023		3,626		72			72		3,698	3,698			
100131679	SMYRNA	TN		10/06/2023		4,427		233			233		4,660	4,660			
100131680	ARVADA	CO		10/06/2023		4,067		294			294		4,361	4,361			
100131682	HOPKINS	SC		10/06/2023		3,216		112			112		3,328	3,328			
100131683	GWYNN OAK	MD		10/06/2023		3,755		133			133		3,888	3,888			
100131684	CLARKSVILLE	TN		10/06/2023		3,908		171			171		4,079	4,079			
100131686	LOUISVILLE	KY		10/06/2023		1,553		96			96		1,649	1,649			
100131687	TUSCALOOSA	AL		10/06/2023		21,558		878			878		22,436	22,436			
100131689	MESA	AZ		10/06/2023		3,015		(16)			(16)		2,999	2,999			
100131690	ANTIOCH	TN		10/06/2023		3,649		103			103		3,752	3,752			
100131692	METHUEN	MA		10/06/2023		4,137		14			14		4,151	4,151			
100131694	MARIETTA	GA		10/06/2023		929		4			4		933	933			
100131695	PALMYRA	VA		10/06/2023		2,487		11			11		2,498	2,498			
100131696	RIVERSIDE	CA		10/06/2023		5,577		124			124		5,701	5,701			
100131697	HUNTINGTON PARK	CA		10/06/2023		3,827		276			276		4,103	4,103			
100131698	NASHVILLE	TN		10/06/2023		2,778		46			46		2,824	2,824			
100131699	GREENSBORO	MD		10/06/2023		2,279		101			101		2,380	2,380			
100131700	SEATTLE	WA		10/06/2023		9,706		225			225		9,931	9,931			
100131701	BALTIMORE	MD		10/06/2023		3,918		212			212		4,130	4,130			
100131702	GOODLETTSVILLE	TN		10/06/2023		4,156		227			227		4,383	4,383			
100131703	OWENSBORO	KY		10/06/2023		780		(4)			(4)		776	776			
100131704	MURFREESBORO	TN		10/06/2023		7,826		479			479		8,305	8,305			
100131705	JACKSON	TN		10/06/2023		6,238		342			342		6,580	6,580			
100131706	PINSON	AL		10/06/2023		5,307		355			355		5,662	5,662			
100131708	ANNANDALE	VA		10/06/2023		5,112		226			226		5,338	5,338			
100131710	DES MOINES	WA		10/06/2023		2,473		160			160		2,633	2,633			
100131711	MODESTO	CA		10/06/2023		4,013		184			184		4,197	4,197			
100131712	INDIANAPOLIS	IN		10/06/2023		7,060		207			207		7,267	7,267			
100131713	EVANSVILLE	IN		10/06/2023		2,181		42			42		2,223	2,223			
100131715	AMELIA COURT HOUSE	VA		10/06/2023		11,117		71			71		11,188	11,188			
100131716	CONCORD	NC		10/06/2023		2,329		58			58		2,387	2,387			
100131717	WARSAW	IN		10/06/2023		2,002		38			38		2,040	2,040			
100131718	MONTGOMERY VILLAGE	MD		10/06/2023		3,023		134			134		3,157	3,157			
100131719	MURFREESBORO	TN		10/06/2023		19,119		519			519		19,638	19,638			
100131720	HANOVER PARK	IL		10/06/2023		7,695		457			457		8,152	8,152			
100131721	ODENTON	MD		10/06/2023		3,460		70			70		3,530	3,530			
100131723	HOLLISTON	MA		10/06/2023		8,674		805			805		9,479	9,479			
100131724	WASHINGTON	DC		10/06/2023		3,663		151			151		3,814	3,814			
100131725	DEMOSSVILLE	KY		10/06/2023		2,625		90			90		2,715	2,715			
100131727	CHATTANOOGA	TN		10/06/2023		693		(1)			(1)		692	692			
100131729	ESSEX	MD		10/06/2023		1,888		124			124		2,012	2,012			
100131730	ALLENTOWN	PA		10/06/2023		1,799		28			28		1,827	1,827			
100131732	HARRISONBURG	VA		10/06/2023		2,167		103			103		2,270	2,270			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131734	DURHAM	NC		10/06/2023		3,511		159			159		3,670	3,670			
100131735	FORT MYERS	FL		10/06/2023		4,219		194			194		4,413	4,413			
100131736	KNOXVILLE	TN		10/06/2023		3,476		188			188		3,664	3,664			
100131737	ANTIOCH	TN		10/06/2023		2,502		73			73		2,575	2,575			
100131738	LEXINGTON	SC		10/06/2023		2,482		126			126		2,608	2,608			
100131740	NASHVILLE	TN		10/06/2023		5,799		111			111		5,910	5,910			
100131741	WINDSOR MILL	MD		10/06/2023		2,472		45			45		2,517	2,517			
100131744	MANCHESTER	TN		10/06/2023		7,167		261			261		7,428	7,428			
100131745	CLARKSVILLE	TN		10/06/2023		2,980		98			98		3,078	3,078			
100131746	INDIANAPOLIS	IN		10/06/2023		1,678		29			29		1,707	1,707			
100131748	ORANGE BEACH	AL		10/06/2023		3,133		200			200		3,333	3,333			
100131749	NASHVILLE	TN		10/06/2023		3,635		69			69		3,704	3,704			
100131750	SMYRNA	TN		10/06/2023		4,566		251			251		4,817	4,817			
100131753	MAINEVILLE	OH		10/06/2023		3,763		135			135		3,898	3,898			
100131754	MEMPHIS	TN		10/06/2023		1,934		66			66		2,000	2,000			
100131755	MORENO VALLEY	CA		10/06/2023		6,232		385			385		6,617	6,617			
100131756	WOODSTOCK	VA		10/06/2023		1,752		56			56		1,808	1,808			
100131757	BAKERSFIELD	CA		10/06/2023		3,156		206			206		3,362	3,362			
100131758	BOWLING GREEN	KY		10/06/2023		4,132		19			19		4,151	4,151			
100131759	NASHVILLE	TN		10/06/2023		4,840		158			158		4,998	4,998			
100131760	LEXINGTON	KY		10/06/2023		19,170		556			556		19,726	19,726			
100131761	STEVENSVILLE	MD		10/06/2023		9,411		208			208		9,619	9,619			
100131763	ROCKVILLE	MD		10/06/2023		4,811		144			144		4,955	4,955			
100131765	MANCHESTER	TN		10/06/2023		4,268		147			147		4,415	4,415			
100131766	CHICAGO	IL		10/06/2023		2,759		26			26		2,785	2,785			
100131767	LANHAM	MD		10/06/2023		4,471		298			298		4,769	4,769			
100131768	SUMMERTOWN	TN		10/06/2023		2,514		85			85		2,599	2,599			
100131770	LAUREL	MD		10/06/2023		16,527		916			916		17,443	17,443			
100131771	OLYMPIA	WA		10/06/2023		10,364		592			592		10,956	10,956			
100131772	BALTIMORE	MD		10/06/2023		1,479		(18)			(18)		1,461	1,461			
100131773	GASTON	SC		10/06/2023		2,064		69			69		2,133	2,133			
100131774	VALLEJO	CA		10/06/2023		4,331		83			83		4,414	4,414			
100131775	ANTIOCH	TN		10/06/2023		3,377		113			113		3,490	3,490			
100131777	SILVER SPRING	MD		10/06/2023		10,178		637			637		10,815	10,815			
100131778	ANTIOCH	TN		10/06/2023		3,679		71			71		3,750	3,750			
100131779	WESTWEGO	LA		10/06/2023		1,952		71			71		2,023	2,023			
100131782	HUNTINGTON PARK	CA		10/06/2023		4,412		(10)			(10)		4,402	4,402			
100131783	SHERWOOD	OR		10/06/2023		4,929		(3)			(3)		4,926	4,926			
100131784	SPLENDORA	TX		10/06/2023		2,261		(2)			(2)		2,259	2,259			
100131785	LAKE ELSINORE	CA		10/06/2023		1,916		(82)			(82)		1,834	1,834			
100131787	DALLASTOWN	PA		10/06/2023		548		(33)			(33)		515	515			
100131790	LOS ANGELES	CA		10/06/2023		6,654		56			56		6,710	6,710			
100131791	PALMETTO	FL		10/06/2023		2,256		(87)			(87)		2,169	2,169			
100131792	SANTA MARIA	CA		10/06/2023		11,884		(247)			(247)		11,637	11,637			
100131795	LEHI	UT		10/06/2023		4,308		(13)			(13)		4,295	4,295			
100131799	HAPPY VALLEY	OR		10/06/2023		5,742		(45)			(45)		5,697	5,697			
100131800	IRVING	TX		10/06/2023		3,196		(105)			(105)		3,091	3,091			
100131802	LOS ANGELES	CA		10/06/2023		4,863		(20)			(20)		4,843	4,843			
100131803	EL SOBRANTE	CA		10/06/2023		6,422		100			100		6,522	6,522			
100131805	CAMARILLO	CA		10/06/2023		6,322		(2)			(2)		6,320	6,320			
100131806	SAN JOSE	CA		10/06/2023		4,884		(73)			(73)		4,811	4,811			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131811	NORTH HILLS	CA		10/06/2023		6,238		(95)			(95)		6,143	6,143			
100131812	KNOXVILLE	TN		10/06/2023		1,542		(78)			(78)		1,464	1,464			
100131814	MOUNT VERNON	WA		10/06/2023		1,842		(17)			(17)		1,825	1,825			
100131816	APPLE VALLEY	CA		10/06/2023		2,456		(86)			(86)		2,370	2,370			
100131817	VIRGINIA BEACH	VA		10/06/2023		2,391		(32)			(32)		2,359	2,359			
100131820	DERWOOD	MD		10/06/2023		4,041		25			25		4,066	4,066			
100131821	KNIGHTDALE	NC		10/06/2023		3,369		(92)			(92)		3,277	3,277			
100131822	LOS ANGELES	CA		10/06/2023		24,695		365			365		25,060	25,060			
100131823	PALMDALE	CA		10/06/2023		2,069		(30)			(30)		2,039	2,039			
100131825	LOS ANGELES	CA		10/06/2023		7,035		(14)			(14)		7,021	7,021			
100131826	FRISCO	TX		10/06/2023		6,324		(176)			(176)		6,148	6,148			
100131827	LAS VEGAS	NV		10/06/2023		8,929		(160)			(160)		8,769	8,769			
100131828	PASO ROBLES	CA		10/06/2023		3,662		18			18		3,680	3,680			
100131829	FILLMORE	CA		10/06/2023		4,659		(1)			(1)		4,658	4,658			
100131830	CYPRESS	TX		10/06/2023		4,327		(171)			(171)		4,156	4,156			
100131833	SHAFTER	CA		10/06/2023		9,940		8			8		9,948	9,948			
100131834	MULLICA HILL	NJ		10/06/2023		3,257		(30)			(30)		3,227	3,227			
100131835	DESTIN	FL		10/06/2023		2,897		(16)			(16)		2,881	2,881			
100131836	SOUTH YARMOUTH	MA		10/06/2023		2,579		11			11		2,590	2,590			
100131837	SEABROOK	TX		10/06/2023		4,570		(490)			(490)		4,080	4,080			
100131838	BAKERSFIELD	CA		10/06/2023		3,378		(32)			(32)		3,346	3,346			
100131840	MAPLE GROVE	MN		10/06/2023		1,786		(16)			(16)		1,770	1,770			
100131842	SUISUN CITY	CA		10/06/2023		2,437							2,437	2,437			
100131843	HYANNIS	MA		10/06/2023		2,562		(80)			(80)		2,482	2,482			
100131844	FAIRFIELD	CA		10/06/2023		3,535		23			23		3,558	3,558			
100131845	PERRIS	CA		10/06/2023		5,007		72			72		5,079	5,079			
100131846	PALMDALE	CA		10/06/2023		9,754		(16)			(16)		9,738	9,738			
100131847	LINCOLN	NE		10/06/2023		605		(19)			(19)		586	586			
100131848	CHICAGO	IL		10/06/2023		1,383		(16)			(16)		1,367	1,367			
100131849	BALTIMORE	MD		10/06/2023		2,262		3			3		2,265	2,265			
100131850	SILVER SPRING	MD		10/06/2023		1,339		(33)			(33)		1,306	1,306			
100131852	CHICAGO	IL		10/06/2023		1,374		(19)			(19)		1,355	1,355			
100131854	DANBURY	CT		10/06/2023		5,187		(91)			(91)		5,096	5,096			
100131855	CLAREMONT	CA		10/06/2023		5,164		114			114		5,278	5,278			
100131856	HOUSTON	TX		10/06/2023		1,015		(79)			(79)		936	936			
100131857	MENIFEE	CA		10/06/2023		2,157		(20)			(20)		2,137	2,137			
100131858	FORT WORTH	TX		10/06/2023		1,806		(20)			(20)		1,786	1,786			
100131859	PURCELL	OK		10/06/2023		1,061		(74)			(74)		987	987			
100131860	ORLANDO	FL		10/06/2023		2,383		(52)			(52)		2,331	2,331			
100131861	BROOKFIELD	CT		10/06/2023		3,388		(13)			(13)		3,375	3,375			
100131864	MYRTLE BEACH	SC		10/06/2023		927		(33)			(33)		894	894			
100131866	NEW LONDON	CT		10/06/2023		900		(47)			(47)		853	853			
100131869	CORPUS CHRISTI	TX		10/06/2023		1,632		(84)			(84)		1,548	1,548			
100131870	PUNTA GORDA	FL		10/06/2023		2,327		(58)			(58)		2,269	2,269			
100131871	KISSIMMEE	FL		10/06/2023		1,643		(82)			(82)		1,561	1,561			
100131873	WOMELSDORF	PA		10/06/2023		1,245		(25)			(25)		1,220	1,220			
100131874	UPPER MARLBORO	MD		10/06/2023		7,954		(578)			(578)		7,376	7,376			
100131876	BALTIMORE	MD		10/06/2023		971		(62)			(62)		909	909			
100131877	DALLAS	TX		10/06/2023		1,534		(48)			(48)		1,486	1,486			
100131878	MIAMI GARDENS	FL		10/06/2023		3,633		9			9		3,642	3,642			
100131879	LA CROSSE	WI		10/06/2023		1,607		(32)			(32)		1,575	1,575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131883	CHARLESTON	SC		10/06/2023		1,840		(102)			(102)		1,738	1,738			
100131884	NEWARK	NJ		10/06/2023		2,378		(53)			(53)		2,325	2,325			
100131885	CHOWCHILLA	CA		10/06/2023		2,004		42			42		2,046	2,046			
100131886	DELTONA	FL		10/06/2023		5,752		(75)			(75)		5,677	5,677			
100131887	CHOWCHILLA	CA		10/06/2023		2,174		46			46		2,220	2,220			
100131888	INDEPENDENCE	MO		10/06/2023		834		(51)			(51)		783	783			
100131889	CHOWCHILLA	CA		10/06/2023		2,174		46			46		2,220	2,220			
100131890	COLUMBUS	OH		10/06/2023		1,563		33			33		1,596	1,596			
100131891	LUBBOCK	TX		10/06/2023		2,070		(96)			(96)		1,974	1,974			
100131892	MIAMI	FL		10/06/2023		6,864		60			60		6,924	6,924			
100131893	YUMA	AZ		10/06/2023		2,608		(99)			(99)		2,509	2,509			
100131898	KISSIMMEE	FL		10/06/2023		2,477		(100)			(100)		2,377	2,377			
100131899	SHAFTER	CA		10/06/2023		8,986		(238)			(238)		8,748	8,748			
100131900	WILLIMANTIC	CT		10/06/2023		1,534		(63)			(63)		1,471	1,471			
100131902	CAROLINA BEACH	NC		10/13/2023		277,253		(807)	3		(810)		276,443	276,219		(224)	(224)
100131903	DEL VALLE	TX		10/13/2023		2,689		(15)			(15)		2,674	2,674			
100131906	BEND	OR		10/13/2023		198,945		(996)			(996)		197,949	197,949			
100131907	PASSAIC	NJ		10/13/2023		2,900		(7)			(7)		2,893	2,893			
100131908	SAN LUIS OBISPO	CA		10/13/2023		4,992		157			157		5,149	5,149			
100131909	CHENEY	WA		10/13/2023		2,561		1			1		2,562	2,562			
100131910	AUSTIN	TX		10/13/2023		12,401		(35)			(35)		12,366	12,366			
100131911	DALLAS	TX		10/13/2023		45,339		(805)			(805)		44,534	44,534			
100131914	CONCORD	NC		10/13/2023		5,857		18			18		5,875	5,875			
100131915	SEVEN DEVILS	NC		10/13/2023		5,309		(82)			(82)		5,227	5,227			
100131917	WEEHAWKEN	NJ		10/13/2023		8,500		(36)			(36)		8,464	8,464			
100131918	GLEN ELLYN	IL		10/13/2023		3,056		(72)			(72)		2,984	2,984			
100131919	NORTH MYRTLE BEACH	SC		10/13/2023		3,934		(15)			(15)		3,919	3,919			
100131922	ROCKWALL	TX		10/13/2023		2,808		(43)			(43)		2,765	2,765			
100131923	BOISE	ID		10/13/2023		2,493		(3)			(3)		2,490	2,490			
100131924	BARTLETT	IL		10/13/2023		2,780		30			30		2,810	2,810			
100131926	BROKEN BOW	OK		10/13/2023		(8,445)		21			21		(8,424)	(8,424)			
100131927	MANAHAWKIN	NJ		10/13/2023		3,127		(48)			(48)		3,079	3,079			
100131928	SPRING HILL	TN		10/13/2023		3,250		(26)			(26)		3,224	3,224			
100131929	HUMBLE	TX		10/13/2023		7,899		32			32		7,931	7,931			
100131930	SARASOTA	FL		10/13/2023		3,427		12			12		3,439	3,439			
100131931	ASHEVILLE	NC		10/13/2023		3,083		(13)			(13)		3,070	3,070			
100131932	ARVADA	CO		10/13/2023		2,352		(42)			(42)		2,310	2,310			
100131933	KATY	TX		10/13/2023		2,910		30			30		2,940	2,940			
100131934	WAKE FOREST	NC		10/13/2023		4,043		61			61		4,104	4,104			
100131935	WADDELL	AZ		10/13/2023		4,330		171			171		4,501	4,501			
100131936	SUWANEE	GA		10/13/2023		3,625		114			114		3,739	3,739			
100131937	BATAVIA	IL		10/13/2023		6,760		719			719		7,479	7,479			
100131938	KYLE	TX		10/13/2023		3,554		215			215		3,769	3,769			
100131940	LANCASTER	CA		10/13/2023		3,778		(3)			(3)		3,775	3,775			
100131941	KANSAS CITY	MO		10/13/2023		5,909		(45)			(45)		5,864	5,864			
100131942	NORTH PLAINS	OR		10/13/2023		3,941		166			166		4,107	4,107			
100131943	SALT LAKE CITY	UT		10/13/2023		6,530		(68)			(68)		6,462	6,462			
100131944	GARDEN CITY	UT		10/13/2023		9,753		54			54		9,807	9,807			
100131945	FORT WORTH	TX		10/13/2023		2,327		(7)			(7)		2,320	2,320			
100131946	FONTANA	CA		10/13/2023		5,174		(44)			(44)		5,130	5,130			
100131947	MANHATTAN	IL		10/13/2023		18,859		(159)			(159)		18,700	18,700			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131948	CASA GRANDE	AZ		10/13/2023		3,539		46			46		3,585	3,585			
100131949	AVONDALE	AZ		10/13/2023		4,206		27			27		4,233	4,233			
100131950	PANAMA CITY BEACH	FL		10/13/2023		3,385		71			71		3,456	3,456			
100131951	CAPE CORAL	FL		10/13/2023		2,788		(20)			(20)		2,768	2,768			
100131953	PALM BEACH GARDENS	FL		10/13/2023		7,239		(36)			(36)		7,203	7,203			
100131954	TUCSON	AZ		10/13/2023		4,725		65			65		4,790	4,790			
100131955	RIGGINS	ID		10/13/2023		2,651		(29)			(29)		2,622	2,622			
100131956	ORO VALLEY	AZ		10/13/2023		2,909		(38)			(38)		2,871	2,871			
100131957	MORRISVILLE	NC		10/13/2023		4,582		(27)			(27)		4,555	4,555			
100131958	ALLEN	TX		10/13/2023		2,673		(29)			(29)		2,644	2,644			
100131959	RICHMOND HILL	GA		10/13/2023		2,431		(35)			(35)		2,396	2,396			
100131960	NEW SMYRNA BEACH	FL		10/13/2023		4,584		11			11		4,595	4,595			
100131961	DECATUR	GA		10/13/2023		3,085		(11)			(11)		3,074	3,074			
100131962	HENDERSONVILLE	NC		10/13/2023		2,771		(43)			(43)		2,728	2,728			
100131964	RIVERSIDE	CA		10/13/2023		5,770		(77)			(77)		5,693	5,693			
100131965	CASA GRANDE	AZ		10/13/2023		2,520		(31)			(31)		2,489	2,489			
100131966	SAN ANTONIO	TX		10/13/2023		110,344		(1,304)			(1,304)		109,040	109,040			
100131967	DORAL	FL		10/13/2023		6,261		(23)			(23)		6,238	6,238			
100131968	BLAIRSVILLE	GA		10/13/2023		2,908		(24)			(24)		2,884	2,884			
100131970	MURFREESBORO	TN		10/13/2023		2,427		(31)			(31)		2,396	2,396			
100131972	COLUMBIA	MD		10/13/2023		3,074		(17)			(17)		3,057	3,057			
100131973	BOWIE	MD		10/13/2023		4,151		10			10		4,161	4,161			
100131974	MISSOULA	MT		10/13/2023		4,104		(55)			(55)		4,049	4,049			
100131977	PORT ARANSAS	TX		10/13/2023		3,237		(5)			(5)		3,232	3,232			
100131978	SAN DIEGO	CA		10/13/2023		5,092		(121)			(121)		4,971	4,971			
100131979	PALISADE	CO		10/13/2023		2,831		(54)			(54)		2,777	2,777			
100131980	GERMANTOWN	TN		10/13/2023		2,759		28			28		2,787	2,787			
100131981	TURLOCK	CA		10/13/2023		2,664		(60)			(60)		2,604	2,604			
100131982	CAPE CORAL	FL		10/13/2023		84,159		(587)			(587)		83,572	83,572			
100131983	CLARKSVILLE	TN		10/13/2023		2,559		42			42		2,601	2,601			
100131984	DURHAM	NC		10/13/2023		3,593		(14)			(14)		3,579	3,579			
100131986	CONWAY	AR		10/13/2023		3,035		(58)			(58)		2,977	2,977			
100131987	ONTARIO	CA		10/13/2023		6,435		275			275		6,710	6,710			
100131989	OREM	UT		10/13/2023		3,427		(37)			(37)		3,390	3,390			
100131990	SPOKANE	WA		10/13/2023		2,249		(28)			(28)		2,221	2,221			
100131991	BOUNTIFUL	UT		10/13/2023		5,170		(13)			(13)		5,157	5,157			
100131992	BAKERSFIELD	CA		10/13/2023		10,547		(37)			(37)		10,510	10,510			
100131994	BENTONVILLE	AR		10/13/2023		3,055		(50)			(50)		3,005	3,005			
100131995	BOERNE	TX		10/13/2023		2,581		(34)			(34)		2,547	2,547			
100131998	POOLER	GA		10/13/2023		3,989		199			199		4,188	4,188			
100131999	MATAGORDA	TX		10/13/2023		3,201							3,201	3,201			
100132000	PORT ORCHARD	WA		10/13/2023		4,626		43			43		4,669	4,669			
100132001	DURHAM	NC		10/13/2023		2,767		33			33		2,800	2,800			
100132002	KATY	TX		10/13/2023		2,807		(39)			(39)		2,768	2,768			
100132004	WEST JORDAN	UT		10/13/2023		3,170		(53)			(53)		3,117	3,117			
100132005	CUMMING	GA		10/13/2023		3,023		23			23		3,046	3,046			
100132006	VANCOUVER	WA		10/13/2023		8,303		(128)			(128)		8,175	8,175			
100132007	LOCKHART	TX		10/13/2023		2,315		(30)			(30)		2,285	2,285			
100132008	PHOENIX	AZ		10/13/2023		4,618		216			216		4,834	4,834			
100132009	BIGELOW	AR		10/13/2023		2,432		(5)			(5)		2,427	2,427			
100132010	CONVERSE	TX		10/13/2023		5,616		553			553		6,169	6,169			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132012	LUTZ	FL		10/13/2023		4,979		(41)			(41)		4,938	4,938			
100132013	HIXSON	TN		10/13/2023		4,289		22			22		4,311	4,311			
100132014	PORTLAND	OR		10/13/2023		5,998		38			38		6,036	6,036			
100132015	BEND	OR		10/13/2023		6,301		(10)			(10)		6,291	6,291			
100132016	SAINT AUGUSTINE	FL		10/13/2023		2,742		(2)			(2)		2,740	2,740			
100132017	MURFREESBORO	TN		10/13/2023		3,476		57			57		3,533	3,533			
100132018	CHARLOTTE	NC		10/13/2023		4,673		(11)			(11)		4,662	4,662			
100132019	PANAMA CITY	FL		10/13/2023		2,867		15			15		2,882	2,882			
100132020	BEAUMONT	CA		10/13/2023		4,293		59			59		4,352	4,352			
100132021	KISSIMMEE	FL		10/13/2023		3,297		6			6		3,303	3,303			
100132022	YUMA	AZ		10/13/2023		2,537		(16)			(16)		2,521	2,521			
100132023	FORT WORTH	TX		10/13/2023		2,513		(36)			(36)		2,477	2,477			
100132024	NEWARK	NJ		10/13/2023		2,630		(33)			(33)		2,597	2,597			
100132025	PROSPECT PARK	NJ		10/13/2023		5,205		55			55		5,260	5,260			
100132027	NAMPA	ID		10/13/2023		5,170		(7)			(7)		5,163	5,163			
100132028	PATERSON	NJ		10/13/2023		4,432		47			47		4,479	4,479			
100132030	PHILADELPHIA	PA		10/13/2023		2,805		5			5		2,810	2,810			
100132031	DURHAM	NC		10/13/2023		3,393		16			16		3,409	3,409			
100132033	FOREST LAKE	MN		10/13/2023		5,013		(68)			(68)		4,945	4,945			
100132034	DAWSONVILLE	GA		10/13/2023		2,988		(21)			(21)		2,967	2,967			
100132035	BELLEVUE	WA		10/13/2023		6,429		(18)			(18)		6,411	6,411			
100132036	GLENDALE	AZ		10/13/2023		3,359		(12)			(12)		3,347	3,347			
100132038	LAS VEGAS	NV		10/13/2023		35,831		282			282		36,113	36,113			
100132039	SUWANEE	GA		10/13/2023		2,980		(3)			(3)		2,977	2,977			
100132040	SHORELINE	WA		10/13/2023		5,924		(76)			(76)		5,848	5,848			
100132045	SPANAWAY	WA		10/13/2023		3,847		5			5		3,852	3,852			
100132046	JOSHUA TREE	CA		10/13/2023		2,933		(31)			(31)		2,902	2,902			
100132050	BOSTON	MA		10/13/2023		3,840		65			65		3,905	3,905			
100132052	MERCED	CA		10/13/2023		3,248		(13)			(13)		3,235	3,235			
100132053	POMPANO BEACH	FL		10/13/2023		17,175		1,144			1,144		18,319	18,319			
100132054	FORT LAUDERDALE	FL		10/13/2023		2,651		(11)			(11)		2,640	2,640			
100132055	MURRIETA	CA		10/13/2023		7,987		394			394		8,381	8,381			
100132056	TAMPA	FL		10/13/2023		3,546		59			59		3,605	3,605			
100132057	LEANDER	TX		10/13/2023		4,072		157			157		4,229	4,229			
100132058	GLASSBORO	NJ		10/13/2023		3,462		41			41		3,503	3,503			
100132059	ELLIJAY	GA		10/13/2023		3,832		13			13		3,845	3,845			
100132060	MELISSA	TX		10/13/2023		3,874		(3)			(3)		3,871	3,871			
100132061	DAWSONVILLE	GA		10/13/2023		14,404		(51)			(51)		14,353	14,276		(77)	(77)
100132062	LOGANVILLE	GA		10/13/2023		3,472		43			43		3,515	3,515			
100132064	COLUMBIA	MO		10/13/2023		4,088		(63)			(63)		4,025	4,025			
100132066	PAIGE	TX		10/13/2023		4,432		9			9		4,441	4,441			
100132068	SAN DIEGO	CA		10/13/2023		8,181		(72)			(72)		8,109	8,109			
100132069	GAINESVILLE	GA		10/13/2023		8,406		(17)			(17)		8,389	8,389			
100132070	ELIZABETH	NJ		10/13/2023		4,048		65			65		4,113	4,113			
100132071	LOGANVILLE	GA		10/13/2023		3,175		39			39		3,214	3,214			
100132072	STATEN ISLAND	NY		10/13/2023		8,492		391			391		8,883	8,883			
100132073	SAINT PAUL	MN		10/13/2023		4,193		(25)			(25)		4,168	4,168			
100132074	COVENTRY TOWNSHIP	OH		10/13/2023		3,333		(4)			(4)		3,329	3,329			
100132075	MONSEY	NY		10/13/2023		2,884		113			113		2,997	2,997			
100132076	ELIZABETH	NJ		10/13/2023		5,636		13			13		5,649	5,649			
100132077	AVENTURA	FL		10/13/2023		3,612		(31)			(31)		3,581	3,581			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132078	MUSCOY	CA		10/13/2023		3,649		(51)			(51)		3,598	3,598			
100132080	LOS ANGELES	CA		10/13/2023		5,705		(72)			(72)		5,633	5,633			
100132081	POOLER	GA		10/13/2023		4,133		334			334		4,467	4,467			
100132083	TEMPLE	TX		10/13/2023		2,536		(2)			(2)		2,534	2,534			
100132085	ANGEL FIRE	NM		10/13/2023		5,454		24			24		5,478	5,478			
100132087	HEBER CITY	UT		10/13/2023		71,575		23			23		71,598	71,598			
100132088	MESQUITE	TX		10/13/2023		2,724		(28)			(28)		2,696	2,696			
100132090	BORDENTOWN	NJ		10/13/2023		2,584		(28)			(28)		2,556	2,556			
100132091	JERSEY CITY	NJ		10/13/2023		4,028		(30)			(30)		3,998	3,998			
100132092	MARIETTA	GA		10/13/2023		2,645		11			11		2,656	2,656			
100132093	CONVERSE	TX		10/13/2023		5,987		563			563		6,550	6,550			
100132094	SALT LAKE CITY	UT		10/13/2023		4,240		(4)			(4)		4,236	4,236			
100132095	TIVERTON	RI		10/13/2023		3,069		(12)			(12)		3,057	3,057			
100132096	JACKSONVILLE	FL		10/13/2023		3,440		123			123		3,563	3,563			
100132098	GILCHRIST	TX		10/13/2023		4,894		(12)			(12)		4,882	4,882			
100132099	HAMILTON	NJ		10/13/2023		4,278		(39)			(39)		4,239	4,239			
100132100	CHELAN	WA		10/13/2023		3,779		(31)			(31)		3,748	3,748			
100132102	FORT MYERS	FL		10/13/2023		2,456		(23)			(23)		2,433	2,433			
100132103	CAPE CORAL	FL		10/13/2023		3,139		61			61		3,200	3,200			
100132104	PETERBOROUGH	NH		10/13/2023		4,824		128			128		4,952	4,952			
100132107	LAKELAND	FL		10/13/2023		2,394		(18)			(18)		2,376	2,376			
100132108	LAKELAND	FL		10/13/2023		2,394		(18)			(18)		2,376	2,376			
100132110	PEACHTREE CITY	GA		10/13/2023		2,864		33			33		2,897	2,897			
100132111	WOONSOCKET	RI		10/13/2023		3,495		(17)			(17)		3,478	3,478			
100132112	LANCASTER	PA		10/13/2023		2,279		(30)			(30)		2,249	2,249			
100132113	JACKSON	NJ		10/13/2023		3,496		(56)			(56)		3,440	3,440			
100132114	NORTH CHESTERFIELD	VA		10/13/2023		7,457		(17)			(17)		7,440	7,440			
100132115	COLTEWAH	TN		10/13/2023		2,482		(25)			(25)		2,457	2,457			
100132117	SOUTH YARMOUTH	MA		10/13/2023		3,813		(14)			(14)		3,799	3,799			
100132118	DAVENPORT	FL		10/13/2023		2,777		(20)			(20)		2,757	2,757			
100132119	SAINT AUGUSTINE	FL		10/13/2023		2,352		(45)			(45)		2,307	2,307			
100132120	SAINT AUGUSTINE	FL		10/13/2023		2,103		(35)			(35)		2,068	2,068			
100132121	WOODBRIDGE	VA		10/13/2023		4,125		(86)			(86)		4,039	4,039			
100132122	HUGER	SC		10/13/2023		4,205		292			292		4,497	4,497			
100132123	DAYTONA BEACH	FL		10/13/2023		2,250		(43)			(43)		2,207	2,207			
100132124	SAINT AUGUSTINE	FL		10/13/2023		72,740		(1,385)			(1,385)		71,355	71,355			
100132125	PUYALLUP	WA		10/13/2023		28,287		83	1		82		28,369	28,311		(58)	(58)
100132127	ROSEVILLE	CA		10/13/2023		4,072		(53)			(53)		4,019	4,019			
100132128	KENNEWICK	WA		10/13/2023		4,008		176			176		4,184	4,184			
100132129	SHERMAN	TX		10/13/2023		2,397		1			1		2,398	2,398			
100132131	HENDERSONVLLE	NC		10/13/2023		3,617		251			251		3,868	3,868			
100132132	SARATOGA SPRINGS	UT		10/13/2023		3,315		31			31		3,346	3,346			
100132133	BATON ROUGE	LA		10/13/2023		2,229		1			1		2,230	2,230			
100132134	ROGERS	AR		10/13/2023		2,728		(13)			(13)		2,715	2,715			
100132136	DENTON	TX		10/13/2023		3,794		180			180		3,974	3,974			
100132137	ANKENY	IA		10/13/2023		6,481		359			359		6,840	6,840			
100132138	FORT WORTH	TX		10/13/2023		3,435		156			156		3,591	3,591			
100132140	WINDSOR	CO		10/13/2023		12,434		258			258		12,692	12,692			
100132141	CONVERSE	TX		10/13/2023		5,629		566			566		6,195	6,195			
100132142	CRESSON	TX		10/13/2023		3,811		(22)			(22)		3,789	3,789			
100132143	WILMINGTON	NC		10/13/2023		3,057		(61)			(61)		2,996	2,996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132145	PORTLAND	OR		10/13/2023		11,636		(7)			(7)		11,629	11,629			
100132237	CHARLOTTE	NC		10/13/2023		2,760		(22)			(22)		2,738	2,738			
100132240	ANNA	TX		10/13/2023		3,209		(22)			(22)		3,187	3,187			
100132241	ANNA	TX		10/13/2023		2,945		(20)			(20)		2,925	2,925			
100132242	ANNA	TX		10/13/2023		3,146		(21)			(21)		3,125	3,125			
100132243	DAYTONA BEACH	FL		10/13/2023		2,643		11			11		2,654	2,654			
100132244	ANNA	TX		10/13/2023		11,418		(78)			(78)		11,340	11,340			
100132246	ANNA	TX		10/13/2023		3,074		(10)			(10)		3,064	3,064			
100132247	MARICOPA	AZ		10/13/2023		5,283		415			415		5,698	5,698			
100132248	DAYTONA BEACH	FL		10/13/2023		2,719		(16)			(16)		2,703	2,703			
100132249	CASA GRANDE	AZ		10/13/2023		3,192		156			156		3,348	3,348			
100132250	WENDELL	NC		10/13/2023		4,724		479			479		5,203	5,203			
100132251	WINTER GARDEN	FL		10/13/2023		3,968		43			43		4,011	4,011			
100132252	LEWES	DE		10/13/2023		5,754		(92)			(92)		5,662	5,662			
100132254	LATHROP	CA		10/13/2023		5,248		19			19		5,267	5,267			
100132255	SALISBURY	MA		10/13/2023		5,862		(16)			(16)		5,846	5,846			
100132257	DEEPHAVEN	MN		10/13/2023		3,238		(32)			(32)		3,206	3,206			
100132258	LEBANON	TN		10/13/2023		3,132		14			14		3,146	3,146			
100132259	CHARLOTTE	NC		10/13/2023		2,679		27			27		2,706	2,706			
100132261	MEBANE	NC		10/13/2023		4,070		175			175		4,245	4,245			
100132263	GARNER	NC		10/13/2023		3,854		119			119		3,973	3,973			
100132264	DAVENPORT	FL		10/13/2023		2,301		19			19		2,320	2,320			
100132265	DAYTONA BEACH	FL		10/13/2023		3,242		90			90		3,332	3,332			
100132267	SEASIDE PARK	NJ		10/13/2023		4,206		2			2		4,208	4,208			
100132268	BETHESDA	MD		10/13/2023		27,267		(377)			(377)		26,890	26,890			
100132269	MONTGOMERY CENTER	VT		10/13/2023		2,904		(29)			(29)		2,875	2,875			
100132271	LOGANVILLE	GA		10/13/2023		4,433		96			96		4,529	4,529			
100132272	HERMOSA BEACH	CA		10/13/2023		6,795		(21)			(21)		6,774	6,774			
100132274	WATAUGA	TX		10/13/2023		207		6			6		213	213			
100132275	FREDERICK	MD		10/13/2023		3,553		9			9		3,562	3,562			
100132276	KIRKLAND	WA		10/13/2023		4,079		108			108		4,187	4,187			
100132277	LEANDER	TX		10/13/2023		7,664		(21)			(21)		7,643	7,643			
100132278	LAKE LURE	NC		10/13/2023		3,492		63			63		3,555	3,555			
100132279	CYPRESS	TX		10/13/2023		3,188		85			85		3,273	3,273			
100132280	MIAMI	FL		10/13/2023		3,222		79			79		3,301	3,301			
100132281	CHERRY HILL	NJ		10/13/2023		3,044		(26)			(26)		3,018	3,018			
100132282	MAHWAH	NJ		10/13/2023		3,595		99			99		3,694	3,694			
100132283	TOMBALL	TX		10/13/2023		2,821		49			49		2,870	2,870			
100132284	SHANDAKEN	NY		10/13/2023		6,185		71			71		6,256	6,256			
100132285	BREMERTON	WA		10/13/2023		6,546		12			12		6,558	6,558			
100132286	LEBANON	TN		10/13/2023		3,842		(17)			(17)		3,825	3,825			
100132287	TUJUNGA	CA		10/13/2023		3,351		37			37		3,388	3,388			
100132288	BRIDGTON	ME		10/13/2023		5,120		(12)			(12)		5,108	5,108			
100132289	LANDING	NJ		10/13/2023		108,387		249			249		108,636	108,636			
100132290	KATY	TX		10/13/2023		2,390							2,390	2,390			
100132291	WALL	NJ		10/13/2023		4,139		1			1		4,140	4,140			
100132293	LOGANVILLE	GA		10/13/2023		61,470		869			869		62,339	62,339			
100132294	GRAYSLAKE	IL		10/13/2023		2,817		23			23		2,840	2,840			
100132296	STEPHENSON	VA		10/13/2023		9,615		(103)			(103)		9,512	9,512			
100132297	OVERLAND PARK	KS		10/13/2023		3,064		6			6		3,070	3,070			
100132298	MOORESVILLE	NC		10/13/2023		2,891		(18)			(18)		2,873	2,873			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132299	MILPITAS	CA		10/13/2023		48,673		(459)			(459)		48,214	48,214			
100132300	HUNTER	NY		10/13/2023		12,072		51			51		12,123	12,123			
100132301	ST AUGUSTINE	FL		10/13/2023		2,903		49			49		2,952	2,952			
100132302	ORLANDO	FL		10/13/2023		3,640		(34)			(34)		3,606	3,606			
100132303	MELISSA	TX		10/13/2023		11,967		113			113		12,080	12,080			
100132304	LAKE ARIEL	PA		10/13/2023		2,735		(9)			(9)		2,726	2,726			
100132305	PRINCETON	TX		10/13/2023		2,300		(22)			(22)		2,278	2,278			
100132306	EUGENE	OR		10/13/2023		2,626		66			66		2,692	2,692			
100132307	WOODSTOCK	GA		10/13/2023		22,908		951			951		23,859	23,859			
100132308	MANKATO	MN		10/13/2023		4,643		(22)			(22)		4,621	4,621			
100132310	INDIO	CA		10/13/2023		5,123		34			34		5,157	5,157			
100132313	PORT ORCHARD	WA		10/13/2023		3,743		106			106		3,849	3,849			
100132314	WINTER GARDEN	FL		10/13/2023		27,886		(284)			(284)		27,602	27,602			
100132315	STOUGHTON	WI		10/13/2023		2,312		(27)			(27)		2,285	2,285			
100132316	JOHNSTOWN	CO		10/13/2023		2,870		48			48		2,918	2,918			
100132317	MIAMI	FL		10/13/2023		2,497		(40)			(40)		2,457	2,457			
100132319	AUSTELL	GA		11/03/2023		3,579		922			922		4,501	4,501			
100132321	HIRAM	GA		11/03/2023		4,516		508			508		5,024	5,024			
100132324	CAPE FAIR	MO		11/03/2023		3,701		881			881		4,582	4,582			
100132325	MONROE	NC		11/03/2023		7,299		1,158			1,158		8,457	8,457			
100132326	CAMDENTON	MO		11/03/2023		13,039		3,009			3,009		16,048	16,048			
100132327	LUTZ	FL		11/03/2023		22,478		5,126			5,126		27,604	27,604			
100132328	RANCHO CORDOVA	CA		11/03/2023		5,159		610			610		5,769	5,769			
100132329	MANTECA	CA		11/03/2023		4,976		756			756		5,732	5,732			
100132332	HOMESTEAD	FL		11/03/2023		3,612		182			182		3,794	3,794			
100132334	NIPOMO	CA		11/03/2023		20,483		2,731			2,731		23,214	23,214			
100132335	MCDONOUGH	GA		11/03/2023		3,619		263			263		3,882	3,882			
100132336	GARDENA	CA		11/03/2023		9,655		1,435			1,435		11,090	11,090			
100132337	CORONA	CA		11/03/2023		9,348		642			642		9,990	9,990			
100132338	CITRUS HEIGHTS	CA		11/03/2023		6,557		1,459			1,459		8,016	8,016			
100132339	CUTLER BAY	FL		11/03/2023		4,527		294			294		4,821	4,821			
100132340	BEAVERTON	OR		11/03/2023		6,248		651			651		6,899	6,899			
100132342	SAINT CHARLES	MO		11/03/2023		2,178		70			70		2,248	2,248			
100132343	FONTANA	CA		11/03/2023		8,180		853			853		9,033	9,033			
100132344	PALM HARBOR	FL		11/03/2023		9,790		1,327			1,327		11,117	11,117			
100132346	KINGSVILLE	MD		11/03/2023		8,538		1,313			1,313		9,851	9,851			
100132347	LAS VEGAS	NV		11/03/2023		5,117		817			817		5,934	5,934			
100132348	CLOVIS	CA		11/03/2023		6,027		621			621		6,648	6,648			
100132349	PORT SAINT LUCIE	FL		11/03/2023		5,189		802			802		5,991	5,991			
100132350	CHINO	CA		11/03/2023		10,885		700			700		11,585	11,585			
100132351	ANAHEIM	CA		11/03/2023		4,089		216			216		4,305	4,305			
100132352	SCOTTSDALE	AZ		11/03/2023		3,661		344			344		4,005	4,005			
100132353	DURHAM	NC		11/03/2023		5,770		483			483		6,253	6,253			
100132354	ANTHEM	AZ		11/03/2023		27,861		2,821			2,821		30,682	30,682			
100132355	CANTON	GA		11/03/2023		4,350		186			186		4,536	4,536			
100132356	CLE ELUM	WA		11/03/2023		20,988		935			935		21,923	21,923			
100132357	LOS ANGELES	CA		11/03/2023		6,415		179			179		6,594	6,594			
100132358	DEERFIELD	FL		11/03/2023		4,558		281			281		4,839	4,839			
100132359	SPANISH FORK	UT		11/03/2023		5,767		400			400		6,167	6,167			
100132361	GEORGETOWN	TX		11/03/2023		3,727		291			291		4,018	4,018			
100132362	ALLEN	TX		11/03/2023		3,800		138			138		3,938	3,938			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132363	RANDALLSTOWN	MD		11/03/2023		11,804		1,204			1,204		13,008	13,008			
100132365	SARASOTA	FL		11/03/2023		8,412		696			696		9,108	9,108			
100132366	PHILADELPHIA	PA		11/03/2023		1,027		(28)			(28)		999	999			
100132371	SPARKS	NV		11/03/2023		4,426		(64)			(64)		4,362	4,362			
100132374	SPRING HILL	FL		11/03/2023		3,338		577			577		3,915	3,915			
100132377	ANAHEIM	CA		11/03/2023		7,988		(5)			(5)		7,983	7,983			
100132378	SPRING HILL	FL		11/03/2023		5,298		54			54		5,352	5,352			
100132379	SALINAS	CA		11/03/2023		8,676		317			317		8,993	8,993			
100132381	AUSTIN	TX		11/03/2023		8,259		62			62		8,321	8,321			
100132382	FORT MOHAVE	AZ		11/03/2023		2,611		44			44		2,655	2,655			
100132387	JACKSONVILLE	FL		11/03/2023		1,382		12			12		1,394	1,394			
100132391	CHESAPEAKE BEACH	MD		11/03/2023		4,160		97			97		4,257	4,257			
100132392	MEMPHIS	TN		11/03/2023		1,098		40			40		1,138	1,138			
100132393	MEMPHIS	TN		11/03/2023		1,021		38			38		1,059	1,059			
100132395	MEMPHIS	TN		11/03/2023		991		40			40		1,031	1,031			
100132396	MEMPHIS	TN		11/03/2023		1,142		48			48		1,190	1,190			
100132399	MEMPHIS	TN		11/03/2023		1,110		42			42		1,152	1,152			
100132400	MEMPHIS	TN		11/03/2023		1,378		54			54		1,432	1,432			
100132402	PINELLAS PARK	FL		11/03/2023		1,727		39			39		1,766	1,766			
100132403	SAN JOSE	CA		11/03/2023		7,803		189			189		7,992	7,992			
100132406	LA PUENTE	CA		11/03/2023		2,748		29			29		2,777	2,777			
100132409	SAN DIEGO	CA		11/03/2023		4,834		38			38		4,872	4,872			
100132411	HOUSTON	TX		11/03/2023		2,710		53			53		2,763	2,763			
100132413	HOOVER	AL		11/03/2023		69,833		1,583			1,583		71,416	71,416			
100132414	LITHIA	FL		11/03/2023		5,692		133			133		5,825	5,825			
100132415	PORT SAINT JOE	FL		11/03/2023		11,526		383			383		11,909	11,909			
100132419	CAPE CORAL	FL		11/03/2023		2,966		101			101		3,067	3,067			
100132420	PIGEON FORGE	TN		11/03/2023		7,925		104			104		8,029	8,029			
100132421	HOUSTON	TX		11/03/2023		2,702		85			85		2,787	2,787			
100132422	FOUNTAIN HILLS	AZ		11/03/2023		3,442		46			46		3,488	3,488			
100132424	MODESTO	CA		11/03/2023		815		(41)			(41)		774	774			
100132425	NORTH EAST	MD		11/03/2023		1,568		21			21		1,589	1,589			
100132428	WEST PALM BEACH	FL		11/03/2023		2,703		22			22		2,725	2,725			
100132429	WINDERMERE	FL		11/03/2023		9,541		227			227		9,768	9,768			
100132431	DALLAS	TX		11/03/2023		1,631		(19)			(19)		1,612	1,612			
100132432	WINTER HAVEN	FL		11/03/2023		4,097		(108)			(108)		3,989	3,989			
100132436	WAILUKU	HI		11/03/2023		7,677		199			199		7,876	7,876			
100132439	ATLANTA	GA		11/03/2023		6,280		330			330		6,610	6,610			
100132441	FRIENDSHIP	WI		11/03/2023		1,469		(16)			(16)		1,453	1,453			
100132442	ODESSA	FL		11/03/2023		5,541		286			286		5,827	5,827			
100132443	LAKE PLACID	NY		11/03/2023		2,422		196			196		2,618	2,618			
100132444	MONTAGUE	NJ		11/03/2023		744		(8)			(8)		736	736			
100132447	VISTA	CA		11/03/2023		11,816		(70)			(70)		11,746	11,746			
100132448	MICCO	FL		11/03/2023		1,846		43			43		1,889	1,889			
100132449	LYNWOOD	CA		11/03/2023		3,876		123			123		3,999	3,999			
100132450	CAPE CORAL	FL		11/03/2023		9,268		98			98		9,366	9,366			
100132451	AUSTIN	TX		11/03/2023		5,421		34			34		5,455	5,455			
100132453	SAN JOSE	CA		11/03/2023		5,670		258			258		5,928	5,928			
100132458	RANCHO CORDOVA	CA		11/03/2023		4,128		75			75		4,203	4,203			
100132461	KISSIMMEE	FL		11/03/2023		1,961		97			97		2,058	2,058			
100132462	MIAMI	FL		11/03/2023		5,022		188			188		5,210	5,210			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132464	WILMINGTON	NC		11/03/2023		2,490		22			22		2,512	2,512			
100132465	GAITHERSBURG	MD		11/03/2023		6,097		72			72		6,169	6,169			
100132466	LIVERMORE	CA		11/03/2023		13,427		264			264		13,691	13,691			
100132470	HANFORD	CA		11/03/2023		2,365		116			116		2,481	2,481			
100132471	WOLCOTT	CT		11/03/2023		1,496		32			32		1,528	1,528			
100132472	FORT MYERS	FL		11/03/2023		18,886		34			34		18,920	18,920			
100132475	PALM HARBOR	FL		11/03/2023		2,523		51			51		2,574	2,574			
100132476	FRESNO	CA		11/03/2023		2,129		45			45		2,174	2,174			
100132477	DALLAS	TX		11/03/2023		2,493		74			74		2,567	2,567			
100132478	DAPHNE	AL		11/03/2023		3,213		(12)			(12)		3,201	3,201			
100132480	VERO BEACH	FL		11/03/2023		3,599		38			38		3,637	3,637			
100132481	VERO BEACH	FL		11/03/2023		3,426		19			19		3,445	3,445			
100132482	GREENVILLE	SC		11/03/2023		2,648		34			34		2,682	2,682			
100132484	LOGANVILLE	GA		11/03/2023		2,483		(62)			(62)		2,421	2,421			
100132485	MANTECA	CA		11/03/2023		3,655		53			53		3,708	3,708			
100132487	NEW HOPE	PA		11/03/2023		29,716		785			785		30,501	30,501			
100132489	LOS ANGELES	CA		11/03/2023		3,453		32			32		3,485	3,485			
100132493	REYNOLDSBURG	OH		11/03/2023		8,664		615			615		9,279	9,279			
100132495	ISLE OF PALMS	SC		11/03/2023		4,113		188			188		4,301	4,301			
100132496	KATY	TX		11/03/2023		3,559		87			87		3,646	3,646			
100132497	GLENDALE	AZ		11/03/2023		9,580		176			176		9,756	9,756			
100132499	HOUSTON	TX		11/03/2023		9,249		450			450		9,699	9,699			
100132501	BOWIE	MD		11/03/2023		5,757		211			211		5,968	5,968			
100132502	LAS VEGAS	NV		11/03/2023		3,640		13			13		3,653	3,653			
100132503	MENIFEE	CA		11/03/2023		4,233		70			70		4,303	4,303			
100132504	KYLE	TX		11/03/2023		3,219		6			6		3,225	3,225			
100132505	BAKERSFIELD	CA		11/03/2023		3,104		15			15		3,119	3,119			
100132507	HERMOSA BEACH	CA		11/03/2023		16,930		408			408		17,338	17,338			
100132508	PASCO	WA		11/03/2023		1,746		(30)			(30)		1,716	1,716			
100132509	NEW MARKET	AL		11/03/2023		1,778		(61)			(61)		1,717	1,717			
100132510	MELBOURNE	FL		11/03/2023		1,684		(51)			(51)		1,633	1,633			
100132512	FRESNO	CA		11/03/2023		2,982		45			45		3,027	3,027			
100132514	BOTHELL	WA		11/03/2023		6,413		157			157		6,570	6,570			
100132515	CUDJOE KEY	FL		11/03/2023		5,514		335			335		5,849	5,849			
100132516	LOCUST GROVE	GA		11/03/2023		1,893		54			54		1,947	1,947			
100132519	HOLYOKE	MA		11/03/2023		1,642		36			36		1,678	1,678			
100132520	ROSEVILLE	CA		11/03/2023		4,679		80			80		4,759	4,759			
100132522	RANCHO CUCAMONGA	CA		11/03/2023		2,998		65			65		3,063	3,063			
100132523	NEW BRAUNFELS	TX		11/03/2023		2,911		104			104		3,015	3,015			
100132527	SAINT LOUIS	MO		11/03/2023		1,374		(3)			(3)		1,371	1,371			
100132530	SAINT LOUIS	MO		11/03/2023		1,377		(6)			(6)		1,371	1,371			
100132531	BROOKLYN	NY		11/03/2023		11,553		136			136		11,689	11,689			
100132532	PENNSAUKEN	NJ		11/03/2023		1,635		18			18		1,653	1,653			
100132533	PARKLAND	FL		11/03/2023		4,758		333			333		5,091	5,091			
100132534	SANTA MONICA	CA		11/03/2023		8,650		40			40		8,690	8,690			
100132543	PHOENIX	AZ		11/03/2023		13,927		560			560		14,487	14,487			
100132544	CONCORD	CA		11/03/2023		3,637		116			116		3,753	3,753			
100132545	NORTH LAUDERDALE	FL		11/03/2023		3,478		150			150		3,628	3,628			
100132546	LAKE CITY	FL		11/03/2023		1,894		19			19		1,913	1,913			
100132549	ANGIER	NC		11/03/2023		3,188		26			26		3,214	3,214			
100132551	LEHI	UT		11/03/2023		8,695		115			115		8,810	8,810			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132552	MARTINEZ	CA		11/03/2023		15,463		524			524		15,987	15,987			
100132553	NEDERLAND	TX		11/03/2023		5,318		(168)			(168)		5,150	5,150			
100132554	SHAWNEE	OK		11/03/2023		2,874		15			15		2,889	2,889			
100132555	HUNTINGTON BEACH	CA		11/03/2023		7,364		30			30		7,394	7,394			
100132556	LOXAHATCHEE	FL		11/03/2023		3,216		89			89		3,305	3,305			
100132558	CASA GRANDE	AZ		11/03/2023		4,519		(69)			(69)		4,450	4,450			
100132559	MONTVALE	NJ		11/03/2023		8,585		166			166		8,751	8,751			
100132563	CLEARWATER	FL		11/03/2023		2,273		90			90		2,363	2,363			
100132564	INDIO	CA		11/03/2023		12,568		52			52		12,620	12,620			
100132566	HOMESTEAD	FL		11/03/2023		3,422		209			209		3,631	3,631			
100132567	CLERMONT	FL		11/03/2023		3,016		70			70		3,086	3,086			
100132568	VALPARAISO	IN		11/03/2023		572		6			6		578	507		(71)	(71)
100132569	DANVILLE	CA		11/03/2023		7,461		77			77		7,538	7,538			
100132571	STOCKTON	CA		11/03/2023		2,714		53			53		2,767	2,767			
100132575	DAVENPORT	FL		11/03/2023		23,341		282			282		23,623	23,623			
100132576	VALENCIA	CA		11/03/2023		11,514		290			290		11,804	11,804			
100132578	BUENA PARK	CA		11/03/2023		8,212		(14)			(14)		8,198	8,198			
100132579	BOCA RATON	FL		11/03/2023		3,359		42			42		3,401	3,401			
100132582	PHOENIX	AZ		11/03/2023		12,644		411			411		13,055	13,055			
100132584	CHAPPAQUA	NY		11/03/2023		9,599		466			466		10,065	10,065			
100132586	HENDERSON	NV		11/03/2023		3,171		33			33		3,204	3,204			
100132590	COLUMBUS	OH		11/03/2023		1,780		(12)			(12)		1,768	1,768			
100132591	MURRELLS INLET	SC		11/03/2023		5,087		(51)			(51)		5,036	5,036			
100132594	HIALEAH	FL		11/03/2023		5,161		130			130		5,291	5,291			
100132595	CAMDEN	AR		11/03/2023		19,091		(141)			(141)		18,950	18,950			
100132598	ENGLEWOOD	FL		11/03/2023		5,368		(79)			(79)		5,289	5,289			
100132600	PLAINS TOWNSHIP	PA		11/03/2023		1,928		35			35		1,963	1,963			
100132604	WILMINGTON	DE		11/03/2023		2,416		(20)			(20)		2,396	2,396			
100132605	SANTA ANA	CA		11/03/2023		19,734		18			18		19,752	19,752			
100132606	WINTER GARDEN	FL		11/03/2023		4,345		94			94		4,439	4,439			
100132607	SANTA ROSA BEACH	FL		11/03/2023		6,600		128			128		6,728	6,728			
100132611	MELBOURNE	FL		11/03/2023		1,098		(6)			(6)		1,092	1,092			
100132612	PALMDALE	CA		11/03/2023		4,814		(27)			(27)		4,787	4,787			
100132613	SWARTZ CREEK	MI		11/03/2023		1,086		(10)			(10)		1,076	1,076			
100132614	THOUSAND OAKS	CA		11/03/2023		12,536		305			305		12,841	12,841			
100132615	AUBURN	WA		11/03/2023		2,910		96			96		3,006	3,006			
100132616	TAMPA	FL		11/03/2023		1,879		(58)			(58)		1,821	1,821			
100132617	QUEENS	NY		11/03/2023		7,691		293			293		7,984	7,984			
100132618	VISTA	CA		11/03/2023		13,122		(152)			(152)		12,970	12,970			
100132620	GILBERT	AZ		11/03/2023		5,115		46			46		5,161	5,161			
100132625	CLEARWATER	FL		11/03/2023		2,577		(32)			(32)		2,545	2,545			
100132627	HEDGESVILLE	WV		11/03/2023		1,866		60			60		1,926	1,926			
100132628	GLENDALE	CA		11/03/2023		13,658		170			170		13,828	13,828			
100132629	RIO RICO	AZ		11/03/2023		1,953		(13)			(13)		1,940	1,940			
100132630	PUYALLUP	WA		11/03/2023		3,185		77			77		3,262	3,262			
100132632	CHICAGO	IL		11/03/2023		4,971		119			119		5,090	5,090			
100132634	LAWTEY	FL		11/03/2023		1,671		(9)			(9)		1,662	1,662			
100132637	RUSKIN	FL		11/03/2023		1,341		(20)			(20)		1,321	1,321			
100132638	DORAL	FL		11/03/2023		473		27			27		500	500			
100132639	OSSINING	NY		11/03/2023		3,737		29			29		3,766	3,766			
100132640	PITTSBURG	CA		11/03/2023		33,419		1,074			1,074		34,493	34,493			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132641	LYNNWOOD	WA		11/03/2023		2,333		(43)			(43)		2,290	2,290			
100132646	YAKIMA	WA		11/03/2023		2,590		31			31		2,621	2,621			
100132652	THERMAL	CA		11/03/2023		5,563		(262)			(262)		5,301	5,301			
100132656	AUBURN	WA		11/03/2023		3,381		(45)			(45)		3,336	3,336			
100132657	KANEOHE	HI		11/03/2023		6,847		(28)			(28)		6,819	6,819			
100132661	PHOENIX	AZ		11/03/2023		1,374		(16)			(16)		1,358	1,358			
100132662	CEDAR PARK	TX		11/03/2023		4,542		(64)			(64)		4,478	4,478			
100132666	STOCKTON	CA		11/03/2023		8,941		68			68		9,009	9,009			
100132667	KAAAWA	HI		11/03/2023		7,935		26			26		7,961	7,961			
100132669	VERO BEACH	FL		11/03/2023		6,224		84			84		6,308	6,308			
100132670	GILROY	CA		11/03/2023		6,007		(58)			(58)		5,949	5,949			
100132671	WESLEY CHAPEL	FL		11/03/2023		1,627		14			14		1,641	1,641			
100132674	AVONDALE	AZ		11/03/2023		4,020		(86)			(86)		3,934	3,934			
100132676	SALT LAKE CITY	UT		11/03/2023		7,502		62			62		7,564	7,564			
100132678	SNELLVILLE	GA		11/03/2023		3,075		(2)			(2)		3,073	3,073			
100132679	SOUTHWEST RANCHES	FL		11/03/2023		8,632		288			288		8,920	8,920			
100132680	EWING	NJ		11/03/2023		43,112		(108)			(108)		43,004	43,004			
100132681	ACWORTH	GA		11/03/2023		252,804		(209)			(209)		252,595	252,595			
100132683	WEST PALM BEACH	FL		11/03/2023		4,811		89			89		4,900	4,900			
100132685	SOUTHGATE	MI		11/03/2023		420		(12)			(12)		408	408			
100132687	MARYSVILLE	WA		11/03/2023		2,098		(41)			(41)		2,057	2,057			
100132689	CHATSWORTH	CA		11/03/2023		13,527		(244)			(244)		13,283	13,283			
100132691	BAYONNE	NJ		11/03/2023		3,473		(64)			(64)		3,409	3,409			
100132692	LAWRENCEVILLE	GA		11/03/2023		2,762		(8)			(8)		2,754	2,754			
100132696	DESOTO	TX		11/03/2023		26,621		1,518			1,518		28,139	28,139			
100132697	CLEARWATER	FL		11/03/2023		1,458		7			7		1,465	1,465			
100132698	BRADENTON	FL		11/03/2023		3,382		41			41		3,423	3,423			
100132699	COLUMBUS	OH		11/03/2023		1,971		(20)			(20)		1,951	1,951			
100132701	LAS VEGAS	NV		11/03/2023		2,713		(3)			(3)		2,710	2,710			
100132702	LOS ANGELES	CA		11/03/2023		2,257		29			29		2,286	2,286			
100132704	NORFOLK	VA		11/03/2023		3,697		38			38		3,735	3,735			
100132705	RIVERSIDE	CA		11/03/2023		6,044		19			19		6,063	6,063			
100132706	MAGNOLIA	TX		11/03/2023		8,794		(200)			(200)		8,594	8,594			
100132707	QUEEN CREEK	AZ		11/03/2023		1,972		(39)			(39)		1,933	1,933			
100132708	PALM COAST	FL		11/03/2023		1,754		(37)			(37)		1,717	1,717			
100132709	WHITTIER	CA		11/03/2023		4,185		(8)			(8)		4,177	4,177			
100132711	DENVER	CO		11/03/2023		2,365		36			36		2,401	2,401			
100132712	ORLANDO	FL		11/03/2023		1,556		(3)			(3)		1,553	1,553			
100132715	HONOLULU	HI		11/03/2023		4,646		(10)			(10)		4,636	4,636			
100132716	HAWORTH	NJ		11/03/2023		1,626		(17)			(17)		1,609	1,609			
100132717	ODENTON	MD		11/03/2023		2,427		(40)			(40)		2,387	2,387			
100132719	SALEM	NJ		11/03/2023		993		(39)			(39)		954	954			
100132720	BEND	OR		11/03/2023		2,911		5			5		2,916	2,916			
100132721	MIAMI	FL		11/03/2023		5,727		298			298		6,025	6,025			
100132722	RENO	NV		11/03/2023		2,076		34			34		2,110	2,110			
100132724	DARBY	PA		11/03/2023		928		(47)			(47)		881	881			
100132726	SPOKANE VALLEY	WA		11/03/2023		2,785		2			2		2,787	2,787			
100132729	NASHVILLE	TN		11/03/2023		4,605		(46)			(46)		4,559	4,559			
100132732	AUSTIN	TX		11/03/2023		15,252		(403)			(403)		14,849	14,849			
100132733	FREDERICKSBURG	VA		11/03/2023		2,143		(76)			(76)		2,067	2,067			
100132734	DELAND	FL		11/03/2023		1,405		12			12		1,417	1,417			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132738	DAYTONA BEACH	FL		11/03/2023		840		(22)			(22)		818	818			
100132739	ROCKFORD	IL		11/03/2023		1,405		(20)			(20)		1,385	1,385			
100132740	VALLEJO	CA		11/03/2023		3,033		12			12		3,045	3,045			
100132742	GREER	SC		11/03/2023		1,227		(59)			(59)		1,168	1,168			
100132749	GUERNEVILLE	CA		11/03/2023		10,271		(182)			(182)		10,089	10,089			
100132751	GREENFIELD	WI		11/03/2023		318		(32)			(32)		286	286			
100132753	SAN BERNARDINO	CA		11/03/2023		3,403		(148)			(148)		3,255	3,255			
100132754	LITTLE ROCK	AR		11/03/2023		5,259		(94)			(94)		5,165	5,165			
100132755	LOS ANGELES	CA		11/03/2023		2,959		(30)			(30)		2,929	2,929			
100132756	COEUR D ALENE	ID		11/03/2023		3,805		(117)			(117)		3,688	3,688			
100132757	BELL	CA		11/03/2023		3,781		(70)			(70)		3,711	3,711			
100132759	LAS VEGAS	NV		11/03/2023		2,282		(34)			(34)		2,248	2,248			
100132761	KATY	TX		11/03/2023		1,631		(24)			(24)		1,607	1,607			
100132763	FREEPORT	NY		11/03/2023		59,322		1,377			1,377		60,699	60,699			
100132771	CHARLOTTE	NC		11/03/2023		5,226		14			14		5,240	5,240			
100132773	PITTSBURG	CA		11/03/2023		753		(10)			(10)		743	743			
100132775	VISTA	CA		11/03/2023		360		6			6		366	366			
100132776	MORENO VALLEY	CA		11/03/2023		9,664		150			150		9,814	9,814			
100132777	INGLEWOOD	CA		11/03/2023		5,306		69			69		5,375	5,375			
100132778	ORLANDO	FL		11/03/2023		1,537		(32)			(32)		1,505	1,505			
100132779	FAYETTEVILLE	NC		11/03/2023		3,107		6			6		3,113	3,113			
100132782	MIAMI	FL		11/03/2023		1,988		(25)			(25)		1,963	1,963			
100132784	DALLAS	TX		11/03/2023		4,280		124			124		4,404	4,404			
100132786	MODESTO	CA		11/03/2023		1,349		1			1		1,350	1,350			
100132791	IRVINE	CA		11/03/2023		10,375		101			101		10,476	10,476			
100132792	SAN DIEGO	CA		11/03/2023		5,574		94			94		5,668	5,668			
100132794	PHOENIX	AZ		11/03/2023		2,841		39			39		2,880	2,880			
100132797	PORT ST. LUCIE	FL		11/03/2023		2,804		84			84		2,888	2,888			
100132798	DALY CITY	CA		11/03/2023		2,855		26			26		2,881	2,881			
100132799	MONETA	VA		11/03/2023		3,869		(19)			(19)		3,850	3,850			
100132800	CAYCE	SC		11/03/2023		8,833		(287)			(287)		8,546	8,546			
100132802	COLUMBIA	SC		11/03/2023		9,273		82			82		9,355	9,355			
100132804	SPRING VALLEY	CA		11/03/2023		6,710		130			130		6,840	6,840			
100132807	ATLANTA	GA		11/03/2023		10,656		298			298		10,954	10,954			
100132808	SAN DIEGO	CA		11/03/2023		32,977		(230)			(230)		32,747	32,747			
100132809	BRADENTON	FL		11/03/2023		21,544		456			456		22,000	22,000			
100132810	MIAMI	FL		11/03/2023		3,235		64			64		3,299	3,299			
100132811	LEWISVILLE	TX		11/03/2023		3,570		67			67		3,637	3,637			
100132814	REUNION	FL		11/03/2023		2,747		63			63		2,810	2,810			
100132815	SYLMAR AREA LOS ANGELES	CA		11/03/2023		13,343		(75)			(75)		13,268	13,268			
100132816	LAKE ISABELLA	CA		11/03/2023		1,695		31			31		1,726	1,726			
100132819	GATLINBURG	TN		11/03/2023		4,071		(54)			(54)		4,017	4,017			
100132820	SANDY SPRINGS	GA		11/03/2023		12,442		196			196		12,638	12,638			
100132828	LANCASTER	CA		11/03/2023		12,572		(21)			(21)		12,551	12,551			
100133050	DORAL	FL		11/29/2023		2,029		(32)			(32)		1,997	1,997			
100133052	LOGANVILLE	GA		11/29/2023		6,490		(100)			(100)		6,390	6,390			
100133053	DAVENPORT	FL		11/29/2023		2,251		13			13		2,264	2,264			
100133056	HONOLULU	HI		11/29/2023		6,141		44			44		6,185	6,185			
100133058	HOUSTON	TX		11/29/2023		1,823		(10)			(10)		1,813	1,813			
100133059	AMHERST	NY		11/29/2023		2,403		4			4		2,407	2,407			
100133061	CARMEL	ME		11/29/2023		2,291		(1)			(1)		2,290	2,290			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133065	ATHENS	GA		11/29/2023		1,546		(12)			(12)		1,534	1,534			
100133068	HOUSTON	TX		11/29/2023		1,795		(17)			(17)		1,778	1,778			
100133069	COTO DE CAZA	CA		11/29/2023		13,738		63			63		13,801	13,801			
100133071	GARFIELD	NJ		11/29/2023		4,452		(6)			(6)		4,446	4,446			
100133072	LA GRANGE	KY		11/29/2023		2,220		(5)			(5)		2,215	2,215			
100133073	NEWARK	DE		11/29/2023		5,064		(36)			(36)		5,028	5,028			
100133074	STONE MOUNTAIN	GA		11/29/2023		1,444		(15)			(15)		1,429	1,429			
100133079	WASHINGTON	CT		11/29/2023		3,540		(29)			(29)		3,511	3,511			
100133080	PORTOLA	CA		11/29/2023		1,953		(46)			(46)		1,907	1,907			
100133082	HOUSTON	TX		11/29/2023		1,538		(5)			(5)		1,533	1,533			
100133083	ROYAL PALM BEACH	FL		11/29/2023		2,850		(54)			(54)		2,796	2,796			
100133086	MORENO VALLEY	CA		11/29/2023		3,178		(6)			(6)		3,172	3,172			
100133090	DORA	AL		11/29/2023		2,502		24			24		2,526	2,526			
100133091	HONOLULU	HI		11/29/2023		189,182		(1,610)			(1,610)		187,572	187,572			
100133095	PEMBROKE PINES	FL		11/29/2023		22,588		79			79		22,667	22,667			
100133096	CARTERSVILLE	GA		11/29/2023		1,730		(48)			(48)		1,682	1,682			
100133097	SPRING VALLEY	NY		11/29/2023		1,860		(8)			(8)		1,852	1,852			
100133100	CARTERSVILLE	GA		11/29/2023		1,651		(27)			(27)		1,624	1,624			
100133101	LONGVIEW	TX		11/29/2023		1,414		(6)			(6)		1,408	1,408			
100133103	MANSFIELD	TX		11/29/2023		1,921		10			10		1,931	1,931			
100133106	SPRINGFIELD	VA		11/29/2023		92,203		(786)			(786)		91,417	91,417			
100133109	BAKERSFIELD	CA		11/29/2023		2,204		(33)			(33)		2,171	2,171			
100133111	HOUSTON	TX		11/29/2023		33,344		69			69		33,413	33,413			
100133113	CAIRO	NY		11/29/2023		2,817		70			70		2,887	2,887			
100133114	HOUSTON	TX		11/29/2023		2,563		(1)			(1)		2,562	2,562			
100133118	VIRGINIA BEACH	VA		11/29/2023		2,727		29			29		2,756	2,756			
100133119	HOLBROOK	MA		11/29/2023		2,765		(17)			(17)		2,748	2,748			
100133121	ANNANDALE	VA		11/29/2023		238		(1)			(1)		237	237			
100133122	CLACKAMAS	OR		11/29/2023		1,646		(17)			(17)		1,629	1,629			
100133125	CHICAGO	IL		11/29/2023		14,712		154			154		14,866	14,866			
100133126	HOUSTON	TX		11/29/2023		4,242		(274)			(274)		3,968	3,968			
100133129	LAWRENCEVILLE	GA		11/29/2023		2,091		(78)			(78)		2,013	2,013			
100133134	FORT MYERS	FL		11/29/2023		16,722		69			69		16,791	16,791			
100133135	WOODLAND	CA		11/29/2023		6,759		(376)			(376)		6,383	6,383			
100133137	COSTA MESA	CA		11/29/2023		5,570		92			92		5,662	5,662			
100133140	GRAYSON	GA		11/29/2023		3,139		51			51		3,190	3,190			
100133141	SAPULPA	OK		11/29/2023		907		(20)			(20)		887	887			
100133142	DAVENPORT	FL		11/29/2023		2,234		(25)			(25)		2,209	2,209			
100133145	SAN CLEMENTE	CA		11/29/2023		6,825		(191)			(191)		6,634	6,634			
100133148	LAWRENCEVILLE	GA		11/29/2023		2,720		28			28		2,748	2,748			
100133149	HOUSTON	TX		11/29/2023		208,410		(7,309)			(7,309)		201,101	201,101			
100133152	ASTON	PA		11/29/2023		1,991		(24)			(24)		1,967	1,967			
100133154	AURORA	IL		11/29/2023		1,259		(44)			(44)		1,215	1,215			
100133155	LAKE ALFRED	FL		11/29/2023		2,601		41			41		2,642	2,642			
100133156	VIRGINIA BEACH	VA		11/29/2023		2,149		(26)			(26)		2,123	2,123			
100133157	BRENTWOOD	CA		11/29/2023		3,370		57			57		3,427	3,427			
100133160	LAS VEGAS	NV		11/29/2023		3,304		(25)			(25)		3,279	3,279			
100133162	ARLINGTON	TX		11/29/2023		3,669		(49)			(49)		3,620	3,620			
100133168	ORLANDO	FL		11/29/2023		1,891		41			41		1,932	1,932			
100133172	LOS ANGELES AREA OF VAN NUYS	CA		11/29/2023		3,159		(10)			(10)		3,149	3,149			
100133173	WESTMINSTER	CA		11/29/2023		15,224		(21)			(21)		15,203	15,203			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133176	(WOODLAND HILLS AREA) LOS ANGE	CA		11/29/2023		7,070		65			65		7,135	7,135			
100133182	WINSTON SALEM	NC		11/29/2023		1,297		53			53		1,350	1,350			
100133192	SUGAR HILL	GA		11/29/2023		1,924		17			17		1,941	1,941			
100133193	LOS ANGELES	CA		11/29/2023		3,428		(54)			(54)		3,374	3,374			
100133196	KISSIMMEE	FL		11/29/2023		40,465		(402)			(402)		40,063	40,063			
100133201	HOUSTON	TX		11/29/2023		3,424		(35)			(35)		3,389	3,389			
100133203	DALY CITY	CA		11/29/2023		6,956		8			8		6,964	6,964			
100133207	ARLINGTON	TX		11/29/2023		2,224		(52)			(52)		2,172	2,172			
100133210	PARRISH	FL		11/29/2023		2,879		(77)			(77)		2,802	2,802			
100133213	INDIO	CA		11/29/2023		9,451		(119)			(119)		9,332	9,332			
100133214	ABINGTON	MA		11/29/2023		6,285		(58)			(58)		6,227	6,227			
100133224	MOORE	OK		11/29/2023		2,445		97			97		2,542	2,542			
100133231	KNOXVILLE	TN		11/29/2023		1,381		(26)			(26)		1,355	1,355			
100133232	LAS VEGAS	NV		11/29/2023		1,180		7			7		1,187	1,187			
100133234	FULSHEAR	TX		11/29/2023		5,182		13			13		5,195	5,195			
100133236	AURORA	IL		11/29/2023		1,253		(48)			(48)		1,205	1,205			
100133240	WAGGAMAN	LA		11/29/2023		28,528		117			117		28,645	28,645			
100133246	HENDERSON	NV		11/29/2023		3,087		19			19		3,106	3,106			
100133266	KATY	TX		11/29/2023		2,788		(31)			(31)		2,757	2,757			
100133271	SCOTTSDALE	AZ		11/29/2023		3,896		(104)			(104)		3,792	3,792			
100133281	LOS ANGELES	CA		11/29/2023		3,884		(87)			(87)		3,797	3,797			
100133306	KISSIMMEE	FL		11/29/2023		1,371		(53)			(53)		1,318	1,318			
100133321	KATY	TX		11/29/2023		15,571		(77)			(77)		15,494	15,494			
100133332	LAS VEGAS	NV		11/29/2023		2,365		(31)			(31)		2,334	2,334			
100133336	KISSIMMEE	FL		11/29/2023		2,367		49			49		2,416	2,416			
100133338	AURORA	IL		11/29/2023		1,571		(52)			(52)		1,519	1,519			
100133342	LIVE OAK	TX		11/29/2023		2,110		(15)			(15)		2,095	2,095			
100133346	FAIRFIELD	CA		11/21/2023		3,260		(36)			(36)		3,224	3,224			
100133347	WESTON	FL		11/21/2023		2,750		30			30		2,780	2,780			
100133348	FARMINGVILLE	NY		11/21/2023		4,257		68			68		4,325	4,325			
100133349	MILFORD	NJ		11/21/2023		4,563		56			56		4,619	4,619			
100133353	OWINGS MILLS	MD		11/21/2023		8,012		2			2		8,014	8,014			
100133354	KISSIMMEE	FL		11/21/2023		1,282		(15)			(15)		1,267	1,267			
100133356	SAINT JOHNS	FL		11/21/2023		3,214		29			29		3,243	3,243			
100133357	LOUISVILLE	KY		11/21/2023		1,242		(86)			(86)		1,156	1,156			
100133360	GREEN COVE SPRINGS	FL		11/21/2023		4,223		40			40		4,263	4,263			
100133361	ROYAL PALM BEACH	FL		11/21/2023		3,761		(124)			(124)		3,637	3,637			
100133362	TIMONIUM	MD		11/21/2023		219,756		(663)			(663)		219,093	219,093			
100133366	SARATOGA	CA		11/21/2023		4,187		(166)			(166)		4,021	4,021			
100133370	PHOENIX	AZ		11/21/2023		3,809		(17)			(17)		3,792	3,792			
100133371	PALOS VERDES PENINSULA	CA		11/21/2023		7,911		(101)			(101)		7,810	7,810			
100133373	FLANDERS	NY		11/21/2023		3,439		41			41		3,480	3,480			
100133375	NORTH LAS VEGAS	NV		11/21/2023		1,490		(46)			(46)		1,444	1,444			
100133376	BOWIE	MD		11/21/2023		11,213		65			65		11,278	11,278			
100133377	HONOLULU	HI		11/21/2023		10,721		(183)			(183)		10,538	10,538			
100133379	SPRING CITY	PA		11/21/2023		3,823		(46)			(46)		3,777	3,777			
100133383	GREENSBORO	NC		11/21/2023		4,428		107			107		4,535	4,535			
100133384	WARNER ROBINS	GA		11/21/2023		2,955		2			2		2,957	2,957			
100133386	MOSELEY	VA		11/21/2023		4,996		(44)			(44)		4,952	4,952			
100133387	NASHVILLE	TN		11/21/2023		6,273		(155)			(155)		6,118	6,118			
100133388	LOS ANGELES	CA		11/21/2023		4,318		(61)			(61)		4,257	4,257			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133389	JUPITER	FL		11/21/2023		1,823		(41)			(41)		1,782	1,782			
100133397	WATERLOO	SC		11/21/2023		3,870		136			136		4,006	4,006			
100133398	LOOMIS	CA		11/21/2023		11,475		(124)			(124)		11,351	11,351			
100133399	YUCAIPA	CA		11/21/2023		5,541		(100)			(100)		5,441	5,441			
100133400	BALTIMORE	MD		11/21/2023		750		(34)			(34)		716	716			
100133401	GASTONIA	NC		11/21/2023		2,103		(80)			(80)		2,023	2,023			
100133402	CONCORD	NC		11/21/2023		2,600		(69)			(69)		2,531	2,531			
100133403	OCEANSIDE	CA		11/21/2023		15,904		136			136		16,040	16,040			
100133404	ANDERSON	IN		11/21/2023		978		(16)			(16)		962	962			
100133405	SACRAMENTO	CA		11/21/2023		2,384		(41)			(41)		2,343	2,343			
100133408	ONTARIO	CA		11/21/2023		19,522		16			16		19,538	19,538			
100133410	IMPERIAL BEACH	CA		11/21/2023		11,496		186			186		11,682	11,682			
100133413	HOUSTON	TX		11/21/2023		7,211		(20)			(20)		7,191	7,191			
100133414	(CANOGA PARK AREA) LOS ANGELES	CA		11/21/2023		10,860		(210)			(210)		10,650	10,650			
100133419	YPSILANTI	MI		10/19/2023		50,069		(1,154)			(1,154)		48,915	48,915			
100133420	SAN PEDRO	CA		10/19/2023		2,490		(54)			(54)		2,436	2,436			
100133421	MIAMI BEACH	FL		10/19/2023		2,605		(69)			(69)		2,536	2,536			
100133422	MONROE	NC		10/19/2023		3,282		(6)			(6)		3,276	3,276			
100133423	MIDLAND	TX		10/19/2023		2,668		(139)			(139)		2,529	2,529			
100133424	MC KEES ROCKS	PA		10/19/2023		6,419		(195)			(195)		6,224	6,224			
100133426	NEWARK	DE		10/19/2023		1,953		(64)			(64)		1,889	1,889			
100133427	LEHIGH ACRES	FL		10/19/2023		771		(2)			(2)		769	769			
100133428	SNEADS FERRY	NC		10/19/2023		1,839		(42)			(42)		1,797	1,797			
100133429	VIAN	OK		10/19/2023		1,851		(103)			(103)		1,748	1,748			
100133430	WILLIAMSTOWN	KY		10/19/2023		3,537		(79)			(79)		3,458	3,458			
100133431	BALTIMORE	MD		10/19/2023		889		(50)			(50)		839	839			
100133432	COLUMBUS	OH		10/19/2023		1,333		(71)			(71)		1,262	1,262			
100133433	RIVERSIDE	CA		10/19/2023		2,238		5			5		2,243	2,243			
100133434	STUART	FL		10/19/2023		3,489		(116)			(116)		3,373	3,373			
100133435	PORT ARANSAS	TX		10/19/2023		3,156		(105)			(105)		3,051	3,051			
100133436	LA MARQUE	TX		10/19/2023		1,316		(76)			(76)		1,240	1,240			
100133437	LA MARQUE	TX		10/19/2023		1,232		(71)			(71)		1,161	1,161			
100133438	ORLANDO	FL		10/19/2023		7,275		(130)			(130)		7,145	7,145			
100133439	POMPANO BEACH	FL		10/19/2023		4,372		(74)			(74)		4,298	4,298			
100133440	SUNNYVALE	TX		10/19/2023		4,911		(123)			(123)		4,788	4,788			
100133441	LUTZ	FL		10/19/2023		6,093		(223)			(223)		5,870	5,870			
100133444	FORT WORTH	TX		10/19/2023		8,878		(168)			(168)		8,710	8,710			
100133445	HAUULA	HI		10/19/2023		11,032		168			168		11,200	11,200			
100133446	FLEMING ISLAND	FL		10/19/2023		17,748		(218)			(218)		17,530	17,530			
100133447	ONTARIO	CA		10/19/2023		18,053		(53)			(53)		18,000	18,000			
100133449	EADS	TN		10/19/2023		6,170		(8)			(8)		6,162	6,162			
100133451	JORDAN	MN		10/19/2023		3,512		(58)			(58)		3,454	3,454			
100133452	LOS ANGELES	CA		10/19/2023		20,741		220			220		20,961	20,961			
100133453	OCALA	FL		10/19/2023		2,072		(41)			(41)		2,031	2,031			
100133454	WADDELL	AZ		10/19/2023		1,970		(4)			(4)		1,966	1,966			
100133456	LEANDER	TX		10/19/2023		2,084		(79)			(79)		2,005	2,005			
100133457	CULPEPER	VA		10/19/2023		14,302		(205)			(205)		14,097	14,097			
100133460	HOUSTON	TX		10/19/2023		1,852		(117)			(117)		1,735	1,735			
100133461	HOMESTEAD	FL		10/19/2023		3,584		33			33		3,617	3,617			
100133462	CLOVIS	CA		10/19/2023		3,507		(107)			(107)		3,400	3,400			
100133463	DECATUR	GA		10/19/2023		2,822		(73)			(73)		2,749	2,749			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133464	LAKE WORTH	FL		10/19/2023		2,246		(27)			(27)		2,219	2,219			
100133465	CERES	CA		10/19/2023		4,330		(13)			(13)		4,317	4,317			
100133468	KYLE	TX		10/19/2023		9,919		(290)			(290)		9,629	9,629			
100133469	OAK PARK	MI		10/19/2023		850		(40)			(40)		810	810			
100133470	SAN DIEGO	CA		10/19/2023		3,130		(83)			(83)		3,047	3,047			
100133471	PEARLAND	TX		10/19/2023		5,848		(94)			(94)		5,754	5,754			
100133473	SCHAUMBURG	IL		10/19/2023		2,125		(31)			(31)		2,094	2,094			
100133475	JERSEY CITY	NJ		10/19/2023		4,637		(160)			(160)		4,477	4,477			
100133476	HACKENSACK	NJ		10/19/2023		13,386		(428)			(428)		12,958	12,958			
100133477	LAKEWOOD	WA		10/19/2023		6,110		(106)			(106)		6,004	6,004			
100133479	FRIENDSWOOD	TX		10/19/2023		5,467		2			2		5,469	5,469			
100133480	KIRBYVILLE	TX		10/19/2023		19,259		(585)			(585)		18,674	18,674			
100133481	BRIDGEPORT	CT		10/19/2023		3,010		(48)			(48)		2,962	2,962			
100133482	KATY	TX		10/19/2023		3,073		(100)			(100)		2,973	2,973			
100133483	NORTH PORT	FL		10/19/2023		2,895		(56)			(56)		2,839	2,839			
100133484	ANTIOCH	TN		10/19/2023		1,614		(69)			(69)		1,545	1,545			
100133485	BLAIRSVILLE	GA		10/19/2023		3,975		(86)			(86)		3,889	3,889			
100133486	CHICAGO	IL		10/19/2023		2,164		(41)			(41)		2,123	2,123			
100133487	JACKSONVILLE	FL		10/19/2023		7,816		(222)			(222)		7,594	7,594			
100133488	TRACY	CA		10/19/2023		6,560		(16)			(16)		6,544	6,544			
100133494	MABLETON	GA		10/19/2023		1,326		(74)			(74)		1,252	1,252			
100133496	MIAMI	FL		10/19/2023		1,203		(10)			(10)		1,193	1,193			
100133497	WEST DEPTFORD	NJ		10/19/2023		6,398		(317)			(317)		6,081	6,081			
100133500	RICHMOND	VA		10/19/2023		913		(23)			(23)		890	890			
100133502	NEWARK	NJ		10/19/2023		3,892		112			112		4,004	4,004			
100133508	POND EDDY	NY		10/19/2023		1,883		(93)			(93)		1,790	1,790			
100133509	MIAMI GARDENS	FL		10/19/2023		1,747		3			3		1,750	1,750			
100133510	SOUTHPORT	NC		10/19/2023		3,025		29			29		3,054	3,054			
100133511	POUGHKEEPSIE	NY		10/19/2023		9,955		(54)			(54)		9,901	9,901			
100133512	PUYALLUP	WA		10/19/2023		2,239		(29)			(29)		2,210	2,210			
100133513	DENVER	CO		10/19/2023		14,874		(92)			(92)		14,782	14,782			
100133514	PORT CHARLOTTE	FL		10/19/2023		5,248		(128)			(128)		5,120	5,120			
100133515	BRONX	NY		10/19/2023		3,444		(74)			(74)		3,370	3,370			
100133516	ELK GROVE	CA		10/19/2023		6,339		(39)			(39)		6,300	6,300			
100133517	PHOENIX	AZ		10/19/2023		2,816		(72)			(72)		2,744	2,744			
100133518	MILFORD	MA		10/19/2023		103,321		(1,191)			(1,191)		102,130	102,130			
100133521	GREENVILLE	SC		10/19/2023		1,545		(48)			(48)		1,497	1,497			
100133523	HAVANA	FL		10/19/2023		2,348		(53)			(53)		2,295	2,295			
100133524	LOS ANGELES	CA		10/19/2023		3,995		(149)			(149)		3,846	3,846			
100133525	HOUSTON	TX		10/19/2023		1,871		10			10		1,881	1,881			
100133527	PLAINFIELD CITY	NJ		10/19/2023		2,063		(39)			(39)		2,024	2,024			
100133528	CAMARILLO	CA		10/19/2023		29,790		(7)			(7)		29,783	29,783			
100133530	DREXEL HILL	PA		10/19/2023		1,609		(21)			(21)		1,588	1,588			
100133532	CHINO	CA		10/19/2023		10,068		96			96		10,164	10,164			
100133534	MIAMI	FL		10/19/2023		2,463		(118)			(118)		2,345	2,345			
100133535	FRISCO	TX		10/19/2023		33,002		(547)			(547)		32,455	32,455			
100133536	LIVINGSTON MANOR	NY		10/19/2023		1,470		(29)			(29)		1,441	1,441			
100133537	BLUE RIDGE	GA		10/19/2023		2,211		(42)			(42)		2,169	2,169			
100133539	NEWARK	NJ		10/19/2023		5,479		(136)			(136)		5,343	5,343			
100133541	SNOHOMISH	WA		10/19/2023		2,688		(81)			(81)		2,607	2,607			
100133542	PEEKSKILL	NY		10/19/2023		5,309		(71)			(71)		5,238	5,238			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100133544	SCOTTSDALE	AZ		10/19/2023		22,073		(361)			(361)		21,712	21,712			
100133548	STAFFORD	VA		10/19/2023		3,195		(49)			(49)		3,146	3,146			
100133551	SANDS POINT	NY		10/19/2023		12,973		(370)			(370)		12,603	12,603			
100133552	SOUTH OZONE PARK	NY		10/19/2023		37,489		(1,209)			(1,209)		36,280	36,280			
100133553	SIERRA VISTA	AZ		10/19/2023		51,704		(3,416)			(3,416)		48,288	48,288			
100133556	DANBURY	CT		10/19/2023		2,690		(82)			(82)		2,608	2,608			
100133559	PLEASANT HILL	CA		10/23/2023		6,019		(10)			(10)		6,009	6,009			
100133560	MANOR	TX		10/23/2023		2,969		35			35		3,004	3,004			
100133561	SANTA ROSA	CA		10/23/2023		2,502		(14)			(14)		2,488	2,488			
100133562	OTTAWA	OH		10/23/2023		2,650		(3)			(3)		2,647	2,647			
100133563	LAS VEGAS	NV		10/23/2023		5,417		4			4		5,421	5,421			
100133564	SAVANNAH	GA		10/23/2023		2,865		26			26		2,891	2,891			
100133565	TAMPA	FL		10/23/2023		3,599		18			18		3,617	3,617			
100133566	TOMS RIVER	NJ		10/23/2023		2,820		32			32		2,852	2,852			
100133568	LAWRENCEVILLE	GA		10/23/2023		3,835		72			72		3,907	3,907			
100133569	FORT LAUDERDALE	FL		10/23/2023		5,391		100			100		5,491	5,491			
100133571	SKOKIE	IL		10/23/2023		3,403		17			17		3,420	3,420			
100133574	GRAND MARAIS	MN		10/23/2023		3,863		62			62		3,925	3,925			
100133575	ARLINGTON	VA		10/23/2023		38,055		(15)			(15)		38,040	38,040			
100133576	KENNEWICK	WA		10/23/2023		2,908		23			23		2,931	2,931			
100133577	OSPREY	FL		10/23/2023		6,226		139			139		6,365	6,365			
100133578	LOS ANGELES	CA		10/23/2023		7,067		10			10		7,077	7,077			
100133579	MIDVALE	UT		10/23/2023		2,738		52			52		2,790	2,790			
100133580	FORT MITCHELL	AL		10/23/2023		2,507		71			71		2,578	2,578			
100133581	DENTON	TX		10/23/2023		3,242		61			61		3,303	3,303			
100133584	WESTAMPTON	NJ		10/23/2023		2,604		(16)			(16)		2,588	2,588			
100133585	BAYONNE	NJ		10/23/2023		5,358		139			139		5,497	5,497			
100133586	EAST RIDGE	TN		10/23/2023		2,547		10			10		2,557	2,557			
100133587	EDMONDS	WA		10/23/2023		11,070		130			130		11,200	11,200			
100133588	TRAVERSE CITY	MI		10/23/2023		2,883		(43)			(43)		2,840	2,840			
100133589	ROCKMART	GA		10/23/2023		4,575		37			37		4,612	4,612			
100133590	HOUSTON	TX		10/23/2023		6,356		(19)			(19)		6,337	6,337			
100133591	CHARLOTTE	NC		10/23/2023		26,753		(41)			(41)		26,712	26,712			
100133592	POINT VENTURE	TX		10/23/2023		2,502		34			34		2,536	2,536			
100133594	NEWARK	NJ		10/23/2023		3,841		32			32		3,873	3,873			
100133595	SUMMERVILLE	SC		10/23/2023		3,605		278			278		3,883	3,883			
100133596	WEST PALM BEACH	FL		10/23/2023		3,155		30			30		3,185	3,185			
100133597	LADSON	SC		10/23/2023		3,626		279			279		3,905	3,905			
100133599	FORT LAUDERDALE	FL		10/23/2023		5,731		(20)			(20)		5,711	5,711			
100133602	AURORA	CO		10/23/2023		3,354		(29)			(29)		3,325	3,325			
100133605	DARLINGTON	MD		10/23/2023		3,907		(2)			(2)		3,905	3,905			
100133607	POINT VENTURE	TX		10/23/2023		2,502		34			34		2,536	2,536			
100133608	NAGS HEAD	NC		10/23/2023		4,394		96			96		4,490	4,490			
100133609	MILWAUKEE	WI		10/23/2023		4,718		29			29		4,747	4,747			
100133610	SUMMERVILLE	SC		10/23/2023		4,008		277			277		4,285	4,285			
100133612	AUBREY	TX		10/23/2023		3,537		39			39		3,576	3,576			
100133614	DALLAS	TX		10/23/2023		4,930		12			12		4,942	4,942			
100133616	NEW PORT RICHEY	FL		10/23/2023		5,419		57			57		5,476	5,476			
100133618	BARNEGAT	NJ		10/23/2023		3,361		32			32		3,393	3,393			
100133620	JACKSON TOWNSHIP	NJ		10/23/2023		6,168		10			10		6,178	6,178			
100133621	VAN NUYS	CA		10/23/2023		11,311		142			142		11,453	11,453			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133622	MIAMI	FL		10/23/2023		3,409		270			270		3,679	3,679			
100133623	BLOOMINGDALE	GA		10/23/2023		4,474		262			262		4,736	4,736			
100133624	BLOOMINGDALE	GA		10/23/2023		3,261		243			243		3,504	3,504			
100133625	LOCKHART	TX		10/23/2023		2,966		200			200		3,166	3,166			
100133626	MURFREESBORO	TN		10/23/2023		7,823		525			525		8,348	8,348			
100133627	FORT WORTH	TX		10/23/2023		5,353		412			412		5,765	5,765			
100133629	MADERA	CA		10/23/2023		6,094		372			372		6,466	6,466			
100133630	DALLAS	GA		10/23/2023		13,008		847			847		13,855	13,855			
100133631	VANCOUVER	WA		10/23/2023		4,633		231			231		4,864	4,864			
100133632	ARGYLE	TX		10/23/2023		146,099		8,406	17		8,389		154,488	154,314		(174)	(174)
100133633	BRENHAM	TX		10/23/2023		2,805		181			181		2,986	2,986			
100133634	FAIRHOPE	AL		10/23/2023		3,399		247			247		3,646	3,646			
100133635	MADERA	CA		10/23/2023		3,959		258			258		4,217	4,217			
100133636	EAST FALMOUTH	MA		10/23/2023		2,892		18			18		2,910	2,910			
100133638	MEDFORD	OR		10/23/2023		4,367		(42)			(42)		4,325	4,325			
100133639	ROSEVILLE	CA		10/23/2023		4,613		334			334		4,947	4,947			
100133640	ELK GROVE	CA		10/23/2023		4,999		192			192		5,191	5,191			
100133641	FORT LEE	NJ		10/23/2023		3,376		51			51		3,427	3,427			
100133642	KEAAU	HI		10/23/2023		2,960		28			28		2,988	2,988			
100133643	MCCALL	ID		10/23/2023		5,422		50			50		5,472	5,472			
100133644	COLTEWAH	TN		10/23/2023		13,945		85			85		14,030	14,030			
100133645	IRVINGTON	NJ		10/23/2023		8,754		(61)			(61)		8,693	8,693			
100133646	HIALEAH	FL		10/23/2023		4,192		69			69		4,261	4,261			
100133648	PALM DESERT	CA		10/23/2023		7,322		310			310		7,632	7,632			
100133649	BARTLETT	NH		10/23/2023		3,028		(5)			(5)		3,023	3,023			
100133651	MEMPHIS	TN		10/23/2023		2,782		(16)			(16)		2,766	2,766			
100133652	AUSTIN	TX		10/23/2023		13,909		190			190		14,099	14,099			
100133653	BLUE SPRINGS	MO		10/23/2023		2,603		23			23		2,626	2,626			
100133654	GEORGETOWN	TX		10/23/2023		2,891		18			18		2,909	2,909			
100133656	SMYRNA	TN		10/23/2023		19,912		344			344		20,256	20,256			
100133657	CHARLOTTE	NC		10/23/2023		2,782		(16)			(16)		2,766	2,766			
100133658	ORLANDO	FL		10/23/2023		2,772		(11)			(11)		2,761	2,761			
100133659	ORLANDO	FL		10/23/2023		2,627		(7)			(7)		2,620	2,620			
100133660	MONROE	NC		10/23/2023		2,607		23			23		2,630	2,630			
100133662	CHARLOTTE	NC		10/23/2023		2,801		(6)			(6)		2,795	2,795			
100133663	KILL DEVIL HILLS	NC		10/23/2023		4,349		(28)			(28)		4,321	4,321			
100133665	MONROE	NC		10/23/2023		2,748		31			31		2,779	2,779			
100133666	DURHAM	NC		10/23/2023		7,547		175			175		7,722	7,722			
100133667	CHARLOTTE	NC		10/23/2023		7,548		10			10		7,558	7,558			
100133669	MONROE	NC		10/23/2023		2,459		44			44		2,503	2,503			
100133670	GAINESVILLE	GA		10/23/2023		2,842		24			24		2,866	2,866			
100133671	PARLIN	NJ		10/23/2023		2,500		(10)			(10)		2,490	2,490			
100133672	JUSTIN	TX		10/23/2023		3,621		2			2		3,623	3,623			
100133673	LAS VEGAS	NV		10/23/2023		3,231		(12)			(12)		3,219	3,219			
100133674	MONROE	NC		10/23/2023		2,390		39			39		2,429	2,429			
100133675	COLORADO SPRINGS	CO		10/23/2023		5,275		(53)			(53)		5,222	5,222			
100133677	SPRING	TX		10/23/2023		5,069		254			254		5,323	5,323			
100133678	MIAMI	FL		10/23/2023		68,791		(1,114)	13		(1,127)		67,664	67,554		(110)	(110)
100133679	HUTTO	TX		10/23/2023		2,515		32			32		2,547	2,547			
100133680	PFLUGERVILLE	TX		10/23/2023		3,299		245			245		3,544	3,544			
100133681	BELMONT	NC		10/23/2023		3,940		(17)			(17)		3,923	3,923			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133683	TUALATIN	OR		10/23/2023		4,807		(17)			(17)		4,790	4,790			
100133685	BOONE	NC		10/23/2023		2,271		9			9		2,280	2,280			
100133686	KISSIMMEE	FL		10/23/2023		905		14			14		919	919			
100133687	VERO BEACH	FL		10/23/2023		2,575		(10)			(10)		2,565	2,565			
100133688	WHITE PLAINS	GA		10/23/2023		5,669		(31)			(31)		5,638	5,638			
100133689	CARTERSVILLE	GA		10/23/2023		2,431		40			40		2,471	2,471			
100133690	VIRGINIA BEACH	VA		10/23/2023		2,754		(5)			(5)		2,749	2,749			
100133691	BATON ROUGE	LA		10/23/2023		5,672		(40)			(40)		5,632	5,632			
100133692	GULFPORT	FL		10/23/2023		2,398		(17)			(17)		2,381	2,381			
100133693	LAS VEGAS	NV		10/23/2023		3,600		41			41		3,641	3,641			
100133694	TIGARD	OR		10/23/2023		3,959		30			30		3,989	3,989			
100133695	AUSTIN	TX		10/23/2023		5,221		(18)			(18)		5,203	5,203			
100133696	DACULA	GA		10/23/2023		14,310		(4)			(4)		14,306	14,306			
100133697	BUDA	TX		10/23/2023		2,819		(10)			(10)		2,809	2,809			
100133698	COATESVILLE	PA		10/23/2023		2,912		21			21		2,933	2,933			
100133699	WINTER GARDEN	FL		10/23/2023		5,184		17			17		5,201	5,201			
100133700	WILMINGTON	NC		10/23/2023		86,163		4,094	15		4,079		90,242	90,054		(188)	(188)
100133701	ROCKLEDGE	FL		10/23/2023		6,791		597			597		7,388	7,388			
100133703	PUYALLUP	WA		10/23/2023		5,127		71			71		5,198	5,198			
100133704	HENDERSON	NV		10/23/2023		3,775		177			177		3,952	3,952			
100133705	FORT WORTH	TX		10/23/2023		3,340		218			218		3,558	3,558			
100133706	POOLER	GA		10/23/2023		3,908		249			249		4,157	4,157			
100133707	MURFREESBORO	TN		10/23/2023		4,232		258			258		4,490	4,490			
100133708	NORTH PORT	FL		10/23/2023		2,655		167			167		2,822	2,760		(62)	(62)
100133709	MADERA	CA		10/23/2023		3,955		241			241		4,196	4,196			
100133710	PORT ORCHARD	WA		10/23/2023		4,518		93			93		4,611	4,611			
100133712	PORT SAINT JOE	FL		10/23/2023		4,720		91			91		4,811	4,811			
100133713	ROSEVILLE	CA		10/23/2023		4,164		184			184		4,348	4,348			
100133714	FREDERICK	MD		10/23/2023		4,096		257			257		4,353	4,353			
100133715	ROSHARON	TX		10/23/2023		2,904		219			219		3,123	3,123			
100133716	DURHAM	NC		10/23/2023		3,514		177			177		3,691	3,691			
100133718	LEHI	UT		10/23/2023		3,818		91			91		3,909	3,909			
100133719	GARDEN VALLEY	ID		10/23/2023		2,963		25			25		2,988	2,988			
100133720	SANDIA PARK	NM		10/23/2023		10,682		(103)			(103)		10,579	10,579			
100133721	ROSHARON	TX		10/23/2023		8,223		423			423		8,646	8,646			
100133722	LOGANVILLE	GA		10/23/2023		3,377		31			31		3,408	3,408			
100133723	SHELBYVILLE	KY		10/23/2023		3,227		44			44		3,271	3,271			
100133724	MADISON	AL		10/23/2023		3,166		235			235		3,401	3,401			
100133725	LOGANVILLE	GA		10/23/2023		3,904		133			133		4,037	4,037			
100133726	PEACHTREE CITY	GA		10/23/2023		2,299		2			2		2,301	2,301			
100133727	TUCSON	AZ		10/23/2023		4,440		391			391		4,831	4,831			
100133728	ELK GROVE	CA		10/23/2023		4,735		223			223		4,958	4,958			
100133729	PIPERSVILLE	PA		10/23/2023		6,568		556			556		7,124	7,124			
100133730	DAVENPORT	FL		10/23/2023		4,241		238			238		4,479	4,479			
100133732	HUTTO	TX		10/23/2023		4,423		307			307		4,730	4,730			
100133733	LAS VEGAS	NV		10/23/2023		3,870		218			218		4,088	4,088			
100133734	PHOENIX	AZ		10/23/2023		4,800		227			227		5,027	5,027			
100133736	GILBERT	AZ		10/23/2023		3,889		38			38		3,927	3,927			
100133737	PANAMA CITY BEACH	FL		10/23/2023		5,364		32			32		5,396	5,396			
100133738	LAS VEGAS	NV		10/23/2023		3,891		216			216		4,107	4,107			
100133741	HANOVER	MD		10/23/2023		2,331		(29)			(29)		2,302	2,302			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133746	LEANDER	TX		10/23/2023		6,611		12			12		6,623	6,623			
100133747	RALEIGH	NC		10/23/2023		2,348		(26)			(26)		2,322	2,322			
100133748	HICKORY	NC		10/23/2023		4,265		79			79		4,344	4,344			
100133749	NEW BRITAIN	PA		10/23/2023		3,867		21			21		3,888	3,888			
100133750	BEND	OR		10/23/2023		5,338		44			44		5,382	5,382			
100133753	JACKSONVILLE	FL		10/23/2023		3,049		18			18		3,067	3,067			
100133755	STONE MOUNTAIN	GA		10/23/2023		2,384		(10)			(10)		2,374	2,374			
100133757	PITTSBORO	NC		10/23/2023		3,354		(51)			(51)		3,303	3,303			
100133758	RENO	NV		10/23/2023		4,598		(58)			(58)		4,540	4,540			
100133759	WILDWOOD	NJ		10/23/2023		4,259		(6)			(6)		4,253	4,253			
100133760	NEW ORLEANS	LA		10/23/2023		2,685		(16)			(16)		2,669	2,669			
100133762	NAVARRE	FL		10/23/2023		2,859		(24)			(24)		2,835	2,835			
100133764	IRVING	TX		10/20/2023		1,572		(2)			(2)		1,570	1,570			
100133765	FLOWER MOUND	TX		10/20/2023		4,396		(74)			(74)		4,322	4,322			
100133766	SCOTTSDALE	AZ		10/20/2023		7,360		26			26		7,386	7,386			
100133767	MENIFEE	CA		10/20/2023		2,024		(3)			(3)		2,021	2,021			
100133770	ESCONDIDO	CA		10/20/2023		2,004		(15)			(15)		1,989	1,989			
100133771	GUERNEVILLE	CA		10/20/2023		790		(4)			(4)		786	786			
100133772	BLUE ISLAND	IL		10/20/2023		2,401		(25)			(25)		2,376	2,376			
100133777	DUNDALK	MD		10/20/2023		1,205		(32)			(32)		1,173	1,173			
100133780	NEWBERG	OR		10/20/2023		6,642		(58)			(58)		6,584	6,584			
100133782	OAKLAND	CA		10/20/2023		9,438		(13)			(13)		9,425	9,425			
100133783	WORCESTER	MA		10/20/2023		4,558		(9)			(9)		4,549	4,549			
100133784	MAPLETON	UT		10/20/2023		10,492		75			75		10,567	10,567			
100133786	SPRING	TX		10/20/2023		2,372		(75)			(75)		2,297	2,297			
100133787	TITUSVILLE	FL		10/20/2023		1,164		(61)			(61)		1,103	1,103			
100133789	YUKON	OK		10/20/2023		1,891		(22)			(22)		1,869	1,869			
100133790	NEW BRUNSWICK	NJ		10/20/2023		3,249		30			30		3,279	3,279			
100133791	TAMPA	FL		10/20/2023		2,932		(165)			(165)		2,767	2,767			
100133792	SANTEE	CA		10/20/2023		3,259		(98)			(98)		3,161	3,161			
100133794	TAMPA	FL		10/20/2023		1,326		(45)			(45)		1,281	1,281			
100133796	BEAUMONT	CA		10/20/2023		3,141		(25)			(25)		3,116	3,116			
100133797	MOLALLA	OR		10/20/2023		2,859		(113)			(113)		2,746	2,746			
100133798	KISSIMMEE	FL		10/20/2023		7,796		78			78		7,874	7,874			
100133800	EDMOND	OK		10/20/2023		4,876		11			11		4,887	4,887			
100133801	SPRING	TX		10/20/2023		2,546		(77)			(77)		2,469	2,469			
100133802	TAMPA	FL		10/20/2023		415		(13)			(13)		402	402			
100133803	SPRING	TX		10/20/2023		2,681		(59)			(59)		2,622	2,622			
100133804	WATERBURY	CT		10/20/2023		1,747		(64)			(64)		1,683	1,683			
100133805	PLANO	TX		10/20/2023		4,425		(50)			(50)		4,375	4,375			
100133807	HUNTINGTON BEACH	CA		10/20/2023		20,755		(528)			(528)		20,227	20,227			
100133808	OKLAHOMA CITY	OK		10/20/2023		1,317		(85)			(85)		1,232	1,232			
100133810	BALTIMORE	MD		10/20/2023		2,583		(65)			(65)		2,518	2,518			
100133812	TULSA	OK		10/20/2023		1,165		(59)			(59)		1,106	1,106			
100133813	OCALA	FL		10/20/2023		1,841		(50)			(50)		1,791	1,791			
100133814	AVONDALE	AZ		10/20/2023		2,428		(8)			(8)		2,420	2,420			
100133816	BAKERSFIELD	CA		10/20/2023		2,014		(18)			(18)		1,996	1,996			
100133817	OAKLAND	CA		10/20/2023		19,609		(714)			(714)		18,895	18,895			
100133818	EUREKA	MT		10/20/2023		1,718		(42)			(42)		1,676	1,676			
100133819	WATERBURY	CT		10/20/2023		1,608		(70)			(70)		1,538	1,538			
100133821	LAKELAND	FL		10/20/2023		2,105		(30)			(30)		2,075	2,075			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133822	POINCIANA	FL		10/20/2023		1,520		(11)			(11)		1,509	1,509			
100133825	TOLLESON	AZ		10/20/2023		2,449		(16)			(16)		2,433	2,433			
100133826	RACINE	WI		10/20/2023		1,680		(70)			(70)		1,610	1,610			
100133827	MIDDLE RIVER	MD		10/20/2023		5,906		(130)			(130)		5,776	5,776			
100133828	SOUTH GATE	CA		10/20/2023		5,058		(170)			(170)		4,888	4,888			
100133829	GROVELAND	MA		10/20/2023		5,431		(57)			(57)		5,374	5,374			
100133830	PHOENIX	AZ		10/20/2023		2,060		(52)			(52)		2,008	2,008			
100133831	CALEXICO	CA		10/20/2023		2,763		(81)			(81)		2,682	2,682			
100133832	LAS VEGAS	NV		10/20/2023		3,179		(49)			(49)		3,130	3,130			
100133833	GLENBURN	ME		10/20/2023		1,479		(6)			(6)		1,473	1,473			
100133835	DALLAS	TX		10/20/2023		2,070		1			1		2,071	2,071			
100133838	BAKERSFIELD	CA		10/20/2023		9,231		27			27		9,258	9,258			
100133839	ZAVALLA	TX		10/20/2023		20,687		(2,137)			(2,137)		18,550	18,550			
100133842	OWINGS MILLS	MD		10/20/2023		6,184		(95)			(95)		6,089	6,089			
100133843	ELKRIDGE	MD		10/20/2023		9,870		(140)			(140)		9,730	9,730			
100133844	MOUNTAIN HOUSE	CA		10/20/2023		22,453		(83)			(83)		22,370	22,370			
100133845	GRAND PRAIRIE	TX		10/20/2023		1,712		(15)			(15)		1,697	1,697			
100133846	HAYWARD	CA		10/20/2023		4,489		(87)			(87)		4,402	4,402			
100133848	MYRTLE BEACH	SC		10/20/2023		7,148		61			61		7,209	7,209			
100133849	COLUMBIA	PA		10/20/2023		1,084		(38)			(38)		1,046	1,046			
100133850	CENTER CONWAY	NH		10/20/2023		2,555		(42)			(42)		2,513	2,513			
100133852	WAXHAW	NC		10/20/2023		2,564		(82)			(82)		2,482	2,482			
100133854	CHINO HILLS	CA		10/20/2023		26,573		(599)			(599)		25,974	25,974			
100133855	RIALTO	CA		10/20/2023		3,500		(5)			(5)		3,495	3,495			
100133856	LIBERTY HILL	TX		10/20/2023		2,081		(82)			(82)		1,999	1,999			
100133857	NORFOLK	MA		10/20/2023		8,916		(54)			(54)		8,862	8,862			
100133858	MACOMB	MI		10/20/2023		1,662		(11)			(11)		1,651	1,651			
100133859	CANYON COUNTRY	CA		10/20/2023		4,304		(27)			(27)		4,277	4,277			
100133860	LAS VEGAS	NV		10/20/2023		101,709		1,268			1,268		102,977	102,977			
100133861	MADERA	CA		10/20/2023		3,207		2			2		3,209	3,209			
100133863	PALMDALE	CA		10/20/2023		1,806		(36)			(36)		1,770	1,770			
100133864	SPRING VALLEY	CA		10/20/2023		5,203		3			3		5,206	5,206			
100133865	UPLAND	CA		10/20/2023		66,669		131			131		66,800	66,800			
100133873	POMPANO BEACH	FL		10/24/2023		4,366		(96)			(96)		4,270	4,270			
100133874	TAMPA	FL		10/24/2023		1,863		(29)			(29)		1,834	1,834			
100133875	ARLINGTON	VA		10/24/2023		4,471		(52)			(52)		4,419	4,419			
100133880	LEAGUE CITY	TX		10/24/2023		779		(14)			(14)		765	765			
100133881	HALTOM CITY	TX		10/24/2023		2,519		(18)			(18)		2,501	2,501			
100133882	NORTH MIAMI BEACH	FL		10/24/2023		3,157		(92)			(92)		3,065	3,065			
100133883	HIALEAH	FL		10/24/2023		8,772		(164)			(164)		8,608	8,608			
100133885	COCKEYSVILLE	MD		11/29/2023		16,169		(8)			(8)		16,161	16,161			
100133886	EWA BEACH	HI		11/29/2023		5,947		(60)			(60)		5,887	5,887			
100133887	NILES	IL		11/29/2023		62,626		(101)			(101)		62,525	62,525			
100133888	LAS VEGAS	NV		11/29/2023		8,877		(13)			(13)		8,864	8,864			
100133889	SAINT CHARLES	MO		11/29/2023		961		(39)			(39)		922	922			
100133890	SURPRISE	AZ		11/29/2023		2,105		56			56		2,161	2,161			
100133891	CHULA VISTA	CA		11/29/2023		7,180		217			217		7,397	7,397			
100133895	CIBOLO	TX		11/29/2023		3,921		(11)			(11)		3,910	3,910			
100133896	SANTA ROSA	CA		11/29/2023		4,146		(13)			(13)		4,133	4,133			
100133900	PHILADELPHIA	PA		11/29/2023		42,905		996			996		43,901	43,901			
100133901	DETROIT	MI		11/29/2023		1,324		63			63		1,387	1,387			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133902	OXNARD	CA		11/29/2023		3,852		39			39		3,891	3,891			
100133904	CALABASAS	CA		11/29/2023		16,644		(188)			(188)		16,456	16,456			
100133909	ROCKY HILL	CT		11/29/2023		1,942		43			43		1,985	1,985			
100133910	ANTIOCH	CA		11/29/2023		4,228		(41)			(41)		4,187	4,187			
100133911	TAMPA	FL		11/29/2023		2,090		43			43		2,133	2,133			
100133912	LOS ANGELES (SHERMAN OAKS AREA	CA		11/29/2023		10,192		(106)			(106)		10,086	10,086			
100133915	BAYTOWN	TX		11/29/2023		897		(33)			(33)		864	864			
100133918	ALBRIGHTSVILLE	PA		10/25/2023		3,418		(78)			(78)		3,340	3,340			
100133919	SAN FRANCISCO	CA		10/25/2023		82,864		(1,000)			(1,000)		81,864	81,864			
100133920	KYBURZ	CA		10/25/2023		3,031		(22)			(22)		3,009	3,009			
100133921	NASHVILLE	TN		10/25/2023		3,737		51			51		3,788	3,788			
100133931	LANSDALE	PA		10/25/2023		5,698		(62)			(62)		5,636	5,636			
100133934	WEBSTER	MA		10/25/2023		1,282		(30)			(30)		1,252	1,252			
100133935	COLLINGDALE	PA		10/25/2023		1,781		(60)			(60)		1,721	1,721			
100133936	GOLDSBORO	NC		10/25/2023		2,958		(56)			(56)		2,902	2,902			
100133937	CINCINNATI	OH		10/25/2023		1,618		(49)			(49)		1,569	1,569			
100133938	TRENTON	NJ		10/25/2023		1,293		(28)			(28)		1,265	1,265			
100133939	ANDERSON	SC		10/25/2023		651		(21)			(21)		630	630			
100133943	HARTFORD	CT		10/25/2023		2,971		(57)			(57)		2,914	2,914			
100133944	BALTIMORE	MD		10/25/2023		2,139		(49)			(49)		2,090	2,090			
100133945	PLEASANTVILLE	NJ		10/25/2023		1,028		(40)			(40)		988	988			
100133947	ALLENTOWN	PA		10/25/2023		1,323		(44)			(44)		1,279	1,279			
100133948	CHICAGO	IL		10/25/2023		908		(27)			(27)		881	881			
100133949	FAYETTEVILLE	NC		10/25/2023		1,202		(49)			(49)		1,153	1,153			
100133950	NANUET	NY		10/25/2023		2,789		(107)			(107)		2,682	2,682			
100133951	DETROIT	MI		10/25/2023		3,516		(139)			(139)		3,377	3,377			
100133952	NANUET	NY		10/25/2023		3,521		(101)			(101)		3,420	3,420			
100133953	HARRIMAN	NY		10/25/2023		(6,892)		(115)	(59)		(56)		(6,948)	2,031		8,979	8,979
100133954	MILWAUKEE	WI		10/25/2023		1,140		(28)			(28)		1,112	1,112			
100133955	BALTIMORE	MD		10/25/2023		960		(25)			(25)		935	935			
100133956	PHILADELPHIA	PA		10/25/2023		1,933		(56)			(56)		1,877	1,877			
100133957	CHICAGO	IL		10/25/2023		1,115		(31)			(31)		1,084	1,084			
100133959	WATERBURY	CT		10/25/2023		2,592		(64)			(64)		2,528	2,528			
100133960	WATERBURY	CT		10/25/2023		2,634		(60)			(60)		2,574	2,574			
100133962	MINERSVILLE	PA		10/25/2023		731		(20)			(20)		711	711			
100133963	INDIANAPOLIS	IN		10/25/2023		1,134		(21)			(21)		1,113	1,113			
100133964	TRENTON	NJ		10/25/2023		1,585		(52)			(52)		1,533	1,533			
100133965	TRENTON	NJ		10/25/2023		2,034		(57)			(57)		1,977	1,977			
100133966	BALTIMORE	MD		10/25/2023		700		(11)			(11)		689	689			
100133967	CLEVELAND	OH		10/25/2023		730		(18)			(18)		712	712			
100133968	LIBERTY	NY		10/25/2023		1,278		(38)			(38)		1,240	1,240			
100133969	MIDDLETOWN	NY		10/25/2023		1,079		(20)			(20)		1,059	1,059			
100133970	KANSAS CITY	MO		10/25/2023		1,464		(46)			(46)		1,418	1,418			
100133971	PAULSBORO	NJ		10/25/2023		(8,371)		(97)	(56)		(41)		(8,412)	890		9,303	9,303
100133972	NORMAN	OK		10/25/2023		1,040		(26)			(26)		1,014	1,014			
100133974	MCHENRY	IL		10/25/2023		1,516		(26)			(26)		1,490	1,490			
100133975	NAUGATUCK	CT		10/25/2023		2,121		(59)			(59)		2,062	2,062			
100133977	LOUISVILLE	KY		10/25/2023		4,819		(87)			(87)		4,732	4,732			
100133979	CHICAGO	IL		10/25/2023		1,865		(39)			(39)		1,826	1,826			
100133981	CHICAGO	IL		10/25/2023		1,671		(38)			(38)		1,633	1,633			
100133982	CHICAGO	IL		10/25/2023		1,909		(36)			(36)		1,873	1,873			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133983	KINGSTON BOROUGH	PA		10/25/2023		1,794		(54)			(54)		1,740	1,740			
100133986	SOUTH FALLSBURG	NY		10/25/2023		465		(9)			(9)		456	456			
100133987	BUFFALO	NY		10/25/2023		875		(21)			(21)		854	854			
100133989	TAMPA	FL		10/25/2023		3,653		(37)			(37)		3,616	3,616			
100133990	BUFFALO	NY		10/25/2023		1,218		(30)			(30)		1,188	1,188			
100133992	BINGHAMTON	NY		10/25/2023		1,200		(31)			(31)		1,169	1,169			
100133993	SOUTH HOLLAND	IL		10/25/2023		2,030		(49)			(49)		1,981	1,981			
100133994	AMBRIDGE	PA		10/25/2023		948		(14)			(14)		934	934			
100133997	CLEVELAND	OH		10/25/2023		471		(8)			(8)		463	463			
100133998	YONKERS	NY		10/25/2023		6,426		(100)			(100)		6,326	6,326			
100133999	SOUTHBURY	CT		10/25/2023		1,307		(44)			(44)		1,263	1,263			
100134000	POMPANO BEACH	FL		10/25/2023		1,356		(26)			(26)		1,330	1,330			
100134002	BETHLEHEM	PA		10/25/2023		1,131		(37)			(37)		1,094	1,094			
100134005	KANSAS CITY	MO		10/25/2023		1,975		(51)			(51)		1,924	1,924			
100134006	CHICAGO	IL		10/25/2023		876		(31)			(31)		845	845			
100134007	CLARKSVILLE	TN		10/25/2023		1,618		(30)			(30)		1,588	1,588			
100134008	AMARILLO	TX		10/25/2023		903		(25)			(25)		878	878			
100134011	BALTIMORE	MD		10/25/2023		1,211		(32)			(32)		1,179	1,179			
100134013	HEMPSTEAD	NY		10/25/2023		4,555		(37)			(37)		4,518	4,518			
100134015	CLEVELAND	OH		10/25/2023		1,348		(37)			(37)		1,311	1,311			
100134017	PHILADELPHIA	PA		10/25/2023		2,424		(64)			(64)		2,360	2,360			
100134019	CAROL STREAM	IL		10/25/2023		3,844		(72)			(72)		3,772	3,772			
100134020	TRENTON	NJ		10/25/2023		1,704		(17)			(17)		1,687	1,687			
100134021	EUCLID	OH		10/25/2023		760		(21)			(21)		739	739			
100134023	KANSAS CITY	MO		10/25/2023		1,379		(23)			(23)		1,356	1,356			
100134024	LIBERTY	NY		10/25/2023		3,363		(156)			(156)		3,207	3,207			
100134026	TRENTON	NJ		10/25/2023		1,276		(42)			(42)		1,234	1,234			
100134027	MISHAWAKA	IN		10/25/2023		1,027		(20)			(20)		1,007	1,007			
100134028	DETROIT	MI		10/25/2023		904		(24)			(24)		880	880			
100134030	JAMAICA	NY		10/25/2023		8,321		(184)			(184)		8,137	8,137			
100134031	MILWAUKEE	WI		10/25/2023		1,157		(26)			(26)		1,131	1,131			
100134032	SOUTH BEND	IN		10/25/2023		230		(5)			(5)		225	225			
100134033	LIBERTY	NY		10/25/2023		1,960		(80)			(80)		1,880	1,880			
100134034	ENTERPRISE	AL		10/25/2023		909		(28)			(28)		881	881			
100134035	ATLANTIC CITY	NJ		10/25/2023		1,496		(33)			(33)		1,463	1,463			
100134036	DANVILLE	VA		10/25/2023		103,709		(2,608)			(2,608)		101,101	101,101			
100134037	EAST CHICAGO	IN		10/25/2023		1,673		(38)			(38)		1,635	1,635			
100134038	SPRING VALLEY	NY		10/25/2023		5,840		(108)			(108)		5,732	5,732			
100134039	JACKSON	TN		10/25/2023		1,072		(35)			(35)		1,037	1,037			
100134041	HIGHLAND MILLS	NY		10/25/2023		2,372		(75)			(75)		2,297	2,297			
100134042	SOUTH MILWAUKEE	WI		10/25/2023		1,214		(30)			(30)		1,184	1,184			
100134043	YONKERS	NY		10/25/2023		(26,272)		(182)	(53)		(129)		(26,401)	4,767		31,168	31,168
100134044	TRENTON	NJ		10/25/2023		2,557		(68)			(68)		2,489	2,489			
100134049	NEW WINDSOR	NY		10/25/2023		1,711		(56)			(56)		1,655	1,655			
100134051	ABSECON	NJ		10/25/2023		2,427		(70)			(70)		2,357	2,357			
100134052	MILWAUKEE	WI		10/25/2023		1,334		(46)			(46)		1,288	1,288			
100134053	LUFKIN	TX		10/25/2023		1,385		(34)			(34)		1,351	1,351			
100134054	LAKE VILLA	IL		10/25/2023		1,656		(41)			(41)		1,615	1,615			
100134055	ODESSA	TX		10/25/2023		(4,212)		(21)	(11)		(10)		(4,222)	1,001		5,223	5,223
100134056	ELIZABETH	NJ		10/25/2023		4,252		(106)			(106)		4,146	4,146			
100134057	LUFKIN	TX		10/25/2023		965		(24)			(24)		941	941			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134058	HUDSON	NY		10/25/2023		1,973		(24)			(24)		1,949	1,949			
100134059	RINGWOOD	NJ		10/25/2023		1,959		(35)			(35)		1,924	1,924			
100134060	BROOKLYN	NY		10/25/2023		4,097		(66)			(66)		4,031	4,031			
100134061	DERBY	CT		10/25/2023		1,881		(57)			(57)		1,824	1,824			
100134062	SANTA CLARITA	CA		10/27/2023		2,395		(52)			(52)		2,343	2,343			
100134065	FOUNTAIN VALLEY	CA		10/27/2023		25,336		(486)			(486)		24,850	24,850			
100134067	LAWRENCEVILLE	GA		10/27/2023		8,006		(135)			(135)		7,871	7,871			
100134068	MIAMI	FL		10/27/2023		6,772		(25)			(25)		6,747	6,747			
100134070	ANAHEIM	CA		10/27/2023		4,662		(90)			(90)		4,572	4,572			
100134071	DALLAS	TX		10/27/2023		44,830		(593)			(593)		44,237	44,237			
100134072	COHUTTA	GA		10/27/2023		1,854		(23)			(23)		1,831	1,831			
100134075	PINECREST	FL		10/27/2023		23,326		(170)			(170)		23,156	23,156			
100134076	HANFORD	CA		10/27/2023		3,291		(51)			(51)		3,240	3,240			
100134077	PHOENIX	AZ		10/27/2023		6,552		(180)			(180)		6,372	6,372			
100134080	HOUSTON	TX		12/08/2023		1,291		34			34		1,325	1,325			
100134095	LAS VEGAS	NV		12/08/2023		2,459		25			25		2,484	2,484			
100134096	SHASTA LAKE	CA		12/08/2023		1,814		(49)			(49)		1,765	1,765			
100134098	SHASTA LAKE	CA		12/08/2023		1,833		(76)			(76)		1,757	1,757			
100134106	HOMESTEAD	FL		12/08/2023		13,348		(30)			(30)		13,318	13,318			
100134113	NORTH CHESTERFIELD	VA		12/08/2023		1,994		42			42		2,036	2,036			
100134115	COLLEYVILLE	TX		12/08/2023		19,792		271			271		20,063	20,063			
100134141	CITRUS HEIGHTS	CA		12/08/2023		1,127		(15)			(15)		1,112	1,112			
100134168	BOCA RATON	FL		12/08/2023		1,330		(65)			(65)		1,265	1,265			
100134170	WEST COVINA	CA		12/08/2023		5,553		(76)			(76)		5,477	5,477			
100134172	RENO	NV		12/08/2023		7,915		(270)			(270)		7,645	7,645			
100134189	GOODYEAR	AZ		12/08/2023		1,998		28			28		2,026	2,026			
100134251	UNITED KINGDOM	GBR		10/26/2023		(1,193)							(1,193)	88	(58)	1,339	1,281
100134252	UNITED KINGDOM	GBR		10/26/2023		21						(1)	20	142	122		122
100134254	NEW CARROLLTN	MD		10/27/2023		1,965		(35)			(35)		1,930	1,930			
100134255	BEVERLY HILLS	FL		10/27/2023		2,046		(29)			(29)		2,017	2,017			
100134256	FORKED RIVER	NJ		10/27/2023		1,812		(27)			(27)		1,785	1,785			
100134258	NORCROSS	GA		10/27/2023		9,314		(299)			(299)		9,015	9,015			
100134259	LAS VEGAS	NV		10/27/2023		19,340		548			548		19,888	19,888			
100134260	LEHIGH ACRES	FL		10/27/2023		2,727		(101)			(101)		2,626	2,626			
100134261	PENNSAUKEN	NJ		10/27/2023		1,534		19			19		1,553	1,553			
100134262	LOS ANGELES	CA		10/27/2023		10,138		(11)			(11)		10,127	10,127			
100134263	SILVER SPRING	MD		10/27/2023		1,070		(46)			(46)		1,024	1,024			
100134264	MARGATE	FL		10/27/2023		812		(29)			(29)		783	783			
100134266	ATLANTA	GA		10/27/2023		6,010		(18)			(18)		5,992	5,992			
100134268	PETERSBURG	VA		10/27/2023		1,182		(47)			(47)		1,135	1,135			
100134269	PATERSON	NJ		10/27/2023		1,911		(56)			(56)		1,855	1,855			
100134270	HAINES CITY	FL		10/27/2023		1,802		(48)			(48)		1,754	1,754			
100134271	MYRTLE BEACH	SC		10/27/2023		3,436		93			93		3,529	3,529			
100134272	PALMDALE	CA		10/27/2023		2,615		(74)			(74)		2,541	2,541			
100134273	ROSELLE	NJ		10/27/2023		4,852		(132)			(132)		4,720	4,720			
100134275	FULSHEAR	TX		10/27/2023		2,926		(61)			(61)		2,865	2,865			
100134276	MYRTLE BEACH	SC		10/27/2023		1,684		(96)			(96)		1,588	1,588			
100134280	MAPLE VALLEY	WA		10/27/2023		6,812		(47)			(47)		6,765	6,765			
100134282	BLAIRSTOWN	NJ		10/27/2023		8,620		111			111		8,731	8,731			
100134283	MEMPHIS	TN		10/27/2023		1,089		(65)			(65)		1,024	1,024			
100134284	AURORA	CO		10/27/2023		15,764		(375)			(375)		15,389	15,389			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134285	BEAVERCREEK	OH		10/27/2023		2,999		(13)			(13)		2,986	2,986			
100134286	MIAMI	FL		10/27/2023		3,166		(42)			(42)		3,124	3,124			
100134287	HARPER WOODS	MI		10/27/2023		828		(51)			(51)		777	777			
100134289	MIAMI	FL		10/27/2023		2,335		(114)			(114)		2,221	2,221			
100134290	CORNELIUS	OR		10/27/2023		15,532		295			295		15,827	15,827			
100134291	LAKE FOREST	CA		10/27/2023		3,255		(98)			(98)		3,157	3,157			
100134293	PEMBROKE PINES	FL		10/27/2023		5,804		(110)			(110)		5,694	5,694			
100134294	LEHIGH ACRES	FL		10/27/2023		2,680		(80)			(80)		2,600	2,600			
100134295	SPRING	TX		10/27/2023		977		(31)			(31)		946	946			
100134302	WARREN	NJ		10/27/2023		10,567		(26)			(26)		10,541	10,541			
100134303	KENNER	LA		10/27/2023		1,515		(190)			(190)		1,325	1,325			
100134306	MONTVERDE	FL		10/27/2023		2,604		(51)			(51)		2,553	2,553			
100134307	TUCSON	AZ		10/27/2023		2,179		(108)			(108)		2,071	2,071			
100134308	LOCKPORT	IL		10/27/2023		66,776		(935)			(935)		65,841	65,841			
100134309	LYNN	MA		10/27/2023		5,288		(18)			(18)		5,270	5,270			
100134311	CADDO MILLS	TX		10/27/2023		2,026		(101)			(101)		1,925	1,925			
100134312	LAKE WORTH	FL		10/27/2023		6,639		55			55		6,694	6,694			
100134313	ST. CLOUD	FL		10/27/2023		12,466		(346)			(346)		12,120	12,120			
100134316	OCALA	FL		10/27/2023		1,344		(20)			(20)		1,324	1,324			
100134317	OCALA	FL		10/27/2023		2,270		(34)			(34)		2,236	2,236			
100134319	HOUSTON	TX		10/27/2023		2,136		(108)			(108)		2,028	2,028			
100134322	SAN ANGELO	TX		10/27/2023		5,505		(315)			(315)		5,190	5,190			
100134323	COLUMBUS	GA		10/27/2023		1,041		(68)			(68)		973	973			
100134324	MIDDLETOWN	OH		10/27/2023		909		(40)			(40)		869	869			
100134327	SPOKANE VALLEY	WA		10/27/2023		2,894		(11)			(11)		2,883	2,883			
100134328	CHARLESTON	SC		10/27/2023		3,593		(299)			(299)		3,294	3,294			
100134330	GULF SHORES	AL		10/27/2023		1,701		(68)			(68)		1,633	1,633			
100134332	CLEVELAND	OH		10/27/2023		891		(49)			(49)		842	842			
100134335	WOODBURY	NY		10/27/2023		4,014		(78)			(78)		3,936	3,936			
100134337	LA PORTE	IN		10/27/2023		1,809		(86)			(86)		1,723	1,723			
100134339	DALLAS	TX		10/27/2023		5,495		(236)			(236)		5,259	5,259			
100134340	PANAMA CITY	FL		10/27/2023		1,090		(52)			(52)		1,038	1,038			
100134341	CITRUS HEIGHTS	CA		10/27/2023		5,725		(121)			(121)		5,604	5,604			
100134342	PHOENIX	AZ		10/27/2023		2,207		(90)			(90)		2,117	2,117			
100134343	MARTELLE	IA		10/27/2023		1,239		(58)			(58)		1,181	1,181			
100134345	JEFFERSON	GA		10/27/2023		3,574		18			18		3,592	3,592			
100134351	PEACHTREE COR	GA		10/27/2023		3,240		(62)			(62)		3,178	3,178			
100134353	CONOVER	NC		10/27/2023		2,883		(87)			(87)		2,796	2,796			
100134354	MODESTO	CA		10/27/2023		25,232		(1,215)			(1,215)		24,017	24,017			
100134355	PANAMA CITY BEACH	FL		10/27/2023		3,234		(1)			(1)		3,233	3,233			
100134356	PHILADELPHIA	PA		10/27/2023		25,510		(1,360)			(1,360)		24,150	24,150			
100134357	PLACENTIA	CA		10/27/2023		9,086		(143)			(143)		8,943	8,943			
100134359	LA MARQUE	TX		10/27/2023		1,366		(76)			(76)		1,290	1,290			
100134362	PHILADELPHIA	PA		10/27/2023		799		(53)			(53)		746	746			
100134363	CORAL SPRINGS	FL		10/27/2023		5,066		(56)			(56)		5,010	5,010			
100134365	BROKEN ARROW	OK		10/27/2023		6,662		(125)			(125)		6,537	6,537			
100134372	BEAUMONT	TX		10/27/2023		40,354		(866)			(866)		39,488	39,488			
100134373	HOLLISTER	CA		10/27/2023		6,352		5			5		6,357	6,357			
100134375	COLUMBUS	OH		10/27/2023		2,550		(20)			(20)		2,530	2,530			
100134377	PALM BEACH GARDENS	FL		10/27/2023		10,766		(322)			(322)		10,444	10,444			
100134378	GREENACRES	FL		10/27/2023		2,872		(4)			(4)		2,868	2,868			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134379	COLLEGE STATION	TX		10/27/2023		5,607		257			257		5,864	5,864			
100134380	LOS ANGELES	CA		10/27/2023		13,983		369			369		14,352	14,352			
100134381	SAN DIEGO	CA		10/27/2023		23,630		(334)			(334)		23,296	23,296			
100134385	THOUSAND OAKS	CA		10/27/2023		12,329		(166)			(166)		12,163	12,163			
100134386	BOISE	ID		10/27/2023		4,088		(89)			(89)		3,999	3,999			
100134387	TEMPLE	NH		10/27/2023		3,006		(84)			(84)		2,922	2,922			
100134388	CLIFTON	NJ		10/27/2023		1,605		(6)			(6)		1,599	1,599			
100134389	PHOENIX	AZ		10/27/2023		3,499		(62)			(62)		3,437	3,437			
100134390	WELLINGTON	FL		10/27/2023		4,438		40			40		4,478	4,478			
100134391	CHICAGO	IL		10/27/2023		2,222		(20)			(20)		2,202	2,202			
100134392	PATERSON	NJ		10/27/2023		2,766		52			52		2,818	2,818			
100134393	VALLEY SPGS	CA		10/27/2023		3,038		(37)			(37)		3,001	3,001			
100134394	NETHERLANDS	NLD		10/27/2023										654	654		654
100134395	NETHERLANDS	NLD		10/27/2023										281	281		281
100134396	NETHERLANDS	NLD		10/27/2023										262	262		262
100134397	NETHERLANDS	NLD		10/27/2023										2,901	2,901		2,901
100134398	NETHERLANDS	NLD		10/27/2023										3,089	3,089		3,089
100134399	NETHERLANDS	NLD		10/27/2023										411	411		411
100134400	NETHERLANDS	NLD		10/27/2023		27,535						561	28,096	30,235	2,138		2,138
100134401	NETHERLANDS	NLD		10/27/2023										1,588	1,588		1,588
100134402	NETHERLANDS	NLD		10/27/2023										5,581	5,581		5,581
100134403	NETHERLANDS	NLD		10/27/2023										478	478		478
100134404	NETHERLANDS	NLD		10/27/2023		41,428						844	42,272	46,439	4,167		4,167
100134405	NETHERLANDS	NLD		10/27/2023										1,475	1,475		1,475
100134406	NETHERLANDS	NLD		10/27/2023		10,357						211	10,568	11,852	1,284		1,284
100134407	NETHERLANDS	NLD		10/27/2023		15,660						319	15,979	17,502	1,523		1,523
100134408	NETHERLANDS	NLD		10/27/2023										301	301		301
100134410	NETHERLANDS	NLD		10/27/2023										1,455	1,455		1,455
100134411	NETHERLANDS	NLD		10/27/2023		7,186						146	7,332	7,887	555		555
100134412	NETHERLANDS	NLD		10/27/2023										282	282		282
100134413	NETHERLANDS	NLD		10/27/2023		42,464						865	43,329	47,804	4,475		4,475
100134414	NETHERLANDS	NLD		10/27/2023										422	422		422
100134415	NETHERLANDS	NLD		10/27/2023										1,878	1,878		1,878
100134416	NETHERLANDS	NLD		10/27/2023		10,535						215	10,750	11,556	806		806
100134417	NETHERLANDS	NLD		10/27/2023										3,023	3,023		3,023
100134418	NETHERLANDS	NLD		10/27/2023										1,239	1,239		1,239
100134422	NETHERLANDS	NLD		10/27/2023										326	326		326
100134423	NETHERLANDS	NLD		10/27/2023										238	238		238
100134424	NETHERLANDS	NLD		10/27/2023		29,921						610	30,531	33,800	3,269		3,269
100134425	NETHERLANDS	NLD		10/27/2023										408	408		408
100134426	NETHERLANDS	NLD		10/27/2023										397	397		397
100134427	NETHERLANDS	NLD		10/27/2023										791	791		791
100134428	NETHERLANDS	NLD		10/27/2023		944						19	963	1,052	89		89
100134431	ROWLETT	TX		10/30/2023		3,035		(6)			(6)		3,029	3,029			
100134433	PORT SAINT LUCIE	FL		10/30/2023		2,171		(47)			(47)		2,124	2,124			
100134436	PHILADELPHIA	PA		10/30/2023		636		(55)			(55)		581	581			
100134437	MERIDEN	CT		10/30/2023		1,724		(87)			(87)		1,637	1,637			
100134438	YONKERS	NY		10/30/2023		4,556		24			24		4,580	4,580			
100134440	LAKE PEEKSKILL	NY		10/30/2023		1,829		(49)			(49)		1,780	1,780			
100134441	OZONE PARK	NY		10/30/2023		10,513		(202)			(202)		10,311	10,311			
100134442	NEW YORK	NY		10/30/2023		4,609		(5)			(5)		4,604	4,604			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134443	PATERSON	NJ		10/30/2023		8,119		(34)			(34)		8,085	8,085			
100134447	BAYONNE	NJ		10/30/2023		5,220		(128)			(128)		5,092	5,092			
100134449	PLYMOUTH	PA		10/30/2023		1,570		(59)			(59)		1,511	1,511			
100134450	WILLIS	TX		10/30/2023		2,680		(155)			(155)		2,525	2,525			
100134451	CORTLANDT MANOR	NY		10/30/2023		4,227		58			58		4,285	4,285			
100134452	UPPER DARBY	PA		10/30/2023		936		(45)			(45)		891	891			
100134453	LEANDER	TX		10/30/2023		107,699		(2,226)			(2,226)		105,473	105,473			
100134455	PROVINCETOWN	MA		10/30/2023		3,397		(15)			(15)		3,382	3,382			
100134456	NORTH ARLINGTON	NJ		10/30/2023		4,247		(112)			(112)		4,135	4,135			
100134457	BROOKLYN	NY		10/30/2023		13,889		(163)			(163)		13,726	13,726			
100134459	BOERNE	TX		10/30/2023		12,465		98			98		12,563	12,563			
100134460	PEACHTREE CORNERS	GA		10/30/2023		3,475		(77)			(77)		3,398	3,398			
100134461	HALLANDALE BEACH	FL		10/30/2023		178,016		(9,070)			(9,070)		168,946	168,946			
100134464	SUNNYVALE	CA		10/30/2023		13,130		(276)			(276)		12,854	12,854			
100134465	OZONE PARK	NY		10/30/2023		7,245		(85)			(85)		7,160	7,160			
100134466	ATLANTA	GA		10/30/2023		2,184		(73)			(73)		2,111	2,111			
100134468	CINNAMINSON	NJ		10/30/2023		2,844		(19)			(19)		2,825	2,825			
100134469	FORESTPORT	NY		10/30/2023		958		(69)	(1)		(68)		890	1,074		184	184
100134470	REEDLEY	CA		10/30/2023		1,405		(32)			(32)		1,373	1,373			
100134472	FORESTBURGH	NY		10/30/2023		4,128		(43)			(43)		4,085	4,085			
100134473	LOGANVILLE	GA		10/30/2023		2,009		(62)			(62)		1,947	1,947			
100134474	FRESNO	CA		10/30/2023		1,669							1,669	1,669			
100134476	COLLIERVILLE	TN		10/30/2023		5,355		(121)			(121)		5,234	5,234			
100134477	PARKVILLE	MD		10/30/2023		2,422		(56)			(56)		2,366	2,366			
100134479	CAPE CORAL	FL		10/30/2023		2,098		(60)			(60)		2,038	2,038			
100134481	KENNER	LA		10/30/2023		2,660		3			3		2,663	2,663			
100134484	WEST MILFORD	NJ		10/30/2023		5,274		(209)			(209)		5,065	5,065			
100134488	HUMBLE	TX		10/30/2023		2,523		(6)			(6)		2,517	2,517			
100134489	RIVERSIDE	NJ		10/30/2023		1,814		(35)			(35)		1,779	1,779			
100134491	LEBANON	PA		10/30/2023		841		(54)			(54)		787	787			
100134492	HARRISBURG	PA		10/30/2023		1,257		(76)			(76)		1,181	1,181			
100134493	HIALEAH	FL		10/30/2023		3,203		(48)			(48)		3,155	3,155			
100134495	DAVENPORT	FL		10/30/2023		3,963		8			8		3,971	3,971			
100134496	FRONT ROYAL	VA		10/30/2023		6,469		(17)			(17)		6,452	6,452			
100134498	KENNESAW	GA		10/30/2023		6,170		(73)			(73)		6,097	6,097			
100134499	SHELTON	CT		10/30/2023		1,794		(29)			(29)		1,765	1,765			
100134500	LIGHTHOUSE POINT	FL		10/30/2023		6,247		(61)			(61)		6,186	6,186			
100134501	NAPLES	FL		10/30/2023		12,191		30			30		12,221	12,221			
100134504	HOLLYWOOD	FL		10/30/2023		8,276		(67)			(67)		8,209	8,209			
100134507	MEADOWLAKES	TX		10/30/2023		3,492		(57)			(57)		3,435	3,435			
100134508	WESTLAKE	FL		10/30/2023		7,967		34			34		8,001	8,001			
100134509	MORTON	PA		10/30/2023		2,989		(90)			(90)		2,899	2,899			
100134511	HEMPSTEAD	NY		10/30/2023		10,980		(8)			(8)		10,972	10,972			
100134514	BRANSON	MO		10/30/2023		1,130		(50)			(50)		1,080	1,080			
100134518	BRANSON	MO		10/30/2023		1,131		(51)			(51)		1,080	1,080			
100134520	EVERETT	WA		10/30/2023		3,723		(2)			(2)		3,721	3,721			
100134522	BOCA RATON	FL		10/30/2023		10,470		108			108		10,578	10,578			
100134523	ROSEDALE	NY		10/30/2023		5,257		(32)			(32)		5,225	5,225			
100134527	FORT WORTH	TX		10/30/2023		7,261		(204)			(204)		7,057	7,057			
100134532	BINGHAMTON	NY		10/30/2023		1,007		(65)			(65)		942	942			
100134533	SEVIERVILLE	TN		10/30/2023		11,564		(282)			(282)		11,282	11,282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134534	PALM COAST	FL		10/30/2023		2,966		(38)			(38)		2,928	2,928			
100134535	NORTH PORT	FL		10/30/2023		4,283		(27)			(27)		4,256	4,256			
100134538	RIO LINDA	CA		10/30/2023		5,291		(162)			(162)		5,129	5,129			
100134540	EAST ISLIP	NY		10/30/2023		3,540		(17)			(17)		3,523	3,523			
100134542	COLUMBUS	OH		10/30/2023		1,230		(78)			(78)		1,152	1,152			
100134548	POMPTON PLAINS	NJ		10/30/2023		9,109		(144)			(144)		8,965	8,965			
100134549	SAN BERNARDINO	CA		10/30/2023		2,310		(62)			(62)		2,248	2,248			
100134552	FREEPORT	NY		10/30/2023		2,981		(29)			(29)		2,952	2,952			
100134553	KEARNY	NJ		10/30/2023		3,201		(1)			(1)		3,200	3,200			
100134554	HUTCHINSON ISLAND	FL		10/30/2023		6,473		(174)			(174)		6,299	6,299			
100134555	LOS ANGELES	CA		10/30/2023		3,530		58			58		3,588	3,588			
100134556	VINELAND	NJ		10/30/2023		2,164		(120)			(120)		2,044	2,044			
100134558	BENNETTSVILLE	SC		10/30/2023		1,244		(51)			(51)		1,193	1,193			
100134559	MIAMI	FL		10/30/2023		4,372		(155)			(155)		4,217	4,217			
100134560	LANHAM	MD		10/30/2023		3,025		8			8		3,033	3,033			
100134562	WOODBRIDGE	VA		10/30/2023		2,075		14			14		2,089	2,089			
100134563	LEESBURG	VA		10/30/2023		28,451		(854)			(854)		27,597	27,597			
100134564	LAND O' LAKES	FL		10/30/2023		2,513		(50)			(50)		2,463	2,463			
100134565	INGLEWOOD	CA		10/30/2023		4,333		15			15		4,348	4,348			
100134566	TORRANCE	CA		10/30/2023		23,358		212			212		23,570	23,570			
100134568	BONAIRE	GA		10/30/2023		3,982		(91)			(91)		3,891	3,891			
100134569	SAINT LOUIS	MO		10/30/2023		22,188		(729)			(729)		21,459	21,459			
100134570	BRADENTON	FL		10/30/2023		2,290		(57)			(57)		2,233	2,233			
100134571	DAVISON	MI		10/30/2023		1,438		(19)			(19)		1,419	1,419			
100134572	MERIDIAN	ID		10/30/2023		2,773		(50)			(50)		2,723	2,723			
100134573	LAS VEGAS	NV		10/30/2023		2,406		(66)			(66)		2,340	2,340			
100134576	PANAMA CITY BEACH	FL		10/30/2023		2,397		(29)			(29)		2,368	2,368			
100134577	GALVESTON	TX		10/30/2023		1,215		(36)			(36)		1,179	1,179			
100134578	ANCHORAGE	AK		10/30/2023		3,544		(24)			(24)		3,520	3,520			
100134582	WASHINGTON	DC		10/30/2023		51,903		(998)			(998)		50,905	50,905			
100134585	AUSTIN	TX		10/30/2023		3,500		(71)			(71)		3,429	3,429			
100134589	PITTSBORO	NC		10/30/2023		8,546		(214)			(214)		8,332	8,332			
100134590	COOPER CITY	FL		10/30/2023		11,942		(229)			(229)		11,713	11,713			
100134616	BRADENTON	FL		10/30/2023		1,869		(28)			(28)		1,841	1,841			
100134617	JENSEN BEACH	FL		10/30/2023		2,590		(29)			(29)		2,561	2,561			
100134618	CORPUS CHRISTI	TX		10/30/2023		1,909		(28)			(28)		1,881	1,881			
100134619	COMMERCE CITY	CO		10/30/2023		3,964		(52)			(52)		3,912	3,912			
100134620	NORTH HALEDON	NJ		10/30/2023		106,975		(66)			(66)		106,909	106,909			
100134621	PEMBROKE PINES	FL		10/30/2023		1,245		(36)			(36)		1,209	1,209			
100134622	WESLEY CHAPEL	FL		10/30/2023		3,029		(31)			(31)		2,998	2,998			
100134624	CASSELBERRY	FL		10/30/2023		2,805		8			8		2,813	2,813			
100134628	PORT CHARLOTTE	FL		10/30/2023		1,560		(12)			(12)		1,548	1,548			
100134629	VAN NUYS	CA		10/30/2023		17,059		(104)			(104)		16,955	16,955			
100134632	FRIENDSWOOD	TX		10/30/2023		2,655		(95)			(95)		2,560	2,560			
100134634	ERIE	PA		10/30/2023		590		(19)			(19)		571	571			
100134636	MANSFIELD	TX		10/30/2023		2,581		(17)			(17)		2,564	2,564			
100134637	HOUSTON	TX		10/30/2023		2,516		(52)			(52)		2,464	2,464			
100134638	BEDFORD	TX		10/30/2023		2,362		7			7		2,369	2,369			
100134640	PHILADELPHIA	PA		10/30/2023		5,123		(20)			(20)		5,103	5,103			
100134642	AUBURNDALE	FL		10/30/2023		2,067		(60)			(60)		2,007	2,007			
100134643	DEARBORN	MI		10/30/2023		2,562		(5)			(5)		2,557	2,557			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134644	WINTER HAVEN	FL		10/30/2023		14,696		(75)			(75)		14,621	14,621			
100134645	GARDENA AREA CITY OF LOS ANGE	CA		10/30/2023		3,456		(32)			(32)		3,424	3,424			
100134648	MESQUITE	TX		10/30/2023		2,231		2			2		2,233	2,233			
100134650	CORAL SPRINGS	FL		10/30/2023		4,087		(5)			(5)		4,082	4,082			
100134651	PARK FOREST	IL		10/30/2023		781		(12)			(12)		769	769			
100134654	DULUTH	GA		10/30/2023		8,875		(186)			(186)		8,689	8,689			
100134656	MONROE	NJ		10/30/2023		2,405		(37)			(37)		2,368	2,368			
100134658	BRICK	NJ		10/30/2023		5,028		(88)			(88)		4,940	4,940			
100134659	PUYALLUP	WA		10/30/2023		4,650		(70)			(70)		4,580	4,580			
100134661	MARKHAM	IL		10/30/2023		48,779		(778)			(778)		48,001	48,001			
100134662	ATLANTA	GA		10/30/2023		2,105		(1)			(1)		2,104	2,104			
100134663	LAKEVILLE	PA		10/30/2023		2,440		(14)			(14)		2,426	2,426			
100134665	GLENDALE	CA		10/30/2023		14,365		(8)			(8)		14,357	14,357			
100134666	PASADENA	TX		10/30/2023		1,814		(64)			(64)		1,750	1,750			
100134667	LEHIGH ACRES	FL		10/30/2023		3,009		27			27		3,036	3,036			
100134668	UPPER DARBY	PA		10/30/2023		1,175		(9)			(9)		1,166	1,166			
100134670	TEMPLE	TX		10/30/2023		2,222		(73)			(73)		2,149	2,149			
100134671	SAN JOSE	CA		10/30/2023		104,788		362			362		105,150	105,150			
100134673	WILMINGTON	DE		10/30/2023		8,450		(41)			(41)		8,409	8,409			
100134675	PALM COAST	FL		10/30/2023		11,026		(37)			(37)		10,989	10,989			
100134676	PHILADELPHIA	PA		10/30/2023		838		(45)			(45)		793	793			
100134677	PLANTATION	FL		10/30/2023		1,572		(58)			(58)		1,514	1,514			
100134678	ONTARIO	OR		10/30/2023		1,521		(44)			(44)		1,477	1,477			
100134679	BALTIMORE	MD		10/30/2023		3,243		(139)			(139)		3,104	3,104			
100134682	KISSIMMEE	FL		10/30/2023		2,084		9			9		2,093	2,093			
100134683	SAN FRANCISCO	CA		10/30/2023		11,163		17			17		11,180	11,180			
100134684	VICTORVILLE	CA		10/30/2023		20,796		(431)			(431)		20,365	20,365			
100134685	OCALA	FL		10/30/2023		2,210		(18)			(18)		2,192	2,192			
100134686	COMPTON	CA		10/30/2023		2,443		(19)			(19)		2,424	2,424			
100134687	NEW HARTFORD	NY		10/30/2023		3,657		(87)			(87)		3,570	3,570			
100134688	MORENO VALLEY	CA		10/30/2023		5,746		(5)			(5)		5,741	5,741			
100134690	DEARBORN HEIGHTS	MI		10/30/2023		1,364		(31)			(31)		1,333	1,333			
100134691	CARTERSVILLE	GA		10/30/2023		1,942		(35)			(35)		1,907	1,907			
100134692	CARTERSVILLE	GA		10/30/2023		1,894		(34)			(34)		1,860	1,860			
100134693	REX	GA		10/30/2023		2,432		(3)			(3)		2,429	2,429			
100134694	MANOR	TX		10/30/2023		5,786		41			41		5,827	5,827			
100134695	YUBA CITY	CA		10/30/2023		3,736		24			24		3,760	3,760			
100134698	NORTHRIDGE AREA	CA		10/30/2023		7,099		(158)			(158)		6,941	6,941			
100134699	APPLE VALLEY	CA		10/30/2023		2,217		(6)			(6)		2,211	2,211			
100134703	BURBANK	IL		10/30/2023		159,785		765			765		160,550	160,550			
100134704	SOUTH BEND	IN		10/30/2023		852		(33)			(33)		819	819			
100134705	COLUMBIA	SC		10/30/2023		3,983		(146)			(146)		3,837	3,837			
100134707	DEARBORN	MI		10/30/2023		1,121		(47)			(47)		1,074	1,074			
100134710	TAMPA	FL		10/30/2023		1,961		3			3		1,964	1,964			
100134712	HOUSTON	TX		10/30/2023		2,840		(11)			(11)		2,829	2,829			
100134714	DORAL	FL		10/30/2023		2,289		(12)			(12)		2,277	2,277			
100134716	ALTAMONTE SPRINGS	FL		10/30/2023		4,236		(73)			(73)		4,163	4,163			
100134717	MESA	AZ		10/30/2023		3,671		9			9		3,680	3,680			
100134718	LAS VEGAS	NV		10/30/2023		2,724		(8)			(8)		2,716	2,716			
100134719	VAN NUYS AREA LOS ANGELES	CA		10/30/2023		5,405		(88)			(88)		5,317	5,317			
100134720	SAN JOSE	CA		10/30/2023		5,125		108			108		5,233	5,233			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134725	LEXINGTON	SC		10/30/2023		21,370		(101)			(101)		21,269	21,269			
100134726	CITY OF BURBANK	CA		10/30/2023		7,604		(322)			(322)		7,282	7,282			
100134727	JAMISON	PA		10/30/2023		45,252		57			57		45,309	45,309			
100134729	(NORTH HILLS AREA) LOS ANGELES	CA		10/30/2023		5,152		(52)			(52)		5,100	5,100			
100134730	CARLISLE	PA		10/30/2023		1,350		(38)			(38)		1,312	1,312			
100134731	LOS ANGELES	CA		10/30/2023		5,961		(4)			(4)		5,957	5,957			
100134732	DAVENPORT	FL		10/30/2023		1,778		(31)			(31)		1,747	1,747			
100134734	ROCKLEDGE	FL		10/30/2023		4,302		(97)			(97)		4,205	4,205			
100134735	LAS VEGAS	NV		10/30/2023		5,035		(53)			(53)		4,982	4,982			
100134737	MELISSA	TX		10/30/2023		8,483		(67)			(67)		8,416	8,416			
100134738	JACKSON	NJ		10/30/2023		3,204		29			29		3,233	3,233			
100134739	MILLVILLE	NJ		10/30/2023		1,048		(20)			(20)		1,028	1,028			
100134740	FRISCO	TX		10/30/2023		2,527		(134)			(134)		2,393	2,393			
100134741	STUART	FL		10/30/2023		2,208		(60)			(60)		2,148	2,148			
100134742	ALTAMONTE SPRINGS	FL		10/30/2023		1,858		4			4		1,862	1,862			
100134743	ORLANDO	FL		10/30/2023		2,894		(71)			(71)		2,823	2,823			
100134744	RIVERSIDE	CA		10/30/2023		4,044		(47)			(47)		3,997	3,997			
100134745	CHULA VISTA	CA		10/30/2023		5,743		(142)			(142)		5,601	5,601			
100134746	WINCHESTER	CA		10/30/2023		3,158		(9)			(9)		3,149	3,149			
100134748	GARLAND	TX		10/30/2023		8,982		(298)			(298)		8,684	8,684			
100134749	FRESNO	CA		10/30/2023		1,423		(38)			(38)		1,385	1,385			
100134750	GAINESVILLE	FL		10/30/2023		2,084		(5)			(5)		2,079	2,079			
100134751	PHILADELPHIA	PA		10/30/2023		982		(50)			(50)		932	932			
100134752	PARRISH	FL		10/30/2023		2,914		(55)			(55)		2,859	2,859			
100134753	ORLANDO	FL		10/30/2023		5,458		7			7		5,465	5,465			
100134754	WESLEY CHAPEL	FL		10/30/2023		3,426		(4)			(4)		3,422	3,422			
100134756	ODESSA	FL		10/30/2023		3,168		(92)			(92)		3,076	3,076			
100134758	SCOTTSDALE	AZ		10/30/2023		6,140		(73)			(73)		6,067	6,067			
100134759	PORT ORANGE	FL		10/30/2023		1,396		(30)			(30)		1,366	1,366			
100134761	HOLLY HILL	FL		10/30/2023		1,589		(223)			(223)		1,366	1,366			
100134763	WINCHESTER	CA		10/30/2023		4,016		(84)			(84)		3,932	3,932			
100134765	LAKE HIAWATHA	NJ		10/30/2023		3,429		(75)			(75)		3,354	3,354			
100134766	FLORESVILLE	TX		10/30/2023		48,967		(327)			(327)		48,640	48,640			
100134767	HOUSTON	TX		10/30/2023		12,722		(238)			(238)		12,484	12,484			
100134768	BRADENTON	FL		10/30/2023		2,057		(6)			(6)		2,051	2,051			
100134769	PORTER	TX		10/30/2023		32,948		(345)			(345)		32,603	32,603			
100134770	SEMINOLE	FL		10/30/2023		1,988		(5)			(5)		1,983	1,983			
100134772	KISSIMMEE	FL		10/30/2023		2,240		(47)			(47)		2,193	2,193			
100134776	ARLINGTON	TX		10/30/2023		83,257		28			28		83,285	83,285			
100134777	LUTZ	FL		10/30/2023		4,721		9			9		4,730	4,730			
100134778	SACRAMENTO	CA		10/30/2023		2,483		(65)			(65)		2,418	2,418			
100134785	VICTORVILLE	CA		10/30/2023		2,796		(64)			(64)		2,732	2,732			
100134786	HUNTINGTON BEACH	CA		10/30/2023		6,803		(10)			(10)		6,793	6,793			
100134787	HOMELAND	CA		10/30/2023		4,305		(101)			(101)		4,204	4,204			
100134790	CHAMPIONSGATE	FL		10/30/2023		4,240		(16)			(16)		4,224	4,224			
100134791	GLENDORA	CA		10/30/2023		12,646		(122)			(122)		12,524	12,524			
100134794	LAND O' LAKES	FL		10/30/2023		2,550		(16)			(16)		2,534	2,534			
100134795	WINTER GARDEN	FL		10/30/2023		41,011		(1,366)			(1,366)		39,645	39,645			
100134796	SAN JOAQUIN	CA		10/30/2023		67,735		(980)			(980)		66,755	66,755			
100134797	SAN JOAQUIN	CA		10/30/2023		92,765		(160)			(160)		92,605	92,605			
100134798	KISSIMMEE	FL		10/30/2023		2,429		56			56		2,485	2,485			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134799	HOUSTON	TX		10/30/2023		2,069		(6)			(6)		2,063	2,063			
100134802	ORLANDO	FL		10/30/2023		2,506		(62)			(62)		2,444	2,444			
100134805	HOUSTON	TX		10/30/2023		2,292		13			13		2,305	2,305			
100134809	PLACENTIA	CA		10/30/2023		37,802		(424)			(424)		37,378	37,378			
100134810	ORLANDO	FL		10/30/2023		2,597		27			27		2,624	2,624			
100134812	CEDAR HILL	TX		10/30/2023		3,058		5			5		3,063	3,063			
100134813	HIDEAWAY	TX		10/30/2023		2,079		(72)			(72)		2,007	2,007			
100134814	COMPTON	CA		10/30/2023		4,065		(80)			(80)		3,985	3,985			
100134815	DELTONA	FL		10/30/2023		4,667		35			35		4,702	4,702			
100134816	AREA OF SUN VALLEY LOS ANGELE	CA		10/30/2023		8,084		416			416		8,500	8,500			
100134819	COLLEGE STATION	TX		10/30/2023		19,634		(202)			(202)		19,432	19,432			
100134821	TUJUNGA AREA	CA		10/30/2023		153,917		(1,896)			(1,896)		152,021	152,021			
100134824	PENNSAUKEN	NJ		10/30/2023		51,946		(620)			(620)		51,326	51,326			
100134825	LAKE WALES	FL		10/30/2023		1,368		(34)			(34)		1,334	1,334			
100134826	SAN DIEGO	CA		10/30/2023		6,025		(153)			(153)		5,872	5,872			
100134827	WESTMINSTER	CA		10/30/2023		17,164		(147)			(147)		17,017	17,017			
100134828	SUGAR LAND	TX		10/30/2023		3,056		(31)			(31)		3,025	3,025			
100134830	HOUSTON	TX		10/30/2023		1,546		(26)			(26)		1,520	1,520			
100134831	LOS ANGELES	CA		10/30/2023		2,705		(128)			(128)		2,577	2,577			
100134832	DAYTONA BEACH	FL		10/30/2023		3,670		(27)			(27)		3,643	3,643			
100134833	NAPLES	FL		10/30/2023		4,634		28			28		4,662	4,662			
100134834	UTICA	NY		10/30/2023		898		(9)			(9)		889	889			
100134835	GARDEN GROVE	CA		10/30/2023		1,787		12			12		1,799	1,799			
100134836	ROSSVILLE	GA		10/30/2023		1,390		(18)			(18)		1,372	1,372			
100134838	AVENTURA	FL		10/30/2023		1,141		(4)			(4)		1,137	1,137			
100134839	RALEIGH	NC		10/30/2023		2,470		14			14		2,484	2,484			
100134840	HOUSTON	TX		10/30/2023		2,011		(73)			(73)		1,938	1,938			
100134841	RANCHO PALOS VERDES	CA		10/30/2023		16,486		(124)			(124)		16,362	16,362			
100134846	DAVENPORT	FL		10/30/2023		3,690		(26)			(26)		3,664	3,664			
100134847	MIAMI	FL		10/30/2023		1,445		15			15		1,460	1,460			
100134851	COLONIE	NY		10/30/2023		1,577							1,577	1,577			
100134852	PICO RIVERA	CA		10/30/2023		1,348		(36)			(36)		1,312	1,312			
100134853	WINTER GARDEN	FL		10/30/2023		4,855		64			64		4,919	4,919			
100134854	EDEN	NC		10/30/2023		1,995		(92)			(92)		1,903	1,903			
100134856	MIAMI	FL		10/30/2023		3,285		(10)			(10)		3,275	3,275			
100134857	SAN ANTONIO	TX		10/30/2023		889		(35)			(35)		854	854			
100134859	BALTIMORE	MD		10/30/2023		606		(20)			(20)		586	586			
100134860	BRONX	NY		10/30/2023		16,827		76			76		16,903	16,903			
100134862	BLUFFTON	SC		10/30/2023		4,505		(41)			(41)		4,464	4,464			
100134863	GRAND SALINE	TX		10/30/2023		890		(44)			(44)		846	846			
100134866	IRONDEQUOIT	NY		10/30/2023		12,406		(168)			(168)		12,238	12,238			
100134867	APEX	NC		10/30/2023		57,324		(373)			(373)		56,951	56,951			
100134868	COSTA MESA	CA		10/30/2023		6,887		(54)			(54)		6,833	6,833			
100134869	LINCOLN	RI		10/30/2023		176,573		(511)			(511)		176,062	176,062			
100134870	SLINGERLANDS	NY		10/30/2023		7,823		23			23		7,846	7,846			
100134871	BEAUMONT	TX		10/30/2023		402		(29)			(29)		373	373			
100134872	PENDERGRASS	GA		10/30/2023		74,913		314			314		75,227	75,227			
100134873	IRVINE	CA		10/30/2023		6,835		(48)			(48)		6,787	6,787			
100134874	QUEENSBURY	NY		10/30/2023		2,131		22			22		2,153	2,153			
100134876	FOXBORO	MA		10/30/2023		5,009		1			1		5,010	5,010			
100134877	PHILADELPHIA	PA		10/30/2023		40,427		(784)			(784)		39,643	39,643			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134878	VIDALIA	GA		10/30/2023		951		(37)			(37)		914	914			
100134880	WEST PALM BEACH	FL		10/30/2023		3,560		83			83		3,643	3,643			
100134882	EL MONTE	CA		10/30/2023		1,755		(25)			(25)		1,730	1,730			
100134883	TAYLOR	MI		10/30/2023		10,202		(74)			(74)		10,128	10,128			
100134884	CLIFFSIDE PARK	NJ		10/30/2023		11,255		136			136		11,391	11,391			
100134885	LAS VEGAS	NV		10/30/2023		2,670		(11)			(11)		2,659	2,659			
100134886	INDIANAPOLIS	IN		10/30/2023		24,186		(130)			(130)		24,056	24,056			
100134888	HARRISBURG	PA		10/30/2023		527		(4)			(4)		523	523			
100134889	COLUMBUS	OH		10/30/2023		2,158		1			1		2,159	2,159			
100134890	CHESAPEAKE	VA		10/30/2023		58,241		(100)			(100)		58,141	58,141			
100134892	MONTICELLO	NY		10/30/2023		1,746		(24)			(24)		1,722	1,722			
100134893	WILMINGTON	DE		10/30/2023		1,753		(18)			(18)		1,735	1,735			
100134894	MEDINA	TN		10/30/2023		39,157		(356)			(356)		38,801	38,801			
100134895	KANSAS CITY	MO		10/30/2023		2,258		(107)			(107)		2,151	2,151			
100134897	EAST NORTHPORT	NY		10/30/2023		5,240		(99)			(99)		5,141	5,141			
100134898	BUFORD	GA		10/30/2023		2,710		(24)			(24)		2,686	2,686			
100134900	BROOKSVILLE	FL		10/30/2023		2,331		(38)			(38)		2,293	2,293			
100134901	PHILADELPHIA	PA		10/30/2023		929		(23)			(23)		906	906			
100134905	LOS ANGELES	CA		10/30/2023		5,506		(42)			(42)		5,464	5,464			
100134908	DORAL	FL		10/30/2023		2,055		(4)			(4)		2,051	2,051			
100134909	DURHAM	NC		10/30/2023		2,486		(27)			(27)		2,459	2,459			
100134910	(PACOIMA AREA) LOS ANGELES	CA		10/30/2023		3,812		(59)			(59)		3,753	3,753			
100134911	SHELBY	NC		10/30/2023		56,452		(1,262)			(1,262)		55,190	55,190			
100134914	ENFIELD	CT		10/30/2023		7,928		(151)			(151)		7,777	7,777			
100134915	GAINESVILLE	FL		10/30/2023		3,954		31			31		3,985	3,985			
100134917	GREENSBORO	NC		10/30/2023		1,865		(54)			(54)		1,811	1,811			
100134918	DETROIT	MI		10/30/2023		810		(19)			(19)		791	791			
100134920	BIXBY	OK		10/30/2023		2,484		21			21		2,505	2,505			
100134921	DREXEL HILL	PA		10/30/2023		31,131		(634)			(634)		30,497	30,497			
100134922	SOUTH BEND	IN		10/30/2023		907		(16)			(16)		891	891			
100134923	LAKELAND	FL		10/30/2023		1,881		(49)			(49)		1,832	1,832			
100134924	SEMINOLE	FL		10/30/2023		51,827		(460)			(460)		51,367	51,367			
100134925	MEMPHIS	TN		10/30/2023		607		(37)			(37)		570	570			
100134929	LAWRENCEVILLE	GA		10/30/2023		2,089		(40)			(40)		2,049	2,049			
100134931	EAST QUOGUE	NY		10/30/2023		16,969		288			288		17,257	17,257			
100134933	ORLAND PARK	IL		10/30/2023		2,683		(97)			(97)		2,586	2,586			
100134935	HONOLULU	HI		10/30/2023		92,300		(672)			(672)		91,628	91,628			
100134936	GLENDALE	CA		10/30/2023		4,134		(59)			(59)		4,075	4,075			
100134938	FORT OGLETHORPE	GA		10/30/2023		129,012		(373)			(373)		128,639	128,639			
100134939	GLASSBORO	NJ		10/30/2023		1,683		(10)			(10)		1,673	1,673			
100134942	HENDERSON	NV		10/30/2023		1,901							1,901	1,901			
100134944	AREA OF CORONA	CA		10/30/2023		12,709		(88)			(88)		12,621	12,621			
100134945	POTOMAC	MD		10/30/2023		3,585		(27)			(27)		3,558	3,558			
100134946	COLUMBIA	SC		10/30/2023		5,231		(127)			(127)		5,104	5,104			
100134947	WINTER HAVEN	FL		10/30/2023		15,054		(91)			(91)		14,963	14,963			
100134949	GREENSBORO	NC		10/30/2023		705		23			23		728	728			
100134950	TAMPA	FL		10/30/2023		4,008		(32)			(32)		3,976	3,976			
100134953	LAWRENCEVILLE	GA		10/30/2023		2,558		(22)			(22)		2,536	2,536			
100134956	FULLERTON	CA		10/30/2023		107,289		361			361		107,650	107,650			
100134957	MURRAY	UT		10/30/2023		2,311		(18)			(18)		2,293	2,293			
100134958	FORT LEE	NJ		10/30/2023		1,910		(33)			(33)		1,877	1,877			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134959	FRESNO	CA		10/30/2023		1,615		(22)			(22)		1,593	1,593			
100134962	BALTIMORE	MD		10/30/2023		1,382		(32)			(32)		1,350	1,350			
100134963	SAN DIEGO	CA		10/30/2023		90,684		560			560		91,244	91,244			
100134964	KANNAPOLIS	NC		10/30/2023		1,228		(85)			(85)		1,143	1,143			
100134967	CHICAGO	IL		10/30/2023		27,738		(7)			(7)		27,731	27,731			
100134969	SACRAMENTO	CA		10/30/2023		2,249		(66)			(66)		2,183	2,183			
100134970	LILBURN	GA		10/30/2023		9,003		15			15		9,018	9,018			
100134971	SAVANNAH	GA		10/30/2023		109,410		680			680		110,090	110,090			
100134973	FORT WALTON BEACH	FL		10/30/2023		1,581		(8)			(8)		1,573	1,573			
100134975	WEATHERFORD	TX		10/30/2023		2,761		21			21		2,782	2,782			
100134977	HUMBLE	TX		10/30/2023		1,354		(34)			(34)		1,320	1,320			
100134978	LEESBURG	FL		10/30/2023		1,590		(24)			(24)		1,566	1,566			
100134979	ATLANTA	GA		10/30/2023		2,703		(29)			(29)		2,674	2,674			
100134981	NUEVO	CA		10/30/2023		3,457		32			32		3,489	3,489			
100134982	NEW LONDON	CT		10/30/2023		1,951		(3)			(3)		1,948	1,948			
100134984	LOS ANGELES	CA		10/30/2023		6,254		(31)			(31)		6,223	6,223			
100134986	MOBILE	AL		10/30/2023		1,533		(16)			(16)		1,517	1,517			
100134989	FORT WORTH	TX		10/30/2023		1,944		(5)			(5)		1,939	1,939			
100134990	WEST WARWICK	RI		10/30/2023		2,639		12			12		2,651	2,651			
100134991	TAMPA	FL		10/30/2023		5,448		(162)			(162)		5,286	5,286			
100134992	STOCKTON	CA		10/30/2023		3,591		(36)			(36)		3,555	3,555			
100134993	KATY	TX		10/30/2023		10,170		(32)			(32)		10,138	10,138			
100134994	MIDDLE ISLAND	NY		10/30/2023		37,512		513			513		38,025	38,025			
100134995	SAN JOSE	CA		10/30/2023		6,128		10			10		6,138	6,138			
100135000	CORPUS CHRISTI	TX		10/30/2023		1,132		(45)			(45)		1,087	1,087			
100135001	BUFFALO	NY		10/30/2023		985		(47)			(47)		938	938			
100135002	MIAMI	FL		10/30/2023		2,431		(5)			(5)		2,426	2,426			
100135006	TEXAS CITY	TX		10/30/2023		2,551		(58)			(58)		2,493	2,493			
100135008	RIVERDALE	GA		10/30/2023		2,671		(10)			(10)		2,661	2,661			
100135010	ORLANDO	FL		10/30/2023		1,632		25			25		1,657	1,657			
100135011	CHICAGO	IL		10/30/2023		34,736		182			182		34,918	34,918			
100135015	BETHLEHEM	PA		10/30/2023		948		(51)			(51)		897	897			
100135016	DAVENPORT	FL		10/30/2023		3,970		83			83		4,053	4,053			
100135018	SAN FRANCISCO	CA		10/30/2023		12,082		(44)			(44)		12,038	12,038			
100135020	WESTMINSTER	CA		10/30/2023		664,329		(47)			(47)		664,282	664,282			
100135021	PINECREST	FL		10/30/2023		7,715		(120)			(120)		7,595	7,595			
100135025	HAHIRA	GA		10/30/2023		1,543		(24)			(24)		1,519	1,519			
100135026	GREENSBORO	NC		10/30/2023		2,363		(34)			(34)		2,329	2,329			
100135027	LOS ANGELES	CA		10/30/2023		7,765		27			27		7,792	7,792			
100135028	LAS VEGAS	NV		10/30/2023		4,151		(3)			(3)		4,148	4,148			
100135029	SAN PABLO	CA		10/30/2023		4,892		(39)			(39)		4,853	4,853			
100135030	SUGAR HILL	GA		10/30/2023		1,955		8			8		1,963	1,963			
100135031	DACULA	GA		10/30/2023		3,131		26			26		3,157	3,157			
100135035	DILLON	SC		10/30/2023		29,376		(81)			(81)		29,295	29,295			
100135036	HOUSTON	TX		10/30/2023		824		(8)			(8)		816	816			
100135037	MARIETTA	GA		10/30/2023		7,636		(65)			(65)		7,571	7,571			
100135038	MERRITT ISLAND	FL		10/30/2023		6,164		(39)			(39)		6,125	6,125			
100135039	COLUMBUS	OH		10/30/2023		12,495		60			60		12,555	12,555			
100135040	BATON ROUGE	LA		10/30/2023		4,482		(60)			(60)		4,422	4,422			
100135043	LITHONIA	GA		10/30/2023		1,628		(52)			(52)		1,576	1,576			
100135047	SEVIERVILLE	TN		11/01/2023		6,905		225			225		7,130	7,130			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135049	ORLANDO	FL		11/01/2023		2,668		41			41		2,709	2,709			
100135050	MONSEY	NY		11/01/2023		9,712		238			238		9,950	9,950			
100135052	MIAMI	FL		11/01/2023		3,327		144			144		3,471	3,471			
100135054	SAN DIEGO	CA		11/01/2023		18,362		302			302		18,664	18,664			
100135055	WILMINGTON	DE		11/01/2023		2,393		47			47		2,440	2,440			
100135057	LEONARDTOWN	MD		11/01/2023		6,951		158			158		7,109	7,109			
100135058	HONOLULU	HI		11/01/2023		6,504		39			39		6,543	6,543			
100135060	MECHANICSVILLE	VA		11/01/2023		2,836		33			33		2,869	2,869			
100135061	SAINT PAUL	MN		11/01/2023		3,216		40			40		3,256	3,256			
100135062	LAS CRUCES	NM		11/01/2023		3,126		78			78		3,204	3,204			
100135063	CRYSTAL BEACH	TX		11/01/2023		5,844		117			117		5,961	5,961			
100135064	PALM BEACH GARDENS	FL		11/01/2023		6,294		226			226		6,520	6,520			
100135065	SHERMAN	TX		11/01/2023		2,214		41			41		2,255	2,255			
100135066	AIEA	HI		11/01/2023		5,933		65			65		5,998	5,998			
100135068	ROSEVILLE	CA		11/01/2023		3,997		123			123		4,120	4,120			
100135069	EDMOND	OK		11/01/2023		6,146		231			231		6,377	6,377			
100135070	PATERSON	NJ		11/01/2023		4,779		56			56		4,835	4,835			
100135072	LYNNWOOD	WA		11/01/2023		9,298		153			153		9,451	9,451			
100135073	CAPE CORAL	FL		11/01/2023		43,400		863			863		44,263	44,263			
100135074	SPRING HILL	FL		11/01/2023		4,671		150			150		4,821	4,821			
100135075	MADERA	CA		11/01/2023		3,939		298			298		4,237	4,237			
100135076	TULARE	CA		11/01/2023		5,573		490			490		6,063	6,063			
100135077	DENTON	TX		11/01/2023		3,785		363			363		4,148	4,148			
100135078	VON ORMY	TX		11/01/2023		3,016		219			219		3,235	3,235			
100135079	MADERA	CA		11/01/2023		3,926		333			333		4,259	4,259			
100135081	CEDAR CITY	UT		11/01/2023		2,518		13			13		2,531	2,531			
100135083	SPRING HILL	TN		11/01/2023		3,621		364			364		3,985	3,985			
100135084	CHINCOTEAGUE ISLAND	VA		11/01/2023		2,346		52			52		2,398	2,398			
100135085	DAVENPORT	FL		11/01/2023		2,273		2			2		2,275	2,275			
100135088	NORTH PLAINS	OR		11/01/2023		4,325		100			100		4,425	4,425			
100135089	BRADENTON	FL		11/01/2023		4,328		175			175		4,503	4,503			
100135090	HOMOSASSA	FL		11/01/2023		2,009		8			8		2,017	2,017			
100135092	MYRTLE BEACH	SC		11/01/2023		9,350		611			611		9,961	9,961			
100135094	AVONDALE	AZ		11/01/2023		2,975		25			25		3,000	3,000			
100135096	NAVARRE	FL		11/01/2023		2,425		19			19		2,444	2,444			
100135097	HENDERSON	NV		11/01/2023		4,446		395			395		4,841	4,841			
100135100	MISSOULA	MT		11/01/2023		7,013		31			31		7,044	7,044			
100135101	CHARLOTTE	NC		11/01/2023		13,990		441			441		14,431	14,431			
100135103	DOUGLASVILLE	GA		11/01/2023		2,347		61			61		2,408	2,408			
100135105	MARIETTA	GA		11/01/2023		2,256		58			58		2,314	2,314			
100135106	ARLINGTON	TX		11/01/2023		46,771		876			876		47,647	47,647			
100135107	DAUPHIN ISLAND	AL		11/01/2023		3,679		91			91		3,770	3,770			
100135108	SALEM	OR		11/01/2023		3,530		58			58		3,588	3,588			
100135109	NORTH FORT MYERS	FL		11/01/2023		3,341		107			107		3,448	3,448			
100135110	DURHAM	NC		11/01/2023		104,253		3,089			3,089		107,342	107,342			
100135112	DENTON	TX		11/01/2023		3,884		417			417		4,301	4,301			
100135113	NEWPORT NEWS	VA		11/01/2023		9,601		621			621		10,222	10,222			
100135114	PALM BAY	FL		11/01/2023		3,973		392			392		4,365	4,365			
100135115	FORT WORTH	TX		11/01/2023		3,774		359			359		4,133	4,133			
100135117	POCONO LAKE	PA		11/01/2023		3,685		55			55		3,740	3,740			
100135118	YORKVILLE	IL		11/01/2023		3,316		289			289		3,605	3,605			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135119	LAWRENCEVILLE	GA		11/01/2023		3,320		123			123		3,443	3,443			
100135120	REDDICK	FL		11/01/2023		2,333		34			34		2,367	2,367			
100135122	FREEPORT	TX		11/01/2023		6,826		10			10		6,836	6,836			
100135123	NEW SMYRNA BEACH	FL		11/01/2023		2,431		28			28		2,459	2,459			
100135124	N CAPE MAY	NJ		11/01/2023		2,911		6			6		2,917	2,917			
100135125	SAINT HELENA ISLAND	SC		11/01/2023		4,553		25			25		4,578	4,578			
100135126	SUWANEE	GA		11/01/2023		3,961		293			293		4,254	4,254			
100135129	MAUREPAS	LA		11/01/2023		2,695		30			30		2,725	2,725			
100135131	DIAMOND BAR	CA		11/03/2023		28,899		(280)			(280)		28,619	28,619			
100135132	DULUTH	GA		11/03/2023		28,374		(304)			(304)		28,070	28,070			
100135134	PLACITAS	NM		11/03/2023		10,189		(169)			(169)		10,020	10,020			
100135135	FORT MILL	SC		11/03/2023		3,475		42			42		3,517	3,517			
100135136	VISALIA	CA		11/03/2023		1,354		(34)			(34)		1,320	1,320			
100135137	IDAHO FALLS	ID		11/03/2023		2,661		(64)			(64)		2,597	2,597			
100135138	RIVIERA BEACH	FL		11/03/2023		1,204		(83)			(83)		1,121	1,121			
100135139	WESTMONT	IL		11/03/2023		1,989		(12)			(12)		1,977	1,977			
100135141	STOCKTON	CA		11/03/2023		5,996		(144)			(144)		5,852	5,852			
100135142	PASADENA	TX		11/03/2023		7,202		(73)			(73)		7,129	7,129			
100135143	MARATHON	FL		11/03/2023		2,195		(81)			(81)		2,114	2,114			
100135144	NORTH LAS VEGAS	NV		11/03/2023		7,910		(77)			(77)		7,833	7,833			
100135145	PORT SAINT LUCIE	FL		11/03/2023		2,229		(24)			(24)		2,205	2,205			
100135146	NORTH LAS VEGAS	NV		11/03/2023		3,171		(112)			(112)		3,059	3,059			
100135147	MODESTO	CA		11/03/2023		5,116		(114)			(114)		5,002	5,002			
100135148	MARINA DEL REY	CA		12/15/2023		16,270		(39)			(39)		16,231	16,231			
100135149	KATY	TX		12/15/2023		57,161		(531)			(531)		56,630	56,630			
100135150	WHITEFISH	MT		12/15/2023		8,926		177			177		9,103	9,103			
100135152	BURIEN	WA		12/15/2023		3,374		(4)			(4)		3,370	3,370			
100135156	TAMPA	FL		12/15/2023		2,868		63			63		2,931	2,931			
100135158	AGOURA HILLS	CA		12/15/2023		121		2			2		123	123			
100135161	BOILING SPRINGS	SC		12/15/2023		2,455		(11)			(11)		2,444	2,444			
100135162	JONESBORO	GA		12/15/2023		1,993		47			47		2,040	2,040			
100135163	RANCHO CUCAMONGA	CA		12/15/2023		144,377		91			91		144,468	144,468			
100135165	HAMDEN	CT		12/15/2023		2,081		7			7		2,088	2,088			
100135167	BETHLEHEM	PA		12/15/2023		1,732		(8)			(8)		1,724	1,724			
100135168	GWYNN OAK	MD		12/15/2023		1,902		(46)			(46)		1,856	1,856			
100135169	RANDALLSTOWN	MD		12/15/2023		1,822		(43)			(43)		1,779	1,779			
100135170	CYPRESS	TX		12/15/2023		20,554		83			83		20,637	20,637			
100135171	MIAMI	FL		12/15/2023		1,750		19			19		1,769	1,769			
100135173	GAITHERSBURG	MD		11/07/2023		6,921		(65)			(65)		6,856	6,856			
100135174	FENTON	MO		11/07/2023		411		11			11		422	422			
100135177	WINTER GARDEN	FL		11/07/2023		14,554		34			34		14,588	14,588			
100135178	BROOKLYN	NY		11/07/2023		17,376		(229)			(229)		17,147	17,147			
100135180	YUCCA VALLEY	CA		11/07/2023		2,739		(55)			(55)		2,684	2,684			
100135181	SEVERN	MD		11/07/2023		26,148		(117)			(117)		26,031	26,031			
100135182	ENCINO	CA		11/07/2023		20,234		(198)			(198)		20,036	20,036			
100135183	SAN ANTONIO	TX		11/07/2023		1,937		(40)			(40)		1,897	1,897			
100135186	LAS VEGAS	NV		11/07/2023		5,771		9			9		5,780	5,780			
100135187	NEW YORK	NY		11/07/2023		7,787		(165)			(165)		7,622	7,622			
100135188	STONE MOUNTAIN	GA		11/07/2023		2,084		(8)			(8)		2,076	2,076			
100135190	WAILUKU	HI		11/07/2023		3,698		(43)			(43)		3,655	3,655			
100135191	MIAMI	FL		11/07/2023		3,751		(103)			(103)		3,648	3,648			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135192	BURBANK	CA		11/07/2023		13,977		(137)			(137)		13,840	13,840			
100135193	WEST PALM BEACH	FL		11/07/2023		52,433		(1,321)			(1,321)		51,112	51,112			
100135194	NORTHRIDGE	CA		11/07/2023		17,121		(106)			(106)		17,015	17,015			
100135195	UPPER MARLBORO	MD		11/07/2023		2,513		(27)			(27)		2,486	2,486			
100135197	PROSPER	TX		11/07/2023		2,130		(28)			(28)		2,102	2,102			
100135198	GLENDALE	CA		11/07/2023		4,278		(57)			(57)		4,221	4,221			
100135199	LEMON GROVE	CA		11/07/2023		6,437		(122)			(122)		6,315	6,315			
100135200	NORTH PORT	FL		11/07/2023		3,251		(52)			(52)		3,199	3,199			
100135201	SUFFERN	NY		11/07/2023		5,636		(35)			(35)		5,601	5,601			
100135202	OWATONNA	MN		11/07/2023		1,966		20			20		1,986	1,986			
100135203	ATTLEBORO	MA		11/07/2023		2,435		(22)			(22)		2,413	2,413			
100135204	BROOKLYN	NY		11/07/2023		6,506		(17)			(17)		6,489	6,489			
100135207	LAWRENCEVILLE	GA		11/07/2023		4,573		(1)			(1)		4,572	4,572			
100135208	HAMPSTEAD	NC		11/08/2023		4,535		(61)			(61)		4,474	4,474			
100135210	LEWES	DE		11/08/2023		6,457		(7)			(7)		6,450	6,450			
100135213	MIRAMAR BEACH	FL		11/08/2023		5,074		(10)			(10)		5,064	5,064			
100135214	SILVERTHORNE	CO		11/08/2023		5,236		117			117		5,353	5,353			
100135215	KILL DEVIL HILLS	NC		11/08/2023		3,831		4			4		3,835	3,835			
100135216	SUNSET BEACH	NC		11/08/2023		1,948		(1)			(1)		1,947	1,947			
100135217	PARIS	ID		11/08/2023		2,428		(5)			(5)		2,423	2,423			
100135220	ORANGE BEACH	AL		11/08/2023		17,054		498			498		17,552	17,552			
100135221	MYRTLE BEACH	SC		11/08/2023		3,596		363			363		3,959	3,959			
100135222	ASHLAND	VA		11/08/2023		7,489		(26)			(26)		7,463	7,463			
100135223	TIERRA VERDE	FL		11/08/2023		119,207		4,342	5		4,337		123,544	123,461		(83)	(83)
100135225	NORTH MYRTLE BEACH	SC		11/08/2023		8,281		5			5		8,286	8,286			
100135226	CLARKSVILLE	TN		11/08/2023		9,664		(8)			(8)		9,656	9,656			
100135227	MANILA	UT		11/08/2023		2,350		5			5		2,355	2,355			
100135228	ROTONDA WEST	FL		11/08/2023		3,839		9			9		3,848	3,848			
100135229	MIAMI BEACH	FL		11/08/2023		4,681		77			77		4,758	4,758			
100135230	HENDERSON	NV		11/08/2023		5,843		632			632		6,475	6,475			
100135231	STOVER	MO		11/08/2023		3,894		53			53		3,947	3,947			
100135232	PALM COAST	FL		11/08/2023		3,214		279			279		3,493	3,493			
100135233	CANTON	GA		11/08/2023		26,818		855			855		27,673	27,673			
100135234	DACULA	GA		11/08/2023		11,864		789			789		12,653	12,653			
100135235	RAYMOND	NH		11/08/2023		89,799		(537)			(537)		89,262	89,262			
100135237	KNOXVILLE	TN		11/08/2023		2,743		146			146		2,889	2,889			
100135238	MYRTLE BEACH	SC		11/08/2023		3,200		261			261		3,461	3,461			
100135239	CONWAY	SC		11/08/2023		2,695		198			198		2,893	2,893			
100135240	WASHINGTON	UT		11/08/2023		3,114		8			8		3,122	3,122			
100135242	SURPRISE	AZ		11/08/2023		2,663		69			69		2,732	2,732			
100135244	PINEHURST	NC		11/08/2023		4,603		67			67		4,670	4,670			
100135245	WINTER HAVEN	FL		11/08/2023		2,232		25			25		2,257	2,257			
100135247	UNION	WA		11/08/2023		8,468		(40)			(40)		8,428	8,428			
100135248	CROSSVILLE	TN		11/08/2023		6,596		(61)			(61)		6,535	6,535			
100135249	PALMETTO	FL		11/08/2023		4,462		(22)			(22)		4,440	4,440			
100135250	NAPLES	FL		11/08/2023		11,536		172			172		11,708	11,708			
100135251	FORT MYERS	FL		11/08/2023		5,982		172			172		6,154	6,154			
100135252	LITTLE RIVER	SC		11/08/2023		2,848		34			34		2,882	2,882			
100135253	FORT MOHAVE	AZ		11/08/2023		2,781		84			84		2,865	2,865			
100135254	JAMESTOWN	RI		11/08/2023		6,307		77			77		6,384	6,384			
100135257	DAYTONA BEACH	FL		11/08/2023		3,970		108			108		4,078	4,078			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135260	ROCKLEDGE	FL		11/08/2023		2,966		14			14		2,980	2,980			
100135262	NEW SMYRNA BEACH	FL		11/08/2023		4,393		21			21		4,414	4,414			
100135263	PALM DESERT	CA		11/08/2023		4,626		54			54		4,680	4,680			
100135265	PAWLEYS ISLAND	SC		11/08/2023		3,591		23			23		3,614	3,614			
100135266	COMANCHE	TX		11/08/2023		3,764		(13)			(13)		3,751	3,751			
100135267	CLERMONT	FL		11/08/2023		4,394		120			120		4,514	4,514			
100135268	LA GRANDE	OR		11/08/2023		5,593		60			60		5,653	5,653			
100135269	GROESBECK	TX		11/08/2023		4,311		23			23		4,334	4,334			
100135270	INYOKERN	CA		11/08/2023		4,375		64			64		4,439	4,439			
100135272	WELLS	ME		11/08/2023		7,059		174			174		7,233	7,233			
100135273	MORRISVILLE	NC		11/08/2023		63,786		1,086			1,086		64,872	64,872			
100135274	OCEAN CITY	NJ		11/08/2023		5,398		21			21		5,419	5,419			
100135275	RICHMOND	TX		11/08/2023		5,258		300			300		5,558	5,558			
100135276	VERNON	AZ		11/08/2023		2,644		(12)			(12)		2,632	2,632			
100135278	MANAHAWKIN	NJ		11/08/2023		6,086		(37)			(37)		6,049	6,049			
100135279	GLENDALE	AZ		11/08/2023		62,156		6,495	1		6,494		68,650	68,449		(201)	(201)
100135282	BOZEMAN	MT		11/08/2023		7,038		108			108		7,146	7,146			
100135283	DAVENPORT	FL		11/08/2023		3,143		102			102		3,245	3,245			
100135284	NEW SMYRNA BEACH	FL		11/08/2023		2,869		30			30		2,899	2,899			
100135285	MECHANICSVILLE	VA		11/08/2023		5,780		475			475		6,255	6,255			
100135286	LAVON	TX		11/13/2023		2,789		6			6		2,795	2,795			
100135288	GATLINBURG	TN		11/13/2023		4,402		16			16		4,418	4,418			
100135289	CHERRY LOG	GA		11/13/2023		3,444		42			42		3,486	3,486			
100135290	VIRGINIA BEACH	VA		11/13/2023		2,940		51			51		2,991	2,991			
100135291	HOUSTON	TX		11/13/2023		5,314		135			135		5,449	5,449			
100135293	LAKESIDE	CA		11/13/2023		8,062		(21)			(21)		8,041	8,041			
100135294	MADISON LAKE	MN		11/13/2023		2,241		(10)			(10)		2,231	2,231			
100135297	IVINS	UT		11/13/2023		14,591		258			258		14,849	14,849			
100135298	NEW PORT RICHEY	FL		11/13/2023		169,014		186	11		175		169,189	169,101		(89)	(89)
100135299	PHILADELPHIA	PA		11/13/2023		2,438		17			17		2,455	2,455			
100135300	CINCINNATI	OH		11/13/2023		3,129		65			65		3,194	3,194			
100135301	ALBUQUERQUE	NM		11/13/2023		2,776		8			8		2,784	2,784			
100135302	MIAMI	FL		11/13/2023		79,458		(1,501)	21		(1,522)		77,936	77,858		(78)	(78)
100135303	PERKIOMENVILLE	PA		11/13/2023		4,183		(11)			(11)		4,172	4,172			
100135307	BEAVERTON	OR		11/13/2023		2,687		(8)			(8)		2,679	2,679			
100135308	ORLANDO	FL		11/13/2023		1,209		(11)			(11)		1,198	1,198			
100135309	BAKERSFIELD	CA		11/13/2023		25,051		377			377		25,428	25,428			
100135310	REEDLEY	CA		11/13/2023		2,144		(26)			(26)		2,118	2,118			
100135311	LEE	FL		11/13/2023		4,492		(22)			(22)		4,470	4,470			
100135312	KILLEEN	TX		11/13/2023		18,038		(39)			(39)		17,999	17,999			
100135313	CLARKSVILLE	TN		11/13/2023		3,578		49			49		3,627	3,627			
100135314	AUGUSTA	GA		11/13/2023		3,604		44			44		3,648	3,648			
100135315	ALBANY	CA		11/13/2023		4,927		94			94		5,021	5,021			
100135316	BRANDON	FL		11/13/2023		2,279		24			24		2,303	2,303			
100135317	LEWES	DE		11/13/2023		5,594		27			27		5,621	5,621			
100135319	CEDAR PARK	TX		11/13/2023		3,595		131			131		3,726	3,726			
100135321	CHATSWORTH	GA		11/13/2023		7,151		(58)			(58)		7,093	7,093			
100135323	GLENSIDE	PA		11/13/2023		2,567		(3)			(3)		2,564	2,564			
100135324	EAST PROVIDENCE	RI		11/13/2023		3,250		(27)			(27)		3,223	3,223			
100135326	GULF SHORES	AL		11/13/2023		2,670		48			48		2,718	2,718			
100135327	TULARE	CA		11/13/2023		2,772		156			156		2,928	2,928			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135328	RALEIGH	NC		11/13/2023		3,587		11			11		3,598	3,598			
100135329	SAN MARCOS	TX		11/13/2023		2,712		36			36		2,748	2,748			
100135332	NASHVILLE	TN		11/13/2023		2,477		(30)			(30)		2,447	2,447			
100135333	HALETHORPE	MD		11/13/2023		2,387		(6)			(6)		2,381	2,381			
100135337	ROCK HILL	SC		11/13/2023		2,581		(1)			(1)		2,580	2,580			
100135338	NASHVILLE	TN		11/13/2023		4,847		(2)			(2)		4,845	4,845			
100135340	WEST PALM BEACH	FL		11/13/2023		2,587		29			29		2,616	2,616			
100135341	NASHVILLE	TN		11/13/2023		4,622		79			79		4,701	4,701			
100135342	ADDISON	PA		11/13/2023		6,984		100			100		7,084	7,084			
100135344	CHATTANOOGA	TN		11/13/2023		3,164		26			26		3,190	3,190			
100135345	EVANS	GA		11/13/2023		14,196		139			139		14,335	14,282		(53)	(53)
100135346	ROYSE CITY	TX		11/13/2023		2,319		(12)			(12)		2,307	2,307			
100135347	POTTSTOWN	PA		11/13/2023		2,791							2,791	2,791			
100135349	WINDERMERE	FL		11/13/2023		5,970		(20)			(20)		5,950	5,950			
100135350	DUNELLEN	NJ		11/13/2023		3,521		6			6		3,527	3,527			
100135351	MYRTLE BEACH	SC		11/13/2023		3,728		(33)			(33)		3,695	3,695			
100135352	COUPEVILLE	WA		11/13/2023		6,348		22			22		6,370	6,370			
100135356	SOUTH LAKE TAHOE	CA		11/13/2023		4,893		56			56		4,949	4,949			
100135357	WOODBURY	MN		11/13/2023		2,646		33			33		2,679	2,679			
100135359	CHARLOTTE	NC		11/13/2023		2,757		49			49		2,806	2,806			
100135360	ORLANDO	FL		11/13/2023		2,794		22			22		2,816	2,816			
100135361	GAINESVILLE	GA		11/13/2023		2,725		22			22		2,747	2,747			
100135362	HOLLY LAKE RANCH	TX		11/13/2023		2,587		(6)			(6)		2,581	2,581			
100135364	HARWICH	MA		11/13/2023		4,586		102			102		4,688	4,688			
100135368	ROCKINGHAM	VA		11/13/2023		2,507		45			45		2,552	2,552			
100135370	OCEANSIDE	CA		11/13/2023		6,450		(2)			(2)		6,448	6,448			
100135372	OAK POINT	TX		11/13/2023		3,683		(20)			(20)		3,663	3,663			
100135373	HENDERSON	NV		11/13/2023		4,666		312			312		4,978	4,978			
100135374	LAS VEGAS	NV		11/13/2023		2,440		72			72		2,512	2,512			
100135378	HOUSTON	TX		11/13/2023		3,495		29			29		3,524	3,524			
100135379	SCARBOROUGH	ME		11/13/2023		2,418		(4)			(4)		2,414	2,414			
100135380	CUMMING	GA		11/13/2023		6,228		3			3		6,231	6,231			
100135384	WOODBRIDGE	VA		11/13/2023		3,821		3			3		3,824	3,824			
100135385	CEDAR FALLS	IA		11/13/2023		5,227		95			95		5,322	5,322			
100135386	AUBREY	TX		11/13/2023		2,494		(3)			(3)		2,491	2,491			
100135387	MADISON	WI		11/13/2023		2,477		(13)			(13)		2,464	2,464			
100135388	ROCKAWAY BEACH	OR		11/13/2023		7,448		(20)			(20)		7,428	7,428			
100135389	FAIR PLAY	SC		11/13/2023		6,909		(101)			(101)		6,808	6,808			
100135390	MARLTON	NJ		11/13/2023		9,486		(67)			(67)		9,419	9,419			
100135391	WARNER ROBINS	GA		11/13/2023		35,619		(548)	2		(550)		35,069	35,002		(67)	(67)
100135392	DORAL	FL		11/13/2023		3,571		(30)			(30)		3,541	3,541			
100135393	SEBRING	FL		11/13/2023		3,641		38			38		3,679	3,679			
100135395	CARMEL	IN		11/13/2023		3,808		11			11		3,819	3,819			
100135397	ROYSE CITY	TX		11/13/2023		2,837		(17)			(17)		2,820	2,820			
100135398	WINTER GARDEN	FL		11/13/2023		5,140		390			390		5,530	5,530			
100135399	ATLANTA	GA		11/13/2023		350		21			21		371	371			
100135400	OCEAN ISLE BEACH	NC		11/13/2023		3,411		220			220		3,631	3,631			
100135403	ESTERO	FL		11/13/2023		2,778		41			41		2,819	2,819			
100135404	TOWNSEND	TN		11/13/2023		2,336		13			13		2,349	2,349			
100135407	FREEPORT	FL		11/13/2023		2,817		55			55		2,872	2,872			
100135412	HAYWARD	CA		11/13/2023		6,080		(24)			(24)		6,056	6,056			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135413	PALM BEACH GARDENS	FL		11/13/2023		38,830		(216)			(216)		38,614	38,614			
100135414	LAS VEGAS	NV		11/13/2023		8,892		(71)			(71)		8,821	8,821			
100135416	WAYNESVILLE	NC		11/13/2023		5,481		(97)			(97)		5,384	5,384			
100135417	FRESNO	CA		11/13/2023		2,573		36			36		2,609	2,609			
100135418	WASHINGTON	DC		11/13/2023		8,331		44			44		8,375	8,375			
100135422	SHERIDAN	WY		11/13/2023		5,097		9			9		5,106	5,106			
100135423	SHREWSBURY	MA		11/13/2023		1,433		(21)			(21)		1,412	1,412			
100135424	OSSIPEE	NH		11/13/2023		3,023		2			2		3,025	3,025			
100135427	WILSONVILLE	OR		11/13/2023		3,527		(31)			(31)		3,496	3,496			
100135428	ROCKPORT	IN		11/13/2023		3,809		502			502		4,311	4,311			
100135430	NASHVILLE	TN		11/13/2023		5,902		91			91		5,993	5,993			
100135431	CAMBRIDGE	MA		11/13/2023		20,085		55			55		20,140	20,140			
100135434	DAYTON	TN		11/13/2023		105,877		(269)			(269)		105,608	105,608			
100135436	SEVIERVILLE	TN		11/13/2023		4,544		1			1		4,545	4,545			
100135437	MIAMI	FL		11/13/2023		3,180		99			99		3,279	3,279			
100135438	PELL CITY	AL		11/13/2023		2,154		(1)			(1)		2,153	2,153			
100135439	MECHANICSVILLE	VA		11/13/2023		2,252		(24)			(24)		2,228	2,228			
100135440	STOCKTON	CA		11/13/2023		2,249		3			3		2,252	2,252			
100135441	JACKSON TOWNSHIP	NJ		11/13/2023		3,653		21			21		3,674	3,674			
100135442	SARATOGA SPRINGS	UT		11/13/2023		3,565		73			73		3,638	3,638			
100135445	NEWNAN	GA		11/13/2023		5,591		58			58		5,649	5,649			
100135446	SAINT AUGUSTINE	FL		11/13/2023		5,337		(1)			(1)		5,336	5,336			
100135447	RIDGEFIELD	WA		11/13/2023		3,036		(34)			(34)		3,002	3,002			
100135448	LUTZ	FL		11/13/2023		4,692		(56)			(56)		4,636	4,636			
100135451	CONOVER	NC		11/13/2023		4,104		320			320		4,424	4,424			
100135453	MYRTLE BEACH	SC		11/13/2023		42,294		4,291			4,291		46,585	46,585			
100135454	MADERA	CA		11/13/2023		3,909		308			308		4,217	4,217			
100135455	BATON ROUGE	LA		11/13/2023		2,977		263			263		3,240	3,240			
100135456	SURF CITY	NC		11/13/2023		2,927		265			265		3,192	3,192			
100135457	SUMMERVILLE	SC		11/13/2023		3,189		261			261		3,450	3,450			
100135458	PENSACOLA	FL		11/13/2023		2,680		89			89		2,769	2,769			
100135459	MADERA	CA		11/13/2023		4,991		475			475		5,466	5,466			
100135460	NORTH FORT MYERS	FL		11/13/2023		3,705		402			402		4,107	4,107			
100135463	BOLIVIA	NC		11/13/2023		2,874		258			258		3,132	3,132			
100135464	LELAND	NC		11/13/2023		3,294		270			270		3,564	3,564			
100135466	FAIRHOPE	AL		11/13/2023		4,560		438			438		4,998	4,998			
100135467	MADERA	CA		11/13/2023		3,794		361			361		4,155	4,155			
100135468	KAUFMAN	TX		11/13/2023		8,628		319			319		8,947	8,947			
100135470	CHAPEL HILL	TN		11/13/2023		3,722		322			322		4,044	4,044			
100135471	LAKEVILLE	MN		11/13/2023		5,903		533			533		6,436	6,436			
100135472	FORT WORTH	TX		11/13/2023		3,431		310			310		3,741	3,741			
100135474	NORTH LAS VEGAS	NV		11/13/2023		4,477		368			368		4,845	4,845			
100135475	MYRTLE BEACH	SC		11/13/2023		2,918		237			237		3,155	3,155			
100135476	HENDERSON	NV		11/13/2023		4,450		365			365		4,815	4,815			
100135478	MERCED	CA		11/13/2023		31,823		1,953	4		1,949		33,772	33,709		(63)	(63)
100135479	NORTH LAS VEGAS	NV		11/13/2023		3,876		346			346		4,222	4,222			
100135480	ROSEVILLE	CA		11/13/2023		3,915		98			98		4,013	4,013			
100135482	INVER GROVE HEIGHTS	MN		11/13/2023		5,813		99			99		5,912	5,912			
100135483	MILLVILLE	DE		11/13/2023		116,765		7,599			7,599		124,364	124,364			
100135484	HENDERSON	NV		11/13/2023		8,869		640			640		9,509	9,509			
100135485	WINTER GARDEN	FL		11/13/2023		13,452		1,212			1,212		14,664	14,664			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135486	RHOME	TX		11/13/2023		3,443		271			271		3,714	3,714			
100135488	CASA GRANDE	AZ		11/13/2023		3,050		83			83		3,133	3,133			
100135489	SAINT JOHN	IN		11/13/2023		3,949		312			312		4,261	4,261			
100135491	MILLVILLE	DE		11/13/2023		3,775		248			248		4,023	4,023			
100135492	LAS VEGAS	NV		11/13/2023		3,420		294			294		3,714	3,714			
100135493	ROSHARON	TX		11/13/2023		3,006		281			281		3,287	3,287			
100135494	WHITE HOUSE	TN		11/13/2023		3,431		281			281		3,712	3,712			
100135495	LEWES	DE		11/13/2023		3,798		234			234		4,032	4,032			
100135496	DURHAM	NC		11/13/2023		3,174		221			221		3,395	3,395			
100135497	DENTON	TX		11/13/2023		3,583		261			261		3,844	3,844			
100135498	SAINT AUGUSTINE	FL		11/13/2023		3,092		268			268		3,360	3,360			
100135499	NEW CANEY	TX		11/13/2023		15,804		1,225			1,225		17,029	17,029			
100135501	FORT WORTH	TX		11/13/2023		3,516		277			277		3,793	3,793			
100135502	SCHAUMBURG	IL		11/13/2023		4,844		324			324		5,168	5,168			
100135504	MERCED	CA		11/13/2023		3,921		309			309		4,230	4,230			
100135505	MERCED	CA		11/13/2023		5,965		414			414		6,379	6,379			
100135507	RIVERVIEW	FL		11/13/2023		2,601		(3)			(3)		2,598	2,598			
100135508	MANCHESTER	CT		11/13/2023		3,302		5			5		3,307	3,307			
100135510	CHARLOTTE	NC		11/13/2023		2,740		51			51		2,791	2,791			
100135511	HOLLY SPRINGS	NC		11/13/2023		2,678		(10)			(10)		2,668	2,668			
100135512	CONWAY	SC		11/13/2023		2,094		18			18		2,112	2,112			
100135513	WAKE FOREST	NC		11/13/2023		2,601		(1)			(1)		2,600	2,600			
100135514	MURFREESBORO	TN		11/13/2023		135,838		17		313	(296)		135,542	135,120		(422)	(422)
100135516	TREASURE ISLAND	FL		11/13/2023		6,456		(69)			(69)		6,387	6,387			
100135517	PORTLAND	OR		11/13/2023		8,189		(97)			(97)		8,092	8,092			
100135518	LARGO	FL		11/13/2023		2,584		24			24		2,608	2,608			
100135520	MINNEOLA	FL		11/13/2023		5,480		66			66		5,546	5,546			
100135521	KNOXVILLE	TN		11/13/2023		2,599		(9)			(9)		2,590	2,590			
100135522	DANVILLE	IN		11/13/2023		2,100		(32)			(32)		2,068	2,068			
100135523	TROPHY CLUB	TX		11/13/2023		4,192		27			27		4,219	4,219			
100135524	WAKE FOREST	NC		11/13/2023		3,256		111			111		3,367	3,367			
100135526	DURHAM	NC		11/13/2023		2,428		6			6		2,434	2,434			
100135528	HAMDEN	CT		11/13/2023		2,244		(10)			(10)		2,234	2,234			
100135529	WASHINGTON	UT		11/13/2023		2,906		(1)			(1)		2,905	2,905			
100135531	JEROME	ID		11/13/2023		1,413		(1)			(1)		1,412	1,412			
100135532	HOMESTEAD	FL		11/13/2023		3,105		(14)			(14)		3,091	3,091			
100135533	CANYON LAKE	TX		11/13/2023		2,774		56			56		2,830	2,830			
100135534	NORCROSS	GA		11/13/2023		11,587		(147)			(147)		11,440	11,440			
100135537	ASTORIA	OR		11/13/2023		4,389		(16)			(16)		4,373	4,373			
100135538	DELTON	MI		11/13/2023		5,520		(36)			(36)		5,484	5,484			
100135539	GULF SHORES	AL		11/13/2023		3,514		181			181		3,695	3,695			
100135540	PHOENIX	AZ		11/13/2023		4,193		337			337		4,530	4,530			
100135541	RALEIGH	NC		11/13/2023		2,423		6			6		2,429	2,429			
100135542	GULF SHORES	AL		11/13/2023		3,601		401			401		4,002	4,002			
100135543	NAMPA	ID		11/13/2023		4,113		420			420		4,533	4,533			
100135544	HENDERSON	NV		11/13/2023		8,858		1,283			1,283		10,141	10,141			
100135547	GILBERT	AZ		11/13/2023		4,212		431			431		4,643	4,643			
100135548	CEDAR LAKE	IN		11/13/2023		7,099		954			954		8,053	8,053			
100135552	WOODSTOCK	GA		11/13/2023		2,261		(23)			(23)		2,238	2,238			
100135554	SAN BERNARDINO	CA		11/13/2023		3,257		66			66		3,323	3,323			
100135555	CEDAR PARK	TX		11/13/2023		4,966		(17)			(17)		4,949	4,949			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100135556	CHARLOTTE	NC		11/13/2023		144,876		(893)	19		(912)		143,964	143,585		(380)	(380)
100135559	ALPHARETTA	GA		11/13/2023		3,996		32			32		4,028	4,028			
100135560	CORPUS CHRISTI	TX		11/13/2023		3,951		(7)			(7)		3,944	3,944			
100135561	PEORIA	AZ		11/13/2023		23,599		351			351		23,950	23,950			
100135563	TOTOWA	NJ		11/13/2023		4,210							4,210	4,210			
100135564	PINE	AZ		11/13/2023		5,091		163			163		5,254	5,254			
100135565	SAINT CLOUD	FL		11/13/2023		2,496		(12)			(12)		2,484	2,484			
100135566	CAMDENTON	MO		11/13/2023		2,110		(27)			(27)		2,083	2,083			
100135567	TOWSON	MD		11/13/2023		3,390		(41)			(41)		3,349	3,349			
100135569	HYATTSVILLE	MD		11/13/2023		7,622		(4)			(4)		7,618	7,618			
100135570	BUDA	TX		11/13/2023		29,711		(477)			(477)		29,234	29,234			
100135574	FORT WORTH	TX		11/13/2023		10,777		(67)			(67)		10,710	10,710			
100135575	SOMERSET	CO		11/13/2023		2,197		(15)			(15)		2,182	2,182			
100135576	SARATOGA SPRINGS	UT		11/13/2023		3,500		69			69		3,569	3,569			
100135577	JASPER	GA		11/13/2023		3,774		(1)			(1)		3,773	3,773			
100135578	JACKSONVILLE	FL		11/13/2023		2,121		(36)			(36)		2,085	2,085			
100135579	ZION	IL		11/09/2023		1,109		(6)			(6)		1,103	1,103			
100135580	LANCASTER	CA		11/09/2023		2,242		(24)			(24)		2,218	2,218			
100135583	LANCASTER	TX		11/09/2023		1,870		(77)			(77)		1,793	1,793			
100135585	SAN DIEGO	CA		11/09/2023		4,380		(23)			(23)		4,357	4,357			
100135586	CROYDON	PA		11/09/2023		1,464		(17)			(17)		1,447	1,447			
100135587	EATONTOWN	NJ		11/09/2023		2,923		4			4		2,927	2,927			
100135588	VON ORMY	TX		11/09/2023		8,610		27			27		8,637	8,637			
100135591	ALEXANDRIA	VA		11/09/2023		8,955		(88)			(88)		8,867	8,867			
100135592	LANCASTER	CA		11/09/2023		2,787		(49)			(49)		2,738	2,738			
100135595	LANCASTER	CA		11/09/2023		2,933		(44)			(44)		2,889	2,889			
100135597	PATTERSON	CA		11/09/2023		6,588		39			39		6,627	6,627			
100135600	DAYT BCH SH	FL		11/09/2023		3,437		(127)			(127)		3,310	3,310			
100135601	HUNTSVILLE	UT		11/09/2023		8,234		(103)			(103)		8,131	8,131			
100135604	INVERNESS	FL		11/09/2023		1,545		(40)			(40)		1,505	1,505			
100135606	SALINE	MI		11/09/2023		1,790		(33)			(33)		1,757	1,757			
100135610	PORTLAND	OR		11/09/2023		5,724		(42)			(42)		5,682	5,682			
100135613	SNEADS FERRY	NC		11/09/2023		1,025		(22)			(22)		1,003	1,003			
100135615	FT LAUDERDALE	FL		11/09/2023		3,661		(75)			(75)		3,586	3,586			
100135616	KELSEYVILLE	CA		11/09/2023		2,740		34			34		2,774	2,774			
100135617	NASHVILLE	TN		11/09/2023		7,400		(132)			(132)		7,268	7,268			
100135618	MIAMI	FL		11/09/2023		2,607		7			7		2,614	2,614			
100135619	VICTOR	ID		11/09/2023		3,387		(82)			(82)		3,305	3,305			
100135620	KISSIMMEE	FL		11/09/2023		3,817		(41)			(41)		3,776	3,776			
100135621	THORNTON	CO		11/09/2023		2,855		(50)			(50)		2,805	2,805			
100135622	OCEAN CITY	NJ		11/09/2023		28,857		(252)			(252)		28,605	28,605			
100135623	BAYVILLE	NJ		11/09/2023		2,115		(57)			(57)		2,058	2,058			
100135624	LOS ANGELES	CA		11/09/2023		7,049		(85)			(85)		6,964	6,964			
100135625	WEST PLAINS	MO		11/09/2023		998		1			1		999	999			
100135626	JACKSONVILLE	NC		11/09/2023		2,845		(97)			(97)		2,748	2,748			
100135628	PITTSBORO	IN		11/09/2023		3,017		(22)			(22)		2,995	2,995			
100135633	CHARLOTTE	NC		11/09/2023		8,729		(153)			(153)		8,576	8,576			
100135634	WINNSBORO	TX		11/09/2023		892		(62)			(62)		830	830			
100135635	MEMPHIS	TN		11/09/2023		2,043		(67)			(67)		1,976	1,976			
100135637	MIAMI	FL		11/09/2023		1,549		(91)			(91)		1,458	1,458			
100135639	LOS ANGELES	CA		11/09/2023		10,619		(79)			(79)		10,540	10,540			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135641	HOLLISTER	CA		11/09/2023		4,235		(99)			(99)		4,136	4,136			
100135643	PITTSBURGH	PA		11/09/2023		639		(45)			(45)		594	594			
100135644	DAVIDSONVILLE	MD		11/09/2023		2,697		7			7		2,704	2,704			
100135646	BOZEMAN	MT		11/09/2023		14,143		201			201		14,344	14,344			
100135648	ST AUGUSTINE	FL		11/09/2023		11,488		(97)			(97)		11,391	11,391			
100135649	NOLENSVILLE	TN		11/09/2023		10,246		(132)			(132)		10,114	10,114			
100135650	SEVIERVILLE	TN		11/09/2023		8,397		(124)			(124)		8,273	8,273			
100135651	PALM HARBOR	FL		11/09/2023		2,135		16			16		2,151	2,151			
100135654	MILLVILLE	UT		11/09/2023		4,849		39			39		4,888	4,888			
100135656	FORNEY	TX		11/09/2023		7,341		6			6		7,347	7,347			
100135657	HOLLISTER	CA		11/09/2023		14,343		320			320		14,663	14,663			
100135659	LAS VEGAS	NV		11/09/2023		8,057		231			231		8,288	8,288			
100135660	DAVENPORT	FL		11/09/2023		6,364		124			124		6,488	6,488			
100135661	OAKHURST	NJ		11/09/2023		25,921		(373)			(373)		25,548	25,548			
100135664	LAWRENCEVILLE	GA		11/09/2023		1,614		(69)			(69)		1,545	1,545			
100135665	FERNANDINA BEACH	FL		11/09/2023		3,911		(127)			(127)		3,784	3,784			
100135666	FORT MYERS	FL		11/09/2023		3,083		2			2		3,085	3,085			
100135667	OAKLAND	RI		11/09/2023		2,605		(98)			(98)		2,507	2,507			
100135668	BROKEN BOW	OK		11/09/2023		6,224		(1,902)			(1,902)		4,322	4,322			
100135669	FULSHEAR	TX		11/09/2023		3,233		(81)			(81)		3,152	3,152			
100135670	BAYVILLE	NJ		11/09/2023		4,473		52			52		4,525	4,525			
100135671	AUBREY	TX		11/09/2023		1,768		(61)			(61)		1,707	1,707			
100135672	ALTAMONTE SPG	FL		11/09/2023		2,845		(90)			(90)		2,755	2,755			
100135674	MIAMI	FL		11/09/2023		46,314		(1,672)			(1,672)		44,642	44,642			
100135675	CONROE	TX		11/09/2023		1,569		(29)			(29)		1,540	1,540			
100135677	KENT	WA		11/09/2023		156,579		1,119			1,119		157,698	157,698			
100135679	LAS VEGAS	NV		11/09/2023		67,617		(853)			(853)		66,764	66,764			
100135680	WINTER HAVEN	FL		11/09/2023		3,346		(92)			(92)		3,254	3,254			
100135681	MAGNOLIA	TX		11/09/2023		1,424		(93)			(93)		1,331	1,331			
100135686	CHULA VISTA	CA		11/09/2023		6,474		(137)			(137)		6,337	6,337			
100135687	ALEXANDRIA	VA		11/09/2023		2,450		(124)			(124)		2,326	2,326			
100135688	TAMPA	FL		11/09/2023		1,596		(50)			(50)		1,546	1,546			
100135689	PLAINFIELD	NJ		11/09/2023		2,108		(46)			(46)		2,062	2,062			
100135691	KIRKLAND	WA		11/09/2023		28,518		(53)			(53)		28,465	28,465			
100135692	OGDEN	UT		11/09/2023		12,107		190			190		12,297	12,297			
100135693	LAKESIDE	AZ		11/09/2023		5,991		(119)			(119)		5,872	5,872			
100135694	EAST PROVIDENCE	RI		11/09/2023		116,959		(910)			(910)		116,049	116,049			
100135697	BRANSON	MO		11/09/2023		1,904		(57)			(57)		1,847	1,847			
100135699	DECATUR	GA		11/09/2023		2,276		(102)			(102)		2,174	2,174			
100135700	PHILADELPHIA	PA		11/09/2023		1,161		(87)			(87)		1,074	1,074			
100135701	PHILADELPHIA	PA		11/09/2023		801		(55)			(55)		746	746			
100135702	LIBERTY HILL	TX		11/10/2023		3,154		104			104		3,258	3,258			
100135705	PRINCETON	TX		11/10/2023		3,899		17			17		3,916	3,916			
100135706	PARRISH	FL		11/10/2023		3,276		66			66		3,342	3,342			
100135707	KAHUKU	HI		11/10/2023		4,460		172			172		4,632	4,632			
100135708	MEBANE	NC		11/10/2023		3,489		137			137		3,626	3,626			
100135711	PINEVILLE	NC		11/10/2023		5,877		(2)			(2)		5,875	5,875			
100135712	LOMPOC	CA		11/10/2023		4,406		(19)			(19)		4,387	4,387			
100135713	RICHBURG	SC		11/10/2023		4,470		17			17		4,487	4,487			
100135714	HERMITAGE	TN		11/10/2023		3,220		46			46		3,266	3,266			
100135715	WOODSTOCK	GA		11/10/2023		3,896		149			149		4,045	4,045			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135717	PALM DESERT	CA		11/10/2023		3,173		40			40		3,213	3,213			
100135719	WENDELL	NC		11/10/2023		4,217		273			273		4,490	4,490			
100135724	BEND	OR		11/10/2023		3,610		(7)			(7)		3,603	3,603			
100135725	WEST COVINA	CA		11/10/2023		4,412		47			47		4,459	4,459			
100135727	FORT WORTH	TX		11/10/2023		2,446		86			86		2,532	2,532			
100135730	VOLCANO	HI		11/10/2023		1,984		(30)			(30)		1,954	1,954			
100135731	CONROE	TX		11/10/2023		2,585		20			20		2,605	2,605			
100135732	SAVANNAH	GA		11/10/2023		3,243		45			45		3,288	3,288			
100135733	CHULA VISTA	CA		11/10/2023		5,989		227			227		6,216	6,216			
100135734	MIDLOTHIAN	VA		11/10/2023		2,412		(15)			(15)		2,397	2,397			
100135735	HENDERSON HARBOR	NY		11/10/2023		2,369		(25)			(25)		2,344	2,344			
100135736	JENSEN BEACH	FL		11/10/2023		3,638		81			81		3,719	3,719			
100135737	LINCOLN	CA		11/10/2023		99,400		2,768			2,768		102,168	102,168			
100135738	TEANECK	NJ		11/10/2023		2,660		17			17		2,677	2,677			
100135739	DELTONA	FL		11/10/2023		7,156		52			52		7,208	7,208			
100135740	ANGIER	NC		11/10/2023		5,641		(14)			(14)		5,627	5,627			
100135742	ANNA	TX		11/10/2023		3,042		6			6		3,048	3,048			
100135744	WESLEY CHAPEL	FL		11/10/2023		4,664		4			4		4,668	4,668			
100135745	RALEIGH	NC		11/10/2023		2,843		81			81		2,924	2,924			
100135746	ANNA	TX		11/10/2023		3,007		36			36		3,043	3,043			
100135748	RALEIGH	NC		11/10/2023		2,803		80			80		2,883	2,883			
100135749	DRIPPING SPRINGS	TX		11/10/2023		2,639		65			65		2,704	2,704			
100135751	PORT ORCHARD	WA		11/10/2023		3,442		209			209		3,651	3,651			
100135753	WADDELL	AZ		11/10/2023		4,818		300			300		5,118	5,118			
100135754	ANNA	TX		11/10/2023		2,549		21			21		2,570	2,570			
100135756	CHARLOTTE	NC		11/10/2023		2,627		62			62		2,689	2,689			
100135757	LEWES	DE		11/10/2023		6,522		(30)			(30)		6,492	6,492			
100135758	LOUISVILLE	KY		11/10/2023		3,771		(3)			(3)		3,768	3,768			
100135759	CHARLOTTE	NC		11/10/2023		2,751		53			53		2,804	2,804			
100135760	CHARLOTTE	NC		11/10/2023		3,241		118			118		3,359	3,359			
100135761	VICTORVILLE	CA		11/10/2023		2,752		(33)			(33)		2,719	2,719			
100135764	CHESAPEAKE	VA		11/10/2023		1,912		(9)			(9)		1,903	1,903			
100135765	BULLHEAD CITY	AZ		11/10/2023		3,291		84			84		3,375	3,375			
100135767	CERRITOS	CA		11/10/2023		11,366		321			321		11,687	11,687			
100135768	PHOENIX	AZ		11/10/2023		2,031		(5)			(5)		2,026	2,026			
100135769	WEST WARWICK	RI		11/10/2023		3,246		70			70		3,316	3,316			
100135770	FARMINGTON	MN		11/10/2023		3,002		2			2		3,004	3,004			
100135773	LAS VEGAS	NV		11/10/2023		2,863		46			46		2,909	2,909			
100135774	SPOKANE	WA		11/10/2023		35,959		(311)			(311)		35,648	35,648			
100135775	ISLE OF PALMS	SC		11/10/2023		5,255		80			80		5,335	5,335			
100135776	MONTICELLO	FL		11/10/2023		1,252		34			34		1,286	1,286			
100135777	LAKE ARROWHEAD	CA		11/10/2023		7,672		38			38		7,710	7,710			
100135778	ANTIOCH	CA		11/10/2023		2,391		71			71		2,462	2,462			
100135779	CHESTER	VA		11/10/2023		3,028		86			86		3,114	3,114			
100135780	FRESNO	CA		11/10/2023		4,555		178			178		4,733	4,733			
100135781	COLUMBIA FALLS	MT		11/10/2023		2,825		32			32		2,857	2,857			
100135782	ANTIOCH	CA		11/10/2023		2,959		159			159		3,118	3,118			
100135783	CHICO	CA		11/10/2023		3,850		1,221			1,221		5,071	5,071			
100135785	JERSEY CITY	NJ		11/10/2023		5,638		134			134		5,772	5,772			
100135786	FORT WORTH	TX		11/10/2023		3,091		132			132		3,223	3,223			
100135788	EXETER	CA		11/10/2023		2,290		67			67		2,357	2,357			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135789	CRANBERRY TOWNSHIP	PA		11/10/2023		10,011		21			21		10,032	10,032			
100135790	VOLCANO	HI		11/10/2023		3,934		(33)			(33)		3,901	3,901			
100135791	DENTON	TX		11/10/2023		3,671		112			112		3,783	3,783			
100135792	GREENVILLE	SC		11/10/2023		2,391		31			31		2,422	2,422			
100135793	MELISSA	TX		11/10/2023		2,809		28			28		2,837	2,837			
100135796	PONDER	TX		11/10/2023		32,151		199			199		32,350	32,350			
100135798	LAKE WORTH	FL		11/10/2023		3,390		(19)			(19)		3,371	3,371			
100135799	MELISSA	TX		11/10/2023		34,219		247			247		34,466	34,466			
100135800	RANCHO CORDOVA	CA		11/10/2023		4,837		400			400		5,237	5,237			
100135802	CHARLOTTE	NC		11/10/2023		4,160		58			58		4,218	4,218			
100135803	MESA	AZ		11/10/2023		2,416		(17)			(17)		2,399	2,399			
100135804	MELISSA	TX		11/10/2023		3,934		(24)			(24)		3,910	3,910			
100135806	FORT WORTH	TX		11/10/2023		2,338		78			78		2,416	2,416			
100135807	NOKOMIS	FL		11/10/2023		2,592		29			29		2,621	2,621			
100135809	PRINCETON	TX		11/10/2023		45,403		(510)			(510)		44,893	44,893			
100135810	FRANKLIN PARK	NJ		11/10/2023		2,196		(13)			(13)		2,183	2,183			
100135813	DAYTONA BEACH	FL		11/10/2023		6,178		63			63		6,241	6,241			
100135816	CANTON	GA		11/10/2023		3,410		50			50		3,460	3,460			
100135817	COACHELLA	CA		11/10/2023		5,256							5,256	5,256			
100135819	MELISSA	TX		11/10/2023		9,247		4			4		9,251	9,251			
100135820	ELGIN	IL		11/10/2023		2,723		(12)			(12)		2,711	2,711			
100135821	CHARLOTTE	NC		11/10/2023		2,677		(10)			(10)		2,667	2,667			
100135822	PORT CLINTON	OH		11/10/2023		2,093		32			32		2,125	2,125			
100135823	DENTON	TX		11/10/2023		3,412		105			105		3,517	3,517			
100135824	NAPLES	FL		11/10/2023		3,502		(25)			(25)		3,477	3,477			
100135825	ROSHARON	TX		11/10/2023		2,812		145			145		2,957	2,957			
100135827	LAKE ARROWHEAD	CA		11/10/2023		4,681		32			32		4,713	4,713			
100135829	MEBANE	NC		11/10/2023		3,482		155			155		3,637	3,637			
100135831	MILLSBORO	DE		11/10/2023		6,343		45			45		6,388	6,388			
100135832	LITTLE EGG HARBOR TWP	NJ		11/10/2023		5,510		(64)			(64)		5,446	5,446			
100135833	FLEMING ISLAND	FL		11/10/2023		3,143		(34)			(34)		3,109	3,109			
100135834	MELISSA	TX		11/10/2023		3,498		48			48		3,546	3,546			
100135836	VERO BEACH	FL		11/10/2023		1,899		(23)			(23)		1,876	1,876			
100135837	OLYMPIA	WA		11/10/2023		10,178		171			171		10,349	10,349			
100135838	NEWNAN	GA		11/10/2023		3,450		103			103		3,553	3,553			
100135839	CAYUCOS	CA		11/10/2023		5,082		28			28		5,110	5,110			
100135840	MINNEAPOLIS	MN		11/10/2023		4,003		12			12		4,015	4,015			
100135843	CHATTANOOGA	TN		11/10/2023		2,094		(21)			(21)		2,073	2,073			
100135845	OCEANSIDE	CA		11/10/2023		43,816		844			844		44,660	44,660			
100135846	LAWRENCEVILLE	GA		11/10/2023		3,137		78			78		3,215	3,215			
100135847	MATTHEWS	NC		11/10/2023		2,492		65			65		2,557	2,557			
100135849	LINCOLN	CA		11/10/2023		4,891		7			7		4,898	4,898			
100135850	RANCHO CUCAMONGA	CA		11/13/2023		15,384		(223)			(223)		15,161	15,161			
100135858	CANTON	GA		11/13/2023		4,361		(74)			(74)		4,287	4,287			
100135860	CLERMONT	GA		11/13/2023		2,472		(45)			(45)		2,427	2,427			
100135862	NEW BEDFORD	MA		11/13/2023		2,829		(62)			(62)		2,767	2,767			
100135863	MADERA	CA		11/13/2023		2,173		(60)			(60)		2,113	2,113			
100135864	FITCHBURG	MA		11/13/2023		1,958		(23)			(23)		1,935	1,935			
100135868	MIAMI	FL		11/13/2023		1,594		(104)			(104)		1,490	1,490			
100135870	TRENTON	NJ		11/13/2023		744		(39)			(39)		705	705			
100135873	ENFIELD	CT		11/13/2023		3,045		(16)			(16)		3,029	3,029			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135874	WEST DEPTFORD	NJ		11/13/2023		803		(29)			(29)		774	774			
100135875	MAGNOLIA	TX		11/13/2023		3,441		(2)			(2)		3,439	3,439			
100135877	EAST ELMHURST	NY		11/13/2023		6,939		28			28		6,967	6,967			
100135879	ORLANDO	FL		11/13/2023		2,016		(45)			(45)		1,971	1,971			
100135880	MARIETTA	GA		11/13/2023		1,386		(51)			(51)		1,335	1,335			
100135884	MADERA	CA		11/13/2023		1,479		(111)			(111)		1,368	1,368			
100135885	AVENTURA	FL		11/13/2023		3,027		(77)			(77)		2,950	2,950			
100135887	EDGEWATER	FL		11/13/2023		1,925		(66)			(66)		1,859	1,859			
100135888	PARKER	TX		11/13/2023		13,266		(385)			(385)		12,881	12,881			
100135889	ADELANTO	CA		11/13/2023		1,271		(6)			(6)		1,265	1,265			
100135890	STOCKTON	CA		11/13/2023		2,061		(16)			(16)		2,045	2,045			
100135891	TANEYTOWN	MD		11/13/2023		1,783		(123)			(123)		1,660	1,660			
100135892	BALTIMORE	MD		11/13/2023		1,569		(13)			(13)		1,556	1,556			
100135893	BALTIMORE	MD		11/13/2023		1,118		(102)			(102)		1,016	1,016			
100135894	DALLAS	TX		11/13/2023		1,998		(7)			(7)		1,991	1,991			
100135900	DENVER	CO		11/13/2023		5,828		(177)			(177)		5,651	5,651			
100135901	ARLINGTON	WA		11/13/2023		25,184		(339)			(339)		24,845	24,845			
100135902	LAS VEGAS	NV		11/13/2023		11,192		(377)			(377)		10,815	10,815			
100135903	CHESTER	PA		11/13/2023		1,309		(75)			(75)		1,234	1,234			
100135904	LEHIGH ACRES	FL		11/13/2023		1,347		(32)			(32)		1,315	1,315			
100135905	KNOXVILLE	TN		11/13/2023		1,534		(113)			(113)		1,421	1,421			
100135906	LABELLE	FL		11/13/2023		1,381		(2)			(2)		1,379	1,379			
100135908	DEKALB	IL		11/13/2023		1,257		(71)			(71)		1,186	1,186			
100135909	OAKLAND PARK	FL		11/13/2023		12,198		(196)			(196)		12,002	12,002			
100135911	ROTONDA WEST	FL		11/13/2023		2,582		(40)			(40)		2,542	2,542			
100135912	DAYTONA BEACH	FL		11/13/2023		2,237		(120)			(120)		2,117	2,117			
100135914	BRIDGEWATER	NJ		11/13/2023		15,462		(139)			(139)		15,323	15,323			
100135916	IRVINGTON	NJ		11/13/2023		1,676		(49)			(49)		1,627	1,627			
100135917	MIAMI	FL		11/13/2023		3,133		(39)			(39)		3,094	3,094			
100135919	LOS ANGELES	CA		11/13/2023		3,636		(10)			(10)		3,626	3,626			
100135920	ATLANTIC HIGHLANDS	NJ		11/13/2023		17,913		(150)			(150)		17,763	17,763			
100135921	STONE MOUNTAIN	GA		11/13/2023		7,078		(505)			(505)		6,573	6,573			
100135922	WOODHAVEN	NY		11/13/2023		5,537		62			62		5,599	5,599			
100135923	MIAMI	FL		11/13/2023		12,043		(557)			(557)		11,486	11,486			
100135924	OLNEY	MD		11/13/2023		5,375		(48)			(48)		5,327	5,327			
100135925	JURUPA VALLEY	CA		11/13/2023		5,187		(203)			(203)		4,984	4,984			
100135926	KISSIMMEE	FL		11/13/2023		836		(32)			(32)		804	804			
100135927	DOWAGIAC	MI		11/13/2023		6,964		(600)			(600)		6,364	6,364			
100135929	HILLSBORO	OR		11/13/2023		38,771		(515)			(515)		38,256	38,256			
100135931	LIBERTY HILL	TX		11/15/2023		8,862		(163)			(163)		8,699	8,699			
100135932	LANCASTER	CA		11/15/2023		2,327		(115)			(115)		2,212	2,212			
100135934	JACKSONVILLE	FL		11/15/2023		1,148		(68)			(68)		1,080	1,080			
100135935	FULSHEAR	TX		11/15/2023		6,659		(229)			(229)		6,430	6,430			
100135936	ORLANDO	FL		11/15/2023		2,776		17			17		2,793	2,793			
100135939	PEPPER PIKE	OH		11/15/2023		28,890		(413)			(413)		28,477	28,477			
100135942	MOUNTLAKE TERRACE	WA		11/15/2023		175,804		(9,413)			(9,413)		166,391	166,391			
100135943	PHOENIX	AZ		11/15/2023		2,871		(191)			(191)		2,680	2,680			
100135944	BAKERSFIELD	CA		11/15/2023		9,929		26			26		9,955	9,955			
100135945	LIBERTY HILL	TX		11/15/2023		19,164		(140)			(140)		19,024	19,024			
100135946	PORT SAINT JOE	FL		11/15/2023		3,505		71			71		3,576	3,576			
100135948	DENVER	CO		11/15/2023		2,471		(118)			(118)		2,353	2,353			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135950	BAY POINT	CA		11/15/2023		1,820		(59)			(59)		1,761	1,761			
100135951	ODESSA	TX		11/15/2023		922		(90)			(90)		832	832			
100135952	RIVERSIDE	CA		11/15/2023		2,228		(58)			(58)		2,170	2,170			
100135954	KATY	TX		11/15/2023		1,391		(148)			(148)		1,243	1,243			
100135955	KEY COLONY BEACH	FL		11/15/2023		13,604		(117)			(117)		13,487	13,487			
100135957	CHICAGO	IL		11/16/2023		1,883		(30)			(30)		1,853	1,853			
100135958	MENIFEE	CA		11/16/2023		3,582		(19)			(19)		3,563	3,563			
100135959	ANAHEIM	CA		11/16/2023		11,784		(414)			(414)		11,370	11,370			
100135960	GRAND JUNCTION	CO		11/16/2023		2,408		(104)			(104)		2,304	2,304			
100135961	CHICAGO	IL		11/16/2023		6,523		30			30		6,553	6,553			
100135962	TOBYHANNA	PA		11/16/2023		1,310		(62)			(62)		1,248	1,248			
100135963	HOMESTEAD	FL		11/16/2023		1,720		(51)			(51)		1,669	1,669			
100135965	PORT SAINT LUCIE	FL		11/16/2023		2,104		(10)			(10)		2,094	2,094			
100135968	SANTA FE SPRINGS	CA		11/16/2023		3,581		(33)			(33)		3,548	3,548			
100135970	ORIENT	OH		11/16/2023		2,679		(77)			(77)		2,602	2,602			
100135971	DECATUR	TX		11/16/2023		4,471		(215)			(215)		4,256	4,256			
100135972	SAN JACINTO	CA		11/16/2023		5,868		(122)			(122)		5,746	5,746			
100135973	HENRICO	VA		11/16/2023		9,001		(237)			(237)		8,764	8,764			
100135974	KANSAS CITY	MO		11/16/2023		1,450		(99)			(99)		1,351	1,351			
100135976	GARLAND	TX		11/16/2023		1,566		(101)			(101)		1,465	1,465			
100135982	MONROE	NC		11/16/2023		5,428		(31)			(31)		5,397	5,397			
100135983	RENO	NV		11/16/2023		26,230		177			177		26,407	26,407			
100135985	NEPTUNE	NJ		11/16/2023		2,857		8			8		2,865	2,865			
100135986	ATLANTA	GA		11/16/2023		3,382		(182)			(182)		3,200	3,200			
100135987	OAK LAWN	IL		11/16/2023		1,877		(29)			(29)		1,848	1,848			
100135988	DANIA BEACH	FL		11/16/2023		2,149		(75)			(75)		2,074	2,074			
100135990	SIMPSONVILLE	SC		11/16/2023		1,177		(52)			(52)		1,125	1,125			
100135991	LOS ANGELES	CA		11/16/2023		213		(4)			(4)		209	209			
100135995	PHOENIX	AZ		11/16/2023		2,322		(46)			(46)		2,276	2,276			
100135997	NEW ORLEANS	LA		11/16/2023		1,676		(106)			(106)		1,570	1,570			
100135998	RICHARDSVILLE	VA		11/16/2023		1,934		2			2		1,936	1,936			
100135999	PALMDALE	CA		11/16/2023		1,890		(83)			(83)		1,807	1,807			
100136000	HOUSTON	TX		11/16/2023		104,290		(8,068)			(8,068)		96,222	96,222			
100136001	SEBRING	FL		11/16/2023		1,742		(64)			(64)		1,678	1,678			
100136003	JERSEY CITY	NJ		11/16/2023		1,880		(106)			(106)		1,774	1,774			
100136004	BRAWLEY	CA		11/16/2023		2,289		(59)			(59)		2,230	2,230			
100136005	HARTVILLE	MO		11/16/2023		2,312		(33)			(33)		2,279	2,279			
100136006	BIG BEAR CITY	CA		11/16/2023		1,689		(11)			(11)		1,678	1,678			
100136008	LAS CRUCES	NM		11/16/2023		286,772		(87)			(87)		286,685	286,685			
100136009	COLUMBUS	OH		11/16/2023		1,130		9			9		1,139	1,139			
100136010	POMFRET CENTER	CT		11/16/2023		3,498		(149)			(149)		3,349	3,349			
100136011	GRETNA	LA		11/16/2023		1,981		(68)			(68)		1,913	1,913			
100136012	POWELL	TN		11/16/2023		3,246		(52)			(52)		3,194	3,194			
100136013	LOS ANGELES	CA		11/16/2023		3,094		3			3		3,097	3,097			
100136016	HOUSTON	TX		11/16/2023		1,425		(54)			(54)		1,371	1,371			
100136017	WACO	TX		11/16/2023		1,172		(72)			(72)		1,100	1,100			
100136019	ROWLETT	TX		11/16/2023		3,892		41			41		3,933	3,933			
100136020	GILBERT	AZ		11/16/2023		12,190		7			7		12,197	12,197			
100136021	CLOVIS	CA		11/16/2023		5,628		65			65		5,693	5,693			
100136022	FORT WORTH	TX		11/16/2023		1,199		1			1		1,200	1,200			
100136024	MAUGANSVILLE	MD		11/16/2023		2,279		(5)			(5)		2,274	2,274			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136026	MAUMEE	OH		11/16/2023		4,266		5			5		4,271	4,271			
100136032	BURLINGTON	NC		11/16/2023		2,048		(6)			(6)		2,042	2,042			
100136034	SPRING VALLEY	CA		11/16/2023		11,041		(26)			(26)		11,015	11,015			
100136035	HOUSTON	TX		11/16/2023		853		(92)			(92)		761	761			
100136038	RALEIGH	NC		11/16/2023		2,250		(103)			(103)		2,147	2,147			
100136039	HAVERHILL	MA		11/16/2023		4,297		81			81		4,378	4,378			
100136041	GARNER	NC		11/16/2023		1,776		(109)			(109)		1,667	1,667			
100136042	NORTH CHESTERFIELD	VA		11/16/2023		1,395		(31)			(31)		1,364	1,364			
100136043	MIAMI	FL		11/16/2023		3,574		(75)			(75)		3,499	3,499			
100136044	TRACY	CA		11/16/2023		4,028		(15)			(15)		4,013	4,013			
100136046	TAMPA	FL		11/16/2023		919		(59)			(59)		860	860			
100136047	ODESSA	TX		11/16/2023		4,013		(122)			(122)		3,891	3,891			
100136049	HIRAM	GA		11/16/2023		1,128		(83)			(83)		1,045	1,045			
100136052	ATLANTA	GA		11/16/2023		8							8	8			
100136053	GAINESVILLE	GA		11/16/2023		2,038		27			27		2,065	2,065			
100136054	WALNUT CREEK	CA		11/16/2023		13,256		(294)			(294)		12,962	12,962			
100136055	BALTIMORE	MD		11/16/2023		612		(38)			(38)		574	574			
100136056	CINCINNATI	OH		11/16/2023		2,495		46			46		2,541	2,541			
100136058	AZLE	TX		11/16/2023		2,424		28			28		2,452	2,452			
100136059	SMITHFIELD	NC		11/16/2023		1,175		(55)			(55)		1,120	1,120			
100136060	MILWAUKEE	WI		11/16/2023		877		(55)			(55)		822	822			
100136062	MEDFORD	OR		11/16/2023		2,726		(137)			(137)		2,589	2,589			
100136063	CRYSTAL LAKE	IL		11/16/2023		2,535		(5)			(5)		2,530	2,530			
100136064	HOUSTON	TX		11/16/2023		2,181		(104)			(104)		2,077	2,077			
100136065	NORWALK	CA		11/16/2023		12,837		(278)			(278)		12,559	12,559			
100136066	SAN TAN VALLEY	AZ		11/16/2023		3,527		(54)			(54)		3,473	3,473			
100136069	BEECH MOUNTAIN	NC		11/16/2023		2,481		(119)			(119)		2,362	2,362			
100136070	(PACOIMA AREA) LOS ANGELES	CA		11/16/2023		2,473		12			12		2,485	2,485			
100136071	ORLANDO	FL		11/16/2023		1,702		(88)			(88)		1,614	1,614			
100136072	BAKERSFIELD	CA		11/16/2023		3,619		26			26		3,645	3,645			
100136074	ROYSE CITY	TX		11/16/2023		1,235		(30)			(30)		1,205	1,205			
100136080	SAN DIEGO	CA		12/18/2023		5,067		(66)			(66)		5,001	5,001			
100136081	JACKSON	CA		12/18/2023		10,118		189			189		10,307	10,307			
100136082	DELAND	FL		12/18/2023		132,873		(1,109)			(1,109)		131,764	131,764			
100136086	HOLLAND	MI		12/18/2023		3,447		(97)			(97)		3,350	3,350			
100136088	SANTA CRUZ	CA		12/18/2023		76,163		(1,803)			(1,803)		74,360	74,360			
100136090	MUNSTER	IN		12/18/2023		2,068		(82)			(82)		1,986	1,986			
100136093	MOORESVILLE	NC		12/18/2023		3,416		(311)			(311)		3,105	3,105			
100136094	PHILADELPHIA	PA		12/18/2023		1,498		(153)			(153)		1,345	1,345			
100136106	HENDERSON	NV		12/18/2023		3,442		(95)			(95)		3,347	3,347			
100136107	NEDERLAND	TX		12/18/2023		853		(69)			(69)		784	784			
100136108	WACO	TX		12/18/2023		2,139		(101)			(101)		2,038	2,038			
100136109	CHICAGO	IL		12/18/2023		17,334		4			4		17,338	17,338			
100136110	WOODRIDGE	IL		12/18/2023		3,596		(195)			(195)		3,401	3,401			
100136111	CINCINNATI	OH		12/18/2023		1,535		(51)			(51)		1,484	1,484			
100136114	CHICAGO	IL		12/18/2023		2,690		(5)			(5)		2,685	2,685			
100136117	LOS ANGELES	CA		12/18/2023		16,594		(888)			(888)		15,706	15,706			
100136120	KATY	TX		12/18/2023		77,928		(6,518)			(6,518)		71,410	71,410			
100136121	MIAMI	FL		12/18/2023		7,538		(160)			(160)		7,378	7,378			
100136122	HIALEAH	FL		12/18/2023		8,972		(173)			(173)		8,799	8,799			
100136125	PLAINFIELD	IL		12/18/2023		1,715		(1)			(1)		1,714	1,714			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136127	PHOENIX	AZ		12/18/2023		883		(40)			(40)		843	843			
100136129	POMPANO BEACH	FL		12/18/2023		12,314		(873)			(873)		11,441	11,441			
100136130	LEANDER	TX		12/18/2023		3,333		(145)			(145)		3,188	3,188			
100136133	GOODRICH	TX		12/18/2023		833		(65)			(65)		768	768			
100136136	SPRING	TX		12/18/2023		12,154		(429)			(429)		11,725	11,725			
100136139	KISSIMMEE	FL		12/18/2023		3,111		(54)			(54)		3,057	3,057			
100136140	TEHACHAPI	CA		12/18/2023		3,499		(94)			(94)		3,405	3,405			
100136141	THE COLONY	TX		12/18/2023		3,741		(80)			(80)		3,661	3,661			
100136142	GLOUCESTER CITY	NJ		12/18/2023		648		(44)			(44)		604	604			
100136143	SARASOTA	FL		12/18/2023		4,837		(104)			(104)		4,733	4,733			
100136146	GRAND PRAIRIE	TX		12/18/2023		1,784		(144)			(144)		1,640	1,640			
100136147	SOUTHFIELD	MI		12/18/2023		7,199		(467)			(467)		6,732	6,732			
100136149	CHULA VISTA	CA		12/18/2023		32,310		(1,208)			(1,208)		31,102	31,102			
100136150	HIGNLAND HEIGHTS	KY		12/18/2023		1,892		(58)			(58)		1,834	1,834			
100136154	EDGEWOOD	WA		12/18/2023		3,168		(68)			(68)		3,100	3,100			
100136161	HIALEAH	FL		12/18/2023		3,392		(45)			(45)		3,347	3,347			
100136162	PORT RICHEY	FL		12/18/2023		1,095		(15)			(15)		1,080	1,080			
100136163	HOUSTON	TX		12/18/2023		16,654		(387)			(387)		16,267	16,267			
100136165	CHELAN	WA		12/18/2023		2,652		(38)			(38)		2,614	2,614			
100136166	BAKERSFIELD	CA		12/18/2023		2,637		(115)			(115)		2,522	2,522			
100136167	ROSEVILLE	CA		12/18/2023		40,597		(903)			(903)		39,694	39,694			
100136168	SAN RAMON	CA		12/18/2023		14,262		(246)			(246)		14,016	14,016			
100136169	CHICAGO	IL		12/18/2023		726		(17)			(17)		709	709			
100136170	SIMPSONVILLE	SC		12/18/2023		2,105		(43)			(43)		2,062	2,062			
100136171	MIAMI	FL		12/18/2023		7,411		(58)			(58)		7,353	7,353			
100136172	LILBURN	GA		12/18/2023		4,299		(188)			(188)		4,111	4,111			
100136174	BAKERSFIELD	CA		12/18/2023		2,464		(18)			(18)		2,446	2,446			
100136175	ODESSA	TX		12/18/2023		871		(87)			(87)		784	784			
100136176	CAPE CORAL	FL		12/18/2023		15,503		(661)			(661)		14,842	14,842			
100136177	DUVALL	WA		12/18/2023		8,753		(96)			(96)		8,657	8,657			
100136178	WOODINVILLE	WA		12/18/2023		6,794		(212)			(212)		6,582	6,582			
100136179	TURLOCK	CA		12/18/2023		1,987		(83)			(83)		1,904	1,904			
100136182	DOWNINGTOWN	PA		12/18/2023		57,131		(1,020)			(1,020)		56,111	56,111			
100136184	TREVOR	WI		12/18/2023		1,078		(42)			(42)		1,036	1,036			
100136189	CLARKDALE	AZ		11/20/2023		3,143		(43)			(43)		3,100	3,100			
100136190	FRESNO	CA		11/20/2023		4,788		(64)			(64)		4,724	4,724			
100136191	COMPTON	CA		11/20/2023		6,169		92			92		6,261	6,261			
100136193	GALVESTON	TX		11/20/2023		2,073		(40)			(40)		2,033	2,033			
100136195	APOLLO BEACH	FL		11/20/2023		8,399		157			157		8,556	8,556			
100136196	MOUNT JACKSON	VA		11/20/2023		8,910		139			139		9,049	9,049			
100136197	NORTH CHESTERFIELD	VA		11/20/2023		2,475							2,475	2,475			
100136198	CORNVILLE	AZ		11/20/2023		8,787		175			175		8,962	8,962			
100136199	TOMS RIVER	NJ		11/20/2023		2,620		15			15		2,635	2,635			
100136200	SACRAMENTO	CA		11/20/2023		57,989		625			625		58,614	58,614			
100136201	SACRAMENTO	CA		11/20/2023		2,636		33			33		2,669	2,669			
100136202	TAMPA	FL		11/20/2023		2,917		31			31		2,948	2,948			
100136204	SAVANNAH	GA		11/20/2023		3,000		55			55		3,055	3,055			
100136206	NAPLES	FL		11/20/2023		2,944		85			85		3,029	3,029			
100136207	BAKERSFIELD	CA		11/20/2023		139,720		3,816			3,816		143,536	143,536			
100136208	EDGEWATER	NJ		11/20/2023		5,533		39			39		5,572	5,572			
100136209	PASSAIC	NJ		11/20/2023		2,787		70			70		2,857	2,857			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136210	LYNNWOOD	WA		11/20/2023		5,512		37			37		5,549	5,549			
100136211	LYNNWOOD	WA		11/20/2023		5,072		34			34		5,106	5,106			
100136212	KAMAS	UT		11/20/2023		4,823		(77)			(77)		4,746	4,746			
100136213	LYNNWOOD	WA		11/20/2023		4,970		16			16		4,986	4,986			
100136214	SEASIDE HEIGHTS	NJ		11/20/2023		3,209		18			18		3,227	3,227			
100136215	BEND	OR		11/20/2023		5,845		17			17		5,862	5,862			
100136216	CITRUS HEIGHTS	CA		11/20/2023		28,906		198			198		29,104	29,104			
100136217	MORTON GROVE	IL		11/20/2023		2,638		(25)			(25)		2,613	2,613			
100136218	RALEIGH	NC		11/20/2023		2,611		43			43		2,654	2,654			
100136220	DES PLAINES	IL		11/20/2023		3,897		(4)			(4)		3,893	3,893			
100136221	FORT COLLINS	CO		11/20/2023		8,866		76			76		8,942	8,942			
100136222	NAPERVILLE	IL		11/20/2023		2,526		4			4		2,530	2,530			
100136223	HEDGESVILLE	WV		11/20/2023		1,906		16			16		1,922	1,922			
100136225	EDEN PRAIRIE	MN		11/20/2023		2,169		31			31		2,200	2,200			
100136231	ST. GEORGE	UT		11/20/2023		2,922		(30)			(30)		2,892	2,892			
100136232	SOUTH GATE	CA		11/20/2023		5,819		(58)			(58)		5,761	5,761			
100136233	STRATHAM	NH		11/20/2023		3,969		(81)			(81)		3,888	3,888			
100136235	STERLING	VA		11/20/2023		2,722		24			24		2,746	2,746			
100136236	LITTLE ELM	TX		11/20/2023		3,134		38			38		3,172	3,172			
100136237	MIAMI BEACH	FL		11/20/2023		2,451		72			72		2,523	2,523			
100136238	PADUCAH	KY		11/20/2023		2,317		176			176		2,493	2,493			
100136240	TALLAHASSEE	FL		11/20/2023		2,184		119			119		2,303	2,303			
100136241	NORTHLAKE	TX		11/20/2023		11,559		(54)			(54)		11,505	11,505			
100136242	PROSPERITY	SC		11/20/2023		99,383		824			824		100,207	100,207			
100136244	SANTA ANA	CA		11/20/2023		11,943		177			177		12,120	12,120			
100136245	RALEIGH	NC		11/20/2023		3,155		14			14		3,169	3,169			
100136246	RALEIGH	NC		11/20/2023		1,995		21			21		2,016	2,016			
100136247	CALABASH	NC		11/20/2023		6,336		65			65		6,401	6,401			
100136248	HOLLY RIDGE	NC		11/20/2023		4,521		(40)			(40)		4,481	4,481			
100136249	NORTH PORT	FL		11/20/2023		2,805		34			34		2,839	2,839			
100136250	LIBERTY HILL	TX		11/20/2023		101,078		1,567			1,567		102,645	102,645			
100136251	OLD BRIDGE	NJ		11/20/2023		4,753		25			25		4,778	4,778			
100136252	MIRAMAR BEACH	FL		11/20/2023		3,005		7			7		3,012	3,012			
100136253	RICHMOND	TX		11/20/2023		2,101		88			88		2,189	2,189			
100136255	RICHLANDS	NC		11/20/2023		1,949		44			44		1,993	1,993			
100136257	PUNTA GORDA	FL		11/20/2023		2,788		36			36		2,824	2,824			
100136258	POCONO LAKE	PA		11/20/2023		206,712		3,808	2		3,806		210,518	210,432		(86)	(86)
100136260	LOS ANGELES	CA		11/20/2023		4,917		178			178		5,095	5,095			
100136261	CAPE CHARLES	VA		11/20/2023		33,824		206			206		34,030	34,030			
100136262	PLANT CITY	FL		11/20/2023		2,670		71			71		2,741	2,741			
100136263	TONEY	AL		11/20/2023		1,808		18			18		1,826	1,826			
100136264	KISSIMMEE	FL		11/20/2023		4,900		33			33		4,933	4,933			
100136268	AVONDALE	AZ		11/20/2023		2,589		(38)			(38)		2,551	2,551			
100136270	AUSTELL	GA		11/20/2023		2,664		10			10		2,674	2,674			
100136271	ROUND ROCK	TX		11/20/2023		3,936		140			140		4,076	4,076			
100136275	GRANITE SHOALS	TX		11/20/2023		7,676		76			76		7,752	7,752			
100136276	PLANTATION	FL		11/20/2023		2,100		24			24		2,124	2,124			
100136277	LOCKHART	TX		11/20/2023		2,668		348			348		3,016	3,016			
100136278	LOCKHART	TX		11/20/2023		2,668		348			348		3,016	3,016			
100136279	BRUNSWICK	ME		11/20/2023		4,476							4,476	4,476			
100136280	GILBERT	AZ		11/20/2023		1,966		12			12		1,978	1,978			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136282	CANTONMENT	FL		11/20/2023		2,227		(26)			(26)		2,201	2,201			
100136283	HENDERSON	NV		11/20/2023		3,076		278			278		3,354	3,354			
100136285	WILMINGTON	NC		11/20/2023		4,934		52			52		4,986	4,986			
100136286	WAIKOLOA	HI		11/20/2023		4,416		(9)			(9)		4,407	4,407			
100136288	CROZET	VA		11/20/2023		3,540		(41)			(41)		3,499	3,499			
100136289	HUNTSVILLE	AL		11/20/2023		6,220		140			140		6,360	6,360			
100136292	APEX	NC		11/20/2023		7,045		40			40		7,085	7,085			
100136293	CARTERSVILLE	GA		11/20/2023		2,110		42			42		2,152	2,152			
100136294	CORNVILLE	AZ		11/20/2023		5,696		55			55		5,751	5,751			
100136295	TOWSON	MD		11/20/2023		2,054		(4)			(4)		2,050	2,050			
100136297	ANGIER	NC		11/20/2023		45,467		260	8		252		45,719	45,654		(65)	(65)
100136298	TULARE	CA		11/20/2023		3,712		38			38		3,750	3,750			
100136300	HARKER HEIGHTS	TX		11/20/2023		90,407		7,683	77		7,606		98,013	97,865		(149)	(149)
100136301	SEASIDE HEIGHTS	NJ		11/20/2023		2,710		48			48		2,758	2,758			
100136302	POINCIANA	FL		11/20/2023		4,434		18			18		4,452	4,452			
100136304	SCOTTSDALE	AZ		11/20/2023		6,154		151			151		6,305	6,305			
100136305	KATY	TX		11/20/2023		3,677		105			105		3,782	3,782			
100136306	KATY	TX		11/20/2023		4,133		74			74		4,207	4,207			
100136307	ALANSON	MI		11/20/2023		2,012		(10)			(10)		2,002	2,002			
100136308	MCKINNEY	TX		11/20/2023		2,958		(6)			(6)		2,952	2,952			
100136309	SACRAMENTO	CA		11/20/2023		3,032		13			13		3,045	3,045			
100136310	BALTIC	CT		11/20/2023		1,946		12			12		1,958	1,958			
100136312	INLET BEACH	FL		11/20/2023		342,920		7,713			7,713		350,633	350,633			
100136313	RICHMOND	VA		11/20/2023		3,048		10			10		3,058	3,058			
100136314	EDGEWATER	FL		11/20/2023		16,958		157			157		17,115	17,115			
100136315	OLD ORCHD BCH	ME		11/20/2023		2,717		8			8		2,725	2,725			
100136318	TAMPA	FL		11/20/2023		4,228		(5)			(5)		4,223	4,223			
100136319	APPLETON	WI		11/20/2023		2,072		79			79		2,151	2,151			
100136320	BULLHEAD CITY	AZ		11/20/2023		3,454		15			15		3,469	3,469			
100136321	THE WOODLANDS	TX		11/20/2023		2,815		34			34		2,849	2,849			
100136323	GOODYEAR	AZ		11/20/2023		4,904		159			159		5,063	5,063			
100136324	HOUSTON	TX		11/20/2023		1,968		33			33		2,001	2,001			
100136325	SUGARLOAF	CA		11/20/2023		2,651							2,651	2,651			
100136326	NAPLES	FL		11/20/2023		5,380		63			63		5,443	5,443			
100136327	TWAIN HARTE	CA		11/20/2023		3,957		35			35		3,992	3,992			
100136328	HENDERSON	NV		11/20/2023		3,294		119			119		3,413	3,413			
100136329	SARASOTA	FL		11/20/2023		9,450		113			113		9,563	9,563			
100136330	VENICE	FL		11/20/2023		2,925		42			42		2,967	2,967			
100136331	WESTAMPTON	NJ		11/20/2023		2,587		(2)			(2)		2,585	2,585			
100136332	JAMESTOWN	RI		11/20/2023		5,015		76			76		5,091	5,091			
100136333	CIBOLO	TX		11/20/2023		3,502		348			348		3,850	3,850			
100136334	ROSEVILLE	CA		11/20/2023		4,420		287			287		4,707	4,707			
100136335	BRADENTON	FL		11/20/2023		3,269		13			13		3,282	3,282			
100136336	CIBOLO	TX		11/20/2023		3,302		392			392		3,694	3,694			
100136337	BRADENTON	FL		11/20/2023		2,717		27			27		2,744	2,744			
100136338	BLOOMINGDALE	GA		11/20/2023		4,574		404			404		4,978	4,978			
100136340	SOMERVILLE	TN		11/20/2023		2,907		286			286		3,193	3,193			
100136341	SARATOGA SPRINGS	UT		11/20/2023		3,695		242			242		3,937	3,937			
100136342	LAS VEGAS	NV		11/20/2023		3,856		15			15		3,871	3,871			
100136343	CEDAR CITY	UT		11/20/2023		2,642		51			51		2,693	2,693			
100136345	ATLANTA	GA		11/20/2023		13,635		1,573			1,573		15,208	15,208			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136346	SAINT AUGUSTINE	FL		11/20/2023		4,310		455			455		4,765	4,765			
100136347	CEDAR HILL	TX		11/20/2023		3,807		505			505		4,312	4,312			
100136348	HENDERSON	NV		11/20/2023		8,000		1,152			1,152		9,152	9,152			
100136350	DENTON	TX		11/20/2023		3,426		386			386		3,812	3,812			
100136351	CHARLOTTE	NC		11/20/2023		2,326		18			18		2,344	2,344			
100136352	JASPER	GA		11/20/2023		2,719		114			114		2,833	2,833			
100136354	BLUE SPRINGS	MO		11/20/2023		4,191		60			60		4,251	4,251			
100136355	MIAMI	FL		11/20/2023		4,021		(44)			(44)		3,977	3,977			
100136357	PORT CHARLOTTE	FL		11/20/2023		71,557		1,095			1,095		72,652	72,652			
100136358	CENTERTON	AR		11/20/2023		2,112		50			50		2,162	2,162			
100136359	ODESSA	FL		11/20/2023		2,998		66			66		3,064	3,064			
100136360	TAYLOR	TX		11/20/2023		3,077		152			152		3,229	3,229			
100136361	CALABASH	NC		11/20/2023		58,239		5,527			5,527		63,766	63,766			
100136362	COLUMBIA	TN		11/20/2023		2,931		319			319		3,250	3,250			
100136365	FRESNO	CA		11/20/2023		2,474							2,474	2,474			
100136366	LEHIGH ACRES	FL		11/20/2023		3,720		55			55		3,775	3,775			
100136367	SAN ANTONIO	TX		11/20/2023		3,263		393			393		3,656	3,656			
100136368	FOLEY	AL		11/20/2023		7,034		480			480		7,514	7,514			
100136369	TOWSON	MD		11/20/2023		1,933		17			17		1,950	1,950			
100136370	MANCHESTER	TN		11/20/2023		5,955		(85)			(85)		5,870	5,870			
100136371	BROKEN BOW	OK		11/20/2023		4,117		59			59		4,176	4,176			
100136372	AIKEN	SC		11/20/2023		3,282		61			61		3,343	3,343			
100136374	UNION PIER	MI		11/20/2023		2,909		(54)			(54)		2,855	2,855			
100136375	GILBERT	AZ		11/20/2023		2,036		15			15		2,051	2,051			
100136377	WOODSTOCK	GA		11/20/2023		4,997		103			103		5,100	5,100			
100136378	BRADENTON	FL		11/20/2023		4,429		60			60		4,489	4,489			
100136380	CHARLES TOWN	WV		11/20/2023		1,811		(5)			(5)		1,806	1,806			
100136381	CHARLOTTE	NC		11/20/2023		2,844		58			58		2,902	2,902			
100136382	FRISCO	TX		11/20/2023		4,104		104			104		4,208	4,208			
100136383	MAGGIE VALLEY	NC		11/20/2023		19,849		142			142		19,991	19,991			
100136384	ALEDO	TX		11/20/2023		3,248		(12)			(12)		3,236	3,236			
100136385	TYLER	TX		11/20/2023		5,560		37			37		5,597	5,597			
100136387	INDEPENDENCE	MO		11/20/2023		6,886		553			553		7,439	7,439			
100136390	DISCOVERY BAY	CA		11/20/2023		6,523		323			323		6,846	6,846			
100136391	INDEPENDENCE	MO		11/20/2023		6,886		553			553		7,439	7,439			
100136392	LEHI	UT		11/20/2023		2,790		97			97		2,887	2,887			
100136393	ORLANDO	FL		11/20/2023		77,342		2,054	29		2,025		79,367	79,153		(214)	(214)
100136394	LEES SUMMIT	MO		11/20/2023		4,657		289			289		4,946	4,946			
100136395	ROYSE CITY	TX		11/20/2023		2,314		43			43		2,357	2,357			
100136399	VANCOUVER	WA		11/20/2023		3,112		13			13		3,125	3,125			
100136400	ROCK HILL	SC		11/20/2023		7,290		81			81		7,371	7,371			
100136401	SURF CITY	NC		11/20/2023		7,399		115			115		7,514	7,514			
100136402	BERTHOUD	CO		11/20/2023		2,522		(8)			(8)		2,514	2,514			
100136404	HERNANDO	FL		11/20/2023		3,698		60			60		3,758	3,758			
100136405	MERRIAM	KS		11/20/2023		1,864		38			38		1,902	1,902			
100136408	ELLIJAY	GA		11/20/2023		3,579		(1)			(1)		3,578	3,578			
100136409	MARLBOROUGH	MA		11/20/2023		4,586		(10)			(10)		4,576	4,576			
100136410	RALEIGH	NC		11/20/2023		2,740		35			35		2,775	2,775			
100136411	INDIAN SHORES	FL		11/20/2023		4,355		68			68		4,423	4,423			
100136412	JAMESTOWN	TN		11/20/2023		2,017		(1)			(1)		2,016	2,016			
100136413	LARGO	FL		11/20/2023		2,082		16			16		2,098	2,098			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136415	ALBUQUERQUE	NM		11/20/2023		1,947		26			26		1,973	1,973			
100136416	NORTHAMPTON	PA		11/20/2023		3,162		274			274		3,436	3,436			
100136417	TRUMANSBURG	NY		11/20/2023		3,357		78			78		3,435	3,435			
100136418	CYPRESS	TX		11/20/2023		4,112		367			367		4,479	4,479			
100136421	HENDERSON	NV		11/20/2023		3,043		90			90		3,133	3,133			
100136423	VENICE	FL		11/20/2023		70,715		984	18		966		71,681	71,532		(149)	(149)
100136425	JACKSONVILLE	FL		11/20/2023		2,879		162			162		3,041	3,041			
100136426	CONOVER	NC		11/20/2023		2,812		277			277		3,089	3,089			
100136427	PALM COAST	FL		11/20/2023		10,422		1,085			1,085		11,507	11,507			
100136428	NORTH FORT MYERS	FL		11/20/2023		4,289		39			39		4,328	4,328			
100136429	RIDGELAND	SC		11/20/2023		3,381		419			419		3,800	3,800			
100136431	COACHELLA	CA		11/20/2023		4,812		411			411		5,223	5,223			
100136432	MONROE	NC		11/20/2023		3,876		385			385		4,261	4,261			
100136433	GULF SHORES	AL		11/20/2023		3,104		275			275		3,379	3,379			
100136434	PALM COAST	FL		11/20/2023		11,938		1,242			1,242		13,180	13,180			
100136435	BULVERDE	TX		11/20/2023		3,349		393			393		3,742	3,742			
100136437	DAWSONVILLE	GA		11/20/2023		5,679		545			545		6,224	6,224			
100136438	MARICOPA	AZ		11/20/2023		3,019		107			107		3,126	3,126			
100136439	SAINT CLOUD	FL		11/20/2023		25,848		502			502		26,350	26,350			
100136440	MYRTLE BEACH	SC		11/20/2023		3,846		323			323		4,169	4,169			
100136441	SAINT JOHN	IN		11/20/2023		3,811		354			354		4,165	4,165			
100136443	COACHELLA	CA		11/20/2023		6,830		602			602		7,432	7,432			
100136444	NORTH FORT MYERS	FL		11/20/2023		3,936		466			466		4,402	4,402			
100136445	MERCED	CA		11/20/2023		52,961		4,293			4,293		57,254	57,254			
100136446	ROSHARON	TX		11/20/2023		51,107		5,027			5,027		56,134	56,134			
100136447	NAPLES	FL		11/20/2023		2,892		133			133		3,025	3,025			
100136448	BAKERSFIELD	CA		11/20/2023		3,920		370			370		4,290	4,290			
100136449	RALEIGH	NC		11/20/2023		7,428		123			123		7,551	7,551			
100136450	COLUMBIA	TN		11/20/2023		2,999		234			234		3,233	3,233			
100136451	MYRTLE BEACH	SC		11/20/2023		3,404		306			306		3,710	3,710			
100136452	VISALIA	CA		11/20/2023		4,209		642			642		4,851	4,851			
100136454	GREENVILLE	NC		11/20/2023		5,895		626			626		6,521	6,521			
100136456	PORT CHARLOTTE	FL		11/20/2023		3,112		357			357		3,469	3,469			
100136459	ROSEVILLE	CA		11/20/2023		8,467		275			275		8,742	8,742			
100136461	LOGANVILLE	GA		11/20/2023		3,090		131			131		3,221	3,221			
100136463	LOGANVILLE	GA		11/20/2023		6,828		372			372		7,200	7,200			
100136464	FORT WORTH	TX		11/20/2023		3,964		350			350		4,314	4,314			
100136465	LEHI	UT		11/20/2023		3,444		143			143		3,587	3,587			
100136466	PUYALLUP	WA		11/20/2023		4,741		84			84		4,825	4,825			
100136467	ST AUGUSTINE	FL		11/20/2023		3,738		579			579		4,317	4,317			
100136468	MILTON	FL		11/20/2023		4,185		447			447		4,632	4,632			
100136469	MANTECA	CA		11/20/2023		5,093		420			420		5,513	5,513			
100136470	LOGANVILLE	GA		11/20/2023		6,280		459			459		6,739	6,739			
100136471	STEPHENS CITY	VA		11/20/2023		4,023		343			343		4,366	4,366			
100136472	MERCED	CA		11/20/2023		7,234		617			617		7,851	7,851			
100136473	LAKEVILLE	MN		11/20/2023		77,207		7,642	2		7,640		84,847	84,762		(85)	(85)
100136474	MOBILE	AL		11/20/2023		3,131		425			425		3,556	3,556			
100136475	GARNER	NC		11/20/2023		6,158		214			214		6,372	6,372			
100136476	MILLVILLE	DE		11/20/2023		4,513		497			497		5,010	5,010			
100136478	MONUMENT	CO		11/20/2023		5,062		451			451		5,513	5,513			
100136479	FORT WORTH	TX		11/20/2023		3,307		182			182		3,489	3,489			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136480	FORT WORTH	TX		11/20/2023		3,503		241			241		3,744	3,744			
100136482	GREENEVILLE	TN		11/20/2023		7,612		786			786		8,398	8,398			
100136483	FORT WORTH	TX		11/20/2023		3,258		224			224		3,482	3,482			
100136484	KATY	TX		11/20/2023		2,702		192			192		2,894	2,894			
100136485	FORT WORTH	TX		11/20/2023		3,045		235			235		3,280	3,280			
100136487	MERCED	CA		11/20/2023		3,862		249			249		4,111	4,111			
100136488	EVERETT	WA		11/20/2023		5,351		457			457		5,808	5,808			
100136489	FOUNTAIN INN	SC		11/20/2023		2,602		141			141		2,743	2,743			
100136490	CHARLOTTE	NC		11/20/2023		9,363		182			182		9,545	9,545			
100136491	MONROE TOWNSHIP	NJ		11/20/2023		23,558		1,057	2		1,055		24,613	24,563		(50)	(50)
100136492	CHARLOTTE	NC		11/20/2023		59,904		402	3		399		60,303	60,105		(198)	(198)
100136493	BUCKEYE	AZ		11/20/2023		4,877		331			331		5,208	5,208			
100136494	LOVELAND	CO		11/20/2023		5,068		549			549		5,617	5,617			
100136495	MYRTLE BEACH	SC		11/20/2023		3,581		419			419		4,000	4,000			
100136496	CLOVIS	CA		11/20/2023		3,455		269			269		3,724	3,724			
100136497	MCKINNEY	TX		11/20/2023		2,902		227			227		3,129	3,129			
100136499	MYRTLE BEACH	SC		11/20/2023		64,789		5,728	12		5,716		70,505	70,410		(94)	(94)
100136501	WAKE FOREST	NC		11/20/2023		2,554		104			104		2,658	2,658			
100136502	FRESNO	CA		11/20/2023		4,282		93			93		4,375	4,375			
100136503	WADDELL	AZ		11/20/2023		4,895		478			478		5,373	5,373			
100136504	CLOVIS	CA		11/20/2023		2,709		32			32		2,741	2,741			
100136505	TUCSON	AZ		11/20/2023		3,937		499			499		4,436	4,436			
100136506	HIGHLAND	UT		11/20/2023		4,925		596			596		5,521	5,521			
100136508	PRINCETON	TX		11/20/2023		3,136		200			200		3,336	3,336			
100136509	ATHENS	AL		11/20/2023		2,743		207			207		2,950	2,950			
100136510	ELGIN	IL		11/20/2023		1,970		10			10		1,980	1,980			
100136512	LEWES	DE		11/20/2023		5,350		133			133		5,483	5,483			
100136513	WALLINGFORD	CT		11/20/2023		1,721		(9)			(9)		1,712	1,712			
100136514	FRESNO	CA		11/20/2023		3,941		131			131		4,072	4,072			
100136515	KAILUA KONA	HI		11/20/2023		4,380		24			24		4,404	4,404			
100136516	FRESNO	CA		11/20/2023		4,187		231			231		4,418	4,418			
100136518	SURFSIDE BEACH	SC		11/20/2023		2,616		16			16		2,632	2,632			
100136519	SURFSIDE BEACH	SC		11/20/2023		2,863		17			17		2,880	2,880			
100136520	SURFSIDE BEACH	SC		11/20/2023		2,863		17			17		2,880	2,880			
100136521	VENTNOR CITY	NJ		11/20/2023		2,408		(17)			(17)		2,391	2,391			
100136522	DAYTONA BEACH SHORES	FL		11/20/2023		2,205		68			68		2,273	2,273			
100136523	PRESCOTT	AZ		11/20/2023		3,753		216			216		3,969	3,969			
100136524	OAKWOOD	GA		11/20/2023		3,087		120			120		3,207	3,207			
100136525	NAPLES	FL		11/20/2023		6,419		42			42		6,461	6,461			
100136526	KISSIMMEE	FL		11/20/2023		68,849		2,797			2,797		71,646	71,646			
100136528	OAKHURST	NJ		11/20/2023		4,843		(19)			(19)		4,824	4,824			
100136529	SAFETY HARBOR	FL		11/20/2023		2,326		21			21		2,347	2,347			
100136532	RENTON	WA		11/20/2023		4,812		13			13		4,825	4,825			
100136533	SPRINGFIELD	VA		11/20/2023		5,019		234			234		5,253	5,253			
100136536	MCKINNEY	TX		11/20/2023		6,921		(42)			(42)		6,879	6,879			
100136537	GREENSBORO	NC		11/20/2023		2,221		30			30		2,251	2,251			
100136538	SPARKS	NV		11/20/2023		4,968		604			604		5,572	5,572			
100136541	LOGANVILLE	GA		11/20/2023		2,867		127			127		2,994	2,994			
100136543	HIGHLAND	UT		11/20/2023		4,205		343			343		4,548	4,548			
100136544	CLOVIS	CA		11/20/2023		3,142		182			182		3,324	3,324			
100136545	MYRTLE BEACH	SC		11/20/2023		3,365		40			40		3,405	3,405			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136547	GULF SHORES	AL		11/20/2023		4,329		339			339		4,668	4,668			
100136548	BALCH SPRINGS	TX		11/20/2023		2,609		16			16		2,625	2,625			
100136551	LIBERTY HILL	TX		11/20/2023		5,558		994			994		6,552	6,552			
100136553	REDLANDS	CA		11/20/2023		6,358		492			492		6,850	6,850			
100136555	LAS VEGAS	NV		11/20/2023		6,092		(74)			(74)		6,018	6,018			
100136557	LEHI	UT		11/20/2023		3,230		(16)			(16)		3,214	3,214			
100136560	HEBER CITY	UT		11/20/2023		6,937		158			158		7,095	7,095			
100136563	ELLIJAY	GA		11/20/2023		4,757		120			120		4,877	4,877			
100136568	GAINESVILLE	GA		11/22/2023		7,271		95			95		7,366	7,366			
100136571	LOS ANGELES	CA		11/22/2023		4,106		(161)			(161)		3,945	3,945			
100136572	SAN DIEGO	CA		11/22/2023		21,945		(358)			(358)		21,587	21,587			
100136573	BAILEY	CO		11/22/2023		3,335		(15)			(15)		3,320	3,320			
100136576	GLENDALE	AZ		11/22/2023		3,232		(87)			(87)		3,145	3,145			
100136577	WOODLAND PARK	NJ		11/22/2023		4,073		(28)			(28)		4,045	4,045			
100136578	LITHIA SPRINGS	GA		11/22/2023		2,873		(22)			(22)		2,851	2,851			
100136579	LAS VEGAS	NV		11/22/2023		4,445		(195)			(195)		4,250	4,250			
100136580	WAYNE	NJ		11/22/2023		6,300		67			67		6,367	6,367			
100136581	WOODLAND HILLS	CA		11/22/2023		16,065		(397)			(397)		15,668	15,668			
100136582	EL CAJON	CA		11/22/2023		9,606		(248)			(248)		9,358	9,358			
100136583	CORPUS CHRISTI	TX		11/22/2023		23,751		(237)			(237)		23,514	23,514			
100136584	BAKERSFIELD	CA		11/22/2023		4,459		(145)			(145)		4,314	4,314			
100136585	MANTECA	CA		11/22/2023		33,843		(102)			(102)		33,741	33,741			
100136586	NEWPORT NEWS	VA		11/22/2023		1,998		(67)			(67)		1,931	1,931			
100136588	GLENDALE	AZ		11/22/2023		4,151		25			25		4,176	4,176			
100136592	MESQUITE	TX		11/22/2023		1,312		(44)			(44)		1,268	1,268			
100136593	DENVER	CO		11/22/2023		19,418		498			498		19,916	19,916			
100136597	SAN JACINTO	CA		11/22/2023		2,416		(49)			(49)		2,367	2,367			
100136602	LANCASTER	CA		11/22/2023		3,865		(7)			(7)		3,858	3,858			
100136603	SCHWENKSVILLE	PA		11/22/2023		3,382		(97)			(97)		3,285	3,285			
100136605	LOS ANGELES	CA		11/22/2023		3,893		(83)			(83)		3,810	3,810			
100136606	LOS ANGELES	CA		11/22/2023		4,962		(58)			(58)		4,904	4,904			
100136609	COLUMBUS	OH		11/22/2023		2,501		20			20		2,521	2,521			
100136610	PRESCOTT	AZ		11/22/2023		5,095		(66)			(66)		5,029	5,029			
100136612	HARTFORD	CT		11/22/2023		6,049		(29)			(29)		6,020	6,020			
100136613	DEVINE	TX		11/22/2023		1,686		(17)			(17)		1,669	1,669			
100136614	JOSHUA TREE	CA		11/22/2023		8,453		15			15		8,468	8,468			
100136617	MONAHANS	TX		11/22/2023		1,172		(54)			(54)		1,118	1,118			
100136619	LOS ANGELES	CA		11/22/2023		9,100		(11)			(11)		9,089	9,089			
100136620	COLUMBUS	OH		11/22/2023		1,417		(1)			(1)		1,416	1,416			
100136624	HILLSBORO	OR		11/22/2023		2,426		62			62		2,488	2,488			
100136625	GASTONIA	NC		11/22/2023		46,588		(2,394)			(2,394)		44,194	44,194			
100136627	LEXINGTON	NC		11/22/2023		1,202		(66)			(66)		1,136	1,136			
100136629	BAKERSFIELD	CA		11/22/2023		2,691		(36)			(36)		2,655	2,655			
100136631	LAS VEGAS	NV		11/22/2023		2,493		171			171		2,664	2,664			
100136632	NEWPORT NEWS	VA		11/22/2023		2,538		23			23		2,561	2,561			
100136633	WEST JORDAN	UT		11/22/2023		2,194		(42)			(42)		2,152	2,152			
100136635	CLEARWATER	FL		11/22/2023		2,040		(71)			(71)		1,969	1,969			
100136636	BAKERSFIELD	CA		11/22/2023		2,231		(87)			(87)		2,144	2,144			
100136637	PONTIAC	MI		11/22/2023		661		(27)			(27)		634	634			
100136638	SAINT AUGUSTINE	FL		11/22/2023		660		30			30		690	690			
100136639	ONTARIO	CA		11/22/2023		16,974		518			518		17,492	17,492			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136640	LEXINGTON	KY		11/22/2023		12,209		(208)			(208)		12,001	12,001			
100136644	HESPERIA	CA		11/22/2023		2,585		31			31		2,616	2,616			
100136645	STOCKTON	CA		11/22/2023		1,652		(8)			(8)		1,644	1,644			
100136646	WEST MELBOURNE	FL		11/22/2023		2,486		(14)			(14)		2,472	2,472			
100136647	MARGATE	FL		11/22/2023		2,759		(62)			(62)		2,697	2,697			
100136650	CLEARWATER	FL		01/25/2024		3,224		(31)			(31)		3,193	3,193			
100136652	CHARLOTTE	NC		01/25/2024		360,968		(4,773)			(4,773)		356,195	356,195			
100136654	COACHELLA	CA		01/25/2024		3,136		(112)			(112)		3,024	3,024			
100136661	PHILADELPHIA	PA		01/25/2024		1,766		(45)			(45)		1,721	1,721			
100136668	PARADISE VALLEY	AZ		01/25/2024		13,180		(336)			(336)		12,844	12,844			
100136669	LAS VEGAS	NV		01/25/2024		1,536		(57)			(57)		1,479	1,479			
100136674	LOS ANGELES	CA		01/25/2024		4,772		(102)			(102)		4,670	4,670			
100136675	DURHAM	CT		01/25/2024		1,839		5			5		1,844	1,844			
100136677	WELLINGTON	FL		01/25/2024		3,448		(66)			(66)		3,382	3,382			
100136678	HOMESTEAD	FL		01/25/2024		2,738		(50)			(50)		2,688	2,688			
100136680	NORTH CHESTERFIELD	VA		01/25/2024		1,691		(68)			(68)		1,623	1,623			
100136682	ONTARIO	CA		01/25/2024		2,241		(233)			(233)		2,008	2,008			
100136696	MORENO VALLEY	CA		01/25/2024		3,157		(33)			(33)		3,124	3,124			
100136698	NEW BERLIN	WI		01/25/2024		7,019		69			69		7,088	7,088			
100136703	SNOWMASS VILLAGE	CO		01/25/2024		6,041		(107)			(107)		5,934	5,934			
100136704	MORENO VALLEY	CA		01/25/2024		2,130		(122)			(122)		2,008	2,008			
100136707	HOUSTON	TX		01/25/2024		21,258		(370)			(370)		20,888	20,888			
100136714	AUBURN	WA		01/25/2024		3,285		(122)			(122)		3,163	3,163			
100136716	SCOTTSDALE	AZ		01/25/2024		7,454		(73)			(73)		7,381	7,381			
100136717	PORT ANGELES	WA		01/25/2024		6,606		(21)			(21)		6,585	6,585			
100136723	MIAMI	FL		01/25/2024		2,029		(27)			(27)		2,002	2,002			
100136725	BROOKLYN	NY		11/27/2023		12,729		(503)			(503)		12,226	12,226			
100136726	INDEPENDENCE	MO		11/27/2023		819		(21)			(21)		798	798			
100136728	TRENTON	NJ		11/27/2023		1,797		(37)			(37)		1,760	1,760			
100136730	TRENTON	NJ		11/27/2023		1,132		(32)			(32)		1,100	1,100			
100136731	PATERSON	NJ		11/27/2023		3,352		13			13		3,365	3,365			
100136732	HAMMOND	IN		11/27/2023		903		(25)			(25)		878	878			
100136733	DORAVILLE	GA		11/27/2023		2,655		(52)			(52)		2,603	2,603			
100136734	NEWARK	NJ		11/27/2023		3,632		(37)			(37)		3,595	3,595			
100136735	CHICAGO	IL		11/27/2023		1,434		(41)			(41)		1,393	1,393			
100136736	SANTA FE	NM		11/27/2023		2,163		(49)			(49)		2,114	2,114			
100136741	MONROE	NY		11/27/2023		974		(18)			(18)		956	956			
100136742	HAMILTON	NJ		11/27/2023		1,939		(60)			(60)		1,879	1,879			
100136744	TRENTON	NJ		11/27/2023		1,418		(29)			(29)		1,389	1,389			
100136747	TRENTON	NJ		11/27/2023		1,571		(41)			(41)		1,530	1,530			
100136751	GREELEY	CO		11/27/2023		2,711		(59)			(59)		2,652	2,652			
100136755	BALTIMORE	MD		11/27/2023		1,331		(36)			(36)		1,295	1,295			
100136756	KANSAS CITY	MO		11/27/2023		1,046		(12)			(12)		1,034	1,034			
100136757	BALTIMORE	MD		11/27/2023		1,261		(34)			(34)		1,227	1,227			
100136758	WATERBURY	CT		11/27/2023		2,117		(12)			(12)		2,105	2,105			
100136759	NEWARK	NJ		11/27/2023		4,156		(74)			(74)		4,082	4,082			
100136760	SHARON HILL	PA		11/27/2023		1,948		(41)			(41)		1,907	1,907			
100136761	CHICAGO	IL		11/27/2023		1,366		(37)			(37)		1,329	1,329			
100136762	EDGEWATER	NJ		11/27/2023		3,442		(67)			(67)		3,375	3,375			
100136763	KANSAS CITY	MO		11/27/2023		1,750		(22)			(22)		1,728	1,728			
100136764	WHITESTONE	NY		11/27/2023		4,067		(114)			(114)		3,953	3,953			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136765	KANSAS CITY	KS		11/27/2023		1,192		(28)			(28)		1,164	1,164			
100136766	KANSAS CITY	MO		11/27/2023		1,566		(22)			(22)		1,544	1,544			
100136767	ATLANTA	GA		11/27/2023		1,735		(33)			(33)		1,702	1,702			
100136768	MOUNT LAUREL TOWNSHIP	NJ		11/27/2023		18		(1)			(1)		17	17			
100136769	INDIANAPOLIS	IN		11/27/2023		2,068		(74)			(74)		1,994	1,994			
100136770	IRVINGTON	NJ		11/27/2023		4,204		(46)			(46)		4,158	4,158			
100136771	LINDENWOLD	NJ		11/27/2023		951		(24)			(24)		927	927			
100136773	BRIDGEPORT	CT		11/27/2023		3,194		(63)			(63)		3,131	3,131			
100136775	CLEVELAND	OH		11/27/2023		698		(22)			(22)		676	676			
100136776	MEMPHIS	TN		11/27/2023		732		(18)			(18)		714	714			
100136777	DOVER	DE		11/27/2023		1,695		(20)			(20)		1,675	1,675			
100136778	ALBUQUERQUE	NM		11/27/2023		3,462		(98)			(98)		3,364	3,364			
100136779	KANSAS CITY	MO		11/27/2023		1,377		(30)			(30)		1,347	1,347			
100136780	CLEVELAND	OH		11/27/2023		666		(21)			(21)		645	645			
100136781	KANSAS CITY	MO		11/27/2023		1,629		(34)			(34)		1,595	1,595			
100136782	CONYERS	GA		11/27/2023		710		(12)			(12)		698	698			
100136783	KANSAS CITY	MO		11/27/2023		1,252		(26)			(26)		1,226	1,226			
100136784	UPPER MARLBORO	MD		11/27/2023		888		(21)			(21)		867	867			
100136785	RACINE	WI		11/27/2023		809		(15)			(15)		794	794			
100136786	KINGSTON	NY		11/27/2023		1,864		(64)			(64)		1,800	1,800			
100136787	SHIRLEY	NY		11/27/2023		3,197		(97)			(97)		3,100	3,100			
100136791	KANSAS CITY	MO		11/27/2023		1,753		(30)			(30)		1,723	1,723			
100136792	YONKERS	NY		11/27/2023		2,762		(56)			(56)		2,706	2,706			
100136793	COHOES	NY		11/27/2023		725		(23)			(23)		702	702			
100136794	STATEN ISLAND	NY		11/27/2023		5,115		(120)			(120)		4,995	4,995			
100136795	MEMPHIS	TN		11/27/2023		804		(25)			(25)		779	779			
100136796	MEMPHIS	TN		11/27/2023		598		(21)			(21)		577	577			
100136798	DALLAS	GA		11/27/2023		1,270		(33)			(33)		1,237	1,237			
100136799	KANSAS CITY	MO		11/27/2023		730		(18)			(18)		712	712			
100136800	ROLLING MEADOWS	IL		11/27/2023		921		(7)			(7)		914	914			
100136801	DECATUR	TX		11/27/2023		2,421		(64)			(64)		2,357	2,357			
100136802	PHILADELPHIA	PA		11/27/2023		1,053		(24)			(24)		1,029	1,029			
100136803	WATERBURY	CT		11/27/2023		2,255		(45)			(45)		2,210	2,210			
100136804	HONESDALE	PA		11/27/2023		1,371		(38)			(38)		1,333	1,333			
100136806	WATERBURY	CT		11/27/2023		2,444		(53)			(53)		2,391	2,391			
100136807	DOLTON	IL		11/27/2023		1,174		(34)			(34)		1,140	1,140			
100136808	GIBBSTOWN	NJ		11/27/2023		1,609		(56)			(56)		1,553	1,553			
100136810	DAYTON	OH		11/27/2023		694		(19)			(19)		675	675			
100136812	PAULSBORO	NJ		11/27/2023		(17,969)		(179)	(116)		(63)		(18,032)	1,256		19,288	19,288
100136813	KANSAS CITY	KS		11/27/2023		2,681		(79)			(79)		2,602	2,602			
100136816	BUENA	NJ		11/27/2023		1,234		(42)			(42)		1,192	1,192			
100136817	KANSAS CITY	MO		11/27/2023		1,106		(25)			(25)		1,081	1,081			
100136818	SOLDOTNA	AK		11/27/2023		1,946		(33)			(33)		1,913	1,913			
100136819	SOLDOTNA	AK		11/27/2023		1,943		(30)			(30)		1,913	1,913			
100136821	WILMINGTON	DE		11/27/2023		613		(19)			(19)		594	594			
100136822	LUBBOCK	TX		11/27/2023		930		(24)			(24)		906	906			
100136823	LUBBOCK	TX		11/27/2023		949		(24)			(24)		925	925			
100136824	CHICAGO	IL		11/27/2023		3,568		(67)			(67)		3,501	3,501			
100136825	LUBBOCK	TX		11/27/2023		952		(24)			(24)		928	928			
100136826	LOUISVILLE	KY		11/27/2023		(6,792)		(57)	(28)		(29)		(6,821)	1,335		8,156	8,156
100136827	BINGHAMTON	NY		11/27/2023		1,220		(29)			(29)		1,191	1,191			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136829	PHILADELPHIA	PA		11/27/2023		1,120		(35)			(35)		1,085	1,085			
100136831	MERIDEN	CT		11/27/2023		1,767		(53)			(53)		1,714	1,714			
100136832	BINGHAMTON	NY		11/27/2023		893		(21)			(21)		872	872			
100136834	EAST FISHKILL	NY		11/27/2023		2,935		(16)			(16)		2,919	2,919			
100136835	SPRING	TX		11/27/2023		1,799		(53)			(53)		1,746	1,746			
100136836	THE BRONX	NY		11/27/2023		4,782		(121)			(121)		4,661	4,661			
100136837	BURLINGTON	NJ		11/27/2023		1,396		(51)			(51)		1,345	1,345			
100136838	TRENTON	NJ		11/27/2023		1,144		(34)			(34)		1,110	1,110			
100136839	A-24 LINDEN	NJ		11/27/2023		1,742		(35)			(35)		1,707	1,707			
100136841	CAPE MAY COURT HOUSE	NJ		11/27/2023		(52,008)		(653)	(557)		(96)		(52,104)	1,712		53,816	53,816
100136842	BINGHAMTON	NY		11/27/2023		520		(14)			(14)		506	506			
100136843	AURORA	IL		11/27/2023		4,803		(72)			(72)		4,731	4,731			
100136844	CAPE MAY COURT HOUSE	NJ		11/27/2023		(69,028)		(390)	(308)		(82)		(69,110)	2,860		71,970	71,970
100136845	MACON	GA		11/27/2023		586		(20)			(20)		566	566			
100136847	YOUNGSVILLE	NC		11/27/2023		10,248		316			316		10,564	10,564			
100136849	YOUNGSVILLE	NC		11/27/2023		2,266		14			14		2,280	2,280			
100136851	ANGIER	NC		11/27/2023		2,724		71			71		2,795	2,795			
100136852	ANNA	TX		11/27/2023		2,624		(13)			(13)		2,611	2,611			
100136854	ARDMORE	PA		11/27/2023		5,251		(16)			(16)		5,235	5,235			
100136855	VAIL	CO		11/27/2023		4,998		226			226		5,224	5,224			
100136856	WAKE FOREST	NC		11/27/2023		3,255		61			61		3,316	3,316			
100136857	ORLANDO	FL		11/27/2023		2,563		14			14		2,577	2,577			
100136858	ANNA	TX		11/27/2023		3,482		67			67		3,549	3,549			
100136862	PONDER	TX		11/27/2023		2,335		19			19		2,354	2,354			
100136863	STONY BROOK	NY		11/27/2023		4,999		21			21		5,020	5,020			
100136864	PRINCETON	TX		11/27/2023		1,516		(13)			(13)		1,503	1,503			
100136866	LONGS	SC		11/27/2023		173,885		4,169			4,169		178,054	178,054			
100136867	AUBURNDALE	FL		11/27/2023		2,415		(16)			(16)		2,399	2,399			
100136868	KENAI	AK		11/27/2023		5,196		186			186		5,382	5,382			
100136871	LONGS	SC		11/27/2023		3,566		284			284		3,850	3,850			
100136873	ANNA	TX		11/27/2023		3,147		34			34		3,181	3,181			
100136875	LAS VEGAS	NV		11/27/2023		4,715		121			121		4,836	4,836			
100136876	MESQUITE	TX		11/27/2023		2,022		11			11		2,033	2,033			
100136880	HUTTO	TX		11/27/2023		2,943		12			12		2,955	2,955			
100136881	AMHERST	MA		11/27/2023		1,896		(14)			(14)		1,882	1,882			
100136882	DENTON	TX		11/27/2023		3,814		234			234		4,048	4,048			
100136883	ANNA	TX		11/27/2023		5,253		45			45		5,298	5,298			
100136884	AIEA	HI		11/27/2023		5,423		241			241		5,664	5,664			
100136885	LINCOLN	CA		11/27/2023		4,314		(4)			(4)		4,310	4,310			
100136886	PALM COAST	FL		11/27/2023		2,139		29			29		2,168	2,168			
100136887	LEESBURG	FL		11/27/2023		2,376		57			57		2,433	2,433			
100136891	HENDERSON	NV		11/27/2023		1,938		(15)			(15)		1,923	1,923			
100136892	GRAHAM	NC		11/27/2023		3,692		391			391		4,083	4,083			
100136893	MELISSA	TX		11/27/2023		2,752		64			64		2,816	2,816			
100136895	AUBURNDALE	FL		11/27/2023		2,878		195			195		3,073	3,073			
100136896	PORT READING	NJ		11/27/2023		4,252		151			151		4,403	4,403			
100136897	PUNTA GORDA	FL		11/27/2023		2,817		22			22		2,839	2,839			
100136899	MYRTLE BEACH	SC		11/27/2023		3,879		130			130		4,009	4,009			
100136903	GRAHAM	NC		11/27/2023		10,202		211			211		10,413	10,413			
100136905	HUTTO	TX		11/27/2023		3,177		13			13		3,190	3,190			
100136907	PALENVILLE	NY		11/27/2023		22,903		370			370		23,273	23,273			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136908	SHIPPENSBURG	PA		11/27/2023		3,263		26			26		3,289	3,289			
100136909	SNOHOMISH	WA		11/27/2023		12,861		324			324		13,185	13,185			
100136910	BARNETT	MO		11/27/2023		7,110		163			163		7,273	7,273			
100136912	ANNA	TX		11/27/2023		2,592		13			13		2,605	2,605			
100136915	HOLLADAY	UT		11/28/2023		27,311		(571)			(571)		26,740	26,740			
100136918	HAVERHILL	MA		11/28/2023		168,173		(1,904)			(1,904)		166,269	166,269			
100136919	WEST PALM BEACH	FL		11/28/2023		5,698		(103)			(103)		5,595	5,595			
100136920	GODLEY	TX		11/28/2023		65,278		(1,111)			(1,111)		64,167	64,167			
100136921	MESA	AZ		11/28/2023		5,051		(36)			(36)		5,015	5,015			
100136922	WEST PARK	FL		11/28/2023		3,682		(51)			(51)		3,631	3,631			
100136923	EDGEWATER	FL		11/28/2023		1,525		(39)			(39)		1,486	1,486			
100136925	SAN TAN VALLEY	AZ		11/28/2023		1,259		1			1		1,260	1,260			
100136927	PHILADELPHIA	PA		11/28/2023		1,759		20			20		1,779	1,779			
100136928	HUTTO	TX		11/28/2023		5,414		31			31		5,445	5,445			
100136930	GULF SHORES	AL		11/28/2023		3,234		66			66		3,300	3,300			
100136933	HILLSBORO	OR		11/28/2023		4,851		70			70		4,921	4,921			
100136934	BRIDGEVILLE	PA		11/28/2023		3,684		106			106		3,790	3,790			
100136935	PEACHTREE CORNERS	GA		11/28/2023		6,185		(55)			(55)		6,130	6,130			
100136936	STANARDSVILLE	VA		11/28/2023		2,263		31			31		2,294	2,294			
100136937	SEDONA	AZ		11/28/2023		413,002		7,224			7,224		420,226	420,226			
100136938	SAN MARCOS	CA		11/28/2023		5,228		101			101		5,329	5,329			
100136939	MIAMI	FL		11/28/2023		6,844		173			173		7,017	7,017			
100136940	AUBURN	GA		11/28/2023		33,856		76			76		33,932	33,932			
100136942	BENTONVILLE	AR		11/28/2023		67,931		160		11	149		68,080	67,998		(82)	(82)
100136943	BELMONT	NC		11/28/2023		1,573		23			23		1,596	1,596			
100136944	COLLINSVILLE	OK		11/28/2023		1,993		(7)			(7)		1,986	1,986			
100136945	LAKE HARMONY	PA		11/28/2023		2,429		(10)			(10)		2,419	2,419			
100136946	KATY	TX		11/28/2023		2,173		30			30		2,203	2,203			
100136948	MASTIC BEACH	NY		11/28/2023		3,062		117			117		3,179	3,179			
100136949	PALM BAY	FL		11/28/2023		2,131		(7)			(7)		2,124	2,124			
100136950	WOODSTOCK	GA		11/28/2023		3,516							3,516	3,516			
100136951	COLLEGE STATION	TX		11/28/2023		50,951		29			29		50,980	50,980			
100136952	SPRING	TX		11/28/2023		6,650		131			131		6,781	6,781			
100136953	SINKING SPRING	PA		11/28/2023		2,037		(7)			(7)		2,030	2,030			
100136954	POOLER	GA		11/28/2023		2,992		45			45		3,037	3,037			
100136956	MORRISVILLE	NC		11/28/2023		3,527		(24)			(24)		3,503	3,503			
100136957	AUBREY	TX		11/28/2023		3,397		76			76		3,473	3,473			
100136958	ASHEVILLE	NC		11/28/2023		4,185		1			1		4,186	4,186			
100136959	MERIDIAN	ID		11/28/2023		2,842		7			7		2,849	2,849			
100136960	REPUBLIC	MO		11/28/2023		2,456		80			80		2,536	2,536			
100136961	ALVA	FL		11/28/2023		4,175		362			362		4,537	4,537			
100136962	MARANA	AZ		11/28/2023		2,314		8			8		2,322	2,322			
100136963	ELLIJAY	GA		11/28/2023		3,960		42			42		4,002	4,002			
100136964	SEATTLE	WA		11/28/2023		7,815		(8)			(8)		7,807	7,807			
100136966	DURHAM	NC		11/28/2023		1,871		(23)			(23)		1,848	1,848			
100136967	HAGERSTOWN	MD		11/28/2023		1,880		6			6		1,886	1,886			
100136971	SAN DIEGO	CA		11/28/2023		3,779		(33)			(33)		3,746	3,746			
100136975	TRACY CITY	TN		11/28/2023		3,970		(10)			(10)		3,960	3,960			
100136977	SAINT LOUIS	MO		11/28/2023		3,794		(30)			(30)		3,764	3,764			
100136978	ASHBURN	VA		11/28/2023		3,801		3			3		3,804	3,804			
100136979	ROYAL PALM BEACH	FL		11/28/2023		5,616		48			48		5,664	5,664			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136980	LEHI	UT		11/28/2023		6,967		(27)			(27)		6,940	6,940			
100136983	LAS VEGAS	NV		11/28/2023		3,156		11			11		3,167	3,167			
100136985	DENTON	TX		11/28/2023		4,687		499			499		5,186	5,186			
100136986	CARY	NC		11/28/2023		5,111		109			109		5,220	5,220			
100136987	LEAVENWORTH	WA		11/28/2023		6,528		(32)			(32)		6,496	6,496			
100136989	SAINT LOUIS	MO		11/28/2023		2,775		(31)			(31)		2,744	2,744			
100136990	MCALLEN	TX		11/28/2023		3,584		(39)			(39)		3,545	3,545			
100136991	MCALLEN	TX		11/28/2023		3,670		(33)			(33)		3,637	3,637			
100136992	ROCKVILLE	MD		11/28/2023		209,656		(1,255)			(1,255)		208,401	208,401			
100136994	KNOXVILLE	TN		11/28/2023		2,312		71			71		2,383	2,383			
100136996	STUART	FL		11/28/2023		4,856		(41)			(41)		4,815	4,815			
100136997	CAPE CORAL	FL		11/28/2023		2,396		(4)			(4)		2,392	2,392			
100136999	LAGRANGE	GA		11/28/2023		3,164		(22)			(22)		3,142	3,142			
100137001	PERTH AMBOY	NJ		11/28/2023		3,505		19			19		3,524	3,524			
100137002	EDEN PRAIRIE	MN		11/28/2023		2,035		3			3		2,038	2,038			
100137003	ROCKPORT	IN		11/28/2023		18,186		2,937			2,937		21,123	21,123			
100137004	LEANDER	TX		11/28/2023		2,924		102			102		3,026	3,026			
100137006	WINSTON SALEM	NC		11/28/2023		2,212		8			8		2,220	2,220			
100137007	PARRISH	FL		11/28/2023		4,006		318			318		4,324	4,324			
100137009	PORT SAINT JOE	FL		11/28/2023		3,746		207			207		3,953	3,953			
100137010	NEW MARKET	AL		11/28/2023		2,868		243			243		3,111	3,111			
100137011	DAPHNE	AL		11/28/2023		7,390		626			626		8,016	8,016			
100137012	PARRISH	FL		11/28/2023		4,152		330			330		4,482	4,482			
100137013	CHARLOTTE	NC		11/28/2023		3,448		39			39		3,487	3,487			
100137014	GREENWOOD	IN		11/28/2023		2,675		(19)			(19)		2,656	2,656			
100137015	STEPHENS CITY	VA		11/28/2023		2,793		6			6		2,799	2,799			
100137017	STEPHENS CITY	VA		11/28/2023		2,943		6			6		2,949	2,949			
100137021	MERCED	CA		11/28/2023		4,179		357			357		4,536	4,536			
100137022	DENTON	TX		11/28/2023		3,327		285			285		3,612	3,612			
100137023	LEANDER	TX		11/28/2023		69,218		2,057	1		2,056		71,274	71,138		(135)	(135)
100137024	SAN ANTONIO	TX		11/28/2023		4,385		433			433		4,818	4,818			
100137025	ERIE	CO		11/28/2023		7,439		1,059			1,059		8,498	8,498			
100137026	MANTECA	CA		11/28/2023		5,900		655			655		6,555	6,555			
100137027	FORT WORTH	TX		11/28/2023		3,275		280			280		3,555	3,555			
100137028	FORT WORTH	TX		11/28/2023		3,320		338			338		3,658	3,658			
100137029	DENTON	TX		11/28/2023		2,904		195			195		3,099	3,099			
100137030	LOGANVILLE	GA		11/28/2023		2,977		82			82		3,059	3,059			
100137031	ST GEORGE	UT		11/28/2023		4,251		204			204		4,455	4,455			
100137032	LOGANVILLE	GA		11/28/2023		6,716		452			452		7,168	7,168			
100137033	ORLANDO	FL		11/28/2023		2,586		(19)			(19)		2,567	2,567			
100137034	OGUNQUIT	ME		11/28/2023		2,727		(28)			(28)		2,699	2,699			
100137036	LONGMONT	CO		11/28/2023		4,595		234			234		4,829	4,829			
100137039	UNION	KY		11/28/2023		4,233		(52)			(52)		4,181	4,181			
100137041	FUQUAY VARINA	NC		11/28/2023		2,408		9			9		2,417	2,417			
100137043	PORT SAINT LUCIE	FL		11/28/2023		4,800		53			53		4,853	4,853			
100137044	RIO RANCHO	NM		11/28/2023		2,618		(25)			(25)		2,593	2,593			
100137045	LAS VEGAS	NV		11/28/2023		2,551		6			6		2,557	2,557			
100137046	BEAUFORT	SC		11/28/2023		2,284		9			9		2,293	2,293			
100137048	SAN JUAN	TX		11/28/2023		3,461		64			64		3,525	3,525			
100137049	DURHAM	NC		11/28/2023		3,313		(5)			(5)		3,308	3,308			
100137050	PRESCOTT VALLEY	AZ		11/28/2023		8,430		36			36		8,466	8,466			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137052	MYRTLE BEACH	SC		11/28/2023		3,780		410			410		4,190	4,190			
100137053	WINCHESTER	VA		11/28/2023		4,626		399			399		5,025	5,025			
100137056	GLASSBORO	NJ		11/28/2023		15,454		346			346		15,800	15,800			
100137057	CYPRESS	TX		11/28/2023		4,756		50			50		4,806	4,806			
100137058	SOUTH ELGIN	IL		11/28/2023		10,328		1,131			1,131		11,459	11,459			
100137060	ANCHORAGE	AK		11/28/2023		3,915		8			8		3,923	3,923			
100137061	PIGEON FORGE	TN		11/28/2023		113,930		(550)			(550)		113,380	113,380			
100137064	AUSTIN	TX		11/28/2023		3,964		(5)			(5)		3,959	3,959			
100137066	HAGERSTOWN	MD		11/28/2023		2,007		6			6		2,013	2,013			
100137067	KENNESAW	GA		11/28/2023		6,828		248			248		7,076	7,076			
100137069	AURORA	CO		11/28/2023		3,382		191			191		3,573	3,573			
100137071	SEGUIN	TX		11/28/2023		4,780		(56)			(56)		4,724	4,724			
100137072	CARSON CITY	NV		11/28/2023		8,866		(42)			(42)		8,824	8,824			
100137073	BURBANK	CA		11/28/2023		7,078		52			52		7,130	7,130			
100137075	ATLANTA	GA		11/28/2023		1,994		13			13		2,007	2,007			
100137078	VASS	NC		11/28/2023		2,095		1			1		2,096	2,096			
100137079	TAMPA	FL		11/28/2023		2,537		11			11		2,548	2,548			
100137081	IVINS	UT		11/28/2023		7,656		1			1		7,657	7,657			
100137083	CHARLOTTE	NC		11/28/2023		3,280		208			208		3,488	3,488			
100137084	LOCKHART	TX		11/28/2023		2,791		301			301		3,092	3,092			
100137085	FRESNO	CA		11/28/2023		3,707		111			111		3,818	3,818			
100137088	WAKE FOREST	NC		11/28/2023		2,563		27			27		2,590	2,590			
100137089	WOLFFORTH	TX		11/28/2023		3,234		177			177		3,411	3,411			
100137091	LOGANVILLE	GA		11/28/2023		15,195		1,066			1,066		16,261	16,261			
100137092	HOUSTON	TX		11/28/2023		2,436		(17)			(17)		2,419	2,419			
100137093	PANAMA CITY BEACH	FL		11/28/2023		7,549		65			65		7,614	7,614			
100137094	ORLANDO	FL		11/28/2023		5,239		17			17		5,256	5,256			
100137096	LIBERTY	TN		11/28/2023		3,229		(14)			(14)		3,215	3,215			
100137097	PORT ARANSAS	TX		11/28/2023		4,376		(41)			(41)		4,335	4,335			
100137098	BROKEN BOW	OK		11/28/2023		5,296		108			108		5,404	5,404			
100137100	SUPPLY	NC		11/28/2023		5,215							5,215	5,215			
100137101	HENDERSONVILLE	NC		11/28/2023		2,857		11			11		2,868	2,868			
100137103	ALBUQUERQUE	NM		11/28/2023		35,392		14			14		35,406	35,406			
100137104	LILBURN	GA		11/28/2023		3,127		37			37		3,164	3,164			
100137105	PFLUGERVILLE	TX		11/28/2023		2,466		9			9		2,475	2,475			
100137106	CHICAGO	IL		11/28/2023		2,717		(18)			(18)		2,699	2,699			
100137107	MANASSAS	VA		11/28/2023		36,463		(463)			(463)		36,000	36,000			
100137108	GARLAND	TX		11/28/2023		6,234		(165)			(165)		6,069	6,069			
100137110	NASHUA	NH		11/28/2023		7,518		(55)			(55)		7,463	7,463			
100137112	DICKINSON	TX		11/28/2023		13,853		(614)			(614)		13,239	13,239			
100137113	ANNAPOLIS	MD		11/28/2023		3,175		(97)			(97)		3,078	3,078			
100137114	GRAND HAVEN	MI		11/28/2023		5,620		(11)			(11)		5,609	5,609			
100137115	BROOKLET	GA		11/28/2023		3,461		(48)			(48)		3,413	3,413			
100137116	ANNAPOLIS	MD		11/28/2023		2,442		(100)			(100)		2,342	2,342			
100137117	NASHVILLE	TN		11/28/2023		3,802		(66)			(66)		3,736	3,736			
100137121	SUWANEE	GA		11/28/2023		1,809		(55)			(55)		1,754	1,754			
100137122	GILBERT	AZ		11/28/2023		14,343		138			138		14,481	14,481			
100137125	EL CAJON	CA		11/28/2023		2,873		(94)			(94)		2,779	2,779			
100137126	CHESTERFIELD	VA		11/28/2023		3,593		(83)			(83)		3,510	3,510			
100137127	OCALA	FL		11/28/2023		796		(42)			(42)		754	754			
100137128	BALTIMORE	MD		11/28/2023		1,932		8			8		1,940	1,940			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137131	PORT SAINT LUCIE	FL		11/28/2023		2,160		(54)			(54)		2,106	2,106			
100137133	WACO	TX		11/28/2023		6,548		(26)			(26)		6,522	6,522			
100137134	BUENA VISTA	GA		11/28/2023		2,950		(65)			(65)		2,885	2,885			
100137137	KENNESAW	GA		11/28/2023		924		(89)			(89)		835	835			
100137138	LAKELAND	FL		11/28/2023		2,449		(159)			(159)		2,290	2,290			
100137141	ANN ARBOR	MI		11/28/2023		2,127		(42)			(42)		2,085	2,085			
100137143	HINESVILLE	GA		11/28/2023		1,128		(19)			(19)		1,109	1,109			
100137145	PROSPER	TX		11/28/2023		6,506		(76)			(76)		6,430	6,430			
100137146	NASHVILLE	TN		11/28/2023		7,565		(11)			(11)		7,554	7,554			
100137148	SCOTTSDALE	AZ		11/28/2023		9,742		152			152		9,894	9,894			
100137150	CLERMONT	FL		11/28/2023		2,090		(69)			(69)		2,021	2,021			
100137152	CORAL SPRINGS	FL		11/28/2023		13,075		(213)			(213)		12,862	12,862			
100137154	PALM BAY	FL		11/28/2023		2,368		(114)			(114)		2,254	2,254			
100137157	ELLIJAY	GA		11/28/2023		3,916		(159)			(159)		3,757	3,757			
100137158	KNOXVILLE	TN		11/28/2023		3,394		(49)			(49)		3,345	3,345			
100137159	ATLANTA	GA		11/28/2023		1,554		(119)			(119)		1,435	1,435			
100137164	PORT CHARLOTTE	FL		11/28/2023		1,349		(96)			(96)		1,253	1,253			
100137167	LOS ANGELES	CA		11/28/2023		9,043		(354)			(354)		8,689	8,689			
100137168	SAN MARTIN	CA		11/28/2023		2,190		(43)			(43)		2,147	2,147			
100137170	SAN DIEGO	CA		11/28/2023		9,044		6			6		9,050	9,050			
100137171	KREMMLING	CO		11/28/2023		2,765		(21)			(21)		2,744	2,744			
100137172	MIDDLESEX	VT		11/28/2023		2,783		4			4		2,787	2,787			
100137173	MABLETON	GA		11/28/2023		921		(82)			(82)		839	839			
100137177	EL CAJON	CA		11/28/2023		16,919		(299)			(299)		16,620	16,620			
100137178	DAMASCUS	OR		11/28/2023		19,326		(237)			(237)		19,089	19,089			
100137180	PHILADELPHIA	PA		11/28/2023		1,427		(60)			(60)		1,367	1,367			
100137181	MEBANE	NC		11/28/2023		2,996		(67)			(67)		2,929	2,929			
100137182	GRANTS PASS	OR		11/28/2023		4,320		(110)			(110)		4,210	4,210			
100137183	MIAMI	FL		11/28/2023		7,121		(53)			(53)		7,068	7,068			
100137184	PANAMA CITY BEACH	FL		11/28/2023		6,174		(88)			(88)		6,086	6,086			
100137185	SOUTH MIAMI	FL		11/28/2023		24,116		(386)			(386)		23,730	23,730			
100137186	BOSTON	MA		11/28/2023		4,435		(142)			(142)		4,293	4,293			
100137187	CEDAR SPRINGS	MI		11/28/2023		2,118		(54)			(54)		2,064	2,064			
100137188	WINCHESTER	CA		11/28/2023		90,123		1,842			1,842		91,965	91,965			
100137190	CANTON	GA		11/28/2023		4,449		(224)			(224)		4,225	4,225			
100137196	GRANBY	CO		11/28/2023		3,956		(42)			(42)		3,914	3,914			
100137197	LOS ANGELES	CA		11/28/2023		2,885		(29)			(29)		2,856	2,856			
100137198	WELLINGTON	FL		11/28/2023		2,331		(57)			(57)		2,274	2,274			
100137199	HOMESTEAD	FL		11/28/2023		2,562		(102)			(102)		2,460	2,460			
100137204	SAN ANTONIO	TX		11/28/2023		3,114		(119)			(119)		2,995	2,995			
100137205	PORTER	TX		11/28/2023		3,962		(78)			(78)		3,884	3,884			
100137208	HOUSTON	TX		11/28/2023		1,626		(36)			(36)		1,590	1,590			
100137209	WEST CHESTER	PA		11/28/2023		759		(57)			(57)		702	702			
100137211	KISSIMMEE	FL		11/28/2023		2,407		26			26		2,433	2,433			
100137212	TAHOE CITY	CA		11/28/2023		4,176		(183)			(183)		3,993	3,993			
100137214	PARADISE	TX		11/28/2023		4,201		(143)			(143)		4,058	4,058			
100137216	MISSOURI CITY	TX		11/28/2023		3,436		(140)			(140)		3,296	3,296			
100137219	FRANKLINTON	NC		11/28/2023		1,318		(97)			(97)		1,221	1,221			
100137220	BONITA SPRINGS	FL		11/29/2023		2,330		(75)			(75)		2,255	2,255			
100137221	HALLANDALE BEACH	FL		11/29/2023		1,569		(23)			(23)		1,546	1,546			
100137222	NASHVILLE	TN		11/29/2023		3,894		(93)			(93)		3,801	3,801			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137223	PHILADELPHIA	PA		11/29/2023		3,952		(43)			(43)		3,909	3,909			
100137224	PANAMA CITY BEACH	FL		11/29/2023		10,231		(185)			(185)		10,046	10,046			
100137225	PENSACOLA	FL		11/29/2023		3,837		(56)			(56)		3,781	3,781			
100137226	CENTERTON	AR		11/29/2023		4,413		(53)			(53)		4,360	4,360			
100137230	NAPLES	FL		11/29/2023		3,460		(17)			(17)		3,443	3,443			
100137231	WEST GROVE	PA		11/29/2023		2,736		(30)			(30)		2,706	2,706			
100137232	CASA GRANDE	AZ		11/29/2023		2,559		(36)			(36)		2,523	2,523			
100137233	SOLON	OH		11/29/2023		3,076		(34)			(34)		3,042	3,042			
100137237	RIO RANCHO	NM		11/29/2023		2,133		(38)			(38)		2,095	2,095			
100137238	HOWELL	NJ		11/29/2023		2,548		(80)			(80)		2,468	2,468			
100137239	STRATFORD	CT		11/29/2023		3,250		(47)			(47)		3,203	3,203			
100137240	PARK CITY	UT		11/29/2023		7,644		(56)			(56)		7,588	7,588			
100137241	CYPRESS	TX		11/29/2023		2,985		(47)			(47)		2,938	2,938			
100137243	MIAMI	FL		11/29/2023		10,202		(87)			(87)		10,115	10,115			
100137245	INDIAN ROCKS BEACH	FL		11/29/2023		5,464		(60)			(60)		5,404	5,404			
100137246	SAN DIEGO	CA		11/29/2023		3,544		(56)			(56)		3,488	3,488			
100137247	NETHERLANDS	NLD		11/28/2023		5,019						305	5,324	5,623	300		300
100137248	NETHERLANDS	NLD		11/28/2023										88	88		88
100137249	NETHERLANDS	NLD		11/28/2023		97,615						5,928	103,543	112,213	8,670		8,670
100137250	NETHERLANDS	NLD		11/28/2023										224	224		224
100137251	NETHERLANDS	NLD		11/28/2023										164	164		164
100137252	NETHERLANDS	NLD		11/28/2023										754	754		754
100137253	NETHERLANDS	NLD		11/28/2023		22,785						1,384	24,169	23,208	(961)		(961)
100137254	NETHERLANDS	NLD		11/28/2023										1,300	1,300		1,300
100137255	NETHERLANDS	NLD		11/28/2023		2,715						165	2,880	3,029	149		149
100137258	NETHERLANDS	NLD		11/28/2023										161	161		161
100137259	NETHERLANDS	NLD		11/28/2023		1,061						64	1,125	1,168	43		43
100137260	NETHERLANDS	NLD		11/28/2023										392	392		392
100137262	NETHERLANDS	NLD		11/28/2023										300	300		300
100137263	NETHERLANDS	NLD		11/28/2023		2,558						155	2,713	2,805	92		92
100137264	NETHERLANDS	NLD		11/28/2023										1,936	1,936		1,936
100137265	NETHERLANDS	NLD		11/28/2023		13,093						795	13,888	14,444	555		555
100137266	NETHERLANDS	NLD		11/28/2023										995	995		995
100137268	NETHERLANDS	NLD		11/28/2023										1,053	1,053		1,053
100137269	NETHERLANDS	NLD		11/28/2023										214	214		214
100137270	NETHERLANDS	NLD		11/28/2023										188	188		188
100137271	NETHERLANDS	NLD		11/28/2023										383	383		383
100137273	NETHERLANDS	NLD		11/28/2023										709	709		709
100137274	NETHERLANDS	NLD		11/28/2023		5,160						313	5,473	5,689	216		216
100137275	NETHERLANDS	NLD		11/28/2023										298	298		298
100137277	NETHERLANDS	NLD		11/28/2023										286	286		286
100137280	NETHERLANDS	NLD		11/28/2023										272	272		272
100137281	NETHERLANDS	NLD		11/28/2023										295	295		295
100137282	NETHERLANDS	NLD		11/28/2023										219	219		219
100137283	NETHERLANDS	NLD		11/28/2023		15,536						943	16,479	17,230	751		751
100137284	NETHERLANDS	NLD		11/28/2023		1,373						83	1,456	1,551	95		95
100137285	NETHERLANDS	NLD		11/28/2023		456,193						27,705	483,898	509,112	25,214		25,214
100137287	NETHERLANDS	NLD		11/28/2023										329	329		329
100137288	NETHERLANDS	NLD		11/28/2023										2,874	2,874		2,874
100137289	NETHERLANDS	NLD		11/28/2023		23,303						1,415	24,718	26,375	1,657		1,657
100137290	UNITED KINGDOM	GBR		11/28/2023		13							13	73	61		61

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137291	UNITED KINGDOM	GBR		11/28/2023		28							28	169	141		141
100137292	UNITED KINGDOM	GBR		11/28/2023		22							22	129	108		108
100137293	UNITED KINGDOM	GBR		11/28/2023		22							22	129	108		108
100137295	LEOLA	PA		12/01/2023		3,444		(56)			(56)		3,388	3,388			
100137296	MELBOURNE BEACH	FL		12/01/2023		6,487		(195)			(195)		6,292	6,292			
100137297	BROWNWOOD	TX		12/01/2023		3,669		(118)			(118)		3,551	3,551			
100137302	JACKSONVILLE	FL		12/01/2023		1,751		(16)			(16)		1,735	1,735			
100137305	BARSTOW	CA		12/01/2023		1,569		(18)			(18)		1,551	1,551			
100137310	DELRAY BEACH	FL		12/01/2023		922		(1)			(1)		921	921			
100137311	NEWARK	NJ		12/01/2023		2,101		(8)			(8)		2,093	2,093			
100137312	NORTH WILDWOOD	NJ		12/01/2023		1,525		3			3		1,528	1,528			
100137314	OCALA	FL		12/01/2023		2,851		(26)			(26)		2,825	2,825			
100137315	SANTA CLARA	CA		12/01/2023		10,063		17			17		10,080	10,080			
100137317	YONKERS	NY		12/01/2023		4,593		(148)			(148)		4,445	4,445			
100137318	WHARTON	NJ		12/01/2023		3,947		(63)			(63)		3,884	3,884			
100137319	BAYONNE	NJ		12/01/2023		2,033							2,033	2,033			
100137321	CONWAY	AR		12/01/2023		2,520		(70)			(70)		2,450	2,450			
100137322	WORCESTER	MA		12/01/2023		2,117		(13)			(13)		2,104	2,104			
100137323	BETHLEHEM	GA		12/01/2023		2,747		(25)			(25)		2,722	2,722			
100137324	SALEM	OR		12/01/2023		6,622		97			97		6,719	6,719			
100137325	SEVIERVILLE	TN		12/01/2023		6,610		86			86		6,696	6,696			
100137327	MIAMI	FL		12/01/2023		2,116		(87)			(87)		2,029	2,029			
100137328	ROSEDALE	NY		12/01/2023		6,047		86			86		6,133	6,133			
100137329	BALTIMORE	MD		12/01/2023		1,077		(62)			(62)		1,015	1,015			
100137333	BOULDER	WY		12/01/2023		3,217		(56)			(56)		3,161	3,161			
100137335	MILFORD	CT		12/01/2023		2,888		45			45		2,933	2,933			
100137336	ORLANDO	FL		12/01/2023		2,011		15			15		2,026	2,026			
100137337	WINDERMERE	FL		12/01/2023		4,385		1			1		4,386	4,386			
100137338	MIAMI BEACH	FL		12/01/2023		1,569		(47)			(47)		1,522	1,522			
100137339	KATY	TX		12/01/2023		3,297		(103)			(103)		3,194	3,194			
100137340	LAS VEGAS	NV		12/01/2023		954		(20)			(20)		934	934			
100137342	PALMDALE	CA		12/01/2023		2,170		(18)			(18)		2,152	2,152			
100137344	GLENDALE	CA		12/01/2023		8,878		(75)			(75)		8,803	8,803			
100137345	FRESNO	CA		12/01/2023		2,220		(36)			(36)		2,184	2,184			
100137347	CANTON	OH		12/01/2023		711		(18)			(18)		693	693			
100137348	BUCKEYE	AZ		12/01/2023		2,168		(51)			(51)		2,117	2,117			
100137350	CHARLOTTE	NC		12/01/2023		2,833		(36)			(36)		2,797	2,797			
100137351	CHARLOTTE	NC		12/01/2023		3,312		(150)			(150)		3,162	3,162			
100137353	WESTBURY	NY		12/01/2023		1,466		(36)			(36)		1,430	1,430			
100137355	GLENDALE	AZ		12/01/2023		937		(18)			(18)		919	919			
100137356	YPSILANTI	MI		12/01/2023		1,495		(83)			(83)		1,412	1,412			
100137357	HILTON HEAD ISLAND	SC		12/01/2023		1,914		(33)			(33)		1,881	1,881			
100137358	NORTH TONAWANDA	NY		12/01/2023		798		(50)			(50)		748	748			
100137359	BALTIMORE	MD		12/01/2023		737		(44)			(44)		693	693			
100137360	LOS ANGELES	CA		12/01/2023		2,706		(21)			(21)		2,685	2,685			
100137361	SUGARLOAF	CA		12/01/2023		99,141		(434)			(434)		98,707	98,707			
100137362	MIAMI	FL		12/01/2023		10,937		13			13		10,950	10,950			
100137363	HOWELL	NJ		12/01/2023		2,885		(60)			(60)		2,825	2,825			
100137364	BABYLON	NY		12/01/2023		8,594							8,594	8,594			
100137365	DELTONA	FL		12/01/2023		1,077		(33)			(33)		1,044	1,044			
100137366	BROOKLYN	NY		12/01/2023		2,355		(39)			(39)		2,316	2,316			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137367	MONTGOMERY	AL		12/01/2023		511		(27)			(27)		484	484			
100137368	WESTAMPTON	NJ		12/01/2023		2,188		(112)			(112)		2,076	2,076			
100137370	NORTH ARLINGTON	NJ		12/01/2023		3,969		(72)			(72)		3,897	3,897			
100137373	LAWRENCE	NY		12/05/2023		7,489		(154)			(154)		7,335	7,335			
100137374	SOUTH LAKE	TX		12/05/2023		8,084		(90)			(90)		7,994	7,994			
100137375	PALM DESERT	CA		12/05/2023		9,078		236			236		9,314	9,314			
100137381	HALLANDALE BEACH	FL		12/05/2023		1,027		(7)			(7)		1,020	1,020			
100137382	RANCHO PALOS VERDES	CA		12/05/2023		18,882		(64)			(64)		18,818	18,818			
100137383	STEAMBOAT SPRINGS	CO		12/05/2023		11,999		(99)			(99)		11,900	11,900			
100137384	SMYRNA	GA		12/05/2023		3,424		28			28		3,452	3,452			
100137385	SAINT GEORGE ISLAND	FL		12/05/2023		5,944		5			5		5,949	5,949			
100137395	GRANADA HILLS	CA		01/11/2024		24,485		(696)			(696)		23,789	23,789			
100137398	SAINT GEORGE	UT		01/11/2024		4,420		66			66		4,486	4,486			
100137400	OROVILLE	CA		01/11/2024		3,504		(32)			(32)		3,472	3,472			
100137401	LAWRENCEVILLE	GA		01/11/2024		2,952		(293)			(293)		2,659	2,659			
100137402	ANDERSON	IN		01/11/2024		3,144		(286)			(286)		2,858	2,858			
100137403	EVERETT	WA		01/11/2024		5,741		(159)			(159)		5,582	5,582			
100137404	BOCA RATON	FL		01/11/2024		13,824		(111)			(111)		13,713	13,713			
100137405	RICHMOND	TX		01/11/2024		2,002		(97)			(97)		1,905	1,905			
100137409	BONAIRE	GA		01/11/2024		1,689		(74)			(74)		1,615	1,615			
100137411	CHARLOTTE	NC		01/11/2024		1,742		(103)			(103)		1,639	1,639			
100137412	HAMPTON	VA		01/11/2024		3,053		(142)			(142)		2,911	2,911			
100137416	JONESBORO	AR		01/11/2024		790		(79)			(79)		711	711			
100137417	JONESBORO	AR		01/11/2024		789		(77)			(77)		712	712			
100137418	CORAL GABLES	FL		01/11/2024		11,909		(341)			(341)		11,568	11,568			
100137419	DUBLIN	CA		01/11/2024		11,995		(276)			(276)		11,719	11,719			
100137421	LITCHFIELD PARK	AZ		01/11/2024		8,666		(366)			(366)		8,300	8,300			
100137424	UNION	NJ		01/11/2024		2,483		44			44		2,527	2,527			
100137425	SEQUIM	WA		01/11/2024		10,474		(59)			(59)		10,415	10,415			
100137426	JACKSONVILLE	FL		01/11/2024		2,326		(207)			(207)		2,119	2,119			
100137429	EAGLE	ID		01/11/2024		569		(13)			(13)		556	556			
100137430	EAGLE	ID		01/11/2024		571		(13)			(13)		558	558			
100137432	HOOVER	AL		01/11/2024		102,365		(1,817)			(1,817)		100,548	100,548			
100137434	PHOENIX	AZ		01/11/2024		2,196		(75)			(75)		2,121	2,121			
100137437	FRESNO	CA		01/11/2024		1,253		(105)			(105)		1,148	1,148			
100137439	HOLLYWOOD	FL		01/11/2024		4,015		(160)			(160)		3,855	3,855			
100137440	CHARLOTTE	NC		01/11/2024		5,438		(98)			(98)		5,340	5,340			
100137442	MYRTLE BEACH	SC		01/11/2024		2,194		(157)			(157)		2,037	2,037			
100137443	REDONDO BEACH	CA		01/11/2024		10,336		(447)			(447)		9,889	9,889			
100137445	OLYMPIA	WA		01/11/2024		4,117		(134)			(134)		3,983	3,983			
100137450	PHOENIX	AZ		01/11/2024		3,225		(203)			(203)		3,022	3,022			
100137451	JACKSON	MI		01/11/2024		742		(58)			(58)		684	684			
100137457	KISSIMMEE	FL		01/11/2024		1,027		(27)			(27)		1,000	1,000			
100137459	MIAMI	FL		01/11/2024		11,984		(390)			(390)		11,594	11,594			
100137462	NORRIDGE	IL		01/11/2024		34,761		(1,686)			(1,686)		33,075	33,075			
100137463	FORT MYERS	FL		01/11/2024		2,509		(71)			(71)		2,438	2,438			
100137465	SAN ANTONIO	TX		01/11/2024		6,150		(216)			(216)		5,934	5,934			
100137468	NORTH WALES	PA		01/11/2024		16,460		(637)			(637)		15,823	15,823			
100137471	PLANTATION	FL		01/11/2024		33,566		(216)			(216)		33,350	33,350			
100137472	LAKE ARROWHEAD	CA		01/11/2024		4,963		(171)			(171)		4,792	4,792			
100137475	MODESTO	CA		01/11/2024		2,430		(167)			(167)		2,263	2,263			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137478	LOS ANGELES	CA		01/11/2024		8,154		(97)			(97)		8,057	8,057			
100137479	SAN DIEGO	CA		01/11/2024		8,615		(22)			(22)		8,593	8,593			
100137480	UNION CITY	CA		01/11/2024		3,622		(177)			(177)		3,445	3,445			
100137483	CORAL SPRINGS	FL		01/11/2024		4,502		(60)			(60)		4,442	4,442			
100137486	SACRAMENTO	CA		01/11/2024		3,145		(1)			(1)		3,144	3,144			
100137487	LAKELAND	FL		01/11/2024		4,178		(194)			(194)		3,984	3,984			
100137490	LA HABRA	CA		01/11/2024		3,135		(157)			(157)		2,978	2,978			
100137492	SIMI VALLEY	CA		01/11/2024		10,724		(256)			(256)		10,468	10,468			
100137493	VERO BEACH	FL		01/11/2024		1,477		(129)			(129)		1,348	1,348			
100137494	SAINT CLOUD	MN		01/11/2024		995		(78)			(78)		917	917			
100137495	SAINT CLOUD	MN		01/11/2024		1,159		(100)			(100)		1,059	1,059			
100137496	SAINT CLOUD	MN		01/11/2024		804		(74)			(74)		730	730			
100137501	AGOURA HILLS	CA		01/11/2024		2,935		(168)			(168)		2,767	2,767			
100137503	IRVING	TX		01/11/2024		3,063		(139)			(139)		2,924	2,924			
100137507	BOERNE	TX		01/11/2024		11,691		(522)			(522)		11,169	11,169			
100137508	NEW ORLEANS	LA		01/11/2024		1,457		(107)			(107)		1,350	1,350			
100137509	MYRTLE BEACH	SC		01/11/2024		72,324		(1,510)			(1,510)		70,814	70,814			
100137510	YUBA CITY	CA		01/11/2024		2,177		(98)			(98)		2,079	2,079			
100137511	LAKE ARROWHEAD	CA		01/11/2024		2,132		(76)			(76)		2,056	2,056			
100137514	FORT PIERCE	FL		01/11/2024		6,586		(96)			(96)		6,490	6,490			
100137515	JULIAN	CA		01/11/2024		1,904		(126)			(126)		1,778	1,778			
100137517	GILBERT	AZ		01/11/2024		6,590		(152)			(152)		6,438	6,438			
100137518	AUSTIN	TX		01/11/2024		1,282		(89)			(89)		1,193	1,193			
100137519	LEMON GROVE	CA		01/11/2024		5,098		(195)			(195)		4,903	4,903			
100137520	SUGAR GROVE	NC		12/08/2023		84,529		(1,108)			(1,108)		83,421	83,421			
100137524	INDIAN SHORES	FL		12/08/2023		7,645		(160)			(160)		7,485	7,485			
100137525	DAWSONVILLE	GA		12/08/2023		3,149		(57)			(57)		3,092	3,092			
100137526	HOLMES BEACH	FL		12/08/2023		6,563		(37)			(37)		6,526	6,526			
100137528	MANOR	TX		12/08/2023		3,227		25			25		3,252	3,252			
100137529	SAVANNAH	GA		12/08/2023		4,737		(42)			(42)		4,695	4,695			
100137531	YUCAIPA	CA		12/08/2023		9,935		(91)			(91)		9,844	9,844			
100137532	DURHAM	NC		12/08/2023		2,241		(28)			(28)		2,213	2,213			
100137533	VENTNOR CITY	NJ		12/08/2023		12,526		(176)			(176)		12,350	12,350			
100137535	CRYSTAL BEACH	TX		12/08/2023		3,800		(45)			(45)		3,755	3,755			
100137538	KALISPELL	MT		12/08/2023		4,142		(47)			(47)		4,095	4,095			
100137539	DENVER	CO		12/08/2023		3,326		(3)			(3)		3,323	3,323			
100137541	CHARLOTTE	NC		12/08/2023		6,861		(169)			(169)		6,692	6,692			
100137543	DENVER	CO		12/08/2023		2,431		(49)			(49)		2,382	2,382			
100137544	STATEN ISLAND	NY		12/08/2023		2,711		34			34		2,745	2,745			
100137545	LAS VEGAS	NV		12/08/2023		4,109		15			15		4,124	4,124			
100137546	WEST PALM BEACH	FL		12/08/2023		29,941		(421)			(421)		29,520	29,520			
100137547	PFLUGERVILLE	TX		12/08/2023		2,273		3			3		2,276	2,276			
100137548	BIG BEAR	CA		12/08/2023		5,010		(73)			(73)		4,937	4,937			
100137549	WEST PALM BEACH	FL		12/08/2023		3,257		(26)			(26)		3,231	3,231			
100137550	FAYETTEVILLE	AR		12/08/2023		3,554		(22)			(22)		3,532	3,532			
100137551	SMITHFIELD	NC		12/08/2023		2,807		27			27		2,834	2,834			
100137552	CHANDLER	AZ		12/08/2023		9,772		187			187		9,959	9,959			
100137553	QUINCY	MA		12/08/2023		6,243		(56)			(56)		6,187	6,187			
100137555	ORLANDO	FL		12/08/2023		4,923		74			74		4,997	4,997			
100137556	MANHATTAN	KS		12/08/2023		3,400		(26)			(26)		3,374	3,374			
100137557	CONCORD	CA		12/08/2023		2,504		(20)			(20)		2,484	2,484			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137558	PROSPER	TX		12/08/2023		7,511		(58)			(58)		7,453	7,453			
100137559	NORTH RICHLAND HILLS	TX		12/08/2023		2,948		(21)			(21)		2,927	2,927			
100137560	ROCK STREAM	NY		12/08/2023		2,133		30			30		2,163	2,163			
100137561	RICHMOND	VA		12/08/2023		5,250		(128)			(128)		5,122	5,122			
100137562	MCKINNEY	TX		12/08/2023		3,225		4			4		3,229	3,229			
100137564	HOUSTON	TX		12/08/2023		2,371		43			43		2,414	2,414			
100137566	COMMERCE CITY	CO		12/08/2023		2,692		(23)			(23)		2,669	2,669			
100137568	OMAHA	NE		12/08/2023		2,051		(12)			(12)		2,039	2,039			
100137569	HUTTO	TX		12/08/2023		54,021		(768)	5		(773)		53,248	53,142		(106)	(106)
100137571	DECATUR	GA		12/08/2023		2,490		(31)			(31)		2,459	2,459			
100137572	SILVER SPRING	MD		12/08/2023		3,036		(33)			(33)		3,003	3,003			
100137574	CHANTILLY	VA		12/08/2023		7,019		25			25		7,044	7,044			
100137575	BAKERSFIELD	CA		12/08/2023		7,731		35			35		7,766	7,766			
100137576	POCATELLO	ID		12/08/2023		2,513		(12)			(12)		2,501	2,501			
100137577	TITUSVILLE	FL		12/08/2023		3,051		(35)			(35)		3,016	3,016			
100137578	EDMOND	OK		12/08/2023		3,520		33			33		3,553	3,553			
100137579	PORTLAND	OR		12/08/2023		5,472		97			97		5,569	5,569			
100137580	ISLAND PARK	ID		12/08/2023		6,292		(95)			(95)		6,197	6,197			
100137582	DURHAM	NC		12/08/2023		4,038		(55)			(55)		3,983	3,983			
100137583	NORMAN	OK		12/08/2023		15,827		141			141		15,968	15,968			
100137585	LOGAN	OH		12/08/2023		2,244		(24)			(24)		2,220	2,220			
100137587	TULSA	OK		12/08/2023		2,962		84			84		3,046	3,046			
100137588	SAN ANTONIO	TX		12/08/2023		1,800		(11)			(11)		1,789	1,789			
100137589	GREELEY	CO		12/08/2023		2,316		(32)			(32)		2,284	2,284			
100137590	WALLER	TX		12/08/2023		3,937		7			7		3,944	3,944			
100137591	TACOMA	WA		12/08/2023		7,941		124			124		8,065	8,065			
100137594	PALM DESERT	CA		12/08/2023		5,610		(58)			(58)		5,552	5,552			
100137595	WASHINGTON	DC		12/08/2023		3,750		(52)			(52)		3,698	3,698			
100137596	CHICAGO	IL		12/08/2023		2,605		(38)			(38)		2,567	2,567			
100137597	BONAIRE	GA		12/08/2023		3,355		(12)			(12)		3,343	3,343			
100137599	MYRTLE BEACH	SC		12/08/2023		2,333		(25)			(25)		2,308	2,308			
100137600	EL PASO	TX		12/08/2023		3,248		47			47		3,295	3,295			
100137601	LEHIGH ACRES	FL		12/08/2023		2,150		(49)			(49)		2,101	2,101			
100137602	SCOTTSDALE	AZ		12/08/2023		6,470		(52)			(52)		6,418	6,418			
100137603	PELHAM	NH		12/08/2023		2,887		(82)			(82)		2,805	2,805			
100137606	HEATHSVILLE	VA		12/08/2023		4,250		2			2		4,252	4,252			
100137607	CAPE CORAL	FL		12/08/2023		3,574		189			189		3,763	3,763			
100137608	ROCKPORT	IN		12/08/2023		21,281		2,630			2,630		23,911	23,911			
100137609	TEMPLE	TX		12/08/2023		2,105		(28)			(28)		2,077	2,077			
100137610	FREDERICK	MD		12/08/2023		14,235		781			781		15,016	15,016			
100137611	BEDMINSTER	NJ		12/08/2023		3,970		(19)			(19)		3,951	3,951			
100137612	SALEM	OR		12/08/2023		6,271		332			332		6,603	6,603			
100137614	CHARLOTTE	NC		12/08/2023		3,474		(6)			(6)		3,468	3,468			
100137615	DESTIN	FL		12/08/2023		2,679		(20)			(20)		2,659	2,659			
100137616	FORT WORTH	TX		12/08/2023		3,202		223			223		3,425	3,425			
100137617	FREDERICK	MD		12/08/2023		4,484		281			281		4,765	4,765			
100137618	MADISON	AL		12/08/2023		9,409		498			498		9,907	9,907			
100137619	FORT WORTH	TX		12/08/2023		3,156		180			180		3,336	3,336			
100137621	LEHIGH ACRES	FL		12/08/2023		3,214		233			233		3,447	3,447			
100137623	PARKER	CO		12/08/2023		7,774		401			401		8,175	8,175			
100137624	MARYSVILLE	WA		12/08/2023		5,267		(12)			(12)		5,255	5,255			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137625	GULF SHORES	AL		12/08/2023		3,246		172			172		3,418	3,418			
100137626	FORT WORTH	TX		12/08/2023		3,541		239			239		3,780	3,780			
100137627	LAND O LAKES	FL		12/08/2023		3,280		145			145		3,425	3,425			
100137628	DURHAM	NC		12/08/2023		3,129		160			160		3,289	3,289			
100137629	FORT WORTH	TX		12/08/2023		5,232		349			349		5,581	5,581			
100137630	CASA GRANDE	AZ		12/08/2023		34,038		367			367		34,405	34,405			
100137631	FORT WORTH	TX		12/08/2023		2,837		77			77		2,914	2,914			
100137633	ROSHARON	TX		12/08/2023		14,785		439			439		15,224	15,224			
100137634	LAKE IN THE HILLS	IL		12/08/2023		1,977		(54)			(54)		1,923	1,923			
100137635	FORT WORTH	TX		12/08/2023		12,385		612			612		12,997	12,997			
100137637	DENTON	TX		12/08/2023		29,910		1,040	1		1,039		30,949	30,891		(58)	(58)
100137639	ARGYLE	TX		12/08/2023		4,221		190			190		4,411	4,411			
100137640	CLOVIS	CA		12/08/2023		6,130		29			29		6,159	6,159			
100137642	BELGRADE	MT		12/08/2023		3,649		(78)			(78)		3,571	3,571			
100137643	PRESCOTT	AZ		12/08/2023		5,823		(92)			(92)		5,731	5,731			
100137644	FORT WORTH	TX		12/08/2023		2,203		(25)			(25)		2,178	2,178			
100137646	RALEIGH	NC		12/08/2023		2,316		(35)			(35)		2,281	2,281			
100137648	PHOENIX	AZ		12/08/2023		3,555		(22)			(22)		3,533	3,533			
100137649	KISSIMMEE	FL		12/08/2023		57,422		572			572		57,994	57,994			
100137650	CROZET	VA		12/08/2023		20,698		(391)			(391)		20,307	20,307			
100137651	JAMAICA	NY		12/08/2023		6,042		(24)			(24)		6,018	6,018			
100137652	EWA BEACH	HI		12/08/2023		6,724		(97)			(97)		6,627	6,627			
100137654	LAWRENCEVILLE	NJ		12/08/2023		9,093		(117)			(117)		8,976	8,976			
100137655	WESTON	FL		12/08/2023		9,708		(26)			(26)		9,682	9,682			
100137656	FRESNO	CA		12/08/2023		2,925		(62)			(62)		2,863	2,863			
100137659	PHOENIX	AZ		12/08/2023		68,669		(1,394)	8		(1,402)		67,267	67,152		(115)	(115)
100137660	RALEIGH	NC		12/08/2023		2,631		(14)			(14)		2,617	2,617			
100137661	MIDVALE	UT		12/08/2023		4,046		(42)			(42)		4,004	4,004			
100137662	COTTONWOOD	AZ		12/08/2023		3,381		(3)			(3)		3,378	3,378			
100137663	SAINT LOUIS	MO		12/08/2023		2,323		(47)			(47)		2,276	2,276			
100137665	DAYTON	NJ		12/08/2023		2,570		(36)			(36)		2,534	2,534			
100137666	KENNESAW	GA		12/08/2023		3,351		(52)			(52)		3,299	3,299			
100137667	PENNSAUKEN	NJ		12/08/2023		2,574		(25)			(25)		2,549	2,549			
100137669	BOISE	ID		12/08/2023		12,585		(4)			(4)		12,581	12,581			
100137671	DALLAS	GA		12/08/2023		3,393		140			140		3,533	3,533			
100137672	GARDNER	MA		12/08/2023		2,804		(3)			(3)		2,801	2,801			
100137674	LOGANVILLE	GA		12/08/2023		3,345		130			130		3,475	3,475			
100137675	CHARLOTTE	NC		12/08/2023		4,266		(40)			(40)		4,226	4,226			
100137676	ST PETERSBURG	FL		12/08/2023		3,728		39			39		3,767	3,767			
100137677	HUTTO	TX		12/08/2023		6,610		(87)			(87)		6,523	6,523			
100137681	HIALEAH	FL		12/08/2023		6,078		(64)			(64)		6,014	6,014			
100137683	WASILLA	AK		12/08/2023		3,561		32			32		3,593	3,593			
100137684	JERSEY CITY	NJ		12/08/2023		5,951		48			48		5,999	5,999			
100137686	RALEIGH	NC		12/08/2023		2,985		45			45		3,030	3,030			
100137688	MYRTLE BEACH	SC		12/08/2023		3,741		332			332		4,073	4,073			
100137689	TUCSON	AZ		12/08/2023		2,820		(50)			(50)		2,770	2,770			
100137690	HOSCHTON	GA		12/08/2023		3,100		(92)			(92)		3,008	3,008			
100137691	RALEIGH	NC		12/08/2023		22,368		395			395		22,763	22,763			
100137692	COVINGTON	WA		12/08/2023		4,596		(56)			(56)		4,540	4,540			
100137693	TULSA	OK		12/08/2023		5,315		140			140		5,455	5,455			
100137695	GLENDALE	AZ		12/08/2023		5,728		(95)			(95)		5,633	5,633			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137696	SAGAMORE BCH	MA		12/08/2023		6,064		(3)			(3)		6,061	6,061			
100137698	CARSON CITY	NV		12/08/2023		2,012		(28)			(28)		1,984	1,984			
100137699	HUNTINGTON BEACH	CA		12/08/2023		7,216		(84)			(84)		7,132	7,132			
100137701	FRISCO	TX		12/08/2023		3,090		(61)			(61)		3,029	3,029			
100137702	CORAL GABLES	FL		12/08/2023		277,169		(3,809)			(3,809)		273,360	273,360			
100137703	WINTER HAVEN	FL		12/08/2023		2,868		288			288		3,156	3,156			
100137704	HILLSBORO	OR		12/08/2023		3,647		(17)			(17)		3,630	3,630			
100137705	LAFAYETTE	CO		12/08/2023		4,740		(5)			(5)		4,735	4,735			
100137707	LARGO	FL		12/08/2023		4,512		8			8		4,520	4,520			
100137708	RED BANK	NJ		12/08/2023		1,880		(42)			(42)		1,838	1,838			
100137710	YAKIMA	WA		12/08/2023		2,562		7			7		2,569	2,569			
100137711	INGLEWOOD	CA		12/08/2023		6,334		(44)			(44)		6,290	6,290			
100137713	MIAMI	FL		12/08/2023		6,053		84			84		6,137	6,137			
100137715	HARKER HEIGHTS	TX		12/08/2023		2,853		5			5		2,858	2,858			
100137716	TOMBALL	TX		12/08/2023		2,811		18			18		2,829	2,829			
100137717	STOCKTON	CA		12/08/2023		2,397		(13)			(13)		2,384	2,384			
100137719	MYRTLE BEACH	SC		12/08/2023		15,153		67			67		15,220	15,220			
100137720	APEX	NC		12/08/2023		3,286		(7)			(7)		3,279	3,279			
100137721	BAYTOWN	TX		12/08/2023		2,614		16			16		2,630	2,630			
100137722	RALEIGH	NC		12/08/2023		57,999		501			501		58,500	58,500			
100137723	BAYTOWN	TX		12/08/2023		2,614		16			16		2,630	2,630			
100137726	YUBA CITY	CA		12/08/2023		4,416		157			157		4,573	4,573			
100137727	SALT LAKE CITY	UT		12/08/2023		53,607		(1,070)			(1,070)		52,537	52,537			
100137728	DURHAM	NC		12/08/2023		3,100		(29)			(29)		3,071	3,071			
100137729	DENVER	CO		12/08/2023		92,302		(1,970)			(1,970)		90,332	90,332			
100137730	MONROE	GA		12/08/2023		3,408		(66)			(66)		3,342	3,342			
100137731	DURHAM	NC		12/08/2023		3,103		(18)			(18)		3,085	3,085			
100137732	GLENDALE	AZ		12/08/2023		3,779		139			139		3,918	3,918			
100137733	HAMPTON	GA		12/08/2023		3,523		207			207		3,730	3,730			
100137734	FLORIDA CITY	FL		12/08/2023		3,349		62			62		3,411	3,411			
100137735	FORT WORTH	TX		12/08/2023		145,258		9,729			9,729		154,987	154,987			
100137736	ANTIOCH	TN		12/08/2023		3,145		106			106		3,251	3,251			
100137737	KEKAHA	HI		12/08/2023		7,474		(52)			(52)		7,422	7,422			
100137738	SAN MARCOS	TX		12/08/2023		7,278		486			486		7,764	7,764			
100137740	ROSEVILLE	CA		12/08/2023		6,343		529			529		6,872	6,872			
100137741	SAINT JOHN	IN		12/08/2023		2,876		161			161		3,037	3,037			
100137742	LAS VEGAS	NV		12/08/2023		4,606		283			283		4,889	4,889			
100137743	JACKSONVILLE	FL		12/08/2023		2,558		232			232		2,790	2,790			
100137745	STEPHENS CITY	VA		12/08/2023		3,993		185			185		4,178	4,178			
100137746	FULSHEAR	TX		12/08/2023		5,838		230			230		6,068	6,068			
100137747	NORTH LAS VEGAS	NV		12/08/2023		3,731		108			108		3,839	3,839			
100137748	JACKSONVILLE	FL		12/08/2023		11,218		694			694		11,912	11,912			
100137749	LAS VEGAS	NV		12/08/2023		3,712		326			326		4,038	4,038			
100137750	SMYRNA	TN		12/08/2023		2,858		(8)			(8)		2,850	2,850			
100137751	LAS VEGAS	NV		12/08/2023		5,264		251			251		5,515	5,515			
100137752	ROSHARON	TX		12/08/2023		16,709		453			453		17,162	17,162			
100137753	FORT WORTH	TX		12/08/2023		3,378		152			152		3,530	3,530			
100137754	KATY	TX		12/08/2023		2,982		130			130		3,112	3,112			
100137756	HENDERSON	NV		12/08/2023		3,881		102			102		3,983	3,983			
100137757	MELISSA	TX		12/08/2023		2,735		(42)			(42)		2,693	2,693			
100137758	HENDERSON	NV		12/08/2023		3,018		125			125		3,143	3,143			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137759	LENOIR CITY	TN		12/08/2023		2,498		15			15		2,513	2,513			
100137760	DURHAM	NC		12/08/2023		35,198		(710)			(710)		34,488	34,488			
100137762	DURHAM	NC		12/08/2023		31,425		(496)			(496)		30,929	30,929			
100137763	WASHINGTON	UT		12/08/2023		3,169		(46)			(46)		3,123	3,123			
100137764	PAWTUCKET	RI		12/08/2023		2,763		(46)			(46)		2,717	2,717			
100137765	EPWORTH	GA		12/08/2023		5,814		(53)			(53)		5,761	5,761			
100137766	WILDWOOD	NJ		12/08/2023		3,236		(33)			(33)		3,203	3,203			
100137767	MILLCREEK	UT		12/08/2023		3,899		32			32		3,931	3,931			
100137769	KNIGHTDALE	NC		12/08/2023		5,519		(101)			(101)		5,418	5,418			
100137773	KISSIMMEE	FL		12/08/2023		2,871		(3)			(3)		2,868	2,868			
100137777	BEREA	KY		12/08/2023		2,557		(3)			(3)		2,554	2,554			
100137778	RIVIERA BEACH	FL		12/08/2023		5,211		(52)			(52)		5,159	5,159			
100137779	TEMPLE CITY	CA		12/08/2023		11,041		(87)			(87)		10,954	10,954			
100137781	MANCHESTER	CT		12/08/2023		2,670		(48)			(48)		2,622	2,622			
100137782	CHARLOTTE	NC		12/08/2023		3,415		3			3		3,418	3,418			
100137783	FORNEY	TX		12/08/2023		4,334		(35)			(35)		4,299	4,299			
100137784	NORTH LAS VEGAS	NV		12/08/2023		21,654		941			941		22,595	22,595			
100137785	FORT WORTH	TX		12/08/2023		7,049		(167)			(167)		6,882	6,882			
100137786	RENO	NV		12/08/2023		3,456		92			92		3,548	3,548			
100137787	VICTORVILLE	CA		12/08/2023		2,066		(23)			(23)		2,043	2,043			
100137788	EAGLE RIVER	AK		12/08/2023		6,298		(82)			(82)		6,216	6,216			
100137791	KAILUA KONA	HI		12/08/2023		4,939		(21)			(21)		4,918	4,918			
100137792	LANCASTER	CA		12/08/2023		4,217		(30)			(30)		4,187	4,187			
100137793	PEARLAND	TX		12/08/2023		8,736		(151)			(151)		8,585	8,585			
100137794	MOUNTAIN GREEN	UT		12/08/2023		6,159		(82)			(82)		6,077	6,077			
100137795	SEVIERVILLE	TN		12/08/2023		3,394		(24)			(24)		3,370	3,370			
100137796	FLEMINGTON	NJ		12/08/2023		5,462		(115)			(115)		5,347	5,347			
100137797	WESTERVILLE	OH		12/08/2023		2,867		(6)			(6)		2,861	2,861			
100137798	SENECA FALLS	NY		12/08/2023		5,165		4			4		5,169	5,169			
100137799	MANLIUS	NY		12/08/2023		87,464		(17)			(17)		87,447	87,447			
100137800	OAKWOOD	GA		12/08/2023		6,894		285			285		7,179	7,179			
100137802	HAMPTON	NH		12/08/2023		2,196		(38)			(38)		2,158	2,158			
100137803	FERNANDINA BEACH	FL		12/08/2023		4,790		(44)			(44)		4,746	4,746			
100137804	PHOENIX	AZ		12/08/2023		4,480		268			268		4,748	4,748			
100137805	SOUTH PORTLAND	ME		12/08/2023		5,258		(36)			(36)		5,222	5,222			
100137806	CARTERSVILLE	GA		12/08/2023		2,713		28			28		2,741	2,741			
100137807	ALPHARETTA	GA		12/08/2023		32,568		(29)			(29)		32,539	32,539			
100137809	COLUMBIA	SC		12/08/2023		55,540		(705)			(705)		54,835	54,835			
100137810	MANASSAS	VA		12/08/2023		1,846		6			6		1,852	1,852			
100137811	HOWELL	NJ		12/08/2023		2,590		3			3		2,593	2,593			
100137812	EDMOND	OK		12/08/2023		4,450		65			65		4,515	4,515			
100137813	WELLINGTON	FL		12/08/2023		4,277		(6)			(6)		4,271	4,271			
100137814	WINTER GARDEN	FL		12/08/2023		3,302		(23)			(23)		3,279	3,279			
100137816	RICHMOND	TX		12/08/2023		3,017		(5)			(5)		3,012	3,012			
100137818	PEARLAND	TX		12/08/2023		2,681		(100)			(100)		2,581	2,581			
100137820	ATHENS	GA		12/08/2023		1,673		(14)			(14)		1,659	1,659			
100137821	ANAHEIM	CA		12/08/2023		300,952		(834)			(834)		300,118	300,118			
100137822	MARCUS HOOK	PA		12/08/2023		1,983		(31)			(31)		1,952	1,952			
100137823	SARASOTA	FL		12/08/2023		25,426		(444)			(444)		24,982	24,982			
100137824	BUENA PARK	CA		12/08/2023		2,598		(3)			(3)		2,595	2,595			
100137825	MOORPARK	CA		12/08/2023		4,538		(45)			(45)		4,493	4,493			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137826	EDMOND	OK		12/08/2023		2,178		(27)			(27)		2,151	2,151			
100137827	BROWNSVILLE	TX		12/08/2023		2,506		(66)			(66)		2,440	2,440			
100137828	DORAL	FL		12/08/2023		3,516		12			12		3,528	3,528			
100137829	SAN JOSE	CA		12/08/2023		5,008		58			58		5,066	5,066			
100137830	DANIA BEACH	FL		12/08/2023		6,290		11			11		6,301	6,301			
100137831	SAN JOSE	CA		12/08/2023		6,898		(89)			(89)		6,809	6,809			
100137832	FARMINGTON HILLS	MI		12/08/2023		2,639		(36)			(36)		2,603	2,603			
100137833	PHILADELPHIA	PA		12/08/2023		1,409		(39)			(39)		1,370	1,370			
100137834	ASHBURN	VA		12/08/2023		46,759		(423)			(423)		46,336	46,336			
100137835	UPPER DARBY	PA		12/08/2023		1,893		(65)			(65)		1,828	1,828			
100137836	FONTANA	CA		12/08/2023		3,893		(66)			(66)		3,827	3,827			
100137838	FORT MYERS	FL		12/08/2023		2,791		56			56		2,847	2,847			
100137840	SOUTH SAN FRANCISCO	CA		12/08/2023		4,505		70			70		4,575	4,575			
100137842	GLENDALE	CA		12/08/2023		1,162,523		(5,397)			(5,397)		1,157,126	1,157,126			
100137843	PRAIRIE VIEW	TX		12/08/2023		1,947		(94)			(94)		1,853	1,853			
100137844	PHILADELPHIA	PA		12/08/2023		2,087		(58)			(58)		2,029	2,029			
100137848	SAGINAW	MI		12/08/2023		35,070		192			192		35,262	35,262			
100137850	HAMPTON	VA		12/08/2023		11,377		(205)			(205)		11,172	11,172			
100137852	TAYLOR	MI		12/08/2023		799		(28)			(28)		771	771			
100137853	WEST HILLS	CA		12/08/2023		8,280		(27)			(27)		8,253	8,253			
100137854	MIAMI	FL		12/08/2023		1,628		(21)			(21)		1,607	1,607			
100137855	APEX	NC		12/08/2023		1,993		(21)			(21)		1,972	1,972			
100137857	ELKINS PARK	PA		12/08/2023		2,725		(78)			(78)		2,647	2,647			
100137858	TULSA	OK		12/08/2023		2,052		(57)			(57)		1,995	1,995			
100137859	LAS VEGAS	NV		12/08/2023		4,983		15			15		4,998	4,998			
100137860	CITRUS SPRINGS	FL		12/08/2023		3,580		(123)			(123)		3,457	3,457			
100137861	DAVENPORT	FL		12/08/2023		104,478		2,946			2,946		107,424	107,424			
100137862	KISSIMMEE	FL		12/08/2023		2,160		110			110		2,270	2,270			
100137866	OAKRIDGE	NC		12/08/2023		39,849		(1,302)			(1,302)		38,547	38,547			
100137867	NEWBERRY	FL		12/08/2023		9,938		(284)			(284)		9,654	9,654			
100137868	NEW EGYPT	NJ		12/08/2023		4,478		(37)			(37)		4,441	4,441			
100137869	METUCHEN	NJ		12/08/2023		9,752		(81)			(81)		9,671	9,671			
100137872	BRYSON CITY	NC		12/08/2023		4,414		(18)			(18)		4,396	4,396			
100137873	WINTER GARDEN	FL		12/08/2023		3,101		(44)			(44)		3,057	3,057			
100137875	ORLANDO	FL		12/08/2023		3,433		14			14		3,447	3,447			
100137876	LINCOLNTON	NC		12/08/2023		994		(65)			(65)		929	929			
100137877	MCKINNEY	TX		12/08/2023		5,602		(192)			(192)		5,410	5,410			
100137878	SAINT PETERSBURG	FL		12/08/2023		1,712		13			13		1,725	1,725			
100137879	CHINA GROVE	NC		12/08/2023		1,233		(109)			(109)		1,124	1,124			
100137880	SAN JOSE	CA		12/08/2023		10,276		(413)			(413)		9,863	9,863			
100137883	FORT BRAGG	CA		12/08/2023		4,681		(66)			(66)		4,615	4,615			
100137885	LOXAHATCHEE	FL		12/08/2023		3,145		121			121		3,266	3,266			
100137886	ZOLFO SPRINGS	FL		12/08/2023		2,616		(43)			(43)		2,573	2,573			
100137887	GREAT FALLS	VA		12/08/2023		15,772		(348)			(348)		15,424	15,424			
100137888	NAMPA	ID		12/08/2023		3,123		(41)			(41)		3,082	3,082			
100137889	FLOWER MOUND	TX		12/08/2023		15,279		(223)			(223)		15,056	15,056			
100137891	PECULIAR	MO		12/08/2023		1,416		(56)			(56)		1,360	1,360			
100137892	SARASOTA	FL		12/08/2023		10,053		(331)			(331)		9,722	9,722			
100137893	BATON ROUGE	LA		12/08/2023		7,822		(303)			(303)		7,519	7,519			
100137894	SOUTHWICK	MA		12/08/2023		1,053		(64)			(64)		989	989			
100137896	LAS VEGAS	NV		12/08/2023		794		(32)			(32)		762	762			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137897	ORLANDO	FL		12/08/2023		2,035		(59)			(59)		1,976	1,976			
100137898	HILTON HEAD ISLAND	SC		12/08/2023		2,171		(74)			(74)		2,097	2,097			
100137899	ROYAL PALM BEACH	FL		12/08/2023		4,247		(116)			(116)		4,131	4,131			
100137901	MANSFIELD	TX		12/08/2023		24,560		156			156		24,716	24,716			
100137902	RIALTO	CA		12/08/2023		2,407		(20)			(20)		2,387	2,387			
100137904	WOODBINE	MD		12/08/2023		1,808		(46)			(46)		1,762	1,762			
100137905	ELIZABETH	NJ		12/08/2023		28,290		(401)			(401)		27,889	27,889			
100137908	SAN JUAN BAUTISTA	CA		12/12/2023		4,746		18			18		4,764	4,764			
100137914	GASTONIA	NC		12/12/2023		1,445		(18)			(18)		1,427	1,427			
100137915	STATESVILLE	NC		12/12/2023		1,778		1			1		1,779	1,779			
100137916	STATESVILLE	NC		12/12/2023		1,893		7			7		1,900	1,900			
100137918	FORT WORTH	TX		12/12/2023		25,111		(407)			(407)		24,704	24,704			
100137919	BATTLE GROUND	IN		12/12/2023		3,689		(40)			(40)		3,649	3,649			
100137925	INDIAN SHORES	FL		12/13/2023		3,867		28			28		3,895	3,895			
100137929	NORCROSS	GA		12/13/2023		3,005		53			53		3,058	3,058			
100137930	LEHIGH ACRES	FL		12/13/2023		2,872		(59)			(59)		2,813	2,813			
100137934	PORTERVILLE	CA		12/13/2023		2,422		39			39		2,461	2,461			
100137940	MELBOURNE BCH	FL		12/13/2023		364,672		(3,907)			(3,907)		360,765	360,765			
100137941	RALEIGH	NC		12/13/2023		2,341		15			15		2,356	2,356			
100137943	COLUMBUS	OH		12/13/2023		3,465		(53)			(53)		3,412	3,412			
100137944	BAKERSFIELD	CA		12/13/2023		3,261		(59)			(59)		3,202	3,202			
100137946	TUCKER	GA		12/13/2023		4,433		311			311		4,744	4,744			
100137948	LOS ANGELES	CA		12/13/2023		6,674		(169)			(169)		6,505	6,505			
100137950	VAN NUYS	CA		12/13/2023		3,529		(1)			(1)		3,528	3,528			
100137952	AUSTIN	TX		12/13/2023		3,651		6			6		3,657	3,657			
100137954	NEW ORLEANS	LA		12/13/2023		2,201		(26)			(26)		2,175	2,175			
100137955	LITTLE EGG HARBOR	NJ		12/13/2023		3,013		8			8		3,021	3,021			
100137956	PHOENIX	AZ		12/13/2023		3,187		180			180		3,367	3,367			
100137957	SURPRISE	AZ		12/13/2023		3,771		119			119		3,890	3,890			
100137958	WEST PALM BEACH	FL		12/13/2023		78,557		1,078	9		1,069		79,626	79,489		(137)	(137)
100137959	LELAND	NC		12/13/2023		4,137		(5)			(5)		4,132	4,132			
100137961	LONG BEACH	CA		12/13/2023		590,803		1,388			1,388		592,191	592,191			
100137964	COLUMBUS	OH		12/13/2023		4,279		245			245		4,524	4,524			
100137965	MERCED	CA		12/13/2023		4,760		274			274		5,034	5,034			
100137968	WINDERMERE	FL		12/13/2023		7,035		(47)			(47)		6,988	6,988			
100137969	WARREN	VT		12/13/2023		5,015		55			55		5,070	5,070			
100137972	MOUNT CARMEL	UT		12/13/2023		3,976		42			42		4,018	4,018			
100137973	NORTH MYRTLE BEACH	SC		12/13/2023		2,815		(18)			(18)		2,797	2,797			
100137976	NAPLES	FL		12/13/2023		4,712		16			16		4,728	4,728			
100137977	SAN DIEGO	CA		12/13/2023		9,424		63			63		9,487	9,487			
100137979	OAK POINT	TX		12/13/2023		15,270		245			245		15,515	15,515			
100137981	SUWANEE	GA		12/13/2023		6,021		504			504		6,525	6,525			
100137983	ZEPHYRHILLS	FL		12/13/2023		3,802		360			360		4,162	4,162			
100137984	EAGLE LAKE	FL		12/13/2023		2,865		231			231		3,096	3,096			
100137986	BOLIVIA	NC		12/13/2023		2,979		204			204		3,183	3,183			
100137987	FUQUAY VARINA	NC		12/13/2023		3,822		390			390		4,212	4,212			
100137988	RIDGELAND	SC		12/13/2023		3,035		203			203		3,238	3,238			
100137990	ROSEMOUNT	MN		12/13/2023		2,934		220			220		3,154	3,154			
100137991	MARYSVILLE	WA		12/13/2023		6,311		399			399		6,710	6,710			
100137994	GULF SHORES	AL		12/13/2023		4,235		396			396		4,631	4,631			
100137995	BLUE RIDGE	GA		12/13/2023		2,709		(10)			(10)		2,699	2,699			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137996	SANFORD	FL		12/13/2023		6,787		209			209		6,996	6,996			
100137998	PORT ORANGE	FL		12/13/2023		2,065		(1)			(1)		2,064	2,064			
100137999	DENVER	NC		12/13/2023		5,793		(28)			(28)		5,765	5,765			
100138000	BUNKER HILL	WV		12/13/2023		1,791		10			10		1,801	1,801			
100138001	CLEARWATER	FL		12/13/2023		3,750		33			33		3,783	3,783			
100138002	SAN ANTONIO	TX		12/13/2023		2,416		216			216		2,632	2,632			
100138004	KISSIMMEE	FL		12/13/2023		4,007		(45)			(45)		3,962	3,962			
100138005	BURBANK	CA		12/13/2023		10,015		295			295		10,310	10,310			
100138008	NOVATO	CA		12/13/2023		2,916		(82)			(82)		2,834	2,834			
100138009	LAKE ELSINORE	CA		12/13/2023		15,596		(40)			(40)		15,556	15,556			
100138010	YORKVILLE	IL		12/13/2023		2,938		39			39		2,977	2,977			
100138011	CONROE	TX		12/13/2023		33,643		(960)			(960)		32,683	32,683			
100138018	GREENWOOD	SC		12/13/2023		922		(54)			(54)		868	868			
100138019	CARLISLE	MA		12/13/2023		11,816		32			32		11,848	11,848			
100138020	GAITHERSBURG	MD		12/13/2023		1,621		(92)			(92)		1,529	1,529			
100138022	KANKAKEE	IL		12/13/2023		1,772		(85)			(85)		1,687	1,687			
100138023	SAINT JOSEPH	MO		12/13/2023		1,007		(24)			(24)		983	983			
100138025	SAN MARCOS	TX		12/13/2023		1,115		(68)			(68)		1,047	1,047			
100138027	CONVERSE	TX		12/13/2023		1,118		(4)			(4)		1,114	1,114			
100138028	SAN ANTONIO	TX		12/13/2023		1,353		(5)			(5)		1,348	1,348			
100138029	COLUMBUS	OH		12/13/2023		1,348		(10)			(10)		1,338	1,338			
100138034	LOS ANGELES	CA		12/13/2023		10,083		(68)			(68)		10,015	10,015			
100138035	NEW ORLEANS	LA		12/13/2023		1,176		(48)			(48)		1,128	1,128			
100138036	JURUPA VALLEY	CA		12/13/2023		3,105		(55)			(55)		3,050	3,050			
100138038	BURTONSVILLE	MD		12/13/2023		3,018		10			10		3,028	3,028			
100138039	CHICAGO	IL		12/13/2023		1,355							1,355	1,355			
100138045	GEORGETOWN	TX		12/13/2023		4,290		(102)			(102)		4,188	4,188			
100138046	BAKERSFIELD	CA		12/13/2023		1,282		(36)			(36)		1,246	1,246			
100138047	SANTA ROSA BEACH	FL		12/13/2023		438		(113)			(113)		325	325			
100138048	HOUSTON	TX		12/13/2023		1,678		(24)			(24)		1,654	1,654			
100138049	DANBURY	CT		12/13/2023		15,256		(214)			(214)		15,042	15,042			
100138053	SPEEDWAY	IN		12/13/2023		22,852		(554)			(554)		22,298	22,298			
100138056	RANCHO CUCAMONGA	CA		12/13/2023		8,409		(167)			(167)		8,242	8,242			
100138058	COLUMBIA	MD		12/13/2023		11,961		(346)			(346)		11,615	11,615			
100138060	LOS ANGELES	CA		12/13/2023		19,740		(435)			(435)		19,305	19,305			
100138061	LAKE ELSINORE	CA		12/13/2023		5,307		(53)			(53)		5,254	5,254			
100138063	SAN BERNARDINO	CA		12/13/2023		2,463		(19)			(19)		2,444	2,444			
100138064	HOLLY	MI		12/13/2023		1,120		(2)			(2)		1,118	1,118			
100138065	AUSTIN	TX		12/13/2023		6,154		292			292		6,446	6,446			
100138066	COLUMBUS	OH		12/13/2023		944		(3)			(3)		941	941			
100138067	MONTCLAIR	CA		12/13/2023		4,139		4			4		4,143	4,143			
100138069	LAS VEGAS	NV		12/13/2023		872		24			24		896	896			
100138070	BAKERSFIELD	CA		12/13/2023		4,668		(46)			(46)		4,622	4,622			
100138072	BALTIMORE	MD		12/13/2023		1,003		(6)			(6)		997	997			
100138073	ORANGE PARK	FL		12/13/2023		1,721		(13)			(13)		1,708	1,708			
100138075	ESTERO	FL		12/13/2023		6,431		(10)			(10)		6,421	6,421			
100138076	LONG BEACH	CA		12/13/2023		8,316		(24)			(24)		8,292	8,292			
100138077	GRASS VALLEY	CA		12/13/2023		1,618		2			2		1,620	1,620			
100138078	KNIGHTDALE	NC		12/13/2023		1,540		(74)			(74)		1,466	1,466			
100138079	ANTIOCH	TN		12/13/2023		1,474		(26)			(26)		1,448	1,448			
100138080	PHILADELPHIA	PA		12/13/2023		1,460		(26)			(26)		1,434	1,434			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138081	MORRISVILLE	PA		12/13/2023		1,642		(57)			(57)		1,585	1,585			
100138083	ROCKVILLE	MD		12/13/2023		8,391		(25)			(25)		8,366	8,366			
100138087	GRESHAM	OR		12/13/2023		3,497		154			154		3,651	3,651			
100138088	GERMANTOWN	MD		12/13/2023		2,120		(25)			(25)		2,095	2,095			
100138092	HYATTSVILLE	MD		12/13/2023		22,539		(799)			(799)		21,740	21,740			
100138093	OAKDALE	CA		12/13/2023		5,302		(22)			(22)		5,280	5,280			
100138094	JURUPA VALLEY	CA		12/13/2023		3,238		(40)			(40)		3,198	3,198			
100138095	MIAMI SHORES	FL		12/13/2023		5,366		(84)			(84)		5,282	5,282			
100138096	DAMASCUS	MD		12/13/2023		2,253		(23)			(23)		2,230	2,230			
100138097	MIAMI	FL		12/13/2023		8,683		(220)			(220)		8,463	8,463			
100138099	MURFREESBORO	TN		12/14/2023		2,815		(21)			(21)		2,794	2,794			
100138100	WINTER GARDEN	FL		12/14/2023		1,824		(15)			(15)		1,809	1,809			
100138101	STOCKBRIDGE	GA		12/14/2023		1,839		(7)			(7)		1,832	1,832			
100138102	ORLANDO	FL		12/14/2023		4,099		(12)			(12)		4,087	4,087			
100138104	NORTH FORT MYERS	FL		12/14/2023		2,446							2,446	2,446			
100138105	KAPOLEI	HI		12/14/2023		2,713		(17)			(17)		2,696	2,696			
100138106	DAVENPORT	FL		12/14/2023		1,997		18			18		2,015	2,015			
100138107	PEMBROKE PINES	FL		12/14/2023		39,915		846			846		40,761	40,761			
100138108	ORLANDO	FL		12/14/2023		7,261		(33)			(33)		7,228	7,228			
100138110	ROCKVILLE	MD		12/14/2023		2,575		(47)			(47)		2,528	2,528			
100138112	NEW BRAUNFELS	TX		12/14/2023		3,152		(78)			(78)		3,074	3,074			
100138113	ZEPHYRHILLS	FL		12/14/2023		34,648		154			154		34,802	34,802			
100138114	YULEE	FL		12/14/2023		8,890		(10)			(10)		8,880	8,880			
100138115	PORTER	TX		12/14/2023		1,675		(8)			(8)		1,667	1,667			
100138116	HENDERSON	NC		12/14/2023		51,088		(719)			(719)		50,369	50,369			
100138118	NORTH MIAMI BEACH	FL		12/14/2023		865		(11)			(11)		854	854			
100138120	COLTEWAH	TN		12/14/2023		3,113		(50)			(50)		3,063	3,063			
100138121	NEW SCOTLAND	NY		12/14/2023		2,337		(12)			(12)		2,325	2,325			
100138123	MIDDLETOWN	DE		12/14/2023		3,478		6			6		3,484	3,484			
100138124	LEHIGH ACRES	FL		12/14/2023		2,424		56			56		2,480	2,480			
100138125	DAVENPORT	FL		12/14/2023		2,871		(34)			(34)		2,837	2,837			
100138126	STURTEVANT	WI		12/14/2023		1,395		(13)			(13)		1,382	1,382			
100138127	LANCASTER	PA		12/14/2023		3,324		(19)			(19)		3,305	3,305			
100138128	OCEANSIDE	CA		12/14/2023		4,463		16			16		4,479	4,479			
100138130	CARTERSVILLE	GA		12/14/2023		1,686		(46)			(46)		1,640	1,640			
100138131	LAKELAND	FL		12/14/2023		1,427		3			3		1,430	1,430			
100138132	CARTERSVILLE	GA		12/14/2023		1,686		(46)			(46)		1,640	1,640			
100138133	CARTERSVILLE	GA		12/14/2023		1,686		(46)			(46)		1,640	1,640			
100138135	UPPER DARBY	PA		12/14/2023		8,059		(155)			(155)		7,904	7,904			
100138136	SUWANEE	GA		12/14/2023		5,262		48			48		5,310	5,310			
100138137	ORLANDO	FL		12/14/2023		3,735		(106)			(106)		3,629	3,629			
100138138	WHITTIER	NC		12/14/2023		31,723		(562)			(562)		31,161	31,161			
100138140	MIAMI	FL		12/14/2023		1,707		8			8		1,715	1,715			
100138141	ROCKWALL	TX		12/14/2023		2,043		(17)			(17)		2,026	2,026			
100138145	DAVENPORT	FL		12/14/2023		2,685		(25)			(25)		2,660	2,660			
100138146	FORT MYERS	FL		12/14/2023		2,587		(18)			(18)		2,569	2,569			
100138147	PORT WASHINGTON	NY		12/14/2023		4,424		(36)			(36)		4,388	4,388			
100138148	STERLING	VA		12/14/2023		2,427		(13)			(13)		2,414	2,414			
100138149	CLEARWATER	FL		12/14/2023		2,329		14			14		2,343	2,343			
100138150	DANIA BEACH	FL		12/14/2023		2,523		15			15		2,538	2,538			
100138152	JACKSONVILLE	FL		12/14/2023		1,879		(69)			(69)		1,810	1,810			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138153	NEW SMYRNA BEACH	FL		12/14/2023		5,282		(121)			(121)		5,161	5,161			
100138154	CHALFONT	PA		12/14/2023		24,958		(345)			(345)		24,613	24,613			
100138155	ALEXANDRIA	VA		12/14/2023		3,204		(55)			(55)		3,149	3,149			
100138157	JOPPA	MD		12/14/2023		3,313		(50)			(50)		3,263	3,263			
100138162	SPRINGFIELD	PA		12/14/2023		2,463		(3)			(3)		2,460	2,460			
100138164	MACON	GA		12/14/2023		102,122		342			342		102,464	102,464			
100138165	MAGGIE VALLEY	NC		12/14/2023		2,571		(28)			(28)		2,543	2,543			
100138167	CATONSVILLE	MD		12/14/2023		5,372		(65)			(65)		5,307	5,307			
100138170	PHILADELPHIA	PA		12/14/2023		7,497		93			93		7,590	7,590			
100138172	ARLINGTON	TX		12/14/2023		2,055		(92)			(92)		1,963	1,963			
100138175	LINCOLN	RI		12/14/2023		1,967		(25)			(25)		1,942	1,942			
100138176	CARTERSVILLE	GA		12/14/2023		1,700		(41)			(41)		1,659	1,659			
100138177	RIVERVIEW	FL		12/14/2023		1,557		(9)			(9)		1,548	1,548			
100138178	KISSIMMEE	FL		12/14/2023		12,013		(264)			(264)		11,749	11,749			
100138179	ROGERS	MN		12/14/2023		6,940		39			39		6,979	6,979			
100138180	OAK RIDGE	TN		12/14/2023		1,437		(33)			(33)		1,404	1,404			
100138181	DULUTH	GA		12/14/2023		5,614		(84)			(84)		5,530	5,530			
100138184	CENTENNIAL	CO		12/14/2023		5,647		(79)			(79)		5,568	5,568			
100138185	KISSIMMEE	FL		12/14/2023		2,464		(55)			(55)		2,409	2,409			
100138186	KISSIMMEE	FL		12/14/2023		2,097		(20)			(20)		2,077	2,077			
100138187	SANFORD	NC		12/14/2023		61,129		(682)			(682)		60,447	60,447			
100138188	CLIFTON	NJ		12/14/2023		3,696		(9)			(9)		3,687	3,687			
100138191	PLAINFIELD	IL		12/14/2023		1,799		(24)			(24)		1,775	1,775			
100138192	NEWNAN	GA		12/14/2023		1,991		(29)			(29)		1,962	1,962			
100138193	ANAHEIM	CA		12/14/2023		8,290		(93)			(93)		8,197	8,197			
100138194	ST. PETERSBURG	FL		12/14/2023		1,515		(39)			(39)		1,476	1,476			
100138195	EDMOND	OK		12/14/2023		2,785		(129)			(129)		2,656	2,656			
100138197	WILMINGTON	DE		12/14/2023		1,277		(57)			(57)		1,220	1,220			
100138198	AUSTIN	TX		12/14/2023		3,454		(60)			(60)		3,394	3,394			
100138199	GARDEN GROVE	CA		12/14/2023		5,917		9			9		5,926	5,926			
100138200	STAFFFORD	TX		12/14/2023		2,104		(47)			(47)		2,057	2,057			
100138201	AUBURN	WA		12/14/2023		11,065		(357)			(357)		10,708	10,708			
100138203	LAS VEGAS	NV		12/14/2023		2,867		(78)			(78)		2,789	2,789			
100138206	GLENDALE	CA		12/14/2023		4,145		(168)			(168)		3,977	3,977			
100138208	KATY	TX		12/14/2023		1,949		(80)			(80)		1,869	1,869			
100138209	RINGGOLD	GA		12/14/2023		1,867		(27)			(27)		1,840	1,840			
100138210	CALABASAS	CA		12/14/2023		7,477		(111)			(111)		7,366	7,366			
100138211	VISTA	CA		12/14/2023		2,760		(92)			(92)		2,668	2,668			
100138213	RICHMOND	TX		12/14/2023		1,776		(47)			(47)		1,729	1,729			
100138214	HOUSTON	TX		12/14/2023		1,540		(84)			(84)		1,456	1,456			
100138216	GARDEN GROVE	CA		12/14/2023		39,733		(891)			(891)		38,842	38,842			
100138217	SAN ANTONIO	TX		12/14/2023		1,965		9			9		1,974	1,974			
100138220	NEW BRUNSWICK	NJ		12/14/2023		1,695		(69)			(69)		1,626	1,626			
100138222	PEMBROKE PINES	FL		12/14/2023		2,574		(101)			(101)		2,473	2,473			
100138223	KATY	TX		12/14/2023		1,820		(49)			(49)		1,771	1,771			
100138224	LEXINGTON	SC		12/14/2023		1,603		(40)			(40)		1,563	1,563			
100138225	DALLAS	TX		12/14/2023		92,371		(1,160)			(1,160)		91,211	91,211			
100138226	PRINCETON	TX		12/14/2023		1,346		(21)			(21)		1,325	1,325			
100138227	FORT WORTH	TX		12/14/2023		3,228		(98)			(98)		3,130	3,130			
100138228	OCALA	FL		12/14/2023		1,946		(9)			(9)		1,937	1,937			
100138233	CEMENT CITY	MI		12/14/2023		1,911		(11)			(11)		1,900	1,900			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138235	ELLICOTT CITY	MD		12/14/2023		5,432		21			21		5,453	5,453			
100138236	EDISON	NJ		12/14/2023		4,935		18			18		4,953	4,953			
100138237	PHILADELPHIA	PA		12/14/2023		2,260		(3)			(3)		2,257	2,257			
100138239	OAKLAND GARDENS	NY		12/14/2023		5,915		(28)			(28)		5,887	5,887			
100138241	FRISCO	TX		12/14/2023		3,748		(3)			(3)		3,745	3,745			
100138242	KISSIMMEE	FL		12/14/2023		2,161		(59)			(59)		2,102	2,102			
100138243	DAVENPORT	FL		12/14/2023		2,280		96			96		2,376	2,376			
100138245	DAYTON	TX		12/14/2023		8,746		(64)			(64)		8,682	8,682			
100138247	WEATHERFORD	TX		12/14/2023		4,341		(99)			(99)		4,242	4,242			
100138249	GARDEN GROVE	CA		12/15/2023		9,433		(114)			(114)		9,319	9,319			
100138250	WESTMINSTER	CA		12/15/2023		5,676		(28)			(28)		5,648	5,648			
100138251	GARDEN GROVE	CA		12/15/2023		20,626		(150)			(150)		20,476	20,476			
100138252	LITHOPOLIS	OH		12/15/2023		4,962		(54)			(54)		4,908	4,908			
100138254	MIAMI BEACH	FL		12/15/2023		20,686		(176)			(176)		20,510	20,510			
100138255	ANTIOCH	CA		12/15/2023		5,318		(65)			(65)		5,253	5,253			
100138256	MIAMI	FL		12/15/2023		5,192		(82)			(82)		5,110	5,110			
100138260	HOUSTON	TX		12/15/2023		15,275		(149)			(149)		15,126	15,126			
100138261	WIMAUMA	FL		12/15/2023		3,026		(46)			(46)		2,980	2,980			
100138262	KING CITY	CA		12/15/2023		4,636		23			23		4,659	4,659			
100138264	NORWALK	CA		12/15/2023		16,222		831			831		17,053	17,053			
100138265	HOLLYWOOD	FL		12/15/2023		4,149		19			19		4,168	4,168			
100138267	TUCSON	AZ		12/15/2023		2,136		16			16		2,152	2,152			
100138268	DENVER	CO		12/15/2023		1,766		(82)			(82)		1,684	1,684			
100138269	CAPE CORAL	FL		12/15/2023		2,415		(24)			(24)		2,391	2,391			
100138270	LAKE ELSINORE	CA		12/15/2023		1,712		(25)			(25)		1,687	1,687			
100138272	MILLERTON	NY		12/15/2023		1,862		45			45		1,907	1,907			
100138274	BELLEVUE	WA		12/18/2023		2,142		(71)			(71)		2,071	2,071			
100138277	SAN ANTONIO	TX		12/18/2023		13,136		(267)			(267)		12,869	12,869			
100138279	SPRING	TX		12/18/2023		9,270		(934)			(934)		8,336	8,336			
100138280	CINNAMINSON	NJ		12/18/2023		2,447		(6)			(6)		2,441	2,441			
100138281	OCOEE	FL		12/18/2023		1,652		(32)			(32)		1,620	1,620			
100138284	VANCOUVER	WA		12/18/2023		3,951		45			45		3,996	3,996			
100138285	MOSELEY	VA		12/18/2023		2,585		(20)			(20)		2,565	2,565			
100138286	ANNA	TX		12/18/2023		37,965		(80)			(80)		37,885	37,885			
100138287	CHARLOTTE	NC		12/18/2023		2,324		32			32		2,356	2,356			
100138288	ANNA	TX		12/18/2023		116,346		116			116		116,462	116,462			
100138289	ANNA	TX		12/18/2023		2,943		(22)			(22)		2,921	2,921			
100138290	MELISSA	TX		12/18/2023		7,116		14			14		7,130	7,130			
100138291	SAINT CLOUD	FL		12/18/2023		2,404		(9)			(9)		2,395	2,395			
100138292	ROUND ROCK	TX		12/18/2023		3,322		(63)			(63)		3,259	3,259			
100138293	TEMECULA	CA		12/18/2023		3,861		(7)			(7)		3,854	3,854			
100138294	GEORGETOWN	TX		12/18/2023		6,886		(53)			(53)		6,833	6,833			
100138295	HERMITAGE	TN		12/18/2023		6,633		(43)			(43)		6,590	6,590			
100138297	BLUE RIDGE	GA		12/18/2023		3,661		(50)			(50)		3,611	3,611			
100138299	HERMITAGE	TN		12/18/2023		3,070		30			30		3,100	3,100			
100138300	ARGYLE	TX		12/18/2023		2,890		(36)			(36)		2,854	2,854			
100138301	COLORADO SPRINGS	CO		12/18/2023		4,918		(65)			(65)		4,853	4,853			
100138302	DAWSONVILLE	GA		12/18/2023		33,478		189			189		33,667	33,667			
100138303	OCEAN VIEW	DE		12/18/2023		13,580		(309)			(309)		13,271	13,271			
100138304	MYRTLE BEACH	SC		12/18/2023		4,662		237			237		4,899	4,899			
100138305	WILMINGTON	DE		12/18/2023		2,279		5			5		2,284	2,284			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138307	PITTSBORO	NC		12/18/2023		3,011		(1)			(1)		3,010	3,010			
100138308	FORT PIERCE	FL		12/18/2023		90,947		(1,677)			(1,677)		89,270	89,270			
100138309	GREAT CACAPON	WV		12/18/2023		1,972		(19)			(19)		1,953	1,953			
100138312	RALEIGH	NC		12/18/2023		2,309		(28)			(28)		2,281	2,281			
100138313	MIDLOTHIAN	VA		12/18/2023		2,324		(38)			(38)		2,286	2,286			
100138314	BRADENTON	FL		12/18/2023		7,804		400			400		8,204	8,204			
100138317	GRANBURY	TX		12/18/2023		2,694		32			32		2,726	2,726			
100138319	PETERBOROUGH	NH		12/18/2023		3,065		(131)			(131)		2,934	2,934			
100138321	BEND	OR		12/18/2023		2,668		(57)			(57)		2,611	2,611			
100138322	SAN DIEGO	CA		12/18/2023		5,407		128			128		5,535	5,535			
100138323	AUBURNDALE	FL		12/18/2023		5,062		47			47		5,109	5,109			
100138324	CHARLOTTE	NC		12/18/2023		2,858		95			95		2,953	2,953			
100138325	TUCSON	AZ		12/18/2023		2,391		39			39		2,430	2,430			
100138328	BRIDGEWATER	MA		12/18/2023		3,162		44			44		3,206	3,206			
100138330	SANTA ANA	CA		12/18/2023		31,932		(749)			(749)		31,183	31,183			
100138331	CHARLOTTE	NC		12/18/2023		4,039		(58)			(58)		3,981	3,981			
100138333	COLLEGE POINT	NY		12/18/2023		11,570		3,748			3,748		15,318	15,318			
100138335	TEMECULA	CA		12/18/2023		3,210		(59)			(59)		3,151	3,151			
100138336	ANNA	TX		12/18/2023		14,305		(52)			(52)		14,253	14,253			
100138337	PORT ORCHARD	WA		12/18/2023		3,249		77			77		3,326	3,326			
100138338	ANNA	TX		12/18/2023		73,468		(202)			(202)		73,266	73,266			
100138339	BRASELTON	GA		12/18/2023		3,327		28			28		3,355	3,355			
100138340	CHICAGO	IL		12/18/2023		2,582		(33)			(33)		2,549	2,549			
100138342	FORT PIERCE	FL		12/18/2023		3,147		34			34		3,181	3,181			
100138343	CAPE CORAL	FL		12/18/2023		15,252		(45)			(45)		15,207	15,207			
100138346	BAKERSFIELD	CA		12/18/2023		2,200		(56)			(56)		2,144	2,144			
100138347	FORT PIERCE	FL		12/18/2023		2,150		(16)			(16)		2,134	2,134			
100138348	PRINCETON	MA		12/18/2023		19,133		(82)			(82)		19,051	19,051			
100138349	HAMPSTEAD	NC		12/18/2023		6,527		13			13		6,540	6,540			
100138350	WASHINGTON	DC		12/18/2023		3,196		(193)			(193)		3,003	3,003			
100138351	BIG BEAR LAKE	CA		12/18/2023		9,483		(102)			(102)		9,381	9,381			
100138352	PAULSBORO	NJ		12/18/2023		577		(31)			(31)		546	546			
100138353	BOCA RATON	FL		12/18/2023		6,344		(46)			(46)		6,298	6,298			
100138354	BIG SANDY	TX		12/18/2023		2,690		(136)			(136)		2,554	2,554			
100138355	INDEPENDENCE	MO		12/18/2023		840		(27)			(27)		813	813			
100138357	NEWPORT NEWS	VA		12/18/2023		1,425		(19)			(19)		1,406	1,406			
100138358	BALTIMORE	MD		12/18/2023		1,244		(27)			(27)		1,217	1,217			
100138360	DRIFTWOOD	TX		12/18/2023		13,600		(324)			(324)		13,276	13,276			
100138361	DUNDALK	MD		12/18/2023		663		(23)			(23)		640	640			
100138362	JAMUL	CA		12/18/2023		6,122		(86)			(86)		6,036	6,036			
100138363	KATY	TX		12/18/2023		11,082		221			221		11,303	11,303			
100138364	INDIANAPOLIS	IN		12/18/2023		1,049		(31)			(31)		1,018	1,018			
100138365	PATTERSON	NY		12/18/2023		1,552		(68)			(68)		1,484	1,484			
100138366	BREWSTER	NY		12/18/2023		1,618		(56)			(56)		1,562	1,562			
100138369	NEW HAVEN	CT		12/18/2023		1,401		(23)			(23)		1,378	1,378			
100138370	PANAMA CITY	FL		12/18/2023		2,766		(146)			(146)		2,620	2,620			
100138371	MANCHESTER	MD		12/18/2023		3,427		(74)			(74)		3,353	3,353			
100138372	CHESTER	MD		12/18/2023		5,529		(118)			(118)		5,411	5,411			
100138373	PHILADELPHIA	PA		12/18/2023		3,178		(139)			(139)		3,039	3,039			
100138374	SOUTHBRIDGE	MA		12/18/2023		1,444		(52)			(52)		1,392	1,392			
100138375	EAST STROUDSBURG	PA		12/18/2023		2,298		(63)			(63)		2,235	2,235			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138376	INDIAN TRAIL	NC		12/18/2023		1,054		(33)			(33)		1,021	1,021			
100138377	MOBILE	AL		12/18/2023		2,367		(95)			(95)		2,272	2,272			
100138378	MIAMI	FL		12/18/2023		2,359		(81)			(81)		2,278	2,278			
100138379	SAUGUS	MA		12/18/2023		3,427		42			42		3,469	3,469			
100138382	WAUKESHA	WI		12/18/2023		3,757		(56)			(56)		3,701	3,701			
100138383	ROCKY POINT	NY		12/18/2023		3,828		40			40		3,868	3,868			
100138384	CAPE CORAL	FL		12/18/2023		3,362		(26)			(26)		3,336	3,336			
100138387	METAIRIE	LA		12/18/2023		15,087		(333)			(333)		14,754	14,754			
100138388	FORNEY	TX		12/18/2023		2,419		(78)			(78)		2,341	2,341			
100138390	CANOGA PARK	CA		12/18/2023		4,202		(58)			(58)		4,144	4,144			
100138393	EL CAJON	CA		12/18/2023		3,876		(89)			(89)		3,787	3,787			
100138394	PRAIRIE VILLAGE	KS		12/18/2023		1,963		(29)			(29)		1,934	1,934			
100138395	KNOXVILLE	TN		12/18/2023		1,673		(1)			(1)		1,672	1,672			
100138396	ATLANTA	GA		12/18/2023		1,179		(16)			(16)		1,163	1,163			
100138399	COLUMBUS	OH		12/18/2023		121,468		(3,486)			(3,486)		117,982	117,982			
100138400	HOUSTON	TX		12/18/2023		1,963		(52)			(52)		1,911	1,911			
100138401	FORT WORTH	TX		12/18/2023		2,120		(76)			(76)		2,044	2,044			
100138403	BOWIE	MD		12/18/2023		2,288		(100)			(100)		2,188	2,188			
100138408	RIVERSIDE	CA		12/18/2023		3,283		(16)			(16)		3,267	3,267			
100138413	INDIALANTIC	FL		12/18/2023		4,099		(19)			(19)		4,080	4,080			
100138415	WESLEY CHAPEL	FL		12/18/2023		3,856		(193)			(193)		3,663	3,663			
100138417	NORTH CHARLESTON	SC		12/18/2023		820		(77)			(77)		743	743			
100138418	HENDERSON	NV		12/18/2023		4,038		(51)			(51)		3,987	3,987			
100138420	HIALEAH	FL		12/18/2023		4,035		(67)			(67)		3,968	3,968			
100138421	NAVARRE	FL		12/18/2023		2,667		(92)			(92)		2,575	2,575			
100138422	CHESAPEAKE	VA		12/18/2023		3,817		(74)			(74)		3,743	3,743			
100138425	TAMARAC	FL		12/18/2023		2,593		(59)			(59)		2,534	2,534			
100138427	MCLEAN	VA		12/18/2023		10,959		(362)			(362)		10,597	10,597			
100138428	SAN ANTONIO	TX		12/18/2023		2,189		(94)			(94)		2,095	2,095			
100138431	NORTH HAVEN	CT		12/18/2023		1,232		(21)			(21)		1,211	1,211			
100138434	GIBSONTON	FL		12/18/2023		2,192		(50)			(50)		2,142	2,142			
100138435	STRATFORD	NJ		12/18/2023		1,451		(76)			(76)		1,375	1,375			
100138437	HIGHTSTOWN	NJ		12/18/2023		2,308		(20)			(20)		2,288	2,288			
100138438	SAN BERNARDINO	CA		12/18/2023		1,874		(78)			(78)		1,796	1,796			
100138439	EAST ORANGE	NJ		12/18/2023		1,992		(1)			(1)		1,991	1,991			
100138440	MONTGOMERY	AL		12/18/2023		503		(27)			(27)		476	476			
100138443	PANAMA CITY BEACH	FL		12/19/2023		3,232		(89)			(89)		3,143	3,143			
100138445	CUMMING	GA		12/19/2023		7,591		(119)			(119)		7,472	7,472			
100138447	LAS VEGAS	NV		12/19/2023		2,982		(57)			(57)		2,925	2,925			
100138449	MILWAUKEE	WI		12/19/2023		1,204		(29)			(29)		1,175	1,175			
100138450	TUCSON	AZ		12/19/2023		7,198		(87)			(87)		7,111	7,111			
100138638	BAL HARBOUR	FL		02/02/2024		4,352		(248)			(248)		4,104	4,104			
100138639	FREDERICKSBURG	TX		02/02/2024		3,633		(100)			(100)		3,533	3,533			
100138640	WASHINGTON	DC		02/02/2024		1,597		(60)			(60)		1,537	1,537			
100138642	MIAMI GARDENS	FL		02/02/2024		675		(67)			(67)		608	608			
100138643	AUSTIN	TX		02/02/2024		1,617		(136)			(136)		1,481	1,481			
100138644	GRAND RAPIDS	MI		02/02/2024		1,345		(78)			(78)		1,267	1,267			
100138648	RICHMOND	VA		02/02/2024		1,979		(135)			(135)		1,844	1,844			
100138649	SOUTH EUCLID	OH		02/02/2024		1,171		(62)			(62)		1,109	1,109			
100138652	NORTH RIVERSIDE	IL		02/02/2024		28,798		(996)			(996)		27,802	27,802			
100138653	GOLDSBORO	NC		02/02/2024		700		(69)			(69)		631	631			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138654	MADISON	TN		02/02/2024		4,205		(215)			(215)		3,990	3,990			
100138656	DAVIE	FL		02/02/2024		9,972		(611)			(611)		9,361	9,361			
100138658	SOUTH DAYTONA	FL		02/02/2024		1,838		(142)			(142)		1,696	1,696			
100138659	WAYNESVILLE	OH		02/02/2024		914		(53)			(53)		861	861			
100138662	MAPLETON	UT		02/02/2024		5,089		87			87		5,176	5,176			
100138665	FORT WORTH	TX		02/02/2024		2,561		(111)			(111)		2,450	2,450			
100138666	LEANDER	TX		02/02/2024		5,942		(249)			(249)		5,693	5,693			
100138667	MANHATTAN BEACH	CA		02/02/2024		15,947		(483)			(483)		15,464	15,464			
100138673	TAMPA	FL		02/02/2024		872		(75)			(75)		797	797			
100138674	MIAMI	FL		02/02/2024		4,682		(239)			(239)		4,443	4,443			
100138678	SACRAMENTO	CA		02/02/2024		3,796		(156)			(156)		3,640	3,640			
100138679	BOCA RATON	FL		02/02/2024		8,703		(133)			(133)		8,570	8,570			
100138680	LUBBOCK	TX		02/02/2024		970		(78)			(78)		892	892			
100138682	HOWELL	NJ		02/02/2024		4,095		(286)			(286)		3,809	3,809			
100138684	INDIAN HARBOUR BEACH	FL		02/02/2024		11,281		(483)			(483)		10,798	10,798			
100138685	KISSIMMEE	FL		02/02/2024		2,491		(79)			(79)		2,412	2,412			
100138689	OAK RIDGE	TN		02/02/2024		1,517		(87)			(87)		1,430	1,430			
100138690	TAMPA	FL		02/02/2024		6,892		(78)			(78)		6,814	6,814			
100138691	BAKERSFIELD	CA		02/02/2024		3,436		(23)			(23)		3,413	3,413			
100138693	HOUSTON	TX		02/02/2024		1,601		(137)			(137)		1,464	1,464			
100138695	WOODBURY	CT		02/02/2024		5,827		(77)			(77)		5,750	5,750			
100138696	SAN ANTONIO	TX		02/02/2024		2,282		(140)			(140)		2,142	2,142			
100138698	AUSTIN	TX		02/02/2024		9,236		(327)			(327)		8,909	8,909			
100138699	LONG BEACH	CA		02/02/2024		30,608		(226)			(226)		30,382	30,382			
100138701	ORMOND BEACH	FL		02/02/2024		3,190		(34)			(34)		3,156	3,156			
100138703	MELISSA	TX		02/02/2024		3,290		(233)			(233)		3,057	3,057			
100138704	FRESNO	CA		02/02/2024		1,100		(45)			(45)		1,055	1,055			
100138706	PAW PAW	IL		02/02/2024		1,627		(62)			(62)		1,565	1,565			
100138708	LOS ANGELES (VAN NUYS AREA)	CA		02/02/2024		2,819		(80)			(80)		2,739	2,739			
100138709	SPRING	TX		02/02/2024		1,891		(87)			(87)		1,804	1,804			
100138712	SAN TAN VALLEY	AZ		02/02/2024		2,497		(51)			(51)		2,446	2,446			
100138713	MAPLETON	UT		02/02/2024		2,445		(58)			(58)		2,387	2,387			
100138714	ROUND ROCK	TX		02/02/2024		2,590		(55)			(55)		2,535	2,535			
100138715	ORLANDO	FL		02/02/2024		1,302		(41)			(41)		1,261	1,261			
100138716	HOUSTON	TX		02/02/2024		2,840		(176)			(176)		2,664	2,664			
100138719	KISSIMMEE	FL		02/02/2024		2,026		(123)			(123)		1,903	1,903			
100138723	DUNDEE	FL		02/02/2024		2,193		(139)			(139)		2,054	2,054			
100138725	SAINT CLOUD	MN		02/02/2024		1,042		(48)			(48)		994	994			
100138726	DEL VALLE	TX		02/02/2024		2,290		(102)			(102)		2,188	2,188			
100138729	BRIDGEPORT	CT		02/02/2024		2,799		(90)			(90)		2,709	2,709			
100138730	MIAMI	FL		02/02/2024		4,736		(144)			(144)		4,592	4,592			
100138733	PARKER	CO		02/02/2024		6,983		(151)			(151)		6,832	6,832			
100138735	NEWPORT BEACH	CA		02/02/2024		3,207		(111)			(111)		3,096	3,096			
100138738	CAPE CORAL	FL		02/02/2024		3,519		(9)			(9)		3,510	3,510			
100138739	BOCA RATON	FL		02/02/2024		2,022		(107)			(107)		1,915	1,915			
100138740	AURORA	CO		02/02/2024		5,390		38			38		5,428	5,428			
100138741	OJAI	CA		02/02/2024		11,847		(184)			(184)		11,663	11,663			
100138742	SAN MARINO	CA		02/02/2024		37,205		(1,205)			(1,205)		36,000	36,000			
100138743	VACAVILLE	CA		02/02/2024		4,141		(105)			(105)		4,036	4,036			
100138744	MILWAUKIE	OR		02/02/2024		2,772		(33)			(33)		2,739	2,739			
100138747	CONWAY	AR		02/02/2024		1,078		(25)			(25)		1,053	1,053			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138749	FRESNO	CA		02/02/2024		1,897		(110)			(110)		1,787	1,787			
100138750	EL CAJON	CA		12/21/2023		1,922		(40)			(40)		1,882	1,882			
100138751	SPANISH FORK	UT		12/21/2023		4,972		(31)			(31)		4,941	4,941			
100138752	CHARLOTTE	NC		12/21/2023		2,792		(23)			(23)		2,769	2,769			
100138753	CHARLOTTE	NC		12/21/2023		1,415		(63)			(63)		1,352	1,352			
100138755	WEST HARTFORD	CT		12/21/2023		1,181		(23)			(23)		1,158	1,158			
100138757	AUSTIN	TX		12/21/2023		2,960		(89)			(89)		2,871	2,871			
100138758	MISSOURI CITY	TX		12/21/2023		11,901		(216)			(216)		11,685	11,685			
100138759	LAS VEGAS	NV		12/21/2023		3,052		(13)			(13)		3,039	3,039			
100138761	DAVENPORT	FL		12/21/2023		2,895		42			42		2,937	2,937			
100138766	FARMERS BRNCH	TX		12/21/2023		1,324		(95)			(95)		1,229	1,229			
100138767	CORONADO	CA		12/21/2023		17,056		52			52		17,108	17,108			
100138768	PALM BAY	FL		12/21/2023		1,073		(2)			(2)		1,071	1,071			
100138769	LOCKHART	TX		12/21/2023		1,704		(120)			(120)		1,584	1,584			
100138770	DOWNSVILLE	LA		12/21/2023		5,708		76			76		5,784	5,784			
100138772	SUGAR LAND	TX		12/21/2023		3,340		(142)			(142)		3,198	3,198			
100138773	ANTIOCH	TN		12/21/2023		1,902		(35)			(35)		1,867	1,867			
100138774	PROSPER	TX		12/21/2023		5,996		(115)			(115)		5,881	5,881			
100138775	COLUMBUS	OH		12/21/2023		849		(60)			(60)		789	789			
100138776	IRVINE	CA		12/21/2023		3,919		(96)			(96)		3,823	3,823			
100138779	MASCOTTE	FL		12/21/2023		1,346		(58)			(58)		1,288	1,288			
100138780	LEXINGTON	KY		12/21/2023		2,397		(69)			(69)		2,328	2,328			
100138781	PROSPER	TX		12/21/2023		10,392		(304)			(304)		10,088	10,088			
100138782	SANFORD	FL		12/21/2023		1,579		(86)			(86)		1,493	1,493			
100138787	TERRELL	NC		12/21/2023		2,663		(62)			(62)		2,601	2,601			
100138788	LAKE ARIEL	PA		12/21/2023		2,458		(59)			(59)		2,399	2,399			
100138790	SANGER	TX		12/21/2023		2,735		(78)			(78)		2,657	2,657			
100138792	TACOMA	WA		12/21/2023		3,101		(72)			(72)		3,029	3,029			
100138793	COLUMBUS	OH		12/21/2023		4,181		(85)			(85)		4,096	4,096			
100138794	ALLENTOWN	PA		12/21/2023		2,129		(26)			(26)		2,103	2,103			
100138795	NEWPORT	NC		12/21/2023		2,704		(84)			(84)		2,620	2,620			
100138797	GLEN ALLEN	VA		12/21/2023		2,548		(42)			(42)		2,506	2,506			
100138798	BALTIMORE	MD		12/21/2023		2,245		(46)			(46)		2,199	2,199			
100138799	FORT WORTH	TX		12/21/2023		2,057		(51)			(51)		2,006	2,006			
100138800	DREXEL HILL	PA		12/21/2023		3,187		(80)			(80)		3,107	3,107			
100138801	GRANITEVILLE	SC		12/21/2023		2,093		2			2		2,095	2,095			
100138803	CANYON LAKE	TX		12/21/2023		4,528		(80)			(80)		4,448	4,448			
100138805	HOWELL	NJ		12/21/2023		2,934		(60)			(60)		2,874	2,874			
100138806	HEPHZIBAH	GA		12/21/2023		2,155		(58)			(58)		2,097	2,097			
100138807	MINNEAPOLIS	MN		12/21/2023		1,937		(32)			(32)		1,905	1,905			
100138808	JOSHUA TREE	CA		12/21/2023		1,896		(52)			(52)		1,844	1,844			
100138809	LAS VEGAS	NV		12/21/2023		4,383		(120)			(120)		4,263	4,263			
100138810	LAWRENCEVILLE	GA		12/21/2023		7,805		(135)			(135)		7,670	7,670			
100138811	INDIANAPOLIS	IN		12/21/2023		2,611		(59)			(59)		2,552	2,552			
100138812	SANTA ANA	CA		12/21/2023		5,722		(112)			(112)		5,610	5,610			
100138813	BERKELEY	CA		12/21/2023		9,218		(196)			(196)		9,022	9,022			
100138814	NAVARRE	FL		12/21/2023		5,943		(140)			(140)		5,803	5,803			
100138816	DECATUR	TX		12/21/2023		2,003		(57)			(57)		1,946	1,946			
100138820	RIVERVIEW	FL		12/21/2023		4,362		(3)			(3)		4,359	4,359			
100138822	TAYLOR	PA		12/21/2023		2,014		(65)			(65)		1,949	1,949			
100138825	KINGSLAND	TX		12/21/2023		6,629		(39)			(39)		6,590	6,590			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138827	NEW ORLEANS	LA		12/21/2023		4,854		(110)			(110)		4,744	4,744			
100138829	LAFAYETTE	LA		12/21/2023		5,859		(134)			(134)		5,725	5,725			
100138830	WESTON	TX		12/21/2023		2,918		(81)			(81)		2,837	2,837			
100138831	SUMTERVILLE	FL		12/21/2023		205,798		(3,065)			(3,065)		202,733	202,733			
100138832	DENISON	TX		12/21/2023		1,929		(31)			(31)		1,898	1,898			
100138834	GRAND RAPIDS	MI		12/21/2023		2,985		(39)			(39)		2,946	2,946			
100138837	FORT WORTH	TX		12/21/2023		2,939		(49)			(49)		2,890	2,890			
100138841	CORCORAN	CA		12/21/2023		2,351		(68)			(68)		2,283	2,283			
100138842	TAMPA	FL		12/21/2023		2,121		(61)			(61)		2,060	2,060			
100138843	JEFFERSON	NC		12/21/2023		2,603		(48)			(48)		2,555	2,555			
100138844	ABILENE	TX		12/21/2023		2,767		(78)			(78)		2,689	2,689			
100138845	RICHMOND	VA		12/21/2023		2,374		(59)			(59)		2,315	2,315			
100138847	NORTH PLAINFIELD	NJ		12/21/2023		11,002		(253)			(253)		10,749	10,749			
100138848	ROME	GA		12/21/2023		4,002		(56)			(56)		3,946	3,946			
100138850	WEST PARK	FL		12/21/2023		3,668		(65)			(65)		3,603	3,603			
100138851	MCALLEN	TX		12/21/2023		2,136		(34)			(34)		2,102	2,102			
100138852	DULUTH	GA		12/21/2023		5,573		(103)			(103)		5,470	5,470			
100138853	LEHIGHTON	PA		12/21/2023		2,602		(53)			(53)		2,549	2,549			
100138854	DAVENPORT	FL		12/21/2023		2,018		(50)			(50)		1,968	1,968			
100138855	PENSACOLA	FL		12/21/2023		2,186		(62)			(62)		2,124	2,124			
100138856	TOLEDO	OH		12/21/2023		2,001		(44)			(44)		1,957	1,957			
100138857	HOLIDAY	FL		12/21/2023		2,072		(48)			(48)		2,024	2,024			
100138858	SPRINGFIELD	MA		12/21/2023		9,257		(190)			(190)		9,067	9,067			
100138859	GEORGETOWN	TX		12/21/2023		2,891		(81)			(81)		2,810	2,810			
100138860	MISSOURI CITY	TX		12/21/2023		2,050		(48)			(48)		2,002	2,002			
100138861	CLEVELAND HEIGHTS	OH		12/21/2023		2,098		(49)			(49)		2,049	2,049			
100138862	ANNA	TX		12/21/2023		2,521		(39)			(39)		2,482	2,482			
100138863	DALLAS	TX		12/21/2023		4,790		(119)			(119)		4,671	4,671			
100138865	WILMINGTON	DE		12/21/2023		2,682		(73)			(73)		2,609	2,609			
100138866	WILMINGTON	DE		12/21/2023		2,336		(68)			(68)		2,268	2,268			
100138867	KANSAS CITY	MO		12/21/2023		5,987		(130)			(130)		5,857	5,857			
100138868	TAMPA	FL		12/21/2023		2,456		(64)			(64)		2,392	2,392			
100138869	PANAMA CITY BEACH	FL		12/21/2023		2,403		(26)			(26)		2,377	2,377			
100138870	BELLFLOWER	CA		12/21/2023		8,165		(149)			(149)		8,016	8,016			
100138871	FORSYTH	GA		12/21/2023		2,707		(73)			(73)		2,634	2,634			
100138872	MONROE	GA		12/21/2023		3,264		(82)			(82)		3,182	3,182			
100138873	HESPERIA	CA		12/21/2023		42,433		(768)			(768)		41,665	41,665			
100138874	BIRMINGHAM	AL		12/21/2023		5,200		(150)			(150)		5,050	5,050			
100138876	NASHVILLE	TN		12/21/2023		3,718		(58)			(58)		3,660	3,660			
100138878	JACKSONVILLE	FL		12/21/2023		2,337		(35)			(35)		2,302	2,302			
100138879	VICTORIA	TX		12/21/2023		2,456		(51)			(51)		2,405	2,405			
100138880	HURON	OH		12/21/2023		2,929		(96)			(96)		2,833	2,833			
100138881	TEHACHAPI	CA		12/21/2023		3,908		(78)			(78)		3,830	3,830			
100138882	FORNEY	TX		12/21/2023		3,943		(44)			(44)		3,899	3,899			
100138883	CASTROVILLE	CA		12/21/2023		6,187		(170)			(170)		6,017	6,017			
100138885	EUREKA	MO		12/21/2023		31,615		(447)			(447)		31,168	31,168			
100138889	CHICAGO	IL		12/21/2023		266,880		(6,764)			(6,764)		260,116	260,116			
100138890	INDIANAPOLIS	IN		12/21/2023		2,343		(72)			(72)		2,271	2,271			
100138891	LIVINGSTON	MT		12/21/2023		5,962		(86)			(86)		5,876	5,876			
100138892	MARATHON	FL		12/21/2023		6,573		(78)			(78)		6,495	6,495			
100138895	PIGEON FORGE	TN		12/21/2023		5,352		(14)			(14)		5,338	5,338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138896	HOUSTON	TX		12/21/2023		3,038		(68)			(68)		2,970	2,970			
100138897	CEDAR PARK	TX		12/21/2023		3,152		(75)			(75)		3,077	3,077			
100138898	COLUMBUS	OH		12/21/2023		2,863		(76)			(76)		2,787	2,787			
100138899	MCGAHEYSVILLE	VA		12/21/2023		3,190		(82)			(82)		3,108	3,108			
100138902	ANN ARBOR	MI		12/21/2023		4,076		(38)			(38)		4,038	4,038			
100138903	CLERMONT	FL		12/21/2023		4,875		(56)			(56)		4,819	4,819			
100138904	KNIGHTDALE	NC		12/21/2023		2,325		(54)			(54)		2,271	2,271			
100138905	FORT LAUDERDALE	FL		12/21/2023		9,277		(206)			(206)		9,071	9,071			
100138906	ORLANDO	FL		12/21/2023		3,455		(36)			(36)		3,419	3,419			
100138909	FRESNO	CA		12/21/2023		4,671		(62)			(62)		4,609	4,609			
100138910	KNIGHTDALE	NC		12/21/2023		2,008		(52)			(52)		1,956	1,956			
100138911	WETHERSFIELD	CT		12/21/2023		1,888		(37)			(37)		1,851	1,851			
100138912	ASHEVILLE	NC		12/21/2023		38,491		(286)			(286)		38,205	38,205			
100138913	SAINT AUGUSTINE BEACH	FL		12/21/2023		5,712		(153)			(153)		5,559	5,559			
100138914	OAK ISLAND	NC		12/21/2023		3,324		(60)			(60)		3,264	3,264			
100138916	EDINA	MN		12/21/2023		2,241		(65)			(65)		2,176	2,176			
100138917	PROVIDENCE VILLAGE	TX		12/21/2023		2,561		24			24		2,585	2,585			
100138919	BERRYVILLE	VA		12/21/2023		2,828		(72)			(72)		2,756	2,756			
100138921	ST CHARLES	IL		12/21/2023		3,617		(104)			(104)		3,513	3,513			
100138922	HOUSTON	TX		12/21/2023		2,716		(65)			(65)		2,651	2,651			
100138925	WASHINGTON	DC		12/21/2023		8,637		818			818		9,455	9,455			
100138929	LUDLOW	MO		12/21/2023		5,488		(100)			(100)		5,388	5,388			
100138930	NEW CASTLE	PA		12/21/2023		2,617		(147)			(147)		2,470	2,470			
100138933	EDINBURG	TX		12/21/2023		2,891		(164)			(164)		2,727	2,727			
100138935	NEWPORTNEWS	VA		12/21/2023		7,338		(4)			(4)		7,334	7,334			
100138936	FRANKLIN	VA		12/21/2023		3,787		71			71		3,858	3,858			
100138937	RICEBORO	GA		12/21/2023		4,636		219			219		4,855	4,855			
100138940	LEBANON	PA		12/21/2023		651		(3)			(3)		648	648			
100138943	MONTICELLO	FL		12/21/2023		2,907		503			503		3,410	3,410			
100138944	SANDPOINT	ID		12/21/2023		1,787		450			450		2,237	2,237			
100138945	FORT PIERCE	FL		12/21/2023		806		190			190		996	996			
100138946	ORANGE PARK	FL		12/21/2023		1,195		216			216		1,411	1,411			
100138947	OKEECHOBEE	FL		12/21/2023		1,196		217			217		1,413	1,413			
100138949	MIRAMAR	FL		12/21/2023		2,962		1,406			1,406		4,368	4,368			
100138951	WOLCOTT	CT		12/21/2023		147		113			113		260	260			
100138952	KANSAS CITY	KS		12/21/2023		3,276		767			767		4,043	4,043			
100138953	DADEVILLE	AL		12/21/2023		3,103		1,061			1,061		4,164	4,164			
100138954	MIAMI	FL		12/21/2023		1,145		617			617		1,762	1,762			
100138955	UNION BRIDGE	MD		12/21/2023		2,526		1,624			1,624		4,150	4,150			
100138956	ROMEOVILLE	IL		12/21/2023		2,844		770			770		3,614	3,614			
100138957	LAKE PANASOFFKEE	FL		12/21/2023		1,877		347			347		2,224	2,224			
100138958	BIRMINGHAM	AL		12/21/2023		3,426		361			361		3,787	3,787			
100138959	HOLLYWOOD	FL		12/21/2023		981		264			264		1,245	1,245			
100138960	MILLEVILLE	NJ		12/21/2023		1,875		187			187		2,062	2,062			
100138961	HOLLYWOOD	FL		12/21/2023		5,247		3,159			3,159		8,406	8,406			
100138963	HOLLYWOOD	FL		12/21/2023		2,928		2,495			2,495		5,423	5,423			
100138964	MIAMI	FL		12/21/2023		1,671		847			847		2,518	2,518			
100138965	BROOKLYN	NY		12/21/2023		28,194		895			895		29,089	29,089			
100138966	FLUSHING	NY		12/21/2023		57,621		1,921			1,921		59,542	59,542			
100138967	BROOKLYN	NY		12/21/2023		15,207		663			663		15,870	15,870			
100138969	OPA LOCKA	FL		12/21/2023		657		1,163			1,163		1,820	1,820			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138971	MIAMI	FL		12/21/2023		508		81			81		589	589			
100138972	SEATTLE	WA		12/21/2023		3,345		338			338		3,683	3,683			
100138973	LOS ANGELES	CA		12/21/2023		28,395		1,043			1,043		29,438	29,438			
100138974	NEWPORT NEWS	VA		12/21/2023		4,901		56			56		4,957	4,957			
100138976	EWING	NJ		12/21/2023		1,693		790			790		2,483	2,483			
100138978	SAN FRANCISCO	CA		12/21/2023		31,554		2,911			2,911		34,465	34,465			
100138979	ALBANY	GA		12/21/2023		5,054		(340)			(340)		4,714	4,714			
100138980	SUNRISE	FL		12/21/2023		5,841		(235)			(235)		5,606	5,606			
100138981	DETROIT	MI		12/21/2023		4,584		(442)			(442)		4,142	4,142			
100138982	TEMECULA	CA		12/21/2023		20,188		2,113			2,113		22,301	22,301			
100138984	APOLLO BEACH	FL		12/21/2023		3,054		2,360			2,360		5,414	5,414			
100138985	OZONE PARK	NY		12/21/2023		10,627		2,269			2,269		12,896	12,896			
100138988	BETHEL	OH		12/21/2023		1,215		599			599		1,814	1,814			
100138989	JACKSONVILLE	FL		12/21/2023		3,384		668			668		4,052	4,052			
100138990	JEFFERSONVILLE	IN		12/21/2023		1,993		75			75		2,068	2,068			
100138991	UKIAH	CA		12/21/2023		7,309		260			260		7,569	7,569			
100138992	FAIR LAWN	NJ		12/21/2023		1,876		1,660			1,660		3,536	3,536			
100138994	CHICAGO	IL		12/21/2023		1,062		588			588		1,650	1,650			
100138995	ELYRIA	OH		12/21/2023		1,142		13			13		1,155	1,155			
100138996	TUCKER	GA		12/21/2023		11,817		3,648			3,648		15,465	15,465			
100138997	CHULUOTA	FL		12/21/2023		9,031		1,740			1,740		10,771	10,771			
100138998	HOLLYWOOD	FL		12/21/2023		2,162		1,487			1,487		3,649	3,649			
100138999	COLUMBUS	GA		12/21/2023		2,585		325			325		2,910	2,910			
100139001	BALTIMORE	MD		12/21/2023		13,612		(687)	(580)		(107)		13,505	18,349		4,844	4,844
100139002	MIAMI	FL		12/21/2023		2,263		692			692		2,955	2,955			
100139003	WEST PALM BEACH	FL		12/21/2023		1,140		900			900		2,040	2,040			
100139004	ACWORTH	GA		12/21/2023		2,807		1,344			1,344		4,151	4,151			
100139005	WAYNE	WV		12/21/2023		559		11			11		570	570			
100139006	GLENWOOD	IL		12/21/2023		421		142			142		563	563			
100139007	NILES	OH		12/21/2023		1,878		526			526		2,404	2,404			
100139008	WILLIAMSTOWN	NJ		12/21/2023		1,088		805			805		1,893	1,893			
100139009	ORLANDO	FL		12/21/2023		1,576		990			990		2,566	2,566			
100139010	MIAMI	FL		12/21/2023		2,552		1,444			1,444		3,996	3,996			
100139011	SORRENTO	FL		12/21/2023		1,476		638			638		2,114	2,114			
100139012	FLUSHING	NY		12/21/2023		2,328		1,036			1,036		3,364	3,364			
100139013	PLAINFIELD	IL		12/21/2023		2,760		894			894		3,654	3,654			
100139014	BARTOW	FL		12/21/2023		1,415		979			979		2,394	2,394			
100139016	PEORIA	IL		12/21/2023		437		97			97		534	534			
100139021	DOYLESTOWN	PA		12/22/2023		12,103		273			273		12,376	12,376			
100139024	KEAAU	HI		12/22/2023		10,306		351			351		10,657	10,657			
100139025	CANYON COUNTRY	CA		12/22/2023		5,490		33			33		5,523	5,523			
100139028	SAN ANTONIO	TX		12/22/2023		3,063		(39)			(39)		3,024	3,024			
100139029	LAWRENCEVILLE	GA		12/22/2023		4,806		109			109		4,915	4,915			
100139031	EVERETT	WA		12/22/2023		2,022		(14)			(14)		2,008	2,008			
100139032	FISHERS	IN		12/22/2023		10,829		13			13		10,842	10,842			
100139033	ROUND ROCK	TX		12/22/2023		4,515		(273)			(273)		4,242	4,242			
100139035	SALINAS	CA		12/22/2023		6,442		9			9		6,451	6,451			
100139036	BURBANK	CA		12/22/2023		4,794		(74)			(74)		4,720	4,720			
100139039	SAN BERNARDINO	CA		12/22/2023		3,282		(78)			(78)		3,204	3,204			
100139040	PORT ORCHARD	WA		12/22/2023		1,525		(73)			(73)		1,452	1,452			
100139044	ATLANTA	GA		12/22/2023		3,510		(26)			(26)		3,484	3,484			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139045	SPRING LAKE	MI		12/22/2023		2,721		15			15		2,736	2,736			
100139046	DEERFIELD BEACH	FL		12/22/2023		1,976		(5)			(5)		1,971	1,971			
100139049	REDWOOD CITY	CA		12/28/2023		2,146		(1)			(1)		2,145	2,145			
100139054	NEW YORK	NY		12/28/2023		23,020		(240)			(240)		22,780	22,780			
100139055	MIAMI	FL		12/28/2023		2,667		1			1		2,668	2,668			
100139058	NEW ROCHELLE	NY		12/28/2023		2,288		13			13		2,301	2,301			
100139060	BALTIMORE	MD		12/28/2023		1,378		(38)			(38)		1,340	1,340			
100139061	FAIRFIELD	NJ		12/28/2023		23,869		(1,199)			(1,199)		22,670	22,670			
100139063	HOUSTON	TX		12/28/2023		1,146		(96)			(96)		1,050	1,050			
100139065	KANSAS CITY	MO		12/28/2023		898		(58)			(58)		840	840			
100139066	DUDLEY	MA		12/28/2023		947		(51)			(51)		896	896			
100139067	MYRTLE BEACH	SC		12/28/2023		907		(33)			(33)		874	874			
100139068	FALL RIVER	MA		12/28/2023		52,624		(600)			(600)		52,024	52,024			
100139069	SPRINGFIELD	MA		12/28/2023		1,184		(26)			(26)		1,158	1,158			
100139070	PEMBROKE PINES	FL		12/28/2023		2,439		33			33		2,472	2,472			
100139071	WOODMERE	NY		12/28/2023		27,225		(1,091)			(1,091)		26,134	26,134			
100139073	CINCINNATI	OH		12/28/2023		1,289		(33)			(33)		1,256	1,256			
100139075	CYPRESS	TX		12/28/2023		20,161		(389)			(389)		19,772	19,772			
100139084	LAS VEGAS	NV		12/28/2023		876		(22)			(22)		854	854			
100139086	BUHL	ID		12/28/2023		4,076		(320)			(320)		3,756	3,756			
100139090	DUNDALK	MD		12/28/2023		1,407		(51)			(51)		1,356	1,356			
100139092	HOLLYWOOD	FL		12/28/2023		115,933		(3,938)			(3,938)		111,995	111,995			
100139094	SAN JUAN	TX		12/28/2023		933		(78)			(78)		855	855			
100139095	SHELTON	CT		12/28/2023		4,923		(49)			(49)		4,874	4,874			
100139097	NORTHRIDGE	CA		12/28/2023		8,800		(175)			(175)		8,625	8,625			
100139098	SARASOTA	FL		12/28/2023		3,482		(53)			(53)		3,429	3,429			
100139102	NEWBURGH	NY		12/28/2023		2,361		(73)			(73)		2,288	2,288			
100139104	NEWBURGH	NY		12/28/2023		1,951		(75)			(75)		1,876	1,876			
100139108	NEWBURGH	NY		12/28/2023		2,978		(51)			(51)		2,927	2,927			
100139109	DALLAS	TX		12/28/2023		2,560		(66)			(66)		2,494	2,494			
100139110	NEWBURGH	NY		12/28/2023		2,280							2,280	2,280			
100139111	EL PASO	TX		12/28/2023		5,209		(100)			(100)		5,109	5,109			
100139112	FORT WORTH	TX		12/28/2023		1,750		(24)			(24)		1,726	1,726			
100139113	CAPE CORAL	FL		12/28/2023		2,616							2,616	2,616			
100139115	FORNEY	TX		12/28/2023		1,824		(53)			(53)		1,771	1,771			
100139117	RANDALLSTOWN	MD		12/28/2023		2,770		(52)			(52)		2,718	2,718			
100139118	SUMMERFIELD	FL		12/28/2023		1,325		(58)			(58)		1,267	1,267			
100139119	BRONX	NY		12/28/2023		5,779		(183)			(183)		5,596	5,596			
100139120	MIAMI	FL		12/28/2023		16,459		(386)			(386)		16,073	16,073			
100139122	MIAMI	FL		12/28/2023		2,621		(60)			(60)		2,561	2,561			
100139123	MARIETTA	GA		12/28/2023		4,645		(114)			(114)		4,531	4,531			
100139124	TRAVELERS REST	SC		12/28/2023		2,314		(28)			(28)		2,286	2,286			
100139125	COVINA	CA		12/28/2023		1,119		(27)			(27)		1,092	1,092			
100139129	TUCSON	AZ		12/28/2023		925		(71)			(71)		854	854			
100139131	SPANISH FORK	UT		12/28/2023		1,702		(63)			(63)		1,639	1,639			
100139134	SAN BERNARDINO	CA		12/28/2023		3,938		(72)			(72)		3,866	3,866			
100139135	UPPER MARLBORO	MD		12/28/2023		1,641		(9)			(9)		1,632	1,632			
100139136	HAZLET	NJ		12/28/2023		2,328		(84)			(84)		2,244	2,244			
100139138	NEW YORK	NY		12/28/2023		33,602		(318)			(318)		33,284	33,284			
100139140	KISSIMMEE	FL		12/28/2023		2,635		20			20		2,655	2,655			
100139141	MIAMI LAKES	FL		12/28/2023		12,605		(300)			(300)		12,305	12,305			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139143	ALLENTOWN	PA		12/28/2023		851		(51)			(51)		800	800			
100139144	FRANKLINVILLE	NJ		12/28/2023		1,520		(43)			(43)		1,477	1,477			
100139145	PALMDALE	CA		12/28/2023		6,738		34			34		6,772	6,772			
100139146	NEWBURGH	NY		12/28/2023		2,546		(8)			(8)		2,538	2,538			
100139147	CHANDLER	AZ		12/28/2023		7,112		(89)			(89)		7,023	7,023			
100139148	NASHVILLE	TN		12/28/2023		2,447		(80)			(80)		2,367	2,367			
100139152	EAST POINT	GA		12/28/2023		1,001		(45)			(45)		956	956			
100139154	BROOKLYN	NY		12/28/2023		3,251		(129)			(129)		3,122	3,122			
100139155	PHILADELPHIA	PA		12/28/2023		811		(11)			(11)		800	800			
100139156	NORTHRIDGE	CA		12/28/2023		14,828		(250)			(250)		14,578	14,578			
100139159	HESPERIA	CA		12/28/2023		1,867		(45)			(45)		1,822	1,822			
100139160	PALO CEDRO	CA		12/28/2023		36,486		(573)			(573)		35,913	35,913			
100139162	LAWRENCEVILLE	GA		12/28/2023		9,611		(174)			(174)		9,437	9,437			
100139163	SAN DIEGO	CA		12/28/2023		10,167		(166)			(166)		10,001	10,001			
100139165	CARROLLTON	TX		12/28/2023		3,467		(27)			(27)		3,440	3,440			
100139166	TAMPA	FL		12/28/2023		39,062		(520)			(520)		38,542	38,542			
100139167	FALL RIVER	MA		12/28/2023		7,783		(223)			(223)		7,560	7,560			
100139168	CHARLOTTE	NC		12/28/2023		1,808		(19)			(19)		1,789	1,789			
100139170	MILFORD	CT		12/28/2023		237,111		(3,437)			(3,437)		233,674	233,674			
100139171	BRADENTON	FL		12/28/2023		1,787		(25)			(25)		1,762	1,762			
100139172	DEL VALLE	TX		12/28/2023		1,670		(54)			(54)		1,616	1,616			
100139173	DAVENPORT	FL		12/28/2023		25,845		(220)			(220)		25,625	25,625			
100139174	LOS ANGELES	CA		12/28/2023		5,124		(103)			(103)		5,021	5,021			
100139175	WEST VALLEY CITY	UT		12/28/2023		2,940		(29)			(29)		2,911	2,911			
100139178	CYPRESS	TX		12/28/2023		3,873		(78)			(78)		3,795	3,795			
100139179	NORTH FORT MYERS	FL		12/28/2023		1,698		(14)			(14)		1,684	1,684			
100139180	HOMESTEAD	FL		12/28/2023		2,568		(21)			(21)		2,547	2,547			
100139182	NORTH FORT MYERS	FL		12/28/2023		1,716		(32)			(32)		1,684	1,684			
100139184	NORTHRIDGE	CA		12/28/2023		3,425		(23)			(23)		3,402	3,402			
100139185	MIAMI	FL		12/28/2023		4,143		19			19		4,162	4,162			
100139186	AUSTIN	TX		12/28/2023		9,328		(329)			(329)		8,999	8,999			
100139188	THE WOODLANDS	TX		12/28/2023		4,219		32			32		4,251	4,251			
100139190	SCHENECTADY	NY		12/28/2023		1,403		(3)			(3)		1,400	1,400			
100139191	ARLINGTON	TX		12/28/2023		33,751		(373)			(373)		33,378	33,378			
100139192	SACRAMENTO	CA		12/28/2023		5,802		(149)			(149)		5,653	5,653			
100139194	KISSIMMEE	FL		12/28/2023		3,028		31			31		3,059	3,059			
100139195	DOWNEY	CA		12/28/2023		7,327		(86)			(86)		7,241	7,241			
100139197	PHOENIX	AZ		12/28/2023		1,910		(42)			(42)		1,868	1,868			
100139199	HOUSTON	TX		12/28/2023		1,564		(42)			(42)		1,522	1,522			
100139200	HOUSTON	TX		12/28/2023		30,969		(131)			(131)		30,838	30,838			
100139202	ALLENTOWN	PA		12/28/2023		12,128		(132)			(132)		11,996	11,996			
100139203	BAYSIDE HILLS	NY		12/28/2023		3,723		7			7		3,730	3,730			
100139204	GLENDALE	CA		12/28/2023		5,578		(131)			(131)		5,447	5,447			
100139205	FORT MYERS	FL		12/28/2023		2,570		(18)			(18)		2,552	2,552			
100139206	EDMOND	OK		12/28/2023		2,199		(10)			(10)		2,189	2,189			
100139208	LEMON GROVE	CA		12/28/2023		4,624		(69)			(69)		4,555	4,555			
100139209	SUNNY ISLES BEACH	FL		12/28/2023		2,834		(74)			(74)		2,760	2,760			
100139210	KNOXVILLE	TN		12/28/2023		1,070		(21)			(21)		1,049	1,049			
100139215	ANDERSON	IN		12/28/2023		1,341		(28)			(28)		1,313	1,313			
100139216	DULUTH	GA		12/28/2023		2,749		(59)			(59)		2,690	2,690			
100139217	SUWANEE	GA		12/28/2023		2,667		(58)			(58)		2,609	2,609			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139218	WEST ROXBURY	MA		12/28/2023		4,499		(131)			(131)		4,368	4,368			
100139219	FORT LAWN	SC		12/28/2023		4,043		6			6		4,049	4,049			
100139221	WILLIAMSBURG	VA		12/28/2023		3,648		(88)			(88)		3,560	3,560			
100139222	ATLANTA	GA		12/28/2023		4,889		(11)			(11)		4,878	4,878			
100139223	LOGANVILLE	GA		12/28/2023		4,153		(102)			(102)		4,051	4,051			
100139224	WALNUT COVE	NC		12/28/2023		1,619		(41)			(41)		1,578	1,578			
100139226	LAWRENCEVILLE	GA		12/28/2023		9,799		(57)			(57)		9,742	9,742			
100139227	WOODBURY	MN		12/28/2023		1,390		(30)			(30)		1,360	1,360			
100139230	EASTON	PA		12/28/2023		1,429		(4)			(4)		1,425	1,425			
100139232	EASTON	PA		12/28/2023		1,429		(4)			(4)		1,425	1,425			
100139233	SANTA CLARITA AREA OF CANYON	CA		12/28/2023		4,541		(105)			(105)		4,436	4,436			
100139234	ROSELLE	IL		12/28/2023		1,384		(14)			(14)		1,370	1,370			
100139235	TAMPA	FL		12/28/2023		1,422		(12)			(12)		1,410	1,410			
100139236	EASTON	PA		12/28/2023		1,430		(5)			(5)		1,425	1,425			
100139238	EASTON	PA		12/28/2023		1,430		(5)			(5)		1,425	1,425			
100139239	EASTON	PA		12/28/2023		1,739		(13)			(13)		1,726	1,726			
100139240	EASTON	PA		12/28/2023		1,954		(4)			(4)		1,950	1,950			
100139241	LAKE CHARLES	LA		12/28/2023		3,106		(31)			(31)		3,075	3,075			
100139242	WESLEY CHAPEL	FL		12/28/2023		1,577		(3)			(3)		1,574	1,574			
100139243	IRVINE	CA		12/28/2023		4,662		(61)			(61)		4,601	4,601			
100139244	HAMPTON	VA		12/28/2023		2,013		(66)			(66)		1,947	1,947			
100139245	LAWNDALE	CA		12/28/2023		5,973		(163)			(163)		5,810	5,810			
100139246	SANTA CLARITA	CA		12/28/2023		4,750		(71)			(71)		4,679	4,679			
100139248	RICHMOND	TX		12/28/2023		11,830		(43)			(43)		11,787	11,787			
100139249	LAVEEN	AZ		12/28/2023		142,631		(5,525)			(5,525)		137,106	137,106			
100139250	WINDSOR MILL	MD		12/28/2023		2,720		(8)			(8)		2,712	2,712			
100139253	LA PUENTE	CA		12/28/2023		3,884		(96)			(96)		3,788	3,788			
100139254	PALM BEACH GARDENS	FL		12/28/2023		3,205		(53)			(53)		3,152	3,152			
100139256	DAVENPORT	FL		12/28/2023		3,037		(104)			(104)		2,933	2,933			
100139258	LEXINGTON	SC		12/28/2023		2,918		(10)			(10)		2,908	2,908			
100139260	FORT MILL	SC		12/28/2023		3,036		(10)			(10)		3,026	3,026			
100139262	LOUISVILLE	KY		12/28/2023		1,625		(38)			(38)		1,587	1,587			
100139263	OVIEDO	FL		12/28/2023		2,360		(17)			(17)		2,343	2,343			
100139264	LOUISVILLE	KY		12/28/2023		1,129		(55)			(55)		1,074	1,074			
100139265	LAS VEGAS	NV		12/28/2023		2,459		(43)			(43)		2,416	2,416			
100139266	WOODLAND HILLS AREA LOS ANGEL	CA		12/28/2023		1,759		3			3		1,762	1,762			
100139267	ONTARIO	CA		12/28/2023		3,319		(43)			(43)		3,276	3,276			
100139268	POCATELLO	ID		12/28/2023		1,952		20			20		1,972	1,972			
100139270	ARLINGTON	TX		12/28/2023		2,244		(80)			(80)		2,164	2,164			
100139271	WINTER GARDEN	FL		12/28/2023		3,027		(6)			(6)		3,021	3,021			
100139272	BOWLING GREEN	FL		12/28/2023		1,304		(6)			(6)		1,298	1,298			
100139275	HUNTSVILLE	AL		12/28/2023		2,508		(49)			(49)		2,459	2,459			
100139276	ST. LOUIS	MO		12/28/2023		22,935		(312)			(312)		22,623	22,623			
100139277	SMYRNA	TN		12/28/2023		4,272		(64)			(64)		4,208	4,208			
100139278	HELOTES	TX		12/28/2023		56,080		(1,008)			(1,008)		55,072	55,072			
100139279	SAN JOSE	CA		12/28/2023		29,204		(157)			(157)		29,047	29,047			
100139280	OCOEE	FL		12/28/2023		1,491		(34)			(34)		1,457	1,457			
100139281	NORTH RICHLAND HILLS	TX		12/28/2023		2,133		(91)			(91)		2,042	2,042			
100139283	RED OAK	TX		12/28/2023		1,873		(39)			(39)		1,834	1,834			
100139286	EAGLEVILLE	PA		12/28/2023		2,938		(45)			(45)		2,893	2,893			
100139287	PHILADELPHIA	PA		12/28/2023		19,312		(120)			(120)		19,192	19,192			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139288	GRAND PRAIRIE	TX		12/28/2023		20,061		(219)			(219)		19,842	19,842			
100139290	GLENDALE	CA		12/28/2023		6,379		(166)			(166)		6,213	6,213			
100139291	DAYTONA BEACH	FL		12/28/2023		2,472		(31)			(31)		2,441	2,441			
100139292	BOYNTON BEACH	FL		12/28/2023		1,328		(23)			(23)		1,305	1,305			
100139293	EAST PATCHOGUE	NY		12/28/2023		1,747		(15)			(15)		1,732	1,732			
100139294	FORT LAUDERDALE	FL		12/28/2023		7,896		(90)			(90)		7,806	7,806			
100139295	ORLANDO	FL		12/28/2023		2,008		(16)			(16)		1,992	1,992			
100139296	EGG HARBOR TOWNSHIP	NJ		12/28/2023		1,618		(22)			(22)		1,596	1,596			
100139298	GARDENA	CA		12/28/2023		4,972		(113)			(113)		4,859	4,859			
100139300	SPRINGFIELD	OR		12/28/2023		2,891		(106)			(106)		2,785	2,785			
100139301	SAN FRANCISCO	CA		12/28/2023		2,210		(30)			(30)		2,180	2,180			
100139304	EL PASO	TX		12/28/2023		22,033		(343)			(343)		21,690	21,690			
100139305	LAS VEGAS	NV		12/28/2023		70,644		270			270		70,914	70,914			
100139306	WESTFIELD	IN		12/28/2023		1,908		(38)			(38)		1,870	1,870			
100139307	SAVANNAH	GA		12/28/2023		3,799		(49)			(49)		3,750	3,750			
100139308	TORRANCE	CA		12/28/2023		6,199		(119)			(119)		6,080	6,080			
100139310	HESPERIA	CA		12/28/2023		10,168		(226)			(226)		9,942	9,942			
100139312	HOLLISTER	CA		12/28/2023		6,872		24			24		6,896	6,896			
100139313	PEMBERTON	NJ		12/28/2023		1,558		(38)			(38)		1,520	1,520			
100139315	FAIRFAX	VA		12/28/2023		67,802		(1,126)			(1,126)		66,676	66,676			
100139316	BEAVERCREEK	OH		12/28/2023		47,143		71			71		47,214	47,214			
100139317	SARASOTA	FL		12/28/2023		15,085		(6)			(6)		15,079	15,079			
100139318	FORT WORTH	TX		12/28/2023		2,968		(25)			(25)		2,943	2,943			
100139319	DAVENPORT	FL		12/28/2023		3,745		13			13		3,758	3,758			
100139320	IRMO	SC		12/28/2023		15,238		54			54		15,292	15,292			
100139321	WESTMINSTER	MD		12/28/2023		3,193		19			19		3,212	3,212			
100139322	DETROIT	MI		12/28/2023		1,055		(41)			(41)		1,014	1,014			
100139324	MINNEOLA	FL		12/28/2023		1,674		(28)			(28)		1,646	1,646			
100139326	NEVADA CITY	CA		12/28/2023		2,370		(90)			(90)		2,280	2,280			
100139327	LAS VEGAS	NV		12/28/2023		2,383		(24)			(24)		2,359	2,359			
100139328	LAS VEGAS	NV		12/28/2023		2,386		(27)			(27)		2,359	2,359			
100139329	KISSIMMEE	FL		12/28/2023		3,713		202			202		3,915	3,915			
100139337	RIVERSIDE	CA		12/28/2023		7,022		35			35		7,057	7,057			
100139338	VICTORVILLE	CA		12/28/2023		14,815		(34)			(34)		14,781	14,781			
100139343	MONROE	NY		12/28/2023		2,702		(89)			(89)		2,613	2,613			
100139344	BURLINGTON	NJ		12/28/2023		1,164		(44)			(44)		1,120	1,120			
100139345	WILLINGBORO	NJ		12/28/2023		1,355		(39)			(39)		1,316	1,316			
100139346	TITUSVILLE	FL		12/28/2023		2,449		(56)			(56)		2,393	2,393			
100139347	TRENTON	NJ		12/28/2023		1,595		(48)			(48)		1,547	1,547			
100139348	COLLINGSWOOD	NJ		12/28/2023		2,116		(47)			(47)		2,069	2,069			
100139349	WEST BABYLON	NY		12/28/2023		6,278		(239)			(239)		6,039	6,039			
100139351	WATERBURY	CT		12/28/2023		2,128		(55)			(55)		2,073	2,073			
100139352	YONKERS	NY		12/28/2023		6,012		(123)			(123)		5,889	5,889			
100139353	WOODRIDGE	IL		12/28/2023		660		(18)			(18)		642	642			
100139354	HOUSTON	TX		12/28/2023		1,274		(24)			(24)		1,250	1,250			
100139355	TRENTON	NJ		12/28/2023		1,305		(12)			(12)		1,293	1,293			
100139356	CHARLOTTE	NC		12/28/2023		1,638		(20)			(20)		1,618	1,618			
100139357	ROCHESTER	NY		12/28/2023		622		(9)			(9)		613	613			
100139358	TRENTON	NJ		12/28/2023		1,296		(10)			(10)		1,286	1,286			
100139359	SANTA FE	NM		12/28/2023		1,998		(7)			(7)		1,991	1,991			
100139360	CHATTANOOGA	TN		12/28/2023		1,952		(63)			(63)		1,889	1,889			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139361	MASTIC BEACH	NY		12/28/2023		2,828		(116)			(116)		2,712	2,712			
100139362	PATCHOGUE	NY		12/28/2023		3,891		(144)			(144)		3,747	3,747			
100139363	MASTIC BEACH	NY		12/28/2023		3,974		(139)			(139)		3,835	3,835			
100139364	ROCK SPRINGS	WY		12/28/2023		1,302		(24)			(24)		1,278	1,278			
100139365	SWEDESBORO	NJ		12/28/2023		(12,650)		(216)	(180)		(36)		(12,686)	1,829		14,516	14,516
100139366	YORK	PA		12/28/2023		492		(18)			(18)		474	474			
100139367	WOODRIDGE	IL		12/28/2023		847		(15)			(15)		832	832			
100139368	YONKERS	NY		12/28/2023		6,305		(98)			(98)		6,207	6,207			
100139370	WATERBURY	CT		12/28/2023		1,258		(29)			(29)		1,229	1,229			
100139371	WATERBURY	CT		12/28/2023		1,272		(43)			(43)		1,229	1,229			
100139372	STEGER	IL		12/28/2023		1,107		(28)			(28)		1,079	1,079			
100139373	WATERBURY	CT		12/28/2023		1,306		(44)			(44)		1,262	1,262			
100139375	THROOP	PA		12/28/2023		1,408		(37)			(37)		1,371	1,371			
100139376	SCRANTON	PA		12/28/2023		1,895		(37)			(37)		1,858	1,858			
100139377	DALLAS	TX		12/28/2023		3,547		(17)			(17)		3,530	3,530			
100139379	CARBONDALE	PA		12/28/2023		874		(34)			(34)		840	840			
100139380	DICKSON CITY	PA		12/28/2023		995		(29)			(29)		966	966			
100139381	NEW CASTLE	PA		12/28/2023		1,034		(33)			(33)		1,001	1,001			
100139386	SANTA FE	NM		12/28/2023		1,901		(21)			(21)		1,880	1,880			
100139387	PHILADELPHIA	PA		12/28/2023		1,392		(34)			(34)		1,358	1,358			
100139388	PHILADELPHIA	PA		12/28/2023		1,375		(34)			(34)		1,341	1,341			
100139391	SCRANTON	PA		12/28/2023		1,382		(36)			(36)		1,346	1,346			
100139392	ST. LOUIS	MO		12/28/2023		896		(17)			(17)		879	879			
100139396	KIRKWOOD	MO		12/28/2023		1,016		(30)			(30)		986	986			
100139397	PITTSBURGH	PA		12/28/2023		1,095		(23)			(23)		1,072	1,072			
100139403	LIBERTY	NY		12/28/2023		1,318		(31)			(31)		1,287	1,287			
100139404	SOUTH FALLSBURG	NY		12/28/2023		1,716		(51)			(51)		1,665	1,665			
100139405	MONROE	NY		12/28/2023		2,204		(34)			(34)		2,170	2,170			
100139407	TEXARKANA	TX		12/28/2023		1,071		(35)			(35)		1,036	1,036			
100139408	WOODBOURNE	NY		12/28/2023		1,636		(49)			(49)		1,587	1,587			
100139409	VERNON	NJ		12/28/2023		1,475		(37)			(37)		1,438	1,438			
100139411	PHILLIPSBURG	NJ		12/28/2023		732		(23)			(23)		709	709			
100139412	KENOSHA	WI		12/28/2023		1,156		2			2		1,158	1,158			
100139414	PHILLIPSBURG	NJ		12/28/2023		864		(16)			(16)		848	848			
100139415	TRENTON	NJ		12/28/2023		1,697		(55)			(55)		1,642	1,642			
100139417	MEMPHIS	TN		12/28/2023		787		(20)			(20)		767	767			
100139418	WEST DEPTFORD	NJ		12/28/2023		1,332		(42)			(42)		1,290	1,290			
100139419	FORT MYERS	FL		12/28/2023		1,607		(36)			(36)		1,571	1,571			
100139422	PAULSBORO	NJ		12/28/2023		(13,977)		(208)	(141)		(67)		(14,044)	1,488		15,532	15,532
100139424	SOUTHAVEN	MS		12/28/2023		1,749		(12)			(12)		1,737	1,737			
100139425	PITTSBURGH	PA		12/28/2023		763		(14)			(14)		749	749			
100139426	HOUSTON	TX		12/28/2023		4,327		(129)			(129)		4,198	4,198			
100139427	BOCA RATON	FL		12/06/2023		4,622		(207)			(207)		4,415	4,415			
100139428	MIAMI	FL		12/06/2023		5,377		(146)			(146)		5,231	5,231			
100139429	BLISSFIELD	MI		12/06/2023		2,082		62			62		2,144	2,144			
100139432	ROCKY MOUNT	NC		12/28/2023		584		(47)			(47)		537	537			
100139434	JACKSONVILLE	FL		12/28/2023		1,806		(79)			(79)		1,727	1,727			
100139436	SALEM	OR		12/28/2023		1,187		(66)			(66)		1,121	1,121			
100139437	PASADENA	TX		12/28/2023		2,132		101			101		2,233	2,233			
100139440	THE VILLAGES	FL		12/28/2023		1,658		(46)			(46)		1,612	1,612			
100139442	WATERBURY	CT		12/28/2023		1,526		(46)			(46)		1,480	1,480			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139443	SAN FRANCISCO	CA		12/28/2023		4,377		(58)			(58)		4,319	4,319			
100139444	ALBANY	GA		12/28/2023		975		(53)			(53)		922	922			
100139445	LAKEBAY	WA		12/28/2023		1,101		(49)			(49)		1,052	1,052			
100139447	MIDDLEBORO	MA		12/28/2023		4,773		(177)			(177)		4,596	4,596			
100139448	TUCKERTON	NJ		12/28/2023		2,375		(102)			(102)		2,273	2,273			
100139449	SAINT LOUIS	MO		12/28/2023		1,535		(71)			(71)		1,464	1,464			
100139454	MIAMI	FL		12/28/2023		8,165		50			50		8,215	8,215			
100139456	WILLIS	TX		12/28/2023		4,475		36			36		4,511	4,511			
100139457	SIERRA MADRE	CA		12/28/2023		1,135		3			3		1,138	1,138			
100139458	SPRING	TX		12/28/2023		974		(42)			(42)		932	932			
100139460	COLUMBUS	OH		12/28/2023		1,560		30			30		1,590	1,590			
100139463	SPRING HILL	FL		12/28/2023		2,167		(34)			(34)		2,133	2,133			
100139466	PORTLAND	OR		12/28/2023		21,313		(671)			(671)		20,642	20,642			
100139467	CORAL SPRINGS	FL		12/28/2023		101,341		(2,473)			(2,473)		98,868	98,868			
100139468	PHOENIX	AZ		12/28/2023		6,701		(365)			(365)		6,336	6,336			
100139469	WAREHAM	MA		12/28/2023		5,239		(213)			(213)		5,026	5,026			
100139470	LEHIGH ACRES	FL		12/28/2023		2,190		(39)			(39)		2,151	2,151			
100139471	KENNER	LA		12/28/2023		4,247		(6)			(6)		4,241	4,241			
100139472	OCALA	FL		12/28/2023		817		(50)			(50)		767	767			
100139473	FRESNO	CA		12/28/2023		3,450		40			40		3,490	3,490			
100139474	WETHERSFIELD	CT		12/28/2023		2,208		3			3		2,211	2,211			
100139475	BURNET	TX		12/28/2023		2,810		(68)			(68)		2,742	2,742			
100139476	LAS VEGAS	NV		12/28/2023		968		(12)			(12)		956	956			
100139477	CARLISLE	IA		12/28/2023		1,107		(68)			(68)		1,039	1,039			
100139478	SPRING	TX		12/28/2023		1,620		(19)			(19)		1,601	1,601			
100139479	ATLANTA	GA		12/28/2023		1,607		(75)			(75)		1,532	1,532			
100139481	JONESBORO	GA		12/28/2023		3,160		(26)			(26)		3,134	3,134			
100139482	JOHNSTON	RI		12/28/2023		1,874		(69)			(69)		1,805	1,805			
100139483	FONTANA	CA		12/28/2023		2,006		(31)			(31)		1,975	1,975			
100139486	LAS VEGAS	NV		12/28/2023		1,389		(81)			(81)		1,308	1,308			
100139487	EXETER	CA		12/28/2023		1,672		(55)			(55)		1,617	1,617			
100139488	WASHINGTON	DC		12/28/2023		1,329		(89)			(89)		1,240	1,240			
100139489	MACON	GA		12/28/2023		708		(56)			(56)		652	652			
100139490	TWIN FALLS	ID		12/28/2023		19,776		(552)			(552)		19,224	19,224			
100139492	SOUTH YARMOUTH	MA		12/28/2023		1,354		(61)			(61)		1,293	1,293			
100139496	ROSELLE	NJ		12/28/2023		3,097		(48)			(48)		3,049	3,049			
100139497	KISSIMMEE	FL		12/28/2023		2,068		(32)			(32)		2,036	2,036			
100139498	NEW ALBANY	IN		12/28/2023		971		(73)			(73)		898	898			
100139500	EVANSVILLE	IN		12/28/2023		985		(27)			(27)		958	958			
100139502	BALTIMORE	MD		12/28/2023		757		(16)			(16)		741	741			
100139504	HAZLET TOWNSHIP	NJ		12/28/2023		1,867		(50)			(50)		1,817	1,817			
100139505	CHAPEL HILL	TN		12/28/2023		2,635		(45)			(45)		2,590	2,590			
100139506	GARLAND	TX		12/28/2023		27,941		(2,013)			(2,013)		25,928	25,928			
100139508	TULSA	OK		12/28/2023		732		(49)			(49)		683	683			
100139509	PALMDALE	CA		12/28/2023		2,544		(96)			(96)		2,448	2,448			
100139510	PLAINFIELD	NJ		12/28/2023		2,755		(70)			(70)		2,685	2,685			
100139511	COLUMBUS	GA		12/28/2023		1,199		35			35		1,234	1,234			
100139512	MALDEN	MA		12/28/2023		5,256		16			16		5,272	5,272			
100139513	WOOD DALE	IL		12/28/2023		63,792		(665)			(665)		63,127	63,127			
100139514	ORLANDO	FL		12/28/2023		297,478		(8,575)			(8,575)		288,903	288,903			
100139515	SAN ANTONIO	TX		12/28/2023		1,678		(72)			(72)		1,606	1,606			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139516	ALEXANDRIA	LA		12/28/2023		67,813		(3,198)			(3,198)		64,615	64,615			
100139517	WARRENTON	VA		12/28/2023		4,283		(130)			(130)		4,153	4,153			
100139518	ABILENE	TX		12/28/2023		974		(88)			(88)		886	886			
100139519	ASHEBORO	NC		12/28/2023		2,762		(148)			(148)		2,614	2,614			
100139522	OSWEGO	IL		12/28/2023		661		(31)			(31)		630	630			
100139526	RIALTO	CA		12/28/2023		4,103		(27)			(27)		4,076	4,076			
100139531	MORENO VALLEY	CA		12/28/2023		5,955		(71)			(71)		5,884	5,884			
100139533	HOUSTON	TX		12/28/2023		3,069		(126)			(126)		2,943	2,943			
100139534	WEST MILFORD	NJ		12/28/2023		2,459		(85)			(85)		2,374	2,374			
100139535	LAWRENCEVILLE	GA		12/28/2023		172,240		(12,557)			(12,557)		159,683	159,683			
100139536	MCALLEN	TX		12/28/2023		1,457		(116)			(116)		1,341	1,341			
100139538	LOS ANGELES	CA		12/28/2023		273,734		62			62		273,796	273,796			
100139540	MIAMI	FL		12/28/2023		2,194		(71)			(71)		2,123	2,123			
100139542	TEMPLE HILLS	MD		12/28/2023		100,333		(2,379)			(2,379)		97,954	97,954			
100139543	WOODLAND	CA		12/28/2023		22,777		(343)			(343)		22,434	22,434			
100139545	ST. LOUIS	MO		12/28/2023		11,606		(60)			(60)		11,546	11,546			
100139546	BERMUDA DUNES	CA		12/28/2023		4,108		(132)			(132)		3,976	3,976			
100139547	HONOLULU	HI		12/28/2023		15,730		(159)			(159)		15,571	15,571			
100139548	REISTERSTOWN	MD		12/28/2023		3,892		(62)			(62)		3,830	3,830			
100139549	PHOENIX	MD		12/28/2023		5,859		40			40		5,899	5,899			
100139550	WESTLAND	MI		12/28/2023		1,410		(59)			(59)		1,351	1,351			
100139552	BOCA RATON	FL		12/28/2023		3,184		(58)			(58)		3,126	3,126			
100139553	HOLBROOK	MA		12/28/2023		52,183		435			435		52,618	52,618			
100139554	QUEEN CREEK	AZ		12/28/2023		5,940		(83)			(83)		5,857	5,857			
100139556	MOORHEAD	MN		12/28/2023		43,788		(122)			(122)		43,666	43,666			
100139558	SPRING	TX		12/28/2023		2,637		(51)			(51)		2,586	2,586			
100139560	HILTON HEAD ISLAND	SC		12/28/2023		1,332		(76)			(76)		1,256	1,256			
100139561	GREENBELT	MD		12/28/2023		1,176		(53)			(53)		1,123	1,123			
100139563	SAN ANTONIO	TX		12/28/2023		1,708		(120)			(120)		1,588	1,588			
100139564	NORTH CHESTERFIELD	VA		12/28/2023		15,795		(768)			(768)		15,027	15,027			
100139565	CHICAGO	IL		12/28/2023		2,606		(13)			(13)		2,593	2,593			
100139568	CUTLER BAY	FL		12/28/2023		4,002		16			16		4,018	4,018			
100139569	HESPERIA	CA		12/28/2023		4,283		(12)			(12)		4,271	4,271			
100139572	FRONT ROYAL	VA		12/28/2023		1,912		(41)			(41)		1,871	1,871			
100139573	ROCKPORT	TX		12/28/2023		2,458		(117)			(117)		2,341	2,341			
100139574	FONTANA	CA		12/28/2023		3,052		(51)			(51)		3,001	3,001			
100139575	COMMERCE CITY	CO		12/28/2023		1,883		(43)			(43)		1,840	1,840			
100139576	MENIFEE	CA		12/28/2023		2,933		(82)			(82)		2,851	2,851			
100139578	SOUTH MIAMI	FL		12/28/2023		5,642		4			4		5,646	5,646			
100139581	TEMPE	AZ		12/28/2023		4,378		(147)			(147)		4,231	4,231			
100139583	TRACY	CA		12/28/2023		3,650		(3)			(3)		3,647	3,647			
100139584	APOPKA	FL		12/28/2023		4,747		(99)			(99)		4,648	4,648			
100139585	HANOVER	MA		12/28/2023		4,063		44			44		4,107	4,107			
100139586	WAUCONDA	IL		12/28/2023		4,720		(120)			(120)		4,600	4,600			
100139587	WINTER HAVEN	FL		12/28/2023		1,852		(65)			(65)		1,787	1,787			
100139589	OCALA	FL		12/28/2023		2,197		29			29		2,226	2,226			
100139590	BUENA PARK	CA		12/28/2023		4,872		(116)			(116)		4,756	4,756			
100139591	PICO RIVERA	CA		12/28/2023		4,350		(81)			(81)		4,269	4,269			
100139592	YUCAIPA	CA		12/28/2023		4,186		(45)			(45)		4,141	4,141			
100139593	CLOVIS	CA		12/28/2023		7,883		(100)			(100)		7,783	7,783			
100139596	RIVERSIDE	CA		12/28/2023		3,638		(17)			(17)		3,621	3,621			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139597	RICHMOND	TX		12/28/2023		5,843		(175)			(175)		5,668	5,668			
100139599	TOMBALL	TX		12/28/2023		1,348		(100)			(100)		1,248	1,248			
100139602	DAVENPORT	FL		12/28/2023		3,599		(38)			(38)		3,561	3,561			
100139604	LAS VEGAS	NV		12/28/2023		1,862		(31)			(31)		1,831	1,831			
100139605	PALMDALE	CA		12/28/2023		14,393		112			112		14,505	14,505			
100139606	GLENDALE	CA		12/28/2023		6,071		(222)			(222)		5,849	5,849			
100139607	PALMDALE	CA		12/28/2023		357		(4)			(4)		353	353			
100139609	TUSTIN	CA		12/28/2023		6,820		(174)			(174)		6,646	6,646			
100139610	SAN ANTONIO	TX		12/28/2023		20,841		(1,043)			(1,043)		19,798	19,798			
100139612	CONYERS	GA		12/28/2023		1,846		(36)			(36)		1,810	1,810			
100139613	CLEVELAND	GA		12/28/2023		5,256		(91)			(91)		5,165	5,165			
100139615	DAVENPORT	FL		12/28/2023		1,319		34			34		1,353	1,353			
100139616	GREENSBORO	MD		12/28/2023		1,213		(20)			(20)		1,193	1,193			
100139620	KISSIMMEE	FL		12/28/2023		34,523		424			424		34,947	34,947			
100139621	MORENO VALLEY	CA		12/28/2023		1,191		6			6		1,197	1,197			
100139622	LAGUNA NIGUEL	CA		12/28/2023		7,528		(134)			(134)		7,394	7,394			
100139624	HAYWARD	CA		12/28/2023		3,791		(1)			(1)		3,790	3,790			
100139625	LOS ANGELES	CA		12/28/2023		3,646		(140)			(140)		3,506	3,506			
100139627	LAS VEGAS	NV		12/28/2023		1,636		(44)			(44)		1,592	1,592			
100139628	BAYTOWN	TX		12/28/2023		1,637		(129)			(129)		1,508	1,508			
100139630	HALETHORPE	MD		12/28/2023		1,308		(4)			(4)		1,304	1,304			
100139632	LAREDO	TX		12/28/2023		1,618		(37)			(37)		1,581	1,581			
100139633	ROUND LAKE BEACH	IL		12/28/2023		2,063		(19)			(19)		2,044	2,044			
100139634	LUBBOCK	TX		12/28/2023		5,073		23			23		5,096	5,096			
100139635	SANTA ANA	CA		12/28/2023		4,197		(35)			(35)		4,162	4,162			
100139637	LOS ANGELES	CA		12/28/2023		2,145		(68)			(68)		2,077	2,077			
100139638	SAN ANTONIO	TX		12/28/2023		2,290		(32)			(32)		2,258	2,258			
100139640	PORT SAINT LUCIE	FL		12/28/2023		1,194		(23)			(23)		1,171	1,171			
100139643	WILTON MANORS	FL		12/28/2023		2,841		(119)			(119)		2,722	2,722			
100139644	CLINTON	CT		12/28/2023		2,757		(116)			(116)		2,641	2,641			
100139645	RIDDLE	OR		12/28/2023		4,336		(3)			(3)		4,333	4,333			
100139646	ROSEVILLE	CA		12/28/2023		2,642		(50)			(50)		2,592	2,592			
100139647	HEARTLAND	TX		12/28/2023		2,755		(130)			(130)		2,625	2,625			
100139649	PRESCOTT	AZ		12/28/2023		4,745		(107)			(107)		4,638	4,638			
100139650	STOCKTON	CA		12/28/2023		2,132		(15)			(15)		2,117	2,117			
100139651	STOCKTON	CA		12/28/2023		2,727		(113)			(113)		2,614	2,614			
100139653	GLENDALE	CA		12/28/2023		3,916		33			33		3,949	3,949			
100139654	HENDERSON	NV		12/28/2023		3,481		(183)			(183)		3,298	3,298			
100139655	MYRTLE CREEK	OR		12/28/2023		1,501		(76)			(76)		1,425	1,425			
100139657	WHITTIER	CA		12/28/2023		4,325		(20)			(20)		4,305	4,305			
100139658	LAS VEGAS	NV		12/28/2023		2,908		(51)			(51)		2,857	2,857			
100139660	AUBURN	CA		12/28/2023		1,330		(50)			(50)		1,280	1,280			
100139662	NORTH GRAFTON	MA		12/28/2023		2,501		30			30		2,531	2,531			
100139664	MIDDLEBORO	MA		12/28/2023		2,885		38			38		2,923	2,923			
100139666	LAS VEGAS	NV		12/28/2023		3,111		(133)			(133)		2,978	2,978			
100139667	NORWICH	CT		12/28/2023		1,361		(10)			(10)		1,351	1,351			
100139668	ROBERT LEE	TX		12/28/2023		917		(57)			(57)		860	860			
100139671	UNITED KINGDOM	GBR		12/18/2023		9							9	43	34		34
100139672	UNITED KINGDOM	GBR		12/18/2023		11							11	56	46		46
100139673	UNITED KINGDOM	GBR		12/18/2023		70						1	71	535	464		464
100139674	UNITED KINGDOM	GBR		12/18/2023		17							17	107	90		90

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139675	UNITED KINGDOM	GBR		12/18/2023		44							44	206	162		162
100139676	UNITED KINGDOM	GBR		12/18/2023		(1,240)							(1,240)	115	16	1,339	1,355
100139678	UNITED KINGDOM	GBR		12/18/2023		21							21	11	(10)		(10)
100139680	UNITED KINGDOM	GBR		12/18/2023		(1,242)							(1,242)	147	51	1,339	1,390
100139681	UNITED KINGDOM	GBR		12/18/2023		(1,214)							(1,214)	455	369	1,300	1,669
100139682	UNITED KINGDOM	GBR		12/18/2023		(1,258)							(1,258)	130	88	1,300	1,388
100139684	UNITED KINGDOM	GBR		12/18/2023		1,888						19	1,907	2,054	147		147
100139685	UNITED KINGDOM	GBR		12/18/2023		(1,258)							(1,258)	55	13	1,300	1,313
100139687	UNITED KINGDOM	GBR		12/18/2023										91	91		91
100139688	UNITED KINGDOM	GBR		12/18/2023		13							13	140	126		126
100139689	UNITED KINGDOM	GBR		12/18/2023		12							12	105	93		93
100139690	UNITED KINGDOM	GBR		12/18/2023		(1,258)							(1,258)	57	15	1,300	1,315
100139691	UNITED KINGDOM	GBR		12/18/2023		37							37	228	191		191
100139693	UNITED KINGDOM	GBR		12/18/2023		(1,227)							(1,227)	173	62	1,339	1,400
100139694	UNITED KINGDOM	GBR		12/18/2023		22							22	135	112		112
100139696	UNITED KINGDOM	GBR		12/18/2023		11							11	61	50		50
100139697	UNITED KINGDOM	GBR		12/18/2023		92						1	93	507	414		414
100139698	UNITED KINGDOM	GBR		12/18/2023		14							14	10	(4)		(4)
100139699	UNITED KINGDOM	GBR		12/18/2023										31	31		31
100139700	UNITED KINGDOM	GBR		12/18/2023		31							31	176	146		146
100139701	UNITED KINGDOM	GBR		12/18/2023		1,338						14	1,352	1,449	97		97
100139702	UNITED KINGDOM	GBR		12/18/2023		1,388						14	1,402	1,502	100		100
100139703	UNITED KINGDOM	GBR		12/18/2023		1,593						16	1,609	1,724	115		115
100139704	UNITED KINGDOM	GBR		12/18/2023		5,266						53	5,319	5,650	332		332
100139705	UNITED KINGDOM	GBR		12/18/2023										149	149		149
100139706	UNITED KINGDOM	GBR		12/18/2023		38							38	107	70		70
100139707	UNITED KINGDOM	GBR		12/18/2023		51						1	52	301	249		249
100139708	UNITED KINGDOM	GBR		12/18/2023		41							41	283	242		242
100139709	UNITED KINGDOM	GBR		12/18/2023		43							43	312	268		268
100139710	UNITED KINGDOM	GBR		12/18/2023		14							14	81	68		68
100139712	UNITED KINGDOM	GBR		12/18/2023										119	119		119
100139713	UNITED KINGDOM	GBR		12/18/2023		2,907						29	2,936	3,956	1,021		1,021
100139714	UNITED KINGDOM	GBR		12/18/2023		12							12	57	44		44
100139715	UNITED KINGDOM	GBR		12/18/2023		16,375						166	16,541	17,760	1,218		1,218
100139716	UNITED KINGDOM	GBR		12/18/2023		9							9	43	34		34
100139718	UNITED KINGDOM	GBR		12/18/2023		19,673						200	19,873	20,037	164		164
100139719	UNITED KINGDOM	GBR		12/18/2023		5,015		(1)	(1)			64	5,079	7,590	1,211	1,300	2,511
100139721	UNITED KINGDOM	GBR		12/18/2023		352						21	373	435	62		62
100139727	UNITED KINGDOM	GBR		12/18/2023		16,513						167	16,680	17,782	1,101		1,101
100139728	UNITED KINGDOM	GBR		12/18/2023		2,636						27	2,663	2,982	319		319
100139729	UNITED KINGDOM	GBR		12/18/2023		8,900		(5)	(5)			103	9,003	11,394	1,053	1,338	2,391
100139730	UNITED KINGDOM	GBR		12/18/2023		6,118						62	6,180	6,801	621		621
100139732	UNITED KINGDOM	GBR		12/18/2023		1,859						19	1,878	2,089	211		211
100139734	UNITED KINGDOM	GBR		12/18/2023		2,247						23	2,270	2,579	309		309
100139736	UNITED KINGDOM	GBR		12/18/2023		4,973		(15)	(15)			63	5,036	6,654	274	1,345	1,619
100139737	UNITED KINGDOM	GBR		12/18/2023		2,200						22	2,222	2,553	331		331
100139738	UNITED KINGDOM	GBR		12/18/2023		6,362						65	6,427	6,796	369		369
100139739	UNITED KINGDOM	GBR		12/18/2023		2,600						26	2,626	2,827	201		201
100139740	UNITED KINGDOM	GBR		12/18/2023		1,962						20	1,982	2,186	204		204
100139743	UNITED KINGDOM	GBR		12/18/2023		10							10	42	32		32
100139744	UNITED KINGDOM	GBR		12/18/2023		17							17	114	98		98

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139745	UNITED KINGDOM	GBR		12/18/2023		15							15	93	77		77
100139746	UNITED KINGDOM	GBR		12/18/2023		63						1	64	371	307		307
100139747	UNITED KINGDOM	GBR		12/18/2023		66						1	67	429	362		362
100139748	UNITED KINGDOM	GBR		12/18/2023		129						1	130	504	374		374
100139749	UNITED KINGDOM	GBR		12/18/2023		16							16	103	86		86
100139750	UNITED KINGDOM	GBR		12/18/2023		52						1	53	279	227		227
100139751	UNITED KINGDOM	GBR		12/18/2023		783						21	804	2,281	138	1,339	1,477
100139752	UNITED KINGDOM	GBR		12/18/2023		21,367						217	21,584	23,056	1,472		1,472
100139753	UNITED KINGDOM	GBR		12/18/2023		35							35	195	160		160
100139754	UNITED KINGDOM	GBR		12/18/2023										802	802		802
100139755	UNITED KINGDOM	GBR		12/18/2023		14							14	94	80		80
100139756	UNITED KINGDOM	GBR		12/18/2023		19							19	117	98		98
100139757	UNITED KINGDOM	GBR		12/18/2023		39							39	319	280		280
100139758	UNITED KINGDOM	GBR		12/18/2023										96	96		96
100139759	UNITED KINGDOM	GBR		12/18/2023		3,457		(2)	(2)			48	3,505	5,287	482	1,300	1,782
100139760	UNITED KINGDOM	GBR		12/18/2023		13							13	83	70		70
100139761	UNITED KINGDOM	GBR		12/18/2023		44							44	260	216		216
100139763	UNITED KINGDOM	GBR		12/18/2023		(1,243)							(1,243)	184	127	1,300	1,427
100139764	UNITED KINGDOM	GBR		12/18/2023		110						1	111	389	278		278
100139765	UNITED KINGDOM	GBR		12/18/2023										71	71		71
100139767	UNITED KINGDOM	GBR		12/18/2023										331	331		331
100139768	UNITED KINGDOM	GBR		12/18/2023		3,621						37	3,658	3,942	284		284
100139769	UNITED KINGDOM	GBR		12/18/2023		2,297		(1)	(1)			36	2,333	3,936	303	1,300	1,603
100139770	UNITED KINGDOM	GBR		12/18/2023		(1,233)							(1,233)	167	100	1,300	1,400
100139774	UNITED KINGDOM	GBR		12/18/2023										211	211		211
100139778	UNITED KINGDOM	GBR		12/18/2023		16							16	95	79		79
100139779	UNITED KINGDOM	GBR		12/18/2023		14							14	57	44		44
100139780	UNITED KINGDOM	GBR		12/18/2023		(529)						7	(522)	855	38	1,339	1,377
100139781	UNITED KINGDOM	GBR		12/18/2023		14							14	89	74		74
100139783	UNITED KINGDOM	GBR		12/18/2023		5,834						59	5,893	6,274	381		381
100139784	UNITED KINGDOM	GBR		12/18/2023		13							13	76	63		63
100139785	UNITED KINGDOM	GBR		12/18/2023		15,662						159	15,821	16,949	1,128		1,128
100139788	UNITED KINGDOM	GBR		12/18/2023		28							28	163	135		135
100139789	UNITED KINGDOM	GBR		12/18/2023		74						1	75	317	242		242
100139790	UNITED KINGDOM	GBR		12/18/2023										742	742		742
100139791	UNITED KINGDOM	GBR		12/18/2023		103						1	104	637	533		533
100139792	UNITED KINGDOM	GBR		12/18/2023		22							22	130	109		109
100139793	UNITED KINGDOM	GBR		12/18/2023		(1,231)							(1,231)	311	203	1,339	1,542
100139795	UNITED KINGDOM	GBR		12/18/2023		84						1	85	271	186		186
100139798	UNITED KINGDOM	GBR		12/18/2023		(1,258)							(1,258)	300	258	1,300	1,558
100139799	UNITED KINGDOM	GBR		12/18/2023		11							11	105	94		94
100139800	UNITED KINGDOM	GBR		12/18/2023		(1,243)							(1,243)	92	35	1,300	1,335
100139801	UNITED KINGDOM	GBR		12/18/2023		(1,240)							(1,240)	100	2	1,339	1,341
100139802	UNITED KINGDOM	GBR		12/18/2023		9							9	92	83		83
100139803	UNITED KINGDOM	GBR		12/18/2023										595	595		595
100139805	UNITED KINGDOM	GBR		12/18/2023		8							8	88	81		81
100139806	UNITED KINGDOM	GBR		12/18/2023		6							6	96	90		90
100139808	UNITED KINGDOM	GBR		12/18/2023		36							36	134	98		98
100139809	UNITED KINGDOM	GBR		12/18/2023		15							15	170	156		156
100139810	UNITED KINGDOM	GBR		12/18/2023		6							6	86	80		80
100139811	UNITED KINGDOM	GBR		12/18/2023		6,704		(4)	(4)			81	6,785	8,952	868	1,300	2,168

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139812	UNITED KINGDOM	GBR		12/18/2023		16							16	101	85		85
100139813	UNITED KINGDOM	GBR		12/18/2023										72	72		72
100139814	UNITED KINGDOM	GBR		12/18/2023		5,884						60	5,944	6,623	680		680
100139815	UNITED KINGDOM	GBR		12/18/2023		37							37	1,918	1,882		1,882
100139816	UNITED KINGDOM	GBR		12/18/2023		35							35	282	246		246
100139818	UNITED KINGDOM	GBR		12/18/2023		50							50	314	264		264
100139819	UNITED KINGDOM	GBR		12/18/2023		16							16	103	87		87
100139821	UNITED KINGDOM	GBR		12/18/2023		11							11	74	63		63
100139823	UNITED KINGDOM	GBR		12/18/2023										74	74		74
100139825	UNITED KINGDOM	GBR		12/18/2023		2,328						24	2,352	2,677	324		324
100139826	UNITED KINGDOM	GBR		12/18/2023		1,858						19	1,877	2,077	200		200
100139827	UNITED KINGDOM	GBR		12/18/2023		47							47	179	133		133
100139828	UNITED KINGDOM	GBR		12/18/2023		54						1	55	233	178		178
100139829	UNITED KINGDOM	GBR		12/18/2023		97						1	98	639	541		541
100139831	UNITED KINGDOM	GBR		12/18/2023		8,084		(16)	(16)			95	8,179	10,149	628	1,341	1,970
100139833	UNITED KINGDOM	GBR		12/18/2023		32							32	73	41		41
100139834	UNITED KINGDOM	GBR		12/18/2023		2,344						24	2,368	2,526	157		157
100139835	UNITED KINGDOM	GBR		12/18/2023		10,033						102	10,135	10,804	669		669
100139836	UNITED KINGDOM	GBR		12/18/2023		10,771						109	10,880	11,638	758		758
100139837	UNITED KINGDOM	GBR		12/18/2023		4,765						48	4,813	5,324	511		511
100139838	UNITED KINGDOM	GBR		12/18/2023		303						3	306	1,285	980		980
100139839	UNITED KINGDOM	GBR		12/18/2023		3,292						33	3,325	3,739	413		413
100139840	UNITED KINGDOM	GBR		12/18/2023		1,139						12	1,151	1,233	82		82
100139841	UNITED KINGDOM	GBR		12/18/2023		1,154						12	1,166	1,249	83		83
100139842	UNITED KINGDOM	GBR		12/18/2023		4,537		(4)	(4)			59	4,596	6,430	501	1,334	1,834
100139844	UNITED KINGDOM	GBR		12/18/2023		2,141		(5)	(5)			35	2,176	3,704	183	1,345	1,528
100139847	UNITED KINGDOM	GBR		12/18/2023		5,430		(5)	(5)			68	5,498	7,314	482	1,334	1,816
100139848	UNITED KINGDOM	GBR		12/18/2023		66,433						674	67,107	71,476	4,369		4,369
100139850	UNITED KINGDOM	GBR		12/18/2023										435	435		435
100139851	UNITED KINGDOM	GBR		12/18/2023		3,558		(18)	(18)			49	3,607	5,087	139	1,341	1,480
100139852	UNITED KINGDOM	GBR		12/18/2023		154						2	156	987	831		831
100139853	UNITED KINGDOM	GBR		12/18/2023		19							19	119	100		100
100139854	UNITED KINGDOM	GBR		12/18/2023		1,397						14	1,411	1,686	275		275
100139855	UNITED KINGDOM	GBR		12/18/2023		14							14	85	71		71
100139856	UNITED KINGDOM	GBR		12/18/2023		721		(2)	(2)			20	741	2,195	153	1,300	1,453
100139857	UNITED KINGDOM	GBR		12/28/2023		13							13	78	66		66
100139858	UNITED KINGDOM	GBR		12/28/2023		22							22	126	104		104
100139859	UNITED KINGDOM	GBR		12/28/2023										28	28		28
100139860	UNITED KINGDOM	GBR		12/28/2023		68						1	69	474	405		405
100139863	NETHERLANDS	NLD		12/28/2023		5,957						406	6,363	6,596	233		233
100139864	NETHERLANDS	NLD		12/28/2023		5,136						350	5,486	5,686	200		200
100139865	NETHERLANDS	NLD		12/28/2023										15	15		15
100139866	NETHERLANDS	NLD		12/28/2023										15	15		15
100139867	NETHERLANDS	NLD		12/28/2023										265	265		265
100139908	NETHERLANDS	NLD		12/28/2023		8,840						603	9,443	9,949	506		506
100139909	NETHERLANDS	NLD		12/28/2023										162	162		162
100139910	NETHERLANDS	NLD		12/28/2023										461	461		461
100139911	NETHERLANDS	NLD		12/28/2023		5,193						354	5,547	5,930	383		383
100139912	NETHERLANDS	NLD		12/28/2023										622	622		622
100139913	NETHERLANDS	NLD		12/28/2023										436	436		436
100139914	NETHERLANDS	NLD		12/28/2023		7,482						510	7,992	8,241	250		250

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100139915	NETHERLANDS	NLD		12/28/2023										206	206		206
100139916	NETHERLANDS	NLD		12/28/2023										349	349		349
100139917	NETHERLANDS	NLD		12/28/2023		8,493						579	9,072	8,787	(284)		(284)
100139918	NETHERLANDS	NLD		12/28/2023		4,092						279	4,371	4,583	212		212
100139920	NETHERLANDS	NLD		12/28/2023										849	849		849
100139921	NETHERLANDS	NLD		12/28/2023										399	399		399
100139922	NETHERLANDS	NLD		12/28/2023										171	171		171
100139924	NETHERLANDS	NLD		12/28/2023										1,187	1,187		1,187
100139925	NETHERLANDS	NLD		12/28/2023										853	853		853
100139926	NETHERLANDS	NLD		12/28/2023		3,249						222	3,471	3,573	101		101
100139927	NETHERLANDS	NLD		12/28/2023										109	109		109
100139928	NETHERLANDS	NLD		12/28/2023		1,726						118	1,844	1,926	83		83
100139929	NETHERLANDS	NLD		12/28/2023										834	834		834
100139930	NETHERLANDS	NLD		12/28/2023		3,531						241	3,772	4,032	260		260
100139932	NETHERLANDS	NLD		12/28/2023		46,260						3,154	49,414	51,500	2,086		2,086
100139933	NETHERLANDS	NLD		12/28/2023										815	815		815
100139934	NETHERLANDS	NLD		12/28/2023										116	116		116
100139935	NETHERLANDS	NLD		12/28/2023										380	380		380
100139936	NETHERLANDS	NLD		12/28/2023										551	551		551
100139937	NETHERLANDS	NLD		12/28/2023										216	216		216
100139938	SEVIERVILLE	TN		01/09/2024		24,780		(180)			(180)		24,600	24,600			
100139943	PILOT POINT	TX		01/09/2024		6,609		(132)			(132)		6,477	6,477			
100139946	BAYONNE	NJ		01/09/2024		4,042		(81)			(81)		3,961	3,961			
100139947	SUNRISE	FL		01/09/2024		3,642		(35)			(35)		3,607	3,607			
100139948	NIPOMO	CA		01/09/2024		5,177		(66)			(66)		5,111	5,111			
100139949	BROCKTON	MA		01/09/2024		4,453		(71)			(71)		4,382	4,382			
100139950	NEW BRAUNFELS	TX		01/09/2024		2,416		(36)			(36)		2,380	2,380			
100139951	PALMDALE	CA		01/09/2024		2,919		(37)			(37)		2,882	2,882			
100139952	OAK ISLAND	NC		01/09/2024		3,957		(105)			(105)		3,852	3,852			
100139953	AUSTIN	TX		01/09/2024		2,748		(51)			(51)		2,697	2,697			
100139956	GILBERT	AZ		01/09/2024		3,251		(52)			(52)		3,199	3,199			
100139957	HUTTO	TX		01/09/2024		5,644		(136)			(136)		5,508	5,508			
100139959	OCEAN CITY	MD		01/09/2024		2,648		(46)			(46)		2,602	2,602			
100139960	OCALA	FL		01/09/2024		2,758		36			36		2,794	2,794			
100139965	MONMOUTH JUNCTION	NJ		01/09/2024		9,263		(206)			(206)		9,057	9,057			
100139967	GATLINBURG	TN		01/09/2024		6,764		(165)			(165)		6,599	6,599			
100139968	MCKINNEY	TX		01/09/2024		3,408		(37)			(37)		3,371	3,371			
100139969	WESTMINSTER	CO		01/09/2024		3,861		9			9		3,870	3,870			
100139971	FRESNO	CA		01/09/2024		2,612		(62)			(62)		2,550	2,550			
100139972	OCEANSIDE	CA		01/09/2024		3,571		(86)			(86)		3,485	3,485			
100139974	OVERGAARD	AZ		01/09/2024		1,854		(14)			(14)		1,840	1,840			
100139975	HILTON HEAD ISLAND	SC		01/09/2024		75,302		(2,090)			(2,090)		73,212	73,212			
100139976	ATLANTA	GA		01/09/2024		7,349		(80)			(80)		7,269	7,269			
100139978	FORT WORTH	TX		01/09/2024		3,979		(95)			(95)		3,884	3,884			
100139979	ROSEVILLE	CA		01/09/2024		4,548		(24)			(24)		4,524	4,524			
100139980	AURORA	CO		01/09/2024		47,843		126			126		47,969	47,969			
100139982	HAMPTON	VA		01/09/2024		1,873		(3)			(3)		1,870	1,870			
100139983	MARTINSBURG	WV		01/09/2024		3,798		(43)			(43)		3,755	3,755			
100139985	SAN ANTONIO	TX		01/09/2024		5,644		(179)			(179)		5,465	5,465			
100139986	SARASOTA	FL		01/09/2024		106,169		(2,450)			(2,450)		103,719	103,719			
100139987	WAIKOLOA	HI		01/09/2024		6,028		(175)			(175)		5,853	5,853			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139989	SMITHVILLE	TX		01/09/2024		2,503		(55)			(55)		2,448	2,448			
100139991	GREENSBORO	NC		01/09/2024		1,695		(38)			(38)		1,657	1,657			
100139992	NORTH POTOMAC	MD		01/09/2024		3,041		(75)			(75)		2,966	2,966			
100139993	OXFORD	AL		01/09/2024		2,325		(28)			(28)		2,297	2,297			
100139996	COLLIERVILLE	TN		01/09/2024		2,679		(58)			(58)		2,621	2,621			
100139999	BAKERSFIELD	CA		01/09/2024		5,083		(116)			(116)		4,967	4,967			
100140001	ACWORTH	GA		01/09/2024		2,674		(62)			(62)		2,612	2,612			
100140003	EMERALD ISLE	NC		01/09/2024		3,829		(88)			(88)		3,741	3,741			
100140004	OLATHE	KS		01/09/2024		7,488		(220)			(220)		7,268	7,268			
100140005	READING	PA		01/09/2024		2,192		11			11		2,203	2,203			
100140006	MYRTLE BEACH	SC		01/09/2024		12,128		447			447		12,575	12,575			
100140007	ATLANTA	GA		01/09/2024		1,946		(62)			(62)		1,884	1,884			
100140010	KEAAU	HI		01/09/2024		4,162		(114)			(114)		4,048	4,048			
100140011	YAPHANK	NY		01/09/2024		2,323		(50)			(50)		2,273	2,273			
100140012	WILLIAMSON	NY		01/09/2024		1,942		(27)			(27)		1,915	1,915			
100140014	HENRICO	NC		01/09/2024		8,810		(151)			(151)		8,659	8,659			
100140015	SEATTLE	WA		01/09/2024		9,182		(72)			(72)		9,110	9,110			
100140017	MURFREESBORO	TN		01/09/2024		2,377		(49)			(49)		2,328	2,328			
100140020	CAPE MAY	NJ		01/09/2024		2,984		(50)			(50)		2,934	2,934			
100140021	WEST WILDWOOD	NJ		01/09/2024		7,992		(201)			(201)		7,791	7,791			
100140023	EPWORTH	GA		01/09/2024		6,113		(153)			(153)		5,960	5,960			
100140024	JEWETT	NY		01/09/2024		2,058		(56)			(56)		2,002	2,002			
100140026	SAVANNAH	GA		01/09/2024		2,869		(50)			(50)		2,819	2,819			
100140030	WEST LONG BRANCH	NJ		01/09/2024		8,527		(87)			(87)		8,440	8,440			
100140032	DEARBORN	MI		01/09/2024		1,890		(40)			(40)		1,850	1,850			
100140034	LAKEWOOD	WA		01/09/2024		248,058		(8,018)			(8,018)		240,040	240,040			
100140036	LOS ANGELES	CA		01/09/2024		5,109		(99)			(99)		5,010	5,010			
100140038	HALETHORPE	MD		01/09/2024		3,079		17			17		3,096	3,096			
100140039	LONGVIEW	WA		01/09/2024		2,422		(49)			(49)		2,373	2,373			
100140042	PEMBROKE PINES	FL		01/09/2024		12,003		(255)			(255)		11,748	11,748			
100140043	LOS ANGELES	CA		01/09/2024		8,584		(198)			(198)		8,386	8,386			
100140044	ARLINGTON	TX		01/09/2024		6,797		(137)			(137)		6,660	6,660			
100140048	OWENSBORO	KY		01/09/2024		6,369		(197)			(197)		6,172	6,172			
100140049	GLEN ALLEN	VA		01/09/2024		251,263		(6,439)			(6,439)		244,824	244,824			
100140050	LOCKHART	TX		01/09/2024		11,539		639			639		12,178	12,178			
100140051	SEAGOVILLE	TX		01/09/2024		34,553		(159)			(159)		34,394	34,394			
100140052	HENRICO	VA		01/09/2024		5,612		(159)			(159)		5,453	5,453			
100140053	ALBUQUERQUE	NM		01/09/2024		14,818		(196)			(196)		14,622	14,622			
100140054	BROOKLINE	MA		01/09/2024		195,663		(4,330)			(4,330)		191,333	191,333			
100140055	OCEAN CITY	MD		01/09/2024		162,590		(3,799)			(3,799)		158,791	158,791			
100140060	OCEAN VIEW	DE		01/09/2024		80,592		(1,191)			(1,191)		79,401	79,401			
100140063	SAINT AUGUSTINE	FL		01/09/2024		2,834		127			127		2,961	2,961			
100140064	WILLIAMS	AZ		01/09/2024		5,897		(15)			(15)		5,882	5,882			
100140066	KENNESAW	GA		01/09/2024		2,532		(50)			(50)		2,482	2,482			
100140068	LEWISVILLE	TX		01/09/2024		2,039		(35)			(35)		2,004	2,004			
100140069	TUSTIN	CA		01/09/2024		16,246		(449)			(449)		15,797	15,797			
100140070	PHARR	TX		01/09/2024		7,439		(222)			(222)		7,217	7,217			
100140071	WINDSOR	WI		01/09/2024		2,495		(42)			(42)		2,453	2,453			
100140072	MESA	AZ		01/09/2024		4,796		3			3		4,799	4,799			
100140073	NORRISTOWN	PA		01/09/2024		2,432		(46)			(46)		2,386	2,386			
100140074	MERIDIAN	ID		01/09/2024		2,645		(29)			(29)		2,616	2,616			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140075	HUTTO	TX		01/09/2024		3,787		104			104		3,891	3,891			
100140076	OCALA	FL		01/09/2024		2,322		(1)			(1)		2,321	2,321			
100140077	ATLANTA	GA		01/09/2024		3,186		(41)			(41)		3,145	3,145			
100140078	ATLANTA	GA		01/09/2024		133,059		(1,751)			(1,751)		131,308	131,308			
100140080	BROOKHAVEN	GA		01/09/2024		2,679		(39)			(39)		2,640	2,640			
100140082	MANCHESTER	CT		01/09/2024		2,393		(49)			(49)		2,344	2,344			
100140083	NORTH LAUDERDALE	FL		01/09/2024		6,336		(179)			(179)		6,157	6,157			
100140084	FORT MYERS	FL		01/09/2024		2,568		(67)			(67)		2,501	2,501			
100140087	YUBA CITY	CA		01/09/2024		5,084		(83)			(83)		5,001	5,001			
100140088	ORONOGO	MO		01/09/2024		3,760		(11)			(11)		3,749	3,749			
100140090	NAPLES	FL		01/09/2024		4,476		(128)			(128)		4,348	4,348			
100140091	CAPE MAY	NJ		01/09/2024		3,255		(28)			(28)		3,227	3,227			
100140093	LEVITTOWN	PA		01/09/2024		2,668		(64)			(64)		2,604	2,604			
100140094	PLANT CITY	FL		01/09/2024		4,017		(124)			(124)		3,893	3,893			
100140095	KINGSPORT	TN		01/09/2024		4,773		(97)			(97)		4,676	4,676			
100140096	ROCHESTER	NY		01/09/2024		2,042		(50)			(50)		1,992	1,992			
100140097	SAN MARCOS	TX		01/09/2024		3,418		133			133		3,551	3,551			
100140098	CAPE CORAL	FL		01/09/2024		4,043		149			149		4,192	4,192			
100140099	SANTAQUIN	UT		01/09/2024		4,255		(65)			(65)		4,190	4,190			
100140100	MARBLE FALLS	TX		01/09/2024		3,075		(43)			(43)		3,032	3,032			
100140101	SAN MARCOS	TX		01/09/2024		3,305		110			110		3,415	3,415			
100140102	OAKLAND	TN		01/09/2024		6,932		40			40		6,972	6,972			
100140103	FREDERICK	MD		01/09/2024		4,536		26			26		4,562	4,562			
100140104	WINTER HAVEN	FL		01/09/2024		10,204		176			176		10,380	10,380			
100140105	CONROE	TX		01/09/2024		3,395		118			118		3,513	3,513			
100140106	JOLIET	IL		01/09/2024		3,296		178			178		3,474	3,474			
100140107	FLORESVILLE	TX		01/09/2024		2,840		153			153		2,993	2,993			
100140108	FREDERICK	MD		01/09/2024		4,189		6			6		4,195	4,195			
100140109	FORT WORTH	TX		01/09/2024		9,416		397			397		9,813	9,813			
100140110	BRADENTON	FL		01/09/2024		3,329		(67)			(67)		3,262	3,262			
100140111	MERCED	CA		01/09/2024		4,715		31			31		4,746	4,746			
100140112	JOLIET	IL		01/09/2024		3,242		175			175		3,417	3,417			
100140113	MERCED	CA		01/09/2024		3,751		52			52		3,803	3,803			
100140114	COLUMBIA	TN		01/09/2024		2,763		108			108		2,871	2,871			
100140115	CONROE	TX		01/09/2024		10,797		341			341		11,138	11,138			
100140116	NEW MARKET	AL		01/09/2024		2,542		67			67		2,609	2,609			
100140117	WACO	TX		01/09/2024		5,480		95			95		5,575	5,575			
100140118	ROSHARON	TX		01/09/2024		3,083		90			90		3,173	3,173			
100140119	FORT WORTH	TX		01/09/2024		5,486		53			53		5,539	5,539			
100140120	FORT WORTH	TX		01/09/2024		3,051		83			83		3,134	3,134			
100140121	OKLAHOMA CITY	OK		01/09/2024		2,794		89			89		2,883	2,883			
100140122	MIDDLE RIVER	MD		01/09/2024		2,415		(23)			(23)		2,392	2,392			
100140123	CHARLOTTESVILLE	VA		01/09/2024		4,287		(57)			(57)		4,230	4,230			
100140124	MERCED	CA		01/09/2024		3,368		5			5		3,373	3,373			
100140126	MERCED	CA		01/09/2024		6,532		10			10		6,542	6,542			
100140127	MERCED	CA		01/09/2024		4,243		28			28		4,271	4,271			
100140128	BLOOMINGDALE	GA		01/09/2024		3,702		148			148		3,850	3,850			
100140130	LOGANVILLE	GA		01/09/2024		4,251		177			177		4,428	4,428			
100140132	DURHAM	NC		01/09/2024		6,243		214			214		6,457	6,457			
100140133	WENDELL	NC		01/09/2024		3,900		100			100		4,000	4,000			
100140135	LEHI	UT		01/09/2024		2,574		(58)			(58)		2,516	2,516			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140136	SACRAMENTO	CA		01/09/2024		4,722		(106)			(106)		4,616	4,616			
100140137	SALT LAKE CITY	UT		01/09/2024		5,274		(120)			(120)		5,154	5,154			
100140138	EDMOND	OK		01/09/2024		2,349		(31)			(31)		2,318	2,318			
100140139	AURORA	CO		01/09/2024		3,811		(55)			(55)		3,756	3,756			
100140140	GRAND PRAIRIE	TX		01/09/2024		16,099		(35)			(35)		16,064	16,064			
100140141	GARLAND	TX		01/09/2024		2,531		(54)			(54)		2,477	2,477			
100140142	OAKLAND PARK	FL		01/09/2024		4,397		(43)			(43)		4,354	4,354			
100140143	APOLLO BEACH	FL		01/09/2024		5,185		(149)			(149)		5,036	5,036			
100140144	CHANDLER	AZ		01/09/2024		3,965		(59)			(59)		3,906	3,906			
100140146	HAMPTON	GA		01/09/2024		3,631		221			221		3,852	3,852			
100140147	SURF CITY	NC		01/09/2024		13,915		(175)			(175)		13,740	13,740			
100140150	LAWRENCEVILLE	GA		01/09/2024		19,600		(282)			(282)		19,318	19,318			
100140152	RALEIGH	NC		01/09/2024		72,599		(792)	17		(809)		71,790	71,682		(108)	(108)
100140153	PARRISH	FL		01/09/2024		3,849		(44)			(44)		3,805	3,805			
100140155	LANDOVER HILLS	MD		01/09/2024		2,174		(35)			(35)		2,139	2,139			
100140156	DAVENPORT	FL		01/09/2024		10,415		(153)			(153)		10,262	10,262			
100140157	DURHAM	NC		01/09/2024		4,336		180			180		4,516	4,516			
100140158	MURRIETA	CA		01/09/2024		5,630		307			307		5,937	5,937			
100140159	DURHAM	NC		01/09/2024		3,938		164			164		4,102	4,102			
100140162	CYPRESS	TX		01/09/2024		4,677		139			139		4,816	4,816			
100140163	MURRIETA	CA		01/09/2024		6,101		382			382		6,483	6,483			
100140164	CLARKSVILLE	TN		01/09/2024		6,865		(190)			(190)		6,675	6,675			
100140166	HUTTO	TX		01/09/2024		3,365		55			55		3,420	3,420			
100140167	PORTLAND	OR		01/09/2024		2,487		(126)			(126)		2,361	2,361			
100140168	LAND O LAKES	FL		01/09/2024		3,424		(73)			(73)		3,351	3,351			
100140169	EAGLE LAKE	FL		01/09/2024		2,840		97			97		2,937	2,937			
100140170	BALL GROUND	GA		01/09/2024		3,427		53			53		3,480	3,480			
100140171	PISCATAWAY	NJ		01/09/2024		3,081		(21)			(21)		3,060	3,060			
100140173	WOODLAND	CA		01/09/2024		6,168		226			226		6,394	6,394			
100140174	ROWLETT	TX		01/11/2024		37,538		466			466		38,004	38,004			
100140175	CHARLOTTE	NC		01/11/2024		26,176		(676)			(676)		25,500	25,500			
100140176	POWDER SPRINGS	GA		01/11/2024		1,176		(26)			(26)		1,150	1,150			
100140177	ORLANDO	FL		01/11/2024		1,636		(28)			(28)		1,608	1,608			
100140178	BLUFFDALE	UT		01/11/2024		(11,270)							(11,270)	(11,270)			
100140182	LINCOLNTON	NC		01/11/2024		1,897		(19)			(19)		1,878	1,878			
100140183	JOLIET	IL		01/11/2024		1,071		(8)			(8)		1,063	1,063			
100140184	HAWAIIAN GARDENS	CA		01/11/2024		4,005		(95)			(95)		3,910	3,910			
100140190	SPRINGFIELD	VA		01/11/2024		11,112		(203)			(203)		10,909	10,909			
100140194	RICHARDSON	TX		01/11/2024		1,874		(63)			(63)		1,811	1,811			
100140197	PANAMA CITY BEACH	FL		01/11/2024		2,377		(74)			(74)		2,303	2,303			
100140203	PASCOAG	RI		01/11/2024		13,100		(522)			(522)		12,578	12,578			
100140204	IRVING	TX		01/11/2024		1,861		(135)			(135)		1,726	1,726			
100140205	SPRING	TX		01/11/2024		1,834		(87)			(87)		1,747	1,747			
100140206	RIVERVIEW	FL		01/11/2024		2,413		(84)			(84)		2,329	2,329			
100140207	DENISON	TX		01/11/2024		2,159		(129)			(129)		2,030	2,030			
100140209	CHANDLER	AZ		01/11/2024		6,384		(174)			(174)		6,210	6,210			
100140210	WILMINGTON	NC		01/11/2024		1,589		(50)			(50)		1,539	1,539			
100140211	SPRINGTOWN	TX		01/11/2024		5,053		(229)			(229)		4,824	4,824			
100140212	DURHAM	NC		01/11/2024		1,364		(66)			(66)		1,298	1,298			
100140213	RYDAL	PA		01/11/2024		4,170		(56)			(56)		4,114	4,114			
100140214	HAINES CITY	FL		01/11/2024		1,648		(56)			(56)		1,592	1,592			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140216	HERNANDO BEACH	FL		01/11/2024		4,593		(71)			(71)		4,522	4,522			
100140217	COSTA MESA	CA		01/11/2024		9,986		(265)			(265)		9,721	9,721			
100140219	WILLIS	TX		01/11/2024		2,731		(109)			(109)		2,622	2,622			
100140220	AUSTIN	TX		01/11/2024		1,788		(121)			(121)		1,667	1,667			
100140221	HOLLYWOOD	FL		01/11/2024		5,373		(88)			(88)		5,285	5,285			
100140223	HAINES CITY	FL		01/11/2024		1,730		(76)			(76)		1,654	1,654			
100140225	SAN ANTONIO	TX		01/11/2024		2,252		(96)			(96)		2,156	2,156			
100140227	DETROIT	MI		01/11/2024		861		(43)			(43)		818	818			
100140228	NORWALK	CT		01/11/2024		115,941		(1,709)			(1,709)		114,232	114,232			
100140229	FISHERS	IN		01/11/2024		5,599		(192)			(192)		5,407	5,407			
100140231	SADDLE BROOK	NJ		01/11/2024		5,673		(127)			(127)		5,546	5,546			
100140232	WACO	TX		01/11/2024		3,076		46			46		3,122	3,122			
100140235	MURRIETA	CA		01/18/2024		4,338		(119)			(119)		4,219	4,219			
100140237	PATERSON	NJ		01/18/2024		6,243		(142)			(142)		6,101	6,101			
100140238	VICTORIA	MN		01/18/2024		2,658		(58)			(58)		2,600	2,600			
100140241	PROSPER	TX		01/18/2024		7,279		(57)			(57)		7,222	7,222			
100140242	HONOLULU	HI		01/18/2024		3,318		(36)			(36)		3,282	3,282			
100140243	CAPE CORAL	FL		01/18/2024		2,980		(51)			(51)		2,929	2,929			
100140244	CLEMENTON	NJ		01/18/2024		2,603		(46)			(46)		2,557	2,557			
100140245	SAN JACINTO	CA		01/18/2024		6,931		(99)			(99)		6,832	6,832			
100140247	FORNEY	TX		01/18/2024		2,796		(42)			(42)		2,754	2,754			
100140248	WILMINGTON	DE		01/18/2024		1,914		(34)			(34)		1,880	1,880			
100140249	WILMINGTON	DE		01/18/2024		1,914		(34)			(34)		1,880	1,880			
100140250	POOLER	GA		01/18/2024		8,530		(14)			(14)		8,516	8,516			
100140253	SALEM	OR		01/18/2024		57,256		(1,460)			(1,460)		55,796	55,796			
100140254	NEW ALBANY	OH		01/18/2024		3,022		(75)			(75)		2,947	2,947			
100140256	GILBERT	AZ		01/18/2024		6,465		(60)			(60)		6,405	6,405			
100140258	TAMPA	FL		01/18/2024		2,897		(24)			(24)		2,873	2,873			
100140259	NEWPORT	OR		01/18/2024		3,581		(92)			(92)		3,489	3,489			
100140261	TOMS RIVER	NJ		01/18/2024		3,106		(51)			(51)		3,055	3,055			
100140262	CONYERS	GA		01/18/2024		2,875		(48)			(48)		2,827	2,827			
100140263	WASHINGTON	DC		01/18/2024		3,282		(73)			(73)		3,209	3,209			
100140264	CLOVIS	CA		01/18/2024		3,912		106			106		4,018	4,018			
100140265	MIAMI GARDENS	FL		01/18/2024		2,993		(60)			(60)		2,933	2,933			
100140269	DURHAM	NC		01/18/2024		2,900		(65)			(65)		2,835	2,835			
100140270	NAPERVILLE	IL		01/18/2024		2,942		(28)			(28)		2,914	2,914			
100140271	EVANSTON	IL		01/18/2024		4,925		(96)			(96)		4,829	4,829			
100140272	WICHITA	KS		01/18/2024		1,803		(30)			(30)		1,773	1,773			
100140273	KILL DEVIL HILLS	NC		01/18/2024		4,265		(131)			(131)		4,134	4,134			
100140275	LINCOLN	NE		01/18/2024		2,341		(70)			(70)		2,271	2,271			
100140277	ACWORTH	GA		01/18/2024		2,191		(77)			(77)		2,114	2,114			
100140279	SAINT GEORGE	UT		01/18/2024		5,891		(99)			(99)		5,792	5,792			
100140280	LAKE HAVASU CITY	AZ		01/18/2024		3,634		(45)			(45)		3,589	3,589			
100140282	SURFSIDE BEACH	SC		01/18/2024		2,535		(37)			(37)		2,498	2,498			
100140283	TAMPA	FL		01/18/2024		9,573		(1,403)			(1,403)		8,170	8,170			
100140284	LAKE ALFRED	FL		01/18/2024		2,217		(22)			(22)		2,195	2,195			
100140285	SUMMIT	IL		01/18/2024		2,543		(73)			(73)		2,470	2,470			
100140288	NEWARK	DE		01/18/2024		3,953		(95)			(95)		3,858	3,858			
100140289	LAKE HAVASU CITY	AZ		01/18/2024		5,006		(121)			(121)		4,885	4,885			
100140290	CICERO	IL		01/18/2024		3,274		(70)			(70)		3,204	3,204			
100140291	CHICAGO	IL		01/18/2024		4,252		(113)			(113)		4,139	4,139			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140293	LOGANVILLE	GA		01/18/2024		3,561		22			22		3,583	3,583			
100140295	DOVER	DE		01/18/2024		1,852		(46)			(46)		1,806	1,806			
100140297	CAMBRIA HEIGHTS	NY		01/18/2024		26,534		(524)			(524)		26,010	26,010			
100140298	NESKOWIN	OR		01/18/2024		5,174		(136)			(136)		5,038	5,038			
100140299	LOGANVILLE	GA		01/18/2024		3,462		40			40		3,502	3,502			
100140300	CHARLOTTE	NC		01/18/2024		2,692		(70)			(70)		2,622	2,622			
100140301	LAS VEGAS	NV		01/18/2024		2,616		(82)			(82)		2,534	2,534			
100140302	FORT WORTH	TX		01/18/2024		2,138		(67)			(67)		2,071	2,071			
100140304	LAS VEGAS	NV		01/18/2024		4,669		(86)			(86)		4,583	4,583			
100140305	TRACY	CA		01/18/2024		7,093		(198)			(198)		6,895	6,895			
100140306	TEMPE	AZ		01/18/2024		3,680		(108)			(108)		3,572	3,572			
100140307	HYATTSVILLE	MD		01/18/2024		3,762		(76)			(76)		3,686	3,686			
100140308	BLOOMINGTON	MN		01/18/2024		2,051		(69)			(69)		1,982	1,982			
100140309	LONG BEACH	CA		01/18/2024		5,418		(150)			(150)		5,268	5,268			
100140310	APEX	NC		01/18/2024		23,194		(539)	1		(540)		22,654	22,600		(54)	(54)
100140311	BREMERTON	WA		01/18/2024		3,226		(88)			(88)		3,138	3,138			
100140313	NORTH MYRTLE BEACH	SC		01/18/2024		2,150		(44)			(44)		2,106	2,106			
100140314	SUWANEE	GA		01/18/2024		5,825		109			109		5,934	5,934			
100140317	MARYSVILLE	WA		01/18/2024		4,668		(106)			(106)		4,562	4,562			
100140319	LEWISTOWN	MT		01/18/2024		4,855		(83)			(83)		4,772	4,772			
100140320	MESA	AZ		01/18/2024		3,258		(81)			(81)		3,177	3,177			
100140323	SACRAMENTO	CA		01/18/2024		3,124		(63)			(63)		3,061	3,061			
100140325	AURORA	CO		01/18/2024		3,341		(78)			(78)		3,263	3,263			
100140326	BERWYN	IL		01/18/2024		3,091		(63)			(63)		3,028	3,028			
100140327	CHARLOTTESVILLE	VA		01/18/2024		2,386		(31)			(31)		2,355	2,355			
100140332	WOLFFORTH	TX		01/18/2024		2,830		(47)			(47)		2,783	2,783			
100140333	MORRISTOWN	TN		01/18/2024		2,337		(62)			(62)		2,275	2,275			
100140334	LAS VEGAS	NV		01/18/2024		3,354		29			29		3,383	3,383			
100140336	SOUTH AMBOY	NJ		01/18/2024		3,505		(81)			(81)		3,424	3,424			
100140337	FREDERICK	MD		01/18/2024		5,104		(6)			(6)		5,098	5,098			
100140338	ROSHARON	TX		01/18/2024		19,859		(53)			(53)		19,806	19,806			
100140339	BOISE	ID		01/18/2024		2,203		(46)			(46)		2,157	2,157			
100140340	RIO RANCHO	NM		01/18/2024		3,823		152			152		3,975	3,975			
100140341	RIO RANCHO	NM		01/18/2024		3,773		150			150		3,923	3,923			
100140342	HARDEEVILLE	SC		01/18/2024		2,942		28			28		2,970	2,970			
100140343	FORT WORTH	TX		01/18/2024		3,391		17			17		3,408	3,408			
100140345	PEMBROKE PINES	FL		01/18/2024		3,149		(76)			(76)		3,073	3,073			
100140346	SAINT LOUIS	MO		01/18/2024		3,142		(97)			(97)		3,045	3,045			
100140347	GRANADA HILLS	CA		01/18/2024		9,946		(167)			(167)		9,779	9,779			
100140348	PORT SAINT LUCIE	FL		01/18/2024		2,469		(30)			(30)		2,439	2,439			
100140350	GILBERT	AZ		01/18/2024		3,031		(79)			(79)		2,952	2,952			
100140351	LITTLE RIVER	SC		01/18/2024		3,188		169			169		3,357	3,357			
100140353	DUENWEG	MO		01/18/2024		3,192		(48)			(48)		3,144	3,144			
100140354	MESA	AZ		01/18/2024		3,721		(80)			(80)		3,641	3,641			
100140356	KILMARNOCK	VA		01/18/2024		2,327		(10)			(10)		2,317	2,317			
100140357	BAYTOWN	TX		01/18/2024		2,439		(39)			(39)		2,400	2,400			
100140358	LAND O LAKES	FL		01/18/2024		13,910		(19)			(19)		13,891	13,891			
100140359	SUMMERVILLE	SC		01/18/2024		3,425		27			27		3,452	3,452			
100140362	BRIDGEPORT	CT		01/18/2024		1,780		(36)			(36)		1,744	1,744			
100140363	RALEIGH	NC		01/18/2024		2,462		(69)			(69)		2,393	2,393			
100140364	FRESNO	CA		01/18/2024		3,749		16			16		3,765	3,765			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140365	LOGANVILLE	GA		01/18/2024		3,572		110			110		3,682	3,682			
100140366	PEORIA	AZ		01/18/2024		4,762		(53)			(53)		4,709	4,709			
100140367	SAN MARCOS	TX		01/18/2024		3,694		100			100		3,794	3,794			
100140368	ATLANTA	GA		01/18/2024		2,184		(64)			(64)		2,120	2,120			
100140369	GRAHAM	WA		01/18/2024		5,394		40			40		5,434	5,434			
100140370	KNIGHTDALE	NC		01/18/2024		3,037		(40)			(40)		2,997	2,997			
100140371	CAPE CORAL	FL		01/18/2024		2,073		(38)			(38)		2,035	2,035			
100140372	WESTFIELD	IN		01/18/2024		3,823		47			47		3,870	3,870			
100140373	MONUMENT	CO		01/18/2024		3,345		(103)			(103)		3,242	3,242			
100140374	EVERGREEN PARK	IL		01/18/2024		4,322		(102)			(102)		4,220	4,220			
100140375	SAN ANTONIO	TX		01/18/2024		2,771		(68)			(68)		2,703	2,703			
100140376	FULSHEAR	TX		01/18/2024		2,294		(69)			(69)		2,225	2,225			
100140377	FRESNO	CA		01/18/2024		3,955		(63)			(63)		3,892	3,892			
100140378	KAILUA KONA	HI		01/18/2024		2,538		(79)			(79)		2,459	2,459			
100140379	EVANSTON	WY		01/18/2024		2,276		(44)			(44)		2,232	2,232			
100140383	NEWARK	DE		01/18/2024		3,012		(25)			(25)		2,987	2,987			
100140384	PENDERGRASS	GA		01/18/2024		24,919		252	1		251		25,170	25,083		(87)	(87)
100140387	OVIEDO	FL		01/18/2024		2,960		(14)			(14)		2,946	2,946			
100140388	CHANDLER	AZ		01/18/2024		161,195		6,031	2		6,029		167,224	167,146		(78)	(78)
100140389	SOUTH ELGIN	IL		01/18/2024		3,806		119			119		3,925	3,925			
100140390	DURHAM	NC		01/18/2024		4,252		125			125		4,377	4,377			
100140391	KISSIMMEE	FL		01/18/2024		4,637		228			228		4,865	4,865			
100140394	CHANDLER	AZ		01/18/2024		27,070		(708)	4		(712)		26,358	26,131		(227)	(227)
100140396	IRVINE	CA		01/18/2024		6,621		(152)			(152)		6,469	6,469			
100140398	NEWARK	NJ		01/18/2024		6,868		(139)			(139)		6,729	6,729			
100140400	SURPRISE	AZ		01/18/2024		6,194		(163)			(163)		6,031	6,031			
100140401	WESLEY CHAPEL	FL		01/18/2024		9,651		(294)			(294)		9,357	9,357			
100140402	SAINT CLOUD	FL		01/18/2024		2,621		(9)			(9)		2,612	2,612			
100140403	SOUTH JORDAN	UT		01/18/2024		6,535		(120)			(120)		6,415	6,415			
100140404	KYLE	TX		01/18/2024		22,385		(294)			(294)		22,091	22,091			
100140405	N LAS VEGAS	NV		01/18/2024		3,800		(59)			(59)		3,741	3,741			
100140406	AUBURNDALE	FL		01/18/2024		2,671		(59)			(59)		2,612	2,612			
100140409	RALEIGH	NC		01/18/2024		4,097		(107)			(107)		3,990	3,990			
100140410	DANIA BEACH	FL		01/18/2024		5,292		(123)			(123)		5,169	5,169			
100140412	KATY	TX		01/18/2024		2,315		(27)			(27)		2,288	2,288			
100140416	PACE	FL		01/18/2024		224,425		(7,375)			(7,375)		217,050	217,050			
100140417	LAGO VISTA	TX		01/18/2024		3,309		(57)			(57)		3,252	3,252			
100140418	KUNKLETOWN	PA		01/18/2024		2,419		(68)			(68)		2,351	2,351			
100140420	OCALA	FL		01/18/2024		3,824		(72)			(72)		3,752	3,752			
100140422	RIVER RIDGE	LA		01/18/2024		2,969		(86)			(86)		2,883	2,883			
100140423	WINCHESTER	VA		01/18/2024		2,575		(54)			(54)		2,521	2,521			
100140424	LUBBOCK	TX		01/18/2024		1,917		(8)			(8)		1,909	1,909			
100140426	WAKE FOREST	NC		01/18/2024		2,458		(58)			(58)		2,400	2,400			
100140429	RALEIGH	NC		01/18/2024		2,709		(57)			(57)		2,652	2,652			
100140430	MENIFEE	CA		01/18/2024		9,498		229			229		9,727	9,727			
100140431	WILLISTON	FL		01/18/2024		3,338		85			85		3,423	3,423			
100140432	PEACHTREE CITY	GA		01/18/2024		46,228		(546)			(546)		45,682	45,682			
100140435	OCALA	FL		01/18/2024		9,877		129			129		10,006	10,006			
100140437	FLOWERY BRANCH	GA		01/18/2024		2,602		(64)			(64)		2,538	2,538			
100140438	OTSEGO	MN		01/18/2024		2,706		39			39		2,745	2,745			
100140439	OTSEGO	MN		01/18/2024		5,673		72			72		5,745	5,745			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140440	ATLANTA	GA		01/18/2024		2,350		(69)			(69)		2,281	2,281			
100140441	BAYTOWN	TX		01/18/2024		27,579		1,083			1,083		28,662	28,662			
100140442	PHOENIX	AZ		01/18/2024		5,911		278			278		6,189	6,189			
100140444	WOODBURY	MN		01/18/2024		4,257		106			106		4,363	4,363			
100140445	DURHAM	NC		01/18/2024		4,353		153			153		4,506	4,506			
100140447	WEST ORANGE	NJ		01/18/2024		4,324		(110)			(110)		4,214	4,214			
100140448	WESTFIELD	IN		01/18/2024		3,976		59			59		4,035	4,035			
100140449	OCEAN ISLE BEACH	NC		01/18/2024		5,801		(168)			(168)		5,633	5,633			
100140451	CHICAGO	IL		01/18/2024		6,385		(129)			(129)		6,256	6,256			
100140453	CLAYTON	NC		01/18/2024		2,397		(46)			(46)		2,351	2,351			
100140454	SARATOGA SPRINGS	UT		01/18/2024		3,036		(53)			(53)		2,983	2,983			
100140455	WORCESTER	MA		01/18/2024		4,674		(101)			(101)		4,573	4,573			
100140456	SARATOGA SPRINGS	UT		01/18/2024		3,197		(56)			(56)		3,141	3,141			
100140457	LEHI	UT		01/18/2024		32,996		(177)			(177)		32,819	32,819			
100140458	PENDERGRASS	GA		01/18/2024		3,069		13			13		3,082	3,082			
100140461	GANSEVOORT	NY		01/18/2024		2,005		(35)			(35)		1,970	1,970			
100140462	LOGANVILLE	GA		01/18/2024		4,233		66			66		4,299	4,299			
100140463	LOGANVILLE	GA		01/18/2024		3,857		42			42		3,899	3,899			
100140464	PENDERGRASS	GA		01/18/2024		3,147		106			106		3,253	3,253			
100140466	VERO BEACH	FL		01/17/2024		27,757		(533)			(533)		27,224	27,224			
100140467	BOLIVIA	NC		01/17/2024		(4,484)		(69)			(69)		(4,553)	(4,553)			
100140468	ATLANTA	GA		01/17/2024		3,892		(70)			(70)		3,822	3,822			
100140470	BOISE	ID		01/17/2024		7,482		(131)			(131)		7,351	7,351			
100140472	POMPANO BEACH	FL		01/17/2024		1,420		(16)			(16)		1,404	1,404			
100140476	BALTIMORE	MD		01/17/2024		1,126		(7)			(7)		1,119	1,119			
100140477	HOUSTON	TX		01/17/2024		6,569		(84)			(84)		6,485	6,485			
100140478	SARATOGA	CA		01/19/2024		26,988		(585)			(585)		26,403	26,403			
100140481	GRAND PRAIRIE	TX		01/19/2024		3,202		(84)			(84)		3,118	3,118			
100140482	MARTINSVILLE	VA		01/19/2024		3,793		(73)			(73)		3,720	3,720			
100140483	PITTSBORO	NC		01/19/2024		2,643		(49)			(49)		2,594	2,594			
100140484	KISSIMMEE	FL		01/19/2024		9,570		(196)			(196)		9,374	9,374			
100140486	LOS ANGELES	CA		01/19/2024		4,179		(90)			(90)		4,089	4,089			
100140488	GALVESTON	TX		01/19/2024		147,400		363			363		147,763	147,763			
100140489	POOLER	GA		01/19/2024		15,112		(273)			(273)		14,839	14,839			
100140491	SAN DIEGO	CA		01/19/2024		9,316		(213)			(213)		9,103	9,103			
100140493	LEHIGH ACRES	FL		01/19/2024		2,242		(18)			(18)		2,224	2,224			
100140495	GILBERT	AZ		01/19/2024		6,004		45			45		6,049	6,049			
100140496	LEHIGH ACRES	FL		01/19/2024		2,242		(18)			(18)		2,224	2,224			
100140497	DESOTO	TX		01/19/2024		7,779		(146)			(146)		7,633	7,633			
100140498	JOSHUA TREE	CA		01/19/2024		3,520		80			80		3,600	3,600			
100140499	MIAMI	FL		01/19/2024		4,841		(99)			(99)		4,742	4,742			
100140500	LOS ANGELES	CA		01/19/2024		17,783		(469)			(469)		17,314	17,314			
100140501	LONG BEACH	CA		01/19/2024		1,625		(31)			(31)		1,594	1,594			
100140502	BOYNTON BEACH	FL		01/19/2024		9,983		(145)			(145)		9,838	9,838			
100140505	RANCHO MISSION VIEJO	CA		01/19/2024		5,366		(47)			(47)		5,319	5,319			
100140506	CASTAIC	CA		01/19/2024		5,394		(137)			(137)		5,257	5,257			
100140507	TARZANA	CA		01/19/2024		5,845		(174)			(174)		5,671	5,671			
100140509	TOMBALL	TX		01/19/2024		39,426		(867)			(867)		38,559	38,559			
100140511	HORACE	ND		01/19/2024		1,915		(50)			(50)		1,865	1,865			
100140512	RALEIGH	NC		01/19/2024		89,011		(1,586)			(1,586)		87,425	87,425			
100140514	SNELLVILLE	GA		01/19/2024		2,709		(40)			(40)		2,669	2,669			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140515	YOUNGSVILLE	NC		01/19/2024		3,678		12			12		3,690	3,690			
100140516	CHARLOTTE	NC		01/19/2024		2,366		(40)			(40)		2,326	2,326			
100140518	LAWRENCEVILLE	GA		01/19/2024		232,581		562			562		233,143	233,143			
100140519	YOUNGSVILLE	NC		01/19/2024		2,108		(56)			(56)		2,052	2,052			
100140520	TEMECULA	CA		01/19/2024		4,646		(61)			(61)		4,585	4,585			
100140521	MARICOPA	AZ		01/19/2024		2,731		47			47		2,778	2,778			
100140524	ANGIER	NC		01/19/2024		2,784		(15)			(15)		2,769	2,769			
100140527	BUDA	TX		01/19/2024		3,853		47			47		3,900	3,900			
100140528	BOLIVIA	NC		01/19/2024		2,219		28			28		2,247	2,247			
100140529	GRAHAM	NC		01/19/2024		3,744		71			71		3,815	3,815			
100140532	BAKERSFIELD	CA		01/19/2024		3,279		(41)			(41)		3,238	3,238			
100140533	PELHAM	NH		01/19/2024		3,278		(71)			(71)		3,207	3,207			
100140535	TOMS RIVER	NJ		01/19/2024		2,516		(57)			(57)		2,459	2,459			
100140538	CORINTH	TX		01/19/2024		2,845		(47)			(47)		2,798	2,798			
100140540	FORNEY	TX		01/19/2024		2,157		(59)			(59)		2,098	2,098			
100140543	BUTLER	NJ		01/19/2024		2,579		(63)			(63)		2,516	2,516			
100140547	CHARLOTTE	NC		01/19/2024		2,574		1			1		2,575	2,575			
100140548	HAMILTON	NJ		01/19/2024		2,597		(4)			(4)		2,593	2,593			
100140550	HUTTO	TX		01/19/2024		17,423		(435)			(435)		16,988	16,988			
100140551	CHARLOTTE	NC		01/19/2024		2,585		24			24		2,609	2,609			
100140552	LAKE LEELANAU	MI		01/19/2024		3,355		(65)			(65)		3,290	3,290			
100140554	ALBRIGHTSVILLE	PA		01/19/2024		2,464		(67)			(67)		2,397	2,397			
100140557	WHITEFIELD	NH		01/19/2024		2,546		(64)			(64)		2,482	2,482			
100140561	CHARLOTTE	NC		01/19/2024		2,708		(41)			(41)		2,667	2,667			
100140562	YOUNGSVILLE	NC		01/19/2024		50,250		(956)			(956)		49,294	49,294			
100140563	GASTONIA	NC		01/19/2024		9,019		(189)			(189)		8,830	8,830			
100140564	ESTERO	FL		01/19/2024		227,967		(4,572)			(4,572)		223,395	223,395			
100140565	CHARLOTTE	NC		01/19/2024		3,625		(77)			(77)		3,548	3,548			
100140566	MILLSBORO	DE		01/19/2024		3,635		(104)			(104)		3,531	3,531			
100140570	HORACE	ND		01/19/2024		2,093		(47)			(47)		2,046	2,046			
100140571	SEASIDE HEIGHTS	NJ		01/19/2024		7,416		(161)			(161)		7,255	7,255			
100140573	BRASELTON	GA		01/19/2024		3,195		(44)			(44)		3,151	3,151			
100140574	OAKTON	VA		01/19/2024		2,473		(62)			(62)		2,411	2,411			
100140575	ANNA	TX		01/19/2024		4,658		(93)			(93)		4,565	4,565			
100140577	LOS ANGELES	CA		01/19/2024		9,190		(76)			(76)		9,114	9,114			
100140579	WAILUKU	HI		01/19/2024		5,456		(84)			(84)		5,372	5,372			
100140581	ANNA	TX		01/19/2024		3,159		(64)			(64)		3,095	3,095			
100140582	RANCHO MISSION VIEJO	CA		01/19/2024		7,697		205			205		7,902	7,902			
100140583	BAKERSFIELD	CA		01/19/2024		2,973		(37)			(37)		2,936	2,936			
100140585	EASTVALE	CA		01/19/2024		3,637		(125)			(125)		3,512	3,512			
100140586	OXNARD	CA		01/19/2024		1,965		(70)			(70)		1,895	1,895			
100140587	CORONA	CA		01/19/2024		4,683		26			26		4,709	4,709			
100140588	RALEIGH	NC		01/19/2024		2,845		(37)			(37)		2,808	2,808			
100140589	HENDERSON	NV		01/19/2024		2,681		(81)			(81)		2,600	2,600			
100140590	MANCHESTER	CT		01/19/2024		1,915		(22)			(22)		1,893	1,893			
100140591	MESA	AZ		01/19/2024		1,606		(22)			(22)		1,584	1,584			
100140593	FONTANA	CA		01/19/2024		8,589		115			115		8,704	8,704			
100140594	MONROE	NC		01/19/2024		2,155		(51)			(51)		2,104	2,104			
100140595	BAKERSFIELD	CA		01/19/2024		2,686		(64)			(64)		2,622	2,622			
100140596	YOUNGSVILLE	NC		01/19/2024		2,673		(36)			(36)		2,637	2,637			
100140597	ANNA	TX		01/19/2024		2,331		(46)			(46)		2,285	2,285			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140598	MEXICO BEACH	FL		01/19/2024		295,410		(6,246)			(6,246)		289,164	289,164			
100140600	SAN MATEO	CA		01/19/2024		19,606		(466)			(466)		19,140	19,140			
100140601	FOLSOM	CA		01/19/2024		5,678		4			4		5,682	5,682			
100140602	EQUINUNK	PA		01/19/2024		3,632		(45)			(45)		3,587	3,587			
100140605	BEAUMONT	CA		01/19/2024		3,300		(54)			(54)		3,246	3,246			
100140606	BREMERTON	WA		01/19/2024		2,330		(8)			(8)		2,322	2,322			
100140607	FALLING WATERS	WV		01/19/2024		4,739		(38)			(38)		4,701	4,701			
100140608	MIAMI	FL		01/19/2024		4,215		(55)			(55)		4,160	4,160			
100140609	MOUNT VERNON	WA		01/19/2024		5,698		(118)			(118)		5,580	5,580			
100140612	CHAPEL HILL	NC		01/19/2024		410,422		(9,954)			(9,954)		400,468	400,468			
100140614	DAWSONVILLE	GA		01/19/2024		3,306		(54)			(54)		3,252	3,252			
100140615	GRAHAM	NC		01/19/2024		1,548		3			3		1,551	1,551			
100140620	HORACE	ND		01/19/2024		1,915		(50)			(50)		1,865	1,865			
100140621	SANTA MARIA	CA		01/19/2024		3,812		(73)			(73)		3,739	3,739			
100140623	MABLETON	GA		01/19/2024		3,151		(49)			(49)		3,102	3,102			
100140624	BAKERSFIELD	CA		01/19/2024		2,403		(57)			(57)		2,346	2,346			
100140625	ROCKVILLE	MD		01/19/2024		3,853		(56)			(56)		3,797	3,797			
100140627	HOUSTON	TX		01/19/2024		9,437		(98)			(98)		9,339	9,339			
100140628	CHARLOTTE	NC		01/19/2024		2,629		(55)			(55)		2,574	2,574			
100140631	TEMECULA	CA		01/19/2024		208,932		(4,851)			(4,851)		204,081	204,081			
100140632	OCEAN CITY	MD		01/19/2024		2,436		(14)			(14)		2,422	2,422			
100140633	BROOKLYN	NY		01/19/2024		5,120		(144)			(144)		4,976	4,976			
100140634	HASLET	TX		01/19/2024		1,967		(57)			(57)		1,910	1,910			
100140645	HUDSON OAKS	TX		02/08/2024		11,688		(85)			(85)		11,603	11,603			
100140648	SAN RAFAEL	CA		02/08/2024		28,711		(443)			(443)		28,268	28,268			
100140654	OCEANSIDE	CA		02/08/2024		1,651		(58)			(58)		1,593	1,593			
100140655	SPOKANE VALLEY	WA		02/08/2024		4,052		(204)			(204)		3,848	3,848			
100140656	BUCKEYE	AZ		02/08/2024		10,147		5			5		10,152	10,152			
100140658	SNELLVILLE	GA		02/08/2024		4,922		(104)			(104)		4,818	4,818			
100140659	DALLAS	TX		02/08/2024		6,471		(265)			(265)		6,206	6,206			
100140664	OKLAHOMA CITY	OK		02/08/2024		2,016		(164)			(164)		1,852	1,852			
100140666	TAMPA	FL		02/08/2024		2,555		(69)			(69)		2,486	2,486			
100140667	LAS CRUCES	NM		02/08/2024		1,004		(88)			(88)		916	916			
100140672	COCOA	FL		02/08/2024		4,438		(31)			(31)		4,407	4,407			
100140673	PALERMO	CA		02/08/2024		3,000		(110)			(110)		2,890	2,890			
100140674	PHILADELPHIA	PA		02/08/2024		1,029		(59)			(59)		970	970			
100140677	LAVEEN	AZ		02/08/2024		624		(18)			(18)		606	606			
100140682	MECHANICSBURG	PA		02/08/2024		4,231		(90)			(90)		4,141	4,141			
100140686	DALLAS	TX		02/08/2024		4,933		(366)			(366)		4,567	4,567			
100140688	ALLEN	TX		02/08/2024		37,734		(1,156)			(1,156)		36,578	36,578			
100140690	CRYSTAL LAKE	IL		02/08/2024		1,581		(89)			(89)		1,492	1,492			
100140693	EVA	AL		02/08/2024		1,282		(68)			(68)		1,214	1,214			
100140697	FOX LAKE	IL		02/08/2024		1,442		(56)			(56)		1,386	1,386			
100140698	BURLINGTON	CT		02/08/2024		21,457		207			207		21,664	21,664			
100140699	EL CAJON	CA		02/08/2024		6,127		(133)			(133)		5,994	5,994			
100140700	ARLINGTON	TX		02/08/2024		1,549		(99)			(99)		1,450	1,450			
100140715	ALBUQUERQUE	NM		02/08/2024		3,167		(23)			(23)		3,144	3,144			
100140716	LOS ANGELES PACIFIC PALISADES	CA		02/08/2024		1,573		(18)			(18)		1,555	1,555			
100140719	KIHEI	HI		02/08/2024		2,470		30			30		2,500	2,500			
100140724	NAPLES	FL		02/08/2024		5,294		(130)			(130)		5,164	5,164			
100140727	VILLA PARK	CA		02/08/2024		13,942		5			5		13,947	13,947			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140729	SAN LORENZO	CA		02/08/2024		3,676		(76)			(76)		3,600	3,600			
100140732	DELANO	CA		01/22/2024		2,029		(11)			(11)		2,018	2,018			
100140733	PEARLAND	TX		01/22/2024		121,345		(1,953)			(1,953)		119,392	119,392			
100140734	ROCKWALL	TX		01/22/2024		3,171		14			14		3,185	3,185			
100140735	HATTERAS	NC		01/22/2024		3,975		(46)			(46)		3,929	3,929			
100140736	GREENLAWN	NY		01/22/2024		3,796		(69)			(69)		3,727	3,727			
100140737	PORT SAINT LUCIE	FL		01/22/2024		5,047		(107)			(107)		4,940	4,940			
100140739	PORT SAINT LUCIE	FL		01/22/2024		2,177		(100)			(100)		2,077	2,077			
100140741	MIRAMAR	FL		01/22/2024		2,195		(24)			(24)		2,171	2,171			
100140742	WINDER	GA		01/22/2024		1,260		(41)			(41)		1,219	1,219			
100140743	OZONE PARK	NY		01/22/2024		8,471		(45)			(45)		8,426	8,426			
100140745	ESSEX	MD		01/22/2024		801		(18)			(18)		783	783			
100140746	SUGAR LAND	TX		01/22/2024		2,320		(128)			(128)		2,192	2,192			
100140749	KNOXVILLE	TN		01/22/2024		1,028		(19)			(19)		1,009	1,009			
100140750	SAINT PETERSBURG	FL		01/22/2024		1,589		(69)			(69)		1,520	1,520			
100140751	BATON ROUGE	LA		01/22/2024		4,044		(75)			(75)		3,969	3,969			
100140752	LINDEN	NJ		01/22/2024		3,014		(91)			(91)		2,923	2,923			
100140755	CAMDEN	NJ		01/22/2024		1,074		(94)			(94)		980	980			
100140757	BALTIMORE	MD		01/22/2024		4,864		(187)			(187)		4,677	4,677			
100140760	PERRY HALL	MD		01/22/2024		1,499		(35)			(35)		1,464	1,464			
100140761	BENSALEM	PA		01/22/2024		1,991		(77)			(77)		1,914	1,914			
100140762	COLUMBIA	SC		01/22/2024		860		(7)			(7)		853	853			
100140763	BROOKLYN	NY		01/22/2024		3,292		(6)			(6)		3,286	3,286			
100140764	SEVIERVILLE	TN		01/22/2024		4,911		(93)			(93)		4,818	4,818			
100140765	DAVENPORT	FL		01/22/2024		3,157		(106)			(106)		3,051	3,051			
100140769	SAN TAN VALLEY	AZ		01/22/2024		2,983		(55)			(55)		2,928	2,928			
100140770	EGG HARBOR TOWNSHIP	NJ		01/22/2024		1,102		(47)			(47)		1,055	1,055			
100140771	DAVENPORT	FL		01/22/2024		2,585		(85)			(85)		2,500	2,500			
100140772	THE VILLAGES	FL		01/22/2024		3,331		(91)			(91)		3,240	3,240			
100140773	MIAMI	FL		01/22/2024		3,371		(138)			(138)		3,233	3,233			
100140774	SAN BERNARDINO	CA		01/22/2024		1,670		(38)			(38)		1,632	1,632			
100140775	EDISON	NJ		01/22/2024		6,994		(64)			(64)		6,930	6,930			
100140776	BEVERLY	NJ		01/22/2024		1,214		(46)			(46)		1,168	1,168			
100140777	BOWIE	MD		01/22/2024		2,632		(102)			(102)		2,530	2,530			
100140778	SOUTH GATE	CA		01/22/2024		4,970		(65)			(65)		4,905	4,905			
100140779	POMPANO BEACH	FL		01/22/2024		1,952		(83)			(83)		1,869	1,869			
100140780	HAINES CITY	FL		01/22/2024		1,759		(84)			(84)		1,675	1,675			
100140782	SANIBEL	FL		01/22/2024		13,163		(349)			(349)		12,814	12,814			
100140783	ALBEMARLE	NC		01/22/2024		1,595		(110)			(110)		1,485	1,485			
100140784	DECATUR	GA		01/22/2024		1,264		(132)			(132)		1,132	1,132			
100140785	NEWHALL	CA		01/22/2024		19,937		(462)			(462)		19,475	19,475			
100140786	PROVIDENCE	RI		01/22/2024		1,907		(115)			(115)		1,792	1,792			
100140787	EAST PATCHOGUE	NY		01/22/2024		2,929		(89)			(89)		2,840	2,840			
100140788	ALBANY	GA		01/22/2024		7,496		(260)			(260)		7,236	7,236			
100140789	BOCA RATON	FL		01/22/2024		11,117		(234)			(234)		10,883	10,883			
100140794	WESLEY CHAPEL	FL		03/06/2024		3,094		(188)			(188)		2,906	2,906			
100140797	CHARLOTTE	NC		03/06/2024		5,170		(112)			(112)		5,058	5,058			
100140798	SAN LORENZO	CA		03/06/2024		971		(46)			(46)		925	925			
100140800	MERCED	CA		03/06/2024		3,855		(118)			(118)		3,737	3,737			
100140806	EAST MEADOW	NY		03/06/2024		2,655		(176)			(176)		2,479	2,479			
100140808	FRANKFORT	IL		03/06/2024		3,876		(59)			(59)		3,817	3,817			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140809	AYNOR	SC		03/06/2024		1,591		(35)			(35)		1,556	1,556			
100140814	OAKLAND	CA		03/06/2024		8,204		(302)			(302)		7,902	7,902			
100140816	TUJUNGA	CA		03/06/2024		8,359		(200)			(200)		8,159	8,159			
100140821	NORTH TONAWANDA	NY		03/06/2024		760		(91)			(91)		669	669			
100140822	HOMESTEAD	FL		03/06/2024		6,378		(210)			(210)		6,168	6,168			
100140823	WEST HEMPSTEAD	NY		03/06/2024		4,909		(147)			(147)		4,762	4,762			
100140826	CHICAGO	IL		03/06/2024		2,059		(108)			(108)		1,951	1,951			
100140827	WEST PALM BEACH	FL		03/06/2024		4,022		(206)			(206)		3,816	3,816			
100140829	SAVANNAH	GA		03/06/2024		3,996		(174)			(174)		3,822	3,822			
100140832	BROOKLYN	NY		03/06/2024		8,203		(205)			(205)		7,998	7,998			
100140835	CHAGRIN FALLS	OH		03/06/2024		4,211		29			29		4,240	4,240			
100140838	DAVENPORT	FL		03/06/2024		84		(9)			(9)		75	75			
100140840	MANAKIN SABOT	VA		03/06/2024		6,526		(56)			(56)		6,470	6,470			
100140841	LAS VEGAS	NV		03/06/2024		3,733		(244)			(244)		3,489	3,489			
100140843	EAST NORTHPORT	NY		03/06/2024		11,312		(285)			(285)		11,027	11,027			
100140847	ESCONDIDO	CA		03/06/2024		11,370		(171)			(171)		11,199	11,199			
100140849	BAY SHORE	NY		03/06/2024		61,640		(1,640)			(1,640)		60,000	60,000			
100140850	GLENDALE	AZ		03/06/2024		12,044		(314)			(314)		11,730	11,730			
100140851	SNELLVILLE	GA		03/06/2024		6,623		(237)			(237)		6,386	6,386			
100140852	MIAMI	FL		03/06/2024		3,269		(195)			(195)		3,074	3,074			
100140853	SAVANNAH	GA		03/06/2024		3,060		(84)			(84)		2,976	2,976			
100140855	OCALA	FL		03/06/2024		(4,187)		(94)			(94)		(4,281)	(4,281)			
100140860	CONROE	TX		03/06/2024		10,696		(381)			(381)		10,315	10,315			
100140861	PIEDMONT	SC		03/06/2024		1,448		(76)			(76)		1,372	1,372			
100140865	AUGUSTA	GA		03/06/2024		6,232		(201)			(201)		6,031	6,031			
100140866	LITITZ	PA		03/06/2024		3,175		(89)			(89)		3,086	3,086			
100140871	TORRANCE	CA		01/25/2024		11,253		93			93		11,346	11,346			
100140872	FONTANA	CA		01/25/2024		5,706		(66)			(66)		5,640	5,640			
100140873	BELL CANYON	CA		01/25/2024		198		2			2		200	200			
100140874	MIDLOTHIAN	TX		01/25/2024		12,159		86			86		12,245	12,245			
100140875	BATON ROUGE	LA		01/25/2024		1,529		(27)			(27)		1,502	1,502			
100140880	ASHEVILLE	NC		01/25/2024		14,669		(310)			(310)		14,359	14,359			
100140881	ALBUQUERQUE	NM		01/25/2024		1,854		(68)			(68)		1,786	1,786			
100140882	PHOENIX	AZ		01/25/2024		3,626		24			24		3,650	3,650			
100140883	TAMPA	FL		01/25/2024		1,741		102			102		1,843	1,843			
100140884	NEWNAN	GA		01/25/2024		6,950		3			3		6,953	6,953			
100140885	WILDWOOD	MO		01/25/2024		1,123		10			10		1,133	1,133			
100140886	PALM BAY	FL		01/25/2024		3,035		188			188		3,223	3,223			
100140887	JACKSONVILLE	FL		01/25/2024		3,920		10			10		3,930	3,930			
100140888	HUNTINGTON STATION	NY		01/25/2024		1,535		65			65		1,600	1,600			
100140889	SACRAMENTO	CA		01/25/2024		5							5	5			
100140890	LAS VEGAS	NV		02/26/2024		5,382		(77)			(77)		5,305	5,305			
100140892	LEHIGH ACRES	FL		02/26/2024		1,192		(62)			(62)		1,130	1,130			
100140894	WESLEY CHAPEL	FL		02/26/2024		2,257		(58)			(58)		2,199	2,199			
100140895	BLOOMINGTON	MN		02/26/2024		2,023		(48)			(48)		1,975	1,975			
100140897	BUENA PARK	CA		02/26/2024		5,426		(213)			(213)		5,213	5,213			
100140898	WILLIS	TX		02/26/2024		1,669		(45)			(45)		1,624	1,624			
100140899	RIVERVIEW	FL		02/26/2024		2,176		(70)			(70)		2,106	2,106			
100140900	PHOENIX	AZ		02/26/2024		3,338		(140)			(140)		3,198	3,198			
100140902	GREENSBORO	NC		02/26/2024		2,086		(74)			(74)		2,012	2,012			
100140903	EAST POINT	GA		02/26/2024		1,123		(72)			(72)		1,051	1,051			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140904	LOS ANGELES	CA		02/26/2024		7,026		(44)			(44)		6,982	6,982			
100140907	WYCKOFF	NJ		02/26/2024		8,271		(64)			(64)		8,207	8,207			
100140908	ATLANTA	GA		02/26/2024		1,456		(39)			(39)		1,417	1,417			
100140909	TORRANCE	CA		02/26/2024		5,990		(214)			(214)		5,776	5,776			
100140910	LAKE ELSINORE	CA		02/26/2024		7,155		(60)			(60)		7,095	7,095			
100140911	CHARLOTTE	NC		02/26/2024		4,340		(173)			(173)		4,167	4,167			
100140912	SEATTLE	WA		02/26/2024		(2,500)							(2,500)	(2,500)			
100140913	ORLANDO	FL		02/26/2024		974		(58)			(58)		916	916			
100140914	NORTH MYRTLE BEACH	SC		02/26/2024		3,363		(37)			(37)		3,326	3,326			
100140915	SUNRISE	FL		02/26/2024		4,407		(214)			(214)		4,193	4,193			
100140916	MORRIS PLAINS	NJ		02/26/2024		5,146		(206)			(206)		4,940	4,940			
100140917	OAKLEY	UT		02/26/2024		4,952		(149)			(149)		4,803	4,803			
100140918	MIAMI	FL		02/26/2024		2,631		(72)			(72)		2,559	2,559			
100140919	TORRANCE	CA		02/26/2024		10,655		(211)			(211)		10,444	10,444			
100140920	MIAMI	FL		02/26/2024		4,108		(191)			(191)		3,917	3,917			
100140921	ENGLEWOOD	FL		02/26/2024		5,915		(188)			(188)		5,727	5,727			
100140922	LAKE HAVASU CITY	AZ		02/26/2024		5,080		(147)			(147)		4,933	4,933			
100140934	MADERA	CA		03/28/2024		2,364		(92)			(92)		2,272	2,272			
100140939	HOUSTON	TX		03/28/2024		2,401		(147)			(147)		2,254	2,254			
100140943	JURUPA VALLEY	CA		03/28/2024		6,493		(56)			(56)		6,437	6,437			
100140946	SNELLVILLE	GA		03/28/2024		2,333		(112)			(112)		2,221	2,221			
100140947	PARKLAND	FL		03/28/2024		8,363		(308)			(308)		8,055	8,055			
100140951	DURHAM	NC		03/28/2024		1,293		(48)			(48)		1,245	1,245			
100140953	NAVASOTA	TX		03/28/2024		1,372		(70)			(70)		1,302	1,302			
100140964	LA QUINTA	CA		03/28/2024		3,085		(6)			(6)		3,079	3,079			
100140969	RENO	NV		03/28/2024		2,469		(159)			(159)		2,310	2,310			
100140970	FRISCO	TX		03/28/2024		3,770		(98)			(98)		3,672	3,672			
100140973	SALINAS	CA		03/28/2024		3,520		(18)			(18)		3,502	3,502			
100140978	LARGO	FL		03/28/2024		3,467		(31)			(31)		3,436	3,436			
100140980	PORT SAINT LUCIE	FL		03/28/2024		3,672		(99)			(99)		3,573	3,573			
100140981	HOLIDAY	FL		03/28/2024		1,738		1			1		1,739	1,739			
100140982	LOS ANGELES	CA		03/28/2024		6,085		(91)			(91)		5,994	5,994			
100140983	LOS ANGELES	CA		03/28/2024		5,740		(150)			(150)		5,590	5,590			
100140989	ALTADENA	CA		01/26/2024		1,133		(14)			(14)		1,119	1,119			
100140990	LEVITTOWN	NY		01/26/2024		4,531		17			17		4,548	4,548			
100140991	AURORA	IL		01/26/2024		927		9			9		936	936			
100140992	HOUSTON	TX		01/26/2024		1,052		40			40		1,092	1,092			
100140993	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024		7,550		(123)			(123)		7,427	7,427			
100140994	COSTA MESA	CA		02/20/2024		5,951		(156)			(156)		5,795	5,795			
100140997	EFFORT	PA		02/20/2024		4,967		(166)			(166)		4,801	4,801			
100140999	MENIFEE	CA		02/20/2024		3,147		(169)			(169)		2,978	2,978			
100141002	NORTH HOLLYWOOD AREA	CA		02/20/2024		2,130		(41)			(41)		2,089	2,089			
100141004	ALTAMONTE SPRINGS	FL		02/20/2024		1,446		(89)			(89)		1,357	1,357			
100141005	MIAMI	FL		02/20/2024		4,593		(120)			(120)		4,473	4,473			
100141006	HOUSTON	TX		02/20/2024		106,154		(4,731)			(4,731)		101,423	101,423			
100141007	RICHMOND	TX		02/20/2024		39,999		(1,856)			(1,856)		38,143	38,143			
100141009	DAVENPORT	FL		02/20/2024		2,690		(133)			(133)		2,557	2,557			
100141010	PHILADELPHIA	PA		02/20/2024		1,305		(62)			(62)		1,243	1,243			
100141012	AUBURN	GA		02/20/2024		3,687		(74)			(74)		3,613	3,613			
100141013	MCKINNEY	TX		02/20/2024		2,805		(80)			(80)		2,725	2,725			
100141014	LAS VEGAS	NV		02/20/2024		206,803		(6,299)			(6,299)		200,504	200,504			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141017	CATHEDRAL CITY	CA		02/20/2024		3,362		(73)			(73)		3,289	3,289			
100141019	MILFORD	CT		02/20/2024		3,728		(81)			(81)		3,647	3,647			
100141020	PHILADELPHIA	PA		02/20/2024		1,459		(69)			(69)		1,390	1,390			
100141021	CYPRESS	TX		02/20/2024		5,631		(212)			(212)		5,419	5,419			
100141023	ROSENBERG	TX		02/20/2024		2,627		(44)			(44)		2,583	2,583			
100141025	ORLANDO	FL		02/20/2024		2,138		(122)			(122)		2,016	2,016			
100141026	POMPANO BEACH	FL		02/20/2024		2,465		(64)			(64)		2,401	2,401			
100141027	ROCKWALL	TX		02/20/2024		2,787		(94)			(94)		2,693	2,693			
100141029	DALY CITY	CA		02/20/2024		132,726		(2,587)			(2,587)		130,139	130,139			
100141031	INDIANAPOLIS	IN		02/20/2024		30,383		(421)			(421)		29,962	29,962			
100141032	VERO BEACH	FL		02/20/2024		2,111		(123)			(123)		1,988	1,988			
100141033	GRAND SALINE	TX		02/20/2024		5,792		(324)			(324)		5,468	5,468			
100141034	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024		7,029		(204)			(204)		6,825	6,825			
100141035	ORLANDO	FL		02/20/2024		42,659		1			1		42,660	42,660			
100141036	MANSFIELD	TX		02/20/2024		4,575		(246)			(246)		4,329	4,329			
100141038	SUGAR LAND	TX		02/20/2024		4,015		(98)			(98)		3,917	3,917			
100141039	SAN FRANCISCO	CA		02/20/2024		6,001		(103)			(103)		5,898	5,898			
100141040	PITTSBURGH	PA		02/20/2024		1,101		(71)			(71)		1,030	1,030			
100141041	REX	GA		02/20/2024		49,631		(1,439)			(1,439)		48,192	48,192			
100141042	ODESSA	FL		02/20/2024		3,336		(47)			(47)		3,289	3,289			
100141043	KISSIMMEE	FL		02/20/2024		1,785		(56)			(56)		1,729	1,729			
100141044	KISSIMMEE	FL		02/20/2024		1,272		(24)			(24)		1,248	1,248			
100141045	DOUGLASVILLE	GA		02/20/2024		1,836		(69)			(69)		1,767	1,767			
100141046	SHERMAN OAKS	CA		02/20/2024		8,861		(86)			(86)		8,775	8,775			
100141048	APOLLO BEACH	FL		02/20/2024		2,488		(148)			(148)		2,340	2,340			
100141049	HOUSTON	TX		02/20/2024		1,431		(36)			(36)		1,395	1,395			
100141050	CALABASAS	CA		02/20/2024		2,488		(70)			(70)		2,418	2,418			
100141052	ORLANDO	FL		02/20/2024		3,605		(61)			(61)		3,544	3,544			
100141053	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024		6,940		(187)			(187)		6,753	6,753			
100141054	HOUSTON	TX		02/20/2024		1,512		(20)			(20)		1,492	1,492			
100141057	BRANDON	FL		02/20/2024		1,664		(74)			(74)		1,590	1,590			
100141058	TEMECULA	CA		02/20/2024		3,383		(68)			(68)		3,315	3,315			
100141059	NAPLES	FL		02/20/2024		5,158		(128)			(128)		5,030	5,030			
100141060	WYLIE	TX		02/20/2024		2,987		(81)			(81)		2,906	2,906			
100141061	KISSIMMEE	FL		02/20/2024		6,580		(169)			(169)		6,411	6,411			
100141062	CONROE	TX		02/20/2024		2,165		(23)			(23)		2,142	2,142			
100141064	(CANYON COUNTRY AREA) SANTA CL	CA		02/20/2024		56,748		(558)			(558)		56,190	56,190			
100141065	RIDGECREST	CA		02/20/2024		3,309		(97)			(97)		3,212	3,212			
100141066	HOUSTON	TX		02/20/2024		10,002		(286)			(286)		9,716	9,716			
100141067	ANAHEIM	CA		02/20/2024		76,713		(845)			(845)		75,868	75,868			
100141068	MODESTO	CA		02/20/2024		6,107		(372)			(372)		5,735	5,735			
100141070	FLOWERY BRANCH	GA		02/20/2024		3,940		(156)			(156)		3,784	3,784			
100141072	BATON ROUGE	LA		02/20/2024		2,093		(35)			(35)		2,058	2,058			
100141073	HUNTINGTON BEACH	CA		02/20/2024		8,598		(115)			(115)		8,483	8,483			
100141074	SUWANEE	GA		02/20/2024		3,221		(154)			(154)		3,067	3,067			
100141076	LAS VEGAS	NV		02/20/2024		2,868		(129)			(129)		2,739	2,739			
100141077	WEST HAVERSTRAW	NY		01/30/2024		3,789		(162)			(162)		3,627	3,627			
100141078	PHILADELPHIA	PA		01/30/2024		1,900		(81)			(81)		1,819	1,819			
100141079	COUNTRY CLUB HILLS	IL		01/30/2024		1,910		(64)			(64)		1,846	1,846			
100141080	NEWARK	NJ		01/30/2024		5,457		(156)			(156)		5,301	5,301			
100141081	NEWARK	NJ		01/30/2024		5,325		(146)			(146)		5,179	5,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141082	MONTICELLO	NY		01/30/2024		5,340		(111)			(111)		5,229	5,229			
100141083	EAST ORANGE	NJ		01/30/2024		5,101		(134)			(134)		4,967	4,967			
100141084	NEWARK	NJ		01/30/2024		5,502		(160)			(160)		5,342	5,342			
100141086	WATERBURY	CT		01/30/2024		2,962		(71)			(71)		2,891	2,891			
100141090	AURORA	IL		01/30/2024		2,053		(43)			(43)		2,010	2,010			
100141091	ROSELLE	NJ		01/30/2024		4,317		(131)			(131)		4,186	4,186			
100141092	MONROE	NY		01/30/2024		4,190		(189)			(189)		4,001	4,001			
100141094	DETROIT	MI		01/30/2024		782		(26)			(26)		756	756			
100141096	DETROIT	MI		01/30/2024		(5,514)		(86)	(39)		(47)		(5,561)	1,620		7,181	7,181
100141097	DETROIT	MI		01/30/2024		1,674		(45)			(45)		1,629	1,629			
100141098	LAKE VILLA	IL		01/30/2024		1,022		(39)			(39)		983	983			
100141099	TRENTON	NJ		01/30/2024		1,618		(26)			(26)		1,592	1,592			
100141102	SHIRLEY	NY		01/30/2024		2,293		(66)			(66)		2,227	2,227			
100141104	MARCUS HOOK	PA		01/30/2024		1,028		(38)			(38)		990	990			
100141106	PHILADELPHIA	PA		01/30/2024		2,297		(96)			(96)		2,201	2,201			
100141107	LEBANON	PA		01/30/2024		676		(17)			(17)		659	659			
100141109	TRENTON	NJ		01/30/2024		175		(8)			(8)		167	167			
100141111	MASTIC BEACH	NY		01/30/2024		3,443		(85)			(85)		3,358	3,358			
100141112	PHILADELPHIA	PA		01/30/2024		1,079		(16)			(16)		1,063	1,063			
100141113	BROOKLYN	NY		01/30/2024		5,220		(126)			(126)		5,094	5,094			
100141114	CHICAGO	IL		01/30/2024		2,884		(83)			(83)		2,801	2,801			
100141116	TALLAHASSEE	FL		01/30/2024		2,478		(23)			(23)		2,455	2,455			
100141117	CHICAGO	IL		01/30/2024		1,499		(39)			(39)		1,460	1,460			
100141119	HARLINGEN	TX		01/30/2024		932		(27)			(27)		905	905			
100141120	ROCK HILL	NY		01/30/2024		(5,716)		(133)	(52)		(81)		(5,797)	1,834		7,632	7,632
100141121	SAN BERNARDINO	CA		01/30/2024		3,005		(149)			(149)		2,856	2,856			
100141123	QUEENS	NY		01/30/2024		2,876		(9)			(9)		2,867	2,867			
100141124	WOODRIDGE	NY		01/30/2024		1,375		(34)			(34)		1,341	1,341			
100141125	BALTIMORE	MD		01/30/2024		(6,711)		(131)	(68)		(63)		(6,774)	1,866		8,640	8,640
100141126	LOS ANGELES	CA		01/30/2024		6,629		(336)			(336)		6,293	6,293			
100141127	LAKE ELSINORE	CA		01/30/2024		2,710		(123)			(123)		2,587	2,587			
100141128	REISTERSTOWN	MD		01/30/2024		1,152		(20)			(20)		1,132	1,036		(96)	(96)
100141129	CAPE MAY COURT HOUSE	NJ		01/30/2024		(51,773)		(817)	(735)		(82)		(51,855)	2,160		54,014	54,014
100141130	POTTSVILLE	PA		01/30/2024		602		(19)			(19)		583	583			
100141131	PITTSTON	PA		01/30/2024		1,005		(19)			(19)		986	986			
100141133	WINSLOW	NJ		01/30/2024		931		(28)			(28)		903	903			
100141135	KINGSTON	NY		01/30/2024		3,697		(138)			(138)		3,559	3,559			
100141139	WEST BERLIN	NJ		01/30/2024		1,579		(30)			(30)		1,549	1,549			
100141140	CAMDEN	NJ		01/30/2024		761		(23)			(23)		738	738			
100141143	LATROBE	PA		01/30/2024		1,120		(51)			(51)		1,069	1,069			
100141144	WOODRIDGE	NY		01/30/2024		1,862		(53)			(53)		1,809	1,809			
100141145	CAMDEN	NJ		01/30/2024		709		(18)			(18)		691	691			
100141146	SOUTH FALLSBURG	NY		01/30/2024		2,098		(39)			(39)		2,059	2,059			
100141147	SOUTH FALLSBURG	NY		01/30/2024		2,321		(51)			(51)		2,270	2,270			
100141148	THE BRONX	NY		01/30/2024		2,618		(95)			(95)		2,523	2,523			
100141149	BUFFALO	NY		01/30/2024		1,171		(30)			(30)		1,141	1,141			
100141150	CHICAGO	IL		01/30/2024		(6,844)		(128)	(71)		(57)		(6,901)	1,990		8,891	8,891
100141151	ALEXANDRIA	VA		01/30/2024		1,170		(14)			(14)		1,156	1,156			
100141154	TEXARKANA	TX		01/30/2024		2,410		(97)			(97)		2,313	2,313			
100141155	BUFFALO	NY		01/30/2024		4,335		(167)			(167)		4,168	4,168			
100141157	COLUMBUS	OH		01/30/2024		2,041		(2)			(2)		2,039	2,039			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141158	KENOSHA	WI		01/30/2024		1,135		(20)			(20)		1,115	1,115			
100141160	JACKSONVILLE	FL		01/30/2024		583		(13)			(13)		570	570			
100141161	WINDSOR	CT		01/30/2024		724		(4)			(4)		720	720			
100141163	DALLAS	TX		01/30/2024		1,650		(7)			(7)		1,643	1,643			
100141164	STATEN ISLAND	NY		01/30/2024		4,875		(77)			(77)		4,798	4,798			
100141165	LAKEWOOD	NJ		01/30/2024		2,398		(46)			(46)		2,352	2,352			
100141166	EAST STROUDSBURG	PA		01/30/2024		1,313		(27)			(27)		1,286	1,286			
100141167	STATEN ISLAND	NY		01/30/2024		3,545		(104)			(104)		3,441	3,441			
100141168	MACON	GA		01/30/2024		769		(17)			(17)		752	752			
100141169	WOODRIDGE	NY		01/30/2024		(8,740)		(223)		(108)	(115)		(8,855)	3,218		12,073	12,073
100141170	MONTICELLO	NY		01/30/2024		2,154		(45)			(45)		2,109	2,109			
100141171	MEMPHIS	TN		01/30/2024		1,018		(30)			(30)		988	988			
100141172	PATERSON	NJ		01/30/2024		2,679		(55)			(55)		2,624	2,624			
100141173	UNION CITY	GA		01/30/2024		698		(11)			(11)		687	687			
100141174	FORT WORTH	TX		01/30/2024		1,310		(15)			(15)		1,295	1,295			
100141178	UNION	SC		01/30/2024		1,073		(16)			(16)		1,057	1,057			
100141179	STATESVILLE	NC		01/30/2024		1,837		(35)			(35)		1,802	1,802			
100141181	STATESVILLE	NC		01/30/2024		1,837		(35)			(35)		1,802	1,802			
100141182	STATESVILLE	NC		01/30/2024		1,900		(36)			(36)		1,864	1,864			
100141183	STATESVILLE	NC		01/30/2024		1,905		(36)			(36)		1,869	1,869			
100141184	LIDO BEACH	NY		01/30/2024		10,010		(344)			(344)		9,666	9,666			
100141185	MEMPHIS	TN		01/30/2024		1,362		(54)			(54)		1,308	1,308			
100141187	CLEVELAND HEIGHTS	OH		01/30/2024		668		(13)			(13)		655	655			
100141188	MEMPHIS	TN		01/30/2024		894		(12)			(12)		882	882			
100141189	SHIRLEY	NY		01/30/2024		2,290		(49)			(49)		2,241	2,241			
100141190	PHILADELPHIA	PA		01/30/2024		1,323		(15)			(15)		1,308	1,308			
100141191	BUFFALO	NY		01/30/2024		548		(23)			(23)		525	525			
100141192	YORK	PA		01/30/2024		1,422		(33)			(33)		1,389	1,389			
100141195	OKLAHOMA CITY	OK		01/30/2024		28,364		(342)			(342)		28,022	28,022			
100141196	KISSIMMEE	FL		01/30/2024		7,186		61			61		7,247	7,247			
100141197	LAVEEN	AZ		01/30/2024		3,844		28			28		3,872	3,872			
100141198	MIAMISBURG	OH		01/30/2024		1,130		(4)			(4)		1,126	1,126			
100141199	LAS VEGAS	NV		01/30/2024		16,473		(80)			(80)		16,393	16,393			
100141200	TAMPA	FL		01/30/2024		3,351		(80)			(80)		3,271	3,271			
100141201	FORT WORTH	TX		01/30/2024		1,139		(49)			(49)		1,090	1,090			
100141202	LOUISVILLE	KY		01/30/2024		1,112		(43)			(43)		1,069	1,069			
100141203	BATON ROUGE	LA		01/30/2024		1,843		(66)			(66)		1,777	1,777			
100141204	ORLANDO	FL		01/30/2024		1,020							1,020	1,020			
100141205	ZEPHYRHILLS	FL		01/30/2024		2,799		(29)			(29)		2,770	2,770			
100141206	BOYNTON BEACH	FL		01/30/2024		2,251		2			2		2,253	2,253			
100141207	HUDSON	FL		01/30/2024		1,325		(39)			(39)		1,286	1,286			
100141208	ORLANDO	FL		01/30/2024		5,188		(53)			(53)		5,135	5,135			
100141212	NORCROSS	GA		01/30/2024		5,635		(192)			(192)		5,443	5,443			
100141213	RICHMOND	TX		01/30/2024		18,059		(593)			(593)		17,466	17,466			
100141214	CLACKAMAS	OR		01/30/2024		3,155		(54)			(54)		3,101	3,101			
100141215	GARDEN GROVE	CA		01/30/2024		3,905		(45)			(45)		3,860	3,860			
100141216	ELIZABETH	NJ		01/30/2024		4,024		104			104		4,128	4,128			
100141217	MEMPHIS	TN		01/30/2024		380		(24)			(24)		356	356			
100141218	SMYRNA	TN		01/30/2024		1,755		(51)			(51)		1,704	1,704			
100141219	HOMESTEAD	FL		01/30/2024		3,203		(92)			(92)		3,111	3,111			
100141221	MAGNOLIA	TX		01/30/2024		5,800		(24)			(24)		5,776	5,776			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141222	JEFFERSON CITY	MO		01/30/2024		822		(40)			(40)		782	782			
100141223	SAN DIEGO	CA		01/30/2024		157,363		(1,323)			(1,323)		156,040	156,040			
100141224	ALLENTOWN	PA		01/30/2024		2,155		(53)			(53)		2,102	2,102			
100141225	ORLANDO	FL		01/30/2024		3,550		(104)			(104)		3,446	3,446			
100141226	ESSEX	MD		01/30/2024		1,070		(61)			(61)		1,009	1,009			
100141227	WINTER HAVEN	FL		01/30/2024		1,274		(49)			(49)		1,225	1,225			
100141228	WEYMOUTH	MA		01/30/2024		2,394		(68)			(68)		2,326	2,326			
100141229	HOUSTON	TX		01/30/2024		2,415		(49)			(49)		2,366	2,366			
100141230	VALRICO	FL		01/30/2024		1,639		(38)			(38)		1,601	1,601			
100141231	IRVING	TX		01/30/2024		1,968		(131)			(131)		1,837	1,837			
100141232	HOUSTON	TX		01/30/2024		1,508		(46)			(46)		1,462	1,462			
100141236	HUNTINGTON BEACH	CA		01/30/2024		6,813		(114)			(114)		6,699	6,699			
100141237	SILVER SPRING	MD		01/30/2024		2,846		(25)			(25)		2,821	2,821			
100141238	VIRGINIA BEACH	VA		01/30/2024		1,788		(53)			(53)		1,735	1,735			
100141239	HUMBLE	TX		01/30/2024		7,123		(138)			(138)		6,985	6,985			
100141241	DAVENPORT	FL		01/30/2024		3,712		(146)			(146)		3,566	3,566			
100141242	DAVENPORT	FL		01/30/2024		3,058		45			45		3,103	3,103			
100141243	CARTERSVILLE	GA		01/30/2024		1,374		(58)			(58)		1,316	1,316			
100141246	HENDERSON	NV		01/30/2024		2,183		(43)			(43)		2,140	2,140			
100141247	LAKE WALES	FL		01/30/2024		1,701		(52)			(52)		1,649	1,649			
100141248	GLEN COVE	NY		01/30/2024		3,670		(49)			(49)		3,621	3,621			
100141249	ARLINGTON HEIGHTS	IL		01/30/2024		71,032		(1,539)			(1,539)		69,493	69,493			
100141250	LAWRENCEVILLE	GA		01/30/2024		2,641		(82)			(82)		2,559	2,559			
100141251	SPRING VALLEY	NY		01/30/2024		3,799		(78)			(78)		3,721	3,721			
100141252	WATERBURY	CT		01/30/2024		1,930		(15)			(15)		1,915	1,915			
100141253	EDMOND	OK		01/30/2024		21,686		(317)			(317)		21,369	21,369			
100141256	TAMPA	FL		01/30/2024		2,346		(63)			(63)		2,283	2,283			
100141259	TAMPA	FL		01/30/2024		2,150		(65)			(65)		2,085	2,085			
100141261	STERLING	VA		01/30/2024		3,641		(82)			(82)		3,559	3,559			
100141262	WEST NEW YORK	NJ		01/30/2024		7,693		(238)			(238)		7,455	7,455			
100141263	PANORAMA CITY AREA LOS ANGELE	CA		01/30/2024		5,182		(96)			(96)		5,086	5,086			
100141264	RICHMOND	TX		01/30/2024		26,955		(275)			(275)		26,680	26,680			
100141266	ODESSA	FL		01/30/2024		5,691		(6)			(6)		5,685	5,685			
100141267	CHAMPIONS GATE	FL		01/30/2024		3,082		(5)			(5)		3,077	3,077			
100141268	HORSHAM	PA		01/30/2024		3,130		(27)			(27)		3,103	3,103			
100141269	CHAMPIONS GATE	FL		01/30/2024		2,581		(48)			(48)		2,533	2,533			
100141270	WOODBRIDGE	VA		01/30/2024		2,251		(71)			(71)		2,180	2,180			
100141272	HAVERTOWN	PA		01/30/2024		4,302		(68)			(68)		4,234	4,234			
100141273	PEMBROKE PINES	FL		01/30/2024		2,882		(65)			(65)		2,817	2,817			
100141274	DAVENPORT	FL		01/30/2024		1,625		(37)			(37)		1,588	1,588			
100141275	SPRINGFIELD	VA		01/30/2024		1,395		(50)			(50)		1,345	1,345			
100141277	WOOLWICH TWP	NJ		01/30/2024		2,094		(83)			(83)		2,011	2,011			
100141278	PALMDALE	CA		01/30/2024		2,247		(35)			(35)		2,212	2,212			
100141279	GARDEN GROVE	CA		01/30/2024		7,337		(171)			(171)		7,166	7,166			
100141280	PERRY	GA		01/30/2024		1,975		(25)			(25)		1,950	1,950			
100141281	SANTA ANA	CA		01/30/2024		3,634		(100)			(100)		3,534	3,534			
100141282	CHERRYVILLE	NC		01/30/2024		608		(28)			(28)		580	580			
100141284	SAN ANTONIO	TX		01/30/2024		16,080		(328)			(328)		15,752	15,752			
100141285	TEXARKANA	TX		01/30/2024		1,395		(61)			(61)		1,334	1,334			
100141286	SEATTLE	WA		01/30/2024		55,545		(596)			(596)		54,949	54,949			
100141290	PHILADELPHIA	PA		01/30/2024		1,380		(55)			(55)		1,325	1,325			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141291	IRVINE	CA		01/30/2024		3,139		(43)			(43)		3,096	3,096			
100141292	KATY	TX		01/30/2024		2,207		(40)			(40)		2,167	2,167			
100141295	STATEN ISLAND	NY		01/30/2024		18,012		(160)			(160)		17,852	17,852			
100141296	WESTERVILLE	OH		01/30/2024		2,002		(34)			(34)		1,968	1,968			
100141299	BATON ROUGE	LA		01/30/2024		1,569		(75)			(75)		1,494	1,494			
100141301	CLIFTON HEIGHT	PA		01/30/2024		22,620		(750)			(750)		21,870	21,870			
100141302	KISSIMMEE	FL		01/30/2024		2,563		(49)			(49)		2,514	2,514			
100141303	KISSIMMEE	FL		01/30/2024		2,379		(42)			(42)		2,337	2,337			
100141304	WACO	TX		01/30/2024		2,141		(55)			(55)		2,086	2,086			
100141305	DREXEL HILL	PA		01/30/2024		992		(50)			(50)		942	942			
100141306	MISSION	TX		01/30/2024		1,635		(76)			(76)		1,559	1,559			
100141309	NEWARK	DE		01/30/2024		1,457		(21)			(21)		1,436	1,436			
100141310	KATY	TX		01/30/2024		2,033		(44)			(44)		1,989	1,989			
100141311	HOUSTON	TX		01/30/2024		1,143		(14)			(14)		1,129	1,129			
100141312	MISSION	TX		01/30/2024		1,680		(20)			(20)		1,660	1,660			
100141313	WESLEY CHAPEL	FL		01/30/2024		2,080		(37)			(37)		2,043	2,043			
100141314	ORLANDO	FL		01/30/2024		1,848		(37)			(37)		1,811	1,811			
100141316	GRAND PRAIRIE	TX		01/30/2024		1,944		(69)			(69)		1,875	1,875			
100141317	GARDEN GROVE	CA		01/30/2024		9,617		(299)			(299)		9,318	9,318			
100141318	CLARKSVILLE	TN		01/30/2024		1,643		(86)			(86)		1,557	1,557			
100141319	PALM HARBOR	FL		01/30/2024		2,727		(94)			(94)		2,633	2,633			
100141321	KISSIMMEE	FL		01/30/2024		1,919		(12)			(12)		1,907	1,907			
100141322	PELHAM	AL		01/30/2024		1,603		(51)			(51)		1,552	1,552			
100141324	MARANA	AZ		01/30/2024		3,056		(16)			(16)		3,040	3,040			
100141325	BRAINTREE	MA		01/30/2024		5,544		(16)			(16)		5,528	5,528			
100141326	BARTLETT	IL		01/30/2024		9,454		(190)			(190)		9,264	9,264			
100141328	LOS ANGELES	CA		01/30/2024		8,716		(146)			(146)		8,570	8,570			
100141329	GEORGETOWN	TX		01/30/2024		4,888		(199)			(199)		4,689	4,689			
100141330	CLEARWATER	FL		01/30/2024		1,736		(34)			(34)		1,702	1,702			
100141332	EAGLE LAKE	FL		01/30/2024		2,190							2,190	2,190			
100141333	SAN FRANCISCO	CA		01/30/2024		5,385		7			7		5,392	5,392			
100141335	EDMOND	OK		01/30/2024		4,924		(66)			(66)		4,858	4,858			
100141337	CARROLLTON	TX		01/30/2024		1,590		(51)			(51)		1,539	1,539			
100141339	LEWIS CENTER	OH		01/30/2024		1,915		(8)			(8)		1,907	1,907			
100141340	LOS ANGELES	CA		01/30/2024		3,589		(24)			(24)		3,565	3,565			
100141341	CLERMONT	FL		01/30/2024		(27,265)		(95)	(69)		(26)		(27,291)	2,069		29,361	29,361
100141344	ORANGE	CA		01/30/2024		4,317		(76)			(76)		4,241	4,241			
100141345	LOS ANGELES	CA		01/30/2024		7,537		(238)			(238)		7,299	7,299			
100141347	PHILADELPHIA	PA		01/30/2024		4,674		(93)			(93)		4,581	4,581			
100141348	ST. CLOUD	FL		01/30/2024		1,352		(9)			(9)		1,343	1,343			
100141349	LAS VEGAS	NV		01/30/2024		3,696		(103)			(103)		3,593	3,593			
100141350	CYPRESS	TX		01/30/2024		20,631		(339)			(339)		20,292	20,292			
100141351	AUBREY	TX		01/30/2024		2,412		(32)			(32)		2,380	2,380			
100141352	LOS ANGELES	CA		01/30/2024		3,566		(76)			(76)		3,490	3,490			
100141353	LAS VEGAS	NV		01/30/2024		2,562		(55)			(55)		2,507	2,507			
100141354	PORT CHARLOTTE	FL		01/30/2024		2,126		(90)			(90)		2,036	2,036			
100141355	RESEDA AREA LOS ANGELES	CA		01/30/2024		474		(5)			(5)		469	469			
100141356	DUBLIN	CA		01/30/2024		2,403		(27)			(27)		2,376	2,376			
100141357	NORCROSS	GA		01/30/2024		1,341		(43)			(43)		1,298	1,298			
100141358	DETROIT	MI		01/30/2024		996		(2)			(2)		994	994			
100141359	MAGNOLIA	TX		01/30/2024		1,516		(34)			(34)		1,482	1,482			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141360	PUNTA GORDA	FL		01/30/2024		3,616		(2)			(2)		3,614	3,614			
100141362	FLEMING ISLAND	FL		01/30/2024		2,177		(21)			(21)		2,156	2,156			
100141363	HOUSTON	TX		01/30/2024		29,941		(1,519)			(1,519)		28,422	28,422			
100141364	WILMINGTON	NC		01/30/2024		1,943		26			26		1,969	1,969			
100141365	WINDER	GA		01/30/2024		3,660		(96)			(96)		3,564	3,564			
100141369	SUN VALLEY AREA LOS ANGELES	CA		01/30/2024		4,349		(77)			(77)		4,272	4,272			
100141370	FULLERTON	CA		01/30/2024		3,180		(51)			(51)		3,129	3,129			
100141371	FAYETTEVILLE	NC		01/30/2024		2,571		(64)			(64)		2,507	2,507			
100141374	ARLINGTON	TX		01/30/2024		2,178		(91)			(91)		2,087	2,087			
100141375	KATY	TX		01/30/2024		8,655		(366)			(366)		8,289	8,289			
100141376	OKLAHOMA CITY	OK		01/30/2024		1,328		10			10		1,338	1,338			
100141377	MURPHY	TX		01/30/2024		4,002		(27)			(27)		3,975	3,975			
100141378	SURPRISE	AZ		01/30/2024		19,047		(362)			(362)		18,685	18,685			
100141379	FLORENCE	SC		01/30/2024		2,696		(106)			(106)		2,590	2,590			
100141380	GARLAND	TX		01/30/2024		2,278		(105)			(105)		2,173	2,173			
100141382	HOUSTON	TX		01/30/2024		1,740		(98)			(98)		1,642	1,642			
100141384	LOS ANGELES	CA		01/30/2024		10,885		(176)			(176)		10,709	10,709			
100141385	EDMOND	OK		01/30/2024		2,407		(7)			(7)		2,400	2,400			
100141386	HAVERTOWN	PA		01/30/2024		1,966		(53)			(53)		1,913	1,913			
100141387	REVERE	MA		01/30/2024		4,759		(88)			(88)		4,671	4,671			
100141388	SAN ANTONIO	TX		01/30/2024		3,856		20			20		3,876	3,876			
100141390	CYPRESS	CA		01/30/2024		5,739		(115)			(115)		5,624	5,624			
100141391	SAVANNAH	GA		01/30/2024		1,641		(38)			(38)		1,603	1,603			
100141392	ATLANTA	GA		01/30/2024		1,982		(134)			(134)		1,848	1,848			
100141395	RICHMOND	TX		01/30/2024		2,700		(42)			(42)		2,658	2,658			
100141396	PHILADELPHIA	PA		01/30/2024		1,053		(32)			(32)		1,021	1,021			
100141397	WINDERMERE	FL		01/30/2024		2,879		(70)			(70)		2,809	2,809			
100141398	FRESNO	CA		01/30/2024		1,493		(94)			(94)		1,399	1,399			
100141399	BARTLESVILLE	OK		01/30/2024		1,555		(50)			(50)		1,505	1,505			
100141400	ACTON AREA	CA		01/30/2024		8,446		(280)			(280)		8,166	8,166			
100141401	ROSELLE PARK	NJ		01/30/2024		5,157		(28)			(28)		5,129	5,129			
100141402	TALLAHASSEE	FL		01/30/2024		1,445		7			7		1,452	1,452			
100141403	MERIDIANVILLE	AL		01/30/2024		27,215		(309)			(309)		26,906	26,906			
100141404	LONG BRANCH	NJ		01/30/2024		5,032		(49)			(49)		4,983	4,983			
100141405	GULF SHORES	AL		01/30/2024		3,407		51			51		3,458	3,458			
100141407	TALLAHASSEE	FL		01/30/2024		1,445		7			7		1,452	1,452			
100141408	FONTANA	CA		01/30/2024		3,034		(63)			(63)		2,971	2,971			
100141409	TALLAHASSEE	FL		01/30/2024		1,445		7			7		1,452	1,452			
100141410	RANCHO CUCAMONGA	CA		01/30/2024		3,869		(99)			(99)		3,770	3,770			
100141411	HAMPTON BAYS	NY		01/30/2024		5,464		(99)			(99)		5,365	5,365			
100141412	SANGER	TX		01/30/2024		42,704		(1,451)			(1,451)		41,253	41,253			
100141413	GREER	SC		01/30/2024		2,594		(16)			(16)		2,578	2,578			
100141414	SANFORD	NC		01/30/2024		1,608		(114)			(114)		1,494	1,494			
100141415	LYMAN	SC		01/30/2024		2,423		(20)			(20)		2,403	2,403			
100141418	LAS VEGAS	NV		01/30/2024		3,146		(74)			(74)		3,072	3,072			
100141419	LAS VEGAS	NV		01/30/2024		2,667		(93)			(93)		2,574	2,574			
100141420	LAWRENCEVILLE	GA		01/30/2024		2,276		(85)			(85)		2,191	2,191			
100141421	ALTAMONTE SPRINGS	FL		01/30/2024		2,003		48			48		2,051	2,051			
100141422	ROCKFORD	IL		01/30/2024		678		(36)			(36)		642	642			
100141423	BUFORD	GA		01/30/2024		2,790		(98)			(98)		2,692	2,692			
100141424	LAS VEGAS	NV		01/30/2024		2,418		(21)			(21)		2,397	2,397			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141425	PHOENIX	AZ		01/30/2024		1,550		(15)			(15)		1,535	1,535			
100141427	LOS ANGELES	CA		01/30/2024		5,984		(192)			(192)		5,792	5,792			
100141428	ATLANTA	GA		01/30/2024		8,465		(103)			(103)		8,362	8,362			
100141429	WATSONVILLE	CA		01/30/2024		4,857		(108)			(108)		4,749	4,749			
100141430	LOS ANGELES	CA		01/30/2024		2,697		(44)			(44)		2,653	2,653			
100141432	LAKE WORTH	FL		01/30/2024		3,411		(74)			(74)		3,337	3,337			
100141433	BOCA RATON	FL		01/30/2024		1,763		(24)			(24)		1,739	1,739			
100141434	AUSTELL	GA		01/30/2024		15,694		(955)			(955)		14,739	14,739			
100141436	LAS VEGAS	NV		01/30/2024		852		(41)			(41)		811	811			
100141437	BELLEVILLE	NJ		01/30/2024		1,950		(79)			(79)		1,871	1,871			
100141438	NEWPORT NEWS	VA		01/30/2024		1,142		(88)			(88)		1,054	1,054			
100141439	GARLAND	TX		01/30/2024		2,038		(87)			(87)		1,951	1,951			
100141440	DALLAS	TX		01/30/2024		943		(69)			(69)		874	874			
100141441	JEFFERSONVILLE	IN		01/30/2024		2,854		(74)			(74)		2,780	2,780			
100141442	PLYMOUTH	MA		01/30/2024		2,197		(35)			(35)		2,162	2,162			
100141444	BELLEVILLE	NJ		01/30/2024		3,474		(36)			(36)		3,438	3,438			
100141447	WINNETKA	CA		01/30/2024		2,765		(49)			(49)		2,716	2,716			
100141450	PROVIDENCE	RI		01/30/2024		2,191		(83)			(83)		2,108	2,108			
100141454	CYPRESS	TX		01/30/2024		1,494		(23)			(23)		1,471	1,471			
100141456	PLYMOUTH	MA		01/30/2024		2,534		(53)			(53)		2,481	2,481			
100141458	ORLANDO	FL		01/30/2024		1,565		(15)			(15)		1,550	1,550			
100141461	CAMARILLO	CA		01/30/2024		5,110		(6)			(6)		5,104	5,104			
100141462	BRUNSWICK	MD		01/30/2024		2,608		(180)			(180)		2,428	2,428			
100141465	BUFFALO GROVE	IL		01/30/2024		842		(25)			(25)		817	817			
100141467	SAN FERNANDO	CA		01/30/2024		4,525		(62)			(62)		4,463	4,463			
100141470	MODESTO	CA		01/30/2024		14,478		457			457		14,935	14,935			
100141472	SILVER SPRING	MD		01/30/2024		1,477		(87)			(87)		1,390	1,390			
100141473	NORTH BERGEN	NJ		01/30/2024		5,729		(121)			(121)		5,608	5,608			
100141476	IDALOU	TX		01/30/2024		910		(61)			(61)		849	849			
100141478	HAMPTON	VA		01/30/2024		954		(35)			(35)		919	919			
100141480	ECORSE	MI		01/30/2024		887		(35)			(35)		852	852			
100141482	COMMERCE	CA		01/30/2024		3,332		(128)			(128)		3,204	3,204			
100141484	LITTLEROCK	CA		01/30/2024		2,951		(65)			(65)		2,886	2,886			
100141485	VICTORVILLE	CA		01/30/2024		2,980		(100)			(100)		2,880	2,880			
100141486	COMMERCE	CA		01/30/2024		3,344		(140)			(140)		3,204	3,204			
100141488	OSAWATOMIE	KS		01/30/2024		2,198		(69)			(69)		2,129	2,129			
100141489	SALISBURY	MD		01/30/2024		1,275		(62)			(62)		1,213	1,213			
100141491	SULPHUR	LA		01/30/2024		1,001		(66)			(66)		935	935			
100141493	SMYRNA	GA		01/30/2024		3,086		(90)			(90)		2,996	2,996			
100141494	TOLLESON	AZ		01/30/2024		17,509		253			253		17,762	17,762			
100141496	SPRING	TX		01/30/2024		1,468		(87)			(87)		1,381	1,381			
100141497	MELBOURNE	FL		01/30/2024		1,071		(41)			(41)		1,030	1,030			
100141498	MIRAMAR	FL		01/30/2024		3,418		(174)			(174)		3,244	3,244			
100141500	CAPE CORAL	FL		01/30/2024		1,969		(32)			(32)		1,937	1,937			
100141501	BALTIMORE	MD		01/30/2024		1,176		(70)			(70)		1,106	1,106			
100141505	HEMET	CA		01/30/2024		3,666		(162)			(162)		3,504	3,504			
100141506	CONVERSE	TX		01/30/2024		980		(73)			(73)		907	907			
100141509	COLUMBUS	OH		01/30/2024		68,865		(1,935)			(1,935)		66,930	66,930			
100141512	BAKERSFIELD	CA		01/30/2024		2,038		(99)			(99)		1,939	1,939			
100141514	BOWIE	MD		01/30/2024		4,343		(167)			(167)		4,176	4,176			
100141516	LOS ANGELES	CA		01/30/2024		4,533		(189)			(189)		4,344	4,344			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141518	RICHMOND	VA		01/30/2024		1,393		(59)			(59)		1,334	1,334			
100141521	TALLAHASSEE	FL		01/30/2024		1,129		(77)			(77)		1,052	1,052			
100141523	ATLANTA	GA		01/30/2024		2,148		(86)			(86)		2,062	2,062			
100141524	SEVERANCE	CO		01/30/2024		4,186		79			79		4,265	4,265			
100141525	YPSILANTI	MI		01/30/2024		1,035		(58)			(58)		977	977			
100141527	SALT LAKE CITY	UT		01/30/2024		1,926		(51)			(51)		1,875	1,875			
100141528	CAPE CORAL	FL		01/30/2024		9,634		93			93		9,727	9,727			
100141529	HOMOSASSA	FL		01/30/2024		1,136		(43)			(43)		1,093	1,093			
100141530	CORPUS CHRISTI	TX		01/30/2024		1,886		(11)			(11)		1,875	1,875			
100141531	PHOENIX	AZ		01/30/2024		1,970		(88)			(88)		1,882	1,882			
100141534	KISSIMMEE	FL		01/30/2024		1,171		(22)			(22)		1,149	1,149			
100141535	CYPRESS	TX		01/30/2024		1,727		(45)			(45)		1,682	1,682			
100141537	GLENDORA	CA		01/30/2024		4,138		(95)			(95)		4,043	4,043			
100141538	HERMITAGE	TN		01/30/2024		713		(15)			(15)		698	698			
100141540	SAN BERNARDINO	CA		01/30/2024		3,550		(83)			(83)		3,467	3,467			
100141542	PETERSBURG	VA		01/30/2024		1,491		(1)			(1)		1,490	1,490			
100141544	BRADENTON	FL		01/30/2024		9,713		(45)			(45)		9,668	9,668			
100141546	MONTGOMERY	AL		01/30/2024		1,130		1			1		1,131	1,131			
100141547	FRESNO	CA		01/30/2024		2,101		(65)			(65)		2,036	2,036			
100141548	MARRERO	LA		01/30/2024		1,052		(62)			(62)		990	990			
100141549	CORONA	CA		01/30/2024		2,163		24			24		2,187	2,187			
100141550	AGUA DULCE	CA		01/30/2024		7,664		(158)			(158)		7,506	7,506			
100141551	HIGHLAND	CA		01/30/2024		912		(19)			(19)		893	893			
100141553	SAINT PETERSBURG	FL		01/30/2024		3,327		(127)			(127)		3,200	3,200			
100141554	MIDLOTHIAN	TX		01/30/2024		2,319		(158)			(158)		2,161	2,161			
100141555	CASA GRANDE	AZ		01/30/2024		10,427		(74)			(74)		10,353	10,353			
100141559	LOS ANGELES	CA		01/30/2024		3,871		(102)			(102)		3,769	3,769			
100141560	HARVEY	LA		01/30/2024		967		(32)			(32)		935	935			
100141561	REDLANDS	CA		01/30/2024		7,007		(292)			(292)		6,715	6,715			
100141563	BALTIMORE	MD		01/30/2024		2,447		(91)			(91)		2,356	2,356			
100141565	CLAYTON	NC		01/30/2024		2,303		(73)			(73)		2,230	2,230			
100141569	BONHAM	TX		01/30/2024		2,543		(80)			(80)		2,463	2,463			
100141572	BROKEN ARROW	OK		01/30/2024		4,420		(44)			(44)		4,376	4,376			
100141573	LITTLE ROCK	AR		01/30/2024		14,024		(250)			(250)		13,774	13,774			
100141575	PORTERVILLE	CA		01/30/2024		1,306		(17)			(17)		1,289	1,289			
100141576	BALDWIN PARK	CA		01/30/2024		4,339		(55)			(55)		4,284	4,284			
100141578	LOS ANGELES	CA		01/30/2024		3,917		(182)			(182)		3,735	3,735			
100141580	SAN MARCOS	TX		01/30/2024		2,854		(109)			(109)		2,745	2,745			
100141581	HOUSTON	TX		01/30/2024		1,999		(90)			(90)		1,909	1,909			
100141582	ANNA	TX		01/30/2024		3,316		(75)			(75)		3,241	3,241			
100141584	GLEN BURNIE	MD		01/30/2024		2,452		(24)			(24)		2,428	2,428			
100141585	LADY LAKE	FL		01/30/2024		1,870		(57)			(57)		1,813	1,813			
100141587	KISSIMMEE	FL		01/30/2024		1,340		(18)			(18)		1,322	1,322			
100141588	DAVENPORT	FL		01/30/2024		1,709		(20)			(20)		1,689	1,689			
100141590	LOS ANGELES	CA		01/30/2024		7,305		(130)			(130)		7,175	7,175			
100141593	SKOKIE	IL		01/30/2024		3,605		11			11		3,616	3,616			
100141594	TEXARKANA	TX		01/30/2024		1,355		(88)			(88)		1,267	1,267			
100141595	WORCESTER	MA		01/30/2024		3,458		(82)			(82)		3,376	3,376			
100141596	DALLAS	TX		01/30/2024		6,651		(97)			(97)		6,554	6,554			
100141597	DAVENPORT	FL		01/30/2024		1,389		(26)			(26)		1,363	1,363			
100141598	SOMERSET	MA		01/30/2024		93,793		(850)			(850)		92,943	92,943			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141599	RAYTOWN	MO		01/30/2024		6,128		(155)			(155)		5,973	5,973			
100141602	MOAB	UT		01/30/2024		3,659		(150)			(150)		3,509	3,509			
100141604	DULUTH	GA		01/30/2024		14,232		(223)			(223)		14,009	14,009			
100141606	SANTA ANA	CA		01/30/2024		6,932		36			36		6,968	6,968			
100141607	SOUTH YARMOUTH	MA		01/30/2024		5,560		(103)			(103)		5,457	5,457			
100141608	SANTA CLARITA	CA		01/30/2024		18,942		(170)			(170)		18,772	18,772			
100141609	AURORA	IL		01/30/2024		575		(6)			(6)		569	569			
100141612	OKLAHOMA CITY	OK		01/30/2024		789		(54)			(54)		735	735			
100141613	CHICAGO	IL		01/30/2024		1,620		(88)			(88)		1,532	1,532			
100141614	RIFLE	CO		01/30/2024		30,705		(518)			(518)		30,187	30,187			
100141615	ARABI	LA		01/30/2024		1,701		(93)			(93)		1,608	1,608			
100141616	WOOSTER	OH		01/30/2024		3,389		22			22		3,411	3,411			
100141618	OKLAHOMA CITY	OK		01/30/2024		1,898		(88)			(88)		1,810	1,810			
100141619	STAFFORD	VA		01/30/2024		2,674		(88)			(88)		2,586	2,586			
100141620	EAST ORANGE	NJ		01/30/2024		4,187		(130)			(130)		4,057	4,057			
100141621	CHICAGO	IL		01/30/2024		9,139		(151)			(151)		8,988	8,988			
100141622	MISSOURI CITY	TX		01/30/2024		5,064		(305)			(305)		4,759	4,759			
100141623	FREDERICK	MD		01/30/2024		33,817		(415)			(415)		33,402	33,402			
100141624	ATLANTA	GA		01/30/2024		2,224		(44)			(44)		2,180	2,180			
100141625	SNELLVILLE	GA		01/30/2024		3,900		(99)			(99)		3,801	3,801			
100141628	SANTA ROSA	CA		01/30/2024		5,058		4			4		5,062	5,062			
100141630	HOLIDAY	FL		01/30/2024		1,638		(90)			(90)		1,548	1,548			
100141631	FRESNO	CA		01/30/2024		5,611		9			9		5,620	5,620			
100141633	GRESHAM	OR		01/30/2024		3,478		29			29		3,507	3,507			
100141635	SANTA CLARA	CA		01/30/2024		8,203		(279)			(279)		7,924	7,924			
100141636	BAKERSFIELD	CA		01/30/2024		2,159		(79)			(79)		2,080	2,080			
100141639	WESTMINSTER	MD		01/30/2024		4,800		(99)			(99)		4,701	4,701			
100141641	OCALA	FL		01/30/2024		1,930		(56)			(56)		1,874	1,874			
100141643	BAKERSFIELD	CA		01/30/2024		3,162		(33)			(33)		3,129	3,129			
100141645	GLENVILLE	NC		01/30/2024		4,281		(42)			(42)		4,239	4,239			
100141647	CYPRESS	TX		01/30/2024		3,196		1			1		3,197	3,197			
100141649	HUNTINGTON BEACH	CA		01/30/2024		10,528		39			39		10,567	10,567			
100141650	ANTIOCH	TN		01/30/2024		2,128		(23)			(23)		2,105	2,105			
100141653	ATLANTA	GA		01/30/2024		1,548		(49)			(49)		1,499	1,499			
100141654	ELKRIDGE	MD		01/30/2024		4,044		(44)			(44)		4,000	4,000			
100141656	MEMPHIS	TN		01/30/2024		898		(38)			(38)		860	860			
100141658	MESA	AZ		01/30/2024		4,136		(71)			(71)		4,065	4,065			
100141659	LUDLOW	MA		01/30/2024		511		(11)			(11)		500	500			
100141660	CLEVELAND	OH		01/30/2024		908		(27)			(27)		881	881			
100141661	LAS VEGAS	NV		01/30/2024		3,968		(142)			(142)		3,826	3,826			
100141662	CASA GRANDE	AZ		01/30/2024		1,738		(41)			(41)		1,697	1,697			
100141664	HOUSTON	TX		01/30/2024		1,403		(102)			(102)		1,301	1,301			
100141665	BROOKLYN PARK	MD		01/30/2024		1,394		(80)			(80)		1,314	1,314			
100141666	BROOKLYN	MD		01/30/2024		8,373		(468)			(468)		7,905	7,905			
100141667	LINCOLN	AL		01/30/2024		1,134							1,134	1,134			
100141670	CHICAGO	IL		01/30/2024		6,903		(41)			(41)		6,862	6,862			
100141672	SAN ANTONIO	TX		01/30/2024		4,504		(161)			(161)		4,343	4,343			
100141673	COLORADO SPRINGS	CO		01/30/2024		1,613		(36)			(36)		1,577	1,577			
100141674	OXNARD	CA		01/30/2024		10,367		(359)			(359)		10,008	10,008			
100141679	SAN MARCOS	TX		01/30/2024		4,205		(123)			(123)		4,082	4,082			
100141680	MAGNOLIA	TX		01/30/2024		(7,646)		(108)			(108)		(7,754)	(7,754)			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141681	COLUMBUS	GA		01/30/2024		539		9			9		548	548			
100141682	LEOMINSTER	MA		01/30/2024		2,813		(12)			(12)		2,801	2,801			
100141685	PORTLAND	OR		01/30/2024		3,695		(48)			(48)		3,647	3,647			
100141686	SPRINGFIELD	MA		01/30/2024		1,921		(123)			(123)		1,798	1,798			
100141687	DECATUR	GA		01/30/2024		860		(58)			(58)		802	802			
100141689	CHARLOTTE	NC		01/30/2024		2,217		(99)			(99)		2,118	2,118			
100141692	LOS ANGELES	CA		01/30/2024		7,416		(225)			(225)		7,191	7,191			
100141693	NORTH LAS VEGAS	NV		01/30/2024		2,012		(161)			(161)		1,851	1,851			
100141695	HILLSBORO	OR		01/30/2024		2,433		(89)			(89)		2,344	2,344			
100141696	LAS VEGAS	NV		01/30/2024		2,743		37			37		2,780	2,780			
100141698	ALTADENA	CA		01/30/2024		5,431		(180)			(180)		5,251	5,251			
100141699	DAYTON	OH		01/30/2024		1,317		(11)			(11)		1,306	1,306			
100141701	OAK POINT	TX		01/30/2024		2,810		(117)			(117)		2,693	2,693			
100141702	GEORGETOWN	TX		01/30/2024		1,741		(87)			(87)		1,654	1,654			
100141703	LEESBURG	GA		01/30/2024		2,056		(94)			(94)		1,962	1,962			
100141705	NAPLES	FL		01/30/2024		8,413		(227)			(227)		8,186	8,186			
100141706	LINDEN	MI		01/30/2024		73,204		(720)			(720)		72,484	72,484			
100141707	NEW YORK	NY		01/30/2024		8,665		(398)			(398)		8,267	8,267			
100141708	VESTAL	NY		01/30/2024		1,786		45			45		1,831	1,831			
100141711	CLARKSBURG	WV		01/30/2024		760		(40)			(40)		720	720			
100141712	SPENCER	IN		01/30/2024		1,490		(67)			(67)		1,423	1,423			
100141714	CASTAIC	CA		01/30/2024		10,201		(196)			(196)		10,005	10,005			
100141716	LOXAHATCHEE	FL		01/30/2024		4,401		(76)			(76)		4,325	4,325			
100141718	HACKENSACK	NJ		01/30/2024		2,611		(96)			(96)		2,515	2,515			
100141719	TAMPA	FL		01/30/2024		1,353		(22)			(22)		1,331	1,331			
100141720	BALTIMORE	MD		01/30/2024		958		(23)			(23)		935	935			
100141721	ESTILL SPRINGS	TN		01/30/2024		5,196		(154)			(154)		5,042	5,042			
100141723	SAN RAFAEL	CA		01/30/2024		1,171		(58)			(58)		1,113	1,113			
100141724	LAUDERHILL	FL		01/30/2024		2,750		(42)			(42)		2,708	2,708			
100141725	RESTON	VA		01/30/2024		1,011		(59)			(59)		952	952			
100141726	HARTLY	DE		01/30/2024		4,922		(53)			(53)		4,869	4,869			
100141727	LLOYD HARBOR	NY		01/30/2024		6,426		(116)			(116)		6,310	6,310			
100141728	NORTH MIDDLETOWN	NJ		01/30/2024		2,807		(87)			(87)		2,720	2,720			
100141729	LITTLE FALLS	NJ		01/30/2024		57,259		(1,920)			(1,920)		55,339	55,339			
100141731	SUGAR LAND	TX		01/30/2024		1,563		(39)			(39)		1,524	1,524			
100141732	BALTIMORE	MD		01/30/2024		848		(11)			(11)		837	837			
100141734	WOODSTOCK	GA		01/30/2024		2,041		(97)			(97)		1,944	1,944			
100141735	COLTON	CA		01/30/2024		2,146		(2)			(2)		2,144	2,144			
100141737	BEL AIR	MD		01/30/2024		13,397		(96)			(96)		13,301	13,301			
100141739	COLORADO SPRINGS	CO		01/30/2024		2,817		35			35		2,852	2,852			
100141740	BALTIMORE	MD		01/30/2024		939		(31)			(31)		908	908			
100141741	LAS VEGAS	NV		01/30/2024		1,609		(9)			(9)		1,600	1,600			
100141742	LAS VEGAS	NV		01/30/2024		1,755		(2)			(2)		1,753	1,753			
100141743	GLEN COVE	NY		01/30/2024		3,553		(234)			(234)		3,319	3,319			
100141745	MASTIC BEACH	NY		01/30/2024		2,236		(40)			(40)		2,196	2,196			
100141746	LOS ANGELES	CA		01/30/2024		5,877		(163)			(163)		5,714	5,714			
100141747	LONG BEACH	CA		01/30/2024		2,174		(84)			(84)		2,090	2,090			
100141748	WAXAHACHIE	TX		01/30/2024		5,631		(261)			(261)		5,370	5,370			
100141751	EL MIRAGE	AZ		01/30/2024		2,203		(101)			(101)		2,102	2,102			
100141752	OCEANSIDE	NY		01/30/2024		2,944		(143)			(143)		2,801	2,801			
100141753	MOUNT LAUREL	NJ		01/30/2024		3,295		(87)			(87)		3,208	3,208			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141754	DAYTON	OH		01/30/2024		994		(66)			(66)		928	928			
100141756	OXNARD	CA		01/30/2024		4,875		(219)			(219)		4,656	4,656			
100141757	PALMDALE	CA		01/30/2024		2,996		(46)			(46)		2,950	2,950			
100141758	TOLEDO	OH		01/30/2024		3,264		(47)			(47)		3,217	3,217			
100141759	TOLEDO	OH		01/30/2024		3,428		(50)			(50)		3,378	3,378			
100141760	VENICE	FL		01/30/2024		1,306		(36)			(36)		1,270	1,270			
100141762	PEMBROKE PINES	FL		01/30/2024		1,916		(58)			(58)		1,858	1,858			
100141763	WESLEY CHAPEL	FL		01/30/2024		3,759		(56)			(56)		3,703	3,703			
100141764	OREGON	OH		01/30/2024		1,076		(57)			(57)		1,019	1,019			
100141765	NEW BRUNSWICK	NJ		01/30/2024		4,211		112			112		4,323	4,323			
100141766	ELMONT	NY		01/30/2024		4,763		(45)			(45)		4,718	4,718			
100141767	HAVRE DE GRACE	MD		01/30/2024		1,537		(47)			(47)		1,490	1,490			
100141768	DELRAN	NJ		01/30/2024		1,250		(18)			(18)		1,232	1,232			
100141769	LAMBERTVILLE	NJ		01/30/2024		2,671		30			30		2,701	2,701			
100141771	DELRAN	NJ		01/30/2024		1,746		(48)			(48)		1,698	1,698			
100141772	CINNAMINSON	NJ		01/30/2024		1,257		(29)			(29)		1,228	1,228			
100141773	KANSAS CITY	MO		01/30/2024		949		(57)			(57)		892	892			
100141776	GALLOWAY	NJ		01/30/2024		877		(46)			(46)		831	831			
100141777	MIAMI	FL		01/30/2024		4,007		(57)			(57)		3,950	3,950			
100141778	KANSAS CITY	MO		01/30/2024		1,622		(26)			(26)		1,596	1,596			
100141779	RINARD	IL		01/30/2024		2,810		(149)			(149)		2,661	2,661			
100141781	POINCIANA	FL		01/30/2024		1,728		(64)			(64)		1,664	1,664			
100141782	NEW MILFORD	CT		01/30/2024		24,891		(754)			(754)		24,137	24,137			
100141783	LAFAYETTE	LA		01/30/2024		1,835		(88)			(88)		1,747	1,747			
100141784	COVINA	CA		01/30/2024		8,083		(175)			(175)		7,908	7,908			
100141785	TOMS RIVER	NJ		01/30/2024		876		(71)			(71)		805	805			
100141786	PEMBROKE PINES	FL		01/30/2024		3,109		(12)			(12)		3,097	3,097			
100141788	PALMYRA	NJ		01/30/2024		463		(27)			(27)		436	436			
100141790	AMSTERDAM	NLD		01/29/2024										298	298		298
100141791	AMSTERDAM	NLD		01/29/2024		2,372						108	2,480	2,608	128		128
100141792	ROTTERDAM	NLD		01/29/2024										160	160		160
100141793	ROTTERDAM	NLD		01/29/2024		2,628						120	2,748	2,935	187		187
100141794	LOPIK	NLD		01/29/2024										370	370		370
100141795	ROTTERDAM	NLD		01/29/2024										293	293		293
100141797	ZUTPHEN	NLD		01/29/2024		479,995						21,873	501,868	536,826	34,958		34,958
100141798	RHEDEN	NLD		01/29/2024										552	552		552
100141799	AMSTERDAM	NLD		01/29/2024		9,010						411	9,421	10,399	978		978
100141800	UTRECHT	NLD		01/29/2024										357	357		357
100141801	AMSTERDAM	NLD		01/29/2024										142	142		142
100141802	ROTTERDAM	NLD		01/29/2024										906	906		906
100141805	GEMERT	NLD		01/29/2024										535	535		535
100141806	VALKENSWAARD	NLD		01/29/2024										2,450	2,450		2,450
100141807	VLAARDINGEN	NLD		01/29/2024		10,357						472	10,829	10,645	(184)		(184)
100141808	LEEUWARDEN	NLD		01/29/2024										320	320		320
100141809	S-GRAVENHAGE	NLD		01/29/2024										413	413		413
100141810	HOOGEVEEN	NLD		01/29/2024										164	164		164
100141811	GRONINGEN	NLD		01/29/2024										558	558		558
100141812	ROSMALEN	NLD		01/29/2024										459	459		459
100141815	AMSTERDAM	NLD		01/29/2024										331	331		331
100141816	GRONINGEN	NLD		01/29/2024										351	351		351
100141817	KOOG AAN DE ZAAN	NLD		01/29/2024										226	226		226

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141818	ARNHEM	NLD		01/29/2024										565	565		565
100141819	DEVENTER	NLD		01/29/2024										596	596		596
100141821	MAARSSEN	NLD		01/29/2024										170	170		170
100141822	HOOGEVEEN	NLD		01/29/2024										211	211		211
100141823	HOOGEVEEN	NLD		01/29/2024		912						42	954	1,011	57		57
100141824	AMSTERDAM	NLD		01/29/2024		383,209						17,462	400,671	438,298	37,626		37,626
100141827	LANDGRAAF	NLD		01/29/2024										638	638		638
100141828	LANDGRAAF	NLD		01/29/2024		6,321						288	6,609	6,950	342		342
100141829	GOUDA	NLD		01/29/2024		4,345						198	4,543	5,146	604		604
100141830	ROTTERDAM	NLD		01/29/2024										577	577		577
100141831	ROTTERDAM	NLD		01/29/2024		1,886						86	1,972	2,102	129		129
100141832	LELYSTAD	NLD		01/29/2024										54	54		54
100141834	PURMEREND	NLD		01/29/2024										100	100		100
100141835	LEEK	NLD		01/29/2024										156	156		156
100141836	PUERTO VALLARTA	MEX		02/01/2024		20,849							20,849	20,849			
100141840	GLENDALE	CA		03/27/2024		3,690		(75)			(75)		3,615	3,615			
100141842	NORCO	CA		03/27/2024		4,911		(101)			(101)		4,810	4,810			
100141850	ARLINGTON	TX		03/27/2024		1,984		(103)			(103)		1,881	1,881			
100141855	ORLANDO	FL		03/27/2024		5,597		(157)			(157)		5,440	5,440			
100141858	UPPER DARBY	PA		03/27/2024		1,611		(22)			(22)		1,589	1,589			
100141860	CHINO	CA		03/27/2024		2,351		(89)			(89)		2,262	2,262			
100141861	CHICAGO	IL		03/27/2024		2,303		(102)			(102)		2,201	2,201			
100141863	BURKE	VA		03/27/2024		5,023		(104)			(104)		4,919	4,919			
100141864	CORPUS CHRISTI	TX		03/27/2024		1,871		(18)			(18)		1,853	1,853			
100141865	ORLANDO	FL		03/27/2024		8,431		(404)			(404)		8,027	8,027			
100141867	DANVILLE	IN		03/27/2024		2,397		(1)			(1)		2,396	2,396			
100141869	FORT EDWARD	NY		03/27/2024		900		(52)			(52)		848	848			
100141871	VALLEJO	CA		03/27/2024		5,095		(133)			(133)		4,962	4,962			
100141872	WEBSTER	TX		03/27/2024		2,925		(3)			(3)		2,922	2,922			
100141875	CITRUS SPRINGS	FL		03/27/2024		1,939		(5)			(5)		1,934	1,934			
100141879	GLENDALE	CA		03/27/2024		3,935		(78)			(78)		3,857	3,857			
100141880	ANAHEIM	CA		03/27/2024		216,485		(743)			(743)		215,742	215,742			
100141881	BRENTWOOD	TN		03/27/2024		1,554		(39)			(39)		1,515	1,515			
100141882	RICHMOND	TX		03/27/2024		2,685		(70)			(70)		2,615	2,615			
100141883	BOCA RATON	FL		03/27/2024		108,184		(3,261)			(3,261)		104,923	104,923			
100141887	LOS ANGELES (SUNLAND AREA)	CA		03/27/2024		5,731		(55)			(55)		5,676	5,676			
100141890	SUGAR LAND	TX		03/27/2024		1,135		(45)			(45)		1,090	1,090			
100141895	UPPER DARBY	PA		03/27/2024		3,930		(109)			(109)		3,821	3,821			
100141896	BALTIMORE	MD		03/27/2024		1,147		(30)			(30)		1,117	1,117			
100141897	EAST BRUNSWICK	NJ		03/27/2024		8,627		(161)			(161)		8,466	8,466			
100141899	SAVANNAH	GA		03/27/2024		1,728		(65)			(65)		1,663	1,663			
100141902	MANSFIELD	TX		03/27/2024		29,735		(1,180)			(1,180)		28,555	28,555			
100141908	PASADENA	MD		03/27/2024		3,023		(26)			(26)		2,997	2,997			
100141911	UPPER DARBY	PA		03/27/2024		1,565		(36)			(36)		1,529	1,529			
100141913	KATY	TX		03/27/2024		3,152		(84)			(84)		3,068	3,068			
100141914	MENIFEE	CA		03/27/2024		3,472		(71)			(71)		3,401	3,401			
100141918	SAINT CLOUD	FL		03/27/2024		8,262		(283)			(283)		7,979	7,979			
100141927	SOUTH SALT LAKE	UT		03/27/2024		1,315		(25)			(25)		1,290	1,290			
100141928	LAS VEGAS	NV		03/27/2024		3,550		(76)			(76)		3,474	3,474			
100141929	LAS VEGAS	NV		03/27/2024		3,188		(85)			(85)		3,103	3,103			
100141931	WOODLAND HILLS AREA LOS ANGEL	CA		03/27/2024		7,146		(48)			(48)		7,098	7,098			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141932	SUNNYVALE	CA		03/27/2024		13,679		(127)			(127)		13,552	13,552			
100141934	DAVENPORT	FL		03/27/2024		3,243		41			41		3,284	3,284			
100141937	SACRAMENTO	CA		02/29/2024		13,275		(185)			(185)		13,090	13,090			
100141938	CHELTENHAM	PA		02/29/2024		5,185		(69)			(69)		5,116	5,116			
100141941	BROOKLYN	NY		02/29/2024		2,797		(54)			(54)		2,743	2,743			
100141942	NORTH HILLS	CA		02/29/2024		8,166		(196)			(196)		7,970	7,970			
100141943	AVENTURA	FL		02/29/2024		1,899		(71)			(71)		1,828	1,828			
100141944	KATY	TX		02/29/2024		1,749		(121)			(121)		1,628	1,628			
100141945	MIAMI	FL		02/29/2024		3,615		(136)			(136)		3,479	3,479			
100141946	MIAMI	FL		02/29/2024		4,300		(150)			(150)		4,150	4,150			
100141947	IMPERIAL BEACH	CA		02/29/2024		12,576		(369)			(369)		12,207	12,207			
100141950	GREENVILLE	NC		02/29/2024		1,537		(22)			(22)		1,515	1,515			
100141952	SAN BERNARDINO	CA		02/29/2024		4,232		(106)			(106)		4,126	4,126			
100141958	AMSTERDAM	NY		02/29/2024		992		(87)			(87)		905	905			
100141959	ATLANTA	GA		02/29/2024		1,326		(54)			(54)		1,272	1,272			
100141960	GARDEN GROVE	CA		02/29/2024		4,694		(38)			(38)		4,656	4,656			
100141962	CELINA	TX		02/29/2024		3,193		(86)			(86)		3,107	3,107			
100141963	DORAL	FL		02/29/2024		4,918		(136)			(136)		4,782	4,782			
100141964	MISSOURI CITY	TX		02/29/2024		2,257		(25)			(25)		2,232	2,232			
100141965	ELIZABETHTOWN	KY		02/29/2024		1,898		(35)			(35)		1,863	1,863			
100141967	ELIZABETHTOWN	KY		02/29/2024		1,719		(38)			(38)		1,681	1,681			
100141969	COMPTON	CA		02/29/2024		3,213		(109)			(109)		3,104	3,104			
100141971	HOUSTON	TX		02/29/2024		1,282		(103)			(103)		1,179	1,179			
100141972	HOUSTON	TX		02/29/2024		1,139		(91)			(91)		1,048	1,048			
100141973	ALBANY	NY		02/29/2024		1,437		(78)			(78)		1,359	1,359			
100141974	SUGAR LAND	TX		02/29/2024		1,410		(105)			(105)		1,305	1,305			
100141977	PHOENIX	AZ		02/29/2024		2,774		(72)			(72)		2,702	2,702			
100141979	GRANITE BAY	CA		02/29/2024		140,669		(573)			(573)		140,096	140,096			
100141980	DOWNEY	CA		02/29/2024		9,196		(343)			(343)		8,853	8,853			
100141981	FOUNTAIN VALLEY	CA		02/29/2024		9,206		(46)			(46)		9,160	9,160			
100141985	JACKSONVILLE	FL		02/29/2024		1,914		(58)			(58)		1,856	1,856			
100141986	HAMDEN	CT		02/29/2024		2,278		(81)			(81)		2,197	2,197			
100141989	LAKE WORTH	FL		02/29/2024		58,223		(1,769)			(1,769)		56,454	56,454			
100141991	GARLAND	TX		02/29/2024		1,788		(109)			(109)		1,679	1,679			
100141993	EDMOND	OK		02/29/2024		1,696		(33)			(33)		1,663	1,663			
100141995	APOPKA	FL		02/29/2024		125,023		(2,196)			(2,196)		122,827	122,827			
100141996	WALDORF	MD		02/29/2024		24,657		(427)			(427)		24,230	24,230			
100141997	LAS VEGAS	NV		02/29/2024		19,581		(564)			(564)		19,017	19,017			
100141998	DAYTON	OH		02/29/2024		1,099		(38)			(38)		1,061	1,061			
100141999	FRESNO	CA		02/29/2024		5,508		(193)			(193)		5,315	5,315			
100142000	SCHAUMBURG	IL		02/29/2024		1,642		(31)			(31)		1,611	1,611			
100142001	WESTMINSTER	CA		02/29/2024		6,890		(82)			(82)		6,808	6,808			
100142002	PROVIDENCE VILLAGE	TX		02/29/2024		2,178		(58)			(58)		2,120	2,120			
100142004	WATERFORD	NY		02/29/2024		13,376		(108)			(108)		13,268	13,268			
100142006	SACRAMENTO	CA		02/29/2024		3,233		(33)			(33)		3,200	3,200			
100142008	CINCINNATI	OH		02/29/2024		1,281		(75)			(75)		1,206	1,206			
100142009	GLENDALE	CA		02/29/2024		3,458		(126)			(126)		3,332	3,332			
100142010	TAMPA	FL		02/29/2024		4,051		1			1		4,052	4,052			
100142015	SAINT PETERSBURG	FL		02/29/2024		1,206		(88)			(88)		1,118	1,118			
100142016	BROKEN ARROW	OK		02/29/2024		2,383		(28)			(28)		2,355	2,355			
100142019	TOBYHANNA	PA		02/29/2024		1,641		(56)			(56)		1,585	1,585			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142020	JOHNSTON	SC		02/29/2024		491		(46)			(46)		445	445			
100142022	NAPLES	FL		02/29/2024		2,538		(72)			(72)		2,466	2,466			
100142024	DOVER	FL		02/29/2024		3,222		(8)			(8)		3,214	3,214			
100142026	GRAND PRAIRIE	TX		02/29/2024		2,105		(111)			(111)		1,994	1,994			
100142028	HUMBLE	TX		02/29/2024		1,643		(74)			(74)		1,569	1,569			
100142032	PHILADELPHIA	PA		02/29/2024		1,730		17			17		1,747	1,747			
100142034	MADERA	CA		02/29/2024		3,489		(130)			(130)		3,359	3,359			
100142035	RIVERVIEW	FL		02/29/2024		2,416		(61)			(61)		2,355	2,355			
100142036	RIVERHEAD	NY		02/29/2024		4,147		(207)			(207)		3,940	3,940			
100142039	DEARBORN HEIGHTS	MI		02/29/2024		747		(45)			(45)		702	702			
100142041	BROOMALL	PA		02/29/2024		2,965		(59)			(59)		2,906	2,906			
100142042	KATY	TX		02/29/2024		2,117		(115)			(115)		2,002	2,002			
100142043	DREXEL HILL	PA		02/29/2024		1,858		(15)			(15)		1,843	1,843			
100142044	KATY	TX		02/29/2024		953		(23)			(23)		930	930			
100142048	GREENVILLE	NC		02/29/2024		1,538		(23)			(23)		1,515	1,515			
100142050	DINGMANS FERRY	PA		02/29/2024		1,444		(81)			(81)		1,363	1,363			
100142053	NORTH FORT MYERS	FL		02/29/2024		12,656		(263)			(263)		12,393	12,393			
100142054	RICHMOND	TX		02/29/2024		3,178		(122)			(122)		3,056	3,056			
100142059	SAN FRANCISCO	CA		02/29/2024		21,912		(9)			(9)		21,903	21,903			
100142060	PHILADELPHIA	PA		02/29/2024		1,588		(92)			(92)		1,496	1,496			
100142062	WESTMINSTER	CA		02/29/2024		3,682		(64)			(64)		3,618	3,618			
100142064	FORT PIERCE	FL		02/29/2024		1,469		(50)			(50)		1,419	1,419			
100142065	RICHMOND	TX		02/29/2024		2,671		(55)			(55)		2,616	2,616			
100142066	ELKINS PARK	PA		02/29/2024		2,950		(20)			(20)		2,930	2,930			
100142067	BOCA RATON	FL		02/29/2024		2,525		(67)			(67)		2,458	2,458			
100142068	EL PASO	TX		02/29/2024		838		(50)			(50)		788	788			
100142071	CYPRESS	TX		02/29/2024		6,695		(96)			(96)		6,599	6,599			
100142072	CINCINNATI	OH		02/29/2024		1,030		(42)			(42)		988	988			
100142074	CYPRESS	TX		02/29/2024		2,677		(48)			(48)		2,629	2,629			
100142075	TRUSSVILLE	AL		02/29/2024		39,527		(624)			(624)		38,903	38,903			
100142076	KATY	TX		02/29/2024		2,700		(34)			(34)		2,666	2,666			
100142077	SAN JOSE	CA		02/29/2024		131,929		(2,659)			(2,659)		129,270	129,270			
100142078	GILBERT	AZ		02/29/2024		4,418		(55)			(55)		4,363	4,363			
100142079	CUMMING	GA		02/29/2024		3,407		(126)			(126)		3,281	3,281			
100142080	MIAMI LAKES	FL		02/29/2024		2,457		(36)			(36)		2,421	2,421			
100142081	DORAL	FL		02/29/2024		1,683		(114)			(114)		1,569	1,569			
100142082	BAKERSFIELD	CA		02/29/2024		2,080		(50)			(50)		2,030	2,030			
100142088	KILLEEN	TX		02/29/2024		690		(51)			(51)		639	639			
100142089	LORAIN	OH		02/29/2024		611		(47)			(47)		564	564			
100142090	HAPPY VALLEY	OR		02/29/2024		4,693		(117)			(117)		4,576	4,576			
100142092	SACRAMENTO	CA		02/29/2024		2,708		(94)			(94)		2,614	2,614			
100142093	LAS VEGAS	NV		02/29/2024		2,270		(28)			(28)		2,242	2,242			
100142094	SAN JOSE	CA		02/29/2024		1,330		(16)			(16)		1,314	1,314			
100142096	(LA CRESCENTA AREA) GLENDALE	CA		02/29/2024		6,292		(244)			(244)		6,048	6,048			
100142097	GRAYSON	GA		02/29/2024		2,737		(49)			(49)		2,688	2,688			
100142098	SHAKOPEE	MN		02/29/2024		2,019		(44)			(44)		1,975	1,975			
100142103	KENNER	LA		02/29/2024		1,783		(35)			(35)		1,748	1,748			
100142104	OKLAHOMA CITY	OK		02/29/2024		1,228		(54)			(54)		1,174	1,174			
100142105	LABELLE	FL		02/29/2024		1,898		(38)			(38)		1,860	1,860			
100142107	MIAMI	FL		02/29/2024		2,955		(32)			(32)		2,923	2,923			
100142108	MILWAUKEE	WI		02/29/2024		1,175		(61)			(61)		1,114	1,114			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142109	MISSION VIEJO	CA		02/29/2024		3,438		(43)			(43)		3,395	3,395			
100142113	DAVENPORT	FL		02/29/2024		2,459		(68)			(68)		2,391	2,391			
100142114	INDIANAPOLIS	IN		02/29/2024		2,182		4			4		2,186	2,186			
100142115	CYPRESS	TX		02/29/2024		3,587		(67)			(67)		3,520	3,520			
100142116	SUN VALLEY	CA		02/29/2024		9,378		(22)			(22)		9,356	9,356			
100142117	SIMPSONVILLE	SC		02/29/2024		2,378		(11)			(11)		2,367	2,367			
100142118	WEST CHESTER	OH		02/29/2024		2,441		(61)			(61)		2,380	2,380			
100142119	DAVENPORT	FL		02/29/2024		15,199		(660)			(660)		14,539	14,539			
100142120	LOS ANGELES	CA		02/29/2024		6,126		(132)			(132)		5,994	5,994			
100142121	FEDERAL WAY	WA		02/29/2024		2,509		(48)			(48)		2,461	2,461			
100142122	EDMOND	OK		02/29/2024		2,325		(41)			(41)		2,284	2,284			
100142124	RICHMOND	TX		02/29/2024		3,701		(120)			(120)		3,581	3,581			
100142125	BURBANK	CA		02/29/2024		6,790		(118)			(118)		6,672	6,672			
100142126	GRAYSON	GA		02/29/2024		2,729		(50)			(50)		2,679	2,679			
100142129	CLAYMONT	DE		02/29/2024		1,484		(55)			(55)		1,429	1,429			
100142130	PHILADELPHIA	PA		02/29/2024		1,194		(47)			(47)		1,147	1,147			
100142133	CHOCTAW	OK		02/29/2024		1,461		(42)			(42)		1,419	1,419			
100142134	CLAYMONT	DE		02/29/2024		1,483		(54)			(54)		1,429	1,429			
100142136	GLENDALE	CA		02/29/2024		8,362		(29)			(29)		8,333	8,333			
100142137	SUGAR LAND	TX		02/29/2024		27,017		(886)			(886)		26,131	26,131			
100142138	DAVENPORT	FL		02/29/2024		7,487		(216)			(216)		7,271	7,271			
100142140	KISSIMMEE	FL		02/29/2024		7,232		(192)			(192)		7,040	7,040			
100142141	ELK GROVE	CA		02/29/2024		4,405		(199)			(199)		4,206	4,206			
100142143	OLDSMAR	FL		02/29/2024		2,113		(131)			(131)		1,982	1,982			
100142145	SUGAR LAND	TX		02/29/2024		1,456		(74)			(74)		1,382	1,382			
100142146	WATAUGA	TX		02/29/2024		1,737		(102)			(102)		1,635	1,635			
100142147	ALIQUIPPA	PA		02/29/2024		2,327		(138)			(138)		2,189	2,189			
100142148	SUMTER	SC		02/29/2024		3,805		(76)			(76)		3,729	3,729			
100142150	WINTER PARK	FL		02/29/2024		4,057		(144)			(144)		3,913	3,913			
100142151	LA VERNE	CA		02/29/2024		4,537		(57)			(57)		4,480	4,480			
100142152	RIVERSIDE	CA		02/29/2024		4,326		(67)			(67)		4,259	4,259			
100142155	EULESS	TX		02/29/2024		2,357		(50)			(50)		2,307	2,307			
100142156	CLOVIS	CA		02/29/2024		3,099		(48)			(48)		3,051	3,051			
100142157	ARLINGTON	TX		02/29/2024		110,895		(2,015)			(2,015)		108,880	108,880			
100142158	HENDERSON	NV		02/29/2024		4,099		(61)			(61)		4,038	4,038			
100142159	KATY	TX		02/29/2024		3,285		(82)			(82)		3,203	3,203			
100142160	WHITTIER	CA		02/29/2024		4,499		(85)			(85)		4,414	4,414			
100142162	HUMBLE	TX		02/29/2024		70,862		(1,295)			(1,295)		69,567	69,567			
100142163	BUFORD	GA		02/29/2024		4,634		(63)			(63)		4,571	4,571			
100142166	WATSONVILLE	CA		02/29/2024		4,130		(79)			(79)		4,051	4,051			
100142167	DACULA	GA		02/29/2024		41,846		(1,197)			(1,197)		40,649	40,649			
100142171	HELENDALE	CA		02/29/2024		2,265		(113)			(113)		2,152	2,152			
100142172	CALERA	AL		02/29/2024		1,598		(31)			(31)		1,567	1,567			
100142173	WYLIE	TX		02/29/2024		2,817		(128)			(128)		2,689	2,689			
100142174	POINCIANA	FL		02/29/2024		903		(38)			(38)		865	865			
100142175	LOGAN	UT		02/29/2024		1,363		(46)			(46)		1,317	1,317			
100142178	RICHARDSON	TX		02/29/2024		975		(42)			(42)		933	933			
100142187	DECATUR	GA		03/15/2024		1,940		(39)			(39)		1,901	1,901			
100142195	LOS ANGELES	CA		03/15/2024		34,778		(653)			(653)		34,125	34,125			
100142221	CROFTON	MD		03/15/2024		3,063		(146)			(146)		2,917	2,917			
100142224	DELRAY BEACH	FL		03/15/2024		4,045		(92)			(92)		3,953	3,953			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142226	RHINEBECK	NY		03/15/2024		7,998		(326)			(326)		7,672	7,672			
100142228	MADISON	TN		03/15/2024		1,352		(91)			(91)		1,261	1,261			
100142229	SATELLITE BEACH	FL		03/15/2024		2,706		(105)			(105)		2,601	2,601			
100142231	SANTA BARBARA	CA		03/15/2024		9,916		(161)			(161)		9,755	9,755			
100142234	BROOKLYN	NY		03/15/2024		10,837		(446)			(446)		10,391	10,391			
100142235	PINECREST	FL		03/15/2024		5,338		(213)			(213)		5,125	5,125			
100142238	ROSEBURG	OR		03/15/2024		6,825		(147)			(147)		6,678	6,678			
100142244	PLANT CITY	FL		03/15/2024		5,583		(169)			(169)		5,414	5,414			
100142273	PHOENIX	AZ		03/15/2024		2,573		(173)			(173)		2,400	2,400			
100142278	CLIFFSIDE PARK	NJ		03/15/2024		344,602		(10,054)			(10,054)		334,548	334,548			
100142287	CAPE CORAL	FL		03/15/2024		2,630		(143)			(143)		2,487	2,487			
100142303	DAVENPORT	FL		03/15/2024		1,835		(39)			(39)		1,796	1,796			
100142312	CLIFTON	NJ		03/15/2024		7,039		(171)			(171)		6,868	6,868			
100142336	SUFFERN	NY		03/15/2024		4,368		(232)			(232)		4,136	4,136			
100142343	GLEN OAKS	NY		03/15/2024		8,231		(206)			(206)		8,025	8,025			
100142346	HACIENDA HEIGHTS	CA		03/15/2024		7,467		(460)			(460)		7,007	7,007			
100142355	LANGHORNE	PA		03/15/2024		2,554		(136)			(136)		2,418	2,418			
100142365	NAPLES	FL		03/15/2024		2,906		(129)			(129)		2,777	2,777			
100142370	GLEN OAKS	NY		03/15/2024		5,639		(190)			(190)		5,449	5,449			
100142385	RAHWAY	NJ		03/15/2024		3,737		(71)			(71)		3,666	3,666			
100142387	PATERSON	NJ		03/15/2024		3,983		(177)			(177)		3,806	3,806			
100142391	TROY	OH		03/15/2024		3,874		(103)			(103)		3,771	3,771			
100142394	SALINAS	CA		02/02/2024		3,917		(66)			(66)		3,851	3,851			
100142395	SALINAS	CA		02/02/2024		2,382		(75)			(75)		2,307	2,307			
100142396	PORT MONMOUTH	NJ		02/02/2024		(3,734)							(3,734)	(3,734)			
100142398	SAINT AUGUSTINE	FL		02/02/2024		2,819		(44)			(44)		2,775	2,775			
100142399	CHICAGO	IL		02/02/2024		4,783		(75)			(75)		4,708	4,708			
100142400	PALMDALE	CA		02/02/2024		2,671		(86)			(86)		2,585	2,585			
100142403	HIGHLAND PARK	IL		02/02/2024		2,632		(65)			(65)		2,567	2,567			
100142406	FORKED RIVER	NJ		02/02/2024		3,738		(109)			(109)		3,629	3,629			
100142407	FRESNO	CA		02/02/2024		1,926		(62)			(62)		1,864	1,864			
100142408	OREGON CITY	OR		02/02/2024		2,995		(54)			(54)		2,941	2,941			
100142410	OAK HILLS	CA		02/02/2024		4,106		(77)			(77)		4,029	4,029			
100142412	ALPHARETTA	GA		02/05/2024		6,950		(155)			(155)		6,795	6,795			
100142415	CLOVIS	NM		02/05/2024		1,862		(50)			(50)		1,812	1,812			
100142416	MANVEL	TX		02/05/2024		2,756		(89)			(89)		2,667	2,667			
100142418	PHILADELPHIA	PA		02/05/2024		1,210		(13)			(13)		1,197	1,197			
100142420	RICHMOND	TX		02/05/2024		27,876		(421)			(421)		27,455	27,455			
100142421	GLENDALE	AZ		02/05/2024		3,490		(6)			(6)		3,484	3,484			
100142422	NAPA	CA		03/08/2024		3,471		(62)			(62)		3,409	3,409			
100142427	RANDOLPH	MA		03/08/2024		5,109							5,109	5,109			
100142428	BRADENTON	FL		03/08/2024		3,129		(147)			(147)		2,982	2,982			
100142431	HONOLULU	HI		03/08/2024		1,967		(119)			(119)		1,848	1,848			
100142433	NEW ORLEANS	LA		03/08/2024		2,764		(114)			(114)		2,650	2,650			
100142434	PHILADELPHIA	PA		03/08/2024		1,609		(127)			(127)		1,482	1,482			
100142437	TEXAS CITY	TX		03/08/2024		959		(104)			(104)		855	855			
100142443	ANNAPOLIS	MD		03/08/2024		10,116		(39)			(39)		10,077	10,077			
100142444	SUMMIT	IL		03/08/2024		1,389		(96)			(96)		1,293	1,293			
100142446	GREENVILLE	NC		03/08/2024		5,340		(108)			(108)		5,232	5,232			
100142447	WELLINGTON	FL		03/08/2024		11,086		(383)			(383)		10,703	10,703			
100142449	PHOENIX	AZ		03/08/2024		17,202		(44)			(44)		17,158	17,158			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142450	FERNDALE	MI		03/08/2024		2,461		(139)			(139)		2,322	2,322			
100142452	BELLEVUE	WA		03/08/2024		3,297		(121)			(121)		3,176	3,176			
100142453	MONROE	NC		03/08/2024		3,881		(130)			(130)		3,751	3,751			
100142456	WICHITA	KS		03/08/2024		1,532		(121)			(121)		1,411	1,411			
100142457	ALTON	TX		03/08/2024		2,962		(63)			(63)		2,899	2,899			
100142458	SUGAR LAND	TX		03/08/2024		11,087		(561)			(561)		10,526	10,526			
100142460	INLET BEACH	FL		03/08/2024		132,372		(2,063)			(2,063)		130,309	130,309			
100142461	LAS VEGAS	NV		03/08/2024		10,366		(436)			(436)		9,930	9,930			
100142463	HOWELL	NJ		03/08/2024		7,735		(239)			(239)		7,496	7,496			
100142465	REDONDO BEACH	CA		03/08/2024		3,687		(80)			(80)		3,607	3,607			
100142466	BOCA RATON	FL		03/08/2024		4,680		(201)			(201)		4,479	4,479			
100142468	HOLIDAY	FL		03/08/2024		1,307		(139)			(139)		1,168	1,168			
100142469	DENVER	CO		03/08/2024		4,330		(20)			(20)		4,310	4,310			
100142470	ARVADA	CO		03/08/2024		12,797		(18)			(18)		12,779	12,779			
100142473	LAS VEGAS	NV		03/08/2024		2,795		(50)			(50)		2,745	2,745			
100142474	PIEDMONT	SC		03/08/2024		57,849		(1,298)			(1,298)		56,551	56,551			
100142475	KIHEI	HI		03/08/2024		27,457		(312)			(312)		27,145	27,145			
100142478	TAMARAC	FL		03/08/2024		959		(100)			(100)		859	859			
100142479	BRIGHTON	CO		03/08/2024		1,063		(46)			(46)		1,017	1,017			
100142480	SUNRISE	FL		03/08/2024		9,685		59			59		9,744	9,744			
100142483	DENVER	CO		03/08/2024		9,867		(95)			(95)		9,772	9,772			
100142485	BOCA RATON	FL		03/08/2024		2,801		(70)			(70)		2,731	2,731			
100142486	BONITA	CA		03/08/2024		4							4	4			
100142487	KISSIMMEE	FL		03/08/2024		2,855		(106)			(106)		2,749	2,749			
100142489	OCALA	FL		03/08/2024		1,273		(119)			(119)		1,154	1,154			
100142490	YORBA LINDA	CA		03/08/2024		13,249		102			102		13,351	13,351			
100142491	KAPAA	HI		03/08/2024		1,029		(29)			(29)		1,000	1,000			
100142492	SAN TAN VALLEY	AZ		03/08/2024		7,442		(144)			(144)		7,298	7,298			
100142493	JERSEY CITY	NJ		03/08/2024		2,559		(257)			(257)		2,302	2,302			
100142494	BERTHOUD	CO		03/08/2024		10,537		(81)			(81)		10,456	10,456			
100142496	MOORESTOWN	NJ		03/08/2024		2,777		(150)			(150)		2,627	2,627			
100142497	ANDERSON	SC		03/08/2024		951		(74)			(74)		877	877			
100142498	PAIA	HI		03/08/2024		216,883		(8,047)			(8,047)		208,836	208,836			
100142499	RICHMOND	TX		03/08/2024		303		(30)			(30)		273	273			
100142500	PHILADELPHIA	PA		03/08/2024		1,131		(107)			(107)		1,024	1,024			
100142501	DUBLIN	OH		02/08/2024		3,860		(104)			(104)		3,756	3,756			
100142503	EAGLE	ID		02/08/2024		8,525		(184)			(184)		8,341	8,341			
100142506	MANOR	TX		02/08/2024		3,235		(45)			(45)		3,190	3,190			
100142507	LYNDHURST	NJ		02/08/2024		7,283		(124)			(124)		7,159	7,159			
100142508	OVIEDO	FL		02/08/2024		3,470		(67)			(67)		3,403	3,403			
100142509	WARNER SPRINGS	CA		02/08/2024		3,007		(39)			(39)		2,968	2,968			
100142510	SONORA	CA		02/08/2024		4,774		(71)			(71)		4,703	4,703			
100142512	GERMANTOWN	MD		02/08/2024		83,612		(771)	9		(780)		82,832	82,652		(181)	(181)
100142513	HINESVILLE	GA		02/08/2024		2,104		1			1		2,105	2,105			
100142515	FORT LAUDERDALE	FL		02/08/2024		3,176		(9)			(9)		3,167	3,167			
100142516	WHITESBORO	TX		02/08/2024		2,506		3			3		2,509	2,509			
100142517	ANAHEIM	CA		02/08/2024		5,132		(101)			(101)		5,031	5,031			
100142519	SAINT PAUL	MN		02/08/2024		12,650		(168)			(168)		12,482	12,482			
100142522	TULSA	OK		02/08/2024		6,250		(38)			(38)		6,212	6,212			
100142523	SAN DIEGO	CA		02/08/2024		10,248		(56)			(56)		10,192	10,192			
100142525	LEXINGTON	KY		02/08/2024		2,411		34			34		2,445	2,445			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142526	SYRACUSE	UT		02/08/2024		3,963		(28)			(28)		3,935	3,935			
100142528	PHOENIXVILLE	PA		02/08/2024		2,675		(38)			(38)		2,637	2,637			
100142529	ROCKY RIVER	OH		02/08/2024		5,529		(75)			(75)		5,454	5,454			
100142530	PORT ARANSAS	TX		02/08/2024		5,600		(137)			(137)		5,463	5,463			
100142531	ST. GEORGE	UT		02/08/2024		2,423		3			3		2,426	2,426			
100142533	LELAND	NC		02/08/2024		2,157		(29)			(29)		2,128	2,128			
100142534	PASO ROBLES	CA		02/08/2024		7,011		(129)			(129)		6,882	6,882			
100142536	MANOR	TX		02/08/2024		3,291		(12)			(12)		3,279	3,279			
100142537	BROOMFIELD	CO		02/08/2024		15,547		(193)			(193)		15,354	15,354			
100142539	WESLEY CHAPEL	FL		02/08/2024		2,617		(36)			(36)		2,581	2,581			
100142540	WEST JORDAN	UT		02/08/2024		3,950		(26)			(26)		3,924	3,924			
100142541	WESLEY CHAPEL	FL		02/08/2024		2,575		(20)			(20)		2,555	2,555			
100142542	WEST RICHLAND	WA		02/08/2024		44,049		(599)			(599)		43,450	43,450			
100142543	SAN DIEGO	CA		02/08/2024		4,975		(118)			(118)		4,857	4,857			
100142545	SAVANNAH	GA		02/08/2024		3,996		(50)			(50)		3,946	3,946			
100142546	WILMINGTON	DE		02/08/2024		2,774		(46)			(46)		2,728	2,728			
100142547	GEORGETOWN	TX		02/08/2024		4,356		(44)			(44)		4,312	4,312			
100142548	SACRAMENTO	CA		02/08/2024		7,196		(26)			(26)		7,170	7,170			
100142549	ANACORTES	WA		02/08/2024		51,143		(319)			(319)		50,824	50,824			
100142550	PLANO	TX		02/08/2024		5,463		39			39		5,502	5,502			
100142551	BURNSVILLE	MN		02/08/2024		5,063		(86)			(86)		4,977	4,977			
100142554	ROUND ROCK	TX		02/08/2024		8,161		(82)			(82)		8,079	8,079			
100142555	NEW BRAUNFELS	TX		02/08/2024		3,963		(49)			(49)		3,914	3,914			
100142558	CAPE CORAL	FL		02/08/2024		2,906		(41)			(41)		2,865	2,865			
100142559	NORTH CHARLESTON	SC		02/08/2024		5,522		(84)			(84)		5,438	5,438			
100142561	SACRAMENTO	CA		02/08/2024		8,560		(74)			(74)		8,486	8,486			
100142562	KIRKLAND	WA		02/08/2024		7,066		(100)			(100)		6,966	6,966			
100142564	ANTELOPE	CA		02/08/2024		3,671		(52)			(52)		3,619	3,619			
100142566	CHICO	CA		02/08/2024		5,709		(121)			(121)		5,588	5,588			
100142568	ATLANTA	GA		02/08/2024		4,371		(65)			(65)		4,306	4,306			
100142571	ASHEVILLE	NC		02/08/2024		29,192		(776)			(776)		28,416	28,416			
100142572	CHARLOTTE	NC		02/08/2024		2,102		(29)			(29)		2,073	2,073			
100142573	FARMINGTON	AR		02/08/2024		104,869		(2,955)			(2,955)		101,914	101,914			
100142574	BROKEN BOW	OK		02/08/2024		5,088		(120)			(120)		4,968	4,968			
100142576	SCITUATE	MA		02/08/2024		8,744		(120)			(120)		8,624	8,624			
100142578	SUMMERVILLE	SC		02/08/2024		2,351		(17)			(17)		2,334	2,334			
100142579	MIRAMAR	FL		02/08/2024		116,103		478	122		356		116,459	116,248		(211)	(211)
100142580	THONOTOSASSA	FL		02/08/2024		12,032		(200)			(200)		11,832	11,832			
100142582	SANTA ROSA BEACH	FL		02/08/2024		6,590		(88)			(88)		6,502	6,502			
100142583	ELIZABETH	NJ		02/08/2024		2,354		(16)			(16)		2,338	2,338			
100142584	GOOCHLAND	VA		02/08/2024		2,453		(61)			(61)		2,392	2,392			
100142585	CYPRESS	TX		02/08/2024		2,965		(76)			(76)		2,889	2,889			
100142586	BERGENFIELD	NJ		02/08/2024		5,128		(103)			(103)		5,025	5,025			
100142587	CRANE HILL	AL		02/08/2024		5,595		(102)			(102)		5,493	5,493			
100142588	SARASOTA	FL		02/08/2024		2,970		(76)			(76)		2,894	2,894			
100142589	MCALLEN	TX		02/08/2024		13,174		(317)			(317)		12,857	12,857			
100142592	WARRINGTON	PA		02/08/2024		2,845		(41)			(41)		2,804	2,804			
100142594	AYNOR	SC		02/08/2024		2,447		(18)			(18)		2,429	2,429			
100142596	PHILADELPHIA	PA		02/08/2024		2,195		(36)			(36)		2,159	2,159			
100142597	LOGANVILLE	GA		02/08/2024		48,855		(13)			(13)		48,842	48,842			
100142598	LAS VEGAS	NV		02/08/2024		3,414		(80)			(80)		3,334	3,334			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142600	NEW BRAUNFELS	TX		02/08/2024		9,268		(278)			(278)		8,990	8,990			
100142602	KNOXVILLE	TN		02/08/2024		4,289		36			36		4,325	4,325			
100142603	SALT LAKE CITY	UT		02/08/2024		4,812		(60)			(60)		4,752	4,752			
100142605	BIG BEAR LAKE	CA		02/08/2024		3,593		(69)			(69)		3,524	3,524			
100142606	POINT	TX		02/08/2024		2,973		(62)			(62)		2,911	2,911			
100142608	STERLING	VA		02/08/2024		4,821		(63)			(63)		4,758	4,758			
100142610	ATLANTA	GA		02/08/2024		2,009		(36)			(36)		1,973	1,973			
100142611	READING	MA		02/08/2024		15,265		(204)			(204)		15,061	15,061			
100142613	CARSON CITY	NV		02/08/2024		4,539		194			194		4,733	4,733			
100142614	JOHNSTOWN	CO		02/08/2024		3,752		(86)			(86)		3,666	3,666			
100142615	MUSTANG	OK		02/08/2024		1,622		(38)			(38)		1,584	1,584			
100142618	PHOENIX	AZ		02/08/2024		2,712		(36)			(36)		2,676	2,676			
100142619	GALVESTON	TX		02/08/2024		3,081		(64)			(64)		3,017	3,017			
100142620	DULUTH	GA		02/08/2024		49,340		(1,136)			(1,136)		48,204	48,204			
100142622	SONOMA	CA		02/08/2024		4,520		(94)			(94)		4,426	4,426			
100142623	PORTLAND	OR		02/08/2024		2,905		(75)			(75)		2,830	2,830			
100142624	LOS ANGELES	CA		02/08/2024		4,573		(52)			(52)		4,521	4,521			
100142627	LONGWOOD	FL		02/08/2024		3,126		(60)			(60)		3,066	3,066			
100142628	HAMPTON	GA		02/08/2024		7,181		94			94		7,275	7,275			
100142629	LAS VEGAS	NV		02/08/2024		3,926		(44)			(44)		3,882	3,882			
100142630	ROSEVILLE	CA		02/08/2024		4,292		95			95		4,387	4,387			
100142631	CYPRESS	TX		02/08/2024		2,734		3			3		2,737	2,737			
100142633	ATLANTA	GA		02/08/2024		2,182		(62)			(62)		2,120	2,120			
100142634	DALLAS	TX		02/08/2024		2,430		(61)			(61)		2,369	2,369			
100142636	CUMMING	GA		02/08/2024		3,866		(50)			(50)		3,816	3,816			
100142637	DAVENPORT	FL		02/08/2024		7,518		(193)			(193)		7,325	7,325			
100142638	EVANS	GA		02/08/2024		8,902		(101)			(101)		8,801	8,801			
100142639	BRADENTON	FL		02/08/2024		2,800		(83)			(83)		2,717	2,717			
100142640	PORT SAINT LUCIE	FL		02/08/2024		3,203		(100)			(100)		3,103	3,103			
100142641	DOWNEY	CA		02/08/2024		7,327		(147)			(147)		7,180	7,180			
100142642	FRESNO	CA		02/08/2024		3,176		(34)			(34)		3,142	3,142			
100142644	FORT WORTH	TX		02/08/2024		4,619		(72)			(72)		4,547	4,547			
100142645	OAKLAND	TN		02/08/2024		10,295		(235)			(235)		10,060	10,060			
100142646	HOMEWOOD	AL		02/08/2024		4,776		(108)			(108)		4,668	4,668			
100142647	RICHMOND	TX		02/08/2024		92,140		(2,217)			(2,217)		89,923	89,923			
100142648	GAITHERSBURG	MD		02/08/2024		24,416		(508)	3		(511)		23,905	23,843		(62)	(62)
100142649	CLAYTON	NC		02/08/2024		2,058		(69)			(69)		1,989	1,989			
100142651	HERMITAGE	TN		02/08/2024		2,522		(40)			(40)		2,482	2,482			
100142652	FONTANA	CA		02/08/2024		18,725		(149)			(149)		18,576	18,576			
100142653	AUSTIN	TX		02/08/2024		5,929		(76)			(76)		5,853	5,853			
100142654	HOWEY IN THE HILLS	FL		02/08/2024		3,441		(36)			(36)		3,405	3,405			
100142655	WAKE FOREST	NC		02/08/2024		2,323		(48)			(48)		2,275	2,275			
100142656	NAPLES	FL		02/08/2024		2,901		(5)			(5)		2,896	2,896			
100142657	WOODBURY	MN		02/08/2024		7,724		(238)			(238)		7,486	7,486			
100142658	TUCSON	AZ		02/08/2024		2,830		60			60		2,890	2,890			
100142659	RALEIGH	NC		02/08/2024		4,347		108			108		4,455	4,455			
100142660	MAGNA	UT		02/08/2024		17,012		(214)			(214)		16,798	16,798			
100142661	LAFAYETTE	CO		02/08/2024		6,804		208			208		7,012	7,012			
100142662	LONG BEACH	CA		02/08/2024		4,039		(61)			(61)		3,978	3,978			
100142663	WESTERVILLE	OH		02/08/2024		3,052		(53)			(53)		2,999	2,999			
100142665	VAN NUYS	CA		02/08/2024		5,625		(109)			(109)		5,516	5,516			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142666	ASHBURN	VA		02/08/2024		4,032		(57)			(57)		3,975	3,975			
100142667	LAS VEGAS	NV		02/08/2024		2,418		(51)			(51)		2,367	2,367			
100142670	ARTESIA	CA		02/08/2024		3,949		(48)			(48)		3,901	3,901			
100142672	PENDERGRASS	GA		02/08/2024		5,786		80			80		5,866	5,866			
100142673	JACKSON TOWNSHIP	NJ		02/08/2024		3,397		(77)			(77)		3,320	3,320			
100142674	APEX	NC		02/08/2024		11,829		(51)			(51)		11,778	11,778			
100142676	PENDERGRASS	GA		02/08/2024		3,343		115			115		3,458	3,458			
100142677	PENDERGRASS	GA		02/08/2024		2,681		(1)			(1)		2,680	2,680			
100142678	PENDERGRASS	GA		02/08/2024		3,398		108			108		3,506	3,506			
100142679	OAKDALE	MN		02/08/2024		3,308		67			67		3,375	3,375			
100142680	ST AUGUSTINE	FL		02/08/2024		3,578		193			193		3,771	3,771			
100142681	PENDERGRASS	GA		02/08/2024		3,384		108			108		3,492	3,492			
100142682	STATESVILLE	NC		02/08/2024		3,105		89			89		3,194	3,194			
100142683	BASTROP	TX		02/08/2024		2,419		7			7		2,426	2,426			
100142684	HAMPTON	GA		02/08/2024		3,422		48			48		3,470	3,470			
100142685	FORT MYERS	FL		02/08/2024		2,826		(12)			(12)		2,814	2,814			
100142686	CARTHAGE	NC		02/08/2024		2,567		99			99		2,666	2,666			
100142688	DENTON	TX		02/08/2024		3,611		78			78		3,689	3,689			
100142689	MANTECA	CA		02/08/2024		3,628		(76)			(76)		3,552	3,552			
100142690	NORTH LAS VEGAS	NV		02/08/2024		5,166		1			1		5,167	5,167			
100142692	OCALA	FL		02/08/2024		13,309		(177)			(177)		13,132	13,132			
100142693	FAIRHOPE	AL		02/08/2024		3,259		45			45		3,304	3,304			
100142694	CAPE CORAL	FL		02/08/2024		3,333		17			17		3,350	3,350			
100142695	MERCED	CA		02/08/2024		3,670		(5)			(5)		3,665	3,665			
100142696	ARGYLE	TX		02/08/2024		27,038		313			313		27,351	27,351			
100142697	SANFORD	NC		02/08/2024		3,523		1			1		3,524	3,524			
100142698	FORT WORTH	TX		02/08/2024		3,404		30			30		3,434	3,434			
100142699	ARGYLE	TX		02/08/2024		3,633		(5)			(5)		3,628	3,628			
100142700	GREEN COVE SPRINGS	FL		02/08/2024		23,916		66			66		23,982	23,982			
100142701	SAN ANTONIO	TX		02/08/2024		3,668		54			54		3,722	3,722			
100142702	FORT WORTH	TX		02/08/2024		3,181		(4)			(4)		3,177	3,177			
100142703	LOS BANOS	CA		02/08/2024		3,754		49			49		3,803	3,803			
100142704	LAS VEGAS	NV		02/08/2024		3,330		(12)			(12)		3,318	3,318			
100142705	WINCHESTER	VA		02/08/2024		3,517		19			19		3,536	3,536			
100142707	LAS VEGAS	NV		02/08/2024		19,021		(69)			(69)		18,952	18,952			
100142708	SALEM	OR		02/08/2024		3,883		(13)			(13)		3,870	3,870			
100142709	OKLAHOMA CITY	OK		02/08/2024		2,794		22			22		2,816	2,816			
100142710	OKLAHOMA CITY	OK		02/08/2024		2,804		22			22		2,826	2,826			
100142711	DALLAS	GA		02/08/2024		4,008		110			110		4,118	4,118			
100142712	ROSEVILLE	CA		02/08/2024		4,223		47			47		4,270	4,270			
100142714	DAPHNE	AL		02/08/2024		3,309		17			17		3,326	3,326			
100142715	SALEM	OR		02/08/2024		3,927		(13)			(13)		3,914	3,914			
100142716	SAINT AUGUSTINE	FL		02/08/2024		3,046		47			47		3,093	3,093			
100142717	SAN MARCOS	TX		02/08/2024		2,978		27			27		3,005	3,005			
100142718	NORTHGLENN	CO		02/08/2024		12,107		5			5		12,112	12,112			
100142719	HOUSTON	TX		02/08/2024		3,011		35			35		3,046	3,046			
100142720	DAPHNE	AL		02/08/2024		3,281		46			46		3,327	3,327			
100142722	PASADENA	CA		02/08/2024		10,233		(230)			(230)		10,003	10,003			
100142723	SCAPPOOSE	OR		02/08/2024		4,350		62			62		4,412	4,412			
100142724	HAINES CITY	FL		02/08/2024		2,683		(49)			(49)		2,634	2,634			
100142725	SAINT GEORGE	UT		02/08/2024		28,227		(561)			(561)		27,666	27,666			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142726	PORT SAINT LUCIE	FL		02/08/2024		2,625		(41)			(41)		2,584	2,584			
100142727	HOUSTON	TX		02/08/2024		2,908		(33)			(33)		2,875	2,875			
100142728	ARCADIA	FL		02/08/2024		2,223		(65)			(65)		2,158	2,158			
100142730	SARASOTA	FL		02/08/2024		3,460		(81)			(81)		3,379	3,379			
100142731	EAGLE RIVER	AK		02/08/2024		3,310		(69)			(69)		3,241	3,241			
100142732	OCEAN VIEW	DE		02/08/2024		2,693		(44)			(44)		2,649	2,649			
100142733	OCEAN CITY	MD		02/08/2024		3,218		(51)			(51)		3,167	3,167			
100142735	HOOVER	AL		02/08/2024		99,659		(2,300)			(2,300)		97,359	97,359			
100142736	BRADENTON	FL		02/08/2024		4,088		(17)			(17)		4,071	4,071			
100142738	ARNOLD	MD		02/08/2024		2,903		(64)			(64)		2,839	2,839			
100142739	PORT ST LUCIE	FL		02/08/2024		3,206		(55)			(55)		3,151	3,151			
100142740	HAWTHORNE	CA		02/08/2024		4,384		(71)			(71)		4,313	4,313			
100142741	VIRGINIA BEACH	VA		02/08/2024		5,094		(105)			(105)		4,989	4,989			
100142742	POMONA	CA		02/08/2024		5,700		(104)			(104)		5,596	5,596			
100142743	BUFFALO GROVE	IL		02/08/2024		2,837		(116)			(116)		2,721	2,721			
100142744	CYPRESS	TX		02/08/2024		116,347		(839)			(839)		115,508	115,508			
100142746	LINDEN	NJ		02/08/2024		3,735		(108)			(108)		3,627	3,627			
100142748	RIVERVIEW	FL		02/08/2024		2,763		(55)			(55)		2,708	2,708			
100142749	EL CENTRO	CA		02/08/2024		2,482		(31)			(31)		2,451	2,451			
100142750	PORT SAINT LUCIE	FL		02/08/2024		2,960		(20)			(20)		2,940	2,940			
100142751	WAILUKU	HI		02/08/2024		16,323		(305)			(305)		16,018	16,018			
100142752	OAKWOOD	GA		02/08/2024		3,516		13			13		3,529	3,529			
100142753	WALDORF	MD		02/08/2024		3,206		(26)			(26)		3,180	3,180			
100142754	ROCHESTER	NY		02/08/2024		2,021		(36)			(36)		1,985	1,985			
100142755	LOGANVILLE	GA		02/08/2024		3,907		16			16		3,923	3,923			
100142757	BROOKLYN PARK	MN		02/08/2024		5,441		(33)			(33)		5,408	5,408			
100142758	WENDELL	NC		02/08/2024		3,762		76			76		3,838	3,838			
100142759	HOLLISTON	MA		02/08/2024		4,942		(96)			(96)		4,846	4,846			
100142760	MERIDIAN	ID		02/08/2024		4,044		(68)			(68)		3,976	3,976			
100142763	PENDERGRASS	GA		02/08/2024		3,065		47			47		3,112	3,112			
100142764	HUNTSVILLE	AL		02/08/2024		3,107		2			2		3,109	3,109			
100142765	CYPRESS	TX		02/08/2024		2,230		(45)			(45)		2,185	2,185			
100142766	LOXAHATCHEE	FL		02/08/2024		5,268		144			144		5,412	5,412			
100142767	FOLSOM	CA		02/08/2024		4,450		(94)			(94)		4,356	4,356			
100142768	CEDAR CITY	UT		02/08/2024		2,753		(38)			(38)		2,715	2,715			
100142770	DURHAM	NC		02/08/2024		2,084		(50)			(50)		2,034	2,034			
100142771	HOPKINTON	MA		02/08/2024		139,991		(2,567)	40		(2,607)		137,384	137,307		(77)	(77)
100142772	TUCSON	AZ		02/08/2024		2,948		18			18		2,966	2,966			
100142773	LITTLETON	NC		02/08/2024		5,963		(144)			(144)		5,819	5,819			
100142774	HAINES CITY	FL		02/08/2024		2,724		(46)			(46)		2,678	2,678			
100142775	MILFORD	CT		02/08/2024		5,031		(161)			(161)		4,870	4,870			
100142777	CORNELIUS	NC		02/08/2024		3,702		(82)			(82)		3,620	3,620			
100142779	KERRVILLE	TX		02/08/2024		3,637		(97)			(97)		3,540	3,540			
100142780	CELINA	TX		02/08/2024		3,636		(105)			(105)		3,531	3,531			
100142781	POOLER	GA		02/08/2024		207,562		(3,879)			(3,879)		203,683	203,741		59	59
100142782	LEHI	UT		02/08/2024		6,600		(58)			(58)		6,542	6,542			
100142783	DESTIN	FL		02/08/2024		112,390		(1,535)	23		(1,558)		110,832	110,521		(312)	(312)
100142787	LAKE WORTH BEACH	FL		02/08/2024		3,083		(48)			(48)		3,035	3,035			
100142788	NORCROSS	GA		02/08/2024		2,395		9			9		2,404	2,404			
100142790	MURFREESBORO	TN		02/08/2024		3,236		(54)			(54)		3,182	3,182			
100142791	SAINT AUGUSTINE	FL		02/08/2024		3,679		(18)			(18)		3,661	3,661			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142792	CLEARWATER	FL		02/08/2024		17,265		(296)			(296)		16,969	16,969			
100142793	STAR	ID		02/08/2024		3,035		(25)			(25)		3,010	3,010			
100142794	GLENWOOD SPRINGS	CO		02/08/2024		3,989		(121)			(121)		3,868	3,868			
100142795	APEX	NC		02/08/2024		9,415		(183)			(183)		9,232	9,232			
100142796	AUSTIN	TX		02/08/2024		2,870		(18)			(18)		2,852	2,852			
100142797	MIAMI	FL		02/08/2024		6,208		(48)			(48)		6,160	6,160			
100142799	DAVENPORT	FL		02/08/2024		9,622		(192)			(192)		9,430	9,430			
100142801	SARASOTA	FL		02/08/2024		2,466		(9)			(9)		2,457	2,457			
100142802	DAVENPORT	FL		02/08/2024		21,434		(535)			(535)		20,899	20,899			
100142803	RANDOLPH	MA		02/08/2024		3,499		(43)			(43)		3,456	3,456			
100142805	PASADENA	TX		02/08/2024		91,621		(4,239)			(4,239)		87,382	87,382			
100142806	CYPRESS	TX		02/08/2024		2,281		(69)			(69)		2,212	2,212			
100142807	NORTH FORT MYERS	FL		02/08/2024		2,308		(85)			(85)		2,223	2,223			
100142808	GREENFIELD	MA		02/08/2024		3,500		(119)			(119)		3,381	3,381			
100142809	ARGYLE	TX		02/08/2024		2,395		(136)			(136)		2,259	2,259			
100142810	HUTTO	TX		02/08/2024		5,779		(18)			(18)		5,761	5,761			
100142811	ALBUQUERQUE	NM		02/08/2024		2,524		(38)			(38)		2,486	2,486			
100142816	MCDONOUGH	GA		02/08/2024		1,792		(102)			(102)		1,690	1,690			
100142817	SANTA CLARITA	CA		02/08/2024		241,614		(2,439)			(2,439)		239,175	239,175			
100142818	RICHMOND	TX		02/08/2024		2,981		(58)			(58)		2,923	2,923			
100142819	KISSIMMEE	FL		02/08/2024		1,336		(39)			(39)		1,297	1,297			
100142820	WEST HILLS	CA		02/08/2024		6,999		(91)			(91)		6,908	6,908			
100142821	DOWNEY	CA		02/08/2024		12,675		(154)			(154)		12,521	12,521			
100142824	WOODLAND HILLS	CA		02/08/2024		4,222		(30)			(30)		4,192	4,192			
100142826	GLENDALE	AZ		02/08/2024		9,021		(556)			(556)		8,465	8,465			
100142828	LAS VEGAS	NV		02/09/2024		5,041		(88)			(88)		4,953	4,953			
100142831	INDIO	CA		02/09/2024		2,418		(53)			(53)		2,365	2,365			
100142833	SAN LORENZO	CA		02/09/2024		1,457		(63)			(63)		1,394	1,394			
100142835	HUBBARD LAKE	MI		02/09/2024		1,923		(45)			(45)		1,878	1,878			
100142836	FORNEY	TX		02/09/2024		1,693		(57)			(57)		1,636	1,636			
100142837	ORLANDO	FL		02/09/2024		2,318		(4)			(4)		2,314	2,314			
100142838	LAWRENCEVILLE	GA		02/09/2024		2,195		2			2		2,197	2,197			
100142841	WALNUT CREEK	CA		02/09/2024		12,205		(192)			(192)		12,013	12,013			
100142842	SUN VALLEY	CA		02/09/2024		12,096		(190)			(190)		11,906	11,906			
100142846	SAN BERNARDINO	CA		02/09/2024		2,004		(41)			(41)		1,963	1,963			
100142847	MIAMI	FL		02/09/2024		2,503		(63)			(63)		2,440	2,440			
100142849	ENCINO	CA		02/09/2024		36,418		(485)			(485)		35,933	35,933			
100142850	CLOVIS	CA		02/09/2024		10,071		(182)			(182)		9,889	9,889			
100142851	DOVER	ID		02/09/2024		14,359		(478)			(478)		13,881	13,881			
100142853	GLENDALE	AZ		02/09/2024		1,093		(24)			(24)		1,069	1,069			
100142854	CHICAGO	IL		02/08/2024		952		(14)			(14)		938	938			
100142855	DURHAM	NC		02/08/2024		1,147		(28)			(28)		1,119	1,119			
100142856	GREENVILLE	SC		02/08/2024		2,410		(128)			(128)		2,282	2,282			
100142859	EDMONDS	WA		02/08/2024		5,533		(178)			(178)		5,355	5,355			
100142862	BOYNTON BEACH	FL		02/08/2024		6,991		(273)			(273)		6,718	6,718			
100142863	POWDER SPRINGS	GA		02/08/2024		2,141		(183)			(183)		1,958	1,958			
100142867	WAKE FOREST	NC		02/09/2024		3,019		(69)			(69)		2,950	2,950			
100142868	PLANTATION	FL		02/09/2024		5,142		(140)			(140)		5,002	5,002			
100142869	MELBOURNE	FL		02/09/2024		7,088		(149)			(149)		6,939	6,939			
100142870	MISSOURI CITY	TX		02/09/2024		3,202		(37)			(37)		3,165	3,165			
100142871	WAKE FOREST	NC		02/09/2024		2,409		(56)			(56)		2,353	2,353			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142872	AUSTIN	TX		02/09/2024		3,710		(107)			(107)		3,603	3,603			
100142873	HOUSTON	TX		02/09/2024		3,642		(57)			(57)		3,585	3,585			
100142875	SCOTTSDALE	AZ		02/09/2024		2,081		2			2		2,083	2,083			
100142876	COLLEGE STATION	TX		02/09/2024		4,433		(95)			(95)		4,338	4,338			
100142878	WEATHERFORD	TX		02/09/2024		2,876		(62)			(62)		2,814	2,814			
100142879	HERNDON	VA		02/09/2024		4,432		(60)			(60)		4,372	4,372			
100142880	WINTER HAVEN	FL		02/09/2024		3,273		(73)			(73)		3,200	3,200			
100142881	DULUTH	GA		02/09/2024		30,922		(936)			(936)		29,986	29,986			
100142883	POCONO LAKE	PA		02/09/2024		3,543		(71)			(71)		3,472	3,472			
100142886	WOODSTOCK	GA		02/09/2024		5,060		(105)			(105)		4,955	4,955			
100142887	AUSTIN	TX		02/09/2024		3,886		(74)			(74)		3,812	3,812			
100142888	PALM HARBOR	FL		02/09/2024		9,338		(307)			(307)		9,031	9,031			
100142889	SACRAMENTO	CA		02/09/2024		4,214		(39)			(39)		4,175	4,175			
100142890	WHITE SETTLEMENT	TX		02/09/2024		2,406		(56)			(56)		2,350	2,350			
100142892	MIDLOTHIAN	VA		02/09/2024		3,048		(22)			(22)		3,026	3,026			
100142896	FLAGLER BEACH	FL		02/09/2024		3,515		(95)			(95)		3,420	3,420			
100142897	TOMS RIVER	NJ		02/09/2024		2,976		(84)			(84)		2,892	2,892			
100142899	BLUFFTON	SC		02/09/2024		3,585		(3)			(3)		3,582	3,582			
100142900	ATLANTA	GA		02/09/2024		2,123		(19)			(19)		2,104	2,104			
100142901	OAKWOOD	GA		02/09/2024		4,450		(72)			(72)		4,378	4,378			
100142903	LONG BEACH	CA		02/09/2024		5,506		(132)			(132)		5,374	5,374			
100142904	LIBERTY HILL	TX		02/09/2024		2,900		(81)			(81)		2,819	2,819			
100142905	OAKLAND	CA		02/09/2024		4,589		(131)			(131)		4,458	4,458			
100142906	WICHITA	KS		02/09/2024		2,660		(45)			(45)		2,615	2,615			
100142908	GRAPEVINE	TX		02/09/2024		4,597		(123)			(123)		4,474	4,474			
100142909	FALLS CHURCH	VA		02/09/2024		3,484		(94)			(94)		3,390	3,390			
100142910	PRINCETON	TX		02/09/2024		17,270		(284)			(284)		16,986	16,986			
100142912	FRISCO	TX		02/09/2024		2,924		(91)			(91)		2,833	2,833			
100142914	MADERA	CA		02/09/2024		2,651		(77)			(77)		2,574	2,574			
100142915	ORLANDO	FL		02/09/2024		2,968		(76)			(76)		2,892	2,892			
100142916	LANCASTER	PA		02/09/2024		8,242		(224)			(224)		8,018	8,018			
100142917	MONTE	CA		02/09/2024		3,393		(8)			(8)		3,385	3,385			
100142920	SAN ANTONIO	FL		02/09/2024		2,128		(9)			(9)		2,119	2,119			
100142923	OAKDALE	CA		02/09/2024		2,719		(81)			(81)		2,638	2,638			
100142924	PORTLAND	ME		02/09/2024		4,464		(120)			(120)		4,344	4,344			
100142926	NORMAL	IL		02/09/2024		3,424		(47)			(47)		3,377	3,377			
100142928	WOODBURN	OR		02/09/2024		2,731		(33)			(33)		2,698	2,698			
100142931	LOS ANGELES	CA		02/09/2024		6,678		(190)			(190)		6,488	6,488			
100142933	HARTFORD	CT		02/09/2024		2,870		(75)			(75)		2,795	2,795			
100142934	ROSSVILLE	GA		02/09/2024		3,880		(115)			(115)		3,765	3,765			
100142935	BLUE SPRINGS	MO		02/09/2024		2,851		(82)			(82)		2,769	2,769			
100142936	GLENDALE	CA		02/09/2024		6,196		(157)			(157)		6,039	6,039			
100142937	MCCALL	ID		02/09/2024		4,098		(115)			(115)		3,983	3,983			
100142938	RIFLE	CO		02/09/2024		4,721		(139)			(139)		4,582	4,582			
100142941	WELLS	ME		02/09/2024		2,955		(59)			(59)		2,896	2,896			
100142942	POCONO LAKE	PA		02/09/2024		2,358		(21)			(21)		2,337	2,337			
100142943	ANNA	TX		02/09/2024		2,767		(73)			(73)		2,694	2,694			
100142944	STRAWN	TX		02/09/2024		2,898		11			11		2,909	2,909			
100142945	LOCUST GROVE	VA		02/09/2024		87,129		(1,443)			(1,443)		85,686	85,686			
100142948	PHOENIXVILLE	PA		02/09/2024		3,343		(102)			(102)		3,241	3,241			
100142949	MECHANICSBURG	PA		02/09/2024		2,859		(50)			(50)		2,809	2,809			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142950	MURFREESBORO	TN		02/09/2024		2,886		(23)			(23)		2,863	2,863			
100142952	WAYMART	PA		02/09/2024		3,014		(85)			(85)		2,929	2,929			
100142955	NORTH PLAINFIELD	NJ		02/09/2024		3,370		(4)			(4)		3,366	3,366			
100142956	DOUGLASVILLE	GA		02/09/2024		3,029		(51)			(51)		2,978	2,978			
100142959	PITTSBURGH	PA		02/09/2024		210,301		(2,417)			(2,417)		207,884	207,884			
100142960	LIVINGSTON	MT		02/09/2024		2,551		(83)			(83)		2,468	2,468			
100142961	KISSIMMEE	FL		02/09/2024		10,793		(222)			(222)		10,571	10,571			
100142963	HOUSTON	TX		02/09/2024		176,192		(4,485)			(4,485)		171,707	171,707			
100142964	BIG BEAR CITY	CA		02/09/2024		2,675		(75)			(75)		2,600	2,600			
100142965	FORT MYERS	FL		02/09/2024		3,714		(41)			(41)		3,673	3,673			
100142966	FORT WORTH	TX		02/09/2024		111,965		(3,047)			(3,047)		108,918	108,918			
100142967	WESTMINSTER	CO		02/09/2024		3,663		(91)			(91)		3,572	3,572			
100142968	RALEIGH	NC		02/09/2024		3,158		(72)			(72)		3,086	3,086			
100142969	NAPLES	FL		02/09/2024		7,937		(163)			(163)		7,774	7,774			
100142970	BRIDGEPORT	CT		02/09/2024		2,543		(37)			(37)		2,506	2,506			
100142971	FRISCO	TX		02/09/2024		47,676		(1,176)			(1,176)		46,500	46,500			
100142972	HAVERHILL	MA		02/09/2024		3,919		(101)			(101)		3,818	3,818			
100142975	ATLANTA	GA		02/09/2024		3,304		(50)			(50)		3,254	3,254			
100142976	TOMS RIVER	NJ		02/09/2024		6,352		(70)			(70)		6,282	6,282			
100142977	KENNER	LA		02/09/2024		2,907		(72)			(72)		2,835	2,835			
100142979	WATSONVILLE	CA		02/09/2024		4,411		(27)			(27)		4,384	4,384			
100142982	HUNTINGTON BEACH	CA		02/09/2024		2,958		(168)			(168)		2,790	2,790			
100142985	SOUTHBURY	CT		02/09/2024		10,298		(140)			(140)		10,158	10,158			
100142991	HOUSTON	TX		02/09/2024		6,779		(779)			(779)		6,000	6,000			
100142993	CULPEPPER	VA		02/12/2024		1,132		(36)			(36)		1,096	1,096			
100142994	OXNARD	CA		02/12/2024		4,268		(17)			(17)		4,251	4,251			
100142995	SARASOTA	FL		02/12/2024		26,263		(828)			(828)		25,435	25,435			
100142996	PHILADELPHIA	PA		02/12/2024		2,263		(54)			(54)		2,209	2,209			
100142997	MIAMI	FL		02/12/2024		3,117		(107)			(107)		3,010	3,010			
100142998	OCALA	FL		02/12/2024		2,559		(31)			(31)		2,528	2,528			
100143000	HOLTSVILLE	NY		02/12/2024		6,148		(171)			(171)		5,977	5,977			
100143002	LITTLE NECK	NY		02/12/2024		9,539		(460)			(460)		9,079	9,079			
100143003	AMHERST	NY		02/12/2024		4,959		(13)			(13)		4,946	4,946			
100143005	WEST PALM BEACH	FL		02/12/2024		5,808		(79)			(79)		5,729	5,729			
100143006	EGG HARBOR TOWNSHIP	NJ		02/12/2024		964		(5)			(5)		959	959			
100143008	NEWINGTON	CT		02/12/2024		764		(63)			(63)		701	701			
100143009	AURORA	CO		02/12/2024		2,233		(35)			(35)		2,198	2,198			
100143010	RIO RANCHO	NM		02/12/2024		10,525		(318)			(318)		10,207	10,207			
100143012	NAPLES	FL		02/12/2024		4,022		(168)			(168)		3,854	3,854			
100143016	JAMAICA	NY		02/12/2024		3,213		(132)			(132)		3,081	3,081			
100143019	WARWICK	NY		02/12/2024		10,869		(269)			(269)		10,600	10,600			
100143020	MELVILLE	NY		02/12/2024		4,197		(72)			(72)		4,125	4,125			
100143022	HOUSTON	TX		02/12/2024		1,025		(70)			(70)		955	955			
100143025	HAYWARD	CA		02/12/2024		2,798		32			32		2,830	2,830			
100143026	HARVEST	AL		02/12/2024		1,133		(5)			(5)		1,128	1,128			
100143027	FREDERICK	MD		02/12/2024		4,385		(13)			(13)		4,372	4,372			
100143029	MIAMI	FL		02/12/2024		7,872		(75)			(75)		7,797	7,797			
100143031	OLNEY	MD		02/12/2024		4,238		27			27		4,265	4,265			
100143033	MYRTLE BEACH	SC		02/12/2024		2,887		(66)			(66)		2,821	2,821			
100143034	ASTOR	FL		02/12/2024		1,188		(82)			(82)		1,106	1,106			
100143036	MANVILLE	NJ		02/12/2024		2,587		(77)			(77)		2,510	2,510			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143037	MANVILLE	NJ		02/12/2024		2,424		(69)			(69)		2,355	2,355			
100143043	SAN MARCOS	TX		02/14/2024		2,496		(4)			(4)		2,492	2,492			
100143044	AUSTIN	TX		02/14/2024		2,745		(173)			(173)		2,572	2,572			
100143046	BRUNSWICK	GA		02/14/2024		1,829		(67)			(67)		1,762	1,762			
100143047	COLLEGE STATION	TX		02/14/2024		2,548		(109)			(109)		2,439	2,439			
100143048	BRIDGETON	NJ		02/14/2024		1,362		(62)			(62)		1,300	1,300			
100143050	MANOR	TX		02/14/2024		114,024		(6,205)			(6,205)		107,819	107,819			
100143051	PORT CHARLOTTE	FL		02/14/2024		2,646		(58)			(58)		2,588	2,588			
100143052	SMITHFIELD	NC		02/14/2024		1,239		(53)			(53)		1,186	1,186			
100143053	N CHESTERFIELD	VA		02/14/2024		1,132		(82)			(82)		1,050	1,050			
100143054	LITTLE RIVER	SC		02/14/2024		1,783		(90)			(90)		1,693	1,693			
100143056	COLUMBIA	SC		02/14/2024		764		(58)			(58)		706	706			
100143058	EDINBURG	TX		02/14/2024		151,737		(6,869)			(6,869)		144,868	144,868			
100143059	GRINNELL	IA		02/14/2024		1,072		(64)			(64)		1,008	1,008			
100143060	HIALEAH	FL		02/14/2024		1,375		(39)			(39)		1,336	1,336			
100143062	HOLLY HILL	FL		02/14/2024		35							35	35			
100143063	INMAN	SC		02/14/2024		2,690		(81)			(81)		2,609	2,609			
100143064	HAINES CITY	FL		02/14/2024		1,858		(85)			(85)		1,773	1,773			
100143065	HOUSTON	TX		02/14/2024		1,826		(131)			(131)		1,695	1,695			
100143067	TUSCALOOSA	AL		02/14/2024		1,640		(50)			(50)		1,590	1,590			
100143068	MIDLOTHIAN	VA		02/14/2024		1,996		(67)			(67)		1,929	1,929			
100143069	CORNELIUS	NC		02/14/2024		1,652		(40)			(40)		1,612	1,612			
100143071	BURGHILL	OH		02/14/2024		1,590		(91)			(91)		1,499	1,499			
100143072	GALLOWAY	NJ		02/14/2024		1,556		(94)			(94)		1,462	1,462			
100143074	ROYAL OAK	MI		02/14/2024		1,984		(104)			(104)		1,880	1,880			
100143075	BALTIMORE	MD		02/14/2024		3,693		(277)			(277)		3,416	3,416			
100143076	JACKSONVILLE	FL		02/14/2024		3,992		(200)			(200)		3,792	3,792			
100143079	SEVIERVILLE	TN		02/16/2024		4,092		(54)			(54)		4,038	4,038			
100143080	MINNEAPOLIS	MN		02/16/2024		3,504		(46)			(46)		3,458	3,458			
100143081	ASBURY PARK	NJ		02/16/2024		7,274		(143)			(143)		7,131	7,131			
100143083	PORTLAND	OR		02/16/2024		7,256		(9)			(9)		7,247	7,247			
100143084	HIGHTSTOWN	NJ		02/16/2024		3,459		(70)			(70)		3,389	3,389			
100143085	SAINT AUGUSTINE	FL		02/16/2024		8,386		(140)			(140)		8,246	8,246			
100143086	NORTH HOLLYWOOD	CA		02/16/2024		6,946		(81)			(81)		6,865	6,865			
100143088	SAN DIEGO	CA		02/16/2024		7,927		(55)			(55)		7,872	7,872			
100143089	HUNTSVILLE	AL		02/16/2024		2,378		7			7		2,385	2,385			
100143090	SOMERSET	NJ		02/16/2024		4,116		(29)			(29)		4,087	4,087			
100143091	COSTA MESA	CA		02/16/2024		10,523		(32)			(32)		10,491	10,491			
100143093	PACIFIC	WA		02/16/2024		8,330		15			15		8,345	8,345			
100143096	MIAMI	FL		02/16/2024		5,285		(29)			(29)		5,256	5,256			
100143097	BAKERSFIELD	CA		02/16/2024		2,490		(41)			(41)		2,449	2,449			
100143100	MIAMI	FL		02/16/2024		3,760		(63)			(63)		3,697	3,697			
100143102	ATLANTA	GA		02/16/2024		3,127		6			6		3,133	3,133			
100143103	ENID	OK		02/16/2024		2,109		(10)			(10)		2,099	2,099			
100143104	EDEN PRAIRIE	MN		02/16/2024		2,201		8			8		2,209	2,209			
100143105	ROCKFORD	IL		02/16/2024		3,584		(124)			(124)		3,460	3,460			
100143106	MONTEAGLE	TN		02/16/2024		2,183		(44)			(44)		2,139	2,139			
100143107	WEST PALM BEACH	FL		02/16/2024		4,238		(67)			(67)		4,171	4,171			
100143108	KILL DEVIL HILLS	NC		02/16/2024		3,629		(68)			(68)		3,561	3,561			
100143111	PRINCETON	TX		02/16/2024		2,882		(64)			(64)		2,818	2,818			
100143112	WADDELL	AZ		02/16/2024		4,154		44			44		4,198	4,198			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143115	CHARLOTTE	NC		02/16/2024		1,973		1			1		1,974	1,974			
100143116	AMHERST	NY		02/16/2024		2,039		(49)			(49)		1,990	1,990			
100143117	SAN LUIS OBISPO	CA		02/16/2024		4,463		(94)			(94)		4,369	4,369			
100143118	CROCKETT	CA		02/16/2024		5,347		(113)			(113)		5,234	5,234			
100143119	NORMAN	OK		02/16/2024		2,756		(33)			(33)		2,723	2,723			
100143121	STILWELL	KS		02/16/2024		2,596		(65)			(65)		2,531	2,531			
100143122	ACWORTH	GA		02/16/2024		2,562		(77)			(77)		2,485	2,485			
100143124	NAPLES	FL		02/16/2024		3,172		93			93		3,265	3,265			
100143125	GLENDALE	CA		02/16/2024		3,717		(115)			(115)		3,602	3,602			
100143126	MANCHESTER	NH		02/16/2024		4,212		(72)			(72)		4,140	4,140			
100143127	ARLINGTON	WA		02/16/2024		6,283		(140)			(140)		6,143	6,143			
100143128	HENDERSON	NV		02/16/2024		2,661		(42)			(42)		2,619	2,619			
100143129	NEWNAN	GA		02/16/2024		3,527		(69)			(69)		3,458	3,458			
100143130	BRADENTON	FL		02/16/2024		3,649		(80)			(80)		3,569	3,569			
100143132	KAILUA KONA	HI		02/16/2024		3,988		(87)			(87)		3,901	3,901			
100143133	AUBURN	WA		02/16/2024		3,474		(84)			(84)		3,390	3,390			
100143134	ACWORTH	GA		02/16/2024		2,602		(80)			(80)		2,522	2,522			
100143135	HOLLYWOOD	FL		02/16/2024		5,143		(122)			(122)		5,021	5,021			
100143138	APEX	NC		02/16/2024		5,695		(144)			(144)		5,551	5,551			
100143139	TACOMA	WA		02/16/2024		12,596		(305)			(305)		12,291	12,291			
100143140	MELISSA	TX		02/16/2024		3,041		(76)			(76)		2,965	2,965			
100143141	SAINT AUGUSTINE	FL		02/16/2024		3,996		145			145		4,141	4,141			
100143142	PHOENIX	AZ		02/16/2024		3,814		126			126		3,940	3,940			
100143144	BLUFF DALE	TX		02/16/2024		2,962		(83)			(83)		2,879	2,879			
100143145	DURHAM	NC		02/16/2024		6,930		251			251		7,181	7,181			
100143146	PEABODY	MA		02/16/2024		4,279		(91)			(91)		4,188	4,188			
100143147	STERLING	VA		02/16/2024		4,232		(58)			(58)		4,174	4,174			
100143148	STERLING	VA		02/16/2024		4,197		(58)			(58)		4,139	4,139			
100143149	ARLINGTON	TX		02/16/2024		2,319		(10)			(10)		2,309	2,309			
100143151	CHARLOTTE	NC		02/16/2024		3,273		(53)			(53)		3,220	3,220			
100143152	NORTH LAS VEGAS	NV		02/16/2024		4,400		(26)			(26)		4,374	4,374			
100143153	LAS CRUCES	NM		02/16/2024		6,843		(74)			(74)		6,769	6,769			
100143155	KATY	TX		02/16/2024		2,066		(16)			(16)		2,050	2,050			
100143156	KATY	TX		02/16/2024		2,087		(16)			(16)		2,071	2,071			
100143157	KISSIMMEE	FL		02/16/2024		24,013		(425)			(425)		23,588	23,588			
100143158	SAN RAFAEL	CA		02/16/2024		9,194		(157)			(157)		9,037	9,037			
100143159	SURPRISE	AZ		02/16/2024		6,282		(91)			(91)		6,191	6,191			
100143160	GOLDEN	CO		02/16/2024		2,836		(68)			(68)		2,768	2,768			
100143161	DAVENPORT	FL		02/16/2024		3,894		92			92		3,986	3,986			
100143162	LOS ANGELES	CA		02/16/2024		10,193		(253)			(253)		9,940	9,940			
100143163	MONTGOMERY	TX		02/16/2024		2,029		12			12		2,041	2,041			
100143165	NORFOLK	VA		02/16/2024		2,328		(122)			(122)		2,206	2,206			
100143166	POMPANO BEACH	FL		02/16/2024		62,014		(105)	15		(120)		61,894	61,692		(202)	(202)
100143168	DAVENPORT	FL		02/16/2024		4,878		(68)			(68)		4,810	4,810			
100143169	ISLAND PARK	ID		02/16/2024		5,702		(100)			(100)		5,602	5,602			
100143170	KISSIMMEE	FL		02/16/2024		3,866		(51)			(51)		3,815	3,815			
100143171	BUFORD	GA		02/16/2024		4,680		(64)			(64)		4,616	4,616			
100143172	SAINT AUGUSTINE	FL		02/16/2024		3,769		191			191		3,960	3,960			
100143174	MILFORD	NH		02/16/2024		4,813		(103)			(103)		4,710	4,710			
100143176	YELM	WA		02/16/2024		4,856		(86)			(86)		4,770	4,770			
100143180	ALLEN	TX		02/16/2024		3,502		(45)			(45)		3,457	3,457			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143181	TUJUNGA	CA		02/16/2024		7,322		(134)			(134)		7,188	7,188			
100143182	OREGON CITY	OR		02/16/2024		4,614		(107)			(107)		4,507	4,507			
100143183	GLEN ALLEN	VA		02/16/2024		3,000		(58)			(58)		2,942	2,942			
100143184	NEW ORLEANS	LA		02/16/2024		3,187		(70)			(70)		3,117	3,117			
100143185	SAVANNAH	GA		02/16/2024		2,787		(56)			(56)		2,731	2,731			
100143186	AUSTIN	TX		02/16/2024		5,254		(18)			(18)		5,236	5,236			
100143187	PUYALLUP	WA		02/16/2024		3,907		(45)			(45)		3,862	3,862			
100143188	SAINT AUGUSTINE	FL		02/16/2024		4,199		(107)			(107)		4,092	4,092			
100143191	SEDRO WOOLLEY	WA		02/16/2024		3,439		(54)			(54)		3,385	3,385			
100143192	CYPRESS	TX		02/16/2024		11,809		(301)			(301)		11,508	11,508			
100143193	FITCHBURG	MA		02/16/2024		2,361		(21)			(21)		2,340	2,340			
100143194	HENDERSON	NV		02/16/2024		35,685		(451)			(451)		35,234	35,234			
100143195	AUSTIN	TX		02/16/2024		3,587		(33)			(33)		3,554	3,554			
100143196	YUMA	AZ		02/16/2024		12,069		(369)			(369)		11,700	11,700			
100143199	TULSA	OK		02/16/2024		17,096		(6)			(6)		17,090	17,090			
100143200	ROYSE CITY	TX		02/16/2024		2,813		(2)			(2)		2,811	2,811			
100143202	SAN ANTONIO	TX		02/16/2024		2,636		(7)			(7)		2,629	2,629			
100143203	SAN ANTONIO	TX		02/16/2024		2,633		(8)			(8)		2,625	2,625			
100143204	DOUGLAS	MI		02/16/2024		3,340		(86)			(86)		3,254	3,254			
100143205	MARIETTA	GA		02/16/2024		2,912		(49)			(49)		2,863	2,863			
100143206	CANYON	TX		02/16/2024		3,857		(36)			(36)		3,821	3,821			
100143209	HOUSTON	TX		02/16/2024		2,426		(30)			(30)		2,396	2,396			
100143210	GERMANTOWN	TN		02/16/2024		3,301		(25)			(25)		3,276	3,276			
100143211	FREDERICK	MD		02/16/2024		1,949		(46)			(46)		1,903	1,918		15	15
100143212	FUQUAY VARINA	NC		02/16/2024		2,532		(17)			(17)		2,515	2,515			
100143213	WESLEY CHAPEL	FL		02/16/2024		2,983		(65)			(65)		2,918	2,918			
100143214	LA PLATA	MD		02/16/2024		3,952		(11)			(11)		3,941	3,941			
100143215	FORT WORTH	TX		02/16/2024		7,106		(17)			(17)		7,089	7,089			
100143216	HENDERSON	NV		02/16/2024		4,040		43			43		4,083	4,083			
100143218	VANCOUVER	WA		02/16/2024		4,668		65			65		4,733	4,733			
100143219	LAWRENCEVILLE	GA		02/16/2024		3,065		3			3		3,068	3,068			
100143221	MONTGOMERY	AL		02/16/2024		3,214		(15)			(15)		3,199	3,199			
100143222	HENDERSON	NV		02/16/2024		3,259		108			108		3,367	3,367			
100143223	HEMET	CA		02/16/2024		4,794		76			76		4,870	4,870			
100143224	WINTER HAVEN	FL		02/16/2024		181,343		3,304			3,304		184,647	184,647			
100143225	ROSEVILLE	CA		02/16/2024		3,989		(7)			(7)		3,982	3,982			
100143226	HENDERSON	NV		02/16/2024		3,017		44			44		3,061	3,061			
100143227	BRENHAM	TX		02/16/2024		2,688		49			49		2,737	2,737			
100143228	FORT WORTH	TX		02/16/2024		3,139		33			33		3,172	3,172			
100143229	SUMMERVILLE	SC		02/16/2024		3,724		104			104		3,828	3,828			
100143230	BRENHAM	TX		02/16/2024		2,661		49			49		2,710	2,710			
100143231	LOCUST GROVE	VA		02/16/2024		3,491		48			48		3,539	3,539			
100143232	RIO RANCHO	NM		02/16/2024		3,688		83			83		3,771	3,771			
100143233	NAMPA	ID		02/16/2024		3,153		(49)			(49)		3,104	3,104			
100143234	FORT WORTH	TX		02/16/2024		5,006		73			73		5,079	5,079			
100143235	MERCED	CA		02/16/2024		3,415		(17)			(17)		3,398	3,398			
100143236	PROVO	UT		02/16/2024		6,812		(13)			(13)		6,799	6,799			
100143239	SPARKS	NV		02/16/2024		3,704		52			52		3,756	3,756			
100143240	TUCSON	AZ		02/16/2024		3,568		33			33		3,601	3,601			
100143242	SALEM	OR		02/16/2024		3,934		77			77		4,011	4,011			
100143244	MURRAY	UT		02/16/2024		7,209		(23)			(23)		7,186	7,186			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143247	NAPA	CA		02/16/2024		5,692		(100)			(100)		5,592	5,592			
100143249	RIVERTON	UT		02/16/2024		3,604		(49)			(49)		3,555	3,555			
100143250	MERIDIAN	CA		02/16/2024		6,115		(138)			(138)		5,977	5,977			
100143251	SACRAMENTO	CA		02/16/2024		3,382		(80)			(80)		3,302	3,302			
100143252	TARPON SPRINGS	FL		02/16/2024		4,455		39			39		4,494	4,494			
100143253	LUTZ	FL		02/16/2024		3,885		(53)			(53)		3,832	3,832			
100143254	BEAUFORT	SC		02/16/2024		2,314		6			6		2,320	2,320			
100143255	PUNTA GORDA	FL		02/16/2024		4,944		(116)			(116)		4,828	4,828			
100143256	WEST PALM BEACH	FL		02/16/2024		7,277		(98)			(98)		7,179	7,179			
100143257	TUCSON	AZ		02/16/2024		2,700		(10)			(10)		2,690	2,690			
100143258	MADERA	CA		02/16/2024		3,668		4			4		3,672	3,672			
100143259	DENVER	CO		02/16/2024		2,793		(50)			(50)		2,743	2,743			
100143261	HOWELL	NJ		02/16/2024		4,174		(53)			(53)		4,121	4,121			
100143262	SURPRISE	AZ		02/16/2024		12,159		(207)			(207)		11,952	11,952			
100143263	MERCED	CA		02/16/2024		3,662		(46)			(46)		3,616	3,616			
100143264	COLORADO SPRINGS	CO		02/16/2024		11,949		(117)			(117)		11,832	11,832			
100143265	SOUTH KINGSTOWN	RI		02/16/2024		3,213		(37)			(37)		3,176	3,176			
100143266	WEST ORANGE	NJ		02/16/2024		4,228		(72)			(72)		4,156	4,156			
100143268	DENTON	TX		02/16/2024		2,032		(3)			(3)		2,029	2,029			
100143269	FORT WORTH	TX		02/16/2024		3,030		20			20		3,050	3,050			
100143270	FORT WORTH	TX		02/16/2024		3,136							3,136	3,136			
100143271	PARKER	CO		02/16/2024		8,058		150			150		8,208	8,208			
100143272	EVERMAN	TX		02/16/2024		2,329		(6)			(6)		2,323	2,323			
100143273	ZEPHYRHILLS	FL		02/16/2024		3,390		35			35		3,425	3,425			
100143274	FOLSOM	CA		02/16/2024		75,947		(265)	3		(268)		75,679	75,600		(78)	(78)
100143275	RIDGEFIELD PARK	NJ		02/16/2024		5,227		(72)			(72)		5,155	5,155			
100143276	PORTLAND	OR		02/16/2024		3,641		18			18		3,659	3,659			
100143277	LEANDER	TX		02/16/2024		23,317		(570)			(570)		22,747	22,747			
100143278	LOGAN	UT		02/16/2024		2,762		(17)			(17)		2,745	2,745			
100143279	AUSTIN	TX		02/16/2024		2,866		(56)			(56)		2,810	2,810			
100143280	SAINT CLOUD	FL		02/16/2024		4,837		(49)			(49)		4,788	4,788			
100143281	BEL AIRE	KS		02/16/2024		2,681		(54)			(54)		2,627	2,627			
100143282	ORMOND BEACH	FL		02/16/2024		2,818		(56)			(56)		2,762	2,762			
100143283	SNOQUALMIE PASS	WA		02/16/2024		5,253		(114)			(114)		5,139	5,139			
100143284	ROGERS	AR		02/16/2024		3,796		(84)			(84)		3,712	3,712			
100143285	EL RENO	OK		02/16/2024		2,998		(14)			(14)		2,984	2,984			
100143286	TAMPA	FL		02/16/2024		3,272		(44)			(44)		3,228	3,228			
100143287	FRESNO	CA		02/16/2024		2,677		(18)			(18)		2,659	2,659			
100143288	GRAND JUNCTION	CO		02/16/2024		2,887		(62)			(62)		2,825	2,825			
100143289	MONROE	NC		02/16/2024		2,806		(59)			(59)		2,747	2,747			
100143290	HARRISBURG	NC		02/16/2024		12,773		(299)			(299)		12,474	12,474			
100143291	MARIETTA	GA		02/16/2024		5,355		5			5		5,360	5,360			
100143292	LAWRENCE	MA		02/16/2024		5,286		1			1		5,287	5,287			
100143293	TAMPA	FL		02/16/2024		2,292		23			23		2,315	2,315			
100143294	VAN ALSTYNE	TX		02/16/2024		2,863		(67)			(67)		2,796	2,796			
100143295	SEVIERVILLE	TN		02/16/2024		4,032		(73)			(73)		3,959	3,959			
100143296	CAMERON	NC		02/16/2024		5,835		(106)			(106)		5,729	5,729			
100143297	FLOWERY BRANCH	GA		02/16/2024		2,804		(41)			(41)		2,763	2,763			
100143299	LUBBOCK	TX		02/16/2024		84,643		(858)			(858)		83,785	83,785			
100143300	MILFORD	MA		02/16/2024		2,579		(63)			(63)		2,516	2,516			
100143301	LOGANVILLE	GA		02/16/2024		3,653		42			42		3,695	3,695			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143302	DALLAS	TX		02/16/2024		6,003		16			16		6,019	6,019			
100143303	CAPE CORAL	FL		02/16/2024		3,493		(23)	(1)		(22)		3,471	4,276		805	805
100143305	ARLINGTON	TX		02/16/2024		4,008							4,008	4,008			
100143306	QUEEN CREEK	AZ		02/16/2024		4,952		26			26		4,978	4,978			
100143307	KISSIMMEE	FL		02/16/2024		2,284		(36)			(36)		2,248	2,248			
100143310	KNOXVILLE	TN		02/16/2024		2,036		20			20		2,056	2,056			
100143311	PRINCETON	TX		02/16/2024		7,824		(122)			(122)		7,702	7,702			
100143312	WOODLAND	CA		02/16/2024		11,603		(145)			(145)		11,458	11,458			
100143313	FORT MILL	SC		02/16/2024		2,860		7			7		2,867	2,867			
100143317	APEX	NC		02/16/2024		3,746		(54)			(54)		3,692	3,692			
100143319	ATHENS	AL		02/16/2024		4,028		78			78		4,106	4,106			
100143320	SUMMERVILLE	SC		02/16/2024		4,450		44			44		4,494	4,494			
100143321	HOUSTON	TX		02/16/2024		7,028		(139)			(139)		6,889	6,889			
100143322	MOUNT SHASTA	CA		02/16/2024		8,103		(217)			(217)		7,886	7,886			
100143323	NORTH LAS VEGAS	NV		02/16/2024		4,274		129			129		4,403	4,403			
100143324	WILMINGTON	DE		02/16/2024		2,580		(11)			(11)		2,569	2,569			
100143326	CHARLOTTE	NC		02/16/2024		5,032		(84)			(84)		4,948	4,948			
100143327	LOGANVILLE	GA		02/16/2024		3,616		189			189		3,805	3,805			
100143330	CLIFFSIDE PARK	NJ		02/16/2024		11,497		(49)			(49)		11,448	11,448			
100143331	PORTLAND	OR		02/16/2024		3,144		(47)			(47)		3,097	3,097			
100143332	ATLANTA	GA		02/16/2024		2,159		(47)			(47)		2,112	2,112			
100143333	FOLSOM	CA		02/16/2024		5,481		27			27		5,508	5,508			
100143334	LARGO	FL		02/16/2024		1,923		(27)			(27)		1,896	1,896			
100143335	HARLEYSVILLE	PA		02/16/2024		2,057		(5)			(5)		2,052	2,052			
100143336	PALMETTO	FL		02/16/2024		2,548		(4)			(4)		2,544	2,544			
100143337	LINCOLNWOOD	IL		02/16/2024		3,412		(87)			(87)		3,325	3,325			
100143340	RICHTON PARK	IL		02/16/2024		2,496		(52)			(52)		2,444	2,444			
100143346	CHICAGO	IL		02/16/2024		3,857		163			163		4,020	4,020			
100143350	GRIFFIN	GA		02/16/2024		1,828		(121)			(121)		1,707	1,707			
100143353	QUINCY	MA		02/16/2024		4,007		(59)			(59)		3,948	3,948			
100143354	BAY HARBOR ISLANDS	FL		02/16/2024		2,202		(69)			(69)		2,133	2,133			
100143358	NORTH PROVIDENCE	RI		02/16/2024		1,117		(7)			(7)		1,110	1,110			
100143360	CHICAGO	IL		02/16/2024		4,108		(30)			(30)		4,078	4,078			
100143362	LAS VEGAS	NV		02/16/2024		1,081		(108)			(108)		973	973			
100143363	LEHIGH ACRES	FL		02/16/2024		2,134		(80)			(80)		2,054	2,054			
100143364	CHICAGO	IL		02/16/2024		1,737		26			26		1,763	1,763			
100143366	HUNTINGTON BEACH	CA		02/16/2024		5,065		(144)			(144)		4,921	4,921			
100143368	PIKESVILLE	MD		02/16/2024		1,901		(50)			(50)		1,851	1,851			
100143369	WHITMAN	MA		02/16/2024		4,140		(62)			(62)		4,078	4,078			
100143372	JURUPA VALLEY	CA		02/16/2024		4,107		44			44		4,151	4,151			
100143374	OAK BLUFFS	MA		02/16/2024		7,280		(123)			(123)		7,157	7,157			
100143376	RIVERSIDE	CA		02/16/2024		5,268		(152)			(152)		5,116	5,116			
100143377	LAKELAND	FL		02/16/2024		4,174		(89)			(89)		4,085	4,085			
100143378	DAVENPORT	FL		02/16/2024		1,405		(22)			(22)		1,383	1,383			
100143379	LUTZ	FL		02/16/2024		2,906		(31)			(31)		2,875	2,875			
100143380	SIMI VALLEY	CA		02/16/2024		59,502		500			500		60,002	60,002			
100143382	LAKE ARROWHEAD	CA		02/16/2024		2,923		(85)			(85)		2,838	2,838			
100143383	PALM BAY	FL		02/16/2024		2,351		(63)			(63)		2,288	2,288			
100143387	HESPERIA	CA		02/16/2024		17,751		(452)			(452)		17,299	17,299			
100143391	NORTHRIDGE	CA		02/16/2024		145,679		(2,141)			(2,141)		143,538	143,538			
100143393	LANCASTER	CA		02/16/2024		2,010		(123)			(123)		1,887	1,887			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143395	ATLANTA	GA		02/16/2024		2,230		(67)			(67)		2,163	2,163			
100143396	APACHE JUNCTION	AZ		02/16/2024		2,673		(131)			(131)		2,542	2,542			
100143397	HUNTINGTON BEACH	CA		02/16/2024		11,928		(151)			(151)		11,777	11,777			
100143399	CLAREMONT	CA		02/16/2024		7,753		(74)			(74)		7,679	7,679			
100143401	DAVENPORT	FL		02/16/2024		1,478		(54)			(54)		1,424	1,424			
100143402	DAVENPORT	FL		02/16/2024		1,562		(57)			(57)		1,505	1,505			
100143403	CHICAGO	IL		02/16/2024		2,125		(66)			(66)		2,059	2,059			
100143405	LYNN	MA		02/16/2024		3,548		(42)			(42)		3,506	3,506			
100143406	CHICAGO	IL		02/16/2024		2,457		(64)			(64)		2,393	2,393			
100143408	PALM SPRINGS	CA		02/16/2024		5,978		10			10		5,988	5,988			
100143409	MEMPHIS	TN		02/16/2024		2,178		(149)			(149)		2,029	2,029			
100143410	VICTORVILLE	CA		02/16/2024		3,419		55			55		3,474	3,474			
100143411	LAS VEGAS	NV		02/16/2024		1,812		26			26		1,838	1,838			
100143412	NORTH POTOMAC	MD		02/16/2024		8,698		(91)			(91)		8,607	8,607			
100143416	LAUREL	MD		02/16/2024		1,574							1,574	1,574			
100143417	SHABBONA	IL		02/16/2024		1,204		(5)			(5)		1,199	1,199			
100143419	OCALA	FL		02/16/2024		89,587		(653)			(653)		88,934	88,934			
100143420	RIVERSIDE	CA		02/16/2024		4,124		(7)			(7)		4,117	4,117			
100143423	BAY POINT	CA		02/16/2024		2,840		17			17		2,857	2,857			
100143424	BOERNE	TX		02/16/2024		6,304		(92)			(92)		6,212	6,212			
100143425	PHOENIX	AZ		02/16/2024		1,401		(37)			(37)		1,364	1,364			
100143426	BELLEVUE	WA		02/16/2024		12,697		(428)			(428)		12,269	12,269			
100143428	KISSIMMEE	FL		02/16/2024		1,057		(32)			(32)		1,025	1,025			
100143429	HIALEAH	FL		02/16/2024		3,431		(102)			(102)		3,329	3,329			
100143430	LOS ANGELES	CA		02/16/2024		62,802		(749)			(749)		62,053	62,053			
100143433	SPRING	TX		02/16/2024		1,448		(51)			(51)		1,397	1,397			
100143437	VALLEJO	CA		02/16/2024		3,139		3			3		3,142	3,142			
100143438	MILWAUKEE	WI		02/16/2024		1,348		(103)			(103)		1,245	1,245			
100143439	SPRING	TX		02/16/2024		1,640		(39)			(39)		1,601	1,601			
100143440	VENTURA	CA		02/16/2024		6,333		(120)			(120)		6,213	6,213			
100143443	APPLE VALLEY	CA		02/16/2024		2,022		(24)			(24)		1,998	1,998			
100143445	HILLIARD	FL		02/16/2024		1,034		(75)			(75)		959	959			
100143446	PROSPECT HEIGHTS	IL		02/16/2024		1,177		(54)			(54)		1,123	1,123			
100143447	MCHENRY	IL		02/16/2024		2,766		(61)			(61)		2,705	2,705			
100143448	CORONA	CA		02/16/2024		5,750		(17)			(17)		5,733	5,733			
100143451	MESA	AZ		02/16/2024		1,895		(31)			(31)		1,864	1,864			
100143452	SALINAS	CA		02/16/2024		7,656		(72)			(72)		7,584	7,584			
100143453	GLEN BURNIE	MD		02/16/2024		1,505		(14)			(14)		1,491	1,491			
100143455	HYATTSVILLE	MD		02/16/2024		2,499		(43)			(43)		2,456	2,456			
100143456	NEW MILFORD	CT		02/16/2024		3,455		(61)			(61)		3,394	3,394			
100143457	AUBURN	WA		02/16/2024		1,859		(82)			(82)		1,777	1,777			
100143458	ARLINGTON	TX		02/16/2024		1,127		(93)			(93)		1,034	1,034			
100143459	PALMDALE	CA		02/16/2024		2,829		(25)			(25)		2,804	2,804			
100143461	VACAVILLE	CA		02/16/2024		6,197		(47)			(47)		6,150	6,150			
100143462	LONG BEACH	CA		02/16/2024		5,683		86			86		5,769	5,769			
100143463	MOUNT HOLLY	NC		02/16/2024		24,376		(169)			(169)		24,207	24,207			
100143464	LOS ANGELES	CA		02/16/2024		7,838		(104)			(104)		7,734	7,734			
100143466	SPRING HILL	FL		02/16/2024		3,490		58			58		3,548	3,548			
100143468	PHOENIX	AZ		02/16/2024		2,314		(37)			(37)		2,277	2,277			
100143469	LOS ANGELES	CA		02/16/2024		3,591		(42)			(42)		3,549	3,549			
100143472	OCEANSIDE	CA		02/16/2024		4,569		(93)			(93)		4,476	4,476			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143473	SANTA PAULA	CA		02/16/2024		3,526		(146)			(146)		3,380	3,380			
100143475	NORTH DINWIDDIE	VA		02/16/2024		4,282		(32)			(32)		4,250	4,250			
100143476	SAN BERNARDINO	CA		02/16/2024		4,018		5			5		4,023	4,023			
100143477	HENDERSON	NV		02/16/2024		3,707		(1)			(1)		3,706	3,706			
100143478	TAMPA	FL		02/16/2024		1,768		2			2		1,770	1,770			
100143480	COMPTON	CA		02/16/2024		2,626		(54)			(54)		2,572	2,572			
100143483	BRAWLEY	CA		02/16/2024		931		(23)			(23)		908	908			
100143485	LAKEWOOD	CO		02/21/2024		3,825		(40)			(40)		3,785	3,785			
100143488	GRAND PRAIRIE	TX		02/21/2024		5,800		(132)			(132)		5,668	5,668			
100143489	DENVER	CO		02/21/2024		1,955		(109)			(109)		1,846	1,846			
100143491	MOUNT DORA	FL		02/21/2024		2,248		(30)			(30)		2,218	2,218			
100143492	ANNA	TX		02/21/2024		2,980		(25)			(25)		2,955	2,955			
100143493	LEESBURG	FL		02/21/2024		2,091		(30)			(30)		2,061	2,061			
100143495	VALRICO	FL		02/21/2024		1,225		(48)			(48)		1,177	1,177			
100143497	MESQUITE	TX		02/21/2024		1,478		(16)			(16)		1,462	1,462			
100143500	CENTENNIAL	CO		02/21/2024		95,469		(1,589)			(1,589)		93,880	93,880			
100143501	ROSENBERG	TX		02/21/2024		2,329		(85)			(85)		2,244	2,244			
100143502	SACRAMENTO	CA		02/21/2024		3,490		(77)			(77)		3,413	3,413			
100143503	EL CAJON	CA		02/21/2024		4,814		(110)			(110)		4,704	4,704			
100143504	LONG BEACH	CA		02/21/2024		5,726		(32)			(32)		5,694	5,694			
100143506	MURPHY	TX		02/21/2024		89,905		(1,060)			(1,060)		88,845	88,845			
100143507	SAN JOSE	CA		02/22/2024		5,537		(24)			(24)		5,513	5,513			
100143508	VAN NUYS	CA		02/22/2024		10,396		(315)			(315)		10,081	10,081			
100143509	LAREDO	TX		02/22/2024		12,141		(249)			(249)		11,892	11,892			
100143510	MELBOURNE	FL		02/22/2024		4,292		(83)			(83)		4,209	4,209			
100143511	JURUPA VALLEY	CA		02/22/2024		6,222		(135)			(135)		6,087	6,087			
100143512	ROSELLE	NJ		02/21/2024		3,525		(125)			(125)		3,400	3,400			
100143513	TRENTON	NJ		02/21/2024		1,688		(65)			(65)		1,623	1,623			
100143514	AMITYVILLE	NY		02/21/2024		3,025		(126)			(126)		2,899	2,899			
100143515	CHESTER	NY		02/21/2024		162		(7)			(7)		155	155			
100143516	NEWARK	NJ		02/21/2024		5,292		(110)			(110)		5,182	5,182			
100143517	NEWARK	NJ		02/21/2024		4,484		(90)			(90)		4,394	4,394			
100143518	NEWARK	NJ		02/21/2024		5,633		(144)			(144)		5,489	5,489			
100143519	IRVINGTON	NJ		02/21/2024		3,066		(67)			(67)		2,999	2,999			
100143520	NEWARK	NJ		02/21/2024		5,633		(144)			(144)		5,489	5,489			
100143521	HARRISBURG	PA		02/21/2024		649		(15)			(15)		634	634			
100143522	VINELAND	NJ		02/21/2024		1,793		(50)			(50)		1,743	1,743			
100143523	ELIZABETH	NJ		02/21/2024		(55,373)		(602)	(388)		(214)		(55,587)	5,921		61,508	61,508
100143524	HUDSON	NY		02/21/2024		1,497		(43)			(43)		1,454	1,454			
100143525	EASTPOINTE	MI		02/21/2024		1,063		(44)			(44)		1,019	1,019			
100143526	SCRANTON	PA		02/21/2024		1,233		(31)			(31)		1,202	1,202			
100143527	MONROE	NY		02/21/2024		3,538		(4)			(4)		3,534	3,534			
100143528	FITCHBURG	MA		02/21/2024		3,146		(107)			(107)		3,039	3,039			
100143529	NEWARK	NJ		02/21/2024		5,444		(124)			(124)		5,320	5,320			
100143530	NEWARK	NJ		02/21/2024		6,196		(154)			(154)		6,042	6,042			
100143531	MARKHAM	IL		02/21/2024		1,130		(33)			(33)		1,097	1,097			
100143532	DOLTON	IL		02/21/2024		1,113		(25)			(25)		1,088	1,088			
100143535	FLOSSMOOR	IL		02/21/2024		2,433		(53)			(53)		2,380	2,380			
100143536	YONKERS	NY		02/21/2024		6,195		(254)			(254)		5,941	5,941			
100143537	GREENSBORO	NC		02/21/2024		603		(17)			(17)		586	586			
100143538	JERSEY CITY	NJ		02/21/2024		8,811		(285)			(285)		8,526	8,526			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143539	SCRANTON	PA		02/21/2024		2,614		(45)			(45)		2,569	2,569			
100143540	PLYMOUTH	PA		02/21/2024		1,416		(49)			(49)		1,367	1,367			
100143541	CORPUS CHRISTI	TX		02/21/2024		1,472		(39)			(39)		1,433	1,312		(122)	(122)
100143542	EAST STROUDSBURG	PA		02/21/2024		2,418		(87)			(87)		2,331	2,331			
100143543	WINSLOW TOWNSHIP	NJ		02/21/2024		1,276		(39)			(39)		1,237	1,237			
100143544	CALUMET CITY	IL		02/21/2024		1,431		(36)			(36)		1,395	1,395			
100143545	PORT HURON	MI		02/21/2024		921		(14)			(14)		907	907			
100143546	HOMEWOOD	IL		02/21/2024		1,958		(42)			(42)		1,916	1,916			
100143547	ST. LOUIS	MO		02/21/2024		730		(34)			(34)		696	696			
100143549	CHARLEROI	PA		02/21/2024		686		(12)			(12)		674	674			
100143550	PHILADELPHIA	PA		02/21/2024		1,724		(33)			(33)		1,691	1,691			
100143551	THE BRONX	NY		02/21/2024		7,759		(224)			(224)		7,535	7,535			
100143552	NEWARK	NJ		02/21/2024		5,775		(167)			(167)		5,608	5,608			
100143553	NEWARK	NJ		02/21/2024		5,923		(171)			(171)		5,752	5,752			
100143554	LEESBURG	GA		02/21/2024		2,914		(33)			(33)		2,881	2,881			
100143555	EULESS	TX		02/21/2024		2,501		(88)			(88)		2,413	2,413			
100143557	TROY	NY		02/21/2024		1,346		(39)			(39)		1,307	1,307			
100143558	COPIAGUE	NY		02/21/2024		2,854		(74)			(74)		2,780	2,780			
100143559	HAVERSTRAW	NY		02/21/2024		3,693		(64)			(64)		3,629	3,629			
100143560	WYANDANCH	NY		02/21/2024		3,387		(122)			(122)		3,265	3,265			
100143561	DARBY	PA		02/21/2024		1,402		(29)			(29)		1,373	1,373			
100143562	NEW ORLEANS	LA		02/21/2024		2,865		(138)			(138)		2,727	2,727			
100143563	MONTICELLO	NY		02/21/2024		2,501		(63)			(63)		2,438	2,438			
100143564	ARVERNE	NY		02/21/2024		6,880		(204)			(204)		6,676	6,676			
100143565	INDEPENDENCE	MO		02/21/2024		1,042		(22)			(22)		1,020	1,020			
100143566	TULSA	OK		02/21/2024		1,475		(25)			(25)		1,450	1,450			
100143567	CHICAGO	IL		02/21/2024		2,984		(79)			(79)		2,905	2,905			
100143568	SAVANNAH	GA		02/21/2024		1,565		(32)			(32)		1,533	1,533			
100143569	CLEVELAND HEIGHTS	OH		02/21/2024		1,531		(32)			(32)		1,499	1,499			
100143570	RIDGE	NY		02/21/2024		2,391		(88)			(88)		2,303	2,303			
100143571	CAPE CORAL	FL		02/21/2024		2,686		(84)			(84)		2,602	2,602			
100143572	HARTFORD	CT		02/21/2024		4,530		(143)			(143)		4,387	4,387			
100143573	CLEVELAND	OH		02/21/2024		3,883		(178)			(178)		3,705	3,705			
100143574	MONROE	NY		02/21/2024		2,764		(93)			(93)		2,671	2,671			
100143577	FREEPORT	NY		02/21/2024		4,933		(61)			(61)		4,872	4,872			
100143578	CHICAGO	IL		02/21/2024		1,624		(55)			(55)		1,569	1,569			
100143579	HARTFORD	CT		02/21/2024		2,181		(81)			(81)		2,100	2,100			
100143580	CLEVELAND	OH		02/21/2024		1,135		(22)			(22)		1,113	1,113			
100143581	CLEVELAND	OH		02/21/2024		1,114		(26)			(26)		1,088	1,088			
100143582	DOLTON	IL		02/21/2024		1,354		(33)			(33)		1,321	1,321			
100143583	OLATHE	KS		02/21/2024		2,330		(59)			(59)		2,271	2,271			
100143584	KANSAS CITY	MO		02/21/2024		2,406		(61)			(61)		2,345	2,345			
100143586	PASSAIC	NJ		02/21/2024		5,980		(289)			(289)		5,691	5,691			
100143587	CENTRAL ISLIP	NY		02/21/2024		3,669		(170)			(170)		3,499	3,499			
100143588	SUFFERN	NY		02/21/2024		5,283		(130)			(130)		5,153	5,153			
100143590	JAMAICA	NY		02/21/2024		26,883		(355)			(355)		26,528	26,528			
100143591	GRAND BAY	AL		02/21/2024		1,011		(47)			(47)		964	964			
100143594	EASTON	PA		02/21/2024		1,612		(50)			(50)		1,562	1,562			
100143595	BROWNS MILLS	NJ		02/21/2024		2,047		(44)			(44)		2,003	2,003			
100143596	JACKSONVILLE	FL		02/21/2024		2,027		(82)			(82)		1,945	1,945			
100143597	CLEVELAND	OH		02/21/2024		958		(21)			(21)		937	937			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143598	PINE HILL	NJ		02/21/2024		10,841		(396)			(396)		10,445	10,445			
100143600	MILWAUKEE	WI		02/21/2024		1,235		(37)			(37)		1,198	1,198			
100143602	NEW BRITAIN	CT		02/21/2024		4,996		(145)			(145)		4,851	4,851			
100143604	SCRANTON	PA		02/21/2024		1,139		(36)			(36)		1,103	1,103			
100143606	ORANGE CITY	FL		02/21/2024		2,760		(10)			(10)		2,750	2,750			
100143607	BLOOMINGBURG	NY		02/21/2024		2,438		(74)			(74)		2,364	2,364			
100143608	CHESTER	PA		02/21/2024		958		(30)			(30)		928	928			
100143609	FARMINGTON	NM		02/21/2024		1,504		(20)			(20)		1,484	1,484			
100143610	MONTICELLO	NY		02/21/2024		1,730		(57)			(57)		1,673	1,673			
100143612	MEMPHIS	TN		02/21/2024		994		(47)			(47)		947	947			
100143613	SCRANTON	PA		02/21/2024		1,455		(28)			(28)		1,427	1,427			
100143614	ELIZABETH	NJ		02/21/2024		222		(8)			(8)		214	214			
100143615	MACON	GA		02/21/2024		1,052		(31)			(31)		1,021	1,021			
100143617	TROY	NY		02/21/2024		1,014		(17)			(17)		997	997			
100143618	CORAM	NY		02/21/2024		4,159		(121)			(121)		4,038	4,038			
100143619	CHICAGO HEIGHTS	IL		02/21/2024		(8,194)		(320)	(103)		(217)		(8,411)	5,564		13,975	13,975
100143620	NANUET	NY		02/21/2024		3,338		(125)			(125)		3,213	3,213			
100143622	PLYMOUTH	PA		02/21/2024		1,378		(53)			(53)		1,325	1,325			
100143623	BALTIMORE	MD		02/21/2024		1,283		(39)			(39)		1,244	1,244			
100143624	PHILADELPHIA	PA		02/21/2024		1,984		(45)			(45)		1,939	1,939			
100143625	BALTIMORE	MD		02/21/2024		956		(33)			(33)		923	923			
100143626	BALTIMORE	MD		02/21/2024		1,014		(31)			(31)		983	983			
100143627	RENSSELAER	NY		02/21/2024		1,374		(25)			(25)		1,349	1,349			
100143628	CARBONDALE	PA		02/21/2024		866		(33)			(33)		833	833			
100143631	UPPER MARLBORO	MD		02/21/2024		1,187		(39)			(39)		1,148	1,148			
100143634	TRENTON	NJ		02/21/2024		1,658		(64)			(64)		1,594	1,594			
100143637	PHILADELPHIA	PA		02/21/2024		1,300		(33)			(33)		1,267	1,267			
100143638	GARY	IN		02/21/2024		1,287		(29)			(29)		1,258	1,152		(107)	(107)
100143639	MEMPHIS	TN		02/21/2024		1,050		(33)			(33)		1,017	1,017			
100143640	WILLIAMSTON	SC		02/21/2024		940		(34)			(34)		906	906			
100143642	ROSEDALE	MD		02/22/2024		2,462		(98)			(98)		2,364	2,364			
100143643	PANAMA CITY	FL		02/22/2024		3,430		(82)			(82)		3,348	3,348			
100143646	HUNTINGTON	NY		02/22/2024		9,774		(102)			(102)		9,672	9,672			
100143647	STUART	FL		02/22/2024		2,037		(86)			(86)		1,951	1,951			
100143650	VENTNOR CITY	NJ		02/22/2024		3,773		(106)			(106)		3,667	3,667			
100143651	CAPE CORAL	FL		02/22/2024		6,170		(38)			(38)		6,132	6,132			
100143656	PHILADELPHIA	PA		02/22/2024		2,471		(40)			(40)		2,431	2,431			
100143657	JUPITER	FL		02/22/2024		3,975		(140)			(140)		3,835	3,835			
100143658	CARROLLTON	TX		02/22/2024		3,467		(33)			(33)		3,434	3,434			
100143661	CARLSBAD	CA		02/22/2024		3,682		(143)			(143)		3,539	3,539			
100143662	MOUNT VERNON	NY		02/22/2024		3,362		(65)			(65)		3,297	3,297			
100143663	WAXHAW	NC		02/22/2024		4,791		(28)			(28)		4,763	4,763			
100143664	BURLESON	TX		02/22/2024		1,839		(98)			(98)		1,741	1,741			
100143666	BEDFORD	TX		02/22/2024		1,693		(35)			(35)		1,658	1,658			
100143670	HARVEY CEDARS	NJ		02/22/2024		16,495		(539)			(539)		15,956	15,956			
100143671	AUBURN	WA		02/22/2024		5,216		(160)			(160)		5,056	5,056			
100143673	AGOURA HILLS	CA		02/22/2024		25,268		(247)			(247)		25,021	25,021			
100143675	MALIBU	CA		02/22/2024		25,684		(622)			(622)		25,062	25,062			
100143676	ALBANY	NY		02/22/2024		1,790		(60)			(60)		1,730	1,730			
100143677	FLORESVILLE	TX		02/22/2024		1,243		(83)			(83)		1,160	1,160			
100143678	DOVER	DE		02/22/2024		3,174		(81)			(81)		3,093	3,093			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143679	BROOKLYN	NY		02/22/2024		3,906		(64)			(64)		3,842	3,842			
100143680	COLUMBUS	OH		02/22/2024		1,640		(172)			(172)		1,468	1,468			
100143681	PROVIDENCE	RI		02/22/2024		2,418		(87)			(87)		2,331	2,331			
100143682	FORSYTH	MO		02/22/2024		1,402		(35)			(35)		1,367	1,367			
100143683	KISSIMMEE	FL		02/22/2024		5,176		20			20		5,196	5,196			
100143684	PLYMOUTH	MA		02/22/2024		6,519		(222)			(222)		6,297	6,297			
100143685	BROOKLYN	MD		02/22/2024		783		(67)			(67)		716	716			
100143686	WHEATLEY HEIGHTS	NY		02/22/2024		3,086		(146)			(146)		2,940	2,940			
100143687	HICKSVILLE	NY		02/22/2024		2,640		(18)			(18)		2,622	2,622			
100143688	SUMMERFIELD	FL		02/22/2024		1,083		(85)			(85)		998	998			
100143690	DEER PARK	NY		02/22/2024		3,472		(128)			(128)		3,344	3,344			
100143691	LOS ANGELES	CA		02/22/2024		2,622		(106)			(106)		2,516	2,516			
100143692	RIVERHEAD	NY		02/22/2024		2,547		(79)			(79)		2,468	2,468			
100143693	NEWTON	NJ		02/22/2024		1,737		(48)			(48)		1,689	1,689			
100143695	BRADENTON BEACH	FL		02/22/2024		20,700		(394)			(394)		20,306	20,306			
100143697	BRADENTON BEACH	FL		02/22/2024		16,861		(312)			(312)		16,549	16,549			
100143698	MANCHESTER	CT		02/22/2024		867		(44)			(44)		823	823			
100143699	DUBLIN	OH		02/22/2024		1,813		(102)			(102)		1,711	1,711			
100143700	MANVILLE	NJ		02/22/2024		22		(1)			(1)		21	21			
100143708	WINTER PARK	FL		02/23/2024		9,692		(106)			(106)		9,586	9,586			
100143709	ORMOND BEACH	FL		02/23/2024		2,332		54			54		2,386	2,386			
100143710	MIAMI	FL		02/23/2024		3,303		(48)			(48)		3,255	3,255			
100143711	GOTHA	FL		02/23/2024		8,882		(4)			(4)		8,878	8,878			
100143713	ORTING	WA		02/26/2024		2,172		(62)			(62)		2,110	2,110			
100143715	SUWANEE	GA		02/26/2024		2,620		(55)			(55)		2,565	2,565			
100143716	HERMOSA BEACH	CA		02/26/2024		6,105		(133)			(133)		5,972	5,972			
100143717	PORTERVILLE	CA		02/26/2024		1,373		(91)			(91)		1,282	1,282			
100143719	KENT	WA		02/26/2024		2,082		(63)			(63)		2,019	2,019			
100143720	PLACERVILLE	CA		02/26/2024		4,775		(208)			(208)		4,567	4,567			
100143721	LA QUINTA	CA		02/26/2024		9,847		(19)			(19)		9,828	9,828			
100143722	MIAMI	FL		02/26/2024		2,261		(138)			(138)		2,123	2,123			
100143723	SCOTTSDALE	AZ		02/26/2024		1,141		(26)			(26)		1,115	1,115			
100143724	EDMONDS	WA		02/26/2024		1,262		(71)			(71)		1,191	1,191			
100143727	CORONA	CA		02/26/2024		1,831		(89)			(89)		1,742	1,742			
100143729	LANCASTER	CA		02/26/2024		2,505		(75)			(75)		2,430	2,430			
100143730	CANYON LAKE	CA		02/26/2024		1,863		(45)			(45)		1,818	1,818			
100143731	CHARLESTON	SC		02/26/2024		1,464		(47)			(47)		1,417	1,417			
100143733	PERRIS	CA		02/26/2024		2,422		(67)			(67)		2,355	2,355			
100143734	CHATTANOOGA	TN		02/26/2024		1,549		(59)			(59)		1,490	1,490			
100143735	INDIANAPOLIS	IN		02/26/2024		1,498		(37)			(37)		1,461	1,461			
100143736	THATCHER	AZ		04/05/2024		4,543		(135)			(135)		4,408	4,408			
100143738	SAINT AUGUSTINE	FL		04/05/2024		2,925		(83)			(83)		2,842	2,842			
100143739	NAPLES	FL		04/05/2024		2,734		(105)			(105)		2,629	2,629			
100143740	EVERETT	WA		04/05/2024		4,682		(99)			(99)		4,583	4,583			
100143741	BUSHKILL	PA		04/05/2024		1,461		(27)			(27)		1,434	1,434			
100143742	HONOLULU	HI		04/05/2024		3,771		(38)			(38)		3,733	3,733			
100143744	FORT LAUDERDALE	FL		04/05/2024		4,333		24			24		4,357	4,357			
100143745	PLANTATION	FL		04/05/2024		11,608		(89)			(89)		11,519	11,519			
100143746	RICHMOND	TX		04/05/2024		5,405		(311)			(311)		5,094	5,094			
100143747	GREENSBORO	NC		04/05/2024		1,089		(69)			(69)		1,020	1,020			
100143748	BRIDGEPORT	CT		04/05/2024		6,573		(131)			(131)		6,442	6,442			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143749	PHOENIX	AZ		04/05/2024		2,042		(52)			(52)		1,990	1,990			
100143750	ESTERO	FL		04/05/2024		31,703		(681)			(681)		31,022	31,022			
100143754	HOLLISTER	CA		04/05/2024		10,102		(49)			(49)		10,053	10,053			
100143755	JACKSONVILLE	FL		04/05/2024		1,749		(85)			(85)		1,664	1,664			
100143756	GARLAND	TX		04/05/2024		32		(1)			(1)		31	31			
100143757	HOMEDALE	ID		04/05/2024		2,122		(67)			(67)		2,055	2,055			
100143760	LAUDERHILL	FL		04/05/2024		74		1			1		75	75			
100143762	CUMMING	GA		04/05/2024		3,397		(95)			(95)		3,302	3,302			
100143765	FORT MYERS	FL		04/05/2024		3,908		49			49		3,957	3,957			
100143766	FOLSOM	CA		04/05/2024		4,815		27			27		4,842	4,842			
100143767	PHOENIX	AZ		04/05/2024		4,814		(99)			(99)		4,715	4,715			
100143770	BEAUMONT	CA		02/27/2024		3,522		(146)			(146)		3,376	3,376			
100143771	PHOENIX	AZ		02/27/2024		3,219		(76)			(76)		3,143	3,143			
100143772	OREGON CITY	OR		02/27/2024		46,485		(1,003)			(1,003)		45,482	45,482			
100143774	LAS VEGAS	NV		02/27/2024		3,494		6			6		3,500	3,500			
100143775	PHOENIX	AZ		02/27/2024		6,535		(105)			(105)		6,430	6,430			
100143776	KEARNY	NJ		02/27/2024		10,152		(102)			(102)		10,050	10,050			
100143777	SANDY SPRINGS	GA		02/27/2024		1,107		(96)			(96)		1,011	1,011			
100143778	PHOENIX	AZ		02/27/2024		1,322		(26)			(26)		1,296	1,296			
100143779	LAKE HAVASU CITY	AZ		02/27/2024		1,956		(80)			(80)		1,876	1,876			
100143780	PHILADELPHIA	PA		02/27/2024		919		(9)			(9)		910	910			
100143781	MILTON	DE		02/27/2024		3,560		(6)			(6)		3,554	3,554			
100143783	HAMPTON	VA		02/27/2024		3,170		(165)			(165)		3,005	3,005			
100143785	BRIGHTON	CO		02/28/2024		21,768		(521)			(521)		21,247	21,247			
100143786	LADERA RANCH	CA		02/28/2024		26,159		(182)			(182)		25,977	25,977			
100143787	HOMESTEAD	FL		02/28/2024		4,387		(148)			(148)		4,239	4,239			
100143788	FAYETTEVILLE	NC		02/28/2024		24,725		(360)			(360)		24,365	24,365			
100143789	VILLA RICA	GA		02/28/2024		1,384		(82)			(82)		1,302	1,302			
100143790	ALTON	NH		02/28/2024		3,852		(123)			(123)		3,729	3,729			
100143791	KISSIMMEE	FL		02/28/2024		4,786		(132)			(132)		4,654	4,654			
100143794	KYLE	TX		02/28/2024		6,008		(166)			(166)		5,842	5,842			
100143795	COLUMBUS	OH		02/28/2024		569		(53)			(53)		516	516			
100143796	WASHINGTON	DC		02/28/2024		35,139		(611)			(611)		34,528	34,528			
100143797	LONGWOOD	FL		02/28/2024		4,599		(181)			(181)		4,418	4,418			
100143798	TOLEDO	OH		02/28/2024		786		(43)			(43)		743	743			
100143799	MANCHESTER	CT		02/28/2024		22,497		(944)			(944)		21,553	21,553			
100143800	LAS VEGAS	NV		02/28/2024		5,072		(287)			(287)		4,785	4,785			
100143801	HIALEAH	FL		02/28/2024		1,705		(43)			(43)		1,662	1,662			
100143802	CARMEL	IN		02/28/2024		2,415		(164)			(164)		2,251	2,251			
100143803	CHICAGO	IL		02/28/2024		966		(44)			(44)		922	922			
100143804	ST. LOUIS	MO		02/28/2024		920		(43)			(43)		877	877			
100143805	WASHINGTON	DC		02/28/2024		1,939		(115)			(115)		1,824	1,824			
100143806	LAS VEGAS	NV		02/28/2024		867		(67)			(67)		800	800			
100143807	FRANEKER	NLD		02/27/2024										88	88		88
100143808	ROTTERDAM	NLD		10/25/2021		2,171		(18)	(18)			290	2,461	2,631	(22)	192	170
100143809	ROTTERDAM	NLD		10/25/2021										410	410		410
100143810	ROTTERDAM	NLD		02/27/2024										82	82		82
100143811	ROTTERDAM	NLD		02/27/2024										358	358		358
100143812	VLISSINGEN	NLD		02/27/2024		10,150						483	10,633	10,748	115		115
100143813	NIJMEGEN	NLD		02/27/2024		51,785						2,465	54,250	53,287	(963)		(963)
100143814	ALMERE	NLD		02/27/2024		6,501						309	6,810	7,346	536		536

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143815	ALMERE	NLD		02/27/2024										302	302		302
100143816	HOOGEVEEN	NLD		02/27/2024										269	269		269
100143817	GRONINGEN	NLD		02/27/2024										564	564		564
100143818	GRONINGEN	NLD		02/27/2024		3,896						185	4,081	4,299	218		218
100143819	ROTTERDAM	NLD		02/27/2024										157	157		157
100143820	ROTTERDAM	NLD		02/27/2024										225	225		225
100143821	VLAARDINGEN	NLD		02/27/2024		13,036						621	13,657	14,451	794		794
100143822	VLAARDINGEN	NLD		02/27/2024										477	477		477
100143823	ROTTERDAM	NLD		02/27/2024		200,693						9,553	210,246	226,862	16,617		16,617
100143824	STADSKANAAL	NLD		02/27/2024										446	446		446
100143825	ROTTERDAM	NLD		02/27/2024		4,443						212	4,655	4,939	284		284
100143826	ROTTERDAM	NLD		02/27/2024										96	96		96
100143827	STADSKANAAL	NLD		02/27/2024										141	141		141
100143828	GORINCHEM	NLD		02/27/2024										523	523		523
100143829	TILBURG	NLD		02/27/2024										288	288		288
100143830	GORINCHEM	NLD		02/27/2024										183	183		183
100143831	TILBURG	NLD		02/27/2024		5,178						247	5,425	5,402	(23)		(23)
100143832	ARNHEM	NLD		02/27/2024										402	402		402
100143833	S-GRAVENHAGE	NLD		02/27/2024										250	250		250
100143834	ROTTERDAM	NLD		02/27/2024										200	200		200
100143835	ZAANDAM	NLD		02/27/2024										348	348		348
100143837	SEXBIERUM	NLD		02/27/2024										130	130		130
100143838	AMSTERDAM	NLD		02/27/2024										397	397		397
100143839	AMSTERDAM	NLD		02/27/2024		2,773						132	2,905	3,049	143		143
100143843	ORANGE	CA		02/29/2024		6,034		(169)			(169)		5,865	5,865			
100143844	NORTH PORT	FL		02/29/2024		3,008		(49)			(49)		2,959	2,959			
100143845	SAN JOSE	CA		02/29/2024		7,733		(78)			(78)		7,655	7,655			
100143846	LAKEWAY	TX		02/29/2024		2,201		(43)			(43)		2,158	2,158			
100143847	LAKEWAY	TX		02/29/2024		2,200		(42)			(42)		2,158	2,158			
100143848	YORKVILLE	IL		02/29/2024		6,572		37			37		6,609	6,609			
100143851	UNITED KINGDOM	GBR		02/28/2024		11							11	69	59		59
100143852	UNITED KINGDOM	GBR		02/28/2024		62						1	63	382	319		319
100143853	UNITED KINGDOM	GBR		02/28/2024		55						1	56	379	323		323
100143854	UNITED KINGDOM	GBR		02/28/2024		14							14	98	84		84
100143855	UNITED KINGDOM	GBR		02/28/2024		13							13	91	78		78
100143856	UNITED KINGDOM	GBR		02/28/2024		14							14	62	47		47
100143857	UNITED KINGDOM	GBR		02/28/2024		939						11	950	1,057	107		107
100143858	UNITED KINGDOM	GBR		02/28/2024		10							10	66	56		56
100143859	UNITED KINGDOM	GBR		02/28/2024		21,928						247	22,175	23,361	1,186		1,186
100143860	UNITED KINGDOM	GBR		02/28/2024		17							17	67	50		50
100143861	UNITED KINGDOM	GBR		02/28/2024		13							13	78	64		64
100143862	UNITED KINGDOM	GBR		02/28/2024		1,633						18	1,651	1,797	146		146
100143863	UNITED KINGDOM	GBR		02/28/2024										215	215		215
100143864	UNITED KINGDOM	GBR		02/28/2024		41							41	306	265		265
100143865	UNITED KINGDOM	GBR		02/28/2024		1,854						21	1,875	2,012	137		137
100143866	UNITED KINGDOM	GBR		02/28/2024		46						1	47	308	262		262
100143867	UNITED KINGDOM	GBR		02/28/2024		25							25	94	70		70
100143868	SEDONA	AZ		03/06/2024		13,903		(49)			(49)		13,854	13,854			
100143870	VALENCIA	CA		03/06/2024		13,155		(261)			(261)		12,894	12,894			
100143872	BIG BEAR LAKE	CA		03/06/2024		10,162		(356)			(356)		9,806	9,806			
100143875	WEST HAVEN	CT		03/06/2024		2,893		(88)			(88)		2,805	2,805			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143876	MARATHON	FL		03/06/2024		2,510		(98)			(98)		2,412	2,412			
100143877	AMERICAN CANYON	CA		03/06/2024		2,210		(36)			(36)		2,174	2,174			
100143878	RIO VISTA	CA		03/06/2024		1,457		(62)			(62)		1,395	1,395			
100143880	ATASCADERO	CA		03/06/2024		3,055		(60)			(60)		2,995	2,995			
100143881	LAKE WORTH BEACH	FL		03/06/2024		6,158		(178)			(178)		5,980	5,980			
100143882	AVENTURA	FL		03/06/2024		5,704		(88)			(88)		5,616	5,616			
100143883	LAKE WALES	FL		03/06/2024		5,349		(123)			(123)		5,226	5,226			
100143884	ORLANDO	FL		03/06/2024		4,885		(179)			(179)		4,706	4,706			
100143886	LAKELAND	FL		03/06/2024		2,214		(147)			(147)		2,067	2,067			
100143887	SANFORD	FL		03/06/2024		2,254		(83)			(83)		2,171	2,171			
100143890	DAVIE	FL		03/06/2024		20,483		(730)			(730)		19,753	19,753			
100143891	MONSEY	NY		03/06/2024		3,126		(129)			(129)		2,997	2,997			
100143892	DALLAS	TX		03/06/2024		2,886		(94)			(94)		2,792	2,792			
100143893	ACWORTH	GA		03/06/2024		2,490		(112)			(112)		2,378	2,378			
100143894	ANNAPOLIS	MD		03/06/2024		2,233		(118)			(118)		2,115	2,115			
100143895	GLEN ALLEN	VA		03/06/2024		1,433		(29)			(29)		1,404	1,404			
100143898	RIVERSIDE	CA		03/06/2024		3,292		(71)			(71)		3,221	3,221			
100143899	REDLANDS	CA		03/06/2024		2,938		(37)			(37)		2,901	2,901			
100143900	SEWELL	NJ		03/06/2024		3,669		(33)			(33)		3,636	3,636			
100143901	RANCHO SANTA MARGARITA	CA		03/06/2024		8,214		(200)			(200)		8,014	8,014			
100143902	MURFREESBORO	TN		03/06/2024		8,427		(292)			(292)		8,135	8,135			
100143905	CROFTON	MD		03/06/2024		3,193		(124)			(124)		3,069	3,069			
100143906	CROFTON	MD		03/06/2024		3,028		(143)			(143)		2,885	2,885			
100143907	CROFTON	MD		03/06/2024		2,996		(143)			(143)		2,853	2,853			
100143908	STUDIO CITY	CA		03/06/2024		2,531		(76)			(76)		2,455	2,455			
100143909	PHELAN	CA		03/06/2024		1,305		(67)			(67)		1,238	1,238			
100143910	LOS ANGELES	CA		03/06/2024		4,647		(71)			(71)		4,576	4,576			
100143911	BAKERSFIELD	CA		03/06/2024		1,828		(113)			(113)		1,715	1,715			
100143912	BRONX	NY		03/06/2024		38,524		(882)			(882)		37,642	37,642			
100143914	FORT MYERS	FL		03/06/2024		1,889		(113)			(113)		1,776	1,776			
100143915	BALDWIN	NY		03/06/2024		3,528		(188)			(188)		3,340	3,340			
100143919	PHOENIX	AZ		02/29/2024		1,795		(41)			(41)		1,754	1,754			
100143920	CHARLOTTE	NC		02/29/2024		2,284		(87)			(87)		2,197	2,197			
100143921	REISTERSTOWN	MD		02/29/2024		2,675		(19)			(19)		2,656	2,656			
100143924	NAPLES	FL		02/29/2024		(2)							(2)	(2)			
100143927	PORT ARTHUR	TX		02/29/2024		1,035		(21)			(21)		1,014	1,014			
100143929	EL MONTE	CA		02/29/2024		2,925		27			27		2,952	2,952			
100143931	LAKE FOREST	CA		02/29/2024		141,139		(4,319)			(4,319)		136,820	136,820			
100143943	MERCED	CA		02/29/2024		4,201		(49)			(49)		4,152	4,152			
100143944	BLOWING ROCK	NC		02/29/2024		5,096		(197)			(197)		4,899	4,899			
100143945	NAPLES	FL		02/29/2024		3,209		(209)			(209)		3,000	3,000			
100143946	COLTON	CA		02/29/2024		1,842		(59)			(59)		1,783	1,783			
100143947	NEW BEDFORD	MA		02/29/2024		2,030							2,030	2,030			
100143950	BRIDGEPORT	CT		02/29/2024		1,715		(44)			(44)		1,671	1,671			
100143954	PHILADELPHIA	PA		02/29/2024		3,717		26			26		3,743	3,743			
100143955	ELLENWOOD	GA		02/29/2024		2,532		(132)			(132)		2,400	2,400			
100143956	LYNN HAVEN	FL		02/29/2024		1,652		(4)			(4)		1,648	1,648			
100143963	CLEARLAKE	CA		02/29/2024		1,005		(75)			(75)		930	930			
100143965	HALETHORPE	MD		02/29/2024		2,094		(125)			(125)		1,969	1,969			
100143969	ALLEN	TX		02/29/2024		2,403		(17)			(17)		2,386	2,386			
100143972	SANTA ROSA	CA		02/29/2024		2,903		(57)			(57)		2,846	2,846			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143975	UPLAND	CA		02/29/2024		4,425		(71)			(71)		4,354	4,354			
100143977	MERCED	CA		02/29/2024		1,850		(71)			(71)		1,779	1,779			
100143978	FISHERS	IN		02/29/2024		2,687		(100)			(100)		2,587	2,587			
100143983	CUTLER BAY	FL		02/29/2024		39,593		(1,793)			(1,793)		37,800	37,800			
100143985	CLACKAMAS	OR		02/29/2024		2,874		(36)			(36)		2,838	2,838			
100143986	LOS ANGELES	CA		02/29/2024		3,447		(110)			(110)		3,337	3,337			
100143993	HYANNIS	MA		02/29/2024		23,895		(721)			(721)		23,174	23,174			
100143994	PEORIA	AZ		02/29/2024		5,979		(116)			(116)		5,863	5,863			
100143997	PORT SAINT LUCIE	FL		02/29/2024		3,045		(113)			(113)		2,932	2,932			
100144000	POMONA	CA		02/29/2024		6,773		(125)			(125)		6,648	6,648			
100144001	CORONA	CA		02/29/2024		5,588		(62)			(62)		5,526	5,526			
100144002	MIDDLE RIVER	MD		02/29/2024		1,172		(71)			(71)		1,101	1,101			
100144003	OXFORD	GA		02/29/2024		6,778		(180)			(180)		6,598	6,598			
100144004	RIVERSIDE	CA		02/29/2024		4,164		(151)			(151)		4,013	4,013			
100144008	BAKERSFIELD	CA		02/29/2024		3,056		(52)			(52)		3,004	3,004			
100144009	LA PORTE	TX		02/29/2024		1,737		(107)			(107)		1,630	1,630			
100144013	BLACKLICK	OH		03/07/2024		3,424		(79)			(79)		3,345	3,345			
100144014	CHANDLER	AZ		03/07/2024		4,856		(4)			(4)		4,852	4,852			
100144016	PORT ARANSAS	TX		03/07/2024		6,024		(101)			(101)		5,923	5,923			
100144017	EWA BEACH	HI		03/07/2024		4,955		(89)			(89)		4,866	4,866			
100144019	SAVANNAH	GA		03/07/2024		2,418		9			9		2,427	2,427			
100144021	NEW HAVEN	CT		03/07/2024		6,572		(26)			(26)		6,546	6,546			
100144022	GAITHERSBURG	MD		03/07/2024		2,928		1			1		2,929	2,929			
100144023	KENILWORTH	NJ		03/07/2024		4,408		(17)			(17)		4,391	4,391			
100144024	MIAMI	FL		03/07/2024		6,105		24			24		6,129	6,129			
100144025	PROVIDENCE	RI		03/07/2024		2,717		2			2		2,719	2,719			
100144027	NORTH BERGEN	NJ		03/07/2024		3,002		9			9		3,011	3,011			
100144028	SAN BERNARDINO	CA		03/07/2024		3,926		14			14		3,940	3,940			
100144029	CHARLOTTE	NC		03/07/2024		3,968		(64)			(64)		3,904	3,904			
100144030	HOLTVILLE	CA		03/07/2024		3,088		(46)			(46)		3,042	3,042			
100144032	THOUSAND OAKS	CA		03/07/2024		9,052		(124)			(124)		8,928	8,928			
100144033	PITTSBURG	CA		03/07/2024		4,152		(48)			(48)		4,104	4,104			
100144034	SAN DIEGO	CA		03/07/2024		96,833		(575)			(575)		96,258	96,258			
100144035	SANTA ROSA	CA		03/07/2024		4,039		(17)			(17)		4,022	4,022			
100144036	MANOR	TX		03/07/2024		3,383		6			6		3,389	3,389			
100144038	RICHARDSON	TX		03/07/2024		4,621		7			7		4,628	4,628			
100144039	PILOT POINT	TX		03/07/2024		2,315		4			4		2,319	2,319			
100144040	OCALA	FL		03/07/2024		105,223		(49)			(49)		105,174	105,174			
100144043	KUNA	ID		03/07/2024		2,904		(47)			(47)		2,857	2,857			
100144044	PITTSBURGH	PA		03/07/2024		5,145		(100)			(100)		5,045	5,045			
100144045	TAMPA	FL		03/07/2024		23,947		334			334		24,281	24,281			
100144046	MONROE	NC		03/07/2024		2,862		7			7		2,869	2,869			
100144051	WADDELL	AZ		03/07/2024		4,168		127			127		4,295	4,295			
100144052	ANDOVER	MN		03/07/2024		8,148		(138)			(138)		8,010	8,010			
100144053	NEWBERRY	FL		03/07/2024		2,702		172			172		2,874	2,874			
100144054	DURHAM	NC		03/07/2024		4,080		190			190		4,270	4,270			
100144055	NEW BRUNSWICK	NJ		03/07/2024		3,721		(78)			(78)		3,643	3,643			
100144056	SURPRISE	AZ		03/07/2024		6,538		173			173		6,711	6,711			
100144057	WYLIE	TX		03/07/2024		1,959		(31)			(31)		1,928	1,928			
100144058	COROLLA	NC		03/07/2024		7,138		(155)			(155)		6,983	6,983			
100144060	CLEAR SPRING	MD		03/07/2024		2,146		(35)			(35)		2,111	2,111			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144062	AMHERST	NY		03/07/2024		2,496							2,496	2,496			
100144063	BOSTON	MA		03/07/2024		9,073		(152)			(152)		8,921	8,921			
100144064	NEWNAN	GA		03/07/2024		3,504		(67)			(67)		3,437	3,437			
100144065	TWIN FALLS	ID		03/07/2024		2,976		(58)			(58)		2,918	2,918			
100144066	RESEDA	CA		03/07/2024		5,569		(87)			(87)		5,482	5,482			
100144067	RICHMOND HILL	GA		03/07/2024		3,009		(34)			(34)		2,975	2,975			
100144068	LOGANVILLE	GA		03/07/2024		4,986		162			162		5,148	5,148			
100144069	PENDERGRASS	GA		03/07/2024		2,490		24			24		2,514	2,514			
100144070	BLAINE	WA		03/07/2024		6,085		(87)			(87)		5,998	5,998			
100144071	MCGAHEYSVILLE	VA		03/07/2024		3,485		(84)			(84)		3,401	3,401			
100144072	SUGAR HILL	GA		03/07/2024		43,157		(594)	1		(595)		42,562	42,477		(85)	(85)
100144073	SARATOGA SPRINGS	UT		03/07/2024		3,193		(46)			(46)		3,147	3,147			
100144074	HOUSTON	TX		03/07/2024		8,124		(98)			(98)		8,026	8,026			
100144075	CRESTVIEW	FL		03/07/2024		2,102		(68)			(68)		2,034	2,034			
100144077	NORTH WILDWOOD	NJ		03/07/2024		5,539		(73)			(73)		5,466	5,466			
100144079	SURF CITY	NC		03/07/2024		104,125		263			263		104,388	104,388			
100144080	HOUSTON	TX		03/07/2024		3,241		7			7		3,248	3,248			
100144081	LAS VEGAS	NV		03/07/2024		2,989		(2)			(2)		2,987	2,987			
100144082	CAPE CORAL	FL		03/07/2024		8,191		(18)			(18)		8,173	8,173			
100144083	DENTON	TX		03/07/2024		3,652		(4)			(4)		3,648	3,648			
100144084	PORTLAND	OR		03/07/2024		4,163		(77)			(77)		4,086	4,086			
100144085	WESLACO	TX		03/07/2024		12,606		(45)			(45)		12,561	12,561			
100144086	GLENDALE	AZ		03/07/2024		3,368		42			42		3,410	3,410			
100144087	LAWRENCEVILLE	GA		03/07/2024		5,738		(85)			(85)		5,653	5,653			
100144088	VANCOUVER	WA		03/07/2024		3,601		(54)			(54)		3,547	3,547			
100144089	SUWANEE	GA		03/07/2024		105,859		(1,460)			(1,460)		104,399	104,399			
100144090	MONROE	OH		03/07/2024		4,625		(106)			(106)		4,519	4,519			
100144091	ERIE	CO		03/07/2024		5,261		257			257		5,518	5,518			
100144092	PROVIDENCE	UT		03/07/2024		2,522		(57)			(57)		2,465	2,465			
100144093	FREDERICK	MD		03/07/2024		2,992		(75)			(75)		2,917	2,917			
100144094	NASHVILLE	TN		03/07/2024		5,384		(101)			(101)		5,283	5,283			
100144095	EDEN PRAIRIE	MN		03/07/2024		2,998		(22)			(22)		2,976	2,976			
100144096	LEBANON	OR		03/07/2024		5,394		(14)			(14)		5,380	5,380			
100144097	LAGUNA NIGUEL	CA		03/07/2024		4,190		(56)			(56)		4,134	4,134			
100144098	CUDJOE KEY	FL		03/07/2024		8,155		(30)			(30)		8,125	8,125			
100144099	PASADENA	CA		03/07/2024		6,338		(115)			(115)		6,223	6,223			
100144100	ORLANDO	FL		03/07/2024		2,250		(22)			(22)		2,228	2,228			
100144101	FORNEY	TX		03/07/2024		3,183		100			100		3,283	3,283			
100144102	STREAMWOOD	IL		03/07/2024		2,401		(9)			(9)		2,392	2,392			
100144103	NEWBERRY	FL		03/07/2024		4,617		213			213		4,830	4,830			
100144104	SHERMAN	TX		03/07/2024		3,037		(2)			(2)		3,035	3,035			
100144105	FAIR OAKS RANCH	TX		03/07/2024		4,459		46			46		4,505	4,505			
100144106	FRESNO	CA		03/07/2024		3,137		3			3		3,140	3,140			
100144107	LOWELL	MA		03/07/2024		40,011		(548)			(548)		39,463	39,463			
100144108	MCKINNEY	TX		03/07/2024		2,871		(24)			(24)		2,847	2,847			
100144109	FRESNO	CA		03/07/2024		2,796		8			8		2,804	2,804			
100144110	BLUFFTON	SC		03/07/2024		3,551		(58)			(58)		3,493	3,493			
100144111	HOUSTON	TX		03/07/2024		2,464		12			12		2,476	2,476			
100144112	NORWALK	CT		03/07/2024		17,508		(200)			(200)		17,308	17,308			
100144113	LOS ANGELES	CA		03/07/2024		9,484		(36)			(36)		9,448	9,448			
100144116	CHARLOTTE	NC		03/07/2024		2,339		(30)			(30)		2,309	2,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144117	YUKON	OK		03/07/2024		2,111		47			47		2,158	2,158			
100144118	HOUSTON	TX		03/07/2024		7,231		57			57		7,288	7,288			
100144119	RIO RANCHO	NM		03/07/2024		3,172		78			78		3,250	3,250			
100144120	COPPELL	TX		03/07/2024		4,977		(125)			(125)		4,852	4,852			
100144121	GARFIELD	AR		03/07/2024		4,747		(130)			(130)		4,617	4,617			
100144122	EL RENO	OK		03/07/2024		3,151		(7)			(7)		3,144	3,144			
100144124	LEXINGTON	KY		03/07/2024		2,114							2,114	2,114			
100144125	EL RENO	OK		03/07/2024		3,127		5			5		3,132	3,132			
100144126	MURRIETA	CA		03/07/2024		5,722		118			118		5,840	5,840			
100144127	RICHMOND	TX		03/07/2024		3,023		(13)			(13)		3,010	3,010			
100144129	CARMEL	IN		03/07/2024		2,319		(34)			(34)		2,285	2,285			
100144130	TEMPE	AZ		03/07/2024		88,253		(2,270)			(2,270)		85,983	85,983			
100144131	SAN ANTONIO	TX		03/07/2024		2,666		236			236		2,902	2,902			
100144132	MARIETTA	GA		03/07/2024		4,127		9			9		4,136	4,136			
100144133	CLIFFSIDE PARK	NJ		03/07/2024		8,116		(148)			(148)		7,968	7,968			
100144134	GREENVILLE	NC		03/07/2024		2,795		162			162		2,957	2,957			
100144135	ROCKVILLE	MD		03/07/2024		4,347		(35)			(35)		4,312	4,312			
100144136	LOS ANGELES	CA		03/07/2024		9,699		(12)			(12)		9,687	9,687			
100144137	ROSEVILLE	CA		03/07/2024		152,092		1,774			1,774		153,866	153,866			
100144139	JACKSON	NJ		03/07/2024		4,729		(48)			(48)		4,681	4,681			
100144140	CHICAGO	IL		03/07/2024		3,311		(17)			(17)		3,294	3,294			
100144142	MYRTLE BEACH	SC		03/07/2024		2,792		(60)			(60)		2,732	2,732			
100144143	DENVER	CO		03/07/2024		3,669		(29)			(29)		3,640	3,640			
100144144	MURRAY	UT		03/07/2024		2,958		(32)			(32)		2,926	2,926			
100144145	KISSIMMEE	FL		03/07/2024		2,941		(59)			(59)		2,882	2,882			
100144146	SAN ANTONIO	TX		03/07/2024		4,034		2			2		4,036	4,036			
100144147	DUCK	NC		03/07/2024		5,631		(75)			(75)		5,556	5,556			
100144148	EAST PROVIDENCE	RI		03/07/2024		3,564		(64)			(64)		3,500	3,500			
100144149	LOS ANGELES	CA		03/07/2024		4,492		(36)			(36)		4,456	4,456			
100144150	AUSTIN	TX		03/07/2024		3,726		(27)			(27)		3,699	3,699			
100144151	PRINCETON	TX		03/07/2024		2,537		138			138		2,675	2,675			
100144152	IRVING	TX		03/07/2024		24,294		68			68		24,362	24,362			
100144154	CLOVIS	CA		03/07/2024		2,699		2			2		2,701	2,701			
100144155	LEESBURG	VA		03/07/2024		3,906		(51)			(51)		3,855	3,855			
100144156	LODI	CA		03/07/2024		3,464		(36)			(36)		3,428	3,428			
100144157	PFLUGERVILLE	TX		03/07/2024		5,987		(2)			(2)		5,985	5,985			
100144158	NEWTOWN	PA		03/07/2024		4,125		(18)			(18)		4,107	4,107			
100144160	HENDERSON	NV		03/07/2024		4,008		68			68		4,076	4,076			
100144161	CHARLOTTE	NC		03/07/2024		3,093		(45)			(45)		3,048	3,048			
100144162	SANFORD	NC		03/07/2024		4,563		67			67		4,630	4,630			
100144163	LAND O LAKES	FL		03/07/2024		13,192		257			257		13,449	13,449			
100144164	CHARLOTTE	NC		03/07/2024		3,092		(44)			(44)		3,048	3,048			
100144165	WORCESTER	MA		03/07/2024		4,658		(84)			(84)		4,574	4,574			
100144167	FORT WORTH	TX		03/07/2024		2,118		(2)			(2)		2,116	2,116			
100144168	SACRAMENTO	CA		03/07/2024		3,788		(41)			(41)		3,747	3,747			
100144170	PLANO	TX		03/07/2024		3,324		(34)			(34)		3,290	3,290			
100144171	MURRIETA	CA		03/07/2024		3,117		7			7		3,124	3,124			
100144172	WYLIE	TX		03/07/2024		4,022		(3)			(3)		4,019	4,019			
100144173	BAILEY	CO		03/07/2024		9,213		(232)			(232)		8,981	8,981			
100144174	FORT WORTH	TX		03/07/2024		17,477		53			53		17,530	17,530			
100144176	LIBERTY HILL	TX		03/07/2024		3,232		15			15		3,247	3,247			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144178	CHRISTIANSBURG	VA		03/07/2024		11,716		(22)			(22)		11,694	11,694			
100144179	DALLAS	TX		03/07/2024		5,031		47			47		5,078	5,078			
100144180	PLANO	TX		03/07/2024		3,130		8			8		3,138	3,138			
100144181	PEORIA	AZ		03/07/2024		4,294		7			7		4,301	4,301			
100144182	RATHDRUM	ID		03/07/2024		4,665		(59)			(59)		4,606	4,606			
100144183	VANCOUVER	WA		03/07/2024		3,275		(6)			(6)		3,269	3,269			
100144184	SURPRISE	AZ		03/07/2024		3,493		(17)			(17)		3,476	3,476			
100144185	AUSTIN	TX		03/07/2024		8,409		143			143		8,552	8,552			
100144186	LAKE STEVENS	WA		03/07/2024		5,036		(45)			(45)		4,991	4,991			
100144187	KISSIMMEE	FL		03/07/2024		3,124		(30)			(30)		3,094	3,094			
100144188	SAVANNAH	GA		03/07/2024		3,932		(31)			(31)		3,901	3,901			
100144189	PORT ORCHARD	WA		03/07/2024		4,635		10			10		4,645	4,645			
100144190	FORT WORTH	TX		03/07/2024		7,795		185			185		7,980	7,980			
100144191	FAYETTEVILLE	AR		03/07/2024		3,325		63			63		3,388	3,388			
100144192	PORT ORCHARD	WA		03/07/2024		4,314		10			10		4,324	4,324			
100144193	MAGNOLIA	DE		03/07/2024		3,185		108			108		3,293	3,293			
100144194	PRINCETON	TX		03/07/2024		3,029		7			7		3,036	3,036			
100144195	WESTFIELD	IN		03/07/2024		2,536		11			11		2,547	2,547			
100144196	CHARLOTTE	NC		03/07/2024		6,120		(139)			(139)		5,981	5,981			
100144197	GREENSBORO	NC		03/07/2024		3,461		92			92		3,553	3,553			
100144198	ROSEVILLE	CA		03/07/2024		4,274		75			75		4,349	4,349			
100144199	LATHROP	CA		03/07/2024		6,902		101			101		7,003	7,003			
100144200	HOUSTON	TX		03/07/2024		2,946		51			51		2,997	2,997			
100144201	SALEM	OR		03/07/2024		19,570		43			43		19,613	19,613			
100144202	FORT WORTH	TX		03/07/2024		3,279		86			86		3,365	3,365			
100144203	MOUNT HOLLY	NC		03/07/2024		3,252		(65)			(65)		3,187	3,187			
100144204	MUNDELEIN	IL		03/07/2024		7,085		112			112		7,197	7,197			
100144205	PORT ORCHARD	WA		03/07/2024		4,116		9			9		4,125	4,125			
100144207	MYRTLE BEACH	SC		03/07/2024		3,160		(1)			(1)		3,159	3,159			
100144208	SALEM	OR		03/07/2024		3,917		112			112		4,029	4,029			
100144209	POOLER	GA		03/07/2024		2,954		48			48		3,002	3,002			
100144210	ROSEVILLE	CA		03/07/2024		10,456		432			432		10,888	10,888			
100144211	BAKERSFIELD	CA		03/07/2024		17,241		64			64		17,305	17,305			
100144212	SILOAM SPRINGS	AR		03/07/2024		2,780		60			60		2,840	2,840			
100144213	SPARKS	NV		03/07/2024		4,045		135			135		4,180	4,180			
100144214	BLOOMINGDALE	GA		03/07/2024		3,037		(1)			(1)		3,036	3,036			
100144215	KATY	TX		03/07/2024		3,120		66			66		3,186	3,186			
100144216	FUQUAY VARINA	NC		03/07/2024		3,676		97			97		3,773	3,773			
100144217	LA BELLE	FL		03/07/2024		2,453		52			52		2,505	2,505			
100144218	KYLE	TX		03/07/2024		4,055		80			80		4,135	4,135			
100144219	FORT WORTH	TX		03/07/2024		3,541		192			192		3,733	3,733			
100144221	CLAYTON	NC		03/07/2024		2,536		(68)			(68)		2,468	2,468			
100144222	CHARLESTON	SC		03/07/2024		4,434		(51)			(51)		4,383	4,383			
100144223	ELGIN	TX		03/07/2024		3,375		141			141		3,516	3,516			
100144224	MONTGOMERY	TX		03/07/2024		3,617		44			44		3,661	3,661			
100144225	PENSACOLA BEACH	FL		03/07/2024		4,878		(31)			(31)		4,847	4,847			
100144226	DAHLONEGA	GA		03/07/2024		3,572		(34)			(34)		3,538	3,538			
100144227	ST GEORGE	UT		03/07/2024		254,436		(1,835)	59		(1,894)		252,542	252,446		(96)	(96)
100144228	ZEBULON	NC		03/07/2024		2,733		(38)			(38)		2,695	2,695			
100144229	BRIDGEPORT	PA		03/07/2024		4,372		270			270		4,642	4,642			
100144230	TUCSON	AZ		03/07/2024		3,942		90			90		4,032	4,032			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144231	HOUSTON	TX		03/07/2024		2,728		7			7		2,735	2,735			
100144232	APEX	NC		03/07/2024		3,518		(65)			(65)		3,453	3,453			
100144233	KELLER	TX		03/07/2024		4,233		(107)			(107)		4,126	4,126			
100144234	WILMINGTON	NC		03/07/2024		5,001		(60)			(60)		4,941	4,941			
100144236	FOUR OAKS	NC		03/07/2024		2,853		(38)			(38)		2,815	2,815			
100144238	HARDEEVILLE	SC		03/07/2024		3,336		(26)			(26)		3,310	3,310			
100144239	GRAND RAPIDS	MI		03/07/2024		2,924		(36)			(36)		2,888	2,888			
100144240	VAN ALSTYNE	TX		03/07/2024		11,059		(56)			(56)		11,003	11,003			
100144241	BIG BEAR LAKE	CA		03/07/2024		2,999		(14)			(14)		2,985	2,985			
100144243	WESTERVILLE	OH		03/08/2024		3,134		(146)			(146)		2,988	2,988			
100144245	BEND	OR		03/08/2024		3,662		(142)			(142)		3,520	3,520			
100144248	RICHMOND	TX		03/08/2024		1,151		(98)			(98)		1,053	1,053			
100144250	SEATTLE	WA		03/08/2024		9,877		44			44		9,921	9,921			
100144252	SCOTTSDALE	AZ		03/08/2024		5,484		(7)			(7)		5,477	5,477			
100144254	CORPUS CHRISTI	TX		03/08/2024		1,957		(60)			(60)		1,897	1,897			
100144256	STOCKTON	CA		03/08/2024		3,226		(126)			(126)		3,100	3,100			
100144258	BOCA RATON	FL		03/08/2024		3,904		(19)			(19)		3,885	3,885			
100144259	ADDISON	IL		03/08/2024		1,577		(44)			(44)		1,533	1,533			
100144261	BOCA RATON	FL		03/08/2024		5,960		(356)			(356)		5,604	5,604			
100144262	UNION CITY	GA		03/08/2024		5,895		(370)			(370)		5,525	5,525			
100144263	PHILADELPHIA	PA		03/08/2024		2,352							2,352	2,352			
100144265	OAKTON	VA		03/07/2024		7,614		(235)			(235)		7,379	7,379			
100144266	PHOENIX	AZ		03/07/2024		7,675		(42)			(42)		7,633	7,633			
100144267	EAST STROUDSBURG	PA		03/07/2024		7,567		(79)			(79)		7,488	7,488			
100144268	STOCKTON	CA		03/07/2024		1,606		(84)			(84)		1,522	1,522			
100144269	BOCA RATON	FL		03/07/2024		18,652		296			296		18,948	18,948			
100144273	NEWARK	NJ		03/07/2024		2,604		(10)			(10)		2,594	2,594			
100144275	TRENTON	NJ		03/07/2024		1,014		(56)			(56)		958	958			
100144276	INVERNESS	FL		03/07/2024		1,195		(31)			(31)		1,164	1,164			
100144278	SOMERS	NY		03/07/2024		2,456		(27)			(27)		2,429	2,429			
100144279	HOUSTON	TX		03/07/2024		47,418		(1,245)			(1,245)		46,173	46,173			
100144280	BALDWIN PARK	CA		03/07/2024		16,481		(487)			(487)		15,994	15,994			
100144281	LEHIGH ACRES	FL		03/07/2024		2,478		(9)			(9)		2,469	2,469			
100144283	DALLAS	GA		03/07/2024		21,143		(1,643)			(1,643)		19,500	19,500			
100144284	LEHIGH ACRES	FL		03/07/2024		2,131		(78)			(78)		2,053	2,053			
100144285	NORTH PORT	FL		03/07/2024		1,940		(45)			(45)		1,895	1,895			
100144286	NEWTON	NJ		03/07/2024		2,448		(40)			(40)		2,408	2,408			
100144288	DALLAS	TX		03/07/2024		3,602		(109)			(109)		3,493	3,493			
100144291	HINSDALE	MA		03/07/2024		1,540		(74)			(74)		1,466	1,466			
100144292	SANDPOINT	ID		03/07/2024		10,439		(538)			(538)		9,901	9,901			
100144293	SUGARLOAF	CA		03/07/2024		6,858		(278)			(278)		6,580	6,580			
100144294	PHOENIX	AZ		03/07/2024		2,733		(72)			(72)		2,661	2,661			
100144297	COLUMBUS	OH		03/07/2024		1,119		(72)			(72)		1,047	1,047			
100144298	GEARHART	OR		03/07/2024		11,571		(475)			(475)		11,096	11,096			
100144301	KANSAS CITY	MO		03/07/2024		1,144		(74)			(74)		1,070	1,070			
100144302	OSAGE BEACH	MO		03/07/2024		56,293		(1,406)			(1,406)		54,887	54,887			
100144303	BROOKLYN	NY		03/07/2024		8,663		(182)			(182)		8,481	8,481			
100144304	JAMESBURG	NJ		03/07/2024		1,805		(60)			(60)		1,745	1,745			
100144305	GLEN COVE	NY		03/07/2024		5,853		(69)			(69)		5,784	5,784			
100144307	NORFOLK	VA		03/07/2024		653		(76)			(76)		577	577			
100144308	PHILADELPHIA	PA		03/07/2024		9,983		(287)			(287)		9,696	9,696			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144309	LOS ANGELES	CA		03/07/2024		17,485		(297)			(297)		17,188	17,188			
100144310	OVIEDO	FL		03/07/2024		2,414		(146)			(146)		2,268	2,268			
100144311	DAVENPORT	FL		03/07/2024		1,473		(77)			(77)		1,396	1,396			
100144316	LA HABRA	CA		03/07/2024		5,460		(154)			(154)		5,306	5,306			
100144317	WOODLAND HILLS	CA		03/07/2024		9,068		(205)			(205)		8,863	8,863			
100144318	MORGAN HILL	CA		03/07/2024		105,694		(1,250)			(1,250)		104,444	104,444			
100144319	(NORTHRIDGE AREA) LOS ANGELES	CA		03/07/2024		6,680		(132)			(132)		6,548	6,548			
100144320	BRADENTON	FL		03/07/2024		6,274		(123)			(123)		6,151	6,151			
100144321	LOS ANGELES	CA		03/07/2024		4,219		(221)			(221)		3,998	3,998			
100144322	ENCINO	CA		03/07/2024		20,727		(824)			(824)		19,903	19,903			
100144323	MADERA	CA		03/07/2024		1,862		(45)			(45)		1,817	1,817			
100144324	GARDEN GROVE	CA		03/07/2024		2,949		(100)			(100)		2,849	2,849			
100144325	BOCA RATON	FL		03/07/2024		15,683		(356)			(356)		15,327	15,327			
100144326	OKLAHOMA CITY	OK		03/07/2024		3,636		(148)			(148)		3,488	3,488			
100144327	MANOR	TX		03/07/2024		3,471		(98)			(98)		3,373	3,373			
100144328	RICHMOND	TX		03/07/2024		2,161		(85)			(85)		2,076	2,076			
100144330	(TOLUCA LAKE AREA) LOS ANGELES	CA		03/07/2024		32,803		(320)			(320)		32,483	32,483			
100144331	(WINNETKA AREA) LOS ANGELES	CA		03/07/2024		6,842		(77)			(77)		6,765	6,765			
100144332	BASS LAKE	CA		03/07/2024		6,097		7			7		6,104	6,104			
100144334	POCATELLO	ID		03/07/2024		2,614		(72)			(72)		2,542	2,542			
100144337	LAWRENCEVILLE	GA		03/07/2024		6,496		(100)			(100)		6,396	6,396			
100144341	DALE	TX		03/07/2024		5,636		(158)			(158)		5,478	5,478			
100144342	WINCHESTER	TN		03/07/2024		4,533		(20)			(20)		4,513	4,513			
100144343	RICHMOND	VA		03/07/2024		2,836		(94)			(94)		2,742	2,742			
100144345	SAINT GEORGE	UT		03/07/2024		4,960		(60)			(60)		4,900	4,900			
100144346	PORUM	OK		03/07/2024		3,146		(33)			(33)		3,113	3,113			
100144350	SURFSIDE	FL		03/07/2024		2,412		(78)			(78)		2,334	2,334			
100144351	BIXBY	OK		03/07/2024		10,881		(115)			(115)		10,766	10,766			
100144352	AUBREY	TX		03/07/2024		3,397		(53)			(53)		3,344	3,344			
100144353	LAS VEGAS	NV		03/07/2024		83,833		(316)			(316)		83,517	83,517			
100144354	ZEPHYR COVE	NV		03/07/2024		6,403		(112)			(112)		6,291	6,291			
100144355	TOMS RIVER	NJ		03/07/2024		6,203		(70)			(70)		6,133	6,133			
100144356	SACRAMENTO	CA		03/07/2024		3,055		(69)			(69)		2,986	2,986			
100144357	NASHVILLE	TN		03/07/2024		5,731		(105)			(105)		5,626	5,626			
100144358	RAEFORD	NC		03/07/2024		3,469		(90)			(90)		3,379	3,379			
100144359	MILTON	MA		03/07/2024		39,169		(778)			(778)		38,391	38,391			
100144360	WACO	TX		03/07/2024		333,277		(971)			(971)		332,306	332,306			
100144361	LAS VEGAS	NV		03/07/2024		3,128		(100)			(100)		3,028	3,028			
100144362	SPRINGFIELD	MA		03/07/2024		3,664		(65)			(65)		3,599	3,599			
100144363	CLEMSON	SC		03/07/2024		2,699		(15)			(15)		2,684	2,684			
100144364	PHILADELPHIA	PA		03/07/2024		2,987		(49)			(49)		2,938	2,938			
100144366	WEST COVINA	CA		03/07/2024		5,260		(69)			(69)		5,191	5,191			
100144367	TOMS RIVER	NJ		03/07/2024		2,738		(86)			(86)		2,652	2,652			
100144368	ST PETERSBURG	FL		03/07/2024		4,088		(36)			(36)		4,052	4,052			
100144370	HENDERSON	NV		03/07/2024		3,611		12			12		3,623	3,623			
100144371	MILTON	GA		03/07/2024		58,039		(250)			(250)		57,789	57,789			
100144372	LONG BEACH	CA		03/07/2024		6,245		(101)			(101)		6,144	6,144			
100144373	BONITA SPRINGS	FL		03/07/2024		3,235		(60)			(60)		3,175	3,175			
100144374	PROVIDENCE VILLAGE	TX		03/07/2024		4,180		(38)			(38)		4,142	4,142			
100144376	PFLUGERVILLE	TX		03/07/2024		3,271		(29)			(29)		3,242	3,242			
100144378	WILMINGTON	DE		03/07/2024		2,973		(44)			(44)		2,929	2,929			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144379	PURCELLVILLE	VA		03/07/2024		5,163		(132)			(132)		5,031	5,031			
100144381	POMONA	CA		03/07/2024		7,388		(100)			(100)		7,288	7,288			
100144382	CLERMONT	FL		03/07/2024		46,637		(1,080)			(1,080)		45,557	45,557			
100144383	OCEAN VIEW	DE		03/07/2024		3,662		(70)			(70)		3,592	3,592			
100144386	NEW BRAUNFELS	TX		03/07/2024		33,506		(925)			(925)		32,581	32,581			
100144388	ORLANDO	FL		03/07/2024		17,799		(235)			(235)		17,564	17,564			
100144389	SAN TAN VALLEY	AZ		03/07/2024		173,001		(4,376)			(4,376)		168,625	168,625			
100144390	DALWORTHINGTON GARDENS	TX		03/07/2024		5,977		(127)			(127)		5,850	5,850			
100144391	ROCKPORT	TX		03/07/2024		3,149		(94)			(94)		3,055	3,055			
100144392	LONE OAK	TX		03/07/2024		6,927		(197)			(197)		6,730	6,730			
100144393	VISTA	CA		03/07/2024		6,778		(123)			(123)		6,655	6,655			
100144394	WINTER GARDEN	FL		03/07/2024		4,674		142			142		4,816	4,816			
100144395	ANDERSON	CA		03/07/2024		3,070		(82)			(82)		2,988	2,988			
100144396	MILLCREEK	UT		03/07/2024		6,291		(135)			(135)		6,156	6,156			
100144398	ANCHORAGE	AK		03/07/2024		4,317		(98)			(98)		4,219	4,219			
100144399	RIALTO	CA		03/07/2024		4,092		9			9		4,101	4,101			
100144400	COROLLA	NC		03/07/2024		3,373		(98)			(98)		3,275	3,275			
100144403	ROYAL OAK	MI		03/07/2024		13,340		(159)			(159)		13,181	13,181			
100144404	VENICE	FL		03/07/2024		3,324		(104)			(104)		3,220	3,220			
100144405	ALLENTOWN	PA		03/07/2024		3,839		3			3		3,842	3,842			
100144407	VENICE	FL		03/07/2024		5,573		(57)			(57)		5,516	5,516			
100144408	HUTTO	TX		03/07/2024		2,517		(73)			(73)		2,444	2,444			
100144409	NEWTON	NC		03/07/2024		372,885		(7,864)			(7,864)		365,021	365,021			
100144410	PITTSBURGH	PA		03/07/2024		3,645		(82)			(82)		3,563	3,563			
100144411	ASTON	PA		03/07/2024		3,450		(4)			(4)		3,446	3,446			
100144413	PROVO	UT		03/07/2024		5,235		(43)			(43)		5,192	5,192			
100144414	FORT WORTH	TX		03/07/2024		5,469		61			61		5,530	5,530			
100144415	LEWES	DE		03/07/2024		16,039		(131)			(131)		15,908	15,908			
100144417	WILDWOOD	NJ		03/07/2024		3,232		(92)			(92)		3,140	3,140			
100144418	FRAMINGHAM	MA		03/07/2024		5,386		(72)			(72)		5,314	5,314			
100144420	WOLFFORTH	TX		03/07/2024		3,791		(63)			(63)		3,728	3,728			
100144421	SAINT CLOUD	FL		03/07/2024		3,596		(41)			(41)		3,555	3,555			
100144422	COSTA MESA	CA		03/07/2024		366,004		(4,002)			(4,002)		362,002	362,002			
100144423	VENTURA	CA		03/07/2024		6,942		(144)			(144)		6,798	6,798			
100144424	JURUPA VALLEY	CA		03/07/2024		3,354		(41)			(41)		3,313	3,313			
100144425	LOS ANGELES	CA		03/07/2024		4,823		(101)			(101)		4,722	4,722			
100144426	SEASIDE HEIGHTS	NJ		03/07/2024		3,996		(49)			(49)		3,947	3,947			
100144428	SAN JOSE	CA		03/07/2024		19,774		(195)			(195)		19,579	19,579			
100144429	NEW BEDFORD	MA		03/07/2024		5,428		(171)			(171)		5,257	5,257			
100144430	KATY	TX		03/07/2024		4,218		(6)			(6)		4,212	4,212			
100144431	ATLANTA	GA		03/07/2024		3,288		29			29		3,317	3,317			
100144432	OAK PARK	CA		03/07/2024		32,078		(497)			(497)		31,581	31,581			
100144434	SANFORD	FL		03/07/2024		3,300		(31)			(31)		3,269	3,269			
100144436	LEANDER	TX		03/07/2024		67,613		435			435		68,048	68,048			
100144437	SURPRISE	AZ		03/07/2024		7,582		(17)			(17)		7,565	7,565			
100144439	GULFPORT	FL		03/07/2024		13,429		(165)			(165)		13,264	13,264			
100144440	UNIVERSAL CITY	TX		03/07/2024		481,483		715			715		482,198	482,198			
100144442	LAS VEGAS	NV		04/26/2024		9,298		(382)			(382)		8,916	8,916			
100144443	FORT MYERS	FL		04/26/2024		3,571		(94)			(94)		3,477	3,477			
100144444	ORLANDO	FL		04/26/2024		4,301		(166)			(166)		4,135	4,135			
100144446	MARCO ISLAND	FL		04/26/2024		3,935		(255)			(255)		3,680	3,680			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144450	THORNDALE	TX		04/26/2024		4,317		(34)			(34)		4,283	4,283			
100144451	HOUSTON	TX		04/26/2024		1,368		(120)			(120)		1,248	1,248			
100144457	PALM SPRINGS	CA		04/26/2024		14,430		(437)			(437)		13,993	13,993			
100144462	MCKINNEY	TX		04/26/2024		1,837		(135)			(135)		1,702	1,702			
100144463	PHOENIX	AZ		04/26/2024		3,726		(171)			(171)		3,555	3,555			
100144464	SHERMAN	TX		04/26/2024		1,195		(101)			(101)		1,094	1,094			
100144466	HOUSTON	TX		04/26/2024		3,040		(249)			(249)		2,791	2,791			
100144469	KYLE	TX		04/26/2024		2,641		(152)			(152)		2,489	2,489			
100144470	MACHESNEY PARK	IL		04/26/2024		1,587		(87)			(87)		1,500	1,500			
100144475	BOERNE	TX		04/26/2024		3,962		(163)			(163)		3,799	3,799			
100144476	BOCA RATON	FL		04/26/2024		11,564		(214)			(214)		11,350	11,350			
100144477	ORLANDO	FL		04/26/2024		4,806		(115)			(115)		4,691	4,691			
100144478	HARTFORD	CT		04/26/2024		2,372		(92)			(92)		2,280	2,280			
100144479	HORSESHOE BAY	TX		04/26/2024		6,896		(354)			(354)		6,542	6,542			
100144481	BRADENTON	FL		04/26/2024		5,075		(20)			(20)		5,055	5,055			
100144482	ONTARIO	CA		04/26/2024		8,946		(399)			(399)		8,547	8,547			
100144483	GREER	SC		04/26/2024		1,264		(54)			(54)		1,210	1,210			
100144484	JOLIET	IL		04/26/2024		1,259		(77)			(77)		1,182	1,182			
100144485	PUNTA GORDA	FL		04/26/2024		3,580		(57)			(57)		3,523	3,523			
100144486	HOUSTON	TX		04/26/2024		1,648		(116)			(116)		1,532	1,532			
100144487	CREST HILL	IL		04/26/2024		1,191		(64)			(64)		1,127	1,127			
100144489	PETALUMA	CA		04/26/2024		5,161		(228)			(228)		4,933	4,933			
100144492	DENVER	CO		04/26/2024		3,762		(245)			(245)		3,517	3,517			
100144494	PETALUMA	CA		04/26/2024		5,773		(254)			(254)		5,519	5,519			
100144496	HIGHLAND VILLAGE	TX		04/26/2024		3,654		(144)			(144)		3,510	3,510			
100144499	MCDONOUGH	GA		04/26/2024		45,732		(1,790)			(1,790)		43,942	43,942			
100144500	LA QUINTA	CA		04/26/2024		12,846		(328)			(328)		12,518	12,518			
100144503	LEANDER	TX		04/26/2024		11,092		(407)			(407)		10,685	10,685			
100144504	LEESBURG	FL		04/26/2024		2,603		(113)			(113)		2,490	2,490			
100144505	CITRUS HEIGHTS	CA		04/26/2024		4,144		(32)			(32)		4,112	4,112			
100144506	PHILADELPHIA	PA		04/26/2024		1,061		(61)			(61)		1,000	1,000			
100144507	TAMPA	FL		04/26/2024		84,817		1,436			1,436		86,253	86,253			
100144509	KATY	TX		04/26/2024		1,420		(142)			(142)		1,278	1,278			
100144510	LUBBOCK	TX		04/26/2024		1,669		(133)			(133)		1,536	1,536			
100144511	MORENO VALLEY	CA		04/26/2024		2,824		(62)			(62)		2,762	2,762			
100144514	GARDEN GROVE	CA		04/26/2024		7,488		(22)			(22)		7,466	7,466			
100144517	JURUPA VALLEY	CA		04/26/2024		89		(4)			(4)		85	85			
100144518	ASHEVILLE	NC		04/26/2024		3,604		(152)			(152)		3,452	3,452			
100144521	SAN DIEGO	CA		04/26/2024		71,578		(1,573)			(1,573)		70,005	70,005			
100144523	SAN DIEGO	CA		04/26/2024		9,708		35			35		9,743	9,743			
100144527	CORAL SPRINGS	FL		04/26/2024		5,090		(158)			(158)		4,932	4,932			
100144528	ORLANDO	FL		04/26/2024		1,571		(117)			(117)		1,454	1,454			
100144529	KIHEI	HI		04/26/2024		8,751		(135)			(135)		8,616	8,616			
100144530	EL CAJON	CA		04/26/2024		26,332		(504)			(504)		25,828	25,828			
100144531	LAKEWOOD	OH		04/26/2024		8,207		(72)			(72)		8,135	8,135			
100144532	SARASOTA	FL		04/26/2024		2,695		(138)			(138)		2,557	2,557			
100144533	MURRIETA	CA		04/26/2024		5,054		(101)			(101)		4,953	4,953			
100144534	CORPUS CHRISTI	TX		04/26/2024		1,013		(105)			(105)		908	908			
100144538	LAKE FOREST	CA		04/26/2024		9,804		(57)			(57)		9,747	9,747			
100144540	GARDENA	CA		04/26/2024		3,391		(80)			(80)		3,311	3,311			
100144541	SUNLAND	CA		04/26/2024		4,877		(175)			(175)		4,702	4,702			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144542	BABCOCK RANCH	FL		04/26/2024		4,056		29			29		4,085	4,085			
100144543	DENVER	CO		04/26/2024		1,807		(41)			(41)		1,766	1,766			
100144545	DORAL	FL		04/26/2024		7,463		(200)			(200)		7,263	7,263			
100144546	LOS ANGELES	CA		04/26/2024		6,147		(277)			(277)		5,870	5,870			
100144549	WICHITA	KS		04/26/2024		2,231		(40)			(40)		2,191	2,191			
100144550	PHOENIX	AZ		04/26/2024		524		(24)			(24)		500	500			
100144552	WESLEY CHAPEL	FL		04/26/2024		3,615		(88)			(88)		3,527	3,527			
100144553	PALM BEACH GARDENS	FL		04/26/2024		2,621		(120)			(120)		2,501	2,501			
100144558	LAKEWAY	TX		04/26/2024		2,710		(100)			(100)		2,610	2,610			
100144559	BALTIMORE	MD		04/26/2024		1,216		(109)			(109)		1,107	1,107			
100144561	PASO ROBLES	CA		04/26/2024		4,175		(176)			(176)		3,999	3,999			
100144564	PASO ROBLES	CA		04/26/2024		3,923		(181)			(181)		3,742	3,742			
100144566	FEDERAL WAY	WA		04/26/2024		3,560		(140)			(140)		3,420	3,420			
100144569	CLINTON TOWNSHIP	MI		04/26/2024		10,608		(404)			(404)		10,204	10,204			
100144570	DENVER	CO		04/26/2024		142,435		(1,599)			(1,599)		140,836	140,836			
100144571	TEMECULA	CA		04/26/2024		3,986		(97)			(97)		3,889	3,889			
100144575	NASHVILLE	TN		04/26/2024		6,233		(127)			(127)		6,106	6,106			
100144579	NORCO	CA		04/26/2024		4,169		(19)			(19)		4,150	4,150			
100144580	SACRAMENTO	CA		04/26/2024		6,817		(192)			(192)		6,625	6,625			
100144581	LA QUINTA	CA		04/26/2024		8,026		(75)			(75)		7,951	7,951			
100144582	BRANDON	FL		04/26/2024		19,299		(389)			(389)		18,910	18,910			
100144583	RIVERSIDE	CA		04/26/2024		3,567		(170)			(170)		3,397	3,397			
100144586	SAN CLEMENTE	CA		03/13/2024		9,094		57			57		9,151	9,151			
100144588	LAKEWOOD	CA		03/13/2024		6,204		12			12		6,216	6,216			
100144589	FARMERSVILLE	TX		03/13/2024		2,005		(22)			(22)		1,983	1,983			
100144591	LONGMONT	CO		03/13/2024		9,833		(80)			(80)		9,753	9,753			
100144592	FORT WORTH	TX		03/13/2024		5,022		(54)			(54)		4,968	4,968			
100144593	HUTTO	TX		03/13/2024		3,011		(46)			(46)		2,965	2,965			
100144596	LEES SUMMIT	MO		03/13/2024		28,504		204			204		28,708	28,708			
100144597	RALEIGH	NC		03/13/2024		2,758		(22)			(22)		2,736	2,736			
100144598	GRAHAM	NC		03/13/2024		7,191		200			200		7,391	7,391			
100144599	HAINES CITY	FL		03/13/2024		4,512		(7)			(7)		4,505	4,505			
100144600	FALLING WATERS	WV		03/13/2024		3,209		(53)			(53)		3,156	3,156			
100144601	NEW YORK	NY		03/13/2024		2,816		(81)			(81)		2,735	2,735			
100144602	PALM SPRINGS	CA		03/13/2024		4,715		(69)			(69)		4,646	4,646			
100144603	CHARLOTTE	NC		03/13/2024		2,908		(12)			(12)		2,896	2,896			
100144605	INDIAN TRAIL	NC		03/13/2024		7,395		(70)			(70)		7,325	7,325			
100144606	CONCORD	NC		03/13/2024		6,640		47			47		6,687	6,687			
100144608	WINTER GARDEN	FL		03/13/2024		3,171		(52)			(52)		3,119	3,119			
100144609	WORCESTER	MA		03/13/2024		1,858		(37)			(37)		1,821	1,821			
100144610	CAPE CORAL	FL		03/13/2024		3,033		96			96		3,129	3,129			
100144611	WOODBRIDGE	VA		03/13/2024		3,534		63			63		3,597	3,597			
100144612	FARMINGTON	CT		03/13/2024		2,141		(13)			(13)		2,128	2,128			
100144613	LAS VEGAS	NV		03/13/2024		3,508		(84)			(84)		3,424	3,424			
100144614	FORT WORTH	TX		03/13/2024		2,220		(20)			(20)		2,200	2,200			
100144615	LAS VEGAS	NV		03/13/2024		2,712		1			1		2,713	2,713			
100144616	NEW HAVEN	CT		03/13/2024		3,257		37			37		3,294	3,294			
100144617	OCEAN CITY	MD		03/13/2024		3,605		(21)			(21)		3,584	3,584			
100144618	PARRISH	FL		03/13/2024		4,043		(15)			(15)		4,028	4,028			
100144619	OCEAN CITY	MD		03/13/2024		3,605		(21)			(21)		3,584	3,584			
100144620	RALEIGH	NC		03/13/2024		32,761		(263)			(263)		32,498	32,498			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144621	FORNEY	TX		03/13/2024		2,063		(42)			(42)		2,021	2,021			
100144623	LAKEMOOR	IL		03/13/2024		1,399		(23)			(23)		1,376	1,376			
100144624	KIHEI	HI		03/13/2024		5,361		(76)			(76)		5,285	5,285			
100144625	PALMER	AK		03/13/2024		4,832		(70)			(70)		4,762	4,762			
100144626	MONTGOMERY	IL		03/13/2024		2,120		(44)			(44)		2,076	2,076			
100144627	CAREY	ID		03/13/2024		4,508		(74)			(74)		4,434	4,434			
100144629	KANNAPOLIS	NC		03/13/2024		4,117		134			134		4,251	4,251			
100144630	WINTER GARDEN	FL		03/13/2024		3,171		(52)			(52)		3,119	3,119			
100144631	FARMERSVILLE	TX		03/13/2024		2,100		(24)			(24)		2,076	2,076			
100144632	RALEIGH	NC		03/13/2024		3,010		(24)			(24)		2,986	2,986			
100144633	MANTECA	CA		03/13/2024		8,552		(55)			(55)		8,497	8,497			
100144634	LAKE BLUFF	IL		03/13/2024		4,900		66			66		4,966	4,966			
100144635	TORRINGTON	CT		03/13/2024		4,554		16			16		4,570	4,570			
100144636	WENDELL	NC		03/13/2024		4,107		146			146		4,253	4,253			
100144637	INDIANAPOLIS	IN		03/13/2024		1,882		(16)			(16)		1,866	1,866			
100144638	STUART	FL		03/13/2024		2,731		(11)			(11)		2,720	2,720			
100144639	CHARLOTTE	NC		03/13/2024		3,612		166			166		3,778	3,778			
100144640	ELGIN	TX		03/13/2024		3,079		(49)			(49)		3,030	3,030			
100144641	CHARLOTTE	NC		03/13/2024		3,231		20			20		3,251	3,251			
100144642	LAWRENCEVILLE	GA		03/13/2024		3,373		61			61		3,434	3,434			
100144643	MANTECA	CA		03/13/2024		5,040		(64)			(64)		4,976	4,976			
100144644	FORT WORTH	TX		03/13/2024		3,564		(28)			(28)		3,536	3,536			
100144645	UNITED KINGDOM	GBR		01/25/2024		28							28	147	119		119
100144646	UNITED KINGDOM	GBR		01/25/2024										278	278		278
100144647	UNITED KINGDOM	GBR		01/25/2024		38						1	39	235	196		196
100144648	UNITED KINGDOM	GBR		01/25/2024		35						1	36	180	144		144
100144649	UNITED KINGDOM	GBR		01/25/2024		21							21	110	88		88
100144650	UNITED KINGDOM	GBR		01/25/2024		10,103						151	10,254	10,338	84		84
100144654	UNITED KINGDOM	GBR		03/12/2024		(1,230)		(2)			(2)	1	(1,231)	260	165	1,326	1,491
100144656	UNITED KINGDOM	GBR		03/12/2024		(1,218)		(2)			(2)	1	(1,219)	176	68	1,326	1,395
100144658	UNITED KINGDOM	GBR		03/12/2024		(1,153)		(5)			(5)	3	(1,155)	478	307	1,326	1,633
100144659	UNITED KINGDOM	GBR		03/12/2024		(1,175)		(4)			(4)	2	(1,177)	390	240	1,326	1,567
100144661	UNITED KINGDOM	GBR		03/12/2024		(1,226)		(2)			(2)	1	(1,227)	202	103	1,326	1,430
100144662	UNITED KINGDOM	GBR		03/12/2024		(1,026)		(11)			(11)	5	(1,032)	704	409	1,326	1,735
100144663	UNITED KINGDOM	GBR		03/12/2024		(1,105)		(8)			(8)	4	(1,109)	463	245	1,326	1,571
100144666	UNITED KINGDOM	GBR		03/12/2024		86		(4)			(4)	2	84	249	164		164
100144667	UNITED KINGDOM	GBR		03/12/2024		(1,196)		(3)			(3)	2	(1,197)	211	81	1,326	1,408
100144668	UNITED KINGDOM	GBR		03/12/2024		(1,205)		(3)			(3)	2	(1,206)	309	188	1,326	1,514
100144669	UNITED KINGDOM	GBR		03/12/2024		108		(5)			(5)	2	105	280	175		175
100144670	UNITED KINGDOM	GBR		03/12/2024		(1,094)		(8)			(8)	4	(1,098)	637	409	1,326	1,735
100144671	UNITED KINGDOM	GBR		03/12/2024		(1,159)		(5)			(5)	3	(1,161)	382	217	1,326	1,543
100144672	UNITED KINGDOM	GBR		03/12/2024		(1,129)		(6)			(6)	3	(1,132)	639	445	1,326	1,771
100144678	UNITED KINGDOM	GBR		03/12/2024		21,022		(1,005)	(125)		(880)	492	20,634	23,042	1,070	1,338	2,408
100144679	UNITED KINGDOM	GBR		03/12/2024		76,601		(2,964)			(2,964)	1,710	75,347	80,757	4,068	1,341	5,409
100144681	UNITED KINGDOM	GBR		03/12/2024										306	306		306
100144684	UNITED KINGDOM	GBR		03/12/2024		(1,210)		(3)			(3)	1	(1,212)	195	81	1,326	1,408
100144685	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	92	39	1,326	1,365
100144688	UNITED KINGDOM	GBR		03/12/2024		(1,211)		(3)			(3)	1	(1,213)	241	116	1,339	1,454
100144689	UNITED KINGDOM	GBR		03/12/2024		(1,177)		(4)			(4)	2	(1,179)	380	220	1,339	1,559
100144691	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	99	30	1,341	1,372
100144693	UNITED KINGDOM	GBR		03/12/2024		(949)		(12)			(12)	7	(954)	960	587	1,326	1,913

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144694	UNITED KINGDOM	GBR		03/12/2024		(1,231)		(2)			(2)	1	(1,232)	194	100	1,326	1,426
100144695	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	176	123	1,326	1,449
100144697	UNITED KINGDOM	GBR		03/12/2024										75			75
100144699	UNITED KINGDOM	GBR		03/12/2024		(1,183)		(4)			(4)	2	(1,185)	357	209	1,334	1,542
100144700	UNITED KINGDOM	GBR		03/12/2024		(1,215)		(2)			(2)	1	(1,216)	359	249	1,326	1,576
100144701	UNITED KINGDOM	GBR		03/12/2024		(1,243)		(1)			(1)	1	(1,243)	78		1,321	1,321
100144703	UNITED KINGDOM	GBR		03/12/2024		2,935		(138)			(138)	64	2,861	3,058	197		197
100144705	UNITED KINGDOM	GBR		03/12/2024		(1,183)		(4)			(4)	2	(1,185)	274	139	1,321	1,459
100144706	UNITED KINGDOM	GBR		03/12/2024		(1,254)		(1)			(1)		(1,255)	112	40	1,326	1,366
100144707	UNITED KINGDOM	GBR		03/12/2024		70		(3)			(3)	2	69	267	198		198
100144708	UNITED KINGDOM	GBR		03/12/2024		(1,243)		(1)			(1)	1	(1,243)	105	16	1,332	1,348
100144711	UNITED KINGDOM	GBR		03/12/2024		(1,187)		(3)			(3)	2	(1,188)	487	448	1,228	1,676
100144712	UNITED KINGDOM	GBR		03/12/2024		23		(1)			(1)	1	23	103	80		80
100144714	UNITED KINGDOM	GBR		03/12/2024		(1,241)		(1)			(1)	1	(1,241)	204	119	1,326	1,445
100144715	UNITED KINGDOM	GBR		03/12/2024		(1,178)		(4)			(4)	2	(1,180)	556	410	1,326	1,736
100144723	UNITED KINGDOM	GBR		03/12/2024		(1,190)		(4)			(4)	2	(1,192)	328	182	1,338	1,520
100144728	UNITED KINGDOM	GBR		03/12/2024		(1,231)		(2)			(2)	1	(1,232)	150	56	1,326	1,382
100144729	UNITED KINGDOM	GBR		03/12/2024		(1,239)		(2)			(2)	1	(1,240)	123	39	1,324	1,363
100144730	UNITED KINGDOM	GBR		03/12/2024		37		(2)			(2)	1	36	1,026	991		991
100144731	UNITED KINGDOM	GBR		03/12/2024		(1,180)		(4)			(4)	2	(1,182)	545	400	1,326	1,726
100144733	UNITED KINGDOM	GBR		03/12/2024		(1,150)		(5)			(5)	3	(1,152)	509	334	1,326	1,661
100144734	UNITED KINGDOM	GBR		03/12/2024		(1,191)		(2)			(2)	2	(1,191)	461	326	1,326	1,652
100144736	UNITED KINGDOM	GBR		03/12/2024		37,815		(1,602)			(1,602)	859	37,072	38,040	(358)	1,326	968
100144738	UNITED KINGDOM	GBR		03/12/2024		(1,232)		(2)			(2)	1	(1,233)	193	99	1,326	1,426
100144740	UNITED KINGDOM	GBR		03/12/2024		115		(52)			(52)	31	94	1,764	343	1,326	1,670
100144742	UNITED KINGDOM	GBR		03/12/2024		11,184		(406)			(406)	246	11,024	11,795	771		771
100144743	UNITED KINGDOM	GBR		03/12/2024		19		(1)			(1)		18	139	121		121
100144745	UNITED KINGDOM	GBR		03/12/2024		(1,135)		(6)			(6)	3	(1,138)	640	452	1,326	1,778
100144746	UNITED KINGDOM	GBR		03/12/2024		(1,096)		(7)			(7)	4	(1,099)	839	612	1,326	1,938
100144747	UNITED KINGDOM	GBR		03/12/2024		(1,114)		(7)			(7)	3	(1,118)	652	444	1,326	1,770
100144748	UNITED KINGDOM	GBR		03/12/2024		57		(3)			(3)	1	55	156	100		100
100144749	UNITED KINGDOM	GBR		03/12/2024		51,749		(2,301)			(2,301)	1,165	50,613	54,149	2,203	1,332	3,535
100144750	UNITED KINGDOM	GBR		03/12/2024		77,717		(3,382)			(3,382)	1,735	76,070	80,865	3,463	1,332	4,794
100144752	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	246	192	1,326	1,519
100144755	UNITED KINGDOM	GBR		03/12/2024										2,001	2,001		2,001
100144756	UNITED KINGDOM	GBR		03/12/2024		70		(47)			(47)	29	52	1,650	272	1,326	1,598
100144757	UNITED KINGDOM	GBR		03/12/2024		(1,204)		(2)			(2)	2	(1,204)	376	254	1,326	1,580
100144758	UNITED KINGDOM	GBR		03/12/2024		168		(64)	(10)		(54)	32	146	1,624	137	1,341	1,478
100144759	UNITED KINGDOM	GBR		03/12/2024		(1,246)		(1)			(1)	1	(1,246)	143	161	1,228	1,388
100144761	UNITED KINGDOM	GBR		03/12/2024		25		(1)			(1)	1	25	131	106		106
100144762	UNITED KINGDOM	GBR		03/12/2024		(1,210)		(3)			(3)	1	(1,212)	204	95	1,321	1,416
100144763	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	475	421	1,326	1,748
100144764	UNITED KINGDOM	GBR		03/12/2024		72,274		(3,011)			(3,011)	1,587	70,850	74,126	3,275		3,275
100144772	UNITED KINGDOM	GBR		03/12/2024		24,929		(1,004)			(1,004)	576	24,501	24,936	(891)	1,326	436
100144774	UNITED KINGDOM	GBR		03/12/2024		32		(1)			(1)	1	32	243	212		212
100144775	UNITED KINGDOM	GBR		03/12/2024										230	230		230
100144777	UNITED KINGDOM	GBR		03/12/2024										297	297		297
100144778	UNITED KINGDOM	GBR		03/12/2024										328	328		328
100144779	UNITED KINGDOM	GBR		03/12/2024		32		(1)			(1)	1	32	161	128		128
100144780	UNITED KINGDOM	GBR		03/12/2024		9							9	77	68		68
100144782	UNITED KINGDOM	GBR		03/12/2024										240	240		240

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144790	UNITED KINGDOM	GBR		03/12/2024		18,214		(822)	(65)		(757)	429	17,886	19,930	718	1,326	2,044
100144793	UNITED KINGDOM	GBR		03/12/2024										240	240		240
100144794	UNITED KINGDOM	GBR		03/12/2024										268	268		268
100144796	UNITED KINGDOM	GBR		03/12/2024		(1,245)		(1)			(1)	1	(1,245)	194	211	1,228	1,439
100144800	UNITED KINGDOM	GBR		03/12/2024		158,845		(6,986)	(311)		(6,675)	3,524	155,694	160,728	3,703	1,332	5,035
100144801	UNITED KINGDOM	GBR		03/12/2024		1,313		(59)			(59)	29	1,283	1,393	110		110
100144806	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	(64)	(133)	1,341	1,209
100144808	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	393	340	1,326	1,666
100144811	UNITED KINGDOM	GBR		03/12/2024		(1,192)		(3)			(3)	2	(1,193)	456	322	1,326	1,649
100144812	UNITED KINGDOM	GBR		03/12/2024		(1,188)		(3)			(3)	2	(1,189)	313	178	1,324	1,502
100144813	UNITED KINGDOM	GBR		03/12/2024		(1,153)		(5)			(5)	3	(1,155)	733	562	1,326	1,888
100144814	UNITED KINGDOM	GBR		03/12/2024		(1,243)		(1)			(1)	1	(1,243)	148	64	1,326	1,391
100144815	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	286	220	1,339	1,558
100144816	UNITED KINGDOM	GBR		03/12/2024										373	373		373
100144817	UNITED KINGDOM	GBR		03/12/2024										373	373		373
100144818	UNITED KINGDOM	GBR		03/12/2024										379	379		379
100144819	UNITED KINGDOM	GBR		03/12/2024		10							10	82	71		71
100144820	UNITED KINGDOM	GBR		03/12/2024		8							8	61	53		53
100144821	UNITED KINGDOM	GBR		03/12/2024		115		(5)			(5)	3	113	477	364		364
100144822	UNITED KINGDOM	GBR		03/12/2024		(1,249)		(1)			(1)	1	(1,249)	78	1	1,326	1,327
100144823	UNITED KINGDOM	GBR		03/12/2024		1,256		(23)			(23)	28	1,261	1,353	93		93
100144824	UNITED KINGDOM	GBR		03/12/2024		55		(2)			(2)	1	54	227	173		173
100144826	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	575	547	1,300	1,848
100144831	UNITED KINGDOM	GBR		03/12/2024										88	88		88
100144832	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	349	281	1,341	1,622
100144833	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	350	282	1,341	1,623
100144840	UNITED KINGDOM	GBR		03/12/2024		(1,265)							(1,265)	54	91	1,228	1,319
100144841	UNITED KINGDOM	GBR		03/12/2024										6	6		6
100144843	UNITED KINGDOM	GBR		03/12/2024		2,964		(123)			(123)	65	2,906	3,029	123		123
100144849	UNITED KINGDOM	GBR		03/12/2024		24		(1)			(1)	1	24	117	93		93
100144850	UNITED KINGDOM	GBR		03/12/2024		40		(1)			(1)	1	40	227	187		187
100144851	UNITED KINGDOM	GBR		03/12/2024		8							8	61	53		53
100144852	UNITED KINGDOM	GBR		03/12/2024		(1,260)							(1,260)	105	138	1,228	1,365
100144853	UNITED KINGDOM	GBR		03/12/2024		22		(1)			(1)		21	90	69		69
100144855	UNITED KINGDOM	GBR		03/12/2024		(1,229)		(2)			(2)	1	(1,230)	191	94	1,326	1,421
100144857	UNITED KINGDOM	GBR		03/12/2024		(1,232)		(2)			(2)	1	(1,233)	200	107	1,326	1,433
100144859	UNITED KINGDOM	GBR		03/12/2024		(1,200)		(3)			(3)	2	(1,201)	257	132	1,326	1,458
100144860	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	75	22	1,326	1,348
100144861	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	196	145	1,324	1,469
100144862	UNITED KINGDOM	GBR		03/12/2024		89		(54)			(54)	30	65	1,626	235	1,326	1,561
100144863	UNITED KINGDOM	GBR		03/12/2024		6							6	65	59		59
100144866	UNITED KINGDOM	GBR		03/12/2024		26		(1)			(1)	1	26	243	217		217
100144867	UNITED KINGDOM	GBR		03/12/2024		(1,191)		(4)			(4)	2	(1,193)	433	300	1,326	1,627
100144871	UNITED KINGDOM	GBR		03/12/2024		(1,185)		(4)			(4)	2	(1,187)	435	296	1,326	1,622
100144875	UNITED KINGDOM	GBR		03/12/2024		(1,252)		(1)			(1)		(1,253)	111	38	1,326	1,364
100144877	UNITED KINGDOM	GBR		03/12/2024		(1,243)		(1)			(1)	1	(1,243)	148	64	1,326	1,391
100144879	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	265	212	1,326	1,538
100144880	UNITED KINGDOM	GBR		03/12/2024		(1,042)		(10)			(10)	5	(1,047)	952	672	1,326	1,998
100144881	UNITED KINGDOM	GBR		03/12/2024		(1,240)		(2)			(2)	1	(1,241)	154	69	1,326	1,396
100144882	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	283	215	1,341	1,556
100144885	UNITED KINGDOM	GBR		03/12/2024		(1,178)		(4)			(4)	2	(1,180)	584	427	1,338	1,765

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100144886	UNITED KINGDOM	GBR		03/12/2024		(1,116)		(7)	(1)		(6)	3	(1,119)	364	157	1,326	1,483
100144887	UNITED KINGDOM	GBR		03/12/2024		(1,251)		(1)			(1)		(1,252)	101	27	1,326	1,353
100144889	UNITED KINGDOM	GBR		03/12/2024		(1,260)		(1)			(1)		(1,261)	347	282	1,326	1,608
100144891	UNITED KINGDOM	GBR		03/12/2024		(1,213)		(3)			(3)	1	(1,215)	318	207	1,326	1,533
100144892	UNITED KINGDOM	GBR		03/12/2024		(1,195)		(3)			(3)	2	(1,196)	371	240	1,326	1,567
100144894	UNITED KINGDOM	GBR		03/12/2024		(1,171)		(4)			(4)	2	(1,173)	255	107	1,321	1,428
100144896	UNITED KINGDOM	GBR		03/12/2024		(1,237)		(2)			(2)	1	(1,238)	479	393	1,324	1,717
100144897	UNITED KINGDOM	GBR		03/12/2024		(1,250)		(1)			(1)	1	(1,250)	86	10	1,326	1,336
100144899	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	274	206	1,341	1,547
100144900	UNITED KINGDOM	GBR		03/12/2024		(1,237)		(1)			(1)	1	(1,237)	174	85	1,326	1,411
100144901	UNITED KINGDOM	GBR		03/12/2024		(1,131)		(6)			(6)	3	(1,134)	339	152	1,321	1,473
100144902	UNITED KINGDOM	GBR		03/12/2024										294	294		294
100144903	UNITED KINGDOM	GBR		03/12/2024		(773)		(21)			(21)	11	(783)	1,385	841	1,326	2,168
100144904	UNITED KINGDOM	GBR		03/12/2024		(1,088)		(7)			(7)	4	(1,091)	728	487	1,332	1,819
100144905	UNITED KINGDOM	GBR		03/12/2024		(1,254)		(1)			(1)		(1,255)	97	26	1,326	1,352
100144910	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	571	518	1,326	1,844
100144912	UNITED KINGDOM	GBR		03/12/2024										119	119		119
100144914	UNITED KINGDOM	GBR		03/12/2024		24		(1)			(1)	1	24	173	149		149
100144915	UNITED KINGDOM	GBR		03/12/2024		19		(1)			(1)		18	136	118		118
100144916	UNITED KINGDOM	GBR		03/12/2024		26		(1)			(1)	1	26	189	163		163
100144917	UNITED KINGDOM	GBR		03/12/2024										187	187		187
100144918	UNITED KINGDOM	GBR		03/12/2024		21		(1)			(1)		20	115	95		95
100144919	UNITED KINGDOM	GBR		03/12/2024		30		(1)			(1)	1	30	220	190		190
100144920	UNITED KINGDOM	GBR		03/12/2024		32		(1)			(1)	1	32	183	151		151
100144921	UNITED KINGDOM	GBR		03/12/2024		33		(1)			(1)	1	33	187	154		154
100144922	UNITED KINGDOM	GBR		03/12/2024		14		(1)			(1)		13	100	87		87
100144923	UNITED KINGDOM	GBR		03/12/2024		(1,133)		(6)			(6)	3	(1,136)	713	622	1,228	1,850
100144924	UNITED KINGDOM	GBR		03/12/2024		33		(1)			(1)	1	33	187	154		154
100144925	UNITED KINGDOM	GBR		03/12/2024		22		(1)			(1)		21	123	102		102
100144926	UNITED KINGDOM	GBR		03/12/2024		33		(1)			(1)	1	33	187	154		154
100144927	UNITED KINGDOM	GBR		03/12/2024		33		(1)			(1)	1	33	129	96		96
100144928	UNITED KINGDOM	GBR		03/12/2024		45		(2)			(2)	1	44	410	366		366
100144929	UNITED KINGDOM	GBR		03/12/2024		9,215		(398)			(398)	202	9,019	9,425	405		405
100144932	UNITED KINGDOM	GBR		03/12/2024		108,669		(5,128)	(431)		(4,697)	2,424	106,396	111,076	3,354	1,326	4,680
100144934	UNITED KINGDOM	GBR		03/12/2024		(1,237)		(2)			(2)	1	(1,238)	123	41	1,321	1,362
100144935	UNITED KINGDOM	GBR		03/12/2024		(1,184)		(3)			(3)	2	(1,185)	288	147	1,326	1,473
100144936	UNITED KINGDOM	GBR		03/12/2024		(1,171)		(4)			(4)	2	(1,173)	547	394	1,326	1,721
100144937	UNITED KINGDOM	GBR		03/12/2024		196		(8)			(8)	4	192	525	332		332
100144942	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	354	399	1,228	1,627
100144944	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	417	462	1,228	1,690
100144945	UNITED KINGDOM	GBR		03/12/2024		123		(6)			(6)	3	120	495	375		375
100144953	UNITED KINGDOM	GBR		03/12/2024										328	328		328
100144956	UNITED KINGDOM	GBR		03/12/2024										333	333		333
100144957	UNITED KINGDOM	GBR		03/12/2024										389	389		389
100144960	UNITED KINGDOM	GBR		03/12/2024		(1,224)		(2)			(2)	1	(1,225)	251	150	1,326	1,476
100144961	UNITED KINGDOM	GBR		03/12/2024		4,580		(306)	(58)		(248)	130	4,462	5,997	209	1,326	1,535
100144962	UNITED KINGDOM	GBR		03/12/2024		(1,077)		(7)			(7)	4	(1,080)	826	564	1,341	1,905
100144963	UNITED KINGDOM	GBR		03/12/2024		45		(43)			(43)	29	31	1,378	20	1,326	1,347
100144966	UNITED KINGDOM	GBR		03/12/2024		9							9	943	934		934
100144969	UNITED KINGDOM	GBR		03/12/2024		(1,137)		(5)			(5)	3	(1,139)	661	456	1,345	1,801
100144970	UNITED KINGDOM	GBR		03/12/2024		(1,254)		(1)			(1)		(1,255)	107	135	1,228	1,363

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144971	UNITED KINGDOM	GBR		03/12/2024										178	178		178
100144972	UNITED KINGDOM	GBR		03/12/2024										113	113		113
100144973	UNITED KINGDOM	GBR		03/12/2024		(1,205)		(3)			(3)	2	(1,206)	304	183	1,326	1,510
100144974	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	183	129	1,326	1,456
100144975	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	376	421	1,228	1,649
100144976	UNITED KINGDOM	GBR		03/12/2024		(1,240)		(1)			(1)	1	(1,240)	168	82	1,326	1,408
100144977	UNITED KINGDOM	GBR		03/12/2024										63	63		63
100144978	UNITED KINGDOM	GBR		03/12/2024										111	111		111
100144979	UNITED KINGDOM	GBR		03/12/2024										91	91		91
100144982	UNITED KINGDOM	GBR		03/12/2024		(1,255)		(1)			(1)		(1,256)	87	17	1,326	1,343
100144985	UNITED KINGDOM	GBR		03/12/2024		(1,181)		(4)			(4)	2	(1,183)	321	178	1,326	1,504
100144994	UNITED KINGDOM	GBR		03/12/2024		20,270		(510)			(510)	445	20,205	21,034	829		829
100144996	UNITED KINGDOM	GBR		03/12/2024		38		(1)			(1)	1	38	355	317		317
100144997	UNITED KINGDOM	GBR		03/12/2024		171		(7)			(7)	4	168	488	320		320
100144998	UNITED KINGDOM	GBR		03/12/2024		67		(2)			(2)	2	67	423	355		355
100144999	UNITED KINGDOM	GBR		03/12/2024		82		(3)			(3)	2	81	287	206		206
100145000	UNITED KINGDOM	GBR		03/12/2024		27		(1)			(1)	1	27	191	164		164
100145001	UNITED KINGDOM	GBR		03/12/2024		(1,245)		(2)			(2)	1	(1,246)	170	189	1,228	1,416
100145004	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	573	618	1,228	1,845
100145006	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	337	383	1,228	1,610
100145008	UNITED KINGDOM	GBR		03/12/2024		64		(2)			(2)	1	63	407	344		344
100145009	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	314	250	1,338	1,587
100145010	UNITED KINGDOM	GBR		03/12/2024		25		(1)			(1)	1	25	96	72		72
100145011	UNITED KINGDOM	GBR		03/12/2024		41		(1)			(1)	1	41	432	391		391
100145012	UNITED KINGDOM	GBR		03/12/2024		26		(1)			(1)	1	26	119	93		93
100145013	UNITED KINGDOM	GBR		03/12/2024		60		(1)			(1)	1	60	516	456		456
100145015	UNITED KINGDOM	GBR		03/12/2024		50		(2)			(2)	1	49	269	221		221
100145019	UNITED KINGDOM	GBR		03/12/2024		54		(2)			(2)	1	53	305	253		253
100145026	UNITED KINGDOM	GBR		03/12/2024		(1,259)							(1,259)	134	68	1,326	1,394
100145028	UNITED KINGDOM	GBR		03/12/2024		(1,252)		(1)			(1)		(1,253)	90	115	1,228	1,343
100145029	UNITED KINGDOM	GBR		03/12/2024		10							10	184	174		174
100145030	UNITED KINGDOM	GBR		03/12/2024		22		(1)			(1)		21	171	150		150
100145032	UNITED KINGDOM	GBR		03/12/2024		90		(2)			(2)	2	90	330	241		241
100145034	UNITED KINGDOM	GBR		03/12/2024		(1,228)		(2)			(2)	1	(1,229)	212	115	1,326	1,442
100145036	UNITED KINGDOM	GBR		03/12/2024		933		(41)			(41)	20	912	1,122	210		210
100145037	UNITED KINGDOM	GBR		03/12/2024										142	142		142
100145038	UNITED KINGDOM	GBR		03/12/2024										87	87		87
100145040	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	100	36	1,338	1,373
100145041	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	137	84	1,326	1,410
100145044	UNITED KINGDOM	GBR		03/12/2024		62		(2)			(2)	1	61	451	390		390
100145045	UNITED KINGDOM	GBR		03/12/2024		60		(2)			(2)	1	59	420	361		361
100145047	UNITED KINGDOM	GBR		03/12/2024		43		(1)			(1)	1	43	528	485		485
100145050	UNITED KINGDOM	GBR		03/12/2024		28		(1)			(1)	1	28	180	152		152
100145051	UNITED KINGDOM	GBR		03/12/2024		147		(6)			(6)	3	144	796	651		651
100145053	UNITED KINGDOM	GBR		03/12/2024		(1,272)							(1,272)	441	486	1,228	1,714
100145054	UNITED KINGDOM	GBR		03/12/2024		(1,220)		(2)			(2)	1	(1,221)	260	154	1,326	1,481
100145058	UNITED KINGDOM	GBR		03/12/2024		(1,271)							(1,271)	50	1	1,321	1,321
100145061	UNITED KINGDOM	GBR		03/12/2024		(1,216)		(2)			(2)	1	(1,217)	274	165	1,326	1,491
100145063	UNITED KINGDOM	GBR		03/12/2024										67	67		67
100145064	UNITED KINGDOM	GBR		03/12/2024		(1,249)		(1)			(1)	1	(1,249)	61	(27)	1,338	1,311
100145065	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	71	6	1,338	1,344

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145066	UNITED KINGDOM	GBR		03/12/2024		(1,171)		(4)			(4)	2	(1,173)	294	132	1,334	1,466
100145073	UNITED KINGDOM	GBR		03/12/2024										68	68		68
100145074	UNITED KINGDOM	GBR		03/12/2024										181	181		181
100145077	UNITED KINGDOM	GBR		03/12/2024										87	87		87
100145082	UNITED KINGDOM	GBR		03/12/2024		51		(2)			(2)	1	50	234	184		184
100145083	UNITED KINGDOM	GBR		03/12/2024		(1,213)		(3)			(3)	1	(1,215)	218	95	1,338	1,433
100145084	UNITED KINGDOM	GBR		03/12/2024		(1,110)		(7)			(7)	4	(1,113)	553	342	1,324	1,666
100145086	UNITED KINGDOM	GBR		03/12/2024										624	624		624
100145089	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	2,935	2,980	1,228	4,208
100145090	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	78	24	1,326	1,351
100145091	UNITED KINGDOM	GBR		03/12/2024										172	172		172
100145092	UNITED KINGDOM	GBR		03/12/2024		46		(2)			(2)	1	45	251	206		206
100145097	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	278	230	1,321	1,551
100145100	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	60	(5)	1,338	1,333
100145101	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	56	(13)	1,341	1,328
100145102	UNITED KINGDOM	GBR		03/12/2024										395	395		395
100145103	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	(79)	(144)	1,338	1,194
100145105	UNITED KINGDOM	GBR		03/12/2024		25,214		(1,296)			(1,296)	582	24,500	27,111	1,272	1,338	2,611
100145108	UNITED KINGDOM	GBR		03/12/2024										24	24		24
100145112	UNITED KINGDOM	GBR		03/12/2024		88		(46)			(46)	30	72	1,657	259	1,326	1,586
100145114	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	352	298	1,326	1,625
100145117	UNITED KINGDOM	GBR		03/12/2024		52		(2)			(2)	1	51	230	179		179
100145119	UNITED KINGDOM	GBR		03/12/2024		2,402		(99)			(99)	53	2,356	2,487	131		131
100145120	UNITED KINGDOM	GBR		03/12/2024		(1,154)		(5)			(5)	3	(1,156)	602	432	1,326	1,758
100145122	UNITED KINGDOM	GBR		03/12/2024		58,265		(2,677)	(128)		(2,549)	1,310	57,026	61,608	3,261	1,321	4,582
100145125	UNITED KINGDOM	GBR		03/12/2024		46,346		(1,908)			(1,908)	1,018	45,456	47,603	2,146		2,146
100145127	UNITED KINGDOM	GBR		03/12/2024		9							9	162	153		153
100145130	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	108	43	1,338	1,381
100145132	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	39	(26)	1,338	1,312
100145133	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	42	(23)	1,338	1,315
100145134	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	163	98	1,338	1,436
100145137	UNITED KINGDOM	GBR		03/12/2024		(1,237)		(1)			(1)	1	(1,237)	263	169	1,332	1,501
100145139	UNITED KINGDOM	GBR		03/12/2024		91		(1)			(1)	2	92	331	239		239
100145141	UNITED KINGDOM	GBR		03/12/2024										121	121		121
100145142	UNITED KINGDOM	GBR		03/12/2024										20	20		20
100145145	UNITED KINGDOM	GBR		03/12/2024		24		(1)			(1)	1	24	140	116		116
100145147	UNITED KINGDOM	GBR		03/12/2024		83		(57)			(57)	30	56	1,563	181	1,326	1,507
100145148	UNITED KINGDOM	GBR		03/12/2024		72		(59)			(59)	30	43	1,519	149	1,326	1,476
100145149	UNITED KINGDOM	GBR		03/12/2024		(1,215)		(2)			(2)	1	(1,216)	243	133	1,326	1,459
100145150	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	68	20	1,321	1,340
100145151	UNITED KINGDOM	GBR		03/12/2024		131		(5)			(5)	3	129	457	328		328
100145154	UNITED KINGDOM	GBR		03/12/2024		40,905		(1,695)			(1,695)	926	40,136	43,488	2,026	1,326	3,352
100145155	UNITED KINGDOM	GBR		03/12/2024		34		(1)			(1)	1	34	150	117		117
100145157	UNITED KINGDOM	GBR		03/12/2024		606		(91)	(16)		(75)	42	573	2,084	170	1,341	1,511
100145158	UNITED KINGDOM	GBR		03/12/2024										97	97		97
100145161	UNITED KINGDOM	GBR		03/12/2024		(1,121)		(6)			(6)	3	(1,124)	640	433	1,332	1,764
100145163	UNITED KINGDOM	GBR		03/12/2024		(1,150)		(5)			(5)	3	(1,152)	613	439	1,326	1,765
100145164	UNITED KINGDOM	GBR		03/12/2024										863	863		863
100145165	UNITED KINGDOM	GBR		03/12/2024		6							6	214	208		208
100145166	UNITED KINGDOM	GBR		03/12/2024		19		(1)			(1)		18	129	111		111
100145167	UNITED KINGDOM	GBR		03/12/2024		33		(1)			(1)	1	33	333	300		300

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100145172	UNITED KINGDOM	GBR		03/12/2024		6							6	172	166		166
100145173	UNITED KINGDOM	GBR		03/12/2024		636		(16)			(16)	14	634	1,032	398		398
100145175	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	215	150	1,338	1,488
100145176	UNITED KINGDOM	GBR		03/12/2024		871		(24)			(24)	19	866	1,160	294		294
100145177	UNITED KINGDOM	GBR		03/12/2024		41		(1)			(1)	1	41	232	191		191
100145179	UNITED KINGDOM	GBR		03/12/2024		31		(1)			(1)	1	31	371	340		340
100145180	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	283	219	1,338	1,556
100145182	UNITED KINGDOM	GBR		03/12/2024		(1,187)		(4)			(4)	2	(1,189)	292	156	1,326	1,482
100145185	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	270	205	1,338	1,543
100145186	UNITED KINGDOM	GBR		03/12/2024		(1,167)		(4)			(4)	2	(1,169)	541	384	1,326	1,710
100145189	UNITED KINGDOM	GBR		03/12/2024		52		(2)			(2)	1	51	308	257		257
100145190	UNITED KINGDOM	GBR		03/12/2024		113		(4)			(4)	2	111	834	723		723
100145192	UNITED KINGDOM	GBR		03/12/2024		23,855		(1,221)	(128)		(1,093)	555	23,317	25,917	1,275	1,326	2,601
100145193	UNITED KINGDOM	GBR		03/12/2024		(1,216)		(2)			(2)	1	(1,217)	305	195	1,326	1,522
100145195	UNITED KINGDOM	GBR		03/12/2024		(1,206)		(3)			(3)	1	(1,208)	437	319	1,326	1,645
100145201	UNITED KINGDOM	GBR		03/12/2024		252		(6)			(6)	6	252	1,329	1,078		1,078
100145202	UNITED KINGDOM	GBR		03/12/2024										240	240		240
100145203	UNITED KINGDOM	GBR		03/12/2024		13							13	252	240		240
100145204	UNITED KINGDOM	GBR		03/12/2024		32		(1)			(1)	1	32	155	123		123
100145205	UNITED KINGDOM	GBR		03/12/2024		18		(1)			(1)		17	84	67		67
100145209	UNITED KINGDOM	GBR		03/12/2024		51		(1)			(1)	1	51	138	88		88
100145211	UNITED KINGDOM	GBR		03/12/2024		24		(1)			(1)	1	24	125	102		102
100145214	UNITED KINGDOM	GBR		03/12/2024									97		97		97
100145215	UNITED KINGDOM	GBR		03/12/2024		17		(1)			(1)		16	266	250		250
100145216	UNITED KINGDOM	GBR		03/12/2024		47		(2)			(2)	1	46	315	269		269
100145217	UNITED KINGDOM	GBR		03/12/2024		70		(3)			(3)	2	69	383	314		314
100145223	UNITED KINGDOM	GBR		03/12/2024		59		(2)			(2)	1	58	254	196		196
100145224	UNITED KINGDOM	GBR		03/12/2024		52		(2)			(2)	1	51	274	223		223
100145229	UNITED KINGDOM	GBR		03/12/2024		(1,243)		(1)			(1)	1	(1,243)	136	151	1,228	1,378
100145232	UNITED KINGDOM	GBR		03/12/2024		(1,246)		(1)			(1)	1	(1,246)	296	216	1,326	1,542
100145233	UNITED KINGDOM	GBR		03/12/2024		(1,209)		(3)			(3)	1	(1,211)	277	260	1,228	1,488
100145234	UNITED KINGDOM	GBR		03/12/2024		41		(2)			(2)	1	40	247	206		206
100145235	UNITED KINGDOM	GBR		03/12/2024		64,340		(2,658)			(2,658)	1,413	63,095	64,367	1,272		1,272
100145237	UNITED KINGDOM	GBR		03/12/2024		24		(1)			(1)	1	24	158	134		134
100145240	UNITED KINGDOM	GBR		03/12/2024		(1,246)		(1)			(1)	1	(1,246)	170	77	1,338	1,416
100145242	UNITED KINGDOM	GBR		03/12/2024		(1,109)		(7)			(7)	4	(1,112)	509	297	1,324	1,620
100145243	UNITED KINGDOM	GBR		03/12/2024		(1,141)		(6)			(6)	3	(1,144)	580	398	1,326	1,724
100145245	UNITED KINGDOM	GBR		03/12/2024		47		(2)			(2)	1	46	418	372		372
100145246	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	350	296	1,326	1,623
100145247	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	343	388	1,228	1,615
100145248	UNITED KINGDOM	GBR		03/12/2024		(1,245)		(1)			(1)	1	(1,245)	118	135	1,228	1,363
100145249	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	296	341	1,228	1,569
100145250	UNITED KINGDOM	GBR		03/12/2024		26		(1)			(1)	1	26	184	158		158
100145251	UNITED KINGDOM	GBR		03/12/2024		(1,107)		(7)			(7)	4	(1,110)	465	251	1,324	1,575
100145252	UNITED KINGDOM	GBR		03/12/2024		52		(2)			(2)	1	51	214	163		163
100145258	UNITED KINGDOM	GBR		03/12/2024		(1,159)		(5)			(5)	3	(1,161)	341	179	1,324	1,503
100145261	UNITED KINGDOM	GBR		03/12/2024		(1,225)		(2)			(2)	1	(1,226)	325	224	1,326	1,550
100145263	UNITED KINGDOM	GBR		03/12/2024		381		(98)	(19)		(79)	37	339	1,712	41	1,332	1,373
100145270	UNITED KINGDOM	GBR		03/12/2024		(1,217)		(2)			(2)	1	(1,218)	250	142	1,326	1,468
100145276	UNITED KINGDOM	GBR		03/12/2024		71		(59)			(59)	30	42	1,367	(1)	1,326	1,325
100145279	UNITED KINGDOM	GBR		03/12/2024		40		(2)			(2)	1	39	170	132		132

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145280	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	163	110	1,326	1,436
100145285	UNITED KINGDOM	GBR		03/12/2024										100	100		100
100145287	UNITED KINGDOM	GBR		03/12/2024										302	302		302
100145288	UNITED KINGDOM	GBR		03/12/2024		(1,168)		(4)			(4)	2	(1,170)	415	264	1,321	1,585
100145289	UNITED KINGDOM	GBR		03/12/2024		43		(2)			(2)	1	42	189	147		147
100145291	UNITED KINGDOM	GBR		03/12/2024										100	100		100
100145295	UNITED KINGDOM	GBR		03/12/2024		25		(1)			(1)	1	25	84	59		59
100145297	UNITED KINGDOM	GBR		03/12/2024										100	100		100
100145299	UNITED KINGDOM	GBR		03/12/2024		139		(5)			(5)	3	137	766	630		630
100145300	UNITED KINGDOM	GBR		03/12/2024		(1,228)		(2)			(2)	1	(1,229)	210	212	1,228	1,440
100145302	UNITED KINGDOM	GBR		03/12/2024		79		(3)			(3)	2	78	471	393		393
100145304	UNITED KINGDOM	GBR		03/12/2024		81		(3)			(3)	2	80	480	400		400
100145305	UNITED KINGDOM	GBR		03/12/2024		76		(3)			(3)	2	75	455	380		380
100145306	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	87	132	1,228	1,359
100145308	UNITED KINGDOM	GBR		03/12/2024		18		(1)			(1)		17	100	83		83
100145311	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	93	40	1,326	1,366
100145312	UNITED KINGDOM	GBR		03/12/2024										406	406		406
100145314	UNITED KINGDOM	GBR		03/12/2024		(1,228)		(2)			(2)	1	(1,229)	210	212	1,228	1,440
100145315	UNITED KINGDOM	GBR		03/12/2024		(1,228)		(2)			(2)	1	(1,229)	206	208	1,228	1,435
100145322	UNITED KINGDOM	GBR		03/12/2024		30		(1)			(1)	1	30	108	77		77
100145323	UNITED KINGDOM	GBR		03/12/2024		180		(6)			(6)	4	178	908	731		731
100145324	UNITED KINGDOM	GBR		03/12/2024		89		(3)			(3)	2	88	418	330		330
100145329	UNITED KINGDOM	GBR		03/12/2024		88		(4)			(4)	2	86	334	247		247
100145332	UNITED KINGDOM	GBR		03/12/2024		(1,250)		(1)			(1)		(1,251)	123	48	1,326	1,374
100145334	UNITED KINGDOM	GBR		03/12/2024		21							21	386	364		364
100145335	UNITED KINGDOM	GBR		03/12/2024		11							11	71	60		60
100145336	UNITED KINGDOM	GBR		03/12/2024		84		(3)			(3)	2	83	542	458		458
100145337	UNITED KINGDOM	GBR		03/12/2024		55		(1)			(1)	1	55	295	240		240
100145343	UNITED KINGDOM	GBR		03/12/2024		43		(1)			(1)	1	43	358	315		315
100145344	UNITED KINGDOM	GBR		03/12/2024		(1,215)		(2)			(2)	1	(1,216)	295	185	1,326	1,512
100145348	UNITED KINGDOM	GBR		03/12/2024		34		(1)			(1)	1	34	195	161		161
100145349	UNITED KINGDOM	GBR		03/12/2024		22		(1)			(1)		21	117	96		96
100145350	UNITED KINGDOM	GBR		03/12/2024		52		(2)			(2)	1	51	143	92		92
100145351	UNITED KINGDOM	GBR		03/12/2024		29		(1)			(1)	1	29	176	147		147
100145355	UNITED KINGDOM	GBR		03/12/2024		161		(6)			(6)	4	159	584	425		425
100145356	UNITED KINGDOM	GBR		03/12/2024		31		(1)			(1)	1	31	136	105		105
100145357	UNITED KINGDOM	GBR		03/12/2024		31		(1)			(1)	1	31	175	144		144
100145358	UNITED KINGDOM	GBR		03/12/2024		24		(1)			(1)	1	24	173	149		149
100145359	UNITED KINGDOM	GBR		03/12/2024		26		(1)			(1)	1	26	146	120		120
100145360	UNITED KINGDOM	GBR		03/12/2024		32		(1)			(1)	1	32	179	147		147
100145362	UNITED KINGDOM	GBR		03/12/2024		(1,265)							(1,265)	279	316	1,228	1,544
100145363	UNITED KINGDOM	GBR		03/12/2024		(1,255)		(1)			(1)		(1,256)	61	89	1,228	1,316
100145364	UNITED KINGDOM	GBR		03/12/2024		18		(1)			(1)		17	96	79		79
100145365	UNITED KINGDOM	GBR		03/12/2024		(1,199)		(3)			(3)	2	(1,200)	435	308	1,326	1,635
100145369	UNITED KINGDOM	GBR		03/12/2024		193		(8)			(8)	4	189	805	617		617
100145372	UNITED KINGDOM	GBR		03/12/2024		1,244		12			12	27	1,283	1,773	490		490
100145373	UNITED KINGDOM	GBR		03/12/2024		(1,250)		(1)			(1)	1	(1,250)	445	368	1,326	1,694
100145374	UNITED KINGDOM	GBR		03/12/2024		(1,238)		(1)			(1)	1	(1,238)	215	127	1,326	1,453
100145376	UNITED KINGDOM	GBR		03/12/2024		1,286		(137)	(22)		(115)	57	1,228	2,626	71	1,326	1,397
100145377	UNITED KINGDOM	GBR		03/12/2024		126		(6)			(6)	3	123	558	436		436
100145378	UNITED KINGDOM	GBR		03/12/2024		(1,219)		(2)			(2)	1	(1,220)	212	111	1,321	1,432

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145380	UNITED KINGDOM	GBR		03/12/2024		(1,187)		(4)			(4)	2	(1,189)	415	278	1,326	1,604
100145383	UNITED KINGDOM	GBR		03/12/2024		(1,128)		(6)			(6)	3	(1,131)	501	306	1,326	1,632
100145387	UNITED KINGDOM	GBR		03/12/2024		(1,205)		(3)			(3)	1	(1,207)	406	287	1,326	1,613
100145388	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	231	178	1,326	1,504
100145389	UNITED KINGDOM	GBR		03/12/2024		37		(1)			(1)	1	37	147	110		110
100145390	UNITED KINGDOM	GBR		03/12/2024		1,543		(164)	(35)		(129)	63	1,477	2,865	62	1,326	1,389
100145393	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	398	345	1,326	1,671
100145394	UNITED KINGDOM	GBR		03/12/2024		(1,221)		(2)			(2)	1	(1,222)	168	63	1,326	1,389
100145399	UNITED KINGDOM	GBR		03/12/2024		80		(55)			(55)	30	55	1,596	215	1,326	1,541
100145401	UNITED KINGDOM	GBR		03/12/2024		(1,259)		(1)			(1)		(1,260)	579	518	1,321	1,839
100145403	UNITED KINGDOM	GBR		03/12/2024		72		(3)			(3)	2	71	208	137		137
100145406	UNITED KINGDOM	GBR		03/12/2024		(1,250)		(1)			(1)	1	(1,250)	98	22	1,326	1,349
100145407	UNITED KINGDOM	GBR		03/12/2024		(1,202)		(3)			(3)	2	(1,203)	253	135	1,321	1,455
100145413	UNITED KINGDOM	GBR		03/12/2024		(1,097)		(8)			(8)	4	(1,101)	624	402	1,324	1,726
100145415	UNITED KINGDOM	GBR		03/12/2024		(1,228)		(2)			(2)	1	(1,229)	231	134	1,326	1,460
100145416	UNITED KINGDOM	GBR		03/12/2024		(1,033)		(10)			(10)	5	(1,038)	945	663	1,321	1,983
100145418	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	100	47	1,326	1,373
100145419	UNITED KINGDOM	GBR		03/12/2024		104,166		(4,761)	(201)		(4,560)	2,320	101,926	108,633	5,369	1,338	6,707
100145420	UNITED KINGDOM	GBR		03/12/2024		(1,239)		(2)			(2)	1	(1,240)	102	16	1,326	1,342
100145426	UNITED KINGDOM	GBR		03/12/2024		347,992		(14,141)			(14,141)	7,643	341,494	347,785	6,292		6,292
100145427	UNITED KINGDOM	GBR		03/12/2024		(1,237)		(2)			(2)	1	(1,238)	156	68	1,326	1,394
100145428	UNITED KINGDOM	GBR		03/12/2024		(1,238)		(2)			(2)	1	(1,239)	149	62	1,326	1,388
100145429	UNITED KINGDOM	GBR		03/12/2024		(1,253)		(1)			(1)		(1,254)	88	15	1,326	1,342
100145431	UNITED KINGDOM	GBR		03/12/2024		38,379		(1,885)			(1,885)	843	37,337	38,139	801		801
100145432	UNITED KINGDOM	GBR		03/12/2024		4,376		(265)	(21)		(244)	125	4,257	5,816	238	1,321	1,559
100145435	UNITED KINGDOM	GBR		03/12/2024		(1,221)		(2)			(2)	1	(1,222)	230	126	1,326	1,452
100145439	UNITED KINGDOM	GBR		03/12/2024		26		(1)			(1)	1	26	189	163		163
100145441	UNITED KINGDOM	GBR		03/12/2024		28		(1)			(1)	1	28	163	135		135
100145442	UNITED KINGDOM	GBR		03/12/2024		68		(3)			(3)	1	66	371	305		305
100145443	UNITED KINGDOM	GBR		03/12/2024		27		(1)			(1)	1	27	150	123		123
100145444	UNITED KINGDOM	GBR		03/12/2024		27		(1)			(1)	1	27	150	123		123
100145446	UNITED KINGDOM	GBR		03/12/2024										223	223		223
100145447	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	187	232	1,228	1,460
100145448	UNITED KINGDOM	GBR		03/12/2024		(1,256)		(1)			(1)		(1,257)	82	13	1,326	1,339
100145449	UNITED KINGDOM	GBR		03/12/2024		(1,249)		(1)			(1)	1	(1,249)	113	135	1,228	1,362
100145450	UNITED KINGDOM	GBR		03/12/2024		59		(2)			(2)	1	58	316	258		258
100145455	UNITED KINGDOM	GBR		03/12/2024		25		(1)			(1)	1	25	102	76		76
100145458	UNITED KINGDOM	GBR		03/12/2024		300		(12)			(12)	7	295	1,120	826		826
100145459	UNITED KINGDOM	GBR		03/12/2024		(1,225)		(2)			(2)	1	(1,226)	467	373	1,321	1,693
100145460	UNITED KINGDOM	GBR		03/12/2024		(1,244)		(1)			(1)	1	(1,244)	123	41	1,326	1,368
100145461	UNITED KINGDOM	GBR		03/12/2024		(1,221)		(2)			(2)	1	(1,222)	205	104	1,324	1,428
100145462	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	140	86	1,326	1,413
100145463	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	183	118	1,338	1,456
100145466	UNITED KINGDOM	GBR		03/12/2024		20		(1)			(1)		19	110	90		90
100145475	UNITED KINGDOM	GBR		03/12/2024		12							12	140	128		128
100145476	UNITED KINGDOM	GBR		03/12/2024		81		(2)			(2)	2	81	879	798		798
100145478	UNITED KINGDOM	GBR		03/12/2024		57		(2)			(2)	1	56	274	218		218
100145480	UNITED KINGDOM	GBR		03/12/2024		23		(1)			(1)	1	23	197	174		174
100145481	UNITED KINGDOM	GBR		03/12/2024		66		(2)			(2)	1	65	256	191		191
100145482	UNITED KINGDOM	GBR		03/12/2024		88		(2)			(2)	2	88	679	591		591
100145483	UNITED KINGDOM	GBR		03/12/2024										496	496		496

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100145484	UNITED KINGDOM	GBR		03/12/2024										155	155		155
100145485	UNITED KINGDOM	GBR		03/12/2024		32		(1)			(1)	1	32	157	125		125
100145486	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	57	(8)	1,338	1,330
100145489	UNITED KINGDOM	GBR		03/12/2024		37,675		(1,519)	(102)		(1,417)	858	37,116	40,527	2,066	1,345	3,411
100145490	UNITED KINGDOM	GBR		03/12/2024		13,082		(537)			(537)	287	12,832	13,496	663		663
100145492	UNITED KINGDOM	GBR		03/12/2024										174	174		174
100145501	UNITED KINGDOM	GBR		03/12/2024		1,192		(38)			(38)	26	1,180	1,283	103		103
100145503	UNITED KINGDOM	GBR		03/12/2024		1,237		(38)			(38)	27	1,226	1,331	105		105
100145505	UNITED KINGDOM	GBR		03/12/2024		51		(1)			(1)	1	51	391	341		341
100145508	UNITED KINGDOM	GBR		03/12/2024		19		(1)			(1)		18	130	112		112
100145509	UNITED KINGDOM	GBR		03/12/2024		30		(1)			(1)	1	30	311	281		281
100145511	UNITED KINGDOM	GBR		03/12/2024		(1,245)		(1)			(1)	1	(1,245)	119	38	1,326	1,364
100145514	UNITED KINGDOM	GBR		03/12/2024		31		(1)			(1)	1	31	141	110		110
100145517	UNITED KINGDOM	GBR		03/12/2024		(1,249)		(1)			(1)	1	(1,249)	110	132	1,228	1,360
100145518	UNITED KINGDOM	GBR		03/12/2024										488	488		488
100145519	UNITED KINGDOM	GBR		03/12/2024		(1,219)		(2)			(2)	1	(1,220)	217	210	1,228	1,437
100145520	UNITED KINGDOM	GBR		03/12/2024		(1,194)		(3)			(3)	2	(1,195)	267	234	1,228	1,462
100145521	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	12	(56)	1,341	1,285
100145522	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	233	168	1,338	1,506
100145523	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	218	149	1,341	1,490
100145524	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	12	(57)	1,341	1,285
100145527	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	80	15	1,338	1,353
100145530	UNITED KINGDOM	GBR		03/12/2024										234	234		234
100145531	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	315	251	1,338	1,588
100145532	UNITED KINGDOM	GBR		03/12/2024		36		(2)			(2)	1	35	74	40		40
100145534	UNITED KINGDOM	GBR		03/12/2024										172	172		172
100145537	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	136	71	1,338	1,409
100145538	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	50	(16)	1,339	1,323
100145539	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	49	(17)	1,339	1,322
100145540	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	87	22	1,338	1,359
100145542	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	87	22	1,338	1,359
100145545	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	130	65	1,338	1,403
100145546	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	42	(23)	1,338	1,315
100145547	UNITED KINGDOM	GBR		03/12/2024		61		(1)			(1)	1	61	255	194		194
100145550	UNITED KINGDOM	GBR		03/12/2024		36		(1)			(1)	1	36	224	188		188
100145552	UNITED KINGDOM	GBR		03/12/2024		12							12	224	212		212
100145560	UNITED KINGDOM	GBR		03/12/2024		(1,189)		(4)			(4)	2	(1,191)	326	179	1,338	1,517
100145574	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	23	(41)	1,338	1,296
100145575	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	39	(26)	1,338	1,312
100145576	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	102	37	1,338	1,375
100145577	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	155	91	1,338	1,428
100145578	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	217	151	1,338	1,490
100145580	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	201	135	1,338	1,473
100145581	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	120	52	1,341	1,393
100145583	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	20	(49)	1,341	1,293
100145586	UNITED KINGDOM	GBR		03/12/2024		164,712		(6,379)			(6,379)	3,618	161,951	170,409	8,458		8,458
100145587	UNITED KINGDOM	GBR		03/12/2024										112	112		112
100145588	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	92	64	1,300	1,364
100145589	UNITED KINGDOM	GBR		03/12/2024		104		(3)			(3)	2	103	737	635		635
100145590	UNITED KINGDOM	GBR		03/12/2024		88		(2)			(2)	2	88	591	503		503
100145591	UNITED KINGDOM	GBR		03/12/2024		32		(1)			(1)	1	32	227	195		195

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145593	UNITED KINGDOM	GBR		03/12/2024		51		(1)			(1)	1	51	403	352		352
100145599	UNITED KINGDOM	GBR		03/12/2024		54		(1)			(1)	1	54	426	372		372
100145602	UNITED KINGDOM	GBR		03/12/2024										129	129		129
100145603	UNITED KINGDOM	GBR		03/12/2024		(1,241)		(2)			(2)	1	(1,242)	140	154	1,228	1,382
100145604	UNITED KINGDOM	GBR		03/12/2024										60	60		60
100145605	UNITED KINGDOM	GBR		03/12/2024		(1,244)		(1)			(1)	1	(1,244)	132	50	1,326	1,376
100145606	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	192	138	1,326	1,464
100145607	UNITED KINGDOM	GBR		03/12/2024		(1,112)		(6)			(6)	4	(1,114)	678	451	1,341	1,793
100145608	UNITED KINGDOM	GBR		03/12/2024		6							6	136	130		130
100145609	UNITED KINGDOM	GBR		03/12/2024		100		(4)			(4)	2	98	649	550		550
100145611	UNITED KINGDOM	GBR		03/12/2024		65		(3)			(3)	1	63	256	193		193
100145620	UNITED KINGDOM	GBR		03/12/2024		(1,137)		(5)			(5)	3	(1,139)	488	289	1,338	1,627
100145623	UNITED KINGDOM	GBR		03/12/2024		6,008		(240)			(240)	132	5,900	6,277	377		377
100145624	UNITED KINGDOM	GBR		03/12/2024										48	48		48
100145625	UNITED KINGDOM	GBR		03/12/2024		92		(3)			(3)	2	91	497	406		406
100145627	UNITED KINGDOM	GBR		03/12/2024										1,632	1,632		1,632
100145629	UNITED KINGDOM	GBR		03/12/2024		246		(10)			(10)	5	241	1,026	785		785
100145630	UNITED KINGDOM	GBR		03/12/2024		55		(2)			(2)	1	54	389	336		336
100145631	UNITED KINGDOM	GBR		03/12/2024		82		(3)			(3)	2	81	488	408		408
100145632	UNITED KINGDOM	GBR		03/12/2024		27		(1)			(1)	1	27	141	114		114
100145636	UNITED KINGDOM	GBR		03/12/2024		(1,259)		(1)			(1)		(1,260)	55	87	1,228	1,315
100145638	UNITED KINGDOM	GBR		03/12/2024		(1,239)		(2)			(2)	1	(1,240)	118	130	1,228	1,358
100145644	UNITED KINGDOM	GBR		03/12/2024		8,789		(435)	(16)		(419)	221	8,591	10,463	534	1,338	1,872
100145645	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	123	58	1,338	1,396
100145646	UNITED KINGDOM	GBR		03/12/2024		32		(55)			(55)	29	6	1,417	73	1,338	1,411
100145647	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	180	115	1,338	1,453
100145648	UNITED KINGDOM	GBR		03/12/2024										222	222		222
100145652	UNITED KINGDOM	GBR		03/12/2024		132		(6)			(6)	3	129	273	144		144
100145657	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	88	23	1,338	1,361
100145662	UNITED KINGDOM	GBR		03/12/2024										153	153		153
100145664	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	303	238	1,338	1,575
100145665	UNITED KINGDOM	GBR		03/12/2024										503	503		503
100145667	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	186	120	1,338	1,459
100145671	UNITED KINGDOM	GBR		03/12/2024										57	57		57
100145675	UNITED KINGDOM	GBR		03/12/2024		(1,259)		(1)			(1)		(1,260)	73	(9)	1,341	1,333
100145676	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	63	(2)	1,338	1,336
100145677	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	112	43	1,341	1,384
100145678	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	40	(25)	1,338	1,313
100145679	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	23	(42)	1,338	1,296
100145681	UNITED KINGDOM	GBR		03/12/2024										157	157		157
100145682	UNITED KINGDOM	GBR		03/12/2024										113	113		113
100145683	UNITED KINGDOM	GBR		03/12/2024										120	120		120
100145684	UNITED KINGDOM	GBR		03/12/2024		(1,224)		(2)			(2)	1	(1,225)	113	(7)	1,345	1,338
100145685	UNITED KINGDOM	GBR		03/12/2024		2,174		(133)	(4)		(129)	76	2,121	3,577	123	1,334	1,456
100145687	UNITED KINGDOM	GBR		03/12/2024		(993)		(11)			(11)	6	(998)	1,017	694	1,321	2,014
100145689	UNITED KINGDOM	GBR		03/12/2024		(1,241)		(1)			(1)	1	(1,241)	141	56	1,326	1,382
100145690	UNITED KINGDOM	GBR		03/12/2024		(1,220)		(2)			(2)	1	(1,221)	111	6	1,326	1,332
100145693	UNITED KINGDOM	GBR		03/12/2024		(1,224)		(2)			(2)	1	(1,225)	170	69	1,326	1,395
100145701	UNITED KINGDOM	GBR		03/12/2024										135	135		135
100145702	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	126	78	1,321	1,399
100145703	UNITED KINGDOM	GBR		03/12/2024		(1,246)		(1)			(1)	1	(1,246)	140	61	1,326	1,387

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145705	UNITED KINGDOM	GBR		03/12/2024		(1,241)		(1)			(1)	1	(1,241)	171	86	1,326	1,412
100145706	UNITED KINGDOM	GBR		03/12/2024		141,773		(6,142)	(138)		(6,004)	3,145	138,914	147,562	7,303	1,345	8,648
100145708	UNITED KINGDOM	GBR		03/12/2024		8,126		(419)	(14)		(405)	207	7,928	9,853	598	1,326	1,924
100145710	UNITED KINGDOM	GBR		03/12/2024		(1,226)		(2)			(2)	1	(1,227)	249	150	1,326	1,476
100145711	UNITED KINGDOM	GBR		03/12/2024		8,611		(444)	(14)		(430)	217	8,398	10,361	637	1,326	1,963
100145713	UNITED KINGDOM	GBR		03/12/2024		(1,223)		(2)			(2)	1	(1,224)	299	197	1,326	1,523
100145714	UNITED KINGDOM	GBR		03/12/2024		42		(2)			(2)	1	41	146	105		105
100145715	UNITED KINGDOM	GBR		03/12/2024		(1,182)		(4)			(4)	2	(1,184)	405	263	1,326	1,589
100145719	UNITED KINGDOM	GBR		03/12/2024		(1,256)		(1)			(1)		(1,257)	70	1	1,326	1,327
100145720	UNITED KINGDOM	GBR		03/12/2024		(1,245)		(1)			(1)	1	(1,245)	113	20	1,338	1,358
100145721	UNITED KINGDOM	GBR		03/12/2024		(1,242)		(2)			(2)	1	(1,243)	124	28	1,338	1,366
100145722	UNITED KINGDOM	GBR		03/12/2024		(1,077)		(8)			(8)	4	(1,081)	756	516	1,321	1,837
100145724	UNITED KINGDOM	GBR		03/12/2024		8,283		(424)	(14)		(410)	210	8,083	10,020	611	1,326	1,937
100145726	UNITED KINGDOM	GBR		03/12/2024		(1,249)		(1)			(1)	1	(1,249)	107	29	1,326	1,355
100145728	UNITED KINGDOM	GBR		03/12/2024		63		(3)			(3)	1	61	256	195		195
100145729	UNITED KINGDOM	GBR		03/12/2024		(1,273)							(1,273)	580	527	1,326	1,853
100145731	UNITED KINGDOM	GBR		03/12/2024		(1,246)		(1)			(1)	1	(1,246)	101	21	1,326	1,347
100145733	UNITED KINGDOM	GBR		03/12/2024		(1,248)		(1)			(1)	1	(1,248)	435	357	1,326	1,684
100145736	UNITED KINGDOM	GBR		03/12/2024		(1,242)		(1)			(1)	1	(1,242)	143	59	1,326	1,385
100145737	UNITED KINGDOM	GBR		03/12/2024		32,962		(929)			(929)	724	32,757	33,287	531		531
100145738	UNITED KINGDOM	GBR		03/12/2024		19		(1)			(1)		18	112	94		94
100145739	UNITED KINGDOM	GBR		03/12/2024										291	291		291
100145740	UNITED KINGDOM	GBR		03/12/2024		17		(1)			(1)		16	106	90		90
100145742	UNITED KINGDOM	GBR		03/12/2024										235	235		235
100145744	UNITED KINGDOM	GBR		03/12/2024										325	325		325
100145747	UNITED KINGDOM	GBR		03/12/2024		70		(3)			(3)	2	69	427	357		357
100145748	UNITED KINGDOM	GBR		03/12/2024		37		(2)			(2)	1	36	285	249		249
100145750	UNITED KINGDOM	GBR		03/12/2024		11							11	87	76		76
100145751	UNITED KINGDOM	GBR		03/12/2024										228	228		228
100145753	UNITED KINGDOM	GBR		03/12/2024		(1,111)		(4)			(4)	4	(1,111)	728	494	1,345	1,839
100145755	UNITED KINGDOM	GBR		03/12/2024		(1,241)		(1)			(1)	1	(1,241)	124	39	1,326	1,365
100145759	UNITED KINGDOM	GBR		03/12/2024		69		(3)			(3)	2	68	480	411		411
100145760	UNITED KINGDOM	GBR		03/12/2024										218	218		218
100145761	UNITED KINGDOM	GBR		03/12/2024		(1,234)		(2)			(2)	1	(1,235)	304	213	1,326	1,540
100145762	UNITED KINGDOM	GBR		03/12/2024		4,320		(296)	(56)		(240)	124	4,204	5,723	192	1,326	1,519
100145768	UNITED KINGDOM	GBR		03/12/2024		(1,245)		(1)			(1)	1	(1,245)	122	41	1,326	1,367
100145769	UNITED KINGDOM	GBR		03/12/2024		(1,229)		(2)			(2)	1	(1,230)	297	200	1,326	1,527
100145770	UNITED KINGDOM	GBR		03/12/2024		(1,245)		(1)			(1)	1	(1,245)	122	41	1,326	1,367
100145771	UNITED KINGDOM	GBR		03/12/2024		(1,186)		(4)			(4)	2	(1,188)	274	136	1,326	1,462
100145773	UNITED KINGDOM	GBR		03/12/2024		(1,254)		(1)			(1)		(1,255)	83	10	1,329	1,338
100145774	UNITED KINGDOM	GBR		03/12/2024		4,014		(243)			(243)	116	3,887	5,323	110	1,326	1,436
100145776	UNITED KINGDOM	GBR		03/12/2024		53		(2)			(2)	1	52	202	149		149
100145777	MILFORD	CT		05/08/2024		3,580		(82)			(82)		3,498	3,498			
100145778	BEVERLY HILLS	CA		05/08/2024		8,904		(119)			(119)		8,785	8,785			
100145779	PEORIA	AZ		05/08/2024		10,352		(257)			(257)		10,095	10,095			
100145780	CORONA	CA		05/08/2024		7,337		(216)			(216)		7,121	7,121			
100145781	TUCSON	AZ		05/08/2024		8,522		(200)			(200)		8,322	8,322			
100145782	SEABECK	WA		05/08/2024		4,544		(92)			(92)		4,452	4,452			
100145783	LIVINGSTON	CA		05/08/2024		3,404		21			21		3,425	3,425			
100145785	CANFIELD	OH		05/08/2024		2,126		(112)			(112)		2,014	2,014			
100145786	LAKE HAVASU CITY	AZ		05/08/2024		3,591		133			133		3,724	3,724			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145787	SAN ANTONIO	FL		05/08/2024		4,815		(190)			(190)		4,625	4,625			
100145788	PETERSBURG	VA		05/08/2024		1,046		(39)			(39)		1,007	1,007			
100145789	HOUSTON	TX		05/08/2024		3,912		(242)			(242)		3,670	3,670			
100145791	BEN LOMOND	CA		05/08/2024		6,978		(15)			(15)		6,963	6,963			
100145792	BUENA PARK	CA		05/08/2024		259,666		(4,901)			(4,901)		254,765	254,765			
100145793	FREMONT	CA		05/08/2024		5,234		12			12		5,246	5,246			
100145795	RIVERSIDE	CA		05/08/2024		6,990		(149)			(149)		6,841	6,841			
100145796	MORGAN	UT		05/08/2024		8,580		(75)			(75)		8,505	8,505			
100145800	APPLE VALLEY	CA		05/08/2024		4,090		(83)			(83)		4,007	4,007			
100145801	MOBILE	AL		05/08/2024		987		(48)			(48)		939	939			
100145802	NOVI	MI		05/08/2024		21,725		(792)			(792)		20,933	20,933			
100145804	WICHITA	KS		05/08/2024		1,071		(37)			(37)		1,034	1,034			
100145805	RENTON	WA		05/08/2024		8,734		(136)			(136)		8,598	8,598			
100145806	PITTSBURGH	PA		05/08/2024		6,270		(573)			(573)		5,697	5,697			
100145809	OGDEN	UT		05/08/2024		678		(13)			(13)		665	665			
100145811	VERO BEACH	FL		05/08/2024		3,083		(262)			(262)		2,821	2,821			
100145812	NICEVILLE	FL		05/08/2024		3,866		(151)			(151)		3,715	3,715			
100145814	PALM SPRINGS	FL		05/08/2024		2,965		(40)			(40)		2,925	2,925			
100145815	MOUNT PROSPECT	IL		05/08/2024		2,615		13			13		2,628	2,628			
100145817	HUNTINGTON	TX		05/08/2024		1,912		(145)			(145)		1,767	1,767			
100145818	KAILUA KONA	HI		05/08/2024		4,496		(14)			(14)		4,482	4,482			
100145819	FORT LAUDERDALE	FL		05/08/2024		1,263		(44)			(44)		1,219	1,219			
100145821	HUNTINGTON BEACH	CA		03/15/2024		15,956		(298)			(298)		15,658	15,658			
100145822	MIAMI	FL		03/15/2024		7,000		(93)			(93)		6,907	6,907			
100145827	SAINT SIMONS ISLAND	GA		03/15/2024		4,210		(182)			(182)		4,028	4,028			
100145828	KISSIMMEE	FL		03/15/2024		1,611		(52)			(52)		1,559	1,559			
100145829	BIRMINGHAM	AL		03/15/2024		1,567		(65)			(65)		1,502	1,502			
100145830	DALLAS	TX		03/15/2024		4,326		(53)			(53)		4,273	4,273			
100145833	MIRAMAR	FL		03/15/2024		7,480		(173)			(173)		7,307	7,307			
100145834	FERNANDINA BEACH	FL		03/15/2024		4,584		(36)			(36)		4,548	4,548			
100145835	IRVING	TX		03/15/2024		11,852		(180)			(180)		11,672	11,672			
100145836	PINOLE	CA		03/15/2024		7,385		(371)			(371)		7,014	7,014			
100145837	PHILADELPHIA	PA		03/15/2024		3,049		(89)			(89)		2,960	2,960			
100145838	MISSOURI CITY	TX		03/15/2024		2,451		(229)			(229)		2,222	2,222			
100145839	NEWPORT BEACH	CA		03/15/2024		10,587		(178)			(178)		10,409	10,409			
100145840	HIALEAH	FL		03/15/2024		1,692		(95)			(95)		1,597	1,597			
100145841	CHARLOTTE	NC		03/15/2024		5,257		(119)			(119)		5,138	5,138			
100145842	COLFAX	WI		03/15/2024		9,256		(187)			(187)		9,069	9,069			
100145843	SILVER BAY	MN		03/15/2024		1,376		(28)			(28)		1,348	1,348			
100145845	NAPLES	FL		03/15/2024		3,471		(191)			(191)		3,280	3,280			
100145846	STONE MOUNTAIN	GA		03/15/2024		1,497		(53)			(53)		1,444	1,444			
100145850	NAPLES	FL		03/15/2024		919		(59)			(59)		860	860			
100145851	RANCHO MISSION VIEJO	CA		03/15/2024		5,587		(81)			(81)		5,506	5,506			
100145853	LAS VEGAS	NV		03/15/2024		14,402		(1,194)			(1,194)		13,208	13,208			
100145854	ATLANTIC BEACH	NC		03/15/2024		2,269		(92)			(92)		2,177	2,177			
100145856	TAMPA	FL		03/15/2024		1,581		(15)			(15)		1,566	1,566			
100145857	TOMS RIVER	NJ		03/15/2024		13,451		(334)			(334)		13,117	13,117			
100145860	CAPE CORAL	FL		03/15/2024		4,041		(189)			(189)		3,852	3,852			
100145861	ERIE	CO		03/15/2024		5,280		(100)			(100)		5,180	5,180			
100145862	JACKSON	NJ		03/15/2024		3,362		(158)			(158)		3,204	3,204			
100145864	MINEOLA	NY		03/15/2024		3,147		(151)			(151)		2,996	2,996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145865	MIDDLEPORT	NY		03/15/2024		1,164		(24)			(24)		1,140	1,140			
100145866	ALBANY	OR		03/15/2024		2,034		(120)			(120)		1,914	1,914			
100145867	ALHAMBRA	CA		03/15/2024		7,180		(107)			(107)		7,073	7,073			
100145868	BOCA RATON	FL		03/15/2024		17,474		(117)			(117)		17,357	17,357			
100145869	NORTH PORT	FL		03/15/2024		3,016		(173)			(173)		2,843	2,843			
100145871	LAS VEGAS	NV		03/15/2024		2,970		(135)			(135)		2,835	2,835			
100145874	PERRIS	CA		03/19/2024		19,682,011		(851,306)	(5,257)		(846,049)		18,835,962	18,841,073		5,111	5,111
100146574	PORT SAINT LUCIE	FL		03/20/2024		3,499		(105)			(105)		3,394	3,394			
100146575	PLANO	TX		03/20/2024		3,199		(85)			(85)		3,114	3,114			
100146577	FORT LAUDERDALE	FL		03/20/2024		7,591		(201)			(201)		7,390	7,390			
100146578	GASTONIA	NC		03/20/2024		1,498		(43)			(43)		1,455	1,455			
100146579	CLOVIS	CA		03/20/2024		4,397		(101)			(101)		4,296	4,296			
100146580	HILLSIDE	NJ		03/20/2024		2,212		(34)			(34)		2,178	2,178			
100146581	ORLANDO	FL		03/20/2024		1,286,558		(20,185)			(20,185)		1,266,373	1,266,373			
100146583	NEW BEDFORD	MA		03/20/2024		2,937		1			1		2,938	2,938			
100146584	MONROE	MA		03/20/2024		860		(44)			(44)		816	816			
100146585	RICHMOND	VA		03/20/2024		1,133		(50)			(50)		1,083	1,083			
100146586	CAVE CREEK	AZ		03/20/2024		21,324		(718)			(718)		20,606	20,606			
100146587	HENRICO	VA		03/20/2024		16,444		(310)			(310)		16,134	16,134			
100146588	FRAMINGHAM	MA		03/20/2024		26,223		(295)			(295)		25,928	25,928			
100146589	WATKINS	CO		03/20/2024		12,317		(387)			(387)		11,930	11,930			
100146590	HOUSTON	TX		03/20/2024		3,736		14			14		3,750	3,750			
100146591	CIBOLO	TX		03/20/2024		2,932		(184)			(184)		2,748	2,748			
100146592	BOCA RATON	FL		03/20/2024		776		(73)			(73)		703	703			
100146593	KYLE	TX		03/20/2024		165,382		(2,048)			(2,048)		163,334	163,334			
100146594	NORTH CHARLESTON	SC		03/20/2024		14,746		(470)			(470)		14,276	14,276			
100146595	MALIBU	CA		03/20/2024		20,045		(897)			(897)		19,148	19,148			
100146597	CHICAGO	IL		03/20/2024		5,983		(46)			(46)		5,937	5,937			
100146598	LOS ANGELES (CHATSWORT	CA		03/20/2024		3,693		(150)			(150)		3,543	3,543			
100146599	SAINT ALBANS	NY		03/20/2024		4,428		(159)			(159)		4,269	4,269			
100146601	COMMACK	NY		03/20/2024		6,766		21			21		6,787	6,787			
100146604	SYOSSET	NY		03/20/2024		10,022		(430)			(430)		9,592	9,592			
100146606	EAST ORANGE	NJ		03/20/2024		63		(3)			(3)		60	60			
100146607	WINTER GARDEN	FL		03/20/2024		4,770		(117)			(117)		4,653	4,653			
100146608	MESA	AZ		03/20/2024		2,533		(64)			(64)		2,469	2,469			
100146610	WOODHAVEN	NY		03/20/2024		3,062		(127)			(127)		2,935	2,935			
100146611	FAYETTEVILLE	NC		03/20/2024		682		(44)			(44)		638	638			
100146612	LOS ANGELES	CA		03/20/2024		3,587		(39)			(39)		3,548	3,548			
100146613	DETROIT	MI		03/20/2024		609		(53)			(53)		556	556			
100146614	FORT MYERS	FL		03/20/2024		5,721		(265)			(265)		5,456	5,456			
100146615	WESTTOWN	NY		03/20/2024		8,165		(315)			(315)		7,850	7,850			
100146616	LACKAWAXEN	PA		03/20/2024		1,065		12			12		1,077	1,077			
100146618	ISLIP TERRACE	NY		03/20/2024		5,282		(39)			(39)		5,243	5,243			
100146619	BAY SHORE	NY		03/20/2024		4,777		22			22		4,799	4,799			
100146620	ANNAPOLIS	MD		03/20/2024		1,482		(3)			(3)		1,479	1,479			
100146621	FORT WASHINGTON	MD		03/20/2024		4,311		(17)			(17)		4,294	4,294			
100146622	BEAUMONT	CA		03/20/2024		58,558		(815)			(815)		57,743	57,743			
100146624	FREEHOLD	NJ		03/20/2024		1,728		9			9		1,737	1,737			
100146627	HENDERSON	NV		03/20/2024		4,235		(14)			(14)		4,221	4,221			
100146629	CLEARLAKE	CA		03/20/2024		1,862		(62)			(62)		1,800	1,800			
100146630	LAS VEGAS	NV		03/20/2024		4,250		(381)			(381)		3,869	3,869			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146631	YORK	SC		03/20/2024		2,584		(31)			(31)		2,553	2,553			
100146632	CULVER CITY	CA		03/20/2024		17,417		145			145		17,562	17,562			
100146633	HOUSTON	TX		03/20/2024		1,983		(90)			(90)		1,893	1,893			
100146635	RICHWOOD	TX		03/20/2024		4,996		(162)			(162)		4,834	4,834			
100146636	CHENEY	WA		03/20/2024		2,087		17			17		2,104	2,104			
100146637	MANTECA	CA		03/20/2024		4,412		(103)			(103)		4,309	4,309			
100146638	EVANSTON	IL		03/20/2024		3,264		(73)			(73)		3,191	3,191			
100146640	RICHMOND	VA		03/20/2024		1,576		(67)			(67)		1,509	1,509			
100146641	GOODLETTSVILLE	TN		03/20/2024		1,762		(41)			(41)		1,721	1,721			
100146643	LOMBARD	IL		03/20/2024		1,799		(86)			(86)		1,713	1,713			
100146644	WOONSOCKET	RI		03/20/2024		2,431		(99)			(99)		2,332	2,332			
100146645	HEBRON	OH		03/20/2024		2,599		(91)			(91)		2,508	2,508			
100146647	OLD GREENWICH	CT		03/20/2024		1,396,977		(37,031)			(37,031)		1,359,946	1,359,946			
100146649	LOS ANGELES	CA		03/20/2024		2,976		(105)			(105)		2,871	2,871			
100146650	PALMDALE	CA		03/20/2024		3,613		(60)			(60)		3,553	3,553			
100146652	SEVERN	MD		03/20/2024		1,729		(74)			(74)		1,655	1,655			
100146653	LUTZ	FL		03/20/2024		2,263		(68)			(68)		2,195	2,195			
100146654	SAN ANTONIO	TX		03/20/2024		2,213		(88)			(88)		2,125	2,125			
100146655	VIRGINIA BEACH	VA		03/20/2024		3,021		(103)			(103)		2,918	2,918			
100146656	GRAND RAPIDS	MI		03/20/2024		3,546		(107)			(107)		3,439	3,439			
100146657	JACKSONVILLE	FL		03/20/2024		1,841		(104)			(104)		1,737	1,737			
100146659	WESTBROOK	ME		03/20/2024		12,333		(148)			(148)		12,185	12,185			
100146662	BAKERSFIELD	CA		03/20/2024		2,287		30			30		2,317	2,317			
100146664	VILLAS	NJ		03/20/2024		1,253		(69)			(69)		1,184	1,184			
100146665	BOWIE	MD		03/20/2024		4,610		(78)			(78)		4,532	4,532			
100146666	BERRY CREEK	CA		03/20/2024		1,494		(40)			(40)		1,454	1,454			
100146667	LOGANVILLE	GA		03/20/2024		3,771		(61)			(61)		3,710	3,710			
100146668	LOS ANGELES	CA		03/20/2024		3,763		(37)			(37)		3,726	3,726			
100146669	BAYTOWN	TX		03/20/2024		1,693		(17)			(17)		1,676	1,676			
100146670	WESLEY CHAPEL	FL		03/20/2024		3,196		(169)			(169)		3,027	3,027			
100146672	(PLAYA DEL REY AREA) LOS ANGEL	CA		03/20/2024		21,813		102			102		21,915	21,915			
100146674	LAKELAND	FL		03/20/2024		1,611		(94)			(94)		1,517	1,517			
100146678	CARSON CITY	NV		03/20/2024		1,382		(29)			(29)		1,353	1,353			
100146680	GERMANTOWN	MD		03/20/2024		2,019		(54)			(54)		1,965	1,965			
100146682	CHICAGO HEIGHTS	IL		03/20/2024		816		(37)			(37)		779	779			
100146683	LAKE FOREST	CA		03/20/2024		3,162		(43)			(43)		3,119	3,119			
100146684	PALMDALE	CA		03/20/2024		6,477		(135)			(135)		6,342	6,342			
100146685	FORT WORTH	TX		03/20/2024		1,075		(62)			(62)		1,013	1,013			
100146687	CONROE	TX		03/20/2024		880		(83)			(83)		797	797			
100146688	OXNARD	CA		03/20/2024		4,308		(110)			(110)		4,198	4,198			
100146689	CHICAGO	IL		03/20/2024		10,982		(268)			(268)		10,714	10,714			
100146690	LAS VEGAS	NV		03/20/2024		1,836		(71)			(71)		1,765	1,765			
100146691	POINCIANA	FL		03/20/2024		932		(62)			(62)		870	870			
100146692	WINCHESTER	CA		03/20/2024		2,895		(57)			(57)		2,838	2,838			
100146693	VISALIA	CA		03/20/2024		2,499		(194)			(194)		2,305	2,305			
100146694	HYATTSVILLE	MD		03/20/2024		3,387		(54)			(54)		3,333	3,333			
100146695	YERINGTON	NV		03/20/2024		1,899		(120)			(120)		1,779	1,779			
100146697	YPSILANTI	MI		03/20/2024		3,108		(112)			(112)		2,996	2,996			
100146700	CHICAGO	IL		03/20/2024		2,077		(57)			(57)		2,020	2,020			
100146701	HOUSTON	TX		03/20/2024		3,844		(135)			(135)		3,709	3,709			
100146702	STOCKTON	CA		03/20/2024		2,002		(72)			(72)		1,930	1,930			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146704	SHALLOTTE	NC		03/20/2024		3,501		(7)			(7)		3,494	3,494			
100146705	DESERT HOT SPRINGS	CA		03/20/2024		3,046		(138)			(138)		2,908	2,908			
100146706	LAREDO	TX		03/20/2024		1,184		(56)			(56)		1,128	1,128			
100146707	VIENNA	MD		03/20/2024		1,823		57			57		1,880	1,880			
100146708	WASHINGTON	DC		03/20/2024		48		(2)			(2)		46	46			
100146711	NORTH LAS VEGAS	NV		03/20/2024		2,308		(75)			(75)		2,233	2,233			
100146713	VALPARAISO	IN		03/20/2024		2,893		32			32		2,925	2,925			
100146714	DALLAS	TX		03/20/2024		1,726		19			19		1,745	1,745			
100146718	MESQUITE	TX		03/20/2024		324		(22)			(22)		302	302			
100146721	LOS ANGELES	CA		03/20/2024		8,168		24			24		8,192	8,192			
100146722	IRVING	TX		03/20/2024		2,282		(71)			(71)		2,211	2,211			
100146723	APPLE VALLEY	CA		03/20/2024		3,502		20			20		3,522	3,522			
100146724	PHOENIX	AZ		03/20/2024		1,906		(107)			(107)		1,799	1,799			
100146726	MEMPHIS	TN		03/20/2024		1,039		(81)			(81)		958	958			
100146727	BELL	CA		03/20/2024		7,921		(34)			(34)		7,887	7,887			
100146728	COLUMBUS	GA		03/20/2024		1,108		10			10		1,118	1,118			
100146729	LAWRENCE	MA		03/20/2024		4,667		(138)			(138)		4,529	4,529			
100146731	INDEPENDENCE	MO		03/20/2024		2,265		2			2		2,267	2,267			
100146732	LAS VEGAS	NV		03/20/2024		1,243		(72)			(72)		1,171	1,171			
100146734	MIAMI	FL		03/20/2024		2,437		41			41		2,478	2,478			
100146735	PENSACOLA	FL		03/20/2024		1,781		(110)			(110)		1,671	1,671			
100146736	ANAHEIM	CA		03/20/2024		8,290		(360)			(360)		7,930	7,930			
100146738	LAPEL	IN		03/20/2024		3,580		(50)			(50)		3,530	3,530			
100146742	WAREHAM	MA		03/20/2024		2,374		(76)			(76)		2,298	2,298			
100146745	MEMPHIS	TN		03/20/2024		2,748		(75)			(75)		2,673	2,673			
100146747	SACRAMENTO	CA		03/20/2024		3,443		59			59		3,502	3,502			
100146748	VISALIA	CA		03/20/2024		2,238		(128)			(128)		2,110	2,110			
100146749	ORLANDO	FL		03/20/2024		3,106		(2)			(2)		3,104	3,104			
100146750	SPRINGFIELD	MA		03/20/2024		1,374		(119)			(119)		1,255	1,255			
100146751	BALTIMORE	MD		03/20/2024		2,256		27			27		2,283	2,283			
100146754	LAS VEGAS	NV		03/20/2024		2,216		19			19		2,235	2,235			
100146755	SAN ANTONIO	TX		03/20/2024		723		2			2		725	725			
100146758	HESPERIA	CA		03/20/2024		3,628		11			11		3,639	3,639			
100146761	LAKEWOOD	CO		03/20/2024		12,342		178			178		12,520	12,520			
100146762	DALLAS	TX		03/20/2024		1,070		(20)			(20)		1,050	1,050			
100146765	DESERT HOT SPRINGS	CA		03/20/2024		1,830		(85)			(85)		1,745	1,745			
100146768	NORRISTOWN	PA		03/20/2024		2,055		(20)			(20)		2,035	2,035			
100146772	GLENDALE	AZ		03/20/2024		2,267		(12)			(12)		2,255	2,255			
100146774	BAYTOWN	TX		03/20/2024		11,085		103			103		11,188	11,188			
100146776	LONG BEACH	CA		03/20/2024		5,882		(155)			(155)		5,727	5,727			
100146779	LYNWOOD	CA		03/20/2024		2,136		19			19		2,155	2,155			
100146780	LAS VEGAS	NV		03/20/2024		1,557		(164)			(164)		1,393	1,393			
100146841	VASSAR	MI		03/21/2024		4,786		(225)			(225)		4,561	4,561			
100146842	CHESAPEAKE	VA		03/21/2024		2,213		(95)			(95)		2,118	2,118			
100146844	WAYNE	NJ		03/21/2024		4,206		(143)			(143)		4,063	4,063			
100146845	LITTLE ELM	TX		03/21/2024		24,147		(1,015)			(1,015)		23,132	23,132			
100146846	SUGAR LAND	TX		03/21/2024		5,635		(93)			(93)		5,542	5,542			
100146847	KINGSTON	MA		03/21/2024		2,897		(135)			(135)		2,762	2,762			
100146849	BERGENFIELD	NJ		03/21/2024		2,442		(91)			(91)		2,351	2,351			
100146854	ACTON	CA		03/21/2024		3,989		(156)			(156)		3,833	3,833			
100146856	MIAMI	FL		03/21/2024		5,137		(164)			(164)		4,973	4,973			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146857	PHOENIX	AZ		03/21/2024		2,129		(32)			(32)		2,097	2,097			
100146858	SEMINOLE	FL		03/21/2024		980		(71)			(71)		909	909			
100146860	EUSTIS	FL		03/21/2024		72,987		(2,388)			(2,388)		70,599	70,599			
100146862	DREXEL HILL	PA		03/21/2024		977		(80)			(80)		897	897			
100146865	DERBY	CT		03/21/2024		2,471		(51)			(51)		2,420	2,420			
100146866	HUMBLE	TX		03/21/2024		1,440		(47)			(47)		1,393	1,393			
100146870	PETERSBURG	AK		03/26/2024		2,800		(37)			(37)		2,763	2,763			
100146874	GLEN BURNIE	MD		03/26/2024		8,110		(186)			(186)		7,924	7,924			
100146875	NAPLES	FL		03/26/2024		8,457		(12)			(12)		8,445	8,445			
100146876	PITTSBURGH	PA		03/26/2024		2,695		(30)			(30)		2,665	2,665			
100146877	FRISCO	TX		03/26/2024		3,605		(17)			(17)		3,588	3,588			
100146879	LAKEWOOD	NJ		03/26/2024		3,251		(40)			(40)		3,211	3,211			
100146881	COPPELL	TX		03/26/2024		3,298		(55)			(55)		3,243	3,243			
100146882	MCKINNEY	TX		03/26/2024		5,881		(42)			(42)		5,839	5,839			
100146883	ATTLEBORO	MA		03/26/2024		3,273		(98)			(98)		3,175	3,175			
100146884	LITTLE ELM	TX		03/26/2024		2,820		(2)			(2)		2,818	2,818			
100146885	OAKWOOD	GA		03/26/2024		2,813		(11)			(11)		2,802	2,802			
100146886	PUNTA GORDA	FL		03/26/2024		5,419		8			8		5,427	5,427			
100146887	PALM SPRINGS	CA		03/26/2024		5,635		(52)			(52)		5,583	5,583			
100146888	KRUM	TX		03/26/2024		7,266		(27)			(27)		7,239	7,239			
100146889	DURANGO	CO		03/26/2024		8,213		(198)			(198)		8,015	8,015			
100146891	FORT WORTH	TX		03/26/2024		3,034		20			20		3,054	3,054			
100146892	WATSONVILLE	CA		03/26/2024		9,130		(100)			(100)		9,030	9,030			
100146893	DAVIS	CA		03/26/2024		8,053		(155)			(155)		7,898	7,898			
100146894	BOLINGBROOK	IL		03/26/2024		2,591		(38)			(38)		2,553	2,553			
100146895	CHICAGO	IL		03/26/2024		2,588		(39)			(39)		2,549	2,549			
100146896	REDDING	CA		03/26/2024		3,625		(74)			(74)		3,551	3,551			
100146897	CHICAGO	IL		03/26/2024		2,969		(35)			(35)		2,934	2,934			
100146898	MCKINNEY	TX		03/26/2024		2,629		(80)			(80)		2,549	2,549			
100146899	MCKINNEY	TX		03/26/2024		2,629		(80)			(80)		2,549	2,549			
100146900	CHATTANOOGA	TN		03/26/2024		3,246		(12)			(12)		3,234	3,234			
100146901	NORTH LAS VEGAS	NV		03/26/2024		3,335		(5)			(5)		3,330	3,330			
100146902	LA CANADA FLINTRIDGE	CA		03/26/2024		13,125		(205)			(205)		12,920	12,920			
100146903	CARROLLTON	TX		03/26/2024		42,137		668			668		42,805	42,805			
100146904	BAKERSFIELD	CA		03/26/2024		3,474		(73)			(73)		3,401	3,401			
100146905	CHATTANOOGA	TN		03/26/2024		3,246		(12)			(12)		3,234	3,234			
100146906	CARROLLTON	TX		03/26/2024		5,972		(73)			(73)		5,899	5,899			
100146907	MURFREESBORO	TN		03/26/2024		2,968		(69)			(69)		2,899	2,899			
100146909	ORMOND BEACH	FL		03/26/2024		2,915		(65)			(65)		2,850	2,850			
100146910	HOT SPRINGS	AR		03/26/2024		5,775		(75)			(75)		5,700	5,700			
100146911	VIRGINIA BEACH	VA		03/26/2024		2,346		(58)			(58)		2,288	2,288			
100146912	CHINO	CA		03/26/2024		3,095		3			3		3,098	3,098			
100146913	ELLIJAY	GA		03/26/2024		2,650		(62)			(62)		2,588	2,588			
100146914	SPRINGFIELD	OR		03/26/2024		3,857		(83)			(83)		3,774	3,774			
100146915	POTOMAC	MD		03/26/2024		9,714		(77)			(77)		9,637	9,637			
100146917	JACKSON	NJ		03/26/2024		109,903		(1,511)			(1,511)		108,392	108,392			
100146920	BAKERSFIELD	CA		03/26/2024		2,543		(22)			(22)		2,521	2,521			
100146921	FRISCO	TX		03/26/2024		8,019		(11)			(11)		8,008	8,008			
100146923	KISSIMMEE	FL		03/26/2024		3,312		(58)			(58)		3,254	3,254			
100146924	LIBERTY TWSP	OH		03/26/2024		2,613		(57)			(57)		2,556	2,556			
100146925	MONROE	NC		03/26/2024		2,468		(24)			(24)		2,444	2,444			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146927	BURLEY	ID		03/26/2024		4,003		(18)			(18)		3,985	3,985			
100146929	CHARLOTTE	NC		03/26/2024		3,964		(92)			(92)		3,872	3,872			
100146932	WATERBURY	CT		03/26/2024		4,762		(33)			(33)		4,729	4,729			
100146933	TEMPLE TERRACE	FL		03/26/2024		2,754		(13)			(13)		2,741	2,741			
100146934	LOS ANGELES	CA		03/26/2024		5,917		(40)			(40)		5,877	5,877			
100146936	SALADO	TX		03/26/2024		2,952		(19)			(19)		2,933	2,933			
100146937	FOREST GROVE	OR		03/26/2024		4,261		(37)			(37)		4,224	4,224			
100146938	TWENTYNINE PALMS	CA		03/26/2024		3,590		(49)			(49)		3,541	3,541			
100146939	BREMERTON	WA		03/26/2024		3,565		(14)			(14)		3,551	3,551			
100146940	LAKE HAVASU CITY	AZ		03/26/2024		3,245		(59)			(59)		3,186	3,186			
100146945	ALBUQUERQUE	NM		03/26/2024		2,750		(48)			(48)		2,702	2,702			
100146946	BEAVERTON	OR		03/26/2024		4,407		55			55		4,462	4,462			
100146947	ROSEBURG	OR		03/26/2024		3,711		(68)			(68)		3,643	3,643			
100146948	CELINA	TX		03/26/2024		69,209		543			543		69,752	69,752			
100146949	VENICE	FL		03/26/2024		11,090		(60)			(60)		11,030	11,030			
100146950	HILLSBORO	OR		03/26/2024		5,223		28			28		5,251	5,251			
100146951	BENSON	NC		03/26/2024		2,667		(48)			(48)		2,619	2,619			
100146952	TIMNATH	CO		03/26/2024		4,265		320			320		4,585	4,585			
100146953	NAVARRE	FL		03/26/2024		4,739		(76)			(76)		4,663	4,663			
100146955	SANGER	TX		03/26/2024		2,472		(6)			(6)		2,466	2,466			
100146956	PLEASANT GROVE	UT		03/26/2024		7,906		(30)			(30)		7,876	7,876			
100146957	FORT WORTH	TX		03/26/2024		2,865		6			6		2,871	2,871			
100146959	ANNA	TX		03/26/2024		3,265		41			41		3,306	3,306			
100146960	PHARR	TX		03/26/2024		2,546		(54)			(54)		2,492	2,492			
100146961	MILTON	GA		03/26/2024		3,465		(5)			(5)		3,460	3,460			
100146962	ZEPHYRHILLS	FL		03/26/2024		2,755		(41)			(41)		2,714	2,714			
100146964	GLENDALE	CA		03/26/2024		8,394		(125)			(125)		8,269	8,269			
100146965	SPARKS	NV		03/26/2024		43,141		(495)			(495)		42,646	42,646			
100146966	LOS ANGELES	CA		03/26/2024		8,930		(14)			(14)		8,916	8,916			
100146968	KATY	TX		03/26/2024		3,170		(63)			(63)		3,107	3,107			
100146970	MCKINNEY	TX		03/26/2024		2,745		(65)			(65)		2,680	2,680			
100146971	BAKERSFIELD	CA		03/26/2024		8,781		(18)			(18)		8,763	8,763			
100146972	HOMESTEAD	FL		03/26/2024		3,827		14			14		3,841	3,841			
100146973	RICHARDSON	TX		03/26/2024		6,292		49			49		6,341	6,341			
100146974	MCKINNEY	TX		03/26/2024		3,664		29			29		3,693	3,693			
100146975	AUBURN	AL		03/26/2024		3,410		(78)			(78)		3,332	3,332			
100146976	ANNA	TX		03/26/2024		10,853		(18)			(18)		10,835	10,835			
100146978	DENVER	CO		03/26/2024		2,976		(51)			(51)		2,925	2,925			
100146979	LEANDER	TX		03/26/2024		5,588		(122)			(122)		5,466	5,466			
100146980	HENRICO	VA		03/26/2024		3,200		4			4		3,204	3,204			
100146981	NEWPORT	KY		03/26/2024		3,176		(24)			(24)		3,152	3,152			
100146982	PORT SAINT LUCIE	FL		03/26/2024		3,262		(52)			(52)		3,210	3,210			
100146983	ANNA	TX		03/26/2024		4,709		79			79		4,788	4,788			
100146984	NAPLES	FL		03/26/2024		2,889		(62)			(62)		2,827	2,827			
100146985	ORMOND BEACH	FL		03/26/2024		2,965		(8)			(8)		2,957	2,957			
100146986	CHARLESTON	SC		03/26/2024		258,802		(467)			(467)		258,335	258,335			
100146995	OCEAN CITY	MD		03/27/2024		5,890		29			29		5,919	5,919			
100146996	BYRAM TWP	NJ		03/27/2024		3,004		(17)			(17)		2,987	2,987			
100146997	ATHENS	PA		03/27/2024		13,011		(3)			(3)		13,008	13,008			
100146998	MINT HILL	NC		03/27/2024		90,280		330			330		90,610	90,610			
100146999	TUSTIN	CA		03/27/2024		4,558		(54)			(54)		4,504	4,504			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147000	POMPANO BEACH	FL		03/27/2024		6,853		(31)			(31)		6,822	6,822			
100147001	TACOMA	WA		03/27/2024		4,118		(36)			(36)		4,082	4,082			
100147002	NAPLES	FL		03/27/2024		3,176		(27)			(27)		3,149	3,149			
100147003	LACEY	WA		03/27/2024		3,991		(68)			(68)		3,923	3,923			
100147004	ANNANDALE	VA		03/27/2024		6,545		(24)			(24)		6,521	6,521			
100147005	OCEAN CITY	MD		03/27/2024		4,425		(47)			(47)		4,378	4,378			
100147007	LAS VEGAS	NV		03/27/2024		3,213		(36)			(36)		3,177	3,177			
100147008	WASHINGTON	DC		03/27/2024		5,873		(23)			(23)		5,850	5,850			
100147009	AUSTIN	TX		03/27/2024		3,180		(50)			(50)		3,130	3,130			
100147010	KEARNY	NJ		03/27/2024		6,571		120			120		6,691	6,691			
100147011	FREMONT	CA		03/27/2024		5,423		(148)			(148)		5,275	5,275			
100147014	CHEWELAH	WA		03/27/2024		6,817		(19)			(19)		6,798	6,798			
100147015	FALLS CHURCH	VA		03/27/2024		6,059		(33)			(33)		6,026	6,026			
100147016	LEHIGH	OK		03/27/2024		2,704		(8)			(8)		2,696	2,696			
100147018	AUSTIN	TX		03/27/2024		2,717		(62)			(62)		2,655	2,655			
100147021	HENDERSON	NV		03/27/2024		4,974		27			27		5,001	5,001			
100147022	ALBUQUERQUE	NM		03/27/2024		3,774		(70)			(70)		3,704	3,704			
100147024	BRADENTON	FL		03/27/2024		30,975		(629)			(629)		30,346	30,346			
100147025	ROCK HALL	MD		03/27/2024		5,697		(35)			(35)		5,662	5,662			
100147026	BOZEMAN	MT		03/27/2024		105,598		(2,208)			(2,208)		103,390	103,390			
100147027	SUNBURY	NC		03/27/2024		4,019		(57)			(57)		3,962	3,962			
100147028	BIG BEAR LAKE	CA		03/27/2024		3,648		(35)			(35)		3,613	3,613			
100147030	WESTMINSTER	MD		03/27/2024		6,194		(21)			(21)		6,173	6,173			
100147031	SUNSET BEACH	NC		03/27/2024		2,696		(16)			(16)		2,680	2,680			
100147032	LYNNWOOD	WA		03/27/2024		5,940		42			42		5,982	5,982			
100147034	LOUISVILLE	KY		03/27/2024		2,879		(63)			(63)		2,816	2,816			
100147036	RAHWAY	NJ		03/27/2024		3,302		(57)			(57)		3,245	3,245			
100147037	KISSIMMEE	FL		03/27/2024		2,618		(2)			(2)		2,616	2,616			
100147041	TWAIN HARTE	CA		03/27/2024		2,934		(54)			(54)		2,880	2,880			
100147043	NAMPA	ID		03/27/2024		3,424		(53)			(53)		3,371	3,371			
100147044	DOVER	OH		03/27/2024		2,061		(54)			(54)		2,007	2,007			
100147045	REISTERSTOWN	MD		03/27/2024		3,934		(67)			(67)		3,867	3,867			
100147046	AUSTIN	TX		03/27/2024		11,419		(71)			(71)		11,348	11,348			
100147047	VERO BEACH	FL		03/27/2024		11,156		(78)			(78)		11,078	11,078			
100147049	ERIE	PA		03/27/2024		2,166		(28)			(28)		2,138	2,138			
100147050	MOAB	UT		03/27/2024		3,579		(19)			(19)		3,560	3,560			
100147051	MYRTLE BEACH	SC		03/27/2024		8,200		(94)			(94)		8,106	8,106			
100147052	OCEAN CITY	NJ		03/27/2024		8,581		(127)			(127)		8,454	8,454			
100147054	LONG POND	PA		03/27/2024		3,922		(31)			(31)		3,891	3,891			
100147057	ALLENTOWN	PA		03/27/2024		2,796		(36)			(36)		2,760	2,760			
100147058	MOUNT VERNON	WA		03/27/2024		5,399		(46)			(46)		5,353	5,353			
100147059	LEITCHFIELD	KY		03/27/2024		16,549		(60)			(60)		16,489	16,489			
100147060	CHARLOTTESVILLE	VA		03/27/2024		81,452		615			615		82,067	82,067			
100147061	WINNETKA	CA		03/27/2024		5,938		(94)			(94)		5,844	5,844			
100147064	VERSAILLES	KY		03/27/2024		1,105		(14)			(14)		1,091	1,091			
100147066	GALVESTON	TX		03/27/2024		3,109		(53)			(53)		3,056	3,056			
100147067	GLACIER	WA		03/27/2024		156,884		720			720		157,604	157,604			
100147068	HONOLULU	HI		03/27/2024		11,286		50			50		11,336	11,336			
100147070	ELK GROVE	CA		03/27/2024		3,647		(29)			(29)		3,618	3,618			
100147073	AVILA BEACH	CA		03/28/2024		17,712		(321)			(321)		17,391	17,391			
100147075	COARSEGOLD	CA		03/28/2024		2,457		(56)			(56)		2,401	2,401			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147079	INDIO	CA		03/28/2024		7,174		(130)			(130)		7,044	7,044			
100147082	TAMPA	FL		03/28/2024		2,606		(106)			(106)		2,500	2,500			
100147083	THOUSAND OAKS	CA		03/28/2024		3,848		(186)			(186)		3,662	3,662			
100147084	IRVINGTON	NJ		03/28/2024		1,826		(102)			(102)		1,724	1,724			
100147085	PHOENIX	AZ		03/28/2024		1,644		(88)			(88)		1,556	1,556			
100147086	DE SOTO	MO		03/28/2024		846		(10)			(10)		836	836			
100147087	LAWRENCEVILLE	GA		03/28/2024		1,900		(86)			(86)		1,814	1,814			
100147089	PALM BEACH GARDENS	FL		03/28/2024		2,842		(87)			(87)		2,755	2,755			
100147090	LAS VEGAS	NV		03/28/2024		4,154		(23)			(23)		4,131	4,131			
100147091	TRACY	CA		03/28/2024		3,213		(16)			(16)		3,197	3,197			
100147092	WELLINGTON	FL		03/28/2024		8,045		(3)			(3)		8,042	8,042			
100147094	LYNNWOOD	WA		03/28/2024		3,877		(25)			(25)		3,852	3,852			
100147096	INDIO	CA		03/28/2024		3,822		(53)			(53)		3,769	3,769			
100147097	VIRGINIA BEACH	VA		03/28/2024		1,467		(38)			(38)		1,429	1,429			
100147098	LAS VEGAS	NV		03/28/2024		1,907		62			62		1,969	1,969			
100147100	BEVERLY HILLS	CA		03/28/2024		32,953		(522)			(522)		32,431	32,431			
100147101	HOLLYWOOD	FL		03/28/2024		2,580		(100)			(100)		2,480	2,480			
100147102	FORT MOHAVE	AZ		03/28/2024		1,642		(65)			(65)		1,577	1,577			
100147103	RIDGEFIELD PARK	NJ		03/28/2024		25,819		(961)			(961)		24,858	24,858			
100147104	WALLINGFORD	PA		03/28/2024		1,322		(126)			(126)		1,196	1,196			
100147105	DURHAM	NC		03/28/2024		755		(86)			(86)		669	669			
100147106	PHILADELPHIA	PA		03/28/2024		684		(1)			(1)		683	683			
100147109	COVENTRY	CT		05/08/2024		1,948		(61)			(61)		1,887	1,887			
100147111	TAMPA	FL		05/08/2024		7,353		(263)			(263)		7,090	7,090			
100147112	MEMPHIS	TN		05/08/2024		3,156		(132)			(132)		3,024	3,024			
100147113	ELKTON	MD		05/08/2024		1,135		(77)			(77)		1,058	1,058			
100147115	POOLER	GA		05/08/2024		13,812		(217)			(217)		13,595	13,595			
100147116	LEESBURG	FL		05/08/2024		3,059		(116)			(116)		2,943	2,943			
100147117	PROSPER	TX		05/08/2024		9,914		(32)			(32)		9,882	9,882			
100147118	RANDOLPH	MA		05/08/2024		4,024		(21)			(21)		4,003	4,003			
100147119	MIDLOTHIAN	TX		05/08/2024		3,356		(167)			(167)		3,189	3,189			
100147124	GAINESVILLE	FL		05/08/2024		1,119		(72)			(72)		1,047	1,047			
100147125	DALLAS	TX		05/08/2024		9,063		(242)			(242)		8,821	8,821			
100147126	COLORADO SPRINGS	CO		05/08/2024		3,851		20			20		3,871	3,871			
100147127	LOS ANGELES WOODLAND HILLS AR	CA		05/08/2024		9,768		(145)			(145)		9,623	9,623			
100147128	WEST PALM BEACH	FL		05/08/2024		1,302		(76)			(76)		1,226	1,226			
100147129	PARKER	TX		05/08/2024		9,214		(208)			(208)		9,006	9,006			
100147131	KAILUA KONA	HI		05/08/2024		10,454		206			206		10,660	10,660			
100147133	SAN DIEGO	CA		05/08/2024		11,113		(124)			(124)		10,989	10,989			
100147135	HAYWARD	CA		05/08/2024		10,580		33			33		10,613	10,613			
100147136	MISSION VIEJO	CA		05/08/2024		8,631		(100)			(100)		8,531	8,531			
100147138	BEALETON	VA		05/08/2024		4,349		(24)			(24)		4,325	4,325			
100147158	UNITED KINGDOM	GBR		03/27/2024		43							43	245	203		203
100147159	UNITED KINGDOM	GBR		03/27/2024		29							29	170	141		141
100147160	UNITED KINGDOM	GBR		03/27/2024		44							44	240	196		196
100147161	UNITED KINGDOM	GBR		03/27/2024		36							36	216	181		181
100147162	UNITED KINGDOM	GBR		03/27/2024										382	382		382
100147163	UNITED KINGDOM	GBR		03/27/2024		4,932						47	4,979	5,423	444		444
100147164	UNITED KINGDOM	GBR		03/27/2024		70						1	71	410	339		339
100147165	UNITED KINGDOM	GBR		03/27/2024		1,868						18	1,886	2,047	161		161
100147166	UNITED KINGDOM	GBR		03/27/2024		2,203						21	2,224	2,476	252		252

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147167	UNITED KINGDOM	GBR		03/27/2024		13							13	79	65		65
100147168	UNITED KINGDOM	GBR		03/27/2024		44							44	296	252		252
100147169	UNITED KINGDOM	GBR		03/27/2024		25							25	163	138		138
100147170	UNITED KINGDOM	GBR		03/27/2024		21							21	138	116		116
100147171	UNITED KINGDOM	GBR		03/27/2024		52							52	390	338		338
100147173	UNITED KINGDOM	GBR		03/27/2024		51							51	283	232		232
100147174	UNITED KINGDOM	GBR		03/27/2024										62	62		62
100147175	UNITED KINGDOM	GBR		03/27/2024										29	29		29
100147176	GRAFTON	MA		03/28/2024		6,775		117			117		6,892	6,892			
100147179	PLEASANT VIEW	UT		03/28/2024		11,168		134			134		11,302	11,302			
100147181	TAMPA	FL		03/28/2024		3,210		(65)			(65)		3,145	3,145			
100147182	WAILUKU	HI		03/28/2024		2,423		(70)			(70)		2,353	2,353			
100147184	PHOENIX	AZ		03/28/2024		3,633		(33)			(33)		3,600	3,600			
100147185	CHARLOTTE	NC		03/28/2024		1,005		(29)			(29)		976	976			
100147188	CHICAGO	IL		03/28/2024		1,577		(73)			(73)		1,504	1,504			
100147189	CLINTON	SC		03/28/2024		1,045		(30)			(30)		1,015	1,015			
100147190	BROOKLYN	NY		03/28/2024		12,483		(170)			(170)		12,313	12,313			
100147191	NESCONSET	NY		03/28/2024		4,123		(158)			(158)		3,965	3,965			
100147192	BAY SHORE	NY		03/28/2024		3,449		(56)			(56)		3,393	3,393			
100147193	YONKERS	NY		03/28/2024		6,402		(172)			(172)		6,230	6,230			
100147194	BRONX	NY		03/28/2024		8,571		(247)			(247)		8,324	8,324			
100147195	HAMILTON	OH		03/28/2024		960		(25)			(25)		935	935			
100147197	RIVERHEAD	NY		03/28/2024		3,820		(139)			(139)		3,681	3,681			
100147198	CLEVELAND	OH		03/28/2024		667		(17)			(17)		650	650			
100147201	SOUTH EUCLID	OH		03/28/2024		1,145		(21)			(21)		1,124	1,124			
100147202	YONKERS	NY		03/28/2024		5,520		(132)			(132)		5,388	5,388			
100147203	MONTICELLO	NY		03/28/2024		2,378		(36)			(36)		2,342	2,342			
100147204	FORT WORTH	TX		03/28/2024		1,271		(26)			(26)		1,245	1,245			
100147205	ALLEN	TX		03/28/2024		1,846		(49)			(49)		1,797	1,797			
100147207	SCRANTON	PA		03/28/2024		860		(18)			(18)		842	842			
100147208	MIDDLETOWN	NY		03/28/2024		2,087		(52)			(52)		2,035	2,035			
100147209	BRIDGETON	NJ		03/28/2024		2,026		(76)			(76)		1,950	1,950			
100147211	HARRISBURG	PA		03/28/2024		932		(24)			(24)		908	908			
100147212	NEWARK	NJ		03/28/2024		5,685		(119)			(119)		5,566	5,566			
100147213	MIDDLE RIVER	MD		03/28/2024		1,534		(50)			(50)		1,484	1,358		(126)	(126)
100147214	BLOOMINGBURG	NY		03/28/2024		2,111		(63)			(63)		2,048	2,048			
100147215	FALLSBURG	NY		03/28/2024		1,168		(34)			(34)		1,134	1,134			
100147216	CINCINNATI	OH		03/28/2024		1,127		(47)			(47)		1,080	1,080			
100147217	PATERSON	NJ		03/28/2024		6,624		(191)			(191)		6,433	6,433			
100147218	PHILADELPHIA	PA		03/28/2024		1,050		(32)			(32)		1,018	1,018			
100147219	KIAMESHA LAKE	NY		03/28/2024		1,149		(37)			(37)		1,112	1,112			
100147222	TAMAQUA	PA		03/28/2024		2,290		(88)			(88)		2,202	2,202			
100147223	GARY	IN		03/28/2024		1,525		(24)			(24)		1,501	1,501			
100147224	WARREN	OH		03/28/2024		1,052		(9)			(9)		1,043	1,043			
100147225	PHILADELPHIA	PA		03/28/2024		1,280		(41)			(41)		1,239	1,239			
100147226	CLEVELAND	OH		03/28/2024		787		(22)			(22)		765	765			
100147227	VOORHEES TOWNSHIP	NJ		03/28/2024		1,644		(37)			(37)		1,607	1,607			
100147228	HAMILTON	NJ		03/28/2024		2,206		(50)			(50)		2,156	2,156			
100147230	HOUSTON	TX		03/28/2024		1,208		(14)			(14)		1,194	1,194			
100147231	PUNTA GORDA	FL		03/28/2024		1,468		(45)			(45)		1,423	1,423			
100147232	CHICAGO	IL		03/28/2024		3,144		(130)			(130)		3,014	3,014			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147233	ST. PETERSBURG	FL		03/28/2024		1,299		(18)			(18)		1,281	1,281			
100147234	WATERBURY	CT		03/28/2024		2,740		(68)			(68)		2,672	2,672			
100147235	WATERBURY	CT		03/28/2024		2,846		(70)			(70)		2,776	2,776			
100147236	WATERBURY	CT		03/28/2024		2,775		(68)			(68)		2,707	2,707			
100147239	HAMILTON	NJ		03/28/2024		1,842		(16)			(16)		1,826	1,826			
100147240	TRENTON	NJ		03/28/2024		1,147		(32)			(32)		1,115	1,115			
100147241	LYNCHBURG	VA		03/28/2024		1,591		(39)			(39)		1,552	1,552			
100147243	HOMESTEAD	FL		03/28/2024		1,730		(35)			(35)		1,695	1,695			
100147244	PHILADELPHIA	PA		03/28/2024		453		(11)			(11)		442	442			
100147245	SPRINGFIELD	MA		03/28/2024		1,313		(38)			(38)		1,275	1,275			
100147246	TOLEDO	OH		03/28/2024		947		(18)			(18)		929	929			
100147247	CALUMET CITY	IL		03/28/2024		2,194		(49)			(49)		2,145	2,145			
100147249	OAK LAWN	IL		03/28/2024		1,715		(47)			(47)		1,668	1,668			
100147250	CAPE MAY COURT HOUSE	NJ		03/28/2024		(59,201)		(386)	(316)		(70)		(59,271)	2,675		61,946	61,946
100147251	QUEENS	NY		03/28/2024		3,252		(85)			(85)		3,167	3,167			
100147252	PHOENIX	NY		03/28/2024		1,303		(25)			(25)		1,278	1,278			
100147254	MATHIS	TX		03/28/2024		998		(23)			(23)		975	975			
100147255	COLLEGE PARK	MD		03/28/2024		2,321		(77)			(77)		2,244	2,244			
100147256	SILVER SPRING	MD		03/28/2024		1,771		(61)			(61)		1,710	1,710			
100147257	CHICAGO	IL		03/28/2024		(6,178)		(129)	(61)		(68)		(6,246)	1,927		8,173	8,173
100147258	LAKE WALES	FL		03/28/2024		1,671		(46)			(46)		1,625	1,625			
100147259	GROSSE POINTE PARK	MI		03/28/2024		2,011		(50)			(50)		1,961	1,961			
100147260	MONTICELLO	NY		03/28/2024		2,170		(66)			(66)		2,104	2,104			
100147261	SCRANTON	PA		03/28/2024		1,466		(28)			(28)		1,438	1,438			
100147262	MIDDLETOWN	NY		03/28/2024		2,070		(51)			(51)		2,019	2,019			
100147263	CAPE CORAL	FL		03/28/2024		3,609		(123)			(123)		3,486	3,486			
100147264	BROOKLYN	NY		03/28/2024		7,282		(256)			(256)		7,026	7,026			
100147265	HAMPTON	VA		03/28/2024		1,161		(37)			(37)		1,124	1,124			
100147266	CHILDS	PA		03/28/2024		1,905		(77)			(77)		1,828	1,828			
100147267	HARRISBURG	PA		03/28/2024		2,527		(48)			(48)		2,479	2,479			
100147268	MARIETTA	NY		03/28/2024		1,167		(34)			(34)		1,133	1,133			
100147269	FREEPORT	NY		03/28/2024		2,548		(85)			(85)		2,463	2,463			
100147270	HAMILTON	NJ		03/28/2024		717		(5)			(5)		712	712			
100147271	EAST ORANGE	NJ		03/28/2024		4,651		(120)			(120)		4,531	4,531			
100147272	ALBUQUERQUE	NM		03/28/2024		4,831		(24)			(24)		4,807	4,807			
100147273	SOMERSET	NJ		03/28/2024		4,345		(115)			(115)		4,230	4,230			
100147274	WATERBURY	CT		03/28/2024		2,696		(51)			(51)		2,645	2,645			
100147275	PORT CHARLOTTE	FL		03/28/2024		2,275		(40)			(40)		2,235	2,235			
100147276	KENNEWICK	WA		03/28/2024		2,770		(70)			(70)		2,700	2,700			
100147277	ELIZABETH	NJ		03/28/2024		3,751		(74)			(74)		3,677	3,677			
100147278	PORT REPUBLIC	NJ		03/28/2024		2,114		(71)			(71)		2,043	2,043			
100147279	BROOKLYN	NY		03/28/2024		6,169		(117)			(117)		6,052	6,052			
100147280	BETHLEHEM	PA		03/28/2024		1,214		(36)			(36)		1,178	1,178			
100147281	BEVERLY	NJ		03/28/2024		800		(20)			(20)		780	780			
100147283	KANSAS CITY	MO		03/28/2024		653		(16)			(16)		637	637			
100147284	CICERO	IL		03/28/2024		1,697		(44)			(44)		1,653	1,653			
100147286	PLANTATION	FL		03/28/2024		663		2			2		665	665			
100147287	DAVENPORT	IA		03/28/2024		1,293		(6)			(6)		1,287	1,287			
100147288	NORTH CHESTERFIELD	VA		03/28/2024		1,131		(40)			(40)		1,091	1,091			
100147289	CHICAGO	IL		03/28/2024		3,462		(137)			(137)		3,325	3,325			
100147290	BIG SPRING	TX		03/28/2024		1,229		(42)			(42)		1,187	1,187			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147292	MONTICELLO	NY		03/28/2024		1,830		(64)			(64)		1,766	1,766			
100147293	SAINT JOHNS	FL		03/28/2024		1,678		(8)			(8)		1,670	1,670			
100147294	HARTFORD	CT		03/28/2024		2,841		(65)			(65)		2,776	2,776			
100147295	SOUTH FALLSBURG	NY		03/28/2024		2,001		(53)			(53)		1,948	1,948			
100147296	BROOKLYN	NY		03/28/2024		5,619		(188)			(188)		5,431	5,431			
100147297	AMSTERDAM	NLD		03/27/2024										893	893		893
100147298	ZUNDERT	NLD		03/27/2024										177	177		177
100147299	ZUNDERT	NLD		03/27/2024		1,379						62	1,441	1,513	72		72
100147300	LOPIKERKAPEL	NLD		03/27/2024										307	307		307
100147301	AMERSFOORT	NLD		03/27/2024										199	199		199
100147302	AMSTERDAM	NLD		03/27/2024										142	142		142
100147303	AMSTERDAM	NLD		03/27/2024		1,177						53	1,230	1,293	63		63
100147304	S-GRAVENHAGE	NLD		03/27/2024										175	175		175
100147306	WOLVEGA	NLD		03/27/2024										287	287		287
100147307	ALMERE	NLD		03/27/2024										283	283		283
100147309	DORDRECHT	NLD		03/27/2024										171	171		171
100147310	GRONINGEN	NLD		03/27/2024		12,428						563	12,991	12,711	(280)		(280)
100147311	VLISSINGEN	NLD		03/27/2024		129,981						5,886	135,867	147,794	11,927		11,927
100147312	S-GRAVENHAGE	NLD		03/27/2024										400	400		400
100147313	S-GRAVENHAGE	NLD		03/27/2024		1,415						64	1,479	1,575	96		96
100147314	TIEL	NLD		03/27/2024										389	389		389
100147315	HAARLEM	NLD		03/27/2024										241	241		241
100147316	SCHIEDAM	NLD		03/27/2024										374	374		374
100147317	SCHIEDAM	NLD		03/27/2024		8,320						377	8,697	9,344	647		647
100147318	HAAKSBERGEN	NLD		03/27/2024										372	372		372
100147319	WINSUM	NLD		03/27/2024										109	109		109
100147320	LEEUWARDEN	NLD		03/27/2024										234	234		234
100147321	UTRECHT	NLD		03/27/2024										313	313		313
100147322	WORMERVEER	NLD		03/27/2024										253	253		253
100147323	HAARLEM	NLD		03/27/2024		80,909						3,664	84,573	91,446	6,873		6,873
100147324	HAARLEM	NLD		03/27/2024		10,409						481	10,890	11,406	515		515
100147325	SCHIEDAM	NLD		03/27/2024										575	575		575
100147326	ROTTERDAM	NLD		03/27/2024										1,071	1,071		1,071
100147327	BRIELLE	NLD		03/27/2024										1,207	1,207		1,207
100147328	AMSTERDAM	NLD		03/27/2024										436	436		436
100147329	AMSTERDAM	NLD		03/27/2024		3,114						141	3,255	3,423	168		168
100147330	GRONINGEN	NLD		03/27/2024										760	760		760
100147331	S-GRAVENHAGE	NLD		03/27/2024										411	411		411
100147332	S-GRAVENHAGE	NLD		03/27/2024										269	269		269
100147333	BRIELLE	NLD		03/27/2024										445	445		445
100147334	BRIELLE	NLD		03/27/2024		5,241						237	5,478	5,779	301		301
100147335	RIJSWIJK	NLD		03/27/2024										484	484		484
100147336	VELP	NLD		03/27/2024										124	124		124
100147337	VELP	NLD		03/27/2024		1,071						48	1,119	1,180	61		61
100147338	ROTTERDAM	NLD		03/27/2024										159	159		159
100147339	AMSTERDAM	NLD		03/27/2024		103,570						4,690	108,260	109,752	1,492		1,492
100147340	DORDRECHT	NLD		03/27/2024										180	180		180
100147341	S-GRAVENHAGE	NLD		03/27/2024										308	308		308
100147342	ROTTERDAM	NLD		03/27/2024										384	384		384
100147343	HAARLEM	NLD		03/27/2024		14,499						657	15,156	16,475	1,319		1,319
100147344	NAPA	CA		05/08/2024		6,966		(408)			(408)		6,558	6,558			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147345	PHOENIX	AZ		05/08/2024		1,739		(132)			(132)		1,607	1,607			
100147347	TEMPLETON	CA		05/08/2024		4,688		(145)			(145)		4,543	4,543			
100147348	THERMAL	CA		05/08/2024		5,984		(64)			(64)		5,920	5,920			
100147349	SAN ANTONIO	FL		05/08/2024		5,551		(156)			(156)		5,395	5,395			
100147350	PANAMA CITY BEACH	FL		05/08/2024		3,165		(106)			(106)		3,059	3,059			
100147352	DENTON	TX		05/08/2024		3,174		(138)			(138)		3,036	3,036			
100147353	MARYSVILLE	WA		05/08/2024		2,476		(59)			(59)		2,417	2,417			
100147356	ATLANTIC CITY	NJ		05/08/2024		1,567		(156)			(156)		1,411	1,411			
100147358	GALVESTON	TX		05/08/2024		11,475		(131)			(131)		11,344	11,344			
100147359	OAK PARK	IL		05/08/2024		5,311		(102)			(102)		5,209	5,209			
100147360	VENICE	CA		05/08/2024		15,645		(409)			(409)		15,236	15,236			
100147361	PHOENIX	AZ		05/08/2024		1,614		(123)			(123)		1,491	1,491			
100147363	MIAMI	FL		05/08/2024		5,860		(154)			(154)		5,706	5,706			
100147364	CHICAGO	IL		05/08/2024		1,819		(36)			(36)		1,783	1,783			
100147365	OAKLAND PARK	FL		05/08/2024		7,125		(191)			(191)		6,934	6,934			
100147370	SANDY	UT		05/08/2024		3,611		(135)			(135)		3,476	3,476			
100147372	VALLEJO	CA		05/08/2024		4,763		(133)			(133)		4,630	4,630			
100147373	DELRAY BEACH	FL		05/08/2024		4,928		24			24		4,952	4,952			
100147374	MACHESNEY PARK	IL		05/08/2024		1,477		(59)			(59)		1,418	1,418			
100147376	LODI	CA		05/08/2024		5,914		(149)			(149)		5,765	5,765			
100147377	PHOENIX	AZ		05/08/2024		4,860		(82)			(82)		4,778	4,778			
100147380	HARRISONBURG	VA		05/08/2024		3,047		(54)			(54)		2,993	2,993			
100147381	DALLAS	TX		05/08/2024		8,042		(174)			(174)		7,868	7,868			
100147383	PITTSBURGH	PA		05/08/2024		1,502		(95)			(95)		1,407	1,407			
100147384	KINGMAN	AZ		05/08/2024		2,275		(152)			(152)		2,123	2,123			
100147385	MOORESVILLE	NC		05/08/2024		1,194		(72)			(72)		1,122	1,122			
100147386	STOCKTON	CA		05/08/2024		6,661		(247)			(247)		6,414	6,414			
100147387	DALLAS	TX		05/08/2024		1,859		10			10		1,869	1,869			
100147389	FIREBAUGH	CA		05/08/2024		1,645		(160)			(160)		1,485	1,485			
100147390	KANEOHE	HI		05/08/2024		8,809		(346)			(346)		8,463	8,463			
100147391	TOLEDO	OH		05/08/2024		1,364		(16)			(16)		1,348	1,348			
100147392	LAKEWOOD	CO		05/08/2024		11,054		(268)			(268)		10,786	10,786			
100147393	TRANQUILLITY	CA		05/08/2024		1,145		(124)			(124)		1,021	1,021			
100147394	HALLANDALE	FL		05/08/2024		2,630		(66)			(66)		2,564	2,564			
100147395	DACULA	GA		05/08/2024		61,988		(666)			(666)		61,322	61,322			
100147397	MERRITT ISLAND	FL		05/08/2024		2,476		(58)			(58)		2,418	2,418			
100147398	LOS ANGELES (WOODLAND HILLS AR	CA		05/08/2024		7,877		(406)			(406)		7,471	7,471			
100147399	BOZEMAN	MT		05/08/2024		11,234		(221)			(221)		11,013	11,013			
100147400	LAGUNA HILLS	CA		05/08/2024		10,352		(146)			(146)		10,206	10,206			
100147401	ZEBULON	GA		05/08/2024		3,393		(314)			(314)		3,079	3,079			
100147402	LONG BEACH	CA		05/08/2024		10,012		(240)			(240)		9,772	9,772			
100147403	BAKERSFIELD	CA		05/08/2024		205		(13)			(13)		192	192			
100147406	HONOLULU	HI		05/08/2024		2,887		(83)			(83)		2,804	2,804			
100147407	HARWOOD HEIGHTS	IL		05/08/2024		2,391		(109)			(109)		2,282	2,282			
100147408	TEMECULA	CA		05/08/2024		8,817		(72)			(72)		8,745	8,745			
100147409	LAKEWOOD	CA		05/08/2024		3,879		(20)			(20)		3,859	3,859			
100147410	SILVER SPRING	MD		05/08/2024		4,899		(210)			(210)		4,689	4,689			
100147412	CANOGA PARK	CA		05/08/2024		7,181		(248)			(248)		6,933	6,933			
100147413	PHILADELPHIA	PA		05/08/2024		2,664		(144)			(144)		2,520	2,520			
100147414	SANTA MARIA	CA		05/08/2024		4,291		(156)			(156)		4,135	4,135			
100147415	KATY	TX		05/08/2024		13,373		(1,221)			(1,221)		12,152	12,152			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147419	LOS ANGELES	CA		04/03/2024		19,992		(374)			(374)		19,618	19,618			
100147420	HIGHLAND PARK	IL		04/03/2024		7,651		(227)			(227)		7,424	7,424			
100147423	SOUTH OZONE PARK	NY		04/03/2024		4,971		(142)			(142)		4,829	4,829			
100147426	TOPSHAM	ME		04/03/2024		1,963		(101)			(101)		1,862	1,862			
100147428	NEW ORLEANS	LA		04/03/2024		4,022		(71)			(71)		3,951	3,951			
100147430	BROOKLYN	NY		04/03/2024		4,045		(60)			(60)		3,985	3,985			
100147431	SONOMA	CA		04/03/2024		7,117		(102)			(102)		7,015	7,015			
100147433	PALM BAY	FL		04/03/2024		1,997		(71)			(71)		1,926	1,926			
100147434	KISSIMMEE	FL		04/03/2024		1,029		(121)			(121)		908	908			
100147435	HIALEAH	FL		04/03/2024		5,350		(224)			(224)		5,126	5,126			
100147436	MIDDLETOWN	NJ		04/03/2024		6,656		(204)			(204)		6,452	6,452			
100147437	PALMETTO BAY	FL		04/03/2024		9,742		(614)			(614)		9,128	9,128			
100147438	ORLANDO	FL		04/03/2024		1,377		(51)			(51)		1,326	1,326			
100147439	GLENDALE	CA		04/03/2024		7,499		(71)			(71)		7,428	7,428			
100147440	RUIDOSO	NM		04/03/2024		4,231		(66)			(66)		4,165	4,165			
100147441	STATEN ISLAND	NY		04/03/2024		1,335		(61)			(61)		1,274	1,274			
100147442	SAN JUAN CAPISTRANO	CA		04/03/2024		20,766		(549)			(549)		20,217	20,217			
100147444	PEASTER	TX		04/03/2024		4,435		(136)			(136)		4,299	4,299			
100147445	ALPHA	NJ		04/03/2024		2,212		(100)			(100)		2,112	2,112			
100147446	MAYS LANDING	NJ		04/03/2024		1,257		(55)			(55)		1,202	1,202			
100147447	DORAL	FL		04/03/2024		5,510		(141)			(141)		5,369	5,369			
100147449	AUGUSTA	GA		04/03/2024		452		(35)			(35)		417	417			
100147451	TAMPA	FL		04/03/2024		4,139		(132)			(132)		4,007	4,007			
100147452	CORAL SPRINGS	FL		04/03/2024		34,981		214			214		35,195	35,195			
100147453	TAMPA	FL		04/03/2024		18,770		(118)			(118)		18,652	18,652			
100147454	DANIA	FL		04/03/2024		2,704		(122)			(122)		2,582	2,582			
100147456	ORLANDO	FL		04/03/2024		2,515		(81)			(81)		2,434	2,434			
100147457	BRADENTON	FL		04/03/2024		3,104		(207)			(207)		2,897	2,897			
100147458	MIAMI GARDENS	FL		04/03/2024		1,973		(62)			(62)		1,911	1,911			
100147459	PENSACOLA	FL		04/03/2024		1,364		(63)			(63)		1,301	1,301			
100147461	ENGLEWOOD	FL		04/03/2024		4,402		(53)			(53)		4,349	4,349			
100147462	COLTON	CA		04/03/2024		2,584		(184)			(184)		2,400	2,400			
100147464	BRONX	NY		04/03/2024		5,725		(161)			(161)		5,564	5,564			
100147465	BALCH SPRINGS	TX		04/03/2024		17,144		(223)			(223)		16,921	16,921			
100147466	KATY	TX		04/03/2024		2,377		(72)			(72)		2,305	2,305			
100147467	PATTERSON	CA		04/03/2024		4,995		(46)			(46)		4,949	4,949			
100147469	ORLANDO	FL		04/03/2024		4,262		(202)			(202)		4,060	4,060			
100147470	BERTHOUD	CO		04/03/2024		10,904		4			4		10,908	10,908			
100147474	HACKENSACK	NJ		04/03/2024		3,489		(138)			(138)		3,351	3,351			
100147475	BOCA RATON	FL		04/03/2024		1,300		(43)			(43)		1,257	1,257			
100147476	SPRING VALLEY	CA		04/03/2024		4,536		(88)			(88)		4,448	4,448			
100147478	BUFFALO	NY		04/03/2024		1,041		(75)			(75)		966	966			
100147479	ANTIOCH	CA		04/03/2024		3,671		(109)			(109)		3,562	3,562			
100147480	LAS VEGAS	NV		04/03/2024		5,822		(61)			(61)		5,761	5,761			
100147482	CHULA VISTA	CA		04/03/2024		5,421		(63)			(63)		5,358	5,358			
100147484	PALATINE	IL		04/03/2024		10,988		(280)			(280)		10,708	10,708			
100147485	HENDERSON	NV		04/03/2024		12,623		(351)			(351)		12,272	12,272			
100147487	HENDERSON	NV		04/03/2024		2,039		(47)			(47)		1,992	1,992			
100147488	LAKE WORTH	FL		04/03/2024		2,594		(145)			(145)		2,449	2,449			
100147490	PLANTATION	FL		04/03/2024		836		(94)			(94)		742	742			
100147491	BALTIMORE	MD		04/03/2024		3,351		(39)			(39)		3,312	3,312			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147492	HARRISON	ID		04/03/2024		11,240		(239)			(239)		11,001	11,001			
100147493	RESEDA	CA		04/03/2024		6,380		(292)			(292)		6,088	6,088			
100147495	MIAMI	FL		04/03/2024		4,530		(66)			(66)		4,464	4,464			
100147496	ORLANDO	FL		04/03/2024		1,768		(10)			(10)		1,758	1,758			
100147497	LOS ANGELES	CA		04/03/2024		5,635		(302)			(302)		5,333	5,333			
100147498	LAKE MARY	FL		04/03/2024		3,149		(64)			(64)		3,085	3,085			
100147499	DEL RIO	TX		04/03/2024		891		(2)			(2)		889	889			
100147500	STILLWATER	MN		04/03/2024		4,965		(178)			(178)		4,787	4,787			
100147501	PEMBROKE PINES	FL		04/03/2024		1,475		(18)			(18)		1,457	1,457			
100147503	CHARLOTTE	NC		04/03/2024		5,063		(113)			(113)		4,950	4,950			
100147504	MCKINNEY	TX		04/03/2024		3,673		(17)			(17)		3,656	3,656			
100147505	CHARLOTTE	NC		04/03/2024		5,066		(116)			(116)		4,950	4,950			
100147507	MARIETTA	GA		04/03/2024		2,964		(167)			(167)		2,797	2,797			
100147508	PLEASANT PRAIRIE	WI		04/03/2024		3,271		(50)			(50)		3,221	3,221			
100147509	CHARLOTTE	NC		04/03/2024		3,607		(121)			(121)		3,486	3,486			
100147510	LOS ANGELES	CA		04/03/2024		6,533		(217)			(217)		6,316	6,316			
100147511	PHILADELPHIA	PA		04/03/2024		1,419		(95)			(95)		1,324	1,324			
100147513	LA QUINTA	CA		04/03/2024		7,638		(95)			(95)		7,543	7,543			
100147514	GARFIELD HEIGHTS	OH		04/03/2024		983		(27)			(27)		956	956			
100147515	TAMPA	FL		04/03/2024		5,537		(137)			(137)		5,400	5,400			
100147517	SUNNY ISLES BEACH	FL		04/03/2024		2,049		(101)			(101)		1,948	1,948			
100147519	WEST PALM BEACH	FL		04/03/2024		4,087		(113)			(113)		3,974	3,974			
100147520	CLEVELAND	OH		04/03/2024		896		(64)			(64)		832	832			
100147526	ESTERO	FL		04/03/2024		2,892		(24)			(24)		2,868	2,868			
100147527	MESA	AZ		04/03/2024		2,595		(26)			(26)		2,569	2,569			
100147528	DAVIE	FL		04/03/2024		9,774		(658)			(658)		9,116	9,116			
100147529	HOMESTEAD	FL		04/03/2024		2,239		(55)			(55)		2,184	2,184			
100147533	LAS VEGAS	NV		04/03/2024		3,024		(8)			(8)		3,016	3,016			
100147534	LAKE WORTH BEACH	FL		04/03/2024		3,735		(92)			(92)		3,643	3,643			
100147539	NAPLES	FL		04/03/2024		3,243		(174)			(174)		3,069	3,069			
100147540	MESA	AZ		04/03/2024		4,984		(56)			(56)		4,928	4,928			
100147541	MABLETON	GA		04/03/2024		977		(75)			(75)		902	902			
100147542	PALM COAST	FL		04/03/2024		5,514		(193)			(193)		5,321	5,321			
100147543	LOS ANGELES	CA		04/03/2024		819,058		(1,384)			(1,384)		817,674	817,674			
100147544	SAINT PETERSBURG	FL		04/03/2024		2,104		(57)			(57)		2,047	2,047			
100147545	MABLETON	GA		04/03/2024		976		(74)			(74)		902	902			
100147546	PUNTA GORDA	FL		04/03/2024		7,282		(257)			(257)		7,025	7,025			
100147547	HUNTINGTON BEACH	CA		04/03/2024		15,837		(312)			(312)		15,525	15,525			
100147548	LITHIA SPRINGS	GA		04/03/2024		3,358		(112)			(112)		3,246	3,246			
100147549	ORLANDO	FL		04/03/2024		3,923		(175)			(175)		3,748	3,748			
100147550	JACKSONVILLE	FL		04/03/2024		1,585		(124)			(124)		1,461	1,461			
100147551	NORTH MIAMI	FL		04/03/2024		2,048		17			17		2,065	2,065			
100147552	ORANGE PARK	FL		04/03/2024		1,862		(59)			(59)		1,803	1,803			
100147553	SANDY SPRINGS	GA		04/03/2024		8,912		(51)			(51)		8,861	8,861			
100147555	SACRAMENTO	CA		04/03/2024		7,543		(148)			(148)		7,395	7,395			
100147557	BOCA RATON	FL		04/03/2024		19,783		(819)			(819)		18,964	18,964			
100147559	DALLAS	GA		04/03/2024		1,734		(20)			(20)		1,714	1,714			
100147562	GRANBURY	TX		04/03/2024		6,413		(184)			(184)		6,229	6,229			
100147563	SAN RAFAEL	CA		04/03/2024		21,918		(480)			(480)		21,438	21,438			
100147564	BOYNTON BEACH	FL		04/03/2024		3,516		(113)			(113)		3,403	3,403			
100147565	ROYAL PALM BEACH	FL		04/03/2024		6,533		(160)			(160)		6,373	6,373			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147567	LONG GROVE	IL		04/03/2024		3,100		(12)			(12)		3,088	3,088			
100147568	SHOREHAM	NY		04/03/2024		4,244		(126)			(126)		4,118	4,118			
100147569	ORLANDO	FL		04/03/2024		7,466		(180)			(180)		7,286	7,286			
100147571	WESTLAKE	FL		04/03/2024		3,596		(126)			(126)		3,470	3,470			
100147572	ADAIRSVILLE	GA		04/03/2024		4,035		(147)			(147)		3,888	3,888			
100147573	POUGHKEEPSIE	NY		04/03/2024		2,711		(193)			(193)		2,518	2,518			
100147581	EAST BOSTON	MA		04/04/2024		8,582		(109)			(109)		8,473	8,473			
100147583	NIXA	MO		04/04/2024		2,298		(30)			(30)		2,268	2,268			
100147585	NIXA	MO		04/04/2024		2,298		(30)			(30)		2,268	2,268			
100147586	GOODYEAR	AZ		04/04/2024		1,807		(25)			(25)		1,782	1,782			
100147587	RINGGOLD	LA		04/04/2024		5,048		(60)			(60)		4,988	4,988			
100147588	BERWYN HEIGHTS	MD		04/04/2024		2,518		(199)			(199)		2,319	2,319			
100147589	LOMPOC	CA		04/04/2024		9,616		(343)			(343)		9,273	9,273			
100147590	LOS ANGELES	CA		04/04/2024		2,141		(137)			(137)		2,004	2,004			
100147591	SHEPHERD	TX		04/04/2024		2,363		(127)			(127)		2,236	2,236			
100147594	HOWEY IN THE HILLS	FL		04/04/2024		1,652		(108)			(108)		1,544	1,544			
100147595	GOLDEN BEACH	FL		04/04/2024		13,708		(491)			(491)		13,217	13,217			
100147596	DARTMOUTH	MA		04/04/2024		129,067		(2,211)			(2,211)		126,856	126,856			
100147597	AURORA	IL		04/04/2024		2,274		(48)			(48)		2,226	2,226			
100147598	BLOOMINGTON	CA		04/04/2024		4,698		(75)			(75)		4,623	4,623			
100147599	(LAKE ARROWHEAD AREA) SKYFORES	CA		04/04/2024		3,194		(139)			(139)		3,055	3,055			
100147600	COUGAR	WA		04/04/2024		5,384		(3)			(3)		5,381	5,381			
100147602	PHELAN	CA		04/04/2024		2,292		(5)			(5)		2,287	2,287			
100147603	LOS ANGELES	CA		04/04/2024		10,680		(234)			(234)		10,446	10,446			
100147604	OWASSO	OK		04/04/2024		3,045		43			43		3,088	3,088			
100147605	BARNEGAT	NJ		04/04/2024		2,341		(130)			(130)		2,211	2,211			
100147606	LA PUENTE	CA		04/04/2024		2,223		(158)			(158)		2,065	2,065			
100147607	LAKE PARK	GA		04/04/2024		1,965		(73)			(73)		1,892	1,892			
100147608	NUEVO	CA		04/04/2024		2,801		(36)			(36)		2,765	2,765			
100147611	RUNNINGS SPRINGS	CA		04/04/2024		2,269		(24)			(24)		2,245	2,245			
100147613	MERCED	CA		04/04/2024		4,982		(54)			(54)		4,928	4,928			
100147614	CAYCE	SC		04/04/2024		2,719		(93)			(93)		2,626	2,626			
100147615	SEAGOVILLE	TX		04/04/2024		1,142		(80)			(80)		1,062	1,062			
100147616	CAYCE	SC		04/04/2024		2,926		(103)			(103)		2,823	2,823			
100147618	NORTH PROVIDENCE	RI		04/04/2024		2,849		(182)			(182)		2,667	2,667			
100147619	CAYCE	SC		04/04/2024		2,739		(28)			(28)		2,711	2,711			
100147621	SHADYSIDE	OH		04/04/2024		995		(29)			(29)		966	966			
100147622	PANAMA CITY	FL		04/04/2024		1,964		20			20		1,984	1,984			
100147623	SAN MARINO	CA		04/04/2024		29,452		(524)			(524)		28,928	28,928			
100147624	LOS ANGELES	CA		04/04/2024		7,050		(223)			(223)		6,827	6,827			
100147625	MARIPOSA	CA		04/04/2024		2,367		(115)			(115)		2,252	2,252			
100147626	WHITTIER	CA		04/04/2024		5,040		(142)			(142)		4,898	4,898			
100147630	TAMPA	FL		04/04/2024		2,619		(98)			(98)		2,521	2,521			
100147631	FORT WORTH	TX		04/04/2024		2,333		(83)			(83)		2,250	2,250			
100147632	LA PUENTE	CA		04/04/2024		1,793		(63)			(63)		1,730	1,730			
100147633	HESPERIA	CA		04/04/2024		2,646		(110)			(110)		2,536	2,536			
100147634	CORNELIUS	OR		04/04/2024		4,381		(176)			(176)		4,205	4,205			
100147637	DALLAS	TX		04/04/2024		3,059		(49)			(49)		3,010	3,010			
100147639	RICHMOND	CA		04/04/2024		6,039		(189)			(189)		5,850	5,850			
100147641	NORMAN	OK		04/04/2024		956		(38)			(38)		918	918			
100147642	MIDDLE RIVER	MD		04/04/2024		1,024		(81)			(81)		943	943			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147643	LAS VEGAS	NV		04/04/2024		3,244		(16)			(16)		3,228	3,228			
100147644	OAK LAWN	IL		04/04/2024		1,116		(56)			(56)		1,060	1,060			
100147645	BALTIMORE	MD		04/04/2024		1,427		(35)			(35)		1,392	1,392			
100147646	TORRANCE	CA		04/04/2024		945		4			4		949	949			
100147648	PITTSBURGH	PA		04/04/2024		1,121		(27)			(27)		1,094	1,094			
100147649	TAMARAC	FL		04/04/2024		2,511		(131)			(131)		2,380	2,380			
100147652	LITCHFIELD PARK	AZ		04/04/2024		2,212		(11)			(11)		2,201	2,201			
100147653	SHEBOYGAN	WI		04/04/2024		892		(57)			(57)		835	835			
100147654	MIAMI	FL		04/04/2024		5,920		(7)			(7)		5,913	5,913			
100147655	EVERETT	WA		04/04/2024		4,467		(181)			(181)		4,286	4,286			
100147656	PARADISE VALLEY	AZ		04/04/2024		2,535		(25)			(25)		2,510	2,510			
100147658	STOCKBRIDGE	GA		04/04/2024		1,748		(34)			(34)		1,714	1,714			
100147660	TAMPA	FL		04/04/2024		10,714		(210)			(210)		10,504	10,504			
100147661	SANTA FE	NM		04/04/2024		7,772		(89)			(89)		7,683	7,683			
100147662	PEYTON	CO		04/04/2024		2,623		(85)			(85)		2,538	2,538			
100147663	CHICAGO	IL		04/04/2024		2,624		(14)			(14)		2,610	2,610			
100147664	HENDERSON	NV		04/04/2024		3,547		(150)			(150)		3,397	3,397			
100147665	KIMBERLY	ID		04/04/2024		4,028		(50)			(50)		3,978	3,978			
100147666	SAN DIEGO	CA		04/04/2024		6,063		(112)			(112)		5,951	5,951			
100147667	PORTLAND	TN		04/04/2024		2,782		30			30		2,812	2,812			
100147668	LAS VEGAS	NV		04/04/2024		15,163		(458)			(458)		14,705	14,705			
100147669	PLEASANTON	CA		04/04/2024		3,752		(9)			(9)		3,743	3,743			
100147670	KISSIMMEE	FL		04/04/2024		4,954		(2)			(2)		4,952	4,952			
100147672	HOUSTON	TX		04/04/2024		2,720		(145)			(145)		2,575	2,575			
100147674	JOLIET	IL		04/04/2024		2,120		(25)			(25)		2,095	2,095			
100147675	SEGUIN	TX		04/04/2024		1,298		(45)			(45)		1,253	1,253			
100147679	ROCKVILLE	MD		04/04/2024		9,888		(133)			(133)		9,755	9,755			
100147680	NORFOLK	VA		04/04/2024		1,570		(43)			(43)		1,527	1,527			
100147681	JACKSONVILLE	FL		04/04/2024		5,563		142			142		5,705	5,705			
100147683	LA VERNE	CA		04/04/2024		14,368		(500)			(500)		13,868	13,868			
100147684	LAS VEGAS	NV		04/04/2024		4,071		85			85		4,156	4,156			
100147685	GREELEY	CO		04/04/2024		3,121		(97)			(97)		3,024	3,024			
100147687	CALUMET CITY	IL		04/04/2024		896		(13)			(13)		883	883			
100147688	KANSAS CITY	MO		04/04/2024		908		(82)			(82)		826	826			
100147689	LA PORTE	TX		04/04/2024		1,091		(83)			(83)		1,008	1,008			
100147690	ALBUQUERQUE	NM		04/05/2024		60,042		(1,786)			(1,786)		58,256	58,256			
100147692	MOORESTOWN	NJ		04/05/2024		1,703		(51)			(51)		1,652	1,652			
100147693	MADERA	CA		04/05/2024		1,820		(32)			(32)		1,788	1,788			
100147694	GATLINBURG	TN		04/05/2024		69,765		(598)			(598)		69,167	69,167			
100147695	TAMPA	FL		04/05/2024		61,199		(1,144)			(1,144)		60,055	60,055			
100147696	BRIGHTON	CO		04/05/2024		3,332		(82)			(82)		3,250	3,250			
100147697	AURORA	CO		04/05/2024		1,017		(15)			(15)		1,002	1,002			
100147700	ALVIN	TX		04/05/2024		909		(10)			(10)		899	899			
100147702	(PACIFIC PALISADES AREA) LOS A	CA		04/05/2024		8,346		(181)			(181)		8,165	8,165			
100147704	GARDEN GROVE	CA		04/05/2024		8,811		(85)			(85)		8,726	8,726			
100147705	FORT WORTH	TX		04/05/2024		3,925		(146)			(146)		3,779	3,779			
100147706	PARKER	TX		04/05/2024		10,805		(473)			(473)		10,332	10,332			
100147707	HOUSTON	TX		04/05/2024		367		(17)			(17)		350	350			
100147708	WESTLAKE	TX		04/05/2024		17,719		(676)			(676)		17,043	17,043			
100147709	FAIRFIELD	CA		04/05/2024		2,882		(125)			(125)		2,757	2,757			
100147710	DENVER	CO		04/05/2024		2,006		(70)			(70)		1,936	1,936			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147711	LAWRENCEVILLE	GA		04/05/2024		3,184		(21)			(21)		3,163	3,163			
100147712	ROSENBERG	TX		04/05/2024		2,146		(131)			(131)		2,015	2,015			
100147713	BRADENTON	FL		04/05/2024		2,620		(122)			(122)		2,498	2,498			
100147714	DURHAM	NC		04/05/2024		8,564		(190)			(190)		8,374	8,374			
100147715	HOMETOWN	IL		04/05/2024		1,639		(23)			(23)		1,616	1,616			
100147717	COLORADO SPRINGS	CO		04/05/2024		4,323		(71)			(71)		4,252	4,252			
100147718	MORENO VALLEY	CA		04/05/2024		4,506		(102)			(102)		4,404	4,404			
100147719	CONROE	TX		04/05/2024		2,659		(52)			(52)		2,607	2,607			
100147720	LOMPOC	CA		04/05/2024		7,080		(94)			(94)		6,986	6,986			
100147721	WESTMINSTER	CA		04/05/2024		20,889		(268)			(268)		20,621	20,621			
100147722	POWDER SPRINGS	GA		04/05/2024		3,790		(47)			(47)		3,743	3,743			
100147723	SANTA CLARITA	CA		04/05/2024		3,732		(71)			(71)		3,661	3,661			
100147724	ARLINGTON	TX		04/05/2024		2,511		(126)			(126)		2,385	2,385			
100147725	SALINAS	CA		04/05/2024		3,873		(156)			(156)		3,717	3,717			
100147726	FRESNO	CA		04/05/2024		3,986		(133)			(133)		3,853	3,853			
100147727	VENICE	CA		04/05/2024		29,825		(428)			(428)		29,397	29,397			
100147729	LEWISVILLE	TX		04/05/2024		5,057		(48)			(48)		5,009	5,009			
100147731	WINCHESTER	CA		04/08/2024		6,404		(153)			(153)		6,251	6,251			
100147732	CREST HILL	IL		04/08/2024		5,170		(125)			(125)		5,045	5,045			
100147733	APEX	NC		04/08/2024		6,303		(58)			(58)		6,245	6,245			
100147734	GOULDSBORO	PA		04/08/2024		9,375		(246)			(246)		9,129	9,129			
100147735	KAILUA-KONA	HI		04/08/2024		5,948		(73)			(73)		5,875	5,875			
100147736	MIAMI	FL		04/08/2024		4,529		(93)			(93)		4,436	4,436			
100147737	BROOMFIELD	CO		04/08/2024		30,323		(4)			(4)		30,319	30,319			
100147738	BRIGHTON	MI		04/08/2024		19,817		(292)			(292)		19,525	19,525			
100147739	TAMPA	FL		04/08/2024		5,308		(39)			(39)		5,269	5,269			
100147740	NAPLES	FL		04/08/2024		7,574		(15)			(15)		7,559	7,559			
100147741	CLIFTON	NJ		04/08/2024		4,928		(58)			(58)		4,870	4,870			
100147742	PITTSBURGH	PA		04/08/2024		8,870		(130)			(130)		8,740	8,740			
100147744	EDINBURG	TX		04/08/2024		4,435		30			30		4,465	4,465			
100147745	RIVERVIEW	FL		04/08/2024		2,898		14			14		2,912	2,912			
100147746	LAS VEGAS	NV		04/08/2024		19,114		(103)			(103)		19,011	19,011			
100147747	GLENDALE	AZ		04/08/2024		5,576		(52)			(52)		5,524	5,524			
100147748	LAKEWOOD	NJ		04/08/2024		7,411		112			112		7,523	7,523			
100147749	HUTTO	TX		04/08/2024		12,477		(227)			(227)		12,250	12,250			
100147750	ROSEBURG	OR		04/08/2024		2,486		(41)			(41)		2,445	2,445			
100147752	CROWLEY	TX		04/08/2024		9,640		(240)			(240)		9,400	9,400			
100147753	LAS VEGAS	NV		04/08/2024		2,097		(5)			(5)		2,092	2,092			
100147755	AVONDALE	AZ		04/08/2024		18,083		(46)			(46)		18,037	18,037			
100147756	DAHLONEGA	GA		04/08/2024		2,521		(57)			(57)		2,464	2,464			
100147758	MANCHESTER	NH		04/08/2024		2,756		(16)			(16)		2,740	2,740			
100147759	DAYTONA BEACH	FL		04/08/2024		4,764		(126)			(126)		4,638	4,638			
100147760	ST. PETERSBURG	FL		04/08/2024		6,355		(20)			(20)		6,335	6,335			
100147761	GILBERT	AZ		04/08/2024		7,071		18			18		7,089	7,089			
100147762	WEAVERVILLE	NC		04/08/2024		3,115		(51)			(51)		3,064	3,064			
100147763	HUTTO	TX		04/08/2024		3,422		(8)			(8)		3,414	3,414			
100147764	SAVANNAH	GA		04/08/2024		3,375		(85)			(85)		3,290	3,290			
100147765	COSTA MESA	CA		04/08/2024		6,349		(97)			(97)		6,252	6,252			
100147766	MCKINNEY	TX		04/08/2024		3,198		(15)			(15)		3,183	3,183			
100147767	SEVIERVILLE	TN		04/08/2024		3,663		30			30		3,693	3,693			
100147768	LAS VEGAS	NV		04/08/2024		6,670		(89)			(89)		6,581	6,581			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147769	PHILADELPHIA	PA		04/08/2024		2,576		(57)			(57)		2,519	2,519			
100147770	WEST LINN	OR		04/08/2024		11,810		(115)			(115)		11,695	11,695			
100147771	BOTHELL	WA		04/08/2024		7,362		(169)			(169)		7,193	7,193			
100147772	MURFREESBORO	TN		04/08/2024		3,346		(95)			(95)		3,251	3,251			
100147773	LAWRENCEVILLE	GA		04/08/2024		3,637		(19)			(19)		3,618	3,618			
100147774	CHAPEL HILL	NC		04/08/2024		2,653		(39)			(39)		2,614	2,614			
100147775	SAVANNAH	GA		04/08/2024		2,326		27			27		2,353	2,353			
100147776	WALDEN	TX		04/08/2024		3,609		52			52		3,661	3,661			
100147777	AURORA	CO		04/08/2024		3,276		(40)			(40)		3,236	3,236			
100147778	VIRGINIA BEACH	VA		04/08/2024		5,493		(44)			(44)		5,449	5,449			
100147779	HAMPTON	VA		04/08/2024		4,203		20			20		4,223	4,223			
100147780	COLONIAL BEACH	VA		04/08/2024		3,119		18			18		3,137	3,137			
100147783	NORFOLK	VA		04/08/2024		2,951		(72)			(72)		2,879	2,879			
100147784	LAS VEGAS	NV		04/08/2024		4,587		(100)			(100)		4,487	4,487			
100147786	CHARLOTTE	NC		04/08/2024		2,824		23			23		2,847	2,847			
100147787	OMAHA	NE		04/08/2024		2,548		(50)			(50)		2,498	2,498			
100147788	AVONDALE	AZ		04/08/2024		2,766		26			26		2,792	2,792			
100147789	NORTH CHESTERFIELD	VA		04/08/2024		2,230		21			21		2,251	2,251			
100147790	MONROVIA	CA		04/08/2024		6,090		(123)			(123)		5,967	5,967			
100147791	ALHAMBRA	CA		04/08/2024		6,724		(135)			(135)		6,589	6,589			
100147792	SUWANEE	GA		04/08/2024		5,597		(92)			(92)		5,505	5,505			
100147793	PLYMOUTH	MN		04/08/2024		93,027		(2,472)			(2,472)		90,555	90,555			
100147794	LA MESA	CA		04/08/2024		5,072		(68)			(68)		5,004	5,004			
100147795	CAMP HILL	PA		04/08/2024		3,071		(17)			(17)		3,054	3,054			
100147797	HOUSTON	TX		04/08/2024		3,028		(36)			(36)		2,992	2,992			
100147798	BAKERSFIELD	CA		04/08/2024		2,462		(79)			(79)		2,383	2,383			
100147799	KELLOGG	ID		04/08/2024		2,004		(34)			(34)		1,970	1,970			
100147800	MELISSA	TX		04/08/2024		3,322		(3)			(3)		3,319	3,319			
100147801	PHILADELPHIA	PA		04/08/2024		21,814		(232)			(232)		21,582	21,582			
100147802	SCOTTSDALE	AZ		04/08/2024		5,622		(135)			(135)		5,487	5,487			
100147803	CORVALLIS	OR		04/08/2024		19,095		(449)			(449)		18,646	18,646			
100147804	ALVO	NE		04/08/2024		3,080		(57)			(57)		3,023	3,023			
100147805	VAN ALSTYNE	TX		04/08/2024		4,854		(54)			(54)		4,800	4,800			
100147806	HEMET	CA		04/08/2024		3,644		(29)			(29)		3,615	3,615			
100147807	MURFREESBORO	TN		04/08/2024		4,883		(33)			(33)		4,850	4,850			
100147808	SANDPOINT	ID		04/08/2024		4,217		(75)			(75)		4,142	4,142			
100147809	AUSTIN	TX		04/08/2024		5,958		(105)			(105)		5,853	5,853			
100147810	WOODRUFF	SC		04/08/2024		2,380		(13)			(13)		2,367	2,367			
100147811	WILLIAMSBURG	VA		04/08/2024		3,512		(43)			(43)		3,469	3,469			
100147812	RARITAN	NJ		04/08/2024		5,200		(55)			(55)		5,145	5,145			
100147814	COLLINGSWOOD	NJ		04/08/2024		2,738		(48)			(48)		2,690	2,690			
100147815	OCEAN ISLE BEACH	NC		04/08/2024		5,787		(125)			(125)		5,662	5,662			
100147816	LA PUENTE	CA		04/08/2024		5,302		(92)			(92)		5,210	5,210			
100147817	PORTLAND	OR		04/08/2024		4,697		(85)			(85)		4,612	4,612			
100147818	AUSTIN	TX		04/08/2024		6,734		(64)			(64)		6,670	6,670			
100147819	COROLLA	NC		04/08/2024		5,350		(31)			(31)		5,319	5,319			
100147820	FERRIS	TX		04/08/2024		6,441		(84)			(84)		6,357	6,357			
100147821	ALPHARETTA	GA		04/08/2024		3,899		(84)			(84)		3,815	3,815			
100147822	EDGEWOOD	WA		04/08/2024		5,875		(102)			(102)		5,773	5,773			
100147823	SAN ANTONIO	TX		04/08/2024		2,383		(11)			(11)		2,372	2,372			
100147824	GLASSBORO	NJ		04/08/2024		2,363		(24)			(24)		2,339	2,339			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147825	NORTH LAS VEGAS	NV		04/08/2024		1,678		(4)			(4)		1,674	1,674			
100147826	HOUSTON	TX		04/08/2024		5,010		(20)			(20)		4,990	4,990			
100147827	RANCHO CORDOVA	CA		04/08/2024		4,988		(62)			(62)		4,926	4,926			
100147828	KENT	WA		04/08/2024		4,503		(58)			(58)		4,445	4,445			
100147831	BRADENTON	FL		04/08/2024		5,140		(27)			(27)		5,113	5,113			
100147832	STERLING	VA		04/08/2024		3,867		(61)			(61)		3,806	3,806			
100147833	STOCKTON	CA		04/08/2024		3,952		(71)			(71)		3,881	3,881			
100147834	LAS VEGAS	NV		04/08/2024		13,875		(347)			(347)		13,528	13,528			
100147837	ARLINGTON	VA		04/08/2024		4,083		(80)			(80)		4,003	4,003			
100147838	RINCON	GA		04/08/2024		3,432		(61)			(61)		3,371	3,371			
100147840	ROCKVILLE	MD		04/08/2024		4,364		(46)			(46)		4,318	4,318			
100147841	MCKINNEY	TX		04/08/2024		3,657		(59)			(59)		3,598	3,598			
100147842	SAINT CHARLES	MO		04/08/2024		2,489		(38)			(38)		2,451	2,451			
100147844	SARASOTA	FL		04/08/2024		7,807		(208)			(208)		7,599	7,599			
100147845	PROVIDENCE VILLAGE	TX		04/08/2024		2,738		(41)			(41)		2,697	2,697			
100147846	MELISSA	TX		04/08/2024		3,827		(26)			(26)		3,801	3,801			
100147847	ROGERS	AR		04/08/2024		3,715		(44)			(44)		3,671	3,671			
100147848	WESTMINSTER	CA		04/08/2024		7,230		(87)			(87)		7,143	7,143			
100147849	CASA GRANDE	AZ		04/08/2024		3,654		176			176		3,830	3,830			
100147850	SAN ANTONIO	TX		04/08/2024		3,283		(4)			(4)		3,279	3,279			
100147851	BREMERTON	WA		04/08/2024		3,490		(9)			(9)		3,481	3,481			
100147852	THOUSAND OAKS	CA		04/08/2024		3,408		(29)			(29)		3,379	3,379			
100147853	DURHAM	NC		04/08/2024		3,097		(41)			(41)		3,056	3,056			
100147854	GLASSBORO	NJ		04/08/2024		3,146		(69)			(69)		3,077	3,077			
100147855	GLASSBORO	NJ		04/08/2024		3,059		(47)			(47)		3,012	3,012			
100147856	FORT WORTH	TX		04/08/2024		9,964		313			313		10,277	10,277			
100147857	PINGREE GROVE	IL		04/08/2024		2,906		182			182		3,088	3,088			
100147858	ODESSA	TX		04/08/2024		14,134		(12)			(12)		14,122	14,122			
100147859	BLOOMINGDALE	GA		04/08/2024		3,399		8			8		3,407	3,407			
100147861	WESTAMPTON	NJ		04/08/2024		3,214		25			25		3,239	3,239			
100147862	HENDERSON	NV		04/08/2024		13,851		145			145		13,996	13,996			
100147863	DALLAS	GA		04/08/2024		3,479		142			142		3,621	3,621			
100147864	ARGYLE	TX		04/08/2024		10,556		365			365		10,921	10,921			
100147865	WOODBURY	MN		04/08/2024		8,657		322			322		8,979	8,979			
100147866	ROSENBERG	TX		04/08/2024		2,963		119			119		3,082	3,082			
100147867	WOODBURY	MN		04/08/2024		8,657		322			322		8,979	8,979			
100147868	WOODBURY	MN		04/08/2024		3,701		116			116		3,817	3,817			
100147869	MERCED	CA		04/08/2024		4,198		133			133		4,331	4,331			
100147870	KENT	WA		04/08/2024		5,145		(69)			(69)		5,076	5,076			
100147871	LEHIGH ACRES	FL		04/08/2024		2,823		(31)			(31)		2,792	2,792			
100147872	STEPHENS CITY	VA		04/08/2024		3,468		8			8		3,476	3,476			
100147873	STEPHENS CITY	VA		04/08/2024		3,464		12			12		3,476	3,476			
100147874	RICHMOND HILL	GA		04/08/2024		4,100		130			130		4,230	4,230			
100147875	FORT WORTH	TX		04/08/2024		3,786		9			9		3,795	3,795			
100147876	BLOOMINGDALE	GA		04/08/2024		3,023		109			109		3,132	3,132			
100147877	CONWAY	SC		04/08/2024		5,651		47			47		5,698	5,698			
100147879	SPARKS	NV		04/08/2024		4,618		160			160		4,778	4,778			
100147880	MADERA	CA		04/08/2024		3,546		(9)			(9)		3,537	3,537			
100147881	TROUTMAN	NC		04/08/2024		3,362							3,362	3,362			
100147882	RENO	NV		04/08/2024		4,393		18			18		4,411	4,411			
100147883	PRINCETON	TX		04/08/2024		3,486		172			172		3,658	3,658			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147884	FRESNO	TX		04/08/2024		6,954		373			373		7,327	7,327			
100147885	PRINCETON	TX		04/08/2024		2,978		17			17		2,995	2,995			
100147886	TROUTMAN	NC		04/08/2024		5,088		(1)			(1)		5,087	5,087			
100147887	PROVO	UT		04/08/2024		8,510		416			416		8,926	8,926			
100147888	PINGREE GROVE	IL		04/08/2024		3,186		157			157		3,343	3,343			
100147889	WESLEY CHAPEL	FL		04/08/2024		2,885		(33)			(33)		2,852	2,852			
100147890	MERCED	CA		04/08/2024		10,672		480			480		11,152	11,152			
100147891	PRINCETON	TX		04/08/2024		3,472		171			171		3,643	3,643			
100147892	ROSEVILLE	CA		04/08/2024		147,950		412			412		148,362	148,362			
100147893	RICHMOND	TX		04/08/2024		11,401		398			398		11,799	11,799			
100147894	STEPHENS CITY	VA		04/08/2024		3,729		2			2		3,731	3,731			
100147895	POOLER	GA		04/08/2024		9,619		302			302		9,921	9,921			
100147896	FORT WORTH	TX		04/08/2024		3,403		180			180		3,583	3,583			
100147897	LA PLATA	MD		04/08/2024		4,511		184			184		4,695	4,695			
100147898	RICHMOND HILL	GA		04/08/2024		3,275		1			1		3,276	3,276			
100147899	NEW PALESTINE	IN		04/08/2024		4,163		295			295		4,458	4,458			
100147900	COLLEGE STATION	TX		04/08/2024		2,914		178			178		3,092	3,092			
100147901	FORT WORTH	TX		04/08/2024		5,426		(10)			(10)		5,416	5,416			
100147902	SAN MARCOS	TX		04/08/2024		2,970		146			146		3,116	3,116			
100147903	SPOKANE	WA		04/08/2024		4,304		223			223		4,527	4,527			
100147904	RICHMOND	VA		04/08/2024		3,106		(86)			(86)		3,020	3,020			
100147906	FARMINGTON	AR		04/08/2024		4,698		39			39		4,737	4,737			
100147907	DENVER	CO		04/08/2024		4,964		(51)			(51)		4,913	4,913			
100147908	ROSEVILLE	CA		04/08/2024		4,361		138			138		4,499	4,499			
100147909	FORT WORTH	TX		04/08/2024		3,750		128			128		3,878	3,878			
100147910	POOLER	GA		04/08/2024		3,244		59			59		3,303	3,303			
100147911	INGRAM	TX		04/08/2024		3,023		(42)			(42)		2,981	2,981			
100147912	HOUSTON	TX		04/08/2024		3,898		83			83		3,981	3,981			
100147913	BENTONVILLE	AR		04/08/2024		2,171		13			13		2,184	2,184			
100147914	GLASTONBURY	CT		04/08/2024		2,139		(21)			(21)		2,118	2,118			
100147915	FAYETTEVILLE	AR		04/08/2024		5,537		(32)			(32)		5,505	5,505			
100147916	DEPOE BAY	OR		04/08/2024		2,389		(23)			(23)		2,366	2,366			
100147918	PALM COAST	FL		04/08/2024		2,678		(16)			(16)		2,662	2,662			
100147919	GARFIELD	NJ		04/08/2024		5,521		5			5		5,526	5,526			
100147920	DURHAM	NC		04/08/2024		53,329		(644)	10		(654)		52,675	52,605		(70)	(70)
100147921	ACWORTH	GA		04/08/2024		3,296		2			2		3,298	3,298			
100147922	RICHARDSON	TX		04/08/2024		4,793		(106)			(106)		4,687	4,687			
100147923	GOWEN	MI		04/08/2024		8,090		80			80		8,170	8,170			
100147924	LAKEMONT	GA		04/08/2024		3,458		(4)			(4)		3,454	3,454			
100147925	WESTON	TX		04/08/2024		3,713		(8)			(8)		3,705	3,705			
100147926	LAS VEGAS	NV		04/08/2024		3,213		(20)			(20)		3,193	3,193			
100147927	WESTON	TX		04/08/2024		3,928		2			2		3,930	3,930			
100147928	OCALA	FL		04/08/2024		3,477		167			167		3,644	3,644			
100147929	HAMPTON	GA		04/08/2024		3,374		104			104		3,478	3,478			
100147930	WOODBURY	MN		04/08/2024		12,893		375			375		13,268	13,268			
100147931	RALEIGH	NC		04/08/2024		3,188		54			54		3,242	3,242			
100147932	CARVER	MN		04/08/2024		6,897		149			149		7,046	7,046			
100147933	ATHENS	AL		04/08/2024		3,133		85			85		3,218	3,218			
100147934	NORTH LAS VEGAS	NV		04/08/2024		4,414		213			213		4,627	4,627			
100147935	SOUTH LAKE TAHOE	CA		04/08/2024		139,836		(1,854)			(1,854)		137,982	137,982			
100147936	OCALA	FL		04/08/2024		2,659		56			56		2,715	2,715			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147937	CENTER VALLEY	PA		04/08/2024		48,902		1,074			1,074		49,976	49,976			
100147938	BIRMINGHAM	MI		04/08/2024		4,263		(47)			(47)		4,216	4,216			
100147939	GOOSE CREEK	SC		04/08/2024		2,602		(35)			(35)		2,567	2,567			
100147941	BELGRADE	MT		04/08/2024		4,223		(30)			(30)		4,193	4,193			
100147942	ANNA	TX		04/08/2024		4,576		(81)			(81)		4,495	4,495			
100147943	SOMERVILLE	TN		04/08/2024		2,858		61			61		2,919	2,919			
100147945	FRESNO	CA		04/08/2024		5,092		48			48		5,140	5,140			
100147946	FLORENCE	AZ		04/08/2024		3,234		(43)			(43)		3,191	3,191			
100147947	ANTIOCH	CA		04/08/2024		3,152		(17)			(17)		3,135	3,135			
100147948	VAN ALSTYNE	TX		04/08/2024		2,873		(42)			(42)		2,831	2,831			
100147949	ANNA	TX		04/08/2024		3,232		(52)			(52)		3,180	3,180			
100147950	GREER	SC		04/08/2024		6,364		(9)			(9)		6,355	6,355			
100147951	LAS VEGAS	NV		04/08/2024		3,265		(63)			(63)		3,202	3,202			
100147954	ANKENY	IA		04/08/2024		2,851		(44)			(44)		2,807	2,807			
100147955	FORT COLLINS	CO		04/08/2024		27,916		(368)	2		(370)		27,546	27,485		(61)	(61)
100147957	SYLVA	NC		04/08/2024		4,732		(89)			(89)		4,643	4,643			
100147958	FORNEY	TX		04/08/2024		2,777		(31)			(31)		2,746	2,746			
100147959	MERCED	CA		04/08/2024		2,557		(73)			(73)		2,484	2,484			
100147960	BUFORD	GA		04/08/2024		22,606		(298)			(298)		22,308	22,308			
100147961	GULF SHORES	AL		04/08/2024		2,678		(75)			(75)		2,603	2,603			
100147962	NATCHEZ	LA		04/08/2024		6,103		(98)			(98)		6,005	6,005			
100147963	BETHLEHEM	GA		04/08/2024		2,710		16			16		2,726	2,726			
100147964	SOMERVILLE	TN		04/08/2024		2,482		(17)			(17)		2,465	2,465			
100147965	CYPRESS	TX		04/08/2024		2,802		17			17		2,819	2,819			
100147966	PORT CHARLOTTE	FL		04/08/2024		3,116		(5)			(5)		3,111	3,111			
100147968	PENDERGRASS	GA		04/08/2024		36,642		1,414			1,414		38,056	38,056			
100147969	ATLANTA	GA		04/08/2024		3,072		(34)			(34)		3,038	3,038			
100147970	FORT WORTH	TX		04/08/2024		3,390		269			269		3,659	3,659			
100147972	BROWNSBURG	IN		04/08/2024		15,551		(18)			(18)		15,533	15,533			
100147973	AURORA	CO		04/08/2024		5,635		324			324		5,959	5,959			
100147974	ARDEN HILLS	MN		04/08/2024		2,272		(46)			(46)		2,226	2,226			
100147975	FAIRFAX	VA		04/08/2024		3,463							3,463	3,463			
100147976	RIVERSIDE	CA		04/10/2024		6,131		(36)			(36)		6,095	6,095			
100147977	BURBANK	CA		04/10/2024		9,343		(99)			(99)		9,244	9,244			
100147980	SAN JOSE	CA		04/10/2024		3,922		(63)			(63)		3,859	3,859			
100147981	SAINT ROBERT	MO		04/10/2024		3,043		(56)			(56)		2,987	2,987			
100147983	CHESAPEAKE	VA		04/10/2024		2,459		(5)			(5)		2,454	2,454			
100147984	MIDDLETOWN	CT		04/10/2024		1,468		(15)			(15)		1,453	1,453			
100147985	TACOMA	WA		04/10/2024		3,793		16			16		3,809	3,809			
100147987	FORT MYERS	FL		04/10/2024		3,039		15			15		3,054	3,054			
100147988	OKEECHOBEE	FL		04/10/2024		3,826		(12)			(12)		3,814	3,814			
100147989	DELTONA	FL		04/10/2024		2,029		8			8		2,037	2,037			
100147992	POMONA	NY		04/10/2024		2,365		(23)			(23)		2,342	2,342			
100147993	FRESNO	CA		04/10/2024		4,716		321			321		5,037	5,037			
100147994	EAGAN	MN		04/10/2024		6,846		(87)			(87)		6,759	6,759			
100147995	LAKE WYLIE	SC		04/10/2024		3,096		130			130		3,226	3,226			
100147996	MORRISVILLE	NC		04/10/2024		13,202		(167)			(167)		13,035	13,035			
100147997	DENVER	CO		04/10/2024		3,803		(60)			(60)		3,743	3,743			
100147998	SPARTANBURG	SC		04/10/2024		1,846		(29)			(29)		1,817	1,817			
100148000	WEST PALM BCH	FL		04/10/2024		4,203		(69)			(69)		4,134	4,134			
100148002	ONTARIO	CA		04/10/2024		3,642		(82)			(82)		3,560	3,560			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148003	LYNDONVILLE	VT		04/10/2024		1,481		(28)			(28)		1,453	1,453			
100148004	LEWES	DE		04/10/2024		6,628		(63)			(63)		6,565	6,565			
100148005	EDGEWOOD	KY		04/10/2024		2,138		2			2		2,140	2,140			
100148006	CHARLOTTE	NC		04/10/2024		3,071		1			1		3,072	3,072			
100148007	SACRAMENTO	CA		04/10/2024		2,115		(61)			(61)		2,054	2,054			
100148010	SIERRA VISTA	AZ		04/10/2024		2,324		(6)			(6)		2,318	2,318			
100148011	CHICAGO	IL		04/10/2024		1,427		(33)			(33)		1,394	1,394			
100148012	FULSHEAR	TX		04/10/2024		3,248		24			24		3,272	3,272			
100148015	WINTER GARDEN	FL		04/10/2024		3,169		(50)			(50)		3,119	3,119			
100148017	SANTA MARIA	CA		04/10/2024		6,683		(8)			(8)		6,675	6,675			
100148018	ORLANDO	FL		04/10/2024		2,999		(15)			(15)		2,984	2,984			
100148019	NOVATO	CA		04/10/2024		4,964		(109)			(109)		4,855	4,855			
100148020	PITTSBORO	NC		04/10/2024		7,274		141			141		7,415	7,415			
100148021	SANTA MARIA	CA		04/10/2024		5,356		(6)			(6)		5,350	5,350			
100148023	SANTA MARIA	CA		04/10/2024		5,275		(9)			(9)		5,266	5,266			
100148026	BUENA PARK	CA		04/10/2024		81,104		916			916		82,020	82,020			
100148027	DAWSONVILLE	GA		04/10/2024		3,687		61			61		3,748	3,748			
100148028	CHARLOTTE	NC		04/10/2024		2,589		(6)			(6)		2,583	2,583			
100148029	GULF SHORES	AL		04/10/2024		3,051		(141)			(141)		2,910	2,910			
100148030	ROUND ROCK	TX		04/10/2024		2,695		(5)			(5)		2,690	2,690			
100148032	PINEVILLE	NC		04/10/2024		3,806		42			42		3,848	3,848			
100148033	MELISSA	TX		04/10/2024		2,702		(37)			(37)		2,665	2,665			
100148034	HUTTO	TX		04/10/2024		2,862		(59)			(59)		2,803	2,803			
100148036	KANNAPOLIS	NC		04/10/2024		3,266		61			61		3,327	3,327			
100148037	PORT SAINT LUCIE	FL		04/10/2024		3,235		(58)			(58)		3,177	3,177			
100148038	MELISSA	TX		04/10/2024		8,916		(205)			(205)		8,711	8,711			
100148039	MABLETON	GA		04/10/2024		2,841		33			33		2,874	2,874			
100148040	ROUND ROCK	TX		04/10/2024		12,196		(48)			(48)		12,148	12,148			
100148041	LANCASTER	PA		04/10/2024		3,048		(24)			(24)		3,024	3,024			
100148043	WINCHESTER	CA		04/10/2024		89,662		(1,228)			(1,228)		88,434	88,434			
100148044	LAWRENCEVILLE	GA		04/10/2024		3,164		10			10		3,174	3,174			
100148045	RALEIGH	NC		04/10/2024		2,840		(2)			(2)		2,838	2,838			
100148048	CASCADE	CO		04/10/2024		4,925		(85)			(85)		4,840	4,840			
100148049	CAPE CORAL	FL		04/10/2024		12,343		(18)			(18)		12,325	12,325			
100148050	JACKSON	MI		04/10/2024		4,211		(5)			(5)		4,206	4,206			
100148051	MELISSA	TX		04/10/2024		40,748		(1,085)			(1,085)		39,663	39,663			
100148052	ROCHESTER	MN		04/10/2024		2,154		(41)			(41)		2,113	2,113			
100148055	CLIFFSIDE PARK	NJ		04/10/2024		41,181		(792)			(792)		40,389	40,389			
100148060	GRAHAM	NC		04/10/2024		3,511		61			61		3,572	3,572			
100148061	WYLIE	TX		04/10/2024		2,437		(60)			(60)		2,377	2,377			
100148062	WYLIE	TX		04/10/2024		3,021		(74)			(74)		2,947	2,947			
100148063	NEW YORK	NY		04/10/2024		3,463		(94)			(94)		3,369	3,369			
100148064	WENDELL	NC		04/10/2024		21,022		231			231		21,253	21,253			
100148065	ONTARIO	CA		04/10/2024		3,638		(67)			(67)		3,571	3,571			
100148066	DAWSONVILLE	GA		04/10/2024		2,819		(51)			(51)		2,768	2,768			
100148067	BOGART	GA		04/10/2024		3,151		(9)			(9)		3,142	3,142			
100148069	YOUNGSVILLE	NC		04/10/2024		3,268		(25)			(25)		3,243	3,243			
100148070	MCKINNEY	TX		04/10/2024		23,257		(504)			(504)		22,753	22,753			
100148072	CORINTH	TX		04/10/2024		59,478		(392)			(392)		59,086	59,086			
100148073	CONCORD	NC		04/10/2024		2,608		(30)			(30)		2,578	2,578			
100148074	MIAMI	FL		04/10/2024		6,975		(134)			(134)		6,841	6,841			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148075	LAS VEGAS	NV		04/10/2024		2,770		18			18		2,788	2,788			
100148076	CORONA	CA		04/10/2024		5,624		(87)			(87)		5,537	5,537			
100148077	BROOMFIELD	CO		04/10/2024		5,235		57			57		5,292	5,292			
100148078	CROSBY	TX		04/10/2024		2,300		39			39		2,339	2,339			
100148079	CORONA	CA		04/10/2024		5,768		(90)			(90)		5,678	5,678			
100148080	MIAMI	FL		04/10/2024		3,153		(59)			(59)		3,094	3,094			
100148081	KANNAPOLIS	NC		04/10/2024		2,943		46			46		2,989	2,989			
100148083	PORTERVILLE	CA		04/10/2024		2,144		(9)			(9)		2,135	2,135			
100148084	LATHROP	CA		04/10/2024		4,866		25			25		4,891	4,891			
100148085	MELISSA	TX		04/10/2024		4,048		(65)			(65)		3,983	3,983			
100148086	EAGLE RIVER	AK		04/10/2024		89,255		(895)			(895)		88,360	88,360			
100148087	LANCASTER	PA		04/10/2024		2,230		(26)			(26)		2,204	2,204			
100148088	CHARLOTTE	NC		04/10/2024		2,989		(14)			(14)		2,975	2,975			
100148091	LAWRENCEVILLE	GA		04/10/2024		3,621		(26)			(26)		3,595	3,595			
100148092	POINT PLEASANT BORO	NJ		04/10/2024		4,332		(42)			(42)		4,290	4,290			
100148093	FRIENDSWOOD	TX		04/10/2024		5,989		(83)			(83)		5,906	5,906			
100148094	DRIPPING SPRINGS	TX		04/10/2024		3,886		(55)			(55)		3,831	3,831			
100148095	CHARLOTTE	NC		04/10/2024		3,324		4			4		3,328	3,328			
100148097	FULSHEAR	TX		04/10/2024		2,815		(52)			(52)		2,763	2,763			
100148099	HUTTO	TX		04/10/2024		3,499							3,499	3,499			
100148101	FORNEY	TX		04/10/2024		1,809		(60)			(60)		1,749	1,749			
100148102	HASLET	TX		04/10/2024		2,301		(62)			(62)		2,239	2,239			
100148103	SMYRNA	GA		04/10/2024		4,660		79			79		4,739	4,739			
100148105	SAN FRANCISCO	CA		04/10/2024		4,984		(61)			(61)		4,923	4,923			
100148106	NORTH BRUNSWICK	NJ		04/10/2024		3,369		(62)			(62)		3,307	3,307			
100148107	NOVATO	CA		04/10/2024		349,652		4,149			4,149		353,801	353,801			
100148108	PLACERVILLE	CA		04/10/2024		2,287		(48)			(48)		2,239	2,239			
100148109	MARYSVILLE	WA		04/10/2024		4,150		(44)			(44)		4,106	4,106			
100148110	STANLEY	NC		04/10/2024		3,160		(25)			(25)		3,135	3,135			
100148111	TOBYHANNA	PA		04/10/2024		3,572		(36)			(36)		3,536	3,536			
100148113	PENDERGRASS	GA		04/10/2024		2,952		(26)			(26)		2,926	2,926			
100148114	MELISSA	TX		04/10/2024		3,010		9			9		3,019	3,019			
100148115	OAKLAND PARK	FL		04/10/2024		115,753		(833)			(833)		114,920	114,920			
100148116	EL DORADO HILLS	CA		04/10/2024		3,499		(20)			(20)		3,479	3,479			
100148117	CORINTH	TX		04/10/2024		3,286		51			51		3,337	3,337			
100148119	KATY	TX		04/10/2024		2,630		(16)			(16)		2,614	2,614			
100148120	ANNA	TX		04/10/2024		4,096		(64)			(64)		4,032	4,032			
100148122	CORONA	CA		04/10/2024		5,154		(55)			(55)		5,099	5,099			
100148124	FAIR OAKS	CA		04/10/2024		3,731		(61)			(61)		3,670	3,670			
100148126	ANNA	TX		04/10/2024		20,570		(186)			(186)		20,384	20,384			
100148128	KANNAPOLIS	NC		04/10/2024		2,393		(15)			(15)		2,378	2,378			
100148130	TARZANA	CA		04/10/2024		37,350		(410)			(410)		36,940	36,940			
100148131	FOLSOM	CA		04/10/2024		6,049		(69)			(69)		5,980	5,980			
100148132	DISCOVERY BAY	CA		04/10/2024		19,408		(131)			(131)		19,277	19,277			
100148133	STEILACOOM	WA		04/10/2024		5,198		(166)			(166)		5,032	5,032			
100148134	GURNEE	IL		04/10/2024		1,424		(60)			(60)		1,364	1,364			
100148135	KEY LARGO	FL		04/10/2024		12,708		(215)			(215)		12,493	12,493			
100148138	MONTROSE	CO		04/10/2024		12,924		194			194		13,118	13,118			
100148139	MIAMI BEACH	FL		05/15/2024		2,849		(69)			(69)		2,780	2,780			
100148141	WHITTIER	CA		05/15/2024		13,860		(233)			(233)		13,627	13,627			
100148142	CYPRESS	TX		05/15/2024		11,972		(316)			(316)		11,656	11,656			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148143	VENICE	FL		05/15/2024		2,720		(77)			(77)		2,643	2,643			
100148144	VALLEY PARK	MO		05/15/2024		4,099		(15)			(15)		4,084	4,084			
100148145	YPSILANTI	MI		05/15/2024		2,539		(27)			(27)		2,512	2,512			
100148146	SAINT PAUL	MN		05/15/2024		1,534		(49)			(49)		1,485	1,485			
100148147	ORLANDO	FL		05/15/2024		7,050		(101)			(101)		6,949	6,949			
100148148	HOUSTON	TX		05/15/2024		2,047		(86)			(86)		1,961	1,961			
100148149	LONG BEACH	CA		05/15/2024		5,608		(284)			(284)		5,324	5,324			
100148150	KODAK	TN		05/15/2024		2,295		(91)			(91)		2,204	2,204			
100148152	SAN MARCOS	TX		05/15/2024		2,905		(76)			(76)		2,829	2,829			
100148154	CHICAGO	IL		05/15/2024		11,026		(8)			(8)		11,018	11,018			
100148155	SANTA CLARITA	CA		05/15/2024		4,438		(3)			(3)		4,435	4,435			
100148156	BAKERSFIELD	CA		05/15/2024		1,738		(55)			(55)		1,683	1,683			
100148157	TIGARD	OR		05/15/2024		3,198		(111)			(111)		3,087	3,087			
100148159	OCEANSIDE	CA		05/15/2024		5,336		(103)			(103)		5,233	5,233			
100148160	PITTSBURGH	PA		05/15/2024		3,846		(18)			(18)		3,828	3,828			
100148161	HALLANDALE	FL		05/15/2024		6,829		(7)			(7)		6,822	6,822			
100148162	AVON LAKE	OH		05/15/2024		1,727		(46)			(46)		1,681	1,681			
100148165	CHARLOTTE	NC		05/15/2024		1,374		(63)			(63)		1,311	1,311			
100148166	SAN JOSE	CA		05/15/2024		72,559		(688)			(688)		71,871	71,871			
100148167	BONITA SPRINGS	FL		05/15/2024		3,125		(101)			(101)		3,024	3,024			
100148169	LOS ANGELES	CA		05/15/2024		11,071		13			13		11,084	11,084			
100148172	TUCSON	AZ		05/15/2024		3,352		(194)			(194)		3,158	3,158			
100148173	OAKLAND	CA		04/12/2024		5,235		(113)			(113)		5,122	5,122			
100148175	CORAL SPRINGS	FL		04/12/2024		4,902		(106)			(106)		4,796	4,796			
100148176	CHARLOTTE	NC		04/12/2024		2,992		(55)			(55)		2,937	2,937			
100148177	MOUNT DESERT	ME		04/12/2024		3,514		(61)			(61)		3,453	3,453			
100148178	BIG BEAR LAKE	CA		04/12/2024		5,625		(82)			(82)		5,543	5,543			
100148179	TACOMA	WA		04/12/2024		3,806		(46)			(46)		3,760	3,760			
100148180	BUDA	TX		04/12/2024		12,137		(273)			(273)		11,864	11,864			
100148181	OVERLAND PARK	KS		04/12/2024		2,148		(19)			(19)		2,129	2,129			
100148182	ATLANTA	GA		04/12/2024		8,819		(42)			(42)		8,777	8,777			
100148183	SARASOTA	FL		04/12/2024		3,525		(73)			(73)		3,452	3,452			
100148184	FALLSTON	MD		04/12/2024		2,757		7			7		2,764	2,764			
100148185	HOWELL	NJ		04/12/2024		4,256		8			8		4,264	4,264			
100148186	BRICK	NJ		04/12/2024		4,175		8			8		4,183	4,183			
100148187	PITTSBURGH	PA		04/12/2024		3,087		(37)			(37)		3,050	3,050			
100148188	MINNEAPOLIS	MN		04/12/2024		3,631		(53)			(53)		3,578	3,578			
100148189	MIDLAND PARK	NJ		04/12/2024		7,044		(56)			(56)		6,988	6,988			
100148190	THOUSAND OAKS	CA		04/12/2024		7,181		(109)			(109)		7,072	7,072			
100148191	KISSIMMEE	FL		04/12/2024		38,112		(1,157)			(1,157)		36,955	36,955			
100148194	CHARLOTTE	NC		04/12/2024		3,428		(74)			(74)		3,354	3,354			
100148195	BEECH MOUNTAIN	NC		04/12/2024		3,226		(1)			(1)		3,225	3,225			
100148196	LYNNWOOD	WA		04/12/2024		6,530		(76)			(76)		6,454	6,454			
100148197	SHAVER LAKE	CA		04/12/2024		7,070		(110)			(110)		6,960	6,960			
100148198	AUBREY	TX		04/12/2024		3,699		(34)			(34)		3,665	3,665			
100148199	PORTLAND	OR		04/12/2024		7,583		(180)			(180)		7,403	7,403			
100148201	SEVIERVILLE	TN		04/12/2024		21,342		(708)			(708)		20,634	20,634			
100148202	NORFOLK	VA		04/12/2024		2,321		(21)			(21)		2,300	2,300			
100148203	NAPLES	FL		04/12/2024		2,697		(45)			(45)		2,652	2,652			
100148204	KAILUA-KONA	HI		04/12/2024		8,186		(234)			(234)		7,952	7,952			
100148205	CHARLOTTE	NC		04/12/2024		9,538		(130)			(130)		9,408	9,408			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148206	JACKSONVILLE	OR		04/12/2024		4,414		(84)			(84)		4,330	4,330			
100148207	HILLSBORO	OR		04/12/2024		3,616		(65)			(65)		3,551	3,551			
100148208	HILLSBOROUGH	NC		04/12/2024		2,550		(52)			(52)		2,498	2,498			
100148209	LYNNWOOD	WA		04/12/2024		5,949		(82)			(82)		5,867	5,867			
100148210	SHELTON	WA		04/12/2024		4,667		(117)			(117)		4,550	4,550			
100148211	NORTH LAS VEGAS	NV		04/12/2024		2,879		93			93		2,972	2,972			
100148212	PHOENIX	AZ		04/12/2024		2,438		72			72		2,510	2,510			
100148213	NORCO	CA		04/12/2024		4,802		(34)			(34)		4,768	4,768			
100148214	DEWEY BEACH	DE		04/12/2024		15,335		(212)			(212)		15,123	15,123			
100148216	RALEIGH	NC		04/12/2024		3,851		(39)			(39)		3,812	3,812			
100148217	SAVANNAH	GA		04/12/2024		6,634		(121)			(121)		6,513	6,513			
100148218	NASHVILLE	TN		04/12/2024		5,925		(177)			(177)		5,748	5,748			
100148219	NASHVILLE	TN		04/12/2024		3,666		60			60		3,726	3,726			
100148220	PIGEON FORGE	TN		04/12/2024		3,180		(51)			(51)		3,129	3,129			
100148221	MARANA	AZ		04/12/2024		3,812		(45)			(45)		3,767	3,767			
100148222	FORNEY	TX		04/12/2024		2,759		(51)			(51)		2,708	2,708			
100148223	DALLAS	TX		04/12/2024		14,286		(406)			(406)		13,880	13,880			
100148224	PHILADELPHIA	PA		04/12/2024		4,366		(68)			(68)		4,298	4,298			
100148225	CENTERTON	AR		04/12/2024		3,261		(67)			(67)		3,194	3,194			
100148226	HOUSTON	TX		04/12/2024		2,572		(17)			(17)		2,555	2,555			
100148228	APEX	NC		04/12/2024		2,937		(73)			(73)		2,864	2,864			
100148229	LAS VEGAS	NV		04/12/2024		15,453		(341)			(341)		15,112	15,112			
100148230	FOUNTAIN	CO		04/12/2024		2,433		(10)			(10)		2,423	2,423			
100148231	ATLANTA	GA		04/12/2024		16,671		(226)			(226)		16,445	16,445			
100148232	CHARLOTTE	NC		04/12/2024		4,745		(97)			(97)		4,648	4,648			
100148233	CLINTON	MD		04/12/2024		5,623		(12)			(12)		5,611	5,611			
100148234	DURHAM	NC		04/12/2024		2,916		(84)			(84)		2,832	2,832			
100148235	PHOENIX	AZ		04/12/2024		2,540		(16)			(16)		2,524	2,524			
100148236	ANNA	TX		04/12/2024		4,991		(65)			(65)		4,926	4,926			
100148240	PENDERGRASS	GA		04/12/2024		2,562		53			53		2,615	2,615			
100148241	MILTON	NH		04/12/2024		2,966		56			56		3,022	3,022			
100148243	SPRING HILL	FL		04/12/2024		2,855		18			18		2,873	2,873			
100148244	NORFOLK	VA		04/12/2024		3,266		(88)			(88)		3,178	3,178			
100148245	HANOVER	MD		04/12/2024		76,302		(1,697)	19		(1,716)		74,586	74,411		(175)	(175)
100148247	ATLANTA	GA		04/12/2024		4,681		(43)			(43)		4,638	4,638			
100148248	WOLFFORTH	TX		04/12/2024		2,446		(20)			(20)		2,426	2,426			
100148249	JACKSON	NJ		04/12/2024		4,265		(106)			(106)		4,159	4,159			
100148250	KANSAS CITY	MO		04/12/2024		3,122		103			103		3,225	3,225			
100148251	COLLEGE STATION	TX		04/12/2024		3,271		(47)			(47)		3,224	3,224			
100148252	BALTIMORE	MD		04/12/2024		2,793		(16)			(16)		2,777	2,777			
100148253	LEANDER	TX		04/12/2024		3,514		(85)			(85)		3,429	3,429			
100148254	WAKE FOREST	NC		04/12/2024		4,073		(82)			(82)		3,991	3,991			
100148255	ASHBURN	VA		04/12/2024		4,486		(73)			(73)		4,413	4,413			
100148257	LAS CRUCES	NM		04/12/2024		2,360		(35)			(35)		2,325	2,325			
100148258	LINCOLN CITY	OR		04/12/2024		4,822		(159)			(159)		4,663	4,663			
100148259	SAN ANTONIO	TX		04/12/2024		3,495		(32)			(32)		3,463	3,463			
100148260	WEST NEW YORK	NJ		04/12/2024		5,579		(114)			(114)		5,465	5,465			
100148261	EL SEGUNDO	CA		04/12/2024		4,255		(92)			(92)		4,163	4,163			
100148262	MIDLOTHIAN	VA		04/12/2024		3,070		(116)			(116)		2,954	2,954			
100148263	AUSTIN	TX		04/12/2024		3,300		(32)			(32)		3,268	3,268			
100148264	LEANDER	TX		04/12/2024		6,191		(104)			(104)		6,087	6,087			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148266	OAK RIDGE	TN		04/12/2024		2,992		(16)			(16)		2,976	2,976			
100148267	FORT LAUDERDALE	FL		04/12/2024		3,055		(75)			(75)		2,980	2,980			
100148268	PEMBROKE PINES	FL		04/12/2024		57,575		(914)			(914)		56,661	56,661			
100148269	HAMPTON	VA		04/12/2024		1,948		(37)			(37)		1,911	1,911			
100148271	FORNEY	TX		04/12/2024		2,962		(45)			(45)		2,917	2,917			
100148275	FERRIS	TX		04/12/2024		3,281		(30)			(30)		3,251	3,251			
100148276	WASHINGTON	DC		04/12/2024		5,964		(62)			(62)		5,902	5,902			
100148277	RADFORD	VA		04/12/2024		2,272		(79)			(79)		2,193	2,193			
100148278	SANFORD	FL		04/12/2024		2,795		(64)			(64)		2,731	2,731			
100148279	JACKSONVILLE BEACH	FL		04/12/2024		5,411		(93)			(93)		5,318	5,318			
100148280	BUCHANAN DAM	TX		04/12/2024		8,981		(175)			(175)		8,806	8,806			
100148281	HUTTO	TX		04/12/2024		2,724		(4)			(4)		2,720	2,720			
100148282	ROUND ROCK	TX		04/12/2024		3,654		7			7		3,661	3,661			
100148283	PORT ANGELES	WA		04/12/2024		8,170		(132)			(132)		8,038	8,038			
100148284	LAS VEGAS	NV		04/12/2024		3,450		(41)			(41)		3,409	3,409			
100148285	PFLUGERVILLE	TX		04/12/2024		4,245		(24)			(24)		4,221	4,221			
100148286	ANTIOCH	IL		04/12/2024		2,476		(25)			(25)		2,451	2,451			
100148287	MIRAMAR BEACH	FL		04/12/2024		4,835		(66)			(66)		4,769	4,769			
100148288	APACHE JUNCTION	AZ		04/12/2024		107,908		(2,559)			(2,559)		105,349	105,349			
100148289	ITASCA	IL		04/12/2024		6,533		(50)			(50)		6,483	6,483			
100148290	TIGARD	OR		04/12/2024		5,371		55			55		5,426	5,426			
100148291	PLAINFIELD	IL		04/12/2024		2,103		(42)			(42)		2,061	2,061			
100148292	LAS VEGAS	NV		04/12/2024		10,672		(336)			(336)		10,336	10,336			
100148293	TROUTMAN	NC		04/12/2024		4,275		112			112		4,387	4,387			
100148294	ANAHEIM	CA		04/12/2024		6,545		(127)			(127)		6,418	6,418			
100148295	MERCHANTVILLE	NJ		04/12/2024		2,359							2,359	2,359			
100148296	PALM COAST	FL		04/12/2024		3,973		94			94		4,067	4,067			
100148297	RENO	NV		04/12/2024		6,120		(75)			(75)		6,045	6,045			
100148298	ALPHARETTA	GA		04/12/2024		3,359		(68)			(68)		3,291	3,291			
100148299	CENTERTON	AR		04/12/2024		2,686		4			4		2,690	2,690			
100148300	MILLTOWN	NJ		04/12/2024		3,384		(68)			(68)		3,316	3,316			
100148301	HENDERSON	NV		04/12/2024		2,872		(65)			(65)		2,807	2,807			
100148302	HAPEVILLE	GA		04/12/2024		2,985		(27)			(27)		2,958	2,958			
100148303	INDIALANTIC	FL		04/12/2024		4,843		(89)			(89)		4,754	4,754			
100148304	ERIE	CO		04/12/2024		5,311		198			198		5,509	5,509			
100148305	KILLEEN	TX		04/12/2024		2,270		(21)			(21)		2,249	2,249			
100148306	DENVER	CO		04/12/2024		2,734		12			12		2,746	2,746			
100148307	LEANDER	TX		04/12/2024		3,289		(10)			(10)		3,279	3,279			
100148309	WILSONVILLE	OR		04/12/2024		3,663		(110)			(110)		3,553	3,553			
100148311	LAWRENCEVILLE	GA		04/12/2024		2,662		(57)			(57)		2,605	2,605			
100148312	PFLUGERVILLE	TX		04/12/2024		3,808		(89)			(89)		3,719	3,719			
100148313	BIRMINGHAM	AL		04/12/2024		2,643		(67)			(67)		2,576	2,576			
100148314	HARKER HEIGHTS	TX		04/12/2024		3,023		70			70		3,093	3,093			
100148315	SUMMERVILLE	SC		04/12/2024		2,521		(26)			(26)		2,495	2,495			
100148316	DRESHER	PA		04/12/2024		6,649		(90)			(90)		6,559	6,559			
100148317	WESTWORTH VILLAGE	TX		04/12/2024		101,244		(2,760)			(2,760)		98,484	98,484			
100148319	WINNETKA	CA		04/12/2024		7,052		(170)			(170)		6,882	6,882			
100148320	CONROE	TX		04/12/2024		3,037		(42)			(42)		2,995	2,995			
100148321	IDAHO FALLS	ID		04/12/2024		2,207		(5)			(5)		2,202	2,202			
100148322	PHOENIX	AZ		04/12/2024		3,273		(76)			(76)		3,197	3,197			
100148323	HENDERSON	NV		04/12/2024		4,044		(92)			(92)		3,952	3,952			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148324	MORRISTOWN	AZ		04/12/2024		1,916		(15)			(15)		1,901	1,901			
100148325	CHARLOTTE	NC		04/12/2024		3,004		(19)			(19)		2,985	2,985			
100148326	ROCKAWAY	NJ		04/12/2024		6,104		(71)			(71)		6,033	6,033			
100148327	DECATUR	GA		04/12/2024		6,757		(126)			(126)		6,631	6,631			
100148328	SEVIERVILLE	TN		04/12/2024		4,857		(71)			(71)		4,786	4,786			
100148329	KYLE	TX		04/12/2024		3,727		205			205		3,932	3,932			
100148330	FOLSOM	CA		04/12/2024		3,318		(96)			(96)		3,222	3,222			
100148332	CAROLINA BEACH	NC		04/12/2024		7,016		(206)			(206)		6,810	6,810			
100148333	OXNARD	CA		04/12/2024		4,533		(101)			(101)		4,432	4,432			
100148334	HERRIMAN	UT		04/12/2024		3,866		(54)			(54)		3,812	3,812			
100148335	NORTH PORT	FL		04/12/2024		2,828		(13)			(13)		2,815	2,815			
100148336	ROYSE CITY	TX		04/12/2024		2,355		(24)			(24)		2,331	2,331			
100148337	STILLWATER	OK		04/12/2024		2,279		(19)			(19)		2,260	2,260			
100148338	WAUKEE	IA		04/12/2024		2,203		23			23		2,226	2,226			
100148339	NORTH LAS VEGAS	NV		04/12/2024		4,535		(21)			(21)		4,514	4,514			
100148340	DAPHNE	AL		04/12/2024		2,853		96			96		2,949	2,949			
100148341	STEPHENS CITY	VA		04/12/2024		4,360		167			167		4,527	4,527			
100148342	ROSEVILLE	CA		04/12/2024		4,424		115			115		4,539	4,539			
100148344	LEANDER	TX		04/12/2024		3,383		(92)			(92)		3,291	3,291			
100148345	HUNTSVILLE	AL		04/12/2024		4,156		155			155		4,311	4,311			
100148346	MADERA	CA		04/12/2024		6,058		158			158		6,216	6,216			
100148347	DENTON	TX		04/12/2024		4,765		68			68		4,833	4,833			
100148348	LOCKHART	TX		04/12/2024		3,593		175			175		3,768	3,768			
100148349	FRESNO	TX		04/12/2024		2,906		111			111		3,017	3,017			
100148350	FORT WORTH	TX		04/12/2024		7,921		355			355		8,276	8,276			
100148351	FORT WORTH	TX		04/12/2024		27,990		1,253			1,253		29,243	29,243			
100148352	BAKERSFIELD	CA		04/12/2024		4,137		208			208		4,345	4,345			
100148353	SPRING	TX		04/12/2024		47,902		2,888			2,888		50,790	50,790			
100148354	MYRTLE BEACH	SC		04/12/2024		3,291		(23)			(23)		3,268	3,268			
100148355	OKLAHOMA CITY	OK		04/12/2024		8,872		316			316		9,188	9,188			
100148356	CLAREMORE	OK		04/12/2024		2,487		99			99		2,586	2,586			
100148357	ROSEMOUNT	MN		04/12/2024		3,355		170			170		3,525	3,525			
100148358	FORT WORTH	TX		04/12/2024		3,605		94			94		3,699	3,699			
100148359	WESLEY CHAPEL	FL		04/12/2024		3,763		(81)			(81)		3,682	3,682			
100148360	FORT WORTH	TX		04/12/2024		3,561		83			83		3,644	3,644			
100148361	OKLAHOMA CITY	OK		04/12/2024		2,443		134			134		2,577	2,577			
100148362	SAINT AUGUSTINE	FL		04/12/2024		3,315		107			107		3,422	3,422			
100148363	MERCED	CA		04/12/2024		3,686		(26)			(26)		3,660	3,660			
100148364	GLASSBORO	NJ		04/12/2024		2,603		(76)			(76)		2,527	2,527			
100148365	STATESVILLE	NC		04/12/2024		3,295		153			153		3,448	3,448			
100148366	SAINT AUGUSTINE	FL		04/12/2024		7,876		352			352		8,228	8,228			
100148367	FORT WORTH	TX		04/12/2024		3,006		159			159		3,165	3,165			
100148368	SPRING	TX		04/12/2024		3,343		24			24		3,367	3,367			
100148369	NEW BRAUNFELS	TX		04/12/2024		2,698		50			50		2,748	2,748			
100148370	BRADENTON	FL		04/12/2024		5,475		139			139		5,614	5,614			
100148371	FORT WORTH	TX		04/12/2024		3,649		110			110		3,759	3,759			
100148372	FORT WORTH	TX		04/12/2024		21,610		493	1		492		22,102	22,038		(64)	(64)
100148373	LANCASTER	CA		04/12/2024		32,639		1,323			1,323		33,962	33,962			
100148374	SANFORD	NC		04/12/2024		2,411		9			9		2,420	2,420			
100148375	FAYETTEVILLE	AR		04/12/2024		3,122		(5)			(5)		3,117	3,117			
100148376	COLUMBIA	TN		04/12/2024		2,921		160			160		3,081	3,081			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148377	WESLEY CHAPEL	FL		04/12/2024		5,158		(110)			(110)		5,048	5,048			
100148378	LOCKHART	TX		04/12/2024		9,628		436			436		10,064	10,064			
100148379	COLUMBIA	TN		04/12/2024		2,417		93			93		2,510	2,510			
100148380	WASHINGTON	UT		04/12/2024		4,464		134			134		4,598	4,598			
100148381	UNION CITY	GA		04/12/2024		2,995		(12)			(12)		2,983	2,983			
100148382	OAKLAND	FL		04/12/2024		5,670		144			144		5,814	5,814			
100148383	BROWNSBURG	IN		04/12/2024		4,095		(40)			(40)		4,055	4,055			
100148384	EDMONDS	WA		04/12/2024		11,606		714			714		12,320	12,320			
100148386	SAN DIEGO	CA		04/12/2024		3,401		(98)			(98)		3,303	3,303			
100148387	SAN ANTONIO	FL		04/12/2024		2,796		127			127		2,923	2,923			
100148388	BUCKEYE	AZ		04/12/2024		3,241		(59)			(59)		3,182	3,182			
100148389	PENDERGRASS	GA		04/12/2024		3,688		176			176		3,864	3,864			
100148391	NOKOMIS	FL		04/12/2024		4,414		11			11		4,425	4,425			
100148392	PALMETTO	FL		04/12/2024		2,820		37			37		2,857	2,857			
100148393	RIVERHEAD	NY		04/12/2024		6,559		(31)			(31)		6,528	6,528			
100148394	SAN ANTONIO	FL		04/12/2024		2,927		179			179		3,106	3,106			
100148395	HUMBLE	TX		04/12/2024		15,335		(163)			(163)		15,172	15,172			
100148396	PLAINFIELD	NJ		04/12/2024		4,344		(26)			(26)		4,318	4,318			
100148397	OPELIKA	AL		04/12/2024		2,704		52			52		2,756	2,756			
100148398	BRYAN	TX		04/12/2024		2,632		(59)			(59)		2,573	2,573			
100148399	PRINCETON	TX		04/12/2024		2,079		(44)			(44)		2,035	2,035			
100148400	MOBILE	AL		04/12/2024		2,791		33			33		2,824	2,824			
100148401	KYLE	TX		04/12/2024		3,023		(21)			(21)		3,002	3,002			
100148402	BAKERSFIELD	CA		04/12/2024		4,999		(34)			(34)		4,965	4,965			
100148403	FREEPORT	FL		04/12/2024		3,011		201			201		3,212	3,212			
100148404	COLLEGE STATION	TX		04/12/2024		3,056		122			122		3,178	3,178			
100148405	MORRISTOWN	TN		04/12/2024		7,984		301			301		8,285	8,285			
100148406	COLLEGE STATION	TX		04/12/2024		2,733		169			169		2,902	2,902			
100148407	MERCED	CA		04/12/2024		3,841		90			90		3,931	3,931			
100148408	HENDERSON	NV		04/12/2024		3,787		170			170		3,957	3,957			
100148409	LOCKHART	TX		04/12/2024		5,518		250			250		5,768	5,768			
100148410	OKLAHOMA CITY	OK		04/12/2024		3,027		161			161		3,188	3,188			
100148411	CHARLOTTE	NC		04/12/2024		3,001		101			101		3,102	3,102			
100148412	MAGNOLIA	TX		04/12/2024		4,515		186			186		4,701	4,701			
100148413	OKLAHOMA CITY	OK		04/12/2024		2,768		99			99		2,867	2,867			
100148414	SPRING	TX		04/12/2024		2,456		161			161		2,617	2,617			
100148416	FLORESVILLE	TX		04/12/2024		3,036		183			183		3,219	3,219			
100148417	HENDERSON	NV		04/12/2024		3,559		110			110		3,669	3,669			
100148418	ROSEVILLE	CA		04/12/2024		4,007		(99)			(99)		3,908	3,908			
100148419	MUNDELEIN	IL		04/12/2024		4,114		146			146		4,260	4,260			
100148420	LACEY	WA		04/12/2024		4,447		(68)			(68)		4,379	4,379			
100148421	RICHMOND HILL	GA		04/12/2024		4,348		113			113		4,461	4,461			
100148422	STATESVILLE	NC		04/12/2024		45,516		195	18		177		45,693	45,506		(187)	(187)
100148424	WEST MELBOURNE	FL		04/12/2024		83,948		(759)			(759)		83,189	83,189			
100148425	WEST RICHLAND	WA		04/12/2024		3,887		148			148		4,035	4,035			
100148427	LAS VEGAS	NV		04/12/2024		8,000		208			208		8,208	8,208			
100148428	SANFORD	NC		04/12/2024		2,669		95			95		2,764	2,764			
100148429	ASHBURN	VA		04/12/2024		4,935		(166)			(166)		4,769	4,769			
100148430	RIO RANCHO	NM		04/12/2024		3,023		172			172		3,195	3,195			
100148431	SACRAMENTO	CA		04/12/2024		3,741		(121)			(121)		3,620	3,620			
100148432	DENVER	CO		04/12/2024		2,565		(58)			(58)		2,507	2,507			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148433	DAYTON	TX		04/12/2024		67,946		3,608			3,608		71,554	71,554			
100148434	FLORESVILLE	TX		04/12/2024		3,096		224			224		3,320	3,320			
100148435	GEORGETOWN	TX		04/12/2024		2,496		(87)			(87)		2,409	2,409			
100148436	ROSEVILLE	CA		04/12/2024		4,291		106			106		4,397	4,397			
100148437	NASHVILLE	TN		04/12/2024		4,871		(101)			(101)		4,770	4,770			
100148438	YORKVILLE	IL		04/12/2024		3,881		(89)			(89)		3,792	3,792			
100148439	NASHVILLE	TN		04/12/2024		4,871		(101)			(101)		4,770	4,770			
100148440	MADERA	CA		04/12/2024		15,877		(118)			(118)		15,759	15,759			
100148441	OCALA	FL		04/12/2024		2,671		69			69		2,740	2,740			
100148442	AUBURN	GA		04/12/2024		4,895		161			161		5,056	5,056			
100148443	SAINT PAUL	MN		04/12/2024		2,743		(76)			(76)		2,667	2,667			
100148445	BREMERTON	WA		04/12/2024		3,411		(42)			(42)		3,369	3,369			
100148446	RIVERSIDE	NJ		04/12/2024		2,722		(43)			(43)		2,679	2,679			
100148447	LEESBURG	VA		04/12/2024		4,203		(77)			(77)		4,126	4,126			
100148448	FRONT ROYAL	VA		04/12/2024		3,431		(83)			(83)		3,348	3,348			
100148449	LITTLE RIVER	SC		04/12/2024		3,185		(47)			(47)		3,138	3,138			
100148450	MCKINNEY	TX		04/12/2024		3,048		129			129		3,177	3,177			
100148451	LAND O LAKES	FL		04/12/2024		3,232		49			49		3,281	3,281			
100148452	AVE MARIA	FL		04/12/2024		3,198		59			59		3,257	3,257			
100148453	PENDERGRASS	GA		04/12/2024		7,618		371			371		7,989	7,989			
100148454	FORT WORTH	TX		04/12/2024		2,698		141			141		2,839	2,839			
100148455	PENDERGRASS	GA		04/12/2024		3,080		186			186		3,266	3,266			
100148456	ERIE	CO		04/12/2024		5,679		395			395		6,074	6,074			
100148457	GEORGETOWN	TX		04/12/2024		4,450		236			236		4,686	4,686			
100148458	PARKER	CO		04/12/2024		6,173		394			394		6,567	6,567			
100148459	HENDERSON	NV		04/12/2024		6,189		180			180		6,369	6,369			
100148460	PALM DESERT	CA		04/12/2024		7,068		297			297		7,365	7,365			
100148461	BRIDGEPORT	PA		04/12/2024		13,796		774			774		14,570	14,570			
100148462	MAPLE GROVE	MN		04/12/2024		3,555		179			179		3,734	3,734			
100148463	MADISON	AL		04/12/2024		3,219		157			157		3,376	3,376			
100148464	LAS VEGAS	NV		04/12/2024		4,004		132			132		4,136	4,136			
100148465	SUNSET BEACH	NC		04/12/2024		7,308		(133)			(133)		7,175	7,175			
100148467	PAYSON	AZ		04/12/2024		3,026		(90)			(90)		2,936	2,936			
100148468	RIVERVIEW	FL		04/12/2024		13,813		(218)			(218)		13,595	13,595			
100148469	PEORIA	AZ		04/12/2024		3,119		(68)			(68)		3,051	3,051			
100148470	PLUMAS LAKE	CA		04/12/2024		5,925		169			169		6,094	6,094			
100148471	WESTLAKE	FL		04/12/2024		6,934		(85)			(85)		6,849	6,849			
100148472	CLERMONT	FL		04/12/2024		94,197		(652)	31		(683)		93,514	93,237		(277)	(277)
100148473	UNION	NE		04/12/2024		2,662		(79)			(79)		2,583	2,583			
100148475	LONG BEACH	CA		04/12/2024		6,319		(246)			(246)		6,073	6,073			
100148476	EL CAJON	CA		04/12/2024		5,626		(136)			(136)		5,490	5,490			
100148478	ESTERO	FL		04/12/2024		4,387		(120)			(120)		4,267	4,267			
100148479	EL CAJON	CA		04/12/2024		5,626		(136)			(136)		5,490	5,490			
100148480	NAPLES	FL		04/12/2024		4,340		(124)			(124)		4,216	4,216			
100148481	WEST CAPE MAY	NJ		04/12/2024		5,781		(46)			(46)		5,735	5,735			
100148482	VENTURA	CA		04/12/2024		3,226		(35)			(35)		3,191	3,191			
100148484	EMERALD ISLE	NC		04/12/2024		5,204		(120)			(120)		5,084	5,084			
100148485	PAIA	HI		04/12/2024		9,027		(183)			(183)		8,844	8,844			
100148486	CHICAGO	IL		04/12/2024		7,504		22			22		7,526	7,526			
100148487	AUBREY	TX		04/12/2024		2,894		(18)			(18)		2,876	2,876			
100148488	BARNETT	MO		04/12/2024		3,419		(62)			(62)		3,357	3,357			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148489	SAN MARCOS	CA		04/12/2024		9,674		(36)			(36)		9,638	9,638			
100148490	ESTERO	FL		04/12/2024		3,218		(80)			(80)		3,138	3,138			
100148494	PC BEACH	FL		04/12/2024		5,510		(104)			(104)		5,406	5,406			
100148497	SAINT AUGUSTINE	FL		04/12/2024		6,476		(119)			(119)		6,357	6,357			
100148498	BASTROP	TX		04/12/2024		194,838		(2,527)			(2,527)		192,311	192,311			
100148499	STUART	FL		04/12/2024		2,969		(69)			(69)		2,900	2,900			
100148500	HOUSTON	TX		04/12/2024		2,822		(52)			(52)		2,770	2,770			
100148501	NAPLES	TX		04/12/2024		4,561		7			7		4,568	4,568			
100148502	LIBERTY HILL	TX		04/12/2024		4,008		80			80		4,088	4,088			
100148503	MASCOTTE	FL		04/12/2024		2,797		(76)			(76)		2,721	2,721			
100148504	FORT MYERS	FL		04/12/2024		277,698		(8,385)			(8,385)		269,313	269,313			
100148505	CUMMING	GA		04/12/2024		3,060		(20)			(20)		3,040	3,040			
100148506	KILL DEVIL HILLS	NC		04/12/2024		4,994		(102)			(102)		4,892	4,892			
100148507	PHOENIX	AZ		04/12/2024		5,639		(99)			(99)		5,540	5,540			
100148508	IRVING	TX		04/12/2024		3,400		(74)			(74)		3,326	3,326			
100148510	GARDENA	CA		04/12/2024		7,508		(160)			(160)		7,348	7,348			
100148512	BERMUDA DUNES	CA		04/12/2024		601,723		(5,934)			(5,934)		595,789	595,789			
100148513	BRIDGEPORT	PA		04/12/2024		3,808		102			102		3,910	3,910			
100148514	LOXAHATCHEE	FL		04/12/2024		5,704		(4)			(4)		5,700	5,700			
100148515	SANTA CLARITA	CA		04/12/2024		2,778		(97)			(97)		2,681	2,681			
100148516	REHOBOTH BEACH	DE		04/12/2024		5,928		37			37		5,965	5,965			
100148517	STEPHENVILLE	TX		04/12/2024		6,319		(98)			(98)		6,221	6,221			
100148519	PRINCETON	TX		04/12/2024		3,209		(78)			(78)		3,131	3,131			
100148520	KATY	TX		04/12/2024		4,172		(17)			(17)		4,155	4,155			
100148521	WILMINGTON	DE		04/12/2024		3,792		(7)			(7)		3,785	3,785			
100148522	PHILADELPHIA	PA		04/12/2024		5,178		(73)			(73)		5,105	5,105			
100148523	SEDONA	AZ		04/12/2024		5,516		(88)			(88)		5,428	5,428			
100148524	MIAMI	FL		04/12/2024		3,416		(90)			(90)		3,326	3,326			
100148525	CHARLOTTE	NC		04/12/2024		9,638		(123)			(123)		9,515	9,515			
100148526	GAINESVILLE	FL		04/12/2024		3,070		(66)			(66)		3,004	3,004			
100148527	LIMINGTON	ME		04/12/2024		3,127		16			16		3,143	3,143			
100148528	SPRINGFIELD	MO		04/12/2024		6,462		(164)			(164)		6,298	6,298			
100148529	COLLINSVILLE	CT		04/12/2024		3,402		(98)			(98)		3,304	3,304			
100148530	LOS ANGELES	CA		04/12/2024		4,847		41			41		4,888	4,888			
100148531	CHATTANOOGA	TN		04/12/2024		34,023		(508)			(508)		33,515	33,515			
100148532	CHATTANOOGA	TN		04/12/2024		23,008		(288)			(288)		22,720	22,720			
100148534	MCKINNEY	TX		04/12/2024		3,121		(30)			(30)		3,091	3,091			
100148539	DENVER	CO		04/12/2024		2,785		(49)			(49)		2,736	2,736			
100148540	HALLANDALE BEACH	FL		04/12/2024		56,231		(697)			(697)		55,534	55,534			
100148541	ROME	GA		04/12/2024		5,388		(114)			(114)		5,274	5,274			
100148542	NAGS HEAD	NC		04/12/2024		4,003		(75)			(75)		3,928	3,928			
100148544	COTTAGE GROVE	OR		04/12/2024		4,380		(40)			(40)		4,340	4,340			
100148547	ROWLETT	TX		04/12/2024		3,421		(11)			(11)		3,410	3,410			
100148548	PHOENIX	AZ		04/12/2024		3,356		(35)			(35)		3,321	3,321			
100148549	OLYMPIA	WA		04/12/2024		4,039		(95)			(95)		3,944	3,944			
100148550	LOS ANGELES	CA		04/12/2024		4,316		(84)			(84)		4,232	4,232			
100148551	SPOKANE	WA		04/12/2024		4,805		(19)			(19)		4,786	4,786			
100148552	HOWELL	NJ		04/12/2024		5,319		(34)			(34)		5,285	5,285			
100148553	MARIETTA	GA		04/12/2024		2,970		(19)			(19)		2,951	2,951			
100148554	LAKEWOOD	NJ		04/12/2024		5,675		(37)			(37)		5,638	5,638			
100148555	LAKEWOOD	NJ		04/12/2024		3,374		(27)			(27)		3,347	3,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148556	LAKEWOOD	NJ		04/12/2024		5,392		(36)			(36)		5,356	5,356			
100148557	PITTSBURGH	PA		04/12/2024		4,913		(118)			(118)		4,795	4,795			
100148558	PLANO	TX		04/12/2024		5,788		(99)			(99)		5,689	5,689			
100148559	BROOKLYN CENTER	MN		04/12/2024		2,907		(35)			(35)		2,872	2,872			
100148560	HOUSTON	TX		04/12/2024		3,551		(29)			(29)		3,522	3,522			
100148561	VAN ALSTYNE	TX		04/12/2024		3,208		(42)			(42)		3,166	3,166			
100148562	MELISSA	TX		04/12/2024		3,257		4			4		3,261	3,261			
100148564	ARGYLE	TX		04/12/2024		70,855		(298)			(298)		70,557	70,557			
100148565	WALLINGFORD	CT		04/12/2024		3,833		(13)			(13)		3,820	3,820			
100148566	CANYON LAKE	TX		04/12/2024		3,834		(21)			(21)		3,813	3,813			
100148568	INDIANAPOLIS	IN		04/12/2024		2,830		(41)			(41)		2,789	2,789			
100148569	SAN JOSE	CA		04/12/2024		32,966		(305)			(305)		32,661	32,661			
100148570	CLEARWATER	FL		04/12/2024		2,793		(21)			(21)		2,772	2,772			
100148571	MURFREESBORO	TN		04/12/2024		3,708		(65)			(65)		3,643	3,643			
100148572	LEANDER	TX		04/12/2024		2,872		(72)			(72)		2,800	2,800			
100148573	TOMS RIVER	NJ		04/12/2024		3,001		(73)			(73)		2,928	2,928			
100148574	BUMPASS	VA		04/12/2024		5,183		(119)			(119)		5,064	5,064			
100148575	DURHAM	NC		04/12/2024		3,524		(50)			(50)		3,474	3,474			
100148576	SAN FRANCISCO	CA		04/12/2024		14,655		(144)			(144)		14,511	14,511			
100148577	OCEAN CITY	MD		04/12/2024		600,800		(10,927)			(10,927)		589,873	589,873			
100148578	KISSIMMEE	FL		04/12/2024		3,413		(35)			(35)		3,378	3,378			
100148579	MARY ESTHER	FL		04/12/2024		3,440		(76)			(76)		3,364	3,364			
100148581	CAPE CANAVERAL	FL		04/12/2024		3,609		(38)			(38)		3,571	3,571			
100148582	SPOKANE	WA		04/12/2024		3,138		(32)			(32)		3,106	3,106			
100148585	SURPRISE	AZ		04/12/2024		3,448		(51)			(51)		3,397	3,397			
100148586	LINDEN	NJ		04/12/2024		6,575		(40)			(40)		6,535	6,535			
100148587	FAWNSKIN	CA		04/12/2024		3,991		(12)			(12)		3,979	3,979			
100148588	SEMINOLE	FL		04/12/2024		8,500		(225)			(225)		8,275	8,275			
100148589	KANSAS CITY	MO		04/12/2024		3,470		(70)			(70)		3,400	3,400			
100148590	HOMELAND	CA		04/12/2024		5,309		107			107		5,416	5,416			
100148591	TIGARD	OR		04/12/2024		5,036		108			108		5,144	5,144			
100148592	FORT MYERS	FL		04/12/2024		4,447		(98)			(98)		4,349	4,349			
100148593	APPLE VALLEY	CA		04/12/2024		2,730		(52)			(52)		2,678	2,678			
100148594	FRISCO	TX		04/12/2024		279,399		(11,203)			(11,203)		268,196	268,196			
100148595	FRISCO	TX		04/12/2024		2,530		(101)			(101)		2,429	2,429			
100148596	DANIA BEACH	FL		04/12/2024		5,702		(87)			(87)		5,615	5,615			
100148597	ROCKWALL	TX		04/12/2024		4,265		(73)			(73)		4,192	4,192			
100148598	BUDA	TX		04/12/2024		3,030							3,030	3,030			
100148600	FORT WORTH	TX		04/12/2024		4,662		(80)			(80)		4,582	4,582			
100148601	TAMPA	FL		04/12/2024		3,559		(83)			(83)		3,476	3,476			
100148603	FORT WORTH	TX		04/12/2024		4,662		(80)			(80)		4,582	4,582			
100148604	POOLER	GA		04/12/2024		2,898		(18)			(18)		2,880	2,880			
100148605	BOYNTON BEACH	FL		04/12/2024		3,073		(73)			(73)		3,000	3,000			
100148606	ANNA	TX		04/12/2024		3,272		(15)			(15)		3,257	3,257			
100148607	BAYOU VISTA	TX		04/12/2024		3,629		(82)			(82)		3,547	3,547			
100148608	NOKOMIS	FL		04/12/2024		3,725		(38)			(38)		3,687	3,687			
100148609	CLEBURNE	TX		04/12/2024		275,911		(7,914)			(7,914)		267,997	267,997			
100148610	MIAMI	FL		04/12/2024		6,668		(19)			(19)		6,649	6,649			
100148612	MIDDLETOWN	DE		04/12/2024		3,031		(50)			(50)		2,981	2,981			
100148613	CAPE CORAL	FL		04/12/2024		7,093		101			101		7,194	7,194			
100148614	ACWORTH	GA		04/12/2024		3,358		26			26		3,384	3,384			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148615	DOWNINGTOWN	PA		04/12/2024		5,288		239			239		5,527	5,527			
100148616	CHANDLER	AZ		04/12/2024		6,486		347			347		6,833	6,833			
100148618	CHULA VISTA	CA		05/15/2024		10,456		(400)			(400)		10,056	10,056			
100148619	MIRAMAR	FL		05/15/2024		15,298		11			11		15,309	15,309			
100148620	FRESNO	CA		05/15/2024		2,498		(94)			(94)		2,404	2,404			
100148621	CLOVIS	CA		05/15/2024		2,369		(87)			(87)		2,282	2,282			
100148622	LIBERTY HILL	TX		05/15/2024		6,797		(16)			(16)		6,781	6,781			
100148624	CATHEDRAL CITY	CA		05/15/2024		5,326		16			16		5,342	5,342			
100148625	ELIZABETHPORT	NJ		05/15/2024		2,752		7			7		2,759	2,759			
100148626	MAKAWAO	HI		05/15/2024		6,782		(124)			(124)		6,658	6,658			
100148628	FAIRBURN	GA		05/15/2024		2,249		(13)			(13)		2,236	2,236			
100148629	KAPAA	HI		05/15/2024		12,966		(172)			(172)		12,794	12,794			
100148630	SPANISH FORK	UT		05/15/2024		2,128		(94)			(94)		2,034	2,034			
100148631	MESA	AZ		05/15/2024		5,618		(18)			(18)		5,600	5,600			
100148632	FORNEY	TX		05/15/2024		5,765		(67)			(67)		5,698	5,698			
100148633	WACO	TX		05/15/2024		3,439		(10)			(10)		3,429	3,429			
100148634	LA CRESCENTA	CA		05/15/2024		14,292		7			7		14,299	14,299			
100148636	TAVERNIER	FL		05/15/2024		12,882		37			37		12,919	12,919			
100148638	GALT	CA		05/15/2024		3,820		(224)			(224)		3,596	3,596			
100148639	HAPPY VALLEY	OR		05/15/2024		23,335		(236)			(236)		23,099	23,099			
100148640	MC KENZIE	TN		05/15/2024		2,370		(34)			(34)		2,336	2,336			
100148641	XENIA	OH		05/15/2024		1,247		(25)			(25)		1,222	1,222			
100148642	OKLAHOMA CITY	OK		05/15/2024		2,972		33			33		3,005	3,005			
100148644	LOS ANGELES	CA		05/15/2024		14,246		22			22		14,268	14,268			
100148645	SURPRISE	AZ		05/15/2024		(9,154)		(136)	(62)		(74)		(9,228)	2,181		11,408	11,408
100148646	SANTA ANA	CA		05/15/2024		6,790		8			8		6,798	6,798			
100148647	SCOTTSDALE	AZ		05/15/2024		10,402		(67)			(67)		10,335	10,335			
100148648	LOS ANGELES	CA		05/15/2024		18,446		(22)			(22)		18,424	18,424			
100148650	BAKERSFIELD	CA		04/15/2024		1,993		(60)			(60)		1,933	1,933			
100148651	SAN BERNARDINO	CA		04/15/2024		2,251		(65)			(65)		2,186	2,186			
100148652	CHULA VISTA	CA		04/15/2024		7,017		(111)			(111)		6,906	6,906			
100148653	STEVENSON RANCH	CA		04/15/2024		4,252		(72)			(72)		4,180	4,180			
100148655	COLUMBIA	SC		04/15/2024		2,926		(60)			(60)		2,866	2,866			
100148656	LAKEBAY	WA		04/15/2024		13,535		(165)			(165)		13,370	13,370			
100148657	TACOMA	WA		04/15/2024		54,768		(696)			(696)		54,072	54,072			
100148658	KISSIMMEE	FL		04/15/2024		2,834		(38)			(38)		2,796	2,796			
100148659	POMONA	CA		04/15/2024		13,055		(190)			(190)		12,865	12,865			
100148660	PALMETTO BAY	FL		04/15/2024		3,267		(61)			(61)		3,206	3,206			
100148661	PORTLAND	OR		04/15/2024		5,694		(62)			(62)		5,632	5,632			
100148662	KATY	TX		04/15/2024		1,842		(51)			(51)		1,791	1,791			
100148663	PHOENIX	AZ		04/15/2024		3,633		(38)			(38)		3,595	3,595			
100148664	MYRTLE BEACH	SC		04/15/2024		3,829		(65)			(65)		3,764	3,764			
100148666	MALIBU	CA		04/16/2024		4,856		(76)			(76)		4,780	4,780			
100148667	PORT SAINT LUCIE	FL		04/16/2024		3,335		(133)			(133)		3,202	3,202			
100148669	WEST BERLIN	NJ		04/16/2024		1,757		(28)			(28)		1,729	1,729			
100148670	AMAGANSETT	NY		04/16/2024		6,616		(206)			(206)		6,410	6,410			
100148671	PORT SAINT LUCIE	FL		04/16/2024		6,766		64			64		6,830	6,830			
100148673	WEATHERFORD	TX		04/16/2024		3,563		(124)			(124)		3,439	3,439			
100148674	RHINEBECK	NY		04/16/2024		5,836		(81)			(81)		5,755	5,755			
100148675	MARIETTA	GA		04/16/2024		4,134		(60)			(60)		4,074	4,074			
100148678	POMPANO BEACH	FL		04/16/2024		2,290		(73)			(73)		2,217	2,217			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148679	RICHMOND	TX		04/16/2024		3,059		(93)			(93)		2,966	2,966			
100148683	CLINTON	CT		04/16/2024		2,176		(61)			(61)		2,115	2,115			
100148684	PHOENIX	AZ		04/16/2024		2,667		(47)			(47)		2,620	2,620			
100148685	MELBOURNE	FL		04/16/2024		9,661		(118)			(118)		9,543	9,543			
100148686	SPARTA	NJ		04/16/2024		4,667		(41)			(41)		4,626	4,626			
100148689	BAKERSFIELD	CA		04/16/2024		3,612		(158)			(158)		3,454	3,454			
100148690	BALTIMORE	MD		04/16/2024		4,746		(367)			(367)		4,379	4,379			
100148691	VERNON TWP	NJ		04/16/2024		5,382		(169)			(169)		5,213	5,213			
100148696	SALT LAKE CITY	UT		04/17/2024		3,186		(75)			(75)		3,111	3,111			
100148697	HAYWARD	CA		04/17/2024		5,607		(79)			(79)		5,528	5,528			
100148699	NAPERVILLE	IL		04/17/2024		2,504		(46)			(46)		2,458	2,458			
100148700	SAINT SIMONS ISLAND	GA		04/17/2024		115,482		(3,032)			(3,032)		112,450	112,450			
100148701	PALMDALE	CA		04/17/2024		3,758		(73)			(73)		3,685	3,685			
100148705	HIAWASSEE	GA		04/17/2024		2,169		(80)			(80)		2,089	2,089			
100148706	HOLLY HILL	FL		04/17/2024		2,422		(89)			(89)		2,333	2,333			
100148707	MIAMI	FL		04/17/2024		5,293		(94)			(94)		5,199	5,199			
100148709	FOREST LAKE	MN		04/17/2024		58,545		(1,985)	7		(1,992)		56,553	56,476		(77)	(77)
100148712	CHICAGO	IL		04/17/2024		2,512		(50)			(50)		2,462	2,462			
100148717	WOODBRIDGE	VA		04/17/2024		18,978		(540)			(540)		18,438	18,438			
100148718	WASHINGTON	DC		04/17/2024		11,167		(292)			(292)		10,875	10,875			
100148721	ROCKPORT	TX		04/17/2024		2,333		(14)			(14)		2,319	2,319			
100148722	FORT SMITH	AR		04/17/2024		2,032		(80)			(80)		1,952	1,952			
100148724	ATLANTA	GA		04/17/2024		3,194		(80)			(80)		3,114	3,114			
100148726	KATY	TX		04/17/2024		2,868		(33)			(33)		2,835	2,835			
100148727	GARLAND	TX		04/17/2024		3,530		(97)			(97)		3,433	3,433			
100148728	NEW ORLEANS	LA		04/17/2024		5,507		(123)			(123)		5,384	5,384			
100148730	CLERMONT	FL		04/17/2024		6,288		(165)			(165)		6,123	6,123			
100148731	MYAKKA	FL		04/17/2024		14,500		(308)			(308)		14,192	14,192			
100148732	VAN NUYS	CA		04/17/2024		8,525		(233)			(233)		8,292	8,292			
100148735	REEDLEY	CA		04/17/2024		3,957		(67)			(67)		3,890	3,890			
100148736	MCKINNEY	TX		04/17/2024		3,042		(61)			(61)		2,981	2,981			
100148737	YUCAIPA	CA		04/17/2024		6,542		(127)			(127)		6,415	6,415			
100148738	VISALIA	CA		04/17/2024		4,084		(55)			(55)		4,029	4,029			
100148740	EVANSTON	IL		04/17/2024		2,766		(64)			(64)		2,702	2,702			
100148741	STOCKTON	CA		04/17/2024		3,824		(72)			(72)		3,752	3,752			
100148742	HARPERS FERRY	WV		04/17/2024		2,181		(60)			(60)		2,121	2,121			
100148743	FRANKLIN PARK	NJ		04/17/2024		15,443		(375)			(375)		15,068	15,068			
100148745	MARQUEZ	TX		04/17/2024		5,693		(175)			(175)		5,518	5,518			
100148746	BROKEN BOW	OK		04/17/2024		3,115		(77)			(77)		3,038	3,038			
100148747	RIDGEFIELD	NJ		04/17/2024		12,612		(335)			(335)		12,277	12,277			
100148748	WAKE FOREST	NC		04/17/2024		3,256		(37)			(37)		3,219	3,219			
100148749	FORT WORTH	TX		04/17/2024		1,853		(60)			(60)		1,793	1,793			
100148750	COPPERAS COVE	TX		04/17/2024		2,493		(91)			(91)		2,402	2,402			
100148751	TOLLESON	AZ		04/17/2024		2,787		(39)			(39)		2,748	2,748			
100148752	GULF SHORES	AL		04/17/2024		3,605		(80)			(80)		3,525	3,525			
100148753	GULF SHORES	AL		04/17/2024		3,247		132			132		3,379	3,379			
100148756	GULF SHORES	AL		04/17/2024		3,977		488			488		4,465	4,465			
100148757	SAINT AUGUSTINE	FL		04/17/2024		3,904		354			354		4,258	4,258			
100148758	HANFORD	CA		04/17/2024		2,837		(71)			(71)		2,766	2,766			
100148759	BALTIMORE	MD		04/17/2024		2,870		(91)			(91)		2,779	2,779			
100148760	TAVARES	FL		04/17/2024		22,964		(613)			(613)		22,351	22,351			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148764	LOVELAND	CO		04/17/2024		4,191		224			224		4,415	4,415			
100148765	NASHVILLE	TN		04/17/2024		4,412		(98)			(98)		4,314	4,314			
100148767	OWENS CROSS ROADS	AL		04/17/2024		2,869		99			99		2,968	2,968			
100148769	IRVINGTON	NJ		04/17/2024		5,103		(121)			(121)		4,982	4,982			
100148773	MESA	AZ		04/17/2024		65,645		(685)			(685)		64,960	64,960			
100148774	RIVERSIDE	CA		04/17/2024		4,200		(53)			(53)		4,147	4,147			
100148775	NAPLES	FL		04/17/2024		108,166		(1,982)			(1,982)		106,184	106,184			
100148776	MYRTLE BEACH	SC		04/17/2024		2,432		(80)			(80)		2,352	2,352			
100148779	MENIFEE	CA		04/17/2024		3,731		(82)			(82)		3,649	3,649			
100148780	ROYSE CITY	TX		04/17/2024		2,649		(97)			(97)		2,552	2,552			
100148781	HIGHLAND	UT		04/17/2024		4,144		183			183		4,327	4,327			
100148782	WESTAMPTON	NJ		04/17/2024		2,781		(50)			(50)		2,731	2,731			
100148783	WINTER GARDEN	FL		04/17/2024		14,880		(23)			(23)		14,857	14,857			
100148785	LOCKHART	TX		04/17/2024		4,756		(179)			(179)		4,577	4,577			
100148786	RANCHO CORDOVA	CA		04/17/2024		6,213		524			524		6,737	6,737			
100148787	WASHINGTON	DC		04/17/2024		11,931		(308)			(308)		11,623	11,623			
100148788	UNIONTOWN	OH		04/17/2024		2,967		201			201		3,168	3,168			
100148789	LOCKHART	TX		04/17/2024		2,161		(84)			(84)		2,077	2,077			
100148790	GREENSBORO	NC		04/17/2024		4,067		174			174		4,241	4,241			
100148791	DAVENPORT	FL		04/17/2024		3,087		(63)			(63)		3,024	3,024			
100148792	ROSHARON	TX		04/17/2024		4,752		287			287		5,039	5,039			
100148793	WINCHESTER	CA		04/17/2024		4,736		211			211		4,947	4,947			
100148794	SAN MARCOS	TX		04/17/2024		3,083		233			233		3,316	3,316			
100148795	ROSHARON	TX		04/17/2024		2,971		96			96		3,067	3,067			
100148796	SHERRILLS FORD	NC		04/17/2024		3,222		148			148		3,370	3,370			
100148797	SAN ANTONIO	TX		04/17/2024		3,939		188			188		4,127	4,127			
100148800	SAN MARCOS	TX		04/17/2024		3,362		214			214		3,576	3,576			
100148801	SAN ANTONIO	TX		04/17/2024		2,526		79			79		2,605	2,605			
100148802	ROSEVILLE	CA		04/17/2024		4,079		130			130		4,209	4,209			
100148803	ROSEVILLE	CA		04/17/2024		3,957		68			68		4,025	4,025			
100148805	FREDERICK	MD		04/17/2024		5,062		244			244		5,306	5,306			
100148806	DELANO	MN		04/17/2024		3,054		179			179		3,233	3,233			
100148808	LATHROP	CA		04/17/2024		4,353		(74)			(74)		4,279	4,279			
100148809	MONUMENT	CO		04/17/2024		4,028		73			73		4,101	4,101			
100148810	ROSEVILLE	CA		04/17/2024		4,475		214			214		4,689	4,689			
100148811	SPRING CITY	TN		04/17/2024		2,993		(78)			(78)		2,915	2,915			
100148812	ALVA	FL		04/17/2024		3,665		231			231		3,896	3,896			
100148813	AGRA	OK		04/17/2024		4,294		(53)			(53)		4,241	4,241			
100148815	WAXHAW	NC		04/17/2024		1,592		(65)			(65)		1,527	1,527			
100148816	JUPITER	FL		04/17/2024		2,994		(79)			(79)		2,915	2,915			
100148818	NACOGDOCHES	TX		04/17/2024		2,401		(77)			(77)		2,324	2,324			
100148821	FRESNO	CA		04/17/2024		88,978		(1,837)			(1,837)		87,141	87,141			
100148822	MINNEAPOLIS	MN		04/17/2024		2,394		(78)			(78)		2,316	2,316			
100148824	SUWANEE	GA		04/17/2024		2,158		(70)			(70)		2,088	2,088			
100148826	WOODLAND HILLS	CA		04/17/2024		5,414		(88)			(88)		5,326	5,326			
100148827	OAK LAWN	IL		04/17/2024		108,005		(2,003)			(2,003)		106,002	106,002			
100148828	LAUDERDALE LAKES	FL		04/17/2024		2,047		(59)			(59)		1,988	1,988			
100148829	DUCK KEY	FL		04/17/2024		7,161		(115)			(115)		7,046	7,046			
100148830	CAPE CORAL	FL		04/17/2024		5,036		(223)			(223)		4,813	4,813			
100148831	BROKEN BOW	OK		04/17/2024		5,080		(78)			(78)		5,002	5,002			
100148832	MELISSA	TX		04/17/2024		5,600		567			567		6,167	6,167			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148833	PHOENIX	AZ		04/17/2024		5,332		(79)			(79)		5,253	5,253			
100148835	OAK ISLAND	NC		04/17/2024		6,007		(93)			(93)		5,914	5,914			
100148836	ODENTON	MD		04/17/2024		2,526		(57)			(57)		2,469	2,469			
100148838	CAPE CORAL	FL		04/17/2024		2,378		(92)			(92)		2,286	2,286			
100148839	FORNEY	TX		04/17/2024		2,406		(67)			(67)		2,339	2,339			
100148840	OAKWOOD	GA		04/17/2024		16,247		516			516		16,763	16,763			
100148841	GLENDORA	CA		04/17/2024		9,576		(257)			(257)		9,319	9,319			
100148848	CAPE ELIZABETH	ME		04/17/2024		3,984		(53)			(53)		3,931	3,931			
100148849	SPOKANE	WA		04/17/2024		4,721		(98)			(98)		4,623	4,623			
100148850	FORT LAUDERDALE	FL		04/17/2024		5,957		28			28		5,985	5,985			
100148851	JACKSON	NJ		04/17/2024		2,933		(74)			(74)		2,859	2,859			
100148854	FORNEY	TX		04/17/2024		2,471		(54)			(54)		2,417	2,417			
100148855	WILDWOOD CREST	NJ		04/17/2024		1,998		(28)			(28)		1,970	1,970			
100148857	WAKE FOREST	NC		04/17/2024		3,076		(36)			(36)		3,040	3,040			
100148859	RALEIGH	NC		04/17/2024		3,257		(33)			(33)		3,224	3,224			
100148861	PHOENIX	AZ		04/17/2024		3,817		37			37		3,854	3,854			
100148862	CARMEL	IN		04/17/2024		2,649		(41)			(41)		2,608	2,608			
100148863	BUCKEYE	AZ		04/17/2024		4,067		224			224		4,291	4,291			
100148864	MERIDIANVILLE	AL		04/17/2024		4,065		125			125		4,190	4,190			
100148865	MERIDIAN	ID		04/17/2024		2,804		(49)			(49)		2,755	2,755			
100148866	HOUSTON	TX		04/17/2024		2,511		(101)			(101)		2,410	2,410			
100148868	DURHAM	NC		04/17/2024		4,199		289			289		4,488	4,488			
100148869	SPRING CITY	PA		04/17/2024		3,736		74			74		3,810	3,810			
100148870	GULF SHORES	AL		04/17/2024		5,143		194			194		5,337	5,337			
100148872	NASHVILLE	TN		04/17/2024		2,751		(73)			(73)		2,678	2,678			
100148873	DURHAM	NC		04/17/2024		59,711		4,315			4,315		64,026	64,026			
100148874	PLEASANT HILL	CA		04/17/2024		3,218		(43)			(43)		3,175	3,175			
100148875	EL CAJON	CA		04/17/2024		208,618		(4,468)	4		(4,472)		204,146	204,076		(70)	(70)
100148876	MINT HILL	NC		04/17/2024		2,273		(53)			(53)		2,220	2,220			
100148877	LEHI	UT		04/17/2024		3,721		(20)			(20)		3,701	3,701			
100148879	CONCORD	NC		04/17/2024		2,506		(63)			(63)		2,443	2,443			
100148884	LEANDER	TX		04/17/2024		4,576		(181)			(181)		4,395	4,395			
100148887	HOUSTON	TX		04/17/2024		14,911		(469)			(469)		14,442	14,442			
100148889	FREDERICKSBURG	TX		04/17/2024		3,196		(103)			(103)		3,093	3,093			
100148890	HOUSTON	TX		04/17/2024		2,707		(86)			(86)		2,621	2,621			
100148892	MOUNTAIN HOUSE	CA		04/17/2024		6,918		(139)			(139)		6,779	6,779			
100148893	ALPHARETTA	GA		04/17/2024		6,209		(72)			(72)		6,137	6,137			
100148895	HILLSIDE	NJ		04/17/2024		5,568		(109)			(109)		5,459	5,459			
100148896	MELISSA	TX		04/17/2024		3,506		(112)			(112)		3,394	3,394			
100148897	PORT ARANSAS	TX		04/17/2024		7,125		(125)			(125)		7,000	7,000			
100148898	BEECH MOUNTAIN	NC		04/17/2024		3,656		(73)			(73)		3,583	3,583			
100148899	FORT WORTH	TX		04/17/2024		1,966		(110)			(110)		1,856	1,856			
100148901	LAKELAND	FL		04/17/2024		3,331		(55)			(55)		3,276	3,276			
100148902	WILDOMAR	CA		04/17/2024		5,863		(85)			(85)		5,778	5,778			
100148903	GALVESTON	TX		04/17/2024		4,348		(63)			(63)		4,285	4,285			
100148904	BARCO	NC		04/17/2024		6,387		(53)			(53)		6,334	6,334			
100148905	MT JULIET	TN		04/17/2024		3,157		(75)			(75)		3,082	3,082			
100148906	ORLANDO	FL		04/17/2024		3,844		(99)			(99)		3,745	3,745			
100148907	RALEIGH	NC		04/17/2024		2,707		(42)			(42)		2,665	2,665			
100148908	DAWSONVILLE	GA		04/17/2024		9,684		(418)			(418)		9,266	9,266			
100148909	FRESNO	CA		04/17/2024		3,487		(69)			(69)		3,418	3,418			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148910	BOISE	ID		04/17/2024		5,406		(51)			(51)		5,355	5,355			
100148911	CONVERSE	TX		04/17/2024		5,367		752			752		6,119	6,119			
100148915	DURHAM	NC		04/17/2024		3,875		252			252		4,127	4,127			
100148916	FRISCO	TX		04/17/2024		3,519		(78)			(78)		3,441	3,441			
100148917	DURHAM	NC		04/17/2024		3,694		121			121		3,815	3,815			
100148918	GLENDALE	AZ		04/17/2024		4,527		249			249		4,776	4,776			
100148920	FORT WORTH	TX		04/17/2024		3,139		192			192		3,331	3,331			
100148921	NEWARK	NJ		04/17/2024		4,587		(74)			(74)		4,513	4,513			
100148922	MARICOPA	AZ		04/17/2024		3,092		130			130		3,222	3,222			
100148923	SPOKANE	WA		04/17/2024		3,064		130			130		3,194	3,194			
100148924	HEBER	UT		04/17/2024		7,626		(69)			(69)		7,557	7,557			
100148925	LOGANVILLE	GA		04/17/2024		3,531		169			169		3,700	3,700			
100148926	STALLINGS	NC		04/17/2024		35,644		(588)			(588)		35,056	35,056			
100148928	MELISSA	TX		04/17/2024		3,973		(111)			(111)		3,862	3,862			
100148929	EAGLE MOUNTAIN	UT		04/17/2024		4,274		(73)			(73)		4,201	4,201			
100148930	EAGLE RIVER	AK		04/17/2024		2,699		(91)			(91)		2,608	2,608			
100148931	SAINT PAUL	MN		04/17/2024		2,143		(76)			(76)		2,067	2,067			
100148932	PENSACOLA	FL		04/17/2024		12,870		(232)			(232)		12,638	12,638			
100148936	CLIFFSIDE PK	NJ		04/17/2024		4,538		(97)			(97)		4,441	4,441			
100148937	GRANBURY	TX		04/17/2024		19,882		(427)			(427)		19,455	19,455			
100148940	BASTROP	TX		04/17/2024		2,804		169			169		2,973	2,973			
100148941	FORT PIERCE	FL		04/17/2024		2,176		(87)			(87)		2,089	2,089			
100148942	JACKSONVILLE	FL		04/17/2024		3,265		(32)			(32)		3,233	3,233			
100148944	ALPHARETTA	GA		04/17/2024		3,837		(78)			(78)		3,759	3,759			
100148946	REDLANDS	CA		04/17/2024		3,385		(101)			(101)		3,284	3,284			
100148948	DAVENPORT	FL		04/17/2024		3,376		68			68		3,444	3,444			
100148973	PRINCETON	TX		04/17/2024		3,091		89			89		3,180	3,180			
100148993	OGDEN	UT		04/19/2024		2,417		(49)			(49)		2,368	2,368			
100148994	WINCHESTER	CA		04/19/2024		3,558		(49)			(49)		3,509	3,509			
100148995	PALM DESERT	CA		04/19/2024		2,583		(101)			(101)		2,482	2,482			
100148997	SANTA ANA	CA		04/19/2024		3,269		(110)			(110)		3,159	3,159			
100148998	ATLANTIC BEACH	NY		04/19/2024		1,543		(54)			(54)		1,489	1,489			
100148999	READING	PA		04/19/2024		1,828		(83)			(83)		1,745	1,745			
100149000	VIRGINIA BEACH	VA		04/19/2024		13,823		(206)			(206)		13,617	13,617			
100149001	BAYVILLE	NJ		04/19/2024		2,769		31			31		2,800	2,800			
100149005	SEGUIN	TX		04/19/2024		1,535		(78)			(78)		1,457	1,457			
100149006	BADEN	PA		04/19/2024		6,853		(30)			(30)		6,823	6,823			
100149007	CAMARILLO	CA		04/19/2024		13,433		(327)			(327)		13,106	13,106			
100149010	WAHIAWA	HI		04/19/2024		7,266		(317)			(317)		6,949	6,949			
100149011	HUNTINGTON STATION	NY		04/19/2024		4,365		(146)			(146)		4,219	4,219			
100149012	PHOENIX	AZ		04/19/2024		5,036		(148)			(148)		4,888	4,888			
100149013	BEND	OR		04/19/2024		3,642		(106)			(106)		3,536	3,536			
100149014	LOS ANGELES	CA		04/19/2024		26,575		(322)			(322)		26,253	26,253			
100149016	BOURG	LA		04/19/2024		2,861		(32)			(32)		2,829	2,829			
100149017	PORTLAND	OR		04/19/2024		4,806		(62)			(62)		4,744	4,744			
100149018	LOS ANGELES	CA		04/19/2024		2,757		(90)			(90)		2,667	2,667			
100149019	HOLLYWOOD	FL		04/19/2024		4,132		(171)			(171)		3,961	3,961			
100149023	HENDERSON	NV		04/19/2024		510		(55)			(55)		455	455			
100149025	NORFOLK	VA		04/19/2024		1,427		(98)			(98)		1,329	1,329			
100149026	ROCKAWAY PARK	NY		04/19/2024		13,724		(312)			(312)		13,412	13,412			
100149027	BUDA	TX		04/19/2024		3,968		(220)			(220)		3,748	3,748			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149028	ALHAMBRA	CA		04/19/2024		4,923		(65)			(65)		4,858	4,858			
100149029	LAGUNA NIGUEL	CA		04/19/2024		23,826		29			29		23,855	23,855			
100149030	MAINEVILLE	OH		04/19/2024		2,663		(51)			(51)		2,612	2,612			
100149031	NAPLES	FL		04/19/2024		3,869		30			30		3,899	3,899			
100149032	VENICE	CA		04/19/2024		13,503		(21)			(21)		13,482	13,482			
100149035	BRUSH PRAIRIE	WA		04/19/2024		3,051		(13)			(13)		3,038	3,038			
100149037	ESCONDIDO	CA		04/19/2024		9,896		(313)			(313)		9,583	9,583			
100149039	FORT MC COY	FL		04/19/2024		21,462		2			2		21,464	21,464			
100149040	SAVANNAH	GA		04/19/2024		6,572		142			142		6,714	6,714			
100149041	MAITLAND	FL		04/19/2024		58,908		(831)			(831)		58,077	58,077			
100149043	WEST PALM BEACH	FL		04/19/2024		3,173		(141)			(141)		3,032	3,032			
100149044	SAN CLEMENTE	CA		04/19/2024		14,481		(75)			(75)		14,406	14,406			
100149045	LAKELAND	FL		04/19/2024		1,283		(21)			(21)		1,262	1,262			
100149046	CLEVELAND	GA		04/19/2024		1,849		(49)			(49)		1,800	1,800			
100149047	WELLINGTON	OH		04/19/2024		1,629		(117)			(117)		1,512	1,512			
100149048	OWATONNA	MN		04/19/2024		1,471		(61)			(61)		1,410	1,410			
100149050	SAN DIEGO	CA		04/19/2024		12,148		(238)			(238)		11,910	11,910			
100149051	KISSIMMEE	FL		04/19/2024		4,749		(110)			(110)		4,639	4,639			
100149052	EUGENE	OR		04/19/2024		4,262		(155)			(155)		4,107	4,107			
100149053	LAWRENCEVILLE	GA		04/19/2024		3,595		(124)			(124)		3,471	3,471			
100149055	GREENACRES	FL		04/19/2024		3,703		(34)			(34)		3,669	3,669			
100149056	VENUS	TX		04/19/2024		5,845		(311)			(311)		5,534	5,534			
100149059	ORANGE PARK	FL		04/19/2024		2,523		(23)			(23)		2,500	2,500			
100149060	CHATTANOOGA	TN		04/19/2024		9,280		(366)			(366)		8,914	8,914			
100149061	CHARLOTTE	NC		04/19/2024		10,512		(199)			(199)		10,313	10,313			
100149062	STERLING	VA		04/19/2024		2,626		(82)			(82)		2,544	2,544			
100149063	ASHLEY	OH		04/19/2024		2,037		(108)			(108)		1,929	1,929			
100149065	COCONUT CREEK	FL		04/19/2024		2,560		(37)			(37)		2,523	2,523			
100149066	NORTH PORT	FL		04/19/2024		48,881		(1,028)			(1,028)		47,853	47,853			
100149067	STATEN ISLAND	NY		04/19/2024		7,505		(250)			(250)		7,255	7,255			
100149069	SAINT CLOUD	FL		04/19/2024		1,526		(92)			(92)		1,434	1,434			
100149070	LAS VEGAS	NV		04/19/2024		2,010		(102)			(102)		1,908	1,908			
100149071	THOMPSONS STATION	TN		04/19/2024		8,855		(116)			(116)		8,739	8,739			
100149072	VESTAL	NY		04/19/2024		2,403		(56)			(56)		2,347	2,347			
100149073	PHOENIX	AZ		04/19/2024		1,886		(57)			(57)		1,829	1,829			
100149074	MERIDEN	CT		04/19/2024		1,045		(30)			(30)		1,015	1,015			
100149075	NAPLES	FL		04/19/2024		387,152		(6,627)			(6,627)		380,525	380,525			
100149076	N TOPSAIL BEACH	NC		04/19/2024		2,600		(66)			(66)		2,534	2,534			
100149077	WINDSOR	CA		04/19/2024		7,592		(72)			(72)		7,520	7,520			
100149078	CLIFTON	NJ		04/19/2024		3,592		(80)			(80)		3,512	3,512			
100149079	GOSHEN	NY		04/19/2024		4,558		31			31		4,589	4,589			
100149080	FRISCO	TX		04/19/2024		13,278		(423)			(423)		12,855	12,855			
100149082	MOORESVILLE	NC		04/19/2024		4,867		(184)			(184)		4,683	4,683			
100149083	ORLANDO	FL		04/19/2024		2,521		(198)			(198)		2,323	2,323			
100149085	POMPANO BEACH	FL		04/19/2024		1,949		(81)			(81)		1,868	1,868			
100149087	WILLIS	TX		04/19/2024		1,882		(80)			(80)		1,802	1,802			
100149090	FLORENCE	SC		04/19/2024		1,031		(54)			(54)		977	977			
100149091	MIDDLETOWN	CA		04/19/2024		2,590		(192)			(192)		2,398	2,398			
100149092	EDGEWOOD	WA		04/19/2024		3,823		(100)			(100)		3,723	3,723			
100149093	SARASOTA	FL		04/19/2024		329,383		(13,683)			(13,683)		315,700	315,700			
100149094	MIAMI	FL		04/19/2024		18,528		(499)			(499)		18,029	18,029			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149095	PARIS	TX		04/19/2024		1,762		(90)			(90)		1,672	1,672			
100149096	MIRAMAR	FL		04/19/2024		6,579		(200)			(200)		6,379	6,379			
100149097	MCCALL	ID		04/19/2024		4,475		(116)			(116)		4,359	4,359			
100149098	DEL VALLE	TX		04/19/2024		1,121		(73)			(73)		1,048	1,048			
100149099	ELLENWOOD	GA		04/19/2024		2,654		(90)			(90)		2,564	2,564			
100149100	MCKINNEY	TX		04/19/2024		3,007		(222)			(222)		2,785	2,785			
100149101	GRANBURY	TX		04/19/2024		2,814		(137)			(137)		2,677	2,677			
100149103	FITCHBURG	MA		04/19/2024		1,402		(67)			(67)		1,335	1,335			
100149104	BOCA RATON	FL		04/19/2024		8,602		(283)			(283)		8,319	8,319			
100149105	NEW CANEY	TX		04/19/2024		1,746		71			71		1,817	1,817			
100149108	CHICAGO	IL		04/22/2024		1,384		(37)			(37)		1,347	1,347			
100149109	MIAMI	FL		04/22/2024		3,717		(105)			(105)		3,612	3,612			
100149110	DALLAS	TX		04/22/2024		2,142		(94)			(94)		2,048	2,048			
100149112	FORT WAYNE	IN		04/22/2024		598		(31)			(31)		567	567			
100149114	TOLLESON	AZ		04/22/2024		2,624		(63)			(63)		2,561	2,561			
100149115	ROCKPORT	TX		04/22/2024		1,472		(41)			(41)		1,431	1,431			
100149116	ELLISVILLE	MO		04/22/2024		2,291		7			7		2,298	2,298			
100149117	SANTA CLARITA	CA		04/22/2024		30,715		(188)			(188)		30,527	30,527			
100149118	POST FALLS	ID		04/22/2024		1,383		(105)			(105)		1,278	1,278			
100149121	PALM HARBOR	FL		04/22/2024		2,985		(164)			(164)		2,821	2,821			
100149122	CAPE MAY COURT HOUSE	NJ		04/22/2024		1,320		(47)			(47)		1,273	1,273			
100149124	LANCASTER	CA		04/22/2024		7,222		(419)			(419)		6,803	6,803			
100149125	PHOENIX	AZ		04/22/2024		2,021		16			16		2,037	2,037			
100149126	SEATTLE	WA		04/22/2024		7,052		(150)			(150)		6,902	6,902			
100149132	PLEASANTON	TX		04/22/2024		1,051		23			23		1,074	1,074			
100149133	BAKERSFIELD	CA		04/22/2024		1,629		(77)			(77)		1,552	1,552			
100149134	VICTORVILLE	CA		04/22/2024		2,239		(69)			(69)		2,170	2,170			
100149135	HALETHORPE	MD		04/22/2024		927		(45)			(45)		882	882			
100149136	INDIO	CA		04/22/2024		3,272		(126)			(126)		3,146	3,146			
100149138	LANHAM	MD		04/22/2024		457		(7)			(7)		450	450			
100149139	FREDERICKSBURG	TX		04/22/2024		3,963		(192)			(192)		3,771	3,771			
100149141	GAINESVILLE	FL		04/22/2024		991		(73)			(73)		918	918			
100149142	LOS ANGELES	CA		04/22/2024		7,694		(226)			(226)		7,468	7,468			
100149143	NORFOLK	VA		04/22/2024		1,173		(95)			(95)		1,078	1,078			
100149144	BAKERSFIELD	CA		04/22/2024		4,934		(108)			(108)		4,826	4,826			
100149148	HOUSTON	TX		04/22/2024		1,060		(40)			(40)		1,020	1,020			
100149150	HAWTHORNE	CA		04/22/2024		1,105		(36)			(36)		1,069	1,069			
100149152	LAS VEGAS	NV		04/22/2024		3,209		(26)			(26)		3,183	3,183			
100149153	MABLETON	GA		04/22/2024		4,577		(81)			(81)		4,496	4,496			
100149154	HENDERSON	NV		04/22/2024		3,652		172			172		3,824	3,824			
100149156	BUENA PARK	CA		04/22/2024		4,608		(146)			(146)		4,462	4,462			
100149157	CLEBURNE	TX		04/22/2024		2,466		(56)			(56)		2,410	2,410			
100149158	LOS ANGELES	CA		04/22/2024		33,925		(130)			(130)		33,795	33,795			
100149159	CARSON	CA		04/22/2024		5,798		(59)			(59)		5,739	5,739			
100149160	CENTERVILLE	UT		04/22/2024		2,174		(8)			(8)		2,166	2,166			
100149161	HYANNIS	MA		04/22/2024		1,628		(34)			(34)		1,594	1,594			
100149163	BALTIMORE	MD		04/22/2024		1,610		(78)			(78)		1,532	1,532			
100149164	SANTA ANA	CA		04/22/2024		9,432		(231)			(231)		9,201	9,201			
100149165	LAREDO	TX		04/22/2024		103,668		564			564		104,232	104,232			
100149166	WEATHERFORD	TX		04/22/2024		4,388		(278)			(278)		4,110	4,110			
100149167	CASSELBERRY	FL		04/22/2024		2,024		(21)			(21)		2,003	2,003			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149168	SPRING LAKE	NJ		04/22/2024		10,588		(346)			(346)		10,242	10,242			
100149170	LAS VEGAS	NV		04/22/2024		5,071		54			54		5,125	5,125			
100149171	COLUMBUS	GA		04/22/2024		1,424		39			39		1,463	1,463			
100149172	COLUMBUS	GA		04/22/2024		1,273		34			34		1,307	1,307			
100149173	CHINO HILLS	CA		04/22/2024		7,166		(234)			(234)		6,932	6,932			
100149175	MENIFEE	CA		04/22/2024		1,380		(22)			(22)		1,358	1,358			
100149176	EL CAJON	CA		04/22/2024		7,271		(271)			(271)		7,000	7,000			
100149178	AUSTIN	TX		04/22/2024		1,874		(114)			(114)		1,760	1,760			
100149179	LAS VEGAS	NV		04/22/2024		4,041		26			26		4,067	4,067			
100149180	SACRAMENTO	CA		04/22/2024		4,032		(107)			(107)		3,925	3,925			
100149181	SAN DIEGO	CA		04/22/2024		4,213		(81)			(81)		4,132	4,132			
100149182	SAN ANTONIO	TX		04/22/2024		17,714		(533)			(533)		17,181	17,181			
100149183	MODESTO	CA		04/22/2024		1,938		2			2		1,940	1,940			
100149184	HENDERSON	NV		04/22/2024		1,882		(30)			(30)		1,852	1,852			
100149185	SAINT LOUIS	MO		04/22/2024		1,560		(47)			(47)		1,513	1,513			
100149186	BLOOMINGTON	CA		04/22/2024		4,115		(99)			(99)		4,016	4,016			
100149187	KIHEI	HI		04/22/2024		8,437		120			120		8,557	8,557			
100149188	CAMAS	WA		04/22/2024		10,871		(235)			(235)		10,636	10,636			
100149189	SOMERSET	MA		04/22/2024		3,779		(35)			(35)		3,744	3,744			
100149190	LOS ANGELES	CA		04/22/2024		3,753		(49)			(49)		3,704	3,704			
100149191	SALT LAKE CITY	UT		04/22/2024		4,564		(130)			(130)		4,434	4,434			
100149192	GRAPEVINE	TX		04/22/2024		4,446		(153)			(153)		4,293	4,293			
100149193	LEXINGTON	SC		04/22/2024		3,213		(126)			(126)		3,087	3,087			
100149194	LAKE ELSINORE	CA		04/22/2024		2,893		(68)			(68)		2,825	2,825			
100149196	TURLOCK	CA		04/22/2024		2,530		(77)			(77)		2,453	2,453			
100149198	FOREST HILL	TX		04/22/2024		1,151		(77)			(77)		1,074	1,074			
100149199	DICKINSON	TX		04/22/2024		51,484		497			497		51,981	51,981			
100149200	ORLANDO	FL		04/22/2024		10,409		(219)			(219)		10,190	10,190			
100149201	HEMET	CA		04/22/2024		3,794		(11)			(11)		3,783	3,783			
100149202	SOUTH GATE	CA		04/22/2024		5,297		(215)			(215)		5,082	5,082			
100149203	PERRIS	CA		04/22/2024		1,862		(94)			(94)		1,768	1,768			
100149204	DOWNEY	CA		04/22/2024		10,816		(252)			(252)		10,564	10,564			
100149210	SIMI VALLEY	CA		04/22/2024		1,789		(55)			(55)		1,734	1,734			
100149211	BUFFALO	MN		04/22/2024		1,014		(11)			(11)		1,003	1,003			
100149213	NEW CANEY	TX		04/22/2024		42		(2)			(2)		40	40			
100149214	INDIO	CA		04/22/2024		4,336		(151)			(151)		4,185	4,185			
100149215	MISSOURI CITY	TX		04/22/2024		253		(1)			(1)		252	252			
100149290	GROVELAND	CA		04/24/2024		2,945		(92)			(92)		2,853	2,853			
100149291	PORT ARANSAS	TX		04/24/2024		4,236		(121)			(121)		4,115	4,115			
100149292	KAILUA-KONA	HI		04/24/2024		7,549		(164)			(164)		7,385	7,385			
100149293	MCKINLEYVILLE	CA		04/24/2024		3,041		(79)			(79)		2,962	2,962			
100149294	COTTAGE GROVE	MN		04/24/2024		4,651		(102)			(102)		4,549	4,549			
100149295	COLLEGE STATION	TX		04/24/2024		4,340		(115)			(115)		4,225	4,225			
100149296	FRANKLIN LAKES	NJ		04/24/2024		12,338		(155)			(155)		12,183	12,183			
100149297	CHATSWORTH	CA		04/24/2024		8,355		(201)			(201)		8,154	8,154			
100149298	INLET BEACH	FL		04/24/2024		7,490		(148)			(148)		7,342	7,342			
100149299	CATHEDRAL CITY	CA		04/24/2024		4,544		(106)			(106)		4,438	4,438			
100149300	AUSTIN	TX		04/24/2024		5,262		(63)			(63)		5,199	5,199			
100149301	WASHINGTON	DC		04/24/2024		2,546		(63)			(63)		2,483	2,483			
100149302	BLAKESLEE	PA		04/24/2024		2,538		(61)			(61)		2,477	2,477			
100149303	HOLLYWOOD	FL		04/24/2024		5,303		(47)			(47)		5,256	5,256			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149304	SAINT PETERSBURG	FL		04/24/2024		2,391		(8)			(8)		2,383	2,383			
100149305	LAKE STEVENS	WA		04/24/2024		4,926		(119)			(119)		4,807	4,807			
100149306	WINTER SPRINGS	FL		04/24/2024		11,390		(337)			(337)		11,053	11,053			
100149307	CHICO	CA		04/24/2024		2,681		(79)			(79)		2,602	2,602			
100149308	GEORGETOWN	TX		04/24/2024		3,246		(63)			(63)		3,183	3,183			
100149309	CALHOUN	GA		04/24/2024		2,719		(69)			(69)		2,650	2,650			
100149311	MIAMI	FL		04/24/2024		10,923		(18)			(18)		10,905	10,905			
100149313	VALDOSTA	GA		04/24/2024		1,650		(14)			(14)		1,636	1,636			
100149315	CHARLESTON	SC		04/24/2024		6,330		24			24		6,354	6,354			
100149316	NEW ORLEANS	LA		04/24/2024		2,104		48			48		2,152	2,152			
100149317	GUTHRIE	OK		04/24/2024		1,942		41			41		1,983	1,983			
100149319	PORT SAINT LUCIE	FL		04/24/2024		2,523		(74)			(74)		2,449	2,449			
100149320	BREINIGSVILLE	PA		04/24/2024		2,702		(39)			(39)		2,663	2,663			
100149321	MOUNT PROSPECT	IL		04/24/2024		1,900		(19)			(19)		1,881	1,881			
100149322	DOVER	FL		04/24/2024		(25,280)		(9)			(9)		(25,289)	(25,289)			
100149324	KATY	TX		04/24/2024		2,933		40			40		2,973	2,973			
100149325	HOUSTON	TX		04/24/2024		10,343		(141)			(141)		10,202	10,202			
100149326	OKLAHOMA CITY	OK		04/24/2024		5,849		(85)			(85)		5,764	5,764			
100149327	ROCKAWAY BEACH	OR		04/24/2024		3,265		(63)			(63)		3,202	3,202			
100149329	POOLER	GA		04/24/2024		3,437		(47)			(47)		3,390	3,390			
100149330	SNOQUALMIE PASS	WA		04/24/2024		7,309		(219)			(219)		7,090	7,090			
100149331	YUKON	OK		04/24/2024		1,764		11			11		1,775	1,775			
100149332	TOMBALL	TX		04/24/2024		15,492		(111)			(111)		15,381	15,381			
100149333	CEDAR PARK	TX		04/24/2024		2,806		9			9		2,815	2,815			
100149334	DAUPHIN ISLAND	AL		04/24/2024		4,061		(84)			(84)		3,977	3,977			
100149335	AUSTIN	TX		04/24/2024		4,718		(75)			(75)		4,643	4,643			
100149336	DRIPPING SPRINGS	TX		04/24/2024		5,338		(50)			(50)		5,288	5,288			
100149337	RIALTO	CA		04/24/2024		5,409		(110)			(110)		5,299	5,299			
100149338	KENNEWICK	WA		04/24/2024		5,945		165			165		6,110	6,110			
100149339	SAINT AUGUSTINE	FL		04/24/2024		3,639		173			173		3,812	3,812			
100149340	ROSEVILLE	CA		04/24/2024		4,367		166			166		4,533	4,533			
100149341	NORTH MYRTLE BEACH	SC		04/24/2024		2,220		30			30		2,250	2,250			
100149343	CLAREMORE	OK		04/24/2024		2,764		193			193		2,957	2,957			
100149344	BAKERSFIELD	CA		04/24/2024		3,622		(16)			(16)		3,606	3,606			
100149345	FARMINGTON	AR		04/24/2024		3,155		87			87		3,242	3,242			
100149346	SPRING VALLEY	NY		04/24/2024		12,572		216			216		12,788	12,788			
100149347	ANCHORAGE	AK		04/24/2024		8,373		(135)			(135)		8,238	8,238			
100149348	KAUFMAN	TX		04/24/2024		2,769		171			171		2,940	2,940			
100149349	SPARKS	NV		04/24/2024		23,517		906			906		24,423	24,423			
100149350	MAGNOLIA	TX		04/24/2024		52,852		(347)			(347)		52,505	52,505			
100149351	SAN ANTONIO	FL		04/24/2024		2,884		164			164		3,048	3,048			
100149352	ROSEVILLE	CA		04/24/2024		5,280		336			336		5,616	5,616			
100149353	SAN TAN VALLEY	AZ		04/24/2024		4,815		319			319		5,134	5,134			
100149354	BRIDGEPORT	PA		04/24/2024		11,990		702			702		12,692	12,692			
100149355	WILMINGTON	NC		04/24/2024		3,151		(45)			(45)		3,106	3,106			
100149356	PLANO	TX		04/24/2024		7,235		(54)			(54)		7,181	7,181			
100149357	PALMETTO	FL		04/24/2024		12,096		(52)			(52)		12,044	12,044			
100149358	LONGWOOD	FL		04/24/2024		2,912		(73)			(73)		2,839	2,839			
100149359	HENDERSON	NV		04/24/2024		4,679		(103)			(103)		4,576	4,576			
100149360	ISLAND PARK	ID		04/24/2024		4,516		(106)			(106)		4,410	4,410			
100149361	LEHI	UT		04/24/2024		2,891		(24)			(24)		2,867	2,867			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149362	PHOENIX	AZ		04/24/2024		4,065		(76)			(76)		3,989	3,989			
100149364	SAN ANTONIO	TX		04/24/2024		9,147		724			724		9,871	9,871			
100149365	BRIDGEPORT	PA		04/24/2024		5,363		357			357		5,720	5,720			
100149366	JARRELL	TX		04/24/2024		2,766		191			191		2,957	2,957			
100149367	PRINCETON	TX		04/24/2024		2,479		141			141		2,620	2,620			
100149368	PRINCETON	TX		04/24/2024		2,479		141			141		2,620	2,620			
100149369	ROSEMOUNT	MN		04/24/2024		3,432		131			131		3,563	3,563			
100149370	LAS VEGAS	NV		04/24/2024		67,249		2,748			2,748		69,997	69,997			
100149371	MT JULIET	TN		04/24/2024		92,380		4,469			4,469		96,849	96,849			
100149372	OCALA	FL		04/24/2024		2,687		184			184		2,871	2,871			
100149373	LEANDER	TX		04/24/2024		5,206		(22)			(22)		5,184	5,184			
100149374	DOWNINGTOWN	PA		04/24/2024		5,380		287			287		5,667	5,667			
100149375	FRESNO	TX		04/24/2024		3,070		129			129		3,199	3,199			
100149376	SAN ANTONIO	TX		04/24/2024		3,621		162			162		3,783	3,783			
100149377	MANOR	TX		04/24/2024		2,397		54			54		2,451	2,451			
100149378	WILLIS	TX		04/24/2024		52,087		3,607			3,607		55,694	55,694			
100149379	MANOR	TX		04/24/2024		6,352		(133)			(133)		6,219	6,219			
100149380	FORT WORTH	TX		04/24/2024		3,211		118			118		3,329	3,329			
100149381	COLLEGE STATION	TX		04/24/2024		3,375		205			205		3,580	3,580			
100149382	SAN ANTONIO	TX		04/24/2024		4,052		180			180		4,232	4,232			
100149384	FAYETTEVILLE	AR		04/24/2024		3,722		141			141		3,863	3,863			
100149385	KAUFMAN	TX		04/24/2024		3,112		156			156		3,268	3,268			
100149386	BOISE	ID		04/24/2024		3,163		(59)			(59)		3,104	3,104			
100149387	CONROE	TX		04/24/2024		20,325		663			663		20,988	20,988			
100149388	LAS VEGAS	NV		04/24/2024		3,897		153			153		4,050	4,050			
100149389	PUNTA GORDA	FL		04/24/2024		3,127		131			131		3,258	3,258			
100149390	OKLAHOMA CITY	OK		04/24/2024		6,560		338			338		6,898	6,898			
100149391	GAINESVILLE	GA		04/24/2024		54,804		(1,272)	1		(1,273)		53,531	53,359		(173)	(173)
100149392	KILLEEN	TX		04/24/2024		3,242		(9)			(9)		3,233	3,233			
100149393	LAKEWOOD	CO		04/24/2024		5,633		(78)			(78)		5,555	5,555			
100149394	LAVEEN	AZ		04/24/2024		3,937		(39)			(39)		3,898	3,898			
100149395	MARYSVILLE	WA		04/24/2024		6,982		(79)			(79)		6,903	6,903			
100149396	MARYSVILLE	WA		04/24/2024		4,779		(36)			(36)		4,743	4,743			
100149397	MARYSVILLE	WA		04/24/2024		5,791		(43)			(43)		5,748	5,748			
100149398	CHARLOTTE	NC		04/24/2024		4,086		(22)			(22)		4,064	4,064			
100149399	WEST CHESTER	PA		04/24/2024		5,070		(33)			(33)		5,037	5,037			
100149400	PALMETTO	FL		04/24/2024		19,450		(95)			(95)		19,355	19,300		(55)	(55)
100149401	CHARLOTTE	NC		04/24/2024		3,047		(43)			(43)		3,004	3,004			
100149402	MOUNT JULIET	TN		04/24/2024		4,529		(69)			(69)		4,460	4,460			
100149403	BLUFFTON	SC		04/24/2024		5,395		(105)			(105)		5,290	5,290			
100149404	FRISCO	TX		04/24/2024		3,871		(108)			(108)		3,763	3,763			
100149405	GULF SHORES	AL		04/24/2024		21,710		(398)			(398)		21,312	21,312			
100149406	MEADOW VISTA	CA		04/24/2024		4,401		(60)			(60)		4,341	4,341			
100149407	TUSKEGEE	AL		04/24/2024		2,616		(42)			(42)		2,574	2,574			
100149408	EWA BEACH	HI		04/24/2024		5,149		(144)			(144)		5,005	5,005			
100149409	ROYAL	AR		04/24/2024		2,995		(34)			(34)		2,961	2,961			
100149410	GARNER	NC		04/24/2024		79,946		(1,780)			(1,780)		78,166	78,166			
100149411	PEACHTREE CITY	GA		04/24/2024		3,375		139			139		3,514	3,514			
100149412	FOLSOM	CA		04/24/2024		6,159		(151)			(151)		6,008	6,008			
100149413	MEBANE	NC		04/24/2024		69,853		(1,242)	8		(1,250)		68,603	68,509		(94)	(94)
100149414	VILAS	NC		04/24/2024		2,814		(52)			(52)		2,762	2,762			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149415	WESTON	FL		04/24/2024		6,235		(94)			(94)		6,141	6,141			
100149416	HEBRON	KY		04/24/2024		13,550		(449)			(449)		13,101	13,101			
100149417	DENVER	CO		04/24/2024		4,275		(71)			(71)		4,204	4,204			
100149418	LANCASTER	PA		04/24/2024		16,143		(478)			(478)		15,665	15,665			
100149419	NAPERVILLE	IL		04/24/2024		3,076		(47)			(47)		3,029	3,029			
100149422	ESTILL SPRINGS	TN		04/24/2024		4,998		(161)			(161)		4,837	4,837			
100149423	ORLANDO	FL		04/24/2024		4,238		(78)			(78)		4,160	4,160			
100149424	MARICOPA	AZ		04/24/2024		4,060		287			287		4,347	4,347			
100149425	TUCSON	AZ		04/24/2024		3,947		189			189		4,136	4,136			
100149426	PENDERGRASS	GA		04/24/2024		3,203		101			101		3,304	3,304			
100149427	TIMNATH	CO		04/24/2024		21,174		1,543			1,543		22,717	22,717			
100149428	SAINT CLOUD	FL		04/24/2024		3,805		62			62		3,867	3,867			
100149429	NORTH CHESTERFIELD	VA		04/24/2024		10,576		(189)			(189)		10,387	10,387			
100149430	TIMNATH	CO		04/24/2024		5,952		420			420		6,372	6,372			
100149431	CELINA	TX		04/24/2024		7,176		(200)			(200)		6,976	6,976			
100149432	DURHAM	NC		04/24/2024		6,095		(113)			(113)		5,982	5,982			
100149433	DURHAM	NC		04/24/2024		2,878		(53)			(53)		2,825	2,825			
100149434	CENTERTON	AR		04/24/2024		3,110		(30)			(30)		3,080	3,080			
100149435	JACKSON	NJ		04/24/2024		6,516		(182)			(182)		6,334	6,334			
100149436	JACKSON	NJ		04/24/2024		5,490		(153)			(153)		5,337	5,337			
100149437	TAMPA	FL		04/24/2024		4,399		84			84		4,483	4,483			
100149439	MARYSVILLE	WA		04/24/2024		6,369		(42)			(42)		6,327	6,327			
100149440	SANTA CLARITA	CA		04/24/2024		6,313		(142)			(142)		6,171	6,171			
100149443	GLENWOOD SPRINGS	CO		04/24/2024		6,812		(70)			(70)		6,742	6,742			
100149444	HAMPTON	VA		04/24/2024		2,894		(50)			(50)		2,844	2,844			
100149447	HEBER CITY	UT		04/24/2024		5,965		(180)			(180)		5,785	5,785			
100149448	PLANO	TX		04/24/2024		4,490		(104)			(104)		4,386	4,386			
100149449	WAKE FOREST	NC		04/24/2024		5,818		147			147		5,965	5,965			
100149450	WAKE FOREST	NC		04/24/2024		7,176		117			117		7,293	7,293			
100149451	ROCKVILLE	MD		04/24/2024		3,745		(73)			(73)		3,672	3,672			
100149452	LAWRENCEVILLE	GA		04/24/2024		2,824		(77)			(77)		2,747	2,747			
100149453	ZEBULON	NC		04/24/2024		3,159		109			109		3,268	3,268			
100149454	WACO	TX		04/24/2024		3,592		(56)			(56)		3,536	3,536			
100149455	CHICAGO	IL		04/24/2024		5,069		(77)			(77)		4,992	4,992			
100149456	HELENA	MT		04/24/2024		3,498		(77)			(77)		3,421	3,421			
100149457	COROLLA	NC		04/24/2024		7,080		(172)			(172)		6,908	6,908			
100149458	MUNSTER	IN		04/24/2024		5,369		4			4		5,373	5,373			
100149459	TIETON	WA		04/24/2024		3,107		(1)			(1)		3,106	3,106			
100149460	STILLWATER	OK		04/24/2024		2,807		(52)			(52)		2,755	2,755			
100149461	POMPANO BEACH	FL		04/24/2024		4,626		(112)			(112)		4,514	4,514			
100149462	HUGHESVILLE	MD		04/24/2024		6,203		(102)			(102)		6,101	6,101			
100149463	PHOENIX	AZ		04/24/2024		2,611		(72)			(72)		2,539	2,539			
100149465	NAZARETH	PA		04/24/2024		3,310		42			42		3,352	3,352			
100149466	MIDDLEBURG	VA		04/24/2024		3,280		2			2		3,282	3,282			
100149467	VENTNOR CITY	NJ		04/24/2024		3,955		(20)			(20)		3,935	3,935			
100149468	PARKVILLE	MD		04/24/2024		2,791		13			13		2,804	2,804			
100149469	ROSENBERG	TX		04/24/2024		2,506		19			19		2,525	2,525			
100149470	POINT HARBOR	NC		04/24/2024		2,690		(91)			(91)		2,599	2,599			
100149472	NORWOOD	NJ		04/24/2024		7,594		(39)			(39)		7,555	7,555			
100149473	CLARKSVILLE	TN		04/24/2024		3,176		(51)			(51)		3,125	3,125			
100149474	IRMO	SC		04/24/2024		77,479		(2,482)	11		(2,493)		74,986	74,803		(183)	(183)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149475	PINEVILLE	NC		04/24/2024		11,735		(320)			(320)		11,415	11,415			
100149476	DENVER	CO		04/24/2024		4,767		(94)			(94)		4,673	4,673			
100149478	LONG BEACH	CA		04/24/2024		20,010		(534)			(534)		19,476	19,476			
100149479	COLUMBIA	SC		04/24/2024		2,719		(53)			(53)		2,666	2,666			
100149480	MC ALLEN	TX		04/24/2024		3,425		(96)			(96)		3,329	3,329			
100149481	COVINA	CA		04/24/2024		9,001		(195)			(195)		8,806	8,806			
100149482	OKLAHOMA CITY	OK		04/24/2024		1,913		(5)			(5)		1,908	1,908			
100149483	ROSEVILLE	CA		04/24/2024		4,548		(150)			(150)		4,398	4,398			
100149484	SAINT SIMONS ISLAND	GA		04/24/2024		6,210		(151)			(151)		6,059	6,059			
100149485	AVON LAKE	OH		04/24/2024		2,528		(65)			(65)		2,463	2,463			
100149486	FREDERICK	MD		04/24/2024		3,244		(94)			(94)		3,150	3,150			
100149487	NORTHPORT	AL		04/24/2024		2,638		(30)			(30)		2,608	2,608			
100149488	HOUSTON	TX		04/24/2024		17,228		(428)			(428)		16,800	16,800			
100149490	LAS VEGAS	NV		04/24/2024		3,630		(80)			(80)		3,550	3,550			
100149491	MURRIETA	CA		04/24/2024		40,898		(1,252)			(1,252)		39,646	39,646			
100149492	MCKINNEY	TX		04/24/2024		3,559		(60)			(60)		3,499	3,499			
100149493	RANCHO CORDOVA	CA		04/24/2024		6,229		(206)			(206)		6,023	6,023			
100149494	FONTANA	CA		04/24/2024		6,296		(190)			(190)		6,106	6,106			
100149496	PEORIA	AZ		04/24/2024		5,704		(147)			(147)		5,557	5,557			
100149497	APEX	NC		04/24/2024		3,313		(99)			(99)		3,214	3,214			
100149498	KANSAS CITY	MO		04/24/2024		2,562		(19)			(19)		2,543	2,543			
100149499	SEATTLE	WA		04/24/2024		327,584		(9,154)	6		(9,160)		318,424	318,087		(336)	(336)
100149500	UPLAND	CA		04/24/2024		4,665		(97)			(97)		4,568	4,568			
100149501	SAN JOSE DEL CABO	MEX		04/24/2024		6,737							6,737	6,737			
100149502	MAZATLAN	MEX		04/24/2024		4,368							4,368	4,368			
100149503	CHULA VISTA	CA		04/26/2024		13,577		(374)			(374)		13,203	13,203			
100149504	SANTA ANA	CA		04/26/2024		5,146		(142)			(142)		5,004	5,004			
100149505	LODI	CA		04/26/2024		3,479		(51)			(51)		3,428	3,428			
100149506	HEATH	OH		04/26/2024		3,994		(120)			(120)		3,874	3,874			
100149507	DENVER	CO		04/26/2024		6,639		(95)			(95)		6,544	6,544			
100149508	INDIO	CA		04/26/2024		5,686		(82)			(82)		5,604	5,604			
100149509	LOS ANGELES	CA		04/26/2024		7,445		(75)			(75)		7,370	7,370			
100149511	LA MIRADA	CA		04/26/2024		7,013		(111)			(111)		6,902	6,902			
100149513	COMMERCE CITY	CO		04/26/2024		3,590		(48)			(48)		3,542	3,542			
100149514	PASCO	WA		04/26/2024		1,974		(45)			(45)		1,929	1,929			
100149516	STOCKTON	CA		04/26/2024		13,068		(143)			(143)		12,925	12,925			
100149518	CHICAGO	IL		04/26/2024		2,409		52			52		2,461	2,461			
100149520	MERCED	CA		04/26/2024		2,228		(62)			(62)		2,166	2,166			
100149521	PLUMAS LAKE	CA		04/26/2024		10,324		6			6		10,330	10,330			
100149522	TULARE	CA		04/26/2024		1,796		(13)			(13)		1,783	1,783			
100149523	MERCED	CA		04/26/2024		21,197		(459)			(459)		20,738	20,738			
100149525	PILLAGER	MN		04/26/2024		3,126		(27)			(27)		3,099	3,099			
100149529	COEUR D ALENE	ID		04/26/2024		3,876		(31)			(31)		3,845	3,845			
100149530	REDMOND	OR		04/26/2024		5,148		(43)			(43)		5,105	5,105			
100149532	AUSTIN	TX		04/26/2024		3,117		(58)			(58)		3,059	3,059			
100149533	OAKLAND	CA		04/26/2024		3,485		(68)			(68)		3,417	3,417			
100149535	DAYTONA BEACH	FL		04/26/2024		2,829		11			11		2,840	2,840			
100149538	MILLSBORO	DE		04/26/2024		520,236		(10,320)			(10,320)		509,916	509,916			
100149539	MAITLAND	FL		04/26/2024		1,565		(15)			(15)		1,550	1,550			
100149541	SACRAMENTO	CA		04/26/2024		2,438		48			48		2,486	2,486			
100149542	CYPRESS	TX		04/26/2024		2,965		(64)			(64)		2,901	2,901			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149543	TORRINGTON	CT		04/26/2024		1,638		5			5		1,643	1,643			
100149544	OCEAN VIEW	DE		04/26/2024		9,457		(232)			(232)		9,225	9,225			
100149545	CHARLOTTE	NC		04/26/2024		7,399		(199)			(199)		7,200	7,200			
100149546	WINTER GARDEN	FL		04/26/2024		4,209		(57)			(57)		4,152	4,152			
100149547	FORT WORTH	TX		04/26/2024		2,473		(1)			(1)		2,472	2,472			
100149549	MOSELEY	VA		04/26/2024		2,844		(69)			(69)		2,775	2,775			
100149550	MANTECA	CA		04/26/2024		4,464		(22)			(22)		4,442	4,442			
100149555	VALENCIA	CA		04/26/2024		108,765		(1,179)			(1,179)		107,586	107,586			
100149556	LAS VEGAS	NV		04/26/2024		4,583		(7)			(7)		4,576	4,576			
100149557	SACRAMENTO	CA		04/26/2024		5,226		(20)			(20)		5,206	5,206			
100149558	WINTER GARDEN	FL		04/26/2024		3,856		(51)			(51)		3,805	3,805			
100149559	CHARLOTTE	NC		04/26/2024		8,096		(115)			(115)		7,981	7,981			
100149560	LINDA	CA		04/26/2024		2,909		(68)			(68)		2,841	2,841			
100149562	CHARLOTTE	NC		04/26/2024		3,210		5			5		3,215	3,215			
100149563	TEMECULA	CA		04/26/2024		5,327		5			5		5,332	5,332			
100149564	CHARLOTTE	NC		04/26/2024		5,995		10			10		6,005	6,005			
100149566	HAW RIVER	NC		04/26/2024		3,807		46			46		3,853	3,853			
100149569	MANTECA	CA		04/26/2024		4,427		(73)			(73)		4,354	4,354			
100149570	PORT JEFFERSON STATION	NY		04/26/2024		2,720		(104)			(104)		2,616	2,616			
100149571	BELLEROSE	NY		04/26/2024		5,060		(99)			(99)		4,961	4,961			
100149572	PRINCETON	TX		04/26/2024		2,410		(62)			(62)		2,348	2,348			
100149573	GILBERT	AZ		04/26/2024		3,867		(11)			(11)		3,856	3,856			
100149574	MCKINNEY	TX		04/26/2024		4,511		(85)			(85)		4,426	4,426			
100149577	MAMARONECK	NY		04/26/2024		31,332		(483)			(483)		30,849	30,849			
100149578	BEND	OR		04/26/2024		16,958		(233)			(233)		16,725	16,725			
100149579	ROSEVILLE	CA		04/26/2024		4,795		(35)			(35)		4,760	4,760			
100149580	MONTGOMERY	TX		04/26/2024		2,242		29			29		2,271	2,271			
100149581	THE VILLAGES	FL		04/26/2024		12,204		(9)			(9)		12,195	12,195			
100149582	LODI	NJ		04/26/2024		6,337		(52)			(52)		6,285	6,285			
100149583	SEYMOUR	CT		04/26/2024		5,467		(93)			(93)		5,374	5,374			
100149584	KANNAPOLIS	NC		04/26/2024		2,835		(41)			(41)		2,794	2,794			
100149585	LEANDER	TX		04/26/2024		3,394		(44)			(44)		3,350	3,350			
100149587	HOBOKEN	NJ		04/26/2024		11,976		(92)			(92)		11,884	11,884			
100149588	YOUNGSVILLE	NC		04/26/2024		3,422		(41)			(41)		3,381	3,381			
100149589	WEST NEW YORK	NJ		04/26/2024		9,791		(220)			(220)		9,571	9,571			
100149591	KANNAPOLIS	NC		04/26/2024		4,033		34			34		4,067	4,067			
100149592	HAW RIVER	NC		04/26/2024		3,716		18			18		3,734	3,734			
100149593	BOCA RATON	FL		04/26/2024		4,522		(78)			(78)		4,444	4,444			
100149594	VISALIA	CA		04/26/2024		3,444		(52)			(52)		3,392	3,392			
100149595	HUTTO	TX		04/26/2024		4,705		(32)			(32)		4,673	4,673			
100149598	MENIFEE	CA		04/26/2024		10,985		178			178		11,163	11,163			
100149599	WENDELL	NC		04/26/2024		4,041		57			57		4,098	4,098			
100149600	AUBURNDALE	FL		04/26/2024		6,321		292			292		6,613	6,613			
100149601	LOGANVILLE	GA		04/26/2024		92,178		(631)			(631)		91,547	91,547			
100149602	WINCHESTER	CA		04/26/2024		4,580		44			44		4,624	4,624			
100149604	RALEIGH	NC		04/26/2024		2,705		(48)			(48)		2,657	2,657			
100149605	CHARLOTTE	NC		04/26/2024		3,751		(8)			(8)		3,743	3,743			
100149606	MABLETON	GA		04/26/2024		16,542		(218)			(218)		16,324	16,324			
100149607	SNOQUALMIE PASS	WA		04/26/2024		8,316		25			25		8,341	8,341			
100149608	MABLETON	GA		04/26/2024		2,882		(59)			(59)		2,823	2,823			
100149609	PARRISH	FL		04/26/2024		2,059		(28)			(28)		2,031	2,031			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149610	HUTTO	TX		04/26/2024		2,775		(29)			(29)		2,746	2,746			
100149611	LEANDER	TX		04/26/2024		9,653		(79)			(79)		9,574	9,574			
100149612	MELISSA	TX		04/26/2024		3,346		(14)			(14)		3,332	3,332			
100149613	DRIPPING SPRINGS	TX		04/26/2024		2,369		(68)			(68)		2,301	2,301			
100149614	MOORESVILLE	NC		04/26/2024		3,582		132			132		3,714	3,714			
100149615	SPOKANE VALLEY	WA		04/26/2024		6,012		(49)			(49)		5,963	5,963			
100149616	SPOKANE VALLEY	WA		04/26/2024		6,012		(49)			(49)		5,963	5,963			
100149617	SPOKANE VALLEY	WA		04/26/2024		6,012		(49)			(49)		5,963	5,963			
100149618	SPOKANE VALLEY	WA		04/26/2024		6,012		(49)			(49)		5,963	5,963			
100149619	HUTTO	TX		04/26/2024		3,236		(24)			(24)		3,212	3,212			
100149621	MELISSA	TX		04/26/2024		3,536		(1,095)			(1,095)		2,441	2,441			
100149622	WESLEY CHAPEL	FL		04/26/2024		64,025		(633)			(633)		63,392	63,392			
100149623	FOLSOM	CA		04/26/2024		6,029		(18)			(18)		6,011	6,011			
100149624	RALEIGH	NC		04/26/2024		2,944		(53)			(53)		2,891	2,891			
100149625	FORNEY	TX		04/26/2024		1,827		(65)			(65)		1,762	1,762			
100149627	FARMERSVILLE	TX		04/26/2024		2,454		(67)			(67)		2,387	2,387			
100149628	SWEET HOME	OR		04/26/2024		3,128		(71)			(71)		3,057	3,057			
100149629	JERSEY CITY	NJ		04/26/2024		4,377		(36)			(36)		4,341	4,341			
100149630	DAWSONVILLE	GA		04/26/2024		2,808		(25)			(25)		2,783	2,783			
100149631	PLANTATION	FL		04/26/2024		2,480		(47)			(47)		2,433	2,433			
100149632	BELLEVUE	WA		04/26/2024		135,646		(2,110)			(2,110)		133,536	133,536			
100149633	JERSEY CITY	NJ		04/26/2024		2,105		(46)			(46)		2,059	2,059			
100149634	HUTTO	TX		04/26/2024		14,029		(346)			(346)		13,683	13,683			
100149635	TIFFIN	OH		04/26/2024		2,807		(78)			(78)		2,729	2,729			
100149636	FORNEY	TX		04/26/2024		2,232		(38)			(38)		2,194	2,194			
100149637	ALBEMARLE	NC		04/26/2024		2,664		59			59		2,723	2,723			
100149638	BEAUMONT	CA		04/26/2024		4,188		(56)			(56)		4,132	4,132			
100149639	JERSEY CITY	NJ		04/26/2024		5,355		(72)			(72)		5,283	5,283			
100149640	FORNEY	TX		04/26/2024		39,092		(1,474)			(1,474)		37,618	37,618			
100149641	CHARLOTTE	NC		04/26/2024		2,980		(42)			(42)		2,938	2,938			
100149642	KANNAPOLIS	NC		04/26/2024		2,809		87			87		2,896	2,896			
100149644	FERRIS	TX		04/26/2024		23,838		(553)			(553)		23,285	23,285			
100149645	FORNEY	TX		04/26/2024		2,590		(35)			(35)		2,555	2,555			
100149646	DRIPPING SPRINGS	TX		04/26/2024		5,624		(136)			(136)		5,488	5,488			
100149647	DRIPPING SPRINGS	TX		04/26/2024		3,330		(84)			(84)		3,246	3,246			
100149648	FORNEY	TX		04/26/2024		6,321		(130)			(130)		6,191	6,191			
100149649	FORNEY	TX		04/26/2024		2,227		(61)			(61)		2,166	2,166			
100149651	LARAMIE	WY		04/26/2024		2,752		(30)			(30)		2,722	2,722			
100149652	FORNEY	TX		04/26/2024		1,808		(69)			(69)		1,739	1,739			
100149653	GALLATIN	TN		04/26/2024		2,642		(9)			(9)		2,633	2,633			
100149654	GALLATIN	TN		04/26/2024		2,642		(9)			(9)		2,633	2,633			
100149655	ANNA	TX		04/26/2024		3,149		(48)			(48)		3,101	3,101			
100149657	LATHROP	CA		04/26/2024		5,040		(79)			(79)		4,961	4,961			
100149658	LONGS	SC		04/26/2024		2,678		30			30		2,708	2,708			
100149659	WESTMONT	IL		04/26/2024		1,924		(63)			(63)		1,861	1,861			
100149660	FALLING WATERS	WV		04/26/2024		2,221		(10)			(10)		2,211	2,211			
100149661	FALLING WATERS	WV		04/26/2024		4,258		(43)			(43)		4,215	4,215			
100149662	FORNEY	TX		04/26/2024		2,390		5			5		2,395	2,395			
100149663	TALLAHASSEE	FL		04/26/2024		4,593		19			19		4,612	4,612			
100149664	TUSCALOOSA	AL		04/26/2024		1,756		(48)			(48)		1,708	1,708			
100149665	LONGS	SC		04/26/2024		2,933		51			51		2,984	2,984			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149666	TUCSON	AZ		04/26/2024		1,667		(68)			(68)		1,599	1,599			
100149667	JONESBORO	GA		04/26/2024		1,322		(41)			(41)		1,281	1,281			
100149668	RIDGEWOOD	NJ		04/26/2024		8,673		(111)			(111)		8,562	8,562			
100149669	CHARLOTTE	NC		04/26/2024		13,361		(351)			(351)		13,010	13,010			
100149670	KATY	TX		04/26/2024		1,579		(8)			(8)		1,571	1,571			
100149671	CAPE CORAL	FL		04/26/2024		2,203		(73)			(73)		2,130	2,130			
100149672	SURPRISE	AZ		04/26/2024		8,780		164			164		8,944	8,944			
100149673	CONCORD	NC		04/26/2024		2,794		6			6		2,800	2,800			
100149674	KENNEWICK	WA		04/26/2024		1,872		(12)			(12)		1,860	1,860			
100149676	DEERFIELD	IL		04/26/2024		2,110		(64)			(64)		2,046	2,046			
100149678	JERSEY CITY	NJ		04/26/2024		2,598		(55)			(55)		2,543	2,543			
100149680	NEW PRAGUE	MN		04/26/2024		4,435		7			7		4,442	4,442			
100149681	MOORE	SC		04/26/2024		2,144		6			6		2,150	2,150			
100149683	ANNA	TX		04/26/2024		2,873		(60)			(60)		2,813	2,813			
100149685	SUGAR LAND	TX		04/26/2024		2,998		(51)			(51)		2,947	2,947			
100149686	MESA	AZ		04/26/2024		3,960		(64)			(64)		3,896	3,896			
100149687	YOUNGSVILLE	NC		04/26/2024		2,481		(36)			(36)		2,445	2,445			
100149688	BLAKESLEE	PA		04/26/2024		1,861		(40)			(40)		1,821	1,821			
100149689	DAWSONVILLE	GA		04/26/2024		4,088		(58)			(58)		4,030	4,030			
100149690	RALEIGH	NC		04/26/2024		2,785		(43)			(43)		2,742	2,742			
100149692	KEY BISCAYNE	FL		04/26/2024		3,726		(19)			(19)		3,707	3,707			
100149693	BUDA	TX		04/26/2024		2,815		5			5		2,820	2,820			
100149696	NEW YORK	NY		04/26/2024		3,809		(66)			(66)		3,743	3,743			
100149697	MANCHESTER	NH		04/26/2024		2,016							2,016	2,016			
100149698	FORT LAUDERDALE	FL		04/26/2024		1,483		(34)			(34)		1,449	1,449			
100149699	TEXAS CITY	TX		04/26/2024		1,537		(31)			(31)		1,506	1,506			
100149700	TRENTON	NJ		04/26/2024		1,240		(36)			(36)		1,204	1,204			
100149702	WAUKEGAN	IL		04/26/2024		1,682		(65)			(65)		1,617	1,617			
100149703	MELBOURNE	FL		04/26/2024		2,393		(69)			(69)		2,324	2,324			
100149704	NEWARK	NJ		04/26/2024		5,462		(132)			(132)		5,330	5,330			
100149705	TRENTON	NJ		04/26/2024		1,501		(27)			(27)		1,474	1,474			
100149706	PHILADELPHIA	PA		04/26/2024		3,052		(84)			(84)		2,968	2,968			
100149707	MANSFIELD	CT		04/26/2024		659		(21)			(21)		638	638			
100149708	SOUTH FALLSBURG	NY		04/26/2024		2,104		(27)			(27)		2,077	2,077			
100149710	SOUTH FALLSBURG	NY		04/26/2024		1,570		(25)			(25)		1,545	1,545			
100149711	SCRANTON	PA		04/26/2024		1,097		(31)			(31)		1,066	1,066			
100149712	MIDDLETOWN	NY		04/26/2024		2,015		(60)			(60)		1,955	1,955			
100149714	HACKETTSTOWN	NJ		04/26/2024		2,924		(83)			(83)		2,841	2,841			
100149715	LAREDO	TX		04/26/2024		1,097		(9)			(9)		1,088	1,088			
100149716	WILKES-BARRE	PA		04/26/2024		1,343		(39)			(39)		1,304	1,304			
100149718	SCRANTON	PA		04/26/2024		1,385		(34)			(34)		1,351	1,351			
100149721	HARVEYS LAKE	PA		04/26/2024		1,945		(44)			(44)		1,901	1,901			
100149724	ASBURY PARK	NJ		04/26/2024		4,787		(94)			(94)		4,693	4,693			
100149725	PHILADELPHIA	PA		04/26/2024		2,009		(82)			(82)		1,927	1,927			
100149726	WEST HARTFORD	CT		04/26/2024		4,725		(66)			(66)		4,659	4,659			
100149727	DETROIT	MI		04/26/2024		1,129		(19)			(19)		1,110	1,110			
100149728	TRENTON	NJ		04/26/2024		2,733		(56)			(56)		2,677	2,677			
100149729	MIDDLETOWN	NY		04/26/2024		8,618		(249)			(249)		8,369	8,369			
100149730	SWAN LAKE	NY		04/26/2024		1,836		(38)			(38)		1,798	1,798			
100149731	ELSMERE	KY		04/26/2024		971		(18)			(18)		953	953			
100149732	SNELLVILLE	GA		04/26/2024		1,930		(56)			(56)		1,874	1,874			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149733	NEW HAVEN	CT		04/26/2024		2,062		(26)			(26)		2,036	2,036			
100149735	SPRING VALLEY	NY		04/26/2024		6,646		(236)			(236)		6,410	6,410			
100149737	MONROE	NY		04/26/2024		2,437		(64)			(64)		2,373	2,373			
100149738	SHARON HILL	PA		04/26/2024		792		(18)			(18)		774	774			
100149739	BUFFALO	NY		04/26/2024		870		(25)			(25)		845	845			
100149741	MONROE	NY		04/26/2024		2,410		(52)			(52)		2,358	2,358			
100149742	BUFFALO	NY		04/26/2024		901		(23)			(23)		878	878			
100149743	BOLINGBROOK	IL		04/26/2024		1,665		(45)			(45)		1,620	1,620			
100149745	NORTH HOLLYWOOD	CA		04/26/2024		15,263		(319)			(319)		14,944	14,944			
100149746	BLOOMINGBURG	NY		04/26/2024		3,255		(103)			(103)		3,152	3,152			
100149747	PARMA	OH		04/26/2024		680		(13)			(13)		667	667			
100149749	SPENCER	MA		04/26/2024		1,479		(52)			(52)		1,427	1,427			
100149750	BRUNSWICK	GA		04/26/2024		1,689		(64)			(64)		1,625	1,625			
100149751	ENDICOTT	NY		04/26/2024		1,060		(23)			(23)		1,037	1,037			
100149752	TUCSON	AZ		04/26/2024		2,843		(67)			(67)		2,776	2,776			
100149754	WASHINGTON	DC		04/26/2024		5,682		(219)			(219)		5,463	5,463			
100149757	SCRANTON	PA		04/26/2024		3,155		(126)			(126)		3,029	3,029			
100149758	HAMMOND	IN		04/26/2024		931		(38)			(38)		893	893			
100149759	LIBERTY	NY		04/26/2024		1,214		(23)			(23)		1,191	1,191			
100149760	GREENSBORO	NC		04/26/2024		22,556		(556)			(556)		22,000	22,000			
100149762	YONKERS	NY		04/26/2024		14,635		(382)			(382)		14,253	14,253			
100149764	PHILADELPHIA	PA		04/26/2024		937		(27)			(27)		910	910			
100149766	SPRING VALLEY	NY		04/26/2024		4,608		(154)			(154)		4,454	4,454			
100149767	BEDFORD	OH		04/26/2024		1,235		(25)			(25)		1,210	1,210			
100149768	SAN BERNARDINO	CA		04/26/2024		2,301		(77)			(77)		2,224	2,224			
100149769	MEMPHIS	TN		04/26/2024		1,028		(21)			(21)		1,007	1,007			
100149771	PHILADELPHIA	PA		04/26/2024		593		(19)			(19)		574	574			
100149773	BALTIMORE	MD		04/26/2024		1,454		(42)			(42)		1,412	1,412			
100149775	ENDICOTT	NY		04/26/2024		1,323		(24)			(24)		1,299	1,299			
100149776	SOUTH FALLSBURG	NY		04/26/2024		1,859		(52)			(52)		1,807	1,807			
100149777	WATERLOO	NY		04/26/2024		1,098		(18)			(18)		1,080	1,080			
100149778	PHILADELPHIA	PA		04/26/2024		1,102		(40)			(40)		1,062	1,062			
100149779	DARBY	PA		04/26/2024		1,608		(19)			(19)		1,589	1,589			
100149780	WILLIAMSTON	NC		04/26/2024		832		24			24		856	856			
100149781	ST. LOUIS	MO		04/26/2024		(2,706)		(74)	(29)		(45)		(2,751)	1,624		4,375	4,375
100149782	MONTICELLO	NY		04/26/2024		2,163		(67)			(67)		2,096	2,096			
100149783	PITTSBURGH	PA		04/26/2024		1,252		(29)			(29)		1,223	1,223			
100149785	LOS ANGELES (WILMINGTON AREA)	CA		04/26/2024		16,203		(272)			(272)		15,931	15,931			
100149786	OAKLAND	CA		04/26/2024		3,125		(23)			(23)		3,102	3,102			
100149788	LAKE WORTH	FL		04/26/2024		7,080		(18)			(18)		7,062	7,062			
100149789	GLENDALE	AZ		04/26/2024		3,871		(45)			(45)		3,826	3,826			
100149790	LOS ANGELES	CA		04/26/2024		4,401		(112)			(112)		4,289	4,289			
100149791	FRESNO	CA		04/26/2024		2,608		(74)			(74)		2,534	2,534			
100149792	HOUSTON	TX		04/26/2024		7,765		(266)			(266)		7,499	7,499			
100149793	CLEVELAND	OH		04/26/2024		1,642		(24)			(24)		1,618	1,618			
100149796	JEFFERSON	GA		04/26/2024		5,226		(117)			(117)		5,109	5,109			
100149797	WILLIS	TX		04/26/2024		2,698		(101)			(101)		2,597	2,597			
100149798	CANTON	TX		04/26/2024		1,691		(87)			(87)		1,604	1,604			
100149799	CORDOVA	TN		04/26/2024		2,650		(158)			(158)		2,492	2,492			
100149800	BELL CANYON	CA		04/26/2024		27,158		(606)			(606)		26,552	26,552			
100149801	FULLERTON	CA		04/26/2024		8,494		(254)			(254)		8,240	8,240			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149804	GARLAND	TX		04/26/2024		2,098		(158)			(158)		1,940	1,940			
100149805	TURLOCK	CA		04/26/2024		3,065		(41)			(41)		3,024	3,024			
100149806	CHANDLER	AZ		04/26/2024		7,701		(33)			(33)		7,668	7,668			
100149807	SALINAS	CA		04/26/2024		4,837		(48)			(48)		4,789	4,789			
100149808	PRINCETON	TX		04/26/2024		2,887		(26)			(26)		2,861	2,861			
100149809	MOUNT AIRY	NC		04/26/2024		1,682		11			11		1,693	1,693			
100149810	SADDLE RIVER	NJ		04/26/2024		9,500		(351)			(351)		9,149	9,149			
100149811	(NEWHALL AREA) SANTA CLARITA	CA		04/26/2024		6,551		69			69		6,620	6,620			
100149812	EMPIRE	CA		04/26/2024		3,315		79			79		3,394	3,394			
100149813	PAWTUCKET	RI		04/29/2024		3,195		(40)			(40)		3,155	3,155			
100149814	JURUPA VALLEY	CA		04/29/2024		2,305		(36)			(36)		2,269	2,269			
100149815	GLENDALE	AZ		04/29/2024		7,226		(342)			(342)		6,884	6,884			
100149816	SANTA CLARITA	CA		04/29/2024		3,973		(53)			(53)		3,920	3,920			
100149818	BORING	OR		04/29/2024		3,967		(195)			(195)		3,772	3,772			
100149819	COLUMBIA FALLS	MT		04/29/2024		4,590		(83)			(83)		4,507	4,507			
100149821	BERGENFIELD	NJ		04/29/2024		5,173		(160)			(160)		5,013	5,013			
100149823	WENDELL	ID		04/29/2024		2,048		(86)			(86)		1,962	1,962			
100149824	MIAMI	FL		04/29/2024		5,418		(271)			(271)		5,147	5,147			
100149825	ROCKPORT	TX		04/29/2024		2,229		32			32		2,261	2,261			
100149826	ROCKPORT	TX		04/29/2024		1,795		24			24		1,819	1,819			
100149827	MANASSAS	VA		04/29/2024		2,942		(65)			(65)		2,877	2,877			
100149828	ROCKPORT	TX		04/29/2024		1,868		25			25		1,893	1,893			
100149829	ROCKPORT	TX		04/29/2024		2,229		32			32		2,261	2,261			
100149830	COLONIAL BEACH	VA		04/29/2024		10,419		(417)			(417)		10,002	10,002			
100149831	WHITEFISH	MT		04/29/2024		6,747		(113)			(113)		6,634	6,634			
100149832	CYPRESS	TX		04/29/2024		1,958		(102)			(102)		1,856	1,856			
100149833	ORLANDO	FL		04/29/2024		13,196		(406)			(406)		12,790	12,790			
100149834	PHOENIX	AZ		04/29/2024		2,470		(43)			(43)		2,427	2,427			
100149836	OMAHA	NE		04/29/2024		1,651		(39)			(39)		1,612	1,612			
100149837	AKRON	OH		04/29/2024		1,183		(57)			(57)		1,126	1,126			
100149838	MILWAUKEE	WI		04/29/2024		2,001		(76)			(76)		1,925	1,925			
100149840	KATY	TX		04/29/2024		1,839		(144)			(144)		1,695	1,695			
100149841	SAN ANTONIO	TX		04/29/2024		1,154		89			89		1,243	1,243			
100149843	WASHINGTON	DC		04/29/2024		2,640		(112)			(112)		2,528	2,528			
100149844	ABINGTON	MA		04/29/2024		4,061		(174)			(174)		3,887	3,887			
100149845	SAUGUS	MA		04/29/2024		4,196		(129)			(129)		4,067	4,067			
100149846	WESTPORT	MA		04/29/2024		2,865		(53)			(53)		2,812	2,812			
100149847	DURHAM	NC		04/29/2024		6,302		(328)			(328)		5,974	5,974			
100149848	SPRINGFIELD	OH		04/29/2024		1,361		(72)			(72)		1,289	1,289			
100149849	CHICAGO	IL		04/29/2024		2,447		22			22		2,469	2,469			
100149850	LOS ANGELES	CA		04/29/2024		9,114		(405)			(405)		8,709	8,709			
100149851	QUANTICO	MD		04/29/2024		1,563		(39)			(39)		1,524	1,524			
100149852	LOS ANGELES	CA		04/29/2024		5,381		(117)			(117)		5,264	5,264			
100149853	ATLANTA	GA		04/29/2024		3,932		12			12		3,944	3,944			
100149855	(WINNETKA AREA) LOS ANGELES	CA		04/29/2024		5,482		(174)			(174)		5,308	5,308			
100149856	JOELTON	TN		04/29/2024		54,320		(238)			(238)		54,082	54,082			
100149857	CONYERS	GA		04/29/2024		2,396		(45)			(45)		2,351	2,351			
100149858	LOS ANGELES	CA		04/29/2024		4,265		(108)			(108)		4,157	4,157			
100149859	ST. AUGUSTINE	FL		04/29/2024		2,187		(17)			(17)		2,170	2,170			
100149861	COLUMBIA	SC		04/29/2024		1,553		(41)			(41)		1,512	1,512			
100149862	SNELLVILLE	GA		04/29/2024		2,856		19			19		2,875	2,875			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149863	MESQUITE	TX		04/29/2024		1,529		(72)			(72)		1,457	1,457			
100149865	GARRISON	MN		04/29/2024		1,559		(71)			(71)		1,488	1,488			
100149868	COLUMBUS	OH		04/29/2024		1,151		(30)			(30)		1,121	1,121			
100149869	MORENO VALLEY	CA		04/29/2024		3,092		(209)			(209)		2,883	2,883			
100149871	SEGUIN	TX		04/29/2024		1,054		(58)			(58)		996	996			
100149872	RICHMOND	VA		04/29/2024		1,601		(39)			(39)		1,562	1,562			
100149874	VENETIA	PA		04/29/2024		1,725		(108)			(108)		1,617	1,617			
100149875	BUCKEYE	AZ		04/29/2024		2,399		(7)			(7)		2,392	2,392			
100149876	WESTLAKE VILLAGE	CA		04/29/2024		18,676		(182)			(182)		18,494	18,494			
100149877	TRUCKEE	CA		04/29/2024		7,143		(307)			(307)		6,836	6,836			
100149878	FAIRVIEW	OR		04/29/2024		7,537		(297)			(297)		7,240	7,240			
100149879	BAKERSFIELD	CA		04/29/2024		1,961		13			13		1,974	1,974			
100149880	SCOTTSDALE	AZ		04/29/2024		5,016		6			6		5,022	5,022			
100149881	HOLIDAY	FL		04/29/2024		1,616		(82)			(82)		1,534	1,534			
100149882	WEST LINN	OR		04/29/2024		3,625		(47)			(47)		3,578	3,578			
100149883	RALEIGH	NC		04/29/2024		1,746		(94)			(94)		1,652	1,652			
100149884	BETHLEHEM	PA		04/29/2024		106,498		(1,381)			(1,381)		105,117	105,117			
100149885	LOS ANGELES	CA		04/29/2024		3,724		(107)			(107)		3,617	3,617			
100149887	COLTEWAH	TN		04/29/2024		2,665		(69)			(69)		2,596	2,596			
100149888	RICHMOND	VA		04/29/2024		1,335		(39)			(39)		1,296	1,296			
100149889	OLD RIVER WINFREE	TX		04/29/2024		1,171		(72)			(72)		1,099	1,099			
100149890	CENTERTON	AR		04/29/2024		2,005		(158)			(158)		1,847	1,847			
100149891	WARNER ROBINS	GA		04/29/2024		863		(44)			(44)		819	819			
100149892	GEORGETOWN	TX		04/29/2024		1,364		29			29		1,393	1,393			
100149893	GILBERT	AZ		04/29/2024		2,964		(174)			(174)		2,790	2,790			
100149894	PHOENIX	AZ		04/29/2024		1,374		10			10		1,384	1,384			
100149895	SANTA ANA	CA		04/29/2024		12,012		(575)			(575)		11,437	11,437			
100149896	PONCHATOULA	LA		04/29/2024		1,681		(116)			(116)		1,565	1,565			
100149898	WHITTIER	CA		04/29/2024		304,164		(4,708)			(4,708)		299,456	299,456			
100149900	HOUSTON	TX		04/29/2024		1,774		(40)			(40)		1,734	1,734			
100149903	LOS ANGELES	CA		04/29/2024		12,357		634			634		12,991	12,991			
100149904	GLENDALE	CA		04/29/2024		443,297		(12,465)			(12,465)		430,832	430,832			
100149905	HENDERSON	NV		04/29/2024		3,003		(214)			(214)		2,789	2,789			
100149906	SAN JOSE	CA		04/29/2024		2,385		(49)			(49)		2,336	2,336			
100149907	BATESVILLE	AR		04/29/2024		2,080		(7)			(7)		2,073	2,073			
100149908	MIAMI	FL		04/29/2024		6,359		(147)			(147)		6,212	6,212			
100149909	HOUSTON	TX		04/29/2024		5,640		(188)			(188)		5,452	5,452			
100149910	CARMICHAEL	CA		04/29/2024		4,804		(48)			(48)		4,756	4,756			
100149911	LANCASTER	CA		04/29/2024		4,967		(140)			(140)		4,827	4,827			
100149912	CALIFORNIA CITY	CA		04/29/2024		7,484		(429)			(429)		7,055	7,055			
100149913	LOS ANGELES	CA		04/29/2024		14,305		(450)			(450)		13,855	13,855			
100149914	LAKE HAVASU CITY	AZ		04/29/2024		5,059		(193)			(193)		4,866	4,866			
100149916	LAS VEGAS	NV		04/29/2024		3,641		(156)			(156)		3,485	3,485			
100149917	PORTLAND	OR		04/29/2024		1,361		(75)			(75)		1,286	1,286			
100149920	FONTANA	CA		04/29/2024		3,192		(93)			(93)		3,099	3,099			
100149921	SAN BERNARDINO	CA		04/29/2024		4,651		14			14		4,665	4,665			
100149922	LAKE HAVASU CITY	AZ		04/29/2024		3,396		(53)			(53)		3,343	3,343			
100149923	ALBRIGHTSVILLE	PA		04/29/2024		2,720		(79)			(79)		2,641	2,641			
100149924	BRADENTON	FL		04/29/2024		2,622		(109)			(109)		2,513	2,513			
100149925	PANAMA CITY BEACH	FL		06/07/2024		35,610		(1,082)			(1,082)		34,528	34,528			
100149926	MOSELEY	VA		06/07/2024		295,129		(8,094)			(8,094)		287,035	287,035			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149927	PASADENA	CA		06/07/2024		59,871		(3,291)			(3,291)		56,580	56,580			
100149928	TAYLORSVILLE	UT		06/07/2024		4,648		(97)			(97)		4,551	4,551			
100149929	MONEE	IL		06/07/2024		6,561		79			79		6,640	6,640			
100149930	DRAPER	UT		06/07/2024		19,153		384			384		19,537	19,537			
100149931	CASTAIC	CA		06/07/2024		2,686		(78)			(78)		2,608	2,608			
100149935	DAYTONA BEACH	FL		06/07/2024		1,453		(47)			(47)		1,406	1,406			
100149937	KEIZER	OR		06/07/2024		3,124		(93)			(93)		3,031	3,031			
100149940	FRESNO	CA		06/07/2024		2,547		(85)			(85)		2,462	2,462			
100149942	RIO RANCHO	NM		06/07/2024		8,912		(47)			(47)		8,865	8,865			
100149943	ABILENE	TX		06/07/2024		1,040		(73)			(73)		967	967			
100149946	LAS VEGAS	NV		06/07/2024		4,409		(132)			(132)		4,277	4,277			
100149947	SALEM	NJ		06/07/2024		1,060		(46)			(46)		1,014	1,014			
100149950	SAN DIEGO	CA		06/07/2024		2,473		4			4		2,477	2,477			
100149951	PARKLAND	FL		06/07/2024		317,133		(2,133)			(2,133)		315,000	315,000			
100149954	PERRIS	CA		06/07/2024		2,066		(50)			(50)		2,016	2,016			
100149955	ELIZABETH	NJ		06/07/2024		4,640		(58)			(58)		4,582	4,582			
100149956	MILWAUKEE	WI		06/07/2024		601		1			1		602	602			
100149957	NORTH CHARLESTON	SC		06/07/2024		2,260		(86)			(86)		2,174	2,174			
100149958	NORTH CHARLESTON	SC		06/07/2024		3,289		(55)			(55)		3,234	3,234			
100149959	ASHEBORO	NC		06/07/2024		1,068		(59)			(59)		1,009	1,009			
100149962	LANCASTER	CA		06/07/2024		1,542		(106)			(106)		1,436	1,436			
100149963	NORTH CHARLESTON	SC		06/07/2024		3,928		19			19		3,947	3,947			
100149964	TARPON SPRINGS	FL		06/07/2024		4,711		5			5		4,716	4,716			
100149966	FORT WORTH	TX		06/07/2024		1,091		(56)			(56)		1,035	1,035			
100149968	ORLANDO	FL		06/07/2024		4,323		(127)			(127)		4,196	4,196			
100149969	NORTH CHARLESTON	SC		06/07/2024		3,321		(67)			(67)		3,254	3,254			
100149970	FORT WORTH	TX		06/07/2024		1,018		(75)			(75)		943	943			
100149971	NORTH CHARLESTON	SC		06/07/2024		3,407		(65)			(65)		3,342	3,342			
100149973	KISSIMMEE	FL		06/07/2024		1,133		(64)			(64)		1,069	1,069			
100149976	NORTH CHARLESTON	SC		06/07/2024		3,334		(74)			(74)		3,260	3,260			
100149977	RICHMOND	TX		06/07/2024		4,014		(125)			(125)		3,889	3,889			
100149980	WESTLAKE VILLAGE	CA		06/07/2024		6,812		(121)			(121)		6,691	6,691			
100149982	TORRINGTON	CT		06/07/2024		979		(22)			(22)		957	957			
100149985	NETCONG	NJ		06/07/2024		2,596		(45)			(45)		2,551	2,551			
100149986	AUSTIN	TX		06/07/2024		9,442		(174)			(174)		9,268	9,268			
100149987	BOYNTON BEACH	FL		06/07/2024		6,875		(148)			(148)		6,727	6,727			
100149988	MILWAUKEE	WI		06/07/2024		769		(22)			(22)		747	747			
100149989	ROLLING HILLS ESTATES	CA		06/07/2024		56		(1)			(1)		55	55			
100149990	SANTA CRUZ	CA		06/07/2024		6,373		(223)			(223)		6,150	6,150			
100149991	BOYNTON BEACH	FL		06/07/2024		4,743		(71)			(71)		4,672	4,672			
100149992	OSWEGO	IL		06/07/2024		3,340		(89)			(89)		3,251	3,251			
100149993	KATY	TX		06/07/2024		3,422		(88)			(88)		3,334	3,334			
100149999	LOS ANGELES (NORTHRIDGE AREA)	CA		06/07/2024		4,233		(122)			(122)		4,111	4,111			
100150001	FOWLER	CA		06/07/2024		2,896		(50)			(50)		2,846	2,846			
100150002	CHARLOTTE	NC		06/07/2024		7,987		(93)			(93)		7,894	7,894			
100150004	CENTRAL POINT	OR		06/07/2024		2,437		(68)			(68)		2,369	2,369			
100150009	YUBA CITY	CA		06/07/2024		3,567		(186)			(186)		3,381	3,381			
100150010	VAN NUYS	CA		06/07/2024		7,965		(259)			(259)		7,706	7,706			
100150011	VACAVILLE	CA		06/07/2024		13,609		17			17		13,626	13,626			
100150012	KINGWOOD	TX		06/07/2024		6,408		(128)			(128)		6,280	6,280			
100150013	CASTLE ROCK	CO		06/07/2024		25,339		(500)			(500)		24,839	24,839			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150014	SACRAMENTO	CA		06/07/2024		6,533		(23)			(23)		6,510	6,510			
100150015	WEBSTER	MA		06/07/2024		2,941		(32)			(32)		2,909	2,909			
100150017	GLEN ALLEN	VA		06/07/2024		6,285		(299)			(299)		5,986	5,986			
100150019	WEBSTER	MA		06/07/2024		2,161		(24)			(24)		2,137	2,137			
100150021	NORTH CHARLESTON	SC		06/07/2024		5,637		(36)			(36)		5,601	5,601			
100150024	CHANDLER	AZ		06/07/2024		3,020		(40)			(40)		2,980	2,980			
100150025	YOSEMITE NATIONAL PARK	CA		06/07/2024		2,745		(91)			(91)		2,654	2,654			
100150028	LOS ANGELES	CA		06/07/2024		15,120		(366)			(366)		14,754	14,754			
100150029	DETROIT	MI		06/07/2024		808		(32)			(32)		776	776			
100150030	LAGO VISTA	TX		06/07/2024		12,760		(455)			(455)		12,305	12,305			
100150031	LAS VEGAS	NV		06/07/2024		25,087		(343)			(343)		24,744	24,744			
100150032	DAYTONA BEACH	FL		06/07/2024		3,785		23			23		3,808	3,808			
100150033	LA HONDA	CA		06/07/2024		10,312		(258)			(258)		10,054	10,054			
100150035	COLUMBUS	OH		06/07/2024		3,348		(120)			(120)		3,228	3,228			
100150037	TARZANA	CA		06/07/2024		12,225		(631)			(631)		11,594	11,594			
100150040	WESLEY CHAPEL	FL		06/07/2024		2,519		(79)			(79)		2,440	2,440			
100150041	MARTINEZ	CA		06/07/2024		8,676		(451)			(451)		8,225	8,225			
100150042	WESLEY CHAPEL	FL		06/07/2024		2,325		(28)			(28)		2,297	2,297			
100150043	PARADISE VALLEY	AZ		06/07/2024		17,015		(607)			(607)		16,408	16,408			
100150045	YOUNGTOWN	AZ		06/07/2024		1,967		(82)			(82)		1,885	1,885			
100150048	MIAMI	FL		06/07/2024		4,171		(193)			(193)		3,978	3,978			
100150049	RANCHO CUCAMONGA	CA		06/14/2024		22,091		(453)			(453)		21,638	21,638			
100150051	GLENDALE	AZ		06/14/2024		2,572		(45)			(45)		2,527	2,527			
100150054	ELYRIA	OH		06/14/2024		1,512		(43)			(43)		1,469	1,469			
100150055	DANVILLE	VA		06/14/2024		1,128		(33)			(33)		1,095	1,095			
100150056	DELTONA	FL		06/14/2024		2,511		(71)			(71)		2,440	2,440			
100150057	TACOMA	WA		06/14/2024		3,216		(172)			(172)		3,044	3,044			
100150059	TAMARAC	FL		06/14/2024		3,290		(12)			(12)		3,278	3,278			
100150062	ASTATULA	FL		06/14/2024		3,397		(124)			(124)		3,273	3,273			
100150064	MATTHEWS	NC		06/14/2024		1,870		(130)			(130)		1,740	1,740			
100150066	OMAHA	NE		06/14/2024		887		(18)			(18)		869	869			
100150067	EAST HAVEN	CT		06/14/2024		3,881		(215)			(215)		3,666	3,666			
100150068	LAKEVILLE	MN		06/14/2024		4,503		(25)			(25)		4,478	4,478			
100150074	ALBURTIS	PA		06/14/2024		2,341		(8)			(8)		2,333	2,333			
100150077	LIBERTY HILL	TX		06/14/2024		3,428		14			14		3,442	3,442			
100150079	HOUSTON	TX		06/14/2024		2,849		(112)			(112)		2,737	2,737			
100150080	DALLAS	TX		06/14/2024		6,421		(227)			(227)		6,194	6,194			
100150082	CORONA	CA		06/14/2024		5,710		(137)			(137)		5,573	5,573			
100150084	ANAHEIM	CA		06/14/2024		2,976		(77)			(77)		2,899	2,899			
100150085	CARMEL	CA		06/14/2024		10,744		(529)			(529)		10,215	10,215			
100150087	NORTH CHARLESTON	SC		06/14/2024		3,648		(56)			(56)		3,592	3,592			
100150088	NORTH CHARLESTON	SC		06/14/2024		5,643		(101)			(101)		5,542	5,542			
100150089	NORTH CHARLESTON	SC		06/14/2024		3,882		(16)			(16)		3,866	3,866			
100150091	HOUSTON	TX		06/14/2024		973		(39)			(39)		934	934			
100150092	STATESVILLE	NC		06/14/2024		1,194		(54)			(54)		1,140	1,140			
100150093	TUCSON	AZ		06/14/2024		3,558		(197)			(197)		3,361	3,361			
100150095	STATESVILLE	NC		06/14/2024		1,196		(56)			(56)		1,140	1,140			
100150096	STATESVILLE	NC		06/14/2024		2,867		(104)			(104)		2,763	2,763			
100150098	STAMFORD	CT		06/14/2024		5,351		(169)			(169)		5,182	5,182			
100150102	STONE MOUNTAIN	GA		06/14/2024		1,410		(95)			(95)		1,315	1,315			
100150103	VICTORVILLE	CA		06/14/2024		3,891		(115)			(115)		3,776	3,776			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150104	BROOKSHIRE	TX		06/14/2024		1,516		(129)			(129)		1,387	1,387			
100150109	AZLE	TX		06/14/2024		143,925		(5,420)			(5,420)		138,505	138,505			
100150110	MONTGOMERY	TX		06/14/2024		3,815		(119)			(119)		3,696	3,696			
100150111	CHICAGO	IL		06/14/2024		849		(49)			(49)		800	800			
100150113	SCHAUMBURG	IL		06/14/2024		6,559		(211)			(211)		6,348	6,348			
100150115	KOLOA	HI		06/14/2024		18,864		(268)			(268)		18,596	18,596			
100150117	MARIETTA	GA		06/14/2024		12,612		(338)			(338)		12,274	12,274			
100150121	ELK RIVER	MN		06/14/2024		5,062		(67)			(67)		4,995	4,995			
100150123	BRONSON	FL		06/14/2024		1,243		(7)			(7)		1,236	1,236			
100150124	FREDERICKSBURG	VA		06/14/2024		2,662		(101)			(101)		2,561	2,561			
100150125	GARDEN GROVE	CA		06/14/2024		4,286		(136)			(136)		4,150	4,150			
100150127	BIRMINGHAM	AL		06/14/2024		875		(47)			(47)		828	828			
100150128	MOUNT PLEASANT	SC		06/14/2024		5,527		(83)			(83)		5,444	5,444			
100150132	HOFFMAN ESTATES	IL		06/14/2024		2,390		(50)			(50)		2,340	2,340			
100150135	COCONUT CREEK	FL		06/14/2024		8,527		(151)			(151)		8,376	8,376			
100150136	SAN LUIS OBISPO	CA		06/14/2024		22,692		(573)			(573)		22,119	22,119			
100150138	FOUNTAIN HILLS	AZ		06/14/2024		4,456		(37)			(37)		4,419	4,419			
100150140	MILPITAS	CA		06/14/2024		12,526		73			73		12,599	12,599			
100150141	SPOKANE	WA		06/14/2024		4,053		(131)			(131)		3,922	3,922			
100150143	HOUSTON	TX		06/14/2024		286,530		(5,530)			(5,530)		281,000	281,000			
100150144	SPOKANE	WA		06/14/2024		4,108		(125)			(125)		3,983	3,983			
100150147	LOS ANGELES	CA		06/14/2024		9,210		(448)			(448)		8,762	8,762			
100150150	CEDAR HILL	TX		06/14/2024		1,640		(118)			(118)		1,522	1,522			
100150151	PHOENIX	AZ		06/14/2024		2,513		(9)			(9)		2,504	2,504			
100150152	DECATUR	GA		06/14/2024		1,121		(117)			(117)		1,004	1,004			
100150153	AUSTELL	GA		06/14/2024		888		(90)			(90)		798	798			
100150155	COACHELLA	CA		04/30/2024		3,157		(129)			(129)		3,028	3,028			
100150156	TAMPA	FL		04/30/2024		1,543		(42)			(42)		1,501	1,501			
100150158	PLAINFIELD	NJ		04/30/2024		3,082		(81)			(81)		3,001	3,001			
100150160	TAMPA	FL		04/30/2024		3,545		(225)			(225)		3,320	3,320			
100150161	FLORENCE	SC		04/30/2024		6,307		(389)			(389)		5,918	5,918			
100150162	CLEARWATER	FL		04/30/2024		1,672		(57)			(57)		1,615	1,615			
100150163	DETROIT	MI		04/30/2024		682		(52)			(52)		630	630			
100150166	BERKELEY TOWNSHIP	NJ		04/30/2024		7,373		(122)			(122)		7,251	7,251			
100150167	STATEN ISLAND	NY		04/30/2024		173,906		(5,720)			(5,720)		168,186	168,186			
100150168	ZEPHYRHILLS	FL		04/30/2024		125,092		(5,075)			(5,075)		120,017	120,017			
100150171	ATLANTA	GA		04/30/2024		11,819		(86)			(86)		11,733	11,733			
100150174	PORT CHARLOTTE	FL		04/30/2024		3,394		(100)			(100)		3,294	3,294			
100150176	DAVIE	FL		04/30/2024		8,239		(173)			(173)		8,066	8,066			
100150177	WESTMINSTER	CO		04/30/2024		2,677		(107)			(107)		2,570	2,570			
100150178	INDIAN TRAIL	NC		04/30/2024		54,530		(2,535)			(2,535)		51,995	51,995			
100150180	DENNIS PORT	MA		04/30/2024		4,373		(71)			(71)		4,302	4,302			
100150181	SAN ANTONIO	TX		04/30/2024		3,457		(184)			(184)		3,273	3,273			
100150182	DIX HILLS	NY		04/30/2024		11,113		(363)			(363)		10,750	10,750			
100150184	LOS ANGELES	CA		04/30/2024		6,617		(102)			(102)		6,515	6,515			
100150186	MIAMI	FL		04/30/2024		4,528		(193)			(193)		4,335	4,335			
100150187	FORT WORTH	TX		04/30/2024		1,147		(78)			(78)		1,069	1,069			
100150188	NEW HARTFORD	NY		04/30/2024		105,003		(4,430)			(4,430)		100,573	100,573			
100150189	LEWISVILLE	TX		04/30/2024		6,172		(108)			(108)		6,064	6,064			
100150191	SEWELL	NJ		04/30/2024		1,774		(58)			(58)		1,716	1,716			
100150192	PARRISH	FL		04/30/2024		3,135		(138)			(138)		2,997	2,997			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150194	ELK GROVE	CA		04/30/2024		9,160		(41)			(41)		9,119	9,119			
100150198	PALM HARBOR	FL		04/30/2024		4,720		(80)			(80)		4,640	4,640			
100150199	SANTA ROSA	CA		04/30/2024		10,966		(199)			(199)		10,767	10,767			
100150200	SAINT CLOUD	FL		04/30/2024		2,083		(50)			(50)		2,033	2,033			
100150204	MANVEL	TX		04/30/2024		4,867		(237)			(237)		4,630	4,630			
100150205	BOCA RATON	FL		04/30/2024		120,241		(1,479)			(1,479)		118,762	118,762			
100150206	HUMBLE	TX		04/30/2024		1,239		(68)			(68)		1,171	1,171			
100150207	DANVILLE	CA		04/30/2024		14,792		(348)			(348)		14,444	14,444			
100150211	LOS ANGELES	CA		04/30/2024		18,520		(417)			(417)		18,103	18,103			
100150212	HOLLYWOOD	FL		04/30/2024		3,457		(164)			(164)		3,293	3,293			
100150215	SEAL BEACH	CA		04/30/2024		5,216		(122)			(122)		5,094	5,094			
100150216	RESEDA	CA		04/30/2024		3,613		(188)			(188)		3,425	3,425			
100150218	UNITED KINGDOM	GBR		04/29/2024		36							36	157	121		121
100150219	UNITED KINGDOM	GBR		04/29/2024		15							15	102	87		87
100150220	UNITED KINGDOM	GBR		04/29/2024		26							26	182	156		156
100150221	UNITED KINGDOM	GBR		04/29/2024		31							31	143	112		112
100150222	UNITED KINGDOM	GBR		04/29/2024		11							11	48	37		37
100150223	UNITED KINGDOM	GBR		04/29/2024		16							16	68	53		53
100150224	UNITED KINGDOM	GBR		04/29/2024		22							22	136	114		114
100150225	UNITED KINGDOM	GBR		04/29/2024		11							11	50	38		38
100150226	UNITED KINGDOM	GBR		04/29/2024		15							15	92	77		77
100150227	UNITED KINGDOM	GBR		04/29/2024		34,740						117	34,857	37,046	2,189		2,189
100150228	UNITED KINGDOM	GBR		04/29/2024		1,317						4	1,321	1,451	129		129
100150229	UNITED KINGDOM	GBR		04/29/2024										53	53		53
100150230	UNITED KINGDOM	GBR		04/29/2024		5,909						20	5,929	6,582	652		652
100150231	UNITED KINGDOM	GBR		04/29/2024		1,405						5	1,410	1,572	163		163
100150232	UNITED KINGDOM	GBR		04/29/2024		46							46	298	252		252
100150233	UNITED KINGDOM	GBR		04/29/2024		16							16	70	54		54
100150234	UNITED KINGDOM	GBR		04/29/2024		9							9	158	149		149
100150235	UNITED KINGDOM	GBR		04/29/2024		45							45	299	255		255
100150236	UNITED KINGDOM	GBR		04/29/2024		42							42	282	240		240
100150237	UNITED KINGDOM	GBR		04/29/2024		76,213						256	76,469	79,515	3,047		3,047
100150238	UNITED KINGDOM	GBR		04/29/2024		15							15	100	85		85
100150239	UNITED KINGDOM	GBR		04/29/2024		23							23	143	121		121
100150240	UNITED KINGDOM	GBR		04/29/2024		42							42	393	351		351
100150241	UNITED KINGDOM	GBR		04/29/2024										262	262		262
100150242	UNITED KINGDOM	GBR		04/29/2024		16							16	62	46		46
100150243	GOOR	NLD		04/29/2024		1,563						73	1,636	1,773	137		137
100150244	GOOR	NLD		04/29/2024										654	654		654
100150245	LEEUWARDEN	NLD		04/29/2024										377	377		377
100150246	WAGENINGEN	NLD		04/29/2024		127,909						4,482	132,391	134,713	2,321		2,321
100150247	AMSTERDAM	NLD		04/29/2024										214	214		214
100150250	AMSTERDAM	NLD		04/29/2024										384	384		384
100150251	S-GRAVENHAGE	NLD		04/29/2024		191,604						6,715	198,319	217,419	19,100		19,100
100150252	S-GRAVENHAGE	NLD		04/29/2024										404	404		404
100150253	S-GRAVENHAGE	NLD		04/29/2024		1,202						42	1,244	1,342	98		98
100150254	ROTTERDAM	NLD		04/29/2024										136	136		136
100150255	ROTTERDAM	NLD		04/29/2024										1,053	1,053		1,053
100150256	BEVERWIJK	NLD		04/29/2024										196	196		196
100150257	ALMERE	NLD		04/29/2024		927,470						32,502	959,972	1,049,402	89,430		89,430
100150258	AMSTERDAM	NLD		04/29/2024										716	716		716

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150259	SUSTEREN	NLD		04/29/2024										167	167		167
100150260	SPAUBEEK	NLD		04/29/2024										167	167		167
100150261	HAARLEM	NLD		04/29/2024										1,219	1,219		1,219
100150262	WEERT	NLD		04/29/2024										264	264		264
100150263	WEERT	NLD		04/29/2024		874						31	905	974	69		69
100150265	HOENSBROEK	NLD		04/29/2024										300	300		300
100150266	HEETEN	NLD		04/29/2024										1,319	1,319		1,319
100150267	ZWOLLE	NLD		04/29/2024										319	319		319
100150268	GRONINGEN	NLD		04/29/2024										235	235		235
100150269	SPIJKENISSE	NLD		04/29/2024										428	428		428
100150270	S-GRAVENHAGE	NLD		04/29/2024										289	289		289
100150271	HEERDE	NLD		04/29/2024										1,237	1,237		1,237
100150272	S-GRAVENHAGE	NLD		04/29/2024										141	141		141
100150273	VEGHEL	NLD		04/29/2024										1,010	1,011		1,011
100150274	SCHIEDAM	NLD		04/29/2024										338	338		338
100150275	AMSTERDAM	NLD		04/29/2024										338	338		338
100150276	AMSTERDAM	NLD		04/29/2024										359	359		359
100150277	DEVENTER	NLD		04/29/2024										126	126		126
100150278	WEERT	NLD		04/29/2024		506,768						17,759	524,527	570,704	46,176		46,176
100150279	HOOGEVEEN	NLD		04/29/2024										139	139		139
100150282	DEURNE	NLD		04/29/2024										261	261		261
100150283	DEURNE	NLD		04/29/2024										217	217		217
100150284	DEVENTER	NLD		04/29/2024		30,121						1,056	31,177	33,361	2,184		2,184
100150461	SAN LUIS OBISPO	CA		05/03/2024		11,377		(48)			(48)		11,329	11,329			
100150462	SACRAMENTO	CA		05/03/2024		6,545		(180)			(180)		6,365	6,365			
100150463	SAN DIEGO	CA		05/03/2024		5,942		(85)			(85)		5,857	5,857			
100150464	SAN DIEGO	CA		05/03/2024		5,636		(72)			(72)		5,564	5,564			
100150465	QUEEN CREEK	AZ		05/03/2024		49,182		306			306		49,488	49,488			
100150467	PISMO BEACH	CA		05/03/2024		5,440		36			36		5,476	5,476			
100150468	FOLSOM	CA		05/03/2024		193,411		2,589	104		2,485		195,896	195,310		(586)	(586)
100150469	GROVELAND	CA		05/03/2024		3,951		24			24		3,975	3,975			
100150470	SURPRISE	AZ		05/03/2024		2,731		(29)			(29)		2,702	2,702			
100150471	SCOTTSDALE	AZ		05/03/2024		5,328		48			48		5,376	5,376			
100150472	TOLLESON	AZ		05/03/2024		6,482		499			499		6,981	6,981			
100150473	LA PUENTE	CA		05/03/2024		5,674		76			76		5,750	5,750			
100150474	COACHELLA	CA		05/03/2024		5,115		70			70		5,185	5,185			
100150475	ROSEVILLE	CA		05/03/2024		5,588		366			366		5,954	5,954			
100150476	IRVINE	CA		05/03/2024		5,852		(76)			(76)		5,776	5,776			
100150477	BAKERSFIELD	CA		05/03/2024		3,156		25			25		3,181	3,181			
100150478	HUNTINGTON PARK	CA		05/03/2024		14,312		(289)			(289)		14,023	14,023			
100150480	RIVERSIDE	CA		05/03/2024		2,936		(79)			(79)		2,857	2,857			
100150481	ROSEVILLE	CA		05/03/2024		48,507		(443)	5		(448)		48,059	47,984		(75)	(75)
100150482	ROSEVILLE	CA		05/03/2024		4,666		(41)			(41)		4,625	4,625			
100150483	COACHELLA	CA		05/03/2024		7,109		(105)			(105)		7,004	7,004			
100150484	NATIONAL CITY	CA		05/03/2024		8,335		(146)			(146)		8,189	8,189			
100150486	NORTH HOLLYWOOD	CA		05/03/2024		5,116		(49)			(49)		5,067	5,067			
100150487	TURLOCK	CA		05/03/2024		2,507		(72)			(72)		2,435	2,435			
100150488	LAKE ARROWHEAD	CA		05/03/2024		76,572		(1,615)			(1,615)		74,957	74,957			
100150489	PALM SPRINGS	CA		05/03/2024		2,458		(73)			(73)		2,385	2,385			
100150490	KREMMLING	CO		05/03/2024		3,137		(61)			(61)		3,076	3,076			
100150491	TUSTIN	CA		05/03/2024		8,703		51			51		8,754	8,754			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150492	WASHINGTON	DC		05/03/2024		10,044		(247)			(247)		9,797	9,797			
100150493	COMMERCE CITY	CO		05/03/2024		5,547		437			437		5,984	5,984			
100150494	SEMINOLE	FL		05/03/2024		7,377		(32)			(32)		7,345	7,345			
100150495	LITTLETON	CO		05/03/2024		3,163		20			20		3,183	3,183			
100150496	PARKER	CO		05/03/2024		11,044		782			782		11,826	11,826			
100150497	NEW SMYRNA BEACH	FL		05/03/2024		4,045		(91)			(91)		3,954	3,954			
100150498	OCEAN VIEW	DE		05/03/2024		3,011		(86)			(86)		2,925	2,925			
100150499	MIAMI	FL		05/03/2024		6,066		(180)			(180)		5,886	5,886			
100150500	JACKSONVILLE BEACH	FL		05/03/2024		4,710		(40)			(40)		4,670	4,670			
100150501	OCEAN VIEW	DE		05/03/2024		4,589		(44)			(44)		4,545	4,545			
100150502	GREEN COVE SPRINGS	FL		05/03/2024		3,355		43			43		3,398	3,398			
100150503	WEST PALM BEACH	FL		05/03/2024		5,461		44			44		5,505	5,505			
100150504	SOUTHWEST RANCHES	FL		05/03/2024		8,875		119			119		8,994	8,994			
100150505	JACKSONVILLE	FL		05/03/2024		7,034		106			106		7,140	7,140			
100150506	NAPLES	FL		05/03/2024		3,833		54			54		3,887	3,887			
100150507	KISSIMMEE	FL		05/03/2024		6,611		(159)			(159)		6,452	6,452			
100150508	MIDDLETOWN	DE		05/03/2024		3,744		88			88		3,832	3,832			
100150509	DELTONA	FL		05/03/2024		35,902		(628)			(628)		35,274	35,274			
100150510	DAVENPORT	FL		05/03/2024		3,608		(103)			(103)		3,505	3,505			
100150511	CUMMING	GA		05/03/2024		8,096		(223)			(223)		7,873	7,873			
100150513	PENSACOLA	FL		05/03/2024		11,525		(373)			(373)		11,152	11,152			
100150514	OCALA	FL		05/03/2024		2,571		97			97		2,668	2,668			
100150515	GAINESVILLE	GA		05/03/2024		171,542		3,293	6		3,287		174,829	174,622		(207)	(207)
100150517	RICHMOND HILL	GA		05/03/2024		3,885		214			214		4,099	4,099			
100150518	OAKWOOD	GA		05/03/2024		9,821		251			251		10,072	10,072			
100150519	OAKWOOD	GA		05/03/2024		6,023		119			119		6,142	6,142			
100150520	MABLETON	GA		05/03/2024		47,451		570			570		48,021	48,021			
100150521	OAKWOOD	GA		05/03/2024		3,632		75			75		3,707	3,707			
100150522	LOGANVILLE	GA		05/03/2024		3,404		95			95		3,499	3,499			
100150523	ACWORTH	GA		05/03/2024		3,350		(50)			(50)		3,300	3,300			
100150524	SAVANNAH	GA		05/03/2024		6,796		(128)			(128)		6,668	6,668			
100150525	BLOOMINGDALE	GA		05/03/2024		3,444		49			49		3,493	3,493			
100150526	BRASELTON	GA		05/03/2024		3,012		(82)			(82)		2,930	2,930			
100150528	EWA BEACH	HI		05/03/2024		7,910		45			45		7,955	7,955			
100150529	MABLETON	GA		05/03/2024		3,587		134			134		3,721	3,721			
100150530	IDAHO FALLS	ID		05/03/2024		15,626		(425)			(425)		15,201	15,148		(53)	(53)
100150531	POOLER	GA		05/03/2024		2,872		(49)			(49)		2,823	2,823			
100150532	KENNESAW	GA		05/03/2024		2,817		(33)			(33)		2,784	2,784			
100150533	BOGART	GA		05/03/2024		2,787		(57)			(57)		2,730	2,730			
100150534	WALESKA	GA		05/03/2024		2,957		(17)			(17)		2,940	2,940			
100150536	OAK PARK	IL		05/03/2024		4,219		(37)			(37)		4,182	4,182			
100150537	BATON ROUGE	LA		05/03/2024		3,026		(72)			(72)		2,954	2,954			
100150539	FISHING CREEK	MD		05/03/2024		30,995		(119)			(119)		30,876	30,876			
100150540	RATHDRUM	ID		05/03/2024		2,759		(37)			(37)		2,722	2,722			
100150541	ROCKVILLE	MD		05/03/2024		204,008		(3,153)			(3,153)		200,855	200,855			
100150542	LOWELL	MA		05/03/2024		7,626		(37)			(37)		7,589	7,589			
100150544	SEVERN	MD		05/03/2024		2,619		(75)			(75)		2,544	2,544			
100150545	SILVER SPRING	MD		05/03/2024		4,418		(89)			(89)		4,329	4,329			
100150546	TAYLORSVILLE	NC		05/03/2024		4,781		(82)			(82)		4,699	4,699			
100150547	CAROLINA BEACH	NC		05/03/2024		4,732		(73)			(73)		4,659	4,659			
100150548	MINNEAPOLIS	MN		05/03/2024		4,043		(69)			(69)		3,974	3,974			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150549	WENTZVILLE	MO		05/03/2024		4,394		30			30		4,424	4,424			
100150550	RED LODGE	MT		05/03/2024		4,894		(68)			(68)		4,826	4,826			
100150551	BLOOMINGTON	MN		05/03/2024		2,675		(33)			(33)		2,642	2,642			
100150552	MONROE	NC		05/03/2024		5,046		(89)			(89)		4,957	4,957			
100150553	KILL DEVIL HILLS	NC		05/03/2024		3,506		(56)			(56)		3,450	3,450			
100150554	SAINT LOUIS	MO		05/03/2024		2,742		(52)			(52)		2,690	2,690			
100150555	MOUNT AIRY	NC		05/03/2024		2,468		(68)			(68)		2,400	2,400			
100150556	GARNER	NC		05/03/2024		3,005		(14)			(14)		2,991	2,991			
100150557	CHARLOTTE	NC		05/03/2024		2,733		20			20		2,753	2,753			
100150558	MOORESVILLE	NC		05/03/2024		2,689		(44)			(44)		2,645	2,645			
100150559	NEW PROVIDENCE	NJ		05/03/2024		6,928		(65)			(65)		6,863	6,863			
100150560	ENGLEWOOD	NJ		05/03/2024		65,230		(1,097)	2		(1,099)		64,131	64,071		(61)	(61)
100150562	NEWARK	NJ		05/03/2024		4,901		(40)			(40)		4,861	4,861			
100150563	PLAINFIELD	NJ		05/03/2024		3,652		(103)			(103)		3,549	3,549			
100150564	BRICK	NJ		05/03/2024		2,632		(77)			(77)		2,555	2,555			
100150565	PAPILLION	NE		05/03/2024		3,402		59			59		3,461	3,461			
100150566	SOMERSET	NJ		05/03/2024		9,427		(156)			(156)		9,271	9,271			
100150567	LINWOOD	NJ		05/03/2024		2,854		(67)			(67)		2,787	2,787			
100150568	NORTH LAS VEGAS	NV		05/03/2024		3,393		22			22		3,415	3,415			
100150569	BERLIN	NJ		05/03/2024		24,970		(740)			(740)		24,230	24,230			
100150570	HENDERSON	NV		05/03/2024		3,729		104			104		3,833	3,833			
100150571	BROKEN BOW	OK		05/03/2024		5,761		(86)			(86)		5,675	5,675			
100150572	HENDERSON	NV		05/03/2024		2,988		40			40		3,028	3,028			
100150573	KEANSBURG	NJ		05/03/2024		4,039		(25)			(25)		4,014	4,014			
100150574	LAS VEGAS	NV		05/03/2024		8,315		(210)			(210)		8,105	8,105			
100150576	NORTH LAS VEGAS	NV		05/03/2024		2,666		(76)			(76)		2,590	2,590			
100150577	LAS VEGAS	NV		05/03/2024		3,282		23			23		3,305	3,305			
100150579	PHILADELPHIA	PA		05/03/2024		65,554		(2,218)			(2,218)		63,336	63,336			
100150580	NORTH MYRTLE BEACH	SC		05/03/2024		20,790		(485)			(485)		20,305	20,305			
100150581	MARYSVILLE	OH		05/03/2024		2,708		(38)			(38)		2,670	2,670			
100150583	MECHANICSBURG	PA		05/03/2024		3,135		(15)			(15)		3,120	3,120			
100150585	SEVIERVILLE	TN		05/03/2024		13,057		(121)			(121)		12,936	12,936			
100150586	SPRING HILL	TN		05/03/2024		3,363		(78)			(78)		3,285	3,285			
100150587	GATLINBURG	TN		05/03/2024		7,515		(169)			(169)		7,346	7,346			
100150588	KNOXVILLE	TN		05/03/2024		4,470		(110)			(110)		4,360	4,360			
100150589	CENTRE HALL	PA		05/03/2024		2,374		(50)			(50)		2,324	2,324			
100150590	MURFREESBORO	TN		05/03/2024		2,578		(70)			(70)		2,508	2,508			
100150591	WESTON	TX		05/03/2024		8,999		59			59		9,058	9,058			
100150592	ANNA	TX		05/03/2024		3,436		24			24		3,460	3,460			
100150593	CYPRESS	TX		05/03/2024		3,711		2			2		3,713	3,713			
100150596	PRINCETON	TX		05/03/2024		3,439		273			273		3,712	3,712			
100150597	LEANDER	TX		05/03/2024		3,707		(99)			(99)		3,608	3,608			
100150598	FULSHEAR	TX		05/03/2024		3,266		26			26		3,292	3,292			
100150599	FORT WORTH	TX		05/03/2024		3,490		211			211		3,701	3,701			
100150600	DALLAS	TX		05/03/2024		4,392		(144)			(144)		4,248	4,248			
100150601	BUDA	TX		05/03/2024		107,250		1,451	3		1,448		108,698	108,591		(107)	(107)
100150602	PFLUGERVILLE	TX		05/03/2024		2,923		19			19		2,942	2,942			
100150603	ROSENBERG	TX		05/03/2024		5,505		(67)			(67)		5,438	5,438			
100150604	BASTROP	TX		05/03/2024		2,984		261			261		3,245	3,245			
100150605	PROVIDENCE VILLAGE	TX		05/03/2024		2,897		(39)			(39)		2,858	2,858			
100150606	PROVIDENCE VILLAGE	TX		05/03/2024		2,823		(54)			(54)		2,769	2,769			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150607	VAN ALSTYNE	TX		05/03/2024		2,657		(91)			(91)		2,566	2,566			
100150608	FORT WORTH	TX		05/03/2024		3,084		179			179		3,263	3,263			
100150609	ROYSE CITY	TX		05/03/2024		2,846		(39)			(39)		2,807	2,807			
100150610	ARLINGTON	TX		05/03/2024		2,711		19			19		2,730	2,730			
100150611	KATY	TX		05/03/2024		2,438		16			16		2,454	2,454			
100150612	LITTLE ELM	TX		05/03/2024		2,477		(84)			(84)		2,393	2,393			
100150613	GRAFORD	TX		05/03/2024		5,375		(32)			(32)		5,343	5,343			
100150614	MESQUITE	TX		05/03/2024		3,124		(36)			(36)		3,088	3,088			
100150615	SAN ANTONIO	TX		05/03/2024		3,239		139			139		3,378	3,378			
100150616	DALLAS	TX		05/03/2024		3,743		(108)			(108)		3,635	3,635			
100150618	KATY	TX		05/03/2024		2,290		(82)			(82)		2,208	2,208			
100150619	SAN ANTONIO	TX		05/03/2024		2,463		(91)			(91)		2,372	2,372			
100150620	VIENNA	VA		05/03/2024		17,175		(244)			(244)		16,931	16,931			
100150621	VAN ALSTYNE	TX		05/03/2024		4,746		(60)			(60)		4,686	4,686			
100150622	SARATOGA SPRINGS	UT		05/03/2024		2,999		42			42		3,041	3,041			
100150623	MANASSAS	VA		05/03/2024		5,693		(126)			(126)		5,567	5,567			
100150624	BASYE	VA		05/03/2024		2,781		(76)			(76)		2,705	2,705			
100150627	NEWPORT NEWS	VA		05/03/2024		2,982		38			38		3,020	3,020			
100150628	CHESAPEAKE	VA		05/03/2024		6,178		86			86		6,264	6,264			
100150629	ARLINGTON	TX		05/03/2024		5,351		47			47		5,398	5,398			
100150630	LAKE FREDERICK	VA		05/03/2024		3,187		(37)			(37)		3,150	3,150			
100150631	RIDGEFIELD	WA		05/03/2024		4,378		85			85		4,463	4,463			
100150632	MILTON	WA		05/03/2024		5,400		(76)			(76)		5,324	5,324			
100150634	VANCOUVER	WA		05/03/2024		3,697		74			74		3,771	3,771			
100150635	TACOMA	WA		05/03/2024		3,138		(98)			(98)		3,040	3,040			
100150636	EAST WENATCHEE	WA		05/03/2024		3,196		70			70		3,266	3,266			
100150637	SAN JOSE DEL CABO	MEX		05/03/2024		28,255							28,255	28,255			
100150638	SOLIDARIDAD	MEX		05/03/2024		2,573							2,573	2,573			
100150639	TEGA CAY	SC		05/06/2024		3,245		(80)			(80)		3,165	3,165			
100150640	TUCSON	AZ		05/06/2024		2,735		(63)			(63)		2,672	2,672			
100150643	LEHIGH ACRES	FL		05/06/2024		7,379		(51)			(51)		7,328	7,328			
100150644	SUGARLOAF	CA		05/06/2024		12,255		(87)			(87)		12,168	12,168			
100150645	MANHEIM	PA		05/06/2024		2,313		(63)			(63)		2,250	2,250			
100150646	DALLAS	TX		05/06/2024		3,220		(25)			(25)		3,195	3,195			
100150647	UVALDE	TX		05/06/2024		2,090		(36)			(36)		2,054	2,054			
100150648	EDMOND	OK		05/06/2024		2,448		(43)			(43)		2,405	2,405			
100150649	POINCIANA	FL		05/06/2024		2,017		(28)			(28)		1,989	1,989			
100150653	PEMBROKE	FL		05/06/2024		3,771		(86)			(86)		3,685	3,685			
100150654	DECATUR	GA		05/06/2024		2,052		(25)			(25)		2,027	2,027			
100150655	PANAMA CITY BEACH	FL		05/06/2024		5,277		(25)			(25)		5,252	5,252			
100150656	VIRGINIA BEACH	VA		05/06/2024		3,589		(92)			(92)		3,497	3,497			
100150657	CHATTANOOGA	TN		05/06/2024		2,912		(60)			(60)		2,852	2,852			
100150658	CYPRESS	TX		05/06/2024		2,707		(20)			(20)		2,687	2,687			
100150659	CAPE MAY	NJ		05/06/2024		5,080		(133)			(133)		4,947	4,947			
100150660	FORT WORTH	TX		05/06/2024		2,590		(31)			(31)		2,559	2,559			
100150662	NORTHBRIDGE	MA		05/06/2024		3,496		(59)			(59)		3,437	3,437			
100150663	PRINCENTON	TX		05/06/2024		4,700		(61)			(61)		4,639	4,639			
100150665	MOUNT LAUREL	NJ		05/06/2024		2,005		(62)			(62)		1,943	1,943			
100150667	COTTAGE GROVE	OR		05/06/2024		4,363		(27)			(27)		4,336	4,336			
100150668	COTTAGE GROVE	OR		05/06/2024		4,357		(27)			(27)		4,330	4,330			
100150669	LITHONIA	GA		05/06/2024		2,206		(30)			(30)		2,176	2,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150670	COTTAGE GROVE	OR		05/06/2024		4,367		(27)			(27)		4,340	4,340			
100150671	FAYETTEVILLE	AR		05/06/2024		2,174		(67)			(67)		2,107	2,107			
100150673	KALAMAZOO	MI		05/06/2024		25,567		(545)			(545)		25,022	25,022			
100150675	PENDERGRASS	GA		05/06/2024		2,781		121			121		2,902	2,902			
100150676	SWANNANOA	NC		05/06/2024		2,434		(30)			(30)		2,404	2,404			
100150677	RICHARDSON	TX		05/06/2024		4,500		(23)			(23)		4,477	4,477			
100150678	SAINT AUGUSTINE	FL		05/06/2024		2,665		3			3		2,668	2,668			
100150679	STEVENS	PA		05/06/2024		2,704		(35)			(35)		2,669	2,669			
100150680	PRINCETON	TX		05/06/2024		2,336		(61)			(61)		2,275	2,275			
100150681	SPRING	TX		05/06/2024		2,381		(42)			(42)		2,339	2,339			
100150682	HANFORD	CA		05/06/2024		3,111		(92)			(92)		3,019	3,019			
100150683	GALVESTON	TX		05/06/2024		2,497		(69)			(69)		2,428	2,428			
100150684	VAN ALSTYNE	TX		05/06/2024		2,616		(45)			(45)		2,571	2,571			
100150685	LITTLE ELM	TX		05/06/2024		2,622		(67)			(67)		2,555	2,555			
100150686	FOREST HILL	TX		05/06/2024		7,480		(68)			(68)		7,412	7,412			
100150687	AMERICUS	GA		05/06/2024		10,703		(275)			(275)		10,428	10,428			
100150688	AUBURN	GA		05/06/2024		3,543		158			158		3,701	3,701			
100150689	PHOENIX	AZ		05/06/2024		2,233		(61)			(61)		2,172	2,172			
100150690	KAPOLEI	HI		05/06/2024		6,775		(167)			(167)		6,608	6,608			
100150691	GARLAND	TX		05/06/2024		3,852		(76)			(76)		3,776	3,776			
100150692	CHALMETTE	LA		05/06/2024		2,030		(64)			(64)		1,966	1,966			
100150693	HOMESTEAD	FL		05/06/2024		2,104		(22)			(22)		2,082	2,082			
100150694	CHICAGO	IL		05/06/2024		5,369		(75)			(75)		5,294	5,294			
100150695	ACWORTH	GA		05/06/2024		2,665		(75)			(75)		2,590	2,590			
100150696	CHARLOTTE	NC		05/06/2024		5,019		(97)			(97)		4,922	4,922			
100150697	MONROE	NC		05/06/2024		2,278		(50)			(50)		2,228	2,228			
100150698	PHOENIX	AZ		05/06/2024		3,430		(41)			(41)		3,389	3,389			
100150700	ROYSE CITY	TX		05/06/2024		37,357		(641)			(641)		36,716	36,716			
100150701	MANITOWOC	WI		05/06/2024		2,191		(48)			(48)		2,143	2,143			
100150702	TIGARD	OR		05/06/2024		4,635		256			256		4,891	4,891			
100150704	POCATELLO	ID		05/06/2024		2,151		(20)			(20)		2,131	2,131			
100150705	JACKSONVILLE	FL		05/06/2024		3,331		(77)			(77)		3,254	3,254			
100150706	ASHEVILLE	NC		05/06/2024		3,300		(67)			(67)		3,233	3,233			
100150707	FORT WORTH	TX		05/06/2024		6,698		(179)			(179)		6,519	6,519			
100150708	PORT CHARLOTTE	FL		05/06/2024		3,082		(80)			(80)		3,002	3,002			
100150709	KILLEEN	TX		05/06/2024		2,442		(40)			(40)		2,402	2,402			
100150710	PORT SAINT LUCIE	FL		05/06/2024		2,687		(66)			(66)		2,621	2,621			
100150712	OAK POINT	TX		05/06/2024		3,573		35			35		3,608	3,608			
100150713	KILLEEN	TX		05/06/2024		2,442		(40)			(40)		2,402	2,402			
100150714	FLOWERY BRANCH	GA		05/06/2024		2,359		(91)			(91)		2,268	2,268			
100150715	FORT WORTH	TX		05/06/2024		2,250		(27)			(27)		2,223	2,223			
100150716	JASPER	GA		05/06/2024		3,231		(91)			(91)		3,140	3,140			
100150717	LOCKHART	TX		05/06/2024		2,365		(43)			(43)		2,322	2,322			
100150719	SACRAMENTO	CA		05/06/2024		4,207		(35)			(35)		4,172	4,172			
100150720	YUKON	OK		05/06/2024		2,237		(41)			(41)		2,196	2,196			
100150721	FORT WORTH	TX		05/06/2024		2,411		(54)			(54)		2,357	2,357			
100150722	PRINCETON	TX		05/06/2024		2,383		19			19		2,402	2,402			
100150723	LAS VEGAS	NV		05/06/2024		4,576		264			264		4,840	4,840			
100150724	PHOENIX	AZ		05/06/2024		10,714		691			691		11,405	11,405			
100150725	GILBERT	AZ		05/06/2024		4,308		306			306		4,614	4,614			
100150726	PHILADELPHIA	PA		05/06/2024		2,407		(38)			(38)		2,369	2,369			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150727	FORT WORTH	TX		05/06/2024		47,290		(1,245)			(1,245)		46,045	46,045			
100150728	CLEVELAND	OH		05/06/2024		2,908		(51)			(51)		2,857	2,857			
100150729	MISSOURI CITY	TX		05/06/2024		2,295		(67)			(67)		2,228	2,228			
100150730	WOODLAND	CA		05/06/2024		4,835		331			331		5,166	5,166			
100150731	NEWARK	DE		05/06/2024		7,388		(235)			(235)		7,153	7,153			
100150732	MADISON	AL		05/06/2024		3,801		223			223		4,024	4,024			
100150733	CADDO MILLS	TX		05/06/2024		41,033		(744)			(744)		40,289	40,289			
100150734	SMYRNA	TN		05/06/2024		1,963		(33)			(33)		1,930	1,930			
100150735	LAWRENCEVILLE	GA		05/06/2024		2,348		(59)			(59)		2,289	2,289			
100150736	NEW LONDON	CT		05/06/2024		2,366		(11)			(11)		2,355	2,355			
100150737	SUFFOLK	VA		05/06/2024		2,374		(67)			(67)		2,307	2,307			
100150738	WYLIE	TX		05/06/2024		2,468		44			44		2,512	2,512			
100150739	AUSTIN	TX		05/06/2024		3,388		(32)			(32)		3,356	3,356			
100150741	SPRING	TX		05/06/2024		2,192		(77)			(77)		2,115	2,115			
100150742	DURHAM	NC		05/06/2024		4,062		228			228		4,290	4,290			
100150743	WEST COLUMBIA	SC		05/06/2024		2,062		(36)			(36)		2,026	2,026			
100150746	PENDERGRASS	GA		05/06/2024		2,925		116			116		3,041	3,041			
100150747	FORT WORTH	TX		05/06/2024		5,605		(78)			(78)		5,527	5,527			
100150748	MISSION	TX		05/06/2024		1,990		(38)			(38)		1,952	1,952			
100150749	MCKINNEY	TX		05/06/2024		2,398		(55)			(55)		2,343	2,343			
100150750	CHARLOTTE	NC		05/06/2024		2,209		(69)			(69)		2,140	2,140			
100150751	NORMAN	OK		05/06/2024		2,611		(22)			(22)		2,589	2,589			
100150752	ATLANTA	GA		05/06/2024		2,194		(52)			(52)		2,142	2,142			
100150753	CASA GRANDE	AZ		05/06/2024		1,981		(18)			(18)		1,963	1,963			
100150754	SCOTTSDALE	AZ		05/07/2024		11,725		42			42		11,767	11,767			
100150757	BOULDER	CO		05/07/2024		5,828		(87)			(87)		5,741	5,741			
100150758	EUGENE	OR		05/07/2024		3,200		(56)			(56)		3,144	3,144			
100150760	WASHINGTON	DC		05/07/2024		6,400		(16)			(16)		6,384	6,384			
100150761	RENTON	WA		05/07/2024		6,994		(80)			(80)		6,914	6,914			
100150763	DURHAM	NC		05/07/2024		3,361		(32)			(32)		3,329	3,329			
100150764	INLET BEACH	FL		05/07/2024		7,718		14			14		7,732	7,732			
100150765	PARAMUS	NJ		05/07/2024		4,340		(58)			(58)		4,282	4,282			
100150766	LEESBURG	FL		05/07/2024		118,148		(554)			(554)		117,594	117,594			
100150767	SEVIERVILLE	TN		05/07/2024		3,060		(50)			(50)		3,010	3,010			
100150769	AUSTIN	TX		05/07/2024		4,320		41			41		4,361	4,361			
100150773	CASTRO VALLEY	CA		05/07/2024		12,452		(171)			(171)		12,281	12,281			
100150775	PHILADELPHIA	PA		05/07/2024		5,975		(82)			(82)		5,893	5,893			
100150776	BOSTON	MA		05/07/2024		3,473		(56)			(56)		3,417	3,417			
100150777	LINDON	UT		05/07/2024		23,325		(383)			(383)		22,942	22,942			
100150778	LEESVILLE	SC		05/07/2024		3,244		(45)			(45)		3,199	3,199			
100150780	TRACY	CA		05/07/2024		6,699		(31)			(31)		6,668	6,668			
100150781	SOUTHINGTON	CT		05/07/2024		3,854		(39)			(39)		3,815	3,815			
100150782	BUCKEYE	AZ		05/07/2024		11,220		(154)			(154)		11,066	11,066			
100150783	SUPPLY	NC		05/07/2024		22,505		(338)			(338)		22,167	22,167			
100150784	LAOTTO	IN		05/07/2024		6,271		(121)			(121)		6,150	6,150			
100150785	REDWOOD CITY	CA		05/07/2024		368,841		(9,870)			(9,870)		358,971	358,971			
100150786	FULLERTON	CA		05/07/2024		6,168		(38)			(38)		6,130	6,130			
100150787	SAN JOSE	CA		05/07/2024		8,782		150			150		8,932	8,932			
100150788	ELLICOTTVILLE	NY		05/07/2024		2,997		(31)			(31)		2,966	2,966			
100150789	RALEIGH	NC		05/07/2024		5,826		(56)			(56)		5,770	5,770			
100150791	COTTAGE GROVE	MN		05/08/2024		4,168		(97)			(97)		4,071	4,071			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150793	EUREKA	CA		05/08/2024		3,265		(73)			(73)		3,192	3,192			
100150794	EAST FALMOUTH	MA		05/08/2024		3,551		(54)			(54)		3,497	3,497			
100150795	EAST FALMOUTH	MA		05/08/2024		3,739		(57)			(57)		3,682	3,682			
100150796	MARCO ISLAND	FL		05/08/2024		2,918		(62)			(62)		2,856	2,856			
100150797	DOWNINGTOWN	PA		05/08/2024		57,393		(144)	3		(147)		57,246	57,186		(60)	(60)
100150798	EL DORADO HILLS	CA		05/08/2024		5,027		(29)			(29)		4,998	4,998			
100150799	SCRANTON	PA		05/08/2024		2,367		(40)			(40)		2,327	2,327			
100150800	OCALA	FL		05/08/2024		1,869		(16)			(16)		1,853	1,853			
100150801	OCALA	FL		05/08/2024		1,858		(16)			(16)		1,842	1,842			
100150802	WESTFIELD	MA		05/08/2024		1,654		(32)			(32)		1,622	1,622			
100150803	KAILUA KONA	HI		05/08/2024		6,130		(176)			(176)		5,954	5,954			
100150804	FONTANA	CA		05/08/2024		3,579		(29)			(29)		3,550	3,550			
100150805	VENTNOR CITY	NJ		05/08/2024		2,830		(32)			(32)		2,798	2,798			
100150806	DOVER	DE		05/08/2024		1,515		(17)			(17)		1,498	1,498			
100150807	PUNTA GORDA	FL		05/08/2024		2,299		(7)			(7)		2,292	2,292			
100150808	GLEN MILLS	PA		05/08/2024		158,235		(4,887)			(4,887)		153,348	153,348			
100150809	SAINT LOUIS	MO		05/08/2024		4,188		(22)			(22)		4,166	4,166			
100150810	LONG POND	PA		05/08/2024		5,596		(124)			(124)		5,472	5,472			
100150812	AURORA	CO		05/08/2024		142,240		(1,595)			(1,595)		140,645	140,645			
100150813	APOPKA	FL		05/08/2024		3,875		(102)			(102)		3,773	3,773			
100150814	CARY	NC		05/08/2024		3,156		(55)			(55)		3,101	3,101			
100150815	VENUS	TX		05/08/2024		3,307		(58)			(58)		3,249	3,249			
100150816	APPLE VALLEY	MN		05/08/2024		2,150		(4)			(4)		2,146	2,146			
100150818	CLERMONT	FL		05/08/2024		2,719		(49)			(49)		2,670	2,670			
100150819	HUNTERSVILLE	NC		05/08/2024		2,982		(45)			(45)		2,937	2,937			
100150820	CHARLOTTE	NC		05/08/2024		3,529		(52)			(52)		3,477	3,477			
100150821	ANAHEIM	CA		05/08/2024		4,521		(53)			(53)		4,468	4,468			
100150822	BOISE	ID		05/08/2024		2,748		(13)			(13)		2,735	2,735			
100150823	HUNTSVILLE	AL		05/08/2024		2,701		(30)			(30)		2,671	2,671			
100150824	MIAMI	FL		05/08/2024		4,791		(84)			(84)		4,707	4,707			
100150825	SAN PABLO	CA		05/08/2024		5,137		(108)			(108)		5,029	5,029			
100150826	DOYLESTOWN	PA		05/08/2024		3,362		(101)			(101)		3,261	3,261			
100150827	WINTER HAVEN	FL		05/08/2024		2,717		(44)			(44)		2,673	2,673			
100150828	GARLAND	TX		05/08/2024		3,125		(41)			(41)		3,084	3,084			
100150829	ST. PETERSBURG	FL		05/08/2024		17,146		(153)			(153)		16,993	16,993			
100150830	VIRGINIA BEACH	VA		05/08/2024		1,839		1			1		1,840	1,840			
100150831	RINCON	GA		05/08/2024		1,781		(12)			(12)		1,769	1,769			
100150832	PEMBROKE	GA		05/08/2024		2,376		(43)			(43)		2,333	2,333			
100150833	ELKRIDGE	MD		05/08/2024		3,493		1			1		3,494	3,494			
100150834	RENTON	WA		05/08/2024		5,529		(23)			(23)		5,506	5,506			
100150835	CHATSWORTH	CA		05/08/2024		6,754		(87)			(87)		6,667	6,667			
100150837	ATLANTA	GA		05/08/2024		3,611		(84)			(84)		3,527	3,527			
100150838	HOLLYWOOD	FL		05/08/2024		2,004		(16)			(16)		1,988	1,988			
100150839	EL MIRAGE	AZ		05/08/2024		2,435		(42)			(42)		2,393	2,393			
100150841	REHOBOTH BEACH	DE		05/08/2024		4,579		(93)			(93)		4,486	4,486			
100150842	PHOENIX	AZ		05/08/2024		8,432		(217)			(217)		8,215	8,215			
100150843	ALBUQUERQUE	NM		05/08/2024		1,935		48			48		1,983	1,983			
100150845	CASTLE HAYNE	NC		05/08/2024		2,755		(36)			(36)		2,719	2,719			
100150846	GAINESVILLE	GA		05/08/2024		2,053		7			7		2,060	2,060			
100150847	CASTLE HAYNE	NC		05/08/2024		2,844		(37)			(37)		2,807	2,807			
100150848	RIVERDALE	GA		05/08/2024		1,640		(7)			(7)		1,633	1,633			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150849	WEYMOUTH	MA		05/08/2024		3,209		(29)			(29)		3,180	3,180			
100150850	SPRING	TX		05/08/2024		2,234		2			2		2,236	2,236			
100150851	IRVINGTON	NJ		05/08/2024		3,995		21			21		4,016	4,016			
100150852	HOUSTON	TX		05/08/2024		1,739		15			15		1,754	1,754			
100150853	PEA RIDGE	AR		05/08/2024		3,525		92			92		3,617	3,617			
100150854	ROCKWALL	TX		05/08/2024		2,545		(38)			(38)		2,507	2,507			
100150855	LIBBY	MT		05/08/2024		2,187		(30)			(30)		2,157	2,157			
100150857	SPRING	TX		05/08/2024		2,380		38			38		2,418	2,418			
100150858	CASTLE HAYNE	NC		05/08/2024		2,859		(37)			(37)		2,822	2,822			
100150861	APACHE JUNCTION	AZ		05/08/2024		7,127		(11)			(11)		7,116	7,116			
100150862	COLUMBIA	MO		05/08/2024		2,537		(19)			(19)		2,518	2,518			
100150863	SALT LAKE CITY	UT		05/08/2024		4,566		(67)			(67)		4,499	4,499			
100150864	GREENVILLE	SC		05/08/2024		8,774		(35)			(35)		8,739	8,739			
100150866	OXON HILL	MD		05/08/2024		3,515		(65)			(65)		3,450	3,450			
100150869	PORT ARANSAS	TX		05/08/2024		5,764		(59)			(59)		5,705	5,705			
100150871	ROSEVILLE	CA		05/08/2024		8,747		24			24		8,771	8,771			
100150872	SARASOTA	FL		05/08/2024		4,417		(77)			(77)		4,340	4,340			
100150873	ZEPHYRHILLS	FL		05/08/2024		35,817		1,011			1,011		36,828	36,772		(56)	(56)
100150874	LAS VEGAS	NV		05/08/2024		2,787		(50)			(50)		2,737	2,737			
100150875	MELISSA	TX		05/08/2024		4,245		(66)			(66)		4,179	4,179			
100150876	SWAINSBORO	GA		05/08/2024		2,341		(15)			(15)		2,326	2,326			
100150877	LEWES	DE		05/08/2024		3,453		(62)			(62)		3,391	3,391			
100150878	BUENA PARK	CA		05/08/2024		6,526		(51)			(51)		6,475	6,475			
100150879	COLLIERVILLE	TN		05/08/2024		3,637		(110)			(110)		3,527	3,527			
100150880	MIAMI	FL		05/08/2024		4,758		(100)			(100)		4,658	4,658			
100150881	NAGS HEAD	NC		05/08/2024		4,214		(124)			(124)		4,090	4,090			
100150882	VANCE	AL		05/08/2024		2,316		(21)			(21)		2,295	4,520		2,225	2,225
100150884	OSAGE BEACH	MO		05/08/2024		16,635		(506)			(506)		16,129	16,066		(63)	(63)
100150885	SEABROOK	TX		05/08/2024		137,332		(1,820)			(1,820)		135,512	135,512			
100150886	ANNAPOLIS	MD		05/08/2024		6,053		(64)			(64)		5,989	5,989			
100150889	HEBRON	IN		05/08/2024		3,787		(51)			(51)		3,736	3,736			
100150890	WESTERVILLE	OH		05/08/2024		3,298		(56)			(56)		3,242	3,242			
100150891	LAS VEGAS	NV		05/08/2024		3,869		(84)			(84)		3,785	3,785			
100150892	ASHEVILLE	NC		05/08/2024		8,968		341			341		9,309	9,309			
100150893	BUDA	TX		05/08/2024		2,733		(63)			(63)		2,670	2,670			
100150894	ST PETERSBURG	FL		05/08/2024		6,379		(134)			(134)		6,245	6,245			
100150896	BRANDYWINE	MD		05/08/2024		2,888		(67)			(67)		2,821	2,821			
100150898	BLOOMINGDALE	GA		05/08/2024		54,717		(1,690)			(1,690)		53,027	53,027			
100150899	FORT WORTH	TX		05/08/2024		2,295		(39)			(39)		2,256	2,256			
100150900	FONTANA	CA		05/08/2024		5,860		(156)			(156)		5,704	5,704			
100150902	LOVELAND	OH		05/08/2024		2,624		(41)			(41)		2,583	2,583			
100150904	PALOS HILLS	IL		05/08/2024		2,228		(42)			(42)		2,186	2,186			
100150906	VIENNA	VA		05/08/2024		72,837		(1,719)			(1,719)		71,118	71,118			
100150907	FARMINGTON	AR		05/08/2024		2,322		(31)			(31)		2,291	2,291			
100150908	MELISSA	TX		05/08/2024		3,308		(51)			(51)		3,257	3,257			
100150910	FARMINGTON	AR		05/08/2024		2,477		(38)			(38)		2,439	2,439			
100150911	SEMINOLE	FL		05/08/2024		18,371		(413)			(413)		17,958	17,958			
100150912	WOODSTOCK	GA		05/08/2024		3,183		(56)			(56)		3,127	3,127			
100150913	CENTENNIAL	CO		05/08/2024		3,431		(46)			(46)		3,385	3,385			
100150914	MARION	TX		05/08/2024		2,478		175			175		2,653	2,653			
100150917	AUSTIN	TX		05/08/2024		3,835		(45)			(45)		3,790	3,790			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150918	EDMOND	OK		05/08/2024		2,903		(81)			(81)		2,822	2,822			
100150919	ATHENS	AL		05/08/2024		2,545		159			159		2,704	2,704			
100150921	HERMITAGE	TN		05/08/2024		2,690		(54)			(54)		2,636	2,636			
100150922	FORT LAUDERDALE	FL		05/08/2024		13,430		(232)			(232)		13,198	13,198			
100150923	OCEAN ISLE BEACH	NC		05/08/2024		5,319		(143)			(143)		5,176	5,176			
100150924	WENATCHEE	WA		05/08/2024		3,422		(108)			(108)		3,314	3,314			
100150925	LAS VEGAS	NV		05/08/2024		3,558		108			108		3,666	3,666			
100150926	MONCKS CORNER	SC		05/08/2024		9,049		(166)			(166)		8,883	8,883			
100150927	KATY	TX		05/08/2024		2,736		(19)			(19)		2,717	2,717			
100150928	THE COLONY	TX		05/08/2024		3,051		95			95		3,146	3,146			
100150929	TULARE	CA		05/08/2024		3,057		112			112		3,169	3,169			
100150930	HENDERSON	NV		05/08/2024		3,005		129			129		3,134	3,134			
100150931	DAWSONVILLE	GA		05/08/2024		3,919		192			192		4,111	4,111			
100150933	OCALA	FL		05/08/2024		13,347		922			922		14,269	14,269			
100150934	OKLAHOMA CITY	OK		05/08/2024		8,668		387			387		9,055	9,055			
100150935	HENDERSON	NV		05/08/2024		3,068		171			171		3,239	3,239			
100150936	HIXSON	TN		05/08/2024		5,513		316			316		5,829	5,829			
100150937	CAPE CORAL	FL		05/08/2024		5,978		196			196		6,174	6,174			
100150938	VANCOUVER	WA		05/08/2024		3,469		75			75		3,544	3,544			
100150939	HENDERSON	NV		05/08/2024		3,289		183			183		3,472	3,472			
100150940	FORT MYERS	FL		05/08/2024		2,827		(75)			(75)		2,752	2,752			
100150941	ROUND ROCK	TX		05/08/2024		5,525		63			63		5,588	5,588			
100150942	LAGRANGE	GA		05/08/2024		3,185		(71)			(71)		3,114	3,114			
100150943	VANCOUVER	WA		05/08/2024		3,469		75			75		3,544	3,544			
100150944	ORANGE BEACH	AL		05/08/2024		2,662		(71)			(71)		2,591	2,591			
100150945	LAKE FREDERICK	VA		05/08/2024		4,125		18			18		4,143	4,143			
100150946	INDIAN TRAIL	NC		05/08/2024		121,172		(989)			(989)		120,183	120,183			
100150947	TRUCKEE	CA		05/08/2024		15,026		(114)			(114)		14,912	14,912			
100150948	WOODLAND	CA		05/08/2024		73,995		3,328			3,328		77,323	77,323			
100150949	RANCHO MISSION VIEJO	CA		05/08/2024		5,633		333			333		5,966	5,966			
100150951	SALEM	OR		05/08/2024		5,760		146			146		5,906	5,906			
100150953	TUCSON	AZ		05/08/2024		3,525		165			165		3,690	3,690			
100150954	RIVERVIEW	FL		05/08/2024		4,213		215			215		4,428	4,428			
100150955	HAMPTON	GA		05/08/2024		3,443		124			124		3,567	3,567			
100150956	DORAL	FL		05/08/2024		20,269		(224)			(224)		20,045	19,984		(61)	(61)
100150957	LAS VEGAS	NV		05/08/2024		7,394		403			403		7,797	7,797			
100150959	NEW SMYRNA	FL		05/08/2024		3,024		15			15		3,039	3,039			
100150960	CHARLOTTE	NC		05/08/2024		2,931		(65)			(65)		2,866	2,866			
100150961	AUBREY	TX		05/08/2024		3,660		33			33		3,693	3,693			
100150963	HUTTO	TX		05/08/2024		8,033		(103)			(103)		7,930	7,930			
100150964	HUTTO	TX		05/08/2024		2,617		(48)			(48)		2,569	2,569			
100150965	AUBREY	TX		05/08/2024		2,665		(62)			(62)		2,603	2,603			
100150966	GASTONIA	NC		05/08/2024		5,515		(99)			(99)		5,416	5,416			
100150967	SUGAR GROVE	NC		05/08/2024		3,964		(43)			(43)		3,921	3,921			
100150968	HILTON HEAD ISLAND	SC		05/08/2024		125,222		(2,397)	(6)		(2,391)		122,831	123,593		762	762
100150969	TUSCALOOSA	AL		05/08/2024		2,964		92			92		3,056	3,056			
100150971	WATERFORD	NY		05/08/2024		5,370		51			51		5,421	5,421			
100150972	PHILADELPHIA	PA		05/08/2024		40,117		(47)			(47)		40,070	40,070			
100150973	WILMINGTON	DE		05/08/2024		3,421		(73)			(73)		3,348	3,348			
100150974	MONT CLARE	PA		05/08/2024		2,655		(31)			(31)		2,624	2,624			
100150976	LEHI	UT		05/08/2024		3,565		(41)			(41)		3,524	3,524			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150977	ST CHARLES	ID		05/08/2024		29,805		(506)			(506)		29,299	29,299			
100150978	ANNAPOLIS	MD		05/08/2024		5,377		(118)			(118)		5,259	5,259			
100150979	WEST PARK	FL		05/08/2024		3,459		(20)			(20)		3,439	3,439			
100150980	PARKER	CO		05/08/2024		6,594		537			537		7,131	7,131			
100150981	SHERWOOD	OR		05/08/2024		4,515		(26)			(26)		4,489	4,489			
100150983	LACKAWAXEN	PA		05/08/2024		3,392		(84)			(84)		3,308	3,308			
100150984	GLENDALE	AZ		05/08/2024		3,097		(18)			(18)		3,079	3,079			
100150985	SCOTTSDALE	AZ		05/08/2024		3,526		(106)			(106)		3,420	3,420			
100150986	BOCA RATON	FL		05/08/2024		2,739		(73)			(73)		2,666	2,666			
100150987	TIMNATH	CO		05/08/2024		4,036		273			273		4,309	4,309			
100150988	SAINT AUGUSTINE	FL		05/08/2024		2,835		(17)			(17)		2,818	2,818			
100150989	GILBERT	AZ		05/08/2024		4,529		(118)			(118)		4,411	4,411			
100150990	CUMMING	GA		05/08/2024		2,676		(16)			(16)		2,660	2,660			
100150992	RIVIERA BEACH	FL		05/08/2024		4,515		(88)			(88)		4,427	4,427			
100150993	GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024		6,397		(37)			(37)		6,360	6,360			
100150994	LAWRENCEVILLE	GA		05/08/2024		83,920		(2,174)			(2,174)		81,746	81,580		(166)	(166)
100150996	CHARLOTTE	NC		05/08/2024		2,739		(83)			(83)		2,656	2,656			
100150997	SOUTH ELGIN	IL		05/08/2024		2,818		(74)			(74)		2,744	2,744			
100150999	COEUR D ALENE	ID		05/08/2024		6,338		31			31		6,369	6,369			
100151000	BULLHEAD CITY	AZ		05/08/2024		3,011		(66)			(66)		2,945	2,945			
100151001	ARVADA	CO		05/08/2024		7,316		(93)			(93)		7,223	7,223			
100151002	SUGAR LAND	TX		05/08/2024		2,902		(17)			(17)		2,885	2,885			
100151003	GLENDALE	AZ		05/08/2024		3,811		(92)			(92)		3,719	3,719			
100151004	GEORGETOWN	TX		05/08/2024		2,164		(31)			(31)		2,133	2,133			
100151005	BONITA SPRINGS	FL		05/08/2024		146,585		(3,129)			(3,129)		143,456	143,456			
100151006	LAURELVILLE	OH		05/08/2024		4,500		(93)			(93)		4,407	4,407			
100151007	POCATELLO	ID		05/08/2024		2,669		(12)			(12)		2,657	2,657			
100151008	FORT MYERS	FL		05/08/2024		2,906		13			13		2,919	2,919			
100151009	MARSHALL	NC		05/08/2024		3,968		(99)			(99)		3,869	3,869			
100151010	PAWLEYS ISLAND	SC		05/08/2024		2,553		(56)			(56)		2,497	2,497			
100151011	SEVIERVILLE	TN		05/08/2024		3,638		(103)			(103)		3,535	3,535			
100151012	LAS VEGAS	NV		05/08/2024		57,408		(1,154)	9		(1,163)		56,245	56,146		(98)	(98)
100151013	ANNAPOLIS	MD		05/08/2024		4,017		(42)			(42)		3,975	3,975			
100151014	RICHMOND	VA		05/08/2024		5,875		(27)			(27)		5,848	5,848			
100151015	BALTIMORE	MD		05/08/2024		2,836		(45)			(45)		2,791	2,791			
100151016	MIAMI	FL		05/08/2024		5,080		(78)			(78)		5,002	5,002			
100151017	DEERFIELD BEACH	FL		05/08/2024		4,141		(86)			(86)		4,055	4,055			
100151018	CONWAY	SC		05/08/2024		3,273		(76)			(76)		3,197	3,197			
100151019	LAWRENCEVILLE	GA		05/08/2024		4,010		(85)			(85)		3,925	3,925			
100151020	LILLINGTON	NC		05/08/2024		2,705		(47)			(47)		2,658	2,658			
100151021	OXON HILL	MD		05/08/2024		16,983		(361)			(361)		16,622	16,622			
100151022	HAMMOND	LA		05/08/2024		8,592		(183)			(183)		8,409	8,409			
100151023	DIVIDE	CO		05/08/2024		2,479		(57)			(57)		2,422	2,422			
100151024	MESQUITE	TX		05/08/2024		2,546		(50)			(50)		2,496	2,496			
100151025	TAMPA	FL		05/08/2024		4,937		(97)			(97)		4,840	4,840			
100151027	MESA	AZ		05/08/2024		6,288		(74)			(74)		6,214	6,214			
100151028	BUFORD	GA		05/08/2024		3,908		147			147		4,055	4,055			
100151029	NAPLES	FL		05/08/2024		6,224		22			22		6,246	6,246			
100151030	CASA GRANDE	AZ		05/08/2024		16,449		(459)			(459)		15,990	15,990			
100151031	HARVEST	AL		05/08/2024		3,194		159			159		3,353	3,353			
100151032	LAS VEGAS	NV		05/08/2024		3,876		174			174		4,050	4,050			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151033	MONROE	NC		05/08/2024		3,721		138			138		3,859	3,859			
100151035	FREDERICK	MD		05/08/2024		7,298		329			329		7,627	7,627			
100151036	WINTER GARDEN	FL		05/08/2024		3,616		(56)			(56)		3,560	3,560			
100151037	EVERETT	WA		05/08/2024		8,124		552			552		8,676	8,676			
100151038	DALLAS	GA		05/08/2024		3,441		152			152		3,593	3,593			
100151039	HENDERSON	NV		05/08/2024		3,575		170			170		3,745	3,745			
100151040	SAN MARCOS	TX		05/08/2024		3,361		151			151		3,512	3,512			
100151041	CONWAY	SC		05/08/2024		3,444		122			122		3,566	3,566			
100151042	CONROE	TX		05/08/2024		4,046		154			154		4,200	4,200			
100151043	FORT WORTH	TX		05/08/2024		3,761		130			130		3,891	3,891			
100151045	VANCOUVER	WA		05/08/2024		4,378		167			167		4,545	4,545			
100151046	ANTIOCH	TN		05/08/2024		3,939		171			171		4,110	4,110			
100151047	MUNDELEIN	IL		05/08/2024		3,603		128			128		3,731	3,731			
100151048	ROSEVILLE	CA		05/08/2024		8,594		386			386		8,980	8,980			
100151049	BOTHELL	WA		05/08/2024		6,893		416			416		7,309	7,309			
100151050	HENDERSON	NV		05/08/2024		3,582		196			196		3,778	3,778			
100151051	ATLANTA	GA		05/08/2024		6,172		243			243		6,415	6,415			
100151052	SAN JACINTO	CA		05/08/2024		6,272		342			342		6,614	6,614			
100151053	BRADENTON	FL		05/08/2024		2,502		(39)			(39)		2,463	2,463			
100151054	CAPE CORAL	FL		05/08/2024		3,017		(68)			(68)		2,949	2,949			
100151055	FAYETTEVILLE	AR		05/08/2024		3,687		157			157		3,844	3,844			
100151056	SHERRILLS FORD	NC		05/08/2024		3,526		188			188		3,714	3,714			
100151057	WOODLAND	CA		05/08/2024		3,411		(89)			(89)		3,322	3,322			
100151058	RIDGEFIELD	WA		05/08/2024		3,814		132			132		3,946	3,946			
100151061	TUCSON	AZ		05/08/2024		3,580		152			152		3,732	3,732			
100151062	MURRELLS INLET	SC		05/08/2024		5,825		(183)			(183)		5,642	5,642			
100151063	ROSEVILLE	CA		05/08/2024		12,151		553			553		12,704	12,704			
100151064	MARLBORO	NJ		05/08/2024		45,226		(676)			(676)		44,550	44,550			
100151066	MARLBORO	NJ		05/08/2024		52,536		(785)			(785)		51,751	51,751			
100151067	WENDELL	NC		05/08/2024		3,175		42			42		3,217	3,217			
100151068	LAS VEGAS	NV		05/08/2024		4,717		278			278		4,995	4,995			
100151069	CAPITOLA	CA		05/08/2024		59,167		(1,267)			(1,267)		57,900	57,900			
100151070	KENNESAW	GA		05/08/2024		4,060		(71)			(71)		3,989	3,989			
100151071	ROSEVILLE	CA		05/08/2024		15,896		859			859		16,755	16,755			
100151073	HERRIMAN	UT		05/08/2024		3,614		(69)			(69)		3,545	3,545			
100151075	SANTAQUIN	UT		05/08/2024		4,513		(48)			(48)		4,465	4,465			
100151077	BAYSE	VA		05/08/2024		3,617		(73)			(73)		3,544	3,544			
100151078	PHOENIX	AZ		05/08/2024		4,020		(54)			(54)		3,966	3,966			
100151079	HIGHLANDS RANCH	CO		05/08/2024		3,853		(44)			(44)		3,809	3,809			
100151080	MESA	AZ		05/08/2024		2,815		(65)			(65)		2,750	2,750			
100151081	KEY BISCAYNE	FL		05/08/2024		8,112		13			13		8,125	8,125			
100151082	BURLESON	TX		05/08/2024		7,851		(6)			(6)		7,845	7,845			
100151083	PROVIDENCE	RI		05/08/2024		3,807		(22)			(22)		3,785	3,785			
100151084	BOZEMAN	MT		05/08/2024		3,668		(51)			(51)		3,617	3,617			
100151087	SAN ANTONIO	TX		05/08/2024		7,127		(2)			(2)		7,125	7,125			
100151088	BELLA VISTA	AR		05/08/2024		17,102		782			782		17,884	17,884			
100151089	EDMONDS	WA		05/08/2024		6,764		42			42		6,806	6,806			
100151090	WARWICK	RI		05/08/2024		2,794		(50)			(50)		2,744	2,744			
100151091	PFLUGERVILLE	TX		05/08/2024		3,384		(51)			(51)		3,333	3,333			
100151092	SARGENT	TX		05/08/2024		4,195		16			16		4,211	4,211			
100151093	OLD TAPPAN	NJ		05/08/2024		5,147		(59)			(59)		5,088	5,088			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151094	AUSTIN	TX		05/08/2024		6,015		(99)			(99)		5,916	5,916			
100151095	FORT WORTH	TX		05/08/2024		2,435		(65)			(65)		2,370	2,370			
100151097	FREDERICKSBURG	VA		05/08/2024		3,273		(99)			(99)		3,174	3,174			
100151098	SAINT CLOUD	FL		05/08/2024		3,184		(21)			(21)		3,163	3,163			
100151099	CHARLOTTE	NC		05/08/2024		2,358		(56)			(56)		2,302	2,302			
100151100	ARLINGTON	TX		05/08/2024		114,706		(1,257)			(1,257)		113,449	113,449			
100151101	LAVEEN	AZ		05/08/2024		3,889		31			31		3,920	3,920			
100151102	PFLUGERVILLE	TX		05/08/2024		2,897		(82)			(82)		2,815	2,815			
100151104	CHELSEA	ME		05/08/2024		2,284		(66)			(66)		2,218	2,218			
100151105	AUBREY	TX		05/08/2024		3,405		(69)			(69)		3,336	3,336			
100151106	MELBOURNE	FL		05/08/2024		2,741		(45)			(45)		2,696	2,696			
100151107	VAN ALSTYNE	TX		05/08/2024		2,926		(51)			(51)		2,875	2,875			
100151109	ELK PARK	NC		05/08/2024		4,138		(120)			(120)		4,018	4,018			
100151110	LAWRENCEVILLE	GA		05/08/2024		21,653		(370)			(370)		21,283	21,283			
100151111	ACWORTH	GA		05/08/2024		2,897		(72)			(72)		2,825	2,825			
100151113	MIAMI	FL		05/08/2024		3,872		(87)			(87)		3,785	3,785			
100151114	RIVERTON	UT		05/08/2024		4,357		(25)			(25)		4,332	4,332			
100151115	WORCESTER	MA		05/08/2024		6,138		(72)			(72)		6,066	6,066			
100151116	HUMMELSTOWN	PA		05/08/2024		3,202		(57)			(57)		3,145	3,145			
100151117	HAUULA	HI		05/08/2024		2,464		(66)			(66)		2,398	2,398			
100151119	CUMMING	GA		05/08/2024		2,884		(81)			(81)		2,803	2,803			
100151120	LAKE FREDERICK	VA		05/08/2024		3,755		16			16		3,771	3,771			
100151122	SANTA FE	NM		05/08/2024		4,285		(74)			(74)		4,211	4,211			
100151124	OCEANSIDE	CA		05/08/2024		4,559		(111)			(111)		4,448	4,448			
100151126	STOCKTON	CA		05/08/2024		2,903		(64)			(64)		2,839	2,839			
100151127	MELISSA	TX		05/08/2024		3,657		(26)			(26)		3,631	3,631			
100151128	CRANDALL	TX		05/08/2024		3,451		47			47		3,498	3,498			
100151129	CYPRESS	TX		05/08/2024		2,496		(37)			(37)		2,459	2,459			
100151130	BROOKLYN	NY		05/09/2024		8,990		(192)			(192)		8,798	8,798			
100151131	HURST	TX		05/09/2024		6,272		(301)			(301)		5,971	5,971			
100151132	CAPE CORAL	FL		05/09/2024		3,109		(26)			(26)		3,083	3,083			
100151133	MEMPHIS	TN		05/09/2024		2,905		(74)			(74)		2,831	2,831			
100151134	CARVER	MA		05/09/2024		4,634		(113)			(113)		4,521	4,521			
100151135	VIRGINIA BEACH	VA		05/09/2024		9,101		(405)			(405)		8,696	8,696			
100151136	KEANSBURG	NJ		05/09/2024		1,323		(30)			(30)		1,293	1,293			
100151138	PRESCOTT	AZ		05/09/2024		4,432		(124)			(124)		4,308	4,308			
100151139	LADSON	SC		05/09/2024		3,643		(66)			(66)		3,577	3,577			
100151140	TUCSON	AZ		05/09/2024		4,161		(93)			(93)		4,068	4,068			
100151141	SARASOTA	FL		05/09/2024		3,463		(72)			(72)		3,391	3,391			
100151144	BRONX	NY		05/09/2024		6,014		(285)			(285)		5,729	5,729			
100151145	SEBASTIAN	FL		05/09/2024		2,504		(54)			(54)		2,450	2,450			
100151146	LONGBOAT KEY	FL		05/09/2024		8,150		(262)			(262)		7,888	7,888			
100151147	FOREST	VA		05/09/2024		3,061		(138)			(138)		2,923	2,923			
100151148	SAINT LOUIS	MO		05/09/2024		1,212		(95)			(95)		1,117	1,117			
100151149	HAZLETON	PA		05/09/2024		1,603		(89)			(89)		1,514	1,514			
100151150	LANCASTER	TX		05/09/2024		2,372		(120)			(120)		2,252	2,252			
100151151	GREENVILLE	SC		05/09/2024		2,678		(126)			(126)		2,552	2,552			
100151152	PORT SAINT LUCIE	FL		05/09/2024		48,045		(1,449)			(1,449)		46,596	46,596			
100151154	EATONTOWN	NJ		05/09/2024		7,461		(112)			(112)		7,349	7,349			
100151155	ORLANDO	FL		05/09/2024		2,291		(108)			(108)		2,183	2,183			
100151156	AUSTIN	TX		05/09/2024		5,002		(54)			(54)		4,948	4,948			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151157	ZEPHYRHILLS	FL		05/09/2024		4,936		(290)			(290)		4,646	4,646			
100151158	LAWRENCEVILLE	GA		05/09/2024		1,864		(79)			(79)		1,785	1,785			
100151161	ROANOKE	VA		05/09/2024		7,899		(350)			(350)		7,549	7,549			
100151162	POTTSTOWN	PA		05/09/2024		4,268		(175)			(175)		4,093	4,093			
100151163	ALEDO	TX		05/09/2024		3,505		(144)			(144)		3,361	3,361			
100151164	ATLANTA	GA		05/09/2024		23,796		(907)			(907)		22,889	22,889			
100151165	BALTIMORE	MD		05/09/2024		14,936		(680)			(680)		14,256	14,256			
100151166	ELMONT	NY		05/09/2024		4,242		(100)			(100)		4,142	4,142			
100151167	MOORPARK	CA		05/09/2024		24,841		(511)			(511)		24,330	24,330			
100151168	WOODSIDE	NY		05/09/2024		5,489		(171)			(171)		5,318	5,318			
100151169	RIVERSIDE	NJ		05/09/2024		2,292		(92)			(92)		2,200	2,200			
100151170	KUNKLETOWN	PA		05/09/2024		6,281		(81)			(81)		6,200	6,200			
100151172	RALEIGH	NC		05/09/2024		1,897		(75)			(75)		1,822	1,822			
100151173	KENNER	LA		05/09/2024		1,879		(115)			(115)		1,764	1,764			
100151174	IRVINE	CA		05/09/2024		14,788		(251)			(251)		14,537	14,537			
100151176	VICTORVILLE	CA		05/09/2024		2,221		(3)			(3)		2,218	2,218			
100151180	PUNTA GORDA	FL		05/10/2024		5,001		(90)			(90)		4,911	4,911			
100151181	SEVIERVILLE	TN		05/10/2024		5,164		(88)			(88)		5,076	5,076			
100151182	BOWIE	MD		05/10/2024		37,157		(782)	1		(783)		36,374	36,318		(56)	(56)
100151183	CHARLOTTE	NC		05/10/2024		5,429		(112)			(112)		5,317	5,317			
100151184	MARYSVILLE	WA		05/10/2024		4,495		(81)			(81)		4,414	4,414			
100151186	BOTHELL	WA		05/10/2024		5,391		(65)			(65)		5,326	5,326			
100151187	MIAMI	FL		05/10/2024		4,809		(128)			(128)		4,681	4,681			
100151188	VICTORVILLE	CA		05/10/2024		2,524		(71)			(71)		2,453	2,453			
100151191	NEW SMYRNA BEACH	FL		05/10/2024		3,065		(37)			(37)		3,028	3,028			
100151192	WINTER SPRINGS	FL		05/10/2024		1,954		(16)			(16)		1,938	1,938			
100151193	ANTIOCH	CA		05/10/2024		3,390		(96)			(96)		3,294	3,294			
100151195	MIAMI	FL		05/10/2024		4,806		(38)			(38)		4,768	4,768			
100151197	DAUPHIN ISLAND	AL		05/10/2024		4,775		(99)			(99)		4,676	4,676			
100151199	FRANKLIN	TN		05/10/2024		23,150		364			364		23,514	23,514			
100151200	ANNA	TX		05/10/2024		7,139		(166)			(166)		6,973	6,973			
100151201	FLAGSTAFF	AZ		05/10/2024		4,177		(103)			(103)		4,074	4,074			
100151202	EAGLE	ID		05/10/2024		4,101		(15)			(15)		4,086	4,086			
100151204	BROKEN ARROW	OK		05/10/2024		11,896		(22)			(22)		11,874	11,874			
100151205	BARSTOW	CA		05/10/2024		3,084		(23)			(23)		3,061	3,061			
100151206	GAINESVILLE	FL		05/10/2024		2,138		42			42		2,180	2,180			
100151207	FOREST HILL	TX		05/10/2024		7,570		(47)			(47)		7,523	7,523			
100151208	KILLEEN	TX		05/10/2024		1,838		4			4		1,842	1,842			
100151209	CIBOLO	TX		05/10/2024		3,042		121			121		3,163	3,163			
100151210	NEPTUNE	NJ		05/10/2024		3,215		58			58		3,273	3,273			
100151211	IDAHO FALLS	ID		05/10/2024		58,708		(210)			(210)		58,498	58,498			
100151212	WASHINGTON	DC		05/10/2024		3,962		42			42		4,004	4,004			
100151213	NORTH CHARLESTON	SC		05/10/2024		150,301		(2,906)	93		(2,999)		147,302	147,026		(276)	(276)
100151214	RALEIGH	NC		05/10/2024		3,049		14			14		3,063	3,063			
100151215	LAS VEGAS	NV		05/10/2024		4,321		219			219		4,540	4,540			
100151216	ANAHEIM	CA		05/10/2024		7,006		(24)			(24)		6,982	6,982			
100151217	SAINT AUGUSTINE	FL		05/10/2024		5,008		(110)			(110)		4,898	4,898			
100151218	FORT WASHINGTON	MD		05/10/2024		2,568		(29)			(29)		2,539	2,539			
100151219	MURPHY	NC		05/10/2024		3,014		(60)			(60)		2,954	2,954			
100151220	DENTON	TX		05/10/2024		27,822		(213)	2		(215)		27,607	27,553		(54)	(54)
100151221	DURHAM	NC		05/10/2024		3,415		233			233		3,648	3,648			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151222	FRANKLIN	MA		05/10/2024		7,546		40			40		7,586	7,586			
100151223	VANCOUVER	WA		05/10/2024		4,248		238			238		4,486	4,486			
100151224	EVERETT	WA		05/10/2024		6,458		310			310		6,768	6,768			
100151225	FORT WORTH	TX		05/10/2024		3,675		252			252		3,927	3,927			
100151226	WENDELL	NC		05/10/2024		6,656		276			276		6,932	6,932			
100151227	DENVER	CO		05/10/2024		5,569		(132)			(132)		5,437	5,437			
100151228	FORT WORTH	TX		05/10/2024		3,717		199			199		3,916	3,916			
100151229	POOLER	GA		05/10/2024		2,814		(80)			(80)		2,734	2,734			
100151230	GLASSBORO	NJ		05/10/2024		27,137		(449)	3		(452)		26,685	26,632		(53)	(53)
100151231	DENTON	TX		05/10/2024		2,810		(47)			(47)		2,763	2,763			
100151232	CINCINNATI	OH		05/10/2024		2,645		(35)			(35)		2,610	2,610			
100151233	ROSEMOUNT	MN		05/10/2024		7,176		392			392		7,568	7,568			
100151234	ESTERO	FL		05/10/2024		18,159		(493)			(493)		17,666	17,666			
100151236	LONG BEACH	CA		05/10/2024		5,664		(44)			(44)		5,620	5,620			
100151237	FORT WORTH	TX		05/10/2024		6,260		275			275		6,535	6,535			
100151239	APEX	NC		05/10/2024		3,605		(94)			(94)		3,511	3,511			
100151240	PLANO	TX		05/10/2024		3,537		(71)			(71)		3,466	3,466			
100151241	STAMFORD	CT		05/10/2024		3,852		(77)			(77)		3,775	3,775			
100151242	NAPERVILLE	IL		05/10/2024		3,037		(58)			(58)		2,979	2,979			
100151243	LOS ANGELES	CA		05/10/2024		19,612		(292)			(292)		19,320	19,320			
100151244	SANTA MARIA	CA		05/10/2024		4,024		22			22		4,046	4,046			
100151245	EAGLE LAKE	FL		05/10/2024		2,678		(4)			(4)		2,674	2,674			
100151246	SALT LAKE CITY	UT		05/10/2024		2,962		(48)			(48)		2,914	2,914			
100151247	EL PRADO	NM		05/10/2024		10,962		(9)			(9)		10,953	10,953			
100151249	SEABROOK ISLAND	SC		05/10/2024		4,937		(141)			(141)		4,796	4,796			
100151250	FRISCO	TX		05/10/2024		12,095		(114)			(114)		11,981	11,981			
100151251	KISSIMMEE	FL		05/10/2024		2,787		(42)			(42)		2,745	2,745			
100151252	ATLANTA	GA		05/10/2024		2,729		(34)			(34)		2,695	2,695			
100151253	GLENDALE	AZ		05/10/2024		4,049		146			146		4,195	4,195			
100151254	FRISCO	TX		05/10/2024		3,884		(83)			(83)		3,801	3,801			
100151255	COLUMBIA	MD		05/10/2024		2,643		(26)			(26)		2,617	2,617			
100151256	VENICE	FL		05/10/2024		3,946		(34)			(34)		3,912	3,912			
100151257	LINCOLN	NH		05/10/2024		4,821		(118)			(118)		4,703	4,703			
100151259	FRESNO	CA		05/10/2024		2,869		(48)			(48)		2,821	2,821			
100151260	COLORADO SPRINGS	CO		05/10/2024		6,131		54			54		6,185	6,185			
100151261	ARLINGTON	VA		05/10/2024		2,920		(18)			(18)		2,902	2,902			
100151263	ABINGDON	VA		05/10/2024		4,447		1			1		4,448	4,448			
100151264	TOMBALL	TX		05/10/2024		2,708		(67)			(67)		2,641	2,641			
100151265	MIRAMAR BEACH	FL		05/10/2024		5,619		(152)			(152)		5,467	5,467			
100151266	KENNESAW	GA		05/10/2024		3,418		(73)			(73)		3,345	3,345			
100151268	CHARLOTTE	NC		05/10/2024		2,949		(48)			(48)		2,901	2,901			
100151269	VAN ALSTYNE	TX		05/10/2024		2,791		(47)			(47)		2,744	2,744			
100151270	LOWELL	MA		05/10/2024		5,426		(128)			(128)		5,298	5,298			
100151271	WAKE FOREST	NC		05/10/2024		2,997		12			12		3,009	3,009			
100151272	WINDERMERE	FL		05/10/2024		5,301		16			16		5,317	5,317			
100151273	CUMMING	GA		05/10/2024		4,598		(74)			(74)		4,524	4,524			
100151274	MATTHEWS	NC		05/10/2024		4,643		(57)			(57)		4,586	4,586			
100151275	LENOIR	NC		05/10/2024		674,825		(16,712)			(16,712)		658,113	658,113			
100151277	SELBYVILLE	DE		05/10/2024		2,379		(55)			(55)		2,324	2,324			
100151278	ATLANTA	GA		05/10/2024		3,284		(70)			(70)		3,214	3,214			
100151279	SPRINGTOWN	TX		05/10/2024		3,353		(83)			(83)		3,270	3,270			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151280	TUCSON	AZ		05/10/2024		2,084		(85)			(85)		1,999	1,999			
100151281	GARLAND	TX		05/10/2024		2,846		(24)			(24)		2,822	2,822			
100151282	LA QUINTA	CA		05/10/2024		6,038		(142)			(142)		5,896	5,896			
100151283	ANDERSON	SC		05/10/2024		5,397		(172)			(172)		5,225	5,225			
100151284	PASCO	WA		05/10/2024		2,877		(87)			(87)		2,790	2,790			
100151287	HUNTERSVILLE	NC		05/10/2024		4,430		(53)			(53)		4,377	4,377			
100151288	TRACY	CA		05/10/2024		3,885		(47)			(47)		3,838	3,838			
100151289	FORT LAUDERDALE	FL		05/10/2024		7,639		(72)			(72)		7,567	7,567			
100151290	DOWNINGTOWN	PA		05/10/2024		3,834		(21)			(21)		3,813	3,813			
100151291	RENO	NV		05/10/2024		2,754		(56)			(56)		2,698	2,698			
100151292	STALLINGS	NC		05/10/2024		2,860		(24)			(24)		2,836	2,836			
100151293	CHARLOTTE	NC		05/10/2024		2,806		(40)			(40)		2,766	2,766			
100151294	BALTIMORE	MD		05/10/2024		83,161		(868)			(868)		82,293	82,293			
100151295	SAINT AUGUSTINE	FL		05/10/2024		3,978		162			162		4,140	4,140			
100151296	FRESNO	TX		05/10/2024		5,964		226			226		6,190	6,190			
100151297	CORALVILLE	IA		05/10/2024		3,775		(45)			(45)		3,730	3,730			
100151298	MOYOCK	NC		05/10/2024		2,750		15			15		2,765	2,765			
100151299	SEGUIN	TX		05/10/2024		2,995		126			126		3,121	3,121			
100151300	OKLAHOMA CITY	OK		05/10/2024		3,012		143			143		3,155	3,155			
100151301	MYRTLE BEACH	SC		05/10/2024		2,960		113			113		3,073	3,073			
100151302	MYRTLE BEACH	SC		05/10/2024		3,093		117			117		3,210	3,210			
100151303	WESLEY CHAPEL	FL		05/10/2024		2,832		23			23		2,855	2,855			
100151304	WINCHESTER	CA		05/10/2024		4,320		112			112		4,432	4,432			
100151305	ASHEVILLE	NC		05/10/2024		146,132		612	19		593		146,725	146,538		(187)	(187)
100151306	ROSEVILLE	CA		05/10/2024		4,028		162			162		4,190	4,190			
100151307	BAKERSFIELD	CA		05/10/2024		4,301		223			223		4,524	4,524			
100151308	KYLE	TX		05/10/2024		2,874		8			8		2,882	2,882			
100151309	BELLEVIEW	FL		05/10/2024		3,419		293			293		3,712	3,712			
100151310	LEBANON	TN		05/10/2024		2,918		212			212		3,130	3,130			
100151311	ROSEVILLE	CA		05/10/2024		4,060		(110)			(110)		3,950	3,950			
100151312	DALLAS	GA		05/10/2024		31,083		1,287			1,287		32,370	32,370			
100151313	NAPLES	FL		05/10/2024		3,784		140			140		3,924	3,924			
100151314	COLLEGE STATION	TX		05/10/2024		3,158		120			120		3,278	3,278			
100151315	MYRTLE BEACH	SC		05/10/2024		3,531		183			183		3,714	3,714			
100151316	RICHMOND	TX		05/10/2024		24,294		1,214			1,214		25,508	25,508			
100151317	HOUSTON	TX		05/10/2024		2,941		177			177		3,118	3,118			
100151318	FRESNO	TX		05/10/2024		3,277		171			171		3,448	3,448			
100151319	CLEARFIELD	UT		05/10/2024		4,366		(52)			(52)		4,314	4,314			
100151320	RIVERTON	UT		05/10/2024		6,616		(172)			(172)		6,444	6,444			
100151321	DALLAS	GA		05/10/2024		3,676		236			236		3,912	3,912			
100151322	SAN ANTONIO	TX		05/10/2024		3,785		268			268		4,053	4,053			
100151323	ST GEORGE	UT		05/10/2024		8,550		(35)			(35)		8,515	8,515			
100151324	LEHI	UT		05/10/2024		4,271		(73)			(73)		4,198	4,198			
100151325	EAGLE MOUNTAIN	UT		05/10/2024		4,007		(31)			(31)		3,976	3,976			
100151326	CUMMING	GA		05/10/2024		5,164		21			21		5,185	5,185			
100151327	NEW BRAUNFELS	TX		05/10/2024		3,244		201			201		3,445	3,445			
100151329	MILILANI	HI		05/10/2024		78,982		(2,078)			(2,078)		76,904	76,904			
100151330	WEEKI WACHEE	FL		05/10/2024		9,044		(224)			(224)		8,820	8,820			
100151332	SAINT GEORGE ISLAND	FL		05/10/2024		6,117		(48)			(48)		6,069	6,069			
100151333	EASTON	MD		05/10/2024		2,395		(31)			(31)		2,364	2,364			
100151334	RALEIGH	NC		05/10/2024		4,154		17			17		4,171	4,171			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151335	FRESNO	CA		05/10/2024		7,233		(87)			(87)		7,146	7,146			
100151336	RALEIGH	NC		05/10/2024		4,199		33			33		4,232	4,232			
100151337	SAN FRANCISCO	CA		05/10/2024		102,592		3,923	37		3,886		106,478	106,194		(284)	(284)
100151338	RALEIGH	NC		05/10/2024		2,636		(19)			(19)		2,617	2,617			
100151339	RALEIGH	NC		05/10/2024		2,872		62			62		2,934	2,934			
100151340	MANTECA	CA		05/10/2024		4,528		(118)			(118)		4,410	4,410			
100151341	SAN FRANCISCO	CA		05/10/2024		3,989		221			221		4,210	4,210			
100151343	MCDONOUGH	GA		05/10/2024		2,991		(18)			(18)		2,973	2,973			
100151344	CHANDLER	AZ		05/10/2024		5,830		137			137		5,967	5,967			
100151345	RALEIGH	NC		05/10/2024		2,963		72			72		3,035	3,035			
100151346	NEW ORLEANS	LA		05/10/2024		17,648		(316)			(316)		17,332	17,332			
100151347	DAVENPORT	FL		05/10/2024		2,959		44			44		3,003	3,003			
100151349	SURF CITY	NC		05/10/2024		7,238		(6)			(6)		7,232	7,232			
100151350	ATLANTA	GA		05/10/2024		4,771		(19)			(19)		4,752	4,752			
100151351	CARTERSVILLE	GA		05/10/2024		2,729		33			33		2,762	2,762			
100151352	RANCHO CORDOVA	CA		05/10/2024		24,799		1,028			1,028		25,827	25,827			
100151353	GULFPORT	FL		05/10/2024		2,677		(78)			(78)		2,599	2,599			
100151354	LEES SUMMIT	MO		05/10/2024		2,406		(42)			(42)		2,364	2,364			
100151355	BAKERSFIELD	CA		05/10/2024		3,688		(60)			(60)		3,628	3,628			
100151357	MISSOURI CITY	TX		05/10/2024		105,871		(556)			(556)		105,315	105,315			
100151358	CHARLOTTE	NC		05/10/2024		2,672		9			9		2,681	2,681			
100151359	LIBERTY HILL	TX		05/10/2024		2,638		7			7		2,645	2,645			
100151360	LUMBERTON	NJ		05/10/2024		2,439		(20)			(20)		2,419	2,419			
100151361	TROY	MI		05/10/2024		2,217		(36)			(36)		2,181	2,181			
100151362	LYNNWOOD	WA		05/10/2024		6,253		19			19		6,272	6,272			
100151363	SOUTH JORDAN	UT		05/10/2024		3,797		(20)			(20)		3,777	3,777			
100151364	EUGENE	OR		05/10/2024		3,125		(56)			(56)		3,069	3,069			
100151365	SURPRISE	AZ		05/10/2024		3,017		(36)			(36)		2,981	2,981			
100151366	HUTTO	TX		05/10/2024		2,854		(48)			(48)		2,806	2,806			
100151367	LEANDER	TX		05/10/2024		2,994		(49)			(49)		2,945	2,945			
100151368	WOODLAND	CA		05/10/2024		3,210		(52)			(52)		3,158	3,158			
100151369	RATHDRUM	ID		05/10/2024		3,639		(60)			(60)		3,579	3,579			
100151370	KILLEEN	TX		05/10/2024		2,322		(19)			(19)		2,303	2,303			
100151372	IDAHO FALLS	ID		05/10/2024		2,559		(45)			(45)		2,514	2,514			
100151373	GRAND LAKE	CO		05/10/2024		5,141		(71)			(71)		5,070	5,070			
100151374	VENTURA	CA		05/10/2024		5,326		(126)			(126)		5,200	5,200			
100151375	JARRELL	TX		05/10/2024		103,714		(2,570)			(2,570)		101,144	101,144			
100151376	HENDERSON	NV		05/10/2024		2,997		(54)			(54)		2,943	2,943			
100151377	WAKE FOREST	NC		05/10/2024		8,052		(8)			(8)		8,044	8,044			
100151378	DENTON	TX		05/10/2024		3,109		(39)			(39)		3,070	3,070			
100151379	TOOELE	UT		05/10/2024		3,213		36			36		3,249	3,249			
100151380	MILTON	GA		05/10/2024		4,212		17			17		4,229	4,229			
100151381	KATY	TX		05/10/2024		2,207		(26)			(26)		2,181	2,181			
100151382	AUBREY	TX		05/10/2024		2,668		(34)			(34)		2,634	2,634			
100151383	MIAMI	FL		05/10/2024		7,023		29			29		7,052	7,052			
100151384	STEPHENS CITY	VA		05/10/2024		2,180		(61)			(61)		2,119	2,119			
100151385	HOUSTON	TX		05/10/2024		4,116		(32)			(32)		4,084	4,084			
100151386	MESQUITE	TX		05/10/2024		2,703		(63)			(63)		2,640	2,640			
100151388	BELMONT	NC		05/10/2024		3,700		(31)			(31)		3,669	3,669			
100151389	TURLOCK	CA		05/10/2024		3,096		(73)			(73)		3,023	3,023			
100151390	HARRISBURG	PA		05/10/2024		2,560		(26)			(26)		2,534	2,534			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151391	INDIANAPOLIS	IN		05/10/2024		2,337		(62)			(62)		2,275	2,275			
100151392	INDIANAPOLIS	IN		05/10/2024		2,337		(62)			(62)		2,275	2,275			
100151393	COROLLA	NC		05/10/2024		3,919		(104)			(104)		3,815	3,815			
100151394	ELLIJAY	GA		05/10/2024		3,463		(18)			(18)		3,445	3,445			
100151396	LOS ANGELES	CA		05/10/2024		3,670		(84)			(84)		3,586	3,586			
100151398	RICHMOND	VA		05/10/2024		3,290		(81)			(81)		3,209	3,209			
100151400	NEWARK	NJ		05/10/2024		4,416		(46)			(46)		4,370	4,370			
100151401	READING	PA		05/10/2024		4,224		(93)			(93)		4,131	4,131			
100151403	PARON	AR		05/10/2024		2,916		(95)			(95)		2,821	2,821			
100151404	NORWOOD	OH		05/10/2024		2,316		(24)			(24)		2,292	2,292			
100151405	LOS ANGELES	CA		05/10/2024		4,241		4			4		4,245	4,245			
100151406	ROYERSFORD	PA		05/10/2024		3,842		(7)			(7)		3,835	3,835			
100151408	MARION	NC		05/10/2024		255,196		(5,598)			(5,598)		249,598	249,598			
100151410	EAST WENATCHEE	WA		05/10/2024		21,688		(411)			(411)		21,277	21,277			
100151411	SHORELINE	WA		05/10/2024		5,541		(106)			(106)		5,435	5,435			
100151412	NAGS HEAD	NC		05/10/2024		13,568		(25)			(25)		13,543	13,543			
100151413	PANAMA CITY BEACH	FL		05/10/2024		3,756		(56)			(56)		3,700	3,700			
100151414	MOREHEAD CITY	NC		05/10/2024		4,375		(92)			(92)		4,283	4,283			
100151416	MELISSA	TX		05/10/2024		3,117		(8)			(8)		3,109	3,109			
100151417	TAMPA	FL		05/10/2024		4,542		(46)			(46)		4,496	4,496			
100151418	FORT WORTH	TX		05/10/2024		4,495		(86)			(86)		4,409	4,409			
100151419	PARAMUS	NJ		05/10/2024		4,133		(66)			(66)		4,067	4,067			
100151420	EVERETT	WA		05/10/2024		5,640		191			191		5,831	5,831			
100151421	RENTON	WA		05/10/2024		5,063		91			91		5,154	5,154			
100151422	HORSESHOE BAY	TX		05/10/2024		3,647		(92)			(92)		3,555	3,555			
100151423	BOTHELL	WA		05/10/2024		8,961		309			309		9,270	9,270			
100151425	FREDERICK	MD		05/10/2024		4,683		(99)			(99)		4,584	4,584			
100151426	AURORA	IL		05/10/2024		2,259		(3)			(3)		2,256	2,256			
100151427	MORENO VALLEY	CA		05/10/2024		4,425		(62)			(62)		4,363	4,363			
100151428	EGG HARBOR CITY	NJ		05/10/2024		2,140		(17)			(17)		2,123	2,123			
100151429	QUAKERTOWN	PA		05/10/2024		3,559		(92)			(92)		3,467	3,467			
100151430	MONROE	NC		05/10/2024		3,405		13			13		3,418	3,418			
100151431	CORNELIUS	NC		05/10/2024		2,771		(47)			(47)		2,724	2,724			
100151432	MELBOURNE	FL		05/10/2024		2,741		(61)			(61)		2,680	2,680			
100151433	ANCHORAGE	AK		05/10/2024		7,387		(9)			(9)		7,378	7,378			
100151435	LYNDEN	WA		05/10/2024		3,632		20			20		3,652	3,652			
100151436	KISSIMMEE	FL		05/10/2024		1,867		43			43		1,910	1,910			
100151437	COMPTON	CA		05/10/2024		6,441		110			110		6,551	6,551			
100151438	CEDAR PARK	TX		05/10/2024		4,607		9			9		4,616	4,616			
100151439	KAILUA-KONA	HI		05/10/2024		8,857		20			20		8,877	8,877			
100151440	GREENWICH	CT		05/10/2024		6,680		(65)			(65)		6,615	6,615			
100151441	APEX	NC		05/10/2024		3,448		(37)			(37)		3,411	3,411			
100151442	KISSIMMEE	FL		05/10/2024		17,235		(382)			(382)		16,853	16,791		(62)	(62)
100151443	REHOBOTH BEACH	DE		05/10/2024		4,844		(18)			(18)		4,826	4,826			
100151444	MOORESVILLE	NC		05/10/2024		2,382		7			7		2,389	2,389			
100151446	HOUSTON	TX		05/10/2024		5,763		17			17		5,780	5,780			
100151447	HONOLULU	HI		05/10/2024		4,760		(81)			(81)		4,679	4,679			
100151448	SARASOTA	FL		05/10/2024		3,524		17			17		3,541	3,541			
100151450	SAVANNAH	GA		05/10/2024		5,516		(64)			(64)		5,452	5,452			
100151451	GARDNERVILLE	NV		05/10/2024		3,157		(56)			(56)		3,101	3,101			
100151452	DULUTH	GA		05/10/2024		2,690		(47)			(47)		2,643	2,643			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151453	GOLD CANYON	AZ		05/10/2024		3,187		(27)			(27)		3,160	3,160			
100151455	LOS ANGELES	CA		05/10/2024		7,069		(106)			(106)		6,963	6,963			
100151456	RALEIGH	NC		05/10/2024		6,490		(127)			(127)		6,363	6,363			
100151457	LATHROP	CA		05/10/2024		9,860		(170)			(170)		9,690	9,690			
100151458	CHARLOTTE	NC		05/10/2024		3,072		(33)			(33)		3,039	3,039			
100151460	CARMICHAEL	CA		05/10/2024		3,388		(41)			(41)		3,347	3,347			
100151461	FORNEY	TX		05/10/2024		18,738		(417)			(417)		18,321	18,321			
100151462	INDEPENDENCE	OR		05/10/2024		49,553		506			506		50,059	50,059			
100151463	SAN DIEGO	CA		05/10/2024		138,501		(2,436)	7		(2,443)		136,058	136,000		(58)	(58)
100151464	THE VILLAGES	FL		05/10/2024		2,206		(34)			(34)		2,172	2,172			
100151465	LINDEN	NJ		05/10/2024		6,732		(3)			(3)		6,729	6,729			
100151466	SPRINGFIELD	GA		05/10/2024		3,010		39			39		3,049	3,049			
100151467	JURUPA VALLEY	CA		05/10/2024		6,196		(131)			(131)		6,065	6,065			
100151468	ATLANTA	GA		05/10/2024		2,052		6			6		2,058	2,058			
100151469	PARKER	CO		05/10/2024		5,529		425			425		5,954	5,954			
100151471	RED BANK	NJ		05/10/2024		4,700		(116)			(116)		4,584	4,584			
100151472	ORLANDO	FL		05/10/2024		1,962		(26)			(26)		1,936	1,936			
100151473	LAGRANGE	GA		05/10/2024		2,712		(41)			(41)		2,671	2,671			
100151474	RADCLIFF	KY		05/10/2024		1,637		8			8		1,645	1,645			
100151476	HIGHLAND	UT		05/10/2024		4,096		284			284		4,380	4,380			
100151477	CUMMING	GA		05/10/2024		3,508		(74)			(74)		3,434	3,434			
100151479	BRUNSWICK	GA		05/10/2024		2,378		11			11		2,389	2,389			
100151480	MINNEAPOLIS	MN		05/10/2024		2,006		3			3		2,009	2,009			
100151481	YUKON	OK		05/10/2024		3,265		89			89		3,354	3,354			
100151482	MARINA	CA		05/10/2024		5,627		(98)			(98)		5,529	5,529			
100151484	HUTTO	TX		05/10/2024		2,731		(44)			(44)		2,687	2,687			
100151485	RANCHO SANTA MARGARITA	CA		05/10/2024		3,045		(50)			(50)		2,995	2,995			
100151486	ROSENBERG	TX		05/10/2024		43,543		(356)			(356)		43,187	43,187			
100151487	SPRING	TX		05/10/2024		2,372		23			23		2,395	2,395			
100151488	WEST ORANGE	NJ		05/10/2024		3,778		(34)			(34)		3,744	3,744			
100151489	WESTPORT	WA		05/10/2024		5,270		32			32		5,302	5,302			
100151490	SAN ANTONIO	TX		05/10/2024		3,141		128			128		3,269	3,269			
100151491	LAS VEGAS	NV		05/10/2024		12,701		1,298			1,298		13,999	13,999			
100151492	VANCOUVER	WA		05/10/2024		5,570		(108)			(108)		5,462	5,462			
100151493	COCOA BEACH	FL		05/10/2024		11,162		(133)			(133)		11,029	11,029			
100151494	CLAYTON	NC		05/10/2024		5,845		205			205		6,050	6,050			
100151495	ROUND ROCK	TX		05/10/2024		3,866		(2)			(2)		3,864	3,864			
100151496	POOLER	GA		05/10/2024		2,971		(25)			(25)		2,946	2,946			
100151497	CANTON	GA		05/10/2024		2,828		(16)			(16)		2,812	2,812			
100151498	WASILLA	AK		05/10/2024		6,581		(117)			(117)		6,464	6,464			
100151499	GLASSBORO	NJ		05/10/2024		2,625		(65)			(65)		2,560	2,560			
100151500	HENDERSON	NV		05/10/2024		4,519		(60)			(60)		4,459	4,459			
100151501	MONROE	NC		05/10/2024		3,105		(44)			(44)		3,061	3,061			
100151502	DENTON	TX		05/10/2024		2,795		(49)			(49)		2,746	2,746			
100151504	ORLANDO	FL		05/10/2024		6,930		(157)			(157)		6,773	6,773			
100151505	HENDERSON	NV		05/10/2024		2,952		210			210		3,162	3,162			
100151506	MONROE	NC		05/10/2024		3,855		215			215		4,070	4,070			
100151507	CAPE CORAL	FL		05/10/2024		3,436		236			236		3,672	3,672			
100151508	SAN MARCOS	TX		05/10/2024		3,222		186			186		3,408	3,408			
100151509	MANTECA	CA		05/10/2024		230,286		4,465			4,465		234,751	234,751			
100151510	CHARLOTTE	NC		05/10/2024		2,737		(68)			(68)		2,669	2,669			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151511	IDAHO FALLS	ID		05/10/2024		3,976		(85)			(85)		3,891	3,891			
100151512	KISSIMMEE	FL		05/10/2024		3,109		(8)			(8)		3,101	3,101			
100151513	CHANDLER	AZ		05/10/2024		3,224		(4)			(4)		3,220	3,220			
100151514	LAVEEN	AZ		05/10/2024		3,085		(20)			(20)		3,065	3,065			
100151515	ESCONDIDO	CA		05/10/2024		7,222		(137)			(137)		7,085	7,085			
100151516	CLERMONT	FL		05/10/2024		38,925		(870)	1		(871)		38,054	37,989		(66)	(66)
100151517	RIVIERA BEACH	FL		05/10/2024		6,358		(14)			(14)		6,344	6,344			
100151518	TOLLESON	AZ		05/10/2024		2,932		(38)			(38)		2,894	2,894			
100151519	LATHROP	CA		05/10/2024		5,354		(97)			(97)		5,257	5,257			
100151520	LAS VEGAS	NV		05/10/2024		2,499		(11)			(11)		2,488	2,488			
100151521	CANYON LAKE	CA		05/10/2024		3,909		(54)			(54)		3,855	3,855			
100151522	NORRIDGE	IL		05/10/2024		2,617		(56)			(56)		2,561	2,561			
100151523	PORTLAND	OR		05/10/2024		18,650		(271)			(271)		18,379	18,379			
100151524	CLEARWATER	FL		05/10/2024		3,114		29			29		3,143	3,143			
100151525	VICTORVILLE	CA		05/10/2024		3,101		(54)			(54)		3,047	3,047			
100151526	PORT SAINT LUCIE	FL		05/10/2024		15,626		(231)			(231)		15,395	15,395			
100151527	FAYETTEVILLE	AR		05/10/2024		2,923		(15)			(15)		2,908	2,908			
100151528	LORENA	TX		05/10/2024		3,002		168			168		3,170	3,170			
100151529	PORTSMOUTH	VA		05/10/2024		2,230		(44)			(44)		2,186	2,186			
100151530	ROSENBERG	TX		05/10/2024		3,127		183			183		3,310	3,310			
100151531	TAMPA	FL		05/10/2024		2,381		(17)			(17)		2,364	2,364			
100151532	WITTMANN	AZ		05/10/2024		2,915		9			9		2,924	2,924			
100151533	LAKEVILLE	MN		05/10/2024		5,531		342			342		5,873	5,873			
100151534	LAKEVILLE	MN		05/10/2024		5,494		340			340		5,834	5,834			
100151535	CHARLOTTE	NC		05/10/2024		5,782		(116)			(116)		5,666	5,666			
100151536	NEW BRAUNFELS	TX		05/10/2024		5,208		408			408		5,616	5,616			
100151537	ROSEVILLE	CA		05/10/2024		4,509		290			290		4,799	4,799			
100151538	BATON ROUGE	LA		05/10/2024		2,270		(37)			(37)		2,233	2,233			
100151539	FORT WORTH	TX		05/10/2024		3,245		198			198		3,443	3,443			
100151540	BRYAN	TX		05/10/2024		2,298		104			104		2,402	2,402			
100151541	LAS VEGAS	NV		05/10/2024		4,067		268			268		4,335	4,335			
100151543	BRADENTON	FL		05/10/2024		4,603		285			285		4,888	4,888			
100151544	TAMPA	FL		05/10/2024		2,400		14			14		2,414	2,414			
100151545	SAVANNAH	GA		05/10/2024		2,921		(63)			(63)		2,858	2,858			
100151546	HENDERSON	NV		05/10/2024		3,433		217			217		3,650	3,650			
100151548	KATY	TX		05/10/2024		6,278		248			248		6,526	6,526			
100151549	OVIEDO	FL		05/10/2024		5,485		(58)			(58)		5,427	5,427			
100151551	NEWTON	NJ		05/10/2024		4,263		(93)			(93)		4,170	4,170			
100151552	VICTORVILLE	CA		05/10/2024		4,441		442			442		4,883	4,883			
100151553	NASHVILLE	TN		05/10/2024		3,601		(51)			(51)		3,550	3,550			
100151554	LAKE WALES	FL		05/10/2024		2,400		64			64		2,464	2,464			
100151555	WASHINGTON	DC		05/10/2024		5,237		80			80		5,317	5,317			
100151556	MIAMI LAKES	FL		05/10/2024		2,357		(25)			(25)		2,332	2,332			
100151557	TAVERNIER	FL		05/10/2024		3,506		(76)			(76)		3,430	3,430			
100151558	SPANAWAY	WA		05/10/2024		3,782		(23)			(23)		3,759	3,759			
100151559	HEALDSBURG	CA		05/10/2024		162,166		(4,003)	11		(4,014)		158,152	158,033		(120)	(120)
100151561	KENT	WA		05/10/2024		3,496		(45)			(45)		3,451	3,451			
100151562	MC KINNEY	TX		05/10/2024		114,547		(2,579)	147		(2,726)		111,821	111,504		(318)	(318)
100151564	MCKINNEY	TX		05/10/2024		2,821		(41)			(41)		2,780	2,780			
100151565	SAINT JOHNS	FL		05/10/2024		23,759		(460)			(460)		23,299	23,299			
100151566	LOGANVILLE	GA		05/10/2024		3,449		94			94		3,543	3,543			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151567	NORTH LAS VEGAS	NV		05/10/2024		3,425		(85)			(85)		3,340	3,340			
100151568	SAINT CLOUD	FL		05/10/2024		2,470		(35)			(35)		2,435	2,435			
100151570	LAKELAND	FL		05/10/2024		2,538		(46)			(46)		2,492	2,492			
100151571	LAWRENCEVILLE	GA		05/10/2024		4,010		(70)			(70)		3,940	3,940			
100151572	ANAHEIM	CA		05/10/2024		84,471		758			758		85,229	85,229			
100151573	LOS ANGELES	CA		05/10/2024		12,767		81			81		12,848	12,848			
100151574	FAIRPLAY	CO		05/10/2024		7,800		70			70		7,870	7,870			
100151576	BROOKHAVEN	GA		05/10/2024		6,383		(105)			(105)		6,278	6,278			
100151577	MILFORD	DE		05/10/2024		4,916		(70)			(70)		4,846	4,846			
100151579	LAS VEGAS	NV		05/10/2024		3,545		(55)			(55)		3,490	3,490			
100151583	LONG BEACH	CA		05/10/2024		12,020		(7)			(7)		12,013	12,013			
100151584	BUCKEYE	AZ		05/10/2024		82,634		(1,797)			(1,797)		80,837	80,837			
100151585	AUSTIN	TX		05/10/2024		3,735		(49)			(49)		3,686	3,686			
100151587	VICTORVILLE	CA		05/10/2024		7,209		286			286		7,495	7,495			
100151588	GLENSHAW	PA		05/10/2024		2,218		(39)			(39)		2,179	2,179			
100151589	ATLANTIC CITY	NJ		05/10/2024		2,496		(43)			(43)		2,453	2,453			
100151590	ATTLEBORO	MA		05/10/2024		3,778		(27)			(27)		3,751	3,751			
100151592	TAMPA	FL		05/10/2024		3,496		153			153		3,649	3,649			
100151593	KYLE	TX		05/10/2024		2,537		(13)			(13)		2,524	2,524			
100151594	POOLER	GA		05/10/2024		3,052		(55)			(55)		2,997	2,997			
100151595	SAN BERNARDINO	CA		05/10/2024		3,180		(69)			(69)		3,111	3,111			
100151596	RANCHO CORDOVA	CA		05/10/2024		4,749		233			233		4,982	4,982			
100151597	PORT SAINT LUCIE	FL		05/10/2024		2,618		(44)			(44)		2,574	2,574			
100151598	LATHROP	CA		05/10/2024		5,606		(107)			(107)		5,499	5,499			
100151599	MENTONE	CA		05/10/2024		3,652		(70)			(70)		3,582	3,582			
100151600	SURPRISE	AZ		05/10/2024		2,539		(44)			(44)		2,495	2,495			
100151601	LEANDER	TX		05/10/2024		2,806		23			23		2,829	2,829			
100151602	ORANGE BEACH	AL		05/10/2024		3,287		(78)			(78)		3,209	3,209			
100151603	HESPERIA	CA		05/10/2024		4,191		(65)			(65)		4,126	4,126			
100151604	GARLAND	TX		05/10/2024		13,692		(47)			(47)		13,645	13,645			
100151606	MIDVALE	UT		05/10/2024		3,857		(33)			(33)		3,824	3,824			
100151607	SAYREVILLE	NJ		05/10/2024		5,476		(6)			(6)		5,470	5,470			
100151608	ORLANDO	FL		05/10/2024		2,346		(39)			(39)		2,307	2,307			
100151610	FYFFE	AL		05/10/2024		4,285		1			1		4,286	4,286			
100151611	LAWRENCEVILLE	GA		05/10/2024		2,786		(36)			(36)		2,750	2,750			
100151612	MANTECA	CA		05/10/2024		6,976		(31)			(31)		6,945	6,945			
100151613	WESTFIELD	IN		05/10/2024		2,490		(50)			(50)		2,440	2,440			
100151614	ATLANTA	GA		05/10/2024		2,517		(17)			(17)		2,500	2,500			
100151615	BIRMINGHAM	AL		05/10/2024		2,499		(53)			(53)		2,446	2,446			
100151616	MONTGOMERY	TX		05/10/2024		13,965		(254)			(254)		13,711	13,711			
100151617	BATON ROUGE	LA		05/10/2024		2,480							2,480	2,480			
100151618	SMYRNA	GA		05/10/2024		2,206		20			20		2,226	2,226			
100151619	SARASOTA	FL		05/10/2024		8,191		323			323		8,514	8,514			
100151620	RENTON	WA		05/10/2024		6,491		(97)			(97)		6,394	6,394			
100151621	GEORGETOWN	TX		05/10/2024		3,057							3,057	3,057			
100151623	HUTTO	TX		05/10/2024		3,089		(19)			(19)		3,070	3,070			
100151624	JERSEY CITY	NJ		05/10/2024		7,928		(151)			(151)		7,777	7,777			
100151625	RILEYVILLE	VA		05/10/2024		2,679		(46)			(46)		2,633	2,633			
100151626	LAS VEGAS	NV		05/10/2024		3,119		(42)			(42)		3,077	3,077			
100151627	MESA	AZ		05/10/2024		4,594		(80)			(80)		4,514	4,514			
100151628	ANTIOCH	TN		05/10/2024		3,474		(6)			(6)		3,468	3,468			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151629	MONROE	NC		05/10/2024		7,240		(30)			(30)		7,210	7,210			
100151630	ROWLETT	TX		05/10/2024		2,871		(50)			(50)		2,821	2,821			
100151631	TOWNSEND	GA		05/10/2024		2,700		(10)			(10)		2,690	2,690			
100151632	FAYETTEVILLE	AR		05/10/2024		5,158		(67)			(67)		5,091	5,091			
100151635	LUSBY	MD		05/10/2024		2,211		(23)			(23)		2,188	2,188			
100151636	NORTH MYRTLE BEACH	SC		05/10/2024		6,828		(103)			(103)		6,725	6,725			
100151638	JARRELL	TX		05/10/2024		13,168		(224)			(224)		12,944	12,944			
100151639	CHESTER	VA		05/10/2024		2,656		(66)			(66)		2,590	2,590			
100151640	BOWIE	MD		05/10/2024		3,920		(101)			(101)		3,819	3,819			
100151641	CASA GRANDE	AZ		05/10/2024		6,919		27			27		6,946	6,946			
100151642	COLUMBUS	OH		05/10/2024		4,660		(105)			(105)		4,555	4,555			
100151644	CAPE CORAL	FL		05/10/2024		3,029		(65)			(65)		2,964	2,964			
100151645	FORT WORTH	TX		05/10/2024		2,938		(12)			(12)		2,926	2,926			
100151646	SEQUIM	WA		05/10/2024		3,013		(32)			(32)		2,981	2,981			
100151648	CELINA	TX		05/10/2024		8,717		(39)			(39)		8,678	8,678			
100151649	ORLANDO	FL		05/10/2024		25,220		(429)			(429)		24,791	24,791			
100151650	JACKSON	NJ		05/10/2024		5,333		(96)			(96)		5,237	5,237			
100151651	HASLET	TX		05/10/2024		2,814		36			36		2,850	2,850			
100151652	WATCHUNG	NJ		05/10/2024		2,793		(59)			(59)		2,734	2,734			
100151653	GARDEN CITY	UT		05/10/2024		7,894		65			65		7,959	7,959			
100151654	GRAIN VALLEY	MO		05/10/2024		2,261		(53)			(53)		2,208	2,208			
100151655	FRONT ROYAL	VA		05/10/2024		2,887		(15)			(15)		2,872	2,872			
100151656	SUMMERVILLE	SC		05/10/2024		3,801		(26)			(26)		3,775	3,775			
100151657	FORT WORTH	TX		05/10/2024		3,020		66			66		3,086	3,086			
100151658	COLORADO SPRINGS	CO		05/10/2024		2,831		(24)			(24)		2,807	2,807			
100151660	CHARLOTTE	NC		05/10/2024		2,172		(58)			(58)		2,114	2,114			
100151661	GORDONSVILLE	VA		05/10/2024		3,268		(15)			(15)		3,253	3,253			
100151662	HUTTO	TX		05/10/2024		3,137		28			28		3,165	3,165			
100151663	SHELTON	CT		05/10/2024		4,172		(25)			(25)		4,147	4,147			
100151664	DECATUR	GA		05/10/2024		2,476		(31)			(31)		2,445	2,445			
100151666	JEANNETTE	PA		05/10/2024		3,255		(14)			(14)		3,241	3,241			
100151667	LYNCHBURG	VA		05/10/2024		2,579		(23)			(23)		2,556	2,556			
100151668	SURPRISE	AZ		05/10/2024		2,739		(26)			(26)		2,713	2,713			
100151669	ATLANTA	GA		05/10/2024		17,325		(327)			(327)		16,998	16,998			
100151670	SURPRISE	AZ		05/10/2024		2,739		(26)			(26)		2,713	2,713			
100151671	ASHBURN	VA		05/10/2024		2,941		37			37		2,978	2,978			
100151672	DALLAS	TX		05/10/2024		19,473		(403)			(403)		19,070	19,070			
100151673	NEW ALBANY	IN		05/10/2024		2,604		(7)			(7)		2,597	2,597			
100151675	CASA GRANDE	AZ		05/10/2024		2,314		12			12		2,326	2,326			
100151676	TYBEE ISLAND	GA		05/10/2024		5,673		35			35		5,708	5,708			
100151677	BELLEAIR BEACH	FL		05/10/2024		6,219		72			72		6,291	6,291			
100151679	COLUMBUS	GA		05/10/2024		2,179		(35)			(35)		2,144	2,144			
100151680	CAROLINA BEACH	NC		05/10/2024		4,708		(90)			(90)		4,618	4,618			
100151681	COLLEYVILLE	TX		05/10/2024		96,882		270	9		261		97,143	96,893		(250)	(250)
100151682	WASHINGTON	DC		05/10/2024		22,435		(172)			(172)		22,263	22,212		(51)	(51)
100151683	PLANO	TX		05/10/2024		2,478		(21)			(21)		2,457	2,457			
100151684	HENDERSON	NV		05/10/2024		5,981		(149)			(149)		5,832	5,832			
100151685	FLOWER MOUND	TX		05/10/2024		2,978		(45)			(45)		2,933	2,933			
100151686	DENVER	CO		05/10/2024		12,411		525			525		12,936	12,936			
100151687	DECATUR	GA		05/10/2024		4,232		28			28		4,260	4,260			
100151689	SAN DIEGO	CA		05/10/2024		6,987		(148)			(148)		6,839	6,839			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151690	OCEANSIDE	CA		05/10/2024		6,802		(122)			(122)		6,680	6,680			
100151691	PORT SAINT LUCIE	FL		05/10/2024		4,454		184			184		4,638	4,638			
100151692	MARIETTA	GA		05/10/2024		3,600		(3)			(3)		3,597	3,597			
100151693	BUDA	TX		05/10/2024		3,232		54			54		3,286	3,286			
100151694	CLEARWATER	FL		05/10/2024		2,322		29			29		2,351	2,351			
100151695	BREINIGSVILLE	PA		05/10/2024		5,729		82			82		5,811	5,811			
100151696	MABLETON	GA		05/10/2024		16,469		45			45		16,514	16,514			
100151698	SALT LAKE CITY	UT		05/10/2024		3,155		21			21		3,176	3,176			
100151699	GAINESVILLE	GA		05/10/2024		3,365		(4)			(4)		3,361	3,361			
100151700	SHERRILLS FORD	NC		05/10/2024		26,377		(655)	1		(656)		25,721	25,662		(59)	(59)
100151701	POINCIANA	FL		05/10/2024		8,491		260			260		8,751	8,751			
100151702	MONROE	NC		05/10/2024		15,532		29			29		15,561	15,561			
100151703	LYNNWOOD	WA		05/10/2024		6,321		75			75		6,396	6,396			
100151705	FRESNO	TX		05/10/2024		5,266		(23)			(23)		5,243	5,243			
100151706	LOS ANGELES	CA		05/10/2024		3,503		(21)			(21)		3,482	3,482			
100151708	LAS VEGAS	NV		05/10/2024		10,728		(368)			(368)		10,360	10,360			
100151710	TRENTON	NJ		05/10/2024		1,110		(67)			(67)		1,043	1,043			
100151711	PHOENIX	AZ		05/10/2024		2,966		46			46		3,012	3,012			
100151712	KILLDEER	ND		05/10/2024		2,114		(57)			(57)		2,057	2,057			
100151714	BERKELEY	CA		05/10/2024		65,647		964			964		66,611	66,611			
100151715	KANSAS CITY	KS		05/10/2024		1,878		(120)			(120)		1,758	1,758			
100151716	HACKETTSTOWN	NJ		05/10/2024		1,105		(62)			(62)		1,043	1,043			
100151718	KANSAS CITY	KS		05/10/2024		1,909		(107)			(107)		1,802	1,802			
100151719	KILLDEER	ND		05/10/2024		2,228		(70)			(70)		2,158	2,158			
100151720	WESTWOOD	NJ		05/10/2024		5,453		(26)			(26)		5,427	5,427			
100151722	MIAMI	FL		05/10/2024		52,283		(1,264)			(1,264)		51,019	51,019			
100151724	LOS ANGELES	CA		05/10/2024		5,526		(136)			(136)		5,390	5,390			
100151726	HOUSTON	TX		05/10/2024		664		(103)			(103)		561	561			
100151729	MUNDELEIN	IL		05/10/2024		2,384		(82)			(82)		2,302	2,302			
100151730	PITTSBURGH	PA		05/10/2024		3,490		(121)			(121)		3,369	3,369			
100151731	DAVENPORT	FL		05/10/2024		1,559		(54)			(54)		1,505	1,505			
100151734	LOS ANGELES	CA		05/10/2024		2,313		(120)			(120)		2,193	2,193			
100151735	FORT WORTH	TX		05/10/2024		5,239		(345)			(345)		4,894	4,894			
100151736	SAINT PETERSBURG	FL		05/10/2024		1,231		(11)			(11)		1,220	1,220			
100151737	COMPTON	CA		05/10/2024		4,953		(105)			(105)		4,848	4,848			
100151738	RIO LINDA	CA		05/10/2024		113		(1)			(1)		112	112			
100151739	LUNENBURG	MA		05/10/2024		15,790		(39)			(39)		15,751	15,751			
100151741	WESLEY CHAPEL	FL		05/10/2024		2,571		(101)			(101)		2,470	2,470			
100151742	ARLINGTON	TX		05/10/2024		1,974		(81)			(81)		1,893	1,893			
100151743	LAS VEGAS	NV		05/10/2024		3,226		81			81		3,307	3,307			
100151744	MIAMI	FL		05/10/2024		4,845		(118)			(118)		4,727	4,727			
100151745	CUTLER BAY	FL		05/10/2024		3,012		46			46		3,058	3,058			
100151746	LOS ANGELES	CA		05/10/2024		2,471		(36)			(36)		2,435	2,435			
100151747	LOS ANGELES	CA		05/10/2024		3,271		(67)			(67)		3,204	3,204			
100151748	LARGO	FL		05/10/2024		1,482		(14)			(14)		1,468	1,468			
100151749	SAN ANTONIO	TX		05/10/2024		1,140		40			40		1,180	1,180			
100151750	CLEARLAKE	CA		05/10/2024		4,670		(160)			(160)		4,510	4,510			
100151753	LAS VEGAS	NV		05/10/2024		3,167		94			94		3,261	3,261			
100151755	FORT MYERS	FL		05/10/2024		1,809		83			83		1,892	1,892			
100151756	ROSCOE	IL		05/10/2024		1,574		(59)			(59)		1,515	1,515			
100151757	SYLMAR	CA		05/10/2024		8,581		(110)			(110)		8,471	8,471			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151758	LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024		3,770		(78)			(78)		3,692	3,692			
100151759	SAN BERNARDINO	CA		05/10/2024		3,521		(173)			(173)		3,348	3,348			
100151760	JASPER	IN		05/10/2024		774		(56)			(56)		718	718			
100151761	LAKE CHARLES	LA		05/10/2024		1,472		21			21		1,493	1,493			
100151762	BUFFALO	MN		05/10/2024		5,157		(68)			(68)		5,089	5,089			
100151764	WOODLAKE	CA		05/10/2024		1,241		(40)			(40)		1,201	1,201			
100151765	APPLE VALLEY	CA		05/10/2024		1,123		(50)			(50)		1,073	1,073			
100151766	KATY	TX		05/10/2024		9,708		(131)			(131)		9,577	9,577			
100151767	DURHAM	NC		05/10/2024		1,317		(76)			(76)		1,241	1,241			
100151768	CROSBY	TX		05/10/2024		9,550		(370)			(370)		9,180	9,180			
100151769	TAMPA	FL		05/10/2024		1,088		(52)			(52)		1,036	1,036			
100151770	PALMDALE	CA		05/10/2024		7,303		(169)			(169)		7,134	7,134			
100151771	BETHESDA	MD		05/10/2024		7,836		(154)			(154)		7,682	7,682			
100151772	HENDERSON	NV		05/10/2024		2							2	2			
100151773	MILLBURY	MA		05/10/2024		4,909		(51)			(51)		4,858	4,858			
100151774	COLUMBUS	GA		05/10/2024		1,274		24			24		1,298	1,298			
100151775	TAMPA	FL		05/10/2024		2,821		5			5		2,826	2,826			
100151776	HAGERSTOWN	MD		05/10/2024		1,539		(48)			(48)		1,491	1,491			
100151778	LOS ANGELES	CA		05/10/2024		3,532		(54)			(54)		3,478	3,478			
100151779	ORLANDO	FL		05/10/2024		1,517		(39)			(39)		1,478	1,478			
100151780	BROWNSVILLE	TX		05/10/2024		2,613		(147)			(147)		2,466	2,466			
100151781	HOLLYWOOD	FL		05/10/2024		1,271		(9)			(9)		1,262	1,262			
100151782	ROCKVILLE	MD		05/10/2024		31,617		225			225		31,842	31,842			
100151783	BETHESDA	MD		05/10/2024		7,828		(171)			(171)		7,657	7,657			
100151784	LOS ANGELES	CA		05/10/2024		2,303		(80)			(80)		2,223	2,223			
100151785	HOPE MILLS	NC		05/10/2024		981		(31)			(31)		950	950			
100151786	LOS ANGELES	CA		05/10/2024		10,657		(498)			(498)		10,159	10,159			
100151787	FORT MYERS	FL		05/10/2024		1,930		(110)			(110)		1,820	1,820			
100151788	BOWIE	MD		05/10/2024		2,715		(49)			(49)		2,666	2,666			
100151791	LAS VEGAS	NV		05/10/2024		879		(66)			(66)		813	813			
100151792	CLEVELAND	OH		05/10/2024		1,805		(56)			(56)		1,749	1,749			
100151793	KISSIMMEE	FL		05/10/2024		2,318		40			40		2,358	2,358			
100151794	DECATUR	TX		05/10/2024		1,055		(64)			(64)		991	991			
100151796	EAST FALMOUTH	MA		05/10/2024		127,608		(432)			(432)		127,176	127,176			
100151797	PEARLAND	TX		05/10/2024		2,431		(161)			(161)		2,270	2,270			
100151798	SAN ANTONIO	TX		05/10/2024		5,446		41			41		5,487	5,487			
100151799	NEW ORLEANS	LA		05/10/2024		3,002		154			154		3,156	3,156			
100151800	NEVADA CITY	CA		05/10/2024		2,250		(61)			(61)		2,189	2,189			
100151802	WASHINGTON	DC		05/10/2024		6,625		(43)			(43)		6,582	6,582			
100151803	PALMDALE	CA		05/10/2024		4,187		1			1		4,188	4,188			
100151804	HUMBLE	TX		05/10/2024		2,216		(105)			(105)		2,111	2,111			
100151805	SANGER	TX		05/10/2024		6,260		(204)			(204)		6,056	6,056			
100151807	COLUMBUS	OH		05/10/2024		1,240		(38)			(38)		1,202	1,202			
100151808	LILBURN	GA		05/10/2024		2,323		(65)			(65)		2,258	2,258			
100151809	BALTIMORE	MD		05/10/2024		1,212		(38)			(38)		1,174	1,174			
100151810	BALTIMORE	MD		05/10/2024		1,258		(70)			(70)		1,188	1,188			
100151811	CHICAGO	IL		05/10/2024		2,676		(67)			(67)		2,609	2,609			
100151812	PHOENIX	AZ		05/10/2024		2,455		(57)			(57)		2,398	2,398			
100151813	ATLANTA	GA		05/10/2024		3,414		(127)			(127)		3,287	3,287			
100151814	PASADENA	TX		05/10/2024		1,106		(77)			(77)		1,029	1,029			
100151815	BAKERSFIELD	CA		05/10/2024		2,509		(1)			(1)		2,508	2,508			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151816	LOS ANGELES	CA		05/10/2024		1,697		(27)			(27)		1,670	1,670			
100151817	PASADENA	TX		05/10/2024		1,685		(69)			(69)		1,616	1,616			
100151818	FORT WORTH	TX		05/10/2024		844		(57)			(57)		787	787			
100151819	DOWNEY	CA		05/10/2024		117,129		(613)			(613)		116,516	116,516			
100151820	ROCKPORT	TX		05/10/2024		2,426		(127)			(127)		2,299	2,299			
100151821	ELKHORN	NE		05/10/2024		3,434		137			137		3,571	3,571			
100151822	PEYTON	CO		05/10/2024		3,502		(111)			(111)		3,391	3,391			
100151823	BROOKLYN	MD		05/10/2024		1,029		(10)			(10)		1,019	1,019			
100151825	INDIANAPOLIS	IN		05/10/2024		5,047		138			138		5,185	5,185			
100151826	PHILADELPHIA	PA		05/10/2024		564		(31)			(31)		533	533			
100151827	INDIO	CA		05/10/2024		3,988		(105)			(105)		3,883	3,883			
100151828	OCALA	FL		05/10/2024		2,152		18			18		2,170	2,170			
100151829	BAKERSFIELD	CA		05/10/2024		7,120		(267)			(267)		6,853	6,853			
100151830	CLINTON TOWNSHIP	MI		05/10/2024		1,547		(83)			(83)		1,464	1,464			
100151831	CARSON	CA		05/10/2024		10,254		(118)			(118)		10,136	10,136			
100151832	TAMPA	FL		05/10/2024		62,446		(1,217)			(1,217)		61,229	61,229			
100151836	CALIFORNIA	MD		05/10/2024		37,748		810			810		38,558	38,558			
100151837	AUSTIN	TX		05/10/2024		3,211		67			67		3,278	3,278			
100151838	FORT WASHINGTON	MD		05/10/2024		3,692		(32)			(32)		3,660	3,660			
100151839	DANBURY	CT		05/10/2024		3,500		(3)			(3)		3,497	3,497			
100151840	BAKERSFIELD	CA		05/10/2024		2,397		(62)			(62)		2,335	2,335			
100151841	JURUPA VALLEY	CA		05/10/2024		19,433		(880)			(880)		18,553	18,553			
100151842	GREENSBORO	GA		05/10/2024		1,309		(64)			(64)		1,245	1,245			
100151843	OCALA	FL		05/10/2024		2,148		22			22		2,170	2,170			
100151844	NORTH CHESTERFIELD	VA		05/10/2024		1,955		(3)			(3)		1,952	1,952			
100151845	MARSHVILLE	NC		05/10/2024		892		(39)			(39)		853	853			
100151846	DAVIE	FL		05/10/2024		3,892		9			9		3,901	3,901			
100151847	THOUSAND PALMS	CA		05/10/2024		2,603		(64)			(64)		2,539	2,539			
100151848	CONROE	TX		05/10/2024		1,382		76			76		1,458	1,458			
100151850	RALEIGH	NC		05/10/2024		1,634		(80)			(80)		1,554	1,554			
100151851	HUNTINGTON BEACH	CA		05/10/2024		8,276		(54)			(54)		8,222	8,222			
100151852	HAMILTON	NJ		05/10/2024		11,976		(362)			(362)		11,614	11,614			
100151853	NORTH LAS VEGAS	NV		05/10/2024		2,818		128			128		2,946	2,946			
100151854	SAINT CHARLES	MO		05/10/2024		2,202		32			32		2,234	2,234			
100151855	BRIDGEPORT	CT		05/10/2024		1,890		(33)			(33)		1,857	1,857			
100151856	VERO BEACH	FL		05/10/2024		34,632		(216)			(216)		34,416	34,416			
100151858	BAKERSFIELD	CA		05/10/2024		4,372		(103)			(103)		4,269	4,269			
100151859	CATHEDRAL CITY	CA		05/10/2024		4,241		(33)			(33)		4,208	4,208			
100151860	MIRAMAR	FL		05/10/2024		4,208		(69)			(69)		4,139	4,139			
100151861	MONROE	WA		05/10/2024		4,612		(76)			(76)		4,536	4,536			
100151862	PALM DESERT	CA		05/10/2024		2,569		(91)			(91)		2,478	2,478			
100151863	TUCSON	AZ		05/10/2024		2,686		(111)			(111)		2,575	2,575			
100151865	EASLEY	SC		05/10/2024		1,934		(52)			(52)		1,882	1,882			
100151866	EASTLAKE	OH		05/10/2024		912		(43)			(43)		869	869			
100151867	PAWLEYS ISLAND	SC		05/10/2024		13,749		(29)			(29)		13,720	13,720			
100151868	BELLFLOWER	CA		05/10/2024		5,622		(282)			(282)		5,340	5,340			
100151870	LOS ANGELES	CA		05/10/2024		12,488		(203)			(203)		12,285	12,285			
100151872	HOUSTON	TX		05/10/2024		555		(45)			(45)		510	510			
100151873	LAS VEGAS	NV		05/10/2024		6,891		(161)			(161)		6,730	6,730			
100151874	LAKESIDE	AZ		05/10/2024		1,813		(78)			(78)		1,735	1,735			
100151875	TUCKER	GA		05/10/2024		2,148		(111)			(111)		2,037	2,037			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151876	BEAUMONT	CA		05/10/2024		2,412		(110)			(110)		2,302	2,302			
100151878	LAKEWOOD	CA		05/10/2024		7,267		(243)			(243)		7,024	7,024			
100151879	LOS ANGELES	CA		05/10/2024		8,259		(120)			(120)		8,139	8,139			
100151881	CLINTON	MD		05/10/2024		9,072		(263)			(263)		8,809	8,809			
100151882	WARSAW	IN		05/10/2024		2,080		(92)			(92)		1,988	1,988			
100151883	LAKELAND	FL		05/10/2024		2,295		(32)			(32)		2,263	2,263			
100151884	LAKE WORTH	FL		05/10/2024		4,483		(152)			(152)		4,331	4,331			
100151885	ORLANDO	FL		05/10/2024		3,156		(111)			(111)		3,045	3,045			
100151886	SILVER SPRING	MD		05/10/2024		1,763		(2)			(2)		1,761	1,761			
100151887	KYLE	TX		05/10/2024		1,752		(65)			(65)		1,687	1,687			
100151888	LOS ANGELES	CA		05/10/2024		3,965		(20)			(20)		3,945	3,945			
100151889	LOS ANGELES	CA		05/10/2024		11,221		(233)			(233)		10,988	10,988			
100151890	GOLDEN	CO		05/10/2024		4,941		(92)			(92)		4,849	4,849			
100151891	FRANKFORT	KY		05/10/2024		1,153		(46)			(46)		1,107	1,107			
100151898	MYRTLE BEACH	SC		07/10/2024		2,943		(94)			(94)		2,849	2,849			
100151900	PORTLAND	OR		07/10/2024		2,752		(87)			(87)		2,665	2,665			
100151901	ARCADIA	CA		07/10/2024		6,377		(214)			(214)		6,163	6,163			
100151902	OCEANSIDE	CA		07/10/2024		10,617		(5)			(5)		10,612	10,612			
100151903	REYNOLDSBURG	OH		07/10/2024		976		(63)			(63)		913	913			
100151906	BLOOMINGDALE	GA		07/10/2024		2,495		(24)			(24)		2,471	2,471			
100151907	DULUTH	GA		07/10/2024		2,121		6			6		2,127	2,127			
100151908	PORT LAVACA	TX		07/10/2024		2,262		(103)			(103)		2,159	2,159			
100151914	OCEANSIDE	CA		07/10/2024		12,154		(10)			(10)		12,144	12,144			
100151917	ANN ARBOR	MI		07/10/2024		1,532		(50)			(50)		1,482	1,482			
100151919	HEMET	CA		07/10/2024		4,946		(160)			(160)		4,786	4,786			
100151921	BLOOMINGDALE	GA		07/10/2024		2,786		(4)			(4)		2,782	2,782			
100151922	TEMPLE CITY	CA		07/10/2024		6,191		(93)			(93)		6,098	6,098			
100151923	STERLING	VA		07/10/2024		17,019		(317)			(317)		16,702	16,702			
100151925	FONTANA	CA		07/10/2024		6,345		(202)			(202)		6,143	6,143			
100151926	DULUTH	GA		07/10/2024		4,063		(4)	(14)		10		4,073	4,943		869	869
100151932	FLOSSMOOR	IL		06/14/2024		2,592		(42)			(42)		2,550	2,550			
100151933	MERIDIAN	ID		06/14/2024		4,610		(172)			(172)		4,438	4,438			
100151934	LEHI	UT		06/14/2024		6,221		(163)			(163)		6,058	6,058			
100151937	FORT LAUDERDALE	FL		06/14/2024		27,539		(281)			(281)		27,258	27,258			
100151939	SALT LAKE CITY	UT		06/14/2024		4,351		(243)			(243)		4,108	4,108			
100151940	PATERSON	NJ		06/14/2024		2,661		(131)			(131)		2,530	2,530			
100151941	CONROE	TX		06/14/2024		4,145		(150)			(150)		3,995	3,995			
100151942	BRISTOL	CT		06/14/2024		4,993		(344)			(344)		4,649	4,649			
100151943	HEMPSTEAD	TX		06/14/2024		7,842		(641)			(641)		7,201	7,201			
100151944	WALLER	TX		06/14/2024		8,012		(171)			(171)		7,841	7,841			
100151946	WATERBURY	CT		06/14/2024		1,294		(81)			(81)		1,213	1,213			
100151947	WHITTIER	CA		06/14/2024		4,818		(173)			(173)		4,645	4,645			
100151948	LAKE ODESSA	MI		06/14/2024		2,090		(25)			(25)		2,065	2,065			
100151949	FORT WHITE	FL		06/14/2024		1,806		(113)			(113)		1,693	1,693			
100151951	MABANK	TX		06/14/2024		1,762		(114)			(114)		1,648	1,648			
100151952	ALIQUIPPA	PA		06/14/2024		1,270		(119)			(119)		1,151	1,151			
100151953	FRESNO	CA		06/14/2024		3,699		(97)			(97)		3,602	3,602			
100151955	MURRELLS INLET	SC		06/14/2024		22,830		(564)			(564)		22,266	22,266			
100151957	WEATHERFORD	TX		06/14/2024		3,400		41			41		3,441	3,441			
100151959	ALIQUIPPA	PA		06/14/2024		1,034		(102)			(102)		932	932			
100151960	JACKSONVILLE	FL		06/14/2024		2,015		(84)			(84)		1,931	1,931			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151961	PUEBLO	CO		06/14/2024		2,034		(22)			(22)		2,012	2,012			
100151962	KENNESAW	GA		06/14/2024		5,578		(382)			(382)		5,196	5,196			
100151968	PORT SAINT LUCIE	FL		06/14/2024		2,295		(101)			(101)		2,194	2,194			
100151969	SEATTLE	WA		06/14/2024		8,009		(412)			(412)		7,597	7,597			
100151970	MESA	AZ		06/14/2024		3,236		(54)			(54)		3,182	3,182			
100151971	MYAKKA CITY	FL		06/14/2024		8,853		(268)			(268)		8,585	8,585			
100151972	SUCHES	GA		06/14/2024		4,009		(245)			(245)		3,764	3,764			
100151973	FARMINGTON	MN		06/14/2024		3,104		(109)			(109)		2,995	2,995			
100151975	CHARLOTTESVILLE	VA		06/14/2024		4,989		(37)			(37)		4,952	4,952			
100151978	BROOMFIELD	CO		06/14/2024		4,698		(96)			(96)		4,602	4,602			
100151979	SAN MARCOS	CA		06/14/2024		3,734		(141)			(141)		3,593	3,593			
100151980	SANTA CLARITA	CA		06/14/2024		79,288		(1,057)			(1,057)		78,231	78,231			
100151981	SUGAR LAND	TX		06/14/2024		42,656		(1,407)			(1,407)		41,249	41,249			
100151982	ALEXANDRIA	VA		06/14/2024		2,483		(222)			(222)		2,261	2,261			
100151984	HOLLYWOOD	FL		06/14/2024		4,037		(45)			(45)		3,992	3,992			
100151985	CLINTON TOWNSHIP	MI		06/14/2024		955		(61)			(61)		894	894			
100151986	KAILUA KONA	HI		06/14/2024		3,304		(54)			(54)		3,250	3,250			
100151989	KINGSPORT	TN		06/14/2024		2,472		(83)			(83)		2,389	2,389			
100151990	CHICAGO	IL		06/14/2024		3,776		(160)			(160)		3,616	3,616			
100151991	LANCASTER	CA		06/14/2024		29,327		(1,083)			(1,083)		28,244	28,244			
100151992	FRUITLAND PARK	FL		06/14/2024		1,216		(60)			(60)		1,156	1,156			
100151994	SUN CITY	AZ		06/14/2024		3,828		(140)			(140)		3,688	3,688			
100151996	ATLANTA	GA		06/14/2024		2,370		(59)			(59)		2,311	2,311			
100152002	PALMDALE	CA		06/14/2024		36,112		(997)			(997)		35,115	35,115			
100152003	PHILADELPHIA	PA		06/14/2024		1,395		(72)			(72)		1,323	1,323			
100152005	EAGAN	MN		06/14/2024		2,519		(63)			(63)		2,456	2,456			
100152006	AUBREY	TX		06/14/2024		10,118		(200)			(200)		9,918	9,918			
100152008	MANTECA	CA		06/14/2024		8,751		(216)			(216)		8,535	8,535			
100152009	PHOENIX	AZ		06/14/2024		3,894		(95)			(95)		3,799	3,799			
100152010	FRIDLEY	MN		06/14/2024		3,522		(106)			(106)		3,416	3,416			
100152012	PROVO	UT		06/14/2024		11,098		(286)			(286)		10,812	10,812			
100152015	NORTH CHARLESTON	SC		06/14/2024		3,809		(58)			(58)		3,751	3,751			
100152017	NORTH CHARLESTON	SC		06/14/2024		2,617		(85)			(85)		2,532	2,532			
100152019	BEVERLY HILLS	CA		05/14/2024		20,230		(596)			(596)		19,634	19,634			
100152020	THOUSAND OAKS	CA		05/14/2024		7,949		(229)			(229)		7,720	7,720			
100152022	RANCHO MIRAGE	CA		05/14/2024		5,090		(62)			(62)		5,028	5,028			
100152025	ROCKFORD	IL		05/14/2024		3,179		(39)			(39)		3,140	3,140			
100152026	LAKE WORTH BEACH	FL		05/14/2024		5,134		(93)			(93)		5,041	5,041			
100152027	ATLANTA	GA		05/14/2024		2,334		(45)			(45)		2,289	2,289			
100152028	PROSPER	TX		05/14/2024		9,944							9,944	9,944			
100152029	OAKHURST	CA		05/15/2024		4,385		(106)			(106)		4,279	4,279			
100152030	SPRINGFIELD	VA		05/15/2024		2,553		(48)			(48)		2,505	2,505			
100152031	DENVER	CO		05/15/2024		2,220		(28)			(28)		2,192	2,192			
100152032	PITTSBURG	CA		05/15/2024		1,973		(50)			(50)		1,923	1,923			
100152173	GAINESVILLE	GA		05/17/2024		6,923		(9)			(9)		6,914	6,914			
100152174	SEATTLE	WA		05/17/2024		4,530		(7)			(7)		4,523	4,523			
100152175	ROTONDA WEST	FL		05/17/2024		4,654		(3)			(3)		4,651	4,651			
100152176	INGLEWOOD	CA		05/17/2024		3,436		(34)			(34)		3,402	3,402			
100152178	HENDERSON	NV		05/17/2024		2,491		(41)			(41)		2,450	2,450			
100152179	SAN DIEGO	CA		05/17/2024		5,173		6			6		5,179	5,179			
100152180	GRESHAM	OR		05/17/2024		3,991		27			27		4,018	4,018			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152181	ENGLEWOOD	FL		05/17/2024		1,889		(45)			(45)		1,844	1,844			
100152183	ELLENWOOD	GA		05/17/2024		2,974		(14)			(14)		2,960	2,960			
100152184	WINSTON SALEM	NC		05/17/2024		4,130		(25)			(25)		4,105	4,105			
100152185	BONITA SPRINGS	FL		05/17/2024		7,896		295			295		8,191	8,191			
100152186	RALEIGH	NC		05/17/2024		2,478		11			11		2,489	2,489			
100152187	VINEYARD	UT		05/17/2024		6,887		52			52		6,939	6,939			
100152188	CAPE CORAL	FL		05/17/2024		4,084		87			87		4,171	4,171			
100152190	BRADENTON	FL		05/17/2024		4,116		(96)			(96)		4,020	4,020			
100152192	COMO	CO		05/17/2024		4,851		114			114		4,965	4,965			
100152193	GEORGETOWN	TX		05/17/2024		3,054		57			57		3,111	3,111			
100152194	CENTRAL FALLS	RI		05/17/2024		5,732		(65)			(65)		5,667	5,667			
100152195	SURPRISE	AZ		05/17/2024		4,761		614			614		5,375	5,375			
100152196	ARLINGTON	TX		05/17/2024		2,276		(34)			(34)		2,242	2,242			
100152197	HAMPTON	GA		05/17/2024		3,355		230			230		3,585	3,585			
100152198	NORTH MYRTLE BEACH	SC		05/17/2024		4,986		(68)			(68)		4,918	4,918			
100152199	COUNCIL BLUFFS	IA		05/17/2024		9,705		21			21		9,726	9,726			
100152200	MODESTO	CA		05/17/2024		2,716		(3)			(3)		2,713	2,713			
100152201	ATLANTA	GA		05/17/2024		4,506		(105)			(105)		4,401	4,401			
100152202	AUBREY	TX		05/17/2024		3,151		23			23		3,174	3,174			
100152203	LAS VEGAS	NV		05/17/2024		3,076		(20)			(20)		3,056	3,056			
100152204	MONROE	NC		05/17/2024		3,076		(35)			(35)		3,041	3,041			
100152205	LOCUST	NC		05/17/2024		3,501		220			220		3,721	3,721			
100152206	VIENNA	VA		05/17/2024		9,516		67			67		9,583	9,583			
100152207	FRESNO	TX		05/17/2024		5,163		387			387		5,550	5,550			
100152208	KATY	TX		05/17/2024		2,306		(42)			(42)		2,264	2,264			
100152209	NEW SMYRNA BEACH	FL		05/17/2024		3,621		153			153		3,774	3,774			
100152210	FORT COLLINS	CO		05/17/2024		3,776		174			174		3,950	3,950			
100152211	AUBREY	TX		05/17/2024		3,763		41			41		3,804	3,804			
100152212	KATY	TX		05/17/2024		2,379		177			177		2,556	2,556			
100152213	OKLAHOMA CITY	OK		05/17/2024		2,643		233			233		2,876	2,876			
100152214	FORT WORTH	TX		05/17/2024		3,245		202			202		3,447	3,447			
100152215	SPANISH FORK	UT		05/17/2024		6,142		521			521		6,663	6,663			
100152216	ANKENY	IA		05/17/2024		3,426		215			215		3,641	3,641			
100152217	ATLANTA	GA		05/17/2024		2,675		(53)			(53)		2,622	2,622			
100152218	RICHMOND	TX		05/17/2024		3,359		302			302		3,661	3,661			
100152220	FORT WORTH	TX		05/17/2024		3,261		204			204		3,465	3,465			
100152221	MESA	AZ		05/17/2024		4,081		(11)			(11)		4,070	4,070			
100152222	BATON ROUGE	LA		05/17/2024		2,823		17			17		2,840	2,840			
100152223	ARGYLE	TX		05/17/2024		4,663		456			456		5,119	5,119			
100152224	VICTORVILLE	CA		05/17/2024		5,637		(104)			(104)		5,533	5,533			
100152225	BATON ROUGE	LA		05/17/2024		2,823		17			17		2,840	2,840			
100152228	STAR	ID		05/17/2024		3,428		244			244		3,672	3,672			
100152229	VICTORVILLE	CA		05/17/2024		3,176		203			203		3,379	3,379			
100152230	LAWRENCEVILLE	GA		05/17/2024		2,921		(2)			(2)		2,919	2,919			
100152231	FRESNO	CA		05/17/2024		3,128		(8)			(8)		3,120	3,120			
100152232	OVIEDO	FL		05/17/2024		3,355		(13)			(13)		3,342	3,342			
100152233	MORGANTON	GA		05/17/2024		4,452		12			12		4,464	4,464			
100152234	LITTLE EGG HARBOR	NJ		05/17/2024		3,013		(28)			(28)		2,985	2,985			
100152236	MANASSAS	VA		05/17/2024		6,013		(39)			(39)		5,974	5,974			
100152237	OFALLON	MO		05/17/2024		2,545		(41)			(41)		2,504	2,504			
100152238	FRIPP ISLAND	SC		05/17/2024		7,445		7			7		7,452	7,452			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152239	OGDEN	UT		05/17/2024		3,152		(52)			(52)		3,100	3,100			
100152240	LAKE MARY	FL		05/17/2024		64,136		(173)			(173)		63,963	63,963			
100152241	SARASOTA	FL		05/17/2024		20,335		(308)	1		(309)		20,026	19,957		(69)	(69)
100152242	CHEHALIS	WA		05/17/2024		2,727		(41)			(41)		2,686	2,686			
100152246	HARVEST	AL		05/17/2024		2,220		(43)			(43)		2,177	2,177			
100152247	NORTH PORT	FL		05/17/2024		2,726		(13)			(13)		2,713	2,713			
100152248	OAKWOOD	GA		05/17/2024		2,682		(63)			(63)		2,619	2,619			
100152249	ATLANTA	GA		05/17/2024		2,775		8			8		2,783	2,783			
100152250	WILMINGTON	NC		05/17/2024		45,776		(568)			(568)		45,208	45,208			
100152252	LAS VEGAS	NV		05/17/2024		3,641		(59)			(59)		3,582	3,582			
100152254	GREENVILLE	SC		05/17/2024		2,363		(20)			(20)		2,343	2,343			
100152255	WOODSTOCK	GA		05/17/2024		6,715		(4)			(4)		6,711	6,711			
100152256	MESA	AZ		05/17/2024		10,108		(6)			(6)		10,102	10,102			
100152257	QUEEN CREEK	AZ		05/17/2024		3,354		12			12		3,366	3,366			
100152259	MCKINNEY	TX		05/17/2024		2,792		(27)			(27)		2,765	2,765			
100152261	DICKINSON	TX		05/17/2024		65,391		(1,164)	58		(1,222)		64,169	63,972		(197)	(197)
100152262	TOMS RIVER	NJ		05/17/2024		3,517		(65)			(65)		3,452	3,452			
100152263	PETERSBURG	VA		05/17/2024		22,270		(211)			(211)		22,059	22,059			
100152264	RIVERSIDE	CA		05/17/2024		5,006		(45)			(45)		4,961	4,961			
100152265	LITTLETON	CO		05/17/2024		9,156		(14)			(14)		9,142	9,142			
100152266	IRVINGTON	NJ		05/17/2024		4,294		22			22		4,316	4,316			
100152267	KISSIMMEE	FL		05/17/2024		2,413		123			123		2,536	2,536			
100152269	SANFORD	NC		05/17/2024		3,342		61			61		3,403	3,403			
100152270	RIVERBANK	CA		05/17/2024		3,294		19			19		3,313	3,313			
100152271	TUCSON	AZ		05/17/2024		5,650		(72)			(72)		5,578	5,578			
100152272	SAINT PETERSBURG	FL		05/17/2024		4,048		(89)			(89)		3,959	3,959			
100152273	RIVERTON	UT		05/17/2024		5,968		(28)			(28)		5,940	5,940			
100152274	BONHAM	TX		05/17/2024		1,617		20			20		1,637	1,637			
100152275	DENTON	TX		05/17/2024		2,956		14			14		2,970	2,970			
100152276	LAWRENCEVILLE	GA		05/17/2024		3,711		(17)			(17)		3,694	3,694			
100152277	SARATOGA SPRINGS	NY		05/17/2024		3,156		(6)			(6)		3,150	3,150			
100152278	BAKERSFIELD	CA		05/17/2024		2,278		(39)			(39)		2,239	2,239			
100152279	PANAMA CITY BEACH	FL		05/17/2024		3,475		(76)			(76)		3,399	3,399			
100152280	LOCKHART	TX		05/17/2024		2,282		108			108		2,390	2,390			
100152281	MERCED	CA		05/17/2024		2,680		(6)			(6)		2,674	2,674			
100152283	SPRING	TX		05/17/2024		2,246		(3)			(3)		2,243	2,243			
100152284	LANHAM	MD		05/17/2024		3,049		50			50		3,099	3,099			
100152285	NASHVILLE	TN		05/17/2024		7,162		115			115		7,277	7,277			
100152286	MYRTLE BEACH	SC		05/17/2024		2,807		161			161		2,968	2,968			
100152287	OKLAHOMA CITY	OK		05/17/2024		2,529		145			145		2,674	2,674			
100152288	OKLAHOMA CITY	OK		05/17/2024		2,793		168			168		2,961	2,961			
100152290	MUSTANG	OK		05/17/2024		2,548		146			146		2,694	2,694			
100152291	OKLAHOMA CITY	OK		05/17/2024		2,339		130			130		2,469	2,469			
100152292	OKLAHOMA CITY	OK		05/17/2024		2,465		141			141		2,606	2,606			
100152293	OKLAHOMA CITY	OK		05/17/2024		2,543		156			156		2,699	2,699			
100152294	OKLAHOMA CITY	OK		05/17/2024		2,465		141			141		2,606	2,606			
100152295	SPRING	TX		05/17/2024		2,856		265			265		3,121	3,121			
100152296	ROSHARON	TX		05/17/2024		4,337		393			393		4,730	4,730			
100152297	WESTAMPTON	NJ		05/17/2024		3,469		(57)			(57)		3,412	3,412			
100152298	SAN ANTONIO	TX		05/17/2024		4,046		263			263		4,309	4,309			
100152299	SAN ANTONIO	TX		05/17/2024		3,603		239			239		3,842	3,842			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152300	DALLAS	GA		05/17/2024		4,385		301			301		4,686	4,686			
100152301	COLUMBUS	OH		05/17/2024		26,394		2,194			2,194		28,588	28,588			
100152302	GRANVILLE	OH		05/17/2024		4,082		344			344		4,426	4,426			
100152303	PUNTA GORDA	FL		05/17/2024		3,061		186			186		3,247	3,247			
100152304	SPRING	TX		05/17/2024		5,936		91			91		6,027	6,027			
100152305	SAINT AUGUSTINE	FL		05/17/2024		2,743		206			206		2,949	2,949			
100152306	JACKSONVILLE	FL		05/17/2024		2,689		97			97		2,786	2,786			
100152307	DALLAS	NC		05/17/2024		152,117		8,906			8,906		161,023	161,023			
100152308	WESLEY CHAPEL	FL		05/17/2024		3,002		(73)			(73)		2,929	2,929			
100152309	SEGUIN	TX		05/17/2024		2,676		190			190		2,866	2,866			
100152310	SANTAQUIN	UT		05/17/2024		3,011		222			222		3,233	3,233			
100152311	FELTON	DE		05/17/2024		3,517		322			322		3,839	3,839			
100152312	OCALA	FL		05/17/2024		2,346		205			205		2,551	2,551			
100152313	CHARLOTTE	NC		05/17/2024		3,133		245			245		3,378	3,378			
100152314	HENDERSON	NV		05/17/2024		11,357		(327)			(327)		11,030	11,030			
100152315	TEMPLE	TX		05/17/2024		2,020		150			150		2,170	2,170			
100152316	SPRING	TX		05/17/2024		48,471		1,594			1,594		50,065	50,065			
100152318	FORT WORTH	TX		05/17/2024		3,489		224			224		3,713	3,713			
100152319	BRYAN	TX		05/17/2024		2,719		221			221		2,940	2,940			
100152320	ARGYLE	TX		05/17/2024		59,800		4,015			4,015		63,815	63,815			
100152321	SHERRILLS FORD	NC		05/17/2024		2,996		93			93		3,089	3,089			
100152322	SPRING	TX		05/17/2024		2,539		177			177		2,716	2,716			
100152323	BRADENTON	FL		05/17/2024		2,925		(80)			(80)		2,845	2,845			
100152324	LAS VEGAS	NV		05/17/2024		3,280		178			178		3,458	3,458			
100152325	MYRTLE BEACH	SC		05/17/2024		2,288		(38)			(38)		2,250	2,250			
100152326	FAYETTEVILLE	AR		05/17/2024		3,603		216			216		3,819	3,819			
100152327	RIDGEFIELD	WA		05/17/2024		4,585		313			313		4,898	4,898			
100152328	FORT WORTH	TX		05/17/2024		3,156		172			172		3,328	3,328			
100152329	LATHROP	CA		05/17/2024		20,998		306			306		21,304	21,304			
100152330	NEW BRAUNFELS	TX		05/17/2024		5,392		312			312		5,704	5,704			
100152331	CHARLOTTE	NC		05/17/2024		7,461		(82)			(82)		7,379	7,379			
100152332	FULSHEAR	TX		05/17/2024		6,265		419			419		6,684	6,684			
100152333	FULSHEAR	TX		05/17/2024		2,600		172			172		2,772	2,772			
100152334	ARGYLE	TX		05/17/2024		7,912		431			431		8,343	8,343			
100152335	SARATOGA SPRINGS	UT		05/17/2024		4,710		352			352		5,062	5,062			
100152336	COLTEWAH	TN		05/17/2024		2,652		(50)			(50)		2,602	2,602			
100152337	CORPUS CHRISTI	TX		05/17/2024		3,309		189			189		3,498	3,498			
100152338	HOUSTON	TX		05/17/2024		3,010		182			182		3,192	3,192			
100152339	OKLAHOMA CITY	OK		05/17/2024		2,778		159			159		2,937	2,937			
100152340	SPRING	TX		05/17/2024		17,373		1,065			1,065		18,438	18,438			
100152341	RIDGEFIELD	WA		05/17/2024		5,753		435			435		6,188	6,188			
100152342	FORT WORTH	TX		05/17/2024		3,200		293			293		3,493	3,493			
100152343	FORT WORTH	TX		05/17/2024		3,377		259			259		3,636	3,636			
100152344	COLTEWAH	TN		05/17/2024		5,447		396			396		5,843	5,843			
100152345	LURAY	VA		05/17/2024		8,376		290			290		8,666	8,666			
100152346	DELAWARE	OH		05/17/2024		15,847		1,427			1,427		17,274	17,274			
100152347	PARRISH	FL		05/17/2024		62,256		3,508	9		3,499		65,755	65,644		(111)	(111)
100152348	SAN MARCOS	TX		05/17/2024		3,097		137			137		3,234	3,234			
100152349	COACHELLA	CA		05/17/2024		4,944		377			377		5,321	5,321			
100152350	ROSEVILLE	CA		05/17/2024		4,235		254			254		4,489	4,489			
100152352	MERCED	CA		05/17/2024		4,359		261			261		4,620	4,620			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152353	BAKERSFIELD	CA		05/17/2024		4,130		248			248		4,378	4,378			
100152354	FORT WORTH	TX		05/17/2024		5,817		473			473		6,290	6,290			
100152355	BOTHELL	WA		05/17/2024		11,790		840			840		12,630	12,630			
100152356	WINCHESTER	CA		05/17/2024		4,746		337			337		5,083	5,083			
100152358	COLLEGE STATION	TX		05/17/2024		3,098		180			180		3,278	3,278			
100152359	DURHAM	NC		05/17/2024		4,594		275			275		4,869	4,869			
100152360	WINFIELD	IN		05/17/2024		6,063		649			649		6,712	6,712			
100152361	SAN MARCOS	TX		05/17/2024		4,657		388			388		5,045	5,045			
100152362	ROUND ROCK	TX		05/17/2024		2,877		(43)			(43)		2,834	2,834			
100152363	MERCED	CA		05/17/2024		3,683		(24)			(24)		3,659	3,659			
100152364	PARKER	CO		05/17/2024		6,389		629			629		7,018	7,018			
100152365	KNOXVILLE	TN		05/17/2024		2,591		(7)			(7)		2,584	2,584			
100152366	CASA GRANDE	AZ		05/17/2024		2,564		(6)			(6)		2,558	2,558			
100152367	ORANGE BEACH	AL		05/17/2024		7,389		568			568		7,957	7,957			
100152368	CLOVIS	CA		05/17/2024		2,886		(19)			(19)		2,867	2,867			
100152369	CAPE CORAL	FL		05/17/2024		9,105		589			589		9,694	9,694			
100152370	DURHAM	NC		05/17/2024		3,360		174			174		3,534	3,534			
100152371	VINELAND	NJ		05/17/2024		2,206		(15)			(15)		2,191	2,191			
100152372	MECHANICSBURG	PA		05/17/2024		189,367		(2,706)			(2,706)		186,661	186,661			
100152373	N LAS VEGAS	NV		05/17/2024		23,407		(516)			(516)		22,891	22,891			
100152374	CLERMONT	FL		05/17/2024		9,006		(177)			(177)		8,829	8,829			
100152375	MARICOPA	AZ		05/17/2024		2,165		9			9		2,174	2,174			
100152376	TRINIDAD	TX		05/17/2024		4,111		(16)			(16)		4,095	4,095			
100152377	RALEIGH	NC		05/17/2024		2,671		7			7		2,678	2,678			
100152379	BENTONVILLE	AR		05/17/2024		3,184		(60)			(60)		3,124	3,124			
100152380	STOCKTON	CA		05/17/2024		3,979		(60)			(60)		3,919	3,919			
100152381	MOUNT JULIET	TN		05/17/2024		2,931		(1)			(1)		2,930	2,930			
100152382	FAIRFAX	VA		05/17/2024		3,692		(52)			(52)		3,640	3,640			
100152384	HAVERTOWN	PA		05/17/2024		3,337		48			48		3,385	3,385			
100152385	MILWAUKEE	WI		05/17/2024		2,231		(11)			(11)		2,220	2,220			
100152386	COTUIT	MA		05/17/2024		7,235		33			33		7,268	7,268			
100152387	POOLER	GA		05/17/2024		3,299		11			11		3,310	3,310			
100152388	YUKON	OK		05/17/2024		4,819		(69)			(69)		4,750	4,750			
100152389	LYNCHBURG	VA		05/17/2024		1,792		(9)			(9)		1,783	1,783			
100152394	PHILADELPHIA	PA		05/17/2024		2,841		(27)			(27)		2,814	2,814			
100152396	LITTLETON	CO		05/17/2024		3,338		(73)			(73)		3,265	3,265			
100152397	PHOENIX	AZ		05/17/2024		2,937		42			42		2,979	2,979			
100152398	LAS VEGAS	NV		05/17/2024		3,873		(64)			(64)		3,809	3,809			
100152399	ZEBULON	NC		05/17/2024		3,248		144			144		3,392	3,392			
100152400	OAK ISLAND	NC		05/17/2024		8,661		(27)			(27)		8,634	8,634			
100152401	KATY	TX		05/17/2024		9,278		17			17		9,295	9,295			
100152402	FRESNO	CA		05/17/2024		2,787		(50)			(50)		2,737	2,737			
100152404	KNOXVILLE	TN		05/17/2024		3,064		(2)			(2)		3,062	3,062			
100152406	MIDLOTHIAN	VA		05/17/2024		49,648		(731)			(731)		48,917	48,917			
100152407	ORLANDO	FL		05/17/2024		4,095		124			124		4,219	4,219			
100152408	PORT RICHEY	FL		05/17/2024		2,544		(59)			(59)		2,485	2,485			
100152410	VAN ALSTYNE	TX		05/17/2024		13,680		197			197		13,877	13,877			
100152411	FERRIS	TX		05/17/2024		2,693		(1)			(1)		2,692	2,692			
100152412	NORFOLK	VA		05/17/2024		21,319		(387)			(387)		20,932	20,932			
100152414	FUQUAY-VARINA	NC		05/17/2024		3,182		(9)			(9)		3,173	3,173			
100152415	CARROLLTON	TX		05/17/2024		2,765		21			21		2,786	2,786			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152416	SADDLE BROOK	NJ		05/17/2024		6,599		(101)			(101)		6,498	6,498			
100152417	THE VILLAGES	FL		05/17/2024		4,549		(83)			(83)		4,466	4,466			
100152418	NORTH MYRTLE BEACH	SC		05/17/2024		2,377		(40)			(40)		2,337	2,337			
100152420	FERNLEY	NV		05/17/2024		2,338		(19)			(19)		2,319	2,319			
100152421	LAND O LAKES	FL		05/17/2024		5,446		405			405		5,851	5,851			
100152422	SHERMAN	TX		05/17/2024		2,779		(55)			(55)		2,724	2,724			
100152423	KYLE	TX		05/17/2024		4,869		(89)			(89)		4,780	4,780			
100152424	CAPE CORAL	FL		05/17/2024		4,220		(83)			(83)		4,137	4,137			
100152425	NEWPORT	NC		05/17/2024		2,007		(40)			(40)		1,967	1,967			
100152427	CYPRESS	TX		05/17/2024		2,276		4			4		2,280	2,280			
100152429	MERIDIANVILLE	AL		05/17/2024		3,106		(73)			(73)		3,033	3,033			
100152430	WASHINGTON	DC		05/17/2024		6,516		(158)			(158)		6,358	6,358			
100152431	ANAHEIM	CA		05/17/2024		7,936		(13)			(13)		7,923	7,923			
100152432	PUYALLUP	WA		05/17/2024		3,991		(7)			(7)		3,984	3,984			
100152433	CAPE MAY COURT HOUSE	NJ		05/17/2024		4,154		(15)			(15)		4,139	4,139			
100152434	FORT PIERCE	FL		05/17/2024		4,251		13			13		4,264	4,264			
100152435	STAFFORD	VA		05/17/2024		2,815		(5)			(5)		2,810	2,810			
100152436	MCKINNEY	TX		05/17/2024		2,868		13			13		2,881	2,881			
100152437	RENTON	WA		05/17/2024		3,678		(67)			(67)		3,611	3,611			
100152438	ORLANDO	FL		05/17/2024		3,215		80			80		3,295	3,295			
100152439	EDINBURG	TX		05/17/2024		11,460		91			91		11,551	11,498		(52)	(52)
100152440	GILROY	CA		05/17/2024		7,872		(16)			(16)		7,856	7,856			
100152441	RANDLE	WA		05/17/2024		4,132		27			27		4,159	4,159			
100152442	HYATTSVILLE	MD		05/17/2024		4,267		48			48		4,315	4,315			
100152443	EVERETT	WA		05/17/2024		4,821		(15)			(15)		4,806	4,806			
100152444	CADDO MILLS	TX		05/17/2024		2,197		32			32		2,229	2,229			
100152445	LAS VEGAS	NV		05/17/2024		2,864		(20)			(20)		2,844	2,844			
100152446	ARLINGTON	WA		05/17/2024		4,012		(28)			(28)		3,984	3,984			
100152447	VIRGINIA BEACH	VA		05/17/2024		3,950		(38)			(38)		3,912	3,912			
100152449	POWDERLY	TX		05/17/2024		19,450		(127)			(127)		19,323	19,323			
100152450	CHARLESTON	SC		05/17/2024		2,605		136			136		2,741	2,741			
100152452	WEST BLOOMFIELD	MI		05/17/2024		2,154		(3)			(3)		2,151	2,151			
100152453	LOS ANGELES	CA		05/17/2024		3,471							3,471	3,471			
100152454	GAINESVILLE	FL		05/17/2024		2,746		(10)			(10)		2,736	2,736			
100152455	HARRISON	TN		05/17/2024		2,427		54			54		2,481	2,481			
100152457	SHEPHERD	TX		05/16/2024		3,147		(123)			(123)		3,024	3,024			
100152458	SPRING HOPE	NC		05/16/2024		2,563		(120)			(120)		2,443	2,443			
100152459	INDIO	CA		05/16/2024		4,941		(213)			(213)		4,728	4,728			
100152460	NAPLES	FL		05/16/2024		26,678		(828)			(828)		25,850	25,850			
100152461	HAMILTON	NJ		05/16/2024		2,176		(64)			(64)		2,112	2,112			
100152462	BEAVERTON	OR		05/16/2024		3,301		(147)			(147)		3,154	3,154			
100152463	CLAYMONT	DE		05/16/2024		2,194		(14)			(14)		2,180	2,180			
100152465	WHITEHALL	MI		05/16/2024		2,619		(56)			(56)		2,563	2,563			
100152470	GLENDALE	AZ		05/16/2024		2,595		(188)			(188)		2,407	2,407			
100152471	HOUSTON	TX		05/16/2024		1,494		(109)			(109)		1,385	1,385			
100152473	CHATTANOOGA	TN		05/16/2024		8,033		(552)			(552)		7,481	7,481			
100152474	AUGUSTA	GA		05/16/2024		270		(32)			(32)		238	238			
100152476	VISALIA	CA		05/16/2024		1,518		(61)			(61)		1,457	1,457			
100152477	ROUND ROCK	TX		05/16/2024		1,295		(143)			(143)		1,152	1,152			
100152479	GRAND RAPIDS	MI		05/16/2024		6,929		(146)			(146)		6,783	6,783			
100152480	LAKEWOOD RANCH	FL		05/16/2024		1,847		(129)			(129)		1,718	1,718			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152481	BOCA RATON	FL		05/16/2024		3,906		(168)			(168)		3,738	3,738			
100152483	MIAMI	FL		05/16/2024		3,105		(155)			(155)		2,950	2,950			
100152486	NASHVILLE	TN		05/16/2024		2,510		(36)			(36)		2,474	2,474			
100152487	BELTSVILLE	MD		05/16/2024		1,202		(19)			(19)		1,183	1,183			
100152488	VICTORVILLE	CA		05/16/2024		8,571		(72)			(72)		8,499	8,499			
100152489	SPRING	TX		05/16/2024		1,616		(94)			(94)		1,522	1,522			
100152490	PHENIX CITY	AL		05/16/2024		861		4			4		865	865			
100152492	COLUMBIA	SC		05/16/2024		860		(40)			(40)		820	820			
100152494	SAN BERNARDINO	CA		05/16/2024		2,433		(100)			(100)		2,333	2,333			
100152495	HOUSTON	TX		05/16/2024		912		(78)			(78)		834	834			
100152496	DURHAM	NC		05/16/2024		3,642		(134)			(134)		3,508	3,508			
100152497	CLAYTON	GA		05/16/2024		2,569		(59)			(59)		2,510	2,510			
100152500	ESTERO	FL		05/17/2024		4,968		35			35		5,003	5,003			
100152501	EDMOND	OK		05/17/2024		9,832		17			17		9,849	9,849			
100152503	KANSAS CITY	MO		05/17/2024		3,535		(35)			(35)		3,500	3,500			
100152504	WAUKEE	IA		05/17/2024		2,152		7			7		2,159	2,159			
100152505	ROYSE CITY	TX		05/17/2024		16,686		(191)			(191)		16,495	16,495			
100152506	HAMPTON	GA		05/17/2024		2,317		55			55		2,372	2,372			
100152509	SMITHFIELD	RI		05/17/2024		3,385		(28)			(28)		3,357	3,357			
100152511	WALDORF	MD		05/17/2024		2,908		2			2		2,910	2,910			
100152512	THE VILLAGES	FL		05/17/2024		3,379		10			10		3,389	3,389			
100152513	RIVERSIDE	CA		05/17/2024		4,009		(27)			(27)		3,982	3,982			
100152514	GROVETOWN	GA		05/17/2024		8,759		(156)			(156)		8,603	8,603			
100152516	MIAMI	FL		05/17/2024		6,005		129			129		6,134	6,134			
100152517	LAS VEGAS	NV		05/17/2024		2,459		(1)			(1)		2,458	2,458			
100152518	FEDERAL WAY	WA		05/17/2024		3,997		(63)			(63)		3,934	3,934			
100152519	PORTSMOUTH	VA		05/17/2024		2,215		(35)			(35)		2,180	2,180			
100152520	KENNESAW	GA		05/17/2024		4,585		12			12		4,597	4,597			
100152521	BELVIDERE	IL		05/17/2024		2,371		(24)			(24)		2,347	2,347			
100152522	GREENSBORO	NC		05/17/2024		2,519		10			10		2,529	2,529			
100152523	BALTIMORE	MD		05/17/2024		4,945		(90)			(90)		4,855	4,855			
100152524	CAPE CORAL	FL		05/17/2024		2,976		23			23		2,999	2,999			
100152525	DALLAS	TX		05/17/2024		8,537		396			396		8,933	8,933			
100152526	FOXBOROUGH	MA		05/17/2024		26,069		(227)			(227)		25,842	25,842			
100152527	CADDO MILLS	TX		05/17/2024		2,202		(4)			(4)		2,198	2,198			
100152528	EDGEWOOD	MD		05/17/2024		4,824		(97)			(97)		4,727	4,727			
100152530	CHULA VISTA	CA		05/17/2024		4,657		181			181		4,838	4,838			
100152531	MC KINNEY	TX		05/17/2024		5,823		(43)			(43)		5,780	5,780			
100152532	ALPHARETTA	GA		05/17/2024		3,783		(48)			(48)		3,735	3,735			
100152533	ARLINGTON	TX		05/17/2024		3,054		84			84		3,138	3,138			
100152535	ESSEX	MD		05/17/2024		2,200		(61)			(61)		2,139	2,139			
100152536	RINCON	GA		05/17/2024		2,210		(52)			(52)		2,158	2,158			
100152537	ROUND ROCK	TX		05/17/2024		4,194		219			219		4,413	4,413			
100152538	MIDLOTHIAN	VA		05/17/2024		2,205		(34)			(34)		2,171	2,171			
100152539	HAMILTON TOWNSHIP	NJ		05/17/2024		5,230		(148)			(148)		5,082	5,082			
100152540	MIAMI	FL		05/17/2024		4,204		(33)			(33)		4,171	4,171			
100152541	LOWA CITY	IA		05/17/2024		1,988		(10)			(10)		1,978	1,978			
100152543	PHILADELPHIA	PA		05/17/2024		2,167		(5)			(5)		2,162	2,162			
100152544	CORCORAN	MN		05/17/2024		4,893		288			288		5,181	5,181			
100152545	MCKINNEY	TX		05/17/2024		7,386		(134)			(134)		7,252	7,252			
100152546	BATON ROUGE	LA		05/17/2024		2,587		5			5		2,592	2,592			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152547	HOPEWELL TOWNSHIP	NJ		05/17/2024		16,808		1,530			1,530		18,338	18,338			
100152548	HUTTO	TX		05/17/2024		2,813		86			86		2,899	2,899			
100152549	MOKENA	IL		05/17/2024		204,870		441			441		205,311	205,311			
100152550	RALEIGH	NC		05/17/2024		222,210		(4,122)			(4,122)		218,088	218,088			
100152551	DALLAS	GA		05/17/2024		3,769		221			221		3,990	3,990			
100152552	DURHAM	NC		05/17/2024		2,233		5			5		2,238	2,238			
100152553	SPRING HILL	TN		05/17/2024		2,755		(1)			(1)		2,754	2,754			
100152554	WEST BERLIN	NJ		05/17/2024		2,302		5			5		2,307	2,307			
100152555	SPRING	TX		05/17/2024		3,604		10			10		3,614	3,614			
100152556	LEXINGTON	SC		05/17/2024		216,894		(4,484)			(4,484)		212,410	212,410			
100152557	FORT WORTH	TX		05/17/2024		2,105		(34)			(34)		2,071	2,071			
100152558	COLUMBUS	NC		05/17/2024		2,162		6			6		2,168	2,168			
100152559	ATLANTA	GA		05/17/2024		2,251		(64)			(64)		2,187	2,187			
100152560	MESQUITE	TX		05/17/2024		2,510		13			13		2,523	2,523			
100152561	HIALEAH	FL		05/17/2024		8,016		(167)			(167)		7,849	7,849			
100152562	ST AUGUSTINE	FL		05/17/2024		7,073		(81)			(81)		6,992	6,992			
100152563	PLANO	TX		05/17/2024		4,178		5			5		4,183	4,183			
100152564	FRIDLEY	MN		05/17/2024		45,992		(145)			(145)		45,847	45,847			
100152565	RICHMOND	TX		05/17/2024		2,117		(40)			(40)		2,077	2,077			
100152566	CHICAGO	IL		05/17/2024		3,350		12			12		3,362	3,362			
100152567	LAKEWOOD	CO		05/17/2024		4,157		(1)			(1)		4,156	4,156			
100152568	HAGERSTOWN	MD		05/17/2024		2,173		(15)			(15)		2,158	2,158			
100152570	FATE	TX		05/17/2024		2,632		10			10		2,642	2,642			
100152571	FRISCO	TX		05/17/2024		31,149		176			176		31,325	31,325			
100152573	DENTON	TX		05/17/2024		6,528		6			6		6,534	6,534			
100152574	SISTERS	OR		05/17/2024		6,674		22			22		6,696	6,696			
100152575	KATY	TX		05/17/2024		2,265		43			43		2,308	2,308			
100152576	OCEAN ISLE BEACH	NC		05/17/2024		5,078		86			86		5,164	5,164			
100152577	AUSTIN	TX		05/17/2024		3,140							3,140	3,140			
100152578	RIDLEY PARK	PA		05/17/2024		2,014		(43)			(43)		1,971	1,971			
100152579	GLENSIDE	PA		05/17/2024		3,018		(36)			(36)		2,982	2,982			
100152580	WEST PALM BEACH	FL		05/17/2024		4,062		(55)			(55)		4,007	4,007			
100152581	MENIFEE	CA		05/17/2024		5,394		334			334		5,728	5,728			
100152582	CHARLESTON	SC		05/17/2024		2,605		(52)			(52)		2,553	2,553			
100152583	LOUISVILLE	KY		05/17/2024		2,201		(17)			(17)		2,184	2,184			
100152584	VICTORVILLE	CA		05/17/2024		4,632		171			171		4,803	4,803			
100152585	DUCK KEY	FL		05/17/2024		5,209		90			90		5,299	5,299			
100152586	KILLEEN	TX		05/17/2024		2,494		22			22		2,516	2,516			
100152587	CUMMING	GA		05/17/2024		1,740		21			21		1,761	1,761			
100152588	BROKEN BOW	OK		05/17/2024		6,141		164			164		6,305	6,305			
100152589	ORLANDO	FL		05/17/2024		6,069		(72)			(72)		5,997	5,997			
100152590	HOUSTON	TX		05/17/2024		56,050		76			76		56,126	56,126			
100152592	OCALA	FL		05/17/2024		6,424		157			157		6,581	6,581			
100152593	KATY	TX		05/17/2024		4,650		10			10		4,660	4,660			
100152594	HOUSTON	TX		05/17/2024		2,372		14			14		2,386	2,386			
100152596	EL MIRAGE	AZ		05/17/2024		4,423		18			18		4,441	4,441			
100152597	UNION CITY	CA		05/17/2024		7,138		5			5		7,143	7,143			
100152599	MAYFIELD	PA		05/17/2024		1,965		6			6		1,971	1,971			
100152600	SUMTER	SC		05/17/2024		2,187		(4)			(4)		2,183	2,183			
100152601	MORENO VALLEY	CA		05/17/2024		5,598		(70)			(70)		5,528	5,528			
100152602	PANAMA CITY BEACH	FL		05/17/2024		2,266		21			21		2,287	2,287			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152603	WEST PALM BEACH	FL		05/17/2024		4,513		78			78		4,591	4,591			
100152604	GALVESTON	TX		05/17/2024		5,017		(49)			(49)		4,968	4,968			
100152605	HERNANDO BEACH	FL		05/17/2024		3,238		29			29		3,267	3,267			
100152606	HOUSTON	TX		05/17/2024		96,082		(609)			(609)		95,473	95,473			
100152607	SARGENT	TX		05/17/2024		2,169		(40)			(40)		2,129	2,129			
100152608	LEHIGH ACRES	FL		05/17/2024		3,768		14			14		3,782	3,782			
100152609	ZION	IL		05/17/2024		2,567		(45)			(45)		2,522	2,522			
100152610	HANFORD	CA		05/17/2024		2,181		(52)			(52)		2,129	2,129			
100152611	EL MIRAGE	AZ		05/17/2024		4,429		23			23		4,452	4,452			
100152613	PENSACOLA	FL		05/17/2024		2,401		(68)			(68)		2,333	2,333			
100152615	WILMINGTON	NC		05/17/2024		2,068		(20)			(20)		2,048	2,048			
100152616	PLAINFIELD	IL		05/17/2024		2,752		(6)			(6)		2,746	2,746			
100152617	HOUSTON	TX		05/17/2024		2,915		9			9		2,924	2,924			
100152618	LAKE WORTH	FL		05/17/2024		4,682		429			429		5,111	5,111			
100152619	HARTFORD	CT		05/17/2024		8,697		(29)			(29)		8,668	8,668			
100152620	SAN JACINTO	CA		05/17/2024		5,735		(6)			(6)		5,729	5,729			
100152621	KISSIMMEE	FL		05/17/2024		4,094		24			24		4,118	4,118			
100152622	BAY CITY	TX		05/17/2024		2,463		18			18		2,481	2,481			
100152623	HOMELAND	CA		05/17/2024		4,250		119			119		4,369	4,369			
100152624	MANSFIELD	TX		05/17/2024		2,937		3			3		2,940	2,940			
100152626	AUSTIN	TX		05/17/2024		2,884		(48)			(48)		2,836	2,836			
100152627	RICHMOND HILL	GA		05/17/2024		2,304		7			7		2,311	2,311			
100152628	ACWORTH	GA		05/17/2024		75,557		62			62		75,619	75,619			
100152629	UNIONVILLE	CT		05/17/2024		4,290		53			53		4,343	4,343			
100152630	N MYRTLE BEACH	SC		05/17/2024		2,074		(35)			(35)		2,039	2,039			
100152631	GREEN COVE SPRINGS	FL		05/17/2024		4,260		5			5		4,265	4,265			
100152632	WEST PALM BEACH	FL		05/17/2024		3,619		44			44		3,663	3,663			
100152633	BALA CYNWYD	PA		05/17/2024		4,495		(68)			(68)		4,427	4,427			
100152634	ARTESIA	NM		05/17/2024		2,384		1			1		2,385	2,385			
100152635	NEWARK	DE		05/17/2024		2,633		(13)			(13)		2,620	2,620			
100152636	ANNA	TX		05/17/2024		3,420		35			35		3,455	3,455			
100152638	AUBURN	GA		05/17/2024		3,178		192			192		3,370	3,370			
100152639	CELINA	TX		05/17/2024		108,576		1,808			1,808		110,384	110,384			
100152640	HOUSTON	TX		05/17/2024		2,477		(10)			(10)		2,467	2,467			
100152642	VAN ALSTYNE	TX		05/17/2024		22,265		221			221		22,486	22,486			
100152643	ATOKA	OK		05/17/2024		4,338		57			57		4,395	4,395			
100152644	MONCKS CORNER	SC		05/17/2024		2,524		(7)			(7)		2,517	2,517			
100152645	NORTHLAKE	TX		05/17/2024		3,054							3,054	3,054			
100152646	TEMPE	AZ		05/17/2024		4,468		89			89		4,557	4,557			
100152647	PRINCETON	TX		05/17/2024		3,591		16			16		3,607	3,607			
100152648	MECHANICSBURG	PA		05/17/2024		2,975		31			31		3,006	3,006			
100152649	KILA	MT		05/17/2024		7,157		163			163		7,320	7,320			
100152650	PORT CHARLOTTE	FL		05/17/2024		2,769		14			14		2,783	2,783			
100152651	IDAHO FALLS	ID		05/17/2024		2,950		(44)			(44)		2,906	2,906			
100152652	OVERLAND PARK	KS		05/17/2024		4,745		97			97		4,842	4,842			
100152653	HOUSTON	TX		05/17/2024		35,647		137			137		35,784	35,784			
100152654	GEORGETOWN	TX		05/17/2024		4,528		(51)			(51)		4,477	4,477			
100152656	SHAWNEE	KS		05/17/2024		127,776		300			300		128,076	128,076			
100152658	HAMPTON	VA		05/17/2024		2,203		(37)			(37)		2,166	2,166			
100152659	DOWNINGTOWN	PA		05/17/2024		4,260		5			5		4,265	4,265			
100152660	MIDWAY CITY	CA		05/17/2024		15,288		(5)			(5)		15,283	15,283			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152661	KNOXVILLE	TN		05/17/2024		2,987		(37)			(37)		2,950	2,950			
100152662	SEWICKLEY	PA		05/17/2024		3,945		(42)			(42)		3,903	3,903			
100152663	AUSTIN	TX		05/17/2024		4,829		47			47		4,876	4,876			
100152664	BREMERTON	WA		05/17/2024		2,573		(29)			(29)		2,544	2,544			
100152666	MAGNOLIA	TX		05/17/2024		13,203		55			55		13,258	13,258			
100152667	AUSTIN	TX		05/17/2024		7,165		64			64		7,229	7,229			
100152668	SAINT PETERSBURG	FL		05/17/2024		2,570		(26)			(26)		2,544	2,544			
100152669	LEHI	UT		05/17/2024		4,728		3			3		4,731	4,731			
100152670	EAGLEVILLE	PA		05/17/2024		5,126		5			5		5,131	5,131			
100152671	FOREST HILL	TX		05/17/2024		7,947		345			345		8,292	8,292			
100152673	BERKELEY	IL		05/17/2024		2,104		(39)			(39)		2,065	2,065			
100152676	SANFORD	FL		05/17/2024		2,762		(18)			(18)		2,744	2,744			
100152677	MCKINNEY	TX		05/17/2024		27,587		123			123		27,710	27,710			
100152678	TAMPA	FL		05/17/2024		2,163		(37)			(37)		2,126	2,126			
100152679	NEW MARKET	AL		05/17/2024		10,931		(208)			(208)		10,723	10,723			
100152680	PALM HARBOR	FL		05/17/2024		2,038		(11)			(11)		2,027	2,027			
100152681	MECHANICSBURG	PA		05/17/2024		54,790		994			994		55,784	55,784			
100152682	NORFOLK	VA		05/17/2024		2,424		(18)			(18)		2,406	2,406			
100152683	TAMPA	FL		05/17/2024		81,426		658			658		82,084	82,084			
100152684	SEBASTIAN	FL		05/17/2024		5,431		33			33		5,464	5,464			
100152685	DAVENPORT	FL		05/17/2024		2,913		(33)			(33)		2,880	2,880			
100152686	NORTH MYRTLE BEACH	SC		05/17/2024		2,274		(10)			(10)		2,264	2,264			
100152687	LAS VEGAS	NV		05/17/2024		3,351		7			7		3,358	3,358			
100152688	CLEARWATER	FL		05/17/2024		2,516		(4)			(4)		2,512	2,512			
100152689	CORAOPOLIS	PA		05/17/2024		2,424		53			53		2,477	2,477			
100152690	HIALEAH	FL		05/17/2024		3,327		(73)			(73)		3,254	3,254			
100152691	POCATELLO	ID		05/17/2024		2,470		14			14		2,484	2,484			
100152693	LONGMONT	CO		05/17/2024		4,020		(46)			(46)		3,974	3,974			
100152694	ELK RIDGE	UT		05/17/2024		5,489		(56)			(56)		5,433	5,433			
100152695	BIG PINE KEY	FL		05/17/2024		5,674		85			85		5,759	5,759			
100152696	BRYAN	TX		05/17/2024		4,381		90			90		4,471	4,471			
100152697	APPLE VALLEY	MN		05/17/2024		140,320		(1,727)			(1,727)		138,593	138,593			
100152698	BAY MINETTE	AL		05/17/2024		2,794		235			235		3,029	3,029			
100152699	CRANDALL	TX		05/17/2024		2,194		3			3		2,197	2,197			
100152700	LEANDER	TX		05/17/2024		2,527		6			6		2,533	2,533			
100152701	ACWORTH	GA		05/17/2024		3,089		75			75		3,164	3,164			
100152703	ERIE	CO		05/17/2024		5,111		424			424		5,535	5,535			
100152704	SHERMAN	TX		05/17/2024		7,928		(81)			(81)		7,847	7,847			
100152705	SOMERVILLE	NJ		05/17/2024		2,220		(3)			(3)		2,217	2,217			
100152706	DURHAM	NC		05/17/2024		3,668		232			232		3,900	3,900			
100152707	WENDELL	NC		05/17/2024		3,394		158			158		3,552	3,552			
100152708	ZEBULON	NC		05/17/2024		2,974		108			108		3,082	3,082			
100152709	AVONDALE	AZ		05/17/2024		3,728		179			179		3,907	3,907			
100152710	WAKE FOREST	NC		05/17/2024		3,579		187			187		3,766	3,766			
100152711	ERIE	CO		05/17/2024		6,288		696			696		6,984	6,984			
100152712	COCONUT CREEK	FL		05/17/2024		3,069		(64)			(64)		3,005	3,005			
100152713	MORENO VALLEY	CA		05/17/2024		4,055		7			7		4,062	4,062			
100152715	RANCHO CORDOVA	CA		05/17/2024		5,505		440			440		5,945	5,945			
100152716	LITTLE ELM	TX		05/17/2024		4,802		28			28		4,830	4,830			
100152717	TALLAHASSEE	FL		05/17/2024		31,948		621			621		32,569	32,569			
100152718	PALM DESERT	CA		05/17/2024		5,739		362			362		6,101	6,101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152719	AUBREY	TX		05/17/2024		3,833		(25)			(25)		3,808	3,808			
100152721	JASPER	AL		05/17/2024		2,829		237			237		3,066	3,066			
100152722	NORTH LITTLE ROCK	AR		05/17/2024		203,329		(3,944)			(3,944)		199,385	199,385			
100152723	HAINES CITY	FL		05/17/2024		2,204		(33)			(33)		2,171	2,171			
100152724	FORNEY	TX		05/17/2024		2,576		49			49		2,625	2,625			
100152725	PORT SAINT LUCIE	FL		05/22/2024		3,231		(81)			(81)		3,150	3,150			
100152726	HEMET	CA		05/22/2024		1,788		(112)			(112)		1,676	1,676			
100152727	SAN JACINTO	CA		05/22/2024		1,898		(121)			(121)		1,777	1,777			
100152728	HEMET	CA		05/22/2024		1,783		(113)			(113)		1,670	1,670			
100152729	SAN JACINTO	CA		05/22/2024		1,722		(113)			(113)		1,609	1,609			
100152730	HEMET	CA		05/22/2024		3,265		(138)			(138)		3,127	3,127			
100152731	SAN JACINTO	CA		05/22/2024		1,829		(77)			(77)		1,752	1,752			
100152732	ROYAL PALM BEACH	FL		05/22/2024		3,890		28			28		3,918	3,918			
100152733	HEMET	CA		05/22/2024		1,789		(113)			(113)		1,676	1,676			
100152734	HEMET	CA		05/22/2024		1,791		(115)			(115)		1,676	1,676			
100152736	HEMET	CA		05/22/2024		1,790		(114)			(114)		1,676	1,676			
100152737	HEMET	CA		05/22/2024		2,756		(119)			(119)		2,637	2,637			
100152738	HEMET	CA		05/22/2024		1,790		(114)			(114)		1,676	1,676			
100152739	HEMET	CA		05/22/2024		3,590		(151)			(151)		3,439	3,439			
100152740	HEMET	CA		05/22/2024		1,956		(87)			(87)		1,869	1,869			
100152741	FORT LAUDERDALE	FL		05/22/2024		7,202		(140)			(140)		7,062	7,062			
100152742	ZEBULON	NC		05/22/2024		1,487		(58)			(58)		1,429	1,429			
100152743	PELZER	SC		05/22/2024		1,917		(41)			(41)		1,876	1,876			
100152744	TOMS RIVER	NJ		05/22/2024		2,576		(100)			(100)		2,476	2,476			
100152745	NAPLES	FL		05/22/2024		1,926		(79)			(79)		1,847	1,847			
100152746	ROCKLAND	MA		05/22/2024		3,773		25			25		3,798	3,798			
100152747	JACKSON	GA		05/22/2024		4,355		(86)			(86)		4,269	4,269			
100152748	NASHVILLE	TN		05/22/2024		2,163		(75)			(75)		2,088	2,088			
100152749	LOMPOC	CA		05/22/2024		4,090		(126)			(126)		3,964	3,964			
100152750	SAN DIEGO	CA		05/22/2024		6,918		(259)			(259)		6,659	6,659			
100152751	HOT SPRINGS	NC		05/22/2024		2,389		(106)			(106)		2,283	2,283			
100152752	MILFORD	MA		05/22/2024		2,798		(26)			(26)		2,772	2,772			
100152753	PORT RICHEY	FL		05/22/2024		2,454		(73)			(73)		2,381	2,381			
100152754	ORLANDO	FL		05/22/2024		2,612		(151)			(151)		2,461	2,461			
100152755	PHILADELPHIA	PA		05/22/2024		1,752		(28)			(28)		1,724	1,724			
100152756	HOUSTON	TX		05/22/2024		6,644		(195)			(195)		6,449	6,449			
100152757	ST JOHNS	FL		05/22/2024		3,874		(80)			(80)		3,794	3,794			
100152758	ORLANDO	FL		05/22/2024		5,036		(276)			(276)		4,760	4,760			
100152759	MISSOURI CITY	TX		05/22/2024		8,828		(338)			(338)		8,490	8,490			
100152760	EDGEWOOD	MD		05/22/2024		2,228		(92)			(92)		2,136	2,136			
100152761	PIONEERTOWN	CA		05/22/2024		6,123		(40)			(40)		6,083	6,083			
100152763	COATESVILLE	PA		05/22/2024		722		(32)			(32)		690	690			
100152764	OAKLAND PARK	FL		05/22/2024		2,078		(68)			(68)		2,010	2,010			
100152766	HOT SPRINGS	AR		05/22/2024		2,897		(95)			(95)		2,802	2,802			
100152767	PITTSBURGH	PA		05/22/2024		683		(48)			(48)		635	635			
100152768	FREEPORT	NY		05/22/2024		2,411		(131)			(131)		2,280	2,280			
100152769	MIDDLETOWN	NJ		05/22/2024		34,143		(499)			(499)		33,644	33,644			
100152770	PALMETTO	FL		05/22/2024		50,326		(2,681)			(2,681)		47,645	47,645			
100152771	CASTAIC	CA		05/22/2024		3,136		(112)			(112)		3,024	3,024			
100152772	WHITTIER	CA		05/22/2024		4,572		(137)			(137)		4,435	4,435			
100152773	INLET BEACH	FL		05/22/2024		15,228		(423)			(423)		14,805	14,805			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152775	MONROE	GA		05/22/2024		2,473		(81)			(81)		2,392	2,392			
100152776	GLEN COVE	NY		05/22/2024		2,692		(231)			(231)		2,461	2,461			
100152778	FORT MYERS	FL		05/22/2024		4,441		(84)			(84)		4,357	4,357			
100152779	VENTURA	CA		05/22/2024		3,117		(16)			(16)		3,101	3,101			
100152780	INGLEWOOD	CA		05/22/2024		5,041		(89)			(89)		4,952	4,952			
100152781	CHATSWORTH	CA		05/22/2024		18,085		(91)			(91)		17,994	17,994			
100152782	HESPERIA	CA		05/22/2024		3,976		(46)			(46)		3,930	3,930			
100152783	SAUGUS	MA		05/22/2024		5,515		(42)			(42)		5,473	5,473			
100152784	OAKLAND	CA		05/22/2024		7,960		(69)			(69)		7,891	7,891			
100152785	LOMBARD	IL		05/22/2024		2,592		(36)			(36)		2,556	2,556			
100152787	PALMETTO	FL		05/22/2024		2,625		(89)			(89)		2,536	2,536			
100152790	BAKERSFIELD	CA		05/22/2024		11,130		(442)			(442)		10,688	10,688			
100152791	LANCASTER	CA		05/22/2024		1,669		(103)			(103)		1,566	1,566			
100152792	OLYMPIA	WA		05/22/2024		7,458		(107)			(107)		7,351	7,351			
100152793	MIRAMAR	FL		05/22/2024		7,162		(192)			(192)		6,970	6,970			
100152796	LOS ANGELES	CA		05/22/2024		8,938		(107)			(107)		8,831	8,831			
100152797	BRIDGEPORT	CT		05/22/2024		2,956		(48)			(48)		2,908	2,908			
100152799	GARDEN GROVE	CA		05/22/2024		16,530		(298)			(298)		16,232	16,232			
100152800	LOS ANGELES	CA		05/22/2024		10,740		(299)			(299)		10,441	10,441			
100152801	STONE MOUNTAIN	GA		05/22/2024		1,255		(55)			(55)		1,200	1,200			
100152802	KEIZER	OR		05/22/2024		2,449		(17)			(17)		2,432	2,432			
100152803	FAYETTEVILLE	GA		05/22/2024		3,381		(237)			(237)		3,144	3,144			
100152804	HOUSTON	TX		05/22/2024		1,875		(80)			(80)		1,795	1,795			
100152805	LAS VEGAS	NV		05/22/2024		4,784		(178)			(178)		4,606	4,606			
100152806	LAS VEGAS	NV		05/22/2024		1,704		(55)			(55)		1,649	1,649			
100152807	SUN VALLEY	NV		05/22/2024		12,953		(62)			(62)		12,891	12,891			
100152808	AURORA	IL		05/22/2024		4,005		(57)			(57)		3,948	3,948			
100152809	MOUNT AIRY	MD		05/22/2024		4,677		(72)			(72)		4,605	4,605			
100152810	WEST NEW YORK	NJ		05/22/2024		5,974		(274)			(274)		5,700	5,700			
100152812	LAKELAND	FL		05/22/2024		1,281		(51)			(51)		1,230	1,230			
100152813	HOUSTON	TX		05/22/2024		1,353		(131)			(131)		1,222	1,222			
100152814	PACOIMA	CA		05/22/2024		3,873		(157)			(157)		3,716	3,716			
100152815	SNELLVILLE	GA		05/22/2024		1,377		(57)			(57)		1,320	1,320			
100152816	MORENO VALLEY	CA		05/22/2024		3,023		(118)			(118)		2,905	2,905			
100152818	NORTH CHESTERFIELD	VA		05/22/2024		2,112		(46)			(46)		2,066	2,066			
100152819	CANTON	GA		05/22/2024		7,349		(402)			(402)		6,947	6,947			
100152820	PINEHURST	TX		05/22/2024		3,699		(140)			(140)		3,559	3,559			
100152821	BOCA RATON	FL		05/22/2024		30,031		(1,036)			(1,036)		28,995	28,995			
100152822	BRAZORIA	TX		05/22/2024		734		(31)			(31)		703	703			
100152823	CLACKAMAS	OR		05/22/2024		2,570		(45)			(45)		2,525	2,525			
100152824	LANCASTER	CA		05/22/2024		2,749		(75)			(75)		2,674	2,674			
100152825	CHICAGO	IL		05/22/2024		1,573		51			51		1,624	1,624			
100152826	BAYTOWN	TX		05/22/2024		2,039		(10)			(10)		2,029	2,029			
100152827	WORCESTER	MA		05/22/2024		10,481		153			153		10,634	10,634			
100152828	BUCKEYE	AZ		05/22/2024		3,929		98			98		4,027	4,027			
100152829	HIGHLANDS RANCH	CO		05/22/2024		57,336		52			52		57,388	57,388			
100152831	MORENO VALLEY	CA		05/22/2024		5,125		(276)			(276)		4,849	4,849			
100152832	ATLANTA	GA		05/22/2024		1,421		(41)			(41)		1,380	1,380			
100152833	FORT MYERS	FL		05/22/2024		10,547		(653)			(653)		9,894	9,894			
100152835	HOMESTEAD	FL		05/22/2024		3,669		(8)			(8)		3,661	3,661			
100152836	BRIGHTON	CO		05/22/2024		4,785		(50)			(50)		4,735	4,735			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152837	MESQUITE	TX		05/22/2024		6,895		(171)			(171)		6,724	6,724			
100152838	PERRIS	CA		05/22/2024		7,127		(221)			(221)		6,906	6,906			
100152839	FORT WORTH	TX		05/22/2024		7,193		(137)			(137)		7,056	7,056			
100152840	PALMDALE	CA		05/22/2024		2,218		(106)			(106)		2,112	2,112			
100152841	DELANO	CA		05/22/2024		3,686		(138)			(138)		3,548	3,548			
100152842	SANTA PAULA	CA		05/22/2024		29,049		(601)			(601)		28,448	28,448			
100152843	LAS VEGAS	NV		05/22/2024		6,424		(282)			(282)		6,142	6,142			
100152844	NORTH RICHLAND HILLS	TX		05/22/2024		1,740		15			15		1,755	1,755			
100152845	LAKE ELSINORE	CA		05/22/2024		57,049		(747)			(747)		56,302	56,302			
100152846	VICTORVILLE	CA		05/22/2024		3,621		(49)			(49)		3,572	3,572			
100152847	WINTER HAVEN	FL		05/22/2024		2,289		(126)			(126)		2,163	2,163			
100152848	SPARKS	NV		05/22/2024		5,732		(124)			(124)		5,608	5,608			
100152850	ARLINGTON	TN		05/22/2024		1,928		(55)			(55)		1,873	1,873			
100152851	CLINTON	MD		05/22/2024		2,782		(47)			(47)		2,735	2,735			
100152852	PETALUMA	CA		05/22/2024		4,430		4			4		4,434	4,434			
100152853	SIMI VALLEY	CA		05/22/2024		5,494		(110)			(110)		5,384	5,384			
100152854	LOS ANGELES	CA		05/22/2024		5,321		(66)			(66)		5,255	5,255			
100152855	LA PUENTE	CA		05/22/2024		5,779		(145)			(145)		5,634	5,634			
100152856	DOWNEY	CA		05/22/2024		4,061		(48)			(48)		4,013	4,013			
100152857	TUCSON	AZ		05/22/2024		19,907		(369)			(369)		19,538	19,538			
100152858	LIVONIA	MI		05/22/2024		5,772		(181)			(181)		5,591	5,591			
100152859	FAYETTEVILLE	NC		05/22/2024		3,264		(92)			(92)		3,172	3,172			
100152862	DARLINGTON	MD		05/22/2024		1,605		(34)			(34)		1,571	1,571			
100152864	MISSOURI CITY	TX		05/22/2024		1,061		(115)			(115)		946	946			
100152865	WINDSOR MILL	MD		05/22/2024		1,476		(47)			(47)		1,429	1,429			
100152866	CHICAGO	IL		05/22/2024		1,045		(46)			(46)		999	999			
100152867	COLUMBUS	OH		05/22/2024		1,113		(46)			(46)		1,067	1,067			
100152868	BALTIMORE	MD		05/22/2024		810		(33)			(33)		777	777			
100152869	COLUMBIA	SC		05/22/2024		1,571		(4)			(4)		1,567	1,567			
100152870	GRAFTON	WI		05/22/2024		4,295		(189)			(189)		4,106	4,106			
100152872	KANSAS CITY	MO		05/22/2024		1,385		(89)			(89)		1,296	1,296			
100152874	LAUDERHILL	FL		05/22/2024		2,743		(135)			(135)		2,608	2,608			
100152875	MERIDEN	CT		05/22/2024		1,084		(45)			(45)		1,039	1,039			
100152878	CARTHAGE	IN		05/22/2024		1,325		(108)			(108)		1,217	1,217			
100152879	RUTHERFORD	NJ		05/22/2024		3,777		(10)			(10)		3,767	3,767			
100152880	DELANO	CA		05/22/2024		1,842		14			14		1,856	1,856			
100152881	FAYETTEVILLE	NC		05/22/2024		986		(39)			(39)		947	947			
100152883	CARTHAGE	IN		05/22/2024		1,323		(106)			(106)		1,217	1,217			
100152884	BROWNSVILLE	TX		05/22/2024		955		13			13		968	968			
100152885	CARTHAGE	IN		05/22/2024		1,324		(107)			(107)		1,217	1,217			
100152886	CARTHAGE	IN		05/22/2024		1,325		(108)			(108)		1,217	1,217			
100152887	CARTHAGE	IN		05/22/2024		1,172		(94)			(94)		1,078	1,078			
100152889	SANTA ANA	CA		05/22/2024		5,661		(66)			(66)		5,595	5,595			
100152890	SEASIDE	CA		05/22/2024		5,993		(204)			(204)		5,789	5,789			
100152891	ALBUQUERQUE	NM		05/22/2024		1,754		(37)			(37)		1,717	1,717			
100152892	JACKSONVILLE	FL		05/22/2024		1,572		(99)			(99)		1,473	1,473			
100152893	CARTHAGE	IN		05/22/2024		1,394		(111)			(111)		1,283	1,283			
100152894	PAWTUCKET	RI		05/22/2024		3,230		(34)			(34)		3,196	3,196			
100152895	CARTHAGE	IN		05/22/2024		1,308		(106)			(106)		1,202	1,202			
100152896	BAKERSFIELD	CA		05/22/2024		1,901		(81)			(81)		1,820	1,820			
100152899	BAKERSFIELD	CA		05/22/2024		6,359		(5)			(5)		6,354	6,354			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152900	MICHIGAN CITY	IN		05/22/2024		2,489		11			11		2,500	2,500			
100152901	BRIDGEPORT	CT		05/22/2024		4,217		(159)			(159)		4,058	4,058			
100152902	FORT WORTH	TX		05/22/2024		2,908		143			143		3,051	3,051			
100152903	KISSIMMEE	FL		05/22/2024		3,514		21			21		3,535	3,535			
100152904	ALIQUIPPA	PA		05/22/2024		1,580		(53)			(53)		1,527	1,527			
100152907	INDEPENDENCE	MO		05/22/2024		1,624		(21)			(21)		1,603	1,603			
100152908	WILMINGTON	NC		05/22/2024		3,081		1			1		3,082	3,082			
100152909	BELLFLOWER	CA		05/22/2024		4,843		(32)			(32)		4,811	4,811			
100152910	ALABASTER	AL		05/22/2024		2,855		(48)			(48)		2,807	2,807			
100152911	HOUSTON	TX		05/22/2024		1,074		(12)			(12)		1,062	1,062			
100152912	ISELIN	NJ		05/22/2024		2,039		(76)			(76)		1,963	1,963			
100152913	CARTHAGE	IN		05/22/2024		1,242		(102)			(102)		1,140	1,140			
100152914	LAS VEGAS	NV		05/22/2024		2,270		(63)			(63)		2,207	2,207			
100152915	LAS VEGAS	NV		05/22/2024		1,539		(61)			(61)		1,478	1,478			
100152916	KANSAS CITY	MO		05/22/2024		540		(24)			(24)		516	516			
100152917	LAS VEGAS	NV		05/22/2024		5,744		(245)			(245)		5,499	5,499			
100152918	FORT WORTH	TX		05/22/2024		2,068		(27)			(27)		2,041	2,041			
100152919	JANESVILLE	WI		05/22/2024		1,823		18			18		1,841	1,841			
100152920	OCALA	FL		05/22/2024		2,676		(101)			(101)		2,575	2,575			
100152921	CLARKSVILLE	TN		05/22/2024		1,783		8			8		1,791	1,791			
100152922	PHARR	TX		05/22/2024		1,596		(6)			(6)		1,590	1,590			
100152923	SAN ANTONIO	TX		05/22/2024		1,163		(59)			(59)		1,104	1,104			
100152926	CHATSWORTH	CA		06/27/2024		14,288		(301)			(301)		13,987	13,987			
100152929	BROOMFIELD	CO		06/27/2024		3,926		(182)			(182)		3,744	3,744			
100152931	GLOUCESTER CITY	NJ		06/27/2024		1,362		(79)			(79)		1,283	1,283			
100152932	HATFIELD	PA		06/27/2024		73,290		(1,561)			(1,561)		71,729	71,729			
100152935	FORT MEADE	FL		06/27/2024		1,158		(71)			(71)		1,087	1,087			
100152937	LAHAINA	HI		06/27/2024		399,119		(9,193)			(9,193)		389,926	389,926			
100152940	LAS CRUCES	NM		06/27/2024		6,794		(91)			(91)		6,703	6,703			
100152944	DALLAS	TX		06/27/2024		3,144		(125)			(125)		3,019	3,019			
100152951	HOUSTON	TX		06/27/2024		21,995		(381)			(381)		21,614	21,614			
100152952	SEATTLE	WA		06/27/2024		5,371		(173)			(173)		5,198	5,198			
100152954	MANDEVILLE	LA		06/27/2024		5,759		(97)			(97)		5,662	5,662			
100152956	SALT LAKE CITY	UT		06/27/2024		7,095		(180)			(180)		6,915	6,915			
100152957	CORAL SPRINGS	FL		06/27/2024		10,526		(359)			(359)		10,167	10,167			
100152959	HONOLULU	HI		06/27/2024		3,424		(22)			(22)		3,402	3,402			
100152962	PLAINFIELD	NJ		06/27/2024		3,552		(53)			(53)		3,499	3,499			
100152964	LOS ANGELES	CA		06/27/2024		6,546		(162)			(162)		6,384	6,384			
100152967	TIETON	WA		06/27/2024		2,285		(161)			(161)		2,124	2,124			
100152968	SOUTH GATE	CA		06/27/2024		3,694		(205)			(205)		3,489	3,489			
100152972	LACEY	WA		06/27/2024		2,950		(112)			(112)		2,838	2,838			
100152973	COLUMBIA	PA		06/27/2024		1,898		(482)			(482)		1,416	1,416			
100152975	BRADENTON	FL		06/27/2024		2,037		(188)			(188)		1,849	1,849			
100152976	COLUMBIA	PA		06/27/2024		1,510		(88)			(88)		1,422	1,422			
100152979	CYPRESS	TX		06/27/2024		1,981		(103)			(103)		1,878	1,878			
100152980	MARRERO	LA		06/27/2024		100,612		(5,017)			(5,017)		95,595	95,595			
100152982	HIDDEN VALLEY LAKE	CA		06/27/2024		5,425		(194)			(194)		5,231	5,231			
100152983	CHICAGO	IL		06/27/2024		1,239		(61)			(61)		1,178	1,178			
100152984	CHELSEA	AL		06/27/2024		4,533		(109)			(109)		4,424	4,424			
100152986	KNOXVILLE	TN		06/27/2024		1,919		(81)			(81)		1,838	1,838			
100152990	SAN ANTONIO	TX		06/27/2024		4,876		(90)			(90)		4,786	4,786			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152997	BRADENTON	FL		06/27/2024		3,707		(118)			(118)		3,589	3,589			
100152998	MERCED	CA		06/27/2024		14,265		(867)			(867)		13,398	13,398			
100152999	COCONUT CREEK	FL		06/27/2024		4,388		(78)			(78)		4,310	4,310			
100153002	NASHVILLE	TN		06/27/2024		6,331		(328)			(328)		6,003	6,003			
100153005	EAST ORANGE	NJ		06/27/2024		3,589		61			61		3,650	3,650			
100153007	PROVO	UT		06/27/2024		3,815		(53)			(53)		3,762	3,762			
100153008	HIGHLAND BEACH	FL		06/27/2024		6,018		(201)			(201)		5,817	5,817			
100153009	SEBASTIAN	FL		06/27/2024		1,039		(66)			(66)		973	973			
100153010	AURORA	CO		06/27/2024		7,927		(241)			(241)		7,686	7,686			
100153012	CYPRESS	TX		06/27/2024		3,148		(122)			(122)		3,026	3,026			
100153017	CORVALLIS	OR		06/27/2024		1,837		(137)			(137)		1,700	1,700			
100153024	CANYON LAKE	TX		06/27/2024		3,356		(93)			(93)		3,263	3,263			
100153030	SACHSE	TX		06/27/2024		2,477		(98)			(98)		2,379	2,379			
100153031	SARASOTA	FL		06/27/2024		11,977		(194)			(194)		11,783	11,783			
100153033	NORTHRIDGE	CA		06/27/2024		8,030		(390)			(390)		7,640	7,640			
100153034	ALBUQUERQUE	NM		06/27/2024		1,492		(84)			(84)		1,408	1,408			
100153040	CANTON	CT		06/27/2024		3,266		(128)			(128)		3,138	3,138			
100153041	SEAGOVILLE	TX		06/27/2024		1,701		(86)			(86)		1,615	1,615			
100153047	KAUFMAN	TX		06/27/2024		1,165		(48)			(48)		1,117	1,117			
100153049	COLORADO SPRINGS	CO		06/27/2024		4,854		(13)			(13)		4,841	4,841			
100153050	LADSON	SC		06/27/2024		2,567		(71)			(71)		2,496	2,496			
100153051	CINCINNATI	OH		06/27/2024		1,510		(79)			(79)		1,431	1,431			
100153053	OAKDALE	CA		06/27/2024		8,075		(361)			(361)		7,714	7,714			
100153056	AUBURN	WA		06/27/2024		6,829		(297)			(297)		6,532	6,532			
100153058	SACRAMENTO	CA		06/27/2024		5,312		(261)			(261)		5,051	5,051			
100153062	KING OF PRUSSIA	PA		06/27/2024		3,705		(98)			(98)		3,607	3,607			
100153063	NEW ORLEANS	LA		06/27/2024		1,712		(17)			(17)		1,695	1,695			
100153064	MARTINSBURG	WV		06/27/2024		2,134		(80)			(80)		2,054	2,054			
100153067	AZUSA	CA		06/27/2024		5,852		(181)			(181)		5,671	5,671			
100153068	SACRAMENTO	CA		06/27/2024		3,207		(108)			(108)		3,099	3,099			
100153069	CLEVELAND	TN		06/27/2024		2,379		(55)			(55)		2,324	2,324			
100153070	MIDDLEBURG	FL		06/27/2024		2,927		(92)			(92)		2,835	2,835			
100153073	MIAMI	FL		06/27/2024		3,032		(165)			(165)		2,867	2,867			
100153074	MARTINSBURG	WV		06/27/2024		1,464		(52)			(52)		1,412	1,412			
100153075	LAS VEGAS	NV		06/27/2024		7,436		(273)			(273)		7,163	7,163			
100153080	WELLINGTON	FL		06/27/2024		5,892		(135)			(135)		5,757	5,757			
100153081	COLUMBUS	OH		06/27/2024		1,441		(104)			(104)		1,337	1,337			
100153082	MORAGA	CA		06/27/2024		12,284		(316)			(316)		11,968	11,968			
100153083	CUTLER BAY	FL		06/27/2024		5,594		(91)			(91)		5,503	5,503			
100153085	BUCKEYE	AZ		06/27/2024		39,132		(660)			(660)		38,472	38,472			
100153089	LAKEWAY	TX		06/27/2024		3,972		(70)			(70)		3,902	3,902			
100153091	LOS ANGELES	CA		06/27/2024		8,269		(250)			(250)		8,019	8,019			
100153092	BRADENTON	FL		06/27/2024		3,705		41			41		3,746	3,746			
100153094	CHERRY HILL	NJ		06/27/2024		2,640		(18)			(18)		2,622	2,622			
100153095	LA QUINTA	CA		06/27/2024		10,090		(91)			(91)		9,999	9,999			
100153098	ATLANTA	GA		06/27/2024		6,025		(241)			(241)		5,784	5,784			
100153100	MIAMI	FL		06/27/2024		5,619		(148)			(148)		5,471	5,471			
100153102	SEATTLE	WA		06/27/2024		4,172		(130)			(130)		4,042	4,042			
100153103	STAMFORD	CT		06/27/2024		7,051		(198)			(198)		6,853	6,853			
100153105	FERNDALE	CA		06/27/2024		5,437		(110)			(110)		5,327	5,327			
100153106	OCEAN ISLE BEACH	NC		06/27/2024		71,402		(2,392)			(2,392)		69,010	69,010			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153109	REDINGTON BEACH	FL		06/27/2024		11,312		(349)			(349)		10,963	10,963			
100153148	KENNESAW	GA		05/28/2024		26,114		3,910			3,910		30,024	30,024			
100153150	HUNTINGTON PARK	CA		05/28/2024		11,512		2,246			2,246		13,758	13,758			
100153151	NORRISTOWN	PA		05/28/2024		3,332		498			498		3,830	3,830			
100153152	CHICAGO	IL		05/28/2024		1,558		188			188		1,746	1,746			
100153153	COROLLA	NC		05/28/2024		20,946		5,314			5,314		26,260	26,260			
100153154	SAN CLEMENTE	CA		05/28/2024		15,871		3,294			3,294		19,165	19,165			
100153155	BEVERLY HILLS	CA		05/28/2024		48,959		11,373			11,373		60,332	60,332			
100153156	ORANGE BEACH	AL		05/28/2024		15,875		4,043			4,043		19,918	19,918			
100153157	SEVIERVILLE	TN		05/28/2024		14,023		3,387			3,387		17,410	17,410			
100153158	PHOENIX	AZ		05/28/2024		12,071		2,827			2,827		14,898	14,898			
100153159	SEBASTOPOL	CA		05/28/2024		28,192		7,151			7,151		35,343	35,343			
100153160	SEVIERVILLE	TN		05/28/2024		12,211		2,268			2,268		14,479	14,479			
100153161	HAYDEN	ID		05/28/2024		21,636		5,364			5,364		27,000	27,000			
100153162	SCOTTSDALE	AZ		05/28/2024		11,421		3,012			3,012		14,433	14,433			
100153163	BEAUFORT	NC		05/30/2024		4,638		(57)			(57)		4,581	4,581			
100153164	TRUCKEE	CA		05/30/2024		5,278		(55)			(55)		5,223	5,223			
100153167	CAPE CORAL	FL		05/30/2024		6,527		(165)			(165)		6,362	6,362			
100153168	DES MOINES	IA		05/30/2024		2,098		(30)			(30)		2,068	2,068			
100153169	HIALEAH	FL		05/30/2024		3,899		5			5		3,904	3,904			
100153170	HOUSTON	TX		05/30/2024		2,330		(41)			(41)		2,289	2,289			
100153171	WINTER HAVEN	FL		05/30/2024		2,035		(27)			(27)		2,008	2,008			
100153172	FORNEY	TX		05/30/2024		2,462		(32)			(32)		2,430	2,430			
100153173	NEWARK	DE		05/30/2024		13,153		(237)			(237)		12,916	12,916			
100153174	GARNER	NC		05/30/2024		2,497		36			36		2,533	2,533			
100153175	FISHERS	IN		05/30/2024		2,097		(28)			(28)		2,069	2,069			
100153176	SUNLAND	CA		05/30/2024		5,059		(52)			(52)		5,007	5,007			
100153177	DURHAM	NC		05/30/2024		2,891		(17)			(17)		2,874	2,874			
100153178	JUPITER	FL		05/30/2024		7,972		40			40		8,012	8,012			
100153179	BAYTOWN	TX		05/30/2024		5,850		(30)			(30)		5,820	5,820			
100153180	GREENVILLE	NC		05/30/2024		2,038		(28)			(28)		2,010	2,010			
100153181	HOLLYWOOD	FL		05/30/2024		9,220		89			89		9,309	9,309			
100153182	HOLLYWOOD	FL		05/30/2024		12,068		116			116		12,184	12,184			
100153183	NORTH VERNON	IN		05/30/2024		2,072		(26)			(26)		2,046	2,046			
100153185	ELMHURST	IL		05/30/2024		2,222		(56)			(56)		2,166	2,166			
100153186	PLEASANT HILL	IA		05/30/2024		2,289		(18)			(18)		2,271	2,271			
100153187	FORT WORTH	TX		05/30/2024		3,286							3,286	3,286			
100153188	HAMMOND	LA		05/30/2024		2,084		(8)			(8)		2,076	2,076			
100153189	VALLEJO	CA		05/30/2024		5,795		(17)			(17)		5,778	5,778			
100153190	FORT WORTH	TX		05/30/2024		2,234		(13)			(13)		2,221	2,221			
100153191	PROVO	UT		05/30/2024		57,741		(672)			(672)		57,069	57,069			
100153192	NEWBURGH	IN		05/30/2024		2,670		(1)			(1)		2,669	2,669			
100153193	EDMOND	OK		05/30/2024		55,714		(203)			(203)		55,511	55,511			
100153194	BEAUFORT	SC		05/30/2024		2,120		(47)			(47)		2,073	2,073			
100153196	HOUSTON	TX		05/30/2024		2,803		40			40		2,843	2,843			
100153197	LILLINGTON	NC		05/30/2024		2,078		(36)			(36)		2,042	2,042			
100153201	NASHVILLE	TN		05/30/2024		53,414		(822)			(822)		52,592	52,592			
100153202	VAN ALSTYNE	TX		05/30/2024		2,311		(40)			(40)		2,271	2,271			
100153203	CHARLOTTE	NC		05/30/2024		10,077		(211)			(211)		9,866	9,866			
100153204	FORT WORTH	TX		05/30/2024		4,108							4,108	4,108			
100153205	LAS VEGAS	NV		05/30/2024		8,982		2			2		8,984	8,984			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153206	WESTBROOK	ME		05/30/2024		4,762		36			36		4,798	4,798			
100153207	RICHARDSON	TX		05/30/2024		4,282		40			40		4,322	4,322			
100153208	SHERMAN	TX		05/30/2024		7,937		(90)			(90)		7,847	7,847			
100153209	WENDELL	NC		05/30/2024		165,976		7,013			7,013		172,989	172,989			
100153210	FORT MYERS	FL		05/30/2024		2,168		(4)			(4)		2,164	2,164			
100153211	SHERMAN	TX		05/30/2024		7,937		(90)			(90)		7,847	7,847			
100153213	MONTEBELLO	CA		05/30/2024		13,086		668			668		13,754	13,754			
100153214	BOYNTON BEACH	FL		05/30/2024		1,910		8			8		1,918	1,918			
100153215	THE VILLAGES	FL		05/30/2024		2,163		(47)			(47)		2,116	2,116			
100153216	GUTHRIE	OK		05/30/2024		9,913		40			40		9,953	9,953			
100153217	ANCHORAGE	AK		05/30/2024		6,274		59			59		6,333	6,333			
100153218	OCALA	FL		05/30/2024		2,112		(40)			(40)		2,072	2,072			
100153219	RICHARDSON	TX		05/30/2024		1,947		(6)			(6)		1,941	1,941			
100153220	AZUSA	CA		05/30/2024		8,418		90			90		8,508	8,508			
100153221	WHITTIER	CA		05/30/2024		7,699		98			98		7,797	7,797			
100153222	QUINLAN	TX		05/30/2024		2,010		(13)			(13)		1,997	1,997			
100153224	TEMPLE	TX		05/30/2024		2,380		34			34		2,414	2,414			
100153225	BROOKSHIRE	TX		05/30/2024		2,591		8			8		2,599	2,599			
100153226	PENSACOLA	FL		05/30/2024		3,690		23			23		3,713	3,713			
100153227	DALTON	GA		05/30/2024		2,417		20			20		2,437	2,437			
100153228	LEHIGH ACRES	FL		05/30/2024		3,600		21			21		3,621	3,621			
100153229	COLUMBUS	OH		05/30/2024		3,619		31			31		3,650	3,650			
100153230	TROUTMAN	NC		05/30/2024		2,657		45			45		2,702	2,702			
100153232	IRVING	TX		05/30/2024		7,390		20			20		7,410	7,410			
100153233	RADCLIFF	KY		05/30/2024		2,988		(9)			(9)		2,979	2,979			
100153234	FORT WORTH	TX		05/30/2024		2,506		1			1		2,507	2,507			
100153235	ATLANTA	GA		05/30/2024		3,633		(2)			(2)		3,631	3,631			
100153236	FORT WORTH	TX		05/30/2024		2,507							2,507	2,507			
100153238	KILLEEN	TX		05/30/2024		2,931		106			106		3,037	3,037			
100153239	KENNETT SQUARE	PA		05/30/2024		4,346		(5)			(5)		4,341	4,341			
100153240	MADEIRA BEACH	FL		05/30/2024		4,103		44			44		4,147	4,147			
100153241	CONROE	TX		05/30/2024		55,155		1,364			1,364		56,519	56,519			
100153242	CLERMONT	FL		05/30/2024		2,856		8			8		2,864	2,864			
100153243	AVONDALE	AZ		05/30/2024		3,268		10			10		3,278	3,278			
100153244	LUTZ	FL		05/30/2024		5,414		95			95		5,509	5,509			
100153245	BUFORD	GA		05/30/2024		3,279		12			12		3,291	3,291			
100153246	BUDA	TX		05/30/2024		14,299		83			83		14,382	14,382			
100153247	DALLAS	TX		05/30/2024		2,551		173			173		2,724	2,724			
100153248	MARYVILLE	TN		05/30/2024		3,068		(29)			(29)		3,039	3,039			
100153249	LEONARD	TX		05/30/2024		3,347		69			69		3,416	3,416			
100153250	AUSTIN	TX		05/30/2024		3,301		60			60		3,361	3,361			
100153251	WENDELL	NC		05/30/2024		3,409		110			110		3,519	3,519			
100153252	HUTTO	TX		05/30/2024		55,569		395			395		55,964	55,964			
100153253	PARRISH	FL		05/30/2024		2,739		16			16		2,755	2,755			
100153255	SAN ANTONIO	TX		05/30/2024		5,085		32			32		5,117	5,117			
100153256	PEORIA	AZ		05/30/2024		433,326		(7,485)			(7,485)		425,841	425,841			
100153257	TAMPA	FL		05/30/2024		187,975		(3,280)	8		(3,288)		184,687	184,372		(315)	(315)
100153260	BOULDER	CO		05/30/2024		9,386		(88)			(88)		9,298	9,298			
100153262	COCONUT CREEK	FL		05/30/2024		3,610		(86)			(86)		3,524	3,524			
100153263	ROCKY POINT	NC		05/30/2024		7,719		(61)			(61)		7,658	7,658			
100153264	HOLMES BEACH	FL		05/30/2024		241,053		(2,620)			(2,620)		238,433	238,433			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153265	RODANTHE	NC		05/30/2024		5,053		(26)			(26)		5,027	5,027			
100153266	HILTON HEAD ISLAND	SC		05/30/2024		3,401		(21)			(21)		3,380	3,380			
100153267	SAN ANTONIO	TX		05/30/2024		4,119		63			63		4,182	4,182			
100153268	OCALA	FL		05/30/2024		2,621		9			9		2,630	2,630			
100153269	HUTCHINSON ISLAND	FL		05/30/2024		9,396		26			26		9,422	9,422			
100153270	CRESCENT CITY	CA		05/30/2024		2,627		3			3		2,630	2,630			
100153271	DAHLONEGA	GA		05/30/2024		2,517		(14)			(14)		2,503	2,503			
100153273	LOUDON	TN		05/30/2024		2,374		(19)			(19)		2,355	2,355			
100153274	BACKUS	MN		05/30/2024		4,543		2			2		4,545	4,545			
100153275	AVERY	CA		05/30/2024		2,614		(28)			(28)		2,586	2,586			
100153277	KNOXVILLE	TN		05/30/2024		3,661		(43)			(43)		3,618	3,618			
100153278	BRIDGMAN	MI		05/30/2024		4,529		(75)			(75)		4,454	4,454			
100153280	BUNNELL	FL		05/30/2024		3,074		89			89		3,163	3,163			
100153281	PAWLEYS ISLAND	SC		05/30/2024		2,363		(39)			(39)		2,324	2,324			
100153282	SAN ANTONIO	FL		05/30/2024		42,367		1,180	2		1,178		43,545	43,458		(87)	(87)
100153283	LAND O LAKES	FL		05/30/2024		3,664		56			56		3,720	3,720			
100153284	MARYVILLE	TN		05/30/2024		2,511		10			10		2,521	2,521			
100153285	TREASURE ISLAND	FL		05/30/2024		2,154		5			5		2,159	2,159			
100153286	PHOENIX	AZ		05/30/2024		3,944		(15)			(15)		3,929	3,929			
100153287	LANDIS	NC		05/30/2024		2,532		17			17		2,549	2,549			
100153288	LORDS VALLEY	PA		05/30/2024		8,270		(187)			(187)		8,083	8,083			
100153289	SAN SABA	TX		05/30/2024		3,315		(28)			(28)		3,287	3,287			
100153290	WILDWOOD	NJ		05/30/2024		4,749		13			13		4,762	4,762			
100153293	JASPER	GA		05/30/2024		3,343		(64)			(64)		3,279	3,279			
100153294	FORT MYERS	FL		05/30/2024		3,431		(43)			(43)		3,388	3,388			
100153295	BEE BRANCH	AR		05/30/2024		3,394		(8)			(8)		3,386	3,386			
100153296	GULFPORT	FL		05/30/2024		2,088		(21)			(21)		2,067	2,067			
100153297	NORTH MYRTLE BEACH	SC		05/30/2024		5,045		(50)			(50)		4,995	4,995			
100153298	SEYMOUR	TN		05/30/2024		2,984		121			121		3,105	3,105			
100153300	CULLMAN	AL		05/30/2024		3,005		(6)			(6)		2,999	2,999			
100153301	BRADENTON	FL		05/30/2024		7,742		156			156		7,898	7,898			
100153302	AVONDALE	AZ		05/30/2024		3,627		91			91		3,718	3,718			
100153303	RED ROCK	AZ		05/30/2024		3,649		253			253		3,902	3,902			
100153304	CYPRESS	TX		05/30/2024		3,452		152			152		3,604	3,604			
100153306	COLUMBUS	GA		05/30/2024		25,885		(7)			(7)		25,878	25,878			
100153307	TOMS RIVER	NJ		05/30/2024		2,197		(46)			(46)		2,151	2,151			
100153309	PORTLAND	OR		05/30/2024		2,366		(34)			(34)		2,332	2,332			
100153310	BRICK	NJ		05/30/2024		5,761		(63)			(63)		5,698	5,698			
100153313	CYPRESS	TX		05/30/2024		25,279		(350)			(350)		24,929	24,929			
100153314	SEGUIN	TX		05/30/2024		2,032		12			12		2,044	2,044			
100153318	MURPHY	NC		05/30/2024		2,640		(61)			(61)		2,579	2,579			
100153319	ELLIJAY	GA		05/30/2024		8,706		266			266		8,972	8,972			
100153320	PORT CHARLOTTE	FL		05/30/2024		5,898		251			251		6,149	6,149			
100153321	MILLVILLE	DE		05/30/2024		4,235		118			118		4,353	4,353			
100153322	LAS VEGAS	NV		05/30/2024		4,328		(46)			(46)		4,282	4,282			
100153323	CONWAY	SC		05/30/2024		2,754		141			141		2,895	2,895			
100153324	CONWAY	SC		05/30/2024		2,728		282			282		3,010	3,010			
100153325	PALM BAY	FL		05/30/2024		3,395		302			302		3,697	3,697			
100153326	PLANT CITY	FL		05/30/2024		2,319		12			12		2,331	2,331			
100153327	ZEPHYRHILLS	FL		05/30/2024		3,493		194			194		3,687	3,687			
100153328	NORTH FORT MYERS	FL		05/30/2024		3,457		378			378		3,835	3,835			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153329	ONANCOCK	VA		05/30/2024		4,509		(116)			(116)		4,393	4,393			
100153330	COLUMBIA FALLS	MT		05/30/2024		7,356		(36)			(36)		7,320	7,320			
100153332	LAKELAND	FL		05/30/2024		2,621		(71)			(71)		2,550	2,550			
100153333	COLORADO SPRINGS	CO		05/30/2024		4,379		(5)			(5)		4,374	4,374			
100153334	KATY	TX		05/30/2024		3,103		82			82		3,185	3,185			
100153335	WILDWOOD	NJ		05/30/2024		5,049		38			38		5,087	5,087			
100153336	PHOENIX	AZ		05/30/2024		300,093		19,890			19,890		319,983	319,983			
100153337	SANIBEL	FL		05/30/2024		37,765		437			437		38,202	38,202			
100153338	KEY WEST	FL		05/30/2024		4,539		6			6		4,545	4,545			
100153339	HAGERSTOWN	MD		05/30/2024		8,186		(113)			(113)		8,073	8,073			
100153340	FORT MYERS	FL		05/30/2024		2,743		(13)			(13)		2,730	2,730			
100153341	GREENVILLE	SC		05/30/2024		3,955		(37)			(37)		3,918	3,918			
100153342	VALPARAISO	FL		05/30/2024		3,968		80			80		4,048	4,048			
100153344	GREENVILLE	SC		05/30/2024		2,278		(16)			(16)		2,262	2,262			
100153345	MONTROSS	VA		05/30/2024		2,732		(59)			(59)		2,673	2,673			
100153346	WEST PALM BEACH	FL		05/30/2024		4,910		(30)			(30)		4,880	4,880			
100153347	OCEAN CITY	MD		05/30/2024		2,812		(37)			(37)		2,775	2,775			
100153349	KISSIMMEE	FL		05/30/2024		34,355		1,682	1		1,681		36,036	35,921		(115)	(115)
100153350	WILMINGTON	NC		05/30/2024		5,961		(99)			(99)		5,862	5,862			
100153352	LORDS VALLEY	PA		05/30/2024		2,828		(48)			(48)		2,780	2,780			
100153353	FORT MYERS	FL		05/30/2024		4,620		(63)			(63)		4,557	4,557			
100153354	LAUGHLIN	NV		05/30/2024		5,801		(75)			(75)		5,726	5,726			
100153355	PIMA	AZ		05/30/2024		3,540		20			20		3,560	3,560			
100153357	SALUDA	NC		05/30/2024		2,794		(47)			(47)		2,747	2,747			
100153358	DIBOLL	TX		05/30/2024		3,321		(55)			(55)		3,266	3,266			
100153359	ACCOMAC	VA		05/30/2024		8,658		(173)			(173)		8,485	8,485			
100153360	HEATHSVILLE	VA		05/30/2024		2,579		(10)			(10)		2,569	2,569			
100153361	GREEN VALLEY	AZ		05/30/2024		3,343		(52)			(52)		3,291	3,291			
100153362	LAS VEGAS	NV		05/30/2024		7,118		(16)			(16)		7,102	7,102			
100153364	MASON	OH		05/30/2024		2,088		(54)			(54)		2,034	2,034			
100153365	BROOKVILLE	IN		05/30/2024		2,780		(64)			(64)		2,716	2,716			
100153367	BRANDON	MN		05/30/2024		4,217		(2)			(2)		4,215	4,215			
100153368	VENICE	FL		05/30/2024		3,761		(77)			(77)		3,684	3,684			
100153369	DAUPHIN ISLAND	AL		05/30/2024		3,895		(19)			(19)		3,876	3,876			
100153370	FORT MYERS	FL		05/30/2024		2,745		6			6		2,751	2,751			
100153371	WYLIE	TX		05/30/2024		2,324		(11)			(11)		2,313	2,313			
100153372	LIGHTHOUSE POINT	FL		05/29/2024		19,301		(610)			(610)		18,691	18,691			
100153373	STOCKTON	CA		05/29/2024		5,569		(129)			(129)		5,440	5,440			
100153375	MARIETTA	GA		05/29/2024		5,288		(58)			(58)		5,230	5,230			
100153376	DAVENPORT	FL		05/29/2024		2,157		(3)			(3)		2,154	2,154			
100153378	GULF SHORES	AL		05/29/2024		3,674		(16)			(16)		3,658	3,658			
100153379	NEWTON	NJ		05/29/2024		4,590		(133)			(133)		4,457	4,457			
100153380	BALTIMORE	MD		05/29/2024		1,431		(3)			(3)		1,428	1,428			
100153381	FORT MYERS BEACH	FL		05/29/2024		4,489		(142)			(142)		4,347	4,347			
100153382	SANFORD	FL		05/29/2024		1,778		(44)			(44)		1,734	1,734			
100153383	GRAND RAPIDS	MI		05/29/2024		1,463		(37)			(37)		1,426	1,426			
100153384	GRAND RAPIDS	MI		05/29/2024		1,447		(26)			(26)		1,421	1,421			
100153385	PORT CHARLOTTE	FL		05/29/2024		2,477		(10)			(10)		2,467	2,467			
100153387	NORTH MIAMI BEACH	FL		05/29/2024		7,416		(113)			(113)		7,303	7,303			
100153388	RIVERSIDE	CA		05/29/2024		11,709		(124)			(124)		11,585	11,585			
100153389	RUMSON	NJ		05/29/2024		8,487		(257)			(257)		8,230	8,230			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153390	LITTLE FERRY	NJ		05/29/2024		3,165		(104)			(104)		3,061	3,061			
100153391	YUCAIPA	CA		05/29/2024		3,446		(134)			(134)		3,312	3,312			
100153392	LAKE ARIEL	PA		05/29/2024		5,241		(197)			(197)		5,044	5,044			
100153394	SELDEN	NY		05/29/2024		3,903		13			13		3,916	3,916			
100153395	ATHENS	AL		05/29/2024		1,540		(78)			(78)		1,462	1,462			
100153396	CINCINNATI	OH		05/29/2024		1,042		(111)			(111)		931	931			
100153397	HACKETTSTOWN	NJ		05/30/2024		2,295		(75)			(75)		2,220	2,220			
100153398	ELLENSBURG	WA		05/30/2024		3,221		(116)			(116)		3,105	3,105			
100153399	ASHFORD	CT		05/30/2024		3,355		(83)			(83)		3,272	3,272			
100153400	PATERSON	NJ		05/30/2024		3,837		(63)			(63)		3,774	3,774			
100153401	PATERSON	NJ		05/30/2024		3,837		(63)			(63)		3,774	3,774			
100153402	HAMMOND	IN		05/30/2024		1,118		(31)			(31)		1,087	1,087			
100153403	NEW WINDSOR	NY		05/30/2024		2,574		(75)			(75)		2,499	2,499			
100153404	SOUTH HOLLAND	IL		05/30/2024		742		(13)			(13)		729	729			
100153405	MIDDLETOWN	NY		05/30/2024		2,261		(64)			(64)		2,197	2,197			
100153406	ROCK HILL	NY		05/30/2024		1,650		(51)			(51)		1,599	1,599			
100153407	PHILADELPHIA	PA		05/30/2024		1,682		(39)			(39)		1,643	1,643			
100153408	STATEN ISLAND	NY		05/30/2024		4,826		(128)			(128)		4,698	4,698			
100153411	MOUNT VERNON	NY		05/30/2024		7,645		(133)			(133)		7,512	7,512			
100153412	TINLEY PARK	IL		05/30/2024		1,778		(58)			(58)		1,720	1,720			
100153413	PARK FOREST	IL		05/30/2024		1,014		(29)			(29)		985	985			
100153418	MOOSIC	PA		05/30/2024		1,339		(43)			(43)		1,296	1,296			
100153419	SALEM	NH		05/30/2024		1,416		(50)			(50)		1,366	1,366			
100153420	BALTIMORE	MD		05/30/2024		494		(10)			(10)		484	484			
100153421	NAPERVILLE	IL		05/30/2024		3,090		(72)			(72)		3,018	3,018			
100153422	MOORESVILLE	IN		05/30/2024		1,836		(46)			(46)		1,790	1,790			
100153425	TUSKEGEE	AL		05/30/2024		1,460		(28)			(28)		1,432	1,432			
100153426	CHICAGO	IL		05/30/2024		1,943		(49)			(49)		1,894	1,894			
100153429	WOODRIDGE	NY		05/30/2024		1,574		(48)			(48)		1,526	1,526			
100153430	BRIDGEVILLE	PA		05/30/2024		1,301		(36)			(36)		1,265	1,265			
100153431	MONTICELLO	NY		05/30/2024		2,207		(62)			(62)		2,145	2,145			
100153434	SOUTH FALLSBURG	NY		05/30/2024		3,041		(18)			(18)		3,023	3,023			
100153436	CLEVELAND	OH		05/30/2024		810		(23)			(23)		787	787			
100153437	CAMPBELL HALL	NY		05/30/2024		2,543		(74)			(74)		2,469	2,469			
100153438	MONTICELLO	NY		05/30/2024		2,075		(55)			(55)		2,020	2,020			
100153439	GARDEN CITY	NY		05/30/2024		5,317		(129)			(129)		5,188	5,188			
100153441	BRONX	NY		05/30/2024		9,200		(210)			(210)		8,990	8,990			
100153442	MOUNT VERNON	NY		05/30/2024		4,306		(74)			(74)		4,232	4,232			
100153443	FERRELVIEW	MO		05/30/2024		799		(18)			(18)		781	781			
100153444	NORTH FORT MYERS	FL		05/30/2024		3,530		(37)			(37)		3,493	3,493			
100153445	HIGHLAND	IN		05/30/2024		1,867		(20)			(20)		1,847	1,847			
100153446	MAYFIELD	PA		05/30/2024		1,130		(21)			(21)		1,109	1,109			
100153448	ELMHURST	IL		05/30/2024		2,010		(68)			(68)		1,942	1,942			
100153449	JOLIET	IL		05/30/2024		1,761		(53)			(53)		1,708	1,708			
100153450	WHEATON	IL		05/30/2024		2,251		(59)			(59)		2,192	2,192			
100153451	MEMPHIS	TN		05/30/2024		1,748		(20)			(20)		1,728	1,728			
100153453	WASHINGTON	PA		05/30/2024		594		(16)			(16)		578	578			
100153455	DECATUR	AL		05/30/2024		1,649		(31)			(31)		1,618	1,618			
100153457	SHARON HILL	PA		05/30/2024		727		(23)			(23)		704	704			
100153458	HACKETTSTOWN	NJ		05/30/2024		2,526		(87)			(87)		2,439	2,439			
100153459	HACKETTSTOWN	NJ		05/30/2024		2,626		(95)			(95)		2,531	2,531			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153460	HACKETTSTOWN	NJ		05/30/2024		2,420		(83)			(83)		2,337	2,337			
100153461	BROOKLYN	NY		05/30/2024		6,712		(140)			(140)		6,572	6,572			
100153462	MEMPHIS	TN		05/30/2024		1,266		(19)			(19)		1,247	1,247			
100153463	GRAND RAPIDS	MI		05/30/2024		34,162		(830)			(830)		33,332	33,332			
100153464	PHILADELPHIA	PA		05/30/2024		765		(19)			(19)		746	746			
100153466	JACKSONVILLE	FL		05/30/2024		1,017		(23)			(23)		994	994			
100153468	BONHAM	TX		05/30/2024		780		(16)			(16)		764	764			
100153470	HILLCREST HEIGHTS	MD		05/30/2024		3,775							3,775	3,775			
100153471	KATY	TX		05/30/2024		1,283		(43)			(43)		1,240	1,240			
100153472	ROTONDA WEST	FL		05/30/2024		2,330		17			17		2,347	2,347			
100153474	COCOA BEACH	FL		05/30/2024		614		(18)			(18)		596	596			
100153475	MEMPHIS	TN		05/30/2024		1,416		(46)			(46)		1,370	1,370			
100153476	BALTIMORE	MD		05/30/2024		1,468		(23)			(23)		1,445	1,445			
100153478	HEMPSTEAD	NY		05/30/2024		7,246		(232)			(232)		7,014	7,014			
100153479	MEMPHIS	TN		05/30/2024		1,007		(23)			(23)		984	984			
100153480	LEESPORT	PA		05/30/2024		1,557		(47)			(47)		1,510	1,510			
100153481	FREEPORT	NY		05/30/2024		5,013		(78)			(78)		4,935	4,935			
100153482	BROOKVILLE	NY		05/30/2024		9,776		(345)			(345)		9,431	9,431			
100153483	CHICAGO	IL		05/30/2024		1,438		(40)			(40)		1,398	1,398			
100153484	PHILADELPHIA	PA		05/30/2024		1,037		(34)			(34)		1,003	1,003			
100153485	ZION	IL		05/30/2024		870		(33)			(33)		837	837			
100153486	DETROIT	MI		05/30/2024		587		(13)			(13)		574	574			
100153487	COPIAGUE	NY		05/30/2024		4,309		(117)			(117)		4,192	4,192			
100153488	DAVENPORT	IA		05/30/2024		1,262		(6)			(6)		1,256	1,256			
100153489	PHILADELPHIA	PA		05/30/2024		1,328		(35)			(35)		1,293	1,293			
100153490	GRASS VALLEY	CA		05/30/2024		3,101		(106)			(106)		2,995	2,995			
100153491	DOLTON	IL		05/30/2024		955		(26)			(26)		929	929			
100153492	PHILADELPHIA	PA		05/30/2024		1,777		(43)			(43)		1,734	1,734			
100153493	MONTICELLO	NY		05/30/2024		(4,840)		(118)	(60)		(58)		(4,898)	1,528		6,426	6,426
100153543	UNITED KINGDOM	GBR		05/29/2024		14							14	72	59		59
100153544	UNITED KINGDOM	GBR		05/29/2024		17							17	116	99		99
100153545	UNITED KINGDOM	GBR		05/29/2024										162	162		162
100153546	UNITED KINGDOM	GBR		05/29/2024		16							16	73	57		57
100153547	UNITED KINGDOM	GBR		05/29/2024		24							24	143	119		119
100153548	UNITED KINGDOM	GBR		05/29/2024		3,097						45	3,142	3,398	256		256
100153549	UNITED KINGDOM	GBR		05/29/2024		32							32	181	149		149
100153550	UNITED KINGDOM	GBR		05/29/2024		13							13	82	69		69
100153551	UNITED KINGDOM	GBR		05/29/2024		14							14	76	61		61
100153552	UNITED KINGDOM	GBR		05/29/2024		12							12	87	75		75
100153553	UNITED KINGDOM	GBR		05/29/2024		2,507						36	2,543	2,709	167		167
100153554	UNITED KINGDOM	GBR		05/29/2024		32							32	170	138		138
100153555	UNITED KINGDOM	GBR		05/29/2024		17							17	104	87		87
100153556	UNITED KINGDOM	GBR		05/29/2024		15							15	94	79		79
100153557	UNITED KINGDOM	GBR		05/29/2024		24							24	125	101		101
100153558	UNITED KINGDOM	GBR		05/29/2024		28							28	144	116		116
100153560	UNITED KINGDOM	GBR		05/29/2024		17							17	105	88		88
100153561	UNITED KINGDOM	GBR		05/29/2024		115						2	117	548	431		431
100153562	UNITED KINGDOM	GBR		05/29/2024		1,927						28	1,955	2,133	178		178
100153563	UNITED KINGDOM	GBR		05/29/2024		95						1	96	726	630		630
100153564	UNITED KINGDOM	GBR		05/29/2024		24							24	184	160		160
100153565	UNITED KINGDOM	GBR		05/29/2024		36						1	37	215	177		177

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153566	UNITED KINGDOM	GBR		05/29/2024		20							20	107	87		87
100153568	UNITED KINGDOM	GBR		05/29/2024		10							10	51	41		41
100153570	UNITED KINGDOM	GBR		05/29/2024		7,432						108	7,540	8,108	569		569
100153571	UNITED KINGDOM	GBR		05/29/2024		22							22	179	156		156
100153572	UNITED KINGDOM	GBR		05/29/2024		20							20	112	92		92
100153573	UNITED KINGDOM	GBR		05/29/2024		12							12	68	55		55
100153574	UNITED KINGDOM	GBR		05/29/2024		13							13	69	56		56
100153575	UNITED KINGDOM	GBR		05/29/2024		28							28	153	125		125
100153576	UNITED KINGDOM	GBR		05/29/2024		34							34	186	153		153
100153577	UNITED KINGDOM	GBR		05/29/2024		31							31	150	119		119
100153579	UNITED KINGDOM	GBR		05/29/2024		27							27	142	115		115
100153580	UNITED KINGDOM	GBR		05/29/2024		28							28	147	119		119
100153581	UNITED KINGDOM	GBR		05/29/2024		29							29	152	123		123
100153582	UNITED KINGDOM	GBR		05/29/2024		54						1	55	304	249		249
100153583	UNITED KINGDOM	GBR		05/29/2024		1,293						19	1,312	1,405	94		94
100153584	UNITED KINGDOM	GBR		05/29/2024		22							22	115	92		92
100153585	UNITED KINGDOM	GBR		05/29/2024		12							12	66	54		54
100153586	UNITED KINGDOM	GBR		05/29/2024		23							23	132	110		110
100153587	UNITED KINGDOM	GBR		05/29/2024		17							17	95	78		78
100153588	UNITED KINGDOM	GBR		05/29/2024		14							14	76	62		62
100153589	UNITED KINGDOM	GBR		05/29/2024		20							20	105	85		85
100153590	UNITED KINGDOM	GBR		05/29/2024		10							10	51	40		40
100153591	UNITED KINGDOM	GBR		05/29/2024		16							16	78	62		62
100153592	RIVERSIDE	CA		05/31/2024		2,747		(108)			(108)		2,639	2,639			
100153593	PHILADELPHIA	PA		05/31/2024		1,221		(10)			(10)		1,211	1,211			
100153594	REDMOND	OR		05/31/2024		2,858		(23)			(23)		2,835	2,835			
100153595	GLADSTONE	MO		05/31/2024		1,574		(75)			(75)		1,499	1,499			
100153597	BELLE VERNON	PA		05/31/2024		2,502		(102)			(102)		2,400	2,400			
100153598	NEW ALBANY	IN		05/31/2024		2,653		(55)			(55)		2,598	2,598			
100153599	WARREN	MI		05/31/2024		975		(18)			(18)		957	957			
100153600	JAMAICA	NY		05/31/2024		11,548		(432)			(432)		11,116	11,116			
100153602	WILMINGTON	DE		05/31/2024		1,488		(39)			(39)		1,449	1,449			
100153604	BROOKLYN	NY		05/31/2024		2,715		(88)			(88)		2,627	2,627			
100153606	KISSIMMEE	FL		05/31/2024		3,287		(157)			(157)		3,130	3,130			
100153607	WEST SENECA	NY		05/31/2024		1,774		(66)			(66)		1,708	1,708			
100153609	ALEXANDRIA	VA		05/31/2024		1,844		(80)			(80)		1,764	1,764			
100153611	CAPE CORAL	FL		05/31/2024		4,063		(120)			(120)		3,943	3,943			
100153613	BLOOMINGTON	MN		05/31/2024		2,584		(29)			(29)		2,555	2,555			
100153614	LOS ANGELES	CA		05/31/2024		4,806		(200)			(200)		4,606	4,606			
100153615	SAINT CLOUD	FL		05/31/2024		2,938		(124)			(124)		2,814	2,814			
100153617	MERIDEN	CT		05/31/2024		2,008		(56)			(56)		1,952	1,952			
100153620	PALMETTO	FL		05/31/2024		1,571		(70)			(70)		1,501	1,501			
100153621	ROSEVILLE	MI		05/31/2024		929		(38)			(38)		891	891			
100153622	PORT SAINT LUCIE	FL		05/31/2024		1,046		(13)			(13)		1,033	1,033			
100153623	ALPINE MEADOWS	CA		05/31/2024		12,470		(640)			(640)		11,830	11,830			
100153624	SAVANNAH	GA		05/31/2024		18,354		(540)			(540)		17,814	17,814			
100153626	TAMPA	FL		05/31/2024		3,518		66			66		3,584	3,584			
100153627	KISSIMMEE	FL		05/31/2024		2,155		22			22		2,177	2,177			
100153628	CASSELBERRY	FL		05/31/2024		22,258		(658)			(658)		21,600	21,600			
100153632	CLEARWATER	FL		05/31/2024		4,209		(132)			(132)		4,077	4,077			
100153634	CLERMONT	FL		05/31/2024		2,707		25			25		2,732	2,732			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153636	AURORA	IL		05/31/2024		3,185		(123)			(123)		3,062	3,062			
100153637	BELLEVIEW	FL		05/31/2024		1,345		(41)			(41)		1,304	1,304			
100153639	REISTERSTOWN	MD		05/31/2024		3,752		(62)			(62)		3,690	3,690			
100153640	BOCA RATON	FL		05/31/2024		9,387		(363)			(363)		9,024	9,024			
100153641	OAKDALE	PA		05/31/2024		1,914		(61)			(61)		1,853	1,853			
100153643	LAKEWOOD	CO		05/31/2024		4,800		(171)			(171)		4,629	4,629			
100153645	PLANTATION	FL		05/31/2024		9,470		(195)			(195)		9,275	9,275			
100153647	SAINT PETERSBURG	FL		05/31/2024		1,505		(27)			(27)		1,478	1,478			
100153649	MONTAUK	NY		05/31/2024		17,929		(167)			(167)		17,762	17,762			
100153650	LIBERTY HILL	TX		05/31/2024		3,298		(151)			(151)		3,147	3,147			
100153651	MIDWAY	GA		05/31/2024		2,897		(96)			(96)		2,801	2,801			
100153652	ORLANDO	FL		05/31/2024		5,037		65			65		5,102	5,102			
100153653	BROOKLYN CENTER	MN		05/31/2024		3,043		(29)			(29)		3,014	3,014			
100153655	LAS VEGAS	NV		05/31/2024		11,999		(405)			(405)		11,594	11,594			
100153656	SANTA CLARITA	CA		05/31/2024		2,934		(37)			(37)		2,897	2,897			
100153659	MOBILE	AL		05/31/2024		3,998		1			1		3,999	3,999			
100153660	SUN CITY CENTER	FL		05/31/2024		3,336		(88)			(88)		3,248	3,248			
100153661	WINTER GARDEN	FL		05/31/2024		6,957		231			231		7,188	7,188			
100153665	BOCA RATON	FL		05/31/2024		13,182		(358)			(358)		12,824	12,824			
100153666	BIG BEAR LAKE	CA		05/31/2024		21,810		(312)			(312)		21,498	21,498			
100153668	KISSIMMEE	FL		05/31/2024		3,145		(117)			(117)		3,028	3,028			
100153670	CABOT	AR		05/31/2024		957		(76)			(76)		881	881			
100153671	FRENCHTOWN	MT		05/31/2024		5,353		(58)			(58)		5,295	5,295			
100153672	SOUTH BOSTON	MA		05/31/2024		1,578		(74)			(74)		1,504	1,504			
100153673	SARASOTA	FL		05/31/2024		4,092		(158)			(158)		3,934	3,934			
100153674	GARLAND	TX		05/31/2024		2,524		(159)			(159)		2,365	2,365			
100153675	FORT MYERS	FL		05/31/2024		1,678		(49)			(49)		1,629	1,629			
100153677	TOPANGA	CA		05/31/2024		13,374		(107)			(107)		13,267	13,267			
100153678	OAKLAND	CA		05/31/2024		11,593		(417)			(417)		11,176	11,176			
100153685	LAKE WORTH	FL		05/31/2024		2,170		(114)			(114)		2,056	2,056			
100153687	BROOKLYN	NY		05/31/2024		8,915		(350)			(350)		8,565	8,565			
100153689	NEW YORK	NY		05/31/2024		7,970		(125)			(125)		7,845	7,845			
100153691	SPRINGFIELD	MA		05/31/2024		56,174		(2,065)			(2,065)		54,109	54,109			
100153693	CORAL SPRINGS	FL		05/31/2024		2,248		(30)			(30)		2,218	2,218			
100153694	ST PETE BEACH	FL		05/31/2024		22,621		(906)			(906)		21,715	21,715			
100153695	LAS VEGAS	NV		05/31/2024		8,222		(252)			(252)		7,970	7,970			
100153696	CHARLESTON	SC		05/31/2024		7,815		(145)			(145)		7,670	7,670			
100153697	WEST COVINA	CA		05/31/2024		202,830		(6,173)			(6,173)		196,657	196,657			
100153698	FRISCO	TX		05/31/2024		6,928		(417)			(417)		6,511	6,511			
100153699	OVIEDO	FL		05/31/2024		3,193		(12)			(12)		3,181	3,181			
100153701	SCHERTZ	TX		05/31/2024		2,567		(130)			(130)		2,437	2,437			
100153702	LIVE OAK	TX		05/31/2024		2,624		(97)			(97)		2,527	2,527			
100153703	MIAMI LAKES	FL		07/11/2024		9,213		(76)			(76)		9,137	9,137			
100153706	KIHEI	HI		07/11/2024		10,675		(296)			(296)		10,379	10,379			
100153707	DULUTH	GA		07/11/2024		8,479		(401)			(401)		8,078	8,078			
100153708	DANVILLE	CA		07/11/2024		4,243		(104)			(104)		4,139	4,139			
100153709	LOS ANGELES	CA		07/11/2024		2,147		(58)			(58)		2,089	2,089			
100153710	MINERAL	VA		07/11/2024		1,175		(34)			(34)		1,141	1,141			
100153711	AURORA	CO		07/11/2024		2,802		(148)			(148)		2,654	2,654			
100153712	HOLLYWOOD	FL		07/11/2024		7,690		(201)			(201)		7,489	7,489			
100153713	BUFORD	GA		07/11/2024		8,828		(99)			(99)		8,729	8,729			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153716	GILBERT	AZ		07/11/2024		21,192		(573)			(573)		20,619	20,619			
100153718	ORLANDO	FL		07/11/2024		11,977		(291)			(291)		11,686	11,686			
100153719	KAUFMAN	TX		07/11/2024		1,180		(62)			(62)		1,118	1,118			
100153720	SKOKIE	IL		07/11/2024		8,754		(179)			(179)		8,575	8,575			
100153721	LOS ANGELES (SAN PEDRO AREA)	CA		07/11/2024		4,832		(185)			(185)		4,647	4,647			
100153722	AUBURN	CA		07/11/2024		3,253		(152)			(152)		3,101	3,101			
100153723	BRADENTON	FL		07/11/2024		5,037		29			29		5,066	5,066			
100153725	OREM	UT		07/11/2024		2,475		(106)			(106)		2,369	2,369			
100153726	ROUND ROCK	TX		07/11/2024		3,695		(125)			(125)		3,570	3,570			
100153729	ATWATER	CA		07/11/2024		6,448		(170)			(170)		6,278	6,278			
100153730	HAMPTON	GA		07/11/2024		1,362		(114)			(114)		1,248	1,248			
100153732	GRONINGEN	NLD		05/30/2024										1,310	1,310		1,310
100153733	ROTTERDAM	NLD		05/30/2024									144	144			144
100153734	ROTTERDAM	NLD		05/30/2024		24,546						1,119	25,665	27,521	1,856		1,856
100153735	ROTTERDAM	NLD		05/30/2024		506						23	529	563	34		34
100153736	ALMERE	NLD		05/30/2024		12,946						590	13,536	14,440	904		904
100153737	ALMERE	NLD		05/30/2024										479	479		479
100153738	GRONINGEN	NLD		05/30/2024										93	93		93
100153739	GRONINGEN	NLD		05/30/2024		966						44	1,010	1,129	119		119
100153740	WILLEMSTAD	NLD		05/30/2024										231	231		231
100153741	MIDDELBURG	NLD		05/30/2024										728	728		728
100153742	MIDDELBURG	NLD		05/30/2024		2,108						96	2,204	2,354	151		151
100153743	S-GRAVENHAGE	NLD		05/30/2024		703,241						32,045	735,286	743,802	8,516		8,516
100153744	LEEUWARDEN	NLD		05/30/2024		20,714						944	21,658	22,469	811		811
100153745	APELDOORN	NLD		05/30/2024										552	552		552
100153746	ROTTERDAM	NLD		05/30/2024										622	622		622
100153747	ROTTERDAM	NLD		05/30/2024		1,704						78	1,782	1,906	124		124
100153748	ROTTERDAM	NLD		05/30/2024										296	296		296
100153749	ROTTERDAM	NLD		05/30/2024		889						40	929	992	63		63
100153750	LANDGRAAF	NLD		05/30/2024										182	182		182
100153751	UTRECHT	NLD		05/30/2024										768	768		768
100153752	LEEUWARDEN	NLD		05/30/2024										236	236		236
100153753	LEEUWARDEN	NLD		05/30/2024		601						27	628	673	45		45
100153754	S-GRAVENHAGE	NLD		05/30/2024										440	440		440
100153755	S-GRAVENHAGE	NLD		05/30/2024										269	269		269
100153756	S-GRAVENHAGE	NLD		05/30/2024										297	297		297
100153757	BERGEN OP ZOOM	NLD		05/30/2024										401	401		401
100153758	AMSTERDAM	NLD		05/30/2024										829	829		829
100153761	ZUIDLAREN	NLD		05/30/2024										928	928		928
100153762	TILBURG	NLD		05/30/2024										1,675	1,675		1,675
100153763	NES	NLD		05/30/2024										176	176		176
100153764	GRONINGEN	NLD		05/30/2024										1,012	1,012		1,012
100153765	RIEL	NLD		05/30/2024		17,497						797	18,294	19,242	948		948
100153766	RIEL	NLD		05/30/2024										1,422	1,422		1,422
100153769	HOOGEVEEN	NLD		05/30/2024										128	128		128
100153770	SITTARD	NLD		05/30/2024										773	773		773
100153771	NEER	NLD		05/30/2024										433	433		433
100153772	GRONINGEN	NLD		05/30/2024										1,379	1,379		1,379
100153773	GRONINGEN	NLD		05/30/2024		3,429						156	3,585	3,813	228		228
100153774	TERNEUZEN	NLD		05/30/2024										213	213		213
100153775	TERNEUZEN	NLD		05/30/2024		561						26	587	628	41		41

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153776	BREDA	NLD		05/30/2024										103	103		103
100153777	AMSTERDAM	NLD		05/30/2024										1,803	1,803		1,803
100153778	S-GRAVENHAGE	NLD		05/30/2024		303,978						13,852	317,830	346,217	28,387		28,387
100153779	S-GRAVENHAGE	NLD		05/30/2024		284,817						12,979	297,796	322,288	24,491		24,491
100153780	BUSSUM	NLD		05/30/2024										6,835	6,835		6,835
100153781	AMSTELVEEN	NLD		05/30/2024										331	331		331
100153782	SPIJKENISSE	NLD		05/30/2024										129	129		129
100153783	OISTERWIJK	NLD		05/30/2024										138	138		138
100153784	LONG BEACH	CA		07/10/2024		4,245		(56)			(56)		4,189	4,189			
100153785	GLENDALE	CA		07/10/2024		12,071		42			42		12,113	12,113			
100153787	VENICE	FL		07/10/2024		3,599		(60)			(60)		3,539	3,539			
100153788	SARASOTA	FL		07/10/2024		23,286		(645)			(645)		22,641	22,641			
100153789	KAILUA-KONA	HI		07/10/2024		7,416		(40)			(40)		7,376	7,376			
100153790	ENCINITAS	CA		07/10/2024		19,953		(234)			(234)		19,719	19,719			
100153793	AUSTIN	TX		07/10/2024		5,391		(61)			(61)		5,330	5,330			
100153796	HERRIMAN	UT		07/10/2024		11,937		28			28		11,965	11,965			
100153798	INWOOD	NY		07/10/2024		3,260		(121)			(121)		3,139	3,139			
100153799	RIVIERA BEACH	FL		07/10/2024		1,671		(72)			(72)		1,599	1,599			
100153802	ESTERO	FL		07/10/2024		7,319		(12)			(12)		7,307	7,307			
100153803	CHEVY CHASE	MD		07/10/2024		7,955		(197)			(197)		7,758	7,758			
100153806	DULUTH	GA		07/10/2024		2,759		(129)			(129)		2,630	2,630			
100153808	AUSTIN	TX		07/10/2024		13,920		70			70		13,990	13,990			
100153809	PALM BEACH GARDENS	FL		07/10/2024		6,470		(218)			(218)		6,252	6,252			
100153810	CHARLESTON	SC		07/10/2024		10,935		10			10		10,945	10,945			
100153811	LORTON	VA		07/10/2024		6,976		(231)			(231)		6,745	6,745			
100153812	SPRING HOPE	NC		07/10/2024		2,349		(105)			(105)		2,244	2,244			
100153814	CARSON	CA		07/10/2024		1,652		(90)			(90)		1,562	1,562			
100153815	WINTER SPRINGS	FL		07/10/2024		3,163		(209)			(209)		2,954	2,954			
100153816	BEL AIR	MD		07/10/2024		3,212		(72)			(72)		3,140	3,140			
100153817	LAWRENCEVILLE	GA		07/10/2024		2,278		(83)			(83)		2,195	2,195			
100153818	CONCORD	NC		07/10/2024		2,374		(137)			(137)		2,237	2,237			
100153819	SIMPSONVILLE	SC		07/10/2024		3,417		(140)			(140)		3,277	3,277			
100153822	HENRICO	VA		07/10/2024		1,709		(130)			(130)		1,579	1,579			
100153823	DANVERS	MA		07/10/2024		2,022		(45)			(45)		1,977	1,977			
100153825	CINCINNATI	OH		07/10/2024		1,330		(34)			(34)		1,296	1,296			
100153828	MOUNT LAUREL	NJ		07/10/2024		3,357		(103)			(103)		3,254	3,254			
100153829	MISSION	TX		07/10/2024		1,607		(108)			(108)		1,499	1,499			
100153832	SEFFNER	FL		07/10/2024		3,647		(117)			(117)		3,530	3,530			
100153834	LEESVILLE	SC		07/10/2024		2,639		(98)			(98)		2,541	2,541			
100153835	PHILADELPHIA	PA		07/10/2024		4,337		(74)			(74)		4,263	4,263			
100153836	JASPER	GA		07/10/2024		1,804		(121)			(121)		1,683	1,683			
100153837	ORLANDO	FL		07/10/2024		5,662		(113)			(113)		5,549	5,549			
100153838	PORTLAND	OR		07/10/2024		2,356		(172)			(172)		2,184	2,184			
100153839	GREEN COVE SPRINGS	FL		07/10/2024		3,120		(120)			(120)		3,000	3,000			
100153841	HUMBLE	TX		07/10/2024		1,128		(80)			(80)		1,048	1,048			
100153842	CHICAGO	IL		06/05/2024		794		(28)			(28)		766	766			
100153843	HANSON	MA		06/05/2024		9,382		92			92		9,474	9,474			
100153844	BAY POINT	CA		06/05/2024		4,536		(90)			(90)		4,446	4,446			
100153845	BELLFLOWER	CA		06/05/2024		6,731		(246)			(246)		6,485	6,485			
100153847	WALNUT	CA		06/05/2024		10,593		(183)			(183)		10,410	10,410			
100153848	GOLDSBORO	NC		06/05/2024		4,612		(182)			(182)		4,430	4,430			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153849	AURORA	IL		06/05/2024		1,944		(9)			(9)		1,935	1,935			
100153850	ROCKLAND	MA		06/05/2024		3,188		(78)			(78)		3,110	3,110			
100153851	WASHINGTON	DC		06/05/2024		4,891		(92)			(92)		4,799	4,799			
100153852	GRANITEVILLE	SC		06/05/2024		1,443		(58)			(58)		1,385	1,385			
100153853	TULARE	CA		06/05/2024		1,138		(68)			(68)		1,070	1,070			
100153854	HOUSTON	TX		06/05/2024		2,045		125			125		2,170	2,170			
100153856	ENNIS	TX		06/05/2024		3,165		(302)			(302)		2,863	2,863			
100153857	MEMPHIS	TN		06/05/2024		2,225		(87)			(87)		2,138	2,138			
100153858	VICTORVILLE	CA		06/05/2024		3,172		(79)			(79)		3,093	3,093			
100153859	NEWARK	NJ		06/05/2024		6,804		(47)			(47)		6,757	6,757			
100153860	WATERBURY	CT		06/05/2024		3,160		(25)			(25)		3,135	3,135			
100153861	SPRINGFIELD	MA		06/05/2024		2,076		(68)			(68)		2,008	2,008			
100153862	IRVINGTON	NJ		06/05/2024		2,995		(14)			(14)		2,981	2,981			
100153867	COLUMBUS	GA		06/05/2024		5,935		132			132		6,067	6,067			
100153869	TUCSON	AZ		06/05/2024		1,748		17			17		1,765	1,765			
100153870	CHICAGO	IL		06/05/2024		1,580		22			22		1,602	1,602			
100153871	BALTIMORE	MD		06/05/2024		1,413		(68)			(68)		1,345	1,345			
100153872	NEW BEDFORD	MA		06/05/2024		3,689		4			4		3,693	3,693			
100153873	MIAMI	FL		06/05/2024		1,856		3			3		1,859	1,859			
100153874	CAPE CORAL	FL		06/05/2024		2,326		(92)			(92)		2,234	2,234			
100153875	SPRINGFIELD	MA		06/05/2024		1,615		(21)			(21)		1,594	1,594			
100153876	HESPERIA	CA		06/05/2024		3,126		(181)			(181)		2,945	2,945			
100153877	LOS ANGELES	CA		06/05/2024		3,558		(11)			(11)		3,547	3,547			
100153878	PERRIS	CA		06/05/2024		5,177		(112)			(112)		5,065	5,065			
100153880	MINERAL WELLS	TX		06/05/2024		1,118		(69)			(69)		1,049	1,049			
100153882	WEST COVINA	CA		06/05/2024		18,616		(305)			(305)		18,311	18,311			
100153883	PALOS VERDES ESTATES	CA		06/05/2024		5,802		(368)			(368)		5,434	5,434			
100153884	BAKERSFIELD	CA		06/05/2024		2,034		(30)			(30)		2,004	2,004			
100153886	CLARKSVILLE	TN		06/05/2024		1,580		(108)			(108)		1,472	1,472			
100153888	WEEKI WACHEE	FL		06/05/2024		3,184		46			46		3,230	3,230			
100153890	NORTH CANTON	OH		06/05/2024		1,713		(14)			(14)		1,699	1,699			
100153891	WOODSTOCK	MD		06/05/2024		7,637		(231)			(231)		7,406	7,406			
100153892	DALLAS	TX		06/05/2024		4,398		(239)			(239)		4,159	4,159			
100153893	OXNARD	CA		06/05/2024		4,044		(95)			(95)		3,949	3,949			
100153894	ANGELS CAMP	CA		06/05/2024		2,342		(58)			(58)		2,284	2,284			
100153895	ALABASTER	AL		06/05/2024		2,235		(4)			(4)		2,231	2,231			
100153896	HOUSTON	TX		06/05/2024		1,098		(47)			(47)		1,051	1,051			
100153897	BALTIMORE	MD		06/05/2024		1,579		(33)			(33)		1,546	1,546			
100153898	HAWTHORNE	CA		06/05/2024		5,197		(268)			(268)		4,929	4,929			
100153899	HOOVER	AL		06/05/2024		1,921		(33)			(33)		1,888	1,888			
100153900	LOMPOC	CA		06/05/2024		2,961		(31)			(31)		2,930	2,930			
100153901	NEW CARROLLTON	MD		06/05/2024		54,140		(1,514)			(1,514)		52,626	52,626			
100153902	LOS BANOS	CA		06/05/2024		7,793		(274)			(274)		7,519	7,519			
100153903	HIRAM	GA		06/05/2024		1,977		(125)			(125)		1,852	1,852			
100153904	BREWER	ME		06/05/2024		1,632		(63)			(63)		1,569	1,569			
100153905	PHILADELPHIA	PA		06/05/2024		946		(21)			(21)		925	925			
100153906	WATERLOO	SC		06/05/2024		1,032		(47)			(47)		985	985			
100153907	FORT WORTH	TX		06/05/2024		813		(50)			(50)		763	763			
100153908	VACAVILLE	CA		06/05/2024		4,187		(56)			(56)		4,131	4,131			
100153909	WARREN	MI		06/05/2024		3,420		(169)			(169)		3,251	3,251			
100153910	DYER	IN		06/05/2024		1,743		22			22		1,765	1,765			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153912	REDDING	CA		06/05/2024		1,004		(46)			(46)		958	958			
100153915	PARADISE	CA		06/05/2024		1,731		(21)			(21)		1,710	1,710			
100153916	ROCKVILLE	MD		06/05/2024		2,131		61			61		2,192	2,192			
100153918	HOT SPRINGS VILLAGE	AR		06/05/2024		1,867		(23)			(23)		1,844	1,844			
100153919	DAVENPORT	FL		06/05/2024		17,732		987			987		18,719	18,719			
100153920	NEWPORT NEWS	VA		06/05/2024		2,809		(114)			(114)		2,695	2,695			
100153921	RAYMORE	MO		06/05/2024		1,514		(113)			(113)		1,401	1,401			
100153922	ORLANDO	FL		06/05/2024		3,623		(61)			(61)		3,562	3,562			
100153923	KANSAS CITY	KS		06/05/2024		1,407		(65)			(65)		1,342	1,342			
100153924	NORTH PORT	FL		06/05/2024		2,095		(2)			(2)		2,093	2,093			
100153927	CATONSVILLE	MD		06/05/2024		2,294		(45)			(45)		2,249	2,249			
100153928	ATLANTA	GA		06/05/2024		1,802		(14)			(14)		1,788	1,788			
100153929	ATLANTA	GA		06/05/2024		1,960		(36)			(36)		1,924	1,924			
100153930	SALINAS	CA		06/05/2024		5,240		(133)			(133)		5,107	5,107			
100153932	CYPRESS	TX		06/05/2024		2,480		(73)			(73)		2,407	2,407			
100153933	BALTIMORE	MD		06/05/2024		698		(48)			(48)		650	650			
100153934	LANCASTER	CA		06/05/2024		12,789		(260)			(260)		12,529	12,529			
100153936	FAIR OAKS	CA		06/05/2024		7,695		(311)			(311)		7,384	7,384			
100153937	RIVERDALE	MD		06/05/2024		2,365		5			5		2,370	2,370			
100153939	LOS ANGELES	CA		06/05/2024		3,616		(101)			(101)		3,515	3,515			
100153940	CARMEL	CA		06/05/2024		6,046		(61)			(61)		5,985	5,985			
100153942	MOSES LAKE	WA		06/05/2024		1,815		(45)			(45)		1,770	1,770			
100153944	LONG BEACH	CA		06/05/2024		2,598		(30)			(30)		2,568	2,568			
100153946	SAINT GEORGE	UT		06/05/2024		1,746		12			12		1,758	1,758			
100153947	HIALEAH	FL		06/05/2024		4,056		(101)			(101)		3,955	3,955			
100153948	SAINT GEORGE	UT		06/05/2024		1,746		12			12		1,758	1,758			
100153949	HICKORY HILLS	IL		06/05/2024		2,605		(55)			(55)		2,550	2,550			
100153950	GARDNER	MA		06/05/2024		3,803		(87)			(87)		3,716	3,716			
100153951	FARMVILLE	VA		06/05/2024		889		(18)			(18)		871	871			
100153953	LOS ANGELES	CA		06/05/2024		4,671		(87)			(87)		4,584	4,584			
100153955	GILROY	CA		06/05/2024		6,025		(166)			(166)		5,859	5,859			
100153956	COLUMBUS	GA		06/05/2024		1,516		14			14		1,530	1,530			
100153958	HOUSTON	TX		06/05/2024		12,318		(455)			(455)		11,863	11,863			
100153959	BELLEVIEW	FL		06/05/2024		1,073		(46)			(46)		1,027	1,027			
100153960	CAPE CORAL	FL		06/05/2024		2,309		(63)			(63)		2,246	2,246			
100153962	BLUE SPRINGS	MO		06/05/2024		3,089		76			76		3,165	3,165			
100153963	CAPE CORAL	FL		06/05/2024		3,284		107			107		3,391	3,391			
100153964	CINCINNATI	OH		06/05/2024		988		(59)			(59)		929	929			
100153965	NEWARK	NJ		06/05/2024		3,341		(115)			(115)		3,226	3,226			
100153966	HOUSTON	TX		06/05/2024		2,863		(194)			(194)		2,669	2,669			
100153967	EDMOND	OK		06/05/2024		1,751		(85)			(85)		1,666	1,666			
100153969	CARSON	CA		06/05/2024		4,740		(60)			(60)		4,680	4,680			
100153970	HINESVILLE	GA		06/05/2024		981		(83)			(83)		898	898			
100153971	WASHINGTON	DC		06/05/2024		1,157		(58)			(58)		1,099	1,099			
100153974	LOUISBURG	NC		06/05/2024		3,048		(172)			(172)		2,876	2,876			
100153975	GREAT MILLS	MD		06/05/2024		2,050		(11)			(11)		2,039	2,039			
100153976	LAS VEGAS	NV		06/05/2024		107,811		(3,056)			(3,056)		104,755	104,755			
100153978	MELBOURNE	FL		06/05/2024		1,797		(14)			(14)		1,783	1,783			
100153980	HOUSTON	TX		06/05/2024		2,058		(86)			(86)		1,972	1,972			
100153982	GAINESVILLE	GA		06/05/2024		932		(91)			(91)		841	841			
100154063	REDWOOD CITY	CA		06/06/2024		158,780		(4,175)			(4,175)		154,605	154,605			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154064	SCOTTSDALE	AZ		06/06/2024		4,191		(81)			(81)		4,110	4,110			
100154065	PALM SPRINGS	CA		06/06/2024		17,971		(284)			(284)		17,687	17,687			
100154066	COTO DE CAZA	CA		06/06/2024		191,040		(3,247)			(3,247)		187,793	187,793			
100154068	FALLBROOK	CA		06/06/2024		7,243		(123)			(123)		7,120	7,120			
100154069	DORAL	FL		06/06/2024		9,143		(166)			(166)		8,977	8,977			
100154071	RIALTO	CA		06/06/2024		4,440		(76)			(76)		4,364	4,364			
100154072	WASHINGTON	DC		06/06/2024		12,830		(166)			(166)		12,664	12,664			
100154073	PUYALLUP	WA		06/06/2024		3,258		(55)			(55)		3,203	3,203			
100154074	SAN BERNARDINO	CA		06/06/2024		4,197		(71)			(71)		4,126	4,126			
100154075	MONTEBELLO	CA		06/06/2024		9,322		(136)			(136)		9,186	9,186			
100154076	KANNAPOLIS	NC		06/06/2024		5,575		(68)			(68)		5,507	5,507			
100154078	FRESNO	CA		06/06/2024		5,133		(87)			(87)		5,046	5,046			
100154079	FRESNO	CA		06/06/2024		4,371		(66)			(66)		4,305	4,305			
100154081	GLENDALE	AZ		06/06/2024		21,250		(328)			(328)		20,922	20,922			
100154085	CAPE CORAL	FL		07/11/2024		14,399		(413)			(413)		13,986	13,986			
100154086	DENVER	NC		07/11/2024		3,539		(141)			(141)		3,398	3,398			
100154087	DENVER	CO		07/11/2024		2,469		(36)			(36)		2,433	2,433			
100154092	LAKE HAVASU CITY	AZ		07/11/2024		3,021		(161)			(161)		2,860	2,860			
100154093	EDMOND	OK		07/11/2024		2,483		(124)			(124)		2,359	2,359			
100154094	FRANKFORT	IL		07/11/2024		100,750		(1,876)			(1,876)		98,874	98,874			
100154096	POST FALLS	ID		07/11/2024		2,140		(112)			(112)		2,028	2,028			
100154098	FOUNTAIN HILLS	AZ		07/11/2024		7,040		(65)			(65)		6,975	6,975			
100154100	ORLANDO	FL		07/11/2024		2,087		(84)			(84)		2,003	2,003			
100154104	ORANGE	TX		07/11/2024		2,303		(173)			(173)		2,130	2,130			
100154106	MEDFORD	OR		07/11/2024		7,785		(330)			(330)		7,455	7,455			
100154108	AUSTINTOWN	OH		07/11/2024		2,058		(115)			(115)		1,943	1,943			
100154109	SUSSEX	WI		07/11/2024		3,772		(120)			(120)		3,652	3,652			
100154112	VERNON ROCKVILLE	CT		07/11/2024		1,190		(78)			(78)		1,112	1,112			
100154115	COLUMBUS	OH		07/11/2024		1,673		(74)			(74)		1,599	1,599			
100154117	VENTURA	CA		07/11/2024		5,972		(216)			(216)		5,756	5,756			
100154118	AVALON	CA		07/11/2024		7,327		(138)			(138)		7,189	7,189			
100154119	HOLIDAY	FL		07/11/2024		12,081		(480)			(480)		11,601	11,601			
100154120	RIO RANCHO	NM		07/11/2024		30,939		(940)			(940)		29,999	29,999			
100154121	LAS VEGAS	NV		07/11/2024		26,889		(1,069)			(1,069)		25,820	25,820			
100154122	RIO RANCHO	NM		07/11/2024		30,986		(986)			(986)		30,000	30,000			
100154123	NEVADA CITY	CA		07/11/2024		10,928		(323)			(323)		10,605	10,605			
100154124	LUGOFF	SC		07/11/2024		3,125		(106)			(106)		3,019	3,019			
100154127	SAINT PETERSBURG	FL		07/11/2024		9,586		(174)			(174)		9,412	9,412			
100154131	GLEN ELLYN	IL		07/11/2024		44,567		(2,296)			(2,296)		42,271	42,271			
100154133	CYPRESS	CA		07/11/2024		8,781		(226)			(226)		8,555	8,555			
100154136	HURRICANE	UT		07/11/2024		38,735		(660)			(660)		38,075	38,075			
100154138	DALHART	TX		07/11/2024		5,190		(317)			(317)		4,873	4,873			
100154140	KNOXVILLE	TN		07/11/2024		2,787		(64)			(64)		2,723	2,723			
100154141	LAKEBAY	WA		07/11/2024		3,767		(40)			(40)		3,727	3,727			
100154142	LONGBOAT KEY	FL		07/11/2024		7,273		(350)			(350)		6,923	6,923			
100154143	TUCSON	AZ		07/11/2024		54,486		(3,814)			(3,814)		50,672	50,672			
100154144	NORTHAMPTON	PA		07/11/2024		3,100		50			50		3,150	3,150			
100154147	LAGUNA HILLS	CA		07/11/2024		11,418		(246)			(246)		11,172	11,172			
100154149	SURPRISE	AZ		07/11/2024		5,624		46			46		5,670	5,670			
100154150	NEW ORLEANS	LA		07/11/2024		884		(49)			(49)		835	835			
100154151	LAKE WORTH	FL		07/11/2024		2,990		(129)			(129)		2,861	2,861			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154152	INMAN	SC		07/11/2024		2,228		(90)			(90)		2,138	2,138			
100154153	SPRING	TX		07/11/2024		1,622		(121)			(121)		1,501	1,501			
100154154	SAINT JOHNS	FL		07/11/2024		14,752		(533)			(533)		14,219	14,219			
100154155	EAGLE	ID		07/11/2024		15,965		(115)			(115)		15,850	15,850			
100154156	WINCHESTER	TN		07/11/2024		1,840		(75)			(75)		1,765	1,765			
100154157	RICHMOND	TX		07/11/2024		4,278		(330)			(330)		3,948	3,948			
100154158	EL PASO	TX		07/11/2024		1,532		(41)			(41)		1,491	1,491			
100154160	FULTONDALE	AL		07/11/2024		5,520		(176)			(176)		5,344	5,344			
100154161	DES PLAINES	IL		07/11/2024		3,240		(89)			(89)		3,151	3,151			
100154162	IMPERIAL BEACH	CA		07/11/2024		8,435		(231)			(231)		8,204	8,204			
100154165	CHARLOTTE	NC		07/11/2024		2,176		(130)			(130)		2,046	2,046			
100154166	PHOENIX	AZ		07/11/2024		14,179		(307)			(307)		13,872	13,872			
100154167	ROSENBERG	TX		07/11/2024		6,271		(324)			(324)		5,947	5,947			
100154168	KINGSBURG	CA		07/11/2024		1,699		(63)			(63)		1,636	1,636			
100154171	SAN DIEGO	CA		07/11/2024		13,423		(437)			(437)		12,986	12,986			
100154172	DAYTON	TX		07/11/2024		1,118		(11)			(11)		1,107	1,107			
100154174	LITTLE ELM	TX		07/11/2024		56,344		(1,460)			(1,460)		54,884	54,884			
100154175	COLORADO SPRINGS	CO		07/11/2024		4,231		(82)			(82)		4,149	4,149			
100154176	DEERFIELD BEACH	FL		07/11/2024		8,703		(515)			(515)		8,188	8,188			
100154177	BUCKEYE	AZ		07/11/2024		3,191		(54)			(54)		3,137	3,137			
100154178	BUCKEYE	AZ		07/11/2024		3,407		(60)			(60)		3,347	3,347			
100154181	JACKSONVILLE	FL		07/11/2024		2,923		(102)			(102)		2,821	2,821			
100154182	JACKSONVILLE	FL		07/11/2024		2,924		(103)			(103)		2,821	2,821			
100154184	DALLAS	TX		07/11/2024		2,813		(184)			(184)		2,629	2,629			
100154186	PETALUMA	CA		07/11/2024		12,581		(871)			(871)		11,710	11,710			
100154187	CHULA VISTA	CA		07/11/2024		10,357		(149)			(149)		10,208	10,208			
100154189	SAHUARITA	AZ		07/11/2024		2,404		(105)			(105)		2,299	2,299			
100154191	RANCHO CUCAMONGA	CA		07/11/2024		8,683		(201)			(201)		8,482	8,482			
100154192	LOS ANGELES	CA		07/11/2024		15,997		(462)			(462)		15,535	15,535			
100154193	POMPANO BEACH	FL		07/11/2024		8,445		(368)			(368)		8,077	8,077			
100154194	SANTA BARBARA	CA		07/11/2024		31,117		(447)			(447)		30,670	30,670			
100154195	GRESHAM	OR		07/11/2024		2,947		(129)			(129)		2,818	2,818			
100154198	MIAMI	FL		07/11/2024		3,546		(106)			(106)		3,440	3,440			
100154199	LOS ANGELES (SUNLAND AREA)	CA		07/11/2024		5,775		(155)			(155)		5,620	5,620			
100154200	BELLEVUE	NE		07/11/2024		1,532		(69)			(69)		1,463	1,463			
100154201	SAN DIEGO	CA		07/11/2024		128,725		(860)			(860)		127,865	127,865			
100154202	CHICAGO	IL		07/11/2024		3,598		(152)			(152)		3,446	3,446			
100154203	PHILADELPHIA	PA		07/11/2024		948		(43)			(43)		905	905			
100154204	BEE CAVE	TX		07/11/2024		7,836		(160)			(160)		7,676	7,676			
100154205	PORT SAINT LUCIE	FL		07/11/2024		4,767		(233)			(233)		4,534	4,534			
100154206	ARVADA	CO		07/11/2024		9,900		(260)			(260)		9,640	9,640			
100154207	PASADENA	CA		07/11/2024		43,819		(274)			(274)		43,545	43,545			
100154211	HOLLISTER	CA		07/11/2024		9,792		(265)			(265)		9,527	9,527			
100154214	MARANA	AZ		07/11/2024		1,451		(121)			(121)		1,330	1,330			
100154216	BOTHELL	WA		07/11/2024		300							300	300			
100154328	BELMONT	NC		06/07/2024		4,226		(98)			(98)		4,128	4,128			
100154329	AUBURNDALE	FL		06/07/2024		2,794		(17)			(17)		2,777	2,777			
100154330	OXNARD	CA		06/07/2024		3,913		(67)			(67)		3,846	3,846			
100154332	MYRTLE BEACH	SC		06/07/2024		5,414							5,414	5,414			
100154333	JACKSONVILLE	FL		06/07/2024		1,887		(41)			(41)		1,846	1,846			
100154336	CHICAGO	IL		06/07/2024		2,329		(54)			(54)		2,275	2,275			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154339	WINNETKA	CA		06/12/2024		6,698		(139)			(139)		6,559	6,559			
100154340	TARZANA	CA		06/12/2024		11,327		(287)			(287)		11,040	11,040			
100154341	WASHOUGAL	WA		06/12/2024		8,459		(117)			(117)		8,342	8,342			
100154342	TARZANA	CA		06/12/2024		12,634		(91)			(91)		12,543	12,543			
100154343	JOHNS CREEK	GA		06/12/2024		4,846		(34)			(34)		4,812	4,812			
100154344	JAMAICA	NY		06/12/2024		6,333		(153)			(153)		6,180	6,180			
100154345	BROOKLYN	NY		06/12/2024		5,478		(20)			(20)		5,458	5,458			
100154347	PUERTO VALLARTA	MEX		06/12/2024		3,474							3,474	3,474			
100154348	LOS CABOS	MEX		06/12/2024		11,554							11,554	11,554			
100154349	TULUM	MEX		06/12/2024		5,781							5,781	5,781			
100154350	CABO SAN LUCAS	MEX		06/12/2024		2,580							2,580	2,580			
100154500	DOWNEY	CA		06/14/2024		10,227		(385)			(385)		9,842	9,842			
100154501	SAINT PETERSBURG	FL		06/14/2024		2,149		(76)			(76)		2,073	2,073			
100154502	LILLINGTON	NC		06/14/2024		1,055		(63)			(63)		992	992			
100154503	SAN BERNARDINO	CA		06/14/2024		2,511		(136)			(136)		2,375	2,375			
100154504	TRENTON	NJ		06/14/2024		6,240		(52)			(52)		6,188	6,188			
100154505	LAS VEGAS	NV		06/14/2024		2,346		(48)			(48)		2,298	2,298			
100154507	GOLDSBORO	NC		06/14/2024		1,043		(63)			(63)		980	980			
100154508	HOUSTON	TX		06/14/2024		3,201		(98)			(98)		3,103	3,103			
100154509	ORANGE	NJ		06/14/2024		2,744		(49)			(49)		2,695	2,695			
100154511	LOS ANGELES	CA		06/14/2024		10,579		(214)			(214)		10,365	10,365			
100154512	MCFARLAND	CA		06/14/2024		4,014		(139)			(139)		3,875	3,875			
100154514	FARMVILLE	VA		06/14/2024		919		(19)			(19)		900	900			
100154515	MIAMI	FL		06/14/2024		3,860		36			36		3,896	3,896			
100154516	VICTORVILLE	CA		06/14/2024		9,422		13			13		9,435	9,435			
100154517	NEW ORLEANS	LA		06/14/2024		1,325		(52)			(52)		1,273	1,273			
100154518	NEW HAVEN	CT		06/14/2024		2,359		(156)			(156)		2,203	2,203			
100154521	HARVEY	LA		06/14/2024		1,252		(43)			(43)		1,209	1,209			
100154522	ALEXANDRIA	LA		06/14/2024		748		(34)			(34)		714	714			
100154523	HAWAIIAN GARDENS	CA		06/14/2024		7,535		(348)			(348)		7,187	7,187			
100154524	LOS ANGELES	CA		06/14/2024		3,738		(51)			(51)		3,687	3,687			
100154525	BAY POINT	CA		06/14/2024		2,881		(166)			(166)		2,715	2,715			
100154526	BALTIMORE	MD		06/14/2024		1,214		(48)			(48)		1,166	1,166			
100154527	CHICAGO	IL		06/14/2024		3,311		(60)			(60)		3,251	3,251			
100154529	RANCHO CUCAMONGA	CA		06/14/2024		2,133		(38)			(38)		2,095	2,095			
100154530	FLAGSTAFF	AZ		06/14/2024		2,873		(75)			(75)		2,798	2,798			
100154531	SAN ANTONIO	TX		06/14/2024		725		6			6		731	731			
100154532	LAWTON	OK		06/14/2024		2,348		74			74		2,422	2,422			
100154533	HAWTHORNE	CA		06/14/2024		(2,054)		(17)			(17)		(2,071)	(2,071)			
100154534	ALBERMARLE	NC		06/14/2024		22,423		(765)			(765)		21,658	21,658			
100154536	GRAND RAPIDS	MI		06/14/2024		1,176		(36)			(36)		1,140	1,140			
100154537	SALEM	OR		06/14/2024		3,164		(124)			(124)		3,040	3,040			
100154538	LAKEVILLE	MN		06/14/2024		9,773		(173)			(173)		9,600	9,600			
100154539	KISSIMMEE	FL		06/14/2024		518		(18)			(18)		500	500			
100154540	SACRAMENTO	CA		06/14/2024		2,785		(39)			(39)		2,746	2,746			
100154541	MCDONOUGH	GA		06/14/2024		947		(84)			(84)		863	863			
100154542	STRATFORD	CT		06/14/2024		1,594		(37)			(37)		1,557	1,557			
100154543	WAUWATOSA	WI		06/14/2024		5,301		99			99		5,400	5,400			
100154546	HENDERSON	NV		06/14/2024		2,869		(105)			(105)		2,764	2,764			
100154547	SUITLAND	MD		06/14/2024		2,092		(77)			(77)		2,015	2,015			
100154548	SANDY	UT		06/14/2024		6,209		(42)			(42)		6,167	6,167			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154549	SANTA ANA	CA		06/14/2024		29,358		(1,006)			(1,006)		28,352	28,352			
100154550	INDEPENDENCE	MO		06/14/2024		1,332		(47)			(47)		1,285	1,285			
100154552	SILVER SPRING	MD		06/14/2024		2,758		(47)			(47)		2,711	2,711			
100154554	PALOS VERDES ESTATES	CA		06/14/2024		24,734		(1,177)			(1,177)		23,557	23,557			
100154555	LAS VEGAS	NV		06/14/2024		2,553		(169)			(169)		2,384	2,384			
100154556	WHITTIER	CA		06/14/2024		7,870		(233)			(233)		7,637	7,637			
100154557	CALEXICO	CA		06/14/2024		1,511		(92)			(92)		1,419	1,419			
100154558	SACRAMENTO	CA		06/14/2024		18,865		(413)			(413)		18,452	18,452			
100154559	OCALA	FL		06/14/2024		2,060		(17)			(17)		2,043	2,043			
100154560	WEST MONROE	LA		06/14/2024		1,637		(44)			(44)		1,593	1,593			
100154561	NORTH LAS VEGAS	NV		06/14/2024		8,452		(243)			(243)		8,209	8,209			
100154562	PERRIS	CA		06/14/2024		4,383		(168)			(168)		4,215	4,215			
100154563	DOWNEY	CA		06/14/2024		10,464		(312)			(312)		10,152	10,152			
100154564	BALTIMORE	MD		06/14/2024		3,083		(130)			(130)		2,953	2,953			
100154566	SAN ANTONIO	TX		06/14/2024		629		27			27		656	656			
100154567	BAKERSFIELD	CA		06/14/2024		2,528		(220)			(220)		2,308	2,308			
100154568	LAS VEGAS	NV		06/14/2024		17,618		(894)			(894)		16,724	16,724			
100154569	DALLAS	TX		06/14/2024		6,834		(131)			(131)		6,703	6,703			
100154570	WILMINGTON	DE		06/14/2024		2,592		(96)			(96)		2,496	2,496			
100154571	LA PUENTE	CA		06/14/2024		4,860		(121)			(121)		4,739	4,739			
100154572	PALMDALE	CA		06/14/2024		3,071		(64)			(64)		3,007	3,007			
100154573	DAVIE	FL		06/14/2024		15,779		(643)			(643)		15,136	15,136			
100154574	ZEPHYRHILLS	FL		06/14/2024		1,485		(72)			(72)		1,413	1,413			
100154575	RESEDA	CA		06/14/2024		7,300		(118)			(118)		7,182	7,182			
100154576	JURUPA VALLEY	CA		06/14/2024		1,267		(75)			(75)		1,192	1,192			
100154577	MOUNT VERNON	WA		06/14/2024		3,752		(90)			(90)		3,662	3,662			
100154578	SANTA CLARITA	CA		06/14/2024		5,079		(288)			(288)		4,791	4,791			
100154579	BAKERSFIELD	CA		06/14/2024		6,294		(220)			(220)		6,074	6,074			
100154580	BALTIMORE	MD		06/14/2024		1,620		(47)			(47)		1,573	1,573			
100154581	KRUM	TX		06/14/2024		3,368		(105)			(105)		3,263	3,263			
100154583	CHICAGO	IL		06/14/2024		1,953		(11)			(11)		1,942	1,942			
100154585	GREENVILLE	TX		06/14/2024		2,626		(171)			(171)		2,455	2,455			
100154586	LA PUENTE	CA		06/14/2024		9,366		(112)			(112)		9,254	9,254			
100154587	SANTA CLARITA	CA		06/14/2024		3,819		(37)			(37)		3,782	3,782			
100154588	HALETHORPE	MD		06/14/2024		3,904		(82)			(82)		3,822	3,822			
100154589	LOS ANGELES	CA		06/14/2024		9,807		(353)			(353)		9,454	9,454			
100154590	RAY CITY	GA		06/14/2024		6,710		(542)			(542)		6,168	6,168			
100154592	SUTHERLAND	VA		06/14/2024		2,781		(73)			(73)		2,708	2,708			
100154595	TUSTIN	CA		06/14/2024		3,761		(133)			(133)		3,628	3,628			
100154596	SAN BERNARDINO	CA		06/14/2024		2,656		(113)			(113)		2,543	2,543			
100154597	CHINO	CA		06/14/2024		2,364		(71)			(71)		2,293	2,293			
100154598	DANBURY	CT		06/14/2024		29,792		(696)			(696)		29,096	29,096			
100154599	KENSINGTON	MD		06/14/2024		9,855		(442)			(442)		9,413	9,413			
100154600	KENSINGTON	MD		06/14/2024		10,002		(451)			(451)		9,551	9,551			
100154601	MIAMI	FL		06/14/2024		2,948		27			27		2,975	2,975			
100154602	MAPLETON	UT		06/14/2024		3,297		(54)			(54)		3,243	3,243			
100154603	LILBURN	GA		06/14/2024		3,440		(125)			(125)		3,315	3,315			
100154604	CASTAIC	CA		06/14/2024		16,589		(153)			(153)		16,436	16,436			
100154605	LOS BANOS	CA		06/14/2024		2,747		(48)			(48)		2,699	2,699			
100154606	EAST FALMOUTH	MA		06/14/2024		5,074		3			3		5,077	5,077			
100154607	FRESNO	CA		06/14/2024		4,053		(149)			(149)		3,904	3,904			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154608	BREA	CA		06/14/2024		9,360		(198)			(198)		9,162	9,162			
100154611	AVENTURA	FL		06/14/2024		1,955		(73)			(73)		1,882	1,882			
100154612	LAS VEGAS	NV		06/14/2024		2,785		(42)			(42)		2,743	2,743			
100154614	ALEXANDRIA	VA		06/14/2024		8,535		(628)			(628)		7,907	7,907			
100154615	GARLAND	TX		06/14/2024		1,897		(118)			(118)		1,779	1,779			
100154616	COLORADO SPRINGS	CO		06/14/2024		13,318		(250)			(250)		13,068	13,068			
100154617	RIALTO	CA		06/14/2024		2,702		(136)			(136)		2,566	2,566			
100154618	FISHING CREEK	MD		06/14/2024		1,846		(85)			(85)		1,761	1,761			
100154620	HICKORY	NC		06/14/2024		2,235		(169)			(169)		2,066	2,066			
100154621	STOCKTON	CA		06/14/2024		4,390		(119)			(119)		4,271	4,271			
100154622	BRIDGEPORT	CT		06/14/2024		3,086		(73)			(73)		3,013	3,013			
100154623	NORTH LAS VEGAS	NV		06/14/2024		4,611		(130)			(130)		4,481	4,481			
100154624	EUSTIS	FL		06/14/2024		1,518		(48)			(48)		1,470	1,470			
100154625	PETALUMA	CA		06/14/2024		4,435		(31)			(31)		4,404	4,404			
100154626	EL PASO	TX		06/14/2024		3,488		(333)			(333)		3,155	3,155			
100154627	PEARBLOSSOM	CA		06/14/2024		3,450		(77)			(77)		3,373	3,373			
100154628	GARLAND	TX		06/14/2024		1,190		(134)			(134)		1,056	1,056			
100154629	NAPLES	FL		07/19/2024		6,101		(259)			(259)		5,842	5,842			
100154633	LAKEWOOD	NJ		07/19/2024		4,855		(77)			(77)		4,778	4,778			
100154634	WOODBRIDGE	VA		07/19/2024		7,031		(46)			(46)		6,985	6,985			
100154635	CLEVELAND	OH		07/19/2024		728		7			7		735	735			
100154636	PANAMA CITY	FL		07/19/2024		2,172		(78)			(78)		2,094	2,094			
100154637	BURLEY	ID		07/19/2024		1,358		(30)			(30)		1,328	1,328			
100154638	LA MIRADA	CA		07/19/2024		7,483		(81)			(81)		7,402	7,402			
100154639	REGO PARK	NY		07/19/2024		2,802		(100)			(100)		2,702	2,702			
100154640	SPRING VALLEY	NY		07/19/2024		5,724		(70)			(70)		5,654	5,654			
100154641	GROSSE POINTE WOODS	MI		07/19/2024		1,463		(19)			(19)		1,444	1,444			
100154642	PITTSBURGH	PA		07/19/2024		1,229		(44)			(44)		1,185	1,185			
100154643	HOUSTON	TX		07/19/2024		3,387		(146)			(146)		3,241	3,241			
100154644	RIVERDALE	GA		07/19/2024		1,312		(124)			(124)		1,188	1,188			
100154646	YORKTOWN	VA		07/19/2024		77,765		(4,270)			(4,270)		73,495	73,495			
100154648	DADEVILLE	AL		07/19/2024		2,967		(137)			(137)		2,830	2,830			
100154650	NASHVILLE	TN		07/19/2024		3,687		(94)			(94)		3,593	3,593			
100154651	CINCINNATI	OH		07/19/2024		3,281		13			13		3,294	3,294			
100154652	BOSSIER CITY	LA		07/19/2024		1,876		(113)			(113)		1,763	1,763			
100154653	NORTH BAY VILLAGE	FL		07/19/2024		3,736		141			141		3,877	3,877			
100154654	LOCUST GROVE	GA		07/19/2024		1,668		(40)			(40)		1,628	1,628			
100154655	MESA	AZ		07/19/2024		3,405		(27)			(27)		3,378	3,378			
100154656	WATERFORD	MI		07/19/2024		1,200		(94)			(94)		1,106	1,106			
100154657	SUPPLY	NC		07/19/2024		4,727		(189)			(189)		4,538	4,538			
100154658	BUCKEYE	AZ		07/19/2024		3,061		(161)			(161)		2,900	2,900			
100154660	ONTARIO	CA		07/19/2024		5,786		(136)			(136)		5,650	5,650			
100154662	SPRINGFIELD	VA		07/19/2024		5,160		(135)			(135)		5,025	5,025			
100154663	ATHENS	GA		07/19/2024		1,521		(36)			(36)		1,485	1,485			
100154664	CHARLOTTE	NC		07/19/2024		3,253		(131)			(131)		3,122	3,122			
100154665	MASPETH	NY		07/19/2024		9,179		(250)			(250)		8,929	8,929			
100154667	GULFPORT	FL		07/19/2024		2,935		(152)			(152)		2,783	2,783			
100154669	PRINCEVILLE	HI		07/19/2024		9,250		(183)			(183)		9,067	9,067			
100154670	ORLANDO	FL		07/19/2024		8,057		(255)			(255)		7,802	7,802			
100154672	WAYNESBORO	PA		07/19/2024		1,503		(7)			(7)		1,496	1,496			
100154673	MONROE	NY		07/19/2024		3,302		(24)			(24)		3,278	3,278			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154674	MARIETTA	GA		07/19/2024		1,555		(55)			(55)		1,500	1,500			
100154675	BEL AIR	MD		07/19/2024		1,334		(76)			(76)		1,258	1,258			
100154677	CAPE CANAVERAL	FL		07/19/2024		1,256		(25)			(25)		1,231	1,231			
100154678	BROOKLYN	NY		07/19/2024		11,900		(639)			(639)		11,261	11,261			
100154679	ROXBURY	MA		07/19/2024		4,395		(240)			(240)		4,155	4,155			
100154680	SACRAMENTO	CA		07/19/2024		2,581		68			68		2,649	2,649			
100154682	TAMPA	FL		07/19/2024		1,434		(101)			(101)		1,333	1,333			
100154684	SAINT CLOUD	FL		07/19/2024		2,088		(150)			(150)		1,938	1,938			
100154685	ABERDEEN	WA		07/19/2024		2,370		(14)			(14)		2,356	2,356			
100154689	WILLINGBORO	NJ		07/19/2024		2,247		(105)			(105)		2,142	2,142			
100154690	JACKSONVILLE	FL		07/19/2024		1,137		62			62		1,199	1,199			
100154691	SARATOGA SPRINGS	UT		07/19/2024		5,095		17			17		5,112	5,112			
100154693	LAKE WORTH BEACH	FL		07/19/2024		2,073		3			3		2,076	2,076			
100154694	LAS VEGAS	NV		07/19/2024		2,268		(61)			(61)		2,207	2,207			
100154695	PHILADELPHIA	PA		07/19/2024		786		(64)			(64)		722	722			
100154697	HIALEAH	FL		07/19/2024		2,039		(70)			(70)		1,969	1,969			
100154701	PENSACOLA	FL		07/19/2024		1,183		(74)			(74)		1,109	1,109			
100154702	MANASSAS	VA		07/19/2024		5,290		(227)			(227)		5,063	5,063			
100154703	SCOTTSDALE	AZ		07/19/2024		6,475		(178)			(178)		6,297	6,297			
100154704	VALLEY STREAM	NY		07/19/2024		8,013		(285)			(285)		7,728	7,728			
100154708	PITTSBURGH	PA		07/19/2024		734		(50)			(50)		684	684			
100154709	LAS VEGAS	NV		07/19/2024		7,034		(145)			(145)		6,889	6,889			
100154710	ROCKY MOUNT	NC		07/19/2024		1,017		(15)			(15)		1,002	1,002			
100154711	HIGHLAND MILLS	NY		07/19/2024		5,272		(117)			(117)		5,155	5,155			
100154712	PINELLAS PARK	FL		07/19/2024		1,110		(84)			(84)		1,026	1,026			
100154715	TEXARKANA	TX		07/19/2024		1,568		(168)			(168)		1,400	1,400			
100154716	HUMBLE	TX		07/19/2024		23,543		(1,280)			(1,280)		22,263	22,263			
100154717	PHOENIX	AZ		07/19/2024		2,949		(126)			(126)		2,823	2,823			
100154720	MESA	AZ		07/19/2024		2,930		(219)			(219)		2,711	2,711			
100154722	EDMOND	OK		07/19/2024		1,175		(39)			(39)		1,136	1,136			
100154723	NORTHRIDGE	CA		07/19/2024		7,578		(148)			(148)		7,430	7,430			
100154724	LONG BEACH	CA		07/19/2024		9,374		(204)			(204)		9,170	9,170			
100154728	HARTFORD	CT		07/19/2024		1,789		(129)			(129)		1,660	1,660			
100154730	SEVIERVILLE	TN		07/19/2024		4,300		137			137		4,437	4,437			
100154733	LORAIN	OH		07/19/2024		480		(36)			(36)		444	444			
100154734	CORINTH	TX		07/19/2024		2,347		21			21		2,368	2,368			
100154736	BERKLEY	MA		07/19/2024		51,453		(149)			(149)		51,304	51,304			
100154737	PLANTATION	FL		07/19/2024		5,340		(192)			(192)		5,148	5,148			
100154738	LONG POND	PA		07/19/2024		2,106		(99)			(99)		2,007	2,007			
100154739	HOMOSASSA	FL		07/19/2024		1,150		(113)			(113)		1,037	1,037			
100154743	MIDDLETOWN	CT		07/19/2024		2,294		(121)			(121)		2,173	2,173			
100154744	LANCASTER	NY		07/19/2024		1,102		(19)			(19)		1,083	1,083			
100154745	SAN DIEGO	CA		07/19/2024		7,184		(277)			(277)		6,907	6,907			
100154746	HESPERIA	CA		07/19/2024		3,217		(6)			(6)		3,211	3,211			
100154747	STAMFORD	CT		07/19/2024		1,332		(88)			(88)		1,244	1,244			
100154748	RIVERSIDE	CA		07/19/2024		2,433		(120)			(120)		2,313	2,313			
100154750	LAWRENCEVILLE	GA		07/19/2024		1,923		(88)			(88)		1,835	1,835			
100154751	WAYNESBORO	PA		07/19/2024		1,501		(5)			(5)		1,496	1,496			
100154752	ORONOGO	MO		07/19/2024		3,175		59			59		3,234	3,234			
100154754	LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024		2,464		(22)			(22)		2,442	2,442			
100154756	NAPLES	FL		07/19/2024		6,318		161			161		6,479	6,479			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154757	DETROIT	MI		07/19/2024		1,551		(45)			(45)		1,506	1,506			
100154758	MIAMI	FL		07/19/2024		3,471		(60)			(60)		3,411	3,411			
100154762	DAVENPORT	FL		07/19/2024		2,365		(104)			(104)		2,261	2,261			
100154763	STEPHENS CITY	VA		07/19/2024		1,313		(95)			(95)		1,218	1,218			
100154764	CROCKETT	CA		07/19/2024		4,655		(109)			(109)		4,546	4,546			
100154766	CINCINNATI	OH		07/19/2024		3,020		(199)			(199)		2,821	2,821			
100154768	LOXLEY	AL		07/19/2024		4,195		(207)			(207)		3,988	3,988			
100154769	NEWPORT NEWS	VA		07/19/2024		1,717		(31)			(31)		1,686	1,686			
100154773	SMYRNA	GA		07/19/2024		2,117		(18)			(18)		2,099	2,099			
100154775	AUSTIN	TX		07/19/2024		3,792		(53)			(53)		3,739	3,739			
100154776	FRESNO	CA		07/19/2024		1,726		15			15		1,741	1,741			
100154777	MOBILE	AL		07/19/2024		1,005		(89)			(89)		916	916			
100154779	AZUSA	CA		07/19/2024		2,948		(175)			(175)		2,773	2,773			
100154780	DETROIT	MI		07/19/2024		3,547		(51)			(51)		3,496	3,496			
100154781	INDIO	CA		07/19/2024		6,294		(258)			(258)		6,036	6,036			
100154782	LA QUINTA	CA		07/19/2024		20,767		(661)			(661)		20,106	20,106			
100154784	LA QUINTA	CA		07/19/2024		20,688		(350)			(350)		20,338	20,338			
100154785	WARREN	MI		07/19/2024		798		(23)			(23)		775	775			
100154786	SANTA ROSA	CA		07/19/2024		8,444		(143)			(143)		8,301	8,301			
100154787	OSSINING	NY		07/19/2024		4,705		(153)			(153)		4,552	4,552			
100154788	LANCASTER	CA		07/19/2024		2,658		(107)			(107)		2,551	2,551			
100154789	SIKESTON	MO		07/19/2024		542		(24)			(24)		518	518			
100154792	SUN CITY	AZ		07/19/2024		2,825		(87)			(87)		2,738	2,738			
100154794	SPRINGFIELD	IL		07/19/2024		560		(1)			(1)		559	559			
100154795	LOMPOC	CA		07/19/2024		4,335		(122)			(122)		4,213	4,213			
100154796	BEAVERCREEK	OH		07/19/2024		2,538		(4)			(4)		2,534	2,534			
100154798	ATLANTA	GA		07/19/2024		1,461		(49)			(49)		1,412	1,412			
100154799	SAN JOSE	CA		07/19/2024		3,943		(211)			(211)		3,732	3,732			
100154800	PINELLAS PARK	FL		07/19/2024		4,198		(138)			(138)		4,060	4,060			
100154805	ROSWELL	GA		07/19/2024		6,561		(260)			(260)		6,301	6,301			
100154806	MILWAUKEE	WI		07/19/2024		6,872		(579)			(579)		6,293	6,293			
100154809	LIVONIA	MI		07/19/2024		1,392		(70)			(70)		1,322	1,322			
100154811	JOSHUA TREE	CA		07/19/2024		9,128		(462)			(462)		8,666	8,666			
100154813	PORT SAINT LUCIE	FL		07/19/2024		5,238		(313)			(313)		4,925	4,925			
100154815	ALISO VIEJO	CA		07/19/2024		6,920		(219)			(219)		6,701	6,701			
100154816	BROOKLYN	NY		07/19/2024		7,944		(200)			(200)		7,744	7,744			
100154818	SCOTTSDALE	AZ		07/19/2024		6,350		(303)			(303)		6,047	6,047			
100154819	BATON ROUGE	LA		07/19/2024		1,014		(90)			(90)		924	924			
100154820	BROOKLYN	NY		07/19/2024		4,717		5			5		4,722	4,722			
100154821	SLIDELL	LA		07/19/2024		4,594		(130)			(130)		4,464	4,464			
100154823	BRANT	NY		07/19/2024		952		(39)			(39)		913	913			
100154824	GRAND RAPIDS	MI		07/19/2024		23,065		(427)			(427)		22,638	22,638			
100154826	LA PALMA	CA		07/19/2024		8,856		(170)			(170)		8,686	8,686			
100154827	BERGENFIELD	NJ		07/19/2024		3,387		(116)			(116)		3,271	3,271			
100154828	WAKE FOREST	NC		07/19/2024		1,618		(21)			(21)		1,597	1,597			
100154830	BRICK	NJ		07/19/2024		9,407		(447)			(447)		8,960	8,960			
100154835	WESLEY CHAPEL	FL		07/19/2024		2,949		(17)			(17)		2,932	2,932			
100154836	APOLLO BEACH	FL		07/19/2024		2,921		13			13		2,934	2,934			
100154837	SAN DIEGO	CA		07/19/2024		6,086		60			60		6,146	6,146			
100154838	LULING	LA		07/19/2024		1,312		18			18		1,330	1,330			
100154839	SOUTH BELOIT	IL		07/19/2024		1,034		(37)			(37)		997	997			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154841	FAIRFAX	VA		07/19/2024		4,782		(47)			(47)		4,735	4,735			
100154844	CANTON	GA		07/19/2024		31,691		(1,579)			(1,579)		30,112	30,112			
100154845	EAST ORANGE	NJ		07/19/2024		3,025		(85)			(85)		2,940	2,940			
100154846	LINCOLN	CA		07/19/2024		75,291		(2,022)			(2,022)		73,269	73,269			
100154848	MARYVILLE	TN		07/19/2024		2,807		(83)			(83)		2,724	2,724			
100154849	BROOKLYN	NY		07/19/2024		4,788		(82)			(82)		4,706	4,706			
100154850	EDMOND	OK		07/19/2024		1,660		(108)			(108)		1,552	1,552			
100154852	LYNNWOOD	WA		07/19/2024		3,562		3			3		3,565	3,565			
100154854	LAS VEGAS	NV		07/19/2024		1,070		(30)			(30)		1,040	1,040			
100154856	DETROIT	MI		07/19/2024		439		(6)			(6)		433	433			
100154859	DEERFIELD BEACH	FL		07/19/2024		1,046		(121)			(121)		925	925			
100154860	PATTERSON	NY		07/19/2024		1,440		(86)			(86)		1,354	1,354			
100154863	LAKEWOOD	OH		07/19/2024		1,833		(123)			(123)		1,710	1,710			
100154866	SELMA	CA		07/19/2024		67,076		(2,963)			(2,963)		64,113	64,113			
100154867	JACKSONVILLE	FL		07/19/2024		1,495		83			83		1,578	1,578			
100154868	BLUE ISLAND	IL		07/19/2024		2,403		(157)			(157)		2,246	2,246			
100154869	CENTENNIAL	CO		07/19/2024		9,469		(137)			(137)		9,332	9,332			
100154870	PHILADELPHIA	PA		07/19/2024		1,613		(127)			(127)		1,486	1,486			
100154872	GARDEN CITY	MI		07/19/2024		5,773		(145)			(145)		5,628	5,628			
100154873	LAKE CITY	FL		07/19/2024		1,368		(37)			(37)		1,331	1,331			
100154874	BRIDGEVILLE	PA		07/19/2024		950		(67)			(67)		883	883			
100154876	WHITTIER	CA		07/19/2024		3,543		(130)			(130)		3,413	3,413			
100154877	DETROIT	MI		07/19/2024		451		(1)			(1)		450	450			
100154878	COLUMBUS	OH		07/19/2024		2,214		(80)			(80)		2,134	2,134			
100154879	WATERFORD	MI		07/19/2024		721		(7)			(7)		714	714			
100154883	PHILADELPHIA	PA		07/19/2024		22,644		(212)			(212)		22,432	22,432			
100154884	NEWPORT BEACH	CA		07/19/2024		10,146		(58)			(58)		10,088	10,088			
100154885	BROOKLYN	NY		07/19/2024		7,333		(409)			(409)		6,924	6,924			
100154886	BETHLEHEM	PA		07/19/2024		2,050		17			17		2,067	2,067			
100154887	VICTORIA	TX		07/19/2024		1,730		(58)			(58)		1,672	1,672			
100154888	SEBASTIAN	FL		07/19/2024		2,557		(95)			(95)		2,462	2,462			
100154889	PLYMOUTH	MI		07/19/2024		1,297		(35)			(35)		1,262	1,262			
100154890	SALEM	VA		07/19/2024		2,668		(90)			(90)		2,578	2,578			
100154891	JACKSONVILLE	FL		07/19/2024		5,682		(198)			(198)		5,484	5,484			
100154892	KINGMAN	AZ		07/19/2024		1,632		(62)			(62)		1,570	1,570			
100154894	MIAMI	FL		07/19/2024		2,340		54			54		2,394	2,394			
100154896	LOUISVILLE	KY		07/19/2024		1,700		(60)			(60)		1,640	1,640			
100154897	COLTON	CA		07/19/2024		8,470		(297)			(297)		8,173	8,173			
100154898	CHICAGO HEIGHTS	IL		07/19/2024		996		(79)			(79)		917	917			
100154899	WESLEY CHAPEL	FL		07/19/2024		2,212		(20)			(20)		2,192	2,192			
100154900	BROOKLYN	NY		07/19/2024		11,686		(317)			(317)		11,369	11,369			
100154901	PRESCOTT	AZ		07/19/2024		33,355		(1,407)			(1,407)		31,948	31,948			
100154903	KINGMAN	AZ		07/19/2024		1,451		35			35		1,486	1,486			
100154905	FRESNO	CA		07/19/2024		4,767		(191)			(191)		4,576	4,576			
100154907	JACKSONVILLE	FL		07/19/2024		5,194		(338)			(338)		4,856	4,856			
100154909	TALLAHASSEE	FL		07/19/2024		846		(63)			(63)		783	783			
100154910	NORTH MYRTLE BEACH	SC		07/19/2024		1,557		(105)			(105)		1,452	1,452			
100154912	TOMBALL	TX		07/19/2024		100,119		(879)			(879)		99,240	99,240			
100154914	MINT HILL	NC		07/19/2024		2,459		(37)			(37)		2,422	2,422			
100154915	ANNANDALE	VA		07/19/2024		4,050							4,050	4,050			
100154917	HOUSTON	TX		07/19/2024		15,290		616			616		15,906	15,906			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154918	LONG BEACH	CA		07/19/2024		4,548		(82)			(82)		4,466	4,466			
100154920	DECATUR	GA		07/19/2024		2,440		(59)			(59)		2,381	2,381			
100154921	BATTLEBORO	NC		07/19/2024		779		(10)			(10)		769	769			
100154922	APEX	NC		07/19/2024		3,731		(22)			(22)		3,709	3,709			
100154923	PITTSBURGH	PA		07/19/2024		1,041		(72)			(72)		969	969			
100154925	DAVIE	FL		07/19/2024		7,366		(205)			(205)		7,161	7,161			
100154927	FORT LAUDERDALE	FL		07/19/2024		4,092		41			41		4,133	4,133			
100154928	SALINAS	CA		07/19/2024		359,589		(12,152)			(12,152)		347,437	347,437			
100154929	HOUSTON	TX		07/19/2024		675		(62)			(62)		613	613			
100154930	ATLANTA	GA		07/19/2024		1,370		(52)			(52)		1,318	1,318			
100154932	EDMOND	OK		07/19/2024		1,736		(114)			(114)		1,622	1,622			
100154933	PITTSBURGH	PA		07/19/2024		962		(68)			(68)		894	894			
100154934	TULARE	CA		07/19/2024		2,079		(85)			(85)		1,994	1,994			
100154935	DAYTON	OH		07/19/2024		1,232		46			46		1,278	1,278			
100154938	CINCINNATI	OH		07/19/2024		649		(38)			(38)		611	611			
100154940	PORT CHARLOTTE	FL		07/19/2024		1,925		(99)			(99)		1,826	1,826			
100154943	SPRING HILL	FL		07/19/2024		2,341		80			80		2,421	2,421			
100154944	SPRINGVILLE	UT		07/19/2024		5,916		(250)			(250)		5,666	5,666			
100154946	UPPER DARBY	PA		07/19/2024		1,673		(46)			(46)		1,627	1,627			
100154948	LINCOLN	CA		07/19/2024		5,753		(81)			(81)		5,672	5,672			
100154949	BUFFALO	MN		07/19/2024		1,970		(46)			(46)		1,924	1,924			
100154951	WINTER GARDEN	FL		07/19/2024		1,569		(5)			(5)		1,564	1,564			
100154955	CITRUS HEIGHTS	CA		07/19/2024		3,617		(27)			(27)		3,590	3,590			
100154956	DUNEDIN	FL		07/19/2024		5,061		(269)			(269)		4,792	4,792			
100154957	RICHMOND	VA		07/19/2024		1,169		(42)			(42)		1,127	1,127			
100154958	LAVONIA	GA		07/19/2024		5,389		(197)			(197)		5,192	5,192			
100154959	LOXAHATCHEE	FL		07/19/2024		4,088		(140)			(140)		3,948	3,948			
100154961	FONTANA	CA		07/19/2024		3,501		(200)			(200)		3,301	3,301			
100154964	SACRAMENTO	CA		07/19/2024		2,397		(77)			(77)		2,320	2,320			
100154967	RICHMOND	VA		07/19/2024		905		(32)			(32)		873	873			
100154969	DOWNEY	CA		07/19/2024		4,299		(148)			(148)		4,151	4,151			
100154970	LITTLETON	CO		07/19/2024		14,750		(125)			(125)		14,625	14,625			
100154971	DETROIT	MI		07/19/2024		1,472		(113)			(113)		1,359	1,359			
100154972	SAFETY HARBOR	FL		07/19/2024		23,435		(669)			(669)		22,766	22,766			
100154974	HUMBLE	TX		07/19/2024		3,236		(133)			(133)		3,103	3,103			
100154975	ITALY	TX		07/19/2024		1,364		(45)			(45)		1,319	1,319			
100154976	VICTORVILLE	CA		07/19/2024		868		(55)			(55)		813	813			
100154978	RIVERVIEW	FL		07/19/2024		26,597		(307)			(307)		26,290	26,290			
100154979	PIONEER	CA		07/19/2024		2,262		(141)			(141)		2,121	2,121			
100154983	DETROIT	MI		07/19/2024		545		(15)			(15)		530	530			
100154984	MIRAMAR	FL		07/19/2024		9,242		(305)			(305)		8,937	8,937			
100154986	PEMBROKE PINES	FL		07/19/2024		4,080		(110)			(110)		3,970	3,970			
100154989	AVENTURA	FL		07/19/2024		3,146		(170)			(170)		2,976	2,976			
100154991	CLIFTON PARK	NY		07/19/2024		4,605		(126)			(126)		4,479	4,479			
100154992	WORCESTER	MA		07/19/2024		3,207		(129)			(129)		3,078	3,078			
100154993	WEST COVINA	CA		07/19/2024		60,470		768			768		61,238	61,238			
100154994	UPLAND	CA		07/19/2024		10,978		(314)			(314)		10,664	10,664			
100154997	GAINESVILLE	FL		07/19/2024		2,070		(43)			(43)		2,027	2,027			
100155001	NORTH JACKSON	OH		07/19/2024		5,045		(215)			(215)		4,830	4,830			
100155002	VALLEY VILLAGE	CA		07/19/2024		6,657		(27)			(27)		6,630	6,630			
100155003	EDMOND	OK		07/19/2024		1,761		(109)			(109)		1,652	1,652			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155005	ARVADA	CO		07/19/2024		5,566		(204)			(204)		5,362	5,362			
100155007	HAWLEY	PA		07/19/2024		2,910		(17)			(17)		2,893	2,893			
100155009	PROVIDENCE	RI		07/19/2024		1,127		(44)			(44)		1,083	1,083			
100155011	BUENA PARK	CA		07/19/2024		10,521		(133)			(133)		10,388	10,388			
100155012	BRADENTON	FL		07/19/2024		2,868		(62)			(62)		2,806	2,806			
100155015	PLATTSMOUTH	NE		07/19/2024		3,216		(141)			(141)		3,075	3,075			
100155016	CINCINNATI	OH		07/19/2024		3,356		43			43		3,399	3,399			
100155017	TIGARD	OR		07/19/2024		4,269		(185)			(185)		4,084	4,084			
100155019	STERLING	CO		07/19/2024		1,496		(28)			(28)		1,468	1,468			
100155021	TUCKER	GA		07/19/2024		3,895		(150)			(150)		3,745	3,745			
100155023	CONROE	TX		07/19/2024		5,571		14			14		5,585	5,585			
100155024	CANYON LAKE	TX		07/19/2024		3,476		(55)			(55)		3,421	3,421			
100155027	SMYRNA	GA		07/19/2024		2,939		(60)			(60)		2,879	2,879			
100155028	NASHVILLE	TN		07/19/2024		164,339		(1,613)			(1,613)		162,726	162,726			
100155032	CROSSLAKE	MN		07/19/2024		6,201		(93)			(93)		6,108	6,108			
100155033	BERWYN HEIGHTS	MD		07/19/2024		3,757		(181)			(181)		3,576	3,576			
100155034	CANTON	GA		07/19/2024		3,031		(47)			(47)		2,984	2,984			
100155035	ROCKLIN	CA		07/19/2024		1,789		(114)			(114)		1,675	1,675			
100155036	COTTONWOOD	AZ		07/19/2024		3,538		(48)			(48)		3,490	3,490			
100155037	ROCK HILL	SC		07/19/2024		2,131		(117)			(117)		2,014	2,014			
100155038	ORLANDO	FL		07/19/2024		2,077		(159)			(159)		1,918	1,918			
100155042	MARIETTA	GA		07/19/2024		6,938		(385)			(385)		6,553	6,553			
100155043	CAPE CORAL	FL		07/19/2024		2,730		(59)			(59)		2,671	2,671			
100155045	GLENDALE	AZ		07/19/2024		5,385		(115)			(115)		5,270	5,270			
100155046	COLVILLE	WA		07/19/2024		5,590		(89)			(89)		5,501	5,501			
100155047	GALVESTON	TX		07/19/2024		8,510		(34)			(34)		8,476	8,476			
100155048	LA MARQUE	TX		07/19/2024		2,657		(121)			(121)		2,536	2,536			
100155049	EDGEWOOD	WA		07/19/2024		4,518		(152)			(152)		4,366	4,366			
100155050	HIGHLANDS	NC		07/19/2024		5,979		(33)			(33)		5,946	5,946			
100155051	SEVIERVILLE	TN		07/19/2024		17,204		(282)			(282)		16,922	16,922			
100155053	LOS ANGELES	CA		07/19/2024		11,994		(274)			(274)		11,720	11,720			
100155055	INLET BEACH	FL		07/19/2024		5,689		(47)			(47)		5,642	5,642			
100155056	RICHMOND	VA		07/19/2024		1,797		(64)			(64)		1,733	1,733			
100155057	SPRING HILL	FL		07/19/2024		2,567		(60)			(60)		2,507	2,507			
100155058	CYPRESS	TX		07/19/2024		6,930		(169)			(169)		6,761	6,761			
100155061	LOS ANGELES	CA		07/19/2024		12,827		(192)			(192)		12,635	12,635			
100155062	SCOTTSDALE	AZ		07/19/2024		14,182		(74)			(74)		14,108	14,108			
100155063	YUCCA VALLEY	CA		07/19/2024		2,805		(55)			(55)		2,750	2,750			
100155064	BLACK HAWK	CO		07/19/2024		4,333		(121)			(121)		4,212	4,212			
100155065	TRUCKEE	CA		07/19/2024		5,604		(373)			(373)		5,231	5,231			
100155066	MCKINNEY	TX		07/19/2024		14,490		(259)			(259)		14,231	14,231			
100155067	RALEIGH	NC		07/19/2024		6,385		(232)			(232)		6,153	6,153			
100155068	MESA	AZ		07/19/2024		3,054		(105)			(105)		2,949	2,949			
100155071	DACULA	GA		07/19/2024		2,402		(83)			(83)		2,319	2,319			
100155073	ALBRIGHTSVILLE	PA		07/19/2024		1,877		(56)			(56)		1,821	1,821			
100155075	ROCHESTER	MN		07/19/2024		3,153		(75)			(75)		3,078	3,078			
100155076	MISSION VIEJO	CA		07/19/2024		11,271		(235)			(235)		11,036	11,036			
100155080	LOGANVILLE	GA		07/19/2024		47,137		(1,166)			(1,166)		45,971	45,971			
100155081	HAMPTON	VA		07/19/2024		15,362		(488)			(488)		14,874	14,874			
100155082	OCEANSIDE	CA		07/19/2024		2,786		(30)			(30)		2,756	2,756			
100155084	LITTLE ELM	TX		07/19/2024		2,363		(74)			(74)		2,289	2,289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155085	SALEM	OR		07/19/2024		121,942		(1,427)			(1,427)		120,515	120,515			
100155086	NEW SMYRNA BEACH	FL		07/19/2024		7,821		(180)			(180)		7,641	7,641			
100155088	DECATUR	GA		07/19/2024		2,862		(80)			(80)		2,782	2,782			
100155089	OCALA	FL		07/19/2024		2,850		(181)			(181)		2,669	2,669			
100155091	PORTER RANCH	CA		07/19/2024		18,078		(82)			(82)		17,996	17,996			
100155092	LAGO VISTA	TX		07/19/2024		2,187		(93)			(93)		2,094	2,094			
100155094	TEMPE	AZ		07/19/2024		4,126		(30)			(30)		4,096	4,096			
100155096	SAN ANTONIO	TX		07/19/2024		9,212		(421)			(421)		8,791	8,791			
100155098	QUILCENE	WA		07/19/2024		21,966		(210)			(210)		21,756	21,756			
100155099	PORTER RANCH	CA		07/19/2024		6,475		(71)			(71)		6,404	6,404			
100155100	PHOENIX	AZ		07/19/2024		3,304		(102)			(102)		3,202	3,202			
100155101	SAN DIEGO	CA		07/19/2024		3,798		(53)			(53)		3,745	3,745			
100155102	GRANT-VALKARIA	FL		07/19/2024		4,408		(191)			(191)		4,217	4,217			
100155104	PINELLAS PARK	FL		07/19/2024		4,489		(18)			(18)		4,471	4,471			
100155105	LODI	CA		07/19/2024		3,378		(94)			(94)		3,284	3,284			
100155106	MESQUITE	NV		07/19/2024		4,313		(58)			(58)		4,255	4,255			
100155108	KELLER	TX		07/19/2024		2,880		(81)			(81)		2,799	2,799			
100155109	PORT ST JOE	FL		07/19/2024		3,581		(146)			(146)		3,435	3,435			
100155110	NORTH ROYALTON	OH		07/19/2024		67,131		(2,195)			(2,195)		64,936	64,936			
100155111	WASHINGTON	DC		07/19/2024		7,063		(70)			(70)		6,993	6,993			
100155114	WILMINGTON	CA		07/19/2024		6,218		(132)			(132)		6,086	6,086			
100155115	KENTFIELD	CA		07/19/2024		7,180		(277)			(277)		6,903	6,903			
100155116	CANTON	GA		07/19/2024		3,091		(113)			(113)		2,978	2,978			
100155117	ISLAMORADA	FL		07/19/2024		13,643		(171)			(171)		13,472	13,472			
100155119	FLORIDA CITY	FL		07/19/2024		2,075		(47)			(47)		2,028	2,028			
100155120	NATIONAL CITY	CA		07/19/2024		304		(5)			(5)		299	299			
100155121	SAN ANTONIO	TX		07/19/2024		2,573		(86)			(86)		2,487	2,487			
100155122	PICO RIVERA	CA		07/19/2024		4,930		(66)			(66)		4,864	4,864			
100155124	VERO BEACH	FL		07/19/2024		2,503		(58)			(58)		2,445	2,445			
100155125	EDMOND	OK		07/19/2024		2,392		(158)			(158)		2,234	2,234			
100155126	GLENDALE	CA		07/19/2024		6,025		(35)			(35)		5,990	5,990			
100155127	ATLANTA	GA		07/19/2024		2,230		(85)			(85)		2,145	2,145			
100155129	FOREST FALLS	CA		07/19/2024		180,114		(2,470)			(2,470)		177,644	177,644			
100155130	CARTERSVILLE	GA		07/19/2024		4,195		(124)			(124)		4,071	4,071			
100155131	BEND	OR		07/19/2024		6,610		26			26		6,636	6,636			
100155134	NOBLESVILLE	IN		07/19/2024		2,133		(111)			(111)		2,022	2,022			
100155135	PANAMA CITY BEACH	FL		07/19/2024		3,493		(114)			(114)		3,379	3,379			
100155136	OCEANSIDE	CA		07/19/2024		2,531		(24)			(24)		2,507	2,507			
100155140	DUNCANVILLE	TX		07/19/2024		5,198		(438)			(438)		4,760	4,760			
100155141	AURORA	CO		07/19/2024		19,608		(539)			(539)		19,069	19,069			
100155142	PRESCOTT	AZ		07/19/2024		7,344		(227)			(227)		7,117	7,117			
100155143	HURST	TX		07/19/2024		3,069		(188)			(188)		2,881	2,881			
100155144	OVERGAARD	AZ		07/19/2024		2,172		(170)			(170)		2,002	2,002			
100155145	SANDY	UT		07/19/2024		4,777		(165)			(165)		4,612	4,612			
100155147	PHOENIX	AZ		07/19/2024		3,708		(142)			(142)		3,566	3,566			
100155148	DENVER	CO		07/19/2024		4,858		(202)			(202)		4,656	4,656			
100155150	MIAMI	FL		07/19/2024		3,524		(117)			(117)		3,407	3,407			
100155156	JONESTOWN	TX		07/19/2024		7,299		(243)			(243)		7,056	7,056			
100155158	BOYNTON BEACH	FL		07/19/2024		4,341		(136)			(136)		4,205	4,205			
100155159	STERLING HEIGHTS	MI		07/19/2024		1,918		(173)			(173)		1,745	1,745			
100155160	HILTON HEAD ISLAND	SC		07/19/2024		2,184		(66)			(66)		2,118	2,118			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155162	NEWMAN LAKE	WA		07/19/2024		2,049		(105)			(105)		1,944	1,944			
100155165	MYRTLE BEACH	SC		07/19/2024		1,194		(48)			(48)		1,146	1,146			
100155166	CAPE CORAL	FL		07/19/2024		1,099		(10)			(10)		1,089	1,089			
100155168	LAURENCE HARBOR	NJ		07/19/2024		2,404		(74)			(74)		2,330	2,330			
100155169	LAS VEGAS	NV		07/19/2024		13,968		(31)			(31)		13,937	13,937			
100155170	ABILENE	TX		07/19/2024		1,107		(124)			(124)		983	983			
100155171	CHARLEVOIX	MI		07/19/2024		3,306		(149)			(149)		3,157	3,157			
100155172	ALLENTOWN	PA		07/19/2024		1,167		(17)			(17)		1,150	1,150			
100155173	NAMPA	ID		07/19/2024		1,738		(125)			(125)		1,613	1,613			
100155174	SEAFORD	DE		07/19/2024		1,021		(38)			(38)		983	983			
100155175	WEST CHESTER	PA		07/19/2024		1,340		(17)			(17)		1,323	1,323			
100155176	SOUTHAMPTON	PA		07/19/2024		3,916		(145)			(145)		3,771	3,771			
100155177	ATLANTA	GA		07/19/2024		3,037		(96)			(96)		2,941	2,941			
100155179	SILVERTHORNE	CO		07/19/2024		5,861		(103)			(103)		5,758	5,758			
100155182	KATY	TX		07/19/2024		6,905		(482)			(482)		6,423	6,423			
100155183	HILTON HEAD ISLAND	SC		07/19/2024		1,127		(46)			(46)		1,081	1,081			
100155184	DECATUR	GA		07/19/2024		4,317		(189)			(189)		4,128	4,128			
100155185	RENTON	WA		07/19/2024		1,335		(46)			(46)		1,289	1,289			
100155186	MYRTLE BEACH	SC		07/19/2024		2,967		(90)			(90)		2,877	2,877			
100155187	LAKEWOOD	CO		07/19/2024		1,664		(17)			(17)		1,647	1,647			
100155188	MYRTLE BEACH	SC		07/19/2024		1,837		(62)			(62)		1,775	1,775			
100155189	RIVERSIDE	CA		07/19/2024		45,971		987			987		46,958	46,958			
100155191	ELLIJAY	GA		07/19/2024		2,718		(109)			(109)		2,609	2,609			
100155192	BROOKINGS	OR		07/19/2024		4,426		(69)			(69)		4,357	4,357			
100155193	EL PASO	TX		07/19/2024		6,807		119			119		6,926	6,926			
100155194	YORK	PA		07/19/2024		587		(14)			(14)		573	573			
100155195	SUMMERVILLE	SC		07/19/2024		2,121		(60)			(60)		2,061	2,061			
100155196	MESQUITE	TX		07/19/2024		915		(61)			(61)		854	854			
100155199	CHARLES TOWN	WV		07/19/2024		1,511		(56)			(56)		1,455	1,455			
100155200	PAHOA	HI		07/19/2024		1,866		(127)			(127)		1,739	1,739			
100155202	CHARLES TOWN	WV		07/19/2024		1,512		(57)			(57)		1,455	1,455			
100155203	MESQUITE	TX		07/19/2024		916		(62)			(62)		854	854			
100155205	DALLAS	TX		07/19/2024		916		(62)			(62)		854	854			
100155210	JOHNSTOWN	OH		07/19/2024		1,698		(81)			(81)		1,617	1,617			
100155211	LOS ANGELES	CA		07/19/2024		9,255		(206)			(206)		9,049	9,049			
100155213	LOS ANGELES	CA		07/19/2024		5,302		(221)			(221)		5,081	5,081			
100155214	NAPLES	FL		07/19/2024		12,946		(675)			(675)		12,271	12,271			
100155215	LODI	NJ		07/19/2024		4,629		(154)			(154)		4,475	4,475			
100155216	IRVINGTON	NJ		07/19/2024		2,432		(151)			(151)		2,281	2,281			
100155223	VALRICO	FL		07/19/2024		2,013		(175)			(175)		1,838	1,838			
100155224	FONTANA	CA		07/19/2024		4,886		(147)			(147)		4,739	4,739			
100155225	HOUSTON	TX		07/19/2024		2,225		(72)			(72)		2,153	2,153			
100155226	OCOEE	FL		07/19/2024		3,921		(168)			(168)		3,753	3,753			
100155227	MANOR	TX		07/19/2024		2,243		(156)			(156)		2,087	2,087			
100155229	SANTA MARIA	CA		07/19/2024		2,169		(159)			(159)		2,010	2,010			
100155231	BURTON	MI		07/19/2024		2,290		(113)			(113)		2,177	2,177			
100155232	MOORESVILLE	NC		07/19/2024		3,155		(231)			(231)		2,924	2,924			
100155234	SARASOTA	FL		07/19/2024		6,033		(163)			(163)		5,870	5,870			
100155235	BIG PINE KEY	FL		07/19/2024		63,252		(3,143)			(3,143)		60,109	60,109			
100155241	MILFORD	CT		07/19/2024		4,423		(164)			(164)		4,259	4,259			
100155243	PINELLAS PARK	FL		07/19/2024		2,831		(30)			(30)		2,801	2,801			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155244	WILKES BARRE	PA		07/19/2024		1,011		(96)			(96)		915	915			
100155248	GLASGOW	KY		07/19/2024		2,524		(205)			(205)		2,319	2,319			
100155251	NAVASOTA	TX		07/19/2024		1,380		(61)			(61)		1,319	1,319			
100155252	MILLERSVILLE	MD		07/19/2024		2,446		(17)			(17)		2,429	2,429			
100155253	FORTY FORT	PA		07/19/2024		951		(71)			(71)		880	880			
100155256	GARDEN CITY	MI		07/19/2024		1,108		(80)			(80)		1,028	1,028			
100155259	ROCKWOOD	TN		07/19/2024		875		(89)			(89)		786	786			
100155262	HOPEWELL JUNCTION	NY		07/19/2024		18,343		(612)			(612)		17,731	17,731			
100155263	FORT WORTH	TX		07/19/2024		808		(103)			(103)		705	705			
100155264	NEW HAVEN	CT		07/19/2024		932		(80)			(80)		852	852			
100155265	BAKERSFIELD	CA		07/19/2024		1,367		(142)			(142)		1,225	1,225			
100155266	VILLAS	NJ		07/19/2024		1,612		(75)			(75)		1,537	1,537			
100155267	PETERSBURG	AK		07/19/2024		2,790		(113)			(113)		2,677	2,677			
100155269	SAN RAFAEL	CA		07/19/2024		9,081		(422)			(422)		8,659	8,659			
100155270	SAVANNAH	GA		07/19/2024		2,497		(183)			(183)		2,314	2,314			
100155271	SELDEN	NY		07/19/2024		3,083		(169)			(169)		2,914	2,914			
100155273	CHELSEA	MA		07/19/2024		115,541		(8,351)			(8,351)		107,190	107,190			
100155277	AURORA	IL		07/19/2024		960		(72)			(72)		888	888			
100155278	SACRAMENTO	CA		07/19/2024		3,915		(48)			(48)		3,867	3,867			
100155279	ALBANY	NY		07/19/2024		1,395		(111)			(111)		1,284	1,284			
100155280	SANTA FE	NM		07/19/2024		2,445		(181)			(181)		2,264	2,264			
100155281	HAMPSTEAD	NC		07/19/2024		17,724		(161)			(161)		17,563	17,563			
100155285	FOXBOROUGH	MA		07/19/2024		3,268		(176)			(176)		3,092	3,092			
100155287	JUSTIN	TX		07/19/2024		1,654		(197)			(197)		1,457	1,457			
100155289	LONGWOOD	FL		07/19/2024		7,624		(326)			(326)		7,298	7,298			
100155290	HUMBLE	TX		07/19/2024		1,403		(62)			(62)		1,341	1,341			
100155291	INDIANAPOLIS	IN		07/19/2024		1,161		(74)			(74)		1,087	1,087			
100155294	CHICAGO	IL		07/19/2024		389,880		(15,021)			(15,021)		374,859	374,859			
100155296	SAN DIEGO	CA		07/19/2024		2,060		(168)			(168)		1,892	1,892			
100155299	ALVA	FL		07/19/2024		7,307		(76)			(76)		7,231	7,231			
100155304	ORMOND BEACH	FL		07/19/2024		1,471		(80)			(80)		1,391	1,391			
100155305	BUELLTON	CA		07/19/2024		3,531		(108)			(108)		3,423	3,423			
100155306	BELMONT	MA		07/19/2024		8,553		(181)			(181)		8,372	8,372			
100155308	BROOKLYN	NY		07/19/2024		9,528		77			77		9,605	9,605			
100155309	BALTIMORE	MD		07/19/2024		906		(79)			(79)		827	827			
100155310	NEWARK	NJ		07/19/2024		3,286		(112)			(112)		3,174	3,174			
100155317	PUNTA GORDA	FL		07/19/2024		2,971		(90)			(90)		2,881	2,881			
100155319	CLAYTON	CA		07/19/2024		9,504		(201)			(201)		9,303	9,303			
100155321	MIAMI	FL		07/19/2024		36,466		(704)			(704)		35,762	35,762			
100155322	ALLENTOWN	PA		07/19/2024		1,497		(76)			(76)		1,421	1,421			
100155327	LAS VEGAS	NV		07/19/2024		3,691		(36)			(36)		3,655	3,655			
100155328	PHOENIX	AZ		07/19/2024		5,450		(96)			(96)		5,354	5,354			
100155329	HOFFMAN EST	IL		07/19/2024		2,711		(28)			(28)		2,683	2,683			
100155332	LORAIN	OH		07/19/2024		1,687		(64)	1		(65)		1,622	1,363		(259)	(259)
100155333	KINGMAN	AZ		07/19/2024		1,437		(89)			(89)		1,348	1,348			
100155335	GRANITEVILLE	SC		07/19/2024		2,072		(22)			(22)		2,050	2,050			
100155337	FRUITLAND PARK	FL		07/19/2024		2,246		(140)			(140)		2,106	2,106			
100155338	MENIFEE	CA		07/19/2024		1,563		(145)			(145)		1,418	1,418			
100155339	INDIANAPOLIS	IN		07/19/2024		1,599		(72)			(72)		1,527	1,527			
100155340	MIAMI	FL		07/19/2024		5,932		(322)			(322)		5,610	5,610			
100155341	MILTON	FL		07/19/2024		2,196		(64)			(64)		2,132	2,132			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155346	NEDERLAND	TX		07/19/2024		2,408		(203)			(203)		2,205	2,205			
100155347	PORT ARTHUR	TX		07/19/2024		1,190		(130)			(130)		1,060	1,060			
100155871	BRIGHTON	CO		06/17/2024		8,369		(253)			(253)		8,116	8,116			
100155872	REDDING	CA		06/17/2024		2,583		(97)			(97)		2,486	2,486			
100155873	BROKEN BOW	OK		06/17/2024		3,414		(77)			(77)		3,337	3,337			
100155875	CAPE CORAL	FL		06/17/2024		4,080		(113)			(113)		3,967	3,967			
100155876	COLUMBIA	MO		06/17/2024		4,904		(156)			(156)		4,748	4,748			
100155877	BROKEN BOW	OK		06/17/2024		5,961		(85)			(85)		5,876	5,876			
100155878	PROSPER	TX		06/17/2024		4,425		27			27		4,452	4,452			
100155880	AVENTURA	FL		06/17/2024		2,906		(76)			(76)		2,830	2,830			
100155881	EDMOND	OK		06/17/2024		2,718		(75)			(75)		2,643	2,643			
100155882	CUMMING	GA		06/17/2024		3,706		(96)			(96)		3,610	3,610			
100155883	MCKINNEY	TX		06/17/2024		4,228		24			24		4,252	4,252			
100155884	KENNER	LA		06/17/2024		3,044		(73)			(73)		2,971	2,971			
100155885	CASSELBERRY	FL		06/17/2024		3,262		(19)			(19)		3,243	3,243			
100155886	FATE	TX		06/17/2024		2,868		(47)			(47)		2,821	2,821			
100155888	BELLA VISTA	AR		06/17/2024		3,337		(61)			(61)		3,276	3,276			
100155889	CHATHAM	LA		06/17/2024		3,138		(70)			(70)		3,068	3,068			
100155890	CARLSBAD	CA		06/17/2024		4,748		(54)			(54)		4,694	4,694			
100155892	SAN DIEGO	CA		06/17/2024		3,600		(55)			(55)		3,545	3,545			
100155893	PANAMA CITY BEACH	FL		06/17/2024		5,817		(89)			(89)		5,728	5,728			
100155894	RALEIGH	NC		06/17/2024		3,289		39			39		3,328	3,328			
100155895	PORT WENTWORTH	GA		06/17/2024		2,506		(4)			(4)		2,502	2,502			
100155896	ALLEN	TX		06/17/2024		541,730		196			196		541,926	541,926			
100155897	FORT WORTH	TX		06/17/2024		3,306		(56)			(56)		3,250	3,250			
100155898	EULESS	TX		06/17/2024		3,122		(6)			(6)		3,116	3,116			
100155899	CLEARWATER	FL		06/17/2024		2,780		(34)			(34)		2,746	2,746			
100155900	WYLIE	TX		06/17/2024		2,221		(41)			(41)		2,180	2,180			
100155902	CHENEY	WA		06/17/2024		5,378		(69)			(69)		5,309	5,309			
100155903	OVIEDO	FL		06/17/2024		4,319		(50)			(50)		4,269	4,269			
100155904	BRIDGEPORT	CT		06/17/2024		3,224		(43)			(43)		3,181	3,181			
100155905	STUART	FL		06/17/2024		3,491		(41)			(41)		3,450	3,450			
100155906	MIAMI	FL		06/17/2024		5,785		(60)			(60)		5,725	5,725			
100155907	FOWLER	CA		06/17/2024		4,129		(85)			(85)		4,044	4,044			
100155909	CHICAGO	IL		06/17/2024		3,286		(37)			(37)		3,249	3,249			
100155910	DENTON	TX		06/17/2024		2,851		(22)			(22)		2,829	2,829			
100155911	ATLANTA	GA		06/17/2024		3,173		(62)			(62)		3,111	3,111			
100155912	KATY	TX		06/17/2024		2,823		(40)			(40)		2,783	2,783			
100155913	RANCHO CORDOVA	CA		06/17/2024		5,482		31			31		5,513	5,513			
100155914	ATLANTA	GA		06/17/2024		2,948		(77)			(77)		2,871	2,871			
100155916	AUBREY	TX		06/17/2024		3,316		17			17		3,333	3,333			
100155917	MATTHEWS	NC		06/17/2024		2,506		(40)			(40)		2,466	2,466			
100155918	TAMPA	FL		06/17/2024		2,737		(48)			(48)		2,689	2,689			
100155919	PRINCETON	TX		06/17/2024		3,027		(41)			(41)		2,986	2,986			
100155920	PITTSBURGH	PA		06/17/2024		10,153		(47)			(47)		10,106	10,106			
100155921	CHARLESTON	SC		06/17/2024		2,994		(61)			(61)		2,933	2,933			
100155922	KISSIMMEE	FL		06/17/2024		36,057		(1,018)			(1,018)		35,039	35,039			
100155923	HARRAH	OK		06/17/2024		4,753		(59)			(59)		4,694	4,694			
100155924	HAUULA	HI		06/17/2024		3,786		(107)			(107)		3,679	3,679			
100155925	HOUSTON	TX		06/17/2024		34,874		(424)			(424)		34,450	34,450			
100155927	SURPRISE	AZ		06/17/2024		3,178		(48)			(48)		3,130	3,130			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155929	BALTIMORE	MD		06/17/2024		3,178		(75)			(75)		3,103	3,103			
100155930	COLLEGE STATION	TX		06/17/2024		15,197		(241)			(241)		14,956	14,956			
100155931	MC ALLEN	TX		06/17/2024		4,297		(28)			(28)		4,269	4,269			
100155932	FT LAUDERDALE	FL		06/17/2024		8,382		(258)			(258)		8,124	8,124			
100155933	ARVADA	CO		06/17/2024		3,225		(46)			(46)		3,179	3,179			
100155934	PFLUGERVILLE	TX		06/17/2024		3,506		77			77		3,583	3,583			
100155935	HOMESTEAD	FL		06/17/2024		3,292		(95)			(95)		3,197	3,197			
100155936	MCKINNEY	TX		06/17/2024		2,809		(65)			(65)		2,744	2,744			
100155937	TOLLESON	AZ		06/17/2024		16,862		772			772		17,634	17,634			
100155938	WEEKI WACHEE	FL		06/17/2024		156,218		(2,392)			(2,392)		153,826	153,826			
100155939	PRESCOTT VALLEY	AZ		06/17/2024		5,601		(148)			(148)		5,453	5,453			
100155940	GULF SHORES	AL		06/17/2024		6,174		(43)			(43)		6,131	6,131			
100155941	FORT WORTH	TX		06/17/2024		3,263		(14)			(14)		3,249	3,249			
100155942	WHITESTOWN	IN		06/17/2024		57,962		(382)			(382)		57,580	57,580			
100155943	KATY	TX		06/17/2024		2,761		(16)			(16)		2,745	2,745			
100155944	LAGO VISTA	TX		06/17/2024		3,398		(27)			(27)		3,371	3,371			
100155945	CEDAR PARK	TX		06/17/2024		3,335		(43)			(43)		3,292	3,292			
100155946	YUMA	AZ		06/17/2024		2,690		(64)			(64)		2,626	2,626			
100155947	ACWORTH	GA		06/17/2024		2,913		(33)			(33)		2,880	2,880			
100155948	QUEEN CREEK	AZ		06/17/2024		8,053		(28)			(28)		8,025	8,025			
100155949	HUTTO	TX		06/17/2024		3,080		(25)			(25)		3,055	3,055			
100155951	BONITA SPRINGS	FL		06/17/2024		5,768		(131)			(131)		5,637	5,637			
100155952	DANBURY	CT		06/17/2024		4,255		(96)			(96)		4,159	4,159			
100155953	SAINT LOUIS	MO		06/17/2024		4,720		95			95		4,815	4,815			
100155954	FOREST HILL	TX		06/17/2024		27,367		80			80		27,447	27,447			
100155955	GATLINBURG	TN		06/17/2024		650,890		(5,936)			(5,936)		644,954	644,954			
100155956	LEANDER	TX		06/17/2024		3,331		(56)			(56)		3,275	3,275			
100155957	EDISON	NJ		06/17/2024		3,000		(54)			(54)		2,946	2,946			
100155958	CHARLOTTE	NC		06/17/2024		83,669		(277)			(277)		83,392	83,392			
100155959	SUGARLOAF	CA		06/17/2024		3,391		(40)			(40)		3,351	3,351			
100155960	RIVERTON	UT		06/18/2024		987		(7)			(7)		980	980			
100155961	LINDEN	NJ		06/18/2024		8,727		(233)			(233)		8,494	8,494			
100155962	ALBUQUERQUE	NM		06/18/2024		3,070		(89)			(89)		2,981	2,981			
100155964	PHILADELPHIA	PA		06/18/2024		13,868		(325)			(325)		13,543	13,543			
100155965	UNIONDALE	NY		06/18/2024		4,916		(125)			(125)		4,791	4,791			
100155966	CLIFTON	NJ		06/18/2024		42,086		(1,054)			(1,054)		41,032	41,032			
100155967	SURPRISE	AZ		06/18/2024		1,907		(69)			(69)		1,838	1,838			
100155968	LOCUST VALLEY	NY		06/18/2024		17,348		(328)			(328)		17,020	17,020			
100155969	TOMS RIVER	NJ		06/18/2024		2,320		(59)			(59)		2,261	2,261			
100155971	MONROE	NY		06/18/2024		5,451		(84)			(84)		5,367	5,367			
100155973	SOUTH GATE	CA		06/18/2024		4,390		(171)			(171)		4,219	4,219			
100155974	SAN JUAN CAPISTRANO	CA		06/18/2024		8,048		(10)			(10)		8,038	8,038			
100155976	MASPETH	NY		06/18/2024		8,107		(349)			(349)		7,758	7,758			
100155977	WHITESTONE	NY		06/18/2024		4,926		(66)			(66)		4,860	4,860			
100155978	SIMI VALLEY	CA		06/18/2024		4,545		(121)			(121)		4,424	4,424			
100155981	REDDING	CA		06/18/2024		1,604		(102)			(102)		1,502	1,502			
100155982	REDDING	CA		06/18/2024		1,604		(102)			(102)		1,502	1,502			
100155985	NEW BRUNSWICK	NJ		06/18/2024		2,725		(162)			(162)		2,563	2,563			
100155987	BLAINE	WA		06/18/2024		2,732		(95)			(95)		2,637	2,637			
100155988	FORT LAUDERDALE	FL		06/18/2024		1,557		(100)			(100)		1,457	1,457			
100155990	DETROIT	MI		06/18/2024		1,330		(86)			(86)		1,244	1,244			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155994	NEWBURGH	NY		06/18/2024		1,426		(48)			(48)		1,378	1,378			
100155995	BRONX	NY		06/18/2024		3,457		(73)			(73)		3,384	3,384			
100155997	WINDER	GA		06/18/2024		2,071		(66)			(66)		2,005	2,005			
100155998	ORLANDO	FL		06/18/2024		3,079		(117)			(117)		2,962	2,962			
100155999	GOODLETTSVILLE	TN		06/18/2024		2,952		(30)			(30)		2,922	2,922			
100156000	EL CAJON	CA		06/18/2024		4,214		(99)			(99)		4,115	4,115			
100156001	BONITA SPRINGS	FL		06/18/2024		2,548		(117)			(117)		2,431	2,431			
100156002	CARSON CITY	NV		06/18/2024		22,429		(342)			(342)		22,087	22,087			
100156003	MOORESVILLE	NC		06/18/2024		17,461		(468)			(468)		16,993	16,993			
100156004	NORTH LAUDERDALE	FL		06/18/2024		2,212		(92)			(92)		2,120	2,120			
100156006	SUNRISE	FL		06/18/2024		1,344		(17)			(17)		1,327	1,327			
100156008	CHARLOTTE	NC		06/18/2024		4,358		(167)			(167)		4,191	4,191			
100156009	ROCKVILLE	MD		06/18/2024		5,040		(205)			(205)		4,835	4,835			
100156010	CHARLOTTE	NC		06/18/2024		4,167		(167)			(167)		4,000	4,000			
100156012	FARMINGDALE	NY		06/18/2024		4,828		(113)			(113)		4,715	4,715			
100156013	SHASTA LAKE	CA		06/18/2024		11,442		(474)			(474)		10,968	10,968			
100156014	SEMINOLE	FL		06/18/2024		1,186		(87)			(87)		1,099	1,099			
100156015	CHAPARRAL	NM		06/18/2024		2,281		(62)			(62)		2,219	2,219			
100156016	COLD SPRING HARBOR	NY		06/18/2024		11,215		(330)			(330)		10,885	10,885			
100156017	HOMESTEAD	FL		06/18/2024		1,050		(82)			(82)		968	968			
100156018	SCOTTSDALE	AZ		06/18/2024		6,443		(333)			(333)		6,110	6,110			
100156019	HOLLYWOD	FL		06/18/2024		1,639		(7)			(7)		1,632	1,632			
100156021	HOUSTON	TX		06/18/2024		3,079		(112)			(112)		2,967	2,967			
100156022	NORTH PORT	FL		06/18/2024		2,946		(45)			(45)		2,901	2,901			
100156023	NEWBURGH	NY		06/18/2024		1,773		(92)			(92)		1,681	1,681			
100156026	DUCK KEY	FL		06/18/2024		14,797		8			8		14,805	14,805			
100156027	SANTA CLARITA	CA		06/18/2024		6,780		(174)			(174)		6,606	6,606			
100156032	NORTH BAY VILLAGE	FL		06/18/2024		2,178		(46)			(46)		2,132	2,132			
100156034	WEST HILLS	CA		06/18/2024		11,253		(365)			(365)		10,888	10,888			
100156035	EDINA	MN		06/18/2024		17,378		(337)			(337)		17,041	17,041			
100156036	WOODBRIDGE	VA		06/18/2024		77,755		(2,639)			(2,639)		75,116	75,116			
100156037	BELMONT	NC		06/18/2024		3,339		(247)			(247)		3,092	3,092			
100156038	ADDISON	TX		06/18/2024		10,002		(423)			(423)		9,579	9,579			
100156039	BOYNTON BEACH	FL		06/18/2024		859		(28)			(28)		831	831			
100156041	SAN BENITO	TX		06/18/2024		7,533		(395)			(395)		7,138	7,138			
100156042	PORT SAINT LUCIE	FL		06/18/2024		3,114		(70)			(70)		3,044	3,044			
100156044	COMPTON	CA		06/18/2024		4,081		(137)			(137)		3,944	3,944			
100156046	KATY	TX		06/18/2024		4,832		(28)			(28)		4,804	4,804			
100156047	CAVE CREEK	AZ		06/18/2024		6,811		(151)			(151)		6,660	6,660			
100156048	SCOTTSDALE	AZ		06/18/2024		4,498		(91)			(91)		4,407	4,407			
100156049	CORAL SPRINGS	FL		06/18/2024		4,262		(136)			(136)		4,126	4,126			
100156050	NEW SMYRNA BEACH	FL		06/18/2024		4,161		(96)			(96)		4,065	4,065			
100156051	MIAMI	FL		06/18/2024		38,570		(1,852)			(1,852)		36,718	36,718			
100156052	AMHERST	MA		06/18/2024		2,599		(72)			(72)		2,527	2,527			
100156054	SHERMAN	ME		06/18/2024		1,011		(65)			(65)		946	946			
100156055	DEERFIELD BEACH	FL		06/18/2024		3,601		(146)			(146)		3,455	3,455			
100156056	VERO BEACH	FL		06/18/2024		4,782		(238)			(238)		4,544	4,544			
100156057	GRAND PRAIRIE	TX		06/18/2024		1,273		(108)			(108)		1,165	1,165			
100156058	GREENVILLE	NC		06/18/2024		9,139		(436)			(436)		8,703	8,703			
100156060	OLDSMAR	FL		06/18/2024		1,045		(117)			(117)		928	928			
100156061	WOODLAND HILLS	CA		06/18/2024		9,521		(288)			(288)		9,233	9,233			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156062	KISSIMMEE	FL		06/18/2024		4,013		(107)			(107)		3,906	3,906			
100156063	SAN JUAN BAUTISTA	CA		06/18/2024		10,484		(162)			(162)		10,322	10,322			
100156064	DAYTONA BEACH	FL		06/18/2024		3,019		(155)			(155)		2,864	2,864			
100156066	MARGATE	FL		06/18/2024		1,701		(91)			(91)		1,610	1,610			
100156069	LEAGUE CITY	TX		06/18/2024		6,197		(330)			(330)		5,867	5,867			
100156072	INGLEWOOD	CA		06/18/2024		5,307		(214)			(214)		5,093	5,093			
100156073	FORT MYERS	FL		06/18/2024		1,918		(93)			(93)		1,825	1,825			
100156074	LOS ANGELES	CA		06/18/2024		10,117		(328)			(328)		9,789	9,789			
100156076	WEST PALM BEACH	FL		06/18/2024		4,480		(223)			(223)		4,257	4,257			
100156077	SMITHFIELD	RI		06/18/2024		2,130		(116)			(116)		2,014	2,014			
100156079	CELINA	TX		06/18/2024		5,211		(168)			(168)		5,043	5,043			
100156080	PALM BAY	FL		06/18/2024		1,061		(75)			(75)		986	986			
100156081	BELL GARDENS	CA		06/18/2024		7,219		(71)			(71)		7,148	7,148			
100156082	LAUDERDALE LAKES	FL		06/18/2024		4,273		(153)			(153)		4,120	4,120			
100156085	CANTONMENT	FL		06/18/2024		3,941		(210)			(210)		3,731	3,731			
100156086	BENSON	NC		06/18/2024		17							17	17			
100156088	FLOWERY BRANCH	GA		06/18/2024		6,508		(328)			(328)		6,180	6,180			
100156090	BROOKLYN	NY		06/18/2024		9,614		(324)			(324)		9,290	9,290			
100156091	MELBOURNE	FL		06/18/2024		2,938		2			2		2,940	2,940			
100156092	BRADENTON	FL		06/18/2024		15,632		(504)			(504)		15,128	15,128			
100156093	HIALEAH	FL		06/18/2024		1,911		(62)			(62)		1,849	1,849			
100156096	HAYWARD	CA		06/18/2024		5,306		(294)			(294)		5,012	5,012			
100156097	DURHAM	NC		06/18/2024		3,513		(19)			(19)		3,494	3,494			
100156098	SAVANNAH	GA		06/18/2024		1,663		(53)			(53)		1,610	1,610			
100156099	HOMESTEAD	FL		06/18/2024		2,173		(71)			(71)		2,102	2,102			
100156101	SAVANNAH	GA		06/18/2024		1,771		(54)			(54)		1,717	1,717			
100156105	PHILADELPHIA	PA		06/18/2024		1,446		(61)			(61)		1,385	1,385			
100156106	EDISON	NJ		06/18/2024		3,321		(39)			(39)		3,282	3,282			
100156107	ROCKY MOUNT	NC		06/18/2024		2,827		30			30		2,857	2,857			
100156108	PALMDALE	CA		06/18/2024		2,947		(139)			(139)		2,808	2,808			
100156109	WATSONVILLE	CA		06/18/2024		55		1			1		56	56			
100156110	PATERSON	NJ		06/18/2024		3,353		(80)			(80)		3,273	3,273			
100156113	NORTH CHARLESTON	SC		06/18/2024		3,919		81			81		4,000	4,000			
100156114	MCALLEN	TX		06/18/2024		2,784		(24)			(24)		2,760	2,760			
100156117	HICKSVILLE	NY		06/18/2024		3,756		(62)			(62)		3,694	3,694			
100156118	LAS VEGAS	NV		06/18/2024		2,603		(22)			(22)		2,581	2,581			
100156119	ST PETERSBURG	FL		06/18/2024		1,952		(112)			(112)		1,840	1,840			
100156120	STATEN ISLAND	NY		06/18/2024		2,455		(149)			(149)		2,306	2,306			
100156121	STATEN ISLAND	NY		06/18/2024		3,835		(144)			(144)		3,691	3,691			
100156123	MC LEAN	VA		07/25/2024		24,030		(731)			(731)		23,299	23,299			
100156124	LOS ANGELES	CA		07/25/2024		26,822		(738)			(738)		26,084	26,084			
100156129	WAIKOLOA	HI		07/25/2024		93,216		(693)			(693)		92,523	92,523			
100156130	FOREST PARK	IL		07/25/2024		1,012		(45)			(45)		967	967			
100156136	CASTLE ROCK	CO		07/25/2024		5,023		(108)			(108)		4,915	4,915			
100156141	FORT LAUDERDALE	FL		07/25/2024		7,872		(137)			(137)		7,735	7,735			
100156143	GALVESTON	TX		07/25/2024		2,138		(6)			(6)		2,132	2,132			
100156144	DRAPER	UT		07/25/2024		8,358		(126)			(126)		8,232	8,232			
100156146	SUNRISE	FL		07/25/2024		4,136		(135)			(135)		4,001	4,001			
100156148	HOUSTON	TX		07/25/2024		919		(76)			(76)		843	843			
100156149	EVERGREEN	CO		07/25/2024		5,667		(121)			(121)		5,546	5,546			
100156150	CLEVELAND	OH		07/25/2024		954		(35)			(35)		919	919			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156151	INDIO	CA		07/25/2024		1,823		(62)			(62)		1,761	1,761			
100156152	TAMPA	FL		07/25/2024		1,477		(59)			(59)		1,418	1,418			
100156155	LAS VEGAS	NV		07/25/2024		2,607		2			2		2,609	2,609			
100156157	PALMETTO	FL		07/25/2024		2,752		(138)			(138)		2,614	2,614			
100156158	CLEARWATER	FL		07/25/2024		21,169		(599)			(599)		20,570	20,570			
100156159	GLASSBORO	NJ		07/25/2024		2,645		1			1		2,646	2,646			
100156160	KINGMAN	AZ		07/25/2024		1,964		(118)			(118)		1,846	1,846			
100156162	NIBLEY	UT		06/20/2024		2,736		(60)			(60)		2,676	2,676			
100156164	WEST PALM BCH	FL		06/20/2024		15,077		(679)			(679)		14,398	14,398			
100156165	DORAL	FL		06/20/2024		6,730		(181)			(181)		6,549	6,549			
100156167	BOYNTON BEACH	FL		06/20/2024		16,032		(315)			(315)		15,717	15,717			
100156168	HOMESTEAD	FL		06/20/2024		4,733		(163)			(163)		4,570	4,570			
100156169	ATHENS	TX		06/20/2024		12,452		(495)			(495)		11,957	11,957			
100156170	CAPE CANAVERAL	FL		06/20/2024		2,588		(128)			(128)		2,460	2,460			
100156171	ATHENS	GA		06/20/2024		2,262		(76)			(76)		2,186	2,186			
100156172	ATHENS	GA		06/20/2024		2,359		(81)			(81)		2,278	2,278			
100156174	GROVELAND	FL		06/20/2024		5,530		(136)			(136)		5,394	5,394			
100156176	KENNESAW	GA		06/20/2024		6,679		(146)			(146)		6,533	6,533			
100156177	MIAMI	FL		06/20/2024		4,169		(307)			(307)		3,862	3,862			
100156178	ATLANTA	GA		06/20/2024		5,605		(155)			(155)		5,450	5,450			
100156181	NAPA	CA		06/20/2024		18,349		(502)			(502)		17,847	17,847			
100156183	LYNCHBURG	VA		06/20/2024		2,192		(94)			(94)		2,098	2,098			
100156184	DUBLIN	CA		06/20/2024		11,202		(284)			(284)		10,918	10,918			
100156185	HIALEAH	FL		06/20/2024		1,565		(69)			(69)		1,496	1,496			
100156187	SAN ANTONIO	TX		06/20/2024		1,468		(27)			(27)		1,441	1,441			
100156188	LAS VEGAS	NV		06/20/2024		4,040		(151)			(151)		3,889	3,889			
100156189	MURFREESBORO	TN		06/20/2024		2,035		(32)			(32)		2,003	2,003			
100156191	ORANGEVALE	CA		06/20/2024		1,383		(15)			(15)		1,368	1,368			
100156192	PEMBROKE PINES	FL		06/20/2024		4,038		(145)			(145)		3,893	3,893			
100156193	LAREDO	TX		06/20/2024		2,166		(74)			(74)		2,092	2,092			
100156194	NORTH CHESTERFIELD	VA		06/20/2024		1,973		(91)			(91)		1,882	1,882			
100156195	RICHMOND	VA		06/20/2024		1,921		(101)			(101)		1,820	1,820			
100156196	STILLWATER	OK		06/20/2024		3,111		(67)			(67)		3,044	3,044			
100156197	CAPE CORAL	FL		06/20/2024		4,306		(126)			(126)		4,180	4,180			
100156198	IRVING	TX		06/20/2024		1,982		(10)			(10)		1,972	1,972			
100156203	HOUSTON	TX		06/20/2024		3,300		(110)			(110)		3,190	3,190			
100156205	ESCALON	CA		06/20/2024		3,646		5			5		3,651	3,651			
100156206	KAPAA	HI		06/20/2024		4,035		(188)			(188)		3,847	3,847			
100156208	NORTH LAUDERDALE	FL		06/20/2024		3,734		(195)			(195)		3,539	3,539			
100156209	EL PASO	TX		06/20/2024		1,757		(75)			(75)		1,682	1,682			
100156210	PORT ST LUCIE	FL		06/20/2024		5,360		(353)			(353)		5,007	5,007			
100156211	FULSHEAR	TX		06/20/2024		4,769		(11)			(11)		4,758	4,758			
100156212	CHICAGO	IL		06/20/2024		1,880		(91)			(91)		1,789	1,789			
100156213	HELOTES	TX		06/20/2024		6,992		(176)			(176)		6,816	6,816			
100156214	HARTFORD	CT		06/20/2024		2,427		(54)			(54)		2,373	2,373			
100156215	BOYNTON BEACH	FL		06/20/2024		1,681		(126)			(126)		1,555	1,555			
100156216	WINTER HAVEN	FL		06/20/2024		3,445		(84)			(84)		3,361	3,361			
100156217	HATFIELD	PA		06/20/2024		3,334		(156)			(156)		3,178	3,178			
100156218	SCHUYLKILL HAVEN	PA		06/20/2024		1,271		(39)			(39)		1,232	1,232			
100156219	PANAMA CITY BEACH	FL		06/20/2024		3,473		39			39		3,512	3,512			
100156220	PUNTA GORDA	FL		06/20/2024		4,380		(235)			(235)		4,145	4,145			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156221	ALEXANDRIA	VA		06/20/2024		1,648		38			38		1,686	1,686			
100156222	WASHINGTON	DC		06/20/2024		2,417		(22)			(22)		2,395	2,395			
100156223	KEY WEST	FL		06/20/2024		7,111		(210)			(210)		6,901	6,901			
100156224	DAVENPORT	FL		06/20/2024		3,308		(46)			(46)		3,262	3,262			
100156225	CHESAPEAKE	VA		06/20/2024		1,444		(66)			(66)		1,378	1,378			
100156227	COMBINE	TX		06/20/2024		2,576		(152)			(152)		2,424	2,424			
100156228	ABSECON	NJ		06/20/2024		2,149		(143)			(143)		2,006	2,006			
100156231	PANAMA CITY BEACH	FL		06/20/2024		4,353		21			21		4,374	4,374			
100156232	AVENTURA	FL		06/20/2024		938		(25)			(25)		913	913			
100156233	WINTER GARDEN	FL		06/20/2024		5,751		(203)			(203)		5,548	5,548			
100156236	PANAMA CITY	FL		06/20/2024		16,006		(6)			(6)		16,000	16,000			
100156237	PARKLAND	FL		06/20/2024		18,439		(532)			(532)		17,907	17,907			
100156238	LUCAS	TX		06/20/2024		3,514		(142)			(142)		3,372	3,372			
100156239	BATTLE GROUND	WA		06/20/2024		4,079		(70)			(70)		4,009	4,009			
100156240	BELLEVUE	KY		06/20/2024		1,722		(67)			(67)		1,655	1,655			
100156242	SAN FRANCISCO	CA		06/20/2024		4,870		(39)			(39)		4,831	4,831			
100156243	DENVER	CO		06/20/2024		5,460		(89)			(89)		5,371	5,371			
100156244	WOODBRIDGE	VA		06/20/2024		2,410		(36)			(36)		2,374	2,374			
100156245	DAVENPORT	FL		06/20/2024		2,732		(95)			(95)		2,637	2,637			
100156249	LAWRENCE TOWNSHIP	NJ		06/20/2024		797		(52)			(52)		745	745			
100156250	SARASOTA	FL		06/20/2024		4,369		(77)			(77)		4,292	4,292			
100156251	WEIMAR	TX		06/20/2024		3,474		(114)			(114)		3,360	3,360			
100156252	WILMINGTON	DE		06/20/2024		2,238		(55)			(55)		2,183	2,183			
100156253	PALM BAY	FL		06/20/2024		2,514		(18)			(18)		2,496	2,496			
100156254	KENNER	LA		06/20/2024		548		(71)			(71)		477	477			
100156255	MEMPHIS	TN		06/20/2024		868		(65)			(65)		803	803			
100156256	MASSAPEQUA	NY		06/20/2024		3,969		79			79		4,048	4,048			
100156258	ALPHARETTA	GA		07/25/2024		14,821		(141)			(141)		14,680	14,680			
100156261	BALCH SPRINGS	TX		07/25/2024		4,285		(285)			(285)		4,000	4,000			
100156262	OCEAN CITY	NJ		07/25/2024		10,895		(583)			(583)		10,312	10,312			
100156263	LEANDER	TX		07/25/2024		15,562		(827)			(827)		14,735	14,735			
100156264	BISBEE	AZ		07/25/2024		1,929		(105)			(105)		1,824	1,824			
100156266	GUERNEVILLE	CA		07/25/2024		8,695		(331)			(331)		8,364	8,364			
100156268	GARFIELD HEIGHTS	OH		07/25/2024		1,047		(67)			(67)		980	980			
100156269	OAK RIDGE	TN		07/25/2024		2,842		(140)			(140)		2,702	2,702			
100156274	LA MESA	CA		07/25/2024		10,885		(247)			(247)		10,638	10,638			
100156277	BRANDON	FL		07/25/2024		3,363		(133)			(133)		3,230	3,230			
100156278	LAS VEGAS	NV		07/25/2024		6,334		(293)			(293)		6,041	6,041			
100156280	LINDSAY	CA		07/25/2024		1,914		(110)			(110)		1,804	1,804			
100156283	FORT LAUDERDALE	FL		07/25/2024		5,954		(182)			(182)		5,772	5,772			
100156284	HOUSTON	TX		07/25/2024		532		(41)			(41)		491	491			
100156285	WIMBERLEY	TX		07/25/2024		6,079		(41)			(41)		6,038	6,038			
100156286	HENDERSON	NV		07/25/2024		4,100		(223)			(223)		3,877	3,877			
100156287	CHICAGO	IL		07/25/2024		7,445		(141)			(141)		7,304	7,304			
100156290	SOUTHLAKE	TX		07/25/2024		13,269		(141)			(141)		13,128	13,128			
100156291	MARION	OH		07/25/2024		901		(84)			(84)		817	817			
100156292	PANAMA CITY	FL		07/25/2024		2,524		(160)			(160)		2,364	2,364			
100156295	GAITHERSBURG	MD		07/25/2024		28,037		(865)			(865)		27,172	27,172			
100156296	WHEELING	IL		07/25/2024		1,898		(83)			(83)		1,815	1,815			
100156298	SAN DIEGO	CA		07/25/2024		18,251		(766)			(766)		17,485	17,485			
100156302	VISALIA	CA		07/25/2024		3,452		(121)			(121)		3,331	3,331			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156304	DAYTON	OH		07/25/2024		14,768		(418)			(418)		14,350	14,350			
100156305	LOCUST	NC		07/25/2024		2,437		(117)			(117)		2,320	2,320			
100156306	SANTA ANA	CA		07/25/2024		13,453		(149)			(149)		13,304	13,304			
100156307	NEWARK	NJ		07/25/2024		3,195		(106)			(106)		3,089	3,089			
100156308	OAKHURST	NJ		07/25/2024		5,848		(214)			(214)		5,634	5,634			
100156310	PHILADELPHIA	PA		07/25/2024		836		(43)			(43)		793	793			
100156312	OCALA	FL		07/25/2024		2,080		(47)			(47)		2,033	2,033			
100156314	DEKALB	IL		07/25/2024		938		(56)			(56)		882	882			
100156315	MIAMI	FL		07/25/2024		2,825		(57)			(57)		2,768	2,768			
100156317	DORAL	FL		07/25/2024		2,412		(33)			(33)		2,379	2,379			
100156318	NAPLES	FL		07/25/2024		22,695		(812)			(812)		21,883	21,883			
100156319	DUBLIN	GA		07/25/2024		1,449		(74)			(74)		1,375	1,375			
100156320	GALVESTON	TX		07/25/2024		1,699		(46)			(46)		1,653	1,653			
100156322	HARSENS ISLAND	MI		07/25/2024		2,136		(63)			(63)		2,073	2,073			
100156323	WINTER GARDEN	FL		07/25/2024		6,650		(170)			(170)		6,480	6,480			
100156324	HOUSTON	TX		07/25/2024		24,915		(1,126)			(1,126)		23,789	23,789			
100156325	NASHVILLE	TN		07/25/2024		2,836		(133)			(133)		2,703	2,703			
100156326	CAPE CORAL	FL		07/25/2024		3,212		(187)			(187)		3,025	3,025			
100156327	NORTH FORT MYERS	FL		07/25/2024		1,993		(135)			(135)		1,858	1,858			
100156328	BURLINGTON	NJ		07/25/2024		1,554		(120)			(120)		1,434	1,434			
100156335	BRIDGEPORT	CT		07/25/2024		3,358		(135)			(135)		3,223	3,223			
100156336	MIRAMAR	FL		07/25/2024		6,529		(203)			(203)		6,326	6,326			
100156337	PHOENIX	AZ		07/25/2024		2,886		(60)			(60)		2,826	2,826			
100156339	LAWRENCEVILLE	GA		07/25/2024		1,775		(115)			(115)		1,660	1,660			
100156344	BAY POINT	CA		07/25/2024		8,234		(219)			(219)		8,015	8,015			
100156345	JACKSONVILLE	FL		07/25/2024		5,989		(210)			(210)		5,779	5,779			
100156346	AUSTIN	TX		07/25/2024		4,022		(126)			(126)		3,896	3,896			
100156348	PRINCETON JUNCTION	NJ		07/25/2024		2,654		(162)			(162)		2,492	2,492			
100156349	DINUBA	CA		07/25/2024		2,157		(187)			(187)		1,970	1,970			
100156352	PUNTA GORDA	FL		07/25/2024		3,698		(135)			(135)		3,563	3,563			
100156353	EVANSVILLE	IN		07/25/2024		7,027		(224)			(224)		6,803	6,803			
100156354	LAFAYETTE	LA		07/25/2024		12,321		(496)			(496)		11,825	11,825			
100156355	CENTER POINT	AL		07/25/2024		1,243		(90)			(90)		1,153	1,153			
100156356	TORRANCE	CA		07/25/2024		12,721		(266)			(266)		12,455	12,455			
100156357	MIAMI	FL		07/25/2024		5,383		(193)			(193)		5,190	5,190			
100156358	LOS ANGELES	CA		07/25/2024		5,449		(125)			(125)		5,324	5,324			
100156361	WEST HOLLYWOOD	CA		07/25/2024		8,593		(245)			(245)		8,348	8,348			
100156364	WARREN	MI		07/25/2024		1,362		(104)			(104)		1,258	1,258			
100156366	LAVEEN	AZ		07/25/2024		3,058		(134)			(134)		2,924	2,924			
100156367	FORT COLLINS	CO		07/25/2024		5,335		(123)			(123)		5,212	5,212			
100156368	CALISTOGA	CA		07/25/2024		9,459		(459)			(459)		9,000	9,000			
100156369	CLAREMONT	CA		07/25/2024		7,981		(157)			(157)		7,824	7,824			
100156370	GLENDALE	AZ		07/25/2024		2,606		(102)			(102)		2,504	2,504			
100156371	ROCKPORT	TX		07/25/2024		2,701		(75)			(75)		2,626	2,626			
100156372	MADERA	CA		07/25/2024		3,870		(138)			(138)		3,732	3,732			
100156373	FORT LAUDERDALE	FL		07/25/2024		3,546		(43)			(43)		3,503	3,503			
100156374	GEORGETOWN	TX		07/25/2024		2,399		(92)			(92)		2,307	2,307			
100156376	WADDELL	AZ		07/25/2024		22,668		(1,185)			(1,185)		21,483	21,483			
100156377	RIVERSIDE	CA		07/25/2024		10,485		(311)			(311)		10,174	10,174			
100156382	CEDAR CREEK	TX		07/25/2024		7,265		(244)			(244)		7,021	7,021			
100156383	LOS ANGELES	CA		07/25/2024		14,069		(129)			(129)		13,940	13,940			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156385	TARZANA	CA		07/25/2024		15,805		(490)			(490)		15,315	15,315			
100156386	MESA	AZ		07/25/2024		14,590		(112)			(112)		14,478	14,478			
100156388	KISSIMMEE	FL		07/25/2024		2,768		(205)			(205)		2,563	2,563			
100156389	MILL VALLEY	CA		07/25/2024		6,251		(109)			(109)		6,142	6,142			
100156392	CLEARWATER	FL		07/25/2024		1,302		(73)			(73)		1,229	1,229			
100156394	LYNNWOOD	WA		07/25/2024		10,308		(329)			(329)		9,979	9,979			
100156397	HENDERSON	NV		07/25/2024		2,497		(216)			(216)		2,281	2,281			
100156398	HENDERSON	NV		07/25/2024		2,433		(211)			(211)		2,222	2,222			
100156401	PORTLAND	OR		06/24/2024		3,987		(64)			(64)		3,923	3,923			
100156402	APEX	NC		06/24/2024		55,075		(773)			(773)		54,302	54,302			
100156403	APEX	NC		06/24/2024		55,085		(772)	1		(773)		54,312	54,210		(102)	(102)
100156404	APEX	NC		06/24/2024		55,095		(773)			(773)		54,322	54,322			
100156405	MIAMI	FL		06/24/2024		6,583		(76)			(76)		6,507	6,507			
100156406	CANONSBURG	PA		06/24/2024		2,625		(48)			(48)		2,577	2,577			
100156407	WALDWICK	NJ		06/24/2024		3,746		(64)			(64)		3,682	3,682			
100156408	BLAINE	MN		06/24/2024		3,012							3,012	3,012			
100156409	FRESNO	CA		06/24/2024		3,221		(26)			(26)		3,195	3,195			
100156410	KAILUA-KONA	HI		06/24/2024		5,744		11			11		5,755	5,755			
100156411	LAUDERHILL	FL		06/24/2024		4,772		(27)			(27)		4,745	4,745			
100156412	DEERFIELD BEACH	FL		06/24/2024		3,595		(20)			(20)		3,575	3,575			
100156413	MIDLAND	TX		06/24/2024		2,172		(36)			(36)		2,136	2,136			
100156414	FORT LAUDERDALE	FL		06/24/2024		2,822		(40)			(40)		2,782	2,782			
100156416	SANTA ANA	CA		06/24/2024		10,991		60			60		11,051	11,051			
100156417	SACRAMENTO	CA		06/24/2024		3,737		(34)			(34)		3,703	3,703			
100156418	UNION	NJ		06/24/2024		3,084		(55)			(55)		3,029	3,029			
100156419	DONNELLY	ID		06/24/2024		5,920		(85)			(85)		5,835	5,835			
100156420	ROSELLE	NJ		06/24/2024		3,511		(63)			(63)		3,448	3,448			
100156421	BRIGANTINE	NJ		06/24/2024		30,608		(391)			(391)		30,217	30,217			
100156422	CLARKSVILLE	TN		06/24/2024		2,088		(17)			(17)		2,071	2,071			
100156423	LINDEN	NJ		06/24/2024		2,978		(53)			(53)		2,925	2,925			
100156425	GILLSVILLE	GA		06/24/2024		2,248		(55)			(55)		2,193	2,193			
100156426	RALEIGH	NC		06/24/2024		3,017		(54)			(54)		2,963	2,963			
100156427	BOISE	ID		06/24/2024		4,599		(73)			(73)		4,526	4,526			
100156430	ESCONDIDO	CA		06/24/2024		4,782		(119)			(119)		4,663	4,663			
100156431	INDIAN TRAIL	NC		06/24/2024		3,038		(62)			(62)		2,976	2,976			
100156432	HOT SPRINGS	AR		06/24/2024		4,429		(62)			(62)		4,367	4,367			
100156434	LEHIGH ACRES	FL		06/24/2024		3,077		(18)			(18)		3,059	3,059			
100156436	ELKRIDGE	MD		06/24/2024		3,079		(33)			(33)		3,046	3,046			
100156437	BALTIMORE	MD		06/24/2024		2,307		(63)			(63)		2,244	2,244			
100156438	LEHIGH ACRES	FL		06/24/2024		3,126		(11)			(11)		3,115	3,115			
100156440	SPOKANE	WA		06/24/2024		4,530		(73)			(73)		4,457	4,457			
100156441	RICHMOND HILL	GA		06/24/2024		75,460		(537)	308		(845)		74,615	73,984		(631)	(631)
100156443	RANCHO PALOS VERDES	CA		06/24/2024		5,667		(104)			(104)		5,563	5,563			
100156444	TUCSON	AZ		06/24/2024		2,095		37			37		2,132	2,132			
100156445	BERTHOUD	CO		06/24/2024		2,845		(73)			(73)		2,772	2,772			
100156446	BERTHOUD	CO		06/24/2024		3,256		(68)			(68)		3,188	3,188			
100156448	LAKE ELSINORE	CA		06/24/2024		5,938		(107)			(107)		5,831	5,831			
100156449	SPRINGFIELD	MO		06/24/2024		3,048		(31)			(31)		3,017	3,017			
100156450	GILBERT	AZ		06/24/2024		3,208		(74)			(74)		3,134	3,134			
100156451	PHOENIX	AZ		06/24/2024		3,589		(53)			(53)		3,536	3,536			
100156452	LITTLEROCK	CA		06/24/2024		3,652		30			30		3,682	3,682			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156455	PORTLAND	OR		06/24/2024		5,362		(87)			(87)		5,275	5,275			
100156456	BELLEVIEW	FL		06/24/2024		9,653		140			140		9,793	9,793			
100156457	RANCHO CORDOVA	CA		06/24/2024		5,713		356			356		6,069	6,069			
100156458	HOLLAND	PA		06/24/2024		2,261		(54)			(54)		2,207	2,207			
100156459	MENDOCINO	CA		06/24/2024		6,604		(175)			(175)		6,429	6,429			
100156460	ONTARIO	CA		06/24/2024		6,708		(51)			(51)		6,657	6,657			
100156461	LOS ANGELES	CA		06/24/2024		9,321		(150)			(150)		9,171	9,171			
100156462	CALDWELL	ID		06/24/2024		3,578		32			32		3,610	3,610			
100156464	SUMAS	WA		06/24/2024		8,212		(31)			(31)		8,181	8,181			
100156466	ORLANDO	FL		06/24/2024		1,948		(72)			(72)		1,876	1,876			
100156467	JACKSON TOWNSHIP	NJ		06/24/2024		3,534		(47)			(47)		3,487	3,487			
100156468	FORT WORTH	TX		06/24/2024		2,979		78			78		3,057	3,057			
100156470	GEORGETOWN	TX		06/24/2024		314,125		1,209	20		1,189		315,314	314,887		(427)	(427)
100156471	DAWSONVILLE	GA		06/24/2024		2,679		(64)			(64)		2,615	2,615			
100156472	BELMONT	NC		06/24/2024		4,085		(39)			(39)		4,046	4,046			
100156473	JERSEY CITY	NJ		06/24/2024		3,663		31			31		3,694	3,694			
100156474	FOWLER	CA		06/24/2024		3,302		(32)			(32)		3,270	3,270			
100156475	RIDGELAND	SC		06/24/2024		2,010		(40)			(40)		1,970	1,970			
100156476	SUWANEE	GA		06/24/2024		68,617		(534)			(534)		68,083	68,083			
100156477	CENTERTON	AR		06/24/2024		2,517		3			3		2,520	2,520			
100156478	WEST CHESTER	PA		06/24/2024		3,921		(77)			(77)		3,844	3,844			
100156479	WEST ALLIS	WI		06/24/2024		3,806		(75)			(75)		3,731	3,731			
100156480	CLOVIS	CA		06/24/2024		4,158		(36)			(36)		4,122	4,122			
100156481	INDIAN TRAIL	NC		06/24/2024		3,080		(77)			(77)		3,003	3,003			
100156482	WHITESTOWN	IN		06/24/2024		2,554		(10)			(10)		2,544	2,544			
100156483	DURHAM	NC		06/24/2024		2,586		(55)			(55)		2,531	2,531			
100156484	DURHAM	NC		06/24/2024		2,956		(36)			(36)		2,920	2,920			
100156485	SARATOGA SPRINGS	UT		06/24/2024		2,807		(1)			(1)		2,806	2,806			
100156486	MARIETTA	GA		06/24/2024		2,164		(34)			(34)		2,130	2,130			
100156487	O FALLON	MO		06/24/2024		2,483		(50)			(50)		2,433	2,433			
100156488	OWASSO	OK		06/24/2024		2,181		(82)			(82)		2,099	2,099			
100156490	ROTONDA WEST	FL		06/24/2024		3,968		(16)			(16)		3,952	3,952			
100156491	SAINT AUGUSTINE	FL		06/24/2024		3,194		(27)			(27)		3,167	3,167			
100156492	RIVERSIDE	CA		06/24/2024		5,668		(103)			(103)		5,565	5,565			
100156493	LAKE HARMONY	PA		06/24/2024		5,165		(82)			(82)		5,083	5,083			
100156494	ALBRIGHTSVILLE	PA		06/24/2024		4,063		(64)			(64)		3,999	3,999			
100156495	COMMERCE	GA		06/24/2024		2,177		(52)			(52)		2,125	2,125			
100156496	JACKSONVILLE BEACH	FL		06/24/2024		7,030		(153)			(153)		6,877	6,877			
100156497	NEWARK	NJ		06/24/2024		6,194		77			77		6,271	6,271			
100156499	FLEMINGTON	NJ		06/24/2024		1,996		(57)			(57)		1,939	1,939			
100156500	NEWARK	NJ		06/24/2024		6,184		16			16		6,200	6,200			
100156501	STATESVILLE	NC		06/24/2024		3,549		(58)			(58)		3,491	3,491			
100156502	PENDERGRASS	GA		06/24/2024		42,064		531			531		42,595	42,595			
100156503	DOLORES	CO		06/24/2024		3,046		(56)			(56)		2,990	2,990			
100156504	MADISON	WI		06/24/2024		5,232		(65)			(65)		5,167	5,167			
100156505	DULUTH	GA		06/24/2024		3,581		(65)			(65)		3,516	3,516			
100156506	BUCKEYE	AZ		06/24/2024		3,291		(67)			(67)		3,224	3,224			
100156507	BAKERSFIELD	CA		06/24/2024		2,600		(72)			(72)		2,528	2,528			
100156508	SPRINGFIELD	MA		06/24/2024		2,321		(58)			(58)		2,263	2,263			
100156509	CARTERSVILLE	GA		06/24/2024		2,352		(40)			(40)		2,312	2,312			
100156510	PORTERVILLE	CA		06/24/2024		2,284		(39)			(39)		2,245	2,245			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156511	LAS VEGAS	NV		06/24/2024		3,972		(44)			(44)		3,928	3,928			
100156512	MARYSVILLE	CA		06/24/2024		3,112		(26)			(26)		3,086	3,086			
100156513	OCEAN CITY	MD		06/24/2024		3,470		(63)			(63)		3,407	3,407			
100156516	SAN DIEGO	CA		06/24/2024		8,260		(111)			(111)		8,149	8,149			
100156517	LAS VEGAS	NV		06/24/2024		4,796		18			18		4,814	4,814			
100156518	BENTONVILLE	AR		06/24/2024		5,298		(33)			(33)		5,265	5,265			
100156519	SPARKS	NV		06/24/2024		4,769		196			196		4,965	4,965			
100156520	JACKSONVILLE	FL		06/24/2024		2,983		78			78		3,061	3,061			
100156521	MILLVILLE	DE		06/24/2024		4,999		234			234		5,233	5,233			
100156522	LEBANON	TN		06/24/2024		4,313		149			149		4,462	4,462			
100156523	FORT WORTH	TX		06/24/2024		3,293		91			91		3,384	3,384			
100156524	NEW ORLEANS	LA		06/24/2024		2,651		(24)			(24)		2,627	2,627			
100156525	FAYETTEVILLE	AR		06/24/2024		2,705		10			10		2,715	2,715			
100156526	NORTH LAS VEGAS	NV		06/24/2024		3,617		93			93		3,710	3,710			
100156528	BLOOMINGDALE	GA		06/24/2024		2,796							2,796	2,796			
100156529	HENDERSON	NV		06/24/2024		3,636		104			104		3,740	3,740			
100156530	MADERA	CA		06/24/2024		3,950		114			114		4,064	4,064			
100156531	MANOR	TX		06/24/2024		2,733							2,733	2,733			
100156532	TROUTMAN	NC		06/24/2024		3,610		138			138		3,748	3,748			
100156533	CAPE CORAL	FL		06/24/2024		2,863		(25)			(25)		2,838	2,838			
100156534	GRASS VALLEY	CA		06/24/2024		5,651		(89)			(89)		5,562	5,562			
100156535	ASHLAND CITY	TN		06/24/2024		5,218		(106)			(106)		5,112	5,112			
100156536	KENNESAW	GA		06/24/2024		2,733		(21)			(21)		2,712	2,712			
100156537	DELRAY BEACH	FL		06/24/2024		5,333		(73)			(73)		5,260	5,260			
100156538	RALEIGH	NC		06/24/2024		16,261		(192)			(192)		16,069	16,069			
100156539	BALTIMORE	MD		06/24/2024		6,485		(56)			(56)		6,429	6,429			
100156540	MYRTLE BEACH	SC		06/24/2024		2,200		(63)			(63)		2,137	2,137			
100156541	POMPANO BEACH	FL		06/24/2024		9,735		(122)			(122)		9,613	9,613			
100156542	FORT WORTH	TX		06/24/2024		2,990		(62)			(62)		2,928	2,928			
100156543	FISHERS	IN		06/24/2024		2,832		(36)			(36)		2,796	2,796			
100156544	BRENTWOOD	CA		06/24/2024		7,511		53			53		7,564	7,564			
100156545	FREDERICK	MD		06/24/2024		2,631		(28)			(28)		2,603	2,603			
100156546	TRUCKEE	CA		06/24/2024		5,302		(60)			(60)		5,242	5,242			
100156547	HOOVER	AL		06/24/2024		4,184		(89)			(89)		4,095	4,095			
100156548	BREMERTON	WA		06/24/2024		3,943		(95)			(95)		3,848	3,848			
100156549	LEHIGH ACRES	FL		06/24/2024		3,051		(26)			(26)		3,025	3,025			
100156550	MADISON	AL		06/24/2024		2,632		(29)			(29)		2,603	2,603			
100156551	FRIPP ISLAND	SC		06/24/2024		3,878		(41)			(41)		3,837	3,837			
100156552	MADISON	AL		06/24/2024		2,746		(24)			(24)		2,722	2,722			
100156553	FORT WORTH	TX		06/24/2024		77,033		(1,552)			(1,552)		75,481	75,481			
100156554	KANAB	UT		06/24/2024		3,214		(7)			(7)		3,207	3,207			
100156555	NORTH TOPSAIL BEACH	NC		06/24/2024		3,563		(76)			(76)		3,487	3,487			
100156557	GRAND FORKS	ND		06/24/2024		2,363		(65)			(65)		2,298	2,298			
100156558	MARIETTA	GA		06/24/2024		23,280		(319)			(319)		22,961	22,961			
100156559	DENTON	TX		06/24/2024		2,832		(36)			(36)		2,796	2,796			
100156560	NORTH LAS VEGAS	NV		06/24/2024		15,825		(62)			(62)		15,763	15,763			
100156561	SOUTH EL MONTE	CA		06/24/2024		4,938		(68)			(68)		4,870	4,870			
100156562	VANCOUVER	WA		06/24/2024		5,594		(46)			(46)		5,548	5,548			
100156563	GULF BREEZE	FL		06/24/2024		1,990		(56)			(56)		1,934	1,934			
100156565	LULA	GA		06/24/2024		2,904		122			122		3,026	3,026			
100156566	HENRICO	VA		06/24/2024		73,760		(1,714)			(1,714)		72,046	72,046			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156567	CHARLOTTE	NC		06/24/2024		12,728		(252)			(252)		12,476	12,476			
100156569	FONTANA	CA		06/24/2024		2,872		(69)			(69)		2,803	2,803			
100156571	MESA	AZ		06/24/2024		4,436		(18)			(18)		4,418	4,418			
100156572	MARIETTA	GA		06/24/2024		3,508		26			26		3,534	3,534			
100156573	LAS VEGAS	NV		06/24/2024		8,299		(30)			(30)		8,269	8,269			
100156574	NASHVILLE	TN		06/24/2024		3,279		(90)			(90)		3,189	3,189			
100156575	STALLINGS	NC		06/24/2024		2,978		(29)			(29)		2,949	2,949			
100156576	SPRING HILL	FL		06/24/2024		2,581		3			3		2,584	2,584			
100156577	LAKEWOOD RANCH	FL		06/24/2024		2,918		(38)			(38)		2,880	2,880			
100156578	WHITESTOWN	IN		06/24/2024		5,267		(121)			(121)		5,146	5,146			
100156580	FRESNO	CA		06/24/2024		4,075		(60)			(60)		4,015	4,015			
100156581	RALEIGH	NC		06/24/2024		2,835		(47)			(47)		2,788	2,788			
100156582	RALEIGH	NC		06/24/2024		2,965		(18)			(18)		2,947	2,947			
100156583	SAINT CLOUD	FL		06/24/2024		5,241		121			121		5,362	5,362			
100156584	WESTFIELD	IN		06/24/2024		3,177		(57)			(57)		3,120	3,120			
100156585	RALEIGH	NC		06/24/2024		3,966		(32)			(32)		3,934	3,934			
100156586	PENDERGRASS	GA		06/24/2024		45,289		720	1		719		46,008	45,945		(62)	(62)
100156587	HENDERSON	NV		06/24/2024		4,358		(41)			(41)		4,317	4,317			
100156588	MADISON	WI		06/24/2024		2,255		(39)			(39)		2,216	2,216			
100156589	HAMPTON	GA		06/24/2024		15,757		541			541		16,298	16,298			
100156590	MADISON	AL		06/24/2024		3,036		96			96		3,132	3,132			
100156591	PORT SAINT JOE	FL		06/24/2024		4,877		13			13		4,890	4,890			
100156592	PENDERGRASS	GA		06/24/2024		3,229		130			130		3,359	3,359			
100156593	ALBUQUERQUE	NM		06/24/2024		2,468		(67)			(67)		2,401	2,401			
100156594	SCOTTSDALE	AZ		06/24/2024		2,331		(63)			(63)		2,268	2,268			
100156595	CARTERSVILLE	GA		06/24/2024		2,785		7			7		2,792	2,792			
100156596	CLAYTON	NC		06/24/2024		2,700		13			13		2,713	2,713			
100156597	LA VERGNE	TN		06/24/2024		2,129		(48)			(48)		2,081	2,081			
100156598	POTTSTOWN	PA		06/24/2024		2,441		(28)			(28)		2,413	2,413			
100156599	MENIFEE	CA		06/24/2024		6,127		198			198		6,325	6,325			
100156600	DURHAM	NC		06/24/2024		2,841		(12)			(12)		2,829	2,829			
100156601	LONG BRANCH	NJ		06/24/2024		22,644		(441)			(441)		22,203	22,203			
100156602	CLERMONT	FL		06/24/2024		5,281		(52)			(52)		5,229	5,229			
100156603	HATTERAS	NC		06/24/2024		4,979		(106)			(106)		4,873	4,873			
100156604	PHILADELPHIA	PA		06/24/2024		2,792		(39)			(39)		2,753	2,753			
100156605	AUBREY	TX		06/24/2024		2,591		(32)			(32)		2,559	2,559			
100156606	DUNEDIN	FL		06/24/2024		4,808		(128)			(128)		4,680	4,680			
100156607	LAGUNA HILLS	CA		06/24/2024		4,578		(54)			(54)		4,524	4,524			
100156608	JERSEY CITY	NJ		06/24/2024		4,858		6			6		4,864	4,864			
100156609	WORCESTER	MA		06/24/2024		5,152		(50)			(50)		5,102	5,102			
100156610	PORT ROYAL	PA		06/24/2024		2,984		(34)			(34)		2,950	2,950			
100156611	CUTLER BAY	FL		06/24/2024		3,055		(77)			(77)		2,978	2,978			
100156612	AZLE	TX		06/24/2024		2,455		(54)			(54)		2,401	2,401			
100156613	COLUMBUS	OH		06/24/2024		2,962		(55)			(55)		2,907	2,907			
100156614	FAYETTEVILLE	AR		06/24/2024		2,189		(66)			(66)		2,123	2,123			
100156615	NAGS HEAD	NC		06/24/2024		11,652		(185)			(185)		11,467	11,467			
100156616	HARRISBURG	PA		06/24/2024		2,405		(6)			(6)		2,399	2,399			
100156618	SURPRISE	AZ		06/24/2024		3,305		(49)			(49)		3,256	3,256			
100156619	LAS VEGAS	NV		06/24/2024		3,256		(38)			(38)		3,218	3,218			
100156620	JACKSONVILLE BEACH	FL		06/24/2024		4,923		(87)			(87)		4,836	4,836			
100156621	GREENWOOD	AR		06/24/2024		1,934		3			3		1,937	1,937			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156623	SHERMAN OAKS	CA		06/24/2024		3,782		(64)			(64)		3,718	3,718			
100156625	NORTH BERGEN	NJ		06/24/2024		6,968		(94)			(94)		6,874	6,874			
100156626	KAUFMAN	TX		06/24/2024		3,500		(42)			(42)		3,458	3,458			
100156627	LAKE ARIEL	PA		06/24/2024		3,568		(55)			(55)		3,513	3,513			
100156628	SEATTLE	WA		06/24/2024		6,450		27			27		6,477	6,477			
100156630	NEW ORLEANS	LA		06/24/2024		2,380		(60)			(60)		2,320	2,320			
100156631	LAKE ARIEL	PA		06/24/2024		3,265		(51)			(51)		3,214	3,214			
100156633	HURRICANE	UT		06/24/2024		3,262		(55)			(55)		3,207	3,207			
100156634	IDAHO FALLS	ID		06/24/2024		2,388		(32)			(32)		2,356	2,356			
100156635	NEW WILMINGTON	PA		06/24/2024		1,985		11			11		1,996	1,996			
100156636	SPRINGDALE	AR		06/24/2024		2,176		(46)			(46)		2,130	2,130			
100156640	PORT ORANGE	FL		06/24/2024		2,141		(76)			(76)		2,065	2,065			
100156641	OWASSO	OK		06/24/2024		2,490		(48)			(48)		2,442	2,442			
100156642	HOWELL	NJ		06/24/2024		2,755		(73)			(73)		2,682	2,682			
100156643	OWASSO	OK		06/24/2024		2,490		(48)			(48)		2,442	2,442			
100156644	GRAND JUNCTION	MI		06/24/2024		2,715		(78)			(78)		2,637	2,637			
100156646	CADDO MILLS	TX		06/24/2024		2,418		(43)			(43)		2,375	2,375			
100156647	LAKE PLACID	FL		06/24/2024		5,062		(144)			(144)		4,918	4,918			
100156651	ARLINGTON	VA		06/24/2024		4,473		(83)			(83)		4,390	4,390			
100156652	COLUMBIA	MO		06/24/2024		2,725		(74)			(74)		2,651	2,651			
100156655	HARTFORD	CT		06/24/2024		4,016		(100)			(100)		3,916	3,916			
100156657	ORLANDO	FL		06/24/2024		7,668		1			1		7,669	7,669			
100156658	BEL AIR	MD		06/24/2024		1,067		(49)			(49)		1,018	1,018			
100156659	STOCKTON	CA		06/24/2024		2,157		(68)			(68)		2,089	2,089			
100156660	SAN ANTONIO	TX		06/24/2024		1,725		(66)			(66)		1,659	1,659			
100156661	HOMESTEAD	FL		06/24/2024		3,738		(134)			(134)		3,604	3,604			
100156664	KEY COLONY BEACH	FL		06/24/2024		2,961		(173)			(173)		2,788	2,788			
100156665	VALLEJO	CA		06/24/2024		5,890		(129)			(129)		5,761	5,761			
100156666	PORT SAINT LUCIE	FL		06/24/2024		15,008		(595)			(595)		14,413	14,413			
100156667	KILLEEN	TX		06/24/2024		10,642		(164)			(164)		10,478	10,478			
100156668	MIAMI GARDENS	FL		06/24/2024		2,207		(37)			(37)		2,170	2,170			
100156669	PATERSON	NJ		06/24/2024		2,373		(90)			(90)		2,283	2,283			
100156670	AURORA	CO		06/24/2024		2,950		(140)			(140)		2,810	2,810			
100156671	NAUGATUCK	CT		06/24/2024		1,990		(57)			(57)		1,933	1,933			
100156672	PEMBROKE	MA		06/24/2024		4,076		(148)			(148)		3,928	3,928			
100156673	MIRAMAR	FL		06/24/2024		63,906		(2,066)			(2,066)		61,840	61,840			
100156674	MT. JULIET	TN		06/24/2024		3,374		(120)			(120)		3,254	3,254			
100156675	DETROIT	MI		06/24/2024		1,196		(72)			(72)		1,124	1,124			
100156676	SNELLVILLE	GA		06/24/2024		3,572		(13)			(13)		3,559	3,559			
100156677	DETROIT	MI		06/24/2024		633		(39)			(39)		594	594			
100156680	BAYTOWN	TX		06/24/2024		4,350		(51)			(51)		4,299	4,299			
100156682	MONTVALE	NJ		06/24/2024		11,278		(365)			(365)		10,913	10,913			
100156683	MIAMI	FL		06/24/2024		4,927		(66)			(66)		4,861	4,861			
100156684	FRESNO	CA		06/24/2024		8,533		(162)			(162)		8,371	8,371			
100156685	FRESNO	CA		06/24/2024		7,583		(120)			(120)		7,463	7,463			
100156686	MESA	AZ		06/24/2024		5,632		(103)			(103)		5,529	5,529			
100156687	LAS VEGAS	NV		06/24/2024		4,092		(78)			(78)		4,014	4,014			
100156688	CASSELBERRY	FL		06/24/2024		8,608		(178)			(178)		8,430	8,430			
100156689	RIVERSIDE	CA		06/24/2024		5,569		(131)			(131)		5,438	5,438			
100156690	RANCHO CUCAMONGA	CA		06/24/2024		8,253		(146)			(146)		8,107	8,107			
100156691	SAN JOSE DEL CABO	MEX		06/27/2024		21,259							21,259	21,259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156692	ORINDA	CA		06/26/2024		9,402		(219)			(219)		9,183	9,183			
100156693	LOS ANGELES	CA		06/26/2024		18,560		(218)			(218)		18,342	18,342			
100156694	LA VERNE	CA		06/26/2024		7,409		(149)			(149)		7,260	7,260			
100156695	APPLE VALLEY	CA		06/26/2024		3,323		(18)			(18)		3,305	3,305			
100156697	SAN JOSE	CA		06/26/2024		5,161		(154)			(154)		5,007	5,007			
100156700	LOS ANGELES (NORTHRIDGE AREA)	CA		06/26/2024		7,140		(252)			(252)		6,888	6,888			
100156701	WAILUKU	HI		06/26/2024		17,079		(173)			(173)		16,906	16,906			
100156703	PITTSBURGH	PA		06/26/2024		1,663		(32)			(32)		1,631	1,631			
100156704	LOS ANGELES	CA		06/26/2024		1,296		(63)			(63)		1,233	1,233			
100156706	DUNDALK	MD		06/26/2024		1,621		(44)			(44)		1,577	1,577			
100156707	ASHTON	MD		06/26/2024		6,065		(16)			(16)		6,049	6,049			
100156708	BALTIMORE	MD		06/26/2024		1,260		(39)			(39)		1,221	1,221			
100156709	ROUND LAKE PARK	IL		06/26/2024		1,091		(58)			(58)		1,033	1,033			
100156710	MCHENRY	IL		06/26/2024		1,748		(47)			(47)		1,701	1,701			
100156712	CHOCOWINITY	NC		06/26/2024		2,862		(29)			(29)		2,833	2,833			
100156713	WARRENTON	OR		06/26/2024		797		(23)			(23)		774	774			
100156714	MIDDLE RIVER	MD		06/26/2024		5,043		(66)			(66)		4,977	4,977			
100156716	WHITNEY	TX		06/26/2024		1,126		(105)			(105)		1,021	1,021			
100156717	REDMOND	OR		06/26/2024		3,827		(160)			(160)		3,667	3,667			
100156719	(ENCINO AREA) LOS ANGELES	CA		06/26/2024		5,677		(53)			(53)		5,624	5,624			
100156720	BALTIMORE	MD		06/26/2024		917		(16)			(16)		901	901			
100156721	YAKIMA	WA		06/26/2024		2,401		(88)			(88)		2,313	2,313			
100156722	AURORA	CO		06/26/2024		3,233		(61)			(61)		3,172	3,172			
100156723	KENNESAW	GA		06/26/2024		5,601		(178)			(178)		5,423	5,423			
100156724	OAKLAND	CA		06/26/2024		5,818		(248)			(248)		5,570	5,570			
100156727	DALLAS	GA		06/26/2024		6,181		(181)			(181)		6,000	6,000			
100156728	SAINT AUGUSTINE	FL		06/26/2024		3,264		47			47		3,311	3,311			
100156729	CARROLLTON	TX		06/26/2024		2,690		(165)			(165)		2,525	2,525			
100156730	SANTA BARBARA	CA		06/26/2024		20,132		(688)			(688)		19,444	19,444			
100156731	RICHMOND	TX		06/26/2024		166,656		(2,046)			(2,046)		164,610	164,610			
100156732	JAMUL	CA		06/26/2024		15,241		(307)			(307)		14,934	14,934			
100156733	CAMPOBELLO	SC		06/26/2024		11,185		(217)			(217)		10,968	10,968			
100156734	TURLOCK	CA		06/26/2024		4,240		(73)			(73)		4,167	4,167			
100156735	WEST SACRAMENTO	CA		06/26/2024		5,257		(185)			(185)		5,072	5,072			
100156736	WHITTIER	CA		06/26/2024		11,202		(365)			(365)		10,837	10,837			
100156737	UPLAND	CA		06/26/2024		6,352		(176)			(176)		6,176	6,176			
100156738	BAKERSFIELD	CA		06/26/2024		1,263		(52)			(52)		1,211	1,211			
100156739	LOS ANGELES	CA		06/26/2024		4,634		(94)			(94)		4,540	4,540			
100156740	FALLBROOK	CA		06/26/2024		5,078		(219)			(219)		4,859	4,859			
100156741	FRIENDSWOOD	TX		06/26/2024		2,294		(62)			(62)		2,232	2,232			
100156742	BEDFORD	NH		06/26/2024		5,678		(77)			(77)		5,601	5,601			
100156743	HESPERIA	CA		06/26/2024		4,192		(39)			(39)		4,153	4,153			
100156744	MIAMI	FL		06/26/2024		4,005		(178)			(178)		3,827	3,827			
100156745	DUNDALK	MD		06/26/2024		2,023		(26)			(26)		1,997	1,997			
100156748	WOODLAND	CA		06/26/2024		269,983		(7,406)			(7,406)		262,577	262,577			
100156749	CLEVELAND	GA		06/26/2024		2,135		(179)			(179)		1,956	1,956			
100156750	LOS ANGELES	CA		06/26/2024		3,378		(149)			(149)		3,229	3,229			
100156753	ELMWOOD PARK	NJ		06/26/2024		2,442		(26)			(26)		2,416	2,416			
100156754	CRANBERRY TOWNSHIP	PA		06/26/2024		6,042		(105)			(105)		5,937	5,937			
100156755	BARSTOW	CA		06/26/2024		4,499		(254)			(254)		4,245	4,245			
100156757	COLTON	CA		06/26/2024		1,572		(12)			(12)		1,560	1,560			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156759	CHENOA	IL		06/26/2024		34,871		25			25		34,896	34,896			
100156760	LOS ANGELES	CA		06/26/2024		3,647		(157)			(157)		3,490	3,490			
100156762	SAN DIEGO	CA		06/26/2024		5,796		(252)			(252)		5,544	5,544			
100156763	CHICAGO	IL		06/26/2024		4,115		(27)			(27)		4,088	4,088			
100156764	NORTH LAS VEGAS	NV		06/26/2024		3,091		26			26		3,117	3,117			
100156766	NORTH MIAMI	FL		06/26/2024		3,889		(83)			(83)		3,806	3,806			
100156767	EDMOND	OK		06/26/2024		2,515		66			66		2,581	2,581			
100156768	CYPRESS	TX		06/26/2024		2,201		(182)			(182)		2,019	2,019			
100156769	OKLAHOMA CITY	OK		06/26/2024		16,355		(510)			(510)		15,845	15,845			
100156770	COLUMBIA FALLS	MT		06/26/2024		2,251		(42)			(42)		2,209	2,209			
100156773	LA CROSSE	WI		06/26/2024		1,700		15			15		1,715	1,715			
100156774	SOUTH PASADENA	CA		06/26/2024		4,442		(256)			(256)		4,186	4,186			
100156775	LOS ANGELES	CA		06/26/2024		2,690		(93)			(93)		2,597	2,597			
100156776	LANCASTER	CA		06/26/2024		697		(37)			(37)		660	660			
100156777	HOMESTEAD	FL		06/26/2024		4,305		(2)			(2)		4,303	4,303			
100156778	HOUSTON	TX		06/26/2024		1,149		(54)			(54)		1,095	1,095			
100156779	HOUSTON	TX		06/26/2024		2,826		73			73		2,899	2,899			
100156780	BIG BEAR CITY	CA		06/26/2024		5,476		(31)			(31)		5,445	5,445			
100156781	AVONDALE	AZ		06/26/2024		3,677		(52)			(52)		3,625	3,625			
100156782	OAK HILLS	CA		06/26/2024		5,215		(168)			(168)		5,047	5,047			
100156783	ANCHORAGE	AK		06/26/2024		2,473		(116)			(116)		2,357	2,357			
100156784	MEDFORD	OR		06/26/2024		5,020		(178)			(178)		4,842	4,842			
100156785	LEHIGH ACRES	FL		06/26/2024		2,581		80			80		2,661	2,661			
100156787	PHARR	TX		06/26/2024		6,149		92			92		6,241	6,241			
100156788	SANTA BARBARA	CA		06/26/2024		5,103		(26)			(26)		5,077	5,077			
100156789	EDGEWOOD	MD		06/26/2024		1,117		(52)			(52)		1,065	1,065			
100156790	OKLAHOMA CITY	OK		06/26/2024		1,962		(40)			(40)		1,922	1,922			
100156792	CHANDLER	AZ		06/26/2024		5,243		(107)			(107)		5,136	5,136			
100156793	LOS ANGELES	CA		06/26/2024		7,467		(68)			(68)		7,399	7,399			
100156794	ODESSA	TX		06/26/2024		1,557		(71)			(71)		1,486	1,486			
100156795	SAN ELIZARIO	TX		06/26/2024		1,062		(66)			(66)		996	996			
100156796	NEW BRITAIN	CT		06/26/2024		2,271		(38)			(38)		2,233	2,233			
100156797	DALLAS	TX		06/26/2024		2,205		(86)			(86)		2,119	2,119			
100156798	HOUSTON	TX		06/26/2024		1,657		(83)			(83)		1,574	1,574			
100156799	BALTIMORE	MD		06/26/2024		1,466		(41)			(41)		1,425	1,425			
100156800	LAS VEGAS	NV		06/26/2024		39,150		(2,492)			(2,492)		36,658	36,658			
100156801	MAITLAND	FL		06/27/2024		60,038		(735)			(735)		59,303	59,303			
100156802	ORO VALLEY	AZ		06/27/2024		6,981		(96)			(96)		6,885	6,885			
100156803	LAKESIDE	CA		06/27/2024		6,257		(99)			(99)		6,158	6,158			
100156804	ATLANTA	GA		06/27/2024		2,770		(44)			(44)		2,726	2,726			
100156806	NEWBURGH	NY		06/27/2024		2,406		(38)			(38)		2,368	2,368			
100156817	DEBARY	FL		06/27/2024		73,304		(1,928)			(1,928)		71,376	71,376			
100156818	BUCKEYE	AZ		06/27/2024		3,430		(101)			(101)		3,329	3,329			
100156819	MESA	AZ		06/27/2024		2,442		(69)			(69)		2,373	2,373			
100156820	HENDERSON	CO		06/27/2024		3,175		(18)			(18)		3,157	3,157			
100156821	MILLBRAE	CA		06/27/2024		10,400		(93)			(93)		10,307	10,307			
100156824	LOS ANGELES	CA		06/27/2024		3,987		(69)			(69)		3,918	3,918			
100156825	PINECREST	FL		06/27/2024		32,382		(1,297)			(1,297)		31,085	31,085			
100156826	PAYSON	UT		06/27/2024		9,675		(325)			(325)		9,350	9,350			
100156827	HACKETTSTOWN	NJ		06/27/2024		2,488		(109)			(109)		2,379	2,379			
100156828	HACKETTSTOWN	NJ		06/27/2024		2,521		(102)			(102)		2,419	2,419			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156830	BOONE	NC		06/27/2024		14,681		(607)			(607)		14,074	14,074			
100156831	DETROIT	MI		06/27/2024		1,259		(18)			(18)		1,241	1,241			
100156832	CENTRAL ISLIP	NY		06/27/2024		3,492		(134)			(134)		3,358	3,358			
100156833	AKRON	OH		06/27/2024		921		(23)			(23)		898	898			
100156834	MOUNT OLIVE TOWNSHIP	NJ		06/27/2024		2,177		(101)			(101)		2,076	2,076			
100156836	HACKETTSTOWN	NJ		06/27/2024		2,423		(88)			(88)		2,335	2,335			
100156837	MONTICELLO	NY		06/27/2024		2,304		(38)			(38)		2,266	2,266			
100156838	HACKETTSTOWN	NJ		06/27/2024		2,824		(110)			(110)		2,714	2,714			
100156839	HACKETTSTOWN	NJ		06/27/2024		2,488		(107)			(107)		2,381	2,381			
100156840	HACKETTSTOWN	NJ		06/27/2024		3,682		(119)			(119)		3,563	3,563			
100156841	ROCKLAND	MA		06/27/2024		4,238		(140)			(140)		4,098	4,098			
100156842	PHILADELPHIA	PA		06/27/2024		2,198		(84)			(84)		2,114	2,114			
100156843	TRENTON	NJ		06/27/2024		1,731		(42)			(42)		1,689	1,689			
100156845	THE BRONX	NY		06/27/2024		7,877		(180)			(180)		7,697	7,697			
100156846	UNIONDALE	NY		06/27/2024		4,181		(97)			(97)		4,084	4,084			
100156848	CITY OF ORANGE	NJ		06/27/2024		4,183		(101)			(101)		4,082	4,082			
100156850	MASTIC BEACH	NY		06/27/2024		3,473		(133)			(133)		3,340	3,340			
100156851	DARBY	PA		06/27/2024		917		(23)			(23)		894	894			
100156852	PHILADELPHIA	PA		06/27/2024		1,945		(62)			(62)		1,883	1,883			
100156853	PHILADELPHIA	PA		06/27/2024		2,604		(48)			(48)		2,556	2,556			
100156854	MONROE	NY		06/27/2024		3,333		(63)			(63)		3,270	3,270			
100156855	YONKERS	NY		06/27/2024		6,478		(143)			(143)		6,335	6,335			
100156857	MILWAUKEE	WI		06/27/2024		1,494		(22)			(22)		1,472	1,472			
100156858	INVERNESS	FL		06/27/2024		1,457		(57)			(57)		1,400	1,400			
100156860	MANSFIELD	CT		06/27/2024		666		(20)			(20)		646	646			
100156861	WESTVILLE	NJ		06/27/2024		1,311		(57)			(57)		1,254	1,254			
100156862	GAFFNEY	SC		06/27/2024		1,502		(29)			(29)		1,473	1,473			
100156863	COLUMBUS	OH		06/27/2024		2,862		(54)			(54)		2,808	2,808			
100156864	LAWTON	OK		06/27/2024		1,326		(22)			(22)		1,304	1,304			
100156865	BALTIMORE	MD		06/27/2024		1,230		(29)			(29)		1,201	1,201			
100156866	MONTICELLO	NY		06/27/2024		1,632		(46)			(46)		1,586	1,586			
100156867	GASTONIA	NC		06/27/2024		1,951		(26)			(26)		1,925	1,925			
100156868	WOODRIDGE	NY		06/27/2024		(8,492)		(120)	(59)		(61)		(8,553)	2,364		10,916	10,916
100156869	COLUMBIA	SC		06/27/2024		1,110		(21)			(21)		1,089	1,089			
100156870	INDIANAPOLIS	IN		06/27/2024		1,227		(30)			(30)		1,197	1,197			
100156871	COLUMBUS	OH		06/27/2024		1,723		(42)			(42)		1,681	1,681			
100156872	MONROE	NY		06/27/2024		2,510		(20)			(20)		2,490	2,490			
100156873	YONKERS	NY		06/27/2024		3,969		(103)			(103)		3,866	3,866			
100156874	RAMSEY	NJ		06/27/2024		(30,759)		(169)	(124)		(45)		(30,804)	5,397		36,201	36,201
100156875	BRENTWOOD	NY		06/27/2024		3,665		(83)			(83)		3,582	3,582			
100156876	GAFFNEY	SC		06/27/2024		1,522		(44)			(44)		1,478	1,478			
100156877	PHILADELPHIA	PA		06/27/2024		1,906		(78)			(78)		1,828	1,828			
100156879	MALAGA	NJ		06/27/2024		(24,107)		(393)	(337)		(56)		(24,163)	2,312		26,475	26,475
100156880	SHIRLEY	NY		06/27/2024		3,537		(130)			(130)		3,407	3,407			
100156881	LAWTON	OK		06/27/2024		1,509		(38)			(38)		1,471	1,471			
100156882	CHESTER	PA		06/27/2024		962		(39)			(39)		923	923			
100156883	WATERBURY	CT		06/27/2024		2,770		(81)			(81)		2,689	2,689			
100156884	PHILADELPHIA	PA		06/27/2024		2,654		(73)			(73)		2,581	2,581			
100156885	PHILADELPHIA	PA		06/27/2024		2,378		(83)			(83)		2,295	2,295			
100156886	ENFIELD	CT		06/27/2024		3,026		(73)			(73)		2,953	2,953			
100156887	CEDAR HILL	TX		06/27/2024		1,827		(2)			(2)		1,825	1,825			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156888	TUNNEL HILL	GA		06/27/2024		2,162		9			9		2,171	2,171			
100156890	ALLENTOWN	PA		06/27/2024		1,246		(12)			(12)		1,234	1,234			
100156891	ROSE HILL	NC		06/27/2024		1,224		(12)			(12)		1,212	1,212			
100156892	WASHINGTON	PA		06/27/2024		990		(21)			(21)		969	969			
100156893	TUNNEL HILL	GA		06/27/2024		2,138		9			9		2,147	2,147			
100156894	AZLE	TX		06/27/2024		1,290		(30)			(30)		1,260	1,260			
100156895	PHILADELPHIA	PA		06/27/2024		785		(27)			(27)		758	758			
100156896	SCRANTON	PA		06/27/2024		1,402		(36)			(36)		1,366	1,366			
100156898	POCATELLO	ID		06/27/2024		3,167		(114)			(114)		3,053	3,053			
100156900	MEMPHIS	TN		06/27/2024		900		(17)			(17)		883	883			
100156901	JACKSONVILLE	FL		06/27/2024		1,401		(42)			(42)		1,359	1,359			
100156903	FLORAL PARK	NY		06/27/2024		3,419		(97)			(97)		3,322	3,322			
100156904	PHILADELPHIA	PA		06/27/2024		1,683		(46)			(46)		1,637	1,637			
100156905	PHILADELPHIA	PA		06/27/2024		2,534		(58)			(58)		2,476	2,476			
100156906	ASBURY PARK	NJ		06/27/2024		3,129		(54)			(54)		3,075	3,075			
100156907	LAKEWOOD	NJ		06/27/2024		3,498		(73)			(73)		3,425	3,425			
100156908	TUNNEL HILL	GA		06/27/2024		2,138		9			9		2,147	2,147			
100156909	DURHAM	NC		06/27/2024		1,920		(46)			(46)		1,874	1,874			
100156910	EAST CHICAGO	IN		06/27/2024		686		(18)			(18)		668	668			
100156911	INDIANAPOLIS	IN		06/27/2024		1,846		(48)			(48)		1,798	1,798			
100156913	PHILADELPHIA	PA		06/27/2024		564		(25)			(25)		539	539			
100156914	DUBLIN	GA		06/27/2024		2,513		(88)			(88)		2,425	2,425			
100156915	DUBLIN	GA		06/27/2024		2,525		(100)			(100)		2,425	2,425			
100156916	DUBLIN	GA		06/27/2024		2,523		(98)			(98)		2,425	2,425			
100156918	EAST ELMHURST	NY		06/27/2024		6,773		(290)			(290)		6,483	6,483			
100156919	NAVASOTA	TX		06/27/2024		690		(10)			(10)		680	680			
100156921	DUBLIN	GA		06/27/2024		2,525		(100)			(100)		2,425	2,425			
100156922	MILWAUKEE	WI		06/27/2024		912		(12)			(12)		900	900			
100156923	SCRANTON	PA		06/27/2024		2,568		(84)			(84)		2,484	2,484			
100156924	READING	PA		06/27/2024		1,535		(48)			(48)		1,487	1,487			
100156925	READING	PA		06/27/2024		1,544		(57)			(57)		1,487	1,487			
100156926	READING	PA		06/27/2024		1,534		(47)			(47)		1,487	1,487			
100156927	MONTICELLO	NY		06/27/2024		1,369		(37)			(37)		1,332	1,332			
100156928	UNITED KINGDOM	GBR		06/27/2024		2,536						27	2,563	2,802	238		238
100156929	UNITED KINGDOM	GBR		06/27/2024		37							37	234	198		198
100156930	UNITED KINGDOM	GBR		06/27/2024		55						1	56	365	309		309
100156931	UNITED KINGDOM	GBR		06/27/2024		1,708						18	1,726	1,870	144		144
100156932	UNITED KINGDOM	GBR		06/27/2024		47						1	48	303	255		255
100156933	UNITED KINGDOM	GBR		06/27/2024		13							13	91	78		78
100156934	UNITED KINGDOM	GBR		06/27/2024		10							10	63	53		53
100156935	UNITED KINGDOM	GBR		06/27/2024		26							26	168	142		142
100156936	UNITED KINGDOM	GBR		06/27/2024		40,555						429	40,984	43,729	2,746		2,746
100156937	UNITED KINGDOM	GBR		06/27/2024		36							36	219	184		184
100156938	UNITED KINGDOM	GBR		06/27/2024		23							23	125	102		102
100156939	UNITED KINGDOM	GBR		06/27/2024		45							45	242	197		197
100156940	UNITED KINGDOM	GBR		06/27/2024		1,043						11	1,054	1,165	111		111
100156941	UNITED KINGDOM	GBR		06/27/2024		1,735						18	1,753	1,938	185		185
100156942	UNITED KINGDOM	GBR		06/27/2024		1,735						18	1,753	1,938	185		185
100156943	UNITED KINGDOM	GBR		06/27/2024		13							13	80	67		67
100156945	UNITED KINGDOM	GBR		06/27/2024		31							31	171	140		140
100156946	UNITED KINGDOM	GBR		06/27/2024		113						1	114	643	529		529

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156948	UNITED KINGDOM	GBR		06/27/2024		2,710						29	2,739	2,948	209		209
100156949	UNITED KINGDOM	GBR		06/27/2024		21,710						230	21,940	23,527	1,588		1,588
100156950	UNITED KINGDOM	GBR		06/27/2024		12							12	97	85		85
100156951	UNITED KINGDOM	GBR		06/27/2024		12							12	103	91		91
100156952	UNITED KINGDOM	GBR		06/27/2024		12							12	103	91		91
100156955	UNITED KINGDOM	GBR		06/27/2024		16							16	120	104		104
100156956	UNITED KINGDOM	GBR		06/27/2024		38							38	205	167		167
100156957	UNITED KINGDOM	GBR		06/27/2024		25							25	163	138		138
100156958	UNITED KINGDOM	GBR		06/27/2024		1,427						15	1,442	1,594	153		153
100156959	UNITED KINGDOM	GBR		06/27/2024		22							22	141	119		119
100156960	UNITED KINGDOM	GBR		06/27/2024		5,240						55	5,295	5,637	342		342
100156961	UNITED KINGDOM	GBR		06/27/2024		16							16	93	77		77
100156962	UNITED KINGDOM	GBR		06/27/2024		29							29	119	90		90
100156963	UNITED KINGDOM	GBR		06/27/2024		32							32	256	224		224
100156964	UNITED KINGDOM	GBR		06/27/2024		30							30	144	115		115
100156965	UNITED KINGDOM	GBR		06/27/2024		15							15	79	65		65
100156966	UNITED KINGDOM	GBR		06/27/2024		14							14	92	77		77
100156967	UNITED KINGDOM	GBR		06/27/2024		43							43	272	229		229
100156968	UNITED KINGDOM	GBR		06/27/2024		29							29	186	157		157
100156969	UNITED KINGDOM	GBR		06/27/2024		11							11	64	53		53
100156970	UNITED KINGDOM	GBR		06/27/2024		20							20	155	135		135
100156971	UNITED KINGDOM	GBR		06/27/2024		15							15	112	98		98
100156972	UNITED KINGDOM	GBR		06/27/2024		19							19	112	93		93
100156973	UNITED KINGDOM	GBR		06/27/2024		2,939						31	2,970	3,170	201		201
100156975	UNITED KINGDOM	GBR		06/27/2024		21							21	85	64		64
100156977	UNITED KINGDOM	GBR		06/27/2024		12							12	103	91		91
100156978	UNITED KINGDOM	GBR		06/27/2024		22							22	124	102		102
100156979	UNITED KINGDOM	GBR		06/27/2024		19							19	72	52		52
100156980	UNITED KINGDOM	GBR		06/27/2024		11							11	65	54		54
100156981	UNITED KINGDOM	GBR		06/27/2024		33							33	185	152		152
100156982	UNITED KINGDOM	GBR		06/27/2024		39							39	209	170		170
100156983	UNITED KINGDOM	GBR		06/27/2024		17							17	92	75		75
100156984	UNITED KINGDOM	GBR		06/27/2024		42							42	327	285		285
100156985	UNITED KINGDOM	GBR		06/27/2024		11							11	69	57		57
100156986	UNITED KINGDOM	GBR		06/27/2024		22							22	124	102		102
100156987	UNITED KINGDOM	GBR		06/27/2024		18							18	103	85		85
100156988	UNITED KINGDOM	GBR		06/27/2024		12							12	47	36		36
100156989	UNITED KINGDOM	GBR		06/27/2024		12							12	47	36		36
100156990	UNITED KINGDOM	GBR		06/27/2024										74	74		74
100156991	UNITED KINGDOM	GBR		06/27/2024		19							19	122	104		104
100156993	UNITED KINGDOM	GBR		06/27/2024		14							14	164	151		151
100156994	UNITED KINGDOM	GBR		06/27/2024		1,179						12	1,191	1,296	105		105
100156995	UNITED KINGDOM	GBR		06/27/2024		49						1	50	293	244		244
100156996	UNITED KINGDOM	GBR		06/27/2024		11							11	46	35		35
100156997	UNITED KINGDOM	GBR		06/27/2024		3,325						35	3,360	3,594	234		234
100156998	UNITED KINGDOM	GBR		06/27/2024		64						1	65	426	361		361
100156999	UNITED KINGDOM	GBR		06/27/2024		29							29	232	203		203
100157000	UNITED KINGDOM	GBR		06/27/2024		44							44	359	315		315
100157001	UNITED KINGDOM	GBR		06/27/2024		89						1	90	464	374		374
100157002	UNITED KINGDOM	GBR		06/27/2024		1,335						14	1,349	1,455	106		106
100157003	UNITED KINGDOM	GBR		06/27/2024		9							9	55	46		46

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157004	UNITED KINGDOM	GBR		06/27/2024		17							17	133	116		116
100157005	UNITED KINGDOM	GBR		06/27/2024										261	261		261
100157006	UNITED KINGDOM	GBR		06/27/2024		15							15	90	74		74
100157007	UNITED KINGDOM	GBR		06/27/2024		25							25	158	133		133
100157008	UNITED KINGDOM	GBR		06/27/2024		14							14	82	68		68
100157009	UNITED KINGDOM	GBR		06/27/2024		17							17	99	81		81
100157010	UNITED KINGDOM	GBR		06/27/2024		43							43	231	188		188
100157012	CAPE MAY	NJ		02/20/2025		3,627		(28)			(28)		3,599	3,599			
100157013	TAMPA	FL		02/20/2025		5,808		(33)			(33)		5,775	5,775			
100157016	LYNWOOD	IL		02/20/2025		2,482		3			3		2,485	2,485			
100157017	CINCINNATI	OH		02/20/2025		3,213		(176)			(176)		3,037	3,037			
100157018	OCALA	FL		02/20/2025		1,344		(58)			(58)		1,286	1,286			
100157019	FORT WORTH	TX		02/20/2025		11,705		(654)			(654)		11,051	11,051			
100157020	UNION	NJ		02/20/2025		2,779		(158)			(158)		2,621	2,621			
100157023	MYRTLE BEACH	SC		02/20/2025		2,887		(231)			(231)		2,656	2,656			
100157029	HOMESTEAD	FL		02/20/2025		4,851		(157)			(157)		4,694	4,694			
100157031	NEW YORK	NY		02/20/2025		26,367		(1,867)			(1,867)		24,500	24,500			
100157032	HAYWARD	CA		02/20/2025		3,454		(81)			(81)		3,373	3,373			
100157036	ORANGE	NJ		02/20/2025		20,210		(174)			(174)		20,036	20,036			
100157041	BAKERSFIELD	CA		02/20/2025		1,677		(93)			(93)		1,584	1,584			
100157043	N BALDWIN	NY		02/20/2025		5,289		(434)			(434)		4,855	4,855			
100157045	DOUGLASVILLE	GA		02/20/2025		3,212		(154)			(154)		3,058	3,058			
100157047	ELMONT	NY		02/20/2025		2,927		(81)			(81)		2,846	2,846			
100157050	CLEVELAND	GA		02/20/2025		1,156		(111)			(111)		1,045	1,045			
100157051	VALRICO	FL		02/20/2025		2,508		(176)			(176)		2,332	2,332			
100157055	PORT ORCHARD	WA		02/20/2025		1,758		(72)			(72)		1,686	1,686			
100157056	JACKSON	GA		02/20/2025		3,119		(76)			(76)		3,043	3,043			
100157058	TEMECULA	CA		02/20/2025		2,662		(32)			(32)		2,630	2,630			
100157060	LARGO	FL		02/20/2025		2,339		(32)			(32)		2,307	2,307			
100157061	PALM DESERT	CA		02/20/2025		2,444		(1)			(1)		2,443	2,443			
100157062	HENDERSON	NV		02/20/2025		3,629		24			24		3,653	3,653			
100157063	SOUTHFIELD	MI		02/20/2025		1,231		(3)			(3)		1,228	1,228			
100157064	HALLANDALE BEACH	FL		02/20/2025		2,876		(113)			(113)		2,763	2,763			
100157066	RIVIERA BEACH	FL		02/20/2025		1,412		(29)			(29)		1,383	1,383			
100157068	LAKE WORTH	FL		02/20/2025		3,581		17			17		3,598	3,598			
100157070	LAKE WORTH	FL		02/20/2025		8,008		30			30		8,038	8,038			
100157071	PORT HURON	MI		02/20/2025		1,038		(26)			(26)		1,012	1,012			
100157072	POWDER SPRINGS	GA		02/20/2025		1,890		(116)			(116)		1,774	1,774			
100157074	MIRAMAR	FL		02/20/2025		6,390		(119)			(119)		6,271	6,271			
100157075	SACRAMENTO	CA		02/20/2025		1,352		(21)			(21)		1,331	1,331			
100157076	ROCHESTER HILLS	MI		02/20/2025		12,389		226			226		12,615	12,615			
100157077	GARDEN GROVE	CA		02/20/2025		2,068		(14)			(14)		2,054	2,054			
100157078	MILWAUKEE	WI		02/20/2025		1,132		(40)			(40)		1,092	1,092			
100157079	MILWAUKEE	WI		02/20/2025		1,149		(37)			(37)		1,112	1,112			
100157080	HIALEAH	FL		02/20/2025		2,854		(11)			(11)		2,843	2,843			
100157081	SADDLE BROOK	NJ		02/20/2025		3,627		(53)			(53)		3,574	3,574			
100157082	KISSIMMEE	FL		02/20/2025		6,024		(147)			(147)		5,877	5,877			
100157083	JAMAICA	NY		02/20/2025		2,113		(61)			(61)		2,052	2,052			
100157084	CALDWELL	NJ		02/20/2025		14,784		(320)			(320)		14,464	14,464			
100157086	GALVESTON	TX		02/20/2025		1,954		(107)			(107)		1,847	1,847			
100157087	ATLANTA	GA		02/20/2025		3,788		(119)			(119)		3,669	3,669			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157088	HOMESTEAD	FL		02/20/2025		986		(58)			(58)		928	928			
100157089	HALLANDALE BEACH	FL		02/20/2025		1,943		(98)			(98)		1,845	1,845			
100157090	HOUSTON	TX		02/20/2025		1,301		(6)			(6)		1,295	1,295			
100157091	WILLIAMSBURG	OH		02/20/2025		2,128		(52)			(52)		2,076	2,076			
100157094	PORT SAINT LUCIE	FL		02/20/2025		2,294		(52)			(52)		2,242	2,242			
100157096	HOLLYWOOD	FL		02/20/2025		3,727		(54)			(54)		3,673	3,673			
100157101	GARLAND	TX		02/20/2025		5,772		(268)			(268)		5,504	5,504			
100157102	ALPINE	NJ		02/20/2025		17,308		(308)			(308)		17,000	17,000			
100157103	ATLANTA	GA		02/20/2025		5,142		(15)			(15)		5,127	5,127			
100157104	COLUMBIA	SC		02/20/2025		695		(5)			(5)		690	690			
100157105	ATASCADERO	CA		02/20/2025		2,137		(19)			(19)		2,118	2,118			
100157107	RENTON	WA		02/20/2025		6,310		(101)			(101)		6,209	6,209			
100157108	ODESSA	TX		02/20/2025		13,476		(658)			(658)		12,818	12,818			
100157109	ATLANTA	GA		02/20/2025		1,612		(123)			(123)		1,489	1,489			
100157110	ARCADIA	CA		02/20/2025		18,035		(270)			(270)		17,765	17,765			
100157111	SCHAUMBURG	IL		02/20/2025		8,831		(182)			(182)		8,649	8,649			
100157112	CUMMING	GA		02/20/2025		2,265		(101)			(101)		2,164	2,164			
100157113	SACO	ME		02/20/2025		2,236		(68)			(68)		2,168	2,168			
100157115	SPRING	TX		02/20/2025		3,137		(118)			(118)		3,019	3,019			
100157118	TAMPA	FL		02/20/2025		1,320		(5)			(5)		1,315	1,315			
100157120	PORT ORANGE	FL		02/20/2025		3,117		(131)			(131)		2,986	2,986			
100157121	MIAMI	FL		02/20/2025		3,109		(139)			(139)		2,970	2,970			
100157122	RINCON	GA		02/20/2025		1,594		(36)			(36)		1,558	1,558			
100157126	BAYONNE	NJ		02/20/2025		26,439		(551)			(551)		25,888	25,888			
100157127	WILLIS	TX		02/20/2025		12,354		(327)			(327)		12,027	12,027			
100157128	BLAINE	TN		02/20/2025		2,942		(53)			(53)		2,889	2,889			
100157129	HOUSTON	TX		02/20/2025		28,919		(459)			(459)		28,460	28,460			
100157130	SCOTTSDALE	AZ		02/20/2025		11,888		116			116		12,004	12,004			
100157132	OCEANSIDE	CA		02/20/2025		5,113		37			37		5,150	5,150			
100157133	LAGUNA NIGUEL	CA		02/20/2025		7,565		(71)			(71)		7,494	7,494			
100157135	ATLANTA	GA		02/20/2025		2,693		(76)			(76)		2,617	2,617			
100157136	MIAMI LAKES	FL		02/20/2025		6,077		(81)			(81)		5,996	5,996			
100157137	LA VERNE	CA		02/20/2025		9,658		131			131		9,789	9,789			
100157139	HURRICANE	UT		02/20/2025		7,717		(76)			(76)		7,641	7,641			
100157141	FOREST GROVE	OR		02/20/2025		6,649		(109)			(109)		6,540	6,540			
100157142	ATLANTA	GA		02/20/2025		982		(23)			(23)		959	959			
100157143	OCEAN VIEW	DE		02/20/2025		1,733		(56)			(56)		1,677	1,677			
100157144	WEST PALM BEACH	FL		02/20/2025		6,693		(136)			(136)		6,557	6,557			
100157145	ST. CLOUD	FL		02/20/2025		1,158		(71)			(71)		1,087	1,087			
100157146	DAVENPORT	FL		02/20/2025		10,377		(151)			(151)		10,226	10,226			
100157147	MOUNT HOLLY	NC		02/20/2025		1,652		(75)			(75)		1,577	1,577			
100157148	BOWIE	MD		02/20/2025		2,184		(108)			(108)		2,076	2,076			
100157153	LANHAM	MD		02/20/2025		1,969		(117)			(117)		1,852	1,852			
100157154	LAUREL	MD		02/20/2025		2,718		(130)			(130)		2,588	2,588			
100157160	AUBURN	WA		02/20/2025		2,899		(112)			(112)		2,787	2,787			
100157163	CORDOVA	TN		02/20/2025		1,595		(71)			(71)		1,524	1,524			
100157164	LOS ANGELES	CA		02/20/2025		2,706		(140)			(140)		2,566	2,566			
100157165	SAN ANTONIO	TX		02/20/2025		1,812		(89)			(89)		1,723	1,723			
100157166	LAKE PLACID	FL		02/20/2025		1,558		(75)			(75)		1,483	1,483			
100157168	KISSIMMEE	FL		02/20/2025		2,077		(5)			(5)		2,072	2,072			
100157169	BROOKLYN	NY		02/20/2025		10,511		(767)			(767)		9,744	9,744			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157172	DALLAS	TX		02/20/2025		1,399		(63)			(63)		1,336	1,336			
100157173	MARIPOSA	CA		02/20/2025		2,189		(68)			(68)		2,121	2,121			
100157174	MIAMI BEACH	FL		02/20/2025		10,724		(623)			(623)		10,101	10,101			
100157176	CLEVELAND	TN		02/20/2025		4,986		6			6		4,992	4,992			
100157178	BLOSSBURG	PA		02/20/2025		2,110		(40)			(40)		2,070	2,070			
100157179	JACKSON	NJ		02/20/2025		3,377		(42)			(42)		3,335	3,335			
100157180	ELGIN	IL		02/20/2025		1,689		(44)			(44)		1,645	1,645			
100157181	SANTA ROSA	CA		02/20/2025		2,997		(88)			(88)		2,909	2,909			
100157182	SARASOTA	FL		02/20/2025		3,426		(86)			(86)		3,340	3,340			
100157183	MILILANI	HI		02/20/2025		1,657		(58)			(58)		1,599	1,599			
100157184	ISLIP	NY		02/20/2025		4,166		(99)			(99)		4,067	4,067			
100157187	CLAYTON	NC		02/20/2025		1,758		(36)			(36)		1,722	1,722			
100157188	SUGAR LAND	TX		02/20/2025		13,244		(522)			(522)		12,722	12,722			
100157190	GAINESVILLE	FL		02/20/2025		3,777		(135)			(135)		3,642	3,642			
100157191	ORLANDO	FL		02/20/2025		3,172		(158)			(158)		3,014	3,014			
100157195	THONOTOSASSA	FL		02/20/2025		42,468		(1,088)			(1,088)		41,380	41,380			
100157196	SANTA FE	NM		02/20/2025		8,415		(118)			(118)		8,297	8,297			
100157197	MINNEAPOLIS	MN		02/20/2025		5,609		(32)			(32)		5,577	5,577			
100157198	MONTICELLO	NY		02/20/2025		3,412		27			27		3,439	3,439			
100157202	TARPON SPRINGS	FL		02/20/2025		1,860		(82)			(82)		1,778	1,778			
100157203	TAMARAC	FL		02/20/2025		3,864		(52)			(52)		3,812	3,812			
100157205	HIALEAH	FL		02/20/2025		4,665		(244)			(244)		4,421	4,421			
100157207	YUKON	OK		02/20/2025		4,232		(91)			(91)		4,141	4,141			
100157208	SAVANNAH	GA		02/20/2025		2,962		(164)			(164)		2,798	2,798			
100157211	LAFAYETTE	LA		02/20/2025		2,006		(68)			(68)		1,938	1,938			
100157212	CRANBERRY ISLES	ME		02/20/2025		1,054		(45)			(45)		1,009	1,009			
100157213	WOODBRIDGE	NJ		02/20/2025		109,642		(3,717)			(3,717)		105,925	105,925			
100157214	FORDS	NJ		02/20/2025		2,974		(58)			(58)		2,916	2,916			
100157216	SATSUMA	AL		02/20/2025		1,102		(4)			(4)		1,098	1,098			
100157220	DETROIT	MI		02/20/2025		550		(29)			(29)		521	521			
100157221	BROOKLYN	NY		02/20/2025		11,381		(660)			(660)		10,721	10,721			
100157222	CENTENNIAL	CO		02/20/2025		3,387		(132)			(132)		3,255	3,255			
100157223	DETROIT	MI		02/20/2025		494		(25)			(25)		469	469			
100157224	EDISON	NJ		02/20/2025		7,066		(58)			(58)		7,008	7,008			
100157226	GWYNN OAK	MD		02/20/2025		5,061		(9)			(9)		5,052	5,052			
100157227	BRIGHTON	CO		02/20/2025		4,414		(145)			(145)		4,269	4,269			
100157228	EL DORADO HILLS	CA		02/20/2025		10,402		(244)			(244)		10,158	10,158			
100157230	ROCKFORD	IL		02/20/2025		612		(31)			(31)		581	581			
100157231	KNOXVILLE	TN		02/20/2025		1,295		(60)			(60)		1,235	1,235			
100157232	DEARBORN	MI		02/20/2025		7,340		(108)			(108)		7,232	7,232			
100157234	ELVERTA	CA		02/20/2025		147,245		(1,005)			(1,005)		146,240	146,240			
100157236	CERRITOS	CA		02/20/2025		84,565		(1,239)			(1,239)		83,326	83,326			
100157237	EDISON	NJ		02/20/2025		161,207		(3,135)			(3,135)		158,072	158,072			
100157238	DRAPER	UT		02/20/2025		130,817		(1,942)			(1,942)		128,875	128,875			
100157239	SARASOTA	FL		02/20/2025		9,123		(307)			(307)		8,816	8,816			
100157240	LABELLE	FL		02/20/2025		2,177		(40)			(40)		2,137	2,137			
100157241	FOREST HILLS	NY		02/20/2025		21,844		(888)			(888)		20,956	20,956			
100157242	CAPE CORAL	FL		02/20/2025		2,673		(131)			(131)		2,542	2,542			
100157243	TARPON SPRINGS	FL		02/20/2025		4,097		(2)			(2)		4,095	4,095			
100157244	HIALEAH	FL		02/20/2025		1,670		(104)			(104)		1,566	1,566			
100157245	MANTECA	CA		02/20/2025		4,565		(93)			(93)		4,472	4,472			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157247	MIRAMAR	FL		02/20/2025		9,616		(404)			(404)		9,212	9,212			
100157248	COVINGTON	GA		02/20/2025		4,085		(157)			(157)		3,928	3,928			
100157249	SPRING	TX		02/20/2025		3,947		(186)			(186)		3,761	3,761			
100157250	BAKERSFIELD	CA		02/20/2025		3,352		(93)			(93)		3,259	3,259			
100157251	MYRTLE BEACH	SC		02/20/2025		4,001		(163)			(163)		3,838	3,838			
100157252	RIVERTON	UT		02/20/2025		3,459		(114)			(114)		3,345	3,345			
100157253	IDALOU	TX		02/20/2025		1,383		(45)			(45)		1,338	1,338			
100157254	KAILUA KONA	HI		02/20/2025		5,249		(65)			(65)		5,184	5,184			
100157255	YPSILANTI	MI		02/20/2025		1,643		(71)			(71)		1,572	1,572			
100157257	MISSOURI CITY	TX		02/20/2025		1,332		(91)			(91)		1,241	1,241			
100157259	PANAMA CITY BEACH	FL		02/20/2025		2,271		(98)			(98)		2,173	2,173			
100157261	GREENACRES	FL		02/20/2025		2,992		(114)			(114)		2,878	2,878			
100157262	RED OAK	TX		02/20/2025		4,549		(169)			(169)		4,380	4,380			
100157263	NORTH MIAMI BEACH	FL		02/20/2025		2,883		(61)			(61)		2,822	2,822			
100157264	FREDERICKSBURG	TX		02/20/2025		5,079		(260)			(260)		4,819	4,819			
100157265	PINELLAS PARK	FL		02/20/2025		1,932		(93)			(93)		1,839	1,839			
100157266	HOMESTEAD	FL		02/20/2025		2,236		(27)			(27)		2,209	2,209			
100157267	SAN ANTONIO	TX		02/20/2025		805		(48)			(48)		757	757			
100157268	SAINT LOUIS	MO		02/20/2025		410		(17)			(17)		393	393			
100157270	MYRTLE BEACH	SC		02/20/2025		701		(34)			(34)		667	667			
100157272	PORT ORANGE	FL		02/20/2025		4,620		30			30		4,650	4,650			
100157273	PEORIA	IL		02/20/2025		491		(18)			(18)		473	473			
100157275	SAINT PETERSBURG	FL		02/20/2025		3,972		(25)			(25)		3,947	3,947			
100157278	BALTIMORE	MD		02/20/2025		1,195		(3)			(3)		1,192	1,192			
100157279	KATY	TX		02/20/2025		1,273		(73)			(73)		1,200	1,200			
100157280	ORLANDO	FL		02/20/2025		2,970		(88)			(88)		2,882	2,882			
100157281	PHILADELPHIA	PA		02/20/2025		1,153		(59)			(59)		1,094	1,094			
100157282	INDIANAPOLIS	IN		02/20/2025		975		(12)			(12)		963	963			
100157283	MEMPHIS	TN		02/20/2025		1,817		(97)			(97)		1,720	1,720			
100157287	BIRMINGHAM	AL		02/20/2025		411		(24)			(24)		387	387			
100157288	WINTER HAVEN	FL		02/20/2025		1,301		(12)			(12)		1,289	1,289			
100157289	SAINT LOUIS	MO		02/20/2025		424		(30)			(30)		394	394			
100157290	LAFAYETTE	IN		02/20/2025		1,720		(12)			(12)		1,708	1,708			
100157292	ELLENWOOD	GA		02/20/2025		2,466		(74)			(74)		2,392	2,392			
100157293	SIKESTON	MO		02/20/2025		1,481		(68)			(68)		1,413	1,413			
100157294	SAINT LOUIS	MO		02/20/2025		588		(41)			(41)		547	547			
100157295	UNION CITY	GA		02/20/2025		2,207		(60)			(60)		2,147	2,147			
100157296	MYRTLE BEACH	SC		02/20/2025		2,076		(56)			(56)		2,020	2,020			
100157298	PORT ARTHUR	TX		02/20/2025		742		(40)			(40)		702	702			
100157300	SAINT LOUIS	MO		02/20/2025		513		(23)			(23)		490	490			
100157301	SANT LOUIS	MO		02/20/2025		388		(11)			(11)		377	377			
100157302	SAINT LOUIS	MO		02/20/2025		703		(30)			(30)		673	673			
100157303	BALTIMORE	MD		02/20/2025		1,044		(29)			(29)		1,015	1,015			
100157304	KANSAS CITY	KS		02/20/2025		771		(16)			(16)		755	755			
100157305	FLORISSANT	MO		02/20/2025		816		(34)			(34)		782	782			
100157306	MOODY	AL		02/20/2025		1,306		(37)			(37)		1,269	1,269			
100157307	MENASHA	WI		02/20/2025		905		(37)			(37)		868	868			
100157308	SAINT LOUIS	MO		02/20/2025		504		(19)			(19)		485	485			
100157309	JACKSONVILLE	FL		02/20/2025		1,221		(3)			(3)		1,218	1,218			
100157310	RICHMOND	VA		02/20/2025		2,234		9			9		2,243	2,243			
100157311	OCALA	FL		02/20/2025		53,633		(2,036)			(2,036)		51,597	51,597			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157313	RESEDA	CA		02/20/2025		2,682		(82)			(82)		2,600	2,600			
100157314	LEHIGH ACRES	FL		02/20/2025		2,170		(50)			(50)		2,120	2,120			
100157315	LAKEWOOD	NJ		02/20/2025		6,813		(166)			(166)		6,647	6,647			
100157317	BROOKLYN	NY		02/20/2025		4,747		(233)			(233)		4,514	4,514			
100157318	CATONSVILLE	MD		02/20/2025		1,424		(60)			(60)		1,364	1,364			
100157319	COUNTRY CLUB HILLS	IL		02/20/2025		726		(32)			(32)		694	694			
100157320	NORTH POTOMAC	MD		02/20/2025		4,904		(81)			(81)		4,823	4,823			
100157322	FORT LEE	NJ		02/20/2025		2,786		(142)			(142)		2,644	2,644			
100157323	CANTON	GA		02/20/2025		6,479		(356)			(356)		6,123	6,123			
100157324	PEARLAND	TX		02/20/2025		1,605		4			4		1,609	1,609			
100157327	YOUNGSTOWN	OH		02/20/2025		1,750		(53)			(53)		1,697	1,697			
100157328	TUMWATER	WA		02/20/2025		1,155		(74)			(74)		1,081	1,081			
100157329	CALVERTON	NY		02/20/2025		9,526		(533)			(533)		8,993	8,993			
100157331	OAKLAND	CA		02/20/2025		3,664		(68)			(68)		3,596	3,596			
100157332	OCALA	FL		02/20/2025		1,787		(35)			(35)		1,752	1,752			
100157333	ROSEVILLE	CA		02/20/2025		3,326		(66)			(66)		3,260	3,260			
100157334	PONTE VEDRA BEACH	FL		02/20/2025		4,827		(196)			(196)		4,631	4,631			
100157335	WEST BABYLON	NY		02/20/2025		2,873		(95)			(95)		2,778	2,778			
100157336	PINE	AZ		02/20/2025		1,929		(87)			(87)		1,842	1,842			
100157337	NORRISTOWN	PA		02/20/2025		807		(36)			(36)		771	771			
100157339	RANCHO CUCAMONGA	CA		02/20/2025		8,018		(130)			(130)		7,888	7,888			
100157341	NICHOLASVILLE	KY		02/20/2025		1,193		(40)			(40)		1,153	1,153			
100157342	PLANT CITY	FL		02/20/2025		2,674		(106)			(106)		2,568	2,568			
100157343	HARBOR CITY	CA		02/20/2025		4,792		(40)			(40)		4,752	4,752			
100157345	LA QUINTA	CA		02/20/2025		2,584		(67)			(67)		2,517	2,517			
100157347	MARGATE	FL		02/20/2025		3,302		(48)			(48)		3,254	3,254			
100157348	SACRAMENTO	CA		02/20/2025		1,616		(58)			(58)		1,558	1,558			
100157349	HOUSTON	TX		02/20/2025		1,403		(71)			(71)		1,332	1,332			
100157352	NEW BRUNSWICK	NJ		02/20/2025		4,136		(53)			(53)		4,083	4,083			
100157353	NORFOLK	VA		02/20/2025		1,880		(115)			(115)		1,765	1,765			
100157354	NEW BRUNSWICK	NJ		02/20/2025		2,682		(59)			(59)		2,623	2,623			
100157355	ST. PETERS	MO		02/20/2025		975		(73)			(73)		902	902			
100157356	DETROIT	MI		02/20/2025		483		(34)			(34)		449	449			
100157357	INDIANAPOLIS	IN		02/20/2025		2,120		(78)			(78)		2,042	2,042			
100157359	YUMA	AZ		02/20/2025		1,885		(62)			(62)		1,823	1,823			
100157360	NEW MILFORD	CT		02/20/2025		2,499		(66)			(66)		2,433	2,433			
100157361	FORT LAUDERDALE	FL		02/20/2025		1,544		(43)			(43)		1,501	1,501			
100157362	PALM HARBOR	FL		02/20/2025		4,079		(82)			(82)		3,997	3,997			
100157363	HAMTRAMCK	MI		02/20/2025		812		(73)			(73)		739	739			
100157364	BENSON	NC		02/20/2025		2,028		(47)			(47)		1,981	1,981			
100157365	WARREN	MI		02/20/2025		691		(38)			(38)		653	653			
100157366	KINGSTON	GA		02/20/2025		1,638		(74)			(74)		1,564	1,564			
100157367	SAINT LOUIS	MO		02/20/2025		1,291		(23)			(23)		1,268	1,268			
100157368	COVINGTON	KY		02/20/2025		5,056		(145)			(145)		4,911	4,911			
100157369	ST. PETERSBURG	FL		02/20/2025		2,157		(94)			(94)		2,063	2,063			
100157370	FITCHBURG	MA		02/20/2025		2,506		(29)			(29)		2,477	2,477			
100157373	SAN ANTONIO	TX		02/20/2025		1,384		(67)			(67)		1,317	1,317			
100157374	RENTON	WA		02/20/2025		2,173		(16)			(16)		2,157	2,157			
100157375	KANSAS CITY	MO		02/20/2025		925		(36)			(36)		889	889			
100157376	CLEVELAND	OH		02/20/2025		579		(30)			(30)		549	549			
100157377	KISSIMMEE	FL		02/20/2025		2,007		53			53		2,060	2,060			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157378	MATTESON	IL		02/20/2025		612		(35)			(35)		577	577			
100157379	LOUISVILLE	KY		02/20/2025		1,160		(74)			(74)		1,086	1,086			
100157381	KANSAS CITY	MO		02/20/2025		888		(55)			(55)		833	833			
100157382	FLINT	MI		02/20/2025		530		(35)			(35)		495	495			
100157383	INKSTER	MI		02/20/2025		400		(18)			(18)		382	382			
100157384	GASTONIA	NC		02/20/2025		1,454		(37)			(37)		1,417	1,417			
100157385	DEARBORN	MI		02/20/2025		782		(77)			(77)		705	705			
100157386	INDIANAPOLIS	IN		02/20/2025		777		(35)			(35)		742	742			
100157387	CHICAGO	IL		02/20/2025		1,229		(59)			(59)		1,170	1,170			
100157389	SAN ANTONIO	TX		02/20/2025		1,585		(100)			(100)		1,485	1,485			
100157391	WINCHESTER	NH		02/20/2025		1,251		(55)			(55)		1,196	1,196			
100157392	CARDIFF BY THE SEA	CA		02/20/2025		3,788		20			20		3,808	3,808			
100157394	BROOKLYN	NY		02/20/2025		4,379		(124)			(124)		4,255	4,255			
100157395	LANCASTER	CA		02/20/2025		1,908		(86)			(86)		1,822	1,822			
100157396	ENOCH	UT		02/20/2025		1,740		(57)			(57)		1,683	1,683			
100157397	HOUSTON	TX		02/20/2025		4,744		(342)			(342)		4,402	4,402			
100157398	FAYETTEVILLE	NC		02/20/2025		767		(47)			(47)		720	720			
100157399	PITTSBURGH	PA		02/20/2025		2,149		(72)			(72)		2,077	2,077			
100157402	FRIDLEY	MN		02/20/2025		218,018		(6,452)			(6,452)		211,566	211,566			
100157403	ISLAND PARK	ID		02/20/2025		9,777		(391)			(391)		9,386	9,386			
100157404	OCALA	FL		02/20/2025		1,344		(86)			(86)		1,258	1,258			
100157405	HAMMOND	LA		02/20/2025		1,204		(68)			(68)		1,136	1,136			
100157406	ALBANY	NY		02/20/2025		1,602		(10)			(10)		1,592	1,592			
100157407	ST. LOUIS	MO		02/20/2025		420		(15)			(15)		405	405			
100157408	SAINT LOUIS	MO		02/20/2025		454		(18)			(18)		436	436			
100157410	NEWNAN	GA		02/20/2025		2,242		(75)			(75)		2,167	2,167			
100157411	LOS ANGELES	CA		02/20/2025		7,206		(142)			(142)		7,064	7,064			
100157412	LOS ANGELES	CA		02/20/2025		4,751		12			12		4,763	4,763			
100157413	KISSIMMEE	FL		02/20/2025		1,379		(24)			(24)		1,355	1,355			
100157414	PUEBLO	CO		02/20/2025		1,630		(27)			(27)		1,603	1,603			
100157415	PHILADELPHIA	PA		02/20/2025		1,289		(69)			(69)		1,220	1,220			
100157417	INVERNESS	FL		02/20/2025		1,158		(54)			(54)		1,104	1,104			
100157420	WEST PALM BEACH	FL		02/20/2025		8,027		(97)			(97)		7,930	7,930			
100157421	GILBERT	AZ		02/20/2025		1,177		(66)			(66)		1,111	1,111			
100157422	LOS ANGELES	CA		02/20/2025		3,218		(108)			(108)		3,110	3,110			
100157423	TALLAHASSEE	FL		02/20/2025		2,514		21			21		2,535	2,535			
100157424	LAS VEGAS	NV		02/20/2025		2,556		(64)			(64)		2,492	2,492			
100157425	BOSTON	MA		02/20/2025		2,505		(100)			(100)		2,405	2,405			
100157427	OREM	UT		02/20/2025		2,582		(63)			(63)		2,519	2,519			
100157428	PARAMOUNT	CA		02/20/2025		10,153		(223)			(223)		9,930	9,930			
100157429	BACLIFF	TX		02/20/2025		1,143		(57)			(57)		1,086	1,086			
100157430	FORT MYERS	FL		02/20/2025		1,670		(35)			(35)		1,635	1,635			
100157431	GARY	IN		02/20/2025		414		(4)			(4)		410	410			
100157432	GARY	IN		02/20/2025		476		(5)			(5)		471	471			
100157433	GARY	IN		02/20/2025		420		(4)			(4)		416	416			
100157435	DARTMOUTH	MA		02/20/2025		2,276		(38)			(38)		2,238	2,238			
100157438	SEAFORD	DE		02/20/2025		2,482		48			48		2,530	2,530			
100157439	MONTGOMERY	AL		02/20/2025		484		(19)			(19)		465	465			
100157442	SEMINOLE	FL		02/20/2025		1,890		17			17		1,907	1,907			
100157443	ROCKFORD	IL		02/20/2025		893		(29)			(29)		864	864			
100157444	RENO	NV		02/20/2025		1,372		9			9		1,381	1,381			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157445	NEWTOWN	PA		02/20/2025		1,431		(55)			(55)		1,376	1,376			
100157446	GREEN BAY	WI		02/20/2025		4,857		(186)			(186)		4,671	4,671			
100157447	TOWSON	MD		02/20/2025		630		(39)			(39)		591	591			
100157448	HICKORY	NC		02/20/2025		1,081		(11)			(11)		1,070	1,070			
100157450	FT MYERS	FL		02/20/2025		1,447		(100)			(100)		1,347	1,347			
100157451	DEARBORN HEIGHTS	MI		02/20/2025		1,219		(91)			(91)		1,128	1,128			
100157452	PHILADELPHIA	PA		02/20/2025		689		(27)			(27)		662	662			
100157453	MEMPHIS	TN		02/20/2025		1,731		(75)			(75)		1,656	1,656			
100157454	LAKE CITY	FL		02/20/2025		1,463		(85)			(85)		1,378	1,378			
100157455	PITTSBURGH	PA		02/20/2025		1,292		(79)			(79)		1,213	1,213			
100157456	LAWRENCEVILLE	GA		02/20/2025		1,914		(73)			(73)		1,841	1,841			
100157457	LOS ANGELES	CA		02/20/2025		8,432		(221)			(221)		8,211	8,211			
100157458	FAYETTEVILLE	NC		02/20/2025		999		(40)			(40)		959	959			
100157459	LEHIGH ACRES	FL		02/20/2025		3,169		(11)			(11)		3,158	3,158			
100157460	MEMPHIS	TN		02/20/2025		4,058		(166)			(166)		3,892	3,892			
100157461	BAKERSFIELD	CA		02/20/2025		2,013		(67)			(67)		1,946	1,946			
100157462	DETROIT	MI		02/20/2025		614		(33)			(33)		581	581			
100157467	ARLINGTON	TX		02/20/2025		1,749		(39)			(39)		1,710	1,710			
100157468	INDIANAPOLIS	IN		02/20/2025		555		(17)			(17)		538	538			
100157469	BERKELEY	CA		02/20/2025		797,916		(31,511)			(31,511)		766,405	766,405			
100157470	BLUE ISLAND	IL		02/20/2025		1,211		(14)			(14)		1,197	1,197			
100157471	CAPE CORAL	FL		02/20/2025		1,675		(10)			(10)		1,665	1,665			
100157473	WINTER HAVEN	FL		02/20/2025		2,110		(74)			(74)		2,036	2,036			
100157474	LAND O LAKES	FL		02/20/2025		2,242		(52)			(52)		2,190	2,190			
100157475	WARREN	MI		02/20/2025		1,092		(66)			(66)		1,026	1,026			
100157476	CONROE	TX		02/20/2025		2,970		(48)			(48)		2,922	2,922			
100157477	ST. CLOUD	FL		02/20/2025		1,477		(18)			(18)		1,459	1,459			
100157478	FAYETTEVILLE	NC		02/20/2025		4,733		(85)			(85)		4,648	4,648			
100157479	BOCA RATON	FL		02/20/2025		4,225		(37)			(37)		4,188	4,188			
100157480	DETROIT	MI		02/20/2025		731		(34)			(34)		697	697			
100157482	GLENDALE	AZ		02/20/2025		7,170		(194)			(194)		6,976	6,976			
100157483	AUSTIN	TX		02/20/2025		2,508		(100)			(100)		2,408	2,408			
100157484	DETROIT	MI		02/20/2025		748		(27)			(27)		721	721			
100157487	TACOMA	WA		02/20/2025		4,606		79			79		4,685	4,685			
100157488	BALTIMORE	MD		02/20/2025		1,733							1,733	1,733			
100157489	STATEN ISLAND	NY		02/20/2025		2,489		(142)			(142)		2,347	2,347			
100157490	TROY	MI		02/20/2025		2,871		(19)			(19)		2,852	2,852			
100157491	BURLINGTON	NJ		02/20/2025		877		(36)			(36)		841	841			
100157492	CHILLICOTHE	OH		02/20/2025		2,506		(43)			(43)		2,463	2,463			
100157493	HUNTSVILLE	AL		02/20/2025		1,044		(50)			(50)		994	994			
100157494	EMPIRE	CA		02/20/2025		4,420		(104)			(104)		4,316	4,316			
100157495	MACON	GA		02/20/2025		728		(35)			(35)		693	693			
100157497	MONTGOMERY	AL		02/20/2025		609		(27)			(27)		582	582			
100157498	LAURELTON	NY		02/20/2025		2,750		(153)			(153)		2,597	2,597			
100157499	SAINT LOUIS	MO		02/20/2025		608		(15)			(15)		593	593			
100157502	FLORISSANT	MO		02/20/2025		999		(65)			(65)		934	934			
100157503	COLUMBUS	GA		02/20/2025		2,265		(188)			(188)		2,077	2,077			
100157504	RIALTO	CA		02/20/2025		2,032		(79)			(79)		1,953	1,953			
100157505	MEMPHIS	TN		02/20/2025		1,183		(25)			(25)		1,158	1,158			
100157506	METAIRIE	LA		02/20/2025		1,264		(50)			(50)		1,214	1,214			
100157507	MEMPHIS	TN		02/20/2025		785		(6)			(6)		779	779			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157510	MYRTLE BEACH	SC		02/20/2025		1,289		(69)			(69)		1,220	1,220			
100157511	SPRINGFIELD GARDENS	NY		02/20/2025		7,283		(257)			(257)		7,026	7,026			
100157514	OAK RIDGE	TN		02/20/2025		899		(30)			(30)		869	869			
100157518	BATON ROUGE	LA		02/20/2025		5,539		(213)			(213)		5,326	5,326			
100157519	WEST ORANGE	NJ		02/20/2025		42,618		(1,067)			(1,067)		41,551	41,551			
100157521	WILMINGTON	NC		02/20/2025		3,979		11			11		3,990	3,990			
100157522	PHILADELPHIA	PA		02/20/2025		3,284		5			5		3,289	3,289			
100157525	BROOKLYN	NY		02/20/2025		2,096		(40)			(40)		2,056	2,056			
100157526	ALMELO	NLD		06/27/2024										161	161		161
100157527	ALMELO	NLD		06/27/2024		3,517						117	3,634	3,897	263		263
100157528	ROTTERDAM	NLD		06/28/2024										178	178		178
100157529	AMSTERDAM	NLD		06/28/2024										229	229		229
100157530	S-GRAVENHAGE	NLD		06/28/2024										128	128		128
100157531	ARNHEM	NLD		06/28/2024										87	87		87
100157532	ARNHEM	NLD		06/28/2024		1,951						66	2,017	2,174	158		158
100157533	GRONINGEN	NLD		06/28/2024										622	622		622
100157534	S-HERTOGENBOSCH	NLD		06/28/2024										316	316		316
100157535	S-HERTOGENBOSCH	NLD		06/28/2024										316	316		316
100157536	NOORDWIJK ZH	NLD		06/28/2024										260	260		260
100157537	EINDHOVEN	NLD		06/28/2024										340	340		340
100157538	DORDRECHT	NLD		06/28/2024										323	323		323
100157539	OOSTERHOUT	NLD		06/28/2024		1,944,468						65,900	2,010,368	2,197,209	186,841		186,841
100157540	WILHELMINAOORD	NLD		06/28/2024										372	372		372
100157541	ROTTERDAM	NLD		06/28/2024										396	396		396
100157542	ROTTERDAM	NLD		06/28/2024		31,588						1,071	32,659	35,838	3,179		3,179
100157543	ROTTERDAM	NLD		06/28/2024		20,197						684	20,881	22,917	2,036		2,036
100157546	BORN	NLD		06/28/2024										125	125		125
100157547	AMSTERDAM	NLD		06/28/2024										453	453		453
100157548	ULFT	NLD		06/28/2024										256	256		256
100157549	AMSTERDAM	NLD		06/28/2024		3,796						129	3,925	4,221	296		296
100157550	AMSTERDAM	NLD		06/28/2024										993	993		993
100157551	S-HERTOGENBOSCH	NLD		06/28/2024										274	274		274
100157552	BOLSWARD	NLD		06/28/2024										218	218		218
100157553	BOLSWARD	NLD		06/28/2024		765						26	791	851	61		61
100157554	UTRECHT	NLD		06/28/2024										232	232		232
100157555	HENGELO	NLD		06/28/2024										220	220		220
100157557	ROTTERDAM	NLD		06/28/2024										258	258		258
100157558	HELMOND	NLD		06/28/2024										300	300		300
100157559	HELMOND	NLD		06/28/2024										312	312		312
100157560	ROTTERDAM	NLD		06/28/2024										203	203		203
100157561	ROTTERDAM	NLD		06/28/2024		761						26	787	847	60		60
100157562	GRONINGEN	NLD		06/28/2024										657	657		657
100157563	AMERSFOORT	NLD		06/28/2024										652	652		652
100157564	AMSTERDAM	NLD		06/28/2024										676	676		676
100157565	AMSTERDAM	NLD		06/28/2024										427	427		427
100157566	NIEUWEGEIN	NLD		06/28/2024		28,308						960	29,268	32,362	3,093		3,093
100157567	S-GRAVENHAGE	NLD		06/28/2024										125	125		125
100157568	AMSTERDAM	NLD		06/28/2024										674	674		674
100157569	AMSTELVEEN	NLD		06/28/2024										1,431	1,431		1,431
100157570	ROTTERDAM	NLD		06/28/2024										198	198		198
100157571	AMSTERDAM	NLD		06/28/2024										411	411		411

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157572	AMSTERDAM	NLD		06/28/2024		3,140						106	3,246	3,451	205		205
100157573	OUD-BEIJERLAND	NLD		06/28/2024										181	181		181
100157574	UTRECHT	NLD		06/28/2024										706	706		706
100157575	GRONINGEN	NLD		06/28/2024										160	160		160
100157576	ASSEN	NLD		06/28/2024										1,010	1,010		1,010
100157577	GRONINGEN	NLD		06/28/2024										460	460		460
100157578	CASTRICUM	NLD		06/28/2024										399	399		399
100157579	WAGENINGEN	NLD		06/28/2024										284	284		284
100157580	BRIELLE	NLD		06/28/2024										563	563		563
100157581	ROTTERDAM	NLD		06/28/2024										152	152		152
100157582	S-GRAVENHAGE	NLD		06/28/2024										914	914		914
100157583	SANTA CRUZ	CA		06/28/2024		18,753		(172)			(172)		18,581	18,581			
100157584	GULF SHORES	AL		06/28/2024		1,847		(33)			(33)		1,814	1,814			
100157585	ATLANTA	GA		06/28/2024		9,195		(273)			(273)		8,922	8,922			
100157586	FORT LAUDERDALE	FL		06/28/2024		16,807		(69)			(69)		16,738	16,738			
100157587	NIPOMO	CA		06/28/2024		18,550		(446)			(446)		18,104	18,104			
100157588	FRANKLIN	NC		06/28/2024		79,033		(5,325)			(5,325)		73,708	73,708			
100157589	THE VILLAGES	FL		06/28/2024		19,286		(795)			(795)		18,491	18,491			
100157590	AUBURN	CA		06/28/2024		9,674		(336)			(336)		9,338	9,338			
100157598	HIALEAH	FL		06/28/2024		14,391		(348)			(348)		14,043	14,043			
100157599	EAST HANOVER	NJ		06/28/2024		166,100		(4,836)			(4,836)		161,264	161,264			
100157601	AVON	CO		06/28/2024		17,746		(583)			(583)		17,163	17,163			
100157602	BELTSVILLE	MD		06/28/2024		2,051		(18)			(18)		2,033	2,033			
100157603	HESPERIA	CA		06/28/2024		3,669		(96)			(96)		3,573	3,573			
100157604	EDMONDS	WA		06/28/2024		9,670		94			94		9,764	9,764			
100157605	HIALEAH	FL		06/28/2024		1,105		(67)			(67)		1,038	1,038			
100157606	CORAL SPRINGS	FL		06/28/2024		6,553		(164)			(164)		6,389	6,389			
100157607	MIAMI	FL		06/28/2024		7,215		(108)			(108)		7,107	7,107			
100157608	MIAMI	FL		06/28/2024		1,036		(66)			(66)		970	970			
100157611	MARYSVILLE	WA		06/28/2024		9,443		(190)			(190)		9,253	9,253			
100157612	FORT MYERS	FL		06/28/2024		4,377		(63)			(63)		4,314	4,314			
100157614	VERO BEACH	FL		06/28/2024		12,767		(511)			(511)		12,256	12,256			
100157615	LA CENTER	WA		06/28/2024		5,370		(136)			(136)		5,234	5,234			
100157616	OKLAHOMA CITY	OK		06/28/2024		1,524		(94)			(94)		1,430	1,430			
100157617	MONTCLAIR	CA		06/28/2024		5,144		(114)			(114)		5,030	5,030			
100157618	HONOLULU	HI		06/28/2024		227,993		(6,145)			(6,145)		221,848	221,848			
100157619	FRISCO	TX		06/28/2024		3,090		(161)			(161)		2,929	2,929			
100157620	SHERMAN OAKS	CA		06/28/2024		11,005		(355)			(355)		10,650	10,650			
100157624	BURLINGTON	NJ		06/28/2024		2,222		22			22		2,244	2,244			
100157625	MASSAPEQUA	NY		06/28/2024		7,320		(363)			(363)		6,957	6,957			
100157626	PORT SAINT LUCIE	FL		06/28/2024		566		4			4		570	570			
100157628	OAKLAND	CA		06/28/2024		5,630		(191)			(191)		5,439	5,439			
100157629	WALNUT CREEK	CA		06/28/2024		8,416		(232)			(232)		8,184	8,184			
100157630	CONYERS	GA		06/28/2024		2,433		(125)			(125)		2,308	2,308			
100157631	GARDEN CITY	NY		06/28/2024		4,830		(111)			(111)		4,719	4,719			
100157632	PLAINFIELD	NJ		06/28/2024		4,471		17			17		4,488	4,488			
100157633	NAPLES	FL		06/28/2024		7,701		(114)			(114)		7,587	7,587			
100157634	YUKON	OK		06/28/2024		13,940		(381)			(381)		13,559	13,559			
100157636	CORONA	CA		06/28/2024		16,593		(200)			(200)		16,393	16,393			
100157637	PASSAIC	NJ		06/28/2024		5,677		(103)			(103)		5,574	5,574			
100157638	BOONTON	NJ		06/28/2024		4,142		(96)			(96)		4,046	4,046			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157639	SUNRISE	FL		06/28/2024		1,489		(37)			(37)		1,452	1,452			
100157640	LA QUINTA	CA		06/28/2024		5,088		(133)			(133)		4,955	4,955			
100157642	SNELLVILLE	GA		06/28/2024		3,053		(199)	2		(201)		2,852	2,647		(204)	(204)
100157643	CLEARWATER	FL		06/28/2024		3,625		(149)			(149)		3,476	3,476			
100157644	ROCKFORD	IL		06/28/2024		706		(24)			(24)		682	682			
100157645	DALLAS	TX		06/28/2024		1,683		(161)			(161)		1,522	1,522			
100157646	SCOTTSDALE	AZ		06/28/2024		7,363		(307)			(307)		7,056	7,056			
100157647	HIALEAH	FL		06/28/2024		1,512		(51)			(51)		1,461	1,461			
100157649	ORLANDO	FL		06/28/2024		2,568		(121)			(121)		2,447	2,447			
100157650	LIGHTHOUSE POINT	FL		06/28/2024		3,836		(29)			(29)		3,807	3,807			
100157651	NORTH LAUDERDALE	FL		06/28/2024		1,705		(61)			(61)		1,644	1,644			
100157652	FONTANA	CA		06/28/2024		104,778		1,108			1,108		105,886	105,886			
100157653	BOCA RATON	FL		06/28/2024		18,854		(495)			(495)		18,359	18,359			
100157655	CARLSBAD	CA		06/28/2024		3,751		(4)			(4)		3,747	3,747			
100157656	GALVESTON	TX		06/28/2024		1,050		(72)			(72)		978	978			
100157657	BOWDON	GA		06/28/2024		1,630		(57)			(57)		1,573	1,573			
100157658	OCALA	FL		06/28/2024		2,652		22			22		2,674	2,674			
100157660	BOCA RATON	FL		06/28/2024		2,000		(73)			(73)		1,927	1,927			
100157661	FORT WORTH	TX		06/28/2024		151,315		(3,464)			(3,464)		147,851	147,851			
100157663	DAVENPORT	FL		06/28/2024		2,932		(40)			(40)		2,892	2,892			
100157665	SAINT SIMONS ISLAND	GA		06/28/2024		4,052		(187)			(187)		3,865	3,865			
100157666	MIAMI	FL		06/28/2024		14,897		(526)			(526)		14,371	14,371			
100157667	DELRAY BEACH	FL		06/28/2024		4,586		(119)			(119)		4,467	4,467			
100157668	LAS VEGAS	NV		06/28/2024		8,992		(288)			(288)		8,704	8,704			
100157669	SIMI VALLEY	CA		06/28/2024		9,956		(284)			(284)		9,672	9,672			
100157670	PACIFIC PALISADES	CA		06/28/2024													
100157671	YORBA LINDA	CA		06/28/2024		3,168		(28)			(28)		3,140	3,140			
100157672	PINELLAS PARK	FL		06/28/2024		3,945		(48)			(48)		3,897	3,897			
100157673	WORCESTER	MA		06/28/2024		1,605		(64)			(64)		1,541	1,541			
100157674	VENICE	FL		06/28/2024		2,427		(72)			(72)		2,355	2,355			
100157675	SUMMERVILLE	SC		06/28/2024		6,978		(236)			(236)		6,742	6,742			
100157676	VALENCIA	CA		06/28/2024		11,777		(90)			(90)		11,687	11,687			
100157678	RANCHO CUCAMONGA	CA		06/28/2024		7,411		(197)			(197)		7,214	7,214			
100157681	MIAMI	FL		06/28/2024		4,711		(260)			(260)		4,451	4,451			
100157682	HOLLYWOOD	FL		06/28/2024		3,955		(22)			(22)		3,933	3,933			
100157683	RIVIERA BEACH	FL		06/28/2024		4,539		(181)			(181)		4,358	4,358			
100157684	MOBILE	AL		06/28/2024		3,890		(204)			(204)		3,686	3,686			
100157685	WINSTON	GA		06/28/2024		4,960		(160)			(160)		4,800	4,800			
100157686	NEW ORLEANS	LA		06/28/2024		3,277		(98)			(98)		3,179	3,179			
100157687	HAVERHILL	MA		06/28/2024		2,379		(5)			(5)		2,374	2,374			
100157689	WOODBURY	MN		06/28/2024		1,670		(100)			(100)		1,570	1,570			
100157691	ASHEVILLE	NC		06/28/2024		2,638		(126)	1		(127)		2,511	2,511			
100157692	SAN CLEMENTE	CA		06/28/2024		21,529		(542)			(542)		20,987	20,987			
100157694	MAPLE GROVE	MN		06/28/2024		2,001		(138)			(138)		1,863	1,863			
100157695	CUMMING	GA		06/28/2024		1,733		(125)	(1)		(124)		1,609	1,725		116	116
100157696	WYNNEWOOD	PA		06/28/2024		17,289		(249)			(249)		17,040	17,040			
100157698	LAKESIDE	CA		06/28/2024		5,712		(62)			(62)		5,650	5,650			
100157699	ROOSEVELT	NY		06/28/2024		3,932		(116)			(116)		3,816	3,816			
100157701	WINTER GARDEN	FL		06/28/2024		4,167		(234)			(234)		3,933	3,933			
100157702	SAN BERNARDINO	CA		06/28/2024		1,990		(77)			(77)		1,913	1,913			
100157703	HOUSTON	TX		06/28/2024		2,874		(190)			(190)		2,684	2,684			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157704	WEST PALM BEACH	FL		06/28/2024		12,685		(405)			(405)		12,280	12,280			
100157707	LAKE HAVASU CITY	AZ		06/28/2024		(91)		(140)			(140)		(231)	(231)			
100157708	SILVER SPRING	MD		06/28/2024		3,295		(153)			(153)		3,142	3,142			
100157709	KENNER	LA		06/28/2024		1,207		(97)			(97)		1,110	1,110			
100157710	RICHMOND	VA		06/28/2024		2,018		(100)			(100)		1,918	1,918			
100157715	HUNTINGTON BEACH	CA		06/28/2024		24,462		(134)			(134)		24,328	24,328			
100157718	DALLAS	TX		06/28/2024		2,527		(119)			(119)		2,408	2,408			
100157719	INGLEWOOD	CA		06/28/2024		4,811		(74)			(74)		4,737	4,737			
100157720	TAMPA	FL		06/28/2024		1,252		(81)			(81)		1,171	1,171			
100157721	SUGAR LAND	TX		06/28/2024		1,602		(84)			(84)		1,518	1,518			
100157722	SUMMERVILLE	SC		06/28/2024		4,583		(25)			(25)		4,558	4,558			
100157723	LOCUST GROVE	GA		06/28/2024		2,595		(147)			(147)		2,448	2,448			
100157726	STOCKTON	CA		06/28/2024		5,340		(327)			(327)		5,013	5,013			
100157728	GRESHAM	OR		06/28/2024		1,586		3			3		1,589	1,589			
100157729	HEMPSTEAD	NY		06/28/2024		2,109		(117)			(117)		1,992	1,992			
100157730	MANVEL	TX		06/28/2024		2,685		(146)			(146)		2,539	2,539			
100157731	MIAMI	FL		06/28/2024		6,731		(215)			(215)		6,516	6,516			
100157733	CORAL SPRINGS	FL		06/28/2024		3,177		(102)			(102)		3,075	3,075			
100157734	GROVETOWN	GA		06/28/2024		1,353		(96)			(96)		1,257	1,257			
100157735	YONKERS	NY		06/28/2024		3,347		(4)			(4)		3,343	3,343			
100157764	LEXINGTON	NC		08/01/2024		3,177		(99)			(99)		3,078	3,078			
100157765	GUILFORD	CT		08/01/2024		4,891		(64)			(64)		4,827	4,827			
100157768	KELLER	TX		08/01/2024		5,701		(243)			(243)		5,458	5,458			
100157769	BIG PINE KEY	FL		08/01/2024		4,635		17			17		4,652	4,652			
100157773	BERWYN	IL		08/01/2024		232,545		(3,188)			(3,188)		229,357	229,357			
100157775	BIRMINGHAM	AL		08/01/2024		4,020		(141)			(141)		3,879	3,879			
100157776	MONROE	NC		08/01/2024		16,249		(706)			(706)		15,543	15,543			
100157778	DEER PARK	WA		08/01/2024		5,453		(190)			(190)		5,263	5,263			
100157779	QUEEN CREEK	AZ		08/01/2024		6,058		(154)			(154)		5,904	5,904			
100157780	WILLIAMSTOWN	NJ		08/01/2024		5,211		(101)			(101)		5,110	5,110			
100157781	MELBOURNE	FL		08/01/2024		25,339		(535)			(535)		24,804	24,804			
100157782	AUSTIN	TX		08/01/2024		5,639		(252)			(252)		5,387	5,387			
100157783	DAYTON	OH		08/01/2024		1,595		(100)			(100)		1,495	1,495			
100157784	LAS VEGAS	NV		08/01/2024		5,852		(66)			(66)		5,786	5,786			
100157788	EAST STROUDSBURG	PA		08/01/2024		2,206		(85)			(85)		2,121	2,121			
100157789	GLEN BURNIE	MD		08/01/2024		2,448		(67)			(67)		2,381	2,381			
100157790	MIAMI	FL		08/01/2024		3,086		(119)			(119)		2,967	2,967			
100157791	CLAXTON	GA		08/01/2024		3,935		(265)			(265)		3,670	3,670			
100157792	FAYETTEVILLE	NC		08/01/2024		1,514		(36)			(36)		1,478	1,478			
100157794	LOS ANGELES	CA		08/01/2024		23,804		(829)			(829)		22,975	22,975			
100157795	FLAGSTAFF	AZ		08/01/2024		3,378		(66)			(66)		3,312	3,312			
100157796	GRAND JUNCTION	CO		08/01/2024		3,123		(109)			(109)		3,014	3,014			
100157797	KIHEI	HI		08/01/2024		14,995		(563)			(563)		14,432	14,432			
100157798	FRESNO	TX		08/01/2024		2,131		(122)			(122)		2,009	2,009			
100157799	OAK CREEK	WI		08/01/2024		5,058		(91)			(91)		4,967	4,967			
100157802	VISTA	CA		08/01/2024		5,490		(21)			(21)		5,469	5,469			
100157803	MARIETTA	GA		08/01/2024		5,466		(148)			(148)		5,318	5,318			
100157805	HYANNIS	MA		08/01/2024		3,529		(119)			(119)		3,410	3,410			
100157807	EDMONDS	WA		08/01/2024		10,113		(31)			(31)		10,082	10,082			
100157809	PALM BEACH GARDENS	FL		08/01/2024		8,557		(68)			(68)		8,489	8,489			
100157811	BOYNTON BEACH	FL		08/01/2024		67,290		(2,634)			(2,634)		64,656	64,656			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157812	GALVESTON	TX		08/01/2024		3,907		(154)			(154)		3,753	3,753			
100157814	INLET BEACH	FL		08/01/2024		12,303		(445)			(445)		11,858	11,858			
100157816	DEERFIELD BEACH	FL		08/01/2024		3,579		(110)			(110)		3,469	3,469			
100157819	WINDERMERE	FL		08/01/2024		4,120		(165)			(165)		3,955	3,955			
100157820	MATTHEWS	NC		08/01/2024		3,203		(103)			(103)		3,100	3,100			
100157821	KENT	WA		08/01/2024		4,093		(256)			(256)		3,837	3,837			
100157823	BREMERTON	WA		08/01/2024		2,954		(108)			(108)		2,846	2,846			
100157826	PLANTATION	FL		08/01/2024		1,181		(75)			(75)		1,106	1,106			
100157827	PUTNAM	CT		08/01/2024		1,250		(105)			(105)		1,145	1,145			
100157828	TAMPA	FL		08/01/2024		2,421		(93)			(93)		2,328	2,328			
100157831	AUSTIN	TX		08/01/2024		6,118		(114)			(114)		6,004	6,004			
100157832	LIBERTYVILLE	IL		08/01/2024		1,963		(79)			(79)		1,884	1,884			
100157833	DALLAS	TX		08/01/2024		13,124		(270)			(270)		12,854	12,854			
100157834	WINTER GARDEN	FL		08/01/2024		3,801		23			23		3,824	3,824			
100157836	KYLE	TX		08/01/2024		3,297		(132)			(132)		3,165	3,165			
100157837	COLONIA TULUM PUEBLO	MEX		07/08/2024		1,969							1,969	1,969			
100157838	SAN MIGUEL DE ALLENDE	MEX		07/08/2024		13,957							13,957	13,957			
100157839	EWA BEACH	HI		07/09/2024		159,752		(1,064)			(1,064)		158,688	158,688			
100157840	BUCKEYE	AZ		07/09/2024		43,942		(395)	1		(396)		43,546	43,494		(53)	(53)
100157841	MINERAL BLUFF	GA		07/09/2024		5,808		(45)			(45)		5,763	5,763			
100157843	FALLING WATERS	WV		07/09/2024		5,048		(89)			(89)		4,959	4,959			
100157847	NASHVILLE	TN		07/09/2024		4,929		(13)			(13)		4,916	4,916			
100157848	EL DORADO HILLS	CA		07/09/2024		3,667		54			54		3,721	3,721			
100157850	LAMBERTVILLE	NJ		07/09/2024		3,564		(36)			(36)		3,528	3,528			
100157851	MAYFLOWER	AR		07/09/2024		3,387		(30)			(30)		3,357	3,357			
100157852	RAVENEL	SC		07/09/2024		5,201		(70)			(70)		5,131	5,131			
100157854	CHELSEA	MA		07/09/2024		8,268		97			97		8,365	8,365			
100157858	COLUMBIA	MD		07/09/2024		4,375		(36)			(36)		4,339	4,339			
100157859	LAS VEGAS	NV		07/09/2024		2,920		(77)			(77)		2,843	2,843			
100157860	ISSAQUAH	WA		07/09/2024		6,207		272			272		6,479	6,479			
100157861	BRENTWOOD	CA		07/09/2024		156,134		6,174			6,174		162,308	162,308			
100157862	SEVIERVILLE	TN		07/09/2024		3,545		(43)			(43)		3,502	3,502			
100157863	LAS VEGAS	NV		07/09/2024		4,003		81			81		4,084	4,084			
100157864	BRADENTON	FL		07/09/2024		4,957		(26)			(26)		4,931	4,931			
100157865	CARTERSVILLE	GA		07/09/2024		1,962		(35)			(35)		1,927	1,927			
100157866	SACHSE	TX		07/09/2024		2,450		(57)			(57)		2,393	2,393			
100157868	TACOMA	WA		07/09/2024		3,927		(53)			(53)		3,874	3,874			
100157869	JERSEY CITY	NJ		07/09/2024		6,048		253			253		6,301	6,301			
100157870	CENTREVILLE	VA		07/09/2024		3,165		(9)			(9)		3,156	3,156			
100157871	PRESCOTT	AZ		07/09/2024		4,648		37			37		4,685	4,685			
100157872	ASHBURN	VA		07/09/2024		7,247		(66)			(66)		7,181	7,181			
100157873	GREER	SC		07/09/2024		2,245		24			24		2,269	2,269			
100157874	SCOTLAND NECK	NC		07/09/2024		1,473		(1)			(1)		1,472	1,472			
100157875	OLYMPIA	WA		07/09/2024		6,375		96			96		6,471	6,471			
100157879	PERKINS	OK		07/09/2024		1,502		(33)			(33)		1,469	1,469			
100157880	DANA POINT	CA		07/09/2024		7,520		(17)			(17)		7,503	7,503			
100157881	BANNING	CA		07/09/2024		2,083		(53)			(53)		2,030	2,030			
100157882	BIRMINGHAM	AL		07/09/2024		7,231		(127)			(127)		7,104	7,104			
100157883	ASHBURN	VA		07/09/2024		8,074		(74)			(74)		8,000	8,000			
100157884	ORANGE BEACH	AL		07/09/2024		2,744		(21)			(21)		2,723	2,723			
100157885	SOUTH LAKE TAHOE	CA		07/09/2024		3,653		(37)			(37)		3,616	3,616			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157886	MOULTONBORO	NH		07/09/2024		6,443		(65)			(65)		6,378	6,378			
100157887	DAVENPORT	FL		07/09/2024		2,225		(41)			(41)		2,184	2,184			
100157888	SAINT AUGUSTINE	FL		07/09/2024		7,246		158			158		7,404	7,404			
100157889	SANTA ROSA BEACH	FL		07/09/2024		39,410		(668)			(668)		38,742	38,742			
100157890	COLUMBUS	OH		07/09/2024		1,556		(39)			(39)		1,517	1,517			
100157891	JACKSONVILLE	FL		07/09/2024		2,150		169			169		2,319	2,319			
100157892	HOT SPRINGS	AR		07/09/2024		6,985		(39)			(39)		6,946	6,946			
100157893	SUMMERVILLE	SC		07/09/2024		2,629		9			9		2,638	2,638			
100157894	PORT SAINT JOE	FL		07/09/2024		5,168		403			403		5,571	5,571			
100157895	MILLVILLE	DE		07/09/2024		3,802		(75)			(75)		3,727	3,727			
100157896	BRADENTON	FL		07/09/2024		4,277		228			228		4,505	4,505			
100157899	OCALA	FL		07/09/2024		2,505		189			189		2,694	2,694			
100157901	DENVER	NC		07/09/2024		6,431		402			402		6,833	6,833			
100157902	OCEAN CITY	MD		07/09/2024		4,227		(48)			(48)		4,179	4,179			
100157903	LONGS	SC		07/09/2024		3,358		204			204		3,562	3,562			
100157904	GOODYEAR	AZ		07/09/2024		2,725		(6)			(6)		2,719	2,719			
100157905	ROSHARON	TX		07/09/2024		2,818		83			83		2,901	2,901			
100157906	MYRTLE BEACH	SC		07/09/2024		3,419		(59)			(59)		3,360	3,360			
100157907	FLAGSTAFF	AZ		07/09/2024		6,742		(72)			(72)		6,670	6,670			
100157909	PALM COAST	FL		07/09/2024		3,083		(5)			(5)		3,078	3,078			
100157910	SURFSIDE BEACH	SC		07/09/2024		12,253		(207)			(207)		12,046	12,046			
100157911	CHARLESTON	SC		07/09/2024		2,229		(51)			(51)		2,178	2,178			
100157912	ROSHARON	TX		07/09/2024		6,163		431			431		6,594	6,594			
100157913	SLINGERLANDS	NY		07/09/2024		1,838		18			18		1,856	1,856			
100157914	LAS VEGAS	NV		07/09/2024		6,764		(100)			(100)		6,664	6,664			
100157915	OSAGE BEACH	MO		07/09/2024		2,374		(6)			(6)		2,368	2,368			
100157916	LITTLE RIVER	SC		07/09/2024		2,917		(53)			(53)		2,864	2,864			
100157917	WILLOUGHBY	OH		07/09/2024		2,723		(15)			(15)		2,708	2,708			
100157918	LONGS	SC		07/09/2024		33,545		1,443			1,443		34,988	34,988			
100157919	ATLANTA	GA		07/09/2024		3,136		(16)			(16)		3,120	3,120			
100157920	BLACKSTONE	VA		07/09/2024		2,881		(22)			(22)		2,859	2,859			
100157921	SANGER	TX		07/09/2024		3,760		49			49		3,809	3,809			
100157922	CONCORD	NC		07/09/2024		3,014		(30)			(30)		2,984	2,984			
100157923	PENSACOLA	FL		07/09/2024		73,014		(1,112)	14		(1,126)		71,888	71,759		(129)	(129)
100157924	JONESBORO	AR		07/09/2024		2,204		66			66		2,270	2,270			
100157925	BLUE RIDGE	GA		07/09/2024		3,276		(30)			(30)		3,246	3,246			
100157927	JACKSONVILLE	FL		07/09/2024		2,811		(36)			(36)		2,775	2,775			
100157928	PARMA	OH		07/09/2024		9,523		(158)			(158)		9,365	9,365			
100157929	BRANDON	FL		07/09/2024		3,785		62			62		3,847	3,847			
100157930	SEBASTIAN	FL		07/09/2024		2,216		(33)			(33)		2,183	2,183			
100157931	JACKSONVILLE	FL		07/09/2024		2,642		77			77		2,719	2,719			
100157932	BUFFALO	NY		07/09/2024		2,653		(29)			(29)		2,624	2,624			
100157933	PORT CHARLOTTE	FL		07/09/2024		3,672		(20)			(20)		3,652	3,652			
100157935	BREINIGSVILLE	PA		07/09/2024		107,543		4,349	1		4,348		111,891	111,729		(162)	(162)
100157936	LONGS	SC		07/09/2024		2,867		187			187		3,054	3,054			
100157937	MONCKS CORNER	SC		07/09/2024		3,316		(9)			(9)		3,307	3,307			
100157938	SAN MARCOS	TX		07/09/2024		2,740		45			45		2,785	2,785			
100157939	PLAINFIELD	IL		07/09/2024		2,822		(13)			(13)		2,809	2,809			
100157940	HAINES CITY	FL		07/09/2024		2,596		(59)			(59)		2,537	2,537			
100157942	SANFORD	FL		07/09/2024		2,955		23			23		2,978	2,978			
100157943	CAPE CORAL	FL		07/09/2024		3,146		218			218		3,364	3,364			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157945	LAKEVILLE	MN		07/09/2024		4,265		150			150		4,415	4,415			
100157947	MONCKS CORNER	SC		07/09/2024		2,772		192			192		2,964	2,964			
100157948	TULSA	OK		07/09/2024		6,107		(61)			(61)		6,046	6,046			
100157949	BUCKEYE	AZ		07/09/2024		4,280		38			38		4,318	4,318			
100157950	VENTNOR CITY	NJ		07/09/2024		5,337		(35)			(35)		5,302	5,302			
100157952	GATLINBURG	TN		07/09/2024		6,184		(57)			(57)		6,127	6,127			
100157953	NASHVILLE	TN		07/09/2024		2,799		(56)			(56)		2,743	2,743			
100157954	TOBYHANNA	PA		07/09/2024		2,296		(25)			(25)		2,271	2,271			
100157955	GREENVILLE	NC		07/09/2024		2,051		(53)			(53)		1,998	1,998			
100157956	ANCHORAGE	AK		07/09/2024		3,477		(44)			(44)		3,433	3,433			
100157957	CARSON CITY	NV		07/09/2024		4,284		177			177		4,461	4,461			
100157958	DAVENPORT	FL		07/09/2024		4,635		(41)			(41)		4,594	4,594			
100157959	ATLANTA	GA		07/09/2024		2,990		(23)			(23)		2,967	2,967			
100157960	RIVIERA BEACH	FL		07/09/2024		3,730		(52)			(52)		3,678	3,678			
100157961	WOODLAND	CA		07/09/2024		6,674		172			172		6,846	6,846			
100157962	SAND SPRINGS	OK		07/09/2024		5,435		(48)			(48)		5,387	5,387			
100157963	NAPERVILLE	IL		07/09/2024		11,991		(122)			(122)		11,869	11,869			
100157964	TITUSVILLE	FL		07/09/2024		4,755		(58)			(58)		4,697	4,697			
100157965	DURHAM	NC		07/09/2024		2,732		(32)			(32)		2,700	2,700			
100157967	SEASIDE HEIGHTS	NJ		07/09/2024		2,813		(13)			(13)		2,800	2,800			
100157968	CEDAR CITY	UT		07/09/2024		2,183		9			9		2,192	2,192			
100157969	SAN JOSE	CA		07/09/2024		3,379		7			7		3,386	3,386			
100157970	SAN ANTONIO	TX		07/09/2024		2,176		(17)			(17)		2,159	2,159			
100157971	ALEXANDRIA	VA		07/09/2024		11,348		(129)			(129)		11,219	11,219			
100157972	RANCHO MIRAGE	CA		07/09/2024		4,351		117			117		4,468	4,468			
100157973	KIRKLAND	WA		07/09/2024		146,550		1,912			1,912		148,462	148,462			
100157974	SARASOTA	FL		07/09/2024		4,115		41			41		4,156	4,156			
100157975	BALTIMORE	MD		07/09/2024		2,020		(13)			(13)		2,007	2,007			
100157976	DISPUTANTA	VA		07/09/2024		1,525		(18)			(18)		1,507	1,507			
100157977	POTOMAC	MD		07/09/2024		3,188		(52)			(52)		3,136	3,136			
100157978	BULLHEAD CITY	AZ		07/09/2024		2,062		(61)			(61)		2,001	2,001			
100157979	MONTGOMERY	IL		07/09/2024		1,561		(9)			(9)		1,552	1,552			
100157980	CABOT	AR		07/09/2024		3,379		(38)			(38)		3,341	3,341			
100157981	MONTEREY	CA		07/09/2024		7,417		(39)			(39)		7,378	7,378			
100157982	KANEOHE	HI		07/09/2024		6,742		67			67		6,809	6,809			
100157983	OCEAN CITY	NJ		07/09/2024		2,949		(21)			(21)		2,928	2,928			
100157984	DUNDALK	MD		07/09/2024		1,616		(10)			(10)		1,606	1,606			
100157985	COVINGTON	GA		07/09/2024		1,432		(11)			(11)		1,421	1,421			
100157987	NORTHPORT	AL		07/09/2024		20,932		65			65		20,997	20,997			
100157990	GATLINBURG	TN		07/09/2024		2,842		(56)			(56)		2,786	2,786			
100157991	WYOMING	MI		07/09/2024		2,489		(100)			(100)		2,389	2,389			
100157992	COVINA	CA		07/09/2024		17,924		(11)			(11)		17,913	17,913			
100157993	WOODLAND HILLS	CA		07/09/2024		168,555		(1,150)	43		(1,193)		167,362	166,997		(365)	(365)
100157994	ENCINITAS	CA		07/09/2024		5,370		14			14		5,384	5,384			
100157997	BALTIMORE	MD		07/09/2024		2,039		(55)			(55)		1,984	1,984			
100157998	BREA	CA		07/09/2024		3,238		(53)			(53)		3,185	3,185			
100157999	DALLAS	TX		07/09/2024		2,349		(45)			(45)		2,304	2,304			
100158000	READING	PA		07/09/2024		2,298		(68)			(68)		2,230	2,230			
100158002	MIAMI BEACH	FL		07/09/2024		7,791		20			20		7,811	7,811			
100158003	MOBILE	AL		07/09/2024		1,246		9			9		1,255	1,255			
100158004	PASCO	WA		07/09/2024		4,675		(116)			(116)		4,559	4,559			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158005	RUIDOSO	NM		07/09/2024		3,813		(81)			(81)		3,732	3,732			
100158007	KISSIMMEE	FL		07/09/2024		3,419		(55)			(55)		3,364	3,364			
100158008	DENVER	CO		07/09/2024		3,370		(67)			(67)		3,303	3,303			
100158009	RENO	NV		07/09/2024		3,617		(85)			(85)		3,532	3,532			
100158011	CHERRY HILL	NJ		07/09/2024		2,519		(15)			(15)		2,504	2,504			
100158012	MCALLEN	TX		07/09/2024		4,413		11			11		4,424	4,424			
100158013	FOREST HILL	TX		07/09/2024		5,363		(26)			(26)		5,337	5,337			
100158014	KALAMAZOO	MI		07/09/2024		2,172		(42)			(42)		2,130	2,130			
100158015	SAND SPRINGS	OK		07/09/2024		2,954		(13)			(13)		2,941	2,941			
100158016	STEPHENVILLE	TX		07/09/2024		2,003		(28)			(28)		1,975	1,975			
100158017	GRAND RAPIDS	MI		07/09/2024		1,948		(44)			(44)		1,904	1,904			
100158018	POMPANO BEACH	FL		07/09/2024		12,903		(352)			(352)		12,551	12,551			
100158019	WERNERSVILLE	PA		07/09/2024		3,865		(88)			(88)		3,777	3,777			
100158020	HUDSON	FL		07/09/2024		2,134		(28)			(28)		2,106	2,106			
100158023	AURORA	CO		07/09/2024		3,691		(59)			(59)		3,632	3,632			
100158024	SUGAR LAND	TX		07/09/2024		3,943		14			14		3,957	3,957			
100158025	WAKE FOREST	NC		07/09/2024		2,523		(36)			(36)		2,487	2,487			
100158026	CEDAR PARK	TX		07/09/2024		2,850		(23)			(23)		2,827	2,827			
100158027	CONCORD	NC		07/09/2024		47,965		(963)			(963)		47,002	47,002			
100158028	WAKE FOREST	NC		07/09/2024		2,342		(50)			(50)		2,292	2,292			
100158029	FOREST HILL	TX		07/09/2024		4,034		112			112		4,146	4,146			
100158030	ALAMO	TX		07/09/2024		4,315		48			48		4,363	4,363			
100158031	APEX	NC		07/09/2024		2,580		(1)			(1)		2,579	2,579			
100158033	BANGOR	ME		07/09/2024		2,146		(39)			(39)		2,107	2,107			
100158034	PLAINFIELD	IL		07/09/2024		40,662		(1,331)			(1,331)		39,331	39,331			
100158035	KYLE	TX		07/09/2024		2,153		(40)			(40)		2,113	2,113			
100158036	CHICAGO HEIGHTS	IL		07/09/2024		2,055		(29)			(29)		2,026	2,026			
100158037	LUBBOCK	TX		07/09/2024		6,877		(98)			(98)		6,779	6,779			
100158038	ROCKFORD	IL		07/09/2024		2,105		(34)			(34)		2,071	2,071			
100158040	SANTA FE	NM		07/09/2024		5,197		(154)			(154)		5,043	5,043			
100158041	GARLAND	TX		07/09/2024		2,520		(30)			(30)		2,490	2,490			
100158042	MIAMI	FL		07/09/2024		2,171		(61)			(61)		2,110	2,110			
100158043	LAKELAND	FL		07/09/2024		2,430		(13)			(13)		2,417	2,417			
100158044	SPRINGFIELD	MA		07/09/2024		2,099		26			26		2,125	2,125			
100158045	BLACKWOOD	NJ		07/09/2024		2,147		(16)			(16)		2,131	2,131			
100158047	COLUMBUS	OH		07/09/2024		2,169		(50)			(50)		2,119	2,119			
100158048	VANCOUVER	WA		07/09/2024		2,846		(33)			(33)		2,813	2,813			
100158049	LAREDO	TX		07/09/2024		6,832		(157)			(157)		6,675	6,675			
100158050	RICHMOND	TX		07/09/2024		8,630		(173)			(173)		8,457	8,457			
100158051	OCALA	FL		07/09/2024		5,578		(32)			(32)		5,546	5,546			
100158052	KATY	TX		07/09/2024		2,549		(37)			(37)		2,512	2,512			
100158053	FORTUNA	CA		07/09/2024		2,185		(18)			(18)		2,167	2,167			
100158054	CHARLOTTE	NC		07/09/2024		2,562		5			5		2,567	2,567			
100158055	ASHEVILLE	NC		07/09/2024		2,378		(39)			(39)		2,339	2,339			
100158056	COLLEGE STATION	TX		07/09/2024		4,273		(118)			(118)		4,155	4,155			
100158057	DALLAS	TX		07/09/2024		205,744		1,323			1,323		207,067	207,067			
100158058	RALEIGH	NC		07/09/2024		2,411		(18)			(18)		2,393	2,393			
100158059	MYRTLE BEACH	SC		07/09/2024		3,362		(5)			(5)		3,357	3,357			
100158061	MISSOURI CITY	TX		07/09/2024		2,716		30			30		2,746	2,746			
100158062	HAMDEN	CT		07/09/2024		2,374		(21)			(21)		2,353	2,353			
100158063	HAMMOND	LA		07/09/2024		25,641		(358)			(358)		25,283	25,283			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158064	CHATTANOOGA	TN		07/09/2024		2,355		49			49		2,404	2,404			
100158065	WENDELL	NC		07/09/2024		10,405		282			282		10,687	10,687			
100158066	RANCHO CORDOVA	CA		07/09/2024		5,720		365			365		6,085	6,085			
100158067	WEST HAZLETON	PA		07/09/2024		5,958		(161)			(161)		5,797	5,797			
100158068	CASTLE PINES	CO		07/09/2024		321,786		13,231			13,231		335,017	335,017			
100158069	SPRINGFIELD	MA		07/09/2024		2,053		(43)			(43)		2,010	2,010			
100158070	SOUTH GLASTONBURY	CT		07/09/2024		2,965		(65)			(65)		2,900	2,900			
100158071	EDINBURG	TX		07/09/2024		3,869		22			22		3,891	3,891			
100158072	OAKLYN	NJ		07/09/2024		2,742		(42)			(42)		2,700	2,700			
100158073	DALLAS	TX		07/09/2024		2,578		(23)			(23)		2,555	2,555			
100158074	FORT WORTH	TX		07/09/2024		3,137		(14)			(14)		3,123	3,123			
100158075	CHANDLER	AZ		07/09/2024		3,470		(5)			(5)		3,465	3,465			
100158076	TAFTON	PA		07/09/2024		19,650		(39)			(39)		19,611	19,611			
100158077	BUSHKILL	PA		07/09/2024		2,524		(66)			(66)		2,458	2,458			
100158078	CHARLOTTE	NC		07/09/2024		3,416		(5)			(5)		3,411	3,411			
100158079	FORNEY	TX		07/09/2024		1,954		(50)			(50)		1,904	1,904			
100158080	KING OF PRUSSIA	PA		07/09/2024		2,030		(33)			(33)		1,997	1,997			
100158081	GLENROCK	WY		07/09/2024		2,441		(38)			(38)		2,403	2,403			
100158082	SACRAMENTO	CA		07/09/2024		11,051		(67)			(67)		10,984	10,984			
100158083	INDIALANTIC	FL		07/09/2024		3,599		(78)			(78)		3,521	3,521			
100158084	FOREST HILL	TX		07/09/2024		3,759		9			9		3,768	3,768			
100158085	DECATUR	GA		07/09/2024		2,957		(11)			(11)		2,946	2,946			
100158086	OREM	UT		07/09/2024		3,894		(48)			(48)		3,846	3,846			
100158087	BOCA RATON	FL		07/09/2024		5,162		(7)			(7)		5,155	5,155			
100158088	SAN MARCOS	TX		07/09/2024		2,370		(52)			(52)		2,318	2,318			
100158091	MANOR	TX		07/09/2024		2,392		(20)			(20)		2,372	2,372			
100158092	AVENTURA	FL		07/09/2024		2,422		(63)			(63)		2,359	2,359			
100158093	WACO	TX		07/09/2024		2,012		(3)			(3)		2,009	2,009			
100158094	KISSIMMEE	FL		07/09/2024		2,241		(10)			(10)		2,231	2,231			
100158095	BATON ROUGE	LA		07/09/2024		2,365		(21)			(21)		2,344	2,344			
100158096	LAND O LAKES	FL		07/09/2024		3,097		(24)			(24)		3,073	3,073			
100158097	NEW LONDON	CT		07/09/2024		2,447		(50)			(50)		2,397	2,397			
100158098	NORTH PORT	FL		07/09/2024		2,177		(14)			(14)		2,163	2,163			
100158099	MARIETTA	GA		07/09/2024		3,498		41			41		3,539	3,539			
100158101	MIAMI	FL		07/09/2024		5,470		(17)			(17)		5,453	5,453			
100158104	KINGS MOUNTAIN	NC		07/09/2024		5,006		221			221		5,227	5,227			
100158105	MARTINEZ	GA		07/09/2024		2,246		40			40		2,286	2,286			
100158106	SAN ANTONIO	TX		07/09/2024		3,226		(52)			(52)		3,174	3,174			
100158107	CINCINNATI	OH		07/09/2024		2,578		(57)			(57)		2,521	2,521			
100158108	COCONUT CREEK	FL		07/09/2024		4,242		(119)			(119)		4,123	4,123			
100158109	GROVE CITY	OH		07/09/2024		2,668		(48)			(48)		2,620	2,620			
100158110	SARASOTA	FL		07/09/2024		4,995		126			126		5,121	5,121			
100158111	LARGO	FL		07/09/2024		3,401		(10)			(10)		3,391	3,391			
100158112	PHILADELPHIA	PA		07/09/2024		2,512		(41)			(41)		2,471	2,471			
100158113	VENICE	FL		07/09/2024		24,009		(536)			(536)		23,473	23,473			
100158114	AUSTIN	TX		07/09/2024		4,534		(85)			(85)		4,449	4,449			
100158115	PROVO	UT		07/09/2024		8,686		(211)			(211)		8,475	8,475			
100158116	NEW BRAUNFELS	TX		07/09/2024		2,408		29			29		2,437	2,437			
100158118	ARLINGTON	TX		07/09/2024		2,665		(56)			(56)		2,609	2,609			
100158119	SAN JOSE	CA		07/09/2024		6,452		(82)			(82)		6,370	6,370			
100158120	KYLE	TX		07/09/2024		3,873		(42)			(42)		3,831	3,831			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158121	VENICE	FL		07/09/2024		2,876		(77)			(77)		2,799	2,799			
100158122	WHITTIER	CA		07/09/2024		6,012		(18)			(18)		5,994	5,994			
100158123	NEWARK	DE		07/09/2024		4,025		25			25		4,050	4,050			
100158124	ORLANDO	FL		07/09/2024		2,775		(60)			(60)		2,715	2,715			
100158125	CANYON	TX		07/09/2024		2,861		(44)			(44)		2,817	2,817			
100158126	TYRONE	PA		07/09/2024		2,293		(22)			(22)		2,271	2,271			
100158128	PEACHTREE CITY	GA		07/09/2024		2,989		(19)			(19)		2,970	2,970			
100158129	RANSON	WV		07/09/2024		1,955		(47)			(47)		1,908	1,908			
100158130	YAKIMA	WA		07/09/2024		3,405		(35)			(35)		3,370	3,370			
100158131	MANCHESTER	CT		07/09/2024		2,735		30			30		2,765	2,765			
100158132	TUCSON	AZ		07/09/2024		2,331		(39)			(39)		2,292	2,292			
100158133	AUSTIN	TX		07/09/2024		11,347		(37)			(37)		11,310	11,310			
100158134	PHILADELPHIA	PA		07/09/2024		9,801		(19)			(19)		9,782	9,782			
100158135	TEMPLE	TX		07/09/2024		2,862		(49)			(49)		2,813	2,813			
100158136	CHARLOTTE	NC		07/09/2024		2,715		(52)			(52)		2,663	2,663			
100158137	KELLER	TX		07/09/2024		17,037		(428)			(428)		16,609	16,609			
100158138	MARYSVILLE	WA		07/09/2024		57,462		(335)			(335)		57,127	57,127			
100158139	CHICOPEE	MA		07/09/2024		2,469		14			14		2,483	2,483			
100158140	MARIETTA	GA		07/09/2024		3,246		(17)			(17)		3,229	3,229			
100158142	DAVENPORT	FL		07/09/2024		4,593		(70)			(70)		4,523	4,523			
100158143	FORT WORTH	TX		07/09/2024		8,931		(93)			(93)		8,838	8,838			
100158146	NOKOMIS	FL		07/09/2024		27,743		(99)			(99)		27,644	27,644			
100158147	MOUNT AIRY	MD		07/09/2024		2,773		(40)			(40)		2,733	2,733			
100158148	HILTON HEAD ISLAND	SC		07/09/2024		4,898		(75)			(75)		4,823	4,823			
100158149	RIVERVIEW	FL		07/09/2024		2,310		(22)			(22)		2,288	2,288			
100158150	SAINT LOUIS	MO		07/09/2024		2,291		(48)			(48)		2,243	2,243			
100158151	MYRTLE BEACH	SC		07/09/2024		3,645		(65)			(65)		3,580	3,580			
100158152	SEVERN	MD		07/09/2024		2,437		(25)			(25)		2,412	2,412			
100158154	OLD HICKORY	TN		07/09/2024		3,098		(48)			(48)		3,050	3,050			
100158156	CYPRESS	TX		07/09/2024		91,145		683			683		91,828	91,828			
100158157	ANAHEIM	CA		07/09/2024		10,256		(130)			(130)		10,126	10,126			
100158158	MARIETTA	GA		07/09/2024		3,732		23			23		3,755	3,755			
100158159	LITHIA	FL		07/09/2024		3,492		(5)			(5)		3,487	3,487			
100158160	PAHOA	HI		07/09/2024		2,110		(29)			(29)		2,081	2,081			
100158161	KISSIMMEE	FL		07/09/2024		2,354		48			48		2,402	2,402			
100158162	PORT ORCHARD	WA		07/09/2024		5,680		(20)			(20)		5,660	5,660			
100158164	CHAPEL HILL	NC		07/09/2024		54,270		(327)			(327)		53,943	53,943			
100158165	PEORIA	AZ		07/09/2024		4,954		(1)			(1)		4,953	4,953			
100158166	WOODSTOCK	GA		07/09/2024		2,539		(54)			(54)		2,485	2,485			
100158167	UNITED KINGDOM	GBR		07/09/2024										78			78
100158168	UNITED KINGDOM	GBR		07/09/2024										401	401		401
100158169	UNITED KINGDOM	GBR		07/09/2024										398	398		398
100158170	UNITED KINGDOM	GBR		07/09/2024										401	401		401
100158171	UNITED KINGDOM	GBR		07/09/2024										260	260		260
100158172	UNITED KINGDOM	GBR		07/09/2024										184	184		184
100158173	UNITED KINGDOM	GBR		07/09/2024										54	54		54
100158174	UNITED KINGDOM	GBR		07/09/2024										51	51		51
100158175	UNITED KINGDOM	GBR		07/09/2024		1,718		55	(5)		60	48	1,826	2,404	66	513	579
100158176	UNITED KINGDOM	GBR		07/09/2024										87	87		87
100158177	UNITED KINGDOM	GBR		07/09/2024		19,695		1,074	857		217	177	20,089	10,011	947	(11,026)	(10,079)
100158178	UNITED KINGDOM	GBR		07/09/2024										42	42		42

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158179	UNITED KINGDOM	GBR		07/09/2024										43	43		43
100158181	UNITED KINGDOM	GBR		07/09/2024										35	35		35
100158182	UNITED KINGDOM	GBR		07/09/2024										23	23		23
100158183	UNITED KINGDOM	GBR		07/09/2024										139	139		139
100158184	UNITED KINGDOM	GBR		07/09/2024										241	241		241
100158185	UNITED KINGDOM	GBR		07/09/2024										89	89		89
100158187	UNITED KINGDOM	GBR		07/09/2024										44	44		44
100158188	UNITED KINGDOM	GBR		07/09/2024										36	36		36
100158189	UNITED KINGDOM	GBR		07/09/2024		90							90	179	183	(93)	90
100158190	UNITED KINGDOM	GBR		07/09/2024										61	61		61
100158191	UNITED KINGDOM	GBR		07/09/2024										93	93		93
100158192	UNITED KINGDOM	GBR		07/09/2024										89	89		89
100158193	UNITED KINGDOM	GBR		07/09/2024										85	85		85
100158194	UNITED KINGDOM	GBR		07/09/2024										50	50		50
100158195	UNITED KINGDOM	GBR		07/09/2024										56	56		56
100158197	UNITED KINGDOM	GBR		07/09/2024										159	159		159
100158198	UNITED KINGDOM	GBR		07/09/2024										160	160		160
100158199	UNITED KINGDOM	GBR		07/09/2024										166	166		166
100158200	UNITED KINGDOM	GBR		07/09/2024										157	157		157
100158201	UNITED KINGDOM	GBR		07/09/2024										23	23		23
100158202	UNITED KINGDOM	GBR		07/09/2024										67	67		67
100158204	UNITED KINGDOM	GBR		07/09/2024										77	77		77
100158205	UNITED KINGDOM	GBR		07/09/2024										45	45		45
100158206	UNITED KINGDOM	GBR		07/09/2024										26	26		26
100158207	UNITED KINGDOM	GBR		07/09/2024										138	138		138
100158208	UNITED KINGDOM	GBR		07/09/2024										73	73		73
100158210	UNITED KINGDOM	GBR		07/09/2024										123	123		123
100158211	UNITED KINGDOM	GBR		07/09/2024										188	188		188
100158212	UNITED KINGDOM	GBR		07/09/2024										35	35		35
100158213	UNITED KINGDOM	GBR		07/09/2024										51	51		51
100158214	UNITED KINGDOM	GBR		07/09/2024										77	77		77
100158215	UNITED KINGDOM	GBR		07/09/2024										77	77		77
100158216	UNITED KINGDOM	GBR		07/09/2024										77	77		77
100158218	UNITED KINGDOM	GBR		07/09/2024										70	70		70
100158219	UNITED KINGDOM	GBR		07/09/2024										83	83		83
100158220	UNITED KINGDOM	GBR		07/09/2024										96	96		96
100158221	UNITED KINGDOM	GBR		07/09/2024										139	139		139
100158222	UNITED KINGDOM	GBR		07/09/2024										102	102		102
100158223	UNITED KINGDOM	GBR		07/09/2024										132	132		132
100158224	UNITED KINGDOM	GBR		07/09/2024										128	128		128
100158225	UNITED KINGDOM	GBR		07/09/2024										141	141		141
100158226	UNITED KINGDOM	GBR		07/09/2024										108	108		108
100158227	UNITED KINGDOM	GBR		07/09/2024										108	108		108
100158228	UNITED KINGDOM	GBR		07/09/2024										149	149		149
100158229	UNITED KINGDOM	GBR		07/09/2024										149	149		149
100158230	UNITED KINGDOM	GBR		07/09/2024										18	18		18
100158231	UNITED KINGDOM	GBR		07/09/2024										182	182		182
100158232	UNITED KINGDOM	GBR		07/09/2024										67	67		67
100158233	UNITED KINGDOM	GBR		07/09/2024										94	94		94
100158234	UNITED KINGDOM	GBR		07/09/2024										397	397		397
100158235	UNITED KINGDOM	GBR		07/09/2024		112							112	653	658	(117)	541

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158236	UNITED KINGDOM	GBR		07/09/2024		125							125	734	740	(131)	609
100158237	UNITED KINGDOM	GBR		07/09/2024										89	89		89
100158238	UNITED KINGDOM	GBR		07/09/2024										66	66		66
100158239	UNITED KINGDOM	GBR		07/09/2024										61	61		61
100158240	UNITED KINGDOM	GBR		07/09/2024										59	59		59
100158241	UNITED KINGDOM	GBR		07/09/2024										70	70		70
100158242	UNITED KINGDOM	GBR		07/09/2024										77	77		77
100158243	UNITED KINGDOM	GBR		07/09/2024										77	77		77
100158244	UNITED KINGDOM	GBR		07/09/2024										77	77		77
100158245	UNITED KINGDOM	GBR		07/09/2024										99	99		99
100158246	UNITED KINGDOM	GBR		07/09/2024										63	63		63
100158247	UNITED KINGDOM	GBR		07/09/2024										170	170		170
100158249	UNITED KINGDOM	GBR		07/09/2024										178	178		178
100158250	UNITED KINGDOM	GBR		07/09/2024										172	172		172
100158251	UNITED KINGDOM	GBR		07/09/2024										55	55		55
100158252	UNITED KINGDOM	GBR		07/09/2024										62	62		62
100158253	UNITED KINGDOM	GBR		07/09/2024										71	71		71
100158254	UNITED KINGDOM	GBR		07/09/2024										157	157		157
100158255	UNITED KINGDOM	GBR		07/09/2024										157	157		157
100158256	UNITED KINGDOM	GBR		07/09/2024										170	170		170
100158257	UNITED KINGDOM	GBR		07/09/2024										61	61		61
100158258	UNITED KINGDOM	GBR		07/09/2024										518	518		518
100158259	UNITED KINGDOM	GBR		07/09/2024										41	41		41
100158260	UNITED KINGDOM	GBR		07/09/2024										80	80		80
100158261	UNITED KINGDOM	GBR		07/09/2024										140	140		140
100158262	UNITED KINGDOM	GBR		07/09/2024										108	108		108
100158263	UNITED KINGDOM	GBR		07/09/2024										45	45		45
100158264	UNITED KINGDOM	GBR		07/09/2024										55	55		55
100158265	UNITED KINGDOM	GBR		07/09/2024										55	55		55
100158266	UNITED KINGDOM	GBR		07/09/2024										55	55		55
100158267	UNITED KINGDOM	GBR		07/09/2024										55	55		55
100158268	UNITED KINGDOM	GBR		07/09/2024										55	55		55
100158269	UNITED KINGDOM	GBR		07/09/2024										58	58		58
100158270	UNITED KINGDOM	GBR		07/09/2024										238	238		238
100158271	UNITED KINGDOM	GBR		07/09/2024										45	45		45
100158272	UNITED KINGDOM	GBR		07/09/2024										212	212		212
100158273	UNITED KINGDOM	GBR		07/09/2024		113							113	248	253	(118)	135
100158274	UNITED KINGDOM	GBR		07/09/2024		37,002		1,174			1,174	801	38,977	40,946	1,968		1,968
100158275	UNITED KINGDOM	GBR		07/09/2024										47	47		47
100158276	UNITED KINGDOM	GBR		07/09/2024										123	123		123
100158277	UNITED KINGDOM	GBR		07/09/2024										100	100		100
100158278	UNITED KINGDOM	GBR		07/09/2024		3,311							3,311	602	742	(3,451)	(2,709)
100158279	UNITED KINGDOM	GBR		07/09/2024		3,311							3,311	569	709	(3,451)	(2,742)
100158280	UNITED KINGDOM	GBR		07/09/2024		3,314							3,314	545	685	(3,455)	(2,769)
100158281	UNITED KINGDOM	GBR		07/09/2024		3,314							3,314	545	685	(3,454)	(2,769)
100158282	UNITED KINGDOM	GBR		07/09/2024		3,315							3,315	533	673	(3,455)	(2,782)
100158283	UNITED KINGDOM	GBR		07/09/2024		3,314							3,314	545	685	(3,454)	(2,769)
100158284	UNITED KINGDOM	GBR		07/09/2024		3,315							3,315	526	666	(3,456)	(2,790)
100158285	UNITED KINGDOM	GBR		07/09/2024		3,320							3,320	460	601	(3,460)	(2,859)
100158286	UNITED KINGDOM	GBR		07/09/2024		3,308							3,308	521	661	(3,448)	(2,788)
100158287	UNITED KINGDOM	GBR		07/09/2024										522	522		522

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100158288	UNITED KINGDOM	GBR		07/09/2024		(86)							(86)	946	942	89	1,032
100158289	UNITED KINGDOM	GBR		07/09/2024										126	126		126
100158290	UNITED KINGDOM	GBR		07/09/2024										67	67		67
100158291	UNITED KINGDOM	GBR		07/09/2024										277	277		277
100158292	UNITED KINGDOM	GBR		07/09/2024										103	103		103
100158293	UNITED KINGDOM	GBR		07/09/2024										268	268		268
100158294	UNITED KINGDOM	GBR		07/09/2024										223	223		223
100158295	UNITED KINGDOM	GBR		07/09/2024										81	81		81
100158296	UNITED KINGDOM	GBR		07/09/2024										108	108		108
100158297	UNITED KINGDOM	GBR		07/09/2024										127	127		127
100158298	UNITED KINGDOM	GBR		07/09/2024										108	108		108
100158299	UNITED KINGDOM	GBR		07/09/2024										108	108		108
100158301	UNITED KINGDOM	GBR		07/09/2024										108	108		108
100158306	UNITED KINGDOM	GBR		07/09/2024										131	131		131
100158312	UNITED KINGDOM	GBR		07/09/2024										82	82		82
100158313	UNITED KINGDOM	GBR		07/09/2024										113	113		113
100158314	UNITED KINGDOM	GBR		07/09/2024										99	99		99
100158316	UNITED KINGDOM	GBR		07/09/2024										96	96		96
100158317	UNITED KINGDOM	GBR		07/09/2024										115	115		115
100158318	UNITED KINGDOM	GBR		07/09/2024										220	220		220
100158319	UNITED KINGDOM	GBR		07/09/2024										94	94		94
100158320	UNITED KINGDOM	GBR		07/09/2024										30	30		30
100158321	UNITED KINGDOM	GBR		07/09/2024		(84)							(84)	155	152	87	239
100158322	UNITED KINGDOM	GBR		07/09/2024										80	80		80
100158323	UNITED KINGDOM	GBR		07/09/2024										278	278		278
100158324	UNITED KINGDOM	GBR		07/09/2024										122	122		122
100158325	UNITED KINGDOM	GBR		07/09/2024										144	144		144
100158326	UNITED KINGDOM	GBR		07/09/2024		(11)		7			7	4		49	49		49
100158327	UNITED KINGDOM	GBR		07/09/2024										104	104		104
100158328	UNITED KINGDOM	GBR		07/09/2024										45	45		45
100158330	UNITED KINGDOM	GBR		07/09/2024										76	76		76
100158331	UNITED KINGDOM	GBR		07/09/2024										69	69		69
100158332	UNITED KINGDOM	GBR		07/09/2024										97	97		97
100158333	UNITED KINGDOM	GBR		07/09/2024										111	111		111
100158334	UNITED KINGDOM	GBR		07/09/2024										108	108		108
100158335	UNITED KINGDOM	GBR		07/09/2024										111	111		111
100158336	UNITED KINGDOM	GBR		07/09/2024										103	103		103
100158337	UNITED KINGDOM	GBR		07/09/2024										79	79		79
100158338	UNITED KINGDOM	GBR		07/09/2024										143	143		143
100158339	UNITED KINGDOM	GBR		07/09/2024										24	24		24
100158340	UNITED KINGDOM	GBR		07/09/2024										53	53		53
100158341	UNITED KINGDOM	GBR		07/09/2024										60	60		60
100158343	UNITED KINGDOM	GBR		07/09/2024										35	35		35
100158345	UNITED KINGDOM	GBR		07/09/2024										185	185		185
100158346	UNITED KINGDOM	GBR		07/09/2024										48	48		48
100158347	UNITED KINGDOM	GBR		07/09/2024										51	51		51
100158348	UNITED KINGDOM	GBR		07/09/2024										52	52		52
100158349	UNITED KINGDOM	GBR		07/09/2024										48	48		48
100158350	UNITED KINGDOM	GBR		07/09/2024										48	48		48
100158351	UNITED KINGDOM	GBR		07/09/2024										48	48		48
100158352	UNITED KINGDOM	GBR		07/09/2024										48	48		48

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158353	UNITED KINGDOM	GBR		07/09/2024										132	132		132
100158354	UNITED KINGDOM	GBR		07/09/2024										83	83		83
100158355	UNITED KINGDOM	GBR		07/09/2024										56	56		56
100158356	UNITED KINGDOM	GBR		07/09/2024										59	59		59
100158358	UNITED KINGDOM	GBR		07/09/2024										107	107		107
100158359	UNITED KINGDOM	GBR		07/09/2024										34	34		34
100158361	UNITED KINGDOM	GBR		07/09/2024										107	107		107
100158362	UNITED KINGDOM	GBR		07/09/2024										27	27		27
100158364	UNITED KINGDOM	GBR		07/09/2024										27	27		27
100158365	UNITED KINGDOM	GBR		07/09/2024										32	32		32
100158366	UNITED KINGDOM	GBR		07/09/2024		6,660		229			229	144	7,033	6,835	(198)		(198)
100158367	UNITED KINGDOM	GBR		07/09/2024										149	149		149
100158368	UNITED KINGDOM	GBR		07/09/2024		115							115	640	644	(120)	525
100158369	UNITED KINGDOM	GBR		07/09/2024										128	128		128
100158370	UNITED KINGDOM	GBR		07/09/2024										128	128		128
100158371	UNITED KINGDOM	GBR		07/09/2024										76	76		76
100158372	UNITED KINGDOM	GBR		07/09/2024										176	176		176
100158373	UNITED KINGDOM	GBR		07/09/2024										192	192		192
100158374	UNITED KINGDOM	GBR		07/09/2024										74	74		74
100158375	UNITED KINGDOM	GBR		07/09/2024										80	80		80
100158376	UNITED KINGDOM	GBR		07/09/2024										70	70		70
100158377	UNITED KINGDOM	GBR		07/09/2024										72	72		72
100158378	UNITED KINGDOM	GBR		07/09/2024										72	72		72
100158379	UNITED KINGDOM	GBR		07/09/2024										72	72		72
100158380	UNITED KINGDOM	GBR		07/09/2024										74	74		74
100158381	UNITED KINGDOM	GBR		07/09/2024										61	61		61
100158382	UNITED KINGDOM	GBR		07/09/2024										64	64		64
100158383	UNITED KINGDOM	GBR		07/09/2024										62	62		62
100158384	UNITED KINGDOM	GBR		07/09/2024										58	58		58
100158385	UNITED KINGDOM	GBR		07/09/2024										40	40		40
100158386	UNITED KINGDOM	GBR		07/09/2024										136	136		136
100158387	UNITED KINGDOM	GBR		07/09/2024										189	189		189
100158389	UNITED KINGDOM	GBR		07/09/2024										94	94		94
100158390	UNITED KINGDOM	GBR		07/09/2024										110	110		110
100158391	UNITED KINGDOM	GBR		07/09/2024										133	133		133
100158392	UNITED KINGDOM	GBR		07/09/2024										73	73		73
100158393	UNITED KINGDOM	GBR		07/09/2024										136	136		136
100158394	UNITED KINGDOM	GBR		07/09/2024										33	33		33
100158395	UNITED KINGDOM	GBR		07/09/2024										47	47		47
100158396	UNITED KINGDOM	GBR		07/09/2024										160	160		160
100158397	UNITED KINGDOM	GBR		07/09/2024										142	142		142
100158398	UNITED KINGDOM	GBR		07/09/2024										267	267		267
100158399	UNITED KINGDOM	GBR		07/09/2024		(217)							(217)	565	556	226	782
100158400	UNITED KINGDOM	GBR		07/09/2024										186	186		186
100158401	UNITED KINGDOM	GBR		07/09/2024										62	62		62
100158402	UNITED KINGDOM	GBR		07/09/2024										151	151		151
100158403	UNITED KINGDOM	GBR		07/09/2024										172	172		172
100158405	UNITED KINGDOM	GBR		07/09/2024										45	45		45
100158406	UNITED KINGDOM	GBR		07/09/2024										229	229		229
100158409	UNITED KINGDOM	GBR		07/09/2024		7,258		266			266	157	7,681	7,533	(148)		(148)
100158410	UNITED KINGDOM	GBR		07/09/2024										119	119		119

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158411	UNITED KINGDOM	GBR		07/09/2024		103							103	194	199	(107)	91
100158412	UNITED KINGDOM	GBR		07/09/2024		104							104	234	238	(109)	130
100158413	UNITED KINGDOM	GBR		07/09/2024										59	59		59
100158414	UNITED KINGDOM	GBR		07/09/2024										68	68		68
100158416	UNITED KINGDOM	GBR		07/09/2024										71	71		71
100158417	UNITED KINGDOM	GBR		07/09/2024										138	138		138
100158418	UNITED KINGDOM	GBR		07/09/2024										308	308		308
100158420	SNOWMASS VILLAGE	CO		07/10/2024		13,784		(524)			(524)		13,260	13,260			
100158421	WILDOMAR	CA		07/10/2024		4,364		(213)			(213)		4,151	4,151			
100158422	DECATUR	AL		07/10/2024		2,088		(6)			(6)		2,082	2,082			
100158423	HUMMELSTOWN	PA		07/10/2024		2,087		(58)			(58)		2,029	2,029			
100158426	HOUSTON	TX		07/10/2024		3,060		(137)			(137)		2,923	2,923			
100158428	LEESBURG	FL		07/10/2024		3,545		(53)			(53)		3,492	3,492			
100158429	MC CORMICK	SC		07/10/2024		10,401		(196)			(196)		10,205	10,205			
100158430	RED LODGE	MT		07/10/2024		6,743		(106)			(106)		6,637	6,637			
100158431	HOOKSETT	NH		07/10/2024		3,460		(113)			(113)		3,347	3,347			
100158433	BUSHKILL	PA		07/10/2024		1,185		(57)			(57)		1,128	1,128			
100158434	PROSPER	TX		07/10/2024		7,034		(210)			(210)		6,824	6,824			
100158435	BATTLE GROUND	WA		07/10/2024		14,150		(429)			(429)		13,721	13,721			
100158437	VICTORVILLE	CA		07/10/2024		7,037		(111)			(111)		6,926	6,926			
100158438	TAMPA	FL		07/10/2024		2,147		(111)			(111)		2,036	2,036			
100158439	HONOLULU	HI		07/10/2024		2,765		(21)			(21)		2,744	2,744			
100158440	ALLEN PARK	MI		07/10/2024		1,024		(46)			(46)		978	978			
100158441	WEATHERFORD	TX		07/10/2024		5,042		(66)			(66)		4,976	4,976			
100158442	TAMPA	FL		07/10/2024		3,076		(98)			(98)		2,978	2,978			
100158443	PHOENIX	AZ		07/10/2024		2,057		(82)			(82)		1,975	1,975			
100158444	CELINA	TX		07/10/2024		6,705		(230)			(230)		6,475	6,475			
100158445	COLORADO SPRINGS	CO		07/10/2024		3,962		(101)			(101)		3,861	3,861			
100158446	YUCCA VALLEY	CA		07/10/2024		3,565		(40)			(40)		3,525	3,525			
100158447	NEWTOWN SQUARE	PA		07/10/2024		7,529		(213)			(213)		7,316	7,316			
100158448	PITTSBURGH	PA		07/10/2024		2,487		25			25		2,512	2,512			
100158449	WEST PALM BEACH	FL		07/10/2024		1,078		(8)			(8)		1,070	1,070			
100158450	LAKEWOOD	CO		07/10/2024		1,682		(57)	(18)		(39)		1,643	3,767		2,124	2,124
100158451	NEDERLAND	CO		07/10/2024		14,843		(232)			(232)		14,611	14,611			
100158452	PALM DESERT	CA		07/10/2024		2,632		(23)			(23)		2,609	2,609			
100158454	MOXEE	WA		07/10/2024		6,367		(193)			(193)		6,174	6,174			
100158455	HINGHAM	MA		07/10/2024		13,543		(337)			(337)		13,206	13,206			
100158456	LK HAVASU CTY	AZ		07/10/2024		4,109		(33)			(33)		4,076	4,076			
100158458	PEARLAND	TX		07/10/2024		1,204		(56)			(56)		1,148	1,148			
100158461	NAPLES	FL		07/10/2024		1,814		(81)			(81)		1,733	1,733			
100158462	CLEARWATER	FL		07/10/2024		3,305							3,305	3,305			
100158463	BETHANY	CT		07/10/2024		2,961		(108)			(108)		2,853	2,853			
100158465	BONITA SPRINGS	FL		07/10/2024		6,168		(71)			(71)		6,097	6,097			
100158466	MOORESVILLE	NC		07/10/2024		5,232		(59)			(59)		5,173	5,173			
100158468	DEARBORN HEIGHTS	MI		07/10/2024		2,024		(81)			(81)		1,943	1,943			
100158469	AUSTIN	TX		07/10/2024		11,566		(303)			(303)		11,263	11,263			
100158470	UNION HALL	VA		07/10/2024		2,716		(80)			(80)		2,636	2,636			
100158471	BLACKSBURG	VA		07/10/2024		4,946		(98)			(98)		4,848	4,848			
100158472	RCH CUCAMONGA	CA		07/10/2024		10,139		(162)			(162)		9,977	9,977			
100158474	DALLAS	TX		07/10/2024		8,413		(74)			(74)		8,339	8,339			
100158475	ORLANDO	FL		07/10/2024		2,044		(74)			(74)		1,970	1,970			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158476	LOS ANGELES	CA		07/10/2024		709,020		(16,902)			(16,902)		692,118	692,118			
100158478	LA QUINTA	CA		07/10/2024		3,340		(132)			(132)		3,208	3,208			
100158480	ORANGE COVE	CA		07/10/2024		1,697		(65)			(65)		1,632	1,632			
100158481	PLEASANT HILL	CA		07/10/2024		2,186		(82)			(82)		2,104	2,104			
100158483	NORTH MIAMI	FL		07/10/2024		1,489		(34)			(34)		1,455	1,455			
100158484	GULF BREEZE	FL		07/10/2024		5,697		(124)			(124)		5,573	5,573			
100158485	LAKEWOOD	OH		07/10/2024		2,670		(27)			(27)		2,643	2,643			
100158486	ANTHONY	FL		07/10/2024		2,864		(114)			(114)		2,750	2,750			
100158487	FAIRFIELD	CA		07/10/2024		5,427		(63)			(63)		5,364	5,364			
100158488	HEALDSBURG	CA		07/10/2024		279,463		(3,958)			(3,958)		275,505	275,505			
100158489	TERRYVILLE	CT		07/10/2024		1,795		(85)			(85)		1,710	1,710			
100158490	ORANGE BEACH	AL		07/10/2024		54,819		(1,307)			(1,307)		53,512	53,512			
100158491	CARTERSVILLE	GA		07/10/2024		1,743		(80)			(80)		1,663	1,663			
100158492	KANSAS CITY	MO		07/10/2024		1,840		(14)			(14)		1,826	1,826			
100158493	KISSIMMEE	FL		07/10/2024		2,110		(67)			(67)		2,043	2,043			
100158494	CARROLLTON	TX		07/10/2024		2,184		(91)			(91)		2,093	2,093			
100158495	MIAMI	FL		07/10/2024		1,696		(21)			(21)		1,675	1,675			
100158496	PORT SAINT LUCIE	FL		07/10/2024		2,542		(43)			(43)		2,499	2,499			
100158497	MADISON	NJ		07/10/2024		4,556		(141)			(141)		4,415	4,415			
100158498	LORAIN	OH		07/10/2024		1,028		(39)			(39)		989	989			
100158499	DETROIT	MI		07/10/2024		2,180		(116)			(116)		2,064	2,064			
100158500	LORAIN	OH		07/10/2024		1,020		(31)			(31)		989	989			
100158501	HALLANDALE BEACH	FL		07/10/2024		1,420		(40)			(40)		1,380	1,380			
100158502	BROOKSHIRE	TX		07/10/2024		1,571		(152)			(152)		1,419	1,419			
100158503	GRIFFIN	GA		07/10/2024		564		(28)			(28)		536	536			
100158504	PROVO	UT		07/10/2024		2,888		(48)			(48)		2,840	2,840			
100158506	HOUSTON	TX		07/10/2024		13,823		(884)			(884)		12,939	12,939			
100158507	PARKER	CO		07/10/2024		4,562		(41)			(41)		4,521	4,521			
100158508	GRASS VALLEY	CA		07/10/2024		4,287		(101)			(101)		4,186	4,186			
100158510	PISMO BEACH	CA		07/10/2024		5,091		(79)			(79)		5,012	5,012			
100158511	DOTHAN	AL		07/10/2024		1,191		(50)			(50)		1,141	1,141			
100158513	DOTHAN	AL		07/10/2024		1,157		(49)			(49)		1,108	1,108			
100158514	SCAPPOOSE	OR		07/10/2024		2,214		(91)			(91)		2,123	2,123			
100158515	LEESBURG	FL		07/10/2024		959		(51)			(51)		908	908			
100158516	SPRING BRANCH	TX		07/10/2024		2,510		(95)			(95)		2,415	2,415			
100158518	HALLANDALE BEACH	FL		07/10/2024		3,372		(66)			(66)		3,306	3,306			
100158519	LORAIN	OH		07/10/2024		972		(37)			(37)		935	935			
100158521	LORAIN	OH		07/10/2024		1,006		(31)			(31)		975	975			
100158522	LEHIGH ACRES	FL		07/10/2024		2,705		(80)			(80)		2,625	2,625			
100158524	BRONX	NY		07/10/2024		9,658		111			111		9,769	9,769			
100158525	LORAIN	OH		07/10/2024		1,002		(40)			(40)		962	962			
100158526	LORAIN	OH		07/10/2024		1,027		(38)			(38)		989	989			
100158528	COLFAX	NC		07/10/2024		107,384		(6,753)			(6,753)		100,631	100,631			
100158529	LARGO	FL		07/10/2024		13,795		(790)			(790)		13,005	13,005			
100158534	EDINBURG	TX		07/10/2024		4,868		(67)			(67)		4,801	4,801			
100158536	NATRONA HEIGHTS	PA		07/10/2024		12,161		(703)			(703)		11,458	11,458			
100158537	MERCED	CA		07/10/2024		2,066		(96)			(96)		1,970	1,970			
100158538	SANTA CLARITA	CA		07/10/2024		1,735		(57)			(57)		1,678	1,678			
100158539	AURORA	IL		07/10/2024		1,775		(110)			(110)		1,665	1,665			
100158540	COROLLA	NC		07/10/2024		3,763		(101)			(101)		3,662	3,662			
100158541	LEHIGH ACRES	FL		07/10/2024		2,955		(110)			(110)		2,845	2,845			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158542	GLADSTONE	MO		07/10/2024		2,354		(98)			(98)		2,256	2,256			
100158544	JENSEN BEACH	FL		07/10/2024		1,820		(43)			(43)		1,777	1,777			
100158545	BRIDGETON	NJ		07/10/2024		1,878		(40)			(40)		1,838	1,838			
100158546	LIVINGSTON	CA		07/10/2024		2,535		(92)			(92)		2,443	2,443			
100158547	LAKELAND	FL		07/10/2024		1,460		(69)			(69)		1,391	1,391			
100158548	HOUSTON	TX		07/10/2024		4,156		(95)			(95)		4,061	4,061			
100158549	PHILADELPHIA	PA		07/10/2024		897		(46)			(46)		851	851			
100158550	ALLENTOWN	PA		07/10/2024		1,013		(43)			(43)		970	970			
100158551	BURIEN	WA		07/10/2024		3,317		(83)			(83)		3,234	3,234			
100158552	PALMETTO	FL		07/10/2024		6,194		(243)			(243)		5,951	5,951			
100158554	WAVERLY	VA		07/10/2024		1,253		(81)			(81)		1,172	1,172			
100158555	ZEPHYRHILLS	FL		07/10/2024		1,999		11			11		2,010	2,010			
100158557	LINDENHURST	NY		07/10/2024		25,191		(804)			(804)		24,387	24,387			
100158558	RICHMOND	VA		07/10/2024		1,689		(66)			(66)		1,623	1,623			
100158559	NEWARK	NJ		07/10/2024		4,004		(157)			(157)		3,847	3,847			
100158562	WILMINGTON	DE		07/10/2024		1,215		(92)			(92)		1,123	1,123			
100158563	BROOKLYN	NY		07/10/2024		10,404		(293)			(293)		10,111	10,111			
100158564	PETERSBURG	VA		07/10/2024		1,568		(64)			(64)		1,504	1,504			
100158565	LIBERTY	SC		07/10/2024		1,187		(72)			(72)		1,115	1,115			
100158566	MARTINSBURG	WV		07/10/2024		1,448		(33)			(33)		1,415	1,415			
100158567	ROSCOE	IL		07/10/2024		8,004		(134)			(134)		7,870	7,870			
100158568	LA PUENTE	CA		07/10/2024		5,267		(57)			(57)		5,210	5,210			
100158569	POMONA	CA		07/10/2024		5,988		(86)			(86)		5,902	5,902			
100158570	JURUPA VALLEY	CA		07/10/2024		1,224		(14)			(14)		1,210	1,210			
100158572	LONG GROVE	IL		07/10/2024		10,013		50			50		10,063	10,063			
100158574	MCKINNEY	TX		07/10/2024		4,395		8			8		4,403	4,403			
100158575	MERCED	CA		07/11/2024		2,627		(42)			(42)		2,585	2,585			
100158576	SAN TAN VALLEY	AZ		07/11/2024		24,746		(541)			(541)		24,205	24,205			
100158577	STARTEX	SC		07/11/2024		1,009		(54)			(54)		955	955			
100158581	SALINAS	CA		07/10/2024		6,494		(171)			(171)		6,323	6,323			
100158583	EDISON	NJ		07/10/2024		6,318		(117)			(117)		6,201	6,201			
100158586	GARLAND	TX		07/10/2024		4,510		(74)			(74)		4,436	4,436			
100158587	LONG POND	PA		07/10/2024		2,898		(45)			(45)		2,853	2,853			
100158588	BALTIMORE	MD		07/10/2024		3,058		7			7		3,065	3,065			
100158589	FAIRBANKS	AK		07/10/2024		2,984		(39)			(39)		2,945	2,945			
100158590	JERSEY CITY	NJ		07/10/2024		10,859		(96)			(96)		10,763	10,763			
100158593	DANBURY	CT		07/10/2024		3,264		(97)			(97)		3,167	3,167			
100158594	SURF CITY	NC		07/10/2024		3,453		(103)			(103)		3,350	3,350			
100158595	HOUSTON	TX		07/10/2024		2,278		(31)			(31)		2,247	2,247			
100158596	HOUSTON	TX		07/10/2024		2,351		(33)			(33)		2,318	2,318			
100158597	MAPLE GROVE	MN		07/10/2024		2,361		(66)			(66)		2,295	2,295			
100158598	CHARLOTTE	NC		07/10/2024		3,341		9			9		3,350	3,350			
100158599	COLORADO SPRINGS	CO		07/10/2024		3,125		(37)			(37)		3,088	3,088			
100158600	MAPLE GROVE	MN		07/10/2024		2,361		(66)			(66)		2,295	2,295			
100158602	DENVER	CO		07/10/2024		3,518		(88)			(88)		3,430	3,430			
100158603	NEWARK	DE		07/10/2024		6,034		(148)			(148)		5,886	5,886			
100158604	CARY	NC		07/10/2024		95,073		(1,979)	42		(2,021)		93,052	92,841		(211)	(211)
100158606	OCALA	FL		07/10/2024		2,452		(58)			(58)		2,394	2,394			
100158607	LONGWOOD	FL		07/10/2024		71,485		(909)			(909)		70,576	70,576			
100158608	LA MESA	CA		07/10/2024		6,343		(67)			(67)		6,276	6,276			
100158609	CARTERSVILLE	GA		07/10/2024		2,368		(70)			(70)		2,298	2,298			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158610	HUNTERSVILLE	NC		07/10/2024		3,160		(47)			(47)		3,113	3,113			
100158611	HARRISBURG	PA		07/10/2024		5,216		(50)			(50)		5,166	5,166			
100158612	PONTE VEDRA BEACH	FL		07/10/2024		41,014		(313)			(313)		40,701	40,701			
100158613	SPOKANE	WA		07/10/2024		2,993		(42)			(42)		2,951	2,951			
100158614	LAS VEGAS	NV		07/10/2024		3,785		(98)			(98)		3,687	3,687			
100158615	KYLE	TX		07/10/2024		2,420		(37)			(37)		2,383	2,383			
100158616	LYNCHBURG	VA		07/10/2024		2,459		(38)			(38)		2,421	2,421			
100158617	DEBARY	FL		07/10/2024		2,912		(47)			(47)		2,865	2,865			
100158618	SPOKANE	WA		07/10/2024		2,967		(62)			(62)		2,905	2,905			
100158619	CHICAGO	IL		07/10/2024		7,536		(125)			(125)		7,411	7,411			
100158620	COSTA MESA	CA		07/10/2024		7,909		(58)			(58)		7,851	7,851			
100158621	STOCKBRIDGE	GA		07/10/2024		1,855		(30)			(30)		1,825	1,825			
100158622	MANASSAS	VA		07/10/2024		2,596		(19)			(19)		2,577	2,577			
100158623	PORTSMOUTH	VA		07/10/2024		2,609		(1)			(1)		2,608	2,608			
100158624	DANIA BEACH	FL		07/10/2024		3,404		(67)			(67)		3,337	3,337			
100158625	CROWLEY	TX		07/10/2024		2,235		(58)			(58)		2,177	2,177			
100158626	SANTA ANA	CA		07/10/2024		12,161		(178)			(178)		11,983	11,983			
100158627	SEVIERVILLE	TN		07/10/2024		4,076		13			13		4,089	4,089			
100158628	PORT CHARLOTTE	FL		07/10/2024		2,340		(30)			(30)		2,310	2,310			
100158629	HINESVILLE	GA		07/10/2024		1,419		(23)			(23)		1,396	1,396			
100158630	SAFETY HARBOR	FL		07/10/2024		7,716		(9)			(9)		7,707	7,707			
100158631	WEST HARTFORD	CT		07/10/2024		2,332		(69)			(69)		2,263	2,263			
100158632	LEANDER	TX		07/10/2024		19,812		(129)			(129)		19,683	19,683			
100158636	CHANDLER	AZ		07/10/2024		3,244		(52)			(52)		3,192	3,192			
100158638	AUSTIN	TX		07/10/2024		8,047		(145)			(145)		7,902	7,902			
100158641	NAPLES	FL		07/10/2024		6,310		(101)			(101)		6,209	6,209			
100158642	RICHMOND HILL	GA		07/10/2024		3,108		(78)			(78)		3,030	3,030			
100158643	BALTIMORE	MD		07/10/2024		1,783		(46)			(46)		1,737	1,737			
100158644	WOODBRIDGE	VA		07/10/2024		3,716		(43)			(43)		3,673	3,673			
100158645	JUPITER	FL		07/10/2024		7,885		(104)			(104)		7,781	7,781			
100158646	LAS VEGAS	NV		07/10/2024		2,972		(61)			(61)		2,911	2,911			
100158647	PENDERGRASS	GA		07/10/2024		2,947		120			120		3,067	3,067			
100158648	COLUMBUS	OH		07/10/2024		1,779		(27)			(27)		1,752	1,752			
100158649	CLE ELUM	WA		07/10/2024		7,608		(124)			(124)		7,484	7,484			
100158650	WESTFIELD	IN		07/10/2024		220,788		(5,308)	244		(5,552)		215,236	214,950		(286)	(286)
100158651	EL CAJON	CA		07/10/2024		5,883		(73)			(73)		5,810	5,810			
100158652	FARMINGTON	UT		07/10/2024		3,998		(81)			(81)		3,917	3,917			
100158653	ACWORTH	GA		07/10/2024		2,595		(57)			(57)		2,538	2,538			
100158654	BLACK MOUNTAIN	NC		07/10/2024		7,776		(238)			(238)		7,538	7,538			
100158655	LAS CRUCES	NM		07/10/2024		24,640		(401)			(401)		24,239	24,239			
100158656	WAXAHACHIE	TX		07/10/2024		2,813		(11)			(11)		2,802	2,802			
100158657	CYPRESS	TX		07/10/2024		2,433		(64)			(64)		2,369	2,369			
100158659	JACKSON	NH		07/10/2024		6,984		(118)			(118)		6,866	6,866			
100158660	SPRINGVILLE	UT		07/10/2024		6,156		(92)			(92)		6,064	6,064			
100158661	MC DONOUGH	GA		07/10/2024		3,727		(34)			(34)		3,693	3,693			
100158662	HUDSON	FL		07/10/2024		2,614		(55)			(55)		2,559	2,559			
100158663	GLASSBORO	NJ		07/10/2024		2,698		(70)			(70)		2,628	2,628			
100158664	DAVENPORT	FL		07/10/2024		4,575		245			245		4,820	4,820			
100158665	BRADENTON	FL		07/10/2024		5,573		(45)			(45)		5,528	5,528			
100158666	STEPHENS CITY	VA		07/10/2024		3,900		78			78		3,978	3,978			
100158667	PORT SAINT LUCIE	FL		07/10/2024		3,100		(50)			(50)		3,050	3,050			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158668	MORENO VALLEY	CA		07/10/2024		5,285		259			259		5,544	5,544			
100158669	SAN ANTONIO	TX		07/10/2024		2,456		72			72		2,528	2,528			
100158670	CLINTON	MD		07/10/2024		4,486		230			230		4,716	4,716			
100158671	WHITE HOUSE	TN		07/10/2024		3,625		102			102		3,727	3,727			
100158672	WINCHESTER	CA		07/10/2024		8,329		316			316		8,645	8,645			
100158673	MARS HILL	NC		07/10/2024		4,672		229			229		4,901	4,901			
100158674	BANGOR	PA		07/10/2024		2,342		(27)			(27)		2,315	2,315			
100158675	ROSEDALE	MD		07/10/2024		4,272		125			125		4,397	4,397			
100158676	SAINT AUGUSTINE	FL		07/10/2024		2,270		40			40		2,310	2,310			
100158677	HUNTERSVILLE	NC		07/10/2024		3,015		(67)			(67)		2,948	2,948			
100158678	PORT ORCHARD	WA		07/10/2024		5,335		136			136		5,471	5,471			
100158679	BRADENTON	FL		07/10/2024		8,610		241			241		8,851	8,851			
100158680	ROSEVILLE	CA		07/10/2024		4,400		112			112		4,512	4,512			
100158682	KILL DEVIL HILLS	MD		07/10/2024		4,052		(80)			(80)		3,972	3,972			
100158683	DAHLONEGA	GA		07/10/2024		3,130		98			98		3,228	3,228			
100158684	WESLEY CHAPEL	FL		07/10/2024		3,808		(5)			(5)		3,803	3,803			
100158685	MOBILE	AL		07/10/2024		2,692		102			102		2,794	2,794			
100158686	LYNN	MA		07/10/2024		5,218		(105)			(105)		5,113	5,113			
100158687	FORT WORTH	TX		07/10/2024		3,433		106			106		3,539	3,539			
100158688	HOWELL	NJ		07/10/2024		4,163		(89)			(89)		4,074	4,074			
100158689	FORT WORTH	TX		07/10/2024		3,423		106			106		3,529	3,529			
100158690	SAINT AUGUSTINE	FL		07/10/2024		7,229		213			213		7,442	7,442			
100158691	CYPRESS	TX		07/10/2024		3,051		8			8		3,059	3,059			
100158692	HUNTSVILLE	TX		07/10/2024		3,023		(73)			(73)		2,950	2,950			
100158693	CYPRESS	TX		07/10/2024		2,655		(29)			(29)		2,626	2,626			
100158694	GARLAND	KS		07/10/2024		3,617		(62)			(62)		3,555	3,555			
100158695	WAYNESVILLE	NC		07/10/2024		5,572		(113)			(113)		5,459	5,459			
100158696	KNOXVILLE	TN		07/10/2024		2,116		(63)			(63)		2,053	2,053			
100158698	HOUSTON	TX		07/10/2024		2,468		(43)			(43)		2,425	2,425			
100158699	FAYETTEVILLE	NC		07/10/2024		2,258		(24)			(24)		2,234	2,234			
100158700	NEWARK	DE		07/10/2024		18,837		(379)			(379)		18,458	18,402		(56)	(56)
100158701	NAVARRE	FL		07/10/2024		12,648		(216)			(216)		12,432	12,432			
100158702	RIVERSIDE	CA		07/10/2024		4,441		(72)			(72)		4,369	4,369			
100158703	LEHIGH ACRES	FL		07/10/2024		88,977		(1,364)			(1,364)		87,613	87,613			
100158704	MONTGOMERY	AL		07/10/2024		12,574		(252)			(252)		12,322	12,322			
100158705	CAPE CORAL	FL		07/10/2024		5,774		(18)			(18)		5,756	5,756			
100158706	KISSIMMEE	FL		07/10/2024		4,721		(60)			(60)		4,661	4,661			
100158707	CLAYTON	NC		07/10/2024		2,400		(44)			(44)		2,356	2,356			
100158708	LIBERTY HILL	TX		07/10/2024		2,517		(48)			(48)		2,469	2,469			
100158709	CHARLES TOWN	WV		07/10/2024		165,413		(1,754)			(1,754)		163,659	163,659			
100158710	FORNEY	TX		07/10/2024		2,431		(73)			(73)		2,358	2,358			
100158711	WENDELL	NC		07/10/2024		3,549		60			60		3,609	3,609			
100158712	RALEIGH	NC		07/10/2024		3,279		(9)			(9)		3,270	3,270			
100158713	NORTH BRANFORD	CT		07/10/2024		4,164		(38)			(38)		4,126	4,126			
100158715	WINTER HAVEN	FL		07/10/2024		2,288		(48)			(48)		2,240	2,240			
100158718	SEATTLE	WA		07/10/2024		2,405		(59)			(59)		2,346	2,346			
100158719	TRUMBULL	CT		07/10/2024		2,941		(50)			(50)		2,891	2,891			
100158720	PUNTA GORDA	FL		07/10/2024		2,718		(23)			(23)		2,695	2,695			
100158721	MODESTO	CA		07/10/2024		4,003		(84)			(84)		3,919	3,919			
100158722	MODESTO	CA		07/10/2024		3,492		(97)			(97)		3,395	3,395			
100158723	CARTERSVILLE	GA		07/10/2024		2,805		(2)			(2)		2,803	2,803			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158724	PHILADELPHIA	PA		07/10/2024		2,651		3			3		2,654	2,654			
100158725	GRAPEVINE	TX		07/10/2024		2,933		(57)			(57)		2,876	2,876			
100158726	INDIO	CA		07/10/2024		5,393		(136)			(136)		5,257	5,257			
100158727	DELRAY BEACH	FL		07/10/2024		62,038		(1,173)			(1,173)		60,865	60,865			
100158728	LAKE CHARLES	LA		07/10/2024		2,226		(61)			(61)		2,165	2,165			
100158729	PALM DESERT	CA		07/10/2024		4,137		21			21		4,158	4,158			
100158730	NORTH LAS VEGAS	NV		07/10/2024		97,267		(2,398)	19		(2,417)		94,850	94,694		(156)	(156)
100158731	GLENDALE	AZ		07/10/2024		4,331		(62)			(62)		4,269	4,269			
100158732	GOODYEAR	AZ		07/10/2024		5,375		195			195		5,570	5,570			
100158733	AURORA	CO		07/10/2024		5,007		366			366		5,373	5,373			
100158734	ZEBULON	NC		07/10/2024		3,955		70			70		4,025	4,025			
100158735	AURORA	CO		07/10/2024		6,125		438			438		6,563	6,563			
100158736	DURHAM	NC		07/10/2024		2,930		(29)			(29)		2,901	2,901			
100158737	MESQUITE	TX		07/10/2024		2,322		(56)			(56)		2,266	2,266			
100158739	KATY	TX		07/10/2024		2,547		(33)			(33)		2,514	2,514			
100158740	MISSION	TX		07/10/2024		1,772		(20)			(20)		1,752	1,752			
100158741	HUTTO	TX		07/10/2024		5,023		(108)			(108)		4,915	4,915			
100158742	DURHAM	NC		07/10/2024		78,975		885	2		883		79,858	79,778		(81)	(81)
100158743	RENO	NV		07/10/2024		3,092		(56)			(56)		3,036	3,036			
100158744	DOWNINGTOWN	PA		07/10/2024		2,321		(69)			(69)		2,252	2,252			
100158745	ROANOKE	VA		07/10/2024		6,638		(100)			(100)		6,538	6,538			
100158747	CAMP HILL	PA		07/10/2024		2,921		(61)			(61)		2,860	2,860			
100158748	DAWSONVILLE	GA		07/10/2024		7,976		(212)			(212)		7,764	7,764			
100158749	FAIRVIEW	NJ		07/10/2024		4,129		(125)			(125)		4,004	4,004			
100158751	EMERALD ISLE	NC		07/10/2024		3,516		(60)			(60)		3,456	3,456			
100158753	HERRIMAN	UT		07/10/2024		3,578		(72)			(72)		3,506	3,506			
100158754	COVINGTON	GA		07/10/2024		2,315		(59)			(59)		2,256	2,256			
100158755	RIGBY	ID		07/10/2024		2,346		(62)			(62)		2,284	2,284			
100158756	HARVEST	AL		07/10/2024		4,051		(42)			(42)		4,009	4,009			
100158757	SPANAWAY	WA		07/10/2024		4,134		(73)			(73)		4,061	4,061			
100158758	NORTH CHESTERFIELD	VA		07/10/2024		2,497		(43)			(43)		2,454	2,454			
100158760	ROCKINGHAM	VA		07/10/2024		2,288		(70)			(70)		2,218	2,218			
100158761	DURHAM	NC		07/10/2024		3,189		(41)			(41)		3,148	3,148			
100158762	SAN ANGELO	TX		07/10/2024		2,871		(51)			(51)		2,820	2,820			
100158764	APEX	NC		07/10/2024		3,668		(39)			(39)		3,629	3,629			
100158765	CARVER	MN		07/10/2024		2,459		(63)			(63)		2,396	2,396			
100158766	WAKE FOREST	NC		07/10/2024		3,290		(23)			(23)		3,267	3,267			
100158767	DURHAM	NC		07/10/2024		2,599		(65)			(65)		2,534	2,534			
100158768	COROLLA	NC		07/10/2024		5,196		(57)			(57)		5,139	5,139			
100158769	NASHVILLE	TN		07/10/2024		52,088		(1,113)			(1,113)		50,975	50,975			
100158770	PARKER	CO		07/10/2024		5,790		346			346		6,136	6,136			
100158771	PHOENIX	AZ		07/10/2024		3,666		85			85		3,751	3,751			
100158774	RIDGEWOOD	NJ		07/10/2024		6,628		27			27		6,655	6,655			
100158775	SPRING CITY	PA		07/10/2024		3,031		26			26		3,057	3,057			
100158776	ALEXANDRIA	VA		07/10/2024		2,362		7			7		2,369	2,369			
100158777	HOUSTON	TX		07/10/2024		3,442		(63)			(63)		3,379	3,379			
100158780	ASHEVILLE	NC		07/10/2024		5,134		(34)			(34)		5,100	5,100			
100158781	MAGNOLIA	TX		07/10/2024		2,739		(65)			(65)		2,674	2,674			
100158782	SILT	CO		07/10/2024		6,275		(135)			(135)		6,140	6,140			
100158783	EDMOND	OK		07/10/2024		3,133		(98)			(98)		3,035	3,035			
100158784	OAKHURST	CA		07/10/2024		6,253		(151)			(151)		6,102	6,102			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158785	BROKEN ARROW	OK		07/10/2024		1,884		(30)			(30)		1,854	1,854			
100158786	STILLWATER	OK		07/10/2024		5,300		51			51		5,351	5,351			
100158787	DES MOINES	IA		07/10/2024		2,981		(24)			(24)		2,957	2,957			
100158788	BERWYN	IL		07/10/2024		7,703		(222)			(222)		7,481	7,481			
100158789	NORTH CHESTERFIELD	VA		07/10/2024		2,022		(4)			(4)		2,018	2,018			
100158790	NORTH MYRTLE BEACH	SC		07/10/2024		6,861		(145)			(145)		6,716	6,716			
100158792	PORTLAND	OR		07/10/2024		3,308		(61)			(61)		3,247	3,247			
100158793	SUFFOLK	VA		07/10/2024		2,507		(70)			(70)		2,437	2,437			
100158794	ROGERS	AR		07/10/2024		1,865		(18)			(18)		1,847	1,847			
100158795	LAKE HAVASU CITY	AZ		07/10/2024		2,841		(58)			(58)		2,783	2,783			
100158797	EDMOND	OK		07/10/2024		3,876		(104)			(104)		3,772	3,772			
100158798	GARFIELD	AR		07/10/2024		2,282		(70)			(70)		2,212	2,212			
100158799	JONESBORO	AR		07/10/2024		1,458		(27)			(27)		1,431	1,431			
100158800	WILMINGTON	NC		07/10/2024		2,413		(69)			(69)		2,344	2,344			
100158801	MIDDLETOWN	DE		07/10/2024		3,102		(55)			(55)		3,047	3,047			
100158802	ALTON	TX		07/10/2024		3,440		(82)			(82)		3,358	3,358			
100158804	IOWA COLONY	TX		07/10/2024		28,010		(453)			(453)		27,557	27,557			
100158808	LAS VEGAS	NV		07/10/2024		6,469		(197)			(197)		6,272	6,272			
100158809	PORTLAND	OR		07/10/2024		4,602		(76)			(76)		4,526	4,526			
100158810	COLLINGSWOOD	NJ		07/10/2024		2,455		(66)			(66)		2,389	2,389			
100158811	CAPE CORAL	FL		07/10/2024		4,001		(91)			(91)		3,910	3,910			
100158815	AURORA	IL		07/10/2024		99,356		(1,897)	5		(1,902)		97,454	97,247		(207)	(207)
100158816	STILLWATER	OK		07/10/2024		104,763		(1,132)			(1,132)		103,631	103,631			
100158820	COROLLA	NC		07/10/2024		6,678		(142)			(142)		6,536	6,536			
100158821	LAS VEGAS	NV		07/10/2024		8,095		(222)			(222)		7,873	7,873			
100158822	ROHNERT PARK	CA		07/10/2024		3,714		(92)			(92)		3,622	3,622			
100158823	BENTON	AR		07/10/2024		1,765		(40)			(40)		1,725	1,725			
100158824	ST PETERSBURG	FL		07/10/2024		4,012		(18)			(18)		3,994	3,994			
100158827	LA FOLLETTE	TN		07/12/2024		2,938		(126)			(126)		2,812	2,812			
100158828	DANBURY	WI		07/12/2024		2,650		(88)			(88)		2,562	2,562			
100158829	HENDERSON	NV		07/12/2024		4,053		(79)			(79)		3,974	3,974			
100158830	LONDON	OH		07/12/2024		4,297		(118)			(118)		4,179	4,179			
100158831	ALEXANDER CITY	AL		07/12/2024		73,109		(1,326)			(1,326)		71,783	71,783			
100158832	POCONO SUMMIT	PA		07/12/2024		3,050		(64)			(64)		2,986	2,986			
100158833	MONTGOMERY	TX		07/12/2024		6,609		(67)			(67)		6,542	6,542			
100158834	KNOXVILLE	TN		07/12/2024		1,882		(40)			(40)		1,842	1,842			
100158835	PAGE	AZ		07/12/2024		2,419		(62)			(62)		2,357	2,357			
100158837	LITTLE ROCK	AR		07/12/2024		2,862		(76)			(76)		2,786	2,786			
100158839	MYRTLE BEACH	SC		07/12/2024		1,778		(38)			(38)		1,740	1,740			
100158840	BIG BEAR CITY	CA		07/12/2024		2,134		(46)			(46)		2,088	2,088			
100158841	CHARLOTTESVILLE	VA		07/12/2024		3,944		(108)			(108)		3,836	3,836			
100158842	ANN ARBOR	MI		07/12/2024		2,021		(93)			(93)		1,928	1,928			
100158843	NAPLES	FL		07/12/2024		4,912		(62)			(62)		4,850	4,850			
100158844	GREGORY	MI		07/12/2024		8,096		(233)			(233)		7,863	7,863			
100158845	COLDSPRING	TX		07/12/2024		1,343		(3)			(3)		1,340	1,340			
100158846	SOUTHPORT	NC		07/12/2024		5,596		(46)			(46)		5,550	5,550			
100158847	CHICAGO	IL		07/12/2024		2,391		(59)			(59)		2,332	2,332			
100158850	JUPITER	FL		07/12/2024		5,012		(110)			(110)		4,902	4,902			
100158851	FREEPORT	FL		07/12/2024		2,880		(96)			(96)		2,784	2,784			
100158852	CORNERSVILLE	TN		07/12/2024		22,773		(445)	2		(447)		22,326	22,256		(69)	(69)
100158854	GREENVILLE	SC		07/12/2024		3,233		(91)			(91)		3,142	3,142			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158855	PUNTA GORDA	FL		07/12/2024		10,528		(275)			(275)		10,253	10,253			
100158856	SANFORD	FL		07/12/2024		2,811		(38)			(38)		2,773	2,773			
100158857	PORTOLA	CA		07/12/2024		28,611		(1,094)			(1,094)		27,517	27,517			
100158858	NAPLES	FL		07/12/2024		5,091		298			298		5,389	5,389			
100158860	FERNANDINA BEACH	FL		07/12/2024		4,797		(137)			(137)		4,660	4,660			
100158861	LAKEWOOD	PA		07/12/2024		4,615		(131)			(131)		4,484	4,484			
100158862	HATTERAS	NC		07/12/2024		2,942		(76)			(76)		2,866	2,866			
100158863	MANITOWISH WATERS	WI		07/12/2024		5,846		(141)			(141)		5,705	5,705			
100158864	OCEAN CITY	MD		07/12/2024		3,260		(86)			(86)		3,174	3,174			
100158865	BATON ROUGE	LA		07/12/2024		2,885		(104)			(104)		2,781	2,781			
100158866	CAPE CORAL	FL		07/12/2024		5,309		(219)			(219)		5,090	5,090			
100158868	FREMONT	IN		07/12/2024		2,072		(89)			(89)		1,983	1,983			
100158870	GULF SHORES	AL		07/12/2024		3,961		(109)			(109)		3,852	3,852			
100158872	VERO BEACH	FL		07/12/2024		2,785		(77)			(77)		2,708	2,708			
100158873	PORT SAINT LUCIE	FL		07/12/2024		4,351		(46)			(46)		4,305	4,305			
100158876	SUNRIVER	OR		07/12/2024		5,829		(173)			(173)		5,656	5,656			
100158877	WILMINGTON	VT		07/12/2024		7,387		(310)			(310)		7,077	7,077			
100158878	LEXINGTON	SC		07/12/2024		2,538		(88)			(88)		2,450	2,450			
100158879	PORT O CONNOR	TX		07/12/2024		2,052		(80)			(80)		1,972	1,972			
100158880	MELBOURNE	FL		07/12/2024		2,862		(27)			(27)		2,835	2,835			
100158881	PORT CHARLOTTE	FL		07/12/2024		65,223		(1,183)			(1,183)		64,040	64,040			
100158882	TILGHMAN	MD		07/12/2024		2,001		4			4		2,005	2,005			
100158883	KENT	WA		07/12/2024		5,457		(108)			(108)		5,349	5,349			
100158884	GRESHAM	OR		07/12/2024		5,150		179			179		5,329	5,329			
100158885	BRADENTON	FL		07/12/2024		4,549		93			93		4,642	4,642			
100158886	PONCHATOULA	LA		07/12/2024		2,427		139			139		2,566	2,566			
100158887	WASHINGTON	UT		07/12/2024		5,447		152			152		5,599	5,599			
100158888	MARANA	AZ		07/12/2024		4,269		168			168		4,437	4,437			
100158889	BROKEN ARROW	OK		07/12/2024		2,635		161			161		2,796	2,796			
100158890	SAN ANTONIO	FL		07/12/2024		6,099		(27)			(27)		6,072	6,072			
100158891	MYRTLE BEACH	SC		07/12/2024		2,520		17			17		2,537	2,537			
100158892	OCALA	FL		07/12/2024		2,747		146			146		2,893	2,893			
100158893	PALM BAY	FL		07/12/2024		6,378		337			337		6,715	6,715			
100158894	MILLVILLE	DE		07/12/2024		4,179		106			106		4,285	4,285			
100158895	ELIZABETH	CO		07/12/2024		4,925		153			153		5,078	5,078			
100158897	BOLIVIA	NC		07/12/2024		2,864		111			111		2,975	2,975			
100158899	ELLENSBURG	WA		07/12/2024		3,895		121			121		4,016	4,016			
100158900	CORRALES	NM		07/12/2024		5,056		(129)			(129)		4,927	4,927			
100158901	WILMINGTON	NC		07/12/2024		4,055		(117)			(117)		3,938	3,938			
100158902	GRANT VALKARIA	FL		07/12/2024		3,194		85			85		3,279	3,279			
100158903	CHAMPION	PA		07/12/2024		2,857		(82)			(82)		2,775	2,775			
100158904	MARCO ISLAND	FL		07/12/2024		2,832		(106)			(106)		2,726	2,726			
100158905	GRANDY	NC		07/12/2024		457,151		(8,949)			(8,949)		448,202	448,202			
100158906	CORONA	CA		07/12/2024		561,642		2,786			2,786		564,428	564,428			
100158907	WEST PALM BEACH	FL		07/12/2024		7,803		(163)			(163)		7,640	7,640			
100158908	LATHROP	CA		07/12/2024		5,636		83			83		5,719	5,719			
100158909	PORT CHARLOTTE	FL		07/12/2024		4,060		124			124		4,184	4,184			
100158910	PORT SAINT LUCIE	FL		07/12/2024		8,443		(293)			(293)		8,150	8,150			
100158911	CUBA	MO		07/12/2024		2,819		(50)			(50)		2,769	2,769			
100158912	BEAUFORT	SC		07/12/2024		7,448		(140)			(140)		7,308	7,308			
100158913	OCEANSIDE	OR		07/12/2024		325,221		(9,957)			(9,957)		315,264	315,264			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158914	WOODRUFF	SC		07/12/2024		3,944		(65)			(65)		3,879	3,879			
100158915	SILVERTHORNE	CO		07/12/2024		4,852		(156)			(156)		4,696	4,696			
100158916	NORTH MYRTLE BEACH	SC		07/12/2024		3,301		(117)			(117)		3,184	3,184			
100158917	TRUCKEE	CA		07/12/2024		4,790		(125)			(125)		4,665	4,665			
100158920	CONWAY	SC		07/12/2024		2,408		51			51		2,459	2,459			
100158921	LAS VEGAS	NV		07/12/2024		4,067		(22)			(22)		4,045	4,045			
100158922	VILLAS	NJ		07/12/2024		5,272		(105)			(105)		5,167	5,167			
100158923	ARLINGTON	TX		07/12/2024		3,381		(61)			(61)		3,320	3,320			
100158924	VENICE	FL		07/12/2024		3,335		(53)			(53)		3,282	3,282			
100158925	ATLANTIC CITY	NJ		07/12/2024		5,497		(90)			(90)		5,407	5,407			
100158926	WALLER	TX		07/12/2024		4,293		(99)			(99)		4,194	4,194			
100158927	RODANTHE	NC		07/12/2024		2,959		(63)			(63)		2,896	2,896			
100158928	CHADBOURN	NC		07/12/2024		1,523		(18)			(18)		1,505	1,505			
100158929	GEORGETOWN	TX		07/12/2024		7,186		(222)			(222)		6,964	6,964			
100158930	RICHMOND	VA		07/12/2024		13,689		(450)			(450)		13,239	13,239			
100158931	SPRING	TX		07/12/2024		2,934		(58)			(58)		2,876	2,876			
100158932	BRICK	NJ		07/12/2024		577,985		(16,075)			(16,075)		561,910	561,910			
100158934	LA QUINTA	CA		07/12/2024		4,598		(151)			(151)		4,447	4,447			
100158935	KILLEN	AL		07/12/2024		448,711		(12,520)			(12,520)		436,191	436,191			
100158936	GUTHRIE	OK		07/12/2024		2,699		(95)			(95)		2,604	2,604			
100158937	WEST MONROE	LA		07/12/2024		1,799		(47)			(47)		1,752	1,752			
100158938	SANDUSKY	OH		07/12/2024		2,463		(64)			(64)		2,399	2,399			
100158940	SAINT JOHNS	FL		07/12/2024		681,423		(18,107)			(18,107)		663,316	663,316			
100158941	ROGERSVILLE	AL		07/12/2024		4,609		(107)			(107)		4,502	4,502			
100158942	FORT MYERS	FL		07/12/2024		2,823		(77)			(77)		2,746	2,746			
100158943	POCONO LAKE	PA		07/12/2024		3,892		(104)			(104)		3,788	3,788			
100158945	BRIDGEPORT	CT		08/15/2024		2,751		(60)			(60)		2,691	2,691			
100158946	CALIFORNIA CITY	CA		08/15/2024		1,505		(95)			(95)		1,410	1,410			
100158947	DAVENPORT	FL		08/15/2024		3,426		(160)			(160)		3,266	3,266			
100158956	HERMOSA BEACH	CA		08/15/2024		14,334		(146)			(146)		14,188	14,188			
100158959	SAN ANTONIO	TX		08/15/2024		2,419		19			19		2,438	2,438			
100158961	CUTLER BAY	FL		08/15/2024		2,748		(49)			(49)		2,699	2,699			
100158962	LAS VEGAS	NV		08/15/2024		4,577		(151)			(151)		4,426	4,426			
100158963	MADERA	CA		08/15/2024		38,752		(2,106)			(2,106)		36,646	36,646			
100158964	MINNEAPOLIS	MN		08/15/2024		2,440		(119)			(119)		2,321	2,321			
100158966	RIALTO	CA		08/15/2024		3,469		(125)			(125)		3,344	3,344			
100158968	MANOR	TX		08/15/2024		2,233		(136)			(136)		2,097	2,097			
100158969	LEMOORE	CA		08/15/2024		8,146		(311)			(311)		7,835	7,835			
100158973	NAPLES	FL		08/15/2024		6,969		(265)			(265)		6,704	6,704			
100158974	DAYTON	OH		08/15/2024		1,744		(120)			(120)		1,624	1,624			
100158977	SARASOTA	FL		08/15/2024		5,688		(46)			(46)		5,642	5,642			
100158978	CALIFORNIA CITY	CA		08/15/2024		1,639		(96)			(96)		1,543	1,543			
100158979	COLUMBUS	OH		08/15/2024		3,256		(102)			(102)		3,154	3,154			
100158981	LABELLE	FL		08/15/2024		2,345		(115)			(115)		2,230	2,230			
100158983	MENTONE	CA		08/15/2024		1,464		(60)			(60)		1,404	1,404			
100158985	ROLESVILLE	NC		08/15/2024		13,398		(368)			(368)		13,030	13,030			
100158986	LOUISVILLE	KY		08/15/2024		1,554		(75)			(75)		1,479	1,479			
100158988	LOS OLIVOS	CA		08/15/2024		14,746		(421)			(421)		14,325	14,325			
100158992	SAINT PETERSBURG	FL		08/15/2024		9,603		(783)			(783)		8,820	8,820			
100158996	AURORA	CO		08/15/2024		9,211		(9)			(9)		9,202	9,202			
100158999	FERNDALE	WA		08/15/2024		5,181		(123)			(123)		5,058	5,058			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159000	PASO ROBLES	CA		08/15/2024		169,924		(922)			(922)		169,002	169,002			
100159002	RIO LINDA	CA		08/15/2024		3,515		(196)			(196)		3,319	3,319			
100159003	TALLAHASSEE	FL		08/15/2024		12,394		(231)			(231)		12,163	12,163			
100159005	ROSEVILLE	CA		08/15/2024		1,243		(64)			(64)		1,179	1,179			
100159006	MIAMI GARDENS	FL		08/15/2024		4,559		(26)			(26)		4,533	4,533			
100159007	AUSTIN	TX		08/15/2024		30,627		(1,293)			(1,293)		29,334	29,334			
100159009	CLEARWATER	FL		08/15/2024		9,076		(247)			(247)		8,829	8,829			
100159010	EAGLE MOUNTAIN	UT		08/15/2024		6,338		(223)			(223)		6,115	6,115			
100159012	MOUNT PLEASANT	SC		08/15/2024		10,073		(67)			(67)		10,006	10,006			
100159014	PALM HARBOR	FL		08/15/2024		315,701		(12,399)			(12,399)		303,302	303,302			
100159015	MESA	AZ		08/15/2024		66,963		(2,326)			(2,326)		64,637	64,637			
100159018	ROWLETT	TX		08/15/2024		2,111		(136)			(136)		1,975	1,975			
100159020	DANDRIDGE	TN		08/15/2024		5,588		(183)			(183)		5,405	5,405			
100159023	SAN ANTONIO	TX		08/15/2024		2,590		(113)			(113)		2,477	2,477			
100159025	WESTMINSTER	CO		08/15/2024		4,103		(201)			(201)		3,902	3,902			
100159028	GARDENA	CA		08/15/2024		6,386		(184)			(184)		6,202	6,202			
100159029	NEWMAN	CA		08/15/2024		1,680		(105)			(105)		1,575	1,575			
100159035	LONGWOOD	FL		08/15/2024		4,135		(135)			(135)		4,000	4,000			
100159036	KISSIMMEE	FL		08/15/2024		2,578		(65)			(65)		2,513	2,513			
100159040	THE SEA RANCH	CA		08/15/2024		6,013		(171)			(171)		5,842	5,842			
100159047	NEW PORT RICHEY	FL		08/15/2024		30,121		(1,599)			(1,599)		28,522	28,522			
100159049	PHOENIX	AZ		08/15/2024		6,123		(121)			(121)		6,002	6,002			
100159050	SOUTH LAKE TAHOE	CA		08/15/2024		8,127		(217)			(217)		7,910	7,910			
100159051	ORANGEVALE	CA		08/15/2024		3,865		(183)			(183)		3,682	3,682			
100159053	SANTA CLARA	CA		08/15/2024		32,536		(211)			(211)		32,325	32,325			
100159056	BOISE	ID		08/15/2024		4,017		(185)			(185)		3,832	3,832			
100159057	LAYTON	UT		08/15/2024		3,842		(111)			(111)		3,731	3,731			
100159059	CASTAIC	CA		08/15/2024		6,641		(344)			(344)		6,297	6,297			
100159061	BLYTHE	CA		08/15/2024		1,237		(87)			(87)		1,150	1,150			
100159194	WINTER GARDEN	FL		07/15/2024		2,995		(89)			(89)		2,906	2,906			
100159195	BOCA RATON	FL		07/15/2024		4,217		(134)			(134)		4,083	4,083			
100159196	LAUDERHILL	FL		07/15/2024		4,372		(116)			(116)		4,256	4,256			
100159197	LAUDERHILL	FL		07/15/2024		4,372		(116)			(116)		4,256	4,256			
100159199	ALBRIGHTSVILLE	PA		07/15/2024		6,599		(161)			(161)		6,438	6,438			
100159200	MESA	AZ		07/15/2024		11,136		(192)			(192)		10,944	10,944			
100159201	RALEIGH	NC		07/15/2024		7,975		(170)			(170)		7,805	7,805			
100159202	ORLANDO	FL		07/15/2024		3,439		(57)			(57)		3,382	3,382			
100159203	GOODLETTSVILLE	TN		07/15/2024		2,781		(30)			(30)		2,751	2,751			
100159204	FAR ROCKAWAY	NY		07/15/2024		5,445		(75)			(75)		5,370	5,370			
100159205	HIALEAH	FL		07/15/2024		3,298		(43)			(43)		3,255	3,255			
100159206	CEDAR PARK	TX		07/15/2024		3,163		18			18		3,181	3,181			
100159207	PALATINE	IL		07/15/2024		4,093		(107)			(107)		3,986	3,986			
100159208	FLOWER MOUND	TX		07/15/2024		4,405		(87)			(87)		4,318	4,318			
100159209	LEEHIGH	FL		07/15/2024		2,553		(34)			(34)		2,519	2,519			
100159210	SAN FRANCISCO	CA		07/15/2024		9,959		(219)			(219)		9,740	9,740			
100159211	VALENCIA	CA		07/15/2024		5,468		(94)			(94)		5,374	5,374			
100159212	CHARLOTTE	NC		07/15/2024		2,415		(54)			(54)		2,361	2,361			
100159213	MORRISVILLE	NC		07/15/2024		2,581		(49)			(49)		2,532	2,532			
100159215	BURBANK	CA		07/15/2024		7,818		(111)			(111)		7,707	7,707			
100159216	TAMPA	FL		07/15/2024		2,503		(33)			(33)		2,470	2,470			
100159217	HILLSBOROUGH	NC		07/15/2024		2,634		(60)			(60)		2,574	2,574			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159218	CHARLOTTE	NC		07/15/2024		3,060		(85)			(85)		2,975	2,975			
100159220	SEATTLE	WA		07/15/2024		5,527		(163)			(163)		5,364	5,364			
100159221	GREENSBORO	NC		07/15/2024		42,383		(487)			(487)		41,896	41,896			
100159222	EVERETT	MA		07/15/2024		7,156		(75)			(75)		7,081	7,081			
100159224	AUBURN	GA		07/15/2024		2,811		(81)			(81)		2,730	2,730			
100159225	SAN JOSE	CA		07/15/2024		11,321		(251)			(251)		11,070	11,070			
100159226	GARNER	NC		07/15/2024		2,646		(50)			(50)		2,596	2,596			
100159227	NORTH WALES	PA		07/15/2024		5,113		(126)			(126)		4,987	4,987			
100159228	LACEY	WA		07/15/2024		4,047		(69)			(69)		3,978	3,978			
100159230	BONNEY LAKE	WA		07/15/2024		7,525		(98)			(98)		7,427	7,427			
100159231	CONCORD	NC		07/15/2024		2,531		(53)			(53)		2,478	2,478			
100159232	TOMS RIVER	NJ		07/15/2024		3,543		(78)			(78)		3,465	3,465			
100159233	CARLISLE	PA		07/15/2024		2,385		(47)			(47)		2,338	2,338			
100159235	NEW BRUNSWICK	NJ		07/15/2024		2,296		(23)			(23)		2,273	2,273			
100159236	BRUNSWICK	GA		07/15/2024		1,487		(34)			(34)		1,453	1,453			
100159237	OWINGS MILLS	MD		07/15/2024		38,003		(735)	2		(737)		37,266	37,179		(87)	(87)
100159239	MERCED	CA		07/15/2024		3,293		(70)			(70)		3,223	3,223			
100159241	EVERETT	WA		07/15/2024		4,446		(35)			(35)		4,411	4,411			
100159242	LEESBURG	VA		07/15/2024		6,458		(111)			(111)		6,347	6,347			
100159243	CHARLOTTE	NC		07/15/2024		3,348		(10)			(10)		3,338	3,338			
100159244	ALEXANDER CITY	AL		07/15/2024		17,543		(305)			(305)		17,238	17,238			
100159245	OCEAN CITY	MD		07/15/2024		3,332		(32)			(32)		3,300	3,300			
100159247	EAGLE	ID		07/15/2024		3,477		(45)			(45)		3,432	3,432			
100159248	BLUE SPRINGS	MO		07/15/2024		2,998		(69)			(69)		2,929	2,929			
100159249	SAINT LOUIS	MO		07/15/2024		1,915		(6)			(6)		1,909	1,909			
100159251	HALIFAX	VT		07/15/2024		1,881		28			28		1,909	1,909			
100159252	CLARKSVILLE	TN		07/15/2024		3,022		(30)			(30)		2,992	2,992			
100159253	COLLEGE PLACE	WA		07/15/2024		3,343		(22)			(22)		3,321	3,321			
100159254	DURHAM	NC		07/15/2024		4,122		(76)			(76)		4,046	4,046			
100159256	FORT WORTH	TX		07/15/2024		4,682		(81)			(81)		4,601	4,601			
100159258	RICHMOND	TX		07/15/2024		2,573		(53)			(53)		2,520	2,520			
100159259	MCKINNEY	TX		07/15/2024		2,775		(77)			(77)		2,698	2,698			
100159260	KENT	WA		07/15/2024		6,944		(122)			(122)		6,822	6,822			
100159262	ROSEVILLE	CA		07/15/2024		5,210		(87)			(87)		5,123	5,123			
100159265	HIGHLAND	MD		07/15/2024		3,534		(63)			(63)		3,471	3,471			
100159267	FORT WORTH	TX		07/15/2024		2,985		(67)			(67)		2,918	2,918			
100159268	NORTH AURORA	IL		07/15/2024		2,388		(66)			(66)		2,322	2,322			
100159269	VENICE	FL		07/15/2024		4,975		(113)			(113)		4,862	4,862			
100159270	ALGONA	WA		07/15/2024		3,960		(101)			(101)		3,859	3,859			
100159271	DURHAM	NC		07/15/2024		3,178		(16)			(16)		3,162	3,162			
100159272	LEANDER	TX		07/15/2024		8,930		(109)			(109)		8,821	8,821			
100159274	SENECA	SC		07/15/2024		1,472		(40)			(40)		1,432	1,432			
100159275	FLOWER MOUND	TX		07/15/2024		8,610		(200)			(200)		8,410	8,410			
100159276	JOHNS CREEK	GA		07/15/2024		4,032		(60)			(60)		3,972	3,972			
100159277	CARTERSVILLE	GA		07/15/2024		2,266		(65)			(65)		2,201	2,201			
100159278	STATESVILLE	NC		07/15/2024		3,623		(30)			(30)		3,593	3,593			
100159279	N TOPSAIL BEACH	NC		07/15/2024		6,150		(193)			(193)		5,957	5,957			
100159280	FAIRFAX	VA		07/15/2024		3,687		(66)			(66)		3,621	3,621			
100159282	AUSTIN	TX		07/15/2024		1,967		(27)			(27)		1,940	1,940			
100159283	FORT WORTH	TX		07/15/2024		3,237		54			54		3,291	3,291			
100159284	STEPHENS CITY	VA		07/15/2024		2,549		(38)			(38)		2,511	2,511			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159286	DULUTH	GA		07/15/2024		3,747		(90)			(90)		3,657	3,657			
100159287	S JORDAN	UT		07/15/2024		4,656		(139)			(139)		4,517	4,517			
100159288	DAWSONVILLE	GA		07/15/2024		3,042		(63)			(63)		2,979	2,979			
100159289	CHARLOTTE	NC		07/15/2024		2,582		(65)			(65)		2,517	2,517			
100159290	MAGNOLIA	TX		07/15/2024		2,739		116			116		2,855	2,855			
100159291	MEREDITH	NH		07/15/2024		2,500		(78)			(78)		2,422	2,422			
100159292	ANNA	TX		07/15/2024		3,215		(69)			(69)		3,146	3,146			
100159293	WALTON	KY		07/15/2024		2,467		(53)			(53)		2,414	2,414			
100159295	MCKINNEY	TX		07/15/2024		81,733		3,672	12		3,660		85,393	85,191		(202)	(202)
100159297	LEHIGH ACRES	FL		07/15/2024		3,155		21			21		3,176	3,176			
100159298	PRINCETON	TX		07/15/2024		50,345		(665)	1		(666)		49,679	49,603		(76)	(76)
100159299	CARLISLE	PA		07/15/2024		2,687		(28)			(28)		2,659	2,659			
100159301	FORNEY	TX		07/15/2024		2,443		(57)			(57)		2,386	2,386			
100159302	CHARLESTON	SC		07/15/2024		5,702		(158)			(158)		5,544	5,544			
100159303	MOUNT DORA	FL		07/15/2024		43,724		(1,371)			(1,371)		42,353	42,353			
100159304	LAS VEGAS	NV		07/15/2024		5,112		(29)			(29)		5,083	5,083			
100159305	MANCHESTER	NJ		07/15/2024		3,417		(82)			(82)		3,335	3,335			
100159306	WASHINGTON TOWNSHIP	NJ		07/15/2024		4,707		(84)			(84)		4,623	4,623			
100159307	WESTON	FL		07/15/2024		6,787		(174)			(174)		6,613	6,613			
100159308	PRINCETON	TX		07/15/2024		2,930		(40)			(40)		2,890	2,890			
100159309	CONYERS	GA		07/15/2024		2,564		(61)			(61)		2,503	2,503			
100159310	WILMINGTON	DE		07/15/2024		5,082		(107)			(107)		4,975	4,975			
100159311	CAPE MAY	NJ		07/15/2024		7,320		(234)			(234)		7,086	7,086			
100159312	BUFFALO GROVE	IL		07/15/2024		5,546		(180)			(180)		5,366	5,366			
100159313	NORTH MASSAPEQUA	NY		07/15/2024		5,325		(102)			(102)		5,223	5,223			
100159314	STALLINGS	NC		07/15/2024		2,604		(34)			(34)		2,570	2,570			
100159315	POOLER	GA		07/15/2024		2,869		(72)			(72)		2,797	2,797			
100159316	CHARLOTTE	NC		07/15/2024		2,309		(44)			(44)		2,265	2,265			
100159317	HUNTERSVILLE	NC		07/15/2024		13,304		(343)			(343)		12,961	12,961			
100159318	MILLEDGEVILLE	GA		07/15/2024		2,211		(52)			(52)		2,159	2,159			
100159319	SAINT AUGUSTINE	FL		07/15/2024		7,743		(136)			(136)		7,607	7,607			
100159320	SAINT AUGUSTINE	FL		07/15/2024		2,580		72			72		2,652	2,652			
100159321	ACWORTH	GA		07/15/2024		4,892		146			146		5,038	5,038			
100159322	SAINT AUGUSTINE	FL		07/15/2024		3,019		42			42		3,061	3,061			
100159323	MERCED	CA		07/15/2024		185,887		2,861			2,861		188,748	188,748			
100159324	SAINT AUGUSTINE	FL		07/15/2024		2,974		50			50		3,024	3,024			
100159325	FEDERAL WAY	WA		07/15/2024		6,033		(82)			(82)		5,951	5,951			
100159326	SAINT AUGUSTINE	FL		07/15/2024		12,792		354			354		13,146	13,146			
100159327	BRADENTON	FL		07/15/2024		9,017		149			149		9,166	9,166			
100159328	BAXTER	TN		07/15/2024		4,471		171			171		4,642	4,642			
100159329	RICHMOND	TX		07/15/2024		3,062		43			43		3,105	3,105			
100159330	BREINIGSVILLE	PA		07/15/2024		3,787		117			117		3,904	3,904			
100159331	PARRISH	FL		07/15/2024		5,366		61			61		5,427	5,427			
100159333	PARRISH	FL		07/15/2024		3,407		29			29		3,436	3,436			
100159334	LATHROP	CA		07/15/2024		6,686		120			120		6,806	6,806			
100159335	VANCOUVER	WA		07/15/2024		3,567		57			57		3,624	3,624			
100159336	BROOKSVILLE	FL		07/15/2024		2,131		(75)			(75)		2,056	2,056			
100159337	HOUSTON	TX		07/15/2024		3,772		(81)			(81)		3,691	3,691			
100159338	FORT WORTH	TX		07/15/2024		6,379		264			264		6,643	6,643			
100159339	BLOOMINGDALE	GA		07/15/2024		3,195		(72)			(72)		3,123	3,123			
100159340	CEDAR CITY	UT		07/15/2024		3,615		74			74		3,689	3,689			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159341	LAND O LAKES	FL		07/15/2024		3,840		(69)			(69)		3,771	3,771			
100159343	FERNLEY	NV		07/15/2024		8,201		137			137		8,338	8,338			
100159344	MYRTLE BEACH	SC		07/15/2024		3,404		42			42		3,446	3,446			
100159345	ORANGE BEACH	AL		07/15/2024		7,553		283			283		7,836	7,836			
100159346	FORT WORTH	TX		07/15/2024		3,564		74			74		3,638	3,638			
100159347	JACKSON TOWNSHIP	NJ		07/15/2024		3,162		(84)			(84)		3,078	3,078			
100159348	LONGS	SC		07/15/2024		2,831		40			40		2,871	2,871			
100159349	PORT WENTWORTH	GA		07/15/2024		2,929		74			74		3,003	3,003			
100159350	FREDERICK	MD		07/15/2024		3,744		46			46		3,790	3,790			
100159351	FRESNO	TX		07/15/2024		11,844		103			103		11,947	11,947			
100159352	SHERRILLS FORD	NC		07/15/2024		3,355		51			51		3,406	3,406			
100159353	WESTAMPTON	NJ		07/15/2024		13,745		(274)			(274)		13,471	13,471			
100159355	BLOOMINGDALE	GA		07/15/2024		92,843		1,149	44		1,105		93,948	93,660		(288)	(288)
100159356	WOODRUFF	SC		07/15/2024		5,606		(117)			(117)		5,489	5,489			
100159357	NORTH LAS VEGAS	NV		07/15/2024		4,990		63			63		5,053	5,053			
100159358	OKLAHOMA CITY	OK		07/15/2024		2,915		79			79		2,994	2,994			
100159359	VANCOUVER	WA		07/15/2024		11,590		189			189		11,779	11,779			
100159360	GLASSBORO	NJ		07/15/2024		12,652		(337)			(337)		12,315	12,315			
100159361	WASHINGTON	UT		07/15/2024		3,425		70			70		3,495	3,495			
100159362	RIDGEFIELD	WA		07/15/2024		17,501		304			304		17,805	17,805			
100159363	DALLAS	GA		07/15/2024		3,574		37			37		3,611	3,611			
100159364	NORTH LAS VEGAS	NV		07/15/2024		4,247		79			79		4,326	4,326			
100159366	ROSEVILLE	CA		07/15/2024		4,126		92			92		4,218	4,218			
100159367	CAMBRIDGE	MD		07/15/2024		3,008		50			50		3,058	3,058			
100159368	BLOOMINGDALE	GA		07/15/2024		3,247		39			39		3,286	3,286			
100159369	ROSEVILLE	CA		07/15/2024		5,763		83			83		5,846	5,846			
100159370	PORT ORCHARD	WA		07/15/2024		5,029		73			73		5,102	5,102			
100159371	HUNTERSVILLE	NC		07/15/2024		2,477		(85)			(85)		2,392	2,392			
100159372	FORT WORTH	TX		07/15/2024		3,667		81			81		3,748	3,748			
100159373	FORT WORTH	TX		07/15/2024		3,454		143			143		3,597	3,597			
100159374	BRADENTON	FL		07/15/2024		10,618		352			352		10,970	10,970			
100159375	FORT WORTH	TX		07/15/2024		3,212		56			56		3,268	3,268			
100159376	NEWBERRY	FL		07/15/2024		3,448		68			68		3,516	3,516			
100159377	DALLAS	GA		07/15/2024		3,590		55			55		3,645	3,645			
100159378	BUFORD	GA		07/15/2024		2,567		(89)			(89)		2,478	2,478			
100159379	HOUSTON	TX		07/15/2024		2,549		71			71		2,620	2,620			
100159380	ROSENBERG	TX		07/15/2024		3,214		79			79		3,293	3,293			
100159383	BRANDYWINE	MD		07/15/2024		2,908		50			50		2,958	2,958			
100159384	RANSON	WV		07/15/2024		2,602		(45)			(45)		2,557	2,557			
100159385	SAN ANTONIO	TX		07/15/2024		3,455		76			76		3,531	3,531			
100159386	DELAVAN	WI		07/15/2024		9,757		(281)			(281)		9,476	9,476			
100159387	OCALA	FL		07/15/2024		2,559		155			155		2,714	2,714			
100159388	MANSFIELD	TX		07/15/2024		2,405		(82)			(82)		2,323	2,323			
100159389	ROSEVILLE	CA		07/15/2024		5,090		74			74		5,164	5,164			
100159390	PENDERGRASS	GA		07/15/2024		10,374		283			283		10,657	10,657			
100159391	KUNA	ID		07/15/2024		2,711		(61)			(61)		2,650	2,650			
100159392	MISSOURI CITY	TX		07/15/2024		2,764		(74)			(74)		2,690	2,690			
100159394	IOWA CITY	IA		07/15/2024		14,161		(295)			(295)		13,866	13,866			
100159395	CANTON	GA		07/15/2024		2,532		(79)			(79)		2,453	2,453			
100159396	CHANDLER	AZ		07/15/2024		6,698		288			288		6,986	6,986			
100159398	LAS VEGAS	NV		07/15/2024		2,635		(81)			(81)		2,554	2,554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159400	SANTA MARIA	CA		07/15/2024		4,006		(106)			(106)		3,900	3,900			
100159401	HOMESTEAD	FL		07/15/2024		2,547		(52)			(52)		2,495	2,495			
100159403	HUDSON	FL		07/15/2024		4,094		(74)			(74)		4,020	4,020			
100159404	GAINESVILLE	FL		07/15/2024		11,782		(306)			(306)		11,476	11,476			
100159405	NAMPA	ID		07/15/2024		4,186		142			142		4,328	4,328			
100159406	HICKORY	NC		07/15/2024		2,441		(64)			(64)		2,377	2,377			
100159407	CEDAR LAKE	IN		07/15/2024		9,666		(256)			(256)		9,410	9,410			
100159408	ZEPHYRHILLS	FL		07/15/2024		3,464		48			48		3,512	3,512			
100159409	PENDERGRASS	GA		07/15/2024		2,982		81			81		3,063	3,063			
100159410	WAKE FOREST	NC		07/15/2024		2,893		(10)			(10)		2,883	2,883			
100159411	ZEBULON	NC		07/15/2024		20,823		(348)			(348)		20,475	20,475			
100159412	RIO RANCHO	NM		07/15/2024		2,264		(64)			(64)		2,200	2,200			
100159413	WOODSTOCK	MD		07/15/2024		4,848		(128)			(128)		4,720	4,720			
100159414	PENDERGRASS	GA		07/15/2024		3,076		37			37		3,113	3,113			
100159415	CHICO	CA		07/15/2024		2,998		(71)			(71)		2,927	2,927			
100159416	ERIE	CO		07/15/2024		6,157		254			254		6,411	6,411			
100159417	HOUSTON	TX		07/15/2024		3,707		(117)			(117)		3,590	3,590			
100159418	SHELTON	WA		07/15/2024		2,876		(76)			(76)		2,800	2,800			
100159419	PICKENS	SC		07/15/2024		2,484		(68)			(68)		2,416	2,416			
100159420	WEST DES MOINES	IA		07/15/2024		2,262		(71)			(71)		2,191	2,191			
100159422	MERIDIAN	ID		07/15/2024		2,720		(88)			(88)		2,632	2,632			
100159424	SAVANNAH	GA		07/15/2024		2,998		(65)			(65)		2,933	2,933			
100159425	CHATTANOOGA	TN		07/15/2024		4,946		(124)			(124)		4,822	4,822			
100159426	HUDSON	FL		07/15/2024		5,036		(169)			(169)		4,867	4,867			
100159427	PETERSBURG	VA		07/15/2024		2,066		(75)			(75)		1,991	1,991			
100159429	KATY	TX		07/15/2024		2,293		(61)			(61)		2,232	2,232			
100159430	SAN ANTONIO	TX		07/15/2024		1,931		(22)			(22)		1,909	1,909			
100159431	AURORA	IL		07/15/2024		4,111		131			131		4,242	4,242			
100159432	PALM COAST	FL		07/15/2024		3,766		(81)			(81)		3,685	3,685			
100159433	FORT MYERS	FL		07/15/2024		3,666		(83)			(83)		3,583	3,583			
100159434	ZEBULON	NC		07/15/2024		2,832		(50)			(50)		2,782	2,782			
100159435	COLTEWAH	TN		07/15/2024		2,714		(80)			(80)		2,634	2,634			
100159436	KYLE	TX		07/15/2024		3,290		39			39		3,329	3,329			
100159437	CLOVIS	CA		07/15/2024		3,246		(108)			(108)		3,138	3,138			
100159438	CONCORD	NC		07/15/2024		6,684		(177)			(177)		6,507	6,507			
100159439	ORMOND BEACH	FL		07/15/2024		2,983		6			6		2,989	2,989			
100159440	FRESNO	CA		07/15/2024		3,237		(67)			(67)		3,170	3,170			
100159441	BRIDGEPORT	PA		07/15/2024		5,664		128			128		5,792	5,792			
100159442	PENDERGRASS	GA		07/15/2024		2,927		25			25		2,952	2,952			
100159443	LANCASTER	CA		07/15/2024		22,490		(471)			(471)		22,019	22,019			
100159444	TEMPLE	TX		07/15/2024		1,965		(8)			(8)		1,957	1,957			
100159445	CENTENNIAL	CO		07/15/2024		5,508		(196)			(196)		5,312	5,312			
100159446	FARRAGUT	TN		07/15/2024		5,270		(158)			(158)		5,112	5,112			
100159447	AUSTIN	TX		07/15/2024		3,833		(55)			(55)		3,778	3,778			
100159449	ELLIJAY	GA		07/15/2024		4,482		(130)			(130)		4,352	4,352			
100159450	PARRISH	FL		07/15/2024		2,925		(57)			(57)		2,868	2,868			
100159451	RANCHO CUCAMONGA	CA		07/15/2024		9,011		(251)			(251)		8,760	8,760			
100159452	FREDERICK	CO		07/15/2024		3,141		(41)			(41)		3,100	3,100			
100159453	ST PETE BEACH	FL		07/15/2024		4,239		(114)			(114)		4,125	4,125			
100159454	SACRAMENTO	CA		07/15/2024		4,311		(114)			(114)		4,197	4,197			
100159455	VANCOUVER	WA		07/15/2024		15,586		(112)			(112)		15,474	15,474			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159456	GLENDALE	AZ		07/15/2024		4,490		(40)			(40)		4,450	4,450			
100159457	METAIRIE	LA		07/15/2024		6,354		(199)			(199)		6,155	6,155			
100159459	BAYONNE	NJ		07/15/2024		277,940		(10,003)	26		(10,029)		267,911	267,755		(156)	(156)
100159460	ATHENS	GA		07/15/2024		2,467		(53)			(53)		2,414	2,414			
100159461	CLAYTON	NC		07/15/2024		6,261		(91)			(91)		6,170	6,170			
100159462	FORT WORTH	TX		07/15/2024		3,103		(80)			(80)		3,023	3,023			
100159463	BREWSTER	NY		07/15/2024		6,081		(91)			(91)		5,990	5,990			
100159464	HENDERSONVILLE	TN		07/15/2024		217,452		(4,658)	86		(4,744)		212,708	212,507		(201)	(201)
100159465	LAUREL	MD		07/15/2024		3,247		(53)			(53)		3,194	3,194			
100159466	PORTSMOUTH	VA		07/15/2024		15,404		(343)	6		(349)		15,055	14,618		(437)	(437)
100159467	WATCHUNG	NJ		07/15/2024		3,919		(89)			(89)		3,830	3,830			
100159468	WAIKOLOA	HI		07/15/2024		7,008		(196)			(196)		6,812	6,812			
100159470	WEST DES MOINES	IA		07/15/2024		8,057		(157)			(157)		7,900	7,900			
100159472	WILMINGTON	NC		07/15/2024		1,825		(25)			(25)		1,800	1,800			
100159473	SICKLERVILLE	NJ		07/15/2024		2,439		(71)			(71)		2,368	2,368			
100159474	CHARLOTTE	NC		07/15/2024		9,544		(104)			(104)		9,440	9,440			
100159475	WAIKOLOA	HI		07/15/2024		4,284		(101)			(101)		4,183	4,183			
100159476	SAINT LOUIS	MO		07/15/2024		1,957		(61)			(61)		1,896	1,896			
100159477	SAINT LOUIS	MO		07/15/2024		1,611		(42)			(42)		1,569	1,569			
100159478	BUDA	TX		07/15/2024		5,155		(114)			(114)		5,041	5,041			
100159479	FARMERS BRANCH	TX		07/15/2024		2,953		(98)			(98)		2,855	2,855			
100159481	FARMINGTON	NM		07/15/2024		4,598		(127)			(127)		4,471	4,471			
100159482	SURFSIDE BEACH	SC		07/15/2024		69,091		(1,516)			(1,516)		67,575	67,575			
100159483	LOVELAND	CO		07/15/2024		3,363		(107)			(107)		3,256	3,256			
100159484	CORVALLIS	OR		07/15/2024		7,384		(226)			(226)		7,158	7,158			
100159485	TAMPA	FL		07/15/2024		5,700		(87)			(87)		5,613	5,613			
100159487	SAN ANTONIO	TX		07/15/2024		2,306		(20)			(20)		2,286	2,286			
100159488	KUNA	ID		07/15/2024		10,166		(231)			(231)		9,935	9,935			
100159489	MIDDLETOWN	DE		07/15/2024		5,464		(158)			(158)		5,306	5,306			
100159491	INLET BEACH	FL		07/15/2024		6,623		(186)			(186)		6,437	6,437			
100159492	ENGLEWOOD	CO		07/15/2024		4,802		(127)			(127)		4,675	4,675			
100159496	MIDDLETOWN	DE		07/15/2024		3,249		(93)			(93)		3,156	3,156			
100159497	CEDAR PARK	TX		07/15/2024		3,661		(86)			(86)		3,575	3,575			
100159498	GLENDALE	AZ		07/15/2024		3,570		(74)			(74)		3,496	3,496			
100159499	COLLINSVILLE	OK		07/15/2024		1,486		(29)			(29)		1,457	1,457			
100159500	LAS VEGAS	NV		07/15/2024		41,402		(1,297)			(1,297)		40,105	40,105			
100159502	TUCSON	AZ		07/15/2024		2,024		(40)			(40)		1,984	1,984			
100159503	SPANAWAY	WA		07/15/2024		6,204		(127)			(127)		6,077	6,077			
100159504	BAKERSFIELD	CA		07/15/2024		1,802		(48)			(48)		1,754	1,754			
100159506	ROEBLING	NJ		07/15/2024		2,122		(33)			(33)		2,089	2,089			
100159507	GARDEN GROVE	CA		07/15/2024		5,860		(154)			(154)		5,706	5,706			
100159508	VAN ALSTYNE	TX		07/15/2024		162,315		(4,104)			(4,104)		158,211	158,211			
100159509	WOODSTOCK	GA		07/15/2024		2,167		(63)			(63)		2,104	2,104			
100159511	HICKMAN	NE		07/15/2024		2,373		(70)			(70)		2,303	2,303			
100159512	WILDOMAR	CA		07/15/2024		6,531		(210)			(210)		6,321	6,321			
100159513	SAINT JAMES CITY	FL		07/15/2024		6,631		(188)			(188)		6,443	6,443			
100159514	PARKVILLE	MO		07/15/2024		2,431		(60)			(60)		2,371	2,371			
100159515	ANDERSON	SC		07/15/2024		2,911		(58)			(58)		2,853	2,853			
100159516	FAYETTEVILLE	AR		07/15/2024		2,747		(73)			(73)		2,674	2,674			
100159517	AUDUBON	NJ		07/15/2024		2,316		(144)			(144)		2,172	2,172			
100159518	FORT WALTON BEACH	FL		07/15/2024		2,972		(100)			(100)		2,872	2,872			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159519	EDINBURG	TX		07/15/2024		3,508		(31)			(31)		3,477	3,477			
100159520	CADDO MILLS	TX		07/15/2024		2,433		(41)			(41)		2,392	2,392			
100159521	INGLEWOOD	CA		07/15/2024		6,101		(89)			(89)		6,012	6,012			
100159522	SAN ANTONIO	TX		07/15/2024		1,773		(12)			(12)		1,761	1,761			
100159523	TULSA	OK		07/15/2024		2,363		(75)			(75)		2,288	2,288			
100159525	EULESS	TX		07/15/2024		2,319		(56)			(56)		2,263	2,263			
100159526	WINTER HAVEN	FL		07/15/2024		1,588		(29)			(29)		1,559	1,559			
100159527	MARTINEZ	GA		07/15/2024		2,118		1			1		2,119	2,119			
100159528	DORAL	FL		07/15/2024		4,046		(52)			(52)		3,994	3,994			
100159530	OVERLAND PARK	KS		07/15/2024		88,687		(3,468)			(3,468)		85,219	85,219			
100159531	SHERMAN OAKS	CA		07/15/2024		20,166		(555)			(555)		19,611	19,611			
100159532	SPRINGFIELD	NJ		07/15/2024		68,646		(1,088)			(1,088)		67,558	67,558			
100159533	PHOENIX	AZ		07/15/2024		1,702		(31)			(31)		1,671	1,671			
100159534	RIVERSIDE	CA		07/15/2024		7,828		(310)			(310)		7,518	7,518			
100159536	ROYERSFORD	PA		07/15/2024		415		(23)			(23)		392	392			
100159537	GREENACRES	FL		07/15/2024		118,532		(3,470)			(3,470)		115,062	115,062			
100159538	LIVERMORE	CA		07/15/2024		7,640		(169)			(169)		7,471	7,471			
100159539	NEW ROCHELLE	NY		07/15/2024		2,143		(80)			(80)		2,063	2,063			
100159540	KANSAS CITY	MO		07/15/2024		3,487		(104)			(104)		3,383	3,383			
100159543	MCKINNEY	TX		07/15/2024		1,351		(64)			(64)		1,287	1,287			
100159546	CENTRAL ISLIP	NY		07/15/2024		3,770		(144)			(144)		3,626	3,626			
100159548	MISSION	TX		07/15/2024		8,981		(817)			(817)		8,164	8,164			
100159549	EAU CLAIRE	WI		07/15/2024		1,822		(126)			(126)		1,696	1,696			
100159551	VIRGINIA BEACH	VA		07/15/2024		2,117		(31)			(31)		2,086	2,086			
100159553	MYRTLE BEACH	SC		07/15/2024		1,541		(106)			(106)		1,435	1,435			
100159554	BOCA RATON	FL		07/15/2024		45,344		(2,033)			(2,033)		43,311	43,311			
100159555	DUVALL	WA		07/15/2024		9,288		190			190		9,478	9,478			
100159557	HINESVILLE	GA		07/15/2024		2,590		(126)			(126)		2,464	2,464			
100159558	LONG BEACH	CA		07/15/2024		4,906		(75)			(75)		4,831	4,831			
100159560	ALTADENA	CA		07/15/2024		10,323		(193)			(193)		10,130	10,130			
100159562	MAITLAND	FL		07/15/2024		6,230		(214)			(214)		6,016	6,016			
100159563	BEL AIR	MD		07/15/2024		2,265		(39)			(39)		2,226	2,226			
100159565	PHOENIXVILLE	PA		07/15/2024		3,212		(124)			(124)		3,088	3,088			
100159566	BOYNTON BEACH	FL		07/15/2024		3,074		(124)			(124)		2,950	2,950			
100159567	DAVENPORT	FL		07/15/2024		53,775		(1,004)			(1,004)		52,771	52,771			
100159568	NAPLES	FL		07/15/2024		1,836		(101)			(101)		1,735	1,735			
100159569	LA QUINTA	CA		07/15/2024		4,663		(75)			(75)		4,588	4,588			
100159570	SAN DIEGO	CA		07/15/2024		5,548		(98)			(98)		5,450	5,450			
100159571	MIAMI	FL		07/15/2024		5,788		(196)			(196)		5,592	5,592			
100159572	DORAL	FL		07/15/2024		9,532		(215)			(215)		9,317	9,317			
100159573	AUBURN	CA		07/15/2024		9,557		14			14		9,571	9,571			
100159575	ENCINO	CA		07/15/2024		19,583		(563)			(563)		19,020	19,020			
100159576	LAUDERDALE BY THE SEA	FL		07/15/2024		8,309		(317)			(317)		7,992	7,992			
100159577	MARIETTA	GA		07/15/2024		1,607		(78)			(78)		1,529	1,529			
100159578	EDMONDS	WA		07/15/2024		4,409		(297)			(297)		4,112	4,112			
100159579	YOUNGSVILLE	NC		07/15/2024		86,473		(2,852)			(2,852)		83,621	83,621			
100159580	LAKE WORTH	FL		07/15/2024		3,172		(78)			(78)		3,094	3,094			
100159582	CHERRY VALLEY	CA		07/15/2024		2,325		(85)			(85)		2,240	2,240			
100159584	RIALTO	CA		07/15/2024		4,513		(117)			(117)		4,396	4,396			
100159585	SUNRISE	FL		07/15/2024		3,546		(15)			(15)		3,531	3,531			
100159587	WESTLAKE	FL		07/15/2024		8,345		(54)			(54)		8,291	8,291			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159588	HALLANDALE BEACH	FL		07/15/2024		4,904		(222)			(222)		4,682	4,682			
100159590	CARSON CITY	NV		07/15/2024		5,874		(171)			(171)		5,703	5,703			
100159591	CLEARWATER	FL		07/15/2024		5,976		(240)			(240)		5,736	5,736			
100159594	NATICK	MA		07/15/2024		10,511		(326)			(326)		10,185	10,185			
100159596	SOUTH MIAMI	FL		07/15/2024		5,276		(163)			(163)		5,113	5,113			
100159598	MIAMI	FL		07/15/2024		1,369		(32)			(32)		1,337	1,337			
100159599	MARTINSVILLE	IN		07/15/2024		870		(54)			(54)		816	816			
100159600	HAMPSHIRE	IL		07/15/2024		5,893		(284)			(284)		5,609	5,609			
100159601	HONOLULU	HI		07/15/2024		2,995		(55)			(55)		2,940	2,940			
100159602	NORTH BRANFORD	CT		07/15/2024		3,013		(168)			(168)		2,845	2,845			
100159603	PORT ST LUCIE	FL		07/15/2024		2,913		(88)			(88)		2,825	2,825			
100159604	STANWOOD	WA		07/15/2024		115,818		(12,252)	(8,320)		(3,932)		111,886	126,886		15,000	15,000
100159605	ATLANTA	GA		07/15/2024		7,827		(266)			(266)		7,561	7,561			
100159606	VANCOUVER	WA		07/15/2024		3,382		17			17		3,399	3,399			
100159607	PASADENA	CA		07/15/2024		5,206		(262)			(262)		4,944	4,944			
100159609	NEW ORLEANS	LA		07/15/2024		1,254		(5)			(5)		1,249	1,249			
100159610	HUNTINGTON BEACH	CA		07/15/2024		18,387		(24)			(24)		18,363	18,363			
100159611	NEWARK	NJ		07/15/2024		3,833		(167)			(167)		3,666	3,666			
100159612	MYRTLE BEACH	SC		07/15/2024		4,276		(201)			(201)		4,075	4,075			
100159613	COLONIA	NJ		07/15/2024		2,692		(126)			(126)		2,566	2,566			
100159614	NEWARK	NJ		07/15/2024		3,323		(162)			(162)		3,161	3,161			
100159615	SEGUIN	TX		07/15/2024		7,530		(220)			(220)		7,310	7,310			
100159616	DORAL	FL		07/15/2024		4,347		(262)			(262)		4,085	4,085			
100159617	TALLADEGA	AL		07/15/2024		1,012		(30)			(30)		982	982			
100159618	JACKSONVILLE	FL		07/15/2024		3,607		(116)			(116)		3,491	3,491			
100159619	SUGAR LAND	TX		07/15/2024		1,483		(91)			(91)		1,392	1,392			
100159622	PLAINSBORO	NJ		07/15/2024		130,942		(6,202)			(6,202)		124,740	124,740			
100159623	JAMAICA ESTATES	NY		07/15/2024		13,345		(604)			(604)		12,741	12,741			
100159624	HONOLULU	HI		07/15/2024		3,995		(168)			(168)		3,827	3,827			
100159625	TUCSON	AZ		07/15/2024		2,474		(174)			(174)		2,300	2,300			
100159627	FORT LAUDERDALE	FL		07/15/2024		9,845		(438)			(438)		9,407	9,407			
100159628	UTICA	NY		07/15/2024		1,638		(94)			(94)		1,544	1,544			
100159629	WESLACO	TX		07/15/2024		2,070		(124)			(124)		1,946	1,946			
100159631	SHOREWOOD	IL		08/23/2024		1,522		(92)			(92)		1,430	1,430			
100159632	FREMONT	CA		08/23/2024		4,202		(22)			(22)		4,180	4,180			
100159633	LUMBERTON	NJ		08/23/2024		112,567		(1,758)			(1,758)		110,809	110,809			
100159636	SANTA ROSA BEACH	FL		08/23/2024		9,705		(242)			(242)		9,463	9,463			
100159642	HINSDALE	IL		08/23/2024		6,051		(259)			(259)		5,792	5,792			
100159647	NORTH PORT	FL		08/23/2024		2,696		(49)			(49)		2,647	2,647			
100159648	MARLTON	NJ		08/23/2024		2,670		(72)			(72)		2,598	2,598			
100159649	EASTON	PA		08/23/2024		3,150		(150)			(150)		3,000	3,000			
100159651	MIAMI	FL		08/23/2024		8,675		(459)			(459)		8,216	8,216			
100159652	CINCINNATI	OH		08/23/2024		14,909		(642)			(642)		14,267	14,267			
100159654	BUCKEYE	AZ		08/23/2024		6,003		(215)			(215)		5,788	5,788			
100159657	DENAIR	CA		08/23/2024		2,575		(111)			(111)		2,464	2,464			
100159659	LAKE HAVASU CITY	AZ		08/23/2024		3,704		(102)			(102)		3,602	3,602			
100159662	NASHVILLE	TN		08/23/2024		2,499		(5)			(5)		2,494	2,494			
100159666	GRAND PRAIRIE	TX		08/23/2024		2,251		(142)			(142)		2,109	2,109			
100159669	HANFORD	CA		08/23/2024		2,880		(75)			(75)		2,805	2,805			
100159670	CORAL SPRINGS	FL		08/23/2024		3,093		(116)			(116)		2,977	2,977			
100159672	STOCKTON	CA		08/23/2024		2,279		(148)			(148)		2,131	2,131			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159673	SCRANTON	PA		08/23/2024		2,198		(102)			(102)		2,096	2,096			
100159678	ORLANDO	FL		08/23/2024		7,308		(201)			(201)		7,107	7,107			
100159681	LOWELL	NC		08/23/2024		1,351		(147)			(147)		1,204	1,204			
100159683	PETOSKEY	MI		08/23/2024		44,237		(3,423)			(3,423)		40,814	40,814			
100159684	MISSION VIEJO	CA		08/23/2024		11,947		(271)			(271)		11,676	11,676			
100159685	ARROYO GRANDE	CA		08/23/2024		21,373		(625)			(625)		20,748	20,748			
100159686	PHILADELPHIA	PA		08/23/2024		1,812		(43)			(43)		1,769	1,769			
100159688	MISSION VIEJO	CA		08/23/2024		8,423		(397)			(397)		8,026	8,026			
100159690	HUMBLE	TX		08/23/2024		2,497		(49)			(49)		2,448	2,448			
100159691	STOCKTON	CA		08/23/2024		2,763		(186)			(186)		2,577	2,577			
100159693	RICHMOND	TX		08/23/2024		7,187		(201)			(201)		6,986	6,986			
100159694	GREER	SC		08/23/2024		2,613		(37)			(37)		2,576	2,576			
100159695	KIHEI	HI		08/23/2024		19,526		(270)			(270)		19,256	19,256			
100159698	PHOENIX	AZ		08/23/2024		1,410		(57)			(57)		1,353	1,353			
100159700	MADERA	CA		08/23/2024		4,359		(124)			(124)		4,235	4,235			
100159702	WILDOMAR	CA		08/23/2024		16,233		(804)			(804)		15,429	15,429			
100159703	MIAMI	FL		08/23/2024		2,778		(158)			(158)		2,620	2,620			
100159706	YORK	PA		08/23/2024		1,168		(48)			(48)		1,120	1,120			
100159711	MILTON	WA		08/23/2024		7,630		(295)			(295)		7,335	7,335			
100159712	AKRON	OH		08/23/2024		1,566		(54)			(54)		1,512	1,512			
100159716	BREVARD	NC		08/23/2024		8,853		(230)			(230)		8,623	8,623			
100159717	RENTON	WA		08/23/2024		2,753		(54)			(54)		2,699	2,699			
100159718	AKRON	OH		08/23/2024		2,247		(79)			(79)		2,168	2,168			
100159720	DALLAS	TX		08/23/2024		3,004		(100)			(100)		2,904	2,904			
100159722	WAIMEA	HI		08/23/2024		5,948		(91)			(91)		5,857	5,857			
100159723	MACON	GA		08/23/2024		949		(41)			(41)		908	908			
100159725	SEATTLE	WA		08/23/2024		5,193		(102)			(102)		5,091	5,091			
100159728	GILBERT	AZ		08/23/2024		32,146		(872)			(872)		31,274	31,274			
100159729	MISSION VIEJO	CA		08/23/2024		13,793		(323)			(323)		13,470	13,470			
100159730	STOCKTON	CA		08/23/2024		6,853		(165)			(165)		6,688	6,688			
100159732	AKRON	OH		08/23/2024		2,222		(81)			(81)		2,141	2,141			
100159733	BELLINGHAM	WA		08/23/2024		112,353		(4,258)			(4,258)		108,095	108,095			
100159734	CLEARWATER	FL		08/23/2024		2,019		(160)			(160)		1,859	1,859			
100159821	LOS ANGELES	CA		07/17/2024		12,441		(242)			(242)		12,199	12,199			
100159823	DANIEL ISLAND	SC		07/17/2024		11,608		(267)			(267)		11,341	11,341			
100159824	PROSPERITY	SC		07/17/2024		7,080		(171)			(171)		6,909	6,909			
100159825	VALENCIA AREA	CA		07/17/2024		7,828		(152)			(152)		7,676	7,676			
100159826	PALMDALE	CA		07/17/2024		3,060		(35)			(35)		3,025	3,025			
100159827	SUMMERVILLE	SC		07/17/2024		7,853		(148)			(148)		7,705	7,705			
100159828	KEY BISCAYNE	FL		07/17/2024		18,598		(339)			(339)		18,259	18,259			
100159829	BOYNTON BEACH	FL		07/17/2024		1,617		(41)			(41)		1,576	1,576			
100159830	MAGNOLIA	TX		07/17/2024		2,592		(53)			(53)		2,539	2,539			
100159831	ATLANTA	GA		07/17/2024		2,478		(56)			(56)		2,422	2,422			
100159832	LA MARQUE	TX		07/17/2024		1,458		(34)			(34)		1,424	1,424			
100159834	COCONUT CREEK	FL		08/16/2024		10,920		(964)			(964)		9,956	9,956			
100159835	NORTH MIAMI	FL		08/16/2024		2,774		(70)			(70)		2,704	2,704			
100159836	MIAMI	FL		08/16/2024		6,289		(379)			(379)		5,910	5,910			
100159837	MIAMI	FL		08/16/2024		5,786		(324)			(324)		5,462	5,462			
100159839	MIAMI	FL		08/16/2024		2,463		(153)			(153)		2,310	2,310			
100159841	BOCA RATON	FL		08/16/2024		3,558		(188)			(188)		3,370	3,370			
100159842	POMPANO BEACH	FL		08/16/2024		4,218		(153)			(153)		4,065	4,065			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159843	MIAMI	FL		08/16/2024		5,545		(212)			(212)		5,333	5,333			
100159844	DELRAY BEACH	FL		08/16/2024		742		(90)			(90)		652	652			
100159848	BOYNTON BEACH	FL		08/16/2024		3,034		(169)			(169)		2,865	2,865			
100159849	WELLINGTON	FL		08/16/2024		5,152		(194)			(194)		4,958	4,958			
100159850	HIALEAH	FL		08/16/2024		2,460		(104)			(104)		2,356	2,356			
100159852	HIALEAH	FL		08/16/2024		2,229		(140)			(140)		2,089	2,089			
100159857	HYPOLUXO	FL		08/16/2024		4,063		101			101		4,164	4,164			
100159858	WEST PALM BEACH	FL		08/16/2024		1,610		(127)			(127)		1,483	1,483			
100159859	MIAMI GARDENS	FL		08/16/2024		1,999		(55)			(55)		1,944	1,944			
100159860	NORTH FORT MYERS	FL		08/16/2024		1,813		(44)			(44)		1,769	1,769			
100159862	TAMPA	FL		08/16/2024		1,519		(72)			(72)		1,447	1,447			
100159864	MIAMI	FL		08/16/2024		5,417		(204)			(204)		5,213	5,213			
100159866	GREENACRES	FL		08/16/2024		1,002		(105)			(105)		897	897			
100159867	POMPANO BEACH	FL		08/16/2024		2,500		(115)			(115)		2,385	2,385			
100159868	CLERMONT	FL		08/16/2024		1,939		(31)			(31)		1,908	1,908			
100159871	SUNNY ISLES BEACH	FL		08/16/2024		1,493		(49)			(49)		1,444	1,444			
100159873	SUNNY ISLES BEACH	FL		08/16/2024		8,063		(14)			(14)		8,049	8,049			
100159874	KISSIMMEE	FL		08/16/2024		2,491		(152)			(152)		2,339	2,339			
100159875	SANFORD	FL		08/16/2024		2,399		(149)			(149)		2,250	2,250			
100159876	MIAMI	FL		08/16/2024		7,835		(324)			(324)		7,511	7,511			
100159877	POMPANO BEACH	FL		08/16/2024		3,590		(87)			(87)		3,503	3,503			
100159878	HIALEAH	FL		08/16/2024		1,608		13			13		1,621	1,621			
100159879	MIAMI	FL		08/16/2024		6,592		(223)			(223)		6,369	6,369			
100159880	POMPANO BEACH	FL		08/16/2024		14,698		(329)			(329)		14,369	14,369			
100159881	COOPER CITY	FL		08/16/2024		6,285		(155)			(155)		6,130	6,130			
100159883	DORAL	FL		08/16/2024		7,599		(64)			(64)		7,535	7,535			
100159884	BOCA RATON	FL		08/16/2024		3,602		(165)			(165)		3,437	3,437			
100159885	MIAMI	FL		08/16/2024		2,080		(129)			(129)		1,951	1,951			
100159886	MARGATE	FL		08/16/2024		1,040		(59)			(59)		981	981			
100159887	MIAMI	FL		08/16/2024		8,600		(267)			(267)		8,333	8,333			
100159889	MIAMI	FL		08/16/2024		2,924		(32)			(32)		2,892	2,892			
100159890	CUTLER BAY	FL		08/16/2024		2,486		(6)			(6)		2,480	2,480			
100159891	FORT LAUDERDALE	FL		08/16/2024		1,189		(86)			(86)		1,103	1,103			
100159893	AVENTURA	FL		08/16/2024		1,701		(66)			(66)		1,635	1,635			
100159894	HOMESTEAD	FL		08/16/2024		2,555		(44)			(44)		2,511	2,511			
100159897	MIAMI	FL		08/16/2024		7,950		(151)			(151)		7,799	7,799			
100159898	MIAMI	FL		08/16/2024		141,008		(2,219)			(2,219)		138,789	138,789			
100159899	MIAMI	FL		08/16/2024		2,740		(131)			(131)		2,609	2,609			
100159900	LAKE WORTH	FL		08/16/2024		3,080		(198)			(198)		2,882	2,882			
100159901	MIAMI	FL		08/16/2024		2,619		(88)			(88)		2,531	2,531			
100159902	FLORIDA CITY	FL		08/16/2024		3,268		(68)			(68)		3,200	3,200			
100159903	MIAMI	FL		08/16/2024		3,748		(60)			(60)		3,688	3,688			
100159904	LAKE WORTH	FL		08/16/2024		2,049		(40)			(40)		2,009	2,009			
100159906	RIVERVIEW	FL		08/16/2024		6,609		(118)			(118)		6,491	6,491			
100159908	BOYNTON BEACH	FL		08/16/2024		910		(98)			(98)		812	812			
100159909	WESLEY CHAPEL	FL		08/16/2024		1,952		(82)			(82)		1,870	1,870			
100159910	MIAMI	FL		08/16/2024		2,719		(74)			(74)		2,645	2,645			
100159911	MILTON	FL		08/16/2024		1,999		(126)			(126)		1,873	1,873			
100159912	MIAMI	FL		08/16/2024		3,849		(158)			(158)		3,691	3,691			
100159913	WEST PALM BEACH	FL		08/16/2024		4,680		(160)			(160)		4,520	4,520			
100159914	SOUTH MIAMI	FL		08/16/2024		9,079		(235)			(235)		8,844	8,844			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159916	MIAMI	FL		08/16/2024		2,969		(16)			(16)		2,953	2,953			
100159917	DORAL	FL		08/16/2024		1,356		(20)			(20)		1,336	1,336			
100159918	HOMESTEAD	FL		08/16/2024		13,981		(313)			(313)		13,668	13,668			
100159920	NORTH LAUDERDALE	FL		08/16/2024		977		(43)			(43)		934	934			
100159921	TALLAHASSEE	FL		08/16/2024		30,864		(1,999)			(1,999)		28,865	28,865			
100159922	SAINT AUGUSTINE	FL		08/16/2024		4,175		(133)			(133)		4,042	4,042			
100159923	MIAMI	FL		08/16/2024		24,957		(480)			(480)		24,477	24,477			
100159924	MIAMI	FL		08/16/2024		11,034		(379)			(379)		10,655	10,655			
100159926	KEY BISCAYNE	FL		08/16/2024		884,483		(8,060)			(8,060)		876,423	876,423			
100159927	MIAMI	FL		08/16/2024		4,389		(121)			(121)		4,268	4,268			
100159931	MIAMI	FL		08/16/2024		4,455		(125)			(125)		4,330	4,330			
100159932	CUTLER BAY	FL		08/16/2024		6,026		(138)			(138)		5,888	5,888			
100159933	MIAMI	FL		08/16/2024		38,952		(577)			(577)		38,375	38,375			
100159934	HIALEAH	FL		08/16/2024		168,522		(3,178)			(3,178)		165,344	165,344			
100159935	MIAMI	FL		08/16/2024		2,724		(267)			(267)		2,457	2,457			
100159936	POMPANO BEACH	FL		08/16/2024		3,890		(77)			(77)		3,813	3,813			
100159937	WESTON	FL		08/16/2024		17,021		(571)			(571)		16,450	16,450			
100159938	MIAMI	FL		08/16/2024		1,363		(113)			(113)		1,250	1,250			
100159939	HIALEAH	FL		08/16/2024		3,863		(57)			(57)		3,806	3,806			
100159941	HIALEAH	FL		08/16/2024		7,921		(215)			(215)		7,706	7,706			
100159942	LAUDERHILL	FL		08/16/2024		2,900		(173)			(173)		2,727	2,727			
100159943	SARASOTA	FL		08/16/2024		10,044		(276)			(276)		9,768	9,768			
100159944	MIRAMAR	FL		08/16/2024		6,387		(518)			(518)		5,869	5,869			
100159945	KISSIMMEE	FL		08/16/2024		1,710		(81)			(81)		1,629	1,629			
100159946	NAPLES	FL		08/16/2024		2,116		(130)			(130)		1,986	1,986			
100159947	COCONUT CREEK	FL		08/16/2024		1,002		(49)			(49)		953	953			
100159949	DORAL	FL		08/16/2024		5,680		(109)			(109)		5,571	5,571			
100159950	MIRAMAR	FL		08/16/2024		18,881		(391)			(391)		18,490	18,490			
100159951	MIAMI	FL		08/16/2024		1,544		(139)			(139)		1,405	1,405			
100159952	KISSIMMEE	FL		08/16/2024		1,859		(66)			(66)		1,793	1,793			
100159953	MIAMI	FL		08/16/2024		1,475		(63)			(63)		1,412	1,412			
100159954	MIAMI LAKES	FL		08/16/2024		4,919		(98)			(98)		4,821	4,821			
100159955	HOLLYWOOD	FL		08/16/2024		2,446		(108)			(108)		2,338	2,338			
100159956	MIAMI	FL		08/16/2024		2,370		(116)			(116)		2,254	2,254			
100159959	STARKE	FL		08/16/2024		1,962		(128)			(128)		1,834	1,834			
100159960	AVENTURA	FL		08/16/2024		4,900		(236)			(236)		4,664	4,664			
100159962	MIAMI	FL		08/16/2024		6,821		(528)			(528)		6,293	6,293			
100159963	ORLANDO	FL		08/16/2024		6,268		(142)			(142)		6,126	6,126			
100159964	DEERFIELD BEACH	FL		08/16/2024		3,430		(120)			(120)		3,310	3,310			
100159965	MIAMI	FL		08/16/2024		1,964		(58)			(58)		1,906	1,906			
100159966	HIALEAH	FL		08/16/2024		10,116		(255)			(255)		9,861	9,861			
100159968	MIRAMAR	FL		08/16/2024		56,077		(1,529)			(1,529)		54,548	54,548			
100159969	MIAMI BEACH	FL		08/16/2024		2,245		(99)			(99)		2,146	2,146			
100159970	NORTH BAY VILLAGE	FL		08/16/2024		7,772		(178)			(178)		7,594	7,594			
100159971	COCONUT CREEK	FL		08/16/2024		3,474		(66)			(66)		3,408	3,408			
100159972	NORTH BAY VILLAGE	FL		08/16/2024		4,368		(154)			(154)		4,214	4,214			
100159974	FORT LAUDERDALE	FL		08/16/2024		1,601		(111)			(111)		1,490	1,490			
100159975	MIAMI	FL		08/16/2024		3,632		(39)			(39)		3,593	3,593			
100159976	HIALEAH	FL		08/16/2024		4,203		(87)			(87)		4,116	4,116			
100159977	MIAMI	FL		08/16/2024		4,847		(99)			(99)		4,748	4,748			
100159979	MIAMI	FL		08/16/2024		13,124		(318)			(318)		12,806	12,806			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159980	MIAMI	FL		08/16/2024		1,814		(154)			(154)		1,660	1,660			
100159981	ORLANDO	FL		08/16/2024		3,052		(162)			(162)		2,890	2,890			
100159983	MIAMI	FL		08/16/2024		5,513		(99)			(99)		5,414	5,414			
100159984	HOLLYWOOD	FL		08/16/2024		5,915		(108)			(108)		5,807	5,807			
100159985	COLEMAN	FL		08/16/2024		4,682		(149)			(149)		4,533	4,533			
100159986	MIRAMAR	FL		08/16/2024		2,306		(100)			(100)		2,206	2,206			
100159988	MIAMI	FL		08/16/2024		4,962		17			17		4,979	4,979			
100159989	MIAMI	FL		08/16/2024		3,052		(108)			(108)		2,944	2,944			
100159990	MIAMI	FL		08/16/2024		1,270		(58)			(58)		1,212	1,212			
100159991	NORTH MIAMI	FL		08/16/2024		2,855		5			5		2,860	2,860			
100159992	MIRAMAR	FL		08/16/2024		5,164		(141)			(141)		5,023	5,023			
100159994	ORLANDO	FL		08/16/2024		2,899		(74)			(74)		2,825	2,825			
100159995	MIAMI	FL		08/16/2024		8,412		(78)			(78)		8,334	8,334			
100159998	JACKSONVILLE	FL		08/16/2024		2,312		(36)			(36)		2,276	2,276			
100160001	DORAL	FL		08/16/2024		3,298		(31)			(31)		3,267	3,267			
100160003	DAVIE	FL		08/16/2024		2,145		(63)			(63)		2,082	2,082			
100160004	TARPON SPRINGS	FL		08/16/2024		3,544		(135)			(135)		3,409	3,409			
100160005	HOMESTEAD	FL		08/16/2024		5,628		(144)			(144)		5,484	5,484			
100160006	NAPLES	FL		08/16/2024		3,719		(89)			(89)		3,630	3,630			
100160008	MIAMI	FL		08/16/2024		3,593		(50)			(50)		3,543	3,543			
100160009	JACKSONVILLE	FL		08/16/2024		2,655		(144)			(144)		2,511	2,511			
100160011	HIGH SPRINGS	FL		08/16/2024		1,735		(101)			(101)		1,634	1,634			
100160015	PORT ST LUCIE	FL		08/16/2024		4,540		38			38		4,578	4,578			
100160016	NAPLES	FL		07/17/2024		727,330		(21,487)			(21,487)		705,843	705,843			
100160017	ENGLEWOOD	FL		07/17/2024		3,861		(144)			(144)		3,717	3,717			
100160018	MELBOURNE	FL		07/17/2024		71,102		(1,842)			(1,842)		69,260	69,260			
100160019	SURPRISE	AZ		07/17/2024		2,431		(87)			(87)		2,344	2,344			
100160020	BLOOMINGDALE	GA		07/17/2024		2,903		(31)			(31)		2,872	2,872			
100160021	ROCHESTER HILLS	MI		07/17/2024		2,016		(35)			(35)		1,981	1,981			
100160022	GALVESTON	TX		07/17/2024		4,514		(45)			(45)		4,469	4,469			
100160024	RICHLAND	WA		07/17/2024		3,496		(74)			(74)		3,422	3,422			
100160025	PENDERGRASS	GA		07/17/2024		2,873		119			119		2,992	2,992			
100160027	MELISSA	TX		07/17/2024		4,520		(107)			(107)		4,413	4,413			
100160028	PRINCETON	TX		07/17/2024		2,766		(42)			(42)		2,724	2,724			
100160029	COLUMBIA HEIGHTS	MN		07/17/2024		3,144		15			15		3,159	3,159			
100160030	TOMS RIVER	NJ		07/17/2024		2,493		(40)			(40)		2,453	2,453			
100160031	NASHVILLE	TN		07/17/2024		4,038		(57)			(57)		3,981	3,981			
100160032	AUSTIN	TX		07/17/2024		4,408		(98)			(98)		4,310	4,310			
100160033	MARIETTA	GA		07/17/2024		3,629		(50)			(50)		3,579	3,579			
100160034	LITTLE ELM	TX		07/17/2024		112,106		(1,038)			(1,038)		111,068	111,068			
100160035	LEAGUE CITY	TX		07/17/2024		2,419		(32)			(32)		2,387	2,387			
100160037	KAMAS	UT		07/17/2024		8,468		(146)			(146)		8,322	8,322			
100160038	TUCSON	AZ		07/17/2024		2,117		(53)			(53)		2,064	2,064			
100160039	MCKINNEY	TX		07/17/2024		3,620		(67)			(67)		3,553	3,553			
100160040	BROKEN ARROW	OK		07/17/2024		1,986		(63)			(63)		1,923	1,923			
100160041	CLEVELAND	TN		07/17/2024		2,944		(71)			(71)		2,873	2,873			
100160042	EUREKA	CA		07/17/2024		2,837		(44)			(44)		2,793	2,793			
100160044	PFLUGERVILLE	TX		07/17/2024		3,433		50			50		3,483	3,483			
100160045	KATY	TX		07/17/2024		9,371		31			31		9,402	9,402			
100160046	DAVENPORT	FL		07/17/2024		35,709		(656)			(656)		35,053	35,053			
100160047	PUYALLUP	WA		07/17/2024		12,335		(236)			(236)		12,099	12,099			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160048	CLAYTON	OK		07/17/2024		2,515		(65)			(65)		2,450	2,450			
100160050	BEL AIRE	KS		07/17/2024		3,747		46			46		3,793	3,793			
100160051	KINGSTON	GA		07/17/2024		2,283		(58)			(58)		2,225	2,225			
100160052	MARIETTA	GA		07/17/2024		3,548		12			12		3,560	3,560			
100160053	MORGANTON	GA		07/17/2024		3,942		(88)			(88)		3,854	3,854			
100160054	AUSTIN	TX		07/17/2024		4,136		(108)			(108)		4,028	4,028			
100160055	GALVESTON	TX		07/17/2024		3,593		(121)			(121)		3,472	3,472			
100160056	WILMINGTON	NC		07/17/2024		4,915		(154)			(154)		4,761	4,761			
100160057	LAS VEGAS	NV		07/17/2024		4,622		(19)			(19)		4,603	4,603			
100160058	CREWE	VA		07/17/2024		4,195		(110)			(110)		4,085	4,085			
100160059	MOUNT HOLLY	NC		07/17/2024		17,958		(597)			(597)		17,361	17,361			
100160060	WEST PALM BEACH	FL		07/17/2024		3,269		(101)			(101)		3,168	3,168			
100160061	LAKE OZARK	MO		07/17/2024		2,743		(25)			(25)		2,718	2,718			
100160062	MIAMI GARDENS	FL		07/17/2024		415,459		(14,610)			(14,610)		400,849	400,849			
100160063	CAPE CORAL	FL		07/17/2024		3,338		(131)			(131)		3,207	3,207			
100160065	CHESAPEAKE	VA		07/17/2024		4,841		(158)			(158)		4,683	4,683			
100160066	LOS BANOS	CA		07/17/2024		29,189		(153)			(153)		29,036	29,036			
100160067	PANAMA CITY BEACH	FL		07/17/2024		5,148		(112)			(112)		5,036	5,036			
100160068	PAHRUMP	NV		07/17/2024		108,710		(3,328)			(3,328)		105,382	105,382			
100160069	ROUND ROCK	TX		07/17/2024		3,633		18			18		3,651	3,651			
100160070	GROVELAND	FL		07/17/2024		3,652		221			221		3,873	3,873			
100160071	ANCHORAGE	AK		07/17/2024		3,088		(78)			(78)		3,010	3,010			
100160072	EULESS	TX		07/17/2024		8,728		(281)			(281)		8,447	8,447			
100160073	ST. PETERSBURG	FL		07/17/2024		4,553		(49)			(49)		4,504	4,504			
100160074	FORT WORTH	TX		07/17/2024		2,329		(77)			(77)		2,252	2,252			
100160075	TUCSON	AZ		07/17/2024		2,127		(35)			(35)		2,092	2,092			
100160078	LANCASTER	CA		07/17/2024		3,148		(25)			(25)		3,123	3,123			
100160079	RIVERTON	UT		07/17/2024		6,144		(135)			(135)		6,009	6,009			
100160080	ROWLETT	TX		07/17/2024		2,204		(50)			(50)		2,154	2,154			
100160081	CLEARFIELD	UT		07/17/2024		5,562		(124)			(124)		5,438	5,438			
100160082	SACRAMENTO	CA		07/17/2024		3,729		(82)			(82)		3,647	3,647			
100160083	VALLEJO	CA		07/17/2024		3,066		(87)			(87)		2,979	2,979			
100160084	PHILADELPHIA	PA		07/17/2024		10,311		(101)			(101)		10,210	10,210			
100160085	SAINT PAUL	MN		07/17/2024		2,890		(69)			(69)		2,821	2,821			
100160086	SAINT PAUL	MN		07/17/2024		2,819		(67)			(67)		2,752	2,752			
100160087	FORT WORTH	TX		07/17/2024		2,699		(66)			(66)		2,633	2,633			
100160088	GILBERT	AZ		07/17/2024		372,634		(6,838)			(6,838)		365,796	365,796			
100160089	PASCO	WA		07/17/2024		2,676		(35)			(35)		2,641	2,641			
100160090	CAPE CORAL	FL		07/17/2024		3,400		(71)			(71)		3,329	3,329			
100160091	JUSTIN	TX		07/17/2024		2,365		(38)			(38)		2,327	2,327			
100160092	DAYTONA BEACH	FL		07/17/2024		3,226		(68)			(68)		3,158	3,158			
100160093	VERO BEACH	FL		07/17/2024		2,729		54			54		2,783	2,783			
100160094	GAITHERSBURG	MD		07/17/2024		5,424		(138)			(138)		5,286	5,286			
100160095	ATLANTA	GA		07/17/2024		2,676		(21)			(21)		2,655	2,655			
100160096	PERRIS	CA		07/17/2024		5,745		(120)			(120)		5,625	5,625			
100160097	HOUSTON	TX		07/17/2024		4,523		(73)			(73)		4,450	4,450			
100160098	NEW BRUNSWICK	NJ		07/17/2024		5,415		(48)			(48)		5,367	5,367			
100160100	PHILADELPHIA	PA		07/17/2024		4,098		(65)			(65)		4,033	4,033			
100160102	STOCKTON	CA		07/17/2024		3,422		(72)			(72)		3,350	3,350			
100160103	COCOA	FL		07/17/2024		80,254		(2,469)			(2,469)		77,785	77,785			
100160104	DALLAS	TX		07/17/2024		3,716		(72)			(72)		3,644	3,644			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160105	BANNING	CA		07/17/2024		3,966		(90)			(90)		3,876	3,876			
100160106	LAWRENCEVILLE	GA		07/17/2024		3,688		(15)			(15)		3,673	3,673			
100160107	SACHSE	TX		07/17/2024		3,114		(80)			(80)		3,034	3,034			
100160108	ANAHEIM	CA		07/17/2024		5,639		(52)			(52)		5,587	5,587			
100160109	CASTRO VALLEY	CA		07/17/2024		7,869		(116)			(116)		7,753	7,753			
100160110	EDINBURG	TX		07/17/2024		10,462		(88)			(88)		10,374	10,374			
100160111	JUPITER	FL		07/17/2024		111,754		(2,352)			(2,352)		109,402	109,402			
100160112	SAINT GEORGE	UT		07/17/2024		2,567		(80)			(80)		2,487	2,487			
100160113	SAINT PETE BEACH	FL		07/17/2024		3,936		(105)			(105)		3,831	3,831			
100160114	ORLANDO	FL		07/17/2024		2,705		(87)			(87)		2,618	2,618			
100160115	CLARKSVILLE	TN		07/17/2024		1,943		(37)			(37)		1,906	1,906			
100160116	DALLAS	GA		07/17/2024		3,807		(67)			(67)		3,740	3,740			
100160117	PRINCETON	TX		07/17/2024		2,694		(7)			(7)		2,687	2,687			
100160118	PLAINFIELD	IN		07/17/2024		4,296		(107)			(107)		4,189	4,189			
100160121	GULF BREEZE	FL		07/17/2024		2,502		(39)			(39)		2,463	2,463			
100160122	ATLANTIC BCH	FL		07/17/2024		3,812		(25)			(25)		3,787	3,787			
100160123	TAYLOR	TX		07/17/2024		2,284		(76)			(76)		2,208	2,208			
100160126	APACHE JUNCTION	AZ		07/17/2024		2,482		(3)			(3)		2,479	2,479			
100160127	LAFAYETTE HILL	PA		07/17/2024		2,892		(80)			(80)		2,812	2,812			
100160128	OOLTEWAH	TN		07/17/2024		5,089		(186)			(186)		4,903	4,903			
100160130	DAWSONVILLE	GA		07/17/2024		211,217		(5,718)			(5,718)		205,499	205,499			
100160131	CHICAGO	IL		07/17/2024		3,657		(106)			(106)		3,551	3,551			
100160132	LAKE WALES	FL		07/17/2024		2,305		(17)			(17)		2,288	2,288			
100160133	ACWORTH	GA		07/17/2024		2,749		(67)			(67)		2,682	2,682			
100160134	COLUMBUS	OH		07/17/2024		3,166		(42)			(42)		3,124	3,124			
100160135	DALTON	GA		07/17/2024		227,645		(3,741)			(3,741)		223,904	223,904			
100160136	KALISPELL	MT		07/17/2024		2,352		(55)			(55)		2,297	2,297			
100160137	ROYAL PALM BEACH	FL		07/17/2024		25,361		(748)			(748)		24,613	24,613			
100160139	DUPONT	WA		07/17/2024		5,698		(126)			(126)		5,572	5,572			
100160140	KENNEWICK	WA		07/17/2024		4,896		(137)			(137)		4,759	4,759			
100160141	HUDSON	FL		07/17/2024		2,760		(81)			(81)		2,679	2,679			
100160142	CANUTILLO	TX		07/17/2024		3,467		(35)			(35)		3,432	3,432			
100160143	ALBANY	OR		07/17/2024		2,272		(65)			(65)		2,207	2,207			
100160145	DAWSONVILLE	GA		07/17/2024		2,703		(103)			(103)		2,600	2,600			
100160146	KNOXVILLE	TN		07/17/2024		2,539		(60)			(60)		2,479	2,479			
100160147	HUTTO	TX		07/17/2024		2,592		(75)			(75)		2,517	2,517			
100160148	DETROIT	MI		07/17/2024		2,057		(60)			(60)		1,997	1,997			
100160150	CHESTER	VA		07/17/2024		2,624		(32)			(32)		2,592	2,592			
100160151	NORTH RICHLAND HILLS	TX		07/17/2024		3,078		(72)			(72)		3,006	3,006			
100160152	ARLINGTON	VA		07/17/2024		189,603		268			268		189,871	189,871			
100160153	AUSTIN	TX		07/17/2024		3,612		(11)			(11)		3,601	3,601			
100160154	EAGLE RIVER	AK		07/17/2024		5,167		(107)			(107)		5,060	5,060			
100160156	STATESVILLE	NC		07/17/2024		3,142		90			90		3,232	3,232			
100160158	MIDLOTHIAN	VA		07/17/2024		8,205		132			132		8,337	8,337			
100160159	KELLER	TX		07/17/2024		2,332		(71)			(71)		2,261	2,261			
100160161	BLOOMINGDALE	GA		07/17/2024		28,521		(400)			(400)		28,121	28,121			
100160162	PITTSBURGH	PA		07/17/2024		4,233		(91)			(91)		4,142	4,142			
100160163	DISTRICT HEIGHTS	MD		07/17/2024		2,037		(6)			(6)		2,031	2,031			
100160165	AITKIN	MN		07/18/2024		5,203		(112)			(112)		5,091	5,091			
100160166	HOLMES BEACH	FL		07/18/2024		5,666		(120)			(120)		5,546	5,546			
100160167	SHARPSBURG	MD		07/18/2024		2,466		(64)			(64)		2,402	2,402			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160168	BORREGO SPRINGS	CA		07/18/2024		3,514		(78)			(78)		3,436	3,436			
100160169	MELBOURNE BEACH	FL		07/18/2024		7,401		(171)			(171)		7,230	7,230			
100160170	KISSIMMEE	FL		07/18/2024		5,297		(116)			(116)		5,181	5,181			
100160171	SAINT PETERSBURG	FL		07/18/2024		5,135		(110)			(110)		5,025	5,025			
100160172	TAMARAC	FL		07/18/2024		3,564		(66)			(66)		3,498	3,498			
100160173	TOBYHANNA	PA		07/18/2024		2,205		(58)			(58)		2,147	2,147			
100160175	BARTLETT	TN		07/18/2024		1,535		(31)			(31)		1,504	1,504			
100160176	INTERLACHEN	FL		07/18/2024		84,884		(1,908)			(1,908)		82,976	82,976			
100160177	CRYSTAL BEACH	TX		07/18/2024		4,260		(115)			(115)		4,145	4,145			
100160178	SAUTEE NACOOCHEE	GA		07/18/2024		5,602		50			50		5,652	5,652			
100160180	CRYSTAL BEACH	TX		07/18/2024		6,172		(102)			(102)		6,070	6,070			
100160181	BENSON	NC		07/18/2024		2,959		(70)			(70)		2,889	2,889			
100160182	ROTONDA WEST	FL		07/18/2024		4,584		(67)			(67)		4,517	4,517			
100160183	SIMPSONVILLE	SC		07/18/2024		2,392		(63)			(63)		2,329	2,329			
100160184	LAS VEGAS	NV		07/18/2024		2,342		(35)			(35)		2,307	2,307			
100160185	TWAIN HARTE	CA		07/18/2024		3,810		(101)			(101)		3,709	3,709			
100160187	JACKSONVILLE	FL		07/18/2024		2,169		(51)			(51)		2,118	2,118			
100160189	FERN PARK	FL		07/18/2024		7,770		(166)			(166)		7,604	7,604			
100160190	DACULA	GA		07/18/2024		2,428		(44)			(44)		2,384	2,384			
100160191	ROME CITY	IN		07/18/2024		2,754		(56)			(56)		2,698	2,698			
100160192	KATY	TX		07/18/2024		8,937		(156)			(156)		8,781	8,781			
100160193	ROTONDA WEST	FL		07/18/2024		3,572		20			20		3,592	3,592			
100160194	BEATTYVILLE	KY		07/18/2024		2,852		(53)			(53)		2,799	2,799			
100160195	FORT WAYNE	IN		07/18/2024		2,212		(71)			(71)		2,141	2,141			
100160196	BAYOU VISTA	TX		07/18/2024		8,524		(170)			(170)		8,354	8,354			
100160197	WACO	TX		07/18/2024		2,787		(39)			(39)		2,748	2,748			
100160198	DODGE CITY	KS		07/18/2024		2,003		(21)			(21)		1,982	1,982			
100160199	OCEAN PINES	MD		07/18/2024		4,602		(91)			(91)		4,511	4,511			
100160200	SEMINOLE	FL		07/18/2024		4,502		(112)			(112)		4,390	4,390			
100160201	CASSELBERRY	FL		07/18/2024		2,194		(44)			(44)		2,150	2,150			
100160202	SAINT JOHNS	FL		07/18/2024		5,920		177			177		6,097	6,097			
100160205	WIMAUMA	FL		07/18/2024		4,355		173			173		4,528	4,528			
100160207	BOLIVIA	NC		07/18/2024		3,049		73			73		3,122	3,122			
100160208	EUGENE	OR		07/18/2024		5,121		(112)			(112)		5,009	5,009			
100160209	WASHINGTON	UT		07/18/2024		6,084		150			150		6,234	6,234			
100160210	MCGAHEYSVILLE	VA		07/18/2024		4,167		(72)			(72)		4,095	4,095			
100160211	LELAND	NC		07/18/2024		3,040		61			61		3,101	3,101			
100160212	SURFSIDE BEACH	TX		07/18/2024		2,918		(73)			(73)		2,845	2,845			
100160213	WITTMANN	AZ		07/18/2024		9,007		152			152		9,159	9,159			
100160214	DANVILLE	IN		07/18/2024		4,190		149			149		4,339	4,339			
100160216	LURAY	VA		07/18/2024		2,509		106			106		2,615	2,615			
100160217	CONWAY	SC		07/18/2024		3,885		21			21		3,906	3,906			
100160218	FRIENDSHIP	WI		07/18/2024		2,884		(77)			(77)		2,807	2,807			
100160219	HOUSTON	TX		07/18/2024		2,819		55			55		2,874	2,874			
100160220	LAS VEGAS	NV		07/18/2024		5,830		573			573		6,403	6,403			
100160221	POCASSET	MA		07/18/2024		5,111		(87)			(87)		5,024	5,024			
100160222	CRESCENT LAKE	OR		07/18/2024		5,689		(99)			(99)		5,590	5,590			
100160223	HEBER CITY	UT		07/18/2024		5,550		(103)			(103)		5,447	5,447			
100160224	ORMOND BEACH	FL		07/18/2024		2,821		(63)			(63)		2,758	2,758			
100160226	CORCORAN	MN		07/18/2024		3,429		(68)			(68)		3,361	3,361			
100160227	QUEEN CREEK	AZ		07/18/2024		3,783		22			22		3,805	3,805			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160228	EMPORIA	KS		07/18/2024		2,769		(77)			(77)		2,692	2,692			
100160231	ALBUQUERQUE	NM		07/18/2024		5,545		(139)			(139)		5,406	5,406			
100160232	ORLANDO	FL		07/18/2024		3,286		(96)			(96)		3,190	3,190			
100160233	CLEVELAND	GA		07/18/2024		3,572		(68)			(68)		3,504	3,504			
100160234	ALBUQUERQUE	NM		07/18/2024		2,651		(72)			(72)		2,579	2,579			
100160235	NEW BRAUNFELS	TX		07/18/2024		1,955		(42)			(42)		1,913	1,913			
100160236	SAN ANTONIO	TX		07/18/2024		3,213		(61)			(61)		3,152	3,152			
100160342	INDIO	CA		09/06/2024		6,015		(220)			(220)		5,795	5,795			
100160343	MIAMI	FL		09/06/2024		5,898		(200)			(200)		5,698	5,698			
100160344	PATTERSON	CA		09/06/2024		4,876		(138)			(138)		4,738	4,738			
100160345	BAINBRIDGE ISLAND	WA		09/06/2024		3,220		(155)			(155)		3,065	3,065			
100160352	PHILADELPHIA	PA		09/06/2024		1,389		(55)			(55)		1,334	1,334			
100160354	MIAMI	FL		09/06/2024		1,755		(71)			(71)		1,684	1,684			
100160355	SURPRISE	AZ		09/06/2024		5,935		(64)			(64)		5,871	5,871			
100160357	KAILUA	HI		09/06/2024		17,015		(502)			(502)		16,513	16,513			
100160358	JACKSONVILLE	FL		09/06/2024		959		(38)			(38)		921	921			
100160360	SACRAMENTO	CA		09/06/2024		3,413		(186)			(186)		3,227	3,227			
100160361	JACKSONVILLE	FL		09/06/2024		2,312		(133)			(133)		2,179	2,179			
100160364	TACOMA	WA		09/06/2024		3,283		(158)			(158)		3,125	3,125			
100160365	FAIRFAX	VA		09/06/2024		6,136		(204)			(204)		5,932	5,932			
100160369	PHILADELPHIA	PA		09/06/2024		1,381		(96)			(96)		1,285	1,285			
100160371	POMPANO BEACH	FL		09/06/2024		6,511		(179)			(179)		6,332	6,332			
100160372	SPRING	TX		09/06/2024		1,234		(78)			(78)		1,156	1,156			
100160373	SAN ANTONIO	TX		09/06/2024		4,120		(151)			(151)		3,969	3,969			
100160374	HOUSTON	TX		09/06/2024		1,151		(53)			(53)		1,098	1,098			
100160377	THOUSAND OAKS	CA		09/06/2024		6,277		(198)			(198)		6,079	6,079			
100160379	ROCKLAND	MA		09/06/2024		4,253		(42)			(42)		4,211	4,211			
100160380	BRUSH PRAIRIE	WA		09/06/2024		6,386		(268)			(268)		6,118	6,118			
100160381	MIDLOTHIAN	TX		09/06/2024		4,345		(134)			(134)		4,211	4,211			
100160382	AUSTIN	TX		09/06/2024		4,359		(64)			(64)		4,295	4,295			
100160384	LUCERNE	CA		09/06/2024		16,414		(432)			(432)		15,982	15,982			
100160388	GOODYEAR	AZ		09/06/2024		3,704		(138)			(138)		3,566	3,566			
100160389	NORTH BRUNSWICK	NJ		09/06/2024		4,061		(246)			(246)		3,815	3,815			
100160390	CLOVIS	CA		09/06/2024		3,117		(106)			(106)		3,011	3,011			
100160392	AUSTIN	TX		09/06/2024		6,565		(244)			(244)		6,321	6,321			
100160394	COLUMBUS	GA		09/06/2024		1,703		(132)			(132)		1,571	1,571			
100160406	POOLESVILLE	MD		07/19/2024		2,067		(98)			(98)		1,969	1,969			
100160408	LEXINGTON	KY		07/19/2024		8,394		(438)			(438)		7,956	7,956			
100160413	MIRAMAR	FL		07/19/2024		2,663		(89)			(89)		2,574	2,574			
100160415	HOUSTON	TX		07/19/2024		2,431		(32)			(32)		2,399	2,399			
100160418	FORT WORTH	TX		07/19/2024		2,164		(157)			(157)		2,007	2,007			
100160419	BERKELEY	CA		07/19/2024		6,472		(244)			(244)		6,228	6,228			
100160422	SPRING	TX		07/19/2024		2,342		(122)			(122)		2,220	2,220			
100160423	PALM DESERT	CA		07/19/2024		5,342		(168)			(168)		5,174	5,174			
100160424	RIVERVIEW	FL		07/19/2024		3,120		(57)			(57)		3,063	3,063			
100160425	POOLESVILLE	MD		07/19/2024		2,069		(100)			(100)		1,969	1,969			
100160428	JACKSONVILLE	FL		07/19/2024		1,732		(85)			(85)		1,647	1,647			
100160429	DANBURY	CT		07/19/2024		3,589		(136)			(136)		3,453	3,453			
100160430	LAS VEGAS	NV		07/19/2024		2,386		(117)			(117)		2,269	2,269			
100160432	SAN BERNARDINO	CA		07/19/2024		3,793		(70)			(70)		3,723	3,723			
100160438	SOUTH RIVER	NJ		07/19/2024		22,737		141			141		22,878	22,878			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160440	MOSES LAKE	WA		07/19/2024		1,838		(80)			(80)		1,758	1,758			
100160442	PALM SPRINGS	CA		07/19/2024		4,685		(110)			(110)		4,575	4,575			
100160446	RIALTO	CA		07/19/2024		2,267		(86)			(86)		2,181	2,181			
100160459	FORT WORTH	TX		07/19/2024		1,247		(113)			(113)		1,134	1,134			
100160464	SACRAMENTO	CA		07/19/2024		8,509		(181)			(181)		8,328	8,328			
100160465	WILMINGTON	NC		07/19/2024		1,914		(68)			(68)		1,846	1,846			
100160468	MIAMI	FL		07/19/2024		4,896		25			25		4,921	4,921			
100160470	INDIANAPOLIS	IN		07/19/2024		1,105		(40)			(40)		1,065	1,065			
100160472	ONTARIO	CA		07/19/2024		5,276		(56)			(56)		5,220	5,220			
100160474	LAKE WORTH	FL		07/19/2024		3,127		(91)			(91)		3,036	3,036			
100160477	CLEVELAND	OH		07/19/2024		947		(46)			(46)		901	901			
100160478	DYER	IN		07/19/2024		2,432		(61)			(61)		2,371	2,371			
100160479	DENTON	TX		07/19/2024		1,117		(45)			(45)		1,072	1,072			
100160486	LOS ANGELES	CA		07/19/2024		2,019		(83)			(83)		1,936	1,936			
100160490	KATY	TX		07/19/2024		2,529		14			14		2,543	2,543			
100160491	WILMINGTON	NC		07/19/2024		1,923		(130)			(130)		1,793	1,793			
100160492	RIALTO	CA		07/19/2024		2,927		(111)			(111)		2,816	2,816			
100160493	KATY	TX		07/19/2024		2,516		13			13		2,529	2,529			
100160495	JURUPA VALLEY	CA		07/19/2024		4,104		(157)			(157)		3,947	3,947			
100160496	FLORIDA CITY	FL		07/19/2024		2,893		(105)			(105)		2,788	2,788			
100160497	CADDO MILLS	TX		07/19/2024		2,224		(121)			(121)		2,103	2,103			
100160498	MADERA	CA		07/19/2024		1,118		(45)			(45)		1,073	1,073			
100160499	BAKERSFIELD	CA		07/19/2024		3,194		(85)			(85)		3,109	3,109			
100160500	FONTANA	CA		07/19/2024		4,369		(134)			(134)		4,235	4,235			
100160501	LOS ANGELES	CA		07/19/2024		5,354		(170)			(170)		5,184	5,184			
100160502	ALISO VIEJO	CA		07/19/2024		4,109		(129)			(129)		3,980	3,980			
100160504	TAMPA	FL		07/19/2024		1,851		(52)			(52)		1,799	1,799			
100160506	LOS ANGELES	CA		07/19/2024		9,731		(342)			(342)		9,389	9,389			
100160507	CANOGA PARK AREA CITY OF LOS	CA		07/19/2024		9,352		(194)			(194)		9,158	9,158			
100160509	VISTA	CA		07/19/2024		15,642		(1,148)			(1,148)		14,494	14,494			
100160510	FLINT	TX		07/19/2024		3,925		(172)			(172)		3,753	3,753			
100160511	CORAL SPRINGS	FL		07/19/2024		6,260		(197)			(197)		6,063	6,063			
100160512	LAWRENCEVILLE	GA		07/19/2024		3,635		(133)			(133)		3,502	3,502			
100160514	CHARLESTON	SC		07/19/2024		3,099		(114)			(114)		2,985	2,985			
100160515	HESPERIA	CA		07/19/2024		2,291		(100)			(100)		2,191	2,191			
100160516	PHOENIX	AZ		07/19/2024		4,685		(120)			(120)		4,565	4,565			
100160517	LAKELAND	FL		07/19/2024		2,607		(123)			(123)		2,484	2,484			
100160519	SAN BERNARDINO	CA		07/19/2024		25,544		(372)			(372)		25,172	25,172			
100160520	METHUEN	MA		07/19/2024		2,460		1			1		2,461	2,461			
100160521	BEAUMONT	CA		07/19/2024		3,971		(96)			(96)		3,875	3,875			
100160522	HAMPSHIRE	IL		07/19/2024		6,710		(146)			(146)		6,564	6,564			
100160523	COLORADO SPRINGS	CO		07/19/2024		1,746		(6)			(6)		1,740	1,740			
100160524	LITTLE RIVER	SC		07/19/2024		1,219		(35)			(35)		1,184	1,184			
100160525	ANNAPOLIS	MD		07/19/2024		5,082		(69)			(69)		5,013	5,013			
100160526	FONTANA	CA		07/19/2024		3,410		(61)			(61)		3,349	3,349			
100160527	ROSTRAVER TOWNSHIP	PA		07/19/2024		3,287		(53)			(53)		3,234	3,234			
100160528	WINTER SPRINGS	FL		07/19/2024		4,458		(165)			(165)		4,293	4,293			
100160529	COLORADO SPRINGS	CO		07/19/2024		4,369		109			109		4,478	4,478			
100160530	CASA GRANDE	AZ		07/19/2024		1,255		(22)			(22)		1,233	1,233			
100160531	FORT WASHINGTON	MD		07/19/2024		2,092		(39)			(39)		2,053	2,053			
100160532	CAPE MAY COURT HOUSE	NJ		07/19/2024		3,782		(14)			(14)		3,768	3,768			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160533	CHICAGO	IL		07/19/2024		2,616		39			39		2,655	2,655			
100160534	GAITHERSBURG	MD		07/19/2024		4,220		(140)			(140)		4,080	4,080			
100160535	PHOENIX	AZ		07/19/2024		2,957		(143)			(143)		2,814	2,814			
100160536	LAKEWOOD	WA		07/19/2024		13,599		51			51		13,650	13,650			
100160537	YORBA LINDA	CA		07/19/2024		17,830		(627)			(627)		17,203	17,203			
100160538	DES MOINES	WA		07/19/2024		10,601		62			62		10,663	10,663			
100160540	HENDERSON	NV		07/19/2024		2,829		(157)			(157)		2,672	2,672			
100160541	SCOTTSDALE	AZ		07/19/2024		5,036		(121)			(121)		4,915	4,915			
100160542	GRAIN VALLEY	MO		07/19/2024		3,296		(108)			(108)		3,188	3,188			
100160543	AURORA	CO		07/19/2024		3,318		(83)			(83)		3,235	3,235			
100160544	WATERFORD	CA		07/19/2024		3,883		(183)			(183)		3,700	3,700			
100160545	RESEDA	CA		07/19/2024		6,465		(218)			(218)		6,247	6,247			
100160546	PITTSBURG	CA		07/19/2024		4,295		(90)			(90)		4,205	4,205			
100160547	HYANNIS	MA		07/19/2024		3,944		(93)			(93)		3,851	3,851			
100160549	WORCESTER	MA		07/19/2024		4,565		103			103		4,668	4,668			
100160550	SPRING	TX		07/19/2024		1,958		16			16		1,974	1,974			
100160551	FALLS CHURCH	VA		07/19/2024		2,169		(78)			(78)		2,091	2,091			
100160552	OWINGS MILLS	MD		07/19/2024		10,463		(105)			(105)		10,358	10,358			
100160553	PALOS VERDES ESTATES	CA		07/19/2024		6,900		(423)			(423)		6,477	6,477			
100160554	SOUTH LAKE TAHOE	CA		07/19/2024		5,182		(69)			(69)		5,113	5,113			
100160555	WEST PALM BEACH	FL		07/19/2024		5,030		(292)			(292)		4,738	4,738			
100160559	OCEAN CITY	MD		07/19/2024		14,655		(578)			(578)		14,077	14,077			
100160560	SICKLERVILLE	NJ		07/19/2024		10,845		(116)			(116)		10,729	10,729			
100160561	AURORA	IL		07/19/2024		2,501		(91)			(91)		2,410	2,410			
100160563	SPARKS	NV		07/19/2024		5,182		(95)			(95)		5,087	5,087			
100160566	DELAWARE	OH		07/19/2024		6,836		(74)			(74)		6,762	6,762			
100160567	PAHRUMP	NV		07/19/2024		2,982		(38)			(38)		2,944	2,944			
100160568	RANCHO CORDOVA	CA		07/19/2024		10,528		27			27		10,555	10,555			
100160569	OCEANSIDE	CA		07/19/2024		3,097		(153)			(153)		2,944	2,944			
100160570	HAMDEN	CT		07/19/2024		2,229		(9)			(9)		2,220	2,220			
100160571	TULSA	OK		07/19/2024		10,778		(160)			(160)		10,618	10,618			
100160572	LAKEWOOD	CO		07/19/2024		2,946		11			11		2,957	2,957			
100160573	NORTH BRUNSWICK	NJ		07/19/2024		4,207		(122)			(122)		4,085	4,085			
100160574	ORTING	WA		07/19/2024		6,995		(409)			(409)		6,586	6,586			
100160575	LOS ANGELES	CA		07/19/2024		258,263		2,600			2,600		260,863	260,863			
100160576	LAS VEGAS	NV		07/19/2024		74,977		(2,258)			(2,258)		72,719	72,719			
100160577	FORT MYERS	FL		07/19/2024		3,378		(160)			(160)		3,218	3,218			
100160579	PUNTA GORDA	FL		07/19/2024		2,811		(37)			(37)		2,774	2,774			
100160580	BRIGANTINE	NJ		07/19/2024		20,140		(228)			(228)		19,912	19,912			
100160582	CORONA	CA		07/19/2024		6,281		(251)			(251)		6,030	6,030			
100160586	DALLAS	TX		07/19/2024		9,867		(375)			(375)		9,492	9,492			
100160588	MAGNA	UT		07/19/2024		2,135		(64)			(64)		2,071	2,071			
100160589	BIG BEAR LAKE	CA		07/19/2024		3,311		(146)			(146)		3,165	3,165			
100160590	NIPOMO	CA		07/19/2024		10,700		(237)			(237)		10,463	10,463			
100160591	SUSSEX	NJ		07/19/2024		2,069		(70)			(70)		1,999	1,999			
100160592	CHANDLER	AZ		07/19/2024		2,608		(73)			(73)		2,535	2,535			
100160593	NEWARK	CA		07/19/2024		11,683		(145)			(145)		11,538	11,538			
100160596	GRAND PRAIRIE	TX		07/19/2024		2,835		(227)			(227)		2,608	2,608			
100160597	SAINT CLOUD	MN		07/19/2024		1,400		(26)			(26)		1,374	1,374			
100160598	DESERT HOT SPRINGS	CA		07/19/2024		1,951		(148)			(148)		1,803	1,803			
100160599	OXFORD	GA		07/19/2024		(2,340)		(113)			(113)		(2,453)	(2,453)			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160601	HOT SPRINGS	AR		07/19/2024		1,518		(66)			(66)		1,452	1,452			
100160602	LOS ANGELES	CA		07/19/2024		30,278		190			190		30,468	30,468			
100160603	LAKEWOOD	CA		07/19/2024		2,095		6			6		2,101	2,101			
100160604	MYRTLE BEACH	SC		07/19/2024		3,100		1			1		3,101	3,101			
100160605	POTOMAC	MD		07/19/2024		11,190		(402)			(402)		10,788	10,788			
100160607	ROSENBERG	TX		07/19/2024		30,101		(156)			(156)		29,945	29,945			
100160609	CAPE CORAL	FL		07/19/2024		2,173		(153)			(153)		2,020	2,020			
100160610	ORLANDO	FL		07/19/2024		2,134		(106)			(106)		2,028	2,028			
100160611	DOWNEY	CA		07/19/2024		35,612		(671)			(671)		34,941	34,941			
100160612	CORONA	CA		07/19/2024		5,772		(310)			(310)		5,462	5,462			
100160613	AUSTIN	TX		07/19/2024		2,294		(110)			(110)		2,184	2,184			
100160826	SACRAMENTO	CA		07/24/2024		10,327		(291)			(291)		10,036	10,036			
100160827	LONG BEACH	CA		07/24/2024		3,410		(14)			(14)		3,396	3,396			
100160828	WICHITA	KS		07/24/2024		1,077		(58)			(58)		1,019	1,019			
100160830	HOUSTON	TX		07/24/2024		2,998		(204)			(204)		2,794	2,794			
100160832	BARTLETT	TN		07/24/2024		2,381		(65)			(65)		2,316	2,316			
100160833	CEDAR HILL	TX		07/24/2024		12,924		(424)			(424)		12,500	12,500			
100160834	MANOR	TX		07/24/2024		570		(40)			(40)		530	530			
100160836	OAK PARK	CA		07/24/2024		8,981		(171)			(171)		8,810	8,810			
100160837	PORT SAINT LUCIE	FL		07/24/2024		3,483		(111)			(111)		3,372	3,372			
100160838	SYLMAR	CA		07/24/2024		3,342		(23)			(23)		3,319	3,319			
100160839	CORONA	CA		07/24/2024		8,317		(194)			(194)		8,123	8,123			
100160840	VALLEY GLEN	CA		07/24/2024		19,043		(342)			(342)		18,701	18,701			
100160841	LUMBERTON	NC		07/24/2024		2,685		(55)			(55)		2,630	2,630			
100160844	HOUSTON	TX		07/24/2024		4,367		(184)			(184)		4,183	4,183			
100160845	(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024		7,551		(203)			(203)		7,348	7,348			
100160846	LONG BEACH	CA		07/24/2024		5,421		(30)			(30)		5,391	5,391			
100160847	FRESNO	CA		07/24/2024		2,605		(83)			(83)		2,522	2,522			
100160848	CAPE CORAL	FL		07/24/2024		1,524		(84)			(84)		1,440	1,440			
100160849	HAMPTON	VA		07/24/2024		4,100		(231)			(231)		3,869	3,869			
100160850	CHANDLER	AZ		07/24/2024		4,104		(82)			(82)		4,022	4,022			
100160851	CHICAGO	IL		07/24/2024		7,329		(462)			(462)		6,867	6,867			
100160852	PHOENIX	AZ		07/24/2024		113,169		(2,566)			(2,566)		110,603	110,603			
100160853	KINGSLAND	GA		07/24/2024		3,292		(144)			(144)		3,148	3,148			
100160855	OKLAHOMA CITY	OK		07/24/2024		4,556		(346)			(346)		4,210	4,210			
100160856	LOMPOC	CA		07/24/2024		192,828		5,007			5,007		197,835	197,835			
100160857	ALBURQUEQUE	NM		07/24/2024		2,119		(27)			(27)		2,092	2,092			
100160858	YARDLEY	PA		07/24/2024		2,511		(30)			(30)		2,481	2,481			
100160859	VIRGINIA BEACH	VA		07/24/2024		5,509		(154)			(154)		5,355	5,355			
100160861	KIMBERLY	ID		07/24/2024		6,881		(129)			(129)		6,752	6,752			
100160862	DAYTON	OH		07/24/2024		2,695		(93)			(93)		2,602	2,602			
100160863	YUCAIPA	CA		07/24/2024		2,654		(94)			(94)		2,560	2,560			
100160864	LAKE FREDERICK	VA		07/24/2024		3,873		(92)			(92)		3,781	3,781			
100160866	TWIN FALLS	ID		07/24/2024		4,674		(105)			(105)		4,569	4,569			
100160867	AZLE	TX		07/24/2024		2,477		(72)			(72)		2,405	2,405			
100160868	AZLE	TX		07/24/2024		2,477		(72)			(72)		2,405	2,405			
100160869	AZLE	TX		07/24/2024		2,477		(72)			(72)		2,405	2,405			
100160871	ALTAMONTE SPRINGS	FL		07/24/2024		4,487		(53)			(53)		4,434	4,434			
100160872	PITTSBURGH	PA		07/24/2024		3,065		(72)			(72)		2,993	2,993			
100160873	CLIFTON	CO		07/24/2024		3,432		(102)			(102)		3,330	3,330			
100160874	EDMOND	OK		07/24/2024		2,379		(43)			(43)		2,336	2,336			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160875	CLIFTON	CO		07/24/2024		3,840		(114)			(114)		3,726	3,726			
100160876	MILTON	FL		07/24/2024		1,518		(36)			(36)		1,482	1,482			
100160878	WILLIAMSTOWN	NJ		07/24/2024		2,217		(45)			(45)		2,172	2,172			
100160879	LOS ANGELES	CA		07/24/2024		4,807		(145)			(145)		4,662	4,662			
100160880	KANSAS CITY	MO		07/24/2024		3,271		(49)			(49)		3,222	3,222			
100160881	MADISON	TN		07/24/2024		2,419		(85)			(85)		2,334	2,334			
100160883	STONE MOUNTAIN	GA		07/24/2024		4,056		(84)			(84)		3,972	3,972			
100160885	ATLANTIC CITY	NJ		07/24/2024		2,203		(52)			(52)		2,151	2,151			
100160886	MARGATE	NJ		07/24/2024		262,261		(4,424)	84		(4,508)		257,753	257,149		(603)	(603)
100160887	MARIETTA	GA		07/24/2024		7,420		(194)			(194)		7,226	7,226			
100160888	RICHMOND	CA		07/24/2024		10,344		15			15		10,359	10,359			
100160889	BIG BEAR LAKE	CA		07/24/2024		8,574		(206)			(206)		8,368	8,368			
100160890	PORT SAINT LUCIE	FL		07/24/2024		3,021		(19)			(19)		3,002	3,002			
100160891	SUQUAMISH	WA		07/24/2024		2,517		(72)			(72)		2,445	2,445			
100160892	GARDEN VALLEY	ID		07/24/2024		5,955		(89)			(89)		5,866	5,866			
100160893	ANTHEM	AZ		07/24/2024		5,094		(113)			(113)		4,981	4,981			
100160895	HUNTINGTON BEACH	CA		07/24/2024		14,880		(5)			(5)		14,875	14,875			
100160896	MIAMI	FL		07/24/2024		2,617		(91)			(91)		2,526	2,526			
100160897	POTTSTOWN	PA		07/24/2024		2,464		(59)			(59)		2,405	2,405			
100160899	BAKERSFIELD	CA		07/24/2024		5,330		(129)			(129)		5,201	5,201			
100160900	CEDAR PARK	TX		07/24/2024		3,048		(81)			(81)		2,967	2,967			
100160901	CELINA	TX		07/24/2024		25,793		(385)			(385)		25,408	25,408			
100160902	TOMS RIVER	NJ		07/24/2024		15,730		45			45		15,775	15,775			
100160903	JACKSONVILLE	AL		07/24/2024		1,799		(5)			(5)		1,794	1,794			
100160904	ROYERSFORD	PA		07/24/2024		3,787		(68)			(68)		3,719	3,719			
100160905	LAKE HAVASU CITY	AZ		07/24/2024		7,186		(119)			(119)		7,067	7,067			
100160906	WARMINSTER	PA		07/24/2024		2,468		(71)			(71)		2,397	2,397			
100160907	SAINT PETERSBURG	FL		07/24/2024		4,983		(67)			(67)		4,916	4,916			
100160908	TUCSON	AZ		07/24/2024		2,820		(52)			(52)		2,768	2,768			
100160909	LITTLE ELM	TX		07/24/2024		3,248		(53)			(53)		3,195	3,195			
100160910	HAMILTON	NJ		07/24/2024		4,457		(108)			(108)		4,349	4,349			
100160911	SAVANNAH	GA		07/24/2024		5,310		(70)			(70)		5,240	5,240			
100160912	PEMBROKE PINES	FL		07/24/2024		4,518		(89)			(89)		4,429	4,429			
100160913	PORT CHARLOTTE	FL		07/24/2024		2,370		(41)			(41)		2,329	2,329			
100160914	KISSIMMEE	FL		07/24/2024		2,233		(64)			(64)		2,169	2,169			
100160915	GRAND PRAIRIE	TX		07/24/2024		2,246		(15)			(15)		2,231	2,231			
100160916	BLUE RIDGE	GA		07/24/2024		4,818		(92)			(92)		4,726	4,726			
100160917	NEWPORT	RI		07/24/2024		5,191		(124)			(124)		5,067	5,067			
100160918	AUSTIN	TX		07/24/2024		5,662		(88)			(88)		5,574	5,574			
100160919	EASLEY	SC		07/24/2024		2,759		(36)			(36)		2,723	2,723			
100160920	LAWRENCEVILLE	GA		07/24/2024		2,584		(66)			(66)		2,518	2,518			
100160922	BIRMINGHAM	AL		07/24/2024		2,716		(47)			(47)		2,669	2,669			
100160923	PROVIDENCE	RI		07/24/2024		4,945		(70)			(70)		4,875	4,875			
100160924	LAS VEGAS	NV		07/24/2024		3,571		(62)			(62)		3,509	3,509			
100160925	LEEHIGH ACRES	FL		07/24/2024		2,934		(58)			(58)		2,876	2,876			
100160926	LAKE WORTH BEACH	FL		07/24/2024		6,085		(150)			(150)		5,935	5,935			
100160927	RENTON	WA		07/24/2024		7,201		(90)			(90)		7,111	7,111			
100160928	EVERETT	WA		07/24/2024		6,662		(166)			(166)		6,496	6,496			
100160929	JOHNSTOWN	NY		07/24/2024		2,488		(34)			(34)		2,454	2,454			
100160930	CLEARWATER	FL		07/24/2024		2,484		(45)			(45)		2,439	2,439			
100160932	CLINTON	WA		07/24/2024		3,298		(59)			(59)		3,239	3,239			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160933	PRINCETON	TX		07/24/2024		7,456		(203)			(203)		7,253	7,253			
100160934	MACUNGIE	PA		07/24/2024		34,998		(698)			(698)		34,300	34,300			
100160935	IMPERIAL BEACH	CA		07/24/2024		5,469		(175)			(175)		5,294	5,294			
100160936	PITTSBURGH	PA		07/24/2024		3,112		(66)			(66)		3,046	3,046			
100160937	ROSEVILLE	CA		07/24/2024		14,900		(418)			(418)		14,482	14,482			
100160938	COLUMBUS	GA		07/24/2024		1,526		(6)			(6)		1,520	1,520			
100160940	VALLEJO	CA		07/24/2024		3,218		(99)			(99)		3,119	3,119			
100160944	NORCO	CA		07/24/2024		7,946		(161)			(161)		7,785	7,785			
100160946	OCEAN CITY	NJ		07/24/2024		8,376		(203)			(203)		8,173	8,173			
100160948	MULBERRY	FL		07/24/2024		3,535		(93)			(93)		3,442	3,442			
100160949	IRVINE	CA		07/24/2024		6,065		(182)			(182)		5,883	5,883			
100160950	NEWNAN	GA		07/24/2024		2,907		(78)			(78)		2,829	2,829			
100160951	APEX	NC		07/24/2024		4,836		(89)			(89)		4,747	4,747			
100160952	VICTOR	ID		07/24/2024		4,366		(95)			(95)		4,271	4,271			
100160954	ALPHARETTA	GA		07/24/2024		3,172		(89)			(89)		3,083	3,083			
100160955	PLYMOUTH	MI		07/24/2024		3,294		(88)			(88)		3,206	3,206			
100160956	HOUSTON	TX		07/24/2024		2,457		(69)			(69)		2,388	2,388			
100160957	FORT WORTH	TX		07/24/2024		2,099		(23)			(23)		2,076	2,076			
100160958	KENT	WA		07/24/2024		144,794		(3,604)			(3,604)		141,190	141,190			
100160959	CANADENSIS	PA		07/24/2024		6,202		(37)			(37)		6,165	6,165			
100160960	FORNEY	TX		07/24/2024		2,193		(29)			(29)		2,164	2,164			
100160961	ATLANTA	GA		07/24/2024		10,564		(295)			(295)		10,269	10,269			
100160963	PORT ISABEL	TX		07/24/2024		11,299		(382)			(382)		10,917	10,917			
100160964	KENNESAW	GA		07/24/2024		2,221		(78)			(78)		2,143	2,143			
100160966	SACRAMENTO	CA		07/24/2024		2,372		(75)			(75)		2,297	2,297			
100160967	CLERMONT	FL		07/24/2024		2,929		(67)			(67)		2,862	2,862			
100160968	NORMAN	OK		07/24/2024		7,599		(59)			(59)		7,540	7,540			
100160969	ANNA	TX		07/24/2024		2,539		(57)			(57)		2,482	2,482			
100160970	MESQUITE	TX		07/24/2024		2,278		(55)			(55)		2,223	2,223			
100160972	GULF SHORES	AL		07/24/2024		4,309		73			73		4,382	4,382			
100160973	WINNABOW	NC		07/24/2024		27,859		(146)			(146)		27,713	27,713			
100160974	MISSOURI CITY	TX		07/24/2024		2,399		(52)			(52)		2,347	2,347			
100160975	SAINT AUGUSTINE	FL		07/24/2024		3,649		141			141		3,790	3,790			
100160976	ARGYLE	TX		07/24/2024		2,441		(45)			(45)		2,396	2,396			
100160977	CHARLOTTE	NC		07/24/2024		3,273		62			62		3,335	3,335			
100160978	HENDERSON	NV		07/24/2024		4,460		124			124		4,584	4,584			
100160980	DELAWARE	OH		07/24/2024		212,347		8,778			8,778		221,125	221,125			
100160981	LITTLE RIVER	SC		07/24/2024		2,987		40			40		3,027	3,027			
100160982	BRADENTON	FL		07/24/2024		3,365		(106)			(106)		3,259	3,259			
100160983	COACHELLA	CA		07/24/2024		5,311		113			113		5,424	5,424			
100160984	NEW BRAUNFELS	TX		07/24/2024		3,209		111			111		3,320	3,320			
100160985	ATHENS	AL		07/24/2024		2,947		55			55		3,002	3,002			
100160987	MILLVILLE	DE		07/24/2024		4,899		134			134		5,033	5,033			
100160988	HOUSTON	TX		07/24/2024		2,829		27			27		2,856	2,856			
100160989	CONCRETE	WA		07/24/2024		4,579		(129)			(129)		4,450	4,450			
100160991	GRAPEVIEW	WA		07/24/2024		5,286		(133)			(133)		5,153	5,153			
100160992	PACKWOOD	WA		07/24/2024		2,785		(75)			(75)		2,710	2,710			
100160994	BAKERSFIELD	CA		07/24/2024		5,679		(151)			(151)		5,528	5,528			
100160996	SAINT AUGUSTINE	FL		07/24/2024		5,545		136			136		5,681	5,681			
100160998	HUDDLESTON	VA		07/24/2024		4,300		(86)			(86)		4,214	4,214			
100160999	TACOMA	WA		07/24/2024		3,738		(92)			(92)		3,646	3,646			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161000	CAMDENTON	MO		07/24/2024		5,565		(77)			(77)		5,488	5,488			
100161002	FORT MYERS	FL		07/24/2024		4,929		(109)			(109)		4,820	4,820			
100161003	MARQUETTE	MI		07/24/2024		2,286		(58)			(58)		2,228	2,228			
100161004	NORCROSS	GA		07/24/2024		1,922		(5)			(5)		1,917	1,917			
100161005	WOODSTOCK	GA		07/24/2024		3,458		(101)			(101)		3,357	3,357			
100161006	MYRTLE BEACH	SC		07/24/2024		2,313		(62)			(62)		2,251	2,251			
100161007	WHITNEY	TX		07/24/2024		3,153		(80)			(80)		3,073	3,073			
100161008	VENICE	FL		07/24/2024		2,840		(89)			(89)		2,751	2,751			
100161009	LEANDER	TX		07/24/2024		6,844		(157)			(157)		6,687	6,687			
100161010	VIRGINIA BEACH	VA		07/24/2024		3,701		(31)			(31)		3,670	3,670			
100161011	EUREKA	CA		07/24/2024		1,594		(26)			(26)		1,568	1,568			
100161012	CALABASH	NC		07/24/2024		2,840		(22)			(22)		2,818	2,818			
100161013	NEEDVILLE	TX		07/24/2024		2,226		(67)			(67)		2,159	2,159			
100161014	BERRIEN SPRGS	MI		07/24/2024		9,846		(320)	1		(321)		9,525	9,472		(54)	(54)
100161015	FRANKFORD	DE		07/24/2024		3,454		(98)			(98)		3,356	3,356			
100161016	VISALIA	CA		07/24/2024		27,063		(756)			(756)		26,307	26,307			
100161017	LAWRENCEVILLE	GA		07/24/2024		2,267		(67)			(67)		2,200	2,200			
100161018	DESOTO	TX		07/24/2024		2,778		(87)			(87)		2,691	2,691			
100161019	MAGNOLIA	TX		07/24/2024		9,621		784			784		10,405	10,405			
100161020	ELK	WA		07/24/2024		4,083		(55)			(55)		4,028	4,028			
100161021	BRENHAM	TX		07/24/2024		10,286		(295)			(295)		9,991	9,991			
100161023	ROUND ROCK	TX		07/24/2024		13,621		(295)			(295)		13,326	13,326			
100161024	BONDVILLE	VT		07/24/2024		8,295		(88)			(88)		8,207	8,207			
100161025	SAN TAN VALLEY	AZ		07/24/2024		6,623		252			252		6,875	6,875			
100161027	FARMINGTON	MN		07/24/2024		3,945		(41)			(41)		3,904	3,904			
100161028	BUENA VISTA	CO		07/24/2024		3,091		(78)			(78)		3,013	3,013			
100161030	MARYVILLE	TN		07/24/2024		2,983		(64)			(64)		2,919	2,919			
100161031	PARRISH	FL		07/24/2024		2,968		(79)			(79)		2,889	2,889			
100161032	RIVIERA BEACH	FL		07/24/2024		3,875		(103)			(103)		3,772	3,772			
100161033	DEBARY	FL		07/24/2024		3,085		(67)			(67)		3,018	3,018			
100161034	SUN CITY WEST	AZ		07/24/2024		4,552		(130)			(130)		4,422	4,422			
100161036	SAINT GERMAIN	WI		07/24/2024		2,522		(85)			(85)		2,437	2,437			
100161038	CHARLEVOIX	MI		07/24/2024		2,702		(91)			(91)		2,611	2,611			
100161039	HOUSTON	TX		07/24/2024		3,724		(52)			(52)		3,672	3,672			
100161040	PHILADELPHIA	PA		07/24/2024		2,065		(62)			(62)		2,003	2,003			
100161041	MINNEAPOLIS	MN		07/24/2024		2,011		(60)			(60)		1,951	1,951			
100161042	BLUFFTON	SC		07/24/2024		5,436		(58)			(58)		5,378	5,378			
100161045	HIGHLAND	IN		07/24/2024		2,030		(11)			(11)		2,019	2,019			
100161046	POINCIANA	FL		07/24/2024		2,833		(28)			(28)		2,805	2,805			
100161047	BENTONVILLE	AR		07/24/2024		193,646		(5,438)			(5,438)		188,208	188,208			
100161048	MCKINNEY	TX		07/24/2024		4,238		1			1		4,239	4,239			
100161049	BUFFALO	MN		07/24/2024		2,764		(83)			(83)		2,681	2,681			
100161050	RESTON	VA		07/24/2024		2,983		(100)			(100)		2,883	2,883			
100161051	COQUILLE	OR		07/24/2024		2,524		(42)			(42)		2,482	2,482			
100161052	TAMPA	FL		07/24/2024		2,494		(43)			(43)		2,451	2,451			
100161053	SCOTTSDALE	AZ		07/24/2024		6,825		(186)			(186)		6,639	6,639			
100161054	HILTON HEAD ISLAND	SC		07/24/2024		13,246		(322)			(322)		12,924	12,924			
100161056	HILLSBORO	OR		07/24/2024		8,577		178			178		8,755	8,755			
100161057	NOKOMIS	FL		07/24/2024		3,705		(91)			(91)		3,614	3,614			
100161058	AURORA	CO		07/24/2024		4,304		(55)			(55)		4,249	4,249			
100161060	LITTLE ROCK	AR		07/24/2024		2,964		(75)			(75)		2,889	2,889			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161061	PARRISH	FL		07/24/2024		3,495		(86)			(86)		3,409	3,409			
100161062	VENICE	FL		07/24/2024		6,157		(112)			(112)		6,045	6,045			
100161063	TAMPA	FL		07/24/2024		25,151		(613)			(613)		24,538	24,538			
100161064	MANHATTAN	KS		07/24/2024		2,186		(63)			(63)		2,123	2,123			
100161065	SUMMERVILLE	SC		07/24/2024		3,999		(5)			(5)		3,994	3,994			
100161066	MERIDIAN	ID		07/24/2024		3,982		(10)			(10)		3,972	3,972			
100161067	FISHERS	IN		07/24/2024		3,069		(64)			(64)		3,005	3,005			
100161068	SURPRISE	AZ		07/24/2024		4,402		203			203		4,605	4,605			
100161069	AURORA	CO		07/24/2024		5,580		281			281		5,861	5,861			
100161071	POTTSTOWN	PA		07/24/2024		5,802		117			117		5,919	5,919			
100161072	FAYETTEVILLE	AR		07/24/2024		2,359		(67)			(67)		2,292	2,292			
100161073	LONGBOAT KEY	FL		07/24/2024		3,317		(43)			(43)		3,274	3,274			
100161074	CLOVIS	CA		07/24/2024		3,300		(58)			(58)		3,242	3,242			
100161075	RALEIGH	NC		07/24/2024		5,351		(36)			(36)		5,315	5,315			
100161076	PALM BAY	FL		07/24/2024		2,419		(40)			(40)		2,379	2,379			
100161077	MAGNOLIA	TX		07/24/2024		2,257		(77)			(77)		2,180	2,180			
100161078	FISHERS	IN		07/24/2024		3,139		29			29		3,168	3,168			
100161081	RIVIERA BEACH	FL		07/24/2024		13,127		(407)			(407)		12,720	12,720			
100161082	SEMINOLE	FL		07/24/2024		5,043		(99)			(99)		4,944	4,944			
100161083	COLORADO SPRINGS	CO		07/24/2024		3,920		105			105		4,025	4,025			
100161084	WINDSOR	CO		07/24/2024		4,497		139			139		4,636	4,636			
100161085	PEMBROKE PINES	FL		07/24/2024		8,074		(145)			(145)		7,929	7,929			
100161086	FLOWERY BRANCH	GA		07/24/2024		2,134		(68)			(68)		2,066	2,066			
100161087	VIAN	OK		07/24/2024		2,259		(53)			(53)		2,206	2,206			
100161090	NEW BRAUNFELS	TX		07/24/2024		3,035		128			128		3,163	3,163			
100161091	NEW BRAUNFELS	TX		07/24/2024		3,045		102			102		3,147	3,147			
100161092	HOUSTON	TX		07/24/2024		3,089		62			62		3,151	3,151			
100161093	CAPE CORAL	FL		07/24/2024		2,352		(42)			(42)		2,310	2,310			
100161094	LEBANON	TN		07/24/2024		2,492		34			34		2,526	2,526			
100161095	BLOOMINGDALE	GA		07/24/2024		48,470		(1,372)			(1,372)		47,098	47,098			
100161096	DENVER	NC		07/24/2024		4,768		197			197		4,965	4,965			
100161097	OCALA	FL		07/24/2024		4,990		100			100		5,090	5,090			
100161098	SAINT AUGUSTINE	FL		07/24/2024		2,400		(61)			(61)		2,339	2,339			
100161099	ROSHARON	TX		07/24/2024		3,216		78			78		3,294	3,294			
100161100	TROUTMAN	NC		07/24/2024		3,887		119			119		4,006	4,006			
100161101	HUNTERSVILLE	NC		07/24/2024		95,537		(2,345)	3		(2,348)		93,189	93,076		(113)	(113)
100161102	LURAY	VA		07/24/2024		2,633		73			73		2,706	2,706			
100161103	WESLEY CHAPEL	FL		07/24/2024		3,804		(101)			(101)		3,703	3,703			
100161104	SAINT AUGUSTINE	FL		07/24/2024		2,135		(52)			(52)		2,083	2,083			
100161105	VENICE	FL		07/24/2024		35,927		(944)			(944)		34,983	34,983			
100161106	SAINT AUGUSTINE	FL		07/24/2024		5,732		(152)			(152)		5,580	5,580			
100161107	MYRTLE BEACH	SC		07/24/2024		3,862		130			130		3,992	3,992			
100161110	HOMOSASSA	FL		07/24/2024		2,595		(88)			(88)		2,507	2,507			
100161112	CAMBRIDGE	MD		07/24/2024		2,547		83			83		2,630	2,630			
100161113	ROSEVILLE	CA		07/24/2024		3,791		61			61		3,852	3,852			
100161114	RIVERSIDE	WA		07/24/2024		8,039		(182)			(182)		7,857	7,857			
100161115	FORT WORTH	TX		07/24/2024		2,992		6			6		2,998	2,998			
100161116	MERCED	CA		07/24/2024		5,020		112			112		5,132	5,132			
100161117	MERCED	CA		07/24/2024		4,008		55			55		4,063	4,063			
100161118	KELLEYS ISLAND	OH		07/24/2024		196,675		(4,314)			(4,314)		192,361	192,361			
100161119	MANCOS	CO		07/24/2024		3,839		(66)			(66)		3,773	3,773			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161120	MERCED	CA		07/24/2024		4,160		26			26		4,186	4,186			
100161121	UPLAND	CA		07/24/2024		5,042		(112)			(112)		4,930	4,930			
100161122	BOWIE	MD		07/24/2024		3,742		(51)			(51)		3,691	3,691			
100161123	JASPER	GA		07/24/2024		9,753		(307)			(307)		9,446	9,446			
100161124	DURHAM	NC		07/24/2024		16,330		(369)			(369)		15,961	15,961			
100161125	LEXINGTON	KY		07/24/2024		2,544		(60)			(60)		2,484	2,484			
100161127	JURUPA VALLEY	CA		07/24/2024		2,700		(44)			(44)		2,656	2,656			
100161128	WAYNE	NJ		07/24/2024		3,980		(25)			(25)		3,955	3,955			
100161129	RIVERBANK	CA		07/24/2024		2,245		(52)			(52)		2,193	2,193			
100161130	BUCKEYE	AZ		07/24/2024		4,011		166			166		4,177	4,177			
100161131	PENDERGRASS	GA		07/24/2024		3,497		61			61		3,558	3,558			
100161132	MARGATE CITY	NJ		07/24/2024		5,515		(146)			(146)		5,369	5,369			
100161133	PALM BAY	FL		07/24/2024		2,822		61			61		2,883	2,883			
100161134	MEDINA	MN		07/24/2024		3,760		48			48		3,808	3,808			
100161135	CROWN POINT	IN		07/24/2024		3,842		125			125		3,967	3,967			
100161136	TAHUYA	WA		07/24/2024		5,430		(124)			(124)		5,306	5,306			
100161137	RANCHO CORDOVA	CA		07/24/2024		23,285		386			386		23,671	23,671			
100161138	MEDINA	MN		07/24/2024		9,011		103			103		9,114	9,114			
100161139	NASHUA	NH		07/24/2024		3,719		(98)			(98)		3,621	3,621			
100161140	GREENSBORO	NC		07/24/2024		26,008		(637)			(637)		25,371	25,371			
100161141	WEEKI WACHEE	FL		07/24/2024		4,929		(3)			(3)		4,926	4,926			
100161142	INDIANAPOLIS	IN		07/24/2024		2,581		(56)			(56)		2,525	2,525			
100161143	SPANISH FORK	UT		07/24/2024		2,712		(88)			(88)		2,624	2,624			
100161145	COOPER CITY	FL		07/24/2024		10,493		(278)			(278)		10,215	10,215			
100161146	ELKTON	MD		07/24/2024		2,230		(112)			(112)		2,118	2,118			
100161147	WILMINGTON	NC		07/24/2024		2,091		(69)			(69)		2,022	2,022			
100161148	TUCSON	AZ		07/24/2024		2,126		(82)			(82)		2,044	2,044			
100161150	TEMPE	AZ		07/24/2024		4,756		(138)			(138)		4,618	4,618			
100161151	OFALLON	MO		07/24/2024		2,566		(34)			(34)		2,532	2,532			
100161153	CHARLOTTE	NC		07/24/2024		3,341		(74)			(74)		3,267	3,267			
100161154	RENO	NV		07/24/2024		4,714		(120)			(120)		4,594	4,594			
100161155	KYLE	TX		07/24/2024		2,720		(65)			(65)		2,655	2,655			
100161156	SURPRISE	AZ		07/24/2024		2,830		(62)			(62)		2,768	2,768			
100161157	FREEPORT	FL		07/24/2024		2,687		(100)			(100)		2,587	2,587			
100161158	HENDERSON	NV		07/24/2024		3,955		251			251		4,206	4,206			
100161160	IRVING	TX		07/24/2024		2,414		(70)			(70)		2,344	2,344			
100161161	SACRAMENTO	CA		07/24/2024		2,684		(54)			(54)		2,630	2,630			
100161162	CORAL SPRINGS	FL		07/24/2024		3,474		(109)			(109)		3,365	3,365			
100161165	NILES	IL		07/25/2024		1,907		(53)			(53)		1,854	1,854			
100161167	COMMERCE CITY	CO		07/25/2024		3,821		9			9		3,830	3,830			
100161168	DANBURY	CT		07/25/2024		7,364		(396)			(396)		6,968	6,968			
100161169	MIAMI	FL		07/25/2024		3,625		(156)			(156)		3,469	3,469			
100161170	MADERA	CA		07/25/2024		13,837		(319)			(319)		13,518	13,518			
100161171	STOCKTON	CA		07/25/2024		2,827		(96)			(96)		2,731	2,731			
100161173	FRESNO	CA		07/25/2024		1,492		(41)			(41)		1,451	1,451			
100161174	MIDLOTHIAN	VA		07/25/2024		2,041		(130)			(130)		1,911	1,911			
100161177	SUMMERVILLE	SC		07/25/2024		3,869		(151)			(151)		3,718	3,718			
100161179	NIPOMO	CA		07/25/2024		6,785		(36)			(36)		6,749	6,749			
100161180	COLUMBUS	OH		07/25/2024		2,007		(87)			(87)		1,920	1,920			
100161181	FORT MYERS	FL		07/25/2024		7,751		(263)			(263)		7,488	7,488			
100161183	HOLIDAY	FL		07/25/2024		1,529		(142)			(142)		1,387	1,387			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161291	SEATTLE	WA		07/25/2024		5,992		(119)			(119)		5,873	5,873			
100161293	CLINTON	MD		07/25/2024		3,322		(26)			(26)		3,296	3,296			
100161294	PETALUMA	CA		07/25/2024		3,459		(78)			(78)		3,381	3,381			
100161295	MARIETTA	GA		07/25/2024		90,028		(2,387)			(2,387)		87,641	87,641			
100161296	PORTLAND	OR		07/25/2024		3,357		(57)			(57)		3,300	3,300			
100161297	AUGUSTA	GA		07/25/2024		2,141		(48)			(48)		2,093	2,093			
100161298	BENTONVILLE	AR		07/25/2024		3,583		18			18		3,601	3,601			
100161299	LAKE JACKSON	TX		07/25/2024		2,535		(49)			(49)		2,486	2,486			
100161300	HAMPSTEAD	NC		07/25/2024		2,257		3			3		2,260	2,260			
100161301	PEMBROKE PINES	FL		07/25/2024		5,096		(166)			(166)		4,930	4,930			
100161302	NEW HAVEN	CT		07/25/2024		2,473		(25)			(25)		2,448	2,448			
100161303	MESA	AZ		07/25/2024		3,841		(31)			(31)		3,810	3,810			
100161304	MERCED	CA		07/25/2024		2,761		(18)			(18)		2,743	2,743			
100161305	VENTNOR CITY	NJ		07/25/2024		4,469		20			20		4,489	4,489			
100161306	GRANDVIEW	WA		07/25/2024		2,055		(65)			(65)		1,990	1,990			
100161309	WASHINGTON	DC		07/25/2024		5,791		(13)			(13)		5,778	5,778			
100161310	FUQUAY VARINA	NC		07/25/2024		4,664		(68)			(68)		4,596	4,596			
100161311	FALLS CHURCH	VA		07/25/2024		2,468		(75)			(75)		2,393	2,393			
100161312	ANNA	TX		07/25/2024		39,518		(1,112)			(1,112)		38,406	38,406			
100161313	PASADENA	CA		07/25/2024		4,372		40			40		4,412	4,412			
100161314	SPRINGFIELD	OR		07/25/2024		1,901		(27)			(27)		1,874	1,874			
100161315	SEATTLE	WA		07/25/2024		15,763		(212)			(212)		15,551	15,551			
100161317	FORT WORTH	TX		07/25/2024		1,677		(40)			(40)		1,637	1,637			
100161318	DAVENPORT	FL		07/25/2024		2,454		(16)			(16)		2,438	2,438			
100161319	BELLEVUE	PA		07/25/2024		2,617		14			14		2,631	2,631			
100161321	RALEIGH	NC		07/25/2024		4,634		(20)			(20)		4,614	4,614			
100161322	FORT WORTH	TX		07/25/2024		5,525		(139)			(139)		5,386	5,386			
100161323	PHOENIX	AZ		07/25/2024		1,913		(32)			(32)		1,881	1,881			
100161324	FORT WORTH	TX		07/25/2024		1,745		(43)			(43)		1,702	1,702			
100161325	ALBANY	GA		07/25/2024		3,363		(15)			(15)		3,348	3,348			
100161326	FORT WORTH	TX		07/25/2024		2,101		(40)			(40)		2,061	2,061			
100161328	FORT WORTH	TX		07/25/2024		2,352		(18)			(18)		2,334	2,334			
100161329	CHARLOTTE	NC		07/25/2024		2,517		(40)			(40)		2,477	2,477			
100161331	FORT WORTH	TX		07/25/2024		2,047		(37)			(37)		2,010	2,010			
100161332	RANCHO MISSION VIEJO	CA		07/25/2024		9,340		41			41		9,381	9,381			
100161333	CHARLOTTE	NC		07/25/2024		2,779		(71)			(71)		2,708	2,708			
100161334	RICHMOND	TX		07/25/2024		4,142		28			28		4,170	4,170			
100161335	FONTANA	CA		07/25/2024		4,878		52			52		4,930	4,930			
100161336	GEORGETOWN	TX		07/25/2024		2,894		(43)			(43)		2,851	2,851			
100161337	CHARLOTTE	NC		07/25/2024		2,883		(5)			(5)		2,878	2,878			
100161338	MANTECA	CA		07/25/2024		176,204		(2,441)			(2,441)		173,763	173,763			
100161339	CHARLOTTE	NC		07/25/2024		2,615		(53)			(53)		2,562	2,562			
100161340	FALLING WATERS	WV		07/25/2024		2,068		(39)			(39)		2,029	2,029			
100161341	CONROE	TX		07/25/2024		2,440		(42)			(42)		2,398	2,398			
100161342	HOUSTON	TX		07/25/2024		3,447		(82)			(82)		3,365	3,365			
100161343	MONTGOMERY	TX		07/25/2024		4,591		3			3		4,594	4,594			
100161345	STEPHENSON	VA		07/25/2024		4,506		(115)			(115)		4,391	4,391			
100161346	ROSENBERG	TX		07/25/2024		2,097		(62)			(62)		2,035	2,035			
100161347	CONCORD	NC		07/25/2024		2,887		19			19		2,906	2,906			
100161348	HOUSTON	TX		07/25/2024		3,447		(82)			(82)		3,365	3,365			
100161350	MANTECA	CA		07/25/2024		27,850		(138)			(138)		27,712	27,712			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161351	GEORGETOWN	TX		07/25/2024		4,484		(36)			(36)		4,448	4,448			
100161352	CHARLOTTE	NC		07/25/2024		3,502		(84)			(84)		3,418	3,418			
100161354	FORNEY	TX		07/25/2024		2,383		(65)			(65)		2,318	2,318			
100161356	AURORA	CO		07/25/2024		3,774							3,774	3,774			
100161357	WINTER GARDEN	FL		07/25/2024		4,927		24			24		4,951	4,951			
100161358	LAWRENCEVILLE	GA		07/25/2024		2,736		(9)			(9)		2,727	2,727			
100161361	CHARLOTTE	NC		07/25/2024		2,939		7			7		2,946	2,946			
100161362	NASHVILLE	TN		07/25/2024		1,931		(74)			(74)		1,857	1,857			
100161364	TEMECULA	CA		07/25/2024		3,700		(27)			(27)		3,673	3,673			
100161365	MABLETON	GA		07/25/2024		3,699		(38)			(38)		3,661	3,661			
100161367	CONCORD	NC		07/25/2024		2,185		(27)			(27)		2,158	2,158			
100161369	WENDELL	NC		07/25/2024		2,903		(53)			(53)		2,850	2,850			
100161370	WINTER GARDEN	FL		07/25/2024		3,838		(82)			(82)		3,756	3,756			
100161371	FORNEY	TX		07/25/2024		2,620		11			11		2,631	2,631			
100161372	MYRTLE BEACH	SC		07/25/2024		2,844		(35)			(35)		2,809	2,809			
100161373	STATESVILLE	NC		07/25/2024		1,966		(33)			(33)		1,933	1,933			
100161374	MOORE	SC		07/25/2024		2,183		(44)			(44)		2,139	2,139			
100161375	DAVENPORT	FL		07/25/2024		2,229		(50)			(50)		2,179	2,179			
100161376	HERMITAGE	TN		07/25/2024		3,442		(54)			(54)		3,388	3,388			
100161377	FALLING WATERS	WV		07/25/2024		2,124		(31)			(31)		2,093	2,093			
100161378	WINTER GARDEN	FL		07/25/2024		3,036		(102)			(102)		2,934	2,934			
100161379	AUBURNDALE	FL		07/25/2024		6,695		(212)			(212)		6,483	6,483			
100161381	LONGS	SC		07/25/2024		3,305		2			2		3,307	3,307			
100161383	NEW BRAUNFELS	TX		07/25/2024		3,418		(35)			(35)		3,383	3,383			
100161384	CONROE	TX		07/25/2024		1,965		(67)			(67)		1,898	1,898			
100161385	ALBEMARLE	NC		07/25/2024		2,490		9			9		2,499	2,499			
100161386	WINTER GARDEN	FL		07/25/2024		80,355		(1,056)			(1,056)		79,299	79,299			
100161387	CONCORD	NC		07/25/2024		14,141		(274)			(274)		13,867	13,867			
100161388	FORNEY	TX		07/25/2024		3,588		(47)			(47)		3,541	3,541			
100161389	CONCORD	NC		07/25/2024		2,656		(32)			(32)		2,624	2,624			
100161390	FARMERSVILLE	TX		07/25/2024		1,839		(32)			(32)		1,807	1,807			
100161392	KANNAPOLIS	NC		07/25/2024		5,059		(104)			(104)		4,955	4,955			
100161393	GALLATIN	TN		07/25/2024		2,740		(71)			(71)		2,669	2,669			
100161394	CONCORD	NC		07/25/2024		2,839		(12)			(12)		2,827	2,827			
100161395	PRINCETON	TX		07/25/2024		2,195		(64)			(64)		2,131	2,131			
100161396	DAYTONA BEACH	FL		07/25/2024		1,587		(24)			(24)		1,563	1,563			
100161397	FORNEY	TX		07/25/2024		2,141		(43)			(43)		2,098	2,098			
100161401	FOUNTAIN VALLEY	CA		07/26/2024		9,516		(286)			(286)		9,230	9,230			
100161402	MARIETTA	GA		07/26/2024		12,733		(427)			(427)		12,306	12,306			
100161404	SHERMAN OAKS	CA		07/26/2024		18,736		(453)			(453)		18,283	18,283			
100161405	DUNEDIN	FL		07/26/2024		49,612		(306)			(306)		49,306	49,306			
100161406	ATLANTIC BEACH	NC		07/26/2024		2,891		(56)			(56)		2,835	2,835			
100161408	HIALEAH	FL		07/26/2024		41,701		(1,253)			(1,253)		40,448	40,448			
100161409	LAKEWOOD RANCH	FL		07/26/2024		16,875		(557)			(557)		16,318	16,318			
100161410	ESCONDIDO	CA		07/26/2024		5,264		(131)			(131)		5,133	5,133			
100161411	BLOOMINGTON	CA		07/26/2024		3,821		(70)			(70)		3,751	3,751			
100161412	EASTVALE	CA		07/26/2024		254,563		(5,798)			(5,798)		248,765	248,765			
100161413	PORT RICHEY	FL		07/26/2024		1,078		(26)			(26)		1,052	1,052			
100161417	HOMESTEAD	FL		07/29/2024		4,606		(95)			(95)		4,511	4,511			
100161418	PEMBROKE PINES	FL		07/29/2024		12,190		(142)			(142)		12,048	12,048			
100161419	MOUNT PROSPECT	IL		07/29/2024		1,949		(34)			(34)		1,915	1,915			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161420	CUMMING	GA		07/29/2024		3,696		(36)			(36)		3,660	3,660			
100161421	LAKESIDE	CA		07/29/2024		6,511		(52)			(52)		6,459	6,459			
100161423	DAWSONVILLE	GA		07/29/2024		210,911		(2,354)	41		(2,395)		208,516	207,968		(547)	(547)
100161424	SUMMERVILLE	SC		07/29/2024		2,673		(32)			(32)		2,641	2,641			
100161425	DALLAS	TX		07/29/2024		2,997		(55)			(55)		2,942	2,942			
100161427	PHENIX CITY	AL		07/29/2024		1,912		63			63		1,975	1,975			
100161428	MCALLEN	TX		07/29/2024		3,139		(40)			(40)		3,099	3,099			
100161429	REHOBOTH BEACH	DE		07/29/2024		5,164		(118)			(118)		5,046	5,046			
100161430	PRESCOTT	AZ		07/29/2024		43,933		(216)			(216)		43,717	43,717			
100161431	CLOVIS	CA		07/29/2024		2,694		(67)			(67)		2,627	2,627			
100161432	ARVADA	CO		07/29/2024		5,715		38			38		5,753	5,753			
100161433	RALEIGH	NC		07/29/2024		2,500		(69)			(69)		2,431	2,431			
100161434	GLENDORA	CA		07/29/2024		6,312		(65)			(65)		6,247	6,247			
100161435	PLANO	TX		07/29/2024		2,355		(28)			(28)		2,327	2,327			
100161436	HOUSTON	TX		07/29/2024		2,603		77			77		2,680	2,680			
100161437	ROYSE CITY	TX		07/29/2024		2,530		(63)			(63)		2,467	2,467			
100161438	DELAWARE	OH		07/29/2024		2,746		(32)			(32)		2,714	2,714			
100161439	NORTH MYRTLE BEACH	SC		07/29/2024		7,037		(134)			(134)		6,903	6,903			
100161440	AUBREY	TX		07/29/2024		2,573		(30)			(30)		2,543	2,543			
100161441	CEDAR PARK	TX		07/29/2024		3,004		(15)			(15)		2,989	2,989			
100161442	PRAIRIE GROVE	AR		07/29/2024		3,004							3,004	3,004			
100161443	ROCKY MOUNT	MO		07/30/2024		4,348		(28)			(28)		4,320	4,320			
100161444	ESTERO	FL		07/30/2024		5,479		(131)			(131)		5,348	5,348			
100161445	FORT LAUDERDALE	FL		07/30/2024		6,086		(156)			(156)		5,930	5,930			
100161446	POOLER	GA		07/30/2024		35,410		(532)			(532)		34,878	34,878			
100161447	PLANO	TX		07/30/2024		4,651		(46)			(46)		4,605	4,605			
100161448	BRANDON	FL		07/30/2024		49,852		(137)			(137)		49,715	49,715			
100161449	MERIDIANVILLE	AL		07/30/2024		2,849		137			137		2,986	2,986			
100161450	WENDELL	NC		07/30/2024		2,471		(24)			(24)		2,447	2,447			
100161451	KYLE	TX		07/30/2024		5,017		(53)			(53)		4,964	4,964			
100161452	FORNEY	TX		07/30/2024		2,989		(51)			(51)		2,938	2,938			
100161453	PFLUGERVILLE	TX		07/30/2024		2,360		(83)			(83)		2,277	2,277			
100161454	ROSENBERG	TX		07/30/2024		4,211		99			99		4,310	4,310			
100161455	INDIAN TRAIL	NC		07/30/2024		2,578		(50)			(50)		2,528	2,528			
100161456	OKLAHOMA CITY	OK		07/30/2024		70,828		(1,522)			(1,522)		69,306	69,306			
100161457	MARIETTA	GA		07/30/2024		2,563		(67)			(67)		2,496	2,496			
100161458	OVERLAND PARK	KS		07/30/2024		56,056		(1,645)			(1,645)		54,411	54,411			
100161459	MARIETTA	GA		07/30/2024		4,766		(83)			(83)		4,683	4,683			
100161460	PANAMA CITY BEACH	FL		07/30/2024		65,391		(1,941)			(1,941)		63,450	63,450			
100161461	AUSTIN	TX		07/30/2024		5,290		66			66		5,356	5,356			
100161462	FORT PIERCE	FL		07/30/2024		2,965		(22)			(22)		2,943	2,943			
100161463	HOWELL	NJ		07/30/2024		4,720		(125)			(125)		4,595	4,595			
100161464	ANNA	TX		07/30/2024		3,294		(67)			(67)		3,227	3,227			
100161465	TEMPLE	TX		07/30/2024		2,713		(88)			(88)		2,625	2,625			
100161467	FISHERVILLE	KY		07/30/2024		5,939		(105)			(105)		5,834	5,834			
100161468	POOLER	GA		07/30/2024		2,253		(37)			(37)		2,216	2,216			
100161469	MISSOULA	MT		07/30/2024		6,129		(29)			(29)		6,100	6,100			
100161470	POOLER	GA		07/30/2024		2,253		(37)			(37)		2,216	2,216			
100161471	LEHIGH ACRES	FL		07/30/2024		2,494		(94)			(94)		2,400	2,400			
100161472	TOMBALL	TX		07/30/2024		2,170		(45)			(45)		2,125	2,125			
100161473	MURFREESBORO	TN		07/30/2024		3,989		(112)			(112)		3,877	3,877			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161474	IRVINE	CA		07/30/2024		6,130		(137)			(137)		5,993	5,993			
100161476	MELBOURNE	FL		07/30/2024		2,185		(49)			(49)		2,136	2,136			
100161478	COLLINGSWOOD	NJ		07/30/2024		2,360		(44)			(44)		2,316	2,316			
100161479	MARIETTA	GA		07/30/2024		10,030		(219)			(219)		9,811	9,811			
100161482	FORT WORTH	TX		07/30/2024		2,260		(51)			(51)		2,209	2,209			
100161483	PASADENA	TX		07/30/2024		2,914		1			1		2,915	2,915			
100161485	MAGNOLIA	TX		07/30/2024		25,305		(501)			(501)		24,804	24,804			
100161486	NARRAGANSETT	RI		07/30/2024		258,913		(4,107)			(4,107)		254,806	254,806			
100161487	LEWISVILLE	TX		07/30/2024		3,151		(98)			(98)		3,053	3,053			
100161488	FLOWER MOUND	TX		07/30/2024		4,873		(160)			(160)		4,713	4,713			
100161489	LOS ANGELES	CA		07/30/2024		1,095,001		4,349			4,349		1,099,350	1,099,350			
100161490	NEW ORLEANS	LA		07/30/2024		2,803		(64)			(64)		2,739	2,739			
100161491	SAINT GEORGE	UT		07/30/2024		2,562		(83)			(83)		2,479	2,479			
100161492	FORT MYERS BEACH	FL		07/30/2024		25,698		(678)			(678)		25,020	25,020			
100161493	INDIANAPOLIS	IN		07/30/2024		6,037		(178)			(178)		5,859	5,859			
100161494	OAK HARBOR	WA		07/30/2024		3,349		(59)			(59)		3,290	3,290			
100161495	WOONSOCKET	RI		07/30/2024		4,167		(56)			(56)		4,111	4,111			
100161496	WILLIAMSBURG	VA		07/30/2024		6,536		(73)			(73)		6,463	6,463			
100161497	TROPHY CLUB	TX		07/30/2024		3,562		(113)			(113)		3,449	3,449			
100161498	PHOENIX	AZ		07/30/2024		3,184		(74)			(74)		3,110	3,110			
100161499	HIAWASSEE	GA		07/30/2024		3,151		(81)			(81)		3,070	3,070			
100161500	CANAL WINCHESTER	OH		07/30/2024		2,170		(68)			(68)		2,102	2,102			
100161503	FARMINGTON	AR		07/30/2024		36,248		(719)			(719)		35,529	35,529			
100161504	BRIDGEPORT	CT		07/30/2024		4,877		(68)			(68)		4,809	4,809			
100161505	BRIDGEPORT	CT		07/30/2024		3,194		(50)			(50)		3,144	3,144			
100161507	FAYETTEVILLE	NC		07/30/2024		7,112		90			90		7,202	7,202			
100161508	FORT WORTH	TX		07/30/2024		3,247		(53)			(53)		3,194	3,194			
100161510	FRISCO	TX		07/30/2024		3,716		(123)			(123)		3,593	3,593			
100161512	TACOMA	WA		07/30/2024		2,874		(57)			(57)		2,817	2,817			
100161513	ONTARIO	CA		07/30/2024		5,794		(124)			(124)		5,670	5,670			
100161514	DUNEDIN	FL		07/30/2024		2,971		(73)			(73)		2,898	2,898			
100161515	POOLER	GA		07/30/2024		2,886		(73)			(73)		2,813	2,813			
100161516	HORSHAM	PA		07/30/2024		3,192		(36)			(36)		3,156	3,156			
100161517	AUBURN	GA		07/30/2024		2,623		(77)			(77)		2,546	2,546			
100161518	WATERBURY	CT		07/30/2024		2,437		(45)			(45)		2,392	2,392			
100161519	HESPERIA	CA		07/30/2024		2,550		(28)			(28)		2,522	2,522			
100161520	DAVENPORT	FL		07/30/2024		2,636		(70)			(70)		2,566	2,566			
100161521	COVINGTON	GA		07/30/2024		2,209		(83)			(83)		2,126	2,126			
100161523	THOUSAND OAKS	CA		07/30/2024		2,633		(64)			(64)		2,569	2,569			
100161524	MESA	AZ		07/30/2024		4,461		123			123		4,584	4,584			
100161525	DUCK CREEK VILLAGE	UT		07/30/2024		3,129		(97)			(97)		3,032	3,032			
100161526	SAINT GEORGE	UT		07/30/2024		3,158		(75)			(75)		3,083	3,083			
100161527	FORT MYERS	FL		07/30/2024		2,613		(96)			(96)		2,517	2,517			
100161528	PRINCETON	TX		07/30/2024		2,308		(50)			(50)		2,258	2,258			
100161529	BRYAN	TX		07/30/2024		2,146		(57)			(57)		2,089	2,089			
100161530	PAWTUCKET	RI		07/30/2024		3,590		(66)			(66)		3,524	3,524			
100161531	CHULA VISTA	CA		07/30/2024		8,552		(183)			(183)		8,369	8,369			
100161532	HILTON HEAD ISLAND	SC		07/30/2024		39,197		(1,026)			(1,026)		38,171	38,171			
100161533	MYERSVILLE	MD		07/30/2024		3,667		(162)			(162)		3,505	3,505			
100161535	CENTERTON	AR		07/30/2024		370,115		(7,970)			(7,970)		362,145	362,145			
100161536	FERNANDINA BEACH	FL		07/30/2024		3,160		(42)			(42)		3,118	3,118			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161538	AUBREY	TX		07/30/2024		2,496		(80)			(80)		2,416	2,416			
100161539	BELGRADE	MT		07/30/2024		3,928		(98)			(98)		3,830	3,830			
100161540	MALDEN	MA		07/30/2024		8,034		(133)			(133)		7,901	7,901			
100161541	TAMPA	FL		07/30/2024		2,749		(89)			(89)		2,660	2,660			
100161542	MERIDIAN	ID		07/30/2024		4,676		284			284		4,960	4,960			
100161543	JACKSON	NJ		07/30/2024		5,990		(141)			(141)		5,849	5,849			
100161544	AUBURN	AL		07/30/2024		72,210		(527)			(527)		71,683	71,683			
100161545	SACRAMENTO	CA		07/30/2024		4,492		(74)			(74)		4,418	4,418			
100161546	ACWORTH	GA		07/30/2024		2,921		(55)			(55)		2,866	2,866			
100161547	ATHENS	GA		07/30/2024		3,117		15			15		3,132	3,132			
100161548	LOS ANGELES	CA		07/30/2024		4,687		(99)			(99)		4,588	4,588			
100161549	DURHAM	NC		07/30/2024		8,255		(192)			(192)		8,063	8,063			
100161551	BONNEY LAKE	WA		07/30/2024		57,566		1,131			1,131		58,697	58,697			
100161552	FORT WORTH	TX		07/30/2024		2,503		(69)			(69)		2,434	2,434			
100161553	WORCESTER	MA		07/30/2024		4,970		(100)			(100)		4,870	4,870			
100161554	CHICAGO	IL		07/30/2024		6,036		(146)			(146)		5,890	5,890			
100161555	PLANO	TX		07/30/2024		2,584		(77)			(77)		2,507	2,507			
100161556	GLENDALE	AZ		07/30/2024		3,726		(61)			(61)		3,665	3,665			
100161557	CELINA	TX		07/30/2024		3,086		(96)			(96)		2,990	2,990			
100161558	PORT SAINT LUCIE	FL		07/30/2024		2,856		(37)			(37)		2,819	2,819			
100161559	PALM COAST	FL		07/30/2024		3,824		(40)			(40)		3,784	3,784			
100161560	COOPER CITY	FL		07/30/2024		2,876		(81)			(81)		2,795	2,795			
100161561	UNITED KINGDOM	GBR		07/29/2024		43						1	44	217	173		173
100161562	UNITED KINGDOM	GBR		07/29/2024		23						1	24	143	119		119
100161563	UNITED KINGDOM	GBR		07/29/2024		54						1	55	290	235		235
100161564	UNITED KINGDOM	GBR		07/29/2024		17							17	91	74		74
100161565	UNITED KINGDOM	GBR		07/29/2024		11							11	53	42		42
100161566	UNITED KINGDOM	GBR		07/29/2024		50						1	51	204	153		153
100161567	UNITED KINGDOM	GBR		07/29/2024		25						1	26	136	110		110
100161568	UNITED KINGDOM	GBR		07/29/2024		8,712						240	8,952	9,394	442		442
100161569	UNITED KINGDOM	GBR		07/29/2024		32						1	33	134	101		101
100161570	UNITED KINGDOM	GBR		07/29/2024		5,434						150	5,584	5,880	295		295
100161571	UNITED KINGDOM	GBR		07/29/2024		17							17	70	53		53
100161572	UNITED KINGDOM	GBR		07/29/2024		2,384						66	2,450	2,575	125		125
100161573	UNITED KINGDOM	GBR		07/29/2024		33						1	34	180	146		146
100161574	UNITED KINGDOM	GBR		07/29/2024		30						1	31	125	94		94
100161575	UNITED KINGDOM	GBR		07/29/2024		33						1	34	139	106		106
100161576	UNITED KINGDOM	GBR		07/29/2024		14							14	58	44		44
100161577	UNITED KINGDOM	GBR		07/29/2024		17							17	68	51		51
100161578	UNITED KINGDOM	GBR		07/29/2024		15							15	68	53		53
100161579	UNITED KINGDOM	GBR		07/29/2024		15							15	68	53		53
100161580	UNITED KINGDOM	GBR		07/29/2024		35						1	36	135	99		99
100161581	UNITED KINGDOM	GBR		07/29/2024		19						1	20	85	65		65
100161582	UNITED KINGDOM	GBR		07/29/2024		13							13	63	50		50
100161583	UNITED KINGDOM	GBR		07/29/2024		14							14	64	50		50
100161584	UNITED KINGDOM	GBR		07/29/2024		9,448						260	9,708	10,534	826		826
100161585	UNITED KINGDOM	GBR		07/29/2024		14							14	59	44		44
100161586	UNITED KINGDOM	GBR		07/29/2024		3,440						95	3,535	3,783	248		248
100161587	UNITED KINGDOM	GBR		07/29/2024		32						1	33	133	100		100
100161588	UNITED KINGDOM	GBR		07/29/2024		46						1	47	198	151		151
100161589	UNITED KINGDOM	GBR		07/29/2024		25						1	26	112	85		85

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161590	UNITED KINGDOM	GBR		07/29/2024		2,603						72	2,675	2,820	145		145
100161591	UNITED KINGDOM	GBR		07/29/2024		20						1	21	85	64		64
100161592	UNITED KINGDOM	GBR		07/29/2024		26						1	27	169	142		142
100161593	UNITED KINGDOM	GBR		07/29/2024		20						1	21	81	59		59
100161594	UNITED KINGDOM	GBR		07/29/2024		30						1	31	143	112		112
100161595	UNITED KINGDOM	GBR		07/29/2024		9							9	45	36		36
100161596	UNITED KINGDOM	GBR		07/29/2024		45,798						1,262	47,060	49,391	2,332		2,332
100161597	UNITED KINGDOM	GBR		07/29/2024		9							9	35	26		26
100161598	UNITED KINGDOM	GBR		07/29/2024		54						1	55	417	362		362
100161599	UNITED KINGDOM	GBR		07/29/2024		36						1	37	147	111		111
100161600	UNITED KINGDOM	GBR		07/29/2024		102						3	105	484	378		378
100161601	UNITED KINGDOM	GBR		07/29/2024		54						2	56	224	168		168
100161602	UNITED KINGDOM	GBR		07/29/2024		1							1	75	75		75
100161603	UNITED KINGDOM	GBR		07/29/2024		25						1	26	106	80		80
100161604	UNITED KINGDOM	GBR		07/29/2024		25						1	26	105	79		79
100161605	UNITED KINGDOM	GBR		07/29/2024		64						2	66	274	208		208
100161606	UNITED KINGDOM	GBR		07/29/2024		67						2	69	259	190		190
100161607	UNITED KINGDOM	GBR		07/29/2024		23						1	24	97	73		73
100161608	UNITED KINGDOM	GBR		07/29/2024		26						1	27	124	98		98
100161610	UNITED KINGDOM	GBR		07/29/2024		58						2	60	241	181		181
100161612	UNITED KINGDOM	GBR		07/29/2024		88						2	90	371	281		281
100161613	UNITED KINGDOM	GBR		07/29/2024		10							10	41	31		31
100161615	UNITED KINGDOM	GBR		07/29/2024		17							17	114	97		97
100161616	UNITED KINGDOM	GBR		07/29/2024		69						2	71	312	240		240
100161617	UNITED KINGDOM	GBR		07/29/2024		47						1	48	180	132		132
100161618	UNITED KINGDOM	GBR		07/29/2024		17							17	68	51		51
100161620	UNITED KINGDOM	GBR		07/29/2024		25						1	26	108	82		82
100161621	UNITED KINGDOM	GBR		07/29/2024		96						3	99	490	391		391
100161622	UNITED KINGDOM	GBR		07/29/2024		1,699						47	1,746	1,849	102		102
100161623	UNITED KINGDOM	GBR		07/29/2024		57						2	59	239	180		180
100161624	UNITED KINGDOM	GBR		07/29/2024		399						11	410	1,770	1,360		1,360
100161625	UNITED KINGDOM	GBR		07/29/2024		36						1	37	139	102		102
100161626	UNITED KINGDOM	GBR		07/29/2024		4,114						113	4,227	4,475	248		248
100161627	UNITED KINGDOM	GBR		07/29/2024		24						1	25	95	70		70
100161628	UNITED KINGDOM	GBR		07/29/2024		24						1	25	94	69		69
100161629	UNITED KINGDOM	GBR		07/29/2024		21						1	22	84	62		62
100161630	UNITED KINGDOM	GBR		07/29/2024		57						2	59	237	178		178
100161631	UNITED KINGDOM	GBR		07/29/2024		45						1	46	197	151		151
100161632	UNITED KINGDOM	GBR		07/29/2024		59						2	61	229	168		168
100161633	UNITED KINGDOM	GBR		07/29/2024		16							16	63	46		46
100161634	UNITED KINGDOM	GBR		07/29/2024		33						1	34	138	104		104
100161635	UNITED KINGDOM	GBR		07/29/2024		27						1	28	108	80		80
100161636	UNITED KINGDOM	GBR		07/29/2024		18							18	66	49		49
100161637	UNITED KINGDOM	GBR		07/29/2024		37						1	38	144	106		106
100161638	UNITED KINGDOM	GBR		07/29/2024		35						1	36	141	104		104
100161639	UNITED KINGDOM	GBR		07/29/2024		74						2	76	293	218		218
100161640	UNITED KINGDOM	GBR		07/29/2024		123						3	126	489	363		363
100161641	UNITED KINGDOM	GBR		07/29/2024		52						1	53	280	227		227
100161642	UNITED KINGDOM	GBR		07/29/2024		32						1	33	137	104		104
100161643	DEN HAAG	NLD		07/29/2024										322	322		322
100161644	S-GRAVENHAGE	NLD		07/29/2024										470	470		470

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161645	S-GRAVENHAGE	NLD		07/29/2024										17	17		17
100161646	HANK	NLD		07/29/2024										320	320		320
100161647	S-HERTOGENBOSCH	NLD		07/29/2024										121	121		121
100161648	ROTTERDAM	NLD		07/29/2024										309	309		309
100161649	ROTTERDAM	NLD		07/29/2024		2,849						128	2,977	3,333	356		356
100161650	GRONINGEN	NLD		07/29/2024										1,190	1,190		1,190
100161651	AMERSFOORT	NLD		07/29/2024										2,668	2,668		2,668
100161652	ZEIST	NLD		07/29/2024										1,786	1,786		1,786
100161653	GORREDIJK	NLD		07/29/2024										402	402		402
100161654	GORREDIJK	NLD		07/29/2024		441						20	461	493	32		32
100161655	TILBURG	NLD		07/29/2024										95	95		95
100161656	MEPPEL	NLD		07/29/2024										208	208		208
100161657	MEPPEL	NLD		07/29/2024		2,172						98	2,270	2,407	136		136
100161658	LEEUWARDEN	NLD		07/29/2024										162	162		162
100161659	LEEUWARDEN	NLD		07/29/2024		582						26	608	647	40		40
100161660	LEEUWARDEN	NLD		07/29/2024										184	184		184
100161661	LEEUWARDEN	NLD		07/29/2024		660						30	690	735	45		45
100161662	AMSTERDAM	NLD		07/29/2024										621	621		621
100161663	AMSTERDAM	NLD		07/29/2024		4,117						185	4,302	4,528	225		225
100161664	EDE	NLD		07/29/2024										490	490		490
100161665	HARLINGEN	NLD		07/29/2024										349	349		349
100161666	HENGELO	NLD		07/29/2024										541	541		541
100161667	SPAUBEEK	NLD		07/29/2024										406	406		406
100161668	SCHIEDAM	NLD		07/29/2024		59,694						2,680	62,374	67,209	4,835		4,835
100161669	WEERT	NLD		07/29/2024										140	140		140
100161670	SCHIEDAM	NLD		07/29/2024										925	925		925
100161671	SCHIEDAM	NLD		07/29/2024		2,937						132	3,069	3,277	207		207
100161672	S-GRAVENHAGE	NLD		07/29/2024										300	300		300
100161673	ROOSENDAAL	NLD		07/29/2024										238	238		238
100161674	ZWIJNDRECHT	NLD		07/29/2024										189	189		189
100161675	SCHIEDAM	NLD		07/29/2024										557	557		557
100161676	ROTTERDAM	NLD		07/29/2024										227	227		227
100161677	BREDA	NLD		07/29/2024										193	193		193
100161678	BREDA	NLD		07/29/2024		1,575						71	1,646	1,753	107		107
100161679	AMSTERDAM	NLD		07/29/2024		28,897						1,297	30,194	29,634	(560)		(560)
100161680	AMSTERDAM	NLD		07/29/2024										212	212		212
100161681	AMSTERDAM	NLD		07/29/2024										258	258		258
100161682	HILVERSUM	NLD		07/29/2024										549	549		549
100161683	FARSUM	NLD		07/29/2024										215	215		215
100161684	FARSUM	NLD		07/29/2024		4,845						218	5,063	5,327	265		265
100161685	GELEEN	NLD		07/29/2024										350	350		350
100161686	ROTTERDAM	NLD		07/29/2024										234	234		234
100161687	S-GRAVENHAGE	NLD		07/29/2024										1,299	1,299		1,299
100161688	AMSTERDAM	NLD		07/29/2024										248	248		248
100161689	ZAANDAM	NLD		07/29/2024										416	416		416
100161690	WESTERVOORT	NLD		07/29/2024										153	153		153
100161691	WESTERVOORT	NLD		07/29/2024		861						39	900	953	53		53
100161694	S-GRAVENHAGE	NLD		07/29/2024										551	551		551
100161695	MONTFOORT	NLD		07/29/2024										487	487		487
100161696	NIEUWERKERK AAN DEN IJSSEL	NLD		07/29/2024										327	327		327
100161697	AMSTERDAM	NLD		07/29/2024										3,107	3,107		3,107

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161698	VENLO	NLD		07/29/2024										761	761		761
100161699	ROTTERDAM	NLD		07/29/2024		1,108,200						49,759	1,157,959	1,117,090	(40,868)		(40,868)
100161700	HAARLEM	NLD		07/29/2024										607	607		607
100161701	S-GRAVENHAGE	NLD		07/29/2024										81	81		81
100161702	TIEL	NLD		07/29/2024		365,602						16,416	382,018	368,022	(13,996)		(13,996)
100161704	ENGLEWOOD	NJ		07/30/2024		4,333		(124)			(124)		4,209	4,209			
100161705	LAS VEGAS	NV		07/30/2024		5,189		(170)			(170)		5,019	5,019			
100161706	EDGEWATER	FL		07/30/2024		2,182		(31)			(31)		2,151	2,151			
100161707	ORLANDO	FL		07/30/2024		10,319		(312)			(312)		10,007	10,007			
100161708	NEWARK	DE		07/30/2024		2,157		(54)			(54)		2,103	2,103			
100161709	MIAMI	FL		07/30/2024		4,431		(140)			(140)		4,291	4,291			
100161710	AURORA	CO		07/30/2024		151,847		(2,396)			(2,396)		149,451	149,451			
100161711	CROWN POINT	IN		07/30/2024		44,382		(1,556)			(1,556)		42,826	42,826			
100161712	LAS VEGAS	NV		07/30/2024		3,587		(118)			(118)		3,469	3,469			
100161713	ROSEVILLE	CA		07/30/2024		5,354		(60)			(60)		5,294	5,294			
100161715	PEORIA	AZ		07/30/2024		2,913		(75)			(75)		2,838	2,838			
100161716	ELIZABETH	NJ		07/30/2024		5,696		(142)			(142)		5,554	5,554			
100161717	PORT SAINT LUCIE	FL		07/30/2024		3,026		(115)			(115)		2,911	2,911			
100161718	NEWPORT BEACH	CA		07/30/2024		19,094		(595)			(595)		18,499	18,499			
100161719	WINTER GARDEN	FL		07/30/2024		288,635		(7,680)			(7,680)		280,955	280,955			
100161720	DUNMORE	PA		07/30/2024		1,368		(5)			(5)		1,363	1,363			
100161721	SETAUKET	NY		07/30/2024		7,966		(122)			(122)		7,844	7,844			
100161722	MOUNT STERLING	OH		07/30/2024		1,274		(59)			(59)		1,215	1,215			
100161725	JUPITER	FL		07/30/2024		2,887		(150)			(150)		2,737	2,737			
100161727	PALM COAST	FL		07/30/2024		3,142		(118)			(118)		3,024	3,024			
100161728	MONTICELLO	NY		07/30/2024		1,861		(46)			(46)		1,815	1,815			
100161729	LAS VEGAS	NV		07/30/2024		3,095		(150)			(150)		2,945	2,945			
100161730	NEW SMYRNA BEACH	FL		07/30/2024		15,682		(687)			(687)		14,995	14,995			
100161731	FAIRLESS HILLS	PA		07/30/2024		2,617		(34)			(34)		2,583	2,583			
100161733	SAN JOSE	CA		07/30/2024		11,886		(378)			(378)		11,508	11,508			
100161734	NEW BRUNSWICK	NJ		07/30/2024		3,811		(19)			(19)		3,792	3,792			
100161735	HIALEAH	FL		07/30/2024		64,738		(2,194)			(2,194)		62,544	62,544			
100161736	PINECREST	FL		07/30/2024		29,350		(1,180)			(1,180)		28,170	28,170			
100161737	PATCHOGUE	NY		07/30/2024		3,327		(139)			(139)		3,188	3,188			
100161739	NEW HAVEN	CT		07/30/2024		4,897		(177)			(177)		4,720	4,720			
100161740	DORAL	FL		07/30/2024		6,055		(221)			(221)		5,834	5,834			
100161742	TARZANA	CA		07/30/2024		2,966		(165)			(165)		2,801	2,801			
100161743	HOUSTON	TX		07/30/2024		3,731		(108)			(108)		3,623	3,623			
100161745	NORTHLAKE	TX		07/30/2024		5,934		(170)			(170)		5,764	5,764			
100161747	COCONUT CREEK	FL		07/30/2024		36,485		(2,347)			(2,347)		34,138	34,138			
100161748	CLAREMORE	OK		07/30/2024		1,271		(68)			(68)		1,203	1,203			
100161750	WILMINGTON	OH		07/30/2024		1,756		(43)			(43)		1,713	1,713			
100161751	BAKERSFIELD	CA		07/30/2024		1,657		(78)			(78)		1,579	1,579			
100161753	HACKETTSTOWN	NJ		07/31/2024		3,038		(125)			(125)		2,913	2,913			
100161754	HACKETTSTOWN	NJ		07/31/2024		2,879		(108)			(108)		2,771	2,771			
100161755	HACKETTSTOWN	NJ		07/31/2024		2,590		(101)			(101)		2,489	2,489			
100161756	BELLPORT	NY		07/31/2024		3,576		(137)			(137)		3,439	3,439			
100161757	FLANDERS	NY		07/31/2024		4,628		(176)			(176)		4,452	4,452			
100161760	HACKETTSTOWN	NJ		07/31/2024		3,034		(106)			(106)		2,928	2,928			
100161761	PHILADELPHIA	PA		07/31/2024		2,128		(69)			(69)		2,059	2,059			
100161762	TRENTON	NJ		07/31/2024		1,762		(62)			(62)		1,700	1,700			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161763	HACKETTSTOWN	NJ		07/31/2024		2,907		(109)			(109)		2,798	2,798			
100161764	HACKETTSTOWN	NJ		07/31/2024		2,826		(108)			(108)		2,718	2,718			
100161765	BRIDGETON	NJ		07/31/2024		1,146		(30)			(30)		1,116	1,116			
100161766	LUSBY	MD		07/31/2024		1,797		(61)			(61)		1,736	1,736			
100161767	TRENTON	NJ		07/31/2024		1,683		(65)			(65)		1,618	1,618			
100161768	MASTIC	NY		07/31/2024		3,626		(138)			(138)		3,488	3,488			
100161769	NEWARK	NJ		07/31/2024		4,784		(105)			(105)		4,679	4,679			
100161770	MONROE	NY		07/31/2024		3,384		(91)			(91)		3,293	3,293			
100161771	TRENTON	NJ		07/31/2024		1,931		(70)			(70)		1,861	1,861			
100161772	BABYLON	NY		07/31/2024		4,120		(158)			(158)		3,962	3,962			
100161774	RIVERHEAD	NY		07/31/2024		4,409		(168)			(168)		4,241	4,241			
100161775	TRENTON	NJ		07/31/2024		1,572		(52)			(52)		1,520	1,520			
100161777	PHILADELPHIA	PA		07/31/2024		2,944		(99)			(99)		2,845	2,845			
100161778	HUNTINGTON STATION	NY		07/31/2024		3,902		(102)			(102)		3,800	3,800			
100161779	CHICAGO HEIGHTS	IL		07/31/2024		920		(17)			(17)		903	903			
100161781	DETROIT	MI		07/31/2024		603		(23)			(23)		580	580			
100161782	HACKETTSTOWN	NJ		07/31/2024		2,627		(79)			(79)		2,548	2,548			
100161785	SAINT STEPHEN	SC		07/31/2024		2,709		(87)			(87)		2,622	2,622			
100161786	YONKERS	NY		07/31/2024		4,162		(95)			(95)		4,067	4,067			
100161787	LAWRENCE	MA		07/31/2024		4,965		(109)			(109)		4,856	4,856			
100161788	LAUDERDALE LAKES	FL		07/31/2024		3,023		(54)			(54)		2,969	2,969			
100161789	HACKETTSTOWN	NJ		07/31/2024		2,741		(93)			(93)		2,648	2,648			
100161790	NEWARK	NJ		07/31/2024		5,716		(143)			(143)		5,573	5,573			
100161791	PHILADELPHIA	PA		07/31/2024		1,285		(46)			(46)		1,239	1,239			
100161793	SAUK VILLAGE	IL		07/31/2024		950		(15)			(15)		935	935			
100161795	CANTON	OH		07/31/2024		621		(2)			(2)		619	619			
100161796	PHILADELPHIA	PA		07/31/2024		2,043		(60)			(60)		1,983	1,983			
100161798	TRENTON	NJ		07/31/2024		1,088		(39)			(39)		1,049	1,049			
100161799	NORCROSS	GA		07/31/2024		8,823		(170)			(170)		8,653	8,653			
100161801	PAYETTE	ID		07/31/2024		3,144		(124)			(124)		3,020	3,020			
100161802	TUNNEL HILL	GA		07/31/2024		2,257							2,257	2,257			
100161803	HACKETTSTOWN	NJ		07/31/2024		2,566		(91)			(91)		2,475	2,475			
100161805	HACKETTSTOWN	NJ		07/31/2024		2,493		(98)			(98)		2,395	2,395			
100161806	MILLVILLE	NJ		07/31/2024		1,705		(44)			(44)		1,661	1,661			
100161807	THE BRONX	NY		07/31/2024		9,358		(273)			(273)		9,085	9,085			
100161808	NEWBURGH	NY		07/31/2024		2,226		(59)			(59)		2,167	2,167			
100161809	CARBONDALE	PA		07/31/2024		981		(30)			(30)		951	951			
100161810	WASHINGTON	IN		07/31/2024		868		(21)			(21)		847	847			
100161811	POMONA	NY		07/31/2024		5,749		(148)			(148)		5,601	5,601			
100161812	MONTICELLO	NY		07/31/2024		2,527		(53)			(53)		2,474	2,474			
100161813	BOONE	NC		07/31/2024		4,197		(76)			(76)		4,121	4,121			
100161814	ROOSEVELT	NJ		07/31/2024		2,981		(66)			(66)		2,915	2,915			
100161817	ALLENTOWN	PA		07/31/2024		669		(18)			(18)		651	651			
100161818	ZANESVILLE	OH		07/31/2024		876		(20)			(20)		856	856			
100161820	PHILADELPHIA	PA		07/31/2024		1,148		(29)			(29)		1,119	1,119			
100161821	LINDENWOLD	NJ		07/31/2024		1,304		(34)			(34)		1,270	1,270			
100161823	SCRANTON	PA		07/31/2024		1,973		(67)			(67)		1,906	1,906			
100161824	FRANKLIN PARK	IL		07/31/2024		2,841		(71)			(71)		2,770	2,770			
100161825	NEWTON	NJ		07/31/2024		3,402		(86)			(86)		3,316	3,316			
100161827	PHILADELPHIA	PA		07/31/2024		1,678		11			11		1,689	1,689			
100161828	PITTSBURGH	PA		07/31/2024		1,812		(21)			(21)		1,791	1,791			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161830	TOBYHANNA	PA		07/31/2024		2,652		(64)			(64)		2,588	2,588			
100161831	RIDGEFIELD PARK	NJ		07/31/2024		811		(25)			(25)		786	786			
100161832	CORINTH	MS		07/31/2024		1,576		(48)			(48)		1,528	1,528			
100161834	TYLER	TX		07/31/2024		1,060		(26)			(26)		1,034	1,034			
100161836	EAST ELMHURST	NY		07/31/2024		6,547		(196)			(196)		6,351	6,351			
100161838	CHICAGO	IL		07/31/2024		2,646		(76)			(76)		2,570	2,570			
100161840	PHILADELPHIA	PA		07/31/2024		1,203		(23)			(23)		1,180	1,180			
100161841	MOUNT ARLINGTON	NJ		07/31/2024		1,589		(28)			(28)		1,561	1,561			
100161842	MORGANTOWN	WV		07/31/2024		1,907		(37)			(37)		1,870	1,870			
100161843	PHILADELPHIA	PA		07/31/2024		1,002		(11)			(11)		991	991			
100161847	SCOTRUN	PA		07/31/2024		855		(37)			(37)		818	818			
100161848	CHESTER	PA		07/31/2024		819		(16)			(16)		803	803			
100161851	WOODRIDGE	NY		07/31/2024		1,945		(32)			(32)		1,913	1,913			
100161852	ATLANTIC CITY	NJ		07/31/2024		1,686		(38)			(38)		1,648	1,648			
100161855	ALBANY	NY		07/31/2024		(2,351)		(53)	(18)		(35)		(2,386)	988		3,374	3,374
100161856	BAY SHORE	NY		07/31/2024		3,542		(128)			(128)		3,414	3,414			
100161857	GARY	IN		07/31/2024		(6,634)		(64)	(46)		(18)		(6,652)	1,121		7,773	7,773
100161858	VERMILION	OH		07/31/2024		1,120		(17)			(17)		1,103	1,103			
100161860	CEDARVILLE	NJ		07/31/2024		(22,792)		(320)	(275)		(45)		(22,837)	1,890		24,728	24,728
100161861	MELBOURNE	FL		07/31/2024		1,153		(10)			(10)		1,143	1,143			
100161862	LOCH SHELDRAKE	NY		07/31/2024		1,380		(46)			(46)		1,334	1,334			
100161863	NAPLES	FL		07/31/2024		6,329		(155)			(155)		6,174	6,174			
100161865	BALTIMORE	MD		07/31/2024		837		(12)			(12)		825	825			
100161866	CLEVELAND	OH		07/31/2024		1,174		(16)			(16)		1,158	1,158			
100161867	HURLEYVILLE	NY		07/31/2024		1,066		(14)			(14)		1,052	1,052			
100161870	LOS ANGELES	CA		07/31/2024		4,784		(181)			(181)		4,603	4,603			
100161871	LAS VEGAS	NV		07/31/2024		17,251		(165)			(165)		17,086	17,086			
100161873	PORTSMOUTH	OH		07/31/2024		1,844		(49)			(49)		1,795	1,795			
100161874	LONG BEACH	CA		07/31/2024		2,841		(97)			(97)		2,744	2,744			
100161877	FRESNO	CA		07/31/2024		941		(30)			(30)		911	911			
100161879	ROCKFORD	IL		07/31/2024		1,021		(63)			(63)		958	958			
100161882	DECATUR	GA		07/31/2024		2,215		(32)			(32)		2,183	2,183			
100161883	HOUSTON	TX		07/31/2024		2,155		7			7		2,162	2,162			
100161884	LAKEVILLE	MN		07/31/2024		10,654		(226)			(226)		10,428	10,428			
100161885	HOUSTON	TX		07/31/2024		1,573		(32)			(32)		1,541	1,541			
100161886	BALTIMORE	MD		07/31/2024		1,906		(126)			(126)		1,780	1,780			
100161891	LAS VEGAS	NV		07/31/2024		1,178		21			21		1,199	1,199			
100161893	ELKRIDGE	MD		07/31/2024		2,668		(101)			(101)		2,567	2,567			
100161894	ENNIS	TX		07/31/2024		1,847		(43)			(43)		1,804	1,804			
100161897	BAYTOWN	TX		07/31/2024		1,730		15			15		1,745	1,745			
100161898	JURUPA VALLEY	CA		07/31/2024		3,490		(83)			(83)		3,407	3,407			
100161899	AKRON	OH		07/31/2024		1,019		(41)			(41)		978	978			
100161901	ATLANTA	GA		07/31/2024		2,218		14			14		2,232	2,232			
100161904	BLUE SPRINGS	MO		07/31/2024		3,060		70			70		3,130	3,130			
100161905	KANSAS CITY	MO		07/31/2024		1,429		14			14		1,443	1,443			
100161906	ARLINGTON	TX		07/31/2024		2,307		(19)			(19)		2,288	2,288			
100161908	NORMAN	OK		07/31/2024		1,413		11			11		1,424	1,424			
100161910	HIGH POINT	NC		07/31/2024		2,072		2			2		2,074	2,074			
100161912	FAYETTEVILLE	NC		07/31/2024		1,026		(85)			(85)		941	941			
100161914	ATLANTA	GA		07/31/2024		1,624		(8)			(8)		1,616	1,616			
100161915	SPRINGFIELD	MA		07/31/2024		1,132		(49)			(49)		1,083	1,083			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161916	EAST POINT	GA		07/31/2024		1,836		50			50		1,886	1,886			
100161917	HAYWARD	CA		07/31/2024		5,625		(82)			(82)		5,543	5,543			
100161918	TAMPA	FL		07/31/2024		2,629		(30)			(30)		2,599	2,599			
100161919	FREDERICK	MD		07/31/2024		2,039		(20)			(20)		2,019	2,019			
100161921	SALT LAKE CITY	UT		07/31/2024		3,952		281			281		4,233	4,233			
100161922	RICHMOND	CA		07/31/2024		5,064		14			14		5,078	5,078			
100161924	SOUTH PASADENA	FL		07/31/2024		1,874		(97)			(97)		1,777	1,777			
100161925	CRANDALL	TX		07/31/2024		1,674		(57)			(57)		1,617	1,617			
100161926	WEATHERFORD	TX		07/31/2024		1,236		(103)			(103)		1,133	1,133			
100161927	LILLINGTON	NC		07/31/2024		1,788		(88)			(88)		1,700	1,700			
100161928	JACKSON	MI		07/31/2024		717		(55)			(55)		662	662			
100161929	PETERSBURG	VA		07/31/2024		876		(53)			(53)		823	823			
100161931	LAKE HAVASU CITY	AZ		07/31/2024		3,992		(109)			(109)		3,883	3,883			
100161932	MODESTO	CA		07/31/2024		2,966		(13)			(13)		2,953	2,953			
100161933	HOUSTON	TX		07/31/2024		2,285		(98)			(98)		2,187	2,187			
100161934	NORTH HILLS	CA		07/31/2024		15,705		(391)			(391)		15,314	15,314			
100161935	LOUISVILLE	KY		07/31/2024		2,431		(47)			(47)		2,384	2,384			
100161936	BURBANK	CA		07/31/2024		9,081		(489)			(489)		8,592	8,592			
100161937	CHICAGO	IL		07/31/2024		1,906		(3)			(3)		1,903	1,903			
100161938	SPOONER	WI		07/31/2024		194,598		(4,636)			(4,636)		189,962	189,962			
100161939	RIVERSIDE	CA		07/31/2024		5,223		(13)			(13)		5,210	5,210			
100161940	THERMAL	CA		07/31/2024		1,987		(106)			(106)		1,881	1,881			
100161941	DUBLIN	OH		07/31/2024		3,674		(182)			(182)		3,492	3,492			
100161942	LEHIGH ACRES	FL		07/31/2024		2,123		(60)			(60)		2,063	2,063			
100161943	LOS ANGELES	CA		07/31/2024		1,974		(46)			(46)		1,928	1,928			
100161945	HOQUIAM	WA		07/31/2024		3,096		(68)			(68)		3,028	3,028			
100161946	DRIGGS	ID		07/31/2024		4,043		(83)			(83)		3,960	3,960			
100161947	PORT CHARLOTTE	FL		07/31/2024		7,405		(344)			(344)		7,061	7,061			
100161949	NORTH CHESTERFIELD	VA		07/31/2024		1,908		(118)			(118)		1,790	1,790			
100161951	WALLINGFORD	CT		07/31/2024		1,256		(50)			(50)		1,206	1,206			
100161952	HENDERSON	NV		07/31/2024		2,949		(171)			(171)		2,778	2,778			
100161954	LAKELAND	FL		07/31/2024		1,969		(107)			(107)		1,862	1,862			
100161955	KANSAS CITY	KS		07/31/2024		1,268		(42)			(42)		1,226	1,226			
100161956	AROMAS	CA		07/31/2024		10,924		(109)			(109)		10,815	10,815			
100161957	SAN ANTONIO	TX		07/31/2024		1,003		(92)			(92)		911	911			
100161958	ATLANTA	GA		07/31/2024		6,219		(124)			(124)		6,095	6,095			
100161959	EL PASO	TX		07/31/2024		1,884		(106)			(106)		1,778	1,778			
100161960	SAN BERNARDINO	CA		07/31/2024		2,888		(136)			(136)		2,752	2,752			
100161961	FREELAND	PA		07/31/2024		2,971		(207)			(207)		2,764	2,764			
100161962	LOS ANGELES	CA		07/31/2024		10,993		(113)			(113)		10,880	10,880			
100161963	TRACY	CA		07/31/2024		2,037		(62)			(62)		1,975	1,975			
100161965	PALM DESERT	CA		07/31/2024		1,799		(141)			(141)		1,658	1,658			
100161966	AVON	MA		07/31/2024		6,359		(192)			(192)		6,167	6,167			
100161971	PALMDALE	CA		07/31/2024		6,777		(265)			(265)		6,512	6,512			
100161972	RANCHO CUCAMONGA	CA		07/31/2024		7,687		(231)			(231)		7,456	7,456			
100161973	LAS VEGAS	NV		07/31/2024		3,822		(95)			(95)		3,727	3,727			
100161974	PALMDALE	CA		07/31/2024		4,042		(107)			(107)		3,935	3,935			
100161975	TAMPA	FL		07/31/2024		3,032		(123)			(123)		2,909	2,909			
100161976	ROWLETT	TX		07/31/2024		3,694		(60)			(60)		3,634	3,634			
100161977	BASTROP	TX		07/31/2024		2,576		(170)			(170)		2,406	2,406			
100161978	DALLAS	TX		07/31/2024		1,998		(94)			(94)		1,904	1,904			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161979	CINCINNATI	OH		07/31/2024		1,297		(105)			(105)		1,192	1,192			
100161980	CANTON	MI		07/31/2024		12,773		(460)			(460)		12,313	12,313			
100161982	AUBREY	TX		07/31/2024		2,396		(98)			(98)		2,298	2,298			
100161983	MIRAMAR BEACH	FL		07/31/2024		2,239		(103)			(103)		2,136	2,136			
100161985	VIRGINIA BEACH	VA		07/31/2024		1,855		(20)			(20)		1,835	1,835			
100161986	SUNRISE	FL		07/31/2024		844		(45)			(45)		799	799			
100161987	WADING RIVER	NY		07/31/2024		3,914		(213)			(213)		3,701	3,701			
100161989	CHICAGO	IL		07/31/2024		3,374		25			25		3,399	3,399			
100161991	KEY LARGO	FL		07/31/2024		2,717		(113)			(113)		2,604	2,604			
100161993	MIAMI	FL		07/31/2024		1,739		(139)			(139)		1,600	1,600			
100161994	KENNEBUNKPORT	ME		07/31/2024		8,612		(90)			(90)		8,522	8,522			
100161996	LAS VEGAS	NV		07/31/2024		4,029		(231)			(231)		3,798	3,798			
100161997	ALPHARETTA	GA		07/31/2024		6,103		(300)			(300)		5,803	5,803			
100161998	BROOKLYN	NY		07/31/2024		11,644		(333)			(333)		11,311	11,311			
100161999	TUCSON	AZ		07/31/2024		1,917		(137)			(137)		1,780	1,780			
100162000	FAR ROCKAWAY	NY		07/31/2024		5,502		12			12		5,514	5,514			
100162001	CANTON	GA		07/31/2024		2,242		(148)			(148)		2,094	2,094			
100162003	MIAMI	FL		07/31/2024		10,408		(112)			(112)		10,296	10,296			
100162004	LOS ANGELES	CA		07/31/2024		5,477		(203)			(203)		5,274	5,274			
100162005	STATEN ISLAND	NY		07/31/2024		1,381		4			4		1,385	1,385			
100162006	COLTON	CA		07/31/2024		2,836		(79)			(79)		2,757	2,757			
100162009	WILMINGTON	NC		07/31/2024		1,934		(97)			(97)		1,837	1,837			
100162010	BALTIMORE	MD		07/31/2024		1,499		(77)			(77)		1,422	1,422			
100162011	CARBONDALE	IL		07/31/2024		1,042		(63)			(63)		979	979			
100162012	SEMINOLE	FL		07/31/2024		2,960		(142)			(142)		2,818	2,818			
100162014	PHOENIX	AZ		07/31/2024		4,385		(121)			(121)		4,264	4,264			
100162015	BAITING HOLLOW	NY		07/31/2024		6,257		(205)			(205)		6,052	6,052			
100162016	WALTERBORO	SC		07/31/2024		1,010		(38)			(38)		972	972			
100162018	BAKERSFIELD	CA		07/31/2024		8,331		(409)			(409)		7,922	7,922			
100162020	TRUCKEE	CA		07/31/2024		3,586		(89)			(89)		3,497	3,497			
100162021	LONG BEACH	CA		07/31/2024		4,025		(91)			(91)		3,934	3,934			
100162022	GLENDALE	AZ		07/31/2024		2,658		(139)			(139)		2,519	2,519			
100162023	LAS VEGAS	NV		07/31/2024		3,875		(162)			(162)		3,713	3,713			
100162024	VALRICO	FL		07/31/2024		3,307		(118)			(118)		3,189	3,189			
100162025	SAN DIEGO	CA		07/31/2024		9,418		(188)			(188)		9,230	9,230			
100162026	HAMPTON	VA		07/31/2024		1,333		(61)			(61)		1,272	1,272			
100162027	ELMHURST	NY		07/31/2024		3,590		(249)			(249)		3,341	3,341			
100162029	KISSIMMEE	FL		07/31/2024		1,764		(27)			(27)		1,737	1,737			
100162030	PALM CITY	FL		07/31/2024		8,435		(116)			(116)		8,319	8,319			
100162032	HOUSTON	TX		07/31/2024		4,048		(168)			(168)		3,880	3,880			
100162035	HENDERSON	NV		07/31/2024		5,401		(190)			(190)		5,211	5,211			
100162036	WOODBURY	MN		07/31/2024		6,328		(172)			(172)		6,156	6,156			
100162037	LOVELAND	CO		07/31/2024		10,098		(53)			(53)		10,045	10,045			
100162038	PLANT CITY	FL		07/31/2024		1,678		(131)			(131)		1,547	1,547			
100162039	LAS VEGAS	NV		07/31/2024		2,269		(105)			(105)		2,164	2,164			
100162040	SAN DIEGO	CA		07/31/2024		4,172		(231)			(231)		3,941	3,941			
100162042	MIAMI	FL		07/31/2024		3,869		(163)			(163)		3,706	3,706			
100162043	BALTIMORE	MD		07/31/2024		1,821		(49)			(49)		1,772	1,772			
100162044	MIAMI	FL		07/31/2024		4,915		(141)			(141)		4,774	4,774			
100162045	BONSALL	CA		07/31/2024		11,157		(628)			(628)		10,529	10,529			
100162046	TRACY	CA		07/31/2024		1,486		(88)			(88)		1,398	1,398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162047	STOCKBRIDGE	GA		07/31/2024		3,139		(142)			(142)		2,997	2,997			
100162048	PARK CITY	UT		07/31/2024		5,345		(172)			(172)		5,173	5,173			
100162049	PALM BEACH GARDENS	FL		07/31/2024		9,337		(223)			(223)		9,114	9,114			
100162050	LAS VEGAS	NV		07/31/2024		5,571		(343)			(343)		5,228	5,228			
100162051	LINCOLN	CA		07/31/2024		4,547		(109)			(109)		4,438	4,438			
100162052	PALM BAY	FL		07/31/2024		1,535		(147)			(147)		1,388	1,388			
100162053	ROTONDA WEST	FL		07/31/2024		2,637		(153)			(153)		2,484	2,484			
100162055	YOUNGSTOWN	OH		07/31/2024		1,065		(96)			(96)		969	969			
100162056	INDIAN LAND	SC		07/31/2024		3,792		(176)			(176)		3,616	3,616			
100162058	HOLLYWOOD	FL		07/31/2024		1,282		(41)			(41)		1,241	1,241			
100162060	PRINCETON	TX		07/31/2024		122,455		(3,507)			(3,507)		118,948	118,948			
100162061	AUGUSTA	GA		07/31/2024		1,159		(109)			(109)		1,050	1,050			
100162063	PARKLAND	FL		07/31/2024		79,920		(1,801)			(1,801)		78,119	78,119			
100162065	PORT HUENEME	CA		07/31/2024		3,340		(128)			(128)		3,212	3,212			
100162066	CLEARWATER	FL		07/31/2024		4,063		(96)			(96)		3,967	3,967			
100162067	NEW SMYRNA BEACH	FL		07/31/2024		13,100		(192)			(192)		12,908	12,908			
100162068	MODESTO	CA		07/31/2024		2,857		(76)			(76)		2,781	2,781			
100162069	PINOLE	CA		07/31/2024		2,965		(122)			(122)		2,843	2,843			
100162072	THE HILLS	TX		07/31/2024		9,283		(376)			(376)		8,907	8,907			
100162073	OCEAN CITY	MD		07/31/2024		3,344		(160)			(160)		3,184	3,184			
100162074	BEND	OR		07/31/2024		4,738		(130)			(130)		4,608	4,608			
100162075	PAHOA	HI		07/31/2024		1,980		(4)			(4)		1,976	1,976			
100162077	WILSON	NC		07/31/2024		1,364		(33)			(33)		1,331	1,331			
100162078	PICKERINGTON	OH		07/31/2024		3,740		(141)			(141)		3,599	3,599			
100162079	MIAMI	FL		07/31/2024		5,644		(136)			(136)		5,508	5,508			
100162080	KIHEI	HI		07/31/2024		5,551		(130)			(130)		5,421	5,421			
100162081	CLAYTON	NC		07/31/2024		3,029		(197)			(197)		2,832	2,832			
100162082	GLENDALE	CA		07/31/2024		16,539		(598)			(598)		15,941	15,941			
100162083	AUGUSTA	GA		07/31/2024		1,323		(42)			(42)		1,281	1,281			
100162084	PLAINFIELD	IL		07/31/2024		97,932		(1,298)			(1,298)		96,634	96,634			
100162085	SAN DIEGO	CA		07/31/2024		1,378		(27)			(27)		1,351	1,351			
100162087	SAINT PETERSBURG	FL		07/31/2024		4,235		(216)			(216)		4,019	4,019			
100162088	EDGEWATER	NJ		07/31/2024		6,907		(249)			(249)		6,658	6,658			
100162089	BROOKLYN	NY		07/31/2024		5,107		(145)			(145)		4,962	4,962			
100162090	LAS VEGAS	NV		07/31/2024		2,977		(169)			(169)		2,808	2,808			
100162091	NASHUA	NH		07/31/2024		3,513		(70)			(70)		3,443	3,443			
100162093	LAKE HAVASU CITY	AZ		07/31/2024		4,598		(109)			(109)		4,489	4,489			
100162094	LONG BRANCH	NJ		07/31/2024		9,247		(206)			(206)		9,041	9,041			
100162095	SANFORD	FL		07/31/2024		31,275		(1,182)			(1,182)		30,093	30,093			
100162096	RIO VISTA	CA		07/31/2024		2,208		(124)			(124)		2,084	2,084			
100162097	HENDERSON	NV		07/31/2024		5,087		(256)			(256)		4,831	4,831			
100162098	BROOKLYN	NY		07/31/2024		3,956		(176)			(176)		3,780	3,780			
100162247	ANCHORAGE	AK		09/06/2024		63,818		(2,132)			(2,132)		61,686	61,686			
100162248	DAVIE	FL		09/06/2024		(5,321)		(222)			(222)		(5,543)	5,333		10,876	10,876
100162249	MIAMI GARDENS	FL		09/06/2024		3,230		(17)			(17)		3,213	3,213			
100162251	SANTA ANA	CA		09/06/2024		1,623		(57)			(57)		1,566	1,566			
100162252	WESTMINSTER	CO		09/06/2024		2,234		(68)			(68)		2,166	2,166			
100162253	NORTH LAS VEGAS	NV		09/06/2024		2,132		(87)			(87)		2,045	2,045			
100162254	CAVE CREEK	AZ		09/06/2024		9,006		(28)			(28)		8,978	8,978			
100162255	HOLLADAY	UT		09/06/2024		11,425		(325)			(325)		11,100	11,100			
100162256	CYPRESS	TX		09/06/2024		2,550		(153)			(153)		2,397	2,397			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162257	INDEPENDENCE	OR		09/06/2024		5,061		(196)			(196)		4,865	4,865			
100162258	OCEANSIDE	CA		09/06/2024		6,306		(153)			(153)		6,153	6,153			
100162260	PUNTA GORDA	FL		09/06/2024		2,807		(33)			(33)		2,774	2,774			
100162261	EAGLE POINT	OR		09/06/2024		3,751		(58)			(58)		3,693	3,693			
100162262	NEW BRAUNFELS	TX		09/06/2024		2,784		(150)			(150)		2,634	2,634			
100162263	WELLINGTON	FL		09/06/2024		4,919		(150)			(150)		4,769	4,769			
100162264	CHARLOTTESVILLE	VA		09/06/2024		5,191		(85)			(85)		5,106	5,106			
100162265	HUTTO	TX		09/06/2024		2,614		(98)			(98)		2,516	2,516			
100162266	OVERLAND PARK	KS		09/06/2024		1,594		(92)			(92)		1,502	1,502			
100162269	SAN DIEGO	CA		09/06/2024		5,539		(8)			(8)		5,531	5,531			
100162270	OAK LAWN	IL		09/06/2024		7,320		(341)			(341)		6,979	6,979			
100162272	RICHARDSON	TX		09/06/2024		1,832		(43)			(43)		1,789	1,789			
100162273	RENTON	WA		09/06/2024		2,384		(63)			(63)		2,321	2,321			
100162274	MIAMI GARDENS	FL		09/06/2024		4,716		(100)			(100)		4,616	4,616			
100162275	WILMINGTON	NC		09/06/2024		2,292		(164)			(164)		2,128	2,128			
100162276	PENNSAUKEN	NJ		09/06/2024		125,128		(4,934)			(4,934)		120,194	120,194			
100162277	SALEM	OR		09/06/2024		2,659		(141)			(141)		2,518	2,518			
100162278	SUWANEE	GA		09/06/2024		8,191		(314)			(314)		7,877	7,877			
100162279	OAK PARK	CA		09/06/2024		12,715		(311)			(311)		12,404	12,404			
100162280	FRISCO	TX		09/06/2024		68,856		(1,004)			(1,004)		67,852	67,852			
100162281	TROY	TX		09/06/2024		1,855		(168)			(168)		1,687	1,687			
100162284	CARENCRO	LA		09/06/2024		1,092		(30)			(30)		1,062	1,062			
100162285	AURORA	CO		09/06/2024		10,581		(282)			(282)		10,299	10,299			
100162286	STAFFORD	VA		09/06/2024		15,600		(939)			(939)		14,661	14,661			
100162288	SAN ANTONIO	FL		09/06/2024		6,756		(365)			(365)		6,391	6,391			
100162290	WEST CHESTER	OH		09/06/2024		3,997		(62)			(62)		3,935	3,935			
100162291	JARRELL	TX		09/06/2024		24,245		(1,477)			(1,477)		22,768	22,768			
100162293	NASHVILLE	TN		09/06/2024		1,914		(124)			(124)		1,790	1,790			
100162294	BOYNTON BEACH	FL		09/06/2024		1,708		(96)			(96)		1,612	1,612			
100162296	DULUTH	GA		09/06/2024		3,630		(139)			(139)		3,491	3,491			
100162297	TEMPLE	TX		09/06/2024		1,790		(180)			(180)		1,610	1,610			
100162300	PRYOR	OK		09/06/2024		2,459		(144)			(144)		2,315	2,315			
100162301	PHILADELPHIA	PA		09/06/2024		697		(61)			(61)		636	636			
100162302	FORSYTH	GA		09/06/2024		1,427		(95)			(95)		1,332	1,332			
100162305	BRENTWOOD	CA		08/05/2024		9,208		(202)			(202)		9,006	9,006			
100162306	WILLIAMSTON	MI		08/05/2024		345,649		(8,462)			(8,462)		337,187	337,187			
100162307	TEMECULA	CA		08/05/2024		11,478		(177)			(177)		11,301	11,301			
100162310	SCOTTSDALE	AZ		08/05/2024		580,648		(16,722)			(16,722)		563,926	563,926			
100162311	PHELAN	CA		08/05/2024		16,988		(325)			(325)		16,663	16,663			
100162312	LAS VEGAS	NV		08/05/2024		145,321		(2,184)			(2,184)		143,137	143,137			
100162313	MANASSAS	VA		08/05/2024		1,887		(117)			(117)		1,770	1,770			
100162314	BOCA RATON	FL		08/05/2024		380,227		(7,037)			(7,037)		373,190	373,190			
100162315	LILBURN	GA		08/05/2024		2,759		(65)			(65)		2,694	2,694			
100162316	MESQUITE	TX		08/05/2024		2,123		(26)			(26)		2,097	2,097			
100162317	ATLANTA	GA		08/05/2024		4,175		(87)			(87)		4,088	4,088			
100162318	SHAFTER	CA		08/05/2024		2,190		(67)			(67)		2,123	2,123			
100162319	MIAMI GARDENS	FL		08/05/2024		5,275		(243)			(243)		5,032	5,032			
100162473	PLACERVILLE	CA		08/07/2024		5,518		(151)			(151)		5,367	5,367			
100162474	CRESSKILL	NJ		08/07/2024		7,236		(211)			(211)		7,025	7,025			
100162475	COACHELLA	CA		08/07/2024		5,088		(230)			(230)		4,858	4,858			
100162476	PLACERVILLE	CA		08/07/2024		10,364		(210)			(210)		10,154	10,154			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162478	GARLAND	TX		08/07/2024		21,471		(829)			(829)		20,642	20,642			
100162479	WORCESTER	MA		08/07/2024		6,699		(182)			(182)		6,517	6,517			
100162480	ROSEVILLE	CA		08/07/2024		2,457		(82)			(82)		2,375	2,375			
100162481	NORWALK	CA		08/07/2024		3,817		(126)			(126)		3,691	3,691			
100162482	SANTA BARBARA	CA		08/07/2024		12,029		(430)			(430)		11,599	11,599			
100162483	WOODLAND HILLS	CA		08/07/2024		133,561		(4,067)			(4,067)		129,494	129,494			
100162484	OCALA	FL		08/07/2024		2,768		(16)			(16)		2,752	2,752			
100162485	SOUTHWEST RANCHES	FL		08/07/2024		7,207		(111)			(111)		7,096	7,096			
100162486	PEORIA	AZ		08/07/2024		5,256		(30)			(30)		5,226	5,226			
100162487	COACHELLA	CA		08/07/2024		2,017		(95)			(95)		1,922	1,922			
100162499	SCOTTSDALE	AZ		08/12/2024		3,137		(84)			(84)		3,053	3,053			
100162501	PUNTA GORDA	FL		08/12/2024		5,319		(46)			(46)		5,273	5,273			
100162502	GUTTENBERG	NJ		08/12/2024		15,053		(171)			(171)		14,882	14,882			
100162504	WOODRUFF	SC		08/12/2024		4,041		(46)			(46)		3,995	3,995			
100162505	SOUTH OGDEN	UT		08/12/2024		3,659		(9)			(9)		3,650	3,650			
100162506	ANGEL FIRE	NM		08/12/2024		3,653		(86)			(86)		3,567	3,567			
100162507	LAS VEGAS	NV		08/12/2024		3,192		(31)			(31)		3,161	3,161			
100162508	KEY LARGO	FL		08/12/2024		5,088		(73)			(73)		5,015	5,015			
100162509	LEONIA	NJ		08/12/2024		8,227		(100)			(100)		8,127	8,127			
100162510	NEW SMYRNA BEACH	FL		08/12/2024		7,284		(39)			(39)		7,245	7,245			
100162512	PHILLIPSBURG	NJ		08/12/2024		2,243		(42)			(42)		2,201	2,201			
100162513	BEAVER FALLS	PA		08/12/2024		1,592		5			5		1,597	1,597			
100162514	STOCKTON	CA		08/12/2024		2,928		(82)			(82)		2,846	2,846			
100162515	WILTON MANORS	FL		08/12/2024		4,976		(107)			(107)		4,869	4,869			
100162516	SARASOTA	FL		08/12/2024		4,006		(86)			(86)		3,920	3,920			
100162517	SAVANNAH	GA		08/12/2024		1,664		(49)			(49)		1,615	1,615			
100162518	LEHIGH ACRES	FL		08/12/2024		3,139		(59)			(59)		3,080	3,080			
100162519	GREELEY	CO		08/12/2024		3,469		(78)			(78)		3,391	3,391			
100162520	BOISE	ID		08/12/2024		5,606		(37)			(37)		5,569	5,569			
100162521	LA JOLLA	CA		08/12/2024		7,207		(62)			(62)		7,145	7,145			
100162522	BOISE	ID		08/12/2024		5,606		(37)			(37)		5,569	5,569			
100162523	MIRAMAR BEACH	FL		08/12/2024		3,400		(48)			(48)		3,352	3,352			
100162524	LANCASTER	TX		08/12/2024		2,099		(28)			(28)		2,071	2,071			
100162525	TOBYHANNA	PA		08/12/2024		2,623		(51)			(51)		2,572	2,572			
100162526	NORCROSS	GA		08/12/2024		3,168		(49)			(49)		3,119	3,119			
100162528	VIRGINIA BEACH	VA		08/12/2024		2,034		(5)			(5)		2,029	2,029			
100162529	MARYSVILLE	WA		08/12/2024		4,938		(12)			(12)		4,926	4,926			
100162530	PUYALLUP	WA		08/12/2024		4,897		(18)			(18)		4,879	4,879			
100162531	SEVIERVILLE	TN		08/12/2024		4,472							4,472	4,472			
100162532	RICHMOND	VA		08/12/2024		3,910		(89)			(89)		3,821	3,821			
100162535	SAN FRANCISCO	CA		08/12/2024		18,819		(36)			(36)		18,783	18,783			
100162536	BURNEY	CA		08/12/2024		3,512		(60)			(60)		3,452	3,452			
100162537	OLATHE	KS		08/12/2024		195,958		(1,896)	60		(1,956)		194,002	193,934		(68)	(68)
100162538	SAN DIEGO	CA		08/12/2024		6,816		(70)			(70)		6,746	6,746			
100162539	W HTFD	CT		08/12/2024		4,182		(70)			(70)		4,112	4,112			
100162541	BEAVERTON	OR		08/12/2024		4,227		(61)			(61)		4,166	4,166			
100162542	ISELIN	NJ		08/12/2024		4,952		(107)			(107)		4,845	4,845			
100162545	COLLEGE STATION	TX		08/12/2024		2,552		(39)			(39)		2,513	2,513			
100162546	SEATTLE	WA		08/12/2024		2,199		(18)			(18)		2,181	2,181			
100162547	FORT WORTH	TX		08/12/2024		4,210		(84)			(84)		4,126	4,126			
100162548	DURHAM	NC		08/12/2024		3,101		(47)			(47)		3,054	3,054			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162549	SAN LUIS OBISPO	CA		08/12/2024		6,466		(70)			(70)		6,396	6,396			
100162550	INGLEWOOD	CA		08/12/2024		6,892		(70)			(70)		6,822	6,822			
100162552	RALEIGH	NC		08/12/2024		3,516		(43)			(43)		3,473	3,473			
100162553	CARLISLE	PA		08/12/2024		4,781		(96)			(96)		4,685	4,685			
100162554	BIG BEAR LAKE	CA		08/12/2024		8,415		(121)			(121)		8,294	8,294			
100162556	PORTLAND	OR		08/12/2024		4,858		(50)			(50)		4,808	4,808			
100162557	CALDWELL	ID		08/12/2024		2,321		(43)			(43)		2,278	2,278			
100162558	MANOR	TX		08/12/2024		3,066		(8)			(8)		3,058	3,058			
100162559	PAYSON	AZ		08/12/2024		50,105		(1,246)			(1,246)		48,859	48,859			
100162561	TURLOCK	CA		08/12/2024		4,129		(54)			(54)		4,075	4,075			
100162562	SAVANNAH	GA		08/12/2024		8,541		13			13		8,554	8,554			
100162563	SAN ANTONIO	TX		08/12/2024		2,748		2			2		2,750	2,750			
100162564	SOUTHBURY	CT		08/12/2024		1,698		(32)			(32)		1,666	1,666			
100162565	CARRABELLE	FL		08/12/2024		2,618		(25)			(25)		2,593	2,593			
100162566	FREDERICK	MD		08/12/2024		2,643		(16)			(16)		2,627	2,627			
100162567	JOHNSTOWN	OH		08/12/2024		2,738		(56)			(56)		2,682	2,682			
100162569	KANSAS CITY	MO		08/12/2024		7,744		(86)			(86)		7,658	7,658			
100162570	TUCSON	AZ		08/12/2024		2,770		(31)			(31)		2,739	2,739			
100162571	MISSION VIEJO	CA		08/12/2024		7,373		(129)			(129)		7,244	7,244			
100162572	ORLANDO	FL		08/12/2024		2,469		(25)			(25)		2,444	2,444			
100162573	DAYTON	OH		08/12/2024		2,541		(11)			(11)		2,530	2,530			
100162574	ALLENTOWN	PA		08/12/2024		3,337		(76)			(76)		3,261	3,261			
100162575	PHOENIX	AZ		08/12/2024		2,500		(30)			(30)		2,470	2,470			
100162576	CHARLOTTE	NC		08/12/2024		3,427		(35)			(35)		3,392	3,392			
100162577	YOUNGSVILLE	LA		08/12/2024		3,162		51			51		3,213	3,213			
100162578	LOUISVILLE	KY		08/12/2024		3,684		(78)			(78)		3,606	3,606			
100162579	ATHENS	TX		08/12/2024		325,281		(5,297)			(5,297)		319,984	319,984			
100162580	DEBARY	FL		08/12/2024		283,955		(5,379)			(5,379)		278,576	278,576			
100162581	LANTANA	TX		08/12/2024		57,410		(1,019)	16		(1,035)		56,375	56,166		(209)	(209)
100162582	BUFORD	GA		08/12/2024		4,094		(82)			(82)		4,012	4,012			
100162583	HALTOM CITY	TX		08/12/2024		2,785		(34)			(34)		2,751	2,751			
100162584	ST PETERSBURG	FL		08/12/2024		3,919		(56)			(56)		3,863	3,863			
100162586	ROCKDALE	TX		08/12/2024		1,869		42			42		1,911	1,911			
100162587	HOUSTON	TX		08/12/2024		3,849		(11)			(11)		3,838	3,838			
100162588	ANCHORAGE	AK		08/12/2024		2,335		(58)			(58)		2,277	2,277			
100162589	LAWRENCEVILLE	GA		08/12/2024		45,310		(967)	3		(970)		44,340	44,185		(156)	(156)
100162590	FREEPORT	TX		08/12/2024		2,706		(57)			(57)		2,649	2,649			
100162592	DAWSONVILLE	GA		08/12/2024		6,840		(77)			(77)		6,763	6,763			
100162593	MARS HILL	NC		08/12/2024		4,898		(80)			(80)		4,818	4,818			
100162594	BALL GROUND	GA		08/12/2024		47,894		(649)			(649)		47,245	47,245			
100162595	MANCHESTER	NH		08/12/2024		5,374		(43)			(43)		5,331	5,331			
100162596	TAVERNIER	FL		08/12/2024		6,999		(168)			(168)		6,831	6,831			
100162597	EAST PETERSBURG	PA		08/12/2024		2,579		(53)			(53)		2,526	2,526			
100162598	RIVERSIDE	CA		08/12/2024		4,267		(74)			(74)		4,193	4,193			
100162599	PEORIA	AZ		08/12/2024		4,833		(93)			(93)		4,740	4,740			
100162600	HILTON HEAD ISLAND	SC		08/12/2024		3,054		(71)			(71)		2,983	2,983			
100162601	SUWANEE	GA		08/12/2024		2,581		(60)			(60)		2,521	2,521			
100162602	HILLIARD	OH		08/12/2024		2,502		(33)			(33)		2,469	2,469			
100162603	EATONTON	GA		08/12/2024		414,119		(8,177)			(8,177)		405,942	405,942			
100162604	SHAWNEE	OK		08/12/2024		1,887		(7)			(7)		1,880	1,880			
100162605	PEORIA	AZ		08/12/2024		14,668		(415)			(415)		14,253	14,253			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162606	RANSON	WV		08/12/2024		2,576		(66)			(66)		2,510	2,510			
100162607	NASHVILLE	TN		08/12/2024		3,116		(62)			(62)		3,054	3,054			
100162608	FORT WORTH	TX		08/12/2024		3,684		95			95		3,779	3,779			
100162609	NASHVILLE	TN		08/12/2024		3,080		(62)			(62)		3,018	3,018			
100162612	FELTON	DE		08/12/2024		2,624		(37)			(37)		2,587	2,587			
100162613	CARTERSVILLE	GA		08/12/2024		3,067		(79)			(79)		2,988	2,988			
100162614	WOODBURY	MN		08/12/2024		2,479		(66)			(66)		2,413	2,413			
100162615	AZLE	TX		08/12/2024		5,220		(108)			(108)		5,112	5,112			
100162616	ORANGE BEACH	AL		08/12/2024		7,867		217			217		8,084	8,084			
100162617	PHOENIX	AZ		08/12/2024		4,916		173			173		5,089	5,089			
100162618	KISSIMMEE	FL		08/12/2024		3,398		(57)			(57)		3,341	3,341			
100162620	LANTANA	TX		08/12/2024		109,182		(2,767)			(2,767)		106,415	106,415			
100162621	KATY	TX		08/12/2024		2,889		82			82		2,971	2,971			
100162622	GRANITE BAY	CA		08/12/2024		6,015		(146)			(146)		5,869	5,869			
100162623	JACKSON	NJ		08/12/2024		3,610		(50)			(50)		3,560	3,560			
100162624	OCOEE	FL		08/12/2024		4,899		(118)			(118)		4,781	4,781			
100162625	FAIRMOUNT HEIGHTS	MD		08/12/2024		3,099		(64)			(64)		3,035	3,035			
100162628	DALLAS	TX		08/12/2024		2,480		(50)			(50)		2,430	2,430			
100162629	EULESS	TX		08/12/2024		15,217		(425)			(425)		14,792	14,792			
100162630	FORNEY	TX		08/12/2024		2,528		(51)			(51)		2,477	2,477			
100162631	LAKE HAMILTON	FL		08/12/2024		3,672		(42)			(42)		3,630	3,630			
100162632	BRIDGEWATER	NJ		08/12/2024		7,630		(141)			(141)		7,489	7,489			
100162633	CHANTILLY	VA		08/12/2024		4,282		(111)			(111)		4,171	4,171			
100162634	NASHVILLE	TN		08/12/2024		3,607		(22)			(22)		3,585	3,585			
100162635	NORTH BRUNSWICK	NJ		08/12/2024		2,528		(67)			(67)		2,461	2,461			
100162636	GAITHERSBURG	MD		08/12/2024		3,112		(63)			(63)		3,049	3,049			
100162637	LOGANVILLE	GA		08/12/2024		4,201		92			92		4,293	4,293			
100162638	CHARLOTTE	NC		08/12/2024		1,945		(28)			(28)		1,917	1,917			
100162639	JOHNS ISLAND	SC		08/12/2024		3,157		(51)			(51)		3,106	3,106			
100162640	PANAMA CITY BEACH	FL		08/12/2024		3,735		(68)			(68)		3,667	3,667			
100162641	ROSHARON	TX		08/12/2024		2,701		83			83		2,784	2,784			
100162642	CHANDLER	TX		08/12/2024		2,401		115			115		2,516	2,516			
100162643	WESLEY CHAPEL	FL		08/12/2024		2,870		(98)			(98)		2,772	2,772			
100162644	KATY	TX		08/12/2024		3,988		24			24		4,012	4,012			
100162645	NEW BRAUNFELS	TX		08/12/2024		2,640		127			127		2,767	2,767			
100162646	BEVERLY HILLS	FL		08/12/2024		3,700		(84)			(84)		3,616	3,616			
100162647	NEW BRAUNFELS	TX		08/12/2024		2,593		118			118		2,711	2,711			
100162648	BARTLESVILLE	OK		08/12/2024		2,331		77			77		2,408	2,408			
100162649	BUFORD	GA		08/12/2024		3,735		87			87		3,822	3,822			
100162650	DAHLONEGA	GA		08/12/2024		3,320		69			69		3,389	3,389			
100162651	CLINTON	MD		08/12/2024		4,193		89			89		4,282	4,282			
100162652	ORANGE BEACH	AL		08/12/2024		98,824		5,767			5,767		104,591	104,591			
100162653	LAND O LAKES	FL		08/12/2024		3,805		(25)			(25)		3,780	3,780			
100162654	BREINIGSVILLE	PA		08/12/2024		4,388		182			182		4,570	4,570			
100162655	RICHMOND	TX		08/12/2024		5,102		160			160		5,262	5,262			
100162656	FORT WORTH	TX		08/12/2024		13,354		311			311		13,665	13,665			
100162657	CAPE CORAL	FL		08/12/2024		4,041		192			192		4,233	4,233			
100162658	BREINIGSVILLE	PA		08/12/2024		3,835		110			110		3,945	3,945			
100162659	HOUSTON	TX		08/12/2024		32,546		671	2		669		33,215	33,161		(54)	(54)
100162660	PLAINFIELD	IL		08/12/2024		42,420		984	1		983		43,403	43,328		(75)	(75)
100162661	SARATOGA SPRINGS	UT		08/12/2024		8,624		292			292		8,916	8,916			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162662	WASHINGTON	UT		08/12/2024		4,691		133			133		4,824	4,824			
100162663	MILLVILLE	DE		08/12/2024		3,331		28			28		3,359	3,359			
100162664	OCALA	FL		08/12/2024		2,581		133			133		2,714	2,714			
100162665	NORTH LAS VEGAS	NV		08/12/2024		3,848		104			104		3,952	3,952			
100162667	MERCED	CA		08/12/2024		13,696		291			291		13,987	13,987			
100162668	LAND O LAKES	FL		08/12/2024		2,416		(62)			(62)		2,354	2,354			
100162669	BREMERTON	WA		08/12/2024		4,433		115			115		4,548	4,548			
100162670	CLAYTON	NC		08/12/2024		2,492		(77)			(77)		2,415	2,415			
100162671	FORT WORTH	TX		08/12/2024		3,553		63			63		3,616	3,616			
100162672	FORTH WORTH	TX		08/12/2024		3,969		92			92		4,061	4,061			
100162673	FORT WORTH	TX		08/12/2024		3,945		91			91		4,036	4,036			
100162674	SARATOGA SPRINGS	UT		08/12/2024		6,857		107			107		6,964	6,964			
100162675	SAINT AUGUSTINE	FL		08/12/2024		2,513		71			71		2,584	2,584			
100162676	MIDLAND	TX		08/12/2024		2,784		(66)			(66)		2,718	2,718			
100162677	WESLEY CHAPEL	FL		08/12/2024		3,276		(51)			(51)		3,225	3,225			
100162678	BULVERDE	TX		08/12/2024		3,184		79			79		3,263	3,263			
100162679	NORTH FORT MYERS	FL		08/12/2024		4,858		175			175		5,033	5,033			
100162680	WASHINGTON	UT		08/12/2024		5,426		111			111		5,537	5,537			
100162682	GRETNA	NE		08/12/2024		31,398		1,016			1,016		32,414	32,414			
100162684	KYLE	TX		08/12/2024		2,443		(61)			(61)		2,382	2,382			
100162685	CAPE CORAL	FL		08/12/2024		3,294		69			69		3,363	3,363			
100162686	NORTH LAS VEGAS	NV		08/12/2024		3,525		(4)			(4)		3,521	3,521			
100162687	VALDOSTA	GA		08/12/2024		3,098		43			43		3,141	3,141			
100162688	ANKENY	IA		08/12/2024		4,612		66			66		4,678	4,678			
100162689	NORTH FORT MYERS	FL		08/12/2024		3,014		79			79		3,093	3,093			
100162690	SURF CITY	NC		08/12/2024		15,080		162			162		15,242	15,242			
100162691	RICHMOND	TX		08/12/2024		2,797		36			36		2,833	2,833			
100162692	SOUTH BEACH	OR		08/12/2024		3,658		(86)			(86)		3,572	3,572			
100162693	KUNA	ID		08/12/2024		3,646		(86)			(86)		3,560	3,560			
100162694	EAGLE	ID		08/12/2024		13,153		82			82		13,235	13,235			
100162695	MONTE VISTA	CO		08/12/2024		3,483		(113)			(113)		3,370	3,370			
100162696	FORT WORTH	TX		08/12/2024		3,517		41			41		3,558	3,558			
100162698	DALLAS	GA		08/12/2024		3,617		74			74		3,691	3,691			
100162699	ARNOLD	CA		08/12/2024		3,939		(96)			(96)		3,843	3,843			
100162700	PENDERGRASS	GA		08/12/2024		3,402		21			21		3,423	3,423			
100162701	ANCHORAGE	AK		08/12/2024		6,012		(72)			(72)		5,940	5,940			
100162702	ATLANTA	GA		08/12/2024		1,838		(24)			(24)		1,814	1,814			
100162704	HANFORD	CA		08/12/2024		2,139		(63)			(63)		2,076	2,076			
100162705	LIBERTY HILL	TX		08/12/2024		3,149		(24)			(24)		3,125	3,125			
100162706	HANFORD	CA		08/12/2024		2,142		(66)			(66)		2,076	2,076			
100162707	SUMMERVILLE	SC		08/12/2024		86,335		(2,075)	3		(2,078)		84,257	83,955		(302)	(302)
100162708	LITTLE ROCK	AR		08/12/2024		2,097		(53)			(53)		2,044	2,044			
100162710	RUSKIN	FL		08/12/2024		2,486		(42)			(42)		2,444	2,444			
100162711	LAND O LAKES	FL		08/12/2024		2,990		12			12		3,002	3,002			
100162712	MARICOPA	AZ		08/12/2024		4,014		58			58		4,072	4,072			
100162713	DALLAS	TX		08/12/2024		6,948		(152)			(152)		6,796	6,796			
100162714	VENICE	FL		08/12/2024		4,968		(91)			(91)		4,877	4,877			
100162715	MADISON	AL		08/12/2024		7,834		74			74		7,908	7,908			
100162716	MADISON	AL		08/12/2024		3,094		120			120		3,214	3,214			
100162717	DALLAS	GA		08/12/2024		3,978		166			166		4,144	4,144			
100162718	SAN ANTONIO	FL		08/12/2024		3,630		153			153		3,783	3,783			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162719	PENDERGRASS	GA		08/12/2024		3,196		84			84		3,280	3,280			
100162721	PENDERGRASS	GA		08/12/2024		2,907		18			18		2,925	2,925			
100162722	ALBANY	OR		08/12/2024		46,419		(1,192)			(1,192)		45,227	45,227			
100162723	LAND O LAKES	FL		08/12/2024		2,260		(72)			(72)		2,188	2,188			
100162724	MADISON	AL		08/12/2024		2,773		42			42		2,815	2,815			
100162725	KYLE	TX		08/12/2024		3,537		159			159		3,696	3,696			
100162726	ZEPHYRHILLS	FL		08/12/2024		2,495		132			132		2,627	2,627			
100162727	PENDERGRASS	GA		08/12/2024		2,743		34			34		2,777	2,777			
100162728	SILVER SPRING	MD		08/12/2024		3,604		(75)			(75)		3,529	3,529			
100162730	LOOKOUT MOUNTAIN	TN		08/12/2024		6,554		(153)			(153)		6,401	6,401			
100162731	MURRIETA	CA		08/12/2024		4,470		(78)			(78)		4,392	4,392			
100162732	OCEAN CITY	MD		08/12/2024		2,688		(44)			(44)		2,644	2,644			
100162733	FAYETTEVILLE	AR		08/12/2024		2,487		(62)			(62)		2,425	2,425			
100162734	BERNARDSVILLE	NJ		08/12/2024		4,507		(89)			(89)		4,418	4,418			
100162735	MCDONOUGH	GA		08/12/2024		14,296		(327)			(327)		13,969	13,969			
100162736	BIRMINGHAM	AL		08/12/2024		4,083		(66)			(66)		4,017	4,017			
100162737	BAKERSFIELD	CA		08/12/2024		3,714		(49)			(49)		3,665	3,665			
100162739	OCALA	FL		08/12/2024		2,109		(65)			(65)		2,044	2,044			
100162740	BOSTON	MA		08/12/2024		4,322		(56)			(56)		4,266	4,266			
100162741	TERRE HAUTE	IN		08/12/2024		2,823		(77)			(77)		2,746	2,746			
100162742	WIND GAP	PA		08/12/2024		3,979		(84)			(84)		3,895	3,895			
100162743	HAMPSHIRE	IL		08/12/2024		8,143		115			115		8,258	8,258			
100162744	LEANDER	TX		08/12/2024		5,147		(39)			(39)		5,108	5,108			
100162745	MIDLOTHIAN	TX		08/12/2024		2,788		(58)			(58)		2,730	2,730			
100162746	DEER PARK	IL		08/12/2024		6,875		(141)			(141)		6,734	6,734			
100162747	HOPE	ME		08/12/2024		4,377		(124)			(124)		4,253	4,253			
100162748	SAN DIEGO	CA		08/12/2024		3,299		(81)			(81)		3,218	3,218			
100162749	ALBANY	OR		08/12/2024		3,108		(88)			(88)		3,020	3,020			
100162750	RICHMOND	CA		08/12/2024		4,449		(78)			(78)		4,371	4,371			
100162751	CHARLOTTE	NC		08/12/2024		4,742		(114)			(114)		4,628	4,628			
100162752	FLORISSANT	CO		08/12/2024		2,705		(68)			(68)		2,637	2,637			
100162753	STOCKTON	CA		08/12/2024		3,542		(79)			(79)		3,463	3,463			
100162754	ROME CITY	IN		08/12/2024		5,965		(134)			(134)		5,831	5,831			
100162755	HILLSDALE	MI		08/12/2024		3,543		(55)			(55)		3,488	3,488			
100162756	ORLANDO	FL		08/12/2024		128,986		(1,540)			(1,540)		127,446	127,446			
100162758	MC GAHEYSVILLE	VA		08/12/2024		4,824		(137)			(137)		4,687	4,687			
100162759	TEMPE	AZ		08/12/2024		4,332		(68)			(68)		4,264	4,264			
100162760	LAKE ELSINORE	CA		08/12/2024		5,051		(8)			(8)		5,043	5,043			
100162762	LAS VEGAS	NV		08/12/2024		2,542		(61)			(61)		2,481	2,481			
100162763	TEMPE	AZ		08/12/2024		3,258		(16)			(16)		3,242	3,242			
100162764	KATY	TX		08/12/2024		6,379		(111)			(111)		6,268	6,268			
100162765	CARMEL	IN		08/12/2024		4,758		(118)			(118)		4,640	4,640			
100162766	GREENVILLE	SC		08/12/2024		2,716		(60)			(60)		2,656	2,656			
100162767	SPRINGFIELD	OR		08/12/2024		3,025		(73)			(73)		2,952	2,952			
100162768	HARTFORD	CT		08/12/2024		3,378		(60)			(60)		3,318	3,318			
100162769	FORNEY	TX		08/12/2024		3,128		20			20		3,148	3,148			
100162770	ROCKWALL	TX		08/12/2024		3,513		(36)			(36)		3,477	3,477			
100162772	ST GEORGE	UT		08/12/2024		4,748		(65)			(65)		4,683	4,683			
100162773	GRAPEVINE	TX		08/12/2024		7,638		(19)			(19)		7,619	7,619			
100162774	HUTTO	TX		08/12/2024		2,860		(4)			(4)		2,856	2,856			
100162775	SILER CITY	NC		08/12/2024		7,424		(165)			(165)		7,259	7,259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162776	MCALLISTER	MT		08/12/2024		7,003		(113)			(113)		6,890	6,890			
100162778	FONTANA AREA	CA		08/12/2024		4,133		(120)			(120)		4,013	4,013			
100162779	FREDERICK	MD		08/12/2024		4,253		(78)			(78)		4,175	4,175			
100162780	CHICAGO	IL		08/12/2024		5,473		(86)			(86)		5,387	5,387			
100162781	EAST STROUDSBURG	PA		08/12/2024		3,585		(76)			(76)		3,509	3,509			
100162782	LAS VEGAS	NV		08/12/2024		4,135		(99)			(99)		4,036	4,036			
100162783	BELLAIRE	TX		08/12/2024		7,266		(150)			(150)		7,116	7,116			
100162784	BATON ROUGE	LA		08/12/2024		2,087		(62)			(62)		2,025	2,025			
100162785	SEALY	TX		08/12/2024		78,290		(645)			(645)		77,645	77,645			
100162786	HAMPTON	GA		08/12/2024		2,600		(54)			(54)		2,546	2,546			
100162787	LAS VEGAS	NV		08/12/2024		3,562		(70)			(70)		3,492	3,492			
100162788	ELK GROVE	CA		08/12/2024		3,884		(62)			(62)		3,822	3,822			
100162790	AMHERST	MA		08/12/2024		5,714		(79)			(79)		5,635	5,635			
100162791	HOLLY SPRINGS	NC		08/12/2024		254,382		(1,854)			(1,854)		252,528	252,528			
100162792	MONTCLAIR	NJ		08/12/2024		5,387		(48)			(48)		5,339	5,339			
100162793	ANDERSON	SC		08/12/2024		3,313		(23)			(23)		3,290	3,290			
100162795	SOUTHERN SHORES	NC		08/12/2024		7,282		(163)			(163)		7,119	7,119			
100162796	OCEAN CITY	MD		08/12/2024		3,562		(64)			(64)		3,498	3,498			
100162797	MINERAL	VA		08/12/2024		27,859		(789)			(789)		27,070	27,070			
100162798	TACOMA	WA		08/12/2024		3,986		(18)			(18)		3,968	3,968			
100162799	JASPER	GA		08/12/2024		3,768		(76)			(76)		3,692	3,692			
100162800	FLOSSMOOR	IL		08/12/2024		2,244		(64)			(64)		2,180	2,180			
100162801	NASHVILLE	TN		08/12/2024		5,745		(140)			(140)		5,605	5,605			
100162802	ROUND ROCK	TX		08/12/2024		2,859		(55)			(55)		2,804	2,804			
100162804	ARNOLD	CA		08/12/2024		4,604							4,604	4,604			
100162806	PASO ROBLES	CA		08/12/2024		2,848		(79)			(79)		2,769	2,769			
100162809	CARMEL	IN		08/12/2024		3,102		(79)			(79)		3,023	3,023			
100162810	PARKER	CO		08/12/2024		3,707		(95)			(95)		3,612	3,612			
100162811	AUBURN	GA		08/12/2024		3,430		(54)			(54)		3,376	3,376			
100162812	CELINA	TX		08/12/2024		3,703		(37)			(37)		3,666	3,666			
100162813	INDIANAPOLIS	IN		08/12/2024		5,353		21			21		5,374	5,374			
100162814	CROFTON	MD		08/12/2024		2,631		(54)			(54)		2,577	2,577			
100162815	CLINTON	CT		08/12/2024		3,926		(91)			(91)		3,835	3,835			
100162816	MANAHAWKIN	NJ		08/12/2024		3,808		(71)			(71)		3,737	3,737			
100162817	INDIO	CA		08/12/2024		3,607		(56)			(56)		3,551	3,551			
100162819	PIGEON FORGE	TN		08/12/2024		6,313		(33)			(33)		6,280	6,280			
100162821	CHANDLER	AZ		08/12/2024		62,368		(1,408)			(1,408)		60,960	60,960			
100162822	SAINT PAUL	MN		08/12/2024		2,021		(43)			(43)		1,978	1,978			
100162823	CORVALLIS	OR		08/12/2024		12,701		(129)			(129)		12,572	12,572			
100162824	SARATOGA SPRINGS	UT		08/12/2024		6,473		(155)			(155)		6,318	6,318			
100162825	WYCKOFF	NJ		08/12/2024		5,992		(130)			(130)		5,862	5,862			
100162826	NEW MARKET	VA		08/12/2024		4,974		(61)			(61)		4,913	4,913			
100162829	AURORA	CO		08/12/2024		4,111		(26)			(26)		4,085	4,085			
100162830	BOSTIC	NC		08/12/2024		3,183		(50)			(50)		3,133	3,133			
100162831	ONTARIO	CA		08/12/2024		47,180		(301)			(301)		46,879	46,879			
100162833	DENVER	CO		08/12/2024		3,474		22			22		3,496	3,496			
100162834	MESA	AZ		08/12/2024		3,653		(101)			(101)		3,552	3,552			
100162835	ELMWOOD PARK	NJ		08/12/2024		5,788		(114)			(114)		5,674	5,674			
100162837	BUCKEYE	AZ		08/12/2024		4,083		(42)			(42)		4,041	4,041			
100162838	NOKOMIS	FL		08/12/2024		3,985		(11)			(11)		3,974	3,974			
100162839	COLORADO SPRINGS	CO		08/12/2024		3,654		(76)			(76)		3,578	3,578			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162840	FREMONT	CA		08/12/2024		7,313		(47)			(47)		7,266	7,266			
100162841	WACONIA	MN		08/12/2024		2,469		(23)			(23)		2,446	2,446			
100162842	LOS ANGELES	CA		08/12/2024		4,385		(60)			(60)		4,325	4,325			
100162843	THE WOODLANDS	TX		08/12/2024		2,409		(56)			(56)		2,353	2,353			
100162844	PHOENIX	AZ		08/12/2024		168,293		(4,045)			(4,045)		164,248	164,248			
100162847	THE WOODLANDS	TX		08/12/2024		2,409		(56)			(56)		2,353	2,353			
100162848	BRIDGEPORT	CT		08/12/2024		4,876		(32)			(32)		4,844	4,844			
100162849	GLASSBORO	NJ		08/12/2024		2,692		(71)			(71)		2,621	2,621			
100162851	ARVIN	CA		08/12/2024		2,393		(49)			(49)		2,344	2,344			
100162852	ABILENE	TX		08/12/2024		3,893		219			219		4,112	4,112			
100162853	ABILENE	TX		08/12/2024		2,638		148			148		2,786	2,786			
100162854	SAINT AUGUSTINE	FL		08/12/2024		2,387		(12)			(12)		2,375	2,375			
100162855	FULSHEAR	TX		08/12/2024		3,114		65			65		3,179	3,179			
100162856	ROCKPORT	TX		08/12/2024		4,112		(61)			(61)		4,051	4,051			
100162857	GAINESVILLE	GA		08/12/2024		81,351		(2,279)			(2,279)		79,072	79,072			
100162858	OLYMPIA	WA		08/12/2024		4,973		(128)			(128)		4,845	4,845			
100162859	DORR	MI		08/12/2024		7,267		(191)			(191)		7,076	7,076			
100162860	LILLIAN	AL		08/12/2024		2,760		27			27		2,787	2,787			
100162861	JOPPA	MD		08/12/2024		93,027		3,454			3,454		96,481	96,481			
100162863	BRADENTON	FL		08/12/2024		9,172		157			157		9,329	9,329			
100162864	PUNTA GORDA	FL		08/12/2024		3,356		89			89		3,445	3,445			
100162866	MYRTLE BEACH	SC		08/12/2024		3,571		15			15		3,586	3,586			
100162867	PARRISH	FL		08/12/2024		4,144		43			43		4,187	4,187			
100162868	SAGLE	ID		08/12/2024		5,278		(110)			(110)		5,168	5,168			
100162869	GREEN COVE SPRINGS	FL		08/12/2024		2,827		92			92		2,919	2,919			
100162870	AMESBURY	MA		08/12/2024		5,317		(58)			(58)		5,259	5,259			
100162872	BENTONVILLE	AR		08/12/2024		3,768		(64)			(64)		3,704	3,704			
100162874	STOCKTON	CA		08/12/2024		3,862		(70)			(70)		3,792	3,792			
100162877	FAIRHOPE	AL		08/12/2024		5,040		180			180		5,220	5,220			
100162879	NAMPA	ID		08/12/2024		2,502		(40)			(40)		2,462	2,462			
100162880	CHARLOTTE	NC		08/12/2024		2,765		(42)			(42)		2,723	2,723			
100162881	ALBUQUERQUE	NM		08/12/2024		2,514		(34)			(34)		2,480	2,480			
100162882	SENECA	SC		08/12/2024		4,506		(70)			(70)		4,436	4,436			
100162883	RALEIGH	NC		08/12/2024		3,447		(98)			(98)		3,349	3,349			
100162884	SANTA CLARA	UT		08/12/2024		2,826		(80)			(80)		2,746	2,746			
100162885	CASTLE PINES	CO		08/12/2024		3,974		(42)			(42)		3,932	3,932			
100162887	QUEEN CREEK	AZ		08/12/2024		6,503		(140)			(140)		6,363	6,363			
100162888	KATY	TX		08/12/2024		2,663		(21)			(21)		2,642	2,642			
100162889	LANCASTER	VA		08/12/2024		6,032		(142)			(142)		5,890	5,890			
100162890	WHITEFISH	MT		08/12/2024		7,067		(129)			(129)		6,938	6,938			
100162891	LAS VEGAS	NV		08/12/2024		4,898		(85)			(85)		4,813	4,813			
100162892	MIAMI	FL		08/12/2024		5,472		(121)			(121)		5,351	5,351			
100162893	LEHIGH ACRES	FL		08/12/2024		77,609		(913)			(913)		76,696	76,696			
100162895	OCEAN VIEW	HI		08/12/2024		2,640		(78)			(78)		2,562	2,562			
100162896	BENTONVILLE	AR		08/12/2024		2,240		(50)			(50)		2,190	2,190			
100162897	BENTONVILLE	AR		08/12/2024		2,194		(49)			(49)		2,145	2,145			
100162898	OAK RIDGE	NJ		08/12/2024		4,334		(31)			(31)		4,303	4,303			
100162899	DURHAM	NC		08/12/2024		3,584		(47)			(47)		3,537	3,537			
100162900	TUCSON	AZ		08/12/2024		3,929		164			164		4,093	4,093			
100162901	ORLANDO	FL		08/12/2024		2,405		(44)			(44)		2,361	2,361			
100162902	CALIFORNIA	MD		08/12/2024		4,059		(38)			(38)		4,021	4,021			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162903	TUCSON	AZ		08/12/2024		4,151		173			173		4,324	4,324			
100162904	PRESCOTT	AZ		08/12/2024		4,259		(84)			(84)		4,175	4,175			
100162906	LAS VEGAS	NV		08/12/2024		2,860		(49)			(49)		2,811	2,811			
100162907	RANCHO CORDOVA	CA		08/12/2024		7,665		341			341		8,006	8,006			
100162908	TEMECULA	CA		08/12/2024		4,344		(91)			(91)		4,253	4,253			
100162909	ST AUGUSTINE	FL		08/12/2024		4,819		331			331		5,150	5,150			
100162910	NEWARK	NJ		08/12/2024		4,072		(79)			(79)		3,993	3,993			
100162911	RESEDA	CA		08/12/2024		5,939		(160)			(160)		5,779	5,779			
100162912	PERRY HALL	MD		08/12/2024		1,831		(23)			(23)		1,808	1,808			
100162913	AZLE	TX		08/12/2024		2,477		(72)			(72)		2,405	2,405			
100162914	SAN DIEGO	CA		08/12/2024		2,489		(69)			(69)		2,420	2,420			
100162915	GARLAND	TX		08/12/2024		2,342		(50)			(50)		2,292	2,292			
100162916	LAS VEGAS	NV		08/12/2024		3,269		(58)			(58)		3,211	3,211			
100162918	MEMPHIS	TN		08/12/2024		4,556		(86)			(86)		4,470	4,470			
100162919	FRESNO	CA		08/12/2024		2,919		(46)			(46)		2,873	2,873			
100162920	SAN ANTONIO	TX		08/12/2024		3,794		(85)			(85)		3,709	3,709			
100162921	WATERVLIET	MI		08/12/2024		4,886		(106)			(106)		4,780	4,780			
100162922	LEESBURG	FL		08/12/2024		1,749		(28)			(28)		1,721	1,721			
100162923	OLD BRIDGE	NJ		08/12/2024		58,315		(968)			(968)		57,347	57,347			
100162924	SOUTH LAKE TAHOE	CA		08/12/2024		5,229		(30)			(30)		5,199	5,199			
100162926	KNOXVILLE	TN		08/12/2024		3,060		(48)			(48)		3,012	3,012			
100162927	N TOPSAIL BEACH	NC		08/12/2024		4,872		(132)			(132)		4,740	4,740			
100162928	WEST PALM BEACH	FL		08/12/2024		84,274		(1,777)	2		(1,779)		82,495	82,369		(125)	(125)
100162930	KINGWOOD	WV		08/12/2024		2,142		(50)			(50)		2,092	2,092			
100162931	GERMANTOWN	TN		08/12/2024		3,433		(48)			(48)		3,385	3,385			
100162932	GLENDALE	AZ		08/12/2024		3,298		(61)			(61)		3,237	3,237			
100162933	ARLINGTON	TX		08/12/2024		1,780		(8)			(8)		1,772	1,772			
100162934	STAR	ID		08/12/2024		4,055		(72)			(72)		3,983	3,983			
100162935	SPRINGDALE	AR		08/12/2024		2,221		(55)			(55)		2,166	2,166			
100162936	GOODYEAR	AZ		08/12/2024		2,988		(69)			(69)		2,919	2,919			
100162937	WASCO	CA		08/12/2024		2,255		(36)			(36)		2,219	2,219			
100162938	CARY	NC		08/12/2024		3,797		(95)			(95)		3,702	3,702			
100162939	WILLIAMSBURG	VA		08/12/2024		2,584		(68)			(68)		2,516	2,516			
100162940	SOMERVILLE	MA		08/12/2024		9,863		(159)			(159)		9,704	9,704			
100162941	SEAGOVILLE	TX		08/12/2024		2,398		(48)			(48)		2,350	2,350			
100162942	NAPLES	FL		08/12/2024		6,662		(120)			(120)		6,542	6,542			
100162943	MIDLAND	TX		08/12/2024		2,021		(33)			(33)		1,988	1,988			
100162944	LINDEN	VA		08/12/2024		2,516		(67)			(67)		2,449	2,449			
100162945	FRESNO	CA		08/12/2024		2,730		(53)			(53)		2,677	2,677			
100162946	ASHEVILLE	NC		08/12/2024		17,872		(359)			(359)		17,513	17,513			
100162947	HASLET	TX		08/12/2024		2,563		(29)			(29)		2,534	2,534			
100162949	DECATUR	AL		08/12/2024		2,702		(36)			(36)		2,666	2,666			
100162950	WEST MONROE	LA		08/12/2024		1,793		(35)			(35)		1,758	1,758			
100162951	HOUSTON	TX		08/12/2024		2,773		(36)			(36)		2,737	2,737			
100162952	RIVERSIDE	NJ		08/12/2024		2,413		(51)			(51)		2,362	2,362			
100162953	BOISE	ID		08/12/2024		3,130		(77)			(77)		3,053	3,053			
100162954	HORSESHOE BAY	TX		08/12/2024		2,200		(29)			(29)		2,171	2,171			
100162955	SEASIDE HEIGHTS	NJ		08/12/2024		2,651		(52)			(52)		2,599	2,599			
100162956	MIRAMAR BEACH	FL		08/12/2024		10,970		(233)			(233)		10,737	10,737			
100162957	MCKINNEY	TX		08/12/2024		4,694		(47)			(47)		4,647	4,647			
100162959	FOREST	VA		08/12/2024		4,636		(115)			(115)		4,521	4,521			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162960	HARROGATE	TN		08/12/2024		2,661		(80)			(80)		2,581	2,581			
100162961	LANTANA	TX		08/12/2024		3,073		(60)			(60)		3,013	3,013			
100162962	BEAVERTON	OR		08/12/2024		3,933		(103)			(103)		3,830	3,830			
100162963	SAINT GEORGE ISLAND	FL		08/12/2024		7,324		(189)			(189)		7,135	7,135			
100162964	ALBANY	OR		08/12/2024		3,774		(83)			(83)		3,691	3,691			
100162965	KISSIMMEE	FL		08/12/2024		2,758		(63)			(63)		2,695	2,695			
100162966	CENTERTON	AR		08/12/2024		3,140		(12)			(12)		3,128	3,128			
100162967	HANOVER	MD		08/12/2024		4,522		(78)			(78)		4,444	4,444			
100162970	PLAINFIELD	IL		08/12/2024		3,601		(73)			(73)		3,528	3,528			
100162972	ORANGEBURG	SC		08/12/2024		2,614		(28)			(28)		2,586	2,586			
100162973	WAIPAHU	HI		08/12/2024		5,533		(50)			(50)		5,483	5,483			
100162974	CLERMONT	FL		08/12/2024		2,303		(59)			(59)		2,244	2,244			
100162975	LEANDER	TX		08/12/2024		8,742		(51)			(51)		8,691	8,691			
100162976	SAINT PETERS	MO		08/12/2024		2,273		(60)			(60)		2,213	2,213			
100162977	CHESAPEAKE	VA		08/12/2024		2,549		(68)			(68)		2,481	2,481			
100162978	EAGLE	ID		08/12/2024		3,282		(87)			(87)		3,195	3,195			
100162979	PHILADELPHIA	PA		08/12/2024		3,250		(79)			(79)		3,171	3,171			
100162980	LAS VEGAS	NV		08/12/2024		5,328		(31)			(31)		5,297	5,297			
100162981	MANASSAS PARK	VA		08/12/2024		4,870		(72)			(72)		4,798	4,798			
100162982	NORTH LIBERTY	IN		08/12/2024		1,846		(14)			(14)		1,832	1,832			
100162983	KILL DEVIL HILLS	NC		08/12/2024		5,725		(22)			(22)		5,703	5,703			
100162984	GERMANTOWN	MD		08/12/2024		13,429		(409)			(409)		13,020	13,020			
100162985	ARCADIA	CA		08/12/2024		2,816		(26)			(26)		2,790	2,790			
100162988	PORTLAND	OR		08/12/2024		3,761		(94)			(94)		3,667	3,667			
100162990	MINNEAPOLIS	MN		08/12/2024		3,270		(85)			(85)		3,185	3,185			
100162991	YAMHILL	OR		08/12/2024		2,544		(29)			(29)		2,515	2,515			
100162992	BARSTOW	CA		08/12/2024		3,595		(26)			(26)		3,569	3,569			
100162993	PACIFIC	MO		08/12/2024		4,327		(113)			(113)		4,214	4,214			
100162994	RICHMOND	VA		08/12/2024		1,784		(37)			(37)		1,747	1,747			
100162995	LAGUNA HILLS	CA		08/12/2024		7,923		(138)			(138)		7,785	7,785			
100162996	LAS VEGAS	NV		08/12/2024		1,905		(33)			(33)		1,872	1,872			
100162997	MENIFEE	CA		08/12/2024		4,090		(58)			(58)		4,032	4,032			
100162998	ARLINGTON HEIGHTS	IL		08/12/2024		2,665		(58)			(58)		2,607	2,607			
100162999	EVERETT	WA		08/12/2024		6,958		(15)			(15)		6,943	6,943			
100163000	MECHANICSBURG	PA		08/12/2024		6,585		(158)			(158)		6,427	6,427			
100163001	FORT MYERS	FL		08/12/2024		2,512		(62)			(62)		2,450	2,450			
100163004	MECHANICSVILLE	VA		08/13/2024		3,213		(78)			(78)		3,135	3,135			
100163005	LEXINGTON	KY		08/13/2024		8,639		(317)			(317)		8,322	8,322			
100163006	MELISSA	TX		08/13/2024		3,011		(88)			(88)		2,923	2,923			
100163007	KINGSPORT	TN		08/13/2024		2,169		(46)			(46)		2,123	2,123			
100163008	UNIVERSITY HEIGHTS	OH		08/13/2024		2,090		(42)			(42)		2,048	2,048			
100163009	DENTON	TX		08/13/2024		2,657		(83)			(83)		2,574	2,574			
100163010	DENTON	TX		08/13/2024		2,593		(81)			(81)		2,512	2,512			
100163011	HERSHEY	PA		08/13/2024		2,183		(63)			(63)		2,120	2,120			
100163012	STEPHENVILLE	TX		08/13/2024		2,126		(72)			(72)		2,054	2,054			
100163013	PALMYRA	PA		08/13/2024		7,264		(99)			(99)		7,165	7,165			
100163014	ELK GROVE VILLAGE	IL		08/13/2024		8,220		(237)			(237)		7,983	7,983			
100163015	SLIDELL	LA		08/13/2024		2,606		(74)			(74)		2,532	2,532			
100163017	RENTON	WA		08/13/2024		4,018		(98)			(98)		3,920	3,920			
100163019	WEST BRANCH	IA		08/13/2024		2,085		(42)			(42)		2,043	2,043			
100163021	ESTERO	FL		08/13/2024		4,088		(69)			(69)		4,019	4,019			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163022	READING	PA		08/13/2024		1,997		(19)			(19)		1,978	1,978			
100163024	GOULDSBORO	PA		08/13/2024		2,112		(69)			(69)		2,043	2,043			
100163025	CHARLOTTE	NC		08/13/2024		2,011		(59)			(59)		1,952	1,952			
100163026	RAEFORD	NC		08/13/2024		2,607		(44)			(44)		2,563	2,563			
100163027	FORNEY	TX		08/13/2024		2,223		(54)			(54)		2,169	2,169			
100163028	LAKELAND	TN		08/13/2024		2,031		(54)			(54)		1,977	1,977			
100163029	SPILLVILLE	IA		08/13/2024		2,382		(73)			(73)		2,309	2,309			
100163030	CATHEDRAL CITY	CA		08/13/2024		4,471		(149)			(149)		4,322	4,322			
100163031	KATY	TX		08/13/2024		9,749		(225)			(225)		9,524	9,524			
100163032	WEST HAVEN	UT		08/13/2024		4,251		(110)			(110)		4,141	4,141			
100163033	WICHITA FALLS	TX		08/13/2024		2,552		(30)			(30)		2,522	2,522			
100163034	BRUNSWICK	OH		08/13/2024		217,752		(7,493)			(7,493)		210,259	210,259			
100163035	TUCSON	AZ		08/13/2024		19,219		(316)			(316)		18,903	18,903			
100163036	LEVITTOWN	PA		08/13/2024		8,439		(312)			(312)		8,127	8,127			
100163037	READING	PA		08/13/2024		2,353		(71)			(71)		2,282	2,282			
100163038	CEDAR PARK	TX		08/13/2024		3,740		(82)			(82)		3,658	3,658			
100163039	WOODRIDGE	IL		08/13/2024		26,837		(1,042)			(1,042)		25,795	25,795			
100163040	FORT WORTH	TX		08/13/2024		26,602		(892)			(892)		25,710	25,710			
100163041	MELBOURNE	FL		08/13/2024		2,931		(80)			(80)		2,851	2,851			
100163042	SPRINGFIELD	OR		08/13/2024		2,976		(34)			(34)		2,942	2,942			
100163043	SAVANNAH	GA		08/13/2024		4,186		(110)			(110)		4,076	4,076			
100163044	MODESTO	CA		08/13/2024		2,431		(79)			(79)		2,352	2,352			
100163045	JEFFERSON CITY	TN		08/13/2024		3,294		(116)			(116)		3,178	3,178			
100163046	KYLE	TX		08/13/2024		31,984		(1,388)			(1,388)		30,596	30,596			
100163047	NAPLES	FL		08/13/2024		3,556		(111)			(111)		3,445	3,445			
100163048	EUGENE	OR		08/13/2024		14,280		(363)			(363)		13,917	13,917			
100163049	LIBERTY TWSP	OH		08/13/2024		5,394		(218)			(218)		5,176	5,176			
100163050	WASHINGTON	DC		08/13/2024		4,824		(153)			(153)		4,671	4,671			
100163051	ROYSE CITY	TX		08/13/2024		2,234		(74)			(74)		2,160	2,160			
100163052	SIMI VALLEY	CA		08/13/2024		8,441		(169)			(169)		8,272	8,272			
100163054	ANNA	TX		08/13/2024		3,159		(64)			(64)		3,095	3,095			
100163055	EASTON	PA		08/13/2024		4,235		(100)			(100)		4,135	4,135			
100163056	FORT MYERS	FL		08/13/2024		2,582		(83)			(83)		2,499	2,499			
100163057	KILLEEN	TX		08/13/2024		2,292		(12)			(12)		2,280	2,280			
100163058	MELISSA	TX		08/13/2024		98,173		(3,577)			(3,577)		94,596	94,596			
100163060	PHOENIX	AZ		08/13/2024		3,805		11			11		3,816	3,816			
100163061	NORTH LAS VEGAS	NV		08/13/2024		4,435		(54)			(54)		4,381	4,381			
100163062	ROCKY HILL	CT		08/13/2024		186,414		(4,976)			(4,976)		181,438	181,438			
100163063	WINDSOR MILL	MD		08/13/2024		3,266		(94)			(94)		3,172	3,172			
100163064	COLUMBUS	OH		08/13/2024		3,141		(69)			(69)		3,072	3,072			
100163065	ACWORTH	GA		08/13/2024		3,022		(34)			(34)		2,988	2,988			
100163066	ATHENS	TX		08/13/2024		2,002		(65)			(65)		1,937	1,937			
100163067	CONOWINGO	MD		08/13/2024		2,384		(38)			(38)		2,346	2,346			
100163068	PANAMA CITY BEACH	FL		08/13/2024		2,518		(74)			(74)		2,444	2,444			
100163069	MCKINNEY	TX		08/13/2024		3,572		(110)			(110)		3,462	3,462			
100163070	OWENS CROSS ROADS	AL		08/13/2024		1,855		(78)			(78)		1,777	1,777			
100163071	PHILADELPHIA	PA		08/13/2024		3,447		(85)			(85)		3,362	3,362			
100163072	MATTHEWS	NC		08/13/2024		2,512		(45)			(45)		2,467	2,467			
100163073	COLUMBIA	TN		08/13/2024		3,144		171			171		3,315	3,315			
100163074	LEWISVILLE	TX		08/13/2024		210,206		(7,744)			(7,744)		202,462	202,462			
100163075	RALEIGH	NC		08/13/2024		4,224		(130)			(130)		4,094	4,094			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163076	MYRTLE BEACH	SC		08/13/2024		3,532		(148)			(148)		3,384	3,384			
100163077	COLLEGE STATION	TX		08/13/2024		3,323		(64)			(64)		3,259	3,259			
100163078	COLLEGE STATION	TX		08/13/2024		2,094		(75)			(75)		2,019	2,019			
100163080	MIAMI	FL		08/13/2024		2,224		(79)			(79)		2,145	2,145			
100163081	ARLINGTON	TX		08/13/2024		3,537		(131)			(131)		3,406	3,406			
100163082	LEHI	UT		08/13/2024		4,016		(43)			(43)		3,973	3,973			
100163083	MERIDIANVILLE	AL		08/13/2024		2,863		110			110		2,973	2,973			
100163084	MADISON	AL		08/13/2024		3,063		10			10		3,073	3,073			
100163085	MESQUITE	TX		08/13/2024		2,786		(62)			(62)		2,724	2,724			
100163086	ANNA	TX		08/13/2024		3,426		(96)			(96)		3,330	3,330			
100163087	MOUNT AIRY	MD		08/13/2024		3,583		(41)			(41)		3,542	3,542			
100163088	GRAPEVINE	TX		08/13/2024		3,027		(92)			(92)		2,935	2,935			
100163089	AZTEC	NM		08/13/2024		1,945		(79)			(79)		1,866	1,866			
100163090	TOMBALL	TX		08/13/2024		5,269		(178)			(178)		5,091	5,091			
100163091	RACINE	WI		08/13/2024		1,930		(68)			(68)		1,862	1,862			
100163092	STRATFORD	CT		08/13/2024		3,463		(57)			(57)		3,406	3,406			
100163093	GAINESVILLE	FL		08/13/2024		3,416		(97)			(97)		3,319	3,319			
100163094	MOSES LAKE	WA		08/13/2024		87,977		(2,057)			(2,057)		85,920	85,920			
100163095	NAVARRE	FL		08/13/2024		3,423		(63)			(63)		3,360	3,360			
100163096	METHUEN	MA		08/13/2024		4,342		(78)			(78)		4,264	4,264			
100163097	PITTSBURGH	PA		08/13/2024		1,948		(68)			(68)		1,880	1,880			
100163099	PITTSBORO	NC		08/13/2024		4,567		(50)			(50)		4,517	4,517			
100163100	THE VILLAGES	FL		08/13/2024		5,751		(127)			(127)		5,624	5,624			
100163101	PEACHTREE CITY	GA		08/13/2024		11,568		(228)			(228)		11,340	11,340			
100163102	COLLEGE STATION	TX		08/13/2024		2,023		(50)			(50)		1,973	1,973			
100163103	INDIANAPOLIS	IN		08/13/2024		2,153		(64)			(64)		2,089	2,089			
100163104	SARASOTA	FL		08/13/2024		3,795		(101)			(101)		3,694	3,694			
100163105	KYLE	TX		08/13/2024		35,491		(1,192)			(1,192)		34,299	34,299			
100163106	DESTIN	FL		08/13/2024		5,787		(152)			(152)		5,635	5,635			
100163107	KISSIMMEE	FL		08/13/2024		3,341		(31)			(31)		3,310	3,310			
100163108	WEST CHESTER	PA		08/13/2024		2,131		(87)			(87)		2,044	2,044			
100163109	KNOXVILLE	TN		08/13/2024		1,956		(78)			(78)		1,878	1,878			
100163110	LEXINGTON	KY		08/13/2024		13,077		(437)			(437)		12,640	12,640			
100163111	ANNA	TX		08/13/2024		55,950		(1,101)			(1,101)		54,849	54,849			
100163112	RICHARDSON	TX		08/13/2024		3,298		(25)			(25)		3,273	3,273			
100163113	NASHVILLE	TN		08/13/2024		2,023		(83)			(83)		1,940	1,940			
100163114	DAVENPORT	FL		08/13/2024		5,733		64			64		5,797	5,797			
100163115	AUSTIN	TX		08/13/2024		2,865		(78)			(78)		2,787	2,787			
100163116	DENVER	CO		08/13/2024		2,728		(7)			(7)		2,721	2,721			
100163117	DYER	IN		08/13/2024		3,104		(96)			(96)		3,008	3,008			
100163118	SACRAMENTO	CA		08/13/2024		24,412		(706)			(706)		23,706	23,706			
100163119	KINGSTON	GA		08/13/2024		20,250		(954)			(954)		19,296	19,296			
100163120	ALEDO	TX		08/13/2024		4,277		(50)			(50)		4,227	4,227			
100163121	CHANDLER	AZ		08/13/2024		3,288		(77)			(77)		3,211	3,211			
100163122	ST PETERSBURG	FL		08/13/2024		2,444		(73)			(73)		2,371	2,371			
100163123	MIAMI	FL		08/13/2024		70,503		(2,574)			(2,574)		67,929	67,929			
100163124	ORMOND BEACH	FL		08/13/2024		2,799		(83)			(83)		2,716	2,716			
100163125	CENTERTON	AR		08/13/2024		4,744		(184)			(184)		4,560	4,560			
100163126	WINDERMERE	FL		08/13/2024		3,191		(100)			(100)		3,091	3,091			
100163127	PROVIDENCE	RI		08/13/2024		2,933		(12)			(12)		2,921	2,921			
100163128	WINCHESTER	VA		08/13/2024		2,065		(77)			(77)		1,988	1,988			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163129	PARRISH	FL		08/13/2024		2,682		(54)			(54)		2,628	2,628			
100163130	EAST POINT	GA		08/13/2024		2,549		(64)			(64)		2,485	2,485			
100163131	HANFORD	CA		08/13/2024		8,596		(223)			(223)		8,373	8,373			
100163132	WINTER PARK	FL		08/13/2024		2,190		(69)			(69)		2,121	2,121			
100163134	SPRINGFIELD	MA		08/13/2024		2,503		(66)			(66)		2,437	2,437			
100163136	OCALA	FL		08/13/2024		2,474		(19)			(19)		2,455	2,455			
100163137	GEORGETOWN	TX		08/13/2024		3,277		(42)			(42)		3,235	3,235			
100163138	HUTTO	TX		08/13/2024		4,532		(169)			(169)		4,363	4,363			
100163139	FORT WORTH	TX		08/13/2024		7,275		(158)			(158)		7,117	7,117			
100163140	AUSTIN	TX		08/13/2024		2,398		(83)			(83)		2,315	2,315			
100163141	SANFORD	FL		08/13/2024		24,492		(544)			(544)		23,948	23,948			
100163142	KNOXVILLE	TN		08/13/2024		115,260		(2,145)			(2,145)		113,115	113,115			
100163145	PIEDMONT	SC		08/13/2024		5,994		(201)			(201)		5,793	5,793			
100163146	OVERLAND PARK	KS		08/13/2024		1,956		(83)			(83)		1,873	1,873			
100163147	PHILADELPHIA	PA		08/13/2024		9,129		(225)			(225)		8,904	8,904			
100163148	TAYLORS	SC		08/13/2024		30,079		(379)			(379)		29,700	29,700			
100163149	COLLEGE STATION	TX		08/13/2024		3,591		(121)			(121)		3,470	3,470			
100163150	PAMPA	TX		08/13/2024		2,966		(121)			(121)		2,845	2,845			
100163151	NORTH CHESTERFIELD	VA		08/13/2024		1,949		(49)			(49)		1,900	1,900			
100163152	SAN BERNARDIINO	CA		08/13/2024		4,294		(90)			(90)		4,204	4,204			
100163153	SCHWENKSVILLE	PA		08/13/2024		2,017		(74)			(74)		1,943	1,943			
100163154	HUTTO	TX		08/13/2024		2,577		(57)			(57)		2,520	2,520			
100163155	MARYVILLE	TN		08/13/2024		2,363		(10)			(10)		2,353	2,353			
100163156	FORT WORTH	TX		08/13/2024		2,377		(79)			(79)		2,298	2,298			
100163157	KANSAS CITY	MO		08/13/2024		2,059		(42)			(42)		2,017	2,017			
100163158	ST GEORGE	UT		08/13/2024		4,773		(85)			(85)		4,688	4,688			
100163160	DENISON	TX		08/13/2024		3,527		(130)			(130)		3,397	3,397			
100163161	SUGAR LAND	TX		08/13/2024		2,346		(83)			(83)		2,263	2,263			
100163162	BRADENTON	FL		08/13/2024		4,468		(40)			(40)		4,428	4,428			
100163163	SEASIDE HEIGHTS	NJ		08/13/2024		3,249		(81)			(81)		3,168	3,168			
100163164	WESTLAKE	FL		08/13/2024		73,237		(1,834)			(1,834)		71,403	71,403			
100163165	HOUSTON	TX		08/13/2024		2,669		(58)			(58)		2,611	2,611			
100163166	NORTHAMPTON	PA		08/13/2024		6,106		(182)			(182)		5,924	5,924			
100163167	PEA RIDGE	AR		08/13/2024		2,474		(46)			(46)		2,428	2,428			
100163168	FAYETTEVILLE	AR		08/13/2024		221,475		(6,449)			(6,449)		215,026	215,026			
100163170	FAIRVIEW HEIGHTS	IL		08/13/2024		2,087		(67)			(67)		2,020	2,020			
100163173	ARLINGTON	VA		08/13/2024		5,998		(24)			(24)		5,974	5,974			
100163174	SOUTHERN PINES	NC		08/13/2024		3,210		(17)			(17)		3,193	3,193			
100163175	DULUTH	GA		08/13/2024		2,447		(79)			(79)		2,368	2,368			
100163176	AUSTIN	TX		08/13/2024		96,368		(1,859)			(1,859)		94,509	94,509			
100163177	FULSHEAR	TX		08/13/2024		2,457		(84)			(84)		2,373	2,373			
100163178	KINGSTON	GA		08/13/2024		2,198		(72)			(72)		2,126	2,126			
100163179	CASTLE PINES	CO		08/13/2024		4,978		110			110		5,088	5,088			
100163180	SAN MARCOS	TX		08/13/2024		2,600		51			51		2,651	2,651			
100163181	FRANKLIN	TN		08/13/2024		2,218		(44)			(44)		2,174	2,174			
100163183	BEAUMONT	CA		08/13/2024		3,715		(78)			(78)		3,637	3,637			
100163185	ADELANTO	CA		08/13/2024		3,173		44			44		3,217	3,217			
100163186	FRESNO	CA		08/13/2024		3,092		66			66		3,158	3,158			
100163187	NEW MARKET	MD		08/13/2024		3,179		(54)			(54)		3,125	3,125			
100163188	OCEAN CITY	MD		08/13/2024		2,932		(45)			(45)		2,887	2,887			
100163189	LOS ANGELES	CA		08/13/2024		5,756		(214)			(214)		5,542	5,542			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163190	KATY	TX		08/13/2024		1,227		(71)			(71)		1,156	1,156			
100163193	FRESNO	CA		08/13/2024		4,669		(53)			(53)		4,616	4,616			
100163195	JEWETT CITY	CT		08/13/2024		3,065		(108)			(108)		2,957	2,957			
100163196	DESOTO	TX		08/13/2024		2,278		(105)			(105)		2,173	2,173			
100163198	BAKERSFIELD	CA		08/13/2024		2,984		(165)			(165)		2,819	2,819			
100163200	COLTON	CA		08/13/2024		3,236		(109)			(109)		3,127	3,127			
100163201	GAITHERSBURG	MD		08/13/2024		3,904		55			55		3,959	3,959			
100163210	DALLAS	TX		08/13/2024		1,734		(74)			(74)		1,660	1,660			
100163213	ROSEMEAD	CA		08/13/2024		2,589		(160)			(160)		2,429	2,429			
100163220	TACOMA	WA		08/13/2024		5,725		(160)			(160)		5,565	5,565			
100163221	DAVENPORT	FL		08/13/2024		3,115		(42)			(42)		3,073	3,073			
100163222	CARSON	CA		08/13/2024		9,947		(249)			(249)		9,698	9,698			
100163228	BAKERSFIELD	CA		08/13/2024		1,957		(78)			(78)		1,879	1,879			
100163229	LAS VEGAS	NV		08/13/2024		1,822		(8)			(8)		1,814	1,814			
100163230	SAN DIMAS	CA		08/13/2024		5,737		(166)			(166)		5,571	5,571			
100163237	MIAMI	FL		08/13/2024		2,824		(53)			(53)		2,771	2,771			
100163239	CAPE CORAL	FL		08/13/2024		2,022		(21)			(21)		2,001	2,001			
100163240	MONTGOMERY VILLAGE	MD		08/13/2024		1,391		(52)			(52)		1,339	1,339			
100163241	FARMINGTON	NH		08/13/2024		12,782		(169)			(169)		12,613	12,613			
100163242	COLORADO SPRINGS	CO		08/13/2024		4,784		134			134		4,918	4,918			
100163243	BLUE SPRINGS	MO		08/13/2024		3,101		29			29		3,130	3,130			
100163245	FAIRFIELD	CA		08/13/2024		1,973		(94)			(94)		1,879	1,879			
100163251	BLUE SPRINGS	MO		08/13/2024		3,102		28			28		3,130	3,130			
100163256	VAN NUYS AREA LOS ANGELES	CA		08/13/2024		3,428		(94)			(94)		3,334	3,334			
100163260	HAGERSTOWN	MD		08/13/2024		6,553		(122)			(122)		6,431	6,431			
100163265	LOS ANGELES (VENICE AREA)	CA		08/13/2024		3,840		(14)			(14)		3,826	3,826			
100163266	MORRILTON	AR		08/13/2024		712		(30)			(30)		682	682			
100163268	PASADENA	CA		08/13/2024		2,533		(148)			(148)		2,385	2,385			
100163270	SARASOTA	FL		08/13/2024		3,574		(117)			(117)		3,457	3,457			
100163271	HENDERSON	NV		08/13/2024		1,049		(65)			(65)		984	984			
100163272	SACRAMENTO	CA		08/13/2024		2,494		5			5		2,499	2,499			
100163273	NASHVILLE	TN		08/13/2024		3,875		(38)			(38)		3,837	3,837			
100163274	DOUGLAS CITY	CA		08/13/2024		1,799		(59)			(59)		1,740	1,740			
100163275	COMPTON	CA		08/13/2024		5,657		(21)			(21)		5,636	5,636			
100163277	MCKINNEY	TX		08/13/2024		5,612		(243)			(243)		5,369	5,369			
100163278	ASHBURN	VA		08/13/2024		31,643		(757)			(757)		30,886	30,886			
100163279	WATERLOO	IA		08/13/2024		23,164		(1,132)			(1,132)		22,032	22,032			
100163282	DOWNEY	CA		08/13/2024		228,481		(5,716)			(5,716)		222,765	222,765			
100163283	MELBOURNE	FL		08/13/2024		2,347		(24)			(24)		2,323	2,323			
100163285	MINNEAPOLIS	MN		08/13/2024		3,384		(84)			(84)		3,300	3,300			
100163286	SANTA ANA	CA		08/13/2024		71,983		(920)			(920)		71,063	71,063			
100163287	MORENO VALLEY	CA		08/13/2024		5,146		(135)			(135)		5,011	5,011			
100163288	MENIFEE	CA		08/13/2024		5,470		(19)			(19)		5,451	5,451			
100163289	SCOTTSDALE	AZ		08/13/2024		4,781		(282)			(282)		4,499	4,499			
100163290	MESA	AZ		08/13/2024		12,381		(22)			(22)		12,359	12,359			
100163291	ARLETA	CA		08/13/2024		4,672		(69)			(69)		4,603	4,603			
100163293	SAN BERNARDINO	CA		08/13/2024		2,012		(33)			(33)		1,979	1,979			
100163294	GARDEN CITY	ID		08/13/2024		6,706		(14)			(14)		6,692	6,692			
100163295	HAMEL	MN		08/13/2024		8,362		(184)			(184)		8,178	8,178			
100163296	CHANDLER	AZ		08/13/2024		6,742		(182)			(182)		6,560	6,560			
100163297	SACRAMENTO	CA		08/13/2024		1,276		(37)			(37)		1,239	1,239			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163298	HESPERIA	CA		08/13/2024		3,432		(83)			(83)		3,349	3,349			
100163299	ALLEN	TX		08/13/2024		7,474		(131)			(131)		7,343	7,343			
100163300	OCEAN PINES	MD		08/13/2024		4,431		(63)			(63)		4,368	4,368			
100163301	CAPITOL HEIGHTS	MD		08/13/2024		1,969		(33)			(33)		1,936	1,936			
100163302	SCOTTSDALE	AZ		08/13/2024		11,393		2			2		11,395	11,395			
100163303	HOLLISTER	CA		08/13/2024		7,606		(198)			(198)		7,408	7,408			
100163306	UKIAH	CA		08/13/2024		8,362		(223)			(223)		8,139	8,139			
100163307	FORNEY	TX		08/13/2024		1,520		(68)			(68)		1,452	1,452			
100163310	LEHIGH ACRES	FL		08/13/2024		2,845		17			17		2,862	2,862			
100163311	KENNER	LA		08/13/2024		2,156		(40)			(40)		2,116	2,116			
100163312	ORLANDO	FL		08/13/2024		3,151		(119)			(119)		3,032	3,032			
100163313	RIVERSIDE	CA		08/13/2024		12,217		(27)			(27)		12,190	12,190			
100163314	SAN ANTONIO	TX		08/13/2024		1,713		(99)			(99)		1,614	1,614			
100163316	HERNANDO	FL		08/13/2024		7,375		(12)			(12)		7,363	7,363			
100163318	DAVIDSON	NC		08/13/2024		16,467		(176)			(176)		16,291	16,291			
100163319	IRVING	TX		08/13/2024		4,683		(69)			(69)		4,614	4,614			
100163320	PALMDALE	CA		08/13/2024		2,838		(60)			(60)		2,778	2,778			
100163321	SAN BERNARDINO	CA		08/13/2024		2,094		(75)			(75)		2,019	2,019			
100163323	AMARILLO	TX		08/13/2024		3,059		(120)			(120)		2,939	2,939			
100163324	STOCKTON	CA		08/13/2024		3,495		(146)			(146)		3,349	3,349			
100163325	LOMPOC	CA		08/13/2024		1,304		(65)			(65)		1,239	1,239			
100163326	REDWOOD CITY	CA		08/13/2024		7,836		(297)			(297)		7,539	7,539			
100163327	MIAMI	FL		08/13/2024		4,646		(149)			(149)		4,497	4,497			
100163328	SAN BERNARDINO	CA		08/13/2024		6,673		(343)			(343)		6,330	6,330			
100163329	ARLINGTON	TX		08/13/2024		1,895		(116)			(116)		1,779	1,779			
100163330	BUENA PARK	CA		08/13/2024		5,063		(195)			(195)		4,868	4,868			
100163331	DECATUR	GA		08/13/2024		1,485		(85)			(85)		1,400	1,400			
100163332	SAN DIEGO	CA		08/13/2024		139,684		(2,768)			(2,768)		136,916	136,916			
100163333	HESPERIA	CA		08/13/2024		3,665		(159)			(159)		3,506	3,506			
100163335	BIG BEAR LAKE	CA		08/13/2024		6,655		(38)			(38)		6,617	6,617			
100163336	MARATHON	FL		08/13/2024		15,425		(207)			(207)		15,218	15,218			
100163337	HERMITAGE	TN		08/13/2024		7,194		(163)			(163)		7,031	7,031			
100163339	CEDAR PARK	TX		08/13/2024		8,771		93			93		8,864	8,864			
100163340	BOCA RATON	FL		08/13/2024		14,460		144			144		14,604	14,604			
100163341	LORTON	VA		08/13/2024		210,211		(1,663)			(1,663)		208,548	208,548			
100163342	MIAMI	FL		08/13/2024		25,103		(668)			(668)		24,435	24,435			
100163343	LYNWOOD	CA		08/13/2024		3,620		(56)			(56)		3,564	3,564			
100163344	JURUPA VALLEY	CA		08/13/2024		5,239		33			33		5,272	5,272			
100163345	LOS ANGELES	CA		08/13/2024		3,807		(257)			(257)		3,550	3,550			
100163346	GLEN BURNIE	MD		08/13/2024		3,252		(113)			(113)		3,139	3,139			
100163347	AMBLER	PA		08/13/2024		6,879		(15)			(15)		6,864	6,864			
100163348	UPLAND	CA		08/13/2024		5,988		(121)			(121)		5,867	5,867			
100163349	LOS ANGELES	CA		08/13/2024		10,916		101			101		11,017	11,017			
100163350	INDIO	CA		08/13/2024		4,422		(119)			(119)		4,303	4,303			
100163351	MISSOURI CITY	TX		08/13/2024		13,728		(325)			(325)		13,403	13,403			
100163353	HARDEEVILLE	SC		08/13/2024		1,017		(80)			(80)		937	937			
100163354	BOZEMAN	MT		08/13/2024		43,196		755			755		43,951	43,951			
100163355	COLUMBIA	TN		08/13/2024		3,259		(118)			(118)		3,141	3,141			
100163356	KATY	TX		08/13/2024		4,065		(100)			(100)		3,965	3,965			
100163359	DANIA BEACH	FL		09/27/2024		3,449		(159)			(159)		3,290	3,290			
100163361	TOWNSEND	TN		09/27/2024		2,822		(82)			(82)		2,740	2,740			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163363	LANCASTER	CA		09/27/2024		4,024		(150)			(150)		3,874	3,874			
100163364	MESA	AZ		09/27/2024		1,779		(134)			(134)		1,645	1,645			
100163366	LOOMIS	CA		09/27/2024		13,599		(341)			(341)		13,258	13,258			
100163367	POWDER SPRINGS	GA		09/27/2024		2,660		(242)			(242)		2,418	2,418			
100163368	SANTA CLARITA	CA		09/27/2024		7,504		(287)			(287)		7,217	7,217			
100163369	LONGVIEW	WA		09/27/2024		2,081		(111)			(111)		1,970	1,970			
100163370	GLENDORA	CA		09/27/2024		4,975		(284)			(284)		4,691	4,691			
100163371	PITTSBURGH	PA		09/27/2024		3,347		(179)			(179)		3,168	3,168			
100163373	ALLEN	TX		09/27/2024		4,292		(132)			(132)		4,160	4,160			
100163374	LINCOLN	RI		09/27/2024		3,034		(133)			(133)		2,901	2,901			
100163375	AUBURN	GA		09/27/2024		5,873		(218)			(218)		5,655	5,655			
100163376	ABILENE	TX		09/27/2024		1,336		(100)			(100)		1,236	1,236			
100163377	MIAMI	FL		09/27/2024		4,433		(13)			(13)		4,420	4,420			
100163378	PHOENIX	AZ		09/27/2024		2,138		(187)			(187)		1,951	1,951			
100163379	HOUSTON	TX		09/27/2024		87,505		(2,056)			(2,056)		85,449	85,449			
100163380	HOUSTON	TX		09/27/2024		4,901		(199)			(199)		4,702	4,702			
100163382	SHADY COVE	OR		09/27/2024		3,833		(125)			(125)		3,708	3,708			
100163383	KOLOA	HI		09/27/2024		6,266		(107)			(107)		6,159	6,159			
100163384	GLOUCESTER	MA		09/27/2024		2,644		(171)			(171)		2,473	2,473			
100163388	HOMELAND	CA		09/27/2024		7,956		(335)			(335)		7,621	7,621			
100163389	STANTON	TX		09/27/2024		4,728		(292)			(292)		4,436	4,436			
100163391	LOOMIS	CA		09/27/2024		7,262		(56)			(56)		7,206	7,206			
100163392	SCOTTSDALE	AZ		09/27/2024		14,427		(84)			(84)		14,343	14,343			
100163394	MORRO BAY	CA		09/27/2024		4,698		(134)			(134)		4,564	4,564			
100163395	CARROLLTON	GA		09/27/2024		6,327		(341)			(341)		5,986	5,986			
100163396	LOS ANGELES	CA		09/27/2024		12,648		(216)			(216)		12,432	12,432			
100163397	TAMPA	FL		09/27/2024		35,575		(572)			(572)		35,003	35,003			
100163398	DIAMOND	IL		09/27/2024		666		(20)			(20)		646	646			
100163399	LAS VEGAS	NV		09/27/2024		7,099		(116)			(116)		6,983	6,983			
100163400	LOS ANGELES	CA		09/27/2024		9,053		(255)			(255)		8,798	8,798			
100163402	BAKERSFIELD	CA		09/27/2024		4,332		(385)			(385)		3,947	3,947			
100163403	DUBLIN	CA		09/27/2024		11,850		(129)			(129)		11,721	11,721			
100163404	ROUND ROCK	TX		09/27/2024		3,102		(144)			(144)		2,958	2,958			
100163405	EAST STROUDSBURG	PA		09/27/2024		8,789		(375)			(375)		8,414	8,414			
100163406	NEW ORLEANS	LA		09/27/2024		1,573		(66)			(66)		1,507	1,507			
100163408	DULUTH	GA		09/27/2024		8,309		(164)			(164)		8,145	8,145			
100163409	LA CANADA FLINTRIDGE	CA		09/27/2024		11,582		(277)			(277)		11,305	11,305			
100163410	MIAMI	FL		09/27/2024		4,520		(14)			(14)		4,506	4,506			
100163412	CHARLOTTE	NC		09/27/2024		9,181		(301)			(301)		8,880	8,880			
100163413	SAN ANSELMO	CA		09/27/2024		11,742		(222)			(222)		11,520	11,520			
100163414	OVIEDO	FL		09/27/2024		2,006		(93)			(93)		1,913	1,913			
100163417	JURUPA VALLEY	CA		09/27/2024		4,905		(154)			(154)		4,751	4,751			
100163420	ORLANDO	FL		09/27/2024		7,808		(277)			(277)		7,531	7,531			
100163421	CARY	IL		09/27/2024		466		(26)			(26)		440	440			
100163422	DULUTH	GA		09/27/2024		14,740		(519)			(519)		14,221	14,221			
100163427	GILLSVILLE	GA		09/27/2024		8,486		(371)			(371)		8,115	8,115			
100163430	LOS BANOS	CA		09/27/2024		3,431		(103)			(103)		3,328	3,328			
100163431	ORLANDO	FL		09/27/2024		3,868		(71)			(71)		3,797	3,797			
100163432	PONTE VEDRA	FL		09/27/2024		3,827		(93)			(93)		3,734	3,734			
100163433	ARLINGTON	TX		09/27/2024		2,073		(164)			(164)		1,909	1,909			
100163436	GILLSVILLE	GA		09/27/2024		8,489		(424)			(424)		8,065	8,065			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163437	PORTLAND	OR		09/27/2024		6,816		(449)			(449)		6,367	6,367			
100163438	SCOTTSDALE	AZ		09/27/2024		20,533		(390)			(390)		20,143	20,143			
100163439	HANFORD	CA		09/27/2024		2,885		(56)			(56)		2,829	2,829			
100163441	TAMPA	FL		09/27/2024		1,768		(143)			(143)		1,625	1,625			
100163442	KATY	TX		09/27/2024		2,763		6			6		2,769	2,769			
100163444	EL PASO	TX		09/27/2024		5,267		(275)			(275)		4,992	4,992			
100163446	TIJUANA	MEX		08/16/2024		3,207							3,207	3,207			
100163592	MIRAMAR	FL		08/15/2024		5,043		(240)			(240)		4,803	4,803			
100163593	OREM	UT		08/15/2024		6,912		(303)			(303)		6,609	6,609			
100163595	KIHEI	HI		08/15/2024		8,078		(289)			(289)		7,789	7,789			
100163596	SIMI VALLEY	CA		08/15/2024		11,074		(318)			(318)		10,756	10,756			
100163598	OBERLIN	OH		08/15/2024		1,889		(68)			(68)		1,821	1,821			
100163599	POTTSTOWN	PA		08/15/2024		2,509		(145)			(145)		2,364	2,364			
100163600	LUTZ	FL		08/15/2024		27,411		(850)			(850)		26,561	26,561			
100163602	BROOKFIELD	IL		08/15/2024		8,443		(197)			(197)		8,246	8,246			
100163603	DENVER	CO		08/15/2024		11,331		122			122		11,453	11,453			
100163604	PHOENIX	AZ		08/15/2024		40,083		(636)			(636)		39,447	39,447			
100163605	HALLANDALE BEACH	FL		08/15/2024		18,433		(968)			(968)		17,465	17,465			
100163606	MODESTO	CA		08/15/2024		1,914		(49)			(49)		1,865	1,865			
100163607	MODESTO	CA		08/15/2024		22,448		(571)			(571)		21,877	21,877			
100163608	CHARLOTTE	NC		08/15/2024		26,532		(737)			(737)		25,795	25,795			
100163610	SPRING	TX		08/15/2024		2,492		(45)			(45)		2,447	2,447			
100163613	MIAMI BEACH	FL		08/15/2024		2,413		(56)			(56)		2,357	2,357			
100163615	CICERO	IL		08/15/2024		30,423		106			106		30,529	30,529			
100163790	RANCHO MISSION VIEJO	CA		09/27/2024		5,682		5			5		5,687	5,687			
100163792	LOS ANGELES	CA		09/27/2024		30,771		(1,840)			(1,840)		28,931	28,931			
100163793	JACKSONVILLE	FL		09/27/2024		4,119		(198)			(198)		3,921	3,921			
100163797	DAYTON	TX		09/27/2024		1,835		(103)			(103)		1,732	1,732			
100163798	COLLEGE STATION	TX		09/27/2024		3,376		18			18		3,394	3,394			
100163800	OREGON CITY	OR		09/27/2024		10,326		(498)			(498)		9,828	9,828			
100163802	LOS ANGELES	CA		09/27/2024		3,875		(171)			(171)		3,704	3,704			
100163803	MIRAMAR	FL		09/27/2024		5,105		(206)			(206)		4,899	4,899			
100163804	MIAMI	FL		09/27/2024		8,460		(396)			(396)		8,064	8,064			
100163806	PALM COAST	FL		09/27/2024		3,104		(117)			(117)		2,987	2,987			
100163807	MILLINOCKET	ME		09/27/2024		1,449		(96)			(96)		1,353	1,353			
100163808	LA QUINTA	CA		09/27/2024		9,316		(434)			(434)		8,882	8,882			
100163810	GRESHAM	OR		09/27/2024		2,580		(92)			(92)		2,488	2,488			
100163811	WINTER GARDEN	FL		09/27/2024		3,125		(173)			(173)		2,952	2,952			
100163813	EUREKA	CA		09/27/2024		2,175		(195)			(195)		1,980	1,980			
100163814	DAYTON	TX		09/27/2024		1,835		(103)			(103)		1,732	1,732			
100163816	DAYTON	TX		09/27/2024		1,836		(104)			(104)		1,732	1,732			
100163819	MARLTON	NJ		09/27/2024		2,980		(101)			(101)		2,879	2,879			
100163821	WESLEY CHAPEL	FL		09/27/2024		11,526		(346)			(346)		11,180	11,180			
100163823	XENIA	OH		09/27/2024		1,785		(101)			(101)		1,684	1,684			
100163824	GILBERT	AZ		09/27/2024		5,214		(99)			(99)		5,115	5,115			
100163827	AURORA	IL		09/27/2024		1,819		(34)			(34)		1,785	1,785			
100163829	PATTERSON	CA		09/27/2024		4,239		(186)			(186)		4,053	4,053			
100163832	NORWALK	CT		09/27/2024		3,488		(117)			(117)		3,371	3,371			
100163834	HOUSTON	TX		09/27/2024		4,914		(103)			(103)		4,811	4,811			
100163835	VAIL	AZ		09/27/2024		4,545		(88)			(88)		4,457	4,457			
100163836	WEBSTER	FL		09/27/2024		3,939		(149)			(149)		3,790	3,790			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163837	COPPELL	TX		09/27/2024		3,528		(274)			(274)		3,254	3,254			
100163838	LONG BEACH	CA		09/27/2024		7,782		(289)			(289)		7,493	7,493			
100163839	CAMANO ISLAND	WA		09/27/2024		8,231		(230)			(230)		8,001	8,001			
100163840	WINDSOR	CO		09/27/2024		11,896		(434)			(434)		11,462	11,462			
100163841	LAS VEGAS	NV		09/27/2024		3,927		(194)			(194)		3,733	3,733			
100163842	ORLAND	CA		09/27/2024		5,647		(230)			(230)		5,417	5,417			
100163843	LORTON	VA		09/27/2024		5,840		(183)			(183)		5,657	5,657			
100163845	HOUSTON	TX		09/27/2024		6,064		(234)			(234)		5,830	5,830			
100163848	ORLANDO	FL		09/27/2024		2,219		13			13		2,232	2,232			
100163851	LOS ANGELES	CA		09/27/2024		9,557		(200)			(200)		9,357	9,357			
100163853	TAMPA	FL		09/27/2024		1,087		(46)			(46)		1,041	1,041			
100163856	CHARLOTTE	NC		09/27/2024		3,302		(168)			(168)		3,134	3,134			
100163857	SANDWICH	IL		09/27/2024		996		(53)			(53)		943	943			
100163860	CHICAGO	IL		09/27/2024		2,958		(221)			(221)		2,737	2,737			
100163861	WEST MELBOURNE	FL		09/27/2024		2,578		(80)			(80)		2,498	2,498			
100163862	INGLEWOOD	CA		09/27/2024		4,195		(181)			(181)		4,014	4,014			
100163864	HORIZON CITY	TX		09/27/2024		1,946		(117)			(117)		1,829	1,829			
100163865	CARROLLTON	TX		09/27/2024		5,459		(172)			(172)		5,287	5,287			
100163867	HOMESTEAD	FL		09/27/2024		3,668		(116)			(116)		3,552	3,552			
100163868	SAN DIEGO	CA		09/27/2024		8,211		(128)			(128)		8,083	8,083			
100163870	FLORAL CITY	FL		09/27/2024		1,802		(19)			(19)		1,783	1,783			
100163873	SACRAMENTO	CA		09/27/2024		2,333		(155)			(155)		2,178	2,178			
100163874	ATWATER	CA		09/27/2024		3,905		(127)			(127)		3,778	3,778			
100163876	AMHERST	OH		09/27/2024		1,255		(60)			(60)		1,195	1,195			
100163877	ANSON	TX		09/27/2024		17,310		(582)			(582)		16,728	16,728			
100163878	MIAMI	FL		09/27/2024		2,132		(109)			(109)		2,023	2,023			
100163880	MIAMI	FL		09/27/2024		1,773		(149)			(149)		1,624	1,624			
100163881	CHESTER	VA		09/27/2024		1,454		(35)			(35)		1,419	1,419			
100163882	SAN ANTONIO	TX		09/27/2024		3,085		(152)			(152)		2,933	2,933			
100163883	SALINAS	CA		09/27/2024		3,725		(88)			(88)		3,637	3,637			
100163885	DELAND	FL		09/27/2024		2,175		11			11		2,186	2,186			
100163887	SANTA MARIA	CA		09/27/2024		4,558		(128)			(128)		4,430	4,430			
100163888	VACAVILLE	CA		09/27/2024		5,264		11			11		5,275	5,275			
100163892	GRANADA HILLS	CA		09/27/2024		6,294		(149)			(149)		6,145	6,145			
100163893	SAN ANTONIO	TX		09/27/2024		3,708		(155)			(155)		3,553	3,553			
100163894	BIG SPRING	TX		09/27/2024		2,160		(207)			(207)		1,953	1,953			
100163895	LAKE FOREST	CA		09/27/2024		527,284		(11,033)			(11,033)		516,251	516,251			
100163897	EL SOBRANTE	CA		09/27/2024		4,430		(121)			(121)		4,309	4,309			
100163899	BIRMINGHAM	AL		09/27/2024		778		(54)			(54)		724	724			
100163900	FAYETTEVILLE	NC		09/27/2024		1,237		(90)			(90)		1,147	1,147			
100163901	ORLANDO	FL		09/27/2024		62,597		(2,948)			(2,948)		59,649	59,649			
100163903	HOUSTON	TX		09/27/2024		42,989		(180)			(180)		42,809	42,809			
100163904	FORT LAUDERDALE	FL		09/27/2024		2,887		(9)			(9)		2,878	2,878			
100163907	CAPITOL HEIGHTS	MD		10/04/2024		2,764		(86)			(86)		2,678	2,678			
100163914	CEDAR HILL	TX		10/04/2024		1,381		(111)			(111)		1,270	1,270			
100163915	CARLSBAD	CA		10/04/2024		18,724		(420)			(420)		18,304	18,304			
100163918	CARENCRO	LA		10/04/2024		954		(44)			(44)		910	910			
100163919	ELK GROVE	CA		10/04/2024		2,209		(45)			(45)		2,164	2,164			
100163922	NOVI	MI		10/04/2024		2,738		(44)			(44)		2,694	2,694			
100163923	CHICAGO	IL		10/04/2024		1,103		(36)			(36)		1,067	1,067			
100163925	RIVERSIDE	CA		10/04/2024		10,345		(231)			(231)		10,114	10,114			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163926	CEDAR GROVE	WI		10/04/2024		2,749		(45)			(45)		2,704	2,704			
100163927	SANDUSKY	MI		10/04/2024		56,110		(1,565)			(1,565)		54,545	54,545			
100163928	SEGUIN	TX		10/04/2024		2,796		(61)			(61)		2,735	2,735			
100163929	HEBRON	CT		10/04/2024		38,465		(890)			(890)		37,575	37,575			
100163930	ELGIN	IL		10/04/2024		2,403		(89)			(89)		2,314	2,314			
100163932	TEMPE	AZ		10/04/2024		4,551		(80)			(80)		4,471	4,471			
100163934	MERIDEN	CT		10/04/2024		1,599		(79)			(79)		1,520	1,520			
100163935	LOS ANGELES	CA		10/04/2024		9,541		(292)			(292)		9,249	9,249			
100163937	LEWISVILLE	TX		10/04/2024		8,194		(295)			(295)		7,899	7,899			
100163939	NAPERVILLE	IL		10/04/2024		8,974		(168)			(168)		8,806	8,806			
100163941	POWAY	CA		10/04/2024		14,155		(341)			(341)		13,814	13,814			
100163942	CHESAPEAKE	VA		10/04/2024		6,509		(162)			(162)		6,347	6,347			
100163943	TEMPLETON	CA		10/04/2024		5,185		(91)			(91)		5,094	5,094			
100163944	OAK HILLS	CA		10/04/2024		5,926		(140)			(140)		5,786	5,786			
100163946	LOS ANGELES	CA		10/04/2024		62,677		(1,640)			(1,640)		61,037	61,037			
100163947	NORTH OGDEN	UT		10/04/2024		1,944		(110)			(110)		1,834	1,834			
100163951	POCOMOKE CITY	MD		10/04/2024		1,973		(77)			(77)		1,896	1,896			
100163952	TAMPA	FL		10/04/2024		837		(70)			(70)		767	767			
100163953	LOUISVILLE	KY		10/04/2024		10,148		(339)			(339)		9,809	9,809			
100163957	CENTENNIAL	CO		10/04/2024		7,543		(84)			(84)		7,459	7,459			
100163958	SAINT MARYS	KS		10/04/2024		6,018		(229)			(229)		5,789	5,789			
100163960	PEMBROKE PINES	FL		10/04/2024		10,787		(420)			(420)		10,367	10,367			
100163963	JOHNS ISLAND	SC		10/04/2024		63,605		(1,205)			(1,205)		62,400	62,400			
100163964	SAN RAMON	CA		10/04/2024		6,420		17			17		6,437	6,437			
100163967	HAYWARD	CA		10/04/2024		6,345		(222)			(222)		6,123	6,123			
100163968	SAN BERNARDINO	CA		10/04/2024		2,834		(9)			(9)		2,825	2,825			
100163970	KIHEI	HI		10/04/2024		52,535		(1,868)			(1,868)		50,667	50,667			
100163972	LOS ANGELES	CA		10/04/2024		6,096		(215)			(215)		5,881	5,881			
100163974	ALLENTOWN	PA		10/04/2024		2,552		(57)			(57)		2,495	2,495			
100163975	MOORHEAD	MN		10/04/2024		1,496		(38)			(38)		1,458	1,458			
100163976	TORRANCE	CA		10/04/2024		13,791		(109)			(109)		13,682	13,682			
100163977	ALLENTOWN	PA		10/04/2024		962		(45)			(45)		917	917			
100163981	WHITE PLAINS	GA		08/21/2024		6,477		(149)			(149)		6,328	6,328			
100163982	PERRIS	CA		08/21/2024		4,353		(52)			(52)		4,301	4,301			
100163983	JAMAICA	NY		08/21/2024		4,421		(160)			(160)		4,261	4,261			
100163984	HIALEAH	FL		08/21/2024		4,696		(75)			(75)		4,621	4,621			
100163985	PHOENIX	AZ		08/21/2024		3,063		(10)			(10)		3,053	3,053			
100163986	MIAMI GARDENS	FL		08/21/2024		1,928		(93)			(93)		1,835	1,835			
100163987	MACOMB	MI		08/21/2024		625		(18)			(18)		607	607			
100163988	EAU CLAIRE	WI		08/21/2024		1,871		(81)			(81)		1,790	1,790			
100163989	RENO	NV		08/21/2024		9,953		(313)			(313)		9,640	9,640			
100163990	CALVERTON	NY		08/21/2024		4,035		(219)			(219)		3,816	3,816			
100163991	CHALMETTE	LA		08/21/2024		1,619		(83)			(83)		1,536	1,536			
100163992	JACKSONVILLE	FL		08/21/2024		8,047		(337)			(337)		7,710	7,710			
100163993	MIAMI	FL		08/21/2024		1,394		(109)			(109)		1,285	1,285			
100163994	RIVERSIDE	CA		08/21/2024		5,589		(275)			(275)		5,314	5,314			
100163995	EAST BRUNSWICK	NJ		08/21/2024		11,642		(553)			(553)		11,089	11,089			
100163997	WORCESTER	MA		08/21/2024		4,477		(126)			(126)		4,351	4,351			
100163998	JACKSONVILLE	FL		08/21/2024		1,452		(55)			(55)		1,397	1,397			
100163999	LOCUST HILL	VA		08/21/2024		4,874		(165)			(165)		4,709	4,709			
100164000	SAINT PETERSBURG	FL		08/21/2024		2,375		(142)			(142)		2,233	2,233			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164001	DALLAS	TX		08/21/2024		4,291		(162)			(162)		4,129	4,129			
100164002	WILMINGTON	DE		08/21/2024		2,711		(89)			(89)		2,622	2,622			
100164005	BEVERLY HILLS	CA		08/21/2024		33,735		(768)			(768)		32,967	32,967			
100164006	YAKIMA	WA		08/21/2024		2,347		(171)			(171)		2,176	2,176			
100164007	CHICAGO	IL		08/21/2024		2,733		(74)			(74)		2,659	2,659			
100164008	PEORIA	AZ		08/21/2024		6,037		(149)			(149)		5,888	5,888			
100164009	GLENDALE	AZ		08/21/2024		1,735		(84)			(84)		1,651	1,651			
100164010	LAGUNA HILLS	CA		08/21/2024		7,956		(270)			(270)		7,686	7,686			
100164011	WILLINGTON	CT		08/21/2024		2,010		(106)			(106)		1,904	1,904			
100164012	OCALA	FL		08/21/2024		1,463		(96)			(96)		1,367	1,367			
100164013	DELAVAN	WI		08/21/2024		1,257		(32)			(32)		1,225	1,225			
100164014	SATELLITE BEACH	FL		08/21/2024		6,444		(332)			(332)		6,112	6,112			
100164015	ROYSE CITY	TX		08/21/2024		2,902		(152)			(152)		2,750	2,750			
100164016	PEMBROKE PINES	FL		08/21/2024		2,242		(100)			(100)		2,142	2,142			
100164018	WILKES BARRE	PA		08/21/2024		717		(53)			(53)		664	664			
100164019	INGLEWOOD	CA		08/21/2024		6,697		(185)			(185)		6,512	6,512			
100164020	WILKES BARRE	PA		08/21/2024		720		(56)			(56)		664	664			
100164022	SANTA BARBARA	CA		08/21/2024		10,637		(254)			(254)		10,383	10,383			
100164023	ISSAQUAH	WA		08/21/2024		309,500		(2,485)			(2,485)		307,015	307,015			
100164026	BRADENTON	FL		08/21/2024		2,371		(82)			(82)		2,289	2,289			
100164027	LOS ANGELES	CA		08/21/2024		64,705		(1,242)			(1,242)		63,463	63,463			
100164028	BALTIMORE	MD		08/21/2024		1,162		(91)			(91)		1,071	1,071			
100164030	LOGANVILLE	GA		08/21/2024		2,292		(99)			(99)		2,193	2,193			
100164031	JACKSON	WI		08/21/2024		1,542		(85)			(85)		1,457	1,457			
100164032	VENICE	CA		08/21/2024		178,202		(3,202)			(3,202)		175,000	175,000			
100164033	MODESTO	CA		08/21/2024		3,501		(71)			(71)		3,430	3,430			
100164035	FARMINGTON HILLS	MI		08/21/2024		3,938		(92)			(92)		3,846	3,846			
100164036	PEMBROKE PINES	FL		08/21/2024		3,017		(93)			(93)		2,924	2,924			
100164037	BRANDON	FL		08/21/2024		3,433		(154)			(154)		3,279	3,279			
100164038	CARMEL	NY		08/21/2024		5,272		(139)			(139)		5,133	5,133			
100164042	WESTON	FL		08/21/2024		8,026		(291)			(291)		7,735	7,735			
100164044	LOS ANGELES	CA		08/21/2024		3,358		(201)			(201)		3,157	3,157			
100164046	FAIRPLAY	CO		08/21/2024		4,939		(90)			(90)		4,849	4,849			
100164047	MOSELEY	VA		08/21/2024		2,441		(138)			(138)		2,303	2,303			
100164048	NEW BOSTON	MI		08/21/2024		1,692		(73)			(73)		1,619	1,619			
100164049	SANTA CRUZ	CA		08/21/2024		18,324		(125)			(125)		18,199	18,199			
100164050	SANTA ANA	CA		08/21/2024		9,787		(241)			(241)		9,546	9,546			
100164054	KEANSBURG	NJ		08/21/2024		1,785		(108)			(108)		1,677	1,677			
100164058	LIDO BEACH	NY		08/21/2024		14,728		(576)			(576)		14,152	14,152			
100164059	SUN CITY CENTER	FL		08/21/2024		1,283		(14)			(14)		1,269	1,269			
100164060	BRYAN	TX		08/21/2024		2,056		(271)			(271)		1,785	1,785			
100164061	WOODSTOCK	GA		08/21/2024		1,780		(91)			(91)		1,689	1,689			
100164063	HOLLYWOOD	FL		08/21/2024		2,806		(121)			(121)		2,685	2,685			
100164065	LAUREL	MD		08/21/2024		1,942		(99)			(99)		1,843	1,843			
100164066	WEST SPRINGFIELD	MA		08/21/2024		2,875		(115)			(115)		2,760	2,760			
100164067	DUCK KEY	FL		08/21/2024		4,204		(249)			(249)		3,955	3,955			
100164068	CAPE CORAL	FL		08/21/2024		2,134		(141)			(141)		1,993	1,993			
100164069	NORTH MIAMI	FL		08/21/2024		3,197		(69)			(69)		3,128	3,128			
100164070	CONYERS	GA		08/21/2024		1,866		(112)			(112)		1,754	1,754			
100164071	ATLANTA	GA		08/21/2024		1,152		(123)			(123)		1,029	1,029			
100164072	SANTA ANA	CA		08/21/2024		6,082		(169)			(169)		5,913	5,913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164073	WALKERSVILLE	MD		08/21/2024		2,928		(21)			(21)		2,907	2,907			
100164074	SHORELINE	WA		08/21/2024		1,366		(58)			(58)		1,308	1,308			
100164076	ALTAMONTE SPRINGS	FL		08/21/2024		1,058		(8)			(8)		1,050	1,050			
100164077	HOPKINTON	MA		08/21/2024		4,195		(90)			(90)		4,105	4,105			
100164078	LOS ANGELES	CA		08/21/2024		915		(11)			(11)		904	904			
100164080	NAPLES	FL		08/21/2024		3,261		(27)			(27)		3,234	3,234			
100164082	LANCASTER	CA		08/21/2024		3,532		(124)			(124)		3,408	3,408			
100164083	DORAL	FL		08/21/2024		3,547		16			16		3,563	3,563			
100164084	GARLAND	TX		08/21/2024		1,647		(71)			(71)		1,576	1,576			
100164085	GARLAND	TX		08/21/2024		1,510		(68)			(68)		1,442	1,442			
100164086	HESPERIA	CA		08/21/2024		3,195		(41)			(41)		3,154	3,154			
100164087	HOUSTON	TX		08/21/2024		12,731		(842)			(842)		11,889	11,889			
100164088	WHARTON	TX		08/21/2024		986		(67)			(67)		919	919			
100164089	ATLANTA	GA		08/21/2024		1,844		(18)			(18)		1,826	1,826			
100164090	BALTIMORE	MD		08/21/2024		2,891		17			17		2,908	2,908			
100164094	MIAMI	FL		08/21/2024		3,010		(4)			(4)		3,006	3,006			
100164095	LA VERNE	CA		08/21/2024		2,872		(115)			(115)		2,757	2,757			
100164096	LA VERNE	CA		08/21/2024		3,687		(90)			(90)		3,597	3,597			
100164098	BEDFORD	TX		08/21/2024		991		9			9		1,000	1,000			
100164100	WENDELL	NC		08/21/2024		1,993		(62)			(62)		1,931	1,931			
100164101	BELLINGHAM	WA		08/21/2024		1,214		(46)			(46)		1,168	1,168			
100164102	LOS ANGELES	CA		08/21/2024		8,086		(228)			(228)		7,858	7,858			
100164103	SEBRING	FL		08/21/2024		2,756		79			79		2,835	2,835			
100164104	BOISE	ID		08/21/2024		2,342		(71)			(71)		2,271	2,271			
100164105	BEAVER FALLS	PA		08/21/2024		939		(56)			(56)		883	883			
100164106	ATLANTA	GA		08/21/2024		2,036		(70)			(70)		1,966	1,966			
100164107	GWYNN OAK	MD		08/21/2024		4,777		(168)			(168)		4,609	4,609			
100164108	TELLICO PLAINS	TN		08/21/2024		1,265		(42)			(42)		1,223	1,223			
100164109	DECATUR	GA		08/21/2024		2,035		(6)			(6)		2,029	2,029			
100164110	DURHAM	NC		08/21/2024		2,815		(7)			(7)		2,808	2,808			
100164112	VIRGINIA BEACH	VA		08/21/2024		1,446		(74)			(74)		1,372	1,372			
100164113	NEVADA CITY	CA		08/21/2024		2,617		(29)			(29)		2,588	2,588			
100164114	ATLANTA	GA		08/21/2024		1,848		(66)			(66)		1,782	1,782			
100164115	DECATUR	GA		08/21/2024		1,853		(64)			(64)		1,789	1,789			
100164116	LAS VEGAS	NV		08/21/2024		4,123		(128)			(128)		3,995	3,995			
100164118	HUMBLE	TX		08/21/2024		2,462		13			13		2,475	2,475			
100164119	ATLANTA	GA		08/21/2024		1,911		(94)			(94)		1,817	1,817			
100164121	MILWAUKEE	WI		08/21/2024		5,326		(196)			(196)		5,130	5,130			
100164122	WINSTON SALEM	NC		08/21/2024		799		(72)			(72)		727	727			
100164123	ATLANTA	GA		08/21/2024		1,635		(73)			(73)		1,562	1,562			
100164124	JERSEY CITY	NJ		08/21/2024		10,473		(205)			(205)		10,268	10,268			
100164125	MERIDIAN	ID		08/21/2024		2,339		(68)			(68)		2,271	2,271			
100164126	SPRINGFIELD	MA		08/21/2024		2,234		(36)			(36)		2,198	2,198			
100164127	WALDORF	MD		08/21/2024		2,851		(70)			(70)		2,781	2,781			
100164128	MERIDIAN	ID		08/21/2024		2,339		(68)			(68)		2,271	2,271			
100164129	BLOOMINGTON	IN		08/21/2024		2,166		(39)			(39)		2,127	2,127			
100164130	BOCA RATON	FL		08/21/2024		15,474		(344)			(344)		15,130	15,130			
100164132	ORLANDO	FL		08/21/2024		1,796		(78)			(78)		1,718	1,718			
100164133	GRAND RAPIDS	MI		08/21/2024		1,905		(92)			(92)		1,813	1,813			
100164134	KANKAKEE	IL		08/21/2024		2,119		(71)			(71)		2,048	2,048			
100164136	ROSEDALE	MD		08/21/2024		2,529		(23)			(23)		2,506	2,506			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164138	TITUSVILLE	FL		08/21/2024		1,203		(44)			(44)		1,159	1,159			
100164139	DUNDALK	MD		08/21/2024		1,115		(34)			(34)		1,081	1,081			
100164140	HOUSTON	TX		08/21/2024		3,597		83			83		3,680	3,680			
100164142	SAN FRANCISCO	CA		08/21/2024		3,833		(124)			(124)		3,709	3,709			
100164143	ATLANTA	GA		08/21/2024		3,047		(101)			(101)		2,946	2,946			
100164144	PENSACOLA	FL		08/21/2024		2,519		34			34		2,553	2,553			
100164145	INDIANAPOLIS	IN		08/21/2024		1,382		(28)			(28)		1,354	1,354			
100164147	GRAND RAPIDS	MI		08/21/2024		1,649		(28)			(28)		1,621	1,621			
100164148	MERIDIAN	ID		08/21/2024		2,339		(68)			(68)		2,271	2,271			
100164149	GUN BARREL CITY	TX		08/21/2024		1,499		(21)			(21)		1,478	1,478			
100164150	BALTIMORE	MD		08/21/2024		924		(4)			(4)		920	920			
100164151	ESSEX	MD		08/21/2024		1,416		(54)			(54)		1,362	1,362			
100164152	PALM DESERT	CA		08/21/2024		2,417		(105)			(105)		2,312	2,312			
100164153	ATLANTA	GA		08/21/2024		23,898		(1,193)			(1,193)		22,705	22,705			
100164154	JURUPA VALLEY	CA		08/21/2024		4,612		(33)			(33)		4,579	4,579			
100164155	ALISO VIEJO	CA		08/21/2024		971		(63)			(63)		908	908			
100164156	STOCKTON	CA		08/21/2024		3,191		(116)			(116)		3,075	3,075			
100164157	STOCKTON	CA		08/21/2024		2,167		(43)			(43)		2,124	2,124			
100164158	RIO VERDE	AZ		08/21/2024		5,566		(151)			(151)		5,415	5,415			
100164159	DAVENPORT	FL		08/21/2024		13,290		(327)			(327)		12,963	12,963			
100164161	DESERT HOT SPRINGS	CA		08/21/2024		8,946		16			16		8,962	8,962			
100164162	MORENO VALLEY	CA		08/21/2024		3,598		(52)			(52)		3,546	3,546			
100164163	LAKE FOREST	CA		08/21/2024		8,606		(308)			(308)		8,298	8,298			
100164164	MILLSBORO	DE		08/21/2024		852		(41)			(41)		811	811			
100164165	BALTIMORE	MD		08/21/2024		970		(39)			(39)		931	931			
100164166	WESTMINSTER	CA		08/21/2024		5,348		(93)			(93)		5,255	5,255			
100164167	LANHAM	MD		08/21/2024		3,195		(127)			(127)		3,068	3,068			
100164168	SARASOTA	FL		08/21/2024		3,980		17			17		3,997	3,997			
100164169	CLINTON	UT		08/21/2024		2,801		(56)			(56)		2,745	2,745			
100164171	RIVERSIDE	CA		08/21/2024		3,632		(108)			(108)		3,524	3,524			
100164172	LOGANVILLE	GA		08/21/2024		3,189		(52)			(52)		3,137	3,137			
100164173	NORTH LAS VEGAS	NV		08/21/2024		2,112		(90)			(90)		2,022	2,022			
100164175	GOLD RIVER	CA		08/21/2024		3,669		(10)			(10)		3,659	3,659			
100164176	LAKE FOREST (TRABUCO CANYON AR	CA		08/21/2024		3,224		(45)			(45)		3,179	3,179			
100164177	GARFIELD	NJ		08/21/2024		4,421		(73)			(73)		4,348	4,348			
100164178	MESQUITE	TX		08/21/2024		21,338		(579)			(579)		20,759	20,759			
100164179	NORTH LAS VEGAS	NV		08/21/2024		2,757		(12)			(12)		2,745	2,745			
100164180	GILROY	CA		08/21/2024		15,974		(380)			(380)		15,594	15,594			
100164181	RANCHO CUCAMONGA	CA		08/21/2024		2,895		(52)			(52)		2,843	2,843			
100164183	MESQUITE	TX		08/21/2024		1,135		(89)			(89)		1,046	1,046			
100164184	MARYSVILLE	WA		08/21/2024		3,916		(22)			(22)		3,894	3,894			
100164185	MIAMI	FL		08/21/2024		2,196		(167)			(167)		2,029	2,029			
100164186	MORENO VALLEY	CA		08/21/2024		3,959		(40)			(40)		3,919	3,919			
100164187	SALINAS	CA		08/21/2024		2,412		(39)			(39)		2,373	2,373			
100164189	SAN PABLO	CA		08/21/2024		4,127		30			30		4,157	4,157			
100164191	GAITHERSBURG	MD		08/21/2024		13,666		(109)			(109)		13,557	13,557			
100164192	LANCASTER	CA		08/21/2024		2,079		(60)			(60)		2,019	2,019			
100164195	LOS ANGELES	CA		08/21/2024		3,393		(93)			(93)		3,300	3,300			
100164197	TULARE	CA		08/21/2024		16,634		(787)			(787)		15,847	15,847			
100164198	HAWTHORNE	CA		08/21/2024		7,947		(384)			(384)		7,563	7,563			
100164199	TULARE	CA		08/21/2024		16,477		(764)			(764)		15,713	15,713			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164200	BUFFALO GROVE	IL		08/21/2024		34,301		(195)			(195)		34,106	34,106			
100164201	PASADENA	CA		08/21/2024		14,374		(262)			(262)		14,112	14,112			
100164202	GWYNN OAK	MD		08/21/2024		2,098		(19)			(19)		2,079	2,079			
100164203	SOUTH SALT LAKE	UT		08/21/2024		2,307		(71)			(71)		2,236	2,236			
100164204	CHICAGO	IL		08/21/2024		4,348		(43)			(43)		4,305	4,305			
100164205	SOUTH GATE	CA		08/21/2024		4,765		(199)			(199)		4,566	4,566			
100164206	BIG BEAR LAKE	CA		08/21/2024		3,357		(65)			(65)		3,292	3,292			
100164207	LADERA RANCH	CA		08/21/2024		7,040		(13)			(13)		7,027	7,027			
100164208	SAINT PETERSBURG	FL		08/21/2024		1,118		(71)			(71)		1,047	1,047			
100164209	MORENO VALLEY	CA		08/21/2024		3,646		(125)			(125)		3,521	3,521			
100164210	CERES	CA		08/21/2024		3,213		(17)			(17)		3,196	3,196			
100164211	OCEANSIDE	CA		08/21/2024		5,500		(117)			(117)		5,383	5,383			
100164212	LOS GATOS	CA		08/21/2024		13,732		(340)			(340)		13,392	13,392			
100164213	DEERFIELD BEACH	FL		08/21/2024		15,609		(113)			(113)		15,496	15,496			
100164214	PASADENA	CA		08/21/2024		6,625		33			33		6,658	6,658			
100164215	BAKERSFIELD	CA		08/21/2024		1,278		(19)			(19)		1,259	1,259			
100164216	FRESNO	CA		08/21/2024		2,313		(154)			(154)		2,159	2,159			
100164217	GRAND JUNCTION	CO		08/21/2024		3,070		(72)			(72)		2,998	2,998			
100164218	WEST PALM BEACH	FL		08/21/2024		16,017		(355)			(355)		15,662	15,662			
100164219	LANCASTER	CA		08/21/2024		2,960		(60)			(60)		2,900	2,900			
100164220	BROCKTON	MA		08/21/2024		2,186		(105)			(105)		2,081	2,081			
100164221	FRESNO	CA		08/21/2024		2,684		(27)			(27)		2,657	2,657			
100164222	LONGVIEW	WA		08/21/2024		17,207		(527)			(527)		16,680	16,680			
100164223	LAS VEGAS	NV		08/21/2024		106,598		(1,317)			(1,317)		105,281	105,281			
100164225	GWYNN OAK	MD		08/21/2024		1,055		(68)			(68)		987	987			
100164226	LOS ANGELES	CA		08/21/2024		6,713		(96)			(96)		6,617	6,617			
100164227	PARKVILLE	MD		08/21/2024		1,942		(142)			(142)		1,800	1,800			
100164228	EASTVALE	CA		08/21/2024		85,654		(2,979)			(2,979)		82,675	82,675			
100164229	CARROLLTON	TX		08/21/2024		1,811		(55)			(55)		1,756	1,756			
100164230	PHOENIX	AZ		08/21/2024		12,096		(292)			(292)		11,804	11,804			
100164231	GREENVILLE	SC		08/21/2024		21,766		(671)			(671)		21,095	21,095			
100164232	LAKE ELSINORE	CA		08/21/2024		33,766		(991)			(991)		32,775	32,775			
100164233	LAKE OSWEGO	OR		08/21/2024		12,123		(403)			(403)		11,720	11,720			
100164234	BAKERSFIELD	CA		08/21/2024		11,940		(375)			(375)		11,565	11,565			
100164235	ATLANTA	GA		08/21/2024		1,354		(121)			(121)		1,233	1,233			
100164236	FORT WORTH	TX		08/21/2024		4,124		(42)			(42)		4,082	4,082			
100164237	VALLEJO	CA		08/21/2024		141,507		(4,217)			(4,217)		137,290	137,290			
100164238	LOS BANOS	CA		08/21/2024		8,817		(180)			(180)		8,637	8,637			
100164239	ATASCADERO	CA		08/21/2024		5,860		(166)			(166)		5,694	5,694			
100164240	SPRINGDALE	AR		08/21/2024		6,126		10			10		6,136	6,136			
100164241	WINCHESTER	VA		08/21/2024		3,957		(112)			(112)		3,845	3,845			
100164242	LOS ANGELES	CA		08/21/2024		6,801		(200)			(200)		6,601	6,601			
100164243	LOS ANGELES	CA		08/21/2024		6,625		(207)			(207)		6,418	6,418			
100164244	LOS ANGELES	CA		08/21/2024		7,253		(249)			(249)		7,004	7,004			
100164245	LOS ANGELES	CA		08/21/2024		9,096		(295)			(295)		8,801	8,801			
100164246	LOS ANGELES	CA		08/21/2024		8,115		(121)			(121)		7,994	7,994			
100164247	FOUNTAIN	CO		08/21/2024		3,455		(178)			(178)		3,277	3,277			
100164248	LOS ANGELES (PORTER RANCH AREA	CA		08/21/2024		7,113		(178)			(178)		6,935	6,935			
100164249	FORT LUPTON	CO		08/21/2024		4,171		(135)			(135)		4,036	4,036			
100164252	CARY	NC		08/21/2024		3,617		(51)			(51)		3,566	3,566			
100164254	NEWARK	NJ		08/21/2024		4,440		(83)			(83)		4,357	4,357			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164255	WILMINGTON	CA		08/21/2024		9,367		(167)			(167)		9,200	9,200			
100164257	MAPLE VALLEY	WA		08/21/2024		5,776		(38)			(38)		5,738	5,738			
100164258	CORAL GABLES	FL		08/21/2024		9,179		(120)			(120)		9,059	9,059			
100164259	CHARLOTTE	NC		08/21/2024		2,464		(19)			(19)		2,445	2,445			
100164261	CHARLOTTE	NC		08/21/2024		2,469		(24)			(24)		2,445	2,445			
100164262	CHARLOTTE	NC		08/21/2024		2,464		(19)			(19)		2,445	2,445			
100164264	NEW BRUNSWICK	NJ		08/21/2024		3,193		(45)			(45)		3,148	3,148			
100164265	SAINT PAUL	MN		08/21/2024		3,144		(25)			(25)		3,119	3,119			
100164266	GREENBELT	MD		08/21/2024		4,644		(108)			(108)		4,536	4,536			
100164267	BRICK	NJ		08/21/2024		2,203		(68)			(68)		2,135	2,135			
100164268	JACKSONVILLE	FL		08/21/2024		53,514		(1,384)			(1,384)		52,130	52,130			
100164270	CHARLOTTE	NC		08/21/2024		2,464		(19)			(19)		2,445	2,445			
100164272	GRAND PRAIRIE	TX		08/21/2024		3,121		(41)			(41)		3,080	3,080			
100164273	SEVIERVILLE	TN		08/21/2024		2,772		(73)			(73)		2,699	2,699			
100164274	WEST POINT	TX		08/21/2024		93,955		(1,394)	7		(1,401)		92,554	92,411		(143)	(143)
100164275	VIRGINIA BEACH	VA		08/21/2024		5,203		(76)			(76)		5,127	5,127			
100164276	WINCHESTER	CA		08/21/2024		3,344		(58)			(58)		3,286	3,286			
100164277	HENDERSON	NV		08/21/2024		6,987		(42)			(42)		6,945	6,945			
100164278	LAS VEGAS	NV		08/21/2024		3,724		(41)			(41)		3,683	3,683			
100164279	CHARLOTTE	NC		08/21/2024		2,608		(55)			(55)		2,553	2,553			
100164281	TACOMA	WA		08/21/2024		8,080		(137)	1		(138)		7,942	7,890		(52)	(52)
100164282	CHARLOTTE	NC		08/21/2024		2,924		(43)			(43)		2,881	2,881			
100164284	BELLINGHAM	WA		08/21/2024		2,650		(34)			(34)		2,616	2,616			
100164285	TRACY	CA		08/21/2024		7,846		(70)			(70)		7,776	7,776			
100164287	STRONGSVILLE	OH		08/21/2024		5,014		81			81		5,095	5,095			
100164288	ANNA	TX		08/21/2024		3,632		(79)			(79)		3,553	3,553			
100164290	KILLEEN	TX		08/21/2024		40,496		(247)			(247)		40,249	40,249			
100164291	HOUSTON	TX		08/21/2024		2,077		(47)			(47)		2,030	2,030			
100164292	ROCKLIN	CA		08/21/2024		4,917		(142)			(142)		4,775	4,775			
100164293	ELIZABETH CITY	NC		08/21/2024		1,676		13			13		1,689	1,689			
100164294	AUSTIN	TX		08/21/2024		3,202		(63)			(63)		3,139	3,139			
100164295	GATESVILLE	NC		08/21/2024		1,618		13			13		1,631	1,631			
100164296	PHOENIX	AZ		08/21/2024		2,425		(56)			(56)		2,369	2,369			
100164297	CHARLOTTE	NC		08/21/2024		3,576		(80)			(80)		3,496	3,496			
100164298	SACRAMENTO	CA		08/21/2024		2,891		(32)			(32)		2,859	2,859			
100164299	WAKE FOREST	NC		08/21/2024		3,148		(56)			(56)		3,092	3,092			
100164300	BOWIE	MD		08/21/2024		2,758		17			17		2,775	2,775			
100164301	AUSTIN	TX		08/21/2024		4,029		(77)			(77)		3,952	3,952			
100164302	PALMDALE	CA		08/21/2024		3,844		(67)			(67)		3,777	3,777			
100164303	ROSELAND	VA		08/21/2024		5,043		(112)			(112)		4,931	4,931			
100164305	CANTON	GA		08/21/2024		137,608		(1,911)	93		(2,004)		135,604	135,239		(366)	(366)
100164306	CONVERSE	TX		08/21/2024		1,791		(3)			(3)		1,788	1,788			
100164307	CAPE CORAL	FL		08/21/2024		2,087		(55)			(55)		2,032	2,032			
100164308	NORMAN	OK		08/21/2024		4,577		(65)			(65)		4,512	4,512			
100164309	WELLINGTON	FL		08/21/2024		8,456		(187)			(187)		8,269	8,269			
100164310	BUFORD	GA		08/21/2024		54,696		(896)			(896)		53,800	53,800			
100164311	MARION	NC		08/21/2024		4,221		(83)			(83)		4,138	4,138			
100164312	DUARTE	CA		08/21/2024		11,308		88			88		11,396	11,396			
100164313	CEDAR CITY	UT		08/21/2024		2,423		(17)			(17)		2,406	2,406			
100164314	MONTGOMERY	AL		08/21/2024		1,921		(2)			(2)		1,919	1,919			
100164315	EULESS	TX		08/21/2024		2,540		(42)			(42)		2,498	2,498			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164316	BUFORD	GA		08/21/2024		3,542		(82)			(82)		3,460	3,460			
100164317	PENDERGRASS	GA		08/21/2024		4,907		30			30		4,937	4,937			
100164318	CAMPTON	KY		08/21/2024		2,238		(62)			(62)		2,176	2,176			
100164319	WOODBRIDGE	VA		08/21/2024		4,239		(62)			(62)		4,177	4,177			
100164320	ANNA	TX		08/21/2024		53,624		(927)			(927)		52,697	52,697			
100164321	PENDERGRASS	GA		08/21/2024		2,900		37			37		2,937	2,937			
100164322	DENTON	TX		08/21/2024		3,304		(42)			(42)		3,262	3,262			
100164323	FATE	TX		08/21/2024		113,025		5,372	16		5,356		118,381	118,323		(58)	(58)
100164324	PEORIA	AZ		08/21/2024		3,901		(55)			(55)		3,846	3,846			
100164325	CAROLINA BEACH	NC		08/21/2024		4,432		(94)			(94)		4,338	4,338			
100164326	PENDERGRASS	GA		08/21/2024		3,053		42			42		3,095	3,095			
100164327	NAVARRE	FL		08/21/2024		2,889		(52)			(52)		2,837	2,837			
100164328	PUYALLUP	WA		08/21/2024		4,962		(95)			(95)		4,867	4,867			
100164329	COMMERCE CITY	CO		08/21/2024		3,563		(75)			(75)		3,488	3,488			
100164330	MCKINNEY	TX		08/21/2024		6,206		(92)			(92)		6,114	6,114			
100164331	DENVER	CO		08/21/2024		4,702		(106)			(106)		4,596	4,596			
100164332	APEX	NC		08/21/2024		3,740		(49)			(49)		3,691	3,691			
100164333	ALEXANDRIA	VA		08/21/2024		3,746		(41)			(41)		3,705	3,705			
100164334	PRINCE FREDERICK	MD		08/21/2024		5,482		(164)			(164)		5,318	5,318			
100164336	ROXBURY	MA		08/21/2024		65,020		(999)			(999)		64,021	64,021			
100164337	BONITA SPRINGS	FL		08/21/2024		9,953		(267)			(267)		9,686	9,686			
100164338	SMYRNA	TN		08/21/2024		4,088		(71)			(71)		4,017	4,017			
100164339	DAWSONVILLE	GA		08/21/2024		3,031		(54)			(54)		2,977	2,977			
100164340	SCOTLAND	MD		08/21/2024		5,208		(118)			(118)		5,090	5,090			
100164341	SAINT AUGUSTINE	FL		08/21/2024		24,251		(614)			(614)		23,637	23,637			
100164342	HARRISBURG	NC		08/21/2024		3,224		(22)			(22)		3,202	3,202			
100164343	ALPHARETTA	GA		08/21/2024		3,091		(62)			(62)		3,029	3,029			
100164344	BUCKEYE	AZ		08/21/2024		2,624		(66)			(66)		2,558	2,558			
100164345	SAINT AUGUSTINE	FL		08/21/2024		2,217		(58)			(58)		2,159	2,159			
100164346	SAINT AUGUSTINE	FL		08/21/2024		15,404		(390)			(390)		15,014	15,014			
100164347	WESLEY CHAPEL	FL		08/21/2024		189,331		(1,728)			(1,728)		187,603	187,493		(110)	(110)
100164348	BLOOMINGDALE	GA		08/21/2024		5,516		34			34		5,550	5,550			
100164349	ELK GROVE	CA		08/21/2024		4,589		(51)			(51)		4,538	4,538			
100164350	SAN MARCOS	TX		08/21/2024		6,343		129			129		6,472	6,472			
100164351	DENTON	TX		08/21/2024		2,720		(41)			(41)		2,679	2,679			
100164352	SAINT AUGUSTINE	FL		08/21/2024		69,839		(2,299)			(2,299)		67,540	67,540			
100164353	BLOOMINGDALE	GA		08/21/2024		3,034		(32)			(32)		3,002	3,002			
100164354	ARGYLE	TX		08/21/2024		7,717		141			141		7,858	7,858			
100164355	MUNFORD	TN		08/21/2024		3,101		76			76		3,177	3,177			
100164356	BRANDYWINE	MD		08/21/2024		14,189		284	1		283		14,472	14,422		(51)	(51)
100164357	MUNDELEIN	IL		08/21/2024		4,226		132			132		4,358	4,358			
100164358	BRANDYWINE	MD		08/21/2024		3,785		69			69		3,854	3,854			
100164359	ROUND ROCK	TX		08/21/2024		3,581		(47)			(47)		3,534	3,534			
100164360	VANCOUVER	WA		08/21/2024		3,735		52			52		3,787	3,787			
100164361	BATON ROUGE	LA		08/21/2024		221,559		(4,540)			(4,540)		217,019	217,019			
100164362	PILOT POINT	TX		08/21/2024		3,099		84			84		3,183	3,183			
100164363	COLLEGE STATION	TX		08/21/2024		2,737		39			39		2,776	2,776			
100164364	WORCESTER	MA		08/21/2024		7,622		(105)			(105)		7,517	7,517			
100164365	VISALIA	CA		08/21/2024		3,133		53			53		3,186	3,186			
100164366	FUQUAY VARINA	NC		08/21/2024		2,861		(23)			(23)		2,838	2,838			
100164367	VISALIA	CA		08/21/2024		3,345		57			57		3,402	3,402			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164368	APPLE VALLEY	CA		08/21/2024		3,191		(29)			(29)		3,162	3,162			
100164369	SAN BUENAVENTURA	CA		08/21/2024		6,475		(8)			(8)		6,467	6,467			
100164370	SURF CITY	NC		08/21/2024		5,626		(84)			(84)		5,542	5,542			
100164371	OCEAN CITY	MD		08/21/2024		7,100		(85)			(85)		7,015	7,015			
100164372	WHITEFISH	MT		08/21/2024		5,002		(90)			(90)		4,912	4,912			
100164373	FRESNO	CA		08/21/2024		5,566		(113)			(113)		5,453	5,453			
100164374	TAMPA	FL		08/21/2024		3,748		(49)			(49)		3,699	3,699			
100164375	APEX	NC		08/21/2024		3,123		(94)			(94)		3,029	3,029			
100164376	RANCHO CUCAMONGA	CA		08/21/2024		5,889		(67)			(67)		5,822	5,822			
100164378	BALTIMORE	MD		08/21/2024		2,477		(57)			(57)		2,420	2,420			
100164379	COCOA BEACH	FL		08/21/2024		7,116		(42)			(42)		7,074	7,074			
100164380	SALISBURY	NC		08/21/2024		7,017		(123)			(123)		6,894	6,894			
100164381	DEBARY	FL		08/21/2024		3,670		(6)			(6)		3,664	3,664			
100164382	GEORGETOWN	TX		08/21/2024		2,406		(44)			(44)		2,362	2,362			
100164383	ZEBULON	NC		08/21/2024		95,293		(2,407)			(2,407)		92,886	92,886			
100164384	ROYSE CITY	TX		08/21/2024		7,481		(105)			(105)		7,376	7,376			
100164385	QUEEN CREEK	AZ		08/21/2024		11,179		268			268		11,447	11,447			
100164386	RALEIGH	NC		08/21/2024		3,427		(51)			(51)		3,376	3,376			
100164387	ADELANTO	CA		08/21/2024		3,110		(61)			(61)		3,049	3,049			
100164388	ERIE	CO		08/21/2024		102,701		2,917			2,917		105,618	105,618			
100164389	POTTSTOWN	PA		08/21/2024		4,804		53			53		4,857	4,857			
100164391	STOCKTON	CA		08/21/2024		5,600		245			245		5,845	5,845			
100164392	RALEIGH	NC		08/21/2024		2,661		(14)			(14)		2,647	2,647			
100164393	PHOENIX	AZ		08/21/2024		194,309		12,620			12,620		206,929	206,929			
100164394	LAS VEGAS	NV		08/21/2024		9,482		540			540		10,022	10,022			
100164395	MATTHEWS	NC		08/21/2024		2,463		(44)			(44)		2,419	2,419			
100164396	DEBARY	FL		08/21/2024		3,271		(35)			(35)		3,236	3,236			
100164397	HENDERSON	NV		08/21/2024		5,129		154			154		5,283	5,283			
100164398	MADERA	CA		08/21/2024		3,535		18			18		3,553	3,553			
100164399	RANCHO CORDOVA	CA		08/21/2024		4,944		187			187		5,131	5,131			
100164400	HALTOM CITY	TX		08/21/2024		2,195		(55)			(55)		2,140	2,140			
100164401	MONROE	NC		08/21/2024		2,486		(36)			(36)		2,450	2,450			
100164402	TAMPA	FL		08/21/2024		2,824		(52)			(52)		2,772	2,772			
100164403	RANCHO CORDOVA	CA		08/21/2024		4,688		191			191		4,879	4,879			
100164404	MATTHEWS	NC		08/21/2024		2,463		(44)			(44)		2,419	2,419			
100164405	COLUMBUS	OH		08/21/2024		2,384		(63)			(63)		2,321	2,321			
100164406	PEORIA	AZ		08/21/2024		3,889		(111)			(111)		3,778	3,778			
100164407	COLUMBUS	OH		08/21/2024		2,384		(63)			(63)		2,321	2,321			
100164408	POTTSBORO	TX		08/21/2024		5,808		(183)			(183)		5,625	5,625			
100164409	SAN ANTONIO	TX		08/21/2024		2,240		(60)			(60)		2,180	2,180			
100164410	WESLEY CHAPEL	FL		08/21/2024		5,745		(74)			(74)		5,671	5,671			
100164411	NASHVILLE	TN		08/21/2024		2,348		(65)			(65)		2,283	2,283			
100164412	COLON	MI		08/21/2024		2,616		(70)			(70)		2,546	2,546			
100164413	PAHOA	HI		08/21/2024		2,996		(43)			(43)		2,953	2,953			
100164414	VIRGINIA BEACH	VA		08/21/2024		2,533		(76)			(76)		2,457	2,457			
100164416	AURORA	CO		08/21/2024		5,276		265			265		5,541	5,541			
100164417	TUCSON	AZ		08/21/2024		3,224		92			92		3,316	3,316			
100164418	HENDERSON	NV		08/21/2024		8,969		283			283		9,252	9,252			
100164419	MONROE	NC		08/21/2024		2,822		(55)			(55)		2,767	2,767			
100164420	RENTON	WA		08/21/2024		4,708		(81)			(81)		4,627	4,627			
100164421	LEANDER	TX		08/21/2024		2,493		(44)			(44)		2,449	2,449			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164422	FRANKLIN	CT		08/21/2024		346,669		(6,203)			(6,203)		340,466	340,466			
100164423	SAN ANTONIO	TX		08/21/2024		4,078		(58)			(58)		4,020	4,020			
100164424	KUNA	ID		08/21/2024		7,863		(32)			(32)		7,831	7,831			
100164425	FARGO	ND		08/21/2024		2,123		(57)			(57)		2,066	2,066			
100164426	LAS VEGAS	NV		08/21/2024		26,937		(170)			(170)		26,767	26,767			
100164427	CHARLOTTE	NC		08/21/2024		4,413		(85)			(85)		4,328	4,328			
100164428	ROSEVILLE	CA		08/21/2024		5,740		146			146		5,886	5,886			
100164429	BROKEN ARROW	OK		08/21/2024		3,175		(79)			(79)		3,096	3,096			
100164430	BILLERICA	MA		08/21/2024		2,415		(55)			(55)		2,360	2,360			
100164432	CHANDLER	AZ		08/21/2024		3,432		(61)			(61)		3,371	3,371			
100164434	CLAYTON	NC		08/21/2024		2,650		(21)			(21)		2,629	2,629			
100164435	SALT LAKE CITY	UT		08/21/2024		5,775		(9)			(9)		5,766	5,766			
100164436	WAKE FOREST	NC		08/21/2024		2,767		(43)			(43)		2,724	2,724			
100164438	NAMPA	ID		08/21/2024		2,412		(65)			(65)		2,347	2,347			
100164439	NASHVILLE	TN		08/21/2024		5,144		(75)			(75)		5,069	5,069			
100164440	ATLANTIC HIGHLANDS	NJ		08/21/2024		5,208		(48)			(48)		5,160	5,160			
100164441	COEUR D ALENE	ID		08/21/2024		4,509		(104)			(104)		4,405	4,405			
100164443	CHARLOTTE	NC		08/21/2024		2,657		(80)			(80)		2,577	2,577			
100164444	GLEN ALLEN	VA		08/21/2024		10,244		(359)			(359)		9,885	9,885			
100164445	MERCED	CA		08/21/2024		4,885		99			99		4,984	4,984			
100164446	ALBRIGHTSVILLE	PA		08/21/2024		4,416		(96)			(96)		4,320	4,320			
100164447	WYLIE	TX		08/21/2024		4,766		(102)			(102)		4,664	4,664			
100164450	POINT PLEASANT BORO	NJ		08/21/2024		4,041		(84)			(84)		3,957	3,957			
100164451	OCEAN CITY	NJ		08/21/2024		3,700		(61)			(61)		3,639	3,639			
100164453	SOUTHPORT	NC		08/21/2024		6,880		(147)			(147)		6,733	6,733			
100164454	WESTERLY	RI		08/21/2024		2,788		(65)			(65)		2,723	2,723			
100164455	BENBROOK	TX		08/21/2024		5,329		(67)			(67)		5,262	5,262			
100164456	TEMPE	AZ		08/21/2024		3,591		(58)			(58)		3,533	3,533			
100164457	COROLLA	NC		08/21/2024		4,032		(102)			(102)		3,930	3,930			
100164458	DALLAS	TX		08/21/2024		2,761		(47)			(47)		2,714	2,714			
100164459	FLEMINGTON	NJ		08/21/2024		2,669		(44)			(44)		2,625	2,625			
100164460	AURORA	IL		08/21/2024		2,086		(17)			(17)		2,069	2,069			
100164461	COEUR D ALENE	ID		08/21/2024		3,605		(88)			(88)		3,517	3,517			
100164462	AURORA	IL		08/21/2024		31,368		(454)			(454)		30,914	30,914			
100164464	WOODBINE	NJ		08/21/2024		1,789		(25)			(25)		1,764	1,764			
100164465	NASHVILLE	TN		08/21/2024		3,275		(79)			(79)		3,196	3,196			
100164466	GREENSBORO	NC		08/21/2024		15,407		(409)			(409)		14,998	14,998			
100164467	MCKINNEY	TX		08/21/2024		3,063		(40)			(40)		3,023	3,023			
100164468	CALDWELL	ID		08/21/2024		25,841		(494)			(494)		25,347	25,347			
100164469	BONITA SPRINGS	FL		08/21/2024		4,361		(126)			(126)		4,235	4,235			
100164470	HERNDON	VA		08/21/2024		4,445		(131)			(131)		4,314	4,314			
100164471	DAVENPORT	FL		08/21/2024		3,464		(76)			(76)		3,388	3,388			
100164472	EMERALD ISLE	NC		08/21/2024		5,053		(116)			(116)		4,937	4,937			
100164473	WELCHES	OR		08/21/2024		3,647		(96)			(96)		3,551	3,551			
100164474	MILLIKEN	CO		08/21/2024		3,802		(112)			(112)		3,690	3,690			
100164475	PASO ROBLES	CA		08/21/2024		9,974		(190)			(190)		9,784	9,784			
100164476	CONCORD	NC		08/21/2024		2,871		(33)			(33)		2,838	2,838			
100164477	ANTIOCH	TN		08/21/2024		2,575		(63)			(63)		2,512	2,512			
100164478	PHILADELPHIA	PA		08/21/2024		2,349		(40)			(40)		2,309	2,309			
100164479	IDAHO FALLS	ID		08/21/2024		2,830		(46)			(46)		2,784	2,784			
100164480	DENVER	NC		08/21/2024		3,498		(71)			(71)		3,427	3,427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164481	DENVER	NC		08/21/2024		3,648		(68)			(68)		3,580	3,580			
100164482	PFLUGERVILLE	TX		08/21/2024		5,896		(51)			(51)		5,845	5,845			
100164483	FREDERICKSBURG	VA		08/21/2024		11,660		(234)			(234)		11,426	11,426			
100164485	SENECA	SC		08/21/2024		7,878		(139)			(139)		7,739	7,739			
100164486	NEWARK	NJ		08/21/2024		3,736		(55)			(55)		3,681	3,681			
100164487	WENDELL	NC		08/21/2024		3,751		(92)			(92)		3,659	3,659			
100164488	RICHMOND	VA		08/21/2024		2,207		(41)			(41)		2,166	2,166			
100164489	RIVERVIEW	FL		08/21/2024		12,749		(182)			(182)		12,567	12,567			
100164490	GALLATIN	TN		08/21/2024		4,811		(117)			(117)		4,694	4,694			
100164491	MONROE	NC		08/21/2024		10,275		(312)			(312)		9,963	9,963			
100164492	NORTH ABINGTON TOWNSHIP	PA		08/21/2024		63,030		(1,571)			(1,571)		61,459	61,459			
100164493	COROLLA	NC		08/21/2024		6,074		(109)			(109)		5,965	5,965			
100164494	LAWRENCEVILLE	GA		08/21/2024		2,253		(56)			(56)		2,197	2,197			
100164495	ELLIJAY	GA		08/21/2024		4,558		(97)			(97)		4,461	4,461			
100164496	LAKE ARIEL	PA		08/21/2024		4,920		(63)			(63)		4,857	4,857			
100164497	SEVIERVILLE	TN		08/21/2024		4,744		(79)			(79)		4,665	4,665			
100164498	ANNA	TX		08/21/2024		2,870		(69)			(69)		2,801	2,801			
100164499	PENDERGRASS	GA		08/21/2024		3,194		126			126		3,320	3,320			
100164500	OXNARD	CA		08/21/2024		7,208		(202)			(202)		7,006	7,006			
100164501	GEORGETOWN	TX		08/21/2024		3,774		(24)			(24)		3,750	3,750			
100164502	MOUNTAIN HOUSE	CA		08/21/2024		11,006		(50)			(50)		10,956	10,956			
100164503	COOPERSBURG	PA		08/21/2024		3,736		110			110		3,846	3,846			
100164504	FORNEY	TX		08/21/2024		2,411		(50)			(50)		2,361	2,361			
100164505	SAN ANTONIO	FL		08/21/2024		8,764		518			518		9,282	9,282			
100164507	GALLATIN	TN		08/21/2024		2,307		(65)			(65)		2,242	2,242			
100164508	WINCHESTER	CA		08/21/2024		4,338		(75)			(75)		4,263	4,263			
100164509	CHARLOTTE	NC		08/21/2024		5,503		(161)			(161)		5,342	5,342			
100164510	MENIFEE	CA		08/21/2024		4,834		(98)			(98)		4,736	4,736			
100164511	FALLING WATERS	WV		08/21/2024		1,931		(53)			(53)		1,878	1,878			
100164512	VICTORVILLE	CA		08/21/2024		4,963		(43)			(43)		4,920	4,920			
100164514	MABLETON	GA		08/21/2024		2,993		(88)			(88)		2,905	2,905			
100164516	CHARLOTTE	NC		08/21/2024		75,207		(2,772)			(2,772)		72,435	72,435			
100164517	RALEIGH	NC		08/21/2024		15,746		(180)			(180)		15,566	15,566			
100164518	MCDONOUGH	GA		08/21/2024		2,674		(8)			(8)		2,666	2,666			
100164519	KANNAPOLIS	NC		08/21/2024		4,330		(74)			(74)		4,256	4,256			
100164520	LOGANVILLE	GA		08/21/2024		3,432		(51)			(51)		3,381	3,381			
100164521	PENDERGRASS	GA		08/21/2024		3,559		31			31		3,590	3,590			
100164522	FORT WORTH	TX		08/21/2024		1,600		(69)			(69)		1,531	1,531			
100164525	CHARLOTTE	NC		08/21/2024		2,740		(63)			(63)		2,677	2,677			
100164526	MCKINNEY	TX		08/21/2024		58,778		(2,317)			(2,317)		56,461	56,461			
100164527	NOKOMIS	FL		08/21/2024		2,766		(30)			(30)		2,736	2,736			
100164528	FALLING WATERS	WV		08/21/2024		1,973		(53)			(53)		1,920	1,920			
100164529	ANNA	TX		08/21/2024		3,590		(17)			(17)		3,573	3,573			
100164531	CHARLOTTE	NC		08/21/2024		170,236		(3,326)			(3,326)		166,910	166,910			
100164532	ANTIOCH	CA		08/21/2024		10,855		29			29		10,884	10,884			
100164533	POINCIANA	FL		08/21/2024		3,159		(8)			(8)		3,151	3,151			
100164534	KYLE	TX		08/21/2024		2,763		(16)			(16)		2,747	2,747			
100164536	GALLATIN	TN		08/21/2024		2,066		(64)			(64)		2,002	2,002			
100164538	WESLEY CHAPEL	FL		08/21/2024		2,054		(37)			(37)		2,017	2,017			
100164539	STOCKTON	CA		08/21/2024		3,161		(86)			(86)		3,075	3,075			
100164543	CONROE	TX		08/21/2024		2,419		68			68		2,487	2,487			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164544	OSBURN	ID		08/21/2024		3,454		(27)			(27)		3,427	3,427			
100164545	MYRTLE BEACH	SC		08/21/2024		2,593		10			10		2,603	2,603			
100164546	NEWARK	NJ		08/21/2024		2,291		(50)			(50)		2,241	2,241			
100164547	LAWRENCEVILLE	GA		08/21/2024		9,874		(275)			(275)		9,599	9,599			
100164548	MILLSBORO	DE		08/21/2024		6,656		(121)			(121)		6,535	6,535			
100164549	LADY LAKE	FL		08/21/2024		1,859		(38)			(38)		1,821	1,821			
100164550	DACULA	GA		08/21/2024		17,528		(196)			(196)		17,332	17,332			
100164551	DAYTONA BEACH	FL		08/21/2024		3,293		(77)			(77)		3,216	3,216			
100164552	FALLING WATERS	WV		08/21/2024		4,023		(122)			(122)		3,901	3,901			
100164553	N LAS VEGAS	NV		08/21/2024		2,415		(15)			(15)		2,400	2,400			
100164554	KANNAPOLIS	NC		08/21/2024		175,926		497			497		176,423	176,423			
100164555	PENDERGRASS	GA		08/21/2024		2,747		31			31		2,778	2,778			
100164556	LAKE ELSINORE	CA		08/21/2024		5,958		(3)			(3)		5,955	5,955			
100164557	CONCORD	NC		08/21/2024		3,166		109			109		3,275	3,275			
100164558	LONGS	SC		08/21/2024		2,879		(27)			(27)		2,852	2,852			
100164559	ROSEVILLE	CA		08/21/2024		4,715		(51)			(51)		4,664	4,664			
100164560	SARASOTA	FL		08/21/2024		3,324		(109)			(109)		3,215	3,215			
100164561	DALLAS	TX		08/21/2024		2,394		(56)			(56)		2,338	2,338			
100164562	FORT WORTH	TX		08/21/2024		53,048		(1,902)			(1,902)		51,146	51,146			
100164563	WINTER HAVEN	FL		08/21/2024		8,505		(27)			(27)		8,478	8,478			
100164564	RIVERSIDE	CA		08/21/2024		3,654		(28)			(28)		3,626	3,626			
100164565	GLEN BURNIE	MD		08/21/2024		1,640		(25)			(25)		1,615	1,615			
100164566	CHARLOTTE	NC		08/21/2024		6,048		(137)			(137)		5,911	5,911			
100164567	WINTER HAVEN	FL		08/21/2024		18,519		(58)			(58)		18,461	18,461			
100164568	MCKINNEY	TX		08/21/2024		3,118		(15)			(15)		3,103	3,103			
100164569	MCKINNEY	TX		08/21/2024		120,549		(4,183)			(4,183)		116,366	116,366			
100164570	FARMERSVILLE	TX		08/21/2024		3,432		(111)			(111)		3,321	3,321			
100164571	FALLING WATERS	WV		08/21/2024		79,957		(2,501)			(2,501)		77,456	77,456			
100164572	NOKOMIS	FL		08/21/2024		27,799		(513)			(513)		27,286	27,286			
100164573	WINTER HAVEN	FL		08/21/2024		2,056		(16)			(16)		2,040	2,040			
100164574	FORNEY	TX		08/21/2024		2,418		(50)			(50)		2,368	2,368			
100164575	ASHBURN	VA		08/21/2024		6,649		(102)			(102)		6,547	6,547			
100164576	DACULA	GA		08/21/2024		2,212		(43)			(43)		2,169	2,169			
100164578	CHARLOTTE	NC		08/21/2024		2,511		(35)			(35)		2,476	2,476			
100164579	LYNNWOOD	WA		08/21/2024		6,392		(32)			(32)		6,360	6,360			
100164580	SANTA CLARITA	CA		08/21/2024		3,669		(34)			(34)		3,635	3,635			
100164581	GEORGETOWN	TX		08/21/2024		103,252		(2,229)			(2,229)		101,023	101,023			
100164582	CHARLOTTE	NC		08/21/2024		4,231		(134)			(134)		4,097	4,097			
100164583	CONCORD	NC		08/21/2024		2,495		13			13		2,508	2,508			
100164584	CONCORD	NC		08/21/2024		2,230		(33)			(33)		2,197	2,197			
100164585	FALLING WATERS	WV		08/21/2024		1,938		(53)			(53)		1,885	1,885			
100164586	MCKINNEY	TX		08/21/2024		4,185		18			18		4,203	4,203			
100164587	CONCORD	NC		08/21/2024		2,843		(47)			(47)		2,796	2,796			
100164588	MIAMI	FL		08/21/2024		4,250		(64)			(64)		4,186	4,186			
100164592	CHARLOTTE	NC		08/21/2024		2,493		(59)			(59)		2,434	2,434			
100164593	FAIRFIELD	CA		08/21/2024		4,694		(101)			(101)		4,593	4,593			
100164594	GALLATIN	TN		08/21/2024		2,307		(65)			(65)		2,242	2,242			
100164595	BUFORD	GA		08/21/2024		4,043		(64)			(64)		3,979	3,979			
100164596	CHULUOTA	FL		08/21/2024		3,092		(111)			(111)		2,981	2,981			
100164597	FALLING WATERS	WV		08/21/2024		1,909		(60)			(60)		1,849	1,849			
100164599	KANNAPOLIS	NC		08/21/2024		2,295		(50)			(50)		2,245	2,245			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164600	ROSEVILLE	CA		08/21/2024		3,413		(81)			(81)		3,332	3,332			
100164601	HUTTO	TX		08/21/2024		3,283		(86)			(86)		3,197	3,197			
100164602	DALLAS	TX		08/21/2024		3,447		(14)			(14)		3,433	3,433			
100164603	PALMDALE	CA		08/21/2024		5,601		172			172		5,773	5,773			
100164604	PENDERGRASS	GA		08/21/2024		3,704		33			33		3,737	3,737			
100164605	KANNAPOLIS	NC		08/21/2024		2,149		(32)			(32)		2,117	2,117			
100164606	KANNAPOLIS	NC		08/21/2024		2,869		1			1		2,870	2,870			
100164607	ROSEVILLE	CA		08/21/2024		4,551		(85)			(85)		4,466	4,466			
100164608	RICHMOND	TX		08/21/2024		3,075		42			42		3,117	3,117			
100164609	HAYWARD	CA		08/21/2024		7,140		(130)			(130)		7,010	7,010			
100164610	GALLATIN	TN		08/21/2024		2,499		2			2		2,501	2,501			
100164611	GLEN BURNIE	MD		08/21/2024		2,104		(67)			(67)		2,037	2,037			
100164612	SALUDA	NC		08/21/2024		5,289		70			70		5,359	5,359			
100164613	ROUND ROCK	TX		08/21/2024		53,926		(502)			(502)		53,424	53,424			
100164614	STUART	FL		08/21/2024		3,628		(39)			(39)		3,589	3,589			
100164616	LAUREL	DE		08/21/2024		1,575		(71)			(71)		1,504	1,504			
100164617	DRIPPING SPRINGS	TX		08/21/2024		3,282		(65)			(65)		3,217	3,217			
100164618	ROSENBERG	TX		08/21/2024		3,413		10			10		3,423	3,423			
100164619	MOORE	SC		08/21/2024		2,176		(6)			(6)		2,170	2,170			
100164620	FALLING WATERS	WV		08/21/2024		1,891		(58)			(58)		1,833	1,833			
100164622	BUDA	TX		08/21/2024		2,329		(71)			(71)		2,258	2,258			
100164624	RICHMOND	TX		08/21/2024		2,520		(11)			(11)		2,509	2,509			
100164627	FORNEY	TX		08/21/2024		2,314		(73)			(73)		2,241	2,241			
100164629	MOORESVILLE	NC		08/21/2024		3,081		(43)			(43)		3,038	3,038			
100164630	WEST COVINA	CA		08/21/2024		4,644		(74)			(74)		4,570	4,570			
100164631	SACRAMENTO	CA		08/21/2024		104,533		(1,118)			(1,118)		103,415	103,415			
100164634	LONGS	SC		08/21/2024		2,295		(12)			(12)		2,283	2,283			
100164635	DAWSONVILLE	GA		08/21/2024		4,281		(68)			(68)		4,213	4,213			
100164636	FARMERSVILLE	TX		08/21/2024		2,090		(73)			(73)		2,017	2,017			
100164637	STOCKTON	CA		08/21/2024		2,627		(23)			(23)		2,604	2,604			
100164639	LAS VEGAS	NV		08/21/2024		2,109		(20)			(20)		2,089	2,089			
100164640	FORNEY	TX		08/21/2024		2,035		(63)			(63)		1,972	1,972			
100164641	WESLEY CHAPEL	FL		08/21/2024		2,086		(41)			(41)		2,045	2,045			
100164643	KANNAPOLIS	NC		08/21/2024		4,422		(56)			(56)		4,366	4,366			
100164644	KISSIMMEE	FL		08/21/2024		3,352		(7)			(7)		3,345	3,345			
100164646	HIGHLAND PARK	CA		08/23/2024		13,023		(331)			(331)		12,692	12,692			
100164647	KOLOA	HI		08/23/2024		20,166		(536)			(536)		19,630	19,630			
100164649	LIVERMORE	CA		08/23/2024		5,935		(161)			(161)		5,774	5,774			
100164651	WOODLAND HILLS	CA		08/23/2024		1,328		(57)			(57)		1,271	1,271			
100164652	BOYNTON BEACH	FL		08/23/2024		1,750		(36)			(36)		1,714	1,714			
100164653	TRACY	CA		08/23/2024		199,971		(5,438)			(5,438)		194,533	194,533			
100164654	FLORENCE	AL		08/23/2024		1,033		(22)			(22)		1,011	1,011			
100164655	TULARE	CA		08/23/2024		2,549		(69)			(69)		2,480	2,480			
100164656	BONITA SPRINGS	FL		08/23/2024		8,778							8,778	8,778			
100164657	NEWARK	NJ		08/23/2024		3,250		9			9		3,259	3,259			
100164707	POWAY	CA		08/23/2024		6,256		(152)			(152)		6,104	6,104			
100164708	CALUMET PARK	IL		08/23/2024		1,361		(81)			(81)		1,280	1,280			
100164713	ANAHEIM	CA		08/23/2024		3,630		(148)			(148)		3,482	3,482			
100164714	OCEANSIDE	CA		08/23/2024		4,034		(192)			(192)		3,842	3,842			
100164715	FORT LAUDERDALE	FL		08/23/2024		9,086		(296)			(296)		8,790	8,790			
100164717	RED OAK	TX		08/23/2024		6,246		(99)			(99)		6,147	6,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164718	ALTAMONTE SPRINGS	FL		08/23/2024		911		(59)			(59)		852	852			
100164719	OCALA	FL		08/23/2024		1,945		(55)			(55)		1,890	1,890			
100164720	NAPERVILLE	IL		08/23/2024		1,243		(78)			(78)		1,165	1,165			
100164721	NEPTUNE BEACH	FL		08/23/2024		5,540		(196)			(196)		5,344	5,344			
100164723	OCOEE	FL		08/23/2024		3,843		(59)			(59)		3,784	3,784			
100164724	CAMARILLO	CA		08/23/2024		4,000		(104)			(104)		3,896	3,896			
100164725	CORNELIUS	NC		08/23/2024		94,184		(2,726)			(2,726)		91,458	91,458			
100164726	GASTONIA	NC		08/23/2024		4,091		(99)			(99)		3,992	3,992			
100164727	COLUMBIA	SC		08/23/2024		1,406		(131)			(131)		1,275	1,275			
100164728	SANTA MARIA	CA		08/23/2024		3,299		(64)			(64)		3,235	3,235			
100164729	GUADALUPE	CA		08/23/2024		9,705		(287)			(287)		9,418	9,418			
100164730	MADERA	CA		08/23/2024		2,088		(46)			(46)		2,042	2,042			
100164731	CHARLOTTE	NC		08/23/2024		2,162		(52)			(52)		2,110	2,110			
100164732	MOUNT PLEASANT	SC		08/23/2024		37,736		(553)			(553)		37,183	37,183			
100164733	BRADENTON	FL		08/23/2024		2,309		(9)			(9)		2,300	2,300			
100164734	MOUNTAIN	WI		08/26/2024		3,728		(117)			(117)		3,611	3,611			
100164736	STOVER	MO		08/26/2024		3,471		(83)			(83)		3,388	3,388			
100164737	BEND	OR		08/26/2024		7,215		(187)			(187)		7,028	7,028			
100164738	LEAVENWORTH	WA		08/26/2024		123,255		(2,819)			(2,819)		120,436	120,436			
100164739	JACKSON	TN		08/26/2024		2,646		(86)			(86)		2,560	2,560			
100164740	FAIRHOPE	AL		08/26/2024		219,731		(3,694)			(3,694)		216,037	216,037			
100164741	ROTONDA WEST	FL		08/26/2024		4,189		(114)			(114)		4,075	4,075			
100164742	OCEAN CITY	NJ		08/26/2024		15,394		(353)			(353)		15,041	15,041			
100164743	BRADENTON	FL		08/26/2024		9,710		(254)			(254)		9,456	9,456			
100164744	JACKSONVILLE	FL		08/26/2024		16,409		(379)			(379)		16,030	16,030			
100164746	DAYTONA BEACH	FL		08/26/2024		3,876		(47)			(47)		3,829	3,829			
100164747	HARTFIELD	VA		08/26/2024		10,615		(295)			(295)		10,320	10,320			
100164748	POCONO LAKE	PA		08/26/2024		5,200		(116)			(116)		5,084	5,084			
100164750	RIVERVIEW	FL		08/26/2024		40,677		(962)			(962)		39,715	39,715			
100164751	GREEN VALLEY	AZ		08/26/2024		2,879		(86)			(86)		2,793	2,793			
100164752	BERLIN	MD		08/26/2024		5,197		(71)			(71)		5,126	5,126			
100164753	LAKE HARMONY	PA		08/26/2024		2,613		(87)			(87)		2,526	2,526			
100164754	VERNON	NJ		08/26/2024		3,352		(70)			(70)		3,282	3,282			
100164755	NOKOMIS	FL		08/26/2024		3,297		(12)			(12)		3,285	3,285			
100164756	RENO	NV		08/26/2024		5,095		84			84		5,179	5,179			
100164758	VIRGINIA BEACH	VA		08/26/2024		9,756		(126)			(126)		9,630	9,630			
100164759	LITTLE RIVER	SC		08/26/2024		6,145		189			189		6,334	6,334			
100164760	MILTON	FL		08/26/2024		2,498		98			98		2,596	2,596			
100164761	NEWBERRY	FL		08/26/2024		10,038		286			286		10,324	10,324			
100164762	SAINT AUGUSTINE	FL		08/26/2024		2,824		(9)			(9)		2,815	2,815			
100164763	HARPERS FERRY	WV		08/26/2024		5,374		(103)			(103)		5,271	5,271			
100164765	VENICE	FL		08/26/2024		3,088		(10)			(10)		3,078	3,078			
100164766	MILLVILLE	DE		08/26/2024		5,007		129			129		5,136	5,136			
100164769	STARBUCK	MN		08/26/2024		2,302		(61)			(61)		2,241	2,241			
100164770	TUFTONBORO	NH		08/26/2024		5,991		(144)			(144)		5,847	5,847			
100164771	GLACIER	WA		08/26/2024		16,429		282			282		16,711	16,711			
100164772	VIRGINIA BEACH	VA		08/26/2024		9,352		(181)			(181)		9,171	9,171			
100164773	DEWEY	AZ		08/26/2024		3,633		(8)			(8)		3,625	3,625			
100164774	DUCK CREEK VILLAGE	UT		08/26/2024		3,695		(65)			(65)		3,630	3,630			
100164775	EATONTON	GA		08/26/2024		2,833		(65)			(65)		2,768	2,768			
100164776	SELBYVILLE	DE		08/26/2024		43,410		(802)			(802)		42,608	42,608			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164777	DONNELLY	ID		08/26/2024		2,455		(60)			(60)		2,395	2,395			
100164778	BURLINGTON	WI		08/26/2024		99,634		(2,220)			(2,220)		97,414	97,414			
100164779	SURPRISE	AZ		08/26/2024		3,665		(5)			(5)		3,660	3,660			
100164780	NOKOMIS	FL		08/26/2024		2,936		1			1		2,937	2,937			
100164781	ROSHARON	TX		08/26/2024		4,298		(36)			(36)		4,262	4,262			
100164784	MURRELLS INLET	SC		08/26/2024		2,993		(71)			(71)		2,922	2,922			
100164785	BUMPASS	VA		08/26/2024		7,612		(75)			(75)		7,537	7,537			
100164787	OCEAN CITY	MD		08/26/2024		9,366		(248)			(248)		9,118	9,118			
100164789	CAPE CORAL	FL		08/26/2024		12,178		(239)			(239)		11,939	11,939			
100164791	PENSACOLA	FL		08/26/2024		2,450		(28)			(28)		2,422	2,422			
100164792	BRADENTON	FL		08/26/2024		34,591		(962)	1		(963)		33,628	33,521		(107)	(107)
100164793	MYRTLE BEACH	SC		08/26/2024		8,222		(237)			(237)		7,985	7,985			
100164794	MILLVILLE	DE		08/26/2024		4,803		4			4		4,807	4,807			
100164795	MARGATE	NJ		08/26/2024		5,996		(70)			(70)		5,926	5,926			
100164797	SAN ANTONIO	TX		08/26/2024		3,803		105			105		3,908	3,908			
100164799	HENDERSON	NV		08/26/2024		3,332		47			47		3,379	3,379			
100164800	HEMPHILL	TX		08/26/2024		93,362		(2,621)	1		(2,622)		90,740	90,619		(121)	(121)
100164801	HILTON HEAD ISLAND	SC		08/26/2024		2,958		(70)			(70)		2,888	2,888			
100164803	BERLIN	MD		08/26/2024		3,256		142			142		3,398	3,398			
100164804	GULF SHORES	AL		08/26/2024		10,687		351			351		11,038	11,038			
100164805	CORPUS CHRISTI	TX		08/26/2024		2,642		16			16		2,658	2,658			
100164806	CALABASH	NC		08/26/2024		2,780		(66)			(66)		2,714	2,714			
100164808	WHITE HOUSE	TN		08/26/2024		3,123		17			17		3,140	3,140			
100164810	INDIAN SHORES	FL		08/26/2024		3,985		(131)			(131)		3,854	3,854			
100164814	CARSON CITY	NV		08/26/2024		5,309		130			130		5,439	5,439			
100164815	POOLER	GA		08/26/2024		3,834		3			3		3,837	3,837			
100164816	FORT MYERS	FL		08/26/2024		3,673		(82)			(82)		3,591	3,591			
100164818	HUNTSVILLE	UT		08/26/2024		3,822		(83)			(83)		3,739	3,739			
100164819	SOUTHERN PINES	NC		08/26/2024		2,965		(57)			(57)		2,908	2,908			
100164820	LATHROP	CA		08/26/2024		4,554		(149)			(149)		4,405	4,405			
100164821	LEAGUE CITY	TX		08/26/2024		5,604		404			404		6,008	6,008			
100164822	DALLAS	TX		08/26/2024		2,316		(67)			(67)		2,249	2,249			
100164824	PLANT CITY	FL		08/26/2024		142,347		(5,542)			(5,542)		136,805	136,805			
100164827	GAINESVILLE	GA		08/26/2024		3,885		(64)			(64)		3,821	3,821			
100164828	GRAVOIS MILLS	MO		08/26/2024		2,739		(76)			(76)		2,663	2,663			
100164829	MAYNARDVILLE	TN		08/26/2024		3,026		(39)			(39)		2,987	2,987			
100164830	GUN BARREL CITY	TX		08/26/2024		3,197		(79)			(79)		3,118	3,118			
100164831	NORTHPORT	AL		08/26/2024		7,449		(6)			(6)		7,443	7,443			
100164832	COLEMAN	OK		08/26/2024		2,510		(81)			(81)		2,429	2,429			
100164834	NEWNAN	GA		08/26/2024		3,529		(76)			(76)		3,453	3,453			
100164835	AURORA	CO		08/26/2024		4,560		72			72		4,632	4,632			
100164836	BUCKEYE	AZ		08/26/2024		3,966		(125)			(125)		3,841	3,841			
100164837	DAVENPORT	FL		08/26/2024		2,732		131			131		2,863	2,863			
100164838	LIBERTY HILL	TX		08/26/2024		10,544		114			114		10,658	10,658			
100164839	FORT MYERS	FL		08/26/2024		3,517		8			8		3,525	3,525			
100164840	BREA	CA		08/26/2024		10,198		(176)			(176)		10,022	10,022			
100164843	BUFORD	GA		08/26/2024		5,079		(28)			(28)		5,051	5,051			
100164844	BALDWIN PARK	CA		08/26/2024		6,014		(170)			(170)		5,844	5,844			
100164845	HOUSTON	TX		08/26/2024		2,893		(95)			(95)		2,798	2,798			
100164846	CONCORD	CA		08/26/2024		60,790		(995)			(995)		59,795	59,795			
100164847	RED BLUFF	CA		08/26/2024		3,055		(164)			(164)		2,891	2,891			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164848	ATLANTA	GA		08/26/2024		2,580		(168)			(168)		2,412	2,412			
100164849	HAPPY VALLEY	OR		08/26/2024		28,705		(699)			(699)		28,006	28,006			
100164850	TACOMA	WA		08/26/2024		2,734		(48)			(48)		2,686	2,686			
100164852	TORRANCE	CA		08/26/2024		8,232		(160)			(160)		8,072	8,072			
100164853	BRADENTON	FL		08/26/2024		7,050		(422)			(422)		6,628	6,628			
100164854	SCHAUMBURG	IL		08/26/2024		32,809		(875)			(875)		31,934	31,934			
100164855	MOKENA	IL		08/26/2024		107,628		(2,158)			(2,158)		105,470	105,470			
100164857	BALDWIN PARK	CA		08/26/2024		4,424		(23)			(23)		4,401	4,401			
100164858	SUWANEE	GA		08/26/2024		37,561		(69)			(69)		37,492	37,492			
100164859	SAN GABRIEL	CA		08/26/2024		6,789		(201)			(201)		6,588	6,588			
100164860	KNIGHTDALE	NC		08/26/2024		3,819		(152)			(152)		3,667	3,667			
100164861	LA HABRA	CA		08/26/2024		3,130		(68)			(68)		3,062	3,062			
100164862	KNOXVILLE	TN		08/26/2024		2,681		(165)			(165)		2,516	2,516			
100164863	FULLERTON	CA		08/26/2024		5,379		(10)			(10)		5,369	5,369			
100164864	SUWANEE	GA		08/26/2024		5,395		(127)			(127)		5,268	5,268			
100164866	LOS ANGELES	CA		08/26/2024		4,320		(36)			(36)		4,284	4,284			
100164868	ORLANDO	FL		08/26/2024		3,728		(128)			(128)		3,600	3,600			
100164869	CHINO	CA		08/26/2024		5,604		(162)			(162)		5,442	5,442			
100164870	CAROL STREAM	IL		08/26/2024		3,133		(67)			(67)		3,066	3,066			
100164871	BURLESON	TX		08/26/2024		3,520		(84)			(84)		3,436	3,436			
100164872	VIRGINIA BCH	VA		08/26/2024		30,518		(568)			(568)		29,950	29,950			
100164873	MORROW	GA		08/26/2024		1,025		(39)			(39)		986	986			
100164874	SAN ANTONIO	TX		08/26/2024		1,924		(104)			(104)		1,820	1,820			
100164875	LAS VEGAS	NV		08/26/2024		3,495		14			14		3,509	3,509			
100164876	KNOXVILLE	TN		08/26/2024		1,701		(122)			(122)		1,579	1,579			
100164878	LAS VEGAS	NV		08/26/2024		4,420		(84)			(84)		4,336	4,336			
100164879	DACULA	GA		08/26/2024		6,818		(28)			(28)		6,790	6,790			
100164880	ANAHEIM	CA		08/26/2024		8,889		(79)			(79)		8,810	8,810			
100164881	GILBERT	AZ		08/26/2024		3,577		(85)			(85)		3,492	3,492			
100164882	MENIFEE	CA		08/26/2024		4,448		(104)			(104)		4,344	4,344			
100164883	LAS VEGAS	NV		08/26/2024		161,520		(2,913)			(2,913)		158,607	158,607			
100164884	LAWRENCEVILLE	GA		08/26/2024		16,573		(394)			(394)		16,179	16,179			
100164886	GREAT NECK	NY		08/28/2024		8,032		(309)			(309)		7,723	7,723			
100164887	WILMINGTON	DE		08/28/2024		1,398		(19)			(19)		1,379	1,379			
100164888	SWAN LAKE	NY		08/28/2024		(9,728)		(173)	(109)		(64)		(9,792)	2,514		12,306	12,306
100164890	BRIDGETON	NJ		08/28/2024		1,071		(20)			(20)		1,051	1,051			
100164891	MONTICELLO	NY		08/28/2024		2,362		(38)			(38)		2,324	2,324			
100164892	LEBANON	PA		08/28/2024		777		(24)			(24)		753	753			
100164893	SELDEN	NY		08/28/2024		4,608		(49)			(49)		4,559	4,559			
100164895	HACKETTSTOWN	NJ		08/28/2024		3,083		(88)			(88)		2,995	2,995			
100164896	MONTICELLO	NY		08/28/2024		2,177		(51)			(51)		2,126	2,126			
100164897	DICKSON CITY	PA		08/28/2024		2,603		(90)			(90)		2,513	2,513			
100164898	DUNMORE	PA		08/28/2024		976		(24)			(24)		952	952			
100164899	HACKETTSTOWN	NJ		08/28/2024		3,211		(92)			(92)		3,119	3,119			
100164900	DETROIT	MI		08/28/2024		997		(28)			(28)		969	969			
100164901	MADISON	OH		08/28/2024		1,105		(38)			(38)		1,067	1,067			
100164904	FALLSBURG	NY		08/28/2024		3,635		(116)			(116)		3,519	3,519			
100164905	CARBONDALE	PA		08/28/2024		1,714		(42)			(42)		1,672	1,672			
100164907	FALLSBURG	NY		08/28/2024		3,635		(116)			(116)		3,519	3,519			
100164909	DOVER	DE		08/28/2024		1,849		(39)			(39)		1,810	1,810			
100164910	DOVER	DE		08/28/2024		1,853		(43)			(43)		1,810	1,810			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164911	SYRACUSE	NY		08/28/2024		1,475		(56)			(56)		1,419	1,419			
100164912	BELEN	NM		08/28/2024		1,221		(34)			(34)		1,187	1,187			
100164913	ST. LOUIS	MO		08/28/2024		924		(29)			(29)		895	895			
100164915	ELKHART	IN		08/28/2024		826		(23)			(23)		803	803			
100164916	WILKES-BARRE	PA		08/28/2024		695		(23)			(23)		672	672			
100164917	DOLTON	IL		08/28/2024		1,167		(28)			(28)		1,139	1,139			
100164918	CATSKILL	NY		08/28/2024		2,024		(40)			(40)		1,984	1,984			
100164919	DOLTON	IL		08/28/2024		978		(26)			(26)		952	952			
100164920	CHICAGO	IL		08/28/2024		1,655		(55)			(55)		1,600	1,600			
100164921	ZANESVILLE	OH		08/28/2024		659		(21)			(21)		638	638			
100164922	HACKETTSTOWN	NJ		08/28/2024		3,095		(101)			(101)		2,994	2,994			
100164923	PATERSON	NJ		08/28/2024		3,058		(128)			(128)		2,930	2,930			
100164924	PHILADELPHIA	PA		08/28/2024		1,807		(24)			(24)		1,783	1,783			
100164925	DOVER	DE		08/28/2024		1,839		(22)			(22)		1,817	1,817			
100164926	CARBONDALE	PA		08/28/2024		1,026		(28)			(28)		998	998			
100164927	DARBY	PA		08/28/2024		1,008		(39)			(39)		969	969			
100164928	READING	PA		08/28/2024		1,462		(53)			(53)		1,409	1,409			
100164930	CAMDEN	NJ		08/28/2024		934		(31)			(31)		903	903			
100164932	TOWNSEND	DE		08/28/2024		1,925		(30)			(30)		1,895	1,895			
100164934	PHILADELPHIA	PA		08/28/2024		1,747		(58)			(58)		1,689	1,689			
100164935	CLEVELAND	OH		08/28/2024		709		(2)			(2)		707	707			
100164936	PHILADELPHIA	PA		08/28/2024		1,392		(52)			(52)		1,340	1,340			
100164937	LAKELAND	GA		08/28/2024		675		(9)			(9)		666	666			
100164938	CALUMET CITY	IL		08/28/2024		1,064		(21)			(21)		1,043	1,043			
100164940	WOODBURY	NY		08/28/2024		2,145		(62)			(62)		2,083	2,083			
100164941	LYNWOOD	IL		08/28/2024		1,426		(41)			(41)		1,385	1,385			
100164942	ARCHBALD	PA		08/28/2024		109		(3)			(3)		106	106			
100164943	KERHONKSON	NY		08/28/2024		1,285		(28)			(28)		1,257	1,257			
100164944	PITTSBURGH	PA		08/28/2024		1,075		(23)			(23)		1,052	1,052			
100164945	BROCKTON	MA		08/28/2024		3,975		(109)			(109)		3,866	3,866			
100164946	HANOVER TOWNSHIP	PA		08/28/2024		2,298		(55)			(55)		2,243	2,243			
100164947	PHILADELPHIA	PA		08/28/2024		1,200		(21)			(21)		1,179	1,179			
100164948	CLEVELAND	OH		08/28/2024		908		(29)			(29)		879	879			
100164949	MEMPHIS	TN		08/28/2024		979		(19)			(19)		960	960			
100164950	ELMIRA	NY		08/28/2024		676		(13)			(13)		663	663			
100164952	SCRANTON	PA		08/28/2024		942		(35)			(35)		907	907			
100164953	SACRAMENTO	CA		08/28/2024		2,293		(46)			(46)		2,247	2,247			
100164954	WOODSTOCK	NY		08/28/2024		3,911		(128)			(128)		3,783	3,783			
100164955	BETHLEHEM	PA		08/28/2024		1,381		(52)			(52)		1,329	1,329			
100164956	FORT PIERCE	FL		08/28/2024		1,533		(26)			(26)		1,507	1,507			
100164957	HILO	HI		08/28/2024		4,631		(39)			(39)		4,592	4,592			
100164958	TERRE HAUTE	IN		08/28/2024		573		(11)			(11)		562	562			
100164959	SHARON HILL	PA		08/28/2024		1,841		(56)			(56)		1,785	1,785			
100164960	SOUTHAMPTON	NY		08/28/2024		17,805		(221)			(221)		17,584	17,584			
100164961	HOMESTEAD	PA		08/28/2024		1,288		(35)			(35)		1,253	1,253			
100164962	CLEVELAND	OH		08/28/2024		1,250		(33)			(33)		1,217	1,217			
100164963	DAYTON	OH		08/28/2024		693		(21)			(21)		672	672			
100164965	MCLEAN	VA		08/28/2024		12,639		(557)			(557)		12,082	12,082			
100164966	SMITHFIELD	NC		08/28/2024		2,308		(121)			(121)		2,187	2,187			
100164967	RIVIERA BEACH	FL		08/28/2024		24,090		(345)			(345)		23,745	23,745			
100164968	BOCA RATON	FL		08/28/2024		1,588		(83)			(83)		1,505	1,505			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164969	LOWELL	MA		08/28/2024		4,603		(50)			(50)		4,553	4,553			
100164970	COCOA	FL		08/28/2024		1,505		(84)			(84)		1,421	1,421			
100164971	ESTERO	FL		08/28/2024		9,645		(298)			(298)		9,347	9,347			
100164972	COLD SPRING HARBOR	NY		08/28/2024		17,017		(606)			(606)		16,411	16,411			
100164973	YONKERS	NY		08/28/2024		4,924		(151)			(151)		4,773	4,773			
100164974	MOUNT ANGEL	OR		08/28/2024		6,027		(147)			(147)		5,880	5,880			
100164975	ESCONDIDO	CA		08/28/2024		6,582		(303)			(303)		6,279	6,279			
100164976	EDISON	NJ		08/28/2024		5,092		(86)			(86)		5,006	5,006			
100164977	MIAMI	FL		08/28/2024		3,754		(106)			(106)		3,648	3,648			
100164978	POUGHKEEPSIE	NY		08/28/2024		3,241		(125)			(125)		3,116	3,116			
100164979	PARRISH	FL		08/28/2024		2,232		(47)			(47)		2,185	2,185			
100164980	KISSIMMEE	FL		08/28/2024		2,596		(125)			(125)		2,471	2,471			
100164981	OCRACOKE	NC		08/28/2024		2,532		(100)			(100)		2,432	2,432			
100164982	ST. LOUIS	MO		08/28/2024		1,104		(27)			(27)		1,077	1,077			
100164983	POUND RIDGE	NY		08/28/2024		4,953		(174)			(174)		4,779	4,779			
100164984	TOPEKA	KS		08/28/2024		779		(46)			(46)		733	733			
100164985	NORTH LAS VEGAS	NV		08/28/2024		2,821		(62)			(62)		2,759	2,759			
100164986	HERNANDO BEACH	FL		08/28/2024		3,376		(163)			(163)		3,213	3,213			
100164987	STERLING HEIGHTS	MI		08/28/2024		1,374		(66)			(66)		1,308	1,308			
100164988	HARLINGEN	TX		08/28/2024		1,647		(47)	1		(48)		1,599	1,490		(109)	(109)
100164990	LAKEVILLE	PA		08/28/2024		1,213		(67)			(67)		1,146	1,146			
100164991	ORLANDO	FL		08/28/2024		2,570		(120)			(120)		2,450	2,450			
100164992	TOBYHANNA	PA		08/28/2024		8,992		(235)			(235)		8,757	8,757			
100164993	OAKLYN	NJ		08/28/2024		2,362		(37)			(37)		2,325	2,325			
100164994	AUSTELL	GA		08/28/2024		7,348		(402)			(402)		6,946	6,946			
100164996	SAINT AUGUSTINE	FL		08/28/2024		6,315		(143)			(143)		6,172	6,172			
100164998	PHOENIX	AZ		08/28/2024		8,889		(175)			(175)		8,714	8,714			
100164999	PALM COAST	FL		08/28/2024		3,533		(112)			(112)		3,421	3,421			
100165001	FORT WORTH	TX		08/28/2024		2,863		(51)			(51)		2,812	2,812			
100165002	PITTSFIELD	MA		08/28/2024		1,661		(102)			(102)		1,559	1,559			
100165005	MONROE	NY		08/28/2024		3,018		(98)			(98)		2,920	2,920			
100165006	AVENTURA	FL		08/28/2024		3,192		(68)			(68)		3,124	3,124			
100165007	DEER PARK	NY		08/28/2024		67,477		(1,284)			(1,284)		66,193	66,193			
100165008	SAN ANTONIO	TX		08/28/2024		2,631		(82)			(82)		2,549	2,549			
100165009	PORT CHARLOTTE	FL		08/28/2024		1,154		(30)			(30)		1,124	1,124			
100165010	PORT ORANGE	FL		08/28/2024		949		(66)			(66)		883	883			
100165011	LAGUNA HILLS	CA		08/28/2024		22,944		(594)			(594)		22,350	22,350			
100165012	PRINCESS ANNE	MD		08/28/2024		1,424		(17)			(17)		1,407	1,407			
100165013	LITHIA	FL		08/28/2024		3,803		(60)			(60)		3,743	3,743			
100165015	UNION	NJ		08/28/2024		3,860		(95)			(95)		3,765	3,765			
100165017	GAINESVILLE	FL		08/28/2024		1,097		(79)			(79)		1,018	1,018			
100165018	CHARLOTTE	NC		08/28/2024		2,253		(60)			(60)		2,193	2,193			
100165019	LAWRENCEVILLE	GA		08/28/2024		2,160		(38)			(38)		2,122	2,122			
100165020	KANSAS CITY	MO		08/28/2024		17,394		(416)			(416)		16,978	16,978			
100165021	PEARLAND	TX		08/28/2024		1,710		(75)			(75)		1,635	1,635			
100165022	BALTIMORE	MD		08/28/2024		8,910		(244)			(244)		8,666	8,666			
100165023	RIVERBANK	CA		08/28/2024		3,344		(95)			(95)		3,249	3,249			
100165024	CLE ELUM	WA		08/28/2024		2,308		(87)			(87)		2,221	2,221			
100165026	GRAY	GA		08/28/2024		3,263		(106)			(106)		3,157	3,157			
100165028	NEWTON	NJ		08/28/2024		3,348		(93)			(93)		3,255	3,255			
100165029	DELAND	FL		08/28/2024		3,371		(98)			(98)		3,273	3,273			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165030	COLUMBUS	OH		08/28/2024		4,165		(245)			(245)		3,920	3,920			
100165032	MARIETTA	GA		08/28/2024		3,402		(39)			(39)		3,363	3,363			
100165033	LORTON	VA		08/28/2024		5,498		(137)			(137)		5,361	5,361			
100165034	HOUSTON	TX		08/28/2024		1,900		(111)			(111)		1,789	1,789			
100165035	UPLAND	CA		08/28/2024		3,418		(128)			(128)		3,290	3,290			
100165040	KEYSTONE	CO		08/28/2024		5,842		(184)			(184)		5,658	5,658			
100165041	LEAGUE CITY	TX		08/28/2024		2,259		(97)			(97)		2,162	2,162			
100165042	STATEN ISLAND	NY		08/28/2024		194,846		(9,670)			(9,670)		185,176	185,176			
100165043	CAMANO ISLAND	WA		08/28/2024		3,800		(52)			(52)		3,748	3,748			
100165044	SAN ANTONIO	TX		08/28/2024		1,808		(109)			(109)		1,699	1,699			
100165045	LOS ANGELES	CA		08/28/2024		5,999		(107)			(107)		5,892	5,892			
100165047	LOS ANGELES	CA		08/28/2024		178,321		(4,147)			(4,147)		174,174	174,174			
100165048	PEMBROKE PINES	FL		08/28/2024		35,284		(884)			(884)		34,400	34,400			
100165049	YUCCA VALLEY	CA		08/28/2024		3,592		(217)			(217)		3,375	3,375			
100165050	LANSING	MI		08/28/2024		2,773		(136)			(136)		2,637	2,637			
100165051	TIGARD	OR		08/28/2024		2,862		(127)			(127)		2,735	2,735			
100165052	LONG BEACH	CA		08/28/2024		12,500		(134)			(134)		12,366	12,366			
100165053	LOS ANGELES	CA		08/28/2024		16,984		(423)			(423)		16,561	16,561			
100165054	WADDELL	AZ		08/28/2024		5,276		(148)			(148)		5,128	5,128			
100165056	MAYWOOD	NJ		08/28/2024		2,247		(108)			(108)		2,139	2,139			
100165060	EDISON	NJ		08/28/2024		4,242		(18)			(18)		4,224	4,224			
100165061	MILLVILLE	NJ		08/28/2024		3,936		(233)			(233)		3,703	3,703			
100165062	EAGLE	ID		08/28/2024		9,275		(497)			(497)		8,778	8,778			
100165063	CHINO	CA		08/28/2024		3,019		(85)			(85)		2,934	2,934			
100165066	NORTH PORT	FL		08/28/2024		1,088		(82)			(82)		1,006	1,006			
100165067	MIAMI	FL		08/28/2024		2,090		(103)			(103)		1,987	1,987			
100165068	VINELAND	NJ		08/28/2024		3,847		(177)			(177)		3,670	3,670			
100165069	PIXLEY	CA		08/28/2024		4,225		(293)			(293)		3,932	3,932			
100165070	ALICE	TX		08/28/2024		3,785		(136)			(136)		3,649	3,649			
100165071	SUGARLOAF	CA		08/28/2024		3,077		(131)			(131)		2,946	2,946			
100165072	MASPETH	NY		08/28/2024		8,669		(128)			(128)		8,541	8,541			
100165073	OWINGS MILLS	MD		08/28/2024		34,076		(177)			(177)		33,899	33,899			
100165074	EL PASO	TX		08/28/2024		1,686		(75)			(75)		1,611	1,611			
100165075	PHILADELPHIA	PA		08/28/2024		3,784		(290)			(290)		3,494	3,494			
100165076	FORT MYERS	FL		08/28/2024		1,387		(61)			(61)		1,326	1,326			
100165077	ROSWELL	GA		08/28/2024		19,506		(1,288)			(1,288)		18,218	18,218			
100165080	SAN ANTONIO	TX		08/28/2024		1,618		(34)			(34)		1,584	1,584			
100165082	TRACY	CA		08/28/2024		2,893		(48)			(48)		2,845	2,845			
100165083	PHILADELPHIA	PA		08/28/2024		1,746		(1)			(1)		1,745	1,745			
100165087	UNITED KINGDOM	GBR		08/27/2024		21						1	22	90	67		67
100165088	UNITED KINGDOM	GBR		08/27/2024		29						2	31	134	104		104
100165089	UNITED KINGDOM	GBR		08/27/2024		25						1	26	104	78		78
100165090	UNITED KINGDOM	GBR		08/27/2024		36						2	38	139	102		102
100165091	UNITED KINGDOM	GBR		08/27/2024		29						2	31	113	83		83
100165092	UNITED KINGDOM	GBR		08/27/2024		31						2	33	142	109		109
100165093	UNITED KINGDOM	GBR		08/27/2024		16,845						1,000	17,845	18,445	600		600
100165094	UNITED KINGDOM	GBR		08/27/2024		48						3	51	183	132		132
100165095	UNITED KINGDOM	GBR		08/27/2024		20						1	21	76	55		55
100165096	UNITED KINGDOM	GBR		08/27/2024		25						2	27	98	71		71
100165098	UNITED KINGDOM	GBR		08/27/2024		38						2	40	143	103		103
100165099	UNITED KINGDOM	GBR		08/27/2024		21						1	22	96	74		74

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165100	UNITED KINGDOM	GBR		08/27/2024		25						1	26	96	69		69
100165101	UNITED KINGDOM	GBR		08/27/2024		441						26	467	1,672	1,205		1,205
100165102	UNITED KINGDOM	GBR		08/27/2024		3,059						181	3,240	3,301	61		61
100165103	UNITED KINGDOM	GBR		08/27/2024		37						2	39	143	104		104
100165104	UNITED KINGDOM	GBR		08/27/2024		39						2	41	147	106		106
100165105	UNITED KINGDOM	GBR		08/27/2024		22						1	23	121	98		98
100165106	UNITED KINGDOM	GBR		08/27/2024		15						1	16	59	43		43
100165107	UNITED KINGDOM	GBR		08/27/2024		352						21	373	1,337	964		964
100165108	UNITED KINGDOM	GBR		08/27/2024		2,059						122	2,181	2,245	65		65
100165109	UNITED KINGDOM	GBR		08/27/2024		25						1	26	102	76		76
100165110	UNITED KINGDOM	GBR		08/27/2024		63						4	67	264	197		197
100165111	UNITED KINGDOM	GBR		08/27/2024		24						1	25	91	67		67
100165112	UNITED KINGDOM	GBR		08/27/2024		23						1	24	82	58		58
100165113	UNITED KINGDOM	GBR		08/27/2024		1,274						76	1,350	1,428	79		79
100165114	UNITED KINGDOM	GBR		08/27/2024		30						2	32	131	99		99
100165115	UNITED KINGDOM	GBR		08/27/2024		45						3	48	167	119		119
100165116	UNITED KINGDOM	GBR		08/27/2024		135						8	143	550	407		407
100165117	UNITED KINGDOM	GBR		08/27/2024		16						1	17	70	53		53
100165118	UNITED KINGDOM	GBR		08/27/2024		60						4	64	231	167		167
100165119	UNITED KINGDOM	GBR		08/27/2024		61						4	65	283	218		218
100165120	UNITED KINGDOM	GBR		08/27/2024		54						3	57	248	192		192
100165121	UNITED KINGDOM	GBR		08/27/2024		38						2	40	215	175		175
100165123	UNITED KINGDOM	GBR		08/27/2024		34						2	36	158	122		122
100165124	UNITED KINGDOM	GBR		08/27/2024		49						3	52	282	230		230
100165125	UNITED KINGDOM	GBR		08/27/2024		46						3	49	243	194		194
100165126	UNITED KINGDOM	GBR		08/27/2024		16						1	17	61	44		44
100165127	UNITED KINGDOM	GBR		08/27/2024		42						3	45	197	152		152
100165128	UNITED KINGDOM	GBR		08/27/2024		5,202						309	5,511	5,566	55		55
100165129	UNITED KINGDOM	GBR		08/27/2024		24						1	25	98	73		73
100165130	UNITED KINGDOM	GBR		08/27/2024		4,843						287	5,130	5,181	51		51
100165131	UNITED KINGDOM	GBR		08/27/2024		19						1	20	79	59		59
100165132	UNITED KINGDOM	GBR		08/27/2024		25						2	27	98	71		71
100165133	UNITED KINGDOM	GBR		08/27/2024		24						1	25	92	66		66
100165134	UNITED KINGDOM	GBR		08/27/2024		59						3	62	223	161		161
100165135	UNITED KINGDOM	GBR		08/27/2024		31						2	33	103	70		70
100165136	UNITED KINGDOM	GBR		08/27/2024		52						3	55	216	161		161
100165137	UNITED KINGDOM	GBR		08/27/2024		24						1	25	86	61		61
100165138	UNITED KINGDOM	GBR		08/27/2024		90						5	95	511	417		417
100165139	UNITED KINGDOM	GBR		08/27/2024		38						2	40	128	87		87
100165140	UNITED KINGDOM	GBR		08/27/2024		65						4	69	231	163		163
100165141	UNITED KINGDOM	GBR		08/27/2024		27						2	29	105	76		76
100165142	UNITED KINGDOM	GBR		08/27/2024		7,116						422	7,538	7,592	54		54
100165143	UNITED KINGDOM	GBR		08/27/2024		37						2	39	32	(8)		(8)
100165144	UNITED KINGDOM	GBR		08/27/2024		33						2	35	120	86		86
100165145	UNITED KINGDOM	GBR		08/27/2024		13						1	14	45	31		31
100165146	UNITED KINGDOM	GBR		08/27/2024		2,222						132	2,354	2,472	117		117
100165147	UNITED KINGDOM	GBR		08/27/2024		17						1	18	68	50		50
100165149	UNITED KINGDOM	GBR		08/27/2024		21						1	22	84	62		62
100165150	UNITED KINGDOM	GBR		08/27/2024		20						1	21	114	93		93
100165151	UNITED KINGDOM	GBR		08/27/2024		26						2	28	104	76		76
100165152	UNITED KINGDOM	GBR		08/27/2024		26						2	28	104	76		76

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165153	UNITED KINGDOM	GBR		08/27/2024		6,282						373	6,655	6,735	79		79
100165154	UNITED KINGDOM	GBR		08/27/2024		15						1	16	60	43		43
100165155	UNITED KINGDOM	GBR		08/27/2024		1,572						93	1,665	1,713	47		47
100165156	UNITED KINGDOM	GBR		08/27/2024		22						1	23	84	61		61
100165157	UNITED KINGDOM	GBR		08/27/2024		30						2	32	117	85		85
100165158	UNITED KINGDOM	GBR		08/27/2024		48						3	51	176	126		126
100165159	UNITED KINGDOM	GBR		08/27/2024		22						1	23	84	61		61
100165160	UNITED KINGDOM	GBR		08/27/2024		22						1	23	19	(5)		(5)
100165161	UNITED KINGDOM	GBR		08/27/2024		33						2	35	140	105		105
100165162	UNITED KINGDOM	GBR		08/27/2024		1,796						107	1,903	1,998	95		95
100165163	UNITED KINGDOM	GBR		08/27/2024		25						1	26	87	62		62
100165164	UNITED KINGDOM	GBR		08/27/2024		31						2	33	26	(6)		(6)
100165165	UNITED KINGDOM	GBR		08/27/2024		122						7	129	466	337		337
100165166	UNITED KINGDOM	GBR		08/27/2024		71						4	75	61	(15)		(15)
100165167	UNITED KINGDOM	GBR		08/27/2024		89						5	94	473	378		378
100165168	UNITED KINGDOM	GBR		08/27/2024		21						1	22	86	64		64
100165169	UNITED KINGDOM	GBR		08/27/2024		43						2	45	195	150		150
100165170	UNITED KINGDOM	GBR		08/27/2024		25						1	26	107	81		81
100165171	UNITED KINGDOM	GBR		08/27/2024		24						1	25	72	47		47
100165172	UNITED KINGDOM	GBR		08/27/2024		39						2	41	147	107		107
100165173	UNITED KINGDOM	GBR		08/27/2024		67						4	71	218	146		146
100165174	UNITED KINGDOM	GBR		08/27/2024		90						5	95	366	271		271
100165175	S-GRAVENHAGE	NLD		08/28/2024										218	218		218
100165176	TILBURG	NLD		08/28/2024		1,194						87	1,281	1,647	366		366
100165177	TILBURG	NLD		08/28/2024		1,332						97	1,429	1,484	55		55
100165178	ROTTERDAM	NLD		08/28/2024										565	565		565
100165179	VLAARDINGEN	NLD		08/28/2024										118	118		118
100165180	S-GRAVENHAGE	NLD		08/28/2024										109	109		109
100165181	S-GRAVENHAGE	NLD		08/28/2024		376						27	403	419	15		15
100165182	LELYSTAD	NLD		08/28/2024										243	243		243
100165183	LELYSTAD	NLD		08/28/2024		873						64	937	972	35		35
100165185	FERWERT	NLD		08/28/2024										185	185		185
100165187	AMSTERDAM	NLD		08/28/2024										669	669		669
100165188	ROERMOND	NLD		08/28/2024										548	548		548
100165189	ROERMOND	NLD		08/28/2024		6,902						510	7,412	7,584	173		173
100165190	ROERMOND	NLD		08/28/2024										519	519		519
100165191	ARNHEM	NLD		08/28/2024		6,462						471	6,933	7,196	263		263
100165192	ARNHEM	NLD		08/28/2024										609	609		609
100165193	ALPEN AAN DEN RIJN	NLD		08/28/2024										503	503		503
100165195	TILBURG	NLD		08/28/2024		8,286						604	8,890	9,359	470		470
100165196	ROTTERDAM	NLD		08/28/2024										725	725		725
100165197	UTRECHT	NLD		08/28/2024										213	213		213
100165198	UTRECHT	NLD		08/28/2024		1,721						125	1,846	1,891	45		45
100165199	UTRECHT	NLD		08/28/2024										456	456		456
100165200	UTRECHT	NLD		08/28/2024		3,654						266	3,920	4,016	96		96
100165201	MEEDEN	NLD		08/28/2024										191	191		191
100165202	SCHIEDAM	NLD		08/28/2024										246	246		246
100165203	SCHIEDAM	NLD		08/28/2024										16	16		16
100165204	LELYSTAD	NLD		08/28/2024										232	232		232
100165205	S-GRAVENHAGE	NLD		08/28/2024		44,370						3,234	47,604	50,445	2,842		2,842
100165206	LELYSTAD	NLD		08/28/2024										427	427		427

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165207	HEERLEN	NLD		08/28/2024										285	285		285
100165208	STADSKANAAL	NLD		08/28/2024										131	131		131
100165209	SCHIEDAM	NLD		08/28/2024										158	158		158
100165210	HILVERSUM	NLD		08/28/2024										245	245		245
100165211	SCHIEDAM	NLD		08/28/2024										220	220		220
100165212	APELDOORN	NLD		08/28/2024										949	949		949
100165213	AMSTERDAM	NLD		08/28/2024		53,339						3,888	57,227	57,412	186		186
100165214	TILBURG	NLD		08/28/2024										266	266		266
100165215	HAELEN	NLD		08/28/2024										844	844		844
100165216	DIEMEN	NLD		08/28/2024										466	466		466
100165217	KERKRADE	NLD		08/28/2024										532	532		532
100165218	GRONINGEN	NLD		08/28/2024										217	217		217
100165219	S-GRAVENHAGE	NLD		08/28/2024										831	831		831
100165220	DRACHTEN	NLD		08/28/2024										482	482		482
100165222	GRONINGEN	NLD		08/28/2024										372	372		372
100165223	GRONINGEN	NLD		08/28/2024										614	614		614
100165224	ROTTERDAM	NLD		08/28/2024										299	299		299
100165225	GRONINGEN	NLD		08/28/2024										455	455		455
100165226	ROTTERDAM	NLD		08/28/2024										650	650		650
100165227	ROTTERDAM	NLD		08/28/2024		4,573						333	4,906	5,048	142		142
100165229	BALTIMORE	MD		08/29/2024		3,944		(90)			(90)		3,854	3,854			
100165230	RIVERSIDE	CA		08/29/2024		4,449		(115)			(115)		4,334	4,334			
100165234	BOYNTON BEACH	FL		08/29/2024		7,204		(139)			(139)		7,065	7,065			
100165237	LONG BEACH	CA		08/29/2024		3,412		(81)			(81)		3,331	3,331			
100165240	BIRMINGHAM	AL		08/29/2024		2,672							2,672	2,672			
100165241	CUYAHOGA FALLS	OH		08/29/2024		645		5			5		650	650			
100165243	BAYTOWN	TX		08/29/2024		28,545		(103)			(103)		28,442	28,442			
100165244	RIDGEFIELD	NJ		08/29/2024		3,942		6			6		3,948	3,948			
100165245	DAVENPORT	FL		08/29/2024		2,876		(27)			(27)		2,849	2,849			
100165252	MOORESVILLE	IN		08/29/2024		1,469		(91)			(91)		1,378	1,378			
100165253	WEST HAVEN	UT		08/29/2024		1,829		(129)			(129)		1,700	1,700			
100165259	POOLESVILLE	MD		08/29/2024		2,183		(83)			(83)		2,100	2,100			
100165260	MARYSVILLE	CA		08/29/2024		1,142		(45)			(45)		1,097	1,097			
100165261	FORT WORTH	TX		08/29/2024		1,580		(86)			(86)		1,494	1,494			
100165262	LAS VEGAS	NV		08/29/2024		3,514		(36)			(36)		3,478	3,478			
100165263	PALMDALE	CA		08/29/2024		3,136		(19)			(19)		3,117	3,117			
100165264	BALTIMORE	MD		08/29/2024		2,118		(1)			(1)		2,117	2,117			
100165266	TAMPA	FL		08/29/2024		3,675		(114)			(114)		3,561	3,561			
100165268	LOS ANGELES	CA		08/29/2024		3,599		(69)			(69)		3,530	3,530			
100165271	TEXAS CITY	TX		08/29/2024		3,132		46			46		3,178	3,178			
100165272	ATLANTA	GA		08/29/2024		1,794		68			68		1,862	1,862			
100165274	GARLAND	TX		08/29/2024		728		(26)			(26)		702	702			
100165277	HOUSTON	TX		08/29/2024		2,287		10			10		2,297	2,297			
100165278	NATIONAL CITY	CA		08/29/2024		3,427		(177)			(177)		3,250	3,250			
100165279	BRUNSWICK	GA		08/29/2024		1,588		(78)			(78)		1,510	1,510			
100165280	FORT LAUDERDALE	FL		08/29/2024		3,142		(157)			(157)		2,985	2,985			
100165281	CLEVELAND	OH		08/29/2024		920		(68)			(68)		852	852			
100165282	WELLINGTON	FL		08/29/2024		4,334		(151)			(151)		4,183	4,183			
100165283	CLEVELAND	OH		08/29/2024		1,723		(4)			(4)		1,719	1,719			
100165284	AKRON	OH		08/29/2024		1,113		1			1		1,114	1,114			
100165285	KISSIMMEE	FL		08/29/2024		2,738		31			31		2,769	2,769			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165287	BIRMINGHAM	AL		08/29/2024		1,721		29			29		1,750	1,750			
100165288	AKRON	OH		08/29/2024		1,212							1,212	1,212			
100165289	LOS ANGELES	CA		08/29/2024		2,656		(203)			(203)		2,453	2,453			
100165292	PEORIA	AZ		08/29/2024		903		(65)			(65)		838	838			
100165296	BALTIMORE	MD		08/29/2024		1,413		(3)			(3)		1,410	1,410			
100165297	ATLANTA	GA		08/29/2024		1,090		(100)			(100)		990	990			
100165299	MODESTO	CA		08/29/2024		1,843		(11)			(11)		1,832	1,832			
100165300	MELBOURNE	FL		08/29/2024		1,695		(50)			(50)		1,645	1,645			
100165302	ATLANTA	GA		08/29/2024		5,093		(114)			(114)		4,979	4,979			
100165303	DORCHESTER	MA		08/29/2024		2,983		(77)			(77)		2,906	2,906			
100165305	WOODBRIDGE	VA		08/29/2024		3,365		(45)			(45)		3,320	3,320			
100165306	RICHMOND	CA		08/29/2024		3,370		(226)			(226)		3,144	3,144			
100165307	GLENARDEN	MD		08/29/2024		2,881		(1)			(1)		2,880	2,880			
100165309	ROCKPORT	TX		08/29/2024		3,590		(145)			(145)		3,445	3,445			
100165310	LYNNWOOD	WA		08/29/2024		2,488		5			5		2,493	2,493			
100165311	NEW HAVEN	CT		08/29/2024		1,921		(51)			(51)		1,870	1,870			
100165312	CERES	CA		08/29/2024		1,799		(10)			(10)		1,789	1,789			
100165313	LOS ANGELES	CA		08/29/2024		6,784		(12)			(12)		6,772	6,772			
100165316	LAS VEGAS	NV		08/29/2024		5,941		(137)			(137)		5,804	5,804			
100165318	BOULDER	CO		08/29/2024		6,692		(189)			(189)		6,503	6,503			
100165319	CHICAGO	IL		08/29/2024		3,186		6			6		3,192	3,192			
100165320	DOVER	DE		08/29/2024		983		(95)			(95)		888	888			
100165321	TULARE	CA		08/29/2024		6,807		(26)			(26)		6,781	6,781			
100165322	MARYSVILLE	WA		08/29/2024		2,940		(23)			(23)		2,917	2,917			
100165323	MIDDLETOWN	CA		08/29/2024		6,914		(11)			(11)		6,903	6,903			
100165324	SCOTTSDALE	AZ		08/29/2024		4,403		(149)			(149)		4,254	4,254			
100165325	LOS ANGELES	CA		08/29/2024		3,930		(239)			(239)		3,691	3,691			
100165326	OVIEDO	FL		08/29/2024		1,693		(63)			(63)		1,630	1,630			
100165327	OCALA	FL		08/29/2024		7,604		(192)			(192)		7,412	7,412			
100165328	EL CAJON	CA		08/29/2024		7,782		(222)			(222)		7,560	7,560			
100165329	LANCASTER	CA		08/29/2024		3,305		(121)			(121)		3,184	3,184			
100165330	LANCASTER	TX		08/29/2024		3,818		(270)			(270)		3,548	3,548			
100165332	EAST POINT	GA		08/29/2024		3,254		(122)			(122)		3,132	3,132			
100165333	WINCHESTER	VA		08/29/2024		1,543		(15)			(15)		1,528	1,528			
100165334	OVIEDO	FL		08/29/2024		12,412		(286)			(286)		12,126	12,126			
100165335	NORFOLK	VA		08/29/2024		64,233		(2,073)			(2,073)		62,160	62,160			
100165337	FALLBROOK	CA		08/29/2024		7,439		(258)			(258)		7,181	7,181			
100165338	GRAND RAPIDS	MI		08/29/2024		4,543		(228)			(228)		4,315	4,315			
100165339	WHITTIER	CA		08/29/2024		17,846		(712)			(712)		17,134	17,134			
100165340	BAKERSFIELD	CA		08/29/2024		6,190		(326)			(326)		5,864	5,864			
100165341	BAKERSFIELD	CA		08/29/2024		2,479		(136)			(136)		2,343	2,343			
100165342	HOUSTON	TX		08/29/2024		3,307		(214)			(214)		3,093	3,093			
100165344	TOMBALL	TX		08/29/2024		4,116		(102)			(102)		4,014	4,014			
100165345	SMITHFIELD	NC		08/29/2024		3,935		(111)			(111)		3,824	3,824			
100165346	RICHMOND	TX		08/29/2024		91,780		(1,234)			(1,234)		90,546	90,546			
100165349	BENSENVILLE	IL		08/29/2024		3,824		(75)			(75)		3,749	3,749			
100165351	HOUSTON	TX		08/29/2024		9,366		(208)			(208)		9,158	9,158			
100165352	VERNAL	UT		08/29/2024		5,915		(154)			(154)		5,761	5,761			
100165353	LIBERTY HILL	TX		08/29/2024		3,931		(127)			(127)		3,804	3,804			
100165354	KENNER	LA		08/29/2024		1,302		(57)			(57)		1,245	1,245			
100165355	MURRIETA	CA		08/29/2024		5,870		(214)			(214)		5,656	5,656			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165356	BOYNTON BEACH	FL		08/29/2024		2,895		(128)			(128)		2,767	2,767			
100165357	FORT PIERCE	FL		08/29/2024		1,018		(57)			(57)		961	961			
100165358	NEW BRITAIN	CT		08/29/2024		2,234		(129)			(129)		2,105	2,105			
100165359	YUKON	OK		08/29/2024		7,393		(479)			(479)		6,914	6,914			
100165360	BRIDGEPORT	CT		08/29/2024		3,425		(72)			(72)		3,353	3,353			
100165361	LITTLE ELM	TX		08/29/2024		118,697		(3,214)			(3,214)		115,483	115,483			
100165362	OCALA	FL		08/29/2024		1,841		(93)			(93)		1,748	1,748			
100165363	LOS ANGELES	CA		08/29/2024		4,177		(50)			(50)		4,127	4,127			
100165364	MENIFEE	CA		08/29/2024		9,411		(231)			(231)		9,180	9,180			
100165365	MANOR	TX		08/29/2024		5,594		(181)			(181)		5,413	5,413			
100165366	ALTAMONTE SPRINGS	FL		08/29/2024		4,958		(98)			(98)		4,860	4,860			
100165367	UPPER MARLBORO	MD		08/29/2024		5,601		(149)			(149)		5,452	5,452			
100165368	ORLANDO	FL		08/29/2024		3,710		(43)			(43)		3,667	3,667			
100165369	MELBOURNE	FL		08/29/2024		2,088		(188)			(188)		1,900	1,900			
100165370	RICHMOND	VA		08/29/2024		1,381		(40)			(40)		1,341	1,341			
100165371	MCDONOUGH	GA		08/29/2024		4,566		(198)			(198)		4,368	4,368			
100165372	ROCKLAND	MA		08/29/2024		3,512		26			26		3,538	3,538			
100165373	MYRTLE BEACH	SC		08/29/2024		2,105		(108)			(108)		1,997	1,997			
100165376	SAVAGE	MD		08/29/2024		3,082		(50)			(50)		3,032	3,032			
100165377	LA MARQUE	TX		08/29/2024		2,915		(77)			(77)		2,838	2,838			
100165378	WOODSTOCK	GA		08/29/2024		3,874		(50)			(50)		3,824	3,824			
100165379	WESTFIELD	IN		08/29/2024		2,136		(60)			(60)		2,076	2,076			
100165380	SOUTH PADRE ISLAND	TX		08/29/2024		45,790		(1,236)			(1,236)		44,554	44,554			
100165381	OKLAHOMA CITY	OK		08/29/2024		2,020		(70)			(70)		1,950	1,950			
100165382	LANCASTER	PA		08/29/2024		2,042		(15)			(15)		2,027	2,027			
100165384	ROCKFORD	IL		08/29/2024		2,040		(54)			(54)		1,986	1,986			
100165385	CHESAPEAKE	VA		08/29/2024		3,458		(127)			(127)		3,331	3,331			
100165386	LOWA CITY	IA		08/29/2024		3,186		(65)			(65)		3,121	3,121			
100165387	CELINA	TX		08/29/2024		5,076		(165)			(165)		4,911	4,911			
100165388	DALLAS	TX		08/29/2024		2,285		(53)			(53)		2,232	2,232			
100165389	SAVANNAH	GA		08/29/2024		2,808		(49)			(49)		2,759	2,759			
100165390	WASHINGTON	DC		08/29/2024		4,126		(84)			(84)		4,042	4,042			
100165391	NEW CASTLE	DE		08/29/2024		1,842		(17)			(17)		1,825	1,825			
100165392	GEORGETOWN	TX		08/29/2024		3,166		(43)			(43)		3,123	3,123			
100165393	GREENVILLE	NC		08/29/2024		2,263		(42)			(42)		2,221	2,221			
100165394	AYLETT	VA		08/29/2024		2,078		(24)			(24)		2,054	2,054			
100165395	KYLE	TX		08/29/2024		4,056		(113)			(113)		3,943	3,943			
100165396	HEDGESVILLE	WV		08/29/2024		2,045		(71)			(71)		1,974	1,974			
100165397	ANNA	TX		08/29/2024		5,461		(129)			(129)		5,332	5,332			
100165398	WORCESTER	MA		08/29/2024		2,950		(26)			(26)		2,924	2,924			
100165400	RICHMOND	VA		08/29/2024		2,371		(61)			(61)		2,310	2,310			
100165401	WASILLA	AK		08/29/2024		3,916		(105)			(105)		3,811	3,811			
100165402	CORPUS CHRISTI	TX		08/29/2024		1,801		(25)			(25)		1,776	1,776			
100165403	HOUSTON	TX		08/29/2024		1,955		(16)			(16)		1,939	1,939			
100165404	VERONA	NJ		08/29/2024		2,360		(29)			(29)		2,331	2,331			
100165406	NAPLES	FL		08/29/2024		3,993		(93)			(93)		3,900	3,900			
100165408	PITTSBURGH	PA		08/29/2024		2,088		(53)			(53)		2,035	2,035			
100165409	YUMA	AZ		08/29/2024		2,181		(72)			(72)		2,109	2,109			
100165410	TIGARD	OR		08/29/2024		3,402		(8)			(8)		3,394	3,394			
100165411	DOYLESTOWN	PA		08/29/2024		2,598		(54)			(54)		2,544	2,544			
100165412	FAYETTEVILLE	AR		08/29/2024		1,983		(68)			(68)		1,915	1,915			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165413	NORMAL	IL		08/29/2024		2,029		(20)			(20)		2,009	2,009			
100165414	ANNA	TX		08/29/2024		3,198		(55)			(55)		3,143	3,143			
100165415	FRESNO	CA		08/29/2024		6,762		(115)			(115)		6,647	6,647			
100165416	NEW ORLEANS	LA		08/29/2024		2,751		(57)			(57)		2,694	2,694			
100165417	NEWNAN	GA		08/29/2024		2,738		(75)			(75)		2,663	2,663			
100165419	SPRING	TX		08/29/2024		3,554		6			6		3,560	3,560			
100165421	MERCED	CA		08/29/2024		2,208		(61)			(61)		2,147	2,147			
100165422	BAKERSFIELD	CA		08/29/2024		2,606		(49)			(49)		2,557	2,557			
100165423	APOLLO BEACH	FL		08/29/2024		11,765		(242)			(242)		11,523	11,523			
100165424	HOUSTON	TX		08/29/2024		2,069		(24)			(24)		2,045	2,045			
100165425	BRYAN	TX		08/29/2024		1,914		(20)			(20)		1,894	1,894			
100165426	ORLANDO	FL		08/29/2024		3,084		(100)			(100)		2,984	2,984			
100165427	KANKAKEE	IL		08/29/2024		3,964		(129)			(129)		3,835	3,835			
100165428	HALTOM CITY	TX		08/29/2024		2,145		(69)			(69)		2,076	2,076			
100165429	OCEANSIDE	CA		08/29/2024		14,742		(189)			(189)		14,553	14,553			
100165430	MANVEL	TX		08/29/2024		4,799		(151)			(151)		4,648	4,648			
100165431	LOUISVILLE	KY		08/29/2024		2,240		(77)			(77)		2,163	2,163			
100165432	GARLAND	TX		08/29/2024		2,981		(44)			(44)		2,937	2,937			
100165433	OCALA	FL		08/29/2024		2,457		(2)			(2)		2,455	2,455			
100165434	COLORADO SPRINGS	CO		08/29/2024		4,124		(94)			(94)		4,030	4,030			
100165435	AUSTIN	TX		08/29/2024		2,676		(5)			(5)		2,671	2,671			
100165436	HOUSTON	TX		08/29/2024		4,332		(10)			(10)		4,322	4,322			
100165437	MIAMI	FL		08/29/2024		2,052		(55)			(55)		1,997	1,997			
100165438	ARLINGTON	TX		08/29/2024		2,426		(84)			(84)		2,342	2,342			
100165439	DES PLAINES	IL		08/29/2024		3,606		(75)			(75)		3,531	3,531			
100165440	PANAMA CITY	FL		08/29/2024		2,173		(53)			(53)		2,120	2,120			
100165441	BENTONVILLE	AR		08/29/2024		3,454		(91)			(91)		3,363	3,363			
100165444	DUBOIS	WY		08/29/2024		1,908		(75)			(75)		1,833	1,833			
100165445	OKLAHOMA CITY	OK		08/29/2024		2,292		(45)			(45)		2,247	2,247			
100165446	EUSTIS	FL		08/29/2024		3,973		76			76		4,049	4,049			
100165448	KINGSTON	GA		08/29/2024		2,203		(65)			(65)		2,138	2,138			
100165449	COLLEGE STATION	TX		08/29/2024		2,245		(20)			(20)		2,225	2,225			
100165450	SANTA PAULA	CA		08/29/2024		5,135		(120)			(120)		5,015	5,015			
100165451	TUCSON	AZ		08/29/2024		3,060		(66)			(66)		2,994	2,994			
100165452	STOCKTON	CA		08/29/2024		12,005		(110)			(110)		11,895	11,895			
100165453	MONTICELLO	MN		08/29/2024		3,464		(58)			(58)		3,406	3,406			
100165454	BAKERSFIELD	CA		08/29/2024		4,655		(59)			(59)		4,596	4,596			
100165457	ROCHESTER	MN		08/29/2024		194,441		(6,114)			(6,114)		188,327	188,327			
100165458	HENRICO	VA		08/29/2024		2,547		(40)			(40)		2,507	2,507			
100165459	CHARLOTTE	NC		08/29/2024		2,349		(75)			(75)		2,274	2,274			
100165460	DENTON	TX		08/29/2024		4,054		(9)			(9)		4,045	4,045			
100165461	INDEPENDENCE	MO		08/29/2024		2,936		(81)			(81)		2,855	2,855			
100165462	ATLANTA	GA		08/29/2024		5,918		(161)			(161)		5,757	5,757			
100165463	WINDSOR LOCKS	CT		08/29/2024		3,755		(92)			(92)		3,663	3,663			
100165464	FORT WORTH	TX		08/29/2024		2,601		(32)			(32)		2,569	2,569			
100165465	LITTLE ELM	TX		08/29/2024		6,901		(111)			(111)		6,790	6,790			
100165466	NEW ORLEANS	LA		08/29/2024		3,068		(42)			(42)		3,026	3,026			
100165467	FORT WORTH	TX		08/29/2024		2,296		(68)			(68)		2,228	2,228			
100165468	PLANTATION	FL		08/29/2024		3,336		(42)			(42)		3,294	3,294			
100165469	TUCSON	AZ		08/29/2024		2,571		(66)			(66)		2,505	2,505			
100165470	LAS VEGAS	NV		08/29/2024		4,380		(80)			(80)		4,300	4,300			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165471	ROUND ROCK	TX		08/29/2024		3,758		74			74		3,832	3,832			
100165473	RENTON	WA		08/29/2024		2,543		(68)			(68)		2,475	2,475			
100165474	BETHLEHEM	GA		08/29/2024		6,333		(58)			(58)		6,275	6,275			
100165476	ADDIS	LA		08/29/2024		2,263		(16)			(16)		2,247	2,247			
100165477	SARASOTA	FL		08/29/2024		2,924		(70)			(70)		2,854	2,854			
100165479	VISALIA	CA		08/29/2024		3,322		(77)			(77)		3,245	3,245			
100165480	GATLINBURG	TN		08/29/2024		5,378		70			70		5,448	5,448			
100165481	LOUISVILLE	KY		08/29/2024		2,539		(55)			(55)		2,484	2,484			
100165482	POOLER	GA		08/29/2024		2,945		(48)			(48)		2,897	2,897			
100165483	POOLER	GA		08/29/2024		3,170		(66)			(66)		3,104	3,104			
100165484	CHICAGO	IL		08/29/2024		2,733		(58)			(58)		2,675	2,675			
100165485	MONTCLAIR	CA		08/29/2024		57,290		(1,176)			(1,176)		56,114	56,114			
100165486	STATELINE	NV		08/29/2024		3,096		73			73		3,169	3,169			
100165487	FLOWER MOUND	TX		08/29/2024		9,874		(34)			(34)		9,840	9,840			
100165488	SURFSIDE BEACH	TX		08/29/2024		2,401		(63)			(63)		2,338	2,338			
100165489	KILLEEN	TX		08/29/2024		8,762		(133)			(133)		8,629	8,629			
100165490	FULSHEAR	TX		08/29/2024		2,252		(52)			(52)		2,200	2,200			
100165491	GRAND TERRACE	CA		08/29/2024		237,144		(3,676)			(3,676)		233,468	233,468			
100165492	TUCSON	AZ		08/29/2024		4,688		(81)			(81)		4,607	4,607			
100165493	LOS ANGELES	CA		08/29/2024		6,410		(29)			(29)		6,381	6,381			
100165494	RANCHO CUCAMONGA	CA		08/29/2024		5,173		(86)			(86)		5,087	5,087			
100165497	LAKELAND	FL		08/29/2024		2,259		(69)			(69)		2,190	2,190			
100165498	FULSHEAR	TX		08/29/2024		2,758		(31)			(31)		2,727	2,727			
100165499	HOUSTON	TX		08/29/2024		3,088		(24)			(24)		3,064	3,064			
100165501	CAPE CORAL	FL		08/29/2024		5,169		(1)			(1)		5,168	5,168			
100165503	BENSALEM	PA		08/29/2024		2,636		(73)			(73)		2,563	2,563			
100165504	FORT WORTH	TX		08/29/2024		2,688		(32)			(32)		2,656	2,656			
100165505	FORT WORTH	TX		08/29/2024		2,983		(60)			(60)		2,923	2,923			
100165506	PALMETTO	FL		08/29/2024		8,902		(120)			(120)		8,782	8,782			
100165507	RENCEVILLE	GA		08/29/2024		2,928		(34)			(34)		2,894	2,894			
100165508	ATLANTA	GA		08/29/2024		3,351		(42)			(42)		3,309	3,309			
100165509	CHARLOTTESVILLE	VA		08/29/2024		4,354							4,354	4,354			
100165510	POOLER	GA		08/29/2024		2,379		(32)			(32)		2,347	2,347			
100165511	CHARLOTTE	NC		08/29/2024		2,330		(45)			(45)		2,285	2,285			
100165512	BRADENTON	FL		08/29/2024		5,420		82			82		5,502	5,502			
100165513	BENTONVILLE	AR		08/29/2024		3,229		(44)			(44)		3,185	3,185			
100165514	SACRAMENTO	CA		08/29/2024		3,377		(59)			(59)		3,318	3,318			
100165515	PEARL CITY	HI		08/29/2024		9,959		(141)			(141)		9,818	9,818			
100165516	LOGANVILLE	GA		08/29/2024		17,875		(143)			(143)		17,732	17,732			
100165517	TUCSON	AZ		08/29/2024		3,319		(65)			(65)		3,254	3,254			
100165518	LAWRENCEVILLE	GA		08/29/2024		17,584		(140)			(140)		17,444	17,444			
100165519	GREENVILLE	SC		08/29/2024		11,326		(225)			(225)		11,101	11,101			
100165520	FRISCO	TX		08/29/2024		4,255		(40)			(40)		4,215	4,215			
100165521	LA QUINTA	CA		08/29/2024		4,951		(89)			(89)		4,862	4,862			
100165523	FORT MYERS	FL		08/29/2024		3,072		(35)			(35)		3,037	3,037			
100165524	JACKSONVILLE	FL		08/29/2024		1,896		(29)			(29)		1,867	1,867			
100165525	KNOXVILLE	TN		08/29/2024		4,015		(122)			(122)		3,893	3,893			
100165526	CELINA	TX		08/29/2024		3,368		(16)			(16)		3,352	3,352			
100165527	CYPRESS	TX		08/29/2024		18,537		(85)			(85)		18,452	18,452			
100165528	FORT MYERS	FL		08/29/2024		3,329		(43)			(43)		3,286	3,286			
100165529	CHARLOTTE	NC		08/29/2024		2,733		(59)			(59)		2,674	2,674			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165530	VICTORVILLE	CA		08/29/2024		7,375		(173)			(173)		7,202	7,202			
100165531	DEL VALLE	TX		08/29/2024		2,599		(10)			(10)		2,589	2,589			
100165532	ANNA	TX		08/29/2024		3,207		(44)			(44)		3,163	3,163			
100165533	ASHEVILLE	NC		08/29/2024		3,681		(51)			(51)		3,630	3,630			
100165534	AUGUSTA	GA		08/29/2024		2,054		(57)			(57)		1,997	1,997			
100165536	STAMFORD	CT		08/29/2024		6,412		(80)			(80)		6,332	6,332			
100165537	AUBREY	TX		08/29/2024		3,020		(55)			(55)		2,965	2,965			
100165538	TUCSON	AZ		08/29/2024		2,545		(34)			(34)		2,511	2,511			
100165539	HUMBLE	TX		08/29/2024		3,083		(17)			(17)		3,066	3,066			
100165540	MERCED	CA		08/29/2024		3,520		(45)			(45)		3,475	3,475			
100165541	PLANO	TX		08/29/2024		3,308		14			14		3,322	3,322			
100165542	MANOR	TX		08/29/2024		2,312		(52)			(52)		2,260	2,260			
100165543	PUYALLUP	WA		08/29/2024		11,444		(63)			(63)		11,381	11,381			
100165544	LEWIS CENTER	OH		08/29/2024		2,722		(58)			(58)		2,664	2,664			
100165545	SHERMAN	TX		08/29/2024		2,604		(48)			(48)		2,556	2,556			
100165546	CHANDLER	AZ		08/29/2024		3,933		7			7		3,940	3,940			
100165547	RANDOLPH	MA		08/29/2024		5,207		(90)			(90)		5,117	5,117			
100165548	KUNA	ID		08/29/2024		3,854		(8)			(8)		3,846	3,846			
100165549	ROYSE CITY	TX		08/29/2024		2,685		(19)			(19)		2,666	2,666			
100165550	REYNOLDSBURG	OH		08/29/2024		2,249		(69)			(69)		2,180	2,180			
100165551	ANNA	TX		08/29/2024		3,281		(13)			(13)		3,268	3,268			
100165552	OCALA	FL		08/29/2024		4,143		(67)			(67)		4,076	4,076			
100165553	BAKERSFIELD	CA		08/29/2024		8,549		(204)			(204)		8,345	8,345			
100165555	DAVENPORT	FL		08/29/2024		4,103		(125)			(125)		3,978	3,978			
100165556	ST GEORGE	UT		08/29/2024		8,527		(166)			(166)		8,361	8,361			
100165557	ELKINS PARK	PA		08/29/2024		2,523		(60)			(60)		2,463	2,463			
100165558	RIO RANCHO	NM		08/29/2024		101,080		(3,828)			(3,828)		97,252	97,252			
100165559	BRYSON CITY	NC		08/29/2024		3,811		(10)			(10)		3,801	3,801			
100165560	TACOMA	WA		08/29/2024		9,183		(195)			(195)		8,988	8,988			
100165561	CENTERTON	AR		08/29/2024		85,306		(1,269)			(1,269)		84,037	84,037			
100165562	QUINCY	MA		08/29/2024		6,716		(62)			(62)		6,654	6,654			
100165563	LAVEEN	AZ		08/29/2024		3,234		(30)			(30)		3,204	3,204			
100165564	HENDERSON	NV		08/29/2024		3,612		(46)			(46)		3,566	3,566			
100165565	QUEEN CREEK	AZ		08/29/2024		4,075		(94)			(94)		3,981	3,981			
100165566	LAS VEGAS	NV		08/29/2024		4,478		(11)			(11)		4,467	4,467			
100165567	GLEN ALLEN	VA		08/29/2024		2,199		(50)			(50)		2,149	2,149			
100165568	PARRISH	FL		08/29/2024		2,621		(84)			(84)		2,537	2,537			
100165569	LIBERTY HILL	TX		08/29/2024		66,874		328			328		67,202	67,202			
100165570	ARCADIA	CA		08/29/2024		74,880		(1,995)			(1,995)		72,885	72,885			
100165572	WINTER SPRINGS	FL		08/29/2024		4,961		69			69		5,030	5,030			
100165573	MOKENA	IL		08/29/2024		4,181		(48)			(48)		4,133	4,133			
100165574	MADISON	AL		08/29/2024		13,344		1			1		13,345	13,345			
100165575	BATON ROUGE	LA		08/29/2024		2,912		(74)			(74)		2,838	2,838			
100165576	EDISON	NJ		08/29/2024		3,579		(61)			(61)		3,518	3,518			
100165577	TURLOCK	CA		08/29/2024		53,114		(1,441)			(1,441)		51,673	51,673			
100165578	RIVERSIDE AREA	CA		08/29/2024		4,832		(82)			(82)		4,750	4,750			
100165579	CARMEL	IN		08/29/2024		40,224		(566)			(566)		39,658	39,658			
100165580	JACKSONVILLE	FL		08/29/2024		3,470		20			20		3,490	3,490			
100165581	AUBREY	TX		08/29/2024		3,192		(12)			(12)		3,180	3,180			
100165582	PRINCETON	TX		08/29/2024		5,775		(133)			(133)		5,642	5,642			
100165585	CHICAGO	IL		10/04/2024		1,261		(82)			(82)		1,179	1,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165586	TUCSON	AZ		10/04/2024		2,369		(137)			(137)		2,232	2,232			
100165588	SPOKANE	WA		10/04/2024		6,145		(152)			(152)		5,993	5,993			
100165589	SAN BERNARDINO	CA		10/04/2024		2,863		(183)			(183)		2,680	2,680			
100165591	CHARLOTTE	NC		10/04/2024		32,778		(1,047)			(1,047)		31,731	31,731			
100165593	BALTIMORE	MD		10/04/2024		4,001		(134)			(134)		3,867	3,867			
100165594	CHICAGO	IL		10/04/2024		5,445		(152)			(152)		5,293	5,293			
100165595	HARRISBURG	PA		10/04/2024		656		(45)			(45)		611	611			
100165596	JACKSON	NJ		10/04/2024		2,763		(74)			(74)		2,689	2,689			
100165598	DALLAS	TX		10/04/2024		4,132		(283)			(283)		3,849	3,849			
100165599	BANDON	OR		10/04/2024		3,243		(157)			(157)		3,086	3,086			
100165600	HOUSTON	TX		10/04/2024		2,190		(27)			(27)		2,163	2,163			
100165601	DELRAY BEACH	FL		10/04/2024		2,628		(104)			(104)		2,524	2,524			
100165602	WAXAHACHIE	TX		10/04/2024		985		(110)			(110)		875	875			
100165604	SANTA BARBARA	CA		10/04/2024		12,568		(284)			(284)		12,284	12,284			
100165605	AMERICAN FORK	UT		10/04/2024		3,855		(204)			(204)		3,651	3,651			
100165607	GRANADA HILLS	CA		10/04/2024		13,242		(351)			(351)		12,891	12,891			
100165609	FAYETTEVILLE	GA		10/04/2024		3,822		(134)			(134)		3,688	3,688			
100165611	ALTOONA	PA		10/04/2024		1,672		(67)			(67)		1,605	1,605			
100165612	WEST HILLS AREA LOS ANGELES	CA		10/04/2024		8,282		(93)			(93)		8,189	8,189			
100165613	SUGAR LAND	TX		10/04/2024		2,475		(86)			(86)		2,389	2,389			
100165616	HOUSTON	TX		10/04/2024		1,988		(114)			(114)		1,874	1,874			
100165617	SHERMAN OAKS	CA		10/04/2024		10,795		(441)			(441)		10,354	10,354			
100165618	BRADLEY	CA		10/04/2024		12,513		(402)			(402)		12,111	12,111			
100165619	GREEN BAY	WI		10/04/2024		3,151		(136)			(136)		3,015	3,015			
100165620	SALEM	OR		10/04/2024		2,181		(162)			(162)		2,019	2,019			
100165622	SEAGOVILLE	TX		10/04/2024		7,975		(292)			(292)		7,683	7,683			
100165623	HENDERSON	NV		10/04/2024		1,590		(39)			(39)		1,551	1,551			
100165624	FORT WORTH	TX		10/04/2024		1,884		(163)			(163)		1,721	1,721			
100165626	STONE MOUNTAIN	GA		10/04/2024		1,291		(49)			(49)		1,242	1,242			
100165627	PORTLAND	OR		10/04/2024		1,288		(88)			(88)		1,200	1,200			
100165631	PHILADELPHIA	PA		10/04/2024		2,636		(116)			(116)		2,520	2,520			
100165632	SHERMAN OAKS	CA		10/04/2024		9,166		(407)			(407)		8,759	8,759			
100165633	FRESNO	CA		10/04/2024		1,168		(72)			(72)		1,096	1,096			
100165634	MIRAMAR	FL		10/04/2024		13,529		(362)			(362)		13,167	13,167			
100165638	LAKE CITY	CO		10/04/2024		3,104		(132)			(132)		2,972	2,972			
100165639	CEDAR PARK	TX		10/04/2024		2,925		(135)			(135)		2,790	2,790			
100165641	DAVIDSON	NC		10/04/2024		2,651		(119)			(119)		2,532	2,532			
100165642	LAS CRUCES	NM		10/04/2024		1,254		(69)			(69)		1,185	1,185			
100165643	TRENTON	NJ		10/04/2024		2,058		(111)			(111)		1,947	1,947			
100165644	LAGUNA HILLS	CA		10/04/2024		9,909		(247)			(247)		9,662	9,662			
100165646	PASCO	WA		10/04/2024		4,063		(35)			(35)		4,028	4,028			
100165647	LITTLETON	CO		10/04/2024		12,684		(404)			(404)		12,280	12,280			
100165648	LOS ANGELES	CA		10/04/2024		11,643		(220)			(220)		11,423	11,423			
100165649	HIALEAH	FL		10/04/2024		2,918		(197)			(197)		2,721	2,721			
100165650	KELLER	TX		10/04/2024		2,431		(208)			(208)		2,223	2,223			
100165651	BUCKEYE	AZ		10/04/2024		4,839		(145)			(145)		4,694	4,694			
100165653	NORTH MIAMI	FL		10/04/2024		4,689		(179)			(179)		4,510	4,510			
100165655	PALM BAY	FL		10/04/2024		4,282		(157)			(157)		4,125	4,125			
100165656	TUMWATER	WA		10/04/2024		4,216		(126)			(126)		4,090	4,090			
100165657	DANBURY	CT		10/04/2024		2,190		(85)			(85)		2,105	2,105			
100165658	FORT WORTH	TX		10/04/2024		4,613		(208)			(208)		4,405	4,405			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165659	LOS ANGELES	CA		10/04/2024		5,271		(168)			(168)		5,103	5,103			
100165661	DUBLIN	CA		10/04/2024		880,662		(14,116)			(14,116)		866,546	866,546			
100165662	RIO RANCHO	NM		10/04/2024		2,128		(108)			(108)		2,020	2,020			
100165663	PLANTATION	FL		10/04/2024		2,640		(57)			(57)		2,583	2,583			
100165664	TUCSON	AZ		10/04/2024		61,974		(3,026)			(3,026)		58,948	58,948			
100165665	AUSTELL	GA		10/04/2024		2,167		(147)			(147)		2,020	2,020			
100165666	HOUSTON	TX		10/04/2024		2,953		(135)			(135)		2,818	2,818			
100165668	INDIANAPOLIS	IN		10/04/2024		1,059		(53)			(53)		1,006	1,006			
100165669	FAIR OAKS	CA		10/04/2024		18,725		(818)			(818)		17,907	17,907			
100165670	DANA POINT	CA		10/04/2024		5,450		(23)			(23)		5,427	5,427			
100165671	CALISTOGA	CA		10/04/2024		9,561		(109)			(109)		9,452	9,452			
100165672	BURBANK	IL		10/04/2024		8,627		(357)			(357)		8,270	8,270			
100165673	LAS VEGAS	NV		10/04/2024		8,992		(334)			(334)		8,658	8,658			
100165676	SAN DIEGO	CA		10/04/2024		23,574		(1,023)			(1,023)		22,551	22,551			
100165679	ARCADIA	CA		10/04/2024		12,279		(421)			(421)		11,858	11,858			
100165681	KISSIMMEE	FL		10/04/2024		4,705		16			16		4,721	4,721			
100165682	SAINT LEONARD	MD		10/04/2024		3,028		2			2		3,030	3,030			
100165683	WARREN	MI		10/04/2024		1,052		(71)			(71)		981	981			
100165684	TOOL	TX		10/04/2024		2,848		(237)			(237)		2,611	2,611			
100165686	CAPE CORAL	FL		08/29/2024		2,713		(16)			(16)		2,697	2,697			
100165687	SKOKIE	IL		08/29/2024		1,547		(45)			(45)		1,502	1,502			
100165688	SAINT LOUIS	MO		08/29/2024		951		(30)			(30)		921	921			
100165689	CONROE	TX		08/29/2024		2,677		(165)			(165)		2,512	2,512			
100165690	EASTPORT	ME		08/29/2024		2,378		(103)			(103)		2,275	2,275			
100165691	FONTANA	CA		08/29/2024		3,316		(26)			(26)		3,290	3,290			
100165692	HOMESTEAD	FL		08/29/2024		1,436		(82)			(82)		1,354	1,354			
100165693	CAMDEN	NJ		08/29/2024		1,061		(96)			(96)		965	965			
100165694	MARSEILLES	IL		08/29/2024		8,829		(341)			(341)		8,488	8,488			
100165695	HIALEAH	FL		08/29/2024		2,424		(137)			(137)		2,287	2,287			
100165696	MISSION VIEJO	CA		08/29/2024		34,960		(1,156)			(1,156)		33,804	33,804			
100165697	ASHBURN	VA		08/29/2024		2,435		(76)			(76)		2,359	2,359			
100165698	MIAMI	FL		08/29/2024		6,543		(214)			(214)		6,329	6,329			
100165700	LAS VEGAS	NV		08/29/2024		30,168		(964)			(964)		29,204	29,204			
100165701	BRENTWOOD	TN		08/29/2024		6,846		(352)			(352)		6,494	6,494			
100165702	PEMBROKE PINES	FL		08/29/2024		2,921		(142)			(142)		2,779	2,779			
100165703	WILMINGTON	NC		08/29/2024		2,194		(70)			(70)		2,124	2,124			
100165705	FERNANDINA BEACH	FL		08/29/2024		1,924		(33)			(33)		1,891	1,891			
100165706	POMPANO BEACH	FL		08/29/2024		8,432		(283)			(283)		8,149	8,149			
100165708	LAKE WALES	FL		08/29/2024		1,943		(90)			(90)		1,853	1,853			
100165709	EAST STROUDSBURG	PA		08/29/2024		1,916		(53)			(53)		1,863	1,863			
100165710	COLUMBIA	TN		08/29/2024		2,354		(86)			(86)		2,268	2,268			
100165711	PANAMA CITY	FL		08/29/2024		5,366		(422)			(422)		4,944	4,944			
100165713	MARICOPA	AZ		08/29/2024		2,956		(153)			(153)		2,803	2,803			
100165714	DENVER	CO		08/29/2024		14,897		(286)			(286)		14,611	14,611			
100165715	LENOIR CITY	TN		08/29/2024		2,999		(185)			(185)		2,814	2,814			
100165716	EDWARDSVILLE	IL		08/29/2024		10,357		(88)			(88)		10,269	10,269			
100165717	LEESBURG	VA		08/29/2024		335,625		(12,058)			(12,058)		323,567	323,567			
100165718	DENVER	CO		08/29/2024		15,071		(444)			(444)		14,627	14,627			
100165719	WAXAHACHIE	TX		08/29/2024		2,789		(108)			(108)		2,681	2,681			
100165720	HOUSTON	TX		08/29/2024		1,445		(147)			(147)		1,298	1,298			
100165722	MORRISTOWN	IN		08/29/2024		1,059		(74)			(74)		985	985			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165723	NEWTOWN SQUARE	PA		08/29/2024		8,866		(230)			(230)		8,636	8,636			
100165724	FRESNO	CA		08/29/2024		15,479		(393)			(393)		15,086	15,086			
100165725	MIAMI	FL		08/29/2024		12,643		(256)			(256)		12,387	12,387			
100165726	CORONA	CA		08/29/2024		19,946		(452)			(452)		19,494	19,494			
100165727	NEW ORLEANS	LA		08/29/2024		1,061		(78)			(78)		983	983			
100165728	HONOLULU	HI		08/29/2024		5,808		(111)			(111)		5,697	5,697			
100165729	LAREDO	TX		08/29/2024		8,002		(247)			(247)		7,755	7,755			
100165730	AMBLER	PA		08/29/2024		2,717		(71)			(71)		2,646	2,646			
100165733	MIAMI	FL		08/29/2024		968		(90)			(90)		878	878			
100165734	MIAMI BEACH	FL		08/29/2024		1,877		(49)			(49)		1,828	1,828			
100165735	MIAMI	FL		08/29/2024		2,083		(63)			(63)		2,020	2,020			
100165737	ROBSTOWN	TX		08/29/2024		6,104		(91)			(91)		6,013	6,013			
100165738	NEWBERG	OR		08/29/2024		12,756		(624)			(624)		12,132	12,132			
100165739	INDEPENDENCE	MO		08/29/2024		1,110		(74)			(74)		1,036	1,036			
100165740	MIAMI	FL		08/29/2024		2,575		(132)			(132)		2,443	2,443			
100165743	GERING	NE		08/29/2024		57,509		(1,371)			(1,371)		56,138	56,138			
100165744	HOUSTON	TX		08/29/2024		6,291		(257)			(257)		6,034	6,034			
100165745	SOLANA BEACH	CA		08/29/2024		13,386		(294)			(294)		13,092	13,092			
100165746	LAVON	TX		08/29/2024		2,967		(71)			(71)		2,896	2,896			
100165747	RAYMOND	WA		08/29/2024		1,696		(1)			(1)		1,695	1,695			
100165748	DAHLONEGA	GA		08/29/2024		2,254		(60)			(60)		2,194	2,194			
100165749	SAN JOSE	CA		08/29/2024		15,037		(100)			(100)		14,937	14,937			
100165750	THE COLONY	TX		08/29/2024		2,527		(116)			(116)		2,411	2,411			
100165751	GILROY	CA		08/29/2024		11,265		(78)			(78)		11,187	11,187			
100165752	SHINGLE SPRINGS	CA		08/29/2024		9,023		(299)			(299)		8,724	8,724			
100165753	RIVERSIDE	CA		08/29/2024		16,519		(648)			(648)		15,871	15,871			
100165754	WARREN	MI		08/29/2024		955		(86)			(86)		869	869			
100165756	CAMDEN	NJ		08/29/2024		960		(87)			(87)		873	873			
100165757	RICHLAND HILLS	TX		08/29/2024		1,969		(197)			(197)		1,772	1,772			
100165758	VERO BEACH	FL		08/29/2024		10,976		(527)			(527)		10,449	10,449			
100165759	ORLANDO	FL		08/29/2024		4,812		(398)			(398)		4,414	4,414			
100165760	KILLEEN	TX		08/29/2024		5,398		(253)			(253)		5,145	5,145			
100165761	GAINESVILLE	FL		08/29/2024		3,385		(66)			(66)		3,319	3,319			
100165762	NORTH BEND	OR		08/29/2024		810		(10)			(10)		800	800			
100165763	SOMERSET	TX		08/29/2024		2,447		(202)			(202)		2,245	2,245			
100165764	CYPRESS	TX		08/29/2024		2,100		(89)			(89)		2,011	2,011			
100165767	TITUSVILLE	FL		08/29/2024		1,704		(63)			(63)		1,641	1,641			
100165768	CANYON LAKE	TX		08/29/2024		16,053		(500)			(500)		15,553	15,553			
100165769	BRONX	NY		08/29/2024		6,092		267			267		6,359	6,359			
100165770	SANIBEL	FL		08/29/2024		6,266		(20)			(20)		6,246	6,246			
100165771	OCALA	FL		08/29/2024		697		(66)			(66)		631	631			
100165773	UNION	NJ		08/29/2024		6,829		(172)			(172)		6,657	6,657			
100165774	SPRINGFIELD	MA		08/29/2024		2,905		(125)			(125)		2,780	2,780			
100165775	LAKEWOOD	NJ		08/29/2024		4,173		(312)			(312)		3,861	3,861			
100165776	VIRGINIA BEACH	VA		08/29/2024		24,030		(552)			(552)		23,478	23,478			
100165777	POST FALLS	ID		08/29/2024		3,507		(139)			(139)		3,368	3,368			
100165778	SPRING	TX		08/29/2024		2,742		(77)			(77)		2,665	2,665			
100165779	HUNTINGTON BEACH	CA		08/29/2024		12,921		(128)			(128)		12,793	12,793			
100165780	COMPTON	CA		08/29/2024		6,317		(137)			(137)		6,180	6,180			
100165782	BOCA RATON	FL		08/29/2024		18,050		(808)			(808)		17,242	17,242			
100165783	WADING RIVER	NY		08/29/2024		3,940		(289)			(289)		3,651	3,651			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165787	ARROYO GRANDE	CA		08/29/2024		10,593		(191)			(191)		10,402	10,402			
100165788	ANDERSON	SC		08/29/2024		3,704		(71)			(71)		3,633	3,633			
100165789	JACKSONVILLE BEACH	FL		08/29/2024		8,600		(231)			(231)		8,369	8,369			
100165791	HOLLYWOOD	FL		08/29/2024		1,364		(97)			(97)		1,267	1,267			
100165792	CAPE CORAL	FL		08/29/2024		3,840		(135)			(135)		3,705	3,705			
100165793	DAVIE	FL		08/29/2024		11,509		(206)			(206)		11,303	11,303			
100165794	HOLLYWOOD	FL		08/29/2024		3,019		(151)			(151)		2,868	2,868			
100165798	FORT LAUDERDALE	FL		08/29/2024		21,977		(1,039)			(1,039)		20,938	20,938			
100165799	LAKE MARY	FL		08/29/2024		8,987		(236)			(236)		8,751	8,751			
100165800	MONROE	NY		08/29/2024		7,120		(341)			(341)		6,779	6,779			
100165801	HAYWARD	CA		08/29/2024		4,624		(83)			(83)		4,541	4,541			
100165802	CALABASAS	CA		08/29/2024		6,375		(76)			(76)		6,299	6,299			
100165806	DAVENPORT	FL		08/29/2024		4,278		(166)			(166)		4,112	4,112			
100165808	FARMERSVILLE	TX		08/29/2024		4,014		(141)			(141)		3,873	3,873			
100165810	BETHLEHEM	GA		08/29/2024		1,077		(90)			(90)		987	987			
100165811	BAKERSFIELD	CA		08/29/2024		1,924		(182)			(182)		1,742	1,742			
100165812	METAIRIE	LA		08/29/2024		2,683		(142)			(142)		2,541	2,541			
100165813	FAYETTEVILLE	GA		08/29/2024		2,280		(140)			(140)		2,140	2,140			
100165814	NEW ORLEANS	LA		08/29/2024		7,156		(35)			(35)		7,121	7,121			
100165815	BARSTOW	CA		08/29/2024		14,508		(1,277)			(1,277)		13,231	13,231			
100165817	METAIRIE	LA		08/29/2024		2,503		(158)			(158)		2,345	2,345			
100165819	ARLINGTON	TX		08/29/2024		866		(81)			(81)		785	785			
100165821	VIRGINIA BEACH	VA		08/29/2024		1,609		(79)			(79)		1,530	1,530			
100165822	LANCASTER	CA		08/29/2024		3,066		(156)			(156)		2,910	2,910			
100165824	CLEARLAKE	CA		08/29/2024		665		(5)			(5)		660	660			
100165826	SALT LAKE CTY	UT		08/29/2024		6,619		(189)			(189)		6,430	6,430			
100165827	METAIRIE	LA		08/29/2024		2,563		(147)			(147)		2,416	2,416			
100165828	WILKES BARRE	PA		08/29/2024		722		(58)			(58)		664	664			
100165833	MIAMI	FL		08/29/2024		8,887		(591)			(591)		8,296	8,296			
100165835	PICKERINGTON	OH		08/29/2024		7,297		(334)			(334)		6,963	6,963			
100165836	GRANADA HILLS	CA		08/29/2024		130,147		(4,230)			(4,230)		125,917	125,917			
100165838	RICHMOND	CA		08/29/2024		3,247		(147)			(147)		3,100	3,100			
100165840	N LAS VEGAS	NV		08/29/2024		4,393		(105)			(105)		4,288	4,288			
100165842	GALVESTON	TX		08/29/2024		1,392		(108)			(108)		1,284	1,284			
100165844	SUNRISE	FL		08/29/2024		2,056		(8)			(8)		2,048	2,048			
100165845	JOHNSON CITY	NY		08/29/2024		1,222		(41)			(41)		1,181	1,181			
100165846	LOS ANGELES	CA		08/29/2024		6,183		(214)			(214)		5,969	5,969			
100165847	ATLANTA	GA		08/29/2024		1,090		(59)			(59)		1,031	1,031			
100165848	ERIE	PA		08/29/2024		1,010		(69)			(69)		941	941			
100165849	LA VERGNE	TN		08/29/2024		1,360		(107)			(107)		1,253	1,253			
100165850	NORFOLK	VA		08/29/2024		2,124		(118)			(118)		2,006	2,006			
100165851	BOSTON	MA		08/29/2024		5,576		(96)			(96)		5,480	5,480			
100165853	DAYTONA BEACH	FL		08/29/2024		1,457		(38)			(38)		1,419	1,419			
100165854	SEBRING	FL		08/29/2024		1,762		(34)			(34)		1,728	1,728			
100165856	AUBURN	CA		08/29/2024		889		(56)			(56)		833	833			
100165857	PORT SAINT LUCIE	FL		08/29/2024		3,913		(255)			(255)		3,658	3,658			
100165858	PHOENIX	AZ		08/29/2024		5,549		(268)			(268)		5,281	5,281			
100165859	KENMORE	WA		08/29/2024		11,285		(419)			(419)		10,866	10,866			
100165860	AUBURN	WA		08/29/2024		1,720							1,720	1,720			
100165861	SOUTHPORT	NC		08/29/2024		2,127		(126)			(126)		2,001	2,001			
100165863	EL PASO	TX		08/29/2024		1,260		(140)			(140)		1,120	1,120			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165865	TOMBALL	TX		08/29/2024		18,706		(1,463)			(1,463)		17,243	17,243			
100165866	RYE	NY		08/29/2024		15,906		(507)			(507)		15,399	15,399			
100165868	MALIBU	CA		08/30/2024		4,306		(166)			(166)		4,140	4,140			
100165869	YORBA LINDA	CA		08/30/2024		9,071		(338)			(338)		8,733	8,733			
100165870	SMYRNA	TN		08/30/2024		2,568		(101)			(101)		2,467	2,467			
100165872	NEWPORT BEACH	CA		08/30/2024		10,230		(224)			(224)		10,006	10,006			
100165873	RICHMOND	TX		08/30/2024		1,543		(65)			(65)		1,478	1,478			
100165874	FREEPORT	TX		08/30/2024		2,800		(151)			(151)		2,649	2,649			
100165875	COLUMBIA	SC		08/30/2024		2,644		(121)			(121)		2,523	2,523			
100165876	SHERMAN OAKS	CA		08/30/2024		8,620		(92)			(92)		8,528	8,528			
100165877	RALEIGH	NC		08/30/2024		128,124		(1,873)			(1,873)		126,251	126,251			
100165878	HUNTINGTON BEACH	CA		08/30/2024		20,572		(650)			(650)		19,922	19,922			
100165879	REDLANDS	CA		08/30/2024		7,963		(122)			(122)		7,841	7,841			
100165880	LITTLEROCK	CA		08/30/2024		2,900		(53)			(53)		2,847	2,847			
100165881	SEFFNER	FL		08/30/2024		4,076		(143)			(143)		3,933	3,933			
100165882	SAN DIEGO	CA		08/30/2024		10,681		(529)			(529)		10,152	10,152			
100165883	RANCHO PALOS VERDES	CA		08/30/2024		3,933		(113)	2		(115)		3,818	3,486		(332)	(332)
100165884	TEMPLE CITY	CA		08/30/2024		9,643		(281)			(281)		9,362	9,362			
100165885	MIAMI	FL		08/30/2024		1,020		(9)			(9)		1,011	1,011			
100165886	HALLANDALE BEACH	FL		08/30/2024		167		(11)			(11)		156	156			
100165887	SAN PEDRO LOS ANGELES	CA		08/30/2024		129,631		(4,624)			(4,624)		125,007	125,007			
100165888	LEHIGH ACRES	FL		08/30/2024		2,347		(107)	1		(108)		2,239	2,060		(179)	(179)
100165889	BROCKTON	MA		08/30/2024		3,657		(121)	1		(122)		3,535	3,275		(260)	(260)
100165890	PORTERVILLE	CA		08/30/2024		11,375		(211)			(211)		11,164	11,164			
100165891	NORCROSS	GA		08/30/2024		2,867		(146)			(146)		2,721	2,721			
100165892	OAKLAND PARK	FL		08/30/2024		3,581		(200)			(200)		3,381	3,381			
100165893	GLENDALE	AZ		08/30/2024		2,451		(151)			(151)		2,300	2,300			
100165894	ARLINGTON	TX		08/30/2024		2,491		(29)			(29)		2,462	2,462			
100165895	PEARBLOSSOM	CA		08/30/2024		1,928		(50)			(50)		1,878	1,878			
100165896	ORLANDO	FL		08/30/2024		3,894		(152)			(152)		3,742	3,742			
100165897	ALAMO	TX		08/30/2024		3,538		(29)			(29)		3,509	3,509			
100165898	MEMPHIS	TN		08/30/2024		1,869		(10)			(10)		1,859	1,859			
100165899	AZUSA	CA		08/30/2024		6,234		(192)			(192)		6,042	6,042			
100165900	LOS ANGELES	CA		08/30/2024		2,349		(112)			(112)		2,237	2,237			
100165901	CASTROVILLE	CA		08/30/2024		36,200		(861)			(861)		35,339	35,339			
100165902	LA HABRA	CA		08/30/2024		4,872		(196)			(196)		4,676	4,676			
100165903	STOCKTON	CA		08/30/2024		2,143		(120)			(120)		2,023	2,023			
100165904	BROWNSBURG	IN		08/30/2024		4,475		(147)			(147)		4,328	4,328			
100165906	TEMECULA	CA		08/30/2024		5,747		(222)			(222)		5,525	5,525			
100165907	LEANDER	TX		08/30/2024		7,630		(216)			(216)		7,414	7,414			
100165908	JACKSONVILLE	FL		08/30/2024		2,323		(37)			(37)		2,286	2,286			
100165909	LOS ANGELES	CA		09/06/2024		10,779		(204)			(204)		10,575	10,575			
100165910	RIVERSIDE	CA		09/06/2024		9,559		(188)			(188)		9,371	9,371			
100165911	KNOXVILLE	TN		09/06/2024		6,456		(149)			(149)		6,307	6,307			
100165912	DUCK KEY	FL		09/06/2024		20,489		(521)			(521)		19,968	19,968			
100165913	OKLAHOMA CITY	OK		09/06/2024		3,152		(73)			(73)		3,079	3,079			
100165914	OKLAHOMA CITY	OK		09/06/2024		7,769		(151)			(151)		7,618	7,618			
100165921	MONTCLAIR	CA		09/06/2024		3,333		(51)			(51)		3,282	3,282			
100165922	MONTEREY PARK	CA		09/06/2024		3,915		(102)			(102)		3,813	3,813			
100165923	HASTINGS	MN		09/06/2024		6,471		(100)			(100)		6,371	6,371			
100165924	MAGNA	UT		09/06/2024		4,010		(54)			(54)		3,956	3,956			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165926	STONE MOUNTAIN	GA		09/06/2024		2,519		39			39		2,558	2,558			
100165927	TULLAHOMA	TN		09/06/2024		1,401		(58)			(58)		1,343	1,343			
100165928	ALEXANDRIA	VA		09/06/2024		4,847		(52)			(52)		4,795	4,795			
100165929	LOS ANGELES	CA		09/06/2024		6,098		(180)			(180)		5,918	5,918			
100165930	OCALA	FL		09/06/2024		1,462		(72)			(72)		1,390	1,390			
100165931	LONG BEACH	CA		09/06/2024		6,735		(97)			(97)		6,638	6,638			
100165932	BRIDGEVIEW	IL		09/06/2024		1,269		(36)			(36)		1,233	1,233			
100165933	CERES	CA		09/06/2024		2,398		(39)			(39)		2,359	2,359			
100165934	DISTRICT HEIGHTS	MD		09/06/2024		2,612		(41)			(41)		2,571	2,571			
100165935	PORT SAINT LUCIE	FL		09/06/2024		2,134		(30)			(30)		2,104	2,104			
100165936	LARGO	FL		09/06/2024		1							1	1			
100165937	COLUMBUS	OH		09/06/2024		1,825		(33)			(33)		1,792	1,792			
100165938	NEW LONDON	CT		09/06/2024		3,100		(27)			(27)		3,073	3,073			
100165939	HAWAIIAN GARDENS	CA		09/06/2024		3,212		(57)			(57)		3,155	3,155			
100165940	GOODYEAR	AZ		09/06/2024		3,208		(148)			(148)		3,060	3,060			
100165941	CLARKSVILLE	TN		09/06/2024		2,636		(6)			(6)		2,630	2,630			
100165944	BERKELEY LAKE	GA		09/06/2024		3,273		(140)			(140)		3,133	3,133			
100165945	LIVINGSTON	TX		09/06/2024		1,830		(11)			(11)		1,819	1,819			
100165946	WEST VALLEY CITY	UT		09/06/2024		3,065		(89)			(89)		2,976	2,976			
100165947	STONE MOUNTAIN	GA		09/06/2024		2,406		82			82		2,488	2,488			
100165949	SEBRING	FL		09/06/2024		2,936		(56)			(56)		2,880	2,880			
100165952	SAINT ALBANS	MO		09/06/2024		6,199		(8)			(8)		6,191	6,191			
100165953	VIRGINIA BEACH	VA		09/06/2024		2,122		(23)			(23)		2,099	2,099			
100165954	RIVERDALE	GA		09/06/2024		1,726		(24)			(24)		1,702	1,702			
100165955	HUMBLE	TX		09/06/2024		1,065		(39)			(39)		1,026	1,026			
100165956	THOUSAND PALMS	CA		09/06/2024		2,540		(114)			(114)		2,426	2,426			
100165957	LEHIGH ACRES	FL		09/06/2024		2,954		(280)			(280)		2,674	2,674			
100165958	PUEBLO	CO		09/06/2024		1,702		(19)			(19)		1,683	1,683			
100165959	MENDOTA	CA		09/06/2024		2,100		(109)			(109)		1,991	1,991			
100165960	LOS ANGELES	CA		09/06/2024		7,927		(225)			(225)		7,702	7,702			
100165961	PETERSBURG	VA		09/06/2024		3,514		56			56		3,570	3,570			
100165962	SHELBYVILLE	TN		09/06/2024		1,924							1,924	1,924			
100165963	FONTANA	CA		09/06/2024		5,399		(44)			(44)		5,355	5,355			
100165964	SHENANDOAH	VA		09/06/2024		1,058		(25)			(25)		1,033	1,033			
100165965	MIDDLE RIVER	MD		09/06/2024		1,457		(40)			(40)		1,417	1,417			
100165966	LOS ANGELES	CA		09/06/2024		4,174		(128)			(128)		4,046	4,046			
100165967	SEBRING	FL		09/06/2024		1,590		(29)			(29)		1,561	1,561			
100165968	HIALEAH	FL		09/06/2024		7,448		(124)			(124)		7,324	7,324			
100165969	SEBRING	FL		09/06/2024		1,649		(30)			(30)		1,619	1,619			
100165970	ORANGE CITY	FL		09/06/2024		2,043		(43)			(43)		2,000	2,000			
100165971	PASADENA	TX		09/06/2024		1,362		(26)			(26)		1,336	1,336			
100165972	PHOENIX	AZ		09/06/2024		7,082		(163)			(163)		6,919	6,919			
100165974	SPARKS	NV		09/06/2024		8,943		57			57		9,000	9,000			
100165975	FAYETTEVILLE	NC		09/06/2024		993		(56)			(56)		937	937			
100165976	NEWMAN	CA		09/06/2024		11,127		(230)			(230)		10,897	10,897			
100165977	ARLINGTON	VA		09/06/2024		4,508		(158)			(158)		4,350	4,350			
100165978	SAINT PETERSBURG	FL		09/06/2024		1,984		(25)			(25)		1,959	1,959			
100165980	BERKELEY	CA		09/06/2024		3,327		(87)			(87)		3,240	3,240			
100165981	JACKSONVILLE	FL		09/06/2024		1,489		(4)			(4)		1,485	1,485			
100165983	ROSEMEAD	CA		09/06/2024		5,649		40			40		5,689	5,689			
100165984	BRANDON	FL		09/06/2024		20,396		(787)			(787)		19,609	19,609			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165985	TUCSON	AZ		09/06/2024		7,354		(92)			(92)		7,262	7,262			
100165986	SAN DIEGO	CA		09/06/2024		12,261		(830)			(830)		11,431	11,431			
100165988	LIVONIA	MI		09/06/2024		1,292		(68)			(68)		1,224	1,224			
100165989	LEANDER	TX		09/06/2024		2,251		(36)			(36)		2,215	2,215			
100165990	LAKEWOOD	CA		09/06/2024		6,324		(210)			(210)		6,114	6,114			
100165991	BURLINGTON	NJ		09/06/2024		4,518		(103)			(103)		4,415	4,415			
100165992	READING	PA		09/06/2024		967		(49)			(49)		918	918			
100165993	MUNDELEIN	IL		09/06/2024		8,086		(151)			(151)		7,935	7,935			
100165995	LOS ANGELES	CA		09/06/2024		16,427		(389)			(389)		16,038	16,038			
100165996	BEACH PARK	IL		09/06/2024		2,302		(6)			(6)		2,296	2,296			
100165997	LAS VEGAS	NV		09/06/2024		1,783		(139)			(139)		1,644	1,644			
100165998	WOODBRIDGE	VA		09/06/2024		2,237		(16)			(16)		2,221	2,221			
100165999	LINCOLNSHIRE	IL		09/06/2024		12,355		(314)			(314)		12,041	12,041			
100166000	MARQUETTE	MI		09/06/2024		3,017		(41)			(41)		2,976	2,976			
100166001	OXNARD	CA		09/06/2024		31,976		(260)			(260)		31,716	31,716			
100166002	GRANDVIEW	WA		09/06/2024		2,586		5			5		2,591	2,591			
100166003	COLORADO SPRINGS	CO		09/06/2024		2,178		(77)			(77)		2,101	2,101			
100166004	MOUNT PLEASANT	PA		09/06/2024		1,454		(55)			(55)		1,399	1,399			
100166005	CHICAGO	IL		09/06/2024		4,438		(38)			(38)		4,400	4,400			
100166006	ONTARIO	CA		09/06/2024		11,596		(324)			(324)		11,272	11,272			
100166007	LOS ANGELES	CA		09/06/2024		3,228		(130)			(130)		3,098	3,098			
100166008	FORTH WORTH	TX		09/06/2024		1,952		(28)			(28)		1,924	1,924			
100166009	CLEBURNE	TX		09/06/2024		30,852		(1,861)			(1,861)		28,991	28,991			
100166011	TREVOR	WI		09/06/2024		1,629		(51)			(51)		1,578	1,578			
100166012	MODESTO	CA		09/06/2024		16,916		(277)			(277)		16,639	16,639			
100166013	MESQUITE	TX		09/06/2024		1,487		(107)			(107)		1,380	1,380			
100166015	WAXAHACHIE	TX		09/06/2024		3,169		(70)			(70)		3,099	3,099			
100166016	NEW BRUNSWICK	NJ		09/06/2024		3,494		(150)			(150)		3,344	3,344			
100166017	CENTRALIA	WA		09/06/2024		1,818		(53)			(53)		1,765	1,765			
100166019	MADERA	CA		09/06/2024		23,890		(379)			(379)		23,511	23,511			
100166020	ANAHEIM	CA		09/06/2024		6,576		(111)			(111)		6,465	6,465			
100166021	ABERDEEN	NC		09/06/2024		3,544		(135)			(135)		3,409	3,409			
100166022	LAS VEGAS	NV		09/06/2024		7,337		(183)			(183)		7,154	7,154			
100166023	NOTTINGHAM	MD		09/06/2024		1,716		(36)			(36)		1,680	1,680			
100166024	SAN DIEGO	CA		09/06/2024		13,893		(325)			(325)		13,568	13,568			
100166025	ROCKWALL	TX		09/06/2024		8,326		(231)			(231)		8,095	8,095			
100166027	BLAINE	MN		09/06/2024		2,259		(86)			(86)		2,173	2,173			
100166028	SAN FERNANDO	CA		09/06/2024		3,971		(80)			(80)		3,891	3,891			
100166029	ALPHARETTA	GA		09/06/2024		10,526		(444)			(444)		10,082	10,082			
100166030	WEST JORDAN	UT		09/06/2024		2,213		(44)			(44)		2,169	2,169			
100166031	AMERICAN FORK	UT		09/06/2024		3,058		(170)			(170)		2,888	2,888			
100166032	FRESNO	CA		09/06/2024		2,619		(132)			(132)		2,487	2,487			
100166033	HYATTSVILLE	MD		09/06/2024		2,982		2			2		2,984	2,984			
100166034	SAN DIEGO	CA		09/06/2024		14,998		(389)			(389)		14,609	14,609			
100166035	SARASOTA	FL		09/06/2024		15,100		(679)			(679)		14,421	14,421			
100166036	WATERBURY	CT		09/06/2024		5,567		(89)			(89)		5,478	5,478			
100166037	NEW PORT RICHEY	FL		09/06/2024		3,272		(113)			(113)		3,159	3,159			
100166038	LAKE WORTH	FL		09/06/2024		4,830		(145)			(145)		4,685	4,685			
100166039	SMYRNA	TN		09/06/2024		18,854		(469)			(469)		18,385	18,385			
100166040	KATY	TX		09/06/2024		3,047		(108)			(108)		2,939	2,939			
100166041	BLUFFTON	SC		09/06/2024		5,011		(138)			(138)		4,873	4,873			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166042	RIVERSIDE	CA		09/06/2024		6,131		(161)			(161)		5,970	5,970			
100166043	VESTAVIA HILLS	AL		09/06/2024		10,346		(121)			(121)		10,225	10,225			
100166044	MIAMI	FL		09/06/2024		1,752		(87)			(87)		1,665	1,665			
100166045	SAN ANTONIO	TX		09/06/2024		5,426		(260)			(260)		5,166	5,166			
100166047	GLENDALE	AZ		09/06/2024		1,404		(31)			(31)		1,373	1,373			
100166048	ORELAND	PA		09/06/2024		4,580		(131)			(131)		4,449	4,449			
100166049	MORTON GROVE	IL		09/06/2024		1,900		(54)			(54)		1,846	1,846			
100166050	PHOENIX	AZ		09/06/2024		1,906		(39)			(39)		1,867	1,867			
100166051	AVENAL	CA		09/06/2024		1,248		(14)			(14)		1,234	1,234			
100166052	NORTH LAS VEGAS	NV		09/06/2024		1,570		(14)			(14)		1,556	1,556			
100166055	FULSHEAR	TX		09/06/2024		12,312		(23)			(23)		12,289	12,289			
100166057	SACRAMENTO	CA		09/09/2024		2,972		(74)			(74)		2,898	2,898			
100166058	KANSAS CITY	MO		09/09/2024		2,699		(66)			(66)		2,633	2,633			
100166059	SOMERVILLE	MA		09/09/2024		5,247		(102)			(102)		5,145	5,145			
100166061	ASHAWAY	RI		09/09/2024		2,907		(84)			(84)		2,823	2,823			
100166062	WAKE FOREST	NC		09/09/2024		2,568		(45)			(45)		2,523	2,523			
100166063	TOMS RIVER	NJ		09/09/2024		2,547		(69)			(69)		2,478	2,478			
100166064	SEVIERVILLE	TN		09/09/2024		3,964		(85)			(85)		3,879	3,879			
100166065	CRYSTAL BEACH	TX		09/09/2024		7,156		(142)			(142)		7,014	7,014			
100166066	BRYAN	TX		09/09/2024		2,991		(67)			(67)		2,924	2,924			
100166067	FREDERICKSBURG	TX		09/09/2024		2,824		(54)			(54)		2,770	2,770			
100166068	BRYAN	TX		09/09/2024		2,630		(79)			(79)		2,551	2,551			
100166069	SEVIERVILLE	TN		09/09/2024		6,805		(3)			(3)		6,802	6,802			
100166070	OVERLAND PARK	KS		09/09/2024		257,011		(8,296)			(8,296)		248,715	248,715			
100166071	DAVENPORT	FL		09/09/2024		2,457		(56)			(56)		2,401	2,401			
100166073	RESEDA	CA		09/09/2024		12,773		(308)			(308)		12,465	12,465			
100166076	MADISON	TN		09/09/2024		6,603		(187)			(187)		6,416	6,416			
100166077	UNION CITY	CA		09/09/2024		10,829		(152)			(152)		10,677	10,677			
100166078	SUGAR HILL	GA		09/09/2024		3,215		(64)			(64)		3,151	3,151			
100166079	MARS	PA		09/09/2024		16,924		(362)			(362)		16,562	16,562			
100166080	SOUTH LAKE TAHOE	CA		09/09/2024		3,367		(80)			(80)		3,287	3,287			
100166081	GLENDALE	AZ		09/09/2024		3,367		(116)			(116)		3,251	3,251			
100166082	WILLIS	TX		09/09/2024		2,700		(38)			(38)		2,662	2,662			
100166083	POINT PLEASANT	NJ		09/09/2024		4,578		(136)			(136)		4,442	4,442			
100166084	DAVENPORT	FL		09/09/2024		3,354		(60)			(60)		3,294	3,294			
100166085	HOLLYWOOD	FL		09/09/2024		4,506		(73)			(73)		4,433	4,433			
100166086	BALD HEAD ISLAND	NC		09/09/2024		5,947		(126)			(126)		5,821	5,821			
100166087	VIRGINIA BEACH	VA		09/09/2024		8,712		(184)			(184)		8,528	8,528			
100166088	STEPHENVILLE	TX		09/09/2024		2,482		(61)			(61)		2,421	2,421			
100166089	SACHSE	TX		09/09/2024		16,144		(340)			(340)		15,804	15,804			
100166090	ALLEN	TX		09/09/2024		2,371		(60)			(60)		2,311	2,311			
100166091	ROSWELL	GA		09/09/2024		58,121		(1,217)			(1,217)		56,904	56,904			
100166092	WOODSTOCK	GA		09/09/2024		3,067		(90)			(90)		2,977	2,977			
100166093	CYPRESS	TX		09/09/2024		70,345		1,740			1,740		72,085	72,085			
100166094	DALLAS	TX		09/09/2024		4,121		(54)			(54)		4,067	4,067			
100166095	TULARE	CA		09/09/2024		1,854		(15)			(15)		1,839	1,839			
100166096	HOMESTEAD	FL		09/09/2024		4,716		(78)			(78)		4,638	4,638			
100166097	OPELIKA	AL		09/09/2024		7,188		(168)			(168)		7,020	7,020			
100166098	JACKSON	NJ		09/09/2024		4,085		(105)			(105)		3,980	3,980			
100166099	OMAHA	NE		09/09/2024		1,645		(24)			(24)		1,621	1,621			
100166100	ALBUQUERQUE	NM		09/09/2024		5,279		(35)			(35)		5,244	5,244			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166101	BURTONSVILLE	MD		09/09/2024		3,497		(80)			(80)		3,417	3,417			
100166102	HOWE	OK		09/09/2024		3,520		(92)			(92)		3,428	3,428			
100166103	LANSING	KS		09/09/2024		1,727		6			6		1,733	1,733			
100166104	ROSEVILLE	CA		09/09/2024		3,426		(81)			(81)		3,345	3,345			
100166105	LAWRENCEVILLE	GA		09/09/2024		4,461		(166)			(166)		4,295	4,295			
100166107	BEND	OR		09/09/2024		7,304		(216)			(216)		7,088	7,088			
100166108	CONYERS	GA		09/09/2024		3,224		(66)			(66)		3,158	3,158			
100166109	BEND	OR		09/09/2024		3,209		(67)			(67)		3,142	3,142			
100166110	SUWANEE	GA		09/09/2024		6,432		(108)			(108)		6,324	6,324			
100166111	SANTA ANA	CA		09/09/2024		8,975		(141)			(141)		8,834	8,834			
100166112	MYRTLE BEACH	SC		09/09/2024		45,520		384	1		383		45,903	45,769		(133)	(133)
100166113	IJAMSVILLE	MD		09/09/2024		5,029		(120)			(120)		4,909	4,909			
100166114	LUBBOCK	TX		09/09/2024		1,504		(23)			(23)		1,481	1,481			
100166115	SAN TAN VALLEY	AZ		09/09/2024		11,285		(310)			(310)		10,975	10,975			
100166116	HAINES CITY	FL		09/09/2024		2,511		(85)			(85)		2,426	2,426			
100166117	SILVER SPRING	MD		09/09/2024		5,319		(45)			(45)		5,274	5,274			
100166118	LAS VEGAS	NV		09/09/2024		4,171		18			18		4,189	4,189			
100166120	CONWAY	SC		09/09/2024		3,246		(29)			(29)		3,217	3,217			
100166121	NEWAYGO	MI		09/09/2024		2,412		(81)			(81)		2,331	2,331			
100166122	HOUSTON	TX		09/09/2024		9,946		29			29		9,975	9,975			
100166123	WASHINGTON	UT		09/09/2024		5,149		18			18		5,167	5,167			
100166124	ROCKLEDGE	FL		09/09/2024		3,091		(78)			(78)		3,013	3,013			
100166125	OCALA	FL		09/09/2024		6,795		(57)			(57)		6,738	6,738			
100166127	BREINIGSVILLE	PA		09/09/2024		4,317		53			53		4,370	4,370			
100166128	PHARR	TX		09/09/2024		2,140		(69)			(69)		2,071	2,071			
100166129	PARRISH	FL		09/09/2024		9,057		2			2		9,059	9,059			
100166131	SALISBURY	MD		09/09/2024		2,425		52			52		2,477	2,477			
100166133	ANGIER	NC		09/09/2024		2,512		(65)			(65)		2,447	2,447			
100166135	IDYLLWILD	CA		09/09/2024		2,909		(94)			(94)		2,815	2,815			
100166136	ST CHARLES	IL		09/09/2024		6,185		(129)			(129)		6,056	6,056			
100166137	SANTA ROSA BEACH	FL		09/09/2024		3,187		(50)			(50)		3,137	3,137			
100166138	NORTH RICHLAND HILLS	TX		09/09/2024		2,968		(74)			(74)		2,894	2,894			
100166139	OCALA	FL		09/09/2024		5,388		187			187		5,575	5,575			
100166140	SOUTHLAKE	TX		09/09/2024		6,314		(39)			(39)		6,275	6,275			
100166141	SAN TAN VALLEY	AZ		09/09/2024		5,443		(84)			(84)		5,359	5,359			
100166142	CHECK	VA		09/09/2024		2,791		(78)			(78)		2,713	2,713			
100166143	FRISCO	TX		09/09/2024		7,027		(174)			(174)		6,853	6,853			
100166144	FAWNSKIN	CA		09/09/2024		4,213		(61)			(61)		4,152	4,152			
100166145	SPRINGFIELD	OR		09/09/2024		108,404		3,290	22		3,268		111,672	111,605		(67)	(67)
100166146	BUDA	TX		09/09/2024		3,304		(83)			(83)		3,221	3,221			
100166147	AMERICAN FORK	UT		09/09/2024		4,161		75			75		4,236	4,236			
100166148	NAPLES	FL		09/09/2024		21,578		(576)			(576)		21,002	21,002			
100166149	SARATOGA SPRINGS	UT		09/09/2024		3,780		49			49		3,829	3,829			
100166150	SAINT CLOUD	FL		09/09/2024		3,293		(48)			(48)		3,245	3,245			
100166151	LAS VEGAS	NV		09/09/2024		6,015		(112)			(112)		5,903	5,903			
100166152	LAKE ZURICH	IL		09/09/2024		2,860		(73)			(73)		2,787	2,787			
100166153	JEFFERSONTON	VA		09/09/2024		3,691		(82)			(82)		3,609	3,609			
100166154	ROSENBERG	TX		09/09/2024		2,774		50			50		2,824	2,824			
100166155	EUFAULA	OK		09/09/2024		4,128		(134)			(134)		3,994	3,994			
100166156	WOODBURY	MN		09/09/2024		15,754		(248)			(248)		15,506	15,506			
100166157	MARICOPA	AZ		09/09/2024		3,933		87			87		4,020	4,020			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166158	BLACKSBURG	VA		09/09/2024		4,632		(95)			(95)		4,537	4,537			
100166159	CYPRESS	TX		09/09/2024		18,708		(522)			(522)		18,186	18,186			
100166160	WEST HARTFORD	CT		09/09/2024		3,770		(86)			(86)		3,684	3,684			
100166161	NASHUA	NH		09/09/2024		3,452		(95)			(95)		3,357	3,357			
100166162	ST AUGUSTINE	FL		09/09/2024		2,579		(66)			(66)		2,513	2,513			
100166164	CANON CITY	CO		09/09/2024		4,764		(139)			(139)		4,625	4,625			
100166165	ROYSE CITY	TX		09/09/2024		77,076		(1,285)			(1,285)		75,791	75,791			
100166166	DES MOINES	WA		09/09/2024		103,500		(1,461)	4		(1,465)		102,035	101,977		(58)	(58)
100166167	WINTERVILLE	NC		09/09/2024		2,494		(74)			(74)		2,420	2,420			
100166171	WESLEY CHAPEL	FL		09/09/2024		2,979		(60)			(60)		2,919	2,919			
100166172	ROYSE CITY	TX		09/09/2024		3,484		(59)			(59)		3,425	3,425			
100166173	EMERALD ISLE	NC		09/09/2024		11,419		(288)			(288)		11,131	11,131			
100166174	ROYSE CITY	TX		09/09/2024		2,951		(61)			(61)		2,890	2,890			
100166175	WAXHAW	NC		09/09/2024		133,074		(2,345)			(2,345)		130,729	130,729			
100166176	TAYLORSVILLE	UT		09/09/2024		4,137		(87)			(87)		4,050	4,050			
100166177	PLYMOUTH	MN		09/09/2024		5,682		(1)			(1)		5,681	5,681			
100166178	SALT LAKE CITY	UT		09/09/2024		4,215		(89)			(89)		4,126	4,126			
100166179	WEST LINN	OR		09/09/2024		4,893		(138)			(138)		4,755	4,755			
100166180	COLUMBIA	TN		09/09/2024		4,063		(68)			(68)		3,995	3,995			
100166181	SAN DIEGO	CA		09/09/2024		6,732		(100)			(100)		6,632	6,632			
100166182	ROUND ROCK	TX		09/09/2024		4,985		(99)			(99)		4,886	4,886			
100166183	SEVIERVILLE	TN		09/09/2024		4,006		(99)			(99)		3,907	3,907			
100166185	PORT SAINT LUCIE	FL		09/09/2024		3,506		(71)			(71)		3,435	3,435			
100166186	LEAVENWORTH	WA		09/09/2024		7,016		(114)			(114)		6,902	6,902			
100166187	EAST STROUDSBURG	PA		09/09/2024		2,295		(60)			(60)		2,235	2,235			
100166188	MERCED	CA		09/09/2024		4,158		33			33		4,191	4,191			
100166189	HAMPTON	GA		09/09/2024		3,444		15			15		3,459	3,459			
100166190	NO OAKS	MN		09/09/2024		3,829		(106)			(106)		3,723	3,723			
100166191	BOKEELIA	FL		09/09/2024		4,132		(105)			(105)		4,027	4,027			
100166192	MADISON	WI		09/09/2024		2,622		(66)			(66)		2,556	2,556			
100166193	BALTIMORE	MD		09/09/2024		3,554		(86)			(86)		3,468	3,468			
100166194	MILTON	GA		09/09/2024		4,157		(86)			(86)		4,071	4,071			
100166195	AUSTIN	TX		09/09/2024		9,344		(243)			(243)		9,101	9,101			
100166196	FORT WORTH	TX		09/09/2024		2,744		(13)			(13)		2,731	2,731			
100166197	DAWSONVILLE	GA		09/09/2024		5,225		(107)	1		(108)		5,117	5,034		(83)	(83)
100166198	ST CLOUD	FL		09/09/2024		3,368		(53)			(53)		3,315	3,315			
100166199	ROCKINGHAM	VA		09/09/2024		2,155		(74)			(74)		2,081	2,081			
100166200	FORNEY	TX		09/09/2024		2,754		(86)			(86)		2,668	2,668			
100166201	WINTER SPRINGS	FL		09/09/2024		4,068		(68)			(68)		4,000	4,000			
100166202	NEWINGTON	CT		09/09/2024		2,505		(52)			(52)		2,453	2,453			
100166203	SALT LAKE CITY	UT		09/09/2024		3,048		(65)			(65)		2,983	2,983			
100166204	FORT WORTH	TX		09/09/2024		3,269		124			124		3,393	3,393			
100166205	SAN ANTONIO	TX		09/09/2024		3,245		91			91		3,336	3,336			
100166206	CYPRESS	TX		09/09/2024		4,153		185			185		4,338	4,338			
100166208	SUNSET BEACH	NC		09/09/2024		4,750		(143)			(143)		4,607	4,607			
100166209	HAMPTON	GA		09/09/2024		3,371		129			129		3,500	3,500			
100166211	FORT WORTH	TX		09/09/2024		3,003		(4)			(4)		2,999	2,999			
100166212	MADERA	CA		09/09/2024		4,330		103			103		4,433	4,433			
100166213	CENTREVILLE	VA		09/09/2024		4,985		(87)			(87)		4,898	4,898			
100166214	VERO BEACH	FL		09/09/2024		2,196		(73)			(73)		2,123	2,123			
100166215	MURRIETA	CA		09/09/2024		5,740		143			143		5,883	5,883			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166216	WAYNESVILLE	NC		09/09/2024		5,603		(181)			(181)		5,422	5,422			
100166217	ALEXANDRIA	VA		09/09/2024		2,715		(69)			(69)		2,646	2,646			
100166218	SEMINOLE	FL		09/09/2024		5,942		(180)			(180)		5,762	5,762			
100166219	BREINIGSVILLE	PA		09/09/2024		3,375		(26)			(26)		3,349	3,349			
100166220	WINCHESTER	VA		09/09/2024		4,412		134			134		4,546	4,546			
100166221	WINCHESTER	VA		09/09/2024		4,970		90			90		5,060	5,060			
100166222	MORENO VALLEY	CA		09/09/2024		6,009		109			109		6,118	6,118			
100166223	TROUTMAN	NC		09/09/2024		3,780		75			75		3,855	3,855			
100166224	STEPHENS CITY	VA		09/09/2024		8,046		89			89		8,135	8,135			
100166225	WINCHESTER	CA		09/09/2024		4,617		84			84		4,701	4,701			
100166226	STEPHENS CITY	VA		09/09/2024		4,178		56			56		4,234	4,234			
100166227	MONROE	NC		09/09/2024		3,910		131			131		4,041	4,041			
100166228	STEPHENS CITY	VA		09/09/2024		3,229		47			47		3,276	3,276			
100166229	BAKERSFIELD	CA		09/09/2024		8,707		42			42		8,749	8,749			
100166230	LEBANON	TN		09/09/2024		18,276		192			192		18,468	18,410		(58)	(58)
100166231	WILMINGTON	NC		09/09/2024		3,284		(33)			(33)		3,251	3,251			
100166232	GASTONIA	NC		09/09/2024		3,475		42			42		3,517	3,517			
100166233	HALTOM CITY	TX		09/09/2024		3,334		123			123		3,457	3,457			
100166234	WASHINGTON	UT		09/09/2024		5,398		11			11		5,409	5,409			
100166235	BREMERTON	WA		09/09/2024		4,338		70			70		4,408	4,408			
100166236	ROSEDALE	MD		09/09/2024		3,656		(38)			(38)		3,618	3,618			
100166238	MCKINNEY	TX		09/09/2024		3,638		83			83		3,721	3,721			
100166239	AMERICAN FORK	UT		09/09/2024		4,204		76			76		4,280	4,280			
100166240	CLAYTON	NC		09/09/2024		117,281		(4,100)			(4,100)		113,181	113,181			
100166241	BREMERTON	WA		09/09/2024		4,190		95			95		4,285	4,285			
100166242	MCKINNEY	TX		09/09/2024		3,418		64			64		3,482	3,482			
100166243	MCKINNEY	TX		09/09/2024		5,741		84			84		5,825	5,825			
100166244	LANCASTER	CA		09/09/2024		6,417		116			116		6,533	6,533			
100166245	ROSEVILLE	CA		09/09/2024		6,343		102			102		6,445	6,445			
100166246	SHERMAN	TX		09/09/2024		2,763		61			61		2,824	2,824			
100166247	MADERA	CA		09/09/2024		6,951		232			232		7,183	7,183			
100166248	LAKEVILLE	MN		09/09/2024		3,520		70			70		3,590	3,590			
100166250	SURF CITY	NC		09/09/2024		4,418		60			60		4,478	4,478			
100166251	CARTHAGE	NC		09/09/2024		2,346		94			94		2,440	2,440			
100166252	NORTH LAS VEGAS	NV		09/09/2024		3,455		29			29		3,484	3,484			
100166253	FORT WORTH	TX		09/09/2024		3,674		63			63		3,737	3,737			
100166254	MCKINNEY	TX		09/09/2024		3,116		45			45		3,161	3,161			
100166255	DALLAS	GA		09/09/2024		3,790		69			69		3,859	3,859			
100166256	WAUKEE	IA		09/09/2024		3,097		101			101		3,198	3,198			
100166257	MCKINNEY	TX		09/09/2024		3,229		47			47		3,276	3,276			
100166258	FORT WORTH	TX		09/09/2024		3,367		53			53		3,420	3,420			
100166259	SAINT GEORGE	UT		09/09/2024		3,612		(92)			(92)		3,520	3,520			
100166260	CLARKESVILLE	GA		09/09/2024		2,640		(61)			(61)		2,579	2,579			
100166261	AUBURN	AL		09/09/2024		2,510		(49)			(49)		2,461	2,461			
100166262	SAINT CLOUD	FL		09/09/2024		4,567		(12)			(12)		4,555	4,555			
100166263	TEHACHAPI	CA		09/09/2024		4,701		(89)			(89)		4,612	4,612			
100166264	OAK ISLAND	NC		09/09/2024		5,593		(113)			(113)		5,480	5,480			
100166265	LEHI	UT		09/09/2024		4,934		64			64		4,998	4,998			
100166266	PALM BAY	FL		09/09/2024		2,432		(65)			(65)		2,367	2,367			
100166267	CHICO	CA		09/09/2024		2,632		(81)			(81)		2,551	2,551			
100166268	PEACHTREE CTY	GA		09/09/2024		2,974		(61)			(61)		2,913	2,913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166269	HOOVER	AL		09/09/2024		6,943		(223)			(223)		6,720	6,720			
100166270	NEENAH	WI		09/09/2024		2,430		(63)			(63)		2,367	2,367			
100166271	WESTMINSTER	CO		09/09/2024		4,355		(62)			(62)		4,293	4,293			
100166272	ALEXANDRIA	VA		09/09/2024		9,755		(97)			(97)		9,658	9,658			
100166273	CATONSVILLE	MD		09/09/2024		3,355		(69)			(69)		3,286	3,286			
100166275	BASALT	CO		09/09/2024		9,902		(115)			(115)		9,787	9,787			
100166276	AUSTIN	TX		09/09/2024		5,289		(101)			(101)		5,188	5,188			
100166277	WOODSTOCK	GA		09/09/2024		3,898		(67)			(67)		3,831	3,831			
100166278	RENO	NV		09/09/2024		3,468		(83)			(83)		3,385	3,385			
100166279	CHESTER	VA		09/09/2024		2,761		(64)			(64)		2,697	2,697			
100166281	SHAWNEE	KS		09/09/2024		8,856		(230)			(230)		8,626	8,626			
100166283	HENDERSON	NV		10/23/2024		5,475		(260)			(260)		5,215	5,215			
100166284	AUSTIN	TX		10/23/2024		8,654		(411)			(411)		8,243	8,243			
100166287	LIBERTY HILL	TX		10/23/2024		7,107		(216)			(216)		6,891	6,891			
100166288	NEW BRAUNFELS	TX		10/23/2024		2,916		6			6		2,922	2,922			
100166290	TRINIDAD	CA		10/23/2024		4,578		(217)			(217)		4,361	4,361			
100166292	HALEIWA	HI		10/23/2024		20,867		(917)			(917)		19,950	19,950			
100166296	DEERFIELD BEACH	FL		10/23/2024		5,422		(164)			(164)		5,258	5,258			
100166298	CHICAGO	IL		10/23/2024		5,211		(167)			(167)		5,044	5,044			
100166301	ALBUQUERQUE	NM		10/23/2024		3,145		(118)			(118)		3,027	3,027			
100166303	CINCINNATI	OH		10/23/2024		1,275		(61)			(61)		1,214	1,214			
100166305	BIRMINGHAM	AL		10/23/2024		1,143		26			26		1,169	1,169			
100166306	SHAVERTOWN	PA		10/23/2024		8,415		(356)			(356)		8,059	8,059			
100166310	SEATTLE	WA		10/23/2024		2,732		(53)			(53)		2,679	2,679			
100166311	LOS ANGELES	CA		10/23/2024		17,518		(447)			(447)		17,071	17,071			
100166312	RIVERTON	UT		10/23/2024		3,551		(55)			(55)		3,496	3,496			
100166313	GRAND PRAIRIE	TX		10/23/2024		3,831		(177)			(177)		3,654	3,654			
100166314	DEARBORN HEIGHTS	MI		10/23/2024		1,955		(93)			(93)		1,862	1,862			
100166315	DALLAS	TX		10/23/2024		5,565		(123)			(123)		5,442	5,442			
100166316	TRUMBULL	CT		10/23/2024		4,919		(189)			(189)		4,730	4,730			
100166317	SAN DIEGO	CA		10/23/2024		5,820		(58)			(58)		5,762	5,762			
100166320	PORTAGE	MI		10/23/2024		1,189		(65)			(65)		1,124	1,124			
100166321	LAKE WORTH	FL		10/23/2024		2,576		(103)			(103)		2,473	2,473			
100166322	PEMBROKE PINES	FL		10/23/2024		5,719		(271)			(271)		5,448	5,448			
100166326	LUCAS	TX		10/24/2024		41,148		(1,675)			(1,675)		39,473	39,473			
100166327	PALM SPRINGS	CA		10/24/2024		4,532		(203)			(203)		4,329	4,329			
100166330	FAIRBURN	GA		10/24/2024		2,017		(115)			(115)		1,902	1,902			
100166331	ARLINGTON HEIGHTS	IL		10/24/2024		5,231		(69)			(69)		5,162	5,162			
100166332	PORTLAND	OR		10/24/2024		8,807		(325)			(325)		8,482	8,482			
100166333	TOLLESON	AZ		10/24/2024		2,240		(145)			(145)		2,095	2,095			
100166334	AURORA	CO		10/24/2024		132,738		(4,293)			(4,293)		128,445	128,445			
100166335	LOS ANGELES	CA		10/24/2024		5,989		(216)			(216)		5,773	5,773			
100166336	PROSPECT	KY		10/24/2024		9,396		(256)			(256)		9,140	9,140			
100166337	KISSIMMEE	FL		10/24/2024		6,349		(182)			(182)		6,167	6,167			
100166338	SACRAMENTO	CA		10/24/2024		1,588		(101)			(101)		1,487	1,487			
100166339	PHOENIX	AZ		10/24/2024		1,992		(146)			(146)		1,846	1,846			
100166342	MORROW	GA		10/24/2024		1,652		(95)			(95)		1,557	1,557			
100166343	SPRING	TX		10/24/2024		16,722		(314)			(314)		16,408	16,408			
100166344	ELMHURST	IL		10/24/2024		6,446		(85)			(85)		6,361	6,361			
100166346	POTTSTOWN	PA		10/24/2024		3,141		(50)			(50)		3,091	3,091			
100166348	SALINAS	CA		10/24/2024		4,605		(138)			(138)		4,467	4,467			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166349	ROLLING MEADOWS	IL		10/24/2024		1,103		(53)			(53)		1,050	1,050			
100166350	WALLINGFORD	CT		10/24/2024		4,738		(142)			(142)		4,596	4,596			
100166351	CHICAGO	IL		10/24/2024		2,337		(59)			(59)		2,278	2,278			
100166353	CHARLOTTE	NC		10/24/2024		3,458		(4)			(4)		3,454	3,454			
100166356	NASHVILLE	TN		10/24/2024		18,217		(580)			(580)		17,637	17,637			
100166359	LOS ANGELES	CA		10/24/2024		11,486		(250)			(250)		11,236	11,236			
100166360	NEW ALBANY	OH		10/24/2024		4,801		(70)			(70)		4,731	4,731			
100166365	PORTLAND	OR		10/24/2024		6,848		(195)			(195)		6,653	6,653			
100166367	SANTA CRUZ	CA		10/24/2024		20,043		(569)			(569)		19,474	19,474			
100166368	TRENTON	NJ		10/24/2024		1,436		(11)			(11)		1,425	1,425			
100166369	KALISPELL	MT		10/24/2024		5,940		(132)			(132)		5,808	5,808			
100166372	LAKEWOOD	CA		10/24/2024		3,189		(106)			(106)		3,083	3,083			
100166374	COLLINSVILLE	IL		10/24/2024		1,129		(62)			(62)		1,067	1,067			
100166375	SAN ANTONIO	TX		10/24/2024		3,499		(259)			(259)		3,240	3,240			
100166377	LUTZ	FL		10/24/2024		2,655		(131)			(131)		2,524	2,524			
100166378	HOUSTON	TX		10/24/2024		1,647		(79)			(79)		1,568	1,568			
100166379	LOS ANGELES	CA		10/24/2024		8,852		(218)			(218)		8,634	8,634			
100166380	HOUSTON	TX		10/24/2024		1,982		(104)			(104)		1,878	1,878			
100166381	SAN BERNARDINO	CA		10/24/2024		4,722		(112)			(112)		4,610	4,610			
100166384	DORAL	FL		10/24/2024		4,506		(67)			(67)		4,439	4,439			
100166385	HOUSTON	TX		10/24/2024		2,999		(88)			(88)		2,911	2,911			
100166386	SCOTTSDALE	AZ		10/24/2024		6,190		(190)			(190)		6,000	6,000			
100166389	FALLBROOK	CA		10/24/2024		16,548		(382)			(382)		16,166	16,166			
100166390	LAUREL	MD		10/24/2024		6,113		(121)			(121)		5,992	5,992			
100166391	NORRISTOWN	PA		10/24/2024		18,612		(298)			(298)		18,314	18,314			
100166393	TAMPA	FL		10/24/2024		28,586		(1,065)			(1,065)		27,521	27,521			
100166395	NORRIDGE	IL		10/24/2024		30,423		(211)			(211)		30,212	30,212			
100166396	DALLAS	PA		10/24/2024		2,833		(72)			(72)		2,761	2,761			
100166397	SAN ANTONIO	TX		10/24/2024		3,677		(182)			(182)		3,495	3,495			
100166398	MARTIN	GA		10/24/2024		3,363		(208)			(208)		3,155	3,155			
100166399	JONESBORO	GA		10/24/2024		1,905		(36)			(36)		1,869	1,869			
100166401	LACEY	WA		10/24/2024		5,717		(138)			(138)		5,579	5,579			
100166402	VISALIA	CA		10/24/2024		2,128		5			5		2,133	2,133			
100166404	TUSTIN	CA		10/31/2024		10,659		(396)			(396)		10,263	10,263			
100166405	ARLINGTON HEIGHTS	IL		10/31/2024		14,687		(716)			(716)		13,971	13,971			
100166408	LOPEZ ISLAND	WA		10/31/2024		4,230		(116)			(116)		4,114	4,114			
100166409	TILLAMOOK	OR		10/31/2024		4,953		(119)			(119)		4,834	4,834			
100166410	PROVIDENCE	RI		10/31/2024		3,580		(171)			(171)		3,409	3,409			
100166412	GARLAND	TX		10/31/2024		4,392		(210)			(210)		4,182	4,182			
100166413	HOUSTON	TX		10/31/2024		4,593		(215)			(215)		4,378	4,378			
100166415	PORT ORCHARD	WA		10/31/2024		5,055		(241)			(241)		4,814	4,814			
100166417	WOONSOCKET	RI		10/31/2024		4,622		(220)			(220)		4,402	4,402			
100166420	MIAMI GARDENS	FL		10/31/2024		4,179		(199)			(199)		3,980	3,980			
100166421	SILVERTHORNE	CO		10/31/2024		2,702		(133)			(133)		2,569	2,569			
100166423	ANCHORAGE	AK		10/31/2024		986		(47)			(47)		939	939			
100166424	GRIFFIN	GA		10/31/2024		1,985		(84)			(84)		1,901	1,901			
100166425	FAIRVIEW	TX		10/31/2024		8,592		(410)			(410)		8,182	8,182			
100166427	HOUSTON	TX		10/31/2024		78,167		(3,730)			(3,730)		74,437	74,437			
100166428	SALIDA	CA		10/31/2024		154,292		(6,454)			(6,454)		147,838	147,838			
100166431	SAN BERNARDINO	CA		10/31/2024		3,541		(169)			(169)		3,372	3,372			
100166433	SAN JACINTO	CA		10/31/2024		3,015		(144)			(144)		2,871	2,871			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166434	LAFAYETTE	LA		10/31/2024		7,218		(194)			(194)		7,024	7,024			
100166435	WHITING	NJ		10/31/2024		4,277		(162)			(162)		4,115	4,115			
100166437	ALTAMONTE SPRINGS	FL		10/31/2024		2,932		(122)			(122)		2,810	2,810			
100166438	DALLAS	TX		10/31/2024		3,156		(133)			(133)		3,023	3,023			
100166439	AUSTIN	TX		10/31/2024		10,275		(201)			(201)		10,074	10,074			
100166441	SCOTTSDALE	AZ		10/31/2024		21,552		(839)			(839)		20,713	20,713			
100166442	MCKINNEY	TX		10/31/2024		3,874		(185)			(185)		3,689	3,689			
100166443	MIAMI	FL		10/31/2024		18,241		(681)			(681)		17,560	17,560			
100166445	AUSTIN	TX		10/31/2024		1,536		(89)			(89)		1,447	1,447			
100166447	LAGUNA NIGUEL	CA		10/31/2024		15,673		(609)			(609)		15,064	15,064			
100166448	CUTLER BAY	FL		10/31/2024		5,758		(275)			(275)		5,483	5,483			
100166449	SUMMERVILLE	SC		10/31/2024		2,466		(118)			(118)		2,348	2,348			
100166450	VACAVILLE	CA		10/31/2024		914		(40)			(40)		874	874			
100166451	LEHIGH ACRES	FL		10/31/2024		5,561		(265)			(265)		5,296	5,296			
100166452	SEBRING	FL		10/31/2024		2,558		(113)			(113)		2,445	2,445			
100166453	STOCKTON	CA		10/31/2024		4,386		(154)			(154)		4,232	4,232			
100166454	GYPSUM	CO		10/31/2024		4,718		(225)			(225)		4,493	4,493			
100166455	CLIFTON	NJ		10/31/2024		16,448		(522)			(522)		15,926	15,926			
100166456	COLUMBUS	OH		10/31/2024		3,021		(106)			(106)		2,915	2,915			
100166457	AUSTIN	TX		10/31/2024		6,257		(183)			(183)		6,074	6,074			
100166458	CITRUS HEIGHTS	CA		10/31/2024		8,102		(171)			(171)		7,931	7,931			
100166459	WOODSTOCK	GA		10/31/2024		2,215		(104)			(104)		2,111	2,111			
100166461	MIDLOTHIAN	TX		10/31/2024		4,737		(149)			(149)		4,588	4,588			
100166463	BAKERSFIELD	CA		10/31/2024		6,425		(198)			(198)		6,227	6,227			
100166464	EAGLE MOUNTAIN	UT		10/31/2024		3,611		(116)			(116)		3,495	3,495			
100166465	RIVERDALE	GA		10/31/2024		1,682		(80)			(80)		1,602	1,602			
100166466	HIALEAH	FL		10/31/2024		7,278		(240)			(240)		7,038	7,038			
100166468	MYSTIC	CT		10/31/2024		4,651		(162)			(162)		4,489	4,489			
100166469	PHOENIX	AZ		10/31/2024		5,277		(118)			(118)		5,159	5,159			
100166470	PARKER	TX		10/31/2024		13,874		(198)			(198)		13,676	13,676			
100166471	NEW HAVEN	CT		10/31/2024		2,786		(158)			(158)		2,628	2,628			
100166472	CONROE	TX		10/31/2024		2,032		(97)			(97)		1,935	1,935			
100166917	OCEAN ISLE BEACH	NC		09/13/2024		6,910		(237)			(237)		6,673	6,673			
100166918	BEND	OR		09/13/2024		9,292		(239)			(239)		9,053	9,053			
100166919	KIMBERLY	ID		09/13/2024		3,434		(67)			(67)		3,367	3,367			
100166920	SAVANNAH	GA		09/13/2024		6,062		(160)			(160)		5,902	5,902			
100166921	YUMA	AZ		09/13/2024		3,005		(85)			(85)		2,920	2,920			
100166922	JEFFERSONVILLE	IN		09/13/2024		2,504		(82)			(82)		2,422	2,422			
100166923	BROADVIEW	IL		09/13/2024		318,871		(8,762)			(8,762)		310,109	310,109			
100166924	FENWICK ISLAND	DE		09/13/2024		2,214		(67)			(67)		2,147	2,147			
100166926	DRACUT	MA		09/13/2024		4,102		(75)			(75)		4,027	4,027			
100166927	ST AUGUSTINE	FL		09/13/2024		2,055		(64)			(64)		1,991	1,991			
100166928	EDINBURG	TX		09/13/2024		3,924		(81)			(81)		3,843	3,843			
100166929	KNOXVILLE	TN		09/13/2024		12,304		(229)			(229)		12,075	12,075			
100166930	OCEAN PARK	WA		09/13/2024		2,837		(55)			(55)		2,782	2,782			
100166931	AUSTIN	TX		09/13/2024		4,142		(116)			(116)		4,026	4,026			
100166932	HOUSTON	TX		09/13/2024		8,344		(255)			(255)		8,089	8,089			
100166933	MILWAUKEE	WI		09/13/2024		3,689		(92)			(92)		3,597	3,597			
100166934	HOUGHTON LAKE	MI		09/13/2024		4,116		(112)			(112)		4,004	4,004			
100166936	OAKLAND	MD		09/13/2024		3,416		(19)			(19)		3,397	3,397			
100166937	WHITTIER	CA		09/13/2024		6,251		(181)			(181)		6,070	6,070			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166941	FOREST HILL	TX		09/13/2024		3,811		(19)			(19)		3,792	3,792			
100166942	ROUND ROCK	TX		09/13/2024		3,914		65			65		3,979	3,979			
100166943	OREM	UT		09/13/2024		3,287		(51)			(51)		3,236	3,236			
100166944	MILTON	FL		09/13/2024		2,681		(54)			(54)		2,627	2,627			
100166945	HUNTSVILLE	TX		09/13/2024		2,596		(70)			(70)		2,526	2,526			
100166946	ROCKPORT	TX		09/13/2024		2,886		(91)			(91)		2,795	2,795			
100166947	HARPER	TX		09/13/2024		3,178		(99)			(99)		3,079	3,079			
100166948	WATKINSVILLE	GA		09/13/2024		3,559		(81)			(81)		3,478	3,478			
100166949	SPRINGDALE	AR		09/13/2024		3,186		(98)			(98)		3,088	3,088			
100166950	AUSTIN	TX		09/13/2024		3,792		(107)			(107)		3,685	3,685			
100166951	TAYLOR	TX		09/13/2024		3,021		(86)			(86)		2,935	2,935			
100166952	HOUSTON	TX		09/13/2024		3,113		(48)			(48)		3,065	3,065			
100166953	BAKERSFIELD	CA		09/13/2024		31,092		(627)			(627)		30,465	30,465			
100166954	TAMPA	FL		09/13/2024		4,120		(76)			(76)		4,044	4,044			
100166955	PHOENIX	AZ		09/13/2024		3,602		(94)			(94)		3,508	3,508			
100166956	DELANO	CA		09/13/2024		4,356		(99)			(99)		4,257	4,257			
100166957	WILMINGTON	NC		09/13/2024		2,569		(46)			(46)		2,523	2,523			
100166958	LILBURN	GA		09/13/2024		2,286		(72)			(72)		2,214	2,214			
100166959	VERNAL	UT		09/13/2024		3,310		(92)			(92)		3,218	3,218			
100166960	WILMINGTON	IL		09/13/2024		3,471		(83)			(83)		3,388	3,388			
100166962	BROOKLYN PARK	MN		09/13/2024		3,050		(58)			(58)		2,992	2,992			
100166963	SAN FRANCISCO	CA		09/13/2024		5,407		(131)			(131)		5,276	5,276			
100166964	JACKSON	NJ		09/13/2024		2,979		(38)			(38)		2,941	2,941			
100166966	LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024		8,966		(276)			(276)		8,690	8,690			
100166967	PHARR	TX		09/13/2024		16,402		(59)			(59)		16,343	16,343			
100166968	NORTH AUGUSTA	SC		09/13/2024		4,154		(62)			(62)		4,092	4,092			
100166969	FORT WORTH	TX		09/13/2024		2,275		(76)			(76)		2,199	2,199			
100166972	FRESNO	CA		09/13/2024		3,539		(66)			(66)		3,473	3,473			
100166973	RIVERSIDE	CA		09/13/2024		6,254		(106)			(106)		6,148	6,148			
100166974	BRYAN	TX		09/13/2024		3,837		(71)			(71)		3,766	3,766			
100166975	KNOXVILLE	TN		09/13/2024		2,250		(64)			(64)		2,186	2,186			
100166977	TACOMA	WA		09/13/2024		5,929		(66)			(66)		5,863	5,863			
100166979	PEORIA	AZ		09/13/2024		8,047		(176)			(176)		7,871	7,871			
100166981	SACRAMENTO	CA		09/13/2024		4,555		(63)			(63)		4,492	4,492			
100166982	LYNN	MA		09/13/2024		5,089		(72)			(72)		5,017	5,017			
100166983	SANTA ROSA	CA		09/13/2024		2,962		(68)			(68)		2,894	2,894			
100166984	BULLARD	TX		09/13/2024		2,082		(78)			(78)		2,004	2,004			
100166985	MARYVILLE	TN		09/13/2024		5,275		(3)			(3)		5,272	5,272			
100166986	NEW ORLEANS	LA		09/13/2024		4,171		(90)			(90)		4,081	4,081			
100166987	MOORESVILLE	NC		09/13/2024		2,768		(77)			(77)		2,691	2,691			
100166989	NEW HAVEN	CT		09/13/2024		4,994		(12)			(12)		4,982	4,982			
100166990	HEBER	UT		09/13/2024		4,134		(21)			(21)		4,113	4,113			
100166993	CEDAR CITY	UT		09/13/2024		2,814		(16)			(16)		2,798	2,798			
100166994	TAMARAC	FL		09/13/2024		3,425		(6)			(6)		3,419	3,419			
100166995	PHILADELPHIA	PA		09/13/2024		2,774		(87)			(87)		2,687	2,687			
100166996	SAINT LOUIS	MO		09/13/2024		2,721		(57)			(57)		2,664	2,664			
100166997	STATESVILLE	NC		09/13/2024		4,185		59			59		4,244	4,244			
100166998	DAVIE	FL		09/13/2024		2,866		(61)			(61)		2,805	2,805			
100166999	WESTON	TX		09/13/2024		3,718		(55)			(55)		3,663	3,663			
100167000	LAKESIDE	CA		09/13/2024		7,040		(41)			(41)		6,999	6,999			
100167001	CONYERS	GA		09/13/2024		2,932		(41)			(41)		2,891	2,891			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167002	POOLER	GA		09/13/2024		2,425		(35)			(35)		2,390	2,390			
100167003	TUCSON	AZ		09/13/2024		2,577							2,577	2,577			
100167004	WAIPAHU	HI		09/13/2024		3,856		(92)			(92)		3,764	3,764			
100167005	KITTERY	ME		09/13/2024		3,246		(68)			(68)		3,178	3,178			
100167007	PALMETTO BAY	FL		09/13/2024		15,346		(485)			(485)		14,861	14,861			
100167010	WINTER PARK	FL		09/13/2024		2,849		(127)			(127)		2,722	2,722			
100167011	TRACY CITY	TN		09/13/2024		4,453		(25)			(25)		4,428	4,428			
100167012	ASTORIA	NY		09/13/2024		3,359		(96)			(96)		3,263	3,263			
100167013	WILTON	CT		09/13/2024		8,791		(73)			(73)		8,718	8,718			
100167015	SCOTTDALE	GA		09/13/2024		5,757		(231)			(231)		5,526	5,526			
100167016	MURFREESBORO	TN		09/13/2024		7,759		(192)			(192)		7,567	7,567			
100167017	MADISON	WI		09/13/2024		3,788		(161)			(161)		3,627	3,627			
100167018	DETROIT	MI		09/13/2024		758		(75)			(75)		683	683			
100167019	WEST PALM BEACH	FL		09/13/2024		2,214		(127)			(127)		2,087	2,087			
100167020	GLENDALE	AZ		09/13/2024		4,967		(97)			(97)		4,870	4,870			
100167021	HOMESTEAD	FL		09/13/2024		3,932		(85)			(85)		3,847	3,847			
100167022	TAYLORSVILLE	UT		09/13/2024		5,927		(115)			(115)		5,812	5,812			
100167024	BUCKEYE	AZ		09/13/2024		5,811		(232)			(232)		5,579	5,579			
100167025	CLEVELAND	OH		09/13/2024		717		(29)			(29)		688	688			
100167026	CELINA	TX		09/13/2024		2,604		(146)			(146)		2,458	2,458			
100167027	WEST CHESTER	PA		09/13/2024		2,041		(145)			(145)		1,896	1,896			
100167028	PORT SAINT LUCIE	FL		09/13/2024		2,836		(116)			(116)		2,720	2,720			
100167029	MIAMI	FL		09/13/2024		3,411		(90)			(90)		3,321	3,321			
100167030	COROLLA	NC		09/13/2024		23,481		(292)			(292)		23,189	23,189			
100167031	NEW PORT RICHEY	FL		09/13/2024		1,405		(60)			(60)		1,345	1,345			
100167033	LAKE MARY	FL		09/13/2024		8,011		(245)			(245)		7,766	7,766			
100167034	GARLAND	TX		09/13/2024		4,708		(184)			(184)		4,524	4,524			
100167035	PLAINFIELD	IL		09/13/2024		7,410		(280)			(280)		7,130	7,130			
100167037	WOODLAND HILLS	CA		09/13/2024		14,725		(126)			(126)		14,599	14,599			
100167038	ORLANDO	FL		09/13/2024		1,259		(20)			(20)		1,239	1,239			
100167039	NORTH TOPSAIL BEACH	NC		09/13/2024		6,065		(30)			(30)		6,035	6,035			
100167041	CLEVELAND	OH		09/13/2024		779		(34)			(34)		745	745			
100167042	SAN DIMAS	CA		09/13/2024		6,762		(263)			(263)		6,499	6,499			
100167043	AMBLER	PA		09/13/2024		7,584		(286)			(286)		7,298	7,298			
100167044	FLAGLER BEACH	FL		09/13/2024		1,464		(55)			(55)		1,409	1,409			
100167045	LAKELAND	FL		09/13/2024		2,551		(207)			(207)		2,344	2,344			
100167046	CARNEGIE	PA		09/13/2024		1,409		(94)			(94)		1,315	1,315			
100167047	RANCHO MIRAGE	CA		09/13/2024		6,286		(356)			(356)		5,930	5,930			
100167049	NASHVILLE	TN		09/13/2024		3,063		(176)			(176)		2,887	2,887			
100167050	BRADENTON	FL		09/13/2024		2,995		(133)			(133)		2,862	2,862			
100167051	LEXINGTON	KY		09/13/2024		2,263		(48)			(48)		2,215	2,215			
100167052	CERRITOS	CA		09/13/2024		9,664		(337)			(337)		9,327	9,327			
100167053	DUNELLEN	NJ		09/13/2024		7,160		(331)			(331)		6,829	6,829			
100167054	MYRTLE BEACH	SC		09/13/2024		1,904		(44)			(44)		1,860	1,860			
100167055	LOXAHATCHEE	FL		09/13/2024		1,871		(81)			(81)		1,790	1,790			
100167058	CAMP CONNELL	CA		09/13/2024		2,138		(82)			(82)		2,056	2,056			
100167060	BEND	OR		09/13/2024		5,212		(135)			(135)		5,077	5,077			
100167062	SUMMERVILLE	SC		09/13/2024		3,043		(133)			(133)		2,910	2,910			
100167063	CHICAGO	IL		09/13/2024		3,635		(61)			(61)		3,574	3,574			
100167064	SPRING HILL	FL		09/13/2024		3,250		(136)			(136)		3,114	3,114			
100167066	WASHINGTON	DC		09/13/2024		11,377		(421)			(421)		10,956	10,956			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167067	TROUTMAN	NC		09/13/2024		3,065		(152)			(152)		2,913	2,913			
100167068	POTTSTOWN	PA		09/13/2024		4,863		(77)			(77)		4,786	4,786			
100167069	BONITA SPRINGS	FL		09/13/2024		6,240		(319)			(319)		5,921	5,921			
100167070	AVENTURA	FL		09/13/2024		19,042		(1,035)			(1,035)		18,007	18,007			
100167072	CHICAGO	IL		09/13/2024		4,400		(54)			(54)		4,346	4,346			
100167073	KEYSTONE	CO		09/13/2024		10,350		(186)			(186)		10,164	10,164			
100167074	SAN FRANCISCO	CA		09/13/2024		12,897		(105)			(105)		12,792	12,792			
100167076	PALM COAST	FL		09/13/2024		1,620		(80)			(80)		1,540	1,540			
100167077	SAVANNAH	GA		09/13/2024		7,119		(203)			(203)		6,916	6,916			
100167078	HUMBLE	TX		09/13/2024		1,397		(88)			(88)		1,309	1,309			
100167079	KINGMAN	AZ		09/13/2024		1,679		(78)			(78)		1,601	1,601			
100167080	AUSTIN	TX		09/13/2024		1,474		(102)			(102)		1,372	1,372			
100167082	CLINTON	CT		09/13/2024		4,173		(46)			(46)		4,127	4,127			
100167083	CONYERS	GA		09/13/2024		1,386		(61)			(61)		1,325	1,325			
100167084	KILLEEN	TX		09/13/2024		2,522		(102)			(102)		2,420	2,420			
100167085	NATIONAL CITY	CA		09/13/2024		5,527		(192)			(192)		5,335	5,335			
100167087	WOODINVILLE	WA		09/13/2024		6,520		(367)			(367)		6,153	6,153			
100167088	RODANTHE	NC		09/13/2024		2,149		65			65		2,214	2,214			
100167089	WEST DOVER	VT		09/13/2024		9,895		(157)			(157)		9,738	9,738			
100167092	ORANGE PARK	FL		09/13/2024		2,246		(97)			(97)		2,149	2,149			
100167093	PHILADELPHIA	PA		09/13/2024		1,459		(64)			(64)		1,395	1,395			
100167094	THOMPSONS STATION	TN		09/13/2024		4,208		(165)			(165)		4,043	4,043			
100167095	ROCKY MOUNT	NC		09/13/2024		918		(50)			(50)		868	868			
100167097	DOVER	ID		09/13/2024		3,585		(90)			(90)		3,495	3,495			
100167098	HOUSTON	TX		09/13/2024		28,242		(1,187)			(1,187)		27,055	27,055			
100167103	KNOXVILLE	TN		09/13/2024		3,283		(137)			(137)		3,146	3,146			
100167105	HOMESTEAD	FL		09/13/2024		2,748		(137)			(137)		2,611	2,611			
100167106	DEARBORN HEIGHTS	MI		09/13/2024		904		(44)			(44)		860	860			
100167107	MEMPHIS	TN		09/13/2024		453		(3)			(3)		450	450			
100167111	BATTLE CREEK	MI		09/13/2024		782		(53)			(53)		729	729			
100167112	KINGSVILLE	TX		09/13/2024		975		(51)			(51)		924	924			
100167113	PHILADELPHIA	PA		09/13/2024		747		(48)			(48)		699	699			
100167114	MEMPHIS	TN		09/13/2024		868		(77)			(77)		791	791			
100167115	HIGHLAND PARK	IL		09/13/2024		10,125		(104)			(104)		10,021	10,021			
100167117	EASTLAKE	OH		09/13/2024		902		(33)			(33)		869	869			
100167118	KANSAS CITY	MO		09/13/2024		1,600		(76)			(76)		1,524	1,524			
100167119	VISALIA	CA		09/13/2024		2,053		(101)			(101)		1,952	1,952			
100167120	ST. LOUIS	MO		09/13/2024		751		(48)			(48)		703	703			
100167121	GREENSBORO	NC		09/13/2024		773		(57)			(57)		716	716			
100167122	MACON	GA		09/13/2024		891		(60)			(60)		831	831			
100167123	THOUSAND PALMS	CA		09/13/2024		2,179		(59)			(59)		2,120	2,120			
100167126	MIAMI	FL		09/13/2024		2,329		2			2		2,331	2,331			
100167128	PHILADELPHIA	PA		09/13/2024		1,644		(59)			(59)		1,585	1,585			
100167129	DECATUR	GA		09/13/2024		904		(44)			(44)		860	860			
100167131	LONG BEACH	CA		09/13/2024		10,466		(217)			(217)		10,249	10,249			
100167133	BELLEVUE	WA		09/13/2024		10,602		(340)			(340)		10,262	10,262			
100167134	WICHITA	KS		09/13/2024		828		(45)			(45)		783	783			
100167135	NEWHALL	CA		09/13/2024		10,391		(382)			(382)		10,009	10,009			
100167136	TAFT	CA		09/13/2024		1,726		(94)			(94)		1,632	1,632			
100167137	DENVER	CO		09/13/2024		5,892		(29)			(29)		5,863	5,863			
100167138	RICHMOND	RI		09/13/2024		1,846		(61)			(61)		1,785	1,785			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167139	OSWEGO	NY		09/13/2024		1,348		(88)			(88)		1,260	1,260			
100167140	AUBURN	WA		09/13/2024		4,277		(42)			(42)		4,235	4,235			
100167141	LEANDER	TX		09/13/2024		1,957		(64)			(64)		1,893	1,893			
100167142	WATERBURY	CT		09/13/2024		2,936		(73)			(73)		2,863	2,863			
100167143	CHICAGO	IL		09/13/2024		7,856		(62)			(62)		7,794	7,794			
100167144	MAGNOLIA	TX		09/13/2024		1,775		(89)			(89)		1,686	1,686			
100167145	MUNCIE	IN		09/13/2024		870		(58)			(58)		812	812			
100167147	LOS BANOS	CA		09/13/2024		7,105		(252)			(252)		6,853	6,853			
100167148	BELLEVUE	WA		09/13/2024		3,051		(55)			(55)		2,996	2,996			
100167149	ANAHEIM	CA		09/13/2024		6,005		(129)			(129)		5,876	5,876			
100167151	WAVES	NC		09/13/2024		5,931		(107)			(107)		5,824	5,824			
100167152	SPRING	TX		09/13/2024		8,851		(297)			(297)		8,554	8,554			
100167153	CYPRESS	CA		09/13/2024		39,960		(1,320)			(1,320)		38,640	38,640			
100167154	AUSTIN	TX		09/13/2024		7,587		(161)			(161)		7,426	7,426			
100167156	CORONA	CA		09/13/2024		12,684		(322)			(322)		12,362	12,362			
100167157	WASHINGTON	DC		09/13/2024		1,756		(46)			(46)		1,710	1,710			
100167158	SOUTH PASADENA	CA		09/13/2024		9,161		(179)			(179)		8,982	8,982			
100167159	BROWNSTOWN	MI		09/13/2024		2,390		(75)			(75)		2,315	2,315			
100167160	LOS ANGELES	CA		09/13/2024		25,944		(660)			(660)		25,284	25,284			
100167162	SAN JUAN CAPISTRANO	CA		09/13/2024		9,934		(217)			(217)		9,717	9,717			
100167163	BANNING	CA		09/13/2024		691		(23)			(23)		668	668			
100167164	PALM DESERT	CA		09/13/2024		3,529		(102)			(102)		3,427	3,427			
100167409	ENGLEWOOD	CO		09/16/2024		3,258		(58)			(58)		3,200	3,200			
100167410	NEW SMYRNA BEACH	FL		09/16/2024		4,228		(72)			(72)		4,156	4,156			
100167411	BOYNTON BEACH	FL		09/16/2024		4,368		(111)			(111)		4,257	4,257			
100167412	VENICE	FL		09/16/2024		13,811		10			10		13,821	13,821			
100167413	CHAPEL HILL	NC		09/16/2024		56,060		(1,084)			(1,084)		54,976	54,976			
100167414	WIMAUMA	FL		09/16/2024		2,932		(76)			(76)		2,856	2,856			
100167415	WINTER PARK	FL		09/16/2024		3,883		(90)			(90)		3,793	3,793			
100167416	CHIMACUM	WA		09/16/2024		6,468		(105)			(105)		6,363	6,363			
100167417	WINDERMERE	FL		09/16/2024		3,282		(126)			(126)		3,156	3,156			
100167419	SEVIERVILLE	TN		09/16/2024		3,813		(49)			(49)		3,764	3,764			
100167420	PORT HURON	MI		09/16/2024		7,232		(186)			(186)		7,046	7,046			
100167421	PORT CLINTON	OH		09/16/2024		3,494		(57)			(57)		3,437	3,437			
100167423	DUBOIS	PA		09/16/2024		3,141		(109)			(109)		3,032	3,032			
100167425	NAPLES	FL		09/16/2024		3,110		(97)			(97)		3,013	3,013			
100167428	LOGAN	UT		09/16/2024		2,710		(92)			(92)		2,618	2,618			
100167429	ALEXANDRIA	VA		09/16/2024		8,250		(192)			(192)		8,058	8,058			
100167430	NORTHAMPTON	MA		09/16/2024		8,642		(281)			(281)		8,361	8,361			
100167431	BAILEY	CO		09/16/2024		5,403		(133)			(133)		5,270	5,270			
100167432	WASHINGTON	DC		09/16/2024		3,798		(132)			(132)		3,666	3,666			
100167433	THONOTOSASSA	FL		09/16/2024		4,587		(207)			(207)		4,380	4,380			
100167434	LOUISVILLE	KY		09/16/2024		2,794		(74)			(74)		2,720	2,720			
100167435	ALBUQUERQUE	NM		09/16/2024		3,605		(114)			(114)		3,491	3,491			
100167436	LAREDO	TX		09/16/2024		5,752		(75)			(75)		5,677	5,677			
100167437	SHOW LOW	AZ		09/16/2024		4,295		(55)			(55)		4,240	4,240			
100167438	GRAND TERRACE	CA		09/16/2024		4,847		(34)			(34)		4,813	4,813			
100167439	DORRINGTON	CA		09/16/2024		4,692		(159)			(159)		4,533	4,533			
100167440	GRAFTON	WV		09/16/2024		12,691		(25)			(25)		12,666	12,666			
100167442	JEFFERSON HILLS	PA		09/16/2024		2,705		(68)			(68)		2,637	2,637			
100167443	RIVERBANK	CA		09/16/2024		4,739		(60)			(60)		4,679	4,679			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167444	SUNNYSIDE	NY		09/16/2024		12,013		(163)			(163)		11,850	11,850			
100167445	SAPPHIRE	NC		09/16/2024		3,283		(42)			(42)		3,241	3,241			
100167448	MERCED	CA		09/16/2024		4,500		(168)			(168)		4,332	4,332			
100167449	PORT SAINT LUCIE	FL		09/16/2024		4,687		(139)			(139)		4,548	4,548			
100167450	MONTAGUE	MI		09/16/2024		116,460		(1,957)			(1,957)		114,503	114,503			
100167452	EL CAJON	CA		09/16/2024		4,864		(135)			(135)		4,729	4,729			
100167453	GLENDALE	CA		09/16/2024		13,177		(382)			(382)		12,795	12,795			
100167454	KOKOMO	IN		09/16/2024		2,414		(52)			(52)		2,362	2,362			
100167455	SEBASTIAN	FL		09/16/2024		2,794		(89)			(89)		2,705	2,705			
100167456	LOUISVILLE	KY		09/16/2024		4,674		(81)			(81)		4,593	4,593			
100167457	LONG BEACH	CA		09/16/2024		12,400		(423)			(423)		11,977	11,977			
100167458	SAN JOSE	CA		09/16/2024		7,774		(243)			(243)		7,531	7,531			
100167459	DURHAM	NC		09/16/2024		2,630		(79)			(79)		2,551	2,551			
100167460	PALM COAST	FL		09/16/2024		20,817		(698)			(698)		20,119	20,119			
100167461	GOLDEN VALLEY	MN		09/16/2024		55,245		(1,484)			(1,484)		53,761	53,761			
100167463	OSWEGO	IL		09/16/2024		4,173		(52)			(52)		4,121	4,121			
100167465	KETCHUM	ID		09/16/2024		3,682		(109)			(109)		3,573	3,573			
100167466	BOSTON	MA		09/16/2024		3,965		(145)			(145)		3,820	3,820			
100167467	COLORADO SPRINGS	CO		10/31/2024		6,278		(187)			(187)		6,091	6,091			
100167472	ELK GROVE VILLAGE	IL		10/31/2024		3,559		(55)			(55)		3,504	3,504			
100167474	HOUSTON	TX		10/31/2024		8,920		(331)			(331)		8,589	8,589			
100167477	EL CENTRO	CA		10/31/2024		3,356		(156)			(156)		3,200	3,200			
100167478	AUSTIN	TX		10/31/2024		6,564		(178)			(178)		6,386	6,386			
100167479	MIAMI BEACH	FL		10/31/2024		1,115		(43)			(43)		1,072	1,072			
100167480	DORAL	FL		10/31/2024		7,312		(289)			(289)		7,023	7,023			
100167481	MIAMI	FL		10/31/2024		3,916		(134)			(134)		3,782	3,782			
100167483	STUDIO CITY AREA LOS ANGELES	CA		10/31/2024		5,730		(63)			(63)		5,667	5,667			
100167485	MILWAUKEE	WI		10/31/2024		1,660		(79)			(79)		1,581	1,581			
100167487	AUSTIN	TX		10/31/2024		3,728		(173)			(173)		3,555	3,555			
100167488	UPLAND	CA		10/31/2024		7,925		(44)			(44)		7,881	7,881			
100167490	MIAMI	FL		10/31/2024		5,264		(206)			(206)		5,058	5,058			
100167492	MEMPHIS	TN		10/31/2024		832		(33)			(33)		799	799			
100167494	MARGATE	FL		10/31/2024		3,839		(183)			(183)		3,656	3,656			
100167496	MILL VALLEY	CA		10/31/2024		27,369		(126)			(126)		27,243	27,243			
100167497	MIAMI	FL		10/31/2024		3,818		(104)			(104)		3,714	3,714			
100167498	KATY	TX		10/31/2024		3,099		(98)			(98)		3,001	3,001			
100167501	NEWTOWN	PA		10/31/2024		11,085		(202)			(202)		10,883	10,883			
100167503	PARKLAND	FL		10/31/2024		83,930		(1,140)			(1,140)		82,790	82,790			
100167505	LOS ANGELES	CA		10/31/2024		12,519		(589)			(589)		11,930	11,930			
100167506	MURFREESBORO	TN		10/31/2024		2,557		(57)			(57)		2,500	2,500			
100167507	LAKEWOOD	OH		10/31/2024		2,323		(115)			(115)		2,208	2,208			
100167508	LOS ANGELES	CA		10/31/2024		12,520		(590)			(590)		11,930	11,930			
100167509	PARKER	TX		10/31/2024		10,023		(270)			(270)		9,753	9,753			
100167511	RICHARDSON	TX		10/31/2024		2,238		(101)			(101)		2,137	2,137			
100167512	LOS ANGELES	CA		10/31/2024		6,165		(162)			(162)		6,003	6,003			
100167513	WESTMINSTER	CO		10/31/2024		11,978		(99)			(99)		11,879	11,879			
100167515	SIMI VALLEY	CA		10/31/2024		13,748		(458)			(458)		13,290	13,290			
100167517	HANFORD	CA		10/31/2024		79,599		(3,137)			(3,137)		76,462	76,462			
100167518	FRESNO	CA		10/31/2024		9,437		(450)			(450)		8,987	8,987			
100167519	HOUSTON	TX		10/31/2024		1,519		(72)			(72)		1,447	1,447			
100167520	SPRING HILL	KS		10/31/2024		4,181		(158)			(158)		4,023	4,023			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167521	WORCESTER	MA		10/31/2024		4,343		(169)			(169)		4,174	4,174			
100167522	LODI	CA		10/31/2024		2,916		(33)			(33)		2,883	2,883			
100167523	BUFORD	GA		10/31/2024		12,000		(173)			(173)		11,827	11,827			
100167525	AMARILLO	TX		10/31/2024		3,801		(181)			(181)		3,620	3,620			
100167526	COACHELLA	CA		10/31/2024		2,681		(128)			(128)		2,553	2,553			
100167528	MARIETTA	GA		10/31/2024		2,985		(142)			(142)		2,843	2,843			
100167530	SALINAS	CA		10/31/2024		13,588		(281)			(281)		13,307	13,307			
100167531	HOUSTON	TX		10/31/2024		1,301		(62)			(62)		1,239	1,239			
100167532	FAIRFIELD	CT		10/31/2024		5,238		(117)			(117)		5,121	5,121			
100167533	LAS VEGAS	NV		10/31/2024		12,292		(339)			(339)		11,953	11,953			
100167534	TARZANA AREA LOS ANGELES	CA		10/31/2024		6,912		(273)			(273)		6,639	6,639			
100167535	RANCHO PALOS VERDES	CA		10/31/2024		41,631		(1,255)			(1,255)		40,376	40,376			
100167536	SUMMERVILLE	SC		10/31/2024		2,746		(79)			(79)		2,667	2,667			
100167537	SAINT AUGUSTINE	FL		10/31/2024		3,607		(95)			(95)		3,512	3,512			
100167538	KINGSTON	TN		10/31/2024		1,496		(23)			(23)		1,473	1,473			
100167539	CUMMING	GA		10/31/2024		5,436		(214)			(214)		5,222	5,222			
100167540	SAN ANTONIO	TX		10/31/2024		5,661		(154)			(154)		5,507	5,507			
100167541	CHARLOTTE	NC		10/31/2024		1,766		(84)			(84)		1,682	1,682			
100167542	PAWTUCKET	RI		10/31/2024		5,050		(196)			(196)		4,854	4,854			
100167543	HAVERHILL	MA		10/31/2024		4,430		(147)			(147)		4,283	4,283			
100167544	SHELTON	WA		10/31/2024		2,499		(95)			(95)		2,404	2,404			
100167546	SUMMERVILLE	SC		10/31/2024		3,648		(132)			(132)		3,516	3,516			
100167547	HENDERSON	NV		10/31/2024		8,635		(339)			(339)		8,296	8,296			
100167548	SUMMERVILLE	SC		10/31/2024		2,553		(133)			(133)		2,420	2,420			
100167549	MIAMI	FL		10/31/2024		6,336		(302)			(302)		6,034	6,034			
100167550	SUMMERVILLE	SC		10/31/2024		2,805		(74)			(74)		2,731	2,731			
100167551	SUMMERVILLE	SC		10/31/2024		3,736		(134)			(134)		3,602	3,602			
100167552	VANDALIA	OH		10/31/2024		1,344		(64)			(64)		1,280	1,280			
100167553	MENIFEE	CA		09/19/2024		4,236		(111)			(111)		4,125	4,125			
100167554	LAS VEGAS	NV		09/19/2024		2,651		(61)			(61)		2,590	2,590			
100167555	REDLANDS	CA		09/19/2024		4,606		(90)			(90)		4,516	4,516			
100167556	PENDERGRASS	GA		09/19/2024		3,056		(17)			(17)		3,039	3,039			
100167557	KANNAPOLIS	NC		09/19/2024		2,557		(61)			(61)		2,496	2,496			
100167558	GOODYEAR	AZ		09/19/2024		4,621		70			70		4,691	4,691			
100167559	FARMERSVILLE	TX		09/19/2024		2,296		(79)			(79)		2,217	2,217			
100167560	RICHMOND	TX		09/19/2024		2,192		(54)			(54)		2,138	2,138			
100167561	CONCORD	NC		09/19/2024		4,175		(64)			(64)		4,111	4,111			
100167562	SAINT CLOUD	FL		09/19/2024		3,012		(57)			(57)		2,955	2,955			
100167563	FARMERSVILLE	TX		09/19/2024		56,247		(1,753)			(1,753)		54,494	54,494			
100167564	TEMECULA	CA		09/19/2024		10,131		(59)			(59)		10,072	10,072			
100167565	FORT WORTH	TX		09/19/2024		2,366		(63)			(63)		2,303	2,303			
100167566	TAMPA	FL		09/19/2024		9,316		(322)			(322)		8,994	8,994			
100167567	MABLETON	GA		09/19/2024		3,324		21			21		3,345	3,345			
100167568	DAVENPORT	FL		09/19/2024		3,091		14			14		3,105	3,105			
100167570	FALLING WATERS	WV		09/19/2024		1,966		(65)			(65)		1,901	1,901			
100167571	SARASOTA	FL		09/19/2024		3,259		(54)			(54)		3,205	3,205			
100167572	PENDERGRASS	GA		09/19/2024		2,830		(52)			(52)		2,778	2,778			
100167573	PINEVILLE	NC		09/19/2024		3,966		(66)			(66)		3,900	3,900			
100167575	SUMMERVILLE	SC		09/19/2024		2,608		(74)			(74)		2,534	2,534			
100167576	PENDERGRASS	GA		09/19/2024		2,803		(43)			(43)		2,760	2,760			
100167577	HAW RIVER	NC		09/19/2024		3,474		96			96		3,570	3,570			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167578	TEXAS CITY	TX		09/19/2024		2,394		(41)			(41)		2,353	2,353			
100167579	LONGS	SC		09/19/2024		2,153		5			5		2,158	2,158			
100167580	LAS VEGAS	NV		09/19/2024		3,449		(6)			(6)		3,443	3,443			
100167581	LAS VEGAS	NV		09/19/2024		66,484		(1,484)			(1,484)		65,000	65,000			
100167582	HAINES CITY	FL		09/19/2024		3,069		13			13		3,082	3,082			
100167583	TEXAS CITY	TX		09/19/2024		2,535		13			13		2,548	2,548			
100167584	SHELBY	NC		09/19/2024		2,047		(66)			(66)		1,981	1,981			
100167585	ALBEMARLE	NC		09/19/2024		2,686		2			2		2,688	2,688			
100167586	FALLING WATERS	WV		09/19/2024		5,156		(180)			(180)		4,976	4,976			
100167587	CHARLOTTE	NC		09/19/2024		2,775		(77)			(77)		2,698	2,698			
100167588	ALBEMARLE	NC		09/19/2024		2,686		2			2		2,688	2,688			
100167589	CHARLOTTE	NC		09/19/2024		7,187		(250)			(250)		6,937	6,937			
100167590	DACULA	GA		09/19/2024		3,220		(47)			(47)		3,173	3,173			
100167591	FALLING WATERS	WV		09/19/2024		18,112		(492)			(492)		17,620	17,620			
100167592	CHARLOTTE	NC		09/19/2024		2,751		(84)			(84)		2,667	2,667			
100167593	DALLAS	TX		09/19/2024		2,385		(68)			(68)		2,317	2,317			
100167594	FONTANA	CA		09/19/2024		24,734		(456)			(456)		24,278	24,278			
100167595	DALLAS	TX		09/19/2024		2,507		(66)			(66)		2,441	2,441			
100167596	CHARLOTTE	NC		09/19/2024		2,706		(56)			(56)		2,650	2,650			
100167597	TAMPA	FL		09/19/2024		2,506		(70)			(70)		2,436	2,436			
100167598	ANNA	TX		09/19/2024		5,151		(146)			(146)		5,005	5,005			
100167600	HOUSTON	TX		09/19/2024		3,237		(44)			(44)		3,193	3,193			
100167601	HARBESON	DE		09/19/2024		13,238		(381)			(381)		12,857	12,857			
100167603	STUART	FL		09/19/2024		3,186		(61)			(61)		3,125	3,125			
100167604	STUART	FL		09/19/2024		3,191		(66)			(66)		3,125	3,125			
100167606	FOLSOM	CA		09/19/2024		2,875		(61)			(61)		2,814	2,814			
100167607	LEWES	DE		09/19/2024		8,608		(111)			(111)		8,497	8,497			
100167608	LINDEN	NJ		09/19/2024		3,567		(113)			(113)		3,454	3,454			
100167609	MESA	AZ		09/19/2024		3,024		(40)			(40)		2,984	2,984			
100167610	SANTA CLARITA	CA		09/19/2024		3,738		(10)			(10)		3,728	3,728			
100167613	CELINA	TX		09/19/2024		3,665		(98)			(98)		3,567	3,567			
100167614	SAINT CLOUD	FL		09/19/2024		2,757		(75)			(75)		2,682	2,682			
100167615	BARRINGTON	NH		09/19/2024		2,394		(71)			(71)		2,323	2,323			
100167616	MOUNT PLEASANT	SC		09/19/2024		8,964		44			44		9,008	9,008			
100167617	BRISTOL	CT		09/19/2024		3,369		(103)			(103)		3,266	3,266			
100167618	ROUND ROCK	TX		09/19/2024		1,592		(26)			(26)		1,566	1,566			
100167619	NEWPORT NEWS	VA		09/19/2024		2,293		(42)			(42)		2,251	2,251			
100167620	AURORA	CO		09/19/2024		4,199		63			63		4,262	4,262			
100167621	SEATTLE	WA		09/19/2024		2,027		(41)			(41)		1,986	1,986			
100167622	SAN FRANCISCO	CA		09/19/2024		7,784		(164)			(164)		7,620	7,620			
100167623	KAPOLEI	HI		09/19/2024		3,423		(12)			(12)		3,411	3,411			
100167624	NORTH MYRTLE BEACH	SC		09/19/2024		2,982		(94)			(94)		2,888	2,888			
100167625	MILWAUKEE	WI		09/19/2024		2,065		(56)			(56)		2,009	2,009			
100167626	SANFORD	ME		09/19/2024		6,893		(168)			(168)		6,725	6,725			
100167627	CYPRESS	TX		09/19/2024		3,060		3			3		3,063	3,063			
100167628	OLIVEHURST	CA		09/19/2024		1,870		(58)			(58)		1,812	1,812			
100167629	ARNOLD	MD		09/19/2024		3,143		(34)			(34)		3,109	3,109			
100167630	GRAND RAPIDS	MN		09/19/2024		2,233		(58)			(58)		2,175	2,175			
100167631	SAN BRUNO	CA		09/19/2024		2,649		(47)			(47)		2,602	2,602			
100167632	ANNA	TX		09/19/2024		11,234		(396)			(396)		10,838	10,838			
100167633	PROVIDENCE	RI		09/19/2024		2,267		(48)			(48)		2,219	2,219			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167634	SANFORD	NC		09/19/2024		3,434		(36)			(36)		3,398	3,398			
100167635	SUITLAND	MD		09/19/2024		1,405		(27)			(27)		1,378	1,378			
100167636	WINCHESTER	CA		09/19/2024		6,958		(80)			(80)		6,878	6,878			
100167637	ANTIOCH	CA		09/19/2024		36,480		(1,166)			(1,166)		35,314	35,314			
100167638	NOKOMIS	FL		09/19/2024		82,307		(1,630)			(1,630)		80,677	80,677			
100167639	MYRTLE BEACH	SC		09/19/2024		13,363		32			32		13,395	13,395			
100167641	PARRISH	FL		09/19/2024		2,736		(33)			(33)		2,703	2,703			
100167643	NASHVILLE	TN		09/19/2024		2,512		(64)			(64)		2,448	2,448			
100167644	NASHVILLE	TN		09/19/2024		2,369		(60)			(60)		2,309	2,309			
100167645	LOUISVILLE	KY		09/19/2024		2,103		(52)			(52)		2,051	2,051			
100167646	LONGS	SC		09/19/2024		2,630		19			19		2,649	2,649			
100167647	TITUSVILLE	FL		09/19/2024		3,545		(67)			(67)		3,478	3,478			
100167648	DRIPPING SPRINGS	TX		09/19/2024		52,158		(1,356)			(1,356)		50,802	50,802			
100167649	FARMERSVILLE	TX		09/19/2024		2,070		(76)			(76)		1,994	1,994			
100167650	WESLEY CHAPEL	FL		09/19/2024		2,249		(10)			(10)		2,239	2,239			
100167651	MABLETON	GA		09/19/2024		3,043		(65)			(65)		2,978	2,978			
100167652	EAGLE MOUNTAIN	UT		09/19/2024		4,175		53			53		4,228	4,228			
100167653	GALLATIN	TN		09/19/2024		5,071		(159)			(159)		4,912	4,912			
100167654	LEBANON	TN		09/19/2024		5,088		(85)			(85)		5,003	5,003			
100167655	GALLATIN	TN		09/19/2024		2,495		(72)			(72)		2,423	2,423			
100167656	MCDONOUGH	GA		09/19/2024		2,526		(43)			(43)		2,483	2,483			
100167658	FALLING WATERS	WV		09/19/2024		1,965		(69)			(69)		1,896	1,896			
100167659	MCKINNEY	TX		09/19/2024		9,354		(219)			(219)		9,135	9,135			
100167660	SURPRISE	AZ		09/19/2024		2,708		22			22		2,730	2,730			
100167662	FORT WORTH	TX		09/19/2024		2,408		(36)			(36)		2,372	2,372			
100167663	SARASOTA	FL		09/19/2024		1,609		(55)			(55)		1,554	1,554			
100167665	BUDA	TX		09/19/2024		172,155		(4,527)			(4,527)		167,628	167,628			
100167666	CONCORD	NC		09/19/2024		3,291		(80)			(80)		3,211	3,211			
100167668	FORNEY	TX		09/19/2024		2,095		(72)			(72)		2,023	2,023			
100167669	FORNEY	TX		09/19/2024		2,476		(41)			(41)		2,435	2,435			
100167670	KANNAPOLIS	NC		09/19/2024		2,577		(11)			(11)		2,566	2,566			
100167747	HERMINIE	PA		09/19/2024		10,065		(264)			(264)		9,801	9,801			
100167748	HUGO	MN		09/19/2024		17,556		(428)			(428)		17,128	17,128			
100167749	SEDONA	AZ		09/19/2024		15,090		(391)			(391)		14,699	14,699			
100167750	WALLINGTON	NJ		09/19/2024		4,222		(171)			(171)		4,051	4,051			
100167751	EAST BOSTON	MA		09/19/2024		3,342		(38)			(38)		3,304	3,304			
100167752	BETHEL	NY		09/19/2024		1,649		15			15		1,664	1,664			
100167753	NAPLES	FL		09/19/2024		11,332		(338)			(338)		10,994	10,994			
100167754	FREDERICKSBURG	VA		09/19/2024		3,480		(114)			(114)		3,366	3,366			
100167755	TOTOWA	NJ		09/19/2024		4,988		(147)			(147)		4,841	4,841			
100167756	FARMINGDALE	NY		09/19/2024		8,102		(208)			(208)		7,894	7,894			
100167757	WAKEFIELD	MA		09/19/2024		23,895		(556)			(556)		23,339	23,339			
100167758	WINTER GARDEN	FL		09/19/2024		2,225		(59)			(59)		2,166	2,166			
100167759	HOUSTON	TX		09/19/2024		3,055		(196)			(196)		2,859	2,859			
100167760	DESTIN	FL		09/19/2024		2,342		(124)			(124)		2,218	2,218			
100167761	JAMAICA	NY		09/19/2024		7,525		(220)			(220)		7,305	7,305			
100167762	HOUSTON	TX		09/19/2024		2,967		(195)			(195)		2,772	2,772			
100167763	HOUSTON	TX		09/19/2024		2,975		(203)			(203)		2,772	2,772			
100167764	AVE MARIA	FL		09/19/2024		4,521		(64)			(64)		4,457	4,457			
100167765	PORTSMOUTH	VA		09/19/2024		2,223		(105)			(105)		2,118	2,118			
100167766	PALM COAST	FL		09/19/2024		2,738		(65)			(65)		2,673	2,673			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167767	LYNN	MA		09/19/2024		3,777		(132)			(132)		3,645	3,645			
100167768	HENDERSON	NV		09/19/2024		1,598		(79)			(79)		1,519	1,519			
100167769	RIDGEWOOD	NY		09/19/2024		7,134		(107)			(107)		7,027	7,027			
100167770	WOODBURY	NY		09/19/2024		1,017,824		(32,161)			(32,161)		985,663	985,663			
100167771	NANUET	NY		09/19/2024		3,260		(68)			(68)		3,192	3,192			
100167772	GRANDVIEW	WA		09/19/2024		4,923		(82)			(82)		4,841	4,841			
100167773	NORCROSS	GA		09/19/2024		2,014		(100)			(100)		1,914	1,914			
100167775	JAMUL	CA		09/19/2024		13,546		(388)			(388)		13,158	13,158			
100167776	MONROE	NY		09/19/2024		4,633		(247)			(247)		4,386	4,386			
100167777	KODAK	TN		09/19/2024		2,493		(45)			(45)		2,448	2,448			
100167778	SAN DIEGO	CA		09/19/2024		5,101		(197)			(197)		4,904	4,904			
100167779	ALACHUA	FL		09/19/2024		1,972		(132)			(132)		1,840	1,840			
100167780	PENNSAUKEN	NJ		09/19/2024		2,307		(62)			(62)		2,245	2,245			
100167781	VERO BEACH	FL		09/19/2024		7,930		(295)			(295)		7,635	7,635			
100167782	GUERNEVILLE	CA		09/19/2024		1,890							1,890	1,890			
100167783	CHATTANOOGA	TN		09/19/2024		1,810		(13)			(13)		1,797	1,797			
100167784	HOUSTON	TX		09/19/2024		3,056		(197)			(197)		2,859	2,859			
100167786	KODAK	TN		09/19/2024		32,036		(611)			(611)		31,425	31,425			
100167787	LAKE HAVASU CITY	AZ		09/19/2024		5,555		(162)			(162)		5,393	5,393			
100167788	MILFORD	CT		09/19/2024		3,306		38			38		3,344	3,344			
100167789	BALDWIN	NY		09/19/2024		4,524		(190)			(190)		4,334	4,334			
100167790	SPRING	TX		09/19/2024		1,719		(27)			(27)		1,692	1,692			
100167791	GAINESVILLE	FL		09/19/2024		1,672		(48)			(48)		1,624	1,624			
100167793	RESEDA	CA		09/19/2024		15,555		(576)			(576)		14,979	14,979			
100167794	MONROE	GA		09/19/2024		4,723		(125)			(125)		4,598	4,598			
100167795	DALLAS	TX		09/19/2024		3,216		(126)			(126)		3,090	3,090			
100167796	BURTON	MI		09/19/2024		1,957		(136)			(136)		1,821	1,821			
100167797	ROOSEVELT	NY		09/19/2024		3,667		(87)			(87)		3,580	3,580			
100167798	READING	PA		09/19/2024		1,133		(71)			(71)		1,062	1,062			
100167799	VAN NUYS	CA		09/19/2024		9,951		(379)			(379)		9,572	9,572			
100167800	READING	PA		09/19/2024		1,844		(131)			(131)		1,713	1,713			
100167801	READING	PA		09/19/2024		2,322		(100)			(100)		2,222	2,222			
100167802	ATLANTA	GA		09/19/2024		2,447		(32)			(32)		2,415	2,415			
100167803	UNIVERSAL CITY	TX		09/19/2024		1,284		(89)			(89)		1,195	1,195			
100167804	BROOKS	KY		09/19/2024		6,673		(17)			(17)		6,656	6,656			
100167805	DAVENPORT	FL		09/19/2024		3,607		(185)			(185)		3,422	3,422			
100167806	SAINT MICHAELS	MD		09/19/2024		22,594		(476)			(476)		22,118	22,118			
100167807	AMERICAN CANYON	CA		09/19/2024		26,788		(821)			(821)		25,967	25,967			
100167808	READING	PA		09/19/2024		2,430		(102)			(102)		2,328	2,328			
100167809	BOUND BROOK	NJ		09/19/2024		54,715		(2,449)			(2,449)		52,266	52,266			
100167810	AKRON	OH		09/19/2024		1,056		(11)			(11)		1,045	1,045			
100167811	MIAMI	FL		09/19/2024		3,988		(121)			(121)		3,867	3,867			
100167812	HIALEAH	FL		09/19/2024		2,439		(127)			(127)		2,312	2,312			
100167813	RIVERSIDE	CA		09/19/2024		6,601		(351)			(351)		6,250	6,250			
100167814	TOMS RIVER	NJ		09/19/2024		3,157		(41)			(41)		3,116	3,116			
100167816	CALVERTON	NY		09/19/2024		4,533		(86)			(86)		4,447	4,447			
100167817	LINDEN	NJ		09/19/2024		4,018		(97)			(97)		3,921	3,921			
100167819	MASTIC	NY		09/19/2024		3,616		(130)			(130)		3,486	3,486			
100167820	SAN MIGUEL DE ALLENDE	MEX		09/20/2024		4,196							4,196	4,196			
100167821	CABO SAN LUCAS	MEX		09/20/2024		29,675							29,675	29,675			
100167822	COLUMBIA	MD		09/20/2024		3,551		(46)			(46)		3,505	3,505			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167823	DECATUR	GA		09/20/2024		2,524		(24)			(24)		2,500	2,500			
100167824	LAKEWOOD	CA		09/20/2024		(23,093)		(62)			(62)		(23,155)	(23,155)			
100167825	JACKSONVILLE	FL		09/20/2024		1,664		31			31		1,695	1,695			
100167826	KISSIMMEE	FL		09/20/2024		2,537		82			82		2,619	2,619			
100167828	EAST PROVIDENCE	RI		09/20/2024		6,231		(31)			(31)		6,200	6,200			
100167829	PASCO	WA		09/20/2024		2,751		(22)			(22)		2,729	2,729			
100167830	LAKE WORTH	FL		09/20/2024		6,461		(39)			(39)		6,422	6,422			
100167831	SAN BERNARDINO	CA		09/20/2024		3,551		(97)			(97)		3,454	3,454			
100167832	SAN ANTONIO	TX		09/20/2024		1,960		(127)			(127)		1,833	1,833			
100167834	STOCKTON	CA		09/20/2024		1,195		(50)			(50)		1,145	1,145			
100167835	SPRINGFIELD	MO		09/20/2024		2,691		85			85		2,776	2,776			
100167836	ELLENWOOD	GA		09/20/2024		2,410		(10)			(10)		2,400	2,400			
100167837	FALLS CHURCH	VA		09/20/2024		2,245		(51)			(51)		2,194	2,194			
100167838	BUHL	ID		09/20/2024		1,808		(52)			(52)		1,756	1,756			
100167840	PALM BAY	FL		09/20/2024		2,174		(81)			(81)		2,093	2,093			
100167841	EL PASO	TX		09/20/2024		2,450		53			53		2,503	2,503			
100167842	KISSIMMEE	FL		09/20/2024		3,030		71			71		3,101	3,101			
100167843	KILLINGLY	CT		09/20/2024		2,839		(62)			(62)		2,777	2,777			
100167844	COLLEGE PARK	GA		09/20/2024		2,305		(17)			(17)		2,288	2,288			
100167845	NORMAN	OK		09/20/2024		1,553		(3)			(3)		1,550	1,550			
100167847	CONVERSE	TX		09/20/2024		793		(21)			(21)		772	772			
100167849	ELKRIDGE	MD		09/20/2024		3,327		(96)			(96)		3,231	3,231			
100167850	CHICAGO	IL		09/20/2024		889		(34)			(34)		855	855			
100167851	GREENSBORO	NC		09/20/2024		1,202		(86)			(86)		1,116	1,116			
100167852	WHITEWATER	CA		09/20/2024		13,636		(59)			(59)		13,577	13,577			
100167853	LAREDO	TX		09/20/2024		2,159		11			11		2,170	2,170			
100167854	BRIGHTON	CO		09/20/2024		3,304		(72)			(72)		3,232	3,232			
100167855	CARSON CITY	NV		09/20/2024		4,257		(8)			(8)		4,249	4,249			
100167856	CYPRESS	TX		09/20/2024		1,427		(79)			(79)		1,348	1,348			
100167857	OXNARD	CA		09/20/2024		271,475		(5,249)			(5,249)		266,226	266,226			
100167858	HOUSTON	TX		09/20/2024		2,386		(64)			(64)		2,322	2,322			
100167860	AKRON	OH		09/20/2024		2,543		4			4		2,547	2,547			
100167861	LAS VEGAS	NV		09/20/2024		1,224		(24)			(24)		1,200	1,200			
100167862	HAMILTON	OH		09/20/2024		2,184		(9)			(9)		2,175	2,175			
100167863	MIAMI	FL		09/20/2024		5,322		(159)			(159)		5,163	5,163			
100167864	DALLAS	TX		09/20/2024		2,242		(85)			(85)		2,157	2,157			
100167865	TUCSON	AZ		09/20/2024		2,471		(31)			(31)		2,440	2,440			
100167866	PALM BAY	FL		09/20/2024		2,285		(81)			(81)		2,204	2,204			
100167867	NEW BEDFORD	MA		09/20/2024		4,950		26			26		4,976	4,976			
100167868	EVERETT	WA		09/20/2024		2,264		(44)			(44)		2,220	2,220			
100167870	LAS VEGAS	NV		09/20/2024		9,152		(211)			(211)		8,941	8,941			
100167871	MONTGOMERY VILLAGE	MD		09/20/2024		2,121		(17)			(17)		2,104	2,104			
100167872	KANSAS CITY	MO		09/20/2024		6,528		19			19		6,547	6,547			
100167873	NAUGATUCK	CT		09/20/2024		3,156		18			18		3,174	3,174			
100167874	LOS ANGELES	CA		09/20/2024		5,770		(245)			(245)		5,525	5,525			
100167875	HYDE PARK	MA		09/20/2024		4,952		(54)			(54)		4,898	4,898			
100167876	HUDSON	MA		09/20/2024		4,950		(94)			(94)		4,856	4,856			
100167877	GARLAND	TX		09/20/2024		3,805		19			19		3,824	3,824			
100167878	SAN DIEGO	CA		09/20/2024		4,229		(192)			(192)		4,037	4,037			
100167879	MILWAUKEE	WI		09/20/2024		2,604		(95)			(95)		2,509	2,509			
100167880	KATY	TX		09/20/2024		161,278		(4,680)			(4,680)		156,598	156,598			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167881	OAKLAND	CA		09/20/2024		3,421		(183)			(183)		3,238	3,238			
100167882	BAKERSFIELD	CA		09/20/2024		5,012		(171)			(171)		4,841	4,841			
100167883	NEW CARROLLTON	MD		09/20/2024		943		(62)			(62)		881	881			
100167884	BLUE ISLAND	IL		09/20/2024		2,123		(97)			(97)		2,026	2,026			
100167885	DALLAS	TX		09/20/2024		2,501		(143)			(143)		2,358	2,358			
100167886	JACKSONVILLE	NC		09/20/2024		5,542		(92)			(92)		5,450	5,450			
100167887	VICTORVILLE	CA		09/20/2024		20,304		(552)			(552)		19,752	19,752			
100167888	MIAMI	FL		09/20/2024		4,087		(90)			(90)		3,997	3,997			
100167889	OAKLAND	CA		09/20/2024		4,066		(177)			(177)		3,889	3,889			
100167890	OCEAN CITY	MD		09/20/2024		2,149		(103)			(103)		2,046	2,046			
100167891	CONVERSE	TX		09/20/2024		1,045		(39)			(39)		1,006	1,006			
100167892	GREENSBORO	NC		09/20/2024		2,652		(48)			(48)		2,604	2,604			
100167893	BURBANK	CA		09/20/2024		5,604		(115)			(115)		5,489	5,489			
100167894	DALLAS	TX		09/20/2024		1,350		(93)			(93)		1,257	1,257			
100167896	COLUMBUS	OH		09/20/2024		1,538		(5)			(5)		1,533	1,533			
100167897	FORT MYERS	FL		09/20/2024		1,602		(96)			(96)		1,506	1,506			
100167898	FOREST PARK	GA		09/20/2024		1,482		(26)			(26)		1,456	1,456			
100167899	COLUMBUS	OH		09/20/2024		2,088		(34)			(34)		2,054	2,054			
100167900	CHICAGO	IL		09/20/2024		2,818		(91)			(91)		2,727	2,727			
100167901	HAMILTON	OH		09/20/2024		1,769		(33)			(33)		1,736	1,736			
100167902	TWENTYNINE PALMS	CA		09/20/2024		4,821		(78)			(78)		4,743	4,743			
100167903	LOS ANGELES	CA		09/20/2024		6,573		(97)			(97)		6,476	6,476			
100167904	CHARLOTTE	NC		09/20/2024		1,516		(68)			(68)		1,448	1,448			
100167906	BIRMINGHAM	AL		09/20/2024		1,101		1			1		1,102	1,102			
100167907	DALLAS	TX		09/20/2024		965		(113)			(113)		852	852			
100167908	FORT WORTH	TX		09/20/2024		4,895		106			106		5,001	5,001			
100167909	ASHLAND	NH		09/20/2024		1,858		(165)			(165)		1,693	1,693			
100167910	MUSKEGON	MI		09/20/2024		1,570		(56)			(56)		1,514	1,514			
100167911	KENOSHA	WI		09/20/2024		1,851		(1)			(1)		1,850	1,850			
100167912	PHELAN	CA		09/20/2024		2,348		(111)			(111)		2,237	2,237			
100167913	PORT CHARLOTTE	FL		09/20/2024		1,410		(93)			(93)		1,317	1,317			
100167914	BALTIMORE	MD		09/20/2024		30,028		(1,222)			(1,222)		28,806	28,806			
100167915	DANVERS	MA		09/20/2024		3,826		(32)			(32)		3,794	3,794			
100167916	APPLE VALLEY	CA		09/20/2024		5,355		(138)			(138)		5,217	5,217			
100167917	WHITTIER	CA		09/20/2024		15,224		(432)			(432)		14,792	14,792			
100167918	LOS ANGELES	CA		09/20/2024		9,933		(230)			(230)		9,703	9,703			
100167919	LAWTON	OK		09/20/2024		2,375		6			6		2,381	2,381			
100167920	LAWRENCE	MA		09/20/2024		3,669		(73)			(73)		3,596	3,596			
100167921	TALLAHASSEE	FL		09/20/2024		2,913		(35)			(35)		2,878	2,878			
100167922	EL MIRAGE	CA		09/20/2024		1,736		(58)			(58)		1,678	1,678			
100167923	KILLEEN	TX		09/20/2024		402		(4)			(4)		398	398			
100167924	LOS ANGELES	CA		09/20/2024		3,024		(114)			(114)		2,910	2,910			
100167925	FAYETTEVILLE	GA		09/20/2024		2,214		91			91		2,305	2,305			
100167926	MIAMI	FL		09/20/2024		3,527		(149)			(149)		3,378	3,378			
100167927	NEW ORLEANS	LA		09/20/2024		2,154		53			53		2,207	2,207			
100167928	NEWBERG	OR		09/20/2024		2,781		(33)			(33)		2,748	2,748			
100167929	STOCKTON	CA		09/20/2024		2,563		(12)			(12)		2,551	2,551			
100167930	BULLHEAD CITY	AZ		09/20/2024		2,784		(169)			(169)		2,615	2,615			
100167931	LOS ANGELES	CA		09/20/2024		6,556		(117)			(117)		6,439	6,439			
100167932	LOS ANGELES	CA		09/20/2024		2,735		(23)			(23)		2,712	2,712			
100167933	PARKVILLE	MD		09/20/2024		1,029		(62)			(62)		967	967			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167934	CAMBRIA	CA		09/20/2024		8,498		(274)			(274)		8,224	8,224			
100167935	JOURDANTON	TX		09/20/2024		633		(31)			(31)		602	602			
100167936	LAKE ARROWHEAD	CA		09/20/2024		7,205		(265)			(265)		6,940	6,940			
100167937	MAGNOLIA	TX		09/20/2024		2,603		(75)			(75)		2,528	2,528			
100167938	KANSAS CITY	MO		09/20/2024		1,020		(32)			(32)		988	988			
100167939	MANTECA	CA		09/20/2024		6,316		(145)			(145)		6,171	6,171			
100167940	PASADENA	TX		09/20/2024		4,851		(146)			(146)		4,705	4,705			
100167941	HEMET	CA		09/20/2024		3,781		(62)			(62)		3,719	3,719			
100167942	LAREDO	TX		09/20/2024		2,107		(108)			(108)		1,999	1,999			
100167943	MISSION	TX		09/20/2024		1,289		(48)			(48)		1,241	1,241			
100167945	HOFFMAN ESTATES	IL		09/20/2024		3,010		(35)			(35)		2,975	2,975			
100167946	LOS ANGELES	CA		09/20/2024		7,557		(375)			(375)		7,182	7,182			
100167947	INGLEWOOD	CA		09/20/2024		6,572		(149)			(149)		6,423	6,423			
100167949	CHICAGO	IL		09/20/2024		1,843		(14)			(14)		1,829	1,829			
100167950	COMPTON	CA		09/20/2024		3,800		(159)			(159)		3,641	3,641			
100167951	WOODSTOCK	VA		09/20/2024		2,490		(2)			(2)		2,488	2,488			
100167952	LORENA	TX		09/20/2024		14,326		(240)			(240)		14,086	14,086			
100167953	MANCHESTER	CT		09/20/2024		2,079		(111)			(111)		1,968	1,968			
100167954	BOCA RATON	FL		09/20/2024		12,761		(169)			(169)		12,592	12,592			
100167955	APPLE VALLEY	CA		09/20/2024		4,894		(168)			(168)		4,726	4,726			
100167956	SAN DIEGO	CA		09/20/2024		4,904		(148)			(148)		4,756	4,756			
100167957	ALISO VIEJO	CA		09/20/2024		6,272		(215)			(215)		6,057	6,057			
100167958	PLEASANTON	TX		09/20/2024		424		(18)			(18)		406	406			
100167959	SANTA CLARITA	CA		09/20/2024		6,538		(376)			(376)		6,162	6,162			
100167960	VANCOUVER	WA		09/20/2024		4,135		(18)			(18)		4,117	4,117			
100167961	LOS ANGELES	CA		09/20/2024		6,357		(235)			(235)		6,122	6,122			
100167962	PORT HUENEME	CA		09/20/2024		4,447		(87)			(87)		4,360	4,360			
100167963	APPLE VALLEY	CA		09/20/2024		2,327		(64)			(64)		2,263	2,263			
100167964	SAN MARCOS	TX		09/20/2024		2,493		(157)			(157)		2,336	2,336			
100167965	RIDGELAND	SC		09/20/2024		2,902		(45)			(45)		2,857	2,857			
100167966	HYATTSVILLE	MD		09/20/2024		5,028		4			4		5,032	5,032			
100167967	SAINT GEORGE ISLAND	FL		09/20/2024		5,246		(109)			(109)		5,137	5,137			
100167968	SANTA ANA	CA		09/20/2024		6,412		(197)			(197)		6,215	6,215			
100167969	SILVER SPRING	MD		09/20/2024		1,584		(15)			(15)		1,569	1,569			
100167970	PATTERSON	CA		09/20/2024		4,503		2			2		4,505	4,505			
100167971	SAN JOSE	CA		09/20/2024		6,163		(236)			(236)		5,927	5,927			
100167973	SUQUAMISH	WA		09/20/2024		22,316		(624)			(624)		21,692	21,692			
100167974	SAN BERNARDINO	CA		09/20/2024		4,252		16			16		4,268	4,268			
100167975	BAKERSFIELD	CA		09/20/2024		3,485		(120)			(120)		3,365	3,365			
100167976	MARGATE	FL		09/20/2024		4,282		(72)			(72)		4,210	4,210			
100167977	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/20/2024		6,735		(200)			(200)		6,535	6,535			
100167978	PENRYN	CA		09/20/2024		4,873		(116)			(116)		4,757	4,757			
100167979	SEDONA	AZ		09/20/2024		2,933		(29)			(29)		2,904	2,904			
100167980	BREA	CA		09/20/2024		10,540		(143)			(143)		10,397	10,397			
100167981	DENVER	CO		09/20/2024		1,628		(45)			(45)		1,583	1,583			
100167982	WELLS	MN		09/20/2024		1,104		(48)			(48)		1,056	1,056			
100167983	BELTSVILLE	MD		09/20/2024		3,974		(115)			(115)		3,859	3,859			
100167984	CUDJOE KEY	FL		09/20/2024		21,522		(1,039)			(1,039)		20,483	20,483			
100167985	DOTHAN	AL		09/20/2024		2,498		(73)			(73)		2,425	2,425			
100167986	OKLAHOMA CITY	OK		09/20/2024		1,487		(74)			(74)		1,413	1,413			
100167987	DAYTON	TN		09/20/2024		2,293		(67)			(67)		2,226	2,226			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167989	BLOSSOM	TX		09/20/2024		1,176		(98)			(98)		1,078	1,078			
100167990	RICHMOND	CA		09/20/2024		10,179		(436)			(436)		9,743	9,743			
100167991	GARDEN GROVE	CA		09/20/2024		2,459		(132)			(132)		2,327	2,327			
100167992	LOS ANGELES	CA		09/20/2024		9,170		(593)			(593)		8,577	8,577			
100167993	OLATHE	KS		09/20/2024		174,632		1,051			1,051		175,683	175,683			
100167994	EL CAJON	CA		09/20/2024		8,476		(228)			(228)		8,248	8,248			
100167995	BOWIE	MD		09/20/2024		3,722		(24)			(24)		3,698	3,698			
100167996	LOS ANGELES	CA		09/20/2024		7,967		(268)			(268)		7,699	7,699			
100167998	CHULA VISTA	CA		09/20/2024		7,041		(264)			(264)		6,777	6,777			
100167999	HOUSTON	TX		09/20/2024		2,911		(180)			(180)		2,731	2,731			
100168000	KATY	TX		09/20/2024		24,343		(521)			(521)		23,822	23,822			
100168002	MORRISTOWN	NJ		09/20/2024		11,892		(241)			(241)		11,651	11,651			
100168003	MASHPEE	MA		09/20/2024		3,344		(36)			(36)		3,308	3,308			
100168004	EL PASO	TX		09/20/2024		15,166		(1,058)			(1,058)		14,108	14,108			
100168005	RICHMOND	CA		09/20/2024		10,869		(197)			(197)		10,672	10,672			
100168006	TOMS RIVER	NJ		09/20/2024		3,951		(161)			(161)		3,790	3,790			
100168007	REVERE	MA		09/20/2024		6,648		(366)			(366)		6,282	6,282			
100168008	HAMILTON	NJ		09/20/2024		7,733		(195)			(195)		7,538	7,538			
100168009	ALGONQUIN	IL		09/20/2024		9,834		(304)			(304)		9,530	9,530			
100168010	HUNTLEY	IL		09/20/2024		2,512		(72)			(72)		2,440	2,440			
100168011	SAN ANTONIO	TX		09/20/2024		14,275		(147)			(147)		14,128	14,128			
100168013	RICHMOND	TX		09/20/2024		1,776		(77)			(77)		1,699	1,699			
100168014	BENTONVILLE	AR		09/20/2024		14,023		(341)			(341)		13,682	13,682			
100168015	SAINT GEORGE	UT		09/20/2024		3,813		(130)			(130)		3,683	3,683			
100168016	ROCKWOOD	MI		09/20/2024		3,162		(137)			(137)		3,025	3,025			
100168017	FLOWER MOUND	TX		09/20/2024		9,670		(213)			(213)		9,457	9,457			
100168018	LULING	LA		09/20/2024		2,706		(143)			(143)		2,563	2,563			
100168019	COLUMBIA	TN		09/20/2024		2,417		(170)			(170)		2,247	2,247			
100168020	LAS VEGAS	NV		09/20/2024		3,532		(82)			(82)		3,450	3,450			
100168021	LAS VEGAS	NV		09/20/2024		4,916		(100)			(100)		4,816	4,816			
100168023	SACRAMENTO	CA		09/20/2024		3,844		(103)			(103)		3,741	3,741			
100168024	HOUSTON	TX		09/20/2024		2,905		(119)			(119)		2,786	2,786			
100168025	ANNA	TX		09/20/2024		3,362		(129)			(129)		3,233	3,233			
100168026	COLLEGE PLACE	WA		09/20/2024		4,345		(159)			(159)		4,186	4,186			
100168027	HOUSTON	TX		09/20/2024		3,278		(33)			(33)		3,245	3,245			
100168028	DIAMOND SPRINGS	CA		09/20/2024		7,927		(75)			(75)		7,852	7,852			
100168029	GILROY	CA		09/20/2024		5,740		(3)			(3)		5,737	5,737			
100168030	IRVINE	CA		09/20/2024		2,747		17			17		2,764	2,764			
100168031	HOUSTON	TX		09/20/2024		3,235		(33)			(33)		3,202	3,202			
100168032	HOUSTON	TX		09/20/2024		3,277		(32)			(32)		3,245	3,245			
100168033	PUYALLUP	WA		09/20/2024		8,025		59			59		8,084	8,084			
100168034	LAKE ARROWHEAD	CA		09/20/2024		3,998		(98)			(98)		3,900	3,900			
100168035	YALAHA	FL		09/20/2024		8,298		(169)			(169)		8,129	8,129			
100168036	DADEVILLE	AL		09/20/2024		7,411		(43)			(43)		7,368	7,368			
100168038	SAN PEDRO	CA		09/20/2024		4,808		(90)			(90)		4,718	4,718			
100168039	LAUDERHILL	FL		09/20/2024		3,967		92			92		4,059	4,059			
100168040	MEDINA	OH		09/20/2024		2,588		6			6		2,594	2,594			
100168041	EL CERRITO	CA		09/20/2024		6,569		(59)			(59)		6,510	6,510			
100168043	ELK GROVE	CA		09/20/2024		9,790		60			60		9,850	9,850			
100168044	COSTA MESA	CA		09/20/2024		15,977		(482)			(482)		15,495	15,495			
100168045	SAYREVILLE	NJ		09/20/2024		3,098		(17)			(17)		3,081	3,081			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168046	ANGIER	NC		09/20/2024		4,500		(76)			(76)		4,424	4,424			
100168047	MONTVILLE	NJ		09/20/2024		32,161		220			220		32,381	32,381			
100168048	PUYALLUP	WA		09/20/2024		3,716		(57)			(57)		3,659	3,659			
100168050	INGLEWOOD	CA		09/20/2024		7,910		42			42		7,952	7,952			
100168051	JERSEY CITY	NJ		09/20/2024		5,872		(119)			(119)		5,753	5,753			
100168052	ATLANTIC CITY	NJ		09/20/2024		4,580		(34)			(34)		4,546	4,546			
100168053	BURBANK	CA		09/20/2024		473,633		(13,128)			(13,128)		460,505	460,505			
100168054	NORTH FORT MYERS	FL		09/20/2024		3,864		(73)			(73)		3,791	3,791			
100168055	RICHMOND	VA		09/20/2024		7,332		(83)			(83)		7,249	7,249			
100168056	PASADENA	CA		09/20/2024		8,343		(245)			(245)		8,098	8,098			
100168057	CLERMONT	FL		09/20/2024		3,777		(74)			(74)		3,703	3,703			
100168058	LAHAINA	HI		09/20/2024		13,826		(85)			(85)		13,741	13,741			
100168059	LOGAN	UT		09/20/2024		5,005		(104)			(104)		4,901	4,901			
100168060	SAN FERNANDO	CA		09/20/2024		7,332		(186)			(186)		7,146	7,146			
100168061	INDIO	CA		09/20/2024		4,342		(78)			(78)		4,264	4,264			
100168062	LOS ANGELES	CA		09/20/2024		7,809		45			45		7,854	7,854			
100168063	CHESAPEAKE	VA		09/20/2024		9,174		(34)			(34)		9,140	9,140			
100168064	PUNTA GORDA	FL		09/20/2024		5,480		(78)			(78)		5,402	5,402			
100168065	CONCORD	NC		09/20/2024		3,336		(19)			(19)		3,317	3,317			
100168066	CLARKDALE	AZ		09/20/2024		2,832		57			57		2,889	2,889			
100168067	NORTH HOLLYWOOD	CA		09/20/2024		4,040		95			95		4,135	4,135			
100168068	LAKE PLACID	FL		09/20/2024		3,612		(36)			(36)		3,576	3,576			
100168069	SANTA MARIA	CA		09/20/2024		4,000		(100)			(100)		3,900	3,900			
100168070	EL CAJON	CA		09/20/2024		3,681		(102)			(102)		3,579	3,579			
100168071	SILVER SPRING	MD		09/20/2024		354,934		(8,776)			(8,776)		346,158	346,158			
100168072	HOMER	AK		09/20/2024		5,968		(66)			(66)		5,902	5,902			
100168073	EAST PALO ALTO	CA		09/20/2024		8,404		(197)			(197)		8,207	8,207			
100168074	SODA SPRINGS	CA		09/20/2024		4,510		(38)			(38)		4,472	4,472			
100168077	VIRGINIA BEACH	VA		09/20/2024		2,524		(93)			(93)		2,431	2,431			
100168078	ROSEVILLE	CA		09/20/2024		5,177		(42)			(42)		5,135	5,135			
100168080	BRIGANTINE	NJ		09/20/2024		4,849		(60)			(60)		4,789	4,789			
100168081	SAN FRANCISCO	CA		09/20/2024		9,143		(105)			(105)		9,038	9,038			
100168082	SCOTTSDALE	AZ		09/20/2024		4,168		(79)			(79)		4,089	4,089			
100168083	NORTH LAS VEGAS	NV		09/20/2024		9,040		197			197		9,237	9,237			
100168084	BIG BEAR CITY	CA		09/20/2024		2,628		(37)			(37)		2,591	2,591			
100168085	MARYSVILLE	WA		09/20/2024		4,253		(82)			(82)		4,171	4,171			
100168086	KAILUA KONA	HI		09/20/2024		10,575		(322)			(322)		10,253	10,253			
100168087	LADERA RANCH	CA		09/20/2024		8,814		(118)			(118)		8,696	8,696			
100168088	FREDERICKSBURG	VA		09/20/2024		8,852		(52)			(52)		8,800	8,800			
100168089	NATIONAL CITY	CA		09/20/2024		3,560		(115)			(115)		3,445	3,445			
100168090	BENSALEM	PA		09/20/2024		85,780		(2,326)			(2,326)		83,454	83,454			
100168091	STATE COLLEGE	PA		09/20/2024		2,816		(94)			(94)		2,722	2,722			
100168092	ARCADIA	CA		09/20/2024		5,292		(118)			(118)		5,174	5,174			
100168093	PROVIDENCE	RI		09/20/2024		18,595		(162)			(162)		18,433	18,433			
100168094	CONCORD	NC		09/20/2024		5,067		(50)			(50)		5,017	5,017			
100168095	ATLANTA	GA		09/20/2024		24,918		(112)			(112)		24,806	24,806			
100168096	SURPRISE	AZ		09/20/2024		2,610		(28)			(28)		2,582	2,582			
100168097	SAINT PETERSBURG	FL		09/20/2024		4,869		(128)			(128)		4,741	4,741			
100168098	WATSONVILLE	CA		09/20/2024		4,736		(32)			(32)		4,704	4,704			
100168099	SURPRISE	AZ		09/20/2024		4,520		(118)			(118)		4,402	4,402			
100168100	ELK GROVE	CA		09/20/2024		4,867		(109)			(109)		4,758	4,758			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168101	SALT LAKE CITY	UT		09/20/2024		21,119		128			128		21,247	21,247			
100168102	ROSHARON	TX		09/20/2024		2,726		(33)			(33)		2,693	2,693			
100168103	MCKINNEY	TX		09/20/2024		3,258		(42)			(42)		3,216	3,216			
100168104	WOODLAND	CA		09/20/2024		4,176		(58)			(58)		4,118	4,118			
100168106	LAGUNA BEACH	CA		09/20/2024		12,885		(353)			(353)		12,532	12,532			
100168107	CHARLOTTE	NC		09/20/2024		2,854		(91)			(91)		2,763	2,763			
100168108	PALM DESERT	CA		09/20/2024		4,110		(55)			(55)		4,055	4,055			
100168109	MIRAMAR BEACH	FL		09/20/2024		101,361		(908)			(908)		100,453	100,453			
100168110	CAPE CORAL	FL		09/20/2024		4,549		(44)			(44)		4,505	4,505			
100168113	SACRAMENTO	CA		09/20/2024		8,122		(272)			(272)		7,850	7,850			
100168114	LA MIRADA	CA		09/20/2024		3,535		(58)			(58)		3,477	3,477			
100168116	POMONA	CA		09/20/2024		5,872		(146)			(146)		5,726	5,726			
100168118	LAWRENCEVILLE	GA		09/20/2024		3,445		(88)			(88)		3,357	3,357			
100168119	SAN DIEGO	CA		09/20/2024		21,274		(265)			(265)		21,009	21,009			
100168120	TEMPLE HILLS	MD		09/20/2024		7,869		60			60		7,929	7,929			
100168121	NEWARK	DE		09/20/2024		11,379		(12)			(12)		11,367	11,367			
100168122	WHITE BEAR LAKE	MN		09/20/2024		2,509		(28)			(28)		2,481	2,481			
100168123	FREDERICKSBURG	VA		09/20/2024		3,677		(99)			(99)		3,578	3,578			
100168124	SEBRING	FL		09/20/2024		4,057		(121)			(121)		3,936	3,936			
100168125	RICHMOND	CA		09/20/2024		42,988		259			259		43,247	43,247			
100168126	INDIO	CA		09/20/2024		7,304		(154)			(154)		7,150	7,150			
100168127	BURBANK	CA		09/20/2024		5,002		(78)			(78)		4,924	4,924			
100168128	MIAMI	FL		09/20/2024		2,414		(84)			(84)		2,330	2,330			
100168129	COPPEROPOLIS	CA		09/20/2024		3,932		(8)			(8)		3,924	3,924			
100168130	BUFORD	GA		09/20/2024		4,153		(27)			(27)		4,126	4,126			
100168131	MIAMI	FL		09/20/2024		2,979		(105)			(105)		2,874	2,874			
100168134	DAVENPORT	FL		09/20/2024		5,522		(154)			(154)		5,368	5,368			
100168135	NEW BRITAIN	CT		09/20/2024		3,798		34			34		3,832	3,832			
100168136	MYRTLE BEACH	SC		09/20/2024		3,332		(59)			(59)		3,273	3,273			
100168140	LYNCHBURG	VA		09/20/2024		3,481		(43)			(43)		3,438	3,438			
100168141	HOUSTON	TX		09/20/2024		2,228		(75)			(75)		2,153	2,153			
100168142	HOUSTON	TX		09/20/2024		2,228		(75)			(75)		2,153	2,153			
100168144	SANTA ROSA BEACH	FL		09/20/2024		3,181		(103)			(103)		3,078	3,078			
100168145	FRAMINGHAM	MA		09/20/2024		12,505		94			94		12,599	12,599			
100168146	ROWLETT	TX		09/20/2024		2,515		(92)			(92)		2,423	2,423			
100168149	MATTHEWS	NC		09/20/2024		2,575		(68)			(68)		2,507	2,507			
100168150	ARLINGTON	TX		09/20/2024		7,539		(239)			(239)		7,300	7,300			
100168151	ROME	GA		09/20/2024		2,309		(22)			(22)		2,287	2,287			
100168153	LOS ANGELES	CA		09/20/2024		3,706		(68)			(68)		3,638	3,638			
100168154	CORONA	CA		09/20/2024		4,326		(94)			(94)		4,232	4,232			
100168155	SWAMPSCOTT	MA		09/20/2024		5,759		(29)			(29)		5,730	5,730			
100168156	DESERT HOT SPRINGS	CA		09/20/2024		3,587		(113)			(113)		3,474	3,474			
100168157	SANTA ROSA	CA		09/20/2024		5,731		79			79		5,810	5,810			
100168158	ANGEL FIRE	NM		09/20/2024		15,252		(210)			(210)		15,042	15,042			
100168159	MELISSA	TX		09/20/2024		3,805		(38)			(38)		3,767	3,767			
100168160	EVERETT	WA		09/20/2024		5,291		(41)			(41)		5,250	5,250			
100168161	FOLSOM	CA		09/20/2024		3,785		(44)			(44)		3,741	3,741			
100168162	HUNTSVILLE	AL		09/20/2024		3,319		(67)			(67)		3,252	3,252			
100168163	SOUTH PLAINFIELD	NJ		09/20/2024		9,976		148			148		10,124	10,124			
100168164	EAST BRUNSWICK	NJ		09/20/2024		6,759		52			52		6,811	6,811			
100168165	HARKER HEIGHTS	TX		09/20/2024		3,904		(107)			(107)		3,797	3,797			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168167	AURORA	CO		09/20/2024		4,799		(66)			(66)		4,733	4,733			
100168168	CLOVERDALE	CA		09/20/2024		4,302		(65)			(65)		4,237	4,237			
100168169	BAKERSFIELD	CA		09/20/2024		5,241		(138)			(138)		5,103	5,103			
100168170	FRESNO	CA		09/20/2024		3,868		(83)			(83)		3,785	3,785			
100168171	LYNWOOD	CA		09/20/2024		5,718		129			129		5,847	5,847			
100168172	EDISON	NJ		09/20/2024		5,055		(138)			(138)		4,917	4,917			
100168173	BIG BEAR CITY	CA		09/20/2024		7,010		(180)			(180)		6,830	6,830			
100168175	KEY WEST	FL		09/20/2024		3,166		78			78		3,244	3,244			
100168176	OLD SAYBROOK	CT		09/20/2024		4,338		(77)			(77)		4,261	4,261			
100168178	TWENTYNINE PALMS	CA		09/20/2024		3,455		(35)			(35)		3,420	3,420			
100168179	FORT COLLINS	CO		09/20/2024		3,666		24			24		3,690	3,690			
100168180	PHOENIX	AZ		09/20/2024		4,397		(51)			(51)		4,346	4,346			
100168182	SPRING	TX		09/20/2024		2,727		37			37		2,764	2,764			
100168183	CHANDLER	AZ		09/20/2024		15,256		(49)			(49)		15,207	15,207			
100168186	BEND	OR		09/20/2024		4,388		(16)			(16)		4,372	4,372			
100168187	ARNOLD	CA		09/20/2024		4,388		(58)			(58)		4,330	4,330			
100168189	MEDFORD	OR		09/20/2024		4,396		(140)			(140)		4,256	4,256			
100168191	COLUMBUS	OH		09/20/2024		4,163		(50)			(50)		4,113	4,113			
100168192	MANASSAS	VA		09/20/2024		2,346		(87)			(87)		2,259	2,259			
100168193	MANASSAS	VA		09/20/2024		2,345		(86)			(86)		2,259	2,259			
100168194	PASADENA	CA		09/20/2024		7,338		(68)			(68)		7,270	7,270			
100168195	GLENDALE	CA		09/20/2024		5,772		(89)			(89)		5,683	5,683			
100168196	BLOOMFIELD	NJ		09/20/2024		5,865		(178)			(178)		5,687	5,687			
100168197	MURRELLS INLET	SC		09/20/2024		4,030		(60)			(60)		3,970	3,970			
100168200	ROCKY FACE	GA		09/20/2024		2,560		(72)			(72)		2,488	2,488			
100168201	BROOKLYN PARK	MN		09/20/2024		4,012		(62)			(62)		3,950	3,950			
100168202	GLENDALE	AZ		09/20/2024		4,280		(85)			(85)		4,195	4,195			
100168203	DURHAM	NC		09/20/2024		3,233		(30)			(30)		3,203	3,203			
100168204	JENSEN BEACH	FL		09/20/2024		3,245		(36)			(36)		3,209	3,209			
100168205	TACOMA	WA		09/20/2024		6,225		(38)			(38)		6,187	6,187			
100168206	CHULA VISTA	CA		09/20/2024		6,400		116			116		6,516	6,516			
100168208	EAST LANSING	MI		09/20/2024		3,377		12			12		3,389	3,389			
100168209	NEWARK	DE		09/20/2024		48,180		(1,409)			(1,409)		46,771	46,771			
100168210	FULLERTON	CA		09/20/2024		7,178		(165)			(165)		7,013	7,013			
100168211	SANTA BARBARA	CA		09/20/2024		15,841		(254)			(254)		15,587	15,587			
100168212	ATLANTA	GA		09/20/2024		4,154		(93)			(93)		4,061	4,061			
100168214	JOHNSTOWN	OH		09/20/2024		7,129		(150)			(150)		6,979	6,979			
100168215	MCKINNEY	TX		09/20/2024		10,179		(319)			(319)		9,860	9,860			
100168216	LITHONIA	GA		09/20/2024		2,512		(103)			(103)		2,409	2,409			
100168217	KINGMAN	AZ		09/20/2024		2,927		(16)			(16)		2,911	2,911			
100168218	MERIDIAN	ID		09/20/2024		4,640		58			58		4,698	4,698			
100168219	INDIANAPOLIS	IN		09/20/2024		2,338		(64)			(64)		2,274	2,274			
100168220	SAN ANTONIO	TX		09/20/2024		2,975		(64)			(64)		2,911	2,911			
100168221	RICHMOND	TX		09/20/2024		9,407		(120)			(120)		9,287	9,287			
100168222	BORREGO SPRINGS	CA		09/20/2024		6,326		(29)			(29)		6,297	6,297			
100168224	WESTMINSTER	CA		09/20/2024		14,240		(165)			(165)		14,075	14,075			
100168225	SACRAMENTO	CA		09/20/2024		59,674		(931)			(931)		58,743	58,743			
100168226	EL CAJON	CA		09/20/2024		6,203		(127)			(127)		6,076	6,076			
100168227	ZEPHYRHILLS	FL		09/20/2024		3,209		(112)			(112)		3,097	3,097			
100168228	THE SEA RANCH	CA		09/20/2024		18,375		(181)			(181)		18,194	18,194			
100168229	MURRIETA	CA		09/20/2024		5,212		(56)			(56)		5,156	5,156			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168230	POMPANO BEACH	FL		09/20/2024		11,232		(125)			(125)		11,107	11,107			
100168231	KIRKLAND	WA		09/20/2024		2,495		(40)			(40)		2,455	2,455			
100168232	SILVERDALE	WA		09/20/2024		29,890		(706)			(706)		29,184	29,184			
100168233	BRISTOW	VA		09/20/2024		4,198		(59)			(59)		4,139	4,139			
100168234	BURNSVILLE	MN		09/20/2024		3,487		(97)			(97)		3,390	3,390			
100168235	WELDON	CA		09/20/2024		4,722		40			40		4,762	4,762			
100168236	BAKERSFIELD	CA		09/20/2024		5,630		(55)			(55)		5,575	5,575			
100168237	SAN ANTONIO	TX		09/20/2024		241,541		(9,605)			(9,605)		231,936	231,936			
100168238	GRASS VALLEY	CA		09/20/2024		5,461		(107)			(107)		5,354	5,354			
100168240	HILLSBOROUGH	NJ		09/20/2024		2,934		(90)			(90)		2,844	2,844			
100168241	ROANOKE	TX		09/20/2024		3,010		(103)			(103)		2,907	2,907			
100168242	LEANDER	TX		09/20/2024		3,094		(79)			(79)		3,015	3,015			
100168243	CANTON	GA		09/20/2024		33,248		(1,091)			(1,091)		32,157	32,157			
100168244	LITTLE ELM	TX		09/20/2024		2,702		(19)			(19)		2,683	2,683			
100168245	DOUGLASVILLE	GA		09/20/2024		2,394		(70)			(70)		2,324	2,324			
100168246	SHORELINE	WA		09/20/2024		11,982		(402)			(402)		11,580	11,580			
100168247	MARYSVILLE	WA		09/20/2024		7,905		(247)			(247)		7,658	7,658			
100168248	RIPON	CA		09/20/2024		5,613		(118)			(118)		5,495	5,495			
100168249	OAKLEY	CA		09/20/2024		4,600		(100)			(100)		4,500	4,500			
100168250	FREDERICKSBURG	VA		09/20/2024		3,922		(81)			(81)		3,841	3,841			
100168251	INDIO	CA		09/20/2024		6,641		(246)			(246)		6,395	6,395			
100168253	BOUNTIFUL	UT		09/20/2024		8,545		46			46		8,591	8,591			
100168255	HONOLULU	HI		09/20/2024		5,807		(146)			(146)		5,661	5,661			
100168256	ROSEVILLE	CA		09/20/2024		8,421		(49)			(49)		8,372	8,372			
100168257	ORANGE	CA		09/20/2024		8,589		(94)			(94)		8,495	8,495			
100168258	WINDSOR	CO		09/20/2024		2,998		(103)			(103)		2,895	2,895			
100168259	SAINT GEORGE	UT		09/20/2024		113,150		(138)			(138)		113,012	113,012			
100168260	BERKELEY	CA		09/20/2024		13,557		(193)			(193)		13,364	13,364			
100168261	JACKSONVILLE BEACH	FL		09/20/2024		6,454		(97)			(97)		6,357	6,357			
100168262	NORWALK	CT		09/20/2024		2,478		(2)			(2)		2,476	2,476			
100168263	MOORESVILLE	NC		09/20/2024		3,106		(34)			(34)		3,072	3,072			
100168264	COVENTRY	RI		09/20/2024		4,772		(83)			(83)		4,689	4,689			
100168265	GULF BREEZE	FL		09/20/2024		6,887		(72)			(72)		6,815	6,815			
100168266	ALBUQUERQUE	NM		09/20/2024		4,362		(57)			(57)		4,305	4,305			
100168267	ANNA	TX		09/20/2024		3,077		(125)			(125)		2,952	2,952			
100168268	SANTA BARBARA	CA		09/20/2024		5,581		(48)			(48)		5,533	5,533			
100168269	FREDERICKSBURG	TX		09/20/2024		6,452		(52)			(52)		6,400	6,400			
100168270	GILBERT	AZ		09/20/2024		18,360		(118)			(118)		18,242	18,242			
100168271	SACRAMENTO	CA		09/20/2024		76,153		(1,772)			(1,772)		74,381	74,381			
100168272	COLORADO SPRINGS	CO		09/20/2024		4,534		230			230		4,764	4,764			
100168273	SAN JOSE	CA		09/20/2024		3,221		(38)			(38)		3,183	3,183			
100168274	ODENTON	MD		09/20/2024		3,711		77			77		3,788	3,788			
100168275	CARY	NC		09/20/2024		8,713		(284)			(284)		8,429	8,429			
100168276	SAN DIEGO	CA		09/20/2024		2,522		(81)			(81)		2,441	2,441			
100168277	PORT SAINT LUCIE	FL		09/20/2024		21,523		(236)			(236)		21,287	21,287			
100168278	MONROE	NC		09/20/2024		3,698		(85)			(85)		3,613	3,613			
100168279	MISSION VIEJO	CA		09/20/2024		4,429		(79)			(79)		4,350	4,350			
100168280	DAVENPORT	FL		09/20/2024		5,719		(34)			(34)		5,685	5,685			
100168281	WHEAT RIDGE	CO		09/20/2024		2,537		(31)			(31)		2,506	2,506			
100168283	ATHENS	GA		09/20/2024		3,301		(116)			(116)		3,185	3,185			
100168284	CITRUS HEIGHTS	CA		09/20/2024		4,067		(66)			(66)		4,001	4,001			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168285	NORCROSS	GA		09/20/2024		3,133		(127)			(127)		3,006	3,006			
100168286	LAVEEN	AZ		09/20/2024		3,616		(89)			(89)		3,527	3,527			
100168287	TOLLESON	AZ		09/20/2024		3,507		(89)			(89)		3,418	3,418			
100168288	CANTON	MI		09/20/2024		5,874		(61)			(61)		5,813	5,813			
100168289	TOLLESON	AZ		09/20/2024		3,008		(86)			(86)		2,922	2,922			
100168290	ORLANDO	FL		09/20/2024		3,025		40			40		3,065	3,065			
100168292	DALTON	GA		09/20/2024		2,366		(82)			(82)		2,284	2,284			
100168293	LOUISVILLE	KY		09/20/2024		3,437		(108)			(108)		3,329	3,329			
100168294	FARMINGTON	UT		09/20/2024		3,445		(78)			(78)		3,367	3,367			
100168295	BELTON	MO		09/20/2024		2,613		(75)			(75)		2,538	2,538			
100168296	SAN DIEGO	CA		09/20/2024		14,948		(468)			(468)		14,480	14,480			
100168297	WASHINGTON	DC		09/20/2024		2,923		(106)			(106)		2,817	2,817			
100168298	ROCKLIN	CA		09/20/2024		6,067		(36)			(36)		6,031	6,031			
100168300	BAKERSFIELD	CA		09/20/2024		6,328		(191)			(191)		6,137	6,137			
100168301	PALM BAY	FL		09/20/2024		5,969		(298)			(298)		5,671	5,671			
100168302	WEST CHESTER	PA		09/20/2024		3,491		(140)			(140)		3,351	3,351			
100168303	HASLET	TX		09/20/2024		2,526		(99)			(99)		2,427	2,427			
100168305	LILBURN	GA		09/20/2024		53,929		(608)			(608)		53,321	53,321			
100168307	PORT CHARLOTTE	FL		09/20/2024		5,866		(163)			(163)		5,703	5,703			
100168308	KENT	WA		09/20/2024		5,041		(97)			(97)		4,944	4,944			
100168311	SNELLVILLE	GA		09/20/2024		5,864		(170)			(170)		5,694	5,694			
100168313	EAGLES MERE	PA		09/20/2024		8,260		278			278		8,538	8,538			
100168314	LAKE HARMONY	PA		09/20/2024		402,292		(10,114)			(10,114)		392,178	392,178			
100168315	SAINT PAUL	MN		09/20/2024		2,645		(86)			(86)		2,559	2,559			
100168316	TEMPE	AZ		09/20/2024		2,234		(73)			(73)		2,161	2,161			
100168317	WARRENTON	VA		09/20/2024		145,239		(5,062)			(5,062)		140,177	140,177			
100168318	CHULA VISTA	CA		09/20/2024		12,925		(440)			(440)		12,485	12,485			
100168320	BRADLEY	CA		09/20/2024		4,751		(81)			(81)		4,670	4,670			
100168321	SPRING	TX		09/20/2024		2,631		(100)			(100)		2,531	2,531			
100168322	LAUREL	MD		09/20/2024		5,105		(124)			(124)		4,981	4,981			
100168323	VACAVILLE	CA		09/20/2024		14,925		(163)			(163)		14,762	14,762			
100168324	SALIDA	CO		09/20/2024		5,968		(38)			(38)		5,930	5,930			
100168326	LOS ANGELES	CA		09/20/2024		14,220		(168)			(168)		14,052	14,052			
100168327	ATHENS	GA		09/20/2024		3,333		(34)			(34)		3,299	3,299			
100168328	LIVONIA	MI		09/20/2024		8,698		(306)			(306)		8,392	8,392			
100168329	SPLENDORA	TX		09/20/2024		2,496		(78)			(78)		2,418	2,418			
100168330	LAKESIDE	CA		09/20/2024		5,556		(55)			(55)		5,501	5,501			
100168331	FORT LAUDERDALE	FL		09/20/2024		8,481		(165)			(165)		8,316	8,316			
100168332	ROSEVILLE	CA		09/20/2024		4,322		(5)			(5)		4,317	4,317			
100168334	IRVING	TX		09/20/2024		3,604		(78)			(78)		3,526	3,526			
100168335	COLORADO SPRINGS	CO		09/20/2024		4,292		176			176		4,468	4,468			
100168336	BONITA SPRINGS	FL		09/20/2024		3,402		(125)			(125)		3,277	3,277			
100168338	MARTINEZ	GA		09/20/2024		2,558		(97)			(97)		2,461	2,461			
100168339	CHARLOTTE	NC		09/20/2024		2,354		(79)			(79)		2,275	2,275			
100168341	CARROLLTON	TX		09/20/2024		3,138		(88)			(88)		3,050	3,050			
100168342	HOUGHTON LAKE	MI		09/25/2024		4,422		(142)			(142)		4,280	4,280			
100168343	PORTLAND	OR		09/25/2024		7,396		(172)			(172)		7,224	7,224			
100168345	SHARPSBURG	GA		09/25/2024		7,328		(187)			(187)		7,141	7,141			
100168346	PANAMA CITY BEACH	FL		09/25/2024		7,498		(151)			(151)		7,347	7,347			
100168347	ANN ARBOR	MI		09/25/2024		4,100		(85)			(85)		4,015	4,015			
100168348	BATON ROUGE	LA		09/25/2024		43,983		(1,793)	1		(1,794)		42,189	42,092		(97)	(97)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168349	CRANDALL	TX		09/25/2024		20,859		361			361		21,220	21,220			
100168350	OCEAN ISLE BEACH	NC		09/25/2024		2,454		14			14		2,468	2,468			
100168351	HOUSTON	TX		09/25/2024		43,361		(381)			(381)		42,980	42,980			
100168352	MIAMI	FL		09/25/2024		2,458		(69)			(69)		2,389	2,389			
100168353	CARTHAGE	NC		09/25/2024		2,399		99		(1)	100		2,499	3,233		734	734
100168354	LA QUINTA	CA		09/25/2024		7,242		47			47		7,289	7,289			
100168355	CONWAY	SC		09/25/2024		2,061		41			41		2,102	2,102			
100168356	VERO BEACH	FL		09/25/2024		11,317		152			152		11,469	11,469			
100168357	CONVERSE	TX		09/25/2024		2,309		61			61		2,370	2,370			
100168358	FOREST PARK	GA		09/25/2024		1,862		(28)			(28)		1,834	1,834			
100168360	BIXBY	OK		09/25/2024		2,448		(46)			(46)		2,402	2,402			
100168361	OCALA	FL		09/25/2024		2,491		(2)			(2)		2,489	2,489			
100168362	ARLINGTON	TN		09/25/2024		2,241		(89)			(89)		2,152	2,152			
100168363	INDIANAPOLIS	IN		09/25/2024		2,415		(69)			(69)		2,346	2,346			
100168364	TAYLOR	TX		09/25/2024		2,345		(80)			(80)		2,265	2,265			
100168365	DESTIN	FL		09/25/2024		4,158		(20)			(20)		4,138	4,138			
100168366	KENNESAW	GA		09/25/2024		11,096		(401)			(401)		10,695	10,695			
100168367	TYBEE ISLAND	GA		09/25/2024		2,281		(76)			(76)		2,205	2,205			
100168368	DAVENPORT	FL		09/25/2024		5,264		115			115		5,379	5,379			
100168370	OKLAHOMA CITY	OK		09/25/2024		2,732		(1)			(1)		2,731	2,731			
100168371	VALDOSTA	GA		09/25/2024		2,918		78			78		2,996	2,996			
100168372	TULSA	OK		09/25/2024		3,881		(69)			(69)		3,812	3,812			
100168373	OWINGS MILLS	MD		09/25/2024		2,218		(129)			(129)		2,089	2,089			
100168374	SAVANNAH	GA		09/25/2024		2,637		(65)			(65)		2,572	2,572			
100168375	COLUMBUS	OH		09/25/2024		2,419		(74)			(74)		2,345	2,345			
100168376	POCATELLO	ID		09/25/2024		2,172		(79)			(79)		2,093	2,093			
100168377	NAMPA	ID		09/25/2024		2,179		(69)			(69)		2,110	2,110			
100168378	NORTH BRUNSWICK	NJ		09/25/2024		2,582		(72)			(72)		2,510	2,510			
100168379	PILOT POINT	TX		09/25/2024		2,352		(88)			(88)		2,264	2,264			
100168380	MONROE	NC		09/25/2024		2,484		(88)			(88)		2,396	2,396			
100168381	CLEVELAND	TN		09/25/2024		2,259		(79)			(79)		2,180	2,180			
100168382	SAINT AUGUSTINE	FL		09/25/2024		3,125		(33)			(33)		3,092	3,092			
100168383	CHARLOTTE	NC		09/25/2024		2,622		(76)			(76)		2,546	2,546			
100168384	FORT WORTH	TX		09/25/2024		3,033		(20)			(20)		3,013	3,013			
100168385	FORT WORTH	TX		09/25/2024		3,074		23			23		3,097	3,097			
100168386	WOODBURY	MN		09/25/2024		6,766		(136)			(136)		6,630	6,630			
100168387	DAPHNE	AL		09/25/2024		3,051		(18)			(18)		3,033	3,033			
100168389	DAYTON	MN		09/25/2024		3,613		109			109		3,722	3,722			
100168391	KATY	TX		09/25/2024		2,948		(21)			(21)		2,927	2,927			
100168392	HOPEWELL	VA		09/25/2024		2,747		(63)			(63)		2,684	2,684			
100168393	GREEN BAY	WI		09/25/2024		2,453		(84)			(84)		2,369	2,369			
100168395	TIOGA	TX		09/25/2024		3,675		(128)			(128)		3,547	3,547			
100168396	SAN MARCOS	TX		09/25/2024		3,172		27			27		3,199	3,199			
100168397	MANDEVILLE	LA		09/25/2024		2,239		(72)			(72)		2,167	2,167			
100168398	SAN MARCOS	TX		09/25/2024		3,142		(18)			(18)		3,124	3,124			
100168399	ODESSA	TX		09/25/2024		4,127		(113)			(113)		4,014	4,014			
100168400	MCKINNEY	TX		09/25/2024		3,276		36			36		3,312	3,312			
100168401	DUNSMUIR	CA		09/25/2024		2,483		(85)			(85)		2,398	2,398			
100168402	SAN MARCOS	TX		09/25/2024		3,143		55			55		3,198	3,198			
100168403	WEYMOUTH	MA		09/25/2024		2,830		(79)			(79)		2,751	2,751			
100168404	XENIA	OH		09/25/2024		3,229		(13)			(13)		3,216	3,216			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168405	AUBURN	GA		09/25/2024		3,250		(31)			(31)		3,219	3,219			
100168406	ARLINGTON	TX		09/25/2024		5,306		(148)			(148)		5,158	5,158			
100168407	HAMPSHIRE	IL		09/25/2024		3,726		159			159		3,885	3,885			
100168408	CHARLOTTE	NC		09/25/2024		2,630		(87)			(87)		2,543	2,543			
100168409	ZELLWOOD	FL		09/25/2024		3,693		13			13		3,706	3,706			
100168410	WINDERMERE	FL		09/25/2024		12,398		(295)			(295)		12,103	12,103			
100168411	RALEIGH	NC		09/25/2024		3,852		(113)			(113)		3,739	3,739			
100168412	NORTH PORT	FL		09/25/2024		2,532		(90)			(90)		2,442	2,442			
100168413	MESQUITE	TX		09/25/2024		2,933		(56)			(56)		2,877	2,877			
100168414	KATY	TX		09/25/2024		2,666		(89)			(89)		2,577	2,577			
100168415	CONCORD	NC		09/25/2024		2,892		(84)			(84)		2,808	2,808			
100168416	COLONIAL BEACH	VA		09/25/2024		2,470		(95)			(95)		2,375	2,375			
100168417	ARCOLA	TX		09/25/2024		3,316		(13)			(13)		3,303	3,303			
100168418	ANNA	TX		09/25/2024		5,400		(127)			(127)		5,273	5,273			
100168419	MONROE	OH		09/25/2024		5,199		(188)			(188)		5,011	5,011			
100168421	BRADENTON	FL		09/25/2024		2,951		(53)			(53)		2,898	2,898			
100168422	GASTONIA	NC		09/25/2024		2,762		(97)			(97)		2,665	2,665			
100168423	RIDGELAND	SC		09/25/2024		2,423		(81)			(81)		2,342	2,342			
100168424	SONOMA	CA		09/25/2024		3,134		(54)			(54)		3,080	3,080			
100168425	MIDLOTHIAN	VA		09/25/2024		3,033		(69)			(69)		2,964	2,964			
100168426	DURHAM	NC		09/25/2024		3,020		(74)			(74)		2,946	2,946			
100168427	CONCORD	NC		09/25/2024		50,054		(725)			(725)		49,329	49,329			
100168428	WASHINGTON	UT		09/25/2024		3,735		36			36		3,771	3,771			
100168430	COLUMBUS	OH		09/25/2024		3,080		(34)			(34)		3,046	3,046			
100168431	ACWORTH	GA		09/25/2024		11,193		(58)			(58)		11,135	11,135			
100168432	GEORGETOWN	TX		09/25/2024		3,738		113			113		3,851	3,851			
100168433	OAKHURST	CA		09/25/2024		2,704		(88)			(88)		2,616	2,616			
100168434	PHILADELPHIA	PA		09/25/2024		2,683		(87)			(87)		2,596	2,596			
100168435	ARCOLA	TX		09/25/2024		3,500		(11)			(11)		3,489	3,489			
100168437	LEANDER	TX		09/25/2024		2,842		(64)			(64)		2,778	2,778			
100168438	DALLAS	GA		09/25/2024		3,559		25			25		3,584	3,584			
100168439	ROUND ROCK	TX		09/25/2024		6,932		(117)			(117)		6,815	6,815			
100168440	YOUNGSVILLE	NC		09/25/2024		3,126		(96)			(96)		3,030	3,030			
100168441	SAUTEE NACOOCHEE	GA		09/25/2024		2,808		(92)			(92)		2,716	2,716			
100168442	ROUND ROCK	TX		09/25/2024		3,110		(54)			(54)		3,056	3,056			
100168443	AUSTIN	TX		09/25/2024		7,523		(164)			(164)		7,359	7,359			
100168444	COLLEGE PARK	GA		09/25/2024		3,055		(78)			(78)		2,977	2,977			
100168446	KNOXVILLE	TN		09/25/2024		6,008		(100)			(100)		5,908	5,908			
100168447	LAS VEGAS	NV		09/25/2024		3,843		(13)			(13)		3,830	3,830			
100168448	EUREKA	CA		09/25/2024		3,287		(36)			(36)		3,251	3,251			
100168449	AUBURN	AL		09/25/2024		2,984		(80)			(80)		2,904	2,904			
100168450	SOUTH PADRE ISLAND	TX		09/25/2024		10,058		(282)			(282)		9,776	9,776			
100168451	FORT WORTH	TX		09/25/2024		2,861		(89)			(89)		2,772	2,772			
100168452	MONROE	NC		09/25/2024		6,523		(80)			(80)		6,443	6,443			
100168453	BETHLEHEM	GA		09/25/2024		3,014		(61)			(61)		2,953	2,953			
100168454	RALEIGH	NC		09/25/2024		3,080		(90)			(90)		2,990	2,990			
100168455	CONCORD	NC		09/25/2024		65,779		(2,258)	14		(2,272)		63,507	63,293		(214)	(214)
100168456	COLUMBUS	OH		09/25/2024		3,643		3			3		3,646	3,646			
100168457	VICTORVILLE	CA		09/25/2024		3,021		(98)			(98)		2,923	2,923			
100168458	NORTH LAS VEGAS	NV		09/25/2024		3,489		40			40		3,529	3,529			
100168459	ANNA	TX		09/25/2024		180,104		(4,685)			(4,685)		175,419	175,419			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168460	ANNA	TX		09/25/2024		3,237		(56)			(56)		3,181	3,181			
100168461	GAINESVILLE	VA		09/25/2024		5,530		(70)			(70)		5,460	5,460			
100168462	CHARLOTTE	NC		09/25/2024		21,051		(556)			(556)		20,495	20,495			
100168463	MONROE	NC		09/25/2024		3,786		107			107		3,893	3,893			
100168464	ST CHARLES	IL		09/25/2024		3,720		3			3		3,723	3,723			
100168465	CLINTON	MD		09/25/2024		3,871		25			25		3,896	3,896			
100168466	DELAWARE	OH		09/25/2024		4,411		86			86		4,497	4,497			
100168467	HOUSTON	TX		09/25/2024		3,627		(106)			(106)		3,521	3,521			
100168468	OCEAN PARK	WA		09/25/2024		11,260		(290)			(290)		10,970	10,970			
100168469	VAIL	AZ		09/25/2024		4,820		146			146		4,966	4,966			
100168471	MONROE	NC		09/25/2024		3,805		4			4		3,809	3,809			
100168472	FRESNO	CA		09/25/2024		3,591		(50)			(50)		3,541	3,541			
100168473	SACRAMENTO	CA		09/25/2024		11,190		(375)			(375)		10,815	10,815			
100168474	KELLER	TX		09/25/2024		3,029		(73)			(73)		2,956	2,956			
100168475	GAINESVILLE	GA		09/25/2024		3,156		(95)			(95)		3,061	3,061			
100168476	ARGYLE	TX		09/25/2024		3,959		25			25		3,984	3,984			
100168477	SOUTH BEACH	OR		09/25/2024		2,844		(102)			(102)		2,742	2,742			
100168478	STEPHENS CITY	VA		09/25/2024		117,270		(572)			(572)		116,698	116,698			
100168479	LARGO	FL		09/25/2024		6,998		198			198		7,196	7,196			
100168480	AURORA	CO		09/25/2024		3,372		(61)			(61)		3,311	3,311			
100168481	SARASOTA	FL		09/25/2024		3,476		(95)			(95)		3,381	3,381			
100168482	CASA GRANDE	AZ		09/25/2024		2,885		(110)			(110)		2,775	2,775			
100168483	TUNNEL HILL	GA		09/25/2024		3,366		(73)			(73)		3,293	3,293			
100168484	PALM DESERT	CA		09/25/2024		3,453		(63)			(63)		3,390	3,390			
100168485	CARLTON	MN		09/25/2024		3,304		(85)			(85)		3,219	3,219			
100168486	WOODSTOCK	GA		09/25/2024		3,717		(75)			(75)		3,642	3,642			
100168487	CARY	NC		09/25/2024		3,564		(86)			(86)		3,478	3,478			
100168488	CUMMING	GA		09/25/2024		3,580		(107)			(107)		3,473	3,473			
100168489	KANSAS CITY	MO		09/25/2024		3,757		(47)			(47)		3,710	3,710			
100168490	FRESNO	CA		09/25/2024		3,838		(38)			(38)		3,800	3,800			
100168491	DEER PARK	WA		09/25/2024		3,720		(98)			(98)		3,622	3,622			
100168493	DURHAM	NC		09/25/2024		57,712		(1,426)	1		(1,427)		56,285	56,170		(116)	(116)
100168494	GRAHAM	WA		09/25/2024		3,722		(100)			(100)		3,622	3,622			
100168495	MANCHESTER	NH		09/25/2024		3,477		(108)			(108)		3,369	3,369			
100168496	BIRMINGHAM	AL		09/25/2024		3,624		(108)			(108)		3,516	3,516			
100168497	ARGYLE	TX		09/25/2024		4,234		65			65		4,299	4,299			
100168498	FREDERICKSBURG	TX		09/25/2024		3,204		(93)			(93)		3,111	3,111			
100168499	WINCHESTER	VA		09/25/2024		4,261		6			6		4,267	4,267			
100168500	FREDERICK	MD		09/25/2024		4,545		(26)			(26)		4,519	4,519			
100168501	COVINGTON	KY		09/25/2024		3,740		(96)			(96)		3,644	3,644			
100168503	BEAUFORT	SC		09/25/2024		3,971		(54)			(54)		3,917	3,917			
100168504	DOWNINGTOWN	PA		09/25/2024		3,929		(90)			(90)		3,839	3,839			
100168505	WORCESTER	MA		09/25/2024		4,205		(88)			(88)		4,117	4,117			
100168506	SALADO	TX		09/25/2024		8,034		(212)			(212)		7,822	7,822			
100168507	AUSTIN	TX		09/25/2024		4,024		(98)			(98)		3,926	3,926			
100168509	CHANTILLY	VA		09/25/2024		4,253		(69)			(69)		4,184	4,184			
100168510	ASHFORD	WA		09/25/2024		4,417		(71)			(71)		4,346	4,346			
100168511	CHARLOTTE	NC		09/25/2024		4,014		(107)			(107)		3,907	3,907			
100168512	PORT ORCHARD	WA		09/25/2024		4,359		(72)			(72)		4,287	4,287			
100168513	MCKINNEY	TX		09/25/2024		9,935		(161)			(161)		9,774	9,774			
100168514	CANYON LAKE	TX		09/25/2024		4,064		(138)			(138)		3,926	3,926			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168515	WASHINGTON	UT		09/25/2024		4,328		(89)			(89)		4,239	4,239			
100168516	RANCHO CORDOVA	CA		09/25/2024		4,945		162			162		5,107	5,107			
100168517	PORT ORCHARD	WA		09/25/2024		7,758		(132)			(132)		7,626	7,626			
100168518	SAVANNAH	GA		09/25/2024		5,403		(127)			(127)		5,276	5,276			
100168519	PERRIS	CA		09/25/2024		4,651		(111)			(111)		4,540	4,540			
100168520	MASHPEE	MA		09/25/2024		4,219		(121)			(121)		4,098	4,098			
100168522	MAPLE VALLEY	WA		09/25/2024		4,929		(88)			(88)		4,841	4,841			
100168523	NAPLES	FL		09/25/2024		4,716		(138)			(138)		4,578	4,578			
100168526	FONTANA	CA		09/25/2024		4,821		(97)			(97)		4,724	4,724			
100168527	PHILADELPHIA	PA		09/25/2024		5,011		(85)			(85)		4,926	4,926			
100168528	SEDONA	AZ		09/25/2024		5,377		(187)			(187)		5,190	5,190			
100168530	FEDERAL WAY	WA		09/25/2024		4,789		(125)			(125)		4,664	4,664			
100168531	JERSEY CITY	NJ		09/25/2024		4,576		(64)			(64)		4,512	4,512			
100168532	SIMI VALLEY	CA		09/25/2024		5,486		(97)			(97)		5,389	5,389			
100168533	SOUTH LAKE TAHOE	CA		09/25/2024		4,286		(108)			(108)		4,178	4,178			
100168534	DENVER	CO		09/25/2024		4,870		(196)			(196)		4,674	4,674			
100168535	PAUMA VALLEY	CA		09/25/2024		5,159		(143)			(143)		5,016	5,016			
100168536	DAWSONVILLE	GA		09/25/2024		5,546		(42)			(42)		5,504	5,504			
100168537	BRENTWOOD	CA		09/25/2024		4,982		(98)			(98)		4,884	4,884			
100168538	CONCORD	CA		09/25/2024		5,853		(138)			(138)		5,715	5,715			
100168539	CRIPPLE CREEK	CO		09/25/2024		5,138		(82)			(82)		5,056	5,056			
100168540	MARYSVILLE	WA		09/25/2024		6,724		(136)			(136)		6,588	6,588			
100168541	RIVER EDGE	NJ		09/25/2024		6,205		(179)			(179)		6,026	6,026			
100168542	BENICIA	CA		09/25/2024		6,425		(200)			(200)		6,225	6,225			
100168543	LAKEWOOD	NJ		09/25/2024		5,968		(123)			(123)		5,845	5,845			
100168544	DENVER	CO		09/25/2024		6,962		(147)			(147)		6,815	6,815			
100168545	JERSEY CITY	NJ		09/25/2024		5,759		(93)			(93)		5,666	5,666			
100168546	NATIONAL CITY	CA		09/25/2024		6,560		(50)			(50)		6,510	6,510			
100168548	MANZANITA	OR		09/25/2024		7,639		(147)			(147)		7,492	7,492			
100168549	WASHINGTON	DC		09/25/2024		7,523		(124)			(124)		7,399	7,399			
100168551	HOWELL	NJ		09/25/2024		7,266		(184)			(184)		7,082	7,082			
100168552	HARDEEVILLE	SC		09/25/2024		3,585		(116)			(116)		3,469	3,469			
100168553	BRIAN HEAD	UT		09/25/2024		4,928		(85)			(85)		4,843	4,843			
100168554	LOS ANGELES	CA		09/25/2024		10,355		(225)			(225)		10,130	10,130			
100168556	TUCSON	AZ		09/25/2024		3,462		(86)			(86)		3,376	3,376			
100168557	COLTON	CA		09/25/2024		7,231		(62)			(62)		7,169	7,169			
100168558	PINETOP	AZ		09/25/2024		7,262		(80)			(80)		7,182	7,182			
100168559	PORT ORCHARD	WA		09/25/2024		5,678		(78)			(78)		5,600	5,600			
100168560	BATAVIA	OH		09/25/2024		2,707		(80)			(80)		2,627	2,627			
100168561	NORWALK	CA		09/25/2024		13,122		(244)			(244)		12,878	12,878			
100168562	HONOLULU	HI		09/25/2024		2,695		(81)			(81)		2,614	2,614			
100168564	CLAYTON	GA		09/25/2024		5,659		(81)			(81)		5,578	5,578			
100168565	RENTON	WA		09/25/2024		8,855		(40)			(40)		8,815	8,815			
100168567	LAS VEGAS	NV		09/25/2024		3,699		(11)			(11)		3,688	3,688			
100168568	LYNCHBURG	VA		09/25/2024		2,740		(46)			(46)		2,694	2,694			
100168569	CRESTLINE	CA		09/25/2024		3,507		(75)			(75)		3,432	3,432			
100168572	CLEMSON	SC		09/25/2024		3,394		(106)			(106)		3,288	3,288			
100168573	VENICE	FL		09/25/2024		2,250		(87)			(87)		2,163	2,163			
100168574	SCHERTZ	TX		09/25/2024		2,436		(28)			(28)		2,408	2,408			
100168575	SPRING HILL	FL		09/25/2024		5,243		(95)			(95)		5,148	5,148			
100168577	BRADENTON	FL		09/25/2024		4,068		(9)			(9)		4,059	4,059			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168578	AUBURN	PA		09/25/2024		2,546		(2)			(2)		2,544	2,544			
100168579	SAN ANTONIO	TX		09/25/2024		2,652		114			114		2,766	2,766			
100168580	NAPLES	FL		09/25/2024		4,721		(118)			(118)		4,603	4,603			
100168581	BURNET	TX		09/25/2024		2,287		(93)			(93)		2,194	2,194			
100168582	OAK ISLAND	NC		09/25/2024		7,552		(189)			(189)		7,363	7,363			
100168584	LAKE LURE	NC		09/25/2024		3,648		(11)			(11)		3,637	3,637			
100168586	LOCUST GROVE	VA		09/25/2024		12,191		(260)			(260)		11,931	11,931			
100168587	WILLIS	TX		09/25/2024		6,113		(154)			(154)		5,959	5,959			
100168588	GASTONIA	NC		09/25/2024		3,727		84			84		3,811	3,811			
100168589	MILLVILLE	DE		09/25/2024		3,842		34			34		3,876	3,876			
100168590	FLORIDA CITY	FL		09/25/2024		3,974		12			12		3,986	3,986			
100168591	HOUSTON	TX		09/25/2024		2,987		12			12		2,999	2,999			
100168592	FUQUAY VARINA	NC		09/25/2024		4,554		40			40		4,594	4,594			
100168593	GULF SHORES	AL		09/25/2024		4,368		12			12		4,380	4,380			
100168594	WILMINGTON	NC		09/25/2024		4,080		36			36		4,116	4,116			
100168595	SHERIDAN	IN		09/25/2024		2,461		(103)			(103)		2,358	2,358			
100168596	KILL DEVIL HILLS	NC		09/25/2024		6,179		(94)			(94)		6,085	6,085			
100168597	POINCIANA	FL		09/25/2024		2,910		(84)			(84)		2,826	2,826			
100168598	FUQUAY VARINA	NC		09/25/2024		4,435		203			203		4,638	4,638			
100168599	LAS VEGAS	NV		09/25/2024		5,474		(22)			(22)		5,452	5,452			
100168600	BUNNELL	FL		09/25/2024		2,583		43			43		2,626	2,626			
100168601	KNOXVILLE	TN		09/25/2024		3,746		(84)			(84)		3,662	3,662			
100168602	PROVINCETOWN	MA		09/25/2024		6,325		(157)			(157)		6,168	6,168			
100168604	DELTAVILLE	VA		09/25/2024		3,838		(144)			(144)		3,694	3,694			
100168605	MONETA	VA		09/25/2024		9,202		(206)			(206)		8,996	8,996			
100168607	EASLEY	SC		09/25/2024		116,800		(2,106)			(2,106)		114,694	114,694			
100168608	LUSBY	MD		09/25/2024		5,053		(87)			(87)		4,966	4,966			
100168609	BELLA VISTA	AR		09/25/2024		6,456		(113)			(113)		6,343	6,343			
100168610	FRANKFORT	IL		09/25/2024		3,077		(89)			(89)		2,988	2,988			
100168611	THREE RIVERS	MI		09/25/2024		3,811		(82)			(82)		3,729	3,729			
100168612	BRANSON WEST	MO		09/25/2024		4,081		(135)			(135)		3,946	3,946			
100168613	CRYSTAL BEACH	TX		09/25/2024		204,067		(6,144)			(6,144)		197,923	197,923			
100168614	GREENVILLE	SC		09/25/2024		3,629		(28)			(28)		3,601	3,601			
100168615	SAN DIEGO	CA		09/25/2024		8,701		(184)			(184)		8,517	8,517			
100168616	CORONA	CA		09/25/2024		6,388		(122)			(122)		6,266	6,266			
100168617	SAN DIEGO	CA		09/25/2024		10,843		(420)			(420)		10,423	10,423			
100168618	ANAHEIM	CA		09/25/2024		4,034		(61)			(61)		3,973	3,973			
100168619	BIG PINE KEY	FL		09/25/2024		6,437		(263)			(263)		6,174	6,174			
100168620	RALEIGH	NC		09/25/2024		3,631		(18)			(18)		3,613	3,613			
100168621	WINTER GARDEN	FL		09/25/2024		3,404		(79)			(79)		3,325	3,325			
100168623	LAWNDALE	CA		09/25/2024		7,209		(167)			(167)		7,042	7,042			
100168624	NEWPORT BEACH	CA		09/25/2024		16,917		(383)			(383)		16,534	16,534			
100168625	OAKLAND	CA		09/25/2024		12,276		(373)			(373)		11,903	11,903			
100168626	ROSEVILLE	CA		09/25/2024		5,930		(285)			(285)		5,645	5,645			
100168627	HUNTINGTON BEACH	CA		09/25/2024		10,492		(365)			(365)		10,127	10,127			
100168628	LOS ANGELES	CA		09/25/2024		389,646		(9,858)			(9,858)		379,788	379,788			
100168629	WEST CHESTER	PA		09/25/2024		6,073		(168)			(168)		5,905	5,905			
100168630	BRADENTON	FL		09/25/2024		3,185		(137)			(137)		3,048	3,048			
100168631	BAKERSFIELD	CA		09/25/2024		5,278		(120)			(120)		5,158	5,158			
100168632	RICHMOND	CA		09/25/2024		2,821		(180)			(180)		2,641	2,641			
100168633	MANSFIELD	TX		09/25/2024		4,010		(109)			(109)		3,901	3,901			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168634	GARLAND	TX		09/25/2024		3,622		(86)			(86)		3,536	3,536			
100168635	LOS ANGELES	CA		09/25/2024		21,041		(702)			(702)		20,339	20,339			
100168636	GARDEN GROVE	CA		09/25/2024		6,842		(192)			(192)		6,650	6,650			
100168637	VIRGINIA BEACH	VA		09/25/2024		133,796		(6,079)			(6,079)		127,717	127,717			
100168638	KATY	TX		09/25/2024		4,060		(179)			(179)		3,881	3,881			
100168639	PORT ST. LUCIE	FL		09/25/2024		2,789		(80)			(80)		2,709	2,709			
100168640	MYRTLE BEACH	SC		09/25/2024		5,222		(142)			(142)		5,080	5,080			
100168641	PARLIER	CA		09/25/2024		3,820		(70)			(70)		3,750	3,750			
100168642	SELMA	CA		09/25/2024		2,997		(62)			(62)		2,935	2,935			
100168643	PARLIER	CA		09/25/2024		3,653		(66)			(66)		3,587	3,587			
100168644	PARLIER	CA		09/25/2024		2,370		(55)			(55)		2,315	2,315			
100168645	PARLIER	CA		09/25/2024		3,199		(68)			(68)		3,131	3,131			
100168646	SELMA	CA		09/25/2024		2,821		(62)			(62)		2,759	2,759			
100168649	SCOTTSDALE	AZ		09/25/2024		9,835		(393)			(393)		9,442	9,442			
100168650	MARIETTA	GA		09/25/2024		2,696		(52)			(52)		2,644	2,644			
100168651	STONE MOUNTAIN	GA		09/25/2024		2,189		(103)			(103)		2,086	2,086			
100168652	RANCHO SANTA MARGARITA	CA		09/25/2024		7,464		(106)			(106)		7,358	7,358			
100168653	PENSACOLA BEACH	FL		09/25/2024		26,846		(1,660)			(1,660)		25,186	25,186			
100168654	CHARLOTTE	NC		09/25/2024		3,510		(82)			(82)		3,428	3,428			
100168655	CHARLOTTE	NC		09/25/2024		9,855		(261)			(261)		9,594	9,594			
100168657	OAKLAND PARK	FL		09/25/2024		2,849		(193)			(193)		2,656	2,656			
100168658	LEASBURG	NC		09/25/2024		4,052		(111)			(111)		3,941	3,941			
100168660	SPARTA	NJ		09/25/2024		3,712		(158)			(158)		3,554	3,554			
100168661	JERSEY CITY	NJ		09/25/2024		15,199		(1,069)			(1,069)		14,130	14,130			
100168662	SAN FRANCISCO	CA		09/25/2024		12,310		(325)			(325)		11,985	11,985			
100168663	GLENDALE	AZ		09/25/2024		3,223		(100)			(100)		3,123	3,123			
100168664	GLEN COVE	NY		09/25/2024		5,177		(255)			(255)		4,922	4,922			
100168665	WEST PALM BEACH	FL		09/25/2024		4,243		(169)			(169)		4,074	4,074			
100168666	LILBURN	GA		09/25/2024		11,851		(561)			(561)		11,290	11,290			
100168667	CLEARWATER	FL		09/25/2024		2,792		(84)			(84)		2,708	2,708			
100168668	MIAMI	FL		09/25/2024		7,451		(221)			(221)		7,230	7,230			
100168669	DALLAS	TX		09/25/2024		(187)		(68)			(68)		(255)	(255)			
100168671	HYANNIS	MA		09/25/2024		2,760		(43)			(43)		2,717	2,717			
100168672	LANCASTER	PA		09/25/2024		2,274		(7)			(7)		2,267	2,267			
100168673	RICHARDSON	TX		09/25/2024		5,911		20			20		5,931	5,931			
100168674	AVE MARIA	FL		09/25/2024		3,460		(141)			(141)		3,319	3,319			
100168675	BAY HARBOR ISLANDS	FL		09/25/2024		20,585		(703)			(703)		19,882	19,882			
100168677	WALDWICK	NJ		09/25/2024		4,947		(136)			(136)		4,811	4,811			
100168678	WHITTIER	CA		09/25/2024		9,108		(641)			(641)		8,467	8,467			
100168679	RICHMOND	VA		09/25/2024		2,108		(136)			(136)		1,972	1,972			
100168680	HUNTINGTON	NY		09/25/2024		33,851		(880)			(880)		32,971	32,971			
100168681	NORCO	CA		09/25/2024		435,044		(10,116)			(10,116)		424,928	424,928			
100168683	BOW	WA		09/25/2024		20,454		(408)			(408)		20,046	20,046			
100168685	LOS ANGELES	CA		09/25/2024		5,593		(198)			(198)		5,395	5,395			
100168687	DAVENPORT	FL		09/25/2024		2,908		(36)			(36)		2,872	2,872			
100168688	SAN BRUNO	CA		09/25/2024		12,334		(491)			(491)		11,843	11,843			
100168689	MARANA	AZ		09/25/2024		2,761		(69)			(69)		2,692	2,692			
100168692	LANCASTER	CA		09/25/2024		2,925		(129)			(129)		2,796	2,796			
100168693	WAXHAW	NC		09/25/2024		3,900		(101)			(101)		3,799	3,799			
100168694	LEADVILLE	CO		09/25/2024		4,210		(72)			(72)		4,138	4,138			
100168697	OXNARD	CA		09/25/2024		30,913		(1,194)			(1,194)		29,719	29,719			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168698	METUCHEN	NJ		09/25/2024		3,292		(195)			(195)		3,097	3,097			
100168699	SAINT PETERSBURG	FL		09/25/2024		3,350		(61)			(61)		3,289	3,289			
100168700	PALM HARBOR	FL		09/25/2024		3,635		(121)			(121)		3,514	3,514			
100168701	WHITE LAKE	MI		09/25/2024		2,647		(74)			(74)		2,573	2,573			
100168702	POINCIANA	FL		09/25/2024		2,143		2			2		2,145	2,145			
100168703	SPRING HILL	FL		09/25/2024		1,450		(105)			(105)		1,345	1,345			
100168704	VANCOUVER	WA		09/25/2024		3,832		(128)			(128)		3,704	3,704			
100168705	RHINELANDER	WI		09/25/2024		2,305		(149)			(149)		2,156	2,156			
100168706	GARDEN GROVE	CA		09/25/2024		6,385		(292)			(292)		6,093	6,093			
100168707	MORENO VALLEY	CA		09/25/2024		3,462		(209)			(209)		3,253	3,253			
100168708	SMITHTOWN	NY		09/25/2024		7,424		(235)			(235)		7,189	7,189			
100168709	SPRINGFIELD	MO		09/25/2024		1,520		(18)			(18)		1,502	1,502			
100168710	HARTWELL	GA		09/25/2024		3,956		(216)			(216)		3,740	3,740			
100168711	KATY	TX		09/25/2024		1,646		(39)			(39)		1,607	1,607			
100168712	MONTAGUE	NJ		09/25/2024		2,179		(97)			(97)		2,082	2,082			
100168714	RALEIGH	NC		09/25/2024		2,965		(51)			(51)		2,914	2,914			
100168715	PASCO	WA		09/25/2024		4,341		(217)	1		(218)		4,123	3,945		(178)	(178)
100168716	CHELSEA	OK		09/25/2024		825		(64)			(64)		761	761			
100168717	RUTHERFORD	NJ		09/25/2024		4,484		(142)			(142)		4,342	4,342			
100168719	SALT LAKE CITY	UT		09/26/2024		9,164		(172)			(172)		8,992	8,992			
100168720	GILBERT	AZ		09/26/2024		4,684		(150)			(150)		4,534	4,534			
100168722	CONYERS	GA		09/26/2024		1,429		(95)			(95)		1,334	1,334			
100168723	RALEIGH	NC		09/26/2024		18,671		(897)			(897)		17,774	17,774			
100168725	MANSFIELD	TX		09/26/2024		4,695		(263)			(263)		4,432	4,432			
100168726	LEXINGTON	SC		09/26/2024		1,717		(70)			(70)		1,647	1,647			
100168727	FREMONT	CA		09/26/2024		15,140		(289)			(289)		14,851	14,851			
100168729	KIRKLAND	WA		09/26/2024		5,831		(203)			(203)		5,628	5,628			
100168730	EUGENE	OR		09/26/2024		120,947		(5,005)			(5,005)		115,942	115,942			
100168731	KAPOLEI	HI		09/26/2024		8,532		(374)			(374)		8,158	8,158			
100168732	ATLANTA	GA		09/26/2024		4,265		(275)			(275)		3,990	3,990			
100168733	FRESNO	CA		09/26/2024		6,415		(167)			(167)		6,248	6,248			
100168734	SAN JOSE	CA		09/26/2024		12,829		(403)			(403)		12,426	12,426			
100168735	RIVERVIEW	FL		09/26/2024		2,591		(160)			(160)		2,431	2,431			
100168736	FORT LAUDERDALE	FL		09/26/2024		1,717		(66)			(66)		1,651	1,651			
100168738	MOORE	SC		09/26/2024		2,846		(47)			(47)		2,799	2,799			
100168739	SAVANNAH	GA		09/26/2024		3,748		(181)			(181)		3,567	3,567			
100168740	GARNER	NC		09/26/2024		16,820		(906)			(906)		15,914	15,914			
100168741	BERMUDA DUNES	CA		09/26/2024		177		(8)			(8)		169	169			
100168742	FORT BRAGG	CA		09/26/2024		2,647		(124)			(124)		2,523	2,523			
100168743	TONTO BASIN	AZ		09/26/2024		4,589		(210)			(210)		4,379	4,379			
100168745	STOCKTON	CA		09/26/2024		3,597		(135)			(135)		3,462	3,462			
100168746	LAS VEGAS	NV		09/26/2024		2,390		(176)			(176)		2,214	2,214			
100168747	FORT WORTH	TX		09/26/2024		2,374		(127)			(127)		2,247	2,247			
100168748	MERIDEN	CT		09/26/2024		2,771		(157)			(157)		2,614	2,614			
100168749	ROCHESTER	MN		09/26/2024		19,910		(580)			(580)		19,330	19,330			
100168750	HOLLISTER	CA		09/26/2024		5,675		(127)			(127)		5,548	5,548			
100168752	LANDRUM	SC		09/26/2024		4,843		(158)			(158)		4,685	4,685			
100168753	DUNDALK	MD		09/26/2024		2,745		(134)			(134)		2,611	2,611			
100168754	MILWAUKEE	WI		09/26/2024		542		(38)			(38)		504	504			
100168755	WHITTIER	CA		09/26/2024		4,223		(172)			(172)		4,051	4,051			
100168757	NORTH CHESTERFIELD	VA		09/26/2024		1,278		(47)			(47)		1,231	1,231			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168758	LAGUNA WOODS	CA		09/26/2024		2,540		(23)			(23)		2,517	2,517			
100168759	MIRAMAR BEACH	FL		09/26/2024		6,966		(67)			(67)		6,899	6,899			
100168760	HAYWARD	CA		09/26/2024		8,883		(311)			(311)		8,572	8,572			
100168761	MIAMI BEACH	FL		09/26/2024		8,748		(284)			(284)		8,464	8,464			
100168763	KISSIMMEE	FL		09/26/2024		1,850		(79)			(79)		1,771	1,771			
100168764	MIAMI	FL		09/26/2024		3,037		(50)			(50)		2,987	2,987			
100168766	MIAMI	FL		09/26/2024		1,891		(26)			(26)		1,865	1,865			
100168767	HUNTINGTON BEACH	CA		09/26/2024		31,468		(78)			(78)		31,390	31,390			
100168768	VANCOUVER	WA		09/26/2024		8,478		(266)			(266)		8,212	8,212			
100168769	CLEARWATER	FL		09/26/2024		2,644		(183)			(183)		2,461	2,461			
100168770	PLYMOUTH	MN		09/26/2024		26,003		(694)			(694)		25,309	25,309			
100168771	PORTLAND	OR		09/26/2024		3,507		(58)			(58)		3,449	3,449			
100168772	RIDGEFIELD	WA		09/26/2024		3,913		(119)			(119)		3,794	3,794			
100168773	DES PLAINES	IL		09/26/2024		134,253		(2,620)			(2,620)		131,633	131,633			
100168774	JUPITER	FL		09/26/2024		6,022		(312)			(312)		5,710	5,710			
100168775	MANCHESTER	NH		09/26/2024		2,843		(100)			(100)		2,743	2,743			
100168777	PEARLAND	TX		09/26/2024		1,789		1			1		1,790	1,790			
100168778	GRAND PRAIRIE	TX		09/26/2024		2,155		(155)			(155)		2,000	2,000			
100168780	IRVING	TX		09/26/2024		1,934		(77)			(77)		1,857	1,857			
100168781	EAGLE	CO		09/26/2024		2,999		(267)			(267)		2,732	2,732			
100168782	CUYAHOGA FALLS	OH		09/26/2024		1,276		(40)			(40)		1,236	1,236			
100168784	RANCHO PALOS VERDES	CA		09/26/2024		7,765		(160)			(160)		7,605	7,605			
100168785	ACWORTH	GA		09/26/2024		1,766		(49)			(49)		1,717	1,717			
100168787	MIAMI	FL		09/26/2024		1,840		(72)			(72)		1,768	1,768			
100168788	MARGATE CITY	NJ		09/26/2024		15,950		(191)			(191)		15,759	15,759			
100168789	LOS ANGELES	CA		09/26/2024		47,066		(1,936)			(1,936)		45,130	45,130			
100168792	BLYTHEWOOD	SC		09/26/2024		1,329		(109)			(109)		1,220	1,220			
100168793	CAMARILLO	CA		09/26/2024		3,114		(57)			(57)		3,057	3,057			
100168794	PERTH AMBOY	NJ		09/26/2024		3,755		(179)			(179)		3,576	3,576			
100168795	LAUDERDALE LAKES	FL		09/26/2024		993		(117)			(117)		876	876			
100168796	MIAMI	FL		09/26/2024		4,721		(310)			(310)		4,411	4,411			
100168798	JACKSONVILLE	FL		09/26/2024		1,155		(74)			(74)		1,081	1,081			
100168799	FORNEY	TX		09/26/2024		1,284		(71)			(71)		1,213	1,213			
100168800	VAN NUYS	CA		09/26/2024		5,234		(286)			(286)		4,948	4,948			
100168801	MIAMI	FL		09/26/2024		3,988		(193)			(193)		3,795	3,795			
100168803	LOS ANGELES (SHERMAN OAKS AREA	CA		09/26/2024		11,117		(21)			(21)		11,096	11,096			
100168804	SANTA CLARITA	CA		09/26/2024		14,099		(471)			(471)		13,628	13,628			
100168806	NEW BRAUNFELS	TX		09/26/2024		4,257		(197)			(197)		4,060	4,060			
100168807	HOUSTON	TX		09/26/2024		20,116		(1,509)			(1,509)		18,607	18,607			
100168808	ISELIN	NJ		09/26/2024		3,251		(161)			(161)		3,090	3,090			
100168809	FREDERICK	MD		09/26/2024		6,883		(206)			(206)		6,677	6,677			
100168812	NEW BRAUNFELS	TX		09/26/2024		3,168		(168)			(168)		3,000	3,000			
100168815	MINNEOLA	FL		09/26/2024		8,630		(367)			(367)		8,263	8,263			
100168816	KISSIMMEE	FL		09/26/2024		1,702		(51)			(51)		1,651	1,651			
100168818	PALM COAST	FL		09/26/2024		4,389		(58)			(58)		4,331	4,331			
100168820	BOSTON	MA		09/26/2024		10,071		(316)			(316)		9,755	9,755			
100168821	ZEPHYRHILLS	FL		09/26/2024		2,610		(100)			(100)		2,510	2,510			
100168822	UNITED KINGDOM	GBR		09/26/2024		35						3	38	138	100		100
100168823	UNITED KINGDOM	GBR		09/26/2024		1,811						130	1,941	1,958	16		16
100168824	UNITED KINGDOM	GBR		09/26/2024		35						3	38	173	135		135
100168825	UNITED KINGDOM	GBR		09/26/2024		42						3	45	179	134		134

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168826	UNITED KINGDOM	GBR		09/26/2024		24						2	26	105	79		79
100168827	UNITED KINGDOM	GBR		09/26/2024		34						3	37	149	111		111
100168828	UNITED KINGDOM	GBR		09/26/2024		1,795						129	1,924	1,994	69		69
100168829	UNITED KINGDOM	GBR		09/26/2024		20						1	21	95	74		74
100168830	UNITED KINGDOM	GBR		09/26/2024		19						1	20	70	50		50
100168831	UNITED KINGDOM	GBR		09/26/2024		45						3	48	194	145		145
100168832	UNITED KINGDOM	GBR		09/26/2024		21						2	23	95	71		71
100168833	UNITED KINGDOM	GBR		09/26/2024		19						1	20	74	54		54
100168834	UNITED KINGDOM	GBR		09/26/2024		44						3	47	203	157		157
100168835	UNITED KINGDOM	GBR		09/26/2024		45						3	48	129	81		81
100168836	UNITED KINGDOM	GBR		09/26/2024		37						3	40	135	95		95
100168837	UNITED KINGDOM	GBR		09/26/2024		24						2	26	95	69		69
100168838	UNITED KINGDOM	GBR		09/26/2024		21						1	22	103	81		81
100168839	UNITED KINGDOM	GBR		09/26/2024		17						1	18	71	53		53
100168840	UNITED KINGDOM	GBR		09/26/2024		1,919						137	2,056	2,071	15		15
100168841	UNITED KINGDOM	GBR		09/26/2024		21						2	23	95	71		71
100168842	UNITED KINGDOM	GBR		09/26/2024		52						4	56	284	228		228
100168843	UNITED KINGDOM	GBR		09/26/2024		13						1	14	54	40		40
100168844	UNITED KINGDOM	GBR		09/26/2024		13						1	14	54	40		40
100168845	UNITED KINGDOM	GBR		09/26/2024		36						3	39	137	98		98
100168846	UNITED KINGDOM	GBR		09/26/2024		41						3	44	162	117		117
100168847	UNITED KINGDOM	GBR		09/26/2024		34						2	36	165	129		129
100168848	UNITED KINGDOM	GBR		09/26/2024		76						5	81	316	236		236
100168849	UNITED KINGDOM	GBR		09/26/2024		26						2	28	75	47		47
100168850	UNITED KINGDOM	GBR		09/26/2024		22						2	24	97	73		73
100168851	UNITED KINGDOM	GBR		09/26/2024		32						2	34	94	61		61
100168852	UNITED KINGDOM	GBR		09/26/2024		21						2	23	92	69		69
100168853	UNITED KINGDOM	GBR		09/26/2024		27						2	29	132	103		103
100168854	UNITED KINGDOM	GBR		09/26/2024		1,561						112	1,673	1,757	83		83
100168855	UNITED KINGDOM	GBR		09/26/2024		30						2	32	81	49		49
100168856	UNITED KINGDOM	GBR		09/26/2024		2,521						181	2,702	2,734	32		32
100168857	UNITED KINGDOM	GBR		09/26/2024		28						2	30	76	46		46
100168858	UNITED KINGDOM	GBR		09/26/2024		21						1	22	120	98		98
100168859	UNITED KINGDOM	GBR		09/26/2024		23						2	25	63	38		38
100168860	UNITED KINGDOM	GBR		09/26/2024		76						5	81	354	273		273
100168861	UNITED KINGDOM	GBR		09/26/2024		18						1	19	75	56		56
100168862	UNITED KINGDOM	GBR		09/26/2024		21						1	22	86	64		64
100168863	UNITED KINGDOM	GBR		09/26/2024		23						2	25	86	60		60
100168864	UNITED KINGDOM	GBR		09/26/2024		21						2	23	120	98		98
100168865	UNITED KINGDOM	GBR		09/26/2024		19						1	20	94	73		73
100168866	UNITED KINGDOM	GBR		09/26/2024		303						22	325	1,511	1,185		1,185
100168867	UNITED KINGDOM	GBR		09/26/2024		117						8	125	557	432		432
100168868	UNITED KINGDOM	GBR		09/26/2024		68						5	73	240	167		167
100168869	UNITED KINGDOM	GBR		09/26/2024		17						1	18	61	43		43
100168870	UNITED KINGDOM	GBR		09/26/2024		20						1	21	83	62		62
100168871	UNITED KINGDOM	GBR		09/26/2024		18						1	19	51	32		32
100168872	UNITED KINGDOM	GBR		09/26/2024		20						1	21	76	55		55
100168873	UNITED KINGDOM	GBR		09/26/2024		20						1	21	83	62		62
100168874	UNITED KINGDOM	GBR		09/26/2024		31						2	33	143	110		110
100168875	UNITED KINGDOM	GBR		09/26/2024		2,039						146	2,185	2,252	68		68
100168876	UNITED KINGDOM	GBR		09/26/2024		34						2	36	133	96		96

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168877	UNITED KINGDOM	GBR		09/26/2024		34						2	36	133	96		96
100168878	UNITED KINGDOM	GBR		09/26/2024		34						2	36	133	96		96
100168879	UNITED KINGDOM	GBR		09/26/2024		88						6	94	382	288		288
100168880	UNITED KINGDOM	GBR		09/26/2024		26						2	28	108	80		80
100168881	UNITED KINGDOM	GBR		09/26/2024		22						2	24	86	62		62
100168882	UNITED KINGDOM	GBR		09/26/2024		21						1	22	121	99		99
100168883	UNITED KINGDOM	GBR		09/26/2024		44						3	47	169	122		122
100168884	UNITED KINGDOM	GBR		09/26/2024		35						3	38	147	108		108
100168885	UNITED KINGDOM	GBR		09/26/2024		17						1	18	82	64		64
100168886	UNITED KINGDOM	GBR		09/26/2024		63						5	68	310	243		243
100168887	UNITED KINGDOM	GBR		09/26/2024		18						1	19	89	69		69
100168888	UNITED KINGDOM	GBR		09/26/2024		20						2	22	76	54		54
100168889	UNITED KINGDOM	GBR		09/26/2024		24						2	26	103	77		77
100168890	UNITED KINGDOM	GBR		09/26/2024		25						2	27	109	82		82
100168891	UNITED KINGDOM	GBR		09/26/2024		19						1	20	72	52		52
100168892	UNITED KINGDOM	GBR		09/26/2024		23						2	25	100	75		75
100168893	UNITED KINGDOM	GBR		09/26/2024		31						2	33	120	87		87
100168894	UNITED KINGDOM	GBR		09/26/2024		77						5	82	300	218		218
100168895	UNITED KINGDOM	GBR		09/26/2024		30						2	32	128	96		96
100168896	UNITED KINGDOM	GBR		09/26/2024		1,433						103	1,536	1,562	26		26
100168897	UNITED KINGDOM	GBR		09/26/2024		63						4	67	308	241		241
100168898	UNITED KINGDOM	GBR		09/26/2024		918						66	984	1,034	50		50
100168899	UNITED KINGDOM	GBR		09/26/2024		17						1	18	48	30		30
100168901	UNITED KINGDOM	GBR		09/26/2024		49						3	52	178	126		126
100168902	UNITED KINGDOM	GBR		09/26/2024		25						2	27	104	78		78
100168903	UNITED KINGDOM	GBR		09/26/2024		35						2	37	152	116		116
100168905	UNITED KINGDOM	GBR		09/26/2024		35						3	38	130	92		92
100168906	UNITED KINGDOM	GBR		09/26/2024		90						7	97	393	296		296
100168907	UNITED KINGDOM	GBR		09/26/2024		11						1	12	76	64		64
100168908	UNITED KINGDOM	GBR		09/26/2024		2,574						184	2,758	2,753	(5)		(5)
100168909	UNITED KINGDOM	GBR		09/26/2024		15						1	16	44	28		28
100168910	UNITED KINGDOM	GBR		09/26/2024		7							7	59	53		53
100168911	UNITED KINGDOM	GBR		09/26/2024		41						3	44	200	157		157
100168912	UNITED KINGDOM	GBR		09/26/2024		27,094						1,941	29,035	29,307	272		272
100168913	UNITED KINGDOM	GBR		09/26/2024		1,252						90	1,342	1,397	55		55
100168914	UNITED KINGDOM	GBR		09/26/2024		57						4	61	246	185		185
100168915	UNITED KINGDOM	GBR		09/26/2024		30						2	32	126	94		94
100168916	UNITED KINGDOM	GBR		09/26/2024		1,262						90	1,352	1,406	54		54
100168918	UNITED KINGDOM	GBR		09/26/2024		21						1	22	102	80		80
100168919	UNITED KINGDOM	GBR		09/26/2024		29						2	31	120	89		89
100168920	UNITED KINGDOM	GBR		09/26/2024		74						5	79	364	285		285
100168921	UNITED KINGDOM	GBR		09/26/2024		22						2	24	65	41		41
100168922	UNITED KINGDOM	GBR		09/26/2024		41						3	44	148	104		104
100168923	UNITED KINGDOM	GBR		09/26/2024		25						2	27	108	81		81
100168924	UNITED KINGDOM	GBR		09/26/2024		11						1	12	95	82		82
100168925	UNITED KINGDOM	GBR		09/26/2024		63						5	68	272	204		204
100168926	ENSCHEDE	NLD		09/26/2024										269	269		269
100168927	TILBURG	NLD		09/26/2024										294	294		294
100168928	APELDOORN	NLD		09/26/2024										322	322		322
100168929	S-GRAVENHAGE	NLD		09/26/2024		111,855						8,857	120,712	127,177	6,465		6,465
100168930	UTRECHT	NLD		09/26/2024										191	191		191

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168931	ROTTERDAM	NLD		09/26/2024										258	258		258
100168932	AMSTERDAM	NLD		09/26/2024										1,046	1,046		1,046
100168933	GRONINGEN	NLD		09/26/2024		1,657						131	1,788	2,163	375		375
100168934	AMSTERDAM	NLD		09/26/2024		1,086						86	1,172	1,193	22		22
100168935	AMSTERDAM	NLD		09/26/2024										135	135		135
100168936	S-GRAVENHAGE	NLD		09/26/2024										175	175		175
100168937	S-GRAVENHAGE	NLD		09/26/2024										154	154		154
100168938	S-GRAVENHAGE	NLD		09/26/2024										225	225		225
100168939	VUGHT	NLD		09/26/2024		47,125						3,731	50,856	49,511	(1,344)		(1,344)
100168940	EINDHOVEN	NLD		09/26/2024										403	403		403
100168941	LELYSTAD	NLD		09/26/2024										814	814		814
100168942	LELYSTAD	NLD		09/26/2024		1,350						118	1,468	1,512	45		45
100168943	ROTTERDAM	NLD		09/26/2024										545	545		545
100168944	SCHIEDAM	NLD		09/26/2024		2,226						176	2,402	2,476	73		73
100168945	SCHIEDAM	NLD		09/26/2024										153	153		153
100168946	LEEUWARDEN	NLD		09/26/2024										419	419		419
100168947	GRONINGEN	NLD		09/26/2024		3,275						259	3,534	3,718	184		184
100168948	ROTTERDAM	NLD		09/26/2024		257,682						20,403	278,085	293,113	15,028		15,028
100168949	ALKMAAR	NLD		09/26/2024										177	177		177
100168950	RODEN	NLD		09/26/2024										571	571		571
100168951	VLISSINGEN	NLD		09/26/2024										163	163		163
100168952	ROTTERDAM	NLD		09/26/2024		538,564						42,643	581,207	543,850	(37,357)		(37,357)
100168953	ROTTERDAM	NLD		09/26/2024		162,605						12,875	175,480	164,785	(10,695)		(10,695)
100168954	ARNHEM	NLD		09/26/2024										524	524		524
100168955	GRONINGEN	NLD		09/26/2024										892	892		892
100168956	ARNHEM	NLD		09/26/2024										131	131		131
100168961	S-GRAVENHAGE	NLD		09/26/2024										122	122		122
100169026	CHICAGO	IL		09/27/2024		2,112		(71)			(71)		2,041	2,041			
100169027	MIAMI	FL		09/27/2024		5,273		(140)			(140)		5,133	5,133			
100169028	SANFORD	FL		09/27/2024		3,966		(61)			(61)		3,905	3,905			
100169030	TAYLOR	TX		09/27/2024		2,602		16			16		2,618	2,618			
100169031	HOLIDAY	FL		09/27/2024		840		(77)			(77)		763	763			
100169032	PORT SAINT LUCIE	FL		09/27/2024		11,877		(265)			(265)		11,612	11,612			
100169033	CHARLOTTE	NC		09/27/2024		2,520		(60)			(60)		2,460	2,460			
100169034	SAN DIEGO	CA		09/27/2024		2,735		(98)			(98)		2,637	2,637			
100169035	CHARLOTTE	NC		09/27/2024		73,255		(2,843)			(2,843)		70,412	70,412			
100169036	TUCSON	AZ		09/27/2024		6,897		(163)			(163)		6,734	6,734			
100169037	REHOBOTH	MA		09/27/2024		3,762		(120)			(120)		3,642	3,642			
100169039	LEWISVILLE	TX		09/27/2024		6,625		(202)			(202)		6,423	6,423			
100169040	CARMEL	IN		09/27/2024		2,351		(66)			(66)		2,285	2,285			
100169041	ELLSWORTH	MI		09/27/2024		3,206		(34)			(34)		3,172	3,172			
100169043	DURHAM	NC		09/27/2024		2,541		(39)			(39)		2,502	2,502			
100169044	HAMILTON	NJ		09/27/2024		11,110		(258)			(258)		10,852	10,852			
100169045	CELINA	OH		09/27/2024		20,528		(730)			(730)		19,798	19,798			
100169046	WINTER HAVEN	FL		09/27/2024		2,865		(42)			(42)		2,823	2,823			
100169048	GLENWOOD	UT		09/27/2024		2,594		(55)			(55)		2,539	2,539			
100169049	HOUSTON	TX		09/27/2024		2,376		(93)			(93)		2,283	2,283			
100169050	CASTLE PINES	CO		09/27/2024		3,718		(62)			(62)		3,656	3,656			
100169051	GRAHAM	NC		09/27/2024		2,305		(89)			(89)		2,216	2,216			
100169052	DEL VALLE	TX		09/27/2024		13,544		(599)			(599)		12,945	12,945			
100169054	UPLAND	CA		09/27/2024		5,332		(158)			(158)		5,174	5,174			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169055	NASHVILLE	TN		09/27/2024		3,789		(75)			(75)		3,714	3,714			
100169056	PHOENIX	AZ		09/27/2024		2,833		(81)			(81)		2,752	2,752			
100169057	BRADENTON	FL		09/27/2024		3,552		(72)			(72)		3,480	3,480			
100169058	EULESS	TX		09/27/2024		2,451		(63)			(63)		2,388	2,388			
100169059	DALLAS	TX		09/27/2024		3,388		(57)			(57)		3,331	3,331			
100169060	CHANDLER	AZ		09/27/2024		2,659		(62)			(62)		2,597	2,597			
100169061	COROLLA	NC		09/27/2024		6,206		(186)			(186)		6,020	6,020			
100169062	MIAMI LAKES	FL		09/27/2024		7,597		(121)			(121)		7,476	7,476			
100169063	SOUTH BRISTOL	ME		09/27/2024		2,294		(58)			(58)		2,236	2,236			
100169064	ESTERO	FL		09/27/2024		5,067		(108)			(108)		4,959	4,959			
100169065	CAPE CORAL	FL		09/27/2024		2,925		(63)			(63)		2,862	2,862			
100169066	WETHERSFIELD	CT		09/27/2024		2,761		(81)			(81)		2,680	2,680			
100169067	JEFFERSONVILLE	IN		09/27/2024		2,228		(56)			(56)		2,172	2,172			
100169068	MESQUITE	TX		09/27/2024		3,035		(54)			(54)		2,981	2,981			
100169069	CHANDLER	AZ		09/27/2024		60,088		(1,263)			(1,263)		58,825	58,825			
100169070	SEBRING	FL		09/27/2024		56,715		(1,729)			(1,729)		54,986	54,986			
100169071	SAN DIEGO	CA		09/27/2024		5,469		(104)			(104)		5,365	5,365			
100169072	SAINT CLOUD	FL		09/27/2024		6,853		(135)			(135)		6,718	6,718			
100169073	EL MIRAGE	AZ		09/27/2024		2,300		(64)			(64)		2,236	2,236			
100169074	CHICAGO	IL		09/27/2024		2,575		(48)			(48)		2,527	2,527			
100169075	COLUMBIA FALLS	MT		09/27/2024		5,571		(71)			(71)		5,500	5,500			
100169076	PALM COAST	FL		09/27/2024		23,341		(239)			(239)		23,102	23,102			
100169077	TOMBALL	TX		09/27/2024		2,743		(99)			(99)		2,644	2,644			
100169078	JACKSON	NJ		09/27/2024		5,875		(120)			(120)		5,755	5,755			
100169079	ORLANDO	FL		09/27/2024		3,464		(81)			(81)		3,383	3,383			
100169080	EAST BRUNSWICK	NJ		09/27/2024		2,855		(75)			(75)		2,780	2,780			
100169081	CAMDEN WYOMING	DE		09/27/2024		10,046		(243)			(243)		9,803	9,803			
100169082	HOLLY SPRINGS	NC		09/27/2024		2,613		(79)			(79)		2,534	2,534			
100169083	FORT LEE	NJ		09/27/2024		24,219		(436)			(436)		23,783	23,783			
100169084	HOUSTON	TX		09/27/2024		6,180		(29)			(29)		6,151	6,151			
100169086	CAPE CORAL	FL		09/27/2024		4,147		(48)			(48)		4,099	4,099			
100169087	YOUNGSVILLE	NC		09/27/2024		3,790		(69)			(69)		3,721	3,721			
100169089	NOKOMIS	FL		09/27/2024		2,846		(60)			(60)		2,786	2,786			
100169090	LEAVENWORTH	KS		09/27/2024		2,564		(45)			(45)		2,519	2,519			
100169091	BRADENTON	FL		09/27/2024		2,923		(87)			(87)		2,836	2,836			
100169093	EL PASO	TX		09/27/2024		295,772		(8,357)			(8,357)		287,415	287,415			
100169095	CEDAR CITY	UT		09/27/2024		2,822		(24)			(24)		2,798	2,798			
100169097	AUSTIN	TX		09/27/2024		3,015		(62)			(62)		2,953	2,953			
100169098	CEDAR CITY	UT		09/27/2024		2,822		(24)			(24)		2,798	2,798			
100169099	HOUSTON	TX		09/27/2024		2,869		(92)			(92)		2,777	2,777			
100169100	LAS VEGAS	NV		09/27/2024		209,151		(6,534)			(6,534)		202,617	202,617			
100169101	ORLANDO	FL		09/27/2024		2,680		(89)			(89)		2,591	2,591			
100169102	LINCOLN	NE		09/27/2024		2,367		(84)			(84)		2,283	2,283			
100169103	ANTELOPE	CA		09/27/2024		4,204		(13)			(13)		4,191	4,191			
100169105	APPLE VALLEY	CA		09/27/2024		2,891		(95)			(95)		2,796	2,796			
100169106	OCEAN CITY	MD		09/27/2024		3,958		(71)			(71)		3,887	3,887			
100169107	PHOENIX	AZ		09/27/2024		3,602		(98)			(98)		3,504	3,504			
100169108	JUNEAU	AK		09/27/2024		3,919		(120)			(120)		3,799	3,799			
100169109	DAVENPORT	FL		09/27/2024		3,066		(114)			(114)		2,952	2,952			
100169110	BAKERSFIELD	CA		09/27/2024		2,622		(25)			(25)		2,597	2,597			
100169111	LOGANVILLE	GA		09/27/2024		2,409		(104)			(104)		2,305	2,305			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169112	JOSHUA TREE AREA	CA		09/27/2024		3,048		(73)			(73)		2,975	2,975			
100169113	LAS VEGAS	NV		09/27/2024		2,909		(67)			(67)		2,842	2,842			
100169114	SAVANNAH	GA		09/27/2024		2,468		(82)			(82)		2,386	2,386			
100169115	LAVON	TX		09/27/2024		2,538		(29)			(29)		2,509	2,509			
100169116	CHICAGO	IL		09/27/2024		15,406		(519)			(519)		14,887	14,887			
100169117	BELMONT	NC		09/27/2024		2,335		(77)			(77)		2,258	2,258			
100169118	NEW ORLEANS	LA		09/27/2024		3,391		(96)			(96)		3,295	3,295			
100169119	WAXAHACHIE	TX		09/27/2024		2,426		(77)			(77)		2,349	2,349			
100169121	DAVENPORT	FL		09/27/2024		3,307		(55)			(55)		3,252	3,252			
100169122	VALENCIA	CA		09/27/2024		19,057		(582)			(582)		18,475	18,475			
100169123	PARKER	AZ		09/27/2024		2,269		(92)			(92)		2,177	2,177			
100169124	LAWNDALE	CA		09/27/2024		5,963		(151)			(151)		5,812	5,812			
100169125	CALERA	AL		09/27/2024		2,822		59			59		2,881	2,881			
100169127	FAYETTEVILLE	AR		09/27/2024		20,050		(331)			(331)		19,719	19,719			
100169128	CALERA	AL		09/27/2024		2,822		59			59		2,881	2,881			
100169129	CALERA	AL		09/27/2024		2,822		59			59		2,881	2,881			
100169130	CALERA	AL		09/27/2024		2,822		59			59		2,881	2,881			
100169131	CLERMONT	FL		09/27/2024		3,661		(89)			(89)		3,572	3,572			
100169132	YUKON	OK		09/27/2024		3,313		(57)			(57)		3,256	3,256			
100169133	CITRUS HEIGHTS	CA		09/27/2024		2,388		(58)			(58)		2,330	2,330			
100169134	INGLESIDE	TX		09/27/2024		1,570		(34)			(34)		1,536	1,536			
100169135	ANKENY	IA		09/27/2024		2,246		(58)			(58)		2,188	2,188			
100169136	MESA	AZ		09/27/2024		5,172		(87)			(87)		5,085	5,085			
100169137	TYLER	TX		09/27/2024		2,420		(59)			(59)		2,361	2,361			
100169138	NAMPA	ID		09/27/2024		8,926		(186)			(186)		8,740	8,740			
100169139	MELBOURNE	FL		09/27/2024		4,066		(70)			(70)		3,996	3,996			
100169140	OCALA	FL		09/27/2024		2,505		(17)			(17)		2,488	2,488			
100169141	BULLHEAD CITY	AZ		09/27/2024		6,844		(175)			(175)		6,669	6,669			
100169142	SUWANEE	GA		09/27/2024		35,023		(835)			(835)		34,188	34,188			
100169143	NEW ORLEANS	LA		09/27/2024		2,798		(72)			(72)		2,726	2,726			
100169144	ALBUQUERQUE	NM		09/27/2024		4,142		(117)			(117)		4,025	4,025			
100169145	SAN ANTONIO	TX		09/27/2024		2,197		(57)			(57)		2,140	2,140			
100169146	LAS VEGAS	NV		09/27/2024		3,952		(46)			(46)		3,906	3,906			
100169147	LONGWOOD	FL		09/27/2024		16,272		(219)			(219)		16,053	16,053			
100169148	WESLACO	TX		09/27/2024		4,895		(88)			(88)		4,807	4,807			
100169149	WESLACO	TX		09/27/2024		10,439		(187)			(187)		10,252	10,252			
100169150	INDIALANTIC	FL		09/27/2024		4,267		(89)			(89)		4,178	4,178			
100169151	CHARLOTTE	NC		09/27/2024		2,329		(94)			(94)		2,235	2,235			
100169152	FAYETTEVILLE	AR		09/27/2024		2,302		(81)			(81)		2,221	2,221			
100169153	RICHMOND	TX		09/27/2024		3,401		(71)			(71)		3,330	3,330			
100169154	CHICAGO	IL		09/27/2024		1,783		(68)			(68)		1,715	1,715			
100169155	LAKELAND	TN		09/27/2024		2,300		(63)			(63)		2,237	2,237			
100169156	REDINGTON SHORES	FL		09/27/2024		5,307		(114)			(114)		5,193	5,193			
100169157	CENTERTON	AR		09/27/2024		3,284		(43)			(43)		3,241	3,241			
100169158	FORT WORTH	TX		09/27/2024		2,969		(62)			(62)		2,907	2,907			
100169159	BUDA	TX		09/27/2024		2,546		(41)			(41)		2,505	2,505			
100169160	OVERLAND PARK	KS		09/27/2024		9,336		(140)			(140)		9,196	9,196			
100169161	SAN ANTONIO	TX		09/27/2024		29,121		(609)			(609)		28,512	28,512			
100169162	MCKINNEY	TX		09/27/2024		3,690		(102)			(102)		3,588	3,588			
100169163	PORTSMOUTH	VA		09/27/2024		2,240		(57)			(57)		2,183	2,183			
100169164	LONGWOOD	FL		09/27/2024		3,175		(64)			(64)		3,111	3,111			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169165	ROWLETT	TX		09/27/2024		3,021		(37)			(37)		2,984	2,984			
100169166	CLEVELAND	TX		09/27/2024		5,031		(15)			(15)		5,016	5,016			
100169167	STAR	ID		09/27/2024		3,372		(56)			(56)		3,316	3,316			
100169169	WATAUGA	TX		09/27/2024		2,741		(36)			(36)		2,705	2,705			
100169170	APACHE JUNCTION	AZ		09/27/2024		6,340		140			140		6,480	6,480			
100169172	ELLIJAY	GA		09/27/2024		4,325		(71)			(71)		4,254	4,254			
100169173	CYPRESS	TX		09/27/2024		2,421		(74)			(74)		2,347	2,347			
100169175	JACKSON	NJ		09/27/2024		4,026		(51)			(51)		3,975	3,975			
100169176	CASTLE ROCK	CO		09/27/2024		15,557		(289)			(289)		15,268	15,268			
100169177	RIVERVIEW	FL		09/27/2024		3,880		44			44		3,924	3,924			
100169178	SEATTLE	WA		09/27/2024		15,790		(65)			(65)		15,725	15,725			
100169179	PRINCETON	TX		09/27/2024		2,934		39			39		2,973	2,973			
100169180	GARNER	NC		09/27/2024		2,733		(35)			(35)		2,698	2,698			
100169181	TOMBALL	TX		09/27/2024		124,639		(2,226)			(2,226)		122,413	122,413			
100169182	EDMOND	OK		09/27/2024		2,106		(60)			(60)		2,046	2,046			
100169183	FONTANA	CA		09/27/2024		5,192		(81)			(81)		5,111	5,111			
100169184	CAPE CORAL	FL		09/27/2024		2,761		(50)			(50)		2,711	2,711			
100169185	WEST CHESTER	PA		09/27/2024		30,386		(473)			(473)		29,913	29,913			
100169186	ARLINGTON	TN		09/27/2024		3,822		(124)			(124)		3,698	3,698			
100169189	IRVINGTON	NJ		09/27/2024		4,533		(60)			(60)		4,473	4,473			
100169191	SCARSDALE	NY		09/27/2024		4,854		(196)			(196)		4,658	4,658			
100169192	BROOKLYN	NY		09/27/2024		6,082		(194)			(194)		5,888	5,888			
100169194	BROOKLYN	NY		09/27/2024		11,139		(127)			(127)		11,012	11,012			
100169195	PHILADELPHIA	PA		09/27/2024		2,119		(45)			(45)		2,074	2,074			
100169196	FAWNSKIN	CA		09/27/2024		1,833		(38)			(38)		1,795	1,795			
100169197	ROELAND PARK	KS		09/27/2024		2,929		(139)			(139)		2,790	2,790			
100169198	PHILADELPHIA	PA		09/27/2024		2,367		(112)			(112)		2,255	2,255			
100169199	TAMPA	FL		09/27/2024		2,807		(88)			(88)		2,719	2,719			
100169200	WESTBURY	NY		09/27/2024		5,863		(38)			(38)		5,825	5,825			
100169201	PHILADELPHIA	PA		09/27/2024		961		(46)			(46)		915	915			
100169202	TAYLOR	PA		09/27/2024		1,510		(56)			(56)		1,454	1,454			
100169203	PITTSTON	PA		09/27/2024		1,466		(31)			(31)		1,435	1,435			
100169204	SCRANTON	PA		09/27/2024		692		(24)			(24)		668	668			
100169205	MIAMI	FL		09/27/2024		2,408		(90)			(90)		2,318	2,318			
100169206	NEWARK	NJ		09/27/2024		4,597		(148)			(148)		4,449	4,449			
100169207	DUPONT	PA		09/27/2024		2,019		(69)			(69)		1,950	1,950			
100169208	IRVING	TX		09/27/2024		1,596		(46)			(46)		1,550	1,550			
100169209	CHICAGO	IL		09/27/2024		536		(25)			(25)		511	511			
100169210	GENOA CITY	WI		09/27/2024		1,562		(63)			(63)		1,499	1,499			
100169211	TRENTON	NJ		09/27/2024		1,913		3			3		1,916	1,916			
100169212	PHILADELPHIA	PA		09/27/2024		1,398		(38)			(38)		1,360	1,360			
100169213	INDIANAPOLIS	IN		09/27/2024		1,843		(82)			(82)		1,761	1,761			
100169214	MASTIC BEACH	NY		09/27/2024		3,719		(87)			(87)		3,632	3,632			
100169215	PITTSBURGH	PA		09/27/2024		1,207		(58)			(58)		1,149	1,149			
100169216	BROOKLYN	NY		09/27/2024		5,776		34			34		5,810	5,810			
100169217	PHILADELPHIA	PA		09/27/2024		2,620		(59)			(59)		2,561	2,561			
100169218	CHESTER	PA		09/27/2024		612		(29)			(29)		583	583			
100169219	CANTON	OH		09/27/2024		745		(8)			(8)		737	737			
100169220	PHILADELPHIA	PA		09/27/2024		952		(45)			(45)		907	907			
100169221	DETROIT	MI		09/27/2024		1,118		(46)			(46)		1,072	1,072			
100169222	HOPEWELL JUNCTION	NY		09/27/2024		(19,570)		(152)	(40)		(112)		(19,682)	2,859		22,541	22,541

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169223	BOWIE	MD		09/27/2024		2,379		(83)			(83)		2,296	2,296			
100169224	IRVINGTON	NJ		09/27/2024		4,091		(60)			(60)		4,031	4,031			
100169225	DAYTON	OH		09/27/2024		1,533		(58)			(58)		1,475	1,475			
100169226	MACON	GA		09/27/2024		946		(45)			(45)		901	901			
100169227	CRYSTAL RIVER	FL		09/27/2024		2,156		(103)			(103)		2,053	2,053			
100169228	CHICAGO HEIGHTS	IL		09/27/2024		1,007		(48)			(48)		959	959			
100169229	SPICEWOOD	TX		09/27/2024		1,966		(104)			(104)		1,862	1,862			
100169230	CHERRY HILL	NJ		09/27/2024		2,652		(81)			(81)		2,571	2,571			
100169231	BIRMINGHAM	AL		09/27/2024		914		(43)			(43)		871	871			
100169232	MIDFIELD	AL		09/27/2024		789		(37)			(37)		752	752			
100169233	PLYMOUTH	PA		09/27/2024		289		(9)			(9)		280	280			
100169235	PHILADELPHIA	PA		09/27/2024		1,721		(78)			(78)		1,643	1,643			
100169236	SELDEN	NY		09/27/2024		4,811		(111)			(111)		4,700	4,700			
100169237	CHICAGO	IL		09/27/2024		1,480		(70)			(70)		1,410	1,410			
100169238	KINGSTON	PA		09/27/2024		2,287		(109)			(109)		2,178	2,178			
100169239	SCRANTON	PA		09/27/2024		907		(43)			(43)		864	864			
100169240	OAK PARK	MI		09/27/2024		942		(42)			(42)		900	900			
100169241	INDIANAPOLIS	IN		09/27/2024		1,194		(57)			(57)		1,137	1,137			
100169242	WILMINGTON	DE		09/27/2024		3,662		(80)			(80)		3,582	3,582			
100169243	SPICEWOOD	TX		09/27/2024		2,234		(106)			(106)		2,128	2,128			
100169244	HAZEL PARK	MI		09/27/2024		875		(42)			(42)		833	833			
100169245	MILLVILLE	NJ		09/27/2024		1,297		(62)			(62)		1,235	1,235			
100169246	HAZEL CREST	IL		09/27/2024		632		(30)			(30)		602	602			
100169247	KANSAS CITY	MO		09/27/2024		1,102		(48)			(48)		1,054	1,054			
100169248	CHICAGO	IL		09/27/2024		744		(35)			(35)		709	709			
100169249	CHICAGO	IL		09/27/2024		701		(33)			(33)		668	668			
100169250	GARY	IN		09/27/2024		828		(39)			(39)		789	789			
100169252	IRVINGTON	NJ		09/27/2024		4,337		(154)			(154)		4,183	4,183			
100169254	KANSAS CITY	MO		09/27/2024		990		(7)			(7)		983	983			
100169255	WACO	TX		09/27/2024		1,497		(26)			(26)		1,471	1,471			
100169256	BROOKLYN	NY		09/27/2024		6,947		25			25		6,972	6,972			
100169257	PHILADELPHIA	PA		09/27/2024		595		(28)			(28)		567	567			
100169258	CONCORD	NC		09/27/2024		1,690		(80)			(80)		1,610	1,610			
100169259	WILKES-BARRE	PA		09/27/2024		812		(39)			(39)		773	773			
100169260	PHILADELPHIA	PA		09/27/2024		1,643		(50)			(50)		1,593	1,593			
100169261	FRANKLINTON	NC		09/27/2024		933		(44)			(44)		889	889			
100169262	PITTSBURGH	PA		09/27/2024		1,167		(55)			(55)		1,112	1,112			
100169263	GLASSPORT	PA		09/27/2024		843		(40)			(40)		803	803			
100169264	KANSAS CITY	MO		09/27/2024		1,345		(58)			(58)		1,287	1,287			
100169265	BINGHAMTON	NY		09/27/2024		690		(33)			(33)		657	657			
100169267	WEST PALM BEACH	FL		09/27/2024		1,298		(62)			(62)		1,236	1,236			
100169268	WEST PALM BEACH	FL		09/27/2024		901		(48)			(48)		853	853			
100169269	MIAMI	FL		09/27/2024		1,816		(74)			(74)		1,742	1,742			
100169270	STOUGHTON	MA		09/27/2024		9,796		(233)			(233)		9,563	9,563			
100169272	BUFFALO GROVE	IL		09/27/2024		29,529		(1,482)			(1,482)		28,047	28,047			
100169273	RIVERSIDE	CA		09/27/2024		4,194		(173)			(173)		4,021	4,021			
100169274	SAINT JOHN	IN		09/27/2024		13,864		(620)			(620)		13,244	13,244			
100169275	BALDWIN	NY		09/27/2024		3,439		(164)			(164)		3,275	3,275			
100169276	NEW CITY	NY		09/27/2024		3,805		(171)			(171)		3,634	3,634			
100169277	JAMAICA	NY		09/27/2024		5,326		(154)			(154)		5,172	5,172			
100169280	PORT JEFFERSON STATION	NY		09/27/2024		1,850		(140)			(140)		1,710	1,710			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169281	LONG BRANCH	NJ		09/27/2024		20,298		(1,070)			(1,070)		19,228	19,228			
100169282	EASTON	PA		09/27/2024		1,007		(87)			(87)		920	920			
100169283	MONTGOMERY	TX		09/27/2024		115,184		(3,920)			(3,920)		111,264	111,264			
100169284	DELAVAN	WI		09/27/2024		14,565		(458)			(458)		14,107	14,107			
100169285	ALPHARETTA	GA		09/27/2024		5,943		(305)			(305)		5,638	5,638			
100169286	BALTIMORE	MD		09/27/2024		1,897		(93)			(93)		1,804	1,804			
100169289	LANOKA HARBOR	NJ		09/27/2024		2,145		(80)			(80)		2,065	2,065			
100169290	PATERSON	NJ		09/27/2024		2,493		(132)			(132)		2,361	2,361			
100169292	SAN FRANCISCO	CA		09/27/2024		2,874		(74)			(74)		2,800	2,800			
100169294	NORCO	CA		09/27/2024		6,979		(183)			(183)		6,796	6,796			
100169295	HIALEAH	FL		09/27/2024		3,569		(73)			(73)		3,496	3,496			
100169296	LITHONIA	GA		09/27/2024		2,374		(211)			(211)		2,163	2,163			
100169297	DIX HILLS	NY		09/27/2024		3,251		(94)			(94)		3,157	3,157			
100169298	KENDALL PARK	NJ		09/27/2024		11,148		(688)			(688)		10,460	10,460			
100169299	HUDSON	FL		09/27/2024		228		(16)			(16)		212	212			
100169300	BROOKLYN	NY		09/27/2024		12,564		(324)			(324)		12,240	12,240			
100169303	STATEN ISLAND	NY		09/27/2024		5,619		(441)			(441)		5,178	5,178			
100169304	NUEVO	CA		09/27/2024		3,979		(150)			(150)		3,829	3,829			
100169305	HOLLIS	NY		09/27/2024		5,146		(178)			(178)		4,968	4,968			
100169306	MESQUITE	TX		09/27/2024		2,307		(84)			(84)		2,223	2,223			
100169307	ESTERO	FL		09/27/2024		25,143		(1,157)			(1,157)		23,986	23,986			
100169308	DAYTONA BEACH	FL		09/27/2024		7,165		(197)			(197)		6,968	6,968			
100169309	SALISBURY	NC		09/27/2024		1,371		(8)			(8)		1,363	1,363			
100169310	MESQUITE	TX		09/27/2024		17,790		(547)	123		(670)		17,120	15,408		(1,712)	(1,712)
100169311	MESQUITE	TX		09/27/2024		2,123		(79)			(79)		2,044	2,044			
100169313	BRONX	NY		09/27/2024		5,038		(119)			(119)		4,919	4,919			
100169314	MANHASSET	NY		09/27/2024		5,472		(194)			(194)		5,278	5,278			
100169317	JACKSON	NJ		09/27/2024		4,500		(216)			(216)		4,284	4,284			
100169319	NEW ALBANY	OH		09/27/2024		2,915		(81)			(81)		2,834	2,834			
100169320	MARCUS HOOK	PA		09/27/2024		962		(54)			(54)		908	908			
100169321	ATLANTA	GA		09/27/2024		15,653		(769)			(769)		14,884	14,884			
100169322	BROOKLYN	NY		09/27/2024		19,539		(955)			(955)		18,584	18,584			
100169323	UPPER CHICHESTER	PA		09/27/2024		1,228		(70)			(70)		1,158	1,158			
100169325	LOS ALAMITOS	CA		09/27/2024		19							19	19			
100169326	NEW SMYRNA BEACH	FL		09/27/2024		1,987		(123)			(123)		1,864	1,864			
100169327	FLUSHING	NY		09/27/2024		11,154		(208)			(208)		10,946	10,946			
100169328	PANORAMA CITY	CA		09/27/2024		3,409		(142)			(142)		3,267	3,267			
100169329	KISSIMMEE	FL		09/27/2024		3,134		(150)			(150)		2,984	2,984			
100169330	CAPE CORAL	FL		09/27/2024		5,014		(162)			(162)		4,852	4,852			
100169331	MARCUS HOOK	PA		09/27/2024		1,025		(60)			(60)		965	965			
100169332	OGDEN	UT		09/27/2024		2,169		(31)			(31)		2,138	2,138			
100169333	LEHIGH ACRES	FL		09/27/2024		930		(41)			(41)		889	889			
100169334	TRACY	CA		09/27/2024		8,030		(159)			(159)		7,871	7,871			
100169335	SCRANTON	PA		09/27/2024		809		(52)			(52)		757	757			
100169336	WESTWOOD	MA		09/27/2024		9,195		(225)			(225)		8,970	8,970			
100169337	MIAMI	FL		09/27/2024		1,345		(70)			(70)		1,275	1,275			
100169338	WORCESTER	MA		09/27/2024		4,828		(74)			(74)		4,754	4,754			
100169340	KINGSTON	TN		09/27/2024		5,734		(140)			(140)		5,594	5,594			
100169341	MESQUITE	TX		09/27/2024		1,329		(84)			(84)		1,245	1,245			
100169342	DOYLESTOWN	PA		09/27/2024		7,254		(191)			(191)		7,063	7,063			
100169343	GASTONIA	NC		09/27/2024		3,975		(165)			(165)		3,810	3,810			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169345	COMPTON	CA		09/27/2024		5,089		(179)			(179)		4,910	4,910			
100169347	DOUGLASVILLE	GA		09/27/2024		1,921		(120)			(120)		1,801	1,801			
100169348	DEMOREST	GA		09/27/2024		2,681		(109)			(109)		2,572	2,572			
100169349	HAMILTON	NJ		09/27/2024		2,992		(14)			(14)		2,978	2,978			
100169350	LONG BRANCH	NJ		09/27/2024		6,900		(206)			(206)		6,694	6,694			
100169351	FLAGLER BEACH	FL		09/27/2024		25,287		(839)			(839)		24,448	24,448			
100169352	LOS FRESNOS	TX		09/27/2024		2,244		(132)			(132)		2,112	2,112			
100169353	WILMINGTON	DE		09/27/2024		3,621		(171)			(171)		3,450	3,450			
100169354	SUNNY ISLES BEACH	FL		09/27/2024		9,191		(411)			(411)		8,780	8,780			
100169355	NORTH TONAWANDA	NY		09/27/2024		1,974		(100)			(100)		1,874	1,874			
100169357	ORLANDO	FL		09/27/2024		12,626		(303)			(303)		12,323	12,323			
100169358	MCDONOUGH	GA		09/27/2024		13,107		(475)			(475)		12,632	12,632			
100169359	MIAMI	FL		09/27/2024		5,338		(513)			(513)		4,825	4,825			
100169360	AURORA	IL		09/27/2024		1,620		(33)			(33)		1,587	1,587			
100169361	CAPE CORAL	FL		09/27/2024		2,389		(124)			(124)		2,265	2,265			
100169362	MIMS	FL		09/27/2024		1,664		(48)			(48)		1,616	1,616			
100169364	SAVANNAH	GA		09/27/2024		2,930		(122)			(122)		2,808	2,808			
100169365	KINGSLAND	GA		09/27/2024		908		(113)			(113)		795	795			
100169367	MIAMI	FL		09/27/2024		4,899		(271)			(271)		4,628	4,628			
100169368	LA HABRA	CA		09/27/2024		224,658		(4,481)			(4,481)		220,177	220,177			
100169369	LAS VEGAS	NV		09/27/2024		5,673		(169)			(169)		5,504	5,504			
100169370	MIAMI	FL		09/27/2024		7,485		(317)			(317)		7,168	7,168			
100169371	CULVER CITY	CA		09/27/2024		8							8	8			
100169372	CAMPBELL	CA		09/27/2024		17,149		(382)			(382)		16,767	16,767			
100169374	JACKSONVILLE	FL		09/27/2024		1,098		(84)			(84)		1,014	1,014			
100169375	BIG BEAR LAKE	CA		09/27/2024		6,222		(117)			(117)		6,105	6,105			
100169376	MADEIRA BEACH	FL		09/27/2024		3,149		(113)			(113)		3,036	3,036			
100169377	KENT	WA		09/27/2024		5,180		(230)			(230)		4,950	4,950			
100169379	SAN DIEGO	CA		09/27/2024		5,100		(189)			(189)		4,911	4,911			
100169380	FORT MYERS	FL		09/27/2024		4,358		(207)			(207)		4,151	4,151			
100169381	LEBANON	IN		09/27/2024		1,122		(29)			(29)		1,093	1,093			
100169382	COSTA MESA	CA		09/27/2024		1,594		(15)			(15)		1,579	1,579			
100169383	OXNARD	CA		09/27/2024		3,352		(91)			(91)		3,261	3,261			
100169384	NOVATO	CA		09/27/2024		15,203		(353)			(353)		14,850	14,850			
100169385	LACEY	WA		09/27/2024		3,346		(145)			(145)		3,201	3,201			
100169388	LIGHTHOUSE POINT	FL		09/27/2024		542		(50)			(50)		492	492			
100169390	VENTURA	CA		09/27/2024		7,422		(175)			(175)		7,247	7,247			
100169391	DELRAY BEACH	FL		09/27/2024		736,392		(26,915)			(26,915)		709,477	709,477			
100169392	ORLANDO	FL		09/27/2024		1,703		(33)			(33)		1,670	1,670			
100169393	CORINTH	TX		09/27/2024		9,728		(482)			(482)		9,246	9,246			
100169397	ONTARIO	CA		09/30/2024		86,292		(1,786)			(1,786)		84,506	84,506			
100169399	SANTA MARIA	CA		09/30/2024		2,392		(78)			(78)		2,314	2,314			
100169400	HAILEY	ID		09/30/2024		3,758		(68)			(68)		3,690	3,690			
100169401	SANTA ROSA	CA		09/30/2024		5,305		(74)			(74)		5,231	5,231			
100169402	SANTA ROSA	CA		09/30/2024		6,972		(106)			(106)		6,866	6,866			
100169403	NORTH BEND	WA		09/30/2024		248,863		(5,107)			(5,107)		243,756	243,756			
100169404	HOUSTON	TX		09/30/2024		16,223		(660)			(660)		15,563	15,563			
100169405	HINSDALE	NH		09/30/2024		10,921		(420)			(420)		10,501	10,501			
100169406	NORTH BEND	WA		09/30/2024		3,444		(71)			(71)		3,373	3,373			
100169407	CAPE CORAL	FL		09/30/2024		3,627		(107)			(107)		3,520	3,520			
100169409	HASTINGS ON HUDSON	NY		09/30/2024		7,482		(169)			(169)		7,313	7,313			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169410	WATERFORD	CT		09/30/2024		3,439		(90)			(90)		3,349	3,349			
100169411	FRUITLAND	ID		09/30/2024		2,089		(28)			(28)		2,061	2,061			
100169412	WHITE PLAINS	NY		09/30/2024		14,406		(507)			(507)		13,899	13,899			
100169414	GREENVILLE	NC		09/30/2024		3,775		(91)			(91)		3,684	3,684			
100169415	SNOHOMISH	WA		09/30/2024		10,778		(162)			(162)		10,616	10,616			
100169416	PITTSBURGH	PA		09/30/2024		36,378		(748)			(748)		35,630	35,630			
100169417	PATERSON	NJ		09/30/2024		4,772		(131)			(131)		4,641	4,641			
100169419	PORT ORANGE	FL		09/30/2024		4,719		(123)			(123)		4,596	4,596			
100169420	GARDEN VALLEY	ID		09/30/2024		332,694		(7,157)			(7,157)		325,537	325,537			
100169421	MIAMI	FL		09/30/2024		3,086		(47)			(47)		3,039	3,039			
100169422	LARAMIE	WY		09/30/2024		3,393		11			11		3,404	3,404			
100169423	INDIANAPOLIS	IN		09/30/2024		1,807		(63)			(63)		1,744	1,744			
100169424	STOCKTON	CA		09/30/2024		217,584		(4,524)			(4,524)		213,060	213,060			
100169425	LITTLE ELM	TX		09/30/2024		3,975		(125)			(125)		3,850	3,850			
100169426	NEW BEDFORD	MA		09/30/2024		3,000		(94)			(94)		2,906	2,906			
100169427	NASHVILLE	TN		09/30/2024		3,041		(127)			(127)		2,914	2,914			
100169428	NAPLES	FL		09/30/2024		8,411		(185)			(185)		8,226	8,226			
100169429	WATERBURY	CT		09/30/2024		2,863		(98)			(98)		2,765	2,765			
100169430	CHARLOTTE	NC		09/30/2024		2,617		(87)			(87)		2,530	2,530			
100169431	MONMOUTH BEACH	NJ		09/30/2024		220,896		(4,810)			(4,810)		216,086	216,086			
100169432	HOUSTON	TX		09/30/2024		25,617		(1,098)			(1,098)		24,519	24,519			
100169433	FORT LUPTON	CO		09/30/2024		2,632		(36)			(36)		2,596	2,596			
100169434	FORT LUPTON	CO		09/30/2024		2,628		(38)			(38)		2,590	2,590			
100169435	KAILUA KONA	HI		09/30/2024		5,186		(127)			(127)		5,059	5,059			
100169436	CHESAPEAKE	VA		09/30/2024		2,347		(68)			(68)		2,279	2,279			
100169437	NEW ALBANY	OH		09/30/2024		5,494		(67)			(67)		5,427	5,427			
100169438	DURHAM	NC		09/30/2024		2,648		(91)			(91)		2,557	2,557			
100169439	WINDSOR	CO		09/30/2024		2,701		(39)			(39)		2,662	2,662			
100169440	CHICAGO	IL		09/30/2024		3,008		(46)			(46)		2,962	2,962			
100169441	GARDEN VALLEY	ID		09/30/2024		9,161		(120)			(120)		9,041	9,041			
100169442	GLENDALE	AZ		09/30/2024		5,757		(71)			(71)		5,686	5,686			
100169443	HELMETTA	NJ		09/30/2024		3,956		(136)			(136)		3,820	3,820			
100169446	BAKER CITY	OR		09/30/2024		5,695		(176)			(176)		5,519	5,519			
100169447	HIXSON	TN		09/30/2024		2,531		(90)			(90)		2,441	2,441			
100169449	DEL REY OAKS	CA		09/30/2024		7,336		(100)			(100)		7,236	7,236			
100169451	LAKE ELSINORE	CA		09/30/2024		4,676		(114)			(114)		4,562	4,562			
100169452	SHELTON	WA		09/30/2024		2,772		(104)			(104)		2,668	2,668			
100169453	LUBBOCK	TX		09/30/2024		8,722		(136)			(136)		8,586	8,586			
100169454	FRESNO	CA		09/30/2024		5,158		(99)			(99)		5,059	5,059			
100169455	CAPE CORAL	FL		09/30/2024		2,474		(119)			(119)		2,355	2,355			
100169456	EL CAJON	CA		09/30/2024		7,760		(121)			(121)		7,639	7,639			
100169457	HUMBLE	TX		09/30/2024		2,289		(96)			(96)		2,193	2,193			
100169459	PORTLAND	CT		09/30/2024		2,740		(116)			(116)		2,624	2,624			
100169460	LYNDHURST	NJ		09/30/2024		2,573		(90)			(90)		2,483	2,483			
100169461	NASHUA	NH		09/30/2024		6,340		(259)			(259)		6,081	6,081			
100169462	CORONA	CA		09/30/2024		6,485		(130)			(130)		6,355	6,355			
100169463	NEWARK	DE		09/30/2024		26,823		(786)			(786)		26,037	26,037			
100169464	PHOENIX	AZ		09/30/2024		1,956		(68)			(68)		1,888	1,888			
100169465	JERSEY CITY	NJ		09/30/2024		13,466		(336)			(336)		13,130	13,130			
100169466	PHOENIX	AZ		09/30/2024		4,339		(115)			(115)		4,224	4,224			
100169467	GLASSBORO	NJ		09/30/2024		1,387		(63)			(63)		1,324	1,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169468	LANCASTER	CA		09/30/2024		3,465		(118)			(118)		3,347	3,347			
100169469	LYNNWOOD	WA		09/30/2024		8,742		(70)			(70)		8,672	8,672			
100169470	PLYMOUTH	MN		09/30/2024		3,084		(57)			(57)		3,027	3,027			
100169471	FRANKLIN	MA		09/30/2024		2,176		(54)			(54)		2,122	2,122			
100169472	INDIANAPOLIS	IN		09/30/2024		1,998		(91)			(91)		1,907	1,907			
100169473	BERWYN	IL		09/30/2024		52,213		(1,447)			(1,447)		50,766	50,766			
100169474	ALBUQUERQUE	NM		09/30/2024		1,848		(73)			(73)		1,775	1,775			
100169475	GRAYSLAKE	IL		09/30/2024		1,920		(57)			(57)		1,863	1,863			
100169476	YUCAIPA	CA		09/30/2024		1,890		1			1		1,891	1,891			
100169477	KATY	TX		09/30/2024		6,922		(157)			(157)		6,765	6,765			
100169478	LODI	NJ		09/30/2024		4,998		(141)			(141)		4,857	4,857			
100169479	MORRO BAY	CA		09/30/2024		92,824		(2,601)			(2,601)		90,223	90,223			
100169480	WEST SACRAMENTO	CA		09/30/2024		2,815		(88)			(88)		2,727	2,727			
100169481	CARY	NC		09/30/2024		2,233		(74)			(74)		2,159	2,159			
100169482	SUN CITY CENTER	FL		09/30/2024		2,626		(46)			(46)		2,580	2,580			
100169483	LAMY	NM		09/30/2024		4,932		(68)			(68)		4,864	4,864			
100169484	RANCHO MISSION VIEJO	CA		09/30/2024		7,266		(110)			(110)		7,156	7,156			
100169485	ARLINGTON	TX		09/30/2024		3,593		19			19		3,612	3,612			
100169486	WEEHAWKEN	NJ		09/30/2024		6,589		50			50		6,639	6,639			
100169487	PORT ORCHARD	WA		09/30/2024		4,396		(57)			(57)		4,339	4,339			
100169488	KOLOA	HI		09/30/2024		6,040		(76)			(76)		5,964	5,964			
100169489	NUTLEY	NJ		09/30/2024		675,150		(19,853)			(19,853)		655,297	655,297			
100169490	RANCHO CORDOVA	CA		09/30/2024		6,021		(73)			(73)		5,948	5,948			
100169491	HOLDEN BEACH	NC		09/30/2024		5,406		(134)			(134)		5,272	5,272			
100169493	OCALA	FL		09/30/2024		1,343		(90)			(90)		1,253	1,253			
100169494	PROVINCETOWN	MA		09/30/2024		4,281		(81)			(81)		4,200	4,200			
100169496	VISALIA	CA		09/30/2024		4,569		12			12		4,581	4,581			
100169497	MAMMOTH LAKES	CA		09/30/2024		266,477		(2,742)			(2,742)		263,735	263,735			
100169498	WESTWOOD	NJ		09/30/2024		4,770		(132)			(132)		4,638	4,638			
100169499	KENNEBUNKPORT	ME		09/30/2024		6,418		(38)			(38)		6,380	6,380			
100169501	MOUNT SINAI	NY		09/30/2024		5,359		(184)			(184)		5,175	5,175			
100169502	SAN TAN VALLEY	AZ		09/30/2024		4,138		(89)			(89)		4,049	4,049			
100169503	SAINT CLOUD	MN		09/30/2024		2,773		(128)			(128)		2,645	2,645			
100169504	NAPLES	FL		09/30/2024		32,975		(1,065)			(1,065)		31,910	31,910			
100169505	MERCED	CA		09/30/2024		4,279		210			210		4,489	4,489			
100169506	AURORA	IL		09/30/2024		2,248		(104)			(104)		2,144	2,144			
100169507	VENICE	FL		09/30/2024		2,391		(90)			(90)		2,301	2,301			
100169508	STRATFORD	CT		09/30/2024		2,831		(84)			(84)		2,747	2,747			
100169510	ELK GROVE	CA		09/30/2024		4,269		(83)			(83)		4,186	4,186			
100169511	LAKE STEVENS	WA		09/30/2024		5,648		6			6		5,654	5,654			
100169512	TIGARD	OR		09/30/2024		4,416		(67)			(67)		4,349	4,349			
100169513	NAPERVILLE	IL		09/30/2024		2,760		(58)			(58)		2,702	2,702			
100169514	INDIO	CA		09/30/2024		6,024		(120)			(120)		5,904	5,904			
100169515	CANYON COUNTRY	CA		09/30/2024		2,576		(48)			(48)		2,528	2,528			
100169516	SACRAMENTO	CA		09/30/2024		247,598		(6,411)			(6,411)		241,187	241,187			
100169518	HELLERTOWN	PA		09/30/2024		2,446		(89)			(89)		2,357	2,357			
100169519	BRIGHTON	MA		09/30/2024		4,345		(77)			(77)		4,268	4,268			
100169520	CASTRO VALLEY	CA		09/30/2024		11,222		(211)			(211)		11,011	11,011			
100169521	HOBOKEN	NJ		09/30/2024		6,484		26			26		6,510	6,510			
100169522	JERSEY CITY	NJ		09/30/2024		7,304		(148)			(148)		7,156	7,156			
100169523	LYNNWOOD	WA		09/30/2024		4,837		37			37		4,874	4,874			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169524	MURFREESBORO	TN		09/30/2024		3,515		(60)			(60)		3,455	3,455			
100169525	TOMS RIVER	NJ		09/30/2024		4,197		(51)			(51)		4,146	4,146			
100169526	VANCOUVER	WA		09/30/2024		31,437		(568)			(568)		30,869	30,869			
100169527	KURE BEACH	NC		09/30/2024		720,375		(12,180)			(12,180)		708,195	708,195			
100169529	FULTONDALE	AL		09/30/2024		2,463		(49)			(49)		2,414	2,414			
100169530	DURHAM	NC		09/30/2024		2,887		(1)			(1)		2,886	2,886			
100169531	BELLEVILLE	NJ		09/30/2024		6,797		(135)			(135)		6,662	6,662			
100169532	VIRGINIA BEACH	VA		09/30/2024		1,821		(97)			(97)		1,724	1,724			
100169533	BALLWIN	MO		09/30/2024		4,317		(84)			(84)		4,233	4,233			
100169534	FRANKFORT	IL		09/30/2024		7,627		(125)			(125)		7,502	7,502			
100169535	RENO	NV		09/30/2024		3,706		(65)			(65)		3,641	3,641			
100169536	MOUNT VERNON	WA		09/30/2024		4,470		(114)			(114)		4,356	4,356			
100169537	BATTLE LAKE	MN		09/30/2024		12,838		(135)			(135)		12,703	12,703			
100169538	JERSEY CITY	NJ		09/30/2024		9,786		(178)			(178)		9,608	9,608			
100169539	PLANO	TX		09/30/2024		3,200		(107)			(107)		3,093	3,093			
100169540	PANDORA	OH		09/30/2024		1,964		(59)			(59)		1,905	1,905			
100169541	WINTER PARK	FL		09/30/2024		15,968		(450)			(450)		15,518	15,518			
100169542	PORTSMOUTH	NH		09/30/2024		5,376		(77)			(77)		5,299	5,299			
100169544	SOUTH ELGIN	IL		09/30/2024		169,189		(6,761)			(6,761)		162,428	162,428			
100169545	RED BANK	NJ		09/30/2024		2,232		(71)			(71)		2,161	2,161			
100169547	LOMPOC	CA		09/30/2024		2,488		(32)			(32)		2,456	2,456			
100169548	BOISE	ID		09/30/2024		3,462		(78)			(78)		3,384	3,384			
100169549	MESA	AZ		09/30/2024		5,770		22			22		5,792	5,792			
100169550	YACHATS	OR		09/30/2024		8,784		(65)			(65)		8,719	8,719			
100169552	PARKER	CO		09/30/2024		6,891		(160)			(160)		6,731	6,731			
100169553	YARMOUTH PORT	MA		09/30/2024		4,035		(114)			(114)		3,921	3,921			
100169554	PLAINFIELD	IL		09/30/2024		2,444		3			3		2,447	2,447			
100169557	SPOONER	WI		09/30/2024		210,614		(8,333)			(8,333)		202,281	202,281			
100169559	TEMPE	AZ		09/30/2024		6,602		(46)			(46)		6,556	6,556			
100169561	KINGMAN	AZ		09/30/2024		4,315		(64)			(64)		4,251	4,251			
100169562	BUXTON	NC		09/30/2024		5,484		(84)			(84)		5,400	5,400			
100169563	AVE MARIA	FL		09/30/2024		1,935		(49)			(49)		1,886	1,886			
100169564	DAVENPORT	FL		09/30/2024		2,504		(113)			(113)		2,391	2,391			
100169566	BERMUDA DUNES	CA		09/30/2024		5,004		(5)			(5)		4,999	4,999			
100169567	TOMS RIVER	NJ		09/30/2024		5,440		(92)			(92)		5,348	5,348			
100169568	VISALIA	CA		09/30/2024		17,798		(651)			(651)		17,147	17,147			
100169569	SAN JUAN CAPISTRANO	CA		09/30/2024		10,292		(191)			(191)		10,101	10,101			
100169570	RICHMOND	TX		09/30/2024		2,155		(40)			(40)		2,115	2,115			
100169571	PALM BAY	FL		09/30/2024		6,778		(261)			(261)		6,517	6,517			
100169572	PALM SPRINGS	CA		09/30/2024		5,256		186			186		5,442	5,442			
100169574	LAS VEGAS	NV		09/30/2024		2,585		(82)			(82)		2,503	2,503			
100169575	ROSEVILLE	CA		09/30/2024		5,520		156			156		5,676	5,676			
100169576	TWIN FALLS	ID		09/30/2024		2,039		(71)			(71)		1,968	1,968			
100169577	DANA POINT	CA		09/30/2024		17,153		(513)			(513)		16,640	16,640			
100169578	PINON HILLS	CA		09/30/2024		45,429		(290)			(290)		45,139	45,139			
100169579	HOBOKEN	NJ		09/30/2024		81,640		(1,296)			(1,296)		80,344	80,344			
100169580	TULARE	CA		09/30/2024		1,556		(71)			(71)		1,485	1,485			
100169581	DAVIE	FL		09/30/2024		2,587		(77)			(77)		2,510	2,510			
100169582	MONTGOMERY	AL		09/30/2024		5,479		(111)			(111)		5,368	5,368			
100169583	ELK GROVE VILLAGE	IL		09/30/2024		268,337		(6,228)			(6,228)		262,109	262,109			
100169584	VALENCIA	CA		09/30/2024		3,965		(61)			(61)		3,904	3,904			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169585	JACKSONVILLE	FL		09/30/2024		1,802		(61)			(61)		1,741	1,741			
100169586	ANCHORAGE	AK		09/30/2024		16,624		(503)			(503)		16,121	16,121			
100169587	TUCSON	AZ		09/30/2024		5,382		(169)			(169)		5,213	5,213			
100169588	ARBOR VITAE	WI		09/30/2024		2,552		(36)			(36)		2,516	2,516			
100169589	MIAMI	FL		09/30/2024		3,704		(117)			(117)		3,587	3,587			
100169590	ROSEVILLE	CA		09/30/2024		5,653		(73)			(73)		5,580	5,580			
100169591	NORTH BEND	WA		09/30/2024		3,845		(76)			(76)		3,769	3,769			
100169592	ORLANDO	FL		09/30/2024		6,598		(129)			(129)		6,469	6,469			
100169593	SANTA ROSA	CA		09/30/2024		7,547		1			1		7,548	7,548			
100169594	CAPE CORAL	FL		09/30/2024		3,766		(136)			(136)		3,630	3,630			
100169595	LA PINE	OR		09/30/2024		3,787		(98)			(98)		3,689	3,689			
100169596	FORT WAYNE	IN		09/30/2024		1,888		(40)			(40)		1,848	1,848			
100169597	GREENEHAVEN	AZ		09/30/2024		4,069		(49)			(49)		4,020	4,020			
100169598	MIDDLETOWN	DE		09/30/2024		4,278		(64)			(64)		4,214	4,214			
100169599	GRAND ISLE	LA		09/30/2024		51,155		(629)			(629)		50,526	50,526			
100169600	NEW BEDFORD	MA		09/30/2024		9,698		(89)			(89)		9,609	9,609			
100169601	VANCOUVER	WA		09/30/2024		3,982		(101)			(101)		3,881	3,881			
100169602	REXFORD	NY		09/30/2024		14,919		(513)			(513)		14,406	14,406			
100169604	STILLWATER	MN		09/30/2024		6,126		(105)			(105)		6,021	6,021			
100169605	TORRINGTON	CT		09/30/2024		4,701		(181)			(181)		4,520	4,520			
100169606	MILWAUKEE	WI		09/30/2024		8,218		(230)			(230)		7,988	7,988			
100169607	RENTON	WA		09/30/2024		6,234		(155)			(155)		6,079	6,079			
100169608	PLYMOUTH	MN		09/30/2024		3,238		(54)			(54)		3,184	3,184			
100169609	LUBBOCK	TX		09/30/2024		2,275		(84)			(84)		2,191	2,191			
100169610	MENIFEE	CA		09/30/2024		4,432		(104)			(104)		4,328	4,328			
100169612	WASHINGTON	UT		09/30/2024		3,638		(76)			(76)		3,562	3,562			
100169613	SACRAMENTO	CA		09/30/2024		458,620		(9,255)			(9,255)		449,365	449,365			
100169614	EL CAJON	CA		09/30/2024		4,949		(66)			(66)		4,883	4,883			
100169615	EL CAJON	CA		09/30/2024		4,444		(61)			(61)		4,383	4,383			
100169616	EWING	NJ		09/30/2024		2,307		(72)			(72)		2,235	2,235			
100169618	FRESNO	CA		09/30/2024		3,212		(83)			(83)		3,129	3,129			
100169620	FRESNO	CA		09/30/2024		4,057		(122)			(122)		3,935	3,935			
100169622	HEMET	CA		09/30/2024		8,860		(155)			(155)		8,705	8,705			
100169623	GLENDALE	AZ		09/30/2024		2,775		(128)			(128)		2,647	2,647			
100169624	JAMUL	CA		09/30/2024		757,184		(8,992)			(8,992)		748,192	748,192			
100169625	FRESNO	CA		09/30/2024		4,618		(158)			(158)		4,460	4,460			
100169626	TAMPA	FL		09/30/2024		2,822		(26)			(26)		2,796	2,796			
100169627	WHITWELL	TN		09/30/2024		3,243		(105)			(105)		3,138	3,138			
100169628	SAN BERNARDINO	CA		09/30/2024		2,952		(64)			(64)		2,888	2,888			
100169629	CATONSVILLE	MD		09/30/2024		5,668		(153)			(153)		5,515	5,515			
100169630	SANTA MARIA	CA		09/30/2024		3,189		(74)			(74)		3,115	3,115			
100169631	SAN LORENZO	CA		09/30/2024		4,727		(77)			(77)		4,650	4,650			
100169632	GOODLETTSVILLE	TN		09/30/2024		2,591		(79)			(79)		2,512	2,512			
100169633	TEMPE	AZ		09/30/2024		5,685		(118)			(118)		5,567	5,567			
100169634	LILLIWAUP	WA		09/30/2024		3,778		(98)			(98)		3,680	3,680			
100169636	YUBA CITY	CA		09/30/2024		4,809		(204)			(204)		4,605	4,605			
100169637	STONE MOUNTAIN	GA		09/30/2024		225,433		(10,080)			(10,080)		215,353	215,353			
100169638	QUINCY	MA		09/30/2024		570,655		(12,292)			(12,292)		558,363	558,363			
100169639	BAKERSFIELD	CA		09/30/2024		4,058		(161)			(161)		3,897	3,897			
100169640	MIDDLETON	ID		09/30/2024		4,003		(143)			(143)		3,860	3,860			
100169641	KINGS BEACH	CA		09/30/2024		6,407		(127)			(127)		6,280	6,280			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169643	ROSAMOND	CA		09/30/2024		3,567		(97)			(97)		3,470	3,470			
100169644	NICE	CA		09/30/2024		2,471		(56)			(56)		2,415	2,415			
100169645	HOMESTEAD	FL		09/30/2024		2,375		(120)			(120)		2,255	2,255			
100169646	COMMERCE	CA		09/30/2024		25,191		(425)			(425)		24,766	24,766			
100169647	GARLAND	TX		09/30/2024		1,892		(103)			(103)		1,789	1,789			
100169648	ANN ARBOR	MI		09/30/2024		3,138		(86)			(86)		3,052	3,052			
100169649	MONTGOMERY	AL		09/30/2024		2,432		(82)			(82)		2,350	2,350			
100169650	KILL DEVIL HILLS	NC		09/30/2024		5,133		(106)			(106)		5,027	5,027			
100169651	BEECH GROVE	IN		09/30/2024		2,319		(91)			(91)		2,228	2,228			
100169652	COTTONWOOD	CA		09/30/2024		2,756		(55)			(55)		2,701	2,701			
100169653	CHARLOTTE	NC		09/30/2024		2,602		(75)			(75)		2,527	2,527			
100169654	NORTH HIGHLANDS	CA		09/30/2024		4,858		(139)			(139)		4,719	4,719			
100169655	BAKERSFIELD	CA		09/30/2024		3,827		(96)			(96)		3,731	3,731			
100169656	MECHANICSVILLE	VA		09/30/2024		441,108		(7,734)			(7,734)		433,374	433,374			
100169657	MC KEES ROCKS	PA		09/30/2024		2,018		(94)			(94)		1,924	1,924			
100169658	MIAMI	FL		09/30/2024		3,755		(122)			(122)		3,633	3,633			
100169659	TUCSON	AZ		09/30/2024		2,849		(78)			(78)		2,771	2,771			
100169660	MIAMI	FL		09/30/2024		2,485		(78)			(78)		2,407	2,407			
100169661	PEARL RIVER	NY		09/30/2024		47,624		(1,972)			(1,972)		45,652	45,652			
100169663	LILBURN	GA		09/30/2024		2,853		(113)			(113)		2,740	2,740			
100169664	ROSEVILLE	CA		09/30/2024		351,288		(3,672)			(3,672)		347,616	347,616			
100169665	NEW BRUNSWICK	NJ		09/30/2024		3,153		(120)			(120)		3,033	3,033			
100169666	BURBANK	CA		09/30/2024		8,287		(223)			(223)		8,064	8,064			
100169667	PLACERVILLE	CA		09/30/2024		4,229		(51)			(51)		4,178	4,178			
100169668	PISCATAWAY	NJ		09/30/2024		12,097		(355)			(355)		11,742	11,742			
100169669	DEARBORN	MI		09/30/2024		11,850		457			457		12,307	12,307			
100169670	FORT WORTH	TX		09/30/2024		3,971		(65)			(65)		3,906	3,906			
100169671	EL CAJON	CA		09/30/2024		7,082		(68)			(68)		7,014	7,014			
100169672	DULUTH	GA		09/30/2024		3,059		(82)			(82)		2,977	2,977			
100169674	PAGOSA SPRINGS	CO		09/30/2024		3,006		(100)			(100)		2,906	2,906			
100169675	CUMMING	GA		09/30/2024		4,895		(117)			(117)		4,778	4,778			
100169676	CORVALLIS	OR		09/30/2024		3,033		(84)			(84)		2,949	2,949			
100169677	NORCROSS	GA		09/30/2024		1,948		(92)			(92)		1,856	1,856			
100169678	MINNEOLA	FL		09/30/2024		4,031		(94)			(94)		3,937	3,937			
100169679	COMPTON	CA		09/30/2024		2,669		(91)			(91)		2,578	2,578			
100169680	NORCROSS	GA		09/30/2024		2,097		(97)			(97)		2,000	2,000			
100169681	GARLAND	TX		09/30/2024		3,482		(141)			(141)		3,341	3,341			
100169682	WINDERMERE	FL		09/30/2024		3,236		(122)			(122)		3,114	3,114			
100169683	WARREN	NJ		09/30/2024		3,839		(100)			(100)		3,739	3,739			
100169684	NEW YORK	NY		09/30/2024		10,929		(395)			(395)		10,534	10,534			
100169685	CASTLE PINES	CO		09/30/2024		4,073		(68)			(68)		4,005	4,005			
100169687	COLUMBIA	MD		09/30/2024		2,288		(91)			(91)		2,197	2,197			
100169688	NORWALK	CA		09/30/2024		3,285		(61)			(61)		3,224	3,224			
100169689	PISCATAWAY	NJ		09/30/2024		6,649		(219)			(219)		6,430	6,430			
100169690	NORTH BRUNSWICK	NJ		09/30/2024		7,348		(261)			(261)		7,087	7,087			
100169691	BRADENTON	FL		09/30/2024		2,681		(145)			(145)		2,536	2,536			
100169692	LAS VEGAS	NV		09/30/2024		6,998		(173)			(173)		6,825	6,825			
100169693	PANAMA CITY BEACH	FL		09/30/2024		4,465		(126)			(126)		4,339	4,339			
100169694	FREDERICKSBURG	TX		09/30/2024		4,134		(150)			(150)		3,984	3,984			
100169695	KISSIMMEE	FL		09/30/2024		4,928		(211)			(211)		4,717	4,717			
100169697	MARYVILLE	TN		09/30/2024		9,572		(253)			(253)		9,319	9,319			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169699	NEWNAN	GA		09/30/2024		2,313		(80)			(80)		2,233	2,233			
100169702	PALESTINE	TX		09/30/2024		2,617		(127)			(127)		2,490	2,490			
100169703	YONKERS	NY		09/30/2024		8,569		(131)			(131)		8,438	8,438			
100169705	ROY	UT		09/30/2024		2,964		(78)			(78)		2,886	2,886			
100169707	PEABODY	MA		09/30/2024		4,597		(48)			(48)		4,549	4,549			
100169709	SEATTLE	WA		09/30/2024		3,226		(87)			(87)		3,139	3,139			
100169710	MURRIETA	CA		09/30/2024		3,823		(72)			(72)		3,751	3,751			
100169711	MADISON HEIGHTS	MI		09/30/2024		1,982		(77)			(77)		1,905	1,905			
100169712	ANN ARBOR	MI		09/30/2024		4,321		(92)			(92)		4,229	4,229			
100169714	STERLING HEIGHTS	MI		09/30/2024		2,501		(77)			(77)		2,424	2,424			
100169715	EDGEWATER	FL		09/30/2024		6,299		(114)			(114)		6,185	6,185			
100169716	BOULDER	CO		09/30/2024		2,793		(103)			(103)		2,690	2,690			
100169717	PATTERSON	NY		09/30/2024		2,997		(82)			(82)		2,915	2,915			
100169718	PHOENIX	AZ		09/30/2024		8,337		276			276		8,613	8,613			
100169719	PHILADELPHIA	PA		09/30/2024		2,157		(90)			(90)		2,067	2,067			
100169720	CAMARILLO	CA		09/30/2024		5,289		(62)			(62)		5,227	5,227			
100169721	QUEEN CREEK	AZ		09/30/2024		5,869		(151)			(151)		5,718	5,718			
100169723	ROCKWALL	TX		09/30/2024		2,715		(99)			(99)		2,616	2,616			
100169724	PHILADELPHIA	PA		09/30/2024		3,160		(67)			(67)		3,093	3,093			
100169726	AVON	NC		09/30/2024		7,014		(193)			(193)		6,821	6,821			
100169727	CLAWSON	MI		09/30/2024		269,434		(6,157)			(6,157)		263,277	263,277			
100169728	COVINGTON	GA		09/30/2024		3,562		(35)			(35)		3,527	3,527			
100169730	STOCKTON	CA		09/30/2024		2,774		(110)			(110)		2,664	2,664			
100169732	DURHAM	NC		09/30/2024		2,665		(63)			(63)		2,602	2,602			
100169733	LINCOLN	CA		09/30/2024		3,623		(66)			(66)		3,557	3,557			
100169734	IRVING	TX		09/30/2024		4,155		(119)			(119)		4,036	4,036			
100169736	SAN BERNARDINO	CA		09/30/2024		3,073		(57)			(57)		3,016	3,016			
100169737	SPARTA	TN		09/30/2024		2,226		(75)			(75)		2,151	2,151			
100169738	CONCORD	CA		09/30/2024		10,398		(119)			(119)		10,279	10,279			
100169740	FORT WALTON BEACH	FL		09/30/2024		9,126		188			188		9,314	9,314			
100169742	PITTSBURG	CA		09/30/2024		4,797		(48)			(48)		4,749	4,749			
100169743	TANNERSVILLE	PA		09/30/2024		2,156		(79)			(79)		2,077	2,077			
100169744	VISTA	CA		09/30/2024		6,926		(90)			(90)		6,836	6,836			
100169745	NEW PORT RICHEY	FL		09/30/2024		2,369		(101)			(101)		2,268	2,268			
100169746	VALRICO	FL		09/30/2024		2,950		(83)			(83)		2,867	2,867			
100169747	ANDERSON	CA		09/30/2024		3,652		(60)			(60)		3,592	3,592			
100169749	SAN DIEGO	CA		09/30/2024		4,057		(52)			(52)		4,005	4,005			
100169750	PRINCETON	TX		09/30/2024		3,255		(100)			(100)		3,155	3,155			
100169751	PEORIA	AZ		09/30/2024		19,925		(291)			(291)		19,634	19,634			
100169752	PORT JEFFERSON	NY		09/30/2024		9,201		(297)			(297)		8,904	8,904			
100169753	MESA	AZ		09/30/2024		3,006		(29)			(29)		2,977	2,977			
100169754	AHWAHNEE	CA		09/30/2024		3,630		(86)			(86)		3,544	3,544			
100169755	LAWRENCEVILLE	GA		09/30/2024		3,744		(90)			(90)		3,654	3,654			
100169756	LIBERTY LAKE	WA		09/30/2024		2,551		(73)			(73)		2,478	2,478			
100169757	CONCORD	NC		09/30/2024		2,796		(62)			(62)		2,734	2,734			
100169758	HOUSTON	TX		09/30/2024		2,690		(27)			(27)		2,663	2,663			
100169759	LYONS	GA		09/30/2024		1,858		(87)			(87)		1,771	1,771			
100169760	DRACUT	MA		09/30/2024		3,029		(117)			(117)		2,912	2,912			
100169761	SONORA	CA		09/30/2024		2,242		(49)			(49)		2,193	2,193			
100169762	CLEARLAKE	CA		09/30/2024		9,925		(46)			(46)		9,879	9,879			
100169766	SIMPSONVILLE	SC		09/30/2024		3,010		(86)			(86)		2,924	2,924			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169767	MESA	AZ		09/30/2024		2,497		(40)			(40)		2,457	2,457			
100169768	GRAND RAPIDS	MI		09/30/2024		1,855		(73)			(73)		1,782	1,782			
100169769	LAWRENCEVILLE	GA		09/30/2024		2,788		(69)			(69)		2,719	2,719			
100169770	GLENDALE	AZ		09/30/2024		3,848		(101)			(101)		3,747	3,747			
100169771	LAKE MARY	FL		09/30/2024		413,558		(10,490)			(10,490)		403,068	403,068			
100169772	MORENO VALLEY	CA		09/30/2024		4,015		(85)			(85)		3,930	3,930			
100169773	ELLABELL	GA		09/30/2024		2,439		(73)			(73)		2,366	2,366			
100169774	JACKSONVILLE	NC		09/30/2024		2,061		(93)			(93)		1,968	1,968			
100169775	YUBA CITY	CA		09/30/2024		2,745		(98)			(98)		2,647	2,647			
100169776	ANN ARBOR	MI		09/30/2024		3,560		(113)			(113)		3,447	3,447			
100169777	BOYNTON BEACH	FL		09/30/2024		5,894		(5)			(5)		5,889	5,889			
100169778	LARGO	FL		09/30/2024		3,810		(106)			(106)		3,704	3,704			
100169779	REDMOND	WA		09/30/2024		9,088		(140)			(140)		8,948	8,948			
100169780	LOCUST GROVE	VA		09/30/2024		2,716		(74)			(74)		2,642	2,642			
100169781	WOODBRIDGE	VA		09/30/2024		2,973		(111)			(111)		2,862	2,862			
100169782	RIO RANCHO	NM		09/30/2024		4,198		(81)			(81)		4,117	4,117			
100169785	ROME	GA		09/30/2024		6,641		(145)			(145)		6,496	6,496			
100169786	HAYWARD	CA		09/30/2024		7,138		(147)			(147)		6,991	6,991			
100169787	ANNA	TX		09/30/2024		3,333		(122)			(122)		3,211	3,211			
100169788	CLEARWATER	FL		09/30/2024		6,177		(182)			(182)		5,995	5,995			
100169789	LOGANVILLE	GA		09/30/2024		2,577		(96)			(96)		2,481	2,481			
100169790	PENSACOLA	FL		09/30/2024		2,211		(52)			(52)		2,159	2,159			
100169791	GAINESVILLE	GA		09/30/2024		2,610		(79)			(79)		2,531	2,531			
100169792	SACRAMENTO	CA		09/30/2024		470,256		(9,610)			(9,610)		460,646	460,646			
100169793	GILBERT	AZ		09/30/2024		3,985		(88)			(88)		3,897	3,897			
100169794	BURLESON	TX		09/30/2024		3,824		(152)			(152)		3,672	3,672			
100169795	SACRAMENTO	CA		09/30/2024		5,696		(28)			(28)		5,668	5,668			
100169796	MESA	AZ		09/30/2024		3,707		(79)			(79)		3,628	3,628			
100169798	CASA GRANDE	AZ		09/30/2024		2,604		(78)			(78)		2,526	2,526			
100169799	NORTH OGDEN	UT		09/30/2024		672,942		(6,872)			(6,872)		666,070	666,070			
100169800	PHOENIX	AZ		09/30/2024		3,186		(86)			(86)		3,100	3,100			
100169801	HOLLYWOOD	FL		09/30/2024		170,999		(4,517)			(4,517)		166,482	166,482			
100169802	MERRITT ISLAND	FL		09/30/2024		2,405		(69)			(69)		2,336	2,336			
100169804	DULUTH	GA		09/30/2024		6,517		(198)			(198)		6,319	6,319			
100169805	DUBLIN	OH		09/30/2024		2,569		(110)			(110)		2,459	2,459			
100169806	PEORIA	AZ		09/30/2024		523,437		(10,731)			(10,731)		512,706	512,706			
100169807	NATIONAL CITY	CA		09/30/2024		3,776		(61)			(61)		3,715	3,715			
100169808	WASCO	CA		09/30/2024		1,841		(95)			(95)		1,746	1,746			
100169809	SAN MARCOS	CA		09/30/2024		7,478		(99)			(99)		7,379	7,379			
100169810	FRESNO	CA		09/30/2024		3,729		(110)			(110)		3,619	3,619			
100169811	BOWIE	MD		09/30/2024		3,327		(100)			(100)		3,227	3,227			
100169812	MERIDIAN	ID		09/30/2024		4,257		(69)			(69)		4,188	4,188			
100169813	KANSAS CITY	MO		09/30/2024		7,168		(214)			(214)		6,954	6,954			
100169814	DEXTER	MI		09/30/2024		4,710		(99)			(99)		4,611	4,611			
100169816	LAKE FOREST	CA		09/30/2024		9,908		(142)			(142)		9,766	9,766			
100169817	CHICAGO	IL		09/30/2024		3,483		(128)			(128)		3,355	3,355			
100169818	ELK GROVE	CA		09/30/2024		568		(7)			(7)		561	561			
100169819	EVANS	GA		09/30/2024		3,411		(142)			(142)		3,269	3,269			
100169820	NORTHRIDGE	CA		09/30/2024		674,138		(9,630)			(9,630)		664,508	664,508			
100169822	REDDING	CA		09/30/2024		2,815		(27)			(27)		2,788	2,788			
100169823	SAN PEDRO	CA		09/30/2024		20,417		(415)			(415)		20,002	20,002			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169824	OCALA	FL		09/30/2024		4,434		(127)			(127)		4,307	4,307			
100169825	PEORIA	AZ		09/30/2024		2,835		(86)			(86)		2,749	2,749			
100169826	ELKRIDGE	MD		09/30/2024		3,717		(154)			(154)		3,563	3,563			
100169827	NEW ALBANY	IN		09/30/2024		2,932		(79)			(79)		2,853	2,853			
100169828	KISSIMMEE	FL		09/30/2024		2,547		(95)			(95)		2,452	2,452			
100169829	OAK ISLAND	NC		09/30/2024		7,347		(193)			(193)		7,154	7,154			
100169830	ROSEVILLE	CA		09/30/2024		4,432		(50)			(50)		4,382	4,382			
100169831	FRESNO	CA		09/30/2024		7,108		(197)			(197)		6,911	6,911			
100169832	CRYSTAL BEACH	TX		09/30/2024		4,810		(138)			(138)		4,672	4,672			
100169833	WESTERLY	RI		09/30/2024		2,875		(66)			(66)		2,809	2,809			
100169834	CRYSTAL BEACH	TX		09/30/2024		13,472		(386)			(386)		13,086	13,086			
100169835	NORCROSS	GA		09/30/2024		5,864		(210)			(210)		5,654	5,654			
100169836	MARS	PA		09/30/2024		2,409		(91)			(91)		2,318	2,318			
100169837	SALADO	TX		09/30/2024		8,061		(267)			(267)		7,794	7,794			
100169838	KNOXVILLE	TN		09/30/2024		2,646		(69)			(69)		2,577	2,577			
100169839	SAN ANTONIO	FL		09/30/2024		3,093		(87)			(87)		3,006	3,006			
100169840	PANAMA CITY	FL		09/30/2024		3,217		(101)			(101)		3,116	3,116			
100169841	HOUSTON	TX		09/30/2024		2,624		(73)			(73)		2,551	2,551			
100169842	STOCKTON	CA		09/30/2024		2,523		(76)			(76)		2,447	2,447			
100169843	SURFSIDE BEACH	SC		09/30/2024		5,576		(120)			(120)		5,456	5,456			
100169844	WILLIS	TX		09/30/2024		2,579		(71)			(71)		2,508	2,508			
100169845	BURLESON	TX		09/30/2024		3,112		(28)			(28)		3,084	3,084			
100169846	WEST MELBOURNE	FL		09/30/2024		3,596		(116)			(116)		3,480	3,480			
100169847	SEVIERVILLE	TN		09/30/2024		4,494		(76)			(76)		4,418	4,418			
100169849	COLORADO SPRINGS	CO		09/30/2024		3,520		(82)			(82)		3,438	3,438			
100169850	GATLINBURG	TN		09/30/2024		5,085		(117)			(117)		4,968	4,968			
100169851	PIGEON FORGE	TN		09/30/2024		3,638		(104)			(104)		3,534	3,534			
100169852	LOS ANGELES	CA		09/30/2024		4,991		(67)			(67)		4,924	4,924			
100169853	DAVENPORT	FL		09/30/2024		3,553		(129)			(129)		3,424	3,424			
100169854	BENTONVILLE	AR		09/30/2024		2,909		(65)			(65)		2,844	2,844			
100169855	ZEPHYRHILLS	FL		09/30/2024		5,993		264			264		6,257	6,257			
100169856	DECATUR	GA		09/30/2024		4,677		(114)			(114)		4,563	4,563			
100169858	MENIFEE	CA		09/30/2024		6,039		302			302		6,341	6,341			
100169859	COLUMBIA	SC		09/30/2024		9,824		(323)			(323)		9,501	9,501			
100169860	KATY	TX		09/30/2024		2,359		(98)			(98)		2,261	2,261			
100169861	ZEBULON	NC		09/30/2024		10,798		(345)			(345)		10,453	10,453			
100169862	BRYSON CITY	NC		09/30/2024		7,047		(194)			(194)		6,853	6,853			
100169863	RIVERVIEW	FL		09/30/2024		3,166		(105)			(105)		3,061	3,061			
100169864	AUSTIN	TX		09/30/2024		2,856		(91)			(91)		2,765	2,765			
100169865	PLUMERVILLE	AR		09/30/2024		1,842		(66)			(66)		1,776	1,776			
100169866	PEARLAND	TX		09/30/2024		4,842		(102)			(102)		4,740	4,740			
100169867	LURAY	VA		09/30/2024		2,668		129			129		2,797	2,797			
100169868	COROLLA	NC		09/30/2024		4,343		(126)			(126)		4,217	4,217			
100169869	OCALA	FL		09/30/2024		5,329		328			328		5,657	5,657			
100169870	MARCO ISLAND	FL		09/30/2024		15,085		(297)			(297)		14,788	14,788			
100169871	MONROE	NC		09/30/2024		2,699		(93)			(93)		2,606	2,606			
100169872	BRASELTON	GA		09/30/2024		2,084		(45)			(45)		2,039	2,039			
100169873	MERRITT ISLAND	FL		09/30/2024		3,865		(159)			(159)		3,706	3,706			
100169878	STEVENSVILLE	MI		11/08/2024		1,659		(62)			(62)		1,597	1,597			
100169879	MATTAPOISETT	MA		11/08/2024		2,966		34			34		3,000	3,000			
100169880	PRATTVILLE	AL		11/08/2024		1,521		(51)			(51)		1,470	1,470			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169881	MIAMI	FL		11/08/2024		4,704		(223)			(223)		4,481	4,481			
100169883	ROCK SPRINGS	WY		11/08/2024		4,590		(177)			(177)		4,413	4,413			
100169884	PHILADELPHIA	PA		11/08/2024		930		(44)			(44)		886	886			
100169886	BROUSSARD	LA		11/08/2024		2,106		(77)			(77)		2,029	2,029			
100169887	NEWARK	NJ		11/08/2024		5,471		(107)			(107)		5,364	5,364			
100169888	TRENTON	NJ		11/08/2024		1,701		(68)			(68)		1,633	1,633			
100169889	KIHEI	HI		11/08/2024		4,440		(92)			(92)		4,348	4,348			
100169890	WILMER	AL		11/08/2024		965		(46)			(46)		919	919			
100169891	VISALIA	CA		11/08/2024		7,476		(203)			(203)		7,273	7,273			
100169892	ORLANDO	FL		11/08/2024		2,303		(109)			(109)		2,194	2,194			
100169894	COLUMBIA	MO		11/08/2024		2,341		(90)			(90)		2,251	2,251			
100169899	OSWEGO	IL		11/08/2024		2,857		(82)			(82)		2,775	2,775			
100169900	CLEARWATER	FL		11/08/2024		1,315		(53)			(53)		1,262	1,262			
100169903	BODEGA BAY	CA		11/08/2024		14,362		(532)			(532)		13,830	13,830			
100169904	SALEM	UT		11/08/2024		724		15			15		739	739			
100169905	VILLA RICA	GA		11/08/2024		6,193		(280)			(280)		5,913	5,913			
100169906	SHREWSBURY	PA		11/08/2024		1,373		(37)			(37)		1,336	1,336			
100169907	SANTA CLARITA	CA		11/08/2024		5,705		(271)			(271)		5,434	5,434			
100169911	WOODSTOCK	GA		11/08/2024		3,701		(64)			(64)		3,637	3,637			
100169912	TIPP CITY	OH		11/08/2024		1,664		(79)			(79)		1,585	1,585			
100169913	HARRISBURG	PA		11/08/2024		4,648		(118)			(118)		4,530	4,530			
100169915	SCOTT	LA		11/08/2024		1,314		(62)			(62)		1,252	1,252			
100169916	DANBURY	CT		11/08/2024		7,982		1			1		7,983	7,983			
100169917	SALEM	UT		11/08/2024		235,571		4,907			4,907		240,478	240,478			
100169918	BUDD LAKE	NJ		11/08/2024		5,178		(18)			(18)		5,160	5,160			
100169921	TARZANA	CA		11/08/2024		6,301		(101)			(101)		6,200	6,200			
100169922	OSWEGO	IL		11/08/2024		2,855		(80)			(80)		2,775	2,775			
100169923	CORSICANA	TX		11/08/2024		7,928		(181)			(181)		7,747	7,747			
100169924	LADERA RANCH	CA		11/08/2024		8,725		(178)			(178)		8,547	8,547			
100169926	FUQUAY VARINA	NC		11/08/2024		3,841		(109)			(109)		3,732	3,732			
100169927	MELBOURNE	FL		11/08/2024		3,711		(149)			(149)		3,562	3,562			
100169928	LANCASTER	CA		11/08/2024		2,434		(62)			(62)		2,372	2,372			
100169929	GLEN RIDGE	FL		11/08/2024		5,101		(46)			(46)		5,055	5,055			
100169930	DUNEDIN	FL		11/08/2024		9,238		(218)			(218)		9,020	9,020			
100169932	DERBY	CT		11/08/2024		4,329		87			87		4,416	4,416			
100169934	CAPE CORAL	FL		11/08/2024		13,929		(523)			(523)		13,406	13,406			
100169935	HOUSTON	TX		11/08/2024		1,305		(62)			(62)		1,243	1,243			
100169936	ALEDO	TX		11/08/2024		3,571		(84)			(84)		3,487	3,487			
100169937	STOCKTON	CA		11/08/2024		6,671		(295)			(295)		6,376	6,376			
100169938	AUSTIN	TX		11/08/2024		12,536		(533)			(533)		12,003	12,003			
100169940	BARNEGAT	NJ		11/08/2024		1,907		(42)			(42)		1,865	1,865			
100169942	MIAMI	FL		11/08/2024		5,378		(231)			(231)		5,147	5,147			
100169943	HOUSTON	TX		11/08/2024		1,305		(62)			(62)		1,243	1,243			
100169945	DURHAM	NC		11/08/2024		2,886		(57)			(57)		2,829	2,829			
100169946	APOLLO BEACH	FL		11/08/2024		6,030		(164)			(164)		5,866	5,866			
100169951	MANSFIELD	TX		11/08/2024		5,771		(204)			(204)		5,567	5,567			
100169952	LOS ANGELES	CA		11/08/2024		917		(17)			(17)		900	900			
100169953	RICHMOND	TX		11/08/2024		6,494		(305)			(305)		6,189	6,189			
100169954	LOUISVILLE	KY		11/08/2024		4,471		(139)			(139)		4,332	4,332			
100169955	VANCOUVER	WA		11/08/2024		5,905		(118)			(118)		5,787	5,787			
100169956	WOODLAND HILLS	CA		11/08/2024		9,676		(328)			(328)		9,348	9,348			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169958	HORIZON CITY	TX		11/08/2024		1,244		(30)			(30)		1,214	1,214			
100169959	GLASSBORO	NJ		11/08/2024		3,032		(49)			(49)		2,983	2,983			
100169960	PORTLAND	OR		11/08/2024		4,136		(90)			(90)		4,046	4,046			
100169964	GILBERT	AZ		11/08/2024		3,676		(52)			(52)		3,624	3,624			
100169965	SALEM	OR		11/08/2024		4,328		(126)			(126)		4,202	4,202			
100169966	FRESNO	CA		11/08/2024		7,648		(239)			(239)		7,409	7,409			
100169969	SAINT JOHNS	FL		11/08/2024		8,832		(372)			(372)		8,460	8,460			
100169970	KENT	WA		11/08/2024		630		(30)			(30)		600	600			
100169972	ANDERSON	IN		11/08/2024		1,121		(24)			(24)		1,097	1,097			
100169973	FRONT ROYAL	VA		11/08/2024		4,339		(196)			(196)		4,143	4,143			
100169974	HENDERSON	NV		11/08/2024		11,773		(392)			(392)		11,381	11,381			
100169975	VISALIA	CA		11/08/2024		3,498		(166)			(166)		3,332	3,332			
100169976	SAN FRANCISCO	CA		11/08/2024		43,301		(353)			(353)		42,948	42,948			
100169977	DOYLESTOWN	PA		11/08/2024		10,483		(82)			(82)		10,401	10,401			
100169983	FOLSOM	CA		11/08/2024		12,607		(300)			(300)		12,307	12,307			
100169986	FAYETTEVILLE	WV		11/08/2024		1,430		(63)			(63)		1,367	1,367			
100169987	VISALIA	CA		11/08/2024		3,345		(159)			(159)		3,186	3,186			
100169988	WARNER ROBINS	GA		11/08/2024		1,203		(57)			(57)		1,146	1,146			
100169989	PLANTATION	FL		11/08/2024		8,508		(290)			(290)		8,218	8,218			
100169990	EL PASO	TX		11/08/2024		1,440		(35)			(35)		1,405	1,405			
100169991	HALLANDALE BEACH	FL		11/08/2024		13,639		(624)			(624)		13,015	13,015			
100169993	ORLANDO	FL		11/08/2024		4,128		(154)			(154)		3,974	3,974			
100169996	FREEHOLD	NJ		11/08/2024		1,064		(19)			(19)		1,045	1,045			
100169998	YORKVILLE	IL		11/08/2024		1,883		(65)			(65)		1,818	1,818			
100169999	INVERNESS	FL		11/08/2024		2,132		(75)			(75)		2,057	2,057			
100170000	MORGAN HILL	CA		10/04/2024		6,122		(234)			(234)		5,888	5,888			
100170009	EUREKA	CA		11/08/2024		11,713		(149)			(149)		11,564	11,564			
100170011	BRIDGEWATER	NJ		11/08/2024		9,728		(250)			(250)		9,478	9,478			
100170012	HENDERSON	NV		11/08/2024		5,057		(126)			(126)		4,931	4,931			
100170013	BRADLEY BEACH	NJ		11/08/2024		6,577		(177)			(177)		6,400	6,400			
100170015	TOMS RIVER	NJ		11/08/2024		6,743		(179)			(179)		6,564	6,564			
100170016	CLIFTON	CO		11/08/2024		984		(47)			(47)		937	937			
100170017	KANSAS CITY	MO		11/08/2024		1,976		(87)			(87)		1,889	1,889			
100170018	FOND DU LAC	WI		11/08/2024		824		(39)			(39)		785	785			
100170020	BEVERLY HILLS	CA		11/08/2024		29,863		(1,061)			(1,061)		28,802	28,802			
100170021	CAVE CREEK	AZ		11/08/2024		2,849		(89)			(89)		2,760	2,760			
100170023	TAMPA	FL		11/08/2024		4,728		(134)			(134)		4,594	4,594			
100170025	PHOENIX	AZ		11/08/2024		5,586		(265)			(265)		5,321	5,321			
100170027	MIAMI	FL		11/08/2024		5,743		(242)			(242)		5,501	5,501			
100170028	PEARLAND	TX		11/08/2024		2,239		(20)			(20)		2,219	2,219			
100170030	MAYFIELD HEIGHTS	OH		11/08/2024		2,795		(61)			(61)		2,734	2,734			
100170032	GARDEN CITY	ID		11/08/2024		13,776		(302)			(302)		13,474	13,474			
100170033	SACRAMENTO	CA		11/08/2024		4,265		(184)			(184)		4,081	4,081			
100170035	WASHINGTON	DC		11/08/2024		3,537		(62)			(62)		3,475	3,475			
100170037	PONTIAC	MI		11/08/2024		16,955		(628)			(628)		16,327	16,327			
100170038	HARRISBURG	PA		11/08/2024		964		(46)			(46)		918	918			
100170039	WAUKEE	IA		11/08/2024		2,751		(111)			(111)		2,640	2,640			
100170040	MIRAMAR	FL		11/08/2024		105,937		(2,750)			(2,750)		103,187	103,187			
100170042	IRVINE	CA		11/08/2024		30,853		(263)			(263)		30,590	30,590			
100170044	GREENVILLE	NC		11/08/2024		4,601		(218)			(218)		4,383	4,383			
100170045	HOMESTEAD	FL		11/08/2024		3,324		(158)			(158)		3,166	3,166			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170047	RANCHO PALOS VERDES	CA		11/08/2024		23,936		(578)			(578)		23,358	23,358			
100170048	CORONA	CA		11/08/2024		9,458		(208)			(208)		9,250	9,250			
100170049	KIHEI	HI		11/08/2024		8,494		(181)			(181)		8,313	8,313			
100170050	PLANTATION	FL		11/08/2024		7,298		(260)			(260)		7,038	7,038			
100170051	HEATH	TX		11/08/2024		7,968		(164)			(164)		7,804	7,804			
100170053	HOUSTON	TX		11/08/2024		150,740		(6,812)			(6,812)		143,928	143,928			
100170054	VALLEY SPRINGS	CA		11/08/2024		3,358		(106)			(106)		3,252	3,252			
100170055	MACOMB	MI		11/08/2024		72,394		(2,873)			(2,873)		69,521	69,521			
100170056	KAHUKU	HI		11/08/2024		6,559		(297)			(297)		6,262	6,262			
100170058	GRAND PRAIRIE	TX		11/08/2024		2,359		(43)			(43)		2,316	2,316			
100170059	SIMI VALLEY	CA		11/08/2024		11,600		(387)			(387)		11,213	11,213			
100170062	SOUTH PASADENA	CA		11/08/2024		9,542		(119)			(119)		9,423	9,423			
100170063	DAVIE	FL		11/08/2024		12,711		(227)			(227)		12,484	12,484			
100170064	LOUISVILLE	KY		11/08/2024		347,812		(17,954)			(17,954)		329,858	329,858			
100170066	YUMA	AZ		11/08/2024		86,135		(4,089)			(4,089)		82,046	82,046			
100170067	WAXAHACHIE	TX		11/08/2024		4,562		(113)			(113)		4,449	4,449			
100170068	MIAMI	FL		11/08/2024		11,305		(296)			(296)		11,009	11,009			
100170069	HOUSTON	TX		11/08/2024		2,703		(73)			(73)		2,630	2,630			
100170070	HOUSTON	TX		11/08/2024		1,565		(66)			(66)		1,499	1,499			
100170071	NASHVILLE	TN		11/08/2024		19,259		(653)			(653)		18,606	18,606			
100170072	FULLERTON	CA		11/08/2024		7,630		(346)			(346)		7,284	7,284			
100170073	KITTY HAWK	NC		10/08/2024		4,867		(185)			(185)		4,682	4,682			
100170074	DURHAM	NC		10/08/2024		4,477		(126)			(126)		4,351	4,351			
100170075	FOLEY	AL		10/08/2024		2,326		(95)			(95)		2,231	2,231			
100170076	HARPERS FERRY	WV		10/08/2024		2,517		(85)			(85)		2,432	2,432			
100170077	SHOREWOOD	IL		10/08/2024		28,346		(794)			(794)		27,552	27,552			
100170078	CONYERS	GA		10/08/2024		2,642		(108)			(108)		2,534	2,534			
100170079	OLATHE	KS		10/08/2024		2,668		(80)			(80)		2,588	2,588			
100170080	OVIEDO	FL		10/08/2024		2,767		(96)			(96)		2,671	2,671			
100170081	SAINT JOHN	IN		10/08/2024		1,784		(47)			(47)		1,737	1,737			
100170083	PRINCETON	TX		10/08/2024		2,468		(87)			(87)		2,381	2,381			
100170084	MILLINGTON	TN		10/08/2024		2,295		(23)			(23)		2,272	2,272			
100170085	ROSHARON	TX		10/08/2024		6,488		66			66		6,554	6,554			
100170086	DAYTON	OH		10/08/2024		2,464		(79)			(79)		2,385	2,385			
100170087	ATHENS	AL		10/08/2024		2,532		13			13		2,545	2,545			
100170088	LAND O LAKES	FL		10/08/2024		4,534		46			46		4,580	4,580			
100170089	FALLS CHURCH	VA		10/08/2024		3,636		(134)			(134)		3,502	3,502			
100170090	OLD HICKORY	TN		10/08/2024		6,369		(243)			(243)		6,126	6,126			
100170092	DADEVILLE	AL		10/08/2024		6,413		(204)			(204)		6,209	6,209			
100170093	CLEVELAND	TN		10/08/2024		2,873		(74)			(74)		2,799	2,799			
100170094	MONTCLAIR	CA		10/08/2024		5,480		(173)			(173)		5,307	5,307			
100170095	KYLE	TX		10/08/2024		4,331		(166)			(166)		4,165	4,165			
100170096	QUEEN CREEK	AZ		10/08/2024		4,128		(165)			(165)		3,963	3,963			
100170097	NASHVILLE	TN		10/08/2024		4,242		(119)			(119)		4,123	4,123			
100170098	SURPRISE	AZ		10/08/2024		3,425		(93)			(93)		3,332	3,332			
100170099	SUNLAND PARK	NM		10/08/2024		2,406		(84)			(84)		2,322	2,322			
100170100	WESTFIELD	IN		10/08/2024		11,956		(348)			(348)		11,608	11,608			
100170101	SOLDOTNA	AK		10/08/2024		2,791		(110)			(110)		2,681	2,681			
100170102	ACWORTH	GA		10/08/2024		8,249		(207)			(207)		8,042	8,042			
100170103	AVONDALE	AZ		10/08/2024		3,065		(99)			(99)		2,966	2,966			
100170105	MODESTO	CA		10/08/2024		3,506		(108)			(108)		3,398	3,398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170106	WESLEY CHAPEL	FL		10/08/2024		2,514		(42)			(42)		2,472	2,472			
100170107	WESLEY CHAPEL	FL		10/08/2024		3,208		(40)			(40)		3,168	3,168			
100170108	DAWSONVILLE	GA		10/08/2024		2,928		(89)			(89)		2,839	2,839			
100170109	CHESTERBROOK	PA		10/08/2024		2,847		(74)			(74)		2,773	2,773			
100170110	MADISON	WI		10/08/2024		3,107		(83)			(83)		3,024	3,024			
100170111	DESERT HOT SPRINGS	CA		10/08/2024		5,894		(113)			(113)		5,781	5,781			
100170112	WESLEY CHAPEL	FL		10/08/2024		3,062		(53)			(53)		3,009	3,009			
100170113	BEND	OR		10/08/2024		4,300		(131)			(131)		4,169	4,169			
100170114	TANNERSVILLE	PA		10/08/2024		3,340		(71)			(71)		3,269	3,269			
100170115	GRAND JUNCTION	CO		10/08/2024		7,638		(38)			(38)		7,600	7,600			
100170117	EXTON	PA		10/08/2024		3,338		(82)			(82)		3,256	3,256			
100170118	SEATTLE	WA		10/08/2024		5,862		(29)			(29)		5,833	5,833			
100170119	RIVERVIEW	FL		10/08/2024		2,390		(79)			(79)		2,311	2,311			
100170120	DAVENPORT	FL		10/08/2024		4,057		(96)			(96)		3,961	3,961			
100170121	SARASOTA	FL		10/08/2024		8,247		(248)			(248)		7,999	7,999			
100170122	BROOKLYN PARK	MN		10/08/2024		3,248		(122)			(122)		3,126	3,126			
100170123	WINDER	GA		10/08/2024		3,214		(57)			(57)		3,157	3,157			
100170124	WINSTON SALEM	NC		10/08/2024		2,060		(32)			(32)		2,028	2,028			
100170125	WOODBRIDGE	VA		10/08/2024		3,790		(80)			(80)		3,710	3,710			
100170126	LAKEWOOD	CA		10/08/2024		8,571		(219)			(219)		8,352	8,352			
100170127	SALT LAKE CITY	UT		10/08/2024		82,096		(1,900)			(1,900)		80,196	80,196			
100170128	CENTERVILLE	MN		10/08/2024		133,533		(3,970)	29		(3,999)		129,534	129,402		(132)	(132)
100170129	LEANDER	TX		10/08/2024		11,536		(158)			(158)		11,378	11,378			
100170130	SHAKER HEIGHTS	OH		10/08/2024		1,509		(22)			(22)		1,487	1,487			
100170131	SAN FRANCISCO	CA		10/08/2024		12,005		(338)			(338)		11,667	11,667			
100170132	PALM COAST	FL		10/08/2024		217,819		(7,103)			(7,103)		210,716	210,716			
100170133	TRUCKEE	CA		10/08/2024		7,050		(107)			(107)		6,943	6,943			
100170134	SONORA	CA		10/08/2024		4,830		61			61		4,891	4,891			
100170135	SEATTLE	WA		10/08/2024		10,950		(177)			(177)		10,773	10,773			
100170136	EAST HARTFORD	CT		10/08/2024		2,299		(43)			(43)		2,256	2,256			
100170137	HUNTSVILLE	AL		10/08/2024		6,715		(242)			(242)		6,473	6,473			
100170138	SAN JOSE	CA		10/08/2024		11,249		(157)			(157)		11,092	11,092			
100170139	OVERLAND PARK	KS		10/08/2024		2,722		(70)			(70)		2,652	2,652			
100170140	PEACHTREE CITY	GA		10/08/2024		3,031		(39)			(39)		2,992	2,992			
100170141	PROVO	UT		10/08/2024		2,416		(79)			(79)		2,337	2,337			
100170142	WASHOUGAL	WA		10/08/2024		7,351		(107)			(107)		7,244	7,244			
100170143	PHILADELPHIA	PA		10/08/2024		2,847		(72)			(72)		2,775	2,775			
100170144	AURORA	CO		10/08/2024		4,925		(107)			(107)		4,818	4,818			
100170145	MIDDLEBURG	FL		10/08/2024		2,643		(74)			(74)		2,569	2,569			
100170146	MISSOURI CITY	TX		10/08/2024		4,029		(89)			(89)		3,940	3,940			
100170147	GAINESVILLE	GA		10/08/2024		4,928		(160)			(160)		4,768	4,768			
100170148	SANFORD	NC		10/08/2024		2,625		(57)			(57)		2,568	2,568			
100170149	SPRING HILL	FL		10/08/2024		6,603		(117)			(117)		6,486	6,486			
100170150	MCGREGOR	MN		10/08/2024		3,305		(37)			(37)		3,268	3,268			
100170151	SEVIERVILLE	TN		10/08/2024		3,882		(14)			(14)		3,868	3,868			
100170152	SEVIERVILLE	TN		10/08/2024		4,262		(37)			(37)		4,225	4,225			
100170153	BURR RIDGE	IL		10/08/2024		3,977		(135)			(135)		3,842	3,842			
100170154	STATESVILLE	NC		10/08/2024		2,134		(52)			(52)		2,082	2,082			
100170155	COLLEGE PARK	MD		10/08/2024		3,679		(102)			(102)		3,577	3,577			
100170156	KALAHEO	HI		10/08/2024		10,544		(232)			(232)		10,312	10,312			
100170157	WINDSOR LOCKS	CT		10/08/2024		2,444		(73)			(73)		2,371	2,371			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170158	OROVILLE	CA		10/08/2024		2,730		(33)			(33)		2,697	2,697			
100170159	CORVALLIS	OR		10/08/2024		4,216		(78)			(78)		4,138	4,138			
100170161	GROVELAND	CA		10/08/2024		2,904		(31)			(31)		2,873	2,873			
100170162	KERNERSVILLE	NC		10/08/2024		2,265		34			34		2,299	2,299			
100170163	TACOMA	WA		10/08/2024		6,260		(184)			(184)		6,076	6,076			
100170164	PIGEON FORGE	TN		10/08/2024		4,681		(83)			(83)		4,598	4,598			
100170165	SEATTLE	WA		10/08/2024		4,787		(60)			(60)		4,727	4,727			
100170166	PALM COAST	FL		10/08/2024		2,833		(61)			(61)		2,772	2,772			
100170167	SUN CITY	AZ		10/08/2024		3,249		(114)			(114)		3,135	3,135			
100170168	FREDERICKSBURG	TX		10/08/2024		4,508		(58)			(58)		4,450	4,450			
100170169	HUNTLEY	IL		10/08/2024		3,004		(100)			(100)		2,904	2,904			
100170174	ESTERO	FL		10/08/2024		6,200		(126)			(126)		6,074	6,074			
100170175	HOLLYWOOD	FL		10/08/2024		4,245		(84)			(84)		4,161	4,161			
100170176	MARIETTA	GA		10/08/2024		3,211		(91)			(91)		3,120	3,120			
100170177	WESLEY CHAPEL	FL		10/08/2024		4,076		10			10		4,086	4,086			
100170178	GATLINBURG	TN		10/08/2024		6,541		(243)			(243)		6,298	6,298			
100170179	SAINT AUGUSTINE	FL		10/08/2024		13,399		(444)			(444)		12,955	12,955			
100170180	FAYETTEVILLE	AR		10/08/2024		2,960		(119)			(119)		2,841	2,841			
100170181	CHICAGO	IL		10/08/2024		4,232		(89)			(89)		4,143	4,143			
100170182	SHERRILLS FORD	NC		10/08/2024		222,918		1,311			1,311		224,229	224,229			
100170183	CLAYTON	NC		10/08/2024		3,056		(88)			(88)		2,968	2,968			
100170184	LITTLETON	CO		10/08/2024		3,165		(86)			(86)		3,079	3,079			
100170185	BUCKEYE	AZ		10/08/2024		4,476		(78)			(78)		4,398	4,398			
100170186	CYPRESS	TX		10/08/2024		3,100		(90)			(90)		3,010	3,010			
100170187	DUNCAN	OK		10/08/2024		1,482		(12)			(12)		1,470	1,470			
100170188	NAPLES	FL		10/08/2024		7,184		(135)			(135)		7,049	7,049			
100170189	AUSTIN	TX		10/08/2024		2,166		(113)			(113)		2,053	2,053			
100170190	MCKINNEY	TX		10/08/2024		3,234		(75)			(75)		3,159	3,159			
100170191	AUSTIN	TX		10/08/2024		3,397		(68)			(68)		3,329	3,329			
100170192	HENDERSON	NV		10/08/2024		10,454		(210)			(210)		10,244	10,244			
100170193	PANAMA CITY BEACH	FL		10/08/2024		3,542		(89)			(89)		3,453	3,453			
100170194	ALPHARETTA	GA		10/08/2024		7,752		(251)			(251)		7,501	7,501			
100170195	CALABASH	NC		10/08/2024		2,314		(79)			(79)		2,235	2,235			
100170196	ANNA	TX		10/08/2024		3,041		(76)			(76)		2,965	2,965			
100170197	GALLATIN	TN		10/08/2024		2,929		(6)			(6)		2,923	2,923			
100170198	FAIRFAX	VA		10/08/2024		24,313		(544)			(544)		23,769	23,769			
100170199	MESQUITE	TX		10/08/2024		2,620		(65)			(65)		2,555	2,555			
100170200	HENDERSON	NV		10/08/2024		5,500		278			278		5,778	5,778			
100170201	PASCO	WA		10/08/2024		5,093		(74)			(74)		5,019	5,019			
100170202	HOUSTON	TX		10/08/2024		2,935		6			6		2,941	2,941			
100170203	ROSHARON	TX		10/08/2024		2,812		16			16		2,828	2,828			
100170204	SAINT PAUL	MN		10/08/2024		2,436		(78)			(78)		2,358	2,358			
100170205	YAKIMA	WA		10/08/2024		4,061		(135)			(135)		3,926	3,926			
100170206	BENTON HARBOR	MI		10/08/2024		2,781		(26)			(26)		2,755	2,755			
100170207	APEX	NC		10/08/2024		4,326		(60)			(60)		4,266	4,266			
100170208	ANNA	TX		10/08/2024		2,984		(74)			(74)		2,910	2,910			
100170209	RICHMOND	TX		10/08/2024		34,550		1,269			1,269		35,819	35,819			
100170210	DAWSONVILLE	GA		10/08/2024		3,106		(74)			(74)		3,032	3,032			
100170211	FORT WORTH	TX		10/08/2024		2,681		(58)			(58)		2,623	2,623			
100170212	WYOMING	MI		10/08/2024		9,993		(372)			(372)		9,621	9,621			
100170213	CONCORD	NC		10/08/2024		23,554		(744)			(744)		22,810	22,698		(112)	(112)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170214	BOTHELL	WA		10/08/2024		7,118		(214)			(214)		6,904	6,904			
100170215	DURHAM	NC		10/08/2024		2,860		(64)			(64)		2,796	2,796			
100170216	ANNA	TX		10/08/2024		8,564		(190)			(190)		8,374	8,374			
100170217	ARLINGTON	MA		10/08/2024		6,440		(198)			(198)		6,242	6,242			
100170218	PORT SAINT LUCIE	FL		10/08/2024		75,850		(2,173)			(2,173)		73,677	73,677			
100170221	CHICAGO	IL		10/08/2024		4,262		(106)			(106)		4,156	4,156			
100170222	ANCHORAGE	AK		10/08/2024		2,740		(60)			(60)		2,680	2,680			
100170223	SANTA ROSA BEACH	FL		10/08/2024		2,882		(57)			(57)		2,825	2,825			
100170224	MASSANUTTEN	VA		10/08/2024		6,523		(164)			(164)		6,359	6,359			
100170225	WILDOMAR	CA		10/08/2024		3,897		(15)			(15)		3,882	3,882			
100170226	CAROLINA BEACH	NC		10/08/2024		13,850		(498)			(498)		13,352	13,352			
100170227	MAXWELL	TX		10/08/2024		2,397		20			20		2,417	2,417			
100170228	LAND O LAKES	FL		10/08/2024		3,443		126			126		3,569	3,569			
100170229	WAUKEE	IA		10/08/2024		2,799		(40)			(40)		2,759	2,759			
100170230	FREDERICK	MD		10/08/2024		105,078		(1,959)			(1,959)		103,119	103,119			
100170231	GLENN DALE	MD		10/08/2024		16,267		125			125		16,392	16,392			
100170232	WILMINGTON	NC		10/08/2024		10,394		(257)			(257)		10,137	10,137			
100170233	GREENVILLE	NC		10/08/2024		2,309		27			27		2,336	2,336			
100170235	VON ORMY	TX		10/08/2024		3,041		56			56		3,097	3,097			
100170236	MURFREESBORO	TN		10/08/2024		3,124		(37)			(37)		3,087	3,087			
100170237	STEPHENS CITY	VA		10/08/2024		3,035		(29)			(29)		3,006	3,006			
100170238	WAUKEE	IA		10/08/2024		52,620		(96)			(96)		52,524	52,524			
100170239	GLENN DALE	MD		10/08/2024		4,140		(19)			(19)		4,121	4,121			
100170240	WACO	TX		10/08/2024		4,010		(76)			(76)		3,934	3,934			
100170241	SAINT AUGUSTINE	FL		10/08/2024		14,845		(14)			(14)		14,831	14,831			
100170242	FREDERICK	MD		10/08/2024		4,418		(44)			(44)		4,374	4,374			
100170243	ANGIER	NC		10/08/2024		2,649		(13)			(13)		2,636	2,636			
100170244	LAS VEGAS	NV		10/08/2024		3,925		41			41		3,966	3,966			
100170245	HENDERSONVILLE	NC		10/08/2024		3,517		7			7		3,524	3,524			
100170246	MCKINNEY	TX		10/08/2024		5,392		17			17		5,409	5,409			
100170248	CLANTON	AL		10/08/2024		4,243		(172)			(172)		4,071	4,071			
100170249	SAN DIEGO	CA		10/08/2024		9,208		(268)			(268)		8,940	8,940			
100170250	SANFORD	NC		10/08/2024		2,898		16			16		2,914	2,914			
100170252	AIKEN	SC		10/08/2024		6,633		(86)			(86)		6,547	6,547			
100170253	BRYAN	TX		10/08/2024		3,095		73			73		3,168	3,168			
100170254	AUSTIN	TX		10/08/2024		70,137		(2,420)			(2,420)		67,717	67,717			
100170255	BIG BEAR CITY	CA		10/08/2024		3,420		(62)			(62)		3,358	3,358			
100170256	FORT WORTH	TX		10/08/2024		3,076		(86)			(86)		2,990	2,990			
100170257	FORT WORTH	TX		10/08/2024		3,076		(86)			(86)		2,990	2,990			
100170258	ORLANDO	FL		10/08/2024		1,561		(25)			(25)		1,536	1,536			
100170259	DAWSONVILLE	GA		10/08/2024		124,320		(2,660)			(2,660)		121,660	121,660			
100170261	ATHENS	AL		10/08/2024		2,434		(75)			(75)		2,359	2,359			
100170262	FLINT	TX		10/08/2024		2,053		(72)			(72)		1,981	1,981			
100170263	SAINT AUGUSTINE	FL		10/08/2024		2,886		(72)			(72)		2,814	2,814			
100170264	LITTLETON	CO		10/08/2024		3,572		(97)			(97)		3,475	3,475			
100170266	PORT SAINT LUCIE	FL		10/08/2024		5,658		(121)			(121)		5,537	5,537			
100170267	GILROY	CA		10/08/2024		11,020		(175)			(175)		10,845	10,845			
100170268	PHOENIX	AZ		10/08/2024		9,333		(334)			(334)		8,999	8,999			
100170269	WOODBURY	MN		10/08/2024		10,719		(319)			(319)		10,400	10,400			
100170270	DURHAM	NC		10/08/2024		107,657		(4,004)			(4,004)		103,653	103,653			
100170272	LOGANVILLE	GA		10/08/2024		2,827		(64)			(64)		2,763	2,763			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170273	LOUISVILLE	KY		10/08/2024		17,220		(188)			(188)		17,032	17,032			
100170274	KATY	TX		10/08/2024		5,939		(82)			(82)		5,857	5,857			
100170275	WAKE FOREST	NC		10/08/2024		2,868		(41)			(41)		2,827	2,827			
100170276	DENVER	CO		10/08/2024		2,456		(89)			(89)		2,367	2,367			
100170277	HURRICANE	UT		10/08/2024		10,912		(193)			(193)		10,719	10,719			
100170278	VASS	NC		10/08/2024		3,550		(115)			(115)		3,435	3,435			
100170279	LYNNWOOD	WA		10/08/2024		8,510		(259)			(259)		8,251	8,251			
100170280	IOWA CITY	IA		10/08/2024		3,035		(79)			(79)		2,956	2,956			
100170281	SEMINOLE	FL		10/08/2024		6,357		(160)			(160)		6,197	6,197			
100170283	NEWPORT NEWS	VA		10/08/2024		2,308		(98)			(98)		2,210	2,210			
100170284	LAWRENCE	NY		10/08/2024		8,144		(160)			(160)		7,984	7,984			
100170286	RIVERSIDE	CA		10/08/2024		7,255		(130)			(130)		7,125	7,125			
100170289	BAKERSFIELD	CA		10/08/2024		2,416		(83)			(83)		2,333	2,333			
100170290	HIGHLAND	UT		10/08/2024		4,690		(54)			(54)		4,636	4,636			
100170291	WINDHAM	ME		10/08/2024		19,814		(751)			(751)		19,063	19,063			
100170292	SHAKOPEE	MN		10/08/2024		3,614		55			55		3,669	3,669			
100170293	CROSSVILLE	TN		10/08/2024		25,145		(823)	1		(824)		24,321	24,258		(63)	(63)
100170294	WALLINGTON	NJ		10/08/2024		6,938		(149)			(149)		6,789	6,789			
100170295	COLUMBIA	MO		10/08/2024		2,431		(84)			(84)		2,347	2,347			
100170296	KNOXVILLE	TN		10/08/2024		2,870		(70)			(70)		2,800	2,800			
100170297	INDIANAPOLIS	IN		10/08/2024		2,256		(64)			(64)		2,192	2,192			
100170298	SAINT AUGUSTINE	FL		10/08/2024		2,886		(72)			(72)		2,814	2,814			
100170299	LOUISVILLE	KY		10/08/2024		2,224		(87)			(87)		2,137	2,137			
100170300	CRANDALL	TX		10/08/2024		2,072		31			31		2,103	2,103			
100170301	PHOENIX	AZ		10/08/2024		4,470		(113)			(113)		4,357	4,357			
100170302	AUSTIN	TX		10/08/2024		4,561		(126)			(126)		4,435	4,435			
100170303	DALLAS	GA		10/08/2024		3,332		(116)			(116)		3,216	3,216			
100170304	GALLATIN	TN		10/08/2024		2,527		(78)			(78)		2,449	2,449			
100170306	COLLEGEVILLE	PA		10/08/2024		2,742		(88)			(88)		2,654	2,654			
100170307	LIVONIA	MI		10/08/2024		6,916		(246)			(246)		6,670	6,670			
100170308	GRAND JUNCTION	CO		10/08/2024		4,340		(93)			(93)		4,247	4,247			
100170310	KATY	TX		10/08/2024		66,792		(1,686)			(1,686)		65,106	65,106			
100170311	DAWSONVILLE	GA		10/08/2024		2,859		(89)			(89)		2,770	2,770			
100170313	LITTLETON	CO		10/08/2024		3,523		(126)			(126)		3,397	3,397			
100170314	GRAHAM	NC		10/08/2024		4,137		(96)			(96)		4,041	4,041			
100170315	MYRTLE BEACH	SC		10/08/2024		2,438		(60)			(60)		2,378	2,378			
100170316	LAS VEGAS	NV		10/08/2024		4,004		(144)			(144)		3,860	3,860			
100170317	ALBUQUERQUE	NM		10/08/2024		3,710		(128)			(128)		3,582	3,582			
100170318	PHILADELPHIA	PA		10/08/2024		3,757		(120)			(120)		3,637	3,637			
100170319	COBBS CREEK	VA		10/08/2024		4,319		(68)			(68)		4,251	4,251			
100170320	NORRIDGE	IL		10/08/2024		2,127		(62)			(62)		2,065	2,065			
100170321	GATLINBURG	TN		10/08/2024		11,377		(325)			(325)		11,052	11,052			
100170322	BOZEMAN	MT		10/08/2024		4,943		(143)			(143)		4,800	4,800			
100170323	DUXBURY	MA		10/08/2024		5,922		(180)			(180)		5,742	5,742			
100170324	MENOMONEE FALLS	WI		10/08/2024		2,309		(95)			(95)		2,214	2,214			
100170326	HENDERSON	NV		10/08/2024		3,542		(98)			(98)		3,444	3,444			
100170327	DURHAM	NC		10/08/2024		10,241		(321)			(321)		9,920	9,920			
100170328	ELK GROVE	CA		10/08/2024		18,318		(596)			(596)		17,722	17,722			
100170330	CLAYTON	NC		10/08/2024		2,059		(92)			(92)		1,967	1,967			
100170331	CRAWFORDVILLE	FL		10/08/2024		1,907		(43)			(43)		1,864	1,864			
100170333	SANDPOINT	ID		10/08/2024		16,418		(459)			(459)		15,959	15,959			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170334	MCGREGOR	MN		10/08/2024		5,107		(141)			(141)		4,966	4,966			
100170335	CASSELBERRY	FL		10/08/2024		3,172		(105)			(105)		3,067	3,067			
100170337	FLAGSTAFF	AZ		10/08/2024		3,943		(110)			(110)		3,833	3,833			
100170338	DOWNINGTOWN	PA		10/08/2024		2,268		(38)			(38)		2,230	2,230			
100170339	POOLER	GA		10/08/2024		3,791		(68)			(68)		3,723	3,723			
100170340	SOUTHERN SHORES	NC		10/08/2024		209,406		(4,512)			(4,512)		204,894	204,894			
100170341	WAUKESHA	WI		10/08/2024		2,303		(95)			(95)		2,208	2,208			
100170342	MESQUITE	NV		10/08/2024		20,945		(227)			(227)		20,718	20,655		(63)	(63)
100170343	DURHAM	NC		10/08/2024		3,303		(111)			(111)		3,192	3,192			
100170344	RALEIGH	NC		10/08/2024		2,423		(47)			(47)		2,376	2,376			
100170345	PLYMOUTH	MI		10/08/2024		2,889		(89)			(89)		2,800	2,800			
100170346	BLUE RIDGE	GA		10/08/2024		6,993		(216)			(216)		6,777	6,777			
100170347	CLEVELAND	TN		10/08/2024		3,318		(107)			(107)		3,211	3,211			
100170348	SAN ANTONIO	TX		10/08/2024		2,658		(47)			(47)		2,611	2,611			
100170349	SAN ANTONIO	TX		10/08/2024		3,759		(106)			(106)		3,653	3,653			
100170350	PORT BOLIVAR	TX		10/08/2024		5,517		(311)			(311)		5,206	5,206			
100170351	ENTIAT	WA		10/08/2024		6,952		(102)			(102)		6,850	6,850			
100170352	NEW BRAUNFELS	TX		10/08/2024		3,644		126			126		3,770	3,770			
100170353	AVONDALE	AZ		10/08/2024		4,790		(140)			(140)		4,650	4,650			
100170356	EAGLE RIVER	WI		10/08/2024		3,857		(97)			(97)		3,760	3,760			
100170357	NORTH CONWAY	NH		10/08/2024		3,026		(59)			(59)		2,967	2,967			
100170358	ROGERS CITY	MI		10/08/2024		2,252		(51)			(51)		2,201	2,201			
100170359	UNION MILLS	NC		10/08/2024		10,806		(227)			(227)		10,579	10,579			
100170360	TULSA	OK		10/08/2024		5,187		(30)			(30)		5,157	5,157			
100170361	SAINT SIMONS ISLAND	GA		10/08/2024		4,019		(114)			(114)		3,905	3,905			
100170362	LEWES	DE		10/08/2024		2,648		(95)			(95)		2,553	2,553			
100170363	ANNA	TX		10/08/2024		3,463		(105)			(105)		3,358	3,358			
100170364	SAINT CHARLES	MO		10/08/2024		2,561		(89)			(89)		2,472	2,472			
100170365	SAINT MICHAEL	MN		10/08/2024		42,468		(881)	2		(883)		41,585	41,424		(161)	(161)
100170366	QUEEN CREEK	AZ		10/08/2024		5,263		(196)			(196)		5,067	5,067			
100170367	FAIRHAVEN	MA		10/08/2024		4,237		(49)			(49)		4,188	4,188			
100170368	SARASOTA	FL		10/08/2024		4,446		(165)			(165)		4,281	4,281			
100170369	HOLLY SPRINGS	NC		10/08/2024		5,869		(150)			(150)		5,719	5,719			
100170371	REDMOND	WA		10/08/2024		7,359		(88)			(88)		7,271	7,271			
100170372	WEED	CA		10/08/2024		2,275		(95)			(95)		2,180	2,180			
100170373	LAS VEGAS	NV		10/08/2024		5,038		14			14		5,052	5,052			
100170374	NORMAN	OK		10/08/2024		2,841		(78)			(78)		2,763	2,763			
100170375	ANDOVER	MN		10/08/2024		3,134		(110)			(110)		3,024	3,024			
100170376	BELLE CENTER	OH		10/08/2024		3,350		(99)			(99)		3,251	3,251			
100170377	EAGLE LAKE	FL		10/08/2024		3,776		17			17		3,793	3,793			
100170378	SAVANNAH	GA		10/08/2024		2,097		(84)			(84)		2,013	2,013			
100170379	COLUMBIANA	OH		10/08/2024		2,998		(70)			(70)		2,928	2,928			
100170380	GRAYSON	GA		10/08/2024		3,665		(122)			(122)		3,543	3,543			
100170381	TAYLORSVILLE	UT		10/08/2024		16,776		(420)			(420)		16,356	16,356			
100170382	TUCSON	AZ		10/08/2024		3,872		(88)			(88)		3,784	3,784			
100170383	AUSTIN	TX		10/08/2024		2,080		(74)			(74)		2,006	2,006			
100170384	BAKERSFIELD	CA		10/08/2024		2,824		(63)			(63)		2,761	2,761			
100170386	LOUISVILLE	KY		10/08/2024		2,572		(89)			(89)		2,483	2,483			
100170387	COLUMBIA	SC		10/08/2024		2,272		(86)			(86)		2,186	2,186			
100170388	LINESVILLE	PA		10/08/2024		2,557		(46)			(46)		2,511	2,511			
100170389	SAN LUIS OBISPO	CA		10/09/2024		7,684		(180)			(180)		7,504	7,504			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170390	NAPA	CA		10/09/2024		11,815		185			185		12,000	12,000			
100170391	PHOENIX	AZ		10/09/2024		2,670		(108)			(108)		2,562	2,562			
100170392	GARDENA	CA		10/09/2024		8,200		(26)			(26)		8,174	8,174			
100170393	CLARKSVILLE	TN		10/09/2024		1,804		(53)			(53)		1,751	1,751			
100170394	BRENHAM	TX		10/09/2024		2,014		(76)			(76)		1,938	1,938			
100170395	ORLANDO	FL		10/09/2024		2,726		(119)			(119)		2,607	2,607			
100170396	REDLANDS	CA		10/09/2024		3,292		(106)			(106)		3,186	3,186			
100170397	LOS ANGELES	CA		10/09/2024		7,240		(179)			(179)		7,061	7,061			
100170399	SIMI VALLEY	CA		10/09/2024		501		(1)			(1)		500	500			
100170402	MIAMI	FL		10/09/2024		5,617		(86)			(86)		5,531	5,531			
100170403	MORENO VALLEY	CA		10/09/2024		4,175		(171)			(171)		4,004	4,004			
100170404	LOS ANGELES	CA		10/09/2024		5,492		(127)			(127)		5,365	5,365			
100170406	INDIANAPOLIS	IN		10/09/2024		8,364		(167)			(167)		8,197	8,197			
100170407	HENDERSON	NV		10/09/2024		3,098		(32)			(32)		3,066	3,066			
100170409	NORFOLK	VA		10/09/2024		7,781		2			2		7,783	7,783			
100170410	HOUSTON	TX		10/09/2024		5,398		(138)			(138)		5,260	5,260			
100170412	CHARLOTTE	NC		10/09/2024		2,403		(102)			(102)		2,301	2,301			
100170413	WALDORF	MD		10/09/2024		3,705		(120)			(120)		3,585	3,585			
100170414	MIAMI	FL		10/09/2024		5,647		(36)			(36)		5,611	5,611			
100170415	SILVER SPRING	MD		10/09/2024		4,867		(141)			(141)		4,726	4,726			
100170416	WARWICK	RI		10/09/2024		3,049		(55)			(55)		2,994	2,994			
100170420	LANCASTER	CA		10/09/2024		3,020		(69)			(69)		2,951	2,951			
100170421	LOS ANGELES	CA		10/09/2024		6,457		(120)			(120)		6,337	6,337			
100170422	PALMETTO	FL		10/09/2024		3,486		(10)			(10)		3,476	3,476			
100170423	NORTH AUGUSTA	SC		10/09/2024		1,699		(46)			(46)		1,653	1,653			
100170424	FORNEY	TX		10/09/2024		2,971		(16)			(16)		2,955	2,955			
100170425	FRESNO	CA		10/09/2024		1,897		(73)			(73)		1,824	1,824			
100170426	INDIANAPOLIS	IN		10/09/2024		8,834		(206)			(206)		8,628	8,628			
100170427	ST. PETERS	MO		10/09/2024		2,371		(42)			(42)		2,329	2,329			
100170428	HIALEAH	FL		10/09/2024		7,456		(132)			(132)		7,324	7,324			
100170430	BELL GARDENS	CA		10/09/2024		3,854		(14)			(14)		3,840	3,840			
100170431	YORK	PA		10/09/2024		942		(37)			(37)		905	905			
100170432	RENO	NV		10/09/2024		1,394		(28)			(28)		1,366	1,366			
100170433	PAWTUCKET	RI		10/09/2024		2,410		(59)			(59)		2,351	2,351			
100170434	MCDONOUGH	GA		10/09/2024		2,365		(40)			(40)		2,325	2,325			
100170435	GREENVILLE	SC		10/09/2024		1,716		(112)			(112)		1,604	1,604			
100170436	COLUMBUS	OH		10/09/2024		1,980		43			43		2,023	2,023			
100170437	FRAMINGHAM	MA		10/09/2024		3,852		(152)			(152)		3,700	3,700			
100170438	MCDONOUGH	GA		10/09/2024		3,659		(96)			(96)		3,563	3,563			
100170439	EL PASO	TX		10/09/2024		2,390		(35)			(35)		2,355	2,355			
100170440	STILLWATER	OK		10/09/2024		1,969		(70)			(70)		1,899	1,899			
100170441	MCDONOUGH	GA		10/09/2024		3,664		(101)			(101)		3,563	3,563			
100170442	HAGERSTOWN	MD		10/09/2024		1,127		(71)			(71)		1,056	1,056			
100170443	MCDONOUGH	GA		10/09/2024		3,660		(97)			(97)		3,563	3,563			
100170444	TUCSON	AZ		10/09/2024		2,239		(69)			(69)		2,170	2,170			
100170445	KELSO	WA		10/09/2024		2,280		(90)			(90)		2,190	2,190			
100170448	RICHMOND	VA		10/09/2024		1,745		(14)			(14)		1,731	1,731			
100170449	PAWTUCKET	RI		10/09/2024		3,224		(107)			(107)		3,117	3,117			
100170450	CUTLER	CA		10/09/2024		1,158		(54)			(54)		1,104	1,104			
100170451	NEW LONDON	CT		10/09/2024		1,955		(80)			(80)		1,875	1,875			
100170452	MCDONOUGH	GA		10/09/2024		4,179		(99)			(99)		4,080	4,080			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170453	DUNDALK	MD		10/09/2024		870		(88)			(88)		782	782			
100170454	LOS ANGELES	CA		10/09/2024		1,921		(124)			(124)		1,797	1,797			
100170455	GROVER BEACH	CA		10/09/2024		6,321		(176)			(176)		6,145	6,145			
100170456	RENO	NV		10/09/2024		1,380		(141)			(141)		1,239	1,239			
100170457	MESA	AZ		10/09/2024		1,818		(73)			(73)		1,745	1,745			
100170458	ASHEVILLE	NC		10/09/2024		3,103		(161)			(161)		2,942	2,942			
100170459	RAMONA	CA		10/09/2024		6,440		(233)			(233)		6,207	6,207			
100170460	ALTAMONTE SPRINGS	FL		10/09/2024		1,436		(32)			(32)		1,404	1,404			
100170461	PAWTUCKET	RI		10/09/2024		4,092		(102)			(102)		3,990	3,990			
100170463	TUCSON	AZ		10/09/2024		3,840		(202)			(202)		3,638	3,638			
100170465	FITCHBURG	MA		10/09/2024		3,277		(43)			(43)		3,234	3,234			
100170466	REX	GA		10/09/2024		2,348		35			35		2,383	2,383			
100170467	LOS ANGELES	CA		10/09/2024		12,341		(78)			(78)		12,263	12,263			
100170468	KANSAS CITY	MO		10/09/2024		1,124		(52)			(52)		1,072	1,072			
100170469	FRANKLIN	TN		10/09/2024		2,881		(67)			(67)		2,814	2,814			
100170470	HOMOSASSA	FL		10/09/2024		3,633		(55)			(55)		3,578	3,578			
100170472	SEATTLE	WA		10/09/2024		9,735		(210)			(210)		9,525	9,525			
100170473	REISTERSTOWN	MD		10/09/2024		119,406		(1,765)			(1,765)		117,641	117,641			
100170474	CHICAGO	IL		10/09/2024		9,076		51			51		9,127	9,127			
100170475	MIAMI	FL		10/09/2024		10,318		(381)			(381)		9,937	9,937			
100170476	SOUTHINGTON	CT		10/09/2024		1,049		(73)			(73)		976	976			
100170477	CRYSTAL LAKE	IL		10/09/2024		2,379		(44)			(44)		2,335	2,335			
100170478	PHOENIX	AZ		10/09/2024		1,080,246		(19,441)			(19,441)		1,060,805	1,060,805			
100170479	PORT CHARLOTTE	FL		10/09/2024		2,630		(16)			(16)		2,614	2,614			
100170480	CATHEDRAL CITY	CA		10/09/2024		4,088		(132)			(132)		3,956	3,956			
100170481	HOUSTON	TX		10/09/2024		7,049		(274)			(274)		6,775	6,775			
100170482	CORONA	CA		10/09/2024		11,012		(374)			(374)		10,638	10,638			
100170483	SPRINGFIELD	MO		10/09/2024		2,175		(100)			(100)		2,075	2,075			
100170484	ORANGE	CA		10/09/2024		26,724		(714)			(714)		26,010	26,010			
100170485	JONESBORO	GA		10/09/2024		4,364		(226)			(226)		4,138	4,138			
100170486	PARAMOUNT	CA		10/09/2024		4,753		(299)			(299)		4,454	4,454			
100170487	BOISE	ID		10/09/2024		692		4			4		696	696			
100170488	YORBA LINDA	CA		10/09/2024		5,340		(127)			(127)		5,213	5,213			
100170489	ALTADENA	CA		10/09/2024		8,418		(243)			(243)		8,175	8,175			
100170490	INGLEWOOD	CA		10/09/2024		10,466		(567)			(567)		9,899	9,899			
100170491	LOS ANGELES	CA		10/09/2024		9,709		(263)			(263)		9,446	9,446			
100170494	SPRING	TX		10/09/2024		2,797		(136)			(136)		2,661	2,661			
100170495	NORWALK	CA		10/09/2024		6,866		(169)			(169)		6,697	6,697			
100170496	LAS VEGAS	NV		10/09/2024		2,805		(97)			(97)		2,708	2,708			
100170497	GROVELAND	FL		10/09/2024		2,335		(37)			(37)		2,298	2,298			
100170498	WYLIE	TX		10/09/2024		3,664		45			45		3,709	3,709			
100170499	HASLET	TX		10/09/2024		9,863		(432)			(432)		9,431	9,431			
100170500	WOODLAND HILLS	CA		10/09/2024		9,878		(306)			(306)		9,572	9,572			
100170501	DALLAS	TX		10/09/2024		24,876		(453)			(453)		24,423	24,423			
100170502	ALTADENA	CA		10/09/2024		8,659		(243)			(243)		8,416	8,416			
100170503	TOWACO	NJ		10/09/2024		5,821		(119)			(119)		5,702	5,702			
100170504	FORT MYERS	FL		10/09/2024		3,179		(172)			(172)		3,007	3,007			
100170505	COVINA	CA		10/09/2024		4,799		(266)			(266)		4,533	4,533			
100170506	LAKE ELSINORE	CA		10/09/2024		6,045		(151)			(151)		5,894	5,894			
100170507	CIBOLO	TX		10/09/2024		7,132		(98)			(98)		7,034	7,034			
100170508	MANASSAS	VA		10/09/2024		7,176		(243)			(243)		6,933	6,933			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170509	AGAWAM	MA		10/09/2024		1,576		(45)			(45)		1,531	1,531			
100170510	LAKE CITY	FL		10/09/2024		1,971		(113)			(113)		1,858	1,858			
100170511	AZUSA	CA		10/09/2024		9,854		(331)			(331)		9,523	9,523			
100170512	BAKERSFIELD	CA		10/09/2024		3,768		(160)			(160)		3,608	3,608			
100170513	PLACENTIA	CA		10/09/2024		8,017		(280)			(280)		7,737	7,737			
100170514	MABLETON	GA		10/09/2024		2,934		(163)			(163)		2,771	2,771			
100170515	PORTLAND	OR		10/09/2024		82,336		(4,255)			(4,255)		78,081	78,081			
100170516	SANTA ROSA BEACH	FL		10/09/2024		2,093		(122)			(122)		1,971	1,971			
100170517	KYLE	TX		10/09/2024		14,082		30			30		14,112	14,112			
100170518	WYLIE	TX		10/09/2024		2,792		(147)			(147)		2,645	2,645			
100170519	HAGERSTOWN	MD		10/09/2024		8,849		(439)			(439)		8,410	8,410			
100170895	GLENDALE	CA		10/11/2024		6,055		(135)			(135)		5,920	5,920			
100170897	ELK GROVE	CA		10/11/2024		4,542		(25)			(25)		4,517	4,517			
100170898	ELK GROVE	CA		10/11/2024		2,056		(49)			(49)		2,007	2,007			
100170899	GAITHERSBURG	MD		10/11/2024		2,241		(81)			(81)		2,160	2,160			
100170900	LONG BEACH	CA		10/11/2024		4,905		(125)			(125)		4,780	4,780			
100170901	ANAHEIM	CA		10/11/2024		4,473		(16)			(16)		4,457	4,457			
100170902	GARDEN GROVE	CA		10/11/2024		10,744		(501)			(501)		10,243	10,243			
100170903	CONWAY	SC		10/11/2024		1,605		(20)			(20)		1,585	1,585			
100170904	ORANGE	CA		10/11/2024		3,990		(43)			(43)		3,947	3,947			
100170905	TUSTIN	CA		10/11/2024		7,215		(200)			(200)		7,015	7,015			
100170906	QUINCY	MA		10/11/2024		3,689		49			49		3,738	3,738			
100170907	MENIFEE	CA		10/11/2024		3,536		(67)			(67)		3,469	3,469			
100170908	NORCROSS	GA		10/11/2024		2,765		4			4		2,769	2,769			
100170909	FULSHEAR	TX		10/11/2024		23,775		(346)			(346)		23,429	23,429			
100170910	SAINT HEDWIG	TX		10/11/2024		1,921		(81)			(81)		1,840	1,840			
100170911	HESPERIA	CA		10/11/2024		2,352		(37)			(37)		2,315	2,315			
100170912	NORCROSS	GA		10/11/2024		2,286		(122)			(122)		2,164	2,164			
100170913	NORCROSS	GA		10/11/2024		5,894		(214)			(214)		5,680	5,680			
100170914	ATLANTA	GA		10/11/2024		1,496		(59)			(59)		1,437	1,437			
100171103	UPLAND	CA		11/22/2024		9,518		(24)			(24)		9,494	9,494			
100171104	BOCA RATON	FL		11/22/2024		20,203		(443)			(443)		19,760	19,760			
100171105	EL CAJON	CA		11/22/2024		14,028		(132)			(132)		13,896	13,896			
100171106	WANTAGE	NJ		11/22/2024		7,803		12			12		7,815	7,815			
100171108	LA CANADA FLINTRIDGE	CA		11/22/2024		33,151		(407)			(407)		32,744	32,744			
100171109	MIAMI	FL		11/22/2024		6,132		55			55		6,187	6,187			
100171110	PAINESVILLE	OH		11/22/2024		930		(35)			(35)		895	895			
100171111	SCOTTSDALE	AZ		11/22/2024		8,771		(342)			(342)		8,429	8,429			
100171113	HAMILTON	NJ		11/22/2024		2,379		(113)			(113)		2,266	2,266			
100171115	DOTHAN	AL		11/22/2024		1,852		(19)			(19)		1,833	1,833			
100171117	TUCSON	AZ		11/22/2024		8,238		(238)			(238)		8,000	8,000			
100171118	GRANITE CITY	IL		11/22/2024		1,334		(53)			(53)		1,281	1,281			
100171119	HOUSTON	TX		11/22/2024		1,265		(44)			(44)		1,221	1,221			
100171120	CHANDLER	AZ		11/22/2024		25,576		484			484		26,060	26,060			
100171121	NEW BRUNSWICK	NJ		11/22/2024		5,674		(112)			(112)		5,562	5,562			
100171123	SALISBURY	NC		11/22/2024		3,337		(140)			(140)		3,197	3,197			
100171124	CEDARBURG	WI		11/22/2024		3,239		(72)			(72)		3,167	3,167			
100171125	LAS VEGAS	NV		11/22/2024		10,090		(455)			(455)		9,635	9,635			
100171126	LONG BEACH	WA		11/22/2024		3,762		(133)			(133)		3,629	3,629			
100171127	FREMONT	CA		11/22/2024		22,992		(102)			(102)		22,890	22,890			
100171130	HANFORD	CA		11/22/2024		4,034		(44)			(44)		3,990	3,990			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171131	LUSBY	MD		11/22/2024		1,416		(67)			(67)		1,349	1,349			
100171137	LONG BEACH	CA		11/22/2024		2,030		(42)			(42)		1,988	1,988			
100171142	DUVALL	WA		11/22/2024		5,234		(161)			(161)		5,073	5,073			
100171143	LAS VEGAS	NV		11/22/2024		5,096		(222)			(222)		4,874	4,874			
100171145	ARLINGTON	TX		11/22/2024		1,490		(71)			(71)		1,419	1,419			
100171149	TWIN LAKES	WI		11/22/2024		1,189		(32)			(32)		1,157	1,157			
100171150	DUBLIN	CA		11/22/2024		11,709		(121)			(121)		11,588	11,588			
100171151	DES PLAINES	IL		11/22/2024		3,327		(148)			(148)		3,179	3,179			
100171154	GREENEVILLE	TN		11/22/2024		3,392		(140)			(140)		3,252	3,252			
100171157	PLEASANT GROVE	UT		11/22/2024		2,605		(89)			(89)		2,516	2,516			
100171158	DANA POINT	CA		11/22/2024		13,542		(129)			(129)		13,413	13,413			
100171159	FORT WORTH	TX		11/22/2024		4,328		(206)			(206)		4,122	4,122			
100171160	AKRON	OH		11/22/2024		1,375		(5)			(5)		1,370	1,370			
100171162	RANCHO PALOS VERDES	CA		11/22/2024		19,109		(42)			(42)		19,067	19,067			
100171163	WINTER SPRINGS	FL		11/22/2024		3,595		(105)			(105)		3,490	3,490			
100171164	CREST HILL	IL		11/22/2024		1,291		(46)			(46)		1,245	1,245			
100171166	SHERMAN OAKS	CA		11/22/2024		7,990		(129)			(129)		7,861	7,861			
100171168	MCGREGOR	TX		11/22/2024		839		(40)			(40)		799	799			
100171169	PALMDALE	CA		11/22/2024		14,996		(521)			(521)		14,475	14,475			
100171170	PETALUMA	CA		11/22/2024		11,579		(392)			(392)		11,187	11,187			
100171172	BALCH SPRINGS	TX		11/22/2024		2,068		(42)			(42)		2,026	2,026			
100171173	CREST HILL	IL		11/22/2024		1,316		(37)			(37)		1,279	1,279			
100171176	WARNER ROBINS	GA		11/22/2024		1,113		(44)			(44)		1,069	1,069			
100171177	MURRIETA	CA		11/22/2024		11,642		(106)			(106)		11,536	11,536			
100171179	LAS VEGAS	NV		11/22/2024		8,506		(266)			(266)		8,240	8,240			
100171180	HENDERSON	NV		11/22/2024		3,268		20			20		3,288	3,288			
100171184	LEHI	UT		11/22/2024		68,346		16			16		68,362	68,362			
100171185	LAKEWOOD	WA		11/22/2024		6,028		(101)			(101)		5,927	5,927			
100171186	LEWISVILLE	TX		11/22/2024		418,696		(7,508)			(7,508)		411,188	411,188			
100171187	SILVER SPRING	MD		11/22/2024		3,795		(97)			(97)		3,698	3,698			
100171188	SUGAR LAND	TX		11/22/2024		40,685		(1,121)			(1,121)		39,564	39,564			
100171190	LA HABRA	CA		11/22/2024		8,809		(398)			(398)		8,411	8,411			
100171191	INCLINE VILLAGE	NV		11/22/2024		67,982		(466)			(466)		67,516	67,516			
100171192	SPRING HILL	KS		11/22/2024		18,977		(540)			(540)		18,437	18,437			
100171193	HOUSTON	TX		11/22/2024		8,339		(141)			(141)		8,198	8,198			
100171194	CENTRAL FALLS	RI		11/22/2024		3,804		(53)			(53)		3,751	3,751			
100171195	HENDERSON	NV		11/22/2024		3,092		16			16		3,108	3,108			
100171196	PROVIDENCE	RI		11/22/2024		4,905		(194)			(194)		4,711	4,711			
100171197	DORAL	FL		11/22/2024		11,048		(40)			(40)		11,008	11,008			
100171198	HIALEAH	FL		11/22/2024		1,591		6			6		1,597	1,597			
100171199	WEST MELBOURNE	FL		11/22/2024		3,360		(160)			(160)		3,200	3,200			
100171201	PLAINFIELD	IL		10/16/2024		4,201		(148)			(148)		4,053	4,053			
100171204	HUDSONVILLE	MI		10/16/2024		4,672		(64)			(64)		4,608	4,608			
100171206	HOSCHTON	GA		10/16/2024		4,225		(200)			(200)		4,025	4,025			
100171208	GRANITE BAY	CA		10/16/2024		15,982		(419)			(419)		15,563	15,563			
100171209	WINNETKA	CA		10/16/2024		18,340		(663)			(663)		17,677	17,677			
100171210	RIO VISTA	TX		10/16/2024		1,277		(61)			(61)		1,216	1,216			
100171211	SAN DIEGO	CA		10/16/2024		13,625		(556)			(556)		13,069	13,069			
100171212	NIWOT	CO		10/16/2024		20,167		(360)			(360)		19,807	19,807			
100171213	HYATTSVILLE	MD		10/16/2024		2,016		(92)			(92)		1,924	1,924			
100171214	MILLSAP	TX		10/16/2024		6,408		(304)			(304)		6,104	6,104			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171215	BUFORD	GA		10/16/2024		16,769		(769)			(769)		16,000	16,000			
100171216	LAS VEGAS	NV		10/16/2024		3,355		(106)			(106)		3,249	3,249			
100171217	LOS ALTOS	CA		10/16/2024		22,248		(769)			(769)		21,479	21,479			
100171218	MESA	AZ		10/16/2024		6,007		(285)			(285)		5,722	5,722			
100171219	FRESNO	CA		10/16/2024		5,752		(266)			(266)		5,486	5,486			
100171221	KANEOHE	HI		10/16/2024		9,757		(339)			(339)		9,418	9,418			
100171223	BAKERSFIELD	CA		10/16/2024		3,804		(113)			(113)		3,691	3,691			
100171224	CINCINNATI	OH		10/16/2024		1,392		(66)			(66)		1,326	1,326			
100171226	HOLLISTER	CA		10/16/2024		14,339		(532)			(532)		13,807	13,807			
100171228	EL PASO	TX		10/16/2024		5,718		(271)			(271)		5,447	5,447			
100171231	ARLINGTON	TX		10/16/2024		2,619		(124)			(124)		2,495	2,495			
100171232	KANEOHE	HI		10/16/2024		6,945		(198)			(198)		6,747	6,747			
100171233	MCCALL	ID		10/16/2024		12,024		(550)			(550)		11,474	11,474			
100171235	SAN FRANCISCO	CA		10/16/2024		7,459		(336)			(336)		7,123	7,123			
100171236	SEATTLE	WA		10/16/2024		10,030		(164)			(164)		9,866	9,866			
100171237	ANAHEIM	CA		10/16/2024		6,869		(326)			(326)		6,543	6,543			
100171238	MORENO VALLEY	CA		10/16/2024		5,107		(43)			(43)		5,064	5,064			
100171239	BROCKTON	MA		10/16/2024		3,233		(91)			(91)		3,142	3,142			
100171240	SOUTH BEND	IN		10/16/2024		817		(44)			(44)		773	773			
100171241	(GRANADA HILLS AREA) LOS ANGEL	CA		10/16/2024		6,218		(245)			(245)		5,973	5,973			
100171242	BERKELEY	CA		10/16/2024		5,484		(116)			(116)		5,368	5,368			
100171243	EAST BRUNSWICK	NJ		10/16/2024		236,737		(6,737)			(6,737)		230,000	230,000			
100171246	ONTARIO	CA		10/16/2024		3,818		(156)			(156)		3,662	3,662			
100171247	CAMAS	WA		10/16/2024		7,258		(255)			(255)		7,003	7,003			
100171248	RARITAN	NJ		10/16/2024		16,079		(940)			(940)		15,139	15,139			
100171249	PORT JERVIS	NY		10/16/2024		1,023		(29)			(29)		994	994			
100171250	EPHRATA	WA		10/16/2024		2,178		(98)			(98)		2,080	2,080			
100171251	FRANKLIN SQUARE	NY		10/16/2024		18,818		(461)			(461)		18,357	18,357			
100171252	EAST BRUNSWICK	NJ		10/16/2024		12,694		(747)			(747)		11,947	11,947			
100171253	NEW HYDE PARK	NY		10/16/2024		5,686		(262)			(262)		5,424	5,424			
100171255	OXON HILL	MD		10/16/2024		1,406		(98)			(98)		1,308	1,308			
100171256	WOODHAVEN	NY		10/16/2024		5,434		(92)			(92)		5,342	5,342			
100171259	SOUTH FALLSBURG	NY		10/16/2024		3,442		(167)			(167)		3,275	3,275			
100171261	STOCKTON	CA		10/16/2024		3,309		13			13		3,322	3,322			
100171262	ALMA	CO		10/16/2024		2,507		(113)			(113)		2,394	2,394			
100171264	BROOKLYN	NY		10/16/2024		12,137		(579)			(579)		11,558	11,558			
100171265	WILMINGTON	DE		10/16/2024		1,718		(106)			(106)		1,612	1,612			
100171269	BELVEDERE TIBURON	CA		10/16/2024		21,893		(335)			(335)		21,558	21,558			
100171270	FAIRHOPE	AL		10/16/2024		2,167		(114)			(114)		2,053	2,053			
100171271	LOWELL	AR		10/16/2024		3,611		(130)			(130)		3,481	3,481			
100171272	HUNTINGTON BEACH	CA		10/16/2024		15,028		(479)			(479)		14,549	14,549			
100171273	VANCOUVER	WA		10/16/2024		11,703		(100)			(100)		11,603	11,603			
100171275	NEW BRITAIN	CT		10/16/2024		2,959		(123)			(123)		2,836	2,836			
100171277	CANTON	GA		10/16/2024		12,540		(113)			(113)		12,427	12,427			
100171278	LONG BEACH	CA		10/16/2024		8,905		(316)			(316)		8,589	8,589			
100171279	NORCROSS	GA		10/16/2024		6,116		(262)			(262)		5,854	5,854			
100171281	SAN ANTONIO	TX		10/16/2024		253,332		(8,464)			(8,464)		244,868	244,868			
100171282	DANBURY	CT		10/16/2024		1,577		(111)			(111)		1,466	1,466			
100171283	LOS ANGELES	CA		10/16/2024		9,889		(354)			(354)		9,535	9,535			
100171286	NAPA	CA		10/16/2024		5,251		(278)			(278)		4,973	4,973			
100171287	MARIETTA	GA		10/16/2024		1,391		(62)			(62)		1,329	1,329			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171290	SAN ANSELMO	CA		10/16/2024		88,828		(2,237)			(2,237)		86,591	86,591			
100171292	MCKINNEY	TX		10/16/2024		2,998		(70)			(70)		2,928	2,928			
100171293	GARLAND	TX		10/16/2024		1,995		(64)			(64)		1,931	1,931			
100171294	FIRESTONE	CO		10/16/2024		3,512		(103)			(103)		3,409	3,409			
100171297	CHINO	CA		10/16/2024		7,144		(206)			(206)		6,938	6,938			
100171298	ANNAPOLIS	MD		10/16/2024		2,650		(126)			(126)		2,524	2,524			
100171299	NORTH SALT LAKE	UT		10/16/2024		3,366		(160)			(160)		3,206	3,206			
100171300	SAN DIEGO	CA		10/16/2024		7,045		(332)			(332)		6,713	6,713			
100171301	ATHENS	GA		10/16/2024		9,554		(428)			(428)		9,126	9,126			
100171302	LOS ANGELES	CA		10/16/2024		7,468		(198)			(198)		7,270	7,270			
100171303	GREENSBORO	GA		10/16/2024		47,624		(1,917)			(1,917)		45,707	45,707			
100171304	BAYONNE	NJ		10/16/2024		3,181		(171)			(171)		3,010	3,010			
100171306	PLAYA DEL REY	CA		10/16/2024		1,212,530		(37,448)			(37,448)		1,175,082	1,175,082			
100171307	NORCO	CA		10/16/2024		3,335		(39)			(39)		3,296	3,296			
100171313	MORENO VALLEY	CA		10/16/2024		3,930		(121)			(121)		3,809	3,809			
100171314	BURBANK	CA		10/16/2024		5,556		(211)			(211)		5,345	5,345			
100171315	ROYSE CITY	TX		10/16/2024		3,538		(186)			(186)		3,352	3,352			
100171317	PHOENIX	AZ		10/16/2024		12,865		(83)			(83)		12,782	12,782			
100171320	MANHATTAN BEACH	CA		10/16/2024		9,473		(211)			(211)		9,262	9,262			
100171322	PLAYA DEL REY	CA		10/16/2024		18,050		(536)			(536)		17,514	17,514			
100171324	ORLAND PARK	IL		10/16/2024		2,618		(85)			(85)		2,533	2,533			
100171325	SAINT PAUL	MN		10/16/2024		5,954		(167)			(167)		5,787	5,787			
100171326	NASHVILLE	TN		10/16/2024		5,020		(129)			(129)		4,891	4,891			
100171327	NASHVILLE	TN		10/16/2024		1,547		(57)			(57)		1,490	1,490			
100171328	HAMPTON BAYS	NY		10/16/2024		1,241		(46)			(46)		1,195	1,195			
100171329	NORWALK	CA		10/16/2024		1,041		(32)			(32)		1,009	1,009			
100171330	CANTON	TX		10/16/2024		4,185		(199)			(199)		3,986	3,986			
100171331	STATEN ISLAND	NY		10/16/2024		5,647		35			35		5,682	5,682			
100171333	NOVI	MI		10/16/2024		1,174		(92)			(92)		1,082	1,082			
100171334	DUBLIN	CA		10/16/2024		9,542		(432)			(432)		9,110	9,110			
100171337	LAS VEGAS	NV		10/16/2024		7,419		(251)			(251)		7,168	7,168			
100171338	BOWIE	TX		10/16/2024		1,376		(114)			(114)		1,262	1,262			
100171339	APPLE VALLEY	CA		10/16/2024		2,622		(141)			(141)		2,481	2,481			
100171340	BURLESON	TX		10/16/2024		3,769		(180)			(180)		3,589	3,589			
100171341	RIVERSIDE	CA		10/16/2024		4,558		(121)			(121)		4,437	4,437			
100171342	DENVER	CO		10/16/2024		3,290		(173)			(173)		3,117	3,117			
100171343	AUSTIN	TX		10/16/2024		9,619		(572)			(572)		9,047	9,047			
100171344	WICHITA	KS		10/16/2024		2,633		(133)			(133)		2,500	2,500			
100171345	LOS ANGELES	CA		10/16/2024		7,596		(184)			(184)		7,412	7,412			
100171347	RALEIGH	NC		10/16/2024		41,038		(1,948)			(1,948)		39,090	39,090			
100171348	LOS ANGELES (NORTH HOLLYWOOD A	CA		10/16/2024		5,960		(183)			(183)		5,777	5,777			
100171349	WOBURN	MA		10/16/2024		5,992		(276)			(276)		5,716	5,716			
100171350	HUNTINGTON BEACH	CA		10/16/2024		17,934		(711)			(711)		17,223	17,223			
100171351	HENRICO	VA		10/16/2024		3,418		(83)			(83)		3,335	3,335			
100171352	WEST SACRAMENTO	CA		10/16/2024		3,164		(91)			(91)		3,073	3,073			
100171353	TYLER	TX		10/16/2024		1,353		(57)			(57)		1,296	1,296			
100171354	EASTVALE (MIRA LOMA AREA)	CA		10/16/2024		7,000		(252)			(252)		6,748	6,748			
100171355	CYPRESS	TX		10/16/2024		4,153		(198)			(198)		3,955	3,955			
100171356	PHOENIX	AZ		10/16/2024		2,177		(104)			(104)		2,073	2,073			
100171357	DEL VALLE	TX		10/16/2024		1,971		(168)			(168)		1,803	1,803			
100171359	LEICESTER	VT		10/16/2024		224,730		(6,533)			(6,533)		218,197	218,197			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171360	SHOW LOW	AZ		10/16/2024		7,699		(166)			(166)		7,533	7,533			
100171361	IDAHO FALLS	ID		10/16/2024		4,684		(127)			(127)		4,557	4,557			
100171362	ANTIOCH	TN		10/16/2024		3,291		(131)			(131)		3,160	3,160			
100171364	N CHELMSFORD	MA		10/16/2024		23,603		(732)			(732)		22,871	22,793		(77)	(77)
100171365	PRESCOTT VALLEY	AZ		10/16/2024		3,372		(92)			(92)		3,280	3,280			
100171366	IDAHO FALLS	ID		10/16/2024		4,487		(122)			(122)		4,365	4,365			
100171367	O FALLON	MO		10/16/2024		14,742		(449)			(449)		14,293	14,293			
100171368	LEWISTON	ID		10/16/2024		3,872		(110)			(110)		3,762	3,762			
100171369	WASHINGTON	UT		10/16/2024		3,444		(94)			(94)		3,350	3,350			
100171370	CUSHING	MN		10/16/2024		3,451		(103)			(103)		3,348	3,348			
100171371	HENDERSON	NV		10/16/2024		7,472		(249)			(249)		7,223	7,223			
100171372	NEWARK	DE		10/16/2024		2,527		(75)			(75)		2,452	2,452			
100171373	SPRING	TX		10/16/2024		3,043		(77)			(77)		2,966	2,966			
100171374	WATERLOO	IA		10/16/2024		2,426		(94)			(94)		2,332	2,332			
100171375	GLENDALE	AZ		10/16/2024		6,371		(176)			(176)		6,195	6,195			
100171378	LONDONDERRY	NH		10/16/2024		3,937		(159)			(159)		3,778	3,778			
100171379	WENTZVILLE	MO		10/16/2024		3,464		(93)			(93)		3,371	3,371			
100171380	SURF CITY	NC		10/16/2024		5,775		(182)			(182)		5,593	5,593			
100171381	AMMON	ID		10/16/2024		2,485		(80)			(80)		2,405	2,405			
100171382	LAKEWOOD	NJ		10/16/2024		3,893		(90)			(90)		3,803	3,803			
100171383	BROOKSHIRE	TX		10/16/2024		7,806		(200)			(200)		7,606	7,606			
100171384	SEATTLE	WA		10/16/2024		6,767		(151)			(151)		6,616	6,616			
100171385	SUMMERVILLE	SC		10/16/2024		3,146		(65)			(65)		3,081	3,081			
100171386	WINDER	GA		10/16/2024		2,073		(91)			(91)		1,982	1,982			
100171387	MCCORDSVILLE	IN		10/16/2024		2,624		(85)			(85)		2,539	2,539			
100171388	GRAYSON	GA		10/16/2024		86,858		(3,238)			(3,238)		83,620	83,620			
100171389	LAS VEGAS	NV		10/16/2024		5,626		(61)			(61)		5,565	5,565			
100171390	AUBREY	TX		10/16/2024		3,639		(92)			(92)		3,547	3,547			
100171391	CROFTON	MD		10/16/2024		5,720		(106)			(106)		5,614	5,614			
100171393	WHITE CITY	OR		10/16/2024		2,831		(83)			(83)		2,748	2,748			
100171394	LAUREL	MD		10/16/2024		6,981		(147)			(147)		6,834	6,834			
100171395	APEX	NC		10/16/2024		54,389		(1,064)	13		(1,077)		53,312	53,147		(164)	(164)
100171396	CYPRESS	TX		10/16/2024		8,885		(230)			(230)		8,655	8,655			
100171397	GREENBANK	WA		10/16/2024		5,354		(190)			(190)		5,164	5,164			
100171398	MILLSBORO	DE		10/16/2024		272,034		(5,719)			(5,719)		266,315	266,206		(109)	(109)
100171399	DAWSONVILLE	GA		10/16/2024		2,937		(101)			(101)		2,836	2,836			
100171400	FORT WORTH	TX		10/16/2024		5,591		(127)			(127)		5,464	5,464			
100171401	EL MIRAGE	AZ		10/16/2024		2,865		(72)			(72)		2,793	2,793			
100171402	MESA	AZ		10/16/2024		3,752		(147)			(147)		3,605	3,605			
100171403	NEWARK	NJ		10/16/2024		6,190		(128)			(128)		6,062	6,062			
100171404	BILLINGS	MT		10/16/2024		3,621		(69)			(69)		3,552	3,552			
100171405	CLARKSVILLE	TN		10/16/2024		3,115		(59)			(59)		3,056	3,056			
100171406	BERLIN	MD		10/16/2024		3,751		(91)			(91)		3,660	3,660			
100171407	ROSEVILLE	MN		10/16/2024		12,570		(400)			(400)		12,170	12,170			
100171408	PLEASANTVILLE	NJ		10/16/2024		2,601		(92)			(92)		2,509	2,509			
100171409	CLARKSBURG	MD		10/16/2024		107,363		(3,674)			(3,674)		103,689	103,689			
100171410	VENTNOR	NJ		10/16/2024		3,723		(93)			(93)		3,630	3,630			
100171411	CADDO MILLS	TX		10/16/2024		4,715		(107)			(107)		4,608	4,608			
100171412	ISSAQUAH	WA		10/16/2024		3,174		(61)			(61)		3,113	3,113			
100171413	RANCHO CORDOVA	CA		10/16/2024		5,197		(32)			(32)		5,165	5,165			
100171414	MCKINNEY	TX		10/16/2024		3,184		(80)			(80)		3,104	3,104			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171415	VINELAND	NJ		10/16/2024		4,036		(80)			(80)		3,956	3,956			
100171416	BASS LAKE	CA		10/16/2024		7,336		(195)			(195)		7,141	7,141			
100171417	PEACHTREE CITY	GA		10/16/2024		44,733		(1,227)			(1,227)		43,506	43,506			
100171418	NORTH HILLS	CA		10/16/2024		7,718		(207)			(207)		7,511	7,511			
100171421	HOUSTON	TX		10/16/2024		4,723		(116)			(116)		4,607	4,607			
100171422	LINDEN	NJ		10/16/2024		5,931		(68)			(68)		5,863	5,863			
100171423	MURPHY	NC		10/16/2024		3,111		(46)			(46)		3,065	3,065			
100171425	OCEAN CITY	NJ		10/16/2024		6,373		(238)			(238)		6,135	6,135			
100171426	TWAIN HARTE	CA		10/16/2024		2,726		(82)			(82)		2,644	2,644			
100171427	KANSAS CITY	KS		10/16/2024		2,548		(98)			(98)		2,450	2,450			
100171428	NUTLEY	NJ		10/16/2024		18,021		(570)			(570)		17,451	17,451			
100171429	TORRANCE	CA		10/16/2024		10,298		(215)			(215)		10,083	10,083			
100171430	MORA	MN		10/16/2024		5,961		(167)			(167)		5,794	5,794			
100171431	BLACK BUTTE RANCH	OR		10/16/2024		7,815		(167)			(167)		7,648	7,648			
100171433	PULLMAN	WA		10/16/2024		3,189		(41)			(41)		3,148	3,148			
100171434	ANGIER	NC		10/16/2024		49,747		(1,391)			(1,391)		48,356	48,356			
100171435	SEATTLE	WA		10/16/2024		5,825		(138)			(138)		5,687	5,687			
100171436	EUGENE	OR		10/16/2024		3,595		(63)			(63)		3,532	3,532			
100171437	VANCOUVER	WA		10/16/2024		3,488		(74)			(74)		3,414	3,414			
100171438	OAK ISLAND	NC		10/16/2024		6,917		(92)			(92)		6,825	6,825			
100171439	NORTH MYRTLE BEACH	SC		10/16/2024		5,528		(136)			(136)		5,392	5,392			
100171440	VANCOUVER	WA		10/16/2024		3,702		(78)			(78)		3,624	3,624			
100171441	STANWOOD	WA		10/16/2024		5,528		(112)			(112)		5,416	5,416			
100171443	WOODSTOCK	GA		10/16/2024		2,563		(53)			(53)		2,510	2,510			
100171444	SHAKOPEE	MN		10/16/2024		2,550		(49)			(49)		2,501	2,501			
100171446	QUEEN CREEK	AZ		10/16/2024		6,597		(78)			(78)		6,519	6,519			
100171447	SPRING PARK	MN		10/16/2024		2,504		(97)			(97)		2,407	2,407			
100171448	TWIN LAKES	CO		10/16/2024		8,750		(272)			(272)		8,478	8,478			
100171449	KENMORE	WA		10/16/2024		6,146		(133)			(133)		6,013	6,013			
100171450	NORCROSS	GA		10/16/2024		2,508		(5)			(5)		2,503	2,503			
100171452	ANNA	TX		10/16/2024		3,190		(43)			(43)		3,147	3,147			
100171453	NAGS HEAD	NC		10/16/2024		4,151		(115)			(115)		4,036	4,036			
100171454	ACWORTH	GA		10/16/2024		3,343		(126)			(126)		3,217	3,217			
100171455	PLANO	TX		10/16/2024		3,452		(58)			(58)		3,394	3,394			
100171456	SEGUIN	TX		10/16/2024		7,659		(133)			(133)		7,526	7,526			
100171457	PORT ORCHARD	WA		10/16/2024		3,775		(105)			(105)		3,670	3,670			
100171459	LAWRENCEVILLE	GA		10/16/2024		3,073		(46)			(46)		3,027	3,027			
100171460	CINCINNATI	OH		10/16/2024		3,736		(56)			(56)		3,680	3,680			
100171461	JACKSON	NJ		10/16/2024		2,600		(80)			(80)		2,520	2,520			
100171462	WASHINGTON	DC		10/16/2024		10,063		(34)			(34)		10,029	10,029			
100171464	BONAIRE	GA		10/16/2024		2,125		(62)			(62)		2,063	2,063			
100171465	CHICAGO	IL		10/16/2024		3,083		(92)			(92)		2,991	2,991			
100171466	PHOENIX	AZ		10/16/2024		2,915		(113)			(113)		2,802	2,802			
100171467	CHESAPEAKE	VA		10/16/2024		3,650		(18)	1		(19)		3,631	3,443		(188)	(188)
100171468	LITTLE ELM	TX		10/16/2024		3,721		(78)			(78)		3,643	3,643			
100171469	EL CAJON	CA		10/16/2024		7,505		(168)			(168)		7,337	7,337			
100171470	FAIRFAX	VA		10/16/2024		19,135		(486)			(486)		18,649	18,597		(52)	(52)
100171471	FULSHEAR	TX		10/16/2024		4,260		(25)			(25)		4,235	4,235			
100171472	DRIPPING SPRINGS	TX		10/16/2024		6,098		(145)			(145)		5,953	5,953			
100171474	BELLINGHAM	WA		10/16/2024		6,946		(155)			(155)		6,791	6,791			
100171475	ROSEVILLE	CA		10/16/2024		3,388		(90)			(90)		3,298	3,298			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171476	FRESNO	CA		10/16/2024		3,555		(80)			(80)		3,475	3,475			
100171477	CHARLESTON	SC		10/16/2024		14,759		(496)			(496)		14,263	14,263			
100171478	LAKE HAVASU CITY	AZ		10/16/2024		3,177		(61)			(61)		3,116	3,116			
100171479	ROWLETT	TX		10/16/2024		3,146		(73)			(73)		3,073	3,073			
100171480	VENICE	CA		10/16/2024		22,531		(508)			(508)		22,023	22,023			
100171481	BELMAR	NJ		10/16/2024		40,285		(700)			(700)		39,585	39,585			
100171482	RENTON	WA		10/16/2024		6,397		(128)			(128)		6,269	6,269			
100171483	GAINESVILLE	GA		10/16/2024		3,134		(71)			(71)		3,063	3,063			
100171484	VIENNA	VA		10/16/2024		5,550		(116)			(116)		5,434	5,434			
100171485	WINTER PARK	CO		10/16/2024		7,894		(195)			(195)		7,699	7,699			
100171486	LITTLE ELM	TX		10/16/2024		14,332		(265)			(265)		14,067	14,067			
100171487	ANNA	TX		10/16/2024		3,512		(65)			(65)		3,447	3,447			
100171488	PROSPER	TX		10/16/2024		10,768		(230)			(230)		10,538	10,538			
100171489	BLUE RIDGE	GA		10/16/2024		5,571		(151)			(151)		5,420	5,420			
100171490	MURRELLS INLET	SC		10/16/2024		3,676		(141)			(141)		3,535	3,535			
100171491	ATLANTA	GA		10/16/2024		114,623		(3,569)	29		(3,598)		111,025	110,886		(139)	(139)
100171493	SPRING HILL	TN		10/16/2024		6,472		(182)			(182)		6,290	6,290			
100171494	COLLINSVILLE	IL		10/16/2024		2,229		(94)			(94)		2,135	2,135			
100171495	DOUGLASVILLE	GA		10/16/2024		4,730		(101)			(101)		4,629	4,629			
100171496	GAINESVILLE	GA		10/16/2024		2,997		(54)			(54)		2,943	2,943			
100171498	GOODYEAR	AZ		10/16/2024		6,011		(88)			(88)		5,923	5,923			
100171499	CRANE HILL	AL		10/16/2024		7,406		(237)			(237)		7,169	7,169			
100171500	MURRELLS INLET	SC		10/16/2024		3,027		(89)			(89)		2,938	2,938			
100171501	MCKINNEY	TX		10/16/2024		3,429		(76)			(76)		3,353	3,353			
100171502	COLLEGE STATION	TX		10/16/2024		10,577		(305)			(305)		10,272	10,272			
100171504	COLORADO SPRINGS	CO		10/16/2024		5,760		(154)			(154)		5,606	5,606			
100171505	JEROME	MI		10/16/2024		3,820		(87)			(87)		3,733	3,733			
100171506	AUBURN	AL		10/16/2024		3,036		(61)			(61)		2,975	2,975			
100171507	CASTLE ROCK	CO		10/16/2024		3,389		(52)			(52)		3,337	3,337			
100171508	BUDA	TX		10/16/2024		33,079		(1,056)			(1,056)		32,023	32,023			
100171509	KNOXVILLE	TN		10/16/2024		4,299		(118)			(118)		4,181	4,181			
100171512	LAS VEGAS	NV		10/16/2024		5,213		(72)			(72)		5,141	5,141			
100171513	NEWARK	DE		10/16/2024		4,195		(85)			(85)		4,110	4,110			
100171514	FARMERSVILLE	TX		10/16/2024		43,385		(852)			(852)		42,533	42,533			
100171515	ALPENA	MI		10/16/2024		3,749		(118)			(118)		3,631	3,631			
100171516	BLUE RIDGE	GA		10/16/2024		4,536		(164)			(164)		4,372	4,372			
100171517	CEDAR CITY	UT		10/16/2024		25,340		(687)			(687)		24,653	24,653			
100171518	LAS VEGAS	NV		10/16/2024		2,816		(102)			(102)		2,714	2,714			
100171519	AUBURN	AL		10/16/2024		2,433		(33)			(33)		2,400	2,400			
100171520	DENISON	TX		10/16/2024		2,907		(88)			(88)		2,819	2,819			
100171521	HENDERSON	NV		10/16/2024		2,848		(85)			(85)		2,763	2,763			
100171522	BLAIRSVILLE	GA		10/16/2024		13,221		(281)			(281)		12,940	12,940			
100171523	FUQUAY VARINA	NC		10/16/2024		3,684		(48)			(48)		3,636	3,636			
100171524	RENO	NV		10/16/2024		4,107		(7)			(7)		4,100	4,100			
100171525	SALEM	OR		10/16/2024		5,239		(40)			(40)		5,199	5,199			
100171526	MUNDELEIN	IL		10/16/2024		40,050		(522)			(522)		39,528	39,528			
100171527	SALEM	OR		10/16/2024		6,758		134			134		6,892	6,892			
100171528	BOLIVIA	NC		10/16/2024		6,047		(3)			(3)		6,044	6,044			
100171529	MYRTLE BEACH	SC		10/16/2024		7,034		(263)			(263)		6,771	6,771			
100171530	MILLSBORO	DE		10/16/2024		2,468		(96)			(96)		2,372	2,372			
100171531	MURFREESBORO	TN		10/16/2024		3,388		(28)			(28)		3,360	3,360			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171532	CEDAR CITY	UT		10/16/2024		7,738		(130)			(130)		7,608	7,608			
100171533	PROVO	UT		10/16/2024		12,486		(22)			(22)		12,464	12,464			
100171534	FORT WORTH	TX		10/16/2024		3,254		3			3		3,257	3,257			
100171535	RENO	NV		10/16/2024		4,412		24			24		4,436	4,436			
100171536	CORPUS CHRISTI	TX		10/16/2024		9,457		(102)			(102)		9,355	9,355			
100171537	OWASSO	OK		10/16/2024		3,106		11			11		3,117	3,117			
100171538	HARVEST	AL		10/16/2024		2,782		(47)			(47)		2,735	2,735			
100171539	CEDAR CITY	UT		10/16/2024		3,028		(25)			(25)		3,003	3,003			
100171540	LATHROP	CA		10/16/2024		7,276		(187)			(187)		7,089	7,089			
100171541	CADDO MILLS	TX		10/16/2024		265,840		(10,187)			(10,187)		255,653	255,653			
100171542	WONDER LAKE	IL		10/16/2024		3,896		(9)			(9)		3,887	3,887			
100171543	MYRTLE BEACH	SC		10/16/2024		8,813		(144)			(144)		8,669	8,669			
100171544	SCOTTSDALE	AZ		10/16/2024		7,341		(13)			(13)		7,328	7,328			
100171545	ROUND ROCK	TX		10/16/2024		2,884		(85)			(85)		2,799	2,799			
100171546	ROSEVILLE	CA		10/16/2024		6,145		(48)			(48)		6,097	6,097			
100171547	ROSENBERG	TX		10/16/2024		3,352		12			12		3,364	3,364			
100171548	LITTLE RIVER	SC		10/16/2024		3,009		(25)			(25)		2,984	2,984			
100171549	DAHLONEGA	GA		10/16/2024		3,305		(19)			(19)		3,286	3,286			
100171550	HALTOM CITY	TX		10/16/2024		2,909		(31)			(31)		2,878	2,878			
100171551	DENTON	TX		10/16/2024		3,078		(57)			(57)		3,021	3,021			
100171552	GREENVILLE	NC		10/16/2024		2,349		51			51		2,400	2,400			
100171553	WHITE HOUSE	TN		10/16/2024		3,640		(59)			(59)		3,581	3,581			
100171554	ARGYLE	TX		10/16/2024		6,737		22			22		6,759	6,759			
100171555	MONROE	NC		10/16/2024		4,007		53			53		4,060	4,060			
100171556	MAGNOLIA	TX		10/16/2024		3,355		59			59		3,414	3,414			
100171557	GLASSBORO	NJ		10/16/2024		2,789		(91)			(91)		2,698	2,698			
100171558	FORT WORTH	TX		10/16/2024		3,329		(43)			(43)		3,286	3,286			
100171559	FORT WORTH	TX		10/16/2024		4,944		16			16		4,960	4,960			
100171560	MADERA	CA		10/16/2024		6,804		22			22		6,826	6,826			
100171561	MAMMOTH LAKES	CA		10/16/2024		226,555		(6,314)	31		(6,345)		220,210	219,937		(274)	(274)
100171562	NEWPORT	NC		10/16/2024		88,235		(1,058)	1		(1,059)		87,176	87,112		(64)	(64)
100171563	FORT WORTH	TX		10/16/2024		3,444		65			65		3,509	3,509			
100171564	RENO	NV		10/16/2024		4,756		(25)			(25)		4,731	4,731			
100171565	WHITE PIGEON	MI		10/16/2024		2,691		(92)			(92)		2,599	2,599			
100171566	ROUND ROCK	TX		10/16/2024		4,427		(111)			(111)		4,316	4,316			
100171567	BUDA	TX		10/16/2024		2,862		(73)			(73)		2,789	2,789			
100171568	BLAIRSVILLE	GA		10/16/2024		6,698		(75)			(75)		6,623	6,623			
100171569	LAVON	TX		10/16/2024		3,026		(61)			(61)		2,965	2,965			
100171570	ROSHARON	TX		10/16/2024		2,681		38			38		2,719	2,719			
100171571	ROSHARON	TX		10/16/2024		4,019		58			58		4,077	4,077			
100171572	LOUISVILLE	KY		10/16/2024		8,061		(194)			(194)		7,867	7,867			
100171575	SENOIA	GA		10/16/2024		2,567		(87)			(87)		2,480	2,480			
100171576	SURPRISE	AZ		10/16/2024		3,355		(72)			(72)		3,283	3,283			
100171577	WHITESTOWN	IN		10/16/2024		2,956		(73)			(73)		2,883	2,883			
100171578	CHARLOTTESVILLE	VA		10/16/2024		3,452		(104)			(104)		3,348	3,348			
100171579	TACOMA	WA		10/16/2024		2,568		(42)			(42)		2,526	2,526			
100171580	BROKEN BOW	OK		10/16/2024		2,623		(90)			(90)		2,533	2,533			
100171582	OVERLAND PARK	KS		10/16/2024		2,669		(87)			(87)		2,582	2,582			
100171583	AUBURN	AL		10/16/2024		2,936		(79)			(79)		2,857	2,857			
100171585	HOLLADAY	UT		10/16/2024		8,413		(194)			(194)		8,219	8,219			
100171586	LAUREL	MD		10/16/2024		3,863		(135)			(135)		3,728	3,728			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171587	APEX	NC		10/16/2024		3,080		(96)			(96)		2,984	2,984			
100171588	OREM	UT		10/16/2024		6,758		(64)			(64)		6,694	6,694			
100171589	HURRICANE	UT		10/16/2024		54,535		(1,045)			(1,045)		53,490	53,490			
100171590	AURORA	CO		10/16/2024		8,941		(56)			(56)		8,885	8,885			
100171591	SELBYVILLE	DE		10/16/2024		3,429		(100)			(100)		3,329	3,329			
100171592	PORT ORCHARD	WA		10/16/2024		5,993		(49)			(49)		5,944	5,944			
100171593	OREM	UT		10/16/2024		3,878		(117)			(117)		3,761	3,761			
100171594	THORNTON	NH		10/16/2024		5,056		(148)			(148)		4,908	4,908			
100171595	LAGUNA NIGUEL	CA		10/16/2024		656,056		(20,370)			(20,370)		635,686	635,686			
100171596	LAS VEGAS	NV		10/16/2024		4,414		119			119		4,533	4,533			
100171597	LAS VEGAS	NV		10/16/2024		2,628		(79)			(79)		2,549	2,549			
100171598	BONNEY LAKE	WA		10/16/2024		4,156		(124)			(124)		4,032	4,032			
100171599	ALBUQUERQUE	NM		10/16/2024		2,856		(114)			(114)		2,742	2,742			
100171600	PROVO	UT		10/16/2024		4,832		(44)			(44)		4,788	4,788			
100171601	LAS VEGAS	NV		10/16/2024		11,659		(81)			(81)		11,578	11,578			
100171602	MINERAL BLUFF	GA		10/16/2024		5,652		(81)			(81)		5,571	5,571			
100171603	WASHINGTON	DC		10/16/2024		4,960		(133)			(133)		4,827	4,827			
100171604	CONYERS	GA		10/16/2024		2,266		(80)			(80)		2,186	2,186			
100171605	APEX	NC		10/16/2024		3,654		(102)			(102)		3,552	3,552			
100171606	JASPER	TX		10/16/2024		286,164		(10,397)			(10,397)		275,767	275,767			
100171607	MUSE	OK		10/16/2024		2,652		(78)			(78)		2,574	2,574			
100171608	JOHNS CREEK	GA		10/16/2024		49,051		(1,370)			(1,370)		47,681	47,681			
100171609	RED LODGE	MT		10/16/2024		3,335		(100)			(100)		3,235	3,235			
100171610	BLUE RIDGE	GA		10/16/2024		3,310		(84)			(84)		3,226	3,226			
100171611	FAYETTEVILLE	AR		10/16/2024		2,728		(79)			(79)		2,649	2,649			
100171612	MECHANICSVILLE	VA		10/16/2024		33,316		(934)			(934)		32,382	32,382			
100171613	ELON	NC		10/16/2024		2,689		(62)			(62)		2,627	2,627			
100171615	OCEAN SHORES	WA		10/16/2024		9,206		(275)			(275)		8,931	8,931			
100171616	SCOTTSDALE	AZ		10/16/2024		8,532		(127)			(127)		8,405	8,405			
100171617	PHOENIX	AZ		10/16/2024		30,034		(829)			(829)		29,205	29,205			
100171618	MARIETTA	GA		10/16/2024		2,629		(81)			(81)		2,548	2,548			
100171619	AUBREY	TX		10/16/2024		3,772		115			115		3,887	3,887			
100171620	BUCKEYE	AZ		10/16/2024		5,312		264			264		5,576	5,576			
100171621	HAYMARKET	VA		10/16/2024		4,845		(129)			(129)		4,716	4,716			
100171623	HOLLY SPRINGS	NC		10/16/2024		5,242		(131)			(131)		5,111	5,111			
100171624	APEX	NC		10/16/2024		3,824		(104)			(104)		3,720	3,720			
100171625	ELK GROVE	CA		10/16/2024		4,890		(141)			(141)		4,749	4,749			
100171626	NEW ORLEANS	LA		10/16/2024		2,547		(66)			(66)		2,481	2,481			
100171627	CELINA	TX		10/16/2024		32,987		(897)			(897)		32,090	32,090			
100171628	ROMULUS	MI		10/16/2024		4,590		(141)			(141)		4,449	4,449			
100171629	SANGER	CA		10/16/2024		2,830		(97)			(97)		2,733	2,733			
100171630	GALT	CA		10/16/2024		53,163		(2,183)			(2,183)		50,980	50,980			
100171631	SALEM	MA		10/16/2024		14,763		(437)			(437)		14,326	14,326			
100171632	BELLINGHAM	WA		10/16/2024		7,212		(123)			(123)		7,089	7,089			
100171633	LYNDEN	WA		10/16/2024		4,127		(85)			(85)		4,042	4,042			
100171634	COLUMBUS	OH		10/16/2024		2,945		(89)			(89)		2,856	2,856			
100171635	SELBYVILLE	DE		10/16/2024		4,263		(104)			(104)		4,159	4,159			
100171636	CELINA	TX		10/16/2024		3,626		(118)			(118)		3,508	3,508			
100171637	DURHAM	NC		10/16/2024		60,278		(1,498)	10		(1,508)		58,770	58,640		(130)	(130)
100171639	FRESNO	CA		10/16/2024		4,216		(128)			(128)		4,088	4,088			
100171640	PALM DESERT	CA		10/16/2024		6,998		(202)			(202)		6,796	6,796			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171641	MORENO VALLEY	CA		10/16/2024		4,153		171			171		4,324	4,324			
100171642	DAWSONVILLE	GA		10/16/2024		2,647		(106)			(106)		2,541	2,541			
100171643	WOODLAND	WA		10/16/2024		4,229		(91)			(91)		4,138	4,138			
100171644	BENSON	AZ		10/16/2024		77,591		69			69		77,660	77,660			
100171645	HURRICANE	UT		10/16/2024		122,680		(1,911)			(1,911)		120,769	120,769			
100171646	NEW ORLEANS	LA		10/16/2024		3,072		(97)			(97)		2,975	2,975			
100171647	LOS ANGELES	CA		10/16/2024		4,028		(130)			(130)		3,898	3,898			
100171648	WOODBURY	MN		10/16/2024		3,571		139			139		3,710	3,710			
100171649	KYLE	TX		10/16/2024		3,491		86			86		3,577	3,577			
100171650	WINGATE	NC		10/16/2024		4,488		(119)			(119)		4,369	4,369			
100171651	MOUNTAIN GREEN	UT		10/16/2024		4,007		(131)			(131)		3,876	3,876			
100171652	MAPLE GROVE	MN		10/16/2024		9,244		(190)			(190)		9,054	9,054			
100171654	LITTLE EGG HARBOR TWP	NJ		10/16/2024		2,299		(78)			(78)		2,221	2,221			
100171655	SACRAMENTO	CA		10/16/2024		122,573		(2,612)			(2,612)		119,961	119,961			
100171656	SUNSET BEACH	NC		10/16/2024		4,408		(144)			(144)		4,264	4,264			
100171657	RICHMOND	VA		10/16/2024		7,303		(221)			(221)		7,082	7,082			
100171658	MIDDLETOWN	DE		10/16/2024		2,993		(119)			(119)		2,874	2,874			
100171659	LAS VEGAS	NV		10/16/2024		12,043		(199)			(199)		11,844	11,844			
100171660	PRINCETON	TX		10/16/2024		44,844		(760)			(760)		44,084	44,084			
100171661	KALISPELL	MT		10/16/2024		3,013		(75)			(75)		2,938	2,938			
100171662	CLAYTON	NC		10/16/2024		4,075		22			22		4,097	4,097			
100171663	BAILEY	NC		10/16/2024		2,779		(81)			(81)		2,698	2,698			
100171665	ARLEY	AL		10/16/2024		6,191		(10)			(10)		6,181	6,181			
100171666	HOCKLEY	TX		10/16/2024		2,414		(82)			(82)		2,332	2,332			
100171667	NEWTOWN	PA		10/16/2024		28,595		(586)	1		(587)		28,008	27,925		(83)	(83)
100171668	KENT	WA		10/16/2024		4,222		(144)			(144)		4,078	4,078			
100171669	MELISSA	TX		10/16/2024		2,586		(101)			(101)		2,485	2,485			
100171670	NORTHLAKE	TX		10/16/2024		5,442		(148)			(148)		5,294	5,294			
100171671	SACRAMENTO	CA		10/16/2024		11,856		124			124		11,980	11,980			
100171672	REHOBOTH BEACH	DE		10/16/2024		8,582		(211)			(211)		8,371	8,371			
100171673	PORTLAND	OR		10/16/2024		7,187		(152)			(152)		7,035	7,035			
100171675	PEACHTREE CITY	GA		10/16/2024		7,228		(157)			(157)		7,071	7,071			
100171676	SARATOGA SPRINGS	UT		10/16/2024		4,075		(81)			(81)		3,994	3,994			
100171677	BLUE RIDGE	TX		10/16/2024		4,519		(104)			(104)		4,415	4,415			
100171678	TRACY	CA		10/16/2024		5,431		(134)			(134)		5,297	5,297			
100171679	WESTFIELD	IN		10/16/2024		2,196		(83)			(83)		2,113	2,113			
100171680	WESTFIELD	IN		10/16/2024		2,227		(61)			(61)		2,166	2,166			
100171681	SAN TAN VALLEY	AZ		10/16/2024		3,591		(61)			(61)		3,530	3,530			
100171682	APEX	NC		10/16/2024		58,405		(1,322)			(1,322)		57,083	57,083			
100171683	WASHINGTON	UT		10/16/2024		5,138		(176)			(176)		4,962	4,962			
100171684	POTOMAC	MD		10/16/2024		5,462		(201)			(201)		5,261	5,261			
100171685	ACWORTH	GA		10/16/2024		4,871		(31)			(31)		4,840	4,840			
100171686	DANVILLE	KY		10/16/2024		2,521		(50)			(50)		2,471	2,471			
100171687	FOLEY	AL		10/16/2024		7,603		(17)			(17)		7,586	7,586			
100171688	ASHBURN	VA		10/16/2024		2,668		(85)			(85)		2,583	2,583			
100171689	SAN DIEGO	CA		10/16/2024		5,643		(151)			(151)		5,492	5,492			
100171690	CRANBERRY TOWNSHIP	PA		10/16/2024		56,044		(1,401)			(1,401)		54,643	54,643			
100171691	LINN	MO		10/16/2024		2,678		(106)			(106)		2,572	2,572			
100171692	MADISON	AL		10/16/2024		2,780		(17)			(17)		2,763	2,763			
100171693	SAN MARCOS	TX		10/16/2024		3,097		114			114		3,211	3,211			
100171694	KILLEEN	TX		10/16/2024		2,794		(101)			(101)		2,693	2,693			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171695	HOUSTON	TX		10/16/2024		106,292		(2,581)			(2,581)		103,711	103,711			
100171696	RIVERBANK	CA		10/16/2024		3,491		(131)			(131)		3,360	3,360			
100171697	APPLE VALLEY	MN		10/16/2024		27,076		(592)			(592)		26,484	26,484			
100171698	CHESAPEAKE	VA		10/16/2024		4,975		(156)			(156)		4,819	4,819			
100171699	ANNA	TX		10/16/2024		3,742		(145)			(145)		3,597	3,597			
100171700	GLASSBORO	NJ		10/16/2024		2,172		(82)			(82)		2,090	2,090			
100171701	BEAUMONT	CA		10/17/2024		4,702		(95)			(95)		4,607	4,607			
100171702	DURHAM	NC		10/17/2024		3,931		(101)			(101)		3,830	3,830			
100171704	MORGAN HILL	CA		10/17/2024		7,658		(133)			(133)		7,525	7,525			
100171705	MARYSVILLE	WA		10/17/2024		4,710		(96)			(96)		4,614	4,614			
100171706	AURORA	CO		10/17/2024		2,956		(86)			(86)		2,870	2,870			
100171707	LAWRENCEVILLE	GA		10/17/2024		3,448		(83)			(83)		3,365	3,365			
100171709	LAWRENCEVILLE	GA		10/17/2024		2,961		(79)			(79)		2,882	2,882			
100171710	GALLATIN	TN		10/17/2024		2,779		(56)			(56)		2,723	2,723			
100171711	MCKINNEY	TX		10/17/2024		28,749		(665)			(665)		28,084	28,084			
100171712	DALLAS	TX		10/17/2024		2,509		(73)			(73)		2,436	2,436			
100171713	CONCORD	NC		10/17/2024		4,550		(87)			(87)		4,463	4,463			
100171714	LONGS	SC		10/17/2024		3,471		(14)			(14)		3,457	3,457			
100171715	GALLATIN	TN		10/17/2024		4,840		(128)			(128)		4,712	4,712			
100171716	SNELLVILLE	GA		10/17/2024		3,547		5			5		3,552	3,552			
100171717	KANNAPOLIS	NC		10/17/2024		2,423							2,423	2,423			
100171718	TEMECULA	CA		10/17/2024		5,278		(60)			(60)		5,218	5,218			
100171719	GEORGETOWN	TX		10/17/2024		108,522		(1,362)			(1,362)		107,160	107,160			
100171720	FALLING WATERS	WV		10/17/2024		13,125		(398)			(398)		12,727	12,727			
100171721	PONDER	TX		10/17/2024		2,347		(73)			(73)		2,274	2,274			
100171722	MCKINNEY	TX		10/17/2024		2,820		(57)			(57)		2,763	2,763			
100171723	GREENVILLE	TX		10/17/2024		2,836		(69)			(69)		2,767	2,767			
100171724	MOORESVILLE	NC		10/17/2024		3,543		7			7		3,550	3,550			
100171725	FAIRBURN	GA		10/17/2024		3,493		(46)			(46)		3,447	3,447			
100171726	CONCORD	NC		10/17/2024		2,736		(34)			(34)		2,702	2,702			
100171727	GRAHAM	NC		10/17/2024		2,345		(49)			(49)		2,296	2,296			
100171728	MCKINNEY	TX		10/17/2024		2,086		(70)			(70)		2,016	2,016			
100171729	BUDA	TX		10/17/2024		127,260		(3,578)			(3,578)		123,682	123,682			
100171730	POMONA	CA		10/17/2024		6,004		(114)			(114)		5,890	5,890			
100171731	MENIFEE	CA		10/17/2024		5,046		(97)			(97)		4,949	4,949			
100171732	MENIFEE	CA		10/17/2024		5,507		(118)			(118)		5,389	5,389			
100171733	FALLING WATERS	WV		10/17/2024		1,925		(72)			(72)		1,853	1,853			
100171734	FALLING WATERS	WV		10/17/2024		2,200		(81)			(81)		2,119	2,119			
100171735	GALLATIN	TN		10/17/2024		2,896		(57)			(57)		2,839	2,839			
100171736	MABLETON	GA		10/17/2024		3,192		(72)			(72)		3,120	3,120			
100171737	MONROE	NC		10/17/2024		3,137		(52)			(52)		3,085	3,085			
100171738	FALLING WATERS	WV		10/17/2024		1,969		(73)			(73)		1,896	1,896			
100171740	CANTON	GA		10/17/2024		7,986		139			139		8,125	8,125			
100171741	REHOBOTH BEACH	DE		10/17/2024		6,005		(125)			(125)		5,880	5,880			
100171742	FALLING WATERS	WV		10/17/2024		3,117		(113)			(113)		3,004	3,004			
100171743	FALLING WATERS	WV		10/17/2024		1,971		(52)			(52)		1,919	1,919			
100171744	LEWES	DE		10/17/2024		19,388		(431)			(431)		18,957	18,957			
100171745	GARNER	NC		10/17/2024		175,509		(2,566)			(2,566)		172,943	172,943			
100171746	FALLING WATERS	WV		10/17/2024		1,957		(52)			(52)		1,905	1,905			
100171747	FALLING WATERS	WV		10/17/2024		1,924		(66)			(66)		1,858	1,858			
100171748	ORANGEVALE	CA		10/17/2024		3,608		(72)			(72)		3,536	3,536			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171750	BRENTWOOD	CA		10/17/2024		4,960		(21)			(21)		4,939	4,939			
100171751	PHOENIXVILLE	PA		10/17/2024		69,230		(1,240)			(1,240)		67,990	67,990			
100171753	LAS VEGAS	NV		10/17/2024		3,461		(61)			(61)		3,400	3,400			
100171756	WASHINGTON	DC		10/17/2024		6,998		(37)			(37)		6,961	6,961			
100171757	HENRICO	NC		10/17/2024		6,989		(141)			(141)		6,848	6,848			
100171758	MILLERSPORT	OH		10/17/2024		2,665		(18)			(18)		2,647	2,647			
100171759	PLEASANTON	CA		10/17/2024		4,910		(51)			(51)		4,859	4,859			
100171760	CHINO	CA		10/17/2024		8,033		(140)			(140)		7,893	7,893			
100171761	TINTON FALLS	NJ		10/17/2024		1,939		(72)			(72)		1,867	1,867			
100171762	ASTORIA	OR		10/17/2024		2,652		(39)			(39)		2,613	2,613			
100171763	GULF SHORES	AL		10/17/2024		18,098		(16)			(16)		18,082	18,082			
100171765	DORAVILLE	GA		10/17/2024		147,448		(4,588)			(4,588)		142,860	142,860			
100171766	CENTERTON	AR		10/17/2024		3,000		(59)			(59)		2,941	2,941			
100171767	AURORA	IL		10/17/2024		2,490		(29)			(29)		2,461	2,461			
100171768	BAKERSFIELD	CA		10/17/2024		18,273		(362)			(362)		17,911	17,911			
100171769	SACRAMENTO	CA		10/17/2024		4,546		(90)			(90)		4,456	4,456			
100171770	JACKSONVILLE	NC		10/17/2024		2,505		(45)			(45)		2,460	2,460			
100171771	WINNABOW	NC		10/17/2024		3,823		(80)			(80)		3,743	3,743			
100171772	BIG SKY	MT		10/17/2024		17,317		(189)			(189)		17,128	17,128			
100171773	MILFORD	PA		10/17/2024		2,438		(20)			(20)		2,418	2,418			
100171774	JAMESTOWN	ND		10/17/2024		3,102		(89)			(89)		3,013	3,013			
100171775	GREENSBORO	NC		10/17/2024		1,737		(29)			(29)		1,708	1,708			
100171778	JASPER	AL		10/17/2024		1,744		(55)			(55)		1,689	1,689			
100171780	KENTWOOD	MI		10/17/2024		3,081		(6)			(6)		3,075	3,075			
100171781	SHAFTER	CA		10/17/2024		2,351		(28)			(28)		2,323	2,323			
100171782	AURORA	CO		10/17/2024		3,207		(59)			(59)		3,148	3,148			
100171785	GROVE CITY	OH		10/17/2024		1,580		(48)			(48)		1,532	1,532			
100171786	CONCORD	NC		10/17/2024		4,352		(35)			(35)		4,317	4,317			
100171787	MENIFEE	CA		10/17/2024		131,957		(2,404)			(2,404)		129,553	129,553			
100171789	ROSEVILLE	CA		10/17/2024		5,146		(41)			(41)		5,105	5,105			
100171790	MANTECA	CA		10/17/2024		73,873		(2,255)			(2,255)		71,618	71,618			
100171791	CLEVELAND	TX		10/17/2024		2,928		(56)			(56)		2,872	2,872			
100171792	BERTHOUD	CO		10/17/2024		4,815		133			133		4,948	4,948			
100171793	CONCORD	NC		10/17/2024		3,038		(12)			(12)		3,026	3,026			
100171794	FORNEY	TX		10/17/2024		2,318		(47)			(47)		2,271	2,271			
100171796	GRAHAM	NC		10/17/2024		1,805		(66)			(66)		1,739	1,739			
100171797	MYRTLE BEACH	SC		10/17/2024		2,954		9			9		2,963	2,963			
100171798	FORNEY	TX		10/17/2024		2,448		1			1		2,449	2,449			
100171799	FORNEY	TX		10/17/2024		4,150		(130)			(130)		4,020	4,020			
100171800	ROUND ROCK	TX		10/17/2024		3,393		(82)			(82)		3,311	3,311			
100171801	ANNA	TX		10/17/2024		2,769		(85)			(85)		2,684	2,684			
100171802	FOLSOM	CA		10/17/2024		5,392		(91)			(91)		5,301	5,301			
100171803	CONCORD	NC		10/17/2024		2,968		68			68		3,036	3,036			
100171804	BUDA	TX		10/17/2024		2,512		(61)			(61)		2,451	2,451			
100171805	GRAHAM	NC		10/17/2024		2,378		85			85		2,463	2,463			
100171806	SARDINIA	OH		10/17/2024		4,185		(248)			(248)		3,937	3,937			
100171809	WINCHESTER	TN		10/17/2024		2,411		(105)			(105)		2,306	2,306			
100171810	LAS VEGAS	NV		10/17/2024		4,742		(136)			(136)		4,606	4,606			
100171811	INDIANAPOLIS	IN		10/17/2024		2,257		(87)			(87)		2,170	2,170			
100171812	AUBREY	TX		10/17/2024		12,204		(176)			(176)		12,028	12,028			
100171813	INDIANAPOLIS	IN		10/17/2024		2,978		(106)			(106)		2,872	2,872			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171814	CHARLOTTE	NC		10/17/2024		3,320		(74)			(74)		3,246	3,246			
100171815	ALLENTOWN	PA		10/17/2024		3,661		(133)			(133)		3,528	3,528			
100171817	MESQUITE	TX		10/17/2024		2,274		(84)			(84)		2,190	2,190			
100171818	CHENEY	WA		10/17/2024		2,258		(87)			(87)		2,171	2,171			
100171819	FORT WORTH	TX		10/17/2024		973		(64)			(64)		909	909			
100171821	BALDWIN PARK	CA		10/17/2024		4,377		(113)			(113)		4,264	4,264			
100171822	SAN ANTONIO	TX		10/17/2024		3,318		(91)			(91)		3,227	3,227			
100171823	MARIETTA	GA		10/17/2024		2,803		(79)			(79)		2,724	2,724			
100171824	HIGHLAND	CA		10/17/2024		3,098		(95)			(95)		3,003	3,003			
100171827	HOUSTON	TX		10/17/2024		4,539		(105)			(105)		4,434	4,434			
100171828	RANSON	WV		10/17/2024		2,649		(75)			(75)		2,574	2,574			
100171829	COLLEGE STATION	TX		10/17/2024		4,383		(156)			(156)		4,227	4,227			
100171831	PALMYRA	PA		10/17/2024		2,194		(82)			(82)		2,112	2,112			
100171832	GAINESVILLE	VA		10/17/2024		16,982		(381)			(381)		16,601	16,601			
100171833	SUNNYVALE	CA		10/17/2024		19,250		(402)			(402)		18,848	18,848			
100171834	VISALIA	CA		10/17/2024		3,224		(98)			(98)		3,126	3,126			
100171835	HONOLULU	HI		10/17/2024		3,120		(82)			(82)		3,038	3,038			
100171836	EAGLE RIVER	AK		10/17/2024		2,295		(85)			(85)		2,210	2,210			
100171837	TUCSON	AZ		10/17/2024		2,388		(58)			(58)		2,330	2,330			
100171838	PORTERVILLE	CA		10/17/2024		2,483		(79)			(79)		2,404	2,404			
100171839	ATHENS	AL		10/17/2024		2,750		(10)			(10)		2,740	2,740			
100171840	MILPITAS	CA		10/17/2024		4,152		(114)			(114)		4,038	4,038			
100171843	HOUSTON	TX		10/17/2024		3,125		(63)			(63)		3,062	3,062			
100171844	PROVIDENCE	RI		10/17/2024		5,876		(82)			(82)		5,794	5,794			
100171845	GLENSIDE	PA		10/17/2024		3,834		(118)			(118)		3,716	3,716			
100171846	MANTECA	CA		10/17/2024		5,060		(144)			(144)		4,916	4,916			
100171847	SONOMA	CA		10/17/2024		7,764		(217)			(217)		7,547	7,547			
100171848	CYPRESS	TX		10/17/2024		2,744		(82)			(82)		2,662	2,662			
100171849	LAS VEGAS	NV		10/17/2024		7,344		(101)			(101)		7,243	7,243			
100171850	MAMMOTH LAKES	CA		10/17/2024		5,096		(125)			(125)		4,971	4,971			
100171851	OCEAN CITY	NJ		10/17/2024		6,316		(154)			(154)		6,162	6,162			
100171852	RIO RANCHO	NM		10/17/2024		15,931		(518)			(518)		15,413	15,413			
100171853	SCHERERVILLE	IN		10/17/2024		3,572		(77)			(77)		3,495	3,495			
100171854	WEST GROVE	PA		10/17/2024		2,824		(82)			(82)		2,742	2,742			
100171855	LAS VEGAS	NV		10/17/2024		3,579		(79)			(79)		3,500	3,500			
100171856	PALOS PARK	IL		10/17/2024		4,197		(109)			(109)		4,088	4,088			
100171857	INDIANAPOLIS	IN		10/17/2024		3,637		(96)			(96)		3,541	3,541			
100171858	VISALIA	CA		10/17/2024		3,400		(112)			(112)		3,288	3,288			
100171859	AUSTIN	TX		10/17/2024		3,918		(36)			(36)		3,882	3,882			
100171860	COTTAGE GROVE	OR		10/17/2024		2,569		(54)			(54)		2,515	2,515			
100171861	HESPERIA	CA		10/17/2024		3,503		(78)			(78)		3,425	3,425			
100171862	RALEIGH	NC		10/17/2024		3,831		(20)			(20)		3,811	3,811			
100171863	RICHMOND	TX		10/17/2024		2,574		(54)			(54)		2,520	2,520			
100171864	SACRAMENTO	CA		10/17/2024		4,350		(142)			(142)		4,208	4,208			
100171865	TUSCALOOSA	AL		10/17/2024		2,740		54			54		2,794	2,794			
100171866	LINDA	CA		10/17/2024		3,097		(61)			(61)		3,036	3,036			
100171867	BOZEMAN	MT		10/17/2024		3,503		(103)			(103)		3,400	3,400			
100171868	LINCOLN	CA		10/17/2024		3,728		(56)			(56)		3,672	3,672			
100171869	CHARLOTTE	NC		10/17/2024		57,707		(1,226)			(1,226)		56,481	56,481			
100171870	NORTH ATTLEBORO	MA		10/17/2024		2,576		(71)			(71)		2,505	2,505			
100171871	MARIETTA	GA		10/17/2024		5,884		(128)			(128)		5,756	5,756			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171872	STATESVILLE	NC		10/17/2024		3,067		(24)			(24)		3,043	3,043			
100171873	NUTLEY	NJ		10/17/2024		2,575		(62)			(62)		2,513	2,513			
100171874	CYPRESS	TX		10/17/2024		3,934		(95)			(95)		3,839	3,839			
100171875	WILMINGTON	NC		10/17/2024		2,174		(85)			(85)		2,089	2,089			
100171877	ALVARADO	TX		10/17/2024		2,312		(81)			(81)		2,231	2,231			
100171878	MOBILE	AL		10/17/2024		4,181		(85)			(85)		4,096	4,096			
100171879	BUFORD	GA		10/17/2024		3,397		(68)			(68)		3,329	3,329			
100171880	WESTERLY	RI		10/17/2024		4,101		(81)			(81)		4,020	4,020			
100171881	PRINCETON	TX		10/17/2024		5,664		(140)			(140)		5,524	5,524			
100171882	AUSTIN	TX		10/17/2024		3,443		(87)			(87)		3,356	3,356			
100171883	LAWRENCEVILLE	GA		10/17/2024		2,174		(85)			(85)		2,089	2,089			
100171884	MANY	LA		10/17/2024		4,209		(163)			(163)		4,046	4,046			
100171885	TRACY	CA		10/17/2024		6,886		(114)			(114)		6,772	6,772			
100171887	DALLAS	TX		10/17/2024		3,372		(49)			(49)		3,323	3,323			
100171888	POOLER	GA		10/17/2024		2,563		(56)			(56)		2,507	2,507			
100171889	PALM DESERT	CA		10/17/2024		3,398		(64)			(64)		3,334	3,334			
100171890	SPRLNGVLLLE	UT		10/17/2024		3,642		(64)			(64)		3,578	3,578			
100171891	PARKER	CO		10/17/2024		6,230		(113)			(113)		6,117	6,117			
100171892	HELOTES	TX		10/17/2024		4,508		(17)			(17)		4,491	4,491			
100171893	CLOSTER	NJ		10/17/2024		7,422		(138)			(138)		7,284	7,284			
100171894	ALVIN	TX		10/17/2024		2,730		(80)			(80)		2,650	2,650			
100171895	WEST YARMOUTH	MA		10/17/2024		4,925		(110)			(110)		4,815	4,815			
100171896	NOLANVILLE	TX		10/17/2024		5,500		(117)			(117)		5,383	5,383			
100171897	BAKERSFIELD	CA		10/17/2024		4,025		(140)			(140)		3,885	3,885			
100171898	FERRIS	TX		10/17/2024		2,652		(72)			(72)		2,580	2,580			
100171899	SOUTH ELGIN	IL		10/17/2024		2,478		(72)			(72)		2,406	2,406			
100171900	MIDVALE	UT		10/17/2024		4,839		(43)			(43)		4,796	4,796			
100171901	MESA	AZ		10/17/2024		5,014		102			102		5,116	5,116			
100171903	KENNESAW	GA		10/17/2024		2,384		(94)			(94)		2,290	2,290			
100171904	ARGYLE	TX		10/17/2024		3,545		(76)			(76)		3,469	3,469			
100171905	ATHENS	GA		10/17/2024		2,424		(95)			(95)		2,329	2,329			
100171906	LYNNWOOD	WA		10/17/2024		8,849		(160)			(160)		8,689	8,689			
100171907	HOPELAWN	NJ		10/17/2024		4,403		(29)			(29)		4,374	4,374			
100171908	KATY	TX		10/17/2024		66,727		(1,396)			(1,396)		65,331	65,331			
100171910	LAKE ELSINORE	CA		10/17/2024		4,600		(140)			(140)		4,460	4,460			
100171911	HOWELL	NJ		10/17/2024		5,233		(116)			(116)		5,117	5,117			
100171912	FALLING WATERS	WV		10/17/2024		2,360		(43)			(43)		2,317	2,317			
100171913	LAS CRUCES	NM		10/17/2024		2,408		(47)			(47)		2,361	2,361			
100171915	RALEIGH	NC		10/17/2024		4,150		(72)			(72)		4,078	4,078			
100171916	WEST DES MOINES	IA		10/17/2024		2,210		(70)			(70)		2,140	2,140			
100171917	WHITESTOWN	IN		10/17/2024		2,938		(41)			(41)		2,897	2,897			
100171918	PUYALLUP	WA		10/17/2024		8,328		(146)			(146)		8,182	8,182			
100171919	GRAND PRAIRIE	TX		10/17/2024		3,362		(75)			(75)		3,287	3,287			
100171921	EUGENE	OR		10/17/2024		3,940		(95)			(95)		3,845	3,845			
100171922	CONCORD	CA		10/17/2024		320,126		(8,815)			(8,815)		311,311	311,311			
100171923	PASADENA	MD		10/17/2024		6,120		(92)			(92)		6,028	6,028			
100171924	WESTON	TX		10/17/2024		2,970		(77)			(77)		2,893	2,893			
100171925	WOODBURY	MN		10/17/2024		3,894		(57)			(57)		3,837	3,837			
100171926	MIDLAND	TX		10/17/2024		2,974		(24)			(24)		2,950	2,950			
100171927	LEANDER	TX		10/17/2024		9,790		(175)			(175)		9,615	9,615			
100171928	ROYSE CITY	TX		10/17/2024		2,660		(55)			(55)		2,605	2,605			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171929	HOUSTON	TX		10/17/2024		2,282		(36)			(36)		2,246	2,246			
100171930	LAVON	TX		10/17/2024		7,344		(100)			(100)		7,244	7,244			
100171931	MONTGOMERY	TX		10/17/2024		390,962		(2,000)			(2,000)		388,962	388,962			
100171932	HENDERSON	NV		10/17/2024		3,672		(111)			(111)		3,561	3,561			
100171934	CONROE	TX		10/17/2024		3,000		(49)			(49)		2,951	2,951			
100171935	MURRAY	UT		10/17/2024		131,834		(2,316)			(2,316)		129,518	129,518			
100171936	REDMOND	OR		10/17/2024		6,450		(135)			(135)		6,315	6,315			
100171937	PHOENIX	AZ		10/17/2024		4,387		27			27		4,414	4,414			
100171938	HUTTO	TX		10/17/2024		2,934		(36)			(36)		2,898	2,898			
100171939	DALLAS	TX		10/17/2024		4,273		(58)			(58)		4,215	4,215			
100171940	COLUMBUS	OH		10/17/2024		2,421		(60)			(60)		2,361	2,361			
100171941	FORT WORTH	TX		10/17/2024		8,241		(128)			(128)		8,113	8,113			
100171942	ELK GROVE	CA		10/17/2024		6,273		(72)			(72)		6,201	6,201			
100171943	WISCONSIN RAPIDS	WI		10/17/2024		2,278		(52)			(52)		2,226	2,226			
100171945	AUSTIN	TX		10/17/2024		3,549		(66)			(66)		3,483	3,483			
100171946	FORT WORTH	TX		10/17/2024		6,678		(159)			(159)		6,519	6,519			
100171947	LANCASTER	CA		10/17/2024		5,332		(74)			(74)		5,258	5,258			
100171948	FORT WORTH	TX		10/17/2024		3,215		(86)			(86)		3,129	3,129			
100171950	CHAPEL HILL	NC		10/17/2024		4,414		(104)			(104)		4,310	4,310			
100171951	GATLINBURG	TN		10/17/2024		5,658		(66)			(66)		5,592	5,592			
100171953	LAWRENCEVILLE	GA		10/17/2024		4,337		5			5		4,342	4,342			
100171954	MERIDIAN	ID		10/17/2024		4,931		121			121		5,052	5,052			
100171955	NOBLESVILLE	IN		10/17/2024		5,353		16			16		5,369	5,369			
100171956	FORTWORTH	TX		10/17/2024		30,499		(736)			(736)		29,763	29,763			
100171957	HAVERTOWN	PA		10/17/2024		2,541		(93)			(93)		2,448	2,448			
100171958	FRESNO	CA		10/17/2024		5,071		(71)			(71)		5,000	5,000			
100171959	KENT	WA		10/17/2024		5,030		(88)			(88)		4,942	4,942			
100171960	BENTONVILLE	AR		10/17/2024		29,557		(2,147)			(2,147)		27,410	27,410			
100171961	TEMPE	AZ		10/17/2024		4,913		(61)			(61)		4,852	4,852			
100171962	WILLOWBROOK	IL		10/17/2024		2,580		(71)			(71)		2,509	2,509			
100171963	ALLENTOWN	PA		10/17/2024		3,397		(86)			(86)		3,311	3,311			
100172116	EAGLE RIVER	AK		10/17/2024		2,596		(49)			(49)		2,547	2,547			
100172117	LAS VEGAS	NV		10/17/2024		3,374		(146)			(146)		3,228	3,228			
100172118	COLORADO SPRINGS	CO		10/17/2024		5,654		(150)			(150)		5,504	5,504			
100172119	SHAKER HEIGHTS	OH		10/17/2024		2,031		(94)			(94)		1,937	1,937			
100172121	BELVIDERE	IL		10/17/2024		2,006		(39)			(39)		1,967	1,967			
100172122	ROCKWALL	TX		10/17/2024		1,863		(109)			(109)		1,754	1,754			
100172123	PATERSON	NJ		10/17/2024		13,853		(384)			(384)		13,469	13,469			
100172125	STEVENSON RANCH	CA		10/17/2024		9,291		(167)			(167)		9,124	9,124			
100172126	HILO	HI		10/17/2024		2,295		(98)			(98)		2,197	2,197			
100172127	WARWICK	RI		10/17/2024		3,927		(154)			(154)		3,773	3,773			
100172128	CHOWCHILLA	CA		10/17/2024		1,705		(81)			(81)		1,624	1,624			
100172130	LA VERKIN	UT		10/17/2024		2,868		(76)			(76)		2,792	2,792			
100172131	NASHVILLE	TN		10/17/2024		2,400		(92)			(92)		2,308	2,308			
100172132	QUINCY	MA		10/17/2024		6,533		(189)			(189)		6,344	6,344			
100172134	VANCOUVER	WA		10/17/2024		4,030		(115)			(115)		3,915	3,915			
100172135	BREMERTON	WA		10/17/2024		3,120		(60)			(60)		3,060	3,060			
100172137	BREMERTON	WA		10/17/2024		3,282		(65)			(65)		3,217	3,217			
100172138	INDIANAPOLIS	IN		10/17/2024		1,218		(12)			(12)		1,206	1,206			
100172139	GRAND RAPIDS	MI		10/17/2024		2,958		(122)			(122)		2,836	2,836			
100172140	BREMERTON	WA		10/17/2024		3,281		(64)			(64)		3,217	3,217			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172141	DALLASTOWN	PA		10/17/2024		835		(78)			(78)		757	757			
100172142	JACKSONVILLE	FL		10/17/2024		2,526		(59)			(59)		2,467	2,467			
100172143	RIVERSIDE	CA		10/17/2024		2,198		(54)			(54)		2,144	2,144			
100172145	PHILADELPHIA	PA		10/17/2024		867		(55)			(55)		812	812			
100172146	PHILADELPHIA	PA		10/17/2024		1,435		(68)			(68)		1,367	1,367			
100172147	FORT WORTH	TX		10/17/2024		1,836		(37)			(37)		1,799	1,799			
100172148	SUISUN CITY	CA		10/17/2024		4,016		(33)			(33)		3,983	3,983			
100172149	SAN DIEGO	CA		10/17/2024		1,466		(41)			(41)		1,425	1,425			
100172150	KISSIMMEE	FL		10/17/2024		1,908		(108)			(108)		1,800	1,800			
100172152	MINNEAPOLIS	MN		10/17/2024		1,400		(68)			(68)		1,332	1,332			
100172153	HANFORD	CA		10/17/2024		2,345		(46)			(46)		2,299	2,299			
100172154	SOUTHAMPTON	PA		10/17/2024		9,425		(322)			(322)		9,103	9,103			
100172155	GRAND RAPIDS	MI		10/17/2024		2,944		(48)			(48)		2,896	2,896			
100172156	PRINCE FREDERICK	MD		10/17/2024		1,322		(23)			(23)		1,299	1,299			
100172157	NORTHRIDGE	CA		10/17/2024		809		(46)			(46)		763	763			
100172158	GRANITE BAY	CA		10/17/2024		12,243		(194)			(194)		12,049	12,049			
100172159	BAKERSFIELD	CA		10/17/2024		3,608		(133)			(133)		3,475	3,475			
100172160	ROCKVILLE	MD		10/17/2024		4,110		(145)			(145)		3,965	3,965			
100172161	PHILADELPHIA	PA		10/17/2024		716		(34)			(34)		682	682			
100172162	SALINAS	CA		10/17/2024		2,490		(83)			(83)		2,407	2,407			
100172163	OAK PARK	CA		10/17/2024		10,884		(81)			(81)		10,803	10,803			
100172164	BARBERTON	OH		10/17/2024		1,178		(14)			(14)		1,164	1,164			
100172165	VENICE	FL		10/17/2024		4,987		(131)			(131)		4,856	4,856			
100172166	TULSA	OK		10/17/2024		3,612		(154)			(154)		3,458	3,458			
100172167	COLTON	CA		10/17/2024		8,825		(142)			(142)		8,683	8,683			
100172168	GLENPOOL	OK		10/17/2024		2,133		(64)			(64)		2,069	2,069			
100172170	OROSI	CA		10/17/2024		1,287		(61)			(61)		1,226	1,226			
100172172	CORONA	CA		10/17/2024		10,687		(283)			(283)		10,404	10,404			
100172173	PHOENIX	AZ		10/17/2024		11,078		(230)			(230)		10,848	10,848			
100172174	ROYAL PALM BEACH	FL		10/17/2024		(2,793)		(211)			(211)		(3,004)	(3,004)			
100172175	HENDERSON	NV		10/17/2024		3,894		(133)			(133)		3,761	3,761			
100172176	FONTANA	CA		10/17/2024		3,949		(142)			(142)		3,807	3,807			
100172177	SAN DIEGO	CA		10/17/2024		25,320		(1,019)			(1,019)		24,301	24,301			
100172178	PLEASANT HILL	CA		10/17/2024		9,108		(278)			(278)		8,830	8,830			
100172179	PERRIS	CA		10/17/2024		4,378		(110)			(110)		4,268	4,268			
100172180	MANHATTAN BEACH	CA		10/17/2024		22,349		(1,060)			(1,060)		21,289	21,289			
100172181	LOS ANGELES	CA		10/17/2024		4,729		(186)			(186)		4,543	4,543			
100172182	SOUTHBRIDGE	MA		10/17/2024		2,423		(110)			(110)		2,313	2,313			
100172183	DENVER	CO		10/17/2024		4,711		(143)			(143)		4,568	4,568			
100172185	CHICAGO	IL		10/17/2024		1,815		(35)			(35)		1,780	1,780			
100172186	NASHVILLE	TN		10/17/2024		6,110		(241)			(241)		5,869	5,869			
100172187	IMPERIAL	PA		10/17/2024		1,310		(67)			(67)		1,243	1,243			
100172188	SAN BERNARDINO	CA		10/17/2024		3,385		(160)			(160)		3,225	3,225			
100172189	TWAIN HARTE	CA		10/17/2024		9,598		(447)			(447)		9,151	9,151			
100172190	LEESBURG	VA		10/17/2024		7,324		(212)			(212)		7,112	7,112			
100172191	PHOENIX	AZ		10/17/2024		2,621		(127)			(127)		2,494	2,494			
100172192	GRASS VALLEY	CA		10/17/2024		5,558		(191)			(191)		5,367	5,367			
100172193	HOUSTON	TX		10/17/2024		5,626		(265)			(265)		5,361	5,361			
100172195	LAKEWOOD	CA		10/17/2024		15,707		(745)			(745)		14,962	14,962			
100172196	BURBANK	CA		10/17/2024		14,606		(693)			(693)		13,913	13,913			
100172197	SAN ANTONIO	TX		10/17/2024		1,183		(7)			(7)		1,176	1,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172198	SAN MARCOS	CA		10/17/2024		13,018		(149)			(149)		12,869	12,869			
100172200	LEAGUE CITY	TX		10/17/2024		4,958		(148)			(148)		4,810	4,810			
100172201	SUGAR LAND	TX		10/17/2024		2,785		(87)			(87)		2,698	2,698			
100172202	MIAMI	FL		10/17/2024		3,083		(146)			(146)		2,937	2,937			
100172203	MISSION	TX		10/17/2024		8,113		(385)			(385)		7,728	7,728			
100172204	STONEHAM	MA		10/17/2024		5,291		(112)			(112)		5,179	5,179			
100172205	ANAHEIM	CA		10/17/2024		8,381		(204)			(204)		8,177	8,177			
100172206	GARDENA	CA		10/17/2024		7,777		(183)			(183)		7,594	7,594			
100172207	MESA	AZ		10/17/2024		2,277		(120)			(120)		2,157	2,157			
100172208	FILLMORE	CA		10/17/2024		6,967		(254)			(254)		6,713	6,713			
100172209	SHELBYVILLE	TN		10/17/2024		3,294		(57)			(57)		3,237	3,237			
100172210	WINCHESTER	CA		10/17/2024		5,148		(244)			(244)		4,904	4,904			
100172211	BROCKTON	MA		10/17/2024		1,656		(26)			(26)		1,630	1,630			
100172212	TEXAS CITY	TX		10/17/2024		4,207		(98)			(98)		4,109	4,109			
100172213	DEWEY	AZ		10/17/2024		5,452		(187)			(187)		5,265	5,265			
100172214	NORWALK	CA		10/17/2024		6,738		(174)			(174)		6,564	6,564			
100172215	VALLEJO	CA		10/17/2024		5,384		(137)			(137)		5,247	5,247			
100172216	CENTERVILLE	MA		10/17/2024		6,132		(10)			(10)		6,122	6,122			
100172217	RALEIGH	NC		10/17/2024		3,834		(163)			(163)		3,671	3,671			
100172219	MURFREESBORO	TN		10/17/2024		6,478		(307)			(307)		6,171	6,171			
100172220	BAKERSFIELD	CA		10/17/2024		6,667		(249)			(249)		6,418	6,418			
100172221	KENNESAW	GA		10/17/2024		3,212		(152)			(152)		3,060	3,060			
100172222	WILTON MANORS	FL		10/17/2024		13,718		(651)			(651)		13,067	13,067			
100172223	KISSIMMEE	FL		10/17/2024		4,945		(235)			(235)		4,710	4,710			
100172224	CHESTERFIELD	NJ		10/17/2024		7,490		(257)			(257)		7,233	7,233			
100172225	KATY	TX		10/17/2024		2,426		(115)			(115)		2,311	2,311			
100172226	LAWRENCEVILLE	GA		10/17/2024		3,428		(163)			(163)		3,265	3,265			
100172227	SNELLVILLE	GA		10/17/2024		2,748		(130)			(130)		2,618	2,618			
100172228	MONTGOMERY	TX		10/17/2024		1,568		(74)			(74)		1,494	1,494			
100172229	RIVERSIDE	CA		10/21/2024		5,576		(139)			(139)		5,437	5,437			
100172230	DAVIS	CA		10/21/2024		6,413		(199)			(199)		6,214	6,214			
100172231	CARLSBAD	CA		10/21/2024		8,890		(172)			(172)		8,718	8,718			
100172232	ACWORTH	GA		10/21/2024		3,597		(130)			(130)		3,467	3,467			
100172233	HEBER CITY	UT		10/21/2024		3,990		(73)			(73)		3,917	3,917			
100172234	LA MIRADA	CA		10/21/2024		6,783		(147)			(147)		6,636	6,636			
100172236	BROKEN BOW	OK		10/21/2024		5,934		(132)			(132)		5,802	5,802			
100172237	OAKLAND	NJ		10/21/2024		4,545		(121)			(121)		4,424	4,424			
100172238	CANON CITY	CO		10/21/2024		2,969		(99)			(99)		2,870	2,870			
100172239	TOMS RIVER	NJ		10/21/2024		4,260		(89)			(89)		4,171	4,171			
100172240	MOUNT LAUREL	NJ		10/21/2024		2,367		(76)			(76)		2,291	2,291			
100172241	NEWARK	DE		10/21/2024		3,606		(69)			(69)		3,537	3,537			
100172242	VILLA RICA	GA		10/21/2024		2,548		(32)			(32)		2,516	2,516			
100172243	ATHENS	AL		10/21/2024		2,770		4			4		2,774	2,774			
100172244	LATHROP	CA		10/21/2024		6,513		8			8		6,521	6,521			
100172245	HOUSTON	TX		10/21/2024		7,407		(123)			(123)		7,284	7,284			
100172246	ERIE	CO		10/21/2024		5,913		18			18		5,931	5,931			
100172247	GRASS VALLEY	CA		10/21/2024		3,965		(37)			(37)		3,928	3,928			
100172248	COEUR D ALENE	ID		10/21/2024		3,774		(62)			(62)		3,712	3,712			
100172249	AZUSA	CA		10/21/2024		5,830		(99)			(99)		5,731	5,731			
100172250	DOWNEY	CA		10/21/2024		10,092		(227)			(227)		9,865	9,865			
100172251	PRINCETON	TX		10/21/2024		2,633		(81)			(81)		2,552	2,552			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172252	FRESNO	CA		10/21/2024		3,801		(66)			(66)		3,735	3,735			
100172253	LOGANVILLE	GA		10/21/2024		4,372		(1)			(1)		4,371	4,371			
100172254	HOUSTON	TX		10/21/2024		13,663		(484)			(484)		13,179	13,179			
100172255	BEL AIR	MD		10/21/2024		5,647		(205)			(205)		5,442	5,442			
100172256	COLUMBIA	MO		10/21/2024		2,783		(25)			(25)		2,758	2,758			
100172257	ELLABELL	GA		10/21/2024		2,871		(57)			(57)		2,814	2,814			
100172258	VENUS	TX		10/21/2024		6,934		(68)			(68)		6,866	6,866			
100172259	WYLIE	TX		10/21/2024		2,586		(103)			(103)		2,483	2,483			
100172260	AUSTIN	TX		10/21/2024		3,242		(43)			(43)		3,199	3,199			
100172261	LEXINGTON	KY		10/21/2024		3,092		(91)			(91)		3,001	3,001			
100172262	BAKERSFIELD	CA		10/21/2024		9,645		(175)			(175)		9,470	9,470			
100172263	HEMET	CA		10/21/2024		2,235		(52)			(52)		2,183	2,183			
100172264	SANTA PAULA	CA		10/21/2024		11,865		(307)			(307)		11,558	11,558			
100172265	EDINBURG	TX		10/21/2024		3,019		(58)			(58)		2,961	2,961			
100172266	STAR	ID		10/21/2024		3,120		(60)			(60)		3,060	3,060			
100172267	GREENVILLE	TX		10/21/2024		3,092		(61)			(61)		3,031	3,031			
100172268	BUDD LAKE	NJ		10/21/2024		3,414		(102)			(102)		3,312	3,312			
100172269	LEANDER	TX		10/21/2024		3,698		(98)			(98)		3,600	3,600			
100172270	IDYLLWILD	CA		10/21/2024		3,303		(59)			(59)		3,244	3,244			
100172271	MEDINA	MN		10/21/2024		4,353		147			147		4,500	4,500			
100172272	SEASIDE	OR		10/21/2024		2,564		(92)			(92)		2,472	2,472			
100172273	KATY	TX		10/21/2024		2,654		(60)			(60)		2,594	2,594			
100172274	LAKE HUGHES	CA		10/21/2024		2,525		(63)			(63)		2,462	2,462			
100172275	SACRAMENTO	CA		10/21/2024		4,792		(122)			(122)		4,670	4,670			
100172276	MOLALLA	OR		10/21/2024		5,562		(80)			(80)		5,482	5,482			
100172277	RANCHO CORDOVA	CA		10/21/2024		3,797		(52)			(52)		3,745	3,745			
100172278	CEDAR PARK	TX		10/21/2024		3,183		(82)			(82)		3,101	3,101			
100172279	CORVALLIS	OR		10/21/2024		4,606		(124)			(124)		4,482	4,482			
100172280	COLUMBUS	OH		10/21/2024		3,674		(99)			(99)		3,575	3,575			
100172281	MURFREESBORO	TN		10/21/2024		2,507		(43)			(43)		2,464	2,464			
100172282	BOTHELL	WA		10/21/2024		5,675		(59)			(59)		5,616	5,616			
100172283	STOW	OH		10/21/2024		2,210		(75)			(75)		2,135	2,135			
100172284	ANNA	TX		10/21/2024		3,421		(64)			(64)		3,357	3,357			
100172285	HOLLYWOOD	FL		10/21/2024		5,239		(108)			(108)		5,131	5,131			
100172286	LAGO VISTA	TX		10/21/2024		6,438		(94)			(94)		6,344	6,344			
100172287	MAMMOTH LAKES	CA		10/21/2024		5,186		(137)			(137)		5,049	5,049			
100172288	STAR	ID		10/21/2024		3,584		(5)			(5)		3,579	3,579			
100172289	PHILADELPHIA	PA		10/21/2024		2,745		(46)			(46)		2,699	2,699			
100172290	LITTLE ELM	TX		10/21/2024		6,669		(154)			(154)		6,515	6,515			
100172291	AMERICAN FORK	UT		10/21/2024		4,592		(56)			(56)		4,536	4,536			
100172292	LITTLE ELM	TX		10/21/2024		17,874		(362)			(362)		17,512	17,512			
100172293	ANN ARBOR	MI		10/21/2024		31,489		(934)			(934)		30,555	30,555			
100172294	MONTGOMERY TOWNSHIP	NJ		10/21/2024		4,481		(118)			(118)		4,363	4,363			
100172295	WESTFIELD	IN		10/21/2024		2,567		(70)			(70)		2,497	2,497			
100172296	NEW HAVEN	CT		10/21/2024		2,235		(77)			(77)		2,158	2,158			
100172297	GROVELAND	CA		10/21/2024		9,835		(202)			(202)		9,633	9,633			
100172298	NEWBERG	OR		10/21/2024		3,615		(104)			(104)		3,511	3,511			
100172299	SCOTTSDALE	AZ		10/21/2024		8,170		(102)			(102)		8,068	8,068			
100172300	FISHERS	IN		10/21/2024		3,264		(60)			(60)		3,204	3,204			
100172301	CHARLOTTE	NC		10/21/2024		5,872		(78)			(78)		5,794	5,794			
100172302	HIGHLANDS RANCH	CO		10/21/2024		4,773		(20)			(20)		4,753	4,753			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172303	MESQUITE	NV		10/21/2024		6,501		(187)			(187)		6,314	6,314			
100172304	SEATTLE	WA		10/21/2024		11,453		(294)			(294)		11,159	11,159			
100172305	AURORA	CO		10/21/2024		14,463		550			550		15,013	15,013			
100172306	NORTHRIDGE	CA		10/21/2024		7,257		(138)			(138)		7,119	7,119			
100172307	OREM	UT		10/21/2024		4,208		(103)			(103)		4,105	4,105			
100172308	LEANDER	TX		10/21/2024		5,986		(135)			(135)		5,851	5,851			
100172309	MARYVILLE	TN		10/21/2024		2,723		(73)			(73)		2,650	2,650			
100172310	AUSTIN	TX		10/21/2024		3,879		(72)			(72)		3,807	3,807			
100172311	RIVERTON	UT		10/21/2024		3,835		(65)			(65)		3,770	3,770			
100172312	ADAIRSVILLE	GA		10/21/2024		3,800		105			105		3,905	3,905			
100172313	HAMDEN	CT		10/21/2024		2,913		(38)			(38)		2,875	2,875			
100172314	MIDLAND	TX		10/21/2024		4,607		(66)			(66)		4,541	4,541			
100172316	MENIFEE	CA		10/21/2024		6,821		146			146		6,967	6,967			
100172317	SOUTH BEND	IN		10/21/2024		3,325		(37)			(37)		3,288	3,288			
100172318	JOSEPHINE	TX		10/21/2024		2,476		(71)			(71)		2,405	2,405			
100172319	VICTORVILLE	CA		10/21/2024		4,317		(83)			(83)		4,234	4,234			
100172320	SACRAMENTO	CA		10/21/2024		4,058		(85)			(85)		3,973	3,973			
100172321	LAWRENCEVILLE	GA		10/21/2024		3,173		(69)			(69)		3,104	3,104			
100172322	SOLON	OH		10/21/2024		2,709		(60)			(60)		2,649	2,649			
100172323	LOUISVILLE	KY		10/21/2024		23,948		(589)			(589)		23,359	23,359			
100172324	SOMERSET	NJ		10/21/2024		2,424		(65)			(65)		2,359	2,359			
100172325	THOMPSONS STATION	TN		10/21/2024		3,630		(40)			(40)		3,590	3,590			
100172326	IOWA COLONY	TX		10/21/2024		2,945		(65)			(65)		2,880	2,880			
100172327	BAKER	FL		10/23/2024		98,139		(2,959)	1		(2,960)		95,179	95,129		(51)	(51)
100172328	SAN MATEO	CA		10/23/2024		7,315		(187)			(187)		7,128	7,128			
100172329	FILLMORE	CA		10/23/2024		6,420		(182)			(182)		6,238	6,238			
100172330	BUENA PARK	CA		10/23/2024		9,144		(177)			(177)		8,967	8,967			
100172331	CONYERS	GA		10/23/2024		3,077		(74)			(74)		3,003	3,003			
100172332	HEMET	CA		10/23/2024		3,864		(92)			(92)		3,772	3,772			
100172333	WALLED LAKE	MI		10/23/2024		1,554		(37)			(37)		1,517	1,517			
100172334	APPLE VALLEY	CA		10/23/2024		3,844		(103)			(103)		3,741	3,741			
100172335	HELEN	GA		10/23/2024		3,192		(67)			(67)		3,125	3,125			
100172336	ROBBINSVILLE	NJ		10/23/2024		2,359		(47)			(47)		2,312	2,312			
100172337	CUMMING	GA		10/23/2024		3,830		(87)			(87)		3,743	3,743			
100172339	CORAOPOLIS	PA		10/23/2024		2,436		(29)			(29)		2,407	2,407			
100172340	CIBOLO	TX		10/23/2024		2,273		(50)			(50)		2,223	2,223			
100172341	APPLE VALLEY	CA		10/23/2024		4,408		(64)			(64)		4,344	4,344			
100172342	WILLIS	TX		10/23/2024		2,882		(26)			(26)		2,856	2,856			
100172343	WHITTIER	CA		10/23/2024		11,120		(374)			(374)		10,746	10,746			
100172344	WHARTON	TX		10/23/2024		2,545		(103)			(103)		2,442	2,442			
100172345	SAN JOSE	CA		10/23/2024		8,234		(169)			(169)		8,065	8,065			
100172346	SEATTLE	WA		10/23/2024		5,946		(101)			(101)		5,845	5,845			
100172348	PORTLAND	OR		10/23/2024		8,796		(79)			(79)		8,717	8,717			
100172349	ROSELLE	NJ		10/23/2024		4,312		(16)			(16)		4,296	4,296			
100172350	LODI	CA		10/23/2024		5,020		(142)			(142)		4,878	4,878			
100172351	PANAMA CITY BEACH	FL		10/23/2024		3,907		(123)			(123)		3,784	3,784			
100172352	BOYNTON BEACH	FL		10/23/2024		3,950		(75)			(75)		3,875	3,875			
100172353	SUNNY ISLES BEACH	FL		10/23/2024		3,371		(69)			(69)		3,302	3,302			
100172354	BUCKEYE	AZ		10/23/2024		15,550		(292)			(292)		15,258	15,258			
100172355	LITTLE ROCK	AR		10/23/2024		2,037		(54)			(54)		1,983	1,983			
100172356	EL CAJON	CA		10/23/2024		5,167		(160)			(160)		5,007	5,007			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172357	RIALTO	CA		10/23/2024		3,016		(48)			(48)		2,968	2,968			
100172358	LAS VEGAS	NV		10/23/2024		7,678		(175)			(175)		7,503	7,503			
100172359	SALEM	OR		10/23/2024		2,454		(51)			(51)		2,403	2,403			
100172360	POOLER	GA		10/23/2024		11,202		(357)			(357)		10,845	10,845			
100172361	ROUND ROCK	TX		10/23/2024		5,503		(150)			(150)		5,353	5,353			
100172363	CARTERSVILLE	GA		10/23/2024		2,552		(95)			(95)		2,457	2,457			
100172364	MODESTO	CA		10/23/2024		4,509		(148)			(148)		4,361	4,361			
100172365	NASHWAUK	MN		10/23/2024		8,481		(204)			(204)		8,277	8,277			
100172366	NAPLES	FL		10/23/2024		5,925		(167)			(167)		5,758	5,758			
100172367	CHANDLER	AZ		10/23/2024		3,850		(78)			(78)		3,772	3,772			
100172368	PICO RIVERA	CA		10/23/2024		53,027		(1,520)			(1,520)		51,507	51,507			
100172369	BOZEMAN	MT		10/23/2024		7,919		(227)			(227)		7,692	7,692			
100172370	LAS VEGAS	NV		10/23/2024		2,350		(40)			(40)		2,310	2,310			
100172371	WEST SACRAMENTO	CA		10/23/2024		4,955		(152)			(152)		4,803	4,803			
100172372	NORTHLAKE	TX		10/23/2024		4,024		(63)			(63)		3,961	3,961			
100172373	CLERMONT	FL		10/23/2024		4,489		(119)			(119)		4,370	4,370			
100172374	WINTER HAVEN	FL		10/23/2024		2,616		(76)			(76)		2,540	2,540			
100172375	WESTMINSTER	SC		10/23/2024		5,327		(155)			(155)		5,172	5,172			
100172376	AMBLER	PA		10/23/2024		3,210		(63)			(63)		3,147	3,147			
100172377	SEBASTIAN	FL		10/23/2024		8,903		(229)			(229)		8,674	8,674			
100172378	RANCHO CORDOVA	CA		10/23/2024		3,038		(74)			(74)		2,964	2,964			
100172379	HAWTHORN WOODS	IL		10/23/2024		5,444		(220)			(220)		5,224	5,224			
100172380	BIG BEAR LAKE	CA		10/23/2024		3,080		(92)			(92)		2,988	2,988			
100172381	SILER CITY	NC		10/23/2024		2,937		(76)			(76)		2,861	2,861			
100172382	SEVIERVILLE	TN		10/23/2024		8,583		(193)			(193)		8,390	8,390			
100172383	LENOIR CITY	TN		10/23/2024		2,403		(88)			(88)		2,315	2,315			
100172384	CEDAR CITY	UT		10/23/2024		3,501		(79)			(79)		3,422	3,422			
100172385	CORNELIUS	NC		10/23/2024		3,988		(84)			(84)		3,904	3,904			
100172386	SURF CITY	NC		10/23/2024		51,055		(1,369)			(1,369)		49,686	49,686			
100172387	WILMINGTON	NC		10/23/2024		3,766		(107)			(107)		3,659	3,659			
100172388	RIO RANCHO	NM		10/23/2024		3,128		24			24		3,152	3,152			
100172389	SANTA ROSA BEACH	FL		10/23/2024		106,016		(3,890)			(3,890)		102,126	102,126			
100172390	PANAMA CITY BEACH	FL		10/23/2024		2,413		(97)			(97)		2,316	2,316			
100172391	SPARKS	NV		10/23/2024		3,574		(35)			(35)		3,539	3,539			
100172392	MURFREESBORO	TN		10/23/2024		3,112		(1)			(1)		3,111	3,111			
100172393	HENDERSON	NV		10/23/2024		3,785		21			21		3,806	3,806			
100172394	WAUKEE	IA		10/23/2024		3,043		(10)			(10)		3,033	3,033			
100172395	DAHLONEGA	GA		10/23/2024		23,790		(79)			(79)		23,711	23,653		(57)	(57)
100172396	WINCHESTER	CA		10/23/2024		4,868		28			28		4,896	4,896			
100172397	HOLLISTER	CA		10/23/2024		5,186		(159)			(159)		5,027	5,027			
100172398	FOLEY	AL		10/23/2024		3,623		1			1		3,624	3,624			
100172399	OCALA	FL		10/23/2024		2,883		4			4		2,887	2,887			
100172400	SANFORD	FL		10/23/2024		4,348		26			26		4,374	4,374			
100172401	ELGIN	TX		10/23/2024		2,325		(85)			(85)		2,240	2,240			
100172403	SAINT GEORGE ISLAND	FL		10/23/2024		4,885		(159)			(159)		4,726	4,726			
100172404	GASTONIA	NC		10/23/2024		4,162		110			110		4,272	4,272			
100172405	PALM COAST	FL		10/23/2024		3,517		(25)			(25)		3,492	3,492			
100172406	CASHIERS	NC		10/23/2024		5,271		(45)			(45)		5,226	5,226			
100172407	KING OF PRUSSIA	PA		10/23/2024		9,029		(107)			(107)		8,922	8,922			
100172408	NAMPA	ID		10/23/2024		3,530		(70)			(70)		3,460	3,460			
100172409	SEVIERVILLE	TN		10/23/2024		35,660		(1,216)			(1,216)		34,444	34,444			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172410	SANTA CRUZ	CA		10/23/2024		11,520		(319)			(319)		11,201	11,201			
100172411	INLET BEACH	FL		10/23/2024		8,020		(218)			(218)		7,802	7,802			
100172412	WHITE CITY	OR		10/23/2024		2,826		(78)			(78)		2,748	2,748			
100172413	DILLARD	GA		10/23/2024		3,314		(97)			(97)		3,217	3,217			
100172414	TALLAHASSEE	FL		10/23/2024		39,303		(1,055)			(1,055)		38,248	38,248			
100172415	CLERMONT	FL		10/23/2024		3,712		(101)			(101)		3,611	3,611			
100172416	SAINT GEORGE ISLAND	FL		10/23/2024		7,690		(197)			(197)		7,493	7,493			
100172419	POOLER	GA		10/23/2024		2,796		(71)			(71)		2,725	2,725			
100172420	SPRING HILL	TN		10/23/2024		3,277		(101)			(101)		3,176	3,176			
100172421	FREEHOLD	NJ		10/23/2024		3,639		(101)			(101)		3,538	3,538			
100172422	DAWSONVILLE	GA		10/23/2024		5,453		(150)			(150)		5,303	5,303			
100172423	DAWSONVILLE	GA		10/23/2024		3,144		(94)			(94)		3,050	3,050			
100172424	MARYSVILLE	WA		10/23/2024		6,776		(109)			(109)		6,667	6,667			
100172425	AUBERRY	CA		10/23/2024		2,338		(22)			(22)		2,316	2,316			
100172426	DAWSONVILLE	GA		10/23/2024		2,934		(103)			(103)		2,831	2,831			
100172427	COLORADO SPRINGS	CO		10/23/2024		2,497		(92)			(92)		2,405	2,405			
100172428	PLANO	TX		10/23/2024		4,078		(141)			(141)		3,937	3,937			
100172429	KISSIMMEE	FL		10/23/2024		3,010		(52)			(52)		2,958	2,958			
100172430	PORT ORCHARD	WA		10/23/2024		108,149		(3,314)			(3,314)		104,835	104,835			
100172431	DALLAS	GA		10/23/2024		4,378		109			109		4,487	4,487			
100172432	SNOHOMISH	WA		10/23/2024		6,312		(67)			(67)		6,245	6,245			
100172433	LATHROP	CA		10/23/2024		5,093		(125)			(125)		4,968	4,968			
100172434	FORT WAYNE	IN		10/23/2024		3,353		(24)			(24)		3,329	3,329			
100172435	WAUKEE	IA		10/23/2024		8,240		(119)			(119)		8,121	8,121			
100172436	GLASSBORO	NJ		10/23/2024		24,045		(776)			(776)		23,269	23,269			
100172437	KYLE	TX		10/23/2024		2,853		(65)			(65)		2,788	2,788			
100172438	WINCHESTER	CA		10/23/2024		4,761		119			119		4,880	4,880			
100172439	HENDERSON	NV		10/23/2024		3,539		(31)			(31)		3,508	3,508			
100172440	HARVEST	AL		10/23/2024		2,484		1			1		2,485	2,485			
100172441	PORT ORCHARD	WA		10/23/2024		4,572		(93)			(93)		4,479	4,479			
100172442	FAYETTEVILLE	AR		10/23/2024		3,399		26			26		3,425	3,425			
100172443	BELTON	TX		10/23/2024		2,732		11			11		2,743	2,743			
100172444	CELINA	TX		10/23/2024		3,784		17			17		3,801	3,801			
100172445	DENTON	TX		10/23/2024		5,653		(63)			(63)		5,590	5,590			
100172446	SAN ANTONIO	TX		10/23/2024		2,949		5			5		2,954	2,954			
100172447	STEPHENS CITY	VA		10/23/2024		8,390		(168)			(168)		8,222	8,222			
100172448	WAUKEE	IA		10/23/2024		10,713		(154)			(154)		10,559	10,559			
100172450	MUNDELEIN	IL		10/23/2024		4,375		98			98		4,473	4,473			
100172451	ARGYLE	TX		10/23/2024		4,247		40			40		4,287	4,287			
100172452	ARVADA	CO		10/23/2024		7,911		(215)			(215)		7,696	7,696			
100172453	FORT WORTH	TX		10/23/2024		3,167		(42)			(42)		3,125	3,125			
100172454	FOLEY	AL		10/23/2024		3,401		(30)			(30)		3,371	3,371			
100172455	WENDELL	NC		10/23/2024		4,016		75			75		4,091	4,091			
100172456	DAHLONEGA	GA		10/23/2024		3,600		78			78		3,678	3,678			
100172457	SANTA FE	NM		10/23/2024		52,786		(1,381)			(1,381)		51,405	51,405			
100172459	ONTARIO	CA		10/23/2024		5,189		(51)			(51)		5,138	5,138			
100172460	SOUTHPORT	NC		10/23/2024		2,294		(71)			(71)		2,223	2,223			
100172461	PORTLAND	OR		10/23/2024		4,903		(53)			(53)		4,850	4,850			
100172462	SOUTH KINGSTOWN	RI		10/23/2024		6,033		(156)			(156)		5,877	5,877			
100172463	FORT WORTH	TX		10/23/2024		3,169		26			26		3,195	3,195			
100172464	DENTON	TX		10/23/2024		3,345		(7)			(7)		3,338	3,338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172465	MERIDIAN	ID		10/23/2024		3,940		(73)			(73)		3,867	3,867			
100172466	ROGERS	AR		10/23/2024		3,746		(95)			(95)		3,651	3,651			
100172467	MURFREESBORO	TN		10/23/2024		5,589		(129)			(129)		5,460	5,460			
100172468	APEX	NC		10/23/2024		5,606		(133)			(133)		5,473	5,473			
100172469	CLEVELAND	OH		10/23/2024		2,528		(93)			(93)		2,435	2,435			
100172470	EDGEWATER	FL		10/23/2024		4,893		(149)			(149)		4,744	4,744			
100172471	KAMUELA	HI		10/23/2024		10,335		(166)			(166)		10,169	10,169			
100172472	MESA	AZ		10/23/2024		2,246		(76)			(76)		2,170	2,170			
100172473	LAKE ELSINORE	CA		10/23/2024		6,459		17			17		6,476	6,476			
100172474	CITRUS SPRINGS	FL		10/23/2024		2,686		(45)			(45)		2,641	2,641			
100172475	DAWSONVILLE	GA		10/23/2024		275,360		(6,031)	167		(6,198)		269,162	268,900		(262)	(262)
100172476	DAWSONVILLE	GA		10/23/2024		3,082		(74)			(74)		3,008	3,008			
100172477	DURHAM	NC		10/23/2024		3,105		(72)			(72)		3,033	3,033			
100172478	DAWSONVILLE	GA		10/23/2024		3,156		(86)			(86)		3,070	3,070			
100172479	DAWSONVILLE	GA		10/23/2024		3,373		(68)			(68)		3,305	3,305			
100172480	NASHVILLE	TN		10/23/2024		3,340		(156)			(156)		3,184	3,184			
100172482	SAN MARCOS	TX		10/23/2024		2,744		(92)			(92)		2,652	2,652			
100172483	DENVER	CO		10/23/2024		6,076		(148)			(148)		5,928	5,928			
100172484	ABERDEEN	MD		10/23/2024		2,531		(85)			(85)		2,446	2,446			
100172485	KINGS BEACH	CA		10/23/2024		4,488		(177)			(177)		4,311	4,311			
100172486	OAK ISLAND	NC		10/23/2024		3,789		(132)			(132)		3,657	3,657			
100172487	KATY	TX		10/23/2024		3,116		(52)			(52)		3,064	3,064			
100172488	DULUTH	MN		10/23/2024		2,320		(89)			(89)		2,231	2,231			
100172489	TALLADEGA	AL		10/23/2024		5,786		(76)			(76)		5,710	5,710			
100172490	EASTON	PA		10/23/2024		3,148		(76)			(76)		3,072	3,072			
100172491	FORNEY	TX		10/23/2024		2,892		(73)			(73)		2,819	2,819			
100172492	NOTTINGHAM	MD		10/23/2024		2,421		(89)			(89)		2,332	2,332			
100172493	WEST CHESTER	PA		10/23/2024		3,791		(107)			(107)		3,684	3,684			
100172494	MESQUITE	TX		10/23/2024		4,963		(156)			(156)		4,807	4,807			
100172495	GRAND JUNCTION	MI		10/23/2024		2,310		(89)			(89)		2,221	2,221			
100172496	CEDAR PARK	TX		10/23/2024		4,504		(69)			(69)		4,435	4,435			
100172497	LAYTON	UT		10/23/2024		3,845		(99)			(99)		3,746	3,746			
100172498	HEMET	CA		10/23/2024		4,958		(43)			(43)		4,915	4,915			
100172499	FORT WORTH	TX		10/23/2024		3,218		(88)			(88)		3,130	3,130			
100172500	CAPE CHARLES	VA		10/23/2024		11,736		(350)			(350)		11,386	11,386			
100172501	FAIRHOPE	AL		10/23/2024		4,105		(134)			(134)		3,971	3,971			
100172502	FORT WORTH	TX		10/23/2024		3,215		(88)			(88)		3,127	3,127			
100172505	SOUTH JORDAN	UT		10/23/2024		5,921		(90)			(90)		5,831	5,831			
100172506	CLEBURNE	TX		10/23/2024		2,192		(34)			(34)		2,158	2,158			
100172507	YORK	PA		10/23/2024		2,576		(78)			(78)		2,498	2,498			
100172508	UNION CITY	NJ		10/23/2024		6,376		(128)			(128)		6,248	6,248			
100172509	HAMDEN	CT		10/23/2024		2,523		(92)			(92)		2,431	2,431			
100172510	ROSHARON	TX		10/23/2024		3,630		(88)			(88)		3,542	3,542			
100172511	MARANA	AZ		10/23/2024		4,068		135			135		4,203	4,203			
100172512	ONTARIO	CA		10/23/2024		3,492		(110)			(110)		3,382	3,382			
100172513	LAWRENCEVILLE	GA		10/23/2024		7,444		(123)			(123)		7,321	7,321			
100172514	CENTRAL FALLS	RI		10/23/2024		4,953		(142)			(142)		4,811	4,811			
100172515	ALBRIGHTSVILLE	PA		10/23/2024		3,826		(133)			(133)		3,693	3,693			
100172516	TUCSON	AZ		10/23/2024		9,348		(328)			(328)		9,020	9,020			
100172517	OLYMPIA	WA		10/23/2024		3,504		(130)			(130)		3,374	3,374			
100172518	TEMPLE	TX		10/23/2024		2,947		(77)			(77)		2,870	2,870			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172519	GARFIELD	NJ		10/23/2024		12,936		(66)			(66)		12,870	12,870			
100172520	MERIDIANVILLE	AL		10/23/2024		2,607		59			59		2,666	2,666			
100172521	DACULA	GA		10/23/2024		5,491		(102)			(102)		5,389	5,389			
100172522	WINDER	GA		10/23/2024		4,160		182			182		4,342	4,342			
100172523	MADISON	TN		10/23/2024		3,314		(89)			(89)		3,225	3,225			
100172525	SURPRISE	AZ		10/23/2024		4,998		(176)			(176)		4,822	4,822			
100172526	AVONDALE	AZ		10/23/2024		7,248		(102)			(102)		7,146	7,146			
100172528	MANTECA	CA		10/23/2024		4,817		(145)			(145)		4,672	4,672			
100172529	APEX	NC		10/23/2024		3,249		(105)			(105)		3,144	3,144			
100172530	ACCOKEEK	MD		10/23/2024		4,508		(111)			(111)		4,397	4,397			
100172532	LAWRENCEVILLE	GA		10/23/2024		3,980		(34)			(34)		3,946	3,946			
100172534	AUSTIN	TX		10/23/2024		7,447		(104)			(104)		7,343	7,343			
100172535	TACOMA	WA		10/23/2024		5,023		(134)			(134)		4,889	4,889			
100172536	SPRING HILL	TN		10/23/2024		8,968		(118)			(118)		8,850	8,850			
100172537	ARCADIA	MI		10/23/2024		6,903		(152)			(152)		6,751	6,751			
100172538	FRISCO	TX		10/23/2024		3,020		(105)			(105)		2,915	2,915			
100172539	SAINT CHARLES	IL		10/23/2024		2,949		(87)			(87)		2,862	2,862			
100172540	SAN DIEGO	CA		10/23/2024		6,223		(51)			(51)		6,172	6,172			
100172541	ECLECTIC	AL		10/23/2024		5,218		(146)			(146)		5,072	5,072			
100172542	SMITHVILLE	TN		10/23/2024		3,684		(97)			(97)		3,587	3,587			
100172543	GRAND JUNCTION	CO		10/23/2024		253,379		(7,347)			(7,347)		246,032	246,032			
100172544	CHATTANOOGA	TN		10/23/2024		3,008		(99)			(99)		2,909	2,909			
100172545	KNOXVILLE	TN		10/23/2024		2,561		(68)			(68)		2,493	2,493			
100172547	CREEDE	CO		10/23/2024		4,490		(144)			(144)		4,346	4,346			
100172548	MESA	AZ		10/23/2024		3,501		(95)			(95)		3,406	3,406			
100172550	TULSA	OK		10/23/2024		2,645		(89)			(89)		2,556	2,556			
100172551	PHOENIX	AZ		10/23/2024		2,518		(89)			(89)		2,429	2,429			
100172552	LATHROP	CA		10/23/2024		6,456		(166)			(166)		6,290	6,290			
100172553	FRISCO	TX		10/23/2024		3,578		(105)			(105)		3,473	3,473			
100172554	BEND	OR		10/23/2024		6,709		(142)			(142)		6,567	6,567			
100172555	PORTLAND	ME		10/23/2024		114,195		(1,932)			(1,932)		112,263	112,263			
100172556	ANNANDALE	VA		10/23/2024		4,167		(221)			(221)		3,946	3,946			
100172557	GLEN ALLEN	VA		10/23/2024		24,467		(857)	2		(859)		23,608	23,537		(71)	(71)
100172558	WENTZVILLE	MO		10/23/2024		3,113		(81)			(81)		3,032	3,032			
100172559	CENTERTON	AR		10/23/2024		2,578		(73)			(73)		2,505	2,505			
100172560	TEMECULA	CA		10/23/2024		6,055		(106)			(106)		5,949	5,949			
100172561	MIDDLETOWN	DE		10/23/2024		3,681		(128)			(128)		3,553	3,553			
100172563	LAKE OSWEGO	OR		10/23/2024		5,746		(100)			(100)		5,646	5,646			
100172564	GLENDALE	AZ		10/23/2024		3,542		(121)			(121)		3,421	3,421			
100172565	WEST BARNSTABLE	MA		10/23/2024		4,153		(111)			(111)		4,042	4,042			
100172566	HOUSTON	TX		10/23/2024		2,844		(100)			(100)		2,744	2,744			
100172567	SPRING CITY	UT		10/23/2024		3,097		(86)			(86)		3,011	3,011			
100172568	HAYWARD	CA		10/23/2024		7,284		(231)			(231)		7,053	7,053			
100172569	BURLINGTON	WI		10/23/2024		4,109		(151)			(151)		3,958	3,958			
100172570	PHOENIX	AZ		10/23/2024		5,414		(155)			(155)		5,259	5,259			
100172571	LAS VEGAS	NV		10/23/2024		2,762		(89)			(89)		2,673	2,673			
100172572	NASHVILLE	TN		10/23/2024		10,765		(342)			(342)		10,423	10,423			
100172574	HESPERIA	CA		10/23/2024		4,000		(99)			(99)		3,901	3,901			
100172575	QUINCY	MA		10/23/2024		39,103		(1,097)			(1,097)		38,006	38,006			
100172576	FORNEY	TX		10/23/2024		3,074		(99)			(99)		2,975	2,975			
100172577	WILDWOOD	NJ		10/23/2024		4,715		(159)			(159)		4,556	4,556			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172579	CLOVIS	CA		10/23/2024		3,595		(82)			(82)		3,513	3,513			
100172580	AUSTIN	TX		10/23/2024		5,250		(1)			(1)		5,249	5,249			
100172581	DAWSONVILLE	GA		10/23/2024		3,241		(121)			(121)		3,120	3,120			
100172582	PORTLAND	OR		10/23/2024		21,074		(469)			(469)		20,605	20,605			
100172584	FATE	TX		10/23/2024		2,113		(98)			(98)		2,015	2,015			
100172585	HOLLYWOOD	FL		10/23/2024		5,366		(145)			(145)		5,221	5,221			
100172586	WOODSTOCK	GA		10/23/2024		225,151		(7,782)			(7,782)		217,369	217,369			
100172587	SAINT CHARLES	IL		10/23/2024		3,351		(52)			(52)		3,299	3,299			
100172588	MERIDIANVILLE	AL		10/23/2024		3,662		(28)			(28)		3,634	3,634			
100172589	SEVIERVILLE	TN		10/23/2024		6,017		(81)			(81)		5,936	5,936			
100172590	PEABODY	MA		10/23/2024		73,635		(2,061)			(2,061)		71,574	71,574			
100172591	EULESS	TX		10/23/2024		31,125		(968)			(968)		30,157	30,157			
100172592	DENTON	TX		10/23/2024		4,171		(40)			(40)		4,131	4,131			
100172593	WACONIA	MN		10/23/2024		9,453		(188)			(188)		9,265	9,265			
100172594	SEATAC	WA		10/23/2024		6,034		(109)			(109)		5,925	5,925			
100172595	LEWIS CENTER	OH		10/23/2024		2,905		(86)			(86)		2,819	2,819			
100172596	PHOENIX	AZ		10/23/2024		4,500		197			197		4,697	4,697			
100172597	PEA RIDGE	AR		10/23/2024		5,150		(117)			(117)		5,033	5,033			
100172598	ANTIOCH	TN		10/23/2024		3,187		(100)			(100)		3,087	3,087			
100172599	PEA RIDGE	AR		10/23/2024		5,150		(117)			(117)		5,033	5,033			
100172600	TULSA	OK		10/23/2024		24,054		(990)			(990)		23,064	23,064			
100172601	KOKOMO	IN		10/23/2024		3,457		(56)			(56)		3,401	3,401			
100172602	CYPRESS	CA		10/23/2024		11,592		(290)			(290)		11,302	11,302			
100172603	LEHI	UT		10/23/2024		3,232		(96)			(96)		3,136	3,136			
100172604	LEHI	UT		10/23/2024		2,453		(54)			(54)		2,399	2,399			
100172605	LOWELL	MA		10/23/2024		4,489		(35)			(35)		4,454	4,454			
100172606	ONTARIO	CA		10/23/2024		10,089		(165)			(165)		9,924	9,924			
100172607	MANOR	TX		10/23/2024		23,185		(433)			(433)		22,752	22,752			
100172608	LEHI	UT		10/23/2024		2,605		(82)			(82)		2,523	2,523			
100172609	FOUNTAIN HILLS	AZ		10/23/2024		4,160		(102)			(102)		4,058	4,058			
100172611	GLENDALE	AZ		10/23/2024		42,150		(1,225)			(1,225)		40,925	40,925			
100172612	MAGNA	UT		10/23/2024		3,660		(70)			(70)		3,590	3,590			
100172613	LITTLETON	CO		10/23/2024		3,702		(102)			(102)		3,600	3,600			
100172614	ZEBULON	NC		10/23/2024		3,209		(65)			(65)		3,144	3,144			
100172615	CORDOVA	TN		10/23/2024		3,132		(57)			(57)		3,075	3,075			
100172616	MISSOURI CITY	TX		10/23/2024		3,009		(45)			(45)		2,964	2,964			
100172618	SAN RAMON	CA		10/24/2024		9,615		(301)			(301)		9,314	9,314			
100172619	FORT MYERS	FL		10/24/2024		2,913		(74)			(74)		2,839	2,839			
100172620	BOYNTON BEACH	FL		10/24/2024		6,329		(135)			(135)		6,194	6,194			
100172621	JAMAICA	NY		10/24/2024		4,268		(49)			(49)		4,219	4,219			
100172623	GLENDALE	NY		10/24/2024		7,167		(97)			(97)		7,070	7,070			
100172624	NEWBURGH	NY		10/24/2024		1,807		(41)			(41)		1,766	1,766			
100172625	AVENTURA	FL		10/24/2024		255,082		(12,091)			(12,091)		242,991	242,991			
100172626	XENIA	OH		10/24/2024		2,202		(157)			(157)		2,045	2,045			
100172628	DULUTH	GA		10/24/2024		6,953		(332)			(332)		6,621	6,621			
100172630	PORTER	TX		10/24/2024		6,856		(235)			(235)		6,621	6,621			
100172631	LAS VEGAS	NV		10/24/2024		6,498		(256)			(256)		6,242	6,242			
100172632	BEAVERCREEK	OH		10/24/2024		996		(54)			(54)		942	942			
100172633	HAYDEN	ID		10/24/2024		24,331		(305)			(305)		24,026	24,026			
100172635	HENDERSON	NV		10/24/2024		2,915		(81)			(81)		2,834	2,834			
100172636	HEBRON	IN		10/24/2024		7,752		(868)			(868)		6,884	6,884			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172637	SAN BERNARDINO	CA		10/24/2024		3,138		(90)			(90)		3,048	3,048			
100172638	ANCHORAGE	AK		10/24/2024		1,434		(76)			(76)		1,358	1,358			
100172639	MIAMI	FL		10/24/2024		53,536		(698)			(698)		52,838	52,838			
100172640	HIALEAH	FL		10/24/2024		2,707		(122)			(122)		2,585	2,585			
100172641	CYPRESS	TX		10/24/2024		7,693		(234)			(234)		7,459	7,459			
100172642	CHANDLER	AZ		10/24/2024		5,716		(166)			(166)		5,550	5,550			
100172643	MARGATE	FL		10/24/2024		50,551		(986)			(986)		49,565	49,565			
100172644	NEWARK	NJ		10/24/2024		4,025		(177)			(177)		3,848	3,848			
100172645	SANTA MARIA	CA		10/24/2024		3,629		(28)			(28)		3,601	3,601			
100172646	GRAND PRAIRIE	TX		10/24/2024		5,315		(150)			(150)		5,165	5,165			
100172649	KENNESAW	GA		11/21/2024		1,390		(55)			(55)		1,335	1,335			
100172650	SHELTON	WA		11/21/2024		1,507		(44)			(44)		1,463	1,463			
100172652	FULSHEAR	TX		11/21/2024		11,892		(196)			(196)		11,696	11,696			
100172653	BATON ROUGE	LA		11/21/2024		2,311		(44)			(44)		2,267	2,267			
100172654	BATON ROUGE	LA		11/21/2024		2,315		(48)			(48)		2,267	2,267			
100172655	WASHINGTON	DC		11/21/2024		3,695		(139)			(139)		3,556	3,556			
100172657	PHILADELPHIA	PA		11/21/2024		4,747		(215)			(215)		4,532	4,532			
100172658	SICKLERVILLE	NJ		11/21/2024		1,133		(54)			(54)		1,079	1,079			
100172660	WINCHESTER	CA		11/21/2024		5,681		(239)			(239)		5,442	5,442			
100172661	BESSEMER	AL		11/21/2024		1,057		(29)			(29)		1,028	1,028			
100172662	YOUNGSTOWN	OH		11/21/2024		1,469		13			13		1,482	1,482			
100172663	LOS ANGELES	CA		11/21/2024		9,402		(29)			(29)		9,373	9,373			
100172665	GLENDALE	AZ		11/21/2024		3,200		(125)			(125)		3,075	3,075			
100172666	ALEXANDRIA	VA		11/21/2024		11,987		(148)			(148)		11,839	11,839			
100172667	QUAKERTOWN	PA		11/21/2024		3,152		(85)			(85)		3,067	3,067			
100172668	ROWLAND HEIGHTS	CA		11/21/2024		10,869		(212)			(212)		10,657	10,657			
100172669	MEADOWS PLACE	TX		11/21/2024		1,398		(66)			(66)		1,332	1,332			
100172670	RANCHO CUCAMONGA	CA		11/21/2024		10,778		(401)			(401)		10,377	10,377			
100172672	LEBANON	PA		11/21/2024		1,149		(11)			(11)		1,138	1,138			
100172677	WHITEFISH	MT		11/21/2024		5,293		(157)			(157)		5,136	5,136			
100172678	PRINCETON	TX		11/21/2024		2,040		(97)			(97)		1,943	1,943			
100172679	COLUMBUS	OH		11/21/2024		1,150		(26)			(26)		1,124	1,124			
100172680	DALLAS	TX		11/21/2024		1,600		(39)			(39)		1,561	1,561			
100172682	RIVERSIDE	CA		11/21/2024		6,091		(101)			(101)		5,990	5,990			
100172685	LAS CRUCES	NM		11/21/2024		1,306		(47)			(47)		1,259	1,259			
100172687	NEW ALBANY	IN		11/21/2024		1,255		(60)			(60)		1,195	1,195			
100172688	GRAND PRAIRIE	TX		11/21/2024		2,345		(56)			(56)		2,289	2,289			
100172693	PENRYN	CA		11/21/2024		7,233		(319)			(319)		6,914	6,914			
100172694	SAN ANTONIO	TX		11/21/2024		4,245		(60)			(60)		4,185	4,185			
100172695	MCDONOUGH	GA		11/21/2024		3,206		(159)			(159)		3,047	3,047			
100172696	LOS ANGELES	CA		11/21/2024		1,346		32			32		1,378	1,378			
100172700	PRINCEVILLE	HI		11/21/2024		11,465		(410)			(410)		11,055	11,055			
100172704	PURCELLVILLE	VA		11/21/2024		12,483		(564)			(564)		11,919	11,919			
100172705	ROMEOVILLE	IL		11/21/2024		1,683		(47)			(47)		1,636	1,636			
100172706	MEMPHIS	TN		11/21/2024		1,097		(25)			(25)		1,072	1,072			
100172707	ONTARIO	CA		11/21/2024		8,672		24			24		8,696	8,696			
100172708	TUCSON	AZ		11/21/2024		3,717		(135)			(135)		3,582	3,582			
100172709	WACO	TX		11/21/2024		6,318		(300)			(300)		6,018	6,018			
100172710	LAKE ARROWHEAD	CA		11/21/2024		9,391		(226)			(226)		9,165	9,165			
100172711	WHITE OAK	TX		11/21/2024		1,339		(12)			(12)		1,327	1,327			
100172712	PHOENIX	AZ		11/21/2024		2,994		(85)			(85)		2,909	2,909			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172713	GRETNA	LA		11/21/2024		1,981		1			1		1,982	1,982			
100172714	REARDAN	WA		11/21/2024		3,316		(121)			(121)		3,195	3,195			
100172716	OXNARD	CA		11/21/2024		7,299		(148)			(148)		7,151	7,151			
100172717	FAYETTEVILLE	NC		11/21/2024		1,520		(12)			(12)		1,508	1,508			
100172719	BELLEVUE	WA		11/21/2024		15,299		(570)			(570)		14,729	14,729			
100172722	LANCASTER	CA		11/21/2024		3,001		(48)			(48)		2,953	2,953			
100172723	GEORGETOWN	TX		11/21/2024		4,074		(42)			(42)		4,032	4,032			
100172724	MAMMOTH LAKES	CA		11/21/2024		4,016		(191)			(191)		3,825	3,825			
100172725	WEST VALLEY CITY	UT		11/21/2024		5,571		(74)			(74)		5,497	5,497			
100172726	SAN ANTONIO	TX		11/21/2024		12,634		207			207		12,841	12,841			
100172728	DALLAS	TX		11/21/2024		5,044		(31)			(31)		5,013	5,013			
100172729	MESQUITE	TX		11/21/2024		6,292		112			112		6,404	6,404			
100172730	SCRANTON	PA		11/21/2024		1,654		(43)			(43)		1,611	1,611			
100172731	CAPITOL HEIGHTS	MD		11/21/2024		2,347		(99)			(99)		2,248	2,248			
100172737	LONG GROVE	IL		11/21/2024		542,747		(11,876)			(11,876)		530,871	530,871			
100172738	PICO RIVERA	CA		11/21/2024		4,144		(111)			(111)		4,033	4,033			
100172739	BERWYN HEIGHTS	MD		11/21/2024		2,694		(128)			(128)		2,566	2,566			
100172740	SAN JOSE	CA		11/21/2024		9,053		(205)			(205)		8,848	8,848			
100172741	EL PASO	TX		11/21/2024		3,049		(145)			(145)		2,904	2,904			
100172742	HUMBLE	TX		11/21/2024		1,654							1,654	1,654			
100172743	OLYMPIA	WA		11/21/2024		535,203		(7,681)			(7,681)		527,522	527,522			
100172744	BIG BEAR CITY	CA		11/21/2024		2,321		(7)			(7)		2,314	2,314			
100172746	YAKIMA	WA		11/21/2024		5							5	5			
100172747	YAKIMA	WA		11/21/2024		2							2	2			
100172748	YAKIMA	WA		11/21/2024		12		(1)			(1)		11	11			
100172749	WAUPUN	WI		11/21/2024		1,428		(47)			(47)		1,381	1,381			
100172750	SALT LAKE CITY	UT		11/21/2024		4,164		(123)			(123)		4,041	4,041			
100172751	LILBURN	GA		11/21/2024		5,766		(166)			(166)		5,600	5,600			
100172752	YAKIMA	WA		11/21/2024		8							8	8			
100172755	WHITEFISH	MT		12/06/2024		8,437		(172)			(172)		8,265	8,265			
100172756	FORT LAUDERDALE	FL		12/06/2024		5,166		(6)			(6)		5,160	5,160			
100172758	ATLANTIC HIGHLANDS	NJ		12/06/2024		4,581		(74)			(74)		4,507	4,507			
100172759	KANNAPOLIS	NC		12/06/2024		4,480		(76)			(76)		4,404	4,404			
100172760	KNOXVILLE	TN		12/06/2024		1,536		(73)			(73)		1,463	1,463			
100172761	ORANGE	MA		12/06/2024		1,538		(67)			(67)		1,471	1,471			
100172762	PHILADELPHIA	PA		12/06/2024		1,789		17			17		1,806	1,806			
100172763	DAYTONA BEACH	FL		12/06/2024		2,415		(97)			(97)		2,318	2,318			
100172764	SEMINOLE	FL		12/06/2024		3,399		24			24		3,423	3,423			
100172767	HOMESTEAD	FL		12/06/2024		4,610		92			92		4,702	4,702			
100172770	AUSTIN	TX		12/06/2024		1,325		(63)			(63)		1,262	1,262			
100172771	MOUNT CLEMENS	MI		12/06/2024		1,212		(50)			(50)		1,162	1,162			
100172772	WINTERVILLE	NC		12/06/2024		1,481		(67)			(67)		1,414	1,414			
100172773	PASCO	WA		12/06/2024		3,076		55			55		3,131	3,131			
100172774	FORT WORTH	TX		12/06/2024		1,406		(67)			(67)		1,339	1,339			
100172775	PASCO	WA		12/06/2024		4,126		61			61		4,187	4,187			
100172778	EDISON	NJ		12/06/2024		1,576		(91)			(91)		1,485	1,485			
100172780	CORONA	CA		12/06/2024		4,424		(191)			(191)		4,233	4,233			
100172781	MOUNT PLEASANT	SC		12/06/2024		3,995		(143)			(143)		3,852	3,852			
100172782	NORTH FORT MYERS	FL		12/06/2024		1,293		(24)			(24)		1,269	1,269			
100172783	MILLINGTON	TN		12/06/2024		69,035		(2,480)			(2,480)		66,555	66,555			
100172784	BURIEN	WA		12/06/2024		6,223		(271)			(271)		5,952	5,952			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172785	SOUTH GATE	CA		12/06/2024		8,316		(289)			(289)		8,027	8,027			
100172786	WORCESTER	MA		12/06/2024		5,083		89			89		5,172	5,172			
100172788	PASCO	WA		12/06/2024		3,280		38			38		3,318	3,318			
100172789	PFLUGERVILLE	TX		12/06/2024		2,503		(119)			(119)		2,384	2,384			
100172791	VENICE	CA		12/06/2024		2,716		(46)			(46)		2,670	2,670			
100172792	BOYDS	MD		12/06/2024		197,143		(4,334)			(4,334)		192,809	192,809			
100172794	KENNEWICK	WA		12/06/2024		4,010		66			66		4,076	4,076			
100172795	FORT WORTH	TX		12/06/2024		1,341		(50)			(50)		1,291	1,291			
100172796	PASCO	WA		12/06/2024		2,808		1			1		2,809	2,809			
100172797	ANDERSON	SC		12/06/2024		2,008		(21)			(21)		1,987	1,987			
100172798	EAST HARTFORD	CT		12/06/2024		3,509		63			63		3,572	3,572			
100172799	DENVER	NC		12/06/2024		2,718		26			26		2,744	2,744			
100172800	MIAMI	FL		12/06/2024		4,930		(119)			(119)		4,811	4,811			
100172802	ALEXANDRIA	VA		12/06/2024		2,084		(99)			(99)		1,985	1,985			
100172803	ANCHORAGE	AK		12/06/2024		4,959		(31)			(31)		4,928	4,928			
100172804	DALLAS	TX		12/06/2024		4,630		9			9		4,639	4,639			
100172805	BRIGHTON	CO		12/06/2024		9,582		(259)			(259)		9,323	9,323			
100172806	PHILADELPHIA	PA		12/06/2024		1,262		(18)			(18)		1,244	1,244			
100172808	SOUTH BARRINGTON	IL		12/06/2024		8,383		(14)			(14)		8,369	8,369			
100172809	TAMPA	FL		12/06/2024		2,375		(28)			(28)		2,347	2,347			
100172810	FORT WORTH	TX		12/06/2024		1,194		(48)			(48)		1,146	1,146			
100172811	XENIA	OH		12/06/2024		917		(28)			(28)		889	889			
100172814	SAN LEANDRO	CA		12/06/2024		7,266		(345)			(345)		6,921	6,921			
100172815	THOUSAND OAKS (NEWBURY PARK AR	CA		12/06/2024		8,466		(139)			(139)		8,327	8,327			
100172816	PHOENIX	AZ		12/06/2024		3,250		(81)			(81)		3,169	3,169			
100172817	ALLENTOWN	PA		12/06/2024		2,182		(104)			(104)		2,078	2,078			
100172818	SAN DIEGO	CA		12/06/2024		12,443		(259)			(259)		12,184	12,184			
100172821	MIAMI	FL		12/06/2024		5,310		(60)			(60)		5,250	5,250			
100172822	DENVER	CO		12/06/2024		13,628		(161)			(161)		13,467	13,467			
100172823	HOLLISTER	CA		12/06/2024		8,442		(113)			(113)		8,329	8,329			
100172824	FAIRVIEW	OR		12/06/2024		2,856		5			5		2,861	2,861			
100172825	MINNEAPOLIS	MN		12/06/2024		9,717		(276)			(276)		9,441	9,441			
100172826	AZLE	TX		12/06/2024		6,850		(71)			(71)		6,779	6,779			
100172827	NEWBURGH	IN		12/06/2024		26		(1)			(1)		25	25			
100172828	WINTERS	CA		12/06/2024		5,927		(181)			(181)		5,746	5,746			
100172829	NORTH LAS VEGAS	NV		12/06/2024		1,983		(86)			(86)		1,897	1,897			
100172830	YORBA LINDA	CA		12/06/2024		742,613		(3,550)			(3,550)		739,063	739,063			
100172832	HOLT	MI		12/06/2024		3,007		(40)			(40)		2,967	2,967			
100172833	ESCONDIDO	CA		12/06/2024		11,244		(317)			(317)		10,927	10,927			
100172834	WESTLAKE VILLAGE	CA		12/06/2024		6,051		(64)			(64)		5,987	5,987			
100172835	BIRMINGHAM	MI		12/06/2024		4,480		(63)			(63)		4,417	4,417			
100172836	SPRING VALLEY	CA		12/06/2024		10,646		(28)			(28)		10,618	10,618			
100172839	CHARLOTTE	NC		10/25/2024		4,348		(193)			(193)		4,155	4,155			
100172840	LOS ANGELES	CA		10/25/2024		6,444		(237)			(237)		6,207	6,207			
100172841	KALAMA	WA		10/25/2024		3,571		(166)			(166)		3,405	3,405			
100172842	VICTORVILLE	CA		10/25/2024		3,263		(172)			(172)		3,091	3,091			
100172843	SANDY	OR		10/25/2024		3,753		(96)			(96)		3,657	3,657			
100172845	LANCASTER	CA		10/25/2024		3,073		(118)			(118)		2,955	2,955			
100172846	EPHRATA	PA		10/25/2024		2,438		(74)			(74)		2,364	2,364			
100172848	SAN ANTONIO	TX		10/25/2024		857		(12)			(12)		845	845			
100172849	CHARLOTTE	NC		10/25/2024		2,473		(96)			(96)		2,377	2,377			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172851	WORCESTER	MA		10/25/2024		2,903		(137)			(137)		2,766	2,766			
100172852	ALLENTOWN	PA		10/25/2024		3,000		(16)			(16)		2,984	2,984			
100172853	COMPTON	CA		10/25/2024		5,680		(171)			(171)		5,509	5,509			
100172854	DORCHESTER	MA		10/25/2024		7,240		(61)			(61)		7,179	7,179			
100172855	DELAWARE	OH		10/25/2024		2,441		(28)			(28)		2,413	2,413			
100172856	BAKERSFIELD	CA		10/25/2024		2,744		(67)			(67)		2,677	2,677			
100172858	HUNTINGTON PARK	CA		10/25/2024		4,375		(195)			(195)		4,180	4,180			
100172860	LAS CRUCES	NM		10/25/2024		1,312		(62)			(62)		1,250	1,250			
100172861	PERRIS	CA		10/25/2024		4,332		(47)			(47)		4,285	4,285			
100172862	OPA LOCKA	FL		10/25/2024		481		(23)			(23)		458	458			
100172863	HARTSVILLE	IN		10/25/2024		980		(12)			(12)		968	968			
100172864	MODESTO	CA		10/25/2024		2,417		(97)			(97)		2,320	2,320			
100172865	BAKERSFIELD	CA		10/25/2024		2,133		(1)			(1)		2,132	2,132			
100172866	LELAND	NC		10/25/2024		2,059		(49)			(49)		2,010	2,010			
100172868	OAKLAND	TN		10/25/2024		3,116		(8)			(8)		3,108	3,108			
100172869	LOS ANGELES	CA		10/25/2024		4,996		(84)			(84)		4,912	4,912			
100172870	EAST POINT	GA		10/25/2024		4,809		(313)			(313)		4,496	4,496			
100172871	LONG BEACH	CA		10/25/2024		14,117		(551)			(551)		13,566	13,566			
100172872	FARMINGTON	NM		10/25/2024		1,221		(58)			(58)		1,163	1,163			
100172873	GRAND RAPIDS	MI		10/25/2024		1,537		(53)			(53)		1,484	1,484			
100172874	NEW BRAUNFELS	TX		10/25/2024		3,423		(73)			(73)		3,350	3,350			
100172875	YORK	PA		10/25/2024		1,519		(31)			(31)		1,488	1,488			
100172876	LOS ANGELES	CA		10/25/2024		3,106		(32)			(32)		3,074	3,074			
100172877	ANCHORAGE	AK		10/25/2024		4,140		(114)			(114)		4,026	4,026			
100172878	TRIANGLE	VA		10/25/2024		3,627		(55)			(55)		3,572	3,572			
100172879	DUBLIN	OH		10/25/2024		5,938		(96)			(96)		5,842	5,842			
100172880	MODESTO	CA		10/25/2024		2,639		(111)			(111)		2,528	2,528			
100172881	NOLENSVILLE	TN		10/25/2024		3,612		(42)			(42)		3,570	3,570			
100172882	FAYETTEVILLE	AR		10/25/2024		1,731		(40)			(40)		1,691	1,691			
100172883	NEWPORT BEACH	CA		10/25/2024		34,486		(513)			(513)		33,973	33,973			
100172884	SHOREWOOD	IL		10/25/2024		2,586		(50)			(50)		2,536	2,536			
100172885	CLEVELAND	OH		10/25/2024		1,899		(88)			(88)		1,811	1,811			
100172887	HOUSTON	TX		10/25/2024		4,021		(87)			(87)		3,934	3,934			
100172888	GARFIELD HEIGHTS	OH		10/25/2024		994		(47)			(47)		947	947			
100172889	ELKTON	MD		10/25/2024		2,514		4			4		2,518	2,518			
100172892	PERRIS	CA		10/25/2024		4,982		(13)			(13)		4,969	4,969			
100172893	ROCKVILLE	MD		10/25/2024		4,307		1			1		4,308	4,308			
100172894	LOS ANGELES	CA		10/25/2024		16,133		(385)			(385)		15,748	15,748			
100172895	VINEMONT	AL		10/25/2024		2,945		(133)			(133)		2,812	2,812			
100172896	LANCASTER	CA		10/25/2024		2,656		(81)			(81)		2,575	2,575			
100172897	BAKERSFIELD	CA		10/25/2024		3,956		(154)			(154)		3,802	3,802			
100172898	VICTORVILLE	CA		10/25/2024		2,744		(33)			(33)		2,711	2,711			
100172899	HARROGATE	TN		10/25/2024		1,568		34			34		1,602	1,602			
100172900	TEMECULA	CA		10/25/2024		21,237		(693)			(693)		20,544	20,544			
100172901	YORK	PA		10/25/2024		709		(34)			(34)		675	675			
100172902	BAKERSFIELD	CA		10/25/2024		3,038		(24)			(24)		3,014	3,014			
100172903	BALTIMORE	MD		10/25/2024		6,132		(273)			(273)		5,859	5,859			
100172904	SAHUARITA	AZ		10/25/2024		2,208		(105)			(105)		2,103	2,103			
100172905	LOS ANGELES	CA		10/25/2024		14,112		(330)			(330)		13,782	13,782			
100172906	SANTA ROSA	CA		10/25/2024		4,136		(26)			(26)		4,110	4,110			
100172907	LOS ANGELES	CA		10/25/2024		5,573		(134)			(134)		5,439	5,439			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172908	LAS VEGAS	NV		10/25/2024		3,508		(272)			(272)		3,236	3,236			
100172909	SAN BERNARDINO	CA		10/25/2024		5,312		(168)			(168)		5,144	5,144			
100172910	HOUSTON	TX		10/25/2024		5,536		(63)			(63)		5,473	5,473			
100172911	MORENO VALLEY	CA		10/25/2024		3,927		(186)			(186)		3,741	3,741			
100172912	METAIRIE	LA		10/25/2024		4,140		(171)			(171)		3,969	3,969			
100172914	LOS BANOS	CA		10/25/2024		3,631		(172)			(172)		3,459	3,459			
100172915	WOODRIDGE	IL		10/25/2024		3,293		(115)			(115)		3,178	3,178			
100172916	GREENBELT	MD		10/25/2024		2,155		(102)			(102)		2,053	2,053			
100172917	BEAUMONT	TX		10/25/2024		1,589		(104)			(104)		1,485	1,485			
100172918	LANCASTER	CA		10/25/2024		3,643		(130)			(130)		3,513	3,513			
100172919	INDIANAPOLIS	IN		10/25/2024		6,831		(95)			(95)		6,736	6,736			
100172920	SCOTTSDALE	AZ		10/25/2024		5,827		(276)			(276)		5,551	5,551			
100172921	PLANO	TX		10/25/2024		2,296		(100)			(100)		2,196	2,196			
100172922	REDMOND	OR		10/25/2024		4,462		(117)			(117)		4,345	4,345			
100172923	INDIO	CA		10/25/2024		2,502		(57)			(57)		2,445	2,445			
100172926	TULALIP	WA		10/25/2024		3,241		(55)			(55)		3,186	3,186			
100172927	AUBURN	WA		10/25/2024		3,843		(50)			(50)		3,793	3,793			
100172928	PASSAIC	NJ		10/25/2024		3,089		(104)			(104)		2,985	2,985			
100172929	OAKLAND	CA		10/25/2024		4,141		(73)			(73)		4,068	4,068			
100172930	HOLLISTER	CA		10/25/2024		6,411		(7)			(7)		6,404	6,404			
100172931	LINCOLN	CA		10/25/2024		1,823		(86)			(86)		1,737	1,737			
100172933	BAKERSFIELD	CA		10/25/2024		4,695		(189)			(189)		4,506	4,506			
100172934	GRAFTON	MA		10/25/2024		2,557		(31)			(31)		2,526	2,526			
100172936	MORENO VALLEY	CA		10/25/2024		323,767		(13,065)			(13,065)		310,702	310,702			
100172937	WATSONVILLE	CA		10/25/2024		5,948		(167)			(167)		5,781	5,781			
100172938	LAS VEGAS	NV		10/25/2024		31,790		(1,232)			(1,232)		30,558	30,558			
100172939	LYNWOOD	CA		10/25/2024		4,780		(216)			(216)		4,564	4,564			
100172940	SAN BERNARDINO	CA		10/25/2024		5,171		(197)			(197)		4,974	4,974			
100172941	MERCED	CA		10/25/2024		2,736		7			7		2,743	2,743			
100172942	MONROE	NC		10/25/2024		6,064		(151)			(151)		5,913	5,913			
100172943	PEMBROKE PINES	FL		10/25/2024		2,709		(59)			(59)		2,650	2,650			
100172944	MANASSAS	VA		10/25/2024		5,181		(183)			(183)		4,998	4,998			
100172945	GEORGETOWN	TX		10/25/2024		9,190		(436)			(436)		8,754	8,754			
100172946	WILDWOOD	MO		10/25/2024		3,752		(108)			(108)		3,644	3,644			
100172947	ATLANTA	GA		10/25/2024		11,597		(779)			(779)		10,818	10,818			
100172948	LAKELAND	FL		10/25/2024		1,922		(91)			(91)		1,831	1,831			
100172949	LOS ANGELES	CA		10/25/2024		16,813		(223)			(223)		16,590	16,590			
100172950	LAKE ELSINORE	CA		10/25/2024		3,314		(121)			(121)		3,193	3,193			
100172951	HOMESTEAD	FL		10/25/2024		12,142		(419)			(419)		11,723	11,723			
100172952	SPOTSYLVANIA	VA		10/25/2024		2,828		(76)			(76)		2,752	2,752			
100172953	YUMA	AZ		10/25/2024		6,811		(280)			(280)		6,531	6,531			
100172954	LOS ANGELES	CA		10/25/2024		4,961		(235)			(235)		4,726	4,726			
100172955	RIVERSIDE	CA		10/25/2024		4,783		(192)			(192)		4,591	4,591			
100172956	CORAL SPRINGS	FL		10/25/2024		5,454		(167)			(167)		5,287	5,287			
100172957	CRANSTON	RI		10/25/2024		5,270		(141)			(141)		5,129	5,129			
100172958	RANCHO CUCAMONGA	CA		10/25/2024		9,560		(186)			(186)		9,374	9,374			
100172959	MIAMI	FL		10/25/2024		14,686		(79)			(79)		14,607	14,607			
100172960	SPRING	TX		10/25/2024		4,333		(142)			(142)		4,191	4,191			
100172961	PALM BAY	FL		10/25/2024		2,179		(86)			(86)		2,093	2,093			
100172962	LOS ANGELES	CA		10/25/2024		10,285		(337)			(337)		9,948	9,948			
100172963	SCOTTSDALE	AZ		10/25/2024		10,518		(299)			(299)		10,219	10,219			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172964	VICTORIA	TX		10/25/2024		11,972		(164)			(164)		11,808	11,808			
100172965	FALLBROOK	CA		10/25/2024		42,281		(878)			(878)		41,403	41,403			
100172967	RANCHO SANTA MARGARITA	CA		10/25/2024		13,320		(239)			(239)		13,081	13,081			
100172968	LOS ANGELES	CA		10/25/2024		1,961,561		(91,049)			(91,049)		1,870,512	1,870,512			
100172969	AURORA	IL		10/25/2024		3,200		(120)			(120)		3,080	3,080			
100172970	JONESBORO	AR		10/25/2024		6,102		(74)			(74)		6,028	6,028			
100172971	PALMDALE	CA		10/25/2024		6,212		(213)			(213)		5,999	5,999			
100172972	MIAMI	FL		10/25/2024		4,904		(167)			(167)		4,737	4,737			
100172974	ROSWELL	GA		10/25/2024		6,675		(488)			(488)		6,187	6,187			
100172975	INDIANAPOLIS	IN		10/25/2024		1,731		23			23		1,754	1,754			
100172976	NAPLES	FL		10/25/2024		8,458		(258)			(258)		8,200	8,200			
100172977	HOUSTON	TX		10/25/2024		4,388		(178)			(178)		4,210	4,210			
100172978	FREDERICKSBURG	VA		10/25/2024		3,255		(77)			(77)		3,178	3,178			
100172979	OAK ISLAND	NC		10/25/2024		3,958		(185)			(185)		3,773	3,773			
100172980	MIAMI	FL		10/25/2024		43,934		(812)			(812)		43,122	43,122			
100172981	SANTA ROSA	CA		10/25/2024		6,911		(111)			(111)		6,800	6,800			
100172982	INDEPENDENCE	MO		10/25/2024		2,097		(66)			(66)		2,031	2,031			
100172983	MIAMI GARDENS	FL		10/25/2024		5,159		(110)			(110)		5,049	5,049			
100172985	MONTGOMERY VILLAGE	MD		10/25/2024		2,497		(169)			(169)		2,328	2,328			
100172987	BRASELTON	GA		10/25/2024		3,317		(94)			(94)		3,223	3,223			
100172989	WINDER	GA		10/25/2024		1,925		(91)			(91)		1,834	1,834			
100172992	GRANADA HILLS	CA		10/25/2024		8,389		(347)			(347)		8,042	8,042			
100172993	TOMS RIVER	NJ		10/25/2024		4,708		(199)			(199)		4,509	4,509			
100172994	MIAMI	FL		10/25/2024		5,938		(134)			(134)		5,804	5,804			
100172995	SPRING	TX		10/25/2024		134,233		(4,233)			(4,233)		130,000	130,000			
100172996	HOUSTON	TX		10/25/2024		4,205		(195)			(195)		4,010	4,010			
100172998	LA PORTE	TX		10/25/2024		5,005		(113)			(113)		4,892	4,892			
100172999	MISSOULA	MT		10/25/2024		3,075		(81)			(81)		2,994	2,994			
100173000	MIAMI	FL		10/25/2024		7,033		(137)			(137)		6,896	6,896			
100173001	MISSOULA	MT		10/25/2024		4,283		(113)			(113)		4,170	4,170			
100173002	ROCKFORD	IL		10/25/2024		2,294		(41)			(41)		2,253	2,253			
100173003	HANFORD	CA		10/25/2024		2,846		(1)			(1)		2,845	2,845			
100173004	BROOKLYN	NY		10/25/2024		14,644		(563)			(563)		14,081	14,081			
100173005	BROOKLYN	NY		10/25/2024		4,852		(16)			(16)		4,836	4,836			
100173006	WESTON	FL		10/25/2024		3,675		(146)			(146)		3,529	3,529			
100173007	NORTH RICHLAND HILLS	TX		10/25/2024		4,154		(58)			(58)		4,096	4,096			
100173008	NUEVO	CA		10/25/2024		4,209		(70)			(70)		4,139	4,139			
100173009	CRYSTAL BEACH	TX		10/25/2024		6,562		(294)			(294)		6,268	6,268			
100173010	HIALEAH	FL		10/25/2024		6,012		(185)			(185)		5,827	5,827			
100173012	RIVERSIDE	CA		10/25/2024		7,745		(321)			(321)		7,424	7,424			
100173014	MADISONVILLE	LA		10/25/2024		2,784		(52)			(52)		2,732	2,732			
100173015	BONNEAU	SC		10/25/2024		5,179		(118)			(118)		5,061	5,061			
100173016	ALOHA	OR		10/25/2024		4,596		(218)			(218)		4,378	4,378			
100173017	POINT PLEASANT BORO	NJ		10/25/2024		5,646		(78)			(78)		5,568	5,568			
100173019	HONOLULU	HI		10/25/2024		3,250		(66)			(66)		3,184	3,184			
100173020	LOS ANGELES WOODLAND	CA		10/25/2024		9,820		(359)			(359)		9,461	9,461			
100173021	COVINGTON	LA		10/25/2024		2,242		(83)			(83)		2,159	2,159			
100173022	HIGHLAND	CA		10/25/2024		5,878		(175)			(175)		5,703	5,703			
100173023	HOUSTON	TX		10/25/2024		4,210		(200)			(200)		4,010	4,010			
100173024	BAKERSFIELD	CA		10/25/2024		3,630		(138)			(138)		3,492	3,492			
100173025	ORANGE BEACH	AL		10/25/2024		17,153		(196)			(196)		16,957	16,957			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173026	BLOOMFIELD	NJ		10/25/2024		4,465		(212)			(212)		4,253	4,253			
100173027	SACRAMENTO	CA		10/25/2024		2,794		17			17		2,811	2,811			
100173028	EL CAJON	CA		10/25/2024		9,781		(435)			(435)		9,346	9,346			
100173029	EL PASO	TX		10/25/2024		1,602		(119)			(119)		1,483	1,483			
100173036	DAYTON	OH		10/25/2024		1,989		(48)			(48)		1,941	1,941			
100173037	PATTERSON	CA		10/25/2024		3,376		(76)			(76)		3,300	3,300			
100173039	SALEM	OR		10/25/2024		9,448		(214)			(214)		9,234	9,234			
100173040	GADSDEN	AL		10/25/2024		1,169		(83)			(83)		1,086	1,086			
100173041	SILETZ	OR		10/25/2024		1,909		(137)			(137)		1,772	1,772			
100173042	DESOTO	TX		10/25/2024		3,505		(249)			(249)		3,256	3,256			
100173044	SAN BERNARDINO	CA		10/25/2024		10,349		(602)			(602)		9,747	9,747			
100173047	BIRDSBORO	PA		10/25/2024		2,857		(117)			(117)		2,740	2,740			
100173048	OCEANSIDE	CA		10/25/2024		6,886		(252)			(252)		6,634	6,634			
100173049	FONTANA	CA		10/25/2024		5,051		(124)			(124)		4,927	4,927			
100173050	ATLANTA	GA		10/25/2024		4,069		(146)			(146)		3,923	3,923			
100173051	SAN MARCOS	TX		10/25/2024		9,101		(307)			(307)		8,794	8,794			
100173052	FORT WASHINGTON	MD		10/25/2024		1,399		(71)			(71)		1,328	1,328			
100173053	SANGER	CA		10/25/2024		10,041		(236)			(236)		9,805	9,805			
100173054	VISTA	CA		10/25/2024		9,253		(123)			(123)		9,130	9,130			
100173055	LUBBOCK	TX		10/25/2024		7,210		(294)			(294)		6,916	6,916			
100173056	AIEA	HI		10/25/2024		10,870		(264)			(264)		10,606	10,606			
100173057	EL PASO	TX		10/25/2024		8,412		(305)			(305)		8,107	8,107			
100173058	FORT LAUDERDALE	FL		10/25/2024		8,118		(386)			(386)		7,732	7,732			
100173059	OAKWOOD	GA		10/25/2024		2,182		(77)			(77)		2,105	2,105			
100173060	RANCHO SANTA MARGARITA	CA		10/25/2024		4,793		(204)			(204)		4,589	4,589			
100173061	VISALIA	CA		10/25/2024		3,682		42			42		3,724	3,724			
100173064	LAS VEGAS	NV		10/25/2024		4,503		(71)			(71)		4,432	4,432			
100173065	FAIRVIEW	TX		10/25/2024		22,894		(378)			(378)		22,516	22,516			
100173066	WAYNE	PA		10/25/2024		6,745		(320)			(320)		6,425	6,425			
100173068	LOS ANGELES (STUDIO CI	CA		10/25/2024		31,761		(783)			(783)		30,978	30,978			
100173070	JENKS	OK		10/25/2024		2,666		(1)			(1)		2,665	2,665			
100173072	MORENO VALLEY	CA		10/25/2024		3,452		(76)			(76)		3,376	3,376			
100173074	SCOTTSDALE	AZ		10/25/2024		28,703		(1,029)			(1,029)		27,674	27,674			
100173075	FLEMINGTON	NJ		10/25/2024		6,182		(230)			(230)		5,952	5,952			
100173076	CORPUS CHRISTI	TX		10/25/2024		1,772		(80)			(80)		1,692	1,692			
100173077	ROSAMOND	CA		10/25/2024		1,559		(74)			(74)		1,485	1,485			
100173078	HUNTINGTON	NY		10/25/2024		11,313		(349)			(349)		10,964	10,964			
100173081	BROOKLYN	NY		10/25/2024		28,181		(1,337)			(1,337)		26,844	26,844			
100173082	RIVERSIDE	NJ		10/25/2024		1,272		(65)			(65)		1,207	1,207			
100173083	RIVERSIDE	NJ		10/25/2024		3,688		(164)			(164)		3,524	3,524			
100173084	NEW YORK	NY		10/25/2024		18,527		(305)			(305)		18,222	18,222			
100173085	BROOKLYN	NY		10/25/2024		4,811		(275)			(275)		4,536	4,536			
100173086	TUCSON	AZ		10/25/2024		3,241		(83)			(83)		3,158	3,158			
100173087	COMPTON	CA		10/25/2024		6,248		(137)			(137)		6,111	6,111			
100173088	BUSHKILL	PA		10/25/2024		1,089		(16)			(16)		1,073	1,073			
100173090	ANKENY	IA		10/30/2024		3,361		(117)			(117)		3,244	3,244			
100173091	LAKE HARMONY	PA		10/30/2024		32,085		(861)			(861)		31,224	31,224			
100173092	MCHENRY	MD		10/30/2024		6,486		(224)			(224)		6,262	6,262			
100173093	ORLANDO	FL		10/30/2024		113,963		(4,194)			(4,194)		109,769	109,769			
100173094	CHARLOTTE	NC		10/30/2024		3,163		(80)			(80)		3,083	3,083			
100173095	COCONUT CREEK	FL		10/30/2024		29,709		(1,109)			(1,109)		28,600	28,600			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173096	VILLAS	NJ		10/30/2024		2,443		(82)			(82)		2,361	2,361			
100173097	ALPHARETTA	GA		10/30/2024		4,130		(111)			(111)		4,019	4,019			
100173098	PALM BAY	FL		10/30/2024		2,341		(96)			(96)		2,245	2,245			
100173099	EATONTON	GA		10/30/2024		9,563		(54)			(54)		9,509	9,509			
100173100	HOMESTEAD	FL		10/30/2024		2,847		(86)			(86)		2,761	2,761			
100173101	WESTCLIFFE	CO		10/30/2024		90,802		(526)			(526)		90,276	90,276			
100173102	SOUTH PLAINFIELD	NJ		10/30/2024		11,706		(196)			(196)		11,510	11,510			
100173103	WESLEY CHAPEL	FL		10/30/2024		3,565		68			68		3,633	3,633			
100173104	KANSAS CITY	MO		10/30/2024		3,085		(66)			(66)		3,019	3,019			
100173106	MOUNT LEMMON	AZ		10/30/2024		24,455		(406)			(406)		24,049	24,049			
100173107	LITTLETON	CO		10/30/2024		3,089		(88)			(88)		3,001	3,001			
100173108	CARY	NC		10/30/2024		5,496		(74)			(74)		5,422	5,422			
100173109	DURANGO	CO		10/30/2024		7,038		(13)			(13)		7,025	7,025			
100173110	NEWARK	DE		10/30/2024		2,962		(69)			(69)		2,893	2,893			
100173111	SAINT JOHNS	FL		10/30/2024		4,091		(99)			(99)		3,992	3,992			
100173113	SACRAMENTO	CA		10/30/2024		2,898		(56)			(56)		2,842	2,842			
100173114	ELLIJAY	GA		10/30/2024		3,912		(24)			(24)		3,888	3,888			
100173115	GARDNERVILLE	NV		10/30/2024		5,420		(32)			(32)		5,388	5,388			
100173116	SAN DIEGO	CA		10/30/2024		10,424		(192)			(192)		10,232	10,232			
100173117	CHULA VISTA	CA		10/30/2024		9,037		(130)			(130)		8,907	8,907			
100173119	GEORGETOWN	TX		10/30/2024		11,216		(118)			(118)		11,098	11,098			
100173120	FRANKLIN	TN		10/30/2024		5,811		(139)			(139)		5,672	5,672			
100173121	BEND	OR		10/30/2024		5,381		(122)			(122)		5,259	5,259			
100173122	TRENTON	ME		10/30/2024		3,106		(72)			(72)		3,034	3,034			
100173123	BANGOR	PA		10/30/2024		6,761		(136)			(136)		6,625	6,625			
100173124	VALLEJO	CA		10/30/2024		17,147		(49)			(49)		17,098	17,098			
100173125	PARADISE	CA		10/30/2024		5,916		(207)			(207)		5,709	5,709			
100173127	DES MOINES	WA		10/30/2024		6,212		(104)			(104)		6,108	6,108			
100173129	BLOOMINGBURG	NY		10/30/2024		4,096		(2)			(2)		4,094	4,094			
100173130	MYRTLE BEACH	SC		10/30/2024		2,881		(53)			(53)		2,828	2,828			
100173131	SOUTH LAKE TAHOE	CA		10/30/2024		77,315		(742)			(742)		76,573	76,573			
100173132	BLAINE	WA		10/30/2024		3,182		(67)			(67)		3,115	3,115			
100173133	HERRIMAN	UT		10/30/2024		4,931		(108)			(108)		4,823	4,823			
100173134	GREENCASTLE	PA		10/30/2024		5,309		(84)			(84)		5,225	5,225			
100173135	CYPRESS	TX		10/30/2024		2,817		(72)			(72)		2,745	2,745			
100173136	SAN DIEGO	CA		10/30/2024		4,694		(102)			(102)		4,592	4,592			
100173138	OAK ISLAND	NC		10/30/2024		6,255		(72)			(72)		6,183	6,183			
100173139	ALPHARETTA	GA		10/30/2024		7,814		(213)			(213)		7,601	7,601			
100173140	SMITHFIELD	VA		10/30/2024		3,397		(102)			(102)		3,295	3,295			
100173141	FRESNO	CA		10/30/2024		5,981		(153)			(153)		5,828	5,828			
100173142	ARVADA	CO		10/30/2024		5,146		(123)			(123)		5,023	5,023			
100173143	SACRAMENTO	CA		10/30/2024		6,930		(107)			(107)		6,823	6,823			
100173144	AUSTIN	TX		10/30/2024		3,484		(72)			(72)		3,412	3,412			
100173145	BOISE	ID		10/30/2024		4,039		(67)			(67)		3,972	3,972			
100173146	PHOENIX	AZ		10/30/2024		5,972		(36)			(36)		5,936	5,936			
100173147	DAWSONVILLE	GA		10/30/2024		3,448		(53)			(53)		3,395	3,395			
100173148	BASS LAKE	CA		10/30/2024		5,168		(24)			(24)		5,144	5,144			
100173149	MINNEAPOLIS	MN		10/30/2024		2,541		(83)			(83)		2,458	2,458			
100173150	COOPERSBURG	PA		10/30/2024		3,223		58			58		3,281	3,281			
100173151	RENO	NV		10/30/2024		7,171		(125)			(125)		7,046	7,046			
100173153	MAHWAH	NJ		10/30/2024		5,188		(40)			(40)		5,148	5,148			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173154	MESA	AZ		10/30/2024		21,569		(413)			(413)		21,156	21,156			
100173155	WEST VALLEY	UT		10/30/2024		4,487		(53)			(53)		4,434	4,434			
100173156	MARYSVILLE	WA		10/30/2024		6,502		(100)			(100)		6,402	6,402			
100173157	LAKE GENEVA	WI		10/30/2024		2,745		(73)			(73)		2,672	2,672			
100173158	PHOENIX	AZ		10/30/2024		3,755		(76)			(76)		3,679	3,679			
100173159	FAIRFAX	VA		10/30/2024		12,661		(186)			(186)		12,475	12,475			
100173160	COLLEGE STATION	TX		10/30/2024		14,547		(434)			(434)		14,113	14,113			
100173161	CHAPEL HILL	NC		10/30/2024		5,396		(60)			(60)		5,336	5,336			
100173162	FRESNO	CA		10/30/2024		2,385		(88)			(88)		2,297	2,297			
100173163	MINNEAPOLIS	MN		10/30/2024		5,838		(75)			(75)		5,763	5,763			
100173164	BELLEVUE	WA		10/30/2024		2,450		(70)			(70)		2,380	2,380			
100173165	CORONA	CA		10/30/2024		6,892		(79)			(79)		6,813	6,813			
100173166	EL PRADO	NM		10/30/2024		3,017		(83)			(83)		2,934	2,934			
100173167	LAS VEGAS	NV		10/30/2024		141,207		(3,461)			(3,461)		137,746	137,746			
100173168	MONTEREY	VA		10/30/2024		3,053		(30)			(30)		3,023	3,023			
100173169	WOODLAND HILLS	CA		10/30/2024		42,466		(675)	3		(678)		41,788	41,733		(55)	(55)
100173170	COLONIAL BEACH	VA		10/30/2024		3,900		(116)			(116)		3,784	3,784			
100173171	CENTURIA	WI		10/30/2024		3,397		(180)			(180)		3,217	3,217			
100173172	MC KINNEY	TX		10/30/2024		3,802		(61)			(61)		3,741	3,741			
100173173	CHARLOTTE	NC		10/30/2024		3,807		(114)			(114)		3,693	3,693			
100173174	LAS VEGAS	NV		10/30/2024		7,449		(7)			(7)		7,442	7,442			
100173175	FRESNO	CA		10/30/2024		2,106		(28)			(28)		2,078	2,078			
100173176	NEW SMYRNA BEACH	FL		10/30/2024		3,835		(71)			(71)		3,764	3,764			
100173177	LAKE ARIEL	PA		10/30/2024		6,788		(181)			(181)		6,607	6,607			
100173180	GAINESVILLE	GA		10/30/2024		6,566		(127)			(127)		6,439	6,439			
100173181	HENDERSON	NV		10/30/2024		5,830		(160)			(160)		5,670	5,670			
100173182	HENDERSON	NV		10/30/2024		3,511		(95)			(95)		3,416	3,416			
100173183	ALLENTOWN	PA		10/30/2024		3,358		(65)			(65)		3,293	3,293			
100173184	LAS VEGAS	NV		10/30/2024		4,876		(129)			(129)		4,747	4,747			
100173185	EUGENE	OR		10/30/2024		2,644		(59)			(59)		2,585	2,585			
100173186	BANDERA	TX		10/30/2024		3,025		(91)			(91)		2,934	2,934			
100173187	BAKERSFIELD	CA		10/30/2024		10,052		(256)			(256)		9,796	9,796			
100173188	SAN DIEGO	CA		10/30/2024		5,365		(113)			(113)		5,252	5,252			
100173189	KIRKLAND	WA		10/30/2024		6,931		(147)			(147)		6,784	6,784			
100173190	LOS ANGELES	CA		10/30/2024		6,330		(130)			(130)		6,200	6,200			
100173191	FOLEY	AL		10/30/2024		6,069		(19)			(19)		6,050	6,050			
100173192	FORNEY	TX		10/30/2024		2,372		(67)			(67)		2,305	2,305			
100173193	LAUDERDALE BY THE SEA	FL		10/30/2024		5,487		(118)			(118)		5,369	5,369			
100173194	GRETNA	NE		10/30/2024		2,296		(38)			(38)		2,258	2,258			
100173195	FORNEY	TX		10/30/2024		2,365		(58)			(58)		2,307	2,307			
100173196	LAS VEGAS	NV		10/30/2024		6,641		(53)			(53)		6,588	6,588			
100173197	ROSEVILLE	CA		10/30/2024		5,107		42			42		5,149	5,149			
100173198	DEL VALLE	TX		10/30/2024		3,091		(73)			(73)		3,018	3,018			
100173199	FORNEY	TX		10/30/2024		2,089		(27)			(27)		2,062	2,062			
100173200	HUNTSVILLE	AL		10/30/2024		2,806		(16)			(16)		2,790	2,790			
100173201	SAN JUAN CAPISTRANO	CA		10/30/2024		4,507		(115)			(115)		4,392	4,392			
100173202	SAN ANTONIO	TX		10/30/2024		12,935		(400)			(400)		12,535	12,535			
100173203	HENDERSON	NV		10/30/2024		5,533		236			236		5,769	5,769			
100173204	LORDS VALLEY	PA		10/30/2024		2,995		(62)			(62)		2,933	2,933			
100173205	APOPKA	FL		10/30/2024		35,853		(1,251)			(1,251)		34,602	34,602			
100173206	BAKERSFIELD	CA		10/30/2024		14,914		(416)			(416)		14,498	14,498			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173207	SEDONA	AZ		10/30/2024		311,703		(2,413)			(2,413)		309,290	309,290			
100173208	SACRAMENTO	CA		10/30/2024		10,239		(200)			(200)		10,039	10,039			
100173209	CONCORD	NC		10/30/2024		3,044		(87)			(87)		2,957	2,957			
100173211	MONROE	NC		10/30/2024		180,180		(4,406)	165		(4,571)		175,609	175,273		(336)	(336)
100173212	HENDERSON	NV		10/30/2024		3,954		(53)			(53)		3,901	3,901			
100173213	CYPRESS	TX		10/30/2024		7,097		(9)			(9)		7,088	7,088			
100173214	HASLETT	MI		10/30/2024		3,748		(104)			(104)		3,644	3,644			
100173215	JEFFERSON	CO		10/30/2024		6,464		(18)			(18)		6,446	6,446			
100173216	ALBANY	NY		10/30/2024		2,980		(61)			(61)		2,919	2,919			
100173217	PORTER	TX		10/30/2024		13,645		371			371		14,016	14,016			
100173218	PORT ISABEL	TX		10/30/2024		6,253		(111)			(111)		6,142	6,142			
100173219	OCEAN CITY	MD		10/30/2024		3,414		(62)			(62)		3,352	3,352			
100173220	ROSELAND	VA		10/30/2024		7,241		(59)			(59)		7,182	7,182			
100173221	MANASSAS	VA		10/30/2024		3,086		(65)			(65)		3,021	3,021			
100173222	UNION	KY		10/30/2024		3,359		(29)			(29)		3,330	3,330			
100173223	COLUMBUS	OH		10/30/2024		14,024		148			148		14,172	14,172			
100173224	ORMOND BEACH	FL		10/30/2024		3,478		(122)			(122)		3,356	3,356			
100173225	BRASELTON	GA		10/30/2024		3,185		(32)			(32)		3,153	3,153			
100173226	MYRTLE BEACH	SC		10/30/2024		4,337		25			25		4,362	4,362			
100173227	SANFORD	NC		10/30/2024		3,176		38			38		3,214	3,214			
100173228	COLUMBUS	OH		10/30/2024		5,626		119			119		5,745	5,745			
100173229	CHARLOTTE	NC		10/30/2024		3,730		(49)			(49)		3,681	3,681			
100173230	SAVANNAH	GA		10/30/2024		3,642		(29)			(29)		3,613	3,613			
100173232	CHARLOTTE	NC		10/30/2024		3,028		38			38		3,066	3,066			
100173233	LAS VEGAS	NV		10/30/2024		3,521		18			18		3,539	3,539			
100173234	SURF CITY	NC		10/30/2024		3,261		(12)			(12)		3,249	3,249			
100173235	TRINITY	NC		10/30/2024		4,720		143			143		4,863	4,863			
100173236	MT PLEASANT	SC		10/30/2024		92,050		(1,956)			(1,956)		90,094	90,094			
100173237	PAGOSA SPRINGS	CO		10/30/2024		5,105		(130)			(130)		4,975	4,975			
100173238	ONTARIO	CA		10/30/2024		10,919		(374)			(374)		10,545	10,545			
100173239	BETHEL SPRINGS	TN		10/30/2024		418,745		(10,708)			(10,708)		408,037	408,037			
100173240	HENDERSON	NV		10/30/2024		3,376		(19)			(19)		3,357	3,357			
100173241	SAINT AUGUSTINE	FL		10/30/2024		4,687		77			77		4,764	4,764			
100173242	SAINT AUGUSTINE	FL		10/30/2024		3,466		4			4		3,470	3,470			
100173243	ELLIJAY	GA		10/30/2024		10,056		(102)			(102)		9,954	9,954			
100173244	PALM COAST	FL		10/30/2024		5,344		(174)			(174)		5,170	5,170			
100173246	COLUMBUS	OH		10/30/2024		2,978		(68)			(68)		2,910	2,910			
100173247	HOWARD CITY	MI		10/30/2024		2,593		(79)			(79)		2,514	2,514			
100173248	CHARLOTTE	NC		10/30/2024		2,932		20			20		2,952	2,952			
100173249	PENSACOLA	FL		10/30/2024		2,530		80			80		2,610	2,610			
100173250	CORAL SPRINGS	FL		10/30/2024		5,469		(43)			(43)		5,426	5,426			
100173251	SHOW LOW	AZ		10/30/2024		4,210		(55)			(55)		4,155	4,155			
100173252	SAINT LOUIS	MO		10/30/2024		2,982		(95)			(95)		2,887	2,887			
100173253	PORT LUDLOW	WA		10/30/2024		7,966		(165)			(165)		7,801	7,801			
100173255	SPARTA	NC		10/30/2024		39,994		(1,336)			(1,336)		38,658	38,658			
100173256	PINCKNEY	MI		10/30/2024		5,123		(174)			(174)		4,949	4,949			
100173257	SAN TAN VALLEY	AZ		10/30/2024		3,996		195			195		4,191	4,191			
100173258	DELTAVILLE	VA		10/30/2024		4,244		(102)			(102)		4,142	4,142			
100173259	ANCHORAGE	AK		10/30/2024		2,935		(100)			(100)		2,835	2,835			
100173260	FORT WORTH	TX		10/30/2024		3,099		(87)			(87)		3,012	3,012			
100173261	ROSCOMMON	MI		10/30/2024		2,821		(78)			(78)		2,743	2,743			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173262	FRANKLIN PARK	IL		10/30/2024		2,400		(82)			(82)		2,318	2,318			
100173263	FRANKFORD	DE		10/30/2024		2,844		(35)			(35)		2,809	2,809			
100173264	DAWSONVILLE	GA		10/30/2024		3,689		(29)			(29)		3,660	3,660			
100173265	ARLINGTON	TX		10/30/2024		2,611		(77)			(77)		2,534	2,534			
100173266	NARRAGANSETT	RI		10/30/2024		5,284		(94)			(94)		5,190	5,190			
100173267	NAPLES	FL		10/30/2024		3,653		(79)			(79)		3,574	3,574			
100173268	NEWARK	DE		10/30/2024		4,259		(62)			(62)		4,197	4,197			
100173269	CRYSTAL BEACH	TX		10/30/2024		5,492		(181)			(181)		5,311	5,311			
100173270	SCOTTSDALE	AZ		10/30/2024		3,083		(98)			(98)		2,985	2,985			
100173271	BELLA VISTA	AR		10/30/2024		3,507		(32)			(32)		3,475	3,475			
100173272	WHEATLAND	MO		10/30/2024		2,714		(75)			(75)		2,639	2,639			
100173273	NAPLES	FL		10/30/2024		5,335		(125)			(125)		5,210	5,210			
100173274	CAROLINA BEACH	NC		10/30/2024		3,695		(98)			(98)		3,597	3,597			
100173275	CEDAREDGE	CO		10/30/2024		6,124		(79)			(79)		6,045	6,045			
100173276	NORTH CHARLESTON	SC		10/30/2024		2,857		(72)			(72)		2,785	2,785			
100173277	STAFFORD	VA		10/30/2024		3,549		(73)			(73)		3,476	3,476			
100173279	TRINIDAD	CO		10/30/2024		12,555		(227)			(227)		12,328	12,328			
100173280	WESTMINSTER	MD		10/30/2024		2,613		(53)			(53)		2,560	2,560			
100173281	SAINT CLOUD	FL		10/30/2024		31,684		(1,186)			(1,186)		30,498	30,498			
100173282	CAMDENTON	MO		10/30/2024		4,044		(130)			(130)		3,914	3,914			
100173283	SPRING HILL	TN		10/30/2024		3,180		(87)			(87)		3,093	3,093			
100173284	FREEPORT	FL		10/30/2024		3,264		(59)			(59)		3,205	3,205			
100173285	SACRAMENTO	CA		10/30/2024		4,629		(114)			(114)		4,515	4,515			
100173286	ROHNERT PARK	CA		10/30/2024		6,578		(128)			(128)		6,450	6,450			
100173287	HAMPTON	NH		10/30/2024		2,960		(100)			(100)		2,860	2,860			
100173288	MOUNT DESERT	ME		10/30/2024		6,054		(94)			(94)		5,960	5,960			
100173289	MIAMI	FL		10/30/2024		121,391		(1,240)			(1,240)		120,151	120,151			
100173290	COLUMBUS	GA		10/30/2024		4,856		(182)			(182)		4,674	4,674			
100173291	NACOGDOCHES	TX		10/30/2024		2,979		(82)			(82)		2,897	2,897			
100173292	NASHVILLE	TN		10/30/2024		3,452		(48)			(48)		3,404	3,404			
100173295	WOODBURY	MN		10/30/2024		2,685		(89)			(89)		2,596	2,596			
100173296	REDMOND	OR		10/30/2024		4,936		(208)			(208)		4,728	4,728			
100173297	MILWAUKEE	WI		10/30/2024		2,966		(60)			(60)		2,906	2,906			
100173298	GARNER	NC		10/30/2024		3,586		(41)			(41)		3,545	3,545			
100173299	DAVIS	CA		10/30/2024		6,013		(102)			(102)		5,911	5,911			
100173300	SAINT AUGUSTINE	FL		10/30/2024		37,119		(504)			(504)		36,615	36,615			
100173301	NOBLESVILLE	IN		10/30/2024		4,040		(54)			(54)		3,986	3,986			
100173302	PIGEON FORGE	TN		10/30/2024		6,652		(246)			(246)		6,406	6,406			
100173303	MILLEDGEVILLE	GA		10/30/2024		8,256		81			81		8,337	8,337			
100173305	NORTH LAS VEGAS	NV		10/30/2024		7,023		(140)			(140)		6,883	6,883			
100173307	DALLAS	TX		10/30/2024		2,780		(58)			(58)		2,722	2,722			
100173308	TYBEE ISLAND	GA		10/30/2024		4,057		(122)			(122)		3,935	3,935			
100173309	LA PORTE	IN		10/30/2024		3,784		(31)			(31)		3,753	3,753			
100173310	DAVENPORT	FL		10/30/2024		2,851		(87)			(87)		2,764	2,764			
100173311	MC GAHEYSVILLE	VA		10/30/2024		3,839		(77)			(77)		3,762	3,762			
100173312	LEONARDTOWN	MD		10/30/2024		3,118		(96)			(96)		3,022	3,022			
100173313	MONROE	NC		10/30/2024		2,416		(53)			(53)		2,363	2,363			
100173314	PANAMA CITY BEACH	FL		10/30/2024		15,534		(303)			(303)		15,231	15,231			
100173315	VILLAS	NJ		10/30/2024		7,681		(232)			(232)		7,449	7,449			
100173316	WAKE FOREST	NC		10/30/2024		2,660		(100)			(100)		2,560	2,560			
100173317	HAGERSTOWN	MD		10/30/2024		2,633		(65)			(65)		2,568	2,568			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173318	DURANGO	CO		10/30/2024		5,355		(169)			(169)		5,186	5,186			
100173319	CHANTILLY	VA		10/30/2024		5,132		(75)			(75)		5,057	5,057			
100173320	NORTH SALT LAKE	UT		10/30/2024		3,872		(128)			(128)		3,744	3,744			
100173321	KISSIMMEE	FL		10/30/2024		4,318		(90)			(90)		4,228	4,228			
100173323	SHAVER LAKE	CA		10/30/2024		10,964		(266)			(266)		10,698	10,698			
100173324	DAWSONVILLE	GA		10/30/2024		3,176		(81)			(81)		3,095	3,095			
100173325	MONTEBELLO	CA		10/30/2024		6,902		(142)			(142)		6,760	6,760			
100173326	CARYVILLE	TN		10/30/2024		12,185		(73)			(73)		12,112	12,112			
100173327	SURPRISE	AZ		10/30/2024		3,979		(82)			(82)		3,897	3,897			
100173328	ROUND ROCK	TX		10/30/2024		4,788		58			58		4,846	4,846			
100173329	LEHI	UT		10/30/2024		5,103		(75)			(75)		5,028	5,028			
100173331	SALINAS	CA		10/30/2024		2,622		(62)			(62)		2,560	2,560			
100173332	GLENEDEN BEACH	OR		10/30/2024		4,424		(27)			(27)		4,397	4,397			
100173333	LIBERTY HILL	TX		10/30/2024		14,586		967			967		15,553	15,553			
100173334	PRESTON	ID		10/30/2024		4,093		16			16		4,109	4,109			
100173335	LEHI	UT		10/30/2024		3,032		(50)			(50)		2,982	2,982			
100173336	LOGANVILLE	GA		10/30/2024		2,971		(110)			(110)		2,861	2,861			
100173337	MAGNOLIA	TX		10/30/2024		3,018		89			89		3,107	3,107			
100173338	BEACH HAVEN	NJ		10/30/2024		22,661		(612)			(612)		22,049	22,049			
100173339	GUYTON	GA		10/30/2024		2,907		(68)			(68)		2,839	2,839			
100173340	WASHINGTON	UT		10/30/2024		5,120		(132)			(132)		4,988	4,988			
100173342	MILLIKEN	CO		10/30/2024		3,816		(9)			(9)		3,807	3,807			
100173343	VICTORVILLE	CA		10/30/2024		4,929		(55)			(55)		4,874	4,874			
100173344	SUFFOLK	VA		10/30/2024		6,662		(47)			(47)		6,615	6,615			
100173345	MANTECA	CA		10/30/2024		4,402		(122)			(122)		4,280	4,280			
100173346	OCEAN CITY	NJ		10/30/2024		7,835		(165)			(165)		7,670	7,670			
100173347	MANTECA	CA		10/30/2024		6,613		(218)			(218)		6,395	6,395			
100173349	FREDERICKSBURG	VA		10/30/2024		2,785		(70)			(70)		2,715	2,715			
100173350	KINGSTON	OK		10/30/2024		3,761		(50)			(50)		3,711	3,711			
100173351	PORTLAND	OR		10/30/2024		4,211		33			33		4,244	4,244			
100173352	PLYMOUTH	MI		10/30/2024		2,264		(90)			(90)		2,174	2,174			
100173353	LEANDER	TX		10/30/2024		5,902		(178)			(178)		5,724	5,724			
100173354	JANESVILLE	WI		10/30/2024		3,758		(95)			(95)		3,663	3,663			
100173355	OAK RIDGE	TN		10/30/2024		2,821		(80)			(80)		2,741	2,741			
100173356	NOGALES	AZ		10/30/2024		2,375		(99)			(99)		2,276	2,276			
100173357	EL CERRITO	CA		10/30/2024		8,459		(181)			(181)		8,278	8,278			
100173358	ORLANDO	FL		10/30/2024		5,216		(94)			(94)		5,122	5,122			
100173359	KINGSTON	WA		10/30/2024		2,863		(37)			(37)		2,826	2,826			
100173360	HEMPSTEAD	TX		10/30/2024		3,475		(90)			(90)		3,385	3,385			
100173361	AUSTIN	TX		10/30/2024		27,191		(700)			(700)		26,491	26,491			
100173362	QUINCY	MA		10/30/2024		7,081		(214)			(214)		6,867	6,867			
100173363	AUSTIN	TX		10/30/2024		5,259		(63)			(63)		5,196	5,196			
100173364	LAUREL SPRINGS	NC		10/30/2024		3,886		(80)			(80)		3,806	3,806			
100173365	MUNDS PARK	AZ		10/30/2024		10,644		(167)			(167)		10,477	10,477			
100173366	ROCKWALL	TX		10/30/2024		2,942		(84)			(84)		2,858	2,858			
100173367	GLENDALE	AZ		10/30/2024		2,787		(60)			(60)		2,727	2,727			
100173368	KANSAS CITY	MO		10/30/2024		3,502		(122)			(122)		3,380	3,380			
100173369	SAN JOSE	CA		10/30/2024		8,200		(178)			(178)		8,022	8,022			
100173370	LAKE ARROWHEAD	CA		10/30/2024		3,356		(125)			(125)		3,231	3,231			
100173371	PEACHTREE CITY	GA		10/30/2024		4,050		(41)			(41)		4,009	4,009			
100173372	CARLSTADT	NJ		10/30/2024		5,351		(122)			(122)		5,229	5,229			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173374	FORNEY	TX		10/30/2024		3,057		(80)			(80)		2,977	2,977			
100173375	COLUMBUS	OH		10/30/2024		4,590		(78)			(78)		4,512	4,512			
100173376	APEX	NC		10/30/2024		3,487		(104)			(104)		3,383	3,383			
100173377	WICKENBURG	AZ		10/30/2024		2,981		(70)			(70)		2,911	2,911			
100173378	CARROLLTON	TX		10/30/2024		18,821		(370)			(370)		18,451	18,451			
100173379	ALVIN	TX		10/30/2024		3,115		(88)			(88)		3,027	3,027			
100173380	HURST	TX		10/30/2024		2,587		(70)			(70)		2,517	2,517			
100173382	NEWPORT BEACH	CA		10/29/2024		14,239		(282)			(282)		13,957	13,957			
100173384	SAN DIEGO	CA		10/29/2024		3,459		(118)			(118)		3,341	3,341			
100173385	LAS VEGAS	NV		10/29/2024		5,114		(350)			(350)		4,764	4,764			
100173386	LAGUNA WOODS	CA		10/29/2024		2,845		(41)			(41)		2,804	2,804			
100173387	NAMPA	ID		10/29/2024		8,102		(385)			(385)		7,717	7,717			
100173389	HOLLYWOOD	FL		10/29/2024		2,386		(101)			(101)		2,285	2,285			
100173390	LA QUINTA	CA		10/29/2024		4,578		(202)			(202)		4,376	4,376			
100173392	FORT PIERCE	FL		10/29/2024		2,835		(77)			(77)		2,758	2,758			
100173393	SOUTH FULTON	GA		10/29/2024		8,782		(249)			(249)		8,533	8,533			
100173394	LEHIGH ACRES	FL		10/29/2024		1,959		(166)			(166)		1,793	1,793			
100173396	BARRINGTON	IL		10/29/2024		15,352		(503)			(503)		14,849	14,849			
100173397	SAN DIEGO	CA		10/29/2024		7,348		(220)			(220)		7,128	7,128			
100173398	MCKINNEY	TX		10/29/2024		5,395		(256)			(256)		5,139	5,139			
100173399	MIAMI	FL		10/29/2024		3,751		(170)			(170)		3,581	3,581			
100173400	RENTON	WA		10/29/2024		6,145		(239)			(239)		5,906	5,906			
100173401	INVERNESS	FL		10/29/2024		1,246		(79)			(79)		1,167	1,167			
100173403	PLANTATION KEY	FL		10/29/2024		15,856		(277)			(277)		15,579	15,579			
100173404	WEDDINGTON	NC		10/29/2024		3,927		(160)			(160)		3,767	3,767			
100173405	NASHVILLE	TN		10/29/2024		4,016		(86)			(86)		3,930	3,930			
100173406	KATY	TX		10/29/2024		1,314		(62)			(62)		1,252	1,252			
100173407	SYLMAR	CA		10/29/2024		9,778		(327)			(327)		9,451	9,451			
100173408	ROSENBERG	TX		10/29/2024		4,454		(113)			(113)		4,341	4,341			
100173409	YUCAIPA	CA		10/29/2024		3,862		(174)			(174)		3,688	3,688			
100173411	CROSBY	TX		10/29/2024		9,786		(413)			(413)		9,373	9,373			
100173412	NEW YORK	NY		10/29/2024		17,298		(540)			(540)		16,758	16,758			
100173413	BOCA RATON	FL		10/29/2024		8,413		(396)			(396)		8,017	8,017			
100173414	LAS VEGAS	NV		10/29/2024		3,434		(81)			(81)		3,353	3,353			
100173416	PHOENIX	AZ		10/29/2024		2,145		(41)			(41)		2,104	2,104			
100173417	CALIMESA	CA		10/29/2024		5,334		(173)			(173)		5,161	5,161			
100173418	KILLEEN	TX		10/29/2024		2,612		(92)			(92)		2,520	2,520			
100173420	LAKE CITY	FL		10/29/2024		1,499		(111)			(111)		1,388	1,388			
100173421	WEST WARWICK	RI		10/29/2024		6,872		(172)			(172)		6,700	6,700			
100173422	HOMESTEAD	FL		10/29/2024		5,379		(165)			(165)		5,214	5,214			
100173423	SPRING	TX		10/29/2024		2,263		(107)			(107)		2,156	2,156			
100173425	HOMESTEAD	FL		10/29/2024		3,345		(126)			(126)		3,219	3,219			
100173426	LA CANADA FLINTRIDGE	CA		10/29/2024		22,048		(242)			(242)		21,806	21,806			
100173427	HUNTINGTON BEACH	CA		10/29/2024		26,219		(697)			(697)		25,522	25,522			
100173428	PORTLAND	OR		10/29/2024		13,031		(494)			(494)		12,537	12,537			
100173430	RICHMOND	TX		10/29/2024		2,260		(107)			(107)		2,153	2,153			
100173432	BURBANK	CA		10/29/2024		5,076		(120)			(120)		4,956	4,956			
100173433	WINTER PARK	FL		10/29/2024		14,659		(762)			(762)		13,897	13,897			
100173434	NORTH BRUNSWICK	NJ		10/29/2024		15,243		(779)			(779)		14,464	14,464			
100173435	MCKINNEY	TX		10/29/2024		19,692		(460)			(460)		19,232	19,232			
100173436	PISCATAWAY	NJ		10/29/2024		12,951		(692)			(692)		12,259	12,259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173437	NEBO	NC		10/29/2024		22,339		(423)			(423)		21,916	21,916			
100173438	HILTON HEAD ISLAND	SC		10/29/2024		11,731		(207)			(207)		11,524	11,524			
100173439	DILLON	CO		10/29/2024		6,094		(109)			(109)		5,985	5,985			
100173440	CASPER	WY		10/29/2024		4,421		(173)			(173)		4,248	4,248			
100173442	HUNTINGTON BEACH	CA		10/29/2024		79,225		(2,503)			(2,503)		76,722	76,722			
100173444	NAPLES	FL		10/29/2024		5,981		(37)			(37)		5,944	5,944			
100173445	MONTICELLO	NY		10/29/2024		1,321		(54)			(54)		1,267	1,267			
100173448	HAYWARD	CA		10/29/2024		63,220		(2,689)			(2,689)		60,531	60,531			
100173449	GLEN ALLEN	VA		10/29/2024		3,112		(215)			(215)		2,897	2,897			
100173451	ALLENTOWN	PA		10/29/2024		1,626		(102)			(102)		1,524	1,524			
100173454	ORLANDO	FL		10/29/2024		783		(57)			(57)		726	726			
100173455	SEAFORD	NY		10/29/2024		5,963		(312)			(312)		5,651	5,651			
100173456	LACOMBE	LA		10/29/2024		2,022		(121)			(121)		1,901	1,901			
100173457	TAHLEQUAH	OK		10/29/2024		1,859		(135)			(135)		1,724	1,724			
100173458	BUSHNELL	FL		10/29/2024		1,316		(88)			(88)		1,228	1,228			
100173459	GLASSBORO	NJ		10/29/2024		2,879		(90)			(90)		2,789	2,789			
100173460	TUJUNGA	CA		10/29/2024		2,877		(99)			(99)		2,778	2,778			
100173461	ACWORTH	GA		10/29/2024		3,477		(179)			(179)		3,298	3,298			
100173462	TAUNTON	MA		10/29/2024		3,966		(43)			(43)		3,923	3,923			
100173463	BOCA RATON	FL		10/29/2024		816		(71)			(71)		745	745			
100173465	TAVEMIER	FL		10/29/2024		12,846		(295)			(295)		12,551	12,551			
100173466	OXNARD	CA		10/29/2024		6,366		(172)			(172)		6,194	6,194			
100173467	CRYSTAL BEACH	TX		10/29/2024		4,582		(97)			(97)		4,485	4,485			
100173468	MONTEREY	CA		10/29/2024		10,119		(232)			(232)		9,887	9,887			
100173469	SUTTER CREEK	CA		10/29/2024		688,482		(30,136)			(30,136)		658,346	658,346			
100173470	NEWPORT BEACH	CA		10/29/2024		14,932		(314)			(314)		14,618	14,618			
100173471	PHOENIX	AZ		10/29/2024		3,142		(96)			(96)		3,046	3,046			
100173472	PROVIDENCE	RI		10/29/2024		7,909		(40)			(40)		7,869	7,869			
100173473	GLASSBORO	NJ		10/29/2024		2,845		(56)			(56)		2,789	2,789			
100173474	FRANKLIN SQUARE	NY		10/29/2024		6,460		(225)			(225)		6,235	6,235			
100173475	OCEAN ISLE BEACH	NC		10/29/2024		5,718		(228)			(228)		5,490	5,490			
100173476	CALABASAS	CA		10/29/2024		11,597		(190)			(190)		11,407	11,407			
100173478	FAIRFIELD	NJ		10/29/2024		4,005		(203)			(203)		3,802	3,802			
100173480	SYOSSET	NY		10/29/2024		10,425		(267)			(267)		10,158	10,158			
100173481	RICHMOND	VA		10/29/2024		2,712		(98)			(98)		2,614	2,614			
100173483	LOCUST VALLEY	NY		10/29/2024		3,731		(81)			(81)		3,650	3,650			
100173484	MENIFEE	CA		10/29/2024		4,598		(118)			(118)		4,480	4,480			
100173485	DILLON	CO		10/29/2024		166,550		(6,932)			(6,932)		159,618	159,618			
100173486	SUFFOLK	VA		10/29/2024		5,769		(253)			(253)		5,516	5,516			
100173487	BERWICK	PA		10/29/2024		1,194		(81)			(81)		1,113	1,113			
100173489	OAKLAND	CA		10/29/2024		9,764		(307)			(307)		9,457	9,457			
100173490	MC LEANSVILLE	NC		10/29/2024		2,785		(162)			(162)		2,623	2,623			
100173491	SEATTLE	WA		10/29/2024		4,616		(250)			(250)		4,366	4,366			
100173492	SAN DIEGO	CA		10/29/2024		13,196		(263)			(263)		12,933	12,933			
100173493	FAIRFIELD	NJ		10/29/2024		3,805		(193)			(193)		3,612	3,612			
100173494	FAIRFIELD	NJ		10/29/2024		4,005		(203)			(203)		3,802	3,802			
100173495	NORTHBOROUGH	MA		10/29/2024		5,080		(232)			(232)		4,848	4,848			
100173496	SAN JOSE	CA		10/29/2024		176,196		(8,363)			(8,363)		167,833	167,833			
100173497	DENVER	CO		10/29/2024		1,571		(58)			(58)		1,513	1,513			
100173498	DAYTON	OH		10/29/2024		4,770		(243)	2		(245)		4,525	4,318		(207)	(207)
100173499	LANGLEY	WA		10/29/2024		6,344		(173)			(173)		6,171	6,171			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173500	HOUSTON	TX		10/29/2024		4,333		(250)			(250)		4,083	4,083			
100173501	GREAT NECK	NY		10/29/2024		20,078		(572)			(572)		19,506	19,506			
100173502	SHALIMAR	FL		10/29/2024		11,877		(564)			(564)		11,313	11,313			
100173503	LAKE ELSINORE	CA		10/29/2024		5,180		(198)			(198)		4,982	4,982			
100173504	MONROE	NY		10/29/2024		5,545		(263)			(263)		5,282	5,282			
100173505	GREAT NECK	NY		10/29/2024		9,917		(363)			(363)		9,554	9,554			
100173506	GREENVILLE	NC		10/29/2024		1,185		(45)			(45)		1,140	1,140			
100173508	WADDELL	AZ		10/29/2024		9,439		(365)			(365)		9,074	9,074			
100173509	FLAGSTAFF	AZ		10/29/2024		3,774		(129)			(129)		3,645	3,645			
100173510	SURPRISE	AZ		10/29/2024		2,207		(105)			(105)		2,102	2,102			
100173511	HALETHORPE	MD		10/29/2024		295		(14)			(14)		281	281			
100173512	BAKERSFIELD	CA		10/29/2024		2,367		(104)			(104)		2,263	2,263			
100173513	PINE BUSH	NY		10/29/2024		2,208		(115)			(115)		2,093	2,093			
100173515	FREELAND	MD		10/29/2024		6,483		(215)			(215)		6,268	6,268			
100173516	NAPLES	FL		10/29/2024		12,647		(250)			(250)		12,397	12,397			
100173517	CHANDLER	AZ		10/29/2024		13,464		(404)			(404)		13,060	13,060			
100173518	TURTLE CREEK	PA		10/29/2024		764		(36)			(36)		728	728			
100173519	JACKSONVILLE	FL		10/29/2024		3,679		(158)			(158)		3,521	3,521			
100173521	LAKEWOOD	CO		10/29/2024		8,404		(399)			(399)		8,005	8,005			
100173522	LOS BANOS	CA		10/29/2024		2,782		(58)			(58)		2,724	2,724			
100173523	LOS BANOS	CA		10/29/2024		2,728		(55)			(55)		2,673	2,673			
100173524	BUCKEYE	AZ		10/29/2024		2,118		(101)			(101)		2,017	2,017			
100173525	HUNTINGTON STATION	NY		10/29/2024		4,326		(152)			(152)		4,174	4,174			
100173526	FLUSHING	NY		10/29/2024		7,330		(348)			(348)		6,982	6,982			
100173527	COLORADO SPRINGS	CO		10/29/2024		4,250		(202)			(202)		4,048	4,048			
100173529	BALTIMORE	MD		10/29/2024		1,697		(81)			(81)		1,616	1,616			
100173532	FAIRHAVEN	MA		10/29/2024		5,073		(90)			(90)		4,983	4,983			
100173533	WILLIS	TX		10/29/2024		2,548		(47)			(47)		2,501	2,501			
100173534	DOUGLASVILLE	GA		10/29/2024		106		(5)			(5)		101	101			
100173536	JOHNSON CITY	NY		10/29/2024		1,035		(49)			(49)		986	986			
100173537	LACKAWANNA	NY		10/29/2024		1,683		(80)			(80)		1,603	1,603			
100173538	UNITED KINGDOM	GBR		10/29/2024										64	64		64
100173539	UNITED KINGDOM	GBR		10/29/2024		97						4	101	362	261		261
100173540	UNITED KINGDOM	GBR		10/29/2024		2,379						93	2,472	2,620	147		147
100173541	UNITED KINGDOM	GBR		10/29/2024		16						1	17	65	49		49
100173542	UNITED KINGDOM	GBR		10/29/2024		27						1	28	97	69		69
100173543	UNITED KINGDOM	GBR		10/29/2024		42						2	44	138	95		95
100173544	UNITED KINGDOM	GBR		10/29/2024		15						1	16	62	46		46
100173545	UNITED KINGDOM	GBR		10/29/2024		33						1	34	103	69		69
100173546	UNITED KINGDOM	GBR		10/29/2024		142						6	148	747	599		599
100173547	UNITED KINGDOM	GBR		10/29/2024		1,929						75	2,004	2,123	119		119
100173548	UNITED KINGDOM	GBR		10/29/2024		38						2	40	152	111		111
100173549	UNITED KINGDOM	GBR		10/29/2024		60						2	62	188	126		126
100173550	UNITED KINGDOM	GBR		10/29/2024		60						2	62	188	126		126
100173551	UNITED KINGDOM	GBR		10/29/2024		35						1	36	132	96		96
100173553	UNITED KINGDOM	GBR		10/29/2024		4,575						178	4,753	4,884	130		130
100173554	UNITED KINGDOM	GBR		10/29/2024		25						1	26	108	81		81
100173555	UNITED KINGDOM	GBR		10/29/2024		181						7	188	806	617		617
100173556	UNITED KINGDOM	GBR		10/29/2024		48						2	50	186	135		135
100173557	UNITED KINGDOM	GBR		10/29/2024		38						1	39	158	119		119
100173558	UNITED KINGDOM	GBR		10/29/2024		2,308						90	2,398	2,499	102		102

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173559	UNITED KINGDOM	GBR		10/29/2024		25						1	26	78	52		52
100173560	UNITED KINGDOM	GBR		10/29/2024		27						1	28	89	61		61
100173561	UNITED KINGDOM	GBR		10/29/2024		29						1	30	129	99		99
100173562	UNITED KINGDOM	GBR		10/29/2024		2,375						92	2,467	2,579	112		112
100173563	UNITED KINGDOM	GBR		10/29/2024		22						1	23	85	62		62
100173564	UNITED KINGDOM	GBR		10/29/2024		33						1	34	117	83		83
100173565	UNITED KINGDOM	GBR		10/29/2024		13						1	14	44	30		30
100173566	UNITED KINGDOM	GBR		10/29/2024		14						1	15	44	30		30
100173567	UNITED KINGDOM	GBR		10/29/2024		30						1	31	123	92		92
100173568	UNITED KINGDOM	GBR		10/29/2024		16						1	17	52	35		35
100173569	UNITED KINGDOM	GBR		10/29/2024		13						1	14	56	42		42
100173570	UNITED KINGDOM	GBR		10/29/2024		4,656						181	4,837	4,958	121		121
100173571	UNITED KINGDOM	GBR		10/29/2024		26						1	27	138	111		111
100173572	UNITED KINGDOM	GBR		10/29/2024		17						1	18	90	73		73
100173573	UNITED KINGDOM	GBR		10/29/2024		28						1	29	98	69		69
100173574	UNITED KINGDOM	GBR		10/29/2024		3,875						151	4,026	4,169	143		143
100173575	UNITED KINGDOM	GBR		10/29/2024		29						1	30	135	105		105
100173576	UNITED KINGDOM	GBR		10/29/2024		30						1	31	123	93		93
100173577	UNITED KINGDOM	GBR		10/29/2024		1,214						47	1,261	1,342	81		81
100173578	UNITED KINGDOM	GBR		10/29/2024		6							6	54	49		49
100173580	UNITED KINGDOM	GBR		10/29/2024		20						1	21	76	56		56
100173581	UNITED KINGDOM	GBR		10/29/2024		2,466						96	2,562	2,640	78		78
100173582	UNITED KINGDOM	GBR		10/29/2024		17						1	18	66	48		48
100173583	UNITED KINGDOM	GBR		10/29/2024		19						1	20	83	63		63
100173584	UNITED KINGDOM	GBR		10/29/2024		18						1	19	62	42		42
100173585	UNITED KINGDOM	GBR		10/29/2024		81						3	84	295	210		210
100173586	UNITED KINGDOM	GBR		10/29/2024		57						2	59	242	182		182
100173587	UNITED KINGDOM	GBR		10/29/2024		105						4	109	594	485		485
100173588	UNITED KINGDOM	GBR		10/29/2024		20						1	21	62	41		41
100173589	UNITED KINGDOM	GBR		10/29/2024		43						2	45	157	112		112
100173590	UNITED KINGDOM	GBR		10/29/2024		83						3	86	281	195		195
100173591	UNITED KINGDOM	GBR		10/29/2024		20						1	21	68	47		47
100173592	UNITED KINGDOM	GBR		10/29/2024		23						1	24	69	46		46
100173593	UNITED KINGDOM	GBR		10/29/2024		3,636						142	3,778	4,269	491		491
100173594	UNITED KINGDOM	GBR		10/29/2024		29						1	30	104	74		74
100173595	UNITED KINGDOM	GBR		10/29/2024		16						1	17	87	70		70
100173596	UNITED KINGDOM	GBR		10/29/2024		15						1	16	82	66		66
100173597	UNITED KINGDOM	GBR		10/29/2024		49						2	51	204	153		153
100173598	UNITED KINGDOM	GBR		10/29/2024		21						1	22	80	58		58
100173599	UNITED KINGDOM	GBR		10/29/2024										6	6		6
100173600	UNITED KINGDOM	GBR		10/29/2024		23						1	24	99	75		75
100173601	UNITED KINGDOM	GBR		10/29/2024		41						2	43	128	85		85
100173602	UNITED KINGDOM	GBR		10/29/2024		23						1	24	72	48		48
100173603	UNITED KINGDOM	GBR		10/29/2024		15						1	16	78	62		62
100173604	ROTTERDAM	NLD		10/29/2024										595	595		595
100173605	ROTTERDAM	NLD		10/29/2024										301	301		301
100173606	ROTTERDAM	NLD		10/29/2024		2,082						92	2,174	2,297	123		123
100173607	ROERMOND	NLD		10/29/2024		7,317						322	7,639	8,226	587		587
100173608	AMSTERDAM	NLD		10/29/2024										1,604	1,604		1,604
100173609	S-GRAVENHAGE	NLD		10/29/2024										1,193	1,193		1,193
100173610	GRONINGEN	NLD		10/29/2024										1,178	1,178		1,178

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173611	GRONINGEN	NLD		10/29/2024										1,216	1,216		1,216
100173612	GRONINGEN	NLD		10/29/2024										801	801		801
100173613	DORDRECHT	NLD		10/29/2024										304	304		304
100173614	DORDRECHT	NLD		10/29/2024		1,215						54	1,269	1,350	81		81
100173615	DORDRECHT	NLD		10/29/2024										306	306		306
100173616	DORDRECHT	NLD		10/29/2024		1,224						54	1,278	1,359	82		82
100173617	ENSCHEDE	NLD		10/29/2024										573	573		573
100173618	ENSCHEDE	NLD		10/29/2024										1,775	1,775		1,775
100173620	GRONINGEN	NLD		10/29/2024										1,952	1,952		1,952
100173621	GRONINGEN	NLD		10/29/2024										699	699		699
100173622	GRONINGEN	NLD		10/29/2024										497	497		497
100173623	BERGEN OP ZOOM	NLD		10/29/2024										426	426		426
100173624	BERGEN OP ZOOM	NLD		10/29/2024		1,168						51	1,219	1,301	83		83
100173625	SCHIEDAM	NLD		10/29/2024										301	301		301
100173626	EINDHOVEN	NLD		10/29/2024										194	194		194
100173627	ZUTPHEN	NLD		10/29/2024										178	178		178
100173628	AMERSFOORT	NLD		10/29/2024										1,474	1,474		1,474
100173629	AMERSFOORT	NLD		10/29/2024		4,531						200	4,731	5,054	323		323
100173630	BERKEL EN RODENRIJS	NLD		10/29/2024										666	666		666
100173631	MIDDELBURG	NLD		10/29/2024										188	188		188
100173632	MIDDELBURG	NLD		10/29/2024		2,235						98	2,333	2,485	152		152
100173633	UTRECHT	NLD		10/29/2024		103,053						4,537	107,590	112,820	5,230		5,230
100173634	UTRECHT	NLD		10/29/2024		1,456						64	1,520	1,639	119		119
100173635	BREDA	NLD		10/29/2024		26,174						1,152	27,326	29,255	1,929		1,929
100173636	AMSTERDAM	NLD		10/29/2024		15,225						670	15,895	15,552	(343)		(343)
100173637	GRONINGEN	NLD		10/29/2024										910	910		910
100173638	ZWOLLE	NLD		10/29/2024		20,445						900	21,345	20,885	(460)		(460)
100173639	ROTTERDAM	NLD		10/29/2024										191	191		191
100173640	ZWOLLE	NLD		10/29/2024		15,081						664	15,745	15,406	(339)		(339)
100173641	TILBURG	NLD		10/29/2024										1,201	1,201		1,201
100173642	GULPEN	NLD		10/29/2024										476	476		476
100173643	GULPEN	NLD		10/29/2024		1,890						83	1,973	2,100	126		126
100173644	DEVENTER	NLD		10/29/2024		46,607						2,052	48,659	47,658	(1,000)		(1,000)
100173645	HAARLEM	NLD		10/29/2024										393	393		393
100173646	ALMERE	NLD		10/29/2024										723	723		723
100173647	APELDOORN	NLD		10/29/2024										4,039	4,039		4,039
100173648	APELDOORN	NLD		10/29/2024										242	242		242
100173649	APELDOORN	NLD		10/29/2024										994	994		994
100173650	UTRECHT	NLD		10/29/2024										1,925	1,925		1,925
100173651	HAARLEM	NLD		10/29/2024										407	407		407
100173652	BRESKENS	NLD		10/29/2024										134	134		134
100173653	DRACHTEN	NLD		10/29/2024		3,520						155	3,675	3,898	223		223
100173654	DRACHTEN	NLD		10/29/2024										711	711		711
100173655	LEEUWARDEN	NLD		10/29/2024										170	170		170
100173656	LEEUWARDEN	NLD		10/29/2024										10	10		10
100173657	S-GRAVENHAGE	NLD		10/29/2024										729	729		729
100173658	LEEUWARDEN	NLD		10/29/2024										154	154		154
100173659	LEEUWARDEN	NLD		10/29/2024		282						12	294	313	19		19
100173660	ARNHEM	NLD		10/29/2024										547	547		547
100173661	ARNHEM	NLD		10/29/2024		11,347						500	11,847	12,640	793		793
100173662	ARNHEM	NLD		10/29/2024										170	170		170

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173663	ARNHEM	NLD		10/29/2024		3,296						145	3,441	3,672	230		230
100173664	BUSSUM	NLD		10/29/2024										1,446	1,446		1,446
100173665	AMSTERDAM	NLD		10/29/2024										1,224	1,224		1,224
100173666	GRONINGEN	NLD		10/29/2024		1,778						78	1,856	1,975	119		119
100173667	GRONINGEN	NLD		10/29/2024										425	425		425
100173668	ROTTERDAM	NLD		10/29/2024										129	129		129
100173669	GRONINGEN	NLD		10/29/2024										249	249		249
100173670	SLUISKIL	NLD		10/29/2024										96	96		96
100173671	ENSCHEDE	NLD		10/29/2024										3,375	3,375		3,375
100173672	ROERMOND	NLD		10/29/2024										655	655		655
100173673	ROERMOND	NLD		10/29/2024		12,548						553	13,101	13,800	699		699
100173674	ROTTERDAM	NLD		10/29/2024		248,480						10,941	259,421	275,043	15,622		15,622
100173675	AMSTERDAM	NLD		10/29/2024										1,037	1,037		1,037
100173676	AMSTERDAM	NLD		10/29/2024		22,083						972	23,055	24,329	1,274		1,274
100173677	S-GRAVENHAGE	NLD		10/29/2024		127,391						5,609	133,000	141,054	8,053		8,053
100173678	AALSMEER	NLD		10/29/2024										1,051	1,051		1,051
100173679	AALSMEER	NLD		10/29/2024		9,789						431	10,220	10,786	565		565
100173681	LEEUWARDEN	NLD		10/29/2024										151	151		151
100173682	LEEUWARDEN	NLD		10/29/2024		458						20	478	512	33		33
100173683	SCHIEDAM	NLD		10/29/2024										163	163		163
100173684	GRONINGEN	NLD		10/29/2024										117	117		117
100173685	GRONINGEN	NLD		10/29/2024										429	429		429
100173686	GRONINGEN	NLD		10/29/2024										425	425		425
100173687	ARNHEM	NLD		10/29/2024										127	127		127
100173688	AMSTRDAM	NLD		10/29/2024										233	233		233
100173689	PALM DESERT	CA		10/30/2024		5,170		(140)			(140)		5,030	5,030			
100173690	LOS ANGELES	CA		10/30/2024		14,732		(425)			(425)		14,307	14,307			
100173691	PALM DESERT	CA		10/30/2024		3,750		(108)			(108)		3,642	3,642			
100173692	NUEVO	CA		10/30/2024		4,703		(200)			(200)		4,503	4,503			
100173693	MANTECA	CA		10/30/2024		3,583		(147)			(147)		3,436	3,436			
100173694	HOT SPRINGS	AR		10/30/2024		6,100		(254)			(254)		5,846	5,846			
100173695	POOLER	GA		10/30/2024		4,252		(193)			(193)		4,059	4,059			
100173696	MIAMI	FL		10/30/2024		6,679		(317)			(317)		6,362	6,362			
100173697	KISSIMMEE	FL		10/30/2024		20,536		(623)			(623)		19,913	19,913			
100173698	ROUND ROCK	TX		10/30/2024		2,618		(124)			(124)		2,494	2,494			
100173700	DEERFIELD BEACH	FL		10/30/2024		3,496		(120)			(120)		3,376	3,376			
100173701	SANGER	CA		10/30/2024		5,049		(145)			(145)		4,904	4,904			
100173702	TAMPA	FL		10/30/2024		4,954		(235)			(235)		4,719	4,719			
100173703	ST PETERSBURG	FL		10/30/2024		5,958		(251)			(251)		5,707	5,707			
100173704	ST PETERSBURG	FL		10/30/2024		2,409		(74)			(74)		2,335	2,335			
100173705	KIMBERLING CITY	MO		10/30/2024		12,642		367			367		13,009	13,009			
100173706	MERRILLVILLE	IN		10/30/2024		2,358		(82)			(82)		2,276	2,276			
100173711	PLYMOUTH	MN		10/30/2024		1,670		(86)			(86)		1,584	1,584			
100173712	SUPERIOR	MT		10/30/2024		14,243		(535)			(535)		13,708	13,708			
100173713	LUBBOCK	TX		10/30/2024		9,326		(314)			(314)		9,012	9,012			
100173714	FAYETTE	ME		10/30/2024		7,452		(167)			(167)		7,285	7,285			
100173715	INDIO	CA		10/30/2024		4,087		(129)			(129)		3,958	3,958			
100173717	DAYTONA BEACH	FL		10/30/2024		1,770		(81)			(81)		1,689	1,689			
100173718	BRADENTON	FL		10/30/2024		1,950		(98)			(98)		1,852	1,852			
100173719	BOCA RATON	FL		10/30/2024		3,125		(138)			(138)		2,987	2,987			
100173720	LAVEEN	AZ		10/30/2024		127,905		(6,069)			(6,069)		121,836	121,836			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173721	REIDSVILLE	NC		10/30/2024		1,200		(59)			(59)		1,141	1,141			
100173722	COLUMBIA	SC		10/30/2024		3,693		(113)			(113)		3,580	3,580			
100173723	ENTERPRISE	UT		10/30/2024		2,528		(107)			(107)		2,421	2,421			
100173724	OWASSO	OK		10/30/2024		7,023		(252)			(252)		6,771	6,771			
100173726	COMMERCIAL POINT	OH		10/30/2024		5,495		(203)			(203)		5,292	5,292			
100173727	REUNION	FL		10/30/2024		5,307		(144)			(144)		5,163	5,163			
100173728	VERO BEACH	FL		10/30/2024		4,958		(185)			(185)		4,773	4,773			
100173729	ABILENE	TX		10/30/2024		12,812		(564)			(564)		12,248	12,248			
100173730	SALT LAKE CITY	UT		10/30/2024		2,455		(27)			(27)		2,428	2,428			
100173732	MIAMI	FL		10/30/2024		5,863		(265)			(265)		5,598	5,598			
100173733	VAIL	AZ		10/30/2024		2,740		(126)			(126)		2,614	2,614			
100173734	ROSEBURG	OR		10/30/2024		1,971		(100)			(100)		1,871	1,871			
100173735	KINGSVILLE	TX		10/30/2024		1,784		(85)			(85)		1,699	1,699			
100173736	SEBRING	FL		10/30/2024		2,283		(15)			(15)		2,268	2,268			
100173737	SAN DIEGO	CA		10/30/2024		6,229		(221)			(221)		6,008	6,008			
100173738	BOYNTON BEACH	FL		10/30/2024		2,404		(47)			(47)		2,357	2,357			
100173739	PORT ST LUCIE	FL		10/30/2024		3,215		(153)			(153)		3,062	3,062			
100173740	VANCOUVER	WA		10/30/2024		3,307		(157)			(157)		3,150	3,150			
100173741	WEST CHESTER	PA		10/30/2024		2,954		(136)			(136)		2,818	2,818			
100173742	TRABUCO CANYON	CA		10/30/2024		10,622		(476)			(476)		10,146	10,146			
100173743	LOS ANGELES	CA		10/30/2024		15,344		(65)			(65)		15,279	15,279			
100173745	NORTH LIBERTY	IA		10/30/2024		7,973		(406)			(406)		7,567	7,567			
100173746	FORT WALTON BEACH	FL		10/30/2024		6,837		(222)			(222)		6,615	6,615			
100173747	LYNCHBURG	VA		10/30/2024		2,006		9			9		2,015	2,015			
100173748	LIVERMORE	CA		10/30/2024		6,076		(217)			(217)		5,859	5,859			
100173750	SPRING CREEK	NV		10/30/2024		2,907		(111)			(111)		2,796	2,796			
100173751	NASHVILLE	TN		10/30/2024		6,434		(45)			(45)		6,389	6,389			
100173752	PHILADELPHIA	PA		10/30/2024		1,814		(45)			(45)		1,769	1,769			
100173753	VINTON	VA		10/30/2024		2,201		(20)			(20)		2,181	2,181			
100173754	EDINBURG	TX		10/30/2024		2,567		(186)			(186)		2,381	2,381			
100173755	LAKE WORTH BEACH	FL		10/30/2024		4,018		(129)			(129)		3,889	3,889			
100173756	COLUMBUS	GA		10/30/2024		1,383		32			32		1,415	1,415			
100173758	HIALEAH	FL		10/30/2024		5,415		(100)			(100)		5,315	5,315			
100173760	CHICAGO	IL		10/30/2024		994		(40)			(40)		954	954			
100173761	HOLLY LAKE RANCH	TX		10/30/2024		3,269		(146)			(146)		3,123	3,123			
100173762	LAFAYETTE	LA		10/30/2024		2,086		(48)			(48)		2,038	2,038			
100173763	BROADWAY	NC		10/30/2024		1,674		(83)			(83)		1,591	1,591			
100173764	EASTVALE	CA		10/30/2024		6,901		(248)			(248)		6,653	6,653			
100173765	HANOVER	MD		10/30/2024		7,474		(229)			(229)		7,245	7,245			
100173766	STEAMBOAT SPRINGS	CO		10/30/2024		5,886		(44)			(44)		5,842	5,842			
100173767	MERRITT ISLAND	FL		10/30/2024		3,192		(20)			(20)		3,172	3,172			
100173768	CELINA	TX		10/30/2024		6,266		(253)			(253)		6,013	6,013			
100173769	LANCASTER	PA		10/30/2024		6,761		(209)			(209)		6,552	6,552			
100173770	BRENTWOOD	TN		10/30/2024		4,359		(111)			(111)		4,248	4,248			
100173771	MADISON	AL		10/30/2024		2,411		(114)			(114)		2,297	2,297			
100173772	PAINTER	VA		10/30/2024		1,413		(49)			(49)		1,364	1,364			
100173773	SEASIDE HEIGHTS	NJ		10/30/2024		7,367		(104)			(104)		7,263	7,263			
100173774	TAMPA	FL		10/30/2024		60,535		(2,000)			(2,000)		58,535	58,535			
100173775	PLYMOUTH	MN		10/30/2024		9,350		(139)			(139)		9,211	9,211			
100173776	LOS ANGELES	CA		10/30/2024		6,867		(246)			(246)		6,621	6,621			
100173777	TULSA	OK		10/30/2024		1,567		(43)			(43)		1,524	1,524			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173778	WEST COVINA	CA		10/30/2024		47,323		(1,534)			(1,534)		45,789	45,789			
100173779	CARMEL	IN		10/30/2024		13,710		(367)			(367)		13,343	13,343			
100173780	MYRTLE BEACH	SC		10/30/2024		932		(83)			(83)		849	849			
100173781	COBB	CA		10/30/2024		1,914		(71)			(71)		1,843	1,843			
100173782	REUNION	FL		10/30/2024		4,715		(189)			(189)		4,526	4,526			
100173783	MICHIGAN CENTER	MI		10/30/2024		1,157		(80)			(80)		1,077	1,077			
100173784	ANTIOCH	CA		10/30/2024		4,655		(210)			(210)		4,445	4,445			
100173785	BRUNSWICK	OH		10/30/2024		8,784		(234)			(234)		8,550	8,550			
100173786	SHELTON	CT		10/30/2024		3,068		(146)			(146)		2,922	2,922			
100173787	PRINCETON JUNCTION	NJ		10/30/2024		11,531		(150)			(150)		11,381	11,381			
100173789	MADERA	CA		10/30/2024		44,493		(1,254)			(1,254)		43,239	43,239			
100173791	PHOENIX	AZ		10/30/2024		20,901		(905)			(905)		19,996	19,996			
100173792	HOUSTON	TX		10/30/2024		2,589		(123)			(123)		2,466	2,466			
100173793	CONYERS	GA		10/30/2024		2,459		(117)			(117)		2,342	2,342			
100173794	AURORA	CO		10/30/2024		2,759		(69)			(69)		2,690	2,690			
100173795	BAKERSFIELD	CA		10/30/2024		2,086		(147)			(147)		1,939	1,939			
100173796	CHICAGO	IL		10/30/2024		2,235		(50)			(50)		2,185	2,185			
100173797	GLEN ROSE	TX		10/30/2024		2,793		(133)			(133)		2,660	2,660			
100173798	ARMUCHEE	GA		10/30/2024		1,837		17			17		1,854	1,854			
100173799	PENN HILLS	PA		10/30/2024		900		(84)			(84)		816	816			
100173800	FORT MYERS	FL		10/30/2024		2,016		(19)			(19)		1,997	1,997			
100173801	MIAMI	FL		10/30/2024		4,122		(130)			(130)		3,992	3,992			
100173802	SPRING	TX		10/30/2024		8,442		207			207		8,649	8,649			
100173803	VENUS	TX		10/30/2024		2,283		(31)			(31)		2,252	2,252			
100173804	CORTLANDT MANOR	NY		10/30/2024		3,241		(23)			(23)		3,218	3,218			
100173805	SUMMERVILLE	SC		10/31/2024		2,435		(107)			(107)		2,328	2,328			
100173806	LONGVIEW	WA		10/31/2024		2,203		(52)			(52)		2,151	2,151			
100173807	SANIBEL	FL		10/31/2024		46,864		(200)			(200)		46,664	46,664			
100173808	PFLUGERVILLE	TX		10/31/2024		3,953		(58)			(58)		3,895	3,895			
100173809	WEST HAVEN	UT		10/31/2024		4,978		(70)			(70)		4,908	4,908			
100173810	PHILADELPHIA	PA		10/31/2024		1,347		9			9		1,356	1,356			
100173811	MIAMI	FL		10/31/2024		8,111		(211)			(211)		7,900	7,900			
100173812	SAINT LOUIS	MO		10/31/2024		2,785		(68)			(68)		2,717	2,717			
100173815	NOVATO	CA		10/31/2024		6,355		(232)			(232)		6,123	6,123			
100173816	MASSAPEQUA	NY		10/31/2024		10,872		(293)			(293)		10,579	10,579			
100173818	HAMBURG	NJ		10/31/2024		2,554		(102)			(102)		2,452	2,452			
100173819	KELLER	TX		10/31/2024		4,665		(220)			(220)		4,445	4,445			
100173820	PUNTA GORDA	FL		10/31/2024		4,127		(145)			(145)		3,982	3,982			
100173821	ALAMO	CA		10/31/2024		10,222		(488)			(488)		9,734	9,734			
100173823	FORT MYERS	FL		10/31/2024		4,909		(234)			(234)		4,675	4,675			
100173824	GLENDALE	CA		10/31/2024		15,218		(512)			(512)		14,706	14,706			
100173825	COLUSA	CA		10/31/2024		3,462		(165)			(165)		3,297	3,297			
100173826	VALLEY COTTAGE	NY		10/31/2024		5,003		(127)			(127)		4,876	4,876			
100173828	MIAMI	FL		10/31/2024		3,805		(181)			(181)		3,624	3,624			
100173832	NEWPORT NEWS	VA		10/31/2024		958		(46)			(46)		912	912			
100173833	MEMPHIS	TN		10/31/2024		1,035		(47)			(47)		988	988			
100173834	MIAMI	FL		10/31/2024		3,524		(168)			(168)		3,356	3,356			
100173835	ASTORIA	NY		10/31/2024		3,760		(69)			(69)		3,691	3,691			
100173837	MEMPHIS	TN		10/31/2024		792		(26)			(26)		766	766			
100173839	WANTAGH	NY		10/31/2024		4,448		(137)			(137)		4,311	4,311			
100173842	CLEVELAND	OH		10/31/2024		1,188		(34)			(34)		1,154	1,154			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173843	CHICAGO	IL		10/31/2024		19,507		(222)			(222)		19,285	19,285			
100173844	DUCK	NC		10/31/2024		6,561		(124)			(124)		6,437	6,437			
100173845	ABILENE	TX		10/31/2024		(123,835)		(70)			(70)		(123,905)	(123,905)			
100173846	SICKLERVILLE	NJ		10/31/2024		1,516		(29)			(29)		1,487	1,487			
100173848	CAMBRIDGE	MA		10/31/2024		20,735		(181)			(181)		20,554	20,554			
100173849	HARDEEVILLE	SC		10/31/2024		3,675		(79)			(79)		3,596	3,596			
100173850	REHOBOTH BEACH	DE		10/31/2024		4,621		(102)			(102)		4,519	4,519			
100173851	PARK RIDGE	IL		10/31/2024		12,488		(127)			(127)		12,361	12,361			
100173852	NEWPORT BEACH	CA		10/31/2024		435		(12)			(12)		423	423			
100173853	LIBERTYVILLE	IL		10/31/2024		2,901		(138)			(138)		2,763	2,763			
100173854	WINTERVILLE	NC		10/31/2024		3,928		(187)			(187)		3,741	3,741			
100173855	PALM SPRINGS	FL		10/31/2024		368,056		(13,526)			(13,526)		354,530	354,530			
100173856	BREMERTON	WA		10/31/2024		3,588		(147)			(147)		3,441	3,441			
100173857	MIDWEST CITY	OK		10/31/2024		1,239		(54)			(54)		1,185	1,185			
100173858	BELLEVUE	WA		10/31/2024		32,257		(383)			(383)		31,874	31,874			
100173859	FAIRFAX	CA		10/31/2024		7,516		(82)			(82)		7,434	7,434			
100173860	TROUTMAN	NC		10/31/2024		3,189		(152)			(152)		3,037	3,037			
100173861	MIAMI	FL		10/31/2024		4,184		(125)			(125)		4,059	4,059			
100173862	LEAGUE CITY	TX		10/31/2024		1,783		(79)			(79)		1,704	1,704			
100173863	EAU CLAIRE	WI		10/31/2024		2,855		(131)			(131)		2,724	2,724			
100173864	MARIETTA	GA		10/31/2024		2,095		(100)			(100)		1,995	1,995			
100173866	AURORA	IL		10/31/2024		1,661		(79)			(79)		1,582	1,582			
100173868	DENVER	CO		10/31/2024		6,250		(37)			(37)		6,213	6,213			
100173869	JACKSONVILLE	FL		10/31/2024		1,073		(51)			(51)		1,022	1,022			
100173870	GARLAND	TX		10/31/2024		2,562		(122)			(122)		2,440	2,440			
100173871	WASHINGTON	DC		10/31/2024		3,300		(68)			(68)		3,232	3,232			
100173872	GLENDALE	NY		10/31/2024		7,610		(363)			(363)		7,247	7,247			
100173873	ROSWELL	GA		10/31/2024		1,636		(71)			(71)		1,565	1,565			
100173874	SAN FRANCISCO	CA		10/31/2024		20,338		(589)			(589)		19,749	19,749			
100173875	PARKER CITY	IN		10/31/2024		910		(43)			(43)		867	867			
100173876	PARKER CITY	IN		10/31/2024		903		(43)			(43)		860	860			
100173878	YUMA	AZ		10/31/2024		3,348		(160)			(160)		3,188	3,188			
100173879	PEORIA	AZ		10/31/2024		3,090		(147)			(147)		2,943	2,943			
100173881	KISSIMMEE	FL		10/31/2024		3,684		(176)			(176)		3,508	3,508			
100173883	SNELLVILLE	GA		10/31/2024		5,402		(78)			(78)		5,324	5,324			
100173884	PITTSBURGH	PA		10/31/2024		749		(36)			(36)		713	713			
100173885	WARWICK	RI		10/31/2024		1,845		(88)			(88)		1,757	1,757			
100173886	KANSAS CITY	MO		10/31/2024		1,111		(45)			(45)		1,066	1,066			
100173887	SPRING HILL	FL		10/31/2024		1,699		(81)			(81)		1,618	1,618			
100173888	DETROIT	MI		10/31/2024		1,218		(42)			(42)		1,176	1,176			
100173889	CHESAPEAKE	VA		10/31/2024		1,402		(52)			(52)		1,350	1,350			
100173890	NORFOLK	VA		10/31/2024		1,994		(95)			(95)		1,899	1,899			
100173891	SNELLVILLE	GA		10/31/2024		5,485		(161)			(161)		5,324	5,324			
100173892	BARTOW	FL		10/31/2024		1,313		(45)			(45)		1,268	1,268			
100173893	ROME	GA		10/31/2024		1,188		(57)			(57)		1,131	1,131			
100173894	SNELLVILLE	GA		10/31/2024		5,482		(158)			(158)		5,324	5,324			
100173895	CINCINNATI	OH		10/31/2024		1,181		(53)			(53)		1,128	1,128			
100173896	TAMPA	FL		10/31/2024		2,321		(111)			(111)		2,210	2,210			
100173897	COCOA	FL		10/31/2024		2,092		(67)			(67)		2,025	2,025			
100173903	VISALIA	CA		10/31/2024		1,861		(89)			(89)		1,772	1,772			
100173904	CHESTER	PA		10/31/2024		806		(24)			(24)		782	782			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173905	WOODSTOCK	GA		10/31/2024		7,450		(355)			(355)		7,095	7,095			
100173906	TEXARKANA	TX		10/31/2024		1,332		(45)			(45)		1,287	1,287			
100173907	DETROIT	MI		10/31/2024		1,233		(45)			(45)		1,188	1,188			
100173908	MEMPHIS	TN		10/31/2024		1,228		(59)			(59)		1,169	1,169			
100173909	COLUMBIA	TN		10/31/2024		1,779		(32)			(32)		1,747	1,747			
100173911	FREDERICK	MD		10/31/2024		3,802		(167)			(167)		3,635	3,635			
100173913	INDIAN HEAD	MD		10/31/2024		2,168		(78)			(78)		2,090	2,090			
100173914	PHILADELPHIA	PA		10/31/2024		1,478		(67)			(67)		1,411	1,411			
100173916	CAPE MAY	NJ		10/31/2024		4,825		(34)			(34)		4,791	4,791			
100173917	CLEVELAND	TN		10/31/2024		1,314		(50)			(50)		1,264	1,264			
100173918	NORTH LAS VEGAS	NV		10/31/2024		2,249		(107)			(107)		2,142	2,142			
100173919	DETROIT	MI		10/31/2024		1,252		(59)			(59)		1,193	1,193			
100173920	COLUMBUS	GA		10/31/2024		1,549		(68)			(68)		1,481	1,481			
100173921	VIRGINIA BEACH	VA		10/31/2024		2,097		(47)			(47)		2,050	2,050			
100173922	COLUMBUS	GA		10/31/2024		985		(46)			(46)		939	939			
100173923	COLUMBIA	MO		10/31/2024		1,402		(42)			(42)		1,360	1,360			
100173924	ST LOUIS	MO		10/31/2024		792		(38)			(38)		754	754			
100173925	WOODSTOCK	GA		10/31/2024		3,806		(181)			(181)		3,625	3,625			
100173926	PORT REPUBLIC	MD		10/31/2024		4,547		(151)			(151)		4,396	4,396			
100173927	LANCASTER	PA		10/31/2024		1,586		(76)			(76)		1,510	1,510			
100173928	SEATTLE	WA		10/31/2024		9,532		(106)			(106)		9,426	9,426			
100173929	KANSAS CITY	KS		10/31/2024		1,303		(62)			(62)		1,241	1,241			
100173930	WESTON	FL		10/31/2024		7,307		(307)			(307)		7,000	7,000			
100173931	WALDEN	NY		10/31/2024		3,101		(72)			(72)		3,029	3,029			
100173932	MOUNT HOLLY	NJ		10/31/2024		1,666		(20)			(20)		1,646	1,646			
100173933	NEWCASTLE	WA		10/31/2024		5,670		(222)			(222)		5,448	5,448			
100173934	ST LOUIS	MO		10/31/2024		1,179		(7)			(7)		1,172	1,172			
100173935	MEMPHIS	TN		10/31/2024		1,418		(54)			(54)		1,364	1,364			
100173936	MEMPHIS	TN		10/31/2024		1,171		(44)			(44)		1,127	1,127			
100173937	JERSEY CITY	NJ		10/31/2024		7,015		(63)			(63)		6,952	6,952			
100173939	ORANGE BEACH	AL		10/31/2024		6,411		(295)			(295)		6,116	6,116			
100173940	JACKSONVILLE	FL		10/31/2024		17,693		(749)			(749)		16,944	16,944			
100173941	AUSTELL	GA		10/31/2024		1,603		(76)			(76)		1,527	1,527			
100173943	BALTIMORE	MD		10/31/2024		1,622		(75)			(75)		1,547	1,547			
100173944	EUCLID	OH		10/31/2024		894		(39)			(39)		855	855			
100173945	OCALA	FL		10/31/2024		1,729		(82)			(82)		1,647	1,647			
100173946	ANNAPOLIS	MD		10/31/2024		3,893		(152)			(152)		3,741	3,741			
100173947	SOUTHAMPTON TOWNSHIP	NJ		10/31/2024		2,815		(60)			(60)		2,755	2,755			
100173948	VINTON	VA		10/31/2024		3,382		(161)			(161)		3,221	3,221			
100173950	WARREN	MI		10/31/2024		920		(44)			(44)		876	876			
100173951	NICEVILLE	FL		10/31/2024		1,688		(57)			(57)		1,631	1,631			
100173952	MIDWEST CITY	OK		10/31/2024		1,313		(56)			(56)		1,257	1,257			
100173954	JACKSONVILLE	FL		10/31/2024		1,192		(42)			(42)		1,150	1,150			
100173955	SILVERTHORNE	CO		10/31/2024		4,832		(134)			(134)		4,698	4,698			
100173956	MARGATE	FL		10/31/2024		1,426		(50)			(50)		1,376	1,376			
100173958	FORNEY	TX		10/31/2024		4,216		(201)			(201)		4,015	4,015			
100173959	DETROIT	MI		10/31/2024		2,410		(114)			(114)		2,296	2,296			
100173960	TUCSON	AZ		10/31/2024		6,297		(270)			(270)		6,027	6,027			
100173961	BOERNE	TX		10/31/2024		4,030		(192)			(192)		3,838	3,838			
100173963	BATTLE CREEK	MI		10/31/2024		776		(37)			(37)		739	739			
100173964	FERGUSON	MO		10/31/2024		932		(43)			(43)		889	889			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173965	FORT WALTON BEACH	FL		10/31/2024		2,177		(104)			(104)		2,073	2,073			
100173966	SPARTANBURG	SC		10/31/2024		2,280		(33)			(33)		2,247	2,247			
100173971	HICKSVILLE	NY		10/31/2024		3,087		(148)			(148)		2,939	2,939			
100173972	COMMERCE CITY	CO		10/31/2024		4,702		(224)			(224)		4,478	4,478			
100173974	LUMBERTON	NC		10/31/2024		14,049		(670)			(670)		13,379	13,379			
100173975	HOUSTON	TX		10/31/2024		38,059		(1,814)			(1,814)		36,245	36,245			
100173976	PLANTATION	FL		10/31/2024		1,867		(89)			(89)		1,778	1,778			
100173977	HALLANDALE BEACH	FL		10/31/2024		3,756		(177)			(177)		3,579	3,579			
100173978	LAKELAND	FL		10/31/2024		2,033		(85)			(85)		1,948	1,948			
100173979	HAMMOND	IN		10/31/2024		1,973		(87)			(87)		1,886	1,886			
100173981	ROSEVILLE	CA		10/31/2024		7,490		(172)			(172)		7,318	7,318			
100173983	ABILENE	TX		10/31/2024		1,256		(60)			(60)		1,196	1,196			
100173984	CUMMING	GA		10/31/2024		11,321		(468)			(468)		10,853	10,853			
100173985	ALPHARETTA	GA		10/31/2024		28,061		(505)			(505)		27,556	27,556			
100173987	PENSACOLA	FL		10/31/2024		4,637		(94)			(94)		4,543	4,543			
100173988	PENSACOLA BEACH	FL		10/31/2024		3,887		(159)			(159)		3,728	3,728			
100173989	WRIGHTSVILLE BEACH	NC		10/31/2024		48,697		(1,158)			(1,158)		47,539	47,539			
100173990	CAMBRIDGE	MA		10/31/2024		7,594		(362)			(362)		7,232	7,232			
100173993	LITTLETON	CO		10/31/2024		20,975		(203)			(203)		20,772	20,772			
100173995	STAR	ID		10/31/2024		5,000		(239)			(239)		4,761	4,761			
100173996	WOODLAND HILLS	CA		10/31/2024		6,398		(302)			(302)		6,096	6,096			
100173998	HOLLY HILL	FL		10/31/2024		6,048		(288)			(288)		5,760	5,760			
100174000	FEDERAL WAY	WA		10/31/2024		5,431		(147)			(147)		5,284	5,284			
100174001	ATLANTA	GA		10/31/2024		1,727		(82)			(82)		1,645	1,645			
100174002	FAIRFIELD TOWNSHIP	OH		10/31/2024		3,006		(143)			(143)		2,863	2,863			
100174003	BREMERTON	WA		10/31/2024		3,178		(110)			(110)		3,068	3,068			
100174005	SAN DIEGO	CA		10/31/2024		12,850		(613)			(613)		12,237	12,237			
100174006	PRINCETON	NJ		10/31/2024		23,422		(472)			(472)		22,950	22,950			
100174008	ABILENE	TX		10/31/2024		1,371		(40)			(40)		1,331	1,331			
100174009	FORT MYERS	FL		10/31/2024		4,165		(190)			(190)		3,975	3,975			
100174010	JACKSONVILLE	FL		10/31/2024		837		(40)			(40)		797	797			
100174011	DOUBLE OAK	TX		10/31/2024		6,614		(315)			(315)		6,299	6,299			
100174014	HONOLULU	HI		10/31/2024		6,830		(164)			(164)		6,666	6,666			
100174015	NEW PORT RICHEY	FL		10/31/2024		4,592		(219)			(219)		4,373	4,373			
100174016	BUDA	TX		10/31/2024		4,372		(208)			(208)		4,164	4,164			
100174017	ATKINSON	NH		10/31/2024		2,930		(147)			(147)		2,783	2,783			
100174018	MOLINE	IL		10/31/2024		824		(35)			(35)		789	789			
100174022	BROOKLYN	NY		10/31/2024		3,601		(133)			(133)		3,468	3,468			
100174024	CINCINNATI	OH		10/31/2024		432,762		(15,470)			(15,470)		417,292	417,292			
100174025	LAS VEGAS	NV		10/31/2024		9,612		(220)			(220)		9,392	9,392			
100174026	MIAMI	FL		10/31/2024		4,686		(134)			(134)		4,552	4,552			
100174027	HOUSTON	TX		10/31/2024		2,852		(136)			(136)		2,716	2,716			
100174028	POUGHKEEPSIE	NY		10/31/2024		2,058		(98)			(98)		1,960	1,960			
100174030	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		992		(47)			(47)		945	945			
100174031	GREELEY	CO		10/31/2024		2,809		(116)			(116)		2,693	2,693			
100174033	SUN CITY CENTER	FL		10/31/2024		1,070		(37)			(37)		1,033	1,033			
100174035	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		928		(44)			(44)		884	884			
100174036	VIRGINIA BEACH	VA		10/31/2024		8,703		(205)			(205)		8,498	8,498			
100174039	SAN MATEO	CA		10/31/2024													
100174041	WILSON	NC		10/31/2024		1,251		(111)			(111)		1,140	1,140			
100174043	AKRON	OH		10/31/2024		716		(38)			(38)		678	678			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174044	SAINT AUGUSTINE	FL		10/31/2024		1,277		(61)			(61)		1,216	1,216			
100174045	ST. LOUIS	MO		10/31/2024		692		(33)			(33)		659	659			
100174046	TRENTON	NJ		10/31/2024		1,461		(109)			(109)		1,352	1,352			
100174048	MODESTO	CA		10/31/2024		2,903		(230)			(230)		2,673	2,673			
100174049	FT LAUDERDALE	FL		10/31/2024		8,376		(399)			(399)		7,977	7,977			
100174050	CLOVER	SC		10/31/2024		775		(36)			(36)		739	739			
100174052	TOMS RIVER	NJ		10/31/2024		4,588		(219)			(219)		4,369	4,369			
100174056	CHICAGO	IL		10/31/2024		2,492		(65)			(65)		2,427	2,427			
100174057	LAKEWOOD	WA		10/31/2024		6,583		(251)			(251)		6,332	6,332			
100174058	BOYNTON BEACH	FL		10/31/2024		1,327		(56)			(56)		1,271	1,271			
100174059	RED OAK	TX		10/31/2024		22,935		(984)			(984)		21,951	21,951			
100174060	MAKAWAO	HI		10/31/2024		8,562		(323)			(323)		8,239	8,239			
100174061	FAIRFIELD	AL		10/31/2024		778		(42)			(42)		736	736			
100174063	MYRTLE BEACH	SC		10/31/2024		1,644		(70)			(70)		1,574	1,574			
100174064	LOS ANGELES	CA		10/31/2024		651,499		(31,071)			(31,071)		620,428	620,428			
100174065	GULF SHORES	AL		10/31/2024		1,676		(50)			(50)		1,626	1,626			
100174066	FALLS CHURCH	VA		10/31/2024		10,234		(419)			(419)		9,815	9,815			
100174068	SUGAR LAND	TX		10/31/2024		2,054		(98)			(98)		1,956	1,956			
100174069	TYBEE ISLAND	GA		10/31/2024		7,036		(116)			(116)		6,920	6,920			
100174070	MEMPHIS	TN		10/31/2024		979		(47)			(47)		932	932			
100174072	SOUTH BEND	IN		10/31/2024		948		(40)			(40)		908	908			
100174073	BISHOP	TX		10/31/2024		837		(40)			(40)		797	797			
100174074	ATLANTA	GA		10/31/2024		4,262		(203)			(203)		4,059	4,059			
100174075	ST. LOUIS	MO		10/31/2024		932		(37)			(37)		895	895			
100174076	PINELLAS PARK	FL		10/31/2024		2,891		(138)			(138)		2,753	2,753			
100174077	SEATTLE	WA		10/31/2024		20,570		(981)			(981)		19,589	19,589			
100174078	COMPTON	CA		10/31/2024		4,842		(231)			(231)		4,611	4,611			
100174079	KALAMAZOO	MI		10/31/2024		753		(36)			(36)		717	717			
100174080	PASADENA	CA		10/31/2024		13,841		(187)			(187)		13,654	13,654			
100174083	TALENT	OR		10/31/2024		2,282		(82)			(82)		2,200	2,200			
100174084	NORRIDGE	IL		10/31/2024		2,420		(115)			(115)		2,305	2,305			
100174085	FAYETTEVILLE	NC		10/31/2024		757		(36)			(36)		721	721			
100174086	AKRON	OH		10/31/2024		853		(41)			(41)		812	812			
100174088	MEMPHIS	TN		10/31/2024		979		(47)			(47)		932	932			
100174089	WOODLAND HILLS	CA		10/31/2024		7,572		(261)			(261)		7,311	7,311			
100174092	TAYLOR	MI		10/31/2024		852		(41)			(41)		811	811			
100174093	KANSAS CITY	MO		10/31/2024		821		(39)			(39)		782	782			
100174096	SAN DIEGO	CA		10/31/2024		22,016		(948)			(948)		21,068	21,068			
100174097	ORANGE BEACH	AL		10/31/2024		2,684		(93)			(93)		2,591	2,591			
100174098	LINCOLN PARK	MI		10/31/2024		748		(36)			(36)		712	712			
100174099	BRIDGEWATER	MA		10/31/2024		1,298		(50)			(50)		1,248	1,248			
100174100	BRYAN	TX		10/31/2024		2,517		(120)			(120)		2,397	2,397			
100174101	ORANGE BEACH	AL		10/31/2024		5,792		(138)			(138)		5,654	5,654			
100174102	HOUSTON	TX		10/31/2024		735		(35)			(35)		700	700			
100174103	MILTON	GA		10/31/2024		10,263		(489)			(489)		9,774	9,774			
100174104	NAPLES	FL		10/31/2024		2,227		(106)			(106)		2,121	2,121			
100174105	DETROIT	MI		10/31/2024		978		(47)			(47)		931	931			
100174106	LAWRENCEVILLE	GA		10/31/2024		2,839		(135)			(135)		2,704	2,704			
100174107	MAPLE VALLEY	WA		10/31/2024		3,963		(128)			(128)		3,835	3,835			
100174108	BOCA RATON	FL		10/31/2024		9,024		(345)			(345)		8,679	8,679			
100174109	CUMMING	GA		10/31/2024		2,913		(139)			(139)		2,774	2,774			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174110	DOWNEY	CA		10/31/2024		12,435		(349)			(349)		12,086	12,086			
100174111	MONTGOMERY	AL		10/31/2024		919		(44)			(44)		875	875			
100174113	MCALLEN	TX		10/31/2024		2,497		(119)			(119)		2,378	2,378			
100174116	LILBURN	GA		10/31/2024		3,279		(156)			(156)		3,123	3,123			
100174117	MONROEVILLE	PA		10/31/2024		938		(45)			(45)		893	893			
100174119	SOUTH LEBANON	OH		10/31/2024		3,758		(179)			(179)		3,579	3,579			
100174120	SANTA ROSA BEACH	FL		10/31/2024		10,030		(236)			(236)		9,794	9,794			
100174121	MINNEAPOLIS	MN		10/31/2024		442		(21)			(21)		421	421			
100174123	NOBLESVILLE	IN		10/31/2024		12,488		(307)			(307)		12,181	12,181			
100174124	WATSONVILLE	CA		10/31/2024		6,103		(223)			(223)		5,880	5,880			
100174125	CLOVIS	CA		10/31/2024		6,331		(188)			(188)		6,143	6,143			
100174126	PRATTVILLE	AL		10/31/2024		984		(47)			(47)		937	937			
100174127	LOUISVILLE	KY		10/31/2024		785		(37)			(37)		748	748			
100174129	BENTON HARBOR	MI		10/31/2024		1,902		(81)			(81)		1,821	1,821			
100174131	LORAIN	OH		10/31/2024		777		(37)			(37)		740	740			
100174132	CUERO	TX		10/31/2024		649		(31)			(31)		618	618			
100174134	DALLAS	TX		10/31/2024		36,364		(1,728)			(1,728)		34,636	34,636			
100174135	MODESTO	CA		10/31/2024		2,329		(159)			(159)		2,170	2,170			
100174136	VIRGINIA BEACH	VA		10/31/2024		12,015		(268)			(268)		11,747	11,747			
100174137	TURLOCK	CA		10/31/2024		4,299		(138)			(138)		4,161	4,161			
100174139	FORT MYERS	FL		10/31/2024		2,218		(98)			(98)		2,120	2,120			
100174140	TAMARAC	FL		10/31/2024		3,384		(232)			(232)		3,152	3,152			
100174142	FREDERICKSBURG	VA		10/31/2024		2,852		(136)			(136)		2,716	2,716			
100174143	PERRY	GA		10/31/2024		844		(37)			(37)		807	807			
100174144	YOUNGSTOWN	OH		10/31/2024		742		(35)			(35)		707	707			
100174145	NAPLES	FL		10/31/2024		4,574		(82)			(82)		4,492	4,492			
100174146	MEMPHIS	TN		10/31/2024		986		(47)			(47)		939	939			
100174148	OCEAN CITY	MD		10/31/2024		3,317		(102)			(102)		3,215	3,215			
100174149	FORTUNA	CA		10/31/2024		3,413		(157)			(157)		3,256	3,256			
100174150	HOUSTON	TX		10/31/2024		915		(33)			(33)		882	882			
100174153	LAKEWOOD	OH		10/31/2024		1,411		(96)			(96)		1,315	1,315			
100174154	IMMOKALEE	FL		10/31/2024		2,210		(134)			(134)		2,076	2,076			
100174157	THOUSAND OAKS	CA		10/31/2024		3,228		(18)			(18)		3,210	3,210			
100174160	MARSHFIELD	MA		10/31/2024		2,777		(133)			(133)		2,644	2,644			
100174161	ST. LOUIS	MO		10/31/2024		759		(62)			(62)		697	697			
100174162	CHICAGO	IL		10/31/2024		1,082		(52)			(52)		1,030	1,030			
100174164	PLYMOUTH	MA		10/31/2024		6,874		(210)			(210)		6,664	6,664			
100174165	RIVERVIEW	FL		10/31/2024		3,402		(162)			(162)		3,240	3,240			
100174167	WASHOUGAL	WA		10/31/2024		3,625		(173)			(173)		3,452	3,452			
100174171	BRANCHBURG	NJ		10/31/2024		3,860		(184)			(184)		3,676	3,676			
100174172	DETROIT	MI		10/31/2024		633		(30)			(30)		603	603			
100174173	BISHOP	TX		10/31/2024		934		(55)			(55)		879	879			
100174176	TAYLOR	MI		10/31/2024		1,400		(123)			(123)		1,277	1,277			
100174178	GREENSBORO	NC		10/31/2024		2,676		(111)			(111)		2,565	2,565			
100174179	MEMPHIS	TN		10/31/2024		920		(40)			(40)		880	880			
100174180	FLORENCE	AL		10/31/2024		5,495		(227)			(227)		5,268	5,268			
100174181	MERCED	CA		10/31/2024		11,854		(511)			(511)		11,343	11,343			
100174183	MELBOURNE	FL		10/31/2024		1,778		(85)			(85)		1,693	1,693			
100174184	GREENVILLE	SC		10/31/2024		6,526		(97)			(97)		6,429	6,429			
100174185	STAR	ID		10/31/2024		3,334		(95)			(95)		3,239	3,239			
100174186	IRVINE	CA		10/31/2024		4,598		(55)			(55)		4,543	4,543			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174187	SACRAMENTO	CA		10/31/2024		229,291		(5,899)			(5,899)		223,392	223,392			
100174188	DRIGGS	ID		10/31/2024		4,046		(77)			(77)		3,969	3,969			
100174189	PAYSON	AZ		10/31/2024		465,737		(7,258)			(7,258)		458,479	458,479			
100174190	TEMPE	AZ		10/31/2024		9,356		(192)			(192)		9,164	9,164			
100174192	PARKS	AZ		10/31/2024		3,548		(68)			(68)		3,480	3,480			
100174193	SAINT PETERSBURG	FL		10/31/2024		2,720		(107)			(107)		2,613	2,613			
100174194	BEECH MOUNTAIN	NC		10/31/2024		2,974		(70)			(70)		2,904	2,904			
100174195	RUNNING SPRINGS	CA		10/31/2024		2,755		(90)			(90)		2,665	2,665			
100174196	REUNION	FL		10/31/2024		32,970		(1,010)			(1,010)		31,960	31,960			
100174197	ROSSFORD	OH		10/31/2024		8,509		(274)			(274)		8,235	8,235			
100174198	PALM BAY	FL		10/31/2024		2,680		(113)			(113)		2,567	2,567			
100174200	AUBURN	PA		10/31/2024		2,112		(58)			(58)		2,054	2,054			
100174201	CAPE CHARLES	VA		10/31/2024		3,251		(87)			(87)		3,164	3,164			
100174202	LEAVENWORTH	WA		10/31/2024		7,448		(124)			(124)		7,324	7,324			
100174203	SUMMERFIELD	NC		10/31/2024		4,145		(156)			(156)		3,989	3,989			
100174204	FLAGSTAFF	AZ		10/31/2024		251,464		(5,127)			(5,127)		246,337	246,337			
100174205	THE COLONY	TX		10/31/2024		4,108		(90)			(90)		4,018	4,018			
100174207	SANTA ROSA BEACH	FL		10/31/2024		6,296		(139)			(139)		6,157	6,157			
100174208	DAVENPORT	FL		10/31/2024		4,456		(141)			(141)		4,315	4,315			
100174209	LOS ANGELES	CA		10/31/2024		5,514		(88)			(88)		5,426	5,426			
100174210	GROVELAND	CA		10/31/2024		2,467		(95)			(95)		2,372	2,372			
100174213	ROCKAWAY BEACH	OR		10/31/2024		4,996		(61)			(61)		4,935	4,935			
100174214	KEMAH	TX		10/31/2024		72,748		(2,196)			(2,196)		70,552	70,552			
100174215	SOUTH BEND	IN		10/31/2024		2,490		(62)			(62)		2,428	2,428			
100174217	CRESTLINE	CA		10/31/2024		5,060		(124)			(124)		4,936	4,936			
100174218	REHOBOTH BEACH	DE		10/31/2024		5,227		(102)			(102)		5,125	5,125			
100174219	SAN DIEGO	CA		10/31/2024		47,134		(727)			(727)		46,407	46,407			
100174221	BLAIRSVILLE	GA		10/31/2024		2,894		(55)			(55)		2,839	2,839			
100174222	SPRING	TX		10/31/2024		3,153		(117)			(117)		3,036	3,036			
100174223	SAN DIEGO	CA		10/31/2024		3,629		(56)			(56)		3,573	3,573			
100174226	WYOMING	MN		10/31/2024		5,599		(156)			(156)		5,443	5,443			
100174227	SACRAMENTO	CA		10/31/2024		3,039		(99)			(99)		2,940	2,940			
100174228	DAHLONEGA	GA		10/31/2024		3,660		(118)			(118)		3,542	3,542			
100174229	LAKE HAVASU CITY	AZ		10/31/2024		3,133		(121)			(121)		3,012	3,012			
100174230	CHARLOTTE	NC		10/31/2024		5,239		(114)			(114)		5,125	5,125			
100174232	ALBUQUERQUE	NM		10/31/2024		3,959		(88)			(88)		3,871	3,871			
100174233	PORT ANGELES	WA		10/31/2024		9,083		(166)			(166)		8,917	8,917			
100174234	TWENTYNINE PALMS	CA		10/31/2024		3,878		(88)			(88)		3,790	3,790			
100174235	PRESCOTT	AZ		10/31/2024		3,746		(93)			(93)		3,653	3,653			
100174236	CAPE CORAL	FL		10/31/2024		3,548		(93)			(93)		3,455	3,455			
100174237	CAPE CORAL	FL		10/31/2024		2,429		(75)			(75)		2,354	2,354			
100174238	JOSHUA TREE	CA		10/31/2024		2,774		(62)			(62)		2,712	2,712			
100174239	MORRIS	OK		10/31/2024		2,100		(82)			(82)		2,018	2,018			
100174240	WALKER	MN		10/31/2024		22,105		(422)			(422)		21,683	21,683			
100174242	MANSFIELD	TX		10/31/2024		3,064		(99)			(99)		2,965	2,965			
100174245	SAN DIEGO	CA		10/31/2024		11,359		(59)			(59)		11,300	11,300			
100174246	LAND O LAKES	FL		10/31/2024		3,815		(59)			(59)		3,756	3,756			
100174247	READING	PA		10/31/2024		71,327		(1,485)			(1,485)		69,842	69,842			
100174248	AVON	NC		10/31/2024		7,456		(140)			(140)		7,316	7,316			
100174249	SAN ANTONIO	TX		10/31/2024		2,245		(115)			(115)		2,130	2,130			
100174250	SKY VALLEY	GA		10/31/2024		6,679		(71)			(71)		6,608	6,608			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174251	HENDERSON	NV		10/31/2024		3,702		29			29		3,731	3,731			
100174252	PEORIA	AZ		10/31/2024		3,278		(103)			(103)		3,175	3,175			
100174253	PIGEON FORGE	TN		10/31/2024		5,467		(103)			(103)		5,364	5,364			
100174254	BROKEN BOW	OK		10/31/2024		4,779		(95)			(95)		4,684	4,684			
100174255	CLAYTON	NC		10/31/2024		2,768		(55)			(55)		2,713	2,713			
100174256	BLACKSBURG	VA		10/31/2024		2,761		(53)			(53)		2,708	2,708			
100174257	MANAHAWKIN	NJ		10/31/2024		6,224		(108)			(108)		6,116	6,116			
100174258	ST. CLOUD	FL		10/31/2024		2,467		(82)			(82)		2,385	2,385			
100174259	MANDAN	ND		10/31/2024		6,376		(159)			(159)		6,217	6,217			
100174260	OCALA	FL		10/31/2024		3,079		(17)			(17)		3,062	3,062			
100174261	SALT LAKE CITY	UT		10/31/2024		5,765		(66)			(66)		5,699	5,699			
100174262	SEVIERVILLE	TN		10/31/2024		5,964		(29)			(29)		5,935	5,935			
100174263	COLORADO SPRINGS	CO		10/31/2024		5,799		(93)			(93)		5,706	5,706			
100174264	SAINT AUGUSTINE	FL		10/31/2024		10,079		(103)			(103)		9,976	9,976			
100174265	SAN ANTONIO	TX		10/31/2024		7,251		285			285		7,536	7,536			
100174266	TROUTMAN	NC		10/31/2024		42,330		1,112			1,112		43,442	43,442			
100174267	HENDERSON	NV		10/31/2024		5,504		(14)			(14)		5,490	5,490			
100174269	PANACEA	FL		10/31/2024		5,872		(39)			(39)		5,833	5,833			
100174270	RICHMOND	TX		10/31/2024		6,079		224			224		6,303	6,303			
100174272	FORT LAUDERDALE	FL		10/31/2024		6,969		(115)			(115)		6,854	6,854			
100174273	LAS VEGAS	NV		10/31/2024		4,164		106			106		4,270	4,270			
100174274	SARASOTA	FL		10/31/2024		4,184		(70)			(70)		4,114	4,114			
100174275	EATONTON	GA		10/31/2024		5,668		(149)			(149)		5,519	5,519			
100174276	TELLICO PLAINS	TN		10/31/2024		1,834		(36)			(36)		1,798	1,798			
100174277	SPARTA	GA		10/31/2024		5,979		(158)			(158)		5,821	5,821			
100174278	HENDERSON	NV		10/31/2024		4,644		138			138		4,782	4,782			
100174279	CRYSTAL BEACH	TX		10/31/2024		4,600		(115)			(115)		4,485	4,485			
100174280	OCEAN CITY	MD		10/31/2024		3,580		(92)			(92)		3,488	3,488			
100174281	PANAMA CITY BEACH	FL		10/31/2024		3,672		(57)			(57)		3,615	3,615			
100174282	OCALA	FL		10/31/2024		2,702		(88)			(88)		2,614	2,614			
100174283	SAN ANTONIO	TX		10/31/2024		2,437		(108)			(108)		2,329	2,329			
100174284	EAST ELLIJAY	GA		10/31/2024		2,215		(67)			(67)		2,148	2,148			
100174285	SPAVINAW	OK		10/31/2024		4,378		(86)			(86)		4,292	4,292			
100174286	CANYON LAKE	TX		10/31/2024		8,048		(126)			(126)		7,922	7,922			
100174287	GRANBURY	TX		10/31/2024		3,065		(89)			(89)		2,976	2,976			
100174289	MUSTANG	OK		10/31/2024		2,394		(90)			(90)		2,304	2,304			
100174290	LILLIAN	AL		10/31/2024		3,326		(34)			(34)		3,292	3,292			
100174292	MORRISTOWN	TN		10/31/2024		4,024		72			72		4,096	4,096			
100174293	GULF SHORES	AL		10/31/2024		7,707		406			406		8,113	8,113			
100174294	APALACHICOLA	FL		10/31/2024		6,676		15			15		6,691	6,691			
100174295	SPOONER	WI		10/31/2024		5,665		(48)			(48)		5,617	5,617			
100174296	SUPPLY	NC		10/31/2024		11,160		278			278		11,438	11,438			
100174298	FORT WORTH	TX		10/31/2024		4,809		148			148		4,957	4,957			
100174299	OCALA	FL		10/31/2024		4,369		199			199		4,568	4,568			
100174301	FULSHEAR	TX		10/31/2024		3,860		140			140		4,000	4,000			
100174302	MILLVILLE	DE		10/31/2024		4,605		211			211		4,816	4,816			
100174303	HAPPY JACK	AZ		10/31/2024		4,308		(77)			(77)		4,231	4,231			
100174304	HOUSTON	TX		10/31/2024		3,682		154			154		3,836	3,836			
100174305	TOBYHANNA	PA		10/31/2024		2,547		(79)			(79)		2,468	2,468			
100174306	CAPE CORAL	FL		10/31/2024		4,440		131			131		4,571	4,571			
100174307	BATON ROUGE	LA		10/31/2024		2,812		(43)			(43)		2,769	2,769			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174308	WILSON	NC		10/31/2024		5,380		135			135		5,515	5,515			
100174309	FENNVILLE	MI		10/31/2024		10,605		(169)			(169)		10,436	10,436			
100174311	HOUGHTON	MI		10/31/2024		54,239		(1,343)			(1,343)		52,896	52,896			
100174312	HOT SPRINGS	AR		10/31/2024		2,792		(65)			(65)		2,727	2,727			
100174313	YOUNG HARRIS	GA		10/31/2024		2,894		(75)			(75)		2,819	2,819			
100174314	BROKEN BOW	OK		10/31/2024		5,147		(89)			(89)		5,058	5,058			
100174315	PORT ARANSAS	TX		10/31/2024		3,819		(120)			(120)		3,699	3,699			
100174316	BRADENTON	FL		10/31/2024		5,042		(165)			(165)		4,877	4,877			
100174317	BATON ROUGE	LA		10/31/2024		5,337		(203)			(203)		5,134	5,134			
100174318	AUBURN	AL		10/31/2024		4,400		148			148		4,548	4,548			
100174319	SEVIERVILLE	TN		10/31/2024		6,514		(139)			(139)		6,375	6,375			
100174320	PORT SAINT JOE	FL		10/31/2024		3,982		(111)			(111)		3,871	3,871			
100174322	WILLIS	TX		10/31/2024		2,957		(73)			(73)		2,884	2,884			
100174323	AUSTIN	TX		10/31/2024		4,098		(85)			(85)		4,013	4,013			
100174324	RUIDOSO	NM		10/31/2024		4,489		(27)			(27)		4,462	4,462			
100174325	LEHI	UT		10/31/2024		4,338		(76)			(76)		4,262	4,262			
100174326	DAHLONEGA	GA		10/31/2024		4,400		(84)			(84)		4,316	4,316			
100174328	SAMOA	CA		10/31/2024		3,221		(81)			(81)		3,140	3,140			
100174329	ST AUGUSTINE	FL		10/31/2024		3,998		(102)			(102)		3,896	3,896			
100174330	TALLAHASSEE	FL		10/31/2024		3,732		102			102		3,834	3,834			
100174331	LURAY	VA		10/31/2024		3,020		124			124		3,144	3,144			
100174333	SAINT LOUIS	MO		10/31/2024		5,759		(149)			(149)		5,610	5,610			
100174334	PORT CHARLOTTE	FL		10/31/2024		6,322		(170)			(170)		6,152	6,152			
100174335	GULF SHORES	AL		10/31/2024		6,976		(107)			(107)		6,869	6,869			
100174336	CRYSTAL BEACH	TX		10/31/2024		4,953		(121)			(121)		4,832	4,832			
100174338	LAWRENCEBURG	KY		10/31/2024		2,343		(58)			(58)		2,285	2,285			
100174340	PORT CHARLOTTE	FL		10/31/2024		3,221		(110)			(110)		3,111	3,111			
100174341	PORT SAINT JOE	FL		10/31/2024		4,506		(98)			(98)		4,408	4,408			
100174342	SAINT AUGUSTINE	FL		10/31/2024		4,163		(80)			(80)		4,083	4,083			
100174343	KEY WEST	FL		10/31/2024		8,313		(126)			(126)		8,187	8,187			
100174344	NASHVILLE	TN		10/31/2024		6,864		(136)			(136)		6,728	6,728			
100174345	FREEPORT	FL		10/31/2024		3,956		97			97		4,053	4,053			
100174346	VILAS	NC		10/31/2024		4,947		(91)			(91)		4,856	4,856			
100174347	SEFFNER	FL		10/31/2024		3,476		(83)			(83)		3,393	3,393			
100174348	BLUE RIDGE	GA		10/31/2024		2,388		(57)			(57)		2,331	2,331			
100174349	HANOVERTON	OH		10/31/2024		2,543		(54)			(54)		2,489	2,489			
100174350	CLARKSON	KY		10/31/2024		2,545		(65)			(65)		2,480	2,480			
100174351	HUNTSVILLE	AL		10/31/2024		3,333		101			101		3,434	3,434			
100174352	IOWA	LA		10/31/2024		2,842		100			100		2,942	2,942			
100174354	LAFAYETTE	LA		10/31/2024		3,028		117			117		3,145	3,145			
100174355	RIVERVIEW	FL		10/31/2024		3,846		(59)			(59)		3,787	3,787			
100174357	HENDERSON	NV		10/31/2024		9,968		(2)			(2)		9,966	9,966			
100174358	NEWARK	OH		10/31/2024		2,099		(75)			(75)		2,024	2,024			
100174359	BRADENTON	FL		10/31/2024		5,056		155			155		5,211	5,211			
100174360	PORT ST. LUCIE	FL		10/31/2024		3,480		(59)			(59)		3,421	3,421			
100174361	NORTH FORT MYERS	FL		10/31/2024		4,503		191			191		4,694	4,694			
100174363	QUEEN CREEK	AZ		10/31/2024		4,837		(65)			(65)		4,772	4,772			
100174365	OXNARD	CA		10/31/2024		5,195		(99)			(99)		5,096	5,096			
100174367	PORT ARANSAS	TX		10/31/2024		5,745		(216)			(216)		5,529	5,529			
100174368	EL PASO	TX		10/31/2024		3,861		(142)			(142)		3,719	3,719			
100174371	CHASE CITY	VA		10/31/2024		9,268		(227)			(227)		9,041	9,041			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174372	BEND	OR		10/31/2024		4,730		(22)			(22)		4,708	4,708			
100174373	SPOKANE	WA		10/31/2024		5,373		(61)			(61)		5,312	5,312			
100174374	LEWES	DE		10/31/2024		5,760		(109)			(109)		5,651	5,651			
100174375	PORT ARANSAS	TX		10/31/2024		7,728		(123)			(123)		7,605	7,605			
100174376	PORT SAINT LUCIE	FL		10/31/2024		4,460		(104)			(104)		4,356	4,356			
100174377	LIVINGSTON	MT		10/31/2024		3,419		(64)			(64)		3,355	3,355			
100174379	BROKEN BOW	OK		10/31/2024		4,362		(84)			(84)		4,278	4,278			
100174380	SHENANDOAH	VA		10/31/2024		5,262		(107)			(107)		5,155	5,155			
100174381	ROCKPORT	TX		10/31/2024		5,766		(170)			(170)		5,596	5,596			
100174382	WINTER HAVEN	FL		10/31/2024		2,852		(100)			(100)		2,752	2,752			
100174383	NORTH MIAMI	FL		10/31/2024		10,407		(198)			(198)		10,209	10,209			
100174384	SOUTH LAKE TAHOE	CA		10/31/2024		6,563		(113)			(113)		6,450	6,450			
100174385	IDAHO SPRINGS	CO		10/31/2024		2,339		(50)			(50)		2,289	2,289			
100174386	APOPKA	FL		10/31/2024		4,548		(85)			(85)		4,463	4,463			
100174388	PHILADELPHIA	PA		10/31/2024		4,592		(8)			(8)		4,584	4,584			
100174495	SANTA CLARITA	CA		10/31/2024		2,948		(89)			(89)		2,859	2,859			
100174496	FREDERICK	MD		10/31/2024		2,314		(102)			(102)		2,212	2,212			
100174497	FORT WASHINGTON	MD		10/31/2024		2,182		(143)			(143)		2,039	2,039			
100174499	ORLANDO	FL		10/31/2024		24,145		(1,194)			(1,194)		22,951	22,951			
100174500	ELIZABETH	NJ		10/31/2024		6,125		(236)			(236)		5,889	5,889			
100174503	PEORIA	AZ		10/31/2024		14,384		(524)			(524)		13,860	13,860			
100174505	NORTH PALM BEACH	FL		10/31/2024		22,700		(907)			(907)		21,793	21,793			
100174506	SOLANA BEACH	CA		10/31/2024		12,660		(352)			(352)		12,308	12,308			
100174507	JURUPA VALLEY	CA		10/31/2024		2,599		(156)			(156)		2,443	2,443			
100174510	LAS VEGAS	NV		10/31/2024		3,678		(138)			(138)		3,540	3,540			
100174511	HOUSTON	TX		10/31/2024		533		(35)			(35)		498	498			
100174512	WINTER GARDEN	FL		10/31/2024		7,221		(168)			(168)		7,053	7,053			
100174513	WAXHAW	NC		10/31/2024		35,481		(2,320)			(2,320)		33,161	33,161			
100174515	NORTH PORT	FL		10/31/2024		1,880		(45)			(45)		1,835	1,835			
100174522	YORK	PA		10/31/2024		605		(40)			(40)		565	565			
100174523	NORTH PALM BEACH	FL		10/31/2024		11,881		(773)			(773)		11,108	11,108			
100174527	CYPRESS	TX		10/31/2024		1,821		(140)			(140)		1,681	1,681			
100174531	COSTA MESA	CA		10/31/2024		8,356		(349)			(349)		8,007	8,007			
100174534	BURTONSVILLE	MD		10/31/2024		3,705		(130)			(130)		3,575	3,575			
100174538	PETALUMA	CA		10/31/2024		11,200		(477)			(477)		10,723	10,723			
100174539	MIAMI GARDENS	FL		10/31/2024		4,788		(214)			(214)		4,574	4,574			
100174540	AVENTURA	FL		10/31/2024		1,815		(139)			(139)		1,676	1,676			
100174541	EL PASO	TX		10/31/2024		2,591		(109)			(109)		2,482	2,482			
100174543	DUNN	NC		10/31/2024		1,961		(144)			(144)		1,817	1,817			
100174546	CYPRESS	TX		10/31/2024		1,562		(102)			(102)		1,460	1,460			
100174547	CLINTON	CT		10/31/2024		2,499		(125)			(125)		2,374	2,374			
100174549	HENDERSON	NV		10/31/2024		2,075		(108)			(108)		1,967	1,967			
100174550	LAWRENCEVILLE	GA		10/31/2024		775		(51)			(51)		724	724			
100174551	COLUMBUS	OH		10/31/2024		721		(51)			(51)		670	670			
100174555	KERMAN	CA		10/31/2024		1,636		(126)			(126)		1,510	1,510			
100174556	CUERO	TX		10/31/2024		850		(56)			(56)		794	794			
100174557	SAINT JOSEPH	MO		10/31/2024		1,179		(75)			(75)		1,104	1,104			
100174561	WINDSOR	PA		10/31/2024		1,022		(67)			(67)		955	955			
100174563	LA MARQUE	TX		10/31/2024		1,040		(68)			(68)		972	972			
100174564	ATLANTA	GA		10/31/2024		3,718		(244)			(244)		3,474	3,474			
100174566	RAYTOWN	MO		10/31/2024		1,690		(78)			(78)		1,612	1,612			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174568	BROWNSVILLE	TX		10/31/2024		8,779		(569)			(569)		8,210	8,210			
100174569	GRIFFIN	GA		10/31/2024		1,073		(70)			(70)		1,003	1,003			
100174573	WARWICK	NY		10/31/2024		7,583		(281)			(281)		7,302	7,302			
100174574	PICKERINGTON	OH		10/31/2024		1,788		(70)			(70)		1,718	1,718			
100174575	MOUNTAIN GROVE	MO		10/31/2024		1,961		(116)			(116)		1,845	1,845			
100174576	HOUSTON	TX		10/31/2024		1,043		(68)			(68)		975	975			
100174579	BALTIMORE	MD		10/31/2024		201		(13)			(13)		188	188			
100174582	SAINT LOUIS	MO		10/31/2024		1,442		(94)			(94)		1,348	1,348			
100174583	DAHLONEGA	GA		10/31/2024		3,298		(60)			(60)		3,238	3,238			
100174584	BETHPAGE	NY		10/31/2024		5,099		(150)			(150)		4,949	4,949			
100174586	SAN ANTONIO	TX		10/31/2024		1,288		(64)			(64)		1,224	1,224			
100174588	COLORADO SPRINGS	CO		10/31/2024		733		(48)			(48)		685	685			
100174589	PITTSBURGH	PA		10/31/2024		956		(51)			(51)		905	905			
100174590	MANASSAS	VA		10/31/2024		17,677		(394)			(394)		17,283	17,283			
100174591	DESOTO	TX		10/31/2024		2,333		(116)			(116)		2,217	2,217			
100174592	ALVARADO	TX		10/31/2024		623		(31)			(31)		592	592			
100174593	WATERBURY	CT		10/31/2024		2,479		(131)			(131)		2,348	2,348			
100174595	TAFT	CA		10/31/2024		1,122		(63)			(63)		1,059	1,059			
100174597	WARNER ROBINS	GA		10/31/2024		1,249		(82)			(82)		1,167	1,167			
100174598	HOUSTON	TX		10/31/2024		898		(59)			(59)		839	839			
100174600	HESPERIA	CA		10/31/2024		6,323		(407)			(407)		5,916	5,916			
100174602	JACKSONVILLE	FL		10/31/2024		2,694		(176)			(176)		2,518	2,518			
100174603	ROYAL OAK	MI		10/31/2024		4,052		(155)			(155)		3,897	3,897			
100174604	DEATSVILLE	AL		10/31/2024		3,237		(179)			(179)		3,058	3,058			
100174605	TAMPA	FL		10/31/2024		1,666		(108)			(108)		1,558	1,558			
100174606	FRESNO	TX		10/31/2024		750		(41)			(41)		709	709			
100174607	VERONA	NJ		10/31/2024		1,695		(111)			(111)		1,584	1,584			
100174609	SCHAUMBURG	IL		10/31/2024		792		(52)			(52)		740	740			
100174611	TAMPA	FL		10/31/2024		2,421		(158)			(158)		2,263	2,263			
100174614	BRADENTON	FL		10/31/2024		4,252		(128)			(128)		4,124	4,124			
100174616	OVERLAND PARK	KS		10/31/2024		2,728		(152)			(152)		2,576	2,576			
100174617	ORLANDO	FL		10/31/2024		2,533		(65)			(65)		2,468	2,468			
100174620	GENOA	OH		10/31/2024		1,987		(130)			(130)		1,857	1,857			
100174621	APPLE VALLEY	CA		10/31/2024		4,236		(229)			(229)		4,007	4,007			
100174622	RIO RANCHO	NM		10/31/2024		997		(33)			(33)		964	964			
100174623	ATLANTA	GA		10/31/2024		804		(53)			(53)		751	751			
100174624	TALLAHASSEE	FL		10/31/2024		633		(14)			(14)		619	619			
100174626	RIO RANCHO	NM		10/31/2024		705		(33)			(33)		672	672			
100174628	MIAMI	FL		10/31/2024		3,873		(193)			(193)		3,680	3,680			
100174629	WOODBRIDGE	VA		10/31/2024		15,439		(442)			(442)		14,997	14,997			
100174630	BRADENTON	FL		10/31/2024		2,072		(114)			(114)		1,958	1,958			
100174631	OLD WESTBURY	NY		10/31/2024		22,172		(452)			(452)		21,720	21,720			
100174632	MIAMI	FL		10/31/2024		3,867		(183)			(183)		3,684	3,684			
100174641	JACKSONVILLE	FL		10/31/2024		1,286		(76)			(76)		1,210	1,210			
100174644	SHIPMAN	VA		10/31/2024		1,808		(118)			(118)		1,690	1,690			
100174645	BOWLING GREEN	VA		10/31/2024		3,050		(123)			(123)		2,927	2,927			
100174646	ROOSEVELT	NY		10/31/2024		4,631		(104)			(104)		4,527	4,527			
100174648	STATEN ISLAND	NY		10/31/2024		4,539		(145)			(145)		4,394	4,394			
100174650	LITTLE ROCK	AR		10/31/2024		8,645		(547)			(547)		8,098	8,098			
100174651	CHATSWORTH	CA		10/31/2024		9,050		(201)			(201)		8,849	8,849			
100174652	WESTON	CT		10/31/2024		8,957		(207)			(207)		8,750	8,750			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174653	OCALA	FL		10/31/2024		2,449		(119)			(119)		2,330	2,330			
100174654	CINCINNATI	OH		10/31/2024		2,634		(159)			(159)		2,475	2,475			
100174655	INDIANAPOLIS	IN		10/31/2024		2,023		(18)			(18)		2,005	2,005			
100174656	PHILADELPHIA	PA		10/31/2024		1,264		(59)			(59)		1,205	1,205			
100174657	JACKSONVILLE	FL		10/31/2024		1,176		(77)			(77)		1,099	1,099			
100174660	WASHINGTON	DC		10/31/2024		6,024		(149)			(149)		5,875	5,875			
100174661	TALLAHASSEE	FL		10/31/2024		561		(1)			(1)		560	560			
100174665	SAN PABLO	CA		10/31/2024		2,335		(96)			(96)		2,239	2,239			
100174666	LYNDHURST	OH		10/31/2024		2,771		(140)			(140)		2,631	2,631			
100174668	WOODBRIDGE	VA		10/31/2024		2,065		(122)			(122)		1,943	1,943			
100174670	CHESAPEAKE	VA		10/31/2024		735		(40)			(40)		695	695			
100174671	BELCAMP	MD		10/31/2024		5,852		(208)			(208)		5,644	5,644			
100174676	CANTON	OH		10/31/2024		829		(54)			(54)		775	775			
100174677	MARIETTA	GA		10/31/2024		3,398		(205)			(205)		3,193	3,193			
100174678	ARLINGTON	TX		10/31/2024		2,270		(77)			(77)		2,193	2,193			
100174679	VICTORVILLE	CA		10/31/2024		2,698		(72)			(72)		2,626	2,626			
100174680	STATEN ISLAND	NY		10/31/2024		1,285		(31)			(31)		1,254	1,254			
100174682	WHITE HALL	MD		10/31/2024		4,227		(144)			(144)		4,083	4,083			
100174684	ATHENS	GA		10/31/2024		2,011		(120)			(120)		1,891	1,891			
100174686	SAN JOSE	CA		10/31/2024		11,594		(372)			(372)		11,222	11,222			
100174688	GROTON	CT		10/31/2024		2,048		(41)			(41)		2,007	2,007			
100174689	ALPHARETTA	GA		10/31/2024		5,858		(210)			(210)		5,648	5,648			
100174691	EAST QUOGUE	NY		10/31/2024		12,137		(419)			(419)		11,718	11,718			
100174692	KATY	TX		10/31/2024		5,131		(335)			(335)		4,796	4,796			
100174693	CHANTILLY	VA		10/31/2024		7,137		(183)			(183)		6,954	6,954			
100174696	TAMPA	FL		10/31/2024		2,364		(122)			(122)		2,242	2,242			
100174697	DAYTON	MN		10/31/2024		1,260		(41)			(41)		1,219	1,219			
100174700	SUFFIELD	CT		10/31/2024		7,003		(144)			(144)		6,859	6,859			
100174701	EASTPOINTE	MI		10/31/2024		1,100		(27)			(27)		1,073	1,073			
100174703	BERLIN	CT		10/31/2024		1,765		(99)			(99)		1,666	1,666			
100174704	HONOLULU	HI		10/31/2024		4,173		(180)			(180)		3,993	3,993			
100174705	WILKES BARRE	PA		10/31/2024		870		(57)			(57)		813	813			
100174706	KANSAS CITY	MO		10/31/2024		666		(39)			(39)		627	627			
100174707	SAN DIEGO	CA		10/31/2024		2,427		(63)			(63)		2,364	2,364			
100174709	MISSION	TX		10/31/2024		1,873		(123)			(123)		1,750	1,750			
100174710	TAMPA	FL		10/31/2024		2,051		(134)			(134)		1,917	1,917			
100174713	MIAMI	FL		10/31/2024		5,335		(229)			(229)		5,106	5,106			
100174717	PLAINVILLE	CT		10/31/2024		1,646		(85)			(85)		1,561	1,561			
100174719	HOUSTON	TX		10/31/2024		978		(63)			(63)		915	915			
100174721	VILLA RICA	GA		10/31/2024		2,093		(127)			(127)		1,966	1,966			
100174723	SUITLAND	MD		10/31/2024		2,428		(113)			(113)		2,315	2,315			
100174724	FORT WASHINGTON	MD		10/31/2024		2,119		(94)			(94)		2,025	2,025			
100174728	FORT WORTH	TX		10/31/2024		5,483		(181)			(181)		5,302	5,302			
100174729	WILMINGTON	NC		10/31/2024		5,311		(210)			(210)		5,101	5,101			
100174730	SUFFOLK	VA		10/31/2024		2,462		(156)			(156)		2,306	2,306			
100174732	EL CAJON	CA		10/31/2024		4,068		(180)			(180)		3,888	3,888			
100174734	CHESAPEAKE	VA		10/31/2024		865		(57)			(57)		808	808			
100174735	STUART	FL		10/31/2024		2,548		(139)			(139)		2,409	2,409			
100174737	ZEELAND	MI		10/31/2024		3,081		(101)			(101)		2,980	2,980			
100174738	BUFFALO	NY		10/31/2024		887		(58)			(58)		829	829			
100174741	NASHVILLE	TN		10/31/2024		18,456		(379)			(379)		18,077	18,077			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174744	PRAIRIEVILLE	LA		10/31/2024		2,272		(98)			(98)		2,174	2,174			
100174747	LITHONIA	GA		10/31/2024		1,585		(104)			(104)		1,481	1,481			
100174748	ATLANTA	GA		10/31/2024		1,581		(120)			(120)		1,461	1,461			
100174749	GREAT FALLS	MT		10/31/2024		1,436		(85)			(85)		1,351	1,351			
100174750	VALENCIA	CA		10/31/2024		10,791		(415)			(415)		10,376	10,376			
100174753	EAST HARTFORD	CT		10/31/2024		2,604		(128)			(128)		2,476	2,476			
100174755	RANCHO MISSION VIEJO	CA		10/31/2024		8,626		(231)			(231)		8,395	8,395			
100174756	GREENVILLE	SC		10/31/2024		962		(39)			(39)		923	923			
100174759	PEWAUKEE	WI		10/31/2024		5,525		(96)			(96)		5,429	5,429			
100174760	COVINGTON	GA		10/31/2024		1,335		(79)			(79)		1,256	1,256			
100174762	KEARNEY	MO		10/31/2024		1,515		(86)			(86)		1,429	1,429			
100174763	CONYERS	GA		10/31/2024		3,248		(157)			(157)		3,091	3,091			
100174764	WILMINGTON	NC		10/31/2024		1,865		(111)			(111)		1,754	1,754			
100174767	WEST POINT	CA		10/31/2024		1,995		(20)			(20)		1,975	1,975			
100174769	GREENVILLE	SC		10/31/2024		3,195		(97)			(97)		3,098	3,098			
100174772	KODAK	TN		10/31/2024		3,093		(199)			(199)		2,894	2,894			
100174773	ACWORTH	GA		10/31/2024		3,501		(103)			(103)		3,398	3,398			
100174775	SOUTH RIVER	NJ		10/31/2024		3,658		(121)			(121)		3,537	3,537			
100174778	DAVIE	FL		10/31/2024		3,250		(72)			(72)		3,178	3,178			
100174780	MARIETTA	GA		10/31/2024		5,631		(262)			(262)		5,369	5,369			
100174782	TALLAHASSEE	FL		10/31/2024		1,592		(71)			(71)		1,521	1,521			
100174783	JAMAICA	NY		10/31/2024		5,172		(125)			(125)		5,047	5,047			
100174786	RED OAK	TX		10/31/2024		24,897		(871)			(871)		24,026	24,026			
100174787	DUNNELLON	FL		10/31/2024		1,692		(107)			(107)		1,585	1,585			
100174790	SAN DIEGO	CA		10/31/2024		3,311		(109)			(109)		3,202	3,202			
100174791	JACKSONVILLE	FL		10/31/2024		3,178		(194)			(194)		2,984	2,984			
100174792	OKLAHOMA CITY	OK		10/31/2024		591		(39)			(39)		552	552			
100174794	NEWPORT BEACH	CA		10/31/2024		23,224		(294)			(294)		22,930	22,930			
100174795	BROCKTON	MA		10/31/2024		2,684		(130)			(130)		2,554	2,554			
100174796	BRADENTON	FL		10/31/2024		1,577		(103)			(103)		1,474	1,474			
100174799	STATEN ISLAND	NY		10/31/2024		5,546		(183)			(183)		5,363	5,363			
100174801	ROOSEVELT	NY		10/31/2024		2,656		(100)			(100)		2,556	2,556			
100174803	KANSAS CITY	MO		10/31/2024		8,561		(438)			(438)		8,123	8,123			
100174805	MAPLE HEIGHTS	OH		10/31/2024		798		(51)			(51)		747	747			
100174807	SUNNY ISLES BEACH	FL		10/31/2024		9,336		(378)			(378)		8,958	8,958			
100174810	TOLEDO	OH		10/31/2024		811		(47)			(47)		764	764			
100174811	SUNNY ISLES BEACH	FL		10/31/2024		14,491		(528)			(528)		13,963	13,963			
100174814	PORTSMOUTH	VA		10/31/2024		22,986		(1,315)			(1,315)		21,671	21,671			
100174816	ABERDEEN	MD		10/31/2024		7,574		(322)			(322)		7,252	7,252			
100174817	KANSAS CITY	MO		10/31/2024		7,032		(233)			(233)		6,799	6,799			
100174818	LIBERTY	MO		10/31/2024		3,154		(83)			(83)		3,071	3,071			
100174821	NORWALK	CT		10/31/2024		3,107		(108)			(108)		2,999	2,999			
100174824	OAK GROVE	KY		10/31/2024		2,048		(74)			(74)		1,974	1,974			
100174825	DELRAY BEACH	FL		10/31/2024		3,721		(182)			(182)		3,539	3,539			
100174827	FAR ROCKAWAY	NY		10/31/2024		5,786		(24)			(24)		5,762	5,762			
100174830	ARLINGTON	VA		10/31/2024		4,801		(75)			(75)		4,726	4,726			
100174831	PROVIDENCE	RI		10/31/2024		2,433		(156)			(156)		2,277	2,277			
100174833	PISCATAWAY	NJ		10/31/2024		2,891		(179)			(179)		2,712	2,712			
100174834	PLEASANTON	TX		10/31/2024		1,759		(115)			(115)		1,644	1,644			
100174835	FORT WORTH	TX		10/31/2024		6,120		(401)			(401)		5,719	5,719			
100174838	ALBANY	GA		10/31/2024		860		(56)			(56)		804	804			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174839	JEFFERSONVILLE	IN		10/31/2024		975		(64)			(64)		911	911			
100174842	SHIRLEY	NY		10/31/2024		3,852		(136)			(136)		3,716	3,716			
100174844	LANTANA	TX		10/31/2024		2,054		(133)			(133)		1,921	1,921			
100174845	WHITE BLUFF	TN		10/31/2024		1,267		(83)			(83)		1,184	1,184			
100174846	LAFAYETTE	IN		10/31/2024		902		(44)			(44)		858	858			
100174848	BETHLEHEM	PA		10/31/2024		4,620		(130)			(130)		4,490	4,490			
100174849	BOWLING GREEN	KY		10/31/2024		1,218		(22)			(22)		1,196	1,196			
100174850	COLUMBUS	OH		10/31/2024		2,298		(51)			(51)		2,247	2,247			
100174853	BEECHER	IL		10/31/2024		1,305		(77)			(77)		1,228	1,228			
100174855	CHARLOTTE	NC		10/31/2024		1,017		(67)			(67)		950	950			
100174860	TOBYHANNA	PA		10/31/2024		1,634		(72)			(72)		1,562	1,562			
100174863	ROSEVILLE	CA		10/31/2024		68,203		(2,454)			(2,454)		65,749	65,749			
100174864	VIRGINIA BEACH	VA		10/31/2024		1,337		(36)			(36)		1,301	1,301			
100174866	HOPKINS	SC		10/31/2024		691		(45)			(45)		646	646			
100174867	BRONX	NY		10/31/2024		6,186		(324)			(324)		5,862	5,862			
100174871	WAYNE	PA		10/31/2024		4,343		(135)			(135)		4,208	4,208			
100174873	CUTLER BAY	FL		10/31/2024		2,480		(159)			(159)		2,321	2,321			
100174875	CHARLOTTE	NC		10/31/2024		952		(68)			(68)		884	884			
100174877	ARNOLD	MO		10/31/2024		2,737		(142)			(142)		2,595	2,595			
100174883	SAVANNAH	GA		10/31/2024		1,418		(8)			(8)		1,410	1,410			
100174884	ROGERS	AR		10/31/2024		2,900		(89)			(89)		2,811	2,811			
100174885	ELIZABETH	CO		10/31/2024		16,017		(163)			(163)		15,854	15,854			
100174886	GREENWOOD	IN		10/31/2024		1,115		(73)			(73)		1,042	1,042			
100174888	ROWLETT	TX		10/31/2024		3,481		(13)			(13)		3,468	3,468			
100174890	CHARLES TOWN	WV		10/31/2024		1,173		(52)			(52)		1,121	1,121			
100174891	WAIKOLOA	HI		10/31/2024		33,764		(1,186)			(1,186)		32,578	32,578			
100174892	CLINTON	NY		10/31/2024		1,451		(82)			(82)		1,369	1,369			
100174894	GREELEY	CO		10/31/2024		3,216		(135)			(135)		3,081	3,081			
100174895	LAGUNA NIGUEL	CA		10/31/2024		7,678		(227)			(227)		7,451	7,451			
100174898	WOODSTOCK	NY		10/31/2024		6,872		(283)			(283)		6,589	6,589			
100174899	CELEBRATION	FL		10/31/2024		10,662		(526)			(526)		10,136	10,136			
100174900	JACKSONVILLE	FL		10/31/2024		5,092		(114)			(114)		4,978	4,978			
100174901	MEAD	WA		10/31/2024		2,610		(85)			(85)		2,525	2,525			
100174902	MIAMI	FL		10/31/2024		7,192		(136)			(136)		7,056	7,056			
100174903	BASTROP	TX		10/31/2024		2,270		(85)			(85)		2,185	2,185			
100174904	TOLEDO	OH		10/31/2024		2,194		(71)			(71)		2,123	2,123			
100174905	GARDEN GROVE	CA		10/31/2024		8,442		(154)			(154)		8,288	8,288			
100174906	DUNDALK	MD		10/31/2024		9,491		(621)			(621)		8,870	8,870			
100174907	DELANO	CA		10/31/2024		1,702		(92)			(92)		1,610	1,610			
100174908	HAYMARKET	VA		10/31/2024		7,828		(187)			(187)		7,641	7,641			
100174909	HOUSTON	TX		10/31/2024		3,509		(122)			(122)		3,387	3,387			
100174911	FAYETTEVILLE	NC		10/31/2024		1,180		(77)			(77)		1,103	1,103			
100174916	LEXINGTON	NC		10/31/2024		1,865		(122)			(122)		1,743	1,743			
100174917	INDIANAPOLIS	IN		10/31/2024		1,156		(74)			(74)		1,082	1,082			
100174919	WESTON	FL		10/31/2024		21,873		(982)			(982)		20,891	20,891			
100174922	LARGO	FL		10/31/2024		6,239		(163)			(163)		6,076	6,076			
100174923	WEST BABYLON	NY		10/31/2024		3,545		(201)			(201)		3,344	3,344			
100174927	PROVIDENCE	RI		10/31/2024		3,881		(141)			(141)		3,740	3,740			
100174929	HONOLULU	HI		10/31/2024		4,443		(193)			(193)		4,250	4,250			
100174931	MANORVILLE	NY		10/31/2024		6,816		(159)			(159)		6,657	6,657			
100174933	PHOENIX	AZ		10/31/2024		2,728		(70)			(70)		2,658	2,658			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174934	GALVESTON	TX		10/31/2024		2,212		(145)			(145)		2,067	2,067			
100174936	DALLAS	GA		10/31/2024		2,634		(140)			(140)		2,494	2,494			
100174940	ARLINGTON	TX		10/31/2024		2,504		(58)			(58)		2,446	2,446			
100174941	KAILUA	HI		10/31/2024		9,126		(225)			(225)		8,901	8,901			
100174943	KATY	TX		10/31/2024		9,299		(181)			(181)		9,118	9,118			
100174945	NIXA	MO		10/31/2024		66,666		(2,402)			(2,402)		64,264	64,264			
100174946	CONYERS	GA		10/31/2024		2,488		(94)			(94)		2,394	2,394			
100174947	TITUSVILLE	FL		10/31/2024		3,329		(169)			(169)		3,160	3,160			
100174948	HOUSTON	TX		10/31/2024		1,715		(93)			(93)		1,622	1,622			
100174949	MILWAUKEE	WI		10/31/2024		2,444		(59)			(59)		2,385	2,385			
100174950	SPRING	TX		10/31/2024		1,803		(74)			(74)		1,729	1,729			
100174952	ELLERBE	NC		10/31/2024		1,593		(104)			(104)		1,489	1,489			
100174954	WINDER	GA		10/31/2024		2,362		(89)			(89)		2,273	2,273			
100174955	SAN ANTONIO	TX		10/31/2024		567		(37)			(37)		530	530			
100174956	PORTSMOUTH	VA		10/31/2024		2,271		(149)			(149)		2,122	2,122			
100174957	PITTSBURGH	PA		10/31/2024		872		(35)			(35)		837	837			
100174958	JEANNETTE	PA		10/31/2024		574		(26)			(26)		548	548			
100174959	SAINT PETERSBURG	FL		10/31/2024		1,934		(127)			(127)		1,807	1,807			
100174960	SCENIC	AZ		10/31/2024		3,567		(176)			(176)		3,391	3,391			
100174961	DELRAY BEACH	FL		10/31/2024		1,745		(114)			(114)		1,631	1,631			
100174962	POMPANO BEACH	FL		10/31/2024		6,830		(266)			(266)		6,564	6,564			
100174963	BOWLING GREEN	KY		10/31/2024		1,158		(61)			(61)		1,097	1,097			
100174964	BLUE RIDGE	GA		10/31/2024		3,585		(223)			(223)		3,362	3,362			
100174967	PONCE INLET	FL		10/31/2024		6,629		(434)			(434)		6,195	6,195			
100174968	WETHERSFIELD	CT		10/31/2024		43,364		(1,568)			(1,568)		41,796	41,796			
100174971	PHILADELPHIA	PA		10/31/2024		1,563		(90)			(90)		1,473	1,473			
100174972	KERHONKSON	NY		10/31/2024		4,926		(195)			(195)		4,731	4,731			
100174975	PARRISH	FL		10/31/2024		122,532		(4,696)			(4,696)		117,836	117,836			
100174978	PHILADELPHIA	PA		10/31/2024		1,756		(82)			(82)		1,674	1,674			
100174983	QUEENS VILLAGE	NY		10/31/2024		9,540		(530)			(530)		9,010	9,010			
100174985	CANTON	GA		10/31/2024		1,373		(90)			(90)		1,283	1,283			
100174987	BROWNSVILLE	TX		10/31/2024		980		(58)			(58)		922	922			
100174988	BOCA RATON	FL		10/31/2024		2,073		(133)			(133)		1,940	1,940			
100174989	SAINT AUGUSTINE	FL		10/31/2024		2,910		(151)			(151)		2,759	2,759			
100174990	MIAMI	FL		10/31/2024		7,848		(513)			(513)		7,335	7,335			
100174994	LAS VEGAS	NV		10/31/2024		7,723		(482)			(482)		7,241	7,241			
100174995	HARLINGEN	TX		10/31/2024		3,962		(259)			(259)		3,703	3,703			
100174996	SAINT ALBANS	NY		10/31/2024		3,858		(113)			(113)		3,745	3,745			
100174997	NAPLES	FL		10/31/2024		2,291		(150)			(150)		2,141	2,141			
100174998	WASHBURN	ME		10/31/2024		1,893		(111)			(111)		1,782	1,782			
100175000	CARNEYS POINT	NJ		10/31/2024		19,745		(1,163)			(1,163)		18,582	18,582			
100175009	LANSING	MI		10/31/2024		17,800		960			960		18,760	18,760			
100175013	FORT WORTH	TX		10/31/2024		2,617		40			40		2,657	2,657			
100175014	ROSAMOND	CA		10/31/2024		3,101		(9)			(9)		3,092	3,092			
100175015	GROVELAND	FL		10/31/2024		835		(55)			(55)		780	780			
100175016	EL PASO	TX		10/31/2024		1,406		(46)			(46)		1,360	1,360			
100175017	THEODORE	AL		10/31/2024		997		(40)			(40)		957	957			
100175018	LITTLE ROCK	AR		10/31/2024		4,015		(116)			(116)		3,899	3,899			
100175020	MENIFEE	CA		11/05/2024		4,026		(26)			(26)		4,000	4,000			
100175021	NIPOMO	CA		11/05/2024		7,315		(301)			(301)		7,014	7,014			
100175022	SANTA ANA	CA		11/05/2024		2,947		(140)			(140)		2,807	2,807			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175023	BURBANK	CA		11/05/2024													
100175024	LOS ANGELES	CA		11/05/2024		5,378		82			82		5,460	5,460			
100175025	SHERWOOD FOREST	CA		11/05/2024		15,645		(275)			(275)		15,370	15,370			
100175026	DELMAR	DE		11/05/2024		2,424		(64)			(64)		2,360	2,360			
100175027	WEST ROXBURY	MA		11/05/2024		4,406		33			33		4,439	4,439			
100175028	WARRENTON	VA		11/05/2024		2,552		(70)			(70)		2,482	2,482			
100175029	GREER	SC		11/05/2024		4,547		22			22		4,569	4,569			
100175030	PORTLAND	OR		11/05/2024		28,021		55			55		28,076	28,076			
100175031	JURUPA VALLEY	CA		11/05/2024		4,861		7			7		4,868	4,868			
100175032	LAKE OSWEGO	OR		11/05/2024		8,513		(24)			(24)		8,489	8,489			
100175033	LA VERNE	CA		11/05/2024		9,579		(165)			(165)		9,414	9,414			
100175034	ROCKVILLE	MD		11/05/2024		4,640		34			34		4,674	4,674			
100175035	CERRITOS	CA		11/05/2024		9,254		(268)			(268)		8,986	8,986			
100175036	ROCKFORD	IL		11/05/2024		2,232		(93)			(93)		2,139	2,139			
100175037	SACRAMENTO	CA		11/05/2024		3,757		(2)			(2)		3,755	3,755			
100175038	GOLDEN	CO		11/05/2024		9,742		(223)			(223)		9,519	9,519			
100175039	COVINGTON	WA		11/05/2024		2,984		(69)			(69)		2,915	2,915			
100175040	DOWNEY	CA		11/05/2024		27,871		(1,031)			(1,031)		26,840	26,840			
100175041	LOS ANGELES	CA		11/05/2024		11,886		(362)			(362)		11,524	11,524			
100175042	TEXAS CITY	TX		11/05/2024		709		(27)			(27)		682	682			
100175043	DUDLEY	MA		11/05/2024		1,582		(48)			(48)		1,534	1,534			
100175044	HARVEST	AL		11/05/2024		3,578		(103)			(103)		3,475	3,475			
100175045	ELKTON	MD		11/05/2024		3,575		(104)			(104)		3,471	3,471			
100175046	SAINT CLOUD	FL		11/05/2024		2,921		(139)			(139)		2,782	2,782			
100175047	WASHINGTON	DC		11/05/2024		3,515		(157)			(157)		3,358	3,358			
100175048	LAS VEGAS	NV		11/05/2024		3,078		(30)			(30)		3,048	3,048			
100175049	DOWNEY	CA		11/05/2024		5,514		(44)			(44)		5,470	5,470			
100175050	LANCASTER	CA		11/05/2024		5,443		(116)			(116)		5,327	5,327			
100175051	BETHLEHEM	PA		11/05/2024		2,739		(57)			(57)		2,682	2,682			
100175052	MADERA	CA		11/05/2024		3,185		(107)			(107)		3,078	3,078			
100175053	GREER	SC		11/05/2024		4,316		(211)			(211)		4,105	4,105			
100175054	LOS ANGELES	CA		11/05/2024		10,164		(430)			(430)		9,734	9,734			
100175055	PHOENIX	AZ		11/05/2024		4,230		(61)			(61)		4,169	4,169			
100175056	CULPEPPER	VA		11/05/2024		12,598		(37)			(37)		12,561	12,561			
100175057	NORTH LAS VEGAS	NV		11/05/2024		2,687		(75)			(75)		2,612	2,612			
100175058	WAXAHACHIE	TX		11/05/2024		2,802		(33)			(33)		2,769	2,769			
100175059	GLEN BURNIE	MD		11/05/2024		2,977		(10)			(10)		2,967	2,967			
100175060	MENTONE	CA		11/05/2024		9,380		(279)			(279)		9,101	9,101			
100175061	GAITHERSBURG	MD		11/05/2024		2,257		(107)			(107)		2,150	2,150			
100175062	LA PUENTE	CA		11/05/2024		4,155		(85)			(85)		4,070	4,070			
100175063	LAS VEGAS	NV		11/05/2024		2,951		(83)			(83)		2,868	2,868			
100175064	NEWPORT NEWS	VA		11/05/2024		2,241		(106)			(106)		2,135	2,135			
100175065	LOS ANGELES	CA		11/05/2024		2,558		(89)			(89)		2,469	2,469			
100175066	PALMDALE	CA		11/05/2024		3,407		(133)			(133)		3,274	3,274			
100175067	CULPEPPER	VA		11/05/2024		4,005		(40)			(40)		3,965	3,965			
100175068	MESA	AZ		11/05/2024		1,637		(22)			(22)		1,615	1,615			
100175069	HOUSTON	TX		11/05/2024		2,050		(97)			(97)		1,953	1,953			
100175070	SIGNAL HILL	CA		11/05/2024		43,850		(834)			(834)		43,016	43,016			
100175071	DALLAS	TX		11/05/2024		1,970		(49)			(49)		1,921	1,921			
100175072	SAN JOSE	CA		11/05/2024		8,949		(114)			(114)		8,835	8,835			
100175073	FREDERICK	CO		11/05/2024		4,687		(41)			(41)		4,646	4,646			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175074	SANTA MARIA	CA		11/05/2024		12,983		(283)			(283)		12,700	12,700			
100175075	HAMPTON	GA		11/05/2024		2,086		(39)			(39)		2,047	2,047			
100175076	AUSTIN	TX		11/05/2024		4,235		(112)			(112)		4,123	4,123			
100175078	CHICAGO	IL		11/05/2024		1,304		(33)			(33)		1,271	1,271			
100175079	RANCHO CUCAMONGA	CA		11/05/2024		2,445		(112)			(112)		2,333	2,333			
100175080	OLD HICKORY	TN		11/05/2024		4,026		(76)			(76)		3,950	3,950			
100175081	CALIMESA	CA		11/05/2024		2,615		(212)			(212)		2,403	2,403			
100175082	LOS ANGELES	CA		11/05/2024		3,651		(100)			(100)		3,551	3,551			
100175083	BARDSTOWN	KY		11/05/2024		15,294		(422)			(422)		14,872	14,872			
100175084	LOUISVILLE	KY		11/05/2024		894		(42)			(42)		852	852			
100175085	PASADENA	CA		11/05/2024		28,625		(767)			(767)		27,858	27,858			
100175086	HIALEAH	FL		11/05/2024		5,823		(145)			(145)		5,678	5,678			
100175087	LAVEEN	AZ		11/05/2024		6,225		(95)			(95)		6,130	6,130			
100175088	BRIGHTON	CO		11/05/2024		5,056		(169)			(169)		4,887	4,887			
100175089	CORAL SPRINGS	FL		11/05/2024		7,807		(170)			(170)		7,637	7,637			
100175090	FORT STOCKTON	TX		11/05/2024		3,479		(69)			(69)		3,410	3,410			
100175091	ROSENBERG	TX		11/05/2024		2,451		(50)			(50)		2,401	2,401			
100175093	RIALTO	CA		11/05/2024		4,398		(98)			(98)		4,300	4,300			
100175094	OXNARD	CA		11/05/2024		3,106		(31)			(31)		3,075	3,075			
100175095	GREENVILLE	SC		11/05/2024		16,101		(134)			(134)		15,967	15,967			
100175096	LANCASTER	CA		11/05/2024		2,799		(117)			(117)		2,682	2,682			
100175097	MONTGOMERY	TX		11/05/2024		6,805		(193)			(193)		6,612	6,612			
100175098	SPRING	TX		11/05/2024		2,546		(121)			(121)		2,425	2,425			
100175099	DULUTH	GA		11/05/2024		16,193		(215)			(215)		15,978	15,978			
100175100	MIAMI	FL		11/05/2024		4,690		(155)			(155)		4,535	4,535			
100175101	KATY	TX		11/05/2024		1,859		(88)			(88)		1,771	1,771			
100175102	FONTANA	CA		11/05/2024		3,473		(138)			(138)		3,335	3,335			
100175103	FONTANA	CA		11/05/2024		4,466		(208)			(208)		4,258	4,258			
100175104	GILROY	CA		11/05/2024		3,561		(169)			(169)		3,392	3,392			
100175105	AURORA	CO		11/05/2024		4,505		(84)			(84)		4,421	4,421			
100175106	MAGGIE VALLEY	NC		11/05/2024		3,312		(157)			(157)		3,155	3,155			
100175107	ANTELOPE	CA		11/05/2024		8,432		(341)			(341)		8,091	8,091			
100175108	DORAL	FL		11/05/2024		3,931		(184)			(184)		3,747	3,747			
100175110	LAS VEGAS	NV		11/05/2024		4,076		(175)			(175)		3,901	3,901			
100175111	RANCHO CUCAMONGA	CA		11/05/2024		7,330		(39)			(39)		7,291	7,291			
100175112	BAKERSFIELD	CA		11/05/2024		2,952		(107)			(107)		2,845	2,845			
100175113	PALMDALE	CA		11/05/2024		2,630		(62)			(62)		2,568	2,568			
100175114	ROCKVILLE	MD		11/05/2024		6,247		(27)			(27)		6,220	6,220			
100175115	RANCHO CORDOVA	CA		11/05/2024		3,501		(57)			(57)		3,444	3,444			
100175116	PORT ARANSAS	TX		11/05/2024		2,811		(98)			(98)		2,713	2,713			
100175117	MEMPHIS	TN		11/05/2024		1,293		(28)			(28)		1,265	1,265			
100175118	BARBERTON	OH		11/05/2024		1,136		(27)			(27)		1,109	1,109			
100175119	FRESNO	CA		11/05/2024		3,186		(161)			(161)		3,025	3,025			
100175121	WHITTIER	CA		11/05/2024		4,965		(182)			(182)		4,783	4,783			
100175122	DALLAS	TX		11/05/2024		2,136		(36)			(36)		2,100	2,100			
100175123	CYPRESS	TX		11/05/2024		2,291		(46)			(46)		2,245	2,245			
100175124	BELL GARDENS	CA		11/05/2024		7,268		(115)			(115)		7,153	7,153			
100175125	OXNARD	CA		11/05/2024		5,628		(61)			(61)		5,567	5,567			
100175126	MANCHESTER	NH		11/05/2024		1,416		(50)			(50)		1,366	1,366			
100175127	BAKERSFIELD	CA		11/05/2024		2,703		(86)			(86)		2,617	2,617			
100175128	SEAFORD	DE		11/05/2024		871		(11)			(11)		860	860			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175129	OAK GROVE	AL		11/05/2024		352		(2)			(2)		350	350			
100175130	WESTMINSTER	CA		11/05/2024		5,578		(239)			(239)		5,339	5,339			
100175131	VICTORVILLE	CA		11/05/2024		36,419		(252)			(252)		36,167	36,167			
100175132	KANSAS CITY	MO		11/05/2024		1,762		(84)			(84)		1,678	1,678			
100175133	DURANGO	CO		11/05/2024		5,109		(78)			(78)		5,031	5,031			
100175134	BELL GARDENS	CA		11/05/2024		5,396		(194)			(194)		5,202	5,202			
100175135	SAN PEDRO	CA		11/05/2024		3,089		(114)			(114)		2,975	2,975			
100175136	MEMPHIS	TN		11/05/2024		1,189		(26)			(26)		1,163	1,163			
100175137	FINDLAY	OH		11/05/2024		691		(22)			(22)		669	669			
100175138	PALMDALE	CA		11/05/2024		2,803		(64)			(64)		2,739	2,739			
100175139	OLATHE	KS		11/05/2024		2,056		(64)			(64)		1,992	1,992			
100175140	JACKSONVILLE	FL		11/05/2024		4,798		(26)			(26)		4,772	4,772			
100175141	YORK	PA		11/05/2024		1,564		(20)			(20)		1,544	1,544			
100175142	MONTEREY PARK	CA		11/05/2024		9,949		(55)			(55)		9,894	9,894			
100175143	BELLINGHAM	MA		11/05/2024		6,159		19			19		6,178	6,178			
100175144	LAMONT	CA		11/05/2024		2,535		(20)			(20)		2,515	2,515			
100175145	INDIANAPOLIS	IN		11/05/2024		1,371		(16)			(16)		1,355	1,355			
100175146	PAGE	AZ		11/05/2024		4,243		(74)			(74)		4,169	4,169			
100175148	ESTERO	FL		11/05/2024		5,604		(149)			(149)		5,455	5,455			
100175149	CAPE CORAL	FL		11/05/2024		2,327		(98)			(98)		2,229	2,229			
100175150	ESTERO	FL		11/05/2024		4,898		(152)			(152)		4,746	4,746			
100175151	WALTERBORO	SC		11/05/2024		232,342		(11,084)			(11,084)		221,258	221,258			
100175152	BLUFFTON	SC		11/05/2024		2,436		(99)			(99)		2,337	2,337			
100175153	HAINES CITY	FL		11/05/2024		2,549		(114)			(114)		2,435	2,435			
100175154	PANAMA CITY BEACH	FL		11/05/2024		3,317		(80)			(80)		3,237	3,237			
100175155	DAVENPORT	FL		11/05/2024		3,175		39			39		3,214	3,214			
100175156	MESQUITE	TX		11/05/2024		3,080		(27)			(27)		3,053	3,053			
100175157	BARTLETT	NH		11/05/2024		2,646		(18)			(18)		2,628	2,628			
100175160	WINDERMERE	FL		11/05/2024		3,075		(21)			(21)		3,054	3,054			
100175161	LEHI	UT		11/05/2024		3,119		(95)			(95)		3,024	3,024			
100175162	CHARLESTON	SC		11/05/2024		5,618		(27)			(27)		5,591	5,591			
100175163	JARRELL	TX		11/05/2024		5,185		(154)			(154)		5,031	5,031			
100175165	MILLSBORO	DE		11/05/2024		2,451		(30)			(30)		2,421	2,421			
100175167	WESTON	FL		11/05/2024		6,291		(73)			(73)		6,218	6,218			
100175168	MIAMI	FL		11/05/2024		5,046		(159)			(159)		4,887	4,887			
100175169	LAS VEGAS	NV		11/05/2024		3,893		(97)			(97)		3,796	3,796			
100175170	RIVIERA BEACH	FL		11/05/2024		2,649		(71)			(71)		2,578	2,578			
100175171	MERIDIAN	ID		11/05/2024		3,427		(96)			(96)		3,331	3,331			
100175172	NAMPA	ID		11/05/2024		3,133		(105)			(105)		3,028	3,028			
100175173	OCALA	FL		11/05/2024		2,639		(6)			(6)		2,633	2,633			
100175174	CHARLOTTE	NC		11/05/2024		5,412		(134)			(134)		5,278	5,278			
100175175	MCKINNEY	TX		11/05/2024		3,682		(114)			(114)		3,568	3,568			
100175177	LEHI	UT		11/05/2024		3,825		(16)			(16)		3,809	3,809			
100175178	SAN JOSE	CA		11/05/2024		9,907		(155)			(155)		9,752	9,752			
100175179	WILLINGBORO	NJ		11/05/2024		3,018		(66)			(66)		2,952	2,952			
100175182	PORT SAINT LUCIE	FL		11/05/2024		2,741		(48)			(48)		2,693	2,693			
100175183	KISSIMMEE	FL		11/05/2024		2,737		(65)			(65)		2,672	2,672			
100175184	MIAMI	FL		11/05/2024		3,043		(59)			(59)		2,984	2,984			
100175185	GAITHERSBURG	MD		11/05/2024		3,752		(17)			(17)		3,735	3,735			
100175186	RALEIGH	NC		11/05/2024		3,205		(98)			(98)		3,107	3,107			
100175187	INLET BEACH	FL		11/05/2024		8,647		(139)			(139)		8,508	8,508			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175188	NORTH LAS VEGAS	NV		11/05/2024		3,600		(7)			(7)		3,593	3,593			
100175189	POINCIANA	FL		11/05/2024		3,218		(92)			(92)		3,126	3,126			
100175190	NEW BRUNSWICK	NJ		11/05/2024		3,078		(56)			(56)		3,022	3,022			
100175192	PHOENIX	AZ		11/05/2024		5,656		(153)			(153)		5,503	5,503			
100175193	ALHAMBRA	CA		11/05/2024		9,642		(170)			(170)		9,472	9,472			
100175194	PALM COAST	FL		11/05/2024		4,055		(68)			(68)		3,987	3,987			
100175195	MANHATTAN BEACH	CA		11/05/2024		5,194		(147)			(147)		5,047	5,047			
100175196	POMONA	CA		11/05/2024		5,824		27			27		5,851	5,851			
100175197	OCALA	FL		11/05/2024		2,590		(42)			(42)		2,548	2,548			
100175198	OCEAN CITY	MD		11/05/2024		6,030		(28)			(28)		6,002	6,002			
100175199	HARKER HEIGHTS	TX		11/05/2024		3,234		15			15		3,249	3,249			
100175200	KEAAU	HI		11/05/2024		8,701		(122)			(122)		8,579	8,579			
100175201	HARKER HEIGHTS	TX		11/05/2024		3,234		15			15		3,249	3,249			
100175202	CITRUS SPRINGS	FL		11/05/2024		2,435		(22)			(22)		2,413	2,413			
100175203	HARKER HEIGHTS	TX		11/05/2024		3,234		15			15		3,249	3,249			
100175204	CITRUS SPRINGS	FL		11/05/2024		2,583		(35)			(35)		2,548	2,548			
100175205	HOLLYWOOD	FL		11/05/2024		5,673		(55)			(55)		5,618	5,618			
100175206	CITRUS SPRINGS	FL		11/05/2024		2,632		(33)			(33)		2,599	2,599			
100175207	ORANGE BEACH	AL		11/05/2024		6,491		(83)			(83)		6,408	6,408			
100175208	TAMPA	FL		11/05/2024		10,521		(146)			(146)		10,375	10,375			
100175209	ALLEN	TX		11/05/2024		281,813		(4,329)			(4,329)		277,484	277,484			
100175211	WASHINGTON	UT		11/05/2024		3,561		(51)			(51)		3,510	3,510			
100175212	COVINA	CA		11/05/2024		11,922		(318)			(318)		11,604	11,604			
100175213	BOUNTIFUL	UT		11/05/2024		5,004		54			54		5,058	5,058			
100175214	CAROLINA BEACH	NC		11/05/2024		3,399		(67)			(67)		3,332	3,332			
100175215	BAY POINT	CA		11/05/2024		6,181		(113)			(113)		6,068	6,068			
100175216	CAPE CORAL	FL		11/05/2024		4,435		(94)			(94)		4,341	4,341			
100175217	PINGREE GROVE	IL		11/05/2024		4,185		(26)			(26)		4,159	4,159			
100175218	NATIONAL CITY	CA		11/05/2024		5,618		(80)			(80)		5,538	5,538			
100175219	NEW ORLEANS	LA		11/05/2024		2,734		(42)			(42)		2,692	2,692			
100175220	MONTGOMERY	TX		11/05/2024		5,558		122			122		5,680	5,680			
100175221	SANFORD	FL		11/05/2024		6,849		60			60		6,909	6,909			
100175223	HENDERSON	NV		11/05/2024		4,609		113			113		4,722	4,722			
100175224	CHARLOTTE	NC		11/05/2024		2,319		(107)			(107)		2,212	2,212			
100175225	ORLANDO	FL		11/05/2024		6,939		(123)			(123)		6,816	6,816			
100175226	KISSIMMEE	FL		11/05/2024		4,832		(27)			(27)		4,805	4,805			
100175227	TARPON SPRINGS	FL		11/05/2024		3,154		(94)			(94)		3,060	3,060			
100175228	KATY	TX		11/05/2024		50,252		(1,623)			(1,623)		48,629	48,629			
100175229	WEST PALM BEACH	FL		11/05/2024		6,789		(299)			(299)		6,490	6,490			
100175230	ROWLETT	TX		11/05/2024		6,873		(65)			(65)		6,808	6,808			
100175231	RIVIERA BEACH	FL		11/05/2024		3,313		(84)			(84)		3,229	3,229			
100175232	LEWES	DE		11/05/2024		5,115		(66)			(66)		5,049	5,049			
100175233	SARASOTA	FL		11/05/2024		8,199		20			20		8,219	8,219			
100175234	NORTH MYRTLE BEACH	SC		11/05/2024		3,681		(92)			(92)		3,589	3,589			
100175235	LITTLETON	CO		11/05/2024		9,073		(149)			(149)		8,924	8,924			
100175236	KATY	TX		11/05/2024		159,989		(1,897)			(1,897)		158,092	158,092			
100175237	WASILLA	AK		11/05/2024		38,153		(489)			(489)		37,664	37,664			
100175238	LAS VEGAS	NV		11/05/2024		5,476		(65)			(65)		5,411	5,411			
100175239	BOCA RATON	FL		11/05/2024		5,314		(120)			(120)		5,194	5,194			
100175240	HENDERSON	NV		11/05/2024		3,637		121			121		3,758	3,758			
100175241	NORTH CAPE MAY	NJ		11/05/2024		6,083		(115)			(115)		5,968	5,968			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175242	DENVER	CO		11/05/2024		5,554		(60)			(60)		5,494	5,494			
100175243	NASHVILLE	TN		11/05/2024		2,797		(64)			(64)		2,733	2,733			
100175244	ANCHORAGE	AK		11/05/2024		2,465		(62)			(62)		2,403	2,403			
100175245	CINCINNATI	OH		11/05/2024		2,659		(10)			(10)		2,649	2,649			
100175246	ROSEVILLE	CA		11/05/2024		4,865		(91)			(91)		4,774	4,774			
100175247	MILTON	GA		11/05/2024		4,788		(24)			(24)		4,764	4,764			
100175248	HOMESTEAD	FL		11/05/2024		6,233		(134)			(134)		6,099	6,099			
100175249	JUSTIN	TX		11/05/2024		4,613		(91)			(91)		4,522	4,522			
100175250	SEVIERVILLE	TN		11/05/2024		3,305		(3)			(3)		3,302	3,302			
100175251	HURRICANE	UT		11/05/2024		6,256		(103)			(103)		6,153	6,153			
100175252	BOYNTON BEACH	FL		11/05/2024		3,928		(30)			(30)		3,898	3,898			
100175253	AUSTIN	TX		11/05/2024		3,925		(48)			(48)		3,877	3,877			
100175254	WAUKEE	IA		11/05/2024		2,490		(48)			(48)		2,442	2,442			
100175255	FREDERICKSBURG	VA		11/05/2024		111,396		(937)			(937)		110,459	110,459			
100175256	DAVENPORT	FL		11/05/2024		2,976		(79)			(79)		2,897	2,897			
100175257	FRAMINGHAM	MA		11/05/2024		8,190		(77)			(77)		8,113	8,113			
100175258	MANCHESTER	CT		11/05/2024		3,654		(79)			(79)		3,575	3,575			
100175259	RATHDRUM	ID		11/05/2024		4,208		(77)			(77)		4,131	4,131			
100175260	WHEAT RIDGE	CO		11/05/2024		5,038		(69)			(69)		4,969	4,969			
100175261	CROSS ROADS	TX		11/05/2024		3,093		(41)			(41)		3,052	3,052			
100175262	DALLAS	TX		11/05/2024		4,132		(118)			(118)		4,014	4,014			
100175263	DENVER	CO		11/05/2024		5,630		(61)			(61)		5,569	5,569			
100175264	HURRICANE	UT		11/05/2024		5,504		(60)			(60)		5,444	5,444			
100175265	ROOSEVELT	UT		11/05/2024		3,670		(28)			(28)		3,642	3,642			
100175266	VICTORVILLE	CA		11/05/2024		2,950		(95)			(95)		2,855	2,855			
100175267	FRESNO	CA		11/05/2024		3,765		(70)			(70)		3,695	3,695			
100175268	SANDY	OR		11/05/2024		32,442		(884)			(884)		31,558	31,558			
100175269	COLORADO SPRINGS	CO		11/05/2024		2,626		(78)			(78)		2,548	2,548			
100175270	HEBER CITY	UT		11/05/2024		3,813		(44)			(44)		3,769	3,769			
100175271	GAINESVILLE	FL		11/05/2024		3,387		(35)			(35)		3,352	3,352			
100175272	OCALA	FL		11/05/2024		2,861		25			25		2,886	2,886			
100175274	HEBER CITY	UT		11/05/2024		3,813		(44)			(44)		3,769	3,769			
100175276	CHARLOTTE	NC		11/05/2024		3,000		(31)			(31)		2,969	2,969			
100175277	SACRAMENTO	CA		11/05/2024		20,062		(125)			(125)		19,937	19,937			
100175278	OCALA	FL		11/05/2024		32,636		(643)			(643)		31,993	31,993			
100175279	CENTERTON	AR		11/05/2024		2,484		(42)			(42)		2,442	2,442			
100175280	GREENVILLE	TX		11/05/2024		2,621		(56)			(56)		2,565	2,565			
100175281	INDIANAPOLIS	IN		11/05/2024		3,395		31			31		3,426	3,426			
100175282	SACRAMENTO	CA		11/05/2024		5,722		(120)			(120)		5,602	5,602			
100175283	RICHMOND	TX		11/05/2024		9,605		(121)			(121)		9,484	9,484			
100175284	KANSAS CITY	MO		11/05/2024		10,038		(51)			(51)		9,987	9,987			
100175285	BARNEGAT	NJ		11/05/2024		2,943		(88)			(88)		2,855	2,855			
100175286	OAKHURST	NJ		11/05/2024		4,609		(93)			(93)		4,516	4,516			
100175287	SAINT LOUIS	MO		11/05/2024		3,167		(65)			(65)		3,102	3,102			
100175288	CORDOVA	TN		11/05/2024		3,403		(15)			(15)		3,388	3,388			
100175289	WENATCHEE	WA		11/05/2024		3,450		(64)			(64)		3,386	3,386			
100175290	INLET BEACH	FL		11/05/2024		8,737		(60)			(60)		8,677	8,677			
100175291	GREER	AZ		11/05/2024		6,675		(30)			(30)		6,645	6,645			
100175292	LAS VEGAS	NV		11/05/2024		3,795		(39)			(39)		3,756	3,756			
100175293	KISSIMMEE	FL		11/05/2024		4,674		(47)			(47)		4,627	4,627			
100175294	ROUND ROCK	TX		11/05/2024		3,043		(3)			(3)		3,040	3,040			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175295	INDIO	CA		11/05/2024		5,631		8			8		5,639	5,639			
100175296	ST GEORGE	UT		11/05/2024		3,047		(25)			(25)		3,022	3,022			
100175297	MARYSVILLE	CA		11/05/2024		2,805		(46)			(46)		2,759	2,759			
100175298	AUSTIN	TX		11/05/2024		4,465		16			16		4,481	4,481			
100175299	ORLANDO	FL		11/05/2024		4,805		(60)			(60)		4,745	4,745			
100175300	BRYAN	TX		11/05/2024		3,778		(43)			(43)		3,735	3,735			
100175301	RALEIGH	NC		11/05/2024		5,793		(20)			(20)		5,773	5,773			
100175302	SAN JOSE	CA		11/05/2024		7,428		(124)			(124)		7,304	7,304			
100175303	KISSIMMEE	FL		11/05/2024		3,926		(40)			(40)		3,886	3,886			
100175304	CADDO MILLS	TX		11/05/2024		4,407		(32)			(32)		4,375	4,375			
100175305	TEMPE	AZ		11/05/2024		9,424		(137)			(137)		9,287	9,287			
100175306	FAIRFIELD	CA		11/05/2024		3,181		(80)			(80)		3,101	3,101			
100175307	HIALEAH	FL		11/05/2024		5,427		(114)			(114)		5,313	5,313			
100175308	MANTECA	CA		11/05/2024		4,845		(22)			(22)		4,823	4,823			
100175309	CHARLOTTE	NC		11/05/2024		2,922		(40)			(40)		2,882	2,882			
100175310	JACKSON	NJ		11/05/2024		3,646		(24)			(24)		3,622	3,622			
100175311	VENTURA	CA		11/05/2024		8,538		(79)			(79)		8,459	8,459			
100175312	HENRICO	VA		11/05/2024		4,831		(3)			(3)		4,828	4,828			
100175313	STOCKTON	CA		11/05/2024		3,957		(26)			(26)		3,931	3,931			
100175315	NEW MEADOWS	ID		11/05/2024		6,179		(81)			(81)		6,098	6,098			
100175316	SUFFOLK	VA		11/05/2024		3,958		(42)			(42)		3,916	3,916			
100175317	DELAND	FL		11/05/2024		2,798		(38)			(38)		2,760	2,760			
100175318	DENVER	CO		11/05/2024		4,982		(25)			(25)		4,957	4,957			
100175319	MCALLEN	TX		11/05/2024		4,203		(72)			(72)		4,131	4,131			
100175320	BROKEN BOW	OK		11/05/2024		144,651		(3,217)			(3,217)		141,434	141,434			
100175321	WESLACO	TX		11/05/2024		3,952		(48)			(48)		3,904	3,904			
100175322	PHOENIX	AZ		11/05/2024		4,597		(77)			(77)		4,520	4,520			
100175323	CLAYTON	NC		11/05/2024		3,048		(1)			(1)		3,047	3,047			
100175324	BOUNTIFUL	UT		11/05/2024		4,685		(19)			(19)		4,666	4,666			
100175325	ROYAL OAK	MI		11/05/2024		2,978		(75)			(75)		2,903	2,903			
100175326	BOURNE	MA		11/05/2024		3,685		(34)			(34)		3,651	3,651			
100175327	CRYSTAL BEACH	TX		11/05/2024		3,301		(60)			(60)		3,241	3,241			
100175328	CHESHIRE	CT		11/05/2024		3,146		(88)			(88)		3,058	3,058			
100175329	RANCHO CORDOVA	CA		11/05/2024		4,432		(45)			(45)		4,387	4,387			
100175330	LYNNWOOD	WA		11/05/2024		6,208		(105)			(105)		6,103	6,103			
100175331	MCKINNEY	TX		11/05/2024		2,907		(33)			(33)		2,874	2,874			
100175332	PFLUGERVILLE	TX		11/05/2024		3,152		(7)			(7)		3,145	3,145			
100175333	HENDERSON	NV		11/05/2024		2,527		(55)			(55)		2,472	2,472			
100175334	FRISCO	TX		11/05/2024		5,291		(51)			(51)		5,240	5,240			
100175335	HARLINGEN	TX		11/05/2024		3,647		(5)			(5)		3,642	3,642			
100175336	PLEASANT HILL	CA		11/05/2024		15,790		(150)			(150)		15,640	15,640			
100175337	MIAMI	FL		11/05/2024		5,960		(17)			(17)		5,943	5,943			
100175338	POMONA	CA		11/05/2024		4,925		(120)			(120)		4,805	4,805			
100175339	QUEEN CREEK	AZ		11/05/2024		8,746		(4)			(4)		8,742	8,742			
100175340	GLENN HEIGHTS	TX		11/05/2024		2,737		6			6		2,743	2,743			
100175341	ANSONIA	CT		11/05/2024		3,138		(95)			(95)		3,043	3,043			
100175342	FRESNO	CA		11/05/2024		7,297		(101)			(101)		7,196	7,196			
100175344	TANNERSVILLE	PA		11/05/2024		3,453		(26)			(26)		3,427	3,427			
100175345	ALPINE	UT		11/05/2024		4,727		(94)			(94)		4,633	4,633			
100175346	MYRTLE BEACH	SC		11/05/2024		3,475		(24)			(24)		3,451	3,451			
100175348	SAN ANTONIO	TX		11/05/2024		41,508		311			311		41,819	41,819			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175349	PLANO	TX		11/05/2024		5,114		(49)			(49)		5,065	5,065			
100175350	SPRINGDALE	AR		11/05/2024		176,618		(2,087)			(2,087)		174,531	174,531			
100175351	ROCKLAND	MA		11/05/2024		4,003		(83)			(83)		3,920	3,920			
100175353	LANCASTER	PA		11/05/2024		3,002		(33)			(33)		2,969	2,969			
100175354	FRISCO	TX		11/05/2024		4,666		(48)			(48)		4,618	4,618			
100175355	CARMICHAEL	CA		11/05/2024		8,022		(76)			(76)		7,946	7,946			
100175356	CHICAGO	IL		11/05/2024		13,137		190			190		13,327	13,327			
100175357	EDMOND	OK		11/05/2024		2,135		(57)			(57)		2,078	2,078			
100175358	LINCOLN	RI		11/05/2024		4,243		(106)			(106)		4,137	4,137			
100175359	BRICK	NJ		11/05/2024		5,612		23			23		5,635	5,635			
100175360	PISCATAWAY	NJ		11/05/2024		8,336		(167)			(167)		8,169	8,169			
100175361	NORTH HOLLYWOOD	CA		11/05/2024		7,663		(131)			(131)		7,532	7,532			
100175362	COLORADO SPRINGS	CO		11/05/2024		3,725		2			2		3,727	3,727			
100175363	BENTONVILLE	AR		11/05/2024		16,202		(308)			(308)		15,894	15,894			
100175364	HOLLY SPRINGS	NC		11/05/2024		2,998		(63)			(63)		2,935	2,935			
100175365	LAS VEGAS	NV		11/05/2024		19,114		(316)			(316)		18,798	18,798			
100175366	SAN ANTONIO	TX		11/05/2024		3,271		(43)			(43)		3,228	3,228			
100175367	ANTIOCH	CA		11/05/2024		7,077		(108)			(108)		6,969	6,969			
100175368	NASHVILLE	TN		11/05/2024		3,326		(52)			(52)		3,274	3,274			
100175369	BIG BEAR CITY	CA		11/05/2024		8,582		(104)			(104)		8,478	8,478			
100175371	MCKINNEY	TX		11/05/2024		4,105		(19)			(19)		4,086	4,086			
100175372	LOUISVILLE	KY		11/05/2024		2,688		(54)			(54)		2,634	2,634			
100175374	LITTLE ELM	TX		11/05/2024		3,744		(23)			(23)		3,721	3,721			
100175375	REDWOOD CITY	CA		11/05/2024		10,306		(52)			(52)		10,254	10,254			
100175376	OCALA	FL		11/05/2024		2,756		24			24		2,780	2,780			
100175377	TUCSON	AZ		11/05/2024		2,740		55			55		2,795	2,795			
100175378	LUBBOCK	TX		11/05/2024		4,426		50			50		4,476	4,476			
100175379	KYLE	TX		11/05/2024		3,200		99			99		3,299	3,299			
100175380	FRAMINGHAM	MA		11/05/2024		3,800		(34)			(34)		3,766	3,766			
100175381	FAIRHOPE	AL		11/05/2024		2,530		(3)			(3)		2,527	2,527			
100175382	KATY	TX		11/05/2024		7,400		131			131		7,531	7,531			
100175383	CHICAGO	IL		11/05/2024		4,159		15			15		4,174	4,174			
100175385	LAKELAND	FL		11/05/2024		2,636							2,636	2,636			
100175386	CAMAS	WA		11/05/2024		4,027		35			35		4,062	4,062			
100175387	RAHWAY	NJ		11/05/2024		4,316		1			1		4,317	4,317			
100175388	VISALIA	CA		11/05/2024		2,352		(18)			(18)		2,334	2,334			
100175399	SAN JOSE	CA		12/23/2024		9,940		(124)			(124)		9,816	9,816			
100175402	MOUNT PLEASANT	SC		12/23/2024		15,792		(544)			(544)		15,248	15,248			
100175403	LAKE ELSINORE	CA		12/23/2024		5,343		(198)			(198)		5,145	5,145			
100175404	AMARILLO	TX		12/23/2024		1,374		(59)			(59)		1,315	1,315			
100175406	SEYMOUR	CT		12/23/2024		4,285		(64)			(64)		4,221	4,221			
100175407	LOS ANGELES	CA		12/23/2024		10,338		(32)			(32)		10,306	10,306			
100175408	WOODSTOCK	GA		12/23/2024		7,803		(139)			(139)		7,664	7,664			
100175409	GULF SHORES	AL		12/23/2024		3,204		(81)			(81)		3,123	3,123			
100175410	WESTON	FL		12/23/2024		4,207		(189)			(189)		4,018	4,018			
100175412	QUEEN CREEK	AZ		12/23/2024		13,771		(303)			(303)		13,468	13,468			
100175413	EVERETT	WA		12/23/2024		6,823		(188)			(188)		6,635	6,635			
100175414	LAWRENCEVILLE	GA		12/23/2024		4,868		(114)			(114)		4,754	4,754			
100175417	WILLIS	TX		12/23/2024		2,566		(79)			(79)		2,487	2,487			
100175418	UNION GROVE	WI		12/23/2024		2,218		(106)			(106)		2,112	2,112			
100175419	VICTORVILLE	CA		12/23/2024		3,129		(127)			(127)		3,002	3,002			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175420	PHILLIPSBURG	NJ		12/23/2024		1,246		(59)			(59)		1,187	1,187			
100175423	BAKERSFIELD	CA		12/23/2024		1,806		(74)			(74)		1,732	1,732			
100175424	MAUMELLE	AR		12/23/2024		864		(30)			(30)		834	834			
100175425	N RIDGEVILLE	OH		12/23/2024		1,425		(68)			(68)		1,357	1,357			
100175427	LEWISVILLE	TX		12/23/2024		2,382		(113)			(113)		2,269	2,269			
100175429	HARLINGEN	TX		12/23/2024		1,087		(52)			(52)		1,035	1,035			
100175430	LIVINGSTON	TX		12/23/2024		1,265		(60)			(60)		1,205	1,205			
100175433	KANSAS CITY	KS		12/23/2024		1,093		(48)			(48)		1,045	1,045			
100175435	ATLANTA	GA		12/23/2024		1,234		(59)			(59)		1,175	1,175			
100175436	INDIO	CA		12/23/2024		5,082		(242)			(242)		4,840	4,840			
100175437	WATHENA	KS		12/23/2024		1,005		(44)			(44)		961	961			
100175438	PHOENIX	AZ		12/23/2024		4,582		(124)			(124)		4,458	4,458			
100175439	MIAMI	FL		12/23/2024		5,493		(84)			(84)		5,409	5,409			
100175440	RICHMOND HILL	GA		12/23/2024		2,175		(104)			(104)		2,071	2,071			
100175441	MILWAUKEE	WI		12/23/2024		1,188		(1)			(1)		1,187	1,187			
100175442	CORONA	CA		12/23/2024		6,435		(55)			(55)		6,380	6,380			
100175443	SOUTHPORT	NC		12/23/2024		3,124		(45)			(45)		3,079	3,079			
100175445	WINCHESTER	CA		12/23/2024		5,340		(109)			(109)		5,231	5,231			
100175447	KATY	TX		12/23/2024		3,499		(167)			(167)		3,332	3,332			
100175449	MILWAUKEE	WI		12/23/2024		758		(36)			(36)		722	722			
100175450	KANSAS CITY	MO		12/23/2024		1,758		(36)			(36)		1,722	1,722			
100175452	ATLANTA	GA		12/23/2024		396,213		(13,980)			(13,980)		382,233	382,233			
100175453	BALTIMORE	MD		12/23/2024		1,054		(50)			(50)		1,004	1,004			
100175455	FISHERS	IN		12/23/2024		96,598		(3,556)			(3,556)		93,042	93,042			
100175456	INDEPENDENCE	MO		12/23/2024		924		(44)			(44)		880	880			
100175457	BAKERSFIELD	CA		12/23/2024		2,741		(49)			(49)		2,692	2,692			
100175458	CUMMING	GA		12/23/2024		7,644		(248)			(248)		7,396	7,396			
100175459	FRANKLIN	WI		12/23/2024		4,036		(118)			(118)		3,918	3,918			
100175461	WEST COVINA	CA		12/23/2024		5,624		(51)			(51)		5,573	5,573			
100175462	KANSAS CITY	MO		12/23/2024		1,195		(47)			(47)		1,148	1,148			
100175463	SUWANEE	GA		12/23/2024		7,837		(107)			(107)		7,730	7,730			
100175464	HOOVER	AL		12/23/2024		4,831		(155)			(155)		4,676	4,676			
100175465	SNELLVILLE	GA		12/23/2024		3,441		(8)			(8)		3,433	3,433			
100175466	PLEASANTON	TX		12/23/2024		848		(40)			(40)		808	808			
100175467	DALLAS	GA		12/23/2024		3,106		(38)			(38)		3,068	3,068			
100175468	DIAMOND BAR	CA		12/23/2024		19,919		(145)			(145)		19,774	19,774			
100175469	FLUSHING	NY		12/23/2024		6,118		(144)			(144)		5,974	5,974			
100175470	TUCKER	GA		12/23/2024		1,727		(59)			(59)		1,668	1,668			
100175471	IDYLLWILD AREA	CA		12/23/2024		7,794		(175)			(175)		7,619	7,619			
100175472	SPRINGFIELD	VA		12/23/2024		102,733		(3,160)			(3,160)		99,573	99,573			
100175473	LAWRENCEVILLE	GA		12/23/2024		25,357		(357)			(357)		25,000	25,000			
100175474	KISSIMMEE	FL		12/23/2024		2,195		(40)			(40)		2,155	2,155			
100175475	LAGRANGE	GA		12/23/2024		2,026		4			4		2,030	2,030			
100175476	FREMONT	CA		12/23/2024		18,318		(785)			(785)		17,533	17,533			
100175477	LAWRENCEVILLE	GA		12/23/2024		3,043		(61)			(61)		2,982	2,982			
100175478	FORT MYERS BEACH	FL		12/23/2024		16,948		(685)			(685)		16,263	16,263			
100175479	JERSEY CITY	NJ		12/23/2024		2,945		(110)			(110)		2,835	2,835			
100175480	POOLER	GA		12/23/2024		2,176		15			15		2,191	2,191			
100175481	HOSCHTON	GA		12/23/2024		32,244		(263)			(263)		31,981	31,981			
100175482	EL CAJON	CA		12/23/2024		5,933		4			4		5,937	5,937			
100175483	SAVANNAH	GA		12/23/2024		1,234		(26)			(26)		1,208	1,208			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175484	GRAHAM	NC		12/23/2024		2,557		(52)			(52)		2,505	2,505			
100175485	AUGUSTA	GA		12/23/2024		1,493		15			15		1,508	1,508			
100175486	ADKINS	TX		12/23/2024		3,920		(142)			(142)		3,778	3,778			
100175487	PORT RICHEY	FL		12/23/2024		8,676		(413)			(413)		8,263	8,263			
100175488	AUBURN	GA		12/23/2024		35,329		(284)			(284)		35,045	35,045			
100175489	SAINT LOUIS	MO		12/23/2024		745		(31)			(31)		714	714			
100175490	GOOSE CREEK	SC		12/23/2024		2,542		29			29		2,571	2,571			
100175491	MESA	AZ		12/23/2024		2,572		(50)			(50)		2,522	2,522			
100175493	SPRING	TX		12/23/2024		2,507		(65)			(65)		2,442	2,442			
100175494	CORONA	NY		12/23/2024		1,830		(59)			(59)		1,771	1,771			
100175495	FAIRBURN	GA		12/23/2024		2,046		(85)			(85)		1,961	1,961			
100175496	FORT WORTH	TX		12/23/2024		3,124		(39)			(39)		3,085	3,085			
100175497	FAYETTEVILLE	GA		12/23/2024		1,954		(88)			(88)		1,866	1,866			
100175498	FORT LEE	NJ		12/23/2024		6,434		(122)			(122)		6,312	6,312			
100175500	SURFSIDE BEACH	SC		12/23/2024		1,975		(94)			(94)		1,881	1,881			
100175501	KANSAS CITY	MO		12/23/2024		1,476		(49)			(49)		1,427	1,427			
100175502	BOYNTON BEACH	FL		12/23/2024		1,757		(36)			(36)		1,721	1,721			
100175503	LEWISVILLE	TX		12/23/2024		3,185		(123)			(123)		3,062	3,062			
100175504	OAKLAND PARK	FL		12/23/2024		1,142		(54)			(54)		1,088	1,088			
100175505	BOISE	ID		12/23/2024		2,346		(106)			(106)		2,240	2,240			
100175506	ATLANTA	GA		12/23/2024		2,251		(107)			(107)		2,144	2,144			
100175507	PALM BAY	FL		12/23/2024		4,754		(221)			(221)		4,533	4,533			
100175508	TUCSON	AZ		12/23/2024		1,990		(95)			(95)		1,895	1,895			
100175509	BOYNTON BEACH	FL		12/23/2024		2,572		(122)			(122)		2,450	2,450			
100175510	AUGUSTA	GA		12/23/2024		846		(31)			(31)		815	815			
100175512	FRANKLIN	VA		12/23/2024		766		(31)			(31)		735	735			
100175513	SAVANNAH	GA		12/23/2024		4,121		(154)			(154)		3,967	3,967			
100175514	JOHNS CREEK	GA		12/23/2024		14,035		(360)			(360)		13,675	13,675			
100175515	LOS ANGELES (RESEDA AREA)	CA		12/23/2024		6,565		(147)			(147)		6,418	6,418			
100175516	LUCERNE	CA		12/23/2024		44		(1)			(1)		43	43			
100175517	RIVERSIDE	CA		12/23/2024		2,096		(75)			(75)		2,021	2,021			
100175519	BIG BEAR LAKE	CA		12/23/2024		2,805		(80)			(80)		2,725	2,725			
100175522	JACKSON	WY		12/23/2024		8,521		(164)			(164)		8,357	8,357			
100175524	YORK	PA		12/23/2024		598		(10)			(10)		588	588			
100175526	BROKEN BOW	OK		12/23/2024		3,305		(82)			(82)		3,223	3,223			
100175528	TULSA	OK		12/23/2024		372		(18)			(18)		354	354			
100175530	SANTA ROSA BEACH	FL		12/23/2024		5,826		215			215		6,041	6,041			
100175531	SENECA	SC		12/23/2024		4,324		171			171		4,495	4,495			
100175532	AUGUSTA	GA		12/23/2024		1,410		(46)			(46)		1,364	1,364			
100175533	SAPPHIRE	NC		11/08/2024		10,270		(156)			(156)		10,114	10,114			
100175534	TAMPA	FL		11/08/2024		8,124		(255)			(255)		7,869	7,869			
100175535	CLERMONT	FL		11/08/2024		5,288		(123)			(123)		5,165	5,165			
100175538	MIAMI	FL		11/08/2024		5,804		(452)			(452)		5,352	5,352			
100175539	ORLANDO	FL		11/08/2024		1,846		(45)			(45)		1,801	1,801			
100175540	BRADENTON	FL		11/08/2024		7,035		(177)			(177)		6,858	6,858			
100175541	LAS VEGAS	NV		11/08/2024		2,316		(11)			(11)		2,305	2,305			
100175542	WINTER GARDEN	FL		11/08/2024		7,235		(218)			(218)		7,017	7,017			
100175544	CLEARWATER	FL		11/08/2024		3,568		(204)			(204)		3,364	3,364			
100175545	FOLSOM	CA		11/08/2024		8,819		(11)			(11)		8,808	8,808			
100175546	CONWAY	SC		11/08/2024		1,836		(29)			(29)		1,807	1,807			
100175547	JACKSONVILLE	FL		11/08/2024		3,691		(159)			(159)		3,532	3,532			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175548	NEWPORT	ME		11/08/2024		750		(49)			(49)		701	701			
100175549	RICHMOND	VA		11/08/2024		1,161		(55)			(55)		1,106	1,106			
100175551	HUNTINGTON BEACH	CA		11/12/2024		17,109		(283)			(283)		16,826	16,826			
100175552	SAINT LOUIS	MO		11/12/2024		12,912		(168)			(168)		12,744	12,744			
100175553	CHICAGO	IL		11/12/2024		13,241		(166)			(166)		13,075	13,075			
100175554	DENVER	CO		11/12/2024		7,168		(35)			(35)		7,133	7,133			
100175555	MERIDIAN	ID		11/12/2024		10,750		(82)			(82)		10,668	10,668			
100175556	GILBERT	AZ		11/12/2024		10,458		(80)			(80)		10,378	10,378			
100175557	NANTUCKET	MA		11/12/2024		25,792		(244)			(244)		25,548	25,548			
100175558	ORLANDO	FL		11/12/2024		14,224		(166)			(166)		14,058	14,058			
100175560	SEDONA	AZ		11/12/2024		16,369		(79)			(79)		16,290	16,290			
100175561	NEWCASTLE	WA		11/12/2024		16,912		(92)			(92)		16,820	16,820			
100175562	LOS ANGELES	CA		11/12/2024		14,233		(58)			(58)		14,175	14,175			
100175563	LITTLE COMPTON	RI		11/12/2024		16,115		(71)			(71)		16,044	16,044			
100175564	DAVIE	FL		11/12/2024		11,222		(69)			(69)		11,153	11,153			
100175565	SILVERDALE	WA		11/12/2024		23,358		(74)			(74)		23,284	23,284			
100175566	CAPE MAY	NJ		11/12/2024		11,333		(99)			(99)		11,234	11,234			
100175567	SAN MARCOS	CA		11/12/2024		11,765		(131)			(131)		11,634	11,634			
100175571	ENCINITAS	CA		11/12/2024		18,328		(56)			(56)		18,272	18,272			
100175572	DENVER	CO		11/12/2024		10,161		(74)			(74)		10,087	10,087			
100175573	NAPA	CA		11/12/2024		15,373		(128)			(128)		15,245	15,245			
100175575	COTO DE CAZA	CA		11/12/2024		27,478		(213)			(213)		27,265	27,265			
100175576	SAN RAFAEL	CA		11/12/2024		27,292		(310)			(310)		26,982	26,982			
100175577	BLUE BELL	PA		11/12/2024		11,832		(58)			(58)		11,774	11,774			
100175578	MINERAL BLUFF	GA		11/12/2024		12,903		(4)			(4)		12,899	12,899			
100175579	SACRAMENTO	CA		11/12/2024		11,126		(80)			(80)		11,046	11,046			
100175580	UPPER SADDLE RIVER	NJ		11/12/2024		14,784		(141)			(141)		14,643	14,643			
100175581	SAN FRANCISCO	CA		11/12/2024		12,722		(164)			(164)		12,558	12,558			
100175582	WESTLAKE VILLAGE	CA		11/12/2024		24,080		(376)			(376)		23,704	23,704			
100175583	HOUSTON	TX		11/12/2024		41,563		(743)			(743)		40,820	40,820			
100175584	MILTON	GA		11/12/2024		19,977		(257)			(257)		19,720	19,720			
100175585	PASADENA	CA		11/12/2024		18,673		(107)			(107)		18,566	18,566			
100175586	OKLAHOMA CITY	OK		11/12/2024		13,561		(259)			(259)		13,302	13,302			
100175587	WRIGHTSVILLE BEACH	NC		11/12/2024		11,685		(24)			(24)		11,661	11,661			
100175589	SCOTTSDALE	AZ		11/12/2024		11,733		(55)			(55)		11,678	11,678			
100175590	DELRAY BEACH	FL		11/12/2024		22,166		(142)			(142)		22,024	22,024			
100175591	SEATTLE	WA		11/12/2024		9,186		(142)			(142)		9,044	9,044			
100175592	EDWARDS	CO		11/12/2024		14,427		(271)			(271)		14,156	14,156			
100175593	GROTON	MA		11/12/2024		10,025		(159)			(159)		9,866	9,866			
100175594	GRANITE BAY	CA		11/12/2024		942,945		(18,132)			(18,132)		924,813	924,813			
100175595	MONROE	LA		11/12/2024		9,496		(151)			(151)		9,345	9,345			
100175596	NEWTOWN	PA		11/12/2024		20,817		(382)			(382)		20,435	20,435			
100175597	DURANGO	CO		11/12/2024		9,589		(115)			(115)		9,474	9,474			
100175598	BELLEVUE	WA		11/12/2024		873,902		(10,015)			(10,015)		863,887	863,887			
100175600	ANCHORAGE	AK		11/12/2024		2,815		(79)			(79)		2,736	2,736			
100175601	HENDERSON	NV		11/12/2024		8,936		(346)			(346)		8,590	8,590			
100175602	LONG BEACH	CA		11/12/2024		89		(4)			(4)		85	85			
100175603	LAS VEGAS	NV		11/12/2024		2,897		21			21		2,918	2,918			
100175604	EMERALD ISLE	NC		11/12/2024		1,180		(42)			(42)		1,138	1,138			
100175605	OPA LOCKA	FL		11/12/2024		471		(22)			(22)		449	449			
100175606	SAN FRANCISCO	CA		11/12/2024		7,399		(310)			(310)		7,089	7,089			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175608	ROEBLING	NJ		11/12/2024		1,959		(64)			(64)		1,895	1,895			
100175609	ELIZABETH	NJ		11/12/2024		76,272		(1,564)			(1,564)		74,708	74,708			
100175610	LOS ANGELES	CA		11/12/2024		3,755		(15)			(15)		3,740	3,740			
100175611	PHOENIX	AZ		11/12/2024		2,608		60			60		2,668	2,668			
100175612	RIVERSIDE	CA		11/12/2024		3,085		(29)			(29)		3,056	3,056			
100175613	PORTLAND	OR		11/12/2024		5,405		(62)			(62)		5,343	5,343			
100175614	LOS ANGELES	CA		11/12/2024		4,981		(70)			(70)		4,911	4,911			
100175615	BAY POINT	CA		11/12/2024		4,040		(159)			(159)		3,881	3,881			
100175616	BAYTOWN	TX		11/12/2024		2,128		56			56		2,184	2,184			
100175617	PORT CHARLOTTE	FL		11/12/2024		3,056		(59)			(59)		2,997	2,997			
100175618	BRADENTON	FL		11/12/2024		1,891		(90)			(90)		1,801	1,801			
100175619	PHOENIX	AZ		11/12/2024		1,133		(16)			(16)		1,117	1,117			
100175620	MISSOURI CITY	TX		11/12/2024		3,204		99			99		3,303	3,303			
100175621	BOSSIER CITY	LA		11/12/2024		7,999		133			133		8,132	8,132			
100175622	FAIRVIEW	NJ		11/12/2024		3,306		(87)			(87)		3,219	3,219			
100175623	FORT WORTH	TX		11/12/2024		10,528		(121)			(121)		10,407	10,407			
100175624	KANSAS CITY	KS		11/12/2024		1,488		(50)			(50)		1,438	1,438			
100175625	CATONSVILLE	MD		11/12/2024		3,133		(21)			(21)		3,112	3,112			
100175627	CORPUS CHRISTI	TX		11/12/2024		914		(43)			(43)		871	871			
100175628	RED BLUFF	CA		11/12/2024		2,445		(51)			(51)		2,394	2,394			
100175629	CANTON	OH		11/12/2024		1,070		(13)			(13)		1,057	1,057			
100175630	KYLE	TX		11/12/2024		1,884		15			15		1,899	1,899			
100175631	AKRON	OH		11/12/2024		1,004		(19)			(19)		985	985			
100175633	MANTORVILLE	MN		11/12/2024		3,542		(15)			(15)		3,527	3,527			
100175634	VISALIA	CA		11/12/2024		2,855		(29)			(29)		2,826	2,826			
100175635	BALDWIN PARK	CA		11/12/2024		5,714		(107)			(107)		5,607	5,607			
100175636	NOVATO	CA		11/12/2024		2,974		(57)			(57)		2,917	2,917			
100175637	GLENDORA	CA		11/12/2024		11,988		(292)			(292)		11,696	11,696			
100175638	LA MESA	CA		11/12/2024		8,023		(104)			(104)		7,919	7,919			
100175639	HIALEAH	FL		11/12/2024		3,834		(142)			(142)		3,692	3,692			
100175640	PORT CHARLOTTE	FL		11/12/2024		2,510		(101)			(101)		2,409	2,409			
100175641	TRENTON	NJ		11/12/2024		1,133		(54)			(54)		1,079	1,079			
100175642	KAILUA	HI		11/12/2024		17,258		(211)			(211)		17,047	17,047			
100175643	LOS ANGELES	CA		11/12/2024		12,071		(314)			(314)		11,757	11,757			
100175644	TOLEDO	OH		11/12/2024		932		(33)			(33)		899	899			
100175645	TACOMA	WA		11/12/2024		5,520		(156)			(156)		5,364	5,364			
100175646	PALMETTO BAY	FL		11/12/2024		12,388		(297)			(297)		12,091	12,091			
100175647	BURBANK	CA		11/12/2024		9,915		(196)			(196)		9,719	9,719			
100175648	RIVERSIDE	CA		11/12/2024		3,991		(41)			(41)		3,950	3,950			
100175649	CHEHALIS	WA		11/12/2024		2,695		(59)			(59)		2,636	2,636			
100175650	THOUSAND OAKS	CA		11/12/2024		10,270		(347)			(347)		9,923	9,923			
100175651	HEMET	CA		11/12/2024		3,029		(17)			(17)		3,012	3,012			
100175652	LOS ANGELES	CA		11/12/2024		4,905		(204)			(204)		4,701	4,701			
100175653	BRIDGEPORT	WV		11/12/2024		2,883		(38)			(38)		2,845	2,845			
100175654	DALLAS	TX		11/12/2024		4,442		(41)			(41)		4,401	4,401			
100175655	HERNDON	VA		11/12/2024		2,764		(62)			(62)		2,702	2,702			
100175656	SAN MARCOS	CA		11/12/2024		3,457		(50)			(50)		3,407	3,407			
100175657	ELIZABETH	NJ		11/12/2024		2,484		(26)			(26)		2,458	2,458			
100175658	LAKE FOREST	CA		11/12/2024		23,695		(298)			(298)		23,397	23,397			
100175659	HOUSTON	TX		11/12/2024		4,004		(190)			(190)		3,814	3,814			
100175660	PALMDALE	CA		11/12/2024		3,213		(103)			(103)		3,110	3,110			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175661	WINTER SPRINGS	FL		11/12/2024		2,746		(130)			(130)		2,616	2,616			
100175662	HOUSTON	TX		11/12/2024		2,162		(3)			(3)		2,159	2,159			
100175663	INGLEWOOD	CA		11/12/2024		7,514		(263)			(263)		7,251	7,251			
100175664	CARSON	CA		11/12/2024		5,043		(240)			(240)		4,803	4,803			
100175665	HOUSTON	TX		11/12/2024		625		(43)			(43)		582	582			
100175666	OXNARD	CA		11/12/2024		12,569		(520)			(520)		12,049	12,049			
100175667	KISSIMMEE	FL		11/12/2024		6,036		(287)			(287)		5,749	5,749			
100175668	LOS ANGELES	CA		11/12/2024		7,514		(239)			(239)		7,275	7,275			
100175670	DULUTH	GA		11/12/2024		2,458		(65)			(65)		2,393	2,393			
100175671	NORTHWOOD	OH		11/12/2024		3,233		(104)			(104)		3,129	3,129			
100175672	WHITTIER	CA		11/12/2024		7,316		6			6		7,322	7,322			
100175673	DOWNEY	CA		11/12/2024		14,255		(677)			(677)		13,578	13,578			
100175674	LAS VEGAS	NV		11/12/2024		2,042		4			4		2,046	2,046			
100175675	ADDISON	IL		11/12/2024		2,332		(27)			(27)		2,305	2,305			
100175676	DENISON	TX		11/12/2024		3,602		(95)			(95)		3,507	3,507			
100175677	CHICAGO	IL		11/12/2024		1,506		(17)			(17)		1,489	1,489			
100175678	SUNNYVALE	CA		11/12/2024		13,255		(72)			(72)		13,183	13,183			
100175679	SARASOTA	FL		11/12/2024		3,235		(82)			(82)		3,153	3,153			
100175681	GARDEN GROVE	CA		11/12/2024		7,130		(262)			(262)		6,868	6,868			
100175682	COMMERCE CITY	CO		11/12/2024		4,111		2			2		4,113	4,113			
100175683	PORT RICHEY	FL		11/12/2024		1,929		(92)			(92)		1,837	1,837			
100175684	SOUTH JORDAN	UT		11/12/2024		72,513		2,802			2,802		75,315	75,315			
100175685	SARASOTA	FL		11/12/2024		2,700		(55)			(55)		2,645	2,645			
100175686	VISTA	CA		11/12/2024		7,126		(304)			(304)		6,822	6,822			
100175687	VANCOUVER	WA		11/12/2024		5,918		119			119		6,037	6,037			
100175688	HOUSTON	TX		11/12/2024		2,519		(120)			(120)		2,399	2,399			
100175689	COVINA	CA		11/12/2024		12,692		(521)			(521)		12,171	12,171			
100175690	DUCK CREEK VILLAGE	UT		11/12/2024		2,464		(62)			(62)		2,402	2,402			
100175691	RIVERSIDE	CA		11/12/2024		14,453		(623)			(623)		13,830	13,830			
100175692	GARDEN GROVE	CA		11/12/2024		6,381		(239)			(239)		6,142	6,142			
100175693	CHATSWORTH	CA		11/12/2024		9,257		(100)			(100)		9,157	9,157			
100175694	BANNING	CA		11/12/2024		3,714		(79)			(79)		3,635	3,635			
100175695	KINGSTON	MA		11/12/2024		2,129		(66)			(66)		2,063	2,063			
100175696	GARDEN GROVE	CA		11/12/2024		6,857		(253)			(253)		6,604	6,604			
100175697	KATY	TX		11/12/2024		4,539		(205)			(205)		4,334	4,334			
100175699	IDAHO FALLS	ID		11/12/2024		3,361		(110)			(110)		3,251	3,251			
100175700	JARRELL	TX		11/12/2024		1,859		(58)			(58)		1,801	1,801			
100175701	MIAMI	FL		11/12/2024		6,145		(195)			(195)		5,950	5,950			
100175702	SAN ANTONIO	TX		11/12/2024		2,910		(86)			(86)		2,824	2,824			
100175703	JURUPA VALLEY	CA		11/12/2024		8,510		(146)			(146)		8,364	8,364			
100175704	LONG BEACH	CA		11/12/2024		8,282		(77)			(77)		8,205	8,205			
100175706	BOSTON	MA		11/12/2024		5,985		(122)			(122)		5,863	5,863			
100175707	BURLESON	TX		11/12/2024		3,992		(34)			(34)		3,958	3,958			
100175708	SAN DIMAS	CA		11/12/2024		11,206		(138)			(138)		11,068	11,068			
100175709	POWDER SPRINGS	GA		11/12/2024		1,618		(3)			(3)		1,615	1,615			
100175710	WAUKEGAN	IL		11/12/2024		1,744		(53)			(53)		1,691	1,691			
100175711	FLAGLER BEACH	FL		11/12/2024		4,180		(149)			(149)		4,031	4,031			
100175712	SEASIDE PARK	NJ		11/12/2024		3,884		(165)			(165)		3,719	3,719			
100175713	CARLSBAD	CA		11/12/2024		6,028		3			3		6,031	6,031			
100175714	HOUSTON	TX		11/12/2024		20,269		(463)			(463)		19,806	19,806			
100175715	DEERFIELD	IL		11/12/2024		4,762		(121)			(121)		4,641	4,641			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175716	PHOENIX	AZ		11/12/2024		2,852		(116)			(116)		2,736	2,736			
100175717	KATY	TX		11/12/2024		9,953		(421)			(421)		9,532	9,532			
100175718	FARR WEST	UT		11/12/2024		1,545		(73)			(73)		1,472	1,472			
100175719	WEST COLUMBIA	SC		11/12/2024		1,503		(69)			(69)		1,434	1,434			
100175720	WESTPORT	MA		11/12/2024		3,892		(156)			(156)		3,736	3,736			
100175721	EAST HARTFORD	CT		11/12/2024		1,730		(76)			(76)		1,654	1,654			
100175722	INDIANAPOLIS	IN		11/12/2024		1,426		(44)			(44)		1,382	1,382			
100175767	NEWPORT BEACH	CA		11/12/2024		15,488		(468)			(468)		15,020	15,020			
100175768	LOS ANGELES	CA		11/12/2024		7,589		(176)			(176)		7,413	7,413			
100175769	DANBURY	CT		11/12/2024		5,066		(93)			(93)		4,973	4,973			
100175770	TOLLESON	AZ		11/12/2024		3,429		(46)			(46)		3,383	3,383			
100175772	DAVIE	FL		11/12/2024		34,804		(929)			(929)		33,875	33,875			
100175773	PHOENIX	AZ		11/12/2024		12,898		11			11		12,909	12,909			
100175774	CALABASAS	CA		11/12/2024		21,808		(452)			(452)		21,356	21,356			
100175775	VINTON	VA		11/12/2024		1,717		(68)			(68)		1,649	1,649			
100175777	TRENTON	NJ		11/12/2024		2,711		(7)			(7)		2,704	2,704			
100175778	SYRACUSE	NY		11/12/2024		1,118		(52)			(52)		1,066	1,066			
100175779	ALBANY	NY		11/12/2024		1,870		(65)			(65)		1,805	1,805			
100175780	PHILADELPHIA	PA		11/12/2024		2,042		(97)			(97)		1,945	1,945			
100175781	MILWAUKEE	WI		11/12/2024		1,131		(35)			(35)		1,096	1,096			
100175782	READING	PA		11/12/2024		1,811		(8)			(8)		1,803	1,803			
100175783	READING	PA		11/12/2024		773		(12)			(12)		761	761			
100175784	CHICAGO	IL		11/12/2024		4,870		164			164		5,034	5,034			
100175786	MACON	GA		11/12/2024		1,723		38			38		1,761	1,761			
100175787	PONTIAC	MI		11/12/2024		1,380		(37)			(37)		1,343	1,343			
100175788	EUCLID	OH		11/12/2024		957		(16)			(16)		941	941			
100175789	ALBANY	GA		11/12/2024		2,351		(112)			(112)		2,239	2,239			
100175790	MAPLE HEIGHTS	OH		11/12/2024		748		(12)			(12)		736	736			
100175791	WEST PEORIA	IL		11/12/2024		1,023		(46)			(46)		977	977			
100175792	PENNSVILLE TOWNSHIP	NJ		11/12/2024		1,075		(15)			(15)		1,060	1,060			
100175793	MONTAGUE	NJ		11/12/2024		951		(39)			(39)		912	912			
100175794	PARMA	OH		11/12/2024		985		(5)			(5)		980	980			
100175795	EDWARDSVILLE	PA		11/12/2024		1,269		(50)			(50)		1,219	1,219			
100175796	SUFFERN	NY		11/12/2024		6,067		26			26		6,093	6,093			
100175797	COVINGTON	KY		11/12/2024		1,632		8			8		1,640	1,640			
100175798	GARNERVILLE	NY		11/12/2024		6,243		66			66		6,309	6,309			
100175799	SOUTH TOMS RIVER	NJ		11/12/2024		2,220		73			73		2,293	2,293			
100175800	BRONX	NY		11/12/2024		5,642		(80)			(80)		5,562	5,562			
100175801	SCRANTON	PA		11/12/2024		1,491		(59)			(59)		1,432	1,432			
100175802	HAMILTON	NJ		11/12/2024		1,339							1,339	1,339			
100175803	NEWARK	NJ		11/12/2024		5,415		81			81		5,496	5,496			
100175804	TROY	NY		11/12/2024		1,529		(57)			(57)		1,472	1,472			
100175806	CLEVELAND	OH		11/12/2024		924		(27)			(27)		897	897			
100175807	MAPLE HEIGHTS	OH		11/12/2024		809		(31)			(31)		778	778			
100175808	CLEVELAND	OH		11/12/2024		1,040		(28)			(28)		1,012	1,012			
100175809	COLLINGDALE	PA		11/12/2024		1,664		(41)			(41)		1,623	1,623			
100175810	NEW KENSINGTON	PA		11/12/2024		928		18			18		946	946			
100175811	HAMILTON	NJ		11/12/2024		3,240		(27)			(27)		3,213	3,213			
100175812	MACON	GA		11/12/2024		1,000		(27)			(27)		973	973			
100175813	PORT JERVIS	NY		11/12/2024		1,716		(22)			(22)		1,694	1,694			
100175814	SCOTLAND	MD		11/12/2024		960		(45)			(45)		915	915			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175815	MONTICELLO	NY		11/12/2024		2,475		28			28		2,503	2,503			
100175816	BROOKLYN	NY		11/12/2024		6,461		(99)			(99)		6,362	6,362			
100175817	TOLEDO	OH		11/12/2024		1,101		32			32		1,133	1,133			
100175818	PORT JERVIS	NY		11/12/2024		1,709		(18)			(18)		1,691	1,691			
100175819	PHILADELPHIA	PA		11/12/2024		1,971		10			10		1,981	1,981			
100175820	MIAMI	FL		11/12/2024		1,428		(51)			(51)		1,377	1,377			
100175821	PITTSBURGH	PA		11/12/2024		1,748		63			63		1,811	1,811			
100175822	CHICAGO	IL		11/12/2024		1,394		(77)			(77)		1,317	1,317			
100175823	LARKSVILLE	PA		11/12/2024		2,556		(56)			(56)		2,500	2,500			
100175824	HAMILTON	OH		11/12/2024		692		(33)			(33)		659	659			
100175825	WEST BABYLON	NY		11/12/2024		478		(16)			(16)		462	462			
100175826	DOUGLAS	GA		11/12/2024		1,187		(25)			(25)		1,162	1,162			
100175827	PHILADELPHIA	PA		11/12/2024		2,253		(29)			(29)		2,224	2,224			
100175828	BAMBERG	SC		11/12/2024		1,524		(31)			(31)		1,493	1,493			
100175829	STATEN ISLAND	NY		11/12/2024		4,556		(70)			(70)		4,486	4,486			
100175830	HUNTINGTON	WV		11/12/2024		847		(15)			(15)		832	832			
100175831	LOS ANGELES	CA		11/12/2024		8,491		(364)			(364)		8,127	8,127			
100175832	DOUGLASVILLE	GA		11/12/2024		1,382		(66)			(66)		1,316	1,316			
100175833	SEATTLE	WA		11/12/2024		3,090		(56)			(56)		3,034	3,034			
100175834	MIAMI	FL		11/12/2024		3,262		(67)			(67)		3,195	3,195			
100175835	TAMPA	FL		11/12/2024		3,504		(128)			(128)		3,376	3,376			
100175837	GRASS LAKE	MI		11/12/2024		1,512		(64)			(64)		1,448	1,448			
100175838	PHILADELPHIA	PA		11/12/2024		1,493		6			6		1,499	1,499			
100175839	MUNHALL	PA		11/12/2024		1,228		19			19		1,247	1,247			
100175840	PATERSON	NJ		11/12/2024		3,498		(2)			(2)		3,496	3,496			
100175841	PALM DESERT	CA		11/12/2024		15,460		88			88		15,548	15,548			
100175842	DOLTON	IL		11/12/2024		1,313		(30)			(30)		1,283	1,283			
100175843	PHILADELPHIA	PA		11/12/2024		1,248		(23)			(23)		1,225	1,225			
100175844	PHILADELPHIA	PA		11/12/2024		1,193		(38)			(38)		1,155	1,155			
100175845	SCRANTON	PA		11/12/2024		623		(20)			(20)		603	603			
100175846	BOLINGBROOK	IL		11/12/2024		1,527		(34)			(34)		1,493	1,493			
100175847	BOLINGBROOK	IL		11/12/2024		1,810		(29)			(29)		1,781	1,781			
100175848	LAS VEGAS	NV		11/12/2024		1,742		(56)			(56)		1,686	1,686			
100175849	AKRON	OH		11/12/2024		811		(24)			(24)		787	787			
100175850	DOLTON	IL		11/12/2024		1,052		(30)			(30)		1,022	1,022			
100175851	MONTICELLO	NY		11/12/2024		2,521		8			8		2,529	2,529			
100175852	WILKES-BARRE	PA		11/12/2024		1,191		(9)			(9)		1,182	1,182			
100175853	PHILADELPHIA	PA		11/12/2024		1,278		(27)			(27)		1,251	1,251			
100175854	ALLENTOWN	PA		11/12/2024		1,701		(21)			(21)		1,680	1,680			
100175855	LUZERNE	PA		11/12/2024		1,106		(17)			(17)		1,089	1,089			
100175856	BERWYN	IL		11/12/2024		3,032		(28)			(28)		3,004	3,004			
100175858	MONTICELLO	NY		11/12/2024		3,883		58			58		3,941	3,941			
100175859	PHILADELPHIA	PA		11/12/2024		908		(43)			(43)		865	865			
100175860	PITTSBURGH	PA		11/12/2024		1,856		(5)			(5)		1,851	1,851			
100175861	PHILADELPHIA	PA		11/12/2024		1,104		(32)			(32)		1,072	1,072			
100175862	MACON	GA		11/12/2024		2,237		(107)			(107)		2,130	2,130			
100175863	CRAFTON	PA		11/12/2024		3,877		(112)			(112)		3,765	3,765			
100175865	QUEENS	NY		11/12/2024		6,236		37			37		6,273	6,273			
100175866	WILKES-BARRE	PA		11/12/2024		1,495		(10)			(10)		1,485	1,485			
100175867	LABELLE	FL		11/12/2024		2,361							2,361	2,361			
100175868	SWOYERSVILLE	PA		11/12/2024		2,087		7			7		2,094	2,094			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175869	HOPATCONG	NJ		11/12/2024		1,946		55			55		2,001	2,001			
100175872	PHILADELPHIA	PA		11/12/2024		1,243		(54)			(54)		1,189	1,189			
100175875	LEHIGH ACRES	FL		11/12/2024		3,153		(68)			(68)		3,085	3,085			
100175876	WILLIAMSTOWN	NJ		11/12/2024		2,442							2,442	2,442			
100175878	WILMINGTON	DE		11/12/2024		1,260		(60)			(60)		1,200	1,200			
100175879	HATFIELD	PA		11/12/2024		2,767		(82)			(82)		2,685	2,685			
100175880	PHILADELPHIA	PA		11/12/2024		996		(34)			(34)		962	962			
100175881	CLEVELAND	OH		11/12/2024		737		(35)			(35)		702	702			
100175882	SOUTHAMPTON	NY		11/12/2024		12,919		194			194		13,113	13,113			
100175883	LUZERNE	PA		11/12/2024		1,494		(47)			(47)		1,447	1,447			
100175884	LAKEWOOD	OH		11/12/2024		1,256		11			11		1,267	1,267			
100175885	PROVIDENCE	RI		11/12/2024		1,058		(41)			(41)		1,017	1,017			
100175886	TOWNSEND	WI		11/14/2024		6,001		(25)			(25)		5,976	5,976			
100175887	CHARLOTTE	NC		11/14/2024		3,556		(100)			(100)		3,456	3,456			
100175889	BRADENTON	FL		11/14/2024		2,718		(71)			(71)		2,647	2,647			
100175891	FORT PIERCE	FL		11/14/2024		36,325		(1,091)			(1,091)		35,234	35,234			
100175892	MCKINNEY	TX		11/14/2024		163,758		(3,288)			(3,288)		160,470	160,470			
100175893	BROOMFIELD	CO		11/14/2024		3,963		(17)			(17)		3,946	3,946			
100175895	MYRTLE BEACH	SC		11/14/2024		3,258		84			84		3,342	3,342			
100175896	MANTECA	CA		11/14/2024		10,676		36			36		10,712	10,712			
100175897	DAVENPORT	FL		11/14/2024		2,910		(13)			(13)		2,897	2,897			
100175898	CONROE	TX		11/14/2024		2,243		(4)			(4)		2,239	2,239			
100175900	TULSA	OK		11/14/2024		3,006		16			16		3,022	3,022			
100175901	WINTER HAVEN	FL		11/14/2024		3,486		77			77		3,563	3,563			
100175902	OAKWOOD	GA		11/14/2024		2,650		(40)			(40)		2,610	2,610			
100175903	CONCORD	NC		11/14/2024		43,118		(387)			(387)		42,731	42,731			
100175904	STEPHENSON	VA		11/14/2024		2,668		(29)			(29)		2,639	2,639			
100175905	CHARLOTTE	NC		11/14/2024		29,535		302			302		29,837	29,837			
100175906	BUFORD	GA		11/14/2024		103,726		(84)			(84)		103,642	103,642			
100175907	DENVER	CO		11/14/2024		5,335		98			98		5,433	5,433			
100175910	CONROE	TX		11/14/2024		2,242		26			26		2,268	2,268			
100175912	DAYTONA BEACH	FL		11/14/2024		5,132		(23)			(23)		5,109	5,109			
100175913	GRAYSON	GA		11/14/2024		6,044		514			514		6,558	6,558			
100175914	LEBANON	TN		11/14/2024		4,030		298			298		4,328	4,328			
100175915	PINEVILLE	NC		11/14/2024		3,395		(79)			(79)		3,316	3,316			
100175916	FREDERICKSBRG	VA		11/14/2024		4,810		31			31		4,841	4,841			
100175917	SAN TAN VALLEY	AZ		11/14/2024		3,397		60			60		3,457	3,457			
100175918	PINEVILLE	NC		11/14/2024		23,402		(1,108)			(1,108)		22,294	22,294			
100175919	CHARLOTTE	NC		11/14/2024		4,353		(128)			(128)		4,225	4,225			
100175920	VILLA PARK	IL		11/14/2024		2,319		(52)			(52)		2,267	2,267			
100175921	HENRICO	VA		11/14/2024		5,430		(83)			(83)		5,347	5,347			
100175922	REHOBOTH BEACH	DE		11/14/2024		7,177		(65)			(65)		7,112	7,112			
100175924	FAIRBURN	GA		11/14/2024		4,027		143			143		4,170	4,170			
100175925	CONCORD	NC		11/14/2024		3,215		49			49		3,264	3,264			
100175926	LONG BEACH	CA		11/14/2024		5,615		(91)			(91)		5,524	5,524			
100175927	GREEN COVE SPRINGS	FL		11/14/2024		11,782		843			843		12,625	12,625			
100175928	CONCORD	NC		11/14/2024		2,642		(12)			(12)		2,630	2,630			
100175929	SAINT CLOUD	FL		11/14/2024		2,645		(14)			(14)		2,631	2,631			
100175930	GRAHAM	NC		11/14/2024		2,228		27			27		2,255	2,255			
100175931	ROUND ROCK	TX		11/14/2024		2,744		41			41		2,785	2,785			
100175932	RICHMOND	TX		11/14/2024		2,879		7			7		2,886	2,886			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175933	MEMPHIS	TN		11/14/2024		3,262		(1)			(1)		3,261	3,261			
100175934	SOUTH BEND	IN		11/14/2024		1,702		(9)			(9)		1,693	1,693			
100175935	LONGS	SC		11/14/2024		2,627		29			29		2,656	2,656			
100175936	CHARLOTTE	NC		11/14/2024		2,770		42			42		2,812	2,812			
100175938	BUDA	TX		11/14/2024		2,576		(42)			(42)		2,534	2,534			
100175939	POINCIANA	FL		11/14/2024		3,005		(25)			(25)		2,980	2,980			
100175940	NAPLES	FL		11/14/2024		2,631		58			58		2,689	2,689			
100175941	GRAHAM	NC		11/14/2024		1,821		(23)			(23)		1,798	1,798			
100175943	CHARLOTTE	NC		11/14/2024		2,580		(68)			(68)		2,512	2,512			
100175944	LAVON	TX		11/14/2024		2,675		(27)			(27)		2,648	2,648			
100175946	FARMERSVILLE	TX		11/14/2024		2,246		(50)			(50)		2,196	2,196			
100175947	ANGIER	NC		11/14/2024		3,170		22			22		3,192	3,192			
100175948	WESLEY CHAPEL	FL		11/14/2024		2,606		13			13		2,619	2,619			
100175949	ANGIER	NC		11/14/2024		3,233		(43)			(43)		3,190	3,190			
100175950	GRAHAM	NC		11/14/2024		2,114		(27)			(27)		2,087	2,087			
100175951	ANGIER	NC		11/14/2024		3,171		23			23		3,194	3,194			
100175952	NASHVILLE	TN		11/14/2024		2,460		(8)			(8)		2,452	2,452			
100175953	MCKINNEY	TX		11/14/2024		3,382		145			145		3,527	3,527			
100175954	GRANBURY	TX		11/14/2024		2,646		53			53		2,699	2,699			
100175955	REDLANDS	CA		11/14/2024		4,993		7			7		5,000	5,000			
100175956	ELBERTON	GA		11/14/2024		3,953		147			147		4,100	4,100			
100175957	SAINT CLOUD	FL		11/14/2024		6,513		(3)			(3)		6,510	6,510			
100175958	TEMECULA	CA		11/14/2024		5,302		29			29		5,331	5,331			
100175959	DUBLIN	CA		11/14/2024		8,638		23			23		8,661	8,661			
100175960	GRANBURY	TX		11/14/2024		2,646		34			34		2,680	2,680			
100175961	YAKIMA	WA		11/14/2024		2,009		5			5		2,014	2,014			
100175962	TAWAS CITY	MI		11/14/2024		4,999		(8)			(8)		4,991	4,991			
100175964	SOUTH BEND	WA		11/14/2024		2,135		(50)			(50)		2,085	2,085			
100175965	WARREN	MI		11/14/2024		1,928		(33)			(33)		1,895	1,895			
100175966	LAS VEGAS	NV		11/14/2024		3,871		169			169		4,040	4,040			
100175968	CONCORD	NC		11/14/2024		2,401		(44)			(44)		2,357	2,357			
100175969	TEMECULA	CA		11/14/2024		6,656		26			26		6,682	6,682			
100175970	HALETHORPE	MD		11/14/2024		2,753		(9)			(9)		2,744	2,744			
100175971	CONCORD	NC		11/14/2024		2,555		(12)			(12)		2,543	2,543			
100175972	CONCORD	NC		11/14/2024		2,920		(3)			(3)		2,917	2,917			
100175973	CONCORD	NC		11/14/2024		2,795		(20)			(20)		2,775	2,775			
100175974	MANTECA	CA		11/14/2024		5,749		3			3		5,752	5,752			
100175975	ORLANDO	FL		11/14/2024		2,501		(24)			(24)		2,477	2,477			
100175976	GREER	SC		11/14/2024		2,951		27			27		2,978	2,978			
100175977	SELMA	CA		11/14/2024		2,055		(38)			(38)		2,017	2,017			
100175978	GRAHAM	NC		11/14/2024		2,309		69			69		2,378	2,378			
100175979	MENIFEE	CA		11/14/2024		6,011		(41)			(41)		5,970	5,970			
100175980	GREENVILLE	TX		11/14/2024		2,304		(16)			(16)		2,288	2,288			
100175981	DOVER	NH		11/14/2024		3,511		72			72		3,583	3,583			
100175982	DAWSON	TX		11/14/2024		2,434		13			13		2,447	2,447			
100175983	TEMECULA	CA		11/14/2024		6,751		27			27		6,778	6,778			
100175984	FALLING WATERS	WV		11/14/2024		2,814		(17)			(17)		2,797	2,797			
100175985	FRENCHTOWN	NJ		11/14/2024		10,473		173			173		10,646	10,646			
100175986	RICHMOND	VA		11/14/2024		6,588		98			98		6,686	6,686			
100175987	DUNCAN	SC		11/14/2024		3,960		(50)			(50)		3,910	3,910			
100175988	FORNEY	TX		11/14/2024		6,342		(13)			(13)		6,329	6,329			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175989	SAVANNAH	GA		11/14/2024		3,315		6			6		3,321	3,321			
100175990	TAMPA	FL		11/14/2024		3,142		(42)			(42)		3,100	3,100			
100175991	DENVER	CO		11/14/2024		3,247		14			14		3,261	3,261			
100175992	KILLEEN	TX		11/14/2024		1,108		(24)			(24)		1,084	1,084			
100175993	MURRELLS INLET	SC		11/14/2024		2,253		68			68		2,321	2,321			
100175994	FORT PIERCE	FL		11/14/2024		1,901		(47)			(47)		1,854	1,854			
100175997	RICHLAND	WA		11/14/2024		62,019		135			135		62,154	62,154			
100175998	CONCORD	NC		11/14/2024		2,665		8			8		2,673	2,673			
100175999	CONCORD	NC		11/14/2024		2,586		(12)			(12)		2,574	2,574			
100176000	GRAHAM	NC		11/14/2024		2,606		7			7		2,613	2,613			
100176001	FREEPORT	IL		11/14/2024		2,997		(2)			(2)		2,995	2,995			
100176002	ALBUQUERQUE	NM		11/14/2024		1,787		(33)			(33)		1,754	1,754			
100176003	KANSAS CITY	MO		11/14/2024		1,427		40			40		1,467	1,467			
100176004	SHANDON	CA		12/20/2024		3,493		(40)			(40)		3,453	3,453			
100176007	BAKERSFIELD	CA		12/20/2024		13,586		(505)			(505)		13,081	13,081			
100176008	ORLANDO	FL		12/20/2024		1,338		(41)			(41)		1,297	1,297			
100176012	ARROYO GRANDE	CA		12/20/2024		6,422		(97)			(97)		6,325	6,325			
100176014	SALINAS	CA		12/20/2024		7,317		(167)			(167)		7,150	7,150			
100176015	WEST CHESTER	PA		12/20/2024		2,719		(30)			(30)		2,689	2,689			
100176016	SHEFFIELD LAKE	OH		12/20/2024		1,204		(25)			(25)		1,179	1,179			
100176017	SALISBURY	MD		12/20/2024		909		(26)			(26)		883	883			
100176021	WYLIE	TX		12/20/2024		5,726		(194)			(194)		5,532	5,532			
100176022	INDEPENDENCE	MO		12/20/2024		1,444		(55)			(55)		1,389	1,389			
100176025	OAK RIDGE	TN		12/20/2024		1,706		(35)			(35)		1,671	1,671			
100176026	CHICAGO	IL		12/20/2024		2,743		(15)			(15)		2,728	2,728			
100176029	DETROIT	MI		12/20/2024		663		(30)			(30)		633	633			
100176030	MOUNT WOLF	PA		12/20/2024		1,805		(63)			(63)		1,742	1,742			
100176031	LANCASTER	CA		12/20/2024		3,635		(148)			(148)		3,487	3,487			
100176034	EATONTOWN	NJ		12/20/2024		2,054		(98)			(98)		1,956	1,956			
100176036	BERMUDA DUNES	CA		12/20/2024		8,286		(231)			(231)		8,055	8,055			
100176037	ARLETA	CA		12/20/2024		1,854		(66)			(66)		1,788	1,788			
100176041	TRACY	CA		12/20/2024		4,677		(202)			(202)		4,475	4,475			
100176043	ENFIELD	CT		12/20/2024		1,873		(69)			(69)		1,804	1,804			
100176045	COLUMBIA	MO		12/20/2024		3,655		(139)			(139)		3,516	3,516			
100176046	FULSHEAR	TX		12/20/2024		2,779		(58)			(58)		2,721	2,721			
100176048	KANSAS CITY	KS		12/20/2024		3,541		22			22		3,563	3,563			
100176049	KANSAS CITY	KS		12/20/2024		4,378		(56)			(56)		4,322	4,322			
100176051	UXBRIDGE	MA		12/20/2024		43,626		(802)			(802)		42,824	42,824			
100176052	COLCHESTER	CT		12/20/2024		2,632		(64)			(64)		2,568	2,568			
100176053	KANSAS CITY	KS		12/20/2024		3,105		12			12		3,117	3,117			
100176054	KISSIMMEE	FL		12/20/2024		3,720		(150)			(150)		3,570	3,570			
100176055	LAFAYETTE	LA		12/20/2024		939		(37)			(37)		902	902			
100176057	DOVER	DE		12/20/2024		16,685		(724)			(724)		15,961	15,961			
100176058	COOPER CITY	FL		12/20/2024		90,332		(1,446)			(1,446)		88,886	88,886			
100176060	ATLANTA	GA		12/20/2024		3,158		(55)			(55)		3,103	3,103			
100176064	READING	PA		12/20/2024		1,789		(95)			(95)		1,694	1,694			
100176066	PHILADELPHIA	PA		12/20/2024		2,041		(49)			(49)		1,992	1,992			
100176069	MASON	OH		12/20/2024		87,137		(1,226)			(1,226)		85,911	85,911			
100176071	NEPTUNE	NJ		12/20/2024		2,721		(68)			(68)		2,653	2,653			
100176072	LILBURN	GA		12/20/2024		3,861		(184)			(184)		3,677	3,677			
100176073	KAPOLEI	HI		12/20/2024		7,680		(87)			(87)		7,593	7,593			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176074	JENSEN BEACH	FL		12/20/2024		23,320		(664)			(664)		22,656	22,656			
100176075	TUCSON	AZ		12/20/2024		55,371		(2,635)			(2,635)		52,736	52,736			
100176076	WILMINGTON	DE		12/20/2024		1,970		(76)			(76)		1,894	1,894			
100176077	CAMDEN	NJ		12/20/2024		1,043		(16)			(16)		1,027	1,027			
100176078	MADERA	CA		12/20/2024		1,738		(87)			(87)		1,651	1,651			
100176079	WILLINGBORO	NJ		12/20/2024		1,377		(49)			(49)		1,328	1,328			
100176080	JACKSONVILLE	FL		12/20/2024		74,584		(2,032)			(2,032)		72,552	72,552			
100176081	RICHARDSON	TX		12/20/2024		1,653		(61)			(61)		1,592	1,592			
100176082	DEXTER	IA		12/20/2024		1,177		(60)			(60)		1,117	1,117			
100176083	NEWARK	NJ		12/20/2024		3,839		89			89		3,928	3,928			
100176084	PHILADELPHIA	PA		12/20/2024		1,414		(11)			(11)		1,403	1,403			
100176086	HOUSTON	TX		12/20/2024		6,700		(304)			(304)		6,396	6,396			
100176088	CONROE	TX		12/20/2024		4,125		(117)			(117)		4,008	4,008			
100176090	WILTON	CT		12/20/2024		4,161		(124)			(124)		4,037	4,037			
100176091	CAMDEN	NJ		12/20/2024		1,052		(25)			(25)		1,027	1,027			
100176092	RALEIGH	NC		12/20/2024		3,236		(143)			(143)		3,093	3,093			
100176093	RENFREW	PA		12/20/2024		3,189		(94)			(94)		3,095	3,095			
100176095	CHICAGO	IL		12/20/2024		2,834		29			29		2,863	2,863			
100176096	FORT LAUDERDALE	FL		12/20/2024		7,298		(243)			(243)		7,055	7,055			
100176098	KATY	TX		12/20/2024		1,968		(73)			(73)		1,895	1,895			
100176099	DURHAM	NC		12/20/2024		3,718		(69)			(69)		3,649	3,649			
100176100	WAXAHACHIE	TX		12/20/2024		1,789		(39)			(39)		1,750	1,750			
100176101	EDEN PRAIRIE	MN		12/20/2024		6,965		(41)			(41)		6,924	6,924			
100176102	FORT WORTH	TX		12/20/2024		2,257		(107)			(107)		2,150	2,150			
100176103	GLENDALE	AZ		12/20/2024		2,421		(62)			(62)		2,359	2,359			
100176104	ROBBINSDALE	MN		12/20/2024		3,239		(50)			(50)		3,189	3,189			
100176106	HOUSTON	TX		12/20/2024		1,323		1			1		1,324	1,324			
100176108	SAINT GEORGES	DE		12/20/2024		3,049		(53)			(53)		2,996	2,996			
100176109	UPLAND	CA		12/20/2024		110,367		(2,478)			(2,478)		107,889	107,889			
100176111	SPRING	TX		12/20/2024		7,283		(322)			(322)		6,961	6,961			
100176112	MANCHESTER	CT		12/20/2024		2,694		(64)			(64)		2,630	2,630			
100176114	STERLING HEIGHTS	MI		12/20/2024		2,785		(61)			(61)		2,724	2,724			
100176115	CHELSEA	MA		12/20/2024		2,965		(107)			(107)		2,858	2,858			
100176116	SAINT CLOUD	FL		12/20/2024		2,505		(28)			(28)		2,477	2,477			
100176117	RANCHO CORDOVA	CA		12/20/2024		5,090		(187)			(187)		4,903	4,903			
100176119	MADISON HEIGHTS	MI		12/20/2024		1,691		(52)			(52)		1,639	1,639			
100176120	HOUSTON	TX		12/20/2024		896		(38)			(38)		858	858			
100176121	CHARLESTON	SC		12/20/2024		4,467		(151)			(151)		4,316	4,316			
100176122	DACULA	GA		12/20/2024		13,230		(280)			(280)		12,950	12,950			
100176123	CHICAGO	IL		12/20/2024		14,763		(279)			(279)		14,484	14,484			
100176125	TOMS RIVER	NJ		12/20/2024		2,683		(93)			(93)		2,590	2,590			
100176126	WEST HILLS	CA		12/20/2024		6,246		(238)			(238)		6,008	6,008			
100176127	BROOKFIELD	IL		12/20/2024		2,638		(44)			(44)		2,594	2,594			
100176128	ALPINE	CA		12/20/2024		5,591		(154)			(154)		5,437	5,437			
100176131	LANOKA HARBOR	NJ		12/20/2024		1,060		(13)			(13)		1,047	1,047			
100176133	LAVEEN	AZ		12/20/2024		10,567		(385)			(385)		10,182	10,182			
100176134	BURLESON	TX		12/20/2024		3,627		(69)			(69)		3,558	3,558			
100176135	TERRELL	TX		12/20/2024		1,310		(62)			(62)		1,248	1,248			
100176136	HOUSTON	TX		12/20/2024		938		(45)			(45)		893	893			
100176139	WAXAHACHIE	TX		12/20/2024		1,789		(39)			(39)		1,750	1,750			
100176140	EAST HARTFORD	CT		12/20/2024		2,800		(60)			(60)		2,740	2,740			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176142	TEXAS CITY	TX		12/20/2024		3,092		(138)			(138)		2,954	2,954			
100176144	LA MESA	CA		12/20/2024		3,839		(129)			(129)		3,710	3,710			
100176145	(PORTER RANCH AREA) LOS ANGEL	CA		12/20/2024		10,449		(329)			(329)		10,120	10,120			
100176146	RALEIGH	NC		12/20/2024		1,746		(65)			(65)		1,681	1,681			
100176147	HARRISONBURG	VA		12/20/2024		1,538		4			4		1,542	1,542			
100176148	AROMAS	CA		12/20/2024		1,077,296		(24,456)			(24,456)		1,052,840	1,052,840			
100176149	EAST HARTFORD	CT		12/20/2024		2,803		(61)			(61)		2,742	2,742			
100176150	HESPERIA	CA		12/20/2024		2,791		(115)			(115)		2,676	2,676			
100176152	PHOENIX	AZ		12/20/2024		2,778		(74)			(74)		2,704	2,704			
100176153	BALTIMORE	MD		12/20/2024		928		(13)			(13)		915	915			
100176154	PINEHURST	TX		12/20/2024		1,503		(21)			(21)		1,482	1,482			
100176155	WILLINGBORO	NJ		12/20/2024		1,301		(53)			(53)		1,248	1,248			
100176157	NEWARK	DE		12/20/2024		1,329		(63)			(63)		1,266	1,266			
100176158	PONTIAC	MI		12/20/2024		1,167		(38)			(38)		1,129	1,129			
100176159	PHOENIX	AZ		12/20/2024		1,717		(85)			(85)		1,632	1,632			
100176160	ARCATA	CA		12/20/2024		4,247		(108)			(108)		4,139	4,139			
100176161	DUVALL	WA		12/20/2024		4,510		(69)			(69)		4,441	4,441			
100176162	CONCORD	CA		12/20/2024		5,782		(83)			(83)		5,699	5,699			
100176163	GREELEY	CO		12/20/2024		2,388		(114)			(114)		2,274	2,274			
100176164	LANSDALE	PA		12/20/2024		2,757		(61)			(61)		2,696	2,696			
100176165	SHAVER LAKE	CA		12/20/2024		2,858		(136)			(136)		2,722	2,722			
100176166	CHICAGO	IL		12/20/2024		4,691		(41)			(41)		4,650	4,650			
100176167	MOUNT VERNON	WA		12/20/2024		9,710		(253)			(253)		9,457	9,457			
100176168	PHILADELPHIA	PA		12/20/2024		2,094		(21)			(21)		2,073	2,073			
100176169	SPRING	TX		12/20/2024		14,655		(77)			(77)		14,578	14,578			
100176170	LOS ANGELES (AREA OF GRANADA H	CA		12/20/2024		9,461		(343)			(343)		9,118	9,118			
100176176	WAXAHACHIE	TX		12/20/2024		1,789		(39)			(39)		1,750	1,750			
100176178	LOCUST GROVE	GA		12/20/2024		2,227		(121)			(121)		2,106	2,106			
100176179	TEMECULA	CA		12/20/2024		9,591		(203)			(203)		9,388	9,388			
100176181	PONTIAC	MI		12/20/2024		920		(40)			(40)		880	880			
100176183	DESOTO	TX		12/20/2024		2,514		(114)			(114)		2,400	2,400			
100176184	HOUSTON	TX		12/20/2024		3,179		(117)			(117)		3,062	3,062			
100176186	PILOT POINT	TX		12/20/2024		3,006		(143)			(143)		2,863	2,863			
100176187	PORTLAND	OR		12/20/2024		2,308		(24)			(24)		2,284	2,284			
100176188	CLEARWATER	FL		12/20/2024		5,136		43			43		5,179	5,179			
100176189	SALINAS	CA		12/20/2024		3,174		(151)			(151)		3,023	3,023			
100176190	ARVADA	CO		12/20/2024		4,601		(123)			(123)		4,478	4,478			
100176191	ZEBULON	NC		12/20/2024		15,209		(531)			(531)		14,678	14,678			
100176193	LOS ANGELES	CA		12/20/2024		4,806		(79)			(79)		4,727	4,727			
100176194	BERWYN	PA		12/20/2024		11,155		(400)			(400)		10,755	10,755			
100176195	GRAND PRAIRIE	TX		12/20/2024		5,533		(209)			(209)		5,324	5,324			
100176196	CAROLINA BEACH	NC		12/20/2024		6,586		(253)			(253)		6,333	6,333			
100176197	CARROLLTON	TX		12/20/2024		4,854		(61)			(61)		4,793	4,793			
100176199	CASPER	WY		12/20/2024		3,536		(84)			(84)		3,452	3,452			
100176204	NEWINGTON	CT		12/20/2024		2,072		(75)			(75)		1,997	1,997			
100176206	SOUTHWEST RANCHES	FL		12/20/2024		14,761		(148)			(148)		14,613	14,613			
100176210	MOUNT EPHRAIM	NJ		12/20/2024		979		(34)			(34)		945	945			
100176211	LOUISBURG	NC		12/20/2024		1,205		(40)			(40)		1,165	1,165			
100176212	MERCED	CA		12/20/2024		3,538		(168)			(168)		3,370	3,370			
100176213	OCALA	FL		12/20/2024		1,062		(43)			(43)		1,019	1,019			
100176214	WILMINGTON	DE		12/20/2024		1,980		(121)			(121)		1,859	1,859			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176215	ROSEVILLE	MI		12/20/2024		1,300		(62)			(62)		1,238	1,238			
100176216	CHERRY VALLEY	CA		12/20/2024		7,235		(179)			(179)		7,056	7,056			
100176219	WICHITA	KS		12/20/2024		3,916		(31)			(31)		3,885	3,885			
100176220	WAXAHACHIE	TX		12/20/2024		1,789		(39)			(39)		1,750	1,750			
100176221	MIAMI BEACH	FL		12/20/2024		18,181		(860)			(860)		17,321	17,321			
100176222	CELEBRATION	FL		12/20/2024		2,545		(121)			(121)		2,424	2,424			
100176223	CHULA VISTA	CA		12/20/2024		5,359		(169)			(169)		5,190	5,190			
100176224	CLEVELAND	OH		12/20/2024		1,202		(57)			(57)		1,145	1,145			
100176227	LITTLETON	CO		12/20/2024		1,974		(3)			(3)		1,971	1,971			
100176228	JUSTIN	TX		12/20/2024		4,042		(94)			(94)		3,948	3,948			
100176229	LAKE HAVASU CITY	AZ		12/20/2024		18,977		236			236		19,213	19,213			
100176230	LITCHFIELD PARK	AZ		12/20/2024		4,633		18			18		4,651	4,651			
100176231	EDWARDSVILLE	PA		12/20/2024		1,091		(45)			(45)		1,046	1,046			
100176515	PINE	AZ		11/15/2024		4,029		(93)			(93)		3,936	3,936			
100176516	SUGARLOAF	CA		11/15/2024		4,582		(94)			(94)		4,488	4,488			
100176517	COACHELLA	CA		11/15/2024		11,800		(289)			(289)		11,511	11,511			
100176518	APACHE JUNCTION	AZ		11/15/2024		11,139		(251)			(251)		10,888	10,888			
100176519	MOULTRIE	GA		11/15/2024		6,068		(97)			(97)		5,971	5,971			
100176520	LAKEWOOD	OH		11/15/2024		2,437		(86)			(86)		2,351	2,351			
100176521	MONTGOMERY	TX		11/15/2024		2,301		(12)			(12)		2,289	2,289			
100176522	CHICAGO	IL		11/15/2024		1,738		(41)			(41)		1,697	1,697			
100176523	KISSIMMEE	FL		11/15/2024		4,038		(66)			(66)		3,972	3,972			
100176525	RENTON	WA		11/15/2024		4,236		(81)			(81)		4,155	4,155			
100176526	STONEFORT	IL		11/15/2024		6,738		(80)			(80)		6,658	6,658			
100176527	FORT WORTH	TX		11/15/2024		3,430		(14)			(14)		3,416	3,416			
100176528	FORKED RIVER	NJ		11/15/2024		2,902		(47)			(47)		2,855	2,855			
100176529	SAVANNAH	GA		11/15/2024		2,608		(49)			(49)		2,559	2,559			
100176530	PLAINS	MT		11/15/2024		7,314		83			83		7,397	7,397			
100176531	SAN FRANCISCO	CA		11/15/2024		10,550		(131)			(131)		10,419	10,419			
100176532	LINCOLN	NE		11/15/2024		2,255		(53)			(53)		2,202	2,202			
100176533	LAS VEGAS	NV		11/15/2024		2,118		(62)			(62)		2,056	2,056			
100176534	LAS VEGAS	NV		11/15/2024		7,225		(90)			(90)		7,135	7,135			
100176535	DAHLONEGA	GA		11/15/2024		7,191		(19)			(19)		7,172	7,172			
100176536	GRANBY	CO		11/15/2024		4,064		(51)			(51)		4,013	4,013			
100176537	GEORGETOWN	GA		11/15/2024		3,619		(92)			(92)		3,527	3,527			
100176538	CLAYTON	GA		11/15/2024		5,116		(28)			(28)		5,088	5,088			
100176539	PLANTATION	FL		11/15/2024		7,391		(170)			(170)		7,221	7,221			
100176540	SELLERSVILLE	PA		11/15/2024		2,338		(33)			(33)		2,305	2,305			
100176541	NEW ORLEANS	LA		11/15/2024		3,071		(76)			(76)		2,995	2,995			
100176542	SAVANNAH	GA		11/15/2024		2,683		(64)			(64)		2,619	2,619			
100176543	FERNLEY	NV		11/15/2024		4,390		(40)			(40)		4,350	4,350			
100176544	GLADYS	VA		11/15/2024		3,352		(80)			(80)		3,272	3,272			
100176545	ANGIER	NC		11/15/2024		5,936		(101)			(101)		5,835	5,835			
100176546	HAMPTON	GA		11/15/2024		5,690		283			283		5,973	5,973			
100176547	NEW TAZEWELL	TN		11/15/2024		5,120		(53)			(53)		5,067	5,067			
100176548	SANTA ROSA BEACH	FL		11/15/2024		2,690		(88)			(88)		2,602	2,602			
100176549	CATHLAMET	WA		11/15/2024		3,459		(40)			(40)		3,419	3,419			
100176550	PAYSON	AZ		11/15/2024		2,712		(64)			(64)		2,648	2,648			
100176551	LAS VEGAS	NV		11/15/2024		1,916		(60)			(60)		1,856	1,856			
100176553	FOLEY	AL		11/15/2024		3,545		59			59		3,604	3,604			
100176554	BATH	NC		11/15/2024		2,534		(65)			(65)		2,469	2,469			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176555	GRAND JUNCTION	CO		11/15/2024		3,316		(42)			(42)		3,274	3,274			
100176556	LEXINGTON	KY		11/15/2024		2,291		(47)			(47)		2,244	2,244			
100176557	ORANGE BEACH	AL		11/15/2024		7,712		451			451		8,163	8,163			
100176558	OAK ISLAND	NC		11/15/2024		6,447		(92)			(92)		6,355	6,355			
100176559	FAIRHOPE	AL		11/15/2024		8,706		480			480		9,186	9,186			
100176560	NEW MARKET	VA		11/15/2024		2,935		(21)			(21)		2,914	2,914			
100176561	JASPER	GA		11/15/2024		3,941		(33)			(33)		3,908	3,908			
100176562	GUILFORD	VT		11/15/2024		5,328		(76)			(76)		5,252	5,252			
100176563	COMSTOCK PARK	MI		11/15/2024		2,960		(51)			(51)		2,909	2,909			
100176564	NORTH LAS VEGAS	NV		11/15/2024		2,898		138			138		3,036	3,036			
100176566	MILLVILLE	DE		11/15/2024		5,484		333			333		5,817	5,817			
100176567	CENTEREACH	NY		11/15/2024		4,916		22			22		4,938	4,938			
100176569	NORTH SYRACUSE	NY		11/15/2024		13,213		(287)			(287)		12,926	12,926			
100176570	MIDDLETOWN	RI		11/15/2024		6,897		(130)			(130)		6,767	6,767			
100176571	CANTON	GA		11/15/2024		4,404		31			31		4,435	4,435			
100176572	HINTON	IA		11/15/2024		2,273		(61)			(61)		2,212	2,212			
100176573	CLARKSVILLE	TN		11/15/2024		9,148		(158)			(158)		8,990	8,990			
100176574	CONWAY	SC		11/15/2024		2,393		(38)			(38)		2,355	2,355			
100176575	PINETOP	AZ		11/15/2024		4,549		(86)			(86)		4,463	4,463			
100176576	LAS VEGAS	NV		11/15/2024		4,701		(105)			(105)		4,596	4,596			
100176577	TOMBALL	TX		11/15/2024		2,833		127			127		2,960	2,960			
100176578	LAWRENCEVILLE	GA		11/15/2024		3,836		7			7		3,843	3,843			
100176579	AZUSA	CA		11/15/2024		3,033		(37)			(37)		2,996	2,996			
100176580	LAWRENCEVILLE	GA		11/15/2024		4,154		34			34		4,188	4,188			
100176582	ELCHO	WI		11/15/2024		3,161		(82)			(82)		3,079	3,079			
100176583	FAIRHOPE	AL		11/15/2024		3,448		176			176		3,624	3,624			
100176584	MCFARLAND	WI		11/15/2024		3,453		(16)			(16)		3,437	3,437			
100176585	MIDLOTHIAN	VA		11/15/2024		2,495		(71)			(71)		2,424	2,424			
100176586	COVINA	CA		11/15/2024		9,864		(404)			(404)		9,460	9,460			
100176587	EAGLE LAKE	FL		11/15/2024		6,368		(357)			(357)		6,011	6,011			
100176588	PERRIS	CA		11/15/2024		4,746		(88)			(88)		4,658	4,658			
100176589	SAN ANTONIO	TX		11/15/2024		3,778		(101)			(101)		3,677	3,677			
100176590	INDEPENDENCE	MO		11/15/2024		169,190		(8,038)			(8,038)		161,152	161,152			
100176591	COMPTON	CA		11/15/2024		3,745		(152)			(152)		3,593	3,593			
100176592	CHICAGO	IL		11/15/2024		1,586		(75)			(75)		1,511	1,511			
100176593	RUSKIN	FL		11/15/2024		2,024		(96)			(96)		1,928	1,928			
100176594	BENTON	IL		11/15/2024		610		(29)			(29)		581	581			
100176595	PALMDALE	CA		11/15/2024		68,465		(2,721)			(2,721)		65,744	65,744			
100176596	CHARLOTTE	NC		11/15/2024		1,892		(90)			(90)		1,802	1,802			
100176597	SAN ANTONIO	TX		11/15/2024		12,742		(312)			(312)		12,430	12,430			
100176598	TARZANA	CA		11/15/2024		2,314		(92)			(92)		2,222	2,222			
100176599	HOUSTON	TX		11/15/2024		541		(26)			(26)		515	515			
100176600	LOS ANGELES	CA		11/15/2024		3,784		(135)			(135)		3,649	3,649			
100176601	WOODLAND	CA		11/15/2024		3,129		(149)			(149)		2,980	2,980			
100176602	LOS ANGELES	CA		11/15/2024		3,391		(109)			(109)		3,282	3,282			
100176603	GARFIELD	NJ		11/15/2024		7,057		(248)			(248)		6,809	6,809			
100176604	SANTA CLARITA	CA		11/15/2024		6,704		(247)			(247)		6,457	6,457			
100176605	HAYWARD	CA		11/15/2024		5,420		(161)			(161)		5,259	5,259			
100176606	SEFFNER	FL		11/15/2024		2,726		(118)			(118)		2,608	2,608			
100176607	SAN ANTONIO	TX		11/15/2024		1,912		(82)			(82)		1,830	1,830			
100176608	LOS ANGELES	CA		11/15/2024		4,386		(208)			(208)		4,178	4,178			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176609	BURBANK	CA		11/15/2024		11,104		(160)			(160)		10,944	10,944			
100176610	SAN ANTONIO	TX		11/15/2024		6,909		(328)			(328)		6,581	6,581			
100176613	CORONA	CA		11/15/2024		6,372		(158)			(158)		6,214	6,214			
100176614	SAN ANTONIO	TX		11/15/2024		951		(45)			(45)		906	906			
100176615	BURTONSVILLE	MD		11/15/2024		111,742		(4,242)			(4,242)		107,500	107,500			
100176616	JURUPA VALLEY	CA		11/15/2024		5,081		(198)			(198)		4,883	4,883			
100176617	BIRMINGHAM	AL		11/15/2024		1,125		(53)			(53)		1,072	1,072			
100176618	LIVE OAK	FL		11/15/2024		2,819		(72)			(72)		2,747	2,747			
100176619	LAKELAND	FL		11/15/2024		1,433		(68)			(68)		1,365	1,365			
100176621	PALMDALE	CA		11/15/2024		6,106		(123)			(123)		5,983	5,983			
100176622	LONG BEACH	CA		11/15/2024		4,689		(91)			(91)		4,598	4,598			
100176623	SUN VALLEY	CA		11/15/2024		7,328		(334)			(334)		6,994	6,994			
100176624	MOORPARK	CA		11/15/2024		8,144		(196)			(196)		7,948	7,948			
100176625	MIDVALE	UT		11/15/2024		2,208		(91)			(91)		2,117	2,117			
100176626	NORTH MIAMI	FL		11/15/2024		3,340		(159)			(159)		3,181	3,181			
100176627	SEVIERVILLE	TN		11/15/2024		9,403		(136)			(136)		9,267	9,267			
100176628	SPRINGFIELD	GA		11/15/2024		3,910		(155)			(155)		3,755	3,755			
100176629	PALM COAST	FL		11/15/2024		1,925		(66)			(66)		1,859	1,859			
100176630	RIVERSIDE	CA		11/15/2024		6,783		(229)			(229)		6,554	6,554			
100176631	SPRING	TX		11/15/2024		3,215		(104)			(104)		3,111	3,111			
100176633	SARASOTA	FL		11/15/2024		11,332		(191)			(191)		11,141	11,141			
100176634	FORT PIERCE	FL		11/15/2024		2,885		(137)			(137)		2,748	2,748			
100176636	LANCASTER	CA		11/15/2024		3,398		(129)			(129)		3,269	3,269			
100176637	PHOENIX	AZ		11/15/2024		6,915		(160)			(160)		6,755	6,755			
100176638	EAST STROUDSBURG	PA		11/15/2024		1,315		(60)			(60)		1,255	1,255			
100176639	CONVERSE	TX		11/15/2024		3,286		(156)			(156)		3,130	3,130			
100176640	NAPLES	FL		11/15/2024		4,770		(104)			(104)		4,666	4,666			
100176641	HOUSTON	TX		11/15/2024		3,787		(127)			(127)		3,660	3,660			
100176642	CHARLOTTE	NC		11/15/2024		2,388		(113)			(113)		2,275	2,275			
100176643	GAINESVILLE	FL		11/15/2024		4,295		(124)			(124)		4,171	4,171			
100176644	VICTORVILLE	CA		11/15/2024		2,496		(110)			(110)		2,386	2,386			
100176645	PHOENIX	AZ		11/15/2024		912		(43)			(43)		869	869			
100176646	ELIZABETH	NJ		11/15/2024		5,274		(88)			(88)		5,186	5,186			
100176647	SUNRISE	FL		11/15/2024		1,585		(23)			(23)		1,562	1,562			
100176648	BOONTON TOWNSHIP	NJ		11/15/2024		4,374		(113)			(113)		4,261	4,261			
100176649	ORANGE PARK	FL		11/15/2024		2,526		(88)			(88)		2,438	2,438			
100176650	MIAMI	FL		11/15/2024		5,695		(80)			(80)		5,615	5,615			
100176651	EL CAJON	CA		11/15/2024		9,067		(167)			(167)		8,900	8,900			
100176652	CHARLOTTE	NC		11/15/2024		4,704		(82)			(82)		4,622	4,622			
100176654	KENT	WA		11/15/2024		109,001		(2,888)			(2,888)		106,113	106,113			
100176655	TOMS RIVER	NJ		11/15/2024		7,990		(379)			(379)		7,611	7,611			
100176656	TUSTIN	CA		11/15/2024		22,806		(806)			(806)		22,000	22,000			
100176657	HEMPSTEAD	NY		11/15/2024		3,113		(118)			(118)		2,995	2,995			
100176658	DECATUR	GA		11/15/2024		1,714		(9)			(9)		1,705	1,705			
100176659	EL CAJON	CA		11/15/2024		7,007		(149)			(149)		6,858	6,858			
100176660	CORNELIUS	NC		11/15/2024		4,599		(132)			(132)		4,467	4,467			
100176661	HILLSBOROUGH	NJ		11/15/2024		5,385		(157)			(157)		5,228	5,228			
100176662	DORAL	FL		11/15/2024		266,295		(12,917)			(12,917)		253,378	253,378			
100176663	ORLANDO	FL		11/15/2024		9,488		(129)			(129)		9,359	9,359			
100176664	CASSELBERRY	FL		11/15/2024		1,720		(87)			(87)		1,633	1,633			
100176665	INVERNESS	FL		11/15/2024		1,398		(63)			(63)		1,335	1,335			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176666	PORT SAINT LUCIE	FL		11/15/2024		2,779		(74)			(74)		2,705	2,705			
100176667	FORT WALTON BEACH	FL		11/15/2024		1,254		(7)			(7)		1,247	1,247			
100176668	BOCA RATON	FL		11/15/2024		2,945		(140)			(140)		2,805	2,805			
100176669	MIAMI	FL		11/15/2024		3,740		(192)			(192)		3,548	3,548			
100176670	SAINT PAUL	MN		11/15/2024		2,663		(96)			(96)		2,567	2,567			
100176671	DALLAS	GA		11/15/2024		4,291		(204)			(204)		4,087	4,087			
100176672	FRESNO	CA		11/15/2024		2,424		(120)			(120)		2,304	2,304			
100176673	LEMOORE	CA		11/15/2024		5,443		(103)			(103)		5,340	5,340			
100176674	SEAFORD	NY		11/15/2024		5,669		(135)	4		(139)		5,530	4,706		(824)	(824)
100176675	DAVENPORT	FL		11/15/2024		2,508		(118)			(118)		2,390	2,390			
100176676	SNELLVILLE	GA		11/15/2024		3,510		(69)			(69)		3,441	3,441			
100176677	VALRICO	FL		11/15/2024		3,954		(116)			(116)		3,838	3,838			
100176679	MIAMI	FL		11/15/2024		5,804		(47)			(47)		5,757	5,757			
100176680	BELL CANYON	CA		11/15/2024		15,537		(241)			(241)		15,296	15,296			
100176681	WEST MILFORD	NJ		11/15/2024		3,029		(72)			(72)		2,957	2,957			
100176682	HOLLYWOOD	FL		11/15/2024		5,666		(12)			(12)		5,654	5,654			
100176683	SANTA CLARITA	CA		11/15/2024		5,950		(146)			(146)		5,804	5,804			
100176684	TRUCKEE	CA		11/15/2024		4,993		(277)			(277)		4,716	4,716			
100176685	LOS ANGELES	CA		11/15/2024		9,179		(396)			(396)		8,783	8,783			
100176686	MERIDEN	CT		11/15/2024		4,676		(223)			(223)		4,453	4,453			
100176687	WESLEY CHAPEL	FL		11/15/2024		1,452		(83)			(83)		1,369	1,369			
100176688	ARLETA	CA		11/15/2024		7,767		(284)			(284)		7,483	7,483			
100176689	KATY	TX		11/15/2024		1,766		(170)			(170)		1,596	1,596			
100176690	TORRANCE	CA		11/15/2024		7,680		(476)			(476)		7,204	7,204			
100176692	SANTA ANA	CA		11/15/2024		6,187		(120)			(120)		6,067	6,067			
100176693	SPRING	TX		11/15/2024		1,924		(88)			(88)		1,836	1,836			
100176694	WATAUGA	TX		11/15/2024		1,021		(47)			(47)		974	974			
100176695	TROY	NY		11/15/2024		1,007		(63)			(63)		944	944			
100176696	SUNNY ISLES BEACH	FL		11/15/2024		3,575		(211)			(211)		3,364	3,364			
100176697	SUFFOLK	VA		11/15/2024		3,452		(169)			(169)		3,283	3,283			
100176698	HEMET	CA		11/15/2024		6,253		(281)			(281)		5,972	5,972			
100176699	GOODYEAR	AZ		11/15/2024		2,703		(152)			(152)		2,551	2,551			
100176700	POMONA	CA		11/15/2024		2,409		(128)			(128)		2,281	2,281			
100176701	CHICAGO	IL		11/15/2024		1,618		(87)			(87)		1,531	1,531			
100176702	CHICAGO	IL		11/15/2024		1,667		(71)			(71)		1,596	1,596			
100176703	MIAMI GARDENS	FL		11/15/2024		4,293		(78)			(78)		4,215	4,215			
100176704	BROOKLYN	NY		11/15/2024		6,475		(79)			(79)		6,396	6,396			
100176706	IRVINGTON	NJ		11/15/2024		2,704		(123)			(123)		2,581	2,581			
100176707	SCHENECTADY	NY		11/15/2024		4,248		(238)			(238)		4,010	4,010			
100176709	POOLESVILLE	MD		11/15/2024		4,969		97			97		5,066	5,066			
100176710	BUFORD	GA		11/15/2024		6,586		(171)			(171)		6,415	6,415			
100176711	WOODBURY	MN		11/15/2024		17,696		(281)			(281)		17,415	17,415			
100176712	LAKE WORTH BEACH	FL		11/15/2024		3,017		(71)			(71)		2,946	2,946			
100176713	FAIRBURN	GA		11/15/2024		2,332		(88)			(88)		2,244	2,244			
100176714	JARRELL	TX		11/15/2024		2,501		(27)			(27)		2,474	2,474			
100176715	LYNNWOOD	WA		11/15/2024		6,573		(102)			(102)		6,471	6,471			
100176716	PRINCETON	TX		11/15/2024		6,776		74			74		6,850	6,850			
100176717	SOUTH EUCLID	OH		11/15/2024		2,165		(21)			(21)		2,144	2,144			
100176718	WINCHESTER	VA		11/15/2024		2,583		(68)			(68)		2,515	2,515			
100176719	ANAHEIM	CA		11/15/2024		6,684		(96)			(96)		6,588	6,588			
100176720	PEORIA	AZ		11/15/2024		3,912		(88)			(88)		3,824	3,824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176721	FORT WORTH	TX		11/15/2024		16,405		(548)			(548)		15,857	15,857			
100176722	GILBERT	AZ		11/15/2024		12,338		(215)			(215)		12,123	12,123			
100176723	ESTERO	FL		11/15/2024		3,150		(88)			(88)		3,062	3,062			
100176724	HENDERSON	NV		11/15/2024		3,400		(36)			(36)		3,364	3,364			
100176725	COLONIAL BEACH	VA		11/15/2024		4,213		(82)			(82)		4,131	4,131			
100176726	LAS VEGAS	NV		11/15/2024		8,395		218			218		8,613	8,613			
100176727	TACOMA	WA		11/15/2024		3,622		(93)			(93)		3,529	3,529			
100176728	ELLICOTT CITY	MD		11/15/2024		2,753		(54)			(54)		2,699	2,699			
100176730	SAN ANTONIO	TX		11/15/2024		13,022		302			302		13,324	13,324			
100176731	KATY	TX		11/15/2024		383,667		(7,602)			(7,602)		376,065	376,065			
100176732	HENDERSON	NV		11/15/2024		7,075		48			48		7,123	7,123			
100176733	YAKIMA	WA		11/15/2024		3,229		(90)			(90)		3,139	3,139			
100176734	ATLANTA	GA		11/15/2024		566,628		(11,087)			(11,087)		555,541	555,541			
100176735	RALEIGH	NC		11/15/2024		5,312		(56)			(56)		5,256	5,256			
100176736	MESA	AZ		11/15/2024		2,256		(75)			(75)		2,181	2,181			
100176737	APEX	NC		11/15/2024		3,449		(70)			(70)		3,379	3,379			
100176738	BETHLEHEM	PA		11/15/2024		2,297		(32)			(32)		2,265	2,265			
100176741	DES PLAINES	IL		11/15/2024		5,593		(91)			(91)		5,502	5,502			
100176742	LITTLE ELM	TX		11/15/2024		3,623		178			178		3,801	3,801			
100176743	DURHAM	NC		11/15/2024		3,595		9			9		3,604	3,604			
100176744	BRIDGEWATER	VT		11/15/2024		7,319		(123)			(123)		7,196	7,196			
100176745	REHOBOTH BEACH	DE		11/15/2024		498,650		(8,757)			(8,757)		489,893	489,893			
100176746	MUNSTER	IN		11/15/2024		197,142		(6,919)			(6,919)		190,223	190,223			
100176747	HARTWELL	GA		11/15/2024		8,202		(130)			(130)		8,072	8,072			
100176748	DACULA	GA		11/15/2024		1,160		(40)			(40)		1,120	1,120			
100176749	SAINT PAUL	MN		11/15/2024		3,566		(75)			(75)		3,491	3,491			
100176750	GROVER BEACH	CA		11/15/2024		7,234		(69)			(69)		7,165	7,165			
100176751	NEWPORT	RI		11/15/2024		8,112		(152)			(152)		7,960	7,960			
100176752	LAS VEGAS	NV		11/15/2024		4,878		(119)			(119)		4,759	4,759			
100176753	HENDERSON	NV		11/15/2024		10,206		(284)			(284)		9,922	9,922			
100176754	LINCOLN	NH		11/15/2024		10,254		(192)			(192)		10,062	10,062			
100176755	SURFSIDE BEACH	TX		11/15/2024		9,168		(190)			(190)		8,978	8,978			
100176756	AVONDALE	AZ		11/15/2024		2,723		(39)			(39)		2,684	2,684			
100176757	COLONIAL BEACH	VA		11/15/2024		3,585		(81)			(81)		3,504	3,504			
100176759	STERLING	VA		11/15/2024		259,736		(4,486)			(4,486)		255,250	255,250			
100176760	GRANITE FALLS	WA		11/15/2024		91,148		(1,865)			(1,865)		89,283	89,283			
100176761	RIVERDALE	GA		11/15/2024		2,557		(69)			(69)		2,488	2,488			
100176763	MARSHFIELD	MA		11/15/2024		5,972		(150)			(150)		5,822	5,822			
100176766	NORFOLK	VA		11/15/2024		2,139		(96)			(96)		2,043	2,043			
100176769	JASPER	GA		11/15/2024		9,791		(205)			(205)		9,586	9,586			
100176770	NORFOLK	VA		11/15/2024		2,371		(97)			(97)		2,274	2,274			
100176771	MIDDLETOWN	DE		11/15/2024		2,021		(107)			(107)		1,914	1,914			
100176772	GREENVILLE	SC		11/15/2024		1,960		(107)			(107)		1,853	1,853			
100176773	GREENVILLE	SC		11/15/2024		921		(30)			(30)		891	891			
100176774	SAINT JOHNS	FL		11/15/2024		3,499		(179)			(179)		3,320	3,320			
100176777	HOUSTON	TX		11/15/2024		1,838		(120)			(120)		1,718	1,718			
100176778	NEW HYDE PARK	NY		11/15/2024		6,213		(206)			(206)		6,007	6,007			
100176785	VENTURA	CA		11/15/2024		8,875		(179)			(179)		8,696	8,696			
100176786	SAVANNAH	GA		11/15/2024		4,203		(109)			(109)		4,094	4,094			
100176787	COCONUT CREEK	FL		11/15/2024		16,245		(779)			(779)		15,466	15,466			
100176788	KANSAS CITY	MO		11/15/2024		327		(12)			(12)		315	315			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176790	RICHMOND HILL	GA		11/15/2024		11,135		(656)			(656)		10,479	10,479			
100176791	LAKE ELSINORE	CA		11/15/2024		4,372		(232)			(232)		4,140	4,140			
100176792	SAN ANTONIO	TX		11/15/2024		1,513		(115)			(115)		1,398	1,398			
100176793	GREENWOOD	SC		11/15/2024		1,767		(84)			(84)		1,683	1,683			
100176794	MECHANICSBURG	PA		11/15/2024		3,678		(111)			(111)		3,567	3,567			
100176795	SAN ANTONIO	TX		11/15/2024		130,775		(1,207)			(1,207)		129,568	129,568			
100176796	PARKER	CO		11/15/2024		6,451		(146)			(146)		6,305	6,305			
100176797	EAST BRUNSWICK	NJ		11/15/2024		2,209		(182)			(182)		2,027	2,093		66	66
100176798	SAN FRANCISCO	CA		11/15/2024		601,654		(7,657)			(7,657)		593,997	593,997			
100176800	BELL GARDENS	CA		11/15/2024		4,692		(212)			(212)		4,480	4,480			
100176802	ASHLAND	NH		11/15/2024		2,071		29			29		2,100	2,100			
100176803	SOUTHWEST RANCHES	FL		11/15/2024		26,607		(1,335)			(1,335)		25,272	25,272			
100176804	WOODCLIFF LAKE	NJ		11/15/2024		8,309		(389)			(389)		7,920	7,920			
100176805	GAINESVILLE	FL		11/15/2024		1,570		(71)			(71)		1,499	1,499			
100176806	GARLAND	TX		11/15/2024		1,413		(95)			(95)		1,318	1,318			
100176807	ASHLAND	NH		11/15/2024		2,073		27			27		2,100	2,100			
100176808	HASTINGS	FL		11/15/2024		1,414		(67)			(67)		1,347	1,347			
100176809	NEW PORT RICHEY	FL		11/15/2024		2,993		(142)			(142)		2,851	2,851			
100176810	CARSON CITY	NV		11/15/2024		3,429		(163)			(163)		3,266	3,266			
100176811	BLAINE	WA		11/15/2024		10,691		(424)			(424)		10,267	10,267			
100176812	VERO BEACH	FL		11/15/2024		2,065		(98)			(98)		1,967	1,967			
100176813	LOOMIS	CA		11/15/2024		2,976		(109)			(109)		2,867	2,867			
100176814	BOCA RATON	FL		11/15/2024		10,757		(257)			(257)		10,500	10,500			
100176815	FREEHOLD	NJ		11/15/2024		3,801		(191)			(191)		3,610	3,610			
100176816	ATLANTA	GA		11/15/2024		2,036		(117)			(117)		1,919	1,919			
100176817	BOYNTON BEACH	FL		11/15/2024		2,812		(147)			(147)		2,665	2,665			
100176818	TORRANCE	CA		11/15/2024		8,240		(263)			(263)		7,977	7,977			
100176819	THOUSAND OAKS	CA		11/15/2024		9,052		(125)			(125)		8,927	8,927			
100176820	TRENTON	NJ		11/15/2024		1,714		(114)			(114)		1,600	1,600			
100176821	SANTA ROSA BEACH	FL		11/15/2024		5,665		(192)			(192)		5,473	5,473			
100176822	CHINO	CA		11/15/2024		5,566		(168)			(168)		5,398	5,398			
100176823	SHARPSBURG	GA		11/15/2024		2,583		(106)			(106)		2,477	2,477			
100176825	PIGEON FORGE	TN		11/15/2024		2,466		(80)			(80)		2,386	2,386			
100176826	GRANADA HILLS	CA		11/15/2024		13,296		(435)			(435)		12,861	12,861			
100176827	CRESWELL	OR		11/15/2024		13,685		(663)			(663)		13,022	13,022			
100176828	WALNUT CREEK	CA		11/15/2024		8,743		(230)			(230)		8,513	8,513			
100176829	SHORT HILLS	NJ		11/15/2024		14,172		(408)			(408)		13,764	13,764			
100176830	CLAYTON	CA		11/15/2024		2,211		(105)			(105)		2,106	2,106			
100176831	PANAMA CITY	FL		11/15/2024		2,158		(103)			(103)		2,055	2,055			
100176833	PARKER	CO		11/15/2024		13,117		(255)			(255)		12,862	12,862			
100176835	ATLANTA	GA		11/15/2024		1,110		(93)			(93)		1,017	1,017			
100176836	ATLANTA	GA		11/15/2024		2,676		(96)			(96)		2,580	2,580			
100176837	HOMESTEAD	FL		11/15/2024		2,234		(76)			(76)		2,158	2,158			
100176838	ESCONDIDO	CA		11/15/2024		8,361		(319)			(319)		8,042	8,042			
100176839	EAGLE LAKE	FL		11/15/2024		2,683		(100)			(100)		2,583	2,583			
100176840	MIAMI	FL		11/15/2024		2,750		(139)			(139)		2,611	2,611			
100176841	ASHLAND	NH		11/15/2024		2,074		26			26		2,100	2,100			
100176842	MONTICELLO	NY		11/15/2024		5,462		(259)			(259)		5,203	5,203			
100176844	NORTH LAS VEGAS	NV		11/15/2024		2,057		(37)			(37)		2,020	2,020			
100176846	NORMANDY PARK	WA		11/15/2024		3,849		(150)			(150)		3,699	3,699			
100176847	KISSIMMEE	FL		11/15/2024		1,745		(85)			(85)		1,660	1,660			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176848	SOUTH OZONE PARK	NY		11/15/2024		5,372		(72)			(72)		5,300	5,300			
100176849	LOS ANGELES	CA		11/15/2024		3,787		(196)			(196)		3,591	3,591			
100176850	MIAMI	FL		11/15/2024		1,444		(62)			(62)		1,382	1,382			
100176851	BAYONNE	NJ		11/15/2024		3,667		(155)			(155)		3,512	3,512			
100176852	SEDONA	AZ		11/15/2024		5,829		(149)			(149)		5,680	5,680			
100176853	WEST PALM BEACH	FL		11/15/2024		3,024		(192)			(192)		2,832	2,832			
100176854	WHITE MARSH	MD		11/15/2024		6,320		(202)			(202)		6,118	6,118			
100176855	CUMMING	GA		11/15/2024		2,748		(81)			(81)		2,667	2,667			
100176856	NEW BERN	NC		11/15/2024		948		(45)			(45)		903	903			
100176857	PENSACOLA	FL		11/15/2024		2,005		(95)			(95)		1,910	1,910			
100176858	JACKSONVILLE	FL		11/15/2024		(1,784)		(63)			(63)		(1,847)	(1,847)			
100176859	ELMONT	NY		11/15/2024		5,840		(68)			(68)		5,772	5,772			
100176860	PUNTA GORDA	FL		11/15/2024		2,492		(2)			(2)		2,490	2,490			
100176861	RANCHO CUCAMONGA	CA		11/15/2024		4,869		(93)			(93)		4,776	4,776			
100176862	ALPHARETTA	GA		11/15/2024		5,802		(243)			(243)		5,559	5,559			
100176863	HOUSTON	TX		11/15/2024		6,836		(212)			(212)		6,624	6,624			
100176864	ASHEVILLE	NC		11/15/2024		4,168		(167)			(167)		4,001	4,001			
100176867	MARATHON	FL		11/15/2024		4,706		(148)			(148)		4,558	4,558			
100176868	BELMONT	NC		11/15/2024		3,757		(178)			(178)		3,579	3,579			
100176869	TEXAS CITY	TX		11/15/2024		542		(26)			(26)		516	516			
100176870	FORT LAUDERDALE	FL		11/15/2024		7,522		(248)			(248)		7,274	7,274			
100176871	DELTONA	FL		11/15/2024		4,304		(282)			(282)		4,022	4,022			
100176872	CONROE	TX		11/15/2024		1,026		(49)			(49)		977	977			
100176873	MERRITT ISLAND	FL		11/15/2024		1,458		(58)			(58)		1,400	1,400			
100176874	BELLEVUE	WA		11/15/2024		5,696		(122)			(122)		5,574	5,574			
100176875	LEVITTOWN	PA		11/15/2024		2,460		(97)			(97)		2,363	2,363			
100176876	INVERNESS	FL		11/15/2024		1,315		(120)			(120)		1,195	1,195			
100176878	NEW ORLEANS	LA		11/15/2024		109,212		(4,081)			(4,081)		105,131	105,131			
100176879	WEST PARK	FL		11/15/2024		3,849		(99)			(99)		3,750	3,750			
100176880	KILL DEVIL HILLS	NC		11/15/2024		6,468		(158)			(158)		6,310	6,310			
100176881	MIAMI	FL		11/15/2024		2,288		(81)			(81)		2,207	2,207			
100176882	MILL VALLEY	CA		11/15/2024		1,008,887		(8,887)			(8,887)		1,000,000	1,000,000			
100176883	CONROE	TX		11/15/2024		1,068		(51)			(51)		1,017	1,017			
100176884	CONROE	TX		11/15/2024		1,150		(55)			(55)		1,095	1,095			
100176885	CHATTANOOGA	TN		11/15/2024		2,900		(96)			(96)		2,804	2,804			
100176887	KANSAS CITY	MO		11/15/2024		1,398		(65)			(65)		1,333	1,333			
100176888	FORT LAUDERDALE	FL		11/15/2024		1,848		(80)			(80)		1,768	1,768			
100176889	SALADO	TX		11/15/2024		7,506		(264)			(264)		7,242	7,242			
100176890	PHOENIX	AZ		11/15/2024		2,378		(56)			(56)		2,322	2,322			
100176891	PEMBROKE PINES	FL		11/15/2024		3,703		(102)			(102)		3,601	3,601			
100176892	HICKORY	NC		11/15/2024		23,689		(1,035)			(1,035)		22,654	22,654			
100176893	HILTON HEAD ISLAND	SC		11/15/2024		108,476		(3,013)			(3,013)		105,463	105,463			
100176895	KISSIMMEE	FL		11/15/2024		1,098		2			2		1,100	1,100			
100176896	BELTSVILLE	MD		11/15/2024		3,865		(7)			(7)		3,858	3,858			
100176897	RANCHO CORDOVA	CA		11/15/2024		3,040		(90)			(90)		2,950	2,950			
100176898	NASHUA	NH		11/15/2024		1,761		(25)			(25)		1,736	1,736			
100176899	ELIZABETH CITY	NC		11/15/2024		158		(5)			(5)		153	153			
100176900	CAPE CORAL	FL		11/15/2024		2,580		(66)			(66)		2,514	2,514			
100176901	LOXAHATCHEE	FL		11/15/2024		3,027		(97)			(97)		2,930	2,930			
100176902	LAS VEGAS	NV		11/15/2024		5,360		(300)			(300)		5,060	5,060			
100176904	MINT HILL	NC		11/15/2024		20,304		(925)			(925)		19,379	19,379			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176905	LUTHERVILLE TIMONIUM	MD		11/15/2024		168,894		(8,213)			(8,213)		160,681	160,681			
100176907	BOYNTON BEACH	FL		11/15/2024		1,842		(132)			(132)		1,710	1,710			
100176909	MODESTO	CA		11/15/2024		3,349		67			67		3,416	3,416			
100176910	BRENTWOOD	TN		11/15/2024		5,568		(144)			(144)		5,424	5,424			
100176911	FORT LAUDERDALE	FL		11/15/2024		3,672		(133)			(133)		3,539	3,539			
100176913	WYLIE	TX		11/15/2024		29,484		(1,400)			(1,400)		28,084	28,084			
100176914	ATLANTA	GA		11/15/2024		6,598		(243)			(243)		6,355	6,355			
100176915	MIAMI	FL		11/15/2024		4,291		(236)			(236)		4,055	4,055			
100176917	BELLEVUE	WA		11/15/2024		9,534		(190)			(190)		9,344	9,344			
100176918	PLANO	TX		11/15/2024		1,955		(88)			(88)		1,867	1,867			
100176919	CAPITOL HEIGHTS	MD		11/15/2024		2,041		(89)			(89)		1,952	1,952			
100176920	LOS ANGELES	CA		11/15/2024		3,126		(112)			(112)		3,014	3,014			
100176922	CHARLOTTE	NC		11/15/2024		9,236		(421)			(421)		8,815	8,815			
100176923	COLORADO SPRINGS	CO		11/15/2024		5,385		(205)			(205)		5,180	5,180			
100176924	WESTWOOD	MA		11/15/2024		12,474		(294)			(294)		12,180	12,180			
100176925	PANAMA CITY BEACH	FL		11/15/2024		4,407		(149)			(149)		4,258	4,258			
100176926	ATLANTA	GA		11/15/2024		2,595		(131)			(131)		2,464	2,464			
100176927	MIAMI	FL		11/15/2024		7,704		(348)			(348)		7,356	7,356			
100176928	SECAUCUS	NJ		11/15/2024		6,847		(354)			(354)		6,493	6,493			
100176929	APOPKA	FL		11/15/2024		6,437		(173)			(173)		6,264	6,264			
100176930	HOBOKEN	NJ		11/15/2024		103,807		(4,344)			(4,344)		99,463	99,463			
100176931	LOS ANGELES	CA		11/15/2024		3,916		(253)			(253)		3,663	3,663			
100176932	MIROMAR LAKES	FL		11/15/2024		1,062,994		(51,346)			(51,346)		1,011,648	1,011,648			
100176933	BALTIMORE	MD		11/15/2024		1,265		(48)			(48)		1,217	1,217			
100176934	PANAMA CITY BEACH	FL		11/15/2024		5,178		(172)			(172)		5,006	5,006			
100176936	OTTUMWA	IA		11/15/2024		2,458		(82)			(82)		2,376	2,376			
100176937	LANDRUM	SC		11/15/2024		1,427		(102)			(102)		1,325	1,325			
100176938	MANASSAS	VA		11/15/2024		2,432		(132)			(132)		2,300	2,300			
100176939	CRAWFORDVILLE	FL		11/15/2024		4,959		(329)			(329)		4,630	4,630			
100176940	FORT LAUDERDALE	FL		11/15/2024		2,715		(108)			(108)		2,607	2,607			
100176941	PORTER RANCH	CA		11/15/2024		15,647		(411)			(411)		15,236	15,236			
100176942	HOLLYWOOD	FL		11/15/2024		2,553		(118)			(118)		2,435	2,435			
100176943	BALTIMORE	MD		11/15/2024		2,179		(47)			(47)		2,132	2,132			
100176944	BALTIMORE	MD		11/15/2024		1,721		(129)			(129)		1,592	1,592			
100176947	FULSHEAR	TX		11/15/2024		2,153		(35)			(35)		2,118	2,118			
100176948	MIAMI	FL		11/15/2024		66,426		(1,733)			(1,733)		64,693	64,693			
100176949	DEDHAM	MA		11/15/2024		9,252		(304)			(304)		8,948	8,948			
100176950	FAYETTEVILLE	GA		11/15/2024		2,768		(104)			(104)		2,664	2,664			
100176951	ORLAND	CA		11/15/2024		907		(43)			(43)		864	864			
100176952	BROKEN ARROW	OK		11/15/2024		1,195		(70)			(70)		1,125	1,125			
100176953	WINDERMERE	FL		11/15/2024		22,098		(642)			(642)		21,456	21,456			
100176954	BELLINGHAM	WA		11/15/2024		1,854		(88)			(88)		1,766	1,766			
100176955	KATY	TX		11/15/2024		2,329		(134)			(134)		2,195	2,195			
100176956	REYNOLDSBURG	OH		11/15/2024		4,753		(226)			(226)		4,527	4,527			
100176957	RANCHO MIRAGE	CA		11/15/2024		117,821		(3,154)			(3,154)		114,667	114,667			
100176958	HIGHLAND	CA		11/15/2024		2,413		(115)			(115)		2,298	2,298			
100176959	VENICE	FL		11/15/2024		1,512		(72)			(72)		1,440	1,440			
100176960	HIGHLAND	CA		11/15/2024		2,157		(70)			(70)		2,087	2,087			
100176961	HIGHLAND	CA		11/15/2024		2,291		(109)			(109)		2,182	2,182			
100176963	HIGHLAND	CA		11/15/2024		2,413		(115)			(115)		2,298	2,298			
100176964	EAST STROUDSBURG	PA		11/15/2024		3,554		(65)			(65)		3,489	3,489			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176966	ROME	GA		11/15/2024		846		(40)			(40)		806	806			
100176967	SAFETY HARBOR	FL		11/15/2024		2,746		(130)			(130)		2,616	2,616			
100176968	RIVERSIDE	CA		01/16/2025		3,644		(86)			(86)		3,558	3,558			
100176969	PHILADELPHIA	PA		01/16/2025		706		(34)			(34)		672	672			
100176971	DADEVILLE	AL		01/16/2025		3,661		(174)			(174)		3,487	3,487			
100176973	GILLSVILLE	GA		01/16/2025		2,252		(71)			(71)		2,181	2,181			
100176975	WORTHINGTON	OH		01/16/2025		4,853		(231)			(231)		4,622	4,622			
100176976	DECATUR	GA		01/16/2025		3,546		(169)			(169)		3,377	3,377			
100176977	MAYS LANDING	NJ		01/16/2025		2,237		(103)			(103)		2,134	2,134			
100176980	OCEAN CITY	MD		01/16/2025		3,283		(107)			(107)		3,176	3,176			
100176981	JEFFERSON CITY	MO		01/16/2025		1,576		(75)			(75)		1,501	1,501			
100176982	BETHANY BEACH	DE		01/16/2025		122,661		(2,771)			(2,771)		119,890	119,890			
100176984	OCEAN CITY	MD		01/16/2025		1,904		(47)			(47)		1,857	1,857			
100176985	DOVER	NH		01/16/2025		3,951		(78)			(78)		3,873	3,873			
100176986	ALABASTER	AL		01/16/2025		2,103		(100)			(100)		2,003	2,003			
100176987	LAUDERHILL	FL		01/16/2025		1,376		(8)			(8)		1,368	1,368			
100176988	NASHVILLE	TN		01/16/2025		1,613		(75)			(75)		1,538	1,538			
100176989	FOREST PARK	GA		01/16/2025		1,245		(59)			(59)		1,186	1,186			
100176990	BETHANY BEACH	DE		01/16/2025		6,324		(90)			(90)		6,234	6,234			
100176991	NORCO	CA		01/16/2025		5,679		(52)			(52)		5,627	5,627			
100176995	KEYES	CA		01/16/2025		10,669		(298)			(298)		10,371	10,371			
100176996	NEWPORT	ME		01/16/2025		3,384		(161)			(161)		3,223	3,223			
100176998	HOUSTON	TX		01/16/2025		10,921		(383)			(383)		10,538	10,538			
100176999	BAKERSFIELD	CA		01/16/2025		48,838		90			90		48,928	48,928			
100177000	FORT LAUDERDALE	FL		01/16/2025		2,540		(121)			(121)		2,419	2,419			
100177001	PANAMA CITY BEACH	FL		01/16/2025		6,316		(205)			(205)		6,111	6,111			
100177002	BIG BEAR LAKE	CA		01/16/2025		6,961		(265)			(265)		6,696	6,696			
100177003	MARINETTE	WI		01/16/2025		1,502		(29)			(29)		1,473	1,473			
100177005	DISTRICT HEIGHTS	MD		01/16/2025		834		(40)			(40)		794	794			
100177006	HEWLETT	NY		01/16/2025		13,047		(60)			(60)		12,987	12,987			
100177007	FORT MILL	SC		01/16/2025		2,124		(91)			(91)		2,033	2,033			
100177008	LADERA RANCH	CA		01/16/2025		8,174		(182)			(182)		7,992	7,992			
100177009	GOLETA	CA		01/16/2025		3,597		(133)			(133)		3,464	3,464			
100177010	YORBA LINDA	CA		01/16/2025		5,695		(239)			(239)		5,456	5,456			
100177011	SPENCER	NC		01/16/2025		1,851		(88)			(88)		1,763	1,763			
100177012	IRVINE	CA		01/16/2025		7,087		(96)			(96)		6,991	6,991			
100177013	HOUSTON	TX		01/16/2025		12,061		(249)			(249)		11,812	11,812			
100177015	MISSION VIEJO	CA		01/16/2025		5,379		(71)			(71)		5,308	5,308			
100177016	CORONA	CA		01/16/2025		3,904		(77)			(77)		3,827	3,827			
100177017	CHINO	CA		01/16/2025		5,328		(145)			(145)		5,183	5,183			
100177019	WORTHINGTON	MA		01/16/2025		17,704		(642)			(642)		17,062	17,062			
100177021	ANNANDALE	VA		01/16/2025		5,085		(214)			(214)		4,871	4,871			
100177022	HARTLAND	WI		01/16/2025		25,255		(651)			(651)		24,604	24,604			
100177023	CLEVELAND	TN		01/16/2025		1,672		(80)			(80)		1,592	1,592			
100177024	LAS VEGAS	NV		01/16/2025		3,003		2			2		3,005	3,005			
100177025	FORT LEE	NJ		01/16/2025		103,724		(4,915)			(4,915)		98,809	98,809			
100177026	MC LOUTH	KS		01/16/2025		1,926		(90)			(90)		1,836	1,836			
100177027	CAMPBELL	CA		01/16/2025		14,805		(386)			(386)		14,419	14,419			
100177029	LAKEWOOD RANCH	FL		01/16/2025		2,556		(47)			(47)		2,509	2,509			
100177030	SCOTTSDALE	AZ		01/16/2025		5,973		(104)			(104)		5,869	5,869			
100177031	CAROLINA BEACH	NC		01/16/2025		2,298		(83)			(83)		2,215	2,215			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177032	ROUND ROCK	TX		01/16/2025		2,952		(123)			(123)		2,829	2,829			
100177033	OCEAN CITY	MD		01/16/2025		3,583		(47)			(47)		3,536	3,536			
100177034	SAN JOSE	CA		01/16/2025		10,185		(286)			(286)		9,899	9,899			
100177035	BEDFORD	OH		01/16/2025		1,844		(88)			(88)		1,756	1,756			
100177036	HENDERSON	NV		01/16/2025		4,189		(145)			(145)		4,044	4,044			
100177038	FORT WASHINGTON	MD		01/16/2025		1,807		(86)			(86)		1,721	1,721			
100177039	LIMA	OH		01/16/2025		1,197		(57)			(57)		1,140	1,140			
100177040	MUNSTER	IN		01/16/2025		4,615		(145)			(145)		4,470	4,470			
100177041	SLIDELL	LA		01/16/2025		2,030		(54)			(54)		1,976	1,976			
100177043	WILTON	NH		01/16/2025		5,328		(200)			(200)		5,128	5,128			
100177044	WORCESTER	MA		01/16/2025		2,455		(75)			(75)		2,380	2,380			
100177046	INDIALANTIC	FL		01/16/2025		1,631		(57)			(57)		1,574	1,574			
100177047	HOLDEN	MA		01/16/2025		1,519		(3)			(3)		1,516	1,516			
100177048	INDIAN WELLS	CA		01/16/2025		3,578		(85)			(85)		3,493	3,493			
100177049	POINTBLANK	TX		01/16/2025		2,084		(79)			(79)		2,005	2,005			
100177050	BETHANY BEACH	DE		01/16/2025		6,887		(134)			(134)		6,753	6,753			
100177052	NIANTIC	CT		01/16/2025		4,906		(117)			(117)		4,789	4,789			
100177053	SAN ANTONIO	TX		01/16/2025		1,572		(75)			(75)		1,497	1,497			
100177056	ENCINITAS	CA		01/16/2025		15,760		(365)			(365)		15,395	15,395			
100177058	FAIRFIELD	CT		01/16/2025		9,205		(215)			(215)		8,990	8,990			
100177059	OCEAN CITY	MD		01/16/2025		1,754		(47)			(47)		1,707	1,707			
100177061	PHOENIX	AZ		01/16/2025		1,771		(58)			(58)		1,713	1,713			
100177062	SAN ANTONIO	TX		01/16/2025		1,861		(64)			(64)		1,797	1,797			
100177065	FORT LAUDERDALE	FL		01/16/2025		116,625		(2,728)			(2,728)		113,897	113,897			
100177066	JACKSON	OH		01/16/2025		985		(47)			(47)		938	938			
100177067	ANDOVER	MA		01/16/2025		4,931		(66)			(66)		4,865	4,865			
100177068	DALLAS	TX		01/16/2025		8,218		(192)			(192)		8,026	8,026			
100177069	IRON MOUNTAIN	MI		01/16/2025		1,715		(50)			(50)		1,665	1,665			
100177071	PALM DESERT	CA		01/16/2025		1,011		(16)			(16)		995	995			
100177074	FULLERTON	CA		01/16/2025		28,898		(1,376)			(1,376)		27,522	27,522			
100177075	HENRICO	VA		01/16/2025		1,640		(78)			(78)		1,562	1,562			
100177076	VALLEJO	CA		01/16/2025		1,204		(57)			(57)		1,147	1,147			
100177077	CONROE	TX		01/16/2025		8,787		(134)			(134)		8,653	8,653			
100177078	ANAHEIM	CA		01/16/2025		3,238		(61)			(61)		3,177	3,177			
100177079	GRANITE BAY	CA		01/16/2025		11,325		(52)			(52)		11,273	11,273			
100177080	CRYSTAL LAKE	IL		01/16/2025		36,098		(860)			(860)		35,238	35,238			
100177081	INDIANAPOLIS	IN		01/16/2025		1,316		(49)			(49)		1,267	1,267			
100177082	OCEAN CITY	MD		01/16/2025		2,707		(106)			(106)		2,601	2,601			
100177083	SANTA ROSA VALLEY	CA		01/16/2025		4,524		(101)			(101)		4,423	4,423			
100177090	SACRAMENTO	CA		01/16/2025		2,579		(123)			(123)		2,456	2,456			
100177091	BROOKLYN	NY		01/16/2025		6,506		(237)			(237)		6,269	6,269			
100177092	LIVERMORE	CA		01/16/2025		3,603		(104)			(104)		3,499	3,499			
100177093	MENDHAM TOWNSHIP	NJ		01/16/2025		167,406		(1,414)			(1,414)		165,992	165,992			
100177094	STUART	FL		01/16/2025		3,995		(190)			(190)		3,805	3,805			
100177097	MIAMI	FL		01/16/2025		4,284		(57)			(57)		4,227	4,227			
100177098	RIVERSIDE	CA		01/16/2025		18,368		(574)			(574)		17,794	17,794			
100177100	UPLAND	CA		01/16/2025		6,968		(246)			(246)		6,722	6,722			
100177101	BROOKLYN	NY		01/16/2025		74,651		(1,597)			(1,597)		73,054	73,054			
100177102	SOUTH ORANGE	NJ		01/16/2025		11,038		(519)			(519)		10,519	10,519			
100177103	NEWARK	DE		01/16/2025		1,106		(46)			(46)		1,060	1,060			
100177106	JUSTIN	TX		01/16/2025		1,408		(67)			(67)		1,341	1,341			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177107	BALTIMORE	MD		01/16/2025		1,882		(59)			(59)		1,823	1,823			
100177111	MT ARLINGTON	NJ		01/16/2025		4,814		(128)			(128)		4,686	4,686			
100177112	DANVILLE	CA		01/16/2025		49,614		(768)			(768)		48,846	48,846			
100177113	COLOMA	MI		01/16/2025		2,869		(86)			(86)		2,783	2,783			
100177114	APACHE JUNCTION	AZ		01/16/2025		8,115		21			21		8,136	8,136			
100177116	AVILA BEACH	CA		01/16/2025		8,874		(110)			(110)		8,764	8,764			
100177118	PORT ANGELES	WA		01/16/2025		4,875		(171)			(171)		4,704	4,704			
100177120	NEW ORLEANS	LA		01/16/2025		2,852		5			5		2,857	2,857			
100177122	DENISON	TX		01/16/2025		2,819		(33)			(33)		2,786	2,786			
100177127	CINCINNATI	OH		01/16/2025		3,618		(172)			(172)		3,446	3,446			
100177128	NOVATO	CA		01/16/2025		4,941		(158)			(158)		4,783	4,783			
100177129	BOSTON	MA		01/16/2025		21,383		(219)			(219)		21,164	21,164			
100177130	FRESNO	CA		01/16/2025		2,233		(106)			(106)		2,127	2,127			
100177131	FRANKTOWN	CO		01/16/2025		5,536		(239)			(239)		5,297	5,297			
100177132	SNELLVILLE	GA		01/16/2025		2,352		(104)			(104)		2,248	2,248			
100177133	CHOWCHILLA	CA		01/16/2025		2,972		(112)			(112)		2,860	2,860			
100177136	LAGUNA NIGUEL	CA		01/16/2025		12,548		(358)			(358)		12,190	12,190			
100177137	OXNARD	CA		01/16/2025		3,093		(98)			(98)		2,995	2,995			
100177138	PARRISH	FL		01/16/2025		83,538		(2,252)			(2,252)		81,286	81,286			
100177140	AURORA	IL		01/16/2025		3,822		(182)			(182)		3,640	3,640			
100177141	SAPULPA	OK		01/16/2025		3,957		(68)			(68)		3,889	3,889			
100177142	PARAMUS	NJ		01/16/2025		3,176		(151)			(151)		3,025	3,025			
100177143	SWARTZ CREEK	MI		01/16/2025		4,776		(223)			(223)		4,553	4,553			
100177145	RANDOLPH	NJ		01/16/2025		2,747		(78)			(78)		2,669	2,669			
100177147	WEST PALM BEACH	FL		01/16/2025		3,258		(57)			(57)		3,201	3,201			
100177148	PARK HILL	OK		01/16/2025		1,066		(28)			(28)		1,038	1,038			
100177149	W BLOOMFIELD	MI		01/16/2025		20,825		(341)			(341)		20,484	20,484			
100177150	FRANKLIN	TN		01/16/2025		3,567		(63)			(63)		3,504	3,504			
100177151	LAKEWOOD	NJ		01/16/2025		5,282		(63)			(63)		5,219	5,219			
100177153	GREENWICH	CT		01/16/2025		2,270		(102)			(102)		2,168	2,168			
100177154	SISTERS	OR		01/16/2025		4,254		(137)			(137)		4,117	4,117			
100177155	NIPOMO	CA		01/16/2025		7,824		(373)			(373)		7,451	7,451			
100177158	PORT ST LUCIE	FL		01/16/2025		4,777		(227)			(227)		4,550	4,550			
100177160	SEBASTIAN	FL		01/16/2025		7,834		(171)			(171)		7,663	7,663			
100177161	SAN JOSE	CA		01/16/2025		7,726		(271)			(271)		7,455	7,455			
100177163	BAKERSFIELD	CA		01/16/2025		3,185		(91)			(91)		3,094	3,094			
100177167	LOUISVILLE	KY		01/16/2025		4,657		(196)			(196)		4,461	4,461			
100177168	HUMBLE	TX		01/16/2025		1,492		(71)			(71)		1,421	1,421			
100177169	NORTH LAUDERDALE	FL		01/16/2025		754		(36)			(36)		718	718			
100177170	VILLA RICA	GA		01/16/2025		2,022		(96)			(96)		1,926	1,926			
100177174	SAINT GEORGE	UT		01/16/2025		12,162		(579)			(579)		11,583	11,583			
100177175	ALPHARETTA	GA		01/16/2025		3,194		(152)			(152)		3,042	3,042			
100177177	BURLESON	TX		01/16/2025		2,259		(108)			(108)		2,151	2,151			
100177178	GALVESTON	TX		01/16/2025		1,082		(49)			(49)		1,033	1,033			
100177179	WESTLAND	MI		01/16/2025		7,837		(373)			(373)		7,464	7,464			
100177181	SAN MARCOS	TX		01/16/2025		3,235		(91)			(91)		3,144	3,144			
100177182	FORT MYERS	FL		01/16/2025		623		(29)			(29)		594	594			
100177184	BULLHEAD CITY	AZ		01/16/2025		1,813		(68)			(68)		1,745	1,745			
100177185	LAKEWOOD	NJ		01/16/2025		6,687		(124)			(124)		6,563	6,563			
100177187	LEHIGH ACRES	FL		01/16/2025		1,629		(78)			(78)		1,551	1,551			
100177188	ATLANTA	GA		01/16/2025		2,160		(89)			(89)		2,071	2,071			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177189	MURFREESBORO	TN		01/16/2025		3,757		(153)			(153)		3,604	3,604			
100177190	OCEAN CITY	MD		01/16/2025		2,091		(71)			(71)		2,020	2,020			
100177191	DENVER	CO		01/16/2025		1,451		(42)			(42)		1,409	1,409			
100177192	GROVE CITY	OH		01/16/2025		3,471		(131)			(131)		3,340	3,340			
100177193	PONDER	TX		01/16/2025		2,377		(93)			(93)		2,284	2,284			
100177195	BOULDER	CO		01/16/2025		22,651		(806)			(806)		21,845	21,845			
100177196	SCOTTSDALE	AZ		01/16/2025		9,314		(122)			(122)		9,192	9,192			
100177197	LOUISVILLE	TN		01/16/2025		3,595		(103)			(103)		3,492	3,492			
100177198	CHICAGO HEIGHTS	IL		01/16/2025		1,067		(51)			(51)		1,016	1,016			
100177199	SYRACUSE	NY		01/16/2025		1,666		(79)			(79)		1,587	1,587			
100177201	TEMECULA	CA		01/16/2025		5,019		(157)			(157)		4,862	4,862			
100177202	SELBYVILLE	DE		01/16/2025		6,260		(59)			(59)		6,201	6,201			
100177203	FRESNO	CA		01/16/2025		5,557		(186)			(186)		5,371	5,371			
100177204	LAKE PLACID	FL		01/16/2025		2,767		(128)			(128)		2,639	2,639			
100177205	PHOENIX	AZ		01/16/2025		3,094		(127)			(127)		2,967	2,967			
100177206	CUPERTINO	CA		01/16/2025		56,865		(1,002)			(1,002)		55,863	55,863			
100177208	CANYON LAKE	CA		01/16/2025		8,313		(148)			(148)		8,165	8,165			
100177209	EASTVALE	CA		01/16/2025		4,743		(178)			(178)		4,565	4,565			
100177211	CAMDEN	SC		01/16/2025		2,465		(32)			(32)		2,433	2,433			
100177212	PLEASANT VIEW	TN		01/16/2025		1,960		(93)			(93)		1,867	1,867			
100177215	ORANGE BEACH	AL		01/16/2025		1,745		(55)			(55)		1,690	1,690			
100177216	LAS VEGAS	NV		01/16/2025		2,083		(32)			(32)		2,051	2,051			
100177217	ROSSMOOR	CA		01/16/2025		1,299		(17)			(17)		1,282	1,282			
100177218	WYOMING	MI		01/16/2025		2,109		(100)			(100)		2,009	2,009			
100177219	ORANGE BEACH	AL		01/16/2025		6,078		(185)			(185)		5,893	5,893			
100177220	HUMBLE	TX		01/16/2025		1,572		(75)			(75)		1,497	1,497			
100177221	HAMDEN	CT		01/16/2025		3,303		(157)			(157)		3,146	3,146			
100177222	ATLANTA	GA		01/16/2025		3,663		(111)			(111)		3,552	3,552			
100177223	DENNISON	OH		01/16/2025		1,220		(58)			(58)		1,162	1,162			
100177224	GARNER	NC		01/16/2025		2,102		(100)			(100)		2,002	2,002			
100177225	DEMING	WA		01/16/2025		27,741		77			77		27,818	27,818			
100177226	CHARLOTTE	NC		01/16/2025		3,233		(134)			(134)		3,099	3,099			
100177228	BEAVERTON	OR		01/16/2025		2,696		(105)			(105)		2,591	2,591			
100177229	IRVINE	CA		01/16/2025		4,590		(76)			(76)		4,514	4,514			
100177230	ROSELAND	VA		01/16/2025		1,764		(55)			(55)		1,709	1,709			
100177231	TOMHEGAN TOWNSHIP	ME		01/16/2025		4,683		(144)			(144)		4,539	4,539			
100177233	FOLEY	AL		01/16/2025		2,597		(49)			(49)		2,548	2,548			
100177234	NEWPORT	RI		01/16/2025		3,372		(64)			(64)		3,308	3,308			
100177235	SAN MARCOS	TX		01/16/2025		2,367		(113)			(113)		2,254	2,254			
100177236	GOODYEAR	AZ		01/16/2025		3,753		(42)			(42)		3,711	3,711			
100177237	CHARLESTON	SC		01/16/2025		3,452		(111)			(111)		3,341	3,341			
100177238	NEWBURYPORT	MA		01/16/2025		1,828		(87)			(87)		1,741	1,741			
100177239	NORTH SYRACUSE	NY		01/16/2025		1,748		(83)			(83)		1,665	1,665			
100177241	ROSELAND	VA		01/16/2025		929		(28)			(28)		901	901			
100177242	BRISTOL	RI		01/16/2025		1,553		(72)			(72)		1,481	1,481			
100177244	HINGHAM	MA		01/16/2025		9,781		2			2		9,783	9,783			
100177245	EAST HAMPTON	CT		01/16/2025		6,396		(170)			(170)		6,226	6,226			
100177247	BELLINGHAM	WA		01/16/2025		455		(19)			(19)		436	436			
100177251	WAIKOLOA	HI		01/16/2025		3,449		(120)			(120)		3,329	3,329			
100177252	MYRTLE BEACH	SC		01/16/2025		2,022		(81)			(81)		1,941	1,941			
100177253	NEWPORT BEACH	CA		01/16/2025		27,779		(884)			(884)		26,895	26,895			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177256	HENDERSON	NV		01/16/2025		1,124		(52)			(52)		1,072	1,072			
100177257	POCONO LAKE	PA		01/16/2025		1,081		(51)			(51)		1,030	1,030			
100177258	NEWTOWN	PA		01/16/2025		51,770		(1,797)			(1,797)		49,973	49,973			
100177259	CHARLESTON	SC		01/16/2025		11,174		(150)			(150)		11,024	11,024			
100177260	LAS VEGAS	NV		01/16/2025		3,708		(177)			(177)		3,531	3,531			
100177261	ALISO VIEJO	CA		01/16/2025		5,732		(273)			(273)		5,459	5,459			
100177262	ATHENS	GA		01/16/2025		577		(26)			(26)		551	551			
100177264	SEATTLE	WA		01/16/2025		9,502		(379)			(379)		9,123	9,123			
100177270	ISLE OF PALMS	SC		01/16/2025		6,943		(214)			(214)		6,729	6,729			
100177272	SILVERTHORNE	CO		01/16/2025		6,829		(102)			(102)		6,727	6,727			
100177273	HENDERSON	NV		01/16/2025		1,751		47			47		1,798	1,798			
100177274	LAS VEGAS	NV		01/16/2025		1,452		(69)			(69)		1,383	1,383			
100177277	FREDERICK	MD		01/16/2025		2,094		(51)			(51)		2,043	2,043			
100177278	PROVIDENCE	RI		01/16/2025		5,178		(108)			(108)		5,070	5,070			
100177279	FORT MYERS	FL		01/16/2025		22,422		(1,015)			(1,015)		21,407	21,407			
100177280	SECANE	PA		01/16/2025		7,957		(263)			(263)		7,694	7,694			
100177283	ORANGE BEACH	AL		01/16/2025		4,653		(148)			(148)		4,505	4,505			
100177285	NEW CASTLE	NH		01/16/2025		11,690		(377)			(377)		11,313	11,313			
100177286	MONROE TOWNSHIP	NJ		01/16/2025		2,146		(37)			(37)		2,109	2,109			
100177288	ORANGE BEACH	AL		01/16/2025		27,123		(805)			(805)		26,318	26,318			
100177290	LAGUNA BEACH	CA		01/16/2025		18,730		(545)			(545)		18,185	18,185			
100177291	GIRDWOOD	AK		01/16/2025		3,732		(109)			(109)		3,623	3,623			
100177292	LIBERTY LAKE	WA		01/16/2025		3,804		(118)			(118)		3,686	3,686			
100177294	SHALLOWATER	TX		01/16/2025		1,787		(75)			(75)		1,712	1,712			
100177295	OAK ISLAND	NC		01/16/2025		6,289		(134)			(134)		6,155	6,155			
100177296	LINCOLN	MA		01/16/2025		8,569		(102)			(102)		8,467	8,467			
100177297	YORK	ME		01/16/2025		13,433		(288)			(288)		13,145	13,145			
100177298	GRESHAM	OR		01/16/2025		3,274		(56)			(56)		3,218	3,218			
100177299	CINCINNATI	OH		01/16/2025		2,958		(32)			(32)		2,926	2,926			
100177300	LAKE ARROWHEAD	CA		01/16/2025		4,045		(115)			(115)		3,930	3,930			
100177301	INDIO	CA		01/16/2025		27,420		(1,260)			(1,260)		26,160	26,160			
100177303	VERNON	NJ		01/16/2025		29,293		(977)			(977)		28,316	28,316			
100177305	LUBBOCK	TX		01/16/2025		433		(14)			(14)		419	419			
100177306	TAMPA	FL		01/16/2025		2,230		(80)			(80)		2,150	2,150			
100177307	FLAGSTAFF	AZ		01/16/2025		4,627		(105)			(105)		4,522	4,522			
100177308	PHOENIX	AZ		01/16/2025		6,237		(185)			(185)		6,052	6,052			
100177309	ST. PETERSBURG	FL		01/16/2025		8,846		(216)			(216)		8,630	8,630			
100177310	LAS VEGAS	NV		01/16/2025		3,147		(89)			(89)		3,058	3,058			
100177311	ROCKY MOUNT	NC		01/16/2025		1,713		(71)			(71)		1,642	1,642			
100177312	LIVINGSTON	TX		01/16/2025		1,857		(74)			(74)		1,783	1,783			
100177313	BAILEY	CO		01/16/2025		3,917		(67)			(67)		3,850	3,850			
100177314	PLAINFIELD	IL		01/16/2025		1,914		(64)			(64)		1,850	1,850			
100177316	TOOELE	UT		01/16/2025		1,805		(75)			(75)		1,730	1,730			
100177317	VALDOSTA	GA		01/16/2025		2,222		(82)			(82)		2,140	2,140			
100177318	PLACERVILLE	CA		01/16/2025		3,334		(64)			(64)		3,270	3,270			
100177321	TOMBALL	TX		01/16/2025		107,415		(4,539)			(4,539)		102,876	102,876			
100177322	CHULA VISTA	CA		01/16/2025		7,101		(219)			(219)		6,882	6,882			
100177323	GRANBURY	TX		01/16/2025		5,886		(124)			(124)		5,762	5,762			
100177325	NEW ORLEANS	LA		01/16/2025		4,224		(189)			(189)		4,035	4,035			
100177327	PANAMA CITY BEACH	FL		01/16/2025		2,907		(79)			(79)		2,828	2,828			
100177328	SUGARLOAF	CA		01/16/2025		1,966		(74)			(74)		1,892	1,892			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177329	ZIONSVILLE	IN		01/16/2025		3,657		(369)			(369)		3,288	3,288			
100177330	FORT WORTH	TX		01/16/2025		1,798		(78)			(78)		1,720	1,720			
100177332	PLANT CITY	FL		01/16/2025		5,435		(185)			(185)		5,250	5,250			
100177334	SAN JOSE	CA		01/16/2025		2,652		(126)			(126)		2,526	2,526			
100177335	WIMBERLEY	TX		01/16/2025		3,557		(66)			(66)		3,491	3,491			
100177336	VISTA	CA		01/16/2025		7,601		(129)			(129)		7,472	7,472			
100177337	MACON	GA		01/16/2025		1,729		(66)			(66)		1,663	1,663			
100177340	AUSTIN	TX		01/16/2025		11,787		(489)			(489)		11,298	11,298			
100177341	BIG BEAR LAKE	CA		01/16/2025		146,554		(6,979)			(6,979)		139,575	139,575			
100177342	LUTZ	FL		01/16/2025		7,715		(325)			(325)		7,390	7,390			
100177343	CADDO MILLS	TX		01/16/2025		1,685		(80)			(80)		1,605	1,605			
100177344	DELRAY BEACH	FL		01/16/2025		12,054		(340)			(340)		11,714	11,714			
100177345	WINCHESTER	CA		01/16/2025		6,679		2			2		6,681	6,681			
100177348	LEESBURG	FL		01/16/2025		2,138		(71)			(71)		2,067	2,067			
100177349	HOLLYWOOD	FL		01/16/2025		4,581		(147)			(147)		4,434	4,434			
100177351	TAMPA	FL		01/16/2025		14,258		(75)			(75)		14,183	14,183			
100177352	MILLTOWN	NJ		01/16/2025		3,907		(153)			(153)		3,754	3,754			
100177353	FOUNTAIN HILLS	AZ		01/16/2025		15,462		(312)			(312)		15,150	15,150			
100177354	BEAUMONT	CA		01/16/2025		3,878		(185)			(185)		3,693	3,693			
100177355	MANVEL	TX		01/16/2025		5,390		(257)			(257)		5,133	5,133			
100177356	COHASSET	MA		01/16/2025		1,026,711		(20,268)			(20,268)		1,006,443	1,006,443			
100177358	LAUREL	MD		01/16/2025		779		(33)			(33)		746	746			
100177359	PRESCOTT VALLEY	AZ		01/16/2025		2,806		(134)			(134)		2,672	2,672			
100177361	HICKMAN	NE		01/16/2025		1,820		(62)			(62)		1,758	1,758			
100177362	KISSIMMEE	FL		01/16/2025		115,492		(5,500)			(5,500)		109,992	109,992			
100177363	ATHENS	GA		01/16/2025		3,560		(146)			(146)		3,414	3,414			
100177364	NORFOLK	VA		01/16/2025		1,697		(81)			(81)		1,616	1,616			
100177365	SOUTH SAN FRANCISCO	CA		01/16/2025		3,834		(123)			(123)		3,711	3,711			
100177366	WORCESTER	MA		01/16/2025		3,305		(136)			(136)		3,169	3,169			
100177368	PARK CITY	UT		01/16/2025		11,150		(392)			(392)		10,758	10,758			
100177369	SUMTER	SC		01/16/2025		6,145		(214)			(214)		5,931	5,931			
100177370	SAN BERNARDINO	CA		01/16/2025		8,360		(366)			(366)		7,994	7,994			
100177371	CHICAGO	IL		01/16/2025		2,161		(54)			(54)		2,107	2,107			
100177372	SAN ANSELMO	CA		01/16/2025		4,445		(66)			(66)		4,379	4,379			
100177375	KATY	TX		01/16/2025		1,824		(87)			(87)		1,737	1,737			
100177377	MACUNGIE	PA		01/16/2025		5,251		(50)			(50)		5,201	5,201			
100177379	FRASER	CO		01/16/2025		5,679		(116)			(116)		5,563	5,563			
100177380	NORTHVILLE	MI		01/16/2025		5,552		(196)			(196)		5,356	5,356			
100177381	BLUFFTON	SC		01/16/2025		37,185		(1,310)			(1,310)		35,875	35,875			
100177382	FOUNTAIN HILLS	AZ		01/16/2025		13,334		(198)			(198)		13,136	13,136			
100177383	LAKEWOOD	CO		01/16/2025		4,069		16			16		4,085	4,085			
100177385	LOWELL	IN		01/16/2025		2,936		(139)			(139)		2,797	2,797			
100177386	NAPLES	FL		01/16/2025		3,330		(107)			(107)		3,223	3,223			
100177387	CORONA	CA		01/16/2025		5,170		(246)			(246)		4,924	4,924			
100177388	FOUNTAIN HILLS	AZ		01/16/2025		3,071		(146)			(146)		2,925	2,925			
100177389	DACULA	GA		01/16/2025		3,936		(187)			(187)		3,749	3,749			
100177390	MENIFEE	CA		01/16/2025		10,823		(191)			(191)		10,632	10,632			
100177391	DACULA	GA		01/16/2025		3,809		(181)			(181)		3,628	3,628			
100177392	SHERWOOD	OR		01/16/2025		2,724		(20)			(20)		2,704	2,704			
100177393	HIGHLAND VILLAGE	TX		01/16/2025		3,642		(64)			(64)		3,578	3,578			
100177394	WALLINGFORD	CT		01/16/2025		4,010		(191)			(191)		3,819	3,819			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177397	LEANDER	TX		01/16/2025		1,148		(55)			(55)		1,093	1,093			
100177398	DAYTON	OR		01/16/2025		22,041		(747)			(747)		21,294	21,294			
100177399	ATLANTA	GA		01/16/2025		3,386		(161)			(161)		3,225	3,225			
100177400	BAGDAD	KY		01/16/2025		992		(47)			(47)		945	945			
100177404	BELLEVILLE	NJ		01/16/2025		2,964		(116)			(116)		2,848	2,848			
100177405	COPPEROPOLIS	CA		01/16/2025		2,246		(70)			(70)		2,176	2,176			
100177408	DENTON	TX		01/16/2025		2,956		(99)			(99)		2,857	2,857			
100177409	DUNCANVILLE	TX		01/16/2025		2,823		(134)			(134)		2,689	2,689			
100177410	RALEIGH	NC		01/16/2025		2,322		(111)			(111)		2,211	2,211			
100177411	ACWORTH	GA		01/16/2025		2,670		(127)			(127)		2,543	2,543			
100177413	TAMPA	FL		01/16/2025		5,292		(252)			(252)		5,040	5,040			
100177415	VALLEY HOME	CA		01/16/2025		2,097		(100)			(100)		1,997	1,997			
100177416	OCEAN CITY	MD		01/16/2025		127,622		(3,933)			(3,933)		123,689	123,689			
100177417	PEMBROKE PINES	FL		01/16/2025		14,347		(460)			(460)		13,887	13,887			
100177420	LARGO	FL		01/16/2025		1,797		(86)			(86)		1,711	1,711			
100177422	DETROIT	MI		01/16/2025		698		(33)			(33)		665	665			
100177423	GRAND PRAIRIE	TX		01/16/2025		2,616		(125)			(125)		2,491	2,491			
100177424	SUMMERVILLE	SC		01/16/2025		2,285		18			18		2,303	2,303			
100177425	DELRAY BEACH	FL		01/16/2025		2,091		(100)			(100)		1,991	1,991			
100177428	GRAYSVILLE	TN		01/16/2025		3,654		(174)			(174)		3,480	3,480			
100177429	PORTLAND	OR		01/16/2025		2,976		(108)			(108)		2,868	2,868			
100177431	INDIANAPOLIS	IN		01/16/2025		1,383		(66)			(66)		1,317	1,317			
100177432	WESTMINSTER	CO		01/16/2025		3,450		(134)			(134)		3,316	3,316			
100177435	ALTAMONTE SPRINGS	FL		01/16/2025		1,295		(62)			(62)		1,233	1,233			
100177436	ORLANDO	FL		01/16/2025		3,073		(35)			(35)		3,038	3,038			
100177437	NORTH PALM BEACH	FL		01/16/2025		9,480		(451)			(451)		9,029	9,029			
100177438	MCDONOUGH	GA		01/16/2025		4,747		(226)			(226)		4,521	4,521			
100177440	ONSTED	MI		01/16/2025		1,156		(55)			(55)		1,101	1,101			
100177441	HOUSTON	TX		01/16/2025		2,189		(104)			(104)		2,085	2,085			
100177442	BAKERSFIELD	CA		01/16/2025		4,198		(134)			(134)		4,064	4,064			
100177443	LAKELAND	FL		01/16/2025		2,044		(97)			(97)		1,947	1,947			
100177444	JULIETTE	GA		01/16/2025		15,106		(719)			(719)		14,387	14,387			
100177445	CHESTERFIELD	MO		01/16/2025		2,270		(104)			(104)		2,166	2,166			
100177446	FRANKLIN PARK	IL		01/16/2025		3,515		(167)			(167)		3,348	3,348			
100177447	SNOWFLAKE	AZ		01/16/2025		1,709		(81)			(81)		1,628	1,628			
100177448	NAPLES	FL		01/16/2025		1,601		(41)			(41)		1,560	1,560			
100177449	MIAMI	FL		01/16/2025		5,031		(116)			(116)		4,915	4,915			
100177452	MIAMI	FL		01/16/2025		4,431		(155)			(155)		4,276	4,276			
100177453	HELOTES	TX		01/16/2025		8,219		(388)			(388)		7,831	7,831			
100177454	ELLENWOOD	GA		01/16/2025		1,917		(91)			(91)		1,826	1,826			
100177455	STATEN ISLAND	NY		01/16/2025		16,965		(808)			(808)		16,157	16,157			
100177459	MIAMI	FL		01/16/2025		3,842		(164)			(164)		3,678	3,678			
100177460	BRONX	NY		01/16/2025		4,097		(195)			(195)		3,902	3,902			
100177461	DELAND	FL		01/16/2025		1,281		(61)			(61)		1,220	1,220			
100177463	LAS VEGAS	NV		01/16/2025		18,478		(543)			(543)		17,935	17,935			
100177464	YORK	PA		01/16/2025		955		(45)			(45)		910	910			
100177465	PRESQUE ISLE	MI		01/16/2025		1,190		(57)			(57)		1,133	1,133			
100177466	TONOPAH	AZ		01/16/2025		2,353		(112)			(112)		2,241	2,241			
100177467	DALLAS	TX		01/16/2025		14,141		(343)			(343)		13,798	13,798			
100177468	VERO BEACH	FL		01/16/2025		4,250		(25)			(25)		4,225	4,225			
100177469	DRAPER	UT		01/16/2025		3,251		(155)			(155)		3,096	3,096			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177471	HOMESTEAD	FL		01/16/2025		3,801		(153)			(153)		3,648	3,648			
100177473	SANTA MARIA	CA		01/16/2025		11,634		(554)			(554)		11,080	11,080			
100177474	INDIO	CA		01/16/2025		3,829		(152)			(152)		3,677	3,677			
100177475	JACKSON	NJ		01/16/2025		5,808		(127)			(127)		5,681	5,681			
100177476	APOLLO BEACH	FL		01/16/2025		16,940		(141)			(141)		16,799	16,799			
100177477	BLAIRSVILLE	PA		01/16/2025		2,776		(110)			(110)		2,666	2,666			
100177479	KILLEEN	TX		01/16/2025		44,277		(756)			(756)		43,521	43,521			
100177480	PLANTATION	FL		01/16/2025		12,416		(591)			(591)		11,825	11,825			
100177481	PARKER	CO		01/16/2025		247,377		(8,319)			(8,319)		239,058	239,058			
100177483	POCONO PINES	PA		01/16/2025		6,231		(235)			(235)		5,996	5,996			
100177484	ORLANDO	FL		01/16/2025		2,827		(135)			(135)		2,692	2,692			
100177485	SANTAQUIN	UT		01/16/2025		3,687		(57)			(57)		3,630	3,630			
100177486	MIAMI LAKES	FL		01/16/2025		6,447		(293)			(293)		6,154	6,154			
100177487	BRONX	NY		01/16/2025		4,718		(225)			(225)		4,493	4,493			
100177488	SALADO	TX		01/16/2025		1,537		(73)			(73)		1,464	1,464			
100177489	BATTLE GROUND	WA		01/16/2025		2,646		(78)			(78)		2,568	2,568			
100177490	BOYNTON BEACH	FL		01/16/2025		3,227		(154)			(154)		3,073	3,073			
100177491	MESA	AZ		01/16/2025		5,870		(143)			(143)		5,727	5,727			
100177492	ORANGE	CA		01/16/2025		7,177		(179)			(179)		6,998	6,998			
100177494	MIAMI	FL		01/16/2025		3,045		(145)			(145)		2,900	2,900			
100177495	HIALEAH	FL		01/16/2025		121,379		(5,780)			(5,780)		115,599	115,599			
100177497	CAPE CORAL	FL		01/16/2025		1,387		(18)			(18)		1,369	1,369			
100177498	AUBURN	GA		01/16/2025		8,549		187			187		8,736	8,736			
100177499	IDABEL	OK		01/16/2025		3,056		(68)			(68)		2,988	2,988			
100177501	RIVERBANK	CA		01/16/2025		4,717		(70)			(70)		4,647	4,647			
100177502	PILESGROVE	NJ		01/16/2025		4,901		(177)			(177)		4,724	4,724			
100177504	HOMESTEAD	FL		01/16/2025		3,747		(49)			(49)		3,698	3,698			
100177505	SUMMERVILLE	SC		01/16/2025		23,436		(832)			(832)		22,604	22,604			
100177506	NEW SMYRNA BEACH	FL		01/16/2025		23,257		(78)			(78)		23,179	23,179			
100177507	PANAMA CITY	FL		01/16/2025		3,624		(103)			(103)		3,521	3,521			
100177508	BROOKHAVEN	GA		01/16/2025		5,508		72			72		5,580	5,580			
100177509	MCKINNEY	TX		01/16/2025		4,671		(117)			(117)		4,554	4,554			
100177510	HAPPY VALLEY	OR		01/16/2025		9,643		(417)			(417)		9,226	9,226			
100177513	BROOKLYN	NY		01/16/2025		4,833		(153)			(153)		4,680	4,680			
100177514	QUINLAN	TX		01/16/2025		1,610		(33)			(33)		1,577	1,577			
100177516	COLORADO SPRINGS	CO		01/16/2025		3,446		(80)			(80)		3,366	3,366			
100177517	ORLANDO	FL		01/16/2025		9,675		(414)			(414)		9,261	9,261			
100177519	CASTROVILLE	CA		01/16/2025		6,937		44			44		6,981	6,981			
100177521	MIAMI BEACH	FL		01/16/2025		5,425		(99)			(99)		5,326	5,326			
100177525	HAMPTON	GA		01/16/2025		2,156		(103)			(103)		2,053	2,053			
100177526	TAMPA	FL		01/16/2025		2,812		(104)			(104)		2,708	2,708			
100177527	MONROE	NY		01/16/2025		5,025		(123)			(123)		4,902	4,902			
100177528	KEY LARGO	FL		01/16/2025		5,137		(60)			(60)		5,077	5,077			
100177529	DESERT HOT SPRINGS	CA		01/16/2025		1,633		(78)			(78)		1,555	1,555			
100177530	TAMPA	FL		01/16/2025		3,003		(41)			(41)		2,962	2,962			
100177531	TOMBALL	TX		01/16/2025		2,375		11			11		2,386	2,386			
100177532	HOLLYWOOD	FL		01/16/2025		8,509		153			153		8,662	8,662			
100177533	BROOKLYN	NY		01/16/2025		15,004		(71)			(71)		14,933	14,933			
100177535	PORT ORANGE	FL		01/16/2025		1,804		(86)			(86)		1,718	1,718			
100177536	COLUMBIA	MO		01/16/2025		3,041		(145)			(145)		2,896	2,896			
100177537	MIAMI	FL		01/16/2025		5,650		(145)			(145)		5,505	5,505			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177540	PHOENIX	AZ		01/16/2025		1,397		(30)			(30)		1,367	1,367			
100177541	MCKINNEY	TX		01/16/2025		4,586		(119)			(119)		4,467	4,467			
100177548	ST PETERSBURG	FL		01/16/2025		867		(41)			(41)		826	826			
100177550	HOLIDAY	FL		01/16/2025		1,592		(76)			(76)		1,516	1,516			
100177551	PEORIA	AZ		01/16/2025		2,475		(113)			(113)		2,362	2,362			
100177552	PARMA	ID		01/16/2025		1,105		(33)			(33)		1,072	1,072			
100177554	MEARS	MI		01/16/2025		2,321		(95)			(95)		2,226	2,226			
100177555	YOUNGSTOWN	OH		01/16/2025		59,011		(2,810)			(2,810)		56,201	56,201			
100177556	ELLINGTON	CT		01/16/2025		5,209		(5)			(5)		5,204	5,204			
100177557	YUMA	AZ		01/16/2025		2,384		(20)			(20)		2,364	2,364			
100177558	TOMBALL	TX		01/16/2025		2,380		12			12		2,392	2,392			
100177559	BLUFFDALE	UT		01/16/2025		7,930		(378)			(378)		7,552	7,552			
100177560	BROOKLYN	NY		01/16/2025		10,847		(419)			(419)		10,428	10,428			
100177561	TUCKER	GA		01/16/2025		3,228		(154)			(154)		3,074	3,074			
100177562	NEWCASTLE	CA		01/16/2025		6,912		(324)			(324)		6,588	6,588			
100177563	MAHWAH	NJ		01/16/2025		10,695		(393)			(393)		10,302	10,302			
100177564	AUSTIN	TX		01/16/2025		4,858		(176)			(176)		4,682	4,682			
100177566	HURRICANE	UT		01/16/2025		38,306		(124)			(124)		38,182	38,182			
100177567	WEST ISLIP	NY		01/16/2025		6,673		(276)			(276)		6,397	6,397			
100177568	CINCINNATI	OH		01/16/2025		3,921		(35)			(35)		3,886	3,886			
100177571	VIRGINIA BEACH	VA		01/16/2025		2,057		(30)			(30)		2,027	2,027			
100177572	FAYETTEVILLE	GA		01/16/2025		7,676		(26)			(26)		7,650	7,650			
100177573	RANGER	TX		01/16/2025		1,007		(35)			(35)		972	972			
100177575	HICKSVILLE	NY		01/16/2025		6,447		(306)			(306)		6,141	6,141			
100177577	FLUSHING	NY		01/16/2025		4,694		(216)			(216)		4,478	4,478			
100177578	JUPITER	FL		01/16/2025		4,854		95			95		4,949	4,949			
100177579	JACKSONVILLE	FL		01/16/2025		1,801		(3)			(3)		1,798	1,798			
100177580	MIAMI	FL		01/16/2025		2,223		(6)			(6)		2,217	2,217			
100177582	CHARLOTTE	NC		01/16/2025		2,701		(129)			(129)		2,572	2,572			
100177583	HIALEAH	FL		01/16/2025		4,851		44			44		4,895	4,895			
100177584	TUSCON	AZ		01/16/2025		966		(4)			(4)		962	962			
100177587	LAS VEGAS	NV		01/16/2025		7,971		(380)			(380)		7,591	7,591			
100177589	WINCHESTER	VA		01/16/2025		2,715		(101)			(101)		2,614	2,614			
100177590	BELMONT	NC		01/16/2025		4,050		(12)			(12)		4,038	4,038			
100177591	RICHMOND	TX		01/16/2025		10,305		(346)			(346)		9,959	9,959			
100177593	FLOWER MOUND	TX		01/16/2025		12,827		(5)			(5)		12,822	12,822			
100177594	HOMESTEAD	FL		01/16/2025		5,775		(231)			(231)		5,544	5,544			
100177595	EDISON	NJ		01/16/2025		7,776		(370)			(370)		7,406	7,406			
100177596	FORT LAUDERDALE	FL		01/16/2025		157,542		(639)			(639)		156,903	156,903			
100177597	RICHMOND	CA		01/16/2025		4,127		(127)			(127)		4,000	4,000			
100177598	MASSAPEQUA	NY		01/16/2025		24,400		(508)			(508)		23,892	23,892			
100177599	SAN DIEGO	CA		01/16/2025		2,810		(57)			(57)		2,753	2,753			
100177600	MIAMI	FL		01/16/2025		9,736		(273)			(273)		9,463	9,463			
100177601	COMMERCE CITY	CO		01/16/2025		4,356		(150)			(150)		4,206	4,206			
100177604	SANDY	UT		01/16/2025		4,839		(208)			(208)		4,631	4,631			
100177605	MIAMI	FL		01/16/2025		3,100		(148)			(148)		2,952	2,952			
100177607	QUEEN CREEK	AZ		01/16/2025		4,790		(228)			(228)		4,562	4,562			
100177608	NEW CUMBERLAND	PA		01/16/2025		7,753		(25)			(25)		7,728	7,728			
100177612	CHARLOTTE	NC		01/16/2025		6,790		(323)			(323)		6,467	6,467			
100177614	MONTEREY	CA		01/16/2025		4,969		(235)			(235)		4,734	4,734			
100177615	LEHI	UT		01/16/2025		6,815		(124)			(124)		6,691	6,691			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177617	BROOKLYN	NY		01/16/2025		21,317		(493)			(493)		20,824	20,824			
100177618	SNELLVILLE	GA		01/16/2025		2,720		(61)			(61)		2,659	2,659			
100177619	GARLAND	TX		01/16/2025		2,139		(102)			(102)		2,037	2,037			
100177620	FOLSOM	CA		01/16/2025		6,563		(234)			(234)		6,329	6,329			
100177621	FULTON	MO		01/16/2025		369		(18)			(18)		351	351			
100177622	PORT SAINT LUCIE	FL		01/16/2025		2,249		(104)			(104)		2,145	2,145			
100177623	WEST BOUNTIFUL	UT		01/16/2025		1,676		(80)			(80)		1,596	1,596			
100177624	DELAWARE	OH		01/16/2025		21,496		56			56		21,552	21,552			
100177625	TRACY	CA		01/16/2025		2,686		(61)			(61)		2,625	2,625			
100177627	TRABUCO CANYON	CA		01/16/2025		4,221		(201)			(201)		4,020	4,020			
100177628	GARDENDALE	AL		01/16/2025		1,745		(36)			(36)		1,709	1,709			
100177629	WESTMINSTER	MD		01/16/2025		11,488		(164)			(164)		11,324	11,324			
100177630	SAN DIEGO	CA		01/16/2025		45,425		(367)			(367)		45,058	45,058			
100177631	SAN ANTONIO	TX		01/16/2025		1,393		(66)			(66)		1,327	1,327			
100177633	SUFFERN	NY		01/16/2025		5,272		(251)			(251)		5,021	5,021			
100177636	BAKERSFIELD	CA		01/16/2025		1,183		(56)			(56)		1,127	1,127			
100177641	ANSONIA	CT		01/16/2025		1,873		(89)			(89)		1,784	1,784			
100177642	MOUNT JACKSON	VA		01/16/2025		2,480		(118)			(118)		2,362	2,362			
100177643	MADERA	CA		01/16/2025		3,674		(105)			(105)		3,569	3,569			
100177644	HOMESTEAD	FL		01/16/2025		4,481		(164)			(164)		4,317	4,317			
100177645	CORAL GABLES	FL		01/16/2025		22,059		(741)			(741)		21,318	21,318			
100177646	NORTH PORT	FL		01/16/2025		2,060		(58)			(58)		2,002	2,002			
100177647	PHILADELPHIA	PA		01/16/2025		9,777		(379)			(379)		9,398	9,398			
100177648	PLANTATION	FL		01/16/2025		15,994		(162)			(162)		15,832	15,832			
100177649	PHOENIX	AZ		01/16/2025		7,938		(206)			(206)		7,732	7,732			
100177650	OLIVEHURST	CA		01/16/2025		2,290		(109)			(109)		2,181	2,181			
100177651	HESPERIA	CA		01/16/2025		2,883		(29)			(29)		2,854	2,854			
100177653	BLAIRSVILLE	GA		01/16/2025		3,410		(161)			(161)		3,249	3,249			
100177654	PRESCOTT	AZ		01/16/2025		2,747		(102)			(102)		2,645	2,645			
100177657	RANCHO CORDOVA	CA		01/16/2025		51,326		(131)			(131)		51,195	51,195			
100177658	BRIGHTON	MI		01/16/2025		5,414		(228)			(228)		5,186	5,186			
100177660	MATTHEWS	NC		01/16/2025		7,065		(168)			(168)		6,897	6,897			
100177661	TAMPA	FL		01/16/2025		4,623		(57)			(57)		4,566	4,566			
100177662	INDIAN TRAIL	NC		01/16/2025		2,600		(96)			(96)		2,504	2,504			
100177663	AURORA	CO		01/16/2025		2,473		(95)			(95)		2,378	2,378			
100177664	WESLEY CHAPEL	FL		01/16/2025		3,000		(83)			(83)		2,917	2,917			
100177665	BAKERSFIELD	CA		01/16/2025		13,578		(380)			(380)		13,198	13,198			
100177666	NOLENSVILLE	TN		01/16/2025		5,014		(239)			(239)		4,775	4,775			
100177667	SAINT GEORGE	ME		01/16/2025		4,090		(173)			(173)		3,917	3,917			
100177668	ROCKWALL	TX		01/16/2025		3,515		(166)			(166)		3,349	3,349			
100177670	FORT WORTH	TX		01/16/2025		16,308		11			11		16,319	16,319			
100177671	WYNNEWOOD	PA		01/16/2025		7,494		(19)			(19)		7,475	7,475			
100177672	SEGUIN	TX		01/16/2025		1,807		(86)			(86)		1,721	1,721			
100177673	KISSIMMEE	FL		01/16/2025		550		(26)			(26)		524	524			
100177674	JERSEY CITY	NJ		01/16/2025		3,432		(100)			(100)		3,332	3,332			
100177675	CASA GRANDE	AZ		01/16/2025		1,958		(93)			(93)		1,865	1,865			
100177676	EMMETT	ID		01/16/2025		4,367		(79)			(79)		4,288	4,288			
100177678	SCOTTSDALE	AZ		01/16/2025		6,023		(231)			(231)		5,792	5,792			
100177679	BROOKLYN	NY		01/16/2025		11,244		(281)			(281)		10,963	10,963			
100178205	LOS ANGELES	CA		11/19/2024		30,160		(187)			(187)		29,973	29,973			
100178206	SEATTLE	WA		11/19/2024		9,107		(159)			(159)		8,948	8,948			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178208	OCEAN ISLE BEACH	NC		11/19/2024		1,999		73			73		2,072	2,072			
100178209	GOLD CANYON	AZ		11/19/2024		2,940		13			13		2,953	2,953			
100178210	CHATSWORTH	CA		11/19/2024		180,340		608			608		180,948	180,948			
100178211	(WOODLAND HILLS AREA) LOS ANGE	CA		11/19/2024		19,012		(109)			(109)		18,903	18,903			
100178212	SPRING	TX		11/19/2024		2,862		(136)			(136)		2,726	2,726			
100178213	EASTVALE	CA		11/19/2024		8,760		(117)			(117)		8,643	8,643			
100178214	LONG BEACH	CA		11/19/2024		1,465		(35)			(35)		1,430	1,430			
100178216	FREEPORT	TX		11/19/2024		13,923		(190)			(190)		13,733	13,733			
100178217	SANTA ANA	CA		11/19/2024		4,771		(8)			(8)		4,763	4,763			
100178220	FELTON	PA		11/19/2024		3,580		(120)			(120)		3,460	3,460			
100178221	BALDWIN PARK	CA		11/19/2024		15,622		(57)			(57)		15,565	15,565			
100178222	LANCASTER	CA		11/19/2024		3,014		(129)			(129)		2,885	2,885			
100178223	IRVINE	CA		11/19/2024		46,125		(1,294)			(1,294)		44,831	44,831			
100178225	NEWARK	CA		11/19/2024		6,685		(47)			(47)		6,638	6,638			
100178226	OAKLEY	UT		11/19/2024		5,060		(148)			(148)		4,912	4,912			
100178227	ROWLAND HEIGHTS	CA		11/19/2024		2,339		(36)			(36)		2,303	2,303			
100178228	EL CAJON	CA		11/19/2024		11,031		(174)			(174)		10,857	10,857			
100178229	MIAMI	FL		11/19/2024		5,644		(91)			(91)		5,553	5,553			
100178230	RICHMOND	CA		11/19/2024		7,741		16			16		7,757	7,757			
100178231	TULSA	OK		11/19/2024		3,301		(85)			(85)		3,216	3,216			
100178232	SAN DIMAS	CA		11/19/2024		10,140		(183)			(183)		9,957	9,957			
100178233	BOTHELL	WA		11/19/2024		8,529		(238)			(238)		8,291	8,291			
100178234	HOBBS	NM		11/19/2024		995		(5)			(5)		990	990			
100178235	LOS ANGELES	CA		11/19/2024		18,975		(99)			(99)		18,876	18,876			
100178236	MESA	AZ		11/19/2024		3,169		(145)			(145)		3,024	3,024			
100178237	LOS ANGELES	CA		11/19/2024		13,428		(504)			(504)		12,924	12,924			
100178238	CAMAS	WA		11/19/2024		9,078		(37)			(37)		9,041	9,041			
100178240	LOWELL	MA		11/19/2024		3,910		(17)			(17)		3,893	3,893			
100178241	HERMITAGE	TN		11/19/2024		86,972		(1,363)			(1,363)		85,609	85,609			
100178242	LAS VEGAS	NV		11/19/2024		28,683		176			176		28,859	28,859			
100178243	COTTONWOOD HEIGHTS	UT		11/19/2024		13,722		(293)			(293)		13,429	13,429			
100178244	BRENTWOOD	TN		11/19/2024		3,984		(55)			(55)		3,929	3,929			
100178245	TUCKER	GA		11/19/2024		8,151		(120)			(120)		8,031	8,031			
100178246	LOS ANGELES	CA		11/19/2024		2,973		26			26		2,999	2,999			
100178247	LAKESIDE	CA		11/19/2024		10,657		(278)			(278)		10,379	10,379			
100178248	WHITTIER	CA		11/19/2024		16,740		(140)			(140)		16,600	16,600			
100178250	WOBURN	MA		11/19/2024		5,202		(69)			(69)		5,133	5,133			
100178251	LEOMINSTER	MA		11/19/2024		4,506		16			16		4,522	4,522			
100178252	SAN DIEGO	CA		11/19/2024		2,142		(27)			(27)		2,115	2,115			
100178253	ELGIN	SC		11/19/2024		14,223		(328)			(328)		13,895	13,895			
100178254	FITCHBURG	MA		11/19/2024		2,901		(81)			(81)		2,820	2,820			
100178255	LAKE VILLA	IL		11/19/2024		3,199		(77)			(77)		3,122	3,122			
100178256	LAKE HAVASU CITY	AZ		11/19/2024		3,189		(111)			(111)		3,078	3,078			
100178257	GASTONIA	NC		11/19/2024		3,419		(4)			(4)		3,415	3,415			
100178258	LOS ANGELES	CA		11/19/2024		4,736		(77)			(77)		4,659	4,659			
100178259	MURPHY	TX		11/19/2024		4,932		(39)			(39)		4,893	4,893			
100178260	SANTA MONICA	CA		11/19/2024		267,291		(5,567)			(5,567)		261,724	261,724			
100178261	OAKLAND	CA		11/19/2024		2,634		21			21		2,655	2,655			
100178262	RANCHO CUCAMONGA	CA		11/19/2024		12,365		(94)			(94)		12,271	12,271			
100178263	OCEANSIDE	CA		11/19/2024		46,436							46,436	46,436			
100178264	WAUKEGAN	IL		11/19/2024		1,168		(33)			(33)		1,135	1,135			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178265	TULARE	CA		11/19/2024		2,656		6			6		2,662	2,662			
100178266	HOUSTON	TX		11/19/2024		316,958		(11,077)			(11,077)		305,881	305,881			
100178267	OCEANSIDE	CA		11/19/2024		110,067		(5,357)			(5,357)		104,710	104,710			
100178268	FREDERICKSBURG	VA		11/19/2024		8,736		(19)			(19)		8,717	8,717			
100178269	WOODBRIDGE	VA		11/19/2024		3,092		(69)			(69)		3,023	3,023			
100178270	MCKINNEY	TX		11/19/2024		7,710		(11)			(11)		7,699	7,699			
100178271	BAKERSFIELD	CA		11/19/2024		2,068		(57)			(57)		2,011	2,011			
100178272	HOUSTON	TX		11/19/2024		2,417		(77)			(77)		2,340	2,340			
100178273	CARROLLTON	TX		11/19/2024		2,491		37			37		2,528	2,528			
100178274	WAUKEGAN	IL		11/19/2024		48,314		(2,296)			(2,296)		46,018	46,018			
100178275	NANTUCKET	MA		11/19/2024		10,265		(322)			(322)		9,943	9,943			
100178276	FRESNO	CA		11/19/2024		2,563		(122)			(122)		2,441	2,441			
100178277	NORTH BAY VILLAGE	FL		11/19/2024		7,548		(168)			(168)		7,380	7,380			
100178278	ONTARIO	CA		11/19/2024		4,021		(102)			(102)		3,919	3,919			
100178279	HACIENDA HEIGHTS	CA		11/19/2024		8,977		(112)			(112)		8,865	8,865			
100178280	ELGIN	SC		11/19/2024		9,636		(247)			(247)		9,389	9,389			
100178281	NATIONAL CITY	CA		11/19/2024		10,667		(494)			(494)		10,173	10,173			
100178283	MESA	AZ		11/19/2024		3,601		(42)			(42)		3,559	3,559			
100178284	MANSFIELD	TX		11/19/2024		5,226		(110)			(110)		5,116	5,116			
100178285	KEYES	CA		11/19/2024		11,012		(134)			(134)		10,878	10,878			
100178286	NORTH LAS VEGAS	NV		11/19/2024		3,016		(92)			(92)		2,924	2,924			
100178287	WEST MELBOURNE	FL		11/19/2024		3,629		6			6		3,635	3,635			
100178288	VALENCIA	CA		11/19/2024		14,910		(94)			(94)		14,816	14,816			
100178289	NEW ORLEANS	LA		11/19/2024		3,591		(130)			(130)		3,461	3,461			
100178290	RIVERSIDE	CA		11/19/2024		11,164							11,164	11,164			
100178291	TAMARAC	FL		11/19/2024		3,832		(33)			(33)		3,799	3,799			
100178293	EASTVALE	CA		11/19/2024		9,942		(25)			(25)		9,917	9,917			
100178294	SEASIDE HEIGHTS	NJ		11/19/2024		2,171		(89)			(89)		2,082	2,082			
100178295	LAS VEGAS	NV		11/19/2024		6,492		(308)			(308)		6,184	6,184			
100178296	PARAMUS	NJ		11/19/2024		14,825		(258)			(258)		14,567	14,567			
100178298	CAPITOL HEIGHTS	MD		11/19/2024		2,322		46			46		2,368	2,368			
100178299	MONTEBELLO	CA		11/19/2024		3,849		(115)			(115)		3,734	3,734			
100178302	KEARNY	NJ		11/19/2024		2,887		(53)			(53)		2,834	2,834			
100178305	SAN FERNANDO	CA		11/19/2024		4,011		(5)			(5)		4,006	4,006			
100178306	NAVARRE	FL		11/19/2024		2,010		41			41		2,051	2,051			
100178308	TAMPA	FL		11/19/2024		20,084		(551)			(551)		19,533	19,533			
100178309	BAKERSFIELD	CA		11/19/2024		1,975		(86)			(86)		1,889	1,889			
100178310	SAN DIEGO	CA		11/19/2024		5,093		(235)			(235)		4,858	4,858			
100178314	SAN DIEGO	CA		11/19/2024		4,722		(224)			(224)		4,498	4,498			
100178316	RICHMOND	VA		11/19/2024		1,852		44			44		1,896	1,896			
100178319	LONG BEACH	CA		11/19/2024		11,390		(350)			(350)		11,040	11,040			
100178320	SACRAMENTO	CA		11/19/2024		1,378		(43)			(43)		1,335	1,335			
100178322	SEVIERVILLE	TN		11/19/2024		9,740		(241)			(241)		9,499	9,499			
100178323	BAKERSFIELD	CA		11/19/2024		2,396		(114)			(114)		2,282	2,282			
100178325	CHICAGO	IL		11/19/2024		1,936		(92)			(92)		1,844	1,844			
100178326	CATHEDRAL CITY	CA		11/19/2024		4,248		(54)			(54)		4,194	4,194			
100178327	ELGIN	IL		11/19/2024		2,258		(36)			(36)		2,222	2,222			
100178328	LAS VEGAS	NV		11/19/2024		8,168		26			26		8,194	8,194			
100178329	ORANGEVALE	CA		11/19/2024		29							29	29			
100178330	MADERA	CA		11/19/2024		3,877		123			123		4,000	4,000			
100178332	INGLEWOOD	CA		11/19/2024		8,714		(141)			(141)		8,573	8,573			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178334	FRUITLAND PARK	FL		11/19/2024		2,202		28			28		2,230	2,230			
100178336	PORT CHARLOTTE	FL		11/19/2024		2,622		39			39		2,661	2,661			
100178337	SHELTON	WA		11/19/2024		2,766		(47)			(47)		2,719	2,719			
100178338	SAINT CLOUD	FL		11/19/2024		1,705		(61)			(61)		1,644	1,644			
100178343	FORT LAUDERDALE	FL		11/19/2024		7,071		81			81		7,152	7,152			
100178345	PALMETTO	GA		11/19/2024		3,071		(53)			(53)		3,018	3,018			
100178346	CHILLICOTHE	OH		11/19/2024		1,218		10			10		1,228	1,228			
100178347	LAVEEN	AZ		11/19/2024		1,513		(32)			(32)		1,481	1,481			
100178348	CLAYTON	NC		11/20/2024		133,874		(5,291)			(5,291)		128,583	128,583			
100178350	HEMET	CA		11/20/2024		4,268		(194)			(194)		4,074	4,074			
100178351	LOS ANGELES	CA		11/20/2024		5,336		(280)			(280)		5,056	5,056			
100178352	QUEEN CREEK	AZ		11/20/2024		14,233		(591)			(591)		13,642	13,642			
100178355	CROWLEY	TX		11/20/2024		2,420		(86)			(86)		2,334	2,334			
100178356	HOPEWELL	VA		11/20/2024		4,968		(236)			(236)		4,732	4,732			
100178357	WEST COVINA	CA		11/20/2024		3,304		(103)			(103)		3,201	3,201			
100178358	LOS ANGELES	CA		11/20/2024		4,029		(273)			(273)		3,756	3,756			
100178359	EDMOND	OK		11/20/2024		10,095		(317)			(317)		9,778	9,778			
100178360	WEST NEW YORK	NJ		11/20/2024		3,636		(103)			(103)		3,533	3,533			
100178361	EDMOND	OK		11/20/2024		9,273		(280)			(280)		8,993	8,993			
100178362	DESERT VIEW	CA		11/20/2024		3,733		(143)			(143)		3,590	3,590			
100178364	DENVER	CO		11/20/2024		19,839		(658)			(658)		19,181	19,181			
100178365	UPLAND	CA		11/20/2024		4,986		(70)			(70)		4,916	4,916			
100178366	LOS ANGELES	CA		11/20/2024		10,364		(401)			(401)		9,963	9,963			
100178370	IRVINGTON	NJ		11/20/2024		3,966		(188)			(188)		3,778	3,778			
100178371	LOS ANGELES	CA		11/20/2024		10,376		(304)			(304)		10,072	10,072			
100178372	CENTRAL FALLS	RI		11/20/2024		2,934		(93)			(93)		2,841	2,841			
100178375	KILLEEN	TX		11/20/2024		53,082		(1,705)			(1,705)		51,377	51,377			
100178377	KILLEEN	TX		11/20/2024		53,549		(1,694)			(1,694)		51,855	51,855			
100178378	KILLEEN	TX		11/20/2024		53,071		(1,694)			(1,694)		51,377	51,377			
100178379	KILLEEN	TX		11/20/2024		53,194		(1,817)			(1,817)		51,377	51,377			
100178380	LOS ANGELES	CA		11/20/2024		3,764		(105)			(105)		3,659	3,659			
100178381	NORTH LAS VEGAS	NV		11/21/2024		3,428		(62)			(62)		3,366	3,366			
100178382	RIVIERA BEACH	FL		11/21/2024		3,134		(40)			(40)		3,094	3,094			
100178383	COOPER CITY	FL		11/21/2024		15,108		(205)			(205)		14,903	14,903			
100178384	JOHNS CREEK	GA		11/21/2024		11,108		(334)			(334)		10,774	10,774			
100178385	LYNBROOK	NY		11/21/2024		6,540		(63)			(63)		6,477	6,477			
100178386	TUCKER	GA		11/21/2024		2,167		(64)			(64)		2,103	2,103			
100178387	MYAKKA CITY	FL		11/21/2024		7,457		(22)			(22)		7,435	7,435			
100178388	SUMMIT	NY		11/21/2024		2,102		(89)			(89)		2,013	2,013			
100178389	WEST YARMOUTH	MA		11/21/2024		4,361		(77)			(77)		4,284	4,284			
100178390	GLEN BURNIE	MD		11/21/2024		2,703		(94)			(94)		2,609	2,609			
100178391	ORLANDO	FL		11/21/2024		1,534		(41)			(41)		1,493	1,493			
100178392	GALVESTON	TX		11/21/2024		7,014		(254)			(254)		6,760	6,760			
100178393	CAPE CANAVERAL	FL		11/21/2024		1,870		(89)			(89)		1,781	1,781			
100178394	GATLINBURG	TN		11/21/2024		8,253		(125)			(125)		8,128	8,128			
100178396	SUNNYVALE	TX		11/21/2024		3,416		(95)			(95)		3,321	3,321			
100178398	SPRINGFIELD GARDENS	NY		11/21/2024		5,977		(284)			(284)		5,693	5,693			
100178399	MELROSE	MA		11/21/2024		6,416		(147)			(147)		6,269	6,269			
100178400	TORRINGTON	CT		11/21/2024		1,882		(89)			(89)		1,793	1,793			
100178401	NEW HYDE PARK	NY		11/21/2024		24,164		(568)			(568)		23,596	23,596			
100178402	CAPE CORAL	FL		11/21/2024		16,220		(756)			(756)		15,464	15,464			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178403	PHILADELPHIA	PA		11/21/2024		18,803		(872)			(872)		17,931	17,931			
100178404	RADFORD	VA		11/21/2024		3,813		(66)			(66)		3,747	3,747			
100178406	NAPLES	FL		11/21/2024		12,694		375			375		13,069	13,069			
100178407	PASADENA	TX		11/21/2024		2,974		(8)			(8)		2,966	2,966			
100178408	SHENANDOAH JUNCTION	WV		11/21/2024		2,952		(118)			(118)		2,834	2,834			
100178410	AUSTIN	TX		11/21/2024		3,847		(104)			(104)		3,743	3,743			
100178411	MERIDEN	CT		11/21/2024		1,888		(69)			(69)		1,819	1,819			
100178412	HACIENDA HEIGHTS	CA		11/21/2024		9,987		(386)			(386)		9,601	9,601			
100178413	WAYCROSS	GA		11/21/2024		1,271		(60)			(60)		1,211	1,211			
100178415	ORLANDO	FL		11/21/2024		4,093		(143)			(143)		3,950	3,950			
100178416	GAINESVILLE	FL		11/21/2024		4,264		(50)			(50)		4,214	4,214			
100178418	ROYAL OAK	MI		11/21/2024		2,218		(59)			(59)		2,159	2,159			
100178419	TWIN FALLS	ID		11/21/2024		4,697		(196)			(196)		4,501	4,501			
100178420	APOPKA	FL		11/21/2024		5,801		(331)			(331)		5,470	5,470			
100178422	KANNAPOLIS	NC		11/21/2024		1,772		(23)			(23)		1,749	1,749			
100178424	PANAMA CITY BEACH	FL		11/21/2024		9,370		(137)			(137)		9,233	9,233			
100178425	BRADENTON	FL		11/21/2024		4,900		(154)			(154)		4,746	4,746			
100178426	GARDEN CITY	KS		11/21/2024		922		(44)			(44)		878	878			
100178427	SANDWICH	MA		11/21/2024		3,130		(102)			(102)		3,028	3,028			
100178429	LAKELAND	FL		11/21/2024		275,924		(5,148)			(5,148)		270,776	270,776			
100178430	GREER	SC		11/21/2024		2,925		(101)			(101)		2,824	2,824			
100178431	MEMPHIS	TN		11/21/2024		1,344		(147)			(147)		1,197	1,197			
100178432	KATY	TX		11/21/2024		1,629		(70)			(70)		1,559	1,559			
100178433	FORT WORTH	TX		11/21/2024		2,541		(87)			(87)		2,454	2,454			
100178434	SAINT PETERSBURG	FL		11/21/2024		3,048		(85)			(85)		2,963	2,963			
100178435	CAPE CORAL	FL		11/21/2024		4,987		(152)			(152)		4,835	4,835			
100178436	NORWALK	CT		11/21/2024		7,974		19			19		7,993	7,993			
100178437	DES PLAINES	IL		11/21/2024		3,084		(111)			(111)		2,973	2,973			
100178438	KANNAPOLIS	NC		11/21/2024		1,081		(49)			(49)		1,032	1,032			
100178440	NAPLES	FL		11/21/2024		4,977		(101)			(101)		4,876	4,876			
100178442	CHARLOTTE	NC		11/21/2024		13,646		(99)			(99)		13,547	13,547			
100178443	LOS ANGELES	CA		11/21/2024		26,348		(1,120)			(1,120)		25,228	25,228			
100178444	KINGS MOUNTAIN	NC		11/21/2024		8,978		(349)			(349)		8,629	8,629			
100178445	LOS ANGELES	CA		11/21/2024		22,818		(955)			(955)		21,863	21,863			
100178446	ESTERO	FL		11/21/2024		858		(26)			(26)		832	832			
100178447	ELBERT	CO		11/21/2024		7,682		(225)			(225)		7,457	7,457			
100178450	CRANFORD	NJ		11/21/2024		4,281		(99)			(99)		4,182	4,182			
100178451	DESOTO	TX		11/21/2024		2,401		(119)			(119)		2,282	2,282			
100178453	FREDERICKSBURG	VA		11/21/2024		17,951		(544)			(544)		17,407	17,407			
100178454	PAWTUCKET	RI		11/21/2024		2,632		(118)			(118)		2,514	2,514			
100178455	SAN MARINO	CA		11/21/2024		12,496		(294)			(294)		12,202	12,202			
100178458	WINTER GARDEN	FL		11/21/2024		3,472		(20)			(20)		3,452	3,452			
100178459	LOS ANGELES	CA		11/21/2024		11,357		(374)			(374)		10,983	10,983			
100178462	WESTLAKE	FL		11/21/2024		3,699		(100)			(100)		3,599	3,599			
100178464	SAN CLEMENTE	CA		11/21/2024		26,309		(913)			(913)		25,396	25,396			
100178465	NEWPORT BEACH	CA		11/21/2024		32,666		(694)			(694)		31,972	31,972			
100178468	MCKINNEY	TX		11/21/2024		5,407		(154)			(154)		5,253	5,253			
100178469	SKOKIE	IL		11/21/2024		3,096		(88)			(88)		3,008	3,008			
100178470	SALEM	OR		11/21/2024		5,581		(81)			(81)		5,500	5,500			
100178471	MIAMI	FL		11/21/2024		8,264		(248)			(248)		8,016	8,016			
100178472	COPPER CANYON	TX		11/21/2024		9,015		(336)			(336)		8,679	8,679			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178475	MIAMI	FL		11/21/2024		1,987		(94)			(94)		1,893	1,893			
100178476	DAVENPORT	FL		11/21/2024		3,103		(104)			(104)		2,999	2,999			
100178478	PLANO	TX		11/21/2024		5,113		(78)			(78)		5,035	5,035			
100178479	CHERRY HILL	NJ		11/21/2024		7,088		(277)			(277)		6,811	6,811			
100178480	SANTA ANA	CA		11/21/2024		10,483		(498)			(498)		9,985	9,985			
100178481	BROOKLYN	NY		11/21/2024		14,512		(412)			(412)		14,100	14,100			
100178483	MIAMI	FL		11/21/2024		216,103		(9,388)			(9,388)		206,715	206,715			
100178484	MIAMI	FL		11/21/2024		5,212		(223)			(223)		4,989	4,989			
100178485	LAKELAND	FL		11/21/2024		10,768		(403)			(403)		10,365	10,365			
100178486	ANAHEIM	CA		11/21/2024		3,778		(62)			(62)		3,716	3,716			
100178487	SPOKANE VALLEY	WA		11/21/2024		4,605		(219)			(219)		4,386	4,386			
100178488	PORT CHARLOTTE	FL		11/21/2024		1,335		(27)			(27)		1,308	1,308			
100178489	COLUMBUS	OH		11/21/2024		1,943		(14)			(14)		1,929	1,929			
100178490	SAN DIEGO	CA		11/21/2024		7,086		(80)			(80)		7,006	7,006			
100178491	COLUMBUS	OH		11/21/2024		1,503		(42)			(42)		1,461	1,461			
100178492	BOCA RATON	FL		11/21/2024		3,009		(182)			(182)		2,827	2,827			
100178493	BEVERLY HILLS	CA		11/21/2024		21,550		(676)			(676)		20,874	20,874			
100178494	GREELEY	CO		11/21/2024		4,081		(77)			(77)		4,004	4,004			
100178495	GRAND PRAIRIE	TX		11/21/2024		3,274		(91)			(91)		3,183	3,183			
100178496	HATFIELD	PA		11/21/2024		3,534		(146)			(146)		3,388	3,388			
100178497	CHARLOTTE	NC		11/21/2024		2,288		14	1		13		2,301	2,127		(174)	(174)
100178498	EAST MEADOW	NY		11/21/2024		11,900		(565)			(565)		11,335	11,335			
100178499	PORT RICHEY	FL		11/21/2024		1,811		(75)			(75)		1,736	1,736			
100178502	PORT RICHEY	FL		11/21/2024		1,751		(79)			(79)		1,672	1,672			
100178503	HOUSTON	TX		11/21/2024		4,156		(99)			(99)		4,057	4,057			
100178504	DALLAS	TX		11/21/2024		4,962		(139)			(139)		4,823	4,823			
100178506	SCHERERVILLE	IN		11/21/2024		2,408		(114)			(114)		2,294	2,294			
100178507	TORRINGTON	CT		11/21/2024		2,103		(100)			(100)		2,003	2,003			
100179335	JACKSONVILLE	FL		12/27/2024		68,762		(2,698)			(2,698)		66,064	66,064			
100179336	DEFUNIAK SPRINGS	FL		12/27/2024		2,334		(113)			(113)		2,221	2,221			
100179338	SCOTTSDALE	AZ		12/27/2024		16,566		(571)			(571)		15,995	15,995			
100179340	NASHVILLE	TN		12/27/2024		4,248		(112)			(112)		4,136	4,136			
100179341	SIMPSONVILLE	SC		12/27/2024		15,368		(480)			(480)		14,888	14,888			
100179342	SPOKANE	WA		12/27/2024		2,131		(103)			(103)		2,028	2,028			
100179343	LAKEWOOD	NJ		12/27/2024		3,249		(19)			(19)		3,230	3,230			
100179344	SMYRNA	TN		12/27/2024		3,798		(83)			(83)		3,715	3,715			
100179346	THERMAL	CA		12/27/2024		959		(30)			(30)		929	929			
100179350	CARLSBAD	CA		12/27/2024		25,052		(1,012)			(1,012)		24,040	24,040			
100179352	WAXHAW	NC		12/27/2024		6,454		(289)			(289)		6,165	6,165			
100179356	KANSAS CITY	KS		12/27/2024		4,194		(200)			(200)		3,994	3,994			
100179357	WASILLA	AK		12/27/2024		3,480		68			68		3,548	3,548			
100179358	SAN ANTONIO	TX		12/27/2024		1,208		(14)			(14)		1,194	1,194			
100179363	LAKEWOOD	NJ		12/27/2024		3,234		(4)			(4)		3,230	3,230			
100179365	FULSHEAR	TX		12/27/2024		2,662		(85)			(85)		2,577	2,577			
100179366	PHOENIX	AZ		12/27/2024		6,229		(145)			(145)		6,084	6,084			
100179372	CAVE CREEK	AZ		12/27/2024		9,312		(326)			(326)		8,986	8,986			
100179373	MONETA	VA		12/27/2024		13,152		(339)			(339)		12,813	12,813			
100179374	BRADENTON	FL		12/27/2024		20,145		(782)			(782)		19,363	19,363			
100179377	ESCONDIDO	CA		12/27/2024		5,147		(172)			(172)		4,975	4,975			
100179378	OAKLAND	CA		12/27/2024		1,782		(53)			(53)		1,729	1,729			
100179380	PLEASANT HILL	CA		12/27/2024		3,635		(179)			(179)		3,456	3,456			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179381	MADISON	CT		12/27/2024		2,447		(38)			(38)		2,409	2,409			
100179382	HOUSTON	TX		12/27/2024		56,607		(2,695)			(2,695)		53,912	53,912			
100179383	CENTRAL POINT	OR		12/27/2024		2,735		(82)			(82)		2,653	2,653			
100179384	STOCKTON	CA		12/27/2024		3,503		(167)			(167)		3,336	3,336			
100179385	PARKLAND	FL		12/27/2024		8,779		(174)			(174)		8,605	8,605			
100179386	WILLMAR	MN		12/27/2024		894		(43)			(43)		851	851			
100179387	RENO	NV		12/27/2024		15,868		(307)			(307)		15,561	15,561			
100179390	DAWSONVILLE	GA		12/27/2024		6,590		(143)			(143)		6,447	6,447			
100179394	MALABAR	FL		12/27/2024		3,628		(73)			(73)		3,555	3,555			
100179396	NEW MARKET	TN		12/27/2024		6,860		(290)			(290)		6,570	6,570			
100179398	MANCHESTER	CT		12/27/2024		1,482		(56)			(56)		1,426	1,426			
100179399	PRINCEVILLE	HI		12/27/2024		6,783		(210)			(210)		6,573	6,573			
100179400	MANSFIELD	TX		12/27/2024		9,091		(246)			(246)		8,845	8,845			
100179401	FONTANA	CA		12/27/2024		4,629		(30)			(30)		4,599	4,599			
100179402	MIAMI	FL		12/27/2024		7,005		(318)			(318)		6,687	6,687			
100179405	DALLAS	TX		12/27/2024		1,317		(63)			(63)		1,254	1,254			
100179407	NORTH MYRTLE BEACH	SC		12/27/2024		2,352		(47)			(47)		2,305	2,305			
100179408	HAWTHORNE	CA		12/27/2024		9,412		(206)			(206)		9,206	9,206			
100179409	YAKIMA	WA		12/27/2024		3,775		(102)			(102)		3,673	3,673			
100179410	SURFSIDE BEACH	TX		12/27/2024		2,941		(140)			(140)		2,801	2,801			
100179412	SOUTH DAYTONA	FL		12/27/2024		1,571		(61)			(61)		1,510	1,510			
100179419	WEST HARTFORD	CT		12/27/2024		2,319		(58)			(58)		2,261	2,261			
100179420	EDWARDS	CO		12/27/2024		5,109		(243)			(243)		4,866	4,866			
100179423	DAVIE	FL		12/27/2024		10,584		(350)			(350)		10,234	10,234			
100179424	DELRAN	NJ		12/27/2024		4,445		(81)			(81)		4,364	4,364			
100179426	JUPITER	FL		12/27/2024		2,966		(56)			(56)		2,910	2,910			
100179427	TACOMA	WA		12/27/2024		3,110		(48)			(48)		3,062	3,062			
100179429	WHITEHALL	PA		12/27/2024		2,071		(67)			(67)		2,004	2,004			
100179431	ACWORTH	GA		11/21/2024		3,717		76			76		3,793	3,793			
100179433	WASHINGTON	UT		11/21/2024		3,946		190			190		4,136	4,136			
100179434	ACWORTH	GA		11/21/2024		3,735		86			86		3,821	3,821			
100179435	EVERETT	WA		11/21/2024		6,260		126			126		6,386	6,386			
100179436	WINCHESTER	CA		11/21/2024		4,552		103			103		4,655	4,655			
100179437	RIO RANCHO	NM		11/21/2024		8,596		302			302		8,898	8,898			
100179438	HOUSTON	TX		11/21/2024		2,806		155			155		2,961	2,961			
100179439	CHESAPEAKE	VA		11/21/2024		2,911		73			73		2,984	2,984			
100179440	PITTSBURG	CA		11/21/2024		6,973		194			194		7,167	7,167			
100179441	WITTMANN	AZ		11/21/2024		4,414		239			239		4,653	4,653			
100179442	HUNTSVILLE	AL		11/21/2024		3,050		155			155		3,205	3,205			
100179443	SALEM	OR		11/21/2024		5,094		305			305		5,399	5,399			
100179444	DENTON	TX		11/21/2024		3,039		83			83		3,122	3,122			
100179445	DENTON	TX		11/21/2024		2,896		68			68		2,964	2,964			
100179446	BAXTER	TN		11/21/2024		2,350		132			132		2,482	2,482			
100179447	NASHVILLE	TN		11/21/2024		4,806		96			96		4,902	4,902			
100179448	BRASELTON	GA		11/21/2024		3,523		52			52		3,575	3,575			
100179449	PROVIDENCE VILLAGE	TX		11/21/2024		2,814		56			56		2,870	2,870			
100179450	HALTOM CITY	TX		11/21/2024		3,279		59			59		3,338	3,338			
100179451	DENTON	TX		11/21/2024		3,500		50			50		3,550	3,550			
100179452	HOUSTON	TX		11/21/2024		2,809		57			57		2,866	2,866			
100179453	ANTIOCH	CA		11/21/2024		6,055		4			4		6,059	6,059			
100179454	BATTLE GROUND	WA		11/21/2024		4,815		37			37		4,852	4,852			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179455	MERRIAM	KS		11/21/2024		3,187		63			63		3,250	3,250			
100179456	HANFORD	CA		11/21/2024		3,501		69			69		3,570	3,570			
100179457	HOSCHTON	GA		11/21/2024		3,328		2			2		3,330	3,330			
100179458	LAKE LOTAWANA	MO		11/21/2024		3,109		(4)			(4)		3,105	3,105			
100179459	MODESTO	CA		11/21/2024		3,127		12			12		3,139	3,139			
100179460	ANNA	TX		11/21/2024		3,639		2			2		3,641	3,641			
100179461	HENDERSON	NV		11/21/2024		5,265		255			255		5,520	5,520			
100179462	NEW HOPE	MN		11/21/2024		4,079		18			18		4,097	4,097			
100179463	LEES SUMMIT	MO		11/21/2024		9,252		(24)			(24)		9,228	9,228			
100179464	SAN JOSE	CA		11/21/2024		7,752		39			39		7,791	7,791			
100179465	SEATTLE	WA		11/21/2024		6,811		3			3		6,814	6,814			
100179466	FISHERS	IN		11/21/2024		2,778		(6)			(6)		2,772	2,772			
100179467	ROSEDALE	MD		11/21/2024		4,058		4			4		4,062	4,062			
100179468	BOTHELL	WA		11/21/2024		93,623		108	2		106		93,729	93,659		(69)	(69)
100179469	ATHENS	AL		11/21/2024		2,940		36			36		2,976	2,976			
100179470	JULIAN	CA		11/21/2024		7,055		95			95		7,150	7,150			
100179471	ROUND ROCK	TX		11/21/2024		9,469		(11)			(11)		9,458	9,458			
100179472	EVERETT	WA		11/21/2024		10,614		129			129		10,743	10,743			
100179473	CARROLLTON	TX		11/21/2024		5,592		7			7		5,599	5,599			
100179474	FORNEY	TX		11/21/2024		2,881		(5)			(5)		2,876	2,876			
100179475	NASHUA	NH		11/21/2024		6,208		32			32		6,240	6,240			
100179476	OSBURN	ID		11/21/2024		3,123		3			3		3,126	3,126			
100179477	DEER PARK	WA		11/21/2024		3,232		25			25		3,257	3,257			
100179478	STEPHENS CITY	VA		11/21/2024		3,890		17			17		3,907	3,907			
100179479	STEPHENS CITY	VA		11/21/2024		3,938		14			14		3,952	3,952			
100179480	DAPHNE	AL		11/21/2024		2,988		28			28		3,016	3,016			
100179481	LACEY	WA		11/21/2024		5,273		10			10		5,283	5,283			
100179482	HENDERSON	NV		11/21/2024		6,988		8			8		6,996	6,996			
100179483	BRANDYWINE	MD		11/21/2024		11,681		52			52		11,733	11,733			
100179484	HENDERSON	NV		11/21/2024		3,510		12			12		3,522	3,522			
100179485	BREMERTON	WA		11/21/2024		4,564		9			9		4,573	4,573			
100179486	ROSEVILLE	CA		11/21/2024		209,355		395			395		209,750	209,750			
100179487	STEPHENS CITY	VA		11/21/2024		3,657		4			4		3,661	3,661			
100179488	STEPHENS CITY	VA		11/21/2024		3,964		8			8		3,972	3,972			
100179489	STEPHENS CITY	VA		11/21/2024		3,924		7			7		3,931	3,931			
100179490	STEPHENS CITY	VA		11/21/2024		2,976		(6)			(6)		2,970	2,970			
100179491	MCKINNEY	TX		11/21/2024		5,912		11			11		5,923	5,923			
100179492	STEPHENS CITY	VA		11/21/2024		2,974		(4)			(4)		2,970	2,970			
100179493	NORTH LAS VEGAS	NV		11/21/2024		3,629		10			10		3,639	3,639			
100179495	SCOTTSDALE	AZ		11/21/2024		6,156		(11)			(11)		6,145	6,145			
100179496	MOUNTAIN HOUSE	CA		11/21/2024		6,469		(26)			(26)		6,443	6,443			
100179497	DENTON	TX		11/21/2024		8,557		(23)			(23)		8,534	8,534			
100179498	OWENS CROSS ROADS	AL		11/21/2024		2,764		(8)			(8)		2,756	2,756			
100179499	KATY	TX		11/21/2024		9,570		(80)			(80)		9,490	9,490			
100179500	SAN DIEGO	CA		11/21/2024		4,880		(16)			(16)		4,864	4,864			
100179501	POCATELLO	ID		11/21/2024		4,311		1			1		4,312	4,312			
100179502	PENDERGRASS	GA		11/21/2024		3,317							3,317	3,317			
100179503	KENT	WA		11/21/2024		6,846		(22)			(22)		6,824	6,824			
100179504	ARGYLE	TX		11/21/2024		14,417		(104)			(104)		14,313	14,313			
100179505	FALLING WATERS	WV		11/21/2024		66,511		(510)			(510)		66,001	66,001			
100179506	PEORIA	AZ		11/21/2024		6,437		(10)			(10)		6,427	6,427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179507	SAVANNAH	GA		11/21/2024		6,104		(25)			(25)		6,079	6,079			
100179508	HENDERSON	NV		11/21/2024		2,354		(31)			(31)		2,323	2,323			
100179509	NOBLESVILLE	IN		11/21/2024		3,772		(23)			(23)		3,749	3,749			
100179510	SOUTH GATE	CA		11/21/2024		7,351		(46)			(46)		7,305	7,305			
100179511	PORT ORCHARD	WA		11/21/2024		4,670		(38)			(38)		4,632	4,632			
100179512	WILDOMAR	CA		11/21/2024		5,206		(42)			(42)		5,164	5,164			
100179513	MONTGOMERY	AL		11/21/2024		2,338		43			43		2,381	2,381			
100179514	CENTERTON	AR		11/21/2024		3,204		(8)			(8)		3,196	3,196			
100179515	KERMAN	CA		11/21/2024		11,749							11,749	11,749			
100179516	HOUSTON	TX		11/21/2024		3,934		(55)			(55)		3,879	3,879			
100179517	LEANDER	TX		11/21/2024		17,520		(111)			(111)		17,409	17,409			
100179518	WESTFIELD	IN		11/21/2024		3,405		(15)			(15)		3,390	3,390			
100179519	LA PINE	OR		11/21/2024		2,826		(35)			(35)		2,791	2,791			
100179520	LAS VEGAS	NV		11/21/2024		3,034		(21)			(21)		3,013	3,013			
100179521	TOMBALL	TX		11/21/2024		3,272		(20)			(20)		3,252	3,252			
100179522	MIAMI	FL		11/21/2024		6,348		(46)			(46)		6,302	6,302			
100179523	ROYERSFORD	PA		11/21/2024		4,056		(47)			(47)		4,009	4,009			
100179524	LATHROP	CA		11/21/2024		43,554		(112)	2		(114)		43,440	43,365		(75)	(75)
100179525	SECAUCUS	NJ		11/21/2024		5,185		(39)			(39)		5,146	5,146			
100179526	HAWTHORNE	NJ		11/21/2024		4,274		(16)			(16)		4,258	4,258			
100179527	FORT WORTH	TX		11/21/2024		2,841		(42)			(42)		2,799	2,799			
100179528	PLAINFIELD	IL		11/21/2024		2,727		(23)			(23)		2,704	2,704			
100179529	BIG PINE	CA		11/21/2024		3,303		(51)			(51)		3,252	3,252			
100179530	DENTON	TX		11/21/2024		3,159		(24)			(24)		3,135	3,135			
100179531	HENDERSON	NV		11/21/2024		4,353		(38)			(38)		4,315	4,315			
100179532	SAN DIEGO	CA		11/21/2024		6,310		(53)			(53)		6,257	6,257			
100179533	MARTINSBURG	WV		11/21/2024		2,583		(32)			(32)		2,551	2,551			
100179534	MINNETRISTA	MN		11/21/2024		2,761		(38)			(38)		2,723	2,723			
100179535	HUNTSVILLE	AL		11/21/2024		13,926		(84)			(84)		13,842	13,842			
100179536	DUBLIN	OH		11/21/2024		2,838		(31)			(31)		2,807	2,807			
100179537	LEHI	UT		11/21/2024		3,899		(25)			(25)		3,874	3,874			
100179538	MEMPHIS	TN		11/21/2024		2,681		(37)			(37)		2,644	2,644			
100179539	DENVER	CO		11/21/2024		7,021		(72)			(72)		6,949	6,949			
100179541	RENO	NV		11/21/2024		4,087		(13)			(13)		4,074	4,074			
100179542	MARGATE CITY	NJ		11/21/2024		7,444		(76)			(76)		7,368	7,368			
100179543	ELK GROVE	CA		11/21/2024		29,130		(320)			(320)		28,810	28,810			
100179544	SEVIERVILLE	TN		11/21/2024		5,810		(67)			(67)		5,743	5,743			
100179545	LAS VEGAS	NV		11/21/2024		3,092		(30)			(30)		3,062	3,062			
100179546	DAWSONVILLE	GA		11/21/2024		23,674		(273)			(273)		23,401	23,401			
100179547	SALADO	TX		11/21/2024		3,259		(66)			(66)		3,193	3,193			
100179548	DENVER	CO		11/21/2024		4,196		(26)			(26)		4,170	4,170			
100179549	WARRENVILLE	IL		11/21/2024		3,047		(37)			(37)		3,010	3,010			
100179550	FERNANDINA BEACH	FL		11/21/2024		8,112		(87)			(87)		8,025	8,025			
100179551	PENSACOLA	FL		11/21/2024		3,143		(39)			(39)		3,104	3,104			
100179552	CHELSEA	MA		11/21/2024		3,162		(34)			(34)		3,128	3,128			
100179553	FORNEY	TX		11/21/2024		2,855		(41)			(41)		2,814	2,814			
100179554	SALADO	TX		11/21/2024		3,259		(66)			(66)		3,193	3,193			
100179555	DAWSONVILLE	GA		11/21/2024		3,518		(28)			(28)		3,490	3,490			
100179556	ROGERS	MN		11/21/2024		2,733		(36)			(36)		2,697	2,697			
100179557	NEWNAN	GA		11/21/2024		2,749		(33)			(33)		2,716	2,716			
100179558	DOUGLASVILLE	GA		11/21/2024		3,705		(35)			(35)		3,670	3,670			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179559	CYPRESS	TX		11/21/2024		6,786		(108)			(108)		6,678	6,678			
100179560	ARDMORE	PA		11/21/2024		3,082		(44)			(44)		3,038	3,038			
100179561	FERNANDINA BEACH	FL		11/21/2024		11,095		(127)			(127)		10,968	10,968			
100179562	DAWSONVILLE	GA		11/21/2024		19,163		(246)			(246)		18,917	18,917			
100179563	COPPERAS COVE	TX		11/21/2024		3,034		(31)			(31)		3,003	3,003			
100179564	CLOVIS	CA		11/21/2024		2,985		(35)			(35)		2,950	2,950			
100179566	LAKEWOOD	OH		11/21/2024		2,873		(48)			(48)		2,825	2,825			
100179567	ANNA	TX		11/21/2024		4,195		(85)			(85)		4,110	4,110			
100179568	ST CHARLES	IL		11/21/2024		5,039		(79)			(79)		4,960	4,960			
100179569	BOZEMAN	MT		11/21/2024		6,573		(59)			(59)		6,514	6,514			
100179570	CUMMING	GA		11/21/2024		4,433		(90)			(90)		4,343	4,343			
100179571	SAINT GEORGE	UT		11/21/2024		3,262		(26)			(26)		3,236	3,236			
100179573	EDISTO ISLAND	SC		11/21/2024		5,778		(122)			(122)		5,656	5,656			
100179574	NARRAGANSETT	RI		11/21/2024		5,954		(115)			(115)		5,839	5,839			
100179575	BOISE	ID		11/21/2024		3,814		(80)			(80)		3,734	3,734			
100179576	YUMA	AZ		11/21/2024		3,241		(47)			(47)		3,194	3,194			
100179577	SEATTLE	WA		11/21/2024		65,122		(1,002)			(1,002)		64,120	64,120			
100179578	WARWICK	RI		11/21/2024		3,562		(47)			(47)		3,515	3,515			
100179579	APEX	NC		11/21/2024		4,124		(55)			(55)		4,069	4,069			
100179580	SAN ANTONIO	TX		11/21/2024		7,660		(182)			(182)		7,478	7,478			
100179581	DAWSONVILLE	GA		11/21/2024		6,552		(73)			(73)		6,479	6,479			
100179582	NAVARRE	FL		11/21/2024		11,317		(178)			(178)		11,139	11,139			
100179583	KAPOLEI	HI		11/21/2024		8,919		(183)			(183)		8,736	8,736			
100179584	PHOENIX	AZ		11/21/2024		9,056		(117)			(117)		8,939	8,939			
100179586	MURFREESBORO	TN		11/21/2024		2,786		(65)			(65)		2,721	2,721			
100179587	MINERAL BLUFF	GA		11/21/2024		6,603		(102)			(102)		6,501	6,501			
100179588	MIDDLETOWN	DE		11/21/2024		4,364		(63)			(63)		4,301	4,301			
100179589	DOVER	DE		11/21/2024		2,484		(24)			(24)		2,460	2,460			
100179590	SOUTH PADRE ISLAND	TX		11/21/2024		7,104		(166)			(166)		6,938	6,938			
100179591	EAST STROUDSBURG	PA		11/21/2024		3,045		(70)			(70)		2,975	2,975			
100179592	PAYNE SPRINGS	TX		11/21/2024		2,225		(46)			(46)		2,179	2,179			
100179593	ROYERSFORD	PA		11/21/2024		3,130		(48)			(48)		3,082	3,082			
100179594	ELK GROVE	CA		11/21/2024		3,808		(34)			(34)		3,774	3,774			
100179595	MORGANTON	GA		11/21/2024		322,543		(4,816)			(4,816)		317,727	317,727			
100179596	PACIFIC CITY	OR		11/21/2024		3,835		(67)			(67)		3,768	3,768			
100179598	CHULA VISTA	CA		11/21/2024		11,271		(259)			(259)		11,012	11,012			
100179600	LATHROP	CA		11/21/2024		5,645		(109)			(109)		5,536	5,536			
100179602	CHICAGO	IL		11/21/2024		4,939		(129)			(129)		4,810	4,810			
100179603	KILLINGTON	VT		11/21/2024		2,566		(62)			(62)		2,504	2,504			
100179604	GRANBURY	TX		11/21/2024		2,728		(72)			(72)		2,656	2,656			
100179606	NEW BRITAIN	CT		11/21/2024		2,801		(41)			(41)		2,760	2,760			
100179607	TUCSON	AZ		11/21/2024		2,791		(51)			(51)		2,740	2,740			
100179609	MILFORD	MA		11/21/2024		4,170		(80)			(80)		4,090	4,090			
100179610	MORRISTOWN	NJ		11/21/2024		3,523		(74)			(74)		3,449	3,449			
100179611	HILLSBORO	OR		11/21/2024		6,138		(134)			(134)		6,004	6,004			
100179613	NARRAGANSETT	RI		11/21/2024		4,965		(84)			(84)		4,881	4,881			
100179614	WEST HARTFORD	CT		11/21/2024		3,215		(73)			(73)		3,142	3,142			
100179615	DAWSONVILLE	GA		11/21/2024		25,425		(491)			(491)		24,934	24,934			
100179616	APPLETON	WI		11/21/2024		2,603		(59)			(59)		2,544	2,544			
100179617	DAWSONVILLE	GA		11/21/2024		3,190		(71)			(71)		3,119	3,119			
100179618	FOLSOM	CA		11/21/2024		4,920		(121)			(121)		4,799	4,799			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179619	LYONS	CO		11/21/2024		2,550		(71)			(71)		2,479	2,479			
100179620	PENSACOLA	FL		11/21/2024		2,240		(43)			(43)		2,197	2,197			
100179621	MARQUETTE	MI		11/21/2024		2,558		(63)			(63)		2,495	2,495			
100179622	SACRAMENTO	CA		11/21/2024		3,321		(68)			(68)		3,253	3,253			
100179624	SEVIERVILLE	TN		11/21/2024		4,836		(96)			(96)		4,740	4,740			
100179625	INDIANAPOLIS	IN		11/21/2024		2,481		(22)			(22)		2,459	2,459			
100179626	LOUISVILLE	KY		11/21/2024		2,581		(76)			(76)		2,505	2,505			
100179627	GENEVA	IL		11/21/2024		3,687		(82)			(82)		3,605	3,605			
100179628	WILLOUGHBY HILLS	OH		11/21/2024		2,360		(60)			(60)		2,300	2,300			
100179630	UNIVERSITY PLACE	WA		11/21/2024		8,759		(226)			(226)		8,533	8,533			
100179631	MUNDELEIN	IL		11/21/2024		49,695		(1,648)			(1,648)		48,047	48,047			
100179632	MINNEAPOLIS	MN		11/21/2024		1,513		(16)			(16)		1,497	1,497			
100179633	SAINT LOUIS	MO		11/21/2024		2,460		(67)			(67)		2,393	2,393			
100179634	SAN ANTONIO	TX		11/21/2024		3,077		(48)			(48)		3,029	3,029			
100179635	SHOW LOW	AZ		11/21/2024		3,164		(84)			(84)		3,080	3,080			
100179636	WESTERLY	RI		11/21/2024		4,167		(86)			(86)		4,081	4,081			
100179637	BALTIMORE	MD		11/21/2024		1,927		(3)			(3)		1,924	1,924			
100179638	MANOR	TX		11/21/2024		2,482		(70)			(70)		2,412	2,412			
100179639	HAYWARD	CA		11/21/2024		5,273		(148)			(148)		5,125	5,125			
100179640	SUTTER CREEK	CA		11/21/2024		18,702		(528)			(528)		18,174	18,174			
100179641	PRINCETON	TX		11/21/2024		2,590		(89)			(89)		2,501	2,501			
100179642	CHATTANOOGA	TN		11/21/2024		2,750		(79)			(79)		2,671	2,671			
100179643	LACEY	WA		11/21/2024		4,450		(100)			(100)		4,350	4,350			
100179646	BLUE SPRINGS	MO		11/21/2024		2,536		(87)			(87)		2,449	2,449			
100179647	VALPARAISO	IN		11/21/2024		3,748		(96)			(96)		3,652	3,652			
100179648	ELLICOTT CITY	MD		11/21/2024		2,998		(66)			(66)		2,932	2,932			
100179650	HACKENSACK	MN		11/21/2024		3,119		(109)			(109)		3,010	3,010			
100179651	FT WORTH	TX		11/21/2024		6,007		(193)			(193)		5,814	5,814			
100179652	JACKSON TOWNSHIP	NJ		11/21/2024		3,094		(98)			(98)		2,996	2,996			
100179653	ARAB	AL		11/21/2024		2,340		(64)			(64)		2,276	2,276			
100179654	NORFOLK	VA		11/21/2024		2,530		(52)			(52)		2,478	2,478			
100179655	BOYNTON BEACH	FL		11/21/2024		18,649		(312)			(312)		18,337	18,337			
100179656	BROKEN BOW	OK		11/21/2024		7,357		(123)			(123)		7,234	7,234			
100179657	SACRAMENTO	CA		11/21/2024		83,807		(1,382)	15		(1,397)		82,410	82,236		(174)	(174)
100179658	ANNA	TX		11/21/2024		2,216		(37)			(37)		2,179	2,179			
100179660	KELLER	TX		11/21/2024		2,944		(49)			(49)		2,895	2,895			
100179661	BOCA RATON	FL		11/21/2024		3,719		(62)			(62)		3,657	3,657			
100179662	KINGS BEACH	CA		11/21/2024		6,652		(111)			(111)		6,541	6,541			
100179664	MOORESVILLE	NC		11/21/2024		4,009		(67)			(67)		3,942	3,942			
100179666	LEANDER	TX		11/21/2024		3,286		(55)			(55)		3,231	3,231			
100179667	TORRINGTON	CT		11/21/2024		2,485		(42)			(42)		2,443	2,443			
100179668	GRAYSON	GA		11/21/2024		3,610		(60)			(60)		3,550	3,550			
100179669	RICHLAND	WA		11/21/2024		3,703		(62)			(62)		3,641	3,641			
100179670	WASHINGTON COURT HOUSE	OH		11/21/2024		2,493		(42)			(42)		2,451	2,451			
100179671	MODESTO	CA		11/21/2024		3,730		(62)			(62)		3,668	3,668			
100179672	BEAVERTON	OR		11/21/2024		4,264		324			324		4,588	4,588			
100179673	WINDER	GA		11/21/2024		25,878		2,169			2,169		28,047	28,047			
100179674	AMERICAN FORK	UT		11/21/2024		3,624		155			155		3,779	3,779			
100179675	LOCKHART	TX		11/21/2024		2,567		123			123		2,690	2,690			
100179676	CHINA SPRING	TX		11/21/2024		2,439		108			108		2,547	2,547			
100179678	AUBREY	TX		11/21/2024		2,899		149			149		3,048	3,048			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179679	YUKON	OK		11/21/2024		2,065		66			66		2,131	2,131			
100179680	MAGNOLIA	TX		11/21/2024		9,258		576			576		9,834	9,834			
100179681	VALENCIA	CA		11/21/2024		3,555		224			224		3,779	3,779			
100179682	FRESNO	TX		11/21/2024		8,662		177			177		8,839	8,839			
100179684	GASTONIA	NC		11/21/2024		3,081		114			114		3,195	3,195			
100179685	SPANISH FORK	UT		11/21/2024		2,824		60			60		2,884	2,884			
100179686	MANTECA	CA		11/21/2024		3,871		63			63		3,934	3,934			
100179688	TOMS RIVER	NJ		11/21/2024		78,532		107			107		78,639	78,584		(55)	(55)
100179689	ORLANDO	FL		11/21/2024		3,927		95			95		4,022	4,022			
100179690	MANTECA	CA		11/21/2024		4,051		83			83		4,134	4,134			
100179691	JORDAN	MN		11/21/2024		43,479		(1,174)			(1,174)		42,305	42,305			
100179692	SANTA ROSA	CA		11/21/2024		3,512		10			10		3,522	3,522			
100179693	WALKERSVILLE	MD		11/21/2024		24,085		(44)			(44)		24,041	24,041			
100179694	AVALON	PA		11/21/2024		1,556		(24)			(24)		1,532	1,532			
100179695	MCKINNEY	TX		11/21/2024		2,765		85			85		2,850	2,850			
100179696	WINCHESTER	VA		11/21/2024		2,512		45			45		2,557	2,557			
100179697	ROSEVILLE	CA		11/21/2024		4,179		133			133		4,312	4,312			
100179698	WALTHAM	MA		11/21/2024		7,244		99			99		7,343	7,343			
100179699	GOLD CANYON	AZ		11/21/2024		5,730		412			412		6,142	6,142			
100179700	PENSACOLA	FL		11/21/2024		2,356		187			187		2,543	2,543			
100179701	SANBORN	NY		11/21/2024		1,640		(32)			(32)		1,608	1,608			
100179702	FERNLEY	NV		11/21/2024		3,717		267			267		3,984	3,984			
100179703	FLORIDA CITY	FL		11/21/2024		3,702		267			267		3,969	3,969			
100179704	DAPHNE	AL		11/21/2024		3,597		255			255		3,852	3,852			
100179705	PROVIDENCE VILLAGE	TX		11/21/2024		3,661		263			263		3,924	3,924			
100179706	FORT WORTH	TX		11/21/2024		3,414		245			245		3,659	3,659			
100179707	REYNOLDSBURG	OH		11/21/2024		5,410		305			305		5,715	5,715			
100179708	TIMNATH	CO		11/21/2024		4,452		427			427		4,879	4,879			
100179709	CLEVELAND	TN		11/21/2024		158,676		9,132			9,132		167,808	167,808			
100179710	JARRELL	TX		11/21/2024		2,626		212			212		2,838	2,838			
100179711	EAGLE MOUNTAIN	UT		11/21/2024		3,656		211			211		3,867	3,867			
100179712	PHOENIX	AZ		11/21/2024		6,002		593			593		6,595	6,595			
100179713	FORT WORTH	TX		11/21/2024		3,720		263			263		3,983	3,983			
100179714	COLUMBUS	OH		11/21/2024		3,991		231			231		4,222	4,222			
100179715	FORT WORTH	TX		11/21/2024		3,323		235			235		3,558	3,558			
100179716	OKLAHOMA CITY	OK		11/21/2024		2,883		232			232		3,115	3,115			
100179717	ROSEVILLE	CA		11/21/2024		4,548		244			244		4,792	4,792			
100179718	COLUMBUS	OH		11/21/2024		3,565		225			225		3,790	3,790			
100179719	FUQUAY VARINA	NC		11/21/2024		3,449		184			184		3,633	3,633			
100179720	VON ORMY	TX		11/21/2024		5,397		289			289		5,686	5,686			
100179721	SURF CITY	NC		11/21/2024		3,089		238			238		3,327	3,327			
100179722	DAPHNE	AL		11/21/2024		2,313		136			136		2,449	2,449			
100179723	PINGREE GROVE	IL		11/21/2024		3,179		170			170		3,349	3,349			
100179724	CLEVELAND	TN		11/21/2024		3,178		168			168		3,346	3,346			
100179725	NEW BRAUNFELS	TX		11/21/2024		2,709		146			146		2,855	2,855			
100179726	SAN ANTONIO	TX		11/21/2024		3,161		238			238		3,399	3,399			
100179727	SPARKS	NV		11/21/2024		5,243		251			251		5,494	5,494			
100179728	COLUMBUS	OH		11/21/2024		22,867		1,100			1,100		23,967	23,967			
100179729	COLUMBUS	OH		11/21/2024		43,662		2,089	1		2,088		45,750	45,644		(107)	(107)
100179730	SAN ANTONIO	TX		11/21/2024		3,101		185			185		3,286	3,286			
100179731	OWENS CROSS ROADS	AL		11/21/2024		2,915		162			162		3,077	3,077			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179732	CONWAY	SC		11/21/2024		2,823		165			165		2,988	2,988			
100179733	ORANGE BEACH	AL		11/21/2024		6,529		291			291		6,820	6,820			
100179734	CELINA	TX		11/21/2024		3,899		173			173		4,072	4,072			
100179735	STEPHENS CITY	VA		11/21/2024		9,397		439			439		9,836	9,836			
100179736	STEPHENS CITY	VA		11/21/2024		3,898		174			174		4,072	4,072			
100179737	FORT WORTH	TX		11/21/2024		4,699		346			346		5,045	5,045			
100179738	PARRISH	FL		11/21/2024		4,785		210			210		4,995	4,995			
100179739	CELINA	TX		11/21/2024		3,954		176			176		4,130	4,130			
100179740	FAIRHOPE	AL		11/21/2024		3,380		158			158		3,538	3,538			
100179741	ROSHARON	TX		11/21/2024		2,547		116			116		2,663	2,663			
100179742	DELAWARE	OH		11/21/2024		4,054		192			192		4,246	4,246			
100179743	FORT WORTH	TX		11/21/2024		3,347		143			143		3,490	3,490			
100179744	FORT WORTH	TX		11/21/2024		6,009		257			257		6,266	6,266			
100179745	FULSHEAR	TX		11/21/2024		2,776		123			123		2,899	2,899			
100179746	FULSHEAR	TX		11/21/2024		2,757		122			122		2,879	2,879			
100179747	ROSHARON	TX		11/21/2024		3,127		152			152		3,279	3,279			
100179748	FORT WORTH	TX		11/21/2024		3,107		141			141		3,248	3,248			
100179749	STEPHENS CITY	VA		11/21/2024		6,327		269			269		6,596	6,596			
100179750	HENDERSON	NV		11/21/2024		4,286		173			173		4,459	4,459			
100179751	NORTH LAS VEGAS	NV		11/21/2024		3,847		157			157		4,004	4,004			
100179752	MCKINNEY	TX		11/21/2024		3,627		154			154		3,781	3,781			
100179753	HOUSTON	TX		11/21/2024		2,843		128			128		2,971	2,971			
100179754	FORT WORTH	TX		11/21/2024		5,542		236			236		5,778	5,778			
100179755	WAUKEE	IA		11/21/2024		3,164		122			122		3,286	3,286			
100179756	FORT WORTH	TX		11/21/2024		3,342		129			129		3,471	3,471			
100179757	DALLAS	GA		11/21/2024		3,366		143			143		3,509	3,509			
100179758	TRINITY	NC		11/21/2024		2,161		90			90		2,251	2,251			
100179759	SANFORD	NC		11/21/2024		2,855		121			121		2,976	2,976			
100179760	PROVIDENCE VILLAGE	TX		11/21/2024		3,882		152			152		4,034	4,034			
100179761	EULESS	TX		11/21/2024		30,660		1,084			1,084		31,744	31,744			
100179762	NILES	IL		11/21/2024		2,708		(205)			(205)		2,503	2,503			
100179763	CHARLOTTE	NC		11/21/2024		3,424		(112)			(112)		3,312	3,312			
100179764	PIGEON FORGE	TN		11/21/2024		3,047		(85)			(85)		2,962	2,962			
100179765	DES PLAINES	IL		11/21/2024		1,476		(28)			(28)		1,448	1,448			
100179766	CHICAGO	IL		11/21/2024		39,283		(1,463)			(1,463)		37,820	37,820			
100179767	KISSIMMEE	FL		11/21/2024		2,666		(80)			(80)		2,586	2,586			
100179768	CHARLOTTE	NC		11/21/2024		13,435		(261)			(261)		13,174	13,174			
100179769	METAIRIE	LA		11/21/2024		2,307		(84)			(84)		2,223	2,223			
100179770	MISSOULA	MT		11/21/2024		2,647		(48)			(48)		2,599	2,599			
100179771	SAVANNAH	GA		11/21/2024		2,890		(46)			(46)		2,844	2,844			
100179772	JACKSONVILLE	FL		11/21/2024		2,609		(48)			(48)		2,561	2,561			
100179773	JACKSONVILLE	FL		11/21/2024		2,855		(17)			(17)		2,838	2,838			
100179775	PAYSON	AZ		11/21/2024		660,738		(10,582)			(10,582)		650,156	650,156			
100179776	ALPHARETTA	GA		11/21/2024		14,005		(217)			(217)		13,788	13,788			
100179777	BOCA RATON	FL		11/21/2024		6,040		(166)			(166)		5,874	5,874			
100179778	COCOA BEACH	FL		11/21/2024		6,235		(218)			(218)		6,017	6,017			
100179779	SAN TAN VALLEY	AZ		11/21/2024		3,940		(71)			(71)		3,869	3,869			
100179780	DELRAY BEACH	FL		11/21/2024		6,874		(151)			(151)		6,723	6,723			
100179781	TROUTMAN	NC		11/21/2024		5,296		60			60		5,356	5,356			
100179782	CHARLOTTE	NC		11/21/2024		2,958		(123)			(123)		2,835	2,835			
100179783	MYRTLE BEACH	SC		11/21/2024		3,052		(102)			(102)		2,950	2,950			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179784	OMAHA	NE		11/21/2024		1,973		(64)			(64)		1,909	1,909			
100179785	HUNTERSVILLE	NC		11/21/2024		3,272		(81)			(81)		3,191	3,191			
100179786	MINT HILL	NC		11/21/2024		14,280		(302)			(302)		13,978	13,978			
100179787	OAK LAWN	IL		11/21/2024		2,562		(94)			(94)		2,468	2,468			
100179788	NAPLES	FL		11/21/2024		4,049		(108)			(108)		3,941	3,941			
100179789	SAVANNAH	GA		11/21/2024		3,242		(81)			(81)		3,161	3,161			
100179790	SAINT MARYS	GA		11/21/2024		5,146		(157)			(157)		4,989	4,989			
100179791	SUMMERVILLE	SC		11/21/2024		2,413		(80)			(80)		2,333	2,333			
100179792	SAVANNAH	GA		11/21/2024		3,696		(83)			(83)		3,613	3,613			
100179793	SHERRILLS FORD	NC		11/21/2024		3,423		55			55		3,478	3,478			
100179794	DADE CITY	FL		11/21/2024		3,089		(64)			(64)		3,025	3,025			
100179796	SAINT AUGUSTINE	FL		11/21/2024		74,094		954			954		75,048	75,048			
100179797	SANFORD	NC		11/21/2024		2,991		48			48		3,039	3,039			
100179798	BUNNELL	FL		11/21/2024		5,266		(168)			(168)		5,098	5,098			
100179799	HARRISBURG	NC		11/21/2024		67,847		(1,573)			(1,573)		66,274	66,274			
100179801	LEMONT	IL		11/21/2024		2,666		(75)			(75)		2,591	2,591			
100179803	ST AUGUSTINE	FL		11/21/2024		6,692		(141)			(141)		6,551	6,551			
100179804	BATON ROUGE	LA		11/21/2024		3,158		(109)			(109)		3,049	3,049			
100179805	PROSPERITY	SC		11/21/2024		3,416		(100)			(100)		3,316	3,316			
100179806	ORLANDO	FL		11/21/2024		57,043		(1,015)	5		(1,020)		56,023	55,922		(101)	(101)
100179807	ALPHARETTA	GA		11/21/2024		5,831		(149)			(149)		5,682	5,682			
100179808	MIAMI	FL		11/21/2024		7,070		(160)			(160)		6,910	6,910			
100179810	DELRAY BEACH	FL		11/21/2024		24,947		(986)			(986)		23,961	23,961			
100179843	IRVING	TX		11/22/2024		18,409		(803)			(803)		17,606	17,606			
100179844	GASTONIA	NC		11/22/2024		2,064		(98)			(98)		1,966	1,966			
100179846	DANBURY	CT		11/22/2024		1,027		(49)			(49)		978	978			
100179847	BOILING SPRINGS	SC		11/22/2024		2,669		(89)			(89)		2,580	2,580			
100179848	GREENVILLE	SC		11/22/2024		4,473		(213)			(213)		4,260	4,260			
100179849	LINCOLN	NE		11/22/2024		10,213		(180)			(180)		10,033	10,033			
100179850	GLENCOE	IL		11/22/2024		26,283		(723)			(723)		25,560	25,560			
100179851	ARLINGTON HEIGHTS	IL		11/22/2024		3,173		(108)			(108)		3,065	3,065			
100179852	JACKSONVILLE	FL		11/22/2024		11,676		(195)			(195)		11,481	11,481			
100179853	JOHNSON CITY	TX		11/22/2024		10,260		(400)			(400)		9,860	9,860			
100179854	CHICAGO	IL		11/22/2024		34,519		(1,226)			(1,226)		33,293	33,293			
100179855	LOCKPORT	IL		11/22/2024		1,369		(65)			(65)		1,304	1,304			
100179856	NAPLES	FL		11/22/2024		2,949		(66)			(66)		2,883	2,883			
100179857	STOCKTON	CA		11/22/2024		2,750		(54)			(54)		2,696	2,696			
100179858	DES PLAINES	IL		11/22/2024		5,823		(277)			(277)		5,546	5,546			
100179859	SAN ANGELO	TX		11/22/2024		2,219		(90)			(90)		2,129	2,129			
100179860	CHOWCHILLA	CA		11/22/2024		2,653		(36)			(36)		2,617	2,617			
100179861	PALM COAST	FL		11/22/2024		1,875		(102)			(102)		1,773	1,773			
100179863	STATESVILLE	NC		11/22/2024		1,487		(71)			(71)		1,416	1,416			
100179864	RIVERSIDE	IL		11/22/2024		3,525		(110)			(110)		3,415	3,415			
100179865	JOLIET	IL		11/22/2024		1,331		(63)			(63)		1,268	1,268			
100179866	HARTFORD	CT		11/22/2024		1,218		(27)			(27)		1,191	1,191			
100179867	NORTH LAS VEGAS	NV		11/22/2024		2,295		(42)			(42)		2,253	2,253			
100179869	MARRERO	LA		11/22/2024		4,057		(78)			(78)		3,979	3,979			
100179870	MYRTLE BEACH	SC		11/22/2024		1,613		(70)			(70)		1,543	1,543			
100179871	MYRTLE BEACH	SC		11/22/2024		4,001		(145)			(145)		3,856	3,856			
100179872	HANOVER PARK	IL		11/22/2024		18,624		(437)			(437)		18,187	18,187			
100179873	NORWALK	CT		11/22/2024		2,815		(68)			(68)		2,747	2,747			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179875	HILLIARD	OH		11/25/2024		1,709		(46)			(46)		1,663	1,663			
100179876	JACKSONVILLE	FL		11/25/2024		1,941		43			43		1,984	1,984			
100179877	MADISON	AL		11/25/2024		78,440		2,685	8		2,677		81,117	81,056		(61)	(61)
100179878	SHERMAN	TX		11/25/2024		2,466		84			84		2,550	2,550			
100179879	PROVIDENCE VILLAGE	TX		11/25/2024		2,251		30			30		2,281	2,281			
100179880	SHERMAN	TX		11/25/2024		8,335		285			285		8,620	8,620			
100179882	FORT WORTH	TX		11/25/2024		3,085		97			97		3,182	3,182			
100179883	MORRISVILLE	PA		11/25/2024		3,604		16			16		3,620	3,620			
100179884	MUSTANG	OK		11/25/2024		2,512		49			49		2,561	2,561			
100179885	SCHUYLER	NE		11/25/2024		1,792		(11)			(11)		1,781	1,781			
100179886	MCKINNEY	TX		11/25/2024		2,798		85			85		2,883	2,883			
100179887	LUBBOCK	TX		11/25/2024		12,140		(192)			(192)		11,948	11,948			
100179888	LUBBOCK	TX		11/25/2024		28,541		(452)			(452)		28,089	28,089			
100179889	TULARE	CA		11/25/2024		13,487		282			282		13,769	13,769			
100179890	HAYDEN	ID		11/25/2024		4,916		588			588		5,504	5,504			
100179891	KYLE	TX		11/25/2024		3,329		270			270		3,599	3,599			
100179892	GEORGETOWN	TX		11/25/2024		5,006		409			409		5,415	5,415			
100179893	VALPARAISO	IN		11/25/2024		4,557		409			409		4,966	4,966			
100179894	LOWELL	AR		11/25/2024		2,538		31			31		2,569	2,569			
100179895	SACRAMENTO	CA		11/25/2024		4,853		397			397		5,250	5,250			
100179896	NEW BRAUNFELS	TX		11/25/2024		2,683		159			159		2,842	2,842			
100179897	ACWORTH	GA		11/25/2024		3,911		208			208		4,119	4,119			
100179898	NEW BRAUNFELS	TX		11/25/2024		2,723		161			161		2,884	2,884			
100179899	ARGYLE	TX		11/25/2024		4,524		275			275		4,799	4,799			
100179900	OCALA	FL		11/25/2024		2,756		141			141		2,897	2,897			
100179901	COLUMBUS	OH		11/25/2024		3,216		151			151		3,367	3,367			
100179902	NEW BRAUNFELS	TX		11/25/2024		11,488		900			900		12,388	12,388			
100179903	SAINT CHARLES	IL		11/25/2024		9,085		484			484		9,569	9,569			
100179904	ROSEVILLE	CA		11/25/2024		5,022		200			200		5,222	5,222			
100179905	GRETNA	NE		11/25/2024		2,583		121			121		2,704	2,704			
100179906	FORT WORTH	TX		11/25/2024		2,952		133			133		3,085	3,085			
100179907	SANFORD	NC		11/25/2024		2,539		91			91		2,630	2,630			
100179908	SANFORD	NC		11/25/2024		2,686		96			96		2,782	2,782			
100179909	TUCSON	AZ		11/25/2024		3,262		(29)			(29)		3,233	3,233			
100179910	ROSHARON	TX		11/25/2024		2,561		63			63		2,624	2,624			
100179911	FORT WORTH	TX		11/25/2024		3,450		137			137		3,587	3,587			
100179912	ROSHARON	TX		11/25/2024		74,847		1,871	2		1,869		76,716	76,643		(73)	(73)
100179913	ROSHARON	TX		11/25/2024		120,856		2,974			2,974		123,830	123,830			
100179914	LAKE ZURICH	IL		11/25/2024		27,559		(442)			(442)		27,117	27,056		(61)	(61)
100179915	AURORA	CO		11/25/2024		3,972		(54)			(54)		3,918	3,918			
100179916	29 PALMS	CA		11/25/2024		3,845		(8)			(8)		3,837	3,837			
100179918	ORMOND BEACH	FL		11/25/2024		2,899		(82)			(82)		2,817	2,817			
100179919	DAVENPORT	FL		11/25/2024		2,548		(72)			(72)		2,476	2,476			
100179920	CONWAY	SC		11/25/2024		2,726		30			30		2,756	2,756			
100179921	LAS VEGAS	NV		11/25/2024		4,537		104			104		4,641	4,641			
100179923	CHARLOTTE	NC		11/25/2024		2,839		134			134		2,973	2,973			
100179924	NORTHPORT	AL		11/25/2024		3,622		(32)			(32)		3,590	3,590			
100179926	KUNA	ID		11/25/2024		5,961		179			179		6,140	6,140			
100179927	VERO BEACH	FL		11/25/2024		9,628		(74)			(74)		9,554	9,554			
100179928	ROSWELL	GA		11/25/2024		5,864		33			33		5,897	5,897			
100179929	MARICOPA	AZ		11/25/2024		4,186		157			157		4,343	4,343			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100179930	CRYSTAL LAKE	IL		11/25/2024		2,425		(45)			(45)		2,380	2,380			
100179931	CUBA	IL		11/25/2024		2,364		(49)			(49)		2,315	2,315			
100179932	STATE COLLEGE	PA		11/25/2024		4,483		(86)			(86)		4,397	4,397			
100179933	SHAPLEIGH	ME		11/25/2024		7,094		(168)			(168)		6,926	6,926			
100179934	LITHONIA	GA		11/25/2024		2,658		(39)			(39)		2,619	2,619			
100179935	LEANDER	TX		11/25/2024		8,161		564			564		8,725	8,725			
100179936	MONTROSS	VA		11/25/2024		6,334		37			37		6,371	6,371			
100179937	TRINIDAD	CA		11/25/2024		6,183		(70)			(70)		6,113	6,113			
100179938	CHERRY LOG	GA		11/25/2024		5,442		(116)			(116)		5,326	5,326			
100179939	COLLEGE STATION	TX		11/25/2024		3,089		212			212		3,301	3,301			
100179940	OAK ISLAND	NC		11/25/2024		7,674		62			62		7,736	7,736			
100179941	SAINT AUGUSTINE	FL		11/25/2024		4,235		289			289		4,524	4,524			
100179943	SAINT LOUIS PARK	MN		11/25/2024		19,603		(478)			(478)		19,125	19,125			
100179944	HOUSTON	TX		11/25/2024		3,104		210			210		3,314	3,314			
100179945	NORTH CHARLESTON	SC		11/25/2024		3,086		9			9		3,095	3,095			
100179946	LAS VEGAS	NV		11/25/2024		14,038		940			940		14,978	14,978			
100179947	GORDONVILLE	TX		11/25/2024		2,476		(57)			(57)		2,419	2,419			
100179948	OCALA	FL		11/25/2024		3,301		179			179		3,480	3,480			
100179949	ARGYLE	TX		11/25/2024		318,792		23,295			23,295		342,087	342,087			
100179951	PORT SAINT JOE	FL		11/25/2024		5,037		(110)			(110)		4,927	5,039		112	112
100179952	SUMMERVILLE	SC		11/25/2024		3,231		79			79		3,310	3,310			
100179953	PALM COAST	FL		11/25/2024		3,452		224			224		3,676	3,676			
100179954	SEMINOLE	FL		11/25/2024		4,887		(77)			(77)		4,810	4,810			
100179955	YORKVILLE	IL		11/25/2024		2,508		(61)			(61)		2,447	2,447			
100179956	ELMENDORF	TX		11/25/2024		2,163		179			179		2,342	2,342			
100179957	MELBOURNE	FL		11/25/2024		2,729		(59)			(59)		2,670	2,670			
100179958	KODAK	TN		11/25/2024		2,266		(64)			(64)		2,202	2,202			
100179959	SAINT CLOUD	FL		11/25/2024		3,625		(46)			(46)		3,579	3,579			
100179960	BOYNE FALLS	MI		11/25/2024		2,628		(63)			(63)		2,565	2,565			
100179961	MILLMONT	PA		11/25/2024		2,914		(74)			(74)		2,840	2,840			
100179962	SUPPLY	NC		11/25/2024		3,550		231			231		3,781	3,781			
100179963	NORTH CHARLESTON	SC		11/25/2024		2,299		(53)			(53)		2,246	2,246			
100179964	LITTLE RIVER	SC		11/25/2024		2,191		(43)			(43)		2,148	2,148			
100179965	SUMTER	SC		11/25/2024		2,379		(67)			(67)		2,312	2,312			
100179967	MERIDIAN	ID		11/25/2024		4,733		(122)			(122)		4,611	4,611			
100179968	MASHPEE	MA		11/25/2024		5,545		(121)			(121)		5,424	5,424			
100179969	HAYDEN	ID		11/25/2024		8,759		148			148		8,907	8,907			
100179970	ANNAPOLIS	MD		11/25/2024		6,629		(8)			(8)		6,621	6,621			
100179971	HAMILTON	IN		11/25/2024		5,500		(4)			(4)		5,496	5,496			
100179972	BROKEN BOW	OK		11/25/2024		6,849		(20)			(20)		6,829	6,829			
100179973	NAGS HEAD	NC		11/25/2024		7,924		(3)			(3)		7,921	7,921			
100179974	WOODLAND PARK	CO		11/25/2024		7,545		288			288		7,833	7,833			
100179975	CONROE	TX		11/25/2024		3,669		14			14		3,683	3,683			
100179977	RABUN GAP	GA		11/25/2024		4,751		73			73		4,824	4,824			
100179978	BLUE RIDGE	GA		11/25/2024		4,651		68			68		4,719	4,719			
100179979	MYRTLE BEACH	SC		11/25/2024		7,120		417			417		7,537	7,537			
100179981	KAPOLEI	HI		11/25/2024		9,953		269			269		10,222	10,222			
100179982	SOUTHSIDE	AL		11/25/2024		3,124		(30)			(30)		3,094	3,094			
100179983	TOMS RIVER	NJ		11/25/2024		8,416		82			82		8,498	8,498			
100179984	SUGARLOAF	CA		11/25/2024		3,559		(21)			(21)		3,538	3,538			
100179985	ORLAND PARK	IL		11/25/2024		3,434		(95)			(95)		3,339	3,339			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179986	LA VALLE	WI		11/25/2024		6,119		(69)			(69)		6,050	6,050			
100179988	DENT	MN		11/25/2024		13,318		(231)			(231)		13,087	13,087			
100179989	BREVARD	NC		11/25/2024		3,997		(70)			(70)		3,927	3,927			
100179990	SUNRISE BEACH	MO		11/25/2024		2,110		(63)			(63)		2,047	2,047			
100179992	PHOENIX	AZ		11/25/2024		2,809		(36)			(36)		2,773	2,773			
100179993	SEGUIN	TX		11/25/2024		3,401		5			5		3,406	3,406			
100179994	DUCK CREEK VILLAGE	UT		11/25/2024		2,894		(5)			(5)		2,889	2,889			
100179995	NAVARRE	FL		11/25/2024		2,786		(24)			(24)		2,762	2,762			
100179996	MASCOT	TN		11/25/2024		2,483		(11)			(11)		2,472	2,472			
100179997	LONGS	SC		11/25/2024		2,797		150			150		2,947	2,947			
100179999	WINNABOW	NC		11/25/2024		2,820		(59)			(59)		2,761	2,761			
100180000	CHARLOTTE	NC		11/25/2024		2,368		(76)			(76)		2,292	2,292			
100180001	BRANSON	MO		11/25/2024		5,955		(97)			(97)		5,858	5,858			
100180002	MYRTLE BEACH	SC		11/25/2024		4,063		(139)			(139)		3,924	3,924			
100180004	TABOR CITY	NC		11/25/2024		2,362		120			120		2,482	2,482			
100180006	LEWISTON	ME		11/25/2024		2,195		(56)			(56)		2,139	2,139			
100180008	PARKS	AZ		11/25/2024		16,107		(516)			(516)		15,591	15,591			
100180009	BRIGANTINE	NJ		11/25/2024		4,797		(21)			(21)		4,776	4,776			
100180010	MADERA	CA		11/25/2024		6,355		(110)			(110)		6,245	6,245			
100180011	LAKE ARROWHEAD	CA		11/25/2024		12,238		(214)			(214)		12,024	12,024			
100180012	VICTOR	MT		11/25/2024		4,733		(95)			(95)		4,638	4,638			
100180013	PINETOP	AZ		11/25/2024		8,856		(39)			(39)		8,817	8,817			
100180014	STARBUCK	MN		11/25/2024		268,539		(7,325)			(7,325)		261,214	261,214			
100180015	PINEDALE	AZ		11/25/2024		2,917		(11)			(11)		2,906	2,906			
100180016	CHERRY LOG	GA		11/25/2024		3,978		(70)			(70)		3,908	3,908			
100180017	BOZEMAN	MT		11/25/2024		3,443		(65)			(65)		3,378	3,378			
100180018	CALABASH	NC		11/25/2024		4,172		181			181		4,353	4,353			
100180019	FREMONT	CA		11/25/2024		4,540		(12)			(12)		4,528	4,528			
100180020	FREDERICK	MD		11/25/2024		4,228		183			183		4,411	4,411			
100180021	LA QUINTA	CA		11/25/2024		5,968		73			73		6,041	6,041			
100180022	PORT SAINT LUCIE	FL		11/25/2024		7,062		(46)			(46)		7,016	7,016			
100180023	BOCA RATON	FL		11/25/2024		8,794		(48)			(48)		8,746	8,746			
100180024	MONETA	VA		11/25/2024		4,583		(6)			(6)		4,577	4,577			
100180025	CLEARWATER	FL		11/25/2024		3,685		(17)			(17)		3,668	3,668			
100180026	LAKESIDE	AZ		11/25/2024		4,620		(35)			(35)		4,585	4,585			
100180027	LOS ALAMOS	CA		11/25/2024		7,383		70			70		7,453	7,453			
100180029	MORGANTON	NC		11/25/2024		39,398		(254)			(254)		39,144	39,144			
100180030	SAINT SIMONS ISLAND	GA		11/25/2024		4,644		(37)			(37)		4,607	4,607			
100180031	VALLEY	AL		11/25/2024		5,445		(37)			(37)		5,408	5,408			
100180032	BLACK MOUNTAIN	NC		11/25/2024		6,978		(51)			(51)		6,927	6,927			
100180033	SAINT MICHAELS	MD		11/25/2024		5,074		(85)			(85)		4,989	4,989			
100180034	PHILADELPHIA	PA		11/25/2024		4,152		12			12		4,164	4,164			
100180035	LOUDON	TN		11/25/2024		5,341		(105)			(105)		5,236	5,236			
100180036	OCEAN VIEW	DE		11/25/2024		4,973		(34)			(34)		4,939	4,939			
100180037	ROSEVILLE	CA		11/25/2024		5,114		208			208		5,322	5,322			
100180038	FAYSTON	VT		11/25/2024		4,414		(73)			(73)		4,341	4,341			
100180039	JENSEN BEACH	FL		11/25/2024		3,729		(61)			(61)		3,668	3,668			
100180040	REHOBOTH BEACH	DE		11/25/2024		2,804		(41)			(41)		2,763	2,763			
100180041	KISSIMMEE	FL		11/25/2024		2,188		(62)			(62)		2,126	2,126			
100180043	EASTON	MA		11/25/2024		5,898		(114)			(114)		5,784	5,784			
100180044	GARFIELD	AR		11/25/2024		5,555		(116)			(116)		5,439	5,439			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180045	SCOTTSDALE	AZ		11/25/2024		7,873		(80)			(80)		7,793	7,793			
100180046	SNOWFLAKE	AZ		11/25/2024		137,491		(368)			(368)		137,123	137,123			
100180047	SOUTH JORDAN	UT		11/25/2024		294,212		2,664	3		2,661		296,873	296,661		(212)	(212)
100180048	NORTHFIELD	NJ		11/25/2024		3,141		(76)			(76)		3,065	3,065			
100180049	LEADVILLE	CO		11/25/2024		12,924		(109)			(109)		12,815	12,815			
100180050	FERNANDINA BEACH	FL		11/25/2024		2,476		(43)			(43)		2,433	2,433			
100180051	SPARTA	GA		11/25/2024		4,548		(74)			(74)		4,474	4,474			
100180052	LAKEVIEW	MI		11/25/2024		154,037		(1,762)			(1,762)		152,275	152,275			
100180053	MELBOURNE BEACH	FL		11/25/2024		5,537		(150)			(150)		5,387	5,387			
100180054	PORTERFIELD	WI		11/25/2024		4,393		(121)			(121)		4,272	4,272			
100180055	DAVENPORT	FL		11/25/2024		2,880		(89)			(89)		2,791	2,791			
100180056	KERENS	TX		11/25/2024		7,727		71			71		7,798	7,798			
100180057	LEWES	DE		11/25/2024		24,548		(673)			(673)		23,875	23,875			
100180058	THE VILLAGES	FL		11/25/2024		2,696		(21)			(21)		2,675	2,675			
100180059	EAST STROUDSBURG	PA		11/25/2024		2,761		(45)			(45)		2,716	2,716			
100180060	COLORADO SPRINGS	CO		11/25/2024		5,192		15			15		5,207	5,207			
100180061	DUCK CREEK VILLAGE	UT		11/25/2024		2,817		(28)			(28)		2,789	2,789			
100180062	WILMINGTON	NC		11/25/2024		2,552		50			50		2,602	2,602			
100180063	SANFORD	NC		11/25/2024		2,972		126			126		3,098	3,098			
100180065	CHARLOTTE	NC		11/25/2024		3,387		153			153		3,540	3,540			
100180066	CHARLOTTE	NC		11/25/2024		3,026		147			147		3,173	3,173			
100180067	SANFORD	NC		11/25/2024		2,887		123			123		3,010	3,010			
100180068	WESLEY CHAPEL	FL		11/25/2024		1,991		(93)			(93)		1,898	1,898			
100180069	CHARLOTTE	NC		11/25/2024		3,115		(76)			(76)		3,039	3,039			
100180070	CHARLOTTE	NC		11/25/2024		3,645		(46)			(46)		3,599	3,599			
100180071	CHARLOTTE	NC		11/25/2024		4,465		(109)			(109)		4,356	4,356			
100180079	BAKERSFIELD	CA		12/30/2024		2,296		(32)			(32)		2,264	2,264			
100180084	SUN VALLEY	CA		12/30/2024		5,307		(247)			(247)		5,060	5,060			
100180085	GARDEN GROVE	CA		12/30/2024		7,785		20			20		7,805	7,805			
100180088	TAMPA	FL		12/30/2024		2,097		(100)			(100)		1,997	1,997			
100180089	BELLFLOWER	CA		12/30/2024		7,355		12			12		7,367	7,367			
100180090	CORONA	CA		12/30/2024		8,533		(202)			(202)		8,331	8,331			
100180092	CAPE CORAL	FL		12/30/2024		3,241		33			33		3,274	3,274			
100180093	PACOIMA AREA LOS ANGE	CA		12/30/2024		12,414		(91)			(91)		12,323	12,323			
100180095	OAK HILL	WV		12/30/2024		890		(13)			(13)		877	877			
100180096	FORT PIERCE	FL		12/30/2024		4,149		10			10		4,159	4,159			
100180097	COHUTTA	GA		12/30/2024		83,521		(3,010)			(3,010)		80,511	80,511			
100180101	PORTER RANCH	CA		12/30/2024		604,443		(15,588)			(15,588)		588,855	588,855			
100180102	HIALEAH	FL		12/30/2024		5,755		179			179		5,934	5,934			
100180105	MARIANNA	FL		12/30/2024		4,322		(146)			(146)		4,176	4,176			
100180107	TUSTIN	CA		12/30/2024		9,493		(15)			(15)		9,478	9,478			
100180108	LAVEEN	AZ		12/30/2024		4,141		(104)			(104)		4,037	4,037			
100180109	BOCA RATON	FL		12/30/2024		4,152		(198)			(198)		3,954	3,954			
100180110	MERRILLVILLE	IN		12/30/2024		1,618		(32)			(32)		1,586	1,586			
100180111	UPLAND	CA		12/30/2024		11,351		(331)			(331)		11,020	11,020			
100180112	HIALEAH	FL		12/30/2024		3,543		(124)			(124)		3,419	3,419			
100180113	CARSON	CA		12/30/2024		3,585		(160)			(160)		3,425	3,425			
100180114	FALLBROOK	CA		12/30/2024		9,004		(28)			(28)		8,976	8,976			
100180115	HAWTHORNE	CA		12/30/2024		5,239		28			28		5,267	5,267			
100180116	SAN ANTONIO	TX		12/30/2024		2,985		(91)			(91)		2,894	2,894			
100180117	ARLINGTON	TX		12/30/2024		2,679		22			22		2,701	2,701			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180118	TEMPLE	TX		12/30/2024		2,607		14			14		2,621	2,621			
100180119	PORTLAND	OR		12/30/2024		6,441		(72)			(72)		6,369	6,369			
100180121	DAVENPORT	FL		11/25/2024		8,213		(74)			(74)		8,139	8,139			
100180124	BROOKFIELD	MA		11/25/2024		2,173		(47)			(47)		2,126	2,126			
100180125	SAINT PETERSBURG	FL		11/25/2024		2,667		(98)			(98)		2,569	2,569			
100180126	MIAMI	FL		11/25/2024		8,691		(208)			(208)		8,483	8,483			
100180127	KINGSTON	MA		11/25/2024		3,981		10			10		3,991	3,991			
100180129	YONKERS	NY		11/25/2024		8,739		(243)			(243)		8,496	8,496			
100180130	MIRAMAR	FL		11/25/2024		7,706		(141)			(141)		7,565	7,565			
100180131	SARASOTA	FL		11/25/2024		12,385		(275)			(275)		12,110	12,110			
100180132	SUMMERVILLE	SC		11/25/2024		53,843		(2,534)			(2,534)		51,309	51,309			
100180133	ATLANTA	GA		11/25/2024		1,156		(6)			(6)		1,150	1,150			
100180135	MERINO	CO		11/25/2024		3,173		(85)			(85)		3,088	3,088			
100180136	MESA	AZ		11/25/2024		4,890		(87)			(87)		4,803	4,803			
100180137	WINTER GARDEN	FL		11/25/2024		4,358		(97)			(97)		4,261	4,261			
100180139	MONTICELLO	NY		11/25/2024		2,209		(77)			(77)		2,132	2,132			
100180140	SUMMERVILLE	SC		11/25/2024		2,063		(31)			(31)		2,032	2,032			
100180141	GREENLAWN	NY		11/25/2024		5,273		(367)			(367)		4,906	4,906			
100180142	WALTON	KY		11/25/2024		1,332		(24)			(24)		1,308	1,308			
100180144	WALTON	KY		11/25/2024		1,332		(24)			(24)		1,308	1,308			
100180145	HAMPTON BAYS	NY		11/25/2024		41,669		(91)			(91)		41,578	41,578			
100180146	SUMMERVILLE	SC		11/25/2024		60,205		(708)			(708)		59,497	59,497			
100180148	N TOPSAIL BEACH	NC		11/25/2024		909		(49)			(49)		860	860			
100180149	CLOVIS	CA		11/25/2024		3,132		(84)			(84)		3,048	3,048			
100180150	PANAMA CITY BEACH	FL		11/25/2024		3,082		(143)			(143)		2,939	2,939			
100180151	ORLANDO	FL		11/25/2024		2,453		(115)			(115)		2,338	2,338			
100180152	HOUSTON	TX		11/25/2024		3,531		(130)			(130)		3,401	3,401			
100180154	FORT LAUDERDALE	FL		11/25/2024		1,963		(55)			(55)		1,908	1,908			
100180155	BARBERTON	OH		11/25/2024		809		(34)			(34)		775	775			
100180156	BALTIMORE	MD		11/25/2024		1,795		(63)			(63)		1,732	1,732			
100180158	FORT LAUDERDALE	FL		11/25/2024		9,746		(302)	4		(306)		9,440	8,518		(923)	(923)
100180159	HOLLYWOOD	FL		11/25/2024		6,810		(418)			(418)		6,392	6,392			
100180160	OCOEE	FL		11/25/2024		26,675		(207)			(207)		26,468	26,468			
100180161	HAMDEN	CT		11/25/2024		3,968		(67)			(67)		3,901	3,901			
100180162	CHICAGO	IL		11/25/2024		7,258		(129)			(129)		7,129	7,129			
100180163	LINDENHURST	NY		11/25/2024		3,710		(96)			(96)		3,614	3,614			
100180164	PENNSAUKEN	NJ		11/25/2024		2,279		(143)			(143)		2,136	2,136			
100180165	CHICAGO	IL		11/25/2024		7,252		(123)			(123)		7,129	7,129			
100180166	MONTCLAIR	CA		11/25/2024		10,363		(488)			(488)		9,875	9,875			
100180167	PORTLAND	OR		11/25/2024		8,446		(280)			(280)		8,166	8,166			
100180168	COOPER CITY	FL		11/25/2024		11,192		(349)			(349)		10,843	10,843			
100180169	ORMOND BEACH	FL		11/25/2024		3,494		(62)			(62)		3,432	3,432			
100180170	CENTER MORICHES	NY		11/25/2024		3,989		(51)	4		(55)		3,934	3,334		(599)	(599)
100180171	PATERSON	NJ		11/25/2024		144,507		(3,813)			(3,813)		140,694	140,694			
100180172	JAMAICA	NY		11/25/2024		5,757		(162)			(162)		5,595	5,595			
100180173	ELIZABETH	NJ		11/25/2024		3,380		(149)			(149)		3,231	3,231			
100180174	DETROIT	MI		11/25/2024		1,455		(59)			(59)		1,396	1,396			
100180176	NORTHRIDGE	CA		11/25/2024		6,944		(79)			(79)		6,865	6,865			
100180177	ATLANTA	GA		11/25/2024		2,268		(95)			(95)		2,173	2,173			
100180178	PERRIS	CA		11/25/2024		3,214		(122)			(122)		3,092	3,092			
100180179	GOOD HOPE	GA		11/25/2024		4,272		(183)			(183)		4,089	4,089			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180180	NEW BRUNSWICK	NJ		11/25/2024		2,505		(117)			(117)		2,388	2,388			
100180181	DEDHAM	MA		11/25/2024		3,580		(85)			(85)		3,495	3,495			
100180182	RIVERVIEW	FL		11/25/2024		3,753		(94)			(94)		3,659	3,659			
100180183	MARION	NC		11/25/2024		2,854		(133)			(133)		2,721	2,721			
100180186	STRAWBERRY	AZ		11/25/2024		3,640		(69)			(69)		3,571	3,571			
100180188	WINNETKA	IL		11/25/2024		3,245		(108)			(108)		3,137	3,137			
100180191	CLERMONT	FL		11/25/2024		3,333		(2)			(2)		3,331	3,331			
100180192	PINEHURST	NC		11/25/2024		2,473		(36)			(36)		2,437	2,437			
100180193	LORDS VALLEY	PA		11/25/2024		4,440		(132)			(132)		4,308	4,308			
100180194	CHICAGO	IL		11/25/2024		2,274		(26)			(26)		2,248	2,248			
100180195	COLUMBUS	OH		11/25/2024		3,208		(100)			(100)		3,108	3,108			
100180196	PLANO	TX		11/25/2024		3,525		41			41		3,566	3,566			
100180197	ROYSE CITY	TX		11/25/2024		3,792		(40)			(40)		3,752	3,752			
100180198	SOMERS POINT	NJ		11/25/2024		2,993		(73)			(73)		2,920	2,920			
100180199	ATHENS	TN		11/25/2024		2,106		(51)			(51)		2,055	2,055			
100180200	DAWSONVILLE	GA		11/25/2024		2,929		(14)			(14)		2,915	2,915			
100180201	PARRISH	FL		11/25/2024		2,830		(34)			(34)		2,796	2,796			
100180202	CONROE	TX		11/25/2024		7,302		(35)			(35)		7,267	7,267			
100180203	MILLEDGEVILLE	GA		11/25/2024		45,511		(913)			(913)		44,598	44,598			
100180204	LACKAWAXEN	PA		11/25/2024		2,953		(40)			(40)		2,913	2,913			
100180205	WINNABOW	NC		11/25/2024		2,630		(74)			(74)		2,556	2,556			
100180207	CLOVIS	CA		11/25/2024		3,560		(21)			(21)		3,539	3,539			
100180208	MIRAMAR BEACH	FL		11/25/2024		2,277		(67)			(67)		2,210	2,210			
100180209	CYPRESS	TX		11/25/2024		2,680		6			6		2,686	2,686			
100180210	WATERFORD	CT		11/25/2024		2,808		(13)			(13)		2,795	2,795			
100180211	LAS VEGAS	NV		11/25/2024		3,449		(78)			(78)		3,371	3,371			
100180212	JARRELL	TX		11/25/2024		3,251		(36)			(36)		3,215	3,215			
100180213	SEVIERVILLE	TN		11/25/2024		7,042		(7)			(7)		7,035	7,035			
100180214	SARASOTA	FL		11/25/2024		3,994		1			1		3,995	3,995			
100180215	JACKSON	NJ		11/25/2024		5,850		(112)			(112)		5,738	5,738			
100180217	GASTONIA	NC		11/25/2024		2,269		(41)			(41)		2,228	2,228			
100180218	LAS VEGAS	NV		11/25/2024		4,437		(64)			(64)		4,373	4,373			
100180219	IDAHO FALLS	ID		11/25/2024		2,865		(23)			(23)		2,842	2,842			
100180220	SAN DIEGO	CA		11/25/2024		12,944		94			94		13,038	13,038			
100180221	BENSALEM	PA		11/25/2024		2,338		(8)			(8)		2,330	2,330			
100180222	SPOKANE VALLEY	WA		11/25/2024		5,554		(85)			(85)		5,469	5,469			
100180223	YUCCA VALLEY	CA		11/25/2024		6,933		(125)			(125)		6,808	6,808			
100180224	MILLSBORO	DE		11/25/2024		2,083		(8)			(8)		2,075	2,075			
100180225	KATY	TX		11/25/2024		2,411		(38)			(38)		2,373	2,373			
100180226	SACRAMENTO	CA		11/25/2024		9,972		26			26		9,998	9,998			
100180228	HIXSON	TN		11/25/2024		3,531		49			49		3,580	3,580			
100180229	MESQUITE	TX		11/25/2024		2,288		(35)			(35)		2,253	2,253			
100180231	MANCHESTER	TN		11/25/2024		3,428		(24)			(24)		3,404	3,404			
100180233	CITRUS SPRINGS	FL		11/25/2024		2,428		26			26		2,454	2,454			
100180234	MANCHESTER TOWNSHIP	NJ		11/25/2024		4,993		133			133		5,126	5,126			
100180235	LINCOLN	NE		11/25/2024		4,147		34			34		4,181	4,181			
100180236	BOZEMAN	MT		11/25/2024		6,617		(8)			(8)		6,609	6,609			
100180238	MEADOWLAKES	TX		11/25/2024		3,033		(75)			(75)		2,958	2,958			
100180239	MIAMI GARDENS	FL		11/25/2024		296,476		(5,521)			(5,521)		290,955	290,955			
100180240	SEATTLE	WA		11/25/2024		6,367		4			4		6,371	6,371			
100180241	BRENTWOOD	CA		11/25/2024		4,428		(17)			(17)		4,411	4,411			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180242	WHITEFISH	MT		11/25/2024		9,722		133			133		9,855	9,855			
100180243	MANCHESTER	CT		11/25/2024		4,526		26			26		4,552	4,552			
100180244	NORTH PORT	FL		11/25/2024		3,608		(21)			(21)		3,587	3,587			
100180245	RIVERSIDE	CA		11/25/2024		2,997		(37)			(37)		2,960	2,960			
100180246	HOUSTON	TX		11/25/2024		8,209		19			19		8,228	8,228			
100180247	MILLERSVILLE	MD		11/25/2024		3,035		7			7		3,042	3,042			
100180248	WILLS POINT	TX		11/25/2024		2,252		(17)			(17)		2,235	2,235			
100180249	CARTERSVILLE	GA		11/25/2024		3,227		(36)			(36)		3,191	3,191			
100180250	VIRGINIA BEACH	VA		11/25/2024		2,594		(9)			(9)		2,585	2,585			
100180251	LUBBOCK	TX		11/25/2024		3,565		(66)			(66)		3,499	3,499			
100180252	YUKON	OK		11/25/2024		2,267		(46)			(46)		2,221	2,221			
100180254	LAS VEGAS	NV		11/25/2024		3,340		(58)			(58)		3,282	3,282			
100180255	HUNTINGTON PARK	CA		11/25/2024		9,115		(235)			(235)		8,880	8,880			
100180256	WILLIAMSTOWN	NJ		11/25/2024		155,395		(4,401)			(4,401)		150,994	150,994			
100180257	CYPRESS	TX		11/25/2024		2,656		(50)			(50)		2,606	2,606			
100180260	SACRAMENTO	CA		11/25/2024		4,228		81			81		4,309	4,309			
100180261	TOBYHANNA	PA		11/25/2024		2,175		(40)			(40)		2,135	2,135			
100180262	ONTARIO	CA		11/25/2024		5,596		53			53		5,649	5,649			
100180263	HOUSTON	TX		11/25/2024		2,543		7			7		2,550	2,550			
100180264	AUSTIN	TX		11/25/2024		3,851		185			185		4,036	4,036			
100180265	SINKING SPRING	PA		11/25/2024		4,918		(59)			(59)		4,859	4,859			
100180267	LAVON	TX		11/25/2024		2,707		19			19		2,726	2,726			
100180268	CLINTON	TN		11/25/2024		2,487		(4)			(4)		2,483	2,483			
100180269	HASLET	TX		11/25/2024		2,990		3			3		2,993	2,993			
100180270	CHICAGO	IL		11/25/2024		6,544		(34)			(34)		6,510	6,510			
100180271	ALCOA	TN		11/25/2024		2,178		(41)			(41)		2,137	2,137			
100180272	NORTH PALM BEACH	FL		11/25/2024		8,652		(98)			(98)		8,554	8,554			
100180273	SAN LEANDRO	CA		11/25/2024		7,398		67			67		7,465	7,465			
100180275	JACKSON	NJ		11/25/2024		4,041		(1)			(1)		4,040	4,040			
100180276	TULSA	OK		11/25/2024		2,501		(18)			(18)		2,483	2,483			
100180277	FREDERICKSBURG	TX		11/25/2024		3,268		217			217		3,485	3,485			
100180278	LAS VEGAS	NV		11/25/2024		5,014		(6)			(6)		5,008	5,008			
100180279	LOS ANGELES	CA		11/25/2024		10,193		(122)			(122)		10,071	10,071			
100180280	BEAVERTON	OR		11/25/2024		9,707		(135)			(135)		9,572	9,572			
100180281	FATE	TX		11/25/2024		4,033		37			37		4,070	4,070			
100180282	KENNEWICK	WA		11/25/2024		6,098		74			74		6,172	6,172			
100180283	NORTHFIELD	NJ		11/25/2024		10,801		(224)			(224)		10,577	10,577			
100180284	WEBSTER	MA		11/25/2024		4,797		45			45		4,842	4,842			
100180285	CARLSBAD	CA		11/25/2024		5,676		35			35		5,711	5,711			
100180286	YAKIMA	WA		11/25/2024		15,980		263			263		16,243	16,243			
100180287	LAS VEGAS	NV		11/25/2024		3,585		51			51		3,636	3,636			
100180288	HOMESTEAD	FL		11/25/2024		3,418		(17)			(17)		3,401	3,401			
100180289	BULLHEAD CITY	AZ		11/25/2024		2,788		44			44		2,832	2,832			
100180290	OCEAN ISLE BEACH	NC		11/25/2024		5,693		(35)			(35)		5,658	5,658			
100180291	NEW FRANKLIN	OH		11/25/2024		2,325		5			5		2,330	2,330			
100180292	TORRINGTON	CT		11/25/2024		2,298		(10)			(10)		2,288	2,288			
100180293	MARICOPA	AZ		11/25/2024		28,797		276			276		29,073	29,073			
100180294	ARLINGTON	TX		11/25/2024		2,371		(39)			(39)		2,332	2,332			
100180295	TAYLOR	TX		11/25/2024		6,314		(83)			(83)		6,231	6,231			
100180297	SPIRIT LAKE	ID		11/25/2024		2,421		(27)			(27)		2,394	2,394			
100180298	DRIPPING SPRINGS	TX		11/25/2024		3,396		(6)			(6)		3,390	3,390			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180299	GERMANTOWN	MD		11/25/2024		11,088		(66)			(66)		11,022	11,022			
100180300	TEHACHAPI	CA		11/25/2024		6,180		56			56		6,236	6,236			
100180303	LAS VEGAS	NV		11/25/2024		7,404		164			164		7,568	7,568			
100180304	PARAMOUNT	CA		11/25/2024		6,386		14			14		6,400	6,400			
100180305	LA MESA	CA		11/25/2024		5,573		(11)			(11)		5,562	5,562			
100180306	SANTA FE	NM		11/25/2024		4,319		(15)			(15)		4,304	4,304			
100180307	ANNA	TX		11/25/2024		12,315		(49)			(49)		12,266	12,266			
100180308	PITTSBURG	CA		11/25/2024		4,718		(17)			(17)		4,701	4,701			
100180309	WESTAMPTON	NJ		11/25/2024		2,598		(19)			(19)		2,579	2,579			
100180310	SAN ANTONIO	TX		11/25/2024		3,329		(42)			(42)		3,287	3,287			
100180311	SAN JOSE	CA		11/25/2024		6,705		74			74		6,779	6,779			
100180312	VANCOUVER	WA		11/25/2024		6,028		153			153		6,181	6,181			
100180313	ANTIOCH	TN		11/25/2024		4,480		65			65		4,545	4,545			
100180314	MENIFEE	CA		11/25/2024		5,758		(27)			(27)		5,731	5,731			
100180315	PHILADELPHIA	PA		11/25/2024		2,126		(49)			(49)		2,077	2,077			
100180316	MELBOURNE BEACH	FL		11/25/2024		5,212		(27)			(27)		5,185	5,185			
100180317	ANNA	TX		11/25/2024		3,373		36			36		3,409	3,409			
100180318	NAPLES	FL		11/25/2024		4,230		(63)			(63)		4,167	4,167			
100180319	LEHI	UT		11/25/2024		3,701		32			32		3,733	3,733			
100180320	WAKE FOREST	NC		11/25/2024		3,833		54			54		3,887	3,887			
100180321	PAGOSA SPRINGS	CO		11/25/2024		4,906		115			115		5,021	5,021			
100180322	FERNANDINA BEACH	FL		11/25/2024		3,771		46			46		3,817	3,817			
100180323	FORT WORTH	TX		11/25/2024		5,421		139			139		5,560	5,560			
100180324	FITCHBURG	MA		11/25/2024		5,750		44			44		5,794	5,794			
100180325	PARKER	CO		11/25/2024		4,676		251			251		4,927	4,927			
100180326	SPRING HILL	TN		11/25/2024		3,294		30			30		3,324	3,324			
100180327	SPRING CITY	PA		11/25/2024		4,518		72			72		4,590	4,590			
100180328	SAN ANTONIO	TX		11/25/2024		6,948		192			192		7,140	7,140			
100180329	WEST SACRAMENTO	CA		11/25/2024		5,452		(33)			(33)		5,419	5,419			
100180330	SAN ANTONIO	TX		11/25/2024		3,274		68			68		3,342	3,342			
100180331	LONG BEACH	CA		11/25/2024		10,380		63			63		10,443	10,443			
100180332	MURFREESBORO	TN		11/25/2024		24,675		(352)			(352)		24,323	24,323			
100180333	IDAHO SPRINGS	CO		11/25/2024		5,940		73			73		6,013	6,013			
100180334	BLOOMINGTON	MN		11/25/2024		2,592		(7)			(7)		2,585	2,585			
100180335	LAVON	TX		11/25/2024		3,475		174			174		3,649	3,649			
100180336	BOSTON	MA		11/25/2024		7,983		(2)			(2)		7,981	7,981			
100180337	RINGWOOD	NJ		11/25/2024		4,021		13			13		4,034	4,034			
100180339	FORT WORTH	TX		11/25/2024		2,658		(16)			(16)		2,642	2,642			
100180340	AUBURN	AL		11/25/2024		3,259		(61)			(61)		3,198	3,198			
100180341	BILLINGS	MT		11/25/2024		2,737		(44)			(44)		2,693	2,693			
100180342	CHATTANOOGA	TN		11/25/2024		2,278		(11)			(11)		2,267	2,267			
100180343	DAWSONVILLE	GA		11/25/2024		3,416		19			19		3,435	3,435			
100180344	PHILADELPHIA	PA		11/25/2024		3,553		(31)			(31)		3,522	3,522			
100180346	WEST CHESTER	OH		11/25/2024		6,459		86			86		6,545	6,545			
100180347	CHARLOTTESVILLE	VA		11/25/2024		5,082		14			14		5,096	5,096			
100180348	WEST CHESTER	OH		11/25/2024		5,883		66			66		5,949	5,949			
100180349	CARTHAGE	TN		11/25/2024		2,886		(5)			(5)		2,881	2,881			
100180350	TEMPLE CITY	CA		11/25/2024		90,890		422			422		91,312	91,312			
100180351	LIBERTY HILL	TX		11/25/2024		3,818		81			81		3,899	3,899			
100180352	HOUSTON	TX		11/25/2024		210,708		(4,742)			(4,742)		205,966	205,966			
100180353	AUSTIN	TX		11/25/2024		3,409		(52)			(52)		3,357	3,357			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180355	WILMINGTON	DE		11/25/2024		2,634		(70)			(70)		2,564	2,564			
100180356	MANTECA	CA		11/25/2024		5,644		51			51		5,695	5,695			
100180357	CHICAGO	IL		11/25/2024		2,821		(32)			(32)		2,789	2,789			
100180358	BRISTOL	CT		11/25/2024		3,560							3,560	3,560			
100180360	LEANDER	TX		11/25/2024		6,617		81			81		6,698	6,698			
100180361	LIBERTY HILL	TX		11/25/2024		2,912		(30)			(30)		2,882	2,882			
100180362	OAK CREEK	WI		11/25/2024		2,588		50			50		2,638	2,638			
100180363	FRESNO	CA		11/25/2024		4,486		80			80		4,566	4,566			
100180364	BROOKSHIRE	TX		11/25/2024		5,137							5,137	5,137			
100180365	CEDAR KNOLLS	NJ		11/25/2024		4,272		(17)			(17)		4,255	4,255			
100180366	ARLINGTON	TX		11/25/2024		2,433		22			22		2,455	2,455			
100180367	GARLAND	TX		11/25/2024		17,021		300			300		17,321	17,321			
100180368	ARLINGTON	TX		11/25/2024		3,055		36			36		3,091	3,091			
100180369	PALM BEACH GARDENS	FL		11/25/2024		2,676		5			5		2,681	2,681			
100180370	TUCSON	AZ		11/25/2024		6,841		147			147		6,988	6,988			
100180371	LINCOLN	NH		11/25/2024		4,362		21			21		4,383	4,383			
100180372	CHULA VISTA	CA		11/25/2024		4,057		9			9		4,066	4,066			
100180373	EDINA	MN		11/25/2024		5,809		17			17		5,826	5,826			
100180374	BUTTE	MT		11/25/2024		2,517		(23)			(23)		2,494	2,494			
100180375	FRISCO	TX		11/25/2024		3,541		23			23		3,564	3,564			
100180376	EVERETT	WA		11/25/2024		5,414		2			2		5,416	5,416			
100180377	BORDENTOWN	NJ		11/25/2024		3,195		(37)			(37)		3,158	3,158			
100180378	SAN ANTONIO	TX		11/25/2024		8,599		106			106		8,705	8,705			
100180379	DENVER	CO		11/25/2024		2,676		(1)			(1)		2,675	2,675			
100180380	AVONDALE	AZ		11/25/2024		4,297		24			24		4,321	4,321			
100180381	DENVER	CO		11/25/2024		4,173		57			57		4,230	4,230			
100180382	CHERRY HILL	NJ		11/25/2024		2,423		19			19		2,442	2,442			
100180383	CINCINNATI	OH		11/25/2024		2,976		(45)			(45)		2,931	2,931			
100180384	LEOMINSTER	MA		11/25/2024		7,105							7,105	7,105			
100180385	CUB RUN	KY		11/25/2024		2,187		(45)			(45)		2,142	2,142			
100180386	BROKEN BOW	OK		11/25/2024		3,707		(22)			(22)		3,685	3,685			
100180387	BALDWIN PARK	CA		11/25/2024		5,988		(96)			(96)		5,892	5,892			
100180388	GILBERT	AZ		11/25/2024		4,014		34			34		4,048	4,048			
100180389	GARNER	NC		11/25/2024		4,888		49			49		4,937	4,937			
100180390	EDISON	NJ		11/25/2024		3,043		52			52		3,095	3,095			
100180391	RICHMOND	TX		11/25/2024		3,324		50			50		3,374	3,374			
100180392	PORTLAND	OR		11/25/2024		9,813		23			23		9,836	9,836			
100180393	PASADENA	TX		11/25/2024		2,387		(16)			(16)		2,371	2,371			
100180394	HAYWARD	CA		11/25/2024		7,962		133			133		8,095	8,095			
100180396	MIRAMAR BEACH	FL		11/25/2024		4,323		20			20		4,343	4,343			
100180397	FORT WORTH	TX		11/25/2024		2,929		23			23		2,952	2,952			
100180399	BROKEN ARROW	OK		11/25/2024		2,443		37			37		2,480	2,480			
100180400	RALEIGH	NC		11/25/2024		3,568		(17)			(17)		3,551	3,551			
100180401	HOUSTON	TX		11/25/2024		3,219		64			64		3,283	3,283			
100180402	LEANDER	TX		11/25/2024		3,594		42			42		3,636	3,636			
100180403	HORSESHOE BAY	TX		11/25/2024		7,761		237			237		7,998	7,998			
100180404	DACULA	GA		11/25/2024		2,943		11			11		2,954	2,954			
100180405	HOUSTON	TX		11/25/2024		2,327		(14)			(14)		2,313	2,313			
100180406	SARATOGA SPRINGS	UT		11/25/2024		3,708		32			32		3,740	3,740			
100180407	KINGS BEACH	CA		11/25/2024		5,022		43			43		5,065	5,065			
100180408	CUMMING	GA		11/25/2024		4,883		93			93		4,976	4,976			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180409	LAWRENCE	MA		11/25/2024		5,384		(35)			(35)		5,349	5,349			
100180410	SAINT PAUL	MN		11/25/2024		2,377		(44)			(44)		2,333	2,333			
100180411	DURHAM	NC		11/25/2024		3,784		2			2		3,786	3,786			
100180412	SAN LEANDRO	CA		11/25/2024		6,097		53			53		6,150	6,150			
100180413	LAGUNA NIGUEL	CA		11/25/2024		7,975		(17)			(17)		7,958	7,958			
100180414	VIRGINIA BEACH	VA		11/25/2024		6,156		85			85		6,241	6,241			
100180415	EAGLE RIVER	AK		11/25/2024		3,910		(32)			(32)		3,878	3,878			
100180416	SILVER SPRING	MD		11/25/2024		4,692		126			126		4,818	4,818			
100180417	PACIFICA	CA		11/25/2024		11,777		197			197		11,974	11,974			
100180418	ANNA	TX		11/25/2024		4,833		35			35		4,868	4,868			
100180419	PAYSON	AZ		11/25/2024		3,000		30			30		3,030	3,030			
100180420	HOUSTON	TX		11/25/2024		2,898		32			32		2,930	2,930			
100180421	MOUNTLAKE TERRACE	WA		11/25/2024		7,227		103			103		7,330	7,330			
100180422	LAS VEGAS	NV		11/25/2024		4,427		(11)			(11)		4,416	4,416			
100180423	NORTHBRIDGE	MA		11/25/2024		4,449		(30)			(30)		4,419	4,419			
100180424	BRYAN	TX		11/25/2024		4,446		155			155		4,601	4,601			
100180425	COLLEGE STATION	TX		11/25/2024		3,067		(7)			(7)		3,060	3,060			
100180426	WEST PALM BEACH	FL		11/25/2024		2,527		20			20		2,547	2,547			
100180427	RIVERTON	UT		11/25/2024		5,402		55			55		5,457	5,457			
100180428	HURRICANE	UT		11/25/2024		3,139		(4)			(4)		3,135	3,135			
100180429	FRAMINGHAM	MA		11/25/2024		4,734		17			17		4,751	4,751			
100180430	THE WOODLANDS	TX		11/25/2024		2,182		(60)			(60)		2,122	2,122			
100180431	MCKINNEY	TX		11/25/2024		3,372		(15)			(15)		3,357	3,357			
100180432	TULARE	CA		11/25/2024		8,374		(53)			(53)		8,321	8,321			
100180433	SAN MARCOS	TX		11/25/2024		2,582		5			5		2,587	2,587			
100180434	VIRGINIA BEACH	VA		11/25/2024		71,690		(755)			(755)		70,935	70,935			
100180435	AUSTIN	TX		11/25/2024		3,601		62			62		3,663	3,663			
100180436	NEW ORLEANS	LA		11/25/2024		2,742		(1)			(1)		2,741	2,741			
100180437	ELK GROVE	CA		11/25/2024		5,016		57			57		5,073	5,073			
100180438	WILLIS	TX		11/25/2024		6,434		213			213		6,647	6,647			
100180439	PLEASANT GROVE	UT		11/25/2024		3,078		(16)			(16)		3,062	3,062			
100180440	LOWELL	AR		11/25/2024		4,154		(16)			(16)		4,138	4,138			
100180441	MASON	OH		11/25/2024		2,503		(17)			(17)		2,486	2,486			
100180442	KNOXVILLE	TN		11/25/2024		4,767		(3)			(3)		4,764	4,764			
100180443	OAKLEY	CA		11/25/2024		4,365		37			37		4,402	4,402			
100180444	SURPRISE	AZ		11/25/2024		3,393		43			43		3,436	3,436			
100180445	WAUKEE	IA		11/25/2024		4,549		72			72		4,621	4,621			
100180446	RIVERSIDE	CA		11/25/2024		5,419		(43)			(43)		5,376	5,376			
100180448	EDISON	NJ		11/25/2024		15,799		(22)			(22)		15,777	15,777			
100180449	LELAND	NC		11/25/2024		2,744		11			11		2,755	2,755			
100180450	RALEIGH	NC		11/25/2024		3,706		31			31		3,737	3,737			
100180451	RIDGEFIELD	WA		11/25/2024		17,230		12			12		17,242	17,242			
100180452	SAN ANTONIO	TX		11/25/2024		2,647		37			37		2,684	2,684			
100180453	LITTLE EGG HARBOR TWP	NJ		11/25/2024		4,685		75			75		4,760	4,760			
100180454	VISALIA	CA		11/25/2024		2,781		61			61		2,842	2,842			
100180456	SEATTLE	WA		11/26/2024		5,209		(86)			(86)		5,123	5,123			
100180457	TAMPA	FL		11/26/2024		10,916		(337)			(337)		10,579	10,579			
100180458	BOWLING GREEN	KY		11/26/2024		7,650		(229)			(229)		7,421	7,421			
100180459	MIAMI	FL		11/26/2024		5,814		(92)			(92)		5,722	5,722			
100180460	SARASOTA	FL		11/26/2024		86,464		(3,789)			(3,789)		82,675	82,675			
100180462	LIGHTHOUSE POINT	FL		11/26/2024		25,829		(1,209)			(1,209)		24,620	24,620			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180463	LA PORTE	IN		11/26/2024		2,709		(114)			(114)		2,595	2,595			
100180465	MATTHEWS	NC		11/26/2024		5,648		(262)			(262)		5,386	5,386			
100180466	KISSIMMEE	FL		11/26/2024		2,466		(112)			(112)		2,354	2,354			
100180467	PORT CHARLOTTE	FL		11/26/2024		9,817		(694)			(694)		9,123	9,123			
100180470	SAN JUAN CAPISTRANO	CA		11/26/2024		20,983		(172)			(172)		20,811	20,811			
100180471	GALLATIN	TN		11/26/2024		3,463		(116)			(116)		3,347	3,347			
100180472	SAVANNAH	GA		11/26/2024		9,982		(267)			(267)		9,715	9,715			
100180473	TUCSON	AZ		11/26/2024		1,343		(64)			(64)		1,279	1,279			
100180474	HIALEAH	FL		11/26/2024		8,917		(202)			(202)		8,715	8,715			
100180475	SPRING HILL	FL		11/26/2024		712		(45)			(45)		667	667			
100180476	HOUSTON	TX		11/26/2024		635,283		(6,971)			(6,971)		628,312	628,312			
100180477	PARKER	AZ		11/26/2024		11,220		(185)			(185)		11,035	11,035			
100180478	SAN DIEGO	CA		11/26/2024		2,482		(57)			(57)		2,425	2,425			
100180479	SANTA BARBARA	CA		11/26/2024		12,365		(70)			(70)		12,295	12,295			
100180480	RICHMOND HILL	NY		11/26/2024		6,316		(192)	2		(194)		6,122	5,629		(493)	(493)
100180481	MCKINNEY	TX		11/26/2024		2,838		(87)			(87)		2,751	2,751			
100180483	SUNSET BEACH	NC		11/26/2024		10,698		(278)			(278)		10,420	10,420			
100180484	SPARTANBURG	SC		11/26/2024		1,585		(84)			(84)		1,501	1,501			
100180486	AUSTIN	TX		11/26/2024		7,081		(190)			(190)		6,891	6,891			
100180491	CLEARWATER	FL		11/26/2024		3,112		(29)			(29)		3,083	3,083			
100180492	BAKERSFIELD	CA		11/26/2024		1,074		(38)			(38)		1,036	1,036			
100180493	WEST HOLLYWOOD	CA		11/26/2024		12,080		184			184		12,264	12,264			
100180496	ANNAPOLIS	MD		11/26/2024		4,852		(10)			(10)		4,842	4,842			
100180500	CHICAGO	IL		11/26/2024		747		(66)			(66)		681	681			
100180501	LAS VEGAS	NV		11/26/2024		35,125		275			275		35,400	35,400			
100180503	TEMPLE	GA		11/26/2024		780		(37)			(37)		743	743			
100180504	JACKSONVILLE	FL		11/26/2024		2,481		8			8		2,489	2,489			
100180505	MIAMI	FL		11/26/2024		4,271		(58)			(58)		4,213	4,213			
100180506	THOUSAND OAKS	CA		11/26/2024		4,077		(96)			(96)		3,981	3,981			
100180507	POWELL	OH		11/26/2024		2,213		25			25		2,238	2,238			
100180510	COLUMBUS	OH		11/26/2024		1,774		2			2		1,776	1,776			
100180511	SARASOTA	FL		11/26/2024		2,231		30			30		2,261	2,261			
100180512	PHOENIX	AZ		11/26/2024		2,180		(67)			(67)		2,113	2,113			
100180513	HOUSTON	TX		11/26/2024		2,510		(106)			(106)		2,404	2,404			
100180514	LA CROSSE	WI		11/26/2024		2,272		(72)			(72)		2,200	2,200			
100180515	DOWNEY	CA		11/26/2024		3,478		14			14		3,492	3,492			
100180516	LAS VEGAS	NV		11/26/2024		2,710		6			6		2,716	2,716			
100180517	HOUSTON	TX		11/26/2024		2,502		(98)			(98)		2,404	2,404			
100180518	MANDEVILLE	LA		11/26/2024		1,705		(40)			(40)		1,665	1,665			
100180519	GRAND RAPIDS	MI		11/26/2024		2,544		(7)			(7)		2,537	2,537			
100180520	HOUSTON	TX		11/26/2024		2,510		(106)			(106)		2,404	2,404			
100180521	GERMANTOWN	MD		11/26/2024		2,565		10			10		2,575	2,575			
100180522	CLARKSVILLE	TN		11/26/2024		2,153		16			16		2,169	2,169			
100180523	PALOS HILLS	IL		11/26/2024		5,901		(203)			(203)		5,698	5,698			
100180527	PHOENIX	AZ		11/26/2024		2,237		35			35		2,272	2,272			
100180531	LOS ANGELES	CA		11/26/2024		5,338		(174)			(174)		5,164	5,164			
100180536	FARMINGTON	NM		11/26/2024		9,485		(365)			(365)		9,120	9,120			
100180539	MARINA	CA		11/26/2024		2,228		(34)			(34)		2,194	2,194			
100180540	FORT THOMAS	KY		11/26/2024		2,989		101			101		3,090	3,090			
100180541	SANTA MARIA	CA		11/26/2024		3,645		(15)			(15)		3,630	3,630			
100180542	PALM DESERT	CA		11/26/2024		11,589		(52)			(52)		11,537	11,537			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180543	LOS ANGELES	CA		11/26/2024		8,213		84			84		8,297	8,297			
100180544	DUDLEY	MA		11/26/2024		2,493		(19)			(19)		2,474	2,474			
100180545	WINCHESTER	TN		11/26/2024		1,967		(94)			(94)		1,873	1,873			
100180546	CHICAGO	IL		11/26/2024		6,963		(12)			(12)		6,951	6,951			
100180547	WENATCHEE	WA		11/26/2024		6,069		(93)			(93)		5,976	5,976			
100180548	COMPTON (AREA)	CA		11/26/2024		3,894		61			61		3,955	3,955			
100180549	UNCASVILLE	CT		11/26/2024		3,035		(120)			(120)		2,915	2,915			
100180550	LAS VEGAS	NV		11/26/2024		2,966		(141)			(141)		2,825	2,825			
100180551	DOWNEY	CA		11/26/2024		4,803		(96)			(96)		4,707	4,707			
100180552	SAN BERNARDINO	CA		11/26/2024		2,830		(44)			(44)		2,786	2,786			
100180553	VALENCIA	CA		11/26/2024		6,714		(189)			(189)		6,525	6,525			
100180554	SIMI VALLEY	CA		11/26/2024		116,880		(2,924)			(2,924)		113,956	113,956			
100180555	DALLAS	TX		11/26/2024		6,778		(130)			(130)		6,648	6,648			
100180556	PIRU	CA		11/26/2024		3,735		(15)			(15)		3,720	3,720			
100180557	BURBANK	CA		11/26/2024		12,499		(167)			(167)		12,332	12,332			
100180558	JOELTON	TN		11/26/2024		7,257		(51)			(51)		7,206	7,206			
100180559	SACRAMENTO	CA		11/26/2024		2,249		(68)			(68)		2,181	2,181			
100180560	MIAMI	FL		11/26/2024		3,107		(148)			(148)		2,959	2,959			
100180561	APOPKA	FL		11/26/2024		2,399		(42)			(42)		2,357	2,357			
100180562	IVA	SC		11/26/2024		2,088		25			25		2,113	2,113			
100180563	MIAMI	FL		11/26/2024		3,097		(77)			(77)		3,020	3,020			
100180564	ACTON	CA		11/26/2024		2,311		(54)			(54)		2,257	2,257			
100180565	RENO	NV		11/26/2024		7,058		(171)			(171)		6,887	6,887			
100180567	FREDERICKSBURG	VA		11/26/2024		2,984		(142)			(142)		2,842	2,842			
100180568	CAMINO	CA		11/26/2024		3,073		5			5		3,078	3,078			
100180569	GERMANTOWN	MD		11/26/2024		2,223		25			25		2,248	2,248			
100180570	PALMDALE	CA		11/26/2024		3,360		(143)			(143)		3,217	3,217			
100180571	DURHAM	NC		11/26/2024		2,679		(89)			(89)		2,590	2,590			
100180572	LONG BEACH	CA		11/26/2024		7,056		(47)			(47)		7,009	7,009			
100180573	ROYAL PALM BEACH	FL		11/26/2024		1,906		(57)			(57)		1,849	1,849			
100180574	NEW BRAUNFELS	TX		11/26/2024		2,201		(50)			(50)		2,151	2,151			
100180575	BOWIE	MD		11/26/2024		3,586		8			8		3,594	3,594			
100180576	MORENO VALLEY	CA		11/26/2024		6,213		114			114		6,327	6,327			
100180577	RIVERSIDE	CA		11/26/2024		8,215		(326)			(326)		7,889	7,889			
100180578	BELLFLOWER	CA		11/26/2024		2,403		(6)			(6)		2,397	2,397			
100180579	VENTURA	CA		11/26/2024		9,227		(439)			(439)		8,788	8,788			
100180580	OCEANSIDE	CA		11/26/2024		14,592		(79)			(79)		14,513	14,513			
100180581	STOCKTON	CA		11/26/2024		3,933		(178)			(178)		3,755	3,755			
100180582	LOS ANGELES	CA		11/26/2024		2,805		(61)			(61)		2,744	2,744			
100180583	ACAMPO	CA		11/26/2024		15,298		(293)			(293)		15,005	15,005			
100180584	VENTURA	CA		11/26/2024		17,743		(204)			(204)		17,539	17,539			
100180585	BLUFF DALE	TX		11/26/2024		3,889		(69)			(69)		3,820	3,820			
100180586	ALEXANDRIA	VA		11/26/2024		2,014		(15)			(15)		1,999	1,999			
100180587	SAN DIEGO	CA		11/26/2024		9,944		(229)			(229)		9,715	9,715			
100180588	SAN ANTONIO	TX		11/26/2024		11,852		13			13		11,865	11,865			
100180589	HOMESTEAD	FL		11/26/2024		3,564		(129)			(129)		3,435	3,435			
100180590	SAN ANTONIO	TX		11/26/2024		347		(17)			(17)		330	330			
100180591	FARINA	IL		11/26/2024		1,173		(56)			(56)		1,117	1,117			
100180592	AUBURN	WA		11/26/2024		3,269		(4)			(4)		3,265	3,265			
100180593	PASADENA	CA		11/26/2024		4,785		(103)			(103)		4,682	4,682			
100180594	HOUSTON	TX		11/26/2024		2,197		(13)			(13)		2,184	2,184			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180595	LIVERMORE	CA		11/26/2024		12,143		(101)			(101)		12,042	12,042			
100180596	PORTLAND	OR		11/26/2024		7,689		(193)			(193)		7,496	7,496			
100180597	WESTLAKE VILLAGE	CA		11/26/2024		22,132		(844)			(844)		21,288	21,288			
100180598	LAS VEGAS	NV		11/26/2024		12,580		(598)			(598)		11,982	11,982			
100180599	WALTHAM	MA		11/26/2024		14,267		(38)			(38)		14,229	14,229			
100180600	HONOLULU	HI		11/26/2024		7,610		(134)			(134)		7,476	7,476			
100180601	SEATTLE	WA		11/26/2024		7,653		247			247		7,900	7,900			
100180602	PALMDALE	CA		11/26/2024		5,932		(158)			(158)		5,774	5,774			
100180603	MURRIETA	CA		11/26/2024		10,472		(430)			(430)		10,042	10,042			
100180605	BELLFLOWER	CA		11/26/2024		5,223		(153)			(153)		5,070	5,070			
100180606	HOUSTON	TX		11/26/2024		1,537		(73)			(73)		1,464	1,464			
100180607	ATWATER	CA		11/26/2024		5,953		(35)			(35)		5,918	5,918			
100180608	BALTIMORE	MD		11/26/2024		2,140		(15)			(15)		2,125	2,125			
100180609	AIKEN	SC		11/26/2024		8,571		(121)			(121)		8,450	8,450			
100180610	CENTRALIA	WA		11/26/2024		4,771		(227)			(227)		4,544	4,544			
100180611	KNOXVILLE	TN		11/26/2024		2,686		(88)			(88)		2,598	2,598			
100180612	BRANFORD	CT		11/26/2024		2,728		(37)			(37)		2,691	2,691			
100180613	HOUSTON	TX		11/26/2024		8,146		(387)			(387)		7,759	7,759			
100180614	ANAHEIM	CA		11/26/2024		4,636		(10)			(10)		4,626	4,626			
100180615	LAUREL	MD		11/26/2024		3,732		(18)			(18)		3,714	3,714			
100180616	MORGANVILLE	NJ		11/26/2024		2,788		(132)			(132)		2,656	2,656			
100180617	CHATSWORTH	CA		11/26/2024		15,696		(309)			(309)		15,387	15,387			
100180618	PORTLAND	MI		11/26/2024		2,239		(47)			(47)		2,192	2,192			
100180619	KENNESAW	GA		11/26/2024		1,764							1,764	1,764			
100180620	DELAND	FL		11/26/2024		5,012		(146)			(146)		4,866	4,866			
100180621	TUCSON	AZ		11/26/2024		9,522		(111)			(111)		9,411	9,411			
100180622	TEMPLE HILLS	MD		11/26/2024		3,431		(24)			(24)		3,407	3,407			
100180623	REISTERSTOWN	MD		11/26/2024		2,501		(18)			(18)		2,483	2,483			
100180624	PASADENA	CA		11/26/2024		14,537		(93)			(93)		14,444	14,444			
100180625	SAN FRANCISCO	CA		11/26/2024		7,095		(184)			(184)		6,911	6,911			
100180628	ARLINGTON	VA		11/26/2024		6,215		(201)			(201)		6,014	6,014			
100180629	ARLINGTON	VA		11/26/2024		6,103		(235)			(235)		5,868	5,868			
100180633	VIENNA	VA		11/26/2024		6,583		(189)			(189)		6,394	6,394			
100180634	KISSIMMEE	FL		11/26/2024		2,000		(95)			(95)		1,905	1,905			
100180635	SARASOTA	FL		11/26/2024		2,930		(139)			(139)		2,791	2,791			
100180636	IRVING	TX		11/26/2024		9,142		(375)			(375)		8,767	8,767			
100180637	CHULA VISTA	CA		11/26/2024		11,118		(44)			(44)		11,074	11,074			
100180638	HOMESTEAD	FL		11/26/2024		3,552		(120)			(120)		3,432	3,432			
100180639	PLACERVILLE	CA		11/26/2024		6,033		(69)			(69)		5,964	5,964			
100180640	LAKE HAVASU CITY	AZ		11/26/2024		5,876		(231)			(231)		5,645	5,645			
100180642	LOS GATOS	CA		11/26/2024		12,582		(587)			(587)		11,995	11,995			
100180643	LAS VEGAS	NV		11/26/2024		3,300		(78)			(78)		3,222	3,222			
100180644	WALNUT CREEK	CA		11/26/2024		8,065		(205)			(205)		7,860	7,860			
100180645	TUSTIN	CA		11/26/2024		14,310		(101)			(101)		14,209	14,209			
100180646	RANCHO CUCAMONGA	CA		11/26/2024		4,906		(167)			(167)		4,739	4,739			
100180647	CINCINNATI	OH		11/26/2024		7,287		(45)			(45)		7,242	7,242			
100180648	INLET BEACH	FL		11/26/2024		11,294		(342)			(342)		10,952	10,952			
100180649	LAS VEGAS	NV		11/26/2024		6,339		(225)			(225)		6,114	6,114			
100180650	INDIO	CA		11/26/2024		4,681		(91)			(91)		4,590	4,590			
100180653	PROSPER	TX		11/26/2024		12,451		(216)			(216)		12,235	12,235			
100180654	HOUSTON	TX		11/26/2024		1,725		(82)			(82)		1,643	1,643			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180656	TOLEDO	OH		11/26/2024		2,391		(79)			(79)		2,312	2,312			
100180658	NEWCASTLE	CA		11/26/2024		18,891		(108)			(108)		18,783	18,783			
100180659	AUSTIN	TX		11/26/2024		12,698		(366)			(366)		12,332	12,332			
100180660	HILLSIDE	NJ		11/26/2024		7,126		(276)			(276)		6,850	6,850			
100180662	SAN DIEGO	CA		11/26/2024		2,638		(104)			(104)		2,534	2,534			
100180663	HAINES CITY	FL		11/26/2024		1,741		(83)			(83)		1,658	1,658			
100180664	SALEM	OR		11/26/2024		12,669		(101)			(101)		12,568	12,568			
100180665	GLENDALE	CA		11/26/2024		21,184		(227)			(227)		20,957	20,957			
100180666	CHINO HILLS	CA		11/26/2024		8,527		(250)			(250)		8,277	8,277			
100180667	MICHIGAN CITY	IN		11/26/2024		3,699		(135)			(135)		3,564	3,564			
100180668	WELLINGTON	FL		11/26/2024		6,071		(148)			(148)		5,923	5,923			
100180670	HOLLYWOOD	FL		11/26/2024		747		(29)			(29)		718	718			
100180671	CITRUS SPRINGS	FL		11/26/2024		2,171		(71)			(71)		2,100	2,100			
100180672	OAK HILLS	CA		11/26/2024		4,829		(160)			(160)		4,669	4,669			
100180674	ROGERSVILLE	MO		11/26/2024		4,935		(138)			(138)		4,797	4,797			
100180675	MIAMI	FL		11/26/2024		5,181		(133)			(133)		5,048	5,048			
100180676	POMONA	CA		11/26/2024		4,440		(156)			(156)		4,284	4,284			
100180679	DALLAS	TX		11/26/2024		10,364		(316)			(316)		10,048	10,048			
100180680	BAKERSFIELD	CA		11/26/2024		3,211		(134)			(134)		3,077	3,077			
100180681	SUNNYVALE	CA		11/26/2024		12,317		(490)			(490)		11,827	11,827			
100180685	OJAI	CA		11/26/2024		13,344		(102)			(102)		13,242	13,242			
100180687	PALO CEDRO	CA		11/26/2024		3,614		(66)			(66)		3,548	3,548			
100180688	MIAMI	FL		11/26/2024		3,275		(101)			(101)		3,174	3,174			
100180689	HILLSBORO	OR		11/26/2024		3,533		(107)			(107)		3,426	3,426			
100180693	MIAMI GARDENS	FL		11/26/2024		3,076		(137)			(137)		2,939	2,939			
100180694	MIAMI	FL		11/26/2024		9,564		(195)			(195)		9,369	9,369			
100180695	DURANGO	CO		11/26/2024		7,527		(114)			(114)		7,413	7,413			
100180696	WYOMING	MI		11/26/2024		2,135		(79)			(79)		2,056	2,056			
100180697	TACOMA	WA		11/26/2024		4,617		(58)			(58)		4,559	4,559			
100180698	LAS VEGAS	NV		11/26/2024		5,272		(66)			(66)		5,206	5,206			
100180699	CHICAGO	IL		11/26/2024		7,030		(173)			(173)		6,857	6,857			
100180700	PALM SPRINGS	CA		11/26/2024		6,161		(293)			(293)		5,868	5,868			
100180701	LATHROP	CA		11/26/2024		4,623		(112)			(112)		4,511	4,511			
100180702	NEW CANEY	TX		11/26/2024		1,835		(53)			(53)		1,782	1,782			
100180703	BEDFORD	TX		11/26/2024		2,043		(91)			(91)		1,952	1,952			
100180704	RANCHO SANTA MARGARITA	CA		11/26/2024		5,714		(188)			(188)		5,526	5,526			
100180705	LANCASTER	SC		11/26/2024		2,606		(78)			(78)		2,528	2,528			
100180706	NEWPORT COAST AREA NEWPORT BE	CA		11/26/2024		26,639		(1,037)			(1,037)		25,602	25,602			
100180707	VALLEJO	CA		11/26/2024		7,095		(192)			(192)		6,903	6,903			
100180709	CAPE CORAL	FL		11/26/2024		3,434		(53)			(53)		3,381	3,381			
100180712	DESERT HOT SPRINGS	CA		11/26/2024		2,962		(117)			(117)		2,845	2,845			
100180713	DAVENPORT	FL		11/26/2024		3,221		(54)			(54)		3,167	3,167			
100180714	CONCORD	CA		11/26/2024		7,476		(174)			(174)		7,302	7,302			
100180715	BUENA PARK	CA		11/26/2024		6,367		(161)			(161)		6,206	6,206			
100180716	CHINO HILLS	CA		11/26/2024		9,891		(116)			(116)		9,775	9,775			
100180717	PORTLAND	OR		11/26/2024		6,457		(110)			(110)		6,347	6,347			
100180718	AIKEN	SC		11/26/2024		5,111		(92)			(92)		5,019	5,019			
100180719	HEMET	CA		11/26/2024		3,622		(45)			(45)		3,577	3,577			
100180721	SACRAMENTO	CA		11/26/2024		4,566		(115)			(115)		4,451	4,451			
100180722	HUNTERSVILLE	NC		11/26/2024		5,111		(168)			(168)		4,943	4,943			
100180725	MIAMI	FL		11/26/2024		9,616		(441)			(441)		9,175	9,175			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180726	BATON ROUGE	LA		11/26/2024		5,074		(184)			(184)		4,890	4,890			
100180727	NEW BEDFORD	MA		11/26/2024		7,308		(121)			(121)		7,187	7,187			
100180728	BELLEROSE	NY		11/26/2024		3,591		(40)			(40)		3,551	3,551			
100180730	CHICAGO	IL		11/26/2024		2,608		(73)			(73)		2,535	2,535			
100180731	LAKE STEVENS	WA		11/26/2024		12,738		(382)			(382)		12,356	12,356			
100180732	GREENSBORO	NC		11/26/2024		1,581		(65)			(65)		1,516	1,516			
100180733	SANTA CLARITA	CA		11/26/2024		18,725		(473)			(473)		18,252	18,252			
100180735	LOMITA	CA		11/26/2024		15,304		(103)			(103)		15,201	15,201			
100180737	PITTSBURGH	PA		11/26/2024		2,594		(97)			(97)		2,497	2,497			
100180738	RED BANK	NJ		11/26/2024		26,566		(683)			(683)		25,883	25,883			
100180739	CHATTANOOGA	TN		11/26/2024		3,563		(50)			(50)		3,513	3,513			
100180740	PORT ISABEL	TX		11/26/2024		2,372		(131)			(131)		2,241	2,241			
100180743	BRIGANTINE	NJ		11/26/2024		2,979		(150)			(150)		2,829	2,829			
100180744	HOUSTON	TX		11/26/2024		4,948		(235)			(235)		4,713	4,713			
100180745	MIAMI	FL		11/26/2024		3,250		(128)			(128)		3,122	3,122			
100180746	OKLAHOMA CITY	OK		11/26/2024		2,146		(72)			(72)		2,074	2,074			
100180748	GALVESTON	TX		11/26/2024		7,661		(364)			(364)		7,297	7,297			
100180750	SPRING HILL	FL		11/26/2024		3,428		46			46		3,474	3,474			
100180752	LEHIGH ACRES	FL		11/26/2024		2,400		(111)			(111)		2,289	2,289			
100180753	LAKEWOOD	CO		11/26/2024		12,913		(355)			(355)		12,558	12,558			
100180754	MURRIETA	CA		11/26/2024		8,295		(274)			(274)		8,021	8,021			
100180755	BIRMINGHAM	MI		11/26/2024		21,351		(942)			(942)		20,409	20,409			
100180756	WOODLAND	CA		11/26/2024		5,059		(241)			(241)		4,818	4,818			
100180757	SILVER SPRING	MD		11/26/2024		6,608		(288)			(288)		6,320	6,320			
100180758	WALPOLE	MA		11/26/2024		7,053		(106)			(106)		6,947	6,947			
100180759	SANBORNVILLE	NH		11/26/2024		861		(41)			(41)		820	820			
100180764	GRANGER	IN		11/26/2024		2,919		(111)			(111)		2,808	2,808			
100180765	CHESTERFIELD	VA		11/26/2024		2,315		(52)			(52)		2,263	2,263			
100180766	HAGERSTOWN	MD		11/26/2024		1,934		(92)			(92)		1,842	1,842			
100180767	SAN DIEGO	CA		11/26/2024		12,348		(146)			(146)		12,202	12,202			
100180768	SPRING HILL	KS		11/26/2024		51,674		(1,209)			(1,209)		50,465	50,465			
100180769	AYDEN	NC		11/26/2024		861		(32)			(32)		829	829			
100180770	BARTOW	FL		11/26/2024		1,496		(53)			(53)		1,443	1,443			
100180771	PUNTA GORDA	FL		11/26/2024		2,349		(106)			(106)		2,243	2,243			
100180772	PINECREST	FL		11/26/2024		26,572		(239)			(239)		26,333	26,333			
100180773	VALLEY VILLAGE	CA		11/26/2024		4,180		(132)			(132)		4,048	4,048			
100180774	SARASOTA	FL		11/26/2024		3,703		(176)			(176)		3,527	3,527			
100180776	LOUISA	VA		11/26/2024		4,632		(62)			(62)		4,570	4,570			
100180777	TYLER	TX		11/26/2024		920		(44)			(44)		876	876			
100180779	SHERIDAN	WY		11/26/2024		5,799		(76)			(76)		5,723	5,723			
100180780	HASTINGS	NE		11/26/2024		1,512		(61)			(61)		1,451	1,451			
100180781	BOCA RATON	FL		11/26/2024		983		(47)			(47)		936	936			
100180782	VIENNA	VA		11/26/2024		6,422		(226)			(226)		6,196	6,196			
100180783	CLOVIS	CA		11/26/2024		6,009		(131)			(131)		5,878	5,878			
100180784	LONE TREE	CO		11/26/2024		15,249		(500)			(500)		14,749	14,749			
100180786	FORT COLLINS	CO		11/26/2024		7,826		(185)			(185)		7,641	7,641			
100180787	RANCHO MIRAGE	CA		11/26/2024		2,675		(118)			(118)		2,557	2,557			
100180790	JACKSONVILLE	FL		11/26/2024		1,141		(54)			(54)		1,087	1,087			
100180792	BISMARCK	ND		11/26/2024		572		(27)			(27)		545	545			
100180793	AROMAS	CA		11/26/2024		32,196		(677)			(677)		31,519	31,519			
100180794	SOUTHWEST RANCHES	FL		11/26/2024		13,755		(228)			(228)		13,527	13,527			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180796	HALLANDALE BEACH	FL		11/26/2024		1,494		(71)			(71)		1,423	1,423			
100180797	CELESTE	TX		11/26/2024		7,450		(5)			(5)		7,445	7,445			
100180799	SCHIEDAM	NLD		11/27/2024		1,201,672						24,018	1,225,690	1,325,283	99,593		99,593
100180800	WEERT	NLD		11/27/2024										232	232		232
100180801	OIRSBEEK	NLD		11/27/2024										278	278		278
100180802	VLAARDINGEN	NLD		11/27/2024										329	329		329
100180803	ROTTERDAM	NLD		11/27/2024										269	269		269
100180804	ROTTERDAM	NLD		11/27/2024		4,760						95	4,855	5,292	437		437
100180805	MAARHEEZE	NLD		11/27/2024										186	186		186
100180806	MIDDELBURG	NLD		11/27/2024		38,321						766	39,087	40,506	1,420		1,420
100180807	VEENENDAAL	NLD		11/27/2024										148	148		148
100180808	LEIDEN	NLD		11/27/2024										940	940		940
100180809	HILLEGOM	NLD		11/27/2024										672	672		672
100180810	UTRECHT	NLD		11/27/2024										981	981		981
100180811	ROTTERDAM	NLD		11/27/2024										157	157		157
100180812	ENSCHEDE	NLD		11/27/2024										121	121		121
100180813	EMMER-COMPASCUUM	NLD		11/27/2024										236	236		236
100180814	EMMER-COMPASCUUM	NLD		11/27/2024		878						18	896	977	81		81
100180816	AMSTELVEEN	NLD		10/28/2024										469	469		469
100180817	S-GRAVENHAGE	NLD		11/27/2024										1,098	1,098		1,098
100180818	ARNHEM	NLD		11/27/2024										281	281		281
100180819	VEENENDAAL	NLD		11/27/2024										531	531		531
100180820	VEENENDAAL	NLD		11/27/2024										213	213		213
100180821	S-GRAVENHAGE	NLD		11/27/2024										658	658		658
100180822	S-GRAVENHAGE	NLD		11/27/2024		1,538						31	1,569	1,728	158		158
100180823	WINTERSWIJK	NLD		11/27/2024										629	629		629
100180824	EINDHOVEN	NLD		11/27/2024		102,845						2,056	104,901	105,153	252		252
100180825	DEVENTER	NLD		11/27/2024		94,830						1,895	96,725	108,072	11,347		11,347
100180826	AMSTERDAM	NLD		11/27/2024										442	442		442
100180827	S-GRAVENHAGE	NLD		11/27/2024										572	572		572
100180828	S-GRAVENHAGE	NLD		11/27/2024		2,132						43	2,175	2,373	198		198
100180829	UTRECHT	NLD		10/28/2024										169	169		169
100180830	UTRECHT	NLD		10/28/2024										310	310		310
100180831	EINDHOVEN	NLD		11/27/2024										294	294		294
100180832	EINDHOVEN	NLD		11/27/2024										215	215		215
100180834	SCHIEDAM	NLD		11/27/2024										191	191		191
100180835	ROTTERDAM	NLD		11/27/2024										159	159		159
100180836	S-HERTOGENBOSCH	NLD		11/27/2024										853	853		853
100180837	ARNHEM	NLD		11/27/2024										174	174		174
100180838	TER APEL	NLD		11/27/2024										309	309		309
100180839	TER APEL	NLD		11/27/2024		1,608						32	1,640	1,780	140		140
100180840	S-GRAVENHAGE	NLD		11/27/2024		268,842						5,373	274,215	304,541	30,326		30,326
100180841	S-GRAVENHAGE	NLD		11/27/2024		27,246						545	27,791	30,502	2,711		2,711
100180842	ROTTERDAM	NLD		11/27/2024										1,314	1,314		1,314
100180843	GRONINGEN	NLD		10/28/2024										240	240		240
100180844	VOORHOUT	NLD		11/27/2024										467	467		467
100180845	VLISSINGEN	NLD		11/27/2024										184	184		184
100180846	VLISSINGEN	NLD		11/27/2024		152						3	155	178	24		24
100180847	HEERLEN	NLD		11/27/2024										390	390		390
100180848	AMSTELVEEN	NLD		10/28/2024										1,134	1,134		1,134
100180849	LEIDEN	NLD		11/27/2024										1,221	1,221		1,221

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180850	ROTTERDAM	NLD		11/27/2024										142	142		142
100180851	AMSTERDAM	NLD		11/27/2024										951	951		951
100180852	HOOGEVEEN	NLD		10/28/2024										130	130		130
100180853	APELDOORN	NLD		11/27/2024										1,956	1,956		1,956
100180854	VENRAY	NLD		11/27/2024										134	134		134
100180855	PUTTE	NLD		10/28/2024		134,589						2,690	137,279	152,596	15,317		15,317
100180856	KOOG AAN DE ZAAN	NLD		11/27/2024										424	424		424
100180864	UNITED KINGDOM	GBR		11/27/2024		25							25	67	42		42
100180865	UNITED KINGDOM	GBR		11/27/2024		31							31	134	103		103
100180866	UNITED KINGDOM	GBR		11/27/2024		24							24	56	31		31
100180867	UNITED KINGDOM	GBR		11/27/2024		58						1	59	228	170		170
100180868	UNITED KINGDOM	GBR		11/27/2024		1,984						25	2,009	2,135	126		126
100180869	UNITED KINGDOM	GBR		11/27/2024		105						1	106	428	322		322
100180870	UNITED KINGDOM	GBR		11/27/2024		20							20	69	49		49
100180871	UNITED KINGDOM	GBR		11/27/2024		39							39	110	72		72
100180872	UNITED KINGDOM	GBR		11/27/2024		39						1	40	114	74		74
100180873	UNITED KINGDOM	GBR		11/27/2024		50						1	51	146	95		95
100180874	UNITED KINGDOM	GBR		11/27/2024		39							39	110	72		72
100180875	UNITED KINGDOM	GBR		11/27/2024		39						1	40	113	74		74
100180876	UNITED KINGDOM	GBR		11/27/2024		50						1	51	146	95		95
100180877	UNITED KINGDOM	GBR		11/27/2024		40						1	41	117	76		76
100180878	UNITED KINGDOM	GBR		11/27/2024		50						1	51	7	(44)		(44)
100180879	UNITED KINGDOM	GBR		11/27/2024		2,039						26	2,065	2,248	183		183
100180880	UNITED KINGDOM	GBR		11/27/2024		20							20	86	66		66
100180881	UNITED KINGDOM	GBR		11/27/2024		58						1	59	237	177		177
100180882	UNITED KINGDOM	GBR		11/27/2024		37							37	97	61		61
100180883	UNITED KINGDOM	GBR		11/27/2024		22							22	77	55		55
100180885	UNITED KINGDOM	GBR		11/27/2024		16							16	58	42		42
100180886	UNITED KINGDOM	GBR		11/27/2024		42						1	43	216	173		173
100180887	UNITED KINGDOM	GBR		11/27/2024		27							27	106	79		79
100180888	UNITED KINGDOM	GBR		11/27/2024		27							27	108	81		81
100180889	UNITED KINGDOM	GBR		11/27/2024		19							19	69	50		50
100180890	UNITED KINGDOM	GBR		11/27/2024		103						1	104	386	281		281
100180891	UNITED KINGDOM	GBR		11/27/2024		89						1	90	362	273		273
100180892	UNITED KINGDOM	GBR		11/27/2024		32							32	134	103		103
100180893	UNITED KINGDOM	GBR		11/27/2024		45						1	46	4	(42)		(42)
100180894	UNITED KINGDOM	GBR		11/27/2024		44						1	45	176	130		130
100180895	UNITED KINGDOM	GBR		11/27/2024		56						1	57	239	183		183
100180896	UNITED KINGDOM	GBR		11/27/2024		74						1	75	318	244		244
100180897	UNITED KINGDOM	GBR		11/27/2024		22							22	93	71		71
100180898	UNITED KINGDOM	GBR		11/27/2024		17							17	69	51		51
100180899	UNITED KINGDOM	GBR		11/27/2024		29							29	78	49		49
100180900	UNITED KINGDOM	GBR		11/27/2024		25							25	99	74		74
100180901	UNITED KINGDOM	GBR		11/27/2024		34							34	137	103		103
100180902	UNITED KINGDOM	GBR		11/27/2024		23							23	89	66		66
100180903	UNITED KINGDOM	GBR		11/27/2024		1,787						23	1,810	1,934	124		124
100180904	UNITED KINGDOM	GBR		11/27/2024		25							25	107	82		82
100180906	UNITED KINGDOM	GBR		11/27/2024		19							19	66	46		46
100180907	UNITED KINGDOM	GBR		11/27/2024		21							21	81	60		60
100180908	UNITED KINGDOM	GBR		11/27/2024		43						1	44	121	77		77
100180909	UNITED KINGDOM	GBR		11/27/2024		65						1	66	230	163		163

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180910	UNITED KINGDOM	GBR		11/27/2024		64						1	65	274	209		209
100180911	UNITED KINGDOM	GBR		11/27/2024		93						1	94	355	261		261
100180912	UNITED KINGDOM	GBR		11/27/2024		23							23	87	64		64
100180913	UNITED KINGDOM	GBR		11/27/2024		93						1	94	379	285		285
100180914	UNITED KINGDOM	GBR		11/27/2024		3,570						46	3,616	3,834	218		218
100180915	UNITED KINGDOM	GBR		11/27/2024		1,732						22	1,754	1,915	161		161
100180917	UNITED KINGDOM	GBR		11/27/2024		5,230						67	5,297	5,560	264		264
100180918	UNITED KINGDOM	GBR		11/27/2024		22							22	87	65		65
100180919	UNITED KINGDOM	GBR		11/27/2024		19							19	44	25		25
100180920	UNITED KINGDOM	GBR		11/27/2024		19							19	2	(17)		(17)
100180921	UNITED KINGDOM	GBR		11/27/2024		18							18	71	53		53
100180922	UNITED KINGDOM	GBR		11/27/2024		33							33	79	46		46
100180923	UNITED KINGDOM	GBR		11/27/2024		39							39	110	72		72
100180924	UNITED KINGDOM	GBR		11/27/2024		68						1	69	196	128		128
100180925	UNITED KINGDOM	GBR		11/27/2024		31							31	89	58		58
100180926	UNITED KINGDOM	GBR		11/27/2024		113						1	114	273	159		159
100180927	UNITED KINGDOM	GBR		11/27/2024		39						1	40	171	130		130
100180928	UNITED KINGDOM	GBR		11/27/2024		39						1	40	171	130		130
100180929	UNITED KINGDOM	GBR		11/27/2024		48						1	49	205	157		157
100181197	POTOMAC	MD		12/06/2024		7,967		(12)			(12)		7,955	7,955			
100181198	CHARLOTTE	NC		12/06/2024		2,670		(8)			(8)		2,662	2,662			
100181199	PALMDALE	CA		12/06/2024		1,914		(91)			(91)		1,823	1,823			
100181200	BEL AIRE	KS		12/06/2024		2,059		44			44		2,103	2,103			
100181201	LAKELAND	FL		12/06/2024		2,904		(75)			(75)		2,829	2,829			
100181202	WOODSTOCK	GA		12/06/2024		10,530		(315)			(315)		10,215	10,215			
100181203	BARSTOW	CA		12/06/2024		1,157		(55)			(55)		1,102	1,102			
100181204	TEMPE	AZ		12/06/2024		2,428		(115)			(115)		2,313	2,313			
100181205	EL MONTE	CA		12/06/2024		4,733		(65)			(65)		4,668	4,668			
100181206	RICHARDSON	TX		12/06/2024		3,724		(5)			(5)		3,719	3,719			
100181207	RAYMORE	MO		12/06/2024		2,467		128			128		2,595	2,595			
100181208	CHUBBUCK	ID		12/06/2024		4,534		(42)			(42)		4,492	4,492			
100181209	SUGARLOAF	CA		12/06/2024		103							103	103			
100181210	PORT SAINT LUCIE	FL		12/06/2024		2,755		28			28		2,783	2,783			
100181211	SAN ANTONIO	FL		12/06/2024		1,776		(40)			(40)		1,736	1,736			
100181213	APPLE VALLEY	CA		12/06/2024		3,612		129			129		3,741	3,741			
100181214	NORTH LAS VEGAS	NV		12/06/2024		3,154		174			174		3,328	3,328			
100181215	CYPRESS	TX		12/06/2024		1							1	1			
100181216	HOUSTON	TX		12/06/2024		2,182		63			63		2,245	2,245			
100181217	SALINAS	CA		12/06/2024		5,485		(142)			(142)		5,343	5,343			
100181218	ANTIOCH	TN		12/06/2024		921		(21)			(21)		900	900			
100181221	KISSIMMEE	FL		12/06/2024		2,444		58			58		2,502	2,502			
100181222	ANTIOCH	TN		12/06/2024		1,038		12			12		1,050	1,050			
100181223	FONTANA	CA		12/06/2024		4,552		(3)			(3)		4,549	4,549			
100181224	LAS VEGAS	NV		12/06/2024		3,525		69			69		3,594	3,594			
100181225	TAMPA	FL		12/06/2024		2,273		(12)			(12)		2,261	2,261			
100181226	BAKERSFIELD	CA		12/06/2024		2,017		(93)			(93)		1,924	1,924			
100181227	SAN LUIS	AZ		12/06/2024		1,800		(76)			(76)		1,724	1,724			
100181228	MARYSVILLE	WA		12/06/2024		8,420		(134)			(134)		8,286	8,286			
100181229	HYATTSVILLE	MD		12/06/2024		2,662		41			41		2,703	2,703			
100181230	RIVERSIDE	CA		12/06/2024		3,795		(88)			(88)		3,707	3,707			
100181231	JACKSONVILLE	FL		12/06/2024		1,137		(14)			(14)		1,123	1,123			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181232	COLBERT	GA		12/06/2024		1,436		(68)			(68)		1,368	1,368			
100181233	LAWRENCE	MA		12/06/2024		4,185		(119)			(119)		4,066	4,066			
100181235	SANTA BARBARA	CA		12/06/2024		9,735		(342)			(342)		9,393	9,393			
100181236	FORT WORTH	TX		12/06/2024		1,193		(27)			(27)		1,166	1,166			
100181237	CHESTERFIELD	MI		12/06/2024		1,857		17			17		1,874	1,874			
100181238	SOUTH LAKE TAHOE	CA		12/06/2024		5,055		(33)			(33)		5,022	5,022			
100181239	HOUSTON	TX		12/06/2024		1,464		(66)			(66)		1,398	1,398			
100181240	BELLEVUE	NE		12/06/2024		2,073		(51)			(51)		2,022	2,022			
100181241	PAULINA	LA		12/06/2024		1,731		10			10		1,741	1,741			
100181242	LOS ANGELES	CA		12/06/2024		5,465		(140)			(140)		5,325	5,325			
100181243	NORTH LAS VEGAS	NV		12/06/2024		2,439		51			51		2,490	2,490			
100181244	JACKSONVILLE	FL		12/06/2024		1,818		(47)			(47)		1,771	1,771			
100181245	WOODBRIDGE	VA		12/06/2024		3,231		136			136		3,367	3,367			
100181246	BARDSTOWN	KY		12/06/2024		3,490		110			110		3,600	3,600			
100181247	BROCKTON	MA		12/06/2024		2,480		(33)			(33)		2,447	2,447			
100181248	LOS ANGELES	CA		12/06/2024		4,335		(206)			(206)		4,129	4,129			
100181249	MCKINNEY	TX		12/06/2024		2,302		(4)			(4)		2,298	2,298			
100181250	HOUSTON	TX		12/06/2024		1,948		56			56		2,004	2,004			
100181252	FREDERICK	MD		12/06/2024		2,442		(78)			(78)		2,364	2,364			
100181253	PALMDALE	CA		12/06/2024		1,643		(78)			(78)		1,565	1,565			
100181254	PALM COAST	FL		12/06/2024		2,968		(96)			(96)		2,872	2,872			
100181255	STATESVILLE	NC		12/06/2024		1,789		(1)			(1)		1,788	1,788			
100181256	WEBSTER	MA		12/06/2024		3,524		77			77		3,601	3,601			
100181257	DALLAS	TX		12/06/2024		1,710		8			8		1,718	1,718			
100181258	ATLANTA	GA		12/06/2024		2,180		(39)			(39)		2,141	2,141			
100181259	HONOLULU	HI		12/06/2024		2,209		19			19		2,228	2,228			
100181260	LAKELAND	FL		12/06/2024		2,337		82			82		2,419	2,419			
100181261	DANIA BEACH	FL		12/06/2024		2,298		(62)			(62)		2,236	2,236			
100181262	LAS VEGAS	NV		12/06/2024		2,745		27			27		2,772	2,772			
100181263	OLD SAYBROOK	CT		12/06/2024		41,875		(699)			(699)		41,176	41,176			
100181264	DALLAS	TX		12/06/2024		4,300		49			49		4,349	4,349			
100181265	FORT WORTH	TX		12/06/2024		2,612		(118)			(118)		2,494	2,494			
100181266	BELLFLOWER	CA		12/06/2024		199		1			1		200	200			
100181267	WEST PALM BEACH	FL		12/06/2024		3,697		64			64		3,761	3,761			
100181268	DOUGLAS	AZ		12/06/2024		890		(42)			(42)		848	848			
100181269	MIAMI	FL		12/06/2024		3,128		(120)			(120)		3,008	3,008			
100181270	LONGVIEW	TX		12/06/2024		916		(44)			(44)		872	872			
100181272	AUSTIN	TX		12/06/2024		4,704		(181)			(181)		4,523	4,523			
100181273	NASHVILLE	TN		12/06/2024		11,732		(359)			(359)		11,373	11,373			
100181274	VACAVILLE	CA		12/06/2024		3,903		41			41		3,944	3,944			
100181275	DALLAS	TX		12/06/2024		4,016		47			47		4,063	4,063			
100181276	DALLAS	TX		12/06/2024		4,031		32			32		4,063	4,063			
100181277	DALLAS	TX		12/06/2024		4,024		39			39		4,063	4,063			
100181278	LAS VEGAS	NV		12/06/2024		4,379		(67)			(67)		4,312	4,312			
100181279	KANSAS CITY	MO		12/06/2024		2,897		68			68		2,965	2,965			
100181280	WEST JEFFERSON	OH		12/06/2024		1,543		22			22		1,565	1,565			
100181281	SPRINGFIELD	MA		12/06/2024		2,205		4			4		2,209	2,209			
100181282	LAS VEGAS	NV		12/06/2024		4,331		(82)			(82)		4,249	4,249			
100181283	ARLETA	CA		12/06/2024		7,527		(98)			(98)		7,429	7,429			
100181284	SARASOTA	FL		12/06/2024		1,627		(77)			(77)		1,550	1,550			
100181285	SOUTH BEND	IN		12/06/2024		1,764		39			39		1,803	1,803			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181286	BOONVILLE	MO		12/06/2024		1,052		50			50		1,102	1,102			
100181287	LAS VEGAS	NV		12/06/2024		4,229		(86)			(86)		4,143	4,143			
100181288	BANGOR	ME		12/06/2024		2,868		(121)			(121)		2,747	2,747			
100181289	LOS ANGELES	CA		12/06/2024		3,931		2			2		3,933	3,933			
100181290	LAKE LOS ANGELES	CA		12/06/2024		1,257		(24)			(24)		1,233	1,233			
100181291	LITTLE ROCK	AR		12/06/2024		2,738		102			102		2,840	2,840			
100181292	NEW ORLEANS	LA		12/06/2024		1,636		73			73		1,709	1,709			
100181293	PHOENIX	AZ		12/06/2024		4,177		98			98		4,275	4,275			
100181294	BALTIMORE	MD		12/06/2024		4,116		101			101		4,217	4,217			
100181295	WEST HOLLYWOOD	CA		12/06/2024		2,403		(25)			(25)		2,378	2,378			
100181296	PHOENIX	AZ		12/06/2024		1,962		(93)			(93)		1,869	1,869			
100181297	PONTIAC	MI		12/06/2024		1,120		(28)			(28)		1,092	1,092			
100181298	SEATTLE	WA		12/06/2024		6,306		(144)			(144)		6,162	6,162			
100181299	MIDDLETOWN	NJ		12/06/2024		4,513		(73)			(73)		4,440	4,440			
100181300	(PACOIMA AREA) LOS ANGELES	CA		12/06/2024		3,802		(58)			(58)		3,744	3,744			
100181301	EDGEWATER	FL		12/06/2024		2,447		14			14		2,461	2,461			
100181302	SUFFOLK	VA		12/06/2024		4,137		(126)			(126)		4,011	4,011			
100181303	COLTON	CA		12/06/2024		2,072		(8)			(8)		2,064	2,064			
100181304	SANTA ANA	CA		12/06/2024		60,051		(150)			(150)		59,901	59,901			
100181306	DUMONT	NJ		12/06/2024		4,438		(163)			(163)		4,275	4,275			
100181307	DALLAS	TX		12/06/2024		20,402		(354)			(354)		20,048	20,048			
100181308	HOMESTEAD	FL		12/06/2024		5,423		(138)			(138)		5,285	5,285			
100181309	LA HABRA HEIGHTS	CA		12/06/2024		9,341		(18)			(18)		9,323	9,323			
100181310	JACKSONVILLE	FL		12/06/2024		1,198		(57)			(57)		1,141	1,141			
100181311	ALTADENA	CA		12/06/2024		6,940		(67)			(67)		6,873	6,873			
100181312	CELINA	TX		12/06/2024		8,621		(78)			(78)		8,543	8,543			
100181313	MAPLE VALLEY	WA		12/06/2024		2,725		(66)			(66)		2,659	2,659			
100181314	MARLBOROUGH	MA		12/06/2024		4,247		(33)			(33)		4,214	4,214			
100181315	GLENDALE	AZ		12/06/2024		3,825		(131)			(131)		3,694	3,694			
100181317	CARDIFF BY THE SEA	CA		12/06/2024		18,334		(262)			(262)		18,072	18,072			
100181318	RANCHO CUCAMONGA	CA		12/06/2024		8,504		(54)			(54)		8,450	8,450			
100181319	VICTORVILLE	CA		12/06/2024		3,738		(48)			(48)		3,690	3,690			
100181320	PASADENA	CA		12/06/2024		7,217		(113)			(113)		7,104	7,104			
100181321	SUMMERVILLE	SC		12/06/2024		7,372		(135)			(135)		7,237	7,237			
100181322	CLERMONT	FL		12/06/2024		3,559		(74)			(74)		3,485	3,485			
100181323	HILLSBORO	OR		12/06/2024		3,867		(28)			(28)		3,839	3,839			
100181324	MIAMI	FL		12/06/2024		3,891		(203)			(203)		3,688	3,688			
100181325	JURUPA VALLEY	CA		12/06/2024		6,725		75			75		6,800	6,800			
100181326	HEMET	CA		12/06/2024		2,962		(82)			(82)		2,880	2,880			
100181327	BOCA RATON	FL		12/06/2024		78,230		(1,406)			(1,406)		76,824	76,824			
100181328	LANCASTER	CA		12/06/2024		3,562		(151)			(151)		3,411	3,411			
100181329	LAKE ELSINORE	CA		12/06/2024		4,594		64			64		4,658	4,658			
100181331	NEWARK	DE		12/06/2024		4,137		(58)			(58)		4,079	4,079			
100181333	BUCKEYE	AZ		12/06/2024		3,865		(74)			(74)		3,791	3,791			
100181334	PORT SAINT LUCIE	FL		12/06/2024		2,685		(94)			(94)		2,591	2,591			
100181335	FRESNO	CA		12/06/2024		2,815		(22)			(22)		2,793	2,793			
100181337	MINDEN	LA		12/06/2024		1,433		(68)			(68)		1,365	1,365			
100181338	FALLSTON	MD		12/06/2024		6,824		(208)			(208)		6,616	6,616			
100181339	GREELEY	CO		12/06/2024		634		(30)			(30)		604	604			
100181340	FORT MYERS	FL		12/06/2024		6,716		(301)			(301)		6,415	6,415			
100181341	MANTECA	CA		12/06/2024		3,110		(122)			(122)		2,988	2,988			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181342	INDIANAPOLIS	IN		12/06/2024		1,078		(51)			(51)		1,027	1,027			
100181343	COLTON	CA		12/06/2024		3,517		(140)			(140)		3,377	3,377			
100181345	ATLANTA	GA		12/06/2024		8,094		(214)			(214)		7,880	7,880			
100181346	WICHITA FALLS	TX		12/06/2024		1,836		(87)			(87)		1,749	1,749			
100181347	INGLEWOOD	CA		12/06/2024		8,252		18			18		8,270	8,270			
100181348	LONG BEACH	CA		12/06/2024		5,695		(170)			(170)		5,525	5,525			
100181349	LOS ANGELES	CA		12/06/2024		14,129		393			393		14,522	14,522			
100181350	DIAMOND BAR	CA		12/06/2024		3,946		(130)			(130)		3,816	3,816			
100181351	PETALUMA	CA		12/06/2024		9,119		5			5		9,124	9,124			
100181352	POMONA	CA		12/06/2024		2,785		(118)			(118)		2,667	2,667			
100181353	COVINA	CA		12/06/2024		20,601		(673)			(673)		19,928	19,928			
100181354	MIAMI	FL		12/06/2024		4,547		(213)			(213)		4,334	4,334			
100181355	PHOENIX	AZ		12/06/2024		2,699		(60)			(60)		2,639	2,639			
100181356	LOS ANGELES	CA		12/06/2024		11,027		(411)			(411)		10,616	10,616			
100181357	VAN NUYS	CA		12/06/2024		6,320		(194)			(194)		6,126	6,126			
100181358	CORNING	CA		12/06/2024		4,932		(143)			(143)		4,789	4,789			
100181359	WOODINVILLE	WA		12/06/2024		3,160		(119)			(119)		3,041	3,041			
100181360	PALMDALE	CA		12/06/2024		3,641		(69)			(69)		3,572	3,572			
100181361	MILFORD	CT		12/06/2024		2,894		(138)			(138)		2,756	2,756			
100181362	HIGHLAND	CA		12/06/2024		1,821		(87)			(87)		1,734	1,734			
100181363	HENRICO	VA		12/06/2024		11,646		(554)			(554)		11,092	11,092			
100181364	SALIDA	CA		12/06/2024		38,565		(84)			(84)		38,481	38,481			
100181365	HILLSBORO	OR		12/06/2024		3,873		(40)			(40)		3,833	3,833			
100181366	HIALEAH	FL		12/06/2024		4,191		(26)			(26)		4,165	4,165			
100181367	SOUTH GATE	CA		12/06/2024		16,535		198			198		16,733	16,733			
100181368	PICO RIVERA	CA		12/06/2024		3,901		(172)			(172)		3,729	3,729			
100181369	PINON HILLS	CA		12/06/2024		4,162		(70)			(70)		4,092	4,092			
100181370	CASTLE ROCK	CO		12/06/2024		13,441		(210)			(210)		13,231	13,231			
100181371	LUCERNE VALLEY	CA		12/06/2024		2,803		(130)			(130)		2,673	2,673			
100181372	APOPKA	FL		12/06/2024		1,682		(45)			(45)		1,637	1,637			
100181374	RICHMOND	CA		12/06/2024		3,760		(118)			(118)		3,642	3,642			
100181375	MIAMI BEACH	FL		12/06/2024		1,994		(69)			(69)		1,925	1,925			
100181376	BUCKEYE	AZ		12/06/2024		2,764		(71)			(71)		2,693	2,693			
100181377	ADDISON	TX		12/06/2024		2,544		(118)			(118)		2,426	2,426			
100181379	LAS VEGAS	NV		01/09/2025		900		(37)			(37)		863	863			
100181380	SPLENDORA	TX		01/09/2025		20,809		(991)			(991)		19,818	19,818			
100181382	LAS VEGAS	NV		01/09/2025		1,068		(41)			(41)		1,027	1,027			
100181383	TUCSON	AZ		01/09/2025		2,199		(105)			(105)		2,094	2,094			
100181384	HENDERSON	NV		01/09/2025		3,752		(94)			(94)		3,658	3,658			
100181385	LOUISVILLE	KY		01/09/2025		4,106		(144)			(144)		3,962	3,962			
100181386	MIAMI	FL		01/09/2025		2,482		(68)			(68)		2,414	2,414			
100181388	CHULA VISTA	CA		01/09/2025		4,599		(148)			(148)		4,451	4,451			
100181389	APACHE JUNCTION	AZ		01/09/2025		429,408		(16,026)			(16,026)		413,382	413,382			
100181391	RICHMOND	CA		01/09/2025		4,463		(174)			(174)		4,289	4,289			
100181392	LOS ANGELES	CA		01/09/2025		9,549		(330)			(330)		9,219	9,219			
100181393	SAN LEANDRO	CA		01/09/2025		4,226		(201)			(201)		4,025	4,025			
100181395	VANDALIA	OH		01/09/2025		1,104		(36)			(36)		1,068	1,068			
100181398	DUNNELLON	FL		01/09/2025		776		(37)			(37)		739	739			
100181400	LOS ANGELES(SYLMAR AREA)	CA		01/09/2025		6,085		(158)			(158)		5,927	5,927			
100181402	WATSONVILLE	CA		01/09/2025		1,867		(46)			(46)		1,821	1,821			
100181406	CALABASAS	CA		01/09/2025		5,532		(161)			(161)		5,371	5,371			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181412	TROUTDALE	OR		01/09/2025		2,446		(62)			(62)		2,384	2,384			
100181413	HAWTHORNE	CA		01/09/2025		10,196		(362)			(362)		9,834	9,834			
100181415	BEAVERTON	OR		01/09/2025		5,709		(233)			(233)		5,476	5,476			
100181416	PHOENIX	AZ		01/09/2025		2,394		(90)			(90)		2,304	2,304			
100181417	TUCKER	GA		01/09/2025		12,519		(596)			(596)		11,923	11,923			
100181419	JACKSON	TN		01/09/2025		2,468		(118)			(118)		2,350	2,350			
100181420	WATSONVILLE	CA		01/09/2025		1,868		(47)			(47)		1,821	1,821			
100181421	MIAMI	FL		01/09/2025		3,196		(152)			(152)		3,044	3,044			
100181422	EL CENTRO	CA		01/09/2025		6,799		(214)			(214)		6,585	6,585			
100181423	COCKEYSVILLE	MD		01/09/2025		4,938		(171)			(171)		4,767	4,767			
100181425	PALM DESERT	CA		01/09/2025		1,725		(82)			(82)		1,643	1,643			
100181428	GARDENA	CA		01/09/2025		5,915		(270)			(270)		5,645	5,645			
100181429	PORTLAND	OR		01/09/2025		2,266		(108)			(108)		2,158	2,158			
100181430	FRANKLIN LAKES	NJ		01/09/2025		11,123		(334)			(334)		10,789	10,789			
100181433	CLEVELAND	TN		01/09/2025		2,194		(73)			(73)		2,121	2,121			
100181435	EL SEGUNDO	CA		01/09/2025		11,811		(155)			(155)		11,656	11,656			
100181437	CHARLOTTE	NC		01/09/2025		1,532		(73)			(73)		1,459	1,459			
100181438	PACOIMA	CA		01/09/2025		4,427		(116)			(116)		4,311	4,311			
100181439	MARRERO	LA		01/09/2025		1,100		(50)			(50)		1,050	1,050			
100181440	LAHAINA	HI		01/09/2025		7,945		(329)			(329)		7,616	7,616			
100181444	LAFAYETTE	LA		01/09/2025		33,827		(1,611)			(1,611)		32,216	32,216			
100181450	CHANHASSEN	MN		01/09/2025		1,280		(57)			(57)		1,223	1,223			
100181451	TUALATIN	OR		01/09/2025		6,212		(248)			(248)		5,964	5,964			
100181455	MINNEAPOLIS	MN		01/09/2025		1,274		(42)			(42)		1,232	1,232			
100181456	PARLIER	CA		01/09/2025		1,610		(77)			(77)		1,533	1,533			
100181457	LAKE ORION	MI		01/09/2025		1,686		(80)			(80)		1,606	1,606			
100181458	TAMPA	FL		01/09/2025		1,760		(92)			(92)		1,668	1,668			
100181459	CHICAGO	IL		01/09/2025		5,376		(256)			(256)		5,120	5,120			
100181460	SAN ANTONIO	TX		01/09/2025		1,424		(68)			(68)		1,356	1,356			
100181461	MEMPHIS	TN		01/09/2025		2,084		(99)			(99)		1,985	1,985			
100181463	LILBURN	GA		01/09/2025		16,412		(640)			(640)		15,772	15,772			
100181464	CONYERS	GA		01/09/2025		1,393		(66)			(66)		1,327	1,327			
100181465	CULVER CITY	CA		01/09/2025		6,600		(314)			(314)		6,286	6,286			
100181466	SEATAC	WA		01/09/2025		5,504		(201)			(201)		5,303	5,303			
100181467	HOOVER	AL		01/09/2025		2,191		(73)			(73)		2,118	2,118			
100181468	LAS VEGAS	NV		01/09/2025		2,666		(84)			(84)		2,582	2,582			
100181469	ALBUQUERQUE	NM		01/09/2025		2,479		(60)			(60)		2,419	2,419			
100181470	CYPRESS	TX		01/09/2025		6,842		(62)			(62)		6,780	6,780			
100181471	FALLS CHURCH	VA		01/09/2025		2,252		(107)			(107)		2,145	2,145			
100181472	OLIVEHURST	CA		01/09/2025		884		(42)			(42)		842	842			
100181473	HONOLULU	HI		01/09/2025		3,074		(132)			(132)		2,942	2,942			
100181475	CENTRAL POINT	OR		01/09/2025		2,266		(108)			(108)		2,158	2,158			
100181476	SUNRISE	FL		01/09/2025		36,967		(967)			(967)		36,000	36,000			
100181477	CONYERS	GA		01/09/2025		11,926		(568)			(568)		11,358	11,358			
100181479	PHILADELPHIA	PA		01/09/2025		1,515		(70)			(70)		1,445	1,445			
100181482	LOGANVILLE	GA		01/09/2025		1,905		(91)			(91)		1,814	1,814			
100181485	EL CENTRO	CA		01/09/2025		1,868		(55)			(55)		1,813	1,813			
100181487	HINSDALE	IL		01/09/2025		6,392		(148)			(148)		6,244	6,244			
100181491	GRANBURY	TX		01/09/2025		7,942		(299)			(299)		7,643	7,643			
100181492	BETHEL	CT		01/09/2025		27,761		(942)			(942)		26,819	26,819			
100181493	MYRTLE BEACH	SC		01/09/2025		2,178		(104)			(104)		2,074	2,074			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181496	TEMPE	AZ		01/09/2025		5,180		(77)			(77)		5,103	5,103			
100181499	CONYERS	GA		01/09/2025		12,032		(573)			(573)		11,459	11,459			
100181501	TRUCKEE	CA		12/06/2024		18,071		(475)			(475)		17,596	17,596			
100181502	WAIANAE	HI		12/06/2024		1,346		(42)			(42)		1,304	1,304			
100181503	COUPEVILLE	WA		12/06/2024		15,226		(274)			(274)		14,952	14,952			
100181504	JUNEAU	AK		12/06/2024		7,664		(150)			(150)		7,514	7,514			
100181505	OCEANSIDE	CA		12/06/2024		9,531		(151)			(151)		9,380	9,380			
100181506	CHICAGO	IL		12/06/2024		2,572							2,572	2,572			
100181507	MIAMI	FL		12/06/2024		18,253		(864)			(864)		17,389	17,389			
100181508	PALATINE	IL		12/06/2024		4,518		(164)			(164)		4,354	4,354			
100181510	BIRMINGHAM	MI		12/06/2024		2,938		(140)			(140)		2,798	2,798			
100181511	VISALIA	CA		12/06/2024		3,399		(162)			(162)		3,237	3,237			
100181512	TUCSON	AZ		12/06/2024		18,137		(542)			(542)		17,595	17,595			
100181513	BATON ROUGE	LA		12/06/2024		2,314		(47)			(47)		2,267	2,267			
100181514	DELANO	CA		12/06/2024		2,763		(45)			(45)		2,718	2,718			
100181515	CHARLOTTE	NC		12/06/2024		1,819		(42)			(42)		1,777	1,777			
100181517	DES PLAINES	IL		12/06/2024		78,877		(3,751)			(3,751)		75,126	75,126			
100181518	STATESBORO	GA		12/06/2024		48,616		(388)			(388)		48,228	48,228			
100181519	CHARLOTTE	NC		12/06/2024		2,893		(98)			(98)		2,795	2,795			
100181520	PORTLAND	OR		12/06/2024		2,163		(99)			(99)		2,064	2,064			
100181521	LAUDERDALE BY THE SEA	FL		12/06/2024		1,906		(64)			(64)		1,842	1,842			
100181522	AURORA	CO		12/06/2024		3,784		12			12		3,796	3,796			
100181523	EUREKA	CA		12/06/2024		938		(22)			(22)		916	916			
100181524	LOMPOC	CA		12/06/2024		5,059		(126)			(126)		4,933	4,933			
100181525	ORLANDO	FL		12/06/2024		2,692		(74)			(74)		2,618	2,618			
100181527	RICHMOND	TX		12/06/2024		2,403		(95)			(95)		2,308	2,308			
100181529	PORT SAINT LUCIE	FL		12/06/2024		2,658		(126)			(126)		2,532	2,532			
100181530	ORLANDO	FL		12/06/2024		13,384		38			38		13,422	13,422			
100181531	MELBOURNE	FL		12/06/2024		1,594		(76)			(76)		1,518	1,518			
100181532	BLUFFTON	SC		12/06/2024		2,239		(43)			(43)		2,196	2,196			
100181533	SOUTHWEST RANCHES	FL		12/06/2024		17,684		233			233		17,917	17,917			
100181534	FREDERICK	MD		12/06/2024		16,521		(204)			(204)		16,317	16,317			
100181535	TIGARD	OR		12/06/2024		4,298		(58)			(58)		4,240	4,240			
100181536	GRESHAM	OR		12/06/2024		3,162		(29)			(29)		3,133	3,133			
100181537	ORLANDO	FL		12/06/2024		2,915		(81)			(81)		2,834	2,834			
100181538	SAINT PETERSBURG	FL		12/06/2024		1,166		(55)			(55)		1,111	1,111			
100181539	KATY	TX		12/06/2024		2,420		(115)			(115)		2,305	2,305			
100181540	SAINT AUGUSTINE	FL		12/06/2024		3,684		(91)			(91)		3,593	3,593			
100181541	MIAMI	FL		12/09/2024		7,212		(231)			(231)		6,981	6,981			
100181543	GREAT NECK	NY		12/09/2024		9,155		(306)			(306)		8,849	8,849			
100181545	WINDSOR	CT		12/09/2024		2,834		(60)			(60)		2,774	2,774			
100181546	MAPLE HEIGHTS	OH		12/09/2024		842		(22)			(22)		820	820			
100181547	ATLANTA	GA		12/09/2024		1,611		(29)			(29)		1,582	1,582			
100181548	SPRING BROOK TOWNSHIP	PA		12/09/2024		1,816		(62)			(62)		1,754	1,754			
100181549	MONTICELLO	NY		12/09/2024		2,155		(39)			(39)		2,116	2,116			
100181550	BRENTWOOD	NY		12/09/2024		4,309		(53)			(53)		4,256	4,256			
100181552	GARFIELD HEIGHTS	OH		12/09/2024		689		(24)			(24)		665	665			
100181553	SALEM	NJ		12/09/2024		1,096		(27)			(27)		1,069	1,069			
100181554	PHILADELPHIA	PA		12/09/2024		2,354		(11)			(11)		2,343	2,343			
100181555	BIRMINGHAM	AL		12/09/2024		571		(19)			(19)		552	552			
100181556	BELEN	NM		12/09/2024		1,497		(33)			(33)		1,464	1,464			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181559	DETROIT	MI		12/09/2024		512		(13)			(13)		499	499			
100181560	CLEVELAND HEIGHTS	OH		12/09/2024		1,127		(28)			(28)		1,099	1,099			
100181561	LANSING	IL		12/09/2024		1,075		(27)			(27)		1,048	1,048			
100181563	GARFIELD HEIGHTS	OH		12/09/2024		773		(21)			(21)		752	752			
100181564	HARRISBURG	PA		12/09/2024		1,121		(15)			(15)		1,106	1,106			
100181565	READING	PA		12/09/2024		922		(27)			(27)		895	895			
100181566	ROCKFORD	IL		12/09/2024		647		(19)			(19)		628	628			
100181567	ROME	GA		12/09/2024		1,165		(39)			(39)		1,126	1,126			
100181568	TURTLE CREEK	PA		12/09/2024		866		(18)			(18)		848	848			
100181569	EVERGREEN PARK	IL		12/09/2024		2,296		(70)			(70)		2,226	2,226			
100181571	SOUTHINGTON	CT		12/09/2024		1,899		(66)			(66)		1,833	1,833			
100181572	TURTLE CREEK	PA		12/09/2024		877		(10)			(10)		867	867			
100181573	MONTICELLO	NY		12/09/2024		1,612		(37)			(37)		1,575	1,575			
100181574	DARBY	PA		12/09/2024		1,250		(35)			(35)		1,215	1,215			
100181578	SPRING VALLEY	NY		12/09/2024		5,267		(155)			(155)		5,112	5,112			
100181581	JOHNSON CITY	NY		12/09/2024		830		(22)			(22)		808	808			
100181582	MONTICELLO	NY		12/09/2024		2,112		(68)			(68)		2,044	2,044			
100181583	GLENDALE	CA		12/09/2024		7,725		(307)			(307)		7,418	7,418			
100181585	CARNEGIE	PA		12/09/2024		2,878		(58)			(58)		2,820	2,820			
100181586	NEWARK	NJ		12/09/2024		4,106		(145)			(145)		3,961	3,961			
100181587	OKLAHOMA CITY	OK		12/09/2024		965		(25)			(25)		940	940			
100181588	BLOOMSBURY	NJ		12/09/2024		4,182		(136)			(136)		4,046	4,046			
100181589	CINCINNATI	OH		12/09/2024		896		(21)			(21)		875	875			
100181590	MONTICELLO	NY		12/09/2024		1,831		(46)			(46)		1,785	1,785			
100181591	ROCKFORD	IL		12/09/2024		813		(20)			(20)		793	793			
100181592	VALLEY VILLAGE	CA		12/09/2024		6,127		(191)			(191)		5,936	5,936			
100181593	PALMER	AK		12/09/2024		3,775		(109)			(109)		3,666	3,666			
100181594	CHICAGO	IL		12/09/2024		1,945		106			106		2,051	2,051			
100181595	MONTICELLO	NY		12/09/2024		3,172		(37)			(37)		3,135	3,135			
100181596	MILWAUKEE	WI		12/09/2024		948		14			14		962	962			
100181597	DOUGLAS	GA		12/09/2024		1,064		(21)			(21)		1,043	1,043			
100181600	BRADDOCK	PA		12/09/2024		970		(30)			(30)		940	940			
100181601	CHICAGO	IL		12/09/2024		1,106		(36)			(36)		1,070	1,070			
100181603	SICKLERVILLE	NJ		12/09/2024		1,374		(35)			(35)		1,339	1,339			
100181605	SHORT HILLS	NJ		12/09/2024		5,465		(173)			(173)		5,292	5,292			
100181607	CLEVELAND	OH		12/09/2024		713		(6)			(6)		707	707			
100181608	NEW HILL	NC		12/09/2024		1,286		(28)			(28)		1,258	1,258			
100181609	SCARSDALE	NY		12/09/2024		14,567		(12)			(12)		14,555	14,555			
100181612	JACKSON	MS		12/09/2024		860		15			15		875	875			
100181613	HARTFORD	CT		12/09/2024		3,100		(148)			(148)		2,952	2,952			
100181614	PHILADELPHIA	PA		12/09/2024		1,570		(39)			(39)		1,531	1,531			
100181619	PITTSBURGH	PA		12/09/2024		793		(19)			(19)		774	774			
100181620	PITTSBURGH	PA		12/09/2024		1,051		(40)			(40)		1,011	1,011			
100181621	MIDDLETOWN	CT		12/09/2024		4,392		(26)			(26)		4,366	4,366			
100181622	PHILADELPHIA	PA		12/09/2024		1,527		(16)			(16)		1,511	1,511			
100181623	BOCA RATON	FL		12/11/2024		13,292		(386)			(386)		12,906	12,906			
100181624	PERRIS	CA		12/11/2024		8,229		(110)			(110)		8,119	8,119			
100181625	SEMINOLE	FL		12/11/2024		8,773		(220)			(220)		8,553	8,553			
100181626	ORLANDO	FL		12/11/2024		2,133		(7)			(7)		2,126	2,126			
100181627	LANSING	IL		12/11/2024		1,919		76			76		1,995	1,995			
100181630	BOCA RATON	FL		12/11/2024		2,305		(110)			(110)		2,195	2,195			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181631	CLEVELAND	OH		12/11/2024		853		(1)			(1)		852	852			
100181632	LAS VEGAS	NV		12/11/2024		2,058		11			11		2,069	2,069			
100181633	LEHIGH ACRES	FL		12/11/2024		2,634		(70)			(70)		2,564	2,564			
100181634	RODEO	CA		12/11/2024		3,860		(89)			(89)		3,771	3,771			
100181636	INDIANAPOLIS	IN		12/11/2024		1,163		2			2		1,165	1,165			
100181638	LOS ANGELES	CA		12/11/2024		4,293		(191)			(191)		4,102	4,102			
100181641	SAN JUAN CAPISTRANO	CA		12/11/2024		7,582		(217)			(217)		7,365	7,365			
100181643	IVINS	UT		12/11/2024		2,539		(36)			(36)		2,503	2,503			
100181644	HIALEAH	FL		12/11/2024		7,871		(142)			(142)		7,729	7,729			
100181645	GILBERT	AZ		12/11/2024		7,004		(283)			(283)		6,721	6,721			
100181646	FOLSOM	CA		12/11/2024		17,198		(394)			(394)		16,804	16,804			
100181647	NOVATO	CA		12/11/2024		7,387		(267)			(267)		7,120	7,120			
100181648	SOUTH PITTSBURG	TN		12/11/2024		4,116		(35)			(35)		4,081	4,081			
100181649	COTATI	CA		12/11/2024		6,092		(169)			(169)		5,923	5,923			
100181652	LOS ANGELES	CA		12/11/2024		83,045		(1,742)			(1,742)		81,303	81,303			
100181654	MARATHON	FL		12/11/2024		11,967		(367)			(367)		11,600	11,600			
100181655	DALLAS	TX		12/11/2024		8,751		87			87		8,838	8,838			
100181656	SAN FRANCISCO	CA		12/11/2024		12,121		(605)			(605)		11,516	11,516			
100181658	TUCSON	AZ		12/11/2024		1,926		(102)			(102)		1,824	1,824			
100181659	CARLSBAD	CA		12/11/2024		12,163		(349)			(349)		11,814	11,814			
100181661	NEWARK	NJ		12/11/2024		(2,554)		(146)			(146)		(2,700)	(2,700)			
100181663	SEATTLE	WA		12/11/2024		5,060		(137)			(137)		4,923	4,923			
100181666	BROOKLYN	NY		12/11/2024		5,721		(173)			(173)		5,548	5,548			
100181667	LANCASTER	CA		12/11/2024		9,995		(116)			(116)		9,879	9,879			
100181668	BLOOMINGTON	IN		12/11/2024		1,294		(39)			(39)		1,255	1,255			
100181669	SAINT LOUIS	MO		12/11/2024		1,481		(11)			(11)		1,470	1,470			
100181670	ROUND ROCK	TX		12/11/2024		13,188		(549)			(549)		12,639	12,639			
100181671	BARDONIA	NY		12/11/2024		4,366		(104)			(104)		4,262	4,262			
100181672	DALLAS	TX		12/11/2024		20,437		(612)			(612)		19,825	19,825			
100181673	MILWAUKEE	WI		12/11/2024		920		(44)			(44)		876	876			
100181675	COEUR D ALENE	ID		12/11/2024		4,219		(68)			(68)		4,151	4,151			
100181676	OCALA	FL		12/11/2024		2,757		(123)			(123)		2,634	2,634			
100181679	HOUSTON	TX		12/11/2024		1,087		(15)			(15)		1,072	1,072			
100181681	PASADENA	MD		12/11/2024		4,096		(152)			(152)		3,944	3,944			
100181682	ENGLEWOOD CLIFFS	NJ		12/11/2024		8,376		(142)			(142)		8,234	8,234			
100181683	WOODLAND HILLS	CA		12/11/2024		44,758		(368)			(368)		44,390	44,390			
100181684	PEMBROKE PINES	FL		12/11/2024		5,271		(116)			(116)		5,155	5,155			
100181685	ARNOLD	MD		12/11/2024		3,203		(113)			(113)		3,090	3,090			
100181686	SAN DIEGO	CA		12/11/2024		8,343		40			40		8,383	8,383			
100181688	OAKDALE	CA		12/11/2024		4,771		(194)			(194)		4,577	4,577			
100181689	SAN DIEGO	CA		12/11/2024		10,612		(202)			(202)		10,410	10,410			
100181691	RIALTO	CA		12/11/2024		3,491		(127)			(127)		3,364	3,364			
100181693	PFLUGERVILLE	TX		12/11/2024		3,350		(115)			(115)		3,235	3,235			
100181694	PARAMUS	NJ		12/11/2024		6,013		(110)			(110)		5,903	5,903			
100181695	MADISON	AL		12/11/2024		3,497		34			34		3,531	3,531			
100181696	MCALLEN	TX		12/11/2024		5,706		(239)			(239)		5,467	5,467			
100181697	COSTA MESA	CA		12/11/2024		12,976		(187)			(187)		12,789	12,789			
100181698	SUGAR LAND	TX		12/11/2024		7,914		(254)			(254)		7,660	7,660			
100181699	LOS ANGELES	CA		12/11/2024		19,426		(534)			(534)		18,892	18,892			
100181700	NORCO	CA		12/11/2024		9,630		(193)			(193)		9,437	9,437			
100181702	LOS ANGELES (SAN PEDRO	CA		12/11/2024		6,242		(142)			(142)		6,100	6,100			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181703	SAN DIEGO	CA		12/11/2024		4,799		(147)			(147)		4,652	4,652			
100181705	LOS ANGELES	CA		12/11/2024		5,089		(112)			(112)		4,977	4,977			
100181706	LAS VEGAS	NV		12/11/2024		3,951		(84)			(84)		3,867	3,867			
100181861	RICE LAKE	WI		12/12/2024		2,598		(68)			(68)		2,530	2,530			
100181862	BLUE RIDGE	GA		12/12/2024		7,389		(34)			(34)		7,355	7,355			
100181863	TAVERNIER	FL		12/12/2024		3,812		(49)			(49)		3,763	3,763			
100181864	WINTER GARDEN	FL		12/12/2024		3,419		143			143		3,562	3,562			
100181865	HENRICO	VA		12/12/2024		2,262		(25)			(25)		2,237	2,237			
100181866	LITHIA	FL		12/12/2024		3,195		(35)			(35)		3,160	3,160			
100181867	RALEIGH	NC		12/12/2024		3,994		96			96		4,090	4,090			
100181868	SEBRING	FL		12/12/2024		2,906		(52)			(52)		2,854	2,854			
100181869	LAREDO	TX		12/12/2024		2,924		18			18		2,942	2,942			
100181870	MERRILLVILLE	IN		12/12/2024		3,236		(11)			(11)		3,225	3,225			
100181871	ASHBURN	VA		12/12/2024		5,219		28			28		5,247	5,247			
100181872	LITHIA	FL		12/12/2024		3,713		(53)			(53)		3,660	3,660			
100181873	GRAND RAPIDS	MI		12/12/2024		2,140		(8)			(8)		2,132	2,132			
100181874	MIAMI	FL		12/12/2024		6,510		182			182		6,692	6,692			
100181875	KATY	TX		12/12/2024		2,859		110			110		2,969	2,969			
100181876	AURORA	IL		12/12/2024		2,122		(26)			(26)		2,096	2,096			
100181877	PHOENIX	AZ		12/12/2024		3,019		(23)			(23)		2,996	2,996			
100181878	STAFFORD TOWNSHIP	NJ		12/12/2024		6,688		(116)			(116)		6,572	6,572			
100181879	KYLE	TX		12/12/2024		47,634		2,587			2,587		50,221	50,221			
100181880	RICHMOND HILL	GA		12/12/2024		2,788		133			133		2,921	2,921			
100181881	TAMPA	FL		12/12/2024		2,707		85			85		2,792	2,792			
100181882	ANNA	TX		12/12/2024		3,305		138			138		3,443	3,443			
100181883	SARASOTA	FL		12/12/2024		3,398		(23)			(23)		3,375	3,375			
100181884	SAN ANTONIO	FL		12/12/2024		4,132		249			249		4,381	4,381			
100181885	SAVANNAH	GA		12/12/2024		2,963		(19)			(19)		2,944	2,944			
100181886	SARASOTA	FL		12/12/2024		2,916		(20)			(20)		2,896	2,896			
100181887	CITRUS SPRINGS	FL		12/12/2024		2,443		58			58		2,501	2,501			
100181889	DELTONA	FL		12/12/2024		32,854		(403)			(403)		32,451	32,451			
100181890	SAINT AUGUSTINE	FL		12/12/2024		4,222		(62)			(62)		4,160	4,160			
100181891	TAMPA	FL		12/12/2024		4,883		141			141		5,024	5,024			
100181892	COTTLEVILLE	MO		12/12/2024		3,344		1			1		3,345	3,345			
100181893	EDMOND	OK		12/12/2024		2,878		138			138		3,016	3,016			
100181894	MELISSA	TX		12/12/2024		2,550		(21)			(21)		2,529	2,529			
100181895	PEORIA	AZ		12/12/2024		3,361		35			35		3,396	3,396			
100181896	PUYALLUP	WA		12/12/2024		5,821		129			129		5,950	5,950			
100181897	POLK CITY	FL		12/12/2024		4,399		107			107		4,506	4,506			
100181899	CEDARVILLE	OH		12/12/2024		2,485		11			11		2,496	2,496			
100181900	LEHIGH ACRES	FL		12/12/2024		2,991		198			198		3,189	3,189			
100181901	NEWARK	DE		12/12/2024		2,401		(19)			(19)		2,382	2,382			
100181902	DELTONA	FL		12/12/2024		4,281		204			204		4,485	4,485			
100181903	PALM BAY	FL		12/12/2024		2,542		(33)			(33)		2,509	2,509			
100181904	HEATH	OH		12/12/2024		2,222							2,222	2,222			
100181905	MONTGOMERY	IL		12/12/2024		2,144		(21)			(21)		2,123	2,123			
100181906	HOMESTEAD	FL		12/12/2024		124,199		(1,760)			(1,760)		122,439	122,439			
100181907	EXETER	CA		12/12/2024		2,580		2			2		2,582	2,582			
100181908	GIG HARBOR	WA		12/12/2024		6,391		(32)			(32)		6,359	6,359			
100181909	PASADENA	CA		12/12/2024		11,572		263			263		11,835	11,835			
100181910	NORTH RICHLAND HILLS	TX		12/12/2024		2,623		(32)			(32)		2,591	2,591			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181911	ARLINGTON	TX		12/12/2024		2,405		50			50		2,455	2,455			
100181912	SUGAR LAND	TX		12/12/2024		2,862		56			56		2,918	2,918			
100181913	MARATHON	FL		12/12/2024		4,754		(13)			(13)		4,741	4,741			
100181914	STOCKBRIDGE	GA		12/12/2024		2,592		7			7		2,599	2,599			
100181915	BROKEN ARROW	OK		12/12/2024		2,423		57			57		2,480	2,480			
100181916	KATY	TX		12/12/2024		2,576		(4)			(4)		2,572	2,572			
100181917	SANFORD	FL		12/12/2024		3,811		(28)			(28)		3,783	3,783			
100181918	LAKELAND	FL		12/12/2024		5,373		100			100		5,473	5,473			
100181919	CROZET	VA		12/12/2024		11,448		9			9		11,457	11,457			
100181920	CLOVIS	CA		12/12/2024		3,413		(59)			(59)		3,354	3,354			
100181921	THE VILLAGES	FL		12/12/2024		4,202		19			19		4,221	4,221			
100181922	OCALA	FL		12/12/2024		2,625		79			79		2,704	2,704			
100181923	LIBERTY HILL	TX		12/12/2024		6,778		62			62		6,840	6,840			
100181924	SUNRIVER	OR		12/12/2024		4,768		94			94		4,862	4,862			
100181925	LAWTON	OK		12/12/2024		2,799		137			137		2,936	2,936			
100181926	SUGAR LAND	TX		12/12/2024		2,923		(33)			(33)		2,890	2,890			
100181927	PHILADELPHIA	PA		12/12/2024		2,558		22			22		2,580	2,580			
100181928	FALLING WATERS	WV		12/12/2024		4,326		(8)			(8)		4,318	4,318			
100181929	MERIDIAN	ID		12/12/2024		3,525		15			15		3,540	3,540			
100181930	SOUTH BOSTON	MA		12/12/2024		8,224		35			35		8,259	8,259			
100181931	HELENA	MT		12/12/2024		3,497		(18)			(18)		3,479	3,479			
100181932	ROWLAND HEIGHTS	CA		12/12/2024		3,959		79			79		4,038	4,038			
100181933	TUCKER	GA		12/12/2024		3,254		(58)			(58)		3,196	3,196			
100181934	CEDAR HILL	TX		12/12/2024		2,571		5			5		2,576	2,576			
100181935	SIMI VALLEY	CA		12/12/2024		6,863		53			53		6,916	6,916			
100181936	GRAND RAPIDS	MI		12/12/2024		3,885		112			112		3,997	3,997			
100181937	HYANNIS	MA		12/12/2024		5,090		61			61		5,151	5,151			
100181938	LEHIGH ACRES	FL		12/12/2024		4,506		20			20		4,526	4,526			
100181939	GREENSBORO	NC		12/12/2024		2,724		62			62		2,786	2,786			
100181940	CHARLOTTE	NC		12/12/2024		3,646		89			89		3,735	3,735			
100181941	WILDWOOD CREST	NJ		12/12/2024		3,305		36			36		3,341	3,341			
100181942	SANTA ANA	CA		12/12/2024		5,886		30			30		5,916	5,916			
100181943	RALEIGH	NC		12/12/2024		2,533		(2)			(2)		2,531	2,531			
100181944	PAROWAN	UT		12/12/2024		2,385		2			2		2,387	2,387			
100181945	LANTANA	TX		12/12/2024		62,842		1,383			1,383		64,225	64,225			
100181946	FORT WORTH	TX		12/12/2024		3,406		76			76		3,482	3,482			
100181947	COALINGA	CA		12/12/2024		3,590		32			32		3,622	3,622			
100181948	MANTECA	CA		12/12/2024		7,551		145			145		7,696	7,696			
100181950	ROSENBERG	TX		12/12/2024		2,709		(46)			(46)		2,663	2,663			
100181951	MONROE	WA		12/12/2024		4,399		86			86		4,485	4,485			
100181952	GRAND JUNCTION	CO		12/12/2024		4,430		129			129		4,559	4,559			
100181953	BAKERSFIELD	CA		12/12/2024		235,313		7,064			7,064		242,377	242,377			
100181954	MONROE	WA		12/12/2024		4,400		85			85		4,485	4,485			
100181955	GRAND JUNCTION	CO		12/12/2024		4,594		133			133		4,727	4,727			
100181956	CONWAY	SC		12/12/2024		3,020		55			55		3,075	3,075			
100181957	BOCA RATON	FL		12/12/2024		5,949		163			163		6,112	6,112			
100181958	KISSIMMEE	FL		12/12/2024		4,209		115			115		4,324	4,324			
100181959	LOS ANGELES	CA		12/12/2024		7,330		473			473		7,803	7,803			
100181960	WAKE FOREST	NC		12/12/2024		3,891		(7)			(7)		3,884	3,884			
100181961	HATFIELD	PA		12/12/2024		4,770		309			309		5,079	5,079			
100181962	SAN MARCOS	CA		12/12/2024		9,665		102			102		9,767	9,767			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181963	MINNEAPOLIS	MN		12/12/2024		4,700		(85)			(85)		4,615	4,615			
100181964	LEBANON	OR		12/12/2024		42,153		(219)			(219)		41,934	41,934			
100181966	MANCHESTER	CT		12/12/2024		2,634		41			41		2,675	2,675			
100181967	FORNEY	TX		12/12/2024		79,166		1,951			1,951		81,117	81,117			
100181968	KANSAS CITY	MO		12/12/2024		3,278		6			6		3,284	3,284			
100181969	EUGENE	OR		12/12/2024		12,601		(60)			(60)		12,541	12,541			
100181970	FAYETTEVILLE	AR		12/12/2024		7,250		209			209		7,459	7,459			
100181971	FORNEY	TX		12/12/2024		2,944		75			75		3,019	3,019			
100181972	FORNEY	TX		12/12/2024		2,946		73			73		3,019	3,019			
100181973	LINVILLE	NC		12/12/2024		7,744		(7)			(7)		7,737	7,737			
100181974	FORNEY	TX		12/12/2024		2,800		77			77		2,877	2,877			
100181975	BELLEVUE	WA		12/12/2024		3,194		42			42		3,236	3,236			
100181976	WINNEMUCCA	NV		12/12/2024		2,407		18			18		2,425	2,425			
100181977	REDDING	CA		12/12/2024		5,028		43			43		5,071	5,071			
100181978	BROKEN ARROW	OK		12/12/2024		2,332		49			49		2,381	2,381			
100181979	DULUTH	GA		12/12/2024		2,666		(16)			(16)		2,650	2,650			
100181980	PRINCETON	TX		12/12/2024		2,797		110			110		2,907	2,907			
100181981	AUBREY	TX		12/12/2024		2,925		59			59		2,984	2,984			
100181982	ANNA	TX		12/12/2024		3,723		131			131		3,854	3,854			
100181983	FREDERICKSBURG	VA		12/12/2024		4,100		86			86		4,186	4,186			
100181984	PHILADELPHIA	PA		12/12/2024		2,428		11			11		2,439	2,439			
100181985	MIAMI	FL		12/12/2024		6,349		28			28		6,377	6,377			
100181986	MELISSA	TX		12/12/2024		3,967		26			26		3,993	3,993			
100181987	SAN DIEGO	CA		12/12/2024		13,016		154			154		13,170	13,170			
100181988	SPANAWAY	WA		12/12/2024		5,999		244			244		6,243	6,243			
100181989	BETHANY BEACH	DE		12/12/2024		7,712		85			85		7,797	7,797			
100181990	ATLANTA	GA		12/12/2024		3,946		116			116		4,062	4,062			
100181991	RIVERVIEW	FL		12/12/2024		3,369		4			4		3,373	3,373			
100181992	ENGLEWOOD	FL		12/12/2024		71,335		379			379		71,714	71,714			
100181993	WOODBRIDGE	VA		12/12/2024		3,606		102			102		3,708	3,708			
100181994	PALM COAST	FL		12/12/2024		3,298		12			12		3,310	3,310			
100181995	NEW CASTLE	DE		12/12/2024		2,940		123			123		3,063	3,063			
100181996	MCKINNEY	TX		12/12/2024		4,161		232			232		4,393	4,393			
100181997	HIGHLAND	CA		12/12/2024		4,955		195			195		5,150	5,150			
100181998	APEX	NC		12/12/2024		4,725		139			139		4,864	4,864			
100181999	WOODBRIDGE	VA		12/12/2024		3,341		87			87		3,428	3,428			
100182000	WOODINVILLE	WA		12/12/2024		8,746		295			295		9,041	9,041			
100182001	MONTEREY PARK	CA		12/12/2024		5,167		102			102		5,269	5,269			
100182002	COLUMBIA	SC		12/12/2024		6,291		110			110		6,401	6,401			
100182003	TALLAHASSEE	FL		12/12/2024		3,023		(14)			(14)		3,009	3,009			
100182004	PORT CHARLOTTE	FL		12/12/2024		2,408		(6)			(6)		2,402	2,402			
100182005	LEANDER	TX		12/12/2024		7,863		152			152		8,015	8,015			
100182006	RENO	NV		12/12/2024		6,114		237			237		6,351	6,351			
100182007	FERNANDINA BEACH	FL		12/12/2024		7,155		47			47		7,202	7,202			
100182008	SPOKANE	WA		12/12/2024		3,017		57			57		3,074	3,074			
100182009	HENDERSON	NV		12/12/2024		3,759		93			93		3,852	3,852			
100182010	AUBREY	TX		12/12/2024		3,328		88			88		3,416	3,416			
100182011	NAMPA	ID		12/12/2024		2,912		72			72		2,984	2,984			
100182012	FAIRBURN	GA		12/12/2024		3,162		127			127		3,289	3,289			
100182013	CLARKSVILLE	TN		12/12/2024		4,413		24			24		4,437	4,437			
100182014	MIDDLETON	WI		12/12/2024		7,069		78			78		7,147	7,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182015	POCONO LAKE	PA		12/12/2024		2,911		(5)			(5)		2,906	2,906			
100182016	CARTERSVILLE	GA		12/12/2024		2,742		5			5		2,747	2,747			
100182017	FORT MILL	SC		12/12/2024		5,118		127			127		5,245	5,245			
100182018	GARDNER	MA		12/12/2024		3,666		38			38		3,704	3,704			
100182019	MANOR	TX		12/12/2024		2,862		116			116		2,978	2,978			
100182020	RENTON	WA		12/12/2024		7,390		127			127		7,517	7,517			
100182021	MANOR	TX		12/12/2024		2,961		73			73		3,034	3,034			
100182022	NORTH ANDOVER	MA		12/12/2024		11,405		353			353		11,758	11,758			
100182025	MANOR	TX		12/12/2024		2,749		65			65		2,814	2,814			
100182026	CHESAPEAKE	VA		12/12/2024		2,433		(5)			(5)		2,428	2,428			
100182027	LEANDER	TX		12/12/2024		3,472		57			57		3,529	3,529			
100182028	DUNEDIN	FL		12/12/2024		3,695		86			86		3,781	3,781			
100182029	OKLAHOMA CITY	OK		12/12/2024		2,805		80			80		2,885	2,885			
100182030	SACRAMENTO	CA		12/12/2024		5,424		(11)			(11)		5,413	5,413			
100182031	CHICAGO	IL		12/12/2024		9,771		108			108		9,879	9,879			
100182032	LAKELAND	FL		12/12/2024		2,663		50			50		2,713	2,713			
100182033	LAS VEGAS	NV		12/12/2024		8,157		19			19		8,176	8,176			
100182034	LAKE ARROWHEAD	CA		12/12/2024		3,707		111			111		3,818	3,818			
100182037	FOREST	VA		12/12/2024		2,522		(35)			(35)		2,487	2,487			
100182038	SPARKS	NV		12/12/2024		5,584		269			269		5,853	5,853			
100182039	MANALAPAN	NJ		12/12/2024		3,478		80			80		3,558	3,558			
100182040	CINCINNATI	OH		12/12/2024		3,138		23			23		3,161	3,161			
100182041	ROYAL OAK	MI		12/12/2024		2,814		26			26		2,840	2,840			
100182042	GEORGETOWN	TX		12/12/2024		5,193		77			77		5,270	5,270			
100182043	CEDAR PARK	TX		12/12/2024		3,932		37			37		3,969	3,969			
100182044	FREEHOLD	NJ		12/12/2024		2,441		3			3		2,444	2,444			
100182045	GEORGETOWN	TX		12/12/2024		9,783		135			135		9,918	9,918			
100182046	RIALTO	CA		12/12/2024		8,917		(72)			(72)		8,845	8,845			
100182047	KYLE	TX		12/12/2024		2,488		45			45		2,533	2,533			
100182048	TULARE	CA		12/12/2024		10,728		302			302		11,030	11,030			
100182049	CHICAGO	IL		12/12/2024		6,588		188			188		6,776	6,776			
100182050	FERNANDINA BEACH	FL		12/12/2024		3,749		84			84		3,833	3,833			
100182051	MCKINNEY	TX		12/12/2024		3,147		69			69		3,216	3,216			
100182052	MINNEOLA	FL		12/12/2024		4,292		24			24		4,316	4,316			
100182053	WALLA WALLA	WA		12/12/2024		5,962		51			51		6,013	6,013			
100182054	FERNANDINA BEACH	FL		12/12/2024		3,461		37			37		3,498	3,498			
100182055	FORNEY	TX		12/12/2024		2,923		72			72		2,995	2,995			
100182056	OCALA	FL		12/12/2024		3,053		70			70		3,123	3,123			
100182057	GLENDALE	AZ		12/12/2024		3,639		46			46		3,685	3,685			
100182058	MARINA	CA		12/12/2024		7,756		162			162		7,918	7,918			
100182059	WACO	TX		12/12/2024		3,689		15			15		3,704	3,704			
100182060	PHOENIX	AZ		12/12/2024		5,705		239			239		5,944	5,944			
100182061	SPOTSYLVANIA	VA		12/12/2024		3,516		73			73		3,589	3,589			
100182062	LOS ANGELES	CA		12/12/2024		7,684		(38)			(38)		7,646	7,646			
100182063	SAN BERNARDINO	CA		12/12/2024		5,413		77			77		5,490	5,490			
100182064	AUSTIN	TX		12/12/2024		2,999		31			31		3,030	3,030			
100182065	WHITELAND	IN		12/12/2024		2,470							2,470	2,470			
100182066	MCKINLEYVILLE	CA		12/12/2024		40,808		1,009			1,009		41,817	41,817			
100182067	AUSTIN	TX		12/12/2024		2,479		29			29		2,508	2,508			
100182068	NASHVILLE	TN		12/12/2024		11,403		323			323		11,726	11,726			
100182069	FRISCO	TX		12/12/2024		6,291		171			171		6,462	6,462			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100182070	CAMBRIDGE	MA		12/12/2024		5,437		86			86		5,523	5,523			
100182071	MASHPEE	MA		12/12/2024		9,503		248			248		9,751	9,751			
100182072	CLE ELUM	WA		12/12/2024		4,293		272			272		4,565	4,565			
100182073	SAN DIEGO	CA		12/12/2024		(9,710)		270			270		(9,440)	(9,440)			
100182075	AVONDALE	AZ		12/12/2024		1,447		45			45		1,492	1,492			
100182076	LAS VEGAS	NV		12/12/2024		6,736		218			218		6,954	6,954			
100182077	CHANDLER	AZ		12/12/2024		3,919		186			186		4,105	4,105			
100182078	CHATTANOOGA	TN		12/12/2024		2,804		63			63		2,867	2,867			
100182079	FRAMINGHAM	MA		12/12/2024		19,899		562			562		20,461	20,461			
100182081	RIVERDALE	UT		12/12/2024		3,366		97			97		3,463	3,463			
100182082	WESTFIELD	IN		12/12/2024		11,266		312			312		11,578	11,578			
100182083	PRINCETON JUNCTION	NJ		12/12/2024		140,103		378			378		140,481	140,481			
100182084	INDIAN TRAIL	NC		12/12/2024		3,428		124			124		3,552	3,552			
100182085	LITTLE RIVER	SC		12/12/2024		2,800		53			53		2,853	2,853			
100182087	MARYSVILLE	WA		12/12/2024		6,783		152			152		6,935	6,935			
100182088	FOLEY	AL		12/12/2024		2,791		125			125		2,916	2,916			
100182089	ABILENE	TX		12/12/2024		2,398		(4)			(4)		2,394	2,394			
100182090	SAN ANTONIO	TX		12/12/2024		3,703		95			95		3,798	3,798			
100182091	APEX	NC		12/12/2024		3,583		108			108		3,691	3,691			
100182092	CHATTANOOGA	TN		12/12/2024		2,493		2			2		2,495	2,495			
100182093	COOS BAY	OR		12/12/2024		2,594		24			24		2,618	2,618			
100182094	APEX	NC		12/12/2024		3,560		69			69		3,629	3,629			
100182095	NORTH LAS VEGAS	NV		12/12/2024		8,363		188			188		8,551	8,551			
100182096	SUMMERVILLE	SC		12/12/2024		155,708		3,845			3,845		159,553	159,553			
100182097	WINDER	GA		12/12/2024		3,201		192			192		3,393	3,393			
100182098	PRINCETON	TX		12/12/2024		8,223		(39)			(39)		8,184	8,184			
100182101	MIAMI	FL		12/12/2024		3,082		(9)			(9)		3,073	3,073			
100182102	VAIL	AZ		12/12/2024		3,693		294			294		3,987	3,987			
100182103	REDONDO BEACH	CA		12/12/2024		7,752		129			129		7,881	7,881			
100182104	PHILADELPHIA	PA		12/12/2024		2,622		19			19		2,641	2,641			
100182105	LEANDER	TX		12/12/2024		2,417		(28)			(28)		2,389	2,389			
100182106	WEST PARK	FL		12/12/2024		3,148		98			98		3,246	3,246			
100182107	ALPHARETTA	GA		12/12/2024		4,268		(6)			(6)		4,262	4,262			
100182108	MASHPEE	MA		12/12/2024		7,962		65			65		8,027	8,027			
100182109	WHITE HOUSE	TN		12/12/2024		4,974		88			88		5,062	5,062			
100182110	HARDEEVILLE	SC		12/12/2024		4,022		(128)			(128)		3,894	3,894			
100182111	HENDERSONVILLE	NC		12/12/2024		3,699		(100)			(100)		3,599	3,599			
100182112	LONG KEY	FL		12/12/2024		347,260		(5,898)			(5,898)		341,362	341,362			
100182113	BOONE	NC		12/12/2024		6,653		(122)			(122)		6,531	6,531			
100182114	DALLAS	NC		12/12/2024		4,352		126			126		4,478	4,478			
100182115	WESTON	FL		12/12/2024		4,285		(40)			(40)		4,245	4,245			
100182116	CHARLOTTE	NC		12/12/2024		63,453		(705)			(705)		62,748	62,748			
100182117	CASA GRANDE	AZ		12/12/2024		4,017		(24)			(24)		3,993	3,993			
100182118	PALM COAST	FL		12/12/2024		3,916		(14)			(14)		3,902	3,902			
100182119	WINTER GARDEN	FL		12/12/2024		3,423		53			53		3,476	3,476			
100182120	CRAWFORDVILLE	FL		12/12/2024		2,651		4			4		2,655	2,655			
100182121	JACKSONVILLE	FL		12/12/2024		2,752		119			119		2,871	2,871			
100182122	CLEARWATER	FL		12/12/2024		4,751							4,751	4,751			
100182123	ALPHARETTA	GA		12/12/2024		6,142		5			5		6,147	6,097		(50)	(50)
100182124	JACKSONVILLE	FL		12/12/2024		3,207		39			39		3,246	3,246			
100182125	DELTONA	FL		12/12/2024		2,834							2,834	2,834			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182126	OCEAN ISLE BEACH	NC		12/12/2024		2,230		81			81		2,311	2,311			
100182127	MONCKS CORNER	SC		12/12/2024		2,271		104			104		2,375	2,375			
100182128	LAKEWOOD RANCH	FL		12/12/2024		2,976		71			71		3,047	3,047			
100182129	GOOSE CREEK	SC		12/12/2024		3,309		2			2		3,311	3,311			
100182130	OCALA	FL		12/12/2024		2,206		30			30		2,236	2,236			
100182131	SAINT AUGUSTINE	FL		12/12/2024		5,145		(87)			(87)		5,058	5,058			
100182132	OAK ISLAND	NC		12/12/2024		6,060		(103)			(103)		5,957	5,957			
100182133	INDIAN TRAIL	NC		12/12/2024		42,019		(803)	7		(810)		41,209	41,072		(138)	(138)
100182134	JACKSONVILLE	NC		12/12/2024		25,069		(246)			(246)		24,823	24,823			
100182135	GAINESVILLE	FL		12/12/2024		3,509		(49)			(49)		3,460	3,460			
100182136	MYRTLE BEACH	SC		12/12/2024		8,316		(103)			(103)		8,213	8,213			
100182137	APOLLO BEACH	FL		12/12/2024		6,864		(136)			(136)		6,728	6,728			
100182138	NORTH MYRTLE BEACH	SC		12/12/2024		6,418		(124)			(124)		6,294	6,294			
100182139	SAVANNAH	GA		12/12/2024		34,658		(715)			(715)		33,943	33,943			
100182140	ATLANTA	GA		12/12/2024		80,137		(931)	2		(933)		79,204	78,993		(211)	(211)
100182142	JOHNSON CITY	TN		12/12/2024		8,194		(183)			(183)		8,011	8,011			
100182143	SOUTHPORT	NC		12/12/2024		2,377		(48)			(48)		2,329	2,329			
100182144	THE VILLAGES	FL		12/12/2024		2,841		(47)			(47)		2,794	2,794			
100182145	SARASOTA	FL		12/12/2024		3,690		(18)			(18)		3,672	3,672			
100182146	WINTER HAVEN	FL		12/12/2024		2,737		(41)			(41)		2,696	2,696			
100182147	CHARLOTTE	NC		12/12/2024		2,828		(84)			(84)		2,744	2,744			
100182148	SAINT AUGUSTINE	FL		12/12/2024		4,233		(92)			(92)		4,141	4,141			
100182149	CHARLOTTE	NC		12/12/2024		2,078		(77)			(77)		2,001	2,001			
100182150	CHARLOTTE	NC		12/12/2024		2,777		(84)			(84)		2,693	2,693			
100182151	LA GRANGE HIGHLANDS	IL		12/12/2024		2,647		(83)			(83)		2,564	2,564			
100182152	WESLEY CHAPEL	FL		12/12/2024		6,447		(189)			(189)		6,258	6,258			
100182154	BRANDON	FL		12/12/2024		2,152		(55)			(55)		2,097	2,097			
100182155	PALM BAY	FL		12/12/2024		2,506		(38)			(38)		2,468	2,468			
100182156	CAPE CORAL	FL		12/12/2024		2,242		(43)			(43)		2,199	2,199			
100182157	BOLIVIA	NC		12/12/2024		2,332		204			204		2,536	2,536			
100182159	KEYSTONE	CO		12/12/2024		3,376		(18)			(18)		3,358	3,358			
100182160	WEST PALM BEACH	FL		12/12/2024		5,917		(51)			(51)		5,866	5,866			
100182161	NEW BERN	NC		12/12/2024		3,788		(17)			(17)		3,771	3,771			
100182162	SURPRISE	AZ		12/12/2024		3,630		(96)			(96)		3,534	3,534			
100182163	LA VETA	CO		12/12/2024		4,766		66			66		4,832	4,832			
100182164	ROANOKE	VA		12/12/2024		2,034		(51)			(51)		1,983	1,983			
100182165	SAN MARCOS	TX		12/12/2024		69,355		(699)	19		(718)		68,637	68,396		(241)	(241)
100182166	MOUNT NEBO	WV		12/12/2024		1,999		(37)			(37)		1,962	1,962			
100182167	SEVIERVILLE	TN		12/12/2024		2,728		11			11		2,739	2,739			
100182168	OCALA	FL		12/12/2024		8,467		610			610		9,077	9,077			
100182169	PORT ST LUCIE	FL		12/12/2024		4,474		482			482		4,956	4,956			
100182170	LA BELLE	FL		12/12/2024		8,836		776			776		9,612	9,612			
100182171	SAINT AUGUSTINE	FL		12/12/2024		2,656		62			62		2,718	2,718			
100182172	PERRY	GA		12/12/2024		2,296		20			20		2,316	2,316			
100182173	BALTIMORE	MD		12/12/2024		1,986		66			66		2,052	2,052			
100182174	DOVER	VT		12/12/2024		2,515		(13)			(13)		2,502	2,502			
100182176	PARRISH	FL		12/12/2024		7,090		(154)			(154)		6,936	6,936			
100182177	TROUTMAN	NC		12/12/2024		4,120		(11)			(11)		4,109	4,109			
100182178	GRAND JUNCTION	CO		12/12/2024		3,100		(23)			(23)		3,077	3,077			
100182179	FRISCO	NC		12/12/2024		7,582		(141)			(141)		7,441	7,441			
100182180	SAN ANTONIO	TX		12/12/2024		2,490		20			20		2,510	2,510			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182181	NAVASSA	NC		12/12/2024		2,598		(5)			(5)		2,593	2,593			
100182182	SAN ANTONIO	FL		12/12/2024		2,520		(26)			(26)		2,494	2,494			
100182183	ODESSA	FL		12/12/2024		4,943		(67)			(67)		4,876	4,876			
100182184	LUMBERTON	NC		12/12/2024		2,390		(53)			(53)		2,337	2,337			
100182185	FLETCHER	NC		12/12/2024		2,193		(51)			(51)		2,142	2,142			
100182186	SHERMAN	TX		12/12/2024		2,246		(14)			(14)		2,232	2,232			
100182187	RENO	NV		12/12/2024		4,474		(31)			(31)		4,443	4,443			
100182188	PORT SAINT JOE	FL		12/12/2024		3,334		(64)			(64)		3,270	3,270			
100182189	LAS VEGAS	NV		12/12/2024		3,716		273			273		3,989	3,989			
100182190	SCOTT TOWNSHIP	PA		12/12/2024		7,078		107			107		7,185	7,185			
100182191	CHRISTOVAL	TX		12/12/2024		2,206		(67)			(67)		2,139	2,139			
100182192	PORT SAINT JOE	FL		12/12/2024		18,703		170			170		18,873	18,873			
100182193	RENO	NV		12/12/2024		2,797		(23)			(23)		2,774	2,774			
100182194	CASTLE HILLS	TX		12/12/2024		5,500		(101)			(101)		5,399	5,399			
100182195	FERRUM	VA		12/12/2024		3,624		(104)			(104)		3,520	3,520			
100182197	ORANGE BEACH	AL		12/12/2024		2,909		17			17		2,926	2,926			
100182198	GARFIELD	AR		12/12/2024		2,458		(25)			(25)		2,433	2,433			
100182199	RENO	NV		12/12/2024		3,535		(67)			(67)		3,468	3,468			
100182200	SAINT CLOUD	FL		12/12/2024		4,445		41			41		4,486	4,486			
100182201	DACULA	GA		12/12/2024		4,672		168			168		4,840	4,840			
100182202	KISSIMMEE	FL		12/12/2024		7,107		65			65		7,172	7,172			
100182203	MUNDS PARK	AZ		12/12/2024		4,312		253			253		4,565	4,565			
100182204	PHILADELPHIA	PA		12/12/2024		5,572		(28)			(28)		5,544	5,544			
100182205	SENECAVILLE	OH		12/12/2024		5,120		(70)			(70)		5,050	5,050			
100182207	NEW AUBURN	WI		12/12/2024		2,847		(16)			(16)		2,831	2,831			
100182209	FRAMINGHAM	MA		12/12/2024		5,069		(9)			(9)		5,060	5,060			
100182210	LONG POND	PA		12/12/2024		2,800		(46)			(46)		2,754	2,754			
100182211	MURRELLS INLET	SC		12/12/2024		3,425		(16)			(16)		3,409	3,409			
100182212	ELKTON	KY		12/12/2024		2,367		(30)			(30)		2,337	2,337			
100182213	FATE	TX		12/12/2024		3,243		91			91		3,334	3,334			
100182214	CAPE CORAL	FL		12/12/2024		41,100		(868)			(868)		40,232	40,232			
100182215	COVINGTON	VA		12/12/2024		2,905		156			156		3,061	3,061			
100182216	PUYALLUP	WA		12/12/2024		3,625		(45)			(45)		3,580	3,580			
100182217	MADISON HEIGHTS	VA		12/12/2024		2,336		(12)			(12)		2,324	2,324			
100182220	MANY	LA		12/12/2024		2,542		(60)			(60)		2,482	2,482			
100182221	SPRING LAKE	MI		12/12/2024		2,460		(57)			(57)		2,403	2,403			
100182222	MIAMI	FL		12/12/2024		5,117		(68)			(68)		5,049	5,049			
100182223	NOVI	MI		12/12/2024		2,282		(49)			(49)		2,233	2,233			
100182224	MCGAHEYSVILLE	VA		12/12/2024		2,628		24			24		2,652	2,652			
100182225	NEWBERRY	FL		12/12/2024		5,390		325			325		5,715	5,715			
100182226	HENDERSON	NV		12/12/2024		12,984		(125)			(125)		12,859	12,859			
100182227	MADISON	AL		12/12/2024		7,597		753			753		8,350	8,350			
100182228	MADISON	AL		12/12/2024		7,597		753			753		8,350	8,350			
100182229	OCEAN CITY	MD		12/12/2024		3,224		(72)			(72)		3,152	3,152			
100182230	NOKOMIS	FL		12/12/2024		45,929		3,176			3,176		49,105	49,105			
100182231	LEBANON	TN		12/12/2024		3,163		194			194		3,357	3,357			
100182232	MADISON	AL		12/12/2024		2,113		90			90		2,203	2,203			
100182233	DENTON	TX		12/12/2024		5,159		316			316		5,475	5,475			
100182234	CARTERSVILLE	GA		12/12/2024		3,245		181			181		3,426	3,426			
100182235	SANFORD	NC		12/12/2024		2,754		110			110		2,864	2,864			
100182236	NAPLES	FL		12/12/2024		5,748		(9)			(9)		5,739	5,739			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182237	SANFORD	NC		12/12/2024		2,661		121			121		2,782	2,782			
100182238	DENTON	TX		12/12/2024		73,085		3,320			3,320		76,405	76,405			
100182239	FORT WORTH	TX		12/12/2024		3,131		283			283		3,414	3,414			
100182240	TAMPA	FL		12/12/2024		2,423		129			129		2,552	2,552			
100182241	GEORGETOWN	TX		12/12/2024		3,103		327			327		3,430	3,430			
100182242	KYLE	TX		12/12/2024		2,684		250			250		2,934	2,934			
100182243	LITTLETON	CO		12/12/2024		4,760		437			437		5,197	5,197			
100182244	DAPHNE	AL		12/12/2024		3,052		276			276		3,328	3,328			
100182245	ADAIRSVILLE	GA		12/12/2024		2,567		232			232		2,799	2,799			
100182246	HENDERSON	NV		12/12/2024		6,230		760			760		6,990	6,990			
100182247	GRAHAM	NC		12/12/2024		2,984		222			222		3,206	3,206			
100182248	DAHLONEGA	GA		12/12/2024		6,294		625			625		6,919	6,919			
100182249	DELAWARE	OH		12/12/2024		3,977		296			296		4,273	4,273			
100182250	FRESNO	CA		12/12/2024		4,287		393			393		4,680	4,680			
100182251	PFLUGERVILLE	TX		12/12/2024		3,029		225			225		3,254	3,254			
100182252	BURLINGTON	NC		12/12/2024		2,390		142			142		2,532	2,532			
100182253	FORT WORTH	TX		12/12/2024		8,109		556			556		8,665	8,665			
100182254	SACRAMENTO	CA		12/12/2024		45,159		2,522	1		2,521		47,680	47,608		(72)	(72)
100182255	WASHINGTON	UT		12/12/2024		7,275		466			466		7,741	7,741			
100182256	MONROE	NC		12/12/2024		3,930		257			257		4,187	4,187			
100182257	HEPHZIBAH	GA		12/12/2024		2,288		184			184		2,472	2,472			
100182258	RENO	NV		12/12/2024		4,163		255			255		4,418	4,418			
100182259	BUFORD	GA		12/12/2024		3,779		248			248		4,027	4,027			
100182260	PROVIDENCE VILLAGE	TX		12/12/2024		2,539		160			160		2,699	2,699			
100182261	CHARLOTTE	NC		12/12/2024		2,878		176			176		3,054	3,054			
100182262	DAHLONEGA	GA		12/12/2024		50,238		3,074			3,074		53,312	53,312			
100182263	FORT WORTH	TX		12/12/2024		3,208		196			196		3,404	3,404			
100182264	OCALA	FL		12/12/2024		2,510		151			151		2,661	2,661			
100182265	PORTLAND	OR		12/12/2024		3,701		200			200		3,901	3,901			
100182266	CHICKASHA	OK		12/12/2024		10,447		508			508		10,955	10,955			
100182267	CLARKSVILLE	TN		12/12/2024		5,082		298			298		5,380	5,380			
100182268	DALLAS	GA		12/12/2024		10,166		580			580		10,746	10,746			
100182269	POCATELLO	ID		12/12/2024		2,084		105			105		2,189	2,189			
100182270	SAINT AUGUSTINE	FL		12/12/2024		2,401		97			97		2,498	2,498			
100182271	RALEIGH	NC		12/12/2024		2,316		114			114		2,430	2,430			
100182272	FORT SCOTT	KS		12/12/2024		2,852		82			82		2,934	2,934			
100182273	ANGIER	NC		12/12/2024		2,571		124			124		2,695	2,695			
100182274	KERNERSVILLE	NC		12/12/2024		2,417		113			113		2,530	2,530			
100182275	CLINTON	MD		12/12/2024		4,034		186			186		4,220	4,220			
100182276	CRYSTAL BEACH	TX		12/12/2024		3,631		175			175		3,806	3,806			
100182278	ROSHARON	TX		12/12/2024		13,555		368			368		13,923	13,923			
100182279	STEPHENS CITY	VA		12/12/2024		3,152		144			144		3,296	3,296			
100182280	FORT WORTH	TX		12/12/2024		3,192		147			147		3,339	3,339			
100182281	BRANDYWINE	MD		12/12/2024		7,752		357			357		8,109	8,109			
100182282	DAHLONEGA	GA		12/12/2024		4,541		210			210		4,751	4,751			
100182283	KERNERSVILLE	NC		12/12/2024		2,024		78			78		2,102	2,102			
100182284	FORT WORTH	TX		12/12/2024		2,739		110			110		2,849	2,849			
100182285	SHERRILLS FORD	NC		12/12/2024		9,459		378			378		9,837	9,837			
100182286	KISSIMMEE	FL		12/12/2024		2,216		82			82		2,298	2,298			
100182287	STEPHENS CITY	VA		12/12/2024		3,472		141			141		3,613	3,613			
100182288	HOCKLEY	TX		12/12/2024		196,606		7,547			7,547		204,153	204,153			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182289	BUFORD	GA		12/12/2024		3,237		131			131		3,368	3,368			
100182290	STATESVILLE	NC		12/12/2024		2,777		111			111		2,888	2,888			
100182291	MCKINNEY	TX		12/12/2024		3,149		128			128		3,277	3,277			
100182292	ROCKPORT	TX		12/12/2024		3,491		316			316		3,807	3,807			
100182293	SAINT JOHNS	FL		12/12/2024		88,981		5,828			5,828		94,809	94,809			
100182294	SAINT JOHNS	FL		12/12/2024		3,482		196			196		3,678	3,678			
100182295	HUTTO	TX		12/12/2024		3,554		171			171		3,725	3,725			
100182296	NEWMAN LAKE	WA		12/12/2024		2,935		159			159		3,094	3,094			
100182298	WASHINGTON	UT		12/12/2024		4,535		193			193		4,728	4,728			
100182299	NAPLES	FL		12/12/2024		3,558		78			78		3,636	3,636			
100182300	ELK GROVE	CA		12/12/2024		3,092		74			74		3,166	3,166			
100182301	ONTARIO	CA		12/12/2024		5,779		597			597		6,376	6,376			
100182302	YUCCA VALLEY	CA		12/12/2024		2,439		41			41		2,480	2,480			
100182303	MANSFIELD	TX		12/12/2024		1,836		86			86		1,922	1,922			
100182304	LANCASTER	CA		12/12/2024		5,006		251			251		5,257	5,257			
100182305	RICHMOND	VA		12/12/2024		4,818		45			45		4,863	4,863			
100182306	OREGON	IL		12/12/2024		3,645		55			55		3,700	3,700			
100182307	LOS ANGELES	CA		12/12/2024		6,075		143			143		6,218	6,218			
100182308	MANTECA	CA		12/12/2024		3,770		11			11		3,781	3,781			
100182309	LA QUINTA	CA		12/12/2024		8,964		225			225		9,189	9,189			
100182310	LAS VEGAS	NV		12/12/2024		2,182		(7)			(7)		2,175	2,175			
100182311	RALEIGH	NC		12/12/2024		7,714		(6)			(6)		7,708	7,708			
100182312	SAINT ANTHONY	MN		12/12/2024		38,880		(44)			(44)		38,836	38,836			
100182313	FALLS CHURCH	VA		12/12/2024		5,129		17			17		5,146	5,146			
100182314	LEXINGTON	SC		12/12/2024		1,866		(10)			(10)		1,856	1,856			
100182315	BERKELEY	CA		12/12/2024		5,475		(6)			(6)		5,469	5,469			
100182316	GLENDALE	AZ		12/12/2024		2,151		(32)			(32)		2,119	2,119			
100182317	AURORA	IL		12/12/2024		7,586		(104)			(104)		7,482	7,482			
100182318	WESTAMPTON	NJ		12/12/2024		2,401		(15)			(15)		2,386	2,386			
100182319	SOMERSET	NJ		12/12/2024		2,803		(29)			(29)		2,774	2,774			
100182320	HOUSTON	TX		12/12/2024		4,293		(19)			(19)		4,274	4,274			
100182321	FORT WORTH	TX		12/12/2024		1,852		(28)			(28)		1,824	1,824			
100182322	NEWBERRY	FL		12/12/2024		129,814		6,185			6,185		135,999	135,999			
100182323	PORT SAINT LUCIE	FL		12/12/2024		3,059		241			241		3,300	3,300			
100182324	LAKEWOOD RANCH	FL		12/12/2024		2,616		72			72		2,688	2,688			
100182325	HAVRE DE GRACE	MD		12/12/2024		2,517		83			83		2,600	2,600			
100182327	SPRINGFIELD	MO		12/12/2024		1,935		(40)			(40)		1,895	1,895			
100182328	TERREBONNE	OR		12/12/2024		2,923		52			52		2,975	2,975			
100182329	LONGBOAT KEY	FL		12/12/2024		12,468		238			238		12,706	12,706			
100182330	GOLDSBORO	NC		12/12/2024		2,336		218			218		2,554	2,554			
100182331	CAMBRIA HEIGHTS	NY		12/12/2024		5,157		(16)			(16)		5,141	5,141			
100182332	CAMANO ISLAND	WA		12/12/2024		6,174		126			126		6,300	6,300			
100182333	CAPITOLA	CA		12/12/2024		8,658		161			161		8,819	8,819			
100182334	AVENTURA	FL		12/12/2024		3,359		(119)			(119)		3,240	3,240			
100182335	EAGLES MERE	PA		12/12/2024		2,980		14			14		2,994	2,994			
100182336	CANNON BEACH	OR		12/12/2024		9,838		208			208		10,046	10,046			
100182338	SEATTLE	WA		12/12/2024		4,442		(99)			(99)		4,343	4,343			
100182339	CLERMONT	FL		12/12/2024		19,944		(143)			(143)		19,801	19,801			
100182340	SAVANNAH	GA		12/12/2024		120,898		(3,087)			(3,087)		117,811	117,811			
100182342	HOUSTON	TX		12/12/2024		5,513		(59)			(59)		5,454	5,454			
100182343	SAINT LOUIS	MO		12/12/2024		2,206		(42)			(42)		2,164	2,164			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182344	CLARKSVILLE	TN		12/12/2024		4,635		(62)			(62)		4,573	4,573			
100182345	DEL VALLE	TX		12/12/2024		2,760		34			34		2,794	2,794			
100182346	KNOXVILLE	TN		12/12/2024		13,585		205			205		13,790	13,790			
100182347	FRISCO	TX		12/12/2024		4,194		36			36		4,230	4,230			
100182348	KATY	TX		12/12/2024		2,540		(17)			(17)		2,523	2,523			
100182349	SHERRILLS FORD	NC		12/12/2024		2,990		216			216		3,206	3,206			
100182350	WHITEHALL	PA		12/12/2024		2,020		(40)			(40)		1,980	1,980			
100182351	MELISSA	TX		12/12/2024		3,278		53			53		3,331	3,331			
100182352	MAPLEWOOD	MN		12/12/2024		3,049		(55)			(55)		2,994	2,994			
100182353	BRISTOL	TN		12/12/2024		51,321		(1,692)			(1,692)		49,629	49,629			
100182354	NARRAGANSETT	RI		12/12/2024		6,377		(57)			(57)		6,320	6,320			
100182355	WAKE FOREST	NC		12/12/2024		2,661		(22)			(22)		2,639	2,639			
100182356	ROSEVILLE	CA		12/12/2024		4,493		26			26		4,519	4,519			
100182357	JACKSONVILLE BEACH	FL		12/12/2024		3,946		(52)			(52)		3,894	3,894			
100182358	KEY COLONY BCH	FL		12/12/2024		5,315		(104)			(104)		5,211	5,211			
100182359	WAXAHACHIE	TX		12/12/2024		2,521		(54)			(54)		2,467	2,467			
100182360	JONESBOROUGH	TN		12/12/2024		2,131		139			139		2,270	2,270			
100182361	SPRING	TX		12/12/2024		2,379		13			13		2,392	2,392			
100182362	MAGNOLIA	TX		12/12/2024		5,100		(130)			(130)		4,970	4,970			
100182363	SEVIERVILLE	TN		12/12/2024		4,795		(4)			(4)		4,791	4,791			
100182364	PORT SAINT LUCIE	FL		12/12/2024		68,474		227	4		223		68,697	68,593		(104)	(104)
100182365	STOCKTON	CA		12/12/2024		3,414		(5)			(5)		3,409	3,409			
100182366	CHATTANOOGA	TN		12/12/2024		2,752		9			9		2,761	2,761			
100182367	EDGEWATER	FL		12/12/2024		2,258		(16)			(16)		2,242	2,242			
100182368	WAVERLY	TN		12/12/2024		4,062		(51)			(51)		4,011	4,011			
100182369	MIAMI	FL		12/12/2024		5,590		(43)			(43)		5,547	5,547			
100182370	MIAMI	FL		12/12/2024		5,447		(41)			(41)		5,406	5,406			
100182371	MIAMI	FL		12/12/2024		2,972		8			8		2,980	2,980			
100182372	DULUTH	GA		12/12/2024		3,309		(33)			(33)		3,276	3,276			
100182373	CHARLOTTE	NC		12/12/2024		2,090		(54)			(54)		2,036	2,036			
100182375	ORMOND BEACH	FL		12/12/2024		6,791		(103)			(103)		6,688	6,688			
100182376	FRESNO	CA		12/12/2024		3,185		(75)			(75)		3,110	3,110			
100182377	DAWSONVILLE	GA		12/12/2024		2,885		(78)			(78)		2,807	2,807			
100182378	WILLIAMS	AZ		12/12/2024		3,101		(84)			(84)		3,017	3,017			
100182379	DAVENPORT	FL		12/12/2024		2,440		(5)			(5)		2,435	2,435			
100182380	GILFORD	NH		12/12/2024		3,318		(128)			(128)		3,190	3,190			
100182381	ZEELAND	MI		12/12/2024		2,657		(72)			(72)		2,585	2,585			
100182382	PANAMA CITY	FL		12/12/2024		5,168		(149)			(149)		5,019	5,019			
100182383	DAVIS	CA		12/12/2024		20,131		(534)			(534)		19,597	19,597			
100182385	SAN ANTONIO	TX		12/12/2024		3,509		(56)			(56)		3,453	3,453			
100182386	MIDLAND	TX		12/12/2024		2,107		(86)			(86)		2,021	2,021			
100182387	PENSACOLA	FL		12/12/2024		1,989		(74)			(74)		1,915	1,915			
100182388	PLANT CITY	FL		12/12/2024		2,150		(35)			(35)		2,115	2,115			
100182389	JUSTICE	IL		12/12/2024		48,046		(1,110)			(1,110)		46,936	46,936			
100182390	MANSFIELD	TX		12/12/2024		2,211		(57)			(57)		2,154	2,154			
100182391	TROUTMAN	NC		12/12/2024		2,182		(63)			(63)		2,119	2,119			
100182392	SCHAUMBURG	IL		12/12/2024		2,589		(44)			(44)		2,545	2,545			
100182393	BLUE RIDGE	GA		12/12/2024		2,498		(66)			(66)		2,432	2,432			
100182394	HOUSTON	TX		12/12/2024		3,896		103			103		3,999	3,999			
100182395	GRAND BLANC	MI		12/12/2024		2,357		(66)			(66)		2,291	2,291			
100182396	SEFFNER	FL		12/12/2024		2,498		(72)			(72)		2,426	2,426			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182397	GEORGETOWN	TX		12/12/2024		6,514		181			181		6,695	6,695			
100182398	NEW ORLEANS	LA		12/12/2024		3,628		(2)			(2)		3,626	3,626			
100182400	BRAZORIA	TX		12/12/2024		2,450		(67)			(67)		2,383	2,383			
100182401	SPRINGFIELD	TN		12/12/2024		3,618		(102)			(102)		3,516	3,516			
100182402	POCONO LAKE	PA		12/12/2024		2,308		(78)			(78)		2,230	2,230			
100182403	WOONSOCKET	RI		12/12/2024		3,517		(47)			(47)		3,470	3,470			
100182405	LOS ANGELES	CA		12/12/2024		9,718		66			66		9,784	9,784			
100182406	DUNEDIN	FL		12/12/2024		5,854		(95)			(95)		5,759	5,759			
100182407	JACKSON	NJ		12/12/2024		3,484		(72)			(72)		3,412	3,412			
100182409	HEBER CITY	UT		12/12/2024		3,478		34			34		3,512	3,512			
100182410	PHOENIX	AZ		12/12/2024		4,588		129			129		4,717	4,717			
100182411	AVE MARIA	FL		12/12/2024		3,358		84			84		3,442	3,442			
100182412	ESCONDIDO	CA		12/12/2024		6,504		43			43		6,547	6,547			
100182413	ESCONDIDO	CA		12/12/2024		6,391		44			44		6,435	6,435			
100182414	ARLINGTON	TX		12/12/2024		2,467		16			16		2,483	2,483			
100182415	GOLDEN	CO		12/12/2024		7,080		160			160		7,240	7,240			
100182416	LAKEWOOD RANCH	FL		12/12/2024		5,381		30			30		5,411	5,411			
100182417	SANTA ROSA	CA		12/12/2024		31,882		(269)			(269)		31,613	31,613			
100182418	JACKSONVILLE	FL		12/12/2024		2,964		(11)			(11)		2,953	2,953			
100182419	TEMPE	AZ		12/12/2024		2,058		38			38		2,096	2,096			
100182420	DAWSONVILLE	GA		12/12/2024		2,991		16			16		3,007	3,007			
100182421	ROUND ROCK	TX		12/12/2024		2,233		83			83		2,316	2,316			
100182422	FORT LAUDERDALE	FL		12/12/2024		7,082		8			8		7,090	7,090			
100182423	HYATTSVILLE	MD		12/12/2024		5,333		(34)			(34)		5,299	5,299			
100182424	WEST JORDAN	UT		12/12/2024		3,505		21			21		3,526	3,526			
100182425	UPLAND	CA		12/12/2024		6,172		(82)			(82)		6,090	6,090			
100182426	LYNNWOOD	WA		12/12/2024		6,287		36			36		6,323	6,323			
100182427	MURRIETA	CA		12/12/2024		4,289		(97)			(97)		4,192	4,192			
100182428	ATLANTA	GA		12/12/2024		3,777		(51)			(51)		3,726	3,726			
100182429	CHICAGO	IL		12/12/2024		2,856		4			4		2,860	2,860			
100182430	CHAMPLIN	MN		12/12/2024		2,464		(56)			(56)		2,408	2,408			
100182431	LYNNWOOD	WA		12/12/2024		7,726		54			54		7,780	7,780			
100182432	JERSEY CITY	NJ		12/12/2024		7,677		48			48		7,725	7,725			
100182433	DAVIDSON	NC		12/12/2024		3,777		158			158		3,935	3,935			
100182434	HILO	HI		12/12/2024		10,286		205			205		10,491	10,491			
100182435	ALPHARETTA	GA		12/12/2024		3,473		66			66		3,539	3,539			
100182436	FORT WORTH	TX		12/12/2024		2,253		58			58		2,311	2,311			
100182437	MORRISTOWN	NJ		12/12/2024		6,933		69			69		7,002	7,002			
100182438	KING OF PRUSSIA	PA		12/12/2024		10,131		(92)			(92)		10,039	10,039			
100182439	VISALIA	CA		12/12/2024		4,525		187			187		4,712	4,712			
100182440	TALLAHASSEE	FL		12/12/2024		2,597		(35)			(35)		2,562	2,562			
100182441	OLYMPIA	WA		12/12/2024		3,693		110			110		3,803	3,803			
100182442	NAPERVILLE	IL		12/12/2024		55,282		(5)	7		(12)		55,270	55,056		(214)	(214)
100182443	EAST HAVEN	CT		12/12/2024		2,784		54			54		2,838	2,838			
100182444	FORKED RIVER	NJ		12/12/2024		2,278		(18)			(18)		2,260	2,260			
100182445	ANNA	TX		12/12/2024		3,871		69			69		3,940	3,940			
100182446	DULUTH	GA		12/12/2024		7,140		163			163		7,303	7,303			
100182447	ORLANDO	FL		12/12/2024		2,593		4			4		2,597	2,597			
100182448	NEWARK	NJ		12/12/2024		31,088		58			58		31,146	31,146			
100182449	ASHEVILLE	NC		12/12/2024		4,099		2			2		4,101	4,101			
100182450	PISCATAWAY	NJ		12/12/2024		10,322		(202)			(202)		10,120	10,120			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182451	OAKLAND	CA		12/12/2024		11,520		(25)			(25)		11,495	11,495			
100182452	LANCASTER	OH		12/12/2024		2,204		(33)			(33)		2,171	2,171			
100182453	WOODLAKE	CA		12/12/2024		3,979		(8)			(8)		3,971	3,971			
100182454	SALT LAKE CITY	UT		12/12/2024		5,670		(56)			(56)		5,614	5,614			
100182455	ST PETERSBURG	FL		12/12/2024		2,903		(67)			(67)		2,836	2,836			
100182456	GRASONVILLE	MD		12/12/2024		11,649		(113)			(113)		11,536	11,536			
100182457	BOSTON	MA		12/12/2024		41,530		(571)			(571)		40,959	40,959			
100182458	GARFIELD	NJ		12/12/2024		5,405		(55)			(55)		5,350	5,350			
100182459	SAN DIEGO	CA		12/12/2024		22,039		(229)			(229)		21,810	21,810			
100182460	WEST POINT	GA		12/12/2024		3,271		(55)			(55)		3,216	3,216			
100182461	WAYNE	PA		12/12/2024		3,310		(29)			(29)		3,281	3,281			
100182462	MARIETTA	GA		12/12/2024		2,277		5			5		2,282	2,282			
100182463	ST. AUGUSTINE	FL		12/12/2024		2,973		86			86		3,059	3,059			
100182464	HOLLAND	MI		12/12/2024		2,406		(36)			(36)		2,370	2,370			
100182465	WESLEY CHAPEL	FL		12/12/2024		2,890		(81)			(81)		2,809	2,809			
100182466	GREENVILLE	SC		12/12/2024		2,182		28			28		2,210	2,210			
100182467	BETHLEHEM	PA		12/12/2024		2,441		(9)			(9)		2,432	2,432			
100182468	DURHAM	NC		12/12/2024		3,139		1			1		3,140	3,140			
100182469	CHARLOTTE	NC		12/12/2024		2,336		(3)			(3)		2,333	2,333			
100182470	KIRKLAND	WA		12/12/2024		8,126		57			57		8,183	8,183			
100182471	JACKSONVILLE	FL		12/12/2024		4,312		27			27		4,339	4,339			
100182472	WOODBURY	NJ		12/12/2024		2,494		10			10		2,504	2,504			
100182474	DULUTH	GA		12/12/2024		6,381		(21)			(21)		6,360	6,360			
100182475	INDIANAPOLIS	IN		12/12/2024		13,737		(43)			(43)		13,694	13,694			
100182476	MATAWAN	NJ		12/12/2024		17,739		(496)			(496)		17,243	17,243			
100182477	REVERE	MA		12/12/2024		5,234		(5)			(5)		5,229	5,229			
100182478	DALLAS	TX		12/12/2024		5,498		(5)			(5)		5,493	5,493			
100182479	AURORA	CO		12/12/2024		6,875		(78)			(78)		6,797	6,797			
100182480	DALLAS	TX		12/12/2024		7,097		30			30		7,127	7,127			
100182482	PRESCOTT	AZ		12/12/2024		4,048		(72)			(72)		3,976	3,976			
100182483	OCALA	FL		12/12/2024		2,381		90			90		2,471	2,471			
100182484	DURHAM	NC		12/12/2024		3,037		44			44		3,081	3,081			
100182485	OCALA	FL		12/12/2024		2,794		103			103		2,897	2,897			
100182486	ALEDO	TX		12/12/2024		15,293		59			59		15,352	15,352			
100182487	OOLTEWAH	TN		12/12/2024		3,997		(17)			(17)		3,980	3,980			
100182488	KATY	TX		12/12/2024		3,576		(18)			(18)		3,558	3,558			
100182489	EDINA	MN		12/12/2024		5,268		(116)			(116)		5,152	5,152			
100182490	SAN MARCOS	CA		12/12/2024		5,349		(24)			(24)		5,325	5,325			
100182491	BLUE RIDGE	GA		12/12/2024		5,305		144			144		5,449	5,449			
100182492	APISON	TN		12/12/2024		3,910		(18)			(18)		3,892	3,892			
100182493	MELISSA	TX		12/12/2024		3,606		(3)			(3)		3,603	3,603			
100182494	CEDAR CITY	UT		12/12/2024		2,173		(37)			(37)		2,136	2,136			
100182495	SAVANNAH	GA		12/12/2024		2,689		113			113		2,802	2,802			
100182496	DAHLONEGA	GA		12/12/2024		14,329		64			64		14,393	14,393			
100182497	VISALIA	CA		12/12/2024		2,743		(72)			(72)		2,671	2,671			
100182498	EUREKA	CA		12/12/2024		2,345		(31)			(31)		2,314	2,314			
100182499	RALEIGH	NC		12/12/2024		2,470		8			8		2,478	2,478			
100182500	EVERETT	WA		12/12/2024		44,970		714			714		45,684	45,684			
100182501	BOUNTIFUL	UT		12/12/2024		8,218		147			147		8,365	8,365			
100182502	NORTH LAS VEGAS	NV		12/12/2024		2,828		(5)			(5)		2,823	2,823			
100182503	GRAND JUNCTION	CO		12/12/2024		4,662		16			16		4,678	4,678			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182504	HOUSTON	TX		12/12/2024		4,429		11			11		4,440	4,440			
100182505	GILBERT	AZ		12/12/2024		3,731		13			13		3,744	3,744			
100182506	OLATHE	KS		12/12/2024		2,726		6			6		2,732	2,732			
100182507	SEVERN	MD		12/12/2024		4,410		7			7		4,417	4,417			
100182508	MCKINNEY	TX		12/12/2024		3,231		(6)			(6)		3,225	3,225			
100182510	SURPRISE	AZ		12/12/2024		4,539		(10)			(10)		4,529	4,529			
100182511	LOUISBURG	NC		12/12/2024		3,289		6			6		3,295	3,295			
100182512	FEDERAL WAY	WA		12/12/2024		3,619		12			12		3,631	3,631			
100182513	LEHI	UT		12/12/2024		5,572		(33)			(33)		5,539	5,539			
100182514	FLAGSTAFF	AZ		12/12/2024		4,210		(26)			(26)		4,184	4,184			
100182515	FRESNO	CA		12/12/2024		2,792		(7)			(7)		2,785	2,785			
100182516	SAN DIEGO	CA		12/12/2024		158,458		(4,846)			(4,846)		153,612	153,612			
100182517	ANTHEM	AZ		12/12/2024		3,919		(14)			(14)		3,905	3,905			
100182518	BOWIE	MD		12/12/2024		31,525		(182)			(182)		31,343	31,343			
100182519	VALLEJO	CA		12/12/2024		4,681		(16)			(16)		4,665	4,665			
100182520	DUBOIS	WY		12/12/2024		5,135		(18)			(18)		5,117	5,117			
100182521	ROYERSFORD	PA		12/12/2024		2,734		(64)			(64)		2,670	2,670			
100182522	RUTHERFORD	NJ		12/12/2024		436,616		(1,474)			(1,474)		435,142	435,142			
100182523	ROCKINGHAM	VA		12/12/2024		2,382		70			70		2,452	2,452			
100182524	SCOTTSDALE	AZ		12/12/2024		6,211		(47)			(47)		6,164	6,164			
100182525	WENDELL	NC		12/12/2024		49,852		(700)	1		(701)		49,151	49,022		(129)	(129)
100182526	LAS VEGAS	NV		12/12/2024		5,863		(79)			(79)		5,784	5,784			
100182528	TALLAHASSEE	FL		12/12/2024		2,988		(36)			(36)		2,952	2,952			
100182529	LUDLOW	VT		12/12/2024		6,543		(87)			(87)		6,456	6,456			
100182530	PHOENIX	AZ		12/12/2024		3,399		(47)			(47)		3,352	3,352			
100182531	DURHAM	NC		12/12/2024		3,649		(62)			(62)		3,587	3,587			
100182532	BROOMFIELD	CO		12/12/2024		4,223		(87)			(87)		4,136	4,136			
100182533	ASHBURN	VA		12/12/2024		6,523		(90)			(90)		6,433	6,433			
100182534	PHOENIX	AZ		12/12/2024		2,933		(61)			(61)		2,872	2,872			
100182535	WOODSTOCK	GA		12/12/2024		3,467		(71)			(71)		3,396	3,396			
100182536	WEXFORD	PA		12/12/2024		314,645		(6,497)			(6,497)		308,148	308,148			
100182537	CHARLOTTE	NC		12/12/2024		10,287		(152)			(152)		10,135	10,135			
100182538	GARNER	NC		12/12/2024		2,764		(50)			(50)		2,714	2,714			
100182539	ALBUQUERQUE	NM		12/12/2024		2,947		(43)			(43)		2,904	2,904			
100182540	MCKINNEY	TX		12/12/2024		19,064		(364)			(364)		18,700	18,700			
100182541	TALLAHASSEE	FL		12/12/2024		2,761		(52)			(52)		2,709	2,709			
100182542	SURF CITY	NC		12/12/2024		2,405		(46)			(46)		2,359	2,359			
100182543	LANGHORNE	PA		12/12/2024		2,521		(49)			(49)		2,472	2,472			
100182544	AURORA	OH		12/12/2024		2,265		(64)			(64)		2,201	2,201			
100182545	FORT WORTH	TX		12/12/2024		2,416		(58)			(58)		2,358	2,358			
100182546	MECHANICSBURG	PA		12/12/2024		10,746		80			80		10,826	10,826			
100182547	MABLETON	GA		12/12/2024		2,347		(73)			(73)		2,274	2,274			
100182548	GEORGETOWN	TX		12/12/2024		2,478		2			2		2,480	2,480			
100182549	REDLANDS	CA		12/12/2024		6,656		(20)			(20)		6,636	6,636			
100182550	SARASOTA	FL		12/12/2024		7,382		(219)			(219)		7,163	7,163			
100182551	RICHFIELD	MN		12/12/2024		2,757		(67)			(67)		2,690	2,690			
100182552	MOYOCK	NC		12/12/2024		3,049		(104)			(104)		2,945	2,945			
100182553	REDLANDS	CA		12/12/2024		7,697		(24)			(24)		7,673	7,673			
100182554	SAINT AUGUSTINE	FL		12/12/2024		5,059		(173)			(173)		4,886	4,886			
100182555	FULLERTON	CA		12/12/2024		14,927		(41)			(41)		14,886	14,886			
100182556	FULLERTON	CA		12/12/2024		9,735		(30)			(30)		9,705	9,705			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182558	WOODLAND	CA		12/12/2024		17,386		(52)			(52)		17,334	17,334			
100182559	GALLATIN	TN		12/12/2024		3,360		(31)			(31)		3,329	3,329			
100182560	GALLATIN	TN		12/12/2024		3,360		(31)			(31)		3,329	3,329			
100182561	MAGGIE VALLEY	NC		12/12/2024		2,766		(51)			(51)		2,715	2,715			
100182562	PALM HARBOR	FL		12/12/2024		3,944		(62)			(62)		3,882	3,882			
100182563	CLERMONT	FL		12/12/2024		3,287		(7)			(7)		3,280	3,280			
100182564	CAROLINA BEACH	NC		12/12/2024		2,894		(31)			(31)		2,863	2,863			
100182565	SANTA ANA	CA		12/12/2024		6,538		100			100		6,638	6,638			
100182567	SUWANEE	GA		12/12/2024		5,316		170			170		5,486	5,486			
100182568	ROSEVILLE	CA		12/12/2024		4,290		60			60		4,350	4,350			
100182569	LAS VEGAS	NV		12/12/2024		2,018		(7)			(7)		2,011	2,011			
100182570	ANNA	TX		12/12/2024		79,955		1,139			1,139		81,094	81,094			
100182571	RICHMOND	VA		12/12/2024		5,492		(174)			(174)		5,318	5,318			
100182572	MARICOPA	AZ		12/12/2024		2,926		(11)			(11)		2,915	2,915			
100182573	BRANDYWINE	MD		12/12/2024		4,685		12			12		4,697	4,697			
100182574	MURRIETA	CA		12/12/2024		3,290		(38)			(38)		3,252	3,252			
100182575	HUTTO	TX		12/12/2024		80,149		(1,168)			(1,168)		78,981	78,981			
100182576	ANNA	TX		12/12/2024		2,822		5			5		2,827	2,827			
100182577	SMYRNA	GA		12/12/2024		2,827		(7)			(7)		2,820	2,820			
100182578	PHOENIX	AZ		12/12/2024		3,144		(97)			(97)		3,047	3,047			
100182579	EL DORADO HILLS	CA		12/12/2024		3,082							3,082	3,082			
100182580	LAS VEGAS	NV		12/12/2024		2,762		(8)			(8)		2,754	2,754			
100182581	HOSCHTON	GA		12/12/2024		2,993		(21)			(21)		2,972	2,972			
100182582	PENDERGRASS	GA		12/12/2024		2,724		(18)			(18)		2,706	2,706			
100182583	SURFSIDE BEACH	SC		12/12/2024		47,828		(188)			(188)		47,640	47,640			
100182584	WINTER GARDEN	FL		12/12/2024		2,891		(41)			(41)		2,850	2,850			
100182585	CRESTWOOD	KY		12/12/2024		4,088		(117)			(117)		3,971	3,971			
100182586	BAKERSFIELD	CA		12/12/2024		4,014		(39)			(39)		3,975	3,975			
100182587	WILMINGTON	DE		12/12/2024		7,282		(260)			(260)		7,022	7,022			
100182588	ANNA	TX		12/12/2024		2,662		(29)			(29)		2,633	2,633			
100182589	DANBURY	WI		12/12/2024		190,774		(5,558)			(5,558)		185,216	185,216			
100182590	ROUND ROCK	TX		12/12/2024		6,854		(115)			(115)		6,739	6,739			
100182591	OAK POINT	TX		12/12/2024		4,988		(103)			(103)		4,885	4,885			
100182592	MURRELLS INLET	SC		12/12/2024		2,203		(71)			(71)		2,132	2,132			
100182593	GILBERT	AZ		12/12/2024		4,850		(52)			(52)		4,798	4,798			
100182594	WESLEY CHAPEL	FL		12/12/2024		2,467		(2)			(2)		2,465	2,465			
100182595	GLEN ALLEN	VA		12/12/2024		2,482		(63)			(63)		2,419	2,419			
100182596	HIGH POINT	NC		12/12/2024		2,184		(48)			(48)		2,136	2,136			
100182597	OLATHE	KS		12/12/2024		2,565		(7)			(7)		2,558	2,558			
100182598	MIAMI	FL		12/12/2024		39,427		(722)			(722)		38,705	38,626		(79)	(79)
100182599	OREM	UT		12/12/2024		4,835		(64)			(64)		4,771	4,771			
100182600	ENOCH	UT		12/12/2024		3,446		68			68		3,514	3,514			
100182602	PLAYA DEL REY	CA		12/12/2024		2,855		(11)			(11)		2,844	2,844			
100182603	EDMOND	OK		12/12/2024		3,611		91			91		3,702	3,702			
100182604	BONITA SPRINGS	FL		12/12/2024		3,284		40			40		3,324	3,324			
100182605	COEUR D ALENE	ID		12/12/2024		4,245		54			54		4,299	4,299			
100182606	BRENTWOOD	CA		12/12/2024		5,765		101			101		5,866	5,866			
100182607	EWING	NJ		12/12/2024		2,706		50			50		2,756	2,756			
100182608	MULLICA HILL	NJ		12/12/2024		3,405		(19)			(19)		3,386	3,386			
100182609	STAFFORD	VA		12/12/2024		3,390		41			41		3,431	3,431			
100182610	WENTZVILLE	MO		12/12/2024		2,363		(39)			(39)		2,324	2,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182612	HOLLY SPRINGS	GA		12/12/2024		3,036		(96)			(96)		2,940	2,940			
100182613	WESTAMPTON	NJ		12/12/2024		2,933		(44)			(44)		2,889	2,889			
100182615	FORT WORTH	TX		12/12/2024		2,484		(12)			(12)		2,472	2,472			
100182617	HOLLYWOOD	FL		12/12/2024		4,956		(40)			(40)		4,916	4,916			
100182618	ASHEVILLE	NC		12/12/2024		2,254		(55)			(55)		2,199	2,199			
100182619	MENIFEE	CA		12/12/2024		3,975		(20)			(20)		3,955	3,955			
100182620	HUTCHINSON ISLAND	FL		12/12/2024		4,440		(129)			(129)		4,311	4,311			
100182621	FORT PIERCE	FL		12/12/2024		4,657		(122)			(122)		4,535	4,535			
100182623	PINETOP	AZ		12/12/2024		2,958		42			42		3,000	3,000			
100182624	NOKOMIS	FL		12/12/2024		336,887		4,776			4,776		341,663	341,663			
100182625	DAYTONA BEACH	FL		12/12/2024		3,947		17			17		3,964	3,964			
100182626	DENTON	TX		12/12/2024		3,367		(1)			(1)		3,366	3,366			
100182627	ST GEORGE	UT		12/12/2024		5,696		117			117		5,813	5,813			
100182628	MIRACLE	KY		12/12/2024		2,661		68			68		2,729	2,729			
100182629	STOCKBRIDGE	MA		12/12/2024		32,814		188	1		187		33,001	32,936		(65)	(65)
100182630	SAN ANTONIO	FL		12/12/2024		3,941		49			49		3,990	3,990			
100182631	ELK RAPIDS	MI		12/12/2024		11,407		226			226		11,633	11,633			
100182632	SANTA ROSA BEACH	FL		12/12/2024		6,615		224			224		6,839	6,839			
100182633	LAKE MARY	FL		12/12/2024		4,519		111			111		4,630	4,630			
100182634	INDEPENDENCE	MN		12/12/2024		9,414		444			444		9,858	9,858			
100182635	WESLEY CHAPEL	FL		12/12/2024		5,792		221			221		6,013	6,013			
100182636	CLEARWATER	FL		12/12/2024		5,966		186			186		6,152	6,152			
100182637	BRAINERD	MN		12/12/2024		3,263		78			78		3,341	3,341			
100182638	SAINT AUGUSTINE	FL		12/12/2024		3,315		220			220		3,535	3,535			
100182639	PARRISH	FL		12/12/2024		3,284		12			12		3,296	3,296			
100182640	CRESCO	PA		12/12/2024		3,070		11			11		3,081	3,081			
100182641	MESA	AZ		12/12/2024		7,581		(29)			(29)		7,552	7,552			
100182642	FELLSMERE	FL		12/12/2024		4,446		33			33		4,479	4,479			
100182643	SEATTLE	WA		12/12/2024		2,897		(11)			(11)		2,886	2,886			
100182644	CAROLINA BEACH	NC		12/12/2024		5,186		16			16		5,202	5,202			
100182645	MI WUK VILLAGE	CA		12/12/2024		2,938		(10)			(10)		2,928	2,928			
100182646	GRANT VALKARIA	FL		12/12/2024		297,284		1,507			1,507		298,791	298,791			
100182647	NEW BROCKTON	AL		12/12/2024		4,038		(11)			(11)		4,027	4,027			
100182649	DESERT HOT SPRINGS	CA		12/12/2024		3,563		4			4		3,567	3,567			
100182650	SAINT PETERSBURG	FL		12/12/2024		3,351		16			16		3,367	3,367			
100182651	REEDVILLE	VA		12/12/2024		155,034		797			797		155,831	155,831			
100182652	ELLENSBURG	WA		12/12/2024		5,936		1			1		5,937	5,937			
100182654	SELBYVILLE	DE		12/12/2024		3,062		28			28		3,090	3,090			
100182655	LAKE ALMANOR	CA		12/12/2024		5,458		2			2		5,460	5,460			
100182656	WEST DOVER	VT		12/12/2024		3,633		(5)			(5)		3,628	3,628			
100182657	HONOLULU	HI		12/12/2024		4,809		20			20		4,829	4,829			
100182658	BELLEMONT	AZ		12/12/2024		4,482		(50)			(50)		4,432	4,432			
100182660	MEMPHIS	TN		12/12/2024		5,330		(9)			(9)		5,321	5,321			
100182661	ORMOND BEACH	FL		12/12/2024		3,240		(38)			(38)		3,202	3,202			
100182663	HOT SPRINGS	AR		12/12/2024		2,445		(35)			(35)		2,410	2,410			
100182664	IDYLLWILD	CA		12/12/2024		4,273		(51)			(51)		4,222	4,222			
100182665	BIG BEAR CITY	CA		12/12/2024		2,845		(48)			(48)		2,797	2,797			
100182666	ST. CLOUD	FL		12/12/2024		4,751		(16)			(16)		4,735	4,735			
100182667	WILDWOOD	NJ		12/12/2024		4,541		(59)			(59)		4,482	4,482			
100182668	TUCSON	AZ		12/12/2024		3,510		(20)			(20)		3,490	3,490			
100182669	FRESNO	CA		12/12/2024		2,772		(25)			(25)		2,747	2,747			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182670	FLAGSTAFF	AZ		12/12/2024		3,336		(22)			(22)		3,314	3,314			
100182671	LENOIR	NC		12/12/2024		6,775		(136)			(136)		6,639	6,639			
100182672	VIENNA	MO		12/12/2024		1,957		5			5		1,962	1,962			
100182673	NATHROP	CO		12/12/2024		4,939		(69)			(69)		4,870	4,870			
100182674	CHISAGO CITY	MN		12/12/2024		3,314		(54)			(54)		3,260	3,260			
100182675	GLENEDEN BEACH	OR		12/12/2024		3,314		(59)			(59)		3,255	3,255			
100182676	CLARKSVILLE	TN		12/12/2024		4,432		(16)			(16)		4,416	4,416			
100182677	NORTH MYRTLE BEACH	SC		12/12/2024		5,398		(44)			(44)		5,354	5,354			
100182678	APOPKA	FL		12/12/2024		4,289		(25)			(25)		4,264	4,264			
100182679	WESLEY CHAPEL	FL		12/12/2024		4,824		(70)			(70)		4,754	4,754			
100182680	BRADENTON	FL		12/12/2024		365,599		(5,763)			(5,763)		359,836	359,836			
100182681	FLAGSTAFF	AZ		12/12/2024		12,819		(128)			(128)		12,691	12,691			
100182682	REEDVILLE	VA		12/12/2024		2,637		(48)			(48)		2,589	2,589			
100182683	PRESCOTT	AZ		12/12/2024		12,670		(226)			(226)		12,444	12,444			
100182685	CARMEL	IN		12/12/2024		5,270		(91)			(91)		5,179	5,179			
100182686	JACKSONVILLE	FL		12/12/2024		2,898		15			15		2,913	2,913			
100182687	VISTA	CA		12/12/2024		19,614		(34)			(34)		19,580	19,580			
100182688	PALM COAST	FL		12/12/2024		6,195		(84)			(84)		6,111	6,111			
100182689	GRAFF	MO		12/12/2024		3,293		(57)			(57)		3,236	3,236			
100182690	CAMDENTON	MO		12/12/2024		3,376		(145)			(145)		3,231	3,231			
100182691	RIVERHEAD	NY		12/12/2024		5,689		(7)			(7)		5,682	5,682			
100182692	SANTA ROSA BEACH	FL		12/12/2024		6,031		(87)			(87)		5,944	5,944			
100182693	REMER	MN		12/12/2024		6,122		(116)			(116)		6,006	6,006			
100182694	GOLD BEACH	OR		12/12/2024		2,935		(46)			(46)		2,889	2,889			
100182695	GALVESTON	TX		12/12/2024		8,912		(149)			(149)		8,763	8,763			
100182696	BLACKSBURG	VA		12/12/2024		2,574		(84)			(84)		2,490	2,490			
100182697	MCGAHEYSVILLE	VA		12/12/2024		4,075		15			15		4,090	4,090			
100182698	DIVIDE	CO		12/12/2024		2,721		(67)			(67)		2,654	2,654			
100182699	HEBER	UT		12/12/2024		4,058		(98)			(98)		3,960	3,960			
100182700	ROGERSVILLE	TN		12/12/2024		3,071		(28)			(28)		3,043	3,043			
100182701	ROANOKE	TX		12/12/2024		5,534		(137)			(137)		5,397	5,397			
100182702	DESTIN	FL		12/12/2024		12,873		(292)			(292)		12,581	12,581			
100182703	SUNSET BEACH	NC		12/12/2024		2,117		(66)			(66)		2,051	2,051			
100182704	KUNA	ID		12/12/2024		4,808		(63)			(63)		4,745	4,745			
100182705	INNSBROOK	MO		12/12/2024		5,514		(123)			(123)		5,391	5,391			
100182706	AUBURN	AL		12/12/2024		2,037		(68)			(68)		1,969	1,969			
100182707	MOHAVE VALLEY	AZ		12/12/2024		3,238		(66)			(66)		3,172	3,172			
100182710	DESTIN	FL		12/12/2024		2,797		(87)			(87)		2,710	2,710			
100182711	DAGSBORO	DE		12/12/2024		4,468		(125)			(125)		4,343	4,343			
100182712	SARATOGA SPRINGS	UT		12/12/2024		5,430		(170)			(170)		5,260	5,260			
100182713	BARTLETT	IL		12/12/2024		5,266		(139)			(139)		5,127	5,127			
100182714	OCONOMOWOC	WI		12/12/2024		11,513		(257)			(257)		11,256	11,256			
100182715	OCEAN CITY	NJ		12/12/2024		6,066		(44)			(44)		6,022	6,022			
100182717	NORTHPORT	AL		12/12/2024		3,081		(48)			(48)		3,033	3,033			
100182718	NORTH PORT	FL		12/12/2024		3,264		(43)			(43)		3,221	3,221			
100182719	OSAGE BEACH	MO		12/12/2024		2,377		(51)			(51)		2,326	2,326			
100184365	SAN DIEGO	CA		12/16/2024		3,784		(154)			(154)		3,630	3,630			
100184366	POWAY	CA		12/16/2024		5,284		50			50		5,334	5,334			
100184367	PALM DESERT	CA		12/16/2024		4,797		(209)			(209)		4,588	4,588			
100184368	VACAVILLE	CA		12/16/2024		4,843		62			62		4,905	4,905			
100184369	GRANADA HILLS	CA		12/16/2024		6,360		(227)			(227)		6,133	6,133			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184371	CORVALLIS	OR		12/16/2024		3,822		109			109		3,931	3,931			
100184372	EUGENE	OR		12/16/2024		1,491		(71)			(71)		1,420	1,420			
100184373	HONOLULU	HI		12/16/2024		11,496		(318)			(318)		11,178	11,178			
100184374	SURPRISE	AZ		12/16/2024		4,595		(129)			(129)		4,466	4,466			
100184375	LITTLETON	CO		12/16/2024		4,201		(28)			(28)		4,173	4,173			
100184376	SACRAMENTO	CA		12/16/2024		2,775		(10)			(10)		2,765	2,765			
100184378	BUENA PARK	CA		12/16/2024		3,496		(166)			(166)		3,330	3,330			
100184379	GURNEE	IL		12/16/2024		2,970		(70)			(70)		2,900	2,900			
100184381	LITHONIA	GA		12/16/2024		1,497		18			18		1,515	1,515			
100184382	SARATOGA SPRINGS	UT		12/16/2024		2,844		(51)			(51)		2,793	2,793			
100184383	BURLINGAME	CA		12/16/2024		7,504		(105)			(105)		7,399	7,399			
100184384	CROSS ROADS	TX		12/16/2024		1,683		(80)			(80)		1,603	1,603			
100184385	BRENHAM	TX		12/16/2024		1,338		(12)			(12)		1,326	1,326			
100184386	SPRING	TX		12/16/2024		1,896		(84)			(84)		1,812	1,812			
100184387	MIAMI LAKES	FL		12/16/2024		2,519		(28)			(28)		2,491	2,491			
100184388	HIGHLANDS	TX		12/16/2024		830		(1)			(1)		829	829			
100184390	PLANO	TX		12/16/2024		2,193		(89)			(89)		2,104	2,104			
100184391	MESQUITE	TX		12/16/2024		1,569		(75)			(75)		1,494	1,494			
100184393	PORTERVILLE	CA		12/16/2024		2,911		86			86		2,997	2,997			
100184394	DALLAS	TX		12/16/2024		3,357		(63)			(63)		3,294	3,294			
100184396	PARLIER	CA		12/16/2024		2,943		(23)			(23)		2,920	2,920			
100184397	EDINBURG	TX		12/16/2024		2,389		41			41		2,430	2,430			
100184398	EDINBURG	TX		12/16/2024		2,119		(88)			(88)		2,031	2,031			
100184399	PLANTATION	FL		12/17/2024		6,127		(143)			(143)		5,984	5,984			
100184400	VISTA	CA		12/17/2024		7,275		(141)			(141)		7,134	7,134			
100184401	SALINAS	CA		12/17/2024		6,181		100			100		6,281	6,281			
100184402	LUMBERTON	NC		12/17/2024		6,578		5			5		6,583	6,583			
100184403	ANAHEIM	CA		12/17/2024		5,836		(122)			(122)		5,714	5,714			
100184404	SUGARLOAF	CA		12/17/2024		1,605		(76)			(76)		1,529	1,529			
100184405	TACOMA	WA		12/17/2024		3,756		(93)			(93)		3,663	3,663			
100184406	MORENO VALLEY	CA		12/17/2024		5,722		(53)			(53)		5,669	5,669			
100184407	TURLOCK	CA		12/17/2024		2,870		(61)			(61)		2,809	2,809			
100184408	AUSTELL	GA		12/17/2024		22,349		(199)			(199)		22,150	22,150			
100184409	VENTURA	CA		12/17/2024		22,299		(211)			(211)		22,088	22,088			
100184410	GLENDALE	CA		12/17/2024		9,943		(339)			(339)		9,604	9,604			
100184411	HANFORD	CA		12/17/2024		5,504		(262)			(262)		5,242	5,242			
100184412	SARASOTA	FL		12/17/2024		9,474		(301)			(301)		9,173	9,173			
100184413	MATTHEWS	NC		12/17/2024		5,276		144			144		5,420	5,420			
100184414	HILLSBORO	OR		12/17/2024		2,644		(25)			(25)		2,619	2,619			
100184415	COCONUT CREEK	FL		12/17/2024		6,408		(72)			(72)		6,336	6,336			
100184416	IRVINE	CA		12/17/2024		11,202		(357)			(357)		10,845	10,845			
100184417	SPRING	TX		12/17/2024		35,073		(1,379)			(1,379)		33,694	33,694			
100184418	ANNAPOLIS	MD		12/17/2024		1,062		(51)			(51)		1,011	1,011			
100184419	HOUSTON	TX		12/17/2024		7,388		142			142		7,530	7,530			
100184420	KATY	TX		12/17/2024		1,972		(17)			(17)		1,955	1,955			
100184421	EAST POINT	GA		12/17/2024		3,222		43			43		3,265	3,265			
100184423	NASHVILLE	TN		12/17/2024		1,284		(61)			(61)		1,223	1,223			
100184424	LYNWOOD	CA		12/17/2024		3,689		13			13		3,702	3,702			
100184425	PARLIER	CA		12/17/2024		2,582		10			10		2,592	2,592			
100184426	ANTIOCH	TN		12/17/2024		1,584		(75)			(75)		1,509	1,509			
100184427	PARLIER	CA		12/17/2024		4,186		11			11		4,197	4,197			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100184428	BAKERSFIELD	CA		12/17/2024		3,946		(9)			(9)		3,937	3,937			
100184953	MIAMI	FL		12/19/2024		5,316		(161)			(161)		5,155	5,155			
100184954	NAPLES	FL		12/19/2024		46,008		(1,075)			(1,075)		44,933	44,933			
100184955	FORT LAUDERDALE	FL		12/19/2024		3,855		(130)			(130)		3,725	3,725			
100184956	JAMAICA	NY		12/19/2024		2,867		(108)			(108)		2,759	2,759			
100184957	BOCA RATON	FL		12/19/2024		19,179		(390)			(390)		18,789	18,789			
100184958	PEMBROKE PARK	FL		12/19/2024		3,524		(117)			(117)		3,407	3,407			
100184959	NEW YORK	NY		12/19/2024		20,348		(888)			(888)		19,460	19,460			
100184960	BELLE HARBOR	NY		12/19/2024		6,109		(73)			(73)		6,036	6,036			
100184961	TEMECULA	CA		12/19/2024		4,957		(5)			(5)		4,952	4,952			
100184962	WEST HILLS	CA		12/19/2024		11,255		(108)			(108)		11,147	11,147			
100184963	TRUCKEE	CA		12/19/2024		5,018		(122)			(122)		4,896	4,896			
100184964	SHIRLEY	MA		12/19/2024		3,041		14			14		3,055	3,055			
100184966	HOMESTEAD	FL		12/19/2024		4,152		(162)			(162)		3,990	3,990			
100184967	WESTBOROUGH	MA		12/19/2024		3,741		12			12		3,753	3,753			
100184968	TAMARAC	FL		12/19/2024		2,622		(125)			(125)		2,497	2,497			
100184969	HOUSTON	TX		12/19/2024		2,741		(68)			(68)		2,673	2,673			
100184970	CELINA	TX		12/19/2024		7,087		(200)			(200)		6,887	6,887			
100184971	JAMAICA	NY		12/19/2024		7,533		(208)			(208)		7,325	7,325			
100184972	WINTER GARDEN	FL		12/19/2024		4,368		(78)			(78)		4,290	4,290			
100184974	CLOVIS	CA		12/19/2024		5,443		(251)			(251)		5,192	5,192			
100184975	VICTORVILLE	CA		12/19/2024		2,851		(107)			(107)		2,744	2,744			
100184976	INDIAN WELLS	CA		12/19/2024		5,799		(136)			(136)		5,663	5,663			
100184981	ORADELL	NJ		12/19/2024		5,557		(93)			(93)		5,464	5,464			
100184982	YUBA CITY	CA		12/19/2024		3,908		(147)			(147)		3,761	3,761			
100184985	COMMERCE TOWNSHIP	MI		12/19/2024		2,969		(110)			(110)		2,859	2,859			
100184986	LA CENTER	WA		12/19/2024		20,100		(672)			(672)		19,428	19,428			
100184987	VISALIA	CA		12/19/2024		1,342		(44)			(44)		1,298	1,298			
100184988	SAN LUIS OBISPO	CA		12/19/2024		1,695		(21)			(21)		1,674	1,674			
100184990	DALLAS	TX		12/19/2024		12,277		(208)			(208)		12,069	12,069			
100184991	EL PASO	TX		12/19/2024		2,460		(49)			(49)		2,411	2,411			
100184992	DELRAY BEACH	FL		12/19/2024		2,495		(113)			(113)		2,382	2,382			
100184994	KENNEWICK	WA		12/19/2024		4,422		(88)			(88)		4,334	4,334			
100184995	SPRING HILL	FL		12/19/2024		2,191		(32)			(32)		2,159	2,159			
100184997	MOREHEAD CITY	NC		12/19/2024		3,688		(129)			(129)		3,559	3,559			
100184998	HICKORY	NC		12/19/2024		8,066		(370)			(370)		7,696	7,696			
100184999	TARZANA LOS ANGELES	CA		12/19/2024		15,218		(203)			(203)		15,015	15,015			
100185000	BULLHEAD CITY	AZ		12/19/2024		2,082		(96)			(96)		1,986	1,986			
100185001	EL CAJON	CA		12/19/2024		5,071		(138)			(138)		4,933	4,933			
100185002	STILLWATER	OK		12/19/2024		2,268		(62)			(62)		2,206	2,206			
100185003	MALIBU	CA		12/19/2024		12,213		(373)			(373)		11,840	11,840			
100185004	SIMI VALLEY	CA		12/19/2024		6,920		(70)			(70)		6,850	6,850			
100185005	GLENDORA	CA		12/19/2024		83,109		(544)			(544)		82,565	82,565			
100185006	NORTH HILLS LOS ANGEL	CA		12/19/2024		12,557		(550)			(550)		12,007	12,007			
100185007	STERLING HEIGHTS	MI		12/19/2024		3,037		(113)			(113)		2,924	2,924			
100185010	NORCO	CA		12/19/2024		9,258		(425)			(425)		8,833	8,833			
100185011	CLIFTON	NJ		12/19/2024		3,938		(39)			(39)		3,899	3,899			
100185013	SEATTLE	WA		12/19/2024		46,428		(636)			(636)		45,792	45,792			
100185014	WEST RICHLAND	WA		12/19/2024		2,965		(120)			(120)		2,845	2,845			
100185015	BRONX	NY		12/19/2024		1,930		(140)			(140)		1,790	1,790			
100185016	SAVANNAH	GA		12/19/2024		1,223		(53)			(53)		1,170	1,170			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185017	WASHINGTON TOWNSHIP	NJ		12/19/2024		2,113		(68)			(68)		2,045	2,045			
100185018	MARIETTA	GA		12/19/2024		4,078		(163)			(163)		3,915	3,915			
100185020	ACWORTH	GA		12/19/2024		1,749		(108)			(108)		1,641	1,641			
100185022	LUTZ	FL		12/19/2024		2,374		(111)			(111)		2,263	2,263			
100185023	BLOOMINGTON	IL		12/19/2024		1,251		(60)			(60)		1,191	1,191			
100185027	LAS VEGAS	NV		12/20/2024		2,857		15			15		2,872	2,872			
100185028	CHARLOTTE	NC		12/20/2024		1,709		(2)			(2)		1,707	1,707			
100185030	HOMESTEAD	FL		12/20/2024		2,623		(93)			(93)		2,530	2,530			
100185031	GREENWOOD	IN		12/20/2024		3,022		100			100		3,122	3,122			
100185032	OKLAHOMA CITY	OK		12/20/2024		1,769		47			47		1,816	1,816			
100185033	HARTFORD	CT		12/20/2024		6,481		85			85		6,566	6,566			
100185035	MIRAMAR	FL		12/20/2024		5,677		114			114		5,791	5,791			
100185040	MIAMI	FL		12/20/2024		5,600		10			10		5,610	5,610			
100185043	MORENO VALLEY	CA		12/20/2024		3,430		(97)			(97)		3,333	3,333			
100185044	LAS VEGAS	NV		12/20/2024		11,666		234			234		11,900	11,900			
100185048	SANTEE	CA		12/20/2024		5,671		(47)			(47)		5,624	5,624			
100185049	LOS ANGELES	CA		12/20/2024		6,524		(195)			(195)		6,329	6,329			
100185051	LUSBY	MD		12/20/2024		783		(35)			(35)		748	748			
100185052	CICERO	IL		12/20/2024		2,033		(39)			(39)		1,994	1,994			
100185054	LAS VEGAS	NV		12/20/2024		2,159		(36)			(36)		2,123	2,123			
100185059	BAKERSFIELD	CA		12/20/2024		8,173		(36)			(36)		8,137	8,137			
100185061	SAN DIEGO	CA		12/20/2024		3,180		(131)			(131)		3,049	3,049			
100185064	LONGMONT	CO		12/20/2024		3,925		41			41		3,966	3,966			
100185065	LAS VEGAS	NV		12/20/2024		2,149		(12)			(12)		2,137	2,137			
100185068	CHESAPEAKE BEACH	MD		12/20/2024		1,176		(40)			(40)		1,136	1,136			
100185069	MEMPHIS	TN		12/20/2024		2,302		(41)			(41)		2,261	2,261			
100185070	HENDERSON	NV		12/20/2024		2,386		(44)			(44)		2,342	2,342			
100185072	TWIN PEAKS	CA		12/20/2024		2,700		(105)			(105)		2,595	2,595			
100185074	CLEVELAND	TX		12/20/2024		957		(37)			(37)		920	920			
100185075	BLUFFTON	SC		12/20/2024		1,960		60			60		2,020	2,020			
100185076	BELMONT	MA		12/20/2024		3,942		(196)			(196)		3,746	3,746			
100185077	COLLINSVILLE	OK		12/20/2024		1,570		41			41		1,611	1,611			
100185078	SAN DIEGO	CA		12/20/2024		995		(47)			(47)		948	948			
100185079	FRANKLIN PARK	IL		12/20/2024		1,769		(75)			(75)		1,694	1,694			
100185080	CHESAPEAKE BEACH	MD		12/20/2024		1,339		(34)			(34)		1,305	1,305			
100185084	LUSBY	MD		12/20/2024		2,219		(64)			(64)		2,155	2,155			
100185085	HOUSTON	TX		12/20/2024		1,230		(59)			(59)		1,171	1,171			
100185086	ORLANDO	FL		12/20/2024		3,339		(49)			(49)		3,290	3,290			
100185087	CARMICHAEL	CA		12/20/2024		3,478		(44)			(44)		3,434	3,434			
100185088	DUNCANVILLE	TX		12/20/2024		5,666		105			105		5,771	5,771			
100185089	ANNAPOLIS	MD		12/20/2024		2,196		(60)			(60)		2,136	2,136			
100185090	DALLAS	TX		12/20/2024		3,903		(1)			(1)		3,902	3,902			
100185091	CORCORAN	CA		12/20/2024		2,075		(21)			(21)		2,054	2,054			
100185092	THONOTOSASSA	FL		12/20/2024		3,117		(64)			(64)		3,053	3,053			
100185093	CITRUS HEIGHTS	CA		12/20/2024		24,219		(562)			(562)		23,657	23,657			
100185094	DALLAS	TX		12/20/2024		4,303		46			46		4,349	4,349			
100185095	GRAND PRAIRIE	TX		12/20/2024		2,449		(5)			(5)		2,444	2,444			
100185096	NORTH LAS VEGAS	NV		12/20/2024		1,908							1,908	1,908			
100185098	TUCSON	AZ		12/20/2024		3,255		62			62		3,317	3,317			
100185099	TUCSON	AZ		12/20/2024		3,252		65			65		3,317	3,317			
100185100	ORLANDO	FL		12/20/2024		12,146		97			97		12,243	12,243			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185101	TUCSON	AZ		12/20/2024		3,254		63			63		3,317	3,317			
100185102	TUCSON	AZ		12/20/2024		3,252		65			65		3,317	3,317			
100185103	DALLAS	TX		12/20/2024		3,900		2			2		3,902	3,902			
100185104	PLEASANT HILL	MO		12/20/2024		3,682		215			215		3,897	3,897			
100185105	PARAMOUNT	CA		12/20/2024		12,491		(235)			(235)		12,256	12,256			
100185106	BALTIMORE	MD		12/20/2024		2,294		(5)			(5)		2,289	2,289			
100185107	WOODBRIDGE	CA		12/20/2024		1,034		(49)			(49)		985	985			
100185110	DALLAS	TX		12/20/2024		4,019		44			44		4,063	4,063			
100185111	LANCASTER	CA		12/20/2024		2,300		(109)			(109)		2,191	2,191			
100185113	TUCSON	AZ		12/20/2024		3,254		63			63		3,317	3,317			
100185117	KANSAS CITY	MO		12/20/2024		1,299		(47)			(47)		1,252	1,252			
100185118	DES MOINES	IA		12/20/2024		958		(29)			(29)		929	929			
100185120	BAKERSFIELD	CA		12/20/2024		1,968		(90)			(90)		1,878	1,878			
100185121	LAFAYETTE	IN		12/20/2024		1,811		(69)			(69)		1,742	1,742			
100185122	SAINT CHARLES	MO		12/20/2024		1,526		(43)			(43)		1,483	1,483			
100185123	LYNWOOD	CA		12/20/2024		5,201		(10)			(10)		5,191	5,191			
100185124	NEW ORLEANS	LA		12/20/2024		2,478		71			71		2,549	2,549			
100185126	FORT PIERCE	FL		12/20/2024		2,128		39			39		2,167	2,167			
100185127	LA PORTE	IN		12/20/2024		1,396		(68)			(68)		1,328	1,328			
100185128	BAKERSFIELD	CA		12/20/2024		2,769		65			65		2,834	2,834			
100185129	KENNER	LA		12/20/2024		1,099		(31)			(31)		1,068	1,068			
100185130	PERRIS	CA		12/20/2024		2,873		(28)			(28)		2,845	2,845			
100185131	SAN MARCOS	CA		12/20/2024		6,314		12			12		6,326	6,326			
100185133	JAMUL	CA		12/20/2024		8,234		(293)			(293)		7,941	7,941			
100185134	PANORAMA CITY	CA		12/20/2024		4,321		(75)			(75)		4,246	4,246			
100185135	LOS ANGELES	CA		12/20/2024		2,079		(88)			(88)		1,991	1,991			
100185136	CHICAGO	IL		12/20/2024		3,921		(142)			(142)		3,779	3,779			
100185137	COACHELLA	CA		12/20/2024		719		(18)			(18)		701	701			
100185138	FULLERTON	CA		12/20/2024		13,759		(229)			(229)		13,530	13,530			
100185139	LENEXA	KS		12/20/2024		2,353		(112)			(112)		2,241	2,241			
100185140	ROSEDALE	MD		12/20/2024		1,815		(14)			(14)		1,801	1,801			
100185141	WEST JORDAN	UT		12/20/2024		3,765		(23)			(23)		3,742	3,742			
100185142	MADISON	TN		12/20/2024		3,614		(19)			(19)		3,595	3,595			
100185143	WINTER HAVEN	FL		12/20/2024		1,537		(73)			(73)		1,464	1,464			
100185144	PALMDALE	CA		12/20/2024		2,487		(81)			(81)		2,406	2,406			
100185145	LOS BANOS	CA		12/20/2024		2,864		(10)			(10)		2,854	2,854			
100185146	BAKERSFIELD	CA		12/20/2024		3,039		(35)			(35)		3,004	3,004			
100185148	LAS VEGAS	NV		12/20/2024		3,001		(52)			(52)		2,949	2,949			
100185149	SANTA ROSA BEACH	FL		12/20/2024		53,612		(1,367)			(1,367)		52,245	52,245			
100185150	STOCKTON	CA		12/20/2024		3,653		(135)			(135)		3,518	3,518			
100185151	MEDFORD	MA		12/20/2024		8,006		26			26		8,032	8,032			
100185152	PAYETTE	ID		12/20/2024		1,338		(64)			(64)		1,274	1,274			
100185153	LAS VEGAS	NV		12/20/2024		3,876		(16)			(16)		3,860	3,860			
100185154	LEAGUE CITY	TX		12/20/2024		2,313		(110)			(110)		2,203	2,203			
100185155	PALMDALE	CA		12/20/2024		3,843		(6)			(6)		3,837	3,837			
100185156	SANTA ANA	CA		12/20/2024		5,838		(205)			(205)		5,633	5,633			
100185157	MODESTO	CA		12/20/2024		2,980		(21)			(21)		2,959	2,959			
100185158	SAN DIEGO	CA		12/20/2024		15,342		(184)			(184)		15,158	15,158			
100185160	BERLIN	MD		12/20/2024		3,659		(137)			(137)		3,522	3,522			
100185161	DOWLING	MI		12/20/2024		1,795		(69)			(69)		1,726	1,726			
100185162	MADERA	CA		12/20/2024		2,008		(12)			(12)		1,996	1,996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185164	ANAHEIM	CA		12/20/2024		15,835		(33)			(33)		15,802	15,802			
100185165	SAN DIEGO	CA		12/20/2024		5,993		(285)			(285)		5,708	5,708			
100185166	BUENA PARK	CA		12/20/2024		4,936		(212)			(212)		4,724	4,724			
100185167	RESEDA	CA		12/20/2024		3,127		(63)			(63)		3,064	3,064			
100185168	ATLANTA	GA		12/20/2024		4,150		(177)			(177)		3,973	3,973			
100185169	RUNNING SPRINGS	CA		12/20/2024		3,480		(98)			(98)		3,382	3,382			
100185170	CLERMONT	FL		12/20/2024		6,645		(145)			(145)		6,500	6,500			
100185171	HOUSTON	TX		12/20/2024		6,474		107			107		6,581	6,581			
100185172	BERKELEY	CA		12/20/2024		6,077		(77)			(77)		6,000	6,000			
100185173	LOS ANGELES	CA		12/20/2024		6,991		(333)			(333)		6,658	6,658			
100185174	PASADENA	TX		12/20/2024		1,341		(54)			(54)		1,287	1,287			
100185175	BOYNTON BEACH	FL		12/20/2024		3,965		(70)			(70)		3,895	3,895			
100185176	HOUSTON	TX		12/20/2024		1,456		(61)			(61)		1,395	1,395			
100185178	SACRAMENTO	CA		12/20/2024		222,063		(3,266)			(3,266)		218,797	218,797			
100185179	AURORA	CO		12/20/2024		1,601		(39)			(39)		1,562	1,562			
100185180	ARAB	AL		12/20/2024		8,037		(148)			(148)		7,889	7,889			
100185182	HYATTSVILLE	MD		12/20/2024		3,723		(101)			(101)		3,622	3,622			
100185183	REDFORD	MI		12/20/2024		1,993		(86)			(86)		1,907	1,907			
100185184	DANBURY	CT		12/20/2024		2,719		(54)			(54)		2,665	2,665			
100185185	HOUSTON	TX		12/20/2024		1,725		(65)			(65)		1,660	1,660			
100185186	WEEKI WACHEE	FL		12/20/2024		1,879		(89)			(89)		1,790	1,790			
100185187	ELGIN	IL		12/20/2024		6,805		(208)			(208)		6,597	6,597			
100185188	FORT MYERS	FL		12/20/2024		4,374		(238)			(238)		4,136	4,136			
100185189	COLUMBUS	OH		12/20/2024		3,490		(117)			(117)		3,373	3,373			
100185190	SALINAS	CA		12/20/2024		18,263		(295)			(295)		17,968	17,968			
100185191	ORLANDO	FL		12/20/2024		37,727		(591)			(591)		37,136	37,136			
100185192	CONCORD	CA		01/24/2025		6,307		(170)			(170)		6,137	6,137			
100185193	MIAMI	FL		01/24/2025		7,340		(326)			(326)		7,014	7,014			
100185196	TULSA	OK		01/24/2025		904		(43)			(43)		861	861			
100185197	HUMMELSTOWN	PA		01/24/2025		2,464		(27)			(27)		2,437	2,437			
100185199	BALTIMORE	MD		01/24/2025		1,489		(71)			(71)		1,418	1,418			
100185200	MERCEDES	TX		01/24/2025		1,812		(80)			(80)		1,732	1,732			
100185201	PHOENIX	AZ		01/24/2025		241,929		(11,515)			(11,515)		230,414	230,414			
100185202	LUTZ	FL		01/24/2025		5,493		(106)			(106)		5,387	5,387			
100185204	LOS ANGELES	CA		01/24/2025		2,739		(41)			(41)		2,698	2,698			
100185205	CORAL SPRINGS	FL		01/24/2025		6,365		(277)			(277)		6,088	6,088			
100185207	ROCK CREEK	OH		01/24/2025		795		(38)			(38)		757	757			
100185210	CHICAGO	IL		01/24/2025		1,532		(49)			(49)		1,483	1,483			
100185211	WACO	TX		01/24/2025		1,370		(61)			(61)		1,309	1,309			
100185214	MORGAN CITY	LA		01/24/2025		6,604		(407)			(407)		6,197	6,197			
100185215	ALLEN	TX		01/24/2025		4,725		(54)			(54)		4,671	4,671			
100185216	BETHLEHEM	PA		01/24/2025		1,837		(61)			(61)		1,776	1,776			
100185217	BRIGHTON	CO		01/24/2025		2,987		(101)			(101)		2,886	2,886			
100185218	HUMMELSTOWN	PA		01/24/2025		1,700		(51)			(51)		1,649	1,649			
100185219	MIAMI	FL		01/24/2025		1,028		(26)			(26)		1,002	1,002			
100185220	STERLING HEIGHTS	MI		01/24/2025		2,897		(95)			(95)		2,802	2,802			
100185221	NEW ORLEANS	LA		01/24/2025		1,316		(63)			(63)		1,253	1,253			
100185222	BAKERSFIELD	CA		01/24/2025		2,627		(8)			(8)		2,619	2,619			
100185223	FORT WORTH	TX		01/24/2025		1,603		(76)			(76)		1,527	1,527			
100185224	ONTARIO	CA		01/24/2025		3,131		(92)			(92)		3,039	3,039			
100185225	JUPITER	FL		01/24/2025		3,752		(3)			(3)		3,749	3,749			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185226	MIAMI GARDENS	FL		01/24/2025		3,363		34			34		3,397	3,397			
100185227	LAIE	HI		01/24/2025		4,225		(196)			(196)		4,029	4,029			
100185228	FORT VALLEY	GA		01/24/2025		2,662		(127)			(127)		2,535	2,535			
100185229	NORRIDGE	IL		01/24/2025		1,946		(93)			(93)		1,853	1,853			
100185231	DENVER	CO		01/24/2025		4,937		(257)			(257)		4,680	4,680			
100185232	FINKSBURG	MD		01/24/2025		10,726		(314)			(314)		10,412	10,412			
100185234	FRESNO	CA		01/24/2025		3,413		(151)			(151)		3,262	3,262			
100185235	FRONT ROYAL	VA		01/24/2025		2,228		(90)			(90)		2,138	2,138			
100185237	OMAHA	NE		01/24/2025		20,940		(997)			(997)		19,943	19,943			
100185238	WASHINGTON	DC		01/24/2025		4,813		(119)			(119)		4,694	4,694			
100185241	PHOENIX	AZ		01/24/2025		17,338		(84)			(84)		17,254	17,254			
100185242	NEW ORLEANS	LA		01/24/2025		2,409		(52)			(52)		2,357	2,357			
100185243	ROGERS	AR		01/24/2025		1,551		(16)			(16)		1,535	1,535			
100185244	CHARLOTTE	NC		01/24/2025		2,876		(74)			(74)		2,802	2,802			
100185246	VALDOSTA	GA		01/24/2025		714		(34)			(34)		680	680			
100185247	NORRIDGE	IL		01/24/2025		1,969		(94)			(94)		1,875	1,875			
100185248	LONG BEACH	WA		01/24/2025		2,070		(85)			(85)		1,985	1,985			
100185250	SANTA BARBARA	CA		01/24/2025		13,027		(620)			(620)		12,407	12,407			
100185252	VENICE	CA		01/24/2025		12,003		(339)			(339)		11,664	11,664			
100185253	PITTSBURGH	PA		01/24/2025		2,331		(8)			(8)		2,323	2,323			
100185254	MIAMI	FL		01/24/2025		11,497		(326)			(326)		11,171	11,171			
100185255	HUNTSVILLE	AL		01/24/2025		2,746		(100)			(100)		2,646	2,646			
100185257	PHOENIX	AZ		01/24/2025		2,963		(141)			(141)		2,822	2,822			
100185258	COOPER CITY	FL		01/24/2025		242,479		(3,082)			(3,082)		239,397	239,397			
100185259	FARMINGTON HILLS	MI		01/24/2025		1,519		(66)			(66)		1,453	1,453			
100185260	DEL MAR	CA		01/24/2025		15,592		(356)			(356)		15,236	15,236			
100185262	BAKERSFIELD	CA		01/24/2025		3,342		(152)			(152)		3,190	3,190			
100185266	LACEY	WA		01/24/2025		2,505		(49)			(49)		2,456	2,456			
100185269	HOUSTON	TX		01/24/2025		9,415		(98)			(98)		9,317	9,317			
100185270	MONUMENT	CO		01/24/2025		2,219		(21)			(21)		2,198	2,198			
100185271	LOS ANGELES	CA		01/24/2025		47,187		(2,247)			(2,247)		44,940	44,940			
100185272	WALNUT CREEK	CA		01/24/2025		18,610		(487)			(487)		18,123	18,123			
100185274	PHILADELPHIA	PA		01/24/2025		3,891		(185)			(185)		3,706	3,706			
100185278	ODESSA	TX		01/24/2025		1,335		(18)			(18)		1,317	1,317			
100185279	MYRTLE BEACH	SC		01/24/2025		15,826		(317)			(317)		15,509	15,509			
100185281	ROWLETT	TX		01/24/2025		2,064		(98)			(98)		1,966	1,966			
100185283	GAINESVILLE	VA		01/24/2025		3,887		(126)			(126)		3,761	3,761			
100185284	HOUSTON	TX		01/24/2025		8,269		(165)			(165)		8,104	8,104			
100185286	WARREN	MI		01/24/2025		33,225		(1,502)			(1,502)		31,723	31,723			
100185288	MABLETON	GA		01/24/2025		2,898		(138)			(138)		2,760	2,760			
100185289	SAN FRANCISCO	CA		01/24/2025		6,783		(216)			(216)		6,567	6,567			
100185290	ODESSA	TX		01/24/2025		1,329		(18)			(18)		1,311	1,311			
100185291	SCOTTSDALE	AZ		01/24/2025		11,370		(195)			(195)		11,175	11,175			
100185293	NEW ORLEANS	LA		01/24/2025		1,259		(60)			(60)		1,199	1,199			
100185294	KISSIMMEE	FL		01/24/2025		11,263		(342)			(342)		10,921	10,921			
100185295	MIRAMAR	FL		01/24/2025		2,680		(128)			(128)		2,552	2,552			
100185296	CAPE CORAL	FL		01/24/2025		2,659		(75)			(75)		2,584	2,584			
100185299	TAMPA	FL		01/24/2025		3,130		(69)			(69)		3,061	3,061			
100185302	CONWAY	SC		12/20/2024		2,943		(36)			(36)		2,907	2,907			
100185303	CYPRESS	TX		12/20/2024		4,572		(48)			(48)		4,524	4,524			
100185306	SAN ANTONIO	FL		12/20/2024		17,912		1,144			1,144		19,056	19,056			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185307	LAREDO	TX		12/20/2024		2,459		31			31		2,490	2,490			
100185308	ANCHORAGE	AK		12/20/2024		4,495		(42)			(42)		4,453	4,453			
100185309	MILWAUKEE	WI		12/20/2024		2,282		(30)			(30)		2,252	2,252			
100185310	LAS VEGAS	NV		12/20/2024		2,661		(31)			(31)		2,630	2,630			
100185311	GOLDTHWAITE	TX		12/20/2024		3,769		75			75		3,844	3,844			
100185312	SCOTTSDALE	AZ		12/20/2024		3,764		(14)			(14)		3,750	3,750			
100185314	ALPHARETTA	GA		12/20/2024		3,625		64			64		3,689	3,689			
100185315	ATLANTA	GA		12/20/2024		5,433		31			31		5,464	5,464			
100185316	MILWAUKEE	WI		12/20/2024		3,148		2			2		3,150	3,150			
100185317	SHOREWOOD	IL		12/20/2024		2,195		(25)			(25)		2,170	2,170			
100185318	ELK GROVE	CA		12/20/2024		4,416		(29)			(29)		4,387	4,387			
100185319	NORTH EAST	MD		12/20/2024		5,420		45			45		5,465	5,465			
100185320	BEDFORD	VA		12/20/2024		2,508		(7)			(7)		2,501	2,501			
100185321	FRISCO	TX		12/20/2024		3,543		64			64		3,607	3,607			
100185322	EAGLE RIVER	AK		12/20/2024		189,848		(1,988)			(1,988)		187,860	187,860			
100185323	ARLINGTON	TX		12/20/2024		3,985		40			40		4,025	4,025			
100185325	FORNEY	TX		12/20/2024		3,636		13			13		3,649	3,649			
100185326	PLAINFIELD	IL		12/20/2024		2,344		(54)			(54)		2,290	2,290			
100185327	WAXAHACHIE	TX		12/20/2024		3,064		64			64		3,128	3,128			
100185328	WAXAHACHIE	TX		12/20/2024		3,083		64			64		3,147	3,147			
100185329	WAKAHACHIE	TX		12/20/2024		3,012		63			63		3,075	3,075			
100185330	SAVANNAH	GA		12/20/2024		4,038		15			15		4,053	4,053			
100185331	DALLAS	TX		12/20/2024		18,799		83			83		18,882	18,882			
100185332	CAPE CHARLES	VA		12/20/2024		7,387		79			79		7,466	7,466			
100185333	DURHAM	NC		12/20/2024		3,161		7			7		3,168	3,168			
100185334	CHICO	CA		12/20/2024		3,407		58			58		3,465	3,465			
100185335	BRIGHTON	MA		12/20/2024		10,228		226			226		10,454	10,454			
100185336	BOONE	NC		12/20/2024		5,063		40			40		5,103	5,103			
100185338	FRESNO	CA		12/20/2024		3,859		25			25		3,884	3,884			
100185339	AURORA	IL		12/20/2024		2,093		(32)			(32)		2,061	2,061			
100185340	LAS VEGAS	NV		12/20/2024		4,115		42			42		4,157	4,157			
100185341	BLUE RIDGE	TX		12/20/2024		6,445		4			4		6,449	6,449			
100185342	BRIDGEVILLE	DE		12/20/2024		2,269		(19)			(19)		2,250	2,250			
100185343	DURHAM	NC		12/20/2024		2,310		(28)			(28)		2,282	2,282			
100185344	SACRAMENTO	CA		12/20/2024		2,435		23			23		2,458	2,458			
100185345	ISELIN	NJ		12/20/2024		3,750		29			29		3,779	3,779			
100185346	LOS ANGELES	CA		12/20/2024		7,471		43			43		7,514	7,514			
100185347	ANCHORAGE	AK		12/20/2024		64,681		(317)			(317)		64,364	64,364			
100185348	AUSTIN	TX		12/20/2024		6,680		318			318		6,998	6,998			
100185349	NORTH LAS VEGAS	NV		12/20/2024		4,350		169			169		4,519	4,519			
100185350	CHESTERTON	IN		12/20/2024		4,490		16			16		4,506	4,506			
100185351	EAGLE RIVER	AK		12/20/2024		3,763		37			37		3,800	3,800			
100185352	HOFFMAN ESTATES	IL		12/20/2024		3,640		116			116		3,756	3,756			
100185353	BRADENTON	FL		12/20/2024		3,028		3			3		3,031	3,031			
100185354	OAKWOOD	GA		12/20/2024		5,878		2			2		5,880	5,880			
100185355	NEW BEDFORD	MA		12/20/2024		4,698		35			35		4,733	4,733			
100185356	SEVEN DEVILS	NC		12/20/2024		6,580		159			159		6,739	6,739			
100185357	CHULA VISTA	CA		12/20/2024		10,350		70			70		10,420	10,420			
100185358	SPRING CITY	TN		12/20/2024		5,458		29			29		5,487	5,487			
100185359	RIO RICO	AZ		12/20/2024		7,818		108			108		7,926	7,926			
100185360	SALEM	MA		12/20/2024		7,602		37			37		7,639	7,639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185361	PLANO	TX		12/20/2024		4,431		79			79		4,510	4,510			
100185362	VALLEJO	CA		12/20/2024		7,545		110			110		7,655	7,655			
100185363	SCHERTZ	TX		12/20/2024		3,538		13			13		3,551	3,551			
100185364	ORLANDO	FL		12/20/2024		13,062		136			136		13,198	13,198			
100185365	BROOKFIELD	IL		12/20/2024		4,980		(42)			(42)		4,938	4,938			
100185366	SPOKANE	WA		12/20/2024		3,356		19			19		3,375	3,375			
100185367	MIAMI	FL		12/20/2024		4,613		(3)			(3)		4,610	4,610			
100185368	EVERETT	WA		12/20/2024		5,174		107			107		5,281	5,281			
100185369	PORT SAINT LUCIE	FL		12/20/2024		16,358		86			86		16,444	16,444			
100185370	TACOMA	WA		12/20/2024		3,658		41			41		3,699	3,699			
100185371	FRESNO	CA		12/20/2024		3,007		158			158		3,165	3,165			
100185372	SIERRA VISTA	AZ		12/20/2024		2,754		78			78		2,832	2,832			
100185373	YORKTOWN	VA		12/20/2024		2,864		74			74		2,938	2,938			
100185374	SHERMAN	TX		12/20/2024		2,432		9			9		2,441	2,441			
100185375	BAYTOWN	TX		12/20/2024		3,598		104			104		3,702	3,702			
100185376	OAKLAND	CA		12/20/2024		2,606		(42)			(42)		2,564	2,564			
100185377	IDAHO FALLS	ID		12/20/2024		2,540		(37)			(37)		2,503	2,503			
100185378	MURPHY	NC		12/20/2024		3,682		116			116		3,798	3,798			
100185379	PALMETTO	FL		12/20/2024		4,023		201			201		4,224	4,224			
100185380	FORT WORTH	TX		12/20/2024		3,023		70			70		3,093	3,093			
100185381	DAYTONA BEACH	FL		12/20/2024		2,254		18			18		2,272	2,272			
100185382	HAMILTON	MT		12/20/2024		5,069		248			248		5,317	5,317			
100185383	DAVENPORT	FL		12/20/2024		4,448		68			68		4,516	4,516			
100185384	HUTTO	TX		12/20/2024		3,366		124			124		3,490	3,490			
100185385	RALEIGH	NC		12/20/2024		4,845		165			165		5,010	5,010			
100185386	FISHERS	IN		12/20/2024		3,408		93			93		3,501	3,501			
100185387	LITTLE RIVER	SC		12/20/2024		2,404		42			42		2,446	2,446			
100185388	COLTON	CA		12/20/2024		7,655		298			298		7,953	7,953			
100185389	HEMET	CA		12/20/2024		5,227		335			335		5,562	5,562			
100185390	LAND O' LAKES	FL		12/20/2024		3,812		197			197		4,009	4,009			
100185391	NORTH ATTLEBORO	MA		12/20/2024		6,086		(49)			(49)		6,037	6,037			
100185392	ANTIOCH	CA		12/20/2024		2,657		(12)			(12)		2,645	2,645			
100185393	JACKSONVILLE	FL		12/20/2024		179,551		209			209		179,760	179,760			
100185394	OCALA	FL		12/20/2024		2,665		102			102		2,767	2,767			
100185395	FRESNO	CA		12/20/2024		4,961		244			244		5,205	5,205			
100185396	AUSTIN	TX		12/20/2024		3,834		(3)			(3)		3,831	3,831			
100185397	ATHENS	AL		12/20/2024		2,847		69			69		2,916	2,916			
100185398	CINCINNATI	OH		12/20/2024		2,198		51			51		2,249	2,249			
100185399	SAINT LOUIS	MO		12/20/2024		5,723		155			155		5,878	5,878			
100185400	CYPRESS	TX		12/20/2024		108,348		2,446			2,446		110,794	110,794			
100185401	SAVANNAH	GA		12/20/2024		6,083		160			160		6,243	6,243			
100185402	ANCHORAGE	AK		12/20/2024		4,573		42			42		4,615	4,615			
100185403	METHUEN	MA		12/20/2024		3,315		50			50		3,365	3,365			
100185404	VENTURA	IA		12/20/2024		3,836		3			3		3,839	3,839			
100185406	WARSAW	IN		12/20/2024		2,272		(41)			(41)		2,231	2,231			
100185407	MILFORD	MA		12/20/2024		4,453		59			59		4,512	4,512			
100185408	COLLEGE STATION	TX		12/20/2024		3,069		9			9		3,078	3,078			
100185409	FAYETTEVILLE	AR		12/20/2024		5,669		52			52		5,721	5,721			
100185410	BOISE	ID		12/20/2024		2,408		99			99		2,507	2,507			
100185411	CHARLOTTE	NC		12/20/2024		2,908		26			26		2,934	2,934			
100185412	LANCASTER	CA		12/20/2024		4,055		69			69		4,124	4,124			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185413	HOUSTON	TX		12/20/2024		2,485		23			23		2,508	2,508			
100185414	SHAVER LAKE	CA		12/20/2024		76,020		2,472			2,472		78,492	78,492			
100185415	LOS ANGELES	CA		12/20/2024		10,857		121			121		10,978	10,978			
100185416	SECAUCUS	NJ		12/20/2024		13,950		123			123		14,073	14,073			
100185417	MCKINNEY	TX		12/20/2024		3,521		51			51		3,572	3,572			
100185418	BOONE	NC		12/20/2024		6,978		197			197		7,175	7,175			
100185419	BRADENTON	FL		12/20/2024		2,394		56			56		2,450	2,450			
100185421	BUDA	TX		12/20/2024		2,313		5			5		2,318	2,318			
100185422	LILBURN	GA		12/20/2024		3,611		57			57		3,668	3,668			
100185423	LEWISVILLE	TX		12/20/2024		7,555		49			49		7,604	7,604			
100185424	HOT SPRINGS NATIONAL PARK	AR		12/20/2024		4,613		236			236		4,849	4,849			
100185425	KOKOMO	IN		12/20/2024		34,394		256			256		34,650	34,650			
100185426	ASHLAND	MA		12/20/2024		8,023		126			126		8,149	8,149			
100185427	ALAMEDA	CA		12/20/2024		18,913		272			272		19,185	19,185			
100185428	PROVO	UT		12/20/2024		5,218		(19)			(19)		5,199	5,199			
100185429	BOISE	ID		12/20/2024		4,787		101			101		4,888	4,888			
100185430	WAKE FOREST	NC		12/20/2024		2,838		36			36		2,874	2,874			
100185431	LOGAN	UT		12/20/2024		4,585		135			135		4,720	4,720			
100185432	OCOEE	FL		12/20/2024		5,199		79			79		5,278	5,278			
100185433	LAKE HAVASU CITY	AZ		12/20/2024		3,643		58			58		3,701	3,701			
100185434	RAHWAY	NJ		12/20/2024		4,167		55			55		4,222	4,222			
100185435	BOTHELL	WA		12/20/2024		7,894		262			262		8,156	8,156			
100185436	NEW MILFORD	CT		12/20/2024		3,302		(26)			(26)		3,276	3,276			
100185437	TUCSON	AZ		12/20/2024		4,381		150			150		4,531	4,531			
100185438	PORTLAND	OR		12/20/2024		4,176		194			194		4,370	4,370			
100185439	NOKOMIS	FL		12/20/2024		3,504		184			184		3,688	3,688			
100185440	PFLUGERVILLE	TX		12/20/2024		3,610		94			94		3,704	3,704			
100185441	CUTLER BAY	FL		12/20/2024		2,974		55			55		3,029	3,029			
100185442	CINCINNATI	OH		12/20/2024		3,066		(5)			(5)		3,061	3,061			
100185443	ALLENTOWN	PA		12/20/2024		3,064		22			22		3,086	3,086			
100185444	LAW RENCEVILLE	GA		12/20/2024		4,957		250			250		5,207	5,207			
100185445	WINTER PARK	FL		12/20/2024		6,680		135			135		6,815	6,815			
100185446	HENDERSON	NV		12/20/2024		4,553		319			319		4,872	4,872			
100185447	ANNA	TX		12/20/2024		54,737		1,223			1,223		55,960	55,960			
100185448	YUCAIPA	CA		12/20/2024		4,265		46			46		4,311	4,311			
100185449	FORT COLLINS	CO		12/20/2024		11,322		176			176		11,498	11,498			
100185450	WINDER	GA		12/20/2024		3,309		204			204		3,513	3,513			
100185451	WINDER	GA		12/20/2024		5,055		306			306		5,361	5,361			
100185452	WINDER	GA		12/20/2024		3,262		160			160		3,422	3,422			
100185453	NEW RIVER	AZ		12/20/2024		10,188		205			205		10,393	10,393			
100185454	MURRIETA	CA		12/20/2024		5,774		235			235		6,009	6,009			
100185455	WINDER	GA		12/20/2024		3,187		165			165		3,352	3,352			
100185456	RALEIGH	NC		12/20/2024		4,455		244			244		4,699	4,699			
100185457	WINDER	GA		12/20/2024		3,185		165			165		3,350	3,350			
100185458	FRESNO	CA		12/20/2024		3,609		83			83		3,692	3,692			
100185459	AUSTIN	TX		12/20/2024		3,831		26			26		3,857	3,857			
100185460	LOS ANGELES	CA		12/20/2024		9,174		97			97		9,271	9,271			
100185461	PINELLAS PARK	FL		12/20/2024		3,202		145			145		3,347	3,347			
100185463	ELKRIDGE	MD		12/20/2024		3,489		81			81		3,570	3,570			
100185464	NICEVILLE	FL		12/20/2024		82,492		1,925			1,925		84,417	84,417			
100185465	MELISSA	TX		12/20/2024		4,161		214			214		4,375	4,375			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185466	AUSTIN	TX		12/20/2024		2,558		6			6		2,564	2,564			
100185467	CLEARWATER	FL		12/20/2024		3,401		34			34		3,435	3,435			
100185468	WENTZVILLE	MO		12/20/2024		2,796		22			22		2,818	2,818			
100185469	LOS ANGELES	CA		12/20/2024		6,401		58			58		6,459	6,459			
100185470	AUSTIN	TX		12/20/2024		4,810		20			20		4,830	4,830			
100185471	VERO BEACH	FL		12/20/2024		6,179		151			151		6,330	6,330			
100185472	MEMPHIS	TN		12/20/2024		3,197		62			62		3,259	3,259			
100185473	ALBUQUERQUE	NM		12/20/2024		2,426		(24)			(24)		2,402	2,402			
100185474	BELLA VISTA	AR		12/20/2024		5,355		126			126		5,481	5,481			
100185475	NEW WAVERLY	TX		12/20/2024		2,539		36			36		2,575	2,575			
100185476	MOSES LAKE	WA		12/20/2024		3,463		91			91		3,554	3,554			
100185477	DENTON	TX		12/20/2024		3,701		80			80		3,781	3,781			
100185478	GURNEE	IL		12/20/2024		3,673							3,673	3,673			
100185479	DAWSONVILLE	GA		12/20/2024		3,668		157			157		3,825	3,825			
100185480	POMPANO BEACH	FL		12/20/2024		4,171		45			45		4,216	4,216			
100185481	SUGAR HILL	GA		12/20/2024		2,549		25			25		2,574	2,574			
100185483	ENGLEWOOD	FL		12/20/2024		5,078		173			173		5,251	5,251			
100185484	LANCASTER	PA		12/20/2024		2,807		32			32		2,839	2,839			
100185485	CINCINNATI	OH		12/20/2024		4,780		(75)			(75)		4,705	4,705			
100185486	SAN JOSE	CA		12/20/2024		4,149		(69)			(69)		4,080	4,080			
100185487	LONG BEACH	CA		12/20/2024		33,864		(1,127)			(1,127)		32,737	32,737			
100185488	KNIGHTDALE	NC		12/20/2024		31,566		330			330		31,896	31,896			
100185489	MURRIETA	CA		12/20/2024		5,870		(120)			(120)		5,750	5,750			
100185490	ZEBULON	NC		12/20/2024		1,511		(17)			(17)		1,494	1,494			
100185491	GOOSE CREEK	SC		12/20/2024		1,579		(14)			(14)		1,565	1,565			
100185492	PAWTUCKET	RI		12/20/2024		4,124		(157)			(157)		3,967	3,967			
100185493	NEW GERMANY	MN		12/20/2024		2,023		(141)			(141)		1,882	1,882			
100185494	CHARLOTTE	NC		12/20/2024		1,844		(31)			(31)		1,813	1,813			
100185495	ATLANTA	GA		12/20/2024		40,151		(348)			(348)		39,803	39,803			
100185496	MCMINNVILLE	OR		12/20/2024		1,687		(19)			(19)		1,668	1,668			
100185497	MIAMI	FL		12/20/2024		2,747		(93)			(93)		2,654	2,654			
100185498	MARINA DEL REY	CA		12/20/2024		4,217		(16)			(16)		4,201	4,201			
100185499	MIRAMAR BEACH	FL		12/20/2024		4,174		(89)			(89)		4,085	4,085			
100185500	NORTH MIAMI BEACH	FL		12/20/2024		1,377		(64)			(64)		1,313	1,313			
100185501	WESTLAKE	FL		12/20/2024		5,270		(186)			(186)		5,084	5,084			
100185502	SAN DIEGO	CA		12/20/2024		3,151		(40)			(40)		3,111	3,111			
100185503	NAPLES	FL		12/20/2024		7,979		(274)			(274)		7,705	7,705			
100185504	MARLTON	NJ		12/20/2024		4,554		(197)			(197)		4,357	4,357			
100185506	PEMBROKE PINES	FL		12/20/2024		1,198		(28)			(28)		1,170	1,170			
100185507	LAKE MARY	FL		12/20/2024		5,318		(195)			(195)		5,123	5,123			
100185508	WICHITA	KS		12/20/2024		887		(33)			(33)		854	854			
100185509	PAYSON	AZ		12/20/2024		1,326		(60)			(60)		1,266	1,266			
100185510	NORTH BAY VILLAGE	FL		12/20/2024		4,866		(252)			(252)		4,614	4,614			
100185511	LEHIGH ACRES	FL		12/20/2024		2,785		(67)			(67)		2,718	2,718			
100185512	EDISON	NJ		12/20/2024		5,183		(168)			(168)		5,015	5,015			
100185513	COUGAR	WA		12/20/2024		1,166		(12)			(12)		1,154	1,154			
100185514	MIRAMAR BEACH	FL		12/20/2024		1,493		(40)			(40)		1,453	1,453			
100185515	KEY LARGO	FL		12/20/2024		4,182		(111)			(111)		4,071	4,071			
100185516	CHULA VISTA	CA		12/20/2024		6,619		(90)			(90)		6,529	6,529			
100185517	HIGHLAND	CA		12/20/2024		5,647		(190)			(190)		5,457	5,457			
100185518	FRIENDSWOOD	TX		12/20/2024		6,089		(134)			(134)		5,955	5,955			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185519	DALLAS	TX		12/20/2024		3,231		(64)			(64)		3,167	3,167			
100185520	MOORESVILLE	NC		12/20/2024		14,987		(304)			(304)		14,683	14,683			
100185521	EAST GRAND FORKS	MN		12/20/2024		2,798		(119)			(119)		2,679	2,679			
100185522	CYPRESS	TX		12/20/2024		4,859		32			32		4,891	4,891			
100185523	FREEHOLD	NJ		12/20/2024		8,585		(277)			(277)		8,308	8,308			
100185524	NORTH MIAMI BEACH	FL		12/20/2024		48,536		(144)			(144)		48,392	48,392			
100185526	MIAMI SPRINGS	FL		12/20/2024		7,265		(140)			(140)		7,125	7,125			
100185527	HUDSONVILLE	MI		12/20/2024		7,412		(145)			(145)		7,267	7,267			
100185529	GRAND RAPIDS	MI		12/20/2024		2,547		(17)			(17)		2,530	2,530			
100185530	GRANBY	CT		12/20/2024		4,245		(64)			(64)		4,181	4,181			
100185531	SAN JOSE	CA		12/20/2024		4,688		(154)			(154)		4,534	4,534			
100185532	KAYSVILLE	UT		12/20/2024		19,078		(301)			(301)		18,777	18,777			
100185534	GREENBELT	MD		12/20/2024		722		(31)			(31)		691	691			
100185535	WESLEY CHAPEL	FL		12/20/2024		1,395		(36)			(36)		1,359	1,359			
100185536	CHARLESTON	SC		12/20/2024		8,571		(187)			(187)		8,384	8,384			
100185539	HOMESTEAD	FL		12/20/2024		5,852		(251)			(251)		5,601	5,601			
100185541	LEHIGH ACRES	FL		12/20/2024		2,400		(53)			(53)		2,347	2,347			
100185542	MIAMI	FL		12/20/2024		6,897		(269)			(269)		6,628	6,628			
100185543	NEWPORT NEWS	VA		12/20/2024		13,989		(666)			(666)		13,323	13,323			
100185544	RIVERSIDE	CA		12/20/2024		12,745		(205)			(205)		12,540	12,540			
100185545	MIRAMAR	FL		12/20/2024		1,648		(69)			(69)		1,579	1,579			
100185547	PITTSBURGH	PA		12/20/2024		1,215		(76)			(76)		1,139	1,139			
100185548	OCALA	FL		12/20/2024		1,269		(53)			(53)		1,216	1,216			
100185549	GREENBELT	MD		12/20/2024		722		(31)			(31)		691	691			
100185550	CATHEDRAL CITY	CA		12/20/2024		4,316		(199)			(199)		4,117	4,117			
100185551	NORTH CHESTERFIELD	VA		12/20/2024		2,371		(52)			(52)		2,319	2,319			
100185552	HOWE	TX		12/20/2024		1,053		(12)			(12)		1,041	1,041			
100185553	VICTORIA	TX		12/20/2024		1,176		(133)			(133)		1,043	1,043			
100185555	MIAMI	FL		12/20/2024		1,667		11			11		1,678	1,678			
100185556	WILLIAMSBURG	VA		12/20/2024		6,915		(263)			(263)		6,652	6,652			
100185557	NEWARK	NJ		12/20/2024		10,334		(302)			(302)		10,032	10,032			
100185558	MYRTLE BEACH	SC		12/20/2024		2,394		(98)			(98)		2,296	2,296			
100185559	AIKEN	SC		12/20/2024		2,196							2,196	2,196			
100185560	GARDEN CITY	UT		12/20/2024		5,693		(88)			(88)		5,605	5,605			
100185561	BELL BUCKLE	TN		12/20/2024		5,651		(245)			(245)		5,406	5,406			
100185562	COLUMBIA	TN		12/20/2024		2,881		(117)			(117)		2,764	2,764			
100185563	LEXINGTON	SC		12/20/2024		19,278		(808)			(808)		18,470	18,470			
100185564	BRAINTREE	MA		12/20/2024		2,588		(55)			(55)		2,533	2,533			
100185565	EL CAMPO	TX		12/20/2024		11,121		(463)			(463)		10,658	10,658			
100185567	GLENWOOD	IA		12/20/2024		1,155		(49)			(49)		1,106	1,106			
100185568	WOODSTOCK	GA		12/20/2024		8,763		(326)			(326)		8,437	8,437			
100185569	EAGLE RIVER	WI		12/20/2024		1,507		(64)			(64)		1,443	1,443			
100185570	RUSKIN	FL		12/20/2024		954		(42)			(42)		912	912			
100185571	CARROLL	NH		12/20/2024		2,953		(88)			(88)		2,865	2,865			
100185573	HILTON HEAD ISLAND	SC		12/20/2024		2,475		(107)			(107)		2,368	2,368			
100185574	KEYSTONE	CO		12/20/2024		12,473		(403)			(403)		12,070	12,070			
100185575	BARTLETT	TN		12/20/2024		10,869		(356)			(356)		10,513	10,513			
100185576	WILMINGTON	NC		12/20/2024		2,867		(127)			(127)		2,740	2,740			
100185577	MIDLOTHIAN	VA		12/20/2024		3,364		(141)			(141)		3,223	3,223			
100185578	WEYMOUTH	MA		12/20/2024		10,816		(72)			(72)		10,744	10,744			
100185579	WINTER GARDEN	FL		12/20/2024		12,604		(355)			(355)		12,249	12,249			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185580	OCEAN VIEW	DE		12/20/2024		5,068		(190)			(190)		4,878	4,878			
100185581	HURRICANE	UT		12/20/2024		13,913		(373)			(373)		13,540	13,540			
100185582	GILROY	CA		12/20/2024		10,037		(82)			(82)		9,955	9,955			
100185583	NORTH SALT LAKE	UT		12/20/2024		12,054		(95)			(95)		11,959	11,959			
100185584	MIAMI	FL		12/20/2024		9,824		(451)			(451)		9,373	9,373			
100185589	CANYON LAKE	TX		12/20/2024		10,435		(326)			(326)		10,109	10,109			
100185591	BOERNE	TX		12/20/2024		78,798		(2,919)			(2,919)		75,879	75,879			
100185592	STOCKTON	CA		12/20/2024		5,250		(200)			(200)		5,050	5,050			
100185594	NAPERVILLE	IL		12/20/2024		2,141		(98)			(98)		2,043	2,043			
100185595	EDWARDSBURG	MI		12/20/2024		8,927		(134)			(134)		8,793	8,793			
100185597	MINNEAPOLIS	MN		12/20/2024		1,140		(49)			(49)		1,091	1,091			
100185598	KALAMA	WA		12/20/2024		1,682		(62)			(62)		1,620	1,620			
100185599	FORT LAUDERDALE	FL		12/20/2024		4,405		(96)			(96)		4,309	4,309			
100185600	BALTIMORE	MD		12/20/2024		847		(39)			(39)		808	808			
100185603	BEACH HAVEN	NJ		12/20/2024		6,343		(114)			(114)		6,229	6,229			
100185604	SPRING HILL	TN		12/20/2024		5,311		(53)			(53)		5,258	5,258			
100185606	HENDERSON	CO		12/20/2024		5,098		(166)			(166)		4,932	4,932			
100185607	HUDSON	WI		12/20/2024		2,743		(83)			(83)		2,660	2,660			
100185609	HONOLULU	HI		12/20/2024		11,308		(92)			(92)		11,216	11,216			
100185610	ROCHESTER	NH		12/20/2024		2,001		(65)			(65)		1,936	1,936			
100185612	MADERA	CA		12/20/2024		162,195		(5,867)			(5,867)		156,328	156,328			
100185615	ENFIELD	CT		12/20/2024		4,218		(139)			(139)		4,079	4,079			
100185617	TAMPA	FL		12/20/2024		2,021		(26)			(26)		1,995	1,995			
100185619	SALINAS	CA		12/20/2024		3,636		(107)			(107)		3,529	3,529			
100185620	WELLINGTON	FL		12/20/2024		3,620		(169)			(169)		3,451	3,451			
100185621	KENNEWICK	WA		12/20/2024		3,882		(63)			(63)		3,819	3,819			
100185622	HUNTINGTON BEACH	CA		12/20/2024		12,743		(360)			(360)		12,383	12,383			
100185624	JAMESBURG	NJ		12/20/2024		3,287		(22)			(22)		3,265	3,265			
100185625	LIMA	OH		12/20/2024		4,051		(14)			(14)		4,037	4,037			
100185628	TAMPA	FL		12/20/2024		4,261		42			42		4,303	4,303			
100185630	MONTGOMERY	TX		12/20/2024		13,069							13,069	13,069			
100185632	UNITED KINGDOM	GBR		12/20/2024		3,424						15	3,439	3,738	300		300
100185633	UNITED KINGDOM	GBR		12/20/2024		187						1	188	840	652		652
100185634	UNITED KINGDOM	GBR		12/20/2024		34							34	124	91		91
100185635	UNITED KINGDOM	GBR		12/20/2024		32							32	114	82		82
100185636	UNITED KINGDOM	GBR		12/20/2024		951						4	955	1,065	110		110
100185637	UNITED KINGDOM	GBR		12/20/2024		3,159						14	3,173	3,521	348		348
100185638	UNITED KINGDOM	GBR		12/20/2024		34							34	124	90		90
100185639	UNITED KINGDOM	GBR		12/20/2024		43							43	181	138		138
100185640	UNITED KINGDOM	GBR		12/20/2024		33							33	141	107		107
100185641	UNITED KINGDOM	GBR		12/20/2024		31							31	147	116		116
100185642	UNITED KINGDOM	GBR		12/20/2024		20							20	85	65		65
100185643	UNITED KINGDOM	GBR		12/20/2024		23							23	69	46		46
100185644	UNITED KINGDOM	GBR		12/20/2024		33							33	98	65		65
100185645	UNITED KINGDOM	GBR		12/20/2024		44							44	238	193		193
100185646	UNITED KINGDOM	GBR		12/20/2024		87							87	323	236		236
100185647	UNITED KINGDOM	GBR		12/20/2024		7							7	96	89		89
100185648	UNITED KINGDOM	GBR		12/20/2024		57							57	257	199		199
100185649	UNITED KINGDOM	GBR		12/20/2024		2,630						12	2,642	2,834	193		193
100185650	UNITED KINGDOM	GBR		12/20/2024		72							72	317	246		246
100185651	UNITED KINGDOM	GBR		12/20/2024		73							73	306	233		233

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185652	UNITED KINGDOM	GBR		12/20/2024		45							45	201	156		156
100185653	UNITED KINGDOM	GBR		12/20/2024		124						1	125	564	439		439
100185654	UNITED KINGDOM	GBR		12/20/2024		37							37	182	145		145
100185655	UNITED KINGDOM	GBR		12/20/2024		90							90	397	307		307
100185657	UNITED KINGDOM	GBR		12/20/2024		2,819						12	2,831	3,155	324		324
100185658	UNITED KINGDOM	GBR		12/20/2024		30							30	139	110		110
100185659	UNITED KINGDOM	GBR		12/20/2024		3,855						17	3,872	4,150	277		277
100185660	UNITED KINGDOM	GBR		12/20/2024		28							28	121	94		94
100185661	UNITED KINGDOM	GBR		12/20/2024		10,332						45	10,377	11,461	1,084		1,084
100185662	UNITED KINGDOM	GBR		12/20/2024		38							38	120	82		82
100185663	UNITED KINGDOM	GBR		12/20/2024		14							14	42	28		28
100185664	UNITED KINGDOM	GBR		12/20/2024		53							53	232	179		179
100185665	UNITED KINGDOM	GBR		12/20/2024		41							41	121	80		80
100185666	UNITED KINGDOM	GBR		12/20/2024		26							26	130	103		103
100185667	UNITED KINGDOM	GBR		12/20/2024		6,229						27	6,256	6,705	449		449
100185668	UNITED KINGDOM	GBR		12/20/2024		1,503						7	1,510	1,719	209		209
100185669	UNITED KINGDOM	GBR		12/20/2024		1,275						6	1,281	1,458	177		177
100185670	UNITED KINGDOM	GBR		12/20/2024		30							30	135	105		105
100185671	UNITED KINGDOM	GBR		12/20/2024		31							31	135	104		104
100185672	UNITED KINGDOM	GBR		12/20/2024		32							32	145	113		113
100185673	UNITED KINGDOM	GBR		12/20/2024		31							31	141	110		110
100185674	UNITED KINGDOM	GBR		12/20/2024		44							44	194	150		150
100185675	UNITED KINGDOM	GBR		12/20/2024		36							36	162	125		125
100185676	ENSCHEDE	NLD		12/20/2024										91	91		91
100185677	ENSCHEDE	NLD		12/20/2024										70	70		70
100185678	BERGEN OP ZOOM	NLD		12/20/2024										77	77		77
100185679	S-HERTOGENBOSCH	NLD		12/20/2024										113	113		113
100185680	S-GRAVENHAGE	NLD		12/20/2024										1,659	1,659		1,659
100185681	ARNHEM	NLD		12/20/2024										457	457		457
100185682	AALTEN	NLD		12/20/2024										411	411		411
100185683	ZALTBOMMEL	NLD		12/20/2024		45,312						310	45,622	51,508	5,885		5,885
100185685	ROOSENDAAL	NLD		12/20/2024										955	955		955
100185686	AMSTERDAM	NLD		12/20/2024										4,599	4,599		4,599
100185687	ZANDVOORT	NLD		12/20/2024										253	253		253
100185689	HILVERSUM	NLD		12/20/2024										165	166		166
100185690	HILVERSUM	NLD		12/20/2024										171	171		171
100185691	GRONINGEN	NLD		12/20/2024										701	701		701
100185692	MIDDELBURG	NLD		12/20/2024		88,035						603	88,638	94,410	5,772		5,772
100185693	TILBURG	NLD		12/20/2024										417	417		417
100185694	S-GRAVENHAGE	NLD		12/20/2024										273	273		273
100185695	GRONINGEN	NLD		12/20/2024										9,191	9,191		9,191
100185696	SPANNUM	NLD		12/20/2024										485	485		485
100185697	HAARLEM	NLD		12/20/2024										316	316		316
100185698	VELDEN	NLD		12/20/2024										287	287		287
100185699	ROTTERDAM	NLD		12/20/2024										186	186		186
100185700	ROTTERDAM	NLD		12/20/2024		392						3	395	440	46		46
100185701	NIJMEGEN	NLD		12/20/2024										525	525		525
100185702	AMSTERDAM	NLD		12/20/2024		25,893						177	26,070	28,962	2,892		2,892
100185703	UTRECHT	NLD		12/20/2024										246	246		246
100185704	EMMEN	NLD		12/20/2024		2,359						16	2,375	2,815	440		440
100185705	EMMEN	NLD		12/20/2024										3,295	3,295		3,295

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185706	BRUNSSUM	NLD		12/20/2024										256	256		256
100185707	ROTTERDAM	NLD		12/20/2024										1,151	1,151		1,151
100185708	SITTARD	NLD		12/20/2024		2,876						20	2,896	3,500	604		604
100185709	MAASTRICHT	NLD		12/20/2024										425	425		425
100185710	TILBURG	NLD		12/20/2024										319	319		319
100185711	AMSTERDAM	NLD		12/20/2024		6,823						47	6,870	8,633	1,764		1,764
100185712	AMSTERDAM	NLD		12/20/2024		53,856						369	54,225	59,495	5,270		5,270
100185714	HAARLEM	NLD		12/20/2024										1,625	1,625		1,625
100185715	HAARLEM	NLD		12/20/2024										2,067	2,067		2,067
100185716	KLOOSTERBUREN	NLD		12/20/2024										1,157	1,157		1,157
100185717	ZUIDLAND	NLD		12/20/2024										663	663		663
100185718	WAALWIJK	NLD		12/20/2024										838	838		838
100185719	ROTTERDAM	NLD		12/20/2024										3,432	3,432		3,432
100185720	ROTTERDAM	NLD		12/20/2024										3,062	3,062		3,062
100185721	ROTTERDAM	NLD		12/20/2024										2,791	2,791		2,791
100185722	ROTTERDAM	NLD		12/20/2024										5,762	5,762		5,762
100185723	EINDHOVEN	NLD		12/20/2024										1,673	1,673		1,673
100185724	ROTTERDAM	NLD		12/20/2024										2,750	2,750		2,750
100185725	UTRECHT	NLD		12/20/2024										1,565	1,565		1,565
100185726	ROTTERDAM	NLD		12/20/2024		91,659						628	92,287	104,170	11,883		11,883
100185727	ROTTERDAM	NLD		12/20/2024										2,259	2,259		2,259
100185728	LOS ANGELES	CA		12/23/2024		3,565		(77)			(77)		3,488	3,488			
100185729	COMPTON	CA		12/23/2024		3,771		(177)			(177)		3,594	3,594			
100185730	GREENVILLE	NC		12/23/2024		1,440		(13)			(13)		1,427	1,427			
100185732	SANTA MONICA	CA		12/23/2024		9,754		(243)			(243)		9,511	9,511			
100185733	LAS VEGAS	NV		12/23/2024		2,559		(28)			(28)		2,531	2,531			
100185734	RIVERSIDE	CA		12/23/2024		9,496		(311)			(311)		9,185	9,185			
100185735	MYRTLE BEACH	SC		12/23/2024		1,976		5			5		1,981	1,981			
100185736	LOOMIS	CA		12/23/2024		5,074		(119)			(119)		4,955	4,955			
100185737	LAS VEGAS	NV		12/23/2024		3,141		(69)			(69)		3,072	3,072			
100185739	OAKLAND	CA		12/23/2024		8,258		(333)			(333)		7,925	7,925			
100185740	GROSSE ILE	MI		12/23/2024		2,093		(35)			(35)		2,058	2,058			
100185742	SANTA ANA	CA		12/23/2024		8,332		(199)			(199)		8,133	8,133			
100185743	(WOODLAND HILLS AREA) LOS ANG	CA		12/23/2024		64,690		(1,646)			(1,646)		63,044	63,044			
100185744	HENDERSON	NV		12/23/2024		16,442		(638)			(638)		15,804	15,804			
100185748	PROVIDENCE	RI		12/23/2024		4,477		18			18		4,495	4,495			
100185749	BAKERSFIELD	CA		12/23/2024		3,019		(107)			(107)		2,912	2,912			
100185751	EVANSTON	WY		12/23/2024		2,043		9			9		2,052	2,052			
100185753	LOS ANGELES	CA		12/23/2024		3,915		(18)			(18)		3,897	3,897			
100185755	UNION CITY	NJ		12/23/2024		4,292		(182)			(182)		4,110	4,110			
100185756	(WILMINGTON AREA) LOS ANGELES	CA		12/23/2024		3,958		(102)			(102)		3,856	3,856			
100185758	DANVILLE	CA		12/23/2024		6,880		(112)			(112)		6,768	6,768			
100185759	VENTURA	CA		12/23/2024		5,144		(112)			(112)		5,032	5,032			
100185760	RIO LINDA	CA		12/23/2024		2,969		(67)			(67)		2,902	2,902			
100185761	WEST HILLS	CA		12/23/2024		8,802		(256)			(256)		8,546	8,546			
100185762	PICO RIVERA	CA		12/23/2024		3,376		(153)			(153)		3,223	3,223			
100185763	HACIENDA HEIGHTS	CA		12/23/2024		7,541		24			24		7,565	7,565			
100185765	TAFT	CA		12/23/2024		1,829		19			19		1,848	1,848			
100185773	LOS ANGELES	CA		12/26/2024		11,369		(228)			(228)		11,141	11,141			
100185774	TARZANA	CA		12/26/2024		37,548		(326)			(326)		37,222	37,222			
100185775	LAKE PARK	FL		12/26/2024		2,409		(62)			(62)		2,347	2,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185776	NORWICH	CT		12/26/2024		2,584		(56)			(56)		2,528	2,528			
100185777	HOMOSASSA	FL		12/26/2024		3,607		(81)			(81)		3,526	3,526			
100185778	DIX HILLS	NY		12/26/2024		11,826		4			4		11,830	11,830			
100185780	FAIRFIELD	CA		12/26/2024		3,450		(164)			(164)		3,286	3,286			
100185781	MIAMI	FL		12/26/2024		6,034		(196)			(196)		5,838	5,838			
100185783	DELAND	FL		12/26/2024		17,453		(789)			(789)		16,664	16,664			
100185784	MIAMI BEACH	FL		12/26/2024		33,988		(1,631)			(1,631)		32,357	32,357			
100185785	RAYTOWN	MO		12/26/2024		32,219		(1,497)			(1,497)		30,722	30,722			
100185787	COLUMBUS	OH		12/26/2024		16,523		(640)			(640)		15,883	15,883			
100185788	PALOS VERDES ESTATES	CA		12/26/2024		3,830		(95)			(95)		3,735	3,735			
100185789	ATLANTA	GA		12/26/2024		3,064		(58)			(58)		3,006	3,006			
100185790	SAN CLEMENTE	CA		12/26/2024		13,747		(99)			(99)		13,648	13,648			
100185791	CONCORD	CA		12/26/2024		30,053		(434)			(434)		29,619	29,619			
100185792	NEWBURY	MA		12/26/2024		4,449		(132)			(132)		4,317	4,317			
100185793	DORAL	FL		12/26/2024		3,113		(12)			(12)		3,101	3,101			
100185794	LAUDERHILL	FL		12/26/2024		1,185		(55)			(55)		1,130	1,130			
100185796	MIAMI	FL		12/26/2024		20,793		(592)			(592)		20,201	20,201			
100185797	PALMDALE	CA		12/26/2024		4,743		(80)			(80)		4,663	4,663			
100185798	SALEM	OH		12/26/2024		2,498		(102)			(102)		2,396	2,396			
100185799	PHOENIX	AZ		12/26/2024		15,282		(457)			(457)		14,825	14,825			
100185801	MONTOURSVILLE	PA		12/26/2024		1,254		(61)			(61)		1,193	1,297		104	104
100185803	HIGHLANDS	TX		12/26/2024		20,485		(975)			(975)		19,510	19,510			
100185805	RICHMOND	VA		12/26/2024		2,840		(135)			(135)		2,705	2,705			
100185807	VENTURA	CA		12/26/2024		13,377		(139)			(139)		13,238	13,238			
100185810	YUMA	AZ		12/26/2024		1,730		(82)			(82)		1,648	1,648			
100185812	PALMDALE	CA		12/26/2024		3,337		(96)			(96)		3,241	3,241			
100185813	CYPRESS	CA		12/26/2024		7,575		(237)			(237)		7,338	7,338			
100185816	WINDER	GA		12/26/2024		2,588		(110)			(110)		2,478	2,478			
100185817	SCOTTSDALE	AZ		12/26/2024		5,825		(134)			(134)		5,691	5,691			
100185818	HELENDALE	CA		12/26/2024		8,498		(166)			(166)		8,332	8,332			
100185819	PEACHTREE CORNERS	GA		12/26/2024		2,397		(78)			(78)		2,319	2,319			
100185820	WILLIAMSTOWN	NJ		12/26/2024		2,984		(93)			(93)		2,891	2,891			
100185823	MARIETTA	GA		12/26/2024		6,063		(289)			(289)		5,774	5,774			
100185824	ROYAL OAK	MI		12/26/2024		8,649		(140)			(140)		8,509	8,509			
100185825	GRANADA HILLS	CA		12/26/2024		9,257		(243)			(243)		9,014	9,014			
100185826	MORRISON	CO		12/26/2024		3,260		(63)			(63)		3,197	3,197			
100185827	MENIFEE	CA		12/26/2024		3,545		(103)			(103)		3,442	3,442			
100185828	ALLENTOWN	PA		12/26/2024		2,502		(44)			(44)		2,458	2,458			
100185829	HOUSTON	TX		12/26/2024		1,186		(55)			(55)		1,131	1,131			
100185830	PARAMUS	NJ		12/26/2024		7,332		(213)			(213)		7,119	7,119			
100185831	FORT WORTH	TX		12/26/2024		2,336		(111)			(111)		2,225	2,225			
100185832	MISSION VIEJO	CA		12/26/2024		8,977		(54)			(54)		8,923	8,923			
100185834	TRACY	CA		12/26/2024		10,926		(152)			(152)		10,774	10,774			
100185836	COLFAX	WI		12/26/2024		5,638		(15)	4		(19)		5,619	4,996		(622)	(622)
100185837	ALLENHURST	NJ		12/26/2024		7,294		(277)			(277)		7,017	7,017			
100185838	ANAHEIM	CA		12/26/2024		8,065		(84)			(84)		7,981	7,981			
100185840	PLAINVIEW	NY		12/26/2024		4,009		(182)			(182)		3,827	3,827			
100185842	SANTA MARIA	CA		12/26/2024		5,558		(178)			(178)		5,380	5,380			
100185843	DOWNEY	CA		12/26/2024		7,768		(79)			(79)		7,689	7,689			
100185844	ABERDEEN	MD		12/26/2024		2,010		10			10		2,020	2,020			
100185845	PADUCAH	KY		12/26/2024		1,669		(66)			(66)		1,603	1,603			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185846	OVIEDO	FL		12/26/2024		3,401		(115)			(115)		3,286	3,286			
100185849	ROYAL OAK	MI		12/26/2024		3,283		(84)			(84)		3,199	3,199			
100185850	NORTH PROVIDENCE	RI		12/26/2024		1,317		(36)			(36)		1,281	1,281			
100185852	NORTH READING	MA		12/26/2024		2,206		28			28		2,234	2,234			
100185853	HYATTSVILLE	MD		12/26/2024		2,221		(2)			(2)		2,219	2,219			
100185854	LAS VEGAS	NV		12/26/2024		2,532		(7)			(7)		2,525	2,525			
100185856	EASTVALE	CA		12/26/2024		5,557		(35)			(35)		5,522	5,522			
100185857	COMPTON	CA		12/26/2024		3,941		(69)			(69)		3,872	3,872			
100185858	BALTIMORE	MD		12/26/2024		3,341		(32)			(32)		3,309	3,309			
100185859	INGLEWOOD	CA		12/26/2024		6,577		(313)			(313)		6,264	6,264			
100185861	BOISE	ID		12/26/2024		2,131		(61)			(61)		2,070	2,070			
100185862	ABINGTON	MA		12/26/2024		3,472		55			55		3,527	3,527			
100185863	PHOENIX	AZ		12/26/2024		2,026		(37)			(37)		1,989	1,989			
100185865	CORPUS CHRISTI	TX		12/26/2024		771		(33)			(33)		738	738			
100185866	PHOENIX	AZ		12/26/2024		2,548		(101)			(101)		2,447	2,447			
100185867	JACKSONVILLE	FL		12/26/2024		2,656		(46)			(46)		2,610	2,610			
100185868	BALTIMORE	MD		12/26/2024		1,063		(46)			(46)		1,017	1,017			
100185869	FRESNO	CA		12/26/2024		2,062		(93)			(93)		1,969	1,969			
100185870	PHOENIX	AZ		12/26/2024		3,418		(75)			(75)		3,343	3,343			
100185871	ALISO VIEJO	CA		12/26/2024		3,481		(118)			(118)		3,363	3,363			
100185872	HOUSTON	TX		12/26/2024		2,650		109			109		2,759	2,759			
100185873	PORT CHARLOTTE	FL		12/26/2024		1,544		(35)			(35)		1,509	1,509			
100185874	RIVERSIDE	CA		12/26/2024		3,210		(40)			(40)		3,170	3,170			
100185875	FORNEY	TX		12/26/2024		6,382		(304)			(304)		6,078	6,078			
100185876	HAMPSHIRE	IL		12/26/2024		1,580		31			31		1,611	1,611			
100185877	PHOENIX	AZ		12/26/2024		4,366		(98)			(98)		4,268	4,268			
100185878	SAINT LEONARD	MD		12/26/2024		2,446		(25)			(25)		2,421	2,421			
100185879	BAKERSFIELD	CA		12/26/2024		1,959		(16)			(16)		1,943	1,943			
100185880	OXNARD	CA		12/26/2024		4,478		(59)			(59)		4,419	4,419			
100185881	FAYETTEVILLE	NC		12/26/2024		7,628		90			90		7,718	7,718			
100185882	JERSEY CITY	NJ		12/26/2024		3,301		(72)			(72)		3,229	3,229			
100185883	TITUSVILLE	FL		12/26/2024		971		(41)			(41)		930	930			
100185884	PASADENA	MD		12/26/2024		3,570		(82)			(82)		3,488	3,488			
100185885	DANBURY	CT		12/26/2024		995		(34)			(34)		961	961			
100185886	WILLIAMS	AZ		12/26/2024		3,907		3			3		3,910	3,910			
100185887	AKRON	OH		12/26/2024		1,079		(36)			(36)		1,043	1,043			
100185888	KENOSHA	WI		12/26/2024		1,617		(59)			(59)		1,558	1,558			
100185889	LONG BEACH	CA		12/26/2024		4,194		(200)			(200)		3,994	3,994			
100185890	LANCASTER	OH		12/26/2024		857		(41)			(41)		816	816			
100185891	MADERA	CA		12/26/2024		1,968		(5)			(5)		1,963	1,963			
100185892	BALTIMORE	MD		12/26/2024		1,672		(10)			(10)		1,662	1,662			
100185893	FAYETTEVILLE	NC		12/26/2024		991		(47)			(47)		944	944			
100185894	SOUTH ELGIN	IL		12/26/2024		801		(38)			(38)		763	763			
100185895	SAN BERNARDINO	CA		12/26/2024		1,535		(73)			(73)		1,462	1,462			
100185896	OCALA	FL		12/26/2024		1,494		(61)			(61)		1,433	1,433			
100185897	MC FARLAND	CA		12/26/2024		2,715		(33)			(33)		2,682	2,682			
100185899	MIDDLE RIVER	MD		12/26/2024		1,533		(45)			(45)		1,488	1,488			
100185900	ROCKLIN	CA		12/26/2024		3,797		(95)			(95)		3,702	3,702			
100185901	PASO ROBLES	CA		12/26/2024		1,328		(22)			(22)		1,306	1,306			
100185902	KENOSHA	WI		12/26/2024		1,572		(45)			(45)		1,527	1,527			
100185903	GAINESVILLE	GA		12/26/2024													

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100185904	LOMA LINDA	CA		12/26/2024		4,149		(139)			(139)		4,010	4,010			
100185905	TORRANCE	CA		12/26/2024		2,702		(89)			(89)		2,613	2,613			
100185907	LAKEMOOR	IL		12/26/2024		3,329		9			9		3,338	3,338			
100185908	DALLAS	TX		12/26/2024		4,018		45			45		4,063	4,063			
100185909	SEVIERVILLE	TN		12/26/2024		7,323		35			35		7,358	7,358			
100185911	SUGARLOAF	CA		12/26/2024		3,250		(88)			(88)		3,162	3,162			
100185912	OCEAN CITY	MD		12/26/2024		3,406		(67)			(67)		3,339	3,339			
100185913	BERMUDA DUNES	CA		12/26/2024		17,633		(797)			(797)		16,836	16,836			
100185914	ORLAND PARK	IL		12/26/2024		1,714		(82)			(82)		1,632	1,632			
100185915	NEW HAVEN	CT		12/26/2024		4,430		(45)			(45)		4,385	4,385			
100185916	COLUMBUS	GA		12/26/2024		146		7			7		153	153			
100185917	ARLINGTON	TX		12/26/2024		3,053		(79)			(79)		2,974	2,974			
100185918	BEAUMONT	CA		12/26/2024		2,752		(31)			(31)		2,721	2,721			
100185919	LAGUNA NIGUEL	CA		12/26/2024		4,074		(131)			(131)		3,943	3,943			
100185920	MIAMI	FL		12/26/2024		4,624		9			9		4,633	4,633			
100185921	MILWAUKIE	OR		12/26/2024		2,504		(26)			(26)		2,478	2,478			
100185923	GLEN ALLEN	VA		12/26/2024		4,080		(60)			(60)		4,020	4,020			
100185924	LAS VEGAS	NV		12/26/2024		84,770		(1,761)			(1,761)		83,009	83,009			
100185925	BROOKHAVEN	GA		12/26/2024		2,747		(131)			(131)		2,616	2,616			
100185926	GREENSBORO	GA		12/26/2024		15,007		(590)			(590)		14,417	14,417			
100185927	DESERT HOT SPRINGS	CA		12/26/2024		2,607		(121)			(121)		2,486	2,486			
100185928	ODESSA	TX		12/26/2024		1,324		(87)			(87)		1,237	1,237			
100185929	BRADENTON	FL		12/26/2024		2,251		10			10		2,261	2,261			
100185930	FLOWER MOUND	TX		12/26/2024		7,468		(273)			(273)		7,195	7,195			
100185931	ANNAPOLIS	MD		12/26/2024		2,188		2			2		2,190	2,190			
100185933	HESPERIA	CA		12/26/2024		2,647		(90)			(90)		2,557	2,557			
100185934	AURORA	CO		12/26/2024		30,105		(130)			(130)		29,975	29,975			
100185935	PARADISE VALLEY	AZ		12/26/2024		15,354		(489)			(489)		14,865	14,865			
100185936	STOCKTON	CA		12/26/2024		221		(2)			(2)		219	219			
100185937	GLEN ELLYN	IL		12/26/2024		2,543		(2)			(2)		2,541	2,541			
100185938	SPRINGFIELD	OR		12/26/2024		3,396		(41)			(41)		3,355	3,355			
100185939	SANTA CLARITA	CA		12/26/2024		3,884		10			10		3,894	3,894			
100185940	BIG BEAR LAKE	CA		12/26/2024		2,811							2,811	2,811			
100185941	LAS VEGAS	NV		12/26/2024		24,466		(257)			(257)		24,209	24,209			
100185942	SAN JOSE	CA		12/26/2024		3,178		(61)			(61)		3,117	3,117			
100185944	WOODSTOCK	VA		12/26/2024		2,543		(121)			(121)		2,422	2,422			
100185945	PERRY	GA		12/26/2024		2,939		(140)			(140)		2,799	2,799			
100185946	HESPERIA	CA		12/26/2024		2,121		(101)			(101)		2,020	2,020			
100185947	SACRAMENTO	CA		12/26/2024		2,836		(69)			(69)		2,767	2,767			
100185948	BUENA PARK	CA		12/26/2024		6,787		(323)			(323)		6,464	6,464			
100185949	HEMET	CA		12/26/2024		2,212		(99)			(99)		2,113	2,113			
100185950	LOS ANGELES	CA		12/26/2024		3,893		(185)			(185)		3,708	3,708			
100185951	ESSEX	MD		12/26/2024		5,519		(82)			(82)		5,437	5,437			
100185952	SCOTTSDALE	AZ		12/26/2024		3,180		19			19		3,199	3,199			
100185953	SAN JUAN CAPISTRANO	CA		12/26/2024		2,175		(104)			(104)		2,071	2,071			
100185954	PHOENIX	AZ		12/26/2024		3,019		(110)			(110)		2,909	2,909			
100185955	CORONA	CA		12/26/2024		4,135		(110)			(110)		4,025	4,025			
100185956	WEST CHESTER	PA		12/26/2024		1,140		(23)			(23)		1,117	1,117			
100185957	MIDDLETOWN	MD		12/26/2024		4,327		(74)			(74)		4,253	4,253			
100185958	LOS BANOS	CA		12/26/2024		3,831		62			62		3,893	3,893			
100185959	LAKE STEVENS	WA		12/26/2024		5,151		(187)			(187)		4,964	4,964			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185960	EAST HARTFORD	CT		12/26/2024		1,897		(23)			(23)		1,874	1,874			
100185961	BELMONT	CA		12/26/2024		13,595		(647)			(647)		12,948	12,948			
100185962	NEWBURY PARK	CA		12/26/2024		26,434		(186)			(186)		26,248	26,248			
100185963	SAN DIEGO	CA		12/26/2024		4,491		(65)			(65)		4,426	4,426			
100185964	MONROVIA	CA		12/26/2024		4,662		(206)			(206)		4,456	4,456			
100185965	JOLIET	IL		12/26/2024		1,292		(29)			(29)		1,263	1,263			
100185966	PEMBROKE PINES	FL		12/26/2024		5,438		(181)			(181)		5,257	5,257			
100185967	HIALEAH	FL		12/26/2024		3,724		(175)			(175)		3,549	3,549			
100185968	LAVEEN	AZ		12/26/2024		4,826		(129)			(129)		4,697	4,697			
100185969	TRUCKEE	CA		12/26/2024		6,403		(196)			(196)		6,207	6,207			
100185970	LOS GATOS	CA		12/26/2024		26,569		(556)			(556)		26,013	26,013			
100185972	PORT HUENEME	CA		12/26/2024		5,960		(118)			(118)		5,842	5,842			
100185973	BROOKLYN	MD		12/26/2024		1,084		(35)			(35)		1,049	1,049			
100185974	NORTH FORT MYERS	FL		12/26/2024		2,264		(97)			(97)		2,167	2,167			
100185975	OXNARD	CA		12/26/2024		2,857		(102)			(102)		2,755	2,755			
100185976	HIALEAH	FL		12/26/2024		3,554		(124)			(124)		3,430	3,430			
100185977	EDMONDS	WA		12/26/2024		7,931		(108)			(108)		7,823	7,823			
100185979	HOFFMAN ESTATES	IL		12/26/2024		1,866		(16)			(16)		1,850	1,850			
100185980	ROCKVILLE	MD		12/26/2024		17,588		(313)			(313)		17,275	17,275			
100185981	SAN BERNARDINO	CA		12/26/2024		4,429		(78)			(78)		4,351	4,351			
100185982	EASTON	MD		12/26/2024		9,255		(87)			(87)		9,168	9,168			
100185983	RICHMOND	TX		12/26/2024		4,497		(211)			(211)		4,286	4,286			
100185984	LOS ANGELES	CA		12/26/2024		3,586		(127)			(127)		3,459	3,459			
100185986	RIVERVIEW	FL		12/26/2024		1,772		(84)			(84)		1,688	1,688			
100185987	BURLESON	TX		12/26/2024		1,801		(57)			(57)		1,744	1,744			
100185988	PALOS PARK	IL		12/26/2024		2,664		(18)			(18)		2,646	2,646			
100185989	LUTZ	FL		12/26/2024		2,687		(65)			(65)		2,622	2,622			
100185990	PORTER	TX		12/26/2024		1,861		(39)			(39)		1,822	1,822			
100185991	LOUISVILLE	KY		12/26/2024		3,497		(114)			(114)		3,383	3,383			
100185992	MIDDLE RIVER	MD		12/26/2024		2,210		(105)			(105)		2,105	2,105			
100185993	BERGENFIELD	NJ		12/26/2024		3,249		(107)			(107)		3,142	3,142			
100185994	LOS ANGELES	CA		12/26/2024		4,836		(181)			(181)		4,655	4,655			
100185995	WEST ROXBURY	MA		12/26/2024		4,675		(10)			(10)		4,665	4,665			
100185996	EDINBURG	TX		12/26/2024		2,092		(40)			(40)		2,052	2,052			
100185997	CULPEPPER	VA		12/26/2024		3,344		(159)			(159)		3,185	3,185			
100185998	MIAMI	FL		12/26/2024		6,231		(195)			(195)		6,036	6,036			
100186000	CORONA	CA		12/27/2024		3,916		(39)			(39)		3,877	3,877			
100186002	ELIZABETH	NJ		12/27/2024		4,421		(91)			(91)		4,330	4,330			
100186003	PRESCOTT VALLEY	AZ		12/27/2024		6,259		(94)			(94)		6,165	6,165			
100186004	NEW BUFFALO	MI		12/27/2024		4,175		(130)			(130)		4,045	4,045			
100186005	MARIPOSA	CA		12/27/2024		3,029		(137)			(137)		2,892	2,892			
100186007	SAMMAMISH	WA		12/27/2024		3,309		(101)			(101)		3,208	3,208			
100186008	SANTA FE	NM		12/27/2024		2,910		(65)			(65)		2,845	2,845			
100186009	PALMETTO BAY	FL		12/27/2024		105,771		1,246			1,246		107,017	107,017			
100186010	LOUISVILLE	KY		12/27/2024		2,876		(89)			(89)		2,787	2,787			
100186011	LARGO	FL		12/27/2024		1,952		(48)			(48)		1,904	1,904			
100186012	ORLANDO	FL		12/27/2024		1,729		(70)			(70)		1,659	1,659			
100186013	COLTON	CA		12/27/2024		3,175		(64)			(64)		3,111	3,111			
100186014	HOUSTON	TX		12/27/2024		4,200		(140)			(140)		4,060	4,060			
100186015	BOYNTON BEACH	FL		12/27/2024		2,811		(50)			(50)		2,761	2,761			
100186016	FRESNO	CA		12/27/2024		5,296		(236)			(236)		5,060	5,060			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186017	PORT ORANGE	FL		12/27/2024		1,975		(52)			(52)		1,923	1,923			
100186018	HIALEAH	FL		12/27/2024		2,334		(50)			(50)		2,284	2,284			
100186019	COMMERCE	GA		12/27/2024		2,188		55			55		2,243	2,243			
100186020	MILWAUKEE	WI		12/27/2024		2,231		(106)			(106)		2,125	2,125			
100186021	POMPANO BEACH	FL		12/27/2024		3,219		37			37		3,256	3,256			
100186023	KALISPELL	MT		01/31/2025		3,376		(146)			(146)		3,230	3,230			
100186026	SAN DIEGO	CA		01/31/2025		5,338		46			46		5,384	5,384			
100186027	SAN DIEGO	CA		01/31/2025		5,098		44			44		5,142	5,142			
100186029	BOZEMAN	MT		01/31/2025		3,664		(119)			(119)		3,545	3,545			
100186036	TAYLOR	TX		01/31/2025		1,539		(46)			(46)		1,493	1,493			
100186038	MIAMI	FL		01/31/2025		2,836		(57)			(57)		2,779	2,779			
100186039	GRAND RAPIDS	MI		01/31/2025		1,188		(57)			(57)		1,131	1,131			
100186040	UNION	NJ		01/31/2025		5,092		(42)			(42)		5,050	5,050			
100186041	LAGUNA NIGUEL	CA		01/31/2025		3,111		(20)			(20)		3,091	3,091			
100186043	CLERMONT	FL		01/31/2025		2,151		(82)			(82)		2,069	2,069			
100186044	EL MIRAGE	AZ		01/31/2025		3,288		(15)			(15)		3,273	3,273			
100186045	GONZALES	TX		01/31/2025		1,077		(51)			(51)		1,026	1,026			
100186046	TITUSVILLE	FL		01/31/2025		1,616		(71)			(71)		1,545	1,545			
100186047	CENTERTON	AR		01/31/2025		1,797		(23)			(23)		1,774	1,774			
100186048	ALBUQUERQUE	NM		01/31/2025		993		(31)			(31)		962	962			
100186050	RUTHERFORD	NJ		01/31/2025		5,017		(88)			(88)		4,929	4,929			
100186051	PORT SAINT LUCIE	FL		01/31/2025		6,723		(152)			(152)		6,571	6,571			
100186052	LAS VEGAS	NV		01/31/2025		4,934		(166)			(166)		4,768	4,768			
100186053	LOS ANGELES	CA		01/31/2025		2,011		(52)			(52)		1,959	1,959			
100186055	SUMMERVILLE	SC		01/31/2025		1,938		(4)			(4)		1,934	1,934			
100186056	NORTH CHARLESTON	SC		01/31/2025		1,698		(4)			(4)		1,694	1,694			
100186057	LEANDER	TX		01/31/2025		141,432		(2,013)			(2,013)		139,419	139,419			
100186058	VICTORVILLE	CA		01/31/2025		2,469		(64)			(64)		2,405	2,405			
100186059	GRAYSON	GA		01/31/2025		3,529		(115)			(115)		3,414	3,414			
100186061	LINCOLN	NE		01/31/2025		939		(35)			(35)		904	904			
100186062	LAKE OSWEGO	OR		01/31/2025		12,399		23			23		12,422	12,422			
100186063	BRIGHTON	CO		01/31/2025		4,437		(117)			(117)		4,320	4,320			
100186065	NORTH CHARLESTON	SC		01/31/2025		1,221		(3)			(3)		1,218	1,218			
100186068	SAN DIEGO	CA		01/31/2025		8,812		(148)			(148)		8,664	8,664			
100186070	MONROE	NC		01/31/2025		1,937		(52)			(52)		1,885	1,885			
100186071	GLENDALE	CA		01/31/2025		10,590		(142)			(142)		10,448	10,448			
100186072	REDWOOD CITY	CA		01/31/2025		23,205		(479)			(479)		22,726	22,726			
100186073	HUTTO	TX		01/31/2025		14,440		(562)			(562)		13,878	13,878			
100186074	INDIANAPOLIS	IN		01/31/2025		4,855		(168)			(168)		4,687	4,687			
100186075	MARIETTA	GA		01/31/2025		22,114		(854)			(854)		21,260	21,260			
100186076	HUMBLE	TX		01/31/2025		1,341		(31)			(31)		1,310	1,310			
100186078	HYATTSVILLE	MD		01/31/2025		5,737		(127)			(127)		5,610	5,610			
100186079	GUNNISON	CO		01/31/2025		1,148		(25)			(25)		1,123	1,123			
100186080	PORTLAND	OR		01/31/2025		5,282		82			82		5,364	5,364			
100186081	MIAMI	FL		01/31/2025		2,561		(118)			(118)		2,443	2,443			
100186083	OCALA	FL		01/31/2025		4,910		(184)			(184)		4,726	4,726			
100186084	REDMOND	WA		01/31/2025		11,257		(258)			(258)		10,999	10,999			
100186088	CASTLE PINES	CO		01/31/2025		18,582		(510)			(510)		18,072	18,072			
100186090	INDIANAPOLIS	IN		01/31/2025		3,205		(153)			(153)		3,052	3,052			
100186091	ORLANDO	FL		01/31/2025		1,281		(18)			(18)		1,263	1,263			
100186092	TOMBALL	TX		01/31/2025		11,982		(379)			(379)		11,603	11,603			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186093	MONROE	NC		01/31/2025		1,937		(52)			(52)		1,885	1,885			
100186095	ALEXANDRIA	VA		01/31/2025		6,552		(68)			(68)		6,484	6,484			
100186096	CARMEL	IN		01/31/2025		4,333		(122)			(122)		4,211	4,211			
100186098	HAMPTON	GA		01/31/2025		2,905		(91)			(91)		2,814	2,814			
100186099	BASEHOR	KS		01/31/2025		1,691		(67)			(67)		1,624	1,624			
100186100	TILLAMOOK	OR		01/31/2025		1,027		(43)			(43)		984	984			
100186101	MONROE	NC		01/31/2025		1,937		(52)			(52)		1,885	1,885			
100186102	EUGENE	OR		01/31/2025		7,333		(161)			(161)		7,172	7,172			
100186104	FULLERTON	CA		01/31/2025		3,890		(22)			(22)		3,868	3,868			
100186105	FREMONT	CA		01/31/2025		2,322		(55)			(55)		2,267	2,267			
100186108	VAIL	CO		01/31/2025		12,129		(59)			(59)		12,070	12,070			
100186110	JERSEY CITY	NJ		01/31/2025		4,330		(101)			(101)		4,229	4,229			
100186112	CEDARPINES PARK	CA		01/31/2025		4,083		(158)			(158)		3,925	3,925			
100186115	SARATOGA SPRINGS	UT		01/31/2025		3,369		(71)			(71)		3,298	3,298			
100186116	MIAMI	FL		01/31/2025		6,404		(133)			(133)		6,271	6,271			
100186117	HUMBLE	TX		01/31/2025		1,283		(19)			(19)		1,264	1,264			
100186118	MCMINNVILLE	OR		01/31/2025		5,089		(37)			(37)		5,052	5,052			
100186121	LONE TREE	CO		01/31/2025		17,209		(378)			(378)		16,831	16,831			
100186124	CENTENNIAL	CO		01/31/2025		5,527		(141)			(141)		5,386	5,386			
100186125	SAINT AUGUSTINE	FL		01/31/2025		3,092		(78)			(78)		3,014	3,014			
100186126	SAN DIEGO	CA		01/31/2025		2,117		32			32		2,149	2,149			
100186127	CROWLEY	TX		02/10/2025		23,813		37			37		23,850	23,850			
100186129	MADERA	CA		02/10/2025		3,275		(49)			(49)		3,226	3,226			
100186130	ROLLA	MO		02/10/2025		6,635		(4)			(4)		6,631	6,631			
100186133	BALTIMORE	MD		02/10/2025		1,128		24			24		1,152	1,152			
100186136	ENCINO	CA		02/10/2025		11,670		2			2		11,672	11,672			
100186141	MESA	AZ		02/10/2025		11,791		(271)			(271)		11,520	11,520			
100186142	WEST COVINA	CA		02/10/2025		2,736		3			3		2,739	2,739			
100186144	SACRAMENTO	CA		02/10/2025		1,295		(62)			(62)		1,233	1,233			
100186146	JERSEY CITY	NJ		02/10/2025		4,326		(75)			(75)		4,251	4,251			
100186147	STOCKTON	CA		02/10/2025		3,475		(104)			(104)		3,371	3,371			
100186148	LAS VEGAS	NV		02/10/2025		2,162		2			2		2,164	2,164			
100186151	MANCHESTER	CT		02/10/2025		11,519		(406)			(406)		11,113	11,113			
100186152	LAKE WORTH BEACH	FL		02/10/2025		3,257		13			13		3,270	3,270			
100186153	FAIRFIELD	CT		02/10/2025		6,453		(77)			(77)		6,376	6,376			
100186154	TEMPE	AZ		02/10/2025		3,631		(103)			(103)		3,528	3,528			
100186159	VISALIA	CA		02/10/2025		1,615		(67)			(67)		1,548	1,548			
100186160	HAPPY VALLEY	OR		02/10/2025		2,518		25			25		2,543	2,543			
100186161	PASCO	WA		02/10/2025		2,096		40			40		2,136	2,136			
100186162	GILBERT	AZ		02/10/2025		41,071		(408)			(408)		40,663	40,663			
100186163	WASHINGTON	DC		02/10/2025		4,607		39			39		4,646	4,646			
100186164	WEST PALM BEACH	FL		02/10/2025		8,756		(169)			(169)		8,587	8,587			
100186165	HONOLULU	HI		02/10/2025		6,412		(165)			(165)		6,247	6,247			
100186166	CASTAIC	CA		02/10/2025		695,607		12,959			12,959		708,566	708,566			
100186167	CARSON	CA		02/10/2025		3,747		(97)			(97)		3,650	3,650			
100186170	ORANGE	CA		02/10/2025		4,657		(27)			(27)		4,630	4,630			
100186171	FRISCO	TX		02/10/2025		9,524		66			66		9,590	9,590			
100186172	PORTLAND	OR		02/10/2025		2,604		(14)			(14)		2,590	2,590			
100186173	PASCO	WA		02/10/2025		2,001		39			39		2,040	2,040			
100186175	NORTH HOLLYWOOD	CA		02/10/2025		7,047		163			163		7,210	7,210			
100186176	PALMDALE	CA		02/10/2025		4,823		(32)			(32)		4,791	4,791			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186177	SEATTLE	WA		02/10/2025		3,215		47			47		3,262	3,262			
100186178	CORONA	CA		02/10/2025		5,804		(63)			(63)		5,741	5,741			
100186183	HONOLULU	HI		02/10/2025		2,278		(78)			(78)		2,200	2,200			
100186184	CINCINNATI	OH		02/10/2025		2,106		(2)			(2)		2,104	2,104			
100186185	MIAMI	FL		12/27/2024		7,726		(70)			(70)		7,656	7,656			
100186186	STOCKTON	CA		12/27/2024		587		(12)			(12)		575	575			
100186187	DACULA	GA		12/27/2024		2,152		(41)			(41)		2,111	2,111			
100186188	AUSTIN	TX		12/27/2024		20,895		(204)			(204)		20,691	20,691			
100186189	GLENDALE	AZ		12/27/2024		2,365		(113)			(113)		2,252	2,252			
100186192	PORT SAINT LUCIE	FL		12/27/2024		4,225		(65)			(65)		4,160	4,160			
100186194	MIAMI	FL		12/27/2024		3,167		(112)			(112)		3,055	3,055			
100186195	SANDY HOOK	CT		12/27/2024		2,244		(68)			(68)		2,176	2,176			
100186196	WEST HAVEN	CT		12/27/2024		2,610		(34)			(34)		2,576	2,576			
100186197	HEMET	CA		12/27/2024		2,844		(149)			(149)		2,695	2,695			
100186198	POMPANO BEACH	FL		12/27/2024		7,020		(125)			(125)		6,895	6,895			
100186199	BEL AIR	MD		12/27/2024		2,214		(105)			(105)		2,109	2,109			
100186200	NEW CASSEL	NY		12/27/2024		4,702		(122)			(122)		4,580	4,580			
100186201	SOUTH FALLSBURG	NY		12/27/2024		1,388		(66)			(66)		1,322	1,322			
100186202	STOCKTON	CA		12/27/2024		4,514		(80)			(80)		4,434	4,434			
100186203	BATON ROUGE	LA		12/27/2024		1,027		(49)			(49)		978	978			
100186204	AURORA	CO		12/27/2024		3,438		(164)			(164)		3,274	3,274			
100186205	GAINESVILLE	GA		12/27/2024		1,724		(39)			(39)		1,685	1,685			
100186206	WEST NEW YORK	NJ		12/27/2024		3,745		(170)			(170)		3,575	3,575			
100186208	KINGS PARK	NY		12/27/2024		6,017		61			61		6,078	6,078			
100186209	SNELLVILLE	GA		12/27/2024		3,528		(41)			(41)		3,487	3,487			
100186210	CARSON	CA		12/27/2024		14,109		(413)			(413)		13,696	13,696			
100186211	HEMET	CA		12/27/2024		3,195		(122)			(122)		3,073	3,073			
100186212	PARRISH	FL		12/27/2024		3,047		(103)			(103)		2,944	2,944			
100186213	BAKERSFIELD	CA		12/27/2024		5,199		(268)	(5)		(263)		4,936	5,434		498	498
100186214	WOODBURN	OR		12/27/2024		4,620		(177)			(177)		4,443	4,443			
100186215	RONDA	NC		12/27/2024		3,604		(80)			(80)		3,524	3,524			
100186217	OLNEY	MD		12/27/2024		3,710		5			5		3,715	3,715			
100186218	PALM BAY	FL		12/27/2024		1,921		(83)			(83)		1,838	1,838			
100186219	ENGLEWOOD	NJ		12/27/2024		17,869		(411)			(411)		17,458	17,458			
100186220	WEST PALM BEACH	FL		12/27/2024		1,952		(87)			(87)		1,865	1,865			
100186222	EDWARDSVILLE	PA		12/27/2024		777		(37)			(37)		740	740			
100186223	GAINESVILLE	FL		12/27/2024		3,950		(168)			(168)		3,782	3,782			
100186224	PHILADELPHIA	PA		12/27/2024		1,937		(92)			(92)		1,845	1,845			
100186225	MINOT	ND		12/27/2024		841		(44)			(44)		797	797			
100186227	NEW YORK	NY		12/27/2024		4,000		(123)			(123)		3,877	3,877			
100186228	JOHNS ISLAND	SC		12/27/2024		2,385		(70)			(70)		2,315	2,315			
100186230	LYNCHBURG	VA		12/27/2024		1,457		7			7		1,464	1,464			
100186231	REXFORD	NY		12/27/2024		2,357		62			62		2,419	2,419			
100186233	JACKSONVILLE	FL		12/27/2024		1,420		(36)			(36)		1,384	1,384			
100186235	NORTH LAS VEGAS	NV		12/27/2024		1,075		(43)			(43)		1,032	1,032			
100186238	ROCKWALL	TX		12/27/2024		2,070		(55)			(55)		2,015	2,015			
100186241	EUSTIS	FL		12/27/2024		2,540		(141)			(141)		2,399	2,399			
100186247	LAKE HAVASU CITY	AZ		12/27/2024		13,451		(541)			(541)		12,910	12,910			
100186249	DANA POINT	CA		12/27/2024		15,531		(619)			(619)		14,912	14,912			
100186250	GARDENA	CA		12/27/2024		6,395		34			34		6,429	6,429			
100186252	DAYTONA BEACH	FL		12/27/2024		2,045		(38)			(38)		2,007	2,007			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186253	SEATAC	WA		12/27/2024		4,502		(150)			(150)		4,352	4,352			
100186255	LAPEER	MI		12/27/2024		2,428		(54)			(54)		2,374	2,374			
100186256	BUFORD	GA		12/27/2024		3,306		(47)			(47)		3,259	3,259			
100186257	FLAGLER BEACH	FL		12/27/2024		2,918		(54)			(54)		2,864	2,864			
100186258	BENSALEM	PA		12/27/2024		2,092		(96)			(96)		1,996	1,996			
100186259	FAIRFIELD	OH		12/27/2024		2,338		(80)			(80)		2,258	2,258			
100186260	FOLSOM	CA		12/27/2024		2,874		(15)			(15)		2,859	2,859			
100186261	LAS VEGAS	NV		12/27/2024		5,826		(141)			(141)		5,685	5,685			
100186263	ORLANDO	FL		12/27/2024		4,848		(66)			(66)		4,782	4,782			
100186264	IRVINE	CA		12/27/2024		18,703		(197)			(197)		18,506	18,506			
100186265	SAVANNAH	GA		12/27/2024		2,965		(43)			(43)		2,922	2,922			
100186266	ORLANDO	FL		12/27/2024		20,581		(663)			(663)		19,918	19,918			
100186267	CONCORD TOWNSHIP	OH		12/27/2024		4,257		(128)			(128)		4,129	4,129			
100186269	NORCO	CA		12/27/2024		8,691		(163)			(163)		8,528	8,528			
100186270	DULUTH	GA		12/27/2024		2,379		(54)			(54)		2,325	2,325			
100186271	WINTER GARDEN	FL		12/27/2024		4,096		(58)			(58)		4,038	4,038			
100186272	LAS VEGAS	NV		12/27/2024		29,457		(597)			(597)		28,860	28,860			
100186273	HIGHLANDS RANCH	CO		12/27/2024		3,894		(133)			(133)		3,761	3,761			
100186274	KENT	WA		12/27/2024		135,590		(2,065)			(2,065)		133,525	133,525			
100186275	SMYRNA	GA		12/27/2024		6,753		(112)			(112)		6,641	6,641			
100186276	SAN FRANCISCO	CA		12/27/2024		9,762		(54)			(54)		9,708	9,708			
100186277	LAS VEGAS	NV		12/27/2024		4,085		(153)			(153)		3,932	3,932			
100186278	ONTARIO	CA		12/27/2024		4,879		(186)			(186)		4,693	4,693			
100186279	SPRINGBORO	OH		12/27/2024		1,496		(66)			(66)		1,430	1,430			
100186280	MCKINNEY	TX		12/27/2024		3,665		(127)			(127)		3,538	3,538			
100186281	RIVERSIDE	CA		12/27/2024		9,930		(219)			(219)		9,711	9,711			
100186282	LAKEWOOD	CA		12/27/2024		4,534		(169)			(169)		4,365	4,365			
100186283	LANCASTER	CA		12/27/2024		3,008		(133)			(133)		2,875	2,875			
100186285	EL CAJON	CA		12/27/2024		9,894		(165)			(165)		9,729	9,729			
100186286	DAYTONA BEACH	FL		12/27/2024		2,905		(128)			(128)		2,777	2,777			
100186287	MCKINNEY	TX		12/27/2024		29,465		(1,190)			(1,190)		28,275	28,275			
100186288	FRISCO	TX		12/27/2024		7,371		(152)			(152)		7,219	7,219			
100186289	EUGENE	OR		12/27/2024		3,692		(163)			(163)		3,529	3,529			
100186290	SAN JOSE	CA		12/27/2024		8,031		(125)			(125)		7,906	7,906			
100186291	GROVELAND	FL		12/27/2024		2,880		(1)			(1)		2,879	2,879			
100186292	CORTLAND	OH		12/27/2024		2,131		(34)			(34)		2,097	2,097			
100186293	GLEN ARM	MD		12/27/2024		2,934		(126)			(126)		2,808	2,808			
100186294	HAUULA	HI		12/27/2024		8,403		(81)			(81)		8,322	8,322			
100186295	SAN ANTONIO	TX		12/27/2024		3,667		(126)			(126)		3,541	3,541			
100186297	MORENO VALLEY	CA		12/27/2024		6,955		(163)			(163)		6,792	6,792			
100186298	ARROYO GRANDE	CA		12/27/2024		10,550		(284)			(284)		10,266	10,266			
100186299	SARASOTA	FL		12/27/2024		3,428		(43)			(43)		3,385	3,385			
100186300	LONG BEACH	CA		12/30/2024		4,794		(168)			(168)		4,626	4,626			
100186301	PALMDALE	CA		12/30/2024		4,319		(142)			(142)		4,177	4,177			
100186302	MISSOURI CITY	TX		12/30/2024		1,478		(26)			(26)		1,452	1,452			
100186303	RIVERSIDE	CA		12/30/2024		3,998		(175)			(175)		3,823	3,823			
100186304	LAKE ELSINORE	CA		12/30/2024		4,183		(138)			(138)		4,045	4,045			
100186305	LOS ANGELES (SAN FERNA	CA		12/30/2024		5,123		(97)			(97)		5,026	5,026			
100186306	CHICAGO	IL		12/30/2024		2,941		(140)			(140)		2,801	2,801			
100186307	LEHIGH ACRES	FL		12/30/2024		2,430		29			29		2,459	2,459			
100186308	PHILADELPHIA	PA		12/30/2024		1,595		(76)			(76)		1,519	1,519			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186309	SAN BERNARDINO	CA		12/30/2024		3,476		(104)			(104)		3,372	3,372			
100186310	LITTLEROCK	CA		12/30/2024		2,099		(20)			(20)		2,079	2,079			
100186311	SOUTHWEST RANCHES	FL		12/30/2024		9,118		(188)			(188)		8,930	8,930			
100186312	CLEARWATER	FL		12/30/2024		3,165		(59)			(59)		3,106	3,106			
100186313	ROSENBERG	TX		12/30/2024		3,879		(181)			(181)		3,698	3,698			
100186314	QUINCY	MA		12/30/2024		5,164		(84)			(84)		5,080	5,080			
100186315	INDIALANTIC	FL		12/30/2024		5,445		(33)			(33)		5,412	5,412			
100186316	WIMAUMA	FL		12/30/2024		5,264		(58)			(58)		5,206	5,206			
100186317	SEVIERVILLE	TN		12/30/2024		3,730		(104)			(104)		3,626	3,626			
100186318	WAIALUA	HI		12/30/2024		10,287		(210)			(210)		10,077	10,077			
100186320	SAN DIEGO	CA		12/30/2024		5,873		(118)			(118)		5,755	5,755			
100186321	SOUTH GATE	CA		12/30/2024		5,638		(110)			(110)		5,528	5,528			
100186322	ROYERSFORD	PA		12/30/2024		4,177		(82)			(82)		4,095	4,095			
100186323	BARNEGAT	NJ		12/30/2024		1,887		(74)			(74)		1,813	1,813			
100186325	TEMPLE CITY	CA		12/30/2024		6,243		(97)			(97)		6,146	6,146			
100186327	RICHMOND	VA		12/30/2024		2,881		(73)			(73)		2,808	2,808			
100186328	GARDNER	CO		12/30/2024		3,415		24			24		3,439	3,439			
100186329	ELLIJAY	GA		12/30/2024		4,345		149			149		4,494	4,494			
100186330	AMBLER	PA		12/30/2024		2,442		(36)			(36)		2,406	2,406			
100186331	MOUNT VERNON	WA		12/30/2024		2,984		(32)			(32)		2,952	2,952			
100186332	NEW RIVER	AZ		12/30/2024		3,789		(83)			(83)		3,706	3,706			
100186333	BOWIE	MD		12/30/2024		5,858		(62)			(62)		5,796	5,796			
100186334	NAMPA	ID		12/30/2024		8,865		(106)			(106)		8,759	8,759			
100186335	CHESTER	VA		12/30/2024		2,229		(78)			(78)		2,151	2,151			
100186336	ANNA	TX		12/30/2024		3,031		(52)			(52)		2,979	2,979			
100186337	PASADENA	MD		12/30/2024		2,970		(26)			(26)		2,944	2,944			
100186338	BETHANY BEACH	DE		12/30/2024		14,691		(116)			(116)		14,575	14,575			
100186339	BLOOMINGDALE	GA		12/30/2024		2,653		(71)			(71)		2,582	2,582			
100186340	ARLINGTON	TX		12/30/2024		2,752		(41)			(41)		2,711	2,711			
100186341	KISSIMMEE	FL		12/30/2024		114,914		(15)			(15)		114,899	114,899			
100186342	GLENDALE	CA		12/30/2024		12,152		179			179		12,331	12,331			
100186343	KENT	WA		12/30/2024		7,760		(46)			(46)		7,714	7,714			
100186344	LINDEN	NJ		12/30/2024		3,089		(52)			(52)		3,037	3,037			
100186345	ROWLETT	TX		12/30/2024		2,541		(55)			(55)		2,486	2,486			
100186346	LADY LAKE	FL		12/30/2024		2,307		(63)			(63)		2,244	2,244			
100186347	SANTA CLARA	CA		12/30/2024		9,714		(5)			(5)		9,709	9,709			
100186349	CELINA	TX		12/30/2024		4,029		(46)			(46)		3,983	3,983			
100186350	RENO	NV		12/30/2024		5,025		(30)			(30)		4,995	4,995			
100186354	WOODLAND	CA		12/30/2024		5,197		(82)			(82)		5,115	5,115			
100186355	MANSFIELD	TX		12/30/2024		2,882		(52)			(52)		2,830	2,830			
100186356	SPARKS	NV		12/30/2024		5,435		(7)			(7)		5,428	5,428			
100186357	STEAMBOAT SPRINGS	CO		12/30/2024		3,320		(85)			(85)		3,235	3,235			
100186358	RALEIGH	NC		12/30/2024		34,027		(312)			(312)		33,715	33,715			
100186359	WORCESTER	MA		12/30/2024		5,289		(60)			(60)		5,229	5,229			
100186360	RANCHO SANTA MARGARITA	CA		12/30/2024		4,703		(87)			(87)		4,616	4,616			
100186361	BEAR	DE		12/30/2024		3,004		(83)			(83)		2,921	2,921			
100186362	LYNNWOOD	WA		12/30/2024		7,911		(53)			(53)		7,858	7,858			
100186363	CENTERVILLE	UT		12/30/2024		2,895		(79)			(79)		2,816	2,816			
100186364	SMYRNA	TN		12/30/2024		2,508		(54)			(54)		2,454	2,454			
100186365	CASTRO VALLEY	CA		12/30/2024		10,063		(112)			(112)		9,951	9,951			
100186366	PHOENIX	AZ		12/30/2024		4,875		(124)			(124)		4,751	4,751			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186367	LAS VEGAS	NV		12/30/2024		54,701		(845)			(845)		53,856	53,856			
100186368	NEWARK	DE		12/30/2024		2,804		(64)			(64)		2,740	2,740			
100186369	NORTH EASTON	MA		12/30/2024		4,375		(60)			(60)		4,315	4,315			
100186370	SCOTTSDALE	AZ		12/30/2024		5,776		(124)			(124)		5,652	5,652			
100186371	SEVIERVILLE	TN		12/30/2024		6,536		(134)			(134)		6,402	6,402			
100186372	CAPE CORAL	FL		12/30/2024		2,618		(64)			(64)		2,554	2,554			
100186373	SUMMERVILLE	SC		12/30/2024		2,303		(60)			(60)		2,243	2,243			
100186374	TEMPE	AZ		12/30/2024		3,480		(79)			(79)		3,401	3,401			
100186375	SAVANNAH	GA		12/30/2024		3,246		(75)			(75)		3,171	3,171			
100186378	MONTGOMERY	TX		12/30/2024		4,614		(80)			(80)		4,534	4,534			
100186379	SANTA CLARA	CA		12/30/2024		4,522		(64)			(64)		4,458	4,458			
100186381	FLORISSANT	CO		12/30/2024		4,534		(19)			(19)		4,515	4,515			
100186382	MANASSAS	VA		12/30/2024		26,301		(215)			(215)		26,086	26,086			
100186383	MATTESON	IL		12/30/2024		1,965		45			45		2,010	2,010			
100186384	HARTSVILLE	SC		12/30/2024		2,893		(37)			(37)		2,856	2,856			
100186385	MANASSAS	VA		12/30/2024		2,446		(43)			(43)		2,403	2,403			
100186387	BURTONSVILLE	MD		12/30/2024		3,657		140			140		3,797	3,797			
100186388	ROBBINSVILLE	NC		12/30/2024		3,152		132			132		3,284	3,284			
100186389	COVINGTON	GA		12/30/2024		1,645		12			12		1,657	1,657			
100186390	APEX	NC		12/30/2024		3,555		(59)			(59)		3,496	3,496			
100186391	LONGMONT	CO		12/30/2024		4,013		116			116		4,129	4,129			
100186392	TALLAHASSEE	FL		12/30/2024		1,865		45			45		1,910	1,910			
100186393	WYLIE	TX		12/30/2024		69,342		(213)			(213)		69,129	69,129			
100186394	JOHNS CREEK	GA		12/30/2024		5,953		(94)			(94)		5,859	5,859			
100186395	ALLENTOWN	PA		12/30/2024		2,370		(39)			(39)		2,331	2,331			
100186397	SELMA	CA		12/30/2024		2,439		(66)			(66)		2,373	2,373			
100186398	BALTIMORE	MD		12/30/2024		2,490		(34)			(34)		2,456	2,456			
100186399	LANCASTER	CA		12/30/2024		3,156		(41)			(41)		3,115	3,115			
100186400	DAWSONVILLE	GA		12/30/2024		101,369		(1,076)	5		(1,081)		100,288	100,150		(137)	(137)
100186401	MILFORD	MI		12/30/2024		1,816		12			12		1,828	1,828			
100186402	BELLINGHAM	MA		12/30/2024		3,938		(28)			(28)		3,910	3,910			
100186403	MEMPHIS	TN		12/30/2024		2,772		6			6		2,778	2,778			
100186404	LANCASTER	CA		12/30/2024		5,042		(96)			(96)		4,946	4,946			
100186405	SPANISH FORK	UT		12/30/2024		2,641		(27)			(27)		2,614	2,614			
100186406	MIDDLEBURG	FL		12/30/2024		107,639		(2,051)			(2,051)		105,588	105,588			
100186407	CONYERS	GA		12/30/2024		23,719		(385)			(385)		23,334	23,241		(93)	(93)
100186409	ARLINGTON	VA		12/30/2024		2,589		(49)			(49)		2,540	2,540			
100186410	FREDERICK	MD		12/30/2024		3,724		(13)			(13)		3,711	3,711			
100186411	SEVIERVILLE	TN		12/30/2024		6,901		(80)			(80)		6,821	6,821			
100186412	HOUSTON	TX		12/30/2024		2,244		(37)			(37)		2,207	2,207			
100186413	WINTER GARDEN	FL		12/30/2024		4,170		(29)			(29)		4,141	4,141			
100186414	SAN PEDRO	CA		12/30/2024		4,064		(94)			(94)		3,970	3,970			
100186415	CHICAGO	IL		12/30/2024		3,774		(82)			(82)		3,692	3,692			
100186416	FAIRFAX	VA		12/30/2024		232,173		405			405		232,578	232,578			
100186417	KISSIMMEE	FL		12/30/2024		2,601		(45)			(45)		2,556	2,556			
100186418	LOS ANGELES	CA		12/30/2024		9,139		(169)			(169)		8,970	8,970			
100186419	HOFFMAN ESTATES	IL		12/30/2024		2,811		(5)			(5)		2,806	2,806			
100186420	ALEXANDER	AR		12/30/2024		14,708		(240)			(240)		14,468	14,468			
100186421	ROYERSFORD	PA		12/30/2024		3,666		(23)			(23)		3,643	3,643			
100186422	HOLYOKE	MA		12/30/2024		2,192		(51)			(51)		2,141	2,141			
100186423	NEWTON	MA		12/30/2024		8,340		(98)			(98)		8,242	8,242			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186424	DAVENPORT	FL		12/30/2024		3,085		(17)			(17)		3,068	3,068			
100186425	RUIDOSO	NM		12/30/2024		3,373		(47)			(47)		3,326	3,326			
100186426	WESTMINSTER	CO		12/30/2024		2,739		30			30		2,769	2,769			
100186428	CARMICHAEL	CA		12/30/2024		6,025		(4)			(4)		6,021	6,021			
100186429	OLD BRIDGE	NJ		12/30/2024		4,400		(29)			(29)		4,371	4,371			
100186430	QUEEN CREEK	AZ		12/30/2024		5,582		5			5		5,587	5,587			
100186431	SNEADS FERRY	NC		12/30/2024		2,374		(52)			(52)		2,322	2,322			
100186432	FORT WORTH	TX		12/30/2024		2,814		(16)			(16)		2,798	2,798			
100186433	NEW SMYRNA BEACH	FL		12/30/2024		6,719		(95)			(95)		6,624	6,624			
100186434	DALLAS	TX		12/30/2024		3,093		(60)			(60)		3,033	3,033			
100186435	BRIDGEPORT	CT		12/30/2024		4,054		(13)			(13)		4,041	4,041			
100186436	MYRTLE BEACH	SC		12/30/2024		3,084		(76)			(76)		3,008	3,008			
100186437	TOMS RIVER	NJ		12/30/2024		3,622		(20)			(20)		3,602	3,602			
100186438	CHARLOTTE	NC		12/30/2024		2,738		(65)			(65)		2,673	2,673			
100186439	MANTECA	CA		12/30/2024		5,569		(92)			(92)		5,477	5,477			
100186440	MATTHEWS	NC		12/30/2024		2,298		(60)			(60)		2,238	2,238			
100186441	CHARLOTTE	NC		12/30/2024		2,751		(71)			(71)		2,680	2,680			
100186442	CYPRESS	TX		12/30/2024		3,215		(27)			(27)		3,188	3,188			
100186443	ARGYLE	TX		12/30/2024		3,003		(31)			(31)		2,972	2,972			
100186444	CLOVIS	CA		12/30/2024		4,496		(116)			(116)		4,380	4,380			
100186445	WHITEHALL	MI		12/30/2024		3,563		(51)			(51)		3,512	3,512			
100186446	LATHROP	CA		12/30/2024		3,465		(82)			(82)		3,383	3,383			
100186447	PENSACOLA	FL		12/30/2024		3,905		(74)			(74)		3,831	3,831			
100186448	PEORIA	AZ		12/30/2024		3,393		(41)			(41)		3,352	3,352			
100186449	LENOIR CITY	TN		12/30/2024		2,276		(48)			(48)		2,228	2,228			
100186450	WEST JORDAN	UT		12/30/2024		9,106		(256)			(256)		8,850	8,850			
100186451	BRISTOL	CT		12/30/2024		6,085		(97)			(97)		5,988	5,988			
100186452	FRISCO	TX		12/30/2024		3,749		(112)			(112)		3,637	3,637			
100186453	TEMPE	AZ		12/30/2024		4,908		(18)			(18)		4,890	4,890			
100186454	BEAR	DE		12/30/2024		25,014		(174)			(174)		24,840	24,840			
100186455	BREMERTON	WA		12/30/2024		5,128		(187)			(187)		4,941	4,941			
100186456	FORNEY	TX		12/30/2024		2,821		19			19		2,840	2,840			
100186457	KNOXVILLE	TN		12/30/2024		2,618		(57)			(57)		2,561	2,561			
100186458	BALDWIN CITY	KS		12/30/2024		2,600		(52)			(52)		2,548	2,548			
100186459	CEDAR PARK	TX		12/30/2024		2,264		(31)			(31)		2,233	2,233			
100186460	CHICO	CA		12/30/2024		4,101		(8)			(8)		4,093	4,093			
100186461	CAROLINA BEACH	NC		12/30/2024		4,718		13			13		4,731	4,731			
100186462	QUEEN CREEK	AZ		12/30/2024		1,665		(41)			(41)		1,624	1,624			
100186463	SPRINGFIELD	MA		12/30/2024		3,385		(23)			(23)		3,362	3,362			
100186464	FT WORTH	TX		12/30/2024		3,810		(84)			(84)		3,726	3,726			
100186465	INDIANAPOLIS	IN		12/30/2024		3,052		(6)			(6)		3,046	3,046			
100186466	PHILADELPHIA	PA		12/30/2024		4,960		40			40		5,000	5,000			
100186467	QUINCY	MA		12/30/2024		7,476		(98)			(98)		7,378	7,378			
100186468	MODESTO	CA		12/30/2024		3,479		66			66		3,545	3,545			
100186469	OLD ORCHARD BEACH	ME		12/30/2024		3,286		(11)			(11)		3,275	3,275			
100186470	PHOENIX	AZ		12/30/2024		67,005		2,282			2,282		69,287	69,287			
100186471	CANTON	GA		12/30/2024		2,578		(43)			(43)		2,535	2,535			
100186472	TUCSON	AZ		12/30/2024		14,166		(231)			(231)		13,935	13,935			
100186475	TUCSON	AZ		12/30/2024		3,422		(38)			(38)		3,384	3,384			
100186476	SANGER	CA		12/30/2024		6,004		(116)			(116)		5,888	5,888			
100186477	MONROE	NC		12/30/2024		3,448		(59)			(59)		3,389	3,389			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186478	MANASSAS	VA		12/30/2024		6,396		(122)			(122)		6,274	6,274			
100186479	MANSFIELD	TX		12/30/2024		2,692		(29)			(29)		2,663	2,663			
100186480	LAKE PLACID	FL		12/30/2024		2,971		(62)			(62)		2,909	2,909			
100186481	LITHONIA	GA		12/30/2024		2,707		(34)			(34)		2,673	2,673			
100186482	GLENDALE	AZ		12/30/2024		94,854		(660)			(660)		94,194	94,194			
100186483	TEMECULA	CA		12/30/2024		10,912		(312)			(312)		10,600	10,600			
100186484	EVERGREEN	CO		12/30/2024		3,269		(58)			(58)		3,211	3,211			
100186485	STOCKTON	CA		12/30/2024		2,875		(80)			(80)		2,795	2,795			
100186486	KENNESAW	GA		12/30/2024		5,041		(77)			(77)		4,964	4,964			
100186487	TALLAHASSEE	FL		12/30/2024		8,597		(96)			(96)		8,501	8,501			
100186488	ARLINGTON	TX		12/30/2024		2,640		(37)			(37)		2,603	2,603			
100186489	RIDGEFIELD	WA		12/30/2024		3,691		(75)			(75)		3,616	3,616			
100186490	FREEHOLD	NJ		12/30/2024		9,183		(60)			(60)		9,123	9,123			
100186491	MARCO ISLAND	FL		12/30/2024		3,070		(54)			(54)		3,016	3,016			
100186492	NAPA	CA		12/30/2024		5,261		(16)			(16)		5,245	5,245			
100186493	STAR	ID		12/30/2024		2,391		(82)			(82)		2,309	2,309			
100186494	HAPPY VALLEY	OR		12/30/2024		2,837		(94)			(94)		2,743	2,743			
100186495	TACOMA	WA		12/30/2024		5,078		(178)			(178)		4,900	4,900			
100186497	ARDMORE	PA		12/30/2024		22,777		(830)			(830)		21,947	21,947			
100186498	MILFORD	MA		12/30/2024		2,966		(41)			(41)		2,925	2,925			
100186499	SAN DIEGO	CA		12/30/2024		415,258		(3,010)	59		(3,069)		412,189	411,742		(447)	(447)
100186500	BLUE SPRINGS	MO		12/30/2024		2,989		(66)			(66)		2,923	2,923			
100186501	CARY	NC		12/30/2024		634,648		(2,790)			(2,790)		631,858	631,858			
100186503	RIO RANCHO	NM		12/30/2024		2,523		(63)			(63)		2,460	2,460			
100186505	ELKRIDGE	MD		12/30/2024		21,030		(383)			(383)		20,647	20,574		(74)	(74)
100186506	SEATTLE	WA		12/30/2024		8,621		(15)			(15)		8,606	8,606			
100186508	HILTON	NY		12/30/2024		1,660		(29)			(29)		1,631	1,631			
100186509	LOGAN	OH		12/30/2024		2,021		(61)			(61)		1,960	1,960			
100186510	SAN DIEGO	CA		12/30/2024		4,926		(68)			(68)		4,858	4,858			
100186511	TOBYHANNA	PA		12/30/2024		2,113		(53)			(53)		2,060	2,060			
100186512	PHOENIX	AZ		12/30/2024		4,839		(83)			(83)		4,756	4,756			
100186513	LANDAFF	NH		12/30/2024		4,057		(20)			(20)		4,037	4,037			
100186514	NAMPA	ID		12/30/2024		8,223		42			42		8,265	8,265			
100186515	SODDY DAISY	TN		12/30/2024		12,196		(268)			(268)		11,928	11,928			
100186516	BARTLETT	NH		12/30/2024		7,127		48			48		7,175	7,175			
100186517	AUBURN	AL		12/30/2024		2,227		(52)			(52)		2,175	2,175			
100186518	MOUNT DORA	FL		12/30/2024		4,391		(116)			(116)		4,275	4,275			
100186519	AVON	CO		12/30/2024		6,164		123			123		6,287	6,287			
100186520	ALBUQUERQUE	NM		12/30/2024		8,271		(224)			(224)		8,047	8,047			
100186521	ANNAPOLIS	MD		12/30/2024		8,597		(148)			(148)		8,449	8,449			
100186522	SARASOTA	FL		12/30/2024		9,854		40			40		9,894	9,894			
100186523	BOYNE CITY	MI		12/30/2024		3,602		(29)			(29)		3,573	3,573			
100186524	LAS VEGAS	NV		12/30/2024		3,640		(30)			(30)		3,610	3,610			
100186525	ANNA	TX		12/30/2024		5,710		125			125		5,835	5,835			
100186526	NASHVILLE	TN		12/30/2024		9,252		605			605		9,857	9,857			
100186527	BROKEN BOW	OK		12/30/2024		3,153		(48)			(48)		3,105	3,105			
100186528	PHOENIX	AZ		12/30/2024		3,245		(27)			(27)		3,218	3,218			
100186529	TAMPA	FL		12/30/2024		2,063		26			26		2,089	2,089			
100186530	MEDORA	IN		12/30/2024		3,139		(69)			(69)		3,070	3,070			
100186532	DEERWOOD	MN		12/30/2024		3,168		(60)			(60)		3,108	3,108			
100186533	SKOWHEGAN	ME		12/30/2024		2,292		(61)			(61)		2,231	2,231			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186534	FRANKFORT	IL		12/30/2024		2,877		(51)			(51)		2,826	2,826			
100186535	MOUNT JACKSON	VA		12/30/2024		4,711		(3)			(3)		4,708	4,708			
100186536	WINTER GARDEN	FL		12/30/2024		264,088		(8,235)			(8,235)		255,853	255,853			
100186538	WILLOWS	CA		12/30/2024		2,612		19			19		2,631	2,631			
100186539	BROKEN BOW	OK		12/30/2024		18,397		(277)			(277)		18,120	18,120			
100186540	FORT LAUDERDALE	FL		12/30/2024		5,974		(142)			(142)		5,832	5,832			
100186541	CRANDALL	TX		12/30/2024		8,752		(28)			(28)		8,724	8,724			
100186542	WILLIAMS	AZ		12/30/2024		3,668		(56)			(56)		3,612	3,612			
100186543	TUCSON	AZ		12/30/2024		2,153		(54)			(54)		2,099	2,099			
100186544	KEAAU	HI		12/30/2024		8,244		(88)			(88)		8,156	8,156			
100186545	CRYSTAL BEACH	TX		12/30/2024		3,324		(55)			(55)		3,269	3,269			
100186547	SUNSET	SC		12/30/2024		3,851		(113)			(113)		3,738	3,738			
100186548	CROWLEY	TX		12/30/2024		2,290		(21)			(21)		2,269	2,269			
100186549	RATHDRUM	ID		12/30/2024		2,825		(30)			(30)		2,795	2,795			
100186550	HENDERSON	NV		12/30/2024		4,715							4,715	4,715			
100186551	CANYON LAKE	TX		12/30/2024		2,247		(45)			(45)		2,202	2,202			
100186552	WESTON	WI		12/30/2024		2,145		(56)			(56)		2,089	2,089			
100186553	OCEAN PINES	MD		12/30/2024		5,129		73			73		5,202	5,202			
100186554	WESLEY CHAPEL	FL		12/30/2024		4,216		(45)			(45)		4,171	4,171			
100186555	BEECH MOUNTAIN	NC		12/30/2024		4,393		(75)			(75)		4,318	4,318			
100186556	PENSACOLA	FL		12/30/2024		2,887		350			350		3,237	3,237			
100186557	OCALA	FL		12/30/2024		3,198		259			259		3,457	3,457			
100186558	KISSIMMEE	FL		12/30/2024		3,218		(109)			(109)		3,109	3,109			
100186559	GEORGETOWN	TX		12/30/2024		2,193		(62)			(62)		2,131	2,131			
100186560	MINERAL BLUFF	GA		12/30/2024		6,922		(66)			(66)		6,856	6,856			
100186561	SCOTTSDALE	AZ		12/30/2024		5,482		(114)			(114)		5,368	5,368			
100186562	PORT ARANSAS	TX		12/30/2024		17,974		(315)			(315)		17,659	17,659			
100186563	SMYRNA	GA		12/30/2024		5,455		(109)			(109)		5,346	5,346			
100186564	MURRIETA	CA		12/30/2024		5,813		514			514		6,327	6,327			
100186565	PORT CHARLOTTE	FL		12/30/2024		2,803		212			212		3,015	3,015			
100186566	COLUMBUS	OH		12/30/2024		3,054		(29)			(29)		3,025	3,025			
100186567	WINCHESTER	VA		12/30/2024		4,939		417			417		5,356	5,356			
100186568	UNION CITY	GA		12/30/2024		3,086		341			341		3,427	3,427			
100186569	ANAHEIM	CA		12/30/2024		7,941		612			612		8,553	8,553			
100186570	CHARLOTTE	NC		12/30/2024		3,044		231			231		3,275	3,275			
100186571	HOUSTON	TX		12/30/2024		2,409		(11)			(11)		2,398	2,398			
100186572	WESLEY CHAPEL	FL		12/30/2024		5,461		230			230		5,691	5,691			
100186573	LITTLE CANADA	MN		12/30/2024		3,015		258			258		3,273	3,273			
100186574	GEORGETOWN	TX		12/30/2024		3,450		280			280		3,730	3,730			
100186575	PORT ORCHARD	WA		12/30/2024		13,990		1,053			1,053		15,043	15,043			
100186576	OWINGS MILLS	MD		12/30/2024		2,112		9			9		2,121	2,121			
100186577	ATHENS	AL		12/30/2024		3,034		260			260		3,294	3,294			
100186578	LATHROP	CA		12/30/2024		5,542		414			414		5,956	5,956			
100186579	KNIGHTDALE	NC		12/30/2024		3,068		211			211		3,279	3,279			
100186580	WINDER	GA		12/30/2024		2,930		219			219		3,149	3,149			
100186581	CLERMONT	FL		12/30/2024		34,375		2,069			2,069		36,444	36,444			
100186582	KYLE	TX		12/30/2024		3,355		220			220		3,575	3,575			
100186583	GRAHAM	NC		12/30/2024		2,993		207			207		3,200	3,200			
100186584	GRAHAM	NC		12/30/2024		2,899		178			178		3,077	3,077			
100186585	KYLE	TX		12/30/2024		2,903		183			183		3,086	3,086			
100186586	DALLAS	GA		12/30/2024		14,951		848			848		15,799	15,799			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186587	LEANDER	TX		12/30/2024		3,968		209			209		4,177	4,177			
100186588	MILLINGTON	TN		12/30/2024		2,857		150			150		3,007	3,007			
100186589	AMERICAN FORK	UT		12/30/2024		6,062		321			321		6,383	6,383			
100186590	SAN ANTONIO	TX		12/30/2024		3,047		173			173		3,220	3,220			
100186591	NORTH LAS VEGAS	NV		12/30/2024		2,757		146			146		2,903	2,903			
100186592	MUNDELEIN	IL		12/30/2024		5,028		265			265		5,293	5,293			
100186593	MUNDELEIN	IL		12/30/2024		11,895		626			626		12,521	12,521			
100186594	HOUSTON	TX		12/30/2024		2,515		130			130		2,645	2,645			
100186595	HEPHZIBAH	GA		12/30/2024		2,040		99			99		2,139	2,139			
100186596	MORENO VALLEY	CA		12/30/2024		4,872		229			229		5,101	5,101			
100186597	FUQUAY VARINA	NC		12/30/2024		3,250		153			153		3,403	3,403			
100186598	SARATOGA SPRINGS	UT		12/30/2024		3,465		163			163		3,628	3,628			
100186599	MURFREESBORO	TN		12/30/2024		3,975		201			201		4,176	4,176			
100186600	CASA GRANDE	AZ		12/30/2024		3,034		141			141		3,175	3,175			
100186601	TIFFIN	IA		12/30/2024		2,205		100			100		2,305	2,305			
100186602	WINCHESTER	VA		12/30/2024		7,276		324			324		7,600	7,600			
100186603	LAS VEGAS	NV		12/30/2024		4,609		205			205		4,814	4,814			
100186604	BRANDYWINE	MD		12/30/2024		3,997		178			178		4,175	4,175			
100186605	MURFREESBORO	TN		12/30/2024		2,718		119			119		2,837	2,837			
100186606	LAS VEGAS	NV		12/30/2024		5,726		247			247		5,973	5,973			
100186607	LAWRENCEVILLE	GA		12/30/2024		5,063		204			204		5,267	5,267			
100186608	FORT WORTH	TX		12/30/2024		2,839		122			122		2,961	2,961			
100186609	DAPHNE	AL		12/30/2024		2,338		99			99		2,437	2,437			
100186610	MCKINNEY	TX		12/30/2024		2,988		129			129		3,117	3,117			
100186611	ROSEDALE	MD		12/30/2024		14,644		592			592		15,236	15,236			
100186612	ROSEDALE	MD		12/30/2024		3,792		153			153		3,945	3,945			
100186613	ROSEVILLE	CA		12/30/2024		4,699		190			190		4,889	4,889			
100186614	MCKINNEY	TX		12/30/2024		3,144		127			127		3,271	3,271			
100186615	WASHINGTON	UT		12/30/2024		2,866		116			116		2,982	2,982			
100186616	STEPHENS CITY	VA		12/30/2024		6,255		253			253		6,508	6,508			
100186617	CHARLOTTE	NC		12/30/2024		2,888		117			117		3,005	3,005			
100186618	ROCKPORT	TX		12/30/2024		2,391		91			91		2,482	2,482			
100186619	SAINT AUGUSTINE	FL		12/30/2024		2,700		103			103		2,803	2,803			
100186620	WINCHESTER	VA		12/30/2024		2,982		121			121		3,103	3,103			
100186621	CAMDEN	SC		12/30/2024		1,532		(54)			(54)		1,478	1,478			
100186622	WINCHESTER	VA		12/30/2024		4,077		143			143		4,220	4,220			
100186623	SARATOGA SPRINGS	UT		12/30/2024		3,533		124			124		3,657	3,657			
100186624	PROVO	UT		12/30/2024		3,277		115			115		3,392	3,392			
100186625	FORT WORTH	TX		12/30/2024		5,841		204			204		6,045	6,045			
100186626	MCKINNEY	TX		12/30/2024		3,245		114			114		3,359	3,359			
100186627	HENDERSON	NV		12/30/2024		31,216		939			939		32,155	32,155			
100186628	ROSEVILLE	CA		12/30/2024		5,070		191			191		5,261	5,261			
100186629	NEW BEDFORD	MA		12/30/2024		32,900		(411)			(411)		32,489	32,489			
100186630	PHILADELPHIA	PA		12/30/2024		1,484		(25)			(25)		1,459	1,459			
100186631	PHOENIX	AZ		12/30/2024		2,869		39			39		2,908	2,908			
100186632	LAKEWOOD	WA		12/30/2024		11,538		(274)			(274)		11,264	11,264			
100186633	WHEELING	IL		12/30/2024		2,153		(39)			(39)		2,114	2,114			
100186634	SLIDELL	LA		12/30/2024		6,845		(54)			(54)		6,791	6,791			
100186635	FULSHEAR	TX		12/30/2024		2,218		3			3		2,221	2,221			
100186636	SALEM	OR		12/30/2024		3,082		147			147		3,229	3,229			
100186637	SONOMA	CA		12/30/2024		4,962		120			120		5,082	5,082			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186638	CLINTON	MD		12/30/2024		11,990		498			498		12,488	12,488			
100186639	OMAHA	NE		12/30/2024		1,868		(22)			(22)		1,846	1,846			
100186640	FRESNO	CA		12/30/2024		2,007		(11)			(11)		1,996	1,996			
100186641	DAPHNE	AL		12/30/2024		2,533		177			177		2,710	2,710			
100186642	SANFORD	NC		12/30/2024		2,164		22			22		2,186	2,186			
100186643	ROSHARON	TX		12/30/2024		2,223		3			3		2,226	2,226			
100186644	WAKE FOREST	NC		12/30/2024		5,955		456			456		6,411	6,411			
100186645	SACRAMENTO	CA		12/30/2024		281,780		23,797			23,797		305,577	305,577			
100186647	MANTECA	CA		12/30/2024		4,929		71			71		5,000	5,000			
100186648	SURPRISE	AZ		12/30/2024		3,886		(9)			(9)		3,877	3,877			
100186649	LAS VEGAS	NV		12/30/2024		2,419		290			290		2,709	2,709			
100186650	PHOENIX	AZ		12/30/2024		4,144		429			429		4,573	4,573			
100186651	DENVER	CO		12/30/2024		2,521		62			62		2,583	2,583			
100186652	TOOELE	UT		12/30/2024		1,999		(35)			(35)		1,964	1,964			
100186653	TEMPE	AZ		12/30/2024		2,134		60			60		2,194	2,194			
100186654	KERNERSVILLE	NC		12/30/2024		2,045		65			65		2,110	2,110			
100186655	SAINT AUGUSTINE	FL		12/30/2024		2,563		30			30		2,593	2,593			
100186656	SARASOTA	FL		12/30/2024		5,421		281			281		5,702	5,702			
100186657	WESLEY CHAPEL	FL		12/30/2024		2,166		45			45		2,211	2,211			
100186658	BRADENTON	FL		12/30/2024		8,210		599			599		8,809	8,809			
100186659	KERNERSVILLE	NC		12/30/2024		5,596		252			252		5,848	5,848			
100186661	SAINT AUGUSTINE	FL		12/30/2024		2,484		81			81		2,565	2,565			
100186663	SCHERTZ	TX		12/30/2024		2,358		(22)			(22)		2,336	2,336			
100186664	SCHERTZ	TX		12/30/2024		2,316		(22)			(22)		2,294	2,294			
100186665	LAKESIDE	AZ		12/30/2024		8,665		346			346		9,011	9,011			
100186666	TRAVELERS REST	SC		12/30/2024		1,870		(18)			(18)		1,852	1,852			
100186667	RALEIGH	NC		12/30/2024		2,306		107			107		2,413	2,413			
100186668	NEW BRAUNFELS	TX		12/30/2024		5,018		172			172		5,190	5,190			
100186669	MYSTIC	CT		12/30/2024		6,867		120			120		6,987	6,987			
100186670	MARYVILLE	MO		12/30/2024		1,897		(4)			(4)		1,893	1,893			
100186671	MCKINNEY	TX		12/30/2024		7,913		272			272		8,185	8,185			
100186672	FLOWERY BRANCH	GA		12/30/2024		7,115		127			127		7,242	7,242			
100186673	FISHERS	IN		12/30/2024		7,891		(7)			(7)		7,884	7,884			
100186674	WILMINGTON	NC		12/30/2024		2,131		7			7		2,138	2,138			
100186675	WEST COVINA	CA		12/31/2024		20,009		(300)			(300)		19,709	19,709			
100186679	MARINA DEL REY	CA		12/31/2024		10,014		(287)			(287)		9,727	9,727			
100186680	LOS ANGELES	CA		12/31/2024		26,114		(173)			(173)		25,941	25,941			
100186682	BISCAYNE PARK	FL		12/31/2024		7,637		(202)			(202)		7,435	7,435			
100186683	BEAUMONT	TX		12/31/2024		2,986		(51)			(51)		2,935	2,935			
100186684	CHARLOTTESVILLE	VA		12/31/2024		3,556		(80)			(80)		3,476	3,476			
100186685	LODI	CA		12/31/2024		5,071		(68)			(68)		5,003	5,003			
100186687	SPANISH FORT	AL		12/31/2024		73,432		(561)			(561)		72,871	72,871			
100186688	BUFORD	GA		12/31/2024		3,650		(62)			(62)		3,588	3,588			
100186689	SANTA CLARITA	CA		12/31/2024		7,187		(282)			(282)		6,905	6,905			
100186690	MORAGA	CA		12/31/2024		2,599		(67)			(67)		2,532	2,532			
100186691	CHARLOTTE	NC		12/31/2024		3,281		17			17		3,298	3,298			
100186692	JONESBORO	GA		12/31/2024		2,882		(62)			(62)		2,820	2,820			
100186693	SUGAR HILL	GA		12/31/2024		3,988		(76)			(76)		3,912	3,912			
100186694	CHARLOTTE	NC		12/31/2024		2,245		(107)			(107)		2,138	2,138			
100186695	LAWRENCEVILLE	GA		12/31/2024		4,446		71			71		4,517	4,517			
100186696	LAWRENCEVILLE	GA		12/31/2024		3,529		(91)			(91)		3,438	3,438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186697	INGLEWOOD	CA		12/31/2024		4,710		(192)			(192)		4,518	4,518			
100186699	SAINT LOUIS	MO		12/31/2024		11,671		(6)			(6)		11,665	11,665			
100186700	DANIA BEACH	FL		12/31/2024		1,640		(75)			(75)		1,565	1,565			
100186701	ATHENS	GA		12/31/2024		8,915		(1)			(1)		8,914	8,914			
100186702	ALTAMONTE SPRINGS	FL		12/31/2024		1,576		(54)			(54)		1,522	1,522			
100186704	SUGAR HILL	GA		12/31/2024		2,984		(143)			(143)		2,841	2,841			
100186705	NAPERVILLE	IL		12/31/2024		2,153		(103)			(103)		2,050	2,050			
100186706	SAN ANTONIO	TX		12/31/2024		1,038		12			12		1,050	1,050			
100186707	PALM SPRINGS	FL		12/31/2024		2,473		(118)			(118)		2,355	2,355			
100186708	LAWRENCEVILLE	GA		12/31/2024		11,104		(316)			(316)		10,788	10,788			
100186709	JONESBORO	GA		12/31/2024		1,482		(67)			(67)		1,415	1,415			
100186710	APPLE VALLEY	CA		12/31/2024		1,154		(28)			(28)		1,126	1,126			
100186711	WILLIMANTIC	CT		12/31/2024		1,159		(53)			(53)		1,106	1,106			
100186714	WILMINGTON	NC		12/31/2024		3,598		(113)			(113)		3,485	3,485			
100186716	AUSTIN	TX		12/31/2024		4,068		(140)			(140)		3,928	3,928			
100186717	STONE MOUNTAIN	GA		12/31/2024		1,488		(65)			(65)		1,423	1,423			
100186718	FRESNO	CA		12/31/2024		5,228		(250)			(250)		4,978	4,978			
100186719	AUSTIN	TX		12/31/2024		2,072		(95)			(95)		1,977	1,977			
100186720	KISSIMMEE	FL		12/31/2024		1,928		(92)			(92)		1,836	1,836			
100186722	RIDGEFIELD	WA		12/31/2024		6,644		(19)			(19)		6,625	6,625			
100186723	DUARTE	CA		12/31/2024		6,237		(74)			(74)		6,163	6,163			
100186724	DORAL	FL		12/31/2024		3,011		(144)			(144)		2,867	2,867			
100186725	NEWPORT	KY		12/31/2024		1,246		(36)			(36)		1,210	1,210			
100186726	GLENDALE	CA		12/31/2024		17,433		(682)			(682)		16,751	16,751			
100186727	LOVELL	WY		12/31/2024		2,524		(29)			(29)		2,495	2,495			
100186728	SAINT LOUIS	MO		12/31/2024		1,039		(50)			(50)		989	989			
100186729	BOCA RATON	FL		12/31/2024		4,485		(215)			(215)		4,270	4,270			
100186731	MOBILE	AL		12/31/2024		3,406		(62)			(62)		3,344	3,344			
100186732	BOWIE	MD		12/31/2024		4,648		(179)			(179)		4,469	4,469			
100186733	MILWAUKEE	WI		12/31/2024		2,854		(63)			(63)		2,791	2,791			
100186734	GULF SHORES	AL		12/31/2024		4,150		(176)			(176)		3,974	3,974			
100186736	FORT LAUDERDALE	FL		12/31/2024		2,633		(73)			(73)		2,560	2,560			
100186737	KANSAS CITY	MO		12/31/2024		1,288		(46)			(46)		1,242	1,242			
100186738	HOLLYWOOD	FL		12/31/2024		2,275		8			8		2,283	2,283			
100186739	MIAMI	FL		12/31/2024		3,062		(52)			(52)		3,010	3,010			
100186740	KINGSPORT	TN		12/31/2024		998		(44)			(44)		954	954			
100186741	GILLETTE	WY		12/31/2024		1,360		(65)			(65)		1,295	1,295			
100186742	MONTGOMERY	AL		12/31/2024		1,926		(33)			(33)		1,893	1,893			
100186743	OKLAHOMA CITY	OK		12/31/2024		2,087		(100)			(100)		1,987	1,987			
100186744	PHOENIX	AZ		12/31/2024		2,772		(69)			(69)		2,703	2,703			
100186745	MOBILE	AL		12/31/2024		189,385		(1,800)			(1,800)		187,585	187,585			
100186746	KANSAS CITY	MO		12/31/2024		1,035		(39)			(39)		996	996			
100186747	MONTGOMERY	AL		12/31/2024		1,945		(33)			(33)		1,912	1,912			
100186748	FRANKLIN	TN		12/31/2024		2,330		(90)			(90)		2,240	2,240			
100186749	LAKE CITY	FL		12/31/2024		1,376		(61)			(61)		1,315	1,315			
100186750	ATLANTA	GA		12/31/2024		1,118		(53)			(53)		1,065	1,065			
100186751	MEMPHIS	TN		12/31/2024		1,261		(60)			(60)		1,201	1,201			
100186752	MONTGOMERY	AL		12/31/2024		1,976		(9)			(9)		1,967	1,967			
100186754	ANTIOCH	TN		12/31/2024		1,811		(69)			(69)		1,742	1,742			
100186755	PALMDALE	CA		12/31/2024		5,951		(285)			(285)		5,666	5,666			
100186756	MILWAUKEE	WI		12/31/2024		1,300		(62)			(62)		1,238	1,238			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186757	MILWAUKEE	WI		12/31/2024		1,186		(57)			(57)		1,129	1,129			
100186759	PRAIRIE VIEW	TX		12/31/2024		954		18			18		972	972			
100186760	MESKEGON	MI		12/31/2024		9,602		(349)			(349)		9,253	9,253			
100186761	DELANO	CA		12/31/2024		2,785		(133)			(133)		2,652	2,652			
100186763	CORAL SPRINGS	FL		12/31/2024		1,142		(52)			(52)		1,090	1,090			
100186764	HALETHORPE	MD		12/31/2024		2,279		35			35		2,314	2,314			
100186765	PASEDENA	TX		12/31/2024		1,898		(39)			(39)		1,859	1,859			
100186766	CLAYTON	CA		12/31/2024		4,443		(109)			(109)		4,334	4,334			
100186768	BOCA RATON	FL		12/31/2024		4,031		(140)			(140)		3,891	3,891			
100186770	FORT LAUDERDALE	FL		12/31/2024		2,347		(112)			(112)		2,235	2,235			
100186771	BOULDER CREEK	CA		12/31/2024		7,058		(197)			(197)		6,861	6,861			
100186772	CULPEPER	VA		12/31/2024		5,285		(167)			(167)		5,118	5,118			
100186773	MIAMI	FL		12/31/2024		7,453		(255)			(255)		7,198	7,198			
100186775	GAINESVILLE	FL		12/31/2024		1,287		(62)			(62)		1,225	1,225			
100186776	SAN ANTONIO	TX		12/31/2024		10,906		(275)			(275)		10,631	10,631			
100186777	HONOLULU	HI		12/31/2024		5,705		(192)			(192)		5,513	5,513			
100186778	BRIDGEPORT	CT		12/31/2024		1,358		(62)			(62)		1,296	1,296			
100186779	NASHVILLE	TN		12/31/2024		4,239		(119)			(119)		4,120	4,120			
100186780	YUKON	OK		12/31/2024		33,726		(905)			(905)		32,821	32,821			
100186781	LAS VEGAS	NV		12/31/2024		3,989		(93)			(93)		3,896	3,896			
100186782	PHOENIX	AZ		12/31/2024		3,728		5			5		3,733	3,733			
100186783	LOYALTON	CA		12/31/2024		1,005		(48)			(48)		957	957			
100186785	WILDWOOD	MO		12/31/2024		6,461		(41)			(41)		6,420	6,420			
100186786	WILMINGTON	DE		12/31/2024		4,071		(85)			(85)		3,986	3,986			
100186788	PHOENIX	AZ		12/31/2024		8,700		(210)			(210)		8,490	8,490			
100186789	CASSELBERRY	FL		12/31/2024		2,486		(25)			(25)		2,461	2,461			
100186790	HIALEAH	FL		12/31/2024		1,157		(5)			(5)		1,152	1,152			
100186791	WATERBURY	CT		12/31/2024		2,392		(13)			(13)		2,379	2,379			
100186792	HAINES CITY	FL		12/31/2024		1,088		(36)			(36)		1,052	1,052			
100186793	MARYVILLE	TN		12/31/2024		1,848		(11)			(11)		1,837	1,837			
100186794	LOS BANOS	CA		12/31/2024		4,189		(35)			(35)		4,154	4,154			
100186868	WINTER GARDEN	FL		01/07/2025		7,532		(34)			(34)		7,498	7,498			
100186869	DENVER	CO		01/07/2025		2,804		(86)			(86)		2,718	2,718			
100186870	AUSTIN	TX		01/07/2025		2,764		(94)			(94)		2,670	2,670			
100186872	ORANGE	CA		01/07/2025		3,254		(106)			(106)		3,148	3,148			
100186873	DALLAS	TX		01/07/2025		2,065		(69)			(69)		1,996	1,996			
100186875	BARTOW	FL		01/07/2025		23,610		(576)			(576)		23,034	23,034			
100186876	HOUSTON	TX		01/07/2025		2,075		(53)			(53)		2,022	2,022			
100186877	LEBANON	TN		01/07/2025		2,721		2			2		2,723	2,723			
100186878	GREENVILLE	SC		01/07/2025		2,278		12			12		2,290	2,290			
100186879	AURORA	CO		01/07/2025		3,986		76			76		4,062	4,062			
100186880	LONGS	SC		01/07/2025		2,013		16			16		2,029	2,029			
100186881	TINTON FALLS	NJ		01/07/2025		2,702		24			24		2,726	2,726			
100186882	BIDDEFORD	ME		01/07/2025		4,982		291			291		5,273	5,273			
100186883	MIAMI	FL		01/07/2025		4,549		41			41		4,590	4,590			
100186884	CHARLOTTE	NC		01/07/2025		2,585		(14)			(14)		2,571	2,571			
100186885	CONCORD	NC		01/07/2025		133,223		(3,843)			(3,843)		129,380	129,380			
100186886	GRAHAM	NC		01/07/2025		1,898		(9)			(9)		1,889	1,889			
100186887	HOLLISTER	CA		01/07/2025		4,076		(30)			(30)		4,046	4,046			
100186888	JACKSONVILLE	FL		01/07/2025		1,588		(14)			(14)		1,574	1,574			
100186889	CONCORD	NC		01/07/2025		2,361		32			32		2,393	2,393			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186890	LEWES	DE		01/07/2025		3,996		(124)			(124)		3,872	3,872			
100186892	CASA GRANDE	AZ		01/07/2025		2,594		34			34		2,628	2,628			
100186893	MONTGOMERY	TX		01/07/2025		2,438		2			2		2,440	2,440			
100186894	BIDDEFORD	ME		01/07/2025		4,201		102			102		4,303	4,303			
100186895	DES MOINES	IA		01/07/2025		1,716		50			50		1,766	1,766			
100186896	LEWES	DE		01/07/2025		14,557		(168)			(168)		14,389	14,389			
100186898	SUN LAKES	AZ		01/07/2025		2,945		23			23		2,968	2,968			
100186899	REHOBOTH BEACH	DE		01/07/2025		6,462		(162)			(162)		6,300	6,300			
100186901	MOUNT AIRY	NC		01/07/2025		1,549		5			5		1,554	1,554			
100186902	EASTVALE	CA		01/07/2025		7,663		259			259		7,922	7,922			
100186903	WEST CHESTER	OH		01/07/2025		2,657		38			38		2,695	2,695			
100186904	BRUNSWICK	MD		01/07/2025		4,146		92			92		4,238	4,238			
100186905	FOLSOM	CA		01/07/2025		1,834		(78)			(78)		1,756	1,756			
100186906	MONROE	NC		01/07/2025		106,782		(2,828)			(2,828)		103,954	103,954			
100186907	SAN ANTONIO	TX		01/07/2025		4,641		574			574		5,215	5,215			
100186908	GRAHAM	NC		01/07/2025		2,149		38			38		2,187	2,187			
100186910	NOKOMIS	FL		01/07/2025		2,296		(18)			(18)		2,278	2,278			
100186911	BARTOW	FL		01/07/2025		24,598		(600)			(600)		23,998	23,998			
100186912	NAPA	CA		01/07/2025		4,975		(64)			(64)		4,911	4,911			
100186913	COUNCE	TN		01/07/2025		2,049		(27)			(27)		2,022	2,022			
100186914	CODY	WY		01/07/2025		2,924		96			96		3,020	3,020			
100186915	KATY	TX		01/07/2025		4,638		40			40		4,678	4,678			
100186916	VENICE	FL		01/07/2025		1,705		47			47		1,752	1,752			
100186917	WENDELL	NC		01/07/2025		2,643		(4)			(4)		2,639	2,639			
100186918	LAWRENCEVILLE	GA		01/07/2025		10,525		(307)			(307)		10,218	10,218			
100186919	MANTECA	CA		01/07/2025		4,380		(98)			(98)		4,282	4,282			
100186920	EL PASO	TX		01/07/2025		1,720		1			1		1,721	1,721			
100186921	CONCORD	NC		01/07/2025		2,434		(5)			(5)		2,429	2,429			
100186922	MCKINNEY	TX		01/07/2025		3,002		(100)			(100)		2,902	2,902			
100186923	BETHLEHEM	PA		01/07/2025		2,207		43			43		2,250	2,250			
100186925	WINTER GARDEN	FL		01/07/2025		2,853		(51)			(51)		2,802	2,802			
100186926	SPRING	TX		01/07/2025		1,732		(11)			(11)		1,721	1,721			
100186928	PALMDALE	CA		01/07/2025		3,590		(24)			(24)		3,566	3,566			
100186929	ATLANTIC BEACH	FL		01/07/2025		2,351		12			12		2,363	2,363			
100186930	CONCORD	NC		01/07/2025		2,552		12			12		2,564	2,564			
100186931	PHOENIX	AZ		01/07/2025		1,541		(18)			(18)		1,523	1,523			
100186932	MIDWEST CITY	OK		01/07/2025		1,504		(28)			(28)		1,476	1,476			
100186933	ALEXANDRIA	VA		01/07/2025		120,346		(1,802)			(1,802)		118,544	118,544			
100186934	READING	MA		01/07/2025		6,020		(16)			(16)		6,004	6,004			
100186935	LAS VEGAS	NV		01/07/2025		4,513		6			6		4,519	4,519			
100186936	MCKINNEY	TX		01/07/2025		3,586		24			24		3,610	3,610			
100186937	NORCROSS	GA		01/07/2025		2,784		(119)			(119)		2,665	2,665			
100186938	LEWES	DE		01/07/2025		5,186		(105)			(105)		5,081	5,081			
100186939	CONCORD	NC		01/07/2025		2,247		(5)			(5)		2,242	2,242			
100186940	HYATTSVILLE	MD		01/07/2025		2,400		15			15		2,415	2,415			
100186941	ONTARIO	CA		01/07/2025		3,649		(39)			(39)		3,610	3,610			
100186942	SAN TAN VALLEY	AZ		01/07/2025		7,342		869			869		8,211	8,211			
100186943	HOUSTON	TX		01/07/2025		2,473		(68)			(68)		2,405	2,405			
100186944	WESLEY CHAPEL	FL		01/07/2025		6,762		(72)			(72)		6,690	6,690			
100186945	FAIRFIELD	CA		01/07/2025		3,195		(99)			(99)		3,096	3,096			
100186946	BROOKLYN	MD		01/07/2025		1,543		(12)			(12)		1,531	1,531			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186947	HILLSBORO	TN		01/07/2025		2,338		47			47		2,385	2,385			
100186948	SICKLERVILLE	NJ		01/07/2025		1,857		(2)			(2)		1,855	1,855			
100186949	CONROE	TX		01/07/2025		1,811		(63)			(63)		1,748	1,748			
100186950	CORRALES	NM		01/07/2025		3,446		(16)			(16)		3,430	3,430			
100186951	KANNAPOLIS	NC		01/07/2025		3,132		15			15		3,147	3,147			
100186952	LEBANON	TN		01/07/2025		1,753		(49)			(49)		1,704	1,704			
100186953	HOUSTON	TX		01/07/2025		2,015		(60)			(60)		1,955	1,955			
100186954	GEORGETOWN	TX		01/07/2025		82,463		(1,018)			(1,018)		81,445	81,445			
100186955	ANNA	TX		01/07/2025		2,285		(65)			(65)		2,220	2,220			
100186957	FORT MILL	SC		01/07/2025		2,222		(9)			(9)		2,213	2,213			
100186958	MAGNA	UT		01/07/2025		2,368		31			31		2,399	2,399			
100186959	HOUSTON	TX		01/07/2025		2,113		(74)			(74)		2,039	2,039			
100186960	WOODSTOCK	GA		01/07/2025		5,074		149			149		5,223	5,223			
100186961	STUART	FL		01/07/2025		2,320		(54)			(54)		2,266	2,266			
100186962	GRAHAM	NC		01/07/2025		2,284		65			65		2,349	2,349			
100186963	AVONDALE	AZ		01/07/2025		2,130		(44)			(44)		2,086	2,086			
100186964	MONTICELLO	IN		01/07/2025		1,706		(16)			(16)		1,690	1,690			
100186965	WILMINGTON	DE		01/07/2025		4,762		(155)			(155)		4,607	4,607			
100186966	MCKINNEY	TX		01/07/2025		3,531		63			63		3,594	3,594			
100186967	ASHBURN	VA		01/07/2025		4,501		(28)			(28)		4,473	4,473			
100186968	CASSVILLE	PA		01/07/2025		1,673		(15)			(15)		1,658	1,658			
100186969	CHULA VISTA	CA		01/07/2025		4,459		(70)			(70)		4,389	4,389			
100186970	LEBANON	TN		01/07/2025		2,409		(34)			(34)		2,375	2,375			
100186971	MYRTLE BEACH	SC		01/07/2025		3,173		185			185		3,358	3,358			
100186973	ANCHORAGE	AK		01/07/2025		2,462		(35)			(35)		2,427	2,427			
100186974	GREENSBORO	NC		01/07/2025		2,174		(41)			(41)		2,133	2,133			
100186975	CARY	NC		01/07/2025		5,861		166			166		6,027	6,027			
100186976	CHARLOTTE	NC		01/07/2025		2,570		(13)			(13)		2,557	2,557			
100186977	APPLETON	WI		01/07/2025		3,996		(65)			(65)		3,931	3,931			
100186978	ANGIER	NC		01/07/2025		81,054		2,584			2,584		83,638	83,638			
100186980	RIVERTON	WY		01/07/2025		1,875		27			27		1,902	1,902			
100186981	VICTORVILLE	CA		01/07/2025		3,276		(69)			(69)		3,207	3,207			
100186982	SAN ANTONIO	TX		01/07/2025		4,090		(22)			(22)		4,068	4,068			
100186983	MCGREGOR	MN		01/07/2025		3,295		19			19		3,314	3,314			
100186984	MILWAUKEE	WI		01/07/2025		1,905		(52)			(52)		1,853	1,853			
100186985	DAVENPORT	FL		01/07/2025		2,155		(16)			(16)		2,139	2,139			
100186986	SANTEE	CA		01/07/2025		4,149		136			136		4,285	4,285			
100186987	FRESNO	CA		01/07/2025		12,861		314			314		13,175	13,175			
100186988	TOMAHAWK	WI		01/07/2025		1,883		99			99		1,982	1,982			
100188265	COLUMBIA	SC		01/08/2025		3,578		(6)			(6)		3,572	3,572			
100188266	OCALA	FL		01/08/2025		2,537		49			49		2,586	2,586			
100188267	EAST RUTHERFORD	NJ		01/08/2025		3,230		(16)			(16)		3,214	3,214			
100188268	TACOMA	WA		01/08/2025		3,775		118			118		3,893	3,893			
100188269	SURPRISE	AZ		01/08/2025		3,227		60			60		3,287	3,287			
100188270	ORLANDO	FL		01/08/2025		4,104		1			1		4,105	4,105			
100188271	LAS VEGAS	NV		01/08/2025		5,641		324			324		5,965	5,965			
100188272	COLUMBUS	OH		01/08/2025		2,536		76			76		2,612	2,612			
100188273	WESLEY CHAPEL	FL		01/08/2025		2,661		43			43		2,704	2,704			
100188274	HERNANDO	FL		01/08/2025		11,825		229			229		12,054	12,054			
100188275	DAVIE	FL		01/08/2025		3,841		100			100		3,941	3,941			
100188276	ROSEVILLE	CA		01/08/2025		3,616		67			67		3,683	3,683			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188277	STATESVILLE	NC		01/08/2025		3,453		209			209		3,662	3,662			
100188278	NAPLES	FL		01/08/2025		7,298		116			116		7,414	7,414			
100188279	MCKINNEY	TX		01/08/2025		7,123		187			187		7,310	7,310			
100188280	ATLANTA	GA		01/08/2025		5,212		171			171		5,383	5,383			
100188281	FAIRFAX	VA		01/08/2025		4,380		(65)			(65)		4,315	4,315			
100188282	CHINO	CA		01/08/2025		5,221		(54)			(54)		5,167	5,167			
100188283	SPANAWAY	WA		01/08/2025		3,594		21			21		3,615	3,615			
100188284	PALMETTO	FL		01/08/2025		4,088		43			43		4,131	4,131			
100188285	MARYSVILLE	WA		01/08/2025		5,510		19			19		5,529	5,529			
100188286	FORNEY	TX		01/08/2025		2,586		3			3		2,589	2,589			
100188287	MONTCLAIR	CA		01/08/2025		106,194		(107)			(107)		106,087	106,087			
100188288	DALLAS	TX		01/08/2025		3,411		3			3		3,414	3,414			
100188289	SAN ANTONIO	FL		01/08/2025		2,649		8			8		2,657	2,657			
100188290	APEX	NC		01/08/2025		9,961		21			21		9,982	9,982			
100188291	LEANDER	TX		01/08/2025		5,051		11			11		5,062	5,062			
100188292	COLORADO SPRINGS	CO		01/08/2025		6,857		(41)			(41)		6,816	6,816			
100188293	UNION CITY	NJ		01/08/2025		4,121		21			21		4,142	4,142			
100188294	GEORGETOWN	SC		01/08/2025		4,530		(24)			(24)		4,506	4,506			
100188295	SARASOTA	FL		01/08/2025		3,760		(25)			(25)		3,735	3,735			
100188296	CORNELIUS	NC		01/08/2025		3,638		(26)			(26)		3,612	3,612			
100188297	RALEIGH	NC		01/08/2025		2,847		(3)			(3)		2,844	2,844			
100188298	ROSEVILLE	CA		01/08/2025		4,184		(56)			(56)		4,128	4,128			
100188299	ONTARIO	CA		01/08/2025		4,326		13			13		4,339	4,339			
100188300	GRAND PRAIRIE	TX		01/08/2025		2,974		(40)			(40)		2,934	2,934			
100188301	MARBLEHEAD	MA		01/08/2025		4,778		(36)			(36)		4,742	4,742			
100188302	LAVEEN	AZ		01/08/2025		59,445		(514)			(514)		58,931	58,931			
100188303	APOLLO BEACH	FL		01/08/2025		14,125		(123)			(123)		14,002	14,002			
100188304	PARKVILLE	MO		01/08/2025		3,075		(23)			(23)		3,052	3,052			
100188305	MARBLEHEAD	MA		01/08/2025		4,122		(41)			(41)		4,081	4,081			
100188306	RALEIGH	NC		01/08/2025		3,347		(33)			(33)		3,314	3,314			
100188307	WEST MELBOURNE	FL		01/08/2025		2,315		(20)			(20)		2,295	2,295			
100188308	LAKE FOREST	IL		01/08/2025		3,105		(35)			(35)		3,070	3,070			
100188310	MEADOWS PLACE	TX		01/08/2025		2,464		(24)			(24)		2,440	2,440			
100188311	SALT LAKE CITY	UT		01/08/2025		2,894		(32)			(32)		2,862	2,862			
100188312	CHARLOTTESVILLE	VA		01/08/2025		3,817		(42)			(42)		3,775	3,775			
100188313	EDISTO ISLAND	SC		01/08/2025		3,656		(41)			(41)		3,615	3,615			
100188314	TWAIN HARTE	CA		01/08/2025		2,863		(32)			(32)		2,831	2,831			
100188315	WILMINGTON	NC		01/08/2025		2,455		(33)			(33)		2,422	2,422			
100188316	NEKOOSA	WI		01/08/2025		2,705		(30)			(30)		2,675	2,675			
100188317	ATLANTA	GA		01/08/2025		4,888		(61)			(61)		4,827	4,827			
100188318	TEMECULA	CA		01/08/2025		134,619		(1,333)			(1,333)		133,286	133,286			
100188319	VISALIA	CA		01/08/2025		2,497		(28)			(28)		2,469	2,469			
100188320	KYLE	TX		01/08/2025		2,588		(30)			(30)		2,558	2,558			
100188322	POWELL	TN		01/08/2025		2,323		19			19		2,342	2,342			
100188323	CENTER VALLEY	PA		01/08/2025		7,011		(26)			(26)		6,985	6,985			
100188324	HUXLEY	IA		01/08/2025		2,247		(12)			(12)		2,235	2,235			
100188325	POWELL	TN		01/08/2025		2,323		19			19		2,342	2,342			
100188326	OVERLAND PARK	KS		01/08/2025		3,920		(14)			(14)		3,906	3,906			
100188327	OCALA	FL		01/08/2025		2,131		(13)			(13)		2,118	2,118			
100188328	SAN MARCOS	CA		01/08/2025		9,566		(151)			(151)		9,415	9,415			
100188329	LA QUINTA	CA		01/08/2025		5,467		(101)			(101)		5,366	5,366			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188330	AVON	NC		01/08/2025		5,276		(74)			(74)		5,202	5,202			
100188331	GREENVILLE	SC		01/08/2025		2,245		(18)			(18)		2,227	2,227			
100188332	ORLANDO	FL		01/08/2025		2,102		1			1		2,103	2,103			
100188333	KYLE	TX		01/08/2025		2,117		(25)			(25)		2,092	2,092			
100188334	NACOGDOCHES	TX		01/08/2025		21,899		(424)			(424)		21,475	21,475			
100188335	NEWPORT NEWS	VA		01/08/2025		2,250		(21)			(21)		2,229	2,229			
100188336	DURHAM	NC		01/08/2025		8,675		(211)			(211)		8,464	8,464			
100188337	CITRUS HEIGHTS	CA		01/08/2025		9,436		(166)			(166)		9,270	9,270			
100188339	CHICAGO	IL		01/08/2025		4,441		(103)			(103)		4,338	4,338			
100188340	CHULA VISTA	CA		01/08/2025		5,131		(100)			(100)		5,031	5,031			
100188341	SAN CLEMENTE	CA		01/08/2025		5,936		(129)			(129)		5,807	5,807			
100188342	FRISCO	TX		01/08/2025		4,631		(87)			(87)		4,544	4,544			
100188343	HERMITAGE	TN		01/08/2025		2,610		(69)			(69)		2,541	2,541			
100188344	FOLSOM	CA		01/08/2025		44,326		(586)			(586)		43,740	43,740			
100188345	PLANO	TX		01/08/2025		3,277		(44)			(44)		3,233	3,233			
100188346	HEMPSTEAD	TX		01/08/2025		26,590		(292)			(292)		26,298	26,298			
100188347	OCEAN PARK	WA		01/08/2025		6,908		(100)			(100)		6,808	6,808			
100188348	WEST SACRAMENTO	CA		01/08/2025		4,117		(44)			(44)		4,073	4,073			
100188349	GENEVA	IL		01/08/2025		3,577		(45)			(45)		3,532	3,532			
100188350	BUFORD	GA		01/08/2025		2,761		(30)			(30)		2,731	2,731			
100188351	HOLLADAY	UT		01/08/2025		3,042		(51)			(51)		2,991	2,991			
100188352	KANSAS CITY	MO		01/08/2025		4,757		(54)			(54)		4,703	4,703			
100188353	AUBURN	CA		01/08/2025		4,596		(42)			(42)		4,554	4,554			
100188354	NEW HOPE	PA		01/08/2025		4,141		(65)			(65)		4,076	4,076			
100188355	LOWELL	AR		01/08/2025		8,796		(143)			(143)		8,653	8,653			
100188356	CHARLOTTE	NC		01/08/2025		2,530		(36)			(36)		2,494	2,494			
100188357	NORTHLAKE	TX		01/08/2025		2,897		(28)			(28)		2,869	2,869			
100188358	WAYNESVILLE	NC		01/08/2025		2,558		(48)			(48)		2,510	2,510			
100188359	CHANDLER	AZ		01/08/2025		3,664		(72)			(72)		3,592	3,592			
100188360	ALPHARETTA	GA		01/08/2025		23,742		(313)			(313)		23,429	23,367		(62)	(62)
100188361	ONTARIO	CA		01/08/2025		4,395		(86)			(86)		4,309	4,309			
100188363	BROOKSHIRE	TX		01/08/2025		34,888		(694)			(694)		34,194	34,194			
100188364	DURHAM	NC		01/08/2025		3,562		(52)			(52)		3,510	3,510			
100188365	MORRISTOWN	NJ		01/08/2025		3,279		(71)			(71)		3,208	3,208			
100188366	SOUTH WEBER	UT		01/08/2025		3,178		(62)			(62)		3,116	3,116			
100188367	GENEVA	IL		01/08/2025		4,595		(91)			(91)		4,504	4,504			
100188368	KUNA	ID		01/08/2025		3,585		(79)			(79)		3,506	3,506			
100188369	CLOVIS	CA		01/08/2025		4,040		(88)			(88)		3,952	3,952			
100188370	HOT SPRINGS VILLAGE	AR		01/08/2025		2,969		(57)			(57)		2,912	2,912			
100188371	BOISE	ID		01/08/2025		4,213		(91)			(91)		4,122	4,122			
100188372	EDINA	MN		01/08/2025		4,418		(98)			(98)		4,320	4,320			
100188373	STOCKTON	CA		01/08/2025		3,364		(76)			(76)		3,288	3,288			
100188374	MANTECA	CA		01/08/2025		4,243		(96)			(96)		4,147	4,147			
100188375	KISSIMMEE	FL		01/08/2025		14,349		(261)			(261)		14,088	14,088			
100188376	HOMESTEAD	FL		01/08/2025		3,938		(91)			(91)		3,847	3,847			
100188377	OMAHA	NE		01/08/2025		3,055		(71)			(71)		2,984	2,984			
100188378	DURHAM	NC		01/08/2025		6,216		(121)			(121)		6,095	6,095			
100188379	LUCK	WI		01/08/2025		4,457		(106)			(106)		4,351	4,351			
100188380	PINE BROOK	NJ		01/08/2025		4,972		(115)			(115)		4,857	4,857			
100188381	SEVIERVILLE	TN		01/08/2025		4,249		(101)			(101)		4,148	4,148			
100188382	COLORADO SPRINGS	CO		01/08/2025		2,602		(48)			(48)		2,554	2,554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188383	PLAIN CITY	OH		01/08/2025		5,128		(97)			(97)		5,031	5,031			
100188384	FLOWERY BRANCH	GA		01/08/2025		2,938		(56)			(56)		2,882	2,882			
100188386	LAWRENCEVILLE	GA		01/08/2025		2,845		(61)			(61)		2,784	2,784			
100188387	ROSWELL	GA		01/08/2025		3,536		(24)			(24)		3,512	3,512			
100188388	TEMECULA	CA		01/08/2025		5,190		(77)			(77)		5,113	5,113			
100188389	DILLON	CO		01/08/2025		32,668		(576)			(576)		32,092	32,092			
100188390	NEWARK	CA		01/08/2025		7,599		(118)			(118)		7,481	7,481			
100188391	ATLANTA	GA		01/08/2025		3,220		51			51		3,271	3,271			
100188392	OAK PARK	IL		01/08/2025		273,472		(6,120)	19		(6,139)		267,333	266,603		(730)	(730)
100188393	CHARLOTTE	NC		01/08/2025		2,800		(73)			(73)		2,727	2,727			
100188394	LA VALLE	WI		01/08/2025		4,040		(105)			(105)		3,935	3,935			
100188395	JACKSON	NJ		01/08/2025		5,008		(113)			(113)		4,895	4,895			
100188396	OTHELLO	WA		01/08/2025		2,997		(78)			(78)		2,919	2,919			
100188398	MILLEDGEVILLE	GA		01/08/2025		4,591		(86)			(86)		4,505	4,505			
100188399	PORTER RANCH	CA		01/08/2025		5,610		(146)			(146)		5,464	5,464			
100188401	FREDERICK	MD		01/08/2025		5,914		(154)			(154)		5,760	5,760			
100188402	SARATOGA SPRINGS	UT		01/08/2025		2,693		(73)			(73)		2,620	2,620			
100188403	LAS VEGAS	NV		01/08/2025		6,008		(161)			(161)		5,847	5,847			
100188404	BLOOMINGDALE	IL		01/08/2025		9,054		(207)			(207)		8,847	8,847			
100188405	SURF CITY	NC		01/08/2025		4,346		(80)			(80)		4,266	4,266			
100188406	NASHVILLE	TN		01/08/2025		7,225		(175)			(175)		7,050	7,050			
100188408	MESA	AZ		01/08/2025		4,220		(117)			(117)		4,103	4,103			
100188409	INDIO	CA		01/08/2025		3,886		(108)			(108)		3,778	3,778			
100188410	ANNAPOLIS	MD		01/08/2025		139,971		(86)			(86)		139,885	139,885			
100188411	ROCKLIN	CA		01/08/2025		2,858		(83)			(83)		2,775	2,775			
100188412	NASHVILLE	TN		01/08/2025		4,221		(127)			(127)		4,094	4,094			
100188413	NAPA	CA		01/08/2025		3,001		(56)			(56)		2,945	2,945			
100188414	MOUNT PLEASANT	UT		01/08/2025		4,040		(107)			(107)		3,933	3,933			
100188415	BOSTON	MA		01/08/2025		6,191		(142)			(142)		6,049	6,049			
100188416	CAROLINA BEACH	NC		01/08/2025		3,395		(88)			(88)		3,307	3,307			
100188419	CLEARWATER	FL		01/08/2025		2,909		(70)			(70)		2,839	2,839			
100188420	AURORA	CO		01/08/2025		2,549		(94)			(94)		2,455	2,455			
100188421	LAND O LAKES	FL		01/08/2025		3,999		(146)			(146)		3,853	3,853			
100188422	ATHENS	GA		01/08/2025		2,771		(65)			(65)		2,706	2,706			
100188423	NEWPORT NEWS	VA		01/08/2025		3,090		(68)			(68)		3,022	3,022			
100188424	CORVALLIS	OR		01/08/2025		2,764		(74)			(74)		2,690	2,690			
100188425	NORWALK	CT		01/08/2025		3,129		(52)			(52)		3,077	3,077			
100188426	WORLEY	ID		01/08/2025		4,991		(91)			(91)		4,900	4,900			
100188427	FORT WORTH	TX		01/08/2025		2,764		(54)			(54)		2,710	2,710			
100188428	CARMICHAEL	CA		01/08/2025		3,062		(81)			(81)		2,981	2,981			
100188430	OAKHURST	NJ		01/08/2025		4,733		(128)			(128)		4,605	4,605			
100188431	HOWELL	NJ		01/08/2025		4,714		(126)			(126)		4,588	4,588			
100188432	AVONDALE	AZ		01/08/2025		2,953		(89)			(89)		2,864	2,864			
100188434	MANTECA	CA		01/08/2025		3,938		(119)			(119)		3,819	3,819			
100188435	AUSTIN	TX		01/08/2025		2,431		(68)			(68)		2,363	2,363			
100188437	KISSIMMEE	FL		01/08/2025		2,493		(73)			(73)		2,420	2,420			
100188438	PACIFIC GROVE	CA		01/08/2025		64,415		(1,937)			(1,937)		62,478	62,478			
100188441	FORT WORTH	TX		01/08/2025		2,788		(79)			(79)		2,709	2,709			
100188442	BAKERSFIELD	CA		01/08/2025		61,703		(1,526)	4		(1,530)		60,173	59,994		(179)	(179)
100188443	BUCKEYE	AZ		01/08/2025		2,815		(81)			(81)		2,734	2,734			
100188445	FORT WORTH	TX		01/08/2025		2,498		(71)			(71)		2,427	2,427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188446	CHARLOTTE	NC		01/08/2025		2,686		(74)			(74)		2,612	2,612			
100188447	METAIRIE	LA		01/08/2025		2,584		(71)			(71)		2,513	2,513			
100188448	BRACEY	VA		01/08/2025		58,412		(1,680)			(1,680)		56,732	56,732			
100188449	ARLINGTON	TX		01/08/2025		3,740		(84)			(84)		3,656	3,656			
100188450	HEBER CITY	UT		01/08/2025		3,993		(80)			(80)		3,913	3,913			
100188452	ROCKLEDGE	FL		01/08/2025		2,710		(42)			(42)		2,668	2,668			
100188454	PHOENIX	AZ		01/08/2025		2,847		(85)			(85)		2,762	2,762			
100188455	MIRAMAR	FL		01/08/2025		3,585		(107)			(107)		3,478	3,478			
100188457	LOUISVILLE	KY		01/08/2025		2,941		(91)			(91)		2,850	2,850			
100188458	BOERNE	TX		01/08/2025		3,682		(98)			(98)		3,584	3,584			
100188459	KEALAKEKUA	HI		01/08/2025		5,127		(186)			(186)		4,941	4,941			
100188460	NAGS HEAD	NC		01/08/2025		3,985		(113)			(113)		3,872	3,872			
100188461	TOWSON	MD		01/08/2025		3,229		(117)			(117)		3,112	3,112			
100188462	FRISCO	TX		01/08/2025		85,242		(3,087)			(3,087)		82,155	82,155			
100188463	MURRIETA	CA		01/08/2025		3,070		(57)			(57)		3,013	3,013			
100188464	APEX	NC		01/08/2025		2,360		(82)			(82)		2,278	2,278			
100188465	COLUMBUS	OH		01/08/2025		3,356		(94)			(94)		3,262	3,262			
100188466	CHICAGO	IL		01/08/2025		2,557		(87)			(87)		2,470	2,470			
100188467	MOUNTAIN HOUSE	CA		01/08/2025		3,789		(144)			(144)		3,645	3,645			
100188468	SIGNAL MOUNTAIN	TN		01/08/2025		2,340		(67)			(67)		2,273	2,273			
100188469	W LAFAYETTE	IN		01/08/2025		3,839		(155)			(155)		3,684	3,684			
100188470	HAMPTON	NH		01/08/2025		9,974		(368)			(368)		9,606	9,606			
100188471	NASHVILLE	TN		01/08/2025		4,112		(129)			(129)		3,983	3,983			
100188472	CHARLOTTE	NC		01/08/2025		5,912		(80)			(80)		5,832	5,832			
100188473	FAIRVIEW	NJ		01/08/2025		7,598		(137)			(137)		7,461	7,461			
100188474	CHARLOTTE	NC		01/08/2025		1,835		(55)			(55)		1,780	1,780			
100188475	TOMS RIVER	NJ		01/08/2025		3,739		(104)			(104)		3,635	3,635			
100188476	BAYVILLE	NJ		01/08/2025		3,724		(94)			(94)		3,630	3,630			
100188477	GRAND PRAIRIE	TX		01/08/2025		7,445		(146)			(146)		7,299	7,299			
100188478	KNOXVILLE	TN		01/08/2025		1,886		14			14		1,900	1,900			
100188480	BLUE SPRINGS	MO		01/08/2025		4,227		(89)			(89)		4,138	4,138			
100188482	HOWELL	NJ		01/08/2025		3,160		(83)			(83)		3,077	3,077			
100188483	PHILADELPHIA	PA		01/08/2025		5,724		(186)			(186)		5,538	5,538			
100188484	HOUSTON	TX		01/08/2025		2,544		149			149		2,693	2,693			
100188486	MURRELLS INLET	SC		01/08/2025		2,370		(57)			(57)		2,313	2,313			
100188487	PALM COAST	FL		01/08/2025		2,434		(36)			(36)		2,398	2,398			
100188488	HUTCHINSON ISLAND	FL		01/08/2025		2,376		(45)			(45)		2,331	2,331			
100188489	GALLOWAY	OH		01/08/2025		2,289		(46)			(46)		2,243	2,243			
100188491	SPRINGFIELD	OR		01/08/2025		21,364		(209)			(209)		21,155	21,155			
100188492	CHICAGO	IL		01/08/2025		2,174		(46)			(46)		2,128	2,128			
100188493	LAND O LAKES	FL		01/08/2025		2,396		(46)			(46)		2,350	2,350			
100188494	DELTA	UT		01/08/2025		2,286		(63)			(63)		2,223	2,223			
100188496	FORT WAYNE	IN		01/08/2025		2,128		(30)			(30)		2,098	2,098			
100188497	WAUWATOSA	WI		01/08/2025		2,239		(54)			(54)		2,185	2,185			
100188498	MECHANICSBURG	PA		01/08/2025		7,421		(163)			(163)		7,258	7,258			
100188499	GALVESTON	TX		01/08/2025		4,566		(52)			(52)		4,514	4,514			
100188500	SACRAMENTO	CA		01/08/2025		2,170		(39)			(39)		2,131	2,131			
100188501	INDIAN TRAIL	NC		01/08/2025		2,195		(42)			(42)		2,153	2,153			
100188502	LEANDER	TX		01/08/2025		2,129		(21)			(21)		2,108	2,108			
100188503	COLORADO SPRINGS	CO		01/08/2025		2,114		(57)			(57)		2,057	2,057			
100188504	WINGATE	NC		01/08/2025		2,160		(47)			(47)		2,113	2,113			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188505	BURBANK	IL		01/08/2025		12,661		(290)			(290)		12,371	12,371			
100188506	CLEARWATER	FL		01/08/2025		2,138		(45)			(45)		2,093	2,093			
100188507	NILES	IL		01/08/2025		2,108		(44)			(44)		2,064	2,064			
100188508	ALGOMA	WI		01/08/2025		12,897		(337)			(337)		12,560	12,560			
100188509	AIKEN	SC		01/08/2025		2,105		(36)			(36)		2,069	2,069			
100188510	SAINT SIMONS ISLAND	GA		01/08/2025		2,211		(66)			(66)		2,145	2,145			
100188511	HUTTO	TX		01/08/2025		3,078		(107)			(107)		2,971	2,971			
100188512	SAINT LOUIS	MO		01/08/2025		5,741		(165)			(165)		5,576	5,576			
100188513	AVON	OH		01/08/2025		2,059		(45)			(45)		2,014	2,014			
100188514	MODESTO	CA		01/08/2025		2,282		(72)			(72)		2,210	2,210			
100188515	DURHAM	NC		01/08/2025		2,552		(56)			(56)		2,496	2,496			
100188516	LANCASTER	CA		01/08/2025		2,254		(70)			(70)		2,184	2,184			
100188517	MUKWONAGO	WI		01/08/2025		64,430		(2,192)			(2,192)		62,238	62,238			
100188518	TAMPA	FL		01/08/2025		2,336		(79)			(79)		2,257	2,257			
100188519	PEORIA	AZ		01/08/2025		2,258		(64)			(64)		2,194	2,194			
100188520	RANSON	WV		01/08/2025		2,253		(81)			(81)		2,172	2,172			
100188523	LAND O LAKES	FL		01/08/2025		3,659		(109)			(109)		3,550	3,550			
100188525	SPRING	TX		01/08/2025		3,572		(82)			(82)		3,490	3,490			
100188526	TEMECULA	CA		01/08/2025		2,154		(80)			(80)		2,074	2,074			
100188528	RALEIGH	NC		01/08/2025		2,176		(57)			(57)		2,119	2,119			
100188529	LA PINE	OR		01/08/2025		2,985		(104)			(104)		2,881	2,881			
100188530	WEST HAVEN	CT		01/08/2025		2,284		(47)			(47)		2,237	2,237			
100188531	LITTLE SUAMICO	WI		01/08/2025		2,264		(25)			(25)		2,239	2,239			
100188532	RIDGECREST	CA		01/08/2025		2,228		(76)			(76)		2,152	2,152			
100188533	KINGWOOD	TX		01/08/2025		1,992		(56)			(56)		1,936	1,936			
100188534	EMMETT	ID		01/08/2025		1,973		(68)			(68)		1,905	1,905			
100188535	ABILENE	TX		01/08/2025		9,928		(342)			(342)		9,586	9,586			
100188536	MECHANICSVILLE	VA		01/08/2025		1,891		(59)			(59)		1,832	1,832			
100188537	WESLEY CHAPEL	FL		01/08/2025		2,016		(79)			(79)		1,937	1,937			
100188538	PANAMA CITY BEACH	FL		01/08/2025		2,268		(66)			(66)		2,202	2,202			
100188539	APOLLO BEACH	FL		01/08/2025		1,859		(68)			(68)		1,791	1,791			
100188540	INDIANAPOLIS	IN		01/08/2025		1,982		(47)			(47)		1,935	1,935			
100188541	LAKELAND	FL		01/08/2025		2,109		(75)			(75)		2,034	2,034			
100188542	SAN ANTONIO	TX		01/08/2025		2,177		27			27		2,204	2,204			
100188543	MINNEAPOLIS	MN		01/08/2025		7,707		(189)			(189)		7,518	7,518			
100188545	KEY WEST	FL		01/08/2025		5,845		(200)			(200)		5,645	5,645			
100188546	PORTLAND	OR		01/09/2025		1,634		(16)			(16)		1,618	1,618			
100188547	TAMPA	FL		01/09/2025		1,898		(107)			(107)		1,791	1,791			
100188548	LAND O LAKES	FL		01/09/2025		1,510		(86)			(86)		1,424	1,424			
100188549	AURORA	CO		01/09/2025		71,030		954			954		71,984	71,984			
100188550	DAVENPORT	FL		01/09/2025		1,753		(35)			(35)		1,718	1,718			
100188553	RANCHO SANTA MARGARITA	CA		02/10/2025		6,750		(124)			(124)		6,626	6,626			
100188554	HOUSTON	TX		02/10/2025		107,109		(5,100)			(5,100)		102,009	102,009			
100188556	SILVER SPRING	MD		02/10/2025		957		(37)			(37)		920	920			
100188557	PHOENIX	AZ		02/10/2025		2,407		(88)			(88)		2,319	2,319			
100188559	EL CAJON	CA		02/10/2025		3,132		(103)			(103)		3,029	3,029			
100188561	HEPHZIBAH	GA		02/10/2025		643		(31)			(31)		612	612			
100188562	BEAVERCREEK	OH		02/10/2025		2,282		(82)			(82)		2,200	2,200			
100188564	MEDWAY	OH		02/10/2025		1,130		(30)			(30)		1,100	1,100			
100188565	AURORA	IL		02/10/2025		846		(19)			(19)		827	827			
100188566	FORT BRAGG	CA		02/10/2025		882		(42)			(42)		840	840			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188567	ELIZABETHPORT	NJ		02/10/2025		2,541		(38)			(38)		2,503	2,503			
100188568	BINGHAM FARMS	MI		02/10/2025		3,296		85			85		3,381	3,381			
100188570	SURPRISE	AZ		02/10/2025		12,347		(168)			(168)		12,179	12,179			
100188571	DES MOINES	IA		02/10/2025		666		(32)			(32)		634	634			
100188573	CHICAGO	IL		02/10/2025		2,070		6			6		2,076	2,076			
100188574	CHANDLER	AZ		02/10/2025		1,726		(70)			(70)		1,656	1,656			
100188575	PORTER	TX		02/10/2025		3,387		(128)			(128)		3,259	3,259			
100188576	TINLEY PARK	IL		02/10/2025		1,762		(81)			(81)		1,681	1,681			
100188577	POMPANO BEACH	FL		02/10/2025		1,597		(49)			(49)		1,548	1,548			
100188578	POMONA	CA		02/10/2025		2,993		3			3		2,996	2,996			
100188579	TOLLESON	AZ		02/10/2025		2,059		(9)			(9)		2,050	2,050			
100188580	NORTH LAS VEGAS	NV		02/10/2025		942							942	942			
100188581	LAS VEGAS	NV		02/10/2025		2,448		(18)			(18)		2,430	2,430			
100188582	CARLSBAD	CA		02/10/2025		11,395		(496)			(496)		10,899	10,899			
100188583	PUNTA GORDA	FL		02/10/2025		2,789		(133)			(133)		2,656	2,656			
100188584	GLENDALE	AZ		02/10/2025		2,420		21			21		2,441	2,441			
100188585	MESA	AZ		02/10/2025		1,757		(84)			(84)		1,673	1,673			
100188586	LENEXA	KS		02/10/2025		1,376		(66)			(66)		1,310	1,310			
100188587	PUEBLO	CO		02/10/2025		1,152		(35)			(35)		1,117	1,117			
100188588	COLUMBUS	OH		02/10/2025		1,232		(59)			(59)		1,173	1,173			
100188589	OAKDALE	CT		02/10/2025		9,887		(4)			(4)		9,883	9,883			
100188591	GARFIELD HEIGHTS	OH		02/10/2025		765		(7)			(7)		758	758			
100188592	AVONDALE	AZ		02/10/2025		1,697		(81)			(81)		1,616	1,616			
100188595	ALTAMONTE SPRINGS	FL		02/10/2025		1,344		(41)			(41)		1,303	1,303			
100188596	EUGENE	OR		02/10/2025		1,933		(92)			(92)		1,841	1,841			
100188597	WOODRIDGE	IL		02/10/2025		1,734		(83)			(83)		1,651	1,651			
100188599	UPLAND	CA		02/10/2025		45,674		(1,826)			(1,826)		43,848	43,848			
100188600	SUMTER	SC		02/10/2025		3,427		(17)			(17)		3,410	3,410			
100188601	DALLAS	TX		02/10/2025		19,492		(150)			(150)		19,342	19,342			
100188603	SANFORD	FL		02/10/2025		15,838		(34)			(34)		15,804	15,804			
100188604	PORTLAND	OR		02/10/2025		5,409		(62)			(62)		5,347	5,347			
100188605	DOVER	NH		02/10/2025		3,361		29			29		3,390	3,390			
100188607	UNION	NJ		02/10/2025		3,288		(65)			(65)		3,223	3,223			
100188608	BOYNTON BEACH	FL		02/10/2025		7,546		17			17		7,563	7,563			
100188610	GLENDALE	AZ		02/10/2025		18,140		39			39		18,179	18,179			
100188611	PHOENIX	AZ		02/10/2025		22,298		(665)			(665)		21,633	21,633			
100188614	LACEY	WA		02/10/2025		2,020		(14)			(14)		2,006	2,006			
100188615	MIAMI	FL		02/10/2025		3,061		72			72		3,133	3,133			
100188616	SAN DIEGO	CA		02/10/2025		6,941		(217)			(217)		6,724	6,724			
100188617	SEDONA	AZ		02/10/2025		5,299		(176)			(176)		5,123	5,123			
100188618	FORT WORTH	TX		02/10/2025		832		(40)			(40)		792	792			
100188619	LANCASTER	CA		02/10/2025		3,094		(111)			(111)		2,983	2,983			
100188620	QUEEN CREEK	AZ		02/10/2025		12,057		(357)			(357)		11,700	11,700			
100188622	GOOSE CREEK	SC		02/10/2025		1,142		(54)			(54)		1,088	1,088			
100188623	MIAMI	FL		02/10/2025		3,512		(50)			(50)		3,462	3,462			
100188624	LAVEEN	AZ		02/10/2025		2,640		(51)			(51)		2,589	2,589			
100188627	HIALEAH	FL		02/10/2025		2,770		(96)			(96)		2,674	2,674			
100188628	QUARTZ HILL	CA		02/10/2025		1,840		(88)			(88)		1,752	1,752			
100188630	ROSENBERG	TX		02/10/2025		2,242		(65)			(65)		2,177	2,177			
100188631	WINCHESTER	VA		02/10/2025		3,440		(72)			(72)		3,368	3,368			
100188632	RIVER FOREST	IL		02/10/2025		2,639		(74)			(74)		2,565	2,565			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188633	SPRINGFIELD	MO		02/10/2025		1,508		(72)			(72)		1,436	1,436			
100188634	LEHIGH ACRES	FL		02/10/2025		3,652		(66)			(66)		3,586	3,586			
100188635	WESTFIELD	IN		02/10/2025		11,069		(178)			(178)		10,891	10,891			
100188636	HOLLYWOOD	FL		02/10/2025		3,496		(47)			(47)		3,449	3,449			
100188637	SCHAUMBURG	IL		02/10/2025		2,574		(14)			(14)		2,560	2,560			
100188638	DELTONA	FL		02/10/2025		2,110		(12)			(12)		2,098	2,098			
100188639	KYLE	TX		02/10/2025		69,658		60			60		69,718	69,718			
100188640	EMERYVILLE	CA		02/10/2025		2,415		(100)			(100)		2,315	2,315			
100188641	VIENNA	VA		02/10/2025		4,029		(57)			(57)		3,972	3,972			
100188642	LAWRENCEBURG	KY		02/10/2025		1,898		(74)			(74)		1,824	1,824			
100188643	ARLINGTON	TX		02/10/2025		1,509		(72)			(72)		1,437	1,437			
100188645	RAMONA	CA		02/10/2025		7,068		(337)			(337)		6,731	6,731			
100188646	ESCONDIDO	CA		02/10/2025		3,654		(86)			(86)		3,568	3,568			
100188647	COON RAPIDS	MN		02/10/2025		5,458		(87)			(87)		5,371	5,371			
100188648	ATWATER	CA		02/10/2025		1,212		(7)			(7)		1,205	1,205			
100188649	HOUSTON	TX		02/10/2025		1,124		(32)			(32)		1,092	1,092			
100188650	ABILENE	TX		02/10/2025		1,078		(45)			(45)		1,033	1,033			
100188651	KIHEI	HI		02/10/2025		5,909		(173)			(173)		5,736	5,736			
100188652	BOLIVIA	NC		02/10/2025		1,343		(47)			(47)		1,296	1,296			
100188653	FRISCO	TX		02/10/2025		25,812		(248)			(248)		25,564	25,564			
100188654	ALBUQUERQUE	NM		02/10/2025		2,552		(95)			(95)		2,457	2,457			
100188655	GAINESVILLE	VA		02/10/2025		4,161		(46)			(46)		4,115	4,115			
100188656	STOCKTON	CA		02/10/2025		1,719		(82)			(82)		1,637	1,637			
100188657	PHOENIX	AZ		02/10/2025		2,816		62			62		2,878	2,878			
100188658	HUMBLE	TX		02/10/2025		1,132		(7)			(7)		1,125	1,125			
100188660	BOWLING GREEN	KY		02/10/2025		1,694		(28)			(28)		1,666	1,666			
100188661	PLAINVILLE	CT		02/10/2025		1,512		(70)			(70)		1,442	1,442			
100188662	WINTER GARDEN	FL		02/10/2025		3,332		(156)			(156)		3,176	3,176			
100188663	LAUDERHILL	FL		02/10/2025		2,104		20			20		2,124	2,124			
100188664	PARADISE VALLEY	AZ		02/10/2025		2,209		(105)			(105)		2,104	2,104			
100188665	ROGERS	AR		02/10/2025		1,711		27			27		1,738	1,738			
100188666	ROCKINGHAM	VA		02/10/2025		1,760		(48)			(48)		1,712	1,712			
100188667	MANSON	WA		02/10/2025		4,976		(211)			(211)		4,765	4,765			
100188668	JASPER	GA		02/10/2025		1,978		(41)			(41)		1,937	1,937			
100188669	GLENDALE	AZ		02/10/2025		1,997		(41)			(41)		1,956	1,956			
100188670	SAN ANTONIO	TX		02/10/2025		3,085		(108)			(108)		2,977	2,977			
100188671	QUEEN VALLEY	AZ		02/10/2025		2,645		(83)			(83)		2,562	2,562			
100188672	PORT CHARLOTTE	FL		02/10/2025		10							10	10			
100188673	AKRON	OH		02/10/2025		851		(25)			(25)		826	826			
100188674	COSTA MESA	CA		02/10/2025		2,810		(56)			(56)		2,754	2,754			
100188675	VALLEJO	CA		02/10/2025		2,572		22			22		2,594	2,594			
100188677	MAKAWAO	HI		02/10/2025		5,659		(269)			(269)		5,390	5,390			
100188678	VANCOUVER	WA		02/10/2025		6,606							6,606	6,606			
100188679	TAMARAC	FL		02/10/2025		2,079		58			58		2,137	2,137			
100188680	BARRINGTON HILLS	IL		02/10/2025		5,915		29			29		5,944	5,944			
100188681	SIMI VALLEY	CA		02/10/2025		4,702		(142)			(142)		4,560	4,560			
100188683	WEST COVINA	CA		02/10/2025		2,991		(43)			(43)		2,948	2,948			
100188685	WHITTIER	NC		01/09/2025		4,632		(91)			(91)		4,541	4,541			
100188686	PIGEON FORGE	TN		01/09/2025		3,326		(75)			(75)		3,251	3,251			
100188688	BROKEN BOW	OK		01/09/2025		3,314		(65)			(65)		3,249	3,249			
100188689	GARY	IN		01/09/2025		2,382		(53)			(53)		2,329	2,329			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188691	PIONEER	CA		01/09/2025		3,270		(50)			(50)		3,220	3,220			
100188692	ATLANTA	GA		01/09/2025		2,231		(30)			(30)		2,201	2,201			
100188693	SUMMERFIELD	FL		01/09/2025		1,762		(39)			(39)		1,723	1,723			
100188694	SURPRISE	AZ		01/09/2025		3,942		75			75		4,017	4,017			
100188695	KINSTON	NC		01/09/2025		1,823		14			14		1,837	1,837			
100188697	PENDLETON	OR		01/09/2025		2,501		(21)			(21)		2,480	2,480			
100188698	SAN ANTONIO	TX		01/09/2025		2,358		(30)			(30)		2,328	2,328			
100188699	EAST STROUDSBURG	PA		01/09/2025		4,650		(58)			(58)		4,592	4,592			
100188700	NORTH LAS VEGAS	NV		01/09/2025		4,134		236			236		4,370	4,370			
100188701	ALBUQUERQUE	NM		01/09/2025		3,380		228			228		3,608	3,608			
100188702	VENTNOR CITY	NJ		01/09/2025		4,797		(81)			(81)		4,716	4,716			
100188704	MINERAL BLUFF	GA		01/09/2025		5,517		(71)			(71)		5,446	5,446			
100188705	BULLHEAD CITY	AZ		01/09/2025		3,309		(34)			(34)		3,275	3,275			
100188706	BELLINGHAM	WA		01/09/2025		4,413		(69)			(69)		4,344	4,344			
100188707	BROKEN BOW	OK		01/09/2025		4,644		(46)			(46)		4,598	4,598			
100188709	PUNTA GORDA	FL		01/09/2025		3,597		(84)			(84)		3,513	3,513			
100188710	PIGEON FORGE	TN		01/09/2025		4,152		(69)			(69)		4,083	4,083			
100188711	MANDEVILLE	LA		01/09/2025		2,470		(54)			(54)		2,416	2,416			
100188712	SAINT IGNACE	MI		01/09/2025		3,766		(30)			(30)		3,736	3,736			
100188714	SEDONA	AZ		01/09/2025		6,336		(47)			(47)		6,289	6,289			
100188716	NAPLES	FL		01/09/2025		6,344		(179)			(179)		6,165	6,165			
100188717	WARSAW	IN		01/09/2025		2,388		(70)			(70)		2,318	2,318			
100188719	VOORHEESVILLE	NY		01/09/2025		1,783		(17)			(17)		1,766	1,766			
100188720	TULSA	OK		01/09/2025		2,857		(46)			(46)		2,811	2,811			
100188721	EATONTON	GA		01/09/2025		7,007		(116)			(116)		6,891	6,891			
100188722	HOUSTON	TX		01/09/2025		2,261		(40)			(40)		2,221	2,221			
100188723	CONVERSE	TX		01/09/2025		2,755		153			153		2,908	2,908			
100188724	EUGENE	OR		01/09/2025		2,762		(52)			(52)		2,710	2,710			
100188725	CHERRY HILL	NJ		01/09/2025		2,900		(60)			(60)		2,840	2,840			
100188726	HOLLYWOOD	FL		01/09/2025		3,578		(83)			(83)		3,495	3,495			
100188728	SPOKANE	WA		01/09/2025		2,253		(45)			(45)		2,208	2,208			
100188729	CHULA VISTA	CA		01/09/2025		3,806		49			49		3,855	3,855			
100188730	SUMMERVILLE	SC		01/09/2025		4,117		(54)			(54)		4,063	4,063			
100188731	HUNTSVILLE	AL		01/09/2025		4,367		16			16		4,383	4,383			
100188732	CHESTERFIELD	MO		01/09/2025		2,164		(39)			(39)		2,125	2,125			
100188733	SAN ANTONIO	TX		01/09/2025		2,795		(3)			(3)		2,792	2,792			
100188734	DAVENPORT	FL		01/09/2025		3,342		(61)			(61)		3,281	3,281			
100188735	ROSWELL	GA		01/09/2025		1,842		(47)			(47)		1,795	1,795			
100188736	LA QUINTA	CA		01/09/2025		4,365		(43)			(43)		4,322	4,322			
100188737	RIDGEFIELD	WA		01/09/2025		8,324		317			317		8,641	8,641			
100188738	PORT SAINT LUCIE	FL		01/09/2025		3,337		67			67		3,404	3,404			
100188739	LIBERTY HILL	TX		01/09/2025		2,935		192			192		3,127	3,127			
100188740	HOUSTON	TX		01/09/2025		1,967		(32)			(32)		1,935	1,935			
100188741	LAS VEGAS	NV		01/09/2025		156,425		5,886			5,886		162,311	162,311			
100188742	MESA	AZ		01/09/2025		2,951		115			115		3,066	3,066			
100188743	FRISCO	NC		01/09/2025		4,863		73			73		4,936	4,936			
100188744	LITTLE RIVER	SC		01/09/2025		86,862		2,529			2,529		89,391	89,391			
100188745	SANDBORN	IN		01/09/2025		5,392		(201)			(201)		5,191	5,191			
100188746	KNIGHTDALE	NC		01/09/2025		4,071		293			293		4,364	4,364			
100188747	KATY	TX		01/09/2025		2,126		(83)			(83)		2,043	2,043			
100188748	CELINA	TX		01/09/2025		4,171		(159)			(159)		4,012	4,012			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188749	EDMOND	OK		01/09/2025		2,096		25			25		2,121	2,121			
100188750	APEX	NC		01/09/2025		2,944		190			190		3,134	3,134			
100188751	PINEHURST	TX		01/09/2025		2,022		160			160		2,182	2,182			
100188752	THE DALLES	OR		01/09/2025		3,857		9			9		3,866	3,866			
100188753	HILLSBOROUGH	NJ		01/09/2025		8,551		(113)			(113)		8,438	8,438			
100188754	WINCHESTER	VA		01/09/2025		25,477		792			792		26,269	26,269			
100188755	OKLAHOMA CITY	OK		01/09/2025		1,703		22			22		1,725	1,725			
100188756	KYLE	TX		01/09/2025		2,909		264			264		3,173	3,173			
100188757	YORK	PA		01/09/2025		3,489		(46)			(46)		3,443	3,443			
100188758	ROSEVILLE	CA		01/09/2025		3,973		124			124		4,097	4,097			
100188759	GEORGETOWN	TX		01/09/2025		2,678		228			228		2,906	2,906			
100188760	HAYDEN	ID		01/09/2025		3,228		270			270		3,498	3,498			
100188761	BASTROP	TX		01/09/2025		4,148		353			353		4,501	4,501			
100188762	SAN ANTONIO	FL		01/09/2025		6,386		564			564		6,950	6,950			
100188763	BUFORD	GA		01/09/2025		3,616		302			302		3,918	3,918			
100188764	BUFORD	GA		01/09/2025		7,537		631			631		8,168	8,168			
100188765	ROSEVILLE	CA		01/09/2025		5,200		458			458		5,658	5,658			
100188767	SAN ANTONIO	FL		01/09/2025		3,709		296			296		4,005	4,005			
100188768	SAN ANTONIO	TX		01/09/2025		1,810		138			138		1,948	1,948			
100188769	SAN ANTONIO	TX		01/09/2025		1,801		138			138		1,939	1,939			
100188770	MARANA	AZ		01/09/2025		2,358		167			167		2,525	2,525			
100188771	HENDERSON	NV		01/09/2025		3,624		276			276		3,900	3,900			
100188772	LAS VEGAS	NV		01/09/2025		4,669		332			332		5,001	5,001			
100188773	KYLE	TX		01/09/2025		3,105		239			239		3,344	3,344			
100188774	SMITHFIELD	NC		01/09/2025		2,241		166			166		2,407	2,407			
100188775	WAKE FOREST	NC		01/09/2025		3,050		195			195		3,245	3,245			
100188776	APEX	NC		01/09/2025		84,084		5,380	1		5,379		89,463	89,392		(71)	(71)
100188777	SAN ANTONIO	TX		01/09/2025		3,386		209			209		3,595	3,595			
100188778	DELAWARE	OH		01/09/2025		3,446		213			213		3,659	3,659			
100188779	APEX	NC		01/09/2025		269,232		16,613			16,613		285,845	285,845			
100188780	APEX	NC		01/09/2025		3,469		215			215		3,684	3,684			
100188781	WAKE FOREST	NC		01/09/2025		2,492		150			150		2,642	2,642			
100188782	NEW BRAUNFELS	TX		01/09/2025		2,452		148			148		2,600	2,600			
100188783	WAKE FOREST	NC		01/09/2025		2,485		150			150		2,635	2,635			
100188784	NEW BRAUNFELS	TX		01/09/2025		2,385		144			144		2,529	2,529			
100188785	APEX	NC		01/09/2025		12,033		663			663		12,696	12,696			
100188786	OCALA	FL		01/09/2025		9,313		473			473		9,786	9,786			
100188787	SAN ANTONIO	TX		01/09/2025		2,208		119			119		2,327	2,327			
100188788	KNIGHTDALE	NC		01/09/2025		4,047		258			258		4,305	4,305			
100188789	PFLUGERVILLE	TX		01/09/2025		75,045		4,341			4,341		79,386	79,386			
100188790	CHARLOTTE	NC		01/09/2025		2,808		145			145		2,953	2,953			
100188791	CHARLOTTE	NC		01/09/2025		5,813		301			301		6,114	6,114			
100188792	MARYSVILLE	WA		01/09/2025		100,496		4,981			4,981		105,477	105,477			
100188793	SALEM	OR		01/09/2025		3,482		180			180		3,662	3,662			
100188794	OAKLAND	TN		01/09/2025		2,632		135			135		2,767	2,767			
100188795	SARASOTA	FL		01/09/2025		3,678		199			199		3,877	3,877			
100188797	WASHINGTON	UT		01/09/2025		4,039		194			194		4,233	4,233			
100188798	ABERDEEN	NC		01/09/2025		3,377		176			176		3,553	3,553			
100188800	SALEM	OR		01/09/2025		6,360		311			311		6,671	6,671			
100188801	PINGREE GROVE	IL		01/09/2025		2,609		127			127		2,736	2,736			
100188802	MENIFEE	CA		01/09/2025		5,487		271			271		5,758	5,758			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188803	SAN MARCOS	TX		01/09/2025		10,927		521			521		11,448	11,448			
100188804	BRADENTON	FL		01/09/2025		2,775		114			114		2,889	2,889			
100188805	LITTLE RIVER	SC		01/09/2025		2,498		118			118		2,616	2,616			
100188806	ARVADA	CO		01/09/2025		460,594		20,169	170		19,999		480,593	480,383		(210)	(210)
100188807	MYRTLE BEACH	SC		01/09/2025		117,819		5,126	7		5,119		122,938	122,853		(85)	(85)
100188808	SARATOGA SPRINGS	UT		01/09/2025		3,267		142			142		3,409	3,409			
100188809	LAS VEGAS	NV		01/09/2025		3,139		135			135		3,274	3,274			
100188810	CHARLOTTE	NC		01/09/2025		3,802		138			138		3,940	3,940			
100188811	WASHINGTON	UT		01/09/2025		14,653		476			476		15,129	15,129			
100188812	NORTH FORT MYERS	FL		01/09/2025		3,402		115			115		3,517	3,517			
100188813	LEBANON	TN		01/09/2025		2,278		94			94		2,372	2,372			
100188814	BRANDYWINE	MD		01/09/2025		3,529		129			129		3,658	3,658			
100188815	WINCHESTER	VA		01/09/2025		3,646		133			133		3,779	3,779			
100188816	HARVEST	AL		01/09/2025		2,340		87			87		2,427	2,427			
100188817	FORT WORTH	TX		01/09/2025		157,006		5,737	26		5,711		162,717	162,432		(284)	(284)
100188818	CHICO	CA		01/09/2025		6,983		254			254		7,237	7,237			
100188819	GLENN DALE	MD		01/09/2025		4,460		163			163		4,623	4,623			
100188820	WAKE FOREST	NC		01/09/2025		2,725		94			94		2,819	2,819			
100188822	SANFORD	NC		01/09/2025		2,908		104			104		3,012	3,012			
100188823	FORT WORTH	TX		01/09/2025		2,755		99			99		2,854	2,854			
100188824	ROSEVILLE	CA		01/09/2025		5,274		193			193		5,467	5,467			
100188825	KENNESAW	GA		01/09/2025		3,784		98			98		3,882	3,882			
100188826	WARWICK	RI		01/09/2025		11,419		119			119		11,538	11,538			
100188827	CHANDLER	AZ		01/09/2025		223,381		(8,673)			(8,673)		214,708	214,708			
100188828	LA CENTER	WA		01/09/2025		9,852		(302)			(302)		9,550	9,550			
100188829	MONTCLAIR	CA		01/09/2025		3,689		(52)			(52)		3,637	3,637			
100188830	HIDDEN VALLEY LAKE	CA		01/09/2025		8,193		(102)			(102)		8,091	8,091			
100188831	ALBUQUERQUE	NM		01/09/2025		233,121		(13,417)			(13,417)		219,704	219,704			
100188832	REDWOOD CITY	CA		01/09/2025		4,395		(64)			(64)		4,331	4,331			
100188833	PLYMOUTH	MA		01/09/2025		2,313		(64)			(64)		2,249	2,249			
100188834	OCALA	FL		01/09/2025		2,246		31			31		2,277	2,277			
100188836	COOS BAY	OR		01/09/2025		2,447		(27)			(27)		2,420	2,420			
100188837	LOS ANGELES	CA		01/09/2025		8,170		(128)			(128)		8,042	8,042			
100188838	YUKON	OK		01/09/2025		2,474		(6)			(6)		2,468	2,468			
100188839	BAKERSFIELD	CA		01/09/2025		10,449		(248)			(248)		10,201	10,201			
100188840	WILLIS	TX		01/09/2025		2,088		(42)			(42)		2,046	2,046			
100188841	GARLAND	TX		01/09/2025		1,857		(104)			(104)		1,753	1,753			
100188842	INDIANAPOLIS	IN		01/09/2025		2,007		48			48		2,055	2,055			
100188843	NORTH HIGHLANDS	CA		01/09/2025		11,903		(513)			(513)		11,390	11,390			
100188844	HAMPTON	VA		01/09/2025		244,176		(6,616)			(6,616)		237,560	237,560			
100188846	BATTLE GROUND	WA		01/09/2025		1,993		(27)			(27)		1,966	1,966			
100188849	ENGLEWOOD	CO		01/09/2025		1,853		(56)			(56)		1,797	1,797			
100188850	DALLAS	TX		01/09/2025		1,789		(66)			(66)		1,723	1,723			
100188851	SOCIAL CIRCLE	GA		01/09/2025		1,979		22			22		2,001	2,001			
100188852	OCEAN CITY	MD		01/09/2025		49,102		(17)			(17)		49,085	49,085			
100188853	INDIANAPOLIS	IN		01/09/2025		1,990		6			6		1,996	1,996			
100188854	MCDONOUGH	GA		01/09/2025		1,787		(3)			(3)		1,784	1,784			
100188855	CHANDLER	AZ		01/09/2025		4,430		(128)			(128)		4,302	4,302			
100188856	GLEN ALLEN	VA		01/09/2025		2,072		(112)			(112)		1,960	1,960			
100188857	MANSFIELD	TX		01/09/2025		2,121		(74)			(74)		2,047	2,047			
100188858	SOUTH WINDSOR	CT		01/09/2025		1,892		(43)			(43)		1,849	1,849			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188859	LEWISVILLE	TX		01/09/2025		2,122		(111)			(111)		2,011	2,011			
100188860	POINCIANA	FL		01/09/2025		1,698		(73)			(73)		1,625	1,625			
100188861	LA VERNE	CA		01/09/2025		10,469		(499)			(499)		9,970	9,970			
100188862	HIGHLAND	CA		01/09/2025		4,003		(155)			(155)		3,848	3,848			
100188863	LOS ANGELES	CA		01/09/2025		19,663		(104)			(104)		19,559	19,559			
100188864	CLINTON	CT		01/09/2025		1,534		(65)			(65)		1,469	1,469			
100188867	WHITTIER	CA		01/09/2025		2,296		(35)			(35)		2,261	2,261			
100188868	ROSEVILLE	MI		01/09/2025		1,418		5			5		1,423	1,423			
100188869	ATLANTA	GA		01/09/2025		1,306		(39)			(39)		1,267	1,267			
100188870	HAYWARD	CA		01/09/2025		4,412		(35)			(35)		4,377	4,377			
100188871	NEWMAN	CA		01/09/2025		1,571		(28)			(28)		1,543	1,543			
100188872	GREENSBORO	NC		01/09/2025		1,232		(33)			(33)		1,199	1,199			
100188873	COCOA	FL		01/09/2025		3,230		(69)			(69)		3,161	3,161			
100188874	AUBREY	TX		01/09/2025		5,342		(125)			(125)		5,217	5,217			
100188876	HAINES CITY	FL		01/09/2025		2,918		(109)			(109)		2,809	2,809			
100188877	DENVER	CO		01/09/2025		7,276		(301)			(301)		6,975	6,975			
100188878	FORT WAYNE	IN		01/09/2025		1,422		37			37		1,459	1,459			
100188879	MYRTLE BEACH	SC		01/09/2025		2,128		(101)			(101)		2,027	2,027			
100188881	MILLERSVILLE	MD		01/09/2025		2,399		(43)			(43)		2,356	2,356			
100188883	HENDERSON	NV		01/09/2025		12,025		(355)			(355)		11,670	11,670			
100188885	SAN DIEGO	CA		01/09/2025		4,457		(107)			(107)		4,350	4,350			
100188886	SAN DIEGO	CA		01/09/2025		5,159		(243)			(243)		4,916	4,916			
100188887	SWEET VALLEY	PA		01/09/2025		614		(8)			(8)		606	606			
100188888	GRESHAM	OR		01/09/2025		8,530		(47)			(47)		8,483	8,483			
100188889	AUSTIN	TX		01/09/2025		2,424		(97)			(97)		2,327	2,327			
100188891	FORT WORTH	TX		01/09/2025		12,949		257			257		13,206	13,206			
100188893	ROSEDALE	MD		01/09/2025		1,734		(18)			(18)		1,716	1,716			
100188894	HOUSTON	TX		01/09/2025		1,892		(2)			(2)		1,890	1,890			
100188895	DENVER	CO		01/09/2025		2,286		(42)			(42)		2,244	2,244			
100188896	TOPSFIELD	MA		01/09/2025		15,916		(457)			(457)		15,459	15,459			
100188897	JEFFERSON	GA		01/09/2025		5,052		(211)			(211)		4,841	4,841			
100188898	SALINAS	CA		01/09/2025		17,304		(312)			(312)		16,992	16,992			
100188901	MIDLAND	TX		01/09/2025		1,563		(74)			(74)		1,489	1,489			
100188902	SALINAS	CA		01/09/2025		4,423		76			76		4,499	4,499			
100188903	FORT WORTH	TX		01/09/2025		13,595		331			331		13,926	13,926			
100188904	FORT WORTH	TX		01/09/2025		13,488		309			309		13,797	13,797			
100188906	HUMBLE	TX		01/09/2025		48,289		(847)			(847)		47,442	47,442			
100188907	FORT WORTH	TX		01/09/2025		13,532		304			304		13,836	13,836			
100188909	SAN DIEGO	CA		01/09/2025		6,384		(239)			(239)		6,145	6,145			
100188911	ORLANDO	FL		01/09/2025		1,875		6			6		1,881	1,881			
100188912	MENIFEE	CA		01/09/2025		4,046		(62)			(62)		3,984	3,984			
100188913	BRIDGEPORT	CT		01/09/2025		2,860		(21)			(21)		2,839	2,839			
100188914	CHICAGO	IL		01/09/2025		2,213		(66)			(66)		2,147	2,147			
100188915	ORLANDO	FL		01/09/2025		3,777		(42)			(42)		3,735	3,735			
100188917	LAUGHLIN	NV		01/09/2025		542		(17)			(17)		525	525			
100188918	BEAUMONT	CA		01/09/2025		3,917		(60)			(60)		3,857	3,857			
100188920	ARVADA	CO		01/09/2025		2,571		(66)			(66)		2,505	2,505			
100188921	MEMPHIS	TN		01/09/2025		1,020		(42)			(42)		978	978			
100188922	LOS ANGELES	CA		01/09/2025		4,326		(158)			(158)		4,168	4,168			
100188923	FONTANA	CA		01/09/2025		3,360		(152)			(152)		3,208	3,208			
100188924	CARSON	CA		01/09/2025		4,052		(175)			(175)		3,877	3,877			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188925	SHAFTER	CA		01/09/2025		1,667		(24)			(24)		1,643	1,643			
100188926	OXNARD	CA		01/09/2025		12,222		(393)			(393)		11,829	11,829			
100188928	JEFFERSON	LA		01/09/2025		2,412		(61)			(61)		2,351	2,351			
100188930	SOUTH GATE	CA		01/09/2025		7,620		(307)			(307)		7,313	7,313			
100188931	HOPEWELL	VA		01/09/2025		1,082		(24)			(24)		1,058	1,058			
100188934	HACIENDA HEIGHTS	CA		01/09/2025		3,461		(151)			(151)		3,310	3,310			
100188935	RESERVE	LA		01/09/2025		4,535		(91)			(91)		4,444	4,444			
100188936	FORT PIERCE	FL		01/09/2025		2,863		(22)			(22)		2,841	2,841			
100188938	OAKLAND	CA		01/09/2025		9,359		(446)			(446)		8,913	8,913			
100188939	LA PLACE	LA		01/09/2025		3,927		(80)			(80)		3,847	3,847			
100188940	SACRAMENTO	CA		01/09/2025		7,926		(346)			(346)		7,580	7,580			
100188941	ORANGE BEACH	AL		01/09/2025		4,505		24			24		4,529	4,529			
100188942	THERMAL	CA		01/09/2025		2,266		34			34		2,300	2,300			
100188943	LOCKHART	TX		01/09/2025		59,574		(199)			(199)		59,375	59,375			
100188944	SAN LEANDRO	CA		01/09/2025		3,447		(59)			(59)		3,388	3,388			
100188945	VERO BEACH	FL		01/09/2025		1,964		(62)			(62)		1,902	1,902			
100188946	READING	MA		01/09/2025		3,745		(29)			(29)		3,716	3,716			
100188947	MURRAY	UT		01/09/2025		4,501		(24)			(24)		4,477	4,477			
100188948	SANTA MARIA	CA		01/09/2025		4,433		147			147		4,580	4,580			
100188950	LAS VEGAS	NV		01/09/2025		1,218		(52)			(52)		1,166	1,166			
100188952	INDIANAPOLIS	IN		01/09/2025		1,987		(86)			(86)		1,901	1,901			
100188954	YORBA LINDA	CA		01/09/2025		9,900		(387)			(387)		9,513	9,513			
100188955	SAN ANGELO	TX		01/09/2025		1,692		(133)			(133)		1,559	1,559			
100188956	BALDWIN PARK	CA		01/09/2025		4,533		(190)			(190)		4,343	4,343			
100188957	LOS ANGELES	CA		01/09/2025		4,499		(118)			(118)		4,381	4,381			
100188958	SAN JUAN CAPISTRANO	CA		01/09/2025		4,946		(186)			(186)		4,760	4,760			
100188959	LAS VEGAS	NV		01/09/2025		4,046		(56)			(56)		3,990	3,990			
100188960	APACHE JUNCTION	AZ		01/09/2025		5,435		(249)			(249)		5,186	5,186			
100188961	HYATTSVILLE	MD		01/09/2025		2,208		(53)			(53)		2,155	2,155			
100188962	RAMSEY	MN		01/09/2025		3,142		(93)			(93)		3,049	3,049			
100188963	DOYLESTOWN	PA		01/09/2025		18,658		(418)			(418)		18,240	18,240			
100188964	NOVATO	CA		01/09/2025		6,999		(117)			(117)		6,882	6,882			
100188968	ODESSA	TX		01/09/2025		2,336		34			34		2,370	2,370			
100188969	BURBANK	CA		01/09/2025		175,687		(4,662)			(4,662)		171,025	171,025			
100188970	MEMPHIS	TN		01/09/2025		1,732		7			7		1,739	1,739			
100188971	SAN TAN VALLEY	AZ		01/09/2025		2,199		(54)			(54)		2,145	2,145			
100188975	FORT LAUDERDALE	FL		01/09/2025		3,041		56			56		3,097	3,097			
100188976	HOUSTON	TX		01/09/2025		713		(34)			(34)		679	679			
100188977	OAKLAND	CA		01/09/2025		3,432		(71)			(71)		3,361	3,361			
100188978	HURST	TX		01/09/2025		9,857		19			19		9,876	9,876			
100188979	PANAMA CITY	FL		01/09/2025		4,123		(196)			(196)		3,927	3,927			
100188981	ENTERPRISE	AL		01/09/2025		2,032		(70)			(70)		1,962	1,962			
100188982	DEERFIELD BEACH	FL		01/09/2025		2,184		35			35		2,219	2,219			
100188984	ANTELOPE	CA		01/09/2025		64,845		667			667		65,512	65,512			
100188985	NASHVILLE	TN		01/09/2025		1,283		(61)			(61)		1,222	1,222			
100188986	NASHVILLE	TN		01/09/2025		1,524		(73)			(73)		1,451	1,451			
100188987	PERRIS	CA		01/09/2025		2,413		(86)			(86)		2,327	2,327			
100188989	GALVESTON	TX		01/09/2025		4,357		(96)			(96)		4,261	4,261			
100188990	RESEDA AREA LOS ANGELES	CA		01/09/2025		3,618		(166)			(166)		3,452	3,452			
100188991	BURBANK	CA		01/09/2025		8,712		(164)			(164)		8,548	8,548			
100188992	NORCO	CA		01/09/2025		6,440		(179)			(179)		6,261	6,261			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188993	SALEM	OR		01/09/2025		2,362		7			7		2,369	2,369			
100188996	CUTLER BAY	FL		01/09/2025		4,684		(105)			(105)		4,579	4,579			
100188998	PONDERAY	ID		01/09/2025		2,454		67			67		2,521	2,521			
100189000	NAPLES	FL		01/09/2025		2,988		(57)			(57)		2,931	2,931			
100189001	BAKERSFIELD	CA		01/09/2025		2,400		(18)			(18)		2,382	2,382			
100189002	SANTA CRUZ	CA		01/09/2025		7,676		(366)			(366)		7,310	7,310			
100189003	MOORPARK	CA		01/09/2025		4,898		(190)			(190)		4,708	4,708			
100189004	RICHMOND	VA		01/09/2025		3,061		(64)			(64)		2,997	2,997			
100189006	PASADENA	CA		01/09/2025		3,087		(140)			(140)		2,947	2,947			
100189007	SEVERANCE	CO		01/09/2025		2,870		(84)			(84)		2,786	2,786			
100189008	KANSAS CITY	KS		01/09/2025		1,493		(71)			(71)		1,422	1,422			
100189009	PONTE VEDRA	FL		01/09/2025		2,913		(87)			(87)		2,826	2,826			
100189010	SANTA CLARITA	CA		01/09/2025		8,666		(310)			(310)		8,356	8,356			
100189013	GRAND RAPIDS	MI		01/09/2025		1,026		(7)			(7)		1,019	1,019			
100189014	LOCKEFORD	CA		01/09/2025		3,141		(77)			(77)		3,064	3,064			
100189015	HOUSTON	TX		01/09/2025		759		(36)			(36)		723	723			
100189016	LANCASTER	CA		01/09/2025		3,518		(58)			(58)		3,460	3,460			
100189017	PHOENIX	AZ		01/09/2025		1,803		(43)			(43)		1,760	1,760			
100189018	PROSPER	TX		01/09/2025		12,682		(5,868)			(5,868)		6,814	6,814			
100189019	SAN BERNARDINO	CA		01/09/2025		3,070		(146)			(146)		2,924	2,924			
100189020	VENTURA	CA		01/09/2025		5,250		(202)			(202)		5,048	5,048			
100189021	LOS BANOS	CA		01/09/2025		2,706		(34)			(34)		2,672	2,672			
100189022	SAN LEANDRO	CA		01/09/2025		3,301		(128)			(128)		3,173	3,173			
100189023	LUBBOCK	TX		01/09/2025		901		(43)			(43)		858	858			
100189024	VACAVILLE	CA		01/09/2025		3,857		15			15		3,872	3,872			
100189026	LOS ANGELES	CA		01/09/2025		5,749		(243)			(243)		5,506	5,506			
100189027	LAUREL	MD		01/09/2025		2,152		(59)			(59)		2,093	2,093			
100189028	KELLER	TX		01/09/2025		9,902		(274)			(274)		9,628	9,628			
100189029	HOUSTON	TX		01/09/2025		77,136		(4,366)			(4,366)		72,770	72,770			
100189030	SAN ANTONIO	TX		01/09/2025		1,502		(65)			(65)		1,437	1,437			
100189031	HENDERSON	NV		01/09/2025		3,448		89			89		3,537	3,537			
100189032	VISTA	CA		01/09/2025		4,263		(149)			(149)		4,114	4,114			
100189033	DAYTONA BEACH	FL		01/09/2025		1,647		(48)			(48)		1,599	1,599			
100189034	MIAMI SPRINGS	FL		01/09/2025		6,827		(16)			(16)		6,811	6,811			
100189035	LAS VEGAS	NV		01/09/2025		2,445		3			3		2,448	2,448			
100189036	SANTA CLARITA	CA		01/09/2025		5,512		(137)			(137)		5,375	5,375			
100189037	COLTON	CA		01/09/2025		6,573		(192)			(192)		6,381	6,381			
100189038	HOUSTON	TX		01/09/2025		1,086		(52)			(52)		1,034	1,034			
100189041	PASADENA	MD		01/09/2025		6,227		(163)			(163)		6,064	6,064			
100189042	BELLFLOWER	CA		01/09/2025		3,048		(32)			(32)		3,016	3,016			
100189043	YORBA LINDA	CA		01/09/2025		11,181		(224)			(224)		10,957	10,957			
100189044	HENDERSON	NV		01/09/2025		3,499		88			88		3,587	3,587			
100189045	LAS VEGAS	NV		01/09/2025		3,635		(93)			(93)		3,542	3,542			
100189046	MECHANICSVILLE	VA		01/09/2025		1,728		(57)			(57)		1,671	1,671			
100189047	LONG BEACH	CA		01/09/2025		4,081		(157)			(157)		3,924	3,924			
100189048	RIVERSIDE	CA		01/09/2025		6,521		(215)			(215)		6,306	6,306			
100189051	PLACENTIA	CA		01/09/2025		4,784		(168)			(168)		4,616	4,616			
100189053	CENTERTON	AR		01/09/2025		1,356		19			19		1,375	1,375			
100189054	LOS ANGELES	CA		01/09/2025		4,444		64			64		4,508	4,508			
100189055	PRESCOTT VALLEY	AZ		01/09/2025		1							1	1			
100189056	STONINGTON	CT		01/09/2025		8,295		(85)			(85)		8,210	8,210			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189057	TOLUCA LAKE AREA LOS ANGELES	CA		01/09/2025		12,533		(401)			(401)		12,132	12,132			
100189059	LAS VEGAS	NV		01/09/2025		6,212		2			2		6,214	6,214			
100189062	SUNLAND	CA		01/09/2025		9,067		(38)			(38)		9,029	9,029			
100189063	KALAMAZOO	MI		01/09/2025		1,523		(54)			(54)		1,469	1,469			
100189065	LAS VEGAS	NV		01/13/2025		1,544		(39)			(39)		1,505	1,505			
100189066	ANAHEIM	CA		01/13/2025		4,988		(71)			(71)		4,917	4,917			
100189067	SEASIDE PARK	NJ		01/13/2025		4,153		(46)			(46)		4,107	4,107			
100189068	MIDDLETOWN	DE		01/13/2025		6,085		212			212		6,297	6,297			
100189070	LONGMONT	CO		01/13/2025		4,035		(101)			(101)		3,934	3,934			
100189071	VENTNOR CITY	NJ		01/13/2025		4,152		(136)			(136)		4,016	4,016			
100189072	PLANTATION	FL		01/13/2025		3,941		(173)			(173)		3,768	3,768			
100189073	LAKE ORION	MI		01/13/2025		1,533		(66)			(66)		1,467	1,467			
100189074	MARGATE CITY	NJ		01/13/2025		5,415		(94)			(94)		5,321	5,321			
100189075	TALLAHASSEE	FL		01/13/2025		4,010		(37)			(37)		3,973	3,973			
100189076	BELL	FL		01/13/2025		1,612		(27)			(27)		1,585	1,585			
100189077	TALLAHASSEE	FL		01/13/2025		3,794		(7)			(7)		3,787	3,787			
100189078	CONROE	TX		01/13/2025		1,351		(29)			(29)		1,322	1,322			
100189079	MANSFIELD	MA		01/13/2025		16,881		(492)			(492)		16,389	16,389			
100189080	LAWRENCEVILLE	GA		01/13/2025		6,308		(179)			(179)		6,129	6,129			
100189081	NEW BERN	NC		01/13/2025		4,240		(61)			(61)		4,179	4,179			
100189082	MIAMI	FL		01/13/2025		5,892		(97)			(97)		5,795	5,795			
100189084	ANGEL FIRE	NM		01/13/2025		6,164		(211)			(211)		5,953	5,953			
100189085	CANYON COUNTRY	CA		01/13/2025		2,897		(106)			(106)		2,791	2,791			
100189086	MAGGIE VALLEY	NC		01/13/2025		3,369		(55)			(55)		3,314	3,314			
100189087	MELBOURNE	FL		01/13/2025		3,337		(73)			(73)		3,264	3,264			
100189088	PALMYRA	VA		01/13/2025		6,118		(160)			(160)		5,958	5,958			
100189089	MESA	AZ		01/13/2025		5,316		(91)			(91)		5,225	5,225			
100189090	DOTHAN	AL		01/13/2025		2,977		(71)			(71)		2,906	2,906			
100189091	LAKE ARROWHEAD	CA		01/13/2025		4,944		(78)			(78)		4,866	4,866			
100189092	VALENCIA	CA		01/13/2025		7,895		(190)			(190)		7,705	7,705			
100189093	MILTON	FL		01/13/2025		2,197		(48)			(48)		2,149	2,149			
100189095	WASHINGTON TERRACE	UT		01/13/2025		2,324		(69)			(69)		2,255	2,255			
100189096	NORTH ATTLEBORO	MA		01/13/2025		4,209		(45)			(45)		4,164	4,164			
100189097	MATTHEWS	NC		01/13/2025		1,349		(62)			(62)		1,287	1,287			
100189101	MARIETTA	GA		01/13/2025		5,734		(239)			(239)		5,495	5,495			
100189102	FREMONT	NC		01/13/2025		1,785		(38)			(38)		1,747	1,747			
100189103	MERRIMACK	NH		01/13/2025		2,415		(74)			(74)		2,341	2,341			
100189104	MERIDIAN	ID		01/13/2025		2,332		(99)			(99)		2,233	2,233			
100189105	LIVONIA	MI		01/13/2025		1,817		(67)			(67)		1,750	1,750			
100189106	CINCINNATI	OH		01/13/2025		1,392		(56)			(56)		1,336	1,336			
100189107	CROWN POINT	IN		01/13/2025		1,603		(71)			(71)		1,532	1,532			
100189108	HOUSTON	TX		01/13/2025		13,393		(336)			(336)		13,057	13,057			
100189109	LINDENWOLD	NJ		01/13/2025		1,405		(37)			(37)		1,368	1,368			
100189110	FREDERICA	DE		01/13/2025		1,450		(29)			(29)		1,421	1,421			
100189113	LACKAWAXEN	PA		01/13/2025		2,771		8			8		2,779	2,779			
100189114	MESA	AZ		01/13/2025		4,012		(46)			(46)		3,966	3,966			
100189115	BUTTERNUT	WI		01/13/2025		2,319		(14)			(14)		2,305	2,305			
100189116	DAWSONVILLE	GA		01/13/2025		2,700		(34)			(34)		2,666	2,666			
100189117	PROVO	UT		01/13/2025		3,234		284			284		3,518	3,518			
100189118	PROVO	UT		01/13/2025		3,234		284			284		3,518	3,518			
100189119	FAYETTEVILLE	GA		01/13/2025		5,066		(80)			(80)		4,986	4,986			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189120	WINCHESTER	CA		01/13/2025		5,865		638			638		6,503	6,503			
100189121	ROUND ROCK	TX		01/13/2025		196,491		380			380		196,871	196,871			
100189122	FORNEY	TX		01/13/2025		3,526		(81)			(81)		3,445	3,445			
100189123	MOUNTAIN HOUSE	CA		01/13/2025		6,870		625			625		7,495	7,495			
100189124	PHOENIX	AZ		01/13/2025		2,807		31			31		2,838	2,838			
100189125	SUFFOLK	VA		01/13/2025		2,698		77			77		2,775	2,775			
100189126	MENIFEE	CA		01/13/2025		10,853		(87)			(87)		10,766	10,766			
100189127	NAMPA	ID		01/13/2025		2,191		(53)			(53)		2,138	2,138			
100189129	THREE RIVERS	CA		01/13/2025		5,232		(141)			(141)		5,091	5,091			
100189130	RENO	NV		01/13/2025		3,587		(110)			(110)		3,477	3,477			
100189131	OXNARD	CA		01/13/2025		4,684		(132)			(132)		4,552	4,552			
100189132	MENIFEE	CA		01/13/2025		3,166		(97)			(97)		3,069	3,069			
100189133	BUFORD	GA		01/13/2025		2,938		(34)			(34)		2,904	2,904			
100189134	BELLE ISLE	FL		01/13/2025		7,484		(177)			(177)		7,307	7,307			
100189135	HENDERSONVILLE	NC		01/13/2025		2,964		217			217		3,181	3,181			
100189136	THE WOODLANDS	TX		01/13/2025		2,412		(87)			(87)		2,325	2,325			
100189137	HOFFMAN EST	IL		01/13/2025		1,876		(63)			(63)		1,813	1,813			
100189138	WASHINGTON	DC		01/13/2025		3,308		(104)			(104)		3,204	3,204			
100189139	BREMERTON	WA		01/13/2025		3,766		49			49		3,815	3,815			
100189140	JOSHUA TREE	CA		01/13/2025		2,931		(88)			(88)		2,843	2,843			
100189141	BETHEL	ME		01/13/2025		4,608		(87)			(87)		4,521	4,521			
100189142	WESTFIELD	IN		01/13/2025		13,286		(221)			(221)		13,065	13,065			
100189143	LAWRENCEVILLE	GA		01/13/2025		2,637		(80)			(80)		2,557	2,557			
100189144	TUCSON	AZ		01/13/2025		1,889		(60)			(60)		1,829	1,829			
100189145	OCALA	FL		01/13/2025		2,369		288			288		2,657	2,657			
100189146	RICHMOND	VA		01/13/2025		2,124		(63)			(63)		2,061	2,061			
100189147	OCALA	FL		01/13/2025		2,150		261			261		2,411	2,411			
100189149	FORT WORTH	TX		01/13/2025		2,080		(61)			(61)		2,019	2,019			
100189150	CYPRESS	TX		01/13/2025		3,075		(20)			(20)		3,055	3,055			
100189151	CARRABASSETT VALLEY	ME		01/13/2025		1,897		(54)			(54)		1,843	1,843			
100189152	TULARE	CA		01/13/2025		2,539		(17)			(17)		2,522	2,522			
100189153	BUFORD	GA		01/13/2025		3,284		(55)			(55)		3,229	3,229			
100189154	STAFFORD	VA		01/13/2025		3,070		(64)			(64)		3,006	3,006			
100189155	HENDERSON	NV		01/13/2025		2,408		(48)			(48)		2,360	2,360			
100189156	SAN DIEGO	CA		01/13/2025		8,698		(144)			(144)		8,554	8,554			
100189157	TACOMA	WA		01/13/2025		6,015		(153)			(153)		5,862	5,862			
100189158	S SALT LAKE	UT		01/13/2025		2,774		(71)			(71)		2,703	2,703			
100189159	NOKOMIS	FL		01/13/2025		5,643		246			246		5,889	5,889			
100189160	CAMDEN	ME		01/13/2025		3,189		(92)			(92)		3,097	3,097			
100189161	SAN TAN VALLEY	AZ		01/13/2025		2,636		(75)			(75)		2,561	2,561			
100189162	RIVERSIDE	CA		01/13/2025		3,770		(108)			(108)		3,662	3,662			
100189164	JAFFREY	NH		01/13/2025		2,847		(82)			(82)		2,765	2,765			
100189165	CROSSVILLE	TN		01/13/2025		3,764		(108)			(108)		3,656	3,656			
100189166	TOWSON	MD		01/13/2025		1,754		12			12		1,766	1,766			
100189168	DAYTONA BEACH	FL		01/13/2025		2,519		(72)			(72)		2,447	2,447			
100189169	ORANGEVALE	CA		01/13/2025		3,041		(96)			(96)		2,945	2,945			
100189170	MINERAL BLUFF	GA		01/13/2025		3,746		(118)			(118)		3,628	3,628			
100189171	VINELAND	NJ		01/13/2025		2,385		(76)			(76)		2,309	2,309			
100189172	ROHNERT PARK	CA		01/13/2025		4,984		(164)			(164)		4,820	4,820			
100189173	WILLIAMSBURG	VA		01/13/2025		2,718		(90)			(90)		2,628	2,628			
100189174	DAHLONEGA	GA		01/13/2025		2,732		(86)			(86)		2,646	2,646			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189175	DAWSONVILLE	GA		01/13/2025		2,097		(76)			(76)		2,021	2,021			
100189177	PORT WENTWRTH	GA		01/13/2025		2,068		(53)			(53)		2,015	2,015			
100189178	MEDFORD	OR		01/13/2025		25,447		(800)			(800)		24,647	24,647			
100189179	LONGBOAT KEY	FL		01/13/2025		6,005		(102)			(102)		5,903	5,903			
100189180	HIGHLAND	IN		01/13/2025		1,449		(10)			(10)		1,439	1,439			
100189181	ELIZABETH	NJ		01/13/2025		6,526		(46)			(46)		6,480	6,480			
100189182	PORTLAND	OR		01/13/2025		2,799		(88)			(88)		2,711	2,711			
100189183	HOWELL	NJ		01/13/2025		3,509		(74)			(74)		3,435	3,435			
100189184	GREAT CACAPON	WV		01/13/2025		2,156		(67)			(67)		2,089	2,089			
100189185	COLLEGE STATION	TX		01/13/2025		5,113		(92)			(92)		5,021	5,021			
100189186	LYNCHBURG	VA		01/13/2025		20,581		(541)			(541)		20,040	20,040			
100189187	FORT WORTH	TX		01/13/2025		1,929		(70)			(70)		1,859	1,859			
100189188	ABILENE	TX		01/13/2025		18,305		(609)			(609)		17,696	17,696			
100189191	HOUSTON	TX		01/13/2025		2,866		(72)			(72)		2,794	2,794			
100189193	TALLAHASSEE	FL		01/13/2025		5,056		135			135		5,191	5,191			
100189194	CLAREMORE	OK		01/13/2025		1,419		(3)			(3)		1,416	1,416			
100189195	MOYOCK	NC		01/13/2025		3,807		(35)			(35)		3,772	3,772			
100189196	CRESTED BUTTE	CO		01/13/2025		5,129		22			22		5,151	5,151			
100189197	AVE MARIA	FL		01/13/2025		3,418		17			17		3,435	3,435			
100189198	INDIO	CA		01/13/2025		2,801		(59)			(59)		2,742	2,742			
100189199	INDIO	CA		01/13/2025		2,877		(54)			(54)		2,823	2,823			
100189200	LYNN	MA		01/13/2025		9,112		(98)			(98)		9,014	9,014			
100189201	INDIO	CA		01/13/2025		2,307		(49)			(49)		2,258	2,258			
100189202	MISSOURI CITY	TX		01/13/2025		2,336		(5)			(5)		2,331	2,331			
100189203	CHEYENNE	WY		01/13/2025		4,012		(69)			(69)		3,943	3,943			
100189204	LAKE LOTAWANA	MO		01/13/2025		2,870		(66)			(66)		2,804	2,804			
100189206	CONCORD	NC		01/13/2025		3,171		72			72		3,243	3,243			
100189207	PARK RIDGE	IL		01/13/2025		2,787		(84)			(84)		2,703	2,703			
100189209	AUSTIN	TX		01/13/2025		2,506		(12)			(12)		2,494	2,494			
100189210	GLASSBORO	NJ		01/13/2025		31,145		(949)			(949)		30,196	30,196			
100189211	CHESAPEAKE	VA		01/13/2025		2,874		(70)			(70)		2,804	2,804			
100189212	CHATTANOOGA	TN		01/13/2025		2,827		(79)			(79)		2,748	2,748			
100189213	LOWRY CROSSING	TX		01/13/2025		262,716		(11,511)	68		(11,579)		251,137	251,056		(81)	(81)
100189214	MADISON	WI		01/13/2025		2,666		(3)			(3)		2,663	2,663			
100189215	SAN JOSE	CA		01/13/2025		6,159		(103)			(103)		6,056	6,056			
100189216	FORT WORTH	TX		01/13/2025		1,920		(53)			(53)		1,867	1,867			
100189217	OCEAN CITY	MD		01/13/2025		4,204		(70)			(70)		4,134	4,134			
100189218	MODESTO	CA		01/13/2025		4,012		(84)			(84)		3,928	3,928			
100189219	CHARLOTTE	NC		01/13/2025		3,017		(16)			(16)		3,001	3,001			
100189220	MCKINNEY	TX		01/13/2025		2,164		(25)			(25)		2,139	2,139			
100189222	ROUND ROCK	TX		01/13/2025		2,122		(40)			(40)		2,082	2,082			
100189223	SPOKANE	WA		01/13/2025		9,748		(164)			(164)		9,584	9,584			
100189224	ARLINGTON	TX		01/13/2025		2,060		(53)			(53)		2,007	2,007			
100189225	NEWARK	CA		01/13/2025		5,065		(107)			(107)		4,958	4,958			
100189226	LAS VEGAS	NV		01/13/2025		3,953		(51)			(51)		3,902	3,902			
100189227	OLD BRIDGE	NJ		01/13/2025		3,672		(51)			(51)		3,621	3,621			
100189228	RUTHERFORD	NJ		01/13/2025		6,667		(92)			(92)		6,575	6,575			
100189229	BEACH HAVEN	NJ		01/13/2025		6,118		(136)			(136)		5,982	5,982			
100189230	SEATTLE	WA		01/13/2025		4,050		(90)			(90)		3,960	3,960			
100189231	WEST WARWICK	RI		01/13/2025		3,563		(107)			(107)		3,456	3,456			
100189232	HAYWARD	CA		01/13/2025		6,708		(220)			(220)		6,488	6,488			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189233	PACIFIC	WA		01/13/2025		6,757		249			249		7,006	7,006			
100189234	TEMPLE	TX		01/13/2025		2,371		(59)			(59)		2,312	2,312			
100189235	SCOTTSDALE	AZ		01/13/2025		7,274		37			37		7,311	7,311			
100189236	BRADLEY BEACH	NJ		01/13/2025		7,126		(213)			(213)		6,913	6,913			
100189237	POCATELLO	ID		01/13/2025		1,821		(78)			(78)		1,743	1,743			
100189238	DURHAM	NC		01/13/2025		2,473		(81)			(81)		2,392	2,392			
100189239	TWIN LAKES	WI		01/13/2025		2,519		(78)			(78)		2,441	2,441			
100189240	SAN FRANCISCO	CA		01/13/2025		3,779		(27)			(27)		3,752	3,752			
100189241	SOUTH JORDAN	UT		01/13/2025		4,399		(33)			(33)		4,366	4,366			
100189242	FALLBROOK	CA		01/13/2025		4,307		(77)			(77)		4,230	4,230			
100189243	BENTONVILLE	AR		01/13/2025		1,926		(45)			(45)		1,881	1,881			
100189244	DAVIE	FL		01/13/2025		12,489		(237)			(237)		12,252	12,252			
100189245	SILVER SPRING	MD		01/13/2025		3,851		(74)			(74)		3,777	3,777			
100189247	IONE	CA		01/13/2025		2,871		(64)			(64)		2,807	2,807			
100189248	VOLUNTOWN	CT		01/13/2025		1,917		(22)			(22)		1,895	1,895			
100189249	SALT LAKE CITY	UT		01/13/2025		3,826		(107)			(107)		3,719	3,719			
100189250	EDGEWATER	CO		01/13/2025		2,818		(66)			(66)		2,752	2,752			
100189251	LITTLE ELM	TX		01/13/2025		2,662		(50)			(50)		2,612	2,612			
100189252	WENTZVILLE	MO		01/13/2025		2,319		(54)			(54)		2,265	2,265			
100189253	WESTMINSTER	CO		01/13/2025		2,893		(67)			(67)		2,826	2,826			
100189254	CHARLOTTE	NC		01/13/2025		2,395		(53)			(53)		2,342	2,342			
100189255	PITTSBURG	CA		01/13/2025		5,240		(135)			(135)		5,105	5,105			
100189256	WESTERLY	RI		01/13/2025		6,067		(174)			(174)		5,893	5,893			
100189257	MADERA	CA		01/13/2025		85,341		(2,647)			(2,647)		82,694	82,592		(101)	(101)
100189258	PLANO	TX		01/13/2025		2,831		(88)			(88)		2,743	2,743			
100189259	APACHE JUNCTION	AZ		01/13/2025		3,006		(18)			(18)		2,988	2,988			
100189260	ALLENTOWN	PA		01/13/2025		2,025		(66)			(66)		1,959	1,959			
100189262	BROOKLINE	MA		01/13/2025		7,431		(103)			(103)		7,328	7,328			
100189263	KEYSTONE	CO		01/13/2025		6,048		(123)			(123)		5,925	5,925			
100189264	MCKINNEY	TX		01/13/2025		2,994		(32)			(32)		2,962	2,962			
100189265	SAN DIEGO	CA		01/13/2025		5,026		(115)			(115)		4,911	4,911			
100189266	APEX	NC		01/13/2025		46,271		(409)			(409)		45,862	45,862			
100189267	BRYSON CITY	NC		01/13/2025		18,031		(216)			(216)		17,815	17,815			
100189268	WESTFIELD	IN		01/13/2025		2,341		(22)			(22)		2,319	2,319			
100189269	FORT MYERS	FL		01/13/2025		2,250		(62)			(62)		2,188	2,188			
100189270	FOLSOM	CA		01/13/2025		5,393		(65)			(65)		5,328	5,328			
100189271	LOGAN	UT		01/13/2025		2,042		(42)			(42)		2,000	2,000			
100189272	PISCATAWAY	NJ		01/13/2025		1,922		(43)			(43)		1,879	1,879			
100189273	WHITE BEAR TOWNSHIP	MN		01/13/2025		2,163		(26)			(26)		2,137	2,137			
100189275	FORT COLLINS	CO		01/13/2025		4,831		(79)			(79)		4,752	4,752			
100189276	DELLWOOD	MN		01/13/2025		2,962		(52)			(52)		2,910	2,910			
100189277	PAGE	AZ		01/13/2025		3,973		(71)			(71)		3,902	3,902			
100189278	TACOMA	WA		01/13/2025		7,369		(47)			(47)		7,322	7,322			
100189279	SEATTLE	WA		01/13/2025		5,653		(92)			(92)		5,561	5,561			
100189280	DURHAM	NC		01/13/2025		3,149		(56)			(56)		3,093	3,093			
100189281	MONTGOMERY	TX		01/13/2025		4,171		(74)			(74)		4,097	4,097			
100189282	JOSHUA TREE	CA		01/13/2025		6,383		(111)			(111)		6,272	6,272			
100189283	SAINT GEORGE	UT		01/13/2025		2,886		(62)			(62)		2,824	2,824			
100189284	RANCHO CORDOVA	CA		01/13/2025		3,380		(72)			(72)		3,308	3,308			
100189285	STALLINGS	NC		01/13/2025		2,653		(47)			(47)		2,606	2,606			
100189287	ATLANTA	GA		01/13/2025		6,359		(136)			(136)		6,223	6,223			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189288	CORVALLIS	OR		01/13/2025		6,724		(167)			(167)		6,557	6,557			
100189289	LINDON	UT		01/13/2025		2,478		(61)			(61)		2,417	2,417			
100189290	WILMINGTON	NC		01/13/2025		4,954		(123)			(123)		4,831	4,831			
100189291	HOUGHTON LAKE	MI		01/13/2025		2,987		(74)			(74)		2,913	2,913			
100189292	DAWSONVILLE	GA		01/13/2025		2,490		(62)			(62)		2,428	2,428			
100189294	ST JOHNS	FL		01/13/2025		5,406		(139)			(139)		5,267	5,267			
100189296	COLTEWAH	TN		01/13/2025		225,694		(6,779)	46		(6,825)		218,869	218,711		(158)	(158)
100189297	COLLEGE STATION	TX		01/13/2025		2,945		(76)			(76)		2,869	2,869			
100189298	CHAMPLIN	MN		01/13/2025		17,313		(448)			(448)		16,865	16,865			
100189299	CHULA VISTA	CA		01/13/2025		6,318		(129)			(129)		6,189	6,189			
100189300	BRIGHTON	MI		01/13/2025		3,022		(91)			(91)		2,931	2,931			
100189303	MANTECA	CA		01/13/2025		3,746		(125)			(125)		3,621	3,621			
100189304	CUMMING	GA		01/13/2025		3,090		(103)			(103)		2,987	2,987			
100189305	ASHFORD	WA		01/13/2025		3,256		(107)			(107)		3,149	3,149			
100189306	LIVERMORE	CA		01/13/2025		111,408		(4,042)			(4,042)		107,366	107,366			
100189308	MELISSA	TX		01/13/2025		2,379		(86)			(86)		2,293	2,293			
100189309	BALTIMORE	MD		01/13/2025		6,537		(266)			(266)		6,271	6,271			
100189311	AURORA	IL		01/13/2025		184,831		4,541	15		4,526		189,357	189,286		(71)	(71)
100189312	CROSSVILLE	TN		01/13/2025		2,344		(54)			(54)		2,290	2,290			
100189313	PHILADELPHIA	PA		01/13/2025		1,992		(62)			(62)		1,930	1,930			
100189314	LAKE BLUFF	IL		01/13/2025		2,275		(70)			(70)		2,205	2,205			
100189315	GEORGETOWN	TX		01/13/2025		217,098		(4,196)			(4,196)		212,902	212,902			
100189316	NEW LONDON	CT		01/13/2025		1,920		(60)			(60)		1,860	1,860			
100189317	DEWEY	AZ		01/13/2025		5,294		(47)			(47)		5,247	5,247			
100189318	LA JOLLA	CA		01/13/2025		5,079		(51)			(51)		5,028	5,028			
100189319	DAUPHIN ISLAND	AL		01/13/2025		281,464		(6,413)	73		(6,486)		274,978	274,576		(402)	(402)
100189320	ORLANDO	FL		01/13/2025		84,936		636			636		85,572	85,572			
100189322	MYRTLE BEACH	SC		01/13/2025		3,206		(65)			(65)		3,141	3,141			
100189323	MESA	AZ		01/13/2025		4,530		(24)			(24)		4,506	4,506			
100189324	SALT LAKE CITY	UT		01/13/2025		72,056		(499)			(499)		71,557	71,557			
100189325	PRINCETON	TX		01/13/2025		2,604		(41)			(41)		2,563	2,563			
100189326	MESA	AZ		01/13/2025		4,641		(25)			(25)		4,616	4,616			
100189327	MILLCREEK	UT		01/13/2025		4,292		(42)			(42)		4,250	4,250			
100189328	SAN DIEGO	CA		01/13/2025		6,640		(139)			(139)		6,501	6,501			
100189329	BLOOMFIELD	NJ		01/13/2025		3,415		(72)			(72)		3,343	3,343			
100189330	AVONDALE	AZ		01/13/2025		27,936		(678)			(678)		27,258	27,258			
100189331	RANSON	WV		01/13/2025		1,880		(77)			(77)		1,803	1,803			
100189333	IDAHO SPRINGS	CO		01/13/2025		2,597		(66)			(66)		2,531	2,531			
100189334	AUSTIN	TX		01/13/2025		2,971		(97)			(97)		2,874	2,874			
100189336	ANAHEIM	CA		01/13/2025		170,449		(2,268)			(2,268)		168,181	168,181			
100189337	HINGHAM	MA		01/13/2025		4,840		(90)			(90)		4,750	4,750			
100189338	LAVALLETTE	NJ		01/13/2025		3,819		(80)			(80)		3,739	3,739			
100189339	APEX	NC		01/13/2025		3,280		(73)			(73)		3,207	3,207			
100189340	RODANTHE	NC		01/13/2025		7,015		(122)			(122)		6,893	6,893			
100189341	GROVER BEACH	CA		01/13/2025		9,154		(202)			(202)		8,952	8,952			
100189343	CLOVIS	CA		01/13/2025		3,522		(74)			(74)		3,448	3,448			
100189345	NIPOMO	CA		01/13/2025		9,796		(249)			(249)		9,547	9,547			
100189346	CLOVIS	CA		01/13/2025		3,336		(85)			(85)		3,251	3,251			
100189347	HOWELL	NJ		01/13/2025		4,077		(104)			(104)		3,973	3,973			
100189349	HONOLULU	HI		01/13/2025		417,611		(9,190)			(9,190)		408,421	408,421			
100189350	LAKEWOOD RANCH	FL		01/13/2025		27,129		(838)			(838)		26,291	26,291			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189351	APACHE JCT	AZ		01/13/2025		17,705		(548)			(548)		17,157	17,157			
100189352	FRESNO	CA		01/13/2025		3,225		(110)			(110)		3,115	3,115			
100189353	APACHE JUNCTION	AZ		01/13/2025		2,433		(49)			(49)		2,384	2,384			
100189354	FRESNO	CA		01/13/2025		3,498		60			60		3,558	3,558			
100189356	CORRYTON	TN		01/13/2025		2,073		(40)			(40)		2,033	2,033			
100189357	EDEN PRAIRIE	MN		01/14/2025		114,825		(4,854)			(4,854)		109,971	109,971			
100189358	SALEM	NH		01/14/2025		5,376		(137)			(137)		5,239	5,239			
100189359	SPRING	TX		01/14/2025		4,014		(2)			(2)		4,012	4,012			
100189362	COLUMBUS	GA		01/14/2025		2,651		(22)			(22)		2,629	2,629			
100189363	RICHMOND	TX		01/14/2025		3,231		(161)			(161)		3,070	3,070			
100189367	PHOENIX	AZ		01/14/2025		3,829		(28)			(28)		3,801	3,801			
100189368	NORTH FORT MYERS	FL		01/14/2025		1,066		(33)			(33)		1,033	1,033			
100189370	CAMARILLO	CA		01/14/2025		29,318		(1,086)			(1,086)		28,232	28,232			
100189373	ROYSTON	GA		01/14/2025		2,200		(72)			(72)		2,128	2,128			
100189374	SCOTTSDALE	AZ		01/14/2025		2,657		(93)			(93)		2,564	2,564			
100189375	TEMECULA	CA		01/14/2025		7,056		(260)			(260)		6,796	6,796			
100189377	JONESBORO	GA		01/14/2025		1,053		(42)			(42)		1,011	1,011			
100189378	SARASOTA	FL		01/14/2025		1,470		(67)			(67)		1,403	1,403			
100189379	ANDERSON	SC		01/14/2025		1,574		(75)			(75)		1,499	1,499			
100189380	NORTH PORT	FL		01/14/2025		2,495		(33)			(33)		2,462	2,462			
100189381	CLAWSON	MI		01/14/2025		1,040		(48)			(48)		992	992			
100189382	SAN FRANCISCO	CA		01/14/2025		8,129		(320)			(320)		7,809	7,809			
100189383	WESTMINSTER	CA		01/14/2025		10,335		(314)			(314)		10,021	10,021			
100189384	CORONA	CA		01/14/2025		3,507		(123)			(123)		3,384	3,384			
100189385	RENTON	WA		01/14/2025		2,770		(129)			(129)		2,641	2,641			
100189386	SAN JUAN CAPISTRANO	CA		01/14/2025		6,581		(41)			(41)		6,540	6,540			
100189388	CLEVELAND	TX		01/14/2025		1,711		(68)			(68)		1,643	1,643			
100189389	GOOSE CREEK	SC		01/14/2025		1,883		(102)			(102)		1,781	1,781			
100189390	POMPANO BEACH	FL		01/14/2025		1,763		(69)			(69)		1,694	1,694			
100189391	WESTLAKE VILLAGE	CA		01/14/2025		2,972		(42)			(42)		2,930	2,930			
100189393	SAN CLEMENTE	CA		01/14/2025		5,027		(60)			(60)		4,967	4,967			
100189394	MIAMI	FL		01/14/2025		5,839		(283)			(283)		5,556	5,556			
100189395	FORT WORTH	TX		01/14/2025		1,209		(58)			(58)		1,151	1,151			
100189396	DULUTH	GA		01/14/2025		1,066,222		(16,784)			(16,784)		1,049,438	1,049,438			
100189397	OCALA	FL		01/14/2025		1,466		(70)			(70)		1,396	1,396			
100189399	COTTONWOOD	AZ		01/14/2025		2,644		(75)			(75)		2,569	2,569			
100189400	ROYSTON	GA		01/14/2025		2,036		(61)			(61)		1,975	1,975			
100189401	MADERA	CA		01/14/2025		1,396		(53)			(53)		1,343	1,343			
100189402	MIDLAND	TX		01/14/2025		3,152		(150)			(150)		3,002	3,002			
100189403	TAHOE CITY	CA		01/14/2025		6,554		(56)			(56)		6,498	6,498			
100189404	EL DORADO HILLS	CA		01/14/2025		6,852		(198)			(198)		6,654	6,654			
100189406	CALIMESA	CA		01/14/2025		2,382		(34)			(34)		2,348	2,348			
100189407	WALLER	TX		01/14/2025		3,051		(43)			(43)		3,008	3,008			
100189408	SAN DIEGO	CA		01/14/2025		4,643		(221)			(221)		4,422	4,422			
100189409	KISSIMMEE	FL		01/14/2025		4,515		(186)			(186)		4,329	4,329			
100189410	BOGART	GA		01/14/2025		3,758		(30)			(30)		3,728	3,728			
100189412	FLEMINGTON	NJ		01/14/2025		5,433		(186)			(186)		5,247	5,247			
100189413	SUMMERVILLE	SC		01/14/2025		2,035		(97)			(97)		1,938	1,938			
100189414	TEANECK	NJ		01/14/2025		3,006		(44)			(44)		2,962	2,962			
100189417	HYPOLUXO	FL		01/14/2025		1,021		(51)			(51)		970	970			
100189419	BISCAYNE PARK	FL		01/14/2025		6,860		(161)			(161)		6,699	6,699			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189422	MADISON	CT		01/14/2025		3,366		(89)			(89)		3,277	3,277			
100189423	NEW WASHOE CITY	NV		01/14/2025		17,365		(556)			(556)		16,809	16,809			
100189424	MIROMAR LAKES	FL		01/14/2025		4,935		(201)			(201)		4,734	4,734			
100189425	REDMOND	WA		01/14/2025		3,507		(114)			(114)		3,393	3,393			
100189426	DOUGLAS	MI		01/14/2025		5,160		(52)			(52)		5,108	5,108			
100189427	BELLINGHAM	WA		01/14/2025		4,960		(106)			(106)		4,854	4,854			
100189428	MILWAUKIE	OR		01/14/2025		2,739		(101)			(101)		2,638	2,638			
100189429	OCEAN SHORES	WA		01/14/2025		5,191		(128)			(128)		5,063	5,063			
100189430	UPPERCO	MD		01/14/2025		4,549		(354)			(354)		4,195	4,195			
100189431	STATEN ISLAND	NY		01/14/2025		4,455		(59)			(59)		4,396	4,396			
100189432	BETHLEHEM	GA		01/14/2025		2,078		(72)			(72)		2,006	2,006			
100189433	PEARL RIVER	LA		01/14/2025		1,167		(56)			(56)		1,111	1,111			
100189434	HILTON HEAD ISLAND	SC		01/14/2025		3,030		(96)			(96)		2,934	2,934			
100189435	REDMOND	WA		01/14/2025		3,528		(80)			(80)		3,448	3,448			
100189436	CHARLOTTE	NC		01/14/2025		2,887		(103)			(103)		2,784	2,784			
100189437	FITCHBURG	MA		01/14/2025		1,170		(20)			(20)		1,150	1,150			
100189438	MURRIETA	CA		01/14/2025		3,553		(58)			(58)		3,495	3,495			
100189439	SAN FRANCISCO	CA		01/14/2025		19,675		(418)			(418)		19,257	19,257			
100189441	SIMI VALLEY	CA		01/14/2025		5,325		(124)			(124)		5,201	5,201			
100189444	HENDERSON	NV		01/14/2025		5,222		(249)			(249)		4,973	4,973			
100189445	NAPLES	FL		01/14/2025		1,842		(55)			(55)		1,787	1,787			
100189446	FORT MYERS	FL		01/14/2025		2,691		(78)			(78)		2,613	2,613			
100189447	GREENVILLE	NC		01/14/2025		1,012		(39)			(39)		973	973			
100189448	CLOVIS	CA		01/14/2025		2,540		(121)			(121)		2,419	2,419			
100189451	CLINTON	MD		01/15/2025		2,672		(127)			(127)		2,545	2,545			
100189452	CHARLESTOWN	IN		01/15/2025		1,428		(37)			(37)		1,391	1,391			
100189454	METAIRIE	LA		01/15/2025		2,251		(36)			(36)		2,215	2,215			
100189455	BRIARCLIFF MANOR	NY		01/15/2025		5,256		(160)			(160)		5,096	5,096			
100189456	MIAMI BEACH	FL		01/15/2025		1,121		(53)			(53)		1,068	1,068			
100189457	HOUSTON	TX		01/15/2025		1,711		(81)			(81)		1,630	1,630			
100189458	HOUSTON	TX		01/15/2025		1,089		(52)			(52)		1,037	1,037			
100189459	NAPLES	FL		01/15/2025		4,641		(162)			(162)		4,479	4,479			
100189460	AURORA	CO		01/15/2025		1,776		(85)			(85)		1,691	1,691			
100189461	SAN DIEGO	CA		01/15/2025		12,227		(470)			(470)		11,757	11,757			
100189462	NAVARRE	FL		01/15/2025		5,461		(154)			(154)		5,307	5,307			
100189464	ROCKY MOUNT	NC		01/15/2025		1,202		(57)			(57)		1,145	1,145			
100189465	IRVING	TX		01/15/2025		2,180		(39)			(39)		2,141	2,141			
100189466	HUDSON	NH		01/15/2025		5,557		(43)			(43)		5,514	5,514			
100189467	LANCASTER	PA		01/15/2025		1,517		(14)			(14)		1,503	1,503			
100189468	HOMESTEAD	FL		01/15/2025		835		(40)			(40)		795	795			
100189469	HOMESTEAD	FL		01/15/2025		129,736		(1,203)			(1,203)		128,533	128,533			
100189471	BLANCO	TX		01/15/2025		2,334		(17)			(17)		2,317	2,317			
100189473	HOUSTON	TX		01/15/2025		1,379		(24)			(24)		1,355	1,355			
100189474	NORTH PORT	FL		01/15/2025		2,300		(96)			(96)		2,204	2,204			
100189475	STATEN ISLAND	NY		01/15/2025		4,315		(84)			(84)		4,231	4,231			
100189476	TAMPA	FL		01/15/2025		4,680		(141)			(141)		4,539	4,539			
100189478	YARDLEY	PA		01/15/2025		4,219		(58)			(58)		4,161	4,161			
100189479	COLUMBUS	OH		01/15/2025		892		(41)			(41)		851	851			
100189480	MIAMI	FL		01/15/2025		4,716		135			135		4,851	4,851			
100189481	DELRAY BEACH	FL		01/15/2025		1,015		(48)			(48)		967	967			
100189482	NEW BRITAIN	CT		01/15/2025		731		(20)			(20)		711	711			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189483	BELLMORE	NY		01/15/2025		4,340		(129)			(129)		4,211	4,211			
100189488	CONYERS	GA		01/15/2025		2,319		(47)			(47)		2,272	2,272			
100189491	APOPKA	FL		01/15/2025		3,116		(127)			(127)		2,989	2,989			
100189492	FUQUAY VARINA	NC		01/15/2025		6,694		(232)			(232)		6,462	6,462			
100189495	SANGER	CA		01/15/2025		2,032		(20)			(20)		2,012	2,012			
100189496	LAWRENCE	KS		01/15/2025		2,196		(82)			(82)		2,114	2,114			
100189497	EASTVALE	CA		01/15/2025		5,840		(88)			(88)		5,752	5,752			
100189501	CHINO HILLS	CA		01/15/2025		3,943		(81)			(81)		3,862	3,862			
100189502	MENTONE	CA		01/15/2025		1,437		(36)			(36)		1,401	1,401			
100189503	LAWRENCEVILLE	GA		01/15/2025		3,741		(121)			(121)		3,620	3,620			
100189504	TALLAHASSEE	FL		01/15/2025		2,874		(103)			(103)		2,771	2,771			
100189505	MENTONE	CA		01/15/2025		1,639		(40)			(40)		1,599	1,599			
100189507	PLANO	TX		01/15/2025		3,655		(70)			(70)		3,585	3,585			
100189510	ELK GROVE	CA		01/15/2025		5,701		(19)			(19)		5,682	5,682			
100189511	DALHART	TX		01/15/2025		641		(12)			(12)		629	629			
100189512	CORONA	CA		01/15/2025		3,529		(127)			(127)		3,402	3,402			
100189513	CHANDLER	AZ		01/15/2025		2,167		(79)			(79)		2,088	2,088			
100189514	HENDERSON	NV		01/15/2025		3,279		(105)			(105)		3,174	3,174			
100189515	MONROE	NY		01/15/2025		2,426		(6)			(6)		2,420	2,420			
100189516	ANDERSON	SC		01/15/2025		8,679		(229)			(229)		8,450	8,450			
100189518	EGG HARBOR TOWNSHIP	NJ		01/15/2025		2,762		(106)			(106)		2,656	2,656			
100189519	NEW HAVEN	CT		01/15/2025		2,674		(107)			(107)		2,567	2,567			
100189520	BERGENFIELD	NJ		01/15/2025		7,642		(93)			(93)		7,549	7,549			
100189522	LOCKHART	TX		01/15/2025		1,660		(72)			(72)		1,588	1,588			
100189525	BRIDGEPORT	MI		01/15/2025		605		(28)			(28)		577	577			
100189526	SMITHSBURG	MD		01/15/2025		1,156		(53)			(53)		1,103	1,103			
100189528	SUMMIT	NY		01/15/2025		1,284		(32)			(32)		1,252	1,252			
100189529	NILES	OH		01/15/2025		1,449		(52)			(52)		1,397	1,397			
100189530	RANCHO CUCAMONGA	CA		01/15/2025		4,661		(116)			(116)		4,545	4,545			
100189531	HUNTINGTON BEACH	CA		01/16/2025		10,280		(252)			(252)		10,028	10,028			
100189532	SPANISH FORK	UT		01/16/2025		2,749		(79)			(79)		2,670	2,670			
100189533	GREELEY	CO		01/16/2025		1,774		(84)			(84)		1,690	1,690			
100189534	YOUNTVILLE	CA		01/16/2025		10,485		(199)			(199)		10,286	10,286			
100189535	BOONSBORO	MD		01/16/2025		2,283		(94)			(94)		2,189	2,189			
100189538	MONTESANO	WA		01/16/2025		3,364		(23)			(23)		3,341	3,341			
100189540	LAKE ISABELLA	CA		01/16/2025		92,864		(4,422)			(4,422)		88,442	88,442			
100189544	ALTO	NM		01/16/2025		4,342		(124)			(124)		4,218	4,218			
100189545	AUSTIN	TX		01/16/2025		4,980		(107)			(107)		4,873	4,873			
100189547	GOODYEAR	AZ		01/16/2025		2,893		(109)			(109)		2,784	2,784			
100189548	ST PETERSBURG	FL		01/16/2025		6,114		(33)			(33)		6,081	6,081			
100189549	MIAMI	FL		01/16/2025		5,147		(139)			(139)		5,008	5,008			
100189550	POST FALLS	ID		01/16/2025		6,381		(263)			(263)		6,118	6,118			
100189551	SAN DIEGO	CA		01/16/2025		6,824		(91)			(91)		6,733	6,733			
100189553	PASO ROBLES	CA		01/16/2025		5,510		(71)			(71)		5,439	5,439			
100189554	CHICAGO	IL		01/16/2025		22,857		(1,088)			(1,088)		21,769	21,769			
100189556	JERSEY CITY	NJ		01/16/2025		5,642		(50)			(50)		5,592	5,592			
100189557	POINTBLANK	TX		01/16/2025		6,663		(132)			(132)		6,531	6,531			
100189558	QUEEN CREEK	AZ		01/16/2025		16,111		(248)			(248)		15,863	15,863			
100189559	ANDREWS	TX		01/16/2025		1,514		(56)			(56)		1,458	1,458			
100189560	ANTIOCH	CA		01/16/2025		2,260		(96)			(96)		2,164	2,164			
100189562	MANTECA	CA		01/16/2025		3,916		(120)			(120)		3,796	3,796			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189563	LUBBOCK	TX		01/16/2025		2,307		17			17		2,324	2,324			
100189566	SURPRISE	AZ		01/17/2025		309		(7)			(7)		302	302			
100189569	NORCROSS	GA		01/17/2025		2,423		28			28		2,451	2,451			
100189570	LAS VEGAS	NV		01/17/2025		2,814		(54)			(54)		2,760	2,760			
100189572	KISSIMMEE	FL		01/17/2025		2,865		(34)			(34)		2,831	2,831			
100189573	WACO	TX		01/17/2025		984		(45)			(45)		939	939			
100189578	DES MOINES	IA		01/17/2025		1,160		(17)			(17)		1,143	1,143			
100189579	SAN JOSE	CA		01/17/2025		4,486		(139)			(139)		4,347	4,347			
100189581	RIALTO	CA		01/17/2025		4,279		39			39		4,318	4,318			
100189582	HESPERIA	CA		01/17/2025		2,971		(37)			(37)		2,934	2,934			
100189584	MIAMI	FL		01/17/2025		4,307		(6)			(6)		4,301	4,301			
100189590	MANASSAS	VA		01/17/2025		2,902		(48)			(48)		2,854	2,854			
100189592	SILSBEE	TX		01/17/2025		957		(46)			(46)		911	911			
100189594	MARGATE	FL		01/17/2025		2,828		13			13		2,841	2,841			
100189595	ANAHEIM	CA		01/17/2025		7,056		(162)			(162)		6,894	6,894			
100189597	CANTON	OH		01/17/2025		911		(20)			(20)		891	891			
100189599	COACHELLA	CA		01/17/2025		3,427		(18)			(18)		3,409	3,409			
100189601	ANNAPOLIS	MD		01/17/2025		1,767		(57)			(57)		1,710	1,710			
100189603	OCALA	FL		01/17/2025		1,208		31			31		1,239	1,239			
100189604	DRESDEN	TN		01/17/2025		844		(40)			(40)		804	804			
100189614	ARLINGTON	TX		01/17/2025		2,477		25			25		2,502	2,502			
100189615	SAN JACINTO	CA		01/17/2025		2,619		37			37		2,656	2,656			
100189618	LA HABRA	CA		01/17/2025		4,844		(69)			(69)		4,775	4,775			
100189619	TALLADEGA	AL		01/17/2025		366		13			13		379	379			
100189620	PORT SAINT LUCIE	FL		01/17/2025		2,491		(48)			(48)		2,443	2,443			
100189621	LEAGUE CITY	TX		01/17/2025		1,157		(55)			(55)		1,102	1,102			
100189622	JACKSONVILLE	FL		01/17/2025		1,387		(34)			(34)		1,353	1,353			
100189623	PARKLAND	FL		01/17/2025		7,271		(214)			(214)		7,057	7,057			
100189624	CHICAGO	IL		01/17/2025		1,222		(23)			(23)		1,199	1,199			
100189625	DENVER	CO		01/17/2025		2,513		(68)			(68)		2,445	2,445			
100189626	LA GRANGE	KY		01/17/2025		1,796		(67)			(67)		1,729	1,729			
100189627	OAKLAND	CA		01/17/2025		9,249		(329)			(329)		8,920	8,920			
100189630	CEDAR PARK	TX		01/17/2025		2,501		(119)			(119)		2,382	2,382			
100189631	COSTA MESA	CA		01/17/2025		9,474		(312)			(312)		9,162	9,162			
100189632	LOS ANGELES	CA		01/17/2025		3,138		(66)			(66)		3,072	3,072			
100189633	JULIAN	CA		01/17/2025		3,807		(91)			(91)		3,716	3,716			
100189635	HYATTSVILLE	MD		01/17/2025		3,021		(15)			(15)		3,006	3,006			
100189636	BALTIMORE	MD		01/17/2025		1,628		(71)			(71)		1,557	1,557			
100189638	SANTA ROSA	CA		01/17/2025		3,387		(146)			(146)		3,241	3,241			
100189639	FRAMINGHAM	MA		01/17/2025		3,356		(10)			(10)		3,346	3,346			
100189640	SUGAR GROVE	IL		01/17/2025		1,971		(94)			(94)		1,877	1,877			
100189641	GILBERT	AZ		01/17/2025		5,813		(178)			(178)		5,635	5,635			
100189642	LAS VEGAS	NV		01/17/2025		6,621		(131)			(131)		6,490	6,490			
100189643	CERES	CA		01/17/2025		4,462		(124)			(124)		4,338	4,338			
100189644	APPLE VALLEY	CA		01/17/2025		2,248		(103)			(103)		2,145	2,145			
100189646	LAKE ELSINORE	CA		01/17/2025		4,264		(179)			(179)		4,085	4,085			
100189647	OXNARD	CA		01/17/2025		3,673		(60)			(60)		3,613	3,613			
100189648	HAYWARD	CA		01/17/2025		3,458		(83)			(83)		3,375	3,375			
100189649	CORAL GABLES	FL		01/17/2025		2,451		(117)			(117)		2,334	2,334			
100189650	NORTH CHESTERFIELD	VA		01/17/2025		4,285		(116)			(116)		4,169	4,169			
100189651	ELBURN	IL		01/17/2025		61,612		(865)			(865)		60,747	60,747			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189652	GAITHERSBURG	MD		01/17/2025		1,204		(57)			(57)		1,147	1,147			
100189653	SIMI VALLEY	CA		01/17/2025		8,022		(195)			(195)		7,827	7,827			
100189654	SAN RAFAEL	CA		01/17/2025		5,015		(239)			(239)		4,776	4,776			
100189655	GILROY	CA		01/17/2025		5,512		(230)			(230)		5,282	5,282			
100189656	OKLAHOMA CITY	OK		01/17/2025		3,777		(153)			(153)		3,624	3,624			
100189657	SCOTTSDALE	AZ		01/17/2025		16,242		(418)			(418)		15,824	15,824			
100189659	HIALEAH	FL		01/17/2025		2,243		(107)			(107)		2,136	2,136			
100189660	HOSCHTON	GA		01/17/2025		2,600		(82)			(82)		2,518	2,518			
100189661	NORWALK	CA		01/17/2025		3,844		(166)			(166)		3,678	3,678			
100189662	TULARE	CA		01/17/2025		2,283		(72)			(72)		2,211	2,211			
100189663	COMMERCE CITY	CO		01/17/2025		3,469		(60)			(60)		3,409	3,409			
100189664	LAS VEGAS	NV		01/17/2025		1,432		(64)			(64)		1,368	1,368			
100189665	MARTINSBURG	WV		01/17/2025		5,534		(47)			(47)		5,487	5,487			
100189666	LAS VEGAS	NV		01/17/2025		1,216		(58)			(58)		1,158	1,158			
100189668	HOUSTON	TX		01/17/2025		1,485		(56)			(56)		1,429	1,429			
100189669	SIMI VALLEY	CA		01/17/2025		10,350		(209)			(209)		10,141	10,141			
100189670	BREA	CA		01/17/2025		3,064		(92)			(92)		2,972	2,972			
100189671	LAS VEGAS	NV		01/17/2025		3,770		(180)			(180)		3,590	3,590			
100189672	CHICAGO	IL		01/17/2025		1,177		(26)			(26)		1,151	1,151			
100189673	SIMI VALLEY	CA		01/17/2025		3,645		(135)			(135)		3,510	3,510			
100189674	CHARLOTTE	NC		01/17/2025		2,706		(129)			(129)		2,577	2,577			
100189675	HOUSTON	TX		01/17/2025		2,276		93			93		2,369	2,369			
100189676	CUMMING	GA		01/17/2025		8,873		(311)			(311)		8,562	8,562			
100189677	RANCHO CUCAMONGA	CA		01/17/2025		9,887		(241)			(241)		9,646	9,646			
100189678	HYATTSVILLE	MD		01/17/2025		2,099		(100)			(100)		1,999	1,999			
100189680	PLANTATION	FL		02/20/2025		4,558		39			39		4,597	4,597			
100189682	TEMPE	AZ		02/20/2025		2,857		(35)			(35)		2,822	2,822			
100189683	TOLLESON	AZ		02/20/2025		2,142		(20)			(20)		2,122	2,122			
100189684	RENO	NV		02/20/2025		2,428							2,428	2,428			
100189686	HOUSTON	TX		02/20/2025		2,196		6			6		2,202	2,202			
100189687	INDIAN WELLS	CA		02/20/2025		6,518		(166)			(166)		6,352	6,352			
100189688	GLENDORA	CA		02/20/2025		8,754		(80)			(80)		8,674	8,674			
100189689	OXNARD	CA		02/20/2025		5,056		(37)			(37)		5,019	5,019			
100189691	PISCATAWAY	NJ		02/20/2025		5,663		(61)			(61)		5,602	5,602			
100189692	WOODSTOCK	GA		02/20/2025		3,692		15			15		3,707	3,707			
100189693	SANTA CLARA	CA		02/20/2025		5,504		(31)			(31)		5,473	5,473			
100189694	WASILLA	AK		02/20/2025		4,720		1			1		4,721	4,721			
100189695	ELK GROVE VILLAGE	IL		02/20/2025		3,894		37			37		3,931	3,931			
100189696	JACKSONVILLE	FL		02/20/2025		1,701		(32)			(32)		1,669	1,669			
100189698	TOOELE	UT		02/20/2025		2,464		(26)			(26)		2,438	2,438			
100189699	RIMROCK	AZ		02/20/2025		2,130		(45)			(45)		2,085	2,085			
100189700	TOMS RIVER	NJ		02/20/2025		2,661		39			39		2,700	2,700			
100189701	SAN JOSE	CA		02/20/2025		5,409		(10)			(10)		5,399	5,399			
100189702	DOWNERS GROVE	IL		02/20/2025		2,186		(35)			(35)		2,151	2,151			
100189703	CHICAGO HEIGHTS	IL		02/20/2025		1,235		(32)			(32)		1,203	1,203			
100189704	UPPER MARLBORO	MD		02/20/2025		77,763		1,274			1,274		79,037	79,037			
100189705	LA QUINTA	CA		02/20/2025		2,484		(70)			(70)		2,414	2,414			
100189706	WESLEY CHAPEL	FL		02/20/2025		3,183		(100)			(100)		3,083	3,083			
100189707	POST FALLS	ID		02/20/2025		2,754		(131)			(131)		2,623	2,623			
100189709	MEDFORD	OR		02/20/2025		7,335		(255)			(255)		7,080	7,080			
100189710	SANFORD	NC		02/20/2025		821		(39)			(39)		782	782			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189711	NORTH PALM BEACH	FL		02/20/2025		17,137		(432)			(432)		16,705	16,705			
100189712	ROGERS	AR		02/20/2025		1,372		26			26		1,398	1,398			
100189713	LAS VEGAS	NV		02/20/2025		1,301		(22)			(22)		1,279	1,279			
100189714	GRANTS PASS	OR		02/20/2025		1,879		(4)			(4)		1,875	1,875			
100189715	ALBUQUERQUE	NM		02/20/2025		1,637		(19)			(19)		1,618	1,618			
100189716	COLUMBIA	PA		02/20/2025		1,059		17			17		1,076	1,076			
100189719	WHITTIER	CA		01/21/2025		4,632		(105)			(105)		4,527	4,527			
100189720	PANAMA CITY BEACH	FL		01/21/2025		1,429		(29)			(29)		1,400	1,400			
100189721	BARTLETT	IL		01/21/2025		1,868		(55)			(55)		1,813	1,813			
100189722	MIAMI	FL		01/21/2025		10,331		(267)			(267)		10,064	10,064			
100189723	LAKEWOOD	NJ		01/21/2025		8,427		(213)			(213)		8,214	8,214			
100189725	WEATHERFORD	TX		01/21/2025		2,626		(11)			(11)		2,615	2,615			
100189726	CARNEGIE	PA		01/21/2025		2,693		(80)			(80)		2,613	2,613			
100189727	LOXAHATCHEE	FL		01/21/2025		9,733		(172)			(172)		9,561	9,561			
100189728	PHELAN	CA		01/21/2025		2,500		(41)			(41)		2,459	2,459			
100189729	TEMPLE	TX		01/21/2025		2,402		(41)			(41)		2,361	2,361			
100189730	TEMPLE	TX		01/21/2025		2,402		(41)			(41)		2,361	2,361			
100189731	NEWARK	DE		01/21/2025		2,799		(93)			(93)		2,706	2,706			
100189732	FRESNO	CA		01/21/2025		3,344		(56)			(56)		3,288	3,288			
100189733	NEW PT RICHEY	FL		01/21/2025		5,073		(112)			(112)		4,961	4,961			
100189734	LAKEWOOD	NJ		01/21/2025		5,317		(163)			(163)		5,154	5,154			
100189735	LAKEWOOD	NJ		01/21/2025		5,317		(163)			(163)		5,154	5,154			
100189736	LOTTSBURG	VA		01/21/2025		2,582		(47)			(47)		2,535	2,535			
100189737	MINNETONKA	MN		01/21/2025		1,538		(15)			(15)		1,523	1,523			
100189738	RALEIGH	NC		01/21/2025		2,409		(63)			(63)		2,346	2,346			
100189739	GRANTS PASS	OR		01/21/2025		129,686		(2,176)			(2,176)		127,510	127,510			
100189740	JACKSON	NJ		01/21/2025		3,905		(90)			(90)		3,815	3,815			
100189741	THE VILLAGES	FL		01/21/2025		3,635		56			56		3,691	3,691			
100189742	NORRISTOWN	PA		01/21/2025		2,726		(99)			(99)		2,627	2,627			
100189743	PHOENIX	AZ		01/21/2025		2,662		(2)			(2)		2,660	2,660			
100189744	SILVER BAY	MN		01/21/2025		6,462		(14)			(14)		6,448	6,448			
100189745	CAPE GIRARDEAU	MO		01/21/2025		1,436		11			11		1,447	1,447			
100189746	HASTINGS	FL		01/21/2025		2,334		(45)			(45)		2,289	2,289			
100189748	GAINESVILLE	FL		01/21/2025		10,395		152			152		10,547	10,547			
100189749	BATON ROUGE	LA		01/21/2025		1,531		4			4		1,535	1,535			
100189751	KISSIMMEE	FL		01/21/2025		3,599		(72)			(72)		3,527	3,527			
100189753	PALOS HEIGHTS	IL		01/21/2025		2,477		(53)			(53)		2,424	2,424			
100189754	TYBEE ISLAND	GA		01/21/2025		4,859		(68)			(68)		4,791	4,791			
100189755	ELLSWORTH	ME		01/21/2025		3,395		(58)			(58)		3,337	3,337			
100189756	YELLOW SPRINGS	OH		01/21/2025		2,623		(97)			(97)		2,526	2,526			
100189757	DAVENPORT	FL		01/21/2025		2,791		(79)			(79)		2,712	2,712			
100189758	CAPE CORAL	FL		01/21/2025		1,960		(51)			(51)		1,909	1,909			
100189759	LAVALLETTE	NJ		01/21/2025		4,750		(125)			(125)		4,625	4,625			
100189761	INDIO	CA		01/21/2025		4,181		(10)			(10)		4,171	4,171			
100189762	NEW BUFFALO	MI		01/21/2025		4,121		(63)			(63)		4,058	4,058			
100189763	GATLINBURG	TN		01/21/2025		4,427		(87)			(87)		4,340	4,340			
100189764	ELLSWORTH	ME		01/21/2025		2,427		(68)			(68)		2,359	2,359			
100189765	MURFREESBORO	TN		01/21/2025		2,584		(14)			(14)		2,570	2,570			
100189766	VIRGINIA BEACH	VA		01/21/2025		1,917		(40)			(40)		1,877	1,877			
100189767	TUCSON	AZ		01/21/2025		2,798		(71)			(71)		2,727	2,727			
100189768	MANASSAS	VA		01/21/2025		58,640		(855)			(855)		57,785	57,785			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189769	PIGEON FORGE	TN		01/21/2025		6,127		(75)			(75)		6,052	6,052			
100189770	NORTH LAS VEGAS	NV		01/21/2025		2,740		(59)			(59)		2,681	2,681			
100189771	FRISCO	TX		01/21/2025		3,669		(48)			(48)		3,621	3,621			
100189772	GALVESTON	TX		01/21/2025		3,993		(67)			(67)		3,926	3,926			
100189773	STOCKTON	CA		01/21/2025		3,282		(41)			(41)		3,241	3,241			
100189774	STEAMBOAT SPRINGS	CO		01/21/2025		6,332		(60)			(60)		6,272	6,272			
100189775	TUCSON	AZ		01/21/2025		4,124		(70)			(70)		4,054	4,054			
100189776	LAKEWOOD	OH		01/21/2025		2,571		(35)			(35)		2,536	2,536			
100189777	CINCINNATI	OH		01/21/2025		2,247		(43)			(43)		2,204	2,204			
100189778	LITTLE EGG HARBOR	NJ		01/21/2025		2,707		(47)			(47)		2,660	2,660			
100189779	ALVARADO	TX		01/21/2025		2,467		(87)			(87)		2,380	2,380			
100189780	WEST PALM BEACH	FL		01/21/2025		2,347		(16)			(16)		2,331	2,331			
100189782	GILCHRIST	TX		01/21/2025		3,235		(86)			(86)		3,149	3,149			
100189783	GREAT FALLS	MT		01/21/2025		1,881		8			8		1,889	1,889			
100189784	HELEN	GA		01/21/2025		3,301		(28)			(28)		3,273	3,273			
100189785	DOVER	VT		01/21/2025		2,921		(25)			(25)		2,896	2,896			
100189786	MENIFEE	CA		01/21/2025		4,234		(6)			(6)		4,228	4,228			
100189787	GATLINBURG	TN		01/21/2025		4,915		(109)			(109)		4,806	4,806			
100189788	OCEAN SHORES	WA		01/21/2025		4,250		92			92		4,342	4,342			
100189790	RIVERVIEW	FL		01/21/2025		2,100		(56)			(56)		2,044	2,044			
100189791	HOLCOMBE	WI		01/21/2025		2,669		53			53		2,722	2,722			
100189792	BRADENTON	FL		01/21/2025		2,892		125			125		3,017	3,017			
100189793	CHEYENNE	WY		01/21/2025		1,889		10			10		1,899	1,899			
100189794	MANSFIELD	MA		01/21/2025		3,212		170			170		3,382	3,382			
100189795	CLERMONT	FL		01/21/2025		3,796		(8)			(8)		3,788	3,788			
100189796	CARROLTON	TX		01/21/2025		1,985		(43)			(43)		1,942	1,942			
100189797	HARSHAW	WI		01/21/2025		5,372		164			164		5,536	5,536			
100189798	SAINT AUGUSTINE	FL		01/21/2025		2,363		87			87		2,450	2,450			
100189799	AIKEN	SC		01/21/2025		1,623		73			73		1,696	1,696			
100189800	SAINT AUGUSTINE	FL		01/21/2025		2,245		48			48		2,293	2,293			
100189801	AIKEN	SC		01/21/2025		1,623		73			73		1,696	1,696			
100189802	BLOOMINGDALE	GA		01/21/2025		5,632		182			182		5,814	5,814			
100189803	ALLENTOWN	PA		01/21/2025		4,094		(69)			(69)		4,025	4,025			
100189804	LARGO	FL		01/21/2025		2,781		122			122		2,903	2,903			
100189805	DAVENPORT	FL		01/21/2025		2,694		224			224		2,918	2,918			
100189807	CHARLOTTE	NC		01/21/2025		219,979		(2,540)	76		(2,616)		217,363	217,284		(80)	(80)
100189808	PHILADELPHIA	PA		01/21/2025		4,095		(83)			(83)		4,012	4,012			
100189809	CENTREVILLE	VA		01/21/2025		39,326		(660)			(660)		38,666	38,666			
100189810	PROVIDENCE VILLAGE	TX		01/21/2025		2,997		(36)			(36)		2,961	2,961			
100189811	PHILADELPHIA	PA		01/21/2025		4,128		(84)			(84)		4,044	4,044			
100189812	BIG BEAR LAKE	CA		01/21/2025		4,076		(68)			(68)		4,008	4,008			
100189813	MIAMI	FL		01/21/2025		5,601		(53)			(53)		5,548	5,548			
100189814	LITTLE ELM	TX		01/21/2025		75,025		(612)			(612)		74,413	74,413			
100189815	CHINA SPRING	TX		01/21/2025		2,269		147			147		2,416	2,416			
100189816	PLANT CITY	FL		01/21/2025		2,912		192			192		3,104	3,104			
100189817	WAKE FOREST	NC		01/21/2025		2,408		163			163		2,571	2,571			
100189818	PARRISH	FL		01/21/2025		2,940		308			308		3,248	3,248			
100189819	SAINT AUGUSTINE	FL		01/21/2025		2,393		111			111		2,504	2,504			
100189820	MCKINNEY	TX		01/21/2025		3,129		151			151		3,280	3,280			
100189821	KERNERSVILLE	NC		01/21/2025		1,840		75			75		1,915	1,915			
100189822	WESTERVILLE	OH		01/21/2025		1,755		(30)			(30)		1,725	1,725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189823	ADDISON	IL		01/21/2025		4,075		(60)			(60)		4,015	4,015			
100189824	HIGHLANDS RANCH	CO		01/21/2025		3,623		(7)			(7)		3,616	3,616			
100189825	KAMUELA	HI		01/21/2025		76,728		(1,058)			(1,058)		75,670	75,670			
100189826	MONTGOMERY	AL		01/21/2025		12,637		(263)			(263)		12,374	12,374			
100189827	PUNTA GORDA	FL		01/21/2025		2,051		103			103		2,154	2,154			
100189828	SEATTLE	WA		01/21/2025		6,215		(55)			(55)		6,160	6,160			
100189829	HOUSTON	TX		01/21/2025		3,280		(71)			(71)		3,209	3,209			
100189830	TALLAHASSEE	FL		01/21/2025		1,120		(30)			(30)		1,090	1,090			
100189831	AUBURN	AL		01/21/2025		3,436		(12)			(12)		3,424	3,424			
100189832	ROCKPORT	TX		01/21/2025		2,401		(27)			(27)		2,374	2,374			
100189833	NOKOMIS	FL		01/21/2025		1,902		(11)			(11)		1,891	1,891			
100189834	RICHARDSON	TX		01/21/2025		2,926		(73)			(73)		2,853	2,853			
100189835	COLORADO SPRINGS	CO		01/21/2025		1,762		(45)			(45)		1,717	1,717			
100189836	PASCO	WA		01/21/2025		1,920		(25)			(25)		1,895	1,895			
100189837	PARKVILLE	MO		01/21/2025		2,977		7			7		2,984	2,984			
100189838	RICHARDSON	TX		01/21/2025		4,056		(49)			(49)		4,007	4,007			
100189839	CANTON	GA		01/21/2025		3,879		(71)			(71)		3,808	3,808			
100189840	GLADSTONE	OR		01/21/2025		3,948		30			30		3,978	3,978			
100189841	COLUMBIA	SC		01/21/2025		1,726		(64)			(64)		1,662	1,662			
100189843	PUYALLUP	WA		01/21/2025		3,739		87			87		3,826	3,826			
100189844	AUSTIN	TX		01/21/2025		5,932		116			116		6,048	6,048			
100189845	LAKEVILLE	MN		01/21/2025		3,137		298			298		3,435	3,435			
100189846	LAWRENCEVILLE	GA		01/21/2025		2,943		(43)			(43)		2,900	2,900			
100189847	MYRTLE BEACH	SC		01/21/2025		2,983		161			161		3,144	3,144			
100189848	LAS VEGAS	NV		01/21/2025		2,807		162			162		2,969	2,969			
100189849	CARRABASSETT VALLEY	ME		01/21/2025		2,891		(80)			(80)		2,811	2,811			
100189850	CARTERSVILLE	GA		01/21/2025		8,449		570			570		9,019	9,019			
100189851	SARATOGA SPRINGS	UT		01/21/2025		4,028		182			182		4,210	4,210			
100189853	MERIDIAN	ID		01/21/2025		2,615		(40)			(40)		2,575	2,575			
100189854	MURFREESBORO	TN		01/21/2025		3,024		146			146		3,170	3,170			
100189855	CLERMONT	FL		01/21/2025		4,283		271			271		4,554	4,554			
100189856	BRIDGTON	ME		01/21/2025		4,274		(136)			(136)		4,138	4,138			
100189857	FLAGSTAFF	AZ		01/21/2025		5,025		(125)			(125)		4,900	4,900			
100189858	NORTH LAS VEGAS	NV		01/21/2025		2,851		258			258		3,109	3,109			
100189859	AUSTIN	TX		01/21/2025		1,878		(54)			(54)		1,824	1,824			
100189860	HENDERSON	NV		01/21/2025		5,087		537			537		5,624	5,624			
100189861	LOGAN	OH		01/21/2025		5,867		(121)			(121)		5,746	5,746			
100189862	COLORADO SPRINGS	CO		01/21/2025		8,738		746			746		9,484	9,484			
100189863	AUSTIN	TX		01/21/2025		1,920		(57)			(57)		1,863	1,863			
100189864	SUMMERVILLE	SC		01/21/2025		2,880		(110)			(110)		2,770	2,770			
100189865	ST AUGUSTINE	FL		01/21/2025		10,467		(138)			(138)		10,329	10,329			
100189866	GRAHAM	NC		01/21/2025		4,568		309			309		4,877	4,877			
100189867	MARRIOTTSVILLE	MD		01/21/2025		4,204		(142)			(142)		4,062	4,062			
100189868	WESTFIELD	IN		01/21/2025		2,666		(8)			(8)		2,658	2,658			
100189869	ACWORTH	GA		01/21/2025		3,333		233			233		3,566	3,566			
100189870	CHICAGO	IL		01/21/2025		1,917		(62)			(62)		1,855	1,855			
100189871	DEERFIELD BEACH	FL		01/21/2025		3,201		(4)			(4)		3,197	3,197			
100189872	SARASOTA	FL		01/21/2025		226,614		(6,293)			(6,293)		220,321	220,321			
100189873	WAKE FOREST	NC		01/21/2025		4,094		370			370		4,464	4,464			
100189874	MADISON	AL		01/21/2025		2,676		229			229		2,905	2,905			
100189875	LORIS	SC		01/21/2025		3,685		(114)			(114)		3,571	3,571			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189876	GRAHAM	NC		01/21/2025		2,650		188			188		2,838	2,838			
100189877	WESTFIELD	IN		01/21/2025		2,219		145			145		2,364	2,364			
100189878	ATHENS	AL		01/21/2025		2,286		193			193		2,479	2,479			
100189879	TIMNATH	CO		01/21/2025		4,404		418			418		4,822	4,822			
100189880	POTTSTOWN	PA		01/21/2025		3,975		289			289		4,264	4,264			
100189881	LAKE HAVASU CITY	AZ		01/21/2025		4,016		(64)			(64)		3,952	3,952			
100189882	REHOBOTH BEACH	DE		01/21/2025		6,699		(179)			(179)		6,520	6,520			
100189883	ROME CITY	IN		01/21/2025		4,107		(116)			(116)		3,991	3,991			
100189885	PULLMAN	WA		01/21/2025		2,996		(75)			(75)		2,921	2,921			
100189886	WINTER PARK	CO		01/21/2025		2,308		(32)			(32)		2,276	2,276			
100189887	LUDINGTON	MI		01/21/2025		2,404		(49)			(49)		2,355	2,355			
100189888	PRAIRIE RIDGE	TX		01/21/2025		2,245		(75)			(75)		2,170	2,170			
100189890	FISHERS	IN		01/21/2025		1,817		(53)			(53)		1,764	1,764			
100189891	BOYNTON BEACH	FL		01/21/2025		2,997		(35)			(35)		2,962	2,962			
100189893	CARY	NC		01/21/2025		3,768		(68)			(68)		3,700	3,700			
100189894	TAMPA	FL		01/21/2025		2,201		(69)			(69)		2,132	2,132			
100189895	PRINCETON	TX		01/21/2025		4,542		(68)			(68)		4,474	4,474			
100189896	ELKRIDGE	MD		01/21/2025		8,186		(142)			(142)		8,044	8,044			
100189897	CHELSEA	MA		01/21/2025		5,851		2			2		5,853	5,853			
100189898	MARICOPA	AZ		01/21/2025		2,334		(61)			(61)		2,273	2,273			
100189899	MILWAUKEE	WI		01/21/2025		1,418		(51)			(51)		1,367	1,367			
100189900	WEEKI WACHEE	FL		01/21/2025		104,709		(2,076)			(2,076)		102,633	102,633			
100189901	MCKINNEY	TX		01/21/2025		2,334		(42)			(42)		2,292	2,292			
100189902	PLAIN CITY	OH		01/21/2025		4,437		(82)			(82)		4,355	4,355			
100189903	COCOA	FL		01/21/2025		2,891		(62)			(62)		2,829	2,829			
100189904	NORTH CHESTERFIELD	VA		01/21/2025		2,991		65			65		3,056	3,056			
100189905	ROANOKE	VA		01/21/2025		2,558		(81)			(81)		2,477	2,477			
100189906	PORT ST LUCIE	FL		01/21/2025		6,683		(110)			(110)		6,573	6,573			
100189907	TUCSON	AZ		01/21/2025		1,958		(45)			(45)		1,913	1,913			
100189908	FAIRWAY	KS		01/21/2025		1,567		(40)			(40)		1,527	1,527			
100189909	LITCHFIELD PARK	AZ		01/21/2025		3,808		(19)			(19)		3,789	3,789			
100189910	CANTON	GA		01/21/2025		2,454		(71)			(71)		2,383	2,383			
100189911	INDIALANTIC	FL		01/21/2025		206,044		(4,029)			(4,029)		202,015	202,015			
100189912	IRVINE	CA		01/21/2025		6,590		(138)			(138)		6,452	6,452			
100189913	ATHENS	GA		01/21/2025		13,488		(195)			(195)		13,293	13,293			
100189914	CYPRESS	TX		01/21/2025		2,392		29			29		2,421	2,421			
100189915	FRESNO	CA		01/21/2025		2,564		(65)			(65)		2,499	2,499			
100189916	FORT MYERS	FL		01/21/2025		7,307		190			190		7,497	7,497			
100189917	SAINT CLOUD	FL		01/21/2025		3,690		(13)			(13)		3,677	3,677			
100189918	THE VILLAGES	FL		01/21/2025		2,464		(54)			(54)		2,410	2,410			
100189919	WAKE FOREST	NC		01/21/2025		2,692		211			211		2,903	2,903			
100189920	APEX	NC		01/21/2025		3,397		260			260		3,657	3,657			
100189921	SAN TAN VALLEY	AZ		01/21/2025		2,610		224			224		2,834	2,834			
100189922	MCKINNEY	TX		01/21/2025		7,416		704			704		8,120	8,120			
100189923	CLOVIS	CA		01/21/2025		3,567		(66)			(66)		3,501	3,501			
100189924	BUFORD	GA		01/21/2025		4,613		438			438		5,051	5,051			
100189925	DOWNINGTOWN	PA		01/21/2025		4,679		458			458		5,137	5,137			
100189926	PEORIA	AZ		01/21/2025		4,750		626			626		5,376	5,376			
100189927	SMITHFIELD	NC		01/21/2025		4,327		307			307		4,634	4,634			
100189928	LATHROP	CA		01/21/2025		2,367		263			263		2,630	2,630			
100189929	DOWNINGTOWN	PA		01/21/2025		3,012		(90)			(90)		2,922	2,922			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189930	SMITHFIELD	NC		01/21/2025		7,260		492			492		7,752	7,752			
100189931	ACWORTH	GA		01/21/2025		3,613		263			263		3,876	3,876			
100189932	POTTSTOWN	PA		01/21/2025		13,549		(517)			(517)		13,032	13,032			
100189933	RALEIGH	NC		01/21/2025		3,179		144			144		3,323	3,323			
100189934	SURPRISE	AZ		01/21/2025		3,358		371			371		3,729	3,729			
100189935	HUNTLEY	IL		01/21/2025		4,730		331			331		5,061	5,061			
100189936	MURRIETA	CA		01/21/2025		4,371		407			407		4,778	4,778			
100189937	SPARKS	NV		01/21/2025		3,484		310			310		3,794	3,794			
100189938	HOT SPRINGS VILLAGE	AR		01/21/2025		419,222		(12,101)			(12,101)		407,121	407,121			
100189939	ROGERSVILLE	AL		01/21/2025		3,817		(80)			(80)		3,737	3,737			
100189940	CAMDENTON	MO		01/21/2025		3,414		(62)			(62)		3,352	3,352			
100189941	APEX	NC		01/21/2025		3,488		341			341		3,829	3,829			
100189942	SAN TAN VALLEY	AZ		01/21/2025		2,829		216			216		3,045	3,045			
100189943	CLAYTON	NC		01/21/2025		216,331		(6,493)			(6,493)		209,838	209,838			
100189944	BLACK BUTTE RANCH	OR		01/21/2025		321,170		(8,486)	59		(8,545)		312,625	312,465		(160)	(160)
100189946	NOBLESVILLE	IN		01/21/2025		1,823		(54)			(54)		1,769	1,769			
100189947	SALT LAKE CITY	UT		01/21/2025		3,790		(70)			(70)		3,720	3,720			
100189950	LIBERTY HILL	TX		01/21/2025		2,999		389			389		3,388	3,388			
100189952	THE VILLAGES	FL		01/21/2025		3,224		(63)			(63)		3,161	3,161			
100189953	ELKHART LAKE	WI		01/21/2025		5,234		(107)			(107)		5,127	5,127			
100189954	WESLEY CHAPEL	FL		01/21/2025		6,863		229			229		7,092	7,092			
100189955	SALEM	OR		01/21/2025		2,254		(19)			(19)		2,235	2,235			
100189956	CLAYTON	NC		01/21/2025		2,197		(24)			(24)		2,173	2,173			
100189957	LAS VEGAS	NV		01/21/2025		4,114		(30)			(30)		4,084	4,084			
100189958	JACKSONVILLE	AR		01/21/2025		1,382		(24)			(24)		1,358	1,358			
100189959	FAYETTEVILLE	AR		01/21/2025		8,055		(171)			(171)		7,884	7,884			
100189960	ELK HORN	KY		01/21/2025		4,451		(26)			(26)		4,425	4,425			
100189961	SALTILLO	TX		01/21/2025		5,539		(56)			(56)		5,483	5,483			
100189962	GEORGETOWN	TX		01/21/2025		4,255		(129)			(129)		4,126	4,126			
100189963	TUCSON	AZ		01/21/2025		2,361		(46)			(46)		2,315	2,315			
100189964	SNELLVILLE	GA		01/21/2025		5,425		(144)			(144)		5,281	5,281			
100189965	KUTTAWA	KY		01/21/2025		3,825		(57)			(57)		3,768	3,768			
100189966	MURPHY	NC		01/21/2025		7,647		(71)			(71)		7,576	7,576			
100189967	HILLIARD	OH		01/21/2025		3,139		(58)			(58)		3,081	3,081			
100189968	CHARLOTTE	NC		01/21/2025		2,926		(42)			(42)		2,884	2,884			
100189969	FATE	TX		01/21/2025		2,467		(26)			(26)		2,441	2,441			
100189970	DURHAM	NC		01/21/2025		1,977		(56)			(56)		1,921	1,921			
100189971	LAS VEGAS	NV		01/21/2025		4,829		691			691		5,520	5,520			
100189972	BOOTHBAY HARBOR	ME		01/21/2025		3,313		(67)			(67)		3,246	3,246			
100189973	HATTERAS	NC		01/21/2025		2,948		(52)			(52)		2,896	2,896			
100189974	TUCSON	AZ		01/21/2025		2,094		(20)			(20)		2,074	2,074			
100189975	WAIKOLOA	HI		01/21/2025		408,601		(522)			(522)		408,079	408,079			
100189976	WELLSBORO	PA		01/21/2025		1,891		(52)			(52)		1,839	1,839			
100189977	CHUBBUCK	ID		01/21/2025		2,442		(19)			(19)		2,423	2,423			
100189978	SAINT AUGUSTINE	FL		01/21/2025		2,697		246			246		2,943	2,943			
100189979	PALM COAST	FL		01/21/2025		3,085		382			382		3,467	3,467			
100189980	CEDAR CITY	UT		01/21/2025		3,536		159			159		3,695	3,695			
100189981	SAINT AUGUSTINE	FL		01/21/2025		2,141		132			132		2,273	2,273			
100189982	HUNTSVILLE	TX		01/21/2025		2,182		168			168		2,350	2,350			
100189983	LURAY	VA		01/21/2025		1,891		(52)			(52)		1,839	1,839			
100189984	BEAUFORT	NC		01/21/2025		4,765		36			36		4,801	4,801			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189985	LAS VEGAS	NV		01/21/2025		3,611		228			228		3,839	3,839			
100189986	HOUSTON	TX		01/21/2025		2,088		133			133		2,221	2,221			
100189987	BRADENTON	FL		01/21/2025		2,710		147			147		2,857	2,857			
100189988	NORTH FORT MYERS	FL		01/21/2025		2,574		189			189		2,763	2,763			
100189990	NORTH LAS VEGAS	NV		01/21/2025		243,098		11,904			11,904		255,002	255,002			
100189991	MCKINNEY	TX		01/21/2025		3,318		258			258		3,576	3,576			
100189992	ELBERTA	AL		01/21/2025		3,206		154			154		3,360	3,360			
100189993	MCKINNEY	TX		01/21/2025		47,603		2,145			2,145		49,748	49,748			
100189994	JACKSONVILLE	NC		01/21/2025		2,817		259			259		3,076	3,076			
100189995	BRYAN	TX		01/21/2025		18,413		1,138			1,138		19,551	19,551			
100189996	LOCKHART	TX		01/21/2025		2,173		134			134		2,307	2,307			
100189997	LAS VEGAS	NV		01/21/2025		2,323		137			137		2,460	2,460			
100189998	FULSHEAR	TX		01/21/2025		2,935		279			279		3,214	3,214			
100189999	BATON ROUGE	LA		01/21/2025		2,270		102			102		2,372	2,372			
100190000	NORTH LAS VEGAS	NV		01/21/2025		6,822		553			553		7,375	7,375			
100190001	NORTH LAS VEGAS	NV		01/21/2025		3,096		152			152		3,248	3,248			
100190003	CONWAY	SC		01/21/2025		3,028		314			314		3,342	3,342			
100190004	HUNTSVILLE	AL		01/21/2025		2,400		122			122		2,522	2,522			
100190005	MOBILE	AL		01/21/2025		2,629		234			234		2,863	2,863			
100190006	CONWAY	SC		01/21/2025		7,582		485			485		8,067	8,067			
100190007	ARGYLE	TX		01/21/2025		3,524		185			185		3,709	3,709			
100190009	SCOTTSDALE	AZ		01/21/2025		4,029		(1)			(1)		4,028	4,028			
100190010	LEBANON	TN		01/21/2025		7,701		417			417		8,118	8,118			
100190011	HOUSTON	TX		01/21/2025		20,439		1,347			1,347		21,786	21,786			
100190012	FRESNO	CA		01/21/2025		4,338		274			274		4,612	4,612			
100190013	BRANDYWINE	MD		01/21/2025		3,525		222			222		3,747	3,747			
100190014	DAPHNE	AL		01/21/2025		2,543		119			119		2,662	2,662			
100190015	LEANDER	TX		01/21/2025		3,490		212			212		3,702	3,702			
100190016	ROYSE CITY	TX		01/21/2025		5,668		264			264		5,932	5,932			
100190017	SHERMAN	TX		01/21/2025		1,866		77			77		1,943	1,943			
100190018	CANDLER	NC		01/21/2025		2,762		249			249		3,011	3,011			
100190019	WAKE FOREST	NC		01/21/2025		2,682		202			202		2,884	2,884			
100190020	HEPHZIBAH	GA		01/21/2025		2,122		188			188		2,310	2,310			
100190021	ELLENSBURG	WA		01/21/2025		2,895		235			235		3,130	3,130			
100190022	HOUSTON	TX		01/21/2025		12,979		623			623		13,602	13,602			
100190023	DAPHNE	AL		01/21/2025		2,726		216			216		2,942	2,942			
100190024	OCALA	FL		01/21/2025		2,612		244			244		2,856	2,856			
100190025	SUPPLY	NC		01/21/2025		2,606		(22)			(22)		2,584	2,584			
100190026	PROVO	UT		01/21/2025		4,279		270			270		4,549	4,549			
100190027	MYRTLE BEACH	SC		01/21/2025		2,875		295			295		3,170	3,170			
100190028	GALLATIN	TN		01/21/2025		281,632		3,535			3,535		285,167	285,167			
100190029	FULSHEAR	TX		01/21/2025		2,869		272			272		3,141	3,141			
100190030	SHERMAN	TX		01/21/2025		1,836		75			75		1,911	1,911			
100190031	HAW RIVER	NC		01/21/2025		2,756		174			174		2,930	2,930			
100190032	BAKERSFIELD	CA		01/21/2025		4,097		259			259		4,356	4,356			
100190033	SHERMAN	TX		01/21/2025		1,825		75			75		1,900	1,900			
100190034	HOUSTON	TX		01/21/2025		2,518		243			243		2,761	2,761			
100190035	GREENVILLE	TX		01/21/2025		1,871		77			77		1,948	1,948			
100190036	ROUND ROCK	TX		01/21/2025		2,429		131			131		2,560	2,560			
100190037	WAUKEE	IA		01/21/2025		2,610		123			123		2,733	2,733			
100190038	FOLSOM	CA		01/21/2025		5,560		(174)			(174)		5,386	5,386			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190039	SUN LAKES	AZ		01/21/2025		3,493		(70)			(70)		3,423	3,423			
100190040	BETHPAGE	TN		01/21/2025		1,818		(64)			(64)		1,754	1,754			
100190041	THE VILLAGES	FL		01/21/2025		2,259		(87)			(87)		2,172	2,172			
100190042	OCALA	FL		01/21/2025		3,253		350			350		3,603	3,603			
100190043	TOMS RIVER	NJ		01/21/2025		2,357		(68)			(68)		2,289	2,289			
100190044	SALT LAKE CITY	UT		01/21/2025		2,703		(59)			(59)		2,644	2,644			
100190045	SANTA ANA	CA		01/21/2025		4,663		(90)			(90)		4,573	4,573			
100190046	VENICE	FL		01/21/2025		2,465		(46)			(46)		2,419	2,419			
100190048	OCEAN CITY	MD		01/21/2025		2,316		(57)			(57)		2,259	2,259			
100190049	ATLANTA	GA		01/21/2025		7,226		(187)			(187)		7,039	7,039			
100190050	MCCALL	ID		01/21/2025		4,406		(138)			(138)		4,268	4,268			
100190051	HAINES CITY	FL		01/21/2025		2,715		199			199		2,914	2,914			
100190052	PORTLAND	OR		01/21/2025		5,266		(159)			(159)		5,107	5,107			
100190053	BEAR LAKE	MI		01/21/2025		25,517		(852)			(852)		24,665	24,665			
100190054	CHESTERFIELD	MI		01/21/2025		4,749		(110)			(110)		4,639	4,639			
100190055	MARSHALL	NC		01/21/2025		10,614		(335)			(335)		10,279	10,279			
100190056	EATONTON	GA		01/21/2025		3,007		(77)			(77)		2,930	2,930			
100190057	SAINT GEORGE	UT		01/21/2025		110,200		(576)			(576)		109,624	109,624			
100190058	HAMPTON	GA		01/21/2025		2,693		133			133		2,826	2,826			
100190059	ROSEVILLE	CA		01/21/2025		4,282		241			241		4,523	4,523			
100190060	OCEAN CITY	MD		01/21/2025		4,643		(89)			(89)		4,554	4,554			
100190061	RICHMOND	VA		01/21/2025		7,456		(331)			(331)		7,125	7,125			
100190063	BASS LAKE	CA		01/21/2025		7,126		(136)			(136)		6,990	6,990			
100190064	POINCIANA	FL		01/21/2025		3,922		(111)			(111)		3,811	3,811			
100190066	PAGE	AZ		01/21/2025		2,226		(62)			(62)		2,164	2,164			
100190068	CUMMING	GA		01/21/2025		3,577		(100)			(100)		3,477	3,477			
100190069	LAKE PLACID	FL		01/21/2025		2,422		(67)			(67)		2,355	2,355			
100190070	CHESTERFIELD	SC		01/21/2025		2,214		(55)			(55)		2,159	2,159			
100190071	PAONIA	CO		01/21/2025		2,441		(27)			(27)		2,414	2,414			
100190072	CONCORD	CA		01/21/2025		4,296		(61)			(61)		4,235	4,235			
100190073	LAS VEGAS	NV		01/21/2025		2,879		(42)			(42)		2,837	2,837			
100190074	SPOKANE VALLEY	WA		01/21/2025		3,934		(61)			(61)		3,873	3,873			
100190075	AURORA	IL		01/21/2025		2,279		(75)			(75)		2,204	2,204			
100190076	GRANBURY	TX		01/21/2025		3,049		39			39		3,088	3,088			
100190077	TEMPLE	TX		01/21/2025		2,598		206			206		2,804	2,804			
100190078	CHATTANOOGA	TN		01/21/2025		2,466		14			14		2,480	2,480			
100190079	GREENVILLE	NC		01/21/2025		2,153		(22)			(22)		2,131	2,131			
100190080	GLEN ALLEN	VA		01/21/2025		2,759		28			28		2,787	2,787			
100190081	OXNARD	CA		01/21/2025		3,591		(68)			(68)		3,523	3,523			
100190082	EDISON	NJ		01/21/2025		6,278		(210)			(210)		6,068	6,068			
100190083	PALMYRA	VA		01/21/2025		2,782		51			51		2,833	2,833			
100190084	CYPRESS	TX		01/21/2025		20,072		(396)			(396)		19,676	19,605		(71)	(71)
100190085	SEATTLE	WA		01/21/2025		4,909		(60)			(60)		4,849	4,849			
100190086	KELLER	TX		01/21/2025		4,698		83			83		4,781	4,781			
100190087	SANTA MARIA	CA		01/21/2025		7,087		(86)			(86)		7,001	7,001			
100190088	LAWRENCEVILLE	GA		01/21/2025		2,560		(75)			(75)		2,485	2,485			
100190089	MERIDIAN	ID		01/21/2025		5,113		(137)			(137)		4,976	4,976			
100190090	RANCHO CUCAMONGA	CA		01/21/2025		106,276		(1,240)			(1,240)		105,036	105,036			
100190091	KISSIMMEE	FL		01/21/2025		2,344		(71)			(71)		2,273	2,273			
100190092	LAWRENCEVILLE	GA		01/21/2025		3,863		(102)			(102)		3,761	3,761			
100190093	LONSDALE	MN		01/21/2025		2,102		(60)			(60)		2,042	2,042			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190094	AUBURN	GA		01/21/2025		108,513		(1,581)	3		(1,584)		106,929	106,639		(290)	(290)
100190095	WENTZVILLE	MO		01/21/2025		3,090		(38)			(38)		3,052	3,052			
100190096	COTTLEVILLE	MO		01/21/2025		2,798		(25)			(25)		2,773	2,773			
100190097	FORNEY	TX		01/21/2025		1,814		(71)			(71)		1,743	1,743			
100190099	MABANK	TX		01/21/2025		3,327		(137)			(137)		3,190	3,190			
100190100	CRESTLINE	CA		01/21/2025		2,004		(67)			(67)		1,937	1,937			
100190101	MILTON	FL		01/21/2025		8,620		(120)			(120)		8,500	8,500			
100190102	DALLAS	TX		01/21/2025		10,952		(161)			(161)		10,791	10,791			
100190104	SIMPSONVILLE	SC		01/21/2025		1,822		(56)			(56)		1,766	1,766			
100190105	MODESTO	CA		01/21/2025		2,596		(95)			(95)		2,501	2,501			
100190107	COPPELL	TX		01/21/2025		40,590		(513)			(513)		40,077	40,077			
100190108	SUMMERVILLE	SC		01/21/2025		2,079		2			2		2,081	2,081			
100190109	MIDDLETOWN	DE		01/21/2025		2,741		(88)			(88)		2,653	2,653			
100190110	MESA	AZ		01/21/2025		2,295		(68)			(68)		2,227	2,227			
100190112	PIGEON FORGE	TN		01/21/2025		5,382		(142)			(142)		5,240	5,240			
100190113	YAKIMA	WA		01/21/2025		1,961		(62)			(62)		1,899	1,899			
100190115	LANESBOROUGH	MA		01/21/2025		2,799		(70)			(70)		2,729	2,729			
100190116	SEATTLE	WA		01/21/2025		5,411		(99)			(99)		5,312	5,312			
100190117	OAK PARK	IL		01/21/2025		49,898		(1,862)	5		(1,867)		48,031	47,949		(82)	(82)
100190118	WICHITA	KS		01/21/2025		2,084		(29)			(29)		2,055	2,055			
100190119	ABILENE	TX		01/21/2025		2,467		(84)			(84)		2,383	2,383			
100190120	CLERMONT	FL		01/21/2025		2,448		(96)			(96)		2,352	2,352			
100190121	JACKSON	NJ		01/21/2025		4,810		(67)			(67)		4,743	4,743			
100190123	CHARLOTTE	NC		01/21/2025		1,955		(48)			(48)		1,907	1,907			
100190124	FISHERS	IN		01/21/2025		2,261		(60)			(60)		2,201	2,201			
100190125	TUCKERTON	NJ		01/21/2025		2,568		(73)			(73)		2,495	2,495			
100190126	CLEARWATER	FL		01/21/2025		6,485		(189)			(189)		6,296	6,296			
100190127	MARIETTA	GA		01/21/2025		2,519		(55)			(55)		2,464	2,464			
100190128	WINDER	GA		01/21/2025		2,587		(75)			(75)		2,512	2,512			
100190129	FLINTSTONE	GA		01/21/2025		2,314		(50)			(50)		2,264	2,264			
100190130	GERMANTOWN	TN		01/21/2025		2,461		(62)			(62)		2,399	2,399			
100190131	GRAYSON	GA		01/21/2025		1,949		(94)			(94)		1,855	1,855			
100190133	GAINESVILLE	FL		01/21/2025		2,951		(48)			(48)		2,903	2,903			
100190134	SARASOTA	FL		01/21/2025		34,361		144			144		34,505	34,505			
100190135	MUSKEGON	MI		01/21/2025		2,123		(58)			(58)		2,065	2,065			
100190136	TRACY	CA		01/21/2025		4,885		(57)			(57)		4,828	4,828			
100190137	BUCKEYE	AZ		01/21/2025		3,117		34			34		3,151	3,151			
100190138	WENTZVILLE	MO		01/21/2025		3,187		(47)			(47)		3,140	3,140			
100190139	LOWELL	MA		01/21/2025		3,918		(108)			(108)		3,810	3,810			
100190140	PALMETTO	FL		01/21/2025		4,599		44			44		4,643	4,643			
100190141	LEANDER	TX		01/21/2025		6,057		175			175		6,232	6,232			
100190142	ONTARIO	CA		01/21/2025		43,809		1,269			1,269		45,078	45,008		(70)	(70)
100190143	VISALIA	CA		01/21/2025		1,773		(45)			(45)		1,728	1,728			
100190144	BELMONT	NC		01/21/2025		2,278		(63)			(63)		2,215	2,215			
100190145	WINTER GARDEN	FL		01/21/2025		4,736		241			241		4,977	4,977			
100190146	EAGLE	ID		01/21/2025		5,942		72			72		6,014	6,014			
100190147	WARNER ROBINS	GA		01/21/2025		2,886		(31)			(31)		2,855	2,855			
100190148	CATONSVILLE	MD		01/21/2025		2,596		(4)			(4)		2,592	2,592			
100190149	LAUREL	MD		01/21/2025		3,358		(6)			(6)		3,352	3,352			
100190150	MELBOURNE	FL		01/21/2025		148,375		(5,716)			(5,716)		142,659	142,659			
100190151	HAINES CITY	FL		01/21/2025		2,452		(179)			(179)		2,273	2,273			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190152	WILDWOOD CREST	NJ		01/21/2025		6,951		(201)			(201)		6,750	6,750			
100190153	ELK GROVE	CA		01/21/2025		3,602		(116)			(116)		3,486	3,486			
100190154	HOUSTON	TX		01/21/2025		2,169		(35)			(35)		2,134	2,134			
100190155	RIDGEFIELD	WA		01/21/2025		191,499		(3,556)			(3,556)		187,943	187,943			
100190156	DAVENPORT	FL		01/21/2025		2,472		(26)			(26)		2,446	2,446			
100190157	KNOXVILLE	TN		01/21/2025		2,363		(71)			(71)		2,292	2,292			
100190158	GREENSBORO	NC		01/21/2025		2,028		(40)			(40)		1,988	1,988			
100190159	ASHEVILLE	NC		01/21/2025		3,978		(89)			(89)		3,889	3,889			
100190164	WESTBURY	NY		01/21/2025		5,140		14			14		5,154	5,154			
100190165	CHICO	CA		01/21/2025		3,250		(91)			(91)		3,159	3,159			
100190166	RICHMOND	TX		01/21/2025		3,144							3,144	3,144			
100190167	ANCHORAGE	AK		01/21/2025		9,160		(28)			(28)		9,132	9,132			
100190168	COLORADO SPRINGS	CO		01/21/2025		3,205		(95)			(95)		3,110	3,110			
100190169	DUBLIN	OH		01/21/2025		232,239		(3,815)	183		(3,998)		228,241	227,833		(408)	(408)
100190170	HAYESVILLE	NC		01/21/2025		2,446		(37)			(37)		2,409	2,409			
100190171	PIGEON FORGE	TN		01/21/2025		6,129		(109)			(109)		6,020	6,020			
100190172	WILDWOOD CREST	NJ		01/21/2025		5,881		(79)			(79)		5,802	5,802			
100190173	CENTERTON	AR		01/21/2025		2,096		(41)			(41)		2,055	2,055			
100190174	SAN DIEGO	CA		01/21/2025		10,677		(74)			(74)		10,603	10,603			
100190175	GRIFFIN	GA		01/21/2025		2,089		(70)			(70)		2,019	2,019			
100190176	MERCED	CA		01/21/2025		2,253		(40)			(40)		2,213	2,213			
100190177	CONROE	TX		01/21/2025		1,921		(68)			(68)		1,853	1,853			
100190178	CHICAGO	IL		01/21/2025		5,073		102			102		5,175	5,175			
100190179	MOORE	SC		01/21/2025		2,021		(4)			(4)		2,017	2,017			
100190180	CHATSWORTH	CA		01/21/2025		12,943		(150)			(150)		12,793	12,793			
100190181	SALEM	VA		01/21/2025		1,644		(5)			(5)		1,639	1,639			
100190182	FOUNTAIN VALLEY	CA		01/21/2025		20,820		(820)			(820)		20,000	20,000			
100190183	WOODSTOCK	GA		01/21/2025		9,401		(265)			(265)		9,136	9,136			
100190184	LOS ANGELES	CA		01/21/2025		3,977		40			40		4,017	4,017			
100190185	ROYAL OAKS	CA		01/21/2025		3,910		(51)			(51)		3,859	3,859			
100190186	LOWELL	MA		01/21/2025		5,485		110			110		5,595	5,595			
100190187	SACRAMENTO	CA		01/21/2025		2,522		(125)			(125)		2,397	2,397			
100190188	CHATSWORTH	CA		01/21/2025		11,304		(61)			(61)		11,243	11,243			
100190190	STUDIO CITY AREA CITY OF LOS	CA		01/21/2025		23,188		(868)			(868)		22,320	22,320			
100190192	SAN RAFAEL	CA		01/21/2025		4,618		35			35		4,653	4,653			
100190193	PALM BAY	FL		01/21/2025		1,972		(51)			(51)		1,921	1,921			
100190195	MAPLE VALLEY	WA		01/21/2025		3,326		(158)			(158)		3,168	3,168			
100190196	PORT ARTHUR	TX		01/21/2025		6,686		(301)			(301)		6,385	6,385			
100190197	JACKSONVILLE	FL		01/21/2025		2,064		(98)			(98)		1,966	1,966			
100190198	RICHMOND	TX		01/21/2025		2,458		(81)			(81)		2,377	2,377			
100190199	GREENSBORO	NC		01/21/2025		2,413		(43)			(43)		2,370	2,370			
100190200	ANAHEIM	CA		01/21/2025		6,149		(253)			(253)		5,896	5,896			
100190201	LOS ANGELES	CA		01/21/2025		2,475		(118)			(118)		2,357	2,357			
100190202	PARLIER	CA		01/21/2025		2,141		(3)			(3)		2,138	2,138			
100190203	DAVENPORT	FL		01/21/2025		2,057		(98)			(98)		1,959	1,959			
100190204	WELLINGTON	FL		01/21/2025		1,540		(73)			(73)		1,467	1,467			
100190205	PAHRUMP	NV		01/21/2025		2,349		(68)			(68)		2,281	2,281			
100190206	MIRAMAR	FL		01/21/2025		6,094		(94)			(94)		6,000	6,000			
100190207	WOODLAND HILLS AREA CITY OF L	CA		01/21/2025		14,315		(201)			(201)		14,114	14,114			
100190208	GREENSBORO	NC		01/21/2025		3,804		(83)			(83)		3,721	3,721			
100190209	COVINA	CA		01/21/2025		3,891		(130)			(130)		3,761	3,761			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190210	LEWISVILLE	TX		01/21/2025		5,137		(170)			(170)		4,967	4,967			
100190211	ELLENWOOD	GA		01/21/2025		7,378		(117)			(117)		7,261	7,261			
100190212	ANAHEIM	CA		01/21/2025		7,012		(117)			(117)		6,895	6,895			
100190213	KANNAPOLIS	NC		01/21/2025		3,185		(29)			(29)		3,156	3,156			
100190214	MAURICE	LA		01/21/2025		24,322		(893)			(893)		23,429	23,429			
100190216	SOUTH LAKE TAHOE	CA		01/21/2025		6,890		(154)			(154)		6,736	6,736			
100190217	HOUSTON	TX		01/21/2025		2,076		(22)			(22)		2,054	2,054			
100190218	NORTH CHARLESTON	SC		01/21/2025		2,773		(115)			(115)		2,658	2,658			
100190220	ALHAMBRA	CA		01/21/2025		3,644		12			12		3,656	3,656			
100190222	COSTA MESA	CA		01/21/2025		5,321		(136)			(136)		5,185	5,185			
100190223	ALBUQUERQUE	NM		01/21/2025		2,733		(79)			(79)		2,654	2,654			
100190224	(SYLMAR AREA) LOS ANGELES	CA		01/21/2025		6,030		(99)			(99)		5,931	5,931			
100190225	LONG BEACH	CA		01/21/2025		23,028		(921)			(921)		22,107	22,107			
100190226	GARDEN GROVE	CA		01/21/2025		8,039		(222)			(222)		7,817	7,817			
100190228	NAPLES	FL		01/21/2025		3,044		11			11		3,055	3,055			
100190229	WEST HILLS	CA		01/21/2025		13,369		(147)			(147)		13,222	13,222			
100190230	WESTLAKE VILLAGE	CA		01/21/2025		1,276,146		(40,562)			(40,562)		1,235,584	1,235,584			
100190231	FORT WAYNE	IN		01/21/2025		1,793		(55)			(55)		1,738	1,738			
100190232	ARLINGTON	TX		01/21/2025		1,839		(41)			(41)		1,798	1,798			
100190233	PENSACOLA	FL		01/21/2025		1,596		(55)			(55)		1,541	1,541			
100190234	(NORTH HOLLYWOOD AREA) LOS ANG	CA		01/21/2025		9,425		(341)			(341)		9,084	9,084			
100190235	NORTH LAS VEGAS	NV		01/21/2025		3,279		(156)			(156)		3,123	3,123			
100190236	MORRISTOWN	TN		01/21/2025		4,833		(64)			(64)		4,769	4,769			
100190237	FULLERTON	CA		01/21/2025		4,446		(212)			(212)		4,234	4,234			
100190238	PARKLAND	FL		01/21/2025		10,750		85			85		10,835	10,835			
100190239	CHERRY HILL	NJ		01/22/2025		2,892		(72)			(72)		2,820	2,820			
100190240	MOORE	SC		01/22/2025		1,070		(31)			(31)		1,039	1,039			
100190241	KANSAS CITY	MO		01/22/2025		1,052		(35)			(35)		1,017	1,017			
100190242	CINCINNATI	OH		01/22/2025		1,623		(50)			(50)		1,573	1,573			
100190243	WEISER	ID		01/22/2025		1,564		(52)			(52)		1,512	1,512			
100190244	POTTSTOWN	PA		01/22/2025		2,129		(46)			(46)		2,083	2,083			
100190247	FREEHOLD	NJ		01/22/2025		1,303		(32)			(32)		1,271	1,271			
100190249	MAURERTOWN	VA		01/22/2025		1,628		(22)			(22)		1,606	1,606			
100190250	CLEVELAND	OH		01/22/2025		631		(18)			(18)		613	613			
100190251	JOLIET	IL		01/22/2025		1,248		(30)			(30)		1,218	1,218			
100190252	HARRISBURG	PA		01/22/2025		1,035		(18)			(18)		1,017	1,017			
100190253	WINCHESTER	VA		01/22/2025		1,395		(8)			(8)		1,387	1,387			
100190256	PITTSBURGH	PA		01/22/2025		1,119		(6)			(6)		1,113	1,113			
100190257	CHICAGO	IL		01/22/2025		2,137		(41)			(41)		2,096	2,096			
100190258	DAYTON	OH		01/22/2025		477		(17)			(17)		460	460			
100190259	DOLTON	IL		01/22/2025		1,191		(16)			(16)		1,175	1,175			
100190260	SAINT JOSEPH	MO		01/22/2025		987		(21)			(21)		966	966			
100190261	MONTICELLO	NY		01/22/2025		790		(12)			(12)		778	778			
100190263	MIDDLETOWN	OH		01/22/2025		964		(24)			(24)		940	940			
100190264	CHICAGO	IL		01/22/2025		999		(24)			(24)		975	975			
100190265	CHATTANOOGA	TN		01/22/2025		2,073		(69)			(69)		2,004	2,004			
100190267	PHILADELPHIA	PA		01/22/2025		1,221		(41)			(41)		1,180	1,180			
100190269	MEMPHIS	TN		01/22/2025		610		(23)			(23)		587	587			
100190270	FORT MYERS	FL		01/22/2025		1,229		(44)			(44)		1,185	1,185			
100190271	CLEVELAND	OH		01/22/2025		870		(27)			(27)		843	843			
100190275	LUDINGTON	MI		01/22/2025		8,450		(313)			(313)		8,137	8,137			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190276	CHICAGO	IL		01/22/2025		1,082		(21)			(21)		1,061	1,061			
100190277	CLEVELAND	OH		01/22/2025		507		(17)			(17)		490	490			
100190279	INDIANAPOLIS	IN		01/22/2025		2,610		(39)			(39)		2,571	2,571			
100190280	SPRINGFIELD	OH		01/22/2025		584		(12)			(12)		572	572			
100190281	TUNNEL HILL	GA		01/22/2025		1,383		(7)			(7)		1,376	1,376			
100190282	OAK LAWN	IL		01/22/2025		2,181		(62)			(62)		2,119	2,119			
100190283	TROY	NY		01/22/2025		796		(25)			(25)		771	771			
100190285	DETROIT	MI		01/22/2025		1,722		(67)			(67)		1,655	1,655			
100190287	WEST MILFORD	NJ		01/22/2025		5,029		(103)			(103)		4,926	4,926			
100190288	PITTSBURGH	PA		01/22/2025		1,155		(13)			(13)		1,142	1,142			
100190289	MIDLOTHIAN	IL		01/22/2025		1,585		(44)			(44)		1,541	1,541			
100190291	TUNNEL HILL	GA		01/22/2025		1,353		19			19		1,372	1,372			
100190292	PHILADELPHIA	PA		01/22/2025		1,482		(47)			(47)		1,435	1,435			
100190296	FLANDERS	NY		01/22/2025		3,726		(110)			(110)		3,616	3,616			
100190297	PHILADELPHIA	PA		01/22/2025		1,346		(21)			(21)		1,325	1,325			
100190299	CLEVELAND	OH		01/22/2025		610		(7)			(7)		603	603			
100190300	GARFIELD HEIGHTS	OH		01/22/2025		646		(11)			(11)		635	635			
100190303	LOCH SHELDRAKE	NY		01/22/2025		1,206		(27)			(27)		1,179	1,179			
100190304	MERRICK	NY		01/22/2025		2,355		(31)			(31)		2,324	2,324			
100190305	CHICAGO	IL		01/22/2025		1,378		(31)			(31)		1,347	1,347			
100190306	OKLAHOMA CITY	OK		01/22/2025		575		(9)			(9)		566	566			
100190307	JACKSON	MI		01/22/2025		518		(18)			(18)		500	500			
100190309	PARMA	OH		01/22/2025		890		(16)			(16)		874	874			
100190310	READING CENTER	NY		01/22/2025		935		(25)			(25)		910	910			
100190311	PHILADELPHIA	PA		01/22/2025		1,605		(44)			(44)		1,561	1,561			
100190312	JERSEY CITY	NJ		01/22/2025		5,277		(154)			(154)		5,123	5,123			
100190313	KANSAS CITY	KS		01/22/2025		1,133		(43)			(43)		1,090	1,090			
100190314	MANSFIELD	CT		01/22/2025		566		(13)			(13)		553	553			
100190315	CHICAGO	IL		01/22/2025		1,374		(31)			(31)		1,343	1,343			
100190316	GARY	IN		01/22/2025		1,150							1,150	1,150			
100190317	CAPE CORAL	FL		01/22/2025		1,613		(57)			(57)		1,556	1,556			
100190318	CLEVELAND	OH		01/22/2025		693		(22)			(22)		671	671			
100190319	YONKERS	NY		01/22/2025		4,382		(65)			(65)		4,317	4,317			
100190320	AURORA	IL		01/22/2025		1,315		(6)			(6)		1,309	1,309			
100190321	CHICAGO	IL		01/22/2025		1,772		(40)			(40)		1,732	1,732			
100190324	CANTON	OH		01/22/2025		1,835		(53)			(53)		1,782	1,782			
100190325	GARFIELD HEIGHTS	OH		01/22/2025		549		(10)			(10)		539	539			
100190326	PHILADELPHIA	PA		01/22/2025		2,241		(22)			(22)		2,219	2,219			
100190328	HEMPSTEAD	NY		01/22/2025		4,556		(20)			(20)		4,536	4,536			
100190329	ZANESVILLE	OH		01/22/2025		775		(16)			(16)		759	759			
100190330	BALTIMORE	MD		01/22/2025		1,521		(20)			(20)		1,501	1,501			
100190331	AKRON	OH		01/22/2025		778		(20)			(20)		758	758			
100190332	WANTAGE	NJ		01/22/2025		2,852		(32)			(32)		2,820	2,820			
100190335	PHILADELPHIA	PA		01/22/2025		1,019		(25)			(25)		994	994			
100190336	ALEXANDRIA	VA		01/22/2025		1,112		(14)			(14)		1,098	1,098			
100190337	SOUTH FALLSBURG	NY		01/22/2025		2,759		(56)			(56)		2,703	2,703			
100190339	KANSAS CITY	MO		01/22/2025		481		(22)			(22)		459	459			
100190340	AUSTIN	AR		01/22/2025		1,422		(21)			(21)		1,401	1,401			
100190343	NORTH LITTLE ROCK	AR		01/22/2025		790		(20)			(20)		770	770			
100190344	KANSAS CITY	MO		01/22/2025		650		(13)			(13)		637	637			
100190346	ELLENVILLE	NY		01/22/2025		1,711		(22)			(22)		1,689	1,689			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190347	TRENTON	NJ		01/22/2025		1,428		(39)			(39)		1,389	1,389			
100190348	OSHKOSH	WI		01/22/2025		3,073		(57)			(57)		3,016	3,016			
100190349	THROOP	PA		01/22/2025		1,519		(58)			(58)		1,461	1,461			
100190350	SHARON HILL	PA		01/22/2025		813		(14)			(14)		799	799			
100190351	MOUNT HOLLY	NJ		01/22/2025		1,480		(20)			(20)		1,460	1,460			
100190352	YALAHA	FL		01/22/2025		627		(9)			(9)		618	618			
100190353	WYNANTSKILL	NY		01/22/2025		2,770		(29)			(29)		2,741	2,741			
100190354	COLUMBIA	SC		01/22/2025		730		(19)			(19)		711	711			
100190355	NORTH LITTLE ROCK	AR		01/22/2025		599		(9)			(9)		590	590			
100190357	GRANDVIEW	MO		01/22/2025		1,899		(9)			(9)		1,890	1,890			
100190359	KANSAS CITY	MO		01/22/2025		1,018		(38)			(38)		980	980			
100190361	MIAMI	FL		01/22/2025		5,491		(155)			(155)		5,336	5,336			
100190362	LEE'S SUMMIT	MO		01/22/2025		2,109		(82)			(82)		2,027	2,027			
100190365	YONKERS	NY		01/22/2025		10,060		(164)			(164)		9,896	9,896			
100190366	PHILADELPHIA	PA		01/22/2025		1,153		(29)			(29)		1,124	1,124			
100190367	DES PLAINES	IL		01/22/2025		2,643		(53)			(53)		2,590	2,590			
100190368	KANSAS CITY	KS		01/22/2025		1,013		(37)			(37)		976	976			
100190369	CLEVELAND	OH		01/22/2025		632		(19)			(19)		613	613			
100190371	KANSAS CITY	KS		01/22/2025		452		(11)			(11)		441	441			
100190372	ODESSA	TX		01/22/2025		1,385		(10)			(10)		1,375	1,375			
100190375	QUEENS	NY		01/22/2025		3,544		(48)			(48)		3,496	3,496			
100190376	MILWAUKEE	WI		01/22/2025		410		(9)			(9)		401	401			
100190377	MILWAUKEE	WI		01/22/2025		460		(11)			(11)		449	449			
100190378	MILWAUKEE	WI		01/22/2025		436		(13)			(13)		423	423			
100190379	MILWAUKEE	WI		01/22/2025		392		(9)			(9)		383	383			
100190380	MILWAUKEE	WI		01/22/2025		448		(8)			(8)		440	440			
100190382	BREA	CA		01/23/2025		8,090		(131)			(131)		7,959	7,959			
100190383	WOODLAND HILLS	CA		01/23/2025		11,220		(81)			(81)		11,139	11,139			
100190385	LOS ANGELES	CA		01/23/2025		3,634		(96)			(96)		3,538	3,538			
100190386	BOISE	ID		01/23/2025		11,857		(317)			(317)		11,540	11,540			
100190387	MEMPHIS	TN		01/23/2025		5,077		(108)			(108)		4,969	4,969			
100190389	MIAMI	FL		01/23/2025		5,432		(32)			(32)		5,400	5,400			
100190390	PHILADELPHIA	PA		01/23/2025		1,855		7			7		1,862	1,862			
100190391	DULUTH	GA		01/23/2025		2,774		(52)			(52)		2,722	2,722			
100190392	HENDERSON	NV		01/23/2025		2,597		(51)			(51)		2,546	2,546			
100190458	BARNSTEAD	NH		01/24/2025		3,047		(67)			(67)		2,980	2,980			
100190459	PIEDMONT	SC		01/24/2025		4,147		(267)			(267)		3,880	3,880			
100190461	KIRKLAND	WA		01/24/2025		6,660		(96)			(96)		6,564	6,564			
100190462	BELMONT	CA		01/24/2025		9,613		(340)			(340)		9,273	9,273			
100190463	MILTON	GA		01/24/2025		14,136		(342)			(342)		13,794	13,794			
100190464	GREENSBORO	NC		01/24/2025		856		(14)			(14)		842	842			
100190466	ROCKFORD	IL		01/24/2025		1,150		(55)			(55)		1,095	1,095			
100190467	HOOKSETT	NH		01/24/2025		1,108		(40)			(40)		1,068	1,068			
100190468	WINDER	GA		01/24/2025		2,055		(87)			(87)		1,968	1,968			
100190469	SAN DIEGO	CA		01/24/2025		3,115		15			15		3,130	3,130			
100190470	OSSIPEE	NH		01/24/2025		4,030		(167)			(167)		3,863	3,863			
100190472	GIBBSBORO	NJ		01/24/2025		6,331		(136)			(136)		6,195	6,195			
100190473	PARK FOREST	IL		01/24/2025		920		(44)			(44)		876	876			
100190474	HOLLYWOOD	FL		01/24/2025		7,290		(180)			(180)		7,110	7,110			
100190475	CARROLLTON	TX		01/24/2025		1,593		(54)			(54)		1,539	1,539			
100190652	KIRKLAND	WA		01/28/2025		16,604		(177)			(177)		16,427	16,427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190653	COVERT	MI		01/28/2025		6,701		(129)			(129)		6,572	6,572			
100190655	CLOVER	SC		01/28/2025		3,094		(23)			(23)		3,071	3,071			
100190656	FAIRVIEW	NC		01/28/2025		5,663		86			86		5,749	5,749			
100190658	SARASOTA	FL		01/28/2025		3,718		(74)			(74)		3,644	3,644			
100190659	FAIRFIELD	PA		01/28/2025		4,459		(51)			(51)		4,408	4,408			
100190660	DAVENPORT	FL		01/28/2025		5,161		(30)			(30)		5,131	5,131			
100190661	CAPE CORAL	FL		01/28/2025		2,790		5			5		2,795	2,795			
100190662	LEONIA	NJ		01/28/2025		2,299		(30)			(30)		2,269	2,269			
100190663	COLUMBUS	OH		01/28/2025		2,400		(56)			(56)		2,344	2,344			
100190664	GREENTOWN	PA		01/28/2025		5,686		44			44		5,730	5,730			
100190665	NEW EGYPT	NJ		01/28/2025		4,427		75			75		4,502	4,502			
100190666	CHINO	CA		01/28/2025		5,317		252			252		5,569	5,569			
100190667	AUSTIN	TX		01/28/2025		6,036		(79)			(79)		5,957	5,957			
100190668	EVERGREEN	CO		01/28/2025		4,319		(48)			(48)		4,271	4,271			
100190669	FRANKLIN	TX		01/28/2025		3,734		(4)			(4)		3,730	3,730			
100190670	JEFFERSON	OH		01/28/2025		256,128		(1,566)			(1,566)		254,562	254,562			
100190671	WORTON	MD		01/28/2025		3,685		(71)			(71)		3,614	3,614			
100190672	JUPITER	FL		01/28/2025		4,519		2			2		4,521	4,521			
100190673	AUBURN	AL		01/28/2025		1,432		(1)			(1)		1,431	1,431			
100190674	BRONSTON	KY		01/28/2025		43,970		(449)			(449)		43,521	43,521			
100190675	DANIA BEACH	FL		01/28/2025		9,181		39			39		9,220	9,220			
100190676	MOORESTOWN	NJ		01/28/2025		3,025		(62)			(62)		2,963	2,963			
100190677	ORANGE BEACH	AL		01/28/2025		4,640		(11)			(11)		4,629	4,629			
100190678	BROWNS MILLS	NJ		01/28/2025		1,551		(12)			(12)		1,539	1,539			
100190679	NEW SMYRNA BEACH	FL		01/28/2025		4,427		36			36		4,463	4,463			
100190680	NAPLES	FL		01/28/2025		4,209		(33)			(33)		4,176	4,176			
100190681	AUSTIN	TX		01/28/2025		5,694		(75)			(75)		5,619	5,619			
100190682	ALPHA	NJ		01/28/2025		1,402		(17)			(17)		1,385	1,385			
100190683	GULF SHORES	AL		01/28/2025		5,329		(18)			(18)		5,311	5,311			
100190684	ORANGE	CA		01/28/2025		354,553		(5,959)			(5,959)		348,594	348,594			
100190685	MOUNTLAKE TERRACE	WA		01/28/2025		3,967		(52)			(52)		3,915	3,915			
100190686	GREENSBORO	NC		01/28/2025		13,221		(317)			(317)		12,904	12,904			
100190687	GLEN ROCK	NJ		01/28/2025		16,437		49			49		16,486	16,486			
100190691	DOWAGIAC	MI		01/28/2025		7,963		(88)			(88)		7,875	7,875			
100190692	LOXAHATCHEE	FL		01/28/2025		3,946		(66)			(66)		3,880	3,880			
100190693	GLENDALE	AZ		01/28/2025		3,371		(18)			(18)		3,353	3,353			
100190694	HAYWARD	CA		01/28/2025		5,128		(84)			(84)		5,044	5,044			
100190696	MURRELLS INLET	SC		01/28/2025		3,340		(70)			(70)		3,270	3,270			
100190697	ALAMEDA	CA		01/28/2025		6,960		(155)			(155)		6,805	6,805			
100190699	HOUSTON	TX		01/28/2025		32,577		(664)			(664)		31,913	31,913			
100190701	TOWNSEND	TN		01/28/2025		3,845		(3)			(3)		3,842	3,842			
100190702	BROKEN BOW	OK		01/28/2025		23,570		(455)			(455)		23,115	23,115			
100190704	LANCASTER	PA		01/28/2025		7,301		(189)			(189)		7,112	7,112			
100190705	WASHINGTON	MO		01/28/2025		5,892		(113)			(113)		5,779	5,779			
100190706	BAYVILLE	NJ		01/28/2025		1,068		(52)			(52)		1,016	1,016			
100190707	CAMDEN	NJ		01/28/2025		1,215		(42)			(42)		1,173	1,173			
100190708	TRACY	CA		01/28/2025		5,066		(131)			(131)		4,935	4,935			
100190709	SPRING	TX		01/28/2025		5,316		(103)			(103)		5,213	5,213			
100190710	TRACY	CA		01/28/2025		5,432		(141)			(141)		5,291	5,291			
100190711	SMYRNA	GA		01/28/2025		2,698		(86)			(86)		2,612	2,612			
100190712	HOUSTON	TX		01/28/2025		3,021		(38)			(38)		2,983	2,983			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190714	UPLAND	CA		01/27/2025		8,113		(386)			(386)		7,727	7,727			
100190715	WAKE FOREST	NC		01/27/2025		4,700		(100)			(100)		4,600	4,600			
100190717	LOS BANOS	CA		01/27/2025		2,688		(125)	(1)		(124)		2,564	2,810		246	246
100190718	DESERT HOT SPRINGS	CA		01/27/2025		9,092		(309)			(309)		8,783	8,783			
100190719	HOUSTON	TX		01/27/2025		1,693		(81)			(81)		1,612	1,612			
100190721	GLENDALE	CA		01/27/2025		4,395		(142)			(142)		4,253	4,253			
100190722	LOOMIS	CA		01/27/2025		9,523		(318)			(318)		9,205	9,205			
100190723	NAPLES	FL		01/27/2025		3,325		(71)			(71)		3,254	3,254			
100190724	BURBANK	CA		01/27/2025		3,721		(177)			(177)		3,544	3,544			
100190726	JACKSONVILLE	FL		01/27/2025		75,003		(1,236)			(1,236)		73,767	73,767			
100190727	ALBUQUERQUE	NM		01/27/2025		2,456		(108)			(108)		2,348	2,348			
100190728	SUWANEE	GA		01/27/2025		7,442		(227)			(227)		7,215	7,215			
100190729	BUFORD	GA		01/27/2025		2,708		(107)			(107)		2,601	2,601			
100190730	ALBUQUERQUE	NM		01/27/2025		26,958		(760)			(760)		26,198	26,198			
100190731	MESQUITE	TX		01/27/2025		2,247		(5)			(5)		2,242	2,242			
100190732	GARDEN GROVE	CA		01/27/2025		8,835		(205)			(205)		8,630	8,630			
100190733	CHANDLER	AZ		01/27/2025		2,753		(131)			(131)		2,622	2,622			
100190735	ELK GROVE VILLAGE	IL		01/27/2025		5,535		45			45		5,580	5,580			
100190736	LEHIGH ACRES	FL		01/27/2025		2,037		(69)			(69)		1,968	1,968			
100190737	GREENSBORO	NC		01/27/2025		1,739		(38)			(38)		1,701	1,701			
100190738	HOMESTEAD	FL		01/27/2025		6,626		(63)			(63)		6,563	6,563			
100190740	BAKERSFIELD	CA		01/27/2025		2,387		(102)			(102)		2,285	2,285			
100190743	BELL CANYON	CA		01/27/2025		12,680		(489)			(489)		12,191	12,191			
100190745	ESCONDIDO	CA		01/27/2025		5,642		(130)			(130)		5,512	5,512			
100190746	WHITTIER	CA		01/27/2025		8,650		(266)			(266)		8,384	8,384			
100190748	PALMDALE	CA		01/27/2025		3,152		14			14		3,166	3,166			
100190749	LAS VEGAS	NV		01/27/2025		5,685		(226)			(226)		5,459	5,459			
100190750	SAN DIEGO	CA		01/27/2025		10,157		(300)			(300)		9,857	9,857			
100190751	ARLINGTON	TX		01/27/2025		35,010		(37)			(37)		34,973	34,973			
100190752	FORTSON	GA		01/27/2025		2,034		41			41		2,075	2,075			
100190754	FORT WORTH	TX		01/27/2025		2,076		(1)			(1)		2,075	2,075			
100190756	BIG BEAR LAKE	CA		01/27/2025		4,215		(110)			(110)		4,105	4,105			
100190758	PROSPER	TX		01/27/2025		3,977		(189)			(189)		3,788	3,788			
100190759	FULSHEAR	TX		01/27/2025		1,963		(33)			(33)		1,930	1,930			
100190760	LAREDO	TX		01/27/2025		1,645		(59)			(59)		1,586	1,586			
100190764	HENDERSONVILLE	TN		01/27/2025		2,463		(8)			(8)		2,455	2,455			
100190765	LAKE WORTH BEACH	FL		01/27/2025		2,439		(6)			(6)		2,433	2,433			
100190766	LAUREL	DE		01/27/2025		1,484		(71)			(71)		1,413	1,413			
100190767	RALEIGH	NC		01/27/2025		2,001		(95)			(95)		1,906	1,906			
100190768	FULSHEAR	TX		01/27/2025		1,989		(34)			(34)		1,955	1,955			
100190770	RUTLAND	VT		01/27/2025		44,255		301			301		44,556	44,556			
100190771	HAMDEN	CT		01/27/2025		2,072		(54)			(54)		2,018	2,018			
100190775	ATLANTA	GA		01/27/2025		1,350		(44)			(44)		1,306	1,306			
100190776	MIRAMAR	FL		01/27/2025		2,425		(6)			(6)		2,419	2,419			
100190778	JOSHUA	TX		01/27/2025		2,799		80			80		2,879	2,879			
100190779	DALLAS	TX		01/27/2025		1,465		23			23		1,488	1,488			
100190782	ROCHESTER	NY		01/27/2025		991		25			25		1,016	1,016			
100190787	SONOMA	CA		01/27/2025		13,758		(319)			(319)		13,439	13,439			
100190788	LAGUNA NIGUEL	CA		01/27/2025		20,359		(157)			(157)		20,202	20,202			
100190789	BROOKHAVEN	GA		01/27/2025		5,785		60			60		5,845	5,845			
100190790	STANARDSVILLE	VA		01/27/2025		2,475		16			16		2,491	2,491			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190791	RAMONA	CA		01/27/2025		19,927		(614)			(614)		19,313	19,313			
100190794	LAGUNA NIGUEL	CA		01/27/2025		229,508		(3,508)			(3,508)		226,000	226,000			
100190795	MT VERNON	KY		01/27/2025		2,330		(28)			(28)		2,302	2,302			
100190796	MANASSAS	VA		01/27/2025		2,634		(122)			(122)		2,512	2,512			
100190798	BENSON	NC		01/27/2025		111,311		(3,068)			(3,068)		108,243	108,243			
100190799	HUNTINGTON BEACH	CA		01/27/2025		8,134		(211)			(211)		7,923	7,923			
100190801	BALTIMORE	MD		01/27/2025		1,067		1			1		1,068	1,068			
100190802	PALM DESERT	CA		01/27/2025		4,872		(62)			(62)		4,810	4,810			
100190803	SHAWNEE	OK		01/27/2025		1,385		(26)			(26)		1,359	1,359			
100190806	SALINAS	CA		01/27/2025		2,233		(72)			(72)		2,161	2,161			
100190807	COLLINSVILLE	OK		01/27/2025		2,573		(27)			(27)		2,546	2,546			
100190808	GREENWOOD VILLAGE	CO		01/27/2025		8,555		(196)			(196)		8,359	8,359			
100190809	HOLLY SPRINGS	NC		01/27/2025		10,313		(32)			(32)		10,281	10,281			
100190811	PRAIRIE GROVE	AR		01/27/2025		2,833		(43)			(43)		2,790	2,790			
100190813	DENVER	CO		01/27/2025		1,394		(28)			(28)		1,366	1,366			
100190814	LAKE HAVASU CITY	AZ		01/27/2025		4,457		(95)			(95)		4,362	4,362			
100190816	BERKELEY	CA		01/27/2025		4,098		(114)			(114)		3,984	3,984			
100190819	KANSAS CITY	KS		01/27/2025		1,887		(83)			(83)		1,804	1,804			
100190820	GREENVILLE	NC		01/27/2025		879		(16)			(16)		863	863			
100190824	GARLAND	TX		01/27/2025		5,652		(41)			(41)		5,611	5,611			
100190825	MANTECA	CA		01/27/2025		4,976		(100)			(100)		4,876	4,876			
100190826	CEDAR PARK	TX		01/27/2025		2,674		(91)			(91)		2,583	2,583			
100190827	EAGLE	ID		01/27/2025		9,794		(195)			(195)		9,599	9,599			
100190828	RED WING	MN		01/27/2025		2,330		(18)			(18)		2,312	2,312			
100190829	SOUTH SALT LAKE	UT		01/27/2025		3,929		(133)			(133)		3,796	3,796			
100190830	COOLTEWAH	TN		01/27/2025		213,497		(4,392)			(4,392)		209,105	209,105			
100190831	SCOTTSDALE	AZ		01/27/2025		15,306		(3)			(3)		15,303	15,303			
100190833	COPPELL	TX		01/27/2025		8,709		43			43		8,752	8,752			
100190834	EAST BETHEL	MN		01/27/2025		2,069		(54)			(54)		2,015	2,015			
100190835	SAN ANTONIO	TX		01/27/2025		3,852		(135)			(135)		3,717	3,717			
100190837	LINCOLN	NH		01/27/2025		4,225		(61)			(61)		4,164	4,164			
100190838	RIVER RIDGE	LA		01/27/2025		4,718		(22)			(22)		4,696	4,696			
100190839	MILWAUKIE	OR		01/27/2025		166,682		351			351		167,033	167,033			
100190840	MIAMI	FL		01/27/2025		8,595		74			74		8,669	8,669			
100190841	LYNNFIELD	MA		01/27/2025		5,340		(22)			(22)		5,318	5,318			
100190842	EMERALD ISLE	NC		01/27/2025		2,849		(136)			(136)		2,713	2,713			
100190843	SAN JUAN CAPISTRANO	CA		01/27/2025		15,874		(319)			(319)		15,555	15,555			
100190844	CORAL SPRINGS	FL		01/27/2025		4,742		11			11		4,753	4,753			
100190846	ANNA	TX		01/27/2025		3,867		19			19		3,886	3,886			
100190848	KEYSTONE	CO		01/27/2025		6,533		(137)			(137)		6,396	6,396			
100190849	INMAN	SC		01/27/2025		2,094		(92)			(92)		2,002	2,002			
100190850	CAPE CORAL	FL		01/27/2025		3,715		(79)			(79)		3,636	3,636			
100190851	SNOHOMISH	WA		01/27/2025		11,173		(249)			(249)		10,924	10,924			
100190852	BUCKEYE	AZ		01/27/2025		2,291		(89)			(89)		2,202	2,202			
100190853	RALEIGH	NC		01/27/2025		5,185		(68)			(68)		5,117	5,117			
100190854	BLUFFTON	SC		01/27/2025		3,438		(96)			(96)		3,342	3,342			
100190855	NEWCASTLE	OK		01/27/2025		5,162		(116)			(116)		5,046	5,046			
100190856	ORANGE BEACH	AL		01/27/2025		4,659		(184)			(184)		4,475	4,475			
100190857	CHANDLER	TX		01/27/2025		7,104		(248)			(248)		6,856	6,856			
100190858	SPRING	TX		01/27/2025		3,559		28			28		3,587	3,587			
100190859	ST CHARLES	IL		01/27/2025		5,960		9			9		5,969	5,969			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190860	OLYMPIA	WA		01/27/2025		9,321		(11)			(11)		9,310	9,310			
100190861	SAN ANTONIO	TX		01/27/2025		3,186		(66)			(66)		3,120	3,120			
100190862	ANAHEIM	CA		01/27/2025		7,119		(297)			(297)		6,822	6,822			
100190863	HAMILTON	MT		01/27/2025		3,149		(31)			(31)		3,118	3,118			
100190864	MESA	AZ		01/27/2025		3,329		(60)			(60)		3,269	3,269			
100190865	FAIRFIELD	CA		01/27/2025		3,288		30			30		3,318	3,318			
100190866	WENATCHEE	WA		01/27/2025		5,670		(112)			(112)		5,558	5,558			
100190867	HOUSTON	TX		01/27/2025		16,320		(9)			(9)		16,311	16,311			
100190868	CLOSTER	NJ		01/27/2025		4,993		(198)			(198)		4,795	4,795			
100190869	DAVENPORT	FL		01/27/2025		11,937		(271)			(271)		11,666	11,666			
100190870	COVINGTON	GA		01/27/2025		3,218		10			10		3,228	3,228			
100190871	RANCHO CUCAMONGA	CA		01/27/2025		3,649		(4)			(4)		3,645	3,645			
100190872	DAHLONEGA	GA		01/27/2025		2,255		(107)			(107)		2,148	2,148			
100190873	MCKINNEY	TX		01/28/2025		2,618		(77)			(77)		2,541	2,541			
100190874	MCKINNEY	TX		01/28/2025		2,014		(59)			(59)		1,955	1,955			
100190875	NAPA	CA		01/28/2025		5,816		(58)			(58)		5,758	5,758			
100190877	MILLSBORO	DE		01/28/2025		1,907		(69)			(69)		1,838	1,838			
100190878	CONCORD	NC		01/28/2025		1,751		(42)			(42)		1,709	1,709			
100190879	ANNA	TX		01/28/2025		6,866		(187)			(187)		6,679	6,679			
100190880	CONCORD	NC		01/28/2025		2,105		19			19		2,124	2,124			
100190881	AURORA	CO		01/28/2025		2,986		11			11		2,997	2,997			
100190882	GREENVILLE	TX		01/28/2025		1,754		(39)			(39)		1,715	1,715			
100190883	PALM COAST	FL		01/28/2025		1,843		16			16		1,859	1,859			
100190884	CONCORD	NC		01/28/2025		1,898		(7)			(7)		1,891	1,891			
100190885	STEPHENSON	VA		01/28/2025		2,131		(44)			(44)		2,087	2,087			
100190886	LONGS	SC		01/28/2025		2,494		163			163		2,657	2,657			
100190887	HAYWARD	CA		01/28/2025		6,336		259			259		6,595	6,595			
100190888	NORTH TONAWANDA	NY		01/28/2025		2,770		24			24		2,794	2,794			
100190891	PARRISH	FL		01/28/2025		2,155		(13)			(13)		2,142	2,142			
100190892	TEMPE	AZ		01/28/2025		2,543		(24)			(24)		2,519	2,519			
100190893	HEMET	CA		01/28/2025		3,766		78			78		3,844	3,844			
100190894	COLORADO SPRINGS	CO		01/28/2025		1,787		(52)			(52)		1,735	1,735			
100190895	LAWRENCEVILLE	GA		01/28/2025		2,825		21			21		2,846	2,846			
100190896	MONTGOMERY	TX		01/28/2025		1,587		(22)			(22)		1,565	1,565			
100190897	SISTER BAY	WI		01/28/2025		3,934		(9)			(9)		3,925	3,925			
100190898	HOUSTON	TX		01/28/2025		1,992		(48)			(48)		1,944	1,944			
100190899	MCKINNEY	TX		01/28/2025		2,657		(63)			(63)		2,594	2,594			
100190900	LONGBOAT KEY	FL		01/28/2025		3,011		(62)			(62)		2,949	2,949			
100190901	ROSWELL	GA		01/28/2025		1,755		(27)			(27)		1,728	1,728			
100190902	CONCORD	NC		01/28/2025		3,518		(8)			(8)		3,510	3,510			
100190903	KANNAPOLIS	NC		01/28/2025		3,490		83			83		3,573	3,573			
100190904	LAWRENCEVILLE	GA		01/28/2025		2,484		59			59		2,543	2,543			
100190905	CONCORD	NC		01/28/2025		21,551		(241)			(241)		21,310	21,310			
100190906	VERGAS	MN		01/28/2025		1,578		(44)			(44)		1,534	1,534			
100190907	CONCORD	NC		01/28/2025		1,719		(16)			(16)		1,703	1,703			
100190908	GRAHAM	NC		01/28/2025		1,959		66			66		2,025	2,025			
100190909	STUART	FL		01/28/2025		2,496		(66)			(66)		2,430	2,430			
100190910	CONROE	TX		01/28/2025		2,306		1			1		2,307	2,307			
100190911	DILLON	CO		01/28/2025		3,471		(25)			(25)		3,446	3,446			
100190913	SAVANNAH	GA		01/28/2025		2,082		27			27		2,109	2,109			
100190914	STUART	FL		01/28/2025		58,921		(1,866)			(1,866)		57,055	57,055			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190915	LAWTON	OK		01/28/2025		1,131		(15)			(15)		1,116	1,116			
100190916	RUPERT	ID		01/28/2025		1,475		(8)			(8)		1,467	1,467			
100190917	LONGS	SC		01/28/2025		7,729		400			400		8,129	8,129			
100190919	PITTSFIELD	MA		01/28/2025		1,935		(17)			(17)		1,918	1,918			
100190920	NATIONAL CITY	CA		01/28/2025		5,708		382			382		6,090	6,090			
100190921	OCEANSIDE	CA		01/28/2025		4,020		(20)			(20)		4,000	4,000			
100190922	CONCORD	NC		01/28/2025		1,979		(1)			(1)		1,978	1,978			
100190923	CEDAR PARK	TX		01/28/2025		1,945							1,945	1,945			
100190924	DAYTONA BEACH	FL		01/28/2025		2,200		(41)			(41)		2,159	2,159			
100190925	STOCKTON	CA		01/28/2025		3,576		(34)			(34)		3,542	3,542			
100190926	ROUND ROCK	TX		01/28/2025		46,630		(1,266)			(1,266)		45,364	45,364			
100190927	GRAHAM	NC		01/28/2025		1,523		(33)			(33)		1,490	1,490			
100190928	HOUSTON	TX		01/28/2025		152,098		(2,850)			(2,850)		149,248	149,248			
100190929	WENDELL	NC		01/28/2025		4,297		(8)			(8)		4,289	4,289			
100190931	HOLLAND	MA		01/28/2025		1,440		(18)			(18)		1,422	1,422			
100190932	CONCORD	NC		01/28/2025		2,125		(38)			(38)		2,087	2,087			
100190933	BENSALEM	PA		01/28/2025		2,457		(23)			(23)		2,434	2,434			
100190934	DAWSONVILLE	GA		01/28/2025		3,553		296			296		3,849	3,849			
100190936	CEDAR RAPIDS	IA		01/28/2025		14,827		(202)			(202)		14,625	14,625			
100190937	SAN FRANCISCO	CA		01/28/2025		8,967		(147)			(147)		8,820	8,820			
100190938	MORGAN HILL	CA		01/28/2025		3,325		(85)			(85)		3,240	3,240			
100190939	MOORESVILLE	NC		01/28/2025		2,797		19			19		2,816	2,816			
100190940	CARMICHAEL	CA		01/28/2025		5,123		(110)			(110)		5,013	5,013			
100190941	ANGIER	NC		01/28/2025		2,654		21			21		2,675	2,675			
100190942	UNIONDALE	NY		01/28/2025		5,762		(14)			(14)		5,748	5,748			
100190945	SHERMAN	TX		01/28/2025		1,956		(57)			(57)		1,899	1,899			
100190946	LAUDERDALE BY THE SEA	FL		01/28/2025		1,288		25			25		1,313	1,313			
100190947	GRAHAM	NC		01/28/2025		1,850		55			55		1,905	1,905			
100190948	CEDAR CREEK	TX		01/28/2025		3,326		28			28		3,354	3,354			
100190950	TAMPA	FL		01/28/2025		1,345		(20)			(20)		1,325	1,325			
100190951	CONCORD	NC		01/28/2025		1,904		(20)			(20)		1,884	1,884			
100190952	GARNER	NC		01/28/2025		3,529		42			42		3,571	3,571			
100190954	ROSEVILLE	CA		01/28/2025		2,504		(31)			(31)		2,473	2,473			
100190955	WOODSTOCK	GA		01/28/2025		2,756		225			225		2,981	2,981			
100190956	ANGIER	NC		01/28/2025		2,320		(15)			(15)		2,305	2,305			
100190957	STUART	FL		01/28/2025		7,199		(12)			(12)		7,187	7,187			
100190958	GRAHAM	NC		01/28/2025		3,832		137			137		3,969	3,969			
100190959	FRESNO	CA		01/28/2025		1,357							1,357	1,357			
100190960	GREENVILLE	TX		01/28/2025		3,284		(83)			(83)		3,201	3,201			
100190962	GRAHAM	NC		01/28/2025		1,904		(1)			(1)		1,903	1,903			
100190963	LAWRENCEVILLE	GA		01/28/2025		3,024		35			35		3,059	3,059			
100190964	WOODSTOCK	GA		01/28/2025		3,593		20			20		3,613	3,613			
100190965	PLAIN	WI		01/28/2025		5,218		(24)			(24)		5,194	5,194			
100190966	SARASOTA	FL		01/28/2025		1,833		22			22		1,855	1,855			
100190967	SURPRISE	AZ		01/28/2025		3,171		144			144		3,315	3,315			
100190968	HAINES CITY	FL		01/28/2025		1,948		(56)			(56)		1,892	1,892			
100190969	PORTOLA VALLEY	CA		01/28/2025		6,323		165			165		6,488	6,488			
100190970	CHARLOTTE	NC		01/28/2025		2,084		(29)			(29)		2,055	2,055			
100190971	LONGS	SC		01/28/2025		3,120		113			113		3,233	3,233			
100190972	REHOBOTH BEACH	DE		01/28/2025		4,988		(70)			(70)		4,918	4,918			
100190973	SOUTH PADRE ISLAND	TX		01/28/2025		1,912		(23)			(23)		1,889	1,889			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190976	MCKINNEY	TX		01/28/2025		2,364		(24)			(24)		2,340	2,340			
100190977	GALLATIN	TN		01/28/2025		1,826		(45)			(45)		1,781	1,781			
100190978	BELMONT	NC		01/28/2025		2,460		(18)			(18)		2,442	2,442			
100190979	LAKEWOOD	WA		01/28/2025		2,999		79			79		3,078	3,078			
100190980	FARMINGDALE	NJ		01/28/2025		1,571		(50)			(50)		1,521	1,521			
100190981	GARDNERVILLE	NV		01/28/2025		2,433		(16)			(16)		2,417	2,417			
100190982	DOWNSVILLE	LA		01/28/2025		1,746		(12)			(12)		1,734	1,734			
100190983	REHOBOTH BEACH	DE		01/28/2025		4,955		(70)			(70)		4,885	4,885			
100190984	GRAHAM	NC		01/28/2025		2,001		57			57		2,058	2,058			
100190985	STEPHENSON	VA		01/28/2025		3,284		(100)			(100)		3,184	3,184			
100190986	AUSTIN	TX		01/28/2025		2,463		(71)			(71)		2,392	2,392			
100190987	LONGS	SC		01/28/2025		7,729		400			400		8,129	8,129			
100190988	BUFORD	GA		01/28/2025		113,988		470			470		114,458	114,458			
100190990	GREENVILLE	TX		01/28/2025		1,632		(38)			(38)		1,594	1,594			
100190991	MANTECA	CA		01/28/2025		3,849		37			37		3,886	3,886			
100190992	OAKWOOD	GA		01/28/2025		2,001		(56)			(56)		1,945	1,945			
100190993	RICHMOND	TX		01/28/2025		1,877		(24)			(24)		1,853	1,853			
100190994	MONTGOMERY	TX		01/28/2025		1,387		(48)			(48)		1,339	1,339			
100190995	HEWITT	TX		01/28/2025		1,754		8			8		1,762	1,762			
100190996	SEMINOLE	FL		01/28/2025		2,289		1			1		2,290	2,290			
100190997	ARGYLE	TX		01/29/2025		4,835		(119)			(119)		4,716	4,716			
100190998	PORT SAINT LUCIE	FL		01/29/2025		2,160		22			22		2,182	2,182			
100190999	SAINT LOUIS	MO		01/29/2025		872		(32)			(32)		840	840			
100191001	SAN BERNARDINO	CA		01/29/2025		3,119		54			54		3,173	3,173			
100191003	PHILADELPHIA	PA		01/29/2025		773		(18)			(18)		755	755			
100191004	GREENACRES	FL		01/29/2025		882		(41)			(41)		841	841			
100191005	OAKHURST	NJ		01/29/2025		16,317		(562)			(562)		15,755	15,755			
100191006	WOODRIDGE	NY		01/29/2025		1,120		(53)			(53)		1,067	1,067			
100191007	LEHIGH ACRES	FL		01/29/2025		2,377		(92)			(92)		2,285	2,285			
100191008	WILSON	NC		01/29/2025		1,146		(10)			(10)		1,136	1,136			
100191009	CHARLESTOWN	IN		01/29/2025		1,416		(23)			(23)		1,393	1,393			
100191010	SPRINGFIELD GARDENS	NY		01/29/2025		3,555		(83)			(83)		3,472	3,472			
100191011	BUCKEYE	AZ		01/29/2025		3,911		(180)			(180)		3,731	3,731			
100191012	STATEN ISLAND	NY		01/29/2025		3,260		(93)			(93)		3,167	3,167			
100191013	DURYEA	PA		01/29/2025		805		(37)			(37)		768	768			
100191014	MONTCLAIR	NJ		01/29/2025		7,659		(346)			(346)		7,313	7,313			
100191017	BRANFORD	CT		01/29/2025		2,369		(22)			(22)		2,347	2,347			
100191018	OAK POINT	TX		01/29/2025		2,642		(108)			(108)		2,534	2,534			
100191019	MONROE	NY		01/29/2025		2,417		(89)			(89)		2,328	2,328			
100191020	BALTIMORE	MD		01/29/2025		1,160		(43)			(43)		1,117	1,117			
100191021	LOMPOC	CA		01/29/2025		3,482		(31)			(31)		3,451	3,451			
100191022	MIAMI	FL		01/29/2025		2,539		(44)			(44)		2,495	2,495			
100191024	SEVIERVILLE	TN		01/29/2025		8,484		35			35		8,519	8,519			
100191026	VISALIA	CA		01/29/2025		2,125		(45)			(45)		2,080	2,080			
100191027	NEW HYDE PARK	NY		01/29/2025		9,486		(140)			(140)		9,346	9,346			
100191028	ANTIOCH	CA		01/29/2025		2,750		(27)			(27)		2,723	2,723			
100191029	POOLER	GA		01/29/2025		2,106		(55)			(55)		2,051	2,051			
100191030	PORT CHARLOTTE	FL		01/29/2025		1,912		(24)			(24)		1,888	1,888			
100191031	FEDERAL WAY	WA		01/29/2025		4,326		(137)			(137)		4,189	4,189			
100191032	BROWNSBURG	IN		01/29/2025		2,877		(76)			(76)		2,801	2,801			
100191033	SWEETWATER	TX		01/29/2025		1,093		(52)			(52)		1,041	1,041			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191034	LITCHFIELD PARK	AZ		01/29/2025		5,742		(155)			(155)		5,587	5,587			
100191037	LUTZ	FL		01/29/2025		7,172		37			37		7,209	7,209			
100191038	SAINT ALBANS	NY		01/29/2025		4,463		(141)			(141)		4,322	4,322			
100191039	EL CAJON	CA		01/29/2025		7,390		(148)			(148)		7,242	7,242			
100191040	EUGENE	OR		01/29/2025		4,625		(63)			(63)		4,562	4,562			
100191042	SPRING VALLEY	CA		01/29/2025		5,099		(151)			(151)		4,948	4,948			
100191043	MATAWAN	NJ		01/29/2025		2,424		(81)			(81)		2,343	2,343			
100191044	YREKA	CA		01/29/2025		1,742		(27)			(27)		1,715	1,715			
100191045	CHESTERTOWN	MD		01/29/2025		1,320		(54)			(54)		1,266	1,266			
100191047	HAUULA	HI		01/29/2025		7,590		(7)			(7)		7,583	7,583			
100191048	STEAMBOAT SPRINGS	CO		01/29/2025		1,241		(31)			(31)		1,210	1,210			
100191049	VENICE	FL		01/29/2025		2,937		(132)			(132)		2,805	2,805			
100191050	OKLAHOMA CITY	OK		01/29/2025		1,805		(80)			(80)		1,725	1,725			
100191051	CAPE CORAL	FL		01/29/2025		3,538		(145)			(145)		3,393	3,393			
100191052	BARRINGTON	IL		01/29/2025		2,581		(66)			(66)		2,515	2,515			
100191053	DORAL	FL		01/29/2025		2,197		(88)			(88)		2,109	2,109			
100191055	ATLANTA	GA		01/29/2025		1,146		(53)			(53)		1,093	1,093			
100191058	HOUSTON	TX		01/29/2025		1,915		(50)			(50)		1,865	1,865			
100191059	DEPTFORD	NJ		01/29/2025		2,670		(42)			(42)		2,628	2,628			
100191060	ROCK HILL	SC		01/29/2025		2,910		(78)			(78)		2,832	2,832			
100191062	MERIDIAN	ID		01/29/2025		2,952		(82)			(82)		2,870	2,870			
100191063	GAINESVILLE	VA		01/29/2025		5,116		(192)			(192)		4,924	4,924			
100191064	THOUSAND OAKS	CA		01/29/2025		8,035		5			5		8,040	8,040			
100191065	SAN ANTONIO	TX		01/29/2025		4,473		(145)			(145)		4,328	4,328			
100191066	LAKE WYLIE	SC		01/29/2025		6,978		(112)			(112)		6,866	6,866			
100191067	BIG BEAR LAKE	CA		01/29/2025		2,362		(30)			(30)		2,332	2,332			
100191068	EASTVALE	CA		01/29/2025		9,313		(134)			(134)		9,179	9,179			
100191069	NASHVILLE	TN		01/29/2025		3,454		(62)			(62)		3,392	3,392			
100191072	SAINT AUGUSTINE	FL		01/29/2025		3,431		(47)			(47)		3,384	3,384			
100191075	HOUSTON	TX		01/29/2025		1,499		(69)			(69)		1,430	1,430			
100191076	NEWBURY PARK THOUSAND	CA		01/29/2025		13,641		(430)			(430)		13,211	13,211			
100191077	ROMEOVILLE	IL		01/29/2025		1,492		(29)			(29)		1,463	1,463			
100191078	DAVIS	CA		01/29/2025		4,031		52			52		4,083	4,083			
100191079	COLUMBUS	OH		01/29/2025		1,175		(15)			(15)		1,160	1,160			
100191081	SAINT PAUL	MN		01/29/2025		1,434		(17)			(17)		1,417	1,417			
100191085	JACKSONVILLE	FL		01/29/2025		1,195		16			16		1,211	1,211			
100191086	WHITESTONE	NY		01/29/2025		4,202		(161)			(161)		4,041	4,041			
100191087	PORT CHARLOTTE	FL		01/29/2025		2,073		(99)			(99)		1,974	1,974			
100191089	SAINT CLOUD	FL		01/29/2025		4,016		(34)			(34)		3,982	3,982			
100191090	CYPRESS	TX		01/29/2025		44,636		(1,852)			(1,852)		42,784	42,784			
100191091	NEWARK	NJ		01/29/2025		2,526		15			15		2,541	2,541			
100191093	SAN ANTONIO	TX		01/29/2025		984		(46)			(46)		938	938			
100191094	BRICK	NJ		01/29/2025		4,993		(77)			(77)		4,916	4,916			
100191095	WACO	TX		01/29/2025		2,917		(134)			(134)		2,783	2,783			
100191096	SEA ISLE CITY	NJ		01/29/2025		7,398		(312)			(312)		7,086	7,086			
100191097	CROWNSVILLE	MD		01/29/2025		8,393		(271)			(271)		8,122	8,122			
100191098	CARVER	MA		01/29/2025		2,779		(105)			(105)		2,674	2,674			
100191099	DEER PARK	NY		01/29/2025		2,719		(117)			(117)		2,602	2,602			
100191100	VIRGINIA BEACH	VA		01/29/2025		73,837		(3,018)			(3,018)		70,819	70,819			
100191102	GARDEN GROVE	CA		01/29/2025		2,285		(105)			(105)		2,180	2,180			
100191103	ONALASKA	WI		01/29/2025		30,597		(1,016)			(1,016)		29,581	29,581			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191104	LUSBY	MD		01/29/2025		1,674		(52)			(52)		1,622	1,622			
100191106	MERCED	CA		01/29/2025		3,038		(99)			(99)		2,939	2,939			
100191107	VICTORVILLE	CA		01/29/2025		1,872		(89)			(89)		1,783	1,783			
100191108	MIAMI	FL		01/29/2025		6,614		(315)			(315)		6,299	6,299			
100191111	INGLEWOOD	CA		01/29/2025		2,932		23			23		2,955	2,955			
100191113	DOWNEY	CA		01/29/2025		9,665		(35)			(35)		9,630	9,630			
100191115	NORTH CHARLESTON	SC		01/29/2025		1,767		(84)			(84)		1,683	1,683			
100191118	SOUTH GATE	CA		01/29/2025		2,896		(113)			(113)		2,783	2,783			
100191120	LOS ANGELES	CA		01/29/2025		3,312		24			24		3,336	3,336			
100191121	CHARLOTTE	NC		01/29/2025		12,386		(213)			(213)		12,173	12,173			
100191124	SAN ANTONIO	TX		01/29/2025		97		2			2		99	99			
100191125	HESPERIA	CA		01/29/2025		2,612		(44)			(44)		2,568	2,568			
100191130	YOUNGSVILLE	NC		01/29/2025		1,426		(17)			(17)		1,409	1,409			
100191131	ROCKLAND	MA		01/29/2025		2,592		(80)			(80)		2,512	2,512			
100191132	EUGENE	OR		01/29/2025		2,756		(71)			(71)		2,685	2,685			
100191133	LOS ANGELES	CA		01/29/2025		4,148		(147)			(147)		4,001	4,001			
100191134	QUINCY	FL		01/29/2025		2,457		(18)			(18)		2,439	2,439			
100191135	SHAFTER	CA		01/29/2025		2,135		(93)			(93)		2,042	2,042			
100191136	GILBERT	AZ		01/29/2025		2,990		(139)			(139)		2,851	2,851			
100191140	DALLAS	TX		01/29/2025		1,201		(57)			(57)		1,144	1,144			
100191141	SOUTH PORTLAND	ME		01/29/2025		3,695		(45)			(45)		3,650	3,650			
100191142	LOS ANGELES	CA		01/29/2025		5,242		24			24		5,266	5,266			
100191143	FORT WASHINGTON	MD		01/29/2025		3,087		29			29		3,116	3,116			
100191147	YUCAIPA	CA		01/29/2025		4,534		137			137		4,671	4,671			
100191150	DENVER	CO		01/29/2025		4,033		(192)			(192)		3,841	3,841			
100191152	LOS ANGELES	CA		01/29/2025		2,278		(17)			(17)		2,261	2,261			
100191155	GONZALES	CA		01/29/2025		3,385		(110)			(110)		3,275	3,275			
100191157	ARLINGTON	TX		01/29/2025		3,270		(54)			(54)		3,216	3,216			
100191158	DALLAS	TX		01/29/2025		2,315		1			1		2,316	2,316			
100191159	HOUSTON	TX		01/29/2025		810		(19)			(19)		791	791			
100191162	MESQUITE	TX		01/29/2025		983		(5)			(5)		978	978			
100191163	BEAUMONT	CA		01/29/2025		2,225		(91)			(91)		2,134	2,134			
100191167	MORENO VALLEY	CA		01/29/2025		3,924		(135)			(135)		3,789	3,789			
100191168	RESTON	VA		01/29/2025		2,329		(50)			(50)		2,279	2,279			
100191169	RIVIERA BEACH	FL		01/29/2025		1,957		44			44		2,001	2,001			
100191170	PHILADELPHIA	PA		01/29/2025		1,711		(112)			(112)		1,599	1,599			
100191171	HOUSTON	TX		01/29/2025		5,236		(249)			(249)		4,987	4,987			
100191172	OCALA	FL		01/29/2025		1,184		(34)			(34)		1,150	1,150			
100191174	LITTLEROCK AREA	CA		01/29/2025		2,518		(109)			(109)		2,409	2,409			
100191175	CLEARLAKE OAKS	CA		01/29/2025		858		(39)			(39)		819	819			
100191178	BALTIMORE	MD		01/29/2025		1,094		(36)			(36)		1,058	1,058			
100191182	CINCINNATI	OH		01/29/2025		702		(20)			(20)		682	682			
100191185	ATLANTA	GA		01/29/2025		1,851		(17)			(17)		1,834	1,834			
100191187	RICHMOND	CA		01/29/2025		3,492		(159)			(159)		3,333	3,333			
100191188	CHARLOTTE	NC		01/29/2025		1,631		(11)			(11)		1,620	1,620			
100191191	SANFORD	FL		01/29/2025		2,641		3			3		2,644	2,644			
100191193	LOS ANGELES	CA		01/29/2025		9,077		(432)			(432)		8,645	8,645			
100191194	LOS ANGELES	CA		01/29/2025		1,143		(53)			(53)		1,090	1,090			
100191198	ARVIN	CA		01/29/2025		1,168		(56)			(56)		1,112	1,112			
100191203	ATLANTA	GA		01/29/2025		3,874		(38)			(38)		3,836	3,836			
100191204	LOS ANGELES	CA		01/29/2025		3,516		(88)			(88)		3,428	3,428			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191205	SOUTHGATE	MI		01/29/2025		935		(36)			(36)		899	899			
100191206	SAN DIEGO	CA		01/29/2025		1,835		(87)			(87)		1,748	1,748			
100191207	SAN FRANCISCO	CA		01/29/2025		7,229		(205)			(205)		7,024	7,024			
100191210	ASPEN HILL	MD		01/29/2025		1,336		(30)			(30)		1,306	1,306			
100191211	HUNTINGTON PARK	CA		01/29/2025		3,285		(77)			(77)		3,208	3,208			
100191212	LOS ANGELES	CA		01/29/2025		2,460		(83)			(83)		2,377	2,377			
100191213	RIVERSIDE	CA		01/29/2025		7,647		(364)			(364)		7,283	7,283			
100191214	BORREGO SPRINGS	CA		01/29/2025		1,694		(63)			(63)		1,631	1,631			
100191215	BAYTOWN	TX		01/29/2025		1,672							1,672	1,672			
100191216	MESA	AZ		01/29/2025		4,307		(77)			(77)		4,230	4,230			
100191217	FALLS CHURCH	VA		01/29/2025		3,794		(72)			(72)		3,722	3,722			
100191218	SPARKS	NV		01/29/2025		2,617		(107)			(107)		2,510	2,510			
100191219	LOS ANGELES	CA		01/29/2025		6,632		(294)			(294)		6,338	6,338			
100191220	SACRAMENTO	CA		01/29/2025		2,440		(112)			(112)		2,328	2,328			
100191221	CYPRESS	TX		01/29/2025		11,291		39			39		11,330	11,330			
100191222	LA MESA	CA		01/29/2025		3,599		(274)			(274)		3,325	3,325			
100191223	LOS ANGELES	CA		01/29/2025		3,729		(101)			(101)		3,628	3,628			
100191224	HENDERSON	NV		01/29/2025		2,901		(108)			(108)		2,793	2,793			
100191225	VILLA RICA	GA		01/29/2025		1,893		(90)			(90)		1,803	1,803			
100191226	BAKERSFIELD	CA		01/29/2025		1,613		(77)			(77)		1,536	1,536			
100191227	BOCA RATON	FL		01/29/2025		3,868		(136)			(136)		3,732	3,732			
100191228	VAN NUYS	CA		01/29/2025		8,101		(112)			(112)		7,989	7,989			
100191229	HOUSTON	TX		01/29/2025		1,651		(39)			(39)		1,612	1,612			
100191231	SARASOTA	FL		01/29/2025		7,976		(113)			(113)		7,863	7,863			
100191232	MARSTONS MILLS	MA		01/29/2025		4,596		(219)			(219)		4,377	4,377			
100191233	BRIGHTON	CO		01/29/2025		3,006		(19)			(19)		2,987	2,987			
100191234	LOS ANGELES	CA		01/29/2025		3,647		(174)			(174)		3,473	3,473			
100191235	SALINAS	CA		01/29/2025		6,644		(122)			(122)		6,522	6,522			
100191236	HOMESTEAD	FL		01/29/2025		1,608		(77)			(77)		1,531	1,531			
100191237	UPPERCO	MD		01/29/2025		8,867		90			90		8,957	8,957			
100191238	NAPA	CA		01/29/2025		2,128		(101)			(101)		2,027	2,027			
100191239	WINCHESTER	CA		01/29/2025		10,344		(315)			(315)		10,029	10,029			
100191240	BRIDGEWATER	MA		01/29/2025		7,350		(179)			(179)		7,171	7,171			
100191241	ALEXANDRIA	VA		01/29/2025		1,863		(89)			(89)		1,774	1,774			
100191242	CORAL SPRINGS	FL		01/29/2025		10,442		(230)			(230)		10,212	10,212			
100191243	BALDWIN PARK	CA		01/29/2025		6,817		(302)			(302)		6,515	6,515			
100191244	FLORISSANT	MO		01/29/2025		699		(33)			(33)		666	666			
100191245	DOWNEY	CA		01/29/2025		5,188		(195)			(195)		4,993	4,993			
100191246	LAS VEGAS	NV		01/29/2025		5,051		(218)			(218)		4,833	4,833			
100191247	HAUULA	HI		01/29/2025		7,403		(200)			(200)		7,203	7,203			
100191248	PERRIS	CA		01/29/2025		3,084		(99)			(99)		2,985	2,985			
100191249	WOODBRIDGE	VA		01/29/2025		2,442		(116)			(116)		2,326	2,326			
100191250	FRESNO	CA		01/29/2025		3,346		(155)			(155)		3,191	3,191			
100191251	PERRIS	CA		01/29/2025		163		(133)			(133)		30	30			
100191252	LAS VEGAS	NV		01/29/2025		2,235		(76)			(76)		2,159	2,159			
100191253	HERMISTON	OR		01/29/2025		2,447		(106)			(106)		2,341	2,341			
100191254	LOS ANGELES	CA		01/29/2025		7,768		(160)			(160)		7,608	7,608			
100191255	NAPLES	FL		01/29/2025		21,881		(1,042)			(1,042)		20,839	20,839			
100191256	BARGERSVILLE	IN		01/29/2025		3,005		(85)			(85)		2,920	2,920			
100191258	LAS VEGAS	NV		01/29/2025		1,514		(72)			(72)		1,442	1,442			
100191259	LAS VEGAS	NV		01/29/2025		2,552		(122)			(122)		2,430	2,430			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191260	STRATFORD	CT		01/29/2025		1,671		8			8		1,679	1,679			
100191261	MIAMI	FL		01/29/2025		4,947		(183)			(183)		4,764	4,764			
100191262	LAKE FOREST	CA		01/29/2025		2,118		(63)			(63)		2,055	2,055			
100191263	LAKE HAVASU CITY	AZ		01/29/2025		1,831		(56)			(56)		1,775	1,775			
100191264	DUNNELLON	FL		01/29/2025		29,693		(1,287)			(1,287)		28,406	28,406			
100191265	LEWISVILLE	TX		01/29/2025		1,702		(81)			(81)		1,621	1,621			
100191266	UPTON	MA		01/29/2025		3,442		(55)			(55)		3,387	3,387			
100191267	HOUSTON	TX		01/29/2025		2,163		(1)			(1)		2,162	2,162			
100191269	VALENCIA	CA		01/29/2025		2,078		(65)			(65)		2,013	2,013			
100191270	LANCASTER	CA		01/29/2025		21,550		(1,026)			(1,026)		20,524	20,524			
100191271	CLAREMONT	CA		01/29/2025		3,657		(80)			(80)		3,577	3,577			
100191272	CONYERS	GA		01/29/2025		1,033		(22)			(22)		1,011	1,011			
100191273	GARLAND	TX		01/29/2025		20,158		(1,085)			(1,085)		19,073	19,073			
100191274	TAMPA	FL		01/29/2025		2,772		(61)			(61)		2,711	2,711			
100191275	MAGGIE VALLEY	NC		01/29/2025		2,144		(102)			(102)		2,042	2,042			
100191276	THORNTON	IL		01/29/2025		906		(25)			(25)		881	881			
100191277	MOORPARK	CA		01/29/2025		33,730		(656)			(656)		33,074	33,074			
100191279	MANVEL	TX		01/29/2025		1,468		(70)			(70)		1,398	1,398			
100191280	PHOENIXVILLE	PA		01/29/2025		8,504		(157)			(157)		8,347	8,347			
100191281	HERNDON	VA		01/29/2025		5,528		(165)			(165)		5,363	5,363			
100191282	CHICAGO	IL		01/29/2025		1,904		(87)			(87)		1,817	1,817			
100191283	BALTIMORE	MD		01/29/2025		2,292		(109)			(109)		2,183	2,183			
100191284	BALTIMORE	MD		01/29/2025		1,996		(95)			(95)		1,901	1,901			
100191285	SAN DIEGO	CA		01/30/2025		8,698		(80)			(80)		8,618	8,618			
100191286	OCALA	FL		01/30/2025		1,310		(29)			(29)		1,281	1,281			
100191287	SAN DIEGO	CA		01/30/2025		8,414		(210)			(210)		8,204	8,204			
100191288	WEST PALM BEACH	FL		01/30/2025		5,908		(137)			(137)		5,771	5,771			
100191289	POMONA	CA		01/30/2025		4,254		(105)			(105)		4,149	4,149			
100191290	LOS ANGELES	CA		01/30/2025		3,535		(133)			(133)		3,402	3,402			
100191291	COCONUT CREEK	FL		01/30/2025		3,213		(117)			(117)		3,096	3,096			
100191292	SAN ANTONIO	TX		01/30/2025		848		(27)			(27)		821	821			
100191293	ODESSA	TX		01/30/2025		1,736		(79)			(79)		1,657	1,657			
100191294	GLEN COVE	NY		01/30/2025		6,789		(68)			(68)		6,721	6,721			
100191296	MIAMI	FL		01/30/2025		3,505		(52)			(52)		3,453	3,453			
100191297	ATLANTA	GA		01/30/2025		15,598		(376)			(376)		15,222	15,222			
100191298	BRENTWOOD	NY		01/30/2025		3,026		(46)			(46)		2,980	2,980			
100191301	AVONDALE	PA		01/30/2025		2,864		(69)			(69)		2,795	2,795			
100191302	MATTAPOISETT	MA		01/30/2025		11,684		(330)			(330)		11,354	11,354			
100191303	HUNTLAND	TN		01/30/2025		2,390		(56)			(56)		2,334	2,334			
100191304	SUNSET BEACH	NC		01/30/2025		2,235		(84)			(84)		2,151	2,151			
100191305	PHOENIX	AZ		01/30/2025		1,989		(99)			(99)		1,890	1,890			
100191308	RAHWAY	NJ		01/30/2025		4,744		(92)			(92)		4,652	4,652			
100191309	NORTH MIAMI	FL		01/30/2025		2,456		17			17		2,473	2,473			
100191311	WOODHAVEN	NY		01/30/2025		4,626		(201)			(201)		4,425	4,425			
100191312	BATTLE GROUND	WA		01/30/2025		135,301		(5,145)			(5,145)		130,156	130,156			
100191313	MONTICELLO	NY		01/30/2025		1,294		(43)			(43)		1,251	1,251			
100191314	NEW ORLEANS	LA		01/30/2025		3,208		(115)			(115)		3,093	3,093			
100191315	ORLANDO	FL		01/30/2025		4,346		(96)			(96)		4,250	4,250			
100191316	SANTA MONICA	CA		01/30/2025		138,709		(5,514)			(5,514)		133,195	133,195			
100191319	DALLAS	TX		01/30/2025		2,204		(86)			(86)		2,118	2,118			
100191321	BROOKLYN	NY		01/30/2025		39,504		(1,582)			(1,582)		37,922	37,922			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191322	NEW HAVEN	CT		01/30/2025		823		(39)			(39)		784	784			
100191323	LAS VEGAS	NV		01/30/2025		1,170		(60)			(60)		1,110	1,110			
100191324	PALMETTO BAY	FL		01/30/2025		5,965		(272)			(272)		5,693	5,693			
100191325	CLARKSTON	GA		01/30/2025		1,668		(4)			(4)		1,664	1,664			
100191326	NEWPORT BEACH	CA		01/30/2025		22,682		(697)			(697)		21,985	21,985			
100191327	BROOKLYN	NY		01/30/2025		14,077		(670)			(670)		13,407	13,407			
100191328	JURUPA VALLEY	CA		01/30/2025		4,587		(98)			(98)		4,489	4,489			
100191329	BUCHANAN DAM	TX		01/30/2025		2,123		(88)			(88)		2,035	2,035			
100191330	ASTORIA	NY		01/30/2025		9,037		(430)			(430)		8,607	8,607			
100191331	ALEXANDRIA	VA		01/30/2025		8,431		(100)			(100)		8,331	8,331			
100191332	MERCED	CA		01/30/2025		2,406		(112)			(112)		2,294	2,294			
100191334	BINGHAMTON	NY		01/30/2025		738		(35)			(35)		703	703			
100191335	DENVER	CO		01/30/2025		1,658		(12)			(12)		1,646	1,646			
100191339	VIRGINIA BEACH	VA		01/30/2025		1,527		(22)			(22)		1,505	1,505			
100191340	OCALA	FL		01/30/2025		1,818		(70)			(70)		1,748	1,748			
100191341	LITTLE ELM	TX		01/30/2025		1,396		(63)			(63)		1,333	1,333			
100191342	HOOVER	AL		01/30/2025		1,577		(62)			(62)		1,515	1,515			
100191343	ACWORTH	GA		01/30/2025		1,206		(16)			(16)		1,190	1,190			
100191344	COMMERCE	GA		01/30/2025		2,274		(56)			(56)		2,218	2,218			
100191345	MISSION	TX		01/30/2025		1,150		(55)			(55)		1,095	1,095			
100191346	DENVER	CO		01/30/2025		2,296		(63)			(63)		2,233	2,233			
100191347	SAN DIEGO	CA		01/30/2025		11,326		(119)			(119)		11,207	11,207			
100191349	ORANGE PARK	FL		01/30/2025		3,054		(19)			(19)		3,035	3,035			
100191350	BELLEVUE	WA		01/30/2025		5,272		(170)			(170)		5,102	5,102			
100191351	PALM SPRINGS	CA		01/30/2025		1,807		(57)			(57)		1,750	1,750			
100191354	DURHAM	NC		01/30/2025		6,237		(295)			(295)		5,942	5,942			
100191356	BEDFORD	NH		01/30/2025		8,268		(269)			(269)		7,999	7,999			
100191358	STUART	FL		01/30/2025		4,382		(122)			(122)		4,260	4,260			
100191363	ORLANDO	FL		01/30/2025		915		(29)			(29)		886	886			
100191364	BRIDGEWATER	MA		01/30/2025		2,740		(66)			(66)		2,674	2,674			
100191368	MIAMI	FL		01/30/2025		1,665		(42)			(42)		1,623	1,623			
100191369	MARGATE	FL		01/30/2025		3,448		(164)			(164)		3,284	3,284			
100191370	PARK CITY	UT		01/30/2025		3,652		(40)			(40)		3,612	3,612			
100191371	MIRAMAR	FL		01/30/2025		3,456		(165)			(165)		3,291	3,291			
100191374	AUSTIN	TX		01/30/2025		6,290		(247)			(247)		6,043	6,043			
100191375	KEY LARGO	FL		01/30/2025		5,288		(202)			(202)		5,086	5,086			
100191379	NEWHALL	CA		01/30/2025		1,908		(91)			(91)		1,817	1,817			
100191380	SURPRISE	AZ		01/30/2025		2,390		(43)			(43)		2,347	2,347			
100191383	THE VILLAGES	FL		01/30/2025		1,173		(56)			(56)		1,117	1,117			
100191387	HOUSTON	TX		01/30/2025		3,507		(155)			(155)		3,352	3,352			
100191388	SAINT AUGUSTINE	FL		01/30/2025		3,216		(135)			(135)		3,081	3,081			
100191391	AMBLER	PA		01/30/2025		5,882		(209)			(209)		5,673	5,673			
100191393	SAN FRANCISCO	CA		01/30/2025		7,389		(189)			(189)		7,200	7,200			
100191395	UTRECHT	NLD		01/29/2025		1,207							1,207	1,347	140		140
100191396	UTRECHT	NLD		01/29/2025										72	72		72
100191397	UTRECHT	NLD		01/29/2025										48	48		48
100191398	UTRECHT	NLD		01/29/2025		469							469	528	59		59
100191399	S-GRAVENHAGE	NLD		01/29/2025										833	833		833
100191400	S-GRAVENHAGE	NLD		01/29/2025										833	833		833
100191401	AMSTERDAM	NLD		01/29/2025										221	221		221
100191402	ARNHEM	NLD		01/29/2025										101	101		101

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191403	ARNHEM	NLD		01/29/2025		833							833	931	98		98
100191404	BREDA	NLD		01/29/2025		1,458							1,458	1,731	273		273
100191405	SCHIEDAM	NLD		01/29/2025										290	290		290
100191406	SPANNUM	NLD		01/29/2025										443	443		443
100191407	DEN HELDER	NLD		01/29/2025										714	714		714
100191408	ARNHEM	NLD		01/29/2025										176	176		176
100191409	HEERENVEEN	NLD		01/29/2025		121,577							121,577	137,819	16,242		16,242
100191411	AMSTERDAM	NLD		01/29/2025										265	265		265
100191412	TILBURG	NLD		01/29/2025										369	369		369
100191413	AMSTERDAM	NLD		01/29/2025										938	938		938
100191414	DELFT	NLD		01/29/2025										263	263		263
100191415	BREDA	NLD		01/29/2025										474	474		474
100191416	HAARLEM	NLD		01/29/2025										1,124	1,124		1,124
100191417	S-GRAVENHAGE	NLD		01/29/2025										779	779		779
100191418	AMSTERDAM	NLD		01/29/2025										273	273		273
100191419	ROTTERDAM	NLD		01/29/2025		104,194							104,194	117,627	13,433		13,433
100191420	WAALRE	NLD		01/29/2025										820	820		820
100191421	S-GRAVENHAGE	NLD		01/29/2025										2,528	2,528		2,528
100191422	S-GRAVENHAGE	NLD		01/29/2025		114,915							114,915	131,843	16,928		16,928
100191423	ALMELO	NLD		01/29/2025										125	125		125
100191424	SCHIEDAM	NLD		01/29/2025										117	117		117
100191425	NIJMEGEN	NLD		01/29/2025										287	287		287
100191426	AMSTERDAM	NLD		01/29/2025										367	367		367
100191427	GRONINGEN	NLD		01/29/2025										194	194		194
100191428	GRONINGEN	NLD		01/29/2025		732							732	810	78		78
100191429	LEEUWARDEN	NLD		01/29/2025		15,561							15,561	17,546	1,984		1,984
100191431	BERGEN OP ZOOM	NLD		01/29/2025										186	186		186
100191432	BERGEN OP ZOOM	NLD		01/29/2025		571							571	644	73		73
100191433	DOKKUM	NLD		01/29/2025										235	235		235
100191434	UTRECHT	NLD		01/29/2025		10,409							10,409	13,035	2,626		2,626
100191435	HEERENVEEN	NLD		01/29/2025										198	198		198
100191436	HEERENVEEN	NLD		01/29/2025										293	293		293
100191437	DORDRECHT	NLD		01/29/2025										146	146		146
100191438	S-GRAVENHAGE	NLD		01/29/2025										160	160		160
100191439	HEEMSTEDE	NLD		01/29/2025										419	419		419
100191440	HEEMSTEDE	NLD		01/29/2025		1,044							1,044	1,174	130		130
100191441	ROLDE	NLD		01/29/2025										480	480		480
100191442	S-GRAVENHAGE	NLD		01/29/2025										658	658		658
100191443	DEN HAAG	NLD		01/29/2025										218	218		218
100191444	BREDA	NLD		01/29/2025										2,398	2,398		2,398
100191445	BREDA	NLD		01/29/2025		5,164							5,164	5,825	661		661
100191446	EYGELSHOVEN	NLD		01/29/2025										261	261		261
100191447	WEERT	NLD		01/29/2025										1,722	1,722		1,722
100191448	WEERT	NLD		01/29/2025										1,614	1,614		1,614
100191449	WEERT	NLD		01/29/2025										1,832	1,832		1,832
100191450	AMSTERDAM	NLD		01/29/2025										185	185		185
100191451	BENTVELD	NLD		01/29/2025										623	623		623
100191452	GRONINGEN	NLD		01/29/2025										509	509		509
100191453	GRONINGEN	NLD		01/29/2025		1,377							1,377	1,545	168		168
100191454	HAARLEM	NLD		01/29/2025										1,678	1,678		1,678
100191455	HAARLEM	NLD		01/29/2025										66	66		66

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191456	HAARLEM	NLD		01/29/2025										237	237		237
100191457	AMSTERDAM	NLD		01/29/2025										1,549	1,549		1,549
100191458	DEVENTER	NLD		01/29/2025										749	749		749
100191459	ROERMOND	NLD		01/29/2025										1,610	1,610		1,610
100191460	VEGHEL	NLD		01/29/2025										246	246		246
100191461	TILBURG	NLD		01/29/2025										113	113		113
100191462	OOIJ	NLD		01/29/2025										682	682		682
100191463	TILBURG	NLD		01/29/2025										1,554	1,554		1,554
100191464	WEERT	NLD		01/29/2025										508	508		508
100191465	UTRECHT	NLD		01/29/2025										213	213		213
100191466	AMSTERDAM	NLD		01/29/2025		158,425							158,425	178,784	20,359		20,359
100191467	AMSTERDAM	NLD		01/29/2025										615	615		615
100191468	S-GRAVENHAGE	NLD		01/29/2025										811	811		811
100191469	ARNHEM	NLD		01/29/2025										544	544		544
100191470	AMSTERDAM	NLD		01/29/2025										2,606	2,606		2,606
100191471	AMSTERDAM	NLD		01/29/2025										908	908		908
100191472	ROTTERDAM	NLD		01/29/2025										380	380		380
100191473	S-GRAVENHAGE	NLD		01/29/2025										624	624		624
100191474	AMERSFOORT	NLD		01/29/2025										501	501		501
100191475	GRONINGEN	NLD		01/29/2025										2,283	2,283		2,283
100191476	NIJMEGEN	NLD		01/29/2025										2,005	2,005		2,005
100191477	NIJMEGEN	NLD		01/29/2025		112,218							112,218	123,717	11,498		11,498
100191478	GRONINGEN	NLD		01/29/2025										772	772		772
100191479	BUDEL	NLD		01/29/2025										612	612		612
100191484	SPIJKENISSE	NLD		01/29/2025										378	378		378
100191485	ALPHEN AAN DEN RIJN	NLD		01/29/2025										258	258		258
100191486	ENSCHEDE	NLD		01/29/2025										390	390		390
100191487	ENSCHEDE	NLD		01/29/2025		1,285							1,285	1,434	149		149
100191488	HENGELO	NLD		01/29/2025										1,270	1,270		1,270
100191489	ROTTERDAM	NLD		01/29/2025										1,338	1,338		1,338
100191490	S-GRAVENHAGE	NLD		01/29/2025										373	373		373
100191491	AMSTERDAM	NLD		01/29/2025										624	624		624
100191492	S-GRAVENHAGE	NLD		01/29/2025										236	236		236
100191493	NIJMEGEN	NLD		01/29/2025		1,891							1,891	2,120	229		229
100191494	NIJMEGEN	NLD		01/29/2025										718	718		718
100191495	ROTTERDAM	NLD		01/29/2025										2,036	2,036		2,036
100191496	HAREN GN	NLD		01/29/2025										321	321		321
100191497	APELDOORN	NLD		01/29/2025										1,376	1,376		1,376
100191498	HENGELO	NLD		01/29/2025										601	601		601
100191500	ENSCHEDE	NLD		01/29/2025										822	822		822
100191501	DRONRYP	NLD		01/29/2025										210	210		210
100191502	ZOETERMEER	NLD		01/29/2025										485	485		485
100191512	UNITED KINGDOM	GBR		01/29/2025		37							37	136	99		99
100191513	UNITED KINGDOM	GBR		01/29/2025		44							44	162	118		118
100191514	UNITED KINGDOM	GBR		01/29/2025		1,186							1,186	1,344	158		158
100191517	UNITED KINGDOM	GBR		01/29/2025		93							93	373	280		280
100191518	UNITED KINGDOM	GBR		01/29/2025		112							112	327	214		214
100191519	UNITED KINGDOM	GBR		01/29/2025		101							101	294	193		193
100191520	UNITED KINGDOM	GBR		01/29/2025		41							41	125	85		85
100191521	UNITED KINGDOM	GBR		01/29/2025		2,275							2,275	2,558	283		283
100191522	UNITED KINGDOM	GBR		01/29/2025		94							94	275	180		180

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191523	UNITED KINGDOM	GBR		01/29/2025		27							27	78	51		51
100191524	UNITED KINGDOM	GBR		01/29/2025		35							35	162	127		127
100191525	UNITED KINGDOM	GBR		01/29/2025		38							38	139	101		101
100191526	UNITED KINGDOM	GBR		01/29/2025		5,698							5,698	6,405	707		707
100191527	UNITED KINGDOM	GBR		01/29/2025		44							44	160	116		116
100191528	UNITED KINGDOM	GBR		01/29/2025		44							44	124	80		80
100191529	UNITED KINGDOM	GBR		01/29/2025		89							89	259	170		170
100191530	UNITED KINGDOM	GBR		01/29/2025		214							214	809	595		595
100191531	UNITED KINGDOM	GBR		01/29/2025		19							19	70	51		51
100191532	UNITED KINGDOM	GBR		01/29/2025		37							37	135	99		99
100191533	UNITED KINGDOM	GBR		01/29/2025		58							58	218	160		160
100191534	UNITED KINGDOM	GBR		01/29/2025		255							255	781	526		526
100191535	UNITED KINGDOM	GBR		01/29/2025		4,269							4,269	4,723	454		454
100191536	UNITED KINGDOM	GBR		01/29/2025		92							92	223	131		131
100191537	UNITED KINGDOM	GBR		01/29/2025		222							222	596	374		374
100191538	UNITED KINGDOM	GBR		01/29/2025		167							167	419	252		252
100191539	UNITED KINGDOM	GBR		01/29/2025		33							33	81	48		48
100191540	UNITED KINGDOM	GBR		01/29/2025		105							105	282	177		177
100191541	UNITED KINGDOM	GBR		01/29/2025		64							64	189	124		124
100191542	UNITED KINGDOM	GBR		01/29/2025		50							50	126	76		76
100191543	UNITED KINGDOM	GBR		01/29/2025		224							224	605	381		381
100191544	UNITED KINGDOM	GBR		01/29/2025		36							36	91	55		55
100191545	UNITED KINGDOM	GBR		01/29/2025		1,280							1,280	1,415	135		135
100191546	UNITED KINGDOM	GBR		01/29/2025		1,889							1,889	2,080	191		191
100191547	UNITED KINGDOM	GBR		01/29/2025		1,036							1,036	1,169	134		134
100191548	UNITED KINGDOM	GBR		01/29/2025		23							23	253	230		230
100191549	UNITED KINGDOM	GBR		01/29/2025		1,673							1,673	1,845	172		172
100191550	UNITED KINGDOM	GBR		01/29/2025		74							74	285	211		211
100191551	UNITED KINGDOM	GBR		01/29/2025		38							38	110	72		72
100191552	KAAAWA	HI		01/31/2025		7,347		(253)			(253)		7,094	7,094			
100191554	KYLE	TX		01/31/2025		3,050		(94)			(94)		2,956	2,956			
100191555	CABOT	AR		01/31/2025		1,134		(43)			(43)		1,091	1,091			
100191556	RIVERTON	UT		01/31/2025		5,328		(224)			(224)		5,104	5,104			
100191557	KAPAA	HI		01/31/2025		145,060		(3,649)			(3,649)		141,411	141,411			
100191558	BAKERSFIELD	CA		01/31/2025		2,768		(62)			(62)		2,706	2,706			
100191559	SAN FRANCISCO	CA		01/31/2025		6,915		(113)			(113)		6,802	6,802			
100191560	FLAGLER BEACH	FL		01/31/2025		1							1	1			
100191561	PROSPER	TX		01/31/2025		15,567		(378)			(378)		15,189	15,189			
100191562	ROSEVILLE	CA		01/31/2025		9,090		(181)			(181)		8,909	8,909			
100191564	LUBBOCK	TX		01/31/2025		1,179		(7)			(7)		1,172	1,172			
100191565	MELBOURNE	FL		01/31/2025		2,618		(68)			(68)		2,550	2,550			
100191566	BUCKEYE	AZ		01/31/2025		992		(45)			(45)		947	947			
100191567	TURLOCK	CA		01/31/2025		4,950		(118)			(118)		4,832	4,832			
100191568	LAS VEGAS	NV		01/31/2025		6,402		(176)			(176)		6,226	6,226			
100191569	LOCUST GROVE	GA		01/31/2025		1,602		(44)			(44)		1,558	1,558			
100191570	LIBERTYVILLE	IL		01/31/2025		1,367		(65)			(65)		1,302	1,302			
100191571	APOPKA	FL		01/31/2025		2,765		(70)			(70)		2,695	2,695			
100191574	SACRAMENTO	CA		01/31/2025		3,357		71			71		3,428	3,428			
100191575	RIGBY	ID		01/31/2025		1,409		(34)			(34)		1,375	1,375			
100191576	RIGBY	ID		01/31/2025		1,336		(54)			(54)		1,282	1,282			
100191578	PARKLAND	FL		01/31/2025		9,438		(65)			(65)		9,373	9,373			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191579	SCAPPOOSE	OR		01/31/2025		3,143		7			7		3,150	3,150			
100191580	COLLEGE STATION	TX		01/31/2025		2,155		(61)			(61)		2,094	2,094			
100191581	LUBBOCK	TX		01/31/2025		2,185		10			10		2,195	2,195			
100191584	DANIA BEACH	FL		01/31/2025		3,791		52			52		3,843	3,843			
100191585	SALT LAKE CITY	UT		01/31/2025		13,662		(338)			(338)		13,324	13,324			
100191586	OAK PARK	IL		01/31/2025		2,478		(58)			(58)		2,420	2,420			
100191588	MANTECA	CA		01/31/2025		3,908		(120)			(120)		3,788	3,788			
100191589	RIVERSIDE	CA		01/31/2025		3,050		(134)			(134)		2,916	2,916			
100191592	SACRAMENTO	CA		01/31/2025		2,046		(97)			(97)		1,949	1,949			
100191593	SPRING HILL	FL		01/31/2025		3,942		(61)			(61)		3,881	3,881			
100191596	RICHMOND	CA		01/31/2025		4,591		(219)			(219)		4,372	4,372			
100191597	LEHI	UT		01/31/2025		5,508		(87)			(87)		5,421	5,421			
100191598	UPLAND	CA		01/31/2025		6,052		(204)			(204)		5,848	5,848			
100191599	MANTECA	CA		01/31/2025		3,621		(111)			(111)		3,510	3,510			
100191600	JERSEY CITY	NJ		01/31/2025		9,073		46			46		9,119	9,119			
100191603	POWHATAN	VA		01/31/2025		906		(43)			(43)		863	863			
100191604	PHOENIX	AZ		01/31/2025		4,290		(65)			(65)		4,225	4,225			
100191605	WINDSOR	CO		01/31/2025		4,310		(110)			(110)		4,200	4,200			
100191608	PARKER	CO		01/31/2025		7,099		(211)			(211)		6,888	6,888			
100191609	LEHIGH ACRES	FL		01/31/2025		1,750		(61)			(61)		1,689	1,689			
100191611	GALT	CA		01/31/2025		3,601		(11)			(11)		3,590	3,590			
100191613	KISSIMMEE	FL		01/31/2025		1,017		15			15		1,032	1,032			
100191614	DAYTON	TX		01/31/2025		185,423		(3,306)			(3,306)		182,117	182,117			
100191615	LEHIGH ACRES	FL		01/31/2025		1,750		(61)			(61)		1,689	1,689			
100191616	CHULA VISTA	CA		01/31/2025		3,043		(145)			(145)		2,898	2,898			
100191618	CEDAR HILL	TX		01/31/2025		1,770		(84)			(84)		1,686	1,686			
100191619	HURRICANE	UT		01/31/2025		2,279		(106)			(106)		2,173	2,173			
100191620	BRADENTON	FL		01/31/2025		2,059		(95)			(95)		1,964	1,964			
100191621	BOISE	ID		01/31/2025		2,768		(52)			(52)		2,716	2,716			
100191622	NORTH MYRTLE BEACH	SC		01/31/2025		2,029		(44)			(44)		1,985	1,985			
100191623	PACIFIC CITY	OR		01/31/2025		4,876		(91)			(91)		4,785	4,785			
100191624	GALLOWAY	NJ		01/31/2025		2,199		(80)			(80)		2,119	2,119			
100191625	BELMONT	MI		01/31/2025		3,892		(58)			(58)		3,834	3,834			
100191626	DUNEDIN	FL		01/31/2025		1,709		(72)			(72)		1,637	1,637			
100191627	COLORADO SPRINGS	CO		01/31/2025		2,463		(85)			(85)		2,378	2,378			
100191628	ST AUGUSTINE	FL		01/31/2025		1,884		(12)			(12)		1,872	1,872			
100191629	COLUMBIA	SC		01/31/2025		1,559		(50)			(50)		1,509	1,509			
100191630	COLORADO SPRINGS	CO		01/31/2025		2,319		(80)			(80)		2,239	2,239			
100191631	MIAMI	FL		01/31/2025		1,885		(55)			(55)		1,830	1,830			
100191632	MIAMI GARDENS	FL		01/31/2025		3,082		(48)			(48)		3,034	3,034			
100191633	CORAL SPRINGS	FL		01/31/2025		2,219		(64)			(64)		2,155	2,155			
100191635	FAIR OAKS	CA		01/31/2025		2,937		(141)			(141)		2,796	2,796			
100191636	SAN ANGELO	TX		01/31/2025		1,919		(9)			(9)		1,910	1,910			
100191637	COLUMBIA FALLS	MT		01/31/2025		3,160		(101)			(101)		3,059	3,059			
100191639	HAMPSTEAD	NC		01/31/2025		2,551		(46)			(46)		2,505	2,505			
100191640	APPLE VALLEY	MN		01/31/2025		1,927		(39)			(39)		1,888	1,888			
100191641	MADISON	FL		01/31/2025		4,589		(171)			(171)		4,418	4,418			
100191642	UNION	KY		01/31/2025		1,564		(55)			(55)		1,509	1,509			
100191643	HARRISONBURG	VA		01/31/2025		1,158		(26)			(26)		1,132	1,132			
100191644	BOLIVIA	NC		01/31/2025		1,603		(54)			(54)		1,549	1,549			
100191645	MOORESVILLE	NC		01/31/2025		1,380		(27)			(27)		1,353	1,353			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191646	JUNE LAKE	CA		01/31/2025		5,878		(186)			(186)		5,692	5,692			
100191647	COLUMBIA	SC		01/31/2025		1,532		(49)			(49)		1,483	1,483			
100191648	SOUTH PADRE ISLAND	TX		01/31/2025		1,646		(27)			(27)		1,619	1,619			
100191649	MIAMI	FL		01/31/2025		2,490		(144)			(144)		2,346	2,346			
100191650	CIBOLO	TX		01/31/2025		205,347		(8,918)			(8,918)		196,429	196,429			
100191651	BRYAN	TX		01/31/2025		2,023		(20)			(20)		2,003	2,003			
100191652	MONTGOMERY VILLAGE	MD		01/31/2025		22,123		(661)			(661)		21,462	21,462			
100191653	CAMARILLO	CA		01/31/2025		11,433		(377)			(377)		11,056	11,056			
100191654	WAUKEGAN	IL		01/31/2025		599		(12)			(12)		587	587			
100191655	HENDERSON	NV		01/31/2025		8,558		172			172		8,730	8,730			
100191663	HOLLISTER	CA		01/31/2025		4,015		(77)			(77)		3,938	3,938			
100191665	STUDIO CITY	CA		01/31/2025		12,324		(339)			(339)		11,985	11,985			
100191666	EL PORTAL	FL		01/31/2025		4,878		(92)			(92)		4,786	4,786			
100191668	MCKINNEY	TX		01/31/2025		4,726		(86)			(86)		4,640	4,640			
100191669	SARASOTA	FL		01/31/2025		20,434		(355)			(355)		20,079	20,079			
100191670	KAMUELA	HI		01/31/2025		8,191		(181)			(181)		8,010	8,010			
100191671	DALLAS	TX		01/31/2025		12,355		(252)			(252)		12,103	12,103			
100191674	PEMBROKE PINES	FL		01/31/2025		4,864		(67)			(67)		4,797	4,797			
100191675	WEST CHESTER	PA		02/20/2025		5,544		(228)			(228)		5,316	5,316			
100191676	DEARBORN HEIGHTS	MI		02/20/2025		665		(29)			(29)		636	636			
100191677	BERRIEN SPRINGS	MI		02/20/2025		1,357		(65)			(65)		1,292	1,292			
100191678	LOS ANGELES	CA		02/20/2025		6,479		(218)			(218)		6,261	6,261			
100191679	PORTLAND	OR		02/20/2025		1,792		(13)			(13)		1,779	1,779			
100191681	STUART	FL		02/20/2025		835		(40)			(40)		795	795			
100191683	CYPRESS	TX		02/20/2025		5,312		(111)			(111)		5,201	5,201			
100191684	CHARLOTTE	NC		02/20/2025		2,657		(110)			(110)		2,547	2,547			
100191687	PENSACOLA	FL		02/20/2025		1,990		41			41		2,031	2,031			
100191688	PHILADELPHIA	PA		02/20/2025		2,774		6			6		2,780	2,780			
100191689	PHILADELPHIA	PA		02/20/2025		1,094		(39)			(39)		1,055	1,055			
100191690	PITTSBURG	CA		02/20/2025		2,557		(110)			(110)		2,447	2,447			
100191692	DUNNELLON	FL		02/20/2025		1,501		(39)			(39)		1,462	1,462			
100191693	CERRITOS	CA		02/20/2025		3,010		(100)			(100)		2,910	2,910			
100191695	COLUMBIA	SC		02/20/2025		839		(24)			(24)		815	815			
100191696	HEBER	AZ		02/20/2025		218,085		(9,535)			(9,535)		208,550	208,550			
100191697	LOS ANGELES	CA		02/20/2025		4,302		(169)			(169)		4,133	4,133			
100191698	OAKLAND	CA		02/20/2025		2,678		(110)			(110)		2,568	2,568			
100191699	EL CAJON	CA		02/20/2025		4,485		(209)			(209)		4,276	4,276			
100191701	JOHNS ISLAND	SC		02/20/2025		7,612		(337)			(337)		7,275	7,275			
100191702	MELBOURNE	FL		02/20/2025		2,087		(48)			(48)		2,039	2,039			
100191706	BAKERSFIELD	CA		02/20/2025		1,652		(17)			(17)		1,635	1,635			
100191708	MIAMI	FL		02/20/2025		1,645		(70)			(70)		1,575	1,575			
100191709	TRACY	CA		02/20/2025		6,470		(201)			(201)		6,269	6,269			
100191710	NORTHRIDGE	CA		02/20/2025		9,009		(160)			(160)		8,849	8,849			
100191711	PLYMOUTH	CT		02/20/2025		1,685		(74)			(74)		1,611	1,611			
100191712	KEAAU	HI		02/20/2025		2,159		(31)			(31)		2,128	2,128			
100191713	AUSTIN	TX		02/20/2025		3,289		(125)			(125)		3,164	3,164			
100191714	COACHELLA	CA		02/20/2025		1,461		(70)			(70)		1,391	1,391			
100191715	JACKSON	WI		02/20/2025		799		(24)			(24)		775	775			
100191716	OCEANSIDE	CA		02/20/2025		3,629		(111)			(111)		3,518	3,518			
100191717	LYONS	IL		02/20/2025		2,055		(12)			(12)		2,043	2,043			
100191718	LOS ANGELES	CA		02/20/2025		6,276		(180)			(180)		6,096	6,096			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191719	SPRINGFIELD	MA		02/20/2025		1,723		(47)			(47)		1,676	1,676			
100191720	WINSTON SALEM	NC		02/20/2025		1,277		(61)			(61)		1,216	1,216			
100191721	MORENO VALLEY	CA		02/20/2025		3,485		(90)			(90)		3,395	3,395			
100191723	OXNARD	CA		02/20/2025		3,731		(163)			(163)		3,568	3,568			
100191724	FORT VALLEY	GA		02/20/2025		1,932		(51)			(51)		1,881	1,881			
100191725	CARMEL	CA		02/20/2025		9,091		(433)			(433)		8,658	8,658			
100191728	CASTLE ROCK	CO		02/20/2025		5,381		(198)			(198)		5,183	5,183			
100191729	GEORGETOWN	TX		02/20/2025		1,635		(78)			(78)		1,557	1,557			
100191730	LAKEWOOD	OH		02/20/2025		1,402		(67)			(67)		1,335	1,335			
100191733	IRVING	TX		02/20/2025		3,350		(129)			(129)		3,221	3,221			
100191734	SAN JOSE	CA		02/20/2025		103		(3)			(3)		100	100			
100191735	MONROE	NC		02/20/2025		2,408		(105)			(105)		2,303	2,303			
100191736	CLIFTON	CO		02/20/2025		3,268		(147)			(147)		3,121	3,121			
100191738	HOUSTON	TX		02/20/2025		1,535		(40)			(40)		1,495	1,495			
100191739	SAN JOSE	CA		02/20/2025		2,128		(42)			(42)		2,086	2,086			
100191741	UNION CITY	GA		02/20/2025		1,117		(50)			(50)		1,067	1,067			
100191744	SALINAS	CA		02/20/2025		1,731		(10)			(10)		1,721	1,721			
100191745	ORLANDO	FL		02/20/2025		7,068		(201)			(201)		6,867	6,867			
100191747	HAMDEN	CT		02/20/2025		1,626		(59)			(59)		1,567	1,567			
100191748	KENT	OH		02/20/2025		905		(31)			(31)		874	874			
100191749	OCALA	FL		02/20/2025		1,065		(43)			(43)		1,022	1,022			
100191750	ENOCH	UT		02/20/2025		2,159		(103)			(103)		2,056	2,056			
100191751	SOCORRO	TX		02/20/2025		9,091		(433)			(433)		8,658	8,658			
100191752	HEBER CITY	UT		02/20/2025		2,234		(86)			(86)		2,148	2,148			
100191756	LONG BEACH	CA		02/20/2025		6,616		(106)			(106)		6,510	6,510			
100191757	BELLMAWR	NJ		02/20/2025		976		(29)			(29)		947	947			
100191758	LAS VEGAS	NV		02/20/2025		1,863		(82)			(82)		1,781	1,781			
100191759	QUINCY	IL		02/20/2025		821		(37)			(37)		784	784			
100191760	JACKSONVILLE	FL		02/20/2025		45,242		(1,585)			(1,585)		43,657	43,657			
100191762	KISSIMMEE	FL		02/20/2025		90,615		(3,417)			(3,417)		87,198	87,198			
100191763	PHOENIX	AZ		02/20/2025		9,651		(254)			(254)		9,397	9,397			
100191765	HOUSTON	TX		02/20/2025		4,092		(176)			(176)		3,916	3,916			
100191766	LOS ANGELES	CA		02/20/2025		17,328		(617)			(617)		16,711	16,711			
100191767	LUBBOCK	TX		02/20/2025		804		(38)			(38)		766	766			
100191768	CENTER LINE	MI		02/20/2025		844		(30)			(30)		814	814			
100191770	MIAMI	FL		01/31/2025		5,913		(86)			(86)		5,827	5,827			
100191772	NEWARK	NJ		01/31/2025		3,935		(60)			(60)		3,875	3,875			
100191773	MIRAMAR	FL		01/31/2025		5,101		(111)			(111)		4,990	4,990			
100191774	NORTH CHARLESTON	SC		01/31/2025		3,437		(108)			(108)		3,329	3,329			
100191775	MIAMI	FL		01/31/2025		3,056		(116)			(116)		2,940	2,940			
100191776	SAN FRANCISCO	CA		01/31/2025		6,137		(185)			(185)		5,952	5,952			
100191777	SAN ANTONIO	FL		01/31/2025		7,151		(154)			(154)		6,997	6,997			
100191778	MIAMI	FL		01/31/2025		2,178		(80)			(80)		2,098	2,098			
100191779	MIAMI BEACH	FL		01/31/2025		1,852		(66)			(66)		1,786	1,786			
100191780	HAZLET	NJ		01/31/2025		4,432		(89)			(89)		4,343	4,343			
100191781	EUGENE	OR		01/31/2025		2,559		(122)			(122)		2,437	2,437			
100191782	NEW SMYRNA BEACH	FL		01/31/2025		2,912		(116)			(116)		2,796	2,796			
100191783	TAMPA	FL		01/31/2025		2,123		(82)			(82)		2,041	2,041			
100191784	SCRANTON	PA		01/31/2025		1,010		(48)			(48)		962	962			
100191785	BUMPASS	VA		01/31/2025		11,421		(19)			(19)		11,402	11,402			
100191786	MONT CLARE	PA		01/31/2025		1,819		(48)			(48)		1,771	1,771			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191787	VISTA	CA		01/31/2025		3,135		(91)			(91)		3,044	3,044			
100191788	NAPLES	FL		01/31/2025		3,692		(37)			(37)		3,655	3,655			
100191789	SNELLVILLE	GA		01/31/2025		6,474		(66)			(66)		6,408	6,408			
100191790	HILLIARD	OH		01/31/2025		52,195		(878)			(878)		51,317	51,317			
100191791	DANIA BEACH	FL		01/31/2025		7,230		(68)			(68)		7,162	7,162			
100191793	PALM BEACH GARDENS	FL		01/31/2025		13,133		(273)			(273)		12,860	12,860			
100191794	MODESTO	CA		01/31/2025		3,279		(79)			(79)		3,200	3,200			
100191796	KEMAH	TX		01/31/2025		7,623		(203)			(203)		7,420	7,420			
100191797	SPARKS GLENCOE	MD		01/31/2025		3,956		(91)			(91)		3,865	3,865			
100191798	DURHAM	NC		01/31/2025		2,619		(83)			(83)		2,536	2,536			
100191800	DURHAM	NC		01/31/2025		3,413		(36)			(36)		3,377	3,377			
100191801	DELTONA	FL		01/31/2025		2,239		(104)			(104)		2,135	2,135			
100191803	CHULA VISTA	CA		01/31/2025		6,195		(185)			(185)		6,010	6,010			
100191804	CANTON	GA		01/31/2025		8,657		(262)			(262)		8,395	8,395			
100191805	CLIFTON	NJ		01/31/2025		3,925		20			20		3,945	3,945			
100191806	FRESNO	CA		01/31/2025		990		(31)			(31)		959	959			
100191807	MIAMI	FL		01/31/2025		6,674		147			147		6,821	6,821			
100191808	NORTH HOLLYWOOD	CA		01/31/2025		5,643		(269)			(269)		5,374	5,374			
100191809	NORTHVILLE	MI		01/31/2025		2,968		(139)			(139)		2,829	2,829			
100191810	HOUSTON	TX		01/31/2025		32,649		(42)			(42)		32,607	32,607			
100191811	SANTA ANA	CA		01/31/2025		4,345		(34)			(34)		4,311	4,311			
100191815	FORT STOCKTON	TX		01/31/2025		3,174		(9)			(9)		3,165	3,165			
100191816	CHULA VISTA	CA		01/31/2025		17,300		384			384		17,684	17,684			
100191818	LOS ANGELES	CA		01/31/2025		13,841		(381)			(381)		13,460	13,460			
100191819	PHOENIX	AZ		01/31/2025		2,615		(83)			(83)		2,532	2,532			
100191821	MARIETTA	GA		01/31/2025		6,062		(169)			(169)		5,893	5,893			
100191822	LAKE CHARLES	LA		01/31/2025		791		(12)			(12)		779	779			
100191823	WELSH	LA		01/31/2025		928		(1)			(1)		927	927			
100192156	AUBURN	AL		01/31/2025		4,133		(138)			(138)		3,995	3,995			
100192157	LOS ANGELES	CA		01/31/2025		4,086		(104)			(104)		3,982	3,982			
100192158	BLUFFTON	SC		01/31/2025		2,504		(69)			(69)		2,435	2,435			
100192159	BRIDGEPORT	CT		01/31/2025		2,900		(94)			(94)		2,806	2,806			
100192160	BLAINE	MN		01/31/2025		3,164		(93)			(93)		3,071	3,071			
100192161	TACOMA	WA		01/31/2025		2,980		(103)			(103)		2,877	2,877			
100192162	ANTIOCH	IL		01/31/2025		3,904		(93)			(93)		3,811	3,811			
100192163	SPARKS	NV		01/31/2025		2,626		(69)			(69)		2,557	2,557			
100192164	TOMS RIVER	NJ		01/31/2025		4,889		(180)			(180)		4,709	4,709			
100192166	BETHLEHEM	PA		01/31/2025		2,207		(72)			(72)		2,135	2,135			
100192167	TACOMA	WA		01/31/2025		4,092		(9)			(9)		4,083	4,083			
100192168	AKRON	OH		01/31/2025		2,147		(62)			(62)		2,085	2,085			
100192169	LITTLE ROCK	AR		01/31/2025		1,893		44			44		1,937	1,937			
100192170	WILMINGTON	DE		01/31/2025		1,910		(36)			(36)		1,874	1,874			
100192171	CENTEREACH	NY		01/31/2025		2,706		(75)			(75)		2,631	2,631			
100192172	TACOMA	WA		01/31/2025		2,331		(75)			(75)		2,256	2,256			
100192173	CARSON CITY	NV		01/31/2025		2,748		(117)			(117)		2,631	2,631			
100192174	NORTH PORT	FL		01/31/2025		2,335		(66)			(66)		2,269	2,269			
100192175	NORFOLK	VA		01/31/2025		2,133		(49)			(49)		2,084	2,084			
100192176	TUCSON	AZ		01/31/2025		2,012		(87)			(87)		1,925	1,925			
100192177	BRIGHTON	MA		01/31/2025		8,829		(195)			(195)		8,634	8,634			
100192178	CRESTWOOD	IL		01/31/2025		819		(40)			(40)		779	779			
100192180	AKRON	OH		01/31/2025		1,385		(22)			(22)		1,363	1,363			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192181	LUBBOCK	TX		01/31/2025		1,632		(16)			(16)		1,616	1,616			
100192182	BIRMINGHAM	AL		01/31/2025		2,351		114			114		2,465	2,465			
100192183	LIBERTY	NY		01/31/2025		1,875		(78)			(78)		1,797	1,797			
100192184	HAMILTON	OH		01/31/2025		2,014		(80)			(80)		1,934	1,934			
100192185	LONG ISLAND CITY	NY		01/31/2025		6,096		(214)			(214)		5,882	5,882			
100192186	CRESTWOOD	IL		01/31/2025		937		(46)			(46)		891	891			
100192187	WILLOWICK	OH		01/31/2025		1,433		(48)			(48)		1,385	1,385			
100192188	GARLAND	TX		01/31/2025		1,765		(77)			(77)		1,688	1,688			
100192190	GREEN VALLEY LAKE	CA		01/31/2025		1,431		(22)			(22)		1,409	1,409			
100192191	LOUISBURG	KS		01/31/2025		1,565		(52)			(52)		1,513	1,513			
100192192	SOUTHAMPTON	NJ		01/31/2025		1,954		(64)			(64)		1,890	1,890			
100192193	LAWRENCEVILLE	GA		01/31/2025		58,305		(2,261)			(2,261)		56,044	56,044			
100192194	PHILADELPHIA	PA		01/31/2025		1,209		(26)			(26)		1,183	1,183			
100192196	CORNELIUS	NC		01/31/2025		2,489		(43)			(43)		2,446	2,446			
100192197	BETHLEHEM	PA		01/31/2025		1,314		(56)			(56)		1,258	1,258			
100192198	CONVERSE	TX		01/31/2025		2,026		(68)			(68)		1,958	1,958			
100192199	SEATTLE	WA		01/31/2025		4,374		(125)			(125)		4,249	4,249			
100192200	SAINT LOUIS	MO		01/31/2025		1,108		(28)			(28)		1,080	1,080			
100192201	KENNEWICK	WA		01/31/2025		11,451		(213)			(213)		11,238	11,238			
100192202	WINTERVILLE	NC		01/31/2025		1,948		(68)			(68)		1,880	1,880			
100192203	UPPER MARLBORO	MD		01/31/2025		1,450		(62)			(62)		1,388	1,388			
100192204	LUBBOCK	TX		01/31/2025		30,117		(946)			(946)		29,171	29,171			
100192205	NORTH ANDOVER	MA		01/31/2025		2,164		(71)			(71)		2,093	2,093			
100192206	NEW ALBANY	IN		01/31/2025		1,570		(37)			(37)		1,533	1,533			
100192207	CONWAY	SC		01/31/2025		1,541		(61)			(61)		1,480	1,480			
100192208	EAST CHICAGO	IN		01/31/2025		990		(48)			(48)		942	942			
100192209	SAINT AUGUSTINE	FL		01/31/2025		3,913		(55)			(55)		3,858	3,858			
100192210	ROSEMOUNT	MN		01/31/2025		2,247		(58)			(58)		2,189	2,189			
100192211	EAST CHICAGO	IN		01/31/2025		4,318		(157)			(157)		4,161	4,161			
100192213	MEMPHIS	TN		01/31/2025		957		(31)			(31)		926	926			
100192214	FORT MYERS	FL		01/31/2025		10,122		(351)			(351)		9,771	9,771			
100192215	MEMPHIS	TN		01/31/2025		952		(29)			(29)		923	923			
100192217	BIG BEAR CITY	CA		01/31/2025		2,870		(119)			(119)		2,751	2,751			
100192218	STOCKTON	CA		01/31/2025		1,217		(42)			(42)		1,175	1,175			
100192219	KANSAS CITY	MO		01/31/2025		1,541		(25)			(25)		1,516	1,516			
100192220	HILLSIDE	NJ		01/31/2025		5,942		(82)			(82)		5,860	5,860			
100192221	CLIFTON	NJ		01/31/2025		6,176		(65)			(65)		6,111	6,111			
100192222	RENO	NV		01/31/2025		128,432		(5,075)			(5,075)		123,357	123,357			
100192223	TAMPA	FL		01/31/2025		13,523		(348)			(348)		13,175	13,175			
100192225	CASPER	WY		01/31/2025		1,649		(31)			(31)		1,618	1,618			
100192226	AKRON	OH		01/31/2025		1,809		(96)			(96)		1,713	1,713			
100192227	NAPLES	NY		01/31/2025		4,379		(131)			(131)		4,248	4,248			
100192228	PHILADELPHIA	PA		01/31/2025		1,432		(41)			(41)		1,391	1,391			
100192230	KANSAS CITY	MO		01/31/2025		3,228		(83)			(83)		3,145	3,145			
100192231	STRATFORD	CT		01/31/2025		2,715		(75)			(75)		2,640	2,640			
100192232	MOUNT VERNON	NY		01/31/2025		5,718		(186)			(186)		5,532	5,532			
100192233	PEN ARGYL	PA		01/31/2025		1,348		(53)			(53)		1,295	1,295			
100192234	PHOENIX	AZ		01/31/2025		3,276		(109)			(109)		3,167	3,167			
100192235	CHELSEA	MA		01/31/2025		2,748		(80)			(80)		2,668	2,668			
100192236	TUCSON	AZ		01/31/2025		3,476		(81)			(81)		3,395	3,395			
100192237	SAN DIEGO	CA		01/31/2025		5,666		(210)			(210)		5,456	5,456			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192238	CHICAGO	IL		01/31/2025		4,821		(144)			(144)		4,677	4,677			
100192239	CORVALLIS	OR		01/31/2025		9,989		(425)			(425)		9,564	9,564			
100192240	BELLEVILLE	NJ		01/31/2025		3,457		(83)			(83)		3,374	3,374			
100192241	HEMET	CA		01/31/2025		2,860		(135)			(135)		2,725	2,725			
100192242	ALBION	NY		01/31/2025		1,277		(46)			(46)		1,231	1,231			
100192243	TEMPE	AZ		01/31/2025		3,276		(104)			(104)		3,172	3,172			
100192244	CLIFTON HEIGHTS	PA		01/31/2025		1,917		(65)			(65)		1,852	1,852			
100192245	WILMINGTON	NC		01/31/2025		962		(46)			(46)		916	916			
100192246	STUART	FL		01/31/2025		23,933		(1,138)			(1,138)		22,795	22,795			
100192247	DELRAY BEACH	FL		01/31/2025		5,783		(173)			(173)		5,610	5,610			
100192248	SAN FRANCISCO	CA		01/31/2025		5,726		(157)			(157)		5,569	5,569			
100192249	LOCKPORT	NY		01/31/2025		638		(18)			(18)		620	620			
100192250	CHATOM	AL		01/31/2025		3,099		(71)			(71)		3,028	3,028			
100192251	PATASKALA	OH		01/31/2025		1,628		(71)			(71)		1,557	1,557			
100192252	WORCESTER	MA		01/31/2025		5,602		(200)			(200)		5,402	5,402			
100192253	LANSDALE	PA		01/31/2025		1,371		(52)			(52)		1,319	1,319			
100192255	AURORA	OH		01/31/2025		938		(44)			(44)		894	894			
100192256	TUCSON	AZ		01/31/2025		2,617		(79)			(79)		2,538	2,538			
100192257	BENTON	AR		01/31/2025		1,620		41			41		1,661	1,661			
100192258	CLEVELAND	OH		01/31/2025		916		(28)			(28)		888	888			
100192259	KENTWOOD	MI		01/31/2025		10,348		(262)			(262)		10,086	10,086			
100192260	NORRISTOWN	PA		01/31/2025		8,963		(77)			(77)		8,886	8,886			
100192261	MIDDLETOWN	NY		01/31/2025		2,478		(60)			(60)		2,418	2,418			
100192262	WEST ROXBURY	MA		01/31/2025		6,847		(284)			(284)		6,563	6,563			
100192263	MONTGOMERY	AL		01/31/2025		1,167		(37)			(37)		1,130	1,130			
100192264	STUART	FL		01/31/2025		11,803		(249)			(249)		11,554	11,554			
100192265	SCRANTON	PA		01/31/2025		1,815		(63)			(63)		1,752	1,752			
100192266	MERCEDES	TX		01/31/2025		1,073		(35)			(35)		1,038	1,038			
100192267	ROCKFORD	IL		01/31/2025		1,461		(52)			(52)		1,409	1,409			
100192268	OZARK	MO		01/31/2025		2,350		(14)			(14)		2,336	2,336			
100192269	AUBURN	WA		01/31/2025		3,646		(93)			(93)		3,553	3,553			
100192270	COLUMBIA FALLS	MT		01/31/2025		3,155		(102)			(102)		3,053	3,053			
100192272	HAZEL PARK	MI		01/31/2025		1,027		(43)			(43)		984	984			
100192273	KEARNEY	MO		01/31/2025		1,671		(66)			(66)		1,605	1,605			
100192274	ABBEVILLE	SC		01/31/2025		4,613		(83)			(83)		4,530	4,530			
100192275	LE ROY	NY		01/31/2025		1,789		(79)			(79)		1,710	1,710			
100192277	GAASTRA	MI		01/31/2025		938		(50)			(50)		888	888			
100192278	DALLAS	TX		01/31/2025		2,549		(98)			(98)		2,451	2,451			
100192279	KISSIMMEE	FL		01/31/2025		6,287		3			3		6,290	6,290			
100192280	MEMPHIS	TN		01/31/2025		3,498		(73)			(73)		3,425	3,425			
100192281	PHILADELPHIA	PA		01/31/2025		2,649		(74)			(74)		2,575	2,575			
100192282	FAIRPORT	NY		01/31/2025		2,409		(66)			(66)		2,343	2,343			
100192283	YOUNGSTOWN	OH		01/31/2025		1,993		(78)			(78)		1,915	1,915			
100192284	PHILADELPHIA	PA		01/31/2025		1,179		(29)			(29)		1,150	1,150			
100192285	HUNTSVILLE	AL		01/31/2025		2,221		(72)			(72)		2,149	2,149			
100192286	FORDS	NJ		01/31/2025		4,431		(151)			(151)		4,280	4,280			
100192287	MADISON	WI		01/31/2025		97,122		(3,514)			(3,514)		93,608	93,608			
100192288	STAMFORD	CT		01/31/2025		2,525		(61)			(61)		2,464	2,464			
100192289	PRATTVILLE	AL		01/31/2025		1,193		(42)			(42)		1,151	1,151			
100192290	DAYTONA BEACH	FL		01/31/2025		6,582		(227)			(227)		6,355	6,355			
100192291	MONTGOMERY	AL		01/31/2025		899		(40)			(40)		859	859			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192292	BROOKLYN	NY		01/31/2025		21,618		(781)			(781)		20,837	20,837			
100192293	MAPLE PLAIN	MN		01/31/2025		2,350		(22)			(22)		2,328	2,328			
100192294	COLUMBUS	OH		01/31/2025		8,339		(62)			(62)		8,277	8,277			
100192295	TAMPA	FL		01/31/2025		5,200		(118)			(118)		5,082	5,082			
100192296	HULL	MA		01/31/2025		2,362		(89)			(89)		2,273	2,273			
100192297	AKRON	OH		01/31/2025		1,015		(62)			(62)		953	953			
100192298	KISSIMMEE	FL		01/31/2025		1,984		3			3		1,987	1,987			
100192299	DAYTON	OH		01/31/2025		1,690		(21)			(21)		1,669	1,669			
100192300	GREENVILLE	SC		01/31/2025		2,956		(158)			(158)		2,798	2,798			
100192301	HAYDEN	ID		01/31/2025		2,092		(70)			(70)		2,022	2,022			
100192302	NORTH PORT	FL		01/31/2025		2,937		(74)			(74)		2,863	2,863			
100192303	ELLICOTTVILLE	NY		01/31/2025		4,775		(157)			(157)		4,618	4,618			
100192304	LANCASTER	OH		01/31/2025		1,658		(68)			(68)		1,590	1,590			
100192305	BUFFALO	NY		01/31/2025		2,652		(107)			(107)		2,545	2,545			
100192306	DALLAS	TX		01/31/2025		2,045		(47)			(47)		1,998	1,998			
100192307	MABLETON	GA		01/31/2025		2,011		(48)			(48)		1,963	1,963			
100192308	MEMPHIS	TN		01/31/2025		1,711		50			50		1,761	1,761			
100192309	RUTHERFORD	NJ		01/31/2025		160,432		(3,168)			(3,168)		157,264	157,264			
100192310	TUCSON	AZ		01/31/2025		3,719		(123)			(123)		3,596	3,596			
100192311	EAST STROUDSBURG	PA		01/31/2025		3,115		(75)			(75)		3,040	3,040			
100192312	GEORGETOWN	SC		01/31/2025		4,074		(68)			(68)		4,006	4,006			
100192313	PHILADELPHIA	PA		01/31/2025		790		(29)			(29)		761	761			
100192314	DAVENPORT	IA		01/31/2025		882		(28)			(28)		854	854			
100192315	CHADDS FORD	PA		01/31/2025		628		(36)			(36)		592	592			
100192316	FT WORTH	TX		01/31/2025		3,175		(93)			(93)		3,082	3,082			
100192317	HARRISBURG	PA		01/31/2025		1,144		(53)			(53)		1,091	1,091			
100192318	AUSTIN	TX		01/31/2025		1,926		(45)			(45)		1,881	1,881			
100192319	TONAWANDA	NY		01/31/2025		1,534		(30)			(30)		1,504	1,504			
100192320	BALTIMORE	MD		01/31/2025		1,077		(25)			(25)		1,052	1,052			
100192321	AKRON	OH		01/31/2025		1,592		(91)			(91)		1,501	1,501			
100192322	RANCHO CUCAMONGA	CA		02/05/2025		8,657		(199)			(199)		8,458	8,458			
100192323	LOS ANGELES	CA		02/05/2025		4,475		(213)			(213)		4,262	4,262			
100192324	ORLANDO	FL		02/05/2025		23,425		(203)			(203)		23,222	23,222			
100192325	SANTA BARBARA	CA		02/05/2025		2,511		(38)			(38)		2,473	2,473			
100192326	BELL	CA		02/05/2025		5,074		(127)			(127)		4,947	4,947			
100192327	CRESCENT CITY	CA		02/05/2025		1,254		2			2		1,256	1,256			
100192328	LOS ANGELES	CA		02/05/2025		4,451		(79)			(79)		4,372	4,372			
100192330	ATLANTIS	FL		02/05/2025		2,519		(80)			(80)		2,439	2,439			
100192331	YUCCA VALLEY	CA		02/05/2025		3,791		(77)			(77)		3,714	3,714			
100192332	WINNETKA	CA		02/05/2025		5,296		(186)			(186)		5,110	5,110			
100192333	(WINNETKA AREA) LOS ANGELES	CA		02/05/2025		4,779		(148)			(148)		4,631	4,631			
100192334	(VAN NUYS AREA) LOS ANGELES	CA		02/05/2025		72,015		(3,429)			(3,429)		68,586	68,586			
100192335	MECCA	CA		02/05/2025		1,653		(32)			(32)		1,621	1,621			
100192336	PARAMOUNT	CA		02/05/2025		6,753		(213)			(213)		6,540	6,540			
100192337	ORLANDO	FL		02/05/2025		1,842		(52)			(52)		1,790	1,790			
100192338	MENIFEE	CA		02/05/2025		3,601		(66)			(66)		3,535	3,535			
100192339	KANSAS CITY	MO		02/05/2025		412		(20)			(20)		392	392			
100192340	PORT SAINT LUCIE	FL		02/05/2025		2,394		(52)			(52)		2,342	2,342			
100192341	DELTONA	FL		02/05/2025		2,218		(75)			(75)		2,143	2,143			
100192342	WEST COVINA	CA		02/05/2025		5,278		(45)			(45)		5,233	5,233			
100192344	SIGNAL HILL	CA		02/05/2025		37,210		(488)			(488)		36,722	36,722			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192349	(VAN NUYS AREA) LOS ANGELES	CA		02/05/2025		5,216		(189)			(189)		5,027	5,027			
100192350	LOMITA	CA		02/05/2025		9,157		(436)			(436)		8,721	8,721			
100192352	COMPTON	CA		02/05/2025		3,147		(150)			(150)		2,997	2,997			
100192353	LOS ANGELES	CA		02/05/2025		6,354		(303)			(303)		6,051	6,051			
100192355	ARDEN	NC		02/05/2025		4,678		(171)			(171)		4,507	4,507			
100192356	NORTHRIDGE	CA		02/05/2025		18,424		(622)			(622)		17,802	17,802			
100192357	LOS ANGELES	CA		02/05/2025		23,963		(347)			(347)		23,616	23,616			
100192358	TARZANA	CA		02/05/2025		1,724		(70)			(70)		1,654	1,654			
100192360	RANCHO PALOS VERDES	CA		02/05/2025		104,030		(1,760)			(1,760)		102,270	102,270			
100192361	BURBANK	CA		02/05/2025		5,883		(206)			(206)		5,677	5,677			
100192362	BEVERLY HILLS	CA		02/05/2025		11,974		(334)			(334)		11,640	11,640			
100192368	CARSON	CA		02/05/2025		5,226		(71)			(71)		5,155	5,155			
100192369	WEST HILLS	CA		02/05/2025		3,384		(161)			(161)		3,223	3,223			
100192370	CARSON	CA		02/05/2025		5,319		(46)			(46)		5,273	5,273			
100192371	CALABASAS	CA		02/05/2025		17,856		(827)			(827)		17,029	17,029			
100192372	LOS ANGELES	CA		02/05/2025		4,982		(134)			(134)		4,848	4,848			
100192396	WOODBURN	OR		02/07/2025		2,074		(170)			(170)		1,904	1,904			
100192397	LOS ANGELES	CA		02/07/2025		7,700		(165)			(165)		7,535	7,535			
100192398	PALM BEACH GARDENS	FL		02/07/2025		9,134		(299)			(299)		8,835	8,835			
100192399	ESTERO	FL		02/07/2025		3,483		(116)			(116)		3,367	3,367			
100192401	LEXINGTON	KY		02/07/2025		5,147		(118)			(118)		5,029	5,029			
100192402	HYATTSVILLE	MD		02/07/2025		1,506		(32)			(32)		1,474	1,474			
100192403	NEW BRUNSWICK	NJ		02/07/2025		1,500		(80)			(80)		1,420	1,420			
100192404	PATERSON	NJ		02/07/2025		1,404		(44)			(44)		1,360	1,360			
100192405	PALMDALE	CA		02/07/2025		81,506		(1,610)			(1,610)		79,896	79,896			
100192406	FERNANDINA BEACH	FL		02/07/2025		2,831		(81)			(81)		2,750	2,750			
100192407	FARMVILLE	NC		02/07/2025		3,050		(112)			(112)		2,938	2,938			
100192408	MOUNTAIN DALE	NY		02/07/2025		1,467		(77)			(77)		1,390	1,390			
100192409	BOCA RATON	FL		02/07/2025		137,234		(2,080)			(2,080)		135,154	135,154			
100192410	NORTH HOLLYWOOD	CA		02/07/2025		5,215		(129)			(129)		5,086	5,086			
100192411	NASHVILLE	TN		02/07/2025		5,196		(106)			(106)		5,090	5,090			
100192412	ESCALON	CA		02/07/2025		4,536		7			7		4,543	4,543			
100192414	PHOENIX	AZ		02/07/2025		2,166		(7)			(7)		2,159	2,159			
100192417	SAN ANTONIO	TX		02/07/2025		1,601		(75)			(75)		1,526	1,526			
100192418	DAVENPORT	FL		02/07/2025		1,788		(53)			(53)		1,735	1,735			
100192419	ROYAL PALM BEACH	FL		02/07/2025		1,308		(30)			(30)		1,278	1,278			
100192420	PLYMOUTH	MA		02/07/2025		2,801		(27)			(27)		2,774	2,774			
100192422	BRIDGEHAMPTON	NY		02/07/2025		18,031		(557)			(557)		17,474	17,474			
100192423	DORAL	FL		02/07/2025		2,294		(109)			(109)		2,185	2,185			
100192424	PARRISH	FL		02/07/2025		6,977		(117)			(117)		6,860	6,860			
100192425	WEST ORANGE	NJ		02/07/2025		2,158		(97)			(97)		2,061	2,061			
100192428	MCALLEN	TX		02/07/2025		802		(75)			(75)		727	727			
100192429	CALHOUN	GA		02/07/2025		3,195		(164)			(164)		3,031	3,031			
100192430	NORTH SYRACUSE	NY		02/07/2025		5,860		(219)			(219)		5,641	5,641			
100192432	HAINES CITY	FL		02/07/2025		2,273		(46)			(46)		2,227	2,227			
100192433	KULA	HI		02/07/2025		23,011		(392)			(392)		22,619	22,619			
100192436	MORELAND	GA		02/07/2025		4,907		(183)			(183)		4,724	4,724			
100192437	NORTH FORT MYERS	FL		02/07/2025		4,152		(136)			(136)		4,016	4,016			
100192439	SARASOTA	FL		02/07/2025		54,807		(1,378)			(1,378)		53,429	53,429			
100192440	SHERWOOD	OR		02/07/2025		5,045		(232)			(232)		4,813	4,813			
100192441	FORT LAUDERDALE	FL		02/07/2025		1,186		(38)			(38)		1,148	1,148			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192443	YANTIS	TX		02/07/2025		1,355		(60)			(60)		1,295	1,295			
100192444	GRANITE BAY	CA		02/07/2025		9,784		(132)			(132)		9,652	9,652			
100192445	CHESTERTOWN	MD		02/07/2025		1,216		(36)			(36)		1,180	1,180			
100192446	DOWNEY	CA		02/07/2025		5,117		(73)			(73)		5,044	5,044			
100192447	EAST SETAUKET	NY		02/07/2025		4,627		(156)			(156)		4,471	4,471			
100192448	HACIENDA HEIGHTS	CA		02/07/2025		3,145		102			102		3,247	3,247			
100192449	COUPEVILLE	WA		02/07/2025		9,855		(299)			(299)		9,556	9,556			
100192450	MONTEBELLO	CA		02/07/2025		3,773		(57)			(57)		3,716	3,716			
100192451	TOBYHANNA	PA		02/07/2025		1,429		(43)			(43)		1,386	1,386			
100192452	HOUSTON	TX		02/07/2025		2,549		(113)			(113)		2,436	2,436			
100192453	RANCHO CORDOVA	CA		02/07/2025		34,455		(1,238)			(1,238)		33,217	33,217			
100192454	WALLKILL	NY		02/07/2025		3,533		(132)			(132)		3,401	3,401			
100192455	WEST COVINA	CA		02/07/2025		7,508		(280)			(280)		7,228	7,228			
100192456	GAINESVILLE	TX		02/07/2025		8,353		(78)			(78)		8,275	8,275			
100192457	WEST HILLS	CA		02/07/2025		4,847		(157)			(157)		4,690	4,690			
100192458	AVENTURA	FL		02/07/2025		1,659		(50)			(50)		1,609	1,609			
100192462	SYLMAR	CA		02/07/2025		5,791		(24)			(24)		5,767	5,767			
100192463	CITRUS SPRINGS	FL		02/07/2025		1,849		(17)			(17)		1,832	1,832			
100192465	DEERFIELD BEACH	FL		02/07/2025		1,888		(84)			(84)		1,804	1,804			
100192466	HICKSVILLE	NY		02/07/2025		6,746		(137)			(137)		6,609	6,609			
100192469	STAMFORD	CT		02/07/2025		3,573		(9)			(9)		3,564	3,564			
100192470	TARZANA	CA		02/07/2025		8,303		(294)			(294)		8,009	8,009			
100192471	AUBURN	WA		02/07/2025		3,256		(109)			(109)		3,147	3,147			
100192472	WOODLAND HILLS	CA		02/07/2025		9,051		(146)			(146)		8,905	8,905			
100192475	LAS VEGAS	NV		02/07/2025		5,113		(226)			(226)		4,887	4,887			
100192476	NORWOOD	PA		02/07/2025		722		(33)			(33)		689	689			
100192477	UNIONDALE	NY		02/07/2025		12,284		(585)			(585)		11,699	11,699			
100192478	RIVERSIDE	CA		02/07/2025		2,132		(43)			(43)		2,089	2,089			
100192480	WEST MELBOURNE	FL		02/07/2025		4,575		(157)			(157)		4,418	4,418			
100192482	SELDEN	NY		02/07/2025		5,080		(226)			(226)		4,854	4,854			
100192483	SAINT JOHNS	FL		02/07/2025		2,069		(51)			(51)		2,018	2,018			
100192484	LA HABRA	CA		02/07/2025		4,091		(38)			(38)		4,053	4,053			
100192485	EASTON	MD		02/07/2025		4,034		(24)			(24)		4,010	4,010			
100192486	KISSIMMEE	FL		02/07/2025		3,515		(49)			(49)		3,466	3,466			
100192487	IRVINE	CA		02/07/2025		8,101		(123)			(123)		7,978	7,978			
100192489	COLUMBUS	OH		02/07/2025		1,532		(40)			(40)		1,492	1,492			
100192490	RIVERSIDE	CA		02/07/2025		5,497		(346)			(346)		5,151	5,151			
100192491	BROOKLYN	NY		02/07/2025		15,609		(639)			(639)		14,970	14,970			
100192492	VICTORVILLE	CA		02/07/2025		2,809		(119)			(119)		2,690	2,690			
100192493	LAKE ELSINORE	CA		02/07/2025		2,432		(91)			(91)		2,341	2,341			
100192494	GAITHERSBURG	MD		02/07/2025		2,986		(99)			(99)		2,887	2,887			
100192495	PONTE VEDRA	FL		02/07/2025		33,337		(186)			(186)		33,151	33,151			
100192496	GREER	SC		02/07/2025		1,875		(28)			(28)		1,847	1,847			
100192498	BUCKEYE	AZ		02/07/2025		1,687		(73)			(73)		1,614	1,614			
100192499	MILLS RIVER	NC		02/07/2025		6,902		(329)			(329)		6,573	6,573			
100192500	WASHINGTON	DC		02/07/2025		1,919		(21)			(21)		1,898	1,898			
100192501	PALM BAY	FL		02/07/2025		4,087		(157)			(157)		3,930	3,930			
100192502	BIG BEAR LAKE	CA		02/07/2025		5,020		(196)			(196)		4,824	4,824			
100192503	SAN DIEGO	CA		02/07/2025		11,481		(424)			(424)		11,057	11,057			
100192504	CAPE CORAL	FL		02/07/2025		913		(43)			(43)		870	870			
100192506	WOODBURY	NJ		02/07/2025		1,140		(52)			(52)		1,088	1,088			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192507	MERIDIAN	ID		02/07/2025		2,560		(122)			(122)		2,438	2,438			
100192509	POMPTON LAKES	NJ		02/07/2025		1,859		(89)			(89)		1,770	1,770			
100192510	IRVING	TX		02/07/2025		1,277		(56)			(56)		1,221	1,221			
100192512	BROOKLYN	NY		02/07/2025		7,167		(226)			(226)		6,941	6,941			
100192513	LANCASTER	CA		02/10/2025		3,224		(77)			(77)		3,147	3,147			
100192514	LONG BEACH	CA		02/10/2025		2,510		(11)			(11)		2,499	2,499			
100192515	LA MIRADA	CA		02/10/2025		5,163		(27)			(27)		5,136	5,136			
100192516	VALENCIA	CA		02/10/2025		20,812		(605)			(605)		20,207	20,207			
100192517	LANCASTER	CA		02/10/2025		2,452		(90)			(90)		2,362	2,362			
100192519	WHITMAN	MA		02/10/2025		2,818		(70)			(70)		2,748	2,748			
100192520	SOUTH JORDAN	UT		02/10/2025		6,248		(69)			(69)		6,179	6,179			
100192522	CHARLOTTE	NC		02/10/2025		2,578		(22)			(22)		2,556	2,556			
100192523	TUCSON	AZ		02/10/2025		1,808		(44)			(44)		1,764	1,764			
100192524	ODESSA	TX		02/10/2025		32,601		(1,097)			(1,097)		31,504	31,504			
100192525	N MYRTLE BCH	SC		02/10/2025		3,827		(70)			(70)		3,757	3,757			
100192526	LA QUINTA	CA		02/10/2025		3,229		(59)			(59)		3,170	3,170			
100192527	HOUSTON	TX		02/10/2025		4,610		(59)			(59)		4,551	4,551			
100192528	EDMOND	OK		02/10/2025		1,775		(19)			(19)		1,756	1,756			
100192529	HUTTO	TX		02/10/2025		5,260		(156)			(156)		5,104	5,104			
100192530	AUSTIN	TX		02/10/2025		3,203		(80)			(80)		3,123	3,123			
100192531	MADERA	CA		02/10/2025		3,562		279			279		3,841	3,841			
100192532	COLLEGE STATION	TX		02/10/2025		2,136		178			178		2,314	2,314			
100192533	MANAHAWKIN	NJ		02/10/2025		2,521		(25)			(25)		2,496	2,496			
100192534	PORT ORCHARD	WA		02/10/2025		4,511		453			453		4,964	4,964			
100192535	WAKE FOREST	NC		02/10/2025		2,032		(53)			(53)		1,979	1,979			
100192536	HENDERSON	NV		02/10/2025		3,995		(97)			(97)		3,898	3,898			
100192537	BRENTWOOD	TN		02/10/2025		1,813		(74)			(74)		1,739	1,739			
100192538	MANASSAS	VA		02/10/2025		3,526		(25)			(25)		3,501	3,501			
100192539	BRENTWOOD	TN		02/10/2025		1,813		(74)			(74)		1,739	1,739			
100192541	ROWLETT	TX		02/10/2025		2,698		(29)			(29)		2,669	2,669			
100192542	WINTER GARDEN	FL		02/10/2025		4,553		(30)			(30)		4,523	4,523			
100192543	SHERMAN	TX		02/10/2025		2,329		189			189		2,518	2,518			
100192544	WASHINGTON	UT		02/10/2025		2,496		203			203		2,699	2,699			
100192545	ORLANDO	FL		02/10/2025		2,002		(50)			(50)		1,952	1,952			
100192546	COLUMBUS	WI		02/10/2025		982		(15)			(15)		967	967			
100192547	MAGGIE VALLEY	NC		02/10/2025		1,992		(43)			(43)		1,949	1,949			
100192548	LAWRENCEVILLE	GA		02/10/2025		2,114		(70)			(70)		2,044	2,044			
100192549	KISSIMMEE	FL		02/10/2025		2,324		174			174		2,498	2,498			
100192550	SYRACUSE	UT		02/10/2025		1,908		(51)			(51)		1,857	1,857			
100192551	BALTIMORE	MD		02/10/2025		2,450		(104)			(104)		2,346	2,346			
100192552	SAN TAN VALLEY	AZ		02/10/2025		2,117		(59)			(59)		2,058	2,058			
100192556	MANTECA	CA		02/10/2025		3,745		(129)			(129)		3,616	3,616			
100192557	MERCED	CA		02/10/2025		57,464		(1,980)			(1,980)		55,484	55,484			
100192558	ODESSA	TX		02/10/2025		1,726		(67)			(67)		1,659	1,659			
100192559	PHOENIX	AZ		02/10/2025		2,863		(66)			(66)		2,797	2,797			
100192560	LAS VEGAS	NV		02/10/2025		2,549		201			201		2,750	2,750			
100192561	ACWORTH	GA		02/10/2025		3,347		295			295		3,642	3,642			
100192562	LITITZ	PA		02/10/2025		1,580		(58)			(58)		1,522	1,522			
100192563	ROSEVILLE	CA		02/10/2025		3,910		308			308		4,218	4,218			
100192564	SARASOTA	FL		02/10/2025		3,252		190			190		3,442	3,442			
100192565	FLAGSTAFF	AZ		02/10/2025		6,172		(146)			(146)		6,026	6,026			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192566	DARTMOUTH	MA		02/10/2025		4,620		(159)			(159)		4,461	4,461			
100192567	FAIRFIELD	CT		02/10/2025		4,575		(88)			(88)		4,487	4,487			
100192568	MYRTLE BEACH	SC		02/10/2025		2,527		199			199		2,726	2,726			
100192569	YUCCA VALLEY	CA		02/10/2025		3,328		(96)			(96)		3,232	3,232			
100192570	LAKE OZARK	MO		02/10/2025		16,909		(672)			(672)		16,237	16,237			
100192571	TALENT	OR		02/10/2025		2,596		(24)			(24)		2,572	2,572			
100192574	MADISON	AL		02/10/2025		1,748		134			134		1,882	1,882			
100192575	BROOKINGS	OR		02/10/2025		2,429		(100)			(100)		2,329	2,329			
100192576	SAINT JOHN	IN		02/10/2025		179,492		14,130			14,130		193,622	193,622			
100192577	FORNEY	TX		02/10/2025		2,369		(10)			(10)		2,359	2,359			
100192578	DANIA BEACH	FL		02/10/2025		4,939		(22)			(22)		4,917	4,917			
100192579	LAWRENCEVILLE	GA		02/10/2025		2,193		(76)			(76)		2,117	2,117			
100192580	LAWRENCEVILLE	GA		02/10/2025		118,314		(4,076)			(4,076)		114,238	114,238			
100192581	PERRIS	CA		02/10/2025		3,793		(37)			(37)		3,756	3,756			
100192582	CORONA	CA		02/10/2025		21,909		(107)			(107)		21,802	21,802			
100192583	SCHAUMBURG	IL		02/10/2025		2,403		(74)			(74)		2,329	2,329			
100192584	SCHAUMBURG	IL		02/10/2025		2,194		(68)			(68)		2,126	2,126			
100192585	HOUSTON	TX		02/10/2025		3,793		(131)			(131)		3,662	3,662			
100192586	BIG BEAR CITY	CA		02/10/2025		5,825		(51)			(51)		5,774	5,774			
100192587	ELVERSON	PA		02/10/2025		2,222		(75)			(75)		2,147	2,147			
100192588	ROYSE CITY	TX		02/10/2025		2,535		(18)			(18)		2,517	2,517			
100192589	LAVEEN	AZ		02/10/2025		2,599		(80)			(80)		2,519	2,519			
100192590	WINCHENDON	MA		02/10/2025		1,526		(29)			(29)		1,497	1,497			
100192591	ARGYLE	TX		02/10/2025		1,813		(33)			(33)		1,780	1,780			
100192592	CHATTANOOGA	TN		02/10/2025		21,307		(481)	13		(494)		20,813	20,364		(450)	(450)
100192593	MINNEAPOLIS	MN		02/10/2025		7,492		(55)			(55)		7,437	7,437			
100192594	PHOENIX	AZ		02/10/2025		1,815		(50)			(50)		1,765	1,765			
100192596	FORT WORTH	TX		02/10/2025		2,934		(103)			(103)		2,831	2,831			
100192597	WALTHAM	MA		02/10/2025		2,387		(24)			(24)		2,363	2,363			
100192598	ALTON	TX		02/10/2025		541		41			41		582	582			
100192599	MIAMI	FL		02/10/2025		7,397		(64)			(64)		7,333	7,333			
100192600	CUMMING	GA		02/10/2025		4,874		(22)			(22)		4,852	4,852			
100192601	MARIETTA	GA		02/10/2025		1,683		13			13		1,696	1,696			
100192602	VACAVILLE	CA		02/10/2025		3,162		(86)			(86)		3,076	3,076			
100192603	SEATTLE	WA		02/10/2025		4,230		(9)			(9)		4,221	4,221			
100192604	MCKINNEY	TX		02/10/2025		1,909		(48)			(48)		1,861	1,861			
100192605	MINNEAPOLIS	MN		02/10/2025		3,259		(23)			(23)		3,236	3,236			
100192607	PRINCETON	TX		02/10/2025		1,738		(49)			(49)		1,689	1,689			
100192608	SILVER SPRING	MD		02/10/2025		2,917		(46)			(46)		2,871	2,871			
100192609	LILLINGTON	NC		02/10/2025		1,848		(35)			(35)		1,813	1,813			
100192611	GRAIN VALLEY	MO		02/10/2025		1,961		(49)			(49)		1,912	1,912			
100192612	NORWALK	CT		02/10/2025		3,460		(76)			(76)		3,384	3,384			
100192613	EXTON	PA		02/10/2025		2,629		(9)			(9)		2,620	2,620			
100192614	GARDNER	MA		02/10/2025		2,764		(50)			(50)		2,714	2,714			
100192615	MERCED	CA		02/10/2025		2,686		(68)			(68)		2,618	2,618			
100192616	NEW ORLEANS	LA		02/10/2025		3,234		(15)			(15)		3,219	3,219			
100192617	PHOENIX	AZ		02/10/2025		3,653		(62)			(62)		3,591	3,591			
100192618	LEHI	UT		02/10/2025		2,996		(76)			(76)		2,920	2,920			
100192619	LARGO	FL		02/10/2025		2,128		(60)			(60)		2,068	2,068			
100192621	NORTH MYRTLE BEACH	SC		02/10/2025		1,901		(60)			(60)		1,841	1,841			
100192622	WINDSOR LOCKS	CT		02/10/2025		2,961		(95)			(95)		2,866	2,866			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192623	CRANSTON	RI		02/10/2025		4,820		(92)			(92)		4,728	4,728			
100192624	SOMERVILLE	MA		02/10/2025		6,356		(72)			(72)		6,284	6,284			
100192625	ALEXANDRIA	VA		02/10/2025		5,486		(38)			(38)		5,448	5,499		50	50
100192626	LYNN	MA		02/10/2025		5,961		(121)			(121)		5,840	5,840			
100192627	CHANDLER	AZ		02/10/2025		5,260		(162)			(162)		5,098	5,098			
100192628	FRESNO	CA		02/10/2025		2,011		(47)			(47)		1,964	1,964			
100192629	KANSAS CITY	MO		02/10/2025		3,005		(20)			(20)		2,985	2,985			
100192630	SACHSE	TX		02/10/2025		3,610		(37)			(37)		3,573	3,573			
100192631	MOUNTLAKE TERRACE	WA		02/10/2025		8,400		(90)			(90)		8,310	8,310			
100192632	NEW MARKET	MD		02/10/2025		3,316		(81)			(81)		3,235	3,235			
100192633	CEDAR PARK	TX		02/10/2025		3,357		(77)			(77)		3,280	3,280			
100192634	MIDDLETOWN	DE		02/10/2025		2,595		(27)			(27)		2,568	2,568			
100192635	MARYVILLE	TN		02/10/2025		2,039		(3)			(3)		2,036	2,036			
100192636	AURORA	CO		02/10/2025		2,795		(20)			(20)		2,775	2,775			
100192637	MANAKIN SABOT	VA		02/10/2025		2,699		(19)			(19)		2,680	2,680			
100192638	PARKLAND	FL		02/10/2025		3,253		53			53		3,306	3,306			
100192639	UNION	NJ		02/10/2025		6,091		(43)			(43)		6,048	6,048			
100192640	HURRICANE	UT		02/10/2025		2,391		(34)			(34)		2,357	2,357			
100192641	FAIR LAWN	NJ		02/10/2025		5,120		(56)			(56)		5,064	5,064			
100192642	WARRINGTON	PA		02/10/2025		72,446		(1,952)			(1,952)		70,494	70,494			
100192644	MANASSAS	VA		02/10/2025		2,191		(47)			(47)		2,144	2,144			
100192645	TEMPE	AZ		02/10/2025		3,621		(39)			(39)		3,582	3,582			
100192646	WINDERMERE	FL		02/10/2025		2,110		(73)			(73)		2,037	2,037			
100192648	SALEM	MA		02/10/2025		4,359		(47)			(47)		4,312	4,312			
100192649	VAN BUREN TOWNSHIP	MI		02/10/2025		1,783		(58)			(58)		1,725	1,725			
100192650	HENRICO	VA		02/10/2025		2,367		(68)			(68)		2,299	2,299			
100192651	DENVER	CO		02/10/2025		3,593		(30)			(30)		3,563	3,563			
100192652	STEPHENS CITY	VA		02/10/2025		1,772		(59)			(59)		1,713	1,713			
100192653	PLANO	TX		02/10/2025		2,257		(59)			(59)		2,198	2,198			
100192656	SARASOTA	FL		02/10/2025		1,969		7			7		1,976	1,976			
100192657	MCCORDSVILLE	IN		02/10/2025		2,088		(70)			(70)		2,018	2,018			
100192659	KNOXVILLE	TN		02/10/2025		3,908		(125)			(125)		3,783	3,783			
100192660	WYLIE	TX		02/10/2025		2,262		(19)			(19)		2,243	2,243			
100192661	BAKERSFIELD	CA		02/10/2025		1,665		(49)			(49)		1,616	1,616			
100192663	HOLLY SPRINGS	NC		02/10/2025		2,334		(27)			(27)		2,307	2,307			
100192664	SANDY SPRINGS	GA		02/10/2025		3,164		(50)			(50)		3,114	3,114			
100192665	SAN ANTONIO	TX		02/10/2025		233,583		(5,707)			(5,707)		227,876	227,876			
100192666	INDIAN TRAIL	NC		02/10/2025		2,362		(7)			(7)		2,355	2,355			
100192667	LITTLETON	CO		02/10/2025		3,322		(40)			(40)		3,282	3,282			
100192668	PROVO	UT		02/10/2025		1,681		(50)			(50)		1,631	1,631			
100192669	WEISER	ID		02/10/2025		1,935		(23)			(23)		1,912	1,912			
100192670	DRAPER	UT		02/10/2025		4,855		(76)			(76)		4,779	4,779			
100192671	FREDERICK	MD		02/10/2025		44,265		(323)	1		(324)		43,941	43,854		(87)	(87)
100192672	WOODSTOCK	GA		02/10/2025		2,310		(75)			(75)		2,235	2,235			
100192673	CARMEL	IN		02/10/2025		2,401		(38)			(38)		2,363	2,363			
100192675	PLAINFIELD	IL		02/10/2025		1,747		(52)			(52)		1,695	1,695			
100192676	LA VERKIN	UT		02/10/2025		4,405		(68)			(68)		4,337	4,337			
100192677	LAND O LAKES	FL		02/10/2025		1,797		(17)			(17)		1,780	1,780			
100192678	SAVANNAH	GA		02/10/2025		7,889		(90)			(90)		7,799	7,799			
100192679	CONROE	TX		02/10/2025		2,177		(25)			(25)		2,152	2,152			
100192680	MIDLAND	TX		02/10/2025		3,224		(31)			(31)		3,193	3,193			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192681	SEASIDE	OR		02/10/2025		3,338		(144)			(144)		3,194	3,194			
100192682	TOMS RIVER	NJ		02/10/2025		2,976		(36)			(36)		2,940	2,940			
100192683	PHOENIX	AZ		02/10/2025		3,677		39			39		3,716	3,716			
100192684	SOUTH PADRE ISLAND	TX		02/10/2025		143,958		(5,456)	1		(5,457)		138,501	138,444		(56)	(56)
100192685	DEER PARK	TX		02/10/2025		1,824		(26)			(26)		1,798	1,798			
100192686	PROVIDENCE	RI		02/10/2025		63,773		(1,900)			(1,900)		61,873	61,873			
100192687	HURRICANE	UT		02/10/2025		2,275		(31)			(31)		2,244	2,244			
100192688	FREDERICK	MD		02/10/2025		12,975		(539)			(539)		12,436	12,436			
100192689	JERSEY CITY	NJ		02/10/2025		4,384		(56)			(56)		4,328	4,328			
100192691	HENDERSON	NV		02/10/2025		2,064		(57)			(57)		2,007	2,007			
100192693	HENDERSON	NV		02/10/2025		2,152		(60)			(60)		2,092	2,092			
100192694	LAWRENCE TOWNSHIP	NJ		02/10/2025		6,444		(96)			(96)		6,348	6,348			
100192696	LONGS	SC		02/10/2025		2,016		30			30		2,046	2,046			
100192697	MINERAL	VA		02/10/2025		3,889		(90)			(90)		3,799	3,799			
100192698	PEYTON	CO		02/10/2025		2,779		(78)			(78)		2,701	2,701			
100192699	WEST CHESTER	PA		02/10/2025		2,334		(69)			(69)		2,265	2,265			
100192700	DALLAS	TX		02/10/2025		3,314		(103)			(103)		3,211	3,211			
100192701	BANNER ELK	NC		02/10/2025		4,920		(53)			(53)		4,867	4,867			
100192702	CYPRESS	TX		02/10/2025		2,351		(24)			(24)		2,327	2,327			
100192703	STAR	ID		02/10/2025		2,463		(44)			(44)		2,419	2,419			
100192704	CARSON CITY	NV		02/10/2025		32,007		(766)			(766)		31,241	31,241			
100192705	ORANGE	CA		02/10/2025		6,023		(87)			(87)		5,936	5,936			
100192706	NORTH RICHLAND HILLS	TX		02/10/2025		54,706		(1,037)			(1,037)		53,669	53,669			
100192707	HARVEST	AL		02/10/2025		6,272		(139)			(139)		6,133	6,133			
100192708	INLET BEACH	FL		02/10/2025		5,318		(78)			(78)		5,240	5,240			
100192709	GLASSBORO	NJ		02/10/2025		2,273		(71)			(71)		2,202	2,202			
100192711	FORT WORTH	TX		02/10/2025		2,531		(27)			(27)		2,504	2,504			
100192712	TUCSON	AZ		02/10/2025		2,577		(47)			(47)		2,530	2,530			
100192713	DUCK CREEK VILLAGE	UT		02/10/2025		9,549		(103)			(103)		9,446	9,446			
100192714	STEPHENS CITY	VA		02/10/2025		6,083		(174)			(174)		5,909	5,909			
100192715	LAND O LAKES	FL		02/10/2025		2,023		(21)			(21)		2,002	2,002			
100192716	NEW SMYRNA BEACH	FL		02/10/2025		3,052		(96)			(96)		2,956	2,956			
100192717	AUSTIN	TX		02/10/2025		4,041		(44)			(44)		3,997	3,997			
100192718	LAS VEGAS	NV		02/10/2025		3,061		(29)			(29)		3,032	3,032			
100192719	LITTLE FERRY	NJ		02/10/2025		3,416		32			32		3,448	3,448			
100192720	WEST CHICAGO	IL		02/10/2025		6,945		(247)			(247)		6,698	6,698			
100192721	CENTER BARNSTEAD	NH		02/10/2025		3,282		(103)			(103)		3,179	3,179			
100192722	MANTECA	CA		02/10/2025		5,937		(142)			(142)		5,795	5,795			
100192723	JUPITER	FL		02/10/2025		3,804		(102)			(102)		3,702	3,702			
100192724	ENGLEWOOD	FL		02/10/2025		4,091		(42)			(42)		4,049	4,049			
100192725	VILLAS	NJ		02/10/2025		5,581		(60)			(60)		5,521	5,521			
100192726	HARWOOD	MD		02/10/2025		3,350		(32)			(32)		3,318	3,318			
100192727	REDMOND	OR		02/10/2025		1,950		(56)			(56)		1,894	1,894			
100192728	ROYSE CITY	TX		02/10/2025		1,625		(62)			(62)		1,563	1,563			
100192729	SPANISH FORK	UT		02/10/2025		4,712		10			10		4,722	4,722			
100192730	DAYTON	OH		02/10/2025		2,136		(25)			(25)		2,111	2,111			
100192731	ROUND ROCK	TX		02/10/2025		1,824		(29)			(29)		1,795	1,795			
100192732	CORONA	CA		02/10/2025		4,680		10			10		4,690	4,690			
100192733	THORNTON	CO		02/10/2025		32,980		(613)			(613)		32,367	32,367			
100192734	TRAVERSE CITY	MI		02/10/2025		2,149		(65)			(65)		2,084	2,084			
100192735	NORTH KINGSTOWN	RI		02/10/2025		3,745		(148)			(148)		3,597	3,597			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192736	PEARLAND	TX		02/10/2025		4,577		(72)			(72)		4,505	4,505			
100192737	SALTER PATH	NC		02/10/2025		3,035		(45)			(45)		2,990	2,990			
100192738	RICHMOND	CA		02/10/2025		5,067		(73)			(73)		4,994	4,994			
100192740	GRAND JUNCTION	CO		02/10/2025		2,750		5			5		2,755	2,755			
100192741	LITTLE ELM	TX		02/10/2025		1,659		(78)			(78)		1,581	1,581			
100192742	FLOWERY BRANCH	GA		02/10/2025		128,775		(5,802)			(5,802)		122,973	122,973			
100192743	ASHEVILLE	NC		02/10/2025		24,810		(760)			(760)		24,050	24,050			
100192744	WALDORF	MD		02/10/2025		2,347		(30)			(30)		2,317	2,317			
100192746	POWAY	CA		02/10/2025		4,919		(56)			(56)		4,863	4,863			
100192747	MIAMI	FL		02/10/2025		5,875		(68)			(68)		5,807	5,807			
100192748	DURHAM	NC		02/10/2025		3,113		124			124		3,237	3,237			
100192749	LOS ANGELES	CA		02/10/2025		7,263		(85)			(85)		7,178	7,178			
100192750	UPLAND	CA		02/10/2025		2,890		(41)			(41)		2,849	2,849			
100192751	DURHAM	NC		02/10/2025		2,111		29			29		2,140	2,140			
100192753	HOUSTON	TX		02/10/2025		5,293		(80)			(80)		5,213	5,213			
100192754	MANTECA	CA		02/10/2025		11,590		(134)			(134)		11,456	11,456			
100192755	OCEANSIDE	CA		02/10/2025		4,690		37			37		4,727	4,727			
100192757	TEQUESTA	FL		02/10/2025		5,338		(147)			(147)		5,191	5,191			
100192758	SARASOTA	FL		02/10/2025		2,911		(32)			(32)		2,879	2,879			
100192760	AUBREY	TX		02/10/2025		5,138		(60)			(60)		5,078	5,078			
100192762	AURORA	CO		02/10/2025		2,867		(44)			(44)		2,823	2,823			
100192763	HEBER CITY	UT		02/10/2025		4,536		8			8		4,544	4,544			
100192764	GLEN ALLEN	VA		02/10/2025		6,267		(72)			(72)		6,195	6,195			
100192765	ODESSA	FL		02/10/2025		7,025		278			278		7,303	7,303			
100192766	MURRELLS INLET	SC		02/10/2025		4,653		(51)			(51)		4,602	4,602			
100192767	SARASOTA	FL		02/10/2025		3,761		7			7		3,768	3,768			
100192768	LAUREL	MD		02/10/2025		2,541		2			2		2,543	2,543			
100192769	DALLAS	TX		02/10/2025		5,493		(81)			(81)		5,412	5,412			
100192770	RICHMOND	VA		02/10/2025		2,203		65			65		2,268	2,268			
100192771	KAILUA	HI		02/10/2025		8,256		5			5		8,261	8,261			
100192772	QUEEN CREEK	AZ		02/10/2025		8,490		(161)			(161)		8,329	8,329			
100192773	EL MIRAGE	AZ		02/10/2025		2,202		(45)			(45)		2,157	2,157			
100192774	TEMPE	AZ		02/10/2025		2,059		(59)			(59)		2,000	2,000			
100192775	LINEVILLE	AL		02/10/2025		2,476		(47)			(47)		2,429	2,429			
100192776	FAYETTEVILLE	AR		02/10/2025		1,604		(45)			(45)		1,559	1,559			
100192777	TUCSON	AZ		02/10/2025		1,894		(56)			(56)		1,838	1,838			
100192778	FAIRHOPE	AL		02/10/2025		2,180		(35)			(35)		2,145	2,145			
100192779	BENTONVILLE	AR		02/10/2025		2,732		(41)			(41)		2,691	2,691			
100192780	SCOTTSDALE	AZ		02/10/2025		4,758		(27)			(27)		4,731	4,731			
100192781	CENTERTON	AR		02/10/2025		2,648		(13)			(13)		2,635	2,635			
100192782	TUCSON	AZ		02/10/2025		2,314		(40)			(40)		2,274	2,274			
100192783	PINETOP	AZ		02/10/2025		4,127		(46)			(46)		4,081	4,081			
100192784	OPELIKA	AL		02/10/2025		120,144		(1,221)	23		(1,244)		118,900	118,690		(209)	(209)
100192785	SEDONA	AZ		02/10/2025		5,246		146			146		5,392	5,392			
100192786	SCOTTSDALE	AZ		02/10/2025		6,111		(61)			(61)		6,050	6,050			
100192787	FOUNTAIN HILLS	AZ		02/10/2025		5,695		29			29		5,724	5,724			
100192788	BUENA PARK	CA		02/10/2025		4,739		(156)			(156)		4,583	4,583			
100192789	MESA	AZ		02/10/2025		2,282		(53)			(53)		2,229	2,229			
100192790	OAKHURST	CA		02/10/2025		3,203		(79)			(79)		3,124	3,124			
100192791	FRESNO	CA		02/10/2025		3,097		(74)			(74)		3,023	3,023			
100192792	PHOENIX	AZ		02/10/2025		2,479		(45)			(45)		2,434	2,434			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192793	YUBA CITY	CA		02/10/2025		2,664		(86)			(86)		2,578	2,578			
100192794	MADERA	CA		02/10/2025		2,503		23			23		2,526	2,526			
100192795	MANTECA	CA		02/10/2025		3,091		(52)			(52)		3,039	3,039			
100192796	FRESNO	CA		02/10/2025		2,223		(41)			(41)		2,182	2,182			
100192797	CAMBRIA	CA		02/10/2025		6,254		(168)			(168)		6,086	6,086			
100192798	TEMECULA	CA		02/10/2025		3,477		(19)			(19)		3,458	3,458			
100192799	SANTA CLARA	CA		02/10/2025		2,533		(56)			(56)		2,477	2,477			
100192800	BAKERSFIELD	CA		02/10/2025		3,326		(45)			(45)		3,281	3,281			
100192801	LAGUNA NIGUEL	CA		02/10/2025		5,611		(127)			(127)		5,484	5,484			
100192802	GRASS VALLEY	CA		02/10/2025		2,111		20			20		2,131	2,131			
100192803	CONCORD	CA		02/10/2025		6,850		(11)			(11)		6,839	6,839			
100192804	LONG BEACH	CA		02/10/2025		7,547		46			46		7,593	7,593			
100192805	MANTECA	CA		02/10/2025		4,844		19			19		4,863	4,863			
100192806	DISCOVERY BAY	CA		02/10/2025		107,999		(1,087)			(1,087)		106,912	106,912			
100192807	WHITTIER	CA		02/10/2025		8,739		18			18		8,757	8,757			
100192808	MENIFEE	CA		02/10/2025		2,737		(89)			(89)		2,648	2,648			
100192809	MANTECA	CA		02/10/2025		3,911		39			39		3,950	3,950			
100192811	MANTECA	CA		02/10/2025		3,875		35			35		3,910	3,910			
100192812	CATHEDRAL CITY	CA		02/10/2025		2,513		(36)			(36)		2,477	2,477			
100192814	COLORADO SPRINGS	CO		02/10/2025		3,182		(89)			(89)		3,093	3,093			
100192815	WINCHESTER	CA		02/10/2025		5,379		(53)			(53)		5,326	5,326			
100192816	EDGEWATER	CO		02/10/2025		7,079		(72)			(72)		7,007	7,007			
100192817	ARVADA	CO		02/10/2025		3,078		44			44		3,122	3,122			
100192818	WESTMINSTER	CO		02/10/2025		6,178		67			67		6,245	6,245			
100192819	WEST HARTFORD	CT		02/10/2025		2,171		(57)			(57)		2,114	2,114			
100192821	CULVER CITY	CA		02/10/2025		10,175		55			55		10,230	10,230			
100192822	CASTLE PINES	CO		02/10/2025		437,104		759			759		437,863	437,863			
100192823	PARRISH	FL		02/10/2025		2,453		(66)			(66)		2,387	2,387			
100192824	WASHINGTON	DC		02/10/2025		3,080		(32)			(32)		3,048	3,048			
100192826	NEWARK	DE		02/10/2025		4,001		(55)			(55)		3,946	3,946			
100192827	ORLANDO	FL		02/10/2025		1,329		(3)			(3)		1,326	1,326			
100192828	DENVER	CO		02/10/2025		6,650		57			57		6,707	6,707			
100192829	BRISTOL	CT		02/10/2025		1,239		69			69		1,308	1,308			
100192830	MIAMI	FL		02/10/2025		2,777		(58)			(58)		2,719	2,719			
100192831	ALTAMONTE SPRINGS	FL		02/10/2025		2,420		(4)			(4)		2,416	2,416			
100192832	WILTON MANORS	FL		02/10/2025		3,801		(93)			(93)		3,708	3,708			
100192833	FERNANDINA BEACH	FL		02/10/2025		107,524		(2,605)	2		(2,607)		104,917	104,709		(208)	(208)
100192834	ORLANDO	FL		02/10/2025		4,876		(41)			(41)		4,835	4,835			
100192835	BOCA RATON	FL		02/10/2025		4,651		(64)			(64)		4,587	4,587			
100192836	FORT PIERCE	FL		02/10/2025		1,774		1			1		1,775	1,775			
100192837	KISSIMMEE	FL		02/10/2025		3,013		55			55		3,068	3,068			
100192838	ZEPHYRHILLS	FL		02/10/2025		2,937		40			40		2,977	2,977			
100192839	MIAMI	FL		02/10/2025		2,616		(35)			(35)		2,581	2,581			
100192840	TAMPA	FL		02/10/2025		2,738		48			48		2,786	2,786			
100192841	MIAMI	FL		02/10/2025		4,126		(41)			(41)		4,085	4,085			
100192842	LAWRENCEVILLE	GA		02/10/2025		3,125		(79)			(79)		3,046	3,046			
100192843	BLUE RIDGE	GA		02/10/2025		2,729		(51)			(51)		2,678	2,678			
100192844	JACKSONVILLE	FL		02/10/2025		1,800		(19)			(19)		1,781	1,781			
100192846	DULUTH	GA		02/10/2025		2,998		(77)			(77)		2,921	2,921			
100192847	DELRAY BEACH	FL		02/10/2025		8,909		81			81		8,990	8,990			
100192848	SAVANNAH	GA		02/10/2025		3,209		(102)			(102)		3,107	3,107			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192849	SAVANNAH	GA		02/10/2025		5,040		(133)			(133)		4,907	4,907			
100192850	LAWRENCEVILLE	GA		02/10/2025		7,518		(328)			(328)		7,190	7,190			
100192851	LAWRENCEVILLE	GA		02/10/2025		1,921		(73)			(73)		1,848	1,848			
100192852	ALPHARETTA	GA		02/10/2025		3,255		(77)			(77)		3,178	3,178			
100192853	WOODSTOCK	GA		02/10/2025		2,896		(22)			(22)		2,874	2,874			
100192854	WOODSTOCK	GA		02/10/2025		5,416		(54)			(54)		5,362	5,362			
100192855	HILO	HI		02/10/2025		2,385		(81)			(81)		2,304	2,304			
100192857	STONE MOUNTAIN	GA		02/10/2025		2,880		(26)			(26)		2,854	2,854			
100192858	RINGGOLD	GA		02/10/2025		1,852		(28)			(28)		1,824	1,824			
100192859	KAPAA	HI		02/10/2025		7,085		(165)			(165)		6,920	6,920			
100192862	NAMPA	ID		02/10/2025		2,994		334			334		3,328	3,328			
100192863	GREENWOOD	IN		02/10/2025		1,756		(68)			(68)		1,688	1,688			
100192864	STAR	ID		02/10/2025		2,555		14			14		2,569	2,569			
100192865	CHICAGO	IL		02/10/2025		9,670		(353)			(353)		9,317	9,317			
100192866	HOWE	IN		02/10/2025		2,071		(72)			(72)		1,999	1,999			
100192867	FORT WAYNE	IN		02/10/2025		1,810		(26)			(26)		1,784	1,784			
100192868	OLATHE	KS		02/10/2025		2,768		18			18		2,786	2,786			
100192870	BURLINGTON	MA		02/10/2025		3,291		(49)			(49)		3,242	3,242			
100192871	BOSTON	MA		02/10/2025		19,673		(398)			(398)		19,275	19,275			
100192872	MEDFORD	MA		02/10/2025		6,040		(57)			(57)		5,983	5,983			
100192873	RAYMOND	ME		02/10/2025		1,757		(57)			(57)		1,700	1,700			
100192874	HAVERHILL	MA		02/10/2025		1,833		(10)			(10)		1,823	1,823			
100192876	SILVER SPRING	MD		02/10/2025		6,833		(68)			(68)		6,765	6,765			
100192877	BALTIMORE	MD		02/10/2025		3,120		(12)			(12)		3,108	3,108			
100192878	SPRINGFIELD	MA		02/10/2025		1,282		21			21		1,303	1,303			
100192879	FREDERICK	MD		02/10/2025		2,589		(6)			(6)		2,583	2,583			
100192880	MAYER	MN		02/10/2025		4,989		(104)			(104)		4,885	4,885			
100192881	EVERETT	MA		02/10/2025		5,879		113			113		5,992	5,992			
100192882	MINNEAPOLIS	MN		02/10/2025		1,979		(46)			(46)		1,933	1,933			
100192883	FUQUAY VARINA	NC		02/10/2025		2,115		(87)			(87)		2,028	2,028			
100192885	CLYDE	NC		02/10/2025		1,862		(70)			(70)		1,792	1,792			
100192886	WOODBURY	MN		02/10/2025		3,784		(78)			(78)		3,706	3,706			
100192887	COROLLA	NC		02/10/2025		4,291		(82)			(82)		4,209	4,209			
100192888	LEES SUMMIT	MO		02/10/2025		1,948		(6)			(6)		1,942	1,942			
100192890	CHARLOTTE	NC		02/10/2025		107,621		(2,871)			(2,871)		104,750	104,750			
100192891	FITCHBURG	MA		02/10/2025		2,154		46			46		2,200	2,200			
100192892	ROSEMOUNT	MN		02/10/2025		1,850		(12)			(12)		1,838	1,838			
100192893	CHARLOTTE	NC		02/10/2025		9,317		(292)			(292)		9,025	9,025			
100192894	WILMINGTON	NC		02/10/2025		3,698		(96)			(96)		3,602	3,602			
100192895	HICKORY	NC		02/10/2025		2,627		27			27		2,654	2,654			
100192896	HAMPSTEAD	NC		02/10/2025		2,319		(50)			(50)		2,269	2,269			
100192897	CHARLOTTE	NC		02/10/2025		3,407		(34)			(34)		3,373	3,373			
100192898	BELMONT	NC		02/10/2025		2,303		(37)			(37)		2,266	2,266			
100192899	TODD	NC		02/10/2025		58,484		243	4		239		58,723	58,639		(84)	(84)
100192900	KERNERSVILLE	NC		02/10/2025		2,039		5			5		2,044	2,044			
100192901	SNEADS FERRY	NC		02/10/2025		1,965		(31)			(31)		1,934	1,934			
100192902	DURHAM	NC		02/10/2025		4,124		37			37		4,161	4,161			
100192903	WILLIAMSTOWN	NJ		02/10/2025		2,357		(41)			(41)		2,316	2,316			
100192904	PISCATAWAY	NJ		02/10/2025		3,718		(35)			(35)		3,683	3,683			
100192905	HOWELL	NJ		02/10/2025		3,993		(100)			(100)		3,893	3,893			
100192906	LAVALLETTE	NJ		02/10/2025		3,249		(96)			(96)		3,153	3,153			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192907	PARAMUS	NJ		02/10/2025		5,865		(119)			(119)		5,746	5,746			
100192908	JACKSON	NJ		02/10/2025		3,229		(25)			(25)		3,204	3,204			
100192909	TOMS RIVER	NJ		02/10/2025		3,085		13			13		3,098	3,098			
100192910	NORTH BRUNSWICK	NJ		02/10/2025		2,084		(27)			(27)		2,057	2,057			
100192911	NEW BRUNSWICK	NJ		02/10/2025		3,468		71			71		3,539	3,539			
100192912	ALBUQUERQUE	NM		02/10/2025		2,455		(94)			(94)		2,361	2,361			
100192914	LAS VEGAS	NV		02/10/2025		5,704		(39)			(39)		5,665	5,665			
100192915	LAS VEGAS	NV		02/10/2025		2,221		(24)			(24)		2,197	2,197			
100192916	BUTLER	NJ		02/10/2025		1,926		(67)			(67)		1,859	1,859			
100192917	ENGLEWOOD	NJ		02/10/2025		10,545		(53)			(53)		10,492	10,492			
100192918	SANTA FE	NM		02/10/2025		3,036		(33)			(33)		3,003	3,003			
100192919	BATAVIA	OH		02/10/2025		206,021		(2,392)			(2,392)		203,629	203,629			
100192920	BATAVIA	OH		02/10/2025		104,332		(1,211)			(1,211)		103,121	103,121			
100192921	CORVALLIS	OR		02/10/2025		3,412		(104)			(104)		3,308	3,308			
100192922	COLUMBUS	OH		02/10/2025		2,255		(21)			(21)		2,234	2,234			
100192923	GRANTS PASS	OR		02/10/2025		2,987		(3)			(3)		2,984	2,984			
100192924	GRESHAM	OR		02/10/2025		3,118		19			19		3,137	3,137			
100192925	SPRING HILL	TN		02/10/2025		3,379		(121)			(121)		3,258	3,258			
100192926	EAST PROVIDENCE	RI		02/10/2025		2,447		(71)			(71)		2,376	2,376			
100192927	SOUTH KINGSTOWN	RI		02/10/2025		4,121		(57)			(57)		4,064	4,064			
100192928	JACKSON	TN		02/10/2025		1,726		(36)			(36)		1,690	1,690			
100192929	MCKINNEY	TX		02/10/2025		1,928		(77)			(77)		1,851	1,851			
100192930	SPRINGTOWN	TX		02/10/2025		5,968		586			586		6,554	6,554			
100192931	MEMPHIS	TN		02/10/2025		2,236		(38)			(38)		2,198	2,198			
100192932	HOUSTON	TX		02/10/2025		2,505		(25)			(25)		2,480	2,480			
100192933	PRINCETON	TX		02/10/2025		2,559		(25)			(25)		2,534	2,534			
100192935	GEORGETOWN	TX		02/10/2025		2,413		(6)			(6)		2,407	2,407			
100192936	ELGIN	TX		02/10/2025		1,907		45			45		1,952	1,952			
100192937	ROUND ROCK	TX		02/10/2025		2,322		2			2		2,324	2,324			
100192938	ROYSE CITY	TX		02/10/2025		2,488		214			214		2,702	2,702			
100192939	MCKINNEY	TX		02/10/2025		2,051		(64)			(64)		1,987	1,987			
100192940	GRAND PRAIRIE	TX		02/10/2025		2,714		(90)			(90)		2,624	2,624			
100192941	HOUSTON	TX		02/10/2025		2,868		22			22		2,890	2,890			
100192942	RICHMOND	TX		02/10/2025		2,162		(64)			(64)		2,098	2,098			
100192943	PLANO	TX		02/10/2025		2,593		(40)			(40)		2,553	2,553			
100192944	MANOR	TX		02/10/2025		2,213		(19)			(19)		2,194	2,194			
100192945	ROCKPORT	TX		02/10/2025		8,972		(102)			(102)		8,870	8,870			
100192946	LEHI	UT		02/10/2025		4,625		(141)			(141)		4,484	4,484			
100192947	PLANO	TX		02/10/2025		4,351		79			79		4,430	4,430			
100192948	FRISCO	TX		02/10/2025		3,114		76			76		3,190	3,190			
100192949	ANNA	TX		02/10/2025		2,622		(15)			(15)		2,607	2,607			
100192950	STEPHENVILLE	TX		02/10/2025		1,916		(26)			(26)		1,890	1,890			
100192951	ANNA	TX		02/10/2025		2,625		(22)			(22)		2,603	2,603			
100192952	ANNA	TX		02/10/2025		2,370		22			22		2,392	2,392			
100192953	BLUFFDALE	UT		02/10/2025		7,777		(131)			(131)		7,646	7,646			
100192954	FORT WORTH	TX		02/10/2025		1,754		(61)			(61)		1,693	1,693			
100192955	KATY	TX		02/10/2025		2,475		(22)			(22)		2,453	2,453			
100192956	CYPRESS	TX		02/10/2025		2,630		(23)			(23)		2,607	2,607			
100192957	ANNA	TX		02/10/2025		1,942		(12)			(12)		1,930	1,930			
100192958	ALEDO	TX		02/10/2025		3,419		(15)			(15)		3,404	3,404			
100192959	WASHINGTON	UT		02/10/2025		4,828		(90)			(90)		4,738	4,738			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192960	LOGAN	UT		02/10/2025		2,987		(74)			(74)		2,913	2,913			
100192961	RESTON	VA		02/10/2025		4,709		(136)			(136)		4,573	4,573			
100192962	HEBER CITY	UT		02/10/2025		4,691		130			130		4,821	4,821			
100192963	RIDGEFIELD	WA		02/10/2025		3,282		(63)			(63)		3,219	3,219			
100192964	MANASSAS	VA		02/10/2025		21,985		(92)			(92)		21,893	21,893			
100192965	WINCHESTER	VA		02/10/2025		2,345		(67)			(67)		2,278	2,278			
100192966	MIDLOTHIAN	VA		02/10/2025		4,862		(82)			(82)		4,780	4,780			
100192967	WOODBRIDGE	VA		02/10/2025		2,684		(34)			(34)		2,650	2,650			
100192968	WEST POINT	VA		02/10/2025		2,363		(23)			(23)		2,340	2,340			
100192969	CHARLOTTESVILLE	VA		02/10/2025		2,971		64			64		3,035	3,035			
100192970	LYNNWOOD	WA		02/10/2025		3,938		51			51		3,989	3,989			
100192971	COVINGTON	WA		02/10/2025		5,993		93			93		6,086	6,086			
100192972	BRILLION	WI		02/10/2025		1,461		(50)			(50)		1,411	1,411			
100192973	BELLINGHAM	WA		02/10/2025		3,553		(104)			(104)		3,449	3,449			
100192974	DES MOINES	WA		02/10/2025		3,076		18			18		3,094	3,094			
100192975	SEATTLE	WA		02/10/2025		4,184		(11)			(11)		4,173	4,173			
100192976	NEW LISBON	WI		02/10/2025		4,159		(119)			(119)		4,040	4,040			
100192977	KENMORE	WA		02/10/2025		5,282		48			48		5,330	5,330			
100192978	CHEYENNE	WY		02/10/2025		2,042		(10)			(10)		2,032	2,032			
100192979	SEATTLE	WA		02/10/2025		5,342		17			17		5,359	5,359			
100192980	MANHATTAN	MT		02/10/2025		2,677		(69)			(69)		2,608	2,608			
100192981	LINCOLN CITY	OR		02/10/2025		4,411		(69)			(69)		4,342	4,342			
100192982	CRANE HILL	AL		02/10/2025		3,931		(30)			(30)		3,901	3,901			
100192983	ELLIJAY	GA		02/10/2025		4,161		(118)			(118)		4,043	4,043			
100192984	PERU	VT		02/10/2025		2,602		(67)			(67)		2,535	2,535			
100192985	ANN ARBOR	MI		02/10/2025		1,599		(37)			(37)		1,562	1,562			
100192986	FOLEY	AL		02/10/2025		191,020		(4,657)			(4,657)		186,363	186,363			
100192987	KINGSPORT	TN		02/10/2025		2,595		(60)			(60)		2,535	2,535			
100192988	KISSIMMEE	FL		02/10/2025		2,335		(55)			(55)		2,280	2,280			
100192989	KNOXVILLE	TN		02/10/2025		2,374		(37)			(37)		2,337	2,337			
100192990	LAKE LURE	NC		02/10/2025		1,836		(37)			(37)		1,799	1,799			
100192992	BEULAVILLE	NC		02/10/2025		6,174		(102)			(102)		6,072	6,072			
100192993	OAKHURST	CA		02/10/2025		1,915		(1)			(1)		1,914	1,914			
100192994	ARNOLD	CA		02/10/2025		2,218		(68)			(68)		2,150	2,150			
100192995	MOAB	UT		02/10/2025		4,843		(68)			(68)		4,775	4,775			
100192996	SHALLOWATER	TX		02/10/2025		2,251		(20)			(20)		2,231	2,231			
100192997	LAKE OZARK	MO		02/10/2025		3,685		(110)			(110)		3,575	3,575			
100192998	BOISE	ID		02/10/2025		6,234		(117)			(117)		6,117	6,117			
100192999	INDIO	CA		02/10/2025		4,952		491			491		5,443	5,443			
100193000	JACKSONVILLE	FL		02/10/2025		2,093		(66)			(66)		2,027	2,027			
100193001	HAWLEY	PA		02/10/2025		1,440		(50)			(50)		1,390	1,390			
100193002	GOULDSBORO	PA		02/10/2025		3,330		(67)			(67)		3,263	3,263			
100193003	PANAMA CITY BEACH	FL		02/10/2025		4,449		484			484		4,933	4,933			
100193004	CAMDENTON	MO		02/10/2025		1,920		(36)			(36)		1,884	1,884			
100193005	SUCHES	GA		02/10/2025		3,650		(50)			(50)		3,600	3,600			
100193006	HOLLAND	MI		02/10/2025		2,151		(53)			(53)		2,098	2,098			
100193007	WILMINGTON	NC		02/10/2025		3,333		368			368		3,701	3,701			
100193008	FERNANDINA BEACH	FL		02/10/2025		3,239		38			38		3,277	3,277			
100193009	OCALA	FL		02/10/2025		2,957		344			344		3,301	3,301			
100193010	TRAVERSE CITY	MI		02/10/2025		3,060		(57)			(57)		3,003	3,003			
100193011	DENTON	NC		02/10/2025		2,915		(99)			(99)		2,816	2,816			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193012	PORT ORANGE	FL		02/10/2025		2,403		(75)			(75)		2,328	2,328			
100193014	ARVADA	CO		02/10/2025		6,002		558			558		6,560	6,560			
100193015	IDAHO FALLS	ID		02/10/2025		1,985		(58)			(58)		1,927	1,927			
100193016	FAIRVIEW	NC		02/10/2025		5,485		(83)			(83)		5,402	5,402			
100193017	NORTH EAST	PA		02/10/2025		4,203		(76)			(76)		4,127	4,127			
100193018	SNEADS FERRY	NC		02/10/2025		2,434		90			90		2,524	2,524			
100193019	MARICOPA	AZ		02/10/2025		22,882		1,300			1,300		24,182	24,182			
100193020	CRYSTAL BEACH	TX		02/10/2025		3,432		(32)			(32)		3,400	3,400			
100193021	MARICOPA	AZ		02/10/2025		2,984		169			169		3,153	3,153			
100193022	FRENCH LICK	IN		02/10/2025		1,627		(37)			(37)		1,590	1,590			
100193023	GRAVOIS MILLS	MO		02/10/2025		3,215		(87)			(87)		3,128	3,128			
100193024	SOUTH BEND	IN		02/10/2025		2,193		(58)			(58)		2,135	2,135			
100193025	OAK PARK	IL		02/10/2025		2,295		(49)			(49)		2,246	2,246			
100193026	CLEVELAND	GA		02/10/2025		2,667		(19)			(19)		2,648	2,648			
100193027	HICKORY	NC		02/10/2025		6,645		(130)			(130)		6,515	6,515			
100193028	KISSIMMEE	FL		02/10/2025		2,082		(68)			(68)		2,014	2,014			
100193029	TWIN FALLS	ID		02/10/2025		8,365		(101)			(101)		8,264	8,264			
100193030	HUDDLESTON	VA		02/10/2025		3,787		(77)			(77)		3,710	3,710			
100193031	GREENWOOD	IN		02/10/2025		2,049		(34)			(34)		2,015	2,015			
100193032	SAINT PAUL	MN		02/10/2025		1,922		(18)			(18)		1,904	1,904			
100193033	NAPLES	FL		02/10/2025		3,206		(62)			(62)		3,144	3,144			
100193034	HICKORY	NC		02/10/2025		7,389		(186)			(186)		7,203	7,203			
100193035	NEW PORT RICHEY	FL		02/10/2025		99,830		(2,827)			(2,827)		97,003	97,003			
100193036	GLENWOOD	IA		02/10/2025		1,991		13			13		2,004	2,004			
100193037	PHILADELPHIA	PA		02/10/2025		1,506		(5)			(5)		1,501	1,501			
100193038	JASPER	TN		02/10/2025		4,211		(70)			(70)		4,141	4,141			
100193040	CHARLOTTE	NC		02/10/2025		15,176		(3)			(3)		15,173	15,173			
100193041	LA GRANGE	KY		02/10/2025		1,598		(53)			(53)		1,545	1,545			
100193042	LYNCHBURG	VA		02/10/2025		2,079		1			1		2,080	2,080			
100193043	CHARLOTTE	NC		02/10/2025		3,240		(44)			(44)		3,196	3,196			
100193044	LEBANON	TN		02/10/2025		2,050		193			193		2,243	2,243			
100193045	JEFFERSON	GA		02/10/2025		25,197		1,834	3		1,831		27,028	26,955		(73)	(73)
100193047	OLYMPIA	WA		02/10/2025		1,648		(37)			(37)		1,611	1,611			
100193048	GIBSONVILLE	NC		02/10/2025		1,778		(62)			(62)		1,716	1,716			
100193049	HORIZON CITY	TX		02/10/2025		1,330		25			25		1,355	1,355			
100193050	PITTSBURGH	PA		02/10/2025		3,557		(72)			(72)		3,485	3,485			
100193051	SANDERSON	FL		02/10/2025		3,868		66			66		3,934	3,934			
100193052	BRADENTON	FL		02/10/2025		7,534		558			558		8,092	8,092			
100193053	MURFREESBORO	TN		02/10/2025		1,787		(44)			(44)		1,743	1,743			
100193054	DAYTON	OH		02/10/2025		2,119		(41)			(41)		2,078	2,078			
100193055	VICTORVILLE	CA		02/10/2025		2,962		114			114		3,076	3,076			
100193056	MANDEVILLE	LA		02/10/2025		1,163		(22)			(22)		1,141	1,141			
100193057	LUDOWICI	GA		02/10/2025		1,234		20			20		1,254	1,254			
100193058	MONUMENT	CO		02/10/2025		5,147		(102)			(102)		5,045	5,045			
100193059	HENDERSON	NV		02/10/2025		2,336		(2)			(2)		2,334	2,334			
100193060	KNOB NOSTER	MO		02/10/2025		6,479		(167)			(167)		6,312	6,312			
100193061	SUNSET BEACH	NC		02/10/2025		4,507		(159)			(159)		4,348	4,348			
100193062	CAPE CORAL	FL		02/10/2025		5,162		(188)			(188)		4,974	4,974			
100193063	WESLEY CHAPEL	FL		02/10/2025		65,602		(2,488)			(2,488)		63,114	63,114			
100193064	LIVERMORE	CA		02/10/2025		4,976		(26)			(26)		4,950	4,950			
100193065	PARK CITY	UT		02/10/2025		8,953		(6)			(6)		8,947	8,947			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193066	IRVINE	CA		02/10/2025		6,900		(24)			(24)		6,876	6,876			
100193067	HUGO	MN		02/10/2025		1,309		(9)			(9)		1,300	1,300			
100193068	GRANADA HILLS	CA		02/10/2025		5,061		(3)			(3)		5,058	5,058			
100193069	SPARTANBURG	SC		02/10/2025		1,342		(4)			(4)		1,338	1,338			
100193070	OCALA	FL		02/10/2025		2,142		214			214		2,356	2,356			
100193071	CLARKSVILLE	TN		02/10/2025		1,145		(3)			(3)		1,142	1,142			
100193072	INDIO	CA		02/10/2025		3,708		519			519		4,227	4,227			
100193073	CLOVIS	CA		02/10/2025		2,648		284			284		2,932	2,932			
100193075	MILFORD	DE		02/10/2025		9,585		691			691		10,276	10,276			
100193076	LATHROP	CA		02/10/2025		3,053		385			385		3,438	3,438			
100193077	SAINT AUGUSTINE	FL		02/10/2025		1,901		133			133		2,034	2,034			
100193078	SHERMAN	TX		02/10/2025		2,064		112			112		2,176	2,176			
100193079	SAN ANTONIO	TX		02/10/2025		5,465		511			511		5,976	5,976			
100193080	BETHLEHEM	GA		02/10/2025		2,083		160			160		2,243	2,243			
100193081	HENDERSONVILLE	TN		02/10/2025		6,879		(153)			(153)		6,726	6,726			
100193082	HOMESTEAD	FL		02/10/2025		3,245		502			502		3,747	3,747			
100193083	AURORA	CO		02/10/2025		10,391		1,413			1,413		11,804	11,804			
100193084	BIXBY	OK		02/10/2025		1,228		(29)			(29)		1,199	1,199			
100193085	EAGLE	ID		02/10/2025		14,595		1,825			1,825		16,420	16,420			
100193086	POINCIANA	FL		02/10/2025		1,831		135			135		1,966	1,966			
100193087	MESA	AZ		02/10/2025		3,714		487			487		4,201	4,201			
100193088	MANTECA	CA		02/10/2025		5,382		705			705		6,087	6,087			
100193089	LITTLETON	CO		02/10/2025		3,771		464			464		4,235	4,235			
100193090	VALENCIA	CA		02/10/2025		2,789		329			329		3,118	3,118			
100193091	JOHNSTOWN	CO		02/10/2025		3,548		409			409		3,957	3,957			
100193092	NARBERTH	PA		02/10/2025		1,794		13			13		1,807	1,807			
100193093	FAYETTEVILLE	AR		02/10/2025		2,339		255			255		2,594	2,594			
100193094	LATHROP	CA		02/10/2025		13,491		1,559			1,559		15,050	15,050			
100193095	APEX	NC		02/10/2025		3,036		324			324		3,360	3,360			
100193096	FRESNO	CA		02/10/2025		3,539		386			386		3,925	3,925			
100193097	SAINT AUGUSTINE	FL		02/10/2025		1,861		181			181		2,042	2,042			
100193098	WAKE FOREST	NC		02/10/2025		2,941		266			266		3,207	3,207			
100193099	LATHROP	CA		02/10/2025		4,277		431			431		4,708	4,708			
100193100	ACWORTH	GA		02/10/2025		3,499		316			316		3,815	3,815			
100193101	ACWORTH	GA		02/10/2025		30,686		2,771			2,771		33,457	33,457			
100193102	MADISON	AL		02/10/2025		2,260		204			204		2,464	2,464			
100193103	ANGIER	NC		02/10/2025		5,957		548			548		6,505	6,505			
100193104	KNIGHTDALE	NC		02/10/2025		2,775		247			247		3,022	3,022			
100193105	KNIGHTDALE	NC		02/10/2025		3,182		283			283		3,465	3,465			
100193106	ACWORTH	GA		02/10/2025		3,282		292			292		3,574	3,574			
100193107	KNIGHTDALE	NC		02/10/2025		3,450		318			318		3,768	3,768			
100193108	HENDERSON	NV		02/10/2025		2,814		234			234		3,048	3,048			
100193109	CORPUS CHRISTI	TX		02/10/2025		3,792		322			322		4,114	4,114			
100193110	JOHNSTOWN	CO		02/10/2025		3,282		280			280		3,562	3,562			
100193111	CHINA SPRING	TX		02/10/2025		2,057		173			173		2,230	2,230			
100193112	ANGIER	NC		02/10/2025		2,863		236			236		3,099	3,099			
100193113	FRESNO	CA		02/10/2025		2,971		259			259		3,230	3,230			
100193114	LAS VEGAS	NV		02/10/2025		3,617		298			298		3,915	3,915			
100193115	FRESNO	CA		02/10/2025		6,152		534			534		6,686	6,686			
100193116	FRESNO	CA		02/10/2025		3,190		262			262		3,452	3,452			
100193117	WASHINGTON	UT		02/10/2025		2,754		234			234		2,988	2,988			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193118	FONTANA	CA		02/10/2025		4,589		378			378		4,967	4,967			
100193119	BREINIGSVILLE	PA		02/10/2025		5,629		463			463		6,092	6,092			
100193120	ANGIER	NC		02/10/2025		1,934		154			154		2,088	2,088			
100193121	RICHMOND	TX		02/10/2025		4,659		416			416		5,075	5,075			
100193122	CHARLOTTE	NC		02/10/2025		7,260		596			596		7,856	7,856			
100193123	BETHLEHEM	GA		02/10/2025		1,969		157			157		2,126	2,126			
100193124	BETHLEHEM	GA		02/10/2025		2,246		180			180		2,426	2,426			
100193125	SPRING	TX		02/10/2025		2,040		159			159		2,199	2,199			
100193126	PORT ORCHARD	WA		02/10/2025		3,739		243			243		3,982	3,982			
100193127	CELINA	TX		02/10/2025		2,917		202			202		3,119	3,119			
100193128	ROSEDALE	MD		02/10/2025		3,360		218			218		3,578	3,578			
100193129	STATESVILLE	NC		02/10/2025		2,515		169			169		2,684	2,684			
100193130	LEBANON	TN		02/10/2025		3,856		278			278		4,134	4,134			
100193131	BETHLEHEM	GA		02/10/2025		1,914		138			138		2,052	2,052			
100193132	CELINA	TX		02/10/2025		3,172		219			219		3,391	3,391			
100193133	FORT WORTH	TX		02/10/2025		2,523		184			184		2,707	2,707			
100193134	WASHINGTON	UT		02/10/2025		2,915		187			187		3,102	3,102			
100193135	MELISSA	TX		02/10/2025		4,030		261			261		4,291	4,291			
100193136	WINCHESTER	VA		02/10/2025		2,818		181			181		2,999	2,999			
100193137	ROSEVILLE	CA		02/10/2025		3,532		229			229		3,761	3,761			
100193138	SHERMAN	TX		02/10/2025		6,786		439			439		7,225	7,225			
100193139	MCKINNEY	TX		02/10/2025		2,404		173			173		2,577	2,577			
100193140	FRESNO	TX		02/10/2025		7,069		444			444		7,513	7,513			
100193141	ROYSE CITY	TX		02/10/2025		4,163		262			262		4,425	4,425			
100193142	OKLAHOMA CITY	OK		02/10/2025		1,777		107			107		1,884	1,884			
100193143	SHERIDAN	IN		02/10/2025		3,870		240			240		4,110	4,110			
100193144	MIDDLEBURG	FL		02/10/2025		1,593		96			96		1,689	1,689			
100193145	SHERMAN	TX		02/10/2025		2,038		127			127		2,165	2,165			
100193146	AURORA	CO		02/10/2025		3,365		197			197		3,562	3,562			
100193147	LAVON	TX		02/10/2025		1,978		123			123		2,101	2,101			
100193148	AVONDALE	AZ		02/10/2025		3,763		221			221		3,984	3,984			
100193149	PARKER	CO		02/10/2025		3,395		192			192		3,587	3,587			
100193150	PORTLAND	OR		02/10/2025		2,918		184			184		3,102	3,102			
100193151	CYPRESS	TX		02/10/2025		3,629		207			207		3,836	3,836			
100193152	SARASOTA	FL		03/20/2025		2,393		(98)			(98)		2,295	2,295			
100193153	WALNUT CREEK	CA		03/20/2025		1,029		(18)			(18)		1,011	1,011			
100193154	MISSOURI CITY	TX		03/20/2025		7,621		(81)			(81)		7,540	7,540			
100193155	LAKE LEELANAU	MI		03/20/2025		7,119		(237)			(237)		6,882	6,882			
100193156	CULVER CITY	CA		03/20/2025		7,594		(130)			(130)		7,464	7,464			
100193157	RIALTO	CA		03/20/2025		2,367		(113)			(113)		2,254	2,254			
100193159	PHILADELPHIA	PA		03/20/2025		678		(9)			(9)		669	669			
100193160	LOS ANGELES	CA		03/20/2025		1,593		(38)			(38)		1,555	1,555			
100193162	BLOOMSBURG	PA		03/20/2025		1,000		(48)			(48)		952	952			
100193163	CLINTON TOWNSHIP	MI		03/20/2025		1,685		(20)			(20)		1,665	1,665			
100193164	SANTA CRUZ	CA		03/20/2025		5,676		(123)			(123)		5,553	5,553			
100193165	PORTSMOUTH	VA		03/20/2025		982		(41)			(41)		941	941			
100193166	FALLBROOK	CA		03/20/2025		7,355		(286)			(286)		7,069	7,069			
100193170	HOUSTON	TX		03/20/2025		822		(25)			(25)		797	797			
100193172	GEORGETOWN	TX		03/20/2025		5,969		(237)			(237)		5,732	5,732			
100193174	CONROE	TX		03/20/2025		1,391		(66)			(66)		1,325	1,325			
100193175	GREER	SC		03/20/2025		935		(41)			(41)		894	894			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193176	WINONA	MN		03/20/2025		933		(36)			(36)		897	897			
100193177	WEST PALM BEACH	FL		03/20/2025		1,877		(31)			(31)		1,846	1,846			
100193178	SARASOTA	FL		03/20/2025		10,272		(286)			(286)		9,986	9,986			
100193179	LAS VEGAS	NV		03/20/2025		1,804		(6)			(6)		1,798	1,798			
100193180	PHOENIX	AZ		03/20/2025		1,124		(54)			(54)		1,070	1,070			
100193181	COLUMBUS	OH		03/20/2025		839		(20)			(20)		819	819			
100193182	MESA	AZ		03/20/2025		2,719		(108)			(108)		2,611	2,611			
100193183	CELINA	TX		03/20/2025		3,628		(173)			(173)		3,455	3,455			
100193185	LONGMONT	CO		03/20/2025		1,020		(16)			(16)		1,004	1,004			
100193186	SAN ANTONIO	TX		03/20/2025		716		(34)			(34)		682	682			
100193187	FLORENCE	KY		03/20/2025		2,582		(81)			(81)		2,501	2,501			
100193188	SEQUIM	WA		03/20/2025		2,223		(106)			(106)		2,117	2,117			
100193189	HAMMOND	IN		03/20/2025		756		(36)			(36)		720	720			
100193190	SCOTTSDALE	AZ		03/20/2025		2,513		(47)			(47)		2,466	2,466			
100193191	PUNTA GORDA	FL		03/20/2025		2,748		(107)			(107)		2,641	2,641			
100193192	BELLINGHAM	WA		03/20/2025		1,365		(74)			(74)		1,291	1,291			
100193193	POTTSTOWN	PA		03/20/2025		936		(42)			(42)		894	894			
100193194	SPRING	TX		03/20/2025		920		(44)			(44)		876	876			
100193195	PLANTATION	FL		03/20/2025		1,089		(46)			(46)		1,043	1,043			
100193196	LAS VEGAS	NV		03/20/2025		158		2			2		160	160			
100193197	SANTA MARIA	CA		02/10/2025		128,108		(2,234)			(2,234)		125,874	125,874			
100193198	CONCORD	NH		02/10/2025		2,390		1			1		2,391	2,391			
100193199	ARGYLE	TX		02/10/2025		10,065		(304)			(304)		9,761	9,761			
100193200	ASHEVILLE	NC		02/10/2025		2,767		(36)			(36)		2,731	2,731			
100193201	SANTA CLARA	CA		02/10/2025		6,435		(55)			(55)		6,380	6,380			
100193202	MOORESTOWN	NJ		02/10/2025		21,367		(391)			(391)		20,976	20,976			
100193203	PALM COAST	FL		02/10/2025		1,197		(16)			(16)		1,181	1,181			
100193204	PHOENIX	AZ		02/10/2025		2,387		(28)			(28)		2,359	2,359			
100193205	JACKSONVILLE	FL		02/10/2025		124,639		(2,219)			(2,219)		122,420	122,420			
100193206	LANHAM	MD		02/10/2025		1,256		(18)			(18)		1,238	1,238			
100193207	DANBURY	CT		02/10/2025		1,773		20			20		1,793	1,793			
100193208	SAVANNAH	GA		02/10/2025		3,460		(104)			(104)		3,356	3,356			
100193209	BASKING RIDGE	NJ		02/10/2025		2,312		(51)			(51)		2,261	2,261			
100193210	GLENDALE	AZ		02/10/2025		1,485		(26)			(26)		1,459	1,459			
100193211	POTTSTOWN	PA		02/10/2025		1,264		(20)			(20)		1,244	1,244			
100193212	TEMPLE TERRACE	FL		02/10/2025		1,200		(34)			(34)		1,166	1,166			
100193213	PHILADELPHIA	PA		02/10/2025		3,572		(117)			(117)		3,455	3,455			
100193214	LAKE WYLIE	SC		02/10/2025		1,611		(22)			(22)		1,589	1,589			
100193215	NEW ORLEANS	LA		02/10/2025		5,033		59			59		5,092	5,092			
100193216	PHILADELPHIA	PA		02/10/2025		977		(31)			(31)		946	946			
100193217	LANSDALE	PA		02/10/2025		4,963		61			61		5,024	5,024			
100193218	PONTIAC	MI		02/10/2025		3,524		(104)			(104)		3,420	3,420			
100193219	HOUSTON	TX		02/10/2025		1,424		(28)			(28)		1,396	1,396			
100193220	WEST SENECA	NY		02/10/2025		2,458		(64)			(64)		2,394	2,394			
100193221	LAS VEGAS	NV		02/10/2025		4,434		107			107		4,541	4,541			
100193222	FT WORTH	TX		02/10/2025		13,256		(165)			(165)		13,091	13,091			
100193223	LILLINGTON	NC		02/10/2025		1,776		2			2		1,778	1,778			
100193224	KNOXVILLE	TN		02/10/2025		2,591		32			32		2,623	2,623			
100193225	NEWTON	NJ		02/10/2025		1,473		(20)			(20)		1,453	1,453			
100193226	NASHVILLE	TN		02/10/2025		3,447		(43)			(43)		3,404	3,404			
100193227	NIAGARA FALLS	NY		02/10/2025		740		(19)			(19)		721	721			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193228	FT WORTH	TX		02/10/2025		2,485		(31)			(31)		2,454	2,454			
100193229	WILLIAMS	AZ		02/10/2025		3,151		18			18		3,169	3,169			
100193230	PALMYRA	PA		02/10/2025		1,524		17			17		1,541	1,541			
100193231	TEMPE	AZ		02/10/2025		2,734		(4)			(4)		2,730	2,730			
100193232	BURLINGTON	KY		02/10/2025		1,061		(30)			(30)		1,031	1,031			
100193233	SOUTH SAN FRANCISCO	CA		02/10/2025		6,117		14			14		6,131	6,131			
100193234	BETHLEHEM	PA		02/10/2025		1,859		(13)			(13)		1,846	1,846			
100193235	FRONT ROYAL	VA		02/10/2025		1,112		(33)			(33)		1,079	1,079			
100193236	CONSHOHOCKEN	PA		02/10/2025		18,686		453			453		19,139	19,139			
100193237	MELBOURNE	FL		02/10/2025		1,707		53			53		1,760	1,760			
100193238	BIG BEAR LAKE	CA		02/10/2025		4,070		15			15		4,085	4,085			
100193239	UPPER DARBY	PA		02/10/2025		1,318		24			24		1,342	1,342			
100193240	BOWLING GREEN	OH		02/10/2025		2,519		(104)			(104)		2,415	2,415			
100193241	AKRON	OH		02/10/2025		1,142		(28)			(28)		1,114	1,114			
100193242	COLUMBUS	OH		02/10/2025		2,746		(20)			(20)		2,726	2,726			
100193243	LAKEWOOD	OH		02/10/2025		600		(22)			(22)		578	578			
100193244	FRONT ROYAL	VA		02/10/2025		2,592		(16)			(16)		2,576	2,576			
100193246	PARMA	OH		02/10/2025		1,024		10			10		1,034	1,034			
100193247	BRECKSVILLE	OH		02/10/2025		1,687		(51)			(51)		1,636	1,636			
100193248	ELYRIA	OH		02/10/2025		1,511		18			18		1,529	1,529			
100193249	BEDFORD	OH		02/10/2025		649		(23)			(23)		626	626			
100193250	WILMINGTON	NC		02/10/2025		1,222		(23)			(23)		1,199	1,199			
100193251	JONESBORO	GA		02/10/2025		2,375		170			170		2,545	2,545			
100193252	MASSILLON	OH		02/10/2025		995		(26)			(26)		969	969			
100193254	STRASBURG	OH		02/10/2025		1,359		(11)			(11)		1,348	1,348			
100193255	ZANESVILLE	OH		02/10/2025		1,923		(38)			(38)		1,885	1,885			
100193256	MOUNT ORAB	OH		02/10/2025		1,279		2			2		1,281	1,281			
100193258	GRANDVIEW HEIGHTS	OH		02/10/2025		3,646		(32)			(32)		3,614	3,614			
100193259	YOUNGSTOWN	OH		02/10/2025		610		(16)			(16)		594	594			
100193260	WEST ALLIS	WI		02/10/2025		1,789		(40)			(40)		1,749	1,749			
100193261	BURLINGTON	KY		02/10/2025		3,414		(91)			(91)		3,323	3,323			
100193262	CLEVELAND	OH		02/10/2025		850		(18)			(18)		832	832			
100193263	BURLINGTON	KY		02/10/2025		8,128		(204)			(204)		7,924	7,924			
100193264	QUITMAN	TX		02/10/2025		5,866		(28)			(28)		5,838	5,838			
100193265	WENATCHEE	WA		02/10/2025		5,513		(56)			(56)		5,457	5,457			
100193266	KETTERING	OH		02/10/2025		1,526		(53)			(53)		1,473	1,473			
100193267	DAYTON	OH		02/10/2025		862		(30)			(30)		832	832			
100193270	NIPOMO	CA		02/10/2025		4,921		(160)			(160)		4,761	4,761			
100193271	YOUNGSTOWN	OH		02/10/2025		1,169		(8)			(8)		1,161	1,161			
100193272	EAST CLEVELAND	OH		02/10/2025		1,342		(23)			(23)		1,319	1,319			
100193273	YOUNGSTOWN	OH		02/10/2025		1,169		(8)			(8)		1,161	1,161			
100193274	AKRON	OH		02/10/2025		850		(26)			(26)		824	824			
100193275	INKSTER	MI		02/10/2025		532		(10)			(10)		522	522			
100193276	BATTLE CREEK	MI		02/10/2025		1,275		(32)			(32)		1,243	1,243			
100193277	DETROIT	MI		02/10/2025		878		(17)			(17)		861	861			
100193278	VENICE	FL		02/10/2025		2,174		(10)			(10)		2,164	2,164			
100193279	WEST NORRITON	PA		02/10/2025		61,068		(1,118)			(1,118)		59,950	59,950			
100193280	YORK	PA		02/10/2025		150,924		(3,300)			(3,300)		147,624	147,624			
100193281	SOUTH BOUND BROOK	NJ		02/10/2025		221,502		(6,942)			(6,942)		214,560	214,560			
100193282	YORK	PA		02/10/2025		919		(18)			(18)		901	901			
100193283	MYERSTOWN	PA		02/10/2025		1,046		(22)			(22)		1,024	1,024			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193284	LAFAYETTE	LA		02/10/2025		1,290		(11)			(11)		1,279	1,279			
100193285	READING	PA		02/10/2025		750		(19)			(19)		731	731			
100193286	PHILADELPHIA	PA		02/10/2025		4,810		6			6		4,816	4,816			
100193287	PITTSBURGH	PA		02/10/2025		1,066		(19)			(19)		1,047	1,047			
100193288	BETHLEHEM	PA		02/10/2025		1,524		(20)			(20)		1,504	1,504			
100193289	ELKRIDGE	MD		02/10/2025		2,460		12			12		2,472	2,472			
100193290	CLIFTON HEIGHTS	PA		02/10/2025		1,875		(34)			(34)		1,841	1,841			
100193291	ELGIN	IL		02/10/2025		1,186		(31)			(31)		1,155	1,155			
100193292	FORT BRAGG	CA		02/10/2025		2,412		(45)			(45)		2,367	2,367			
100193293	PHILADELPHIA	PA		02/10/2025		2,125		29			29		2,154	2,154			
100193295	FRANKLIN	TN		02/10/2025		6,085		(140)			(140)		5,945	5,945			
100193296	RANDALLSTOWN	MD		02/10/2025		2,679		17			17		2,696	2,696			
100193297	SEVIERVILLE	TN		02/10/2025		4,941		(115)			(115)		4,826	4,826			
100193298	LOUISVILLE	KY		02/10/2025		2,257		(58)			(58)		2,199	2,199			
100193299	COLUMBIA	MD		02/10/2025		894		(18)			(18)		876	876			
100193300	PHILADELPHIA	PA		02/10/2025		1,496		(19)			(19)		1,477	1,477			
100193301	MEMPHIS	TN		02/10/2025		731		(19)			(19)		712	712			
100193302	PALATINE	IL		02/10/2025		2,464		(95)			(95)		2,369	2,369			
100193303	MEMPHIS	TN		02/10/2025		779		(14)			(14)		765	765			
100193304	ZION	IL		02/10/2025		712		(19)			(19)		693	693			
100193305	LISLE	IL		02/10/2025		998		7			7		1,005	1,005			
100193306	MEMPHIS	TN		02/10/2025		837		10			10		847	847			
100193307	MEMPHIS	TN		02/10/2025		1,317		14			14		1,331	1,331			
100193308	BALTIMORE	MD		02/10/2025		1,523		9			9		1,532	1,532			
100193309	ROCKFORD	IL		02/10/2025		905		(30)			(30)		875	875			
100193310	MEMPHIS	TN		02/10/2025		1,110		4			4		1,114	1,114			
100193311	BENTON	AR		02/10/2025		957		(27)			(27)		930	930			
100193312	LITTLE ROCK	AR		02/10/2025		1,300		66			66		1,366	1,366			
100193313	MEMPHIS	TN		02/10/2025		656		(19)			(19)		637	637			
100193314	MEMPHIS	TN		02/10/2025		1,069		15			15		1,084	1,084			
100193315	MEMPHIS	TN		02/10/2025		607		(17)			(17)		590	590			
100193316	PRINCETON	TX		02/10/2025		1,318		(34)			(34)		1,284	1,284			
100193317	NORTH LITTLE ROCK	AR		02/10/2025		1,780		127			127		1,907	1,907			
100193318	MEMPHIS	TN		02/10/2025		743		(22)			(22)		721	721			
100193319	MEMPHIS	TN		02/10/2025		718		(21)			(21)		697	697			
100193320	MEMPHIS	TN		02/10/2025		582		(17)			(17)		565	565			
100193321	MEMPHIS	TN		02/10/2025		601		(15)			(15)		586	586			
100193322	MEMPHIS	TN		02/10/2025		6,317		449			449		6,766	6,766			
100193323	CABOT	AR		02/10/2025		1,250		(8)			(8)		1,242	1,242			
100193325	LAKE ZURICH	IL		02/10/2025		1,681		(17)			(17)		1,664	1,664			
100193326	CHICAGO	IL		02/10/2025		11,586		(58)			(58)		11,528	11,528			
100193327	ROUND LAKE BEACH	IL		02/10/2025		1,320		(32)			(32)		1,288	1,288			
100193329	CHICAGO	IL		02/10/2025		1,188		(29)			(29)		1,159	1,159			
100193330	CHICAGO	IL		02/10/2025		1,720		(36)			(36)		1,684	1,684			
100193331	GLENDALE HEIGHTS	IL		02/10/2025		1,454		(41)			(41)		1,413	1,413			
100193332	LANSING	IL		02/10/2025		1,333		(16)			(16)		1,317	1,317			
100193333	CHICAGO	IL		02/10/2025		791		(10)			(10)		781	781			
100193334	KINGS BEACH	CA		02/10/2025		9,595		(72)			(72)		9,523	9,523			
100193335	ABERDEEN	WA		02/10/2025		1,374		(44)			(44)		1,330	1,330			
100193336	CHICAGO	IL		02/10/2025		8,661		63			63		8,724	8,724			
100193337	MIDWAY	UT		02/10/2025		1,255		(43)			(43)		1,212	1,212			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193338	WILDWOOD CREST	NJ		02/10/2025		4,714		(104)			(104)		4,610	4,610			
100193339	ROCK ISLAND	IL		02/10/2025		585		(10)			(10)		575	575			
100193340	KIRKLAND	WA		02/10/2025		2,126		(26)			(26)		2,100	2,100			
100193341	CAMBRIDGE	MN		02/10/2025		1,384		4			4		1,388	1,388			
100193342	BALTIMORE	MD		02/10/2025		10,176		(161)			(161)		10,015	10,015			
100193343	FLUSHING	NY		02/10/2025		6,032		(173)			(173)		5,859	5,859			
100193344	MILLINOCKET	ME		02/10/2025		1,441		(38)			(38)		1,403	1,403			
100193346	DAYTON	OH		02/10/2025		1,335		(45)			(45)		1,290	1,290			
100193347	CLEARWATER	FL		02/10/2025		6,706		(17)			(17)		6,689	6,689			
100193348	GREENSBURG	PA		02/10/2025		1,052							1,052	1,052			
100193349	HAZEL CREST	IL		02/10/2025		935		(3)			(3)		932	932			
100193350	SAVANNAH	TX		02/10/2025		3,183		(46)			(46)		3,137	3,137			
100193351	SAN DIEGO	CA		02/10/2025		2,618		(16)			(16)		2,602	2,602			
100193352	GALVESTON	TX		02/10/2025		5,039		(38)			(38)		5,001	5,001			
100193353	LUBBOCK	TX		02/10/2025		2,911		(47)			(47)		2,864	2,864			
100193354	RIVERDALE	IL		02/10/2025		1,184		(20)			(20)		1,164	1,164			
100193355	FORT WORTH	TX		02/10/2025		1,955		(68)			(68)		1,887	1,887			
100193356	CONROE	TX		02/10/2025		1,683		25			25		1,708	1,708			
100193358	HOUSTON	TX		02/10/2025		1,975		(12)			(12)		1,963	1,963			
100193359	HIGHLANDS	TX		02/10/2025		178,262		(3,814)			(3,814)		174,448	174,448			
100193360	GLADEWATER	TX		02/10/2025		2,021		(66)			(66)		1,955	1,955			
100193361	ARLINGTON	TX		02/10/2025		3,404		(75)			(75)		3,329	3,329			
100193362	GUERNEVILLE	CA		02/10/2025		1,240		(31)			(31)		1,209	1,209			
100193364	WICHITA FALLS	TX		02/10/2025		740		(23)			(23)		717	717			
100193365	GRAPEVINE	TX		02/10/2025		1,169		(8)			(8)		1,161	1,161			
100193366	EL PASO	TX		02/10/2025		1,566		(27)			(27)		1,539	1,539			
100193367	MCKINNEY	TX		02/10/2025		8,816		(14)			(14)		8,802	8,802			
100193368	FREEHOLD	NJ		02/10/2025		57,338		(408)			(408)		56,930	56,930			
100193369	HARKER HEIGHTS	TX		02/10/2025		1,358		(4)			(4)		1,354	1,354			
100193370	WEST NEW YORK	NJ		02/10/2025		6,321		(140)			(140)		6,181	6,181			
100193371	NEW BRUNSWICK	NJ		02/10/2025		6,947		(23)			(23)		6,924	6,924			
100193372	BELLEVILLE	NJ		02/10/2025		5,179		(7)			(7)		5,172	5,172			
100193373	BAYONNE	NJ		02/10/2025		1,349		16			16		1,365	1,365			
100193375	PHILADELPHIA	PA		02/10/2025		1,968		(61)			(61)		1,907	1,907			
100193376	FLINT	MI		02/10/2025		783		(30)			(30)		753	753			
100193377	DEMAREST	NJ		02/10/2025		11,447		142			142		11,589	11,589			
100193378	WESTFIELD	NJ		02/10/2025		3,796		(102)			(102)		3,694	3,694			
100193379	PORT SAINT LUCIE	FL		02/10/2025		1,708		(4)			(4)		1,704	1,704			
100193380	JERSEY CITY	NJ		02/10/2025		4,291		(78)			(78)		4,213	4,213			
100193381	NORTH MIDDLETOWN	NJ		02/10/2025		3,870		(39)			(39)		3,831	3,831			
100193382	SOMERSET	NJ		02/10/2025		2,075		(25)			(25)		2,050	2,050			
100193383	MYRTLE BEACH	SC		02/10/2025		2,413		(53)			(53)		2,360	2,360			
100193384	TAMPA	FL		02/10/2025		4,709		(5)			(5)		4,704	4,704			
100193385	MORRISTOWN	NJ		02/10/2025		4,329		(15)			(15)		4,314	4,314			
100193386	MORGANTON	NC		02/10/2025		1,959		(33)			(33)		1,926	1,926			
100193387	TRAVERSE CITY	MI		02/10/2025		2,186		(16)			(16)		2,170	2,170			
100193388	BONNER SPRINGS	KS		02/10/2025		1,286		(9)			(9)		1,277	1,277			
100193389	FLY CREEK	NY		02/10/2025		4,495		(84)			(84)		4,411	4,411			
100193390	FUQUAY VARINA	NC		02/10/2025		2,583							2,583	2,583			
100193391	RALEIGH	NC		02/10/2025		2,108		(45)			(45)		2,063	2,063			
100193392	WILMINGTON	NC		02/10/2025		868		(26)			(26)		842	842			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193394	GAINESVILLE	FL		02/10/2025		1,215		(13)			(13)		1,202	1,202			
100193395	BOONE	CO		02/10/2025		2,074		(26)			(26)		2,048	2,048			
100193396	DORAL	FL		02/10/2025		20,209		196			196		20,405	20,405			
100193397	SEASIDE HEIGHTS	NJ		02/10/2025		4,441		107			107		4,548	4,548			
100193398	LAKE IN THE HILLS	IL		02/10/2025		1,970		(31)			(31)		1,939	1,939			
100193399	FREDERICKSBURG	VA		02/10/2025		2,085		(3)			(3)		2,082	2,082			
100193400	VISTA	CA		02/10/2025		8,673		(65)			(65)		8,608	8,608			
100193401	HERNDON	VA		02/10/2025		965		(19)			(19)		946	946			
100193402	EASTON	PA		02/10/2025		1,326		(5)			(5)		1,321	1,321			
100193403	JENSEN BEACH	FL		02/10/2025		2,508		(62)			(62)		2,446	2,446			
100193404	PHOENIXVILLE	PA		02/10/2025		2,770		(50)			(50)		2,720	2,720			
100193405	PALM COAST	FL		02/10/2025		18,516		(46)			(46)		18,470	18,470			
100193406	TAMPA	FL		02/10/2025		2,851		(48)			(48)		2,803	2,803			
100193407	KANSAS CITY	MO		02/10/2025		926		(33)			(33)		893	893			
100193408	WINTER HAVEN	FL		02/10/2025		1,170		(1)			(1)		1,169	1,169			
100193409	BISHOPVILLE	SC		02/10/2025		2,082		(25)			(25)		2,057	2,057			
100193410	BLUFFTON	SC		02/10/2025		3,689		(6)			(6)		3,683	3,683			
100193411	SAVANNAH	GA		02/10/2025		2,717		10			10		2,727	2,727			
100193412	JACKSONVILLE	FL		02/10/2025		1,942		34			34		1,976	1,976			
100193413	LAKE MARY	FL		02/10/2025		1,559		(21)			(21)		1,538	1,538			
100193414	DELRAY BEACH	FL		02/10/2025		908		(38)			(38)		870	870			
100193415	LAKE MARY	FL		02/10/2025		1,440		(20)			(20)		1,420	1,420			
100193416	COLUMBUS	GA		02/10/2025		453		(12)			(12)		441	441			
100193417	CAPE CORAL	FL		02/10/2025		4,054		(20)			(20)		4,034	4,034			
100193418	NAPLES	FL		02/10/2025		49,183		(187)			(187)		48,996	48,996			
100193419	TAMPA	FL		02/10/2025		2,388		(22)			(22)		2,366	2,366			
100193420	NAPLES	FL		02/10/2025		57,893		(636)			(636)		57,257	57,257			
100193421	LEBANON	IN		02/10/2025		1,507		(45)			(45)		1,462	1,462			
100193422	PORT SAINT LUCIE	FL		02/10/2025		3,675		(80)			(80)		3,595	3,595			
100193423	LIVERMORE	CA		02/10/2025		5,598		(170)			(170)		5,428	5,428			
100193424	CORYDON	IN		02/10/2025		939		(18)			(18)		921	921			
100193425	FORT MYERS	FL		02/10/2025		1,575		(20)			(20)		1,555	1,555			
100193426	BOCA RATON	FL		02/10/2025		4,381		(7)			(7)		4,374	4,374			
100193427	SEVIERVILLE	TN		02/10/2025		2,561		(26)			(26)		2,535	2,535			
100193428	FULTON	CA		02/10/2025		3,058		(97)			(97)		2,961	2,961			
100193429	FULTON	CA		02/10/2025		2,898		(92)			(92)		2,806	2,806			
100193430	PITTSBURG	CA		02/10/2025		2,779		33			33		2,812	2,812			
100193431	VALLEJO	CA		02/10/2025		2,460		29			29		2,489	2,489			
100193432	SAN CLEMENTE	CA		02/10/2025		5,924		(145)			(145)		5,779	5,779			
100193433	RIVERSIDE	CA		02/10/2025		5,417		(157)			(157)		5,260	5,260			
100193434	VALLEJO	CA		02/10/2025		2,676		31			31		2,707	2,707			
100193435	WARNER ROBINS	GA		02/10/2025		1,042		(24)			(24)		1,018	1,018			
100193436	DANA POINT	CA		02/10/2025		3,226		(71)			(71)		3,155	3,155			
100193437	RUNNING SPRINGS	CA		02/10/2025		1,158		(31)			(31)		1,127	1,127			
100193438	CATHEDRAL CITY	CA		02/10/2025		2,181		(66)			(66)		2,115	2,115			
100193439	HOMEWOOD	CA		02/10/2025		4,559		(79)			(79)		4,480	4,480			
100193440	AUBURN	AL		02/10/2025		2,927		(77)			(77)		2,850	2,850			
100193441	SUN CITY	AZ		02/10/2025		2,342		(46)			(46)		2,296	2,296			
100193442	MINNEAPOLIS	MN		02/10/2025		1,643		(32)			(32)		1,611	1,611			
100193443	HEALDSBURG	CA		02/10/2025		12,280		77			77		12,357	12,357			
100193444	MINNEAPOLIS	MN		02/10/2025		4,190		(57)			(57)		4,133	4,133			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193445	MOUND	MN		02/10/2025		1,036		(14)			(14)		1,022	1,022			
100193446	OCEANSIDE	CA		02/10/2025		606		(17)			(17)		589	589			
100193447	OCEANSIDE	CA		02/10/2025		575		(16)			(16)		559	559			
100193448	SPARTANBURG	SC		02/10/2025		1,119		(31)			(31)		1,088	1,088			
100193449	MONTGOMERY	AL		02/10/2025		776		(27)			(27)		749	749			
100193450	WETUMPKA	AL		02/10/2025		3,020		33			33		3,053	3,053			
100193451	MONTGOMERY	AL		02/10/2025		869		(19)			(19)		850	850			
100193452	MYSTIC	CT		02/10/2025		5,049		(92)			(92)		4,957	4,957			
100193453	TUCSON	AZ		02/10/2025		96,293		(1,190)			(1,190)		95,103	95,103			
100193454	MONTGOMERY	AL		02/10/2025		417		(12)			(12)		405	405			
100193455	MONTGOMERY	AL		02/10/2025		437		(12)			(12)		425	425			
100193457	MONTGOMERY	AL		02/10/2025		1,428		(35)			(35)		1,393	1,393			
100193458	MONTGOMERY	AL		02/10/2025		544		(10)			(10)		534	534			
100193459	TUCSON	AZ		02/10/2025		2,305		18			18		2,323	2,323			
100193460	TUCSON	AZ		02/10/2025		3,033		(90)			(90)		2,943	2,943			
100193461	TUCSON	AZ		02/10/2025		2,176		(5)			(5)		2,171	2,171			
100193462	HOBBS	NM		02/10/2025		583		(13)			(13)		570	570			
100193464	YUMA	AZ		02/10/2025		18,954		(155)			(155)		18,799	18,799			
100193465	PHOENIX	AZ		02/10/2025		3,111		(35)			(35)		3,076	3,076			
100193466	GLENDALE	AZ		02/10/2025		2,472		(51)			(51)		2,421	2,421			
100193467	YUMA	AZ		02/10/2025		1,636		(3)			(3)		1,633	1,633			
100193468	CHITTENDEN	VT		02/10/2025		4,021		(73)			(73)		3,948	3,948			
100193469	LYNN	MA		02/10/2025		2,546		29			29		2,575	2,575			
100193470	TUCSON	AZ		02/10/2025		1,876		16			16		1,892	1,892			
100193471	HASLET	TX		02/10/2025		1,958		(34)			(34)		1,924	1,924			
100193472	UNITY	NH		02/10/2025		7,150		(273)			(273)		6,877	6,877			
100193473	WEST YARMOUTH	MA		02/10/2025		4,379		(153)			(153)		4,226	4,226			
100193474	TUCSON	AZ		02/10/2025		1,171		(6)			(6)		1,165	1,165			
100193475	COLUMBUS	GA		02/10/2025		1,150		(8)			(8)		1,142	1,142			
100193476	CONYERS	GA		02/10/2025		7,309		24			24		7,333	7,333			
100193477	NEWBURYPORT	MA		02/10/2025		1,634		(32)			(32)		1,602	1,602			
100193478	RALEIGH	NC		02/10/2025		3,366		100			100		3,466	3,466			
100193479	HUACHUCA CITY	AZ		02/10/2025		951		(17)			(17)		934	934			
100193480	BEVERLY	MA		02/10/2025		7,192		60			60		7,252	7,252			
100193481	NEW BEDFORD	MA		02/10/2025		2,889		(46)			(46)		2,843	2,843			
100193482	BOSTON	MA		02/10/2025		320,092		(4,751)			(4,751)		315,341	315,341			
100193483	WORCESTER	MA		02/10/2025		5,782		(128)			(128)		5,654	5,654			
100193484	DENNIS PORT	MA		02/10/2025		3,935		(72)			(72)		3,863	3,863			
100193485	STONEHAM	MA		02/10/2025		3,303		39			39		3,342	3,342			
100193486	ROSLINDALE	MA		02/10/2025		3,878		(29)			(29)		3,849	3,849			
100193487	HOPE MILLS	NC		02/10/2025		1,518		(6)			(6)		1,512	1,512			
100193488	WEYMOUTH	MA		02/10/2025		2,636		(22)			(22)		2,614	2,614			
100193489	ERIE	CO		02/10/2025		3,350		(74)			(74)		3,276	3,276			
100193490	HIGHLANDS RANCH	CO		02/10/2025		4,506		(21)			(21)		4,485	4,485			
100193491	SPRINGFIELD	MA		02/10/2025		1,720		(31)			(31)		1,689	1,689			
100193493	TRUCKEE	CA		02/10/2025		5,399		(121)			(121)		5,278	5,278			
100193494	OREGON CITY	OR		02/10/2025		3,366		(94)			(94)		3,272	3,272			
100193495	LAKEWOOD	CO		02/10/2025		3,410		(90)			(90)		3,320	3,320			
100193496	DORCHESTER	MA		02/10/2025		21,285		102			102		21,387	21,387			
100193497	SPRINGFIELD	OR		02/10/2025		7,995		(20)			(20)		7,975	7,975			
100193498	SEATTLE	WA		02/10/2025		3,068		(16)			(16)		3,052	3,052			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193500	STANWOOD	WA		02/10/2025		4,662		17			17		4,679	4,679			
100193502	CHEHALIS	WA		02/10/2025		3,003		(15)			(15)		2,988	2,988			
100193503	HUNTINGTON	WV		02/10/2025		685		(16)			(16)		669	669			
100193504	GIG HARBOR	WA		02/10/2025		4,228		(122)			(122)		4,106	4,106			
100193505	PUYALLUP	WA		02/10/2025		3,226		(71)			(71)		3,155	3,155			
100193506	LAKE OSWEGO	OR		02/10/2025		3,620		(105)			(105)		3,515	3,515			
100193507	MOUNT VERNON	WA		02/10/2025		3,070		(23)			(23)		3,047	3,047			
100193508	TACOMA	WA		02/10/2025		2,899		(64)			(64)		2,835	2,835			
100193509	DAYTON	OH		02/10/2025		1,128		(29)			(29)		1,099	1,099			
100193510	PLAINVIEW	TX		02/10/2025		845		(32)			(32)		813	813			
100193511	STRATFORD	CT		02/10/2025		3,648		(67)			(67)		3,581	3,581			
100193512	NASHUA	NH		02/10/2025		6,148		(39)			(39)		6,109	6,109			
100193513	SEATTLE	WA		02/10/2025		15,026		448			448		15,474	15,474			
100193514	SPOKANE	WA		02/10/2025		1,444		(25)			(25)		1,419	1,419			
100193515	CHEEKTOWAGA	NY		02/10/2025		1,449		(29)			(29)		1,420	1,420			
100193516	NEW ROCHELLE	NY		02/10/2025		4,314		(71)			(71)		4,243	4,243			
100193517	SPRING VALLEY	NY		02/10/2025		3,321		(21)			(21)		3,300	3,300			
100193518	HAVERSTRAW	NY		02/10/2025		3,146		(80)			(80)		3,066	3,066			
100193519	PALMETTO	FL		02/10/2025		1,490		(15)			(15)		1,475	1,475			
100193520	CHESTNUT RIDGE	NY		02/10/2025		5,188		(118)			(118)		5,070	5,070			
100193521	BROOKLYN	NY		02/10/2025		7,103		(149)			(149)		6,954	6,954			
100193522	SPRING VALLEY	NY		02/10/2025		7,133		(102)			(102)		7,031	7,031			
100193523	STATEN ISLAND	NY		02/10/2025		3,893		(21)			(21)		3,872	3,872			
100193524	STAMFORD	CT		02/10/2025		1,516		(35)			(35)		1,481	1,481			
100193525	CARMEL	NY		02/10/2025		5,700		(142)			(142)		5,558	5,558			
100193526	HAVERSTRAW	NY		02/10/2025		2,725		(55)			(55)		2,670	2,670			
100193527	ELLICOTTVILLE	NY		02/10/2025		4,942		(99)			(99)		4,843	4,843			
100193528	GRANTSBURG	WI		02/10/2025		2,765		(61)			(61)		2,704	2,704			
100193530	COLUMBIA FALLS	MT		02/10/2025		2,410		(61)			(61)		2,349	2,349			
100193531	JAMESTOWN	NY		02/10/2025		4,048		(107)			(107)		3,941	3,941			
100193532	NIAGARA FALLS	NY		02/10/2025		1,489		(14)			(14)		1,475	1,475			
100193533	STAMFORD	CT		02/10/2025		4,885		(89)			(89)		4,796	4,796			
100193534	BOZEMAN	MT		02/10/2025		5,341		(95)			(95)		5,246	5,246			
100193535	BUFFALO	NY		02/10/2025		1,677		(53)			(53)		1,624	1,624			
100193536	BRIDGEPORT	CT		02/10/2025		2,870		(43)			(43)		2,827	2,827			
100193537	BETTENDORF	IA		02/10/2025		39,253		(352)			(352)		38,901	38,901			
100193538	BRIDGEPORT	CT		02/10/2025		2,870		(43)			(43)		2,827	2,827			
100193539	DANBURY	CT		02/10/2025		2,195		5			5		2,200	2,200			
100193540	BILLINGS	MT		02/10/2025		2,472		(12)			(12)		2,460	2,460			
100193541	ALMA	NY		02/10/2025		1,313		(26)			(26)		1,287	1,287			
100193542	HYDE PARK	NY		02/10/2025		1,585		(59)			(59)		1,526	1,526			
100193543	CHICAGO	IL		02/10/2025		5,474		(126)			(126)		5,348	5,348			
100193544	VENTURA	CA		02/10/2025		3,396		(49)			(49)		3,347	3,347			
100193546	RANSOMVILLE	NY		02/10/2025		2,591		(26)			(26)		2,565	2,565			
100193547	APTOS	CA		02/10/2025		4,761		(12)			(12)		4,749	4,749			
100193548	RHINELANDER	WI		02/10/2025		744		(19)			(19)		725	725			
100193549	CARIBOU	ME		02/10/2025		1,448		4			4		1,452	1,452			
100193550	SANTA CRUZ	CA		02/10/2025		9,748		(265)			(265)		9,483	9,483			
100193551	LAS VEGAS	NV		02/10/2025		1,631		(56)			(56)		1,575	1,575			
100193552	MINNEAPOLIS	MN		02/10/2025		1,038		(29)			(29)		1,009	1,009			
100193553	SANTA CRUZ	CA		02/10/2025		11,226		(306)			(306)		10,920	10,920			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193554	CONCORD	CA		02/10/2025		4,544		11			11		4,555	4,555			
100193555	CORNELIUS	NC		02/10/2025		6,966		(211)			(211)		6,755	6,755			
100193556	WATSONVILLE	CA		02/10/2025		6,256		(117)			(117)		6,139	6,139			
100193557	FREMONT	CA		02/10/2025		3,835		(65)			(65)		3,770	3,770			
100193558	SANTA CRUZ	CA		02/10/2025		6,036		(75)			(75)		5,961	5,961			
100193559	TRUCKEE	CA		02/10/2025		6,871		(108)			(108)		6,763	6,763			
100193560	SANTA MARIA	CA		02/10/2025		3,452		(64)			(64)		3,388	3,388			
100193561	CRESCENT CITY	CA		02/10/2025		2,251		(48)			(48)		2,203	2,203			
100193562	CRESTONE	CO		02/10/2025		2,551		(49)			(49)		2,502	2,502			
100193563	PACIFIC GROVE	CA		02/10/2025		5,789		(66)			(66)		5,723	5,723			
100193564	PANAMA CITY BEACH	FL		02/10/2025		3,405		(50)			(50)		3,355	3,355			
100193565	BUCKEYE	AZ		02/10/2025		4,010		46			46		4,056	4,056			
100193566	BREWSTER	MA		02/10/2025		2,598		(29)			(29)		2,569	2,569			
100193567	SEASIDE	CA		02/10/2025		5,217		(13)			(13)		5,204	5,204			
100193568	RICHMOND	CA		02/10/2025		2,932		(54)			(54)		2,878	2,878			
100193570	BRADENTON	FL		02/10/2025		2,897		71			71		2,968	2,968			
100193571	MEMPHIS	TN		02/10/2025		1,501		(38)			(38)		1,463	1,463			
100193572	TAMPA	FL		02/10/2025		2,010		(33)			(33)		1,977	1,977			
100193573	OAK LAWN	IL		02/10/2025		7,232		(205)			(205)		7,027	7,027			
100193574	COCOA	FL		02/10/2025		950		(15)			(15)		935	935			
100193575	LEHIGH ACRES	FL		02/10/2025		3,042		4			4		3,046	3,046			
100193576	KISSIMMEE	FL		02/10/2025		2,050		(15)			(15)		2,035	2,035			
100193577	KISSIMMEE	FL		02/10/2025		1,956		(18)			(18)		1,938	1,938			
100193579	PACIFIC PALISADES	CA		02/10/2025		8,100		(198)			(198)		7,902	7,902			
100193580	CARDIFF	CA		02/10/2025		12,278		(316)			(316)		11,962	11,962			
100193581	DELRAY BEACH	FL		02/10/2025		7,667		(255)			(255)		7,412	7,412			
100193582	PASO ROBLES	CA		02/10/2025		3,192		(85)			(85)		3,107	3,107			
100193584	SAINT AUGUSTINE	FL		02/10/2025		1,875		(89)			(89)		1,786	1,786			
100193586	PETALUMA	CA		02/10/2025		6,893		(108)			(108)		6,785	6,785			
100193588	ATLANTA	GA		02/10/2025		1,667		(89)			(89)		1,578	1,578			
100193589	PORT SAINT JOE	FL		02/10/2025		9,334		(192)			(192)		9,142	9,142			
100193593	ATLANTA	GA		02/10/2025		20,833		(298)			(298)		20,535	20,535			
100193596	BEVERLY HILLS	CA		02/10/2025		12,868		(547)			(547)		12,321	12,321			
100193597	MANHATTAN BEACH	CA		02/10/2025		5,936		(272)			(272)		5,664	5,664			
100193598	MADERA	CA		02/10/2025		1,810		(92)			(92)		1,718	1,718			
100193600	GARDNERVILLE	NV		02/10/2025		6,379		(214)			(214)		6,165	6,165			
100193601	LAS VEGAS	NV		02/10/2025		2,233		10			10		2,243	2,243			
100193602	FORT WORTH	TX		02/10/2025		1,266		(60)			(60)		1,206	1,206			
100193603	LAS VEGAS	NV		02/10/2025		2,234		(29)			(29)		2,205	2,205			
100193604	PIEDMONT	SC		02/10/2025		3,496		(159)			(159)		3,337	3,337			
100193605	LAS VEGAS	NV		02/10/2025		2,729		(13)			(13)		2,716	2,716			
100193606	PEMBROKE PINES	FL		02/10/2025		1,692		(81)			(81)		1,611	1,611			
100193607	DEERFIELD BEACH	FL		02/10/2025		611		(34)			(34)		577	577			
100193608	LAS VEGAS	NV		02/10/2025		3,056		(35)			(35)		3,021	3,021			
100193609	LOS ANGELES	CA		02/10/2025		10,555		(205)			(205)		10,350	10,350			
100193610	PLEASANT VIEW	UT		02/10/2025		51,808		(1,467)			(1,467)		50,341	50,341			
100193611	CHALFONT	PA		02/10/2025		1,744		(64)			(64)		1,680	1,680			
100193613	RALEIGH	NC		02/10/2025		1,136		(54)			(54)		1,082	1,082			
100193614	BURBANK	CA		02/10/2025		8,398		(390)			(390)		8,008	8,008			
100193615	SAN DIEGO	CA		02/10/2025		2,833		(141)			(141)		2,692	2,692			
100193616	LITTLETON	CO		02/10/2025		3,186		(47)			(47)		3,139	3,139			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193617	GLENDALE	CA		02/10/2025		8,697		(280)			(280)		8,417	8,417			
100193619	HOUSTON	TX		02/10/2025		1,872		(63)			(63)		1,809	1,809			
100193620	DALLAS	TX		02/10/2025		3,178		(52)			(52)		3,126	3,126			
100193621	SAN BERNARDINO	CA		02/10/2025		3,726		(129)			(129)		3,597	3,597			
100193622	LOS ANGELES	CA		02/10/2025		7,236		(171)			(171)		7,065	7,065			
100193625	BRIAN HEAD	UT		02/10/2025		2,425		(11)			(11)		2,414	2,414			
100193626	MIAMI	FL		02/10/2025		3,288		(12)			(12)		3,276	3,276			
100193628	BEVERLY HILLS	CA		02/10/2025		3,790		(128)			(128)		3,662	3,662			
100193629	PASADENA	CA		02/10/2025		13,441		(533)			(533)		12,908	12,908			
100193631	DAVENPORT	FL		02/10/2025		1,099		(50)			(50)		1,049	1,049			
100193633	PHOENIX	AZ		02/10/2025		8,686		(238)			(238)		8,448	8,448			
100193635	FALLBROOK	CA		02/10/2025		5,199		(134)			(134)		5,065	5,065			
100193638	AVON	CO		02/10/2025		9,419		(449)			(449)		8,970	8,970			
100193639	LAKEWAY	TX		02/10/2025		4,633		(140)			(140)		4,493	4,493			
100193640	FORT MILL	SC		02/10/2025		1,470		(70)			(70)		1,400	1,400			
100193641	BEVERLY HILLS	FL		02/10/2025		1,052		(33)			(33)		1,019	1,019			
100193643	RAMROD KEY	FL		02/10/2025		3,103		(137)			(137)		2,966	2,966			
100193645	TRUCKEE	CA		02/10/2025		1,006		(28)			(28)		978	978			
100193646	CLEARWATER	FL		02/10/2025		14,619		(517)			(517)		14,102	14,102			
100193648	SANDY SPRINGS	GA		02/10/2025		5,306		(191)			(191)		5,115	5,115			
100193649	TORRANCE	CA		02/10/2025		10,588		(315)			(315)		10,273	10,273			
100193650	WINTER PARK	FL		02/10/2025		3,630		11			11		3,641	3,641			
100193652	WEST PALM BEACH	FL		02/10/2025		5,052		(219)			(219)		4,833	4,833			
100193657	DEL MAR	CA		02/10/2025		16,022		(352)			(352)		15,670	15,670			
100193659	PARK CITY	UT		02/10/2025		2,227		(89)			(89)		2,138	2,138			
100193660	HOCKLEY	TX		02/10/2025		1,833		(23)			(23)		1,810	1,810			
100193661	SAN BERNARDINO	CA		02/10/2025		3,363		(58)			(58)		3,305	3,305			
100193662	KISSIMMEE	FL		02/10/2025		4,413		(76)			(76)		4,337	4,337			
100193663	SAINT PETERSBURG	FL		02/10/2025		3,545		(151)			(151)		3,394	3,394			
100193664	ACWORTH	GA		02/10/2025		2,034		(25)			(25)		2,009	2,009			
100193665	LEHIGH ACRES	FL		02/10/2025		1,093		(40)			(40)		1,053	1,053			
100193666	SANTA CLARA	CA		02/10/2025		8,380		(368)			(368)		8,012	8,012			
100193667	SOLON	OH		02/10/2025		3,340		(132)			(132)		3,208	3,208			
100193668	FONTANA	CA		02/10/2025		1,518		(31)			(31)		1,487	1,487			
100193669	MCKINNEY	TX		02/10/2025		13,286		(429)			(429)		12,857	12,857			
100193670	CORONA	CA		02/10/2025		4,741		(138)			(138)		4,603	4,603			
100193671	POCATELLO	ID		02/10/2025		2,643		(7)			(7)		2,636	2,636			
100193672	SUMMIT	NJ		02/10/2025		17,263		(716)			(716)		16,547	16,547			
100193673	MARIETTA	GA		02/10/2025		4,302		(205)			(205)		4,097	4,097			
100193674	REMOND	WA		02/10/2025		5,201		(228)			(228)		4,973	4,973			
100193676	HESPERIA	CA		02/10/2025		3,246		(173)			(173)		3,073	3,073			
100193677	ALTAMONTE SPRINGS	FL		02/10/2025		4,375		(71)			(71)		4,304	4,304			
100193679	ALBANY	NY		02/10/2025		1,556		(19)			(19)		1,537	1,537			
100193681	BASS LAKE	CA		02/10/2025		7,303		(284)			(284)		7,019	7,019			
100193682	DECATUR	GA		02/10/2025		211,168		(5,625)			(5,625)		205,543	205,543			
100193686	MESA	AZ		02/10/2025		2,652		(102)			(102)		2,550	2,550			
100193687	HARRISBURG	NC		02/10/2025		26,735		(894)			(894)		25,841	25,841			
100193688	PARKLAND	FL		02/10/2025		10,837		(516)			(516)		10,321	10,321			
100193689	VANCOUVER	WA		02/10/2025		511,351		(9,433)			(9,433)		501,918	501,918			
100193690	KISSIMMEE	FL		02/10/2025		2,189		(63)			(63)		2,126	2,126			
100193691	BINGHAMTON	NY		02/10/2025		767		(37)			(37)		730	730			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193692	NASHVILLE	TN		02/10/2025		1,778		(93)			(93)		1,685	1,685			
100193693	NEW WINDSOR	NY		02/10/2025		2,207		17			17		2,224	2,224			
100193695	HAMPTON	GA		02/10/2025		1,435		(68)			(68)		1,367	1,367			
100193697	AUSTIN	TX		02/10/2025		9,480		(220)			(220)		9,260	9,260			
100193698	PALM SPRINGS	CA		02/10/2025		2,672		(106)			(106)		2,566	2,566			
100193699	DAVENPORT	FL		02/10/2025		1,857		(87)			(87)		1,770	1,770			
100193700	MESA	AZ		02/10/2025		1,306		(26)			(26)		1,280	1,280			
100193701	CYPRESS	CA		02/10/2025		6,860		(327)			(327)		6,533	6,533			
100193702	EAST MORICHES	NY		02/10/2025		6,321		(202)			(202)		6,119	6,119			
100193705	WEST GREENWICH	RI		02/10/2025		8,047		(252)			(252)		7,795	7,795			
100193706	HAPPY VALLEY	OR		02/10/2025		3,084		(56)			(56)		3,028	3,028			
100193709	CLOVIS	CA		02/10/2025		6,223		(242)			(242)		5,981	5,981			
100193710	NORFOLK	VA		02/10/2025		2,724		(124)			(124)		2,600	2,600			
100193712	MIAMI	FL		02/10/2025		1,771		(64)			(64)		1,707	1,707			
100193713	MCCALL	ID		02/10/2025		3,801		(100)			(100)		3,701	3,701			
100193715	SACRAMENTO	CA		02/10/2025		1,919		(63)			(63)		1,856	1,856			
100193716	WASHINGTON	DC		02/10/2025		946		(28)			(28)		918	918			
100193717	LOMA LINDA	CA		02/10/2025		6,169		(238)			(238)		5,931	5,931			
100193719	WALNUT	CA		02/10/2025		6,994		(105)			(105)		6,889	6,889			
100193720	FAYETTEVILLE	AR		02/10/2025		1,923		(87)			(87)		1,836	1,836			
100193721	MCKINNEY	TX		02/10/2025		4,166		(98)			(98)		4,068	4,068			
100193722	DANBURY	CT		02/10/2025		1,219		(33)			(33)		1,186	1,186			
100193723	QUEEN CREEK	AZ		02/10/2025		39,329		(1,962)			(1,962)		37,367	37,367			
100193724	GOODLETTSVILLE	TN		02/10/2025		1,973		(38)			(38)		1,935	1,935			
100193726	INLET BEACH	FL		02/10/2025		7,822		(298)			(298)		7,524	7,577		54	54
100193728	KILLEEN	TX		02/10/2025		754		(30)			(30)		724	724			
100193729	AUGUSTA	GA		02/10/2025		726		(35)			(35)		691	691			
100193730	LONG BEACH	NY		02/10/2025		8,532		(347)			(347)		8,185	8,185			
100193731	DOVER	NJ		02/10/2025		2,822		(138)			(138)		2,684	2,684			
100193732	OAKLAND	CA		02/10/2025		5,674		(88)			(88)		5,586	5,586			
100193734	NORTH MRYTLE BEACH	SC		02/10/2025		3,638		(118)			(118)		3,520	3,520			
100193735	FAYETTEVILLE	AR		02/10/2025		1,923		(87)			(87)		1,836	1,836			
100193736	NASHVILLE	TN		02/10/2025		2,620		(45)			(45)		2,575	2,575			
100193737	WESTBOROUGH	MA		02/10/2025		1,243		(45)			(45)		1,198	1,198			
100193738	HOLIDAY	FL		02/10/2025		2,392		(127)			(127)		2,265	2,265			
100193739	NASHVILLE	TN		02/10/2025		3,471		(33)			(33)		3,438	3,438			
100193740	SUMMERTON	SC		02/10/2025		2,164		(63)			(63)		2,101	2,101			
100193742	CHESAPEAKE	VA		02/10/2025		1,693		(66)			(66)		1,627	1,627			
100193745	CASTLE ROCK	CO		02/10/2025		9,582		(351)			(351)		9,231	9,231			
100193746	BIG BEAR LAKE	CA		02/10/2025		2,683		(52)			(52)		2,631	2,631			
100193747	VICTORVILLE	CA		02/10/2025		2,582		(97)			(97)		2,485	2,485			
100193749	CORTE MADERA	CA		02/10/2025		5,924		(275)			(275)		5,649	5,649			
100193751	OCEAN CITY	MD		02/10/2025		1,550		(61)			(61)		1,489	1,489			
100193752	CLEARWATER	FL		02/10/2025		2,646		(76)			(76)		2,570	2,570			
100193754	FLUSHING	NY		02/10/2025		3,989		(162)			(162)		3,827	3,827			
100193755	THOUSAND OAKS	CA		02/10/2025		10,087		(358)			(358)		9,729	9,729			
100193756	TOMS RIVER	NJ		02/10/2025		2,959		(100)			(100)		2,859	2,859			
100193759	EAST NORTHPORT	NY		02/10/2025		17,909		(621)			(621)		17,288	17,288			
100193763	AUGUSTA	GA		02/10/2025		771		(32)			(32)		739	739			
100193764	SANTA FE	NM		02/10/2025		111,759		(1,736)			(1,736)		110,023	110,023			
100193765	LAKE WORTH	FL		02/10/2025		2,692		(73)			(73)		2,619	2,619			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193766	NEW YORK	NY		02/10/2025		2,784		(94)			(94)		2,690	2,690			
100193770	TOMS RIVER	NJ		02/10/2025		4,665		(144)			(144)		4,521	4,521			
100193771	PALMETTO BAY	FL		02/10/2025		7,724		(128)			(128)		7,596	7,596			
100193772	SAN FRANCISCO	CA		02/10/2025		8,273		(385)			(385)		7,888	7,888			
100193773	PUEBLO	CO		02/10/2025		667		(32)			(32)		635	635			
100193777	ST. PETERSBURG	FL		02/10/2025		3,297		136			136		3,433	3,433			
100193779	VAN ALSTYNE	TX		02/10/2025		1,860		(89)			(89)		1,771	1,771			
100193780	PEMBROKE PINES	FL		02/10/2025		1,058		21			21		1,079	1,079			
100193781	LEE	NH		02/10/2025		2,430		(116)			(116)		2,314	2,314			
100193782	BROOKLYN	NY		02/10/2025		6,172		(294)			(294)		5,878	5,878			
100193783	DIXON	CA		02/10/2025		3,305		(135)			(135)		3,170	3,170			
100193786	RIVERSIDE	CA		02/10/2025		5,673		(174)			(174)		5,499	5,499			
100193787	ROGERS	AR		02/10/2025		1,982		(28)			(28)		1,954	1,954			
100193788	REDDING	CA		02/10/2025		210		(10)			(10)		200	200			
100193789	WILDOMAR	CA		02/10/2025		3,571		(69)			(69)		3,502	3,502			
100193790	ORLANDO	FL		02/10/2025		1,843		3			3		1,846	1,846			
100193791	CARLSBAD	CA		02/10/2025		3,681		(162)			(162)		3,519	3,519			
100193792	HACKENSACK	NJ		02/10/2025		503		(87)			(87)		416	416			
100193793	THOUSAND OAKS	CA		02/10/2025		6,236		(231)			(231)		6,005	6,005			
100193795	RIDGEWOOD	NY		02/10/2025		3,501		(84)			(84)		3,417	3,417			
100193796	DACULA	GA		02/10/2025		2,264		(44)			(44)		2,220	2,220			
100193797	ORLANDO	FL		02/10/2025		1,882		(90)			(90)		1,792	1,792			
100193800	MIAMI	FL		02/10/2025		1,146		(4)			(4)		1,142	1,142			
100193801	LOS CABOS	MEX		02/10/2025		1,455							1,455	1,455			
100193802	TULUM	MEX		02/10/2025		1,079							1,079	1,079			
100193803	TULUM	MEX		02/10/2025		1,100							1,100	1,100			
100193804	LOS CABOS	MEX		02/10/2025		3,298							3,298	3,298			
100193805	TULUM	MEX		02/10/2025		964							964	964			
100193806	LA PAZ	MEX		02/10/2025		2,073							2,073	2,073			
100193807	LOS CABOS	MEX		02/10/2025		500,462							500,462	500,462			
100193808	PUERTO VALLARTA	MEX		02/10/2025		1,873							1,873	1,873			
100193809	TULUM	MEX		02/10/2025		1,228							1,228	1,228			
100193810	LOS CABOS	MEX		02/10/2025		21,681							21,681	21,681			
100193811	PUERTO VALLARTA	MEX		02/10/2025		2,939							2,939	2,939			
100193812	TULUM	MEX		02/10/2025		2,956							2,956	2,956			
100193986	PLANO	TX		02/11/2025		9,042		(149)			(149)		8,893	8,893			
100193987	ST. CLOUD	FL		02/11/2025		2,069		(77)			(77)		1,992	1,992			
100193988	EAGLE LAKE	FL		02/11/2025		1,875		(38)			(38)		1,837	1,837			
100193990	N HOLLYWOOD	CA		02/11/2025		5,386		(145)			(145)		5,241	5,241			
100193994	LOS ANGELES	CA		02/11/2025		3,003		(50)			(50)		2,953	2,953			
100193995	FORT WORTH	TX		02/11/2025		1,228		(59)			(59)		1,169	1,169			
100193997	RESEDA	CA		02/11/2025		16,268		(170)			(170)		16,098	16,098			
100193998	REDLANDS	CA		02/11/2025		1,973		(54)			(54)		1,919	1,919			
100193999	SIMI VALLEY	CA		02/11/2025		3,841		(152)			(152)		3,689	3,689			
100194001	SANTA PAULA	CA		02/11/2025		15,821		(159)			(159)		15,662	15,662			
100194002	CHAPEL HILL	NC		02/11/2025		2,338		(74)			(74)		2,264	2,264			
100194003	GARLAND	TX		02/11/2025		55,930		(1,006)			(1,006)		54,924	54,924			
100194006	DAYTONA BEACH	FL		02/11/2025		1,786		(85)			(85)		1,701	1,701			
100194007	OCALA	FL		02/11/2025		2,417		(67)			(67)		2,350	2,350			
100194008	SUNNY ISLES BEACH	FL		02/11/2025		1,544		(62)			(62)		1,482	1,482			
100194009	RICHMOND	TX		02/11/2025		5,595		(233)			(233)		5,362	5,362			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194010	HOUSTON	TX		02/11/2025		2,266		33			33		2,299	2,299			
100194011	HUNTINGTON PARK	CA		02/11/2025		3,187		(67)			(67)		3,120	3,120			
100194013	ROWLETT	TX		02/11/2025		3,488		(65)			(65)		3,423	3,423			
100194014	THOMPSONS STATION	TN		02/11/2025		2,564		(93)			(93)		2,471	2,471			
100194015	COVINA	CA		02/11/2025		5,015		(195)			(195)		4,820	4,820			
100194017	SAN ANTONIO	TX		02/11/2025		1,771		(56)			(56)		1,715	1,715			
100194018	TERRELL	TX		02/11/2025		790		(38)			(38)		752	752			
100194019	SANTA ANA	CA		02/11/2025		1,846		(9)			(9)		1,837	1,837			
100194020	BENBROOK	TX		02/11/2025		2,345		(66)			(66)		2,279	2,279			
100194022	BAKERSFIELD	CA		02/11/2025		1,710		(72)			(72)		1,638	1,638			
100194023	CLERMONT	FL		02/11/2025		3,056		(47)			(47)		3,009	3,009			
100194024	LEHIGH ACRES	FL		02/11/2025		1,907		(24)			(24)		1,883	1,883			
100194025	TWISP	WA		02/11/2025		2,020		(42)			(42)		1,978	1,978			
100194026	HOUSTON	TX		02/11/2025		1,718		(81)			(81)		1,637	1,637			
100194027	SEAGOVILLE	TX		02/11/2025		1,209		(58)			(58)		1,151	1,151			
100194028	LEESBURG	FL		02/11/2025		3,031		(92)			(92)		2,939	2,939			
100194029	FORT WORTH	TX		02/11/2025		1,481		(50)			(50)		1,431	1,431			
100194030	SOMERSET	TX		02/11/2025		1,016		(48)			(48)		968	968			
100194031	RICHMOND	CA		03/20/2025		2,239		(40)			(40)		2,199	2,199			
100194032	SAN JUAN CAPISTRANO	CA		03/20/2025		19,120		(641)			(641)		18,479	18,479			
100194034	MIRAMAR	FL		03/20/2025		4,290		(121)			(121)		4,169	4,169			
100194038	WINCHESTER	CA		03/20/2025		4,732		(192)			(192)		4,540	4,540			
100194040	LEHIGH ACRES	FL		03/20/2025		1,643		(42)			(42)		1,601	1,601			
100194041	CRYSTAL RIVER	FL		03/20/2025		2,038		(97)			(97)		1,941	1,941			
100194042	JERSEY CITY	NJ		03/20/2025		2,951		(61)			(61)		2,890	2,890			
100194043	LEMON GROVE	CA		03/20/2025		406,294		(17,822)			(17,822)		388,472	388,472			
100194044	ESCONDIDO	CA		03/20/2025		3,650		(162)			(162)		3,488	3,488			
100194047	MONCKS CORNER	SC		03/20/2025		2,469		(51)			(51)		2,418	2,418			
100194049	SUN CITY CENTER	FL		03/20/2025		659		(6)			(6)		653	653			
100194050	LA MESA	CA		03/20/2025		4,131		(165)			(165)		3,966	3,966			
100194052	EL CAJON	CA		03/20/2025		5,696		(163)			(163)		5,533	5,533			
100194053	SLIDELL	LA		03/20/2025		656		(31)			(31)		625	625			
100194055	PHOENIX	AZ		03/20/2025		5,091		(168)			(168)		4,923	4,923			
100194056	FRESNO	CA		03/20/2025		3,439		(25)			(25)		3,414	3,414			
100194059	PHOENIX	AZ		03/20/2025		1,579		(58)			(58)		1,521	1,521			
100194061	SACRAMENTO	CA		03/20/2025		3,109		(80)			(80)		3,029	3,029			
100194062	AVONDALE	AZ		03/20/2025		2,602		(116)			(116)		2,486	2,486			
100194063	MORENO VALLEY	CA		03/20/2025		1,360		(21)			(21)		1,339	1,339			
100194065	PHOENIX	AZ		03/20/2025		1,301		(62)			(62)		1,239	1,239			
100194066	DUNEDIN	FL		03/20/2025		1,934		(27)			(27)		1,907	1,907			
100194067	SALEM	OR		03/20/2025		1,332		(35)			(35)		1,297	1,297			
100194068	SPOKANE	WA		03/20/2025		1,573		(41)			(41)		1,532	1,532			
100194069	AUSTIN	TX		03/20/2025		6,321		(268)			(268)		6,053	6,053			
100194070	MIAMI	FL		03/20/2025		2,036		(28)			(28)		2,008	2,008			
100194071	WILMINGTON	NC		03/20/2025		1,404		(54)			(54)		1,350	1,350			
100194072	HOUSTON	TX		03/20/2025		945		(35)			(35)		910	910			
100194073	HOPE MILLS	NC		03/20/2025		667		(32)			(32)		635	635			
100194074	LAKE JACKSON	TX		03/20/2025		1,635		(75)			(75)		1,560	1,560			
100194075	YUMA	AZ		03/20/2025		1,222		(58)			(58)		1,164	1,164			
100194077	PALM BEACH GARDENS	FL		03/20/2025		2,143		(85)			(85)		2,058	2,058			
100194078	FAYETTEVILLE	NC		03/20/2025		789		(38)			(38)		751	751			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194079	FRESNO	CA		03/20/2025		1,846		(24)			(24)		1,822	1,822			
100194080	CHICO	CA		02/14/2025		3,247		(86)			(86)		3,161	3,161			
100194081	BYRON	CA		02/14/2025		3,867		(138)			(138)		3,729	3,729			
100194082	SAN JUAN CAPISTRANO	CA		02/14/2025		3,456		(8)			(8)		3,448	3,448			
100194084	CHICAGO	IL		02/14/2025		3,278		(49)			(49)		3,229	3,229			
100194086	TREASURE ISLAND	FL		02/14/2025		2,597		(91)			(91)		2,506	2,506			
100194087	PORT ST LUCIE	FL		02/14/2025		10,623		(65)			(65)		10,558	10,558			
100194089	E WENATCHEE	WA		02/14/2025		2,685		(88)			(88)		2,597	2,597			
100194090	ANGLETON	TX		02/14/2025		990		(47)			(47)		943	943			
100194091	AUSTIN	TX		02/14/2025		3,451		(142)			(142)		3,309	3,309			
100194092	FLAGSTAFF	AZ		02/14/2025		5,285		(116)			(116)		5,169	5,169			
100194093	BEASLEY	TX		02/14/2025		1,110		(53)			(53)		1,057	1,057			
100194094	HOUSTON	TX		02/14/2025		2,190		(24)			(24)		2,166	2,166			
100194096	HOUSTON	TX		02/14/2025		2,190		(24)			(24)		2,166	2,166			
100194097	HIALEAH	FL		02/14/2025		1,736		(48)			(48)		1,688	1,688			
100194099	CAPE CORAL	FL		02/14/2025		2,056		(94)			(94)		1,962	1,962			
100194100	ROSENBERG	TX		02/14/2025		2,368		(113)			(113)		2,255	2,255			
100194101	BRENTWOOD	TN		02/14/2025		3,287		(65)			(65)		3,222	3,222			
100194102	ST GEORGE	UT		02/14/2025		841		(26)			(26)		815	815			
100194103	WYLIE	TX		02/14/2025		2,355		(112)			(112)		2,243	2,243			
100194104	WAVERLY	TN		02/14/2025		1,273		(60)			(60)		1,213	1,213			
100194107	OAKDALE	MN		02/14/2025		3,232		48			48		3,280	3,280			
100194112	STRAWN	TX		02/14/2025		7,157		(254)			(254)		6,903	6,903			
100194113	CAMPBELL	CA		02/14/2025		1,655		(14)			(14)		1,641	1,641			
100194114	LEHIGH ACRES	FL		02/14/2025		1,578		(53)			(53)		1,525	1,525			
100194115	JURUPA VALLEY	CA		02/14/2025		3,468		(56)			(56)		3,412	3,412			
100194116	LAKELAND	FL		02/14/2025		1,825		(67)			(67)		1,758	1,758			
100194117	STRAWN	TX		02/14/2025		6,923		(258)			(258)		6,665	6,665			
100194119	CHULA VISTA	CA		02/14/2025		132,997		(3,267)			(3,267)		129,730	129,730			
100194120	SACHSE	TX		02/14/2025		1,493		(71)			(71)		1,422	1,422			
100194121	LAS VEGAS	NV		02/14/2025		6,360		(196)			(196)		6,164	6,164			
100194122	GEORGETOWN	TX		02/14/2025		5,359		(62)			(62)		5,297	5,297			
100194123	ANAHEIM	CA		02/14/2025		9,002		(155)			(155)		8,847	8,847			
100194125	ORMOND BEACH	FL		02/14/2025		1,921		(72)			(72)		1,849	1,849			
100194130	CARMEL	IN		02/14/2025		56,618		(1,505)			(1,505)		55,113	55,113			
100194131	MIDWAY	KY		02/14/2025		2,427		(46)			(46)		2,381	2,381			
100194132	PERTH AMBOY	NJ		02/14/2025		130,482		(3,760)			(3,760)		126,722	126,722			
100194133	MORGANTOWN	WV		02/14/2025		14,655		(204)			(204)		14,451	14,451			
100194135	LAS VEGAS	NV		02/14/2025		2,283		(79)			(79)		2,204	2,204			
100194136	NAMPA	ID		02/14/2025		2,774		(63)			(63)		2,711	2,711			
100194137	FLAGSTAFF	AZ		02/14/2025		2,686		(26)			(26)		2,660	2,660			
100194138	SALT LAKE CITY	UT		02/14/2025		2,959		(70)			(70)		2,889	2,889			
100194139	PATERSON	NJ		02/14/2025		3,704		(91)			(91)		3,613	3,613			
100194140	SACRAMENTO	CA		02/14/2025		2,320		(67)			(67)		2,253	2,253			
100194141	DALLAS	TX		02/14/2025		2,936		(80)			(80)		2,856	2,856			
100194142	OCEAN CITY	MD		02/14/2025		3,066		27			27		3,093	3,093			
100194143	TAMPA	FL		02/14/2025		3,070		(114)			(114)		2,956	2,956			
100194144	CARMEL	IN		02/14/2025		2,747		(44)			(44)		2,703	2,703			
100194146	HEALDSBURG	CA		02/14/2025		3,155		(62)			(62)		3,093	3,093			
100194147	MURRIETA	CA		02/14/2025		4,118		(97)			(97)		4,021	4,021			
100194148	CAZADERO	CA		02/14/2025		2,865		(47)			(47)		2,818	2,818			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194149	OCEAN CITY	MD		02/14/2025		2,562		(21)			(21)		2,541	2,541			
100194150	PHILADELPHIA	PA		02/14/2025		15,510		317			317		15,827	15,827			
100194151	ELKHART	IN		02/14/2025		3,473		(53)			(53)		3,420	3,420			
100194154	ORMOND BEACH	FL		02/14/2025		21,733		(446)			(446)		21,287	21,287			
100194155	APEX	NC		02/14/2025		322,189		(6,684)			(6,684)		315,505	315,505			
100194156	NAPLES	FL		02/14/2025		11,462		(92)			(92)		11,370	11,370			
100194158	SEATTLE	WA		02/14/2025		7,109		(273)			(273)		6,836	6,836			
100194159	SAINT PETE BEACH	FL		02/14/2025		3,611		(72)			(72)		3,539	3,539			
100194162	SACRAMENTO	CA		02/14/2025		2,339		(66)			(66)		2,273	2,273			
100194163	VILLAS	NJ		02/14/2025		2,464		(48)			(48)		2,416	2,416			
100194164	GULF SHORES	AL		02/14/2025		3,013		(19)			(19)		2,994	2,994			
100194165	SOUTH MIAMI	FL		02/14/2025		4,272		(110)			(110)		4,162	4,162			
100194166	LAS VEGAS	NV		02/14/2025		4,460		(178)			(178)		4,282	4,282			
100194167	EAST LOS ANGELES	CA		02/14/2025		2,802		(88)			(88)		2,714	2,714			
100194168	LAUDERHILL	FL		02/14/2025		460		(21)			(21)		439	439			
100194169	NORCO	CA		02/14/2025		4,622		(184)			(184)		4,438	4,438			
100194170	GREENACRES	FL		02/14/2025		1,115		(53)			(53)		1,062	1,062			
100194171	SAINT JOHNS	FL		02/14/2025		20,923		(996)			(996)		19,927	19,927			
100194172	ATLANTA	GA		02/14/2025		1,504		(18)			(18)		1,486	1,486			
100194173	AVENTURA	FL		02/14/2025		10,187		(125)			(125)		10,062	10,062			
100194174	BENNINGTON	NE		02/14/2025		4,025		(145)			(145)		3,880	3,880			
100194177	AUSTIN	TX		02/14/2025		3,530		(119)			(119)		3,411	3,411			
100194179	CHARLOTTESVILLE	VA		02/14/2025		2,828		(64)			(64)		2,764	2,764			
100194181	HIALEAH	FL		02/14/2025		1,262		(25)			(25)		1,237	1,237			
100194182	NORCROSS	GA		02/14/2025		2,660		49			49		2,709	2,709			
100194211	LIVERMORE	CA		02/14/2025		675,352		(31,540)			(31,540)		643,812	643,812			
100194212	BROKEN BOW	OK		02/14/2025		4,601		(108)			(108)		4,493	4,493			
100194213	CRYSTAL BEACH	TX		02/14/2025		2,275		(81)			(81)		2,194	2,194			
100194214	OLYMPIA	WA		02/14/2025		2,240		(105)			(105)		2,135	2,135			
100194215	MIAMI	FL		02/14/2025		3,251		(159)			(159)		3,092	3,092			
100194216	MIAMI	FL		02/14/2025		3,182		(156)			(156)		3,026	3,026			
100194217	ALACHUA	FL		02/14/2025		2,324		(82)			(82)		2,242	2,242			
100194218	CAPE CORAL	FL		02/14/2025		1,998		(98)			(98)		1,900	1,900			
100194219	MESA	AZ		02/14/2025		2,727		(93)			(93)		2,634	2,634			
100194220	ALVARADO	TX		02/14/2025		1,783		(52)			(52)		1,731	1,731			
100194221	PLUMAS LAKE	CA		02/14/2025		2,644		(63)			(63)		2,581	2,581			
100194222	GLADSTONE	OR		02/14/2025		2,252		(76)			(76)		2,176	2,176			
100194223	PROVIDENCE	RI		02/14/2025		2,487		(91)			(91)		2,396	2,396			
100194224	WELLINGTON	FL		02/14/2025		4,193		(177)			(177)		4,016	4,016			
100194225	WEST PALM BEACH	FL		02/14/2025		2,038		(62)			(62)		1,976	1,976			
100194226	HOMESTEAD	FL		02/14/2025		2,681		(60)			(60)		2,621	2,621			
100194227	FORT WORTH	TX		02/14/2025		2,108		(80)			(80)		2,028	2,028			
100194228	HILLSBOROUGH	NC		02/14/2025		1,417		(54)			(54)		1,363	1,363			
100194229	SNOQUALMIE PASS	WA		02/14/2025		13,479		(203)			(203)		13,276	13,276			
100194231	ALLEN	TX		02/14/2025		6,364		(98)			(98)		6,266	6,266			
100194233	DESTIN	FL		02/14/2025		5,566		(188)			(188)		5,378	5,378			
100194234	HOQUIAM	WA		02/14/2025		1,729		(85)			(85)		1,644	1,644			
100194235	SALEM	OR		02/14/2025		2,061		(87)			(87)		1,974	1,974			
100194236	NEW SMYRNA BEACH	FL		02/14/2025		4,988		(129)			(129)		4,859	4,859			
100194238	SARASOTA	FL		02/14/2025		3,231		(108)			(108)		3,123	3,123			
100194239	BULLHEAD CITY	AZ		02/14/2025		2,035		(94)			(94)		1,941	1,941			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194240	SEBASTIAN	FL		02/14/2025		2,105		(47)			(47)		2,058	2,058			
100194241	JACKSONVILLE BEACH	FL		02/14/2025		2,440		(110)			(110)		2,330	2,330			
100194242	GAINESVILLE	FL		02/14/2025		1,646		(83)			(83)		1,563	1,563			
100194243	COLLIERVILLE	TN		02/14/2025		3,462		(56)			(56)		3,406	3,406			
100194244	PALM HARBOR	FL		02/14/2025		2,256		(29)			(29)		2,227	2,227			
100194245	MEARS	MI		02/14/2025		413,994		(16,549)			(16,549)		397,445	397,445			
100194246	MONROVIA	CA		02/14/2025		2,615		(80)			(80)		2,535	2,535			
100194247	SAN JUAN CAPISTRANO	CA		02/14/2025		6,956		(156)			(156)		6,800	6,800			
100194248	MURFREESBORO	TN		02/14/2025		1,391		(72)			(72)		1,319	1,319			
100194249	RICHMOND	CA		02/14/2025		2,344		(86)			(86)		2,258	2,258			
100194250	PALMYRA	VA		02/14/2025		1,985		(58)			(58)		1,927	1,927			
100194251	TUNNEL HILL	GA		02/14/2025		1,756		(39)			(39)		1,717	1,717			
100194252	SAINT AUGUSTINE	FL		02/14/2025		1,640		(50)			(50)		1,590	1,590			
100194253	INLET BEACH	FL		02/14/2025		4,721		(167)			(167)		4,554	4,554			
100194254	ACTON	ME		02/14/2025		3,536		(71)			(71)		3,465	3,465			
100194255	PARK CITY	UT		02/14/2025		5,705		(158)			(158)		5,547	5,547			
100194256	EDWARDS	MO		02/14/2025		1,543		(18)			(18)		1,525	1,525			
100194257	ENGLEWOOD	CO		02/14/2025		3,911		(139)			(139)		3,772	3,772			
100194258	CHARLOTTE	NC		02/14/2025		1,942		(17)			(17)		1,925	1,925			
100194259	LAWRENCE	KS		02/14/2025		3,062		(101)			(101)		2,961	2,961			
100194260	HUNTERSVILLE	NC		02/14/2025		3,872		(159)			(159)		3,713	3,713			
100194261	N MYRTLE BEACH	SC		02/14/2025		4,236		(100)			(100)		4,136	4,136			
100194262	MONMOUTH	OR		02/14/2025		3,744		(141)			(141)		3,603	3,603			
100194263	WILLIAMS BAY	WI		02/14/2025		2,264		(87)			(87)		2,177	2,177			
100194264	BROCKTON	MA		02/14/2025		2,711		(99)			(99)		2,612	2,612			
100194265	KEIZER	OR		02/14/2025		3,369		(138)			(138)		3,231	3,231			
100194267	NEWBERG	OR		02/14/2025		5,210		(134)			(134)		5,076	5,076			
100194268	SCOTTSDALE	AZ		02/14/2025		1,965		(96)			(96)		1,869	1,869			
100194269	GREENACRES	FL		02/14/2025		4,456		(141)			(141)		4,315	4,315			
100194270	COLORADO SPRINGS	CO		02/14/2025		368,895		(18,102)			(18,102)		350,793	350,793			
100194271	KANSAS CITY	MO		02/14/2025		3,096		(135)			(135)		2,961	2,961			
100194272	KANSAS CITY	MO		02/14/2025		2,955		(128)			(128)		2,827	2,827			
100194273	SUMMERTOWN	TN		02/14/2025		2,887		(93)			(93)		2,794	2,794			
100194274	GARLAND	TX		02/14/2025		1,747		(90)			(90)		1,657	1,657			
100194275	MIAMI	FL		02/14/2025		2,195		(93)			(93)		2,102	2,102			
100194276	PORT SAINT JOE	FL		02/14/2025		2,201		(78)			(78)		2,123	2,123			
100194277	PHOENIX	AZ		02/14/2025		1,874		(52)			(52)		1,822	1,822			
100194278	WAUKESHA	WI		02/14/2025		2,072		(78)			(78)		1,994	1,994			
100194279	CHICAGO	IL		02/14/2025		1,911		(56)			(56)		1,855	1,855			
100194280	SAVANNAH	GA		02/14/2025		1,673		(55)			(55)		1,618	1,618			
100194281	PIGEON FORGE	TN		02/14/2025		1,826		(77)			(77)		1,749	1,749			
100194282	MESA	AZ		02/14/2025		233,545		(8,644)			(8,644)		224,901	224,901			
100194283	IRVING	TX		02/14/2025		287,035		(8,481)			(8,481)		278,554	278,554			
100194284	GOLDEN VALLEY	MN		02/14/2025		1,655		(101)			(101)		1,554	1,554			
100194285	DEKALB	IL		02/14/2025		1,718		(75)			(75)		1,643	1,643			
100194286	MCDONOUGH	GA		02/14/2025		1,722		(47)			(47)		1,675	1,675			
100194287	MANCHESTER	CT		02/14/2025		5,928		(221)			(221)		5,707	5,707			
100194288	TUCSON	AZ		02/14/2025		1,590		(28)			(28)		1,562	1,562			
100194289	GRANDVIEW	MO		02/14/2025		1,633		(39)			(39)		1,594	1,594			
100194290	OMAHA	NE		02/14/2025		1,688		(63)			(63)		1,625	1,625			
100194291	MARICOPA	AZ		02/14/2025		1,574		(65)			(65)		1,509	1,509			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194292	MURPHY	TX		02/14/2025		1,751		(73)			(73)		1,678	1,678			
100194293	LAWRENCE	KS		02/14/2025		1,462		(72)			(72)		1,390	1,390			
100194294	WAUWATOSA	WI		02/14/2025		1,219		(45)			(45)		1,174	1,174			
100194295	MIAMI	FL		02/14/2025		2,812		(71)			(71)		2,741	2,741			
100194296	PHOENIX	AZ		02/14/2025		1,947		(59)			(59)		1,888	1,888			
100194297	LAWRENCEVILLE	GA		02/14/2025		97,923		(4,104)			(4,104)		93,819	93,819			
100194298	WINSTON SALEM	NC		02/14/2025		44,719		(2,139)			(2,139)		42,580	42,580			
100194299	BEVERLY	NJ		02/14/2025		1,737		(75)			(75)		1,662	1,662			
100194300	CRESCENT CITY	CA		02/14/2025		1,561		(59)			(59)		1,502	1,502			
100194301	YUCAIPA	CA		02/14/2025		3,065		(126)			(126)		2,939	2,939			
100194304	WALLA WALLA	WA		02/14/2025		1,927		(62)			(62)		1,865	1,865			
100194305	LAS VEGAS	NV		02/14/2025		4,591		(184)			(184)		4,407	4,407			
100194306	HILLIARD	OH		02/14/2025		1,599		(79)			(79)		1,520	1,520			
100194307	KNOXVILLE	TN		02/14/2025		1,343		(38)			(38)		1,305	1,305			
100194309	GALVESTON	TX		02/14/2025		1,431		(47)			(47)		1,384	1,384			
100194310	CRETE	IL		02/14/2025		1,108		(23)			(23)		1,085	1,085			
100194311	JACKSONVILLE	FL		02/14/2025		1,975		(72)			(72)		1,903	1,903			
100194312	LAURELVILLE	OH		02/14/2025		4,117		(149)			(149)		3,968	3,968			
100194313	WATERFORD	MI		02/14/2025		6,640		(125)			(125)		6,515	6,515			
100194314	RUSKIN	FL		02/14/2025		1,223		(43)			(43)		1,180	1,180			
100194315	WINSTON SALEM	NC		02/14/2025		2,934		(86)			(86)		2,848	2,848			
100194316	VERO BEACH	FL		02/14/2025		1,177		(50)			(50)		1,127	1,127			
100194317	SAINT JOSEPH	MI		02/14/2025		1,674		(67)			(67)		1,607	1,607			
100194318	GRAND PRAIRIE	TX		02/14/2025		32,460		(1,069)			(1,069)		31,391	31,391			
100194319	CLAYTON	GA		02/14/2025		1,798		(49)			(49)		1,749	1,749			
100194320	WILDWOOD	MO		02/14/2025		82,875		(2,154)			(2,154)		80,721	80,721			
100194321	ALBUQUERQUE	NM		02/14/2025		1,742		(59)			(59)		1,683	1,683			
100194322	DIVIDE	CO		02/14/2025		2,773		(56)			(56)		2,717	2,717			
100194323	NEW PORT RICHEY	FL		02/14/2025		1,510		(39)			(39)		1,471	1,471			
100194324	BEECH MOUNTAIN	NC		02/14/2025		2,212		(46)			(46)		2,166	2,166			
100194325	WOODINVILLE	WA		02/14/2025		5,526		(164)			(164)		5,362	5,362			
100194326	FORT WORTH	TX		02/14/2025		2,006		(68)			(68)		1,938	1,938			
100194327	AUSTIN	TX		02/14/2025		1,877		(69)			(69)		1,808	1,808			
100194329	VANCOUVER	WA		02/14/2025		1,878		(82)			(82)		1,796	1,796			
100194330	ELSIE	MI		02/14/2025		1,965		(65)			(65)		1,900	1,900			
100194331	WILKES BARRE	PA		02/14/2025		1,213		(22)			(22)		1,191	1,191			
100194332	ROUGH AND READY	CA		02/14/2025		2,514		(95)			(95)		2,419	2,419			
100194333	INDIANAPOLIS	IN		02/14/2025		196,640		(6,502)			(6,502)		190,138	190,138			
100194334	FITCHBURG	MA		02/14/2025		2,020		(45)			(45)		1,975	1,975			
100194335	HILTON HEAD ISLAND	SC		02/14/2025		3,135		(77)			(77)		3,058	3,058			
100194336	BROKEN BOW	OK		02/14/2025		3,289		(70)			(70)		3,219	3,219			
100194338	MINERAL BLUFF	GA		02/14/2025		1,875		(59)			(59)		1,816	1,816			
100194339	GLENDALE	AZ		02/14/2025		2,373		(70)			(70)		2,303	2,303			
100194340	EAST LANSING	MI		02/14/2025		969		(32)			(32)		937	937			
100194341	TRAFFORD	PA		02/14/2025		1,456		(29)			(29)		1,427	1,427			
100194343	HOWELL	NJ		02/14/2025		2,739		(110)			(110)		2,629	2,629			
100194344	PHILADELPHIA	PA		02/14/2025		2,751		(28)			(28)		2,723	2,723			
100194345	PHILADELPHIA	PA		02/14/2025		1,705		(58)			(58)		1,647	1,647			
100194346	MIDDLETOWN	RI		02/14/2025		2,026		(86)			(86)		1,940	1,940			
100194347	WOBURN	MA		02/14/2025		532,648		(15,145)			(15,145)		517,503	517,503			
100194348	PHILADELPHIA	PA		02/14/2025		1,805		(53)			(53)		1,752	1,752			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194349	MIDDLETOWN	RI		02/14/2025		2,026		(86)			(86)		1,940	1,940			
100194350	NEWNAN	GA		02/14/2025		1,058		(37)			(37)		1,021	1,021			
100194352	WORCESTER	MA		02/14/2025		3,057		(83)			(83)		2,974	2,974			
100194353	FLOWERY BR	GA		02/14/2025		1,937		(56)			(56)		1,881	1,881			
100194354	BANKS	OR		02/14/2025		3,717		(127)			(127)		3,590	3,590			
100194356	SALEM	MA		02/14/2025		5,534		(73)			(73)		5,461	5,461			
100194358	W YELLOWSTONE	MT		02/14/2025		4,626		(138)			(138)		4,488	4,488			
100194359	NORTON	MA		02/14/2025		5,605		(231)			(231)		5,374	5,374			
100194361	PHILADELPHIA	PA		02/14/2025		2,237		(55)			(55)		2,182	2,182			
100194362	PASO ROBLES	CA		02/14/2025		3,610		(128)			(128)		3,482	3,482			
100194363	CHATTANOOGA	TN		02/14/2025		1,069		(22)			(22)		1,047	1,047			
100194364	GLEN MILLS	PA		02/14/2025		1,547		(65)			(65)		1,482	1,482			
100194365	GRAND RAPIDS	MI		02/14/2025		1,445		(58)			(58)		1,387	1,387			
100194366	GREENTOWN	PA		02/14/2025		1,333		(36)			(36)		1,297	1,297			
100194367	REUNION	FL		02/14/2025		4,621		(203)			(203)		4,418	4,418			
100194368	LIVINGSTON MANOR	NY		02/14/2025		1,781		(44)			(44)		1,737	1,737			
100194369	CANTON	TX		02/14/2025		2,986		(130)			(130)		2,856	2,856			
100194370	LATHROP	CA		02/14/2025		3,468		(126)			(126)		3,342	3,342			
100194372	CARLSBAD	CA		02/14/2025		816,735		(27,288)			(27,288)		789,447	789,447			
100194373	MARIETTA	GA		02/14/2025		1,006		(32)			(32)		974	974			
100194374	DALLAS	TX		02/14/2025		4,119		(145)			(145)		3,974	3,974			
100194375	GEORGETOWN	TX		02/14/2025		1,853		(65)			(65)		1,788	1,788			
100194376	WHEATON	IL		02/14/2025		2,200		(88)			(88)		2,112	2,112			
100194377	TOMBALL	TX		02/14/2025		1,437		(48)			(48)		1,389	1,389			
100194378	HIDDEN VALLEY LAKE	CA		02/14/2025		2,930		(115)			(115)		2,815	2,815			
100194379	GULF SHORES	AL		02/14/2025		51,254		(1,923)			(1,923)		49,331	49,331			
100194380	BULLHEAD CITY	AZ		02/14/2025		1,179		(47)			(47)		1,132	1,132			
100194382	HOUSTON	TX		02/14/2025		5,920		(189)			(189)		5,731	5,731			
100194383	SATELLITE BEACH	FL		02/14/2025		2,518		(104)			(104)		2,414	2,414			
100194384	LITTLE ELM	TX		02/14/2025		3,811		(122)			(122)		3,689	3,689			
100194385	WAUWATOSA	WI		02/14/2025		1,662		(53)			(53)		1,609	1,609			
100194386	REDMOND	OR		02/14/2025		1,281		(45)			(45)		1,236	1,236			
100194387	OMAHA	NE		02/14/2025		1,530		(45)			(45)		1,485	1,485			
100194388	WYLIE	TX		02/14/2025		1,376		(36)			(36)		1,340	1,340			
100194389	ATLANTIC BEACH	FL		02/14/2025		1,383		(60)			(60)		1,323	1,323			
100194391	ARLINGTON	TX		02/14/2025		1,474		(50)			(50)		1,424	1,424			
100194392	HENDERSON	NV		02/14/2025		4,218		(148)			(148)		4,070	4,070			
100194393	CYPRESS	TX		02/14/2025		2,118		(68)			(68)		2,050	2,050			
100194394	PALM COAST	FL		02/14/2025		1,404		(47)			(47)		1,357	1,357			
100194395	CINCINNATI	OH		02/14/2025		1,362		(50)			(50)		1,312	1,312			
100194396	WASHINGTONVILLE	NY		02/14/2025		2,228		(71)			(71)		2,157	2,157			
100194397	ELLIJAY	GA		02/14/2025		6,897		(288)			(288)		6,609	6,609			
100194398	KATY	TX		02/14/2025		2,182		(90)			(90)		2,092	2,092			
100194399	SEDONA	AZ		02/14/2025		20,307		(640)			(640)		19,667	19,667			
100194400	PHOENIX	AZ		02/14/2025		1,961		(71)			(71)		1,890	1,890			
100194401	LAS VEGAS	NV		02/14/2025		6,489		(229)			(229)		6,260	6,260			
100194403	SOUTH PASADENA	CA		02/14/2025		1,198,549		(45,040)			(45,040)		1,153,509	1,153,509			
100194404	BEAVERTON	OR		02/14/2025		7,944		(138)			(138)		7,806	7,806			
100194405	BAKERSFIELD	CA		02/14/2025		1,488		(58)			(58)		1,430	1,430			
100194406	LOS ANGELES	CA		02/14/2025		8,687		(98)			(98)		8,589	8,589			
100194407	LAREDO	TX		02/14/2025		1,361		(37)			(37)		1,324	1,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194408	TAVERNIER	FL		02/14/2025		7,117		(209)			(209)		6,908	6,908			
100194409	SHERMAN OAKS	CA		02/14/2025		9,608		(260)			(260)		9,348	9,348			
100194410	NORTH HOLLYWOOD	CA		02/14/2025		8,692		(298)			(298)		8,394	8,394			
100194411	SURF CITY	NC		02/14/2025		7,590		92			92		7,682	7,682			
100194412	TARZANA	CA		02/14/2025		4,305		(143)			(143)		4,162	4,162			
100194413	SUN VALLEY	ID		02/14/2025		9,711		(192)			(192)		9,519	9,519			
100194414	ALBANY	NY		02/14/2025		949		(36)			(36)		913	913			
100194416	NORTH HOLLYWOOD	CA		02/14/2025		530,823		(23,457)			(23,457)		507,366	507,366			
100194417	EWA BEACH	HI		02/14/2025		3,659		(100)			(100)		3,559	3,559			
100194418	CHANDLER	AZ		02/14/2025		2,178		(97)			(97)		2,081	2,081			
100194419	WEST VALLEY	UT		02/14/2025		2,219		(109)			(109)		2,110	2,110			
100194420	ROYAL OAK	MI		02/14/2025		2,692		(85)			(85)		2,607	2,607			
100194421	AUBREY	TX		02/14/2025		1,486		(71)			(71)		1,415	1,415			
100194422	FRANKLIN	TN		02/14/2025		4,413		(135)			(135)		4,278	4,278			
100194423	AURORA	CO		02/14/2025		65,381		(2,350)			(2,350)		63,031	63,031			
100194424	WASHINGTON	DC		02/14/2025		31,661		(1,194)			(1,194)		30,467	30,467			
100194425	HARRISBURG	PA		02/14/2025		1,825		(75)			(75)		1,750	1,750			
100194426	HARRISBURG	PA		02/14/2025		1,751		(72)			(72)		1,679	1,679			
100194427	HARRISBURG	PA		02/14/2025		1,749		(72)			(72)		1,677	1,677			
100194428	FAIRFAX	VA		02/14/2025		2,554		(93)			(93)		2,461	2,461			
100194429	SAINT LOUIS	MO		02/14/2025		3,386		(98)			(98)		3,288	3,288			
100194430	LAS VEGAS	NV		02/14/2025		2,085		(98)			(98)		1,987	1,987			
100194432	NEWPORT NEWS	VA		02/14/2025		1,399		(56)			(56)		1,343	1,343			
100194433	DENNIS PORT	MA		02/14/2025		2,060		(82)			(82)		1,978	1,978			
100194434	CENTRAL CITY	CO		02/14/2025		1,564		(46)			(46)		1,518	1,518			
100194435	SPRING LAKE	NC		02/14/2025		2,347		(58)			(58)		2,289	2,289			
100194436	LONG BEACH	CA		02/14/2025		5,024		(135)			(135)		4,889	4,889			
100194438	OAKLAND	CA		02/14/2025		4,778		(157)			(157)		4,621	4,621			
100194439	PLANO	TX		02/14/2025		3,071		(79)			(79)		2,992	2,992			
100194440	WAIKOLOA	HI		02/14/2025		1,032,474		(41,131)			(41,131)		991,343	991,343			
100194441	WESLEY CHAPEL	FL		02/14/2025		89,579		(4,492)			(4,492)		85,087	85,087			
100194442	WYLIE	TX		02/14/2025		1,631		(50)			(50)		1,581	1,581			
100194443	LOS ANGELES	CA		02/14/2025		8,735		(380)			(380)		8,355	8,355			
100194444	TAMPA	FL		02/14/2025		2,274		(48)			(48)		2,226	2,226			
100194445	FREDERICKSBURG	VA		02/14/2025		1,841		(67)			(67)		1,774	1,774			
100194446	BIG BEAR CITY	CA		02/14/2025		7,455		(264)			(264)		7,191	7,191			
100194447	FREDERICKSBURG	VA		02/14/2025		2,743		(123)			(123)		2,620	2,620			
100194448	SIMI VALLEY	CA		02/14/2025		3,529		(155)			(155)		3,374	3,374			
100194449	WEST HAZLETON	PA		02/14/2025		1,648		(52)			(52)		1,596	1,596			
100194450	BAKERSFIELD	CA		02/14/2025		1,939		(57)			(57)		1,882	1,882			
100194451	MIAMI	FL		02/14/2025		1,557		(46)			(46)		1,511	1,511			
100194452	LOS ANGELES	CA		02/14/2025		3,376		(115)			(115)		3,261	3,261			
100194453	BAKERSFIELD	CA		02/14/2025		2,804		(112)			(112)		2,692	2,692			
100194455	EAST LANSING	MI		02/14/2025		5,101		(179)			(179)		4,922	4,922			
100194456	AVE MARIA	FL		02/14/2025		2,205		(96)			(96)		2,109	2,109			
100194457	PALM COAST	FL		02/14/2025		2,164		(69)			(69)		2,095	2,095			
100194459	MISSOURI CITY	TX		02/14/2025		1,283		(44)			(44)		1,239	1,239			
100194462	KATY	TX		02/14/2025		1,698		(50)			(50)		1,648	1,648			
100194463	NORCROSS	GA		02/14/2025		2,078		(57)			(57)		2,021	2,021			
100194464	TEHACHAPI	CA		02/14/2025		391,635		(15,622)			(15,622)		376,013	376,013			
100194465	PORT CHESTER	NY		02/14/2025		4,723		(139)			(139)		4,584	4,584			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194466	MARICOPA	AZ		02/14/2025		1,587		(52)			(52)		1,535	1,535			
100194467	IRVING	TX		02/14/2025		1,419		(63)			(63)		1,356	1,356			
100194468	MIDLOTHIAN	VA		02/14/2025		1,250		(42)			(42)		1,208	1,208			
100194469	FRESNO	CA		02/14/2025		3,651		(73)			(73)		3,578	3,578			
100194470	BAKERSFIELD	CA		02/14/2025		2,804		(112)			(112)		2,692	2,692			
100194471	LAS VEGAS	NV		02/14/2025		1,693		(79)			(79)		1,614	1,614			
100194472	MONMOUTH JUNCTION	NJ		02/14/2025		1,362		(55)			(55)		1,307	1,307			
100194473	ANNAPOLIS	MD		02/14/2025		4,433		(204)			(204)		4,229	4,229			
100194474	RESTON	VA		02/14/2025		2,132		(63)			(63)		2,069	2,069			
100194475	LANCASTER	PA		02/14/2025		270,771		(6,035)			(6,035)		264,736	264,736			
100194476	VIRGINIA BEACH	VA		02/14/2025		4,436		(130)			(130)		4,306	4,306			
100194477	MIDLAND	TX		02/14/2025		6,965		(236)			(236)		6,729	6,729			
100194478	CREWE	VA		02/14/2025		1,644		(54)			(54)		1,590	1,590			
100194479	GRAYSON	GA		02/14/2025		3,392		(72)			(72)		3,320	3,320			
100194480	PALM SPRINGS	CA		02/14/2025		1,795		(78)			(78)		1,717	1,717			
100194481	FALLS CHURCH	VA		02/14/2025		21,546		(838)			(838)		20,708	20,708			
100194482	SPOKANE	WA		02/14/2025		1,498		(73)			(73)		1,425	1,425			
100194483	RIALTO	CA		02/14/2025		2,879		(78)			(78)		2,801	2,801			
100194484	ANNA	TX		02/14/2025		2,207		(65)			(65)		2,142	2,142			
100194485	KENT	WA		02/14/2025		3,132		(132)			(132)		3,000	3,000			
100194486	BROOKLYN	NY		02/14/2025		3,157		(119)			(119)		3,038	3,038			
100194487	ALISO VIEJO	CA		02/14/2025		3,623		(133)			(133)		3,490	3,490			
100194488	MARIETTA	GA		02/14/2025		1,842		(48)			(48)		1,794	1,794			
100194490	HOMESTEAD	FL		02/14/2025		13,851		(570)			(570)		13,281	13,281			
100194491	EL PRADO	NM		02/14/2025		2,553		(69)			(69)		2,484	2,484			
100194492	LAKE WORTH BEACH	FL		02/14/2025		3,352		(146)			(146)		3,206	3,206			
100194494	PASADENA	CA		02/14/2025		4,001		(197)			(197)		3,804	3,804			
100194495	LA CANADA FLINTRIDGE	CA		02/14/2025		6,763		(285)			(285)		6,478	6,478			
100194496	CAMARILLO	CA		02/14/2025		4,042		(133)			(133)		3,909	3,909			
100194497	MARLBOROUGH	MA		02/14/2025		2,101		(93)			(93)		2,008	2,008			
100194498	LAKE HAVASU CITY	AZ		02/14/2025		5,287		(162)			(162)		5,125	5,125			
100194499	LAGUNA NIGUEL	CA		02/14/2025		2,753		(112)			(112)		2,641	2,641			
100194500	SAN FERNANDO	CA		02/14/2025		4,646		(148)			(148)		4,498	4,498			
100194501	GROVELAND	CA		02/14/2025		1,554		(66)			(66)		1,488	1,488			
100194502	MOUNT JULIET	TN		02/14/2025		2,010		(85)			(85)		1,925	1,925			
100194503	MINNEAPOLIS	MN		02/14/2025		2,263		(85)			(85)		2,178	2,178			
100194504	HENDERSON	NV		02/14/2025		1,960		(92)			(92)		1,868	1,868			
100194505	ORLANDO	FL		02/14/2025		2,189		(74)			(74)		2,115	2,115			
100194506	GARDEN GROVE	CA		02/14/2025		4,899		(185)			(185)		4,714	4,714			
100194507	SANFORD	FL		02/14/2025		1,524		(71)			(71)		1,453	1,453			
100194508	EVERETT	WA		02/14/2025		2,954		(112)			(112)		2,842	2,842			
100194509	NEW CARROLLTON	MD		02/14/2025		3,343		(38)			(38)		3,305	3,305			
100194510	RICHMOND	CA		02/14/2025		4,270		(138)			(138)		4,132	4,132			
100194512	PITTSBURGH	PA		02/14/2025		4,589		(119)			(119)		4,470	4,470			
100194514	CASTRO VALLEY	CA		02/14/2025		478,390		(20,182)			(20,182)		458,208	458,208			
100194515	MIAMI	FL		02/14/2025		2,746		(84)			(84)		2,662	2,662			
100194516	OSTERVILLE	MA		02/14/2025		659,647		(25,030)			(25,030)		634,617	634,617			
100194517	CLERMONT	FL		02/14/2025		2,300		(102)			(102)		2,198	2,198			
100194518	JACKSON	CA		02/14/2025		2,127		(95)			(95)		2,032	2,032			
100194519	RINCON	GA		02/14/2025		1,514		(62)			(62)		1,452	1,452			
100194520	SAN DIEGO	CA		02/14/2025		6,298		(258)			(258)		6,040	6,040			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194521	GARDEN CITY	UT		02/14/2025		2,919		(105)			(105)		2,814	2,814			
100194522	MONROE	NY		02/14/2025		2,996		(140)			(140)		2,856	2,856			
100194523	BAKERSFIELD	CA		02/14/2025		1,565		(52)			(52)		1,513	1,513			
100194524	WHITTIER	CA		02/14/2025		7,361		(114)			(114)		7,247	7,247			
100194525	NAMPA	ID		02/14/2025		2,427		(77)			(77)		2,350	2,350			
100194526	FORT PIERCE	FL		02/14/2025		1,318		(54)			(54)		1,264	1,264			
100194527	BALTIMORE	MD		02/14/2025		1,544		(51)			(51)		1,493	1,493			
100194528	FORT PIERCE	FL		02/14/2025		1,318		(54)			(54)		1,264	1,264			
100194529	PRINCETON	TX		02/14/2025		1,524		(35)			(35)		1,489	1,489			
100194530	SACRAMENTO	CA		02/14/2025		2,331		(63)			(63)		2,268	2,268			
100194531	BALTIMORE	MD		02/14/2025		4,148		(152)			(152)		3,996	3,996			
100194532	GOODYEAR	AZ		02/14/2025		1,976		(86)			(86)		1,890	1,890			
100194533	ATLANTA	GA		02/14/2025		2,474		(93)			(93)		2,381	2,381			
100194534	PFLUGERVILLE	TX		02/14/2025		2,967		(69)			(69)		2,898	2,898			
100194535	CHICAGO	IL		02/14/2025		2,229		(90)			(90)		2,139	2,139			
100194536	SAINT JOHNS	FL		02/14/2025		3,989		(79)			(79)		3,910	3,910			
100194537	DAWSONVILLE	GA		02/14/2025		2,090		(71)			(71)		2,019	2,019			
100194538	DELAWARE	OH		02/14/2025		1,452		(48)			(48)		1,404	1,404			
100194539	ENGLEWOOD	CO		02/14/2025		1,685		(71)			(71)		1,614	1,614			
100194540	HEMPSTEAD	TX		02/14/2025		1,857		(45)			(45)		1,812	1,812			
100194541	CHARLOTTE	NC		02/14/2025		2,781		(78)			(78)		2,703	2,703			
100194542	ISANTI	MN		02/14/2025		3,388		(71)			(71)		3,317	3,317			
100194543	PITTSBURGH	PA		02/14/2025		1,554		(47)			(47)		1,507	1,507			
100194544	WINDER	GA		02/14/2025		12,914		(497)			(497)		12,417	12,417			
100194545	WINDER	GA		02/14/2025		6,920		(212)			(212)		6,708	6,708			
100194546	FORT LAUDERDALE	FL		02/14/2025		4,066		(77)			(77)		3,989	3,989			
100194547	PHOENIX	AZ		02/20/2025		1,506		(51)			(51)		1,455	1,455			
100194548	SHAWNEE	KS		02/20/2025		2,682		(25)			(25)		2,657	2,657			
100194549	HOUSTON	TX		02/20/2025		758		(36)			(36)		722	722			
100194550	WASHINGTON	DC		02/20/2025		5,155		(20)			(20)		5,135	5,135			
100194552	HIALEAH	FL		02/20/2025		3,691		(1)			(1)		3,690	3,690			
100194553	GREENSBORO	NC		02/20/2025		665		(32)			(32)		633	633			
100194554	WAUKEGAN	IL		02/20/2025		1,225		3			3		1,228	1,228			
100194556	BRYAN	TX		02/20/2025		2,344		5			5		2,349	2,349			
100194558	GRANADA HILLS	CA		03/28/2025		7,342		(60)			(60)		7,282	7,282			
100194559	DES MOINES	WA		03/28/2025		5,686		(103)			(103)		5,583	5,583			
100194560	PANAMA CITY	FL		03/28/2025		987		(14)			(14)		973	973			
100194561	LYNN HAVEN	FL		03/28/2025		1,286		(19)			(19)		1,267	1,267			
100194562	MIAMI	FL		03/28/2025		3,443							3,443	3,443			
100194563	HOUSTON	TX		03/28/2025		2,500		(106)			(106)		2,394	2,394			
100194567	FONTANA	CA		03/28/2025		4,660		(146)			(146)		4,514	4,514			
100194568	MIDLOTHIAN	IL		03/28/2025		899		(6)			(6)		893	893			
100194570	WRIGHTSVILLE BEACH	NC		03/28/2025		3,877		(90)			(90)		3,787	3,787			
100194571	SOLEDAD	CA		03/28/2025		4,320		(87)			(87)		4,233	4,233			
100194573	OAKLAND	CA		03/28/2025		3,403		(30)			(30)		3,373	3,373			
100194574	COVINA	CA		03/28/2025		4,399		(49)			(49)		4,350	4,350			
100194575	ALEXANDRIA	VA		03/28/2025		6,122		(12)			(12)		6,110	6,110			
100194577	LAKE WORTH BEACH	FL		03/28/2025		2,426		(24)			(24)		2,402	2,402			
100194578	ARLINGTON	TX		03/28/2025		2,501		(21)			(21)		2,480	2,480			
100194579	WESTMINSTER	CA		03/28/2025		8,456		(94)			(94)		8,362	8,362			
100194581	CHICAGO	IL		03/28/2025		4,880		(102)			(102)		4,778	4,778			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194583	LAMAR	CO		03/28/2025		762		(36)			(36)		726	726			
100194584	LAKE HAVASU CITY	AZ		03/28/2025		3,693		(78)			(78)		3,615	3,615			
100194585	SEASIDE	CA		03/28/2025		4,448		25			25		4,473	4,473			
100194586	SOUTH KINGSTOWN	RI		03/28/2025		3,389		(34)			(34)		3,355	3,355			
100194587	SAINT AUGUSTINE	FL		03/28/2025		1,064		(40)			(40)		1,024	1,024			
100194588	ROUND ROCK	TX		03/28/2025		2,226		(21)			(21)		2,205	2,205			
100194590	AUSTIN	TX		03/28/2025		64,368		182			182		64,550	64,550			
100194591	RANCHO MISSION VIEJO	CA		03/28/2025		8,192		(32)			(32)		8,160	8,160			
100194592	CLOVIS	CA		03/28/2025		5,103		(94)			(94)		5,009	5,009			
100194593	VALLEY VILLAGE	CA		03/28/2025		6,923		32			32		6,955	6,955			
100194594	VAN NUYS	CA		03/28/2025		4,100		(65)			(65)		4,035	4,035			
100194595	BARSTOW	CA		03/28/2025		787		(13)			(13)		774	774			
100194596	MIRAMAR	FL		03/28/2025		4,384		(35)			(35)		4,349	4,349			
100194598	PEMBROKE PINES	FL		03/28/2025		2,359		19			19		2,378	2,378			
100194599	PORTOLA	CA		02/21/2025		2,880		(15)			(15)		2,865	2,865			
100194601	AUSTIN	TX		02/21/2025		3,235		42			42		3,277	3,277			
100194602	MELISSA	TX		02/21/2025		4,175		112			112		4,287	4,287			
100194603	WHITE ROCK	NM		02/21/2025		2,953		77			77		3,030	3,030			
100194604	SOUTH PORTLAND	ME		02/21/2025		3,711		61			61		3,772	3,772			
100194605	HARDEEVILLE	SC		02/21/2025		3,548		(131)			(131)		3,417	3,417			
100194607	RICHMOND	TX		02/21/2025		2,247		(50)			(50)		2,197	2,197			
100194608	VENICE	FL		02/21/2025		2,634		(57)			(57)		2,577	2,577			
100194609	SACRAMENTO	CA		02/21/2025		4,538		(50)			(50)		4,488	4,488			
100194610	SACRAMENTO	CA		02/21/2025		3,592		(51)			(51)		3,541	3,541			
100194611	PALM BAY	FL		02/21/2025		2,343		(24)			(24)		2,319	2,319			
100194612	LEXINGTON	KY		02/21/2025		3,796		(10)			(10)		3,786	3,786			
100194613	OCRACOKE	NC		02/21/2025		2,569		(9)			(9)		2,560	2,560			
100194614	LAS VEGAS	NV		02/21/2025		2,616		(38)			(38)		2,578	2,578			
100194615	WACO	TX		02/21/2025		3,957		120			120		4,077	4,077			
100194616	DALLAS	TX		02/21/2025		5,506		205			205		5,711	5,711			
100194617	ORLAND	ME		02/21/2025		2,250		(24)			(24)		2,226	2,226			
100194618	NAPLES	FL		02/21/2025		331,078		(9,889)			(9,889)		321,189	321,189			
100194619	MANTECA	CA		02/21/2025		5,453		53			53		5,506	5,506			
100194620	GREENVILLE	SC		02/21/2025		1,798		(36)			(36)		1,762	1,762			
100194621	OCEAN ISLE BEACH	NC		02/21/2025		6,723		134			134		6,857	6,857			
100194622	HOUSTON	TX		02/21/2025		2,751		14			14		2,765	2,765			
100194623	FIRESTONE	CO		02/21/2025		5,070		497			497		5,567	5,567			
100194625	BRIDGEPORT	PA		02/21/2025		3,447		229			229		3,676	3,676			
100194626	NORTH MYRTLE BEACH	SC		02/21/2025		4,457		27			27		4,484	4,484			
100194627	COLUMBIA	SC		02/21/2025		1,678		(45)			(45)		1,633	1,633			
100194628	NEW BRAUNFELS	TX		02/21/2025		1,599		(19)			(19)		1,580	1,580			
100194629	PT CHARLOTTE	FL		02/21/2025		2,475		(14)			(14)		2,461	2,461			
100194630	MEMPHIS	TN		02/21/2025		2,046		(39)			(39)		2,007	2,007			
100194631	COLLEGE STATION	TX		02/21/2025		2,351		(22)			(22)		2,329	2,329			
100194632	SAN ANTONIO	TX		02/21/2025		6,507		(63)			(63)		6,444	6,444			
100194634	CENTERVILLE	TX		02/21/2025		1,985		(25)			(25)		1,960	1,960			
100194635	WOODBRIDGE	VA		02/21/2025		8,698		43			43		8,741	8,741			
100194636	BELTON	MO		02/21/2025		2,853		79			79		2,932	2,932			
100194637	NEW ORLEANS	LA		02/21/2025		1,925		(34)			(34)		1,891	1,891			
100194639	BELTON	MO		02/21/2025		2,996		83			83		3,079	3,079			
100194641	AUSTIN	TX		02/21/2025		3,646		81			81		3,727	3,727			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194642	NEW ORLEANS	LA		02/21/2025		1,933		(31)			(31)		1,902	1,902			
100194643	HENDERSON	NV		02/21/2025		2,847		(49)			(49)		2,798	2,798			
100194644	MESQUITE	TX		02/21/2025		1,861		(38)			(38)		1,823	1,823			
100194645	FONTANA	CA		02/21/2025		3,855		(113)			(113)		3,742	3,742			
100194647	GROVETOWN	GA		02/21/2025		1,942		(31)			(31)		1,911	1,911			
100194648	ELLENWOOD	GA		02/21/2025		1,839		(43)			(43)		1,796	1,796			
100194649	ELK GROVE	CA		02/21/2025		3,565		(39)			(39)		3,526	3,526			
100194650	PLYMOUTH	CA		02/21/2025		6,307		(124)			(124)		6,183	6,183			
100194651	ORLANDO	FL		02/21/2025		3,734		38			38		3,772	3,772			
100194652	CHICAGO	IL		02/21/2025		9,551		255			255		9,806	9,806			
100194654	WABENO	WI		02/21/2025		2,019		(83)			(83)		1,936	1,936			
100194655	THE VILLAGES	FL		02/21/2025		1,993		(2)			(2)		1,991	1,991			
100194656	KELSO	WA		02/21/2025		5,067		(4)			(4)		5,063	5,063			
100194657	MANCHESTER	TN		02/21/2025		10,386		167			167		10,553	10,553			
100194658	CYPRESS	TX		02/21/2025		2,934		(105)			(105)		2,829	2,829			
100194659	BELLINGHAM	WA		02/21/2025		3,189		(103)			(103)		3,086	3,086			
100194660	SURPRISE	AZ		02/21/2025		1,751		(29)			(29)		1,722	1,722			
100194661	LAKELAND	FL		02/21/2025		1,792		(64)			(64)		1,728	1,728			
100194662	ROSEMEAD	CA		02/21/2025		6,387		(46)			(46)		6,341	6,341			
100194663	MILWAUKEE	WI		02/21/2025		1,908		(45)			(45)		1,863	1,863			
100194664	LAKE COMO	NJ		02/21/2025		2,336		(63)			(63)		2,273	2,273			
100194665	ALEDO	TX		02/21/2025		3,670		(10)			(10)		3,660	3,660			
100194666	FAIR LAWN	NJ		02/21/2025		3,737		(26)			(26)		3,711	3,711			
100194667	ANCHORAGE	AK		02/21/2025		4,885		4			4		4,889	4,889			
100194668	SACRAMENTO	CA		02/21/2025		4,838		230			230		5,068	5,068			
100194669	SAN LUIS OBISPO	CA		02/21/2025		4,667		(121)			(121)		4,546	4,546			
100194670	LOS ANGELES	CA		02/21/2025		11,537		(239)			(239)		11,298	11,298			
100194671	SELBYVILLE	DE		02/21/2025		2,179		32			32		2,211	2,211			
100194672	WORTHINGTON	OH		02/21/2025		1,709		(46)			(46)		1,663	1,663			
100194674	MECHANICSBURG	PA		02/21/2025		4,264		(88)			(88)		4,176	4,176			
100194675	COLLEGE STATION	TX		02/21/2025		12,420		(56)			(56)		12,364	12,364			
100194677	WINDER	GA		02/21/2025		2,221		(43)			(43)		2,178	2,178			
100194679	PLANO	TX		02/21/2025		2,372		(5)			(5)		2,367	2,367			
100194680	PROVIDENCE VILLAGE	TX		02/21/2025		2,759		22			22		2,781	2,781			
100194681	WESTFIELD	IN		02/21/2025		14,538		(293)			(293)		14,245	14,245			
100194682	NILES	IL		02/21/2025		4,478		(127)			(127)		4,351	4,351			
100194683	ROYCE CITY	TX		02/21/2025		2,349		20			20		2,369	2,369			
100194684	WINTER GARDEN	FL		02/21/2025		2,541		(58)			(58)		2,483	2,483			
100194685	LITITZ	PA		02/21/2025		2,594		(2)			(2)		2,592	2,592			
100194686	POMONA	CA		02/21/2025		4,126		67			67		4,193	4,193			
100194687	SEMINOLE	FL		02/21/2025		6,048		372			372		6,420	6,420			
100194688	WASHINGTON	DC		02/21/2025		6,214		(64)			(64)		6,150	6,150			
100194689	SOLEDAD	CA		02/21/2025		3,460		(2)			(2)		3,458	3,458			
100194690	PHILADELPHIA	PA		02/21/2025		1,766		(21)			(21)		1,745	1,745			
100194691	DENVER	CO		02/21/2025		6,726		(104)			(104)		6,622	6,622			
100194692	RADFORD	VA		02/21/2025		1,805		(35)			(35)		1,770	1,770			
100194693	FLOWERY BRANCH	GA		02/21/2025		5,902		89			89		5,991	5,991			
100194694	MCALLEN	TX		02/21/2025		6,030		(228)			(228)		5,802	5,802			
100194695	PROSPER	TX		02/21/2025		9,602		232			232		9,834	9,834			
100194696	ODESSA	TX		02/21/2025		81,337		(327)			(327)		81,010	81,010			
100194697	TAYLORS	SC		02/21/2025		150,638		(3,749)			(3,749)		146,889	146,889			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194698	LAWRENCEVILLE	GA		02/21/2025		3,745		212			212		3,957	3,957			
100194699	LUBBOCK	TX		02/21/2025		2,272		29			29		2,301	2,301			
100194700	JACKSONVILLE	FL		02/21/2025		2,895		8			8		2,903	2,903			
100194701	ANCHORAGE	AK		02/21/2025		1,864		(13)			(13)		1,851	1,851			
100194702	SEAGOVILLE	TX		02/21/2025		26,148		(56)			(56)		26,092	26,092			
100194703	ANTLOCH	TN		02/21/2025		2,503		(43)			(43)		2,460	2,460			
100194704	JACKSONVILLE	AR		02/21/2025		1,936		(26)			(26)		1,910	1,910			
100194705	TIGARD	OR		02/21/2025		4,606		17			17		4,623	4,623			
100194706	JOSHUA TREE	CA		02/21/2025		4,129		(56)			(56)		4,073	4,073			
100194707	GREENVILLE	TX		02/21/2025		1,805		(27)			(27)		1,778	1,778			
100194708	ATLANTA	GA		02/21/2025		7,258		(89)			(89)		7,169	7,169			
100194709	GREENVILLE	TX		02/21/2025		1,649		(25)			(25)		1,624	1,624			
100194710	COLUMBIA	SC		02/21/2025		1,978		27			27		2,005	2,005			
100194711	ACWORTH	GA		02/21/2025		2,255		(79)			(79)		2,176	2,176			
100194712	WASHINGTON	DC		02/21/2025		54,343		(1,147)			(1,147)		53,196	53,196			
100194713	ANCHORAGE	AK		02/21/2025		1,734		(38)			(38)		1,696	1,696			
100194714	COLLEGE STATION	TX		02/21/2025		6,121		99			99		6,220	6,220			
100194715	SUMMIT	NJ		02/21/2025		3,883		(59)			(59)		3,824	3,824			
100194716	MIDLOTHIAN	VA		02/21/2025		2,089		36			36		2,125	2,125			
100194717	POMONA	CA		02/21/2025		3,634		(110)			(110)		3,524	3,524			
100194718	BRYAN	TX		02/21/2025		2,093							2,093	2,093			
100194719	CORVALLIS	OR		02/21/2025		17,777		(154)			(154)		17,623	17,623			
100194720	FORT WORTH	TX		02/21/2025		2,231		(15)			(15)		2,216	2,216			
100194721	HENDERSON	NV		02/21/2025		2,997		135			135		3,132	3,132			
100194722	PHILADELPHIA	PA		02/21/2025		1,781		(67)			(67)		1,714	1,714			
100194723	IRVING	TX		02/21/2025		1,840		(27)			(27)		1,813	1,813			
100194724	KATY	TX		02/21/2025		2,369		(12)			(12)		2,357	2,357			
100194725	EDINBURG	TX		02/21/2025		3,388		25			25		3,413	3,413			
100194726	SAINT CHARLES	MO		02/21/2025		38,918		281			281		39,199	39,199			
100194727	NASHVILLE	TN		02/21/2025		3,379		(40)			(40)		3,339	3,339			
100194728	OTSEGO	MN		02/21/2025		3,387		192			192		3,579	3,579			
100194729	DESTIN	FL		02/21/2025		2,849		1			1		2,850	2,850			
100194731	WYOMING	DE		02/21/2025		2,228		(19)			(19)		2,209	2,209			
100194732	BOCA RATON	FL		02/21/2025		3,740		11			11		3,751	3,751			
100194733	DOYLESBURG	PA		02/21/2025		1,893		(38)			(38)		1,855	1,855			
100194734	RIVERBANK	CA		02/21/2025		5,437		38			38		5,475	5,475			
100194735	DAVIS	CA		02/21/2025		7,571		(50)			(50)		7,521	7,521			
100194736	CUMMING	GA		02/21/2025		3,066		(53)			(53)		3,013	3,013			
100194737	TOMBALL	TX		02/21/2025		1,867		(61)			(61)		1,806	1,806			
100194738	JACKSON	NJ		02/21/2025		4,204		(62)			(62)		4,142	4,142			
100194739	MAYTOWN	PA		02/21/2025		3,286		(42)			(42)		3,244	3,244			
100194740	SUNRIVER	OR		02/21/2025		4,402		8			8		4,410	4,410			
100194741	ROUND ROCK	TX		02/21/2025		2,983		72			72		3,055	3,055			
100194742	GRANDVIEW	MO		02/21/2025		2,786		(3)			(3)		2,783	2,783			
100194743	SANFORD	NC		02/21/2025		2,500		12			12		2,512	2,512			
100194744	SANFORD	NC		02/21/2025		2,559		13			13		2,572	2,572			
100194745	MIAMI	FL		02/21/2025		3,074		(54)			(54)		3,020	3,020			
100194746	SOUTH BLOOMINGVILLE	OH		02/21/2025		2,902		(35)			(35)		2,867	2,867			
100194747	SEVERNA PARK	MD		02/21/2025		3,808		(70)			(70)		3,738	3,738			
100194748	HOUSTON	TX		02/21/2025		1,724		(38)			(38)		1,686	1,686			
100194749	SUGAR HILL	GA		02/21/2025		2,541		(22)			(22)		2,519	2,519			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194750	WHITTLER	CA		02/21/2025		6,727		(48)			(48)		6,679	6,679			
100194751	EDINBURG	TX		02/21/2025		3,439		37			37		3,476	3,476			
100194752	RICHMOND	VA		02/21/2025		2,351		(78)			(78)		2,273	2,273			
100194753	MARIETTA	GA		02/21/2025		3,579		55			55		3,634	3,634			
100194754	TORRANCE	CA		02/21/2025		7,503		(46)			(46)		7,457	7,457			
100194755	ANAHEIM	CA		02/21/2025		5,472		(76)			(76)		5,396	5,396			
100194757	KISSIMMEE	FL		02/21/2025		3,548		(8)			(8)		3,540	3,540			
100194758	CORINTH	TX		02/21/2025		2,880		(19)			(19)		2,861	2,861			
100194759	CLERMONT	FL		02/21/2025		2,293		(11)			(11)		2,282	2,282			
100194760	RIVERVIEW	FL		02/21/2025		1,768		(37)			(37)		1,731	1,731			
100194761	GLEN ALLEN	VA		02/21/2025		2,979		(56)			(56)		2,923	2,923			
100194762	NEW ORLEANS	LA		02/21/2025		3,432		(40)			(40)		3,392	3,392			
100194763	VENICE	FL		02/21/2025		2,510		53			53		2,563	2,563			
100194764	CITRUS SPRINGS	FL		02/21/2025		2,048		11			11		2,059	2,059			
100194765	CALDWELL	ID		02/21/2025		2,265		(69)			(69)		2,196	2,196			
100194766	ENGLEWOOD	NJ		02/21/2025		3,006		(34)			(34)		2,972	2,972			
100194767	AUSTIN	TX		02/21/2025		5,221		(113)			(113)		5,108	5,108			
100194768	JEFFERSON	GA		02/21/2025		2,669		126			126		2,795	2,795			
100194769	STUART	FL		02/21/2025		2,841		(59)			(59)		2,782	2,782			
100194770	STOCKTON	CA		02/21/2025		4,532		244			244		4,776	4,776			
100194771	PENSACOLA	FL		02/21/2025		2,049		1			1		2,050	2,050			
100194772	VISALIA	CA		02/21/2025		3,226		69			69		3,295	3,295			
100194773	MCDONOUGH	GA		02/21/2025		2,181		98			98		2,279	2,279			
100194774	LAKELAND	FL		02/21/2025		2,022		(39)			(39)		1,983	1,983			
100194776	WILLINGBORO	NJ		02/21/2025		1,776		(48)			(48)		1,728	1,728			
100194777	CHICAGO	IL		02/21/2025		3,916		83			83		3,999	3,999			
100194778	JACKSONVILLE	FL		02/21/2025		1,698		(25)			(25)		1,673	1,673			
100194779	SAN ANTONIO	TX		02/21/2025		2,651		(61)			(61)		2,590	2,590			
100194781	FORNEY	TX		02/21/2025		2,267		(5)			(5)		2,262	2,262			
100194782	ROWLETT	TX		02/21/2025		2,481		(61)			(61)		2,420	2,420			
100194783	BURIEN	WA		02/21/2025		1,820		(46)			(46)		1,774	1,774			
100194784	MODESTO	CA		02/21/2025		2,090		(43)			(43)		2,047	2,047			
100194785	SACRAMENTO	CA		02/21/2025		4,828		(57)			(57)		4,771	4,771			
100194786	DAWSONVILLE	GA		02/21/2025		2,997		25			25		3,022	3,022			
100194787	WARDEN	WA		02/21/2025		2,326		(23)			(23)		2,303	2,303			
100194788	SAN ANTONIO	TX		02/21/2025		2,654		(20)			(20)		2,634	2,634			
100194789	MOSCOW	ID		02/21/2025		2,060		(28)			(28)		2,032	2,032			
100194790	COLLETTSVILLE	NC		02/21/2025		4,630		(93)			(93)		4,537	4,537			
100194791	STEPHENSON	VA		02/21/2025		6,155		67			67		6,222	6,222			
100194792	SAINT LOUIS	MO		02/21/2025		1,992		(56)			(56)		1,936	1,936			
100194793	HOUSTON	TX		02/21/2025		8,563		130			130		8,693	8,693			
100194794	CAPE CORAL	FL		02/21/2025		3,877		(29)			(29)		3,848	3,848			
100194795	HOUSTON	TX		02/21/2025		3,583		75			75		3,658	3,658			
100194796	DENVER	CO		02/21/2025		4,409		5			5		4,414	4,414			
100194797	TAMPA	FL		02/21/2025		1,927		(35)			(35)		1,892	1,892			
100194798	SEVIERVILLE	TN		02/21/2025		3,844		88			88		3,932	3,932			
100194799	DENTON	TX		02/21/2025		1,815		(27)			(27)		1,788	1,788			
100194800	CEDAR ISLAND	NC		02/21/2025		2,580		(60)			(60)		2,520	2,520			
100194801	HOUSTON	TX		02/21/2025		2,294		31			31		2,325	2,325			
100194802	CROWN POINT	IN		02/21/2025		1,809		(62)			(62)		1,747	1,747			
100194803	WASILIA	AK		02/21/2025		2,141		5			5		2,146	2,146			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194804	SPOKANE	WA		02/21/2025		3,099		9			9		3,108	3,108			
100194805	GLENDALE	AZ		02/21/2025		2,023		(20)			(20)		2,003	2,003			
100194806	BIRMINGHAM	AL		02/21/2025		2,210		(22)			(22)		2,188	2,188			
100194807	POTTSBORO	TX		02/21/2025		5,262		(96)			(96)		5,166	5,166			
100194808	CARLISLE	PA		02/21/2025		3,254		(46)			(46)		3,208	3,208			
100194809	LITTLE ROCK	AR		02/21/2025		1,855		(33)			(33)		1,822	1,822			
100194810	ANGLER	NC		02/21/2025		2,881		96			96		2,977	2,977			
100194811	STUART	FL		02/21/2025		3,245		52			52		3,297	3,297			
100194812	WILLIS	TX		02/21/2025		2,602		22			22		2,624	2,624			
100194813	FATE	TX		02/21/2025		1,969		(11)			(11)		1,958	1,958			
100194814	TUCSON	AZ		02/21/2025		1,928		(35)			(35)		1,893	1,893			
100194815	HUMBLE	TX		02/21/2025		2,294		31			31		2,325	2,325			
100194816	AZUSA	CA		02/21/2025		5,994		46			46		6,040	6,040			
100194817	JEFFERSON	LA		02/21/2025		1,998		(62)			(62)		1,936	1,936			
100194818	VAIL	AZ		02/21/2025		2,595		145			145		2,740	2,740			
100194819	EPHRATA	WA		02/21/2025		2,552		(32)			(32)		2,520	2,520			
100194820	PORT CHARLOTTE	FL		02/21/2025		1,960		28			28		1,988	1,988			
100194821	LARGO	FL		02/21/2025		2,159		5			5		2,164	2,164			
100194822	COLORADO SPRINGS	CO		02/21/2025		3,032		(36)			(36)		2,996	2,996			
100194823	RALEIGH	NC		02/21/2025		3,630		180			180		3,810	3,810			
100194824	JACKSON	NJ		02/21/2025		4,479		16			16		4,495	4,495			
100194825	LOWA CITY	IA		02/21/2025		1,943		(35)			(35)		1,908	1,908			
100194826	LUBBOCK	TX		02/21/2025		3,835		(38)			(38)		3,797	3,797			
100194828	OCALA	FL		02/21/2025		2,152		45			45		2,197	2,197			
100194829	OCALA	FL		02/21/2025		2,123		47			47		2,170	2,170			
100194830	SAN DIEGO	CA		02/21/2025		9,197		125			125		9,322	9,322			
100194831	SPARKS	NV		02/21/2025		3,548		104			104		3,652	3,652			
100194832	WESTFIELD	IN		02/21/2025		1,915		(21)			(21)		1,894	1,894			
100195068	RINCON	GA		02/24/2025		2,369		89			89		2,458	2,458			
100195069	SUNSET BEACH	NC		02/24/2025		2,017		(63)			(63)		1,954	1,954			
100195070	JONESBOROUGH	TN		02/24/2025		1,717		124			124		1,841	1,841			
100195071	CHICAGO	IL		02/24/2025		1,148		(22)			(22)		1,126	1,126			
100195072	PENSACOLA	FL		02/24/2025		1,668		136			136		1,804	1,804			
100195073	OKLAHOMA CITY	OK		02/24/2025		2,038		74			74		2,112	2,112			
100195074	KERNERSVILLE	NC		02/24/2025		1,907		141			141		2,048	2,048			
100195075	SPRING	TX		02/24/2025		1,806		170			170		1,976	1,976			
100195076	PANAMA CITY	FL		02/24/2025		1,256		(17)			(17)		1,239	1,239			
100195077	WAKEFIELD	MA		02/24/2025		1,425		(38)			(38)		1,387	1,387			
100195078	INDIANAPOLIS	IN		02/24/2025		1,110		12			12		1,122	1,122			
100195079	CANANDAIGUA	NY		02/24/2025		1,255		(12)			(12)		1,243	1,243			
100195080	MOORHEAD	MN		02/24/2025		21,294		460			460		21,754	21,754			
100195081	STONECREST	GA		02/24/2025		1,437		6			6		1,443	1,443			
100195082	INWOOD	WV		02/24/2025		1,445		(66)			(66)		1,379	1,379			
100195083	HOLIDAY	FL		02/24/2025		1,152		(2)			(2)		1,150	1,150			
100195084	FORT WORTH	TX		02/24/2025		9,428		44			44		9,472	9,472			
100195085	PHILADELPHIA	PA		02/24/2025		1,089		6			6		1,095	1,095			
100195086	HUNTSVILLE	AL		02/24/2025		16,516		(523)			(523)		15,993	15,993			
100195087	SAN ANTONIO	TX		02/24/2025		2,081		193			193		2,274	2,274			
100195089	HICKORY	NC		02/24/2025		1,790		31			31		1,821	1,821			
100195090	ROSEMOUNT	MN		02/24/2025		207,556		(3,337)		35		(3,372)	204,184	203,978		(206)	(206)
100195091	ALACHUA	FL		02/24/2025		1,831		7			7		1,838	1,838			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195092	INWOOD	WV		02/24/2025		5,521		(233)			(233)		5,288	5,288			
100195093	ANTIOCH	TN		02/24/2025		1,482		(64)			(64)		1,418	1,418			
100195094	GRAPEVINE	TX		02/24/2025		8,476		(268)			(268)		8,208	8,208			
100195095	ATLANTA	GA		02/24/2025		1,738		(16)			(16)		1,722	1,722			
100195096	SANFORD	ME		02/24/2025		1,938		(93)			(93)		1,845	1,845			
100195097	FAYETTEVILLE	AR		02/24/2025		2,111		(31)			(31)		2,080	2,080			
100195099	GENEVA	IL		02/24/2025		1,697		(54)			(54)		1,643	1,643			
100195100	SHERMAN	TX		02/24/2025		1,881		(25)			(25)		1,856	1,856			
100195101	MESQUITE	TX		02/24/2025		1,929		(1)			(1)		1,928	1,928			
100195102	GLASTONBURY	CT		02/24/2025		5,309		(64)			(64)		5,245	5,245			
100195103	SANTA ROSA BEACH	FL		02/24/2025		3,501		(79)			(79)		3,422	3,422			
100195104	SOUTH SAINT PAUL	MN		02/24/2025		1,698		(26)			(26)		1,672	1,672			
100195105	BRYAN	TX		02/24/2025		1,981		(65)			(65)		1,916	1,916			
100195106	RINCON	GA		02/24/2025		1,810		(26)			(26)		1,784	1,784			
100195107	HOUSTON	TX		02/24/2025		1,858		(31)			(31)		1,827	1,827			
100195108	SHERMAN	TX		02/24/2025		105,926		7,915			7,915		113,841	113,841			
100195109	MORTON GROVE	IL		02/24/2025		2,134		(67)			(67)		2,067	2,067			
100195110	ROYSE CITY	TX		02/24/2025		1,647		(33)			(33)		1,614	1,614			
100195111	ALLENTOWN	PA		02/24/2025		1,295		(63)			(63)		1,232	1,232			
100195112	WAKE FOREST	NC		02/24/2025		2,015		17			17		2,032	2,032			
100195113	NORTH LAS VEGAS	NV		02/24/2025		3,000		338			338		3,338	3,338			
100195114	SOUTHERN PINES	NC		02/24/2025		1,865		(42)			(42)		1,823	1,823			
100195115	FRESNO	TX		02/24/2025		2,213		166			166		2,379	2,379			
100195116	MYRTLE BEACH	SC		02/24/2025		2,346		239			239		2,585	2,585			
100195118	PLANO	TX		02/24/2025		5,124		(125)			(125)		4,999	4,999			
100195119	GEORGETOWN	TX		02/24/2025		1,757		(67)			(67)		1,690	1,690			
100195120	GLENSIDE	PA		02/24/2025		1,980		(7)			(7)		1,973	1,973			
100195121	SANFORD	NC		02/24/2025		2,061		(79)			(79)		1,982	1,982			
100195122	INDIANAPOLIS	IN		02/24/2025		1,757		(49)			(49)		1,708	1,708			
100195123	HAW RIVER	NC		02/24/2025		2,019		9			9		2,028	2,028			
100195124	GROVE CITY	OH		02/24/2025		1,626		(54)			(54)		1,572	1,572			
100195125	KENNESAW	GA		02/24/2025		2,094		(35)			(35)		2,059	2,059			
100195127	MEMPHIS	TN		02/24/2025		10,132		(221)			(221)		9,911	9,911			
100195128	TUCKER	GA		02/24/2025		1,947		(33)			(33)		1,914	1,914			
100195129	RIDLEY PARK	PA		02/24/2025		2,772		(79)			(79)		2,693	2,693			
100195130	CASA GRANDE	AZ		02/24/2025		1,708		(69)			(69)		1,639	1,639			
100195131	CHARLOTTE	NC		02/24/2025		1,994		(27)			(27)		1,967	1,967			
100195132	REDDING	CA		02/24/2025		1,954		(34)			(34)		1,920	1,920			
100195133	CARTERSVILLE	GA		02/24/2025		1,960		(41)			(41)		1,919	1,919			
100195134	CENTERTON	AR		02/24/2025		2,611							2,611	2,611			
100195135	ANACONDA	MT		02/24/2025		5,424		(13)			(13)		5,411	5,411			
100195136	REDDING	CA		02/24/2025		1,803		(63)			(63)		1,740	1,740			
100195137	DOWNINGTOWN	PA		02/24/2025		48,969		1			1		48,970	48,970			
100195138	MELISSA	TX		02/24/2025		2,079		(51)			(51)		2,028	2,028			
100195139	VAN ALSTYNE	TX		02/24/2025		2,034		(21)			(21)		2,013	2,013			
100195140	LEANDER	TX		02/24/2025		1,810		(68)			(68)		1,742	1,742			
100195141	HOLLY SPRINGS	NC		02/24/2025		2,965		(40)			(40)		2,925	2,925			
100195142	PRINCETON	TX		02/24/2025		1,924		(43)			(43)		1,881	1,881			
100195144	UNION CITY	GA		02/24/2025		2,248		66			66		2,314	2,314			
100195145	CELINA	TX		02/24/2025		2,072		(36)			(36)		2,036	2,036			
100195146	FRANKLIN	GA		02/24/2025		1,968		(43)			(43)		1,925	1,925			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195147	PALM COAST	FL		02/24/2025		2,065		(11)			(11)		2,054	2,054			
100195148	ANNA	TX		02/24/2025		2,275		(48)			(48)		2,227	2,227			
100195149	ORANGE PARK	FL		02/24/2025		1,899		(72)			(72)		1,827	1,827			
100195150	CLEARWATER	FL		02/24/2025		2,180		(68)			(68)		2,112	2,112			
100195151	MYRTLE BEACH	SC		02/24/2025		2,490		235			235		2,725	2,725			
100195153	DURHAM	NC		02/24/2025		3,924		(120)			(120)		3,804	3,804			
100195154	WINCHESTER	VA		02/24/2025		2,588		49			49		2,637	2,637			
100195155	ROUND ROCK	TX		02/24/2025		3,788		(136)			(136)		3,652	3,652			
100195157	MORRISVILLE	NC		02/24/2025		2,277		(3)			(3)		2,274	2,274			
100195158	THE COLONY	TX		02/24/2025		2,006		(68)			(68)		1,938	1,938			
100195159	NAPERVILLE	IL		02/24/2025		7,239		(41)			(41)		7,198	7,198			
100195160	TUCKER	GA		02/24/2025		3,769							3,769	3,769			
100195161	HARDEEVILLE	SC		02/24/2025		2,062		(71)			(71)		1,991	1,991			
100195162	BALTIMORE	MD		02/24/2025		2,021		(69)			(69)		1,952	1,952			
100195163	WEST VALLEY CITY	UT		02/24/2025		2,063		(48)			(48)		2,015	2,015			
100195164	COLORADO SPRINGS	CO		02/24/2025		2,127		(45)			(45)		2,082	2,082			
100195165	KILLEEN	TX		02/24/2025		1,944		(65)			(65)		1,879	1,879			
100195167	WESTAMPTON	NJ		02/24/2025		292,517		(10,131)			(10,131)		282,386	282,386			
100195169	RALEIGH	NC		02/24/2025		2,690							2,690	2,690			
100195170	COLUMBUS	OH		02/24/2025		2,265		(28)			(28)		2,237	2,237			
100195171	FUQUAY VARINA	NC		02/24/2025		2,236		(34)			(34)		2,202	2,202			
100195173	CATONSVILLE	MD		02/24/2025		3,311		10			10		3,321	3,321			
100195175	FAYETTEVILLE	AR		02/24/2025		2,569		(42)			(42)		2,527	2,527			
100195176	PRESCOTT VALLEY	AZ		02/24/2025		2,054		(38)			(38)		2,016	2,016			
100195177	HENRICO	VA		02/24/2025		2,465		(72)			(72)		2,393	2,393			
100195178	CLERMONT	FL		02/24/2025		2,184		(60)			(60)		2,124	2,124			
100195179	COLORADO SPRINGS	CO		02/24/2025		3,992		50			50		4,042	4,042			
100195180	WESTAMPTON	NJ		02/24/2025		2,201		(66)			(66)		2,135	2,135			
100195181	BREINIGSVILLE	PA		02/24/2025		2,765		271			271		3,036	3,036			
100195183	FORT WORTH	TX		02/24/2025		2,038		(80)			(80)		1,958	1,958			
100195184	WEST CHESTER	PA		02/24/2025		2,090		(46)			(46)		2,044	2,044			
100195185	RALEIGH	NC		02/24/2025		1,996		(81)			(81)		1,915	1,915			
100195186	MELISSA	TX		02/24/2025		2,395		(38)			(38)		2,357	2,357			
100195187	INDIANAPOLIS	IN		02/24/2025		2,455		(61)			(61)		2,394	2,394			
100195188	ARDMORE	PA		02/24/2025		2,643		(15)			(15)		2,628	2,628			
100195189	PRINCETON	TX		02/24/2025		2,432		(30)			(30)		2,402	2,402			
100195190	GLASSBORO	NJ		02/24/2025		2,268		(65)			(65)		2,203	2,203			
100195191	AUSTIN	TX		02/24/2025		2,336		(32)			(32)		2,304	2,304			
100195192	ANTIOCH	TN		02/24/2025		2,383		(48)			(48)		2,335	2,335			
100195193	STEPHENS CITY	VA		02/24/2025		3,088		(96)			(96)		2,992	2,992			
100195194	HENDERSON	NV		02/24/2025		2,054		(81)			(81)		1,973	1,973			
100195195	LAS VEGAS	NV		02/24/2025		3,018		266			266		3,284	3,284			
100195196	LAWRENCEVILLE	GA		02/24/2025		2,777		117			117		2,894	2,894			
100195197	METHUEN	MA		02/24/2025		2,517		(84)			(84)		2,433	2,433			
100195198	LAWRENCEVILLE	GA		02/24/2025		2,728		99			99		2,827	2,827			
100195199	NORTH MYRTLE BEACH	SC		02/24/2025		2,300		(73)			(73)		2,227	2,227			
100195200	EDMOND	OK		02/24/2025		2,364		(48)			(48)		2,316	2,316			
100195201	GUYTON	GA		02/24/2025		4,734		(34)			(34)		4,700	4,700			
100195202	GARBERVILLE	CA		02/24/2025		4,735		(113)			(113)		4,622	4,622			
100195203	BAKERSFIELD	CA		02/24/2025		2,312		(59)			(59)		2,253	2,253			
100195204	BLUE ROCK	OH		02/24/2025		2,221		(41)			(41)		2,180	2,180			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195205	WESTAMPTON	NJ		02/24/2025		178,527		(8,325)			(8,325)		170,202	170,202			
100195206	BRENTWOOD	CA		02/24/2025		2,695		(90)			(90)		2,605	2,605			
100195207	RALEIGH	NC		02/24/2025		17,375		(220)			(220)		17,155	17,155			
100195208	HYATTSVILLE	MD		02/24/2025		3,646		56			56		3,702	3,702			
100195209	GLASSBORO	NJ		02/24/2025		14,897		(374)			(374)		14,523	14,523			
100195210	CANOGA PARK	CA		02/24/2025		2,777		(60)			(60)		2,717	2,717			
100195211	WESTAMPTON	NJ		02/24/2025		2,123		(91)			(91)		2,032	2,032			
100195212	CHAPEL HILL	NC		02/24/2025		2,284		(36)			(36)		2,248	2,248			
100195213	FORT MYERS	FL		02/24/2025		2,728		55			55		2,783	2,783			
100195214	FORT MYERS	FL		02/24/2025		2,647		74			74		2,721	2,721			
100195215	STAR	ID		02/24/2025		2,448		(17)			(17)		2,431	2,431			
100195216	LINCOLNSHIRE	IL		02/24/2025		2,822		(49)			(49)		2,773	2,773			
100195217	CONWAY	SC		02/24/2025		2,596		4			4		2,600	2,600			
100195218	SOUTH PLAINFIELD	NJ		02/24/2025		2,688		3			3		2,691	2,691			
100195219	CHARLOTTESVILLE	VA		02/24/2025		2,866		(61)			(61)		2,805	2,805			
100195220	LIVINGSTON	CA		02/24/2025		2,566		(47)			(47)		2,519	2,519			
100195221	PORT SAINT LUCIE	FL		02/24/2025		2,008		(55)			(55)		1,953	1,953			
100195222	AMBLER	PA		02/24/2025		12,913		(421)			(421)		12,492	12,436		(56)	(56)
100195223	YAKIMA	WA		02/24/2025		2,594		(31)			(31)		2,563	2,563			
100195224	SAVANNAH	GA		02/24/2025		2,603		(23)			(23)		2,580	2,580			
100195225	ANNA	TX		02/24/2025		2,487		(45)			(45)		2,442	2,442			
100195226	SUPPLY	NC		02/24/2025		2,463		(62)			(62)		2,401	2,401			
100195227	MAPLETON	UT		02/24/2025		2,228		(93)			(93)		2,135	2,135			
100195228	CELINA	TX		02/24/2025		10,753		(44)			(44)		10,709	10,709			
100195229	FRESNO	CA		02/24/2025		2,393		(64)			(64)		2,329	2,329			
100195230	LOGAN	UT		02/24/2025		2,187		(86)			(86)		2,101	2,101			
100195232	KANSAS CITY	MO		02/24/2025		2,471		(53)			(53)		2,418	2,418			
100195233	LAS VEGAS	NV		02/24/2025		2,327		(74)			(74)		2,253	2,253			
100195234	HOOKSETT	NH		02/24/2025		2,966		(53)			(53)		2,913	2,913			
100195235	MIDDLETOWN	DE		02/24/2025		2,827		29			29		2,856	2,856			
100195236	DORAVILLE	GA		02/24/2025		3,330		(41)			(41)		3,289	3,289			
100195237	PLANO	TX		02/24/2025		2,786		(46)			(46)		2,740	2,740			
100195239	CAPE MAY	NJ		02/24/2025		2,958		43			43		3,001	3,001			
100195240	GOODYEAR	AZ		02/24/2025		2,906		33			33		2,939	2,939			
100195241	PLEASANT HILL	MO		02/24/2025		2,797		(29)			(29)		2,768	2,768			
100195242	MOUNT DORA	FL		02/24/2025		3,770		(90)			(90)		3,680	3,680			
100195243	MUNDELEIN	IL		02/24/2025		3,327		326			326		3,653	3,653			
100195244	ROSWELL	GA		02/24/2025		2,579		(67)			(67)		2,512	2,512			
100195245	LAKE ARROWHEAD	CA		02/24/2025		2,803		(40)			(40)		2,763	2,763			
100195246	THORNTON	NH		02/24/2025		3,561		(102)			(102)		3,459	3,459			
100195248	DUMONT	NJ		02/24/2025		2,614		(81)			(81)		2,533	2,533			
100195249	SAINT GEORGE	UT		02/24/2025		2,915		(26)			(26)		2,889	2,889			
100195250	METAIRIE	LA		02/24/2025		2,823		(94)			(94)		2,729	2,729			
100195251	HERMITAGE	TN		02/24/2025		2,894		(49)			(49)		2,845	2,845			
100195252	SHORELINE	WA		02/24/2025		2,956		(38)			(38)		2,918	2,918			
100195253	HOUSTON	TX		02/24/2025		2,993		(21)			(21)		2,972	2,972			
100195255	AUSTIN	TX		02/24/2025		2,819		26			26		2,845	2,845			
100195256	TOBYHANNA	PA		02/24/2025		2,565		(72)			(72)		2,493	2,493			
100195257	GLEN BURNIE	MD		02/24/2025		3,096		(74)			(74)		3,022	3,022			
100195258	MESQUITE	NV		02/24/2025		3,052		(21)			(21)		3,031	3,031			
100195259	WINCHESTER	VA		02/24/2025		3,249		71			71		3,320	3,320			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195260	LAKE MARY	FL		02/24/2025		2,702		(72)			(72)		2,630	2,630			
100195261	PIKESVILLE	MD		02/24/2025		2,636		(116)			(116)		2,520	2,520			
100195262	PORTLAND	OR		02/24/2025		3,225		18			18		3,243	3,243			
100195263	ANTELOPE	CA		02/24/2025		3,048		(31)			(31)		3,017	3,017			
100195264	LAWRENCEVILLE	GA		02/24/2025		3,178		8			8		3,186	3,186			
100195265	RALEIGH	NC		02/24/2025		3,090		(32)			(32)		3,058	3,058			
100195266	FRISCO	TX		02/24/2025		2,723		(47)			(47)		2,676	2,676			
100195267	MANTECA	CA		02/24/2025		149,089		(4,431)			(4,431)		144,658	144,658			
100195268	GRAVOIS MILLS	MO		02/24/2025		2,583		(59)			(59)		2,524	2,524			
100195269	COROLLA	NC		02/24/2025		3,046		(91)			(91)		2,955	2,955			
100195270	LENEXA	KS		02/24/2025		2,995		(27)			(27)		2,968	2,968			
100195271	LAS VEGAS	NV		02/24/2025		2,976		(80)			(80)		2,896	2,896			
100195272	KENT	WA		02/24/2025		2,958		(80)			(80)		2,878	2,878			
100195273	WASHINGTON	DC		02/24/2025		54,157		(695)			(695)		53,462	53,462			
100195275	COLONIAL BEACH	VA		02/24/2025		2,918		(85)			(85)		2,833	2,833			
100195276	FOLSOM	CA		02/24/2025		3,450		(76)			(76)		3,374	3,374			
100195277	MANTECA	CA		02/24/2025		3,337		(2)			(2)		3,335	3,335			
100195278	CAMERON	MT		02/24/2025		6,126		(105)			(105)		6,021	6,021			
100195279	OXNARD	CA		02/24/2025		7,207		(150)			(150)		7,057	7,057			
100195280	FREEPORT	FL		02/24/2025		3,117		(83)			(83)		3,034	3,034			
100195281	LITTLETON	CO		02/24/2025		3,619		86			86		3,705	3,705			
100195282	BELMONT	NC		02/24/2025		4,032		59			59		4,091	4,091			
100195283	CHICAGO	IL		02/24/2025		5,053		(145)			(145)		4,908	4,908			
100195284	CAPE CORAL	FL		02/24/2025		3,393		(54)			(54)		3,339	3,339			
100195285	HOWELL	NJ		02/24/2025		3,360		(87)			(87)		3,273	3,273			
100195286	ELLIJAY	GA		02/24/2025		5,685		(190)			(190)		5,495	5,495			
100195287	MARLBOROUGH	MA		02/24/2025		3,670		4			4		3,674	3,674			
100195288	OVERLAND PARK	KS		02/24/2025		3,549		(59)			(59)		3,490	3,490			
100195289	BOZEMAN	MT		02/24/2025		3,528		(53)			(53)		3,475	3,475			
100195290	BRADENTON	FL		02/24/2025		3,366		(84)			(84)		3,282	3,282			
100195291	NORTH MIAMI BEACH	FL		02/24/2025		3,304		(123)			(123)		3,181	3,181			
100195292	MONUMENT	CO		02/24/2025		4,308		409			409		4,717	4,717			
100195293	VAN ALSTYNE	TX		02/24/2025		498,793		(18,575)			(18,575)		480,218	480,218			
100195294	ANCHORAGE	AK		02/24/2025		7,780		(105)			(105)		7,675	7,675			
100195295	INDIO	CA		02/24/2025		3,400		(47)			(47)		3,353	3,353			
100195296	SILVER SPRING	MD		02/24/2025		3,943		(118)			(118)		3,825	3,825			
100195298	MILLCREEK	UT		02/24/2025		3,569		(119)			(119)		3,450	3,450			
100195299	VENTNOR CITY	NJ		02/24/2025		4,809		28			28		4,837	4,837			
100195300	ENGLEWOOD	CO		02/24/2025		3,712		(67)			(67)		3,645	3,645			
100195301	FORT MILL	SC		02/24/2025		3,717		(109)			(109)		3,608	3,608			
100195303	PORT ST JOE	FL		02/24/2025		4,280		(31)			(31)		4,249	4,249			
100195305	STERLING	VA		02/24/2025		3,888		30			30		3,918	3,918			
100195306	OREM	UT		02/24/2025		3,803		(50)			(50)		3,753	3,753			
100195307	SNEADS FERRY	NC		02/24/2025		361,572		(7,503)			(7,503)		354,069	354,069			
100195308	FLAGSTAFF	AZ		02/24/2025		4,069		(42)			(42)		4,027	4,027			
100195309	RIVERSIDE	CA		02/24/2025		3,857		(114)			(114)		3,743	3,743			
100195310	POULSBO	WA		02/24/2025		4,675		(77)			(77)		4,598	4,598			
100195311	KAMAS	UT		02/24/2025		4,879		(106)			(106)		4,773	4,773			
100195312	DEDHAM	MA		02/24/2025		4,125		(53)			(53)		4,072	4,072			
100195313	PORT TOWNSEND	WA		02/24/2025		4,099		(37)			(37)		4,062	4,062			
100195314	LAKEWOOD	WA		02/24/2025		3,386		(133)			(133)		3,253	3,253			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195315	PASO ROBLES	CA		02/24/2025		4,059		(51)			(51)		4,008	4,008			
100195316	TOPTON	NC		02/24/2025		4,773		(75)			(75)		4,698	4,698			
100195317	MODESTO	CA		02/24/2025		3,754		(129)			(129)		3,625	3,625			
100195319	WOBURN	MA		02/24/2025		4,098		(117)			(117)		3,981	3,981			
100195320	NAGS HEAD	NC		02/24/2025		3,892		(124)			(124)		3,768	3,768			
100195321	MONUMENT	CO		02/24/2025		3,929		(135)			(135)		3,794	3,794			
100195322	WEYMOUTH	MA		02/24/2025		4,897		(50)			(50)		4,847	4,847			
100195323	VALLEJO	CA		02/24/2025		5,056		(126)			(126)		4,930	4,930			
100195324	DAWSONVILLE	GA		02/24/2025		4,828		(51)			(51)		4,777	4,777			
100195325	MORGAN HILL	CA		02/24/2025		4,112		(176)			(176)		3,936	3,936			
100195326	BAR HARBOR	ME		02/24/2025		4,503		(134)			(134)		4,369	4,369			
100195327	THOMPSONVILLE	MI		02/24/2025		4,650		(118)			(118)		4,532	4,532			
100195328	LOS ANGELES	CA		02/24/2025		36,606		(953)			(953)		35,653	35,653			
100195330	HOLLYWOOD	FL		02/24/2025		5,159		82			82		5,241	5,241			
100195331	MANSON	WA		02/24/2025		217,871		(3,287)			(3,287)		214,584	214,584			
100195332	NEEDHAM	MA		02/24/2025		5,033		(60)			(60)		4,973	4,973			
100195333	SARASOTA	FL		02/24/2025		4,488		89			89		4,577	4,577			
100195335	SAN LUIS OBISPO	CA		02/24/2025		5,730		39			39		5,769	5,769			
100195338	MIAMI	FL		02/24/2025		6,659		632			632		7,291	7,291			
100195339	SANTA CLARA	CA		02/24/2025		6,622		(108)			(108)		6,514	6,514			
100195340	MILILANI	HI		02/24/2025		5,605		(147)			(147)		5,458	5,458			
100195341	WEST YARMOUTH	MA		02/24/2025		14,206		51			51		14,257	14,257			
100195343	NORTH BETHESDA	MD		02/24/2025		5,872		67			67		5,939	5,939			
100195344	PROVIDENCE	RI		02/24/2025		6,001		(158)			(158)		5,843	5,843			
100195346	SAN DIEGO	CA		02/24/2025		6,305		(82)			(82)		6,223	6,223			
100195347	DENVER	CO		02/24/2025		6,503		93			93		6,596	6,596			
100195349	PHILADELPHIA	PA		02/24/2025		7,605		(130)			(130)		7,475	7,475			
100195351	MIAMI	FL		02/24/2025		1,782		(44)			(44)		1,738	1,738			
100195352	CLARKSVILLE	TN		02/24/2025		1,998		(5)			(5)		1,993	1,993			
100195353	SOUTH LAKE TAHOE	CA		02/24/2025		3,997		(84)			(84)		3,913	3,913			
100195354	OWENSBORO	KY		02/24/2025		3,367		(25)			(25)		3,342	3,342			
100195355	HARVEST	AL		02/24/2025		1,647		(48)			(48)		1,599	1,599			
100195356	STAMFORD	CT		02/24/2025		6,755		(5)			(5)		6,750	6,750			
100195357	PIONEER	CA		02/24/2025		1,990		(47)			(47)		1,943	1,943			
100195358	PANAMA CITY BEACH	FL		02/24/2025		3,321		(113)			(113)		3,208	3,208			
100195360	POMONA	CA		02/24/2025		3,924		(87)			(87)		3,837	3,837			
100195361	MARANA	AZ		02/24/2025		5,732		824			824		6,556	6,556			
100195362	LAKELAND	FL		02/24/2025		2,073		(61)			(61)		2,012	2,012			
100195363	THE VILLAGES	FL		02/24/2025		1,846		(62)			(62)		1,784	1,784			
100195364	PANAMA CITY	FL		02/24/2025		4,334		(85)			(85)		4,249	4,249			
100195365	WESLEY CHAPEL	FL		02/24/2025		3,785		(69)			(69)		3,716	3,716			
100195366	PALM BAY	FL		02/24/2025		28,130		(858)			(858)		27,272	27,272			
100195367	PORT SAINT JOE	FL		02/24/2025		2,741		(62)			(62)		2,679	2,679			
100195368	PONDERAY	ID		02/24/2025		6,087		(128)			(128)		5,959	5,959			
100195369	KNOX	IN		02/24/2025		5,173		(151)			(151)		5,022	5,022			
100195370	HYANNIS	MA		02/24/2025		2,870		(109)			(109)		2,761	2,761			
100195371	JASPER	GA		02/24/2025		1,935		(62)			(62)		1,873	1,873			
100195372	BLUE RIDGE	GA		02/24/2025		3,372		(85)			(85)		3,287	3,287			
100195373	OCALA	FL		02/24/2025		2,825		250			250		3,075	3,075			
100195374	TRENTON	GA		02/24/2025		1,897		(60)			(60)		1,837	1,837			
100195376	HARBOR SPRINGS	MI		02/24/2025		1,766		(67)			(67)		1,699	1,699			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195377	STAR	ID		02/24/2025		2,767		316			316		3,083	3,083			
100195378	BERLIN	MD		02/24/2025		6,712		(95)			(95)		6,617	6,617			
100195379	CALABASH	NC		02/24/2025		1,578		(59)			(59)		1,519	1,519			
100195380	STETSON	ME		02/24/2025		1,856		(52)			(52)		1,804	1,804			
100195381	BALTIMORE	MD		02/24/2025		2,365		(47)			(47)		2,318	2,318			
100195382	LELAND	NC		02/24/2025		28,126		(1,048)			(1,048)		27,078	27,078			
100195384	WILMINGTON	NC		02/24/2025		5,822		(133)			(133)		5,689	5,689			
100195385	NEW BERN	NC		02/24/2025		3,306		388			388		3,694	3,694			
100195386	WHITE CLOUD	MI		02/24/2025		1,964		(28)			(28)		1,936	1,936			
100195387	MAPLEWOOD	MN		02/24/2025		2,024		(49)			(49)		1,975	1,975			
100195388	BOLIVIA	NC		02/24/2025		2,014		23			23		2,037	2,037			
100195389	WEXFORD	PA		02/24/2025		1,771		(58)			(58)		1,713	1,713			
100195390	FERNLEY	NV		02/24/2025		2,764		247			247		3,011	3,011			
100195391	SEVIERVILLE	TN		02/24/2025		5,564		(85)			(85)		5,479	5,479			
100195392	LAS VEGAS	NV		02/24/2025		3,494		50			50		3,544	3,544			
100195393	LAS VEGAS	NV		02/24/2025		4,030		415			415		4,445	4,445			
100195394	HENDERSON	NV		02/24/2025		3,333		155			155		3,488	3,488			
100195395	CANADENSIS	PA		02/24/2025		8,972		(208)			(208)		8,764	8,764			
100195396	NORTH LAS VEGAS	NV		02/24/2025		2,813		308			308		3,121	3,121			
100195397	ROEBUCK	SC		02/24/2025		1,609		(60)			(60)		1,549	1,549			
100195398	CHARLESTON	SC		02/24/2025		3,697		(39)			(39)		3,658	3,658			
100195400	CONWAY	SC		02/24/2025		1,518		(12)			(12)		1,506	1,506			
100195401	AUSTIN	TX		02/24/2025		3,813		(100)			(100)		3,713	3,713			
100195402	SAINT GEORGE	UT		02/24/2025		3,637		(134)			(134)		3,503	3,503			
100195403	MYRTLE BEACH	SC		02/24/2025		4,061		367			367		4,428	4,428			
100195404	DALLAS	TX		02/24/2025		35,885		(412)			(412)		35,473	35,473			
100195406	BERKELEY SPRINGS	WV		02/24/2025		1,993		(74)			(74)		1,919	1,919			
100195407	LILLIAN	AL		02/24/2025		3,745		(38)			(38)		3,707	3,707			
100195408	CLAREMONT	CA		02/24/2025		5,852		(101)			(101)		5,751	5,751			
100195409	LURAY	VA		02/24/2025		3,301		(63)			(63)		3,238	3,238			
100195410	DENVER	CO		02/24/2025		2,530		235			235		2,765	2,765			
100195411	PERRIS	CA		02/24/2025		7,235		388			388		7,623	7,623			
100195412	TRACY	CA		02/24/2025		3,056		283			283		3,339	3,339			
100195413	MONUMENT	CO		02/24/2025		2,422		148			148		2,570	2,570			
100195414	HAMPTON	VA		02/24/2025		1,703		(32)			(32)		1,671	1,671			
100195415	OCEAN VIEW	DE		02/24/2025		3,888		419			419		4,307	4,307			
100195416	OJAI	CA		02/24/2025		2,418		18			18		2,436	2,436			
100195417	PLAINVILLE	CT		02/24/2025		1,284		(21)			(21)		1,263	1,263			
100195418	OCALA	FL		02/24/2025		1,607		109			109		1,716	1,716			
100195419	JUPITER	FL		02/24/2025		6,655		(238)			(238)		6,417	6,417			
100195420	OCALA	FL		02/24/2025		2,622		243			243		2,865	2,865			
100195421	NAPLES	FL		02/24/2025		3,135		172			172		3,307	3,307			
100195422	SARASOTA	FL		02/24/2025		3,258		189			189		3,447	3,447			
100195423	SARASOTA	FL		02/24/2025		4,420		124			124		4,544	4,544			
100195424	DAHLONEGA	GA		02/24/2025		2,309		116			116		2,425	2,425			
100195425	DAHLONEGA	GA		02/24/2025		29,357		1,421			1,421		30,778	30,778			
100195426	SAINT AUGUSTINE	FL		02/24/2025		7,551		439			439		7,990	7,990			
100195427	NORTH PALM BEACH	FL		02/24/2025		1,995		(16)			(16)		1,979	1,979			
100195428	WEST PALM BEACH	FL		02/24/2025		1,700		17			17		1,717	1,717			
100195429	DARIEN	GA		02/24/2025		1,427		12			12		1,439	1,439			
100195430	WESTFIELD	IN		02/24/2025		1,378		(55)			(55)		1,323	1,323			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195431	PLAINFIELD	IL		02/24/2025		1,578		(37)			(37)		1,541	1,541			
100195432	LACOMBE	LA		02/24/2025		9,179		138			138		9,317	9,317			
100195433	MORGANTON	GA		02/24/2025		4,194		64			64		4,258	4,258			
100195434	SMITHFIELD	NC		02/24/2025		1,788		141			141		1,929	1,929			
100195437	EATONTON	GA		02/24/2025		4,098		87			87		4,185	4,185			
100195438	APEX	NC		02/24/2025		2,375		220			220		2,595	2,595			
100195439	HICKORY	NC		02/24/2025		1,366		(17)			(17)		1,349	1,349			
100195440	CHARLOTTE	NC		02/24/2025		2,141		179			179		2,320	2,320			
100195441	ANGIER	NC		02/24/2025		1,994		165			165		2,159	2,159			
100195442	ASHEVILLE	NC		02/24/2025		1,408		(8)			(8)		1,400	1,400			
100195443	SURF CITY	NJ		02/24/2025		4,890		(48)			(48)		4,842	4,842			
100195444	OKLAHOMA CITY	OK		02/24/2025		1,642		76			76		1,718	1,718			
100195445	MORRISTOWN	TN		02/24/2025		34,471		(917)			(917)		33,554	33,554			
100195446	GREENBACKVILLE	VA		02/24/2025		85,955		(3,242)			(3,242)		82,713	82,713			
100195447	ELKINS PARK	PA		02/24/2025		4,035		(12)			(12)		4,023	4,023			
100195448	GALLATIN	TN		02/24/2025		1,370		(28)			(28)		1,342	1,342			
100195449	SAN ANTONIO	TX		02/24/2025		3,385		213			213		3,598	3,598			
100195450	HOUSTON	TX		02/24/2025		1,958		128			128		2,086	2,086			
100195451	OCEAN CITY	NJ		02/24/2025		3,507		120			120		3,627	3,627			
100195452	DAPHNE	AL		02/24/2025		3,523		191			191		3,714	3,714			
100195453	FORT WORTH	TX		02/24/2025		2,243		150			150		2,393	2,393			
100195454	VAIL	AZ		02/24/2025		2,844		242			242		3,086	3,086			
100195455	MADISON	AL		02/24/2025		1,892		94			94		1,986	1,986			
100195456	OWENS CROSS ROADS	AL		02/24/2025		1,971		98			98		2,069	2,069			
100195457	QUEEN CREEK	AZ		02/24/2025		4,515		463			463		4,978	4,978			
100195458	DALLAS	TX		02/24/2025		1,252		(34)			(34)		1,218	1,218			
100195459	PHOENIX	AZ		02/24/2025		3,766		182			182		3,948	3,948			
100195460	WINCHESTER	CA		02/24/2025		3,530		250			250		3,780	3,780			
100195461	ARVADA	CO		02/24/2025		3,923		430			430		4,353	4,353			
100195462	STOCKTON	CA		02/24/2025		4,251		436			436		4,687	4,687			
100195463	COMMERCE CITY	CO		02/24/2025		4,064		416			416		4,480	4,480			
100195464	ROSEVILLE	CA		02/24/2025		3,614		196			196		3,810	3,810			
100195465	MOUNTAIN HOUSE	CA		02/24/2025		5,570		497			497		6,067	6,067			
100195466	JURUPA VALLEY	CA		02/24/2025		4,365		238			238		4,603	4,603			
100195467	HOMESTEAD	FL		02/24/2025		3,507		343			343		3,850	3,850			
100195468	PARRISH	FL		02/24/2025		3,160		221			221		3,381	3,381			
100195469	PANAMA CITY	FL		02/24/2025		2,201		147			147		2,348	2,348			
100195470	WINCHESTER	CA		02/24/2025		4,167		278			278		4,445	4,445			
100195471	HOLTVILLE	CA		02/24/2025		2,398		(16)			(16)		2,382	2,382			
100195472	DAWSONVILLE	GA		02/24/2025		3,466		261			261		3,727	3,727			
100195473	LAKE WORTH	FL		02/24/2025		3,843		311			311		4,154	4,154			
100195474	BUFORD	GA		02/24/2025		3,486		369			369		3,855	3,855			
100195475	BUFORD	GA		02/24/2025		3,028		235			235		3,263	3,263			
100195476	JEFFERSON	GA		02/24/2025		2,485		211			211		2,696	2,696			
100195477	CARTERSVILLE	GA		02/24/2025		3,059		217			217		3,276	3,276			
100195478	LAWRENCEVILLE	GA		02/24/2025		1,963		19			19		1,982	1,982			
100195479	GUYTON	GA		02/24/2025		2,923		159			159		3,082	3,082			
100195480	BUFORD	GA		02/24/2025		2,814		153			153		2,967	2,967			
100195481	ACWORTH	GA		02/24/2025		2,808		152			152		2,960	2,960			
100195482	BETHLEHEM	GA		02/24/2025		1,989		137			137		2,126	2,126			
100195483	SAVANNAH	GA		02/24/2025		2,584		168			168		2,752	2,752			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195484	LOMBARD	IL		02/24/2025		3,543		252			252		3,795	3,795			
100195485	CLINTON	MD		02/24/2025		3,081		167			167		3,248	3,248			
100195486	SMITHFIELD	NC		02/24/2025		1,995		204			204		2,199	2,199			
100195487	SHERRILLS FORD	NC		02/24/2025		2,631		148			148		2,779	2,779			
100195488	STATESVILLE	NC		02/24/2025		3,010		201			201		3,211	3,211			
100195489	FUQUAY VARINA	NC		02/24/2025		2,669		146			146		2,815	2,815			
100195490	MONROE	NC		02/24/2025		6,628		360			360		6,988	6,988			
100195491	BOLIVIA	NC		02/24/2025		51,944		3,666			3,666		55,610	55,610			
100195492	DALLAS	NC		02/24/2025		5,591		387			387		5,978	5,978			
100195493	WINTERVILLE	NC		02/24/2025		1,609		80			80		1,689	1,689			
100195494	SANFORD	NC		02/24/2025		3,748		240			240		3,988	3,988			
100195495	HICKORY	NC		02/24/2025		2,264		118			118		2,382	2,382			
100195497	FERNLEY	NV		02/24/2025		7,315		488			488		7,803	7,803			
100195498	HENDERSON	NV		02/24/2025		3,201		184			184		3,385	3,385			
100195499	FERNLEY	NV		02/24/2025		7,370		491			491		7,861	7,861			
100195500	OKLAHOMA CITY	OK		02/24/2025		1,645		82			82		1,727	1,727			
100195501	SPARKS	NV		02/24/2025		3,754		245			245		3,999	3,999			
100195502	HARMONY	PA		02/24/2025		2,324		130			130		2,454	2,454			
100195503	HARMONY	PA		02/24/2025		2,190		120			120		2,310	2,310			
100195504	WHITE HOUSE	TN		02/24/2025		2,663		145			145		2,808	2,808			
100195505	LEBANON	TN		02/24/2025		4,721		278			278		4,999	4,999			
100195506	GOOSE CREEK	SC		02/24/2025		2,767		247			247		3,014	3,014			
100195507	FORT WORTH	TX		02/24/2025		2,233		189			189		2,422	2,422			
100195508	NEW BRAUNFELS	TX		02/24/2025		2,154		181			181		2,335	2,335			
100195509	HOCKLEY	TX		02/24/2025		5,798		361			361		6,159	6,159			
100195510	MAGNOLIA	TX		02/24/2025		2,145		158			158		2,303	2,303			
100195511	HOUSTON	TX		02/24/2025		2,233		156			156		2,389	2,389			
100195512	BULVERDE	TX		02/24/2025		11,507		796			796		12,303	12,303			
100195513	SHERMAN	TX		02/24/2025		1,949		116			116		2,065	2,065			
100195514	COLLEGE STATION	TX		02/24/2025		2,336		125			125		2,461	2,461			
100195515	ROYSE CITY	TX		02/24/2025		2,271		118			118		2,389	2,389			
100195516	FULSHEAR	TX		02/24/2025		1,940		154			154		2,094	2,094			
100195517	FRESNO	TX		02/24/2025		2,034		103			103		2,137	2,137			
100195518	ROSENBERG	TX		02/24/2025		15,520		1,007			1,007		16,527	16,527			
100195519	BULVERDE	TX		02/24/2025		2,878		187			187		3,065	3,065			
100195520	SHERMAN	TX		02/24/2025		2,031		100			100		2,131	2,131			
100195521	SHERMAN	TX		02/24/2025		69,320		3,564	16		3,548		72,868	72,807		(61)	(61)
100195522	EDINBURG	TX		02/24/2025		1,245		(21)			(21)		1,224	1,224			
100195523	PROVO	UT		02/24/2025		24,259		1,540			1,540		25,799	25,799			
100195524	WINCHESTER	VA		02/24/2025		2,762		150			150		2,912	2,912			
100195525	MUKILTEO	WA		03/27/2025		425,160		(13,840)			(13,840)		411,320	411,320			
100195526	WAILUKU	HI		03/27/2025		2,476		(73)			(73)		2,403	2,403			
100195529	SANTA CLARITA (VALENCIA AREA)	CA		03/27/2025		23,060		(815)			(815)		22,245	22,245			
100195530	GRANADA HILLS	CA		03/27/2025		6,345		(98)			(98)		6,247	6,247			
100195531	LOGANVILLE	GA		03/27/2025		5,153		(90)			(90)		5,063	5,063			
100195532	CARSON CITY	NV		03/27/2025		3,359		(93)			(93)		3,266	3,266			
100195533	APOPKA	FL		03/27/2025		3,192		(84)			(84)		3,108	3,108			
100195534	PACIFIC BEACH	WA		03/27/2025		3,285		(116)			(116)		3,169	3,169			
100195535	ALBUQUERQUE	NM		03/27/2025		987		(20)			(20)		967	967			
100195537	ALBUQUERQUE	NM		03/27/2025		985		(18)			(18)		967	967			
100195542	OAKLAND	CA		03/27/2025		6,247		(183)			(183)		6,064	6,064			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195545	ORANGE	CA		03/27/2025		6,009		(193)			(193)		5,816	5,816			
100195546	FORT WORTH	TX		03/27/2025		11,314		(539)			(539)		10,775	10,775			
100195547	TUCSON	AZ		03/27/2025		1,733		(67)			(67)		1,666	1,666			
100195548	MACOMB	MI		03/27/2025		3,082		(128)			(128)		2,954	2,954			
100195551	DORAL	FL		03/27/2025		19,681		(342)			(342)		19,339	19,339			
100195553	FORT WORTH	TX		03/27/2025		1,193		(44)			(44)		1,149	1,149			
100195554	CYPRESS	CA		02/24/2025		4,031		(120)			(120)		3,911	3,911			
100195555	LUBBOCK	TX		02/24/2025		1,133		20			20		1,153	1,153			
100195557	LOS ANGELES	CA		02/24/2025		7,125		(223)			(223)		6,902	6,902			
100195561	GAINESVILLE	FL		02/24/2025		962		(46)			(46)		916	916			
100195562	HALETHORPE	MD		02/24/2025		2,404		28			28		2,432	2,432			
100195564	STRASBURG	VA		02/24/2025		1,090		(14)			(14)		1,076	1,076			
100195565	SILVER SPRING	MD		02/24/2025		3,043		(57)			(57)		2,986	2,986			
100195566	LEES SUMMIT	MO		02/24/2025		1,312		(45)			(45)		1,267	1,267			
100195567	HOUSTON	TX		02/24/2025		478		(21)			(21)		457	457			
100195568	RICHLAND	WA		02/24/2025		2,461		(50)			(50)		2,411	2,411			
100195570	INDIANAPOLIS	IN		02/24/2025		913		(18)			(18)		895	895			
100195571	CARMICHAELS	PA		02/24/2025		1,213		(6)			(6)		1,207	1,207			
100195572	INVERNESS	FL		02/24/2025		9,598		76			76		9,674	9,674			
100195573	MODESTO	CA		02/24/2025		1,303		(62)			(62)		1,241	1,241			
100195574	PALMDALE	CA		02/24/2025		2,604		(22)			(22)		2,582	2,582			
100195575	LOS ANGELES	CA		02/24/2025		5,704		(29)			(29)		5,675	5,675			
100195577	RIVERSIDE	CA		02/24/2025		3,909		(123)			(123)		3,786	3,786			
100195578	BILLINGS	MT		02/24/2025		2,712		(128)			(128)		2,584	2,584			
100195579	BAKERSFIELD	CA		02/24/2025		1,633		(36)			(36)		1,597	1,597			
100195580	MAUMELLE	AR		02/24/2025		1,626		(77)			(77)		1,549	1,549			
100195581	LAREDO	TX		02/24/2025		1,075		(40)			(40)		1,035	1,035			
100195583	ODESSA	TX		02/24/2025		1,473		(17)			(17)		1,456	1,456			
100195585	CATONSVILLE	MD		02/24/2025		1,843		(12)			(12)		1,831	1,831			
100195586	CLARKSBURG	WV		02/24/2025		902		(25)			(25)		877	877			
100195588	NORWALK	CA		02/24/2025		1,378		(66)			(66)		1,312	1,312			
100195589	LAS VEGAS	NV		02/24/2025		2,816		(24)			(24)		2,792	2,792			
100195591	RIVERSIDE	CA		02/24/2025		2,098		(93)			(93)		2,005	2,005			
100195593	HAMPTON	VA		02/24/2025		954		(22)			(22)		932	932			
100195595	ROSLINDALE	MA		02/24/2025		3,642		(155)			(155)		3,487	3,487			
100195597	AURORA	CO		02/24/2025		3,156		18			18		3,174	3,174			
100195599	APPLETON	WI		02/24/2025		694		(27)			(27)		667	667			
100195600	MIDDLEFIELD	OH		02/24/2025		1,134		(54)			(54)		1,080	1,080			
100195601	NEW KENSINGTON	PA		02/24/2025		833		(12)			(12)		821	821			
100195602	BAKERSFIELD	CA		02/24/2025		877		(35)			(35)		842	842			
100195604	UNIVERSITY HEIGHTS	OH		02/24/2025		1,216		13			13		1,229	1,229			
100195607	CHICKASHA	OK		02/24/2025		1,066		(23)			(23)		1,043	1,043			
100195609	ADDISON	IL		02/24/2025		2,119		(24)			(24)		2,095	2,095			
100195610	SALINAS	CA		02/24/2025		3,924		(104)			(104)		3,820	3,820			
100195612	BAKERSFIELD	CA		02/24/2025		1,516		10			10		1,526	1,526			
100195613	KISSIMMEE	FL		02/24/2025		3,292		47			47		3,339	3,339			
100195614	BALTIMORE	MD		02/24/2025		2,071		9			9		2,080	2,080			
100195616	LOS ANGELES	CA		02/24/2025		3,464		(165)			(165)		3,299	3,299			
100195617	NEW ORLEANS	LA		02/24/2025		766		(33)			(33)		733	733			
100195618	SCOTTSDALE	AZ		02/24/2025		4,184		(189)			(189)		3,995	3,995			
100195619	DESERT HOT SPRINGS	CA		02/24/2025		1,389		(27)			(27)		1,362	1,362			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195620	SAINT LOUIS	MO		02/24/2025		614		(16)			(16)		598	598			
100195621	MIAMI	FL		02/24/2025		3,259		(87)			(87)		3,172	3,172			
100195623	COLUMBIA	SC		02/24/2025		2,075		33			33		2,108	2,108			
100195624	PALMDALE	CA		02/24/2025		2,541		(109)			(109)		2,432	2,432			
100195625	WASHOE VALLEY	NV		02/24/2025		4,373		(208)			(208)		4,165	4,165			
100195626	LANCASTER	CA		02/24/2025		1,457		(69)			(69)		1,388	1,388			
100195627	AUBURN	IN		02/24/2025		1,549		(74)			(74)		1,475	1,475			
100195628	GAITHERSBURG	MD		02/24/2025		1,324		(28)			(28)		1,296	1,296			
100195630	CORONA	CA		02/24/2025		3,898		(81)			(81)		3,817	3,817			
100195631	JUPITER	FL		02/24/2025		11,816		(341)			(341)		11,475	11,475			
100195632	AGOURA HILLS	CA		02/24/2025		2,957		(90)			(90)		2,867	2,867			
100195633	HAMPTON	GA		02/24/2025		1,304		(62)			(62)		1,242	1,242			
100195634	FORT WORTH	TX		02/24/2025		2,376		(74)			(74)		2,302	2,302			
100195635	DOWNEY	CA		02/24/2025		4,736		(226)			(226)		4,510	4,510			
100195636	SAN DIEGO	CA		02/24/2025		4,114		(58)			(58)		4,056	4,056			
100195637	HOUSTON	TX		02/24/2025		5,746		(274)			(274)		5,472	5,472			
100195638	DAYTON	TX		02/24/2025		166,079		(7,909)			(7,909)		158,170	158,170			
100195639	SAN DIMAS	CA		02/24/2025		31,458		(837)			(837)		30,621	30,621			
100195640	WEST PALM BEACH	FL		02/24/2025		5,924		(168)			(168)		5,756	5,756			
100195641	LOS ANGELES	CA		02/24/2025		5,687		(187)			(187)		5,500	5,500			
100195642	AUSTIN	TX		02/24/2025		7,462		28			28		7,490	7,490			
100195643	RIALTO	CA		02/24/2025		2,992		(53)			(53)		2,939	2,939			
100195644	GOODYEAR	AZ		02/24/2025		2,041		(97)			(97)		1,944	1,944			
100195645	OMAHA	NE		02/24/2025		11,473		(464)			(464)		11,009	11,009			
100195646	WHEATON	MD		02/24/2025		2,356		(11)			(11)		2,345	2,345			
100195647	WHEELING	IL		02/24/2025		3,296		(59)			(59)		3,237	3,237			
100195649	SAN BERNARDINO	CA		02/24/2025		1,921		(47)			(47)		1,874	1,874			
100195650	RIVERSIDE	CA		02/24/2025		3,551		(99)			(99)		3,452	3,452			
100195651	BUFORD	GA		02/24/2025		34,356		(1,636)			(1,636)		32,720	32,720			
100195653	MODESTO	CA		02/24/2025		1,802		(78)			(78)		1,724	1,724			
100195654	HOUSTON	TX		02/24/2025		936		(45)			(45)		891	891			
100195656	PHOENIX	AZ		02/24/2025		5,405		(175)			(175)		5,230	5,230			
100195657	FORT WAYNE	IN		02/24/2025		2,716		(56)			(56)		2,660	2,660			
100195658	MARLBOROUGH	MA		02/24/2025		5,353		(110)			(110)		5,243	5,243			
100195659	PHOENIX	AZ		02/24/2025		8,499		(82)			(82)		8,417	8,417			
100195660	WINTER PARK	FL		02/24/2025		5,807		(235)			(235)		5,572	5,572			
100195661	BUFORD	GA		02/24/2025		1,779		(85)			(85)		1,694	1,694			
100195664	MIAMI	FL		02/24/2025		15,955		(362)			(362)		15,593	15,593			
100195665	CAPE CORAL	FL		02/24/2025		2,537		(104)			(104)		2,433	2,433			
100195666	FONTANA	CA		02/24/2025		3,763		(90)			(90)		3,673	3,673			
100195667	SAN TAN VALLEY	AZ		02/24/2025		6,162		(127)			(127)		6,035	6,035			
100195668	FLORENCE	OR		02/24/2025		7,742		(64)			(64)		7,678	7,678			
100195669	CONYERS	GA		02/24/2025		622		(30)			(30)		592	592			
100195670	ESSEX	MD		02/24/2025		1,735		(41)			(41)		1,694	1,694			
100195671	RIVERSIDE	CA		02/24/2025		2,460		(45)			(45)		2,415	2,415			
100195672	CARROLLTON	TX		02/24/2025		1,653		(2)			(2)		1,651	1,651			
100195673	LOS ANGELES	CA		02/24/2025		10,185		(277)			(277)		9,908	9,908			
100195674	COMPTON	CA		02/24/2025		5,816		(85)			(85)		5,731	5,731			
100195675	KATY	TX		02/24/2025		3,104		30			30		3,134	3,134			
100195676	WOODLAND HILLS	CA		02/24/2025		6,683		(223)			(223)		6,460	6,460			
100195677	CRANSTON	RI		02/24/2025		3,849		(73)			(73)		3,776	3,776			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195678	TUSCUMBIA	AL		02/24/2025		(1,446)							(1,446)	(1,446)			
100195679	MIAMI	FL		02/24/2025		9,789		(131)			(131)		9,658	9,658			
100195681	HUMBLE	TX		02/24/2025		668		(32)			(32)		636	636			
100195682	HARLINGEN	TX		02/24/2025		638		(36)			(36)		602	602			
100197487	WINTER GARDEN	FL		02/26/2025		6,372		117			117		6,489	6,489			
100197488	GRAHAM	NC		02/26/2025		2,239		140			140		2,379	2,379			
100197489	KAILUA KONA	HI		02/26/2025		14,992		116			116		15,108	15,108			
100197490	APEX	NC		02/26/2025		2,927		(103)			(103)		2,824	2,824			
100197491	SCOTTSDALE	AZ		02/26/2025		2,803		(76)			(76)		2,727	2,727			
100197492	GONZALES	CA		02/26/2025		4,206		(124)			(124)		4,082	4,082			
100197493	ALAMEDA	CA		02/26/2025		2,858		(17)			(17)		2,841	2,841			
100197494	JENKINTOWN	PA		02/26/2025		3,581		(69)			(69)		3,512	3,512			
100197495	CHICAGO	IL		02/26/2025		1,402		(51)			(51)		1,351	1,351			
100197496	COOS BAY	OR		02/26/2025		1,491		(52)			(52)		1,439	1,439			
100197497	SNOHOMISH	WA		02/26/2025		5,931		(147)			(147)		5,784	5,784			
100197499	PALM DESERT	CA		02/26/2025		3,309		29			29		3,338	3,338			
100197500	ALLENTOWN	NJ		02/26/2025		2,901		(46)			(46)		2,855	2,855			
100197501	WOODLAND	CA		02/26/2025		2,440		(9)			(9)		2,431	2,431			
100197502	VERONA	NJ		02/26/2025		4,519		(55)			(55)		4,464	4,464			
100197503	ORANGE	CA		02/26/2025		2,885		60			60		2,945	2,945			
100197504	VERNON	CT		02/26/2025		5,034		(143)			(143)		4,891	4,891			
100197505	MOUNT VERNON	WA		02/26/2025		3,611		(114)			(114)		3,497	3,497			
100197506	SHREVEPORT	LA		02/26/2025		1,259		(41)			(41)		1,218	1,218			
100197507	EASTVALE	CA		02/26/2025		4,561		(47)			(47)		4,514	4,514			
100197508	CHICAGO	IL		02/26/2025		1,417		(38)			(38)		1,379	1,379			
100197509	NORTH BEND	WA		02/26/2025		3,043		(53)			(53)		2,990	2,990			
100197510	GLEN ELLYN	IL		02/26/2025		1,609		(52)			(52)		1,557	1,557			
100197511	WOODSTOCK	NY		02/26/2025		3,469		(94)			(94)		3,375	3,375			
100197512	HOUSTON	TX		02/26/2025		55,012		(2,334)			(2,334)		52,678	52,678			
100197513	PARAMUS	NJ		02/26/2025		3,187		(92)			(92)		3,095	3,095			
100197514	LABELLE	FL		02/26/2025		1,611		(47)			(47)		1,564	1,564			
100197515	ROCKDALE	IL		02/26/2025		1,425		(2)			(2)		1,423	1,423			
100197516	SEATTLE	WA		02/26/2025		3,982		(38)			(38)		3,944	3,944			
100197517	SOUTH ORANGE	NJ		02/26/2025		5,329		50			50		5,379	5,379			
100197518	JOHNSTOWN	CO		02/26/2025		2,781		160			160		2,941	2,941			
100197519	NIKISKI	AK		02/26/2025		2,925		(15)			(15)		2,910	2,910			
100197520	SWEDESBORO	NJ		02/26/2025		1,283		(34)			(34)		1,249	1,249			
100197521	CAMANO ISLAND	WA		02/26/2025		3,859		(92)			(92)		3,767	3,767			
100197522	JONESBORO	GA		02/26/2025		1,113		(29)			(29)		1,084	1,084			
100197523	BOSTON	MA		02/26/2025		2,567		(68)			(68)		2,499	2,499			
100197524	BODEGA BAY	CA		02/26/2025		3,335		(95)			(95)		3,240	3,240			
100197526	JOHNSTOWN	PA		02/26/2025		7,924		(302)			(302)		7,622	7,622			
100197527	MONTCLAIR	NJ		02/26/2025		6,160		(85)			(85)		6,075	6,075			
100197529	GLOUCESTER	MA		02/26/2025		3,720		(102)			(102)		3,618	3,618			
100197530	ST CHARLES	IL		02/26/2025		3,635		(170)			(170)		3,465	3,465			
100197531	CYPRESS	TX		02/26/2025		1,930		(50)			(50)		1,880	1,880			
100197532	ELK GROVE	CA		02/26/2025		3,661		(12)			(12)		3,649	3,649			
100197533	ALBANY	OR		02/26/2025		3,081		(104)			(104)		2,977	2,977			
100197534	LITTLE ELM	TX		02/26/2025		2,307		(52)			(52)		2,255	2,255			
100197535	VALLEJO	CA		02/26/2025		2,637		93			93		2,730	2,730			
100197536	CENTER TUFTONBORO	NH		02/26/2025		1,931		(72)			(72)		1,859	1,859			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197537	BROCKTON	MA		02/26/2025		2,010		(21)			(21)		1,989	1,989			
100197538	JERSEY CITY	NJ		02/26/2025		3,861		(73)			(73)		3,788	3,788			
100197539	MANAHAWKIN	NJ		02/26/2025		1,589		(62)			(62)		1,527	1,527			
100197541	BEND	OR		02/26/2025		4,917		(35)			(35)		4,882	4,882			
100197542	BROOKPARK	OH		02/26/2025		1,110		(23)			(23)		1,087	1,087			
100197543	LOS BANOS	CA		02/26/2025		4,265		15			15		4,280	4,280			
100197544	BUSHKILL	PA		02/26/2025		1,595		(61)			(61)		1,534	1,534			
100197545	NEWARK	NJ		02/26/2025		2,791		(47)			(47)		2,744	2,744			
100197546	WEST MIFFLIN	PA		02/26/2025		1,159		(54)			(54)		1,105	1,105			
100197548	FORT EDWARD	NY		02/26/2025		941		(47)			(47)		894	894			
100197549	BOISE	ID		02/26/2025		2,341		24			24		2,365	2,365			
100197550	ROCKFORD	IL		02/26/2025		3,197		(137)			(137)		3,060	3,060			
100197551	PUYALLUP	WA		02/26/2025		1,878		(53)			(53)		1,825	1,825			
100197552	PALM SPRINGS	CA		02/26/2025		3,051		(85)			(85)		2,966	2,966			
100197553	LIVERPOOL	NY		02/26/2025		1,688		(64)			(64)		1,624	1,624			
100197554	NORTH LAS VEGAS	NV		02/26/2025		3,818		(75)			(75)		3,743	3,743			
100197555	BEND	OR		02/26/2025		2,809		1			1		2,810	2,810			
100197556	SANDUSKY	OH		02/26/2025		1,350		(37)			(37)		1,313	1,313			
100197557	SCHAUMBURG	IL		02/26/2025		1,346		(47)			(47)		1,299	1,299			
100197558	POST FALLS	ID		02/26/2025		2,267		2			2		2,269	2,269			
100197559	CASA GRANDE	AZ		02/26/2025		2,084		(7)			(7)		2,077	2,077			
100197560	BRISTOL	CT		02/26/2025		1,675		(46)			(46)		1,629	1,629			
100197561	MINNEAPOLIS	MN		02/26/2025		2,218		(75)			(75)		2,143	2,143			
100197562	PORT CLINTON	OH		02/26/2025		1,850		(52)			(52)		1,798	1,798			
100197563	OCEAN CITY	MD		02/26/2025		4,671		(148)			(148)		4,523	4,523			
100197564	MARYSVILLE	WA		02/26/2025		2,928		(29)			(29)		2,899	2,899			
100197565	BOISE	ID		02/26/2025		1,822		(59)			(59)		1,763	1,763			
100197566	HOUSTON	TX		02/26/2025		2,156		(62)			(62)		2,094	2,094			
100197568	STANDISH	ME		02/26/2025		3,848		(158)			(158)		3,690	3,690			
100197569	BOSTON	MA		02/26/2025		4,927		(31)			(31)		4,896	4,896			
100197570	SAN DIEGO	CA		02/26/2025		3,974		(129)			(129)		3,845	3,845			
100197571	POCONO LAKE	PA		02/26/2025		959		(42)			(42)		917	917			
100197572	KATY	TX		02/26/2025		1,836		(23)			(23)		1,813	1,813			
100197573	ORO VALLEY	AZ		02/26/2025		1,982		(82)			(82)		1,900	1,900			
100197574	INDIO	CA		02/26/2025		109,418		(4,168)			(4,168)		105,250	105,250			
100197575	HOUSTON	TX		02/26/2025		11,159		(385)			(385)		10,774	10,774			
100197576	HIGH POINT	NC		02/26/2025		1,640		(55)			(55)		1,585	1,585			
100197577	JOSHUA TREE	CA		02/26/2025		2,054		(86)			(86)		1,968	1,968			
100197578	EDGEWATER	MD		02/26/2025		1,945		(32)			(32)		1,913	1,913			
100197579	STOCKTON	CA		02/26/2025		3,792		(74)			(74)		3,718	3,718			
100197580	JACKSONVILLE	FL		02/26/2025		2,012		(43)			(43)		1,969	1,969			
100197581	WEST HARTFORD	CT		02/26/2025		1,676		(68)			(68)		1,608	1,608			
100197582	THOMASVILLE	GA		02/26/2025		77,235		(2,235)			(2,235)		75,000	75,000			
100197583	NAPA	CA		02/26/2025		7,259		(29)			(29)		7,230	7,230			
100197584	WEST LAFAYETTE	IN		02/26/2025		2,171		(26)			(26)		2,145	2,145			
100197585	FAYETTEVILLE	GA		02/26/2025		1,433		(40)			(40)		1,393	1,393			
100197586	MARYSVILLE	WA		02/26/2025		3,114		(56)			(56)		3,058	3,058			
100197587	ANAHEIM	CA		02/26/2025		3,423		(155)			(155)		3,268	3,268			
100197588	BLAINE	TN		02/26/2025		1,291		8			8		1,299	1,299			
100197589	JERSEY CITY	NJ		02/26/2025		5,652		(55)			(55)		5,597	5,597			
100197590	NASHUA	NH		02/26/2025		2,349		(41)			(41)		2,308	2,308			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197591	RAYNHAM	MA		02/26/2025		1,934		(40)			(40)		1,894	1,894			
100197594	SCOTTSDALE	AZ		02/26/2025		2,390		(55)			(55)		2,335	2,335			
100197595	ALBUQUERQUE	NM		02/26/2025		2,112		(70)			(70)		2,042	2,042			
100197596	JACKSONS GAP	AL		02/26/2025		4,018		(134)			(134)		3,884	3,884			
100197597	GARFIELD	NJ		02/26/2025		2,932		(60)			(60)		2,872	2,872			
100197599	FAIRFIELD	CA		02/26/2025		1,703		(54)			(54)		1,649	1,649			
100197600	EASTVALE	CA		02/26/2025		3,280		(78)			(78)		3,202	3,202			
100197601	CHATTANOOGA	TN		02/26/2025		2,418		(109)			(109)		2,309	2,309			
100197602	REYNOLDSBURG	OH		02/26/2025		2,635		(24)			(24)		2,611	2,611			
100197603	WHITE PLAINS	NY		02/26/2025		3,285		(38)			(38)		3,247	3,247			
100197604	BLUE RIDGE	GA		02/26/2025		2,727		(161)			(161)		2,566	2,566			
100197605	NORTH BERGEN	NJ		02/26/2025		1,584		(12)			(12)		1,572	1,572			
100197606	GREAT FALLS	VA		02/26/2025		46,700		(1,826)			(1,826)		44,874	44,874			
100197607	STATEN ISLAND	NY		02/26/2025		3,928		(270)			(270)		3,658	3,658			
100197608	WEST BABYLON	NY		02/26/2025		4,091		(55)			(55)		4,036	4,036			
100197610	BROOKLYN	NY		02/26/2025		112,517		(2,238)			(2,238)		110,279	110,279			
100197612	ESCONDIDO	CA		02/26/2025		3,398		(153)			(153)		3,245	3,245			
100197613	SCOTTSDALE	AZ		02/26/2025		2,170		(58)			(58)		2,112	2,112			
100197615	NORTHRIDGE	CA		02/26/2025		7,401		(160)			(160)		7,241	7,241			
100197617	LOS ANGELES	CA		02/26/2025		3,440		(101)			(101)		3,339	3,339			
100197618	FORT WORTH	TX		02/26/2025		1,698		(37)			(37)		1,661	1,661			
100197619	NORWALK	CA		02/26/2025		2,967		(134)			(134)		2,833	2,833			
100197620	GREER	SC		02/26/2025		12,565		(132)			(132)		12,433	12,433			
100197621	AUBURN	WA		02/26/2025		2,893		(95)			(95)		2,798	2,798			
100197623	WHITTIER	CA		02/26/2025		81,435		898			898		82,333	82,333			
100197624	MELBOURNE	FL		02/26/2025		6,063		(78)			(78)		5,985	5,985			
100197625	CAMDEN	NJ		02/26/2025		934		(28)			(28)		906	906			
100197626	LONG BEACH	CA		02/26/2025		1,784		(37)			(37)		1,747	1,747			
100197629	PORTSMOUTH	VA		02/26/2025		988		(34)			(34)		954	954			
100197630	BRONX	NY		02/26/2025		4,701		(169)			(169)		4,532	4,532			
100197631	CHICAGO	IL		02/26/2025		1,305		(58)			(58)		1,247	1,247			
100197632	KATY	TX		02/26/2025		4,330		(154)			(154)		4,176	4,176			
100197633	PENNSAUKEN	NJ		02/26/2025		3,361		(18)			(18)		3,343	3,343			
100197634	LITTLE ELM	TX		02/26/2025		2,118		(53)			(53)		2,065	2,065			
100197635	FRISCO	TX		02/26/2025		9,704		(407)			(407)		9,297	9,297			
100197636	HOLLYWOOD	FL		02/26/2025		3,406		(169)			(169)		3,237	3,237			
100197637	NORTH CHESTERFIELD	VA		02/26/2025		1,704		(96)			(96)		1,608	1,608			
100197638	MONROE TOWNSHIP	NJ		02/26/2025		14,395		(504)			(504)		13,891	13,891			
100197639	ALBANY	NY		02/26/2025		2,877		(102)			(102)		2,775	2,775			
100197640	LOS ANGELES	CA		02/26/2025		3,201		(133)			(133)		3,068	3,068			
100197641	BELLFLOWER	CA		02/26/2025		5,879		(284)			(284)		5,595	5,595			
100197643	ORANGE	CT		02/26/2025		3,775		(98)			(98)		3,677	3,677			
100197644	NORTH HOLLYWOOD	CA		02/26/2025		7,551		(201)			(201)		7,350	7,350			
100197645	CALUMET CITY	IL		02/26/2025		736		(49)			(49)		687	687			
100197646	HILLSIDE	NJ		02/26/2025		2,287		(103)			(103)		2,184	2,184			
100197647	NORTH PORT	FL		02/26/2025		1,678		(14)			(14)		1,664	1,664			
100197649	PORTLAND	OR		02/26/2025		6,854		(171)			(171)		6,683	6,683			
100197650	OLD MONROE	MO		02/26/2025		16,613		(602)			(602)		16,011	16,011			
100197651	KERNVILLE	CA		02/26/2025		1,683		(36)			(36)		1,647	1,647			
100197652	VAL VERDE	CA		02/26/2025		2,886		(94)			(94)		2,792	2,792			
100197653	GUNNISON	CO		02/26/2025		3,422		(97)			(97)		3,325	3,325			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197656	SPRING GROVE	IL		02/26/2025		1,539		(79)			(79)		1,460	1,460			
100197657	WOODBURY	NJ		02/26/2025		1,012		(76)			(76)		936	936			
100197658	CUTLER BAY	FL		02/26/2025		4,562		(129)			(129)		4,433	4,433			
100197659	PIKESVILLE	MD		02/26/2025		1,149		(52)			(52)		1,097	1,097			
100197660	PROSPER	TX		02/26/2025		4,373		(77)			(77)		4,296	4,296			
100197664	JOHNSTOWN	NY		02/26/2025		1,019		(17)			(17)		1,002	1,002			
100197665	UNITED KINGDOM	GBR		02/28/2025										83	83		83
100197666	UNITED KINGDOM	GBR		02/28/2025										968	968		968
100197667	UNITED KINGDOM	GBR		02/28/2025		1,993							1,993	2,214	221		221
100197668	UNITED KINGDOM	GBR		02/28/2025										83	83		83
100197669	UNITED KINGDOM	GBR		02/28/2025		2,509							2,509	2,852	344		344
100197670	UNITED KINGDOM	GBR		02/28/2025		1,417							1,417	1,611	194		194
100197671	UNITED KINGDOM	GBR		02/28/2025		209							209	777	568		568
100197672	UNITED KINGDOM	GBR		02/28/2025										48	48		48
100197673	UNITED KINGDOM	GBR		02/28/2025										90	90		90
100197674	UNITED KINGDOM	GBR		02/28/2025		659							659	994	335		335
100197675	UNITED KINGDOM	GBR		02/28/2025		27							27	95	68		68
100197676	UNITED KINGDOM	GBR		02/28/2025		11,570							11,570	12,691	1,120		1,120
100197677	UNITED KINGDOM	GBR		02/28/2025		29							29	104	75		75
100197678	UNITED KINGDOM	GBR		02/28/2025		38							38	113	75		75
100197679	UNITED KINGDOM	GBR		02/28/2025		30							30	108	77		77
100197680	UNITED KINGDOM	GBR		02/28/2025		28							28	98	70		70
100197681	UNITED KINGDOM	GBR		02/28/2025		26							26	92	66		66
100197682	UNITED KINGDOM	GBR		02/28/2025		28							28	98	70		70
100197683	UNITED KINGDOM	GBR		02/28/2025		133							133	298	165		165
100197684	UNITED KINGDOM	GBR		02/28/2025		28							28	64	36		36
100197685	UNITED KINGDOM	GBR		02/28/2025										90	90		90
100197687	UNITED KINGDOM	GBR		02/28/2025										67	67		67
100197688	UNITED KINGDOM	GBR		02/28/2025										60	60		60
100197689	UNITED KINGDOM	GBR		02/28/2025		1,335							1,335	1,507	172		172
100197690	UNITED KINGDOM	GBR		02/28/2025										68	68		68
100197691	UNITED KINGDOM	GBR		02/28/2025										247	247		247
100197693	UNITED KINGDOM	GBR		02/28/2025										69	69		69
100197694	UNITED KINGDOM	GBR		02/28/2025										381	381		381
100197695	UNITED KINGDOM	GBR		02/28/2025										40	40		40
100197696	UNITED KINGDOM	GBR		02/28/2025										58	58		58
100197697	UNITED KINGDOM	GBR		02/28/2025										49	49		49
100197698	UNITED KINGDOM	GBR		02/28/2025										279	279		279
100197699	UNITED KINGDOM	GBR		02/28/2025										118	118		118
100197700	UNITED KINGDOM	GBR		02/28/2025										43	43		43
100197701	UNITED KINGDOM	GBR		02/28/2025										92	92		92
100197702	UNITED KINGDOM	GBR		02/28/2025										167	167		167
100197703	UNITED KINGDOM	GBR		02/28/2025										48	48		48
100197704	UNITED KINGDOM	GBR		02/28/2025										66	66		66
100197705	UNITED KINGDOM	GBR		02/28/2025										94	94		94
100197706	UNITED KINGDOM	GBR		02/28/2025		1,169							1,169	1,278	109		109
100197707	UNITED KINGDOM	GBR		02/28/2025		59							59	174	115		115
100197708	UNITED KINGDOM	GBR		02/28/2025		1,465							1,465	1,640	175		175
100197709	UNITED KINGDOM	GBR		02/28/2025		4,223							4,223	4,607	384		384
100197710	UNITED KINGDOM	GBR		02/28/2025		46							46	109	63		63
100197711	UNITED KINGDOM	GBR		02/28/2025		1,957							1,957	2,200	243		243

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197712	UNITED KINGDOM	GBR		02/28/2025		2,602							2,602	2,873	270		270
100197713	UNITED KINGDOM	GBR		02/28/2025		1,222							1,222	1,330	109		109
100197714	UNITED KINGDOM	GBR		02/28/2025		40							40	144	103		103
100197715	PURMEREND	NLD		02/26/2025										76	76		76
100197716	PURMEREND	NLD		02/26/2025		245							245	275	31		31
100197717	RODEN	NLD		02/26/2025										147	147		147
100197718	ROTTERDAM	NLD		02/26/2025										1,663	1,663		1,663
100197719	UTRECHT	NLD		02/26/2025										728	728		728
100197720	UTRECHT	NLD		02/26/2025		51,906							51,906	58,531	6,625		6,625
100197721	SCHIEDAM	NLD		02/26/2025										1,572	1,572		1,572
100197722	SCHIEDAM	NLD		02/26/2025										2,125	2,125		2,125
100197723	TILBURG	NLD		02/26/2025										1,359	1,359		1,359
100197724	FRANEKER	NLD		02/26/2025										449	449		449
100197725	AMSTERDAM	NLD		02/26/2025										826	826		826
100197726	AMSTERDAM	NLD		02/26/2025		6,020							6,020	6,631	611		611
100197727	S-GRAVENHAGE	NLD		02/26/2025		5,898							5,898	6,663	765		765
100197728	HOOGEVEEN	NLD		02/26/2025										618	618		618
100197729	ROTTERDAM	NLD		02/26/2025										641	641		641
100197730	WERGEA	NLD		02/26/2025										1,360	1,360		1,360
100197731	HOOGEVEEN	NLD		02/26/2025										373	373		373
100197732	HOOGEVEEN	NLD		02/26/2025		872							872	982	110		110
100197733	HAARLEM	NLD		02/26/2025										549	549		549
100197734	AMSTERDAM	NLD		02/26/2025										399	399		399
100197735	S-GRAVENHAGE	NLD		02/26/2025										1,713	1,713		1,713
100197736	S-GRAVENHAGE	NLD		02/26/2025										1,250	1,250		1,250
100197737	S-GRAVENHAGE	NLD		02/26/2025		1,695							1,695	2,055	360		360
100197738	OUDE PEKELA	NLD		02/26/2025										191	191		191
100197739	ALMELO	NLD		02/26/2025		131,075							131,075	147,540	16,464		16,464
100197740	S-GRAVENHAGE	NLD		02/26/2025										239	239		239
100197741	S-GRAVENHAGE	NLD		02/26/2025		1,931							1,931	2,359	428		428
100197742	GELEEN	NLD		02/26/2025										244	244		244
100197743	SCHIEDAM	NLD		02/26/2025										1,821	1,821		1,821
100197746	AMSTERDAM	NLD		02/26/2025										5,555	5,555		5,555
100197747	AMSTERDAM	NLD		02/26/2025										5,435	5,435		5,435
100197748	AMSTERDAM	NLD		02/26/2025										4,596	4,596		4,596
100197749	S-GRAVENHAGE	NLD		02/26/2025		3,932							3,932	4,507	574		574
100197750	S-GRAVENHAGE	NLD		02/26/2025										95	95		95
100197751	BOLSWARD	NLD		02/26/2025										408	408		408
100197752	ROTTERDAM	NLD		02/26/2025										1,915	1,915		1,915
100197753	ROTTERDAM	NLD		02/26/2025										1,094	1,094		1,094
100197754	ROTTERDAM	NLD		02/26/2025										2,208	2,208		2,208
100197755	ROTTERDAM	NLD		02/26/2025		5,430							5,430	6,109	678		678
100197756	AMSTERDAM	NLD		02/26/2025		293,609							293,609	324,036	30,427		30,427
100197757	GRONINGEN	NLD		02/26/2025										186	186		186
100197758	AMSTERDAM	NLD		02/26/2025										1,999	1,999		1,999
100197759	TILBURG	NLD		02/26/2025										647	647		647
100197760	BERGEN OP ZOOM	NLD		02/26/2025										218	218		218
100197761	BERGEN OP ZOOM	NLD		02/26/2025		756							756	844	89		89
100197762	AMSTERDAM	NLD		02/26/2025										8,390	8,390		8,390
100197763	ZUTPHEN	NLD		02/26/2025										678	678		678
100197764	S-GRAVENHAGE	NLD		02/26/2025										551	551		551

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197765	S-GRAVENHAGE	NLD		02/26/2025		1,534							1,534	1,732	197		197
100198224	BOISE	ID		02/28/2025		12,231		(313)			(313)		11,918	11,918			
100198225	HURRICANE	UT		02/28/2025		3,917		(82)			(82)		3,835	3,835			
100198226	CONCORD	NC		02/28/2025		2,760		(69)			(69)		2,691	2,691			
100198227	MIAMI	FL		02/28/2025		3,471		(133)			(133)		3,338	3,338			
100198228	PRESCOTT	AZ		02/28/2025		3,171		(55)			(55)		3,116	3,116			
100198229	BAKERSFIELD	CA		02/28/2025		4,254		(145)			(145)		4,109	4,109			
100198230	HIALEAH	FL		02/28/2025		2,208		(70)			(70)		2,138	2,138			
100198232	WEST SPRINGFIELD	MA		02/28/2025		5,530		(98)			(98)		5,432	5,432			
100198233	KENT	WA		02/28/2025		5,237		(76)			(76)		5,161	5,161			
100198234	HOLLYWOOD	FL		02/28/2025		3,364		(77)			(77)		3,287	3,287			
100198235	SILVERTON	OR		02/28/2025		3,605		(21)			(21)		3,584	3,584			
100198236	BRIDGEPORT	CT		02/28/2025		2,578		(29)			(29)		2,549	2,549			
100198237	PUNTA GORDA	FL		02/28/2025		5,564		(41)			(41)		5,523	5,523			
100198238	HOLLY SPRINGS	NC		02/28/2025		1,921		(23)			(23)		1,898	1,898			
100198239	ANNA	TX		02/28/2025		2,402		(15)			(15)		2,387	2,387			
100198240	ESCONDIDO	CA		02/28/2025		10,577		(230)			(230)		10,347	10,347			
100198241	CANTON	GA		02/28/2025		4,902		(87)			(87)		4,815	4,815			
100198242	LIBERTY HILL	TX		02/28/2025		3,875		(19)			(19)		3,856	3,856			
100198243	NASHUA	NH		02/28/2025		2,073		(79)			(79)		1,994	1,994			
100198244	ESCONDIDO	CA		02/28/2025		5,525		(129)			(129)		5,396	5,396			
100198245	HARTFORD	CT		02/28/2025		2,631		(75)			(75)		2,556	2,556			
100198246	MUSTANG	OK		02/28/2025		1,769		(34)			(34)		1,735	1,735			
100198247	BELMONT	CA		02/28/2025		5,330		(69)			(69)		5,261	5,261			
100198248	YUKON	OK		02/28/2025		1,831		(36)			(36)		1,795	1,795			
100198249	SAVANNAH	GA		02/28/2025		1,915		(76)			(76)		1,839	1,839			
100198250	WASHINGTON	DC		02/28/2025		26,901		(336)			(336)		26,565	26,511		(54)	(54)
100198251	SECANE	PA		02/28/2025		1,783		(57)			(57)		1,726	1,726			
100198253	SACRAMENTO	CA		02/28/2025		3,010		(53)			(53)		2,957	2,957			
100198254	SHELBY	MI		02/28/2025		10,329		(416)			(416)		9,913	9,913			
100198255	CASTLE PINES	CO		02/28/2025		4,535		(8)			(8)		4,527	4,527			
100198256	MESA	AZ		02/28/2025		2,290		(66)			(66)		2,224	2,224			
100198257	JACKSONVILLE	NC		02/28/2025		2,040		(74)			(74)		1,966	1,966			
100198258	PALMETTO	FL		02/28/2025		2,839		(25)			(25)		2,814	2,814			
100198259	FARMINGTON	AR		02/28/2025		2,119		(64)			(64)		2,055	2,055			
100198260	JACKSONVILLE	FL		02/28/2025		1,876		(42)			(42)		1,834	1,834			
100198261	KAILUA KONA	HI		02/28/2025		40,839		(1,512)			(1,512)		39,327	39,327			
100198263	RANDOLPH	NJ		02/28/2025		4,377		34			34		4,411	4,411			
100198264	LOUISVILLE	KY		02/28/2025		1,439		(31)			(31)		1,408	1,408			
100198265	RICHMOND HILL	GA		02/28/2025		2,390		56			56		2,446	2,446			
100198266	NORTH MYRTLE BEACH	SC		02/28/2025		4,481		(88)			(88)		4,393	4,393			
100198267	LIBERTY LAKE	WA		02/28/2025		1,949		5			5		1,954	1,954			
100198268	LIBERTY LAKE	WA		02/28/2025		1,845		(43)			(43)		1,802	1,802			
100198269	HOWELL	NJ		02/28/2025		3,679		(114)			(114)		3,565	3,565			
100198271	MCMINNVILLE	OR		02/28/2025		5,400		(30)			(30)		5,370	5,370			
100198272	ORLANDO	FL		02/28/2025		5,961		(104)			(104)		5,857	5,857			
100198273	ANNA	TX		02/28/2025		2,561		(21)			(21)		2,540	2,540			
100198274	LAS VEGAS	NV		02/28/2025		2,054		(75)			(75)		1,979	1,979			
100198275	ATLANTA	GA		02/28/2025		1,761		(56)			(56)		1,705	1,705			
100198276	SILOAM SPRINGS	AR		02/28/2025		1,637		(64)			(64)		1,573	1,573			
100198277	RALEIGH	NC		02/28/2025		2,399		(27)			(27)		2,372	2,372			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198278	COLUMBIA	PA		02/28/2025		2,644		(67)			(67)		2,577	2,577			
100198279	NORTH PORT	FL		02/28/2025		2,062		(64)			(64)		1,998	1,998			
100198280	CANTON	GA		02/28/2025		3,622		(66)			(66)		3,556	3,556			
100198281	BLUE JAY	CA		02/28/2025		2,076		(73)			(73)		2,003	2,003			
100198282	CUMMING	GA		02/28/2025		3,469		(64)			(64)		3,405	3,405			
100198283	SEATTLE	WA		02/28/2025		4,597		(66)			(66)		4,531	4,531			
100198284	CORAL SPRINGS	FL		02/28/2025		4,038		(36)			(36)		4,002	4,002			
100198285	AUSTIN	TX		02/28/2025		1,964		2			2		1,966	1,966			
100198286	SOUTH HAVEN	MI		02/28/2025		4,455		(86)			(86)		4,369	4,369			
100198287	LAKE ELSINORE	CA		02/28/2025		3,833		(65)			(65)		3,768	3,768			
100198288	NEW BRIGHTON	MN		02/28/2025		1,765		(34)			(34)		1,731	1,731			
100198289	CANTON	GA		02/28/2025		14,914		(354)			(354)		14,560	14,560			
100198290	MAPLETON	UT		02/28/2025		3,569		9			9		3,578	3,578			
100198291	LAWRENCEVILLE	GA		02/28/2025		6,751		(202)			(202)		6,549	6,549			
100198292	MAPLETON	UT		02/28/2025		7,202		(7)			(7)		7,195	7,195			
100198293	NUTLEY	NJ		02/28/2025		2,403		(34)			(34)		2,369	2,369			
100198294	BLOOMFIELD	NJ		02/28/2025		3,543		(22)			(22)		3,521	3,521			
100198295	EDGEWOOD	WA		02/28/2025		4,068		(73)			(73)		3,995	3,995			
100198296	CENTERTON	AR		02/28/2025		2,224		(53)			(53)		2,171	2,171			
100198297	DURHAM	NC		02/28/2025		2,227		(56)			(56)		2,171	2,171			
100198298	MONROE	NC		02/28/2025		2,039		(64)			(64)		1,975	1,975			
100198299	PARMA	ID		02/28/2025		4,992		(83)			(83)		4,909	4,909			
100198300	DOUGLASVILLE	GA		02/28/2025		1,814		(49)			(49)		1,765	1,765			
100198301	FOUNTAIN HILLS	AZ		02/28/2025		5,333		(94)			(94)		5,239	5,239			
100198302	BUDA	TX		02/28/2025		2,830		6			6		2,836	2,836			
100198303	FALL RIVER	MA		02/28/2025		2,732		8			8		2,740	2,740			
100198304	KENNESAW	GA		02/28/2025		1,833		(46)			(46)		1,787	1,787			
100198305	ROUND ROCK	TX		02/28/2025		4,662		(115)			(115)		4,547	4,547			
100198307	ANCHORAGE	AK		02/28/2025		3,113		(106)			(106)		3,007	3,007			
100198308	ARLINGTON	TX		02/28/2025		1,547		(49)			(49)		1,498	1,498			
100198309	PORT RICHEY	FL		02/28/2025		11,413		(42)			(42)		11,371	11,308		(63)	(63)
100198310	CAMDEN	DE		02/28/2025		3,602		(38)			(38)		3,564	3,564			
100198311	HOUSTON	TX		02/28/2025		3,571		(106)			(106)		3,465	3,465			
100198312	LAS VEGAS	NV		02/28/2025		5,962		(161)			(161)		5,801	5,801			
100198313	BOISE	ID		02/28/2025		3,204		(46)			(46)		3,158	3,158			
100198314	PORTLAND	OR		02/28/2025		6,014		(190)			(190)		5,824	5,824			
100198315	MESA	AZ		02/28/2025		2,204		(72)			(72)		2,132	2,132			
100198316	GROVE CITY	OH		02/28/2025		1,620		(48)			(48)		1,572	1,572			
100198317	CYPRESS	TX		02/28/2025		3,922		4			4		3,926	3,926			
100198318	GLENDALE	CA		02/28/2025		4,897		(166)			(166)		4,731	4,731			
100198319	YORK	PA		02/28/2025		3,678		(53)			(53)		3,625	3,625			
100198320	ATHENS	GA		02/28/2025		2,297		(25)			(25)		2,272	2,272			
100198321	FEASTERVILLE TREVOSE	PA		02/28/2025		4,325		(113)			(113)		4,212	4,212			
100198322	CLOVIS	CA		02/28/2025		4,952		(15)			(15)		4,937	4,937			
100198323	MADISON	AL		02/28/2025		212,492		(4,942)			(4,942)		207,550	207,550			
100198324	ROSEVILLE	CA		02/28/2025		4,344		330			330		4,674	4,674			
100198326	SAINT AUGUSTINE	FL		02/28/2025		3,517		257			257		3,774	3,774			
100198327	HORIZON CITY	TX		02/28/2025		3,478		(45)			(45)		3,433	3,433			
100198328	NORTH LAS VEGAS	NV		02/28/2025		3,751		295			295		4,046	4,046			
100198329	DAVENPORT	FL		02/28/2025		4,154		(52)			(52)		4,102	4,102			
100198330	FULSHEAR	TX		02/28/2025		14,208		1,312			1,312		15,520	15,520			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198331	ACWORTH	GA		02/28/2025		2,871		228			228		3,099	3,099			
100198332	BREMERTON	WA		02/28/2025		3,220		245			245		3,465	3,465			
100198333	LODI	NJ		02/28/2025		5,662		(87)			(87)		5,575	5,575			
100198334	SEAGOVILLE	TX		02/28/2025		180,457		(1,466)			(1,466)		178,991	178,991			
100198335	ANNA	TX		02/28/2025		4,477		(80)			(80)		4,397	4,397			
100198336	MOUNT PLEASANT	SC		02/28/2025		4,929		(141)			(141)		4,788	4,788			
100198337	GRAND JUNCTION	CO		02/28/2025		1,856		(66)			(66)		1,790	1,790			
100198338	DENTON	TX		02/28/2025		2,210		(33)			(33)		2,177	2,177			
100198339	MAPLE GROVE	MN		02/28/2025		1,787		(36)			(36)		1,751	1,751			
100198340	LAND O LAKES	FL		02/28/2025		4,471		(150)			(150)		4,321	4,321			
100198341	FORT COLLINS	CO		02/28/2025		2,202		(84)			(84)		2,118	2,118			
100198342	WINTER GARDEN	FL		02/28/2025		13,307		(507)			(507)		12,800	12,800			
100198343	TAYLOR	TX		02/28/2025		1,772		(72)			(72)		1,700	1,700			
100198344	GILBERT	AZ		02/28/2025		3,170		(82)			(82)		3,088	3,088			
100198345	ATLANTA	GA		02/28/2025		3,687		(58)			(58)		3,629	3,629			
100198346	MANHATTAN	KS		02/28/2025		2,050		(73)			(73)		1,977	1,977			
100198347	BROKEN BOW	OK		02/28/2025		2,778		(89)			(89)		2,689	2,689			
100198348	SAVANNAH	GA		02/28/2025		2,754		(36)			(36)		2,718	2,718			
100198349	LAKEWOOD	WA		02/28/2025		6,210		(110)			(110)		6,100	6,100			
100198350	BRADENTON	FL		02/28/2025		2,769		(50)			(50)		2,719	2,719			
100198351	RIVERSIDE	CA		02/28/2025		6,240		(89)			(89)		6,151	6,151			
100198352	STAUNTON	VA		02/28/2025		1,702		(62)			(62)		1,640	1,640			
100198353	HILLSBORO	OR		02/28/2025		3,016		(59)			(59)		2,957	2,957			
100198354	ANNA	TX		02/28/2025		2,406		(33)			(33)		2,373	2,373			
100198355	CENTERTON	AR		02/28/2025		2,621		(10)			(10)		2,611	2,611			
100198356	JASPER	GA		02/28/2025		3,348		(82)			(82)		3,266	3,266			
100198357	OREM	UT		02/28/2025		2,314		(54)			(54)		2,260	2,260			
100198358	REDDING	CA		02/28/2025		2,239		(70)			(70)		2,169	2,169			
100198359	REDDING	CA		02/28/2025		2,007		(44)			(44)		1,963	1,963			
100198360	ALBANY	OR		02/28/2025		4,068		(89)			(89)		3,979	3,979			
100198361	CASA GRANDE	AZ		02/28/2025		1,784		(58)			(58)		1,726	1,726			
100198362	DUNEDIN	FL		02/28/2025		1,920		(65)			(65)		1,855	1,855			
100198363	DOYLESTOWN	PA		02/28/2025		2,355		(28)			(28)		2,327	2,327			
100198364	FRANKLIN	TN		02/28/2025		2,967		(88)			(88)		2,879	2,879			
100198365	LYMAN	ME		02/28/2025		3,797		(86)			(86)		3,711	3,711			
100198366	CHARLOTTE	NC		02/28/2025		2,450		(38)			(38)		2,412	2,412			
100198367	RALEIGH	NC		02/28/2025		6,641		(229)			(229)		6,412	6,412			
100198369	COLORADO SPRINGS	CO		02/28/2025		2,416		(4)			(4)		2,412	2,412			
100198370	RALEIGH	NC		02/28/2025		2,972		(96)			(96)		2,876	2,876			
100198371	RALEIGH	NC		02/28/2025		1,870		(68)			(68)		1,802	1,802			
100198372	APEX	NC		02/28/2025		2,624		(19)			(19)		2,605	2,605			
100198373	ELLISVILLE	MO		02/28/2025		2,193		(46)			(46)		2,147	2,147			
100198374	LOS ANGELES	CA		02/28/2025		7,589		22			22		7,611	7,611			
100198375	BAKERSFIELD	CA		02/28/2025		2,866		(96)			(96)		2,770	2,770			
100198376	SALEM	OR		02/28/2025		2,038		(70)			(70)		1,968	1,968			
100198377	TOPEKA	KS		02/28/2025		8,419		(151)			(151)		8,268	8,268			
100198379	HALLOWELL	ME		02/28/2025		2,455		(66)			(66)		2,389	2,389			
100198380	NEW SMYRNA BEACH	FL		02/28/2025		3,136		(32)			(32)		3,104	3,104			
100198381	CENTRAL FALLS	RI		02/28/2025		4,358		(35)			(35)		4,323	4,323			
100198382	CHARLOTTE	NC		02/28/2025		2,661		11			11		2,672	2,672			
100198383	BOULDER	CO		02/28/2025		6,825		(284)			(284)		6,541	6,541			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198385	NORTH MYRTLE BEACH	SC		02/28/2025		4,308		(35)			(35)		4,273	4,273			
100198386	TEMPLE	TX		02/28/2025		6,951		(248)			(248)		6,703	6,703			
100198387	SELBYVILLE	DE		02/28/2025		3,821		(49)			(49)		3,772	3,772			
100198388	SANDY	UT		02/28/2025		2,774		(50)			(50)		2,724	2,724			
100198389	CHESTERTON	IN		02/28/2025		2,263		(25)			(25)		2,238	2,238			
100198390	LACOMBE	LA		02/28/2025		2,085		(27)			(27)		2,058	2,058			
100198391	DAVIS	WV		02/28/2025		7,134		(156)			(156)		6,978	6,978			
100198393	SAINT LOUIS	MO		02/28/2025		2,454		(74)			(74)		2,380	2,380			
100198394	BURNSVILLE	MN		02/28/2025		1,646		(54)			(54)		1,592	1,592			
100198395	BROCKTON	MA		02/28/2025		2,082		(47)			(47)		2,035	2,035			
100198396	SUMMERVILLE	SC		02/28/2025		1,891		(75)			(75)		1,816	1,816			
100198397	WHEATRIDGE	CO		02/28/2025		3,965		(113)			(113)		3,852	3,852			
100198398	SEEKONK	MA		02/28/2025		2,968		(55)			(55)		2,913	2,913			
100198399	KANSAS CITY	MO		02/28/2025		2,636		(36)			(36)		2,600	2,600			
100198401	DOUGLASVILLE	GA		02/28/2025		4,290		(154)			(154)		4,136	4,136			
100198403	OAK ISLAND	NC		02/28/2025		3,238		(104)			(104)		3,134	3,134			
100198405	KILLEN	AL		02/28/2025		1,936		(45)			(45)		1,891	1,891			
100198406	BLOOMINGTON	CA		02/28/2025		3,525		(30)			(30)		3,495	3,495			
100198407	DURHAM	NC		02/28/2025		27,266		(535)			(535)		26,731	26,731			
100198408	NEW ORLEANS	LA		02/28/2025		3,248		(89)			(89)		3,159	3,159			
100198409	LARAMIE	WY		02/28/2025		1,669		(65)			(65)		1,604	1,604			
100198410	LEHI	UT		02/28/2025		2,882		(75)			(75)		2,807	2,807			
100198411	BRADENTON	FL		02/28/2025		109,797		(3,594)			(3,594)		106,203	106,203			
100198412	SAN PABLO	CA		02/28/2025		4,100		(38)			(38)		4,062	4,062			
100198413	COLUMBIA	MO		02/28/2025		1,616		(62)			(62)		1,554	1,554			
100198414	LOS ANGELES	CA		02/28/2025		2,932		(81)			(81)		2,851	2,851			
100198415	HENDERSON	NV		02/28/2025		1,885		(60)			(60)		1,825	1,825			
100198417	LAFAYETTE	CO		02/28/2025		4,123		(7)			(7)		4,116	4,116			
100198418	FORT WORTH	TX		02/28/2025		1,980		(10)			(10)		1,970	1,970			
100198419	MILLCREEK	UT		02/28/2025		3,092		(46)			(46)		3,046	3,046			
100198420	FRANKLIN	TN		02/28/2025		3,594		(106)			(106)		3,488	3,488			
100198421	HEMET	CA		02/28/2025		2,595		(21)			(21)		2,574	2,574			
100198422	COLUMBUS	OH		02/28/2025		3,538		(51)			(51)		3,487	3,487			
100198423	LITTLE ELM	TX		02/28/2025		5,264		(91)			(91)		5,173	5,173			
100198424	RED LODGE	MT		02/28/2025		5,575		(101)			(101)		5,474	5,474			
100198425	LAS VEGAS	NV		02/28/2025		7,942		(317)			(317)		7,625	7,625			
100198427	OVERGAARD	AZ		02/28/2025		1,799		(29)			(29)		1,770	1,770			
100198428	DELAWARE	OH		02/28/2025		29,487		(243)			(243)		29,244	29,244			
100198430	LAVON	TX		02/28/2025		2,172		(42)			(42)		2,130	2,130			
100198431	BAKERSFIELD	CA		02/28/2025		3,618		30			30		3,648	3,648			
100198433	EUREKA	CA		02/28/2025		3,166		(21)			(21)		3,145	3,145			
100198434	ATLANTA	GA		02/28/2025		2,702		(33)			(33)		2,669	2,669			
100198435	MALDEN	MA		02/28/2025		5,817		(158)			(158)		5,659	5,659			
100198436	DAYTON	OH		02/28/2025		1,657		(63)			(63)		1,594	1,594			
100198437	HOWELL	NJ		02/28/2025		3,297		(92)			(92)		3,205	3,205			
100198438	VIRGINIA BCH	VA		02/28/2025		1,830		(34)			(34)		1,796	1,796			
100198439	LAKEVILLE	MN		02/28/2025		3,211		(51)			(51)		3,160	3,160			
100198440	MILLBURN	NJ		02/28/2025		6,805		(94)			(94)		6,711	6,711			
100198441	HICKSVILLE	NY		02/28/2025		4,545		32			32		4,577	4,577			
100198442	VENTNOR CITY	NJ		02/28/2025		2,481		(38)			(38)		2,443	2,443			
100198443	SAINT JOSEPH	MI		02/28/2025		2,857		(63)			(63)		2,794	2,794			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198444	CHICAGO	IL		02/28/2025		1,255		(25)			(25)		1,230	1,230			
100198445	SEASIDE HEIGHTS	NJ		02/28/2025		18,053		(235)			(235)		17,818	17,818			
100198446	KISSIMMEE	FL		02/28/2025		2,271		(6)			(6)		2,265	2,265			
100198447	HOUSTON	TX		02/28/2025		1,724		(62)			(62)		1,662	1,662			
100198448	DENVER	CO		02/28/2025		2,938		(62)			(62)		2,876	2,876			
100198449	NAPERVILLE	IL		02/28/2025		2,365		(42)			(42)		2,323	2,323			
100198450	HIGHWOOD	IL		02/28/2025		2,617		(59)			(59)		2,558	2,558			
100198451	KIRTLAND	OH		02/28/2025		2,476		(37)			(37)		2,439	2,439			
100198452	COMMERCE CITY	CO		02/28/2025		3,033		(24)			(24)		3,009	3,009			
100198454	HENDERSON	NV		02/28/2025		2,667		(45)			(45)		2,622	2,622			
100198456	HENDERSON	NV		02/28/2025		2,454		(33)			(33)		2,421	2,421			
100198457	EL CAJON	CA		02/28/2025		10,787		(268)			(268)		10,519	10,519			
100198458	LEWES	DE		02/28/2025		1,928		(50)			(50)		1,878	1,878			
100198460	AURORA	IL		02/28/2025		2,230		(77)			(77)		2,153	2,153			
100198461	MINNEAPOLIS	MN		02/28/2025		27,815		(956)			(956)		26,859	26,805		(55)	(55)
100198462	EVERETT	WA		02/28/2025		3,600		(53)			(53)		3,547	3,547			
100198463	FRESNO	CA		02/28/2025		53,574		(1,166)			(1,166)		52,408	52,408			
100198464	DONNELLY	ID		02/28/2025		5,040		56			56		5,096	5,096			
100198465	ROSEVILLE	CA		02/28/2025		6,261		(141)			(141)		6,120	6,120			
100198466	BRIDGEPORT	PA		02/28/2025		3,727		427			427		4,154	4,154			
100198467	RALEIGH	NC		02/28/2025		2,959		(5)			(5)		2,954	2,954			
100198468	WILMINGTON	DE		02/28/2025		2,881		(44)			(44)		2,837	2,837			
100198469	LA VERNE	CA		02/28/2025		113,386		(2,418)			(2,418)		110,968	110,968			
100198470	MIDLOTHIAN	VA		02/28/2025		2,799		(87)			(87)		2,712	2,712			
100198472	SAN ANTONIO	TX		02/28/2025		42,126		(1,451)			(1,451)		40,675	40,675			
100198473	KURE BEACH	NC		02/28/2025		4,156		(110)			(110)		4,046	4,046			
100198474	RIVERVIEW	FL		02/28/2025		9,355		(281)			(281)		9,074	9,074			
100198475	ELLIJAY	GA		02/28/2025		2,787		(85)			(85)		2,702	2,702			
100198476	LITTLETON	NC		02/28/2025		11,541		(205)			(205)		11,336	11,336			
100198477	NEWTOWN	PA		02/28/2025		36,377		(537)	1		(538)		35,839	35,786		(53)	(53)
100198478	MARSHALL	NC		02/28/2025		3,152		(47)			(47)		3,105	3,105			
100198480	BALTIMORE	MD		02/28/2025		2,085		(64)			(64)		2,021	2,021			
100198481	BOWIE	MD		02/28/2025		3,299		(9)			(9)		3,290	3,290			
100198482	EASTON	MD		02/28/2025		1,836		(61)			(61)		1,775	1,775			
100198483	LAUREL	MD		02/28/2025		2,517		(70)			(70)		2,447	2,447			
100198485	BOWIE	MD		02/28/2025		2,571		(121)			(121)		2,450	2,450			
100198486	BALTIMORE	MD		02/28/2025		1,797		(54)			(54)		1,743	1,743			
100198487	MCHENRY	MD		02/28/2025		5,291		38			38		5,329	5,329			
100198488	BELTSVILLE	MD		02/28/2025		1,166		16			16		1,182	1,182			
100198489	LAUREL	MD		02/28/2025		1,958		(54)			(54)		1,904	1,904			
100198490	NOTTINGHAM	MD		02/28/2025		1,928		(61)			(61)		1,867	1,867			
100198492	BERLIN	MD		02/28/2025		3,082		23			23		3,105	3,105			
100198493	ROCK HALL	MD		02/28/2025		2,268		(79)			(79)		2,189	2,189			
100198494	JARRETTSVILLE	MD		02/28/2025		1,973		(76)			(76)		1,897	1,897			
100198495	HYATTSVILLE	MD		02/28/2025		2,745		(85)			(85)		2,660	2,660			
100198496	NORTH BEACH	MD		02/28/2025		2,311		(42)			(42)		2,269	2,269			
100198498	GERMANTOWN	MD		02/28/2025		11,934		(47)			(47)		11,887	11,887			
100198499	BALTIMORE	MD		02/28/2025		2,447		(56)			(56)		2,391	2,391			
100198500	SEVERN	MD		02/28/2025		1,956		(38)			(38)		1,918	1,918			
100198501	BALTIMORE	MD		02/28/2025		3,448		61			61		3,509	3,509			
100198502	EDGEWATER	MD		02/28/2025		2,650		(65)			(65)		2,585	2,585			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198503	LUTHERVILLE TIMONIUM	MD		02/28/2025		2,708		(50)			(50)		2,658	2,658			
100198504	BEL AIR	MD		02/28/2025		2,351		(55)			(55)		2,296	2,296			
100198505	ABINGDON	MD		02/28/2025		1,677		(61)			(61)		1,616	1,616			
100198508	OWINGS MILLS	MD		02/28/2025		1,515		(32)			(32)		1,483	1,483			
100198509	FREDERICK	MD		02/28/2025		2,262		(89)			(89)		2,173	2,173			
100198511	ELKTON	MD		02/28/2025		3,255		(81)			(81)		3,174	3,174			
100198512	CALIFORNIA	MD		02/28/2025		2,259		(22)			(22)		2,237	2,237			
100198513	HYATTSVILLE	MD		02/28/2025		3,507		(50)			(50)		3,457	3,457			
100198514	BALTIMORE	MD		02/28/2025		4,241		(130)			(130)		4,111	4,111			
100198515	OCEAN CITY	MD		02/28/2025		2,149		(37)			(37)		2,112	2,112			
100198516	HYATTSVILLE	MD		02/28/2025		3,017		(43)			(43)		2,974	2,974			
100198517	CALIFORNIA	MD		02/28/2025		3,360		(78)			(78)		3,282	3,282			
100198518	WALDORF	MD		02/28/2025		2,419		(36)			(36)		2,383	2,383			
100198519	HYATTSVILLE	MD		02/28/2025		2,741		(79)			(79)		2,662	2,662			
100198520	BRANDYWINE	MD		02/28/2025		2,344		(70)			(70)		2,274	2,274			
100198521	BRANDYWINE	MD		02/28/2025		3,184		173			173		3,357	3,357			
100198522	SILVER SPRING	MD		02/28/2025		3,680		(52)			(52)		3,628	3,628			
100198523	OCEAN CITY	MD		02/28/2025		2,990		(7)			(7)		2,983	2,983			
100198524	BETHESDA	MD		02/28/2025		6,087		(76)			(76)		6,011	6,011			
100198525	HALETHORPE	MD		02/28/2025		981		(22)			(22)		959	959			
100198526	SYKESVILLE	MD		02/28/2025		2,199		(50)			(50)		2,149	2,149			
100198528	ELKRIDGE	MD		02/28/2025		4,289		45			45		4,334	4,334			
100198530	ELLICOTT CITY	MD		02/28/2025		2,417		(15)			(15)		2,402	2,402			
100198531	LAUREL	MD		02/28/2025		3,558		28			28		3,586	3,586			
100198532	CLINTON	MD		02/28/2025		2,754		161			161		2,915	2,915			
100198533	CLARKSVILLE	MD		02/28/2025		2,324		(28)			(28)		2,296	2,296			
100198534	BALTIMORE	MD		02/28/2025		4,154		53			53		4,207	4,207			
100198535	OCEAN CITY	MD		02/28/2025		1,700		(69)			(69)		1,631	1,631			
100198536	CHESTER	MD		02/28/2025		4,320		(130)			(130)		4,190	4,190			
100198537	OCEAN CITY	MD		02/28/2025		2,434		(25)			(25)		2,409	2,409			
100198538	CENTREVILLE	MD		02/28/2025		2,905		(29)			(29)		2,876	2,876			
100198539	SAINT MICHAELS	MD		02/28/2025		5,235		(2)			(2)		5,233	5,233			
100198540	FINKSBURG	MD		02/28/2025		2,740		(44)			(44)		2,696	2,696			
100198541	KINGSVILLE	MD		02/28/2025		2,252		(73)			(73)		2,179	2,179			
100198542	OCEAN CITY	MD		02/28/2025		8,088		(146)			(146)		7,942	7,942			
100198543	OCEAN CITY	MD		02/28/2025		140,077		(3,004)			(3,004)		137,073	137,073			
100198864	MESA	AZ		02/28/2025		2,264		(44)			(44)		2,220	2,220			
100198866	SAN FRANCISCO	CA		02/28/2025		2,845		(105)			(105)		2,740	2,740			
100198868	BIG BEAR LAKE	CA		02/28/2025		2,382		(80)			(80)		2,302	2,302			
100198870	LONG BEACH	CA		02/28/2025		1,413		(44)			(44)		1,369	1,369			
100198871	WEST NEW YORK	NJ		02/28/2025		5,438		18			18		5,456	5,456			
100198872	SPRINGFIELD	OR		02/28/2025		2,997		(26)			(26)		2,971	2,971			
100198873	CANYON COUNTRY	CA		02/28/2025		3,650		(130)			(130)		3,520	3,520			
100198874	LAKE HAVASU CITY	AZ		02/28/2025		3,143		(101)			(101)		3,042	3,042			
100198875	SANTA MARIA	CA		02/28/2025		2,056		(56)			(56)		2,000	2,000			
100198876	PALMDALE	CA		02/28/2025		1,908		7			7		1,915	1,915			
100198877	VENICE	CA		02/28/2025		5,576		(196)			(196)		5,380	5,380			
100198880	ST GEORGE	UT		02/28/2025		952		(19)			(19)		933	933			
100198881	MEQUON	WI		02/28/2025		4,016		(34)			(34)		3,982	3,982			
100198882	RICHARDSON	TX		02/28/2025		3,513		(155)			(155)		3,358	3,358			
100198883	MARGATE	FL		02/28/2025		2,264		20			20		2,284	2,284			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198884	WAIKOLOA	HI		02/28/2025		2,887		(110)			(110)		2,777	2,777			
100198885	VENTURA	CA		02/28/2025		11,825		(19)			(19)		11,806	11,806			
100198886	KUNA	ID		02/28/2025		2,323		19			19		2,342	2,342			
100198887	MADERA	CA		02/28/2025		31,114		(1,482)			(1,482)		29,632	29,632			
100198889	CENTER	TX		02/28/2025		3,510		(72)			(72)		3,438	3,438			
100198890	LOS ANGELES	CA		02/28/2025		12							12	12			
100198891	POMPANO BEACH	FL		02/28/2025		2,102		(68)			(68)		2,034	2,034			
100198892	CHICAGO	IL		02/28/2025		1,319		(56)			(56)		1,263	1,263			
100198894	BANGOR	PA		02/28/2025		2,130		(55)			(55)		2,075	2,075			
100198895	RENO	NV		02/28/2025		6,998		(224)			(224)		6,774	6,774			
100198896	ARLINGTON	TX		02/28/2025		1,042		(50)			(50)		992	992			
100198897	TAMPA	FL		02/28/2025		1,348		(64)			(64)		1,284	1,284			
100198898	NEW BRAUNFELS	TX		02/28/2025		1,567		(40)			(40)		1,527	1,527			
100198899	ORLANDO	FL		02/28/2025		53,843		(2,098)			(2,098)		51,745	51,745			
100198900	LAKEWOOD VILLAGE	TX		02/28/2025		2,957		(141)			(141)		2,816	2,816			
100198901	LONG BEACH	CA		02/28/2025		5,868		(86)			(86)		5,782	5,782			
100198903	SANTA FE	NM		02/28/2025		2,400		(92)			(92)		2,308	2,308			
100198907	ST GEORGE	UT		02/28/2025		863		(27)			(27)		836	836			
100198908	MERCED	CA		02/28/2025		593		(27)			(27)		566	566			
100198909	ELGIN	TX		02/28/2025		4,187		(181)			(181)		4,006	4,006			
100198910	CALDWELL	ID		02/28/2025		2,343		(94)			(94)		2,249	2,249			
100198911	LAKE ELSINORE	CA		02/28/2025		930		(9)			(9)		921	921			
100198912	CRYSTAL BEACH	TX		02/28/2025		1,853		(55)			(55)		1,798	1,798			
100198913	CORVALLIS	OR		02/28/2025		2,235		(15)			(15)		2,220	2,220			
100198915	CORINTH	TX		02/28/2025		1,699		(46)			(46)		1,653	1,653			
100198918	BROOKFIELD	WI		02/28/2025		2,472		(69)			(69)		2,403	2,403			
100198919	SPOKANE	WA		02/28/2025		3,228		(154)			(154)		3,074	3,074			
100198920	DOWNEY	CA		02/28/2025		3,453		(110)			(110)		3,343	3,343			
100198921	SMYRNA	TN		02/28/2025		1,763		(84)			(84)		1,679	1,679			
100198922	ROCKLEDGE	FL		02/28/2025		435		(21)			(21)		414	414			
100198923	ATLANTA	GA		02/28/2025		1,320		(63)			(63)		1,257	1,257			
100198925	MANTUA	NJ		02/28/2025		1,783		(85)			(85)		1,698	1,698			
100198927	DESOTO	TX		02/28/2025		2,186		(104)			(104)		2,082	2,082			
100198928	CALUMET PARK	IL		02/28/2025		1,012		(25)			(25)		987	987			
100198929	PUEBLO WEST	CO		02/28/2025		2,306		(31)			(31)		2,275	2,275			
100198931	LINDENHURST	NY		03/03/2025		3,332		(109)			(109)		3,223	3,223			
100198932	LORAIN	OH		02/28/2025		716		(10)			(10)		706	706			
100198933	COVINGTON	KY		02/28/2025		1,182		(8)			(8)		1,174	1,174			
100198934	COVINGTON	KY		02/28/2025		1,117		(11)			(11)		1,106	1,106			
100198936	DOWNERS GROVE	IL		02/28/2025		1,978		(48)			(48)		1,930	1,930			
100198937	GREENVILLE	NC		02/28/2025		718		(19)			(19)		699	699			
100198938	COVINGTON	KY		02/28/2025		1,116		(12)			(12)		1,104	1,104			
100198939	COVINGTON	KY		02/28/2025		1,095		(12)			(12)		1,083	1,083			
100198940	COVINGTON	KY		02/28/2025		1,027		(11)			(11)		1,016	1,016			
100198942	ANDERSON	SC		02/28/2025		1,307		(25)			(25)		1,282	1,282			
100198944	CLEARWATER	FL		03/03/2025		1,572		(39)			(39)		1,533	1,533			
100198945	LEXINGTON	KY		02/28/2025		1,131		(28)			(28)		1,103	1,103			
100198946	CYNTHIANA	KY		02/28/2025		999		(29)			(29)		970	970			
100198947	EGG HARBOR TOWNSHIP	NJ		02/28/2025		769		(26)			(26)		743	743			
100198948	CHESTER	NY		02/28/2025		19,485		(568)			(568)		18,917	18,917			
100198949	LINCOLN	NE		02/28/2025		972		3			3		975	975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198950	LOWVILLE	NY		02/28/2025		685		(19)			(19)		666	666			
100198952	INDEPENDENCE	MO		03/03/2025		1,132		(28)			(28)		1,104	1,104			
100198953	CLEVELAND	OH		02/28/2025		853		(25)			(25)		828	828			
100198954	SHEPHERD	TX		02/28/2025		1,768		(59)			(59)		1,709	1,709			
100198955	TRENTON	NJ		02/28/2025		1,044		(26)			(26)		1,018	1,018			
100198956	DOLTON	IL		02/28/2025		816		(25)			(25)		791	791			
100198957	GREAT NECK	NY		02/28/2025		7,323		(143)			(143)		7,180	7,180			
100198958	NEW LONDON	CT		02/28/2025		2,142							2,142	2,142			
100198959	OMAHA	NE		02/28/2025		539		(15)			(15)		524	524			
100198961	CARNEGIE	PA		02/28/2025		1,674		(52)			(52)		1,622	1,622			
100198962	DORAL	FL		02/28/2025		1,549		(12)			(12)		1,537	1,537			
100198963	FRANKLINTON	NC		02/28/2025		1,553		(33)			(33)		1,520	1,520			
100198965	TUSCALOOSA	AL		02/28/2025		1,453		(35)			(35)		1,418	1,418			
100198966	JACKSONVILLE	FL		02/28/2025		1,242		(20)			(20)		1,222	1,222			
100198967	EUSTIS	FL		02/28/2025		1,050		(23)			(23)		1,027	1,027			
100198969	BALTIMORE	MD		02/28/2025		532		(7)			(7)		525	525			
100198970	PALESTINE	TX		02/28/2025		768		(14)			(14)		754	754			
100198971	CAMPBELL	TX		02/28/2025		1,073		(27)			(27)		1,046	1,046			
100198972	HOLLYWOOD	FL		03/03/2025		3,177		(93)			(93)		3,084	3,084			
100198973	GARY	IN		02/28/2025		734		(23)			(23)		711	711			
100198974	NEW YORK	NY		02/28/2025		9,915		(25)			(25)		9,890	9,890			
100198975	SAUK VILLAGE	IL		03/03/2025		705		(22)			(22)		683	683			
100198976	PHILADELPHIA	PA		02/28/2025		178		(5)			(5)		173	173			
100198977	LAKEWOOD	NJ		02/28/2025		1,573		(8)			(8)		1,565	1,565			
100198978	BUFFALO	NY		02/28/2025		1,040		(37)			(37)		1,003	1,003			
100198979	DEPTFORD	NJ		02/28/2025		1,291		(32)			(32)		1,259	1,259			
100198980	BOSSIER CITY	LA		03/03/2025		542		(11)			(11)		531	531			
100198981	EL CERRITO	CA		02/28/2025		2,572		(75)			(75)		2,497	2,497			
100198982	PORT ORCHARD	WA		02/28/2025		2,859		(97)			(97)		2,762	2,762			
100198983	ESCONDIDO	CA		02/28/2025		3,867		(119)			(119)		3,748	3,748			
100198984	SAN DIEGO	CA		02/28/2025		3,945		(25)			(25)		3,920	3,920			
100198985	BURSON	CA		02/28/2025		4,392		(93)			(93)		4,299	4,299			
100198986	GLENDALE	AZ		02/28/2025		6,395		(115)			(115)		6,280	6,280			
100198987	CHANDLER	AZ		02/28/2025		8,791		(146)			(146)		8,645	8,645			
100198988	EDINBURG	TX		02/28/2025		1,108		(18)			(18)		1,090	1,090			
100198991	VENICE	FL		02/28/2025		2,440		(64)			(64)		2,376	2,376			
100198992	HOUSTON	TX		02/28/2025		2,045		(61)			(61)		1,984	1,984			
100198993	GALLATIN	TN		02/28/2025		1,729		(9)			(9)		1,720	1,720			
100198994	GRAHAM	NC		02/28/2025		1,945		148			148		2,093	2,093			
100198995	WESLEY CHAPEL	FL		02/28/2025		1,751		(10)			(10)		1,741	1,741			
100198996	GALLATIN	TN		02/28/2025		1,486		(20)			(20)		1,466	1,466			
100198997	HOUSTON	TX		02/28/2025		1,704		(71)			(71)		1,633	1,633			
100198998	GALLATIN	TN		02/28/2025		3,531		(26)			(26)		3,505	3,505			
100198999	LONGS	SC		02/28/2025		1,331		34			34		1,365	1,365			
100199000	DENVER	CO		02/28/2025		2,712		(53)			(53)		2,659	2,659			
100199001	MOLALLA	OR		02/28/2025		1,904		(12)			(12)		1,892	1,892			
100199002	CONWAY	AR		02/28/2025		1,143		20			20		1,163	1,163			
100199003	FARMINGTON	AR		02/28/2025		14,490		(280)			(280)		14,210	14,210			
100199004	ASHLAND CITY	TN		02/28/2025		1,478		(3)			(3)		1,475	1,475			
100199005	CLAYTON	DE		02/28/2025		1,383		3			3		1,386	1,386			
100199006	KANNAPOLIS	NC		02/28/2025		2,018		44			44		2,062	2,062			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199007	MONROE	NC		02/28/2025		1,719		(42)			(42)		1,677	1,677			
100199008	DACULA	GA		02/28/2025		2,135		46			46		2,181	2,181			
100199010	GALLATIN	TN		02/28/2025		1,468		(60)			(60)		1,408	1,408			
100199011	GRAHAM	NC		02/28/2025		1,911		184			184		2,095	2,095			
100199012	RALEIGH	NC		02/28/2025		3,369		(14)			(14)		3,355	3,355			
100199014	GALLATIN	TN		02/28/2025		1,435		(24)			(24)		1,411	1,411			
100199015	PORT ANGELES	WA		02/28/2025		3,665		(150)			(150)		3,515	3,515			
100199017	MCKINNEY	TX		02/28/2025		64,359		(2,398)			(2,398)		61,961	61,961			
100199018	CHARLOTTE	NC		02/28/2025		11,439		(81)			(81)		11,358	11,358			
100199019	SPRINGFIELD	MA		02/28/2025		1,961		(58)			(58)		1,903	1,903			
100199020	SONOMA	CA		02/28/2025		4,703		69			69		4,772	4,772			
100199021	VILLA RICA	GA		02/28/2025		56,145		(1,920)			(1,920)		54,225	54,225			
100199022	GALLATIN	TN		02/28/2025		1,705		(14)			(14)		1,691	1,691			
100199023	ANNA	TX		02/28/2025		2,257		16			16		2,273	2,273			
100199024	UPPER MARLBORO	MD		02/28/2025		1,669		19			19		1,688	1,688			
100199025	CATONSVILLE	MD		02/28/2025		1,136		8			8		1,144	1,144			
100199026	ANGIER	NC		02/28/2025		2,408		36			36		2,444	2,444			
100199027	LAVON	TX		02/28/2025		1,668		(64)			(64)		1,604	1,604			
100199028	CONROE	TX		02/28/2025		1,529		(26)			(26)		1,503	1,503			
100199029	LAWRENCEVILLE	GA		02/28/2025		2,590		(2)			(2)		2,588	2,588			
100199030	ANCHORAGE	AK		02/28/2025		2,167		(2)			(2)		2,165	2,165			
100199031	GALLATIN	TN		02/28/2025		1,729		(9)			(9)		1,720	1,720			
100199032	WINTER GARDEN	FL		02/28/2025		2,825		(52)			(52)		2,773	2,773			
100199035	MONMOUTH	OR		02/28/2025		2,835		15			15		2,850	2,850			
100199036	KETTERING	OH		02/28/2025		1,395		60			60		1,455	1,455			
100199037	MILTON	DE		02/28/2025		5,208		(144)			(144)		5,064	5,064			
100199038	WINTER GARDEN	FL		02/28/2025		35,780		(189)			(189)		35,591	35,591			
100199039	LAWRENCEVILLE	GA		02/28/2025		11,019		287			287		11,306	11,306			
100199040	GRAHAM	NC		02/28/2025		1,943		103			103		2,046	2,046			
100199041	LAKE ARIEL	PA		02/28/2025		1,294		(12)			(12)		1,282	1,282			
100199042	ANGIER	NC		02/28/2025		2,318		2			2		2,320	2,320			
100199043	LAKE HUGHES	CA		02/28/2025		3,089		(61)			(61)		3,028	3,028			
100199045	CHARLOTTE	NC		02/28/2025		6,679		(297)			(297)		6,382	6,382			
100199047	HINDSVILLE	AR		02/28/2025		1,920		(28)			(28)		1,892	1,892			
100199048	HOUSTON	TX		02/28/2025		1,208		(38)			(38)		1,170	1,170			
100199049	SURPRISE	AZ		02/28/2025		69,448		(3,206)			(3,206)		66,242	66,242			
100199050	CONCORD	NC		02/28/2025		1,865		(24)			(24)		1,841	1,841			
100199051	CLERMONT	FL		02/28/2025		1,841		5			5		1,846	1,846			
100199052	ANGIER	NC		02/28/2025		2,310		1			1		2,311	2,311			
100199053	LEWES	DE		02/28/2025		4,525		(124)			(124)		4,401	4,401			
100199054	ANGIER	NC		02/28/2025		2,123		(35)			(35)		2,088	2,088			
100199055	TAMPA	FL		02/28/2025		2,540		(23)			(23)		2,517	2,517			
100199056	HAZELHURST	WI		02/28/2025		5,967		(86)			(86)		5,881	5,881			
100199057	NEWBURGH	NY		02/28/2025		1,214		(22)			(22)		1,192	1,192			
100199058	PENDERGRASS	GA		02/28/2025		1,964		(59)			(59)		1,905	1,905			
100199059	SAINT ROBERT	MO		02/28/2025		853		12			12		865	865			
100199060	DENVER	CO		02/28/2025		1,610		(2)			(2)		1,608	1,608			
100199061	DAYTONA BEACH	FL		02/28/2025		2,440		(34)			(34)		2,406	2,406			
100199062	MIDDLETON	MA		02/28/2025		3,039		46			46		3,085	3,085			
100199063	WESLEY CHAPEL	FL		02/28/2025		2,177		(30)			(30)		2,147	2,147			
100199065	GALLATIN	TN		02/28/2025		1,596		(21)			(21)		1,575	1,575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199066	WINTER GARDEN	FL		02/28/2025		3,112		(29)			(29)		3,083	3,083			
100199067	LAWRENCEVILLE	GA		02/28/2025		3,805		(12)			(12)		3,793	3,793			
100199068	LAWRENCEVILLE	GA		02/28/2025		2,412		15			15		2,427	2,427			
100199069	DAWSONVILLE	GA		02/28/2025		3,538		205			205		3,743	3,743			
100199070	HIGHLAND	IL		02/28/2025		920		(6)			(6)		914	914			
100199071	CLARKSVILLE	TN		02/28/2025		1,872		63			63		1,935	1,935			
100199072	GALLATIN	TN		02/28/2025		1,817							1,817	1,817			
100199074	WINNETKA	CA		02/28/2025		3,139		(21)			(21)		3,118	3,118			
100199076	LAVON	TX		02/28/2025		12,111		(414)			(414)		11,697	11,697			
100199077	VILLA RICA	GA		02/28/2025		1,476		(50)			(50)		1,426	1,426			
100199078	LAWRENCEVILLE	GA		02/28/2025		130,256		(880)			(880)		129,376	129,376			
100199079	MONROE	NC		02/28/2025		27,771		(1,037)			(1,037)		26,734	26,734			
100199080	ANGIER	NC		02/28/2025		2,404		11			11		2,415	2,415			
100199081	WOODBRIDGE	NJ		02/28/2025		1,307		(54)			(54)		1,253	1,253			
100199082	HIGHLANDS	NC		02/28/2025		2,618		(46)			(46)		2,572	2,572			
100199083	CHARLOTTE	NC		02/28/2025		2,095		(2)			(2)		2,093	2,093			
100199084	MONROE	NC		02/28/2025		1,683		(41)			(41)		1,642	1,642			
100199085	RALEIGH	NC		02/28/2025		2,527		(11)			(11)		2,516	2,516			
100199086	ANNA	TX		02/28/2025		2,262		10			10		2,272	2,272			
100199089	GRAHAM	NC		02/28/2025		1,663		(22)			(22)		1,641	1,641			
100199090	SAINT CLOUD	FL		02/28/2025		4,027		(102)			(102)		3,925	3,925			
100199091	GRAHAM	NC		02/28/2025		1,906		48			48		1,954	1,954			
100199092	DELRAN	NJ		02/28/2025		2,152		30			30		2,182	2,182			
100199093	WOODSTOCK	GA		02/28/2025		4,047		122			122		4,169	4,169			
100199094	TARZANA	CA		03/03/2025		24,368		(211)			(211)		24,157	24,157			
100199095	PORTER RANCH	CA		03/03/2025		8,150		(79)			(79)		8,071	8,071			
100199096	PENSACOLA	FL		03/03/2025		1,147		(24)			(24)		1,123	1,123			
100199097	CANOGA PARK	CA		03/03/2025		5,256		(102)			(102)		5,154	5,154			
100199098	ELMHURST	NY		03/03/2025		1,832		(47)			(47)		1,785	1,785			
100199099	STATEN ISLAND	NY		03/03/2025		3,238		(154)			(154)		3,084	3,084			
100199100	SYKESVILLE	MD		03/03/2025		2,845		(86)			(86)		2,759	2,759			
100199101	VILLAS	NJ		03/03/2025		3,275		(84)			(84)		3,191	3,191			
100199102	SOUTH DAYTONA	FL		03/03/2025		1,229		(42)			(42)		1,187	1,187			
100199103	JAMAICA	NY		03/03/2025		2,788		(17)			(17)		2,771	2,771			
100199104	LAKELAND	FL		03/03/2025		1,405		(67)			(67)		1,338	1,338			
100199105	SACRAMENTO	CA		03/03/2025		2,313		(110)			(110)		2,203	2,203			
100199106	CLOVIS	CA		03/03/2025		1,191		(36)			(36)		1,155	1,155			
100199107	ORLANDO	FL		03/03/2025		906		(29)			(29)		877	877			
100199108	FAIR LAWN	NJ		03/03/2025		2,871		71			71		2,942	2,942			
100199109	JAMUL	CA		03/03/2025		16,949		(470)			(470)		16,479	16,479			
100199110	PORTLAND	ME		03/03/2025		1,882		(68)			(68)		1,814	1,814			
100199111	PAW PAW	MI		03/03/2025		1,016		(12)			(12)		1,004	1,004			
100199112	JURUPA VALLEY	CA		03/03/2025		3,126		10			10		3,136	3,136			
100199113	KATY	TX		03/03/2025		1,178		(56)			(56)		1,122	1,122			
100199114	FORT MYERS	FL		03/03/2025		1,388		(66)			(66)		1,322	1,322			
100199116	SHIRLEY	NY		03/03/2025		3,332		34			34		3,366	3,366			
100199117	HEMPSTEAD	NY		03/03/2025		4,063		(51)			(51)		4,012	4,012			
100199118	HUNTINGTON BEACH	CA		03/03/2025		51,750		(656)			(656)		51,094	51,094			
100199119	NORCO	CA		03/03/2025		7,337		(60)			(60)		7,277	7,277			
100199120	LOS ANGELES	CA		03/03/2025		8,428		(205)			(205)		8,223	8,223			
100199121	PASADENA	CA		03/03/2025		7,448		(176)			(176)		7,272	7,272			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199122	ALLEN	TX		03/03/2025		7,050		(65)			(65)		6,985	6,985			
100199125	AUSTIN	TX		04/04/2025		8,115		(305)			(305)		7,810	7,810			
100199126	MESA	AZ		04/04/2025		1,760		(63)			(63)		1,697	1,697			
100199130	GRANADA HILLS	CA		04/04/2025		4,744		(172)			(172)		4,572	4,572			
100199132	RIVERSIDE	CA		04/04/2025		6,596		(232)			(232)		6,364	6,364			
100199133	PITTSBURG	CA		04/04/2025		2,145		(102)			(102)		2,043	2,043			
100199134	ARLINGTON HEIGHTS	IL		04/04/2025		947		(44)			(44)		903	903			
100199137	BRENTWOOD	TN		04/04/2025		7,018		(282)			(282)		6,736	6,736			
100199138	VAN NUYS	CA		04/04/2025		3,994		(93)			(93)		3,901	3,901			
100199140	PALM DESERT	CA		04/04/2025		2,183		(104)			(104)		2,079	2,079			
100199144	RIVERSIDE	CA		04/04/2025		5,086		(230)			(230)		4,856	4,856			
100199145	DOVER	PA		04/04/2025		960		(28)			(28)		932	932			
100199147	ABILENE	TX		04/04/2025		985		(47)			(47)		938	938			
100199148	COLUMBIA	SC		04/04/2025		1,252		(55)			(55)		1,197	1,197			
100199149	NORRISTOWN	PA		04/04/2025		847		(40)			(40)		807	807			
100199151	TARZANA	CA		04/04/2025		20,765		(820)			(820)		19,945	19,945			
100199153	BASALT	CO		04/04/2025		1							1	1			
100199154	HIALEAH	FL		04/04/2025		5,598		(164)			(164)		5,434	5,434			
100199155	MIAMI	FL		04/04/2025		3,715		(77)			(77)		3,638	3,638			
100199157	NORWALK	CA		04/04/2025		4,249		(194)			(194)		4,055	4,055			
100199159	ACWORTH	GA		04/04/2025		7,703		(262)			(262)		7,441	7,441			
100199160	CONCORD	CA		04/04/2025		4,003		(83)			(83)		3,920	3,920			
100199162	SAN DIEGO	CA		04/04/2025		3,548		(169)			(169)		3,379	3,379			
100199163	CITRUS SPRINGS	FL		04/04/2025		1,015		(38)			(38)		977	977			
100199164	LEHIGH ACRES	FL		04/04/2025		1,750		(83)			(83)		1,667	1,667			
100199167	CITRUS SPRINGS	FL		04/04/2025		1,056		(39)			(39)		1,017	1,017			
100199168	FRIENDSWOOD	TX		04/04/2025		3,049		(145)			(145)		2,904	2,904			
100199170	DALLAS	TX		04/04/2025		14,264		(643)			(643)		13,621	13,621			
100199171	SAN CLEMENTE	CA		04/04/2025		9,385		(225)			(225)		9,160	9,160			
100199172	SAVANNAH	GA		04/04/2025		1,186		(47)			(47)		1,139	1,139			
100199175	CUTLER BAY	FL		04/04/2025		3,681		(124)			(124)		3,557	3,557			
100199176	ORLANDO	FL		04/04/2025		1,235		(64)			(64)		1,171	1,171			
100199177	SOUTHLAKE	TX		04/04/2025		5,584		(232)			(232)		5,352	5,352			
100199178	CITRUS SPRINGS	FL		04/04/2025		1,014		(37)			(37)		977	977			
100199179	MIAMI	FL		04/04/2025		1,608		(45)			(45)		1,563	1,563			
100199180	SPOKANE	WA		04/04/2025		1,243		(9)			(9)		1,234	1,234			
100199183	DULUTH	GA		04/04/2025		6,169		(217)			(217)		5,952	5,952			
100199184	CASTAIC	CA		04/04/2025		322,398		(9,586)			(9,586)		312,812	312,812			
100199185	ORLANDO	FL		04/04/2025		1,228		(63)			(63)		1,165	1,165			
100199186	ATLANTA	GA		04/04/2025		722		(15)			(15)		707	707			
100199188	HEARTLAND	TX		04/04/2025		2,231		(96)			(96)		2,135	2,135			
100199192	SAN ANTONIO	TX		04/04/2025		2,229		(106)			(106)		2,123	2,123			
100199193	NAPLES	FL		04/04/2025		2,678		(112)			(112)		2,566	2,566			
100199195	SANFORD	FL		04/04/2025		2,146		(95)			(95)		2,051	2,051			
100199196	SAN DIEGO	CA		04/04/2025		11,469		(294)			(294)		11,175	11,175			
100199197	VANCOUVER	WA		04/04/2025		1,626		(77)			(77)		1,549	1,549			
100199198	LAS VEGAS	NV		04/04/2025		17,136		(407)			(407)		16,729	16,729			
100199200	TUCSON	AZ		04/04/2025		938		(45)			(45)		893	893			
100199201	AUSTIN	TX		04/04/2025		3,526		(69)			(69)		3,457	3,457			
100199202	ORLANDO	FL		04/04/2025		1,216		(52)			(52)		1,164	1,164			
100199203	OZARK	MO		04/04/2025		962		(31)			(31)		931	931			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199204	ORLANDO	FL		04/04/2025		1,235		(64)			(64)		1,171	1,171			
100199205	COLUMBUS	GA		04/04/2025		533		(25)			(25)		508	508			
100199206	FLOWERY BRANCH	GA		04/04/2025		9,271		(48)			(48)		9,223	9,223			
100199207	SAN ANTONIO	TX		04/04/2025		1,006		(48)			(48)		958	958			
100199209	URBANDALE	IA		04/09/2025		2,254		(106)			(106)		2,148	2,148			
100199212	SKOKIE	IL		04/09/2025		1,525		(36)			(36)		1,489	1,489			
100199213	WHITTIER	CA		04/09/2025		3,219		(153)			(153)		3,066	3,066			
100199216	NEWPORT BEACH	CA		04/09/2025		16,163		(581)			(581)		15,582	15,582			
100199218	KIHEI	HI		04/09/2025		4,872		(178)			(178)		4,694	4,694			
100199223	SAINT JOHNS	FL		04/09/2025		14,753		(525)			(525)		14,228	14,228			
100199225	SAN DIEGO	CA		04/09/2025		2,995		(117)			(117)		2,878	2,878			
100199226	FOUNTAIN INN	SC		04/09/2025		1,844		(66)			(66)		1,778	1,778			
100199230	WILLOW SPRINGS	IL		04/09/2025		1,944		(64)			(64)		1,880	1,880			
100199231	AMARILLO	TX		04/09/2025		6,266		(246)			(246)		6,020	6,020			
100199232	LAS VEGAS	NV		04/09/2025		2,213		(87)			(87)		2,126	2,126			
100199234	HANFORD	CA		04/09/2025		1,772		(62)			(62)		1,710	1,710			
100199237	SALT LAKE CITY	UT		04/09/2025		2,264		(76)			(76)		2,188	2,188			
100199239	PORT CHARLOTTE	FL		04/09/2025		2,762		(70)			(70)		2,692	2,692			
100199240	RAMONA	CA		04/09/2025		830		(36)			(36)		794	794			
100199241	LAGUNA HILLS	CA		04/09/2025		7,512		(233)			(233)		7,279	7,279			
100199242	CITRUS SPRINGS	FL		04/09/2025		1,073		(30)			(30)		1,043	1,043			
100199243	SOUTH SAN FRANCISCO	CA		04/09/2025		4,700		(219)			(219)		4,481	4,481			
100199246	LOWELL	AR		04/09/2025		1,554		(35)			(35)		1,519	1,519			
100199247	AUSTIN	TX		04/09/2025		16,359		(704)			(704)		15,655	15,655			
100199249	VONORE	TN		03/05/2025		4,384		(91)			(91)		4,293	4,293			
100199251	CASPER	WY		03/05/2025		1,915		(61)			(61)		1,854	1,854			
100199252	GAITHERSBURG	MD		03/05/2025		1,835		(71)			(71)		1,764	1,764			
100199253	ORLANDO	FL		03/05/2025		2,428		(86)			(86)		2,342	2,342			
100199256	DALLAS	TX		03/05/2025		4,251		(125)			(125)		4,126	4,126			
100199257	SOUTH AMBOY	NJ		03/05/2025		1,785		21			21		1,806	1,806			
100199258	WESTMINSTER	CA		03/05/2025		6,938		235			235		7,173	7,173			
100199259	MONSEY	NY		03/05/2025		6,563		(252)			(252)		6,311	6,311			
100199260	RIVERHEAD	NY		03/05/2025		5,491		(82)			(82)		5,409	5,409			
100199261	SANTA BARBARA	CA		03/05/2025		8,122		(209)			(209)		7,913	7,913			
100199263	CORTE MADERA	CA		03/05/2025		6,708		52			52		6,760	6,760			
100199264	GARDEN GROVE	CA		03/05/2025		6,467		(1)			(1)		6,466	6,466			
100199265	RED LODGE	MT		03/05/2025		3,232		(80)			(80)		3,152	3,152			
100199266	STUART	FL		03/05/2025		2,489		(52)			(52)		2,437	2,437			
100199267	MIAMI GARDENS	FL		03/05/2025		4,258		50			50		4,308	4,308			
100199268	OAK ISLAND	NC		03/05/2025		9,285		(148)			(148)		9,137	9,137			
100199269	WHITSETT	NC		03/05/2025		1,940		(34)			(34)		1,906	1,906			
100199270	PHOENIX	AZ		03/05/2025		2,711		(84)			(84)		2,627	2,627			
100199271	ATLANTA	GA		03/05/2025		10,309		(182)			(182)		10,127	10,127			
100199272	WESLEY CHAPEL	FL		03/05/2025		2,483		(32)			(32)		2,451	2,451			
100199273	FRESNO	CA		03/05/2025		34,397		(198)			(198)		34,199	34,199			
100199274	CLEARLAKE	CA		03/05/2025		2,807		(76)			(76)		2,731	2,731			
100199275	WEST SACRAMENTO	CA		03/05/2025		2,294		(43)			(43)		2,251	2,251			
100199276	GRASS VALLEY	CA		03/05/2025		2,241		(70)			(70)		2,171	2,171			
100199277	SHELBYVILLE	KY		03/05/2025		2,539		(71)			(71)		2,468	2,468			
100199278	PANAMA CITY BEACH	FL		03/05/2025		1,580		(61)			(61)		1,519	1,519			
100199279	DESERT HOT SPRINGS	CA		03/05/2025		3,384		(130)			(130)		3,254	3,254			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199280	ARLINGTON	TX		03/05/2025		1,747		(67)			(67)		1,680	1,680			
100199281	BUFORD	GA		03/05/2025		8,860		(216)			(216)		8,644	8,644			
100199282	SUWANEE	GA		03/05/2025		2,051		(49)			(49)		2,002	2,002			
100199283	STATESVILLE	NC		03/05/2025		3,254		(125)			(125)		3,129	3,129			
100199284	OAKLAND PARK	FL		03/05/2025		1,952		(75)			(75)		1,877	1,877			
100199285	GAINESVILLE	FL		03/05/2025		1,853		(71)			(71)		1,782	1,782			
100199286	GILBERT	AZ		03/05/2025		2,398		(86)			(86)		2,312	2,312			
100199287	LAWRENCEVILLE	GA		03/05/2025		1,622		(62)			(62)		1,560	1,560			
100199288	HENDERSON	NV		03/05/2025		3,900		(106)			(106)		3,794	3,794			
100199289	GREENBUSH	MI		03/05/2025		2,854		(56)			(56)		2,798	2,798			
100199290	HAZLETON	PA		03/05/2025		1,718		(24)			(24)		1,694	1,694			
100199291	PRINCETON	TX		03/05/2025		2,422		(16)			(16)		2,406	2,406			
100199293	WINTER PARK	FL		03/05/2025		2,390		(79)			(79)		2,311	2,311			
100199294	SAN ANTONIO	TX		03/05/2025		4,033		(146)			(146)		3,887	3,887			
100199295	ATLANTA	GA		03/05/2025		2,598		(83)			(83)		2,515	2,515			
100199296	OAKLAND	CA		03/05/2025		33,155		(1,025)			(1,025)		32,130	32,130			
100199297	SANDY	UT		03/05/2025		3,170		(98)			(98)		3,072	3,072			
100199298	STOCKTON	CA		03/05/2025		2,942		(113)			(113)		2,829	2,829			
100199299	SACRAMENTO	CA		03/05/2025		2,745		(92)			(92)		2,653	2,653			
100199300	KISSIMMEE	FL		03/05/2025		4,122		(102)			(102)		4,020	4,020			
100199301	KISSIMMEE	FL		03/05/2025		2,335		(75)			(75)		2,260	2,260			
100199303	PACIFIC BEACH	WA		03/05/2025		4,878		(89)			(89)		4,789	4,789			
100199304	STURGEON BAY	WI		03/05/2025		2,224		(54)			(54)		2,170	2,170			
100199305	CHARLOTTE	NC		03/05/2025		2,955		(80)			(80)		2,875	2,875			
100199306	MUNDS PARK	AZ		03/05/2025		3,663		56			56		3,719	3,719			
100199307	SAINT CHARLES	IL		03/05/2025		1,580		(53)			(53)		1,527	1,527			
100199308	WOODLAND	CA		03/05/2025		2,849		(92)			(92)		2,757	2,757			
100199309	RALEIGH	NC		03/05/2025		1,763		(60)			(60)		1,703	1,703			
100199310	SAN CLEMENTE	CA		03/05/2025		6,040		(210)			(210)		5,830	5,830			
100199311	SCOTTSDALE	AZ		03/05/2025		4,038		(133)			(133)		3,905	3,905			
100199312	MANASSAS	VA		03/05/2025		1,650		(63)			(63)		1,587	1,587			
100199313	SEVIERVILLE	TN		03/05/2025		1,824		(54)			(54)		1,770	1,770			
100199314	DECATUR	GA		03/05/2025		1,869		(71)			(71)		1,798	1,798			
100199315	FRESNO	CA		03/05/2025		1,758		(68)			(68)		1,690	1,690			
100199316	CANTON	OH		03/05/2025		1,379		(53)			(53)		1,326	1,326			
100199317	LUPTON	MI		03/05/2025		1,816		(28)			(28)		1,788	1,788			
100199318	GREENVILLE	TX		03/05/2025		1,757		(62)			(62)		1,695	1,695			
100199319	LAGUNA NIGUEL	CA		03/05/2025		3,604		(114)			(114)		3,490	3,490			
100199320	ROUND ROCK	TX		03/05/2025		2,065		(39)			(39)		2,026	2,026			
100199321	EASTMAN	GA		03/05/2025		1,704		(12)			(12)		1,692	1,692			
100199322	PRINCETON	TX		03/05/2025		2,402		(36)			(36)		2,366	2,366			
100199323	TUCSON	AZ		03/05/2025		8,724		(191)			(191)		8,533	8,533			
100199325	WESTBROOKVILLE	NY		03/05/2025		1,571		(40)			(40)		1,531	1,531			
100199327	LONG BEACH	CA		03/05/2025		1,647		(63)			(63)		1,584	1,584			
100199328	PRINCETON	TX		03/05/2025		2,289		(66)			(66)		2,223	2,223			
100199329	CHARLOTTE	NC		03/05/2025		3,202		(81)			(81)		3,121	3,121			
100199330	BAKERSFIELD	CA		03/05/2025		3,019		(116)			(116)		2,903	2,903			
100199331	CHARLOTTE	NC		03/05/2025		2,597		(73)			(73)		2,524	2,524			
100199332	ATHOL	ID		03/05/2025		15,106		(325)			(325)		14,781	14,781			
100199334	SAN JOSE	CA		03/05/2025		5,121		(183)			(183)		4,938	4,938			
100199335	BIG BEAR LAKE	CA		03/05/2025		2,484		(69)			(69)		2,415	2,415			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199336	PRINCETON	TX		03/05/2025		2,463		(15)			(15)		2,448	2,448			
100199337	WILMINGTON	NC		03/05/2025		4,262		(152)			(152)		4,110	4,110			
100199338	PALMYRA	VA		03/05/2025		1,431		(55)			(55)		1,376	1,376			
100199339	BASYE	VA		03/05/2025		1,814		(64)			(64)		1,750	1,750			
100199340	PANAMA CITY BEACH	FL		03/05/2025		5,112		(197)			(197)		4,915	4,915			
100199341	MISSION	KS		03/05/2025		9,603		(354)			(354)		9,249	9,249			
100199342	STOCKTON	CA		03/05/2025		1,650		(63)			(63)		1,587	1,587			
100199343	NORFOLK	VA		03/05/2025		2,369		(89)			(89)		2,280	2,280			
100199344	BEAVERTON	OR		03/05/2025		2,290		(88)			(88)		2,202	2,202			
100199345	LARAMIE	WY		03/05/2025		2,032		(66)			(66)		1,966	1,966			
100199347	FRONT ROYAL	VA		03/05/2025		3,701		(101)			(101)		3,600	3,600			
100199348	PAHRUMP	NV		03/05/2025		1,955		(75)			(75)		1,880	1,880			
100199349	FENTON	MO		03/05/2025		1,472		(52)			(52)		1,420	1,420			
100199350	LOS ANGELES	CA		03/05/2025		1,431		(55)			(55)		1,376	1,376			
100199351	LAREDO	TX		03/05/2025		2,921		(42)			(42)		2,879	2,879			
100199352	UNION CITY	CA		03/05/2025		2,510		(81)			(81)		2,429	2,429			
100199353	TAMPA	FL		03/05/2025		3,296		(127)			(127)		3,169	3,169			
100199354	PRINCETON	TX		03/05/2025		1,997		(68)			(68)		1,929	1,929			
100199355	OAKHURST	CA		03/05/2025		2,839		(42)			(42)		2,797	2,797			
100199356	JACKSONVILLE	FL		03/05/2025		1,826		(68)			(68)		1,758	1,758			
100199357	MIAMI	FL		03/05/2025		4,426		(169)			(169)		4,257	4,257			
100199358	CHARLOTTE	NC		03/05/2025		10,960		(422)			(422)		10,538	10,538			
100199359	SAN LUIS	AZ		03/05/2025		1,681		(61)			(61)		1,620	1,620			
100199360	KEIZER	OR		03/05/2025		1,828		(41)			(41)		1,787	1,787			
100199361	OCEAN CITY	MD		03/05/2025		2,943		(91)			(91)		2,852	2,852			
100199362	BAKERSFIELD	CA		03/05/2025		2,351		(32)			(32)		2,319	2,319			
100199363	LARGO	FL		03/05/2025		2,002		(30)			(30)		1,972	1,972			
100199364	CHARLOTTE	NC		03/05/2025		1,989		(51)			(51)		1,938	1,938			
100199365	ELIZABETH	CO		03/05/2025		2,159		(83)			(83)		2,076	2,076			
100199366	RALEIGH	NC		03/05/2025		2,276		(86)			(86)		2,190	2,190			
100199367	COLUMBUS	OH		03/05/2025		1,497		(50)			(50)		1,447	1,447			
100199368	AUBURN	WA		03/05/2025		4,697		(149)			(149)		4,548	4,548			
100199369	ROUND LAKE BEACH	IL		03/05/2025		1,946		31			31		1,977	1,977			
100199370	TRACY	CA		03/05/2025		3,550		(49)			(49)		3,501	3,501			
100199371	ALPINE	CA		03/05/2025		3,870		(149)			(149)		3,721	3,721			
100199372	CONROE	TX		03/05/2025		1,549		(60)			(60)		1,489	1,489			
100199373	KENNESAW	GA		03/05/2025		1,884		(60)			(60)		1,824	1,824			
100199374	AMERICAN FORK	UT		03/05/2025		2,512		(75)			(75)		2,437	2,437			
100199375	SACRAMENTO	CA		03/05/2025		2,660		(102)			(102)		2,558	2,558			
100199377	COTTONWOOD	AZ		03/05/2025		1,947		(70)			(70)		1,877	1,877			
100199378	FREDERICKSBURG	VA		03/05/2025		1,864		(26)			(26)		1,838	1,838			
100199379	TULSA	OK		03/05/2025		1,993		(77)			(77)		1,916	1,916			
100199380	CONCORD	CA		03/05/2025		6,987		(269)			(269)		6,718	6,718			
100199381	GRAHAM	WA		03/05/2025		2,738		(98)			(98)		2,640	2,640			
100199382	CLOVIS	CA		03/05/2025		2,444		(89)			(89)		2,355	2,355			
100199383	MANITOU SPRINGS	CO		03/05/2025		3,802		(70)			(70)		3,732	3,732			
100199384	SODDY DAISY	TN		03/05/2025		6,826		(205)			(205)		6,621	6,621			
100199385	SACRAMENTO	CA		03/05/2025		2,521		(97)			(97)		2,424	2,424			
100199386	ARLINGTON	TX		03/05/2025		1,323		(51)			(51)		1,272	1,272			
100199387	VACAVILLE	CA		03/05/2025		1,467		(56)			(56)		1,411	1,411			
100199389	BRENTWOOD	TN		03/05/2025		2,125		(38)			(38)		2,087	2,087			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199390	LAKEVILLE	MA		03/05/2025		1,485		(57)			(57)		1,428	1,428			
100199391	DEERFIELD BEACH	FL		03/05/2025		4,054		(122)			(122)		3,932	3,932			
100199392	ACWORTH	GA		03/05/2025		1,397		(54)			(54)		1,343	1,343			
100199394	ORANGE CITY	FL		03/05/2025		1,413		(14)			(14)		1,399	1,399			
100199395	FORT LAUDERDALE	FL		03/05/2025		5,274		(176)			(176)		5,098	5,098			
100199396	WELLINGTON	FL		03/05/2025		5,799		(223)			(223)		5,576	5,576			
100199397	LAWRENCEVILLE	GA		03/05/2025		2,305		(29)			(29)		2,276	2,276			
100199399	ZIMMERMAN	MN		03/05/2025		24,140		(928)			(928)		23,212	23,212			
100199400	LONG POND	PA		03/05/2025		3,307		(72)			(72)		3,235	3,235			
100199401	LAS VEGAS	NV		03/05/2025		6,657		53			53		6,710	6,710			
100199402	JUPITER	FL		03/05/2025		3,053		(103)			(103)		2,950	2,950			
100199404	DALLAS	TX		03/05/2025		2,498		(32)			(32)		2,466	2,466			
100199405	HAZLETON	PA		03/05/2025		1,720		(10)			(10)		1,710	1,710			
100199406	SAN ANTONIO	TX		03/05/2025		26,135		(1,005)			(1,005)		25,130	25,130			
100199407	WACO	TX		03/05/2025		2,436		(94)			(94)		2,342	2,342			
100199408	RIVERSIDE	CA		03/05/2025		4,144		(140)			(140)		4,004	4,004			
100199409	MARIETTA	GA		03/05/2025		5,023		59			59		5,082	5,082			
100199410	SPRING	TX		03/05/2025		13,076		(503)			(503)		12,573	12,573			
100199411	LA GRANGE	KY		03/05/2025		2,088		(33)			(33)		2,055	2,055			
100199413	SAINT PAUL	MN		03/05/2025		2,704		(55)			(55)		2,649	2,649			
100199414	GILBERT	AZ		03/05/2025		3,515		152			152		3,667	3,667			
100199415	PASADENA	TX		03/05/2025		2,013		(77)			(77)		1,936	1,936			
100199416	FORNEY	TX		03/05/2025		1,827		(50)			(50)		1,777	1,777			
100199417	LAWRENCEVILLE	GA		03/05/2025		1,408		(54)			(54)		1,354	1,354			
100199966	CRESTLINE	CA		03/06/2025		2,688		(20)			(20)		2,668	2,088		(580)	(580)
100199967	PALM DESERT	CA		03/06/2025		4,638		(109)	1		(110)		4,528	3,543		(986)	(986)
100199968	PALM SPRINGS	CA		03/06/2025		4,658		(102)			(102)		4,556	4,556			
100199969	LAS VEGAS	NV		03/06/2025		2,884		(9)			(9)		2,875	2,248		(627)	(627)
100199970	BAINBRIDGE ISLAND	WA		03/06/2025		2,480		(65)			(65)		2,415	1,889		(526)	(526)
100199971	MCCLOUD	CA		03/06/2025		1,904		(3)			(3)		1,901	1,487		(415)	(415)
100199972	LA HABRA	CA		03/06/2025		4,441		(59)	1		(60)		4,381	3,426		(955)	(955)
100199973	TACOMA	WA		03/06/2025		3,383		(45)	1		(46)		3,337	2,611		(726)	(726)
100199974	MESQUITE	NV		03/06/2025		1,823		(1)			(1)		1,822	1,425		(398)	(398)
100199975	OLYMPIA	WA		03/06/2025		1,995		(26)	1		(27)		1,968	1,323		(645)	(645)
100199976	PASADENA	CA		03/06/2025		2,945		(39)	1		(40)		2,905	2,272		(633)	(633)
100199977	SAN GABRIEL	CA		03/06/2025		3,947		(38)	1		(39)		3,908	3,056		(852)	(852)
100199978	CHINO	CA		03/06/2025		1,915		(19)			(19)		1,896	1,483		(413)	(413)
100199979	LAS VEGAS	NV		03/06/2025		1,933		7			7		1,940	1,517		(423)	(423)
100199980	SACRAMENTO	CA		03/06/2025		2,404		(24)	1		(25)		2,379	1,860		(519)	(519)
100199981	VAIL	CO		03/06/2025		3,986		(51)	1		(52)		3,934	3,078		(856)	(856)
100199982	TAFT	CA		03/06/2025		1,199		(20)			(20)		1,179	922		(257)	(257)
100199983	KEYSTONE	CO		03/06/2025		6,874		14			14		6,888	6,888			
100199984	DILLON	CO		03/06/2025		2,100		(30)			(30)		2,070	1,620		(450)	(450)
100199985	LOGAN	UT		03/06/2025		2,461		(64)	1		(65)		2,396	1,892		(504)	(504)
100199986	SAINT GEORGE	UT		03/06/2025		1,661		(38)			(38)		1,623	1,270		(353)	(353)
100199988	TEMPE	AZ		03/06/2025		1,512		(17)			(17)		1,495	1,169		(326)	(326)
100199989	EVERGREEN	CO		03/06/2025		4,294		(35)			(35)		4,259	4,259			
100199990	GRANTS	NM		03/06/2025		819		2			2		821	642		(179)	(179)
100199991	PHOENIX	AZ		03/06/2025		857		(11)			(11)		846	661		(185)	(185)
100199992	LITTLETON	CO		03/06/2025		3,441		(47)			(47)		3,394	3,394			
100199993	LUBBOCK	TX		03/06/2025		4,712		(72)			(72)		4,640	4,640			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199994	SANDPOINT	ID		03/06/2025		2,722		45	1		44		2,766	2,163		(604)	(604)
100199996	RATHDRUM	ID		03/06/2025		1,272		(27)			(27)		1,245	974		(271)	(271)
100199998	ELGIN	TX		03/06/2025		1,606		4			4		1,610	1,259		(351)	(351)
100199999	AUSTIN	TX		03/06/2025		2,646		(12)	1		(13)		2,633	2,060		(574)	(574)
100200000	BUCHANAN DAM	TX		03/06/2025		1,080		(2)			(2)		1,078	842		(235)	(235)
100200001	ELGIN	TX		03/06/2025		1,348		(31)			(31)		1,317	1,031		(287)	(287)
100200002	CANYON	TX		03/06/2025		1,078		(15)			(15)		1,063	832		(231)	(231)
100200003	SAN ANTONIO	TX		03/06/2025		6,823		(130)	9		(139)		6,684	6,318		(367)	(367)
100200004	GALVESTON	TX		03/06/2025		1,130		(31)			(31)		1,099	860		(239)	(239)
100200005	LAREDO	TX		03/06/2025		13,739		(194)			(194)		13,545	13,545			
100200006	SAN ANTONIO	TX		03/06/2025		2,435		(23)	1		(24)		2,411	1,886		(526)	(526)
100200007	WILLIS	TX		03/06/2025		12,306		(25)	1		(26)		12,280	11,787		(493)	(493)
100200008	WILLIS	TX		03/06/2025		1,624		(4)			(4)		1,620	1,266		(353)	(353)
100200009	KILLEEN	TX		03/06/2025		1,159		(26)			(26)		1,133	887		(246)	(246)
100200010	ANGLETON	TX		03/06/2025		1,912		(9)	1		(10)		1,902	1,579		(322)	(322)
100200011	DONNA	TX		03/06/2025		859		(10)			(10)		849	610		(239)	(239)
100200012	GROVE	OK		03/06/2025		4,756		(31)			(31)		4,725	4,725			
100200013	DALLAS	TX		03/06/2025		1,027		(16)			(16)		1,011	791		(220)	(220)
100200014	LITTLE ELM	TX		03/06/2025		2,480		(20)	1		(21)		2,459	1,923		(536)	(536)
100200015	ALEDO	TX		03/06/2025		3,968		37	1		36		4,004	3,130		(874)	(874)
100200016	MISSOURI CITY	TX		03/06/2025		1,098		(17)			(17)		1,081	846		(235)	(235)
100200017	LOCUST GROVE	OK		03/06/2025		1,920		(22)	1		(23)		1,897	1,484		(413)	(413)
100200018	TULSA	OK		03/06/2025		1,629		(10)			(10)		1,619	1,421		(198)	(198)
100200019	TULSA	OK		03/06/2025		4,789		(123)			(123)		4,666	4,666			
100200020	TULSA	OK		03/06/2025		2,561		(33)	1		(34)		2,527	1,976		(551)	(551)
100200021	OKLAHOMA CITY	OK		03/06/2025		2,835		(46)	1		(47)		2,788	2,212		(576)	(576)
100200022	YUKON	OK		03/06/2025		1,535		(18)			(18)		1,517	1,186		(331)	(331)
100200023	NORMAN	OK		03/06/2025		1,757		(38)			(38)		1,719	1,346		(373)	(373)
100200024	MARIETTA	OK		03/06/2025		2,043		(35)	1		(36)		2,007	1,351		(656)	(656)
100200025	YUKON	OK		03/06/2025		4,018		(47)	2		(49)		3,969	3,104		(865)	(865)
100200026	STILLWATER	OK		03/06/2025		1,286		5			5		1,291	1,009		(282)	(282)
100200027	STILLWATER	OK		03/06/2025		527		(4)			(4)		523	410		(113)	(113)
100200028	NORMAN	OK		03/06/2025		4,071		(141)	2		(143)		3,928	3,730		(198)	(198)
100200029	BIXBY	OK		03/06/2025		1,337							1,337	1,046		(292)	(292)
100200030	NORMAN	OK		03/06/2025		1,151		(18)			(18)		1,133	800		(333)	(333)
100200031	EL RENO	OK		03/06/2025		1,296		(14)			(14)		1,282	1,003		(279)	(279)
100200032	EMPORIA	KS		03/06/2025		881		(18)			(18)		863	675		(188)	(188)
100200033	EDMOND	OK		03/06/2025		1,195		(18)			(18)		1,177	920		(256)	(256)
100200034	WARSAW	MO		03/06/2025		4,363		(64)			(64)		4,299	4,299			
100200035	LAKE OZARK	MO		03/06/2025		1,834		(36)			(36)		1,798	1,269		(528)	(528)
100200036	BENTONVILLE	AR		03/06/2025		2,170		(21)			(21)		2,149	1,845		(304)	(304)
100200037	CONWAY	AR		03/06/2025		1,080		(13)			(13)		1,067	834		(233)	(233)
100200038	COLUMBIA	MO		03/06/2025		1,501		(23)			(23)		1,478	1,156		(322)	(322)
100200039	GREERS FERRY	AR		03/06/2025		903		(9)			(9)		894	716		(178)	(178)
100200040	KANSAS CITY	KS		03/06/2025		1,102		(13)			(13)		1,089	852		(237)	(237)
100200041	LAKE ST LOUIS	MO		03/06/2025		1,846		(10)			(10)		1,836	1,436		(400)	(400)
100200042	HELENA	MT		03/06/2025		2,522		(16)			(16)		2,506	1,960		(545)	(545)
100200043	SAINT LOUIS	MO		03/06/2025		805		1			1		806	634		(171)	(171)
100200044	BREEZY POINT	MN		03/06/2025		1,675		(20)			(20)		1,655	1,295		(360)	(360)
100200045	FORRESTON	IL		03/06/2025		949		(14)			(14)		935	731		(204)	(204)
100200046	PACIFIC	MO		03/06/2025		1,191		(11)	1		(12)		1,179	976		(203)	(203)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200047	ELM GROVE	WI		03/06/2025		1,762		(20)			(20)		1,742	1,363		(379)	(379)
100200048	WAUWATOSA	WI		03/06/2025		3,079		(34)	1		(35)		3,044	2,381		(663)	(663)
100200049	COAL CITY	IL		03/06/2025		1,030		(10)			(10)		1,020	797		(222)	(222)
100200050	CEDAR FALLS	IA		03/06/2025		1,013							1,013	792		(221)	(221)
100200051	WARSAW	IN		03/06/2025		1,843		(14)			(14)		1,829	1,432		(397)	(397)
100200052	DES MOINES	IA		03/06/2025		1,017		8			8		1,025	801		(224)	(224)
100200053	ROCKFORD	IL		03/06/2025		1,195		(5)			(5)		1,190	930		(259)	(259)
100200054	FORT WAYNE	IN		03/06/2025		1,286		(6)			(6)		1,280	1,280			
100200055	HUNTSVILLE	OH		03/06/2025		3,192		(53)	1		(54)		3,138	2,455		(683)	(683)
100200056	INDIANAPOLIS	IN		03/06/2025		1,898		(30)			(30)		1,868	1,461		(406)	(406)
100200057	GARY	IN		03/06/2025		333		(10)			(10)		323	253		(70)	(70)
100200058	PERRYSVILLE	OH		03/06/2025		1,254		(11)			(11)		1,243	972		(271)	(271)
100200059	NASHVILLE	TN		03/06/2025		2,200		(25)	1		(26)		2,174	1,610		(564)	(564)
100200060	MARION	OH		03/06/2025		1,705		(5)			(5)		1,700	1,329		(371)	(371)
100200061	LEBANON	TN		03/06/2025		1,952		(2)	1		(3)		1,949	1,375		(574)	(574)
100200062	AKRON	OH		03/06/2025		769		1			1		770	485		(285)	(285)
100200063	DAYTON	OH		03/06/2025		652		(8)			(8)		644	504		(140)	(140)
100200064	ELIZABETHTOWN	KY		03/06/2025		3,689		(26)	2		(28)		3,661	2,863		(798)	(798)
100200065	CAPE CORAL	FL		03/06/2025		1,718		(7)			(7)		1,711	1,338		(373)	(373)
100200066	BIRMINGHAM	AL		03/06/2025		805		(15)			(15)		790	618		(172)	(172)
100200067	FLORENCE	AL		03/06/2025		1,106		3			3		1,109	867		(242)	(242)
100200068	KEY LARGO	FL		03/06/2025		6,521		(99)			(99)		6,422	6,422			
100200069	BOCA RATON	FL		03/06/2025		1,281		(5)			(5)		1,276	857		(419)	(419)
100200070	TOLEDO	OH		03/06/2025		408		(4)			(4)		404	316		(88)	(88)
100200071	SEBRING	FL		03/06/2025		2,745		(72)	1		(73)		2,672	2,268		(403)	(403)
100200072	NEW PORT RICHEY	FL		03/06/2025		5,556		24	4		20		5,576	4,660		(916)	(916)
100200073	SUMMERFIELD	FL		03/06/2025		1,201		(27)			(27)		1,174	918		(256)	(256)
100200074	BIRMINGHAM	AL		03/06/2025		546		(7)			(7)		539	422		(117)	(117)
100200075	EUSTIS	FL		03/06/2025		1,080		(6)	1		(7)		1,073	757		(316)	(316)
100200076	BIRMINGHAM	AL		03/06/2025		617		(8)			(8)		609	477		(133)	(133)
100200077	JACKSONVILLE	FL		03/06/2025		14,457		(201)			(201)		14,256	14,256			
100200078	PANAMA CITY	FL		03/06/2025		5,267		(26)			(26)		5,241	5,241			
100200079	FORT WALTON BEACH	FL		03/06/2025		1,097		(22)			(22)		1,075	841		(234)	(234)
100200080	JACKSONVILLE	FL		03/06/2025		1,276		(14)			(14)		1,262	984		(278)	(278)
100200081	JACKSONVILLE	FL		03/06/2025		1,409		(34)			(34)		1,375	1,076		(299)	(299)
100200082	MURRELLS INLET	SC		03/06/2025		2,791		(57)	1		(58)		2,733	2,403		(330)	(330)
100200083	SAINT AUGUSTINE	FL		03/06/2025		2,164		(15)			(15)		2,149	1,681		(468)	(468)
100200084	MARS HILL	NC		03/06/2025		15,820		(323)	10		(333)		15,487	15,009		(478)	(478)
100200085	FLEMING ISLAND	FL		03/06/2025		2,498		(24)			(24)		2,474	1,663		(811)	(811)
100200087	CHARLESTON	SC		03/06/2025		1,502		8			8		1,510	1,066		(444)	(444)
100200088	SAVANNAH	GA		03/06/2025		1,229		(19)			(19)		1,210	947		(263)	(263)
100200089	COLUMBIA	SC		03/06/2025		1,322		(11)			(11)		1,311	1,025		(286)	(286)
100200090	ORANGE PARK	FL		03/06/2025		1,540		(29)	1		(30)		1,510	1,167		(343)	(343)
100200092	CANDLER	NC		03/06/2025		1,727		(22)	1		(23)		1,704	1,332		(372)	(372)
100200093	WILMINGTON	NC		03/06/2025		3,494		(32)			(32)		3,462	3,462			
100200094	HENDERSON	NC		03/06/2025		4,485		(22)			(22)		4,463	4,463			
100200095	APEX	NC		03/06/2025		4,727		(43)	1		(44)		4,683	3,891		(792)	(792)
100200096	SALISBURY	NC		03/06/2025		1,568		(2)	1		(3)		1,565	1,032		(533)	(533)
100200097	TOWSON	MD		03/06/2025		71,172		(1,252)			(1,252)		69,920	69,920			
100200098	BLUEFIELD	WV		03/06/2025		972		(15)			(15)		957	748		(209)	(209)
100200099	ACCIDENT	MD		03/06/2025		1,689		(29)			(29)		1,660	1,298		(362)	(362)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200100	WILLIAMSBURG	VA		03/06/2025		1,660		(11)			(11)		1,649	1,290		(360)	(360)
100200101	STAUNTON	VA		03/06/2025		1,830		(40)	1		(41)		1,789	1,399		(390)	(390)
100200102	LONG ISLAND	VA		03/06/2025		779		(20)			(20)		759	594		(165)	(165)
100200103	TOANO	VA		03/06/2025		1,907		5			5		1,912	1,495		(417)	(417)
100200104	LEWES	DE		03/06/2025		1,868		(15)	1		(16)		1,852	1,490		(362)	(362)
100200105	BALTIMORE	MD		03/06/2025		927		(9)			(9)		918	718		(200)	(200)
100200106	COLUMBIA	MD		03/06/2025		1,275		(23)			(23)		1,252	979		(273)	(273)
100200107	PETERSBURG	VA		03/06/2025		815		(18)			(18)		797	623		(174)	(174)
100200108	PHILADELPHIA	PA		03/06/2025		1,276		(8)			(8)		1,268	992		(276)	(276)
100200109	MORRISVILLE	PA		03/06/2025		1,443		1			1		1,444	971		(473)	(473)
100200110	MORRISVILLE	PA		03/06/2025		1,444							1,444	971		(473)	(473)
100200111	DINGMANS FERRY	PA		03/06/2025		1,542		(37)			(37)		1,505	1,178		(328)	(328)
100200112	SOUTHAMPTON	PA		03/06/2025		2,146		(5)			(5)		2,141	2,141			
100200113	PHILADELPHIA	PA		03/06/2025		1,333		(26)			(26)		1,307	1,022		(284)	(284)
100200114	BALTIMORE	MD		03/06/2025		777		6			6		783	613		(171)	(171)
100200115	ALDAN	PA		03/06/2025		1,597		(12)			(12)		1,585	1,240		(345)	(345)
100200116	PHILADELPHIA	PA		03/06/2025		950		(21)			(21)		929	727		(202)	(202)
100200117	WARMINSTER	PA		03/06/2025		942		(8)			(8)		934	628		(306)	(306)
100200118	POCONO SUMMIT	PA		03/06/2025		4,341		141	1		140		4,481	3,601		(880)	(880)
100200119	ALLENTOWN	PA		03/06/2025		1,928		(27)			(27)		1,901	1,487		(414)	(414)
100200120	ALLENTOWN	PA		03/06/2025		1,691		(26)			(26)		1,665	1,179		(485)	(485)
100200121	BETHLEHEM	PA		03/06/2025		1,069		(12)			(12)		1,057	827		(230)	(230)
100200122	POTTSVILLE	PA		03/06/2025		558		(9)			(9)		549	388		(161)	(161)
100200123	PHILADELPHIA	PA		03/06/2025		1,327		(5)			(5)		1,322	1,322			
100200124	MARIETTA	PA		03/06/2025		2,060		(15)	1		(16)		2,044	1,598		(446)	(446)
100200125	LITITZ	PA		03/06/2025		1,956		18	1		17		1,973	1,542		(431)	(431)
100200126	GETTYSBURG	PA		03/06/2025		10,339		(182)	8		(190)		10,149	9,315		(835)	(835)
100200127	CORAOPOLIS	PA		03/06/2025		2,283		(12)			(12)		2,271	1,776		(495)	(495)
100200128	PITTSBURGH	PA		03/06/2025		1,069		(19)			(19)		1,050	547		(504)	(504)
100200129	ATLANTIC CITY	NJ		03/06/2025		733		(13)			(13)		720	563		(157)	(157)
100200130	BUFFALO	NY		03/06/2025		3,208		(78)	1		(79)		3,129	2,449		(681)	(681)
100200131	NEW BRIGHTON	PA		03/06/2025		736		(6)			(6)		730	571		(159)	(159)
100200132	ATTLEBORO	MA		03/06/2025		4,461		(63)	1		(64)		4,397	3,441		(956)	(956)
100200133	NEW CASTLE	PA		03/06/2025		755		(8)			(8)		747	584		(163)	(163)
100200134	LEWISTON	ME		03/06/2025		1,548		(13)			(13)		1,535	1,201		(335)	(335)
100200135	MARBLEHEAD	MA		03/06/2025		2,803		(45)	1		(46)		2,757	2,157		(600)	(600)
100200136	YORK	ME		03/06/2025		966		(19)			(19)		947	668		(279)	(279)
100200137	WORCESTER	MA		03/06/2025		935		(6)			(6)		929	727		(203)	(203)
100200138	MADISON	ME		03/06/2025		2,498		(7)	1		(8)		2,490	1,948		(543)	(543)
100200139	YUBA CITY	CA		03/06/2025		1,244		(26)			(26)		1,218	1,069		(149)	(149)
100200140	SCHENECTADY	NY		03/06/2025		1,025		(20)			(20)		1,005	786		(219)	(219)
100200142	DOVER	NJ		03/06/2025		2,166		(31)			(31)		2,135	1,670		(465)	(465)
100200143	WELLS	ME		03/06/2025		2,603		2	1		1		2,604	1,907		(697)	(697)
100200144	SLIDELL	LA		03/06/2025		409		(3)			(3)		406	306		(100)	(100)
100200145	SCOTTSBLUFF	NE		03/06/2025		1,295		(53)			(53)		1,242	1,045		(198)	(198)
100200146	WILLIS	TX		03/06/2025		1,595		(4)			(4)		1,591	1,244		(347)	(347)
100200148	BROOKLYN PARK	MN		03/06/2025		1,806		(5)	1		(6)		1,800	1,400		(400)	(400)
100200149	LA VERGNE	TN		03/06/2025		1,411		(24)			(24)		1,387	1,217		(170)	(170)
100200150	NEW FRANKLIN	OH		03/06/2025		1,309		(28)			(28)		1,281	1,003		(279)	(279)
100200151	MARION	OH		03/06/2025		996		(13)			(13)		983	777		(206)	(206)
100200152	ANTIOCH	TN		03/06/2025		1,267		(19)			(19)		1,248	1,095		(153)	(153)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200153	MIAMI	FL		03/06/2025		2,181		(14)			(14)		2,167	1,635		(532)	(532)
100200154	HARTSVILLE	SC		03/06/2025		1,379		(8)			(8)		1,371	1,072		(298)	(298)
100200156	MILTON	FL		03/06/2025		33,262		(556)			(556)		32,706	32,706			
100200157	KISSIMMEE	FL		03/06/2025		1,665		23			23		1,688	1,482		(207)	(207)
100200158	MYRTLE BEACH	SC		03/06/2025		1,542		(12)	1		(13)		1,529	1,028		(502)	(502)
100200159	DUBLIN	OH		03/06/2025		14,952		(105)			(105)		14,847	14,847			
100200160	WHITE SULPHUR SPRINGS	WV		03/06/2025		1,487		(14)			(14)		1,473	1,040		(432)	(432)
100200161	GODLEY	TX		03/06/2025		3,449		132	1		131		3,580	2,799		(781)	(781)
100200162	COROLLA	NC		03/06/2025		5,789		23			23		5,812	5,812			
100200163	HUNTSVILLE	AL		03/06/2025		907		(7)			(7)		900	567		(333)	(333)
100200164	MARLTON	NJ		03/06/2025		19,816		(396)			(396)		19,420	19,420			
100200165	HENDERSON	NV		03/07/2025		3,363		(32)			(32)		3,331	3,331			
100200166	MELBOURNE	FL		03/07/2025		3,451		(133)			(133)		3,318	3,318			
100200167	SACRAMENTO	CA		03/07/2025		2,175		(82)			(82)		2,093	2,093			
100200168	GAYLORD (TOWNSHIP OF OTSEGO LA	MI		03/07/2025		1,665		(49)			(49)		1,616	1,616			
100200169	SPANISH FORK	UT		03/07/2025		2,823		(56)			(56)		2,767	2,767			
100200170	TREASURE ISLAND	FL		03/07/2025		2,790		(102)			(102)		2,688	2,688			
100200171	LOGAN	UT		03/07/2025		2,412		(34)			(34)		2,378	2,378			
100200172	PORTLAND	OR		03/07/2025		2,205		(73)			(73)		2,132	2,132			
100200173	OCEAN GROVE	NJ		03/07/2025		8,201		(221)			(221)		7,980	7,980			
100200174	CERRITOS	CA		03/07/2025		5,193		(172)			(172)		5,021	5,021			
100200175	WINTER SPRINGS	FL		03/07/2025		1,258		(41)			(41)		1,217	1,217			
100200176	MIAMI GARDENS	FL		03/07/2025		2,591		(126)			(126)		2,465	2,465			
100200177	KISSIMMEE	FL		03/07/2025		1,982		(37)			(37)		1,945	1,945			
100200178	DAWSONVILLE	GA		03/07/2025		2,869		(114)			(114)		2,755	2,755			
100200179	TACOMA	WA		03/07/2025		2,091		(50)			(50)		2,041	2,041			
100200180	RALEIGH	NC		03/07/2025		2,717		(91)			(91)		2,626	2,626			
100200181	OSAGE BEACH	MO		03/07/2025		3,984		(98)			(98)		3,886	3,886			
100200182	COOPER CITY	FL		03/07/2025		5,791		(159)			(159)		5,632	5,632			
100200183	CHARLOTTE	NC		03/07/2025		1,447		(48)			(48)		1,399	1,399			
100200184	WOODLAND PARK	CO		03/07/2025		3,102		(99)			(99)		3,003	3,003			
100200185	PHOENIX	AZ		03/07/2025		2,559		(99)			(99)		2,460	2,460			
100200186	RALEIGH	NC		03/07/2025		2,559		(102)			(102)		2,457	2,457			
100200187	ARLINGTON	TX		03/07/2025		1,403		(65)			(65)		1,338	1,338			
100200188	BELLEVUE	WA		03/07/2025		5,912		(145)			(145)		5,767	5,767			
100200189	GRESHAM	OR		03/07/2025		1,913		(74)			(74)		1,839	1,839			
100200190	PHOENIX	AZ		03/07/2025		1,708		(4)			(4)		1,704	1,704			
100200191	FAYETTEVILLE	NC		03/07/2025		1,408		(44)			(44)		1,364	1,364			
100200192	COLUMBUS	OH		03/07/2025		1,582		(38)			(38)		1,544	1,544			
100200193	COVINGTON	KY		03/07/2025		1,442		5			5		1,447	1,447			
100200194	CANFIELD	OH		03/07/2025		1,183		(34)			(34)		1,149	1,149			
100200195	MYSTIC	CT		03/07/2025		3,476		(85)			(85)		3,391	3,391			
100200196	LAKE HIAWATHA	NJ		03/07/2025		3,132		(7)			(7)		3,125	3,125			
100200197	DENVER	CO		03/07/2025		680		(14)			(14)		666	666			
100200198	JAMAICA	VT		03/07/2025		3,050		27			27		3,077	3,077			
100200199	TOBYHANNA	PA		03/07/2025		12,151		7			7		12,158	12,158			
100200200	BEATTY	NV		03/07/2025		1,389		(13)			(13)		1,376	1,376			
100200201	BOSTON	MA		03/07/2025		191,765		(3,722)			(3,722)		188,043	188,043			
100200202	RYDERWOOD	WA		03/07/2025		1,511		(29)			(29)		1,482	1,482			
100200203	MYRTLE BEACH	SC		03/07/2025		2,962		(72)			(72)		2,890	2,890			
100200205	MARCO ISLAND	FL		03/07/2025		3,007		(67)			(67)		2,940	2,940			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200206	FT WORTH	TX		03/07/2025		2,257		(92)			(92)		2,165	2,165			
100200207	TOMBALL	TX		03/07/2025		1,868		(79)			(79)		1,789	1,789			
100200208	CHICAGO	IL		03/07/2025		1,522		(48)			(48)		1,474	1,474			
100200209	DEERFIELD BEACH	FL		03/07/2025		3,859		(191)			(191)		3,668	3,668			
100200210	CALDWELL	ID		03/07/2025		2,091		47			47		2,138	2,138			
100200211	SIMPSONVILLE	SC		03/07/2025		2,484		(35)			(35)		2,449	2,449			
100200212	FOREST HILL	MD		03/07/2025		1,525		(42)			(42)		1,483	1,483			
100200213	MIDLOTHIAN	TX		03/07/2025		7,823		234			234		8,057	8,057			
100200214	LEVITTOWN	PA		03/07/2025		7,473		(104)			(104)		7,369	7,369			
100200215	LIGHTHOUSE POINT	FL		03/07/2025		9,598		(133)			(133)		9,465	9,465			
100200216	AMHERST	NY		03/07/2025		1,709		(66)			(66)		1,643	1,643			
100200217	DOTHAN	AL		03/07/2025		1,171		(38)			(38)		1,133	1,133			
100200219	CEDAR PARK	TX		03/07/2025		2,288		(58)			(58)		2,230	2,230			
100200220	CHICAGO	IL		03/07/2025		3,818		(114)			(114)		3,704	3,704			
100200221	TEMPLE	PA		03/07/2025		1,352		(56)			(56)		1,296	1,296			
100200222	NEWARK	DE		03/07/2025		1,904		(69)			(69)		1,835	1,835			
100200223	PHILADELPHIA	PA		03/07/2025		4,947		(26)			(26)		4,921	4,921			
100200224	CHICAGO	IL		03/07/2025		2,169		(73)			(73)		2,096	2,096			
100200225	GRAYSLAKE	IL		03/07/2025		1,698		(55)			(55)		1,643	1,643			
100200226	RAYTOWN	MO		03/07/2025		2,203		2			2		2,205	2,205			
100200228	WILLIAMS BAY	WI		03/07/2025		2,759		(53)			(53)		2,706	2,706			
100200229	PARK CITY	UT		03/07/2025		6,330		(141)			(141)		6,189	6,189			
100200230	ARLINGTON HEIGHTS	IL		03/07/2025		2,206		(79)			(79)		2,127	2,127			
100200231	PASADENA	CA		03/07/2025		2,128		(47)			(47)		2,081	2,081			
100200232	ENGLEWOOD	NJ		03/07/2025		4,765		65			65		4,830	4,830			
100200233	HUGO	MN		03/07/2025		2,406		69			69		2,475	2,475			
100200234	WEST NEW YORK	NJ		03/07/2025		2,897		(65)			(65)		2,832	2,832			
100200235	LUBBOCK	TX		03/07/2025		4,225		(114)			(114)		4,111	4,111			
100200236	MILWAUKEE	WI		03/07/2025		1,598		(35)			(35)		1,563	1,563			
100200237	PARK CITY	UT		03/07/2025		10,023		(114)			(114)		9,909	9,909			
100200238	CAROLINA BEACH	NC		03/07/2025		2,796		(85)			(85)		2,711	2,711			
100200239	DALLAS	TX		03/07/2025		1,372		(16)			(16)		1,356	1,356			
100200240	WENDELL	NC		03/07/2025		1,765		(39)			(39)		1,726	1,726			
100200241	PITMAN	NJ		03/07/2025		1,489		(47)			(47)		1,442	1,442			
100200242	HOUSTON	TX		03/07/2025		2,078		(73)			(73)		2,005	2,005			
100200243	HOUSTON	TX		03/07/2025		1,844		(46)			(46)		1,798	1,798			
100200244	GRANBURY	TX		03/07/2025		1,607		(41)			(41)		1,566	1,566			
100200245	OLATHE	KS		03/07/2025		1,763		(56)			(56)		1,707	1,707			
100200246	JUPITER	FL		03/07/2025		2,266		(99)			(99)		2,167	2,167			
100200247	PLAINFIELD	NJ		03/07/2025		2,802		(28)			(28)		2,774	2,774			
100200248	WEST PALM BEACH	FL		03/07/2025		3,511		(59)			(59)		3,452	3,452			
100200249	RIVIERA BEACH	FL		03/07/2025		1,621		(57)			(57)		1,564	1,564			
100200250	LAKE WORTH	FL		03/07/2025		1,945		19			19		1,964	1,964			
100200251	BOCA RATON	FL		03/07/2025		5,618		23			23		5,641	5,641			
100200252	BOCA RATON	FL		03/07/2025		181,998		(6,210)			(6,210)		175,788	175,788			
100200253	CHULA VISTA	CA		03/07/2025		5,169		(158)			(158)		5,011	5,011			
100200254	AVE MARIA	FL		03/07/2025		1,854		(83)			(83)		1,771	1,771			
100200255	NAPLES	FL		03/07/2025		1,788		(37)			(37)		1,751	1,751			
100200256	DELRAY BEACH	FL		03/07/2025		3,525		(49)			(49)		3,476	3,476			
100200257	ANAHEIM	CA		03/07/2025		2,744		(112)			(112)		2,632	2,632			
100200258	ANAHEIM	CA		03/07/2025		2,744		(112)			(112)		2,632	2,632			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200259	SOLANA BEACH	CA		03/07/2025		4,956		(139)			(139)		4,817	4,817			
100200260	LEVITTOWN	PA		03/07/2025		7,879		(109)			(109)		7,770	7,770			
100200261	PLEASANTON	CA		03/07/2025		96,808		(3,040)			(3,040)		93,768	93,768			
100200262	POLLOCK PINES	CA		03/07/2025		1,691		(71)			(71)		1,620	1,620			
100200263	PETALUMA	CA		03/07/2025		1,911		(67)			(67)		1,844	1,844			
100200264	NAPLES	FL		03/07/2025		19,002		(167)			(167)		18,835	18,835			
100200265	MOUNDS VIEW	MN		03/07/2025		1,584		(52)			(52)		1,532	1,532			
100200266	HAWTHORNE	NJ		03/07/2025		5,048		(73)			(73)		4,975	4,975			
100200267	CAMBRIDGE	MN		03/07/2025		67,187		(1,382)			(1,382)		65,805	65,805			
100200268	TUCSON	AZ		03/07/2025		3,035		(68)			(68)		2,967	2,967			
100200270	WORCESTER	MA		03/07/2025		1,725		(65)			(65)		1,660	1,660			
100200272	SOUTH YARMOUTH	MA		03/07/2025		2,996		(60)			(60)		2,936	2,936			
100200273	SOMERVILLE	MA		03/07/2025		174,040		(2,920)			(2,920)		171,120	171,120			
100200274	FRAMINGHAM	MA		03/07/2025		5,285		(48)			(48)		5,237	5,237			
100200275	BOSTON	MA		03/07/2025		3,087		(80)			(80)		3,007	3,007			
100200276	NORTH CONWAY	NH		03/07/2025		1,740		(55)			(55)		1,685	1,685			
100200277	LONG BEACH	CA		03/07/2025		2,456		(101)			(101)		2,355	2,355			
100200278	WOONSOCKET	RI		03/07/2025		2,798		(70)			(70)		2,728	2,728			
100200280	JAMAICA PLAIN	MA		03/07/2025		109,177		(3,526)			(3,526)		105,651	105,651			
100200281	ATLANTA	GA		03/07/2025		2,273		(60)			(60)		2,213	2,213			
100200282	AVE MARIA	FL		03/07/2025		2,258		(13)			(13)		2,245	2,245			
100200283	QUINCY	MA		03/07/2025		4,105		(46)			(46)		4,059	4,059			
100200284	ENUMCLAW	WA		03/07/2025		5,024		(68)			(68)		4,956	4,956			
100200285	LITTLETON	CO		03/07/2025		3,447		14			14		3,461	3,461			
100200286	FIRE ISLAND PINES	NY		03/07/2025		4,510		(194)			(194)		4,316	4,316			
100200287	NEPTUNE	NJ		03/07/2025		6,781		(148)			(148)		6,633	6,633			
100200288	GREENWICH	CT		03/07/2025		6,350		(208)			(208)		6,142	6,142			
100200289	HOLLIS	NH		03/07/2025		1,697		(52)			(52)		1,645	1,645			
100200290	STATEN ISLAND	NY		03/07/2025		2,506		(89)			(89)		2,417	2,417			
100200291	PATERSON	NJ		03/07/2025		3,016		(132)			(132)		2,884	2,884			
100200292	LAKEWOOD	NJ		03/07/2025		5,756		(163)			(163)		5,593	5,593			
100200293	PALM TREE	NY		03/07/2025		5,184		(227)			(227)		4,957	4,957			
100200294	MONTEBELLO	NY		03/07/2025		4,737		(157)			(157)		4,580	4,580			
100200295	NEW CITY	NY		03/07/2025		3,505		(123)			(123)		3,382	3,382			
100200296	CENTEREACH	NY		03/07/2025		2,996		(125)			(125)		2,871	2,871			
100200297	STAMFORD	CT		03/07/2025		1,923		(43)			(43)		1,880	1,880			
100200299	SUFFERN	NY		03/07/2025		1,806		(74)			(74)		1,732	1,732			
100200300	UNION	NJ		03/07/2025		2,487		(55)			(55)		2,432	2,432			
100200302	SHIRLEY	NY		03/07/2025		1,805		(47)			(47)		1,758	1,758			
100200303	MIDDLETOWN	NY		03/07/2025		1,695		(50)			(50)		1,645	1,645			
100200304	WHITTIER	CA		03/07/2025		3,220		(138)			(138)		3,082	3,082			
100200306	HOUSTON	TX		03/07/2025		5,624		(141)			(141)		5,483	5,483			
100200307	HOUSTON	TX		03/07/2025		6,414		(173)			(173)		6,241	6,241			
100200308	CAPE CORAL	FL		03/07/2025		1,674		(73)			(73)		1,601	1,601			
100200309	NAPLES	FL		03/07/2025		22,746		(527)			(527)		22,219	22,219			
100200310	SOUTH YARMOUTH	MA		03/07/2025		1,959		(52)			(52)		1,907	1,907			
100200311	BROCKTON	MA		03/07/2025		5,874		(167)			(167)		5,707	5,707			
100200312	JOHNSTON	RI		03/07/2025		1,806		(21)			(21)		1,785	1,785			
100200313	CAPE CANAVERAL	FL		03/07/2025		1,474		(25)			(25)		1,449	1,449			
100200314	PRESCOTT VALLEY	AZ		03/10/2025		2,307		(77)			(77)		2,230	2,230			
100200315	DOUBLE SPRINGS	AL		03/10/2025		46,853		(1,444)			(1,444)		45,409	45,409			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200317	PORTLAND	OR		03/10/2025		3,535		(102)			(102)		3,433	3,433			
100200319	PAYSON	AZ		03/10/2025		3,315		(48)			(48)		3,267	3,267			
100200320	NEWAYGO	MI		03/10/2025		1,693		(58)			(58)		1,635	1,635			
100200321	CONWAY	SC		03/10/2025		8,433		(376)			(376)		8,057	8,057			
100200322	NORTH MYRTLE BEACH	SC		03/10/2025		1,693		(55)			(55)		1,638	1,638			
100200323	SAN TAN VALLEY	AZ		03/10/2025		2,974		336			336		3,310	3,310			
100200324	HENDERSON	NV		03/10/2025		4,416		120			120		4,536	4,536			
100200325	SARASOTA	FL		03/10/2025		5,043		193			193		5,236	5,236			
100200326	MONTELLO	WI		03/10/2025		1,634		(49)			(49)		1,585	1,585			
100200327	LITTLE ELM	TX		03/10/2025		2,838		231			231		3,069	3,069			
100200328	WINTER HAVEN	FL		03/10/2025		16,583		157			157		16,740	16,740			
100200329	NORMAN	OK		03/10/2025		2,641		(67)			(67)		2,574	2,574			
100200330	HELENA	MT		03/10/2025		4,377		(102)			(102)		4,275	4,275			
100200331	PORT SAINT JOE	FL		03/10/2025		1,877		(27)			(27)		1,850	1,850			
100200332	BRASELTON	GA		03/10/2025		2,422		184			184		2,606	2,606			
100200333	LAKE ALMANOR	CA		03/10/2025		3,061		(101)			(101)		2,960	2,960			
100200334	GEORGETOWN	CO		03/10/2025		3,135		(24)			(24)		3,111	3,111			
100200335	PANAMA CITY BEACH	FL		03/10/2025		2,016		(15)			(15)		2,001	2,001			
100200336	ROANOKE RAPIDS	NC		03/10/2025		3,784		(114)			(114)		3,670	3,670			
100200337	GEORGETOWN	CO		03/10/2025		2,032		17			17		2,049	2,049			
100200338	HILTON HEAD ISLAND	SC		03/10/2025		2,294		(61)			(61)		2,233	2,233			
100200339	SCOTTSDALE	AZ		03/10/2025		5,562		(122)			(122)		5,440	5,440			
100200340	FREDERICKSBURG	VA		03/10/2025		774		(1)			(1)		773	773			
100200341	SHOW LOW	AZ		03/10/2025		4,988		(106)			(106)		4,882	4,882			
100200343	QUINCY	WA		03/10/2025		3,046		17			17		3,063	3,063			
100200344	EASTON	PA		03/10/2025		205,870		(4,959)			(4,959)		200,911	200,911			
100200345	BRADLEY	CA		03/10/2025		22,507		(813)			(813)		21,694	21,694			
100200346	LAGRANGE	OH		03/10/2025		2,417		(81)			(81)		2,336	2,336			
100200347	ANGEL FIRE	NM		03/10/2025		2,707		(90)			(90)		2,617	2,617			
100200348	SURF CITY	NC		03/10/2025		3,848		19			19		3,867	3,867			
100200349	VERO BEACH	FL		03/10/2025		4,938		(157)			(157)		4,781	4,781			
100200350	SAVANNAH	GA		03/10/2025		1,657		(38)			(38)		1,619	1,619			
100200351	DONNELLY	ID		03/10/2025		4,880		(192)			(192)		4,688	4,688			
100200352	SHOW LOW	AZ		03/10/2025		10,771		(288)			(288)		10,483	10,483			
100200353	PIEDMONT	OK		03/10/2025		103,220		(3,247)			(3,247)		99,973	99,973			
100200355	CHAMPIONS GATE	FL		03/10/2025		37,994		(970)			(970)		37,024	37,024			
100200356	PHOENIX	AZ		03/10/2025		4,697		588			588		5,285	5,285			
100200357	PARRISH	FL		03/10/2025		4,068		(126)			(126)		3,942	3,942			
100200358	SANTA ROSA BEACH	FL		03/10/2025		4,418		(165)			(165)		4,253	4,253			
100200359	WILLS POINT	TX		03/10/2025		4,370		(50)			(50)		4,320	4,320			
100200360	HUDDLESTON	VA		03/10/2025		1,849		(51)			(51)		1,798	1,798			
100200361	SOMONAUK	IL		03/10/2025		6,260		18			18		6,278	6,278			
100200362	INDIAN WELLS	CA		03/10/2025		5,232		(122)			(122)		5,110	5,110			
100200364	MAPLE SHADE	NJ		03/10/2025		160,692		(6,245)	3		(6,248)		154,444	154,273		(171)	(171)
100200365	BIG SKY	MT		03/10/2025		3,768		(75)			(75)		3,693	3,693			
100200366	OCEAN PINES	MD		03/10/2025		1,999		(48)			(48)		1,951	1,951			
100200367	TOCCOA	GA		03/10/2025		2,119		(45)			(45)		2,074	2,074			
100200368	LONGS	SC		03/10/2025		54,897		(2,126)			(2,126)		52,771	52,771			
100200369	LA GRANDE	OR		03/10/2025		1,611		(60)			(60)		1,551	1,551			
100200370	NORTH PORT	FL		03/10/2025		2,213		(90)			(90)		2,123	2,123			
100200371	SALEM	SC		03/10/2025		1,865		(60)			(60)		1,805	1,805			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200372	INNSBROOK	MO		03/10/2025		4,095		(129)			(129)		3,966	3,966			
100200374	POOLER	GA		03/10/2025		1,760		(62)			(62)		1,698	1,698			
100200375	WEST DOVER	VT		03/10/2025		2,400		(41)			(41)		2,359	2,359			
100200376	WARSAW	VA		03/10/2025		3,281		(86)			(86)		3,195	3,195			
100200378	PALM DESERT	CA		03/10/2025		4,407		(4)			(4)		4,403	4,403			
100200379	BUCKEYE	AZ		03/10/2025		2,861		(73)			(73)		2,788	2,788			
100200381	HENDERSONVILLE	NC		03/10/2025		1,829		(81)			(81)		1,748	1,748			
100200382	OKLAHOMA CITY	OK		03/10/2025		1,110		(25)			(25)		1,085	1,085			
100200383	TAOS	NM		03/10/2025		5,052		(156)			(156)		4,896	4,896			
100200384	CONWAY	SC		03/10/2025		1,956		(49)			(49)		1,907	1,907			
100200385	SAN TAN VALLEY	AZ		03/10/2025		1,820		(56)			(56)		1,764	1,764			
100200386	OCEAN BEACH	NY		03/10/2025		6,285		12			12		6,297	6,297			
100200387	BROKEN BOW	OK		03/10/2025		3,507		(6)			(6)		3,501	3,501			
100200388	POCONO PINES	PA		03/10/2025		4,636		(102)			(102)		4,534	4,534			
100200389	FRANKLIN	VT		03/10/2025		2,172		(51)			(51)		2,121	2,121			
100200390	SELBYVILLE	DE		03/10/2025		2,586		(84)			(84)		2,502	2,502			
100200391	AUBURN	AL		03/10/2025		3,163		(107)			(107)		3,056	3,056			
100200392	HACKENSACK	MN		03/10/2025		4,967		(111)			(111)		4,856	4,856			
100200393	GRAND JUNCTION	MI		03/10/2025		1,473		(30)			(30)		1,443	1,443			
100200394	BLAIRSVILLE	GA		03/10/2025		2,141		(34)			(34)		2,107	2,107			
100200395	SHENANDOAH	VA		03/10/2025		1,517		(40)			(40)		1,477	1,477			
100200396	HARDEEVILLE	SC		03/10/2025		2,580		(66)			(66)		2,514	2,514			
100200397	MOTLEY	MN		03/10/2025		1,334		(15)			(15)		1,319	1,319			
100200398	KINGSLAND	GA		03/10/2025		7,481		(139)			(139)		7,342	7,342			
100200399	MESA	AZ		03/10/2025		2,534		(57)			(57)		2,477	2,477			
100200400	KITTY HAWK	NC		03/10/2025		4,346		106			106		4,452	4,452			
100200401	HOUSTON	TX		03/10/2025		2,196		(4)			(4)		2,192	2,192			
100200402	DAVIDSON	NC		03/10/2025		3,458		(73)			(73)		3,385	3,385			
100200404	KINGS BEACH	CA		03/10/2025		4,260		5			5		4,265	4,265			
100200405	EDGEWATER	FL		03/10/2025		1,645		(60)			(60)		1,585	1,585			
100200406	LONGBOAT KEY	FL		03/10/2025		2,859		(100)			(100)		2,759	2,759			
100200407	VERO BEACH	FL		03/10/2025		4,124		(102)			(102)		4,022	4,022			
100200408	SAINT AUGUSTINE	FL		03/10/2025		1,839		(59)			(59)		1,780	1,780			
100200410	WATERBURY	CT		03/10/2025		1,382		(63)			(63)		1,319	1,319			
100200411	LEHIGH ACRES	FL		03/10/2025		1,699		(72)			(72)		1,627	1,627			
100200413	LAKE ARROWHEAD	CA		03/10/2025		2,656		(88)			(88)		2,568	2,568			
100200414	GASTONIA	NC		03/10/2025		4,589		(191)			(191)		4,398	4,398			
100200415	SAINT LOUIS	MO		03/10/2025		935		(36)			(36)		899	899			
100200417	PALM SPRINGS	CA		03/10/2025		1,392		(48)			(48)		1,344	1,344			
100200418	LAS VEGAS	NV		03/10/2025		12,132		(361)			(361)		11,771	11,771			
100200421	FOREST HILLS	NY		03/10/2025		3,442		(104)			(104)		3,338	3,338			
100200423	KINGMAN	AZ		03/10/2025		1,152		7			7		1,159	1,159			
100200424	EL CAJON	CA		03/10/2025		4,935		(101)			(101)		4,834	4,834			
100200425	WALTERBORO	SC		03/10/2025		1,149		(44)			(44)		1,105	1,105			
100200426	SANDY SPRINGS	GA		03/10/2025		6,035		(178)			(178)		5,857	5,857			
100200428	EAST WINDSOR	NJ		03/10/2025		3,208		(111)			(111)		3,097	3,097			
100200429	COLTON	CA		03/10/2025		3,758		(84)			(84)		3,674	3,674			
100200430	HUTTO	TX		03/10/2025		1,777		(85)			(85)		1,692	1,692			
100200431	ALTAMONTE SPRINGS	FL		03/10/2025		2,019		(28)			(28)		1,991	1,991			
100200433	GRANADA HILLS	CA		03/10/2025		5,632		(157)			(157)		5,475	5,475			
100200438	STUART	FL		03/10/2025		3,257		(66)			(66)		3,191	3,191			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200439	CALIENTE	CA		03/10/2025		1,578		(64)			(64)		1,514	1,514			
100200440	SUNRISE	FL		03/10/2025		2,022		(69)			(69)		1,953	1,953			
100200442	ONTARIO	CA		03/10/2025		3,026		(81)			(81)		2,945	2,945			
100200446	CHARLOTTE	NC		03/10/2025		1,301		(43)			(43)		1,258	1,258			
100200447	NORTH LAS VEGAS	NV		03/10/2025		1,168		(56)			(56)		1,112	1,112			
100200450	NEW ALBANY	OH		03/10/2025		15,961		(606)			(606)		15,355	15,355			
100200453	RENO	NV		03/10/2025		3,921		(187)			(187)		3,734	3,734			
100200454	SYOSSET	NY		03/10/2025		5,328		(182)			(182)		5,146	5,146			
100200455	LAS VEGAS	NV		03/10/2025		2,059		(48)			(48)		2,011	2,011			
100200456	MIAMI	FL		03/10/2025		3,093		(177)			(177)		2,916	2,916			
100200457	BELL CANYON	CA		03/10/2025		16,902		(434)			(434)		16,468	16,468			
100200458	CHICAGO	IL		03/10/2025		1,049		(42)			(42)		1,007	1,007			
100200459	HIGHLAND	IN		03/10/2025		2,855		(85)			(85)		2,770	2,770			
100200460	CENTRAL ISLIP	NY		03/10/2025		1,383		(66)			(66)		1,317	1,317			
100200461	TAMPA	FL		03/10/2025		7,233		(150)			(150)		7,083	7,083			
100200462	SYLMAR	CA		03/10/2025		5,510		(38)			(38)		5,472	5,472			
100200464	APPLE VALLEY	CA		03/10/2025		1,795		(25)			(25)		1,770	1,770			
100200465	FONTANA	CA		03/10/2025		3,439		(142)			(142)		3,297	3,297			
100200469	HAMTRAMCK	MI		03/10/2025		1,106		(44)			(44)		1,062	1,062			
100200470	NEWARK	NJ		03/10/2025		1,814		(37)			(37)		1,777	1,777			
100200472	MABLETON	GA		03/10/2025		2,062		(98)			(98)		1,964	1,964			
100200473	MURPHY	TX		03/10/2025		3,544		(20)			(20)		3,524	3,524			
100200474	DICKINSON	TX		03/10/2025		1,215		(58)			(58)		1,157	1,157			
100200475	HAMTRAMCK	MI		03/10/2025		881		(30)			(30)		851	851			
100200476	MONTGOMERY	TX		03/10/2025		3,152		(30)			(30)		3,122	3,122			
100200477	BELLEVILLE	NJ		03/10/2025		1,414		(61)			(61)		1,353	1,353			
100200478	PITTSFORD	NY		03/10/2025		3,702		(101)			(101)		3,601	3,601			
100200480	ATLANTIC HIGHLANDS	NJ		03/10/2025		4,922		(87)			(87)		4,835	4,835			
100200481	SADDLE RIVER	NJ		03/10/2025		15,331		(498)			(498)		14,833	14,833			
100200482	NORTH PORT	FL		03/10/2025		3,027		(93)			(93)		2,934	2,934			
100200483	VISALIA	CA		03/10/2025		1,524		(72)			(72)		1,452	1,452			
100200485	SAN LUIS	AZ		03/10/2025		2,452		(117)			(117)		2,335	2,335			
100200486	MIDDLE VILLAGE	NY		03/10/2025		4,500		(106)			(106)		4,394	4,394			
100200487	RIVERSIDE	CA		03/10/2025		2,728		(120)			(120)		2,608	2,608			
100200489	BONITA SPRINGS	FL		03/11/2025		2,319		(27)			(27)		2,292	2,292			
100200490	SAN DIEGO	CA		03/11/2025		5,701		(90)			(90)		5,611	5,611			
100200491	TUCSON	AZ		03/11/2025		3,383		4			4		3,387	3,387			
100200492	LOXAHATCHEE	FL		03/11/2025		4,928		277			277		5,205	5,205			
100200493	OCALA	FL		03/11/2025		1,964		40			40		2,004	2,004			
100200494	MACHIAS	ME		03/11/2025		1,829		82			82		1,911	1,911			
100200495	WEST DES MOINES	IA		03/11/2025		1,604		(66)			(66)		1,538	1,538			
100200496	PORT SAINT LUCIE	FL		03/11/2025		3,003		(101)			(101)		2,902	2,902			
100200497	MILWAUKEE	WI		03/11/2025		1,522		(65)			(65)		1,457	1,457			
100200498	SARASOTA	FL		03/11/2025		1,730		(59)			(59)		1,671	1,671			
100200499	MINNEOLA	FL		03/11/2025		3,907		(70)			(70)		3,837	3,837			
100200500	NASHUA	NH		03/11/2025		3,504		(43)			(43)		3,461	3,461			
100200501	CLARKSVILLE	TN		03/11/2025		2,070		(43)			(43)		2,027	2,027			
100200502	BENTON	AR		03/11/2025		2,325		46			46		2,371	2,371			
100200503	LAKELAND	FL		03/11/2025		2,690		26			26		2,716	2,716			
100200504	PHILADELPHIA	PA		03/11/2025		1,854		(58)			(58)		1,796	1,796			
100200505	PFLUGERVILLE	TX		03/11/2025		2,446		141			141		2,587	2,587			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200506	SALT LAKE CITY	UT		03/11/2025		6,190		(6)			(6)		6,184	6,184			
100200507	MILWAUKEE	WI		03/11/2025		2,368		9			9		2,377	2,377			
100200508	TANEYTOWN	MD		03/11/2025		2,741		(36)			(36)		2,705	2,705			
100200509	HARTVILLE	OH		03/11/2025		1,849		(14)			(14)		1,835	1,835			
100200510	ANGIER	NC		03/11/2025		1,684		(47)			(47)		1,637	1,637			
100200511	RUSTON	LA		03/11/2025		1,889		(24)			(24)		1,865	1,865			
100200512	SILVERDALE	PA		03/11/2025		7,428		(245)			(245)		7,183	7,183			
100200513	STATESVILLE	NC		03/11/2025		1,723		(72)			(72)		1,651	1,651			
100200514	CHAPEL HILL	NC		03/11/2025		4,397		(134)			(134)		4,263	4,263			
100200515	HOUSTON	TX		03/11/2025		2,322		(32)			(32)		2,290	2,290			
100200516	MIAMI	FL		03/11/2025		1,903		(69)			(69)		1,834	1,834			
100200517	ROBINS	IA		03/11/2025		1,716		(34)			(34)		1,682	1,682			
100200518	MIAMI	FL		03/11/2025		3,404		(117)			(117)		3,287	3,287			
100200519	HERNDON	VA		03/11/2025		1,598		(46)			(46)		1,552	1,552			
100200521	LOS ANGELES	CA		03/11/2025		2,599		(103)			(103)		2,496	2,496			
100200522	CHICAGO	IL		03/11/2025		3,872		(125)			(125)		3,747	3,747			
100200523	CRYSTAL LAKE	IL		03/11/2025		2,044		(36)			(36)		2,008	2,008			
100200524	GLENWOOD SPRINGS	CO		03/11/2025		3,462		(126)			(126)		3,336	3,336			
100200525	LEWES	DE		03/11/2025		1,824		(74)			(74)		1,750	1,750			
100200526	BRKN ARW	OK		03/11/2025		1,531		(26)			(26)		1,505	1,505			
100200527	INGLEWOOD	CA		03/11/2025		3,153		5			5		3,158	3,158			
100200528	SOMERVILLE	MA		03/11/2025		5,552		140			140		5,692	5,692			
100200530	MONTEBELLO	CA		03/11/2025		4,868		(57)			(57)		4,811	4,811			
100200531	LOS ANGELES	CA		03/11/2025		3,454		(75)			(75)		3,379	3,379			
100200532	MARBLEHEAD	OH		03/11/2025		8,571		(296)			(296)		8,275	8,275			
100200533	MIAMI GARDENS	FL		03/11/2025		2,942		(48)			(48)		2,894	2,894			
100200534	SACRAMENTO	CA		03/11/2025		2,511		(50)			(50)		2,461	2,461			
100200535	DALLAS	GA		03/11/2025		1,415		(28)			(28)		1,387	1,387			
100200536	LAFAYETTE	IN		03/11/2025		105,377		(4,054)			(4,054)		101,323	101,323			
100200537	LUBBOCK	TX		03/11/2025		2,254		(49)			(49)		2,205	2,205			
100200538	SOUTH PORTLAND	ME		03/11/2025		2,558		(57)			(57)		2,501	2,501			
100200540	WILMINGTON	DE		03/11/2025		2,142		(46)			(46)		2,096	2,096			
100200541	LATHROP	CA		03/11/2025		3,049		(62)			(62)		2,987	2,987			
100200542	BAKERSFIELD	CA		03/11/2025		3,513		63			63		3,576	3,576			
100200543	CASCADE	ID		03/11/2025		3,279		9			9		3,288	3,288			
100200544	BETHLEHEM	PA		03/11/2025		1,513		(48)			(48)		1,465	1,465			
100200545	COLUMBUS	OH		03/11/2025		3,094		(40)			(40)		3,054	3,054			
100200547	COLUMBIA	CA		03/11/2025		3,331		(44)			(44)		3,287	3,287			
100200548	GROVER BEACH	CA		03/11/2025		5,325		(82)			(82)		5,243	5,243			
100200549	BAKERSFIELD	CA		03/11/2025		1,990		(42)			(42)		1,948	1,948			
100200550	LOS ALAMITOS	CA		03/11/2025		10,195		(143)			(143)		10,052	10,052			
100200551	LOWELL	IN		03/11/2025		1,492		(60)			(60)		1,432	1,432			
100200552	BROOKSHIRE	TX		03/11/2025		1,717		(4)			(4)		1,713	1,713			
100200553	VIRGINIA BEACH	VA		03/11/2025		82,249		(2,421)			(2,421)		79,828	79,828			
100200554	WIND GAP	PA		03/11/2025		1,659		(74)			(74)		1,585	1,585			
100200555	ATASCADERO	CA		03/11/2025		2,611		(94)			(94)		2,517	2,517			
100200556	INDIANAPOLIS	IN		03/11/2025		5,874		(132)			(132)		5,742	5,742			
100200557	SAINT CLOUD	MN		03/11/2025		1,694		(55)			(55)		1,639	1,639			
100200558	RICHMOND	VA		03/11/2025		3,965		6			6		3,971	3,971			
100200559	SACRAMENTO	CA		03/11/2025		2,366		(18)			(18)		2,348	2,348			
100200561	NEW ORLEANS	LA		03/11/2025		2,418		(78)			(78)		2,340	2,340			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200563	RANSON	WV		03/11/2025		1,601		(54)			(54)		1,547	1,547			
100200564	OREM	UT		03/11/2025		3,374		(96)			(96)		3,278	3,278			
100200565	WESTFIELD	IN		03/11/2025		1,639		(40)			(40)		1,599	1,599			
100200566	EDISON	NJ		03/11/2025		3,557		(32)			(32)		3,525	3,525			
100200568	POCATELLO	ID		03/11/2025		1,712		(69)			(69)		1,643	1,643			
100200569	TULSA	OK		03/11/2025		1,529		(40)			(40)		1,489	1,489			
100200570	HEMET	CA		03/11/2025		1,560		(40)			(40)		1,520	1,520			
100200571	WELLS	ME		03/11/2025		5,567		(140)			(140)		5,427	5,427			
100200572	SANFORD	FL		03/11/2025		8,367		(208)			(208)		8,159	8,159			
100200573	WASILLA	AK		03/11/2025		3,504		(59)			(59)		3,445	3,445			
100200574	SKOKIE	IL		03/11/2025		3,677		(38)			(38)		3,639	3,639			
100200575	EPHRATA	WA		03/11/2025		2,343		(42)			(42)		2,301	2,301			
100200576	SPOKANE VALLEY	WA		03/11/2025		4,697		18			18		4,715	4,715			
100200577	LINCOLN	NH		03/11/2025		3,844		(88)			(88)		3,756	3,756			
100200578	EDINBURG	TX		03/11/2025		2,932		(17)			(17)		2,915	2,915			
100200579	LINCOLN	CA		03/11/2025		2,711		(102)			(102)		2,609	2,609			
100200580	EDINBURG	TX		03/11/2025		3,110		10			10		3,120	3,120			
100200581	COPPERAS COVE	TX		03/11/2025		13,382		(290)			(290)		13,092	13,092			
100200582	GEORGETOWN	TX		03/11/2025		2,950		107			107		3,057	3,057			
100200583	SPOKANE VALLEY	WA		03/11/2025		8,896		34			34		8,930	8,930			
100200584	FRESNO	CA		03/11/2025		3,955		(24)			(24)		3,931	3,931			
100200585	MADISON	AL		03/11/2025		2,127		82			82		2,209	2,209			
100200586	VALLEJO	CA		03/11/2025		6,690		82			82		6,772	6,772			
100200587	MANOR	TX		03/11/2025		2,341		85			85		2,426	2,426			
100200588	MONROE	NC		03/11/2025		6,168		33			33		6,201	6,201			
100200589	CONWAY	AR		03/11/2025		2,228		(10)			(10)		2,218	2,218			
100200590	LAWRENCE	MA		03/11/2025		4,475		(49)			(49)		4,426	4,426			
100200591	NASHVILLE	TN		03/11/2025		5,195		13			13		5,208	5,208			
100200592	KEY WEST	FL		03/11/2025		15,580		66			66		15,646	15,646			
100200593	NEW PLYMOUTH	ID		03/11/2025		1,851		18			18		1,869	1,869			
100200594	JEFFERSON CITY	MO		03/11/2025		1,647							1,647	1,647			
100200595	CLARKSON	KY		03/11/2025		3,706		(53)			(53)		3,653	3,653			
100200597	HANOVER PARK	IL		03/11/2025		2,674		(47)			(47)		2,627	2,627			
100200598	WEST DES MOINES	IA		03/11/2025		2,247							2,247	2,247			
100200599	SHERMAN	TX		03/11/2025		1,981		(49)			(49)		1,932	1,932			
100200600	PINELLAS PARK	FL		03/11/2025		1,736		(17)			(17)		1,719	1,719			
100200601	CARLISLE	PA		03/11/2025		2,326		(6)			(6)		2,320	2,320			
100200602	CAMDEN	DE		03/11/2025		1,992		(17)			(17)		1,975	1,975			
100200603	GREENEVILLE	TN		03/11/2025		1,585		(29)			(29)		1,556	1,556			
100200604	JOLLET	IL		03/11/2025		2,084		(41)			(41)		2,043	2,043			
100200605	KNOXVILLE	TN		03/11/2025		2,587		(47)			(47)		2,540	2,540			
100200606	ROUND ROCK	TX		03/11/2025		1,936		(30)			(30)		1,906	1,906			
100200607	DENISON	TX		03/11/2025		2,394		11			11		2,405	2,405			
100200608	KATY	TX		03/11/2025		1,968		(21)			(21)		1,947	1,947			
100200609	NORTH RIVERSIDE	IL		03/11/2025		5,333		(79)			(79)		5,254	5,254			
100200610	ROYERSFORD	PA		03/11/2025		5,239		(71)			(71)		5,168	5,168			
100200611	LAWRENCEVILLE	GA		03/11/2025		3,524		(23)			(23)		3,501	3,501			
100200612	GALVESTON	TX		03/11/2025		4,334		(45)			(45)		4,289	4,289			
100200613	COLUMBUS	OH		03/11/2025		1,695		(40)			(40)		1,655	1,655			
100200614	ZEBULON	NC		03/11/2025		2,327		84			84		2,411	2,411			
100200615	LAVON	TX		03/11/2025		17,776		352			352		18,128	18,128			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200616	SUPERIOR	CO		03/11/2025		5,006		81			81		5,087	5,087			
100200617	LAS VEGAS	NV		03/11/2025		1,912		(45)			(45)		1,867	1,867			
100200618	MECHANICSBURG	PA		03/11/2025		2,350		(5)			(5)		2,345	2,345			
100200619	EDINBURG	TX		03/11/2025		3,110		10			10		3,120	3,120			
100200620	MELISSA	TX		03/11/2025		2,247		49			49		2,296	2,296			
100200621	MELISSA	TX		03/11/2025		11,120		266			266		11,386	11,386			
100200622	WATAUGA	TX		03/11/2025		2,459		94			94		2,553	2,553			
100200623	IRVING	TX		03/11/2025		2,361		(27)			(27)		2,334	2,334			
100200624	IRVING	TX		03/11/2025		2,354		(27)			(27)		2,327	2,327			
100200625	SEABROOK	NH		03/11/2025		1,736		(28)			(28)		1,708	1,708			
100200626	LITTLE ROCK	AR		03/11/2025		1,956		(71)			(71)		1,885	1,885			
100200628	FREDERICKSBURG	VA		03/11/2025		2,358		(7)			(7)		2,351	2,351			
100200629	RALEIGH	NC		03/11/2025		1,716		(52)			(52)		1,664	1,664			
100200630	SAN ANTONIO	TX		03/11/2025		1,586		(33)			(33)		1,553	1,553			
100200634	POST FALLS	ID		03/11/2025		3,710		(41)			(41)		3,669	3,669			
100200635	HOWELL	NJ		03/11/2025		2,868		(18)			(18)		2,850	2,850			
100200636	ANNA	TX		03/11/2025		4,156		(97)			(97)		4,059	4,059			
100200637	LAS VEGAS	NV		03/11/2025		306,793		(1,777)			(1,777)		305,016	305,016			
100200638	TUCSON	AZ		03/11/2025		3,489		(42)			(42)		3,447	3,447			
100200639	AUSTIN	TX		03/11/2025		91,672		(2,935)			(2,935)		88,737	88,737			
100200640	LITTLE ROCK	AR		03/11/2025		2,924		(55)			(55)		2,869	2,869			
100200641	NORTH WILDWOOD	NJ		03/11/2025		2,224		(89)			(89)		2,135	2,135			
100200642	COLORADO SPRINGS	CO		03/11/2025		2,744		(94)			(94)		2,650	2,650			
100200643	ZUNI	VA		03/11/2025		2,222		(18)			(18)		2,204	2,204			
100200644	INDIANAPOLIS	IN		03/11/2025		54,070		(884)			(884)		53,186	53,186			
100200645	DUBLIN	OH		03/11/2025		2,336		(43)			(43)		2,293	2,293			
100200646	SEATTLE	WA		03/11/2025		6,427		(65)			(65)		6,362	6,362			
100200648	HOLLYWOOD	FL		03/11/2025		2,141		(75)			(75)		2,066	2,066			
100200649	MIDLAND	TX		03/11/2025		2,425		(63)			(63)		2,362	2,362			
100200650	LEES SUMMIT	MO		03/11/2025		2,497		19			19		2,516	2,516			
100200651	ATLANTA	GA		03/11/2025		5,796		(93)			(93)		5,703	5,703			
100200652	BONITA SPRINGS	FL		03/11/2025		1,955		(53)			(53)		1,902	1,902			
100200653	LEXINGTON	SC		03/11/2025		1,702		(58)			(58)		1,644	1,644			
100200654	WRIGHTSVILLE BEACH	NC		03/11/2025		5,008		(144)			(144)		4,864	4,864			
100200655	MONTGOMERY	AL		03/11/2025		1,504		(35)			(35)		1,469	1,469			
100200656	GALVESTON	TX		03/11/2025		1,440		(61)			(61)		1,379	1,379			
100200657	SEASIDE	OR		03/11/2025		322,116		(5,853)			(5,853)		316,263	316,263			
100200658	CANYON LAKE	TX		03/11/2025		3,670		(83)			(83)		3,587	3,587			
100200659	AURORA	CO		03/11/2025		2,597		(81)			(81)		2,516	2,516			
100200660	AUSTIN	TX		03/11/2025		2,706		(63)			(63)		2,643	2,643			
100200661	HOWELL	NJ		03/11/2025		5,001		(161)			(161)		4,840	4,840			
100200662	ALTON	TX		03/11/2025		2,990		(19)			(19)		2,971	2,971			
100200663	ARLINGTON	TX		03/11/2025		1,809		(40)			(40)		1,769	1,769			
100200664	TUSCALOOSA	AL		03/11/2025		2,297		(78)			(78)		2,219	2,219			
100200665	SEWELL	NJ		03/11/2025		1,531		(41)			(41)		1,490	1,490			
100200666	RENO	NV		03/11/2025		2,889		(103)			(103)		2,786	2,786			
100200667	BALTIMORE	MD		03/11/2025		31,123		(30)			(30)		31,093	31,093			
100200668	TUCSON	AZ		03/11/2025		2,031		(50)			(50)		1,981	1,981			
100200669	SEAGOVILLE	TX		03/11/2025		2,289		(33)			(33)		2,256	2,256			
100200670	PORTLAND	OR		03/11/2025		3,292		(34)			(34)		3,258	3,258			
100200671	WEATHERFORD	TX		03/11/2025		2,233		(67)			(67)		2,166	2,166			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200672	NAMPA	ID		03/11/2025		2,496		(61)			(61)		2,435	2,435			
100200673	TACOMA	WA		03/11/2025		4,539		(92)			(92)		4,447	4,447			
100200674	DURHAM	NC		03/11/2025		37,933		(282)			(282)		37,651	37,651			
100200675	DIAMOND BAR	CA		03/11/2025		4,382		(105)			(105)		4,277	4,277			
100200676	ASBURY PARK	NJ		03/11/2025		7,994		(174)			(174)		7,820	7,820			
100200677	CATHEDRAL CITY	CA		03/11/2025		2,786		(65)			(65)		2,721	2,721			
100200678	MALDEN	MA		03/11/2025		1,599		(52)			(52)		1,547	1,547			
100200679	REXBURG	ID		03/11/2025		1,897		(30)			(30)		1,867	1,867			
100200680	LEHI	UT		03/11/2025		2,533		(39)			(39)		2,494	2,494			
100200681	OXFORD	OH		03/11/2025		1,593		(57)			(57)		1,536	1,536			
100200682	ESCONDIDO	CA		03/11/2025		5,771		(118)			(118)		5,653	5,653			
100200683	AUSTIN	TX		03/11/2025		2,483		(17)			(17)		2,466	2,466			
100200684	SACRAMENTO	CA		03/11/2025		4,169		(3)			(3)		4,166	4,166			
100200685	WOODRUFF	SC		03/11/2025		1,632		(33)			(33)		1,599	1,599			
100200686	PHILADELPHIA	PA		03/11/2025		2,327		(47)			(47)		2,280	2,280			
100200687	HASLET	TX		03/11/2025		1,924		(45)			(45)		1,879	1,879			
100200688	PEORIA	AZ		03/11/2025		4,539		(137)			(137)		4,402	4,402			
100200689	BRADENTON	FL		03/11/2025		2,224		(41)			(41)		2,183	2,183			
100200690	SEATTLE	WA		03/11/2025		3,857		92			92		3,949	3,949			
100200691	PFLUGERVILLE	TX		03/11/2025		2,061		(38)			(38)		2,023	2,023			
100200692	CLEARWATER	FL		03/11/2025		2,528		(70)			(70)		2,458	2,458			
100200693	KENNESAW	GA		03/11/2025		3,039		23			23		3,062	3,062			
100200694	COTUIT	MA		03/11/2025		3,548		(63)			(63)		3,485	3,485			
100200695	RIO RANCHO	NM		03/11/2025		3,667		(49)			(49)		3,618	3,618			
100200696	KENNESAW	GA		03/11/2025		2,038		(54)			(54)		1,984	1,984			
100200697	AURORA	CO		03/11/2025		3,177		(4)			(4)		3,173	3,173			
100200698	SYKESVILLE	MD		03/11/2025		1,737		(57)			(57)		1,680	1,680			
100200699	NAPA	CA		03/11/2025		1,550		(67)			(67)		1,483	1,483			
100200700	SURPRISE	AZ		03/11/2025		3,218		1			1		3,219	3,219			
100200701	PRINCETON	TX		03/11/2025		1,597		(33)			(33)		1,564	1,564			
100200702	PASADENA	CA		03/11/2025		10,289		(243)			(243)		10,046	10,046			
100200703	NAUGATUCK	CT		03/11/2025		2,708		(71)			(71)		2,637	2,637			
100200704	APPLE VALLEY	CA		03/11/2025		4,195		(1)			(1)		4,194	4,194			
100200705	LEXINGTON	SC		03/11/2025		1,838		22			22		1,860	1,860			
100200707	MCKINNEY	TX		03/11/2025		1,807		(28)			(28)		1,779	1,779			
100200708	RALEIGH	NC		03/11/2025		1,491		(39)			(39)		1,452	1,452			
100200709	NASHVILLE	TN		03/11/2025		2,550		(39)			(39)		2,511	2,511			
100200710	ANAHEIM	CA		03/11/2025		4,971		(69)			(69)		4,902	4,902			
100200712	RAVENEL	SC		03/11/2025		2,782		83			83		2,865	2,865			
100200713	ATLANTIC BEACH	NC		03/11/2025		4,189		(60)			(60)		4,129	4,129			
100200714	LEHI	UT		03/11/2025		2,582		(40)			(40)		2,542	2,542			
100200715	MIDLAND	TX		03/11/2025		5,604		(149)			(149)		5,455	5,455			
100200716	SPARTANBURG	SC		03/11/2025		1,685		(5)			(5)		1,680	1,680			
100200717	MOUNT AIRY	NC		03/11/2025		1,690		(16)			(16)		1,674	1,674			
100200718	CLIFTON	CO		03/11/2025		3,060		(86)			(86)		2,974	2,974			
100200719	SAN ANTONIO	TX		03/11/2025		4,809		(104)			(104)		4,705	4,705			
100200720	SALT LAKE CITY	UT		03/11/2025		3,182		(48)			(48)		3,134	3,134			
100200721	HUTTO	TX		03/11/2025		2,792		140			140		2,932	2,932			
100200722	NILES	IL		03/11/2025		1,774		(61)			(61)		1,713	1,713			
100200723	TAMPA	FL		03/11/2025		4,481		(69)			(69)		4,412	4,412			
100200724	CHICAGO	IL		03/11/2025		144,340		(4,834)			(4,834)		139,506	139,506			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200725	VINEYARD	UT		03/11/2025		2,380		54			54		2,434	2,434			
100200726	PALM COAST	FL		03/11/2025		2,887		(16)			(16)		2,871	2,871			
100200727	LEXINGTON	KY		03/11/2025		1,589		(64)			(64)		1,525	1,525			
100200728	VINEYARD	UT		03/11/2025		2,403		55			55		2,458	2,458			
100200729	PALM COAST	FL		03/11/2025		2,864		(16)			(16)		2,848	2,848			
100200730	CHINO	CA		03/11/2025		4,202		(59)			(59)		4,143	4,143			
100200731	MARYSVILLE	WA		03/11/2025		7,758		(145)			(145)		7,613	7,613			
100200732	BUCKEYE	AZ		03/11/2025		4,487		(87)			(87)		4,400	4,400			
100200733	SANFORD	FL		03/11/2025		2,924		(53)			(53)		2,871	2,871			
100200734	ANGIER	NC		03/11/2025		2,361		20			20		2,381	2,381			
100200735	TOMBALL	TX		03/11/2025		2,064		(20)			(20)		2,044	2,044			
100200736	MATAWAN	NJ		03/11/2025		2,934		(82)			(82)		2,852	2,852			
100200737	LAS VEGAS	NV		03/11/2025		3,836		139			139		3,975	3,975			
100200738	VANCOUVER	WA		03/11/2025		1,624		(26)			(26)		1,598	1,598			
100200739	RANCHO CORDOVA	CA		03/11/2025		2,945		123			123		3,068	3,068			
100200991	WINTER GARDEN	FL		03/12/2025		64,617		(1,398)			(1,398)		63,219	63,219			
100200992	FARMERSVILLE	TX		03/12/2025		1,394		(58)			(58)		1,336	1,336			
100200993	INDIO	CA		03/12/2025		2,533		(76)			(76)		2,457	2,457			
100200994	DULUTH	MN		03/12/2025		1,044		(30)			(30)		1,014	1,014			
100200995	MINNEAPOLIS	MN		03/12/2025		1,367		(46)			(46)		1,321	1,321			
100200996	WINDHAM	NY		03/12/2025		172,113		(4,240)			(4,240)		167,873	167,873			
100200997	YONKERS	NY		03/12/2025		3,421		(119)			(119)		3,302	3,302			
100200998	WASHINGTON	UT		03/12/2025		3,407		19			19		3,426	3,426			
100200999	CLAYTON	NC		03/12/2025		1,982		10			10		1,992	1,992			
100201000	TACOMA	WA		03/12/2025		3,115		(1)			(1)		3,114	3,114			
100201001	DESTIN	FL		03/12/2025		36,823		(296)			(296)		36,527	36,527			
100201002	DENVER	CO		03/12/2025		2,890		4			4		2,894	2,894			
100201003	ELLIJAY	GA		03/12/2025		4,942		27			27		4,969	4,969			
100201004	ANGWIN	CA		03/12/2025		4,240		(8)			(8)		4,232	4,232			
100201005	ORANGEBURG	SC		03/12/2025		2,011		16			16		2,027	2,027			
100201006	MAPLE VALLEY	WA		03/12/2025		13,388		(31)			(31)		13,357	13,357			
100201007	SPARKS	NV		03/12/2025		12,781		1,468			1,468		14,249	14,249			
100201008	COLUMBUS	OH		03/12/2025		1,574		14			14		1,588	1,588			
100201009	SAN DIEGO	CA		03/12/2025		5,349		(38)			(38)		5,311	5,311			
100201010	MOBILE	AL		03/12/2025		2,113		225			225		2,338	2,338			
100201011	MYRTLE BEACH	SC		03/12/2025		2,434		183			183		2,617	2,617			
100201012	MANTECA	CA		03/12/2025		4,761		549			549		5,310	5,310			
100201013	CAPE CORAL	FL		03/12/2025		3,136		178			178		3,314	3,314			
100201014	BENTONVILLE	AR		03/12/2025		2,695		(19)			(19)		2,676	2,676			
100201015	AMERICAN FORK	UT		03/12/2025		2,096		(7)			(7)		2,089	2,089			
100201016	SAVANNAH	GA		03/12/2025		2,072		(30)			(30)		2,042	2,042			
100201017	SOUTH OGDEN	UT		03/12/2025		1,712		(13)			(13)		1,699	1,699			
100201018	CUMMING	GA		03/12/2025		2,805		(41)			(41)		2,764	2,764			
100201019	HOCKESSIN	DE		03/12/2025		2,208		(16)			(16)		2,192	2,192			
100201020	CASTLE PINES	CO		03/12/2025		2,443		(27)			(27)		2,416	2,416			
100201021	CASTLE PINES	CO		03/12/2025		2,481		(28)			(28)		2,453	2,453			
100201022	PHOENIX	AZ		03/12/2025		3,407		(48)			(48)		3,359	3,359			
100201023	NEWPORT NEWS	VA		03/12/2025		1,757		(25)			(25)		1,732	1,732			
100201024	DETROIT	MI		03/12/2025		1,888		(19)			(19)		1,869	1,869			
100201025	NORTH WALES	PA		03/12/2025		2,643		6			6		2,649	2,649			
100201026	NAPERVILLE	IL		03/12/2025		3,751		(71)			(71)		3,680	3,680			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201027	OAK ISLAND	NC		03/12/2025		4,181		(77)			(77)		4,104	4,104			
100201028	CHARLOTTE	NC		03/12/2025		2,537		(39)			(39)		2,498	2,498			
100201029	SANTA CLARITA	CA		03/12/2025		5,572		(103)			(103)		5,469	5,469			
100201030	KEAAU	HI		03/12/2025		12,854		(189)			(189)		12,665	12,665			
100201031	AUSTIN	TX		03/12/2025		6,504		(99)			(99)		6,405	6,405			
100201032	CELINA	TX		03/12/2025		3,171		(59)			(59)		3,112	3,112			
100201033	RALEIGH	NC		03/12/2025		1,688		(33)			(33)		1,655	1,655			
100201034	LAS VEGAS	NV		03/12/2025		2,557		(48)			(48)		2,509	2,509			
100201035	RALEIGH	NC		03/12/2025		1,662		(33)			(33)		1,629	1,629			
100201037	PROVIDENCE	RI		03/12/2025		2,832		(49)			(49)		2,783	2,783			
100201038	WATSONVILLE	CA		03/12/2025		4,426		(62)			(62)		4,364	4,364			
100201039	VERNON HILLS	IL		03/12/2025		2,243		(42)			(42)		2,201	2,201			
100201040	SACRAMENTO	CA		03/12/2025		2,868		(44)			(44)		2,824	2,824			
100201041	KANSAS CITY	KS		03/12/2025		1,799		(37)			(37)		1,762	1,762			
100201042	UNION CITY	NJ		03/12/2025		3,412		(55)			(55)		3,357	3,357			
100201043	SACRAMENTO	CA		03/12/2025		2,294		(43)			(43)		2,251	2,251			
100201044	ROANOKE	TX		03/12/2025		9,962		(216)			(216)		9,746	9,746			
100201045	FORT MYERS	FL		03/12/2025		3,214		(71)			(71)		3,143	3,143			
100201046	LAVON	TX		03/12/2025		4,991		(106)			(106)		4,885	4,885			
100201047	RALEIGH	NC		03/12/2025		2,562		(58)			(58)		2,504	2,504			
100201048	APEX	NC		03/12/2025		2,729		(61)			(61)		2,668	2,668			
100201049	HAMPSHIRE	IL		03/12/2025		2,999		(70)			(70)		2,929	2,929			
100201051	SANTA FE	NM		03/12/2025		2,751		(64)			(64)		2,687	2,687			
100201052	STOCKTON	CA		03/12/2025		2,147		(50)			(50)		2,097	2,097			
100201053	SEVIERVILLE	TN		03/12/2025		3,649		(65)			(65)		3,584	3,584			
100201054	ACWORTH	GA		03/12/2025		1,919		(45)			(45)		1,874	1,874			
100201055	EVERETT	WA		03/12/2025		3,654		(38)			(38)		3,616	3,616			
100201056	HILLSIDE	IL		03/12/2025		2,434		(47)			(47)		2,387	2,387			
100201057	CHESAPEAKE BEACH	MD		03/12/2025		2,159		(52)			(52)		2,107	2,107			
100201058	COLONIAL BEACH	VA		03/12/2025		2,390		(49)			(49)		2,341	2,341			
100201060	SAINT LOUIS	MO		03/12/2025		3,722		(75)			(75)		3,647	3,647			
100201062	BURBANK	CA		03/12/2025		4,472		(95)			(95)		4,377	4,377			
100201063	ELOY	AZ		03/12/2025		4,064		(107)			(107)		3,957	3,957			
100201064	HINDSVILLE	AR		03/12/2025		2,152		(33)			(33)		2,119	2,119			
100201065	CHINCOTEAGUE ISLAND	VA		03/12/2025		2,082		(37)			(37)		2,045	2,045			
100201066	DURHAM	NC		03/12/2025		2,212		(52)			(52)		2,160	2,160			
100201067	WENTZVILLE	MO		03/12/2025		3,337		(68)			(68)		3,269	3,269			
100201068	CANYON LAKE	TX		03/12/2025		2,092		(47)			(47)		2,045	2,045			
100201069	NORWALK	CA		03/12/2025		4,138		(102)			(102)		4,036	4,036			
100201070	CHARLOTTE	NC		03/12/2025		2,581		(68)			(68)		2,513	2,513			
100201071	NATICK	MA		03/12/2025		2,022		(51)			(51)		1,971	1,971			
100201072	LEBANON	TN		03/12/2025		1,797		(48)			(48)		1,749	1,749			
100201073	PLANO	TX		03/12/2025		2,372		(26)			(26)		2,346	2,346			
100201074	WENTZVILLE	MO		03/12/2025		1,608		(46)			(46)		1,562	1,562			
100201075	MORELAND	GA		03/12/2025		10,619		(306)			(306)		10,313	10,313			
100201076	WAKE FOREST	NC		03/12/2025		1,541		(38)			(38)		1,503	1,503			
100201077	LONG BRANCH	NJ		03/12/2025		4,076		(78)			(78)		3,998	3,998			
100201078	DAWSONVILLE	GA		03/12/2025		2,207		(37)			(37)		2,170	2,170			
100201079	RENO	NV		03/12/2025		208,822		(5,455)			(5,455)		203,367	203,367			
100201080	HOMESTEAD	FL		03/12/2025		4,230		(84)			(84)		4,146	4,146			
100201082	WEST CHESTER	PA		03/12/2025		2,879		(62)			(62)		2,817	2,817			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201084	WOODSTOCK	GA		03/12/2025		1,832		(59)			(59)		1,773	1,773			
100201085	CUMMING	GA		03/12/2025		1,966		(53)			(53)		1,913	1,913			
100201086	OAKHURST	NJ		03/12/2025		15,775		(375)			(375)		15,400	15,400			
100201087	STANTON	KY		03/12/2025		3,412		(83)			(83)		3,329	3,329			
100201088	ADDISON	IL		03/12/2025		3,613		(100)			(100)		3,513	3,513			
100201089	LAS VEGAS	NV		03/12/2025		1,882		(38)			(38)		1,844	1,844			
100201091	QUAKERTOWN	PA		03/12/2025		1,729		(46)			(46)		1,683	1,683			
100201092	ELK GROVE	CA		03/12/2025		2,818		(81)			(81)		2,737	2,737			
100201093	LAKEWOOD	OH		03/12/2025		1,608		(45)			(45)		1,563	1,563			
100201094	EL CAJON	CA		03/12/2025		5,201		(151)			(151)		5,050	5,050			
100201095	RANCHO CORDOVA	CA		03/12/2025		2,559		(73)			(73)		2,486	2,486			
100201096	HERMITAGE	TN		03/12/2025		2,192		(66)			(66)		2,126	2,126			
100201097	OVIEDO	FL		03/12/2025		1,747		(52)			(52)		1,695	1,695			
100201098	LATHROP	CA		03/12/2025		2,792		(87)			(87)		2,705	2,705			
100201100	AURORA	IL		03/12/2025		3,414		(105)			(105)		3,309	3,309			
100201101	NASHVILLE	TN		03/12/2025		4,892		(118)			(118)		4,774	4,774			
100201102	LEBANON	TN		03/12/2025		1,963		(63)			(63)		1,900	1,900			
100201103	LAKEWOOD	NJ		03/12/2025		4,960		(155)			(155)		4,805	4,805			
100201104	DELRAY BEACH	FL		03/12/2025		2,589		(79)			(79)		2,510	2,510			
100201105	BAYTOWN	TX		03/12/2025		1,553		(48)			(48)		1,505	1,505			
100201106	BLUE RIDGE	GA		03/12/2025		5,236		(137)			(137)		5,099	5,099			
100201107	SAN DIEGO	CA		03/12/2025		7,488		(262)			(262)		7,226	7,226			
100201108	CHARLOTTE	NC		03/12/2025		1,889		(52)			(52)		1,837	1,837			
100201109	FRESNO	CA		03/12/2025		2,173		(48)			(48)		2,125	2,125			
100201110	STANTON	CA		03/12/2025		3,626		(128)			(128)		3,498	3,498			
100201111	HESPERIA	CA		03/12/2025		2,158		(64)			(64)		2,094	2,094			
100201112	GREENBELT	MD		03/12/2025		2,933		(76)			(76)		2,857	2,857			
100201113	LOS ANGELES	CA		03/12/2025		3,224		(75)			(75)		3,149	3,149			
100201114	ATLANTA	GA		03/12/2025		1,632		(57)			(57)		1,575	1,575			
100201115	NORMAN	OK		03/12/2025		2,429		(58)			(58)		2,371	2,371			
100201116	SACRAMENTO	CA		03/12/2025		13,662		(349)			(349)		13,313	13,313			
100201117	CHICAGO	IL		03/12/2025		2,059		(50)			(50)		2,009	2,009			
100201118	AURORA	IL		03/12/2025		1,257		(13)			(13)		1,244	1,244			
100201119	FATE	TX		03/12/2025		4,860		(112)			(112)		4,748	4,748			
100201120	WAYLAND	MI		03/12/2025		2,311		(58)			(58)		2,253	2,253			
100201122	GARNER	NC		03/12/2025		2,166		(64)			(64)		2,102	2,102			
100201123	EDISON	NJ		03/12/2025		2,802		(80)			(80)		2,722	2,722			
100201124	ALTOONA	WI		03/12/2025		2,744		(87)			(87)		2,657	2,657			
100201126	CAPE CORAL	FL		03/12/2025		4,361		(133)			(133)		4,228	4,228			
100201127	SCOTTSDALE	AZ		03/12/2025		16,304		(574)			(574)		15,730	15,730			
100201128	COLUMBIA	CA		03/12/2025		2,383		(84)			(84)		2,299	2,299			
100201129	TACOMA	WA		03/12/2025		2,056		(73)			(73)		1,983	1,983			
100201130	APEX	NC		03/12/2025		2,362		(84)			(84)		2,278	2,278			
100201131	STERLING	VA		03/12/2025		3,820		(136)			(136)		3,684	3,684			
100201132	PORTLAND	TN		03/12/2025		33,778		(1,235)			(1,235)		32,543	32,543			
100201133	RICHARDSON	TX		03/12/2025		4,161		(137)			(137)		4,024	4,024			
100201134	DELAFIELD	WI		03/12/2025		1,784		(66)			(66)		1,718	1,718			
100201135	N MYRTLE BEACH	SC		03/12/2025		1,980		(73)			(73)		1,907	1,907			
100201136	LIBERTY HILL	TX		03/12/2025		202,252		(7,841)			(7,841)		194,411	194,411			
100201137	HILTON HEAD ISLAND	SC		03/12/2025		4,297		(152)			(152)		4,145	4,145			
100201138	NASHVILLE	TN		03/12/2025		3,502		(136)			(136)		3,366	3,366			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201139	ANNA	TX		03/12/2025		1,612		(55)			(55)		1,557	1,557			
100201140	SNELLVILLE	GA		03/12/2025		3,606		(128)			(128)		3,478	3,478			
100201141	MADERA	CA		03/12/2025		2,942		(66)			(66)		2,876	2,876			
100201142	SAINT CLOUD	FL		03/12/2025		1,888		(52)			(52)		1,836	1,836			
100201143	BROKEN BOW	OK		03/12/2025		3,315		(129)			(129)		3,186	3,186			
100201145	CLAYTON	NC		03/12/2025		1,552		(65)			(65)		1,487	1,487			
100201146	TAUNTON	MA		03/12/2025		3,128		(88)			(88)		3,040	3,040			
100201147	PALMDALE	CA		03/12/2025		2,444		(43)			(43)		2,401	2,401			
100201148	HAGERSTOWN	MD		03/12/2025		10,055		(343)			(343)		9,712	9,712			
100201149	BEAVERTON	OR		03/12/2025		6,948		(252)			(252)		6,696	6,696			
100201150	CAPE CORAL	FL		03/12/2025		1,629		(49)			(49)		1,580	1,580			
100201151	HOWELL	NJ		03/12/2025		4,531		(178)			(178)		4,353	4,353			
100201152	BAKERSFIELD	CA		03/12/2025		2,839		(91)			(91)		2,748	2,748			
100201153	AURORA	IL		03/12/2025		1,879		(72)			(72)		1,807	1,807			
100201155	MIDDLETOWN	DE		03/12/2025		5,035		(191)			(191)		4,844	4,844			
100201156	CHARLOTTE	NC		03/12/2025		2,080		(84)			(84)		1,996	1,996			
100201158	CINCINNATI	OH		03/12/2025		1,623		(35)			(35)		1,588	1,588			
100201159	RICHMOND	TX		03/12/2025		1,442		(58)			(58)		1,384	1,384			
100201160	HORSHAM	PA		03/12/2025		1,768		(58)			(58)		1,710	1,710			
100201161	CANYON COUNTRY	CA		03/12/2025		3,845		(131)			(131)		3,714	3,714			
100201162	TOANO	VA		03/12/2025		1,410		(1)			(1)		1,409	1,409			
100201164	BOONE	NC		03/12/2025		1,552		(62)			(62)		1,490	1,490			
100201165	MCCALL	ID		03/12/2025		3,140		(76)			(76)		3,064	3,064			
100201166	PORTSMOUTH	NH		03/12/2025		4,068		(158)			(158)		3,910	3,910			
100201167	TUCSON	AZ		03/12/2025		1,772		(74)			(74)		1,698	1,698			
100201168	SAVANNAH	GA		03/12/2025		1,746		(71)			(71)		1,675	1,675			
100201170	COLUMBUS	OH		03/12/2025		2,679		(72)			(72)		2,607	2,607			
100201171	WENTZVILLE	MO		03/12/2025		1,501		(68)			(68)		1,433	1,433			
100201172	TUCSON	AZ		03/12/2025		1,635		(71)			(71)		1,564	1,564			
100201173	AUSTIN	TX		03/12/2025		4,079		(173)			(173)		3,906	3,906			
100201174	LITTLE RIVER	SC		03/12/2025		1,682		(73)			(73)		1,609	1,609			
100201175	LIVE OAK	FL		03/12/2025		3,173		(112)			(112)		3,061	3,061			
100201176	MIDDLETOWN	DE		03/12/2025		2,272		(80)			(80)		2,192	2,192			
100201177	FRANKLIN	TN		03/12/2025		4,230		(160)			(160)		4,070	4,070			
100201178	GLENDALE	AZ		03/12/2025		3,103		(117)			(117)		2,986	2,986			
100201179	GAINESVILLE	FL		03/12/2025		1,630		(57)			(57)		1,573	1,573			
100201180	LAYTON	UT		03/12/2025		1,912		(70)			(70)		1,842	1,842			
100201181	KODAK	TN		03/12/2025		3,146		(119)			(119)		3,027	3,027			
100201182	HOUSTON	TX		03/12/2025		1,896		(39)			(39)		1,857	1,857			
100201183	ROYAL OAK	MI		03/12/2025		1,908		(78)			(78)		1,830	1,830			
100201184	YOUNGSVILLE	LA		03/12/2025		4,703		(192)			(192)		4,511	4,511			
100201185	SAVANNAH	GA		03/12/2025		2,238		(94)			(94)		2,144	2,144			
100201186	POCONO PINES	PA		03/12/2025		124,245		(5,152)			(5,152)		119,093	119,093			
100201187	CLARKSVILLE	TN		03/12/2025		1,397		(54)			(54)		1,343	1,343			
100201188	TURLOCK	CA		03/12/2025		2,250		(71)			(71)		2,179	2,179			
100201190	ATHENS	TN		03/12/2025		3,090		(94)			(94)		2,996	2,996			
100201191	HONOLULU	HI		03/12/2025		3,666		(63)			(63)		3,603	3,603			
100201192	GETTYSBURG	PA		03/12/2025		4,286		(99)			(99)		4,187	4,187			
100201193	FRESNO	CA		03/12/2025		4,153		(121)			(121)		4,032	4,032			
100201194	STRONGSVILLE	OH		03/12/2025		990		(32)			(32)		958	958			
100201195	REHOBOTH BEACH	DE		03/12/2025		2,088		(63)			(63)		2,025	2,025			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201196	WINTER HAVEN	FL		03/12/2025		1,749		(42)			(42)		1,707	1,707			
100201197	COLUMBUS	OH		03/12/2025		1,599		(68)			(68)		1,531	1,531			
100201198	MEDINA	OH		03/12/2025		990		(32)			(32)		958	958			
100201199	BROKEN BOW	OK		03/12/2025		4,657		(191)			(191)		4,466	4,466			
100201200	MACON	GA		03/12/2025		1,983		(51)			(51)		1,932	1,932			
100201201	MESA	AZ		03/12/2025		2,603		(115)			(115)		2,488	2,488			
100201202	CARLISLE	PA		03/12/2025		1,031		(10)			(10)		1,021	1,021			
100201204	LAVON	TX		03/12/2025		1,827		(79)			(79)		1,748	1,748			
100201205	FRESNO	CA		03/12/2025		10,334		(400)			(400)		9,934	9,934			
100201206	MIDLAND	TX		03/12/2025		3,645		(122)			(122)		3,523	3,523			
100201207	KENNESAW	GA		03/12/2025		2,352		(84)			(84)		2,268	2,268			
100201208	GREENSBORO	NC		03/12/2025		1,797		(41)			(41)		1,756	1,756			
100201209	BEND	OR		03/12/2025		1,592		(59)			(59)		1,533	1,533			
100201210	SEASIDE	OR		03/12/2025		1,915		(78)			(78)		1,837	1,837			
100201211	MCCALL	ID		03/12/2025		2,830		(132)			(132)		2,698	2,698			
100201212	STANWOOD	WA		03/12/2025		3,285		(130)			(130)		3,155	3,155			
100201213	TUCSON	AZ		03/12/2025		1,682		(62)			(62)		1,620	1,620			
100201214	ORLEANS	MA		03/12/2025		3,879		(145)			(145)		3,734	3,734			
100201215	PHOENIX	AZ		03/12/2025		2,507		(85)			(85)		2,422	2,422			
100201216	OAKLAND	CA		03/12/2025		2,977		(139)			(139)		2,838	2,838			
100201217	NEWARK	NJ		03/12/2025		2,855		(93)			(93)		2,762	2,762			
100201219	ATLANTA	GA		03/12/2025		1,379		(40)			(40)		1,339	1,339			
100201220	OCALA	FL		03/12/2025		2,057		(70)			(70)		1,987	1,987			
100201221	GARDENDALE	TX		03/12/2025		2,794		(73)			(73)		2,721	2,721			
100201222	SCOTTSDALE	AZ		03/12/2025		3,048		(93)			(93)		2,955	2,955			
100201223	KENNEBUNKPORT	ME		03/12/2025		9,832		(276)			(276)		9,556	9,556			
100201225	METAIRIE	LA		03/12/2025		2,624		(79)			(79)		2,545	2,545			
100201226	FAIRWAY	KS		03/12/2025		1,389		(42)			(42)		1,347	1,347			
100201228	PORTLAND	OR		03/12/2025		2,937		167			167		3,104	3,104			
100201229	VANCOUVER	WA		03/12/2025		3,489		236			236		3,725	3,725			
100201230	PINGREE GROVE	IL		03/12/2025		3,548		240			240		3,788	3,788			
100201231	PARRISH	FL		03/12/2025		2,312		160			160		2,472	2,472			
100201232	BRADENTON	FL		03/12/2025		2,934		198			198		3,132	3,132			
100201233	ORANGE PARK	FL		03/12/2025		1,618		119			119		1,737	1,737			
100201234	FLOWERY BRANCH	GA		03/12/2025		2,993		134			134		3,127	3,127			
100201235	BRANDYWINE	MD		03/12/2025		2,845		146			146		2,991	2,991			
100201236	MADISON	AL		03/12/2025		2,563		244			244		2,807	2,807			
100201237	KYLE	TX		03/12/2025		2,867		274			274		3,141	3,141			
100201238	MONROE	NC		03/12/2025		4,226		302			302		4,528	4,528			
100201239	SALEM	OR		03/12/2025		2,625		170			170		2,795	2,795			
100201240	TALLAHASSEE	FL		03/12/2025		2,453		159			159		2,612	2,612			
100201241	RENO	NV		03/12/2025		3,012		195			195		3,207	3,207			
100201242	CHICO	CA		03/12/2025		2,754		184			184		2,938	2,938			
100201243	NEW BRAUNFELS	TX		03/12/2025		1,911		148			148		2,059	2,059			
100201244	HAW RIVER	NC		03/12/2025		44,529		2,842			2,842		47,371	47,371			
100201245	PORT ST LUCIE	FL		03/12/2025		1,091		(28)			(28)		1,063	1,063			
100201246	HAW RIVER	NC		03/12/2025		1,934		123			123		2,057	2,057			
100201247	DETROIT	MI		03/12/2025		1,822		(63)			(63)		1,759	1,759			
100201249	CHULA VISTA	CA		03/12/2025		5,618		(192)			(192)		5,426	5,426			
100201250	PENSACOLA	FL		03/12/2025		906		(43)			(43)		863	863			
100201251	MARION	MA		03/12/2025		3,493		36			36		3,529	3,529			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201252	APPLE VALLEY	CA		03/12/2025		1,894		(53)			(53)		1,841	1,841			
100201254	SYLMAR	CA		03/12/2025		5,588		(113)			(113)		5,475	5,475			
100201255	JUPITER	FL		03/12/2025		3,102		(35)			(35)		3,067	3,067			
100201256	WALPOLE	MA		03/12/2025		4,672		(122)			(122)		4,550	4,550			
100201259	FREDERICKSBURG	VA		03/12/2025		2,165		(64)			(64)		2,101	2,101			
100201260	LOS ANGELES	CA		03/12/2025		3,317		(91)			(91)		3,226	3,226			
100201261	COLFAX	CA		03/12/2025		2,917		(44)			(44)		2,873	2,873			
100201262	THONOTOSASSA	FL		03/12/2025		3,675		(175)			(175)		3,500	3,500			
100201263	CROCKETT	CA		03/12/2025		1,473		(28)			(28)		1,445	1,445			
100201264	APPLETON	WI		03/12/2025		1,171		(35)			(35)		1,136	1,136			
100201265	LOS ANGELES	CA		03/12/2025		1,293		(58)			(58)		1,235	1,235			
100201266	TUCSON	AZ		03/12/2025		1,190		(27)			(27)		1,163	1,163			
100201267	DORAL	FL		03/12/2025		5,044		(15)			(15)		5,029	5,029			
100201268	SHELTER ISLAND	NY		03/12/2025		3,851		(99)			(99)		3,752	3,752			
100201270	WHEELING	IL		03/12/2025		894		(20)			(20)		874	874			
100201271	LAWRENCEVILLE	GA		03/12/2025		1,351		(29)			(29)		1,322	1,322			
100201276	OAKLAND	CA		03/12/2025		4,295		(63)			(63)		4,232	4,232			
100201277	PRICE	UT		03/12/2025		1,716		(82)			(82)		1,634	1,634			
100201278	ALAMO	CA		03/12/2025		9,111		(426)			(426)		8,685	8,685			
100201279	CINCINNATI	OH		03/12/2025		850		(45)			(45)		805	805			
100201280	ORLANDO	FL		03/12/2025		1,132		(45)			(45)		1,087	1,087			
100201281	APOPKA	FL		03/12/2025		1,708		(81)			(81)		1,627	1,627			
100201282	ESCONDIDO	CA		03/12/2025		6,796		(142)			(142)		6,654	6,654			
100201284	HERMISTON	OR		03/12/2025		1,497		(46)			(46)		1,451	1,451			
100201286	EDISON	NJ		03/12/2025		1,030		(47)			(47)		983	983			
100201287	INGLEWOOD	CA		03/12/2025		4,414		(200)			(200)		4,214	4,214			
100201288	LYMAN	SC		03/12/2025		1,099		(1)			(1)		1,098	1,098			
100201291	BEDFORD	NH		03/12/2025		1,760		(80)			(80)		1,680	1,680			
100201294	YORBA LINDA	CA		03/12/2025		8,766		(224)			(224)		8,542	8,542			
100201296	FRAZIER PARK	CA		03/12/2025		1,899		(74)			(74)		1,825	1,825			
100201298	EAST ELMHURST	NY		03/12/2025		2,109		31			31		2,140	2,140			
100201301	HAWTHORNE	CA		03/12/2025		1,885		(34)			(34)		1,851	1,851			
100201302	MIAMI BEACH	FL		03/12/2025		17,007		(177)			(177)		16,830	16,830			
100201303	BERTRAM	TX		03/12/2025		838		(35)			(35)		803	803			
100201304	ELK GROVE	CA		03/12/2025		2,851		(76)			(76)		2,775	2,775			
100201305	JACKSONVILLE	FL		03/12/2025		708		(35)			(35)		673	673			
100201306	BROOKLYN	NY		03/12/2025		12,247		(569)			(569)		11,678	11,678			
100201308	HOUSTON	TX		03/12/2025		112,871		(4,253)			(4,253)		108,618	108,618			
100201309	STERLING HEIGHTS	MI		03/12/2025		950		(22)			(22)		928	928			
100201310	LOS ANGELES	CA		03/12/2025		7,327		(264)			(264)		7,063	7,063			
100201311	WEST PARK	FL		03/12/2025		1,739		(46)			(46)		1,693	1,693			
100201312	WEST PARK	FL		03/12/2025		1,564		(44)			(44)		1,520	1,520			
100201315	JEFFERSON CITY	MO		03/12/2025		971		(42)			(42)		929	929			
100201316	LOS ANGELES	CA		03/12/2025		2,633		(91)			(91)		2,542	2,542			
100201317	PALOS VERDES ESTATES	CA		03/12/2025		2,989		(70)			(70)		2,919	2,919			
100201318	LANCASTER	TX		03/12/2025		1,205		(41)			(41)		1,164	1,164			
100201319	GLENN HEIGHTS	TX		03/12/2025		1,145		(37)			(37)		1,108	1,108			
100201320	MIAMI	FL		03/12/2025		4,175		(107)			(107)		4,068	4,068			
100201321	PALM COAST	FL		03/12/2025		1,811		3			3		1,814	1,814			
100201322	NEW YORK	NY		03/12/2025		2,535		(92)			(92)		2,443	2,443			
100201323	MADEIRA BEACH	FL		03/12/2025		4,826		(229)			(229)		4,597	4,597			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201324	PHILO	CA		03/12/2025		2,260		(108)			(108)		2,152	2,152			
100201325	EUCLID	OH		03/12/2025		514		(24)			(24)		490	490			
100201326	BONITA SPRINGS	FL		03/12/2025		3,278		(132)			(132)		3,146	3,146			
100201331	DALLAS	TX		03/12/2025		39,897		491			491		40,388	40,388			
100201332	ARNOLD	CA		03/12/2025		1,265		(57)			(57)		1,208	1,208			
100201333	BAKERSFIELD	CA		03/12/2025		1,647		(45)			(45)		1,602	1,602			
100201334	SAN ANTONIO	TX		03/12/2025		1,099		(16)			(16)		1,083	1,083			
100201337	MURRAY	UT		03/12/2025		13,904		(59)			(59)		13,845	13,845			
100201338	FAYETTEVILLE	AR		03/12/2025		1,862		12			12		1,874	1,874			
100201339	MILWAUKEE	WI		03/12/2025		1,330							1,330	1,330			
100201340	PASADENA	MD		03/12/2025		1,649		(68)			(68)		1,581	1,581			
100201341	PASADENA	MD		03/12/2025		2,051		(80)			(80)		1,971	1,971			
100201342	CARROLLTON	TX		03/12/2025		1,921		(64)			(64)		1,857	1,857			
100201343	LAS VEGAS	NV		03/12/2025		2,263		(78)			(78)		2,185	2,185			
100201345	MIAMI	FL		03/12/2025		1,200		(5)			(5)		1,195	1,195			
100201346	OCALA	FL		03/12/2025		1,673		31			31		1,704	1,704			
100201348	MIAMI	FL		03/12/2025		3,144		(9)			(9)		3,135	3,135			
100201350	THOUSAND PALMS	CA		03/12/2025		2,011		(83)			(83)		1,928	1,928			
100201351	OLD HICKORY	TN		03/12/2025		1,854		(25)			(25)		1,829	1,829			
100201354	SAN ANTONIO	TX		03/12/2025		998		(28)			(28)		970	970			
100201356	LOS ANGELES	CA		03/12/2025		5,086		(64)			(64)		5,022	5,022			
100201360	KAPOLEI	HI		03/12/2025		1,100		(43)			(43)		1,057	1,057			
100201361	LOS ANGELES	CA		03/12/2025		3,337							3,337	3,337			
100201362	WINNSBORO	TX		03/12/2025		910		18			18		928	928			
100201364	DECATUR	GA		03/12/2025		1,245		(15)			(15)		1,230	1,230			
100201365	OROVILLE	CA		03/12/2025		1,350		10			10		1,360	1,360			
100201366	BREMERTON	WA		03/12/2025		6,063		(4)			(4)		6,059	6,059			
100201367	VICTORVILLE	CA		03/12/2025		2,031		(33)			(33)		1,998	1,998			
100201369	ORLANDO	FL		03/12/2025		1,106		(28)			(28)		1,078	1,078			
100201370	RAYTOWN	MO		03/12/2025		885		(23)			(23)		862	862			
100201371	HOUSTON	TX		03/12/2025		1,752		31			31		1,783	1,783			
100201372	FAIRVIEW	NJ		03/12/2025		4,306		(68)			(68)		4,238	4,238			
100201373	ATLANTA	GA		03/12/2025		1,297		(12)			(12)		1,285	1,285			
100201374	CINCINNATI	OH		03/12/2025		865		(24)			(24)		841	841			
100201375	SPRING	TX		03/12/2025		2,312		(40)			(40)		2,272	2,272			
100201377	KEARNS	UT		03/12/2025		1,836		(67)			(67)		1,769	1,769			
100201378	LOS ANGELES	CA		03/12/2025		13,769		(381)			(381)		13,388	13,388			
100201380	ANOKA	MN		03/12/2025		1,304		(45)			(45)		1,259	1,259			
100201381	COLTON	CA		03/12/2025		3,334		(59)			(59)		3,275	3,275			
100201382	LAREDO	TX		03/12/2025		1,094		(25)			(25)		1,069	1,069			
100201387	ORANGEBURG	SC		03/12/2025		1,269		(26)			(26)		1,243	1,243			
100201388	TUSCALOOSA	AL		03/12/2025		447		(21)			(21)		426	426			
100201389	PRUDENVILLE	MI		03/12/2025		873		(20)			(20)		853	853			
100201390	SAVANNAH	GA		03/12/2025		356		(15)			(15)		341	341			
100201392	COLUMBIA	TN		03/12/2025		2,022		(3)			(3)		2,019	2,019			
100201393	PUEBLO	CO		03/12/2025		1,776		(50)			(50)		1,726	1,726			
100201394	BALTIMORE	MD		03/12/2025		770		(37)			(37)		733	733			
100201395	CLEARWATER	FL		03/12/2025		2,906		(47)			(47)		2,859	2,859			
100201396	ATLANTA	GA		03/12/2025		749		(36)			(36)		713	713			
100201397	KNOXVILLE	TN		03/12/2025		1,157		(35)			(35)		1,122	1,122			
100201399	LAUREL	MD		03/12/2025		11,067		(99)			(99)		10,968	10,968			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201400	INDIANAPOLIS	IN		03/12/2025		761		(13)			(13)		748	748			
100201401	AKRON	OH		03/12/2025		684		(6)			(6)		678	678			
100201402	ENCINO	CA		03/12/2025		7,834		82			82		7,916	7,916			
100201403	HOUSTON	TX		03/12/2025		2,023		(30)			(30)		1,993	1,993			
100201404	FLINT	MI		03/12/2025		769		(37)			(37)		732	732			
100201406	PHOENIX	AZ		03/12/2025		1,839		(9)			(9)		1,830	1,830			
100201407	INDIANAPOLIS	IN		03/12/2025		766		(13)			(13)		753	753			
100201408	BALTIMORE	MD		03/12/2025		863		22			22		885	885			
100201409	HESPERIA	CA		03/12/2025		3,062		(51)			(51)		3,011	3,011			
100201410	MCDONOUGH	GA		03/12/2025		3,743		(101)			(101)		3,642	3,642			
100201411	OAKLAND	CA		03/12/2025		3,129		(83)			(83)		3,046	3,046			
100201412	NEW ORLEANS	LA		03/12/2025		2,057		(28)			(28)		2,029	2,029			
100201413	NEW ORLEANS	LA		03/12/2025		854		(31)			(31)		823	823			
100201414	LOS ANGELES	CA		03/12/2025		2,144		(69)			(69)		2,075	2,075			
100201415	BALTIMORE	MD		03/12/2025		576		(26)			(26)		550	550			
100201416	YUBA CITY	CA		03/12/2025		827		(24)			(24)		803	803			
100201418	READING	MA		03/12/2025		4,457		5			5		4,462	4,462			
100201419	INDIANAPOLIS	IN		03/12/2025		689		(30)			(30)		659	659			
100201420	INDIANAPOLIS	IN		03/12/2025		688		(29)			(29)		659	659			
100201421	WINDSOR	CA		03/12/2025		2,886		(113)			(113)		2,773	2,773			
100201422	INDIANAPOLIS	IN		03/12/2025		690		(31)			(31)		659	659			
100201423	MILWAUKEE	WI		03/12/2025		901		26			26		927	927			
100201425	LYNCHBURG	VA		03/12/2025		591		(28)			(28)		563	563			
100201426	NORTH LAS VEGAS	NV		03/12/2025		1,376		(36)			(36)		1,340	1,340			
100201427	WASHINGTON	DC		03/12/2025		9,810		(383)			(383)		9,427	9,427			
100201428	MEMPHIS	TN		03/12/2025		570		(25)			(25)		545	545			
100201429	DENTON	TX		03/12/2025		1,659		(79)			(79)		1,580	1,580			
100201430	RICHMOND	CA		03/12/2025		6,114		(63)			(63)		6,051	6,051			
100201431	BELTSVILLE	MD		03/12/2025		12,935		(616)			(616)		12,319	12,319			
100201433	MILFORD	NJ		03/12/2025		1,707		(79)			(79)		1,628	1,628			
100201434	WASCO	CA		03/12/2025		6,561		(185)			(185)		6,376	6,376			
100201435	CARSON	CA		03/12/2025		2,426		(116)			(116)		2,310	2,310			
100201437	ROMEOVILLE	IL		03/12/2025		923		(26)			(26)		897	897			
100201439	WINTER PARK	FL		03/12/2025		283,831		(13,516)			(13,516)		270,315	270,315			
100201440	MODESTO	CA		03/12/2025		1,641		(43)			(43)		1,598	1,598			
100201441	DENTON	TX		03/12/2025		1,497		(71)			(71)		1,426	1,426			
100201442	ATLANTA	GA		03/12/2025		1,473		2			2		1,475	1,475			
100201443	LAS VEGAS	NV		03/12/2025		2,480		(34)			(34)		2,446	2,446			
100201444	LAS VEGAS	NV		03/12/2025		2,053		(79)			(79)		1,974	1,974			
100201446	LAKESIDE	CA		03/12/2025		11,282		(348)			(348)		10,934	10,934			
100201447	POWAY	CA		03/12/2025		3,811		(160)			(160)		3,651	3,651			
100201448	PEWAUKEE	WI		03/12/2025		2,027		(58)			(58)		1,969	1,969			
100201449	CHULA VISTA	CA		03/12/2025		7,551		(102)			(102)		7,449	7,449			
100201450	DANVILLE	CA		03/12/2025		10,092		(134)			(134)		9,958	9,958			
100201451	CRAWFORDVILLE	FL		03/12/2025		111		(9)			(9)		102	102			
100201453	PALMER	MA		03/12/2025		2,240		(71)			(71)		2,169	2,169			
100201454	RALEIGH	NC		03/12/2025		7,988		(316)			(316)		7,672	7,672			
100201456	COLMA	CA		03/12/2025		9,501		(294)			(294)		9,207	9,207			
100201457	CORONA	CA		03/12/2025		3,601		(84)			(84)		3,517	3,517			
100201458	LYNWOOD	CA		03/12/2025		3,457		(165)			(165)		3,292	3,292			
100201459	LONG BEACH	CA		03/12/2025		3,642		(87)			(87)		3,555	3,555			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201460	LOS ANGELES	CA		03/12/2025		1,966		(1)			(1)		1,965	1,965			
100201461	IRVINE	CA		03/12/2025		12,239		(189)			(189)		12,050	12,050			
100201462	COMMERCE CITY	CO		03/12/2025		3,282		(41)			(41)		3,241	3,241			
100201463	FRISCO	TX		03/12/2025		4,888		(88)			(88)		4,800	4,800			
100201464	LAS VEGAS	NV		03/12/2025		3,077		(10)			(10)		3,067	3,067			
100201465	OAK LAWN	IL		03/12/2025		3,339		(176)			(176)		3,163	3,163			
100201466	WEST FARGO	ND		03/12/2025		5,328		(10)			(10)		5,318	5,318			
100201467	CHESTERFIELD	VA		03/12/2025		3,805		(181)			(181)		3,624	3,624			
100201468	LITTLEROCK	CA		03/12/2025		2,540		(60)			(60)		2,480	2,480			
100201469	CARLSBAD	CA		03/12/2025		12,309		(366)			(366)		11,943	11,943			
100201470	VERDI	NV		03/12/2025		2,357		(104)			(104)		2,253	2,253			
100201471	MIAMI	FL		03/12/2025		6,702		90			90		6,792	6,792			
100201472	STOCKTON	CA		03/12/2025		6,771		(227)			(227)		6,544	6,544			
100201473	LINCOLN	CA		03/12/2025		2,564		(65)			(65)		2,499	2,499			
100201474	FINKSBURG	MD		03/12/2025		4,615		(83)			(83)		4,532	4,532			
100201475	PUEBLO	CO		03/12/2025		1,074		(51)			(51)		1,023	1,023			
100201476	DEBARY	FL		03/12/2025		1,848		(88)			(88)		1,760	1,760			
100201477	HIALEAH	FL		03/12/2025		41,209		(2,056)			(2,056)		39,153	39,153			
100201478	CARY	NC		03/12/2025		3,361		(67)			(67)		3,294	3,294			
100201479	NEW LONDON	CT		03/12/2025		4,561		(217)			(217)		4,344	4,344			
100201480	MICCO	FL		03/12/2025		2,509		19			19		2,528	2,528			
100201481	CAPE MAY COURT HOUSE	NJ		03/12/2025		1,336		(47)			(47)		1,289	1,289			
100201483	PRINCETON	MA		03/12/2025		3,849		(127)			(127)		3,722	3,722			
100201484	CHARLESTON	SC		03/12/2025		5,533		(51)			(51)		5,482	5,482			
100201485	WEST PARK	FL		03/12/2025		2,238		(30)			(30)		2,208	2,208			
100201487	TAMPA	FL		03/12/2025		3,862		(115)			(115)		3,747	3,747			
100201488	PHOENIX	AZ		03/12/2025		1,777		(97)			(97)		1,680	1,680			
100201489	BLUFFTON	SC		03/12/2025		3,670		(147)			(147)		3,523	3,523			
100201490	GREENFIELD	IN		03/12/2025		1,264		(47)			(47)		1,217	1,217			
100201491	LOS ANGELES	CA		03/12/2025		9,019		(307)			(307)		8,712	8,712			
100201492	VACAVILLE	CA		03/12/2025		1,845		(70)			(70)		1,775	1,775			
100201493	MIAMI BEACH	FL		03/12/2025		3,357		(91)			(91)		3,266	3,266			
100201494	HOUMA	LA		03/12/2025		7,703		(231)			(231)		7,472	7,472			
100201495	LANHAM	MD		03/12/2025		1,899		(26)			(26)		1,873	1,873			
100201496	MIAMI	FL		03/12/2025		2,563		(122)			(122)		2,441	2,441			
100201497	WESTON	FL		03/12/2025		2,633		(70)			(70)		2,563	2,563			
100201498	MORENO VALLEY	CA		03/12/2025		2,718		(28)			(28)		2,690	2,690			
100201499	SHREVEPORT	LA		03/12/2025		545		(26)			(26)		519	519			
100201500	ROYSE CITY	TX		03/12/2025		2,057		(87)			(87)		1,970	1,970			
100201503	MISSION VIEJO	CA		03/12/2025		7,659		(266)			(266)		7,393	7,393			
100201505	LANHAM	MD		03/12/2025		3,494		(163)			(163)		3,331	3,331			
100201507	EDEN PRAIRIE	MN		03/12/2025		19,133		132			132		19,265	19,265			
100201508	CORAL GABLES	FL		03/12/2025		6,628		(76)			(76)		6,552	6,552			
100201509	CUTLER BAY	FL		03/12/2025		4,099		(47)			(47)		4,052	4,052			
100201512	FONTANA	CA		03/13/2025		1,292		(53)			(53)		1,239	1,239			
100201514	HOUSTON	TX		03/13/2025		17,656		(445)			(445)		17,211	17,211			
100201515	LOS ANGELES	CA		03/13/2025		3,958		(117)			(117)		3,841	3,841			
100201516	ALBUQUERQUE	NM		03/13/2025		28,319		(1,349)			(1,349)		26,970	26,970			
100201517	BALDWIN PARK	CA		03/13/2025		3,370		(151)			(151)		3,219	3,219			
100201518	EL MONTE	CA		03/13/2025		2,989		(101)			(101)		2,888	2,888			
100201521	TORRANCE	CA		03/13/2025		5,320		(182)			(182)		5,138	5,138			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201522	PASADENA	CA		03/13/2025		6,639		(172)			(172)		6,467	6,467			
100201523	FONTANA	CA		03/13/2025		4,093		(156)			(156)		3,937	3,937			
100201524	RALEIGH	NC		03/13/2025		1,138		(22)			(22)		1,116	1,116			
100201525	(NORTH HOLLYWOOD AREA) LOS ANG	CA		03/13/2025		6,774		(206)			(206)		6,568	6,568			
100201526	FLOWERY BRANCH	GA		03/13/2025		2,730		(130)			(130)		2,600	2,600			
100201527	HOUSTON	TX		03/13/2025		1,271		(50)			(50)		1,221	1,221			
100201528	LAKEWOOD	CA		03/13/2025		4,019		(132)			(132)		3,887	3,887			
100201529	SAINT JOHNS	FL		03/13/2025		3,561		(105)			(105)		3,456	3,456			
100201530	MORENO VALLEY	CA		03/13/2025		2,858		(136)			(136)		2,722	2,722			
100201531	SACRAMENTO	CA		03/13/2025		2,466		(101)			(101)		2,365	2,365			
100201532	JUPITER	FL		03/13/2025		3,152		(69)			(69)		3,083	3,083			
100201533	(WOODLAND HILLS AREA) LOS ANGE	CA		03/13/2025		3,521		(136)			(136)		3,385	3,385			
100201534	SILVER SPRING	MD		03/13/2025		2,605		(124)			(124)		2,481	2,481			
100201535	SANTA ANA	CA		03/13/2025		316,591		(3,674)			(3,674)		312,917	312,917			
100201536	BEAVERTON	OR		03/13/2025		2,778		(118)			(118)		2,660	2,660			
100201537	CORDOVA	TN		03/13/2025		2,249		(41)			(41)		2,208	2,208			
100201538	GREENSBORO	NC		03/13/2025		1,555		(14)			(14)		1,541	1,541			
100201539	RICHMOND	TX		03/13/2025		2,626		(51)			(51)		2,575	2,575			
100201540	SANTA ROSA	CA		03/13/2025		805		(23)			(23)		782	782			
100201541	RENO	NV		03/13/2025		14,983		(171)			(171)		14,812	14,812			
100201542	RALEIGH	NC		03/13/2025		19,607		(415)			(415)		19,192	19,192			
100201543	BAKERSFIELD	CA		03/13/2025		2,678		(77)			(77)		2,601	2,601			
100201544	SAN TAN VALLEY	AZ		03/13/2025		1,589		(58)			(58)		1,531	1,531			
100201545	LAKE WORTH	FL		03/13/2025		7,959		(98)			(98)		7,861	7,861			
100201547	INGLEWOOD	CA		03/13/2025		2,914		(97)			(97)		2,817	2,817			
100201548	HACIENDA HEIGHTS	CA		03/13/2025		4,700		(187)			(187)		4,513	4,513			
100201549	BLANCHARD	OK		03/13/2025		2,572		(67)			(67)		2,505	2,505			
100201550	(LAKE BALBOA AREA) CITY OF LO	CA		03/13/2025		1,169		(9)			(9)		1,160	1,160			
100201551	DUARTE	CA		03/13/2025		6,835		(158)			(158)		6,677	6,677			
100201552	LAKE FOREST	CA		03/13/2025		9,704		(176)			(176)		9,528	9,528			
100201553	HAYES	VA		03/13/2025		3,986		(36)			(36)		3,950	3,950			
100201554	(GRANADA HILLS AREA) LOS ANGEL	CA		03/13/2025		5,717		(155)			(155)		5,562	5,562			
100201555	ANAHEIM	CA		03/13/2025		3,889		(139)			(139)		3,750	3,750			
100201556	DELAND	FL		03/13/2025		1,534		(22)			(22)		1,512	1,512			
100201559	HUNTINGTON BEACH	CA		03/13/2025		10,733		(366)			(366)		10,367	10,367			
100201561	GREENSBORO	NC		03/13/2025		2,001		(34)			(34)		1,967	1,967			
100201562	LA GRANDE	OR		03/13/2025		1,372		(65)			(65)		1,307	1,307			
100201563	LOS ALAMITOS	CA		03/13/2025		10,446		(141)			(141)		10,305	10,305			
100201564	MANSFIELD	TX		03/13/2025		67,219		(2,052)			(2,052)		65,167	65,167			
100201565	PEARLAND	TX		03/13/2025		3,028		(144)			(144)		2,884	2,884			
100201566	PALMETTO BAY	FL		03/13/2025		3,415		(82)			(82)		3,333	3,333			
100201567	DAVENPORT	FL		03/13/2025		9,947		(261)			(261)		9,686	9,686			
100201568	AVON	MA		03/13/2025		3,267		(17)			(17)		3,250	3,250			
100201569	LYNWOOD	CA		03/13/2025		4,855		(179)			(179)		4,676	4,676			
100201570	CARSON	CA		03/13/2025		2,422		(66)			(66)		2,356	2,356			
100201572	GRAYSON	GA		03/13/2025		4,963		(95)			(95)		4,868	4,868			
100201573	FOUNTAIN VALLEY	CA		03/13/2025		4,226		(119)			(119)		4,107	4,107			
100201574	GARLAND	TX		03/13/2025		2,114		(29)			(29)		2,085	2,085			
100201575	TARZANA	CA		03/13/2025		8,408		(316)			(316)		8,092	8,092			
100201577	RIVERSIDE	CA		03/13/2025		2,149		(63)			(63)		2,086	2,086			
100201578	SAVANNAH	GA		03/13/2025		2,494		(114)			(114)		2,380	2,380			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201579	HOUSTON	TX		03/13/2025		2,718		(56)			(56)		2,662	2,662			
100201580	LAGRANGE	GA		03/13/2025		72,091		(1,273)			(1,273)		70,818	70,818			
100201582	ALBUQUERQUE	NM		03/13/2025		16,233		(670)			(670)		15,563	15,563			
100201583	MIDLOTHIAN	VA		03/13/2025		14,680		(45)			(45)		14,635	14,635			
100201584	HOUSTON	TX		03/13/2025		1,269		(48)			(48)		1,221	1,221			
100201585	CERRITOS	CA		03/13/2025		6,054		(169)			(169)		5,885	5,885			
100201586	LOS ANGELES	CA		03/13/2025		3,301		(64)			(64)		3,237	3,237			
100201587	CERRITOS	CA		03/13/2025		6,261		(179)			(179)		6,082	6,082			
100201588	KATY	TX		03/13/2025		2,198		(30)			(30)		2,168	2,168			
100201589	SEATTLE	WA		03/13/2025		3,141		(117)			(117)		3,024	3,024			
100201590	SNELLVILLE	GA		03/13/2025		1,354		(64)			(64)		1,290	1,290			
100201591	HIALEAH GARDENS	FL		03/13/2025		2,353		(99)			(99)		2,254	2,254			
100201592	WILLIS	TX		03/13/2025		1,735		(19)			(19)		1,716	1,716			
100201595	KING GEORGE	VA		03/13/2025		4,706		(148)			(148)		4,558	4,558			
100201596	MIAMI	FL		03/13/2025		10,380		(128)			(128)		10,252	10,252			
100201597	MIAMI	FL		03/13/2025		5,840		(160)			(160)		5,680	5,680			
100201598	CHARLESTOWN	RI		03/13/2025		2,513		(86)			(86)		2,427	2,427			
100201599	GREENSBORO	NC		03/13/2025		1,339		(64)			(64)		1,275	1,275			
100201602	MIAMI	FL		03/13/2025		2,067		(43)			(43)		2,024	2,024			
100201604	CARMICHAEL	CA		03/13/2025		2,219		(81)			(81)		2,138	2,138			
100201606	ORANGE BEACH	AL		03/13/2025		5,013		(158)			(158)		4,855	4,855			
100201608	PORTLAND	OR		03/13/2025		4,826		(162)			(162)		4,664	4,664			
100201609	TAMPA	FL		03/13/2025		1,075		(50)			(50)		1,025	1,025			
100201610	MIAMI	FL		03/13/2025		5,277		(102)			(102)		5,175	5,175			
100201611	ATLANTA	GA		03/13/2025		1,417		(69)			(69)		1,348	1,348			
100201612	TULSA	OK		03/13/2025		5,971		(198)			(198)		5,773	5,773			
100201613	SARASOTA	FL		03/13/2025		1,287		(15)			(15)		1,272	1,272			
100201614	PALM BAY	FL		03/13/2025		2,114		54			54		2,168	2,168			
100201615	CUTLER BAY	FL		03/13/2025		2,821		(97)			(97)		2,724	2,724			
100201616	HAMMOND	LA		03/13/2025		5,103		(115)			(115)		4,988	4,988			
100201617	CAPE CORAL	FL		03/13/2025		1,264		12			12		1,276	1,276			
100201618	MOBILE	AL		03/13/2025		1,146		(35)			(35)		1,111	1,111			
100201619	PUNTA GORDA	FL		03/13/2025		1,114		23			23		1,137	1,137			
100201621	PARKER	CO		03/13/2025		1,029		(21)			(21)		1,008	1,008			
100201622	MIAMI	FL		03/13/2025		2,542		(99)			(99)		2,443	2,443			
100201623	ESCONDIDO	CA		03/13/2025		4,557		(70)			(70)		4,487	4,487			
100201625	MIAMI	FL		03/13/2025		2,002		(95)			(95)		1,907	1,907			
100201626	BETHESDA	MD		03/13/2025		6,656		(290)			(290)		6,366	6,366			
100201627	PENSACOLA BEACH	FL		03/13/2025		8,846		(477)			(477)		8,369	8,369			
100201628	INLET BEACH	FL		03/13/2025		17,634		(922)			(922)		16,712	16,712			
100201630	SCOTTSDALE	AZ		03/13/2025		8,326		(50)			(50)		8,276	8,276			
100201631	OCALA	FL		03/13/2025		4,937		(224)			(224)		4,713	4,713			
100201632	VISALIA	CA		03/13/2025		3,257		(56)			(56)		3,201	3,201			
100201633	LAS VEGAS	NV		03/13/2025		1,834		(87)			(87)		1,747	1,747			
100201634	MIDDLETON	ID		03/13/2025		2,675		(98)			(98)		2,577	2,577			
100201635	TEMPE	AZ		03/13/2025		4,808		(37)			(37)		4,771	4,771			
100201636	TONTITOWN	AR		03/13/2025		1,598		(74)			(74)		1,524	1,524			
100201637	PENSACOLA	FL		03/13/2025		1,287		(40)			(40)		1,247	1,247			
100201639	RED OAK	TX		03/13/2025		1,351		(64)			(64)		1,287	1,287			
100201640	PENSACOLA	FL		03/13/2025		1,467		(43)			(43)		1,424	1,424			
100201641	FORT WORTH	TX		03/13/2025		2,142		(44)			(44)		2,098	2,098			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201642	MENLO PARK	CA		03/13/2025		7,487		(94)			(94)		7,393	7,393			
100201643	SALT LAKE CITY	UT		03/13/2025		12,073		(4)			(4)		12,069	12,069			
100201644	GUNTERSVILLE	AL		03/13/2025		2,791		31			31		2,822	2,822			
100201645	SAN ANTONIO	TX		03/13/2025		2,806		6			6		2,812	2,812			
100201646	WEST HILLS	CA		03/13/2025		3,842		(137)			(137)		3,705	3,705			
100201647	PIKE ROAD	AL		03/13/2025		993		(33)			(33)		960	960			
100201648	HOWARD	CO		03/13/2025		2,748		(100)			(100)		2,648	2,648			
100201649	ALBUQUERQUE	NM		03/13/2025		1,048		(50)			(50)		998	998			
100201650	PENSACOLA	FL		03/13/2025		1,632		(52)			(52)		1,580	1,580			
100201651	WESLEY CHAPEL	FL		03/13/2025		3,326		(113)			(113)		3,213	3,213			
100201653	CORONA	CA		03/13/2025		4,079		(121)			(121)		3,958	3,958			
100201654	BRONX	NY		03/13/2025		8,126		40			40		8,166	8,166			
100201655	PENSACOLA	FL		03/13/2025		1,293		(46)			(46)		1,247	1,247			
100201656	LEESVILLE	SC		03/13/2025		1,312		(39)			(39)		1,273	1,273			
100201657	MENDHAM	NJ		03/13/2025		7,835		(145)			(145)		7,690	7,690			
100201658	SCHERTZ	TX		03/13/2025		2,398		(114)			(114)		2,284	2,284			
100201659	OMAHA	NE		03/13/2025		1,749		(83)			(83)		1,666	1,666			
100201660	IRVINE	CA		03/13/2025		5,414		(223)			(223)		5,191	5,191			
100201662	EAST ORANGE	NJ		03/13/2025		3,524		98			98		3,622	3,622			
100201663	NORTHWOOD	NH		03/13/2025		672		(33)			(33)		639	639			
100201664	MADISON	NJ		03/13/2025		4,658		(146)			(146)		4,512	4,512			
100201665	NEW BRITAIN	CT		03/13/2025		1,182		(43)			(43)		1,139	1,139			
100201666	HOUSTON	TX		03/13/2025		489		(24)			(24)		465	465			
100201668	JACKSONVILLE	FL		03/13/2025		8,506		(107)			(107)		8,399	8,399			
100201670	BROOMFIELD	CO		03/13/2025		4,973		(204)			(204)		4,769	4,769			
100201672	WINCHESTER	OH		03/13/2025		751		(17)			(17)		734	734			
100201673	SUPPLY	NC		03/13/2025		946		(45)			(45)		901	901			
100201676	SAINT PETERSBURG	FL		03/13/2025		3,295		(49)			(49)		3,246	3,246			
100201677	LUBBOCK	TX		03/13/2025		8,295		(265)			(265)		8,030	8,030			
100201678	RUIDOSO	NM		03/13/2025		4,133		(172)			(172)		3,961	3,961			
100201679	LOS ANGELES	CA		03/13/2025		4,671		(184)			(184)		4,487	4,487			
100201680	APOLLO BEACH	FL		03/13/2025		4,784		(141)			(141)		4,643	4,643			
100201682	VISTA	CA		03/13/2025		4,304		(205)			(205)		4,099	4,099			
100201683	POWDER SPRINGS	GA		03/13/2025		960		(46)			(46)		914	914			
100201684	NASHVILLE	TN		03/13/2025		2,935		(114)			(114)		2,821	2,821			
100201687	MAYS LANDING	NJ		03/13/2025		4,105		(189)			(189)		3,916	3,916			
100201690	SCRANTON	PA		03/13/2025		2,668		60			60		2,728	2,728			
100201691	TOMBALL	TX		03/13/2025		1,608		(57)			(57)		1,551	1,551			
100201694	OSTERVILLE	MA		03/18/2025		3,479		(125)			(125)		3,354	3,354			
100201695	ROCKVILLE	MD		03/18/2025		2,573		(78)			(78)		2,495	2,495			
100201696	HARKERS ISLAND	NC		03/18/2025		9,777		(138)			(138)		9,639	9,639			
100201697	SAN JOSE	CA		03/18/2025		4,659		(149)			(149)		4,510	4,510			
100201698	OCEAN PINES	MD		03/18/2025		3,202		(25)			(25)		3,177	3,177			
100201699	IRVING	TX		03/18/2025		2,373		(85)			(85)		2,288	2,288			
100201700	LEONIA	NJ		03/18/2025		3,184		(87)			(87)		3,097	3,097			
100201702	PEMBROKE PINES	FL		03/18/2025		5,394		(102)			(102)		5,292	5,292			
100201703	MERCED	CA		03/18/2025		2,076		(56)			(56)		2,020	2,020			
100201704	SAN DIEGO	CA		03/18/2025		21,836		(357)			(357)		21,479	21,479			
100201705	PFLUGERVILLE	TX		03/18/2025		3,397		(60)			(60)		3,337	3,337			
100201706	PHILADELPHIA	PA		03/18/2025		5,050		41			41		5,091	5,091			
100201707	JAMESPORT	NY		03/18/2025		3,402		(128)			(128)		3,274	3,274			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201708	NUTLEY	NJ		03/18/2025		3,925		(35)			(35)		3,890	3,890			
100201709	PHILADELPHIA	PA		03/18/2025		2,741		(26)			(26)		2,715	2,715			
100201710	ROCKFORD	IL		03/18/2025		1,850		(13)			(13)		1,837	1,837			
100201711	VAN ALSTYNE	TX		03/18/2025		6,381		(55)			(55)		6,326	6,326			
100201712	MODESTO	CA		03/18/2025		7,343		(200)			(200)		7,143	7,143			
100201713	PITTSBURGH	PA		03/18/2025		5,992		(36)			(36)		5,956	5,956			
100201714	HURRICANE	UT		03/18/2025		3,693		(96)			(96)		3,597	3,597			
100201715	PUYALLUP	WA		03/18/2025		2,570		(89)			(89)		2,481	2,481			
100201716	MERCED	CA		03/18/2025		2,233		(61)			(61)		2,172	2,172			
100201717	PLAINWELL	MI		03/18/2025		6,108		(160)			(160)		5,948	5,948			
100201718	LANCASTER	SC		03/18/2025		13,418		(422)			(422)		12,996	12,996			
100201719	LOS ANGELES	CA		03/18/2025		5,052		(122)			(122)		4,930	4,930			
100201721	PORT MATILDA	PA		03/18/2025		6,628		(61)			(61)		6,567	6,567			
100201722	BURNSVILLE	NC		03/18/2025		3,190		(14)			(14)		3,176	3,176			
100201724	KIRKLAND	WA		03/18/2025		155,610		(1,454)			(1,454)		154,156	154,156			
100201725	ERIE	PA		03/18/2025		1,539		(56)			(56)		1,483	1,483			
100201727	OCEAN CITY	NJ		03/18/2025		2,882		(58)			(58)		2,824	2,824			
100201728	LAVEEN	AZ		03/18/2025		57,496		(2,748)			(2,748)		54,748	54,748			
100201729	OJAI	CA		03/18/2025		5,714		(162)			(162)		5,552	5,552			
100201732	PHOENIX	AZ		03/18/2025		3,759		(20)			(20)		3,739	3,739			
100201733	KENT	WA		03/18/2025		2,519		(50)			(50)		2,469	2,469			
100201735	MASON	OH		03/18/2025		2,108		(71)			(71)		2,037	2,037			
100201736	LIVERMORE	CA		03/18/2025		4,808		(156)			(156)		4,652	4,652			
100201737	LOS ANGELES	CA		03/18/2025		46,208		(977)			(977)		45,231	45,231			
100201738	SAN ANTONIO	TX		03/18/2025		3,961		(94)			(94)		3,867	3,867			
100201740	FORKS	WA		03/18/2025		3,291		(33)			(33)		3,258	3,258			
100201741	LAKE HARMONY	PA		03/18/2025		4,086		(79)			(79)		4,007	4,007			
100201742	OVERLAND PARK	KS		03/18/2025		5,509		(98)			(98)		5,411	5,411			
100201744	CENTENNIAL	CO		03/18/2025		2,089		(184)			(184)		1,905	1,905			
100201745	SAN FRANCISCO	CA		03/18/2025		25,698		(528)			(528)		25,170	25,170			
100201746	BLOOMINGDALE	IL		03/18/2025		3,467		(73)			(73)		3,394	3,394			
100201747	HAMPSTEAD	NC		03/18/2025		5,649		(148)			(148)		5,501	5,501			
100201748	SELBYVILLE	DE		03/18/2025		2,674		(75)			(75)		2,599	2,599			
100201753	HOFFMAN ESTATES	IL		03/18/2025		759		(14)			(14)		745	745			
100201754	MIAMI BEACH	FL		03/18/2025		4,052		(101)			(101)		3,951	3,951			
100201755	WATERBURY	CT		03/18/2025		1,805		(34)			(34)		1,771	1,771			
100201756	MIDDLE VILLAGE	NY		03/18/2025		336,921		(12,242)			(12,242)		324,679	324,679			
100201757	WILMINGTON	DE		03/18/2025		1,279		(11)			(11)		1,268	1,268			
100201760	HOUSTON	TX		03/18/2025		2,336		(57)			(57)		2,279	2,279			
100201761	BROOKLYN	NY		03/18/2025		6,602		(207)			(207)		6,395	6,395			
100201763	BLACKSBURG	VA		03/18/2025		1,927		(92)			(92)		1,835	1,835			
100201764	SUGAR LAND	TX		03/18/2025		1,129		(4)			(4)		1,125	1,125			
100201765	WILMINGTON	NC		03/18/2025		1,025		(24)			(24)		1,001	1,001			
100201767	FISHKILL	NY		03/18/2025		1,819		(85)			(85)		1,734	1,734			
100201769	HAMPSTEAD	NC		03/18/2025		3,469		(100)			(100)		3,369	3,369			
100201771	FORT WORTH	TX		03/18/2025		3,978		(18)			(18)		3,960	3,960			
100201772	WILMINGTON	DE		03/18/2025		1,647		(78)			(78)		1,569	1,569			
100201774	CHULA VISTA	CA		03/18/2025		6,217		(143)			(143)		6,074	6,074			
100201775	HAYWARD	CA		03/18/2025		6,834		(325)			(325)		6,509	6,509			
100201776	NOVATO	CA		03/18/2025		8,445		(402)			(402)		8,043	8,043			
100201777	WEST PALM BEACH	FL		03/18/2025		3,623		(86)			(86)		3,537	3,537			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201778	ONSET	MA		03/18/2025		5,235		(103)			(103)		5,132	5,132			
100201780	SAMMAMISH	WA		03/18/2025		12,621		(361)			(361)		12,260	12,260			
100201781	MEMPHIS	TN		03/18/2025		5,103		(243)			(243)		4,860	4,860			
100201782	PLAINFIELD	IL		03/18/2025		2,412		(66)			(66)		2,346	2,346			
100201783	SAVANNAH	GA		03/18/2025		3,308		(94)			(94)		3,214	3,214			
100201784	PLANTATION	FL		03/18/2025		1,144		(54)			(54)		1,090	1,090			
100201785	EAST BRIDGEWATER	MA		03/18/2025		4,805		(199)			(199)		4,606	4,606			
100201788	MERIDIAN	ID		03/18/2025		5,457		(178)			(178)		5,279	5,279			
100201789	NEWCASTLE	WA		03/18/2025		5,766		(160)			(160)		5,606	5,606			
100201790	ROSEMEAD	CA		03/18/2025		5,145		(245)			(245)		4,900	4,900			
100201792	TAMPA	FL		03/18/2025		2,578		(101)			(101)		2,477	2,477			
100201793	SCOTTSDALE	AZ		03/18/2025		8,747		(241)			(241)		8,506	8,506			
100201794	MORGAN HILL	CA		03/18/2025		10,573		(216)			(216)		10,357	10,357			
100201795	CHICAGO	IL		03/18/2025		2,205		(57)			(57)		2,148	2,148			
100201796	CHARLOTTE	NC		03/18/2025		6,719		(171)			(171)		6,548	6,548			
100201797	SPRINGFIELD	OR		03/18/2025		2,021		(96)			(96)		1,925	1,925			
100201798	SUNRISE	FL		03/18/2025		1,854		(86)			(86)		1,768	1,768			
100201799	BENSALEM	PA		03/18/2025		2,269		(64)			(64)		2,205	2,205			
100201800	TAMPA	FL		03/18/2025		2,058		(54)			(54)		2,004	2,004			
100201801	EULESS	TX		03/18/2025		2,395		(87)			(87)		2,308	2,308			
100201802	SAN LUIS OBISPO	CA		03/18/2025		6,614		(96)			(96)		6,518	6,518			
100201803	CUTLER BAY	FL		03/18/2025		3,953		(83)			(83)		3,870	3,870			
100201804	SPRINGFIELD	MA		03/18/2025		1,990		(60)			(60)		1,930	1,930			
100201805	PEORIA	AZ		03/18/2025		830		(39)			(39)		791	791			
100201806	SOUTHLAKE	TX		03/18/2025		13,026		(620)			(620)		12,406	12,406			
100201809	MANALAPAN	NJ		03/18/2025		1,818		(42)			(42)		1,776	1,776			
100201810	GREENWOOD	SC		03/18/2025		1,231		(13)			(13)		1,218	1,218			
100201811	GOLETA	CA		03/18/2025		3,677		7			7		3,684	3,684			
100201812	STOCKTON	CA		03/18/2025		2,306		(25)			(25)		2,281	2,281			
100201813	JACKSONVILLE	FL		03/18/2025		1,295		(12)			(12)		1,283	1,283			
100201815	IRVINE	CA		03/18/2025		9,114		(359)			(359)		8,755	8,755			
100201816	SAN DIEGO	CA		03/18/2025		4,593		(95)			(95)		4,498	4,498			
100201817	HILTON HEAD ISLAND	SC		03/18/2025		5,694		(158)			(158)		5,536	5,536			
100201819	LEHIGH ACRES	FL		03/18/2025		1,504		3			3		1,507	1,507			
100201820	PROVIDENCE	RI		03/18/2025		4,089		(116)			(116)		3,973	3,973			
100201822	JACKSON	CA		03/18/2025		3,006		(140)			(140)		2,866	2,866			
100201823	DES MOINES	IA		03/18/2025		2,373		(113)			(113)		2,260	2,260			
100201825	LOMITA	CA		03/18/2025		2,401		(90)			(90)		2,311	2,311			
100201827	OXNARD	CA		03/18/2025		4,519		(108)			(108)		4,411	4,411			
100201828	KATY	TX		03/18/2025		1,336		(64)			(64)		1,272	1,272			
100201829	TYLER	TX		03/18/2025		714		(25)			(25)		689	689			
100201830	RANCHO CUCAMONGA	CA		03/18/2025		115,983		(2,349)			(2,349)		113,634	113,634			
100201832	APOPKA	FL		03/18/2025		3,664		(62)			(62)		3,602	3,602			
100201834	READING	PA		03/18/2025		856		(41)			(41)		815	815			
100201835	NEWARK	NJ		03/18/2025		3,708		(64)			(64)		3,644	3,644			
100201836	FRAMINGHAM	MA		03/18/2025		(88)		(36)			(36)		(124)	(124)			
100201837	BLOOMFIELD	CT		03/18/2025		2,161		8			8		2,169	2,169			
100201838	BALTIMORE	MD		03/18/2025		1,439		(37)			(37)		1,402	1,402			
100201839	WEST LAWN	PA		03/18/2025		1,242		(6)			(6)		1,236	1,236			
100201842	FRIENDSWOOD	TX		03/18/2025		1,461		(8)			(8)		1,453	1,453			
100201843	MOORPARK	CA		03/18/2025		8,522		(270)			(270)		8,252	8,252			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201844	COACHELLA	CA		03/18/2025		1,456		(69)			(69)		1,387	1,387			
100201845	PALOS PARK	IL		03/18/2025		5,818		(167)			(167)		5,651	5,651			
100201846	TULSA	OK		03/18/2025		7,536		(138)			(138)		7,398	7,398			
100201847	ACWORTH	GA		03/18/2025		8,257		(295)			(295)		7,962	7,962			
100201849	LOS ANGELES	CA		03/18/2025		7,736		(227)			(227)		7,509	7,509			
100201852	SPRING	TX		03/18/2025		204,100		(8,425)			(8,425)		195,675	195,675			
100201853	WRIGHTWOOD	CA		03/18/2025		4,128		(90)			(90)		4,038	4,038			
100201854	LAS VEGAS	NV		03/18/2025		8,724		(219)			(219)		8,505	8,505			
100201855	N CAPE MAY	NJ		03/18/2025		3,996		(40)			(40)		3,956	3,956			
100201856	LOVELAND	CO		03/18/2025		976		(16)			(16)		960	960			
100201859	AUSTELL	GA		03/18/2025		878		(46)			(46)		832	832			
100201860	LYNNWOOD	WA		03/18/2025		4,406		(160)			(160)		4,246	4,246			
100201861	EASTON	PA		03/18/2025		1,286		(61)			(61)		1,225	1,225			
100201864	SAN JOSE	CA		03/18/2025		5,465		(198)			(198)		5,267	5,267			
100201865	PHILADELPHIA	PA		03/18/2025		952		(16)			(16)		936	936			
100201866	LAS VEGAS	NV		03/18/2025		913		(31)			(31)		882	882			
100201869	CHULA VISTA	CA		03/18/2025		22,384		(576)			(576)		21,808	21,808			
100201870	DENVER	CO		03/18/2025		2,625		(48)			(48)		2,577	2,577			
100201871	HUNTERSVILLE	NC		03/18/2025		2,825		(105)			(105)		2,720	2,720			
100201872	LITHONIA	GA		03/18/2025		1,439		(30)			(30)		1,409	1,409			
100201873	COCONUT CREEK	FL		03/18/2025		3,679		(129)			(129)		3,550	3,550			
100201874	BAKERSFIELD	CA		03/18/2025		2,206		(105)			(105)		2,101	2,101			
100201875	OKEMAH	OK		03/18/2025		2,463		(99)			(99)		2,364	2,364			
100201877	PRINCETON	TX		03/18/2025		2,979		(75)			(75)		2,904	2,904			
100201878	PORTLAND	OR		03/18/2025		3,131		(111)			(111)		3,020	3,020			
100201879	HAINES CITY	FL		03/18/2025		1,545		(74)			(74)		1,471	1,471			
100201880	NAPLES	FL		03/18/2025		7,444		(120)			(120)		7,324	7,324			
100201881	LOUISVILLE	KY		03/18/2025		1,877		(47)			(47)		1,830	1,830			
100201883	DOWNEY	CA		03/18/2025		3,663		(120)			(120)		3,543	3,543			
100201884	AURORA	CO		03/18/2025		1,747		(62)			(62)		1,685	1,685			
100201885	KYLE	TX		03/18/2025		4,372		(162)			(162)		4,210	4,210			
100201886	PLAINFIELD	IN		03/18/2025		10,521		(356)			(356)		10,165	10,165			
100201887	ATLANTA	GA		03/18/2025		7,200		(203)			(203)		6,997	6,997			
100201890	BURGAW	NC		03/18/2025		989		(27)			(27)		962	962			
100201891	MANCHESTER	NH		03/18/2025		4,276		(19)			(19)		4,257	4,257			
100201892	LIVINGSTON	NJ		03/18/2025		2,896		(36)			(36)		2,860	2,860			
100201893	WASHINGTON	DC		03/18/2025		3,496							3,496	3,496			
100201894	STOCKTON	CA		03/18/2025		2,127		(25)			(25)		2,102	2,102			
100201895	ALEXANDRIA	VA		03/18/2025		2,327		(70)			(70)		2,257	2,257			
100201897	SCOTTSDALE	AZ		03/18/2025		887,208		(28,114)			(28,114)		859,094	859,094			
100201899	BUFFALO	NY		03/18/2025		1,186		(37)			(37)		1,149	1,149			
100201900	HAYWARD	WI		03/18/2025		5,036		(169)			(169)		4,867	4,867			
100201902	BALTIMORE	MD		03/18/2025		1,261		(29)			(29)		1,232	1,232			
100201903	NORTH RIDGEVILLE	OH		03/18/2025		10,059		(40)			(40)		10,019	10,019			
100201904	ORMOND BEACH	FL		03/18/2025		2,150		(10)			(10)		2,140	2,140			
100201905	FRISCO	TX		03/18/2025		4,204		(140)			(140)		4,064	4,064			
100201906	QUEEN CREEK	AZ		03/18/2025		4,109		(148)			(148)		3,961	3,961			
100201908	E PALO ALTO	CA		03/18/2025		63,558		(1,004)			(1,004)		62,554	62,554			
100201909	BOCA RATON	FL		03/18/2025		13,082		(361)			(361)		12,721	12,721			
100201910	DIAMOND BAR	CA		03/18/2025		5,537		(119)			(119)		5,418	5,418			
100201911	UPPER SADDLE RIVER	NJ		03/18/2025		10,392		(125)			(125)		10,267	10,267			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201912	SPRINGFIELD	MA		03/18/2025		1,982		(52)			(52)		1,930	1,930			
100201914	PHOENIX	AZ		03/18/2025		9,344		(51)			(51)		9,293	9,293			
100201915	CLAYTON	NC		03/18/2025		3,706		(117)			(117)		3,589	3,589			
100201916	FREDERICK	CO		03/18/2025		2,439		(100)			(100)		2,339	2,339			
100201918	PLANT CITY	FL		03/18/2025		1,958		(85)			(85)		1,873	1,873			
100201919	WILLOW GROVE	PA		03/18/2025		2,411		(75)			(75)		2,336	2,336			
100201920	EAST ORANGE	NJ		03/18/2025		2,560		(12)			(12)		2,548	2,548			
100201921	OAKDALE	MN		03/18/2025		1,297		11			11		1,308	1,308			
100201924	PITTSBURG	CA		03/18/2025		160,158		(3,482)			(3,482)		156,676	156,676			
100201926	SAN LUIS OBISPO	CA		03/18/2025		7,651		(164)			(164)		7,487	7,487			
100201928	CAPE CORAL	FL		03/18/2025		2,185		(104)			(104)		2,081	2,081			
100201929	CONVERSE	TX		03/18/2025		1,577		(67)			(67)		1,510	1,510			
100201930	PALM SPRINGS	CA		03/18/2025		1,040,114		(38,131)			(38,131)		1,001,983	1,001,983			
100201931	PHILADELPHIA	PA		03/18/2025		945		(14)			(14)		931	931			
100201932	GULF SHORES	AL		03/18/2025		2,271		(106)			(106)		2,165	2,165			
100201933	LOS OSOS	CA		03/18/2025		4,692		(183)			(183)		4,509	4,509			
100201934	BAKERSFIELD	CA		03/18/2025		2,080		(99)			(99)		1,981	1,981			
100201935	VAN NUYS	CA		03/18/2025		6,117		(284)			(284)		5,833	5,833			
100201937	COTO DE CAZA	CA		03/18/2025		6,288		(248)			(248)		6,040	6,040			
100201938	SAN TAN VALLEY	AZ		03/18/2025		1,764		(84)			(84)		1,680	1,680			
100201939	MICHIGAN CITY	IN		03/18/2025		2,298		(100)			(100)		2,198	2,198			
100201940	HONOLULU	HI		03/18/2025		3,498		(113)			(113)		3,385	3,385			
100201941	MARGATE CITY	NJ		03/18/2025		3,939		(160)			(160)		3,779	3,779			
100201942	MCLOUD	OK		03/18/2025		5,326		(150)			(150)		5,176	5,176			
100201945	TURLOCK	CA		03/18/2025		14,604		(522)			(522)		14,082	14,082			
100201946	PLEASANT HILL	CA		03/18/2025		159,925		(2,222)			(2,222)		157,703	157,703			
100201947	HUNT VALLEY	MD		03/18/2025		3,513		(108)			(108)		3,405	3,405			
100201948	SIMI VALLEY	CA		03/18/2025		5,704		(110)			(110)		5,594	5,594			
100201949	MESA	AZ		03/18/2025		1,948		(91)			(91)		1,857	1,857			
100201950	BELLEVUE	WA		03/18/2025		8,560		(249)			(249)		8,311	8,311			
100201954	BRADENTON	FL		03/18/2025		2,228		(32)			(32)		2,196	2,196			
100201955	FLAGLER BEACH	FL		03/18/2025		2,825		(71)			(71)		2,754	2,754			
100201957	LABELLE	FL		03/18/2025		6,667		(214)			(214)		6,453	6,453			
100201959	HOUSTON	TX		03/18/2025		474		(7)			(7)		467	467			
100201960	HOPE MILLS	NC		03/18/2025		1,165		(36)			(36)		1,129	1,129			
100201961	SEASIDE	OR		03/18/2025		8,077		(54)			(54)		8,023	8,023			
100201963	NORTH BRANFORD	CT		03/18/2025		5,597		(160)			(160)		5,437	5,437			
100201964	MONTGOMERY	TX		03/18/2025		1,561		(74)			(74)		1,487	1,487			
100201965	SANDPOINT	ID		03/18/2025		9,004		(100)			(100)		8,904	8,904			
100201966	CHICAGO	IL		03/18/2025		4,824		(128)			(128)		4,696	4,696			
100201967	PHILADELPHIA	PA		03/18/2025		1,065		(6)			(6)		1,059	1,059			
100201968	BERKELEY	CA		03/18/2025		7,295		(191)			(191)		7,104	7,104			
100201970	CLEARWATER	FL		03/18/2025		2,356		(81)			(81)		2,275	2,275			
100201971	DRAPER	UT		03/18/2025		6,712		(162)			(162)		6,550	6,550			
100201972	BOTHELL	WA		03/18/2025		4,348		(150)			(150)		4,198	4,198			
100201973	ALEXANDRIA	VA		03/18/2025		4,240		(165)			(165)		4,075	4,075			
100201974	LOS ANGELES	CA		03/18/2025		4,781		(144)			(144)		4,637	4,637			
100201975	BAKERSFIELD	CA		03/18/2025		1,368		(65)			(65)		1,303	1,303			
100201976	NASHVILLE	TN		03/18/2025		2,291		(53)			(53)		2,238	2,238			
100201977	THE WOODLANDS	TX		03/18/2025		8,245		(289)			(289)		7,956	7,956			
100201978	PLAIN CITY	UT		03/18/2025		3,996		(88)			(88)		3,908	3,908			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201979	CLERMONT	FL		03/18/2025		4,072		(88)			(88)		3,984	3,984			
100201980	WAHIAWA	HI		03/18/2025		5,969		(267)			(267)		5,702	5,702			
100201981	POULSBO	WA		03/18/2025		5,508		(91)			(91)		5,417	5,417			
100201982	EAST BRIDGEWATER	MA		03/18/2025		27,690		(599)			(599)		27,091	27,091			
100201983	FALL RIVER	MA		03/18/2025		4,010		(82)			(82)		3,928	3,928			
100201984	LAS VEGAS	NV		03/18/2025		2,391		(64)			(64)		2,327	2,327			
100201985	RESEDA	CA		03/18/2025		3,467		(155)			(155)		3,312	3,312			
100201986	MEDWAY	MA		03/18/2025		3,129		(58)			(58)		3,071	3,071			
100201987	PHILADELPHIA	PA		03/18/2025		1,179		(31)			(31)		1,148	1,148			
100201988	HOLLISTER	MO		03/18/2025		817		(17)			(17)		800	908		109	109
100201990	BURBANK	CA		03/18/2025		5,359		(60)			(60)		5,299	5,299			
100201992	MODESTO	CA		03/18/2025		3,234		(135)			(135)		3,099	3,099			
100201994	NEW MILFORD	CT		03/18/2025		1,337		(6)			(6)		1,331	1,331			
100201996	NEWBURGH	NY		03/18/2025		1,140		(54)			(54)		1,086	1,086			
100201997	APPLE VALLEY	CA		03/18/2025		3,171		(111)			(111)		3,060	3,060			
100201998	LYNWOOD	CA		03/18/2025		3,060		(93)			(93)		2,967	2,967			
100202001	LONG BEACH	CA		03/18/2025		5,592		(27)			(27)		5,565	5,565			
100202002	GOLDEN	CO		03/18/2025		2,603		(124)			(124)		2,479	2,479			
100202003	MIAMI GARDENS	FL		03/18/2025		1,367		(22)			(22)		1,345	1,345			
100202004	ALBANY	NY		03/18/2025		1,461		17			17		1,478	1,478			
100202005	SNELLVILLE	GA		03/18/2025		2,333		(111)			(111)		2,222	2,222			
100202007	EUCLID	OH		03/18/2025		912		(35)			(35)		877	877			
100202009	SHELBY	NC		03/18/2025		836		(21)			(21)		815	815			
100202010	GOLDSBORO	NC		03/18/2025		2,152		(81)			(81)		2,071	2,071			
100202011	EATON	OH		03/18/2025		1,038		1			1		1,039	1,039			
100202013	BRUNSWICK	GA		03/18/2025		953		(14)			(14)		939	939			
100202014	NORTH LAS VEGAS	NV		03/18/2025		1,821		(3)			(3)		1,818	1,818			
100202015	PHILADELPHIA	PA		03/18/2025		1,267		(29)			(29)		1,238	1,238			
100202016	SILER CITY	NC		03/18/2025		1,060		(43)			(43)		1,017	1,017			
100202017	HOUSTON	TX		03/18/2025		52,082		(2,407)			(2,407)		49,675	49,675			
100202018	PITTSBURGH	PA		03/18/2025		1,835		(26)			(26)		1,809	1,809			
100202019	NORTH LAS VEGAS	NV		03/18/2025		1,833		(2)			(2)		1,831	1,831			
100202020	MILWAUKEE	WI		03/18/2025		687		(5)			(5)		682	682			
100202021	GARY	IN		03/18/2025		868		(5)			(5)		863	863			
100202022	DETROIT	MI		03/18/2025		939		(22)			(22)		917	917			
100202024	SAN ANTONIO	TX		03/18/2025		1,567		(20)			(20)		1,547	1,547			
100202025	MEMPHIS	TN		03/18/2025		1,086		(20)			(20)		1,066	1,066			
100202027	KANSAS CITY	MO		03/18/2025		985		(6)			(6)		979	979			
100202028	CHICAGO HEIGHTS	IL		03/18/2025		771		3			3		774	774			
100202029	WALNUT COVE	NC		03/18/2025		916		(11)			(11)		905	905			
100202031	WARREN	MI		03/18/2025		1,234		7			7		1,241	1,241			
100202032	MARKHAM	IL		03/18/2025		1,092		(7)			(7)		1,085	1,085			
100202033	MUNHALL	PA		03/18/2025		811		10			10		821	821			
100202034	COLUMBUS	OH		03/18/2025		1,232		(6)			(6)		1,226	1,226			
100202035	PUEBLO	CO		03/18/2025		547		(4)			(4)		543	543			
100202036	GARY	IN		03/18/2025		1,205		(11)			(11)		1,194	1,194			
100202037	BALTIMORE	MD		03/18/2025		934		(7)			(7)		927	927			
100202038	TYLER	TX		03/18/2025		1,294		(23)			(23)		1,271	1,271			
100202040	AUBURN	MI		03/18/2025		1,201		(11)			(11)		1,190	1,190			
100202041	MEMPHIS	TN		03/18/2025		828							828	828			
100202042	TROY	OH		03/18/2025		998		(15)			(15)		983	983			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202043	PHILADELPHIA	PA		03/18/2025		1,672		6			6		1,678	1,678			
100202044	GARY	IN		03/18/2025		869		15			15		884	884			
100202045	BROWNSVILLE	TX		03/18/2025		867		(20)			(20)		847	847			
100202046	CINCINNATI	OH		03/18/2025		740		1			1		741	741			
100202047	KANSAS CITY	MO		03/18/2025		1,030		13			13		1,043	1,043			
100202048	SAN BENITO	TX		03/18/2025		695		(26)			(26)		669	669			
100202049	SAN JUAN	TX		03/18/2025		1,036		(24)			(24)		1,012	1,012			
100202050	SCHENECTADY	NY		03/18/2025		1,053							1,053	1,053			
100202051	MCDONOUGH	GA		03/18/2025		756		(25)			(25)		731	731			
100202052	NEW BRITAIN	CT		03/18/2025		1,675		(10)			(10)		1,665	1,665			
100202054	MILLBROOK	AL		03/18/2025		772		(9)			(9)		763	763			
100202055	WICHITA FALLS	TX		03/18/2025		653		6			6		659	659			
100202056	TULSA	OK		03/18/2025		1,169		8			8		1,177	1,177			
100202057	JACKSONVILLE	FL		03/18/2025		1,338		(8)			(8)		1,330	1,330			
100202058	HAZEL PARK	MI		03/18/2025		1,022		8			8		1,030	1,030			
100202059	YORK	PA		03/18/2025		1,128		(27)			(27)		1,101	1,101			
100202060	WILSON	NC		03/18/2025		602		(7)			(7)		595	595			
100202061	BALTIMORE	MD		03/18/2025		1,174		(27)			(27)		1,147	1,147			
100202062	SULPHUR SPRINGS	TX		03/18/2025		1,143		(13)			(13)		1,130	1,130			
100202064	YORK	PA		03/18/2025		1,171		(2)			(2)		1,169	1,169			
100202066	BALTIMORE	MD		03/18/2025		1,170		4			4		1,174	1,174			
100202067	COVINGTON	KY		03/18/2025		927		(15)			(15)		912	912			
100202068	NASHVILLE	TN		03/18/2025		2,234		(57)			(57)		2,177	2,177			
100202069	ALBERT LEA	MN		03/18/2025		605		(7)			(7)		598	598			
100202071	KNOXVILLE	TN		03/18/2025		1,267		(2)			(2)		1,265	1,265			
100202073	HAMBURG	NY		03/18/2025		1,046		(19)			(19)		1,027	1,027			
100202075	COLUMBUS	OH		03/18/2025		1,309		(35)			(35)		1,274	1,274			
100202076	MULDRAUGH	KY		03/18/2025		1,162		(38)			(38)		1,124	1,124			
100202077	SPRINGFIELD	OH		03/18/2025		729		10			10		739	739			
100202078	CLEVELAND	OH		03/18/2025		875		(3)			(3)		872	872			
100202080	HOLLY HILL	FL		03/18/2025		1,232		(57)			(57)		1,175	1,175			
100202083	KANSAS CITY	KS		03/18/2025		1,110		3			3		1,113	1,113			
100202084	SCHENECTADY	NY		03/18/2025		1,179		24			24		1,203	1,203			
100202085	WARRENSVILLE HEIGHTS	OH		03/18/2025		1,253		6			6		1,259	1,259			
100202086	SAN ANTONIO	TX		03/18/2025		1,313		(1)			(1)		1,312	1,312			
100202087	MILWAUKEE	WI		03/18/2025		568		5			5		573	573			
100202089	FOLCROFT	PA		03/18/2025		1,274		15			15		1,289	1,289			
100202090	BALTIMORE	MD		03/18/2025		1,144		(4)			(4)		1,140	1,140			
100202091	MACON	GA		03/18/2025		716		(13)			(13)		703	703			
100202092	KANSAS CITY	MO		03/18/2025		1,100		(41)			(41)		1,059	1,059			
100202094	ST. LOUIS	MO		03/18/2025		791		(5)			(5)		786	786			
100202095	COLUMBUS	GA		03/18/2025		741		(8)			(8)		733	733			
100202096	DETROIT	MI		03/18/2025		689		(11)			(11)		678	678			
100202097	BRECKENRIDGE HILLS	MO		03/18/2025		614		1			1		615	615			
100202098	STATESVILLE	NC		03/18/2025		994		(17)			(17)		977	977			
100202099	LEBANON	PA		03/18/2025		664		(2)			(2)		662	662			
100202100	FRONT ROYAL	VA		03/18/2025		1,880		(65)			(65)		1,815	1,815			
100202101	PLAINVILLE	CT		03/18/2025		1,732		(17)			(17)		1,715	1,715			
100202102	STEUBENVILLE	OH		03/18/2025		658		(7)			(7)		651	651			
100202103	RICHMOND HEIGHTS	OH		03/18/2025		1,640		10			10		1,650	1,650			
100202104	CHICAGO	IL		03/18/2025		697		(2)			(2)		695	695			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202105	PHILADELPHIA	PA		03/18/2025		1,436		(28)			(28)		1,408	1,408			
100202106	BRIDGMAN	MI		03/18/2025		3,412		(44)			(44)		3,368	3,368			
100202107	BROWNSVILLE	TX		03/18/2025		1,327		(9)			(9)		1,318	1,318			
100202108	KANSAS CITY	MO		03/18/2025		1,313		5			5		1,318	1,318			
100202109	SCHENECTADY	NY		03/18/2025		1,549		8			8		1,557	1,557			
100202110	MEMPHIS	TN		03/18/2025		1,317		(63)			(63)		1,254	1,254			
100202111	FERGUSON	MO		03/18/2025		1,156		(16)			(16)		1,140	1,140			
100202112	CHATTANOOGA	TN		03/18/2025		1,027		(32)			(32)		995	995			
100202113	OKLAHOMA CITY	OK		03/18/2025		1,491		(1)			(1)		1,490	1,490			
100202114	FLINT	MI		03/18/2025		597		5			5		602	602			
100202115	TITUSVILLE	FL		03/18/2025		1,537		(72)			(72)		1,465	1,465			
100202116	WILSON	NC		03/18/2025		1,319		(6)			(6)		1,313	1,313			
100202117	MUSKEGON	MI		03/18/2025		1,278		(32)			(32)		1,246	1,246			
100202118	ST. LOUIS	MO		03/18/2025		560		3			3		563	563			
100202119	KANSAS CITY	KS		03/18/2025		942		(2)			(2)		940	940			
100202120	WILSON	NC		03/18/2025		1,044		(1)			(1)		1,043	1,043			
100202121	DOVER	PA		03/18/2025		1,693		(20)			(20)		1,673	1,673			
100202122	JACKSONVILLE	FL		03/18/2025		550		(7)			(7)		543	543			
100202123	STEUBENVILLE	OH		03/18/2025		2,903		(43)			(43)		2,860	2,860			
100202124	MEMPHIS	TN		03/18/2025		925		(2)			(2)		923	923			
100202125	SARASOTA	FL		03/18/2025		1,151		(6)			(6)		1,145	1,145			
100202126	INDIAN TRAIL	NC		03/18/2025		1,606		(11)			(11)		1,595	1,595			
100202127	DETROIT	MI		03/18/2025		727		(23)			(23)		704	704			
100202128	LAS VEGAS	NV		03/18/2025		2,588		(4)			(4)		2,584	2,584			
100202129	COLUMBUS	GA		03/18/2025		1,700		(36)			(36)		1,664	1,664			
100202131	CLIFTON HEIGHTS	PA		03/18/2025		1,559		17			17		1,576	1,576			
100202132	MANSFIELD	OH		03/18/2025		671		(4)			(4)		667	667			
100202133	LANSING	MI		03/18/2025		676		(5)			(5)		671	671			
100202134	SAN BERNARDINO	CA		03/18/2025		3,563		(67)			(67)		3,496	3,496			
100202136	GASTONIA	NC		03/18/2025		1,737							1,737	1,737			
100202137	VIRGINIA BEACH	VA		03/18/2025		1,896		(63)			(63)		1,833	1,833			
100202138	PHILADELPHIA	PA		03/18/2025		747		(1)			(1)		746	746			
100202140	KANSAS CITY	MO		03/18/2025		1,022		(21)			(21)		1,001	1,001			
100202141	MONTGOMERY	AL		03/18/2025		526		(11)			(11)		515	515			
100202142	CORPUS CHRISTI	TX		03/18/2025		1,583		(9)			(9)		1,574	1,574			
100202143	MONTGOMERY	AL		03/18/2025		1,317		1			1		1,318	1,318			
100202144	PANAMA CITY	FL		03/18/2025		537		(20)			(20)		517	517			
100202148	YORK	PA		03/18/2025		886		(12)			(12)		874	874			
100202149	CORPUS CHRISTI	TX		03/18/2025		1,148		(7)			(7)		1,141	1,141			
100202150	NEWARK	OH		03/18/2025		762		(10)			(10)		752	752			
100202151	LINTON	IN		03/18/2025		903		14			14		917	917			
100202152	TAMPA	FL		03/18/2025		1,542		(4)			(4)		1,538	1,538			
100202154	JOHNSON CITY	NY		03/18/2025		611		(3)			(3)		608	608			
100202155	CHATTANOOGA	TN		03/18/2025		644		(10)			(10)		634	634			
100202156	MOSES LAKE	WA		03/18/2025		1,419		(18)			(18)		1,401	1,401			
100202157	NICEVILLE	FL		03/18/2025		1,393		(23)			(23)		1,370	1,370			
100202159	PERRY	GA		03/18/2025		1,322		(52)			(52)		1,270	1,270			
100202161	PHILADELPHIA	PA		03/18/2025		2,432		37			37		2,469	2,469			
100202163	BURLESON	TX		03/18/2025		1,707		(49)			(49)		1,658	1,658			
100202164	FRESNO	CA		03/18/2025		2,232		(66)			(66)		2,166	2,166			
100202165	KANSAS CITY	MO		03/18/2025		1,019		(1)			(1)		1,018	1,018			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202166	COLUMBUS	OH		03/18/2025		1,019		7			7		1,026	1,026			
100202167	ALBANY	NY		03/18/2025		1,566		8			8		1,574	1,574			
100202168	SPRINGFIELD	OH		03/18/2025		645		9			9		654	654			
100202171	WINFIELD	KS		03/18/2025		836		(9)			(9)		827	827			
100202172	GLEN BURNIE	MD		03/18/2025		2,999		12			12		3,011	3,011			
100202173	ALLEN PARK	MI		03/18/2025		1,038		(14)			(14)		1,024	1,024			
100202174	SAINT ANN	MO		03/18/2025		875		(22)			(22)		853	853			
100202175	RIVIERA BEACH	FL		03/18/2025		997		(31)			(31)		966	966			
100202176	ALLEN PARK	MI		03/18/2025		1,424		18			18		1,442	1,442			
100202178	GREENSBORO	NC		03/18/2025		536		(26)			(26)		510	510			
100202179	AUGUSTA	GA		03/18/2025		1,241		(19)			(19)		1,222	1,222			
100202180	ALLEN PARK	MI		03/18/2025		945		(23)			(23)		922	922			
100202181	MODESTO	CA		03/18/2025		2,802		(52)			(52)		2,750	2,750			
100202186	DEARBORN HEIGHTS	MI		03/18/2025		734		(23)			(23)		711	711			
100202187	MILWAUKEE	WI		03/18/2025		1,139		(7)			(7)		1,132	1,132			
100202188	NORTHRIDGE	CA		03/18/2025		6,612		(103)			(103)		6,509	6,509			
100202189	GRAND RAPIDS	MI		03/18/2025		2,799							2,799	2,799			
100202190	LEBANON	PA		03/18/2025		977		9			9		986	986			
100202192	JACKSONVILLE	FL		03/18/2025		811		(12)			(12)		799	799			
100202193	MILLBROOK	AL		03/18/2025		731		(20)			(20)		711	711			
100202194	BOWLING GREEN	KY		04/17/2025		4,070		(76)			(76)		3,994	3,994			
100202195	SAN TAN VALLEY	AZ		04/17/2025		6,140		(229)			(229)		5,911	5,911			
100202198	NAPLES	FL		04/17/2025		8,897		(203)			(203)		8,694	8,694			
100202199	NORTHRIDGE	CA		04/17/2025		2,850		(24)			(24)		2,826	2,826			
100202200	PRESCOTT	AZ		04/17/2025		1,418		(62)			(62)		1,356	1,356			
100202202	BOCA RATON	FL		04/17/2025		39,127		(1,863)			(1,863)		37,264	37,264			
100202203	MIDLOTHIAN	IL		04/17/2025		822		(10)			(10)		812	812			
100202206	RESEDA	CA		04/17/2025		8,310		(173)			(173)		8,137	8,137			
100202207	HOUSTON	TX		04/17/2025		825		(39)			(39)		786	786			
100202208	LILBURN	GA		04/17/2025		2,056		(98)			(98)		1,958	1,958			
100202209	DILLON	CO		04/17/2025		3,314		(117)			(117)		3,197	3,197			
100202210	MOONACHIE	NJ		04/17/2025		2,203		(55)			(55)		2,148	2,148			
100202212	LITTLETON	CO		04/17/2025		1,847		(51)			(51)		1,796	1,796			
100202216	JACKSONVILLE	FL		04/17/2025		2,112		(72)			(72)		2,040	2,040			
100202219	GLENDALE	AZ		04/17/2025		930		(22)			(22)		908	908			
100202220	ROME	GA		04/17/2025		1,014		(27)			(27)		987	987			
100202221	LA GRANGE	KY		04/17/2025		3,883		17			17		3,900	3,900			
100202222	WASHINGTON	DC		04/17/2025		1,321		(63)			(63)		1,258	1,258			
100202223	BARDSTOWN	KY		04/17/2025		3,814		31			31		3,845	3,845			
100202224	LOS ANGELES	CA		04/17/2025		8,023		(82)			(82)		7,941	7,941			
100202225	SCOTTSDALE	AZ		04/17/2025		6,342		(63)			(63)		6,279	6,279			
100202227	FORT PIERCE	FL		04/17/2025		2,706		(43)			(43)		2,663	2,663			
100202228	PHILADELPHIA	PA		04/17/2025		770		(17)			(17)		753	753			
100202229	SANTA ANA	CA		04/17/2025		20,604		(381)			(381)		20,223	20,223			
100202230	ELLICOTT CITY	MD		04/17/2025		4,755		(111)			(111)		4,644	4,644			
100202232	HOUSTON	TX		04/17/2025		2,488		(95)			(95)		2,393	2,393			
100202233	NORTH PORT	FL		04/17/2025		1,372		(42)			(42)		1,330	1,330			
100202234	ONTARIO	CA		04/17/2025		2,007		(80)			(80)		1,927	1,927			
100202236	FLORENCE	KY		04/17/2025		1,297		(32)			(32)		1,265	1,265			
100202238	ATLANTA	GA		04/17/2025		828		(23)			(23)		805	805			
100202239	TUCSON	AZ		04/17/2025		6,053		(29)			(29)		6,024	6,024			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202240	CHARLOTTE	NC		04/17/2025		2,965		38			38		3,003	3,003			
100202241	PACOIMA	CA		04/17/2025		1,341		(38)			(38)		1,303	1,303			
100202243	LOS ANGELES	CA		04/17/2025		3,690		(176)			(176)		3,514	3,514			
100202245	LAS VEGAS	NV		04/17/2025		5,269		(93)			(93)		5,176	5,176			
100202246	JERSEY CITY	NJ		04/17/2025		1,462		(44)			(44)		1,418	1,418			
100202247	LEMOORE	CA		04/17/2025		1,386		(66)			(66)		1,320	1,320			
100202250	SAN GABRIEL	CA		04/17/2025		3,477		(101)			(101)		3,376	3,376			
100202251	BUENA PARK	CA		04/17/2025		6,441		(150)			(150)		6,291	6,291			
100202256	RIDGECREST	CA		04/17/2025		1,599		(22)			(22)		1,577	1,577			
100202257	OAKHURST	CA		04/17/2025		1,677		(47)			(47)		1,630	1,630			
100202260	HARRISON TOWNSHIP	MI		04/17/2025		1,938		(61)			(61)		1,877	1,877			
100202264	LAS VEGAS	NV		04/17/2025		6,397		(179)			(179)		6,218	6,218			
100202265	LOMITA	CA		04/17/2025		5,653		(253)			(253)		5,400	5,400			
100202349	LOS ANGELES (ENCINO AR	CA		03/19/2025		53,536		(552)			(552)		52,984	52,984			
100202350	MIAMI	FL		03/19/2025		3,504		(31)			(31)		3,473	3,473			
100202351	IMPERIAL	CA		03/19/2025		2,210		(94)			(94)		2,116	2,116			
100202352	NORTH HIGHLANDS	CA		03/19/2025		5,927		11			11		5,938	5,938			
100202353	CAMDEN	NJ		03/19/2025		785		(22)			(22)		763	763			
100202354	WELLINGTON	FL		03/19/2025		3,429		(101)			(101)		3,328	3,328			
100202355	LOS ANGELES	CA		03/19/2025		13,569		(560)			(560)		13,009	13,009			
100202356	LAGUNA NIGEL	CA		03/19/2025		11,129		(475)			(475)		10,654	10,654			
100202357	BROOKLYN	NY		03/19/2025		2,788		(46)			(46)		2,742	2,742			
100202359	ORLANDO	FL		03/19/2025		976		(34)			(34)		942	942			
100202360	BROWNS MILLS	NJ		03/19/2025		2,716		(116)			(116)		2,600	2,600			
100202361	MALIBU	CA		03/19/2025		10,555		(201)			(201)		10,354	10,354			
100202362	ELIZABETH	NJ		03/19/2025		3,821		(167)			(167)		3,654	3,654			
100202366	NORTHRIDGE	CA		03/19/2025		6,692		(319)			(319)		6,373	6,373			
100202369	LAS CRUCES	NM		03/19/2025		2,885		15			15		2,900	2,900			
100202370	FAYETTEVILLE	NC		03/19/2025		4,024		(155)			(155)		3,869	3,869			
100202371	PENSACOLA	FL		03/19/2025		1,908		2			2		1,910	1,910			
100202373	REDDING	CA		03/19/2025		1,344		(64)			(64)		1,280	1,280			
100202375	MAMMOTH LAKES	CA		03/19/2025		11,139		(416)			(416)		10,723	10,723			
100202376	RAVENEL	SC		03/19/2025		1,506		(72)			(72)		1,434	1,434			
100202380	MOORE	SC		03/19/2025		1,069		(30)			(30)		1,039	1,039			
100202381	YUCAIPA	CA		03/19/2025		8,719		(410)			(410)		8,309	8,309			
100202382	LOS ANGELES	CA		03/19/2025		3,796		(181)			(181)		3,615	3,615			
100202383	BREA	CA		03/19/2025		5,925		(189)			(189)		5,736	5,736			
100202384	NAPLES	FL		03/19/2025		1,757		(33)			(33)		1,724	1,724			
100202386	EATONTOWN	NJ		03/19/2025		2,264		(27)			(27)		2,237	2,237			
100202387	CHESTERFIELD	VA		03/19/2025		3,091		(83)			(83)		3,008	3,008			
100202388	WEST HILLS	CA		03/19/2025		4,266		(189)			(189)		4,077	4,077			
100202389	EL PASO	TX		03/19/2025		15,401		(317)			(317)		15,084	15,084			
100202390	COLUMBUS	OH		03/19/2025		1,220		(34)			(34)		1,186	1,186			
100202391	TUSCOLA	TX		03/19/2025		28,128		(96)			(96)		28,032	28,032			
100202392	HAMPSTEAD	MD		03/19/2025		1,505		(46)			(46)		1,459	1,459			
100202393	SCOTCH PLAINS	NJ		03/19/2025		6,346		(117)			(117)		6,229	6,229			
100202394	STUDIO CITY	CA		03/19/2025		9,417		(256)			(256)		9,161	9,161			
100202395	LAS VEGAS	NV		03/19/2025		3,873		(167)			(167)		3,706	3,706			
100202396	FLOWER MOUND	TX		03/19/2025		2,023		(38)			(38)		1,985	1,985			
100202397	MIAMI	FL		03/19/2025		1,752		(42)			(42)		1,710	1,710			
100202398	ESPANOLA	NM		03/19/2025		1,382		(32)			(32)		1,350	1,350			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202399	WEST JORDAN	UT		03/19/2025		3,454		(124)			(124)		3,330	3,330			
100202400	WALLER	TX		03/19/2025		4,143		(156)			(156)		3,987	3,987			
100202401	CHARLOTTE	NC		03/19/2025		1,809		(84)			(84)		1,725	1,725			
100202403	AUSTIN	TX		03/19/2025		11,265		(118)			(118)		11,147	11,147			
100202404	PENNSAUKEN	NJ		03/19/2025		1,792		(48)			(48)		1,744	1,744			
100202405	CAPE CORAL	FL		03/19/2025		2,040		(47)			(47)		1,993	1,993			
100202406	CHATSWORTH	CA		03/19/2025		6,439		(164)			(164)		6,275	6,275			
100202407	DETROIT	MI		03/19/2025		1,897		(20)			(20)		1,877	1,877			
100202408	NEWPORT NEWS	VA		03/19/2025		3,195		(86)			(86)		3,109	3,109			
100202409	LOS ANGELES	CA		03/19/2025		14,525		(128)			(128)		14,397	14,397			
100202410	COEUR D ALENE	ID		03/19/2025		2,313		(12)			(12)		2,301	2,301			
100202412	LAWRENCEVILLE	GA		03/19/2025		1,944		(41)			(41)		1,903	1,903			
100202414	MURFREESBORO	TN		03/19/2025		2,020		(46)			(46)		1,974	1,974			
100202415	BARSTOW	CA		03/19/2025		2,049		(98)			(98)		1,951	1,951			
100202416	BELTSVILLE	MD		03/19/2025		2,709		(87)			(87)		2,622	2,622			
100202417	GRAND RAPIDS	MI		03/19/2025		70,392		(2,741)			(2,741)		67,651	67,651			
100202418	PHILADELPHIA	PA		03/19/2025		888		(42)			(42)		846	846			
100202419	RARITAN	NJ		03/19/2025		2,358		(107)			(107)		2,251	2,251			
100202420	SAINT CLOUD	FL		03/19/2025		1,926		(4)			(4)		1,922	1,922			
100202421	BROWNSVILLE	TX		03/19/2025		1,845		(85)			(85)		1,760	1,760			
100202422	HOPEWELL	VA		03/19/2025		973		(46)			(46)		927	927			
100202423	LAKE ARIEL	PA		03/19/2025		1,116		(28)			(28)		1,088	1,088			
100202424	ANNAPOLIS	MD		03/19/2025		1,093		(9)			(9)		1,084	1,084			
100202425	THOUSAND OAKS	CA		03/20/2025		5,538		(165)			(165)		5,373	5,373			
100202426	LEMONT	IL		03/20/2025		33,225		(1,085)			(1,085)		32,140	32,140			
100202429	FRANKFORT	KY		03/20/2025		1,852		(3)			(3)		1,849	1,849			
100202430	ACTON	CA		03/20/2025		3,231		(66)			(66)		3,165	3,165			
100202431	BROOKSVILLE	FL		03/20/2025		1,898		(46)			(46)		1,852	1,852			
100202432	BARNEGAT	NJ		03/20/2025		3,443		(40)			(40)		3,403	3,403			
100202433	BARNEGAT	NJ		03/20/2025		4,576		(52)			(52)		4,524	4,524			
100202435	MIAMI	FL		03/20/2025		2,618		(9)			(9)		2,609	2,609			
100202436	MEREDITH	NH		03/20/2025		806		(24)			(24)		782	782			
100202437	VISALIA	CA		03/20/2025		1,723		39			39		1,762	1,762			
100202438	CINCINNATI	OH		03/20/2025		1,013		(9)			(9)		1,004	1,004			
100202440	PLAYA DEL REY	CA		03/20/2025		2,798		(82)			(82)		2,716	2,716			
100202442	DECATUR	IL		03/20/2025		40,198		(1,217)			(1,217)		38,981	38,981			
100202443	GLENDALE	AZ		03/20/2025		1,693		(45)			(45)		1,648	1,648			
100202445	MESA	AZ		03/20/2025		1,654		(40)			(40)		1,614	1,614			
100202446	ANNANDALE	VA		03/20/2025		5,359		(255)			(255)		5,104	5,104			
100202447	RANCHO PALOS VERDES	CA		03/20/2025		8,016		(243)			(243)		7,773	7,773			
100202448	CHICAGO	IL		03/20/2025		633		(21)			(21)		612	612			
100202449	FORT LAUDERDALE	FL		03/20/2025		5,594		(266)			(266)		5,328	5,328			
100202450	LAKE ELSINORE	CA		03/20/2025		2,587		(9)			(9)		2,578	2,578			
100202451	SALEM	OR		03/20/2025		1,480		(29)			(29)		1,451	1,451			
100202452	MELBOURNE	FL		03/20/2025		700		(20)			(20)		680	680			
100202453	CHICAGO	IL		03/20/2025		911		(23)			(23)		888	888			
100202454	MARTGATE	FL		03/20/2025		493		(15)			(15)		478	478			
100202455	BOLINGBROOK	IL		03/20/2025		2,015		(11)			(11)		2,004	2,004			
100202456	FORT MYERS	FL		03/20/2025		3,289		(108)			(108)		3,181	3,181			
100202457	TROUTMAN	NC		03/20/2025		2,239		(11)			(11)		2,228	2,228			
100202458	PLAIN CITY	OH		03/20/2025		2,815		13			13		2,828	2,828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202459	TRACY	CA		03/20/2025		2,244		(49)			(49)		2,195	2,195			
100202460	EATONTOWN	NJ		03/20/2025		1,963		(25)			(25)		1,938	1,938			
100202461	KAUFMAN	TX		03/20/2025		7,688		18			18		7,706	7,706			
100202462	CHARLOTTE	NC		03/20/2025		1,297		(3)			(3)		1,294	1,294			
100202463	LEHIGH ACRES	FL		03/20/2025		3,399		(70)			(70)		3,329	3,329			
100202464	BAKERSFIELD	CA		03/20/2025		2,266		(32)			(32)		2,234	2,234			
100202465	SOUTHERN SHORES	NC		03/21/2025		3,275		(85)			(85)		3,190	3,190			
100202466	MARS HILL	NC		03/21/2025		4,355		(119)			(119)		4,236	4,236			
100202468	WHITELAND	IN		03/21/2025		2,125		(60)			(60)		2,065	2,065			
100202469	BAILEY	CO		03/21/2025		3,028		(45)			(45)		2,983	2,983			
100202470	UNION	KY		03/21/2025		1,874		(48)			(48)		1,826	1,826			
100202471	BURNET	TX		03/21/2025		2,064		(48)			(48)		2,016	2,016			
100202472	CARLISLE	PA		03/21/2025		2,246		(47)			(47)		2,199	2,199			
100202473	BRADENTON	FL		03/21/2025		4,347		(111)			(111)		4,236	4,236			
100202474	CHINCOTEAGUE ISLAND	VA		03/21/2025		1,522		(47)			(47)		1,475	1,475			
100202475	CAPE CORAL	FL		03/21/2025		2,616		(66)			(66)		2,550	2,550			
100202476	MYRTLE BEACH	SC		03/21/2025		2,005		(52)			(52)		1,953	1,953			
100202477	COLUMBUS	OH		03/21/2025		1,493		(42)			(42)		1,451	1,451			
100202478	MCDONOUGH	GA		03/21/2025		2,448		(25)			(25)		2,423	2,423			
100202479	COLUMBIA	SC		03/21/2025		1,874		(45)			(45)		1,829	1,829			
100202480	JONESVILLE	VA		03/21/2025		2,006		(11)			(11)		1,995	1,995			
100202482	NORTH LOGAN	UT		03/21/2025		3,650		(78)			(78)		3,572	3,572			
100202483	SEVIERVILLE	TN		03/21/2025		2,811		(67)			(67)		2,744	2,744			
100202484	SEQUIM	WA		03/21/2025		2,463		(99)			(99)		2,364	2,364			
100202485	BLUE RIDGE	GA		03/21/2025		3,685		(69)			(69)		3,616	3,616			
100202486	LAS VEGAS	NV		03/21/2025		2,322		(88)			(88)		2,234	2,234			
100202488	COLUMBUS	OH		03/21/2025		4,105		(31)			(31)		4,074	4,074			
100202489	LEWES	DE		03/21/2025		5,163		(128)			(128)		5,035	5,035			
100202490	DAYTONA BEACH SHORES	FL		03/21/2025		1,312		7			7		1,319	1,319			
100202491	SAN ANTONIO	TX		03/21/2025		312,111		(2,455)			(2,455)		309,656	309,656			
100202492	WILLISTON	FL		03/21/2025		1,255		2			2		1,257	1,257			
100202493	NAUGATUCK	CT		03/21/2025		2,143		(27)			(27)		2,116	2,116			
100202494	TEMPE	AZ		03/21/2025		2,234		(50)			(50)		2,184	2,184			
100202495	DURHAM	NC		03/21/2025		2,601		149			149		2,750	2,750			
100202496	QUEEN CREEK	AZ		03/21/2025		4,669		456			456		5,125	5,125			
100202497	PULLMAN	WA		03/21/2025		3,205		(33)			(33)		3,172	3,172			
100202498	LYNCHBURG	VA		03/21/2025		1,631		(36)			(36)		1,595	1,595			
100202499	LAS VEGAS	NV		03/21/2025		2,416		95			95		2,511	2,511			
100202500	PORT SAINT LUCIE	FL		03/21/2025		1,694		(29)			(29)		1,665	1,665			
100202501	HIGHLAND LAKES	NJ		03/21/2025		1,500		(44)			(44)		1,456	1,456			
100202502	MESA	AZ		03/21/2025		2,515		48			48		2,563	2,563			
100202503	RICHMOND	TX		03/21/2025		14,001		(299)			(299)		13,702	13,702			
100202504	SAN DIEGO	CA		03/21/2025		4,220		(121)			(121)		4,099	4,099			
100202505	ENNIS	TX		03/21/2025		1,503		(33)			(33)		1,470	1,470			
100202506	LEWISVILLE	TX		03/21/2025		1,438		(30)			(30)		1,408	1,408			
100202507	HEALDSBURG	CA		03/21/2025		2,553		(65)			(65)		2,488	2,488			
100202508	LEHIGH ACRES	FL		03/21/2025		1,414		(26)			(26)		1,388	1,388			
100202509	PHILADELPHIA	PA		03/21/2025		164,087		(6,076)	29		(6,105)		157,982	157,878		(105)	(105)
100202510	SAN FRANCISCO	CA		03/21/2025		8,121		(166)			(166)		7,955	7,955			
100202511	BETHLEHEM	GA		03/21/2025		89,317		2,430			2,430		91,747	91,747			
100202512	BRUNSWICK	GA		03/21/2025		1,670		(44)			(44)		1,626	1,626			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202513	HIAWASSEE	GA		03/21/2025		12,181		(394)			(394)		11,787	11,787			
100202514	CLARKSVILLE	TN		03/21/2025		1,254		(30)			(30)		1,224	1,224			
100202515	BRANDYWINE	MD		03/21/2025		2,523		76			76		2,599	2,599			
100202516	HEMET	CA		03/21/2025		8,495		453			453		8,948	8,948			
100202517	PLAINFIELD	IL		03/21/2025		1,278		(35)			(35)		1,243	1,243			
100202518	HOUSTON	TX		03/21/2025		1,412		(6)			(6)		1,406	1,406			
100202519	BALDWIN	NY		03/21/2025		3,371		(86)			(86)		3,285	3,285			
100202520	ALBRIGHTSVILLE	PA		03/21/2025		2,654		(56)			(56)		2,598	2,598			
100202521	MACOMB	MI		03/21/2025		1,467		(24)			(24)		1,443	1,443			
100202523	KNOXVILLE	TN		03/21/2025		1,391		(12)			(12)		1,379	1,379			
100202525	FORT WORTH	TX		03/21/2025		1,778		96			96		1,874	1,874			
100202526	JACKSONVILLE	FL		03/21/2025		2,370		(12)			(12)		2,358	2,358			
100202527	MARSHFIELD	MA		03/21/2025		1,372		(33)			(33)		1,339	1,339			
100202528	PALM DESERT	CA		03/21/2025		1,316		(34)			(34)		1,282	1,282			
100202529	AUSTIN	TX		03/21/2025		2,014		(24)			(24)		1,990	1,990			
100202530	VENICE	FL		03/21/2025		1,164		(9)			(9)		1,155	1,155			
100202531	PHILADELPHIA	PA		03/21/2025		2,107							2,107	2,107			
100202532	ROSEDALE	MD		03/21/2025		6,012		(158)			(158)		5,854	5,854			
100202534	TEMPE	AZ		03/21/2025		1,845		(66)			(66)		1,779	1,779			
100202535	LADSON	SC		03/21/2025		1,425		(26)			(26)		1,399	1,399			
100202536	WAKE FOREST	NC		03/21/2025		1,786		93			93		1,879	1,879			
100202537	GREER	SC		03/21/2025		1,204		(31)			(31)		1,173	1,173			
100202538	MAGNOLIA	TX		03/21/2025		1,288		(2)			(2)		1,286	1,286			
100202539	WEST LAFAYETTE	IN		03/21/2025		1,368		(26)			(26)		1,342	1,342			
100202540	CHATTANOOGA	TN		03/21/2025		1,261		(13)			(13)		1,248	1,248			
100202541	DAHLONEGA	GA		03/21/2025		1,812		(49)			(49)		1,763	1,763			
100202542	DORAVILLE	GA		03/21/2025		6,026		(162)			(162)		5,864	5,864			
100202543	SEVERNA PARK	MD		03/21/2025		2,407		(48)			(48)		2,359	2,359			
100202544	HOLT	MO		03/21/2025		989		(27)			(27)		962	962			
100202545	SUPPLY	NC		03/21/2025		3,435		(68)			(68)		3,367	3,367			
100202546	DELRAY BEACH	FL		03/21/2025		1,096		(39)			(39)		1,057	1,057			
100202547	ABERDEEN	MD		03/21/2025		2,647		(58)			(58)		2,589	2,589			
100202548	SURPRISE	AZ		03/21/2025		1,957		239			239		2,196	2,196			
100202549	SACRAMENTO	CA		03/21/2025		2,508		256			256		2,764	2,764			
100202550	BRIDGEPORT	PA		03/21/2025		3,411		361			361		3,772	3,772			
100202551	PLUMAS LAKE	CA		03/21/2025		97,974		6,729			6,729		104,703	104,703			
100202552	SURPRISE	AZ		03/21/2025		3,643		414			414		4,057	4,057			
100202553	MESA	AZ		03/21/2025		3,045		286			286		3,331	3,331			
100202554	JOHNSTOWN	CO		03/21/2025		3,221		297			297		3,518	3,518			
100202555	ANGIER	NC		03/21/2025		2,656		260			260		2,916	2,916			
100202556	KNIGHTDALE	NC		03/21/2025		2,336		197			197		2,533	2,533			
100202557	ANGIER	NC		03/21/2025		3,494		343			343		3,837	3,837			
100202558	VAIL	AZ		03/21/2025		2,815		238			238		3,053	3,053			
100202559	LIBERTY LAKE	WA		03/21/2025		2,598		209			209		2,807	2,807			
100202560	ANGIER	NC		03/21/2025		1,632		106			106		1,738	1,738			
100202561	KYLE	TX		03/21/2025		2,806		193			193		2,999	2,999			
100202562	FRISCO	TX		03/21/2025		8,069		290			290		8,359	8,359			
100202563	LATHROP	CA		03/21/2025		4,645		389			389		5,034	5,034			
100202564	ROSEMOUNT	MN		03/21/2025		18,706		1,324			1,324		20,030	20,030			
100202566	MURRIETA	CA		03/21/2025		3,902		273			273		4,175	4,175			
100202567	WENDELL	NC		03/21/2025		2,490		150			150		2,640	2,640			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202568	CHARLOTTE	NC		03/21/2025		2,075		123			123		2,198	2,198			
100202569	FRESNO	TX		03/21/2025		1,900		94			94		1,994	1,994			
100202570	BARGERSVILLE	IN		03/21/2025		3,516		167			167		3,683	3,683			
100202571	ROYSE CITY	TX		03/21/2025		1,774		91			91		1,865	1,865			
100202572	SAINT AUGUSTINE	FL		03/21/2025		1,705		83			83		1,788	1,788			
100202573	BAKERSFIELD	CA		03/21/2025		76,228		(1,479)	36		(1,515)		74,713	74,501		(212)	(212)
100202574	OCALA	FL		03/21/2025		2,423		298			298		2,721	2,721			
100202575	MALIBU	CA		03/21/2025		10,628		(262)			(262)		10,366	10,366			
100202576	GARDEN GROVE	CA		03/21/2025		2,919		(93)			(93)		2,826	2,826			
100202577	PHILADELPHIA	PA		03/21/2025		1,856		(80)			(80)		1,776	1,776			
100202578	APOPKA	FL		03/21/2025		1,383		(66)			(66)		1,317	1,317			
100202579	RIVERSIDE	CA		03/21/2025		4,167		(460)			(460)		3,707	3,707			
100202580	SANFORD	NC		03/21/2025		4,472		(213)			(213)		4,259	4,259			
100202581	PALMDALE	CA		03/21/2025		2,245		(96)			(96)		2,149	2,149			
100202582	MIAMI	FL		03/21/2025		15,184		(622)			(622)		14,562	14,562			
100202583	IRVINE	CA		03/21/2025		8,432		(268)			(268)		8,164	8,164			
100202585	SAN FERNANDO	CA		03/21/2025		3,949		(188)			(188)		3,761	3,761			
100202586	LITTLETON	CO		03/21/2025		2,894		(138)			(138)		2,756	2,756			
100202587	SAN DIEGO	CA		03/21/2025		5,687		(189)			(189)		5,498	5,498			
100202588	CROSS ROADS	TX		03/21/2025		6,551		(240)			(240)		6,311	6,311			
100202589	LAKE HAMILTON	FL		03/21/2025		2,259		(89)			(89)		2,170	2,170			
100202590	ANAHEIM	CA		03/21/2025		5,269		(248)			(248)		5,021	5,021			
100202591	MIAMI	FL		03/21/2025		14,822		(598)			(598)		14,224	14,224			
100202592	SPRINGFIELD	VA		03/21/2025		3,243		(143)			(143)		3,100	3,100			
100202593	SAN BERNARDINO	CA		03/21/2025		2,229		(106)			(106)		2,123	2,123			
100202595	ROSEMEAD	CA		03/21/2025		8,092		(385)			(385)		7,707	7,707			
100202596	RALEIGH	NC		03/21/2025		2,512		(110)			(110)		2,402	2,402			
100202597	HIGH POINT	NC		03/21/2025		23,404		(439)			(439)		22,965	22,965			
100202599	ALBUQUERQUE	NM		03/21/2025		6,393		(26)			(26)		6,367	6,367			
100202600	FULSHEAR	TX		03/21/2025		1,883		(69)			(69)		1,814	1,814			
100202601	KATY	TX		03/21/2025		1,532		(37)			(37)		1,495	1,495			
100202603	THOUSAND OAKS	CA		03/21/2025		4,945		(191)			(191)		4,754	4,754			
100202606	LAKE FOREST	CA		03/21/2025		5,092		(207)			(207)		4,885	4,885			
100202607	VENICE	CA		03/21/2025		15,792		(319)			(319)		15,473	15,473			
100202609	CASTAIC	CA		03/21/2025		6,190		(1)			(1)		6,189	6,189			
100202610	CHARLOTTE	NC		03/21/2025		2,933		89			89		3,022	3,022			
100202614	TACOMA	WA		03/21/2025		1,925		(28)			(28)		1,897	1,897			
100202615	WILSON	NC		03/21/2025		1,102		(8)			(8)		1,094	1,094			
100202617	BATTLE GROUND	WA		03/21/2025		2,456		(30)			(30)		2,426	2,426			
100202618	WILSON	NC		03/21/2025		1,102		(8)			(8)		1,094	1,094			
100202619	STUDIO CITY	CA		03/21/2025		11,747		(559)			(559)		11,188	11,188			
100202620	CHARLOTTE	NC		03/24/2025		2,862		(27)			(27)		2,835	2,835			
100202621	LEAVENWORTH	WA		03/24/2025		2,914		(31)			(31)		2,883	2,883			
100202622	ASHBURN	VA		03/24/2025		86,730		(919)			(919)		85,811	85,811			
100202623	LAWRENCEVILLE	GA		03/24/2025		2,555		(12)			(12)		2,543	2,543			
100202624	WILSON	NC		03/24/2025		1,664		247			247		1,911	1,911			
100202625	TUCKER	GA		03/24/2025		4,862		120			120		4,982	4,982			
100202626	PFLUGERVILLE	TX		03/24/2025		2,073		(23)			(23)		2,050	2,050			
100202627	QUEEN CREEK	AZ		03/24/2025		3,581		309			309		3,890	3,890			
100202628	ROGERS	MN		03/24/2025		2,345		28			28		2,373	2,373			
100202629	SURPRISE	AZ		03/24/2025		3,255		285			285		3,540	3,540			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202630	THONOTOSASSA	FL		03/24/2025		4,194		(34)			(34)		4,160	4,160			
100202631	FRAMINGHAM	MA		03/24/2025		3,046		(7)			(7)		3,039	3,039			
100202632	SPARKS	NV		03/24/2025		3,365		399			399		3,764	3,764			
100202633	TORRANCE	CA		03/24/2025		6,501		23			23		6,524	6,524			
100202634	OCALA	FL		03/24/2025		2,496		44			44		2,540	2,540			
100202635	ATHENS	AL		03/24/2025		1,893		153			153		2,046	2,046			
100202636	MURFREESBORO	TN		03/24/2025		1,985		(13)			(13)		1,972	1,972			
100202637	WESTON	FL		03/24/2025		4,059		(47)			(47)		4,012	4,012			
100202638	LYNNWOOD	WA		03/24/2025		3,730		(58)			(58)		3,672	3,672			
100202639	RALEIGH	NC		03/24/2025		2,948		(24)			(24)		2,924	2,924			
100202640	LAKEWOOD	CO		03/24/2025		2,865		(46)			(46)		2,819	2,819			
100202641	DURANGO	CO		03/24/2025		4,560		(52)			(52)		4,508	4,508			
100202642	NEW HARBOR	ME		03/24/2025		106,132		(1,071)			(1,071)		105,061	105,061			
100202643	CHARLOTTE	NC		03/24/2025		1,999		(33)			(33)		1,966	1,966			
100202644	MONTROSE	CA		03/24/2025		213,053		(1,636)			(1,636)		211,417	211,417			
100202646	MOUNT PLEASANT	SC		03/24/2025		2,766		(30)			(30)		2,736	2,736			
100202647	MIAMI	FL		03/24/2025		4,181		(67)			(67)		4,114	4,114			
100202648	LAS VEGAS	NV		03/24/2025		3,293		(53)			(53)		3,240	3,240			
100202649	ST AUGUSTINE	FL		03/24/2025		1,690		(27)			(27)		1,663	1,663			
100202650	LAVONIA	GA		03/24/2025		3,236		(47)			(47)		3,189	3,189			
100202651	HARTSEL	CO		03/24/2025		2,683		(52)			(52)		2,631	2,631			
100202652	CHUBBUCK	ID		03/24/2025		2,005		(31)			(31)		1,974	1,974			
100202653	WILDWOOD CREST	NJ		03/24/2025		3,702		(60)			(60)		3,642	3,642			
100202654	JERSEY CITY	NJ		03/24/2025		5,204		(97)			(97)		5,107	5,107			
100202655	CHARLOTTE	NC		03/24/2025		2,010		(41)			(41)		1,969	1,969			
100202656	ENGLEWOOD	FL		03/24/2025		1,542		1			1		1,543	1,543			
100202657	FERNLEY	NV		03/24/2025		1,885		(41)			(41)		1,844	1,844			
100202658	LAKEWOOD	NJ		03/24/2025		6,655		(133)			(133)		6,522	6,522			
100202659	AURORA	CO		03/24/2025		3,838		(78)			(78)		3,760	3,760			
100202660	LEES SUMMIT	MO		03/24/2025		1,652		(38)			(38)		1,614	1,614			
100202661	CORNVILLE	AZ		03/24/2025		10,118		(200)			(200)		9,918	9,918			
100202662	SAINT CLOUD	FL		03/24/2025		2,090		(45)			(45)		2,045	2,045			
100202663	HAGERSTOWN	MD		03/24/2025		1,892		(35)			(35)		1,857	1,857			
100202664	SAINT SIMONS ISLAND	GA		03/24/2025		4,101		(79)			(79)		4,022	4,022			
100202665	ARROYO GRANDE	CA		03/24/2025		146,305		(2,471)			(2,471)		143,834	143,834			
100202666	MARLTON	NJ		03/24/2025		10,720		(175)			(175)		10,545	10,545			
100202667	ORLANDO	FL		03/24/2025		2,513		(52)			(52)		2,461	2,461			
100202668	AURORA	CO		03/24/2025		2,266		(44)			(44)		2,222	2,222			
100202669	SMYRNA	GA		03/24/2025		2,159		(26)			(26)		2,133	2,133			
100202670	CHESAPEAKE	VA		03/24/2025		1,655		(23)			(23)		1,632	1,632			
100202671	SEATTLE	WA		03/24/2025		6,639		(111)			(111)		6,528	6,528			
100202673	ANNA	TX		03/24/2025		1,558		(35)			(35)		1,523	1,523			
100202674	FORT LAUDERDALE	FL		03/24/2025		2,704		(54)			(54)		2,650	2,650			
100202675	CLIFTON	NJ		03/24/2025		1,848		(41)			(41)		1,807	1,807			
100202677	MANDEVILLE	LA		03/24/2025		83,250		(1,959)			(1,959)		81,291	81,291			
100202678	FORT LAUDERDALE	FL		03/24/2025		3,370		(65)			(65)		3,305	3,305			
100202679	NASHVILLE	TN		03/24/2025		3,449		(19)			(19)		3,430	3,430			
100202680	BRADENTON	FL		03/24/2025		2,476		(52)			(52)		2,424	2,424			
100202681	BELLINGHAM	WA		03/24/2025		3,532		(40)			(40)		3,492	3,492			
100202683	CHARLOTTESVILLE	VA		03/24/2025		2,013		(42)			(42)		1,971	1,971			
100202684	AURORA	IL		03/24/2025		1,341		(10)			(10)		1,331	1,331			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202685	O FALLON	MO		03/24/2025		1,654		(38)			(38)		1,616	1,616			
100202686	LOWELL	MA		03/24/2025		4,575		(92)			(92)		4,483	4,483			
100202687	WESTLAKE VILLAGE	CA		03/24/2025		6,735		(112)			(112)		6,623	6,623			
100202689	SUWANEE	GA		03/24/2025		3,654		(88)			(88)		3,566	3,566			
100202690	COTTONWOOD	AZ		03/24/2025		2,571		(75)			(75)		2,496	2,496			
100202692	KNIGHTDALE	NC		03/24/2025		3,656		(108)			(108)		3,548	3,548			
100202693	LAS VEGAS	NV		03/24/2025		1,980		(37)			(37)		1,943	1,943			
100202694	SARATOGA SPRINGS	UT		03/24/2025		1,635		(34)			(34)		1,601	1,601			
100202695	TUCSON	AZ		03/24/2025		2,119		(64)			(64)		2,055	2,055			
100202696	WHITTIER	CA		03/24/2025		4,148		(108)			(108)		4,040	4,040			
100202697	MORGAN	UT		03/24/2025		2,008		(60)			(60)		1,948	1,948			
100202699	AUBURN	GA		03/24/2025		2,515		(65)			(65)		2,450	2,450			
100202700	RIVERSIDE	CA		03/24/2025		2,963		(77)			(77)		2,886	2,886			
100202701	RICHMOND	VA		03/24/2025		11,598		(329)			(329)		11,269	11,269			
100202702	PLAIN CITY	OH		03/24/2025		4,437		(96)			(96)		4,341	4,341			
100202703	RIALTO	CA		03/24/2025		3,706		(108)			(108)		3,598	3,598			
100202705	MAULDIN	SC		03/24/2025		1,758		(51)			(51)		1,707	1,707			
100202706	FAIRFIELD BAY	AR		03/24/2025		8,145		(252)			(252)		7,893	7,893			
100202707	CAMERON PARK	CA		03/24/2025		4,065		(116)			(116)		3,949	3,949			
100202708	SHREWSBURY	MA		03/24/2025		2,664		(70)			(70)		2,594	2,594			
100202709	CASA GRANDE	AZ		03/24/2025		1,784		(58)			(58)		1,726	1,726			
100202710	MANTECA	CA		03/24/2025		3,401		(102)			(102)		3,299	3,299			
100202711	FORT MYERS	FL		03/24/2025		2,872		(77)			(77)		2,795	2,795			
100202712	MERIDEN	CT		03/24/2025		2,495		(57)			(57)		2,438	2,438			
100202713	REUNION	FL		03/24/2025		5,286		(148)			(148)		5,138	5,138			
100202714	POOLER	GA		03/24/2025		3,981		(114)			(114)		3,867	3,867			
100202715	NORFOLK	VA		03/24/2025		1,527		(45)			(45)		1,482	1,482			
100202716	SILVERHILL	AL		03/24/2025		2,102		(46)			(46)		2,056	2,056			
100202717	ROSEVILLE	CA		03/24/2025		2,437		(71)			(71)		2,366	2,366			
100202718	CHICAGO	IL		03/24/2025		2,624		(74)			(74)		2,550	2,550			
100202719	MORRISVILLE	NC		03/24/2025		3,897		(51)			(51)		3,846	3,846			
100202720	LAS VEGAS	NV		03/24/2025		1,824		(55)			(55)		1,769	1,769			
100202721	SARATOGA SPRINGS	UT		03/24/2025		1,560		(48)			(48)		1,512	1,512			
100202722	FONTANA	CA		03/24/2025		6,669		(194)			(194)		6,475	6,475			
100202723	BRENTWOOD	CA		03/24/2025		7,714		(128)			(128)		7,586	7,586			
100202724	AVALON	NJ		03/24/2025		3,311		(84)			(84)		3,227	3,227			
100202726	LAS VEGAS	NV		03/24/2025		2,769		(93)			(93)		2,676	2,676			
100202727	JACKSONVILLE	FL		03/24/2025		1,617		(36)			(36)		1,581	1,581			
100202728	BAKERSFIELD	CA		03/24/2025		1,723		(50)			(50)		1,673	1,673			
100202731	LANCASTER	OH		03/24/2025		1,624		(46)			(46)		1,578	1,578			
100202732	CUMMING	GA		03/24/2025		2,102		(71)			(71)		2,031	2,031			
100202734	LOS ANGELES	CA		03/24/2025		5,837		(176)			(176)		5,661	5,661			
100202735	COLUMBUS	IN		03/24/2025		1,644		(19)			(19)		1,625	1,625			
100202736	HENRICO	VA		03/24/2025		1,549		(38)			(38)		1,511	1,511			
100202739	HENEFER	UT		03/24/2025		1,527		(56)			(56)		1,471	1,471			
100202740	NEW HOPE	PA		03/24/2025		3,865		(131)			(131)		3,734	3,734			
100202741	GRESHAM	OR		03/24/2025		4,261		(127)			(127)		4,134	4,134			
100202742	LONG BEACH	CA		03/24/2025		3,468		(117)			(117)		3,351	3,351			
100202743	SAN ANTONIO	TX		03/24/2025		2,009		(60)			(60)		1,949	1,949			
100202744	ESSEX	CT		03/24/2025		396,862		(13,435)			(13,435)		383,427	383,427			
100202745	PFAFFTOWN	NC		03/24/2025		1,290		(23)			(23)		1,267	1,267			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202746	HENDERSON	NV		03/24/2025		1,975		(66)			(66)		1,909	1,909			
100202747	SAINT LOUIS	MO		03/24/2025		1,708		(51)			(51)		1,657	1,657			
100202748	VISALIA	CA		03/24/2025		1,992		(68)			(68)		1,924	1,924			
100202749	BALL GROUND	GA		03/24/2025		2,777		(74)			(74)		2,703	2,703			
100202750	FOLSOM	CA		03/24/2025		4,152		(119)			(119)		4,033	4,033			
100202751	ROGERS	MN		03/24/2025		1,658		(53)			(53)		1,605	1,605			
100202752	CHICAGO	IL		03/24/2025		3,123		(88)			(88)		3,035	3,035			
100202753	PEORIA	AZ		03/24/2025		9,553		(325)			(325)		9,228	9,228			
100202754	SAVANNAH	GA		03/24/2025		1,460		(43)			(43)		1,417	1,417			
100202755	LITTLE RIVER	SC		03/24/2025		3,705		(129)			(129)		3,576	3,576			
100202756	HARTLAND	WI		03/24/2025		3,448		(116)			(116)		3,332	3,332			
100202757	MURRIETA	CA		03/24/2025		7,853		(251)			(251)		7,602	7,602			
100202758	MYRTLE BEACH	SC		03/24/2025		1,593		(58)			(58)		1,535	1,535			
100202759	PRINCETON	TX		03/24/2025		1,277		(23)			(23)		1,254	1,254			
100202760	PLANO	TX		03/24/2025		1,454		(43)			(43)		1,411	1,411			
100202761	BROOKHAVEN	GA		03/24/2025		107,969		(2,819)			(2,819)		105,150	105,150			
100202762	LOGAN	UT		03/24/2025		1,644		(58)			(58)		1,586	1,586			
100202763	HOWELL	NJ		03/24/2025		3,811		(126)			(126)		3,685	3,685			
100202764	TULARE	CA		03/24/2025		2,015		(56)			(56)		1,959	1,959			
100202765	SAINT LOUIS	MO		03/24/2025		153,259		(5,590)			(5,590)		147,669	147,553		(116)	(116)
100202767	MURRAY	UT		03/24/2025		2,012		(67)			(67)		1,945	1,945			
100202768	MOUNTAIN HOME	ID		03/24/2025		2,812		(83)			(83)		2,729	2,729			
100202769	LAKE HAVASU CITY	AZ		03/24/2025		2,733		(83)			(83)		2,650	2,650			
100202770	TAMPA	FL		03/24/2025		1,893		(59)			(59)		1,834	1,834			
100202771	MISSION VIEJO	CA		03/24/2025		4,812		(135)			(135)		4,677	4,677			
100202772	HYDE PARK	MA		03/24/2025		3,851		(66)			(66)		3,785	3,785			
100202773	BRIDGEWATER	CT		03/24/2025		2,682		(70)			(70)		2,612	2,612			
100202774	FORT WORTH	TX		03/24/2025		14,990		(411)			(411)		14,579	14,579			
100202775	LAKE OSWEGO	OR		03/24/2025		1,659		(64)			(64)		1,595	1,595			
100202776	CLEVELAND	GA		03/24/2025		1,596		(59)			(59)		1,537	1,537			
100202777	WINTER GARDEN	FL		03/24/2025		2,399		(85)			(85)		2,314	2,314			
100202778	SPRINGFIELD	OR		03/24/2025		1,894		(67)			(67)		1,827	1,827			
100202779	BAKERSFIELD	CA		03/24/2025		20,504		(760)			(760)		19,744	19,744			
100202780	CENTERTON	AR		03/24/2025		2,573		(79)			(79)		2,494	2,494			
100202781	LANCASTER	PA		03/24/2025		1,570		(56)			(56)		1,514	1,514			
100202782	MONTICELLO	FL		03/24/2025		2,249		(57)			(57)		2,192	2,192			
100202786	PORT ARANSAS	TX		03/24/2025		2,101		(66)			(66)		2,035	2,035			
100202787	TOMS RIVER	NJ		03/24/2025		2,172		(71)			(71)		2,101	2,101			
100202788	SHELBY TOWNSHIP	MI		03/24/2025		1,485		(42)			(42)		1,443	1,443			
100202789	CHARLES TOWN	WV		03/24/2025		1,640		(53)			(53)		1,587	1,587			
100202790	WORCESTER	MA		03/24/2025		2,861		(90)			(90)		2,771	2,771			
100202791	LAS VEGAS	NV		03/24/2025		2,434		(79)			(79)		2,355	2,355			
100202792	NEWARK	DE		03/24/2025		1,647		(54)			(54)		1,593	1,593			
100202795	PORTLAND	ME		03/24/2025		4,593		(156)			(156)		4,437	4,437			
100202797	BRICK	NJ		03/24/2025		1,506		(50)			(50)		1,456	1,456			
100202798	SARASOTA	FL		03/24/2025		2,051		(61)			(61)		1,990	1,990			
100202799	KNOXVILLE	TN		03/24/2025		1,070		(23)			(23)		1,047	1,047			
100202800	PENDERGRASS	GA		03/24/2025		81,982		(2,820)	1		(2,821)		79,161	79,059		(102)	(102)
100202802	OAKLAND	MD		03/24/2025		4,189		(125)			(125)		4,064	4,064			
100202804	WEST PALM BEACH	FL		03/24/2025		4,448		(139)			(139)		4,309	4,309			
100202805	SALINAS	CA		03/24/2025		3,701		(138)			(138)		3,563	3,563			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202806	TOWSON	MD		03/24/2025		7,568		(215)			(215)		7,353	7,353			
100202807	JACKSONVILLE	FL		03/24/2025		110,768		(4,430)			(4,430)		106,338	106,338			
100202808	MILWAUKEE	WI		03/24/2025		1,688		(66)			(66)		1,622	1,622			
100202809	MANTECA	CA		03/24/2025		3,631		(121)			(121)		3,510	3,510			
100202810	SUMTER	SC		03/24/2025		1,521		(57)			(57)		1,464	1,464			
100202811	TRAVERSE CITY	MI		03/24/2025		1,683		(52)			(52)		1,631	1,631			
100202812	WARREN	NJ		03/24/2025		3,118		(124)			(124)		2,994	2,994			
100202813	GEORGETOWN	TX		03/24/2025		2,575		(70)			(70)		2,505	2,505			
100202814	MIDDLETOWN	DE		03/24/2025		1,865		(78)			(78)		1,787	1,787			
100202815	TUCSON	AZ		03/24/2025		1,482		(52)			(52)		1,430	1,430			
100202816	WORCESTER	MA		03/24/2025		16,861		(423)			(423)		16,438	16,438			
100202818	SUPERIOR	CO		03/24/2025		3,725		(105)			(105)		3,620	3,620			
100202819	PLAINSBORO	NJ		03/24/2025		2,071		(64)			(64)		2,007	2,007			
100202821	FRESNO	CA		03/24/2025		1,980		(74)			(74)		1,906	1,906			
100202822	LOCUST GROVE	VA		03/24/2025		2,025		(75)			(75)		1,950	1,950			
100202824	MINERAL BLUFF	GA		03/24/2025		1,764		(46)			(46)		1,718	1,718			
100202825	DELRAY BEACH	FL		03/24/2025		1,538		(60)			(60)		1,478	1,478			
100202826	SALISBURY MILLS	NY		03/24/2025		1,510		(19)			(19)		1,491	1,491			
100202827	MILWAUKIE	OR		03/24/2025		2,135		(86)			(86)		2,049	2,049			
100202828	PHOENIX	AZ		03/24/2025		9,126		(367)			(367)		8,759	8,759			
100202830	MANCHESTER	NH		03/24/2025		2,117		(52)			(52)		2,065	2,065			
100202831	DELTA	UT		03/24/2025		1,528		(52)			(52)		1,476	1,476			
100202832	NORTHGLENN	CO		03/24/2025		4,949		(175)			(175)		4,774	4,774			
100202833	VIRGINIA BEACH	VA		03/24/2025		1,644		(45)			(45)		1,599	1,599			
100202834	SAN BERNARDINO	CA		03/24/2025		1,771		(66)			(66)		1,705	1,705			
100202835	BOCA RATON	FL		03/24/2025		2,627		(93)			(93)		2,534	2,534			
100202836	OAK ISLAND	NC		03/24/2025		6,968		(242)			(242)		6,726	6,726			
100202837	GLENDALE	AZ		03/24/2025		5,776		(189)			(189)		5,587	5,587			
100202838	LEVITTOWN	PA		03/24/2025		1,715		(57)			(57)		1,658	1,658			
100202839	OAK ISLAND	NC		03/24/2025		3,424		(120)			(120)		3,304	3,304			
100202840	HAVERHILL	MA		03/24/2025		2,507		(71)			(71)		2,436	2,436			
100202841	KENT	WA		03/24/2025		3,226		(104)			(104)		3,122	3,122			
100202842	THOUSAND OAKS	CA		03/24/2025		3,369		(99)			(99)		3,270	3,270			
100202843	WILTON MANORS	FL		03/24/2025		2,422		(62)			(62)		2,360	2,360			
100202844	COLORADO SPRINGS	CO		03/24/2025		1,450		(55)			(55)		1,395	1,395			
100202845	EAST GREENVILLE	PA		03/24/2025		1,269		(26)			(26)		1,243	1,243			
100202846	EAST GREENVILLE	PA		03/24/2025		1,347		(28)			(28)		1,319	1,319			
100202847	LAS VEGAS	NV		03/24/2025		1,909		(78)			(78)		1,831	1,831			
100202848	NORFOLK	VA		03/24/2025		1,797		(75)			(75)		1,722	1,722			
100202849	POOLER	GA		03/24/2025		2,257		(76)			(76)		2,181	2,181			
100202851	CLINTON	UT		03/24/2025		1,987		(69)			(69)		1,918	1,918			
100202854	ELKTON	MD		03/24/2025		1,566		(59)			(59)		1,507	1,507			
100202855	GRAND RAPIDS	MI		03/24/2025		4,382		(126)			(126)		4,256	4,256			
100202856	HENDERSONVILLE	NC		03/24/2025		1,953		(67)			(67)		1,886	1,886			
100202857	CROWN POINT	IN		03/24/2025		3,625		(125)			(125)		3,500	3,500			
100202859	TUCSON	AZ		03/24/2025		2,041		(69)			(69)		1,972	1,972			
100202861	HOUSTON	TX		03/24/2025		2,062		(66)			(66)		1,996	1,996			
100202862	WAKE FOREST	NC		03/24/2025		1,513		(67)			(67)		1,446	1,446			
100202864	DELTA	UT		03/24/2025		1,493		(35)			(35)		1,458	1,458			
100202865	COXS CREEK	KY		03/24/2025		2,258		(72)			(72)		2,186	2,186			
100202866	WOONSOCKET	RI		03/24/2025		2,562		(83)			(83)		2,479	2,479			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202868	BURLINGTON	WA		03/24/2025		1,894		(63)			(63)		1,831	1,831			
100202869	MANASSAS	VA		03/24/2025		1,732		(79)			(79)		1,653	1,653			
100202870	PARRISH	FL		03/24/2025		1,996		233			233		2,229	2,229			
100202871	MERIDIAN	ID		03/24/2025		2,766		238			238		3,004	3,004			
100202872	JACKSONVILLE	FL		03/24/2025		1,664		151			151		1,815	1,815			
100202873	LYNN HAVEN	FL		03/24/2025		3,830		(186)			(186)		3,644	3,644			
100202874	MCKINNEY	TX		03/24/2025		2,163		186			186		2,349	2,349			
100202875	DOWNINGTOWN	PA		03/24/2025		2,358		(103)			(103)		2,255	2,255			
100202876	BETHLEHEM	GA		03/24/2025		3,062		183			183		3,245	3,245			
100202878	OMAHA	NE		03/24/2025		897		(25)			(25)		872	872			
100202879	RICHMOND	VA		03/24/2025		2,353		(66)			(66)		2,287	2,287			
100202880	BOWIE	MD		03/24/2025		1,839		(39)			(39)		1,800	1,800			
100202881	TUCSON	AZ		03/24/2025		2,604		(126)			(126)		2,478	2,478			
100202882	HOPE MILLS	NC		03/24/2025		1,403		(56)			(56)		1,347	1,347			
100202883	COLUMBUS	OH		03/24/2025		2,052		(87)			(87)		1,965	1,965			
100202884	WEST SPRINGFIELD	MA		03/24/2025		10,461		(411)			(411)		10,050	10,050			
100202887	NORTH MYRTLE BEACH	SC		03/24/2025		3,181		(119)			(119)		3,062	3,062			
100202888	FENTON	MO		03/24/2025		1,748		(72)			(72)		1,676	1,676			
100202889	REHOBOTH BEACH	DE		03/24/2025		306,318		(8,656)			(8,656)		297,662	297,662			
100202890	VENICE	FL		03/24/2025		2,133		(77)			(77)		2,056	2,056			
100202891	LEANDER	TX		03/24/2025		2,291		(50)			(50)		2,241	2,241			
100202892	MILLVILLE	DE		03/24/2025		2,900		104			104		3,004	3,004			
100202893	HARPSWELL	ME		03/24/2025		3,700		(82)			(82)		3,618	3,618			
100202894	JONESBOROUGH	TN		03/24/2025		6,414		439			439		6,853	6,853			
100202895	FORT WORTH	TX		03/24/2025		3,151		217			217		3,368	3,368			
100202896	DELAND	FL		03/24/2025		1,799		(42)			(42)		1,757	1,757			
100202897	HOUSTON	TX		03/24/2025		2,119		169			169		2,288	2,288			
100202898	PAHRUMP	NV		03/24/2025		1,934		11			11		1,945	1,945			
100202899	COLLEGE STATION	TX		03/24/2025		2,107		248			248		2,355	2,355			
100202900	SINCLAIR	ME		03/24/2025		2,077		(20)			(20)		2,057	2,057			
100202901	MAY	TX		03/24/2025		1,729		(50)			(50)		1,679	1,679			
100202902	MYRTLE BEACH	SC		03/24/2025		1,839		(50)			(50)		1,789	1,789			
100202903	BROKEN BOW	OK		03/24/2025		2,112		(76)			(76)		2,036	2,036			
100202904	LAMOINE	ME		03/24/2025		5,579		(93)			(93)		5,486	5,486			
100202905	PAHRUMP	NV		03/24/2025		4,098		(120)			(120)		3,978	3,978			
100202906	CHESTER	MD		03/24/2025		3,083		(107)			(107)		2,976	2,976			
100202907	FORT MILL	SC		03/24/2025		2,593		(97)			(97)		2,496	2,496			
100202908	NORTH MYRTLE BEACH	SC		03/24/2025		5,540		(179)			(179)		5,361	5,361			
100202909	FOUNTAIN HILLS	AZ		03/24/2025		1,804		(51)			(51)		1,753	1,753			
100202910	APPLING	GA		03/24/2025		4,195		(147)			(147)		4,048	4,048			
100202911	CHARLOTTE	NC		03/24/2025		1,529		(61)			(61)		1,468	1,468			
100202912	SELBYVILLE	DE		03/24/2025		8,710		(82)			(82)		8,628	8,628			
100202913	TEAGUE	TX		03/24/2025		3,638		(76)			(76)		3,562	3,562			
100202914	PUNTA GORDA	FL		03/24/2025		2,964		(77)			(77)		2,887	2,887			
100202915	CLAYTON	GA		03/24/2025		13,167		48			48		13,215	13,215			
100202918	WINNECONNE	WI		03/24/2025		382,854		(12,619)			(12,619)		370,235	370,235			
100202919	OAK ISLAND	NC		03/24/2025		1,936		(70)			(70)		1,866	1,866			
100202920	KREMMLING	CO		03/24/2025		3,052		89			89		3,141	3,141			
100202921	POQUOSON	VA		03/24/2025		1,694		(41)			(41)		1,653	1,653			
100202922	WILMINGTON	NC		03/24/2025		1,961		(80)			(80)		1,881	1,881			
100202923	EATONTON	GA		03/24/2025		2,540		(16)			(16)		2,524	2,524			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202925	MONETA	VA		03/24/2025		3,105		(64)			(64)		3,041	3,041			
100202926	ELLIJAY	GA		03/24/2025		1,775		(10)			(10)		1,765	1,765			
100202929	JOSEPH	OR		03/24/2025		8,046		(220)			(220)		7,826	7,826			
100202930	FLORENCE	AZ		03/24/2025		2,089		16			16		2,105	2,105			
100202931	DALLAS	NC		03/24/2025		7,771		(183)			(183)		7,588	7,588			
100202933	TOWNSEND	TN		03/24/2025		3,241		(55)			(55)		3,186	3,186			
100202934	BRIGANTINE	NJ		03/24/2025		4,552		(88)			(88)		4,464	4,464			
100202935	MESQUITE	NV		03/24/2025		2,016		(59)			(59)		1,957	1,957			
100202936	PALM SPRINGS	CA		03/24/2025		30,099		(607)			(607)		29,492	29,492			
100202937	PANAMA CITY BEACH	FL		03/24/2025		1,516		(50)			(50)		1,466	1,466			
100202938	POLLOCK PINES	CA		03/24/2025		2,009		(56)			(56)		1,953	1,953			
100202939	BRANSON	MO		03/24/2025		2,159		(47)			(47)		2,112	2,112			
100202940	CALHOUN	GA		03/24/2025		1,619		(69)			(69)		1,550	1,550			
100202941	HARSHAW	WI		03/24/2025		1,705		(50)			(50)		1,655	1,655			
100202942	OCEAN VIEW	DE		03/24/2025		15,905		(356)			(356)		15,549	15,549			
100202943	PANAMA CITY BEACH	FL		03/24/2025		2,692		(64)			(64)		2,628	2,628			
100202944	MONETA	VA		03/24/2025		5,691		(124)			(124)		5,567	5,567			
100202945	ARNOLD	CA		03/24/2025		1,792		(48)			(48)		1,744	1,744			
100202946	SUN CITY	AZ		03/24/2025		1,875		(77)			(77)		1,798	1,798			
100202947	IDYLLWILD	CA		03/24/2025		28,355		(970)			(970)		27,385	27,385			
100202948	TUCSON	AZ		03/24/2025		1,670		(55)			(55)		1,615	1,615			
100202951	FORT MYERS	FL		03/24/2025		6,322		(168)			(168)		6,154	6,154			
100202952	RANSON	WV		03/24/2025		1,940		(37)			(37)		1,903	1,903			
100202954	DELAVAN	WI		03/24/2025		4,122		(104)			(104)		4,018	4,018			
100202955	DOUBLE SPRINGS	AL		03/24/2025		2,935		(95)			(95)		2,840	2,840			
100202956	MINERAL BLUFF	GA		03/24/2025		3,620		(126)			(126)		3,494	3,494			
100202957	SAN ANTONIO	TX		03/24/2025		2,093		(5)			(5)		2,088	2,088			
100202958	CLERMONT	FL		03/24/2025		2,127		25			25		2,152	2,152			
100202959	GRANBURY	TX		03/24/2025		1,738		(63)			(63)		1,675	1,675			
100202960	SAVANNAH	GA		03/24/2025		5,558		(28)			(28)		5,530	5,530			
100202961	COMANCHE	TX		03/24/2025		2,784		(106)			(106)		2,678	2,678			
100202962	WINCHESTER	WI		03/24/2025		6,708		(258)			(258)		6,450	6,450			
100202963	OCEAN CITY	MD		03/24/2025		3,552		(63)			(63)		3,489	3,489			
100202964	VESTABURG	MI		03/24/2025		2,132		(77)			(77)		2,055	2,055			
100202966	SCITUATE	MA		03/24/2025		2,965		(84)			(84)		2,881	2,881			
100202967	ROCKPORT	TX		03/24/2025		1,635		(55)			(55)		1,580	1,580			
100202968	CANON CITY	CO		03/24/2025		2,048		(45)			(45)		2,003	2,003			
100202969	WESTERLY	RI		03/24/2025		4,484		(70)			(70)		4,414	4,414			
100202970	NEW BUFFALO	MI		03/24/2025		3,710		(118)			(118)		3,592	3,592			
100202971	BELLAIRE	TX		03/24/2025		38,057		(1,050)			(1,050)		37,007	37,007			
100202972	MCCALL	ID		03/24/2025		4,062		(75)			(75)		3,987	3,987			
100202973	NORFOLK	VA		03/24/2025		3,918		(140)			(140)		3,778	3,778			
100202974	FORT MYERS	FL		03/24/2025		1,847		(63)			(63)		1,784	1,784			
100202975	OAK ISLAND	NC		03/24/2025		5,825		(175)			(175)		5,650	5,650			
100202976	COLUMBIA	SC		03/24/2025		1,875		(73)			(73)		1,802	1,802			
100202978	WASHINGTON	UT		03/24/2025		2,659		(72)			(72)		2,587	2,587			
100202979	SAINT AUGUSTINE	FL		03/24/2025		4,271		(90)			(90)		4,181	4,181			
100202980	CAPE CORAL	FL		03/24/2025		3,613		(74)			(74)		3,539	3,539			
100202981	ACWORTH	GA		03/24/2025		3,010		(62)			(62)		2,948	2,948			
100202982	SIGNAL MOUNTAIN	TN		03/24/2025		2,939		(93)			(93)		2,846	2,846			
100202983	DUNEDIN	FL		03/24/2025		4,894		44			44		4,938	4,938			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202984	TUCSON	AZ		03/24/2025		9,251		(284)			(284)		8,967	8,967			
100202986	MURPHY	NC		03/24/2025		4,416		(106)			(106)		4,310	4,310			
100202987	AVONDALE	AZ		03/24/2025		2,340		(29)			(29)		2,311	2,311			
100202988	PUNTA GORDA	FL		03/24/2025		1,750		(31)			(31)		1,719	1,719			
100202989	BASALT	CO		04/25/2025		4,926		(139)			(139)		4,787	4,787			
100202990	ENCINO	CA		04/25/2025		5,485		(261)			(261)		5,224	5,224			
100202993	HARBOR CITY	CA		04/25/2025		2,280		(48)			(48)		2,232	2,232			
100202994	COLORADO SPRINGS	CO		04/25/2025		2,485		(91)			(91)		2,394	2,394			
100202995	MISSOURI CITY	TX		04/25/2025		7,479		(60)			(60)		7,419	7,419			
100202996	REDONDO BEACH	CA		04/25/2025		23,185		(472)			(472)		22,713	22,713			
100202997	TAMPA	FL		04/25/2025		2,175		(104)			(104)		2,071	2,071			
100202999	SANTA BARBARA	CA		04/25/2025		7,879		(191)			(191)		7,688	7,688			
100203001	ESTES PARK	CO		04/25/2025		2,246		(62)			(62)		2,184	2,184			
100203003	PRIEST RIVER	ID		04/25/2025		2,289		(109)			(109)		2,180	2,180			
100203005	LAGUNA BEACH	CA		04/25/2025		4,876		(205)			(205)		4,671	4,671			
100203006	SAINT PETERSBURG	FL		04/25/2025		6,566		(294)			(294)		6,272	6,272			
100203008	WHEATON	IL		04/25/2025		2,682		(79)			(79)		2,603	2,603			
100203011	ASTORIA	OR		04/25/2025		21,713		(394)			(394)		21,319	21,319			
100203013	CANTON	GA		04/25/2025		4,042		(63)			(63)		3,979	3,979			
100203018	WILMINGTON	DE		04/25/2025		1,297		(46)			(46)		1,251	1,251			
100203021	RENTON	WA		04/25/2025		1,968		(65)			(65)		1,903	1,903			
100203025	HONOLULU	HI		04/25/2025		1,609		(65)			(65)		1,544	1,544			
100203028	LAKE ARROWHEAD	CA		04/25/2025		3,598		(139)			(139)		3,459	3,459			
100203030	NEW BERLIN	WI		04/25/2025		1,773		(41)			(41)		1,732	1,732			
100203031	PLYMOUTH	PA		04/25/2025		1,012		(21)			(21)		991	991			
100203032	SOUTH JORDAN	UT		04/25/2025		1,265		(40)			(40)		1,225	1,225			
100203033	IRVING	TX		04/25/2025		11,467		(357)			(357)		11,110	11,110			
100203034	NAPA	CA		04/25/2025		8,558		(182)			(182)		8,376	8,376			
100203036	OJAI	CA		04/25/2025		3,280		(79)			(79)		3,201	3,201			
100203041	LOS ANGELES	CA		04/25/2025		1,631		(68)			(68)		1,563	1,563			
100203043	CAPE CORAL	FL		04/25/2025		2,267		(45)			(45)		2,222	2,222			
100203045	COALVILLE	UT		04/25/2025		6,556		(145)			(145)		6,411	6,411			
100203046	SAN DIEGO	CA		04/25/2025		3,191		(134)			(134)		3,057	3,057			
100203048	VERONA	WI		04/25/2025		2,086		(68)			(68)		2,018	2,018			
100203049	COCOA	FL		04/25/2025		2,011		(93)			(93)		1,918	1,918			
100203050	OCEANSIDE	CA		04/25/2025		1,514		(68)			(68)		1,446	1,446			
100203052	SACRAMENTO	CA		04/25/2025		505,097		(17,200)			(17,200)		487,897	487,897			
100203053	OLIVEHURST	CA		04/25/2025		2,294		(104)			(104)		2,190	2,190			
100203054	COALVILLE	UT		04/25/2025		2,917		(82)			(82)		2,835	2,835			
100203055	COLUMBIA	SC		04/25/2025		17,018		(537)			(537)		16,481	16,481			
100203057	LOS ANGELES	CA		04/25/2025		8,288		(395)			(395)		7,893	7,893			
100203058	SAN DIEGO	CA		04/25/2025		4,338		(90)			(90)		4,248	4,248			
100203059	SAN DIEGO	CA		04/25/2025		8,114		(329)			(329)		7,785	7,785			
100203060	SAN DIEGO	CA		04/25/2025		5,018		(97)			(97)		4,921	4,921			
100203061	MEDFORD	OR		04/25/2025		1,416		(58)			(58)		1,358	1,358			
100203063	STERLING HEIGHTS	MI		04/25/2025		1,392		(42)			(42)		1,350	1,350			
100203068	OCEANSIDE	CA		04/25/2025		5,014		(165)			(165)		4,849	4,849			
100203070	WICKENBURG	AZ		04/25/2025		1,231		(37)			(37)		1,194	1,194			
100203071	HAPPY VALLEY	OR		04/25/2025		2,822		(58)			(58)		2,764	2,764			
100203074	NORTH CHESTERFIELD	VA		04/25/2025		738		(35)			(35)		703	703			
100203079	BOGART	GA		04/25/2025		6,003		(98)			(98)		5,905	5,905			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203082	FORT LAUDERDALE	FL		04/25/2025		1,188		(48)			(48)		1,140	1,140			
100203084	HOUSTON	TX		04/25/2025		25,364		(741)			(741)		24,623	24,623			
100203085	MESA	AZ		04/25/2025		1,367		(51)			(51)		1,316	1,316			
100203086	ARLINGTON	TX		04/25/2025		2,121		(48)			(48)		2,073	2,073			
100203087	NORTH CHARLESTON	SC		04/25/2025		1,250		(60)			(60)		1,190	1,190			
100203088	PHILADELPHIA	PA		04/25/2025		1,323		(30)			(30)		1,293	1,293			
100203089	OAKLAND	CA		04/25/2025		8,204		(273)			(273)		7,931	7,931			
100203090	FOUNTAIN INN	SC		04/25/2025		1,022		(42)			(42)		980	980			
100203091	APOPKA	FL		04/25/2025		2,240		(84)			(84)		2,156	2,156			
100203092	SILVER SPRING	MD		04/25/2025		3,396		(46)			(46)		3,350	3,350			
100203093	OZARK	MO		03/27/2025		229,719		(10,102)			(10,102)		219,617	219,617			
100203094	CHEYENNE	WY		03/27/2025		4,703		(198)			(198)		4,505	4,505			
100203095	REDMOND	OR		03/27/2025		1,856		(79)			(79)		1,777	1,777			
100203096	DORCHESTER	MA		03/27/2025		5,330		(191)			(191)		5,139	5,139			
100203097	LOS ANGELES	CA		03/27/2025		4,563		(197)			(197)		4,366	4,366			
100203098	MARSHFIELD	MO		03/27/2025		1,272		(58)			(58)		1,214	1,214			
100203099	SALEM	VA		03/27/2025		1,888		(84)			(84)		1,804	1,804			
100203100	WEST ORANGE	NJ		03/27/2025		4,166		(172)			(172)		3,994	3,994			
100203102	CLIFFSIDE PARK	NJ		03/27/2025		2,809		(113)			(113)		2,696	2,696			
100203103	JERSEY CITY	NJ		03/27/2025		2,013		(82)			(82)		1,931	1,931			
100203104	RIDLEY PARK	PA		03/27/2025		2,056		(68)			(68)		1,988	1,988			
100203105	JERSEY CITY	NJ		03/27/2025		2,493		(79)			(79)		2,414	2,414			
100203106	CLIFTON HEIGHTS BORO	PA		03/27/2025		1,186		(35)			(35)		1,151	1,151			
100203107	KISSIMMEE	FL		03/27/2025		1,651		(55)			(55)		1,596	1,596			
100203108	TOWN OF WEST HAVEN	CT		03/27/2025		1,354		(53)			(53)		1,301	1,301			
100203109	SNEADS FERRY	NC		03/27/2025		1,569		(53)			(53)		1,516	1,516			
100203110	MERIDIAN	ID		03/27/2025		3,520		(101)			(101)		3,419	3,419			
100203111	LAKEWOOD	CO		03/27/2025		1,980		(83)			(83)		1,897	1,897			
100203112	LONG POND	PA		03/27/2025		6,171		(246)			(246)		5,925	5,925			
100203113	NORTH HIGHLANDS	CA		03/27/2025		1,840		(74)			(74)		1,766	1,766			
100203114	NORTH BERGEN	NJ		03/27/2025		2,381		(67)			(67)		2,314	2,314			
100203115	FAYETTEVILLE	NC		03/27/2025		1,417		(53)			(53)		1,364	1,364			
100203117	SAYLORSBURG	PA		03/27/2025		3,379		(138)			(138)		3,241	3,241			
100203118	SAVANNAH	GA		03/27/2025		1,356		(40)			(40)		1,316	1,316			
100203119	BUTTE	MT		03/27/2025		1,552		(53)			(53)		1,499	1,499			
100203120	FLAGLER BEACH	FL		03/27/2025		3,693		(166)			(166)		3,527	3,527			
100203121	ALBUQUERQUE	NM		03/27/2025		32,479		(1,351)			(1,351)		31,128	31,128			
100203122	ALVARADO	TX		03/27/2025		9,391		(567)			(567)		8,824	8,824			
100203123	INDIAN SHORES	FL		03/27/2025		2,918		(112)			(112)		2,806	2,806			
100203124	PORTLAND	TN		03/27/2025		1,651		(65)			(65)		1,586	1,586			
100203126	MESA	AZ		03/27/2025		3,398		(156)			(156)		3,242	3,242			
100203127	FRESNO	CA		03/27/2025		1,700		(64)			(64)		1,636	1,636			
100203128	LONGWOOD	FL		03/27/2025		2,926		(124)			(124)		2,802	2,802			
100203129	DE PERE	WI		03/27/2025		2,506		(107)			(107)		2,399	2,399			
100203130	PARK HILLS	KY		03/27/2025		2,497		(93)			(93)		2,404	2,404			
100203131	PORT ARANSAS	TX		03/27/2025		3,364		(126)			(126)		3,238	3,238			
100203132	LOUISVILLE	KY		03/27/2025		1,588		(72)			(72)		1,516	1,516			
100203133	COLUMBUS	OH		03/27/2025		1,048		(39)			(39)		1,009	1,009			
100203134	OKLAHOMA CITY	OK		03/27/2025		26,483		(1,058)			(1,058)		25,425	25,425			
100203135	JACKSONVILLE	NC		03/27/2025		1,963		(71)			(71)		1,892	1,892			
100203136	SAN DIEGO	CA		03/27/2025		4,390		(151)			(151)		4,239	4,239			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203137	FORT PIERCE	FL		03/27/2025		745		(27)			(27)		718	718			
100203138	CINCINNATI	OH		03/27/2025		1,096		(31)			(31)		1,065	1,065			
100203139	KUNA	ID		03/27/2025		2,094		(85)			(85)		2,009	2,009			
100203140	SPARKS	NV		03/27/2025		2,833		(69)			(69)		2,764	2,764			
100203141	SARDINIA	OH		03/27/2025		856		(30)			(30)		826	826			
100203142	BLYTHEWOOD	SC		03/27/2025		6,435		(293)			(293)		6,142	6,142			
100203144	PROVIDENCE	RI		03/27/2025		3,532		(128)			(128)		3,404	3,404			
100203145	KINGSPORT	TN		03/27/2025		2,121		(94)			(94)		2,027	2,027			
100203146	PARADISE VALLEY	AZ		03/27/2025		1,539		(70)			(70)		1,469	1,469			
100203147	COLORADO SPRINGS	CO		03/27/2025		2,262		(46)			(46)		2,216	2,216			
100203148	CARTERSVILLE	GA		03/27/2025		1,384		(57)			(57)		1,327	1,327			
100203149	BAKERSFIELD	CA		03/27/2025		843		(31)			(31)		812	812			
100203150	TEMECULA	CA		03/27/2025		2,595		(105)			(105)		2,490	2,490			
100203151	PRESCOTT	AZ		03/27/2025		2,408		(86)			(86)		2,322	2,322			
100203152	JUPITER	FL		03/27/2025		3,205		(149)			(149)		3,056	3,056			
100203153	BLOOMFIELD	NJ		03/27/2025		4,610		(188)			(188)		4,422	4,422			
100203154	MENA	AR		03/27/2025		1,122		(43)			(43)		1,079	1,079			
100203155	WESTAMPTON	NJ		03/27/2025		1,760		(59)			(59)		1,701	1,701			
100203157	LATHROP	CA		03/27/2025		2,739		(107)			(107)		2,632	2,632			
100203158	CAROLINA BEACH	NC		03/27/2025		1,567		(62)			(62)		1,505	1,505			
100203159	CAMERON	NC		03/27/2025		1,491		(54)			(54)		1,437	1,437			
100203160	COMMERCE TOWNSHIP	MI		03/27/2025		4,672		(81)			(81)		4,591	4,591			
100203161	PRINCETON	TX		03/27/2025		2,133		(64)			(64)		2,069	2,069			
100203162	HOUSTON	TX		03/27/2025		1,939		(57)			(57)		1,882	1,882			
100203163	GILBERT	AZ		03/27/2025		1,840		(36)			(36)		1,804	1,804			
100203164	MILTON	GA		03/27/2025		2,047		(57)			(57)		1,990	1,990			
100203165	SANFORD	NC		03/27/2025		2,505		98			98		2,603	2,603			
100203166	FAIRDALE	KY		03/27/2025		1,316		(24)			(24)		1,292	1,292			
100203167	DAWSONVILLE	GA		03/27/2025		2,940		107			107		3,047	3,047			
100203168	PROVIDENCE VILLAGE	TX		03/27/2025		1,871		68			68		1,939	1,939			
100203169	TAMPA	FL		03/27/2025		1,673		(27)			(27)		1,646	1,646			
100203170	SAINT PETERSBURG	FL		03/27/2025		1,752		(31)			(31)		1,721	1,721			
100203171	TUCSON	AZ		03/27/2025		2,150		(83)			(83)		2,067	2,067			
100203172	REHOBOTH BEACH	DE		03/27/2025		2,056		(50)			(50)		2,006	2,006			
100203173	SAINT CHARLES	IL		03/27/2025		2,354		64			64		2,418	2,418			
100203174	BRADENTON	FL		03/27/2025		1,513		(44)			(44)		1,469	1,469			
100203175	SOUTHLAKE	TX		03/27/2025		6,804		(153)			(153)		6,651	6,651			
100203176	HAINES CITY	FL		03/27/2025		1,880		(43)			(43)		1,837	1,837			
100203177	PHILADELPHIA	PA		03/27/2025		1,565		(54)			(54)		1,511	1,511			
100203178	LITTLE FERRY	NJ		03/27/2025		1,803		(62)			(62)		1,741	1,741			
100203179	PANORAMA CITY	CA		03/27/2025		4,390		(43)			(43)		4,347	4,347			
100203180	RANCHO CORDOVA	CA		03/27/2025		5,968		(150)			(150)		5,818	5,818			
100203181	DANA POINT	CA		03/27/2025		2,576		(91)			(91)		2,485	2,485			
100203182	MANTECA	CA		03/27/2025		6,547		(155)			(155)		6,392	6,392			
100203183	PORT SAINT LUCIE	FL		03/27/2025		1,857		(61)			(61)		1,796	1,796			
100203184	BIG BEAR LAKE	CA		03/27/2025		1,746		(49)			(49)		1,697	1,697			
100203185	SANTAQUIN	UT		03/27/2025		3,077		127			127		3,204	3,204			
100203186	ANGIER	NC		03/27/2025		1,542		74			74		1,616	1,616			
100203187	GILROY	CA		03/27/2025		7,461		(216)			(216)		7,245	7,245			
100203188	BOYNTON BEACH	FL		03/27/2025		1,979		(67)			(67)		1,912	1,912			
100203189	HURST	TX		03/27/2025		2,296		(7)			(7)		2,289	2,289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203190	PHOENIX	AZ		03/27/2025		2,915		(106)			(106)		2,809	2,809			
100203191	STATESVILLE	NC		03/27/2025		4,386		159			159		4,545	4,545			
100203192	REDINGTON SHORES	FL		03/27/2025		12,724		(402)			(402)		12,322	12,322			
100203193	LAS VEGAS	NV		03/27/2025		215,399		10,511			10,511		225,910	225,910			
100203194	DURHAM	NC		03/27/2025		1,991		(48)			(48)		1,943	1,943			
100203195	MCKINNEY	TX		03/27/2025		3,589		(126)			(126)		3,463	3,463			
100203196	LOWELL	AR		03/27/2025		1,853		(50)			(50)		1,803	1,803			
100203197	PALM DESERT	CA		03/27/2025		1,825		(51)			(51)		1,774	1,774			
100203198	WINCHESTER	CA		03/27/2025		4,062		209			209		4,271	4,271			
100203199	SAVANNAH	GA		03/27/2025		1,731		(58)			(58)		1,673	1,673			
100203200	LAWRENCEVILLE	GA		03/27/2025		1,789		(81)			(81)		1,708	1,708			
100203201	YOUNTVILLE	CA		03/27/2025		7,402		(249)			(249)		7,153	7,153			
100203202	CLARKSVILLE	TN		03/27/2025		1,353		(16)			(16)		1,337	1,337			
100203203	MONROE	NC		03/27/2025		2,538		99			99		2,637	2,637			
100203204	SAN FRANCISCO	CA		03/27/2025		6,586		(206)			(206)		6,380	6,380			
100203205	AUBREY	TX		03/27/2025		3,919		(127)			(127)		3,792	3,792			
100203206	POWELL	OH		03/27/2025		17,955		(581)			(581)		17,374	17,374			
100203207	HAMPTON	VA		03/27/2025		246,606		(8,275)	85		(8,360)		238,246	238,137		(109)	(109)
100203208	GRAHAM	NC		03/27/2025		34,183		(1,396)			(1,396)		32,787	32,787			
100203209	PIGEON FORGE	TN		03/27/2025		1,927		(53)			(53)		1,874	1,874			
100203210	OLATHE	KS		03/27/2025		1,782		(60)			(60)		1,722	1,722			
100203211	OAKLAND	CA		03/27/2025		3,391		(72)			(72)		3,319	3,319			
100203212	DONNELLY	ID		03/27/2025		5,333		(161)			(161)		5,172	5,172			
100203213	MERIDIAN	ID		03/27/2025		1,940		(66)			(66)		1,874	1,874			
100203214	VIENNA	VA		03/27/2025		11,099		(320)			(320)		10,779	10,779			
100203215	AVON	CO		03/27/2025		3,308		(113)			(113)		3,195	3,195			
100203216	PITTSBURGH	PA		03/27/2025		3,177		(115)			(115)		3,062	3,062			
100203217	PORTERVILLE	CA		03/27/2025		1,692		(36)			(36)		1,656	1,656			
100203218	MESQUITE	TX		03/27/2025		1,473		(56)			(56)		1,417	1,417			
100203219	ST. PETERSBURG	FL		03/27/2025		2,072		(40)			(40)		2,032	2,032			
100203220	MIAMI	FL		03/27/2025		3,309		(109)			(109)		3,200	3,200			
100203221	CYPRESS	TX		03/27/2025		2,241		(40)			(40)		2,201	2,201			
100203222	PENSACOLA	FL		03/27/2025		1,896		(44)			(44)		1,852	1,852			
100203224	KATY	TX		03/27/2025		1,728		(42)			(42)		1,686	1,686			
100203225	DELRAY BEACH	FL		03/27/2025		1,983		(47)			(47)		1,936	1,936			
100203226	GATLINBURG	TN		03/27/2025		2,178		(71)			(71)		2,107	2,107			
100203227	EVERETT	WA		03/27/2025		2,594		(71)			(71)		2,523	2,523			
100203229	MIRAMAR	FL		03/27/2025		2,099		(61)			(61)		2,038	2,038			
100203230	COPPELL	TX		03/27/2025		3,661		21			21		3,682	3,682			
100203231	NORTH LAS VEGAS	NV		03/27/2025		2,586		96			96		2,682	2,682			
100203232	FORT MYERS	FL		03/27/2025		9,534		(396)			(396)		9,138	9,138			
100203233	NAMPA	ID		03/27/2025		2,176		(67)			(67)		2,109	2,109			
100203234	BRANDON	FL		03/27/2025		1,442		(43)			(43)		1,399	1,399			
100203236	COLORADO SPRINGS	CO		03/27/2025		2,110		(86)			(86)		2,024	2,024			
100203238	BAKERSFIELD	CA		03/27/2025		2,967		(92)			(92)		2,875	2,875			
100203240	COLORADO SPRINGS	CO		03/27/2025		1,576		(65)			(65)		1,511	1,511			
100203241	WENDELL	NC		03/27/2025		2,423		(65)			(65)		2,358	2,358			
100203242	LAS VEGAS	NV		03/27/2025		1,621		(57)			(57)		1,564	1,564			
100203243	LOS GATOS	CA		03/27/2025		4,530		(146)			(146)		4,384	4,384			
100203244	IDAHO FALLS	ID		03/27/2025		1,724		(52)			(52)		1,672	1,672			
100203245	RALEIGH	NC		03/27/2025		2,437		(90)			(90)		2,347	2,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203246	HOLDEN BEACH	NC		03/27/2025		4,684		(156)			(156)		4,528	4,528			
100203248	FORT WORTH	TX		03/27/2025		26,950		1,590			1,590		28,540	28,540			
100203249	WENDELL	NC		03/27/2025		2,741		104			104		2,845	2,845			
100203250	BROOMFIELD	CO		03/27/2025		2,625		(67)			(67)		2,558	2,558			
100203251	WASHINGTON	DC		03/27/2025		1,744		(65)			(65)		1,679	1,679			
100203252	LAWRENCEVILLE	GA		03/27/2025		3,433		(126)			(126)		3,307	3,307			
100203253	GLENDALE	AZ		03/27/2025		3,259		(79)			(79)		3,180	3,180			
100203254	MILLEDGEVILLE	GA		03/27/2025		2,368		(82)			(82)		2,286	2,286			
100203255	NORTH WALES	PA		03/27/2025		2,964		(99)			(99)		2,865	2,865			
100203256	VIRGINIA BEACH	VA		03/27/2025		5,547		(241)			(241)		5,306	5,306			
100203258	MEMPHIS	TN		03/27/2025		1,566		(65)			(65)		1,501	1,501			
100203259	SANTA CLARITA	CA		03/27/2025		2,617		(106)			(106)		2,511	2,511			
100203260	PACIFIC CITY	OR		03/27/2025		3,590		(124)			(124)		3,466	3,466			
100203261	BLOOMINGDALE	GA		03/27/2025		1,901		(82)			(82)		1,819	1,819			
100203262	RICHMOND	TX		03/27/2025		1,445		(48)			(48)		1,397	1,397			
100203263	SAN JOSE	CA		03/27/2025		5,890		(154)			(154)		5,736	5,736			
100203264	DAVIDSON	NC		03/27/2025		3,803		138			138		3,941	3,941			
100203265	LAND O LAKES	FL		03/27/2025		1,642		(71)			(71)		1,571	1,571			
100203266	PROVIDENCE VILLAGE	TX		03/27/2025		2,249		82			82		2,331	2,331			
100203267	WINCHESTER	CA		03/27/2025		3,955		142			142		4,097	4,097			
100203268	SUMMERVILLE	SC		03/27/2025		1,742		(68)			(68)		1,674	1,674			
100203269	DUMFRIES	VA		03/27/2025		2,006		(70)			(70)		1,936	1,936			
100203270	CONCORD	NH		03/27/2025		1,890		(69)			(69)		1,821	1,821			
100203271	SAVANNAH	GA		03/27/2025		32,952		(20)			(20)		32,932	32,932			
100203272	NORTH MYRTLE BEACH	SC		03/27/2025		1,810		(68)			(68)		1,742	1,742			
100203273	WINCHESTER	VA		03/27/2025		2,639		(77)			(77)		2,562	2,562			
100203275	MIDDLETOWN	DE		03/27/2025		2,166		(55)			(55)		2,111	2,111			
100203276	KATY	TX		03/27/2025		1,364		(16)			(16)		1,348	1,348			
100203277	WAUKEE	IA		03/27/2025		2,274		107			107		2,381	2,381			
100203279	LONG BEACH	CA		03/27/2025		6,048		(192)			(192)		5,856	5,856			
100203280	ALTON	TX		03/27/2025		2,234		(90)			(90)		2,144	2,144			
100203281	WEST SACRAMENTO	CA		03/27/2025		2,611		(112)			(112)		2,499	2,499			
100203282	ARDEN	NC		03/27/2025		1,939		100			100		2,039	2,039			
100203283	ATLANTA	GA		03/27/2025		1,234		(21)			(21)		1,213	1,213			
100203284	MIAMI LAKES	FL		03/27/2025		10,962		(413)			(413)		10,549	10,549			
100203285	RUPERT	ID		03/27/2025		4,570		(85)			(85)		4,485	4,485			
100203286	ROSEVILLE	CA		03/27/2025		3,437		204			204		3,641	3,641			
100203287	WASHINGTON	UT		03/27/2025		3,825		58			58		3,883	3,883			
100203288	MOUNT HOLLY	NC		03/27/2025		2,576		93			93		2,669	2,669			
100203289	LEBANON	TN		03/27/2025		7,321		(282)			(282)		7,039	7,039			
100203290	MISSION VIEJO	CA		03/27/2025		4,298		(146)			(146)		4,152	4,152			
100203291	ARLINGTON	TX		03/27/2025		1,548		(65)			(65)		1,483	1,483			
100203292	SARATOGA SPRINGS	UT		03/27/2025		2,879		(96)			(96)		2,783	2,783			
100203293	ANNA	TX		03/27/2025		5,717		(234)			(234)		5,483	5,483			
100203294	GAINESVILLE	GA		03/27/2025		3,322		(107)			(107)		3,215	3,215			
100203296	LEAGUE CITY	TX		03/27/2025		3,999		158			158		4,157	4,157			
100203297	ANNAPOLIS	MD		03/27/2025		1,674		(47)			(47)		1,627	1,627			
100203298	BRISTOL	RI		03/27/2025		2,729		(40)			(40)		2,689	2,689			
100203299	FORT MYERS	FL		03/27/2025		3,960		(101)			(101)		3,859	3,859			
100203300	MENIFEE	CA		03/27/2025		2,454		(72)			(72)		2,382	2,382			
100203301	BUFORD	GA		03/27/2025		1,803		(68)			(68)		1,735	1,735			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203302	CHARLOTTE	NC		03/27/2025		2,301		15			15		2,316	2,316			
100203303	BURBANK	CA		03/27/2025		2,676		(73)			(73)		2,603	2,603			
100203304	SARATOGA SPRINGS	UT		03/27/2025		2,858		(96)			(96)		2,762	2,762			
100203305	GILBERT	AZ		03/27/2025		2,539		(97)			(97)		2,442	2,442			
100203306	FORT WORTH	TX		03/27/2025		1,561		(58)			(58)		1,503	1,503			
100203307	BASYE	VA		03/27/2025		3,152		(92)			(92)		3,060	3,060			
100203308	SAINT AUGUSTINE	FL		03/27/2025		2,035		124			124		2,159	2,159			
100203309	MESA	AZ		03/27/2025		2,330		(103)			(103)		2,227	2,227			
100203310	ROSENBERG	TX		03/27/2025		2,156		80			80		2,236	2,236			
100203311	READING	PA		03/27/2025		1,563		(58)			(58)		1,505	1,505			
100203312	LINCOLN	CA		03/27/2025		2,588		(80)			(80)		2,508	2,508			
100203313	ADRIAN	MO		03/27/2025		2,961		(84)			(84)		2,877	2,877			
100203314	SAVANNAH	GA		03/27/2025		2,296		19			19		2,315	2,315			
100203315	EAGLE ROCK	NC		03/27/2025		3,485		(115)			(115)		3,370	3,370			
100203316	DRAPER	UT		03/27/2025		3,365		(100)			(100)		3,265	3,265			
100203317	RALEIGH	NC		03/27/2025		2,516		(80)			(80)		2,436	2,436			
100203318	CHARLOTTE	NC		03/27/2025		1,642		(56)			(56)		1,586	1,586			
100203319	DAWSONVILLE	GA		03/27/2025		2,139		(72)			(72)		2,067	2,067			
100203320	NORTH HOLLYWOOD	CA		03/27/2025		7,612		(202)			(202)		7,410	7,410			
100203321	DENVER	CO		03/27/2025		2,523		(64)			(64)		2,459	2,459			
100203322	CLAYTON	NC		03/27/2025		1,767		(35)			(35)		1,732	1,732			
100203323	MCKINNEY	TX		03/27/2025		2,604		94			94		2,698	2,698			
100203324	BROOKVILLE	OH		03/27/2025		2,099		(69)			(69)		2,030	2,030			
100203325	LARGO	FL		03/27/2025		2,417		(73)			(73)		2,344	2,344			
100203326	GREEN BROOK	NJ		03/27/2025		1,981		(69)			(69)		1,912	1,912			
100203327	HUDSON	FL		03/27/2025		24,912		72			72		24,984	24,984			
100203329	GOSHEN	KY		03/27/2025		1,834		(62)			(62)		1,772	1,772			
100203330	BENTONVILLE	AR		03/27/2025		2,408		(109)			(109)		2,299	2,299			
100203331	MECHANICSVILLE	VA		03/27/2025		2,276		(68)			(68)		2,208	2,208			
100203332	ROTONDA WEST	FL		03/27/2025		1,554		(66)			(66)		1,488	1,488			
100203333	BRADENTON	FL		03/27/2025		1,663		(54)			(54)		1,609	1,609			
100203334	APEX	NC		03/27/2025		2,218		(88)			(88)		2,130	2,130			
100203335	SEMINOLE	FL		03/27/2025		15,891		(550)			(550)		15,341	15,341			
100203336	BETHLEHEM	GA		03/27/2025		1,754		(59)			(59)		1,695	1,695			
100203337	FARMINGTON	UT		03/27/2025		2,492		(84)			(84)		2,408	2,408			
100203338	SAVANNAH	GA		03/27/2025		1,754		(53)			(53)		1,701	1,701			
100203339	LANHAM	MD		03/27/2025		2,023		(37)			(37)		1,986	1,986			
100203340	BOYERTOWN	PA		03/27/2025		1,275		(12)			(12)		1,263	1,263			
100203341	NEW BRITAIN	CT		03/27/2025		1,534		(61)			(61)		1,473	1,473			
100203342	MANCHESTER	CT		03/27/2025		1,544		(55)			(55)		1,489	1,489			
100203343	ANGIER	NC		03/27/2025		2,062		(38)			(38)		2,024	2,024			
100203344	CHARLOTTE	NC		03/27/2025		1,659		(58)			(58)		1,601	1,601			
100203346	LAS VEGAS	NV		03/27/2025		3,180		16			16		3,196	3,196			
100203347	LONG BEACH	CA		03/27/2025		3,376		(111)			(111)		3,265	3,265			
100203348	GARNER	NC		03/27/2025		2,133		(85)			(85)		2,048	2,048			
100203349	CYPRESS	TX		03/27/2025		3,189							3,189	3,189			
100203350	WENDELL	NC		03/27/2025		2,219		(55)			(55)		2,164	2,164			
100203351	STEPHENS CITY	VA		03/27/2025		2,094		(85)			(85)		2,009	2,009			
100203352	RALEIGH	NC		03/27/2025		2,602		(92)			(92)		2,510	2,510			
100203353	FORT WORTH	TX		03/27/2025		1,586		(59)			(59)		1,527	1,527			
100203354	CINCINNATI	OH		03/27/2025		1,220		(14)			(14)		1,206	1,206			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203355	MURPHY	TX		03/27/2025		1,854		(47)			(47)		1,807	1,807			
100203357	WHITESTOWN	IN		03/27/2025		2,077		108			108		2,185	2,185			
100203358	FRESNO	CA		03/27/2025		2,661		(78)			(78)		2,583	2,583			
100203359	MISSION VIEJO	CA		03/27/2025		1,970		(39)			(39)		1,931	1,931			
100203360	BLUFFTON	SC		03/27/2025		2,607		(87)			(87)		2,520	2,520			
100203363	WILMINGTON	NC		03/27/2025		1,545		(49)			(49)		1,496	1,496			
100203364	NORTH WILDWOOD	NJ		03/27/2025		4,791		(157)			(157)		4,634	4,634			
100203365	RONALD	WA		03/27/2025		3,031		(92)			(92)		2,939	2,939			
100203366	ATLANTA	GA		03/27/2025		4,751		(51)			(51)		4,700	4,700			
100203367	KYLE	TX		03/27/2025		1,584		(56)			(56)		1,528	1,528			
100203368	SAN ANTONIO	TX		03/27/2025		2,545		124			124		2,669	2,669			
100203369	MAPLE GROVE	MN		03/27/2025		55,467		(2,047)			(2,047)		53,420	53,420			
100203370	BIG BEAR LAKE	CA		03/27/2025		9,982		(294)			(294)		9,688	9,688			
100203371	CEDARBURG	WI		03/27/2025		2,088		(69)			(69)		2,019	2,019			
100203372	SPOKANE	WA		03/27/2025		1,509		(51)			(51)		1,458	1,458			
100203373	ANNA	TX		03/27/2025		2,632		(103)			(103)		2,529	2,529			
100203374	MAPLETON	UT		03/27/2025		2,056		(69)			(69)		1,987	1,987			
100203375	YELM	WA		03/27/2025		2,118		(96)			(96)		2,022	2,022			
100203376	CLAYTON	NC		03/27/2025		1,699		(52)			(52)		1,647	1,647			
100203377	MIDLOTHIAN	VA		03/27/2025		1,729		(58)			(58)		1,671	1,671			
100203378	FARMINGTON	UT		03/27/2025		125,840		(4,426)			(4,426)		121,414	121,414			
100203379	SURPRISE	AZ		03/27/2025		2,663		(75)			(75)		2,588	2,588			
100203380	LAS VEGAS	NV		03/27/2025		2,072		(80)			(80)		1,992	1,992			
100203381	LAS VEGAS	NV		03/27/2025		1,919		(77)			(77)		1,842	1,842			
100203382	CAMARILLO	CA		03/27/2025		6,493		(190)			(190)		6,303	6,303			
100203383	SUPPLY	NC		03/27/2025		4,994		(192)			(192)		4,802	4,802			
100203384	VANCOUVER	WA		03/27/2025		2,204		(64)			(64)		2,140	2,140			
100203385	PORTAL	GA		03/27/2025		121,237		(5,031)			(5,031)		116,206	116,206			
100203387	CHICAGO	IL		03/27/2025		11,060		(327)			(327)		10,733	10,733			
100203388	CARNEGIE	PA		03/27/2025		959		(28)			(28)		931	931			
100203389	RESTON	VA		03/27/2025		3,509		(115)			(115)		3,394	3,394			
100203390	OAKLAND	TN		03/27/2025		2,430		118			118		2,548	2,548			
100203391	GREENVILLE	SC		03/27/2025		131,715		(4,642)			(4,642)		127,073	127,073			
100203392	WASHINGTON	DC		03/27/2025		3,246		(85)			(85)		3,161	3,161			
100203393	LAKE ELSINORE	CA		03/27/2025		3,338		(108)			(108)		3,230	3,230			
100203395	FORT WORTH	TX		03/27/2025		2,391		84			84		2,475	2,475			
100203396	GREENSBORO	NC		03/27/2025		1,674		120			120		1,794	1,794			
100203397	FEDERAL WAY	WA		03/27/2025		3,942		(133)			(133)		3,809	3,809			
100203398	PITTSBURGH	PA		03/27/2025		1,866		(62)			(62)		1,804	1,804			
100203399	SAVANNAH	GA		03/27/2025		5,951		(180)			(180)		5,771	5,771			
100203400	LAS VEGAS	NV		03/27/2025		2,697		(116)			(116)		2,581	2,581			
100203401	ROYAL OAK	MI		03/27/2025		2,165		(72)			(72)		2,093	2,093			
100203402	JOSHUA TREE	CA		03/27/2025		2,697		(100)			(100)		2,597	2,597			
100203403	BRIDGEPORT	PA		03/27/2025		3,500		314			314		3,814	3,814			
100203404	CINCINNATI	OH		03/27/2025		3,130		(122)			(122)		3,008	3,008			
100203405	CAPE CORAL	FL		03/27/2025		2,642		(92)			(92)		2,550	2,550			
100203406	GARDNERVILLE	NV		03/27/2025		3,210		(145)			(145)		3,065	3,065			
100203408	PHILADELPHIA	PA		03/27/2025		1,136		(21)			(21)		1,115	1,115			
100203409	GARNER	NC		03/27/2025		1,685		(63)			(63)		1,622	1,622			
100203410	DURHAM	NC		03/27/2025		2,367		(62)			(62)		2,305	2,305			
100203411	CHARLOTTE	NC		03/27/2025		28,988		(1,000)			(1,000)		27,988	27,988			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203412	LAS VEGAS	NV		03/27/2025		2,456		(63)			(63)		2,393	2,393			
100203413	PROSPER	TX		03/27/2025		107,041		(2,722)			(2,722)		104,319	104,319			
100203414	DAWSONVILLE	GA		03/27/2025		119,749		(5,441)			(5,441)		114,308	114,308			
100203415	LATHROP	CA		03/27/2025		2,956		(98)			(98)		2,858	2,858			
100203416	COLLIERVILLE	TN		03/27/2025		6,185		(199)			(199)		5,986	5,986			
100203417	ANNA	TX		03/27/2025		4,432		(113)			(113)		4,319	4,319			
100203418	WADSWORTH	OH		03/27/2025		944		(31)			(31)		913	913			
100203419	PEACHTREE CORNERS	GA		03/27/2025		4,813		(152)			(152)		4,661	4,661			
100203420	LAS VEGAS	NV		03/27/2025		3,034		109			109		3,143	3,143			
100203421	SANFORD	FL		03/27/2025		1,978		(75)			(75)		1,903	1,903			
100203422	ACWORTH	GA		03/27/2025		1,443		(59)			(59)		1,384	1,384			
100203423	PRINCETON	TX		03/27/2025		3,381		(100)			(100)		3,281	3,281			
100203424	TUCSON	AZ		03/27/2025		2,238		(74)			(74)		2,164	2,164			
100203425	CHARLOTTE	NC		03/27/2025		2,117		72			72		2,189	2,189			
100203426	FREDERICKSBURG	TX		03/27/2025		3,060		135			135		3,195	3,195			
100203427	CLAYTON	NC		03/27/2025		2,148		(56)			(56)		2,092	2,092			
100203428	LEWES	DE		03/27/2025		3,054		(90)			(90)		2,964	2,964			
100203429	NIPOMO	CA		03/27/2025		3,989		(138)			(138)		3,851	3,851			
100203430	VIDA	OR		03/27/2025		5,988		(252)			(252)		5,736	5,736			
100203431	PROVIDENCE VILLAGE	TX		03/27/2025		1,954		72			72		2,026	2,026			
100203432	PROSPER	TX		03/27/2025		2,455		(95)			(95)		2,360	2,360			
100203433	CHARLOTTE	NC		03/27/2025		1,712		(64)			(64)		1,648	1,648			
100203434	FORT WORTH	TX		03/27/2025		6,285		323			323		6,608	6,608			
100203435	FORT WORTH	TX		03/27/2025		32,475		1,533			1,533		34,008	34,008			
100203436	SAN ANTONIO	TX		03/27/2025		2,608		(97)			(97)		2,511	2,511			
100203437	FULSHEAR	TX		03/27/2025		2,316		158			158		2,474	2,474			
100203438	CHRISTIANSBURG	VA		03/27/2025		1,838		(45)			(45)		1,793	1,793			
100203440	CUMMING	GA		03/27/2025		1,933		(40)			(40)		1,893	1,893			
100203441	KANSAS CITY	MO		03/27/2025		1,338		(45)			(45)		1,293	1,293			
100203442	SAINT AUGUSTINE	FL		03/27/2025		5,956		(139)			(139)		5,817	5,817			
100203443	MADISON	AL		03/27/2025		2,004		68			68		2,072	2,072			
100203444	GOODYEAR	AZ		03/27/2025		2,795		(95)			(95)		2,700	2,700			
100203445	OCALA	FL		03/27/2025		8,565		428			428		8,993	8,993			
100203446	LIBERTY HILL	TX		03/27/2025		116,030		(3,344)	22		(3,366)		112,664	112,566		(98)	(98)
100203447	OOLTEWAH	TN		03/27/2025		2,238		(63)			(63)		2,175	2,175			
100203448	PAGE	AZ		03/27/2025		7,196		(249)			(249)		6,947	6,947			
100203449	LEBANON	TN		03/27/2025		1,795		61			61		1,856	1,856			
100203451	LUBBOCK	TX		03/27/2025		1,537		(53)			(53)		1,484	1,484			
100203452	SHERRILLS FORD	NC		03/27/2025		2,149		74			74		2,223	2,223			
100203453	REDMOND	WA		03/27/2025		239,763		(6,207)			(6,207)		233,556	233,556			
100203454	COLUMBUS	OH		03/27/2025		1,505		(53)			(53)		1,452	1,452			
100203455	CHARLOTTE	NC		03/27/2025		2,169		(79)			(79)		2,090	2,090			
100203456	APEX	NC		03/27/2025		1,603		(66)			(66)		1,537	1,537			
100203457	WESTAMPTON	NJ		03/27/2025		278,645		(10,016)	341		(10,357)		268,288	267,903		(385)	(385)
100203459	INDEPENDENCE	KY		03/27/2025		1,740		(47)			(47)		1,693	1,693			
100203460	HENDERSON	NV		03/27/2025		1,486		(55)			(55)		1,431	1,431			
100203461	BELLINGHAM	WA		03/27/2025		3,887		(93)			(93)		3,794	3,794			
100203462	TOMS RIVER	NJ		03/27/2025		2,455		(111)			(111)		2,344	2,344			
100203463	PROVIDENCE VILLAGE	TX		03/27/2025		40,821		1,387			1,387		42,208	42,129		(79)	(79)
100203464	FUQUAY VARINA	NC		03/27/2025		2,250		86			86		2,336	2,336			
100203465	BREVARD	NC		03/27/2025		1,551		(56)			(56)		1,495	1,495			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203466	ELK GROVE	CA		03/26/2025		5,935		(219)			(219)		5,716	5,716			
100203467	OAK PARK	IL		03/26/2025		3,264		(112)			(112)		3,152	3,152			
100203469	LAKE WALES	FL		03/26/2025		1,814		(75)			(75)		1,739	1,739			
100203471	PHILADELPHIA	PA		03/26/2025		3,102		(104)			(104)		2,998	2,998			
100203472	RINCON	GA		03/26/2025		1,607		(55)			(55)		1,552	1,552			
100203473	DALLAS	TX		03/26/2025		2,489		(65)			(65)		2,424	2,424			
100203474	FORT WORTH	TX		03/26/2025		1,793		(38)			(38)		1,755	1,755			
100203475	N TOPSAIL BCH	NC		03/26/2025		2,244		(51)			(51)		2,193	2,193			
100203476	BOCA RATON	FL		03/26/2025		12,741		(519)			(519)		12,222	12,222			
100203477	MANTECA GREEN	CA		03/26/2025		6,400		3			3		6,403	6,403			
100203478	PHOENIX	AZ		03/26/2025		1,819		(30)			(30)		1,789	1,789			
100203479	FAIR LAWN	NJ		03/26/2025		2,678		(60)			(60)		2,618	2,618			
100203480	PASO ROBLES	CA		03/26/2025		3,551		(114)			(114)		3,437	3,437			
100203481	BRANFORD	CT		03/26/2025		3,079		(62)			(62)		3,017	3,017			
100203482	LAS VEGAS	NV		03/26/2025		2,619		(86)			(86)		2,533	2,533			
100203483	POCONO LAKE	PA		03/26/2025		1,488		(33)			(33)		1,455	1,455			
100203484	FLOWER MOUND	TX		03/26/2025		3,576		14			14		3,590	3,590			
100203485	MANTECA	CA		03/26/2025		3,599		(109)			(109)		3,490	3,490			
100203486	LAKE FOREST	IL		03/26/2025		2,261		(96)			(96)		2,165	2,165			
100203487	PHOENIX	AZ		03/26/2025		3,436		(101)			(101)		3,335	3,335			
100203488	HAZEL GREEN	AL		03/26/2025		2,089		(53)			(53)		2,036	2,036			
100203489	GREELEY	CO		03/26/2025		1,720		(38)			(38)		1,682	1,682			
100203491	BIRDSEYE	IN		03/26/2025		1,559		(43)			(43)		1,516	1,516			
100203492	ORANGE	CA		03/26/2025		5,337		(168)			(168)		5,169	5,169			
100203493	DENISON	TX		03/26/2025		2,396		9			9		2,405	2,405			
100203494	HERCULES	CA		03/26/2025		3,351		(73)			(73)		3,278	3,278			
100203495	MANCHESTER	NJ		03/26/2025		2,277		(80)			(80)		2,197	2,197			
100203497	KENNESAW	GA		03/26/2025		1,846		(55)			(55)		1,791	1,791			
100203498	GREAT FALLS	MT		03/26/2025		2,198		(57)			(57)		2,141	2,141			
100203499	FULLERTON	CA		03/26/2025		1,923		(59)			(59)		1,864	1,864			
100203501	ROSEVILLE	CA		03/26/2025		3,797		(71)			(71)		3,726	3,726			
100203502	MOUNT PLEASANT	SC		03/26/2025		1,825		(68)			(68)		1,757	1,757			
100203503	STAFFORD SPRINGS	CT		03/26/2025		1,788		29			29		1,817	1,817			
100203504	ATWATER	CA		03/26/2025		4,706		(91)			(91)		4,615	4,615			
100203505	PLAINFIELD	IL		03/26/2025		1,970		(63)			(63)		1,907	1,907			
100203506	MINERAL BLUFF	GA		03/26/2025		2,637		(33)			(33)		2,604	2,604			
100203507	PFLUGERVILLE	TX		03/26/2025		2,273		(98)			(98)		2,175	2,175			
100203508	EDMOND	OK		03/26/2025		1,813		6			6		1,819	1,819			
100203510	POOLER	GA		03/26/2025		2,392		(56)			(56)		2,336	2,336			
100203511	KENAI	AK		03/26/2025		8,722		(16)			(16)		8,706	8,706			
100203512	SPRING	TX		03/26/2025		2,555		(48)			(48)		2,507	2,507			
100203513	CHERRY HILL	NJ		03/26/2025		4,062		(67)			(67)		3,995	3,995			
100203514	KENAI	AK		03/26/2025		8,223		(15)			(15)		8,208	8,208			
100203515	SEVERN	MD		03/26/2025		2,506		(61)			(61)		2,445	2,445			
100203516	NORTHBOROUGH	MA		03/26/2025		2,489		(80)			(80)		2,409	2,409			
100203517	PALM HARBOR	FL		03/26/2025		3,462		(59)			(59)		3,403	3,403			
100203518	JEFFERSON	GA		03/26/2025		2,650		97			97		2,747	2,747			
100203519	ZEPHYRHILLS	FL		03/26/2025		2,660		157			157		2,817	2,817			
100203520	CHOWCHILLA	CA		03/26/2025		2,144		(43)			(43)		2,101	2,101			
100203521	LAKEWOOD RANCH	FL		03/26/2025		3,497		(54)			(54)		3,443	3,443			
100203522	ANTIOCH	CA		03/26/2025		3,702		(8)			(8)		3,694	3,694			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203523	ANNA	TX		03/26/2025		3,149		10			10		3,159	3,159			
100203524	SAN MARCOS	CA		03/26/2025		2,650		(79)			(79)		2,571	2,571			
100203525	BUFFALO GROVE	IL		03/26/2025		2,067		(41)			(41)		2,026	2,026			
100203528	BETHLEHEM	GA		03/26/2025		5,086		188			188		5,274	5,274			
100203529	NEPTUNE	NJ		03/26/2025		2,340		(54)			(54)		2,286	2,286			
100203530	SHAKOPEE	MN		03/26/2025		1,886		(10)			(10)		1,876	1,876			
100203531	LEHIGH ACRES	FL		03/26/2025		1,909		7			7		1,916	1,916			
100203532	ROBBINSVILLE	NJ		03/26/2025		1,821		(48)			(48)		1,773	1,773			
100203533	SAVANNAH	GA		03/26/2025		3,135		(53)			(53)		3,082	3,082			
100203534	FARMINGTON	MN		03/26/2025		2,037		34			34		2,071	2,071			
100203535	WOODBRIDGE	VA		03/26/2025		2,935		(53)			(53)		2,882	2,882			
100203536	BAKERSFIELD	CA		03/26/2025		2,868		(52)			(52)		2,816	2,816			
100203537	PLAINFIELD	IL		03/26/2025		2,104		(65)			(65)		2,039	2,039			
100203538	ONTARIO	CA		03/26/2025		4,622		174			174		4,796	4,796			
100203539	SUMMERVILLE	SC		03/26/2025		1,705		(16)			(16)		1,689	1,689			
100203540	BAKERSFIELD	CA		03/26/2025		2,946		(54)			(54)		2,892	2,892			
100203541	BAKERSFIELD	CA		03/26/2025		2,819		(44)			(44)		2,775	2,775			
100203542	CRISFIELD	MD		03/26/2025		1,448		(53)			(53)		1,395	1,395			
100203544	SPRINGFIELD	VA		03/26/2025		2,659		(49)			(49)		2,610	2,610			
100203545	SPOKANE	WA		03/26/2025		1,631		(50)			(50)		1,581	1,581			
100203546	FORNEY	TX		03/26/2025		1,834		(54)			(54)		1,780	1,780			
100203547	RUTLEDGE	PA		03/26/2025		2,761		(50)			(50)		2,711	2,711			
100203548	ALBUQUERQUE	NM		03/26/2025		2,834		(56)			(56)		2,778	2,778			
100203550	PALM BAY	FL		03/26/2025		2,113		(77)			(77)		2,036	2,036			
100203551	EL PASO	TX		03/26/2025		2,326		17			17		2,343	2,343			
100203552	WESLEY CHAPEL	FL		03/26/2025		3,164		(57)			(57)		3,107	3,107			
100203553	OGDEN	UT		03/26/2025		3,384		(55)			(55)		3,329	3,329			
100203554	COLUMBUS	OH		03/26/2025		2,479		(83)			(83)		2,396	2,396			
100203555	MONROE	WA		03/26/2025		4,030		(64)			(64)		3,966	3,966			
100203556	GREAT FALLS	MT		03/26/2025		2,640		51			51		2,691	2,691			
100203557	POOLER	GA		03/26/2025		1,604		(47)			(47)		1,557	1,557			
100203558	MODESTO	CA		03/26/2025		2,559		(40)			(40)		2,519	2,519			
100203559	SAN MARCOS	CA		03/26/2025		3,803		(66)			(66)		3,737	3,737			
100203560	MORRISTOWN	NJ		03/26/2025		3,972		(73)			(73)		3,899	3,899			
100203561	MISSOURI CITY	TX		03/26/2025		2,760		(17)			(17)		2,743	2,743			
100203562	CITRUS SPRINGS	FL		03/26/2025		2,097		52			52		2,149	2,149			
100203563	NAPERVILLE	IL		03/26/2025		2,305		(40)			(40)		2,265	2,265			
100203564	FOREST FALLS	CA		03/26/2025		1,825		(38)			(38)		1,787	1,787			
100203565	BOSTON	MA		03/26/2025		5,644		(42)			(42)		5,602	5,602			
100203566	FRESNO	CA		03/26/2025		2,633		(28)			(28)		2,605	2,605			
100203567	SALT LAKE CITY	UT		03/26/2025		2,830		(42)			(42)		2,788	2,788			
100203568	AUSTIN	TX		03/26/2025		2,337		(34)			(34)		2,303	2,303			
100203569	CHICAGO	IL		03/26/2025		2,000		(87)			(87)		1,913	1,913			
100203570	NASHVILLE	TN		03/26/2025		2,946		(48)			(48)		2,898	2,898			
100203571	OCALA	FL		03/26/2025		4,559		(69)			(69)		4,490	4,490			
100203572	HOFFMAN ESTATES	IL		03/26/2025		2,160		(32)			(32)		2,128	2,128			
100203573	MISSOURI CITY	TX		03/26/2025		1,979		(32)			(32)		1,947	1,947			
100203575	FORT WORTH	TX		03/26/2025		2,350		(29)			(29)		2,321	2,321			
100203576	FAIRFIELD	OH		03/26/2025		2,407		(63)			(63)		2,344	2,344			
100203578	CARY	IL		03/26/2025		1,714		(40)			(40)		1,674	1,674			
100203580	AURORA	IL		03/26/2025		1,685		(37)			(37)		1,648	1,648			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203581	BAKERSFIELD	CA		03/26/2025		3,457		(39)			(39)		3,418	3,418			
100203582	LAKE ARROWHEAD	CA		03/26/2025		1,671		(57)			(57)		1,614	1,614			
100203583	ARELY	AL		03/26/2025		4,443		(66)			(66)		4,377	4,377			
100203584	ALACHUA	FL		03/26/2025		2,611		67			67		2,678	2,678			
100203585	LATHROP	CA		03/26/2025		5,407		128			128		5,535	5,535			
100203586	PEA RIDGE	AR		03/26/2025		1,781		(47)			(47)		1,734	1,734			
100203587	OAK RIDGE	TN		03/26/2025		1,749		(19)			(19)		1,730	1,730			
100203588	LONG BEACH	CA		03/26/2025		7,849		(189)			(189)		7,660	7,660			
100203589	SNELLVILLE	GA		03/26/2025		1,742		(43)			(43)		1,699	1,699			
100203590	BRYAN	TX		03/26/2025		1,894		(28)			(28)		1,866	1,866			
100203591	MARIETTA	GA		03/26/2025		1,854		(60)			(60)		1,794	1,794			
100203592	NORTHFIELD	NJ		03/26/2025		4,299		(88)			(88)		4,211	4,211			
100203593	HARKER HEIGHTS	TX		03/26/2025		1,923		(44)			(44)		1,879	1,879			
100203594	DUBLIN	OH		03/26/2025		17,221		(552)			(552)		16,669	16,669			
100203595	TOBYHANNA	PA		03/26/2025		3,018		(61)			(61)		2,957	2,957			
100203596	SARATOGA SPRINGS	UT		03/26/2025		3,001		(44)			(44)		2,957	2,957			
100203597	SCOTCH PLAINS	NJ		03/26/2025		5,377		(104)			(104)		5,273	5,273			
100203598	TUSCALOOSE	AL		03/26/2025		6,657		(259)			(259)		6,398	6,398			
100203599	CEDAR PARK	TX		03/26/2025		2,676		(49)			(49)		2,627	2,627			
100203600	BEAUMONT	CA		03/26/2025		2,507		(69)			(69)		2,438	2,438			
100203601	COLUMBUS	OH		03/26/2025		15,797		(511)			(511)		15,286	15,286			
100203602	WILMINGTON	DE		03/26/2025		1,862		(15)			(15)		1,847	1,847			
100203603	BRECKSVILLE	OH		03/26/2025		3,760		(130)			(130)		3,630	3,630			
100203604	BENTONVILLE	AR		03/26/2025		140,835		(2,084)			(2,084)		138,751	138,751			
100203605	SANTA BARBARA	CA		03/26/2025		15,173		(215)			(215)		14,958	14,958			
100203606	DANBURY	CT		03/26/2025		2,272		(82)			(82)		2,190	2,190			
100203608	JACKSONVILLE	FL		03/26/2025		1,525		(66)			(66)		1,459	1,459			
100203609	HOLLYWOOD	FL		03/26/2025		4,226		(47)			(47)		4,179	4,179			
100203610	UNITED KINGDOM	GBR		03/27/2025		1,001							1,001	1,071	69		69
100203611	UNITED KINGDOM	GBR		03/27/2025		33							33	56	24		24
100203612	UNITED KINGDOM	GBR		03/27/2025		10							10	46	36		36
100203613	UNITED KINGDOM	GBR		03/27/2025		8							8	44	36		36
100203614	UNITED KINGDOM	GBR		03/27/2025		17							17	40	23		23
100203615	UNITED KINGDOM	GBR		03/27/2025										20	20		20
100203616	UNITED KINGDOM	GBR		03/27/2025										20	20		20
100203617	UNITED KINGDOM	GBR		03/27/2025		11							11	84	73		73
100203618	UNITED KINGDOM	GBR		03/27/2025		13							13	101	88		88
100203619	UNITED KINGDOM	GBR		03/27/2025		22,824							22,824	23,635	811		811
100203620	UNITED KINGDOM	GBR		03/27/2025										16	16		16
100203621	UNITED KINGDOM	GBR		03/27/2025		5							5	42	37		37
100203622	UNITED KINGDOM	GBR		03/27/2025										13	13		13
100203623	UNITED KINGDOM	GBR		03/27/2025		8							8	62	54		54
100203624	UNITED KINGDOM	GBR		03/27/2025		10							10	156	146		146
100203625	UNITED KINGDOM	GBR		03/27/2025										405	405		405
100203626	UNITED KINGDOM	GBR		03/27/2025		8							8	51	44		44
100203627	UNITED KINGDOM	GBR		03/27/2025		13							13	106	93		93
100203628	UNITED KINGDOM	GBR		03/27/2025		6							6	44	39		39
100203629	UNITED KINGDOM	GBR		03/27/2025		11							11	56	45		45
100203630	UNITED KINGDOM	GBR		03/27/2025		7							7	41	34		34
100203631	UNITED KINGDOM	GBR		03/27/2025		13							13	66	53		53
100203632	UNITED KINGDOM	GBR		03/27/2025		7							7	40	33		33

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203633	UNITED KINGDOM	GBR		03/27/2025		12							12	58	47		47
100203634	UNITED KINGDOM	GBR		03/27/2025		10							10	77	67		67
100203635	UNITED KINGDOM	GBR		03/27/2025		6							6	31	25		25
100203636	UNITED KINGDOM	GBR		03/27/2025		17							17	101	84		84
100203637	UNITED KINGDOM	GBR		03/27/2025		11							11	17	6		6
100203638	UNITED KINGDOM	GBR		03/27/2025		5							5	29	24		24
100203639	UNITED KINGDOM	GBR		03/27/2025		9							9	44	35		35
100203640	UNITED KINGDOM	GBR		03/27/2025		5							5	22	17		17
100203641	UNITED KINGDOM	GBR		03/27/2025		13							13	70	57		57
100203642	UNITED KINGDOM	GBR		03/27/2025		20							20	99	80		80
100203643	UNITED KINGDOM	GBR		03/27/2025		12							12	81	69		69
100203644	UNITED KINGDOM	GBR		03/27/2025		21							21	107	86		86
100203645	UNITED KINGDOM	GBR		03/27/2025		2,641							2,641	2,766	125		125
100203646	UNITED KINGDOM	GBR		03/27/2025		3							3	160	158		158
100203647	TULARE	CA		03/28/2025		1,671		(44)			(44)		1,627	1,627			
100203649	FORT WORTH	TX		03/28/2025		1,267		(12)			(12)		1,255	1,255			
100203651	S-GRAVENHAGE	NLD		03/26/2025										87	87		87
100203652	AMSTERDAM	NLD		03/26/2025										194	194		194
100203653	SCHIEDAM	NLD		03/26/2025										1,241	1,241		1,241
100203654	SCHIEDAM	NLD		03/26/2025		17,662							17,662	19,369	1,706		1,706
100203655	MAASBRACHT	NLD		03/26/2025										347	347		347
100203656	DEN HAAG	NLD		03/26/2025										144	144		144
100203657	S-GRAVENHAGE	NLD		03/26/2025		6,853							6,853	7,556	703		703
100203658	S-GRAVENHAGE	NLD		03/26/2025										29	29		29
100203659	AMSTERDAM	NLD		03/26/2025										240	240		240
100203660	S-GRAVENHAGE	NLD		03/26/2025										858	858		858
100203661	AMSTERDAM	NLD		03/26/2025										188	188		188
100203662	S-GRAVENHAGE	NLD		03/26/2025										282	282		282
100203663	ROZENBURG	NLD		03/26/2025										163	163		163
100203664	TILBURG	NLD		03/26/2025		6,816							6,816	7,439	623		623
100203665	TILBURG	NLD		03/26/2025										346	346		346
100203666	S-GRAVENHAGE	NLD		03/26/2025										1,200	1,200		1,200
100203667	SITTARD	NLD		03/26/2025										332	332		332
100203668	NIJMEGEN	NLD		03/26/2025										478	478		478
100203669	NIJMEGEN	NLD		03/26/2025										307	307		307
100203670	GRONINGEN	NLD		03/26/2025										239	239		239
100203671	DEVENTER	NLD		03/26/2025										156	156		156
100203672	ROERMOND	NLD		03/26/2025										391	391		391
100203673	DEN HAAG	NLD		03/26/2025										86	86		86
100203674	ROTTERDAM	NLD		03/26/2025										1,601	1,601		1,601
100203675	ROTTERDAM	NLD		03/26/2025		7,297							7,297	7,972	674		674
100203676	ZUTPHEN	NLD		03/26/2025										614	614		614
100203677	BRIELLE	NLD		03/26/2025										913	913		913
100203678	VLAARDINGEN	NLD		03/26/2025										1,087	1,087		1,087
100203679	ROTTERDAM	NLD		03/26/2025										418	418		418
100203680	SCHIEDAM	NLD		03/26/2025										372	372		372
100203681	OVERASSELT	NLD		03/26/2025										415	415		415
100203682	ALPHEN AAN DEN RIJN	NLD		03/26/2025										541	541		541
100203683	UTRECHT	NLD		03/26/2025										440	440		440
100203684	UTRECHT	NLD		03/26/2025		1,453							1,453	1,596	142		142
100203685	CULEMBORG	NLD		03/26/2025										559	559		559

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100203686	ZAANDAM	NLD		03/26/2025										165	165		165
100203687	AMERSFOORT	NLD		03/26/2025										396	396		396
100203688	GRONINGEN	NLD		03/26/2025										160	160		160
100203689	GRONINGEN	NLD		03/26/2025		314							314	344	30		30
100203690	UTRECHT	NLD		03/26/2025										699	699		699
100203691	UTRECHT	NLD		03/26/2025		2,284							2,284	2,513	229		229
100203692	GRONINGEN	NLD		03/26/2025										202	202		202
100203693	MIDDELBURG	NLD		03/26/2025										692	692		692
100203694	S-GRAVENHAGE	NLD		03/26/2025										1,097	1,097		1,097
100203695	S-GRAVENHAGE	NLD		03/26/2025										805	805		805
100203696	S-GRAVENHAGE	NLD		03/26/2025										163	163		163
100203697	AMSTERDAM	NLD		03/26/2025										509	509		509
100203698	AMSTERDAM	NLD		03/26/2025		1,663							1,663	1,830	166		166
100203699	ASSEN	NLD		03/26/2025										342	342		342
100203700	ASSEN	NLD		03/26/2025		1,605							1,605	1,752	148		148
100203701	ARNHEM	NLD		03/26/2025										598	598		598
100203702	SCHARNEGOUTUM	NLD		03/26/2025										347	347		347
100203703	DELFT	NLD		03/26/2025										4,136	4,136		4,136
100203704	S-GRAVENHAGE	NLD		03/26/2025		42,516							42,516	46,248	3,732		3,732
100203705	TILBURG	NLD		03/26/2025										246	246		246
100203706	TILBURG	NLD		03/26/2025										415	415		415
100203707	ARNHEM	NLD		03/26/2025										357	357		357
100203708	S-GRAVENHAGE	NLD		03/26/2025										390	390		390
100203709	S-GRAVENHAGE	NLD		03/26/2025		1,366							1,366	1,492	126		126
100203710	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025										467	467		467
100203711	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025		1,487							1,487	1,637	150		150
100203712	VLAARDINGEN	NLD		03/26/2025										327	327		327
100203713	AMSTELVEEN	NLD		03/26/2025										425	425		425
100203714	ROTTERDAM	NLD		03/26/2025										136	136		136
100203715	RIJSWIJK	NLD		03/26/2025										779	779		779
100203716	DELFT	NLD		03/26/2025										182	182		182
100203717	S-GRAVENHAGE	NLD		03/26/2025										101	101		101
100203718	BREDA	NLD		03/26/2025										427	427		427
100203719	ENSCHEDE	NLD		03/26/2025										22	22		22
100203720	ENSCHEDE	NLD		03/26/2025		2,298							2,298	2,509	211		211
100203721	ALKMAAR	NLD		03/26/2025										437	437		437
100203722	HAARLEM	NLD		03/26/2025										95	95		95
100203723	HAARLEM	NLD		03/26/2025		2,401							2,401	2,625	223		223
100203890	(GRANADA HILLS AREA) L	CA		03/28/2025		3,249		(105)			(105)		3,144	3,144			
100203891	HENDERSON	NV		03/28/2025		1,610		(77)			(77)		1,533	1,533			
100203892	BELTSVILLE	MD		03/28/2025		2,210		(71)			(71)		2,139	2,139			
100203893	FREDERICK	MD		03/28/2025		3,424		(139)			(139)		3,285	3,285			
100203894	NEW YORK	NY		03/28/2025		25,391		(954)			(954)		24,437	24,437			
100203895	GARDENA	CA		03/28/2025		13,444		(484)			(484)		12,960	12,960			
100203896	BOCA RATON	FL		03/28/2025		25,937		(848)			(848)		25,089	25,089			
100203897	VERO BEACH	FL		03/28/2025		1,706		(63)			(63)		1,643	1,643			
100203898	SMITHFIELD	UT		03/28/2025		1,881		(42)			(42)		1,839	1,839			
100203899	BROOKFIELD	CT		03/28/2025		3,370		(105)			(105)		3,265	3,265			
100203903	SHELTON	CT		03/28/2025		1,852		(80)			(80)		1,772	1,772			
100203904	FORT PIERCE	FL		03/28/2025		1,367		(43)			(43)		1,324	1,324			
100203905	LOS ANGELES	CA		03/28/2025		1,066		(47)			(47)		1,019	1,019			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203907	BUENA PARK	CA		03/28/2025		2,077		(99)			(99)		1,978	1,978			
100203908	MIDLOTHIAN	TX		03/28/2025		5,522		(172)			(172)		5,350	5,350			
100203910	DANBURY	CT		03/28/2025		2,609		(64)			(64)		2,545	2,545			
100203911	SAN FRANCISCO	CA		03/28/2025		5,600		(182)			(182)		5,418	5,418			
100203912	HESPERIA	CA		03/28/2025		2,081		(99)			(99)		1,982	1,982			
100203913	SEMINOLE	FL		03/28/2025		2,276		(108)			(108)		2,168	2,168			
100203914	PEACHTREE CITY	GA		03/28/2025		8,215		(154)			(154)		8,061	8,061			
100203915	DELANO	CA		03/28/2025		2,364		(113)			(113)		2,251	2,251			
100203916	MARATHON	FL		03/28/2025		4,282		(140)			(140)		4,142	4,142			
100203918	BIRMINGHAM	AL		03/28/2025		1,916		(45)			(45)		1,871	1,871			
100203919	DAVIE	FL		03/28/2025		6,128		(275)			(275)		5,853	5,853			
100203920	ORLANDO	FL		03/28/2025		210,251		(2,626)			(2,626)		207,625	207,625			
100203921	ROLLING HILLS ESTATES	CA		03/28/2025		23							23	23			
100203922	LOS ANGELES	CA		03/28/2025		5,053		(241)			(241)		4,812	4,812			
100203923	MIAMI	FL		03/28/2025		43,233		(2,021)			(2,021)		41,212	41,212			
100203924	MARATHON	FL		03/28/2025		3,764		(129)			(129)		3,635	3,635			
100203925	LA JOLLA	CA		03/28/2025		3,393		(72)			(72)		3,321	3,321			
100203926	MILFORD	MI		03/28/2025		40,984		139			139		41,123	41,123			
100203928	CATHEDRAL CITY	CA		03/28/2025		2,293		(38)			(38)		2,255	2,255			
100203929	NORTH RIDGEVILLE	OH		03/28/2025		11,107		(503)			(503)		10,604	10,604			
100203930	CUTLER BAY	FL		03/28/2025		2,475		(114)			(114)		2,361	2,361			
100203931	CORAL SPRINGS	FL		03/28/2025		3,354		(107)			(107)		3,247	3,247			
100203932	SEATTLE	WA		03/28/2025		3,653		(103)			(103)		3,550	3,550			
100203933	SHELTON	WA		03/28/2025		1,846		(88)			(88)		1,758	1,758			
100203934	ERIE	MI		03/28/2025		2,518		(70)			(70)		2,448	2,448			
100203935	TUCSON	AZ		03/28/2025		8,296		(221)			(221)		8,075	8,075			
100203936	CEDAR GROVE	NJ		03/28/2025		22,786		(581)			(581)		22,205	22,205			
100203937	MABANK	TX		03/28/2025		2,388		(114)			(114)		2,274	2,274			
100203938	MIAMI	FL		03/28/2025		27,264		(386)			(386)		26,878	26,878			
100203939	DENVER	CO		03/28/2025		2,433		(79)			(79)		2,354	2,354			
100203940	MIAMI LAKES	FL		03/28/2025		7,239		25			25		7,264	7,264			
100203941	HOMESTEAD	FL		03/28/2025		858		(12)			(12)		846	846			
100203942	PONDERAY	ID		03/28/2025		3,338		(125)			(125)		3,213	3,213			
100203943	AVENTURA	FL		03/28/2025		4,384		(203)			(203)		4,181	4,181			
100203944	HOMESTEAD	FL		03/28/2025		2,424		(72)			(72)		2,352	2,352			
100203945	MCDONOUGH	GA		03/28/2025		1,277		(59)			(59)		1,218	1,218			
100203946	LEHIGH ACRES	FL		03/28/2025		1,272		8			8		1,280	1,280			
100203947	DAVENPORT	FL		03/28/2025		2,573		(2)			(2)		2,571	2,571			
100203948	MAGNOLIA	TX		03/28/2025		1,569		(16)			(16)		1,553	1,553			
100203949	ARRINGTON	TN		03/28/2025		12,444		(208)			(208)		12,236	12,236			
100203950	ASHEVILLE	NC		03/28/2025		3,615		3			3		3,618	3,618			
100203952	TUCSON	AZ		03/28/2025		1,209		(30)			(30)		1,179	1,179			
100203954	ROSEVILLE	CA		03/28/2025		3,569		(82)			(82)		3,487	3,487			
100203956	CANYON LAKE	TX		03/28/2025		1,159		(55)			(55)		1,104	1,104			
100203958	TAMPA	FL		03/28/2025		1,345		(6)			(6)		1,339	1,339			
100203960	CYPRESS	TX		03/28/2025		2,401		(24)			(24)		2,377	2,377			
100203961	MOORE	SC		03/28/2025		1,227		7			7		1,234	1,234			
100203962	ST CHARLES	IL		03/28/2025		3,100		(123)			(123)		2,977	2,977			
100203963	PHOENIX	AZ		03/28/2025		6,855		2			2		6,857	6,857			
100203965	LOUISVILLE	KY		03/28/2025		2,294		(4)			(4)		2,290	2,290			
100203966	MIAMI	FL		03/28/2025		2,631		(118)			(118)		2,513	2,513			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203967	OMAHA	NE		03/28/2025		1,734		(14)			(14)		1,720	1,720			
100203968	GREENSBORO	NC		03/28/2025		2,885		(105)			(105)		2,780	2,780			
100203969	PARK CITY	UT		03/28/2025		4,976		(131)			(131)		4,845	4,845			
100203970	MISSION	TX		03/28/2025		1,066		(46)			(46)		1,020	1,020			
100203971	CITRUS SPGS	FL		03/28/2025		1,627		(33)			(33)		1,594	1,594			
100203972	LOS ANGELES	CA		03/28/2025		6,016		(103)			(103)		5,913	5,913			
100203973	FREDERICKSBURG	TX		03/28/2025		7,179		(162)			(162)		7,017	7,017			
100203974	SPARTANBURG	SC		03/28/2025		1,666		2			2		1,668	1,668			
100203975	LINDEN	NJ		03/28/2025		5,087		(228)			(228)		4,859	4,859			
100203976	EL MIRAGE	AZ		03/28/2025		2,838		(79)			(79)		2,759	2,759			
100203977	GRAND RAPIDS	MI		03/28/2025		2,405		(20)			(20)		2,385	2,385			
100203981	MCHENRY	IL		03/28/2025		1,046		(19)			(19)		1,027	1,027			
100203982	BELLA VISTA	AR		03/28/2025		1,105		(48)			(48)		1,057	1,057			
100203983	WEATHERFORD	TX		03/28/2025		4,290		(204)			(204)		4,086	4,086			
100203984	VALLEY VILLAGE	CA		03/28/2025		5,731		(190)			(190)		5,541	5,541			
100203985	JACKSONVILLE	FL		03/28/2025		2,592		(73)			(73)		2,519	2,519			
100203987	HOMELAND	CA		03/28/2025		3,418		(28)			(28)		3,390	3,390			
100203988	BEEVILLE	TX		03/28/2025		3,545		(135)			(135)		3,410	3,410			
100203989	LAS VEGAS	NV		03/28/2025		5,067		(236)			(236)		4,831	4,831			
100203990	MIDLOTHIAN	TX		03/28/2025		3,480		(48)			(48)		3,432	3,432			
100203991	KIHEI	HI		03/28/2025		14,385		146			146		14,531	14,531			
100203992	BAKER	LA		03/28/2025		871		(38)			(38)		833	833			
100203993	ALLEN	TX		03/28/2025		1,671		(55)			(55)		1,616	1,616			
100203994	SALEM	OR		03/28/2025		2,019		(48)			(48)		1,971	1,971			
100203995	GARDEN GROVE	CA		03/28/2025		6,814		(214)			(214)		6,600	6,600			
100203996	STATESVILLE	NC		03/28/2025		1,640		(49)			(49)		1,591	1,591			
100203997	UPPER DARBY	PA		03/28/2025		1,161		(39)			(39)		1,122	1,122			
100203999	MYRTLE BEACH	SC		03/28/2025		2,452		(106)			(106)		2,346	2,346			
100204001	PALM COAST	FL		03/28/2025		1,413		(67)			(67)		1,346	1,346			
100204002	ROYSE CITY	TX		03/28/2025		1,282		(57)			(57)		1,225	1,225			
100204004	NEW ORLEANS	LA		03/28/2025		1,679		(6)			(6)		1,673	1,673			
100204005	EL PASO	TX		03/28/2025		900		(38)			(38)		862	862			
100204006	PACIFIC BEACH	WA		03/28/2025		7,325		(328)			(328)		6,997	6,997			
100204007	ELLIJAY	GA		03/28/2025		10,174		(115)			(115)		10,059	10,059			
100204008	MARYVILLE	TN		03/28/2025		1,438		(5)			(5)		1,433	1,433			
100204009	SEATTLE	WA		03/28/2025		3,063		(102)			(102)		2,961	2,961			
100204010	GRAPEVINE	TX		03/28/2025		2,438		(116)			(116)		2,322	2,322			
100204011	MENIFEE	CA		03/28/2025		7,239		(220)			(220)		7,019	7,019			
100204012	OAKLAND	CA		03/28/2025		3,368		(157)			(157)		3,211	3,211			
100204013	FORT WAYNE	IN		03/28/2025		1,693		2			2		1,695	1,695			
100204014	PLEASANT VIEW	TN		03/28/2025		1,368		(65)			(65)		1,303	1,303			
100204015	RANCHO MIRAGE	CA		03/28/2025		5,194		(146)			(146)		5,048	5,048			
100204016	CRYSTAL BEACH	TX		03/28/2025		2,977		(48)			(48)		2,929	2,929			
100204017	EL PASO	TX		03/28/2025		880		(35)			(35)		845	845			
100204018	WILLIS	TX		03/28/2025		6,017		(219)			(219)		5,798	5,798			
100204020	RANCHO CORDOVA	CA		03/28/2025		3,700		(176)			(176)		3,524	3,524			
100204021	WILLIS	MI		03/28/2025		1,516		(44)			(44)		1,472	1,472			
100204022	YORBA LINDA	CA		03/28/2025		18,540		(778)			(778)		17,762	17,762			
100204024	HERMITAGE	TN		03/28/2025		100,644		2,139			2,139		102,783	102,783			
100204025	FORT WAYNE	IN		03/28/2025		697		(22)			(22)		675	675			
100204026	JONESBORO	GA		03/28/2025		1,379		(35)			(35)		1,344	1,344			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204027	VIDOR	TX		03/28/2025		655		(31)			(31)		624	624			
100204028	KAMAS	UT		03/28/2025		6,074		(157)			(157)		5,917	5,917			
100204029	BEACH HAVEN	NJ		03/28/2025		9,400		(224)			(224)		9,176	9,176			
100204030	PEORIA	AZ		03/28/2025		6,914		(126)			(126)		6,788	6,788			
100204031	VERO BEACH	FL		03/28/2025		6,728		(125)			(125)		6,603	6,603			
100204033	JACKSON	WY		03/28/2025		96,983		(1,586)	4		(1,590)		95,393	95,227		(166)	(166)
100204034	REDMOND	WA		03/28/2025		6,230		(130)			(130)		6,100	6,100			
100204035	LOMA LINDA	CA		03/28/2025		6,727		(72)			(72)		6,655	6,655			
100204036	LONG BEACH TOWNSHIP	NJ		03/28/2025		9,324		(67)			(67)		9,257	9,257			
100204037	BLOOMINGTON	CA		03/28/2025		2,375		(45)			(45)		2,330	2,330			
100204039	BOTHELL	WA		03/28/2025		4,733		(67)			(67)		4,666	4,666			
100204040	GASTONIA	NC		03/28/2025		1,205		(57)			(57)		1,148	1,148			
100204041	BURLINGTON	MA		03/28/2025		3,954		(95)			(95)		3,859	3,859			
100204042	FRESNO	CA		03/28/2025		2,019		(36)			(36)		1,983	1,983			
100204043	SCOTTSDALE	AZ		03/28/2025		2,252		(83)			(83)		2,169	2,169			
100204044	MIAMI SHORES	FL		03/28/2025		7,745		45			45		7,790	7,790			
100204045	LOS ANGELES	CA		03/28/2025		5,971		(106)			(106)		5,865	5,865			
100204046	MARSHALL	TX		03/28/2025		1,548		(74)			(74)		1,474	1,474			
100204047	DAVIE	FL		03/28/2025		8,346		17			17		8,363	8,363			
100204048	LOS ANGELES	CA		03/28/2025		8,102		(385)			(385)		7,717	7,717			
100204049	LAKE HAVASU CITY	AZ		03/28/2025		1,643		(61)			(61)		1,582	1,582			
100204050	HILLSIDE	NJ		03/28/2025		3,645		(93)			(93)		3,552	3,552			
100204051	CHARLOTTE	NC		03/28/2025		1,642		(51)			(51)		1,591	1,591			
100204052	GUTHRIE	OK		03/28/2025		1,682		(46)			(46)		1,636	1,636			
100204053	CLEVELAND	TN		03/28/2025		884		(42)			(42)		842	842			
100204054	LOS ANGELES	CA		03/28/2025		12,405		(509)			(509)		11,896	11,896			
100204055	LANCASTER	CA		03/28/2025		846		(40)			(40)		806	806			
100204056	SOUTH EL MONTE	CA		03/28/2025		3,774		(100)			(100)		3,674	3,674			
100204057	PUEBLO	CO		03/28/2025		1,100		(41)			(41)		1,059	1,059			
100204058	GAINESVILLE	VA		03/28/2025		2,227		(101)			(101)		2,126	2,126			
100204059	MOORESVILLE	NC		03/28/2025		10,749		(512)			(512)		10,237	10,237			
100204060	LOS ANGELES	CA		03/28/2025		4,963		(210)			(210)		4,753	4,753			
100204061	LOS ANGELES	CA		03/28/2025		17,020		(442)			(442)		16,578	16,578			
100204063	JIM THORPE	PA		03/28/2025		671		(26)			(26)		645	645			
100204064	CAPE CORAL	FL		03/28/2025		11,904		146			146		12,050	12,050			
100204065	DENVER	NC		03/28/2025		5,150		(104)			(104)		5,046	5,046			
100204066	SCOTTSDALE	AZ		03/28/2025		9,289		(315)			(315)		8,974	8,974			
100204067	CAPITOL HEIGHTS	MD		03/28/2025		1,403		(47)			(47)		1,356	1,356			
100204068	FRESNO	TX		03/28/2025		1,479		(56)			(56)		1,423	1,423			
100204069	DORAL	FL		03/28/2025		3,332		15			15		3,347	3,347			
100204070	LINDON	UT		03/28/2025		168,772		(4,362)			(4,362)		164,410	164,410			
100204071	NOVATO	CA		03/28/2025		7,855		(258)			(258)		7,597	7,597			
100204072	OCEANSIDE	CA		03/28/2025		2,912		(60)			(60)		2,852	2,852			
100204073	THORNTON	CO		03/28/2025		3,109		(154)			(154)		2,955	2,955			
100204074	CRESTLINE	CA		03/28/2025		4,436		(187)			(187)		4,249	4,249			
100204075	HOUSTON	TX		03/28/2025		5,051		(21)			(21)		5,030	5,030			
100204076	BIG BEAR CITY	CA		03/28/2025		2,166		(38)			(38)		2,128	2,128			
100204077	LA QUINTA	CA		03/28/2025		3,439		(164)			(164)		3,275	3,275			
100204078	BAKERSFIELD	CA		03/28/2025		1,619		(77)			(77)		1,542	1,542			
100204080	WEST HILLS	CA		03/28/2025		6,427		(58)			(58)		6,369	6,369			
100204081	DAVENPORT	FL		03/28/2025		1,864		(85)			(85)		1,779	1,779			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204082	CYPRESS	TX		03/28/2025		1,131		(61)			(61)		1,070	1,070			
100204083	BLACKLICK	OH		03/28/2025		2,987		(142)			(142)		2,845	2,845			
100204084	LA QUINTA	CA		03/28/2025		2,485		(118)			(118)		2,367	2,367			
100204085	PORTERVILLE	CA		03/28/2025		1,214		(58)			(58)		1,156	1,156			
100204086	SAN JACINTO	CA		03/28/2025		2,230		(75)			(75)		2,155	2,155			
100204087	MCLENDON-CHISHOLM	TX		03/28/2025		101,729		(322)			(322)		101,407	101,407			
100204088	FULTON	MD		03/28/2025		1,823		(54)			(54)		1,769	1,769			
100204089	LOS ANGELES	CA		03/28/2025		11,508		(379)			(379)		11,129	11,129			
100204090	FONTANA	CA		03/28/2025		2,371		(85)			(85)		2,286	2,286			
100204091	TEMPLE CITY	CA		03/28/2025		45,404		(1,563)			(1,563)		43,841	43,841			
100204092	HESPERIA	CA		03/28/2025		5,635		(201)			(201)		5,434	5,434			
100204093	TUCSON	AZ		03/28/2025		1,199		(19)			(19)		1,180	1,180			
100204094	NORTH HOLLYWOOD	CA		03/28/2025		7,201		(229)			(229)		6,972	6,972			
100204096	LONG BEACH	CA		03/28/2025		3,904		(114)			(114)		3,790	3,790			
100204099	BRADENTON	FL		03/28/2025		1,522		(42)			(42)		1,480	1,480			
100204100	BOYNTON BEACH	FL		03/28/2025		1,164		(26)			(26)		1,138	1,138			
100204101	FORT WORTH	TX		03/28/2025		879		(5)			(5)		874	874			
100204102	LOS ANGELES	CA		03/28/2025		3,435		(137)			(137)		3,298	3,298			
100204103	FORT WORTH	TX		03/28/2025		913		2			2		915	915			
100204105	CHANDLER	AZ		03/28/2025		1,219		(45)			(45)		1,174	1,174			
100204109	HOMESTEAD	FL		03/28/2025		1,757		(12)			(12)		1,745	1,745			
100204110	CAPE CORAL	FL		03/28/2025		2,383		(44)			(44)		2,339	2,339			
100204111	POCATELLO	ID		03/28/2025		2,589		(42)			(42)		2,547	2,547			
100204113	SHELBY TOWNSHIP	MI		03/28/2025		1,358		(58)			(58)		1,300	1,300			
100204115	LINTHICUM HEIGHTS	MD		03/28/2025		1,855		34			34		1,889	1,889			
100204118	SPARTANBURG	SC		03/28/2025		746		(36)			(36)		710	710			
100204120	NORWOOD	OH		03/28/2025		1,774		(17)			(17)		1,757	1,757			
100204124	CONROE	TX		03/28/2025		1,425		(19)			(19)		1,406	1,406			
100204125	HAINES CITY	FL		03/28/2025		1,033		(49)			(49)		984	984			
100204126	LAS VEGAS	NV		03/28/2025		1,573		(75)			(75)		1,498	1,498			
100204127	HAINES CITY	FL		03/28/2025		561		(27)			(27)		534	534			
100204129	CALABASAS	CA		03/28/2025		4,092		(37)			(37)		4,055	4,055			
100204130	FORT WORTH	TX		03/28/2025		1,451		(38)			(38)		1,413	1,413			
100204133	BELLFLOWER	CA		03/28/2025		6,363		(104)			(104)		6,259	6,259			
100204135	LA VERNE	CA		03/28/2025		4,835		(35)			(35)		4,800	4,800			
100204136	BENTON	AR		03/28/2025		1,026		10			10		1,036	1,036			
100204138	LONG BEACH	CA		03/28/2025		2,183		(24)			(24)		2,159	2,159			
100204139	LAUREL	MD		03/28/2025		2,503		(24)			(24)		2,479	2,479			
100204140	URBANA	OH		03/28/2025		994		(45)			(45)		949	949			
100204141	LINCOLN	AL		03/28/2025		950		6			6		956	956			
100204143	LAS VEGAS	NV		03/28/2025		2,901		(101)			(101)		2,800	2,800			
100204144	NORWOOD	OH		03/28/2025		1,683		(19)			(19)		1,664	1,664			
100204145	CANTON	OH		03/28/2025		541		(27)			(27)		514	514			
100204146	BALTIMORE	MD		03/28/2025		2,123		(46)			(46)		2,077	2,077			
100204147	VAL VERDE	CA		03/28/2025		1,996		(95)			(95)		1,901	1,901			
100204148	MANASSAS	VA		03/28/2025		1,795		(62)			(62)		1,733	1,733			
100204149	CLOVIS	CA		03/28/2025		2,402		(17)			(17)		2,385	2,385			
100204150	HAINES CITY	FL		03/28/2025		864		(41)			(41)		823	823			
100204153	EL MONTE	CA		03/28/2025		3,177		(91)			(91)		3,086	3,086			
100204154	SANTA ANA	CA		03/28/2025		2,113		(101)			(101)		2,012	2,012			
100204155	AURORA	IL		03/28/2025		1,315		(40)			(40)		1,275	1,275			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204156	KATY	TX		03/28/2025		32,454		(234)			(234)		32,220	32,220			
100204158	LONG BEACH	CA		03/28/2025		3,514		(115)			(115)		3,399	3,399			
100204159	SAN ANTONIO	TX		03/28/2025		1,081		(16)			(16)		1,065	1,065			
100204407	CHICAGO	IL		04/01/2025		1,311		(34)			(34)		1,277	1,277			
100204408	BIRMINGHAM	AL		04/01/2025		498		(7)			(7)		491	491			
100204409	BADIN	NC		04/01/2025		602		(18)			(18)		584	584			
100204410	LEXINGTON	NC		04/01/2025		403		(12)			(12)		391	391			
100204412	CLEVELAND	OH		04/01/2025		547		(10)			(10)		537	537			
100204414	CLEVELAND	OH		04/01/2025		691		(17)			(17)		674	674			
100204416	ST. LOUIS	MO		04/01/2025		526		(18)			(18)		508	508			
100204418	DETROIT	MI		04/01/2025		506		(18)			(18)		488	488			
100204420	TRENTON	NJ		04/01/2025		1,005		(26)			(26)		979	979			
100204422	SALISBURY MILLS	NY		04/01/2025		1,731		(43)			(43)		1,688	1,688			
100204424	INDIANAPOLIS	IN		04/01/2025		564		(20)			(20)		544	544			
100204425	HOPKINS	SC		04/01/2025		327		(9)			(9)		318	318			
100204426	ESPAOLA	NM		04/01/2025		825		(13)			(13)		812	812			
100204427	DETROIT	MI		04/01/2025		493		(17)			(17)		476	476			
100204429	SOUTHFIELDS	NY		04/01/2025		692		(24)			(24)		668	668			
100204430	KANSAS CITY	KS		04/01/2025		722		(19)			(19)		703	703			
100204432	CLEVELAND	OH		04/01/2025		593		(16)			(16)		577	577			
100204434	FORT LAUDERDALE	FL		04/01/2025		2,119		(77)			(77)		2,042	2,042			
100204436	BUFFALO	NY		04/01/2025		567		(11)			(11)		556	556			
100204437	OLNEY	IL		04/01/2025		357		(12)			(12)		345	345			
100204438	RANCHO CUCAMONGA	CA		04/03/2025		6,055		(84)			(84)		5,971	5,971			
100204440	SUITLAND	MD		04/03/2025		1,351		(17)			(17)		1,334	1,334			
100204441	HOLLISTER	CA		04/03/2025		2,303		(108)			(108)		2,195	2,195			
100204442	CHINO HILLS	CA		04/03/2025		3,640		(134)			(134)		3,506	3,506			
100204443	LOS ANGELES	CA		04/03/2025		2,191		(54)			(54)		2,137	2,137			
100204444	GILROY	CA		04/03/2025		5,455		(119)			(119)		5,336	5,336			
100204445	CORONA	CA		04/03/2025		7,373		(91)			(91)		7,282	7,282			
100204447	SAGLE	ID		04/03/2025		4,225		(151)			(151)		4,074	4,074			
100204448	CARSON	CA		04/03/2025		4,186		(140)			(140)		4,046	4,046			
100204450	ZEBULON	NC		04/03/2025		1,288		(8)			(8)		1,280	1,280			
100204451	ZEBULON	NC		04/03/2025		1,288		(8)			(8)		1,280	1,280			
100204452	ZEBULON	NC		04/03/2025		1,288		(8)			(8)		1,280	1,280			
100204454	ABERDEEN	MD		04/03/2025		1,116		5			5		1,121	1,121			
100204455	OXNARD	CA		04/03/2025		7,978		(354)			(354)		7,624	7,624			
100204456	SHENANDOAH	VA		04/03/2025		1,553		(37)			(37)		1,516	1,516			
100204457	CHEVERLY	MD		04/03/2025		2,208		(9)			(9)		2,199	2,199			
100204458	WESTLAKE VILLAGE	CA		04/03/2025		15							15	15			
100204459	MIDWAY	UT		04/03/2025		3,097		36			36		3,133	3,133			
100204460	OPA LOCKA	FL		04/03/2025		2,019		(89)			(89)		1,930	1,930			
100204463	CLERMONT	FL		04/04/2025		2,309		(48)			(48)		2,261	2,261			
100204464	BROKEN BOW	OK		04/04/2025		4,575		(122)			(122)		4,453	4,453			
100204465	LONG BRANCH	NJ		04/04/2025		1,440		(46)			(46)		1,394	1,394			
100204467	TOLLESON	AZ		04/04/2025		2,130		(47)			(47)		2,083	2,083			
100204468	SALEM	OR		04/04/2025		9,013		(157)			(157)		8,856	8,856			
100204469	MARLBORO	NJ		04/04/2025		6,363		(125)			(125)		6,238	6,238			
100204470	WASCO	CA		04/04/2025		5,549		(125)			(125)		5,424	5,424			
100204471	COALVILLE	UT		04/04/2025		9,483		(313)			(313)		9,170	9,170			
100204472	MEMPHIS	TN		04/04/2025		1,404		71			71		1,475	1,475			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204474	NEW ORLEANS	LA		04/04/2025		4,579		(86)			(86)		4,493	4,493			
100204475	LANEXA	VA		04/04/2025		4,552		(128)			(128)		4,424	4,424			
100204476	ALLENTOWN	PA		04/04/2025		5,262		(103)			(103)		5,159	5,159			
100204477	ALLENTOWN	PA		04/04/2025		5,262		(103)			(103)		5,159	5,159			
100204478	BEALS	ME		04/04/2025		1,940		(67)			(67)		1,873	1,873			
100204479	YORKVILLE	IL		04/04/2025		1,355		(34)			(34)		1,321	1,321			
100204480	OCALA	FL		04/04/2025		1,592		(30)			(30)		1,562	1,562			
100204481	LITHIA SPRINGS	GA		04/04/2025		3,537		(90)			(90)		3,447	3,447			
100204482	CLIFTON HEIGHTS	PA		04/04/2025		2,495		(36)			(36)		2,459	2,459			
100204483	PITTSBURGH	PA		04/04/2025		718		(20)			(20)		698	698			
100204485	PHILADELPHIA	PA		04/04/2025		749		(26)			(26)		723	723			
100204486	GENEVA	NY		04/04/2025		1,290		(69)			(69)		1,221	1,221			
100204487	AUSTIN	TX		04/04/2025		1,297		(53)			(53)		1,244	1,244			
100204488	HAYWARD	CA		04/04/2025		4,354		(134)			(134)		4,220	4,220			
100204489	MILLVILLE	NJ		04/04/2025		2,428		(109)			(109)		2,319	2,319			
100204490	STUART	FL		04/04/2025		2,071		(95)			(95)		1,976	1,976			
100204491	MEMPHIS	TN		04/04/2025		720		(22)			(22)		698	698			
100204492	RIVERVIEW	FL		04/04/2025		3,135		171			171		3,306	3,306			
100204493	PERTH AMBOY	NJ		04/04/2025		2,640		(70)			(70)		2,570	2,570			
100204494	PORT RICHEY	FL		04/04/2025		2,919		(110)			(110)		2,809	2,809			
100204495	JERSEY CITY	NJ		04/04/2025		1,112		(39)			(39)		1,073	1,073			
100204496	BUFFALO	NY		04/04/2025		2,329		(94)			(94)		2,235	2,235			
100204498	CHALMETTE	LA		04/04/2025		1,197		(47)			(47)		1,150	1,150			
100204500	YUMA	AZ		04/04/2025		2,304		(84)			(84)		2,220	2,220			
100204501	ROCHESTER	NY		04/04/2025		1,045		(38)			(38)		1,007	1,007			
100204502	DEERFIELD BEACH	FL		04/04/2025		2,876		(118)			(118)		2,758	2,758			
100204503	YUMA	AZ		04/04/2025		718		(28)			(28)		690	690			
100204504	YORKVILLE	IL		04/04/2025		5,413		(182)			(182)		5,231	5,231			
100204505	LUPTON	MI		04/04/2025		1,133		(32)			(32)		1,101	1,101			
100204506	LEHIGH ACRES	FL		04/04/2025		1,913		(80)			(80)		1,833	1,833			
100204507	KINGSTON	OK		04/04/2025		1,310		(48)			(48)		1,262	1,262			
100204508	VERO BEACH	FL		04/04/2025		2,729		(100)			(100)		2,629	2,629			
100204509	RINGWOOD	NJ		04/04/2025		1,426		(18)			(18)		1,408	1,408			
100204511	MANDEVILLE	LA		04/04/2025		1,551		(74)			(74)		1,477	1,477			
100204512	SPRING	TX		04/04/2025		1,031		(43)			(43)		988	988			
100204513	CINCINNATI	OH		04/04/2025		872		(22)			(22)		850	850			
100204514	CAPE CANAVERAL	FL		04/04/2025		1,543		(54)			(54)		1,489	1,489			
100204515	RAVENNA	OH		04/04/2025		3,520		(137)			(137)		3,383	3,383			
100204516	PORT ANGELES	WA		04/04/2025		2,188		(64)			(64)		2,124	2,124			
100204517	BOISE	ID		04/04/2025		3,031		(37)			(37)		2,994	2,994			
100204518	SEATTLE	WA		04/04/2025		4,812		(198)			(198)		4,614	4,614			
100204519	PINE	AZ		04/04/2025		2,102		(131)			(131)		1,971	1,971			
100204521	CLARK	NJ		04/04/2025		7,749		(269)			(269)		7,480	7,480			
100204522	SAN ANTONIO	TX		04/04/2025		3,336		(98)			(98)		3,238	3,238			
100204523	ROSEMOUNT	MN		04/04/2025		1,699		(30)			(30)		1,669	1,669			
100204526	ELMENDORF	TX		04/04/2025		956		(24)			(24)		932	932			
100204527	SUMTER	SC		04/04/2025		1,363		(61)			(61)		1,302	1,302			
100204528	NEWBURGH	NY		04/04/2025		1,734		(68)			(68)		1,666	1,666			
100204529	SHAKER HEIGHTS	OH		04/04/2025		890		(35)			(35)		855	855			
100204530	DOVER	PA		04/04/2025		3,702		(154)			(154)		3,548	3,548			
100204531	NAPERVILLE	IL		04/04/2025		3,342		(123)			(123)		3,219	3,219			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204533	EDGEWATER	NJ		04/04/2025		2,552		(78)			(78)		2,474	2,474			
100204534	N LAS VEGAS	NV		04/04/2025		1,695		(53)			(53)		1,642	1,642			
100204535	VENTNOR CITY	NJ		04/04/2025		2,472		(73)			(73)		2,399	2,399			
100204536	SAN MARCOS	CA		04/04/2025		1,832		(58)			(58)		1,774	1,774			
100204537	LAS VEGAS	NV		04/04/2025		1,579		(59)			(59)		1,520	1,520			
100204538	LAS VEGAS	NV		04/04/2025		1,924		(58)			(58)		1,866	1,866			
100204539	DES PLAINES	IL		04/04/2025		1,625		(37)			(37)		1,588	1,588			
100204540	ATHENS	OH		04/04/2025		1,119		(40)			(40)		1,079	1,079			
100204541	BIG BEAR LAKE	CA		04/04/2025		1,496		(65)			(65)		1,431	1,431			
100204542	LANSING	IL		04/04/2025		820		(15)			(15)		805	805			
100204543	MEMPHIS	TN		04/04/2025		1,174		50			50		1,224	1,224			
100204544	MORA	MN		04/04/2025		761		(24)			(24)		737	737			
100204545	ROUND LAKE BEACH	IL		04/04/2025		946		(27)			(27)		919	919			
100204546	TUCSON	AZ		04/04/2025		2,967		(94)			(94)		2,873	2,873			
100204547	YORK	PA		04/04/2025		1,400		(33)			(33)		1,367	1,367			
100204548	CORDOVA	TN		04/04/2025		1,428		29			29		1,457	1,457			
100204549	MADISON	TN		04/04/2025		1,990		(63)			(63)		1,927	1,927			
100204550	BREWTON	AL		04/04/2025		845		(24)			(24)		821	821			
100204551	HENDERSON	NV		04/04/2025		159,075		(5,323)			(5,323)		153,752	153,752			
100204552	RIVERSIDE	CA		04/04/2025		3,399		(89)			(89)		3,310	3,310			
100204553	MURRIETA	CA		04/04/2025		1,741		(54)			(54)		1,687	1,687			
100204554	MEMPHIS	TN		04/04/2025		866		11			11		877	877			
100204555	ROUND LAKE BEACH	IL		04/04/2025		1,016		(35)			(35)		981	981			
100204556	LUDLOW	KY		04/04/2025		1,604		(43)			(43)		1,561	1,561			
100204557	LAKEWOOD	OH		04/04/2025		1,684		(56)			(56)		1,628	1,628			
100204559	BROOKVILLE	OH		04/04/2025		15,394		(588)			(588)		14,806	14,806			
100204560	GREENVILLE	TX		04/04/2025		986		(35)			(35)		951	951			
100204561	BALA CYNWYD	PA		04/04/2025		1,437		(50)			(50)		1,387	1,387			
100204563	COLUMBUS	OH		04/04/2025		1,108		(43)			(43)		1,065	1,065			
100204564	EASTON	PA		04/04/2025		36,658		(1,192)			(1,192)		35,466	35,466			
100204565	WEST NEW YORK	NJ		04/04/2025		460,962		(15,420)			(15,420)		445,542	445,542			
100204566	COLUMBUS	OH		04/04/2025		2,389		(121)			(121)		2,268	2,268			
100204567	CLEVELAND	OH		04/04/2025		1,378		(16)			(16)		1,362	1,362			
100204568	NORTH OLMSTED	OH		04/04/2025		1,006		(42)			(42)		964	964			
100204569	PITTSBURGH	PA		04/04/2025		1,061		(35)			(35)		1,026	1,026			
100204570	POTTSTOWN	PA		04/04/2025		993		(28)			(28)		965	965			
100204571	WEXFORD	PA		04/04/2025		1,677		(41)			(41)		1,636	1,636			
100204572	WARRINGTON	PA		04/04/2025		1,044		(35)			(35)		1,009	1,009			
100204573	CROSS JUNCTION	VA		04/04/2025		1,993		(73)			(73)		1,920	1,920			
100204575	MEMPHIS	TN		04/04/2025		1,806		75			75		1,881	1,881			
100204576	FAIRFAX	VA		04/04/2025		1,132		(35)			(35)		1,097	1,097			
100204577	SAINT LOUIS	MO		04/04/2025		1,193		47			47		1,240	1,240			
100204578	MEMPHIS	TN		04/04/2025		1,105		47			47		1,152	1,152			
100204579	JACKSONVILLE	AR		04/04/2025		870		(24)			(24)		846	846			
100204580	WINCHESTER	TN		04/04/2025		2,370		(74)			(74)		2,296	2,296			
100204581	BALTIMORE	MD		04/04/2025		2,091		(55)			(55)		2,036	2,036			
100204582	NORTH LITTLE ROCK	AR		04/04/2025		1,545		61			61		1,606	1,606			
100204583	MEMPHIS	TN		04/04/2025		1,381		60			60		1,441	1,441			
100204584	MEMPHIS	TN		04/04/2025		1,352		56			56		1,408	1,408			
100204585	NORTH LITTLE ROCK	AR		04/04/2025		1,428		29			29		1,457	1,457			
100204586	JACKSONVILLE	AR		04/04/2025		1,033		40			40		1,073	1,073			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204587	OKLAHOMA CITY	OK		04/04/2025		1,705		77			77		1,782	1,782			
100204588	CHICAGO	IL		04/04/2025		1,462		(54)			(54)		1,408	1,408			
100204589	MEMPHIS	TN		04/04/2025		2,027		39			39		2,066	2,066			
100204590	MILLINGTON	TN		04/04/2025		1,282		26			26		1,308	1,308			
100204591	CHICAGO	IL		04/04/2025		2,456		(89)			(89)		2,367	2,367			
100204592	LITTLE ROCK	AR		04/04/2025		2,272		49			49		2,321	2,321			
100204593	FENNVILLE	MI		04/04/2025		1,630		(58)			(58)		1,572	1,572			
100204594	MEMPHIS	TN		04/04/2025		731		(8)			(8)		723	723			
100204595	MEMPHIS	TN		04/04/2025		1,282		26			26		1,308	1,308			
100204597	WARD	AR		04/04/2025		1,417		27			27		1,444	1,444			
100204598	ROUND LAKE BEACH	IL		04/04/2025		1,286		(30)			(30)		1,256	1,256			
100204600	FOX LAKE	IL		04/04/2025		1,259		(50)			(50)		1,209	1,209			
100204601	ROUND LAKE	IL		04/04/2025		964		(38)			(38)		926	926			
100204602	WARD	AR		04/04/2025		1,392		39			39		1,431	1,431			
100204603	CHICAGO	IL		04/04/2025		1,343		(68)			(68)		1,275	1,275			
100204604	DALY CITY	CA		04/04/2025		1,589		(69)			(69)		1,520	1,520			
100204605	CONCORD	CA		04/04/2025		4,373		(140)			(140)		4,233	4,233			
100204607	HUGO	MN		04/04/2025		2,204		43			43		2,247	2,247			
100204608	PEARLAND	TX		04/04/2025		10,623		(402)			(402)		10,221	10,221			
100204609	MULLICA HILL	NJ		04/04/2025		14,898		(383)			(383)		14,515	14,515			
100204610	WEST ORANGE	NJ		04/04/2025		1,664		(60)			(60)		1,604	1,604			
100204611	MONTAGUE	NJ		04/04/2025		1,490		(38)			(38)		1,452	1,452			
100204612	LEDGEWOOD	NJ		04/04/2025		1,944		(32)			(32)		1,912	1,912			
100204613	RALEIGH	NC		04/04/2025		83,014		(2,298)			(2,298)		80,716	80,716			
100204614	EULESS	TX		04/04/2025		2,683		(80)			(80)		2,603	2,603			
100204615	ROWLETT	TX		04/04/2025		1,279		(43)			(43)		1,236	1,236			
100204616	TYLER	TX		04/04/2025		697		(27)			(27)		670	670			
100204617	DURHAM	NC		04/04/2025		1,494		(60)			(60)		1,434	1,434			
100204618	WEST READING	PA		04/04/2025		1,138		(42)			(42)		1,096	1,096			
100204619	PHILADELPHIA	PA		04/04/2025		640		(18)			(18)		622	622			
100204620	NORTH LAS VEGAS	NV		04/04/2025		897		(45)			(45)		852	852			
100204621	ALEXANDRIA	VA		04/04/2025		2,996		(68)			(68)		2,928	2,928			
100204622	TEMPE	AZ		04/04/2025		3,785		(167)			(167)		3,618	3,618			
100204623	SAVANNAH	GA		04/04/2025		1,404		(54)			(54)		1,350	1,350			
100204624	CAMDEN	NJ		04/04/2025		3,524		(110)			(110)		3,414	3,414			
100204626	RIVIERA BEACH	FL		04/04/2025		9,058		(137)			(137)		8,921	8,921			
100204627	FORT LAUDERDALE	FL		04/04/2025		656		(34)			(34)		622	622			
100204628	ALTURAS	CA		04/04/2025		957		(32)			(32)		925	925			
100204629	DURHAM	NC		04/04/2025		1,297		(41)			(41)		1,256	1,256			
100204630	AIKEN	SC		04/04/2025		1,839		(69)			(69)		1,770	1,770			
100204631	NAPLES	FL		04/04/2025		2,597		(30)			(30)		2,567	2,567			
100204632	WINDSOR	CA		04/04/2025		6,041		(228)			(228)		5,813	5,813			
100204634	CHARLOTTE	NC		04/04/2025		4,145		(171)			(171)		3,974	3,974			
100204635	NAPLES	FL		04/04/2025		1,856		(23)			(23)		1,833	1,833			
100204636	SCOTTSDALE	AZ		04/04/2025		12,504		(397)			(397)		12,107	12,107			
100204637	BOCA RATON	FL		04/04/2025		2,399		(95)			(95)		2,304	2,304			
100204638	PHOENIX	AZ		04/04/2025		2,264		(51)			(51)		2,213	2,213			
100204639	HUGO	MN		04/04/2025		891		(26)			(26)		865	865			
100204640	FLORENCE	AZ		04/04/2025		1,605		(54)			(54)		1,551	1,551			
100204641	PHOENIX	AZ		04/04/2025		1,559		(57)			(57)		1,502	1,502			
100204642	MONTGOMERY	AL		04/04/2025		814		(31)			(31)		783	783			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204643	PHOENIX	AZ		04/04/2025		5,797		(171)			(171)		5,626	5,626			
100204645	VAIL	AZ		04/04/2025		1,546		(44)			(44)		1,502	1,502			
100204646	SEFFNER	FL		04/04/2025		1,372		(49)			(49)		1,323	1,323			
100204647	ROCHESTER	NH		04/04/2025		3,195		(132)			(132)		3,063	3,063			
100204648	GLENDALE	AZ		04/04/2025		2,683		(61)			(61)		2,622	2,622			
100204649	BROCKTON	MA		04/04/2025		2,899		(100)			(100)		2,799	2,799			
100204650	GLOUCESTER	MA		04/04/2025		2,136		(61)			(61)		2,075	2,075			
100204651	WAKEFIELD	MA		04/04/2025		4,605		(87)			(87)		4,518	4,518			
100204653	TUCSON	AZ		04/04/2025		753		(29)			(29)		724	724			
100204655	YUMA	AZ		04/04/2025		1,746		(48)			(48)		1,698	1,698			
100204656	TUCSON	AZ		04/04/2025		1,455		(38)			(38)		1,417	1,417			
100204657	SPRINGFIELD	MA		04/04/2025		1,155		(37)			(37)		1,118	1,118			
100204658	BOSTON	MA		04/04/2025		2,169		(4)			(4)		2,165	2,165			
100204659	EVERETT	MA		04/04/2025		1,226		(44)			(44)		1,182	1,182			
100204660	DORCHESTER	MA		04/04/2025		3,567		(57)			(57)		3,510	3,510			
100204661	SEATTLE	WA		04/04/2025		3,842		(154)			(154)		3,688	3,688			
100204662	HILLSBORO	OR		04/04/2025		1,585		(62)			(62)		1,523	1,523			
100204663	HOT SPRINGS NATIONAL P	AR		04/04/2025		1,569		(27)			(27)		1,542	1,542			
100204664	GUNNISON	CO		04/04/2025		2,587		(5)			(5)		2,582	2,582			
100204665	MOLALLA	OR		04/04/2025		1,705		(67)			(67)		1,638	1,638			
100204666	DERRY	NH		04/04/2025		1,577		(29)			(29)		1,548	1,548			
100204667	YAKIMA	WA		04/04/2025		2,525		(76)			(76)		2,449	2,449			
100204668	WOODBRIDGE	VA		04/04/2025		1,495		(55)			(55)		1,440	1,440			
100204669	TACOMA	WA		04/04/2025		1,040		(34)			(34)		1,006	1,006			
100204670	HARRISON	NY		04/04/2025		1,141		(59)			(59)		1,082	1,082			
100204671	SPRING VALLEY	NY		04/04/2025		4,788		(170)			(170)		4,618	4,618			
100204672	SPRING VALLEY	NY		04/04/2025		4,039		(163)			(163)		3,876	3,876			
100204673	MONSEY	NY		04/04/2025		5,296		(353)			(353)		4,943	4,943			
100204674	GASTONIA	NC		04/04/2025		1,753		(17)			(17)		1,736	1,736			
100204675	NEWPORT BEACH	CA		04/04/2025		1,325		(50)			(50)		1,275	1,275			
100204676	HAYDEN	ID		04/04/2025		3,413		(103)			(103)		3,310	3,310			
100204677	CHASKA	MN		04/04/2025		1,264		(51)			(51)		1,213	1,213			
100204678	POUGHKEEPSIE	NY		04/04/2025		3,436		(121)			(121)		3,315	3,315			
100204679	REDMOND	OR		04/04/2025		1,959		(49)			(49)		1,910	1,910			
100204680	GARNERVILLE	NY		04/04/2025		2,317		(106)			(106)		2,211	2,211			
100204681	BUFFALO	NY		04/04/2025		3,663		(176)			(176)		3,487	3,487			
100204683	ELMWOOD PARK	IL		04/04/2025		7,393		(319)			(319)		7,074	7,074			
100204684	CROMWELL	CT		04/04/2025		758		(18)			(18)		740	740			
100204685	CENTEREACH	NY		04/04/2025		2,559		(52)			(52)		2,507	2,507			
100204686	SAN FRANCISCO	CA		04/04/2025		4,703		(129)			(129)		4,574	4,574			
100204687	MODESTO	CA		04/04/2025		2,797		(90)			(90)		2,707	2,707			
100204688	SALINAS	CA		04/04/2025		2,544		(43)			(43)		2,501	2,501			
100204689	THE VILLAGES	FL		04/04/2025		2,504		(87)			(87)		2,417	2,417			
100204690	CORAL SPRINGS	FL		04/04/2025		1,741		(53)			(53)		1,688	1,688			
100204691	MEMPHIS	TN		04/04/2025		932		(32)			(32)		900	900			
100204692	HENDERSON	NV		04/04/2025		1,748		(66)			(66)		1,682	1,682			
100204694	OCALA	FL		04/04/2025		936		(26)			(26)		910	910			
100204697	TULUM	MEX		04/07/2025		1,057							1,057	1,057			
100204698	PLAYA DEL CARMEN	MEX		04/07/2025		1,699							1,699	1,699			
100204699	PLAYA DEL CARMEN	MEX		04/07/2025		2,752							2,752	2,752			
100204700	TULUM	MEX		04/07/2025		1,158							1,158	1,158			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204701	TULUM	MEX		04/07/2025		511							511	511			
100204702	BELLFLOWER	CA		04/08/2025		6,779		(232)			(232)		6,547	6,547			
100204703	RIVERSIDE	CA		04/08/2025		49,555		(2,222)			(2,222)		47,333	47,333			
100204704	LAKEWOOD	CO		04/08/2025		1,733		(67)			(67)		1,666	1,666			
100204705	BUFORD	GA		04/08/2025		3,008		(94)			(94)		2,914	2,914			
100204706	GREENSBORO	NC		04/08/2025		690		(21)			(21)		669	669			
100204707	FONTANA	CA		04/08/2025		2,723		(127)			(127)		2,596	2,596			
100204708	VIRGINIA BEACH	VA		04/08/2025		2,567		(120)			(120)		2,447	2,447			
100204709	HONOLULU	HI		04/08/2025		3,210		(64)			(64)		3,146	3,146			
100204710	AGOURA HILLS	CA		04/08/2025		1,113		(51)			(51)		1,062	1,062			
100204711	GREENSBORO	NC		04/08/2025		1,601		(58)			(58)		1,543	1,543			
100204712	MONTEBELLO	CA		04/08/2025		3,471		(159)			(159)		3,312	3,312			
100204713	HOCKLEY	TX		04/08/2025		1,520		(58)			(58)		1,462	1,462			
100204714	BAKERSFIELD	CA		04/08/2025		1,300		(56)			(56)		1,244	1,244			
100204716	ASHEBORO	NC		04/08/2025		959		(45)			(45)		914	914			
100204717	WATSONVILLE	CA		04/08/2025		3,911		(19)			(19)		3,892	3,892			
100204718	MORENO VALLEY	CA		04/08/2025		3,184		(101)			(101)		3,083	3,083			
100204719	MORENO VALLEY	CA		04/08/2025		2,042		(70)			(70)		1,972	1,972			
100204720	LAS VEGAS	NV		04/08/2025		7,480		(198)			(198)		7,282	7,282			
100204721	LOS ANGELES (HARBOR CITY AREA)	CA		04/08/2025		2,780		(130)			(130)		2,650	2,650			
100204723	RANCHO SANTA MARGARITA	CA		04/08/2025		6,884		(308)			(308)		6,576	6,576			
100204724	CARY	NC		04/08/2025		4,379		(137)			(137)		4,242	4,242			
100204725	CORAL SPRINGS	FL		04/08/2025		10,422		(345)			(345)		10,077	10,077			
100204726	ORANGE	CA		04/08/2025		11,355		(405)			(405)		10,950	10,950			
100204727	LAS VEGAS	NV		04/08/2025		1,252		(55)			(55)		1,197	1,197			
100204728	ASHEBORO	NC		04/08/2025		1,420		(66)			(66)		1,354	1,354			
100204729	CERRITOS	CA		04/08/2025		5,553		(202)			(202)		5,351	5,351			
100204730	GREENSBORO	NC		04/08/2025		926		(43)			(43)		883	883			
100204733	PHOENIX	AZ		04/09/2025		809		(18)			(18)		791	791			
100204734	OAKLAND	CA		04/09/2025		1,893		(58)			(58)		1,835	1,835			
100204735	VENTURA	CA		04/09/2025		1,782		(57)			(57)		1,725	1,725			
100204736	GRANBURY	TX		04/09/2025		857		(41)			(41)		816	816			
100204737	SEASIDE	CA		04/09/2025		2,731		(51)			(51)		2,680	2,680			
100204738	OCOEE	FL		04/09/2025		2,702		(13)			(13)		2,689	2,689			
100204739	SAN RAFAEL	CA		04/09/2025		3,123		(72)			(72)		3,051	3,051			
100204740	MAMMOTH LAKES	CA		04/10/2025		9,308		(185)			(185)		9,123	9,123			
100204741	CANON CITY	CO		04/10/2025		1,642		(31)			(31)		1,611	1,385		(226)	(226)
100204742	MARTINEZ	CA		04/10/2025		2,288		(47)			(47)		2,241	2,002		(239)	(239)
100204743	SACRAMENTO	CA		04/10/2025		2,348		(51)			(51)		2,297	2,297			
100204744	EDWARDS	CO		04/10/2025		13,818		(250)			(250)		13,568	13,568			
100204745	LOS ANGELES	CA		04/10/2025		7,327		(131)			(131)		7,196	7,196			
100204747	LOS ANGELES	CA		04/10/2025		17,740		(492)			(492)		17,248	17,248			
100204749	CERES	CA		04/10/2025		2,302		(22)			(22)		2,280	2,280			
100204750	SUN VALLEY	CA		04/10/2025		2,041		10			10		2,051	2,051			
100204751	VACAVILLE	CA		04/09/2025		2,134		(45)			(45)		2,089	2,089			
100204752	ORLANDO	FL		04/09/2025		991		(36)			(36)		955	955			
100204753	INDIANAPOLIS	IN		04/09/2025		711		(13)			(13)		698	698			
100204755	ELK GROVE	CA		04/09/2025		1,574		(75)			(75)		1,499	1,499			
100204756	ONTARIO	CA		04/09/2025		2,445		(50)			(50)		2,395	2,395			
100204757	SCHERTZ	TX		04/09/2025		2,077		13			13		2,090	2,090			
100204758	RIVERSIDE	CA		04/09/2025		3,837		(104)			(104)		3,733	3,733			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204762	PATTERSON	CA		04/09/2025		2,301		(75)			(75)		2,226	2,226			
100204763	MIAMI	FL		04/09/2025		1,788		(36)			(36)		1,752	1,752			
100204764	LAS VEGAS	NV		04/09/2025		1,136		12			12		1,148	1,148			
100204766	SIERRA MADRE	CA		04/09/2025		5,780		(233)			(233)		5,547	5,547			
100204768	MESQUITE	TX		04/09/2025		2,630		(48)			(48)		2,582	2,582			
100204770	FORT WORTH	TX		04/09/2025		879		(5)			(5)		874	874			
100204771	PATTERSON	CA		04/09/2025		2,070		(29)			(29)		2,041	2,041			
100204775	FORT WORTH	TX		04/09/2025		867		7			7		874	874			
100204777	OPELIKA	AL		04/09/2025		924		(41)			(41)		883	883			
100204778	HYATTSVILLE	MD		04/09/2025		755		(11)			(11)		744	744			
100204779	PATTERSON	CA		04/09/2025		2,075		(34)			(34)		2,041	2,041			
100204780	INGLEWOOD	CA		04/09/2025		2,080		(20)			(20)		2,060	2,060			
100204785	FORT WORTH	TX		04/09/2025		905		(5)			(5)		900	900			
100204786	PETERSBURG	VA		04/09/2025		1,373		(51)			(51)		1,322	1,322			
100204790	FORT WORTH	TX		04/09/2025		907		8			8		915	915			
100204793	WASHINGTON	DC		04/09/2025		2,541		(42)			(42)		2,499	2,499			
100204794	RALSTON	NE		04/09/2025		1,035		(22)			(22)		1,013	1,013			
100204795	INDIANAPOLIS	IN		04/09/2025		1,389		(66)			(66)		1,323	1,323			
100204796	OWASSO	OK		04/09/2025		713		(25)			(25)		688	688			
100204798	WASHINGTON	DC		04/09/2025		2,393		(64)			(64)		2,329	2,329			
100204799	WILMETTE	IL		04/09/2025		1,817		23			23		1,840	1,840			
100204800	BLUE SPRINGS	MO		04/09/2025		978		(47)			(47)		931	931			
100204801	GRAND PRAIRIE	TX		04/09/2025		1,162		(27)			(27)		1,135	1,135			
100204802	PHOENIX	AZ		04/09/2025		628		2			2		630	630			
100204803	BAKERSFIELD	CA		04/09/2025		1,005		(41)			(41)		964	964			
100204805	RIVERSIDE	CA		04/09/2025		3,078		(87)			(87)		2,991	2,991			
100204806	MONROVIA	CA		04/09/2025		2,223		(26)			(26)		2,197	2,197			
100204807	CLARKSTON	GA		04/09/2025		601		(10)			(10)		591	591			
100204808	LOS ANGELES	CA		04/09/2025		1,807		30			30		1,837	1,837			
100204809	UPPER MARLBORO	MD		04/09/2025		955		(38)			(38)		917	917			
100204812	ROCKPORT	TX		04/09/2025		854		(16)			(16)		838	838			
100204814	WORCESTER	MA		04/09/2025		3,976		75			75		4,051	4,051			
100204815	STEVINSON	CA		04/09/2025		1,524		(6)			(6)		1,518	1,518			
100204816	VICTORVILLE	CA		04/09/2025		1,246		(8)			(8)		1,238	1,238			
100204818	MONROVIA	CA		04/09/2025		2,169		(32)			(32)		2,137	2,137			
100204819	GILROY	CA		04/09/2025		8,546		(210)			(210)		8,336	8,336			
100204821	SAN JOSE	CA		04/09/2025		13,313		(216)			(216)		13,097	13,097			
100204822	KISSIMMEE	FL		04/09/2025		654		(7)			(7)		647	647			
100204823	NORTH MIAMI	FL		04/09/2025		2,839		36			36		2,875	2,875			
100204824	SACRAMENTO	CA		04/09/2025		770		(14)			(14)		756	756			
100204826	DENTON	TX		04/09/2025		688		(33)			(33)		655	655			
100204828	MONROVIA	CA		04/09/2025		1,701		(24)			(24)		1,677	1,677			
100204829	CARLSBAD	CA		04/09/2025		4,571		(60)			(60)		4,511	4,511			
100204830	BOONSBORO	MD		04/09/2025		1,795		(37)			(37)		1,758	1,758			
100204834	LOS ANGELES	CA		04/09/2025		6,154		(34)			(34)		6,120	6,120			
100204835	ALEXANDRIA	VA		04/09/2025		2,397		(62)			(62)		2,335	2,335			
100204836	LAS VEGAS	NV		04/09/2025		1,744		(56)			(56)		1,688	1,688			
100204837	TULARE	CA		04/09/2025		976		(41)			(41)		935	935			
100204838	HAYWARD	CA		04/09/2025		3,053		(74)			(74)		2,979	2,979			
100204839	REEDLEY	CA		04/09/2025		2,255		(37)			(37)		2,218	2,218			
100204840	LONG BEACH	CA		04/09/2025		1,382		(37)			(37)		1,345	1,345			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204841	WOOD VILLAGE	OR		04/09/2025		3,340		(101)			(101)		3,239	3,239			
100204842	COLORADO SPRINGS	CO		04/09/2025		3,949		(12)			(12)		3,937	3,937			
100204844	BELMONT	CA		04/09/2025		8,590		(205)			(205)		8,385	8,385			
100204845	FORT WORTH	TX		04/09/2025		368		(4)			(4)		364	364			
100204846	TOANO	VA		04/09/2025		1,238		(36)			(36)		1,202	1,202			
100204848	PALMDALE	CA		04/09/2025		1,337		(40)			(40)		1,297	1,297			
100204849	SANTA CLARITA CANYON COUNTRY	CA		04/09/2025		2,951		(117)			(117)		2,834	2,834			
100204850	PASADENA	MD		04/09/2025		2,170		(76)			(76)		2,094	2,094			
100204851	LANHAM	MD		04/09/2025		4,694		(160)			(160)		4,534	4,534			
100204852	SPRING	TX		04/09/2025		2,565		(67)			(67)		2,498	2,498			
100204853	QUEEN CREEK	AZ		04/09/2025		8,403		(400)			(400)		8,003	8,003			
100204854	HIGHLAND	CA		04/09/2025		3,393		(137)			(137)		3,256	3,256			
100204855	HESPERIA	CA		04/09/2025		1,506		(72)			(72)		1,434	1,434			
100204856	PLYMOUTH	MN		04/09/2025		7,966		41			41		8,007	8,007			
100204857	PAHRUMP	NV		04/09/2025		1,851		(88)			(88)		1,763	1,763			
100204858	MALDEN	MA		04/09/2025		9,599		(457)			(457)		9,142	9,142			
100204859	AUSTIN	TX		04/09/2025		1,611		(77)			(77)		1,534	1,534			
100204860	CARMEL	CA		04/09/2025		17,285		(331)			(331)		16,954	16,954			
100204861	WESTMINSTER	CA		04/09/2025		2,038		(69)			(69)		1,969	1,969			
100204862	ATWATER	CA		04/09/2025		2,479		(94)			(94)		2,385	2,385			
100204863	PALMDALE	CA		04/09/2025		1,564		(20)			(20)		1,544	1,544			
100204864	ANAHEIM	CA		04/09/2025		24,207		(387)			(387)		23,820	23,820			
100204865	SAN BERNARDINO	CA		04/09/2025		1,673		(80)			(80)		1,593	1,593			
100204866	WHITE PLAINS	MD		04/09/2025		2,230		(96)			(96)		2,134	2,134			
100204867	PANAMA CITY BEACH	FL		04/09/2025		2,396		(113)			(113)		2,283	2,283			
100204868	WOODLAND HILLS	CA		04/09/2025		11,346		(395)			(395)		10,951	10,951			
100204869	LA PUENTE	CA		04/09/2025		12,903		(524)			(524)		12,379	12,379			
100204870	LA CRESCENTA	CA		04/09/2025		6,810		(58)			(58)		6,752	6,752			
100204871	VERNAL	UT		04/09/2025		3,238		(103)			(103)		3,135	3,135			
100204872	CLINTON	MD		04/09/2025		3,152		(97)			(97)		3,055	3,055			
100204873	ARTESIA	CA		04/09/2025		14,099		(464)			(464)		13,635	13,635			
100204874	PANORAMA CITY	CA		04/09/2025		6,434		(299)			(299)		6,135	6,135			
100204875	PASADENA	CA		04/09/2025		3,312		(135)			(135)		3,177	3,177			
100204876	GRAND PRAIRIE	TX		04/09/2025		2,151		(41)			(41)		2,110	2,110			
100204877	MIAMI	FL		04/09/2025		4,005		(83)			(83)		3,922	3,922			
100204878	JOHNSTON	RI		04/09/2025		1,858		(102)			(102)		1,756	1,756			
100204879	KIRKLAND	WA		04/10/2025		197,201		(6,813)			(6,813)		190,388	190,388			
100204880	MONROE	NC		04/10/2025		640		(29)			(29)		611	611			
100204882	HAINES CITY	FL		04/10/2025		1,034		(22)			(22)		1,012	1,012			
100204883	MOBILE	AL		04/10/2025		889		(30)			(30)		859	859			
100204884	ODESSA	TX		04/10/2025		1,301		(44)			(44)		1,257	1,257			
100204885	MESQUITE	TX		04/10/2025		1,245		(34)			(34)		1,211	1,211			
100204886	TUCSON	AZ		04/10/2025		1,605		(28)			(28)		1,577	1,577			
100204887	CAVE CREEK	AZ		04/10/2025		6,516		(143)			(143)		6,373	6,373			
100204888	AUSTIN	TX		04/10/2025		2,736		65			65		2,801	2,801			
100204889	ALEXANDRIA	VA		04/10/2025		2,751		(131)			(131)		2,620	2,620			
100204890	PORTLAND	OR		04/10/2025		2,443		(61)			(61)		2,382	2,382			
100204894	ATHENS	GA		04/10/2025		1,172		(14)			(14)		1,158	1,158			
100204895	OAKLAND PARK	FL		04/10/2025		1,957		(72)			(72)		1,885	1,885			
100204896	ARGYLE	TX		04/10/2025		892		(38)			(38)		854	854			
100204897	CUTLER BAY	FL		04/10/2025		2,546		(17)			(17)		2,529	2,529			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204898	HURRICANE	UT		04/10/2025		1,147		(55)			(55)		1,092	1,092			
100204899	FORT LAUDERDALE	FL		04/10/2025		2,196		(62)			(62)		2,134	2,134			
100204901	COLOMA	MI		04/10/2025		600		(26)			(26)		574	574			
100204902	ENGLEWOOD	CO		04/10/2025		11,940		(392)			(392)		11,548	11,548			
100204903	BRIDGEVILLE	DE		04/10/2025		1,496		(4)			(4)		1,492	1,492			
100204905	CONCORD	NC		04/10/2025		19,481		(738)			(738)		18,743	18,743			
100204906	MIAMI	FL		04/10/2025		1,670		(11)			(11)		1,659	1,659			
100204907	MICHIGAN CITY	IN		04/10/2025		1,656		4			4		1,660	1,660			
100204908	TOMS RIVER	NJ		04/10/2025		2,266		(108)			(108)		2,158	2,158			
100204909	ORLANDO	FL		04/10/2025		783		(36)			(36)		747	747			
100204910	PORTLAND	OR		04/10/2025		1,374		(43)			(43)		1,331	1,331			
100204911	MARLIN	TX		04/10/2025		1,234		(59)			(59)		1,175	1,175			
100204913	WASHINGTON	DC		04/10/2025		4,417		(113)			(113)		4,304	4,304			
100204914	CAPE CANAVERAL	FL		04/10/2025		1,850		2			2		1,852	1,852			
100204915	RICHMOND	TX		04/10/2025		2,054		(80)			(80)		1,974	1,974			
100204916	OCALA	FL		04/10/2025		1,849		(15)			(15)		1,834	1,834			
100204917	HOCKLEY	TX		04/10/2025		3,652		(77)			(77)		3,575	3,575			
100204918	IDAHO FALLS	ID		04/10/2025		2,375		(93)			(93)		2,282	2,282			
100204919	HOT SPRINGS	AR		04/10/2025		3,031		(144)			(144)		2,887	2,887			
100204920	SCOTTSDALE	AZ		04/10/2025		1,659		(79)			(79)		1,580	1,580			
100204921	PHOENIX	AZ		04/10/2025		1,326		(62)			(62)		1,264	1,264			
100204924	CHARLES TOWN	WV		04/10/2025		1,286		(37)			(37)		1,249	1,249			
100204925	SACRAMENTO	CA		04/10/2025		2,881		(87)			(87)		2,794	2,794			
100204926	MIAMI	FL		04/10/2025		3,086		(70)			(70)		3,016	3,016			
100204927	WILLOUGHBY HILLS	OH		04/10/2025		2,113		(26)			(26)		2,087	2,087			
100204928	IRVINE	CA		04/10/2025		2,913		96			96		3,009	3,009			
100204929	LOS ANGELS (CHATSWORTH AREA)	CA		04/10/2025		5,668		(175)			(175)		5,493	5,493			
100204930	LAPEER	MI		04/10/2025		1,911		(91)			(91)		1,820	1,820			
100204931	PANAMA CITY BEACH	FL		04/10/2025		2,827		(94)			(94)		2,733	2,733			
100204932	MANDEVILLE	LA		04/10/2025		7,262		(157)			(157)		7,105	7,105			
100204933	SOMERVILLE	NJ		04/10/2025		2,216		(35)			(35)		2,181	2,181			
100204934	GRAY	TN		04/10/2025		883		(42)			(42)		841	841			
100204935	EVERETT	WA		04/10/2025		4,353		(95)			(95)		4,258	4,258			
100204936	GOLDEN	CO		04/10/2025		5,850		(200)			(200)		5,650	5,650			
100204937	SCHERTZ	TX		04/10/2025		823		(15)			(15)		808	808			
100204938	SPRING	TX		04/10/2025		3,570		(62)			(62)		3,508	3,508			
100204939	CANYON LAKE	TX		04/10/2025		912		(43)			(43)		869	869			
100204942	VAN ALSTYNE	TX		04/10/2025		2,870		(75)			(75)		2,795	2,795			
100204943	IRVING	TX		04/10/2025		1,815		(39)			(39)		1,776	1,776			
100204944	CONNERSVILLE	IN		04/10/2025		1,390		(60)			(60)		1,330	1,330			
100204945	BOLIVIA	NC		04/10/2025		1,260		(60)			(60)		1,200	1,200			
100204946	DELRAY BEACH	FL		04/10/2025		8,374		(178)			(178)		8,196	8,196			
100204947	LAKE HAVASU CITY	AZ		04/10/2025		1,554		(72)			(72)		1,482	1,482			
100204948	ANAHEIM	CA		04/10/2025		4,551		(20)			(20)		4,531	4,531			
100204949	CASTLE ROCK	CO		04/10/2025		5,631		(9)			(9)		5,622	5,622			
100204950	BALDWIN PARK	CA		04/10/2025		7,940		(282)			(282)		7,658	7,658			
100204951	OCALA	FL		04/10/2025		183,721		(8,749)			(8,749)		174,972	174,972			
100204952	ROCKY MOUNT	NC		04/10/2025		1,979		(13)			(13)		1,966	1,966			
100204953	LOS ANGELES	CA		04/10/2025		1,783		(85)			(85)		1,698	1,698			
100204954	SACRAMENTO	CA		04/10/2025		1,475		(30)			(30)		1,445	1,445			
100204955	PUNTA GORDA	FL		04/10/2025		2,262		(26)			(26)		2,236	2,236			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204956	HAMPTON	VA		04/10/2025		1,323		(43)			(43)		1,280	1,280			
100204957	PROSPER	TX		04/10/2025		5,621		(186)			(186)		5,435	5,435			
100204958	WEST CHESTER	OH		04/10/2025		13,214		(200)			(200)		13,014	13,014			
100204959	GRANITE BAY	CA		04/10/2025		6,106		(240)			(240)		5,866	5,866			
100204960	SALINAS	CA		04/10/2025		2,390		(114)			(114)		2,276	2,276			
100204961	SAN ANTONIO	TX		04/10/2025		1,959		(93)			(93)		1,866	1,866			
100204962	MARION	IL		04/10/2025		983		(47)			(47)		936	936			
100204964	FREEPORT	FL		04/10/2025		1,711		(47)			(47)		1,664	1,664			
100204965	ANGLETON	TX		04/10/2025		761		(14)			(14)		747	747			
100204966	NASHVILLE	TN		04/10/2025		1,838		(31)			(31)		1,807	1,807			
100204967	LAS VEGAS	NV		04/10/2025		7,017		30			30		7,047	7,047			
100204968	DENVER	CO		04/10/2025		2,751		(104)			(104)		2,647	2,647			
100204969	BAKERSFIELD	CA		04/10/2025		745		(35)			(35)		710	710			
100204970	PHOENIX	AZ		04/10/2025		835		(44)			(44)		791	791			
100204971	ONTARIO	OR		04/10/2025		1,495		(71)			(71)		1,424	1,424			
100204972	MORGAN HILL	CA		04/10/2025		6,475		(234)			(234)		6,241	6,241			
100204974	SCOTTSDALE	AZ		04/10/2025		11,630		(231)			(231)		11,399	11,399			
100204975	BATON ROUGE	LA		04/10/2025		526		(25)			(25)		501	501			
100204976	KEY LARGO	FL		04/10/2025		489,575		(23,181)			(23,181)		466,394	466,394			
100204977	OLYMPIA	WA		04/10/2025		3,401		(36)			(36)		3,365	3,365			
100204978	BISMARCK	AR		04/10/2025		1,049		(50)			(50)		999	999			
100204980	GLEN ROSE	TX		04/10/2025		615		(29)			(29)		586	586			
100204981	MAIDEN	NC		04/10/2025		1,727		(50)			(50)		1,677	1,677			
100204982	GLEN ROSE	TX		04/10/2025		656		(27)			(27)		629	629			
100204983	SAINT LOUIS	MO		04/10/2025		657		(31)			(31)		626	626			
100204984	WINDSOR	CA		04/10/2025		4,206		(107)			(107)		4,099	4,099			
100204985	WESTERVILLE	OH		04/10/2025		18,235		(642)			(642)		17,593	17,593			
100204986	HIALEAH	FL		04/10/2025		2,428		(104)			(104)		2,324	2,324			
100204987	WEST HOLLYWOOD	CA		04/10/2025		2,274		(101)			(101)		2,173	2,173			
100204988	ARIZONA CITY	AZ		04/10/2025		684		(33)			(33)		651	651			
100204989	HALLANDALE BEACH	FL		04/10/2025		1,634		(62)			(62)		1,572	1,572			
100204991	NASHVILLE	TN		04/10/2025		8,590		(211)			(211)		8,379	8,379			
100204993	BRADENTON	FL		04/10/2025		2,538		(88)			(88)		2,450	2,450			
100204994	MURRIETA	CA		04/10/2025		5,694		(75)			(75)		5,619	5,619			
100204997	PUNTA GORDA	FL		04/10/2025		2,503		(102)			(102)		2,401	2,401			
100204998	CAPE CORAL	FL		04/10/2025		2,475		(117)			(117)		2,358	2,358			
100204999	HONOLULU	HI		04/10/2025		3,235		(91)			(91)		3,144	3,144			
100205000	CUTLER BAY	FL		04/10/2025		1,671		(38)			(38)		1,633	1,633			
100205001	WINTERGREEN RESORT	VA		04/10/2025		1,797		(77)			(77)		1,720	1,720			
100205002	GREELEY	CO		04/10/2025		3,489		(72)			(72)		3,417	3,417			
100205003	LEWISTON	ID		04/10/2025		2,428		(107)			(107)		2,321	2,321			
100205004	MIAMI	FL		04/10/2025		4,650		(199)			(199)		4,451	4,451			
100205005	SANTA CLARITA	CA		04/10/2025		13,712		(577)			(577)		13,135	13,135			
100205007	BRIGHAM CITY	UT		04/10/2025		1,300		(38)			(38)		1,262	1,262			
100205009	MANSFIELD	TX		04/10/2025		2,912		(76)			(76)		2,836	2,836			
100205010	BOLINGBROOK	IL		04/10/2025		16,864		(548)			(548)		16,316	16,316			
100205011	PALM COAST	FL		04/10/2025		1,284		(55)			(55)		1,229	1,229			
100205012	LAKE OSWEGO	OR		04/10/2025		2,274		(61)			(61)		2,213	2,213			
100205013	ROUND LAKE	IL		04/10/2025		7,500		(276)			(276)		7,224	7,224			
100205014	RENO	NV		04/10/2025		1,077		(44)			(44)		1,033	1,033			
100205015	LAKELAND	FL		04/10/2025		3,396		(91)			(91)		3,305	3,305			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205016	POLK CITY	IA		04/10/2025		4,757		(115)			(115)		4,642	4,642			
100205017	MANTECA	CA		04/10/2025		3,545		(85)			(85)		3,460	3,460			
100205018	FORT LAUDERDALE	FL		04/10/2025		1,238		(38)			(38)		1,200	1,200			
100205019	INDIANAPOLIS	IN		04/10/2025		1,224		(51)			(51)		1,173	1,173			
100205020	PINELLAS PARK	FL		04/10/2025		510		(24)			(24)		486	486			
100205021	GAYLORD	MI		04/10/2025		332		(16)			(16)		316	316			
100205022	CORDOVA	TN		04/10/2025		1,716		(72)			(72)		1,644	1,644			
100205023	FULSHEAR	TX		04/10/2025		3,680		(77)			(77)		3,603	3,603			
100205024	MT JULIET	TN		04/10/2025		5,559		(73)			(73)		5,486	5,486			
100205025	SEABROOK	TX		04/10/2025		3,188		(98)			(98)		3,090	3,090			
100205026	HOLLYWOOD	FL		04/10/2025		3,335		(76)			(76)		3,259	3,259			
100205027	CORVALLIS	OR		04/10/2025		1,468		(32)			(32)		1,436	1,436			
100205028	GREELEY	CO		04/11/2025		2,236		(44)			(44)		2,192	2,192			
100205029	LOS ANGELES	CA		04/11/2025		2,521		(48)			(48)		2,473	2,473			
100205030	AGOURA HILLS	CA		04/11/2025		4,351		(212)			(212)		4,139	4,139			
100205031	ALAMOGONDO	NM		04/11/2025		1,286		(61)			(61)		1,225	1,225			
100205032	CHESTER	SC		04/11/2025		984		(38)			(38)		946	946			
100205033	STATEN ISLAND	NY		04/11/2025		1,614		(17)			(17)		1,597	1,597			
100205034	CIBOLO	TX		04/11/2025		1,190		(54)			(54)		1,136	1,136			
100205035	NORTH MYRTLE BEACH	SC		04/11/2025		1,943		(87)			(87)		1,856	1,856			
100205037	NORTH KINGSTOWN	RI		04/11/2025		2,048		(73)			(73)		1,975	1,975			
100205038	ST PETERSBURG	FL		04/11/2025		2,347		(112)			(112)		2,235	2,235			
100205039	EAST HAMPTON	NY		04/11/2025		7,075		(297)			(297)		6,778	6,778			
100205042	VISTA	CA		04/11/2025		3,992		(190)			(190)		3,802	3,802			
100205043	KISSIMMEE	FL		04/11/2025		837		(34)			(34)		803	803			
100205044	SACRAMENTO	CA		04/11/2025		2,273		(68)			(68)		2,205	2,205			
100205045	VIRGINIA BEACH	VA		04/11/2025		1,050		(50)			(50)		1,000	1,000			
100205046	YORBA LINDA	CA		04/11/2025		6,165		(259)			(259)		5,906	5,906			
100205047	HURRICANE	UT		04/11/2025		2,469		(118)			(118)		2,351	2,351			
100205048	MIRAMAR	FL		04/11/2025		1,146		(55)			(55)		1,091	1,091			
100205049	JACKSONVILLE	FL		04/11/2025		640		(23)			(23)		617	617			
100205050	STONE MOUNTAIN	GA		04/11/2025		4,905		(198)			(198)		4,707	4,707			
100205051	SAN DIEGO	CA		04/11/2025		2,620		(122)			(122)		2,498	2,498			
100205052	MIAMI	FL		04/11/2025		1,575		(46)			(46)		1,529	1,529			
100205053	LILBURN	GA		04/11/2025		3,153		(133)			(133)		3,020	3,020			
100205054	COLUMBIA	MD		04/11/2025		1,608		(73)			(73)		1,535	1,535			
100205055	LOCUST GROVE	GA		04/11/2025		521		(25)			(25)		496	496			
100205056	MIAMI	FL		04/11/2025		1,674		(76)			(76)		1,598	1,598			
100205057	MAPLE SHADE	NJ		04/11/2025		646		(31)			(31)		615	615			
100205058	KATY	TX		04/11/2025		1,883		(85)			(85)		1,798	1,798			
100205059	BRAMBLETON	VA		04/11/2025		1,567		(75)			(75)		1,492	1,492			
100205061	KAILUA KONA	HI		04/11/2025		14,260		(679)			(679)		13,581	13,581			
100205062	WAREHAM	MA		04/11/2025		1,175		(56)			(56)		1,119	1,119			
100205063	MANASSAS	VA		04/11/2025		2,187		(102)			(102)		2,085	2,085			
100205064	SUNNYVALE	CA		04/11/2025		6,549		(162)			(162)		6,387	6,387			
100205065	OCEAN CITY	MD		04/11/2025		2,873		(82)			(82)		2,791	2,791			
100205066	AMHERST	NY		04/11/2025		1,616		(77)			(77)		1,539	1,539			
100205067	POMPANO BEACH	FL		04/11/2025		3,419		(155)			(155)		3,264	3,264			
100205069	COLUMBIA	MD		04/11/2025		1,587		(36)			(36)		1,551	1,551			
100205070	WICHITA	KS		04/11/2025		687		(15)			(15)		672	672			
100205071	EAST HAMPTON	NY		04/11/2025		4,989		(199)			(199)		4,790	4,790			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205072	MONROE	NC		04/11/2025		1,599		(40)			(40)		1,559	1,559			
100205073	LOS ANGELES	CA		04/11/2025		6,413		(251)			(251)		6,162	6,162			
100205074	BAYVILLE	NY		04/11/2025		2,381		(99)			(99)		2,282	2,282			
100205075	BROOKLYN	NY		04/11/2025		1,505		(72)			(72)		1,433	1,433			
100205076	LOS ANGELES	CA		04/11/2025		3,834		(170)			(170)		3,664	3,664			
100205077	LAS VEGAS	NV		04/11/2025		7,834		(391)			(391)		7,443	7,443			
100205078	MIAMI	FL		04/11/2025		2,639		(71)			(71)		2,568	2,568			
100205079	MONROE	NC		04/11/2025		1,362		(34)			(34)		1,328	1,328			
100205080	BRIDGEPORT	CT		04/11/2025		1,790		(32)			(32)		1,758	1,758			
100205081	FALL RIVER	MA		04/11/2025		2,670		(105)			(105)		2,565	2,565			
100205082	SAN PEDRO	CA		04/11/2025		5,090		(219)			(219)		4,871	4,871			
100205083	NORTH BABYLON	NY		04/11/2025		1,263		(60)			(60)		1,203	1,203			
100205084	TAMPA	FL		04/11/2025		4,916		(234)			(234)		4,682	4,682			
100205085	ANAHEIM	CA		04/11/2025		4,330		(172)			(172)		4,158	4,158			
100205086	BUFORD	GA		04/11/2025		1,804		(86)			(86)		1,718	1,718			
100205087	WILLIS	TX		04/11/2025		3,065		(146)			(146)		2,919	2,919			
100205088	MANVEL	TX		04/11/2025		5,552		(258)			(258)		5,294	5,294			
100205089	VAN NUYS	CA		04/11/2025		4,113		(184)			(184)		3,929	3,929			
100205090	STUART	FL		04/11/2025		1,902		(29)			(29)		1,873	1,873			
100205092	TYLER	TX		04/11/2025		1,011		(47)			(47)		964	964			
100205093	IRVINE	CA		04/11/2025		241,402		(8,092)			(8,092)		233,310	233,310			
100205095	NEW CASTLE	CO		04/11/2025		1,931		(92)			(92)		1,839	1,839			
100205096	BEAUMONT	CA		04/11/2025		5,792		(215)			(215)		5,577	5,577			
100205097	LINDEN	NJ		04/11/2025		2,763		(57)			(57)		2,706	2,706			
100205098	UPLAND	CA		04/11/2025		6,158		(264)			(264)		5,894	5,894			
100205099	ALTAMONTE SPRINGS	FL		04/11/2025		1,569		(26)			(26)		1,543	1,543			
100205100	STERLING HEIGHTS	MI		04/11/2025		871		(33)			(33)		838	838			
100205103	WASHINGTON	UT		04/11/2025		2,022		(43)			(43)		1,979	1,979			
100205104	CINCINNATI	OH		04/11/2025		1,779		(48)			(48)		1,731	1,731			
100205106	NEEDVILLE	TX		04/11/2025		754		(34)			(34)		720	720			
100205107	POMPANO BEACH	FL		04/11/2025		2,554		(122)			(122)		2,432	2,432			
100205108	IRVING	TX		04/11/2025		4,957		(212)			(212)		4,745	4,745			
100205110	LEBANON	TN		04/11/2025		1,940		(20)			(20)		1,920	1,920			
100205112	SACRAMENTO	CA		04/11/2025		753		(27)			(27)		726	726			
100205115	ADAIRSVILLE	GA		04/11/2025		1,465		9			9		1,474	1,474			
100205116	LANCASTER	CA		04/11/2025		2,856		(136)			(136)		2,720	2,720			
100205117	DOWNEY	CA		04/11/2025		9,660		(226)			(226)		9,434	9,434			
100205118	SANTA CLARITA	CA		04/11/2025		1,520		(6)			(6)		1,514	1,514			
100205119	MENIFEE	CA		04/11/2025		3,719		(54)			(54)		3,665	3,665			
100205120	LAKEWOOD	CO		04/11/2025		4,888		(183)			(183)		4,705	4,705			
100205121	SAN DIEGO	CA		04/11/2025		2,996		(54)			(54)		2,942	2,942			
100205122	TAMPA	FL		04/11/2025		3,248		(33)			(33)		3,215	3,215			
100205123	OKLAHOMA CITY	OK		04/11/2025		1,430		(8)			(8)		1,422	1,422			
100205124	MORENO VALLEY	CA		04/11/2025		3,080		(123)			(123)		2,957	2,957			
100205126	VICTORVILLE	CA		04/11/2025		2,885		(80)			(80)		2,805	2,805			
100205127	APPLE VALLEY	CA		04/11/2025		1,738		(80)			(80)		1,658	1,658			
100205128	LOS ANGELES	CA		04/11/2025		2,843		(84)			(84)		2,759	2,759			
100205129	NEWPORT BEACH	CA		04/11/2025		20,013		(551)			(551)		19,462	19,462			
100205130	COVINA	CA		04/11/2025		3,896		(25)			(25)		3,871	3,871			
100205131	INDIAN WELLS	CA		04/11/2025		8,126		(258)			(258)		7,868	7,868			
100205133	(WOODLAND HILLS AREA) LOS ANG	CA		04/11/2025		13,975		(366)			(366)		13,609	13,609			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100205134	SAN DIEGO	CA		05/01/2025		4,936		(133)			(133)		4,803	4,803			
100205136	CORONA	CA		05/01/2025		2,920		(95)			(95)		2,825	2,825			
100205137	NORTH PORT	FL		05/01/2025		1,189		(49)			(49)		1,140	1,140			
100205138	MIAMI	FL		05/01/2025		1,661		(41)			(41)		1,620	1,620			
100205140	SANTA CLARITA	CA		05/01/2025		1,647		(48)			(48)		1,599	1,599			
100205142	CARTERET	NJ		05/01/2025		2,142		(70)			(70)		2,072	2,072			
100205144	THE COLONY	TX		05/01/2025		1,037		(39)			(39)		998	998			
100205145	CINCINNATI	OH		05/01/2025		1,286		(21)			(21)		1,265	1,265			
100205146	COLUMBUS	OH		05/01/2025		955		(15)			(15)		940	940			
100205148	BRECKENRIDGE	CO		05/01/2025		42,934		(1,082)			(1,082)		41,852	41,852			
100205150	MILTON	WA		05/01/2025		24,592		(232)			(232)		24,360	24,360			
100205151	MESA	AZ		05/01/2025		1,598		(46)			(46)		1,552	1,552			
100205153	SOQUEL	CA		05/01/2025		7,337		(166)			(166)		7,171	7,171			
100205155	SOUTH SAN FRANCISCO	CA		05/01/2025		9,333		(75)			(75)		9,258	9,258			
100205159	MOUNT PLEASANT	SC		05/01/2025		6,699		10			10		6,709	6,709			
100205160	LAKE WORTH	FL		05/01/2025		1,879		(43)			(43)		1,836	1,836			
100205162	CORTE MADERA	CA		05/01/2025		3,172		(97)			(97)		3,075	3,075			
100205164	SAN DIEGO	CA		05/01/2025		2,628		(75)			(75)		2,553	2,553			
100205165	BLUE SPRINGS	MO		05/01/2025		4,733		(143)			(143)		4,590	4,590			
100205166	SUWANEE	GA		05/01/2025		10,435		(224)			(224)		10,211	10,211			
100205167	EDGEWOOD	WA		05/01/2025		14,864		(482)			(482)		14,382	14,382			
100205168	LAS VEGAS	NV		05/01/2025		7,110		(339)			(339)		6,771	6,771			
100205169	SCOTTSDALE	AZ		05/01/2025		4,782		(111)			(111)		4,671	4,671			
100205565	SAN FRANCISCO	CA		05/09/2025		3,713		(100)			(100)		3,613	3,613			
100205566	CINCINNATI	OH		05/09/2025		861		(21)			(21)		840	840			
100205567	STOCKTON	CA		05/09/2025		2,343		(67)			(67)		2,276	2,276			
100205569	SEASIDE HEIGHTS	NJ		05/09/2025		1,860		(35)			(35)		1,825	1,825			
100205570	NEW CASTLE	DE		05/09/2025		1,410		(14)			(14)		1,396	1,396			
100205571	GARDEN GROVE	CA		05/09/2025		1,575		(70)			(70)		1,505	1,505			
100205572	MIRAMAR	FL		05/09/2025		904		(43)			(43)		861	861			
100205573	STOCKTON	CA		05/09/2025		4,043		(170)			(170)		3,873	3,873			
100205574	WALNUT CREEK	CA		05/09/2025		1,422		(54)			(54)		1,368	1,368			
100205575	SPRING HILL	TN		05/09/2025		4,264		(136)			(136)		4,128	4,128			
100205576	WESTLAKE VILLAGE	CA		05/09/2025		8,676		(220)			(220)		8,456	8,456			
100205577	KLAMATH FALLS	OR		05/09/2025		1,552		(55)			(55)		1,497	1,497			
100205578	PHOENIX	AZ		05/09/2025		889		(17)			(17)		872	872			
100205582	LENOIR CITY	TN		05/09/2025		498		(24)			(24)		474	474			
100205583	PLYMOUTH	PA		05/09/2025		800		(25)			(25)		775	775			
100205586	LONG BEACH	CA		05/09/2025		1,770		(44)			(44)		1,726	1,726			
100205587	ISELIN	NJ		05/09/2025		1,905		22			22		1,927	1,927			
100205588	HUDSON	MA		05/09/2025		2,172		(76)			(76)		2,096	2,096			
100205589	GRASS VALLEY	CA		05/09/2025		1,440		(52)			(52)		1,388	1,388			
100205590	CHARLESTON	SC		05/09/2025		1,890		(89)			(89)		1,801	1,801			
100205591	SAINT GEORGE	UT		05/09/2025		3,073		(103)			(103)		2,970	2,970			
100205592	EVERETT	WA		05/09/2025		2,334		(76)			(76)		2,258	2,258			
100205595	CORAL GABLES	FL		05/09/2025		10,829		(516)			(516)		10,313	10,313			
100205597	ATLANTA	GA		05/09/2025		1,814		(72)			(72)		1,742	1,742			
100205598	CINCINNATI	OH		05/09/2025		803		(18)			(18)		785	785			
100205599	HOUSTON	TX		05/09/2025		6,587		(256)			(256)		6,331	6,331			
100205600	CHARLESTON	SC		05/09/2025		10,752		(367)			(367)		10,385	10,385			
100205601	DELTONA	FL		05/09/2025		869		(41)			(41)		828	828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205602	WASILLA	AK		05/09/2025		1,020		(49)			(49)		971	971			
100205603	LOS ANGELES	CA		05/09/2025		3,137		(101)			(101)		3,036	3,036			
100205604	AUSTIN	TX		05/09/2025		115,099		(4,159)			(4,159)		110,940	110,940			
100205605	PORT HUENEME	CA		05/09/2025		2,522		(87)			(87)		2,435	2,435			
100205606	SANTA BARBARA	CA		05/09/2025		4,027		(130)			(130)		3,897	3,897			
100205607	LAKE HAVASU CITY	AZ		05/09/2025		1,979		(84)			(84)		1,895	1,895			
100205608	LOUISVILLE	KY		05/09/2025		4,099		(126)			(126)		3,973	3,973			
100205609	LAHAINA	HI		05/09/2025		2,186		(104)			(104)		2,082	2,082			
100205610	LONE PINE	CA		05/09/2025		1,318		(40)			(40)		1,278	1,278			
100205611	MARTIN	GA		05/09/2025		2,411		(67)			(67)		2,344	2,344			
100205612	LONGMONT	CO		05/09/2025		2,409		(101)			(101)		2,308	2,308			
100205613	GLADSTONE	OR		05/09/2025		2,463		(117)			(117)		2,346	2,346			
100205615	BOCA RATON	FL		05/09/2025		3,377		(112)			(112)		3,265	3,265			
100205616	BOYNTON BEACH	FL		05/09/2025		2,663		(127)			(127)		2,536	2,536			
100205617	VALLEYFORD	WA		05/09/2025		1,372		(65)			(65)		1,307	1,307			
100205619	HALTOM CITY	TX		05/09/2025		630		(30)			(30)		600	600			
100205620	LA QUINTA	CA		05/09/2025		2,416		(58)			(58)		2,358	2,358			
100205621	CONCORD	CA		05/09/2025		1,652		(31)			(31)		1,621	1,621			
100205623	OVERLAND PARK	KS		05/09/2025		1,353		(50)			(50)		1,303	1,303			
100205624	SAN DIEGO	CA		05/09/2025		3,765		(147)			(147)		3,618	3,618			
100205625	FRASER	CO		05/09/2025		1,870		(41)			(41)		1,829	1,829			
100205626	HARDEEVILLE	SC		05/09/2025		1,698		(49)			(49)		1,649	1,649			
100205627	EAST STROUDSBURG	PA		05/09/2025		98		(2)			(2)		96	96			
100205628	PATERSON	NJ		05/09/2025		898		(22)			(22)		876	876			
100205630	SCOTTSDALE	AZ		05/09/2025		3,287		(108)			(108)		3,179	3,179			
100205631	ELMHURST	IL		05/09/2025		2,657		(88)			(88)		2,569	2,569			
100205632	REDONDO BEACH	CA		05/09/2025		8,083		(223)			(223)		7,860	7,860			
100205633	FRISCO	TX		05/09/2025		1,464		(70)			(70)		1,394	1,394			
100205634	PHILADELPHIA	PA		05/09/2025		744		(12)			(12)		732	732			
100205635	OCALA	FL		05/09/2025		2,889		(107)			(107)		2,782	2,782			
100205636	LEHIGH ACRES	FL		05/09/2025		664		(18)			(18)		646	646			
100205638	SMYRNA	TN		05/09/2025		595		(26)			(26)		569	569			
100205639	ISELIN	NJ		05/09/2025		1,545		(37)			(37)		1,508	1,508			
100205640	PLAINFIELD	IN		05/09/2025		1,450		(39)			(39)		1,411	1,411			
100205641	LODI	CA		05/09/2025		2,472		(78)			(78)		2,394	2,394			
100205644	LOUISVILLE	KY		05/09/2025		1,716		(82)			(82)		1,634	1,634			
100205646	BALDWIN PARK	CA		05/09/2025		2,122		(38)			(38)		2,084	2,084			
100205647	ROSEMEAD	CA		05/09/2025		3,709		(46)			(46)		3,663	3,663			
100205648	VAUXHALL	NJ		05/09/2025		7,160		(298)			(298)		6,862	6,862			
100205649	STOCKTON	CA		05/09/2025		2,003		(15)			(15)		1,988	1,988			
100205650	SIGNAL HILL	CA		05/09/2025		2,049		(53)			(53)		1,996	1,996			
100205651	CHULA VISTA	CA		05/09/2025		2,323		(103)			(103)		2,220	2,220			
100205653	SAN MARCOS	CA		05/09/2025		3,362		(78)			(78)		3,284	3,284			
100205654	CINCINNATI	OH		05/09/2025		567		(15)			(15)		552	552			
100205656	AUSTIN	TX		05/09/2025		2,071		(59)			(59)		2,012	2,012			
100205657	ALEXANDRIA	MN		05/09/2025		2,124		(27)			(27)		2,097	2,097			
100205659	KISSIMMEE	FL		05/09/2025		1,550		(36)			(36)		1,514	1,514			
100205664	CAPE CORAL	FL		05/09/2025		1,902		6			6		1,908	1,908			
100205666	CHANDLER	AZ		05/09/2025		8,098		(135)			(135)		7,963	7,963			
100205669	BOYNTON BEACH	FL		05/09/2025		18,316		(316)			(316)		18,000	18,000			
100205671	COLONIAL BEACH	VA		05/09/2025		1,330		(41)			(41)		1,289	1,289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205672	WOODSTOCK	GA		05/09/2025		2,269		(83)			(83)		2,186	2,186			
100205673	WARREN	MI		05/09/2025		816		(32)			(32)		784	784			
100205675	ROSWELL	GA		05/09/2025		8,529		(238)			(238)		8,291	8,291			
100205677	ROSEVILLE	CA		05/09/2025		2,388		(26)			(26)		2,362	2,362			
100205678	SCOTTSDALE	AZ		05/09/2025		5,438		(137)			(137)		5,301	5,301			
100205679	GROSSE POINTE WOODS	MI		05/09/2025		3,256		(113)			(113)		3,143	3,143			
100205680	ROSEVILLE	CA		05/09/2025		3,327		(37)			(37)		3,290	3,290			
100205682	FOUNTAIN VALLEY	CA		05/09/2025		2,288		(82)			(82)		2,206	2,206			
100205683	LILBURN	GA		05/09/2025		5,286		(210)			(210)		5,076	5,076			
100205684	TUSTIN	CA		05/09/2025		3,619		(103)			(103)		3,516	3,516			
100205685	CANTON	GA		05/09/2025		2,922		(139)			(139)		2,783	2,783			
100205687	STUART	FL		05/09/2025		2,001		(37)			(37)		1,964	1,964			
100205688	BOCA RATON	FL		05/09/2025		9,302		(256)			(256)		9,046	9,046			
100205689	LOS ALAMITOS	CA		05/09/2025		2,095		(100)			(100)		1,995	1,995			
100205691	ONTARIO	CA		05/09/2025		3,395		(162)			(162)		3,233	3,233			
100205692	GRANADA HILLS	CA		05/09/2025		4,270		(203)			(203)		4,067	4,067			
100205693	LEHIGH ACRES	FL		05/09/2025		1,628		(21)			(21)		1,607	1,607			
100205694	WESTLAND	MI		05/09/2025		504		(17)			(17)		487	487			
100205695	LOS ANGELES	CA		05/09/2025		7,388		(229)			(229)		7,159	7,159			
100205696	TUKWILA	WA		04/14/2025		2,519		(69)			(69)		2,450	2,450			
100205697	FRESNO	CA		04/14/2025		2,980		(11)			(11)		2,969	2,969			
100205698	PORT ST LUCIE	FL		04/14/2025		2,356		74			74		2,430	2,430			
100205700	KNOXVILLE	TN		04/14/2025		2,845		(101)			(101)		2,744	2,744			
100205701	OAKHURST	NJ		04/14/2025		5,669		(167)			(167)		5,502	5,502			
100205702	PORTSMOUTH	RI		04/14/2025		12,765		(258)			(258)		12,507	12,507			
100205703	BELLA VISTA	AR		04/14/2025		2,295		(64)			(64)		2,231	2,231			
100205704	PALM BEACH GARDENS	FL		04/14/2025		4,753		(140)			(140)		4,613	4,613			
100205705	FONTANA	CA		04/14/2025		3,849		(80)			(80)		3,769	3,769			
100205707	MELROSE PARK	IL		04/14/2025		2,265		(53)			(53)		2,212	2,212			
100205708	PHILADELPHIA	PA		04/14/2025		1,943		(43)			(43)		1,900	1,900			
100205709	PALM BEACH GARDENS	FL		04/14/2025		5,380		(110)			(110)		5,270	5,270			
100205710	GRANDVIEW	TX		04/14/2025		1,662		(51)			(51)		1,611	1,611			
100205711	KNOXVILLE	TN		04/14/2025		1,480		(41)			(41)		1,439	1,439			
100205712	DAVENPORT	FL		04/14/2025		2,022		(69)			(69)		1,953	1,953			
100205713	CAPE CORAL	FL		04/14/2025		1,971		(30)			(30)		1,941	1,941			
100205714	HUDSONVILLE	MI		04/14/2025		2,615		(84)			(84)		2,531	2,531			
100205715	SAINT PETERSBURG	FL		04/14/2025		1,957		(34)			(34)		1,923	1,923			
100205716	WAUNAKEE	WI		04/14/2025		2,556		(78)			(78)		2,478	2,478			
100205717	FATE	TX		04/14/2025		82,567		(1,818)			(1,818)		80,749	80,749			
100205718	NORTH LAS VEGAS	NV		04/14/2025		18,273		(768)			(768)		17,505	17,505			
100205719	LOS ANGELES	CA		04/14/2025		2,606		(88)			(88)		2,518	2,518			
100205720	GARLAND	TX		04/14/2025		2,784		(67)			(67)		2,717	2,717			
100205721	MENIFEE	CA		04/14/2025		3,961		13			13		3,974	3,974			
100205722	SAN BERNARDINO	CA		04/14/2025		4,197		(5)			(5)		4,192	4,192			
100205723	NORTH LAS VEGAS	NV		04/14/2025		1,906		(46)			(46)		1,860	1,860			
100205724	ANNAPOLIS	MD		04/14/2025		2,838		(14)			(14)		2,824	2,824			
100205725	WILDOMAR	CA		04/14/2025		3,708		(128)			(128)		3,580	3,580			
100205726	FORT WORTH	TX		04/14/2025		2,329		55			55		2,384	2,384			
100205727	DALLAS	TX		04/14/2025		5,608		(54)			(54)		5,554	5,554			
100205728	JACKSON	NJ		04/14/2025		2,474		(42)			(42)		2,432	2,432			
100205729	HARTFORD	CT		04/14/2025		2,513		(34)			(34)		2,479	2,479			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205730	MARYVILLE	TN		04/14/2025		14,140		(289)			(289)		13,851	13,851			
100205731	PHOENIX	AZ		04/14/2025		2,979		(14)			(14)		2,965	2,965			
100205733	AFTON	OK		04/14/2025		2,657		(127)			(127)		2,530	2,530			
100205734	NEWARK	NJ		04/14/2025		1,566		(38)			(38)		1,528	1,528			
100205735	KETTERING	OH		04/14/2025		1,372		(38)			(38)		1,334	1,334			
100205736	BETHANY	OK		04/14/2025		2,431		(82)			(82)		2,349	2,349			
100205737	PHILADELPHIA	PA		04/14/2025		2,929		(20)			(20)		2,909	2,909			
100205738	HOUSTON	TX		04/14/2025		1,657		(41)			(41)		1,616	1,616			
100205739	LAVEEN	AZ		04/14/2025		3,078		(87)			(87)		2,991	2,991			
100205740	TUCSON	AZ		04/14/2025		1,929		(19)			(19)		1,910	1,910			
100205741	READING	MA		04/14/2025		2,020		(48)			(48)		1,972	1,972			
100205742	FORT WORTH	TX		04/14/2025		14,786		(566)			(566)		14,220	14,220			
100205743	SEVERANCE	CO		04/14/2025		3,681		(47)			(47)		3,634	3,634			
100205744	DENVER	CO		04/14/2025		145,223		(4,080)			(4,080)		141,143	141,143			
100205745	CHESTERFIELD	VA		04/14/2025		1,541		(57)			(57)		1,484	1,484			
100205746	COLORADO SPRINGS	CO		04/14/2025		2,375		(15)			(15)		2,360	2,360			
100205747	FRESNO	CA		04/14/2025		1,764		(33)			(33)		1,731	1,731			
100205748	ARGYLE	TX		04/14/2025		4,427		(89)			(89)		4,338	4,338			
100205750	HOMESTEAD	FL		04/14/2025		1,585		(11)			(11)		1,574	1,574			
100205751	WALNUT CREEK	CA		04/14/2025		2,606		(34)			(34)		2,572	2,572			
100205752	KISSIMMEE	FL		04/14/2025		1,484		(62)			(62)		1,422	1,422			
100205753	TOMS RIVER	NJ		04/14/2025		1,420		(60)			(60)		1,360	1,360			
100205754	CHRISTIANSBURG	VA		04/14/2025		2,407		(50)			(50)		2,357	2,357			
100205755	ALLEN	TX		04/14/2025		2,319		(43)			(43)		2,276	2,276			
100205756	LOS ANGELES	CA		04/14/2025		3,240		(67)			(67)		3,173	3,173			
100205757	FORT COLLINS	CO		04/14/2025		2,414		(51)			(51)		2,363	2,363			
100205758	DURHAM	NC		04/14/2025		108,689		(1,836)			(1,836)		106,853	106,853			
100205759	ELK GROVE	CA		04/14/2025		2,844		(36)			(36)		2,808	2,808			
100205760	MONROE	NC		04/14/2025		2,015		(17)			(17)		1,998	1,998			
100205761	MESA	AZ		04/14/2025		2,744		158			158		2,902	2,902			
100205762	CYPRESS	TX		04/14/2025		3,091		(65)			(65)		3,026	3,026			
100205763	LAS VEGAS	NV		04/14/2025		2,047		(34)			(34)		2,013	2,013			
100205764	LOS ANGELES	CA		04/14/2025		3,582		(32)			(32)		3,550	3,550			
100205765	DENVER	CO		04/14/2025		3,644		(43)			(43)		3,601	3,601			
100205766	SIMLA	CO		04/14/2025		1,733		(50)			(50)		1,683	1,683			
100205767	PORTLAND	OR		04/14/2025		2,460		(66)			(66)		2,394	2,394			
100205768	ANCHORAGE	AK		04/14/2025		2,557		(13)			(13)		2,544	2,544			
100205769	APPLE VALLEY	CA		04/14/2025		11,677		(277)			(277)		11,400	11,400			
100205770	MADISON	AL		04/14/2025		2,088		(29)			(29)		2,059	2,059			
100205771	MADISON	AL		04/14/2025		2,009		(31)			(31)		1,978	1,978			
100205772	MIAMI	FL		04/14/2025		3,211		(73)			(73)		3,138	3,138			
100205773	LANCASTER	CA		04/14/2025		1,939		(14)			(14)		1,925	1,925			
100205774	INDIANAPOLIS	IN		04/14/2025		1,491		(17)			(17)		1,474	1,474			
100205775	FRISCO	TX		04/14/2025		2,130		(56)			(56)		2,074	2,074			
100205776	NAPLES	FL		04/14/2025		13,455		(307)			(307)		13,148	13,148			
100205777	PEA RIDGE	AR		04/14/2025		1,765		(34)			(34)		1,731	1,731			
100205778	AUSTIN	TX		04/14/2025		2,966		(61)			(61)		2,905	2,905			
100205779	DALLAS	TX		04/14/2025		2,915		65			65		2,980	2,980			
100205780	POOLER	GA		04/14/2025		1,925		(33)			(33)		1,892	1,892			
100205782	LATHROP	CA		04/14/2025		2,714		(59)			(59)		2,655	2,655			
100205783	TACOMA	WA		04/14/2025		4,642		(79)			(79)		4,563	4,563			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205785	DALTON	GA		04/14/2025		1,658		(29)			(29)		1,629	1,629			
100205786	MOUNTAIN HOME	ID		04/14/2025		1,771		(66)			(66)		1,705	1,705			
100205787	NAPERVILLE	IL		04/14/2025		3,407		(135)			(135)		3,272	3,272			
100205788	PHILADELPHIA	PA		04/14/2025		1,364		(59)			(59)		1,305	1,305			
100205789	ABILENE	TX		04/14/2025		3,608		(60)			(60)		3,548	3,548			
100205790	MODESTO	CA		04/14/2025		1,657		(42)			(42)		1,615	1,615			
100205791	MOUNT LAUREL	NJ		04/14/2025		1,409		(58)			(58)		1,351	1,351			
100205792	HOUSTON	TX		04/14/2025		7,879		(133)			(133)		7,746	7,746			
100205793	MARIETTA	GA		04/14/2025		2,759		(92)			(92)		2,667	2,667			
100205794	ROCKFORD	MN		04/14/2025		1,505		(50)			(50)		1,455	1,455			
100205795	NEWLAND	NC		04/14/2025		1,427		(55)			(55)		1,372	1,372			
100205796	KLAMATH FALLS	OR		04/14/2025		3,885		(69)			(69)		3,816	3,816			
100205797	SPANISH FORK	UT		04/14/2025		9,605		(241)			(241)		9,364	9,364			
100205798	SPANISH FORK	UT		04/14/2025		9,581		(241)			(241)		9,340	9,340			
100205799	PHILADELPHIA	PA		04/14/2025		3,008		(34)			(34)		2,974	2,974			
100205800	RICHMOND	TX		04/14/2025		3,104		(66)			(66)		3,038	3,038			
100205801	TURLOCK	CA		04/14/2025		324,110		(7,807)			(7,807)		316,303	316,303			
100205802	WEST ALLENHURST	NJ		04/14/2025		5,123		(69)			(69)		5,054	5,054			
100205803	GEORGETOWN	TX		04/14/2025		1,954		(53)			(53)		1,901	1,901			
100205804	KNOXVILLE	TN		04/14/2025		2,180		(34)			(34)		2,146	2,146			
100205805	MESA	AZ		04/14/2025		3,644		(62)			(62)		3,582	3,582			
100205806	EDGEWATER	MD		04/14/2025		3,550		(72)			(72)		3,478	3,478			
100205807	CITRUS SPRINGS	FL		04/14/2025		1,665		13			13		1,678	1,678			
100205808	PALM HARBOR	FL		04/14/2025		3,724		(18)			(18)		3,706	3,706			
100205809	WOODLAND	CA		04/14/2025		5,509		78			78		5,587	5,587			
100205810	CAPITOL HEIGHTS	MD		04/14/2025		1,699		(39)			(39)		1,660	1,660			
100205811	PROSPER	TX		04/14/2025		1,899		(45)			(45)		1,854	1,854			
100205812	NORTH KINGSTOWN	RI		04/14/2025		2,445		(33)			(33)		2,412	2,412			
100205813	LAS VEGAS	NV		04/14/2025		2,091		(42)			(42)		2,049	2,049			
100205814	SAINT LOUIS	MO		04/14/2025		1,849		(31)			(31)		1,818	1,818			
100205815	DREXEL HILL	PA		04/14/2025		3,066		(52)			(52)		3,014	3,014			
100205816	SANDY	UT		04/14/2025		2,907		(44)			(44)		2,863	2,863			
100205818	MILLEDGEVILLE	GA		04/14/2025		1,549		(60)			(60)		1,489	1,489			
100205819	HOWELL	NJ		04/14/2025		4,268		(89)			(89)		4,179	4,179			
100205820	PORT SAINT JOE	FL		04/14/2025		3,766		(91)			(91)		3,675	3,675			
100205821	DENVER	CO		04/14/2025		1,688		(35)			(35)		1,653	1,653			
100205822	WAKE FOREST	NC		04/14/2025		2,278		(33)			(33)		2,245	2,245			
100205824	PHOENIX	AZ		04/14/2025		2,729		(36)			(36)		2,693	2,693			
100205825	METAIRIE	LA		04/14/2025		1,689		(38)			(38)		1,651	1,651			
100205826	ELLISON BAY	WI		04/14/2025		1,804		(39)			(39)		1,765	1,765			
100205827	CHARLOTTE	NC		04/14/2025		2,550		(37)			(37)		2,513	2,513			
100205828	SANGER	TX		04/14/2025		2,465		(62)			(62)		2,403	2,403			
100205829	CHICAGO	IL		04/14/2025		3,481		(107)			(107)		3,374	3,374			
100205830	FREDERICK	MD		04/14/2025		2,858		(34)			(34)		2,824	2,824			
100205831	ELK GROVE	CA		04/14/2025		3,082		(60)			(60)		3,022	3,022			
100205832	GEORGETOWN	TX		04/14/2025		2,113		(44)			(44)		2,069	2,069			
100205833	MT. JULIET	TN		04/14/2025		5,032		(104)			(104)		4,928	4,928			
100205834	MOUNT JULIET	TN		04/14/2025		9,697		(178)			(178)		9,519	9,519			
100205836	CENTRAL	SC		04/14/2025		9,321		(218)			(218)		9,103	9,103			
100205837	CLAYTON	NC		04/14/2025		6,909		(122)			(122)		6,787	6,787			
100205838	ANDOVER	KS		04/14/2025		1,725		(62)			(62)		1,663	1,663			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205839	LAS VEGAS	NV		04/14/2025		2,000		(46)			(46)		1,954	1,954			
100205840	BOCA RATON	FL		04/14/2025		3,542		(76)			(76)		3,466	3,466			
100205841	ROYAL OAK	MI		04/14/2025		2,209		(37)			(37)		2,172	2,172			
100205842	BENTONVILLE	AR		04/14/2025		23,910		(404)			(404)		23,506	23,506			
100205843	SALEM	MA		04/14/2025		2,089		(43)			(43)		2,046	2,046			
100205844	AUSTIN	TX		04/14/2025		1,777		(72)			(72)		1,705	1,705			
100205845	COLUMBUS	OH		04/14/2025		8,527		(299)			(299)		8,228	8,228			
100205846	WINTER SPRINGS	FL		04/14/2025		3,899		(107)			(107)		3,792	3,792			
100205847	TUCSON	AZ		04/14/2025		1,366		(30)			(30)		1,336	1,336			
100205848	PITTSBURGH	PA		04/14/2025		2,098		(42)			(42)		2,056	2,056			
100205849	MCKINNEY	TX		04/14/2025		1,523		(41)			(41)		1,482	1,482			
100205850	DENVER	CO		04/14/2025		1,715		(42)			(42)		1,673	1,673			
100205851	CEDAR CITY	UT		04/14/2025		4,207		(100)			(100)		4,107	4,107			
100205852	ST. AUGUSTINE	FL		04/14/2025		4,160		(21)			(21)		4,139	4,139			
100205853	TAMPA	FL		04/14/2025		3,319		(81)			(81)		3,238	3,238			
100205854	TEMECULA	CA		04/14/2025		3,420		(58)			(58)		3,362	3,362			
100205855	GARLAND	TX		04/14/2025		1,790		(24)			(24)		1,766	1,766			
100205856	ONTARIO	CA		04/14/2025		2,869		(50)			(50)		2,819	2,819			
100205857	KISSIMMEE	FL		04/14/2025		3,795							3,795	3,795			
100205858	ASHEVILLE	NC		04/14/2025		1,773		(26)			(26)		1,747	1,747			
100205859	LANSDALE	PA		04/14/2025		2,079		(41)			(41)		2,038	2,038			
100205860	PHILADELPHIA	PA		04/14/2025		2,637		(55)			(55)		2,582	2,582			
100205861	FORT WORTH	TX		04/14/2025		2,167		15			15		2,182	2,182			
100205862	BAKERSFIELD	CA		04/14/2025		3,253		(93)			(93)		3,160	3,160			
100205863	ORLEANS	MA		04/14/2025		1,833		(69)			(69)		1,764	1,764			
100205864	COMPTON	CA		04/14/2025		2,616		(17)			(17)		2,599	2,599			
100205865	CATHEDRAL CITY	CA		04/14/2025		2,441		(13)			(13)		2,428	2,428			
100205866	CONROE	TX		04/14/2025		1,386		(58)			(58)		1,328	1,328			
100205867	CHARLOTTE	NC		04/14/2025		4,886		180			180		5,066	5,066			
100205868	NORFOLK	VA		04/14/2025		2,082		(7)			(7)		2,075	2,075			
100205869	WESTON	FL		04/14/2025		8,916		(130)			(130)		8,786	8,786			
100205870	DEL VALLE	TX		04/14/2025		1,645		(28)			(28)		1,617	1,617			
100205871	PALM DESERT	CA		04/14/2025		3,376		(69)			(69)		3,307	3,307			
100205872	TOPSAIL BEACH	NC		04/14/2025		3,448		(72)			(72)		3,376	3,376			
100205873	BUTLER	NJ		04/14/2025		2,571		(69)			(69)		2,502	2,502			
100205874	ROUND ROCK	TX		04/14/2025		3,303		52			52		3,355	3,355			
100205875	WAKE FOREST	NC		04/14/2025		2,388		(42)			(42)		2,346	2,346			
100205876	NORTH CHARLESTON	SC		04/14/2025		3,041		(53)			(53)		2,988	2,988			
100205877	APEX	NC		04/14/2025		2,079		(46)			(46)		2,033	2,033			
100205878	WENDELL	NC		04/14/2025		2,452		(52)			(52)		2,400	2,400			
100205879	LAKEWOOD	NJ		04/14/2025		4,814		(59)			(59)		4,755	4,755			
100205880	EVERETT	WA		04/14/2025		3,302		(43)			(43)		3,259	3,259			
100205881	ROSEVILLE	CA		04/14/2025		2,762		(42)			(42)		2,720	2,720			
100205882	INDIANAPOLIS	IN		04/14/2025		56,943		(2,558)			(2,558)		54,385	54,385			
100205883	BAKERSFIELD	CA		04/14/2025		8,733		(26)			(26)		8,707	8,707			
100205884	ANACORTES	WA		04/14/2025		4,668		(78)			(78)		4,590	4,590			
100205885	ALDIE	VA		04/14/2025		2,265		(47)			(47)		2,218	2,218			
100205886	RICHMOND	VA		04/14/2025		2,252		(25)			(25)		2,227	2,227			
100205887	KENNEWICK	WA		04/14/2025		1,500		(61)			(61)		1,439	1,439			
100205888	SPRINGFIELD	MO		04/14/2025		1,907		(50)			(50)		1,857	1,857			
100205889	CASPER	WY		04/14/2025		3,076		(41)			(41)		3,035	3,035			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205890	BEAVERTON	OR		04/14/2025		4,570		5			5		4,575	4,575			
100205891	CADDO MILLS	TX		04/14/2025		1,450		(39)			(39)		1,411	1,411			
100205892	CHARLOTTESVILLE	VA		04/14/2025		2,954		(64)			(64)		2,890	2,890			
100205893	MELBOURNE BEACH	FL		04/14/2025		4,092		(78)			(78)		4,014	4,014			
100205894	OCEAN CITY	MD		04/14/2025		1,554		(39)			(39)		1,515	1,515			
100205895	FAIRBURN	GA		04/14/2025		1,872							1,872	1,872			
100205896	ROGERS	AR		04/14/2025		1,361		(53)			(53)		1,308	1,308			
100205897	PETERSBURG	AK		04/14/2025		1,765		(48)			(48)		1,717	1,717			
100205898	NAPLES	FL		04/14/2025		2,459		(9)			(9)		2,450	2,450			
100205899	DENVER	CO		04/14/2025		3,002		(44)			(44)		2,958	2,958			
100205900	SURFSIDE BEACH	SC		04/14/2025		1,760		(44)			(44)		1,716	1,716			
100205901	MINNEAPOLIS	MN		04/14/2025		1,658		(38)			(38)		1,620	1,620			
100205902	RICHMOND	VA		04/14/2025		2,616		(49)			(49)		2,567	2,567			
100205904	HENRICO	VA		04/14/2025		1,655		(20)			(20)		1,635	1,635			
100205905	PALMETTO	FL		04/14/2025		9,176		(47)			(47)		9,129	9,129			
100205906	TEMECULA	CA		04/15/2025		2,774		(66)			(66)		2,708	2,708			
100205907	LAVON	TX		04/15/2025		6,670		(198)			(198)		6,472	6,472			
100205908	CHARLOTTE	NC		04/15/2025		1,312		(40)			(40)		1,272	1,272			
100205909	ARMONA	CA		04/15/2025		1,895		(56)			(56)		1,839	1,839			
100205910	FREMONT	CA		04/15/2025		3,062		(88)			(88)		2,974	2,974			
100205911	GALLATIN	TN		04/15/2025		1,274		(38)			(38)		1,236	1,236			
100205912	LONGS	SC		04/15/2025		886		(26)			(26)		860	860			
100205913	SHERMAN	TX		04/15/2025		12,090		(236)			(236)		11,854	11,854			
100205914	MCKINNEY	TX		04/15/2025		4,364		(87)			(87)		4,277	4,277			
100205915	WILLOW SPRINGS	MO		04/15/2025		2,820		(30)			(30)		2,790	2,790			
100205916	TEMECULA	CA		04/15/2025		2,514		(11)			(11)		2,503	2,503			
100205917	KANNAPOLIS	NC		04/15/2025		1,676		27			27		1,703	1,703			
100205918	ROLLING HILLS ESTATES	CA		04/15/2025		1,770		20			20		1,790	1,790			
100205919	CONCORD	NC		04/15/2025		1,497		(7)			(7)		1,490	1,490			
100205920	LAWRENCEVILLE	GA		04/15/2025		3,512		(16)			(16)		3,496	3,496			
100205921	MANTECA	CA		04/15/2025		3,316		(89)			(89)		3,227	3,227			
100205922	CHANDLER	AZ		04/15/2025		4,428		12			12		4,440	4,440			
100205923	ANGIER	NC		04/15/2025		1,313		(40)			(40)		1,273	1,273			
100205924	ROSEVILLE	CA		04/15/2025		2,062		(50)			(50)		2,012	2,012			
100205925	ELLIJAY	GA		04/15/2025		3,339		76			76		3,415	3,415			
100205926	GRAHAM	NC		04/15/2025		1,362		43			43		1,405	1,405			
100205927	WINSTON SALEM	NC		04/15/2025		1,551		(46)			(46)		1,505	1,505			
100205928	MCKINNEY	TX		04/15/2025		131,810		(3,039)			(3,039)		128,771	128,771			
100205929	CASA GRANDE	AZ		04/15/2025		1,455		10			10		1,465	1,465			
100205930	GEORGETOWN	TX		04/15/2025		3,700		(119)			(119)		3,581	3,581			
100205931	PARRISH	FL		04/15/2025		1,341		(39)			(39)		1,302	1,302			
100205932	CHARLOTTE	NC		04/15/2025		2,805		75			75		2,880	2,880			
100205933	CENTERVILLE	TX		04/15/2025		1,248		(45)			(45)		1,203	1,203			
100205934	MILLSBORO	DE		04/15/2025		2,144		(48)			(48)		2,096	2,096			
100205935	BALTIMORE	MD		04/15/2025		1,309		(22)			(22)		1,287	1,287			
100205936	CALDWELL	ID		04/15/2025		1,745		(20)			(20)		1,725	1,725			
100205937	TEMECULA	CA		04/15/2025		2,363		(50)			(50)		2,313	2,313			
100205938	CHICAGO	IL		04/15/2025		1,420		(48)			(48)		1,372	1,372			
100205939	CONCORD	NC		04/15/2025		1,895		(17)			(17)		1,878	1,878			
100205940	MCKINNEY	TX		04/15/2025		1,792		43			43		1,835	1,835			
100205941	MARICOPA	AZ		04/15/2025		1,870		31			31		1,901	1,901			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205942	WOODRUFF	SC		04/15/2025		1,310		(41)			(41)		1,269	1,269			
100205943	KEMAH	TX		04/15/2025		3,961		(192)			(192)		3,769	3,769			
100205944	WINDHAM	NH		04/15/2025		3,159		(6)			(6)		3,153	3,153			
100205945	COLONIAL BCH	VA		04/15/2025		1,671		4			4		1,675	1,675			
100205946	LYNNWOOD	WA		04/15/2025		3,773		(18)			(18)		3,755	3,755			
100205947	LABELLE	FL		04/15/2025		1,497		13			13		1,510	1,510			
100205948	FONTANA	CA		04/15/2025		273,918		(11,343)			(11,343)		262,575	262,575			
100205949	DAYTONA BEACH	FL		04/15/2025		1,761		(46)			(46)		1,715	1,715			
100205950	LA VERGNE	TN		04/15/2025		1,008		(37)			(37)		971	971			
100205951	RACINE	WI		04/15/2025		1,195		(7)			(7)		1,188	1,188			
100205952	WEST ALLIS	WI		04/15/2025		1,784		(8)			(8)		1,776	1,776			
100205953	CHARLOTTE	NC		04/15/2025		904		(31)			(31)		873	873			
100205954	MCKINNEY	TX		04/15/2025		8,903		(168)			(168)		8,735	8,735			
100205955	LAS VEGAS	NV		04/15/2025		1,328		(41)			(41)		1,287	1,287			
100205956	ANNANDALE	MN		04/15/2025		1,389		(51)			(51)		1,338	1,338			
100205957	MCKINNEY	TX		04/15/2025		1,388		(20)			(20)		1,368	1,368			
100205958	MCKINNEY	TX		04/15/2025		1,248		(39)			(39)		1,209	1,209			
100205959	LAS VEGAS	NV		04/15/2025		4,456		(95)			(95)		4,361	4,361			
100205960	SACRAMENTO	CA		04/15/2025		2,265		10			10		2,275	2,275			
100205962	WOODBURY	TN		04/15/2025		2,336		(56)			(56)		2,280	2,280			
100205963	MOUNTAIN HOUSE	CA		04/15/2025		2,734		(43)			(43)		2,691	2,691			
100205965	MCKINNEY	TX		04/15/2025		1,315		(48)			(48)		1,267	1,267			
100205966	MONROE	WA		04/15/2025		2,179		(41)			(41)		2,138	2,138			
100205967	HOUSTON	TX		04/15/2025		118,997		(4,840)			(4,840)		114,157	114,157			
100205968	CONCORD	NC		04/15/2025		107,433		(916)			(916)		106,517	106,517			
100205969	CHICAGO	IL		04/15/2025		1,936		(80)			(80)		1,856	1,856			
100205970	VILLA RICA	GA		04/15/2025		1,047		(51)			(51)		996	996			
100205971	CHESAPEAKE	VA		04/15/2025		2,090		(78)			(78)		2,012	2,012			
100205972	MYRTLE BEACH	SC		04/15/2025		1,007		(21)			(21)		986	986			
100205973	LAKE ELSINORE	CA		04/15/2025		3,135		(75)			(75)		3,060	3,060			
100205974	MCKINNEY	TX		04/15/2025		1,303		(38)			(38)		1,265	1,265			
100205975	CLEVELAND	TX		04/15/2025		1,144		(19)			(19)		1,125	1,125			
100205976	LYNNWOOD	WA		04/15/2025		29,982		(367)			(367)		29,615	29,615			
100205977	LONGS	SC		04/15/2025		88,474		(2,777)			(2,777)		85,697	85,697			
100205978	TEMECULA	CA		04/15/2025		53,852		(1,293)			(1,293)		52,559	52,559			
100205979	SAN ANTONIO	TX		04/15/2025		922		(23)			(23)		899	899			
100205980	ELIZABETH	NJ		04/15/2025		2,543		(39)			(39)		2,504	2,504			
100205981	MONROE	NC		04/15/2025		1,546		(20)			(20)		1,526	1,526			
100205982	RALEIGH	NC		04/15/2025		1,713		(36)			(36)		1,677	1,677			
100205983	BELT	MT		04/15/2025		2,384		(30)			(30)		2,354	2,354			
100205984	STONE MOUNTAIN	GA		04/15/2025		1,370		(12)			(12)		1,358	1,358			
100205985	PENDERGRASS	GA		04/15/2025		1,827		(25)			(25)		1,802	1,802			
100205986	FAIRFAX	VA		04/15/2025		2,829		(52)			(52)		2,777	2,777			
100205987	LAKE HAVASU CITY	AZ		04/15/2025		1,599		(49)			(49)		1,550	1,550			
100205988	SEDONA	AZ		04/15/2025		1,491		(61)			(61)		1,430	1,430			
100205989	KANSAS CITY	MO		04/15/2025		953		(33)			(33)		920	920			
100205990	MCKINNEY	TX		04/15/2025		1,101		(44)			(44)		1,057	1,057			
100205991	STOCKTON	CA		04/15/2025		1,054		(47)			(47)		1,007	1,007			
100205992	ASHLAND	VA		04/15/2025		1,704		(48)			(48)		1,656	1,656			
100205993	WOODLAWN	TN		04/15/2025		1,079		(31)			(31)		1,048	1,048			
100205994	BRASELTON	GA		04/15/2025		3,862		52			52		3,914	3,914			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205995	ANGIER	NC		04/15/2025		4,047		29			29		4,076	4,076			
100205996	EAST LANSING	MI		04/15/2025		775		(21)			(21)		754	754			
100205997	WINTER HAVEN	FL		04/15/2025		2,361		161			161		2,522	2,522			
100205998	DALLAS	TX		04/15/2025		1,429		(25)			(25)		1,404	1,404			
100205999	SPRING HILL	TN		04/15/2025		1,500		(49)			(49)		1,451	1,451			
100206000	HARRISON	OH		04/15/2025		790		(32)			(32)		758	758			
100206001	ROUND ROCK	TX		04/15/2025		1,240		(41)			(41)		1,199	1,199			
100206002	LEWES	DE		04/15/2025		4,415		(119)			(119)		4,296	4,296			
100206003	CANTON	GA		04/15/2025		3,768		110			110		3,878	3,878			
100206004	GALLATIN	TN		04/15/2025		1,546		(17)			(17)		1,529	1,529			
100206005	LANCASTER	CA		04/15/2025		2,228		(53)			(53)		2,175	2,175			
100206006	LITTLE RIVER	SC		04/15/2025		1,368		(27)			(27)		1,341	1,341			
100206008	FOREST FALLS	CA		04/15/2025		1,079		(41)			(41)		1,038	1,038			
100206009	ANGIER	NC		04/15/2025		1,789		(4)			(4)		1,785	1,785			
100206010	MYRTLE BEACH	SC		04/15/2025		3,671		(66)			(66)		3,605	3,605			
100206011	FORT WORTH	TX		04/15/2025		17,996		(517)			(517)		17,479	17,479			
100206012	BRISTOL	CT		04/15/2025		2,161		(71)			(71)		2,090	2,090			
100206013	CONROE	TX		04/15/2025		1,198		(10)			(10)		1,188	1,188			
100206014	HOUSTON	TX		04/15/2025		910		(41)			(41)		869	869			
100206015	WEDOWEE	AL		04/15/2025		844		(30)			(30)		814	814			
100206016	MYRTLE BEACH	SC		04/15/2025		1,474		(41)			(41)		1,433	1,433			
100206017	ANNANDALE	MN		04/15/2025		1,174		(43)			(43)		1,131	1,131			
100206018	HUBERT	NC		04/15/2025		1,315		(31)			(31)		1,284	1,284			
100206019	HOUSTON	TX		04/15/2025		1,102		(37)			(37)		1,065	1,065			
100206020	RICHMOND	TX		04/15/2025		2,076		(63)			(63)		2,013	2,013			
100206021	SCOTCH PLAINS	NJ		04/15/2025		2,027		(37)			(37)		1,990	1,990			
100206022	SAVANNAH	GA		04/15/2025		2,026		(14)			(14)		2,012	2,012			
100206023	LEWES	DE		04/15/2025		4,137		(105)			(105)		4,032	4,032			
100206024	FRANKLIN	TN		04/15/2025		2,993		(42)			(42)		2,951	2,951			
100206025	HELOTES	TX		04/15/2025		1,254		(25)			(25)		1,229	1,229			
100206027	ANGIER	NC		04/15/2025		1,160		(46)			(46)		1,114	1,114			
100206028	HOUSTON	TX		04/15/2025		1,831		(48)			(48)		1,783	1,783			
100206029	MC KINNEY	TX		04/15/2025		12,689		(378)			(378)		12,311	12,311			
100206030	RICHMOND	TX		04/15/2025		1,398		(48)			(48)		1,350	1,350			
100206031	FORT WORTH	TX		04/15/2025		1,440		(48)			(48)		1,392	1,392			
100206032	HARTFORD	CT		04/15/2025		1,564		(54)			(54)		1,510	1,510			
100206033	WINTER GARDEN	FL		04/15/2025		2,310		(71)			(71)		2,239	2,239			
100206034	HOUSTON	TX		04/15/2025		2,126		(49)			(49)		2,077	2,077			
100206035	KATY	TX		04/15/2025		1,167		(22)			(22)		1,145	1,145			
100206036	FAYETTEVILLE	NC		04/15/2025		1,669		(24)			(24)		1,645	1,645			
100206037	HARMONY	ME		04/15/2025		11,300		(273)			(273)		11,027	11,027			
100206040	EUGENE	OR		05/16/2025		3,525		(125)			(125)		3,400	3,400			
100206043	SACRAMENTO	CA		05/16/2025		1,159							1,159	1,159			
100206044	VALLEJO	CA		05/16/2025		2,083		(39)			(39)		2,044	2,044			
100206045	LOS ANGELES	CA		05/16/2025		5,077		(135)			(135)		4,942	4,942			
100206046	IRVINE	CA		05/16/2025		8,026		(146)			(146)		7,880	7,880			
100206047	WILLOWBROOK	IL		05/16/2025		584							584	584			
100206050	SALEM	OR		05/16/2025		3,414		1			1		3,415	3,415			
100206051	SANTA ROSA	CA		05/16/2025		2,336		(28)			(28)		2,308	2,308			
100206054	DENVER	CO		05/16/2025		2,153		(30)			(30)		2,123	2,123			
100206055	ENCINITAS	CA		05/16/2025		6,307		(141)			(141)		6,166	6,166			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206056	BAYONNE	NJ		05/16/2025		3,599		49			49		3,648	3,648			
100206057	SUGAR HILL	GA		05/16/2025		5,647		(79)			(79)		5,568	5,568			
100206058	NEWPORT BEACH	CA		05/16/2025		114,965		(290)			(290)		114,675	114,675			
100206059	WARREN	MI		05/16/2025		434		(4)			(4)		430	430			
100206060	OCALA	FL		05/16/2025		4,799		(9)			(9)		4,790	4,790			
100206061	LOS ANGELES	CA		05/16/2025		4,540		(128)			(128)		4,412	4,412			
100206064	ALHAMBRA	CA		05/16/2025		460,510		(4,532)			(4,532)		455,978	455,978			
100206065	MCMINNVILLE	OR		05/16/2025		3,951		98			98		4,049	4,049			
100206066	AUBURN	WA		05/16/2025		733		(20)			(20)		713	713			
100206068	LAKE ARROWHEAD	CA		05/16/2025		1,971		(23)			(23)		1,948	1,948			
100206069	HONOLULU	HI		05/16/2025		1,687		(40)			(40)		1,647	1,647			
100206070	EVANSTON	IL		05/16/2025		1,328		(40)			(40)		1,288	1,288			
100206071	PHOENIX	AZ		05/16/2025		1,640		(17)			(17)		1,623	1,623			
100206072	BONITA	CA		05/16/2025		4,573		(163)			(163)		4,410	4,410			
100206073	PARSIPPANY	NJ		05/16/2025		856		(20)			(20)		836	836			
100206074	FLOWERY BRANCH	GA		05/16/2025		1,540		(73)			(73)		1,467	1,467			
100206076	ANDERSON	SC		05/16/2025		815		(29)			(29)		786	786			
100206077	LOS ANGELES	CA		05/16/2025		3,506		(10)			(10)		3,496	3,496			
100206079	ANDERSON	SC		05/16/2025		805		(19)			(19)		786	786			
100206081	WARREN	MI		05/16/2025		1,072		(20)			(20)		1,052	1,052			
100206082	LOS ANGELES	CA		05/16/2025		4,224		(129)			(129)		4,095	4,095			
100206083	VANCOUVER	WA		05/16/2025		1,456		29			29		1,485	1,485			
100206084	TACOMA	WA		05/16/2025		1,929		(14)			(14)		1,915	1,915			
100206085	GILBERT	AZ		05/16/2025		7,210		(6)			(6)		7,204	7,204			
100206086	TOMBALL	TX		05/16/2025		8,412		33			33		8,445	8,445			
100206087	PALM SPRINGS	CA		04/16/2025		5,565		(222)			(222)		5,343	5,343			
100206088	CAPE MAY COURT HOUSE	NJ		04/16/2025		2,158		(96)			(96)		2,062	2,062			
100206089	NORTH PROVIDENCE	RI		04/16/2025		824		(33)			(33)		791	791			
100206090	TALLAHASSEE	FL		04/16/2025		3,439		(134)			(134)		3,305	3,305			
100206091	TALLAHASSEE	FL		04/16/2025		3,079		(128)			(128)		2,951	2,951			
100206092	APACHE JUNCTION	AZ		04/16/2025		2,397		9			9		2,406	2,406			
100206093	RENTON	WA		04/16/2025		4,630		(104)			(104)		4,526	4,526			
100206094	MAPLETON	UT		04/16/2025		13,177		(286)			(286)		12,891	12,891			
100206096	MONTEBELLO	CA		04/16/2025		13,971		(279)			(279)		13,692	13,692			
100206097	LAKE LOS ANGELES	CA		04/16/2025		1,584		(56)			(56)		1,528	1,528			
100206098	TORRANCE	CA		04/16/2025		7,280		(213)			(213)		7,067	7,067			
100206099	CINCINNATI	OH		04/16/2025		2,071		(54)			(54)		2,017	2,017			
100206100	MIDDLEBURG	FL		04/16/2025		1,660		(33)			(33)		1,627	1,627			
100206101	OCEANO	CA		04/16/2025		5,834		(165)			(165)		5,669	5,669			
100206102	ORLANDO	FL		04/16/2025		3,242		(66)			(66)		3,176	3,176			
100206103	WESTLAKE VILLAGE	CA		04/16/2025		67,610		(2,522)			(2,522)		65,088	65,088			
100206104	TOLUCA LAKE	CA		04/16/2025		6,159		(176)			(176)		5,983	5,983			
100206105	BANNING	CA		04/16/2025		1,567		(75)			(75)		1,492	1,492			
100206106	NORTHFIELD	NH		04/16/2025		860		(21)			(21)		839	839			
100206107	BRIDGTON	ME		04/16/2025		1,769		(73)			(73)		1,696	1,696			
100206108	KILL DEVIL HILLS	NC		04/16/2025		1,800		(80)			(80)		1,720	1,720			
100206110	LONG BEACH	CA		04/16/2025		9,095		(230)			(230)		8,865	8,865			
100206112	EDINA	MN		04/16/2025		6,434		(215)			(215)		6,219	6,219			
100206113	SAMMAMISH	WA		04/16/2025		235,170		(6,650)			(6,650)		228,520	228,520			
100206114	SAMMAMISH	WA		04/16/2025		488,618		(13,144)			(13,144)		475,474	475,474			
100206115	SAN LUIS OBISPO	CA		04/16/2025		10,946		(221)			(221)		10,725	10,725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206116	STEVENSON RANCH	CA		04/16/2025		4,756		(184)			(184)		4,572	4,572			
100206117	BEND	OR		04/16/2025		1,665		(9)			(9)		1,656	1,656			
100206118	NEWPORT BEACH	CA		04/16/2025		12,387		(523)			(523)		11,864	11,864			
100206119	PENSACOLA	FL		04/16/2025		2,645		(126)			(126)		2,519	2,519			
100206120	FORT COLLINS	CO		04/16/2025		4,678		(223)			(223)		4,455	4,455			
100206122	BRONX	NY		04/16/2025		4,721		(201)			(201)		4,520	4,520			
100206123	SARATOGA	CA		04/16/2025		16,697		(377)			(377)		16,320	16,320			
100206124	PHOENIX	AZ		04/16/2025		2,797		(107)			(107)		2,690	2,690			
100206125	VERO BEACH	FL		04/16/2025		474,473		(13,071)			(13,071)		461,402	461,402			
100206127	PINETOP	AZ		04/16/2025		8,447		(194)			(194)		8,253	8,253			
100206128	POMONA	CA		04/16/2025		3,209		(98)			(98)		3,111	3,111			
100206129	FULLERTON	CA		04/16/2025		2,378		(72)			(72)		2,306	2,306			
100206130	VACAVILLE	CA		04/16/2025		3,397		(82)			(82)		3,315	3,315			
100206131	STOCKTON	CA		04/16/2025		2,929		(101)			(101)		2,828	2,828			
100206132	CANON CITY	CO		04/16/2025		1,773		(57)			(57)		1,716	1,716			
100206134	SELMA	CA		04/16/2025		1,631		(49)			(49)		1,582	1,582			
100206135	HAPPY JACK	AZ		04/16/2025		2,073		(42)			(42)		2,031	2,031			
100206136	FRESNO	CA		04/16/2025		2,318		(59)			(59)		2,259	2,259			
100206137	SIMI VALLEY	CA		04/16/2025		4,339		(64)			(64)		4,275	4,275			
100206138	LONG BEACH	CA		04/16/2025		3,872		(51)			(51)		3,821	3,821			
100206139	INGLEWOOD	CA		04/16/2025		5,808		(117)			(117)		5,691	5,691			
100206140	OJAI	CA		04/16/2025		5,648		(79)			(79)		5,569	5,569			
100206142	NAPLES	FL		04/16/2025		2,564		(93)			(93)		2,471	2,471			
100206143	PALM HARBOR	FL		04/16/2025		1,839		(54)			(54)		1,785	1,785			
100206144	APOLLO BEACH	FL		04/16/2025		2,713		(69)			(69)		2,644	2,644			
100206145	OCEAN CITY	MD		04/16/2025		2,421		(67)			(67)		2,354	2,354			
100206146	SANIBEL	FL		04/16/2025		1,575		(56)			(56)		1,519	1,519			
100206147	CLEARWATER	FL		04/16/2025		2,658		(50)			(50)		2,608	2,608			
100206148	DORAVILLE	GA		04/16/2025		2,236		(63)			(63)		2,173	2,173			
100206149	OAKLAND PARK	FL		04/16/2025		63,277		(1,479)			(1,479)		61,798	61,704		(94)	(94)
100206150	AUBURN	GA		04/16/2025		1,817		(6)			(6)		1,811	1,811			
100206151	ANNAPOLIS	MD		04/16/2025		2,311		(45)			(45)		2,266	2,266			
100206152	LOWELL	MA		04/16/2025		4,821		(51)			(51)		4,770	4,770			
100206153	COLUMBIA	MD		04/16/2025		1,697		(55)			(55)		1,642	1,642			
100206154	ODENTON	MD		04/16/2025		4,624		(106)			(106)		4,518	4,518			
100206155	LOCUST GROVE	GA		04/16/2025		40,369		(1,173)			(1,173)		39,196	39,196			
100206156	WALDORF	MD		04/16/2025		1,911		(35)			(35)		1,876	1,876			
100206157	FREDERICK	MD		04/16/2025		5,754		(148)			(148)		5,606	5,606			
100206159	DAHLONEGA	GA		04/16/2025		1,912		132			132		2,044	2,044			
100206160	PILLAGER	MN		04/16/2025		1,382		(43)			(43)		1,339	1,339			
100206161	CLAYTON	NC		04/16/2025		1,656		(43)			(43)		1,613	1,613			
100206162	WAKE FOREST	NC		04/16/2025		102,297		(3,861)			(3,861)		98,436	98,436			
100206163	RALEIGH	NC		04/16/2025		1,181		(30)			(30)		1,151	1,151			
100206164	MINNEAPOLIS	MN		04/16/2025		1,588		(31)			(31)		1,557	1,557			
100206165	DENVER	NC		04/16/2025		2,121		(68)			(68)		2,053	2,053			
100206166	CAMPTON	NH		04/16/2025		2,102		(54)			(54)		2,048	2,048			
100206168	GREENSBORO	NC		04/16/2025		44,187		(1,365)			(1,365)		42,822	42,822			
100206169	RALEIGH	NC		04/16/2025		1,855		(33)			(33)		1,822	1,822			
100206170	CHARLOTTE	NC		04/16/2025		2,238		(51)			(51)		2,187	2,187			
100206171	OCEAN CITY	NJ		04/16/2025		3,808		(73)			(73)		3,735	3,735			
100206173	SILVER CITY	NM		04/16/2025		1,483		(32)			(32)		1,451	1,451			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206174	GLASSBORO	NJ		04/16/2025		1,558		(48)			(48)		1,510	1,510			
100206175	SURF CITY	NC		04/16/2025		5,652		185			185		5,837	5,837			
100206176	GOODLETTSVILLE	TN		04/16/2025		1,344		(43)			(43)		1,301	1,301			
100206177	HILTON HEAD ISLAND	SC		04/16/2025		1,968		(46)			(46)		1,922	1,922			
100206178	GARDNERVILLE	NV		04/16/2025		2,274		(42)			(42)		2,232	2,232			
100206179	LAS VEGAS	NV		04/16/2025		2,201		123			123		2,324	2,324			
100206180	GALLOWAY	OH		04/16/2025		5,480		345			345		5,825	5,825			
100206181	PORTLAND	OR		04/16/2025		5,315		(52)			(52)		5,263	5,263			
100206182	ROUND ROCK	TX		04/16/2025		1,373		(48)			(48)		1,325	1,325			
100206183	PIGEON FORGE	TN		04/16/2025		2,476		(41)			(41)		2,435	2,435			
100206184	COLLEGE STATION	TX		04/16/2025		1,465		(42)			(42)		1,423	1,423			
100206185	CHESAPEAKE	VA		04/16/2025		1,362		(48)			(48)		1,314	1,314			
100206186	MANASSAS	VA		04/16/2025		2,485		(51)			(51)		2,434	2,434			
100206187	NEW BRAUNFELS	TX		04/16/2025		1,506		(22)			(22)		1,484	1,484			
100206188	CYPRESS	TX		04/16/2025		102,381		328			328		102,709	102,709			
100206189	ALEXANDRIA	VA		04/16/2025		5,457		(135)			(135)		5,322	5,322			
100206190	FISHERSVILLE	VA		04/16/2025		3,801		(143)			(143)		3,658	3,658			
100206191	LAKE STEVENS	WA		04/16/2025		4,119		(44)			(44)		4,075	4,075			
100206192	FEDERAL WAY	WA		04/16/2025		4,119		(20)			(20)		4,099	4,099			
100206194	BONNEY LAKE	WA		04/16/2025		5,857		(134)			(134)		5,723	5,723			
100206195	SAINT AUGUSTINE	FL		04/16/2025		3,148		(119)			(119)		3,029	3,029			
100206196	JOSHUA TREE	CA		04/16/2025		3,836		(151)			(151)		3,685	3,685			
100206197	JENSEN BEACH	FL		04/16/2025		2,001		(47)			(47)		1,954	1,954			
100206198	OQUOSSOC	ME		04/16/2025		2,182		(58)			(58)		2,124	2,124			
100206199	NORTH PORT	FL		04/16/2025		1,268		(22)			(22)		1,246	1,246			
100206200	KISSIMMEE	FL		04/16/2025		11,842		(349)			(349)		11,493	11,493			
100206201	BROKEN BOW	OK		04/16/2025		4,044		(49)			(49)		3,995	3,995			
100206202	GLENPOOL	OK		04/16/2025		1,540		(53)			(53)		1,487	1,487			
100206203	MILLVILLE	DE		04/16/2025		3,255		184			184		3,439	3,439			
100206204	WINTER HAVEN	FL		04/16/2025		3,012		160			160		3,172	3,172			
100206205	YAKIMA	WA		04/16/2025		2,262		(64)			(64)		2,198	2,198			
100206206	ANGIER	NC		04/16/2025		5,154		410			410		5,564	5,564			
100206207	OCEAN ISLE BEACH	NC		04/16/2025		1,501		115			115		1,616	1,616			
100206209	SHENANDOAH	VA		04/16/2025		1,875		(58)			(58)		1,817	1,817			
100206210	LEANDER	TX		04/16/2025		3,133		(28)			(28)		3,105	3,105			
100206211	PANAMA CITY BEACH	FL		04/16/2025		2,092		(71)			(71)		2,021	2,021			
100206212	BALTIMORE	MD		04/16/2025		1,296		(35)			(35)		1,261	1,261			
100206213	MADERA	CA		04/16/2025		2,175		(52)			(52)		2,123	2,123			
100206214	KISSIMMEE	FL		04/16/2025		2,355		(60)			(60)		2,295	2,295			
100206215	LEXINGTON	NC		04/16/2025		1,546		(44)			(44)		1,502	1,502			
100206216	LONGS	SC		04/16/2025		1,228		(28)			(28)		1,200	1,200			
100206217	CLOVERDALE	CA		04/17/2025		7,373		(240)			(240)		7,133	7,133			
100206218	LAGUNA BEACH	CA		04/17/2025		12,678		(453)			(453)		12,225	12,225			
100206219	NEW ORLEANS	LA		04/17/2025		1,032		(39)			(39)		993	993			
100206220	ALBANY	OR		04/17/2025		2,025		(7)			(7)		2,018	2,018			
100206221	SAN RAFAEL	CA		04/17/2025		3,138		(64)			(64)		3,074	3,074			
100206222	MANTECA	CA		04/17/2025		88,020		(1,942)			(1,942)		86,078	86,078			
100206223	NORTHRIDGE	CA		04/17/2025		3,060		(91)			(91)		2,969	2,969			
100206224	QUEEN CREEK	AZ		04/17/2025		7,130		(20)			(20)		7,110	7,110			
100206225	VANCOUVER	WA		04/17/2025		2,409		(49)			(49)		2,360	2,360			
100206227	SAN MARCOS	CA		04/17/2025		6,926		(233)			(233)		6,693	6,693			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206228	THOUSAND OAKS	CA		04/17/2025		12,905		(263)			(263)		12,642	12,642			
100206229	MCLEAN	VA		04/17/2025		3,908		(141)			(141)		3,767	3,767			
100206230	COLUMBUS	OH		04/17/2025		462		(21)			(21)		441	441			
100206231	EDGEWOOD	WA		04/17/2025		2,408		(75)			(75)		2,333	2,333			
100206233	MIAMI LAKES	FL		04/17/2025		6,041		(141)			(141)		5,900	5,900			
100206234	SHELTER ISLAND HEIGHTS	NY		04/17/2025		21,171		(61)			(61)		21,110	21,110			
100206235	FREEPORT	NY		04/17/2025		2,048		(94)			(94)		1,954	1,954			
100206237	NORTH HOLLYWOOD	CA		04/17/2025		3,364		(99)			(99)		3,265	3,265			
100206238	VERO BEACH	FL		04/17/2025		4,257		(183)			(183)		4,074	4,074			
100206240	TOMBALL	TX		04/17/2025		1,568		(71)			(71)		1,497	1,497			
100206241	PHOENIX	AZ		04/17/2025		5,265		(153)			(153)		5,112	5,112			
100206242	NASHVILLE	TN		04/17/2025		5,047		(111)			(111)		4,936	4,936			
100206243	PHOENIX	AZ		04/17/2025		3,736		(64)			(64)		3,672	3,672			
100206244	ANGIER	NC		04/17/2025		2,364		(91)			(91)		2,273	2,273			
100206246	DURHAM	NC		04/17/2025		2,584		(69)			(69)		2,515	2,515			
100206247	SACRAMENTO	CA		04/17/2025		2,434		(66)			(66)		2,368	2,368			
100206248	CYPRESS	TX		04/17/2025		2,267		(66)			(66)		2,201	2,201			
100206249	LOUISVILLE	KY		04/17/2025		805		(31)			(31)		774	774			
100206250	EUGENE	OR		04/17/2025		1,954		(73)			(73)		1,881	1,881			
100206251	CORONA	CA		04/17/2025		4,833		(128)			(128)		4,705	4,705			
100206252	CHICAGO	IL		04/17/2025		1,380		(53)			(53)		1,327	1,327			
100206253	GOODLETTSVILLE	TN		04/17/2025		1,902		(60)			(60)		1,842	1,842			
100206254	BULLHEAD CITY	AZ		04/17/2025		8,878		(317)			(317)		8,561	8,561			
100206255	PATERSON	NJ		04/17/2025		1,716		(31)			(31)		1,685	1,685			
100206256	BRADENTON	FL		04/17/2025		1,730		(49)			(49)		1,681	1,681			
100206257	CINCINNATI	OH		04/17/2025		2,041		(65)			(65)		1,976	1,976			
100206258	NAPLES	FL		04/17/2025		16,369		(722)			(722)		15,647	15,647			
100206259	MOUNT LAUREL	NJ		04/17/2025		1,241		(48)			(48)		1,193	1,193			
100206260	CHESTERFIELD	VA		04/17/2025		1,471		(57)			(57)		1,414	1,414			
100206262	HEMET	CA		04/17/2025		1,509		(58)			(58)		1,451	1,451			
100206263	NORTH MYRTLE BEACH	SC		04/17/2025		6,393		(246)			(246)		6,147	6,147			
100206264	RICHMOND	VA		04/17/2025		1,978		(76)			(76)		1,902	1,902			
100206265	BELLEVUE	NE		04/17/2025		1,805		(42)			(42)		1,763	1,763			
100206266	LEHI	UT		04/17/2025		2,140		(69)			(69)		2,071	2,071			
100206268	LEHI	UT		04/17/2025		2,132		(64)			(64)		2,068	2,068			
100206269	BALTIMORE	MD		04/17/2025		1,889		(60)			(60)		1,829	1,829			
100206270	PEORIA	AZ		04/17/2025		2,652		(49)			(49)		2,603	2,603			
100206271	EAGLE	ID		04/17/2025		1,451		(9)			(9)		1,442	1,442			
100206272	LAKE ZURICH	IL		04/17/2025		2,908		(75)			(75)		2,833	2,833			
100206273	LEASBURG	NC		04/17/2025		2,159		(47)			(47)		2,112	2,112			
100206274	SPANISH FORK	UT		04/17/2025		1,444		(51)			(51)		1,393	1,393			
100206275	HANFORD	CA		04/17/2025		1,464		(56)			(56)		1,408	1,408			
100206276	ANTIOCH	CA		04/17/2025		3,191		(89)			(89)		3,102	3,102			
100206277	PHOENIX	AZ		04/17/2025		3,348		(45)			(45)		3,303	3,303			
100206278	WADSWORTH	IL		04/17/2025		1,296		(50)			(50)		1,246	1,246			
100206279	COLUMBUS	OH		04/17/2025		1,041		(26)			(26)		1,015	1,015			
100206280	MOUNT PLEASANT	WI		04/17/2025		886		(34)			(34)		852	852			
100206281	VICTORVILLE	CA		04/17/2025		1,882		(71)			(71)		1,811	1,811			
100206282	MYRTLE BEACH	SC		04/17/2025		1,656		(34)			(34)		1,622	1,622			
100206283	LEAVENWORTH	WA		04/17/2025		2,320		(53)			(53)		2,267	2,267			
100206284	CLOVIS	CA		04/17/2025		2,011		(54)			(54)		1,957	1,957			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206285	FRESNO	CA		04/17/2025		2,356		(51)			(51)		2,305	2,305			
100206286	SAN TAN VALLEY	AZ		04/17/2025		1,706		(11)			(11)		1,695	1,695			
100206287	GREENVILLE	NC		04/17/2025		1,226		(16)			(16)		1,210	1,210			
100206288	FOUNTAIN HILLS	AZ		04/17/2025		2,790		(42)			(42)		2,748	2,748			
100206289	LUTZ	FL		04/17/2025		1,593		(61)			(61)		1,532	1,532			
100206290	FORT COLLINS	CO		04/17/2025		1,944		(50)			(50)		1,894	1,894			
100206291	PORTLAND	OR		04/17/2025		915		(35)			(35)		880	880			
100206292	FAIRFIELD	CA		04/17/2025		2,272		(77)			(77)		2,195	2,195			
100206293	SURPRISE	AZ		04/17/2025		3,346		(32)			(32)		3,314	3,314			
100206294	JERSEY CITY	NJ		04/17/2025		4,274		(138)			(138)		4,136	4,136			
100206295	CARY	IL		04/17/2025		1,151		(43)			(43)		1,108	1,108			
100206296	MAGNOLIA	TX		04/17/2025		1,262		(38)			(38)		1,224	1,224			
100206297	NISSWA	MN		04/17/2025		4,093		(104)			(104)		3,989	3,989			
100206298	FALLING WATERS	WV		04/17/2025		1,241		(41)			(41)		1,200	1,200			
100206299	PORTLAND	TN		04/17/2025		3,513		(113)			(113)		3,400	3,400			
100206300	KANSAS CITY	MO		04/17/2025		1,797		(41)			(41)		1,756	1,756			
100206301	ULSTER	PA		04/17/2025		3,113		(84)			(84)		3,029	3,029			
100206302	COVINGTON	GA		04/17/2025		1,203		(46)			(46)		1,157	1,157			
100206303	MERCED	CA		04/17/2025		2,117		(29)			(29)		2,088	2,088			
100206305	GRANITE SHOALS	TX		04/17/2025		42,770		(614)			(614)		42,156	42,156			
100206306	FALLING WATERS	WV		04/17/2025		145,770		(5,607)			(5,607)		140,163	140,163			
100206308	GULF BREEZE	FL		04/17/2025		1,475		(39)			(39)		1,436	1,436			
100206309	RIVERTON	UT		04/17/2025		2,197		(62)			(62)		2,135	2,135			
100206310	BERLIN	MD		04/17/2025		4,406		(102)			(102)		4,304	4,304			
100206311	PROVO	UT		04/17/2025		2,047		(70)			(70)		1,977	1,977			
100206312	RALEIGH	NC		04/17/2025		2,251		(53)			(53)		2,198	2,198			
100206313	RIVERSIDE	CA		04/17/2025		6,649		(200)			(200)		6,449	6,449			
100206314	CALDWELL	ID		04/17/2025		1,815		(55)			(55)		1,760	1,760			
100206315	SAINT CLOUD	FL		04/17/2025		2,468		(29)			(29)		2,439	2,439			
100206316	SPRINGFIELD	MO		04/17/2025		1,405		(25)			(25)		1,380	1,380			
100206317	HUMMELSTOWN	PA		04/17/2025		1,725		(34)			(34)		1,691	1,691			
100206318	FREDERICKSBURG	TX		04/17/2025		2,630		(101)			(101)		2,529	2,529			
100206319	BEDFORD	TX		04/17/2025		1,545		(59)			(59)		1,486	1,486			
100206320	GREEN VALLEY	AZ		04/17/2025		1,185		9			9		1,194	1,194			
100206321	ELLIJAY	GA		04/17/2025		2,288		(37)			(37)		2,251	2,251			
100206322	DURHAM	NC		04/17/2025		1,317		(50)			(50)		1,267	1,267			
100206323	ASHLAND CITY	TN		04/17/2025		2,084		(42)			(42)		2,042	2,042			
100206324	SEVIERVILLE	TN		04/17/2025		3,701		(81)			(81)		3,620	3,620			
100206325	WHITTIER	CA		04/17/2025		3,911		(131)			(131)		3,780	3,780			
100206326	BOERNE	TX		04/17/2025		5,381		(92)			(92)		5,289	5,289			
100206327	HANFORD	CA		04/17/2025		2,487		(93)			(93)		2,394	2,394			
100206328	HILTON HEAD ISLAND	SC		04/17/2025		2,261		(42)			(42)		2,219	2,219			
100206329	WILDWOOD	NJ		04/17/2025		3,131		(97)			(97)		3,034	3,034			
100206330	TAHOE CITY	CA		04/17/2025		2,764		6			6		2,770	2,770			
100206331	DELAND	FL		04/17/2025		1,345		16			16		1,361	1,361			
100206332	GREENVILLE	NC		04/17/2025		1,215		(15)			(15)		1,200	1,200			
100206333	SAINT PETERSBURG	FL		04/17/2025		1,594		(7)			(7)		1,587	1,587			
100206334	CHICAGO	IL		04/17/2025		2,282		(60)			(60)		2,222	2,222			
100206335	GREENVILLE	SC		04/17/2025		1,615		(38)			(38)		1,577	1,577			
100206336	JUNEAU	AK		04/17/2025		3,370		32			32		3,402	3,402			
100206337	CORVALLIS	OR		04/17/2025		2,420		(67)			(67)		2,353	2,353			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206338	AUBURN	AL		04/17/2025		2,106		(27)			(27)		2,079	2,079			
100206339	LELAND	NC		04/17/2025		1,148		(28)			(28)		1,120	1,120			
100206340	LYNN	MA		04/17/2025		3,824		(143)			(143)		3,681	3,681			
100206341	MORGANTON	GA		04/17/2025		4,694		(116)			(116)		4,578	4,578			
100206344	POWDERSVILLE	SC		04/17/2025		1,603		(45)			(45)		1,558	1,558			
100206345	CALDWELL	ID		04/17/2025		26,460		(771)			(771)		25,689	25,689			
100206346	COLORADO SPRINGS	CO		04/17/2025		2,895		(101)			(101)		2,794	2,794			
100206347	BLUFFDALE	UT		04/17/2025		3,003		126			126		3,129	3,129			
100206348	HUTTO	TX		04/17/2025		1,849		(14)			(14)		1,835	1,835			
100206349	HARRISBURG	PA		04/17/2025		980		(38)			(38)		942	942			
100206350	HUNTSVILLE	AL		04/17/2025		885		(34)			(34)		851	851			
100206351	FOREST PARK	IL		04/17/2025		3,347		(96)			(96)		3,251	3,251			
100206352	DINUBA	CA		04/17/2025		5,206		(358)			(358)		4,848	4,848			
100206353	EVERETT	WA		04/17/2025		1,475		(48)			(48)		1,427	1,427			
100206354	LINCOLN	NE		04/17/2025		3,136		(34)			(34)		3,102	3,102			
100206355	MOUNT JACKSON	VA		04/17/2025		1,120		(43)			(43)		1,077	1,077			
100206356	MYRTLE BEACH	SC		04/17/2025		44,443		(1,709)			(1,709)		42,734	42,734			
100206358	PORTLAND	OR		04/17/2025		3,197		(123)			(123)		3,074	3,074			
100206359	RANCHO CUCAMONGA	CA		04/17/2025		7,659		2,024			2,024		9,683	9,683			
100206360	KERNERSVILLE	NC		04/17/2025		952		220			220		1,172	1,172			
100206361	ALLENTOWN	PA		04/17/2025		5,717		474			474		6,191	6,191			
100206362	HUFFMAN	TX		04/17/2025		1,704		(49)			(49)		1,655	1,655			
100206363	PINE MOUNTAIN CLUB	CA		04/17/2025		1,339		255			255		1,594	1,594			
100206364	CROWLEY	TX		04/17/2025		1,878		(72)			(72)		1,806	1,806			
100206365	HYATTSVILLE	MD		04/17/2025		3,558		241			241		3,799	3,799			
100206366	TACOMA	WA		04/17/2025		4,515		256			256		4,771	4,771			
100206367	MINNEAPOLIS	MN		04/17/2025		4,728		437			437		5,165	5,165			
100206368	TURLOCK	CA		04/17/2025		2,855		293			293		3,148	3,148			
100206370	NOVATO	CA		05/22/2025		584		(4)			(4)		580	580			
100206371	CHARLOTTE	NC		05/22/2025		1,550		(30)			(30)		1,520	1,520			
100206372	PROVO	UT		05/22/2025		3,881		(41)			(41)		3,840	3,840			
100206373	BARNEGAT	NJ		05/22/2025		1,389		(32)			(32)		1,357	1,357			
100206374	MOUNT PLEASANT	MI		05/22/2025		777		(12)			(12)		765	765			
100206375	BUCKEYE	AZ		05/22/2025		736		(23)			(23)		713	713			
100206376	MADERA	CA		05/22/2025		1,308		(49)			(49)		1,259	1,259			
100206377	LOUISVILLE	KY		05/22/2025		586		(28)			(28)		558	558			
100206378	HOUSTON	TX		05/22/2025		1,548		(74)			(74)		1,474	1,474			
100206379	AUSTIN	TX		05/22/2025		16,153		(710)			(710)		15,443	15,443			
100206381	AIRWAY HEIGHTS	WA		05/22/2025		1,536		17			17		1,553	1,553			
100206382	SCOTTSDALE	AZ		05/22/2025		2,317		16			16		2,333	2,333			
100206384	MIAMI	FL		05/22/2025		2,188		(50)			(50)		2,138	2,138			
100206386	TORRANCE	CA		05/22/2025		2,813		(70)			(70)		2,743	2,743			
100206387	SCOTTS VALLEY	CA		05/22/2025		2,607		(60)			(60)		2,547	2,547			
100206388	HOUSTON	TX		05/22/2025		878		(12)			(12)		866	866			
100206390	CHARLOTTE	NC		05/22/2025		603		(12)			(12)		591	591			
100206391	PORT RICHEY	FL		05/22/2025		2,271		(77)			(77)		2,194	2,194			
100206392	SUGAR LAND	TX		05/22/2025		3,646		(92)			(92)		3,554	3,554			
100206396	PALM BEACH GARDENS	FL		05/22/2025		3,742		1			1		3,743	3,743			
100206400	RANCHO SANTA MARGARITA	CA		05/22/2025		4,854		(47)			(47)		4,807	4,807			
100206401	DENVER	CO		05/22/2025		1,590		(22)			(22)		1,568	1,568			
100206402	HOUSTON	TX		05/22/2025		1,270		(6)			(6)		1,264	1,264			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206403	EL MONTE	CA		05/22/2025		3,354		(131)			(131)		3,223	3,223			
100206409	AVON	NC		05/22/2025		2,172		(79)			(79)		2,093	2,093			
100206410	PRESCOTT	AZ		05/22/2025		3,004		(78)			(78)		2,926	2,926			
100206411	MIAMI	FL		05/22/2025		5,141		(28)			(28)		5,113	5,113			
100206412	EUREKA	CA		05/22/2025		1,074		(32)			(32)		1,042	1,042			
100206414	KIHEI	HI		05/22/2025		6,319		(168)			(168)		6,151	6,151			
100206415	EUREKA	CA		05/22/2025		1,099		(21)			(21)		1,078	1,078			
100206417	PONTE VEDRA	FL		05/22/2025		4,384		(74)			(74)		4,310	4,310			
100206419	TURLOCK	CA		05/22/2025		1,597		(20)			(20)		1,577	1,577			
100206420	GARNER	NC		05/22/2025		3,320		(15)			(15)		3,305	3,305			
100206421	MYRTLE BEACH	SC		04/22/2025		3,820		(102)			(102)		3,718	3,718			
100206422	MURPHY	NC		04/22/2025		2,268		(62)			(62)		2,206	2,206			
100206423	SAN FRANCISCO	CA		04/22/2025		4,051		(183)			(183)		3,868	3,868			
100206424	FAYETTEVILLE	GA		04/22/2025		1,856		(92)			(92)		1,764	1,764			
100206425	ATLANTA	GA		04/22/2025		2,863		(119)			(119)		2,744	2,744			
100206426	MYRTLE BEACH	SC		04/22/2025		2,526		(110)			(110)		2,416	2,416			
100206427	ALPHARETTA	GA		04/22/2025		2,689		(82)			(82)		2,607	2,607			
100206429	SMYRNA	GA		04/22/2025		2,861		(93)			(93)		2,768	2,768			
100206430	CHERRY LOG	GA		04/22/2025		3,143		(55)			(55)		3,088	3,088			
100206431	LONGS	SC		04/22/2025		1,768		(78)			(78)		1,690	1,690			
100206432	CHARLOTTE	NC		04/22/2025		1,507		(41)			(41)		1,466	1,466			
100206433	ORANGEBURG	SC		04/22/2025		979		(55)			(55)		924	924			
100206434	NORTH CHARLESTON	SC		04/22/2025		3,110		(145)			(145)		2,965	2,965			
100206435	HONOLULU	HI		04/22/2025		1,670		(95)			(95)		1,575	1,575			
100206436	SAINT AUGUSTINE	FL		04/22/2025		4,398		(137)			(137)		4,261	4,261			
100206438	YORKTOWN	VA		04/22/2025		2,196		(98)			(98)		2,098	2,098			
100206439	ST SIMONS ISLAND	GA		04/22/2025		2,511		(76)			(76)		2,435	2,435			
100206440	CULLOWHEE	NC		04/22/2025		3,022		(54)			(54)		2,968	2,968			
100206441	BLUE RIDGE	GA		04/22/2025		2,404		(60)			(60)		2,344	2,344			
100206442	HIGHLANDS	NC		04/22/2025		2,895		(38)			(38)		2,857	2,857			
100206443	GREEN COVE SPRINGS	FL		04/22/2025		2,019		(63)			(63)		1,956	1,956			
100206444	GAINESVILLE	GA		04/22/2025		4,478		(206)			(206)		4,272	4,272			
100206446	DURHAM	NC		04/22/2025		1,634		(58)			(58)		1,576	1,576			
100206447	SAINT AUGUSTINE	FL		04/22/2025		1,860		(83)			(83)		1,777	1,777			
100206448	DOUGLASVILLE	GA		04/22/2025		14,062		(467)			(467)		13,595	13,595			
100206449	HELEN	GA		04/22/2025		2,726		(81)			(81)		2,645	2,645			
100206450	COVINGTON	GA		04/22/2025		1,775		(64)			(64)		1,711	1,711			
100206451	LEXINGTON	SC		04/22/2025		1,406		(78)			(78)		1,328	1,328			
100206452	FAYETTEVILLE	GA		04/22/2025		3,020		(95)			(95)		2,925	2,925			
100206453	MURRELLS INLET	SC		04/22/2025		1,632		(66)			(66)		1,566	1,566			
100206454	URBANNA	VA		04/22/2025		1,194		(56)			(56)		1,138	1,138			
100206455	SAINT HELENA ISLAND	SC		04/22/2025		1,978		(77)			(77)		1,901	1,901			
100206456	JENKINSBURG	GA		04/22/2025		1,206		(54)			(54)		1,152	1,152			
100206457	CRESTVIEW	FL		04/22/2025		2,222		(126)			(126)		2,096	2,096			
100206458	ORMOND BEACH	FL		04/22/2025		1,775		(70)			(70)		1,705	1,705			
100206459	SUMMERVILLE	SC		04/22/2025		2,054		(89)			(89)		1,965	1,965			
100206461	ATLANTA	GA		04/22/2025		1,397		(79)			(79)		1,318	1,318			
100206463	ATLANTA	GA		04/22/2025		5,396		(59)			(59)		5,337	5,337			
100206464	CARTERSVILLE	GA		04/22/2025		1,282		(56)			(56)		1,226	1,226			
100206465	SAINT AUGUSTINE	FL		04/22/2025		2,016		(92)			(92)		1,924	1,924			
100206466	JACKSONVILLE	FL		04/22/2025		1,740		(92)			(92)		1,648	1,648			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206467	CHARLESTON	SC		04/22/2025		1,980		(58)			(58)		1,922	1,922			
100206468	SKY VALLEY	GA		04/22/2025		1,633		(68)			(68)		1,565	1,565			
100206470	DULUTH	GA		04/22/2025		10,261		(196)			(196)		10,065	10,065			
100206471	ORMOND BEACH	FL		04/22/2025		3,720		(207)			(207)		3,513	3,513			
100206472	MANASSAS	VA		04/22/2025		37,039		(1,527)			(1,527)		35,512	35,512			
100206473	MARIETTA	GA		04/22/2025		2,375		(90)			(90)		2,285	2,285			
100206474	LAWRENCEVILLE	GA		04/22/2025		4,214		(184)			(184)		4,030	4,030			
100206475	ATLANTA	GA		04/22/2025		3,001		(69)			(69)		2,932	2,932			
100206476	MANASSAS	VA		04/22/2025		1,314		(73)			(73)		1,241	1,241			
100206477	SAN FERNANDO	CA		04/22/2025		5,013		(106)			(106)		4,907	4,907			
100206479	BELLA VISTA	AR		04/22/2025		819		(36)			(36)		783	783			
100206480	TUCSON	AZ		04/22/2025		2,217		(46)			(46)		2,171	2,171			
100206481	MYRTLE BEACH	SC		04/22/2025		1,645		26			26		1,671	1,671			
100206484	MYRTLE BEACH	SC		04/22/2025		1,571		24			24		1,595	1,595			
100206487	LAS VEGAS	NV		04/22/2025		2,986		(42)			(42)		2,944	2,944			
100206488	SALINAS	CA		04/22/2025		2,112		(44)			(44)		2,068	2,068			
100206490	WASHINGTON	DC		04/22/2025		3,521		(17)			(17)		3,504	3,504			
100206492	DALLAS	TX		04/22/2025		2,427		(116)			(116)		2,311	2,311			
100206493	GARDENA	CA		04/22/2025		34,073		(1,210)			(1,210)		32,863	32,863			
100206494	TUCSON	AZ		04/22/2025		2,215		(44)			(44)		2,171	2,171			
100206495	COVINGTON	GA		04/22/2025		743		(30)			(30)		713	713			
100206497	COLLEGE PARK	MD		04/22/2025		1,993		21			21		2,014	2,014			
100206498	TAMPA	FL		04/22/2025		667		(25)			(25)		642	642			
100206500	BELL	CA		04/22/2025		3,430		(77)			(77)		3,353	3,353			
100206501	WORCESTER	MA		04/22/2025		1,962		(50)			(50)		1,912	1,912			
100206502	ANDERSON	SC		04/22/2025		685		(14)			(14)		671	671			
100206504	CHICOPEE	MA		04/22/2025		678		(32)			(32)		646	646			
100206506	DALLAS	TX		04/22/2025		1,309		(60)			(60)		1,249	1,249			
100206507	LOS ANGELES	CA		04/22/2025		1,289		(61)			(61)		1,228	1,228			
100206509	LOS ANGELES	CA		04/22/2025		2,687		(105)			(105)		2,582	2,582			
100206510	GROSSE POINTE PARK	MI		04/22/2025		1,125		(51)			(51)		1,074	1,074			
100206511	SAN FRANCISCO	CA		04/22/2025		69,053		(2,166)			(2,166)		66,887	66,887			
100206512	GROSSE POINTE PARK	MI		04/22/2025		954		(43)			(43)		911	911			
100206513	GLENDALE	AZ		04/22/2025		8,482		(225)			(225)		8,257	8,257			
100206514	COUNTRY CLUB HILLS	IL		04/22/2025		680		(25)			(25)		655	655			
100206515	HAGERSTOWN	MD		04/22/2025		3,173		(68)			(68)		3,105	3,105			
100206516	SANTA ANA	CA		04/22/2025		2,879		(83)			(83)		2,796	2,796			
100206517	BALTIMORE	MD		04/22/2025		984		(31)			(31)		953	953			
100206518	VALENCIA	CA		04/22/2025		9,379		(111)			(111)		9,268	9,268			
100206519	NEW FAIRFIELD	CT		04/22/2025		3,380		(26)			(26)		3,354	3,354			
100206520	BALTIMORE	MD		04/22/2025		866		(29)			(29)		837	837			
100206521	CERRITOS	CA		04/22/2025		23,365		(391)			(391)		22,974	22,974			
100206522	OAK POINT	TX		04/22/2025		1,947		(27)			(27)		1,920	1,920			
100206523	BRANDON	FL		04/22/2025		2,085		(88)			(88)		1,997	1,997			
100206524	TEATICKET	MA		04/22/2025		(1,813)							(1,813)	(1,813)			
100206525	RIVERSIDE	CA		04/22/2025		3,647		(47)			(47)		3,600	3,600			
100206526	TITUSVILLE	FL		04/22/2025		1,481		(71)			(71)		1,410	1,410			
100206527	LITTLEROCK	CA		04/22/2025		1,837		(87)			(87)		1,750	1,750			
100206528	TAYLORS	SC		04/22/2025		1,495		(69)			(69)		1,426	1,426			
100206529	MONTGOMERY	TX		04/22/2025		17,134		(440)			(440)		16,694	16,694			
100206530	KNOXVILLE	TN		04/22/2025		2,812		(51)			(51)		2,761	2,761			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206531	MONTEBELLO	CA		04/22/2025		4,184		(65)			(65)		4,119	4,119			
100206532	ESTERO	FL		04/22/2025		3,816		(176)			(176)		3,640	3,640			
100206533	KANNAPOLIS	NC		04/22/2025		878		(36)			(36)		842	842			
100206534	LOS ANGELES	CA		04/22/2025		4,562		(53)			(53)		4,509	4,509			
100206535	FORT MYERS	FL		04/22/2025		921		(31)			(31)		890	890			
100206536	MIAMI GARDENS	FL		04/22/2025		3,007		(87)			(87)		2,920	2,920			
100206537	LAS VEGAS	NV		04/22/2025		832		(40)			(40)		792	792			
100206538	LOS ANGELES	CA		04/22/2025		7,223		(289)			(289)		6,934	6,934			
100206539	VISALIA	CA		04/22/2025		2,073		(98)			(98)		1,975	1,975			
100206540	VANCOUVER	WA		04/22/2025		2,316		(31)			(31)		2,285	2,285			
100206541	NEW RIVER	AZ		04/22/2025		902		(26)			(26)		876	876			
100206542	GALT	CA		04/22/2025		2,003		(23)			(23)		1,980	1,980			
100206543	BUFORD	GA		04/22/2025		19,302		(651)			(651)		18,651	18,651			
100206544	CONCORD	CA		04/22/2025		1,432		(67)			(67)		1,365	1,365			
100206545	BONAIRE	GA		04/22/2025		954		(41)			(41)		913	913			
100206546	LOS ANGELES (WILMINGTON AREA)	CA		04/22/2025		2,836		(111)			(111)		2,725	2,725			
100206547	ADELANTO	CA		04/22/2025		1,923		(35)			(35)		1,888	1,888			
100206548	SALINAS	CA		04/22/2025		85,830		(2,270)			(2,270)		83,560	83,560			
100206549	WICHITA	KS		04/22/2025		6,078		(266)			(266)		5,812	5,812			
100206550	LOS ANGELES (NORTHRIDGE)	CA		04/22/2025		12,757		(517)			(517)		12,240	12,240			
100206551	LOS ANGELES	CA		04/22/2025		1,856		(51)			(51)		1,805	1,805			
100206552	WINSTON-SALEM	NC		04/22/2025		2,686		(33)			(33)		2,653	2,653			
100206553	HOLLISTER	CA		04/22/2025		2,410		(115)			(115)		2,295	2,295			
100206554	RANCHO CUCAMONGA	CA		04/22/2025		5,949		(224)			(224)		5,725	5,725			
100206555	LAS VEGAS	NV		04/22/2025		2,139		(102)			(102)		2,037	2,037			
100206556	SAN JOSE	CA		04/22/2025		3,101		(144)			(144)		2,957	3,372		415	415
100206558	MORENO VALLEY	CA		04/22/2025		1,449		(59)			(59)		1,390	1,390			
100206559	FOUNTAIN VALLEY	CA		04/22/2025		5,818		(277)			(277)		5,541	5,541			
100206560	FORT LAUDERDALE	FL		04/22/2025		3,672		(175)			(175)		3,497	3,497			
100206561	SAVANNAH	GA		04/22/2025		1,226		(58)			(58)		1,168	1,168			
100206562	MIAMI	FL		04/22/2025		4,646		(127)			(127)		4,519	4,519			
100206564	PALM BAY	FL		04/22/2025		1,183		(40)			(40)		1,143	1,143			
100206565	FRESNO	TX		04/22/2025		63,343		(3,016)			(3,016)		60,327	60,327			
100206566	MEMPHIS	TN		04/22/2025		1,040		(36)			(36)		1,004	1,004			
100206567	SOLEDAD	CA		04/22/2025		2,701		(101)			(101)		2,600	2,600			
100206568	ELON	NC		04/22/2025		2,710		(32)			(32)		2,678	2,678			
100206570	SANTA ANA	CA		04/22/2025		1,987		(50)			(50)		1,937	1,937			
100206571	SAN JOSE	CA		04/22/2025		5,285		(154)			(154)		5,131	5,131			
100206572	SOLEDAD	CA		04/22/2025		3,685		(161)			(161)		3,524	3,524			
100206574	BROKEN ARROW	OK		04/22/2025		2,731		(45)			(45)		2,686	2,686			
100206575	ANAHEIM	CA		04/22/2025		3,608		(48)			(48)		3,560	3,560			
100206576	SANTA ANA	CA		04/22/2025		3,810		(111)			(111)		3,699	3,699			
100206577	FOUNTAIN VALLEY	CA		04/22/2025		3,880		(78)			(78)		3,802	3,802			
100206578	RIVERSIDE	CA		04/22/2025		2,896		(89)			(89)		2,807	2,807			
100206579	HUMBLE	TX		04/22/2025		1,197		(57)			(57)		1,140	1,140			
100206580	AUGUSTA	GA		04/22/2025		891		(37)			(37)		854	854			
100206581	ANAHEIM	CA		04/22/2025		4,272		(46)			(46)		4,226	4,226			
100206583	WILDOMAR	CA		04/22/2025		2,461		(86)			(86)		2,375	2,375			
100206584	AUGUSTA	GA		04/22/2025		870		(36)			(36)		834	834			
100206585	LAS VEGAS	NV		04/22/2025		6,023		(196)			(196)		5,827	5,827			
100206586	PALM BAY	FL		04/22/2025		888		(42)			(42)		846	846			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206587	LANCASTER	CA		04/22/2025		2,036		(50)			(50)		1,986	1,986			
100206588	DULUTH	GA		04/22/2025		8,046		(302)			(302)		7,744	7,744			
100206589	SAN JOSE	CA		04/22/2025		2,731		(39)			(39)		2,692	2,692			
100206590	PARKVILLE	MD		04/22/2025		1,438		(36)			(36)		1,402	1,402			
100206591	WEST COLUMBIA	SC		04/22/2025		1,007		(16)			(16)		991	991			
100206592	JUPITER	FL		04/22/2025		2,751		(42)			(42)		2,709	2,709			
100206593	VIRGINIA BEACH	VA		04/22/2025		2,586		(87)			(87)		2,499	2,499			
100206595	ARLINGTON	TX		04/22/2025		2,618		(125)			(125)		2,493	2,493			
100206596	SAN DIEGO	CA		04/23/2025		2,059		(93)			(93)		1,966	1,966			
100206597	SACRAMENTO	CA		04/23/2025		2,701		(71)			(71)		2,630	2,630			
100206598	MADISON	WI		04/23/2025		1,969		(33)			(33)		1,936	1,936			
100206599	MENIFEE	CA		04/23/2025		3,172		44			44		3,216	3,216			
100206600	WOODBRIDGE	VA		04/23/2025		901		(20)			(20)		881	881			
100206601	POWDER SPRINGS	GA		04/23/2025		1,325		(7)			(7)		1,318	1,318			
100206602	AUBURN	GA		04/23/2025		1,487		(7)			(7)		1,480	1,480			
100206603	MARIETTA	GA		04/23/2025		1,397		(7)			(7)		1,390	1,390			
100206604	AUBURN	GA		04/23/2025		1,071		(4)			(4)		1,067	1,067			
100206605	POTTSBORO	TX		04/23/2025		2,485		34			34		2,519	2,519			
100206607	OAKLAND	CA		04/23/2025		4,570		(198)			(198)		4,372	4,372			
100206608	LAKE HAVASU CITY	AZ		04/23/2025		5,972		(52)			(52)		5,920	5,920			
100206609	ROSWELL	GA		04/23/2025		1,848		(9)			(9)		1,839	1,839			
100206610	PLAINFIELD	IL		04/23/2025		3,319		(42)			(42)		3,277	3,277			
100206611	SNOWMASS VILLAGE	CO		04/23/2025		4,893		(163)			(163)		4,730	4,730			
100206612	MERIDIAN	ID		04/23/2025		2,462		(111)			(111)		2,351	2,351			
100206613	MELBOURNE	FL		04/23/2025		1,261		30			30		1,291	1,291			
100206614	GLENDALE	AZ		04/23/2025		2,942		78			78		3,020	3,020			
100206615	LONGMONT	CO		04/23/2025		4,163		(140)			(140)		4,023	4,023			
100206618	DOWNEY	CA		04/23/2025		3,904		88			88		3,992	3,992			
100206619	BRADENTON	FL		04/23/2025		5,013		(8)			(8)		5,005	5,005			
100206621	HOUSTON	TX		04/23/2025		2,433		3			3		2,436	2,436			
100206622	HOUSTON	TX		04/24/2025		1,849		(39)			(39)		1,810	1,810			
100206623	LONGMONT	CO		04/24/2025		2,448		(60)			(60)		2,388	2,388			
100206624	MIAMI BEACH	FL		04/24/2025		2,495		(55)			(55)		2,440	2,440			
100206625	KISSIMMEE	FL		04/24/2025		7,924		(136)			(136)		7,788	7,788			
100206626	RINGGOLD	GA		04/24/2025		2,211		(53)			(53)		2,158	2,158			
100206627	BULLHEAD CITY	AZ		04/24/2025		1,354		(38)			(38)		1,316	1,316			
100206628	BROKEN BOW	OK		04/24/2025		3,102		(51)			(51)		3,051	3,051			
100206629	ALVA	FL		04/24/2025		2,435		(53)			(53)		2,382	2,382			
100206630	CAPE CORAL	FL		04/24/2025		2,371		(50)			(50)		2,321	2,321			
100206631	SELMA	AL		04/24/2025		1,385		(25)			(25)		1,360	1,360			
100206632	FOLEY	AL		04/24/2025		1,595		110			110		1,705	1,705			
100206633	ATLANTA	GA		04/24/2025		2,913		(17)			(17)		2,896	2,896			
100206634	SAN ANTONIO	FL		04/24/2025		2,082		112			112		2,194	2,194			
100206635	CLEARWATER	FL		04/24/2025		1,574		(12)			(12)		1,562	1,562			
100206636	MINERAL BLUFF	GA		04/24/2025		2,648		(60)			(60)		2,588	2,588			
100206637	LITTLE RIVER	SC		04/24/2025		231,012		(5,634)			(5,634)		225,378	225,378			
100206638	CASSOPOLIS	MI		04/24/2025		2,366		(67)			(67)		2,299	2,299			
100206639	SAINT LOUIS	MO		04/24/2025		1,770		(55)			(55)		1,715	1,715			
100206640	DE SOTO	MO		04/24/2025		1,983		(83)			(83)		1,900	1,900			
100206641	JOHNSTOWN	PA		04/24/2025		1,211		24			24		1,235	1,235			
100206642	EDEN	UT		04/24/2025		14,763		(275)			(275)		14,488	14,488			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206643	BUCHANAN	TN		04/24/2025		20,166		(799)			(799)		19,367	19,367			
100206644	INDIALANTIC	FL		04/24/2025		3,484		(98)			(98)		3,386	3,386			
100206645	CANYON LAKE	TX		04/24/2025		1,922		(42)			(42)		1,880	1,880			
100206646	SCOTTSDALE	AZ		04/24/2025		3,658		(100)			(100)		3,558	3,558			
100206647	PARK HILL	OK		04/24/2025		1,230		21			21		1,251	1,251			
100206648	RICHMOND	VA		04/24/2025		2,179		(44)			(44)		2,135	2,135			
100206649	LEBANON	TN		04/24/2025		1,863		132			132		1,995	1,995			
100206650	MERIDIAN	ID		04/24/2025		2,459		(22)			(22)		2,437	2,437			
100206651	MIDVALE	UT		04/24/2025		1,691		(47)			(47)		1,644	1,644			
100206652	LIBERTY LAKE	WA		04/24/2025		2,490		(71)			(71)		2,419	2,419			
100206653	PROSPER	TX		04/24/2025		2,199		(26)			(26)		2,173	2,173			
100206654	COACHELLA	CA		04/24/2025		3,768		(71)			(71)		3,697	3,697			
100206655	DACULA	GA		04/24/2025		1,990		(51)			(51)		1,939	1,939			
100206656	SEEKONK	MA		04/24/2025		2,713		(57)			(57)		2,656	2,656			
100206657	COLUMBUS	OH		04/24/2025		1,478		(34)			(34)		1,444	1,444			
100206658	LORIS	SC		04/24/2025		4,193		(62)			(62)		4,131	4,131			
100206659	LAKE HAVASU CITY	AZ		04/24/2025		1,833		(28)			(28)		1,805	1,805			
100206660	NOKOMIS	FL		04/24/2025		1,568		(5)			(5)		1,563	1,563			
100206661	BETHLEHEM	GA		04/24/2025		1,882		12			12		1,894	1,894			
100206662	TAMPA	FL		04/24/2025		2,495		(9)			(9)		2,486	2,486			
100206663	HUFFMAN	TX		04/24/2025		2,326		157			157		2,483	2,483			
100206664	BRADENTON	FL		04/24/2025		3,542		(82)			(82)		3,460	3,460			
100206665	OAK ISLAND	NC		04/24/2025		3,095		(93)			(93)		3,002	3,002			
100206666	AUBURN	PA		04/24/2025		1,133		(38)			(38)		1,095	1,095			
100206667	FORT WORTH	TX		04/24/2025		1,166		25			25		1,191	1,191			
100206668	LEXINGTON PARK	MD		04/24/2025		1,395		(52)			(52)		1,343	1,343			
100206669	COLUMBUS	OH		04/24/2025		1,174		(31)			(31)		1,143	1,143			
100206670	MOORHEAD	MN		04/24/2025		889		(25)			(25)		864	864			
100206671	LEHI	UT		04/24/2025		3,699		111			111		3,810	3,810			
100206672	WINNIE	TX		04/24/2025		2,360		(49)			(49)		2,311	2,311			
100206673	COMMACK	NY		04/24/2025		221,190		(7,006)			(7,006)		214,184	214,184			
100206674	PRINCETON	TX		04/24/2025		2,622		106			106		2,728	2,728			
100206675	ADVANCE	NC		04/24/2025		895		(4)			(4)		891	891			
100206676	GOLD CANYON	AZ		04/24/2025		2,434		247			247		2,681	2,681			
100206677	ROCKLIN	CA		04/24/2025		2,040		(14)			(14)		2,026	2,026			
100206678	BRIDGEPORT	PA		04/24/2025		2,447		242			242		2,689	2,689			
100206679	LELAND	NC		04/24/2025		1,342		35			35		1,377	1,377			
100206680	CORUNNA	MI		04/24/2025		4,403		(142)			(142)		4,261	4,261			
100206681	MIAMI	FL		04/24/2025		1,749		28			28		1,777	1,777			
100206682	ATLANTA	GA		04/24/2025		1,113		(14)			(14)		1,099	1,099			
100206683	GREEN VALLEY	AZ		04/24/2025		1,129		(23)			(23)		1,106	1,106			
100206684	SAN LORENZO	CA		04/24/2025		2,531		(19)			(19)		2,512	2,512			
100206685	COLUMBUS	GA		04/24/2025		860		(30)			(30)		830	830			
100206686	FLORENCE	KY		04/24/2025		951		(15)			(15)		936	936			
100206687	WOODBURY	MN		04/24/2025		2,071		(37)			(37)		2,034	2,034			
100206688	CYPRESS	TX		04/24/2025		7,497		(149)			(149)		7,348	7,348			
100206689	HOUSTON	TX		04/24/2025		2,084		(50)			(50)		2,034	2,034			
100206690	BRIDGEPORT	PA		04/24/2025		2,924		245			245		3,169	3,169			
100206691	PARRISH	FL		04/24/2025		2,143		143			143		2,286	2,286			
100206692	DALLAS	TX		04/24/2025		2,797		22			22		2,819	2,819			
100206693	BELLINGHAM	WA		04/24/2025		2,697		(25)			(25)		2,672	2,672			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206694	CHARLOTTE	NC		04/24/2025		1,158		(22)			(22)		1,136	1,136			
100206695	EAST WEYMOUTH	MA		04/23/2025		1,144		(64)			(64)		1,080	1,080			
100206696	SPOKANE	WA		04/23/2025		1,166		(37)			(37)		1,129	1,129			
100206697	SEATTLE	WA		04/23/2025		2,543		(129)			(129)		2,414	2,414			
100206698	PANAMA CITY BEACH	FL		04/23/2025		5,999		(293)			(293)		5,706	5,706			
100206699	JOPLIN	MO		04/23/2025		798		(32)			(32)		766	766			
100206700	FLEMINGTON	NJ		04/23/2025		1,552		(68)			(68)		1,484	1,484			
100206701	LORIS	SC		04/23/2025		1,073		(68)			(68)		1,005	1,005			
100206702	SPRINGFIELD	OR		04/23/2025		1,541		(48)			(48)		1,493	1,493			
100206703	HOLLADAY	UT		04/23/2025		2,412		(57)			(57)		2,355	2,355			
100206704	COLORADO SPRINGS	CO		04/23/2025		1,313		(46)			(46)		1,267	1,267			
100206705	WINDSOR	CO		04/23/2025		2,646		64			64		2,710	2,710			
100206706	LAKESIDE	CA		04/23/2025		3,755		(69)			(69)		3,686	3,686			
100206707	CRANFORD	NJ		04/23/2025		2,819		(79)			(79)		2,740	2,740			
100206708	AUBURNDALE	FL		04/23/2025		743		(25)			(25)		718	718			
100206709	HILLSDALE	NY		04/23/2025		966		(64)			(64)		902	902			
100206710	MARCO ISLAND	FL		04/23/2025		1,216		(45)			(45)		1,171	1,171			
100206711	VAN NUYS	CA		04/23/2025		1,755		(65)			(65)		1,690	1,690			
100206713	KISSIMMEE	FL		04/23/2025		1,769		(45)			(45)		1,724	1,724			
100206714	CAPE MAY COURT HOUSE	NJ		04/23/2025		1,323		(64)			(64)		1,259	1,259			
100206715	HARRISBURG	PA		04/23/2025		1,249		(49)			(49)		1,200	1,200			
100206716	JOHNSTOWN	CO		04/23/2025		1,752		2			2		1,754	1,754			
100206717	LAKE ZURICH	IL		04/23/2025		1,523		(57)			(57)		1,466	1,466			
100206719	TROY	OH		04/23/2025		2,710		(129)			(129)		2,581	2,581			
100206720	GREENSBORO	NC		04/23/2025		22,179		(977)			(977)		21,202	21,202			
100206721	MCMINNVILLE	OR		04/23/2025		1,274		(39)			(39)		1,235	1,235			
100206722	FAYETTEVILLE	GA		04/23/2025		1,079		(25)			(25)		1,054	1,054			
100206723	WILMINGTON	NC		04/23/2025		7,549		(305)			(305)		7,244	7,244			
100206724	EASTVALE	CA		04/23/2025		4,318		(118)			(118)		4,200	4,200			
100206726	GAINESVILLE	FL		04/23/2025		2,841		(73)			(73)		2,768	2,768			
100206727	TACOMA	WA		04/23/2025		1,903		(81)			(81)		1,822	1,822			
100206728	HOUSTON	TX		04/23/2025		1,198		(35)			(35)		1,163	1,163			
100206729	ALBUQUERQUE	NM		04/23/2025		1,698		(34)			(34)		1,664	1,664			
100206730	TRUSSVILLE	AL		04/23/2025		1,362		(41)			(41)		1,321	1,321			
100206731	EL SOBRANTE	CA		04/23/2025		7,919		(305)			(305)		7,614	7,614			
100206732	SPRINGFIELD	OR		04/23/2025		8,215		(301)			(301)		7,914	7,914			
100206733	LEBANON	OR		04/23/2025		1,133		(30)			(30)		1,103	1,103			
100206734	HOLLADAY	UT		04/23/2025		5,285		(106)			(106)		5,179	5,179			
100206735	VILLAS	NJ		04/23/2025		1,160		(61)			(61)		1,099	1,099			
100206737	PARKER	CO		04/23/2025		1,712		(20)			(20)		1,692	1,692			
100206738	PLYMOUTH	MA		04/23/2025		5,729		(222)			(222)		5,507	5,507			
100206739	GAINESVILLE	FL		04/23/2025		3,012		(73)			(73)		2,939	2,939			
100206740	CLEVELAND	OH		04/23/2025		808		(28)			(28)		780	780			
100206741	NAPLES	FL		04/23/2025		1,120		(56)			(56)		1,064	1,064			
100206742	HOBOKEN	NJ		04/23/2025		1,852		(69)			(69)		1,783	1,783			
100206743	JERSEY CITY	NJ		04/23/2025		1,665		(70)			(70)		1,595	1,595			
100206744	SOUTH KINGSTOWN	RI		04/23/2025		3,017		(150)			(150)		2,867	2,867			
100206745	HOBOKEN	NJ		04/23/2025		60,856		(981)			(981)		59,875	59,875			
100206747	FARMINGTON	MN		04/23/2025		828		(26)			(26)		802	802			
100206748	LOS OSOS	CA		04/23/2025		1,875		(51)			(51)		1,824	1,824			
100206749	MOUNT PROSPECT	IL		04/23/2025		2,153		(84)			(84)		2,069	2,069			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206750	WILMINGTON	NC		04/23/2025		1,424		(64)			(64)		1,360	1,360			
100206751	WEEHAWKEN	NJ		04/23/2025		1,563		(49)			(49)		1,514	1,514			
100206752	REDMOND	OR		04/23/2025		18,035		(628)			(628)		17,407	17,407			
100206754	EVANS	CO		04/23/2025		1,654		1			1		1,655	1,655			
100206755	SAN LUIS OBISPO	CA		04/23/2025		5,382		(179)			(179)		5,203	5,203			
100206756	CALIFORNIA CITY	CA		04/23/2025		8,833		(302)			(302)		8,531	8,531			
100206757	FAIRFIELD	CT		04/23/2025		2,932		(141)			(141)		2,791	2,791			
100206758	RANCHO MIRAGE	CA		04/23/2025		4,242		(143)			(143)		4,099	4,099			
100206759	LACKAWAXEN	PA		04/23/2025		4,771		(169)			(169)		4,602	4,602			
100206760	MESQUITE	NV		04/23/2025		1,484		(70)			(70)		1,414	1,414			
100206761	STOCKTON	CA		04/23/2025		11,154		(482)			(482)		10,672	10,672			
100206762	HILLSDALE	NY		04/23/2025		2,334		(101)			(101)		2,233	2,233			
100206763	MERRIMAC	MA		04/23/2025		1,958		(83)			(83)		1,875	1,875			
100206764	IMPERIAL BEACH	CA		04/23/2025		4,354		(151)			(151)		4,203	4,203			
100206765	CHICAGO	IL		04/23/2025		1,088		(35)			(35)		1,053	1,053			
100206766	UNIVERSITY PARK	FL		04/23/2025		2,198		(44)			(44)		2,154	2,154			
100206767	PALM SPRINGS	CA		04/23/2025		3,133		(80)			(80)		3,053	3,053			
100206768	ST AUGUSTINE	FL		04/23/2025		1,056		(28)			(28)		1,028	1,028			
100206769	MILWAUKEE	WI		04/23/2025		1,274		(48)			(48)		1,226	1,226			
100206770	ROTONDA WEST	FL		04/23/2025		1,172		(43)			(43)		1,129	1,129			
100206771	SOMERSWORTH	NH		04/23/2025		4,411		(172)			(172)		4,239	4,239			
100206772	POST FALLS	ID		04/23/2025		21,092		(964)			(964)		20,128	20,128			
100206773	PACE	FL		04/23/2025		775		(27)			(27)		748	748			
100206774	SEATTLE	WA		04/23/2025		2,730		(129)			(129)		2,601	2,601			
100206775	WILMINGTON	VT		04/23/2025		2,013		(52)			(52)		1,961	1,961			
100206776	CALIFORNIA CITY	CA		04/23/2025		7,404		(232)			(232)		7,172	7,172			
100206777	NORTH LAS VEGAS	NV		04/23/2025		1,703		(66)			(66)		1,637	1,637			
100206778	BELLEVUE	WA		04/23/2025		1,487		(52)			(52)		1,435	1,435			
100206779	SANTA ROSA	CA		04/23/2025		1,995		(63)			(63)		1,932	1,932			
100206780	HOBOKEN	NJ		04/23/2025		3,134		(119)			(119)		3,015	3,015			
100206781	CAPE CORAL	FL		04/23/2025		2,226		(91)			(91)		2,135	2,135			
100206782	JERSEY CITY	NJ		04/23/2025		6,038		(86)			(86)		5,952	5,952			
100206783	NORTH BEND	WA		04/23/2025		1,379		(51)			(51)		1,328	1,328			
100206784	STAMFORD	CT		04/23/2025		19,946		(760)			(760)		19,186	19,186			
100206785	CUMBERLAND	RI		04/23/2025		2,185		(93)			(93)		2,092	2,092			
100206786	TUCSON	AZ		04/23/2025		1,197		(47)			(47)		1,150	1,150			
100206787	CAPE MAY	NJ		04/23/2025		2,350		(84)			(84)		2,266	2,266			
100206788	BRIDGEPORT	CT		04/23/2025		1,822		(85)			(85)		1,737	1,737			
100206789	BARTLETT	NH		04/23/2025		1,404		(48)			(48)		1,356	1,356			
100206790	BRICK	NJ		04/23/2025		1,230		(50)			(50)		1,180	1,180			
100206791	NORTH HALEDON	NJ		04/23/2025		1,890		(95)			(95)		1,795	1,795			
100206793	CLEVELAND	OH		04/23/2025		1,224		(55)			(55)		1,169	1,169			
100206794	MADISON	WI		04/23/2025		3,630		(96)			(96)		3,534	3,534			
100206795	DALTON	GA		04/23/2025		1,143		(51)			(51)		1,092	1,092			
100206796	FRESNO	CA		04/23/2025		2,011		(54)			(54)		1,957	1,957			
100206797	YUCAIPA	CA		04/23/2025		7,581		(279)			(279)		7,302	7,302			
100206798	AMES	IA		04/23/2025		1,752		(78)			(78)		1,674	1,674			
100206799	DOBBS FERRY	NY		04/23/2025		4,498		(221)			(221)		4,277	4,277			
100206800	MOUNTAIN VIEW	HI		04/23/2025		1,252		(49)			(49)		1,203	1,203			
100206801	WALLACE	ID		04/23/2025		1,086		(35)			(35)		1,051	1,051			
100206802	OLYMPIA	WA		04/23/2025		3,886		(106)			(106)		3,780	3,780			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206803	JOHNSTOWN	CO		04/23/2025		2,137		33			33		2,170	2,170			
100206804	DENTON	TX		04/23/2025		2,846		(110)			(110)		2,736	2,736			
100206805	MIAMI SHORES	FL		04/23/2025		1,370		(59)			(59)		1,311	1,311			
100206806	FLORENCE	AZ		04/23/2025		1,267		(6)			(6)		1,261	1,261			
100206808	JERSEY CITY	NJ		04/23/2025		211,282		(8,126)			(8,126)		203,156	203,156			
100206809	DALLAS	TX		04/23/2025		2,222		(80)			(80)		2,142	2,142			
100206810	PEACHTREE CITY	GA		04/23/2025		3,393		(113)			(113)		3,280	3,280			
100206811	SEATTLE	WA		04/23/2025		2,928		(55)			(55)		2,873	2,873			
100206812	NEW YORK	NY		04/23/2025		6,798		(326)			(326)		6,472	6,472			
100206813	LANCASTER	PA		04/23/2025		2,341		(72)			(72)		2,269	2,269			
100206814	EAST RUTHERFORD	NJ		04/23/2025		1,467		(52)			(52)		1,415	1,415			
100206815	ELK GROVE	CA		04/23/2025		954		(40)			(40)		914	914			
100206816	OWENS CROSS ROADS	AL		04/23/2025		1,994		(76)			(76)		1,918	1,918			
100206817	FREDERICK	MD		04/23/2025		5,188		(147)			(147)		5,041	5,041			
100206818	GAINESVILLE	FL		04/23/2025		3,070		(74)			(74)		2,996	2,996			
100206819	PEMBROKE PINES	FL		04/23/2025		1,393		(32)			(32)		1,361	1,361			
100206821	NORWOOD	OH		04/24/2025		4,781		(158)			(158)		4,623	4,623			
100206822	CHAPIN	SC		04/24/2025		1,689		(79)			(79)		1,610	1,610			
100206823	BRYAN	TX		04/24/2025		3,043		(130)			(130)		2,913	2,913			
100206824	UNION	KY		04/24/2025		1,063		(37)			(37)		1,026	1,026			
100206826	ALBUQUERQUE	NM		04/24/2025		2,880		(114)			(114)		2,766	2,766			
100206827	WILMINGTON	NC		04/24/2025		1,220		(62)			(62)		1,158	1,158			
100206828	FINDLAY	OH		04/24/2025		1,036		(38)			(38)		998	998			
100206829	LAS VEGAS	NV		04/24/2025		3,174		(63)			(63)		3,111	3,111			
100206830	FORT PIERCE	FL		04/24/2025		1,350		(55)			(55)		1,295	1,295			
100206831	LAS VEGAS	NV		04/24/2025		1,136		(10)			(10)		1,126	1,126			
100206832	RIDGEFIELD	NJ		04/24/2025		2,526		(69)			(69)		2,457	2,457			
100206833	DALLAS	TX		04/24/2025		1,959		(93)			(93)		1,866	1,866			
100206834	SANTA FE	NM		04/24/2025		3,357		(120)			(120)		3,237	3,237			
100206836	KISSIMMEE	FL		04/24/2025		1,490		(66)			(66)		1,424	1,424			
100206837	LOVELAND	CO		04/24/2025		2,364		(77)			(77)		2,287	2,287			
100206838	MELISSA	TX		04/24/2025		142,339		(7,789)			(7,789)		134,550	134,550			
100206839	COVINGTON	WA		04/24/2025		33,391		(473)			(473)		32,918	32,918			
100206840	YUMA	AZ		04/24/2025		1,166		(56)			(56)		1,110	1,110			
100206841	FORT WORTH	TX		04/24/2025		3,148		(143)			(143)		3,005	3,005			
100206842	COLUMBIA	MO		04/24/2025		2,271		(98)			(98)		2,173	2,173			
100206843	FEDERAL WAY	WA		04/24/2025		2,809		(40)			(40)		2,769	2,769			
100206844	SPOKANE	WA		04/24/2025		1,632		(70)			(70)		1,562	1,562			
100206845	WILDWOOD CREST	NJ		04/24/2025		1,638		(45)			(45)		1,593	1,593			
100206846	ASHLAND	MA		04/24/2025		2,370		(28)			(28)		2,342	2,342			
100206847	MURFREESBORO	TN		04/24/2025		3,416		(141)			(141)		3,275	3,275			
100206848	TEMPE	AZ		04/24/2025		2,682		(110)			(110)		2,572	2,572			
100206849	MELISSA	TX		04/24/2025		2,767		(24)			(24)		2,743	2,743			
100206850	TOOELE	UT		04/24/2025		1,443		(49)			(49)		1,394	1,394			
100206851	TAYLORSVILLE	UT		04/24/2025		1,145		(60)			(60)		1,085	1,085			
100206852	NORTH PORT	FL		04/24/2025		1,434		(87)			(87)		1,347	1,347			
100206853	SHOW LOW	AZ		04/24/2025		2,586		(44)			(44)		2,542	2,542			
100206854	DISCOVERY BAY	CA		04/24/2025		2,924		(103)			(103)		2,821	2,821			
100206855	EDISON	NJ		04/24/2025		2,484		(70)			(70)		2,414	2,414			
100206857	SAINT PETERSBURG	FL		04/24/2025		1,357		(65)			(65)		1,292	1,292			
100206858	CORONA	CA		04/24/2025		5,465		(260)			(260)		5,205	5,205			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206859	LAWRENCEVILLE	GA		04/24/2025		1,370		(59)			(59)		1,311	1,311			
100206860	VIRGINIA BEACH	VA		04/24/2025		1,173		13			13		1,186	1,186			
100206861	MOUNT PLEASANT	TN		04/24/2025		841		(27)			(27)		814	814			
100206862	RICHMOND	TX		04/24/2025		2,383		(88)			(88)		2,295	2,295			
100206863	CAPE CORAL	FL		04/24/2025		11,989		(199)			(199)		11,790	11,790			
100206864	SCHAUMBURG	IL		04/24/2025		2,285		(61)			(61)		2,224	2,224			
100206865	BRICK	NJ		04/24/2025		2,042		(48)			(48)		1,994	1,994			
100206866	MILLVILLE	NJ		04/24/2025		1,207		(2)			(2)		1,205	1,205			
100206867	MILLVILLE	NJ		04/24/2025		986							986	986			
100206868	MILLVILLE	NJ		04/24/2025		770		(3)			(3)		767	767			
100206869	MIAMI	FL		04/24/2025		4,050		(91)			(91)		3,959	3,959			
100206870	LE MARS	IA		04/24/2025		602		(28)			(28)		574	574			
100206871	JENKS	OK		04/24/2025		1,811		(86)			(86)		1,725	1,725			
100206872	LOS ANGELES	CA		04/24/2025		5,339		(230)			(230)		5,109	5,109			
100206873	TRENTON	NJ		04/24/2025		724		(27)			(27)		697	697			
100206874	TAMPA	FL		04/24/2025		1,281		(32)			(32)		1,249	1,249			
100206875	DENVER	CO		04/24/2025		9,045		(224)			(224)		8,821	8,821			
100206876	INDIANAPOLIS	IN		04/24/2025		1,208		(46)			(46)		1,162	1,162			
100206877	BRADENTON	FL		04/24/2025		6,363		(202)			(202)		6,161	6,161			
100206878	ORANGE	CA		04/24/2025		3,940		(155)			(155)		3,785	3,785			
100206879	WILMINGTON	DE		04/24/2025		1,001		(15)			(15)		986	986			
100206880	WILMINGTON	DE		04/24/2025		912		(14)			(14)		898	898			
100206881	EL PASO	TX		04/24/2025		1,332		(43)			(43)		1,289	1,289			
100206882	OCEANSIDE	CA		04/24/2025		12,510		(543)			(543)		11,967	11,967			
100206883	WEST PALM BEACH	FL		04/24/2025		1,605		(16)			(16)		1,589	1,589			
100206884	FALLBROOK	CA		04/24/2025		3,094		(147)			(147)		2,947	2,947			
100206885	GLENDALE	AZ		04/24/2025		1,177		(41)			(41)		1,136	1,136			
100206886	LEMOORE	CA		04/24/2025		1,050		(46)			(46)		1,004	1,004			
100206887	THE COLONY	TX		04/24/2025		2,390		(114)			(114)		2,276	2,276			
100206888	WINTER GARDEN	FL		04/24/2025		2,919		(139)			(139)		2,780	2,780			
100206889	HANFORD	CA		04/24/2025		1,206		(53)			(53)		1,153	1,153			
100206890	FLORIDA CITY	FL		04/24/2025		2,041		(63)			(63)		1,978	1,978			
100206891	CHESTNUT RIDGE	NY		04/24/2025		5,847		183			183		6,030	6,030			
100206892	FAYETTEVILLE	NY		04/24/2025		967		(46)			(46)		921	921			
100206893	ANDERSON	SC		04/24/2025		1,143		(36)			(36)		1,107	1,107			
100206894	HOUSTON	TX		04/24/2025		829		(11)			(11)		818	818			
100206895	DUARTE	CA		04/24/2025		3,761		(48)			(48)		3,713	3,713			
100206896	EAST WINDSOR	NJ		04/24/2025		2,465		(78)			(78)		2,387	2,387			
100206897	CAMDEN	SC		04/24/2025		510		(24)			(24)		486	486			
100206898	ORLANDO	FL		04/24/2025		1,373		(65)			(65)		1,308	1,308			
100206899	RICHMOND	TX		04/24/2025		1,271		(45)			(45)		1,226	1,226			
100206900	CASA GRANDE	AZ		04/24/2025		1,374		(62)			(62)		1,312	1,312			
100206901	NAPLES	FL		04/24/2025		1,075		(51)			(51)		1,024	1,024			
100206903	SAN ANTONIO	TX		04/24/2025		2,145		(92)			(92)		2,053	2,053			
100206904	BALTIMORE	MD		04/24/2025		907		(43)			(43)		864	864			
100206905	WEST PALM BEACH	FL		04/24/2025		1,180		(33)			(33)		1,147	1,147			
100206906	BUFORD	GA		04/24/2025		1,816		(64)			(64)		1,752	1,752			
100206907	AVON LAKE	OH		04/24/2025		4,756		(69)			(69)		4,687	4,687			
100206908	CARMICHAEL	CA		04/24/2025		1,785		(85)			(85)		1,700	1,700			
100206909	CHULA VISTA	CA		04/24/2025		2,728		(84)			(84)		2,644	2,644			
100206910	PUEBLO	CO		04/24/2025		1,073		(49)			(49)		1,024	1,024			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206911	NORRISTOWN	PA		04/24/2025		1,127		(54)			(54)		1,073	1,073			
100206912	STOCKTON	CA		04/24/2025		1,840		(45)			(45)		1,795	1,795			
100206913	SAN ANTONIO	TX		04/24/2025		1,273		22			22		1,295	1,295			
100206914	MILLBRAE	CA		04/24/2025		11,309		(233)			(233)		11,076	11,076			
100206915	LAS VEGAS	NV		04/24/2025		3,098		(83)			(83)		3,015	3,015			
100206916	FORT WORTH	TX		04/24/2025		945		(29)			(29)		916	916			
100206917	LONGVIEW	TX		04/24/2025		643		(31)			(31)		612	612			
100206918	PORT CHARLOTTE	FL		04/24/2025		1,709		(41)			(41)		1,668	1,668			
100206919	SANTA MARIA	CA		04/24/2025		2,347		(105)			(105)		2,242	2,242			
100206920	DEERFIELD BEACH	FL		04/24/2025		41,042		(615)			(615)		40,427	40,427			
100206921	LAKE ARROWHEAD	CA		04/24/2025		3,158		(150)			(150)		3,008	3,008			
100206922	DETROIT	MI		04/24/2025		1,200		(13)			(13)		1,187	1,187			
100206923	ODESSA	TX		04/24/2025		1,797		(83)			(83)		1,714	1,714			
100206925	LONG BEACH	CA		04/24/2025		5,537		(142)			(142)		5,395	5,395			
100206926	CORAL GABLES	FL		04/24/2025		4,109		11			11		4,120	4,120			
100206927	ATLANTA	GA		04/24/2025		1,329		(18)			(18)		1,311	1,311			
100206928	WINCHESTER	TN		04/24/2025		972		(46)			(46)		926	926			
100206929	FORT WORTH	TX		04/24/2025		5,894		(281)			(281)		5,613	5,613			
100206930	TULLAHOMA	TN		04/24/2025		1,313		(57)			(57)		1,256	1,256			
100206931	CANTON	GA		04/24/2025		1,776		(85)			(85)		1,691	1,691			
100206932	MYRTLE BEACH	SC		04/25/2025		1,030		(47)			(47)		983	983			
100206933	SAN DIEGO	CA		04/25/2025		3,444		(92)			(92)		3,352	3,352			
100206934	LAUREL	MD		04/25/2025		1,527		(73)			(73)		1,454	1,454			
100206935	PITTSBURGH	PA		04/25/2025		3,709		(177)			(177)		3,532	3,532			
100206936	MILL CREEK	WA		04/25/2025		6,735		(175)			(175)		6,560	6,560			
100206938	PRINCETON	TX		04/25/2025		1,582		(41)			(41)		1,541	1,541			
100206939	BAYFIELD	CO		04/25/2025		1,678		(32)			(32)		1,646	1,646			
100206940	ORANGEVALE	CA		04/25/2025		9,036		(463)			(463)		8,573	8,573			
100206941	LAYTON	UT		04/25/2025		1,971		(79)			(79)		1,892	1,892			
100206942	PHOENIX	AZ		04/25/2025		1,913		(38)			(38)		1,875	1,875			
100206943	WYNCOTE	PA		04/25/2025		1,524		(67)			(67)		1,457	1,457			
100206944	MORENO VALLEY	CA		04/25/2025		1,794		(83)			(83)		1,711	1,711			
100206945	MIAMI	FL		04/25/2025		5,738		(253)			(253)		5,485	5,485			
100206946	CHARLOTTE	NC		04/25/2025		1,514		(37)			(37)		1,477	1,477			
100206948	HILO	HI		04/25/2025		8,927		(362)			(362)		8,565	8,565			
100206949	CAPE CORAL	FL		04/25/2025		2,041		(83)			(83)		1,958	1,958			
100206950	LOS ANGELES	CA		04/25/2025		18,513		(882)			(882)		17,631	17,631			
100206951	HERMOSA BEACH	CA		04/25/2025		6,183		(193)			(193)		5,990	5,990			
100206952	MAPLEWOOD	NJ		04/25/2025		3,663		(149)			(149)		3,514	3,514			
100206954	DOWNEY	CA		04/25/2025		3,398		(147)			(147)		3,251	3,251			
100206955	FALLBROOK	CA		04/25/2025		2,661		(127)			(127)		2,534	2,534			
100206956	FORT MYERS	FL		04/25/2025		555		(26)			(26)		529	529			
100206957	TUJUNGA	CA		04/25/2025		113,305		(4,879)			(4,879)		108,426	108,426			
100206958	ORLANDO	FL		04/25/2025		701		(32)			(32)		669	669			
100206959	LITCHFIELD PARK	AZ		04/25/2025		1,887		(90)			(90)		1,797	1,797			
100206960	CHARLOTTE	NC		04/25/2025		1,357		(33)			(33)		1,324	1,324			
100206961	SAN PEDRO	CA		04/25/2025		1,973		(52)			(52)		1,921	1,921			
100206962	BULLHEAD CITY	AZ		04/25/2025		1,764		(48)			(48)		1,716	1,716			
100206964	ATLANTA	GA		04/25/2025		1,532		(71)			(71)		1,461	1,461			
100206965	DEMOREST	GA		04/25/2025		1,606		(66)			(66)		1,540	1,540			
100206967	MOUNT LAUREL	NJ		04/25/2025		2,003		(90)			(90)		1,913	1,913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206968	LAKE HAVASU CITY	AZ		04/25/2025		18,000		(396)			(396)		17,604	17,604			
100206970	DULUTH	GA		04/25/2025		1,425		(43)			(43)		1,382	1,382			
100206972	MODESTO	CA		04/25/2025		1,464		(57)			(57)		1,407	1,407			
100206973	LAS VEGAS	NV		04/25/2025		1,531		(75)			(75)		1,456	1,456			
100206974	FULSHEAR	TX		04/25/2025		1,124		(54)			(54)		1,070	1,070			
100206975	LINCOLN CITY	OR		04/25/2025		1,800		(86)			(86)		1,714	1,714			
100206976	SPARKS	NV		04/25/2025		2,143		(102)			(102)		2,041	2,041			
100206977	HURRICANE	UT		04/25/2025		2,603		(124)			(124)		2,479	2,479			
100206978	SANTA CLARITA	CA		04/25/2025		3,522		(135)			(135)		3,387	3,387			
100206979	SUMMERFIELD	FL		04/25/2025		1,636		(87)			(87)		1,549	1,549			
100206980	LINDEN	NJ		04/25/2025		4,800		(168)			(168)		4,632	4,632			
100206981	TULSA	OK		04/25/2025		718		(11)			(11)		707	707			
100206982	MANCHESTER	NH		04/25/2025		1,518		(72)			(72)		1,446	1,446			
100206983	MIAMI	FL		04/25/2025		3,411		(151)			(151)		3,260	3,260			
100206984	BAKERSFIELD	CA		04/25/2025		1,840		(77)			(77)		1,763	1,763			
100206985	ENNIS	TX		04/25/2025		698		(21)			(21)		677	677			
100206986	FORT LAUDERDALE	FL		04/25/2025		13,211		(462)			(462)		12,749	12,749			
100206987	FRISCO	TX		04/25/2025		3,653		97			97		3,750	3,750			
100206988	MIDLOTHIAN	TX		04/25/2025		1,103		(22)			(22)		1,081	1,081			
100206991	GLENDORA	CA		04/24/2025		2,573		(89)			(89)		2,484	2,484			
100206992	RIVERSIDE	CA		04/24/2025		1,825		(68)			(68)		1,757	1,757			
100206993	HENDERSON	NV		04/24/2025		8,238		(254)			(254)		7,984	7,984			
100206994	GUTTENBERG	NJ		04/24/2025		4,117		(162)			(162)		3,955	3,955			
100206995	WOODLAND	CA		04/24/2025		1,843		(69)			(69)		1,774	1,774			
100206996	BELLEROSE	NY		04/24/2025		43,392		(1,955)			(1,955)		41,437	41,437			
100206997	SANTA ROSA	CA		04/24/2025		2,716		(78)			(78)		2,638	2,638			
100206998	NORTH LAS VEGAS	NV		04/24/2025		1,592		(58)			(58)		1,534	1,534			
100206999	TAMPA	FL		04/24/2025		2,851		(65)			(65)		2,786	2,786			
100207000	MIAMI	FL		04/24/2025		2,079		(62)			(62)		2,017	2,017			
100207002	HUNTINGTON BEACH	CA		04/24/2025		4,298		(143)			(143)		4,155	4,155			
100207003	PLAINFIELD	CT		04/24/2025		1,789		(52)			(52)		1,737	1,737			
100207004	PRINCETON	TX		04/24/2025		1,665		(82)			(82)		1,583	1,583			
100207005	BIG PINE KEY	FL		04/24/2025		3,006		(80)			(80)		2,926	2,926			
100207006	WARWICK	NY		04/24/2025		1,776		(70)			(70)		1,706	1,706			
100207007	MIAMI BEACH	FL		04/24/2025		2,176		(59)			(59)		2,117	2,117			
100207008	CHESTER	NY		04/24/2025		1,499		(56)			(56)		1,443	1,443			
100207009	EDISON	NJ		04/24/2025		43,460		(1,549)			(1,549)		41,911	41,911			
100207010	SOMERS POINT	NJ		04/24/2025		2,088		(33)			(33)		2,055	2,055			
100207011	BRONX	NY		04/24/2025		5,418		(278)			(278)		5,140	5,140			
100207012	CAPE CORAL	FL		04/24/2025		2,687		(90)			(90)		2,597	2,597			
100207013	PHOENIX	AZ		04/24/2025		1,885		(75)			(75)		1,810	1,810			
100207014	FLORENCE	AZ		04/24/2025		1,367		(42)			(42)		1,325	1,325			
100207015	FRAMINGHAM	MA		04/24/2025		2,142		(51)			(51)		2,091	2,091			
100207016	COHASSET	MA		04/24/2025		4,307		(132)			(132)		4,175	4,175			
100207017	SCOTTSDALE	AZ		04/24/2025		1,338		(49)			(49)		1,289	1,289			
100207018	PHOENIX	AZ		04/24/2025		2,517		(38)			(38)		2,479	2,479			
100207019	EATONVILLE	WA		04/24/2025		1,501		(56)			(56)		1,445	1,445			
100207020	BALTIMORE	MD		04/24/2025		1,359		(56)			(56)		1,303	1,303			
100207021	CHARLOTTE	NC		04/24/2025		48,182		(1,523)			(1,523)		46,659	46,659			
100207022	GREENDALE	WI		04/24/2025		1,613		(57)			(57)		1,556	1,556			
100207024	UKIAH	CA		04/24/2025		3,968		(138)			(138)		3,830	3,830			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207025	ANTIOCH	CA		04/24/2025		3,554		(93)			(93)		3,461	3,461			
100207027	MIAMI	FL		04/24/2025		2,288		(91)			(91)		2,197	2,197			
100207028	SUPPLY	NC		04/24/2025		2,509		(46)			(46)		2,463	2,463			
100207029	TORRINGTON	CT		04/24/2025		1,625		(69)			(69)		1,556	1,556			
100207030	NORTHRIDGE	CA		04/24/2025		3,713		(112)			(112)		3,601	3,601			
100207031	SEATTLE	WA		04/24/2025		2,349		(68)			(68)		2,281	2,281			
100207032	MIDDLETOWN	DE		04/24/2025		1,212		(56)			(56)		1,156	1,156			
100207033	STOCKTON	CA		04/24/2025		2,256		(95)			(95)		2,161	2,161			
100207034	FORT MYERS	FL		04/24/2025		8,791		(314)			(314)		8,477	8,477			
100207037	NEWBERG	OR		04/24/2025		1,884		(48)			(48)		1,836	1,836			
100207039	SAN DIEGO	CA		04/24/2025		2,278		(36)			(36)		2,242	2,242			
100207040	CARSON	CA		04/24/2025		1,987		(57)			(57)		1,930	1,930			
100207041	SACRAMENTO	CA		04/24/2025		4,176		(140)			(140)		4,036	4,036			
100207042	SHAKOPEE	MN		04/24/2025		3,752		(104)			(104)		3,648	3,648			
100207044	COLORADO SPRINGS	CO		04/24/2025		1,429		(57)			(57)		1,372	1,372			
100207045	ARNOLD	CA		04/24/2025		1,535		(38)			(38)		1,497	1,497			
100207047	PORT JEFFERSON STATION	NY		04/24/2025		5,006		(252)			(252)		4,754	4,754			
100207048	DETROIT	MI		04/24/2025		1,573		(52)			(52)		1,521	1,521			
100207049	CHAPEL HILL	NC		04/24/2025		1,068		(39)			(39)		1,029	1,029			
100207050	NEW PORT RICHEY	FL		04/24/2025		1,574		(21)			(21)		1,553	1,553			
100207051	PORT SAINT LUCIE	FL		04/24/2025		1,425		(71)			(71)		1,354	1,354			
100207052	BRIDGEPORT	CT		04/24/2025		1,612		(66)			(66)		1,546	1,546			
100207053	QUEEN CREEK	AZ		04/24/2025		1,938		(46)			(46)		1,892	1,892			
100207054	VENICE	FL		04/24/2025		1,420		(56)			(56)		1,364	1,364			
100207056	SAINT PETERSBURG	FL		04/24/2025		1,501		(54)			(54)		1,447	1,447			
100207058	SAINT MARYS	GA		04/24/2025		2,145		(56)			(56)		2,089	2,089			
100207059	COALINGA	CA		04/24/2025		1,780		(61)			(61)		1,719	1,719			
100207060	MANASSAS	VA		04/24/2025		1,752		(57)			(57)		1,695	1,695			
100207061	ATLANTA	GA		04/24/2025		1,219		(55)			(55)		1,164	1,164			
100207062	MCCALL	ID		04/24/2025		2,983		(6)			(6)		2,977	2,977			
100207063	SEDONA	AZ		04/24/2025		1,234		(42)			(42)		1,192	1,192			
100207064	TOMBALL	TX		04/24/2025		4,281		(201)			(201)		4,080	4,080			
100207065	MESA	AZ		04/24/2025		2,188		(78)			(78)		2,110	2,110			
100207066	DEERFIELD BEACH	FL		04/24/2025		3,170		(108)			(108)		3,062	3,062			
100207067	ELKINS PARK	PA		04/24/2025		1,295		(46)			(46)		1,249	1,249			
100207068	MILLVILLE	DE		04/24/2025		2,391		(61)			(61)		2,330	2,330			
100207070	HARLINGEN	TX		04/24/2025		1,216		(54)			(54)		1,162	1,162			
100207071	SWAMPSCOTT	MA		04/24/2025		1,651		(49)			(49)		1,602	1,602			
100207072	WESLEY CHAPEL	FL		04/24/2025		1,389		(71)			(71)		1,318	1,318			
100207073	OAKLAND	CA		04/24/2025		3,640		(144)			(144)		3,496	3,496			
100207074	LANCASTER	TX		04/24/2025		1,134		(60)			(60)		1,074	1,074			
100207075	FRESNO	CA		04/24/2025		1,814		(69)			(69)		1,745	1,745			
100207076	FRESNO	CA		04/24/2025		1,828		(66)			(66)		1,762	1,762			
100207077	RIDGEWOOD	NY		04/24/2025		2,141		(106)			(106)		2,035	2,035			
100207078	AUBURN	AL		04/24/2025		1,388		(39)			(39)		1,349	1,349			
100207080	MONROE	NY		04/24/2025		2,912		(43)			(43)		2,869	2,869			
100207081	NORTH CHESTERFIELD	VA		04/24/2025		2,424		(105)			(105)		2,319	2,319			
100207082	LAKE WALES	FL		04/24/2025		1,407		(42)			(42)		1,365	1,365			
100207084	PORT ORCHARD	WA		04/24/2025		2,522		(72)			(72)		2,450	2,450			
100207085	BRANDON	FL		04/24/2025		49,872		(2,110)			(2,110)		47,762	47,762			
100207087	FREDERICK	MD		04/24/2025		1,949		(26)			(26)		1,923	1,923			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207088	SURPRISE	AZ		04/24/2025		2,093		(41)			(41)		2,052	2,052			
100207089	PANAMA CITY BEACH	FL		04/24/2025		1,831		(70)			(70)		1,761	1,761			
100207090	BONITA SPRINGS	FL		04/24/2025		2,540		(45)			(45)		2,495	2,495			
100207091	WHITEHOUSE	TX		04/24/2025		2,318		(115)			(115)		2,203	2,203			
100207092	ATHENS	GA		04/24/2025		1,302		(49)			(49)		1,253	1,253			
100207093	RICHARDSON	TX		04/24/2025		2,410		(85)			(85)		2,325	2,325			
100207094	WESTMINSTER	CA		04/24/2025		6,137		(215)			(215)		5,922	5,922			
100207095	PHOENIX	AZ		04/24/2025		1,898		(71)			(71)		1,827	1,827			
100207096	SAN MARCOS	CA		04/24/2025		3,273		(73)			(73)		3,200	3,200			
100207097	SAN PEDRO	CA		04/24/2025		3,664		(63)			(63)		3,601	3,601			
100207098	CAVE CREEK	AZ		04/24/2025		6,117		(107)			(107)		6,010	6,010			
100207099	BAKERSFIELD	CA		04/24/2025		1,146		(49)			(49)		1,097	1,097			
100207100	NORWALK	CT		04/24/2025		2,501		(69)			(69)		2,432	2,432			
100207101	BAKERSFIELD	CA		04/24/2025		1,394		(51)			(51)		1,343	1,343			
100207102	RIVERSIDE	CA		04/24/2025		2,594		(74)			(74)		2,520	2,520			
100207103	BEAUFORT	SC		04/24/2025		1,652		(51)			(51)		1,601	1,601			
100207104	BAKERSFIELD	CA		04/24/2025		2,459		(83)			(83)		2,376	2,376			
100207105	SACRAMENTO	CA		04/24/2025		1,845		(77)			(77)		1,768	1,768			
100207106	SAINT MARYS	GA		04/24/2025		4,280		(76)			(76)		4,204	4,204			
100207107	CYPRESS	TX		04/24/2025		3,293		(109)			(109)		3,184	3,184			
100207108	PUNTA GORDA	FL		04/24/2025		179,088		(7,643)			(7,643)		171,445	171,445			
100207109	PLEASANT GROVE	UT		04/24/2025		5,448		83			83		5,531	5,531			
100207111	VIRGINIA BEACH	VA		04/24/2025		1,262		(41)			(41)		1,221	1,221			
100207112	COLORADO SPRINGS	CO		04/24/2025		1,741		(58)			(58)		1,683	1,683			
100207113	NORTH LAS VEGAS	NV		04/24/2025		1,708		(59)			(59)		1,649	1,649			
100207114	RIVERSIDE	CA		04/24/2025		2,648		(68)			(68)		2,580	2,580			
100207115	CHANDLER	AZ		04/24/2025		146,348		(2,123)			(2,123)		144,225	144,225			
100207116	LEHI	UT		04/24/2025		2,848		(47)			(47)		2,801	2,801			
100207117	ANTIOCH	CA		04/24/2025		2,529		(71)			(71)		2,458	2,458			
100207118	CUMMING	GA		04/24/2025		2,452		(46)			(46)		2,406	2,406			
100207119	VALRICO	FL		04/24/2025		1,724		(83)			(83)		1,641	1,641			
100207120	CHARLOTTE	NC		04/24/2025		5,061		(119)			(119)		4,942	4,942			
100207121	DENVER	CO		04/25/2025		1,726		(13)			(13)		1,713	1,713			
100207123	NASHVILLE	TN		04/25/2025		4,807		(123)			(123)		4,684	4,684			
100207124	LAKEWOOD	NJ		04/25/2025		2,962		(42)			(42)		2,920	2,920			
100207125	CHULA VISTA	CA		04/25/2025		10,485		(272)			(272)		10,213	10,213			
100207126	WICHITA FALLS	TX		04/25/2025		14,833		(226)			(226)		14,607	14,607			
100207128	SANTA CLARITA AREA	CA		04/28/2025		4,445		(144)			(144)		4,301	4,301			
100207130	LOS ANGELES	CA		04/28/2025		4,501		(95)			(95)		4,406	4,406			
100207131	SANTA CLARITA	CA		04/28/2025		5,095		(98)			(98)		4,997	4,997			
100207132	CORAL GABLES	FL		04/28/2025		2,946		(28)			(28)		2,918	2,918			
100207133	ESCONDIDO AREA	CA		04/28/2025		7,669		(194)			(194)		7,475	7,475			
100207134	LA MESA	CA		04/28/2025		18,650		624			624		19,274	19,274			
100207135	WEST COVINA	CA		04/28/2025		2,226		(93)			(93)		2,133	2,133			
100207137	PEACHTREE CORNERS	GA		04/28/2025		2,221		(54)			(54)		2,167	2,167			
100207138	KEY LARGO	FL		04/28/2025		5,001		(98)			(98)		4,903	4,903			
100207139	GRANADA HILLS AREA	CA		04/28/2025		4,115		73			73		4,188	4,188			
100207140	GRAND PRAIRIE	TX		04/28/2025		1,364		(57)			(57)		1,307	1,307			
100207141	PORT ST. LUCIE	FL		04/28/2025		1,791		(62)			(62)		1,729	1,729			
100207142	GARDEN GROVE	CA		04/28/2025		6,472		(161)			(161)		6,311	6,311			
100207144	ESSINGTON	PA		04/28/2025		1,297		(55)			(55)		1,242	1,242			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207145	WESTON	FL		04/28/2025		5,950		161			161		6,111	6,111			
100207146	ANTELOPE	CA		04/28/2025		1,325		(9)			(9)		1,316	1,316			
100207147	GLENDORA	CA		04/28/2025		4,427							4,427	4,427			
100207148	MIAMI	FL		04/28/2025		5,365		(10)			(10)		5,355	5,355			
100207149	PRINCETON	TX		04/28/2025		1,854		(45)			(45)		1,809	1,809			
100207150	SAN ANTONIO	TX		04/28/2025		979		(47)			(47)		932	932			
100207151	LOS ANGELES	CA		04/28/2025		1,729		(77)			(77)		1,652	1,652			
100207152	FRESNO	CA		04/28/2025		1,818		1			1		1,819	1,819			
100207153	SUWANEE	GA		04/28/2025		2,155		(52)			(52)		2,103	2,103			
100207154	ESCONDIDO	CA		04/28/2025		2,619		(100)			(100)		2,519	2,519			
100207155	LOS ANGELES SUN VALLEY AREA	CA		04/28/2025		1,995		(49)			(49)		1,946	1,946			
100207156	ROWLAND HEIGHTS AREA	CA		04/28/2025		8,126		(212)			(212)		7,914	7,914			
100207157	DENTON	TX		04/28/2025		1,934		(26)			(26)		1,908	1,908			
100207158	NORTH LAS VEGAS	NV		04/28/2025		1,791		(55)			(55)		1,736	1,736			
100207159	PINOLE	CA		04/28/2025		3,271		(23)			(23)		3,248	3,248			
100207160	FORT WORTH	TX		04/28/2025		7,454		(135)			(135)		7,319	7,319			
100207161	THOUSAND OAKS	CA		04/28/2025		4,582		(27)			(27)		4,555	4,555			
100207162	TAMPA	FL		04/28/2025		2,463		(11)			(11)		2,452	2,452			
100207163	LAKE ELSINORE	CA		04/28/2025		2,646		(64)			(64)		2,582	2,582			
100207164	FORT WORTH	TX		04/28/2025		4,498		(179)			(179)		4,319	4,319			
100207165	GLENDALE	CA		04/28/2025		12,771		(271)			(271)		12,500	12,500			
100207166	OKLAHOMA CITY	OK		04/28/2025		5,646		(130)			(130)		5,516	5,516			
100207167	ANTELOPE	CA		04/28/2025		3,080		(4)			(4)		3,076	3,076			
100207168	SAN FRANCISCO	CA		04/28/2025		5,933		(197)			(197)		5,736	5,736			
100207169	VERO BEACH	FL		04/28/2025		1,556		(27)			(27)		1,529	1,529			
100207170	HIGHLANDS RANCH	CO		04/28/2025		1,767		(31)			(31)		1,736	1,736			
100207171	REDWOOD CITY	CA		04/28/2025		16,992		(102)			(102)		16,890	16,890			
100207172	SAN JOSE	CA		04/28/2025		6,700		(105)			(105)		6,595	6,595			
100207173	BURLINGTON	KY		04/28/2025		2,005		(52)			(52)		1,953	1,953			
100207175	LAKE SAINT LOUIS	MO		04/28/2025		3,183		(59)			(59)		3,124	3,124			
100207176	MIAMI	FL		04/28/2025		2,419		(67)			(67)		2,352	2,352			
100207177	(ALTADENA AREA) PASADENA	CA		04/28/2025		6,010		(27)			(27)		5,983	5,983			
100207178	LEWISVILLE	TX		04/28/2025		2,398		(43)			(43)		2,355	2,355			
100207179	DAVIE	FL		04/28/2025		4,681		(121)			(121)		4,560	4,560			
100207180	MANAHAWKIN	NJ		04/28/2025		4,654		(155)			(155)		4,499	4,499			
100207181	NOKOMIS	FL		04/28/2025		2,386		5			5		2,391	2,391			
100207182	EDMOND	OK		04/28/2025		8,380		(69)			(69)		8,311	8,311			
100207183	WHITTIER	CA		04/28/2025		8,517		(270)			(270)		8,247	8,247			
100207185	CYPRESS	TX		04/28/2025		1,414		(29)			(29)		1,385	1,385			
100207186	LAGUNA HILLS	CA		04/28/2025		28,943		(459)			(459)		28,484	28,484			
100207187	HEMPSTEAD	TX		04/28/2025		6,151		(62)			(62)		6,089	6,089			
100207188	SUMMERVILLE	SC		04/28/2025		2,372		(64)			(64)		2,308	2,308			
100207189	LAUDERDALE LAKES	FL		04/28/2025		1,263		10			10		1,273	1,273			
100207190	SUGAR HILL	GA		04/28/2025		3,444		(42)			(42)		3,402	3,402			
100207191	LEXINGTON	SC		04/28/2025		1,653		(76)			(76)		1,577	1,577			
100207192	MIAMI	FL		04/28/2025		2,217		(48)			(48)		2,169	2,169			
100207194	KISSIMMEE	FL		04/28/2025		2,458		35			35		2,493	2,493			
100207195	RALEIGH	NC		04/28/2025		1,898		8			8		1,906	1,906			
100207196	PORT CHARLOTTE	FL		04/28/2025		1,233		(7)			(7)		1,226	1,226			
100207197	AUBREY	TX		04/28/2025		1,664		(32)			(32)		1,632	1,632			
100207198	SOUTH GATE	CA		04/28/2025		2,998		(137)			(137)		2,861	2,861			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207199	SUFFERN	NY		04/28/2025		1,192		(21)			(21)		1,171	1,171			
100207201	NORCROSS	GA		04/28/2025		1,389		(64)			(64)		1,325	1,325			
100207204	HOFFMAN ESTATES	IL		04/28/2025		1,053		(46)			(46)		1,007	1,007			
100207205	LOUISVILLE	KY		04/28/2025		8,766		(409)			(409)		8,357	8,357			
100207206	ARLINGTON	TN		04/28/2025		11,709		(80)			(80)		11,629	11,629			
100207207	BOLINGBROOK	IL		04/28/2025		12,070		(280)			(280)		11,790	11,790			
100207208	SAN LEANDRO	CA		04/28/2025		2,063		(34)			(34)		2,029	2,029			
100207209	LOWELL	MA		04/28/2025		3,821		(11)			(11)		3,810	3,810			
100207210	SCHENECTADY	NY		04/28/2025		945		20			20		965	965			
100207211	SAN ANTONIO	TX		04/28/2025		2,676		(87)			(87)		2,589	2,589			
100207212	LAWRENCEVILLE	GA		04/28/2025		9,864		47			47		9,911	9,911			
100207213	CHICAGO	IL		04/28/2025		2,564		42			42		2,606	2,606			
100207214	GREENVILLE	TX		04/28/2025		1,960		23			23		1,983	1,983			
100207215	ST. PETERSBURG	FL		04/28/2025		4,209		(60)			(60)		4,149	4,149			
100207216	SOUTH BEND	IN		04/28/2025		845		9			9		854	854			
100207217	COVINA AREA	CA		04/28/2025		2,744		(58)			(58)		2,686	2,686			
100207218	ROCHESTER	NY		04/28/2025		864		13			13		877	877			
100207219	PALMDALE	CA		04/28/2025		2,182		2			2		2,184	2,184			
100207220	GLENDALE	AZ		04/28/2025		2,298		(80)			(80)		2,218	2,218			
100207221	MONUMENT	CO		04/28/2025		1,779		(62)			(62)		1,717	1,717			
100207222	SWAMPSCOTT	MA		04/28/2025		4,835		(41)			(41)		4,794	4,794			
100207223	WINNABOW	NC		04/28/2025		2,687		8			8		2,695	2,695			
100207225	VENICE	FL		04/28/2025		1,655		18			18		1,673	1,673			
100207226	BURKE	VA		04/28/2025		1,399		7			7		1,406	1,406			
100207227	CLEBURNE	TX		04/28/2025		9,249		(139)			(139)		9,110	9,110			
100207228	CHANDLER	AZ		04/28/2025		1,900		15			15		1,915	1,915			
100207229	LINCOLN	NE		04/28/2025		712		(3)			(3)		709	709			
100207230	PHILADELPHIA	PA		04/28/2025		21,233		(104)			(104)		21,129	21,129			
100207232	MANCHESTER	TN		04/28/2025		826		(9)			(9)		817	817			
100207234	OKLAHOMA CITY	OK		04/28/2025		1,985		(25)			(25)		1,960	1,960			
100207235	AUBURN	MA		04/28/2025		5,155		12			12		5,167	5,167			
100207236	GARLAND	TX		04/28/2025		1,482		(27)			(27)		1,455	1,455			
100207237	AVONDALE	AZ		04/28/2025		1,683		(37)			(37)		1,646	1,646			
100207238	CHICAGO	IL		04/28/2025		3,120		(18)			(18)		3,102	3,102			
100207239	LILBURN	GA		04/28/2025		1,868		(54)			(54)		1,814	1,814			
100207240	MOSES LAKE	WA		04/28/2025		1,488		(71)			(71)		1,417	1,417			
100207241	CHANDLER	AZ		04/28/2025		2,062		(45)			(45)		2,017	2,017			
100207242	PHILADELPHIA	PA		04/28/2025		47,290		(544)			(544)		46,746	46,746			
100207243	KANSAS CITY	MO		04/28/2025		675		(8)			(8)		667	667			
100207244	WESTMINSTER	CA		04/28/2025		4,634		(37)			(37)		4,597	4,597			
100207247	PHILADELPHIA	PA		04/28/2025		40,598		281			281		40,879	40,879			
100207248	SANTA ANA	CA		04/28/2025		3,373		(98)			(98)		3,275	3,275			
100207249	CINCINNATI	OH		04/28/2025		1,453		50			50		1,503	1,503			
100207250	JOPLIN	MO		04/28/2025		23,079		383			383		23,462	23,462			
100207252	PHILADELPHIA	PA		04/28/2025		690		(23)			(23)		667	667			
100207253	NORTH RICHLAND HILLS	TX		04/28/2025		2,213		(34)			(34)		2,179	2,179			
100207254	ORLANDO	FL		04/28/2025		1,760		(39)			(39)		1,721	1,721			
100207255	BUFFALO GROVE	IL		04/28/2025		1,587		(28)			(28)		1,559	1,559			
100207256	MESQUITE	TX		04/28/2025		706		(5)			(5)		701	701			
100207257	FRYEBURG	ME		04/28/2025		1,194		(34)			(34)		1,160	1,160			
100207258	BATON ROUGE	LA		04/28/2025		1,911		4			4		1,915	1,915			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207260	LAFAYETTE	LA		04/28/2025		2,974		(75)			(75)		2,899	2,899			
100207261	BALCH SPRINGS	TX		04/28/2025		824		(7)			(7)		817	817			
100207262	LAS VEGAS	NV		04/28/2025		1,589		(46)			(46)		1,543	1,543			
100207265	SAN DIEGO	CA		04/28/2025		11,974		(292)			(292)		11,682	11,682			
100207266	LAWRENCEVILLE	GA		04/28/2025		4,814		(65)			(65)		4,749	4,749			
100207268	NORTH HOLLYWOOD AREA LOS ANGE	CA		04/28/2025		3,885		(141)			(141)		3,744	3,744			
100207269	HENRICO	VA		04/28/2025		1,439		(40)			(40)		1,399	1,399			
100207270	GROTON	CT		04/28/2025		1,181		19			19		1,200	1,200			
100207271	ST. LOUIS	MO		04/28/2025		843		(4)			(4)		839	839			
100207272	FREEPORT	NY		04/28/2025		2,814		(37)			(37)		2,777	2,777			
100207273	HOUSTON	TX		04/28/2025		1,301		(26)			(26)		1,275	1,275			
100207274	COLUMBUS	OH		04/28/2025		943		22			22		965	965			
100207275	SACRAMENTO	CA		04/28/2025		2,363		(84)			(84)		2,279	2,279			
100207278	LINCOLN	AL		04/28/2025		886		9			9		895	895			
100207280	COOLBAUGH TOWNSHIP	PA		04/28/2025		549		(26)			(26)		523	523			
100207281	KATY	TX		04/28/2025		3,436		(31)			(31)		3,405	3,405			
100207282	TUCSON	AZ		04/28/2025		2,213		84			84		2,297	2,297			
100207284	FLOWER MOUND	TX		04/28/2025		1,411		12			12		1,423	1,423			
100207285	MCKINNEY	TX		04/28/2025		33,883		(343)			(343)		33,540	33,540			
100207287	NORTHRIDGE	CA		04/28/2025		7,389		(95)			(95)		7,294	7,294			
100207290	MOUNT HOLLY	NJ		04/28/2025		844		(30)			(30)		814	814			
100207292	HOLT	MI		04/28/2025		1,636		(59)			(59)		1,577	1,577			
100207293	MIAMI GARDENS	FL		04/28/2025		1,767		(41)			(41)		1,726	1,726			
100207295	SCOTTSDALE	AZ		04/28/2025		7,892		(240)			(240)		7,652	7,652			
100207296	RANCHO CORDOVA	CA		04/28/2025		1,716		(74)			(74)		1,642	1,642			
100207297	MONSEY	NY		04/28/2025		5,561		(154)			(154)		5,407	5,407			
100207298	WEST SACRAMENTO	CA		04/28/2025		1,865		(73)			(73)		1,792	1,792			
100207299	MONROE	GA		04/28/2025		1,367		(41)			(41)		1,326	1,326			
100207301	CHULA VISTA	CA		04/28/2025		5,337		(193)			(193)		5,144	5,144			
100207302	PORTLAND	OR		04/28/2025		2,453		(98)			(98)		2,355	2,355			
100207303	RANCHO SANTA MARGARITA	CA		04/28/2025		5,287		(198)			(198)		5,089	5,089			
100207304	CLEARWATER	FL		04/28/2025		872		(32)			(32)		840	840			
100207305	PHOENIX	AZ		04/28/2025		1,805		(82)			(82)		1,723	1,723			
100207307	GLEN COVE	NY		04/28/2025		2,584		(107)			(107)		2,477	2,477			
100207309	UXBRIDGE	MA		04/28/2025		2,509		(76)			(76)		2,433	2,433			
100207310	EWING	NJ		04/28/2025		2,706		(120)			(120)		2,586	2,586			
100207311	THOUSAND OAKS	CA		04/28/2025		6,965		(176)			(176)		6,789	6,789			
100207312	NOVATO	CA		04/28/2025		14,038		(362)			(362)		13,676	13,676			
100207313	DISCOVERY BAY	CA		04/28/2025		6,951		(223)			(223)		6,728	6,728			
100207314	PORT ST LUCIE	FL		04/28/2025		8,862		(422)			(422)		8,440	8,440			
100207315	GREENWOOD	IN		04/28/2025		1,920		(83)			(83)		1,837	1,837			
100207316	WEST CHICAGO	IL		04/28/2025		817		(23)			(23)		794	794			
100207317	HONOLULU	HI		04/28/2025		4,445		(104)			(104)		4,341	4,341			
100207318	RICHMOND	TX		04/28/2025		47,166		(1,595)			(1,595)		45,571	45,571			
100207319	BROOKLYN	NY		04/28/2025		16,629		(746)			(746)		15,883	15,883			
100207320	HAMPTON	VA		04/28/2025		306		(11)			(11)		295	295			
100207321	LEESBURG	VA		04/29/2025		6,187		(258)			(258)		5,929	5,929			
100207322	NAPA	CA		04/29/2025		11,208		(282)			(282)		10,926	10,926			
100207323	SAN ANTONIO	FL		04/29/2025		2,331		(99)			(99)		2,232	2,232			
100207324	BOGART	GA		04/29/2025		1,553		(12)			(12)		1,541	1,541			
100207325	TAMARAC	FL		04/29/2025		1,324		(49)			(49)		1,275	1,275			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207326	BURLINGTON	MA		04/29/2025		3,049		(69)			(69)		2,980	2,980			
100207327	OAKLAND PARK	FL		04/29/2025		1,599		(51)			(51)		1,548	1,548			
100207329	CINCINNATI	OH		04/29/2025		1,285		(36)			(36)		1,249	1,249			
100207330	HUNTINGTOWN	MD		04/29/2025		5,922		(102)			(102)		5,820	5,820			
100207331	WHITTIER	CA		04/29/2025		3,967		82			82		4,049	4,049			
100207332	PLAINFIELD	IL		04/29/2025		6,104		7			7		6,111	6,111			
100207333	EL CENTRO	CA		04/29/2025		1,048		(30)			(30)		1,018	1,018			
100207334	DENNIS PORT	MA		04/29/2025		1,946		(9)			(9)		1,937	1,937			
100207336	MALIBU	CA		04/29/2025		690		(21)			(21)		669	669			
100207337	SUMMERVILLE	SC		04/29/2025		1,588		(49)			(49)		1,539	1,539			
100207338	MORENO VALLEY	CA		04/29/2025		2,413		(115)			(115)		2,298	2,298			
100207339	ROGERS	AR		04/29/2025		2,985		(88)			(88)		2,897	2,897			
100207340	PORT ST JOE	FL		04/29/2025		1,292		(45)			(45)		1,247	1,247			
100207341	SANTA CLARITA	CA		04/29/2025		3,687		11			11		3,698	3,698			
100207342	RANSON	WV		04/29/2025		913		(10)			(10)		903	903			
100207343	COVINGTON	GA		04/29/2025		2,490		(119)			(119)		2,371	2,371			
100207344	TYLER	TX		04/29/2025		2,313		(100)			(100)		2,213	2,213			
100207345	UPLAND	CA		04/29/2025		3,585		(140)			(140)		3,445	3,445			
100207346	SAGLE	ID		04/29/2025		1,030		(49)			(49)		981	981			
100207347	CALIFORNIA	MD		04/29/2025		899		(26)			(26)		873	873			
100207348	BURLINGTON	KY		04/29/2025		1,746		(82)			(82)		1,664	1,664			
100207349	MEMPHIS	TN		04/29/2025		894		(13)			(13)		881	881			
100207350	MIAMI	FL		04/29/2025		3,104		(27)			(27)		3,077	3,077			
100207351	ASHBURN	VA		04/29/2025		615,979		(16,236)			(16,236)		599,743	599,743			
100207352	RIO RANCHO	NM		04/29/2025		794		(38)			(38)		756	756			
100207353	LEANDER	TX		04/29/2025		5,024		(131)			(131)		4,893	4,893			
100207354	HEMET	CA		04/29/2025		2,782		(94)			(94)		2,688	2,688			
100207355	OAKLAND	CA		04/29/2025		2,878		(98)			(98)		2,780	2,780			
100207356	RICHMOND	KY		04/29/2025		1,090		(40)			(40)		1,050	1,050			
100207357	NASHVILLE	TN		04/29/2025		2,434		(100)			(100)		2,334	2,334			
100207358	RANCHO CUCAMONGA	CA		04/29/2025		2,407		(85)			(85)		2,322	2,322			
100207359	TROUTMAN	NC		04/29/2025		2,068		(65)			(65)		2,003	2,003			
100207360	BERNARDSVILLE	NJ		04/29/2025		2,416		(97)			(97)		2,319	2,319			
100207361	CAPE CORAL	FL		04/29/2025		18,363		(60)			(60)		18,303	18,303			
100207362	FORT MYERS	FL		04/29/2025		2,226		(106)			(106)		2,120	2,120			
100207363	IDAHO FALLS	ID		04/29/2025		2,093		(100)			(100)		1,993	1,993			
100207364	RANCHO CUCAMONGA	CA		04/29/2025		9,797		(100)			(100)		9,697	9,697			
100207365	MONROE	OH		04/29/2025		1,327		(63)			(63)		1,264	1,264			
100207367	CAREFREE	AZ		04/29/2025		2,514		(91)			(91)		2,423	2,423			
100207368	JURUPA VALLEY	CA		04/29/2025		1,913		(86)			(86)		1,827	1,827			
100207369	MANALAPAN	NJ		04/29/2025		653		(31)			(31)		622	622			
100207370	BARSTOW	CA		04/29/2025		1,976		(58)			(58)		1,918	1,918			
100207371	ATLANTA	GA		04/29/2025		894		(43)			(43)		851	851			
100207373	FORT WORTH	TX		04/29/2025		1,712		(69)			(69)		1,643	1,643			
100207374	TAMARACK	ID		04/29/2025		96,352		(2,336)			(2,336)		94,016	94,016			
100207375	FULLERTON	CA		04/29/2025		2,343		(112)			(112)		2,231	2,231			
100207376	NEWTON	NC		04/29/2025		1,346		3			3		1,349	1,349			
100207377	NASHVILLE	TN		04/29/2025		10,372		(494)			(494)		9,878	9,878			
100207378	NEWTON	NC		04/29/2025		1,346		3			3		1,349	1,349			
100207379	ALPHARETTA	GA		04/29/2025		2,746		(85)			(85)		2,661	2,661			
100207380	NASHVILLE	TN		04/29/2025		4,706		(152)			(152)		4,554	4,554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207381	NEWTON	NC		04/29/2025		1,346		3			3		1,349	1,349			
100207382	NEWTON	NC		04/29/2025		1,345		4			4		1,349	1,349			
100207383	DENVER	CO		04/29/2025		2,914		(114)			(114)		2,800	2,800			
100207384	MIAMI	FL		04/29/2025		1,871		(28)			(28)		1,843	1,843			
100207385	PERRIS	CA		04/29/2025		1,271		(61)			(61)		1,210	1,210			
100207386	CYPRESS	CA		04/29/2025		3,829		(155)			(155)		3,674	3,674			
100207387	LA PALMA	CA		04/29/2025		6,677		(205)	1		(206)		6,471	5,667		(805)	(805)
100207388	GRANITE BAY	CA		04/29/2025		6,266		(216)			(216)		6,050	6,050			
100207389	PACIFIC GROVE	CA		04/29/2025		7,189		(227)			(227)		6,962	6,962			
100207391	FARMINGTON	UT		04/29/2025		3,014		(89)			(89)		2,925	2,925			
100207392	PHOENIX	AZ		04/29/2025		1,632		(38)			(38)		1,594	1,594			
100207393	LOS ANGELES	CA		04/29/2025		9,473		(367)			(367)		9,106	9,106			
100207394	LEAWOOD	KS		04/29/2025		2,801		(99)			(99)		2,702	2,702			
100207396	PHILADELPHIA	PA		04/29/2025		1,656		(56)			(56)		1,600	1,600			
100207397	PALOS HILLS	IL		04/29/2025		1,065		(51)			(51)		1,014	1,014			
100207398	COLORADO SPRINGS	CO		04/29/2025		2,805		(67)			(67)		2,738	2,738			
100207399	BROOKLYN	NY		04/29/2025		2,357		(90)			(90)		2,267	2,267			
100207400	ELGIN	IL		04/29/2025		4,741		(140)			(140)		4,601	4,601			
100207402	SACRAMENTO	CA		04/29/2025		2,707		(87)			(87)		2,620	2,620			
100207403	KANSAS CITY	MO		04/29/2025		1,025		(36)			(36)		989	989			
100207404	HOUSTON	TX		04/29/2025		1,999		(95)			(95)		1,904	1,904			
100207405	MIAMI	FL		04/29/2025		1,833		(38)			(38)		1,795	1,795			
100207406	DOUGLASVILLE	GA		04/29/2025		485		(23)			(23)		462	462			
100207407	PALM BAY	FL		04/29/2025		1,299		(35)			(35)		1,264	1,264			
100207408	MIAMI	FL		04/29/2025		1,797		4			4		1,801	1,801			
100207409	MIAMI	FL		04/29/2025		1,322		(35)			(35)		1,287	1,287			
100207410	COLUMBIA	SC		04/29/2025		864		(22)			(22)		842	842			
100207411	SPARTA	NJ		04/29/2025		1,704		(36)			(36)		1,668	1,668			
100207412	PHILADELPHIA	PA		04/29/2025		1,284		(32)			(32)		1,252	1,252			
100207413	FORNEY	TX		04/29/2025		1,682		(19)			(19)		1,663	1,663			
100207415	FERNANDINA BEACH	FL		04/29/2025		2,384		(68)			(68)		2,316	2,316			
100207417	BETHESDA	MD		04/29/2025		10,012		(225)			(225)		9,787	9,787			
100207418	WAUSAU	WI		04/29/2025		680		(29)			(29)		651	651			
100207419	SHELBY	NC		04/29/2025		4,815		(52)			(52)		4,763	4,763			
100207420	LIVERMORE	CA		04/29/2025		4,497		(60)			(60)		4,437	4,437			
100207421	KELSEYVILLE	CA		04/29/2025		2,158		(71)			(71)		2,087	2,087			
100207422	BATON ROUGE	LA		04/29/2025		982		(40)			(40)		942	942			
100207423	NORTH CHESTERFIELD	VA		04/29/2025		1,420		(16)			(16)		1,404	1,404			
100207424	HERALD	CA		04/29/2025		3,631		(141)			(141)		3,490	3,490			
100207425	CHICAGO	IL		04/29/2025		6,329		(284)			(284)		6,045	6,045			
100207426	WAYZATA	MN		04/29/2025		7,443		(170)			(170)		7,273	7,273			
100207427	EAST ORANGE	NJ		04/29/2025		2,312		(100)			(100)		2,212	2,212			
100207428	PHOENIX	AZ		04/29/2025		3,661		(80)			(80)		3,581	3,581			
100207429	FRANKLIN	TN		04/29/2025		4,042		(116)			(116)		3,926	3,926			
100207430	KANSAS CITY	KS		04/29/2025		647		(31)			(31)		616	616			
100207431	ALBUQUERQUE	NM		04/29/2025		988		(41)			(41)		947	947			
100207432	SAN BRUNO	CA		04/29/2025		4,423		(139)			(139)		4,284	4,284			
100207433	GLENVILLE	NC		04/29/2025		14,947		(406)			(406)		14,541	14,541			
100207435	PEEKSKILL	NY		04/29/2025		1,984		(42)			(42)		1,942	1,942			
100207436	LAUREL	MD		04/29/2025		3,261		(127)			(127)		3,134	3,134			
100207437	AUSTIN	TX		04/29/2025		12,793		(388)			(388)		12,405	12,405			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207438	SOUTH AMBOY	NJ		04/29/2025		1,831		(87)			(87)		1,744	1,744			
100207439	CORAL SPRINGS	FL		04/29/2025		3,598		(106)			(106)		3,492	3,492			
100207440	REDONDO BEACH	CA		04/29/2025		10,290		(490)			(490)		9,800	9,800			
100207441	MEMPHIS	TN		04/29/2025		1,046		(31)			(31)		1,015	1,015			
100207442	WOODBRIDGE	VA		04/29/2025		2,724		(130)			(130)		2,594	2,594			
100207443	LIVERPOOL	NY		04/29/2025		1,207		(45)			(45)		1,162	1,162			
100207444	TORRINGTON	CT		04/29/2025		1,098		(52)			(52)		1,046	1,046			
100207446	PLAINFIELD	NJ		04/29/2025		1,094		(52)			(52)		1,042	1,042			
100207447	BATTLE CREEK	MI		04/29/2025		580		(18)			(18)		562	562			
100207448	PHOENIX	AZ		04/29/2025		8,724		(69)			(69)		8,655	8,655			
100207449	BLACK EAGLE	MT		04/29/2025		869		(14)			(14)		855	855			
100207452	WHITTIER	CA		04/29/2025		2,931		(84)			(84)		2,847	2,847			
100207454	VISALIA	CA		04/29/2025		2,848		(39)			(39)		2,809	2,809			
100207458	HAINESVILLE	IL		04/29/2025		908		(44)			(44)		864	864			
100207459	SANTEE	CA		04/29/2025		4,030		(154)			(154)		3,876	3,876			
100207460	SANTA ROSA	CA		04/29/2025		4,232		(108)			(108)		4,124	4,124			
100207462	FORNEY	TX		04/29/2025		1,387		(33)			(33)		1,354	1,354			
100207463	HIALEAH	FL		04/29/2025		4,176		(45)			(45)		4,131	4,131			
100207464	WALLER	TX		04/29/2025		1,573		(75)			(75)		1,498	1,498			
100207465	BUFORD	GA		04/29/2025		2,383		(66)			(66)		2,317	2,317			
100207466	MARANA	AZ		04/29/2025		1,391		(66)			(66)		1,325	1,325			
100207467	BONNEY LAKE	WA		04/29/2025		3,603		(23)			(23)		3,580	3,580			
100207468	ESCONDIDO	CA		04/29/2025		3,756		(94)			(94)		3,662	3,662			
100207469	DEERFIELD BEACH	FL		04/29/2025		1,972		(63)			(63)		1,909	1,909			
100207470	KALISPELL	MT		04/29/2025		4,769		(227)			(227)		4,542	4,542			
100207471	HILLSBORO	OR		04/29/2025		3,558		(129)			(129)		3,429	3,429			
100207472	PANAMA CITY BEACH	FL		04/29/2025		1,472		(70)			(70)		1,402	1,402			
100207473	DEERFIELD BEACH	FL		04/29/2025		1,985		(51)			(51)		1,934	1,934			
100207474	FELTON	CA		04/29/2025		3,801		(163)			(163)		3,638	3,638			
100207475	LAKELAND	TN		04/29/2025		35,861		(797)			(797)		35,064	35,064			
100207476	RICHMOND	TX		04/29/2025		4,483		(80)			(80)		4,403	4,403			
100207477	NIPOMO	CA		04/29/2025		4,094		(195)			(195)		3,899	3,899			
100207478	COCOA	FL		04/29/2025		1,253		(60)			(60)		1,193	1,193			
100207479	SAN FRANCISCO	CA		04/29/2025		3,860		(69)			(69)		3,791	3,791			
100207480	MIAMI	FL		04/29/2025		4,114		(125)			(125)		3,989	3,989			
100207481	HIALEAH	FL		04/29/2025		968		(46)			(46)		922	922			
100207482	HENRICO	VA		04/29/2025		1,240		(9)			(9)		1,231	1,231			
100207484	HIALEAH	FL		04/29/2025		2,655		(47)			(47)		2,608	2,608			
100207485	ARLINGTON HEIGHTS	IL		04/29/2025		4,081		(194)			(194)		3,887	3,887			
100207486	LAND O' LAKES	FL		04/29/2025		2,168		(27)			(27)		2,141	2,141			
100207487	BROOKLYN	NY		04/29/2025		9,600		38			38		9,638	9,638			
100207488	HAWLEY	PA		04/29/2025		1,443		(65)			(65)		1,378	1,378			
100207489	OSWEGO	IL		04/29/2025		1,347		(64)			(64)		1,283	1,283			
100207491	EVERETT	WA		04/29/2025		22,739		(1,083)			(1,083)		21,656	21,656			
100207492	TUSTIN	CA		04/29/2025		1,975		(75)			(75)		1,900	1,900			
100207494	LANSING	MI		04/29/2025		796		(36)			(36)		760	760			
100207495	TRENTON	NJ		04/29/2025		955		(45)			(45)		910	910			
100207496	BRIDGEPORT	CT		04/29/2025		1,363		(38)			(38)		1,325	1,325			
100207499	RAMONA	CA		04/29/2025		6,167		(199)			(199)		5,968	5,968			
100207500	KERMAN	CA		04/29/2025		1,667		(52)			(52)		1,615	1,615			
100207501	DOVER	NJ		04/29/2025		2,129		7			7		2,136	2,136			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207502	SACRAMENTO	CA		04/29/2025		864		(30)			(30)		834	834			
100207504	HAMPTON	GA		04/29/2025		929		(38)			(38)		891	891			
100207505	HAYWARD	CA		04/29/2025		3,011		(118)			(118)		2,893	2,893			
100207506	TAMPA	FL		04/29/2025		1,366		(15)			(15)		1,351	1,351			
100207507	CALHOUN	GA		04/29/2025		1,643		(59)			(59)		1,584	1,584			
100207509	SALEM	OR		04/29/2025		1,395		(61)			(61)		1,334	1,334			
100207511	MIAMI	FL		04/29/2025		4,256		(88)			(88)		4,168	4,168			
100207514	RIVERDALE	GA		04/29/2025		1,200		(36)			(36)		1,164	1,164			
100207515	PUEBLO WEST	CO		04/29/2025		2,833		(78)			(78)		2,755	2,755			
100207516	ANTELOPE	CA		04/29/2025		1,874		(85)			(85)		1,789	1,789			
100207517	LOS ANGELES	CA		04/29/2025													
100207519	AUBURN	WA		04/29/2025		2,127		(68)			(68)		2,059	2,059			
100207520	FRISCO	TX		04/29/2025		1,786		(58)			(58)		1,728	1,728			
100207523	YPSILANTI	MI		04/29/2025		1,848		(61)			(61)		1,787	1,787			
100207524	HOMESTEAD	FL		04/29/2025		2,341		(28)			(28)		2,313	2,313			
100207526	HOUSTON	TX		04/29/2025		3,252		(151)			(151)		3,101	3,101			
100207527	CHARLOTTE	NC		04/29/2025		1,572		(40)			(40)		1,532	1,532			
100208941	MONTEBELLO	CA		04/29/2025		1,153		(55)			(55)		1,098	1,098			
100208943	OXNARD	CA		04/29/2025		1,691		(16)			(16)		1,675	1,675			
100208945	CORONA	CA		04/29/2025		3,348		(79)			(79)		3,269	3,269			
100208946	LAS VEGAS	NV		04/29/2025		606		(11)			(11)		595	595			
100208947	HYATTSVILLE	MD		04/29/2025		1,483		6			6		1,489	1,489			
100208948	WINCHESTER	VA		04/29/2025		789		(29)			(29)		760	760			
100208949	CLERMONT	FL		04/29/2025		1,893		(3)			(3)		1,890	1,890			
100208950	JURUPA VALLEY	CA		04/29/2025		2,202		5			5		2,207	2,207			
100208952	ORLAND	CA		04/29/2025		1,076		(51)			(51)		1,025	1,025			
100208953	ANTIOCH	TN		04/29/2025		1,251		(74)			(74)		1,177	1,177			
100208954	LAWRENCEVILLE	GA		04/29/2025		1,364		5			5		1,369	1,369			
100208955	TOMS RIVER	NJ		04/29/2025		2,224		(106)			(106)		2,118	2,118			
100208956	NEPTUNE	NJ		04/29/2025		1,691		(63)			(63)		1,628	1,628			
100208957	ONTARIO	OH		04/29/2025		606		(5)			(5)		601	601			
100208958	LINDSAY	CA		04/29/2025		819		18			18		837	837			
100208959	ORLANDO	FL		04/29/2025		3,197		49			49		3,246	3,246			
100208961	FAWNSKIN	CA		04/29/2025		998		(48)			(48)		950	950			
100208962	DOWNEY	CA		04/29/2025		14,887		(538)			(538)		14,349	14,349			
100208964	SACRAMENTO	CA		04/29/2025		1,930		(61)			(61)		1,869	1,869			
100208965	ELGIN	IL		04/29/2025		886		(39)			(39)		847	847			
100208966	GLENDALE	CA		04/29/2025		3,466		(49)			(49)		3,417	3,417			
100208967	HAYWARD	CA		04/29/2025		1,611		(3)			(3)		1,608	1,608			
100208968	OWASSO	OK		04/29/2025		573		(22)			(22)		551	551			
100208969	NEW ORLEANS	LA		04/29/2025		1,150		18			18		1,168	1,168			
100208970	PETERSBURG	VA		04/29/2025		757		(30)			(30)		727	727			
100208971	ORLANDO	FL		04/29/2025		1,610		(69)			(69)		1,541	1,541			
100208973	ODESSA	TX		04/29/2025		1,374		9			9		1,383	1,383			
100208975	BOURNE	MA		04/29/2025		2,996		(143)			(143)		2,853	2,853			
100208976	HUNTINGTON PARK	CA		04/29/2025		3,145		(150)			(150)		2,995	2,995			
100208977	SAN MATEO	CA		04/29/2025		7,377		(92)			(92)		7,285	7,285			
100208978	LOS ANGELES	CA		04/29/2025		137,467		(924)			(924)		136,543	136,543			
100208979	VISALIA	CA		04/29/2025		2,476		20			20		2,496	2,496			
100208980	SAN DIEGO	CA		04/29/2025		6,374		(95)			(95)		6,279	6,279			
100208982	COSTA MESA	CA		04/29/2025		10,965		(35)			(35)		10,930	10,930			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208983	ESCONDIDO	CA		04/29/2025		2,407		(58)			(58)		2,349	2,349			
100208985	TULALIP	WA		04/29/2025		3,372		(108)			(108)		3,264	3,264			
100208986	LOS ALTOS	CA		04/29/2025		17,569		(152)			(152)		17,417	17,417			
100208987	VICTORIA	MN		04/29/2025		2,258		(83)			(83)		2,175	2,175			
100208988	LOS ANGELES	CA		04/29/2025		3,144		(58)			(58)		3,086	3,086			
100208989	OCALA	FL		04/29/2025		1,126		(41)			(41)		1,085	1,085			
100208990	ANTIOCH	CA		04/29/2025		2,066		(67)			(67)		1,999	1,999			
100208991	CHULA VISTA	CA		04/29/2025		2,889		(70)			(70)		2,819	2,819			
100208992	CARPINTERIA	CA		04/29/2025		3,238		(131)			(131)		3,107	3,107			
100208993	JURUPA VALLEY	CA		04/29/2025		8,277		(76)			(76)		8,201	8,201			
100209008	ROTTERDAM	NLD		04/29/2025										80	80		80
100209009	ROTTERDAM	NLD		04/29/2025										34	34		34
100209010	S-GRAVENHAGE	NLD		04/29/2025										1,232	1,232		1,232
100209011	S-GRAVENHAGE	NLD		04/29/2025										1,034	1,034		1,034
100209012	S-GRAVENHAGE	NLD		04/29/2025										12	12		12
100209013	NIJMEGEN	NLD		04/29/2025		377							377	389	11		11
100209014	NIJMEGEN	NLD		04/29/2025										39	39		39
100209016	WEERT	NLD		04/29/2025										51	51		51
100209017	ZWANENBURG	NLD		04/29/2025										117	117		117
100209018	S-GRAVENHAGE	NLD		04/29/2025										50	50		50
100209019	NIEUW VENNEP	NLD		04/29/2025										136	136		136
100209020	ROTTERDAM	NLD		04/29/2025										97	97		97
100209021	AMSTERDAM	NLD		04/29/2025										1,012	1,012		1,012
100209022	OSS	NLD		04/29/2025										48	48		48
100209023	ROTTERDAM	NLD		04/29/2025										288	288		288
100209025	VOORBURG	NLD		04/29/2025										182	182		182
100209026	WINSCHOTEN	NLD		04/29/2025										109	109		109
100209027	WINSCHOTEN	NLD		04/29/2025		664							664	689	25		25
100209028	ROERMOND	NLD		04/29/2025										78	78		78
100209029	S-GRAVENHAGE	NLD		04/29/2025										201	201		201
100209030	S-GRAVENHAGE	NLD		04/29/2025										153	153		153
100209031	S-GRAVENHAGE	NLD		04/29/2025										74	74		74
100209032	SAS VAN GENT	NLD		04/29/2025										35	35		35
100209033	TERNEUZEN	NLD		04/29/2025										17	17		17
100209034	S-GRAVENHAGE	NLD		04/29/2025										702	702		702
100209035	S-GRAVENHAGE	NLD		04/29/2025										625	625		625
100209036	S-GRAVENHAGE	NLD		04/29/2025										604	604		604
100209037	S-GRAVENHAGE	NLD		04/29/2025										441	441		441
100209038	S-GRAVENHAGE	NLD		04/29/2025										691	691		691
100209039	VEGHEL	NLD		04/29/2025										72	72		72
100209040	VOORBURG	NLD		04/29/2025										73	73		73
100209041	LOOSDRECHT	NLD		04/29/2025										417	417		417
100209042	HELMOND	NLD		04/29/2025										37	37		37
100209043	HOORN	NLD		04/29/2025										302	302		302
100209044	S-GRAVENHAGE	NLD		04/29/2025										51	51		51
100209045	S-GRAVENHAGE	NLD		04/29/2025		1,703							1,703	1,740	37		37
100209046	ARNHEM	NLD		04/29/2025										243	243		243
100209047	GELDROP	NLD		04/29/2025										30	30		30
100209048	HILVERSUM	NLD		04/29/2025		178,098							178,098	180,481	2,383		2,383
100209049	DEN HELDER	NLD		04/29/2025										54	54		54
100209050	TIEL	NLD		04/29/2025										112	112		112

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209051	TIEL	NLD		04/29/2025		2,417							2,417	2,470	53		53
100209052	VLIJMEN	NLD		04/29/2025										75	75		75
100209053	EINDHOVEN	NLD		04/29/2025										217	217		217
100209054	JIRNSUM	NLD		04/29/2025										73	73		73
100209055	JIRNSUM	NLD		04/29/2025		2,415							2,415	2,468	53		53
100209056	LAREN	NLD		04/29/2025										119	119		119
100209057	ZWOLLE	NLD		04/29/2025										272	272		272
100209058	SPIJKENISSE	NLD		04/29/2025		12,715							12,715	13,040	325		325
100209059	SPIJKENISSE	NLD		04/29/2025										220	220		220
100209060	DORDRECHT	NLD		04/29/2025										171	171		171
100209061	LAREN	NLD		04/29/2025										173	173		173
100209062	UTRECHT	NLD		04/29/2025										192	192		192
100209063	ZEVENBERGEN	NLD		04/29/2025										44	44		44
100209064	ALMERE	NLD		04/29/2025		672,395							672,395	690,761	18,365		18,365
100209065	OSS	NLD		04/29/2025										70	70		70
100209066	OSS	NLD		04/29/2025		1,757							1,757	1,807	50		50
100209067	TILBURG	NLD		04/29/2025										37	37		37
100209068	TILBURG	NLD		04/29/2025										60	60		60
100209069	ALMELO	NLD		04/29/2025										26	26		26
100209070	ALMELO	NLD		04/29/2025		459							459	470	11		11
100209071	S-GRAVENHAGE	NLD		04/29/2025										479	479		479
100209072	MIDDELBURG	NLD		04/29/2025										108	108		108
100209073	MIDDELBURG	NLD		04/29/2025		1,337							1,337	1,376	39		39
100209074	ENSCHEDE	NLD		04/29/2025		677							677	692	15		15
100209075	ENSCHEDE	NLD		04/29/2025										25	25		25
100209076	HEERLEN	NLD		04/29/2025										21	21		21
100209077	WAALWIJK	NLD		04/29/2025										97	97		97
100209078	ROTTERDAM	NLD		04/29/2025										88	88		88
100209079	ROTTERDAM	NLD		04/29/2025										62	62		62
100209081	ZWOLLE	NLD		04/29/2025										49	49		49
100209082	AMSTERDAM	NLD		04/29/2025										493	493		493
100209083	AMSTERDAM	NLD		04/29/2025										336	336		336
100209084	AMSTERDAM	NLD		04/29/2025										291	291		291
100209085	S-GRAVENHAGE	NLD		04/29/2025										134	134		134
100209086	AMSTERDAM	NLD		04/29/2025										76	76		76
100209087	AMSTERDAM	NLD		04/29/2025										90	90		90
100209088	MEPPEL	NLD		04/29/2025										564	564		564
100209089	MEPPEL	NLD		04/29/2025		7,142							7,142	7,321	180		180
100209090	S-GRAVENHAGE	NLD		04/29/2025										172	172		172
100209091	S-GRAVENHAGE	NLD		04/29/2025										242	242		242
100209092	S-GRAVENHAGE	NLD		04/29/2025										66	66		66
100209093	HAARLEM	NLD		04/29/2025										42	42		42
100209094	HAARLEM	NLD		04/29/2025		1,165							1,165	1,191	26		26
100209095	UTRECHT	NLD		04/29/2025										130	130		130
100209096	UTRECHT	NLD		04/29/2025		1,727							1,727	1,777	50		50
100209097	UTRECHT	NLD		04/29/2025										43	43		43
100209098	UTRECHT	NLD		04/29/2025		1,188							1,188	1,215	27		27
100209099	LEEUWARDEN	NLD		04/29/2025										419	419		419
100209100	LEEUWARDEN	NLD		04/29/2025		4,265							4,265	4,395	130		130
100209101	BEST	NLD		04/29/2025										66	66		66
100209102	BADHOEVEDORP	NLD		04/29/2025										58	58		58

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209103	NIJMEGEN	NLD		04/29/2025										56	56		56
100209104	NIJMEGEN	NLD		04/29/2025		918							918	940	22		22
100209105	ROTTERDAM	NLD		04/29/2025										32	32		32
100209106	UTRECHT	NLD		04/29/2025										159	159		159
100209107	UTRECHT	NLD		04/29/2025		1,308							1,308	1,350	42		42
100209108	ROERMOND	NLD		04/29/2025										14	14		14
100209110	AMSTELVEEN	NLD		04/29/2025										201	201		201
100209111	WEERT	NLD		04/29/2025										52	52		52
100209112	S-GRAVENHAGE	NLD		04/29/2025										93	93		93
100209113	OEGSTGEEST	NLD		04/29/2025										129	129		129
100209114	ARNHEM	NLD		04/29/2025										126	126		126
100209115	NAARDEN-VESTING	NLD		04/29/2025										265	265		265
100209116	LIJNDEN	NLD		04/29/2025										49	49		49
100209117	BORNE	NLD		04/29/2025										28	28		28
100209118	S-GRAVENHAGE	NLD		04/29/2025										80	80		80
100209119	S-GRAVENHAGE	NLD		04/29/2025										70	70		70
100209120	AMSTERDAM	NLD		04/29/2025		341,402							341,402	350,753	9,351		9,351
100209121	UNITED KINGDOM	GBR		04/29/2025		6							6	(19)	(25)		(25)
100209122	UNITED KINGDOM	GBR		04/29/2025		11							11	(148)	(159)		(159)
100209123	UNITED KINGDOM	GBR		04/29/2025		646							646	627	(19)		(19)
100209124	UNITED KINGDOM	GBR		04/29/2025		2,302							2,302	2,218	(84)		(84)
100209125	UNITED KINGDOM	GBR		04/29/2025		2							2	(27)	(29)		(29)
100209126	UNITED KINGDOM	GBR		04/29/2025		10							10	(45)	(55)		(55)
100209127	UNITED KINGDOM	GBR		04/29/2025										(44)	(44)		(44)
100209128	UNITED KINGDOM	GBR		04/29/2025		18,679							18,679	18,702	23		23
100209129	UNITED KINGDOM	GBR		04/29/2025		7							7	(45)	(52)		(52)
100209130	UNITED KINGDOM	GBR		04/29/2025		1							1	(68)	(68)		(68)
100209131	UNITED KINGDOM	GBR		04/29/2025										(11)	(11)		(11)
100209132	UNITED KINGDOM	GBR		04/29/2025		1,159							1,159	1,130	(29)		(29)
100209133	UNITED KINGDOM	GBR		04/29/2025										(2)	(2)		(2)
100209134	UNITED KINGDOM	GBR		04/29/2025		3							3	(45)	(49)		(49)
100209135	UNITED KINGDOM	GBR		04/29/2025										(9)	(9)		(9)
100209136	UNITED KINGDOM	GBR		04/29/2025										(54)	(54)		(54)
100209137	UNITED KINGDOM	GBR		04/29/2025										2	2		2
100209138	UNITED KINGDOM	GBR		04/29/2025		8							8	(47)	(55)		(55)
100209139	UNITED KINGDOM	GBR		04/29/2025		1,296							1,296	1,291	(4)		(4)
100209140	UNITED KINGDOM	GBR		04/29/2025										(4)	(4)		(4)
100209141	UNITED KINGDOM	GBR		04/29/2025		7							7	(21)	(27)		(27)
100209142	UNITED KINGDOM	GBR		04/29/2025		6							6	(12)	(19)		(19)
100209143	UNITED KINGDOM	GBR		04/29/2025										(2)	(2)		(2)
100209144	UNITED KINGDOM	GBR		04/29/2025										(22)	(22)		(22)
100209145	UNITED KINGDOM	GBR		04/29/2025										(29)	(29)		(29)
100209146	UNITED KINGDOM	GBR		04/29/2025										(20)	(20)		(20)
100209147	UNITED KINGDOM	GBR		04/29/2025										(28)	(28)		(28)
100209148	UNITED KINGDOM	GBR		04/29/2025										(21)	(21)		(21)
100209149	UNITED KINGDOM	GBR		04/29/2025										(26)	(26)		(26)
100209150	UNITED KINGDOM	GBR		04/29/2025										(19)	(19)		(19)
100209151	UNITED KINGDOM	GBR		04/29/2025										(10)	(10)		(10)
100209152	UNITED KINGDOM	GBR		04/29/2025		1,120							1,120	1,101	(20)		(20)
100209153	UNITED KINGDOM	GBR		04/29/2025		1,491							1,491	1,481	(10)		(10)
100209154	UNITED KINGDOM	GBR		04/29/2025										(11)	(11)		(11)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209155	UNITED KINGDOM	GBR		04/29/2025		3,980							3,980	3,969	(11)		(11)
100209156	TRACY	CA		04/30/2025		4,667		(114)			(114)		4,553	4,553			
100209157	O FALLON	MO		04/30/2025		699		(22)			(22)		677	677			
100209159	OAKLAND	CA		04/30/2025		3,386		(86)			(86)		3,300	3,300			
100209160	SAINT LOUIS	MO		04/30/2025		602		(19)			(19)		583	583			
100209161	EASTVALE	CA		04/30/2025		4,288		(124)			(124)		4,164	4,164			
100209162	REHOBOTH BEACH	DE		04/30/2025		6,640		40			40		6,680	6,680			
100209164	DALLAS	GA		04/30/2025		5,408		(57)			(57)		5,351	5,351			
100209165	AUSTIN	TX		04/30/2025		3,787		(44)			(44)		3,743	3,743			
100209166	JACKSONVILLE	FL		04/30/2025		1,751		(51)			(51)		1,700	1,700			
100209167	MERCED	CA		04/30/2025		794		(38)			(38)		756	756			
100209169	LAS VEGAS	NV		04/30/2025		23,195		(221)			(221)		22,974	22,974			
100209171	GREENVILLE	SC		04/30/2025		1,211		19			19		1,230	1,230			
100209172	HOMESTEAD	FL		04/30/2025		1,135		(39)			(39)		1,096	1,096			
100209174	THE VILLAGES	FL		04/30/2025		759		(9)			(9)		750	750			
100209175	BULLHEAD CITY	AZ		04/30/2025		1,214		(58)			(58)		1,156	1,156			
100209176	OURAY	CO		04/30/2025		122,376		(4,569)			(4,569)		117,807	117,807			
100209177	TEMECULA	CA		04/30/2025		2,870		11			11		2,881	2,881			
100209178	RUPERT	ID		04/30/2025		1,883		(36)			(36)		1,847	1,847			
100209179	JULIAN	CA		04/30/2025		3,874		(142)			(142)		3,732	3,732			
100209180	MIDLAND	TX		04/30/2025		1,275		47			47		1,322	1,322			
100209182	HOBE SOUND	FL		04/30/2025		2,490		(36)			(36)		2,454	2,454			
100209184	TURLOCK	CA		04/30/2025		5,989		(39)			(39)		5,950	5,950			
100209185	SPRING	TX		04/30/2025		3,020		(5)			(5)		3,015	3,015			
100209187	PLAINFIELD	IL		04/30/2025		2,037		(47)			(47)		1,990	1,990			
100209188	SAINT PETERSBURG	FL		04/30/2025		2,183		(49)			(49)		2,134	2,134			
100209189	TRACY	CA		04/30/2025		1,688		(80)			(80)		1,608	1,608			
100209190	STAR	ID		04/30/2025		1,230		(55)			(55)		1,175	1,175			
100209191	BAKERSFIELD	CA		04/30/2025		721		(22)			(22)		699	699			
100209192	PALMER LAKE	CO		04/30/2025		2,272		(65)			(65)		2,207	2,207			
100209193	MC LEAN	VA		04/30/2025		3,926		(48)			(48)		3,878	3,878			
100209194	HOUSTON	TX		04/30/2025		558		(6)			(6)		552	552			
100209195	FORESTHILL	CA		04/29/2025		4,412		47			47		4,459	4,459			
100209196	OKLAHOMA CITY	OK		04/29/2025		1,739		40			40		1,779	1,779			
100209197	DURHAM	NC		04/29/2025		12,994		22			22		13,016	13,016			
100209198	SACRAMENTO	CA		04/29/2025		15,066		(152)			(152)		14,914	14,914			
100209199	DURHAM	NC		04/29/2025		2,774		208			208		2,982	2,982			
100209200	DOUGLASVILLE	GA		04/29/2025		1,977		51			51		2,028	2,028			
100209201	ROCKLIN	CA		04/29/2025		3,346		(19)			(19)		3,327	3,327			
100209202	MCKINNEY	TX		04/29/2025		3,899		401			401		4,300	4,300			
100209203	DURHAM	NC		04/29/2025		8,794		601			601		9,395	9,395			
100209204	LATHROP	CA		04/29/2025		24,551		656			656		25,207	25,207			
100209205	APEX	NC		04/29/2025		2,750		180			180		2,930	2,930			
100209206	BOISE	ID		04/29/2025		3,362		146			146		3,508	3,508			
100209207	GASTONIA	NC		04/29/2025		1,244		11			11		1,255	1,255			
100209208	MANTECA	CA		04/29/2025		4,138		183			183		4,321	4,321			
100209209	PALM DESERT	CA		04/29/2025		3,454		24			24		3,478	3,478			
100209210	COLUMBUS	OH		04/29/2025		1,654		20			20		1,674	1,674			
100209211	LAS VEGAS	NV		04/29/2025		2,979		(5)			(5)		2,974	2,974			
100209212	DURHAM	NC		04/29/2025		2,017		(17)			(17)		2,000	2,000			
100209213	LAVA HOT SPRINGS	ID		04/29/2025		4,759		16			16		4,775	4,775			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209214	LONGMONT	CO		04/29/2025		25,148		(300)			(300)		24,848	24,848			
100209215	RENO	NV		04/29/2025		47,795		(557)			(557)		47,238	47,238			
100209216	ATLANTA	GA		04/29/2025		2,417							2,417	2,417			
100209217	DENVER	CO		04/29/2025		3,070		(43)			(43)		3,027	3,027			
100209218	BELLEVILLE	NJ		04/29/2025		3,944		(19)			(19)		3,925	3,925			
100209219	SALT LAKE CITY	UT		04/29/2025		3,403		(45)			(45)		3,358	3,358			
100209221	CHARLOTTE	NC		04/29/2025		2,290		(23)			(23)		2,267	2,267			
100209223	ELK GROVE VILLAGE	IL		04/29/2025		23,299		(249)			(249)		23,050	23,050			
100209224	WESTFIELD	IN		04/29/2025		8,140		(118)			(118)		8,022	8,022			
100209225	GARDENA	CA		04/29/2025		4,698		5			5		4,703	4,703			
100209226	CHULA VISTA	CA		04/29/2025		6,406		(20)			(20)		6,386	6,386			
100209227	DULUTH	GA		04/29/2025		75,377		(937)			(937)		74,440	74,375		(65)	(65)
100209228	VISALIA	CA		04/29/2025		1,600		(14)			(14)		1,586	1,586			
100209229	CHULA VISTA	CA		04/29/2025		2,552		(34)			(34)		2,518	2,518			
100209230	ATLANTIC CITY	NJ		04/29/2025		3,816		(49)			(49)		3,767	3,767			
100209231	GARDNERVILLE	NV		04/29/2025		3,574		(33)			(33)		3,541	3,541			
100209232	FORT LAUDERDALE	FL		04/29/2025		3,458		(57)			(57)		3,401	3,401			
100209233	THORNTON	CO		04/29/2025		3,313		(16)			(16)		3,297	3,297			
100209234	RIVERSIDE	CA		04/29/2025		3,672		(48)			(48)		3,624	3,624			
100209235	DAWSONVILLE	GA		04/29/2025		1,872		(29)			(29)		1,843	1,843			
100209236	TOLLESON	AZ		04/29/2025		1,877		(25)			(25)		1,852	1,852			
100209237	SHELBYVILLE	TN		04/29/2025		1,675		(27)			(27)		1,648	1,648			
100209238	NORRISTOWN	PA		04/29/2025		2,259		(19)			(19)		2,240	2,240			
100209239	PARRISH	FL		04/29/2025		1,860		(10)			(10)		1,850	1,850			
100209240	BURLINGTON	NC		04/29/2025		1,849		(25)			(25)		1,824	1,824			
100209241	FREDERICKSBURG	VA		04/29/2025		14,949		(224)			(224)		14,725	14,725			
100209242	FRESNO	CA		04/29/2025		2,052		(23)			(23)		2,029	2,029			
100209243	FUQUAY VARINA	NC		04/29/2025		1,483		(30)			(30)		1,453	1,453			
100209244	SANTA ROSA	CA		04/29/2025		6,159		(114)			(114)		6,045	6,045			
100209245	INNSBROOK	MO		04/29/2025		1,646		(37)			(37)		1,609	1,609			
100209246	RIVERSIDE	CA		04/29/2025		3,132		(64)			(64)		3,068	3,068			
100209247	FRESNO	CA		04/29/2025		2,495		(49)			(49)		2,446	2,446			
100209248	ELK GROVE	CA		04/29/2025		4,746		(94)			(94)		4,652	4,652			
100209249	HURRICANE	UT		04/29/2025		2,885		(37)			(37)		2,848	2,848			
100209251	NEW BERLIN	WI		04/29/2025		1,730		(38)			(38)		1,692	1,692			
100209252	YOUNGSVILLE	LA		04/29/2025		1,477		(34)			(34)		1,443	1,443			
100209253	WEST CHESTER	PA		04/29/2025		3,281		(38)			(38)		3,243	3,243			
100209254	WENDELL	NC		04/29/2025		2,593		(35)			(35)		2,558	2,558			
100209255	FORNEY	TX		04/29/2025		1,508		(32)			(32)		1,476	1,476			
100209256	LONGMONT	CO		04/29/2025		1,900		(34)			(34)		1,866	1,866			
100209257	NASHVILLE	TN		04/29/2025		1,525		(23)			(23)		1,502	1,502			
100209258	CINCINNATI	OH		04/29/2025		2,334		(34)			(34)		2,300	2,300			
100209261	BRENTWOOD	TN		04/29/2025		43,474		(935)			(935)		42,539	42,461		(78)	(78)
100209262	RALEIGH	NC		04/29/2025		1,813		(20)			(20)		1,793	1,793			
100209263	WORCESTER	MA		04/29/2025		3,378		(45)			(45)		3,333	3,333			
100209264	ALEXANDRIA	VA		04/29/2025		4,988		(112)			(112)		4,876	4,876			
100209266	MIAMI	FL		04/29/2025		5,703		(74)			(74)		5,629	5,629			
100209267	MISSION VIEJO	CA		04/29/2025		2,539		(56)			(56)		2,483	2,483			
100209269	CARLSBAD	CA		04/29/2025		5,348		(119)			(119)		5,229	5,229			
100209270	BEVERLY HILLS	CA		04/29/2025		10,338		(141)			(141)		10,197	10,197			
100209271	FRISCO	TX		04/29/2025		2,097		(51)			(51)		2,046	2,046			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209272	SANTA CRUZ	CA		04/29/2025		3,823		(76)			(76)		3,747	3,747			
100209273	BOSTON	MA		04/29/2025		4,244		(49)			(49)		4,195	4,195			
100209274	GOLD BAR	WA		04/29/2025		4,701		(72)			(72)		4,629	4,629			
100209276	SIMI VALLEY	CA		04/29/2025		4,916		(74)			(74)		4,842	4,842			
100209277	NORTH MYRTLE BEACH	SC		04/29/2025		3,139		(63)			(63)		3,076	3,076			
100209278	DELAWARE	OH		04/29/2025		1,602		(36)			(36)		1,566	1,566			
100209279	ESTERO	FL		04/29/2025		2,299		(55)			(55)		2,244	2,244			
100209280	OSWEGO	IL		04/29/2025		161,536		(4,248)	1		(4,249)		157,287	157,228		(59)	(59)
100209281	PHILADELPHIA	PA		04/29/2025		3,207		(63)			(63)		3,144	3,144			
100209282	GULF SHORES	AL		04/29/2025		14,186		(200)			(200)		13,986	13,986			
100209283	KENNESAW	GA		04/29/2025		2,099		(45)			(45)		2,054	2,054			
100209284	TUCSON	AZ		04/29/2025		2,543		(47)			(47)		2,496	2,496			
100209285	SAINT GEORGE ISLAND	FL		04/29/2025		4,122		(106)			(106)		4,016	4,016			
100209286	COCOA BEACH	FL		04/29/2025		3,700		(62)			(62)		3,638	3,638			
100209287	TEMPLE TERRACE	FL		04/29/2025		1,669		(33)			(33)		1,636	1,636			
100209289	JEFFERSON	CO		04/29/2025		2,599		(69)			(69)		2,530	2,530			
100209290	TUCSON	AZ		04/29/2025		1,706		(16)			(16)		1,690	1,690			
100209291	SACRAMENTO	CA		04/29/2025		1,903		(43)			(43)		1,860	1,860			
100209292	HANOVER PARK	IL		04/29/2025		1,642		(31)			(31)		1,611	1,611			
100209293	SPRINGFIELD	VA		04/29/2025		157,424		(4,240)			(4,240)		153,184	153,184			
100209294	EMLENTON	PA		04/29/2025		17,734		(451)			(451)		17,283	17,283			
100209295	HAYWARD	CA		04/29/2025		4,624		(72)			(72)		4,552	4,552			
100209296	BERLIN	MD		04/29/2025		7,727		(66)			(66)		7,661	7,661			
100209297	HOWELL	NJ		04/29/2025		3,687		(75)			(75)		3,612	3,612			
100209298	SILVER SPRING	MD		04/29/2025		3,127		(55)			(55)		3,072	3,072			
100209300	WEBSTER	MA		04/29/2025		2,135		(29)			(29)		2,106	2,106			
100209301	ARVIN	CA		04/29/2025		1,773		(41)			(41)		1,732	1,732			
100209302	WINNSBORO	TX		04/29/2025		1,844		(49)			(49)		1,795	1,795			
100209303	KISSIMMEE	FL		04/29/2025		1,394		(25)			(25)		1,369	1,369			
100209304	NELLYSFORD	VA		04/29/2025		2,162		(59)			(59)		2,103	2,103			
100209305	WINTHROP	ME		04/29/2025		2,046		(49)			(49)		1,997	1,997			
100209306	MIAMI	FL		04/29/2025		2,669		(44)			(44)		2,625	2,625			
100209307	ELLIJAY	GA		04/29/2025		3,657		(91)			(91)		3,566	3,566			
100209308	PORT HUENEME	CA		04/29/2025		2,941		(74)			(74)		2,867	2,867			
100209309	LAKE HAVASU CITY	AZ		04/29/2025		2,476		(67)			(67)		2,409	2,409			
100209310	DAYTON	NV		04/29/2025		2,534		(53)			(53)		2,481	2,481			
100209311	SEATTLE	WA		04/29/2025		53,301		(1,174)	1		(1,175)		52,126	52,075		(51)	(51)
100209312	PHOENIX	AZ		04/29/2025		1,446		(41)			(41)		1,405	1,405			
100209313	BUCKEYE	AZ		04/29/2025		1,584		(35)			(35)		1,549	1,549			
100209314	HARRISON	NJ		04/29/2025		4,496		(91)			(91)		4,405	4,405			
100209315	LOS ANGELES	CA		04/29/2025		3,910		(85)			(85)		3,825	3,825			
100209317	RALEIGH	NC		04/29/2025		1,864		(48)			(48)		1,816	1,816			
100209318	SAN TAN VALLEY	AZ		04/29/2025		1,860		(38)			(38)		1,822	1,822			
100209319	OAKLAND	CA		04/29/2025		1,615		(39)			(39)		1,576	1,576			
100209320	NORTH HIGHLANDS	CA		04/29/2025		2,187		(48)			(48)		2,139	2,139			
100209321	NORTH HOLLYWOOD	CA		04/29/2025		3,173		(66)			(66)		3,107	3,107			
100209322	HAYWARD	CA		04/29/2025		4,124		(94)			(94)		4,030	4,030			
100209323	NATIONAL CITY	CA		04/29/2025		2,847		(52)			(52)		2,795	2,795			
100209324	HOLLISTER	CA		04/29/2025		8,465		(188)			(188)		8,277	8,277			
100209325	LINCOLN	NE		04/29/2025		1,492		(47)			(47)		1,445	1,445			
100209326	YANCEYVILLE	NC		04/29/2025		1,608		(40)			(40)		1,568	1,568			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209327	SPARKS	NV		04/29/2025		4,045		(114)			(114)		3,931	3,931			
100209328	ENOREE	SC		04/29/2025		2,806		(62)			(62)		2,744	2,744			
100209329	FARMERS BRANCH	TX		04/29/2025		2,340		(47)			(47)		2,293	2,293			
100209330	MANTECA	CA		04/29/2025		2,686		(81)			(81)		2,605	2,605			
100209332	VISALIA	CA		04/29/2025		1,569		(39)			(39)		1,530	1,530			
100209333	BERWYN	PA		04/29/2025		2,305		(56)			(56)		2,249	2,249			
100209334	COLTEWAH	TN		04/29/2025		2,198		(59)			(59)		2,139	2,139			
100209335	MOAB	UT		04/29/2025		2,215		(57)			(57)		2,158	2,158			
100209336	ALEXANDRIA	VA		04/29/2025		5,067		(79)			(79)		4,988	4,988			
100209337	VISALIA	CA		04/29/2025		1,741		(53)			(53)		1,688	1,688			
100209338	GLEN ALLEN	VA		04/29/2025		2,438		(66)			(66)		2,372	2,372			
100209339	APOLLO BEACH	FL		04/29/2025		2,101		(60)			(60)		2,041	2,041			
100209340	MINT HILL	NC		04/29/2025		13,323		(454)			(454)		12,869	12,869			
100209342	PFLUGERVILLE	TX		04/29/2025		1,867		(39)			(39)		1,828	1,828			
100209343	ANTIOCH	CA		04/29/2025		369,456		(10,897)	2		(10,899)		358,557	358,304		(254)	(254)
100209344	ALBUQUERQUE	NM		04/29/2025		2,512		(61)			(61)		2,451	2,451			
100209345	SAINT LOUIS	MO		04/29/2025		1,686		(42)			(42)		1,644	1,644			
100209346	NOBLESVILLE	IN		04/29/2025		1,605		(35)			(35)		1,570	1,570			
100209348	BAKERSFIELD	CA		04/29/2025		1,526		(51)			(51)		1,475	1,475			
100209349	RUSH CITY	MN		04/29/2025		4,602		(134)			(134)		4,468	4,468			
100209350	MANTECA	CA		04/29/2025		2,659		(95)			(95)		2,564	2,564			
100209351	DAVENPORT	FL		04/29/2025		102,127		(3,727)	1		(3,728)		98,399	98,310		(90)	(90)
100209352	INDIO	CA		04/29/2025		2,121		(63)			(63)		2,058	2,058			
100209353	SEASIDE HEIGHTS	NJ		04/29/2025		3,143		(107)			(107)		3,036	3,036			
100209354	FRESNO	CA		04/29/2025		2,404		(53)			(53)		2,351	2,351			
100209355	MARANA	AZ		04/29/2025		3,151		(108)			(108)		3,043	3,043			
100209357	PRINCETON	TX		04/29/2025		1,606		(33)			(33)		1,573	1,573			
100209358	BOTHELL	WA		04/29/2025		3,826		(73)			(73)		3,753	3,753			
100209359	LAKELAND	FL		04/29/2025		1,384		(33)			(33)		1,351	1,351			
100209360	REDMOND	WA		04/29/2025		6,795		(182)			(182)		6,613	6,613			
100209361	ORO VALLEY	AZ		04/29/2025		2,044		(42)			(42)		2,002	2,002			
100209362	LAS VEGAS	NV		04/29/2025		3,291		(88)			(88)		3,203	3,203			
100209363	VERO BEACH	FL		04/29/2025		1,492		(46)			(46)		1,446	1,446			
100209364	BROKEN BOW	OK		04/29/2025		23,956		(749)			(749)		23,207	23,207			
100209365	SURF CITY	NC		04/29/2025		2,696		(71)			(71)		2,625	2,625			
100209366	BIG BEAR CITY	CA		04/29/2025		1,361		(45)			(45)		1,316	1,316			
100209367	EGG HARBOR CITY	NJ		04/29/2025		1,854		(50)			(50)		1,804	1,804			
100209368	TROUTMAN	NC		04/29/2025		1,717		(57)			(57)		1,660	1,660			
100209369	LAKEWOOD	NJ		04/29/2025		3,182		(68)			(68)		3,114	3,114			
100209370	PEORIA	AZ		04/29/2025		1,745		(39)			(39)		1,706	1,706			
100209371	ZEPHYRHILLS	FL		04/29/2025		2,392		(86)			(86)		2,306	2,306			
100209372	ASHEVILLE	NC		04/29/2025		1,407		(44)			(44)		1,363	1,363			
100209373	GARDNER	MA		04/29/2025		2,464		(66)			(66)		2,398	2,398			
100209374	KEAAU	HI		04/29/2025		1,766		(57)			(57)		1,709	1,709			
100209375	SANTA CLARA	UT		04/29/2025		3,310		(122)			(122)		3,188	3,188			
100209376	CHICAGO	IL		04/29/2025		1,690		(62)			(62)		1,628	1,628			
100209377	JUNEAU	AK		04/29/2025		1,859		(61)			(61)		1,798	1,798			
100209378	SUNLAND PARK	NM		04/29/2025		1,499		(61)			(61)		1,438	1,438			
100209379	REHOBOTH BEACH	DE		04/29/2025		8,430		(315)			(315)		8,115	8,115			
100209380	CLEVELAND	OH		04/29/2025		1,850		(50)			(50)		1,800	1,800			
100209381	FORNEY	TX		04/29/2025		1,758		(59)			(59)		1,699	1,699			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209383	COLUMBUS	OH		04/29/2025		1,484		(60)			(60)		1,424	1,424			
100209384	TALLAHASSEE	FL		04/29/2025		1,417		(50)			(50)		1,367	1,367			
100209386	ENGLEWOOD	CO		04/29/2025		1,756		(61)			(61)		1,695	1,695			
100209387	FULLERTON	CA		04/29/2025		2,107		(72)			(72)		2,035	2,035			
100209388	OCEAN CITY	NJ		04/29/2025		3,038		(88)			(88)		2,950	2,950			
100209389	AUSTIN	TX		04/29/2025		4,131		(139)			(139)		3,992	3,992			
100209390	RILLITO	AZ		04/29/2025		1,330		(40)			(40)		1,290	1,290			
100209391	SPRING	TX		04/29/2025		1,340		(42)			(42)		1,298	1,298			
100209392	STUART	FL		04/29/2025		3,100		(98)			(98)		3,002	3,002			
100209393	ROANOKE	VA		04/29/2025		1,284		(47)			(47)		1,237	1,237			
100209394	TARPON SPRINGS	FL		04/29/2025		4,635		(119)			(119)		4,516	4,516			
100209395	LAS VEGAS	NV		04/29/2025		2,133		(71)			(71)		2,062	2,062			
100209396	SPRING HILL	FL		04/29/2025		2,529		(74)			(74)		2,455	2,455			
100209397	RALEIGH	NC		04/29/2025		48,650		(1,940)	1		(1,941)		46,709	46,653		(56)	(56)
100209398	PALM COAST	FL		04/29/2025		1,877		(65)			(65)		1,812	1,812			
100209399	RALEIGH	NC		04/29/2025		1,463		(52)			(52)		1,411	1,411			
100209400	HENDERSONVILLE	NC		04/29/2025		5,788		(191)			(191)		5,597	5,597			
100209401	EL PASO	TX		04/29/2025		1,655		(54)			(54)		1,601	1,601			
100209402	AUBREY	TX		04/29/2025		1,459		(48)			(48)		1,411	1,411			
100209403	PIKESVILLE	MD		04/29/2025		8,361		(282)			(282)		8,079	8,079			
100209404	PIKESVILLE	MD		04/29/2025		1,991		(67)			(67)		1,924	1,924			
100209405	ST. AUGUSTINE	FL		04/29/2025		285,593		(12,054)			(12,054)		273,539	273,539			
100209406	CEDAR PARK	TX		04/29/2025		1,642		(36)			(36)		1,606	1,606			
100209407	FRESNO	CA		04/29/2025		4,293		(123)			(123)		4,170	4,170			
100209408	SURF CITY	NC		04/29/2025		1,286		(53)			(53)		1,233	1,233			
100209409	CHARLOTTE	NC		04/29/2025		1,148		(26)			(26)		1,122	1,122			
100209411	PARRISH	FL		04/29/2025		1,625		(61)			(61)		1,564	1,564			
100209412	SABATTUS	ME		04/29/2025		1,433		(54)			(54)		1,379	1,379			
100209413	LEXINGTON	KY		04/29/2025		1,469		(53)			(53)		1,416	1,416			
100209414	CROSSVILLE	TN		04/29/2025		1,483		(54)			(54)		1,429	1,429			
100209415	ELKTON	VA		04/29/2025		1,517		(60)			(60)		1,457	1,457			
100209416	IRVINE	CA		04/29/2025		5,529		(160)			(160)		5,369	5,369			
100209417	DUCK CREEK VILLAGE	UT		04/29/2025		4,913		(157)			(157)		4,756	4,756			
100209418	CENTRAL	SC		04/29/2025		4,759		(189)			(189)		4,570	4,570			
100209419	CHARLOTTE	NC		04/29/2025		8,140		(336)			(336)		7,804	7,804			
100209420	BEACH HAVEN	NJ		04/29/2025		7,316		(210)			(210)		7,106	7,106			
100209421	MC GAHEYSVILLE	VA		04/29/2025		1,673		(65)			(65)		1,608	1,608			
100209422	CHARLOTTE	NC		04/29/2025		918		(23)			(23)		895	895			
100209423	PINE	ID		04/29/2025		1,959		(81)			(81)		1,878	1,878			
100209424	CHICAGO	IL		04/29/2025		1,294		(56)			(56)		1,238	1,238			
100209425	SUGARLOAF	CA		04/29/2025		1,558		(60)			(60)		1,498	1,498			
100209427	BOISE	ID		04/29/2025		2,263		(53)			(53)		2,210	2,210			
100209428	ROYAL OAK	MI		04/29/2025		1,715		(69)			(69)		1,646	1,646			
100209429	FAYETTEVILLE	GA		04/29/2025		1,495		(57)			(57)		1,438	1,438			
100209430	VANCOUVER	WA		04/29/2025		3,510		(129)			(129)		3,381	3,381			
100209431	HOUSTON	AL		04/29/2025		3,959		(144)			(144)		3,815	3,815			
100209432	PEA RIDGE	AR		04/29/2025		1,580		(51)			(51)		1,529	1,529			
100209433	ARLINGTON	WA		04/29/2025		1,812		(64)			(64)		1,748	1,748			
100209435	NORRIDGE	IL		04/29/2025		1,231		(48)			(48)		1,183	1,183			
100209436	MANVEL	TX		04/29/2025		2,396		(102)			(102)		2,294	2,294			
100209437	HONOLULU	HI		04/29/2025		2,430		(93)			(93)		2,337	2,337			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209438	RALEIGH	NC		04/29/2025		2,521		(116)			(116)		2,405	2,405			
100209439	BAKERSFIELD	CA		04/29/2025		1,332		(54)			(54)		1,278	1,278			
100209440	LAKEWOOD	NJ		04/29/2025		3,620		(81)			(81)		3,539	3,539			
100209442	NUTRIOSO	AZ		04/29/2025		1,777		(64)			(64)		1,713	1,713			
100209443	TEMPLE	GA		04/29/2025		1,248		(50)			(50)		1,198	1,198			
100209444	CHARLESTOWN	RI		04/29/2025		2,291		(79)			(79)		2,212	2,212			
100209445	PALM BAY	FL		04/29/2025		1,982		(68)			(68)		1,914	1,914			
100209446	PIGEON FORGE	TN		04/29/2025		3,057		(89)			(89)		2,968	2,968			
100209447	KILL DEVIL HILLS	NC		04/29/2025		3,736		(128)			(128)		3,608	3,608			
100209448	LAKE GENEVA	WI		04/29/2025		3,201		(115)			(115)		3,086	3,086			
100209449	HEMPHILL	TX		04/29/2025		104,396		(4,305)			(4,305)		100,091	100,091			
100209450	HEBER	AZ		04/29/2025		1,841		(46)			(46)		1,795	1,795			
100209451	ELLIJAY	GA		04/29/2025		3,703		(117)			(117)		3,586	3,586			
100209452	WILLARD	NC		04/29/2025		3,529		(127)			(127)		3,402	3,402			
100209453	RICHLAND	WA		04/29/2025		1,506		(38)			(38)		1,468	1,468			
100209454	LEBANON	TN		04/29/2025		1,205		(44)			(44)		1,161	1,161			
100209456	PHOENIX	AZ		04/29/2025		1,962		(80)			(80)		1,882	1,882			
100209457	PEPPERELL	MA		04/29/2025		1,610		(38)			(38)		1,572	1,572			
100209458	CLEARWATER	FL		04/29/2025		2,522		(76)			(76)		2,446	2,446			
100209459	PORT SAINT LUCIE	FL		04/29/2025		2,404		(74)			(74)		2,330	2,330			
100209460	CONCORD	NC		04/29/2025		2,567		(87)			(87)		2,480	2,480			
100209461	CONCORD	NC		04/29/2025		2,575		(87)			(87)		2,488	2,488			
100209462	UPPER CAPTIIVA	FL		04/29/2025		4,474		(107)			(107)		4,367	4,367			
100209463	QUEEN CREEK	AZ		04/29/2025		2,011		(50)			(50)		1,961	1,961			
100209464	OCALA	FL		04/29/2025		1,796		(28)			(28)		1,768	1,768			
100209465	RICHMOND	VA		04/29/2025		1,300		(48)			(48)		1,252	1,252			
100209466	CHARLOTTESVILLE	VA		04/29/2025		989		(40)			(40)		949	949			
100209467	DECATUR	GA		04/29/2025		1,811		(35)			(35)		1,776	1,776			
100209468	GRANT VALKARIA	FL		04/29/2025		1,443		6			6		1,449	1,449			
100209469	BROOKFIELD	IL		04/29/2025		1,640		(13)			(13)		1,627	1,627			
100209470	BEACHWOOD	OH		05/01/2025		1,076		(37)			(37)		1,039	1,039			
100209471	NEW BEDFORD	MA		05/01/2025		2,101		(37)			(37)		2,064	2,064			
100209472	OZONE PARK	NY		05/01/2025		3,156		(147)			(147)		3,009	3,009			
100209473	NEW BOSTON	NH		05/01/2025		9,418		(304)			(304)		9,114	9,114			
100209474	MIAMI	FL		05/01/2025		2,663		(71)			(71)		2,592	2,592			
100209475	BROOKLYN	NY		05/01/2025		5,273		(10)			(10)		5,263	5,263			
100209476	YONKERS	NY		05/01/2025		2,685		8			8		2,693	2,693			
100209477	RED BANK	NJ		05/01/2025		1,523		(36)			(36)		1,487	1,487			
100209478	BELLEROSE	NY		05/01/2025		4,984		(35)			(35)		4,949	4,949			
100209479	BROOKLYN	NY		05/01/2025		1,771		(6)			(6)		1,765	1,765			
100209480	BROOKLYN	NY		05/01/2025		9,480		(71)			(71)		9,409	9,409			
100209481	VAN NUYS	CA		05/01/2025		2,810		(96)			(96)		2,714	2,714			
100209482	SEABECK	WA		05/01/2025		1,471		(46)			(46)		1,425	1,425			
100209483	LAS VEGAS	NV		05/01/2025		12,835		(235)			(235)		12,600	12,600			
100209484	KATONAH	NY		05/01/2025		6,287		(505)			(505)		5,782	5,782			
100209485	GREENWOOD LAKE	NY		05/01/2025		1,373		(65)			(65)		1,308	1,308			
100209486	CENTRAL VALLEY	NY		05/01/2025		1,187		(19)			(19)		1,168	1,168			
100209487	MONROE	NC		05/01/2025		1,711		(73)			(73)		1,638	1,638			
100209488	KAPAA	HI		05/01/2025		4,116		(119)			(119)		3,997	3,997			
100209489	EWING	NJ		05/01/2025		2,494		(93)			(93)		2,401	2,401			
100209490	COLORADO SPRINGS	CO		05/01/2025		1,513		(16)			(16)		1,497	1,497			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209493	RENO	NV		05/01/2025		2,923		(64)			(64)		2,859	2,859			
100209494	SIMI VALLEY	CA		05/01/2025		5,748		(158)			(158)		5,590	5,590			
100209495	WEBSTER	MA		05/01/2025		1,555		(39)			(39)		1,516	1,516			
100209496	LOS ANGELES	CA		05/01/2025		3,307		(130)			(130)		3,177	3,177			
100209498	MURFREESBORO	TN		05/01/2025		2,323		(20)			(20)		2,303	2,303			
100209499	BRENTWOOD	TN		05/01/2025		19,968		(607)			(607)		19,361	19,361			
100209500	LOS ANGELES	CA		05/01/2025		4,091		(77)			(77)		4,014	4,014			
100209501	DAVENPORT	FL		05/01/2025		3,120		(75)			(75)		3,045	3,045			
100209502	GAINESVILLE	GA		05/01/2025		2,931		(99)			(99)		2,832	2,832			
100209503	ATLANTA	GA		05/01/2025		759		(33)			(33)		726	726			
100209505	GARDENA	CA		05/01/2025		4,101		(74)			(74)		4,027	4,027			
100209506	KINGSLAND	TX		05/01/2025		2,027		(57)			(57)		1,970	1,970			
100209507	CAPE CORAL	FL		05/01/2025		2,383		(74)			(74)		2,309	2,309			
100209508	BRADLEY	CA		05/02/2025		4,569		(97)			(97)		4,472	4,472			
100209510	CHARLOTTESVILLE	VA		05/02/2025		6,089		(17)			(17)		6,072	6,072			
100209511	FOREST FALLS	CA		05/02/2025		2,159		(80)			(80)		2,079	2,079			
100209512	KATY	TX		05/02/2025		4,189		(44)			(44)		4,145	4,145			
100209514	ROUND LAKE BEACH	IL		05/02/2025		682		(28)			(28)		654	654			
100209515	HOLLYWOOD	FL		05/02/2025		3,266		(120)			(120)		3,146	3,146			
100209516	AVONDALE	AZ		05/02/2025		2,033		(71)			(71)		1,962	1,962			
100209517	BAKERSFIELD	CA		05/02/2025		155,395		(4,995)			(4,995)		150,400	150,400			
100209518	BELLFLOWER	CA		05/02/2025		2,616		(18)			(18)		2,598	2,598			
100209519	GRAND PRAIRIE	TX		05/02/2025		898		(29)			(29)		869	869			
100209520	CORPUS CHRISTI	TX		05/02/2025		3,790		(87)			(87)		3,703	3,703			
100209521	ENNIS	MT		05/02/2025		7,057		(258)			(258)		6,799	6,799			
100209523	MERIDIAN	ID		05/02/2025		13,837		370			370		14,207	14,207			
100209524	BARNEGAT	NJ		05/02/2025		1,515		(52)			(52)		1,463	1,463			
100209525	OGDEN	UT		05/02/2025		884		(41)			(41)		843	843			
100209526	SEBRING	FL		05/02/2025		6,737		(142)			(142)		6,595	6,595			
100209527	WOODBURN	OR		05/02/2025		3,132		(129)			(129)		3,003	3,003			
100209529	CHICAGO	IL		05/02/2025		1,955		(42)			(42)		1,913	1,913			
100209531	SPOKANE VALLEY	WA		05/02/2025		2,769		(104)			(104)		2,665	2,665			
100209532	CLEMMONS	NC		05/02/2025		2,858		(111)			(111)		2,747	2,747			
100209533	SAN DIEGO	CA		05/02/2025		7,983		(300)			(300)		7,683	7,683			
100209534	WALTHAM	MA		05/02/2025		23,178		(445)			(445)		22,733	22,733			
100209535	GRAND BAY	AL		05/02/2025		3,146		(116)			(116)		3,030	3,030			
100209536	HAYWARD	WI		05/02/2025		1,489		(38)			(38)		1,451	1,451			
100209537	BOONTON	NJ		05/02/2025		8,976		(155)			(155)		8,821	8,821			
100209538	OLYMPIC VALLEY	CA		05/02/2025		3,144		(76)			(76)		3,068	3,068			
100209539	NEW RICHMOND	WI		05/02/2025		1,789		(31)			(31)		1,758	1,758			
100209540	SAN ANTONIO	TX		05/02/2025		940		(27)			(27)		913	913			
100209541	ORCHARD PARK	NY		05/02/2025		1,133		(36)			(36)		1,097	1,097			
100209542	BROAD RUN	VA		05/02/2025		9,229		(273)			(273)		8,956	8,956			
100209543	PENNSBORO	WV		05/02/2025		1,234		(19)			(19)		1,215	1,215			
100209544	EAST STROUDSBURG	PA		05/02/2025		1,404		(44)			(44)		1,360	1,360			
100209545	CAROL STREAM	IL		05/02/2025		892		(36)			(36)		856	856			
100209546	COLUMBIA FALLS	MT		05/02/2025		4,638		(32)			(32)		4,606	4,606			
100209547	PHILADELPHIA	PA		05/02/2025		1,576		(52)			(52)		1,524	1,524			
100209548	PALM BEACH	FL		05/02/2025		1,216		(34)			(34)		1,182	1,182			
100209549	ACWORTH	GA		05/02/2025		2,106		(32)			(32)		2,074	2,074			
100209550	INDIANAPOLIS	IN		05/02/2025		1,862		(75)			(75)		1,787	1,787			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209551	STATEN ISLAND	NY		05/02/2025		1,199		(53)			(53)		1,146	1,146			
100209552	FRAMINGHAM	MA		05/02/2025		1,985		(81)			(81)		1,904	1,904			
100209553	BOSTON	MA		05/02/2025		15,938		(506)			(506)		15,432	15,432			
100209554	PASADENA	CA		05/02/2025		2,592		(82)			(82)		2,510	2,510			
100209555	SPOKANE	WA		05/02/2025		1,292		(41)			(41)		1,251	1,251			
100209556	NEW YORK	NY		05/02/2025		3,382		(120)			(120)		3,262	3,262			
100209557	PALM BEACH	FL		05/02/2025		9,454		(323)			(323)		9,131	9,131			
100209558	KENT	WA		05/02/2025		1,515		(52)			(52)		1,463	1,463			
100209559	WESLEY CHAPEL	FL		05/02/2025		2,975		(93)			(93)		2,882	2,882			
100209560	HAMBURG	NY		05/02/2025		1,232		(44)			(44)		1,188	1,188			
100209561	SCOTTSDALE	AZ		05/02/2025		973		(41)			(41)		932	932			
100209562	BOZEMAN	MT		05/02/2025		1,646		(55)			(55)		1,591	1,591			
100209563	KILLINGTON	VT		05/02/2025		1,919		(58)			(58)		1,861	1,861			
100209564	SEDRO WOOLLEY	WA		05/02/2025		2,541		(25)			(25)		2,516	2,516			
100209565	LOCKPORT	IL		05/02/2025		1,080		(44)			(44)		1,036	1,036			
100209566	NORTH FORT MYERS	FL		05/02/2025		1,647		(57)			(57)		1,590	1,590			
100209567	JERSEY CITY	NJ		05/02/2025		2,499		(88)			(88)		2,411	2,411			
100209568	PAINESVILLE	OH		05/02/2025		918		(34)			(34)		884	884			
100209570	BENTON	AR		05/02/2025		1,165		18			18		1,183	1,183			
100209571	KANNAPOLIS	NC		05/02/2025		1,158		(25)			(25)		1,133	1,133			
100209572	FRISCO	TX		05/02/2025		280,085		(8,461)			(8,461)		271,624	271,624			
100209573	GOOCHLAND	VA		05/02/2025		1,243		(53)			(53)		1,190	1,190			
100209574	KENOSHA	WI		05/02/2025		958		(37)			(37)		921	921			
100209575	SPARKS	NV		05/02/2025		2,690		(83)			(83)		2,607	2,607			
100209576	TAMPA	FL		05/02/2025		1,390		(39)			(39)		1,351	1,351			
100209577	LAKELAND	FL		05/02/2025		5,134		(187)			(187)		4,947	4,947			
100209578	SAN TAN VALLEY	AZ		05/02/2025		1,676		(48)			(48)		1,628	1,628			
100209579	PITTSBURGH	PA		05/02/2025		1,056		(30)			(30)		1,026	1,026			
100209580	EASTPOINT	FL		05/02/2025		4,752		(119)			(119)		4,633	4,633			
100209581	GOLD HILL	OR		05/02/2025		2,599		(41)			(41)		2,558	2,558			
100209582	SANTA BARBARA	CA		05/02/2025		2,677		(88)			(88)		2,589	2,589			
100209583	FLAGSTAFF	AZ		05/02/2025		1,972		(61)			(61)		1,911	1,911			
100209584	HOBE SOUND	FL		05/02/2025		1,559		(42)			(42)		1,517	1,517			
100209585	TACOMA	WA		05/02/2025		2,476		(93)			(93)		2,383	2,383			
100209586	LEITCHFIELD	KY		05/02/2025		1,649		(52)			(52)		1,597	1,597			
100209587	SOUTH BOSTON	MA		05/02/2025		3,249		(110)			(110)		3,139	3,139			
100209588	WILMINGTON	NC		05/02/2025		7,295		(189)			(189)		7,106	7,106			
100209589	BELLFLOWER	CA		05/02/2025		4,334		(155)			(155)		4,179	4,179			
100209590	FORT WORTH	TX		05/02/2025		1,232		(35)			(35)		1,197	1,197			
100209591	CLEVELAND HEIGHTS	OH		05/02/2025		2,577		(26)			(26)		2,551	2,551			
100209592	CLARKSVILLE	TN		05/02/2025		2,366		(49)			(49)		2,317	2,317			
100209593	RICHMOND	VA		05/02/2025		2,068		(54)			(54)		2,014	2,014			
100209594	LOXAHATCHEE	FL		05/02/2025		2,526		(55)			(55)		2,471	2,471			
100209595	YUCAIPA	CA		05/02/2025		2,315		(73)			(73)		2,242	2,242			
100209596	KATY	TX		05/02/2025		1,303		20			20		1,323	1,323			
100209597	ASHBURN	VA		05/02/2025		67,645		(2,318)			(2,318)		65,327	65,327			
100209598	BESSEMER	AL		05/02/2025		985		(11)			(11)		974	974			
100209599	MANCHESTER	MA		05/02/2025		2,892		(81)			(81)		2,811	2,811			
100209600	MANCHESTER	PA		05/02/2025		4,731		(123)			(123)		4,608	4,608			
100209601	MAUMELLE	AR		05/02/2025		1,876		25			25		1,901	1,901			
100209602	TRACY	CA		05/02/2025		54,970		(2,051)			(2,051)		52,919	52,919			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209603	SEATTLE	WA		05/02/2025		4,450		(160)			(160)		4,290	4,290			
100209604	FORT MYERS	FL		05/02/2025		2,571		(117)			(117)		2,454	2,454			
100209605	WOOD RIDGE	NJ		05/02/2025		2,569		(56)			(56)		2,513	2,513			
100209606	CANTON	OH		05/02/2025		1,059		(50)			(50)		1,009	1,009			
100209607	AURORA	OH		05/02/2025		1,527		(45)			(45)		1,482	1,482			
100209608	WEST PALM BEACH	FL		05/02/2025		1,254		(63)			(63)		1,191	1,191			
100209609	MOUNT GRETNA	PA		05/02/2025		1,900		(63)			(63)		1,837	1,837			
100209610	CHESAPEAKE BEACH	MD		05/02/2025		5,524		(208)			(208)		5,316	5,316			
100209611	DURHAM	NC		05/02/2025		1,838		(58)			(58)		1,780	1,780			
100209612	LONG POND	PA		05/02/2025		1,370		(32)			(32)		1,338	1,338			
100209613	MAPLE GROVE	MN		05/02/2025		1,146		(28)			(28)		1,118	1,118			
100209614	MEMPHIS	TN		05/02/2025		1,132		15			15		1,147	1,147			
100209615	DALLAS	TX		05/02/2025		1,191		29			29		1,220	1,220			
100209616	ORLANDO	FL		05/02/2025		54,277		(2,140)			(2,140)		52,137	52,137			
100209617	NORTH PORT	FL		05/02/2025		1,145		(34)			(34)		1,111	1,111			
100209618	COLUMBUS	OH		05/02/2025		2,161		(59)			(59)		2,102	2,102			
100209619	CHICAGO	IL		05/02/2025		946		(40)			(40)		906	906			
100209620	LA QUINTA	CA		05/02/2025		156,038		10,672			10,672		166,710	166,710			
100209621	NAPLES	FL		05/02/2025		(787)		(57)			(57)		(844)	(844)			
100209622	CHADDS FORD	PA		05/02/2025		4,615		(175)			(175)		4,440	4,440			
100209623	REHOBOTH BEACH	DE		05/02/2025		1,510		(29)			(29)		1,481	1,481			
100209625	NORTH LAS VEGAS	NV		05/02/2025		165,639		(7,278)			(7,278)		158,361	158,361			
100209626	RALEIGH	NC		05/02/2025		918		(36)			(36)		882	882			
100209627	BROOKFIELD	IL		05/02/2025		1,137		(39)			(39)		1,098	1,098			
100209628	TOWNSHIP OF MIDDLETOWN	NJ		05/02/2025		1,856		(47)			(47)		1,809	1,809			
100209629	DALLAS	TX		05/02/2025		4,924		(84)			(84)		4,840	4,840			
100209630	WAUCONDA	IL		05/02/2025		1,247		(30)			(30)		1,217	1,217			
100209631	OVERLAND PARK	KS		05/02/2025		2,214		(69)			(69)		2,145	2,145			
100209632	BASSETT	VA		05/02/2025		1,553		(33)			(33)		1,520	1,520			
100209633	NORRISTOWN	PA		05/02/2025		988		(15)			(15)		973	973			
100209634	SPRING	TX		05/02/2025		1,335		(16)			(16)		1,319	1,319			
100209635	SOUTHERN PINES	NC		05/02/2025		859		(38)			(38)		821	821			
100209636	HOBOKEN	NJ		05/02/2025		2,072		(78)			(78)		1,994	1,994			
100209637	MARICOPA	AZ		05/02/2025		1,000		(47)			(47)		953	953			
100209638	MARCO ISLAND	FL		05/02/2025		16,937		(251)			(251)		16,686	16,686			
100209639	LA HABRA	CA		05/02/2025		1,665		(74)			(74)		1,591	1,591			
100209640	LAKEWOOD	CA		05/02/2025		1,471		(53)			(53)		1,418	1,418			
100209641	PALM COAST	FL		05/02/2025		2,810		(75)			(75)		2,735	2,735			
100209642	MODESTO	CA		05/02/2025		1,756		(45)			(45)		1,711	1,711			
100209643	BROOKLYN PARK	MN		05/02/2025		1,916		(51)			(51)		1,865	1,865			
100209644	TUCSON	AZ		05/02/2025		1,511		(46)			(46)		1,465	1,465			
100209645	MIAMI	FL		05/02/2025		3,578		(98)			(98)		3,480	3,480			
100209646	NASHVILLE	TN		05/02/2025		6,922		(207)			(207)		6,715	6,715			
100209649	SILVERTON	OR		05/02/2025		2,184		(48)			(48)		2,136	2,136			
100209650	SAN FRANCISCO	CA		05/02/2025		2,072		(64)			(64)		2,008	2,008			
100209651	PENN VALLEY	CA		05/02/2025		2,521		(97)			(97)		2,424	2,424			
100209652	LOWELL	MA		05/02/2025		24,914		(584)			(584)		24,330	24,330			
100209653	KISSIMMEE	FL		05/02/2025		1,368		(24)			(24)		1,344	1,344			
100209654	JAMAICA PLAIN	MA		05/02/2025		4,775		(164)			(164)		4,611	4,611			
100209655	ORMOND BEACH	FL		05/02/2025		1,302		(45)			(45)		1,257	1,257			
100209656	LAWRENCE	MA		05/02/2025		5,185		(189)			(189)		4,996	4,996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209657	EAST FALMOUTH	MA		05/02/2025		2,318		(76)			(76)		2,242	2,242			
100209658	SURPRISE	AZ		05/02/2025		10,756		(226)			(226)		10,530	10,530			
100209659	WHITMAN	MA		05/02/2025		2,004		(77)			(77)		1,927	1,927			
100209661	TURLOCK	CA		05/02/2025		1,392		(51)			(51)		1,341	1,341			
100209663	TUCSON	AZ		05/02/2025		1,119		(30)			(30)		1,089	1,089			
100209664	HOPE MILLS	NC		05/02/2025		1,837		(61)			(61)		1,776	1,776			
100209665	LYNNWOOD	WA		05/02/2025		27,390		(1,004)			(1,004)		26,386	26,386			
100209666	BROOMFIELD	CO		05/02/2025		2,418		(32)			(32)		2,386	2,386			
100209667	SEASIDE HEIGHTS	NJ		05/02/2025		1,943		(46)			(46)		1,897	1,897			
100209668	BRONX	NY		05/02/2025		3,218		(136)			(136)		3,082	3,082			
100209670	KEANSBURG	NJ		05/02/2025		1,237		(26)			(26)		1,211	1,211			
100209671	TANNERSVILLE	NY		05/02/2025		1,481		(19)			(19)		1,462	1,462			
100209672	AMHERST	NY		05/02/2025		4,899		(215)			(215)		4,684	4,684			
100209673	BRIDGEPORT	CT		05/02/2025		2,082		(71)			(71)		2,011	2,011			
100209674	HOPKINS	MN		05/02/2025		2,127		(87)			(87)		2,040	2,040			
100209675	HOPKINS	MN		05/02/2025		2,068		(85)			(85)		1,983	1,983			
100209676	DENNIS PORT	MA		05/02/2025		1,050		(20)			(20)		1,030	1,030			
100209677	TACOMA	WA		05/02/2025		2,341		(71)			(71)		2,270	2,270			
100209678	SALINAS	CA		05/02/2025		2,827		(69)			(69)		2,758	2,758			
100209679	LA SELVA BEACH	CA		05/02/2025		2,591		(85)			(85)		2,506	2,506			
100209680	MONROE	NY		05/02/2025		2,547		(88)			(88)		2,459	2,459			
100209681	AIRMONT	NY		05/02/2025		3,985		(162)			(162)		3,823	3,823			
100209682	OAKLAND	CA		05/02/2025		4,145		(136)			(136)		4,009	4,009			
100209683	SAN JOSE	CA		05/02/2025		2,707		(104)			(104)		2,603	2,603			
100209684	TWAIN HARTE	CA		05/02/2025		1,622		(41)			(41)		1,581	1,581			
100209685	WESTHAMPTON	NY		05/02/2025		4,697		(166)			(166)		4,531	4,531			
100209686	MONROE	NY		05/02/2025		2,042		(82)			(82)		1,960	1,960			
100209687	CONGERS	NY		05/02/2025		2,385		(90)			(90)		2,295	2,295			
100209688	BUFFALO	NY		05/02/2025		5,126		(203)			(203)		4,923	4,923			
100209689	TUCSON	AZ		05/02/2025		1,493		(30)			(30)		1,463	1,463			
100209690	PALM BAY	FL		05/02/2025		1,221		(46)			(46)		1,175	1,175			
100209691	CHEEKTOWAGA	NY		05/02/2025		1,471		(39)			(39)		1,432	1,432			
100209692	PALM BEACH GARDENS	FL		05/02/2025		1,270		(49)			(49)		1,221	1,221			
100209693	CEDAR LAKE	IN		05/02/2025		852		(11)			(11)		841	841			
100209695	DES PLAINES	IL		05/05/2025		1,332		(63)			(63)		1,269	1,269			
100209696	EAST NORTHPORT	NY		05/05/2025		3,276		(131)			(131)		3,145	3,145			
100209697	ATLANTA	GA		05/05/2025		32,058		(1,421)			(1,421)		30,637	30,637			
100209698	NEW YORK	NY		05/05/2025		8,286		(271)			(271)		8,015	8,015			
100209700	DAVIE	FL		05/05/2025		314,508		(59)			(59)		314,449	314,449			
100209701	WALDWICK	NJ		05/05/2025		4,669		(100)			(100)		4,569	4,569			
100209702	OZONE PARK	NY		05/05/2025		6,190		(182)			(182)		6,008	6,008			
100209703	JERSEY CITY	NJ		05/05/2025		2,958		(51)			(51)		2,907	2,907			
100209704	YORK	ME		05/05/2025		40,102		(237)			(237)		39,865	39,865			
100209705	MACON	GA		05/05/2025		972		(15)			(15)		957	957			
100209706	SAN DIEGO	CA		05/05/2025		6,202		(63)			(63)		6,139	6,139			
100209707	PORTSMOUTH	OH		05/05/2025		1,650		(19)			(19)		1,631	1,631			
100209708	SAINT AUGUSTINE	FL		05/05/2025		1,831		(79)			(79)		1,752	1,752			
100209709	TRUCKEE	CA		05/05/2025		3,864		(84)			(84)		3,780	3,780			
100209710	WOODLAND HILLS	CA		05/05/2025		11,118		(23)			(23)		11,095	11,095			
100209715	MARVIN	NC		05/05/2025		8,475		207			207		8,682	8,682			
100209716	BERKELEY	CA		05/05/2025		4,121		(10)			(10)		4,111	4,111			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209717	SAN FRANCISCO	CA		05/05/2025		14,379		(110)			(110)		14,269	14,269			
100209718	LEBANON	PA		05/05/2025		549		(9)			(9)		540	540			
100209720	EDMOND	OK		05/05/2025		1,347		46			46		1,393	1,393			
100209721	PECOS	TX		05/05/2025		1,787		(49)			(49)		1,738	1,738			
100209722	MACON	GA		05/05/2025		449		(21)			(21)		428	428			
100209724	PIGEON FORGE	TN		05/05/2025		6,595		(209)			(209)		6,386	6,386			
100209725	HENDERSON	NV		05/05/2025		2,159		38			38		2,197	2,197			
100209727	SAN ANSELMO	CA		05/05/2025		15,795		(463)			(463)		15,332	15,332			
100209729	ST. LOUIS	MO		05/05/2025		1,440		(55)			(55)		1,385	1,385			
100209730	HILLSBORO	OR		05/05/2025		3,325		(135)			(135)		3,190	3,190			
100209731	COMMERCE	TX		05/05/2025		810		(22)			(22)		788	788			
100209732	ATLANTA	GA		05/05/2025		1,196		(57)			(57)		1,139	1,139			
100209733	SCOTTSDALE	AZ		05/05/2025		9,380		(266)			(266)		9,114	9,114			
100209734	BROOKLYN	NY		05/05/2025		3,421		(127)			(127)		3,294	3,294			
100209736	MONTVALE	NJ		05/05/2025		3,161		(90)			(90)		3,071	3,071			
100209737	MONROEVILLE	PA		05/05/2025		1,118		(5)			(5)		1,113	1,113			
100209738	WAKE FOREST	NC		05/05/2025		1,623		14			14		1,637	1,637			
100209739	HENDERSON	NV		05/05/2025		3,283		(90)			(90)		3,193	3,193			
100209740	NORTH LAS VEGAS	NV		05/05/2025		1,756		(47)			(47)		1,709	1,709			
100209741	FLAGSTAFF	AZ		05/05/2025		5,887		36			36		5,923	5,923			
100209742	BEAUMONT	CA		05/05/2025		2,528		(54)			(54)		2,474	2,474			
100209743	DRAPER	UT		05/05/2025		14,020		(535)			(535)		13,485	13,485			
100209744	ERWIN	NC		05/05/2025		851		(19)			(19)		832	832			
100209746	ROCKLIN	CA		05/05/2025		4,332		(127)			(127)		4,205	4,205			
100209747	OCEANSIDE	CA		05/05/2025		2,560		(102)			(102)		2,458	2,458			
100209748	CHARLOTTE	NC		05/05/2025		1,443		(24)			(24)		1,419	1,419			
100209749	SARASOTA	FL		05/05/2025		2,253		(90)			(90)		2,163	2,163			
100209751	NOTTINGHAM	MD		05/05/2025		908		(43)			(43)		865	865			
100209752	COTTONWOOD	AZ		05/05/2025		829		(25)			(25)		804	804			
100209753	MOLINE	IL		05/05/2025		480		(22)			(22)		458	458			
100209754	PASCO	WA		05/05/2025		6,672		(139)			(139)		6,533	6,533			
100209755	TEMECULA	CA		05/05/2025		1,723		(30)			(30)		1,693	1,693			
100209756	SAN BERNARDINO	CA		05/05/2025		2,163		(22)			(22)		2,141	2,141			
100209757	DETROIT	MI		05/05/2025		590		(18)			(18)		572	572			
100209759	SAN LUIS OBISPO	CA		05/05/2025		3,631		(113)			(113)		3,518	3,518			
100209760	PORT SAINT LUCIE	FL		05/05/2025		1,147		(26)			(26)		1,121	1,121			
100209761	CLOVER	SC		05/05/2025		3,154		(101)			(101)		3,053	3,053			
100209762	SAN DIEGO	CA		05/05/2025		2,014		(78)			(78)		1,936	1,936			
100209763	LOS ANGELES	CA		05/05/2025		2,876		(82)			(82)		2,794	2,794			
100209764	GALVESTON	TX		05/05/2025		1,614		(51)			(51)		1,563	1,563			
100209765	PEMBROKE PINES	FL		05/05/2025		6,494		(197)			(197)		6,297	6,297			
100209766	SAN DIEGO	CA		05/05/2025		5,951		(133)			(133)		5,818	5,818			
100209767	ENOLA	PA		05/05/2025		958		(19)			(19)		939	939			
100209768	VANCOUVER	WA		05/05/2025		2,341		(76)			(76)		2,265	2,265			
100209769	RICHTON PARK	IL		05/05/2025		588		(15)			(15)		573	573			
100209770	LONGWOOD	FL		05/05/2025		1,748		(49)			(49)		1,699	1,699			
100209771	CONSTANTINE	MI		05/05/2025		744		(29)			(29)		715	715			
100209772	HENDERSON	NV		05/05/2025		1,839		(20)			(20)		1,819	1,819			
100209773	WEATHERFORD	TX		05/05/2025		1,639		(6)			(6)		1,633	1,633			
100209774	CHICAGO	IL		05/05/2025		1,630		(36)			(36)		1,594	1,594			
100209775	DECATUR	GA		05/05/2025		1,229		(58)			(58)		1,171	1,171			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209776	MIAMI	FL		05/05/2025		994		(23)			(23)		971	971			
100209777	SITKA	AK		05/05/2025		2,731		(69)			(69)		2,662	2,662			
100209778	ATLANTA	GA		05/05/2025		1,720		(37)			(37)		1,683	1,683			
100209779	LAWRENCEVILLE	GA		05/05/2025		1,901		(27)			(27)		1,874	1,874			
100209780	GULF SHORES	AL		05/05/2025		1,185		(43)			(43)		1,142	1,142			
100209782	SAN DIEGO	CA		05/05/2025		4,427		(104)			(104)		4,323	4,323			
100209783	PORTLAND	OR		05/05/2025		3,012		(102)			(102)		2,910	2,910			
100209784	KANNAPOLIS	NC		05/05/2025		1,138		(32)			(32)		1,106	1,106			
100209785	AUSTIN	TX		05/05/2025		8,540		(339)			(339)		8,201	8,201			
100209786	CHULA VISTA	CA		05/05/2025		5,771		(275)			(275)		5,496	5,496			
100209787	MANTECA	CA		05/05/2025		3,069		(112)			(112)		2,957	2,957			
100209788	LOS ANGELES	CA		05/05/2025		6,657		(187)			(187)		6,470	6,470			
100209789	RICHMOND	CA		05/05/2025		2,342		(89)			(89)		2,253	2,253			
100209790	NEW SMYRNA BEACH	FL		05/05/2025		2,989		(138)			(138)		2,851	2,851			
100209791	WILMETTE	IL		05/05/2025		224,942		(8,538)			(8,538)		216,404	216,404			
100209792	CORINTH	TX		05/05/2025		137,608		(6,553)			(6,553)		131,055	131,055			
100209793	BOYNTON BEACH	FL		05/05/2025		3,069		(90)			(90)		2,979	2,979			
100209795	RICHMOND	VA		05/05/2025		924		(22)			(22)		902	902			
100209796	FREMONT	NE		05/05/2025		3,842		(138)			(138)		3,704	3,704			
100209797	FRIENDSWOOD	TX		05/05/2025		1,638		(62)			(62)		1,576	1,576			
100209798	CORPUS CHRISTI	TX		05/05/2025		917		(44)			(44)		873	873			
100209799	GLENDORA	CA		05/05/2025		6,237		(197)			(197)		6,040	6,040			
100209800	SHORT HILLS	NJ		05/05/2025		7,909		(182)			(182)		7,727	7,727			
100209801	MUNCIE	IN		05/05/2025		560		(25)			(25)		535	535			
100209802	MEMPHIS	TN		05/05/2025		541		(26)			(26)		515	515			
100209805	DENVER	CO		05/05/2025		2,783		(105)			(105)		2,678	2,678			
100209806	GOTHA	FL		05/05/2025		3,177		(99)			(99)		3,078	3,078			
100209807	MIDDLETON	ID		05/05/2025		2,726		(82)			(82)		2,644	2,644			
100209809	MIDLAND	TX		05/05/2025		1,958		(61)			(61)		1,897	1,897			
100209812	SAN DIEGO	CA		05/05/2025		1,391		(33)			(33)		1,358	1,358			
100209813	TAMPA	FL		05/05/2025		3,371		(133)			(133)		3,238	3,238			
100209815	WEST CALDWELL	NJ		05/05/2025		1,045		(21)			(21)		1,024	1,024			
100209816	PACKWOOD	WA		05/05/2025		3,009		(99)			(99)		2,910	2,910			
100209817	OAK BROOK	IL		05/05/2025		8,492		(81)			(81)		8,411	8,411			
100209818	SAN CLEMENTE	CA		05/05/2025		7,969		(173)			(173)		7,796	7,796			
100209820	CLIFTON	NJ		05/05/2025		2,921		(124)			(124)		2,797	2,797			
100209821	PIKE ROAD	AL		05/05/2025		1,388		(61)			(61)		1,327	1,327			
100209822	GORDONSVILLE	VA		05/05/2025		1,277		(56)			(56)		1,221	1,221			
100209825	BALTIMORE	MD		05/05/2025		1,289		(46)			(46)		1,243	1,243			
100209826	SEGUIN	TX		05/05/2025		1,013		(34)			(34)		979	979			
100209827	MANALAPAN	NJ		05/05/2025		1,967		(73)			(73)		1,894	1,894			
100209828	CHESTERFIELD	VA		05/05/2025		1,810		(86)			(86)		1,724	1,724			
100209829	MODESTO	CA		05/05/2025		1,834		(37)			(37)		1,797	1,797			
100209830	TAMPA	FL		05/05/2025		1,751		(65)			(65)		1,686	1,686			
100209831	NORTHBOROUGH	MA		05/05/2025		3,094		(39)			(39)		3,055	3,055			
100209832	AURORA	IL		05/05/2025		1,008		(31)			(31)		977	977			
100209833	SELMA	TX		05/05/2025		1,085		(19)			(19)		1,066	1,066			
100209834	KNOB NOSTER	MO		05/05/2025		851		(26)			(26)		825	825			
100209835	READING	PA		05/05/2025		504		(12)			(12)		492	492			
100209837	WESTLAND	MI		05/05/2025		928		(34)			(34)		894	894			
100209838	UPPER SADDLE RIVER	NJ		05/05/2025		9,185		(226)			(226)		8,959	8,959			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209839	SEATTLE	WA		05/05/2025		7,340		(144)			(144)		7,196	7,196			
100209840	MACON	GA		05/05/2025		657		(22)			(22)		635	635			
100209841	PEN ARGYL	PA		05/05/2025		855		(19)			(19)		836	836			
100209842	PANAMA CITY	FL		05/05/2025		1,315		(51)			(51)		1,264	1,264			
100209844	DEARBORN HEIGHTS	MI		05/05/2025		768		(13)			(13)		755	755			
100209850	STEUBENVILLE	OH		05/05/2025		731		(10)			(10)		721	721			
100209851	ATLANTA	GA		05/05/2025		1,455		27			27		1,482	1,482			
100209852	GOLETA	CA		05/05/2025		6,952							6,952	6,952			
100209854	ATLANTA	GA		05/05/2025		7,816		(19)			(19)		7,797	7,797			
100209855	RICHMOND	VA		05/05/2025		948		(45)			(45)		903	903			
100209856	TOLEDO	OH		05/05/2025		585		(13)			(13)		572	572			
100209857	PINEHURST	ID		05/05/2025		4,032		(4)			(4)		4,028	4,028			
100209858	PHILADELPHIA	PA		05/05/2025		775		(10)			(10)		765	765			
100209859	BALTIMORE	MD		05/05/2025		701		(33)			(33)		668	668			
100209860	GUN BARREL CITY	TX		05/05/2025		577		(9)			(9)		568	568			
100209861	WARREN	MI		05/05/2025		734		(16)			(16)		718	718			
100209864	PHILADELPHIA	PA		05/05/2025		613		(1)			(1)		612	612			
100209867	PANAMA CITY BEACH	FL		06/11/2025		2,315		(72)			(72)		2,243	2,243			
100209869	PALM DESERT	CA		06/11/2025		1,389		(63)			(63)		1,326	1,326			
100209871	MOUNT PLEASANT	SC		06/11/2025		1,420		(29)			(29)		1,391	1,391			
100209873	FOOTHILL RANCH	CA		06/11/2025		1,779		(75)			(75)		1,704	1,704			
100209874	JUPITER	FL		06/11/2025		4,556		(94)			(94)		4,462	4,462			
100209878	MAGNOLIA	TX		06/11/2025		3,089		(110)			(110)		2,979	2,979			
100209880	PHOENIX	AZ		06/11/2025		1,639		(78)			(78)		1,561	1,561			
100209881	BLAKESLEE	PA		06/11/2025		3,314		(89)			(89)		3,225	3,225			
100209882	OAKLAND	CA		06/11/2025		940		(46)			(46)		894	894			
100209884	NEWTON	NC		06/11/2025		419		(20)			(20)		399	399			
100209885	EL CAJON	CA		06/11/2025		2,936		(140)			(140)		2,796	2,796			
100209886	SAN DIEGO	CA		06/11/2025		176,416		(7,616)			(7,616)		168,800	168,800			
100209890	APPLE VALLEY	CA		06/11/2025		502		(14)			(14)		488	488			
100209891	SANGER	TX		06/11/2025		1,658		(30)			(30)		1,628	1,628			
100209893	LANCASTER	CA		06/11/2025		1,926		(80)			(80)		1,846	1,846			
100209894	PHOENIX	AZ		06/11/2025		1,364		(21)			(21)		1,343	1,343			
100209895	FORT MYERS	FL		06/11/2025		900		(40)			(40)		860	860			
100209896	BONITA SPRINGS	FL		06/11/2025		1,607		(72)			(72)		1,535	1,535			
100209898	BOSTON	MA		06/11/2025		4,010		(63)			(63)		3,947	3,947			
100209899	JACKSONVILLE	FL		06/11/2025		4,657		(60)			(60)		4,597	4,597			
100209903	MODESTO	CA		06/11/2025		1,203		(63)			(63)		1,140	1,140			
100209904	PANORAMA CITY	CA		06/11/2025		2,042		(68)			(68)		1,974	1,974			
100209905	SNOHOMISH	WA		06/11/2025		6,126		(138)			(138)		5,988	5,988			
100209906	BELMONT	CA		06/11/2025		1,864		(77)			(77)		1,787	1,787			
100209909	NORTH CHARLESTON	SC		06/11/2025		1,308		(21)			(21)		1,287	1,287			
100209912	SAN CARLOS	CA		06/11/2025		2,236		(75)			(75)		2,161	2,161			
100209913	SMITHFIELD	NC		06/11/2025		751		(36)			(36)		715	715			
100209914	KENT	WA		06/11/2025		2,373		(77)			(77)		2,296	2,296			
100209915	LAHAINA	HI		06/11/2025		1,686		(57)			(57)		1,629	1,629			
100209917	PHOENIX	AZ		06/11/2025		2,245		(75)			(75)		2,170	2,170			
100209918	RIVERDALE	CA		06/11/2025		746		(36)			(36)		710	710			
100209919	AUBURN	GA		06/11/2025		2,959		(81)			(81)		2,878	2,878			
100209920	TRACY	CA		06/11/2025		523		(22)			(22)		501	501			
100209921	MORENO VALLEY	CA		06/11/2025		1,487		(27)			(27)		1,460	1,460			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209922	STONEWALL	LA		06/11/2025		771		(24)			(24)		747	747			
100209923	NORTH RICHLAND HILLS	TX		06/11/2025		1,170		(56)			(56)		1,114	1,114			
100209925	MURFREESBORO	TN		06/11/2025		1,124		(54)			(54)		1,070	1,070			
100209926	CRESTLINE	CA		06/11/2025		1,452		(55)			(55)		1,397	1,397			
100209927	RANCHO PALOS VERDES	CA		06/11/2025		4,956		(82)			(82)		4,874	4,874			
100209928	MCKINNEY	TX		06/11/2025		1,396		(47)			(47)		1,349	1,349			
100209930	GOLDEN	CO		06/11/2025		413		(16)			(16)		397	397			
100209932	LEANDER	TX		06/11/2025		1,242		(47)			(47)		1,195	1,195			
100209933	SCOTTSDALE	AZ		06/11/2025		4,628		(151)			(151)		4,477	4,477			
100209934	SAN DIEGO	CA		06/11/2025		5,584		(266)			(266)		5,318	5,318			
100209935	SONOMA	CA		06/11/2025		4,514		(177)			(177)		4,337	4,337			
100209938	HAUULA	HI		06/11/2025		1,135		(11)			(11)		1,124	1,124			
100209939	BENTON CITY	WA		06/11/2025		3,222		(153)			(153)		3,069	3,069			
100209941	CHARLOTTE	NC		06/11/2025		1,653		(79)			(79)		1,574	1,574			
100209944	MIAMI	FL		06/11/2025		2,111		(97)			(97)		2,014	2,014			
100209946	ROSEVILLE	CA		06/11/2025		2,763		(88)			(88)		2,675	2,675			
100209947	CHICAGO	IL		06/11/2025		6,253		(185)			(185)		6,068	6,068			
100209948	VENTURA	CA		06/11/2025		3,507		(156)			(156)		3,351	3,351			
100209949	OXNARD	CA		06/11/2025		2,220		(63)			(63)		2,157	2,157			
100209951	FRISCO	TX		06/11/2025		6,815		(157)			(157)		6,658	6,658			
100209954	PANAMA CITY BEACH	FL		06/11/2025		1,697		(61)			(61)		1,636	1,636			
100209955	OAK PARK	CA		06/11/2025		7,498		(340)			(340)		7,158	7,158			
100209959	KAILUA KONA	HI		06/11/2025		1,061		(51)			(51)		1,010	1,010			
100209962	SAINT CLOUD	FL		06/11/2025		2,268							2,268	2,268			
100209963	LULING	LA		06/11/2025		1,900		(81)			(81)		1,819	1,819			
100209964	ENGLEWOOD	FL		06/11/2025		1,308		(62)			(62)		1,246	1,246			
100209965	PHILADELPHIA	PA		06/11/2025		2,641		(50)			(50)		2,591	2,591			
100209966	PHILADELPHIA	PA		06/11/2025		718		(6)			(6)		712	712			
100209967	LOS OSOS	CA		06/11/2025		2,777		(115)			(115)		2,662	2,662			
100209968	FOGELSVILLE	PA		06/11/2025		11,352		(360)			(360)		10,992	10,992			
100209971	TOLLESON	AZ		06/11/2025		1,224		(42)			(42)		1,182	1,182			
100209972	JACKSONVILLE	FL		06/11/2025		766		(36)			(36)		730	730			
100209973	JUPITER	FL		06/11/2025		5,063		(148)			(148)		4,915	4,915			
100209974	REDLANDS	CA		06/11/2025		1,393		(59)			(59)		1,334	1,334			
100209975	LADERA RANCH	CA		06/11/2025		2,787		(105)			(105)		2,682	2,682			
100209976	HOUSTON	TX		06/11/2025		5,242		(237)			(237)		5,005	5,005			
100209978	SAN ANTONIO	TX		06/11/2025		1,282		(38)			(38)		1,244	1,244			
100209981	RICHMOND	TX		06/11/2025		1,163		(15)			(15)		1,148	1,148			
100209983	UPLAND	CA		06/11/2025		118,196		(3,696)			(3,696)		114,500	114,500			
100209984	BOERNE	TX		06/11/2025		3,017		(86)			(86)		2,931	2,931			
100209985	PEMBROKE PINES	FL		06/11/2025		1,562		(53)			(53)		1,509	1,509			
100209986	GREENVILLE	SC		06/11/2025		875		(33)			(33)		842	842			
100209988	MURRYSVILLE	PA		06/11/2025		118,984		(3,303)			(3,303)		115,681	115,681			
100209990	HOUSTON	TX		06/11/2025		2,111		(49)			(49)		2,062	2,062			
100210041	ALBANY	OR		05/07/2025		54,662		(1,061)			(1,061)		53,601	53,601			
100210042	SEABROOK ISLAND	SC		05/07/2025		13,676		(142)			(142)		13,534	13,534			
100210043	MORENO VALLEY	CA		05/07/2025		2,110		(16)			(16)		2,094	2,094			
100210044	MELBOURNE	FL		05/07/2025		2,144		(35)			(35)		2,109	2,109			
100210045	OCEAN SHORES	WA		05/07/2025		1,444		(26)			(26)		1,418	1,418			
100210046	HOT SPRINGS VILLAGE	AR		05/07/2025		205,196		(3,453)			(3,453)		201,743	201,743			
100210047	THE VILLAGES	FL		05/07/2025		1,496		(41)			(41)		1,455	1,455			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210048	GASTONIA	NC		05/07/2025		1,299		(19)			(19)		1,280	1,280			
100210049	FALLS CHURCH	VA		05/07/2025		2,837		(41)			(41)		2,796	2,796			
100210050	LA GRANGE	KY		05/07/2025		1,350		(26)			(26)		1,324	1,324			
100210051	PALMER	AK		05/07/2025		1,727		(31)			(31)		1,696	1,696			
100210052	ENGLEWOOD	FL		05/07/2025		1,478		(10)			(10)		1,468	1,468			
100210053	RICHARDSON	TX		05/07/2025		2,079		(34)			(34)		2,045	2,045			
100210054	SAN ANTONIO	FL		05/07/2025		1,721		(3)			(3)		1,718	1,718			
100210055	COCOA BEACH	FL		05/07/2025		3,369		(29)			(29)		3,340	3,340			
100210057	LEOMINSTER	MA		05/07/2025		2,457		(65)			(65)		2,392	2,392			
100210058	MOUNTAIN BROOK	AL		05/07/2025		2,883		(45)			(45)		2,838	2,838			
100210059	BRIDGEPORT	CT		05/07/2025		1,646		(33)			(33)		1,613	1,613			
100210061	TRINITY	FL		05/07/2025		1,578		(35)			(35)		1,543	1,543			
100210063	MARYSVILLE	WA		05/07/2025		73,043		(889)			(889)		72,154	72,154			
100210065	YOUNGSVILLE	LA		05/07/2025		1,157		(25)			(25)		1,132	1,132			
100210066	BRIDGEPORT	CT		05/07/2025		1,314		(21)			(21)		1,293	1,293			
100210067	PROVO	UT		05/07/2025		1,636		(16)			(16)		1,620	1,620			
100210068	LIGHTHOUSE POINT	FL		05/07/2025		3,261		(65)			(65)		3,196	3,196			
100210069	GLASSBORO	NJ		05/07/2025		1,775		(9)			(9)		1,766	1,766			
100210070	ALBUQUERQUE	NM		05/07/2025		1,425		(32)			(32)		1,393	1,393			
100210071	FREDERICKSBURG	TX		05/07/2025		1,502		(24)			(24)		1,478	1,478			
100210072	BOLIVIA	NC		05/07/2025		1,584		(16)			(16)		1,568	1,568			
100210074	PALM BAY	FL		05/07/2025		1,152		(19)			(19)		1,133	1,133			
100210075	LAKEWOOD RANCH	FL		05/07/2025		1,855		(44)			(44)		1,811	1,811			
100210076	CHANDLER	AZ		05/07/2025		2,287		(33)			(33)		2,254	2,254			
100210078	ST SIMONS ISLAND	GA		05/07/2025		2,045		(24)			(24)		2,021	2,021			
100210079	ALEXANDRIA	VA		05/07/2025		2,996		(56)			(56)		2,940	2,940			
100210080	FORT WORTH	TX		05/07/2025		2,762		(27)			(27)		2,735	2,735			
100210081	GALVESTON	TX		05/07/2025		1,790		(30)			(30)		1,760	1,760			
100210082	BATON ROUGE	LA		05/07/2025		2,995		(51)			(51)		2,944	2,944			
100210083	HENDERSON	NV		05/07/2025		3,844		83			83		3,927	3,927			
100210085	MESA	AZ		05/07/2025		3,148		62			62		3,210	3,210			
100210086	GRAND JUNCTION	CO		05/07/2025		1,500		(6)			(6)		1,494	1,494			
100210087	NOBLESVILLE	IN		05/07/2025		103,794		(1,936)			(1,936)		101,858	101,858			
100210088	CLAYTON	NC		05/07/2025		1,666		(43)			(43)		1,623	1,623			
100210089	CHARLOTTE	NC		05/07/2025		1,936		20			20		1,956	1,956			
100210090	APOPKA	FL		05/07/2025		1,406		(11)			(11)		1,395	1,395			
100210091	ORLANDO	FL		05/07/2025		3,477		(81)			(81)		3,396	3,396			
100210092	BIXBY	OK		05/07/2025		1,528		(10)			(10)		1,518	1,518			
100210093	OVERLAND PARK	KS		05/07/2025		1,750		(24)			(24)		1,726	1,726			
100210094	MYRTLE BEACH	SC		05/07/2025		1,898		1			1		1,899	1,899			
100210095	HIGHLANDS RANCH	CO		05/07/2025		2,193		(28)			(28)		2,165	2,165			
100210096	SIMPSONVILLE	SC		05/07/2025		1,090		(32)			(32)		1,058	1,058			
100210097	ELK GROVE	CA		05/07/2025		2,203		(42)			(42)		2,161	2,161			
100210098	BRADENTON	FL		05/07/2025		2,076		(52)			(52)		2,024	2,024			
100210101	CLAYTON	NC		05/07/2025		1,169		(41)			(41)		1,128	1,128			
100210102	GARNER	NC		05/07/2025		1,989		(38)			(38)		1,951	1,951			
100210103	ELLIJAY	GA		05/07/2025		2,431		(45)			(45)		2,386	2,386			
100210104	ST AUGUSTINE	FL		05/07/2025		5,153		21			21		5,174	5,174			
100210105	SAINT CLOUD	FL		05/07/2025		17,013		(148)			(148)		16,865	16,865			
100210106	CLAYTON	NC		05/07/2025		1,643		(9)			(9)		1,634	1,634			
100210107	BELLEVILLE	NJ		05/07/2025		1,866		(29)			(29)		1,837	1,837			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210108	RONALD	WA		05/07/2025		1,669		(15)			(15)		1,654	1,654			
100210109	MORRILTON	AR		05/07/2025		1,521		(27)			(27)		1,494	1,494			
100210110	SEDONA	AZ		05/07/2025		4,299		(50)			(50)		4,249	4,249			
100210111	PORT CHARLOTTE	FL		05/07/2025		2,401		(30)			(30)		2,371	2,371			
100210112	TOOELE	UT		05/07/2025		2,543		5			5		2,548	2,548			
100210113	FRESNO	CA		05/07/2025		1,574		(28)			(28)		1,546	1,546			
100210114	SANDY	UT		05/07/2025		2,856		5			5		2,861	2,861			
100210115	KENNESAW	GA		05/07/2025		1,808		(18)			(18)		1,790	1,790			
100210116	LAKE HAVASU CITY	AZ		05/07/2025		1,756		(33)			(33)		1,723	1,723			
100210117	KENNESAW	GA		05/07/2025		1,812		(22)			(22)		1,790	1,790			
100210118	FRISCO	TX		05/07/2025		8,388		154			154		8,542	8,542			
100210119	HAMMOND	LA		05/07/2025		11,502		(278)			(278)		11,224	11,224			
100210120	CHARLOTTE	NC		05/07/2025		11,195		18			18		11,213	11,213			
100210121	LAWRENCEVILLE	GA		05/07/2025		4,568		62			62		4,630	4,630			
100210123	TRENTON	NJ		05/07/2025		1,317		(26)			(26)		1,291	1,291			
100210124	BRADENTON	FL		05/07/2025		3,900		98			98		3,998	3,998			
100210125	LAWRENCEVILLE	GA		05/07/2025		69,045		1,184			1,184		70,229	70,229			
100210126	HENDERSON	NV		05/07/2025		1,912		24			24		1,936	1,936			
100210127	DAVIDSONVILLE	MD		05/07/2025		2,243		(21)			(21)		2,222	2,222			
100210128	DENTON	TX		05/07/2025		2,287		(24)			(24)		2,263	2,263			
100210131	PHOENIX	AZ		05/07/2025		20,879		(673)			(673)		20,206	20,206			
100210132	WINCHESTER	VA		05/07/2025		1,629		(10)			(10)		1,619	1,619			
100210133	BREINIGSVILLE	PA		05/07/2025		3,624		35			35		3,659	3,659			
100210134	SARASOTA	FL		05/07/2025		2,287		(20)			(20)		2,267	2,267			
100210135	FUQUAY VARINA	NC		05/07/2025		2,502		127			127		2,629	2,629			
100210136	WILDWOOD	MO		05/07/2025		3,801		(60)			(60)		3,741	3,741			
100210137	SEATTLE	WA		05/07/2025		2,718		(18)			(18)		2,700	2,700			
100210139	FORT SMITH	AR		05/07/2025		1,081		4			4		1,085	1,085			
100210140	DAWSONVILLE	GA		05/07/2025		1,616		(19)			(19)		1,597	1,597			
100210141	PHOENIX	AZ		05/07/2025		1,359		(42)			(42)		1,317	1,317			
100210142	PHOENIX	AZ		05/07/2025		1,761		(26)			(26)		1,735	1,735			
100210143	LAS VEGAS	NV		05/07/2025		4,368		(57)			(57)		4,311	4,311			
100210144	AUBREY	TX		05/07/2025		6,087		6			6		6,093	6,093			
100210145	OFALLON	MO		05/07/2025		1,804		(9)			(9)		1,795	1,795			
100210146	WHITEFISH BAY	WI		05/07/2025		2,240		(14)			(14)		2,226	2,226			
100210148	BAY VILLAGE	OH		05/07/2025		1,056		(33)			(33)		1,023	1,023			
100210150	LAKEWOOD	CO		05/07/2025		2,734		57			57		2,791	2,791			
100210151	COLLEGE STATION	TX		05/07/2025		1,242		(16)			(16)		1,226	1,226			
100210152	DULUTH	GA		05/07/2025		4,211		(63)			(63)		4,148	4,148			
100210153	WOODSTOCK	GA		05/07/2025		1,343		(8)			(8)		1,335	1,335			
100210154	GATLINBURG	TN		05/07/2025		2,567		(31)			(31)		2,536	2,536			
100210156	QUEEN CREEK	AZ		05/07/2025		1,714		(51)			(51)		1,663	1,663			
100210157	RESTON	VA		05/07/2025		1,442		(5)			(5)		1,437	1,437			
100210158	SEVIERVILLE	TN		05/07/2025		3,829		20			20		3,849	3,849			
100210160	LATHROP	CA		05/07/2025		3,101		(23)			(23)		3,078	3,078			
100210161	SAGAMORE BEACH	MA		05/07/2025		2,588		(41)			(41)		2,547	2,547			
100210162	OLATHE	KS		05/07/2025		1,355		(20)			(20)		1,335	1,335			
100210163	LOWELL	MA		05/07/2025		3,942		(42)			(42)		3,900	3,900			
100210164	CLARKSVILLE	VA		05/07/2025		161,072		(1,815)	3		(1,818)		159,254	158,663		(590)	(590)
100210165	OAKLAND	MD		05/07/2025		2,003		(37)			(37)		1,966	1,966			
100210166	HAYESVILLE	NC		05/07/2025		4,377		(99)			(99)		4,278	4,278			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210167	STONEWALL	TX		05/07/2025		2,490		8			8		2,498	2,498			
100210168	JOHNS CREEK	GA		05/07/2025		2,739		(39)			(39)		2,700	2,700			
100210169	PASCO	WA		05/07/2025		1,233		(22)			(22)		1,211	1,211			
100210170	GULF BREEZE	FL		05/07/2025		1,808		(35)			(35)		1,773	1,773			
100210171	NASHVILLE	TN		05/07/2025		5,056		10			10		5,066	5,066			
100210172	EDGEWOOD	MD		05/07/2025		1,012							1,012	1,012			
100210173	BEALETON	VA		05/07/2025		2,362		(26)			(26)		2,336	2,336			
100210174	GILBERT	AZ		05/07/2025		3,041		(43)			(43)		2,998	2,998			
100210175	SUNNYVALE	CA		05/07/2025		7,622		3			3		7,625	7,625			
100210176	RICHMOND	TX		05/07/2025		16,507		(290)			(290)		16,217	16,217			
100210177	EVERETT	WA		05/07/2025		41,480		(616)			(616)		40,864	40,864			
100210178	PHILADELPHIA	PA		05/07/2025		1,442		(23)			(23)		1,419	1,419			
100210179	LAS VEGAS	NV		05/07/2025		2,005		21			21		2,026	2,026			
100210180	LAS VEGAS	NV		05/07/2025		4,295		10			10		4,305	4,305			
100210181	ELLENWOOD	GA		05/07/2025		1,141		27			27		1,168	1,168			
100210182	ATWATER	CA		05/07/2025		3,137		(30)			(30)		3,107	3,107			
100210183	GLEN ALLEN	VA		05/07/2025		1,872		(22)			(22)		1,850	1,850			
100210184	PORTLAND	OR		05/07/2025		2,591		(24)			(24)		2,567	2,567			
100210185	BRIGANTINE	NJ		05/07/2025		1,717		(25)			(25)		1,692	1,692			
100210186	HILO	HI		05/07/2025		2,109		(15)			(15)		2,094	2,094			
100210188	ANNA	TX		05/07/2025		1,471		(28)			(28)		1,443	1,443			
100210189	CHARLOTTE	NC		05/07/2025		1,205		(18)			(18)		1,187	1,187			
100210190	RENO	NV		05/07/2025		1,454		(23)			(23)		1,431	1,431			
100210191	MARIPOSA	CA		05/07/2025		2,275		(50)			(50)		2,225	2,225			
100210192	ELGIN	IL		05/07/2025		1,671		(24)			(24)		1,647	1,647			
100210193	CHAPEL HILL	NC		05/07/2025		2,363		(24)			(24)		2,339	2,339			
100210194	FRANKLINTON	NC		05/07/2025		1,461		(22)			(22)		1,439	1,439			
100210195	RALEIGH	NC		05/07/2025		1,778		(5)			(5)		1,773	1,773			
100210196	SCOTTSDALE	AZ		05/07/2025		998		(25)			(25)		973	973			
100210197	WICHITA	KS		05/07/2025		1,409		(32)			(32)		1,377	1,377			
100210198	BEACH HAVEN	NJ		05/07/2025		5,230		(74)			(74)		5,156	5,156			
100210199	MESQUITE	TX		05/07/2025		918		(30)			(30)		888	888			
100210200	GARFIELD	NJ		05/07/2025		2,124		(28)			(28)		2,096	2,096			
100210201	BLUE RIDGE	GA		05/07/2025		2,265		(40)			(40)		2,225	2,225			
100210202	GALENA	IL		05/07/2025		1,533		(16)			(16)		1,517	1,517			
100210203	GREENSBORO	NC		05/07/2025		1,284		10			10		1,294	1,294			
100210204	ARNOLD	CA		05/08/2025		3,140		(77)			(77)		3,063	3,063			
100210206	THOMPSONS STATION	TN		05/08/2025		1,590		(43)			(43)		1,547	1,547			
100210207	BEDFORD	NH		05/08/2025		2,020		(85)			(85)		1,935	1,935			
100210208	BEVERLY HILLS	CA		05/08/2025		13,309		(350)			(350)		12,959	12,959			
100210209	HENDERSON	NV		05/08/2025		3,994		(171)			(171)		3,823	3,823			
100210210	OAKLEY	CA		05/08/2025		4,160		(44)			(44)		4,116	4,116			
100210213	ANTELOPE	CA		05/09/2025		2,714		(100)			(100)		2,614	2,614			
100210214	VALLEY SPRINGS	CA		05/09/2025		2,856		(87)			(87)		2,769	2,769			
100210215	PANAMA CITY BEACH	FL		05/09/2025		3,235		(83)			(83)		3,152	3,152			
100210216	COVINGTON	KY		05/09/2025		1,041		(48)			(48)		993	993			
100210219	TEMPE	AZ		05/09/2025		2,111		(76)			(76)		2,035	2,035			
100210220	KENT	WA		05/09/2025		2,160		(81)			(81)		2,079	2,079			
100210221	MURRELLS INLET	SC		05/09/2025		1,695		(60)			(60)		1,635	1,635			
100210223	PASADENA	CA		05/09/2025		6,047		(207)			(207)		5,840	5,840			
100210224	TRENTON	NJ		05/09/2025		1,001		(48)			(48)		953	953			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210225	PALM SPRINGS	CA		05/09/2025		6,072		(257)			(257)		5,815	5,815			
100210226	OAKLAND	CA		05/09/2025		7,375		(148)			(148)		7,227	7,227			
100210227	HOWELL	NJ		05/09/2025		2,972		(129)			(129)		2,843	2,843			
100210228	RANCHO CUCAMONGA	CA		05/09/2025		3,608		(151)			(151)		3,457	3,457			
100210229	ARVADA	CO		05/09/2025		1,894		(47)			(47)		1,847	1,847			
100210230	SACRAMENTO	CA		05/09/2025		1,122		(53)			(53)		1,069	1,069			
100210231	MOUNTAIN VIEW	CA		05/09/2025		7,272		(346)			(346)		6,926	6,926			
100210232	MIAMI	FL		05/09/2025		1,912		(27)			(27)		1,885	1,885			
100210233	RIDGEFIELD PARK	NJ		05/09/2025		2,931		(140)			(140)		2,791	2,791			
100210234	ROCKLEDGE	FL		05/09/2025		1,687		(51)			(51)		1,636	1,636			
100210235	FRANKLINTON	NC		05/09/2025		850		(37)			(37)		813	813			
100210237	DECATUR	GA		05/09/2025		1,367		(45)			(45)		1,322	1,322			
100210238	SANFORD	FL		05/09/2025		1,105		(36)			(36)		1,069	1,069			
100210239	ORLANDO	FL		05/09/2025		2,222		(79)			(79)		2,143	2,143			
100210240	TRENTON	NJ		05/09/2025		854		(40)			(40)		814	814			
100210241	JACKSONVILLE	FL		05/09/2025		1,065		(31)			(31)		1,034	1,034			
100210242	COLUMBIA	SC		05/09/2025		902		(43)			(43)		859	859			
100210243	LOS ANGELES	CA		05/09/2025		8,351		(398)			(398)		7,953	7,953			
100210244	COACHELLA	CA		05/09/2025		2,220		(61)			(61)		2,159	2,159			
100210245	OPA LOCKA	FL		05/09/2025		2,231		13			13		2,244	2,244			
100210246	TEMECULA	CA		05/09/2025		4,030		(121)			(121)		3,909	3,909			
100210249	GOODYEAR	AZ		05/09/2025		2,157		(78)			(78)		2,079	2,079			
100210251	FONTANA	WI		05/09/2025		1,726		(26)			(26)		1,700	1,700			
100210252	NEWRY	ME		05/09/2025		2,742		(42)			(42)		2,700	2,700			
100210253	CONWAY	NH		05/09/2025		2,448		(31)			(31)		2,417	2,417			
100210254	TAMPA	FL		05/09/2025		1,691		(37)			(37)		1,654	1,654			
100210256	CAMP CONNELL	CA		05/09/2025		1,931		(21)			(21)		1,910	1,910			
100210257	WIMAUMA	FL		05/09/2025		1,397		(19)			(19)		1,378	1,378			
100210258	KINGMAN	AZ		05/09/2025		1,219		7			7		1,226	1,226			
100210259	KANSAS CITY	MO		05/09/2025		7,251		(104)			(104)		7,147	7,147			
100210260	SARASOTA	FL		05/09/2025		2,118		(34)			(34)		2,084	2,084			
100210262	ALBUQUERQUE	NM		05/09/2025		22,870		(411)			(411)		22,459	22,459			
100210263	STANARDSVILLE	VA		05/09/2025		1,372		(13)			(13)		1,359	1,359			
100210264	CONWAY	SC		05/09/2025		1,884		17			17		1,901	1,901			
100210265	SAINT AUGUSTINE BEACH	FL		05/09/2025		2,085		(31)			(31)		2,054	2,054			
100210266	RUTHER GLEN	VA		05/09/2025		1,584		(26)			(26)		1,558	1,558			
100210267	POCONO PINES	PA		05/09/2025		1,640		(22)			(22)		1,618	1,618			
100210268	PRESCOTT VALLEY	AZ		05/09/2025		3,090		67			67		3,157	3,157			
100210269	CRESCENT LAKE	OR		05/09/2025		2,842		(48)			(48)		2,794	2,794			
100210270	FAYETTEVILLE	GA		05/09/2025		1,462		(22)			(22)		1,440	1,440			
100210272	WOODSTOCK	GA		05/09/2025		1,536		(20)			(20)		1,516	1,516			
100210273	GOODLETTSVILLE	TN		05/09/2025		2,474		(22)			(22)		2,452	2,452			
100210274	SURPRISE	AZ		05/09/2025		2,682		(43)			(43)		2,639	2,639			
100210275	MISSOURI CITY	TX		05/09/2025		1,156		(24)			(24)		1,132	1,132			
100210276	HENDERSONVILLE	NC		05/09/2025		4,126		(61)			(61)		4,065	4,065			
100210278	CAMDEN WYOMING	DE		05/09/2025		1,236		(10)			(10)		1,226	1,226			
100210279	MENTONE	AL		05/09/2025		1,823		11			11		1,834	1,834			
100210280	ROCK HILL	SC		05/09/2025		1,918		(26)			(26)		1,892	1,892			
100210281	STUART	FL		05/09/2025		2,031		(33)			(33)		1,998	1,998			
100210283	ONANCOCK	VA		05/09/2025		1,935		(38)			(38)		1,897	1,897			
100210284	JACKSONVILLE	OR		05/09/2025		2,669		(28)			(28)		2,641	2,641			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210285	PHOENIX	AZ		05/09/2025		1,954		(32)			(32)		1,922	1,922			
100210286	CAPE CORAL	FL		05/09/2025		1,202		(23)			(23)		1,179	1,179			
100210288	PHILADELPHIA	PA		05/09/2025		1,584							1,584	1,584			
100210289	WEED	CA		05/09/2025		2,520		(32)			(32)		2,488	2,488			
100210290	GIG HARBOR	WA		05/09/2025		308,194		(4,827)			(4,827)		303,367	303,367			
100210291	KILL DEVIL HILLS	NC		05/09/2025		2,525		(34)			(34)		2,491	2,491			
100210292	PAHRUMP	NV		05/09/2025		1,795		16			16		1,811	1,811			
100210293	OAKHURST	CA		05/09/2025		2,961		(57)			(57)		2,904	2,904			
100210294	SAN ANTONIO	TX		05/09/2025		1,512		(29)			(29)		1,483	1,483			
100210295	BLUFFTON	SC		05/09/2025		1,607		3			3		1,610	1,610			
100210296	TOBYHANNA	PA		05/09/2025		1,245		2			2		1,247	1,247			
100210297	OCALA	FL		05/09/2025		1,427		(14)			(14)		1,413	1,413			
100210298	SAN ANTONIO	TX		05/09/2025		2,385		(25)			(25)		2,360	2,360			
100210299	SAINT AUGUSTINE	FL		05/09/2025		1,345		(14)			(14)		1,331	1,331			
100210300	SOUTH LAKE TAHOE	CA		05/09/2025		3,136		(41)			(41)		3,095	3,095			
100210301	TRENTON	SC		05/09/2025		1,543		(22)			(22)		1,521	1,521			
100210302	RIUDOSO	NM		05/09/2025		1,680		27			27		1,707	1,707			
100210303	WOLFEBORO	NH		05/09/2025		1,311		(31)			(31)		1,280	1,280			
100210304	NORTH OCEAN CITY	MD		05/09/2025		988		13			13		1,001	1,001			
100210305	DAVENPORT	FL		05/09/2025		8,822		(120)			(120)		8,702	8,702			
100210306	HOLIDAY ISLAND	AR		05/09/2025		1,446		(6)			(6)		1,440	1,440			
100210307	LEWES	DE		05/09/2025		3,725		28			28		3,753	3,753			
100210308	TAMPA	FL		05/09/2025		1,413		(6)			(6)		1,407	1,407			
100210309	BLUE RIDGE	GA		05/09/2025		2,597		50			50		2,647	2,647			
100210310	MOAB	UT		05/09/2025		2,293		(35)			(35)		2,258	2,258			
100210311	CALHOUN	GA		05/09/2025		1,400		(22)			(22)		1,378	1,378			
100210312	BAILEY	CO		05/09/2025		3,114		96			96		3,210	3,210			
100210313	DAVENPORT	FL		05/09/2025		1,272		(7)			(7)		1,265	1,265			
100210314	MERIDIAN	ID		05/09/2025		104,554		(2,467)			(2,467)		102,087	102,087			
100210315	MINERAL BLUFF	GA		05/09/2025		2,423		(31)			(31)		2,392	2,392			
100210316	BOISE	ID		05/09/2025		1,963		(32)			(32)		1,931	1,931			
100210317	OURAY	CO		05/09/2025		3,500		(44)			(44)		3,456	3,456			
100210318	MILLVILLE	DE		05/09/2025		1,532		(22)			(22)		1,510	1,510			
100210320	WACO	TX		05/09/2025		894		10			10		904	904			
100210322	MC MINNVILLE	TN		05/09/2025		1,251		(25)			(25)		1,226	1,226			
100210323	WISCONSIN DELLS	WI		05/09/2025		2,270		(4)			(4)		2,266	2,266			
100210324	JENSEN BEACH	FL		05/09/2025		3,446		189			189		3,635	3,635			
100210325	INDIANAPOLIS	IN		05/09/2025		1,698		126			126		1,824	1,824			
100210326	AUBREY	TX		05/09/2025		3,290		379			379		3,669	3,669			
100210327	ORLANDO	FL		05/09/2025		3,539		26			26		3,565	3,565			
100210328	CONWAY	SC		05/09/2025		34,790		1,264			1,264		36,054	36,054			
100210329	ELK	WA		05/09/2025		4,746		54			54		4,800	4,800			
100210330	GALLATIN	TN		05/09/2025		1,756		67			67		1,823	1,823			
100210331	DAVENPORT	FL		05/09/2025		1,344		(9)			(9)		1,335	1,335			
100210332	BLUE RIDGE	GA		05/09/2025		1,491		(5)			(5)		1,486	1,486			
100210333	PHILLIPSBURG	NJ		05/09/2025		2,777		(85)			(85)		2,692	2,692			
100210334	ROCK HILL	SC		05/09/2025		1,934		(78)			(78)		1,856	1,856			
100210335	PHOENIX	AZ		05/09/2025		1,375		(58)			(58)		1,317	1,317			
100210336	OAK PARK	MI		05/09/2025		477		(8)			(8)		469	469			
100210338	BARNEGAT	NJ		05/09/2025		691		(26)			(26)		665	665			
100210339	PHOENIX	AZ		05/09/2025		1,356		(36)			(36)		1,320	1,320			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210340	PHOENIX	AZ		05/09/2025		1,453		(35)			(35)		1,418	1,418			
100210341	RIVERSIDE	CA		05/09/2025		2,942		(105)			(105)		2,837	2,837			
100210342	NORTH LAS VEGAS	NV		05/09/2025		757		(40)			(40)		717	717			
100210343	SPOKANE VALLEY	WA		05/09/2025		896		(41)			(41)		855	855			
100210344	LAFAYETTE	CA		05/09/2025		6,923		(165)			(165)		6,758	6,758			
100210347	APPLE VALLEY	CA		05/09/2025		697		(19)			(19)		678	678			
100210348	CONCORD	CA		05/09/2025		4,149		(137)			(137)		4,012	4,012			
100210349	OREGON CITY	OR		05/09/2025		2,547		(49)			(49)		2,498	2,498			
100210350	CHOWCHILLA	CA		05/09/2025		1,002		(18)			(18)		984	984			
100210351	LOS OLIVOS	CA		05/09/2025		3,206		(84)			(84)		3,122	3,122			
100210352	MUNSTER	IN		05/09/2025		5,281		(111)			(111)		5,170	5,170			
100210353	CONROE	TX		05/09/2025		2,436		(78)			(78)		2,358	2,358			
100210354	BAKERSFIELD	CA		05/09/2025		1,491		(33)			(33)		1,458	1,458			
100210355	HOMESTEAD	FL		05/09/2025		2,337		(69)			(69)		2,268	2,268			
100210356	GRAND PRAIRIE	TX		05/09/2025		4,341		(81)			(81)		4,260	4,260			
100210357	NEW SMYRNA BEACH	FL		05/09/2025		598		(28)			(28)		570	570			
100210358	LOS ANGELES	CA		05/12/2025		2,751		(115)			(115)		2,636	2,636			
100210361	HIXSON	TN		05/12/2025		1,261		(30)			(30)		1,231	1,231			
100210365	NORTH MIAMI	FL		05/12/2025		695		(5)			(5)		690	690			
100210366	LOS ANGELES	CA		05/12/2025		2,911		(65)			(65)		2,846	2,846			
100210367	RIVERSIDE	CA		05/12/2025		2,313		(81)			(81)		2,232	2,232			
100210369	SAN ANTONIO	TX		05/12/2025		2,089		(1)			(1)		2,088	2,088			
100210371	PICO RIVERA	CA		05/12/2025		1,496		(68)			(68)		1,428	1,428			
100210373	DURHAM	NC		05/12/2025		1,132		(54)			(54)		1,078	1,078			
100210374	KNOXVILLE	TN		05/12/2025		1,600		(27)			(27)		1,573	1,573			
100210375	DEVINE	TX		05/12/2025		822		(30)			(30)		792	792			
100210377	LOS ANGELES	CA		05/12/2025		1,531		(34)			(34)		1,497	1,497			
100210379	HOPEWELL	VA		05/12/2025		986		(17)			(17)		969	969			
100210380	RANDALLSTOWN	MD		05/12/2025		1,170		(28)			(28)		1,142	1,142			
100210381	EVANSVILLE	IN		05/12/2025		454		(22)			(22)		432	432			
100210382	HIGH POINT	NC		05/12/2025		877		(22)			(22)		855	855			
100210383	KATY	TX		05/12/2025		1,486		7			7		1,493	1,493			
100210384	MIDDLE TOWNSHIP	NJ		05/12/2025		3,887		(132)			(132)		3,755	3,755			
100210385	PEMBROKE PINES	FL		05/12/2025		609		(16)			(16)		593	593			
100210386	SAN MARCOS	TX		05/12/2025		980		(14)			(14)		966	966			
100210387	MIDLOTHIAN	VA		05/12/2025		347		(6)			(6)		341	341			
100210388	PETERSBURG	VA		05/12/2025		1,051		(8)			(8)		1,043	1,043			
100210390	MORENO VALLEY	CA		05/12/2025		3,619		(123)			(123)		3,496	3,496			
100210391	PALM HARBOR	FL		05/12/2025		1,165		(34)			(34)		1,131	1,131			
100210392	VISTA	CA		05/12/2025		4,675		(142)			(142)		4,533	4,533			
100210394	AURORA	CO		05/12/2025		1,528		(38)			(38)		1,490	1,490			
100210395	MANITOU BEACH	MI		05/12/2025		700		(33)			(33)		667	667			
100210396	HOUSTON	TX		05/12/2025		1,397		9			9		1,406	1,406			
100210397	PROVIDENCE	RI		05/12/2025		2,362		(67)			(67)		2,295	2,295			
100210398	WHITTIER	CA		05/12/2025		4,134		45			45		4,179	4,179			
100210399	SANTA ANA	CA		05/12/2025		3,279		(96)			(96)		3,183	3,183			
100210400	PASADENA	CA		05/12/2025		16,441		(46)			(46)		16,395	16,395			
100210401	PALM COAST	FL		05/12/2025		2,416		21			21		2,437	2,437			
100210402	INDIO	CA		05/12/2025		1,546		(58)			(58)		1,488	1,488			
100210403	CUMMING	GA		05/12/2025		2,156		9			9		2,165	2,165			
100210404	LONG BEACH	CA		05/12/2025		3,048		30			30		3,078	3,078			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210405	ESCONDIDO	CA		05/12/2025		7,620		(129)			(129)		7,491	7,491			
100210406	FRAMINGHAM	MA		05/12/2025		3,169		(21)			(21)		3,148	3,148			
100210407	NASHVILLE	TN		05/12/2025		3,141		(137)			(137)		3,004	3,004			
100210408	BELLEVUE	WA		05/12/2025		8,344		(41)			(41)		8,303	8,303			
100210409	BLOOMINGTON	CA		05/12/2025		3,545		(123)			(123)		3,422	3,422			
100210410	SUNNYVALE	CA		05/12/2025		10,401		(77)			(77)		10,324	10,324			
100210411	SANTA ANA	CA		05/12/2025		3,152		(113)			(113)		3,039	3,039			
100210412	WEST BRIDGEWATER	MA		05/12/2025		660		(31)			(31)		629	629			
100210413	RANCHO SANTA MARGARITA	CA		05/12/2025		4,162		(109)			(109)		4,053	4,053			
100210414	BIG BEAR LAKE	CA		05/12/2025		2,432		(42)			(42)		2,390	2,390			
100210415	LA MESA	CA		05/12/2025		6,068		(96)			(96)		5,972	5,972			
100210416	REDMOND	WA		05/12/2025		10,455		(8)			(8)		10,447	10,447			
100210417	MIRAMAR BEACH	FL		05/12/2025		3,529		(168)			(168)		3,361	3,361			
100210418	NORTH HILLS	CA		05/12/2025		3,234		(91)			(91)		3,143	3,143			
100210419	WOODBRIDGE	VA		05/12/2025		1,367		(14)			(14)		1,353	1,353			
100210420	MUNDELEIN	IL		05/12/2025		1,252		2			2		1,254	1,254			
100210421	VALLEY GLEN	CA		05/12/2025		6,295		(175)			(175)		6,120	6,120			
100210422	PALM SPRINGS	CA		05/12/2025		3,945		(84)			(84)		3,861	3,861			
100210423	GOVERNMENT CAMP	OR		05/12/2025		7,954		(35)			(35)		7,919	7,919			
100210424	SAN BERNARDINO	CA		05/12/2025		2,454		(112)			(112)		2,342	2,342			
100210425	SCOTTSDALE	AZ		05/12/2025		8,081		(52)			(52)		8,029	8,029			
100210426	LOS ANGELES	CA		05/12/2025		4,746		40			40		4,786	4,786			
100210427	MOUNT PLEASANT	SC		05/12/2025		4,687		(6)			(6)		4,681	4,681			
100210428	MIAMI BEACH	FL		05/12/2025		8,344		(101)			(101)		8,243	8,243			
100210430	RIVERSIDE	CA		05/12/2025		2,837		23			23		2,860	2,860			
100210431	ANNAPOLIS	MD		05/12/2025		2,413		31			31		2,444	2,444			
100210432	CARSON CITY	NV		05/12/2025		2,606		(13)			(13)		2,593	2,593			
100210433	LOS ANGELES	CA		05/12/2025		2,052		(13)			(13)		2,039	2,039			
100210434	TAMPA	FL		05/12/2025		929		(34)			(34)		895	895			
100210435	LOS ANGELES	CA		05/12/2025		3,540		(120)			(120)		3,420	3,420			
100210436	APPLE VALLEY	CA		05/12/2025		7,611		(332)			(332)		7,279	7,279			
100210437	CORNELIUS	NC		05/12/2025		5,881		(154)			(154)		5,727	5,727			
100210438	SIMI VALLEY	CA		05/12/2025		3,957		2			2		3,959	3,959			
100210439	HELENDALE	CA		05/12/2025		2,983		(142)			(142)		2,841	2,841			
100210440	MANVEL	TX		05/12/2025		11,118		127			127		11,245	11,245			
100210441	VAN NUYS	CA		05/12/2025		5,968		(229)			(229)		5,739	5,739			
100210442	RALEIGH	NC		05/12/2025		7,092		(160)			(160)		6,932	6,932			
100210443	WORCESTER	MA		05/12/2025		993		(27)			(27)		966	966			
100210444	SANTA BARBARA	CA		05/12/2025		2,450		(96)			(96)		2,354	2,354			
100210446	BALTIMORE	MD		05/12/2025		3,653		(50)			(50)		3,603	3,603			
100210447	OLD TAPPAN	NJ		05/12/2025		8,755		(232)			(232)		8,523	8,523			
100210448	READING	PA		05/12/2025		580		(27)			(27)		553	553			
100210449	GREENACRES	FL		05/12/2025		2,214		(96)			(96)		2,118	2,118			
100210450	LOXAHATCHEE	FL		05/12/2025		2,746		(68)			(68)		2,678	2,678			
100210451	KISSIMMEE	FL		05/12/2025		2,293		(77)			(77)		2,216	2,216			
100210452	GILBERT	AZ		05/12/2025		3,688		(138)			(138)		3,550	3,550			
100210453	EAST QUOGUE	NY		05/12/2025		10,674		13			13		10,687	10,687			
100210454	PHOENIX	AZ		05/12/2025		109,051		(4,229)			(4,229)		104,822	104,822			
100210455	EDWARDS	CO		05/12/2025		16,178		(612)			(612)		15,566	15,566			
100210456	HIALEAH	FL		05/12/2025		1,736		(31)			(31)		1,705	1,705			
100210457	DELANO	CA		05/12/2025		3,343		(156)			(156)		3,187	3,187			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210458	STUDIO CITY	CA		05/12/2025		12,831		(304)			(304)		12,527	12,527			
100210459	SEBRING	FL		05/12/2025		1,199		(50)			(50)		1,149	1,149			
100210460	FORT LAUDERDALE	FL		05/12/2025		2,516		(96)			(96)		2,420	2,420			
100210461	TULARE	CA		05/12/2025		1,696		10			10		1,706	1,706			
100210462	RINGWOOD	NJ		05/12/2025		1,129		(53)			(53)		1,076	1,076			
100210463	AUBURNDALE	FL		05/12/2025		1,275		(60)			(60)		1,215	1,215			
100210464	SAINT CLOUD	FL		05/12/2025		2,025		(78)			(78)		1,947	1,947			
100210465	LOS ANGELES	CA		05/12/2025		5,248		(241)			(241)		5,007	5,007			
100210466	NORCO	CA		05/12/2025		4,149		(129)			(129)		4,020	4,020			
100210468	SANTA ANA	CA		05/12/2025		1,910		(56)			(56)		1,854	1,854			
100210469	ENCINO LOS ANGELES	CA		05/12/2025		19,787		(903)			(903)		18,884	18,884			
100210471	HOPEWELL	VA		05/12/2025		781		(37)			(37)		744	744			
100210472	HEMET	CA		05/12/2025		3,748		(39)			(39)		3,709	3,709			
100210473	LUBBOCK	TX		05/12/2025		1,047		(21)			(21)		1,026	1,026			
100210474	DEARBORN HEIGHTS	MI		05/12/2025		1,421		(33)			(33)		1,388	1,388			
100210475	WHITTIER	CA		05/12/2025		4,521		(201)			(201)		4,320	4,320			
100210477	JACKSONVILLE	FL		05/12/2025		743		(30)			(30)		713	713			
100210478	PICO RIVERA	CA		05/12/2025		2,035		(91)			(91)		1,944	1,944			
100210479	DELAND	FL		05/12/2025		1,095		(36)			(36)		1,059	1,059			
100210480	FAIRVIEW	NJ		05/12/2025		954		(31)			(31)		923	923			
100210481	HILLSBORO	OR		05/12/2025		3,017		(75)			(75)		2,942	2,942			
100210482	SANTA CLARITA	CA		05/12/2025		1,231		(48)			(48)		1,183	1,183			
100210483	BELMONT	NC		05/12/2025		641		(30)			(30)		611	611			
100210484	VICTORVILLE	CA		05/12/2025		1,410		(54)			(54)		1,356	1,356			
100210487	PORT SAINT LUCIE	FL		05/12/2025		35,169		(1,645)			(1,645)		33,524	33,524			
100210488	BELMONT	NC		05/12/2025		657		(31)			(31)		626	626			
100210489	ROSELLE	NJ		05/12/2025		714		(33)			(33)		681	681			
100210490	PHILADELPHIA	PA		05/12/2025		1,206		(29)			(29)		1,177	1,177			
100210491	BELMONT	NC		05/12/2025		605		(28)			(28)		577	577			
100210492	BROOKLYN	NY		05/12/2025		1,327		(68)			(68)		1,259	1,259			
100210493	BELMONT	NC		05/12/2025		670		(31)			(31)		639	639			
100210494	HEWLETT	NY		05/12/2025		7,129		(298)			(298)		6,831	6,831			
100210495	AUBURN	CA		05/12/2025		1,640		(59)			(59)		1,581	1,581			
100210496	MANALAPAN	NJ		05/12/2025		658		(31)			(31)		627	627			
100210497	BROOKLYN	NY		05/12/2025		19,264		(572)			(572)		18,692	18,692			
100210498	ENCINO	CA		05/12/2025		24,134		(183)			(183)		23,951	23,951			
100210499	MIRAMAR	FL		05/12/2025		1,734		(81)			(81)		1,653	1,653			
100210500	FRESNO	CA		05/12/2025		869		(41)			(41)		828	828			
100210502	RANCHO MIRAGE	CA		05/15/2025		2,966		(115)			(115)		2,851	2,851			
100210503	VISTA	CA		05/15/2025		2,087		(85)			(85)		2,002	2,002			
100210504	ELK GROVE VLG	IL		05/15/2025		840		(17)			(17)		823	823			
100210505	DAVIS	CA		05/15/2025		9,166		(6)			(6)		9,160	9,160			
100210506	SAN DIEGO	CA		05/15/2025		8,315		(134)			(134)		8,181	8,181			
100210507	TEMPLE	GA		05/15/2025		4,291		(172)			(172)		4,119	4,119			
100210508	BOYNE CITY	MI		05/15/2025		6,894		(107)			(107)		6,787	6,787			
100210509	MOORE	SC		05/15/2025		1,072		11			11		1,083	1,083			
100210510	SCOTTSDALE	AZ		05/15/2025		1,407		(32)			(32)		1,375	1,375			
100210511	CAMARILLO	CA		05/15/2025		2,349		(112)			(112)		2,237	2,237			
100210512	FULLERTON	CA		05/15/2025		10,086		(346)			(346)		9,740	9,740			
100210513	HIGH POINT	NC		05/15/2025		655		(31)			(31)		624	624			
100210514	MIAMI	FL		05/15/2025		1,747		(42)			(42)		1,705	1,705			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210515	HARRISON	OH		05/15/2025		1,668		(62)			(62)		1,606	1,606			
100210516	FLORIDA CITY	FL		05/15/2025		1,411		(15)			(15)		1,396	1,396			
100210518	OXNARD	CA		05/15/2025		3,752		(179)			(179)		3,573	3,573			
100210519	HEFLIN	AL		05/15/2025		1,925		(66)			(66)		1,859	1,859			
100210521	GASTONIA	NC		05/15/2025		695		(17)			(17)		678	678			
100210522	FORNEY	TX		05/15/2025		1,475		(54)			(54)		1,421	1,421			
100210523	COOKSON	OK		05/15/2025		1,763		(14)			(14)		1,749	1,749			
100210524	CHALMETTE	LA		05/15/2025		761		(9)			(9)		752	752			
100210525	TALLAHASSEE	FL		05/15/2025		756		(26)			(26)		730	730			
100210526	BAY HARBOR ISLANDS	FL		05/15/2025		6,072		(149)			(149)		5,923	5,923			
100210527	HOUSTON	TX		05/15/2025		3,955		(184)			(184)		3,771	3,771			
100210528	THE COLONY	TX		05/15/2025		1,233		(29)			(29)		1,204	1,204			
100210529	TEHACHAPI	CA		05/15/2025		1,197		(27)			(27)		1,170	1,170			
100210530	DOWNERS GROVE	IL		05/15/2025		2,345		(34)			(34)		2,311	2,311			
100210532	MIAMI	FL		05/15/2025		2,758		(89)			(89)		2,669	2,669			
100210533	PEARL CITY	HI		05/15/2025		3,663		(136)			(136)		3,527	3,527			
100210534	JAMAICA	NY		05/15/2025		2,504		(90)			(90)		2,414	2,414			
100210535	NAMPA	ID		05/15/2025		2,145		(89)			(89)		2,056	2,056			
100210536	VALLEY COTTAGE	NY		05/15/2025		1,615		14			14		1,629	1,629			
100210537	HERNANDO	FL		05/15/2025		1,848		(8)			(8)		1,840	1,840			
100210538	LAURINBURG	NC		05/15/2025		1,830		(84)			(84)		1,746	1,746			
100210539	JURUPA VALLEY	CA		05/15/2025		58,600		(1,600)			(1,600)		57,000	57,000			
100210540	SPARTANBURG	SC		05/15/2025		21,277		(467)			(467)		20,810	20,810			
100210541	CAYCE	SC		05/15/2025		1,930		(85)			(85)		1,845	1,845			
100210542	LA JOLLA	CA		05/15/2025		5,544		(218)			(218)		5,326	5,326			
100210543	JACKSON	GA		05/15/2025		852		(11)			(11)		841	841			
100210544	CUMMING	GA		05/15/2025		4,250		(108)			(108)		4,142	4,142			
100210545	NAPLES	FL		05/15/2025		2,999		(107)			(107)		2,892	2,892			
100210546	CYPRESS	TX		05/15/2025		1,220		(58)			(58)		1,162	1,162			
100210547	FORT WORTH	TX		05/15/2025		945		(40)			(40)		905	905			
100210549	EAGLE LAKE	FL		05/15/2025		2,849		(51)			(51)		2,798	2,798			
100210550	WILMINGTON	DE		05/15/2025		818		5			5		823	823			
100210551	SOUTH WEBER	UT		05/15/2025		3,613		(92)			(92)		3,521	3,521			
100210552	NAPLES	FL		05/15/2025		2,536		(92)			(92)		2,444	2,444			
100210553	THORNVILLE	OH		05/15/2025		1,405		(27)			(27)		1,378	1,378			
100210554	WILMINGTON	NC		05/15/2025		1,210		(24)			(24)		1,186	1,186			
100210556	FONTANA	CA		05/15/2025		5,780		(585)			(585)		5,195	5,195			
100210557	OCALA	FL		05/15/2025		961		(20)			(20)		941	941			
100210558	COLUMBUS	OH		05/15/2025		622		(30)			(30)		592	592			
100210559	VENETA	OR		05/15/2025		4,736		(203)			(203)		4,533	4,533			
100210560	BOYNTON BEACH	FL		05/15/2025		1,646		(49)			(49)		1,597	1,597			
100210561	SEGUIN	TX		05/15/2025		795		(38)			(38)		757	757			
100210562	IRVINE	CA		05/15/2025		7,113		(198)			(198)		6,915	6,915			
100210563	BOYNTON BEACH	FL		05/15/2025		1,649		(52)			(52)		1,597	1,597			
100210564	ALLENTOWN	PA		05/15/2025		2,118		(91)			(91)		2,027	2,027			
100210565	PHILADELPHIA	PA		05/15/2025		742		(28)			(28)		714	714			
100210566	BOYNTON BEACH	FL		05/15/2025		1,653		(56)			(56)		1,597	1,597			
100210567	LOS ANGELES	CA		05/15/2025		5,176		(37)			(37)		5,139	5,139			
100210568	WILDWOOD CREST	NJ		05/15/2025		3,023		(63)			(63)		2,960	2,960			
100210569	PHOENIX	AZ		05/15/2025		1,717		(85)			(85)		1,632	1,632			
100210570	LAS VEGAS	NV		05/15/2025		31,427		(1,473)			(1,473)		29,954	29,954			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210571	LAS VEGAS	NV		05/15/2025		2,382		(23)			(23)		2,359	2,359			
100210572	SAN DIMAS	CA		05/15/2025		2,796		(62)			(62)		2,734	2,734			
100210573	KISSIMMEE	FL		05/15/2025		3,720		(44)			(44)		3,676	3,676			
100210574	HOLLY HILL	FL		05/15/2025		1,230		(32)			(32)		1,198	1,198			
100210575	LEHIGH ACRES	FL		05/15/2025		1,751		(72)			(72)		1,679	1,679			
100210576	NORTH ROYALTON	OH		05/15/2025		1,031		(44)			(44)		987	987			
100210577	MANTECA	CA		05/15/2025		2,692		(73)			(73)		2,619	2,619			
100210578	FRANKLIN	TN		05/15/2025		7,930		(235)			(235)		7,695	7,695			
100210579	ST. GEORGE	UT		05/15/2025		6,729		(125)			(125)		6,604	6,604			
100210580	PHILADELPHIA	PA		05/15/2025		1,465		5			5		1,470	1,470			
100210581	CANAL WINCHESTER	OH		05/15/2025		995		(14)			(14)		981	981			
100210582	LAKE WORTH	FL		05/15/2025		220		(1)			(1)		219	219			
100210584	SOUTH CHESTERFIELD	VA		05/15/2025		1,637		(78)			(78)		1,559	1,559			
100210588	KATY	TX		05/15/2025		1,160		(50)			(50)		1,110	1,110			
100210589	KEY WEST	FL		05/15/2025		2,289		(60)			(60)		2,229	2,229			
100210590	LARAMIE	WY		05/15/2025		8,959		(262)			(262)		8,697	8,697			
100210591	MOBILE	AL		05/15/2025		1,883		(53)			(53)		1,830	1,830			
100210592	VISTA	CA		05/15/2025		3,105		(87)			(87)		3,018	3,018			
100210593	GWYNN OAK	MD		05/15/2025		928		(40)			(40)		888	888			
100210594	SOUTH PADRE ISLAND	TX		05/15/2025		3,253		(123)			(123)		3,130	3,130			
100210595	BELVIDERE	NJ		05/15/2025		2,470		(84)			(84)		2,386	2,386			
100210597	SEVERN	MD		05/15/2025		1,169		(31)			(31)		1,138	1,138			
100210598	KANNAPOLIS	NC		05/15/2025		878		(38)			(38)		840	840			
100210599	SUGARLOAF	CA		05/15/2025		1,386		(60)			(60)		1,326	1,326			
100210600	CLEVELAND	OH		05/15/2025		920		(40)			(40)		880	880			
100210601	SPRING HILL	FL		05/15/2025		1,279		(55)			(55)		1,224	1,224			
100210602	BAKERSFIELD	CA		05/15/2025		2,225		(55)			(55)		2,170	2,170			
100210603	SAN ANTONIO	TX		05/15/2025		943		(41)			(41)		902	902			
100210604	MESA	AZ		05/15/2025		960		(41)			(41)		919	919			
100210605	TUCSON	AZ		05/15/2025		2,778		(42)			(42)		2,736	2,736			
100210606	GASTONIA	NC		05/15/2025		957		(41)			(41)		916	916			
100210607	CANYON LAKE	TX		05/15/2025		1,263		(54)			(54)		1,209	1,209			
100210608	HUDGINS	VA		05/15/2025		1,267		(45)			(45)		1,222	1,222			
100210609	NEW PORT RICHEY	FL		05/15/2025		1,716		(68)			(68)		1,648	1,648			
100210610	PALM DESERT	CA		05/15/2025		2,652		(62)			(62)		2,590	2,590			
100210612	TEMPE	AZ		05/15/2025		3,123		(126)			(126)		2,997	2,997			
100210613	AVALON	CA		05/15/2025		8,290		(181)			(181)		8,109	8,109			
100210614	DALLAS	TX		05/15/2025		2,824		(102)			(102)		2,722	2,722			
100210615	NEW BEDFORD	MA		05/15/2025		1,330		(35)			(35)		1,295	1,295			
100210616	LAWRENCEVILLE	GA		05/15/2025		1,585		(68)			(68)		1,517	1,517			
100210617	HICKSVILLE	NY		05/15/2025		2,716		(105)			(105)		2,611	2,611			
100210618	HICKSVILLE	NY		05/15/2025		2,480		(99)			(99)		2,381	2,381			
100210619	WOODSTOCK	GA		05/15/2025		2,916		(97)			(97)		2,819	2,819			
100210620	HICKSVILLE	NY		05/15/2025		2,211		(83)			(83)		2,128	2,128			
100210621	BROKEN ARROW	OK		05/15/2025		1,174		(10)			(10)		1,164	1,164			
100210622	NESCOPECK	PA		05/15/2025		2,540		(109)			(109)		2,431	2,431			
100210623	DEARBORN	MI		05/15/2025		1,313		(47)			(47)		1,266	1,266			
100210624	PLEASANT HILL	CA		05/15/2025		1,501		(51)			(51)		1,450	1,450			
100210625	SAINT SIMONS ISLAND	GA		05/15/2025		118,955		(3,678)			(3,678)		115,277	115,277			
100210626	DETROIT	MI		05/15/2025		959		(41)			(41)		918	918			
100210627	NAPLES	FL		05/15/2025		216,857		(5,450)			(5,450)		211,407	211,407			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210628	GOODYEAR	AZ		05/15/2025		1,175		(48)			(48)		1,127	1,127			
100210629	LOMA LINDA	CA		05/15/2025		1,726		(53)			(53)		1,673	1,673			
100210630	WHEAT RIDGE	CO		05/15/2025		2,314		(35)			(35)		2,279	2,279			
100210631	HOWARD	OH		05/15/2025		1,065		(35)			(35)		1,030	1,030			
100210632	DURHAM	NC		05/15/2025		1,649		(47)			(47)		1,602	1,602			
100210634	NAPLES	FL		05/15/2025		2,096		(77)			(77)		2,019	2,019			
100210635	LADY LAKE	FL		05/15/2025		1,412		(61)			(61)		1,351	1,351			
100210636	AUSTIN	TX		05/15/2025		1,994		(77)			(77)		1,917	1,917			
100210637	LOXAHATCHEE	FL		05/15/2025		5,977		(159)			(159)		5,818	5,818			
100210638	FIFE	WA		05/15/2025		1,521		(56)			(56)		1,465	1,465			
100210639	LIVERPOOL	NY		05/15/2025		911		(39)			(39)		872	872			
100210640	LA JOLLA	CA		05/15/2025		4,821		(165)			(165)		4,656	4,656			
100210642	CYPRESS	TX		05/15/2025		2,978		(108)			(108)		2,870	2,870			
100210643	SUN CITY CENTER	FL		05/15/2025		1,231		(48)			(48)		1,183	1,183			
100210644	HEBER SPRINGS	AR		05/15/2025		1,253		(34)			(34)		1,219	1,219			
100210645	MIAMI	FL		05/15/2025		2,797		(120)			(120)		2,677	2,677			
100210646	OCEAN CITY	MD		05/15/2025		5,043		(117)			(117)		4,926	4,926			
100210647	INDIO	CA		05/15/2025		2,995		(40)			(40)		2,955	2,955			
100210648	BELFAIR	WA		05/15/2025		191,426		(4,745)			(4,745)		186,681	186,681			
100210649	WEST GROVE	PA		05/15/2025		1,444		(62)			(62)		1,382	1,382			
100210650	GLENDALE	CA		05/15/2025		4,897		(165)			(165)		4,732	4,732			
100210651	FONTANA	CA		05/15/2025		1,926		(62)			(62)		1,864	1,864			
100210652	MOORPARK	CA		05/15/2025		3,874		(94)			(94)		3,780	3,780			
100210653	FAYETTEVILLE	AR		05/15/2025		2,237		(75)			(75)		2,162	2,162			
100210654	LAKE ARIEL	PA		05/15/2025		2,066		(53)			(53)		2,013	2,013			
100210655	DAYTONA BEACH	FL		05/15/2025		1,046		(45)			(45)		1,001	1,001			
100210656	LAWRENCE	KS		05/15/2025		1,035		(38)			(38)		997	997			
100210657	VACAVILLE	CA		05/15/2025		3,485		(106)			(106)		3,379	3,379			
100210658	FRESNO	CA		05/15/2025		1,132		(49)			(49)		1,083	1,083			
100210659	SEATTLE	WA		05/15/2025		2,130		(16)			(16)		2,114	2,114			
100210660	CRESSKILL	NJ		05/15/2025		1,916		(58)			(58)		1,858	1,858			
100210661	RICHMOND	TX		05/15/2025		1,426		(61)			(61)		1,365	1,365			
100210662	MORROW	GA		05/15/2025		929		(22)			(22)		907	907			
100210663	LEANDER	TX		05/15/2025		1,988		(33)			(33)		1,955	1,955			
100210664	RANCHO MIRAGE	CA		05/15/2025		2,024		(52)			(52)		1,972	1,972			
100210665	EXCELSIOR	MN		05/15/2025		1,156		(45)			(45)		1,111	1,111			
100210666	SHERMAN OAKS	CA		05/15/2025		4,587		(169)			(169)		4,418	4,418			
100210667	NORTH HOLLYWOOD	CA		05/15/2025		3,066		(99)			(99)		2,967	2,967			
100210668	COLUSA	CA		05/15/2025		1,621		(58)			(58)		1,563	1,563			
100210669	EL CAJON	CA		05/15/2025		1,640		(41)			(41)		1,599	1,599			
100210670	PAYSON	UT		05/15/2025		77,187		(2,453)			(2,453)		74,734	74,734			
100210671	TRAPHILL	NC		05/15/2025		1,819		(60)			(60)		1,759	1,759			
100210672	SACRAMENTO	CA		05/15/2025		1,669		(63)			(63)		1,606	1,606			
100210673	MONROE	MI		05/15/2025		2,730		(57)			(57)		2,673	2,673			
100210674	DOTHAN	AL		05/15/2025		1,641		(71)			(71)		1,570	1,570			
100210675	CHANDLER	AZ		05/15/2025		1,886		(57)			(57)		1,829	1,829			
100210676	OCALA	FL		05/15/2025		2,803		(100)			(100)		2,703	2,703			
100210677	TWIN PEAKS	CA		05/15/2025		1,778		(77)			(77)		1,701	1,701			
100210678	MARIETTA	GA		05/15/2025		4,349		(128)			(128)		4,221	4,221			
100210679	LAND O LAKES	FL		05/15/2025		1,620		(70)			(70)		1,550	1,550			
100210680	CHARLOTTE	NC		05/15/2025		1,056		(27)			(27)		1,029	1,029			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210681	SYRACUSE	UT		05/15/2025		1,906		(60)			(60)		1,846	1,846			
100210682	AIKEN	SC		05/15/2025		2,334		(88)			(88)		2,246	2,246			
100210683	WEBSTER	TX		05/15/2025		2,066		(81)			(81)		1,985	1,985			
100210684	PEQUANNOCK	NJ		05/15/2025		19,546		(671)			(671)		18,875	18,875			
100210685	CLOSTER	NJ		05/15/2025		1,422		(57)			(57)		1,365	1,365			
100210686	BENTONVILLE	AR		05/15/2025		11,752		(213)			(213)		11,539	11,539			
100210688	SAN JOSE	CA		05/15/2025		1,627		(50)			(50)		1,577	1,577			
100210689	BENTONVILLE	AR		05/15/2025		1,308		(17)			(17)		1,291	1,291			
100210690	BUENA PARK	CA		05/15/2025		3,085		(105)			(105)		2,980	2,980			
100210691	MIAMI GARDENS	FL		05/15/2025		2,434		(86)			(86)		2,348	2,348			
100210693	KENT	WA		05/15/2025		2,474		(52)			(52)		2,422	2,422			
100210694	FORT WORTH	TX		05/15/2025		1,048		(36)			(36)		1,012	1,012			
100210695	VIRGINIA BEACH	VA		05/15/2025		1,891		(73)			(73)		1,818	1,818			
100210696	NEWTON	NC		05/15/2025		1,258		(40)			(40)		1,218	1,218			
100210697	CUMMING	GA		05/15/2025		1,266		(32)			(32)		1,234	1,234			
100210698	SPANISH FORK	UT		05/15/2025		2,052		(48)			(48)		2,004	2,004			
100210699	KINGWOOD	TX		05/15/2025		1,617		(70)			(70)		1,547	1,547			
100210700	MELISSA	TX		05/15/2025		1,469		(63)			(63)		1,406	1,406			
100210701	POST FALLS	ID		05/15/2025		3,847		(90)			(90)		3,757	3,757			
100210702	CAMP CONNELL	CA		05/15/2025		1,270		(51)			(51)		1,219	1,219			
100210703	WEST PALM BEACH	FL		05/15/2025		1,156		(47)			(47)		1,109	1,109			
100210704	BELLEVIEW	FL		05/15/2025		911		(39)			(39)		872	872			
100210705	ATHENS	GA		05/15/2025		905		(39)			(39)		866	866			
100210707	AUBREY	TX		05/15/2025		1,635		(69)			(69)		1,566	1,566			
100210708	FORT WORTH	TX		05/15/2025		4,770		(205)			(205)		4,565	4,565			
100210709	SCOTTSDALE	AZ		05/15/2025		2,696		(50)			(50)		2,646	2,646			
100210711	HILTON HEAD ISLAND	SC		05/15/2025		2,355		(64)			(64)		2,291	2,291			
100210712	STERLING HEIGHTS	MI		05/15/2025		806		(35)			(35)		771	771			
100210713	HORIZON CITY	TX		05/15/2025		4,761		(157)			(157)		4,604	4,604			
100210714	WATERTOWN	WI		05/15/2025		866		(30)			(30)		836	836			
100210715	OAKDALE	MN		05/15/2025		1,089		(27)			(27)		1,062	1,062			
100210716	NEW HYDE PARK	NY		05/15/2025		2,796		(119)			(119)		2,677	2,677			
100210717	SEDONA	AZ		05/15/2025		31,445		(946)			(946)		30,499	30,499			
100210720	MINNEAPOLIS	MN		05/15/2025		1,246		(31)			(31)		1,215	1,215			
100210721	NORTH FORT MYERS	FL		05/15/2025		1,481		(64)			(64)		1,417	1,417			
100210722	SUNNYVALE	CA		05/15/2025		2,756		(78)			(78)		2,678	2,678			
100210723	PHOENIX	AZ		05/15/2025		1,631		(62)			(62)		1,569	1,569			
100210724	ANTIOCH	CA		05/15/2025		2,334		(71)			(71)		2,263	2,263			
100210725	JACKSONVILLE	FL		05/15/2025		1,504		(11)			(11)		1,493	1,493			
100210726	AUSTIN	TX		05/15/2025		3,139		(78)			(78)		3,061	3,061			
100210727	PEORIA	AZ		05/15/2025		2,230		(96)			(96)		2,134	2,134			
100210728	PALM DESERT	CA		05/15/2025		1,475		(53)			(53)		1,422	1,422			
100210729	ANAHEIM	CA		05/15/2025		7,957		(257)			(257)		7,700	7,700			
100210730	OCEAN VIEW	DE		05/15/2025		1,570		(46)			(46)		1,524	1,524			
100210731	BRASELTON	GA		05/15/2025		1,412		(43)			(43)		1,369	1,369			
100210732	DUCK CREEK VILLAGE	UT		05/15/2025		3,058		(71)			(71)		2,987	2,987			
100210733	LAS VEGAS	NV		05/15/2025		957		(33)			(33)		924	924			
100210734	MESA	AZ		05/15/2025		12,117		(384)			(384)		11,733	11,733			
100210735	BURBANK	CA		05/15/2025		5,580		(208)			(208)		5,372	5,372			
100210736	ALBANY	CA		05/15/2025		5,466		(185)			(185)		5,281	5,281			
100210737	HARMONY	FL		05/15/2025		828		(33)			(33)		795	795			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210739	OKLAHOMA CITY	OK		05/15/2025		4,210		(150)			(150)		4,060	4,060			
100210740	FOUNTAIN HILLS	AZ		05/15/2025		2,175		(58)			(58)		2,117	2,117			
100210741	SACRAMENTO	CA		05/15/2025		4,236		(100)			(100)		4,136	4,136			
100210742	PACIFICA	CA		05/15/2025		5,026		(175)			(175)		4,851	4,851			
100210743	NORTH CHELMSFORD	MA		05/15/2025		2,304		(95)			(95)		2,209	2,209			
100210744	FORT LAUDERDALE	FL		05/15/2025		2,707		(22)			(22)		2,685	2,685			
100210745	PHOENIX	AZ		05/15/2025		1,637		(55)			(55)		1,582	1,582			
100210746	SEATAC	WA		05/15/2025		3,106		(92)			(92)		3,014	3,014			
100210747	ANAHEIM	CA		05/15/2025		6,125		(86)			(86)		6,039	6,039			
100210748	CASTLE ROCK	CO		05/15/2025		2,553		(66)			(66)		2,487	2,487			
100210749	GREENVILLE	SC		05/15/2025		996		(43)			(43)		953	953			
100210750	BAINBRIDGE ISLAND	WA		05/15/2025		1,263		(37)			(37)		1,226	1,226			
100210751	WEST JORDAN	UT		05/15/2025		1,479		(45)			(45)		1,434	1,434			
100210752	TEMPE	AZ		05/15/2025		2,104		(58)			(58)		2,046	2,046			
100210753	MADISON	WI		05/15/2025		6,064		(216)			(216)		5,848	5,848			
100210754	SAN FRANCISCO	CA		05/15/2025		4,817		(155)			(155)		4,662	4,662			
100210755	DAYTON	TX		05/15/2025		1,816		(72)			(72)		1,744	1,744			
100210756	HEMPSTEAD	TX		05/15/2025		1,743		(53)			(53)		1,690	1,690			
100210757	ST SIMONS ISLAND	GA		05/15/2025		1,679		(42)			(42)		1,637	1,637			
100210758	WILMINGTON	OH		05/15/2025		1,086		(30)			(30)		1,056	1,056			
100210759	TAMPA	FL		05/15/2025		1,448		(62)			(62)		1,386	1,386			
100210760	DUARTE	CA		05/15/2025		3,708		(111)			(111)		3,597	3,597			
100210761	DOUBLE OAK	TX		05/15/2025		3,495		(94)			(94)		3,401	3,401			
100210762	CITRUS HEIGHTS	CA		05/15/2025		1,798		(50)			(50)		1,748	1,748			
100210763	PENINSULA	OH		05/15/2025		1,253		(28)			(28)		1,225	1,225			
100210764	VACAVILLE	CA		05/15/2025		3,426		(109)			(109)		3,317	3,317			
100210765	LAS VEGAS	NV		05/15/2025		1,964		(22)			(22)		1,942	1,942			
100210766	PHOENIX	AZ		05/15/2025		6,488		(126)			(126)		6,362	6,362			
100210767	BIG BEAR CITY	CA		05/15/2025		1,182		(46)			(46)		1,136	1,136			
100210768	SHIPPENSBURG	PA		05/15/2025		990		(26)			(26)		964	964			
100211413	FORT LAUDERDALE	FL		05/16/2025		11,342		(479)			(479)		10,863	10,863			
100211415	PITTSBURGH	PA		05/16/2025		1,277		(46)			(46)		1,231	1,231			
100211416	NEWCASTLE	CA		05/16/2025		1,519		(41)			(41)		1,478	1,478			
100211417	WILMINGTON	MA		05/16/2025		1,237		(52)			(52)		1,185	1,185			
100211418	SCOTTSDALE	AZ		05/16/2025		1,606		(54)			(54)		1,552	1,552			
100211419	PORT SAINT LUCIE	FL		05/16/2025		945		(44)			(44)		901	901			
100211421	MIAMI	FL		05/16/2025		1,709		(81)			(81)		1,628	1,628			
100211422	MIAMI	FL		05/16/2025		1,014		(8)			(8)		1,006	1,006			
100211423	BEAVERTON	OR		05/16/2025		1,310		(58)			(58)		1,252	1,252			
100211424	MIDDLEBURG	FL		05/16/2025		2,808		(87)			(87)		2,721	2,721			
100211425	MONSEY	NY		05/16/2025		3,750		(83)			(83)		3,667	3,667			
100211426	HOUSTON	TX		05/16/2025		2,003		(66)			(66)		1,937	1,937			
100211428	OAKLAND	CA		05/16/2025		7,718		(278)			(278)		7,440	7,440			
100211429	SEATTLE	WA		05/16/2025		1,742		(79)			(79)		1,663	1,663			
100211430	SUGAR LAND	TX		05/16/2025		1,255		(9)			(9)		1,246	1,246			
100211431	LAS VEGAS	NV		05/16/2025		1,602		(51)			(51)		1,551	1,551			
100211432	BROOKLYN	NY		05/16/2025		5,684		(74)			(74)		5,610	5,610			
100211433	AIRWAY HEIGHTS	WA		05/16/2025		1,931		(88)			(88)		1,843	1,843			
100211434	NASHVILLE	TN		05/16/2025		1,891		(66)			(66)		1,825	1,825			
100211435	DAVIE	FL		05/16/2025		1,447		(66)			(66)		1,381	1,381			
100211436	GODLEY	TX		05/16/2025		515		(14)			(14)		501	501			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100211437	BATON ROUGE	LA		05/16/2025		1,178		(56)			(56)		1,122	1,122			
100211438	TAMPA	FL		05/16/2025		2,150		(66)			(66)		2,084	2,084			
100211439	LOS ANGELES	CA		05/16/2025		1,715		(86)			(86)		1,629	1,629			
100211440	PALM COAST	FL		05/16/2025		7,312		(30)			(30)		7,282	7,282			
100211441	GILBERT	AZ		05/16/2025		13,137		(461)			(461)		12,676	12,676			
100211442	LOS ANGELES	CA		05/16/2025		17,213		(796)			(796)		16,417	16,417			
100211443	NEWNAN	GA		05/16/2025		1,524		(59)			(59)		1,465	1,465			
100211444	ANAHEIM	CA		05/16/2025		5,276		42			42		5,318	5,318			
100211445	WAXAHACHIE	TX		05/16/2025		1,161		(39)			(39)		1,122	1,122			
100211446	ANDERSON	CA		05/16/2025		5,250		(219)			(219)		5,031	5,031			
100211447	RENO	NV		05/16/2025		5,359		(146)			(146)		5,213	5,213			
100211448	LAYTON	UT		05/16/2025		1,156		(39)			(39)		1,117	1,117			
100211450	ROCKWALL	TX		05/16/2025		1,383		82			82		1,465	1,465			
100211452	BRONX	NY		05/16/2025		3,114		62			62		3,176	3,176			
100211453	MILWAUKIE	OR		05/16/2025		1,347		28			28		1,375	1,375			
100211454	CHATTANOOGA	TN		05/16/2025		723		(34)			(34)		689	689			
100211455	COLUMBUS	OH		05/16/2025		695		(33)			(33)		662	662			
100211456	CHICAGO	IL		05/16/2025		2,518		28			28		2,546	2,546			
100211458	COOPER CITY	FL		05/16/2025		102		(2)			(2)		100	100			
100211459	KAYSVILLE	UT		05/16/2025		906		(41)			(41)		865	865			
100211460	FAYETTEVILLE	GA		05/16/2025		835		(37)			(37)		798	798			
100211461	LAGUNA BEACH	CA		05/16/2025		3,055		(91)			(91)		2,964	2,964			
100211462	VALRICO	FL		05/16/2025		961		16			16		977	977			
100211463	LAS VEGAS	NV		05/16/2025		5,661		(235)			(235)		5,426	5,426			
100211464	MORGAN HILL	CA		05/16/2025		3,946		(58)			(58)		3,888	3,888			
100211465	OAKDALE	CA		05/16/2025		3,480		(108)			(108)		3,372	3,372			
100211466	WHITTIER	CA		05/16/2025		5,016		(164)			(164)		4,852	4,852			
100211467	FORT MYERS	FL		05/16/2025		8,013		(55)			(55)		7,958	7,958			
100211468	MIAMI BEACH	FL		05/16/2025		22,813		(198)			(198)		22,615	22,615			
100211469	LOS ANGELES	CA		05/16/2025		2,857		(65)			(65)		2,792	2,792			
100211470	MOSS LANDING	CA		05/16/2025		2,739		(67)			(67)		2,672	2,672			
100211471	HEMET	CA		05/16/2025		40,022		(1,035)			(1,035)		38,987	38,987			
100211472	DENVER	CO		05/16/2025		2,877		(9)			(9)		2,868	2,868			
100211473	NORCO	CA		05/16/2025		3,042		(104)			(104)		2,938	2,938			
100211475	LEBANON	TN		05/16/2025		2,113		(72)			(72)		2,041	2,041			
100211476	VENICE	CA		05/16/2025		7,633		(15)			(15)		7,618	7,618			
100211477	STANTON	CA		05/16/2025		5,155		(104)			(104)		5,051	5,051			
100211478	FUQUAY VARINA	NC		05/16/2025		2,253		(17)			(17)		2,236	2,236			
100211479	MURRIETA	CA		05/16/2025		5,210		(197)			(197)		5,013	5,013			
100211480	BUCKEYE	AZ		05/16/2025		1,335		(34)			(34)		1,301	1,301			
100211481	LOS ANGELES	CA		05/16/2025		1,959		(11)			(11)		1,948	1,948			
100211482	ANAHEIM	CA		05/16/2025		5,378		(219)			(219)		5,159	5,159			
100211483	CLIFTON	NJ		05/16/2025		5,305		(167)			(167)		5,138	5,138			
100211484	COMPTON	CA		05/16/2025		1,504		(69)			(69)		1,435	1,435			
100211485	BAKERSFIELD	CA		05/16/2025		986		1			1		987	987			
100211486	LOS ANGELES	CA		05/16/2025		1,626		(74)			(74)		1,552	1,552			
100211487	STANTON	CA		05/16/2025		7,079		(193)			(193)		6,886	6,886			
100211488	SAN DIEGO	CA		05/16/2025		8,948		(295)			(295)		8,653	8,653			
100211489	AUGUSTA	GA		05/16/2025		739		(12)			(12)		727	727			
100211490	AUSTIN	TX		05/16/2025		2,110		(4)			(4)		2,106	2,106			
100211491	AURORA	CO		05/16/2025		3,200		(42)			(42)		3,158	3,158			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211492	RALEIGH	NC		05/16/2025		1,490		4			4		1,494	1,494			
100211493	GLENDORA	CA		05/16/2025		5,381		(86)			(86)		5,295	5,295			
100211495	TUSTIN	CA		05/16/2025		2,862		(32)			(32)		2,830	2,830			
100211496	ALBUQUERQUE	NM		05/16/2025		60,069		971			971		61,040	61,040			
100211497	RICHMOND	TX		05/16/2025		1,603		35			35		1,638	1,638			
100211498	BAKERSFIELD	CA		05/16/2025		1,349		(3)			(3)		1,346	1,346			
100211499	RUNNING SPRINGS	CA		05/16/2025		1,702		(38)			(38)		1,664	1,664			
100211500	THE SEA RANCH	CA		05/16/2025		5,849		(207)			(207)		5,642	5,642			
100211501	SUGARLOAF	CA		05/16/2025		1,578		(40)			(40)		1,538	1,538			
100211502	CLAYTON	NC		05/16/2025		2,388		(33)			(33)		2,355	2,355			
100211503	PINON HILLS	CA		05/16/2025		2,376		(13)			(13)		2,363	2,363			
100211504	IRVINE	CA		05/16/2025		15,127		(274)			(274)		14,853	14,853			
100211505	LUBBOCK	TX		05/16/2025		554		(8)			(8)		546	546			
100211506	ROWLETT	TX		05/16/2025		8,594		92			92		8,686	8,686			
100211507	BOCA RATON	FL		05/16/2025		2,121		(101)			(101)		2,020	2,020			
100211508	HEMET	CA		05/16/2025		2,532		(76)			(76)		2,456	2,456			
100211509	PERRIS	CA		05/16/2025		4,126		(77)			(77)		4,049	4,049			
100211510	LOS ANGELES	CA		05/16/2025		7,059		(202)			(202)		6,857	6,857			
100211511	DURHAM	NC		05/16/2025		1,561		8			8		1,569	1,569			
100211512	PANAMA CITY BEACH	FL		05/16/2025		2,195		27			27		2,222	2,222			
100211513	KNIGHTDALE	NC		05/16/2025		1,984		25			25		2,009	2,009			
100211514	LAKE HUGHES	CA		06/05/2025		1,353		(64)			(64)		1,289	1,289			
100211518	TORRANCE	CA		06/05/2025		4,053		(124)			(124)		3,929	3,929			
100211519	SAN PEDRO	CA		06/05/2025		29,358		(957)			(957)		28,401	28,401			
100211520	TORRANCE	CA		06/05/2025		1,722		(69)			(69)		1,653	1,653			
100211523	SAN FRANCISCO	CA		06/05/2025		5,067		(185)			(185)		4,882	4,882			
100211524	INDIAN TRAIL	NC		06/05/2025		124,855		(2,855)			(2,855)		122,000	122,000			
100211525	EDMONDS	WA		06/05/2025		604		(29)			(29)		575	575			
100211526	SAN ANTONIO	TX		06/05/2025		472		(16)			(16)		456	456			
100211527	BUFFALO GROVE	IL		06/05/2025		2,964		(134)			(134)		2,830	2,830			
100211529	CUMMING	GA		06/05/2025		2,326		(80)			(80)		2,246	2,246			
100211532	EAST PALO ALTO	CA		06/05/2025		29,899		(710)			(710)		29,189	29,189			
100211534	RIO RANCHO	NM		06/05/2025		512		(20)			(20)		492	492			
100211535	QUAKERTOWN	PA		06/05/2025		374,171		(11,480)			(11,480)		362,691	362,691			
100211541	FRESNO	CA		06/05/2025		848		(40)			(40)		808	808			
100211543	GILBERT	AZ		06/05/2025		6,891		(191)			(191)		6,700	6,700			
100211544	COSTA MESA	CA		06/05/2025		6,205		(221)			(221)		5,984	5,984			
100211546	SURPRISE	AZ		06/05/2025		1,390		(50)			(50)		1,340	1,340			
100211547	LAKE HARMONY	PA		06/05/2025		1,875		(45)			(45)		1,830	1,830			
100211548	VALLEJO	CA		06/05/2025		1,086		(33)			(33)		1,053	1,053			
100211550	NORWALK	CA		06/05/2025		3,190		(103)			(103)		3,087	3,087			
100211552	GLENDALE	CA		06/05/2025		2,595		(46)			(46)		2,549	2,549			
100211553	ARLINGTON	TN		06/05/2025		563		(27)			(27)		536	536			
100211554	LITHONIA	GA		06/05/2025		615		(27)			(27)		588	588			
100211555	LOS ANGELES	CA		06/05/2025		2,631		(58)			(58)		2,573	2,573			
100211556	BAKERSFIELD	CA		06/05/2025		2,460		(67)			(67)		2,393	2,393			
100211557	MASON	TX		06/05/2025		1,597		(34)			(34)		1,563	1,563			
100211560	GOODYEAR	AZ		06/23/2025		1,404		(47)			(47)		1,357	1,357			
100211562	ORLAND PARK	IL		06/23/2025		1,465		(29)			(29)		1,436	1,436			
100211569	BAINBRIDGE ISLAND	WA		06/23/2025		2,575		(62)			(62)		2,513	2,513			
100211570	SIMI VALLEY	CA		06/23/2025		1,919		(53)			(53)		1,866	1,866			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211571	BEND	OR		06/23/2025		3,207		(31)			(31)		3,176	3,176			
100211572	STERLING HEIGHTS	MI		06/23/2025		3,232		(75)			(75)		3,157	3,157			
100211573	TRAVELERS REST	SC		06/23/2025		501		(18)			(18)		483	483			
100211574	CLEVELAND	OH		06/23/2025		433		(9)			(9)		424	424			
100211575	PRINCEVILLE	HI		06/23/2025		2,245		(46)			(46)		2,199	2,199			
100211576	BROOMALL	PA		06/23/2025		1,955		(53)			(53)		1,902	1,902			
100211577	DALLAS	TX		06/23/2025		4,794		(18)			(18)		4,776	4,776			
100211578	ATHENS	GA		06/23/2025		1,617		(54)			(54)		1,563	1,563			
100211579	LAS VEGAS	NV		06/23/2025		1,590		(25)			(25)		1,565	1,565			
100211580	CHINO	CA		06/23/2025		295		(1)			(1)		294	294			
100211581	AUSTIN	TX		06/23/2025		4,297		(84)			(84)		4,213	4,213			
100211582	LAGO VISTA	TX		06/23/2025		1,389		(41)			(41)		1,348	1,348			
100211584	SPRING HILL	TN		06/23/2025		2,364		(76)			(76)		2,288	2,288			
100211585	SWEDESBORO	NJ		06/23/2025		1,098		12			12		1,110	1,110			
100211589	SACRAMENTO	CA		06/23/2025		1,179		(31)			(31)		1,148	1,148			
100211590	JERSEY CITY	NJ		06/23/2025		1,658		(60)			(60)		1,598	1,598			
100211591	DORAL	FL		06/23/2025		3,006		4			4		3,010	3,010			
100211592	OXNARD	CA		06/23/2025		2,513		(48)			(48)		2,465	2,465			
100211597	CASTLE PINES	CO		06/23/2025		3,621		(60)			(60)		3,561	3,561			
100211598	SANDY	UT		06/23/2025		1,773		(33)			(33)		1,740	1,740			
100211600	LYNNWOOD	WA		06/23/2025		4,995		(92)			(92)		4,903	4,903			
100211602	VERO BEACH	FL		06/23/2025		21,097		(543)			(543)		20,554	20,554			
100211603	FORESTHILL	CA		06/23/2025		3,609		(111)			(111)		3,498	3,498			
100211604	DULUTH	GA		06/23/2025		2,619		(49)			(49)		2,570	2,570			
100211606	SUN LAKES	AZ		06/23/2025		1,523		(57)			(57)		1,466	1,466			
100211608	LAWRENCEVILLE	GA		06/23/2025		13,914		(390)			(390)		13,524	13,524			
100211609	EUGENE	OR		06/23/2025		897		(43)			(43)		854	854			
100211610	CONCORD	CA		06/23/2025		1,438		(45)			(45)		1,393	1,393			
100211612	WINCHESTER	VA		06/23/2025		1,392		(69)			(69)		1,323	1,323			
100211613	SAN MARCOS	CA		06/23/2025		1,979		(53)			(53)		1,926	1,926			
100211614	PENN VALLEY	CA		06/23/2025		1,489		(37)			(37)		1,452	1,452			
100211615	ANAHEIM	CA		06/23/2025		456,151		(2,503)			(2,503)		453,648	453,648			
100211618	LOS ANGELES	CA		06/23/2025		1,798		(66)			(66)		1,732	1,732			
100211619	SAN DIEGO	CA		06/23/2025		6,768		(140)			(140)		6,628	6,628			
100211621	SAN DIEGO	CA		06/23/2025		5,081		(180)			(180)		4,901	4,901			
100211625	SAN BRUNO	CA		06/23/2025		2,086		(77)			(77)		2,009	2,009			
100211626	MERCED	CA		06/23/2025		1,635		(67)			(67)		1,568	1,568			
100211627	LAKEWOOD	WA		06/23/2025		2,052		(42)			(42)		2,010	2,010			
100211628	CULVER	OR		06/23/2025		627		(17)			(17)		610	610			
100211629	SACRAMENTO	CA		05/16/2025		2,679		(45)			(45)		2,634	2,634			
100211630	SANTA CLARITA (VALENCIA AREA)	CA		05/16/2025		3,060		(69)			(69)		2,991	2,991			
100211631	ROSEVILLE	CA		05/16/2025		878		(52)			(52)		826	826			
100211632	DOTHAN	AL		05/16/2025		567		(27)			(27)		540	540			
100211633	SCOTTSDALE	AZ		05/16/2025		2,511		(77)			(77)		2,434	2,434			
100211634	BIG BEAR LAKE	CA		05/16/2025		1,358		(65)			(65)		1,293	1,293			
100211636	WELLINGTON	FL		05/16/2025		2,671		(78)			(78)		2,593	2,593			
100211637	HOUSTON	TX		05/16/2025		2,711		(79)			(79)		2,632	2,632			
100211638	FAIRVIEW	TX		05/16/2025		26,948		(786)			(786)		26,162	26,162			
100211639	VANCOUVER	WA		05/16/2025		3,489		(68)			(68)		3,421	3,421			
100211641	FRESNO	CA		05/16/2025		1,240		(32)			(32)		1,208	1,208			
100211642	SAN JOSE	CA		05/16/2025		9,733		(260)			(260)		9,473	9,473			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211644	TAYLORSVILLE	UT		05/16/2025		1,720		(41)			(41)		1,679	1,679			
100211645	KISSIMMEE	FL		05/16/2025		1,029		(35)			(35)		994	994			
100211646	MILLVILLE	NJ		05/16/2025		500		(12)			(12)		488	488			
100211647	BOCA RATON	FL		05/16/2025		2,179		(46)			(46)		2,133	2,133			
100211648	TEMECULA	CA		05/19/2025		2,259		(66)			(66)		2,193	2,193			
100211650	ENGLEWOOD	FL		05/19/2025		1,649		(34)			(34)		1,615	1,615			
100211651	MORGAN HILL	CA		05/19/2025		160,837		(3,752)			(3,752)		157,085	157,085			
100211652	TEMECULA	CA		05/19/2025		2,627		(55)			(55)		2,572	2,572			
100211654	CANTON	GA		05/19/2025		1,752		(20)			(20)		1,732	1,732			
100211655	CHARLOTTE	NC		05/19/2025		1,469							1,469	1,469			
100211656	ANGIER	NC		05/19/2025		1,869		(9)			(9)		1,860	1,860			
100211657	TORRANCE	CA		05/19/2025		2,464		(37)			(37)		2,427	2,427			
100211658	MOORE	SC		05/19/2025		1,689		(29)			(29)		1,660	1,660			
100211659	GROSSE POINTE PARK	MI		05/19/2025		2,201		(26)			(26)		2,175	2,175			
100211660	BAKER CITY	OR		05/19/2025		1,041		16			16		1,057	1,057			
100211661	MCKINNEY	TX		05/19/2025		2,738		(39)			(39)		2,699	2,699			
100211663	CHARLES TOWN	WV		05/19/2025		1,707		20			20		1,727	1,727			
100211665	SAN DIEGO	CA		05/19/2025		2,219		(54)			(54)		2,165	2,165			
100211666	LAKE ELSINORE	CA		05/19/2025		2,484		(55)			(55)		2,429	2,429			
100211667	MCKINNEY	TX		05/19/2025		1,966		43			43		2,009	2,009			
100211668	TUCSON	AZ		05/19/2025		3,761		190			190		3,951	3,951			
100211669	PARMA	ID		05/19/2025		1,193		(16)			(16)		1,177	1,177			
100211670	FEDERAL WAY	WA		05/19/2025		2,129		19			19		2,148	2,148			
100211671	MARICOPA	AZ		05/19/2025		3,171		372			372		3,543	3,543			
100211672	LATHROP	CA		05/19/2025		408,930		(13,306)	25		(13,331)		395,599	394,253		(1,346)	(1,346)
100211673	GATLINBURG	TN		05/19/2025		3,950		(78)			(78)		3,872	3,872			
100211674	HIGHLANDS	NC		05/19/2025		2,508		(51)			(51)		2,457	2,457			
100211675	BRUNSWICK	GA		05/19/2025		3,246		(3)			(3)		3,243	3,243			
100211676	CHATTANOOGA	TN		05/19/2025		1,036		(21)			(21)		1,015	1,015			
100211677	MANHATTAN	KS		05/19/2025		790		(4)			(4)		786	786			
100211678	MIDLAND	TX		05/19/2025		838		(22)			(22)		816	816			
100211679	BRADENTON	FL		05/19/2025		1,022		9			9		1,031	1,031			
100211680	CHEVY CHASE	MD		05/19/2025		21,500		(195)			(195)		21,305	21,305			
100211681	ROYAL OAK	MI		05/19/2025		3,631		(34)			(34)		3,597	3,597			
100211682	YUKON	OK		05/19/2025		898		(1)			(1)		897	897			
100211683	RENO	NV		05/19/2025		2,036		100			100		2,136	2,136			
100211684	PLANO	TX		05/19/2025		1,440		(9)			(9)		1,431	1,431			
100211685	WEST MONROE	LA		05/19/2025		937		(1)			(1)		936	936			
100211686	LOGAN	UT		05/19/2025		1,119		(5)			(5)		1,114	1,114			
100211687	SEYMOUR	IN		05/19/2025		1,074		(24)			(24)		1,050	1,050			
100211688	PHOENIX	AZ		05/19/2025		1,614		(39)			(39)		1,575	1,575			
100211689	MANHATTAN	KS		05/19/2025		790		(4)			(4)		786	786			
100211691	DENVER	CO		05/19/2025		3,271		(8)			(8)		3,263	3,263			
100211692	MIDDLEBURY	IN		05/19/2025		2,599		(60)			(60)		2,539	2,539			
100211693	WEST DES MOINES	IA		05/19/2025		1,284		(4)			(4)		1,280	1,280			
100211694	ROSEVILLE	CA		05/19/2025		2,142		(18)			(18)		2,124	2,124			
100211695	CHELSEA	MI		05/19/2025		3,978		(79)			(79)		3,899	3,899			
100211697	FRANKLIN	TN		05/19/2025		4,321		6			6		4,327	4,327			
100211698	CAPE CORAL	FL		05/19/2025		1,391		(22)			(22)		1,369	1,369			
100211699	SOUTH SAINT PAUL	MN		05/19/2025		1,343		(22)			(22)		1,321	1,321			
100211701	BRADENTON	FL		05/19/2025		1,386		(28)			(28)		1,358	1,358			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211702	CARY	NC		05/19/2025		2,599		(36)			(36)		2,563	2,563			
100211703	BOYNTON BEACH	FL		05/19/2025		1,298		(39)			(39)		1,259	1,259			
100211704	DAWSONVILLE	GA		05/19/2025		1,718		(20)			(20)		1,698	1,698			
100211705	HAGERMAN	ID		05/19/2025		2,420		(78)			(78)		2,342	2,342			
100211706	CROZET	VA		05/19/2025		5,075		(108)			(108)		4,967	4,967			
100211708	SARASOTA	FL		05/19/2025		3,536		(45)			(45)		3,491	3,491			
100211709	CHICAGO	IL		05/19/2025		2,398		(52)			(52)		2,346	2,346			
100211710	VICTOR	ID		05/19/2025		3,426		(36)			(36)		3,390	3,390			
100211711	NASHVILLE	TN		05/19/2025		1,743		(29)			(29)		1,714	1,714			
100211712	GROVELAND	CA		05/19/2025		3,657		(34)			(34)		3,623	3,623			
100211713	HISTORIC NEW CASTLE	DE		05/19/2025		1,572		(10)			(10)		1,562	1,562			
100211714	ALPENA	MI		05/19/2025		1,431		(44)			(44)		1,387	1,387			
100211715	ORO VALLEY	AZ		05/19/2025		1,201		(32)			(32)		1,169	1,169			
100211716	HENDERSON	NV		05/19/2025		4,068		62			62		4,130	4,130			
100211717	ANN ARBOR	MI		05/19/2025		1,182		(23)			(23)		1,159	1,159			
100211718	PORTLAND	OR		05/19/2025		2,174		(34)			(34)		2,140	2,140			
100211719	ANDERSON	SC		05/19/2025		802		(5)			(5)		797	797			
100211721	SAPPHIRE	NC		05/19/2025		1,029		(35)			(35)		994	994			
100211722	MILL SPRING	NC		05/19/2025		2,070		(18)			(18)		2,052	2,052			
100211723	HOUSTON	TX		05/19/2025		1,291		(32)			(32)		1,259	1,259			
100211724	LITCHFIELD PARK	AZ		05/19/2025		12,133		(359)			(359)		11,774	11,774			
100211725	GILBERT	AZ		05/19/2025		1,463		(25)			(25)		1,438	1,438			
100211726	TUCSON	AZ		05/19/2025		2,176		(20)			(20)		2,156	2,156			
100211727	OSSINING	NY		05/19/2025		4,391		(24)			(24)		4,367	4,367			
100211728	HENDERSON	NV		05/19/2025		3,180		(86)			(86)		3,094	3,094			
100211729	DOUGLASVILLE	GA		05/19/2025		5,799		(99)			(99)		5,700	5,700			
100211730	NEW BRAUNFELS	TX		05/19/2025		1,512		(5)			(5)		1,507	1,507			
100211731	CANTON	GA		05/19/2025		1,472		(43)			(43)		1,429	1,429			
100211732	DESERT HOT SPRINGS	CA		05/19/2025		6,708		(98)			(98)		6,610	6,610			
100211733	CINCINNATI	OH		05/19/2025		1,665		6			6		1,671	1,671			
100211734	LAWRENCEVILLE	GA		05/19/2025		1,381		(27)			(27)		1,354	1,354			
100211735	CANBY	OR		05/19/2025		965		(11)			(11)		954	954			
100211737	CHESAPEAKE BEACH	MD		05/19/2025		4,156		(124)			(124)		4,032	4,032			
100211738	BONITA SPRINGS	FL		05/19/2025		1,549		(29)			(29)		1,520	1,520			
100211739	PRINCETON	TX		05/19/2025		1,663		(12)			(12)		1,651	1,651			
100211740	DAVIDSON	NC		05/19/2025		2,443		27			27		2,470	2,470			
100211741	WEST LAFAYETTE	IN		05/19/2025		1,843		5			5		1,848	1,848			
100211742	HENDERSONVILLE	NC		05/19/2025		1,875		(49)			(49)		1,826	1,826			
100211743	FREEPORT	FL		05/19/2025		2,188		(64)			(64)		2,124	2,124			
100211744	PORT SAINT LUCIE	FL		05/19/2025		1,527		(37)			(37)		1,490	1,490			
100211745	MINNEAPOLIS	MN		05/19/2025		1,106		(34)			(34)		1,072	1,072			
100211746	BAKERSFIELD	CA		05/19/2025		1,415		(24)			(24)		1,391	1,391			
100211747	SAINT LOUIS	MO		05/19/2025		1,393		(34)			(34)		1,359	1,359			
100211748	LYNCHBURG	VA		05/19/2025		1,166		(35)			(35)		1,131	1,131			
100211749	CONWAY	NH		05/19/2025		1,803		(62)			(62)		1,741	1,741			
100211750	SACRAMENTO	CA		05/19/2025		2,627		(49)			(49)		2,578	2,578			
100211751	STRATHAM	NH		05/19/2025		1,380		(26)			(26)		1,354	1,354			
100211752	PLEASANT HILL	CA		05/19/2025		2,789		(32)			(32)		2,757	2,757			
100211753	CALDWELL	ID		05/19/2025		40,486		(1,351)			(1,351)		39,135	39,135			
100211755	TACOMA	WA		05/19/2025		1,571		4			4		1,575	1,575			
100211756	WAKE FOREST	NC		05/19/2025		1,214		(4)			(4)		1,210	1,210			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211757	WESTLAND	MI		05/19/2025		1,174		(12)			(12)		1,162	1,162			
100211758	WAKE FOREST	NC		05/19/2025		1,214		(4)			(4)		1,210	1,210			
100211759	NEW BRAUNFELS	TX		05/19/2025		7,465		(158)			(158)		7,307	7,307			
100211760	HELEN	GA		05/19/2025		1,195		(26)			(26)		1,169	1,169			
100211761	LEAVENWORTH	WA		05/19/2025		1,887		(10)			(10)		1,877	1,877			
100211762	FREDERICKSBURG	VA		05/19/2025		2,140		(56)			(56)		2,084	2,084			
100211763	ASHTON	ID		05/19/2025		4,114		10			10		4,124	4,124			
100211764	PALM CITY	FL		05/19/2025		86,419		(2,063)			(2,063)		84,356	84,356			
100211765	ISSAQUAH	WA		05/19/2025		191,788		752			752		192,540	192,540			
100211766	MANASSAS	VA		05/19/2025		6,314		(13)			(13)		6,301	6,301			
100211767	KISSIMMEE	FL		05/19/2025		2,543		(42)			(42)		2,501	2,501			
100211768	BELLINGHAM	WA		05/19/2025		2,721		(67)			(67)		2,654	2,654			
100211769	NAPLES	FL		05/19/2025		3,003		(64)			(64)		2,939	2,939			
100211770	GREEN MOUNTAIN	NC		05/19/2025		1,926		(26)			(26)		1,900	1,900			
100211771	DAVIS	CA		05/19/2025		3,685		7			7		3,692	3,692			
100211772	MODESTO	CA		05/19/2025		2,011		(11)			(11)		2,000	2,000			
100211773	TAMPA	FL		05/19/2025		1,837		(41)			(41)		1,796	1,796			
100211774	MESA	AZ		05/19/2025		2,078		(12)			(12)		2,066	2,066			
100211775	BUCKEYE	AZ		05/19/2025		1,845		(23)			(23)		1,822	1,822			
100211776	DURHAM	NC		05/19/2025		1,642		(20)			(20)		1,622	1,622			
100211777	BOARDMAN	OR		05/19/2025		1,242		(21)			(21)		1,221	1,221			
100211778	LITCHFIELD PARK	AZ		05/19/2025		1,866		(24)			(24)		1,842	1,842			
100211779	SOMERSET	NJ		05/19/2025		1,740		(18)			(18)		1,722	1,722			
100211780	NEW BRAUNFELS	TX		05/19/2025		1,134		(34)			(34)		1,100	1,100			
100211781	LEASBURG	NC		05/19/2025		3,382		19			19		3,401	3,401			
100211782	TELFORD	PA		05/19/2025		2,442		(94)			(94)		2,348	2,348			
100211783	AUBREY	TX		05/19/2025		1,226		(38)			(38)		1,188	1,188			
100211784	SHAVER LAKE	CA		05/19/2025		2,240		(21)			(21)		2,219	2,219			
100211785	FLORENCE	OR		05/19/2025		3,446		6			6		3,452	3,452			
100211786	CARROLLTON	TX		05/19/2025		2,432		(7)			(7)		2,425	2,425			
100211787	TUCSON	AZ		05/19/2025		2,996		(36)			(36)		2,960	2,960			
100211788	CAPE CORAL	FL		05/19/2025		14,438		152			152		14,590	14,590			
100211789	LITTLETON	NC		05/19/2025		2,221		(3)			(3)		2,218	2,218			
100211790	DURHAM	NC		05/19/2025		1,693		(42)			(42)		1,651	1,651			
100211791	HIAWASSEE	GA		05/19/2025		4,225		9			9		4,234	4,234			
100211792	ELK GROVE	CA		05/19/2025		2,212		(22)			(22)		2,190	2,190			
100211793	CLARKSTON	WA		05/19/2025		1,093		(36)			(36)		1,057	1,057			
100211794	COMMERCIAL POINT	OH		05/19/2025		1,186		(25)			(25)		1,161	1,161			
100211795	TRENTON	NJ		05/19/2025		686		(23)			(23)		663	663			
100211796	MATTHEWS	NC		05/19/2025		1,477		1			1		1,478	1,478			
100211797	WEST DENNIS	MA		05/19/2025		13,039		(77)			(77)		12,962	12,962			
100211798	YUCCA VALLEY	CA		05/19/2025		1,725		(43)			(43)		1,682	1,682			
100211799	PHOENIX	AZ		05/19/2025		2,179		(53)			(53)		2,126	2,126			
100211801	ROCKLIN	CA		05/19/2025		2,472		(8)			(8)		2,464	2,464			
100211802	ST LOUIS CITY	MO		05/19/2025		1,473		26			26		1,499	1,499			
100211803	RENO	NV		05/19/2025		1,849		(23)			(23)		1,826	1,826			
100211804	O FALLON	MO		05/19/2025		11,453		(362)			(362)		11,091	11,091			
100211805	ALBUQUERQUE	NM		05/19/2025		7,658		(151)			(151)		7,507	7,507			
100211806	GREENSBORO	NC		05/19/2025		1,311		(31)			(31)		1,280	1,280			
100211807	BORING	OR		05/19/2025		2,293		(68)			(68)		2,225	2,225			
100211808	KNOXVILLE	TN		05/19/2025		3,703		(51)			(51)		3,652	3,652			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211809	BETHANY BEACH	DE		05/19/2025		2,021		(13)			(13)		2,008	2,008			
100211810	GREENSBORO	NC		05/19/2025		2,926		16			16		2,942	2,942			
100211811	FINLEYVILLE	PA		05/19/2025		4,654		(153)			(153)		4,501	4,501			
100211812	WAUWATOSA	WI		05/19/2025		2,301		(7)			(7)		2,294	2,294			
100211813	BAKERSFIELD	CA		05/19/2025		1,401		(19)			(19)		1,382	1,382			
100211814	REHOBOTH BEACH	DE		05/19/2025		3,488		75			75		3,563	3,563			
100211815	OCEANSIDE	CA		05/19/2025		1,945		(23)			(23)		1,922	1,922			
100211816	SAN DIEGO	CA		05/19/2025		3,032		(51)			(51)		2,981	2,981			
100211817	CINCINNATI	OH		05/19/2025		1,351		(2)			(2)		1,349	1,349			
100211818	COLUMBIA FALLS	MT		05/19/2025		2,727		(32)			(32)		2,695	2,695			
100211820	BAYONNE	NJ		05/19/2025		5,305		(50)			(50)		5,255	5,255			
100211821	CAPE CANAVERAL	FL		05/19/2025		2,812		(51)			(51)		2,761	2,761			
100211822	BLAKESLEE	PA		05/19/2025		2,335		(19)			(19)		2,316	2,316			
100211823	SAINT AUGUSTINE	FL		05/19/2025		2,505		11			11		2,516	2,516			
100211824	FRESNO	CA		05/19/2025		1,930		1			1		1,931	1,931			
100211825	RALEIGH	NC		05/19/2025		1,355		(25)			(25)		1,330	1,330			
100211826	NORTH BELLMORE	NY		05/19/2025		5,071		(135)			(135)		4,936	4,936			
100211827	ANTIOCH	TN		05/19/2025		997		(16)			(16)		981	981			
100211828	WINTER HAVEN	FL		05/19/2025		767		(11)			(11)		756	756			
100211829	PARLIER	CA		05/19/2025		1,071		(34)			(34)		1,037	1,037			
100211830	GRANBY	CO		05/19/2025		3,281		(37)			(37)		3,244	3,244			
100211831	APEX	NC		05/19/2025		5,435		(30)			(30)		5,405	5,405			
100211832	BELTON	MO		05/19/2025		1,507		1			1		1,508	1,508			
100211833	THE VILLAGES	FL		05/19/2025		1,727		(32)			(32)		1,695	1,695			
100211834	MORRISVILLE	NC		05/19/2025		1,607		(20)			(20)		1,587	1,587			
100211835	SAN DIEGO	CA		05/19/2025		2,368		34			34		2,402	2,402			
100211836	PITTSBURGH	PA		05/19/2025		1,424		(34)			(34)		1,390	1,390			
100211837	PITTSBURGH	PA		05/19/2025		1,318		(31)			(31)		1,287	1,287			
100211838	VALLEJO	CA		05/19/2025		2,278		(53)			(53)		2,225	2,225			
100211839	BRICK	NJ		05/19/2025		1,549		(33)			(33)		1,516	1,516			
100211840	KAPOLEI	HI		05/19/2025		2,912		42			42		2,954	2,954			
100211841	GLENDALE	CA		05/19/2025		2,559		(13)			(13)		2,546	2,546			
100211842	CHICAGO	IL		05/19/2025		2,600		(62)			(62)		2,538	2,538			
100211843	CHELAN	WA		05/19/2025		4,569		12			12		4,581	4,581			
100211844	EASTHAM	MA		05/19/2025		16,803		(391)			(391)		16,412	16,412			
100211845	THOUSAND OAKS	CA		05/19/2025		5,077		57			57		5,134	5,134			
100211846	PORTLAND	OR		05/19/2025		1,903		(25)			(25)		1,878	1,878			
100211847	PASSAIC	NJ		05/19/2025		1,989		(42)			(42)		1,947	1,947			
100211848	SAINT CLOUD	FL		05/19/2025		2,883		(4)			(4)		2,879	2,879			
100211849	MARINA	CA		05/19/2025		2,813		(36)			(36)		2,777	2,777			
100211850	COLUMBUS	OH		05/19/2025		2,331		35			35		2,366	2,366			
100211851	MANTECA	CA		05/19/2025		2,687		(3)			(3)		2,684	2,684			
100211852	MARIETTA	GA		05/19/2025		1,626		(34)			(34)		1,592	1,592			
100211853	LATHROP	CA		05/19/2025		2,515		(7)			(7)		2,508	2,508			
100211854	WACONIA	MN		05/19/2025		5,248		(58)			(58)		5,190	5,190			
100211855	ARLINGTON	TX		05/19/2025		3,317		(27)			(27)		3,290	3,290			
100211856	APEX	NC		05/19/2025		2,104		14			14		2,118	2,118			
100211857	HOLLY SPRINGS	NC		05/19/2025		1,618		(17)			(17)		1,601	1,601			
100211858	ARLINGTON	TX		05/19/2025		2,283		(24)			(24)		2,259	2,259			
100211859	HOBOKEN	NJ		05/19/2025		2,876		11			11		2,887	2,887			
100211860	SEATTLE	WA		05/19/2025		28,124		(220)			(220)		27,904	27,818		(85)	(85)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211861	SUNSET BEACH	NC		05/19/2025		3,131		(35)			(35)		3,096	3,096			
100211862	KITTERY	ME		05/19/2025		1,359		(35)			(35)		1,324	1,324			
100211863	NAPERVILLE	IL		05/19/2025		1,506		(21)			(21)		1,485	1,485			
100211864	LAKE GENEVA	WI		05/19/2025		5,763		(97)			(97)		5,666	5,666			
100211865	MIAMI	FL		05/19/2025		2,127		(41)			(41)		2,086	2,086			
100211866	MILLCREEK	UT		05/19/2025		3,306		(35)			(35)		3,271	3,271			
100211867	CUMMING	GA		05/19/2025		1,312		(35)			(35)		1,277	1,277			
100211868	MARTINSBURG	WV		05/19/2025		1,172		(28)			(28)		1,144	1,144			
100211870	STATESBORO	GA		05/19/2025		678		(7)			(7)		671	671			
100211871	SAVANNAH	GA		05/19/2025		1,502		(21)			(21)		1,481	1,481			
100211872	MEDFORD	OR		05/19/2025		1,211		(35)			(35)		1,176	1,176			
100211873	FORT LEE	NJ		05/19/2025		3,437		(15)			(15)		3,422	3,422			
100211874	LANARK	IL		05/19/2025		3,029		(62)			(62)		2,967	2,967			
100211875	HARTSEL	CO		05/19/2025		2,801		(31)			(31)		2,770	2,770			
100211876	MONT CLARE	PA		05/19/2025		1,532		(13)			(13)		1,519	1,519			
100211877	SEATTLE	WA		05/19/2025		3,249		(7)			(7)		3,242	3,242			
100211878	WOODBRIDGE	VA		05/19/2025		1,821		(30)			(30)		1,791	1,791			
100211879	SEATTLE	WA		05/19/2025		4,401		(16)			(16)		4,385	4,385			
100211880	JERSEY CITY	NJ		05/19/2025		4,962		(54)			(54)		4,908	4,908			
100211881	GILBERT	AZ		05/19/2025		1,920		(38)			(38)		1,882	1,882			
100211882	NORTHBOROUGH	MA		05/19/2025		2,355		(27)			(27)		2,328	2,328			
100211883	HIGHLANDS RANCH	CO		05/19/2025		2,030		(23)			(23)		2,007	2,007			
100211884	WILLIAMSTOWN	NJ		05/19/2025		1,905		(30)			(30)		1,875	1,875			
100211885	STOCKTON	CA		05/19/2025		1,649		56			56		1,705	1,705			
100211886	JARRELL	TX		05/19/2025		1,120		34			34		1,154	1,154			
100211887	MOORESVILLE	NC		05/19/2025		2,010		(3)			(3)		2,007	2,007			
100211888	SAN JOSE	CA		05/19/2025		5,690		65			65		5,755	5,755			
100211889	DURHAM	NC		05/19/2025		1,592		18			18		1,610	1,610			
100211890	PENSACOLA	FL		05/19/2025		2,475		(15)			(15)		2,460	2,460			
100211891	OCEAN CITY	MD		05/19/2025		185,116		366	16		350		185,466	185,295		(171)	(171)
100211892	PRINCETON	TX		05/19/2025		1,414		(10)			(10)		1,404	1,404			
100211893	SURPRISE	AZ		05/19/2025		1,983		(2)			(2)		1,981	1,981			
100211894	RICHFIELD	MN		05/19/2025		1,827		(13)			(13)		1,814	1,814			
100211895	SANDY SPRINGS	GA		05/19/2025		3,061		(41)			(41)		3,020	3,020			
100211896	CHARLOTTE	NC		05/19/2025		1,434		(20)			(20)		1,414	1,414			
100211897	ROSEMOUNT	MN		05/19/2025		1,304		(18)			(18)		1,286	1,286			
100211898	NEW ORLEANS	LA		05/19/2025		1,432		(13)			(13)		1,419	1,419			
100211899	PIGEON FORGE	TN		05/19/2025		3,349		(58)			(58)		3,291	3,291			
100211900	MCKINNEY	TX		05/19/2025		1,605		(26)			(26)		1,579	1,579			
100211901	COLORADO SPRINGS	CO		05/19/2025		16,069		(191)			(191)		15,878	15,878			
100211903	LITTLE ROCK	AR		05/19/2025		1,525		(30)			(30)		1,495	1,495			
100211904	CAMARILLO	CA		05/19/2025		2,184		(32)			(32)		2,152	2,152			
100211905	ASHBURN	VA		05/19/2025		2,140		(52)			(52)		2,088	2,088			
100211906	SACRAMENTO	CA		05/19/2025		4,357		(27)			(27)		4,330	4,330			
100211907	STRATTON	VT		05/19/2025		1,261		(31)			(31)		1,230	1,230			
100211908	JENSEN BEACH	FL		05/19/2025		4,305		8			8		4,313	4,313			
100211909	GREENWOOD	IN		05/19/2025		3,137		(69)			(69)		3,068	3,068			
100211910	LIBERTY HILL	TX		05/19/2025		1,451		(28)			(28)		1,423	1,423			
100211911	CLOVIS	CA		05/19/2025		1,751		(15)			(15)		1,736	1,736			
100211912	BONITA SPRINGS	FL		05/19/2025		2,311		(66)			(66)		2,245	2,245			
100211913	BONITA SPRINGS	FL		05/19/2025		2,244		(69)			(69)		2,175	2,175			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211914	HOUSTON	TX		05/19/2025		48,731		(1,385)			(1,385)		47,346	47,346			
100211915	GULF SHORES	AL		05/19/2025		7,096		(41)			(41)		7,055	7,055			
100211916	MOHAVE VALLEY	AZ		05/19/2025		4,074		(55)			(55)		4,019	4,019			
100211917	NAGS HEAD	NC		05/19/2025		2,281		(40)			(40)		2,241	2,241			
100211918	JAMAICA BEACH	TX		05/19/2025		2,103		(34)			(34)		2,069	2,069			
100211919	CHARLOTTESVILLE	VA		05/19/2025		3,200		(43)			(43)		3,157	3,157			
100211920	DOWAGIAC	MI		05/19/2025		6,137		(93)			(93)		6,044	6,044			
100211921	NORTH SWANZEY	NH		05/19/2025		1,389		(34)			(34)		1,355	1,355			
100211922	KNOXVILLE	TN		05/19/2025		1,488		(33)			(33)		1,455	1,455			
100211923	OAKLAND PARK	FL		05/19/2025		2,411		(46)			(46)		2,365	2,365			
100211924	CHARLOTTE	NC		05/19/2025		1,739		(14)			(14)		1,725	1,725			
100211925	MESA	AZ		05/19/2025		1,429		(22)			(22)		1,407	1,407			
100211926	SUN CITY	AZ		05/19/2025		1,381		(35)			(35)		1,346	1,346			
100211927	COLUMBUS	OH		05/19/2025		2,490		(30)			(30)		2,460	2,460			
100211928	HOLLY SPRINGS	NC		05/19/2025		1,995		8			8		2,003	2,003			
100211929	PHOENIX	AZ		05/19/2025		2,607		(30)			(30)		2,577	2,577			
100211930	BUFORD	GA		05/19/2025		1,834		45			45		1,879	1,879			
100211931	PLANO	TX		05/19/2025		1,268		(23)			(23)		1,245	1,245			
100211932	ARDEN	NC		05/19/2025		2,721		(34)			(34)		2,687	2,687			
100211933	CHARLOTTE	NC		05/19/2025		1,710		107			107		1,817	1,817			
100211934	GARNET VALLEY	PA		05/19/2025		1,180		(39)			(39)		1,141	1,141			
100211935	LOUISBURG	NC		05/19/2025		1,616		(29)			(29)		1,587	1,587			
100211936	WEST PALM BEACH	FL		05/19/2025		3,235		(6)			(6)		3,229	3,229			
100211937	PRESCOTT	AZ		05/19/2025		1,043		(21)			(21)		1,022	1,022			
100211938	WARSAW	OH		05/19/2025		595		(10)			(10)		585	585			
100211939	BELLEVUE	KY		05/19/2025		195,483		(3,734)	13		(3,747)		191,736	191,654		(82)	(82)
100211940	SAINT HELENA ISLAND	SC		05/19/2025		1,866		(31)			(31)		1,835	1,835			
100211941	VIRGINIA BEACH	VA		05/19/2025		1,728		(38)			(38)		1,690	1,690			
100211942	NEW BUFFALO	MI		05/19/2025		998		6			6		1,004	1,004			
100211943	SURPRISE	AZ		05/19/2025		2,048		9			9		2,057	2,057			
100211944	TRACY	CA		05/19/2025		2,325		(74)			(74)		2,251	2,251			
100211945	CODY	WY		05/19/2025		4,719		(8)			(8)		4,711	4,711			
100211946	RALEIGH	NC		05/19/2025		1,884		(24)			(24)		1,860	1,860			
100211947	WYOMISSING	PA		05/19/2025		681		(3)			(3)		678	678			
100211948	BROOKLYN CENTER	MN		05/19/2025		1,619		(14)			(14)		1,605	1,605			
100211949	PUYALLUP	WA		05/19/2025		2,809		38			38		2,847	2,847			
100211950	LANCASTER	CA		05/22/2025		2,198		(49)			(49)		2,149	2,149			
100211951	WEBSTER	FL		05/22/2025		3,006		(79)			(79)		2,927	2,927			
100211952	POMPANO BEACH	FL		05/22/2025		1,723		(4)			(4)		1,719	1,719			
100211953	CANYON COUNTRY	CA		05/22/2025		355,690		(6,906)			(6,906)		348,784	348,784			
100211954	HAYWARD	CA		05/22/2025		3,288		(67)			(67)		3,221	3,221			
100211955	PEACHTREE CORNERS	GA		05/22/2025		1,973		(47)			(47)		1,926	1,926			
100211956	OXNARD	CA		05/22/2025		7,256		(140)			(140)		7,116	7,116			
100211957	MYRTLE BEACH	SC		05/22/2025		1,126		(45)			(45)		1,081	1,081			
100211958	LA HABRA	CA		05/22/2025		2,308		(23)			(23)		2,285	2,285			
100211959	POMONA	CA		05/22/2025		2,533		(32)			(32)		2,501	2,501			
100211960	IRVINE	CA		05/22/2025		9,211		(175)			(175)		9,036	9,036			
100211961	HAPPY VALLEY	OR		05/22/2025		2,818		84			84		2,902	2,902			
100211962	SUGAR HILL	GA		05/22/2025		1,272		(19)			(19)		1,253	1,253			
100211963	GARDEN GROVE	CA		05/22/2025		2,827		(23)			(23)		2,804	2,804			
100211964	LOS ANGELES	CA		05/22/2025		6,831		(61)			(61)		6,770	6,770			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211965	JOHNS CREEK	GA		05/22/2025		2,084		(19)			(19)		2,065	2,065			
100211966	VALLEJO	CA		05/22/2025		25,778		(340)			(340)		25,438	25,438			
100211967	BAKERSFIELD	CA		05/22/2025		2,505		(31)			(31)		2,474	2,474			
100211968	ROWLAND HEIGHTS	CA		05/22/2025		3,757		(39)			(39)		3,718	3,718			
100211969	FORT MYERS	FL		05/22/2025		1,904		35			35		1,939	1,939			
100211971	SUWANEE	GA		05/22/2025		1,569		(12)			(12)		1,557	1,557			
100211972	GARDEN GROVE	CA		05/22/2025		3,612		(54)			(54)		3,558	3,558			
100211973	SAINT CLOUD	FL		05/22/2025		1,137		(19)			(19)		1,118	1,118			
100211974	JOHNS CREEK	GA		05/22/2025		2,754		(51)			(51)		2,703	2,703			
100211975	WEST COVINA	CA		05/22/2025		1,279		3			3		1,282	1,282			
100211976	CONCORD	CA		05/22/2025		2,037		20			20		2,057	2,057			
100211977	GLENDALE	CA		05/22/2025		5,511		(67)			(67)		5,444	5,444			
100211978	FULSHEAR	TX		05/22/2025		1,557		(17)			(17)		1,540	1,540			
100211979	PASADENA	MD		05/22/2025		103,855		1,163			1,163		105,018	105,018			
100211980	WOODLAND HILLS	CA		05/22/2025		5,062		(102)			(102)		4,960	4,960			
100211981	DUBLIN	CA		05/22/2025		2,034		(41)			(41)		1,993	1,993			
100211982	MCKINNEY	TX		05/22/2025		1,144		22			22		1,166	1,166			
100211983	FULLERTON	CA		05/22/2025		4,751		(102)			(102)		4,649	4,649			
100211984	REDDING	CA		05/22/2025		1,404		9			9		1,413	1,413			
100211985	HOSCHTON	GA		05/22/2025		1,385		(37)			(37)		1,348	1,348			
100211986	BOZEMAN	MT		05/22/2025		1,353		(27)			(27)		1,326	1,326			
100211987	DESERT HOT SPRINGS	CA		05/22/2025		1,325		(16)			(16)		1,309	1,309			
100211988	SIMI VALLEY	CA		05/22/2025		4,389		(115)			(115)		4,274	4,274			
100211989	GARDEN GROVE	CA		05/22/2025		3,307		(22)			(22)		3,285	3,285			
100211993	CRESSKILL	NJ		05/22/2025		6,337		154			154		6,491	6,491			
100211994	BALDWIN PARK	CA		05/22/2025		2,045		(29)			(29)		2,016	2,016			
100211995	HAPPY VALLEY	OR		05/22/2025		1,568		(52)			(52)		1,516	1,516			
100211997	SAN DIEGO	CA		05/22/2025		7,795		(149)			(149)		7,646	7,646			
100211998	ARCADIA	CA		05/22/2025		2,986		35			35		3,021	3,021			
100211999	OAKWOOD	GA		05/22/2025		5,679		(111)			(111)		5,568	5,568			
100212000	TARZANA	CA		05/22/2025		4,536		(125)			(125)		4,411	4,411			
100212001	GARDEN GROVE	CA		05/22/2025		2,879		(28)			(28)		2,851	2,851			
100212042	WALNUT CREEK	CA		06/27/2025		10,514		(351)			(351)		10,163	10,163			
100212043	HOUSTON	TX		06/27/2025		2,040		(92)			(92)		1,948	1,948			
100212044	BRADENTON	FL		06/27/2025		3,640		(96)			(96)		3,544	3,544			
100212045	PINEBLUFF	NC		06/27/2025		1,575		(3)			(3)		1,572	1,572			
100212046	BAINBRIDGE ISLAND	WA		06/27/2025		5,787		(154)			(154)		5,633	5,633			
100212047	PHOENIX	AZ		06/27/2025		1,065		(48)			(48)		1,017	1,017			
100212048	FOUNTAIN HILLS	AZ		06/27/2025		1,880		(65)			(65)		1,815	1,815			
100212049	FORT LAUDERDALE	FL		06/27/2025		951		(3)			(3)		948	948			
100212051	RUCKERSVILLE	VA		06/27/2025		1,221		(22)			(22)		1,199	1,199			
100212052	GRASS VALLEY	CA		06/27/2025		3,005		(68)			(68)		2,937	2,937			
100212054	MOORPARK	CA		06/27/2025		2,280		(28)			(28)		2,252	2,252			
100212055	DES PLAINES	IL		06/27/2025		603		(23)			(23)		580	580			
100212057	TARZANA	CA		06/27/2025		8,127		(273)			(273)		7,854	7,854			
100212058	BUFFALO	NY		06/27/2025		453		(19)			(19)		434	434			
100212059	OLYMPIA	WA		06/27/2025		2,079		(56)			(56)		2,023	2,023			
100212060	SALT LAKE CITY	UT		06/27/2025		2,481		(31)			(31)		2,450	2,450			
100212062	HUNTINGTON BEACH	CA		06/27/2025		2,963		(74)			(74)		2,889	2,889			
100212063	LOS ANGELES	CA		06/27/2025		3,894		(112)			(112)		3,782	3,782			
100212064	MCCLEARY	WA		06/27/2025		1,448		(24)			(24)		1,424	1,424			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212065	VISALIA	CA		06/27/2025		618		(11)			(11)		607	607			
100212066	ORLANDO	FL		06/27/2025		449							449	449			
100212067	ATLANTA	GA		06/27/2025		1,356		4			4		1,360	1,360			
100212068	REDWOOD CITY	CA		05/22/2025		7,694		(173)			(173)		7,521	7,521			
100212069	WOODLAND HILLS	CA		05/22/2025		16,948		(367)			(367)		16,581	16,581			
100212070	SONOMA	CA		05/22/2025		4,610		(147)			(147)		4,463	4,463			
100212071	GOODYEAR	AZ		05/22/2025		1,616		(72)			(72)		1,544	1,544			
100212073	SAN DIMAS	CA		05/22/2025		14,046		(362)			(362)		13,684	13,684			
100212074	SAN DIEGO	CA		05/22/2025		4,566		(122)			(122)		4,444	4,444			
100212075	CARSON	CA		05/22/2025		3,492		(57)			(57)		3,435	3,435			
100212076	OGDEN	UT		05/22/2025		580		1			1		581	581			
100212077	CAPE CORAL	FL		05/22/2025		1,026		(33)			(33)		993	993			
100212078	RANCHO MIRAGE	CA		05/22/2025		13,045		(110)			(110)		12,935	12,935			
100212079	RANCHO MIRAGE	CA		05/22/2025		3,579		(55)			(55)		3,524	3,524			
100212081	CATHEDRAL CITY	CA		05/22/2025		1,899		(10)			(10)		1,889	1,889			
100212082	PORTSMOUTH	NH		05/22/2025		1,946		(28)			(28)		1,918	1,918			
100212083	MANTECA	CA		05/22/2025		2,460		(35)			(35)		2,425	2,425			
100212084	LAKE FOREST	CA		05/22/2025		2,362		(32)			(32)		2,330	2,330			
100212085	CAPE MAY	NJ		05/22/2025		2,054		(33)			(33)		2,021	2,021			
100212086	SPRINGFIELD	OR		05/22/2025		1,238		(20)			(20)		1,218	1,218			
100212087	SAINT LOUIS	MO		05/22/2025		905		(15)			(15)		890	890			
100212089	ANGIER	NC		05/22/2025		1,912		122			122		2,034	2,034			
100212090	LAWRENCEVILLE	GA		05/22/2025		2,487		42			42		2,529	2,529			
100212091	WHITMAN	MA		05/22/2025		1,330		(17)			(17)		1,313	1,313			
100212092	MERIDIAN	ID		05/22/2025		1,725		23			23		1,748	1,748			
100212093	LAKE HAVASU CITY	AZ		05/22/2025		2,296		(35)			(35)		2,261	2,261			
100212094	WOODBURY	MN		05/22/2025		1,628		(23)			(23)		1,605	1,605			
100212096	FULLERTON	CA		05/22/2025		1,639		(29)			(29)		1,610	1,610			
100212097	WARETOWN	NJ		05/22/2025		7,239		(155)			(155)		7,084	7,084			
100212098	FARMERSVILLE	TX		05/22/2025		1,355		(13)			(13)		1,342	1,342			
100212099	ORANGEVALE	CA		05/22/2025		2,558		(17)			(17)		2,541	2,541			
100212100	SKOKIE	IL		05/22/2025		721		(11)			(11)		710	710			
100212101	PATERSON	NJ		05/22/2025		1,113		(1)			(1)		1,112	1,112			
100212102	MILLSBORO	DE		05/22/2025		3,526		(22)			(22)		3,504	3,504			
100212103	BELLEVUE	WA		05/22/2025		12,009		(113)			(113)		11,896	11,896			
100212104	NECEDAH	WI		05/22/2025		2,110		(38)			(38)		2,072	2,072			
100212105	LAVON	TX		05/22/2025		985		(22)			(22)		963	963			
100212106	SACRAMENTO	CA		05/22/2025		1,263		(14)			(14)		1,249	1,249			
100212107	NORTH CAPE MAY	NJ		05/22/2025		1,998		19			19		2,017	2,017			
100212108	CAPE MAY	NJ		05/22/2025		2,438		19			19		2,457	2,457			
100212109	MONROE	NC		05/22/2025		927		(18)			(18)		909	909			
100212110	SURPRISE	AZ		05/22/2025		3,382		346			346		3,728	3,728			
100212111	MONTGOMERY	OH		05/22/2025		63,464		(379)			(379)		63,085	63,085			
100212112	NAPLES	FL		05/22/2025		1,436		(20)			(20)		1,416	1,416			
100212113	SMITHFIELD	VA		05/22/2025		2,987		(44)			(44)		2,943	2,943			
100212114	SPOKANE	WA		05/22/2025		1,423		69			69		1,492	1,492			
100212115	MOUNTAIN VIEW	HI		05/22/2025		761		(7)			(7)		754	754			
100212116	LAWRENCEVILLE	GA		05/22/2025		1,784		10			10		1,794	1,794			
100212117	FOLSOM	CA		05/22/2025		2,606		(17)			(17)		2,589	2,589			
100212118	MAGNOLIA	TX		05/22/2025		1,167		80			80		1,247	1,247			
100212120	PALM DESERT	CA		05/22/2025		2,311		(7)			(7)		2,304	2,304			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212121	PALM DESERT	CA		05/22/2025		2,724		(37)			(37)		2,687	2,687			
100212122	BRADENTON	FL		05/22/2025		1,034		(12)			(12)		1,022	1,022			
100212123	SPRING	TX		05/22/2025		19,515		(496)			(496)		19,019	19,019			
100212124	DAMASCUS	MD		05/22/2025		3,130		(27)			(27)		3,103	3,103			
100212125	VILLAS	NJ		05/22/2025		1,159		(1)			(1)		1,158	1,158			
100212126	SCOTTSDALE	AZ		05/22/2025		1,376		(13)			(13)		1,363	1,363			
100212127	PLYMOUTH	MA		05/22/2025		2,619		(26)			(26)		2,593	2,593			
100212128	DEL VALLE	TX		05/22/2025		1,210		(32)			(32)		1,178	1,178			
100212129	MILLSBORO	DE		05/22/2025		1,197		(36)			(36)		1,161	1,161			
100212130	MINT HILL	NC		05/22/2025		2,210		(29)			(29)		2,181	2,181			
100212131	ROUND ROCK	TX		05/22/2025		1,156		45			45		1,201	1,201			
100212132	CONCORD	NC		05/22/2025		1,080		(16)			(16)		1,064	1,064			
100212133	MINEOLA	NY		05/22/2025		2,868		36			36		2,904	2,904			
100212134	NAPLES	FL		05/22/2025		1,432		4			4		1,436	1,436			
100212135	GUTTENBERG	NJ		05/22/2025		1,224		(22)			(22)		1,202	1,202			
100212136	COMMERCE CITY	CO		05/22/2025		3,540		15			15		3,555	3,555			
100212137	BERLIN	NH		05/22/2025		1,569		(25)			(25)		1,544	1,544			
100212138	HILLSDALE	NJ		05/22/2025		1,086		(17)			(17)		1,069	1,069			
100212139	PLYMOUTH MEETING	PA		05/22/2025		1,099							1,099	1,099			
100212140	BOONE	NC		05/22/2025		1,346		(12)			(12)		1,334	1,334			
100212141	MANAHAWKIN	NJ		05/22/2025		3,636		(5)			(5)		3,631	3,631			
100212142	UNION CITY	NJ		05/22/2025		2,449		(3)			(3)		2,446	2,446			
100212143	CHICAGO	IL		05/22/2025		1,476		(18)			(18)		1,458	1,458			
100212144	MARIETTA	GA		05/22/2025		1,971		32			32		2,003	2,003			
100212145	CHARLOTTE	NC		05/22/2025		1,916		111			111		2,027	2,027			
100212146	PALM COAST	FL		05/22/2025		1,633		122			122		1,755	1,755			
100212147	MIAMI	FL		05/22/2025		2,777		21			21		2,798	2,798			
100212148	MANCHESTER CENTER	VT		05/22/2025		1,616		8			8		1,624	1,624			
100212149	PALM DESERT	CA		05/22/2025		4,382		46			46		4,428	4,428			
100212150	TOMS RIVER	NJ		05/22/2025		1,505		(19)			(19)		1,486	1,486			
100212151	BILLINGS	MT		05/22/2025		1,253		12			12		1,265	1,265			
100212152	SAINT CLOUD	FL		05/22/2025		1,478		(17)			(17)		1,461	1,461			
100212153	MADRAS	OR		05/22/2025		1,067		(32)			(32)		1,035	1,035			
100212154	CLERMONT	FL		05/22/2025		1,612		40			40		1,652	1,652			
100212156	TULSA	OK		05/22/2025		1,557		(36)			(36)		1,521	1,521			
100212157	AKRON	OH		05/22/2025		857		(9)			(9)		848	848			
100212158	SIERRA VISTA	AZ		05/22/2025		1,176		(2)			(2)		1,174	1,174			
100212159	ALBUQUERQUE	NM		05/22/2025		857		(8)			(8)		849	849			
100212160	MCKINNEY	TX		05/22/2025		1,270		6			6		1,276	1,276			
100212161	ANDOVER	KS		05/22/2025		819		(1)			(1)		818	818			
100212162	SURPRISE	AZ		05/22/2025		1,525		(16)			(16)		1,509	1,509			
100212163	HERNDON	VA		05/22/2025		1,180		(28)			(28)		1,152	1,152			
100212164	SHERMAN	TX		05/22/2025		1,553		(6)			(6)		1,547	1,547			
100212165	SAINT CLOUD	FL		05/22/2025		1,339		12			12		1,351	1,351			
100212166	PFLUGERVILLE	TX		05/22/2025		1,707		(28)			(28)		1,679	1,679			
100212168	AURORA	CO		05/22/2025		1,276		(4)			(4)		1,272	1,272			
100212169	ORLANDO	FL		05/22/2025		1,397		(12)			(12)		1,385	1,385			
100212170	GLASTONBURY	CT		05/22/2025		1,828		(20)			(20)		1,808	1,808			
100212171	LAWRENCEVILLE	GA		05/22/2025		11,465		299			299		11,764	11,764			
100212172	VIRGINIA BEACH	VA		05/22/2025		1,298		(16)			(16)		1,282	1,282			
100212173	GIG HARBOR	WA		05/22/2025		1,933		(20)			(20)		1,913	1,913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212174	LAS VEGAS	NV		05/22/2025		2,290		14			14		2,304	2,304			
100212175	STOCKTON	CA		05/22/2025		1,150		(18)			(18)		1,132	1,132			
100212176	HAWAIIAN GARDENS	CA		05/22/2025		2,347		(25)			(25)		2,322	2,322			
100212178	SANDPOINT	ID		05/22/2025		2,374		(21)			(21)		2,353	2,353			
100212179	EASTVALE	CA		05/22/2025		2,587		(35)			(35)		2,552	2,552			
100212180	MCKINNEY	TX		05/22/2025		1,001		(10)			(10)		991	991			
100212181	LONGS	SC		05/22/2025		1,239		18			18		1,257	1,257			
100212183	ANGIER	NC		05/22/2025		1,579		2			2		1,581	1,581			
100212184	BELLEVUE	ID		05/22/2025		2,277		(26)			(26)		2,251	2,251			
100212185	SILVERDALE	WA		05/22/2025		2,262		14			14		2,276	2,276			
100212186	OCALA	FL		05/22/2025		789		(19)			(19)		770	770			
100212187	LAKE ARROWHEAD	CA		05/22/2025		2,527		(12)			(12)		2,515	2,515			
100212188	ATLANTA	GA		05/22/2025		1,541		(34)			(34)		1,507	1,507			
100212189	GULF BREEZE	FL		05/22/2025		3,409		57			57		3,466	3,466			
100212190	NORTH PORT	FL		05/22/2025		889		(11)			(11)		878	878			
100212191	NAPERVILLE	IL		05/22/2025		2,332		10			10		2,342	2,342			
100212192	ELK GROVE	CA		05/22/2025		1,051		(22)			(22)		1,029	1,029			
100212193	VIRGINIA BEACH	VA		05/22/2025		1,652		(18)			(18)		1,634	1,634			
100212194	SAWTOOTH CITY	ID		05/22/2025		1,091		(20)			(20)		1,071	1,071			
100212195	WEEHAWKEN	NJ		05/22/2025		3,967		(42)			(42)		3,925	3,925			
100212197	LAS VEGAS	NV		05/22/2025		1,625		24			24		1,649	1,649			
100212198	HAW RIVER	NC		05/22/2025		1,648		14			14		1,662	1,662			
100212199	NASHUA	NH		05/22/2025		1,706		(20)			(20)		1,686	1,686			
100212200	BRIDGEPORT	CT		05/22/2025		1,903		(43)			(43)		1,860	1,860			
100212201	MIDDLE VILLAGE	NY		05/22/2025		2,093		(58)			(58)		2,035	2,035			
100212202	SOUTH CHICAGO HEIGHTS	IL		05/22/2025		841		(11)			(11)		830	830			
100212203	CROFTON	MD		05/22/2025		1,140		(17)			(17)		1,123	1,123			
100212205	SAN DIEGO	CA		05/22/2025		1,226		(14)			(14)		1,212	1,212			
100212206	FARMINGTON	NM		05/22/2025		2,249		(26)			(26)		2,223	2,223			
100212207	MCKINNEY	TX		05/22/2025		936		(37)			(37)		899	899			
100212208	BALD HEAD ISLAND	NC		05/22/2025		3,492		6			6		3,498	3,498			
100212209	SOUTH LAKE TAHOE	CA		05/22/2025		157,615		(346)			(346)		157,269	157,269			
100212210	ASHEVILLE	NC		05/22/2025		1,009		(29)			(29)		980	980			
100212211	CORDOVA	TN		05/22/2025		1,232		(17)			(17)		1,215	1,215			
100212212	MELBOURNE	FL		05/22/2025		1,895		35			35		1,930	1,930			
100212213	LODI	WI		05/22/2025		2,377		14			14		2,391	2,391			
100212214	SARASOTA	FL		05/22/2025		1,166		(9)			(9)		1,157	1,157			
100212215	ASBURY PARK	NJ		05/22/2025		2,189		(26)			(26)		2,163	2,163			
100212216	ALBUQUERQUE	NM		05/22/2025		1,402		2			2		1,404	1,404			
100212217	LOMPOC	CA		05/22/2025		1,809		(9)			(9)		1,800	1,800			
100212218	WITTMANN	AZ		05/22/2025		2,203		8			8		2,211	2,211			
100212219	AMELIA	OH		05/22/2025		934		15			15		949	949			
100212220	JACKSONVILLE	FL		05/23/2025		1,934		(96)			(96)		1,838	1,838			
100212221	RANCHO PALOS VERDES	CA		05/23/2025		9,892		(448)			(448)		9,444	9,444			
100212223	SPRING HILL	FL		05/23/2025		2,062		4			4		2,066	2,066			
100212224	VAN NUYS	CA		05/23/2025		2,809		(146)			(146)		2,663	2,663			
100212225	EDMONDS	WA		05/23/2025		3,082		(362)			(362)		2,720	2,720			
100212226	PARKER	CO		05/23/2025		12,470		(350)			(350)		12,120	12,120			
100212227	LYNNWOOD	WA		05/23/2025		3,102		(364)			(364)		2,738	2,738			
100212228	MARIETTA	GA		05/23/2025		1,001		(20)			(20)		981	981			
100212231	BURBANK	CA		05/23/2025		5,894		(268)			(268)		5,626	5,626			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212232	FRESNO	CA		05/23/2025		1,947		33			33		1,980	1,980			
100212236	LOS ANGELES	CA		05/23/2025		10,011		(441)			(441)		9,570	9,570			
100212237	SCOTTSDALE	AZ		05/23/2025		12,246		(638)			(638)		11,608	11,608			
100212239	DEBARY	FL		05/23/2025		62,040		(2,539)			(2,539)		59,501	59,501			
100212240	PARRISH	FL		05/23/2025		1,514		41			41		1,555	1,555			
100212241	ANAHEIM	CA		05/23/2025		17,772		(550)			(550)		17,222	17,222			
100212242	AUSTIN	TX		05/23/2025		1,578		(75)			(75)		1,503	1,503			
100212243	GLENDALE	CA		05/23/2025		6,089		(165)			(165)		5,924	5,924			
100212244	NORTH HOLLYWOOD	CA		05/23/2025		2,689		(102)			(102)		2,587	2,587			
100212245	SKOKIE	IL		05/27/2025		2,694		(86)			(86)		2,608	2,608			
100212246	ELGIN	IL		05/27/2025		1,040		(36)			(36)		1,004	1,004			
100212247	NIPOMO	CA		05/27/2025		1,953		(50)			(50)		1,903	1,903			
100212248	MIRAMONTE	CA		05/27/2025		857		(23)			(23)		834	834			
100212249	WEST NEW YORK	NJ		05/27/2025		1,139		(37)			(37)		1,102	1,102			
100212250	VOWINCKEL	PA		05/27/2025		1,054		(47)			(47)		1,007	1,007			
100212251	ACCORD	NY		05/27/2025		914		(31)			(31)		883	883			
100212252	SANTA MARIA	CA		05/27/2025		841		(32)			(32)		809	809			
100212253	NORTHBROOK	IL		05/28/2025		2,024		(33)			(33)		1,991	1,991			
100212254	DALLAS	GA		05/28/2025		1,776		(59)			(59)		1,717	1,717			
100212255	SAN FRANCISCO	CA		05/28/2025		5,364		5			5		5,369	5,369			
100212256	ARLINGTON	VA		05/28/2025		7,366		(23)			(23)		7,343	7,343			
100212257	MIDWAY CITY	CA		05/28/2025		3,807		(67)			(67)		3,740	3,740			
100212258	SAN JOSE	CA		05/28/2025		3,936		(68)			(68)		3,868	3,868			
100212259	LAS VEGAS	NV		05/28/2025		2,834		(79)			(79)		2,755	2,755			
100212260	SAN BERNARDINO	CA		05/28/2025		2,143		(39)			(39)		2,104	2,104			
100212261	ATLANTA	GA		05/28/2025		3,213		(38)			(38)		3,175	3,175			
100212262	WESTMINSTER	CA		05/28/2025		4,349		(98)			(98)		4,251	4,251			
100212263	SATELLITE BEACH	FL		05/28/2025		2,027		(17)			(17)		2,010	2,010			
100212264	OTTAWA	IL		05/28/2025		612		(29)			(29)		583	583			
100212266	MIAMI	FL		05/28/2025		2,173		(57)			(57)		2,116	2,116			
100212267	LOS ANGELES	CA		05/28/2025		4,512		(4)			(4)		4,508	4,508			
100212268	BAKERSFIELD	CA		05/28/2025		870		(12)			(12)		858	858			
100212269	AUBURN	GA		05/28/2025		70,204		(1,492)			(1,492)		68,712	68,712			
100212270	ALPHARETTA	GA		05/28/2025		1,551		(8)			(8)		1,543	1,543			
100212271	ORLANDO	FL		05/28/2025		3,291		(98)			(98)		3,193	3,193			
100212272	MONTGOMERY	AL		05/28/2025		1,364		(25)			(25)		1,339	1,339			
100212273	NEW ORLEANS	LA		05/28/2025		431		(3)			(3)		428	428			
100212275	TOPANGA	CA		05/28/2025		11,484		(66)			(66)		11,418	11,418			
100212276	VAN NUYS	CA		05/28/2025		1,826		(51)			(51)		1,775	1,775			
100212277	LONG BEACH	CA		05/28/2025		13,139		(231)			(231)		12,908	12,908			
100212279	FALLS CHURCH	VA		05/28/2025		1,756		(35)			(35)		1,721	1,721			
100212280	SACRAMENTO	CA		05/28/2025		1,079		(27)			(27)		1,052	1,052			
100212283	LEMON GROVE	CA		05/28/2025		2,772		5			5		2,777	2,777			
100212284	FLEMINGTON	NJ		05/28/2025		2,259		(99)			(99)		2,160	2,160			
100212285	LOUISVILLE	KY		05/28/2025		830		(22)			(22)		808	808			
100212286	LOUISVILLE	KY		05/28/2025		1,157		(31)			(31)		1,126	1,126			
100212287	JOHNSTOWN	NY		05/28/2025		750		(9)			(9)		741	741			
100212288	JACKSONVILLE	FL		05/28/2025		325		4			4		329	329			
100212289	YAKIMA	WA		05/28/2025		12,238		(573)			(573)		11,665	11,665			
100212290	WHITTIER	CA		05/28/2025		4,065		(79)			(79)		3,986	3,986			
100212292	CHARLOTTE	NC		05/28/2025		1,667		(34)			(34)		1,633	1,633			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212293	JOHNSTOWN	NY		05/28/2025		738		(11)			(11)		727	727			
100212294	OAKLAND	CA		05/28/2025		2,463		(117)			(117)		2,346	2,346			
100212295	NEWCASTLE	OK		05/28/2025		814		27			27		841	841			
100212296	LOS ANGELES (SHERMAN OAKS AREA	CA		05/28/2025		2,568		3			3		2,571	2,571			
100212297	LOS ANGELES	CA		05/28/2025		6,019		(131)			(131)		5,888	5,888			
100212299	BROOKLYN	NY		05/28/2025		5,510		159			159		5,669	5,669			
100212302	HERRIN	IL		05/28/2025		1,084		(4)			(4)		1,080	1,080			
100212303	SAN FERNANDO	CA		05/28/2025		1,656		(24)			(24)		1,632	1,632			
100212305	LOS ANGELES	CA		05/28/2025		4,817		(139)			(139)		4,678	4,678			
100212308	WOODLAND	CA		05/28/2025		2,704		(91)			(91)		2,613	2,613			
100212309	ORLANDO	FL		05/28/2025		1,058		(29)			(29)		1,029	1,029			
100212310	SACRAMENTO	CA		05/28/2025		2,037		(28)			(28)		2,009	2,009			
100212311	EAST BOSTON	MA		05/28/2025		2,227		(77)			(77)		2,150	2,150			
100212312	PEARLAND	TX		05/28/2025		1,437		(38)			(38)		1,399	1,399			
100212313	OVIEDO	FL		05/28/2025		1,078		(6)			(6)		1,072	1,072			
100212314	MURRIETA	CA		05/28/2025		3,129		(89)			(89)		3,040	3,040			
100212315	DULUTH	GA		05/28/2025		2,705		(10)			(10)		2,695	2,695			
100212316	PENSACOLA	FL		05/28/2025		926		(1)			(1)		925	925			
100212318	LANCASTER	CA		05/28/2025		1,622		(77)			(77)		1,545	1,545			
100212319	FONTANA	CA		05/28/2025		1,600		(13)			(13)		1,587	1,587			
100212320	VALLEY GLEN AREA LOS ANGELES	CA		05/28/2025		2,646		(63)			(63)		2,583	2,583			
100212321	ST. CLOUD	FL		05/28/2025		3,295		5			5		3,300	3,300			
100212322	PHILADELPHIA	PA		05/28/2025		1,071		9			9		1,080	1,080			
100212323	NORTH SMITHFIELD	RI		05/28/2025		2,288		(29)			(29)		2,259	2,259			
100212325	LOS ANGELES	CA		05/28/2025		3,899		(42)			(42)		3,857	3,857			
100212327	ANNANDALE	VA		05/28/2025		900							900	900			
100212328	OKLAHOMA CITY	OK		05/28/2025		878		(33)			(33)		845	845			
100212329	PALMDALE	CA		05/28/2025		2,595		(99)			(99)		2,496	2,496			
100212330	APOPKA	FL		05/28/2025		1,206		(21)			(21)		1,185	1,185			
100212331	PHILADELPHIA	PA		05/28/2025		747		(12)			(12)		735	735			
100212333	LOS ANGELES VAN NUYS AREA	CA		05/28/2025		2,489		(41)			(41)		2,448	2,448			
100212334	KYLE	TX		05/28/2025		1,487		(29)			(29)		1,458	1,458			
100212335	TRACY	CA		05/28/2025		3,197		(99)			(99)		3,098	3,098			
100212336	THOUSAND OAKS	CA		05/28/2025		2,492		(43)			(43)		2,449	2,449			
100212337	SPRINGFIELD	PA		05/28/2025		3,379		66			66		3,445	3,445			
100212338	SUN VALLEY AREA LOS ANGELES	CA		05/28/2025		1,137		(54)			(54)		1,083	1,083			
100212340	SAN JOSE	CA		05/28/2025		5,872		60			60		5,932	5,932			
100212341	STANTON	CA		05/28/2025		2,731		(36)			(36)		2,695	2,695			
100212342	FOREST PARK	GA		05/28/2025		1,106		4			4		1,110	1,110			
100212343	MORROW	GA		05/28/2025		820		4			4		824	824			
100212344	ROWLETT	TX		05/28/2025		1,267		(32)			(32)		1,235	1,235			
100212345	PEARLAND	TX		05/28/2025		3,084		59			59		3,143	3,143			
100212346	SAN JACINTO	CA		05/28/2025		2,090		(100)			(100)		1,990	1,990			
100212347	ATLANTA	GA		05/28/2025		584		(4)			(4)		580	580			
100212348	NASHVILLE	TN		05/28/2025		965		(33)			(33)		932	932			
100212349	AGOURA HILLS	CA		05/28/2025		12,123		(327)			(327)		11,796	11,796			
100212350	NORTH MIAMI	FL		05/28/2025		1,875		1			1		1,876	1,876			
100212351	ALLEN	TX		05/28/2025		1,641		15			15		1,656	1,656			
100212352	BUFORD	GA		05/28/2025		8,712		12			12		8,724	8,724			
100212353	RIALTO	CA		05/28/2025		2,741		(98)			(98)		2,643	2,643			
100212354	CHINO	CA		05/28/2025		3,284		(81)			(81)		3,203	3,203			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212355	NEW BRIGHTON	MN		05/28/2025		1,944		(5)			(5)		1,939	1,939			
100212356	CLEVELAND	OH		05/28/2025		1,406		48			48		1,454	1,454			
100212357	WOODBRIDGE	VA		05/28/2025		1,764		(49)			(49)		1,715	1,715			
100212358	LAND O' LAKES	FL		05/28/2025		1,253		(19)			(19)		1,234	1,234			
100212359	MARBLE FALLS	TX		05/28/2025		1,090		16			16		1,106	1,106			
100212360	BURBANK	CA		05/28/2025		6,870		(74)			(74)		6,796	6,796			
100212361	PHILADELPHIA	PA		05/28/2025		892		(9)			(9)		883	883			
100212362	MANVEL	TX		05/28/2025		2,851		(34)			(34)		2,817	2,817			
100212363	JONESBORO	AR		05/28/2025		818		2			2		820	820			
100212364	CANDLER	NC		05/28/2025		14,814		(164)			(164)		14,650	14,650			
100212365	FILLMORE	CA		05/28/2025		2,236		(87)			(87)		2,149	2,149			
100212366	WINTER GARDEN	FL		05/28/2025		1,401		(18)			(18)		1,383	1,383			
100212367	EDMOND	OK		05/28/2025		1,472		(22)			(22)		1,450	1,450			
100212368	ARLINGTON	TX		05/28/2025		1,107		(13)			(13)		1,094	1,094			
100212370	SACRAMENTO	CA		05/28/2025		1,603		(46)			(46)		1,557	1,557			
100212371	BEVERLY HILLS	CA		05/28/2025		2,782		(86)			(86)		2,696	2,696			
100212372	CHARLOTTE	NC		05/28/2025		2,427		68			68		2,495	2,495			
100212373	CITRUS SPRINGS	FL		05/28/2025		1,080		40			40		1,120	1,120			
100212374	LUBBOCK	TX		05/28/2025		2,090		2			2		2,092	2,092			
100212375	GRAND PRAIRIE	TX		05/28/2025		3,051		84			84		3,135	3,135			
100212376	MOORESVILLE	NC		05/28/2025		5,924		(108)			(108)		5,816	5,816			
100212377	LAWRENCEVILLE	GA		05/28/2025		1,302		(12)			(12)		1,290	1,290			
100212378	SAN ANTONIO	TX		05/28/2025		963		(19)			(19)		944	944			
100212379	BAYTOWN	TX		05/28/2025		978		4			4		982	982			
100212380	KATY	TX		05/28/2025		1,850		29			29		1,879	1,879			
100212382	COMMERCE	GA		05/28/2025		1,481		(47)			(47)		1,434	1,434			
100212383	BEND	OR		05/28/2025		3,177		4			4		3,181	3,181			
100212385	KATY	TX		05/28/2025		1,687		(39)			(39)		1,648	1,648			
100212386	GAINESVILLE	GA		05/28/2025		1,732		(42)			(42)		1,690	1,690			
100212387	SPRING HILL	FL		05/28/2025		1,025		(9)			(9)		1,016	1,016			
100212388	VALLEJO	CA		05/28/2025		6,428		(144)			(144)		6,284	6,284			
100212389	VISTA	CA		05/28/2025		2,436		(46)			(46)		2,390	2,390			
100212390	MERIDIAN	ID		05/28/2025		7,866		28			28		7,894	7,894			
100212391	SAN JOSE	CA		05/28/2025		4,780		(34)			(34)		4,746	4,746			
100212392	CROWN POINT	IN		05/28/2025		833		25			25		858	858			
100212393	PRINCETON	TX		05/28/2025		55,913		(495)			(495)		55,418	55,418			
100212394	LOS ANGELES	CA		05/28/2025		2,744		22			22		2,766	2,766			
100212395	CARLSBAD	CA		05/28/2025		4,867		(109)			(109)		4,758	4,758			
100212396	DALY CITY	CA		05/28/2025		5,606		(10)			(10)		5,596	5,596			
100212397	CONYERS	GA		05/28/2025		1,320		(16)			(16)		1,304	1,304			
100212398	LEAGUE CITY	TX		05/28/2025		3,001		56			56		3,057	3,057			
100212399	TUJUNGA AREA LOS ANGELES	CA		05/28/2025		2,898		3			3		2,901	2,901			
100212450	OCEAN ISLE	NC		05/27/2025		5,119		(51)			(51)		5,068	5,068			
100212451	BLOOMFIELD HILLS	MI		05/27/2025		6,023		(60)			(60)		5,963	5,963			
100212452	GILBERT	AZ		05/27/2025		158,076		(1,487)			(1,487)		156,589	156,589			
100212453	WILMINGTON	NC		05/27/2025		5,938		(57)			(57)		5,881	5,881			
100212454	KAMUELA	HI		05/27/2025		9,749		(84)			(84)		9,665	9,665			
100212455	LOS ANGELES	CA		05/27/2025		15,373		(152)			(152)		15,221	15,221			
100212456	SANTA ROSA BEACH	FL		05/27/2025		7,920		(18)			(18)		7,902	7,902			
100212457	LOS GATOS	CA		05/27/2025		17,215		41			41		17,256	17,256			
100212458	SCOTTSDALE	AZ		05/27/2025		5,668		130			130		5,798	5,798			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212459	SAN JOSE	CA		05/27/2025		8,490		(39)			(39)		8,451	8,451			
100212460	BOCA RATON	FL		05/27/2025		6,095		(60)			(60)		6,035	6,035			
100212461	SEBAGO	ME		05/27/2025		4,764		80			80		4,844	4,844			
100212462	FORT MYERS BEACH	FL		05/27/2025		5,606		96			96		5,702	5,702			
100212463	HILTON HEAD ISLAND	SC		05/27/2025		31,170		362			362		31,532	31,532			
100212464	JOHNS ISLAND	SC		05/27/2025		9,677		55			55		9,732	9,732			
100212465	N TOPSAIL BEACH	NC		05/27/2025		5,303		(36)			(36)		5,267	5,267			
100212466	BEVERLY HILLS	CA		05/27/2025		413,023		(4,089)			(4,089)		408,934	408,934			
100212467	IRVINE	CA		05/27/2025		503,050		(4,981)			(4,981)		498,069	498,069			
100212468	CLIFTON	VA		05/27/2025		7,957		264			264		8,221	8,221			
100212469	ATLANTIC BEACH	NC		05/27/2025		6,335		(63)			(63)		6,272	6,272			
100212470	BOSTON	MA		05/27/2025		5,592		(25)			(25)		5,567	5,567			
100212471	SAN MATEO	CA		05/27/2025		5,059		(45)			(45)		5,014	5,014			
100212472	CULVER CITY	CA		05/27/2025		7,784		(70)			(70)		7,714	7,714			
100212473	EMERALD ISLE	NC		05/27/2025		7,068		(65)			(65)		7,003	7,003			
100212474	HUNTINGTON BEACH	CA		05/27/2025		4,866		(20)			(20)		4,846	4,846			
100212475	SCOTTSDALE	AZ		05/27/2025		5,214		19			19		5,233	5,233			
100212476	MONTGOMERY	TX		05/27/2025		453,218		2,785			2,785		456,003	456,003			
100212477	PASADENA	CA		05/27/2025		7,227		19			19		7,246	7,246			
100212478	SAN DIEGO	CA		05/27/2025		7,386		21			21		7,407	7,407			
100212479	PORT CHARLOTTE	FL		05/28/2025		1,415		(49)			(49)		1,366	1,366			
100212480	PALMETTO BAY	FL		05/28/2025		7,564		(237)			(237)		7,327	7,327			
100212481	PERRINEVILLE	NJ		05/28/2025		4,213		(185)			(185)		4,028	4,028			
100212482	CASTRO VALLEY	CA		05/28/2025		4,872		79			79		4,951	4,951			
100212483	SAN GABRIEL	CA		05/28/2025		3,390		13			13		3,403	3,403			
100212484	WHITIER	CA		05/28/2025		2,358		(1)			(1)		2,357	2,357			
100212485	IRVINE	CA		05/28/2025		2,694		(64)			(64)		2,630	2,630			
100212486	ORANGE	CA		05/28/2025		3,184		(19)			(19)		3,165	3,165			
100212487	GRANADA HILLS	CA		05/28/2025		4,389		(132)			(132)		4,257	4,257			
100212488	TAMPA	FL		05/28/2025		1,606		(76)			(76)		1,530	1,530			
100212489	KISSIMMEE	FL		05/28/2025		442		(21)			(21)		421	421			
100212490	MONROE	NY		05/28/2025		2,127		11			11		2,138	2,138			
100212491	WAXAHACHIE	TX		05/28/2025		687		(26)			(26)		661	661			
100212492	CAPE CORAL	FL		05/28/2025		1,507		(37)			(37)		1,470	1,470			
100212493	PETERSBURG	VA		05/28/2025		1,010		(46)			(46)		964	964			
100212495	HACIENDA HEIGHTS	CA		05/28/2025		3,341		27			27		3,368	3,368			
100212496	SAN JOSE	CA		05/28/2025		7,392		48			48		7,440	7,440			
100212497	SPARKS	NV		05/28/2025		8,055		(13)			(13)		8,042	8,042			
100212498	MONSEY	NY		05/28/2025		2,115		51			51		2,166	2,166			
100212500	LONDONDERRY	NH		05/28/2025		18,705		(111)			(111)		18,594	18,594			
100212501	RANCHO CUCAMONGA	CA		05/28/2025		5,090		(70)			(70)		5,020	5,020			
100212502	JACKSONVILLE	FL		05/28/2025		897		(43)			(43)		854	854			
100212504	STONE MOUNTAIN	GA		05/28/2025		1,197		(37)			(37)		1,160	1,160			
100212505	PINOLE	CA		05/28/2025		1,074		(43)			(43)		1,031	1,031			
100212506	SIMI VALLEY	CA		05/28/2025		1,650		14			14		1,664	1,664			
100212507	PORTLAND	OR		05/28/2025		2,038		(20)			(20)		2,018	2,018			
100212508	LONG BEACH	CA		05/29/2025		2,934		(120)			(120)		2,814	2,814			
100212509	SAN DIEGO	CA		05/29/2025		55,876		(971)			(971)		54,905	54,905			
100212510	LOS ANGELES	CA		05/29/2025		847		3			3		850	850			
100212511	RIVERSIDE	CA		05/29/2025		2,344		(54)			(54)		2,290	2,290			
100212512	PALM HARBOR	FL		05/29/2025		1,486		(43)			(43)		1,443	1,443			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212513	NORTH PORT	FL		05/29/2025		1,325		(12)			(12)		1,313	1,313			
100212514	ORLANDO	FL		05/29/2025		1,103		(10)			(10)		1,093	1,093			
100212515	WEST HILLS	CA		05/29/2025		2,473		(9)			(9)		2,464	2,464			
100212516	PALM BAY	FL		05/29/2025		1,051		(15)			(15)		1,036	1,036			
100212517	OAKLAND	CA		05/29/2025		1,473		(70)			(70)		1,403	1,403			
100212518	CORAL GABLES	FL		05/29/2025		9,398		(130)			(130)		9,268	9,268			
100212519	WACO	TX		05/29/2025		646							646	646			
100212521	BELLFLOWER	CA		05/29/2025		2,269		(88)			(88)		2,181	2,181			
100212522	OCEANSIDE	CA		05/29/2025		4,366		(149)			(149)		4,217	4,217			
100212523	ST. HEDWIG	TX		05/29/2025		618		(20)			(20)		598	598			
100212524	BAKERSFIELD	CA		05/29/2025		2,128		(33)			(33)		2,095	2,095			
100212525	NORTH HILLS	CA		05/29/2025		7,139		(230)			(230)		6,909	6,909			
100212526	MONTEBELLO	CA		05/29/2025		8,748		(292)			(292)		8,456	8,456			
100212527	SALINAS	CA		05/29/2025		2,394		(70)			(70)		2,324	2,324			
100212528	FONTANA	CA		05/29/2025		2,214		(37)			(37)		2,177	2,177			
100212529	LONGWOOD	FL		05/29/2025		1,181		(35)			(35)		1,146	1,146			
100212530	WAYNE	NJ		05/29/2025		13,410		(35)			(35)		13,375	13,375			
100212531	MIAMI	FL		05/29/2025		2,273		7			7		2,280	2,280			
100212532	BLUE SPRINGS	MO		05/29/2025		715		(20)			(20)		695	695			
100212533	GREENACRES	FL		05/29/2025		2,208		(65)			(65)		2,143	2,143			
100212534	TOLEDO	OH		05/29/2025		373		(10)			(10)		363	363			
100212535	KIRKLAND	WA		05/29/2025		4,792		(86)			(86)		4,706	4,706			
100212536	TOLEDO	OH		05/29/2025		378		(12)			(12)		366	366			
100212537	LAS VEGAS	NV		05/29/2025		1,534		(38)			(38)		1,496	1,496			
100212538	POMPANO BEACH	FL		05/29/2025		4,440		(158)			(158)		4,282	4,282			
100212540	BAKERSFIELD	CA		05/29/2025		1,186		(44)			(44)		1,142	1,142			
100212541	THOMASVILLE	NC		05/29/2025		757		(26)			(26)		731	731			
100212542	NORTHPORT	NY		05/29/2025		3,144		(108)			(108)		3,036	3,036			
100212545	FORT WORTH	TX		05/29/2025		895		(17)			(17)		878	878			
100212546	LOS ANGELES	CA		05/29/2025		5,797		(90)			(90)		5,707	5,707			
100212547	HOLLYWOOD	FL		05/29/2025		1,608		10			10		1,618	1,618			
100212548	ESTERO	FL		05/29/2025		1,165		(46)			(46)		1,119	1,119			
100212549	BRENTWOOD	NY		05/29/2025		5,840		(158)			(158)		5,682	5,682			
100212550	MONTCLAIR	NJ		05/29/2025		3,573		(87)			(87)		3,486	3,486			
100212551	ELBERTA	AL		05/29/2025		819		(3)			(3)		816	816			
100212552	OCEANSIDE	CA		05/29/2025		1,840		(53)			(53)		1,787	1,787			
100212553	DENTON	TX		05/29/2025		1,360		(23)			(23)		1,337	1,337			
100212554	GRAND PRAIRIE	TX		05/29/2025		795		(30)			(30)		765	765			
100212555	VENICE	FL		05/29/2025		932		(20)			(20)		912	912			
100212556	GLENN HEIGHTS	TX		05/29/2025		1,576		(28)			(28)		1,548	1,548			
100212557	CANTON	MI		05/29/2025		712		(34)			(34)		678	678			
100212558	TAMPA	FL		05/29/2025		1,104		(29)			(29)		1,075	1,075			
100212559	BROOKLYN	NY		05/29/2025		2,348		(87)			(87)		2,261	2,261			
100212560	LAS CRUCES	NM		05/29/2025		757		(10)			(10)		747	747			
100212561	CEDAR GROVE	NJ		05/29/2025		2,637		(35)			(35)		2,602	2,602			
100212562	LAFAYETTE	IN		05/29/2025		882		(42)			(42)		840	840			
100212563	CORONA	CA		05/29/2025		3,017		(41)			(41)		2,976	2,976			
100212564	ORLANDO	FL		05/29/2025		1,449		(23)			(23)		1,426	1,426			
100212565	WASHINGTON	DC		05/29/2025		3,294		(50)			(50)		3,244	3,244			
100212566	PHOENIX	AZ		05/29/2025		1,631		(34)			(34)		1,597	1,597			
100212567	MESA	AZ		05/29/2025		630		(18)			(18)		612	612			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212568	MUNDELEIN	IL		05/29/2025		6,330		(54)			(54)		6,276	6,276			
100212569	AUSTIN	TX		05/29/2025		1,239		(45)			(45)		1,194	1,194			
100212570	NAPERVILLE	IL		05/29/2025		1,031		(30)			(30)		1,001	1,001			
100212571	PLANTATION	FL		05/29/2025		4,192		(96)			(96)		4,096	4,096			
100212572	OAKLEY	CA		05/29/2025		2,011		(80)			(80)		1,931	1,931			
100212573	SCOTTSDALE	AZ		05/29/2025		1,248		(59)			(59)		1,189	1,189			
100212574	PARRISH	FL		05/29/2025		1,704		(14)			(14)		1,690	1,690			
100212575	EAST HAVEN	CT		05/29/2025		1,082		(20)			(20)		1,062	1,062			
100212576	EUSTIS	FL		05/29/2025		1,359		(40)			(40)		1,319	1,319			
100212577	LITTLE ELM	TX		05/29/2025		1,193		(37)			(37)		1,156	1,156			
100212578	CHANDLER	AZ		05/29/2025		1,406		(67)			(67)		1,339	1,339			
100212579	HILTON HEAD ISLAND	SC		05/29/2025		2,588		(26)			(26)		2,562	2,562			
100212580	NAPLES	FL		05/29/2025		2,031		(30)			(30)		2,001	2,001			
100212581	PATERSON	NJ		05/29/2025		822		(21)			(21)		801	801			
100212582	EUREKA	CA		05/29/2025		1,269		(51)			(51)		1,218	1,218			
100212583	SAN ANTONIO	TX		05/29/2025		2,211		(23)			(23)		2,188	2,188			
100212584	YUCCA VALLEY	CA		05/29/2025		1,520		(64)			(64)		1,456	1,456			
100212586	PORT ORANGE	FL		05/29/2025		1,241		(59)			(59)		1,182	1,182			
100212587	BOCA RATON	FL		05/29/2025		7,362		(234)			(234)		7,128	7,128			
100212588	CHATSWORTH	CA		05/29/2025		1,062		(43)			(43)		1,019	1,019			
100212589	WEST BALDWIN	ME		05/29/2025		1,073		(4)			(4)		1,069	1,069			
100212590	LOS ANGELES	CA		05/29/2025		2,276		(44)			(44)		2,232	2,232			
100212591	SAG HARBOR	NY		05/29/2025		2,374		(56)			(56)		2,318	2,318			
100212592	NIPOMO	CA		05/29/2025		3,999		(128)			(128)		3,871	3,871			
100212593	HILO	HI		05/29/2025		1,294		(45)			(45)		1,249	1,249			
100212594	OLYMPIA	WA		05/29/2025		1,839		(17)			(17)		1,822	1,822			
100212595	CINCINNATI	OH		05/29/2025		1,091		5			5		1,096	1,096			
100212596	CINCINNATI	OH		05/29/2025		1,109		(11)			(11)		1,098	1,098			
100212597	SAN LORENZO	CA		05/29/2025		1,798		(26)			(26)		1,772	1,772			
100212598	BENSALEM	PA		05/29/2025		900		(38)			(38)		862	862			
100212599	DETROIT	MI		05/29/2025		1,064		(38)			(38)		1,026	1,026			
100212600	SANTA ROSA	CA		05/29/2025		3,014		(128)			(128)		2,886	2,886			
100212601	PIEDMONT	CA		05/29/2025		7,777		(94)			(94)		7,683	7,683			
100212602	FORT LEE	NJ		05/29/2025		3,787		(96)			(96)		3,691	3,691			
100212603	SANTA ROSA	CA		05/29/2025		4,372		(177)			(177)		4,195	4,195			
100212604	ABSECON	NJ		05/29/2025		531		(25)			(25)		506	506			
100212605	FAYETTEVILLE	NC		05/29/2025		804		(7)			(7)		797	797			
100212606	LAKESIDE	AZ		05/29/2025		2,097		(51)			(51)		2,046	2,046			
100212607	CHICAGO	IL		05/29/2025		1,269		(36)			(36)		1,233	1,233			
100212608	SACRAMENTO	CA		05/29/2025		1,677		(59)			(59)		1,618	1,618			
100212609	JACKSON	CA		05/29/2025		937		(32)			(32)		905	905			
100212610	GAINESVILLE	FL		05/29/2025		3,602		(48)			(48)		3,554	3,554			
100212611	STROUDSBURG	PA		05/29/2025		1,050		(24)			(24)		1,026	1,026			
100212612	GRAND HAVEN	MI		05/29/2025		1,258		(28)			(28)		1,230	1,230			
100212613	PENSACOLA	FL		05/29/2025		1,201		10			10		1,211	1,211			
100212614	FORT MOHAVE	AZ		05/29/2025		1,529		(32)			(32)		1,497	1,497			
100212615	MURRIETA	CA		05/29/2025		3,614		17			17		3,631	3,631			
100212616	GLENDALE	AZ		05/29/2025		1,487		(39)			(39)		1,448	1,448			
100212617	SEGUIN	TX		05/29/2025		1,132		(23)			(23)		1,109	1,109			
100212618	STONE MOUNTAIN	GA		05/29/2025		1,032		(49)			(49)		983	983			
100212619	CONWAY	SC		05/29/2025		2,269		(57)			(57)		2,212	2,212			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212620	LA QUINTA	CA		05/29/2025		4,443		(154)			(154)		4,289	4,289			
100212621	MILFORD	CT		05/29/2025		1,907		41			41		1,948	1,948			
100212622	WINCHESTER	TN		05/29/2025		4,103		(108)			(108)		3,995	3,995			
100212623	LANCASTER	CA		05/29/2025		2,953		(136)			(136)		2,817	2,817			
100212624	LEBANON	TN		05/29/2025		4,529		(97)			(97)		4,432	4,432			
100212625	SPRINGFIELD	MO		05/29/2025		953		(8)			(8)		945	945			
100212626	WHITTIER	CA		05/29/2025		1,900		(70)			(70)		1,830	1,830			
100212627	MEADOW VISTA	CA		05/29/2025		4,408		(147)			(147)		4,261	4,261			
100212628	FLORIDA CITY	FL		05/29/2025		1,681		17			17		1,698	1,698			
100212629	NAPLES	FL		05/29/2025		1,109		(25)			(25)		1,084	1,084			
100212630	EL CENTRO	CA		05/29/2025		1,413		(15)			(15)		1,398	1,398			
100212631	GASTONIA	NC		05/29/2025		701		(23)			(23)		678	678			
100212632	SNELLVILLE	GA		05/29/2025		1,272		(24)			(24)		1,248	1,248			
100212633	WESTON	FL		05/29/2025		2,447		(79)			(79)		2,368	2,368			
100212634	CLERMONT	FL		05/29/2025		2,020		(5)			(5)		2,015	2,015			
100212635	KIHEI	HI		05/29/2025		2,398		(80)			(80)		2,318	2,318			
100212636	SAN DIEGO	CA		05/29/2025		2,304		(48)			(48)		2,256	2,256			
100212637	JUNO BEACH	FL		05/29/2025		2,442		(116)			(116)		2,326	2,326			
100212638	LA SALLE	IL		05/29/2025		727		(2)			(2)		725	725			
100212639	JACKSON	NJ		05/29/2025		1,840		(31)			(31)		1,809	1,809			
100212640	OSPREY	FL		05/29/2025		1,431		(49)			(49)		1,382	1,382			
100212641	KISSIMMEE	FL		05/29/2025		1,299		(16)			(16)		1,283	1,283			
100212642	LAS VEGAS	NV		05/29/2025		1,093		(49)			(49)		1,044	1,044			
100212643	SEVIERVILLE	TN		05/29/2025		3,376		(31)			(31)		3,345	3,345			
100212644	SUNRISE	FL		05/29/2025		1,872		(40)			(40)		1,832	1,832			
100212645	MILWAUKEE	WI		05/29/2025		10,918		(358)			(358)		10,560	10,560			
100212647	LOS ANGELES	CA		05/29/2025		1,465		(51)			(51)		1,414	1,414			
100212648	KATY	TX		05/29/2025		1,721		(1)			(1)		1,720	1,720			
100212649	SEVILLE	OH		05/29/2025		1,649		(49)			(49)		1,600	1,600			
100212650	MIAMI BEACH	FL		05/29/2025		489		(13)			(13)		476	476			
100212652	BOERNE	TX		05/29/2025		1,210		(42)			(42)		1,168	1,168			
100212653	THE COLONY	TX		05/29/2025		630		(30)			(30)		600	600			
100212654	SAN DIEGO	CA		05/29/2025		2,358		(112)			(112)		2,246	2,246			
100212655	HUNTINGTON BEACH	CA		05/29/2025		12,511		(434)			(434)		12,077	12,077			
100212656	ANNA	TX		05/29/2025		942		(45)			(45)		897	897			
100212657	TAMPA	FL		05/29/2025		946		(40)			(40)		906	906			
100212658	MANCHESTER	TN		05/29/2025		1,146		(45)			(45)		1,101	1,101			
100212659	LAS VEGAS	NV		05/29/2025		579		(27)			(27)		552	552			
100212660	TULLAHOMA	TN		05/29/2025		896		(29)			(29)		867	867			
100212661	FORT WORTH	TX		05/29/2025		650		(27)			(27)		623	623			
100212662	BROKEN ARROW	OK		05/29/2025		1,210		(29)			(29)		1,181	1,181			
100212664	FLORISSANT	MO		05/29/2025		636		(18)			(18)		618	618			
100212665	PALM COAST	FL		05/29/2025		1,190		(23)			(23)		1,167	1,167			
100212667	PORT CHARLOTTE	FL		05/29/2025		659		(25)			(25)		634	634			
100212668	LA JOLLA	CA		05/29/2025		36,827		(984)			(984)		35,843	35,843			
100212670	SMYRNA	TN		05/29/2025		864		(41)			(41)		823	823			
100212671	LONGVIEW	TX		05/29/2025		1,921		(91)			(91)		1,830	1,830			
100212672	LAS VEGAS	NV		05/29/2025		1,496		(34)			(34)		1,462	1,462			
100212673	MONTEBELLO	CA		05/29/2025		4,259		(188)			(188)		4,071	4,071			
100212674	LAKE WORTH	FL		05/29/2025		599		(27)			(27)		572	572			
100212675	NATIONAL CITY	CA		05/29/2025		3,435		(37)			(37)		3,398	3,398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212677	DEER PARK	TX		05/29/2025		817		(24)			(24)		793	793			
100212678	PHOENIX	AZ		05/28/2025		2,443		(89)			(89)		2,354	2,354			
100212679	CHANDLER	AZ		05/28/2025		2,912		(99)			(99)		2,813	2,813			
100212680	GILBERT	AZ		05/28/2025		2,682		(92)			(92)		2,590	2,590			
100212681	GILBERT	AZ		05/28/2025		2,368		(81)			(81)		2,287	2,287			
100212682	PHOENIX	AZ		05/28/2025		2,567		(88)			(88)		2,479	2,479			
100212683	EAGLE MOUNTAIN	UT		05/28/2025		2,018		(40)			(40)		1,978	1,978			
100212684	AUSTIN	TX		05/28/2025		3,567		(98)			(98)		3,469	3,469			
100212685	PROVIDENCE	RI		05/28/2025		82,492		(3,150)			(3,150)		79,342	79,342			
100212686	CLOVIS	CA		05/28/2025		1,687		(52)			(52)		1,635	1,635			
100212687	PHOENIX	AZ		05/28/2025		2,932		(82)			(82)		2,850	2,850			
100212688	GILBERT	AZ		05/28/2025		1,398		(52)			(52)		1,346	1,346			
100212689	BROOKFIELD	IL		05/28/2025		2,238		(44)			(44)		2,194	2,194			
100212690	NORTH BRUNSWICK	NJ		05/28/2025		900		(42)			(42)		858	858			
100212691	BAKERSFIELD	CA		05/28/2025		2,275		(63)			(63)		2,212	2,212			
100212693	AUSTIN	TX		05/28/2025		1,555		(30)			(30)		1,525	1,525			
100212694	RALEIGH	NC		05/28/2025		48,129		(879)			(879)		47,250	47,250			
100212695	SUNSET BEACH	NC		05/28/2025		1,081		(28)			(28)		1,053	1,053			
100212696	NORTH MYRTLE BEACH	SC		05/28/2025		1,533		(52)			(52)		1,481	1,481			
100212697	SAN FERNANDO	CA		05/28/2025		3,441		(77)			(77)		3,364	3,364			
100212698	THE VILLAGES	FL		05/28/2025		157,087		(5,590)			(5,590)		151,497	151,497			
100212699	MCKINNEY	TX		05/28/2025		2,882		(44)			(44)		2,838	2,838			
100212700	CINCINNATI	OH		05/28/2025		992		(35)			(35)		957	957			
100212701	ST. GEORGE	UT		05/28/2025		2,031		(59)			(59)		1,972	1,972			
100212702	EWING	NJ		05/28/2025		1,285		(57)			(57)		1,228	1,228			
100212703	FORT PIERCE	FL		05/28/2025		985		(11)			(11)		974	974			
100212704	LAWRENCEVILLE	GA		05/28/2025		1,876		(78)			(78)		1,798	1,798			
100212705	BRECKENRIDGE	CO		05/28/2025		3,187		(93)			(93)		3,094	3,094			
100212706	DENVER	CO		05/28/2025		2,154		(86)			(86)		2,068	2,068			
100212707	SOUTH PADRE ISLAND	TX		05/28/2025		1,905		(81)			(81)		1,824	1,824			
100212708	WEST VALLEY CITY	UT		05/28/2025		2,225		(31)			(31)		2,194	2,194			
100212709	WEST DEPTFORD	NJ		05/28/2025		1,038		(32)			(32)		1,006	1,006			
100212710	WASHINGTON	DC		05/28/2025		2,012		(29)			(29)		1,983	1,983			
100212711	TACOMA	WA		05/28/2025		1,725		(65)			(65)		1,660	1,660			
100212712	FORT WORTH	TX		05/28/2025		1,289		(61)			(61)		1,228	1,228			
100212713	SPANAWAY	WA		05/28/2025		5,327		(73)			(73)		5,254	5,254			
100212714	PHILADELPHIA	PA		05/28/2025		1,831		(74)			(74)		1,757	1,757			
100212715	GALVESTON	TX		05/28/2025		1,287		(36)			(36)		1,251	1,251			
100212716	DEPTFORD	NJ		05/28/2025		1,105		(18)			(18)		1,087	1,087			
100212717	WINSUM	NLD		05/28/2025										10	10		10
100212718	AMSTELVEEN	NLD		05/28/2025										13	13		13
100212719	S-GRAVENHAGE	NLD		05/28/2025										432	432		432
100212720	TERNEUZEN	NLD		05/28/2025										63	63		63
100212721	TERNEUZEN	NLD		05/28/2025		104							104	111	7		7
100212722	S-GRAVENHAGE	NLD		05/28/2025										81	81		81
100212723	ROTTERDAM	NLD		05/28/2025										32	32		32
100212724	ROTTERDAM	NLD		05/28/2025		2,266							2,266	2,410	145		145
100212725	S-GRAVENHAGE	NLD		05/28/2025										324	324		324
100212726	HORN	NLD		05/28/2025										126	126		126
100212727	UTRECHT	NLD		05/28/2025										62	62		62
100212728	HILVERSUM	NLD		05/28/2025		186,251							186,251	193,398	7,146		7,146

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212729	EMMEN	NLD		05/28/2025										128	128		128
100212730	EMMEN	NLD		05/28/2025		1,492							1,492	1,549	57		57
100212731	ROTTERDAM	NLD		05/28/2025		4,143							4,143	4,307	164		164
100212732	ROTTERDAM	NLD		05/28/2025										61	61		61
100212733	NIJMEGEN	NLD		05/28/2025										184	184		184
100212734	NIJMEGEN	NLD		05/28/2025		2,412							2,412	2,508	95		95
100212735	HOOGEVEEN	NLD		05/28/2025										122	122		122
100212736	HOOGEVEEN	NLD		05/28/2025		845							845	882	37		37
100212737	AMSTERDAM	NLD		05/28/2025										58	58		58
100212738	ENSCHEDE	NLD		05/28/2025		387							387	405	17		17
100212739	ENSCHEDE	NLD		05/28/2025										60	60		60
100212740	ENSCHEDE	NLD		05/28/2025		581							581	607	26		26
100212741	ENSCHEDE	NLD		05/28/2025										89	89		89
100212742	OOST-SOUBURG	NLD		05/28/2025										53	53		53
100212743	OOST-SOUBURG	NLD		05/28/2025		686							686	712	26		26
100212744	GRONINGEN	NLD		05/28/2025										61	61		61
100212745	GRONINGEN	NLD		05/28/2025		424							424	443	19		19
100212746	ARKEL	NLD		05/28/2025		10,724							10,724	11,454	731		731
100212747	ARKEL	NLD		05/28/2025		2,268							2,268	2,365	97		97
100212748	ROTTERDAM	NLD		05/28/2025										136	136		136
100212749	DORDRECHT	NLD		05/28/2025		2,179							2,179	2,268	90		90
100212750	DORDRECHT	NLD		05/28/2025										42	42		42
100212751	EINDHOVEN	NLD		05/28/2025		36,974							36,974	38,225	1,252		1,252
100212752	UTRECHT	NLD		05/28/2025		3,166							3,166	4,347	1,181		1,181
100212753	UTRECHT	NLD		05/28/2025										531	531		531
100212754	HEERLEN	NLD		05/28/2025										37	37		37
100212755	S-GRAVENHAGE	NLD		05/28/2025										69	69		69
100212756	TILBURG	NLD		05/28/2025										102	102		102
100212757	S-GRAVENHAGE	NLD		05/28/2025										45	45		45
100212758	SNEEK	NLD		05/28/2025										125	125		125
100212759	SNEEK	NLD		05/28/2025		1,124							1,124	1,169	45		45
100212760	TILBURG	NLD		05/28/2025										80	80		80
100212761	MIDDELHARNIS	NLD		05/28/2025										52	52		52
100212762	ARNHEM	NLD		05/28/2025										60	60		60
100212763	ARNHEM	NLD		05/28/2025		596							596	619	23		23
100212764	AMSTERDAM	NLD		05/28/2025										62	62		62
100212765	EMMEN	NLD		05/28/2025										66	66		66
100212766	BREDA	NLD		05/28/2025										304	304		304
100212767	NIJMEGEN	NLD		05/28/2025										153	153		153
100212768	LEEUWARDEN	NLD		05/28/2025		2,842							2,842	2,959	118		118
100212769	LEEUWARDEN	NLD		05/28/2025										63	63		63
100212770	ROTTERDAM	NLD		05/28/2025		440,230							440,230	458,176	17,946		17,946
100212771	ROTTERDAM	NLD		05/28/2025										61	61		61
100212772	ROTTERDAM	NLD		05/28/2025		300,023							300,023	310,052	10,029		10,029
100212773	ROTTERDAM	NLD		05/28/2025		146,743							146,743	150,357	3,613		3,613
100212774	LANDGRAAF	NLD		05/28/2025										89	89		89
100212775	ROTTERDAM	NLD		05/28/2025										75	75		75
100212776	AMSTERDAM	NLD		05/28/2025										379	379		379
100212777	VELDHOVEN	NLD		05/28/2025		11,288							11,288	11,749	461		461
100212778	S-GRAVENHAGE	NLD		05/28/2025										37	37		37
100212779	TILBURG	NLD		05/28/2025										38	38		38

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212780	TILBURG	NLD		05/28/2025										53	53		53
100212781	TILBURG	NLD		05/28/2025										53	53		53
100212782	TILBURG	NLD		05/28/2025										53	53		53
100212784	S-GRAVENHAGE	NLD		05/28/2025										251	251		251
100212785	AMSTERDAM	NLD		05/28/2025										440	440		440
100212786	S-GRAVENHAGE	NLD		05/28/2025										54	54		54
100212787	ALMERE	NLD		05/28/2025										631	631		631
100212788	ALMERE	NLD		05/28/2025										789	789		789
100212789	LELYSTAD	NLD		05/28/2025										300	300		300
100212790	ALMERE	NLD		05/28/2025										650	650		650
100212791	S-GRAVENHAGE	NLD		05/28/2025										89	89		89
100212792	S-GRAVENHAGE	NLD		05/28/2025		474							474	493	20		20
100212793	S-GRAVENHAGE	NLD		05/28/2025										82	82		82
100212794	S-GRAVENHAGE	NLD		05/28/2025		592							592	617	24		24
100212795	APELDOORN	NLD		05/28/2025										391	391		391
100212796	ALMERE	NLD		05/28/2025										581	581		581
100212797	HOOGEVEEN	NLD		05/28/2025		187,493							187,493	194,191	6,698		6,698
100212798	TILBURG	NLD		05/28/2025										94	94		94
100212799	HELMOND	NLD		05/28/2025										45	45		45
100212800	ARNHEM	NLD		05/28/2025										122	122		122
100212801	S-GRAVENHAGE	NLD		05/28/2025		103,849							103,849	107,280	3,431		3,431
100212802	ALMERE	NLD		05/28/2025										460	460		460
100212803	GRONINGEN	NLD		05/28/2025										64	64		64
100212804	GRONINGEN	NLD		05/28/2025										19	19		19
100212805	UTRECHT	NLD		05/28/2025										51	51		51
100212806	UTRECHT	NLD		05/28/2025										9	9		9
100212807	UTRECHT	NLD		05/28/2025		741							741	772	31		31
100212822	UNITED KINGDOM	GBR		05/28/2025		10							10	(33)	(43)		(43)
100212823	UNITED KINGDOM	GBR		05/28/2025										(14)	(14)		(14)
100212824	UNITED KINGDOM	GBR		05/28/2025		9							9	(1)	(10)		(10)
100212825	UNITED KINGDOM	GBR		05/28/2025		6							6	(15)	(22)		(22)
100212826	UNITED KINGDOM	GBR		05/28/2025		12							12	(26)	(38)		(38)
100212827	UNITED KINGDOM	GBR		05/28/2025		5							5	(8)	(12)		(12)
100212828	UNITED KINGDOM	GBR		05/28/2025		9							9	(14)	(22)		(22)
100212829	UNITED KINGDOM	GBR		05/28/2025		8							8	(1)	(9)		(9)
100212830	UNITED KINGDOM	GBR		05/28/2025		24							24	(13)	(38)		(38)
100212831	UNITED KINGDOM	GBR		05/28/2025										(17)	(17)		(17)
100212832	UNITED KINGDOM	GBR		05/28/2025		8							8	(14)	(22)		(22)
100212833	UNITED KINGDOM	GBR		05/28/2025										(63)	(63)		(63)
100212834	UNITED KINGDOM	GBR		05/28/2025		20							20	(43)	(63)		(63)
100212835	UNITED KINGDOM	GBR		05/28/2025										(26)	(26)		(26)
100212836	UNITED KINGDOM	GBR		05/28/2025		13							13	(17)	(30)		(30)
100212837	UNITED KINGDOM	GBR		05/28/2025		4							4	(13)	(16)		(16)
100212838	UNITED KINGDOM	GBR		05/28/2025		6							6	(10)	(16)		(16)
100212839	UNITED KINGDOM	GBR		05/28/2025										(76)	(76)		(76)
100212840	UNITED KINGDOM	GBR		05/28/2025										(13)	(13)		(13)
100212841	UNITED KINGDOM	GBR		05/28/2025		1,039							1,039	1,011	(28)		(28)
100212842	UNITED KINGDOM	GBR		05/28/2025										(9)	(9)		(9)
100212843	UNITED KINGDOM	GBR		05/28/2025		5							5	(10)	(16)		(16)
100212844	UNITED KINGDOM	GBR		05/28/2025										(15)	(15)		(15)
100212845	UNITED KINGDOM	GBR		05/28/2025		5							5	(1)	(6)		(6)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212846	UNITED KINGDOM	GBR		05/28/2025		737							737	726	(11)		(11)
100212847	UNITED KINGDOM	GBR		05/28/2025		3,158							3,158	3,127	(32)		(32)
100212848	UNITED KINGDOM	GBR		05/28/2025		2,454							2,454	2,424	(30)		(30)
100212849	UNITED KINGDOM	GBR		05/28/2025		46							46	(74)	(120)		(120)
100212850	UNITED KINGDOM	GBR		05/28/2025										(23)	(23)		(23)
100212851	UNITED KINGDOM	GBR		05/28/2025		4							4	(10)	(14)		(14)
100212852	UNITED KINGDOM	GBR		05/28/2025		5							5	(9)	(14)		(14)
100212853	UNITED KINGDOM	GBR		05/28/2025		6							6	(21)	(27)		(27)
100212854	UNITED KINGDOM	GBR		05/28/2025		10							10	(15)	(25)		(25)
100212855	UNITED KINGDOM	GBR		05/28/2025										(32)	(32)		(32)
100212856	UNITED KINGDOM	GBR		05/28/2025		2,947							2,947	2,924	(22)		(22)
100212857	UNITED KINGDOM	GBR		05/28/2025		1,866							1,866	1,813	(53)		(53)
100212858	UNITED KINGDOM	GBR		05/28/2025										(20)	(20)		(20)
100212859	UNITED KINGDOM	GBR		05/28/2025		8							8	(11)	(19)		(19)
100212860	UNITED KINGDOM	GBR		05/28/2025		2,263							2,263	2,207	(56)		(56)
100213697	WEST DOVER	VT		05/29/2025		777		(20)			(20)		757	757			
100213698	THOUSAND OAKS	CA		05/29/2025		6,733		(287)			(287)		6,446	6,446			
100213699	LAS VEGAS	NV		05/29/2025		1,204		(57)			(57)		1,147	1,147			
100213700	PARRISH	FL		05/29/2025		1,140		(54)			(54)		1,086	1,086			
100213701	SEBRING	FL		05/29/2025		2,560		(68)			(68)		2,492	2,492			
100213702	CLINTON	CT		05/29/2025		811		(13)			(13)		798	798			
100213703	LODI	CA		05/29/2025		4,062		(10)			(10)		4,052	4,052			
100213704	NEWBERRY	FL		05/29/2025		2,971		(39)			(39)		2,932	2,932			
100213705	PORT ST LUCIE	FL		05/29/2025		2,539		(62)			(62)		2,477	2,477			
100213706	ELKHART	IN		05/29/2025		573		(22)			(22)		551	551			
100213707	CANOGA PARK	CA		05/29/2025		2,961		(123)			(123)		2,838	2,838			
100213708	PINELLAS PARK	FL		05/29/2025		2,085		(42)			(42)		2,043	2,043			
100213709	TEMPLE	TX		05/29/2025		1,130		(49)			(49)		1,081	1,081			
100213710	MESQUITE	TX		05/29/2025		1,378		(38)			(38)		1,340	1,340			
100213711	CHARLOTTE	NC		05/29/2025		926		(21)			(21)		905	905			
100213712	GILBERT	AZ		05/29/2025		1,089		(43)			(43)		1,046	1,046			
100213713	LAWRENCEVILLE	GA		05/29/2025		4,810		(75)			(75)		4,735	4,735			
100213714	CHULA VISTA	CA		05/29/2025		3,486		(118)			(118)		3,368	3,368			
100213715	DAYTONA BEACH	FL		05/29/2025		2,359		(79)			(79)		2,280	2,280			
100213716	MIAMI	FL		05/29/2025		2,289		(89)			(89)		2,200	2,200			
100213717	MILWAUKEE	WI		05/29/2025		2,502		(54)			(54)		2,448	2,448			
100213718	NEWARK	NJ		05/29/2025		773		(24)			(24)		749	749			
100213719	TARPON SPGS	FL		05/29/2025		1,473		(58)			(58)		1,415	1,415			
100213720	EL CAJON	CA		05/29/2025		2,604		(117)			(117)		2,487	2,487			
100213721	DIAMOND BAR	CA		05/29/2025		12,136		(183)			(183)		11,953	11,953			
100213722	PORTER RANCH	CA		05/29/2025		3,547		(114)			(114)		3,433	3,433			
100213723	TUJUNGA	CA		05/29/2025		3,496		(75)			(75)		3,421	3,421			
100213724	RIVERSIDE	CA		05/29/2025		2,474		(62)			(62)		2,412	2,412			
100213725	TUCSON	AZ		05/29/2025		1,289		(49)			(49)		1,240	1,240			
100213726	SHERMAN OAKS	CA		05/29/2025		17,094		(824)			(824)		16,270	16,270			
100213728	PHOENIX	AZ		05/29/2025		1,611		(76)			(76)		1,535	1,535			
100213729	BURBANK	CA		05/29/2025		3,467		(152)			(152)		3,315	3,315			
100213730	SIMI VALLEY	CA		05/29/2025		6,372		(303)			(303)		6,069	6,069			
100213731	MONTGOMERY	AL		05/29/2025		1,895		(45)			(45)		1,850	1,850			
100213732	LAWRENCEVILLE	GA		05/29/2025		1,361		(4)			(4)		1,357	1,357			
100213733	HOMESTEAD	FL		05/29/2025		3,869		(83)			(83)		3,786	3,786			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213734	NORFOLK	VA		05/29/2025		851		(28)			(28)		823	823			
100213735	LAS VEGAS	NV		05/29/2025		941		(26)			(26)		915	915			
100213736	HOUSTON	TX		05/29/2025		1,508		(61)			(61)		1,447	1,447			
100213738	SEATTLE	WA		05/29/2025		7,611		(202)			(202)		7,409	7,409			
100213739	HUMBLE	TX		05/29/2025		885		(30)			(30)		855	855			
100213740	WINTER SPRINGS	FL		05/29/2025		1,102		(2)			(2)		1,100	1,100			
100213741	RIVERSIDE	CA		05/29/2025		6,570		(283)			(283)		6,287	6,287			
100213742	MANCHESTER CENTER	VT		05/29/2025		1,137		(48)			(48)		1,089	1,089			
100213743	SUN CITY CENTER	FL		05/29/2025		798		(32)			(32)		766	766			
100213745	LOS ANGELES	CA		05/29/2025		2,975		(111)			(111)		2,864	2,864			
100213746	BELLFLOWER	CA		05/29/2025		2,515		(61)			(61)		2,454	2,454			
100213747	LAS VEGAS	NV		05/29/2025		2,690		(27)			(27)		2,663	2,663			
100213748	HUTTO	TX		05/29/2025		734		(4)			(4)		730	730			
100213749	INGLEWOOD	CA		05/29/2025		3,665		(15)			(15)		3,650	3,650			
100213750	LOS ANGELES	CA		05/29/2025		2,414		(115)			(115)		2,299	2,299			
100213752	POMPANO BEACH	FL		05/29/2025		1,098		(17)			(17)		1,081	1,081			
100213753	OCALA	FL		05/29/2025		922		(26)			(26)		896	896			
100213754	LOS ANGELES	CA		05/29/2025		1,496		(36)			(36)		1,460	1,460			
100213755	HOUSTON	TX		05/29/2025		579		2			2		581	581			
100213756	ZILLAH	WA		05/29/2025		1,208		(7)			(7)		1,201	1,201			
100213758	KISSIMMEE	FL		05/29/2025		816		11			11		827	827			
100213759	ATLANTA	GA		05/29/2025		1,650		(28)			(28)		1,622	1,622			
100213760	DOWNEY	CA		05/29/2025		2,255		(106)			(106)		2,149	2,149			
100213761	HUNTINGTON BEACH	CA		05/29/2025		4,482		(84)			(84)		4,398	4,398			
100213762	GAITHERSBURG	MD		05/29/2025		2,240		(13)			(13)		2,227	2,227			
100213763	LONG BEACH	CA		05/29/2025		2,350		(36)			(36)		2,314	2,314			
100213764	SAN TAN VALLEY	AZ		05/29/2025		3,652		(38)			(38)		3,614	3,614			
100213765	JURUPA VALLEY	CA		05/29/2025		1,866		(58)			(58)		1,808	1,808			
100213766	NORTH LAUDERDALE	FL		05/29/2025		1,180		(16)			(16)		1,164	1,164			
100213768	SAN ANTONIO	TX		05/29/2025		701		(32)			(32)		669	669			
100213769	NORTH LAS VEGAS	NV		05/29/2025		950		(20)			(20)		930	930			
100213770	DECATUR	GA		05/29/2025		824		5			5		829	829			
100213771	LONGWOOD	FL		05/29/2025		1,570		(20)			(20)		1,550	1,550			
100213772	SAN ANTONIO	TX		05/29/2025		878		(29)			(29)		849	849			
100213773	LOS ANGELES	CA		05/29/2025		3,626		(173)			(173)		3,453	3,453			
100213774	LOS ANGELES GARDENA AREA	CA		05/29/2025		4,944		(141)			(141)		4,803	4,803			
100213775	BELTON	MO		05/29/2025		1,542		15			15		1,557	1,557			
100213776	NORMAN	OK		05/29/2025		955		2			2		957	957			
100213777	WASHINGTON	DC		05/29/2025		1,999		(2)			(2)		1,997	1,997			
100213778	HUNTINGTON BEACH	CA		05/29/2025		4,304		(81)			(81)		4,223	4,223			
100213779	PENSACOLA	FL		05/29/2025		4,602		(105)			(105)		4,497	4,497			
100213780	BALTIMORE	MD		05/29/2025		1,296		9			9		1,305	1,305			
100213781	MIAMI	FL		05/29/2025		2,805		29			29		2,834	2,834			
100213782	HESPERIA	CA		05/29/2025		2,245		(24)			(24)		2,221	2,221			
100213783	ASHEVILLE	NC		05/29/2025		1,677		49			49		1,726	1,726			
100213784	ODESSA	TX		05/29/2025		1,035		(3)			(3)		1,032	1,032			
100213785	GRAHAM	NC		05/29/2025		563		(10)			(10)		553	553			
100213787	LOS ANGELES	CA		05/29/2025		1,237		(37)			(37)		1,200	1,200			
100213788	MORGANTOWN	WV		05/29/2025		506		(22)			(22)		484	484			
100213789	MORGANTOWN	WV		05/29/2025		689		(21)			(21)		668	668			
100213790	BALTIMORE	MD		05/29/2025		806		(9)			(9)		797	797			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213791	LAS VEGAS	NV		05/29/2025		787		(16)			(16)		771	771			
100213792	PITTSBURGH	PA		05/29/2025		761		(11)			(11)		750	750			
100213793	SAVANNAH	GA		05/29/2025		346		(18)			(18)		328	328			
100213794	WHITTIER	CA		05/29/2025		985		(21)			(21)		964	964			
100213795	VICTORVILLE	CA		05/29/2025		1,294		(62)			(62)		1,232	1,232			
100213796	REDWOOD CITY	CA		05/29/2025		9,471		(287)			(287)		9,184	9,184			
100213797	MAPLE VALLEY	WA		05/29/2025		3,219		(76)			(76)		3,143	3,143			
100213799	WASHINGTON	DC		05/29/2025		1,719		13			13		1,732	1,732			
100213800	BOCA RATON	FL		05/29/2025		8,515		(61)			(61)		8,454	8,454			
100213801	SHELLEY	ID		05/29/2025		1,610		(77)			(77)		1,533	1,533			
100213802	HARDEEVILLE	SC		05/29/2025		3,119		(87)			(87)		3,032	3,032			
100213803	CORONA	CA		05/29/2025		3,685		(106)			(106)		3,579	3,579			
100213804	INDIANAPOLIS	IN		05/29/2025		1,523		(30)			(30)		1,493	1,493			
100213805	SAINT CLOUD	FL		05/29/2025		1,862		(3)			(3)		1,859	1,859			
100213806	NORTH LAS VEGAS	NV		05/29/2025		2,028		(49)			(49)		1,979	1,979			
100213807	QUINCY	MA		05/29/2025		1,717		(22)			(22)		1,695	1,695			
100213808	MODESTO	CA		05/29/2025		1,835		(85)			(85)		1,750	1,750			
100213809	ANAHEIM	CA		05/29/2025		6,203		(176)			(176)		6,027	6,027			
100213810	GARDEN CITY	ID		05/29/2025		2,672		(127)			(127)		2,545	2,545			
100213811	MORENO VALLEY	CA		05/29/2025		3,095		(100)			(100)		2,995	2,995			
100213812	DANVILLE	CA		05/29/2025		9,472		(364)			(364)		9,108	9,108			
100213813	KISSIMMEE	FL		05/29/2025		6,877		(224)			(224)		6,653	6,653			
100213814	STANWOOD	WA		05/29/2025		623,379		(20,400)			(20,400)		602,979	602,979			
100213815	NORTH LAS VEGAS	NV		05/29/2025		1,566		(75)			(75)		1,491	1,491			
100213816	SAN JOSE	CA		05/29/2025		4,456		(212)			(212)		4,244	4,244			
100213817	OAK HILLS	CA		05/29/2025		2,979		(133)			(133)		2,846	2,846			
100213818	FOUNTAIN VALLEY	CA		05/29/2025		3,811		(130)			(130)		3,681	3,681			
100213819	JOLIET	IL		05/29/2025		578		(14)			(14)		564	564			
100213820	WEST LINN	OR		05/29/2025		6,287		43			43		6,330	6,330			
100213821	ORINDA	CA		05/29/2025		11,095		(237)			(237)		10,858	10,858			
100213822	LA CRESCENTA	CA		05/29/2025		4,989		(94)			(94)		4,895	4,895			
100213823	SAINT LOUIS PARK	MN		05/29/2025		973		(46)			(46)		927	927			
100213824	RIVERSIDE	CA		05/29/2025		1,959		(20)			(20)		1,939	1,939			
100213825	ROLLING HILLS ESTATES	CA		05/29/2025		5,500		(26)			(26)		5,474	5,474			
100213826	SAN FRANCISCO	CA		05/29/2025		9,658		(202)			(202)		9,456	9,456			
100213827	LOS ANGELES	CA		05/29/2025		7,863		(24)			(24)		7,839	7,839			
100213828	WESTON	FL		05/29/2025		8,419		(141)			(141)		8,278	8,278			
100213829	LAKE ELSINORE	CA		05/29/2025		1,488		18			18		1,506	1,506			
100213830	SCOTTSDALE	AZ		05/29/2025		6,601		44			44		6,645	6,645			
100213831	BOULDER	CO		05/29/2025		8,877		(243)			(243)		8,634	8,634			
100213832	KERRVILLE	TX		05/29/2025		6,394		(23)			(23)		6,371	6,371			
100213833	LOS ANGELES	CA		05/29/2025		6,379		(285)			(285)		6,094	6,094			
100213834	CLAREMORE	OK		05/29/2025		2,194		(42)			(42)		2,152	2,152			
100213835	SANTA CLARITA	CA		05/29/2025		2,833		(17)			(17)		2,816	2,816			
100213836	CARSON	CA		05/29/2025		3,841		48			48		3,889	3,889			
100213837	MIAMI	FL		05/29/2025		23,184		(270)			(270)		22,914	22,914			
100213838	LONGMONT	CO		05/29/2025		1,346		(64)			(64)		1,282	1,282			
100213839	ORLANDO	FL		05/29/2025		1,751		(55)			(55)		1,696	1,696			
100213840	EASTVALE	CA		05/29/2025		1,011		(48)			(48)		963	963			
100213841	ROXBORO	NC		05/29/2025		4,045		(128)			(128)		3,917	3,917			
100213842	OCEAN CITY	NJ		05/29/2025		6,326		(183)			(183)		6,143	6,143			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213843	HILTON HEAD ISLAND	SC		05/29/2025		1,981		(21)			(21)		1,960	1,960			
100213844	GENEVA	OH		05/29/2025		2,138		(47)			(47)		2,091	2,091			
100213845	HAMPTON	VA		05/29/2025		1,724		(68)			(68)		1,656	1,656			
100213846	POLLOCK PINES	CA		05/29/2025		1,742		(48)			(48)		1,694	1,694			
100213847	VERO BEACH	FL		05/29/2025		1,425		(39)			(39)		1,386	1,386			
100213848	SCHAUMBURG	IL		05/29/2025		1,173		(19)			(19)		1,154	1,154			
100213849	WILMINGTON	VT		05/29/2025		2,179		(16)			(16)		2,163	2,163			
100213850	SAVANNAH	GA		05/29/2025		928		(23)			(23)		905	905			
100213851	AUBURN	AL		05/29/2025		3,216		248			248		3,464	3,464			
100213853	LEBANON	TN		05/29/2025		7,955		(115)			(115)		7,840	7,840			
100213854	SANFORD	NC		05/29/2025		1,220		78			78		1,298	1,298			
100213855	ROCKFORD	IL		05/29/2025		1,160		(20)			(20)		1,140	1,140			
100213856	SAN ANTONIO	TX		05/29/2025		2,158		179			179		2,337	2,337			
100213857	SPRINGFIELD	OR		05/29/2025		2,361		118			118		2,479	2,479			
100213858	SICKLERVILLE	NJ		05/29/2025		1,198		(15)			(15)		1,183	1,183			
100213859	RODANTHE	NC		05/29/2025		3,314		(32)			(32)		3,282	3,282			
100213860	POTTSBORO	TX		05/29/2025		2,539		(96)			(96)		2,443	2,443			
100213861	SEATTLE	WA		05/29/2025		1,943		(42)			(42)		1,901	1,901			
100213862	MONROVIA	IN		05/29/2025		1,609		79			79		1,688	1,688			
100213863	MERRIFIELD	MN		05/29/2025		3,750		(89)			(89)		3,661	3,661			
100213864	NORTH CHARLESTON	SC		05/29/2025		1,647		(36)			(36)		1,611	1,611			
100213865	SAN ANTONIO	TX		05/29/2025		1,583		125			125		1,708	1,708			
100213866	MORENO VALLEY	CA		05/29/2025		2,945		211			211		3,156	3,156			
100213867	HARDEEVILLE	SC		05/29/2025		1,275		1			1		1,276	1,276			
100213868	DAPHNE	AL		05/29/2025		1,141		66			66		1,207	1,207			
100213869	SUNRIVER	OR		05/29/2025		3,039		(83)			(83)		2,956	2,956			
100213870	COLUMBUS	OH		05/29/2025		1,191		(22)			(22)		1,169	1,169			
100213871	GRAFTON	WI		05/29/2025		1,372		(35)			(35)		1,337	1,337			
100213872	SUPPLY	NC		05/29/2025		1,439		18			18		1,457	1,457			
100213874	PAHRUMP	NV		05/29/2025		1,469		9			9		1,478	1,478			
100213875	THE VILLAGES	FL		05/29/2025		1,495		(50)			(50)		1,445	1,445			
100213876	WAUWATOSA	WI		05/29/2025		1,992		(61)			(61)		1,931	1,931			
100213877	HOUSTON	TX		05/29/2025		1,273		72			72		1,345	1,345			
100213878	TACOMA	WA		05/29/2025		1,559		(47)			(47)		1,512	1,512			
100213879	INDIO	CA		05/29/2025		1,957		(47)			(47)		1,910	1,910			
100213880	LA VERGNE	TN		05/29/2025		968		(46)			(46)		922	922			
100213881	STATE COLLEGE	PA		05/29/2025		2,455		(60)			(60)		2,395	2,395			
100213882	BUNNELL	FL		05/29/2025		762		(7)			(7)		755	755			
100213883	FISHERS	IN		05/29/2025		1,307		(41)			(41)		1,266	1,266			
100213884	FORT WORTH	TX		05/29/2025		1,753		98			98		1,851	1,851			
100213885	AUBURN	AL		05/29/2025		1,732		97			97		1,829	1,829			
100213886	FORT WORTH	TX		05/29/2025		3,398		190			190		3,588	3,588			
100213887	WOODBURY	MN		05/29/2025		1,603		81			81		1,684	1,684			
100213888	WYOMING	MI		05/29/2025		2,702		(92)			(92)		2,610	2,610			
100213889	MIAMI	FL		05/29/2025		5,512		(14)			(14)		5,498	5,498			
100213890	NASHVILLE	TN		05/29/2025		3,309		(86)			(86)		3,223	3,223			
100213891	WAUKEE	IA		05/29/2025		1,116		49			49		1,165	1,165			
100213892	SACHSE	TX		05/29/2025		1,858		(13)			(13)		1,845	1,845			
100213893	SANTA ROSA BEACH	FL		05/29/2025		1,473		81			81		1,554	1,554			
100213894	HOUSTON	TX		05/29/2025		43,082		2,328			2,328		45,410	45,410			
100213895	HOUSTON	TX		05/29/2025		2,482		(36)			(36)		2,446	2,446			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213896	FORT WORTH	TX		05/29/2025		1,912		(57)			(57)		1,855	1,855			
100213897	MC GAHEYSVILLE	VA		05/29/2025		2,425		(66)			(66)		2,359	2,359			
100213898	LA HABRA	CA		05/29/2025		2,635		(70)			(70)		2,565	2,565			
100213899	SAINT AUGUSTINE	FL		05/29/2025		1,248		67			67		1,315	1,315			
100213900	FOLEY	AL		05/29/2025		321,945		(10,402)			(10,402)		311,543	311,543			
100213901	ANTIOCH	CA		05/29/2025		3,618		(98)			(98)		3,520	3,520			
100213902	CHANDLER	AZ		05/29/2025		2,005		(67)			(67)		1,938	1,938			
100213903	GILBERT	AZ		05/29/2025		1,788		(31)			(31)		1,757	1,757			
100213904	LEXINGTON	VA		05/29/2025		1,339		(41)			(41)		1,298	1,298			
100213905	PIONEER	CA		05/29/2025		1,374		(50)			(50)		1,324	1,324			
100213906	WENTZVILLE	MO		05/29/2025		1,337		(39)			(39)		1,298	1,298			
100213907	BOISE	ID		05/29/2025		1,612		(49)			(49)		1,563	1,563			
100213908	PHOENIX	AZ		05/29/2025		1,422		(37)			(37)		1,385	1,385			
100213909	HIALEAH	FL		05/29/2025		2,590		17			17		2,607	2,607			
100213910	SPRINGFIELD	OR		05/29/2025		2,731		(90)			(90)		2,641	2,641			
100213911	BRADENTON	FL		05/29/2025		1,958		3			3		1,961	1,961			
100213912	GREENSBORO	NC		05/29/2025		859		(6)			(6)		853	853			
100213913	BAKERSFIELD	CA		05/29/2025		1,257		(42)			(42)		1,215	1,215			
100213914	PORT SAINT JOE	FL		05/29/2025		3,824		(65)			(65)		3,759	3,759			
100213915	FORNEY	TX		05/29/2025		1,485		(34)			(34)		1,451	1,451			
100213916	DAVENPORT	FL		05/29/2025		1,261		(37)			(37)		1,224	1,224			
100213917	HUNTINGTON	MA		05/29/2025		1,410		(10)			(10)		1,400	1,400			
100213918	RANSON	WV		05/29/2025		11,092		(403)			(403)		10,689	10,689			
100213919	RANDOLPH	MA		05/29/2025		1,984		4			4		1,988	1,988			
100213920	TARPON SPRINGS	FL		05/29/2025		1,247		(34)			(34)		1,213	1,213			
100213921	HILTON HEAD ISLAND	SC		05/29/2025		2,838		(58)			(58)		2,780	2,780			
100213922	CHANDLER	AZ		05/29/2025		1,358		(16)			(16)		1,342	1,342			
100213923	NAPLES	FL		05/29/2025		1,425		(29)			(29)		1,396	1,396			
100213924	LINCOLN	CA		05/29/2025		1,668		(19)			(19)		1,649	1,649			
100213925	ALEXANDRIA	MN		05/29/2025		1,103		(9)			(9)		1,094	1,094			
100213926	EVERETT	WA		05/29/2025		2,602		(6)			(6)		2,596	2,596			
100213927	BRYAN	TX		05/29/2025		1,766		(21)			(21)		1,745	1,745			
100213928	APEX	NC		05/29/2025		1,606		(15)			(15)		1,591	1,591			
100213929	SUMMERVILLE	SC		05/29/2025		1,359		(33)			(33)		1,326	1,326			
100213930	PENNSAUKEN	NJ		05/29/2025		1,316		(1)			(1)		1,315	1,315			
100213931	BONNER SPRINGS	KS		05/29/2025		1,174		(23)			(23)		1,151	1,151			
100213932	CORSICANA	TX		05/29/2025		1,162		50			50		1,212	1,212			
100213933	SURPRISE	AZ		05/29/2025		2,852		(65)			(65)		2,787	2,787			
100213934	CORSICANA	TX		05/29/2025		1,199		52			52		1,251	1,251			
100213935	BLACKFOOT	ID		05/29/2025		978		(3)			(3)		975	975			
100213936	DALLAS	TX		05/29/2025		1,885		(35)			(35)		1,850	1,850			
100213937	SUGAR MOUNTAIN	NC		05/29/2025		5,086		(35)			(35)		5,051	5,051			
100213938	WAIPAHU	HI		05/29/2025		4,549		(13)			(13)		4,536	4,536			
100213939	BENNINGTON	NE		05/29/2025		1,770		75			75		1,845	1,845			
100213940	BEL AIRE	KS		05/29/2025		1,489		3			3		1,492	1,492			
100213941	DENTON	TX		05/29/2025		2,915		123			123		3,038	3,038			
100213942	INDIANAPOLIS	IN		05/29/2025		1,213		(40)			(40)		1,173	1,173			
100213944	SUNRISE BEACH	MO		05/29/2025		7,435		(158)			(158)		7,277	7,277			
100213945	MADISON	WI		05/29/2025		1,684		(38)			(38)		1,646	1,646			
100213946	MESA	AZ		05/29/2025		4,097		(13)			(13)		4,084	4,084			
100213947	CHICAGO	IL		05/29/2025		1,780		(39)			(39)		1,741	1,741			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213948	SHERRILLS FORD	NC		05/29/2025		3,828		(119)			(119)		3,709	3,709			
100213949	VISTA	CA		05/29/2025		5,664		(152)			(152)		5,512	5,512			
100213950	GRETNA	LA		05/29/2025		2,410		(40)			(40)		2,370	2,370			
100213951	SANFORD	NC		05/29/2025		1,422		58			58		1,480	1,480			
100213952	MUSTANG	OK		05/29/2025		949		20			20		969	969			
100213953	CHARLOTTE	NC		05/29/2025		1,768		1			1		1,769	1,769			
100213954	RANCHO CORDOVA	CA		05/29/2025		2,320		28			28		2,348	2,348			
100213955	WINDER	GA		05/29/2025		2,192		64			64		2,256	2,256			
100213956	MADISON	WI		05/29/2025		1,592		(27)			(27)		1,565	1,565			
100213957	COLUMBUS	OH		05/29/2025		1,432		(40)			(40)		1,392	1,392			
100213958	ROTONDA WEST	FL		05/29/2025		1,171		(31)			(31)		1,140	1,140			
100213960	MIDLOTHIAN	VA		05/29/2025		1,703		(36)			(36)		1,667	1,667			
100213961	THOUSAND OAKS	CA		05/29/2025		4,279		(54)			(54)		4,225	4,225			
100213962	REDLANDS	CA		05/29/2025		2,600		(34)			(34)		2,566	2,566			
100213963	TUCSON	AZ		05/29/2025		1,466		(54)			(54)		1,412	1,412			
100213964	OCEAN CITY	NJ		05/29/2025		3,902		(37)			(37)		3,865	3,865			
100213965	UNION CITY	NJ		05/29/2025		3,329		(16)			(16)		3,313	3,313			
100213966	BELLOWS FALLS	VT		05/29/2025		768		(13)			(13)		755	755			
100213967	ONTARIO	CA		05/29/2025		2,756		(83)			(83)		2,673	2,673			
100213968	LAKE ARROWHEAD	CA		05/29/2025		2,558		(62)			(62)		2,496	2,496			
100213969	MANAHAWKIN	NJ		05/29/2025		1,554		(50)			(50)		1,504	1,504			
100213970	AUSTIN	TX		05/29/2025		1,928		(35)			(35)		1,893	1,893			
100213971	OSAGE BEACH	MO		05/29/2025		2,187		(39)			(39)		2,148	2,148			
100213972	CAMBRIDGE	MA		05/29/2025		2,558		(21)			(21)		2,537	2,537			
100213973	FRISCO	TX		05/29/2025		1,601		(4)			(4)		1,597	1,597			
100213974	APEX	NC		05/29/2025		55,509		(595)			(595)		54,914	54,914			
100213975	JEFFERSON	GA		05/29/2025		1,769		49			49		1,818	1,818			
100213976	SAINT AUGUSTINE	FL		05/29/2025		2,539		(66)			(66)		2,473	2,473			
100213977	WEST JORDAN	UT		05/29/2025		2,417		(15)			(15)		2,402	2,402			
100213978	PLACENTIA	CA		05/29/2025		3,247		31			31		3,278	3,278			
100213979	SEVIERVILLE	TN		05/29/2025		2,114		(21)			(21)		2,093	2,093			
100213980	WOODSTOCK	GA		05/29/2025		3,213		(22)			(22)		3,191	3,191			
100213981	BEAVERTON	OR		05/29/2025		10,787		(239)			(239)		10,548	10,548			
100213982	PORTERVILLE	CA		05/29/2025		1,672		(25)			(25)		1,647	1,647			
100213983	MIMS	FL		05/29/2025		1,693		(33)			(33)		1,660	1,660			
100213984	LIBERTY HILL	TX		05/29/2025		1,621		5			5		1,626	1,626			
100213985	FORNEY	TX		05/29/2025		1,636		(12)			(12)		1,624	1,624			
100213987	WEST CALDWELL	NJ		05/29/2025		1,740		(44)			(44)		1,696	1,696			
100213988	EDISON	NJ		05/29/2025		3,398		(68)			(68)		3,330	3,330			
100213989	GILBERT	AZ		05/29/2025		2,674		(62)			(62)		2,612	2,612			
100213990	OREGON CITY	OR		05/29/2025		2,318		(53)			(53)		2,265	2,265			
100213991	CHARLES TOWN	WV		05/29/2025		1,477		(30)			(30)		1,447	1,447			
100213992	PORT ISABEL	TX		05/29/2025		1,980		(45)			(45)		1,935	1,935			
100213993	RANCHO CUCAMONGA	CA		05/29/2025		3,406		(67)			(67)		3,339	3,339			
100213994	COOLIN	ID		05/29/2025		1,986		(39)			(39)		1,947	1,947			
100213995	ANNA	TX		05/29/2025		1,597		(15)			(15)		1,582	1,582			
100213996	CARLISLE	PA		05/29/2025		1,659		(28)			(28)		1,631	1,631			
100213997	PHOENIXVILLE	PA		05/29/2025		1,894		(32)			(32)		1,862	1,862			
100213998	ROSEMOUNT	MN		05/29/2025		5,249		(110)			(110)		5,139	5,139			
100213999	SUGAR LAND	TX		05/29/2025		1,212		(24)			(24)		1,188	1,188			
100214001	JOHNS CREEK	GA		05/29/2025		6,807		(100)			(100)		6,707	6,707			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214002	CARTERSVILLE	GA		05/29/2025		1,052		(43)			(43)		1,009	1,009			
100214003	LULA	GA		05/29/2025		1,323		(27)			(27)		1,296	1,296			
100214004	BIG SKY	MT		05/29/2025		2,242		(46)			(46)		2,196	2,196			
100214005	POCONO LAKE	PA		05/29/2025		4,095		(125)			(125)		3,970	3,970			
100214006	MIAMI BEACH	FL		05/29/2025		6,996		(217)			(217)		6,779	6,779			
100214007	TUCSON	AZ		05/29/2025		1,312		(13)			(13)		1,299	1,299			
100214008	ROSEVILLE	CA		05/29/2025		2,345		(2)			(2)		2,343	2,343			
100214009	FORT WORTH	TX		05/29/2025		1,475		(31)			(31)		1,444	1,444			
100214010	NEWPORT	NC		05/29/2025		3,713		58			58		3,771	3,771			
100214011	LAS VEGAS	NV		05/29/2025		1,409		(31)			(31)		1,378	1,378			
100214012	YULEE	FL		05/29/2025		5,500		(105)			(105)		5,395	5,395			
100214013	INTERLACHEN	FL		05/29/2025		60,441		(1,611)			(1,611)		58,830	58,830			
100214014	ST AUGUSTINE	FL		05/29/2025		1,510		(27)			(27)		1,483	1,483			
100214015	KISSIMMEE	FL		05/29/2025		1,787		(47)			(47)		1,740	1,740			
100214016	KISSIMMEE	FL		05/29/2025		1,543		(46)			(46)		1,497	1,497			
100214017	PANAMA CITY BEACH	FL		05/29/2025		26,309		(607)			(607)		25,702	25,702			
100214018	FOREST GROVE	OR		05/29/2025		11,089		(247)			(247)		10,842	10,842			
100214019	MURRELLS INLET	SC		05/29/2025		1,305		(53)			(53)		1,252	1,252			
100214020	KEY LARGO	FL		05/29/2025		2,939		(63)			(63)		2,876	2,876			
100214021	WOODBRIDGE	VA		05/29/2025		7,428		(251)			(251)		7,177	7,177			
100214022	FORT MYERS	FL		05/29/2025		1,157		(44)			(44)		1,113	1,113			
100214023	YORK	SC		05/29/2025		2,419		(3)			(3)		2,416	2,416			
100214024	LEWISVILLE	TX		05/29/2025		1,427		(18)			(18)		1,409	1,409			
100214025	CHARLES TOWN	WV		05/29/2025		1,252		(48)			(48)		1,204	1,204			
100214026	FOUNTAIN VALLEY	CA		05/29/2025		3,686		(41)			(41)		3,645	3,645			
100214027	AURORA	IL		05/29/2025		1,243		(35)			(35)		1,208	1,208			
100214028	SCHERTZ	TX		05/29/2025		1,424		(40)			(40)		1,384	1,384			
100214029	CALDWELL	ID		05/29/2025		1,161		(32)			(32)		1,129	1,129			
100214030	OCALA	FL		05/29/2025		1,235		(37)			(37)		1,198	1,198			
100214031	BESSEMER CITY	NC		05/29/2025		1,160		(44)			(44)		1,116	1,116			
100214032	KENNEWICK	WA		05/29/2025		1,234		(34)			(34)		1,200	1,200			
100214033	PRINCETON	TX		05/29/2025		1,588		(6)			(6)		1,582	1,582			
100214034	LAS VEGAS	NV		05/29/2025		2,000		(50)			(50)		1,950	1,950			
100214035	STATESBORO	GA		05/29/2025		1,257		(20)			(20)		1,237	1,237			
100214036	STATESBORO	GA		05/29/2025		1,154		(25)			(25)		1,129	1,129			
100214037	HUNTINGTON BEACH	CA		05/29/2025		1,771		(24)			(24)		1,747	1,747			
100214038	KODAK	TN		05/29/2025		1,049		(10)			(10)		1,039	1,039			
100214039	DURANGO	CO		05/29/2025		4,833		(114)			(114)		4,719	4,719			
100214040	HENDERSONVILLE	TN		05/29/2025		1,580		(22)			(22)		1,558	1,558			
100214041	VIRGINIA BEACH	VA		05/29/2025		1,001		(21)			(21)		980	980			
100214042	SEVIERVILLE	TN		05/29/2025		985		(20)			(20)		965	965			
100214043	PRINCETON	TX		05/29/2025		3,671		(17)			(17)		3,654	3,654			
100214044	BOILING SPRINGS	SC		05/29/2025		1,700		(23)			(23)		1,677	1,677			
100214045	FORT MYERS	FL		05/29/2025		1,652		(50)			(50)		1,602	1,602			
100214046	BRADENTON	FL		05/29/2025		2,662		(99)			(99)		2,563	2,563			
100214049	SUMMERFIELD	FL		05/29/2025		1,870		(36)			(36)		1,834	1,834			
100214050	PILOT POINT	TX		05/29/2025		4,169		(25)			(25)		4,144	4,144			
100214051	APEX	NC		05/29/2025		42,373		(1,793)			(1,793)		40,580	40,416		(164)	(164)
100214052	NORTH LAS VEGAS	NV		05/29/2025		1,411		(28)			(28)		1,383	1,383			
100214053	MCKINNEY	TX		05/29/2025		1,231		(26)			(26)		1,205	1,205			
100214054	AMMON	ID		05/29/2025		1,380		(34)			(34)		1,346	1,346			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214055	DENHAM SPRINGS	LA		05/29/2025		1,216		(51)			(51)		1,165	1,165			
100214056	GRAYSON	GA		05/29/2025		1,757		(3)			(3)		1,754	1,754			
100214057	NORTH PORT	FL		05/29/2025		1,309		(20)			(20)		1,289	1,289			
100214058	EAGLE	ID		05/29/2025		2,966		258			258		3,224	3,224			
100214059	WILMINGTON	NC		05/29/2025		42,894		(791)			(791)		42,103	42,103			
100214060	HOUSTON	TX		05/29/2025		1,797		17			17		1,814	1,814			
100214061	ALEXANDRIA	VA		05/29/2025		2,851		(14)			(14)		2,837	2,837			
100214062	FORT WORTH	TX		05/29/2025		726		(16)			(16)		710	710			
100214063	AUSTIN	TX		05/29/2025		2,471		(33)			(33)		2,438	2,438			
100214064	FORT COLLINS	CO		05/30/2025		6,200		(244)			(244)		5,956	5,956			
100214065	WHITTIER	CA		05/30/2025		14,111		(615)			(615)		13,496	13,496			
100214066	WEST HILLS	CA		05/30/2025		7,391		(191)			(191)		7,200	7,200			
100214067	NEWPORT BEACH	CA		05/30/2025		20,477		(532)			(532)		19,945	19,945			
100214068	CHEYENNE	WY		05/30/2025		1,176		(55)			(55)		1,121	1,121			
100214069	FORT LAUDERDALE	FL		05/30/2025		637		(26)			(26)		611	611			
100214070	IRVING	TX		05/30/2025		5,732		(233)			(233)		5,499	5,499			
100214071	ROGERS CITY	MI		05/30/2025		3,268		(138)			(138)		3,130	3,130			
100214072	MIAMI	FL		05/30/2025		998		(48)			(48)		950	950			
100214073	BUCKEYE	AZ		05/30/2025		4,947		(213)			(213)		4,734	4,734			
100214074	CHULA VISTA	CA		05/30/2025		1,433		(68)			(68)		1,365	1,365			
100214075	HAGERSTOWN	MD		05/30/2025		2,756		(70)			(70)		2,686	2,686			
100214076	PEORIA	AZ		05/30/2025		3,035		(104)			(104)		2,931	2,931			
100214077	SIGNAL HILL	CA		05/30/2025		4,249		(72)			(72)		4,177	4,177			
100214078	PEMBROKE PINES	FL		05/30/2025		3,575		17			17		3,592	3,592			
100214079	DALLAS	TX		05/30/2025		715		(33)			(33)		682	682			
100214080	WELLINGTON	FL		05/30/2025		4,415		(88)			(88)		4,327	4,327			
100214081	PANAMA CITY BEACH	FL		05/30/2025		6,191		(192)			(192)		5,999	5,999			
100214082	MIAMI	FL		05/30/2025		6,039		(95)			(95)		5,944	5,944			
100214083	PALM COAST	FL		05/30/2025		1,299		(24)			(24)		1,275	1,275			
100214084	PHOENIX	AZ		05/30/2025		8,556		147			147		8,703	8,703			
100214085	CASTAIC	CA		05/30/2025		6,967		(211)			(211)		6,756	6,756			
100214086	SALINAS	CA		05/30/2025		2,545		(62)			(62)		2,483	2,483			
100214087	LAGUNA HILLS	CA		05/30/2025		9,966		(133)			(133)		9,833	9,833			
100214088	PEMBROKE PINES	FL		05/30/2025		1,321		(51)			(51)		1,270	1,270			
100214089	MIAMI	FL		05/30/2025		969		(36)			(36)		933	933			
100214090	ALBANY	NH		05/30/2025		1,927		(54)			(54)		1,873	1,873			
100214093	ATLANTA	GA		05/30/2025		6,280		(157)			(157)		6,123	6,123			
100214094	PELHAM	AL		05/30/2025		2,687		15			15		2,702	2,702			
100214095	FRONT ROYAL	VA		05/30/2025		791		(31)			(31)		760	760			
100214096	RICHMOND	KY		05/30/2025		1,070		(36)			(36)		1,034	1,034			
100214097	WEATHERFORD	TX		05/30/2025		2,338		9			9		2,347	2,347			
100214099	OROVILLE	CA		05/30/2025		1,013		(21)			(21)		992	992			
100214100	SAN DIEGO	CA		05/30/2025		3,375		(75)			(75)		3,300	3,300			
100214101	FRESNO	TX		05/30/2025		1,157		(31)			(31)		1,126	1,126			
100214102	RIDGEFIELD	CT		05/30/2025		2,180		6			6		2,186	2,186			
100214103	SEQUIM	WA		05/30/2025		2,684		(127)			(127)		2,557	2,557			
100214104	BLYTHEWOOD	SC		05/30/2025		888		(42)			(42)		846	846			
100214105	NAPLES	FL		05/30/2025		1,915		(28)			(28)		1,887	1,887			
100214106	TIKI ISLAND	TX		05/30/2025		1,380		(66)			(66)		1,314	1,314			
100214107	PUYALLUP	WA		05/30/2025		2,212		(61)			(61)		2,151	2,151			
100214108	MIAMI	FL		05/30/2025		3,604		(17)			(17)		3,587	3,587			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100214109	DESOTO	TX		05/30/2025		890		(40)			(40)		850	850			
100214110	COUPEVILLE	WA		05/30/2025		1,810		(51)			(51)		1,759	1,759			
100214111	MESA	AZ		05/30/2025		2,660		(102)			(102)		2,558	2,558			
100214112	ARLINGTON	TX		05/30/2025		1,671		20			20		1,691	1,691			
100214113	CAPE CORAL	FL		05/30/2025		825		(31)			(31)		794	794			
100214114	SOMERSET	NJ		05/30/2025		1,236		(46)			(46)		1,190	1,190			
100214115	ROSENBERG	TX		05/30/2025		1,535		(26)			(26)		1,509	1,509			
100214116	PERRY	OH		05/30/2025		728		5			5		733	733			
100214117	LAND O LAKES	FL		05/30/2025		2,121		(60)			(60)		2,061	2,061			
100214118	FRISCO	TX		05/30/2025		210,806		(5,589)			(5,589)		205,217	205,217			
100214119	VISALIA	CA		05/30/2025		1,174		(55)			(55)		1,119	1,119			
100214120	OAKLAND	CA		05/30/2025		2,461		(86)			(86)		2,375	2,375			
100214121	OAK HARBOR	WA		05/30/2025		2,141		(35)			(35)		2,106	2,106			
100214123	MIAMI	FL		05/30/2025		4,651		62			62		4,713	4,713			
100214124	RINGWOOD	NJ		05/30/2025		1,484		(53)			(53)		1,431	1,431			
100214125	MIAMI	FL		05/30/2025		922		17			17		939	939			
100214126	WALDORF	MD		05/30/2025		1,230		(59)			(59)		1,171	1,171			
100214127	SEYMOUR	TN		05/30/2025		1,468		(66)			(66)		1,402	1,402			
100214128	TRINITY	NC		05/30/2025		2,000		(82)			(82)		1,918	1,918			
100214130	PEQUANNOCK	NJ		05/30/2025		1,634		(76)			(76)		1,558	1,558			
100214131	ALEXANDRIA	VA		05/30/2025		3,798		(181)			(181)		3,617	3,617			
100214132	FORT EDWARD	NY		05/30/2025		2,364		(64)			(64)		2,300	2,300			
100214133	CHARLOTTE	NC		05/30/2025		1,518		(72)			(72)		1,446	1,446			
100214134	JOPPA	MD		05/30/2025		1,444		(48)			(48)		1,396	1,396			
100214135	STUART	FL		05/30/2025		4,475		(31)			(31)		4,444	4,444			
100214136	KELLER	TX		05/30/2025		3,018		(103)			(103)		2,915	2,915			
100214137	PLEASANT VALLEY	MO		05/30/2025		791		(4)			(4)		787	787			
100214138	BOYNTON BEACH	FL		05/30/2025		1,648		(51)			(51)		1,597	1,597			
100214139	PRINCEVILLE	HI		05/30/2025		5,574		(174)			(174)		5,400	5,400			
100214140	EL DORADO HILLS	CA		05/30/2025		14,808		(567)			(567)		14,241	14,241			
100214141	FOLEY	AL		05/30/2025		953		(10)			(10)		943	943			
100214142	RANSON	WV		05/30/2025		831		(28)			(28)		803	803			
100214143	PORTER RANCH	CA		05/30/2025		9,093		(93)			(93)		9,000	9,000			
100214144	PHILADELPHIA	PA		05/30/2025		2,493		(33)			(33)		2,460	2,460			
100214145	WATERBURY	CT		05/30/2025		905		(21)			(21)		884	884			
100214146	POLKTON	NC		05/30/2025		1,879		(84)			(84)		1,795	1,795			
100214147	CULLOWHEE	NC		05/30/2025		1,883		(56)			(56)		1,827	1,827			
100214148	MIAMI	FL		05/30/2025		2,876		(63)			(63)		2,813	2,813			
100214149	COLUMBUS	OH		05/30/2025		713		(25)			(25)		688	688			
100214150	WYNNE	AR		05/30/2025		878		(17)			(17)		861	861			
100214151	STATESVILLE	NC		05/30/2025		1,042		(40)			(40)		1,002	1,002			
100214152	FORT WORTH	TX		05/30/2025		1,955		(23)			(23)		1,932	1,932			
100214153	CHICAGO	IL		05/30/2025		406		(19)			(19)		387	387			
100214154	ST AUGUSTINE	FL		05/30/2025		1,044		(50)			(50)		994	994			
100214156	LOUISVILLE	KY		05/30/2025		554		(26)			(26)		528	528			
100214157	ST AUGUSTINE	FL		05/30/2025		911		(43)			(43)		868	868			
100214158	SCOTTSDALE	AZ		05/30/2025		6,571		(131)			(131)		6,440	6,440			
100214159	ASHBURN	VA		05/30/2025		3,418		(114)			(114)		3,304	3,304			
100214160	PHOENIX	AZ		05/30/2025		8,983		(152)			(152)		8,831	8,831			
100214161	BEAVERTON	OR		05/30/2025		1,613		(77)			(77)		1,536	1,536			
100214162	BOYDS	MD		05/30/2025		2,437		(46)			(46)		2,391	2,391			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214163	ALDIE	VA		05/30/2025		1,783		(68)			(68)		1,715	1,715			
100214164	BOERNE	TX		05/30/2025		1,361		(28)			(28)		1,333	1,333			
100214165	MISSION	TX		05/30/2025		484		(23)			(23)		461	461			
100214166	POMPANO BEACH	FL		05/30/2025		1,292		(62)			(62)		1,230	1,230			
100214167	FRANKLIN	NC		05/30/2025		1,528		(30)			(30)		1,498	1,498			
100214168	LAND O'LAKES	FL		05/30/2025		1,315		(63)			(63)		1,252	1,252			
100214169	SPRINGFIELD	MA		05/30/2025		2,293		5			5		2,298	2,298			
100214170	DAMASCUS	OR		05/30/2025		3,863		(152)			(152)		3,711	3,711			
100214171	MAKAWAO	HI		05/30/2025		3,642		(152)			(152)		3,490	3,490			
100214173	FRANKLIN	TN		05/30/2025		2,837		(110)			(110)		2,727	2,727			
100214174	MARTINEZ	GA		05/30/2025		859		(28)			(28)		831	831			
100214175	TAMPA	FL		05/30/2025		934		(14)			(14)		920	920			
100214176	TRACY	CA		05/30/2025		3,652		(73)			(73)		3,579	3,579			
100214177	HONOLULU	HI		05/30/2025		5,847		(186)			(186)		5,661	5,661			
100214178	MIAMI	FL		05/30/2025		18,260		3			3		18,263	18,263			
100214180	MORRISTOWN	TN		05/30/2025		401		(19)			(19)		382	382			
100214181	WASHINGTON	DC		05/30/2025		3,275		(122)			(122)		3,153	3,153			
100214182	LAKE WORTH	FL		05/30/2025		2,320		(1)			(1)		2,319	2,319			
100214183	FISHERS	IN		05/30/2025		2,264		(108)			(108)		2,156	2,156			
100214184	HOUSTON	TX		05/30/2025		864		(36)			(36)		828	828			
100214185	ONTARIO	CA		05/30/2025		2,350		(11)			(11)		2,339	2,339			
100214186	LEXINGTON	OH		05/30/2025		1,138		(54)			(54)		1,084	1,084			
100214187	QUEEN CREEK	AZ		05/30/2025		3,214		(115)			(115)		3,099	3,099			
100214188	COEUR D ALENE	ID		05/30/2025		1,234		(7)			(7)		1,227	1,227			
100214189	FORT LAUDERDALE	FL		05/30/2025		3,569		3			3		3,572	3,572			
100214190	GREENVILLE	TX		05/30/2025		969		(11)			(11)		958	958			
100214191	FAYETTEVILLE	NC		05/30/2025		713		(4)			(4)		709	709			
100214192	TEMPLETON	CA		05/30/2025		14,827		(301)			(301)		14,526	14,526			
100214193	HALEIWA	HI		05/30/2025		4,494		(85)			(85)		4,409	4,409			
100214194	LEWISVILLE	TX		05/30/2025		22,773		(317)			(317)		22,456	22,456			
100214195	EMPIRE	CA		05/30/2025		1,425		(54)			(54)		1,371	1,371			
100214196	LEHI	UT		05/30/2025		4,134		(38)			(38)		4,096	4,096			
100214198	POMPANO BEACH	FL		05/30/2025		1,487		(26)			(26)		1,461	1,461			
100214199	CERRITOS	CA		05/30/2025		1,227		(58)			(58)		1,169	1,169			
100214200	PEORIA	AZ		05/30/2025		1,597		(20)			(20)		1,577	1,577			
100214201	KALISPELL	MT		05/30/2025		2,581		(47)			(47)		2,534	2,534			
100214203	DOBBINS	CA		05/30/2025		1,410		(53)			(53)		1,357	1,357			
100214204	CORVALLIS	OR		05/30/2025		1,195		(2)			(2)		1,193	1,193			
100214205	CANTON	GA		05/30/2025		1,341		(38)			(38)		1,303	1,303			
100214206	LOS LUNAS	NM		05/30/2025		2,047		(15)			(15)		2,032	2,032			
100214207	SACRAMENTO	CA		05/30/2025		838		(40)			(40)		798	798			
100214208	NORTH MYRTLE BEACH	SC		05/30/2025		1,621		(39)			(39)		1,582	1,582			
100214209	IRVING	TX		05/30/2025		971		(19)			(19)		952	952			
100214210	FORT WORTH	TX		05/30/2025		668		(17)			(17)		651	651			
100214211	LA MIRADA	CA		05/30/2025		2,770		(87)			(87)		2,683	2,683			
100214212	NEWARK	NJ		05/30/2025		21,244		52			52		21,296	21,296			
100214213	SAINT LOUIS	MO		05/30/2025		798		(15)			(15)		783	783			
100214214	BELLFLOWER	CA		05/30/2025		2,941		(76)			(76)		2,865	2,865			
100214215	LAGUNA HILLS	CA		05/30/2025		10,961		(111)			(111)		10,850	10,850			
100214216	LEXINGTON	KY		05/30/2025		562		(19)			(19)		543	543			
100214217	SARASOTA	FL		05/30/2025		1,028		(2)			(2)		1,026	1,026			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214219	TUCSON	AZ		05/30/2025		4,404		11			11		4,415	4,415			
100214220	LOS ANGELES	CA		05/30/2025		2,014		(80)			(80)		1,934	1,934			
100214221	SIMI VALLEY	CA		05/30/2025		1,613		(77)			(77)		1,536	1,536			
100214222	CAPE CORAL	FL		05/30/2025		1,714		(3)			(3)		1,711	1,711			
100214223	DOWNEY	CA		05/30/2025		6,087		(97)			(97)		5,990	5,990			
100214224	FORT LAUDERDALE	FL		05/30/2025		500		(11)			(11)		489	489			
100214225	BAY POINT	CA		05/30/2025		2,334		6			6		2,340	2,340			
100214226	MOSES LAKE	WA		05/30/2025		1,046		(37)			(37)		1,009	1,009			
100214227	RIVERSIDE	CA		05/30/2025		1,660		(65)			(65)		1,595	1,595			
100214229	SAMMAMISH	WA		05/30/2025		5,330		(12)			(12)		5,318	5,318			
100214230	PALM DESERT	CA		05/30/2025		1,705		(49)			(49)		1,656	1,656			
100214231	WOODBURN	OR		05/30/2025		1,656		(256)			(256)		1,400	1,400			
100214232	LOS ANGELES	CA		05/30/2025		5,683		(271)			(271)		5,412	5,412			
100214235	QUEEN CREEK	AZ		05/30/2025		6,309		(155)			(155)		6,154	6,154			
100214236	FRESNO	CA		05/30/2025		33,836		(1,726)			(1,726)		32,110	32,110			
100214237	GREENVILLE	NC		05/30/2025		960		(5)			(5)		955	955			
100214239	CHAGRIN FALLS	OH		05/30/2025		14,018		(70)			(70)		13,948	13,948			
100214240	HACIENDA HEIGHTS	CA		05/30/2025		2,193		(25)			(25)		2,168	2,168			
100214241	ROYAL PALM BEACH	FL		05/30/2025		2,183		(42)			(42)		2,141	2,141			
100214242	SAN DIEGO	CA		05/30/2025		1,856		(26)			(26)		1,830	1,830			
100214243	CARSON	CA		05/30/2025		2,419		(58)			(58)		2,361	2,361			
100214244	MISSION VIEJO	CA		05/30/2025		1,957		(20)			(20)		1,937	1,937			
100214245	HOUSTON	TX		05/30/2025		4,928		(25)			(25)		4,903	4,903			
100214247	PALMDALE	CA		05/30/2025		1,183		(56)			(56)		1,127	1,127			
100214248	WEEHAWKEN	NJ		05/30/2025		1,303		(13)			(13)		1,290	1,290			
100214249	EL DORADO	CA		05/30/2025		907		(40)			(40)		867	867			
100214250	HOUSTON	TX		05/30/2025		549		(26)			(26)		523	523			
100214251	PARAMOUNT	CA		05/30/2025		2,112		(10)			(10)		2,102	2,102			
100214252	LAS VEGAS	NV		05/30/2025		696		(12)			(12)		684	684			
100214253	GILROY	CA		05/30/2025		18,827		(846)			(846)		17,981	17,981			
100214254	DALLAS	TX		05/30/2025		7,685		(338)			(338)		7,347	7,347			
100214255	PHOENIX	AZ		05/30/2025		1,209		(40)			(40)		1,169	1,169			
100214256	NAPERVILLE	IL		05/30/2025		899		(33)			(33)		866	866			
100214257	MONTCLAIR	CA		05/30/2025		1,260		(57)			(57)		1,203	1,203			
100214258	PHILADELPHIA	PA		05/30/2025		841		(2)			(2)		839	839			
100214259	PALM BEACH GARDENS	FL		05/30/2025		1,869		(8)			(8)		1,861	1,861			
100214260	KEARNEY	MO		05/30/2025		1,918		(20)			(20)		1,898	1,898			
100214261	MIAMI	FL		05/30/2025		2,478		10			10		2,488	2,488			
100214262	ANDERSON	CA		05/30/2025		898		(30)			(30)		868	868			
100214263	SIMI VALLEY	CA		05/30/2025		1,873		(89)			(89)		1,784	1,784			
100214264	HARDEEVILLE	SC		05/30/2025		2,281		(109)			(109)		2,172	2,172			
100214265	LOS ANGELES	CA		05/30/2025		6,087		(95)			(95)		5,992	5,992			
100214266	KENOSHA	WI		05/30/2025		887		(24)			(24)		863	863			
100214267	ALAMO	CA		05/30/2025		6,083		41			41		6,124	6,124			
100214268	ROHNERT PARK	CA		05/30/2025		1,548		(34)			(34)		1,514	1,514			
100214269	GLENDORA	CA		05/30/2025		2,189		(67)			(67)		2,122	2,122			
100214270	HAVERHILL	MA		05/30/2025		954		(35)			(35)		919	919			
100214271	SPRING LAKE	MI		05/30/2025		1,326		(60)			(60)		1,266	1,266			
100214272	BLAINE	WA		05/30/2025		1,294		(1)			(1)		1,293	1,293			
100214273	MONTCLAIR	CA		05/30/2025		2,928		(134)			(134)		2,794	2,794			
100214274	FORT WORTH	TX		05/30/2025		3,842		(34)			(34)		3,808	3,808			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214275	VILLA PARK	CA		05/30/2025		4,505		(45)			(45)		4,460	4,460			
100214276	LONG BEACH	CA		05/30/2025		1,713		(45)			(45)		1,668	1,668			
100214277	SACRAMENTO	CA		05/30/2025		1,926		1			1		1,927	1,927			
100214278	LONG BEACH	CA		05/30/2025		3,391		(59)			(59)		3,332	3,332			
100214279	CLEVELAND	TN		05/30/2025		1,030		21			21		1,051	1,051			
100214280	BOULDER	CO		05/30/2025		4,795		(32)			(32)		4,763	4,763			
100214281	CAREFREE	AZ		05/30/2025		7,761		(103)			(103)		7,658	7,658			
100214282	KENOSHA	WI		05/30/2025		1,131		(22)			(22)		1,109	1,109			
100214283	VICTORVILLE	CA		05/30/2025		994		(47)			(47)		947	947			
100214284	HAVERHILL	MA		05/30/2025		1,418		(65)			(65)		1,353	1,353			
100214285	DINUBA	CA		05/30/2025		1,392		2			2		1,394	1,394			
100214286	WARREN	MI		05/30/2025		384		(8)			(8)		376	376			
100214287	IRON STATION	NC		05/30/2025		425		(20)			(20)		405	405			
100214288	AIEA	HI		05/30/2025		4,365		(208)			(208)		4,157	4,157			
100214289	KISSIMMEE	FL		05/30/2025		970		7			7		977	977			
100214290	OXNARD	CA		05/30/2025		9							9	9			
100214291	MESA	AZ		05/30/2025		128,308		(2,076)			(2,076)		126,232	126,232			
100214292	RAYMOND	ME		05/30/2025		3,263		(61)			(61)		3,202	3,202			
100214293	PALMDALE	CA		05/30/2025		8,884		(209)			(209)		8,675	8,675			
100214295	VAN NUYS	CA		05/30/2025		5,510		(99)			(99)		5,411	5,411			
100214296	RENTON	WA		05/30/2025		1,978		(34)			(34)		1,944	1,944			
100214297	LEESBURG	VA		05/30/2025		1,015		12			12		1,027	1,027			
100214298	RANCHO SANTA MARGARITA	CA		05/30/2025		7,168		(187)			(187)		6,981	6,981			
100214299	LAKE HAVASU CITY	AZ		06/02/2025		2,144		(70)			(70)		2,074	2,365		290	290
100214300	CINCINNATI	OH		06/02/2025		1,165		(20)			(20)		1,145	1,145			
100214301	BOYNTON BEACH	FL		06/02/2025		2,967		(84)			(84)		2,883	2,883			
100214302	WIMAUMA	FL		06/02/2025		1,435		(45)			(45)		1,390	1,390			
100214303	ANTIOCH	IL		06/02/2025		1,071		(27)			(27)		1,044	1,044			
100214304	LEICESTER	NC		06/02/2025		3,576		(28)			(28)		3,548	4,131		583	583
100214305	HERNANDO	FL		06/02/2025		1,218		(36)			(36)		1,182	1,376		194	194
100214307	OCALA	FL		06/02/2025		2,445		(71)			(71)		2,374	2,374			
100214308	SHIPPENSBURG	PA		06/02/2025		1,810		(29)			(29)		1,781	1,781			
100214309	SAN ANTONIO	TX		06/02/2025		2,379		(14)			(14)		2,365	2,365			
100214310	PORT SAINT LUCIE	FL		06/02/2025		2,876		341			341		3,217	3,748		531	531
100214311	ADAIRSVILLE	GA		06/02/2025		1,443		(36)			(36)		1,407	1,604		197	197
100214312	AUGUSTA	GA		06/02/2025		1,783		5			5		1,788	1,788			
100214313	SCOTTDALE	GA		06/02/2025		1,589		(15)			(15)		1,574	1,795		221	221
100214314	HUNTERTOWN	IN		06/02/2025		1,348		(30)			(30)		1,318	1,318			
100214315	DETROIT	OR		06/02/2025		3,895		(60)			(60)		3,835	4,465		630	630
100214316	CLARKSVILLE	TN		06/02/2025		997		(33)			(33)		964	964			
100214317	OAKLAND	MD		06/02/2025		1,335		(44)			(44)		1,291	1,291			
100214318	MERCED	CA		06/02/2025		1,643		(41)			(41)		1,602	1,865		263	263
100214319	BRADENTON	FL		06/02/2025		2,464		(60)			(60)		2,404	2,404			
100214320	MESA	AZ		06/02/2025		1,871		(60)			(60)		1,811	1,811			
100214321	FONTANA	CA		06/02/2025		2,919		237			237		3,156	3,156			
100214322	MERCER	WI		06/02/2025		1,403		(35)			(35)		1,368	1,368			
100214323	HELEN	GA		06/02/2025		1,957							1,957	1,957			
100214324	DAVENPORT	FL		06/02/2025		2,320		(28)			(28)		2,292	2,292			
100214325	KINSTON	NC		06/02/2025		1,401		81			81		1,482	1,482			
100214326	SOUTH CHATHAM	MA		06/02/2025		3,738		(81)			(81)		3,657	3,657			
100214327	LAWRENCEVILLE	GA		06/02/2025		2,171		69			69		2,240	2,240			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214328	ARDEN	NC		06/02/2025		3,301		(62)			(62)		3,239	3,239			
100214329	FAIRPORT	NY		06/02/2025		1,547		(40)			(40)		1,507	1,507			
100214330	RALEIGH	NC		06/02/2025		1,174		(37)			(37)		1,137	1,137			
100214331	CINCINNATI	OH		06/02/2025		2,073		(63)			(63)		2,010	2,010			
100214332	SEVIERVILLE	TN		06/02/2025		1,814		(45)			(45)		1,769	1,769			
100214333	SPRING	TX		06/02/2025		1,322		58			58		1,380	1,380			
100214334	SAN ANTONIO	TX		06/02/2025		2,119		156			156		2,275	2,275			
100214335	SEVIERVILLE	TN		06/02/2025		1,853		(42)			(42)		1,811	1,811			
100214336	SAINT JOSEPH	MI		06/02/2025		1,064		(32)			(32)		1,032	1,032			
100214337	GREEN BAY	WI		06/02/2025		1,970		(68)			(68)		1,902	2,214		312	312
100214338	KNOXVILLE	TN		06/02/2025		1,402		(44)			(44)		1,358	1,358			
100214339	PAHOA	HI		06/02/2025		1,587		(40)			(40)		1,547	1,547			
100214340	WAUKEE	IA		06/02/2025		1,501		(20)			(20)		1,481	1,481			
100214341	BAR HARBOR	ME		06/02/2025		2,515		(67)			(67)		2,448	2,663		215	215
100214342	BROKEN BOW	OK		06/02/2025		2,084		(50)			(50)		2,034	2,034			
100214343	GREENVILLE	NC		06/02/2025		1,131		(35)			(35)		1,096	1,275		180	180
100214344	COLUMBUS	GA		06/02/2025		902		(18)			(18)		884	1,029		145	145
100214345	EAGLE	ID		06/02/2025		2,696		(82)			(82)		2,614	2,614			
100214346	OLD HICKORY	TN		06/02/2025		1,915		(59)			(59)		1,856	2,161		305	305
100214347	PEORIA	AZ		06/02/2025		2,125		(19)			(19)		2,106	2,106			
100214348	HUNTSVILLE	TX		06/02/2025		1,324		(32)			(32)		1,292	1,292			
100214349	MEMPHIS	TN		06/02/2025		1,339		(29)			(29)		1,310	1,310			
100214350	VENUS	TX		06/02/2025		3,299		(86)			(86)		3,213	3,623		410	410
100214351	ASHEVILLE	NC		06/02/2025		1,823		111			111		1,934	2,252		318	318
100214352	LAWRENCEBURG	TN		06/02/2025		1,312		(41)			(41)		1,271	1,479		208	208
100214353	LAKELAND	FL		06/02/2025		1,293		(38)			(38)		1,255	1,255			
100214354	SYLVA	NC		06/02/2025		1,920		(37)			(37)		1,883	1,883			
100214355	SPRINGFIELD	MO		06/02/2025		1,058		(30)			(30)		1,028	1,028			
100214356	PIGEON FORGE	TN		06/02/2025		1,662		(31)			(31)		1,631	1,631			
100214357	AUSTIN	AR		06/02/2025		1,630		(50)			(50)		1,580	1,801		221	221
100214358	BRADENTON	FL		06/02/2025		1,256		(17)			(17)		1,239	1,239			
100214359	BELLA VISTA	AR		06/02/2025		1,202		(31)			(31)		1,171	1,364		192	192
100214360	DUCK	WV		06/02/2025		708		(13)			(13)		695	695			
100214361	WESTLAKE	FL		06/02/2025		6,025		(146)			(146)		5,879	5,879			
100214362	LAKEVILLE	MA		06/02/2025		2,697		(77)			(77)		2,620	3,050		430	430
100214363	BLUE RIDGE	GA		06/02/2025		2,115		(48)			(48)		2,067	2,067			
100214364	SAN JOSE	CA		06/02/2025		3,600		(43)			(43)		3,557	4,142		584	584
100214365	PHILADELPHIA	PA		06/02/2025		989		(26)			(26)		963	963			
100214366	JACKSONVILLE	FL		06/02/2025		672		(5)			(5)		667	667			
100214367	REHOBOTH BEACH	DE		06/02/2025		1,795		(46)			(46)		1,749	1,749			
100214368	LEBANON	TN		06/02/2025		1,473		27			27		1,500	1,746		247	247
100214369	INDIAN TRAIL	NC		06/02/2025		311,494		(9,522)			(9,522)		301,972	301,972			
100214370	KURE BEACH	NC		06/02/2025		4,839		(152)			(152)		4,687	4,687			
100214371	WALFORD	IA		06/02/2025		1,439		(28)			(28)		1,411	1,411			
100214372	PALM COAST	FL		06/02/2025		3,855		(123)			(123)		3,732	3,970		238	238
100214373	MERCED	CA		06/02/2025		2,467		79			79		2,546	2,546			
100214374	SAN ANTONIO	TX		06/02/2025		2,871		243			243		3,114	3,114			
100214375	CHARLOTTE	NC		06/02/2025		1,238		(37)			(37)		1,201	1,201			
100214376	CLARKRANGE	TN		06/02/2025		1,308		(94)			(94)		1,214	2,155		941	941
100214377	THE VILLAGES	FL		06/02/2025		1,692		(51)			(51)		1,641	1,909		268	268
100214378	TACOMA	WA		06/02/2025		5,606		(103)			(103)		5,503	5,503			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214379	MONTGOMERY	AL		06/02/2025		4,029		6			6		4,035	4,176		141	141
100214380	PALM HARBOR	FL		06/02/2025		2,465		(26)			(26)		2,439	2,439			
100214381	MESA	AZ		06/02/2025		1,074		(12)			(12)		1,062	1,062			
100214382	COVINGTON	TN		06/02/2025		1,013		10			10		1,023	1,191		168	168
100214383	BLOOMINGTON	CA		06/02/2025		1,505		(6)			(6)		1,499	1,499			
100214384	MESA	AZ		06/02/2025		1,930		109			109		2,039	2,327		287	287
100214385	DUARTE	CA		06/02/2025		2,691		(4)			(4)		2,687	2,687			
100214386	LOMA LINDA	CA		06/02/2025		2,883		188			188		3,071	3,071			
100214387	VISTA	CA		06/02/2025		2,602		82			82		2,684	3,125		441	441
100214388	CHATTANOOGA	TN		06/02/2025		1,124		15			15		1,139	1,139			
100214389	TRACY	CA		06/02/2025		2,740		62			62		2,802	2,802			
100214390	LAKELAND	FL		06/02/2025		1,082		30			30		1,112	1,295		182	182
100214391	PLUMAS LAKE	CA		06/02/2025		2,075		46			46		2,121	2,121			
100214392	PLUMAS LAKE	CA		06/02/2025		2,704		75			75		2,779	2,779			
100214393	PALM SPRINGS	CA		06/02/2025		2,951		(55)			(55)		2,896	3,302		406	406
100214394	SAN FRANCISCO	CA		06/02/2025		3,473		(5)			(5)		3,468	3,468			
100214395	MURRIETA	CA		06/02/2025		22,363		624			624		22,987	22,987			
100214396	KAPOLEI	HI		06/02/2025		3,689		61			61		3,750	4,277		528	528
100214397	ALAMEDA	CA		06/02/2025		1,782		(18)			(18)		1,764	1,764			
100214398	GARFIELD	NJ		06/02/2025		2,363		73			73		2,436	2,838		402	402
100214399	ANKENY	IA		06/02/2025		1,039		21			21		1,060	1,060			
100214400	ROME	GA		06/02/2025		1,169		40			40		1,209	1,209			
100214401	GLENVIEW	IL		06/02/2025		1,491		(24)			(24)		1,467	1,467			
100214402	DES MOINES	IA		06/02/2025		1,187		(2)			(2)		1,185	1,185			
100214403	BLACKFOOT	ID		06/02/2025		1,005		(8)			(8)		997	1,161		164	164
100214404	MERIDIAN	ID		06/02/2025		2,953		(9)			(9)		2,944	2,944			
100214405	MERIDIAN	ID		06/02/2025		4,449		(52)			(52)		4,397	5,015		617	617
100214406	PASADENA	MD		06/02/2025		1,519		(34)			(34)		1,485	1,730		244	244
100214407	UPLAND	CA		06/02/2025		5,298		(10)			(10)		5,288	6,031		743	743
100214408	DANVILLE	IN		06/02/2025		1,263		19			19		1,282	1,282			
100214409	TOWSON	MD		06/02/2025		1,325		(4)			(4)		1,321	1,321			
100214410	EVERETT	MA		06/02/2025		3,577		(6)			(6)		3,571	3,571			
100214411	TROUTMAN	NC		06/02/2025		1,829		39			39		1,868	1,868			
100214412	GREENVILLE	NC		06/02/2025		1,054		54			54		1,108	1,108			
100214413	KNIGHTDALE	NC		06/02/2025		2,073		145			145		2,218	2,218			
100214414	GREENVILLE	NC		06/02/2025		1,054		54			54		1,108	1,108			
100214415	APEX	NC		06/02/2025		1,541		101			101		1,642	1,913		271	271
100214416	KERNERSVILLE	NC		06/02/2025		1,168		36			36		1,204	1,204			
100214417	NORTH LAS VEGAS	NV		06/02/2025		1,417		47			47		1,464	1,464			
100214418	GOLDSBORO	NC		06/02/2025		1,164		36			36		1,200	1,200			
100214419	GLENBROOK	NV		06/02/2025		2,405		(2)			(2)		2,403	2,403			
100214420	LONGS	SC		06/02/2025		1,009		18			18		1,027	1,027			
100214421	LITTLE RIVER	SC		06/02/2025		913		(13)			(13)		900	1,048		148	148
100214422	SPARKS	NV		06/02/2025		1,760		135			135		1,895	2,207		312	312
100214423	FULSHEAR	TX		06/02/2025		1,298		63			63		1,361	1,361			
100214424	HOWE	TX		06/02/2025		956		(29)			(29)		927	927			
100214425	PRINCETON	TX		06/02/2025		107,624		3,145			3,145		110,769	110,904		135	135
100214426	SAN ANTONIO	TX		06/02/2025		3,266		154			154		3,420	3,768		349	349
100214427	SALT LAKE CITY	UT		06/02/2025		1,525		(25)			(25)		1,500	1,500			
100214428	FORT WORTH	TX		06/02/2025		1,508		86			86		1,594	1,857		263	263
100214429	SUGAR LAND	TX		06/02/2025		875		(14)			(14)		861	861			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214430	VANCOUVER	WA		06/02/2025		1,859		42			42		1,901	1,901			
100214431	TABIONA	UT		06/02/2025		15,224		(160)			(160)		15,064	15,603		539	539
100214432	VANCOUVER	WA		06/02/2025		1,787		40			40		1,827	1,827			
100214433	HERNDON	VA		06/02/2025		1,376		(1)			(1)		1,375	1,375			
100214434	SALT LAKE CITY	UT		06/02/2025		2,940		9			9		2,949	2,949			
100214435	JOSHUA TREE	CA		06/02/2025		2,164		(32)			(32)		2,132	2,132			
100214436	ANACORTES	WA		06/02/2025		5,426		61			61		5,487	5,773		285	285
100214437	PHOENIX	AZ		06/02/2025		1,366		(32)			(32)		1,334	1,553		219	219
100214438	COCOA BEACH	FL		06/02/2025		809		(24)			(24)		785	785			
100214439	PINETOP	AZ		06/02/2025		699		2			2		701	701			
100214440	SAN ANTONIO	TX		06/02/2025		1,216		(26)			(26)		1,190	1,190			
100214441	BEVERLY HILLS	CA		06/06/2025		15,432		(141)			(141)		15,291	15,291			
100214442	LAKE FOREST	CA		06/06/2025		5,560		(140)			(140)		5,420	5,420			
100214443	PORT HUENEME	CA		06/06/2025		186,602		(8,462)			(8,462)		178,140	178,140			
100214444	EAST PROVIDENCE	RI		06/06/2025		1,422		(68)			(68)		1,354	1,354			
100214445	CANYON COUNTRY	CA		06/06/2025		2,184		(104)			(104)		2,080	2,080			
100214446	PARKVILLE	MD		06/06/2025		1,058		(19)			(19)		1,039	1,039			
100214447	DUBLIN	CA		06/06/2025		984		(39)			(39)		945	945			
100214448	VANCOUVER	WA		06/06/2025		2,119		(84)			(84)		2,035	2,035			
100214449	WATERBURY	CT		06/06/2025		1,106		(18)			(18)		1,088	1,088			
100214450	CHARLOTTE	NC		06/06/2025		960		(42)			(42)		918	918			
100214451	MASPETH	NY		06/06/2025		1,130		(30)			(30)		1,100	1,100			
100214452	HAGERSTOWN	MD		06/06/2025		1,514		(43)			(43)		1,471	1,471			
100214453	EAGLE	ID		06/06/2025		3,991		(155)			(155)		3,836	3,836			
100214454	VENTURA	CA		06/06/2025		2,664		(89)			(89)		2,575	2,575			
100214455	ST GEORGE	UT		06/06/2025		6,897		(244)			(244)		6,653	6,653			
100214456	GRANADA HILLS	CA		06/06/2025		4,171		(179)			(179)		3,992	3,992			
100214457	HOMESTEAD	FL		06/06/2025		1,343		(24)			(24)		1,319	1,319			
100214458	SUNLAND	CA		06/06/2025		5,907		(179)			(179)		5,728	5,728			
100214459	HIGHLAND	CA		06/06/2025		1,994		(36)			(36)		1,958	1,958			
100214460	HIDDEN VALLEY LAKE	CA		06/06/2025		2,029		(83)			(83)		1,946	1,946			
100214461	STARKE	FL		06/06/2025		1,138		(54)			(54)		1,084	1,084			
100214462	HASKELL	NJ		06/06/2025		3,065		(146)			(146)		2,919	2,919			
100214463	ANAHEIM	CA		06/06/2025		13,399		(245)			(245)		13,154	13,154			
100214464	EL CAJON	CA		06/06/2025		6,157		(151)			(151)		6,006	6,006			
100214465	HOLLYWOOD	FL		06/06/2025		1,549		(67)			(67)		1,482	1,482			
100214466	CHARLOTTE	NC		06/06/2025		1,897		(90)			(90)		1,807	1,807			
100214467	PEARBLOSSOM	CA		06/06/2025		1,502		(57)			(57)		1,445	1,445			
100214468	KISSIMMEE	FL		06/06/2025		1,004		(41)			(41)		963	963			
100214470	RESEDA	CA		06/06/2025		4,039		(66)			(66)		3,973	3,973			
100214471	MYRTLE BEACH	SC		06/06/2025		2,028		(100)			(100)		1,928	1,928			
100214472	TARZANA	CA		06/06/2025		6,879		(258)			(258)		6,621	6,621			
100214473	MCHENRY	IL		06/06/2025		1,039		(12)			(12)		1,027	1,027			
100214474	OVIEDO	FL		06/06/2025		1,922		(92)			(92)		1,830	1,830			
100214475	LAS VEGAS	NV		06/06/2025		1,758		(19)			(19)		1,739	1,739			
100214476	DIAMOND BAR	CA		06/06/2025		6,326		(301)			(301)		6,025	6,025			
100214477	GREENSBORO	NC		06/06/2025		690		(33)			(33)		657	657			
100214478	CHANDLER	AZ		06/06/2025		1,098		(52)			(52)		1,046	1,046			
100214479	HOBE SOUND	FL		06/06/2025		16,747		(600)			(600)		16,147	16,147			
100214480	IRVING	TX		06/06/2025		3,895		(14)			(14)		3,881	3,881			
100214481	TOMBALL	TX		06/06/2025		1,492		(64)			(64)		1,428	1,428			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214482	MOUNT LAUREL	NJ		06/06/2025		1,422		(68)			(68)		1,354	1,354			
100214483	HUNTINGTON	NY		06/06/2025		1,600		(59)			(59)		1,541	1,541			
100214484	MENTONE	CA		06/06/2025		1,352		(47)			(47)		1,305	1,305			
100214487	NORTHVILLE	MI		06/06/2025		3,229		(49)			(49)		3,180	3,180			
100214490	DANA POINT	CA		06/06/2025		1,480		(73)			(73)		1,407	1,407			
100214491	LOUISVILLE	KY		06/06/2025		954		19			19		973	973			
100214492	WAXAHACHIE	TX		06/06/2025		829		(4)			(4)		825	825			
100214493	ONTARIO	CA		06/06/2025		2,086		15			15		2,101	2,101			
100214494	CORONA	CA		06/06/2025		1,955		(22)			(22)		1,933	1,933			
100214495	LOS ANGELES	CA		06/06/2025		5,928		14			14		5,942	5,942			
100214497	FLOWER MOUND	TX		06/06/2025		1,415		8			8		1,423	1,423			
100214498	WATSONVILLE	CA		06/06/2025		1,968		(9)			(9)		1,959	1,959			
100214499	WATSONVILLE	CA		06/06/2025		1,967		(8)			(8)		1,959	1,959			
100214500	ORLANDO	FL		06/06/2025		1,551		13			13		1,564	1,564			
100214502	SIMPSONVILLE	SC		06/06/2025		1,460		(10)			(10)		1,450	1,450			
100214503	CORONADO	CA		06/06/2025		3,501		(18)			(18)		3,483	3,483			
100214504	BAKERSFIELD	CA		06/06/2025		777		(30)			(30)		747	747			
100214505	SAN ANTONIO	TX		06/06/2025		963		4			4		967	967			
100214507	ATLANTA	GA		06/06/2025		1,351		(43)			(43)		1,308	1,308			
100214508	ATLANTA	GA		06/06/2025		1,350		(42)			(42)		1,308	1,308			
100214509	ALDIE	VA		06/06/2025		2,166		(42)			(42)		2,124	2,124			
100214511	KATY	TX		06/06/2025		1,061		23			23		1,084	1,084			
100214512	SAINT PETERS	MO		06/06/2025		1,207		(2)			(2)		1,205	1,205			
100214514	LANCASTER	CA		06/06/2025		1,182		(56)			(56)		1,126	1,126			
100214515	WATERFORD	MI		06/06/2025		969		2			2		971	971			
100214517	ATLANTA	GA		06/06/2025		1,216		(43)			(43)		1,173	1,173			
100214519	SAN ANGELO	TX		06/06/2025		1,756		(81)			(81)		1,675	1,675			
100214520	HUNTINGTON BEACH	CA		06/06/2025		2,905		(113)			(113)		2,792	2,792			
100214521	LAKE ELSINORE	CA		06/06/2025		984		(44)			(44)		940	940			
100214523	HEATH SPRINGS	SC		06/06/2025		965		(46)			(46)		919	919			
100214524	MEMPHIS	TN		06/06/2025		715		22			22		737	737			
100214525	METAIRIE	LA		06/06/2025		379							379	379			
100214526	CHICAGO HEIGHTS	IL		06/06/2025		546		(26)			(26)		520	520			
100214527	LOUISVILLE	KY		06/06/2025		453		(14)			(14)		439	439			
100214529	GLENWOOD	IL		06/06/2025		556		(26)			(26)		530	530			
100214530	LAGO VISTA	TX		06/06/2025		1,663		(46)			(46)		1,617	1,617			
100214531	PROVIDENCE	RI		06/06/2025		1,941		(64)			(64)		1,877	1,877			
100214532	WEATHERFORD	TX		06/06/2025		1,836		(11)			(11)		1,825	1,825			
100214533	LAS VEGAS	NV		06/06/2025		841		(25)			(25)		816	816			
100214535	HOMOSASSA	FL		06/06/2025		938		(8)			(8)		930	930			
100214536	RACINE	WI		06/06/2025		412		3			3		415	415			
100214539	PALMDALE	CA		06/06/2025		4,699		(90)			(90)		4,609	4,609			
100214542	WEST COVINA	CA		06/06/2025		7,225		(169)			(169)		7,056	7,056			
100214543	NORTH EDWARDS	CA		06/06/2025		900		12			12		912	912			
100214544	VIENNA	VA		06/06/2025		6,032		24			24		6,056	6,056			
100214545	(NORTH HOLLYWOOD AREA) LOS ANG	CA		06/06/2025		2,103		(53)			(53)		2,050	2,050			
100214546	BAKERSFIELD	CA		06/06/2025		102,031		(3,924)			(3,924)		98,107	98,107			
100214547	LOS ANGELES	CA		06/06/2025		650		(7)			(7)		643	643			
100214548	LONG BEACH	CA		06/06/2025		3,201		(152)			(152)		3,049	3,049			
100214550	NORTH ADAMS	MA		06/06/2025		735		(12)			(12)		723	723			
100214551	CONCORD	CA		06/06/2025		947		(45)			(45)		902	902			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214552	RANCHO CUCAMONGA	CA		06/06/2025		3,732		(63)			(63)		3,669	3,669			
100214553	VACAVILLE	CA		06/06/2025		2,441		(116)			(116)		2,325	2,325			
100214554	KINGSTON	MA		06/06/2025		961		(46)			(46)		915	915			
100214555	MORGAN HILL	CA		06/06/2025		8,972		(116)			(116)		8,856	8,856			
100214556	JACKSONVILLE	FL		06/06/2025		894		(43)			(43)		851	851			
100214557	ENGLEWOOD	CO		06/06/2025		1,133		(24)			(24)		1,109	1,109			
100214558	NORCO	CA		06/06/2025		2,620		(119)			(119)		2,501	2,501			
100214559	SEAGOVILLE	TX		06/06/2025		4,257		(85)			(85)		4,172	4,172			
100214560	LANCASTER	CA		06/06/2025		1,278		(34)			(34)		1,244	1,244			
100214561	MOORPARK	CA		06/06/2025		23,937		(488)			(488)		23,449	23,449			
100214563	LOS ANGELES	CA		06/06/2025		2,317		(38)			(38)		2,279	2,279			
100214564	CHICAGO	IL		06/06/2025		1,145		(7)			(7)		1,138	1,138			
100214565	FULTON	MD		06/06/2025		4,321		(110)			(110)		4,211	4,211			
100214566	RAMONA	CA		06/06/2025		6,330		(174)			(174)		6,156	6,156			
100214567	SAN JOSE	CA		06/06/2025		2,670		(50)			(50)		2,620	2,620			
100214568	CEDAR HILLS	UT		06/06/2025		6,708		168			168		6,876	6,876			
100214569	POMONA	CA		06/06/2025		1,627		(60)			(60)		1,567	1,567			
100214570	MCKINNEY	TX		06/06/2025		1,573		16			16		1,589	1,589			
100214571	GREELEY	CO		06/06/2025		1,136		(31)			(31)		1,105	1,105			
100214572	AMERICAN CANYON	CA		06/06/2025		1,503		(72)			(72)		1,431	1,431			
100214573	BOCA RATON	FL		06/06/2025		1,542		(42)			(42)		1,500	1,500			
100214574	LOS ANGELES	CA		06/06/2025		4,009		(136)			(136)		3,873	3,873			
100214575	LAKE WORTH	FL		06/06/2025		708		(34)			(34)		674	674			
100214576	GALIVANTS FERRY	SC		06/06/2025		1,280		(36)			(36)		1,244	1,244			
100214577	HOUSTON	TX		06/06/2025		590		(28)			(28)		562	562			
100214578	LOS ANGELES	CA		06/06/2025		2,679		(15)			(15)		2,664	2,664			
100214580	ANDERSON	SC		06/06/2025		4,461		(131)			(131)		4,330	4,330			
100214581	CORYDON	IN		06/06/2025		748		(1)			(1)		747	747			
100214582	CARROLLTON	TX		06/06/2025		1,201		(57)			(57)		1,144	1,144			
100214584	LA HABRA HEIGHTS	CA		06/09/2025		5,411		(253)			(253)		5,158	5,158			
100214585	PORTER RANCH	CA		06/09/2025		5,237		(249)			(249)		4,988	4,988			
100214586	CHANDLER	AZ		06/09/2025		1,704		(67)			(67)		1,637	1,637			
100214587	EDMOND	OK		06/09/2025		2,905		(47)			(47)		2,858	2,858			
100214589	MOORPARK	CA		06/09/2025		3,757		(160)			(160)		3,597	3,597			
100214591	LOS ANGELES	CA		06/09/2025		1							1	1			
100214594	NAPLES	FL		06/09/2025		3,058		(110)			(110)		2,948	2,948			
100214595	CRESTONE	CO		06/09/2025		1,349		(29)			(29)		1,320	1,320			
100214596	HUNTINGTON BEACH	CA		06/09/2025		6,286		(186)			(186)		6,100	6,100			
100214597	CARY	NC		06/09/2025		3,918		(84)			(84)		3,834	3,834			
100214599	EL SEGUNDO	CA		06/09/2025		11,214		(235)			(235)		10,979	10,979			
100214601	SAVANNAH	GA		06/09/2025		1,327		(32)			(32)		1,295	1,295			
100214602	VERO BEACH	FL		06/09/2025		2,376		(31)			(31)		2,345	2,345			
100214603	BOULDER CITY	NV		06/09/2025		6,884		(164)			(164)		6,720	6,720			
100214604	HUNTINGTON BEACH	CA		06/09/2025		35,994		669			669		36,663	36,663			
100214605	BRASELTON	GA		06/09/2025		8,204		121			121		8,325	8,325			
100214607	GLENDORA	CA		06/09/2025		7,693		(215)			(215)		7,478	7,478			
100214608	MORRISTOWN	NJ		06/09/2025		5,436		(148)			(148)		5,288	5,288			
100214609	NAPLES	FL		06/09/2025		2,170		(32)			(32)		2,138	2,138			
100214610	BOUNTIFUL	UT		06/09/2025		23,941		(116)			(116)		23,825	23,825			
100214611	TIFFIN	OH		06/09/2025		1,015		(47)			(47)		968	968			
100214615	WASHINGTON	UT		06/09/2025		3,588		(65)			(65)		3,523	3,523			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214616	TUSTIN	CA		06/09/2025		3,982		(42)			(42)		3,940	3,940			
100214617	WESTLAKE	FL		06/09/2025		1,721		(56)			(56)		1,665	1,665			
100214618	RIVERDALE	GA		06/09/2025		752		(22)			(22)		730	730			
100214619	LAS VEGAS	NV		06/09/2025		10,219		(157)			(157)		10,062	10,062			
100214620	NAPLES	FL		06/09/2025		2,364		(54)			(54)		2,310	2,310			
100214621	LAS VEGAS	NV		06/10/2025		2,166		(90)			(90)		2,076	2,076			
100214622	LAWRENCEVILLE	GA		06/10/2025		539		(23)			(23)		516	516			
100214623	BLUFFTON	SC		06/10/2025		2,326		(30)			(30)		2,296	2,296			
100214624	VANCOUVER	WA		06/10/2025		1,713		6			6		1,719	1,719			
100214625	CASTRO VALLEY	CA		06/10/2025		4,596		(70)			(70)		4,526	4,526			
100214626	SIMI VALLEY	CA		06/10/2025		4,004		9			9		4,013	4,013			
100214627	GLENDORA	CA		06/10/2025		2,832		(52)			(52)		2,780	2,780			
100214628	POMONA	CA		06/10/2025		3,050		(38)			(38)		3,012	3,012			
100214629	ALAMEDA	CA		06/10/2025		156,761		(2,231)			(2,231)		154,530	154,530			
100214630	CHICAGO	IL		06/10/2025		1,591		29			29		1,620	1,620			
100214632	RICHMOND	TX		06/10/2025		1,819		(26)			(26)		1,793	1,793			
100214633	ANAHEIM	CA		06/10/2025		1,958		(46)			(46)		1,912	1,912			
100214634	IRVINE	CA		06/10/2025		4,210		(65)			(65)		4,145	4,145			
100214635	FOUNTAIN VALLEY	CA		06/10/2025		4,257		(10)			(10)		4,247	4,247			
100214636	NORTH CHARLESTON	SC		06/10/2025		12,280		(252)			(252)		12,028	12,028			
100214637	WESTMINSTER	CA		06/10/2025		3,025		(56)			(56)		2,969	2,969			
100214638	NORTH HOLLYWOOD	CA		06/10/2025		4,881		(134)			(134)		4,747	4,747			
100214639	CARROLLTON	TX		06/10/2025		1,429		7			7		1,436	1,436			
100214640	LONG BEACH	CA		06/10/2025		3,901		(14)			(14)		3,887	3,887			
100214641	SUNLAND	CA		06/10/2025		3,182		(68)			(68)		3,114	3,114			
100214642	HIGHLAND	CA		06/10/2025		2,004		(21)			(21)		1,983	1,983			
100214643	SAN LEANDRO	CA		06/10/2025		2,502		(73)			(73)		2,429	2,429			
100214644	BOWIE	MD		06/10/2025		2,111		(27)			(27)		2,084	2,084			
100214645	WEST COVINA	CA		06/10/2025		3,130		2			2		3,132	3,132			
100214646	BURLINGAME	CA		06/10/2025		6,931		(93)			(93)		6,838	6,838			
100214647	SCHAUMBURG	IL		06/10/2025		1,610		16			16		1,626	1,626			
100214648	ARLETA	CA		06/10/2025		2,520		8			8		2,528	2,528			
100214649	ANAHEIM	CA		06/10/2025		4,422		(127)			(127)		4,295	4,295			
100214650	FULSHEAR	TX		06/10/2025		2,227		25			25		2,252	2,252			
100214651	NORTH HALEDON	NJ		06/10/2025		2,732		(31)			(31)		2,701	2,701			
100214652	HOUSTON	TX		06/10/2025		1,653		17			17		1,670	1,670			
100214653	ALLEN	TX		06/10/2025		1,640		18			18		1,658	1,658			
100214654	ARLINGTON	TX		06/10/2025		2,770		21			21		2,791	2,791			
100214655	ARLINGTON	TX		06/10/2025		685		(33)			(33)		652	652			
100214656	RIALTO	CA		06/11/2025		4,876		(136)			(136)		4,740	4,740			
100214657	SAVANNAH	GA		06/11/2025		1,711		(33)			(33)		1,678	1,678			
100214658	ONTARIO	CA		06/11/2025		2,172		(56)			(56)		2,116	2,116			
100214659	OWASSO	OK		06/11/2025		905		(15)			(15)		890	890			
100214660	FOUNTAIN VALLEY	CA		06/11/2025		3,965		(12)			(12)		3,953	3,953			
100214661	HAMPTON	GA		06/11/2025		734		(7)			(7)		727	727			
100214662	HAINES CITY	FL		06/11/2025		1,213		(39)			(39)		1,174	1,174			
100214663	CHINO HILLS	CA		06/11/2025		2,351		(10)			(10)		2,341	2,341			
100214664	SAN ANTONIO	TX		06/11/2025		685		(8)			(8)		677	677			
100214665	WEST PALM BEACH	FL		06/11/2025		107,398		(5,114)			(5,114)		102,284	102,284			
100214666	MIAMI	FL		06/11/2025		3,528		(15)			(15)		3,513	3,513			
100214667	ELGIN	TX		06/11/2025		1,342		35			35		1,377	1,377			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214668	JACKSONVILLE	AR		06/11/2025		417		(20)			(20)		397	397			
100214669	INDIANAPOLIS	IN		06/11/2025		553		3			3		556	556			
100214670	RIVERSIDE	CA		06/11/2025		1,970		(72)			(72)		1,898	1,898			
100214671	PALMDALE	CA		06/11/2025		1,207		(55)			(55)		1,152	1,152			
100214672	HOUSTON	TX		06/11/2025		415		(18)			(18)		397	397			
100214673	SPRING	TX		06/11/2025		927		(2)			(2)		925	925			
100214674	DORAVILLE	GA		06/11/2025		1,169		(38)			(38)		1,131	1,131			
100214675	NEWBURY PARK	CA		06/11/2025		4,063		(126)			(126)		3,937	3,937			
100214676	SAN FRANCISCO	CA		06/11/2025		7,959		(182)			(182)		7,777	7,777			
100214677	SAN FRANCISCO	CA		06/11/2025		(4,384)							(4,384)	(28)		4,356	4,356
100214680	WESTFIELD	NJ		06/11/2025		2,927		(9)			(9)		2,918	2,918			
100214681	QUEEN CREEK	AZ		06/11/2025		1,727		15			15		1,742	1,742			
100214682	DICKSON	TN		06/11/2025		839		(38)			(38)		801	801			
100214683	EI MONTE	CA		06/11/2025		2,420		(66)			(66)		2,354	2,354			
100214684	BROOKLYN	NY		06/11/2025		12,502		(524)			(524)		11,978	11,978			
100214685	COVINGTON	GA		06/11/2025		1,298		(23)			(23)		1,275	1,275			
100214686	HAMILTON	NJ		06/11/2025		1,501		(67)			(67)		1,434	1,434			
100214687	CLEVELAND	OH		06/11/2025		383		(14)			(14)		369	369			
100214688	LAUDERHILL	FL		06/11/2025		1,683		(80)			(80)		1,603	1,603			
100214689	EASTVALE	CA		06/11/2025		2,319		(55)			(55)		2,264	2,264			
100214690	AUSTIN	TX		06/11/2025		1,552		(74)			(74)		1,478	1,478			
100214691	SPOKANE VALLEY	WA		06/11/2025		1,893		72			72		1,965	1,965			
100214693	COSTA MESA	CA		06/11/2025		9,116		(379)			(379)		8,737	8,737			
100214695	RANCHO CUCAMONGA	CA		06/11/2025		4,051		(102)			(102)		3,949	3,949			
100214696	LITTLETON	CO		06/11/2025		2,541		(98)			(98)		2,443	2,443			
100214697	BROOKLYN	NY		06/11/2025		14,770		(342)			(342)		14,428	14,428			
100214698	CRYSTAL LAKE	IL		06/11/2025		1,424		(66)			(66)		1,358	1,358			
100214699	DURHAM	NC		06/11/2025		1,232		(31)			(31)		1,201	1,201			
100214700	FARMINGTON HILLS	MI		06/11/2025		2,080		(75)			(75)		2,005	2,005			
100214701	ASTORIA	NY		06/11/2025		5,479		(160)			(160)		5,319	5,319			
100214702	SHEBOYGAN	WI		06/11/2025		2,184		(60)			(60)		2,124	2,124			
100214703	FORT WALTON BEACH	FL		06/11/2025		1,330		(28)			(28)		1,302	1,302			
100214704	ORMOND BEACH	FL		06/11/2025		3,584		(134)			(134)		3,450	3,450			
100214706	PHILADELPHIA	PA		06/11/2025		640		(15)			(15)		625	625			
100214708	POINCIANA	FL		06/11/2025		1,251		(60)			(60)		1,191	1,191			
100214709	FLUSHING	NY		06/11/2025		1,187		(54)			(54)		1,133	1,133			
100214710	FREDERICKSBURG	VA		06/11/2025		973		(39)			(39)		934	934			
100214711	ATLANTA	GA		06/11/2025		2,883		(94)			(94)		2,789	2,789			
100214712	YUMA	AZ		06/11/2025		536		(24)			(24)		512	512			
100214714	ADELANTO	CA		06/11/2025		1,207		(39)			(39)		1,168	1,168			
100214715	CUMMING	GA		06/11/2025		1,589		(56)			(56)		1,533	1,533			
100214717	MONTCLAIR	CA		06/11/2025		2,723		(111)			(111)		2,612	2,612			
100214718	GRESHAM	OR		06/11/2025		2,064		(57)			(57)		2,007	2,007			
100214719	MARINA	CA		06/11/2025		5,906		(187)			(187)		5,719	5,719			
100214720	DETROIT	MI		06/11/2025		348		(16)			(16)		332	332			
100214721	NASHVILLE	TN		06/11/2025		2,180		(54)			(54)		2,126	2,126			
100214722	WELCH	MN		06/11/2025		2,098		(81)			(81)		2,017	2,017			
100214723	ORLANDO	FL		06/11/2025		2,494		(119)			(119)		2,375	2,375			
100214725	HARLEYSVILLE	PA		06/11/2025		2,770		(60)			(60)		2,710	2,710			
100214726	CHICOPEE	MA		06/11/2025		1,491		(48)			(48)		1,443	1,443			
100214727	HARLINGEN	TX		06/11/2025		802		(13)			(13)		789	789			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214728	DESOTO	TX		06/11/2025		1,429		(62)			(62)		1,367	1,367			
100214729	RALEIGH	NC		06/11/2025		1,223		(35)			(35)		1,188	1,188			
100214730	FLUSHING	NY		06/11/2025		3,653		21			21		3,674	3,674			
100214731	RIVERDALE	GA		06/11/2025		908		(31)			(31)		877	877			
100214732	IRVINE	CA		06/11/2025		5,982		(94)			(94)		5,888	5,888			
100214733	PORT SAINT LUCIE	FL		06/11/2025		1,512		(57)			(57)		1,455	1,455			
100214734	GLEN MILLS	PA		06/11/2025		4,583		(203)			(203)		4,380	4,380			
100214735	DANBURY	CT		06/11/2025		1,541		(3)			(3)		1,538	1,538			
100214736	FORT MOHAVE	AZ		06/11/2025		1,653		(40)			(40)		1,613	1,613			
100214737	RANCHO PALOS VERDES	CA		06/11/2025		7,848		(191)			(191)		7,657	7,657			
100214738	CHINO	CA		06/11/2025		614,012		(10,500)			(10,500)		603,512	603,512			
100214739	LAS VEGAS	NV		06/11/2025		2,187		(44)			(44)		2,143	2,143			
100214740	RIVERSIDE	CA		06/11/2025		1,990		(34)			(34)		1,956	1,956			
100214741	STATEN ISLAND	NY		06/11/2025		4,175		(23)			(23)		4,152	4,152			
100214742	WOODLAND PARK	NJ		06/11/2025		1,389		(54)			(54)		1,335	1,335			
100214744	ASHBURN	VA		06/11/2025		2,590		(96)			(96)		2,494	2,494			
100214745	HERMOSA BEACH	CA		06/11/2025		2,487		(64)			(64)		2,423	2,423			
100214746	MONTGOMERY	TX		06/11/2025		809		(15)			(15)		794	794			
100214747	UNION	NJ		06/11/2025		1,104		(53)			(53)		1,051	1,051			
100214748	PHILADELPHIA	PA		06/11/2025		1,292		(42)			(42)		1,250	1,250			
100214749	SAN FRANCISCO	CA		06/11/2025		2,762		(125)			(125)		2,637	2,637			
100214750	OYSTERVILLE	WA		06/11/2025		2,526		(65)			(65)		2,461	2,461			
100214751	SAINT LOUIS	MO		06/11/2025		799		2			2		801	801			
100214752	BIXBY	OK		06/11/2025		1,210		(52)			(52)		1,158	1,158			
100214753	STATEN ISLAND	NY		06/11/2025		50,925		(64)			(64)		50,861	50,861			
100214754	NORTH CHESTERFIELD	VA		06/11/2025		1,251		(60)			(60)		1,191	1,191			
100214755	IRVINE	CA		06/11/2025		7,535		(330)			(330)		7,205	7,205			
100214756	CLOVIS	CA		06/11/2025		2,143		(48)			(48)		2,095	2,095			
100214757	FOUNTAIN VALLEY	CA		06/11/2025		2,903		(71)			(71)		2,832	2,832			
100214758	ABERDEEN	WA		06/11/2025		3,175		(108)			(108)		3,067	3,067			
100214759	DECATUR	GA		06/11/2025		2,097		(21)			(21)		2,076	2,076			
100214760	PRESCOTT VALLEY	AZ		06/11/2025		1,686		(53)			(53)		1,633	1,633			
100214761	LOS ANGELES	CA		06/11/2025		5,148		(81)			(81)		5,067	5,067			
100214763	NEW HYDE PARK	NY		06/11/2025		4,906		(160)			(160)		4,746	4,746			
100214764	CHINO	CA		06/11/2025		1,987		(51)			(51)		1,936	1,936			
100214765	SEATTLE	WA		06/11/2025		7,547		(204)			(204)		7,343	7,343			
100214767	ATLANTA	GA		06/11/2025		1,975		(19)			(19)		1,956	1,956			
100214768	NOBLESVILLE	IN		06/11/2025		1,306		(40)			(40)		1,266	1,266			
100214769	CEDAR CITY	UT		06/11/2025		1,193		(33)			(33)		1,160	1,160			
100214770	IRVINE	CA		06/11/2025		14,831		(403)			(403)		14,428	14,428			
100214771	LAS VEGAS	NV		06/11/2025		1,768		(84)			(84)		1,684	1,684			
100214772	WESTFIELD	IN		06/11/2025		1,124		(37)			(37)		1,087	1,087			
100214773	RAMONA	CA		06/11/2025		1,179		(55)			(55)		1,124	1,124			
100214774	WOODSTOCK	MD		06/11/2025		48,644		(1,596)			(1,596)		47,048	47,048			
100214775	DUNDALK	MD		06/11/2025		608		(12)			(12)		596	596			
100214776	BRADENTON	FL		06/11/2025		2,811		(96)			(96)		2,715	2,715			
100214777	BROOKLYN	NY		06/11/2025		5,763		(194)			(194)		5,569	5,569			
100214778	SANTA MARIA	CA		06/11/2025		1,670		(80)			(80)		1,590	1,590			
100214779	WEST JORDAN	UT		06/11/2025		2,564		(85)			(85)		2,479	2,479			
100214780	MIDDLESEX	NJ		06/11/2025		1,252		(60)			(60)		1,192	1,192			
100214781	AUSTIN	TX		06/11/2025		3,142		(76)			(76)		3,066	3,066			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214782	GLENMOORE	PA		06/11/2025		1,589		(63)			(63)		1,526	1,526			
100214783	GREENLEAF	ID		06/11/2025		1,893		(90)			(90)		1,803	1,803			
100214784	RICHFIELD	UT		06/11/2025		2,016		(43)			(43)		1,973	1,973			
100214786	CHESTERFIELD	MI		06/11/2025		1,565		(75)			(75)		1,490	1,490			
100214788	MONROE	NC		06/11/2025		1,102		(46)			(46)		1,056	1,056			
100214789	FLORENCE	SC		06/11/2025		366		(17)			(17)		349	349			
100214790	SAVANNAH	GA		06/11/2025		1,801		(61)			(61)		1,740	1,740			
100214791	HOUSTON	TX		06/11/2025		3,153		8			8		3,161	3,161			
100214792	JACKSONVILLE	FL		06/11/2025		1,347		(4)			(4)		1,343	1,343			
100214793	BELLEROSE	NY		06/11/2025		2,967		(25)			(25)		2,942	2,942			
100214794	JERSEY CITY	NJ		06/11/2025		4,432		(129)			(129)		4,303	4,303			
100214795	KINGMAN	AZ		06/11/2025		935		(45)			(45)		890	890			
100214796	ATLANTA	GA		06/11/2025		265		(13)			(13)		252	252			
100214797	DUMONT	NJ		06/11/2025		3,813		(182)			(182)		3,631	3,631			
100214799	MONTEREY PARK	CA		06/11/2025		4,354		(109)			(109)		4,245	4,245			
100214802	CHINO	CA		06/11/2025		3,419		(131)			(131)		3,288	3,288			
100214803	SANTA CLARITA	CA		06/11/2025		4,667		(97)			(97)		4,570	4,570			
100214804	IRVINE	CA		06/11/2025		67,826		(534)			(534)		67,292	67,292			
100214805	FRASER	CO		06/11/2025		5,545		(168)			(168)		5,377	5,377			
100214806	VALLEY VILLAGE	CA		06/11/2025		5,288		(244)			(244)		5,044	5,044			
100214807	LOWELL	MA		06/11/2025		1,637		(46)			(46)		1,591	1,591			
100214808	LAKE HAVASU CITY	AZ		06/11/2025		902		(43)			(43)		859	859			
100214809	LEES SUMMIT	MO		06/11/2025		561		(27)			(27)		534	534			
100214810	SACRAMENTO	CA		06/11/2025		2,995		(64)			(64)		2,931	2,931			
100214811	FREEHOLD	NJ		06/11/2025		39,636		(1,383)			(1,383)		38,253	38,253			
100214812	FONTANA	CA		06/11/2025		4,888		(111)			(111)		4,777	4,777			
100214814	DUARTE	CA		06/11/2025		3,352		(39)			(39)		3,313	3,313			
100214816	LOS ANGELES	CA		06/11/2025		2,344		(52)			(52)		2,292	2,292			
100214817	MORRIS PLAINS A/K/A PARSLPPANY	NJ		06/11/2025		1,836		43			43		1,879	1,879			
100214818	BRADENTON	FL		06/11/2025		18,765		(621)			(621)		18,144	18,144			
100214820	STATEN ISLAND	NY		06/11/2025		3,906		52			52		3,958	3,958			
100214821	RAEFORD	NC		06/11/2025		1,136		(12)			(12)		1,124	1,124			
100214822	LA PUENTE	CA		06/11/2025		2,526		(6)			(6)		2,520	2,520			
100214823	VALDOSTA	GA		06/11/2025		1,188		(21)			(21)		1,167	1,167			
100214824	MISSION VIEJO	CA		06/11/2025		2,196		(30)			(30)		2,166	2,166			
100214825	SAINT LOUIS	MO		06/11/2025		401		(8)			(8)		393	393			
100214826	FORT WORTH	TX		06/11/2025		995		(44)			(44)		951	951			
100214827	ELK GROVE	CA		06/11/2025		2,333		(19)			(19)		2,314	2,314			
100214828	WILMINGTON	DE		06/11/2025		728		(11)			(11)		717	717			
100214829	RIVERBANK	CA		06/11/2025		1,932		(79)			(79)		1,853	1,853			
100214830	ONTARIO	CA		06/11/2025		3,393		(48)			(48)		3,345	3,345			
100214831	ASHBURN	VA		06/11/2025		956		(46)			(46)		910	910			
100214832	VALRICO	FL		06/11/2025		1,563		(74)			(74)		1,489	1,489			
100214834	PASADENA	CA		06/11/2025		2,596		(93)			(93)		2,503	2,503			
100214835	OKLAHOMA CITY	OK		06/11/2025		429		(9)			(9)		420	420			
100214836	SAINT AUGUSTINE	FL		06/11/2025		1,493		(48)			(48)		1,445	1,445			
100214837	LATHAM	NY		06/11/2025		1,303		53			53		1,356	1,356			
100214838	VICTORVILLE	CA		06/11/2025		1,001		(6)			(6)		995	995			
100214839	VICTORVILLE	CA		06/11/2025		1,003		(8)			(8)		995	995			
100214842	SUWANEE	GA		06/11/2025		1,763		(60)			(60)		1,703	1,703			
100214844	PHARR	TX		06/11/2025		568		(27)			(27)		541	541			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214845	JACKSON	NJ		06/11/2025		2,034		(69)			(69)		1,965	1,965			
100214846	ALBANY	CA		06/11/2025		825		(38)			(38)		787	787			
100214847	SANTA ANA	CA		06/11/2025		4,050		(13)			(13)		4,037	4,037			
100214848	ROSLYN	NY		06/11/2025		13,379		(132)			(132)		13,247	13,247			
100214850	BOHEMIA	NY		06/11/2025		1,550		(45)			(45)		1,505	1,505			
100214852	REDMOND	WA		06/11/2025		3,227		(154)			(154)		3,073	3,073			
100214853	TRENTON	NJ		06/11/2025		582		(28)			(28)		554	554			
100214854	KENT	WA		06/11/2025		2,075		(99)			(99)		1,976	1,976			
100214857	TACOMA	WA		06/11/2025		3,492		(166)			(166)		3,326	3,326			
100214858	TRENTON	NJ		06/11/2025		697		(14)			(14)		683	683			
100214859	SAN BERNARDINO	CA		06/11/2025		1,636		(66)			(66)		1,570	1,570			
100214860	LAS VEGAS	NV		06/11/2025		834		(29)			(29)		805	805			
100214861	CHARLOTTE	NC		06/11/2025		1,358		(24)			(24)		1,334	1,334			
100214862	PORT SAINT LUCIE	FL		06/11/2025		3,092		(94)			(94)		2,998	2,998			
100214863	THOUSAND PALMS	CA		06/11/2025		1,455		(59)			(59)		1,396	1,396			
100214864	DUARTE	CA		06/11/2025		2,192		9			9		2,201	2,201			
100214865	PHOENIX	AZ		06/11/2025		1,261		(57)			(57)		1,204	1,204			
100214866	CORRALES	NM		06/11/2025		6,973		537			537		7,510	7,510			
100214867	BUFFALO	NY		06/11/2025		382		(13)			(13)		369	369			
100214868	WHEATLEY HEIGHTS	NY		06/11/2025		4,941		(16)			(16)		4,925	4,925			
100214869	MONTGOMERY	TX		06/11/2025		6,504		(310)			(310)		6,194	6,194			
100214870	CLEVELAND	OH		06/11/2025		9,213		(430)			(430)		8,783	8,783			
100214872	IRVINE	CA		06/11/2025		7,279		(280)			(280)		6,999	6,999			
100214873	MINEOLA	NY		06/11/2025		4,770		64			64		4,834	4,834			
100214874	BRONX	NY		06/11/2025		2,646		72			72		2,718	2,718			
100214875	SAN JOSE	CA		06/11/2025		5,409		(55)			(55)		5,354	5,354			
100214876	LOS ANGELES	CA		06/11/2025		3,491		(62)			(62)		3,429	3,429			
100214877	CHAPIN	SC		06/11/2025		943		(45)			(45)		898	898			
100214878	RENO	NV		06/11/2025		2,388		(82)			(82)		2,306	2,306			
100214879	BUCKLEY	WA		06/11/2025		4,800		(229)			(229)		4,571	4,571			
100214880	SYLMAR	CA		06/11/2025		3,861		(100)			(100)		3,761	3,761			
100214881	WOODSTOCK	GA		06/11/2025		2,733		6			6		2,739	2,739			
100214882	GLENDALE HEIGHTS	IL		06/11/2025		819		(39)			(39)		780	780			
100214883	BELLEROSE	NY		06/11/2025		2,573		(35)			(35)		2,538	2,538			
100214884	PARKER	CO		06/11/2025		2,021		(96)			(96)		1,925	1,925			
100214885	DALLAS	TX		06/11/2025		704		(28)			(28)		676	676			
100214886	KISSIMMEE	FL		06/11/2025		2,797		(60)			(60)		2,737	2,737			
100214887	ONTARIO	CA		06/11/2025		28,199		(571)			(571)		27,628	27,628			
100214888	GRANADA HILLS	CA		06/11/2025		4,333		(81)			(81)		4,252	4,252			
100214889	STATE COLLEGE	PA		06/11/2025		1,151		(40)			(40)		1,111	1,111			
100214890	ELLENWOOD	GA		06/11/2025		3,615		(92)			(92)		3,523	3,523			
100214891	HOSCHTON	GA		06/11/2025		1,287		(43)			(43)		1,244	1,244			
100214892	NEW BRITAIN	CT		06/11/2025		1,562		6			6		1,568	1,568			
100214893	SAN LEANDRO	CA		06/11/2025		4,469		(96)			(96)		4,373	4,373			
100214894	RIVERSIDE	CA		06/11/2025		2,885		(83)			(83)		2,802	2,802			
100214895	ANAHEIM	CA		06/11/2025		2,741		(83)			(83)		2,658	2,658			
100214896	GREENFIELD	CA		06/11/2025		1,555		(48)			(48)		1,507	1,507			
100214897	MANASSAS	VA		06/11/2025		1,108		11			11		1,119	1,119			
100214898	HENDERSON	NV		06/11/2025		1,304		(30)			(30)		1,274	1,274			
100214900	LITHIA SPRINGS	GA		06/11/2025		923		(33)			(33)		890	890			
100214901	LOS ANGELES	CA		06/11/2025		4,144		(197)			(197)		3,947	3,947			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214902	(NORTH HILLS AREA) LOS ANGELES	CA		06/11/2025		3,191		(51)			(51)		3,140	3,140			
100214903	BARSTOW	CA		06/11/2025		653		(15)			(15)		638	638			
100214904	MURFREESBORO	TN		06/11/2025		7,662		(157)			(157)		7,505	7,505			
100214905	COSTA MESA	CA		06/11/2025		5,124		(207)			(207)		4,917	4,917			
100214906	GAINESVILLE	GA		06/11/2025		5,235		(51)			(51)		5,184	5,184			
100214907	TUCSON	AZ		06/11/2025		2,234		(76)			(76)		2,158	2,158			
100214908	LAS VEGAS	NV		06/11/2025		737		(35)			(35)		702	702			
100214909	LAS VEGAS	NV		06/11/2025		645		(31)			(31)		614	614			
100214910	HAYWARD	CA		06/11/2025		5,892		(241)			(241)		5,651	5,651			
100214911	LAS VEGAS	NV		06/11/2025		1,064		(51)			(51)		1,013	1,013			
100214912	PHILADELPHIA	PA		06/11/2025		33,219		(1,077)			(1,077)		32,142	32,142			
100214913	AUBURN	WA		06/11/2025		2,597		(109)			(109)		2,488	2,488			
100214914	AUBURN	WA		06/11/2025		2,280		(62)			(62)		2,218	2,218			
100214915	TACOMA	WA		06/11/2025		2,120		(59)			(59)		2,061	2,061			
100214916	SAN PABLO	CA		06/11/2025		2,734		(79)			(79)		2,655	2,655			
100214917	TACOMA	WA		06/11/2025		1,560		(59)			(59)		1,501	1,501			
100214918	LAS VEGAS	NV		06/11/2025		1,512		(72)			(72)		1,440	1,440			
100214920	SARATOGA	CA		06/11/2025		13,505		(364)			(364)		13,141	13,141			
100214921	WHITEHALL	PA		06/11/2025		763		(26)			(26)		737	737			
100214922	LEESBURG	VA		06/11/2025		1,752		(74)			(74)		1,678	1,678			
100214923	OCEAN CITY	MD		06/11/2025		15,453		(474)			(474)		14,979	14,979			
100214924	UPLAND	CA		06/11/2025		1,960		(3)			(3)		1,957	1,957			
100214925	PHOENIX	AZ		06/11/2025		2,598		(112)			(112)		2,486	2,486			
100214926	CONCORD	NC		06/11/2025		2,021		(68)			(68)		1,953	1,953			
100214927	DACULA	GA		06/11/2025		2,704		(7)			(7)		2,697	2,697			
100214928	TUJUNGA AREA, LOS ANGELES	CA		06/11/2025		5,945		(167)			(167)		5,778	5,778			
100214929	ONTARIO	CA		06/11/2025		2,799		(67)			(67)		2,732	2,732			
100214930	MESQUITE	NV		06/11/2025		7,899		(127)			(127)		7,772	7,772			
100214931	FALLBROOK	CA		06/11/2025		3,618		(89)			(89)		3,529	3,529			
100214932	MISSION VIEJO	CA		06/11/2025		2,918		(76)			(76)		2,842	2,842			
100214933	CORONA	CA		06/11/2025		5,095		(196)			(196)		4,899	4,899			
100214934	FORT LEE	NJ		06/11/2025		1,314		(35)			(35)		1,279	1,279			
100214935	LANCASTER	CA		06/11/2025		3,398		(162)			(162)		3,236	3,236			
100214936	LEAGUE CITY	TX		06/11/2025		3,403		(71)			(71)		3,332	3,332			
100214937	MELBOURNE	FL		06/11/2025		729		(33)			(33)		696	696			
100214939	COLLINGSWOOD	NJ		06/11/2025		924		(20)			(20)		904	904			
100214940	SAN DIEGO	CA		06/11/2025		2,369		(103)			(103)		2,266	2,266			
100214941	HENRICO	VA		06/11/2025		1,485		(32)			(32)		1,453	1,453			
100214942	LAS VEGAS	NV		06/11/2025		1,504		(11)			(11)		1,493	1,493			
100214943	TUJUNGA	CA		06/11/2025		5,113		(175)			(175)		4,938	4,938			
100214944	BROOKLYN CENTER	MN		06/11/2025		3,675		(175)			(175)		3,500	3,500			
100214945	ROSEMEAD	CA		06/11/2025		6,426		(198)			(198)		6,228	6,228			
100214946	MIAMI	FL		06/11/2025		2,685		(65)			(65)		2,620	2,620			
100214947	BRIDGEPORT	CT		06/11/2025		1,092		(52)			(52)		1,040	1,040			
100214948	HENDERSON	NV		06/11/2025		11,306		(114)			(114)		11,192	11,192			
100214949	LA PUENTE	CA		06/11/2025		3,149		(35)			(35)		3,114	3,114			
100214950	SAN LEANDRO	CA		06/11/2025		3,424		(77)			(77)		3,347	3,347			
100214951	ANAHEIM	CA		06/11/2025		3,051		(62)			(62)		2,989	2,989			
100214952	CORONA	CA		06/11/2025		2,679		(74)			(74)		2,605	2,605			
100214953	EL CAJON	CA		06/11/2025		2,322		(33)			(33)		2,289	2,289			
100214955	OYSTER BAY	NY		06/11/2025		6,730		(233)			(233)		6,497	6,497			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214956	DALLAS	GA		06/11/2025		2,173		(99)			(99)		2,074	2,074			
100214957	JERSEY CITY	NJ		06/11/2025		4,360		(91)			(91)		4,269	4,269			
100214958	NASHVILLE	TN		06/11/2025		3,761		(116)			(116)		3,645	3,645			
100214959	VAN NUYS AREA, LOS ANGELES	CA		06/11/2025		4,235		(179)			(179)		4,056	4,056			
100214960	ARCADIA	CA		06/11/2025		5,616		154			154		5,770	5,770			
100214961	COLUMBUS	OH		06/11/2025		1,811		(69)			(69)		1,742	1,742			
100214962	FREDERICKSBURG	VA		06/11/2025		1,603		(38)			(38)		1,565	1,565			
100214963	SAN DIEGO	CA		06/11/2025		8,395		(78)			(78)		8,317	8,317			
100214964	PINEHURST	NC		06/11/2025		3,970		(114)			(114)		3,856	3,856			
100214965	GLENDORA	CA		06/11/2025		2,176		(30)			(30)		2,146	2,146			
100214966	HAWTHORNE	CA		06/11/2025		2,886		(31)			(31)		2,855	2,855			
100214967	CHINO HILLS	CA		06/11/2025		2,337		4			4		2,341	2,341			
100214969	NORWALK	CA		06/11/2025		13,922		(170)			(170)		13,752	13,752			
100214970	WALNUT	CA		06/11/2025		4,662		(80)			(80)		4,582	4,582			
100214971	BALDWIN PARK	CA		06/11/2025		1,925		(92)			(92)		1,833	1,833			
100214973	SEATTLE	WA		06/11/2025		2,149		(62)			(62)		2,087	2,087			
100214974	ARCADIA	CA		06/11/2025		2,239		(53)			(53)		2,186	2,186			
100214975	CLAREMONT	CA		06/11/2025		3,435		(139)			(139)		3,296	3,296			
100214976	SWAINSBORO	GA		06/11/2025		884		(42)			(42)		842	842			
100214977	WESTMINSTER	CA		06/11/2025		4,552		(131)			(131)		4,421	4,421			
100214979	IRVINE	CA		06/11/2025		6,155		(163)			(163)		5,992	5,992			
100214980	SAN GABRIEL	CA		06/11/2025		7,116		(199)			(199)		6,917	6,917			
100214981	ALHAMBRA	CA		06/11/2025		4,306		(40)			(40)		4,266	4,266			
100214982	ONTARIO	CA		06/11/2025		2,666		(75)			(75)		2,591	2,591			
100214983	ALHAMBRA	CA		06/11/2025		3,862		(69)			(69)		3,793	3,793			
100214984	MONTEBELLO	CA		06/11/2025		1,930		(92)			(92)		1,838	1,838			
100214985	NOTTINGHAM	MD		06/11/2025		711		(29)			(29)		682	682			
100214986	ONTARIO	CA		06/11/2025		3,311		(109)			(109)		3,202	3,202			
100214987	SAN JOSE	CA		06/11/2025		3,304		(72)			(72)		3,232	3,232			
100214988	PEMBROKE PINES	FL		06/11/2025		2,572		(86)			(86)		2,486	2,486			
100214989	SANTA ANA	CA		06/11/2025		4,949		(227)			(227)		4,722	4,722			
100214990	ROCKVILLE	MD		06/11/2025		4,004		(21)			(21)		3,983	3,983			
100214991	POMONA	CA		06/11/2025		2,096		(87)			(87)		2,009	2,009			
100214992	AVE MARIA	FL		06/11/2025		1,383		(9)			(9)		1,374	1,374			
100214993	PHOENIX	AZ		06/11/2025		2,690		(128)			(128)		2,562	2,562			
100214994	NORTH PORT	FL		06/11/2025		1,516		52			52		1,568	1,568			
100214996	ARLINGTON	VA		06/11/2025		3,347		(30)			(30)		3,317	3,317			
100214997	LODI	CA		06/11/2025		759		(33)			(33)		726	726			
100214998	BOULDER CREEK	CA		06/11/2025		4,117		94			94		4,211	4,211			
100214999	BELLA COLLINA	FL		06/11/2025		6,612		(134)			(134)		6,478	6,478			
100215000	CARLSBAD	CA		06/11/2025		6,723		(65)			(65)		6,658	6,658			
100215001	SAN JOSE	CA		06/11/2025		2,593		(76)			(76)		2,517	2,517			
100215003	CORONADO	CA		06/11/2025		8,983		(227)			(227)		8,756	8,756			
100215004	CLIVE	IA		06/11/2025		2,518		(38)			(38)		2,480	2,480			
100215005	WALNUT	CA		06/11/2025		3,067		(118)			(118)		2,949	2,949			
100215006	DRIPPING SPRINGS	TX		06/11/2025		1,955		(34)			(34)		1,921	1,921			
100215007	CHINO HILLS	CA		06/11/2025		2,337		(72)			(72)		2,265	2,265			
100215008	CHINO HILLS	CA		06/11/2025		15,871		(416)			(416)		15,455	15,455			
100215009	BOERNE	TX		06/11/2025		4,731		(103)			(103)		4,628	4,628			
100215010	MESA	AZ		06/11/2025		1,763		(37)			(37)		1,726	1,726			
100215011	PHOENIX	AZ		06/11/2025		3,127		(69)			(69)		3,058	3,058			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215012	LOS ANGELES	CA		06/11/2025		5,469		(104)			(104)		5,365	5,365			
100215013	GOODYEAR	AZ		06/11/2025		2,351		(41)			(41)		2,310	2,310			
100215014	DETROIT	MI		06/11/2025		715		(9)			(9)		706	706			
100215015	COLORADO SPRINGS	CO		06/11/2025		1,486		(47)			(47)		1,439	1,439			
100215016	BIG BEAR LAKE	CA		06/11/2025		2,457		(79)			(79)		2,378	2,378			
100215017	MCKINNEY	TX		06/11/2025		123,358		(3,313)			(3,313)		120,045	120,045			
100215018	PORT ST. LUCIE	FL		06/11/2025		1,496		(50)			(50)		1,446	1,446			
100215019	PINELLAS PARK	FL		06/11/2025		1,291		(39)			(39)		1,252	1,252			
100215020	LAS VEGAS	NV		06/11/2025		15,629		(228)			(228)		15,401	15,401			
100215021	ARLINGTON	VA		06/11/2025		13,969		(259)			(259)		13,710	13,710			
100215022	NORTHRIDGE	CA		06/11/2025		3,949		(112)			(112)		3,837	3,837			
100215023	NAPA	CA		06/11/2025		4,312		(77)			(77)		4,235	4,235			
100215024	VAN NUYS	CA		06/11/2025		3,231		(75)			(75)		3,156	3,156			
100215025	LAVEEN	AZ		06/11/2025		2,016		(29)			(29)		1,987	1,987			
100215026	DALLAS	TX		06/11/2025		3,401		(131)			(131)		3,270	3,270			
100215027	DALLAS	GA		06/11/2025		1,739		(41)			(41)		1,698	1,698			
100215277	CASTLE ROCK	CO		06/12/2025		1,977		(34)			(34)		1,943	1,943			
100215278	STATE COLLEGE	PA		06/12/2025		1,751		(40)			(40)		1,711	1,711			
100215279	HARPERS FERRY	WV		06/12/2025		999		(34)			(34)		965	965			
100215280	FREDERICK	MD		06/12/2025		40,321		(817)			(817)		39,504	39,504			
100215281	MURPHY	NC		06/12/2025		1,284		(24)			(24)		1,260	1,260			
100215282	SEDONA	AZ		06/12/2025		2,059		(31)			(31)		2,028	2,028			
100215283	WESLEY CHAPEL	FL		06/12/2025		3,639		(135)			(135)		3,504	3,504			
100215284	COLUMBUS	OH		06/12/2025		32,329		(758)			(758)		31,571	31,571			
100215285	VIAN	OK		06/12/2025		4,444		(71)			(71)		4,373	4,373			
100215286	HENDERSON	NV		06/12/2025		1,325		(6)			(6)		1,319	1,319			
100215287	NORTHAMPTON	MA		06/12/2025		2,095		(47)			(47)		2,048	2,048			
100215288	COLUMBUS	GA		06/12/2025		1,170		(42)			(42)		1,128	1,128			
100215289	EWING	NJ		06/12/2025		983		(16)			(16)		967	967			
100215290	NORMAN	OK		06/12/2025		5,124		(50)			(50)		5,074	5,074			
100215291	WESTBURY	NY		06/12/2025		2,901		(8)			(8)		2,893	2,893			
100215292	BEACON	NY		06/12/2025		2,544		(91)			(91)		2,453	2,453			
100215293	POCONO LAKE	PA		06/12/2025		1,841		(63)			(63)		1,778	1,778			
100215294	ELK GROVE	CA		06/12/2025		1,656		(50)			(50)		1,606	1,606			
100215295	MIAMI	FL		06/12/2025		862		(33)			(33)		829	829			
100215296	ARLINGTON	VA		06/12/2025		843		(32)			(32)		811	811			
100215297	FREDERICKSBURG	TX		06/12/2025		1,446		(39)			(39)		1,407	1,407			
100215298	WEST CHESTER	PA		06/12/2025		2,451		1			1		2,452	2,452			
100215299	OCALA	FL		06/12/2025		810		(31)			(31)		779	779			
100215301	MIDLOTHIAN	VA		06/12/2025		718		(26)			(26)		692	692			
100215302	KOLOA	HI		06/12/2025		4,482		(137)			(137)		4,345	4,345			
100215303	MCKINNEY	TX		06/12/2025		1,357		(48)			(48)		1,309	1,309			
100215304	GALLATIN	TN		06/12/2025		1,004		(29)			(29)		975	975			
100215305	YORK	SC		06/12/2025		783		(22)			(22)		761	761			
100215306	HORIZON CITY	TX		06/12/2025		923		(35)			(35)		888	888			
100215307	LYNCHBURG	VA		06/12/2025		856		(20)			(20)		836	836			
100215308	LAWRENCEVILLE	GA		06/12/2025		1,286		(49)			(49)		1,237	1,237			
100215309	NEW HOPE	PA		06/12/2025		3,580		(97)			(97)		3,483	3,483			
100215310	INDIO	CA		06/12/2025		868		(20)			(20)		848	848			
100215311	GRAPEVIEW	WA		06/12/2025		3,190		(71)			(71)		3,119	3,119			
100215312	BUFFALO	NY		06/12/2025		1,862		(30)			(30)		1,832	1,832			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215313	WALTHAM	MA		06/12/2025		202,582		(5,376)			(5,376)		197,206	197,206			
100215314	NAPLES	FL		06/12/2025		27,769		(887)			(887)		26,882	26,882			
100215315	UNION CITY	CA		06/12/2025		7,326		(202)			(202)		7,124	7,124			
100215316	HERNANDO	FL		06/12/2025		3,460		(73)			(73)		3,387	3,387			
100215317	PINELLAS PARK	FL		06/12/2025		1,017		(24)			(24)		993	993			
100215318	CAPE CORAL	FL		06/12/2025		2,322		(70)			(70)		2,252	2,252			
100215319	COLUMBIA	TN		06/12/2025		1,639		(35)			(35)		1,604	1,604			
100215320	MOBILE	AL		06/12/2025		4,475		(138)			(138)		4,337	4,337			
100215322	RIVERSIDE	CA		06/12/2025		1,658		(50)			(50)		1,608	1,608			
100215323	INGLEWOOD	CA		06/12/2025		4,696		(123)			(123)		4,573	4,573			
100215324	EAST PALO ALTO	CA		06/12/2025		4,703		(181)			(181)		4,522	4,522			
100215325	CORAM	MT		06/12/2025		2,144		29			29		2,173	2,173			
100215326	BENTONVILLE	AR		06/12/2025		709		(27)			(27)		682	682			
100215327	ROSEVILLE	CA		06/12/2025		1,206		(46)			(46)		1,160	1,160			
100215328	SACRAMENTO	CA		06/12/2025		1,711		(47)			(47)		1,664	1,664			
100215330	RIVERSIDE	CA		06/12/2025		2,932		(64)			(64)		2,868	2,868			
100215331	CUMMING	GA		06/12/2025		1,517		(42)			(42)		1,475	1,475			
100215332	STUART	FL		06/12/2025		1,626		(59)			(59)		1,567	1,567			
100215333	LITTLE ELM	TX		06/12/2025		1,080		(41)			(41)		1,039	1,039			
100215334	SAINT HELENS	OR		06/12/2025		1,347		(37)			(37)		1,310	1,310			
100215335	BOCA RATON	FL		06/12/2025		1,288		(50)			(50)		1,238	1,238			
100215337	HONOLULU	HI		06/12/2025		3,750		(7)			(7)		3,743	3,743			
100215338	ANTHEM	AZ		06/12/2025		2,748		(78)			(78)		2,670	2,670			
100215339	CASPER	WY		06/12/2025		1,137		34			34		1,171	1,171			
100215340	GASTONIA	NC		06/12/2025		830		(7)			(7)		823	823			
100215341	CONCORD	NC		06/12/2025		2,284		24			24		2,308	2,308			
100215342	GILBERT	AZ		06/12/2025		1,477		(27)			(27)		1,450	1,450			
100215343	STUART	FL		06/12/2025		2,992		(72)			(72)		2,920	2,920			
100215344	SAINT MARYS	GA		06/12/2025		1,574		(37)			(37)		1,537	1,537			
100215345	ELY	MN		06/12/2025		5,380		(66)			(66)		5,314	5,314			
100215346	VAN NUYS	CA		06/12/2025		5,298		(36)			(36)		5,262	5,262			
100215347	SANTA ANA	CA		06/12/2025		1,771		(47)			(47)		1,724	1,724			
100215348	WEST VALLEY CITY	UT		06/12/2025		1,272		(17)			(17)		1,255	1,255			
100215349	BEND	OR		06/12/2025		3,405		(59)			(59)		3,346	3,346			
100215350	DOWNEY	CA		06/12/2025		1,086		(14)			(14)		1,072	1,072			
100215351	TALLAHASSEE	FL		06/12/2025		1,570		(41)			(41)		1,529	1,529			
100215352	CAPE CORAL	FL		06/12/2025		1,652		(48)			(48)		1,604	1,604			
100215353	WILLIAMSTOWN	NJ		06/12/2025		1,525		(27)			(27)		1,498	1,498			
100215354	HAMPTON	VA		06/12/2025		649		(25)			(25)		624	624			
100215355	SANDWICH	IL		06/12/2025		3,779		(50)			(50)		3,729	3,729			
100215356	SAINT GEORGE	UT		06/12/2025		2,394		(29)			(29)		2,365	2,365			
100215357	SEASIDE HEIGHTS	NJ		06/12/2025		2,264		(37)			(37)		2,227	2,227			
100215358	REISTERSTOWN	MD		06/12/2025		1,150		(6)			(6)		1,144	1,144			
100215359	HOUSTON	TX		06/12/2025		1,031		3			3		1,034	1,034			
100215360	LAVEEN	AZ		06/12/2025		2,253		(42)			(42)		2,211	2,211			
100215361	ANNAPOLIS	MD		06/12/2025		50,889		(954)			(954)		49,935	49,935			
100215363	MASHPEE	MA		06/12/2025		3,409		(44)			(44)		3,365	3,365			
100215364	LAS VEGAS	NV		06/12/2025		1,764		(4)			(4)		1,760	1,760			
100215365	GOULDSBORO	PA		06/12/2025		1,084		(2)			(2)		1,082	1,082			
100215366	CHATTANOOGA	TN		06/12/2025		85,601		(3,144)			(3,144)		82,457	82,457			
100215367	AMBLER	PA		06/12/2025		1,145		(34)			(34)		1,111	1,111			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215368	MOAB	UT		06/12/2025		1,503		(18)			(18)		1,485	1,485			
100215369	CASTLE ROCK	CO		06/12/2025		1,352		(35)			(35)		1,317	1,317			
100215370	SAVANNAH	GA		06/12/2025		1,770		(1)			(1)		1,769	1,769			
100215371	SPRINGFIELD	OR		06/12/2025		1,384		(53)			(53)		1,331	1,331			
100215372	FORT MILL	SC		06/12/2025		1,251		(35)			(35)		1,216	1,216			
100215373	WILMINGTON	NC		06/12/2025		1,163		13			13		1,176	1,176			
100215374	CHINO	CA		06/12/2025		3,126		4			4		3,130	3,130			
100215375	BOSTON	MA		06/12/2025		1,833		(34)			(34)		1,799	1,799			
100215376	MOUNT LAUREL	NJ		06/12/2025		959		(22)			(22)		937	937			
100215377	SEATTLE	WA		06/12/2025		2,233		(19)			(19)		2,214	2,214			
100215378	ROGERS	MN		06/12/2025		1,279		(21)			(21)		1,258	1,258			
100215379	RICHMOND	VA		06/12/2025		897		(17)			(17)		880	880			
100215380	LONG BEACH	CA		06/12/2025		4,341		(141)			(141)		4,200	4,200			
100215381	FOUNTAIN VALLEY	CA		06/12/2025		900		(3)			(3)		897	897			
100215382	SAINT PAUL	MN		06/12/2025		1,346		(6)			(6)		1,340	1,340			
100215383	INDIANAPOLIS	IN		06/12/2025		834		(32)			(32)		802	802			
100215384	CONROE	TX		06/12/2025		2,255		(50)			(50)		2,205	2,205			
100215386	THE VILLAGES	FL		06/12/2025		939		(36)			(36)		903	903			
100215387	BANNER ELK	NC		06/12/2025		4,624		(92)			(92)		4,532	4,532			
100215388	WINTER SPRINGS	FL		06/12/2025		1,332		(27)			(27)		1,305	1,305			
100215389	LAVEEN	AZ		06/12/2025		1,626		43			43		1,669	1,669			
100215390	VAN NUYS	CA		06/12/2025		1,147		(35)			(35)		1,112	1,112			
100215391	EUGENE	OR		06/12/2025		1,874		(57)			(57)		1,817	1,817			
100215392	REMER	MN		06/12/2025		1,561		(21)			(21)		1,540	1,540			
100215393	SANTA ANA	CA		06/12/2025		1,812		(37)			(37)		1,775	1,775			
100215394	SAN FRANCISCO	CA		06/12/2025		2,892		(33)			(33)		2,859	2,859			
100215395	HAINES CITY	FL		06/12/2025		905		(35)			(35)		870	870			
100215396	OCEAN CITY	NJ		06/12/2025		2,660		(78)			(78)		2,582	2,582			
100215397	DELTONA	FL		06/12/2025		1,827		(52)			(52)		1,775	1,775			
100215398	AUSTIN	TX		06/12/2025		965		(22)			(22)		943	943			
100215399	STAMFORD	CT		06/12/2025		4,487		(77)			(77)		4,410	4,410			
100215400	JUPITER	FL		06/12/2025		2,269		(37)			(37)		2,232	2,232			
100215401	EL PASO	TX		06/12/2025		961		(6)			(6)		955	955			
100215402	HENDERSON	NV		06/12/2025		1,597		(2)			(2)		1,595	1,595			
100215403	MERRIMAC	MA		06/12/2025		1,432		(32)			(32)		1,400	1,400			
100215404	CATHEDRAL CITY	CA		06/12/2025		1,320		(43)			(43)		1,277	1,277			
100215405	JACKSONVILLE	FL		06/12/2025		3,008		159			159		3,167	3,167			
100215406	SAN ANTONIO	TX		06/12/2025		1,054		10			10		1,064	1,064			
100215407	CHICAGO	IL		06/12/2025		2,050		(13)			(13)		2,037	2,037			
100215408	PALMDALE	CA		06/12/2025		1,858		(63)			(63)		1,795	1,795			
100215410	INDIAN RIVER	MI		06/12/2025		1,739		(36)			(36)		1,703	1,703			
100215411	SACRAMENTO	CA		06/12/2025		2,243		(70)			(70)		2,173	2,173			
100215412	LA GRANGE	KY		06/12/2025		1,435		(39)			(39)		1,396	1,396			
100215413	LEMOORE	CA		06/12/2025		1,189		6			6		1,195	1,195			
100215414	ORLANDO	FL		06/12/2025		1,184		(20)			(20)		1,164	1,164			
100215415	FORNEY	TX		06/12/2025		1,116		(22)			(22)		1,094	1,094			
100215416	APOPKA	FL		06/12/2025		1,486		(35)			(35)		1,451	1,451			
100215417	MILWAUKEE	WI		06/12/2025		1,350		(22)			(22)		1,328	1,328			
100215418	EAST TAWAS	MI		06/12/2025		780		(30)			(30)		750	750			
100215419	FREDERICKSBURG	VA		06/12/2025		1,605		(7)			(7)		1,598	1,598			
100215420	FORT MYERS	FL		06/12/2025		813		(31)			(31)		782	782			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215421	COLUMBUS	OH		06/12/2025		1,929		24			24		1,953	1,953			
100215422	SEATTLE	WA		06/12/2025		3,166		(68)			(68)		3,098	3,098			
100215423	PIONEER	CA		06/12/2025		1,063		(37)			(37)		1,026	1,026			
100215424	LA HABRA	CA		06/12/2025		8,217		(211)			(211)		8,006	8,006			
100215425	ARVERNE	NY		06/12/2025		2,319		21			21		2,340	2,340			
100215426	SACRAMENTO	CA		06/12/2025		3,576		(132)			(132)		3,444	3,444			
100215427	SAN LEANDRO	CA		06/12/2025		2,721		(76)			(76)		2,645	2,645			
100215428	BLAINE	MN		06/12/2025		6,539		(121)			(121)		6,418	6,418			
100215429	BENNETT	NC		06/12/2025		1,097		(12)			(12)		1,085	1,085			
100215430	LAKE FOREST	CA		06/12/2025		2,087		(58)			(58)		2,029	2,029			
100215431	MANTECA	CA		06/12/2025		1,934		(33)			(33)		1,901	1,901			
100215432	CLACKAMAS	OR		06/12/2025		2,812		(6)			(6)		2,806	2,806			
100215433	INDIANAPOLIS	IN		06/12/2025		896		(28)			(28)		868	868			
100215434	ORLANDO	FL		06/12/2025		1,236		4			4		1,240	1,240			
100215435	BOISE	ID		06/12/2025		1,597		29			29		1,626	1,626			
100215436	INGLEWOOD	CA		06/12/2025		2,472		12			12		2,484	2,484			
100215437	PALISADE	CO		06/12/2025		1,516		(42)			(42)		1,474	1,474			
100215438	WASHINGTON	MI		06/12/2025		205,728		(4,346)			(4,346)		201,382	201,382			
100215439	MANSFIELD	TX		06/12/2025		1,962		(34)			(34)		1,928	1,928			
100215440	SAN JOSE	CA		06/12/2025		5,850		(214)			(214)		5,636	5,636			
100215441	ROME	GA		06/12/2025		3,544		66			66		3,610	3,610			
100215442	MARIETTA	GA		06/12/2025		1,644		(59)			(59)		1,585	1,585			
100215443	LAKE ELSINORE	CA		06/12/2025		2,363		(71)			(71)		2,292	2,292			
100215444	OAKHURST	NJ		06/12/2025		4,852		(164)			(164)		4,688	4,688			
100215445	ORLANDO	FL		06/12/2025		1,701		(29)			(29)		1,672	1,672			
100215446	WAXAHACHIE	TX		06/12/2025		2,020		(61)			(61)		1,959	1,959			
100215447	AUSTIN	TX		06/12/2025		1,046		(33)			(33)		1,013	1,013			
100215448	WOODLAND HILLS	CA		06/12/2025		3,260		(76)			(76)		3,184	3,184			
100215449	ANN ARBOR	MI		06/12/2025		862		(17)			(17)		845	845			
100215450	SACRAMENTO	CA		06/12/2025		2,551		(98)			(98)		2,453	2,453			
100215451	VICTORVILLE	CA		06/12/2025		1,494		(18)			(18)		1,476	1,476			
100215452	HAYWARD	CA		06/12/2025		4,888		(132)			(132)		4,756	4,756			
100215453	FRESNO	CA		06/12/2025		984		(38)			(38)		946	946			
100215454	DELRAY BEACH	FL		06/12/2025		1,531		(37)			(37)		1,494	1,494			
100215455	GAITHERSBURG	MD		06/12/2025		1,103		(24)			(24)		1,079	1,079			
100215456	HARRISBURG	NC		06/12/2025		8,649		(286)			(286)		8,363	8,363			
100215457	DEARBORN	MI		06/12/2025		105,174		(1,872)			(1,872)		103,302	103,302			
100215458	SEATAC	WA		06/12/2025		1,463		(43)			(43)		1,420	1,420			
100215459	VICTOR	ID		06/12/2025		1,606		(47)			(47)		1,559	1,559			
100215460	MI WUK VILLAGE	CA		06/12/2025		1,034		(27)			(27)		1,007	1,007			
100215462	BAKERSFIELD	CA		06/12/2025		2,242		(19)			(19)		2,223	2,223			
100215463	HOUSTON	TX		06/12/2025		1,483		(7)			(7)		1,476	1,476			
100215464	PHOENIX	AZ		06/12/2025		2,012		(25)			(25)		1,987	1,987			
100215465	BAKERSFIELD	CA		06/12/2025		2,260		(37)			(37)		2,223	2,223			
100215466	COLUMBUS	OH		06/12/2025		1,933		66			66		1,999	1,999			
100215467	LOS ALAMITOS	CA		06/12/2025		4,796		(160)			(160)		4,636	4,636			
100215468	LIVERMORE	CA		06/12/2025		3,789		(125)			(125)		3,664	3,664			
100215469	MURRIETA	CA		06/12/2025		2,606		(57)			(57)		2,549	2,549			
100215470	LONG BEACH	CA		06/12/2025		1,761		18			18		1,779	1,779			
100215471	RANCHO MIRAGE	CA		06/12/2025		3,076		(33)			(33)		3,043	3,043			
100215472	ALBANY	OR		06/12/2025		2,953		(76)			(76)		2,877	2,877			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215473	LEHIGH ACRES	FL		06/12/2025		1,115		(43)			(43)		1,072	1,072			
100215474	TOMS RIVER	NJ		06/12/2025		13,137		(269)			(269)		12,868	12,868			
100215475	OLYMPIA	WA		06/12/2025		1,833		(33)			(33)		1,800	1,800			
100215476	GREENSBORO	GA		06/12/2025		2,259		(50)			(50)		2,209	2,209			
100215477	CAPE CORAL	FL		06/12/2025		3,062		(53)			(53)		3,009	3,009			
100215478	SAN LEANDRO	CA		06/12/2025		3,203		(67)			(67)		3,136	3,136			
100215479	CARROLLTON	TX		06/12/2025		1,688		(47)			(47)		1,641	1,641			
100215480	FLAGSTAFF	AZ		06/12/2025		2,730		(70)			(70)		2,660	2,660			
100215481	DES PLAINES	IL		06/12/2025		3,729		(69)			(69)		3,660	3,660			
100215482	HANAHAN	SC		06/12/2025		1,043		(40)			(40)		1,003	1,003			
100215483	SYLMAR	CA		06/12/2025		3,030		5			5		3,035	3,035			
100215484	LOMA LINDA	CA		06/12/2025		1,909		(47)			(47)		1,862	1,862			
100215485	RANCHO MIRAGE	CA		06/12/2025		927		(12)			(12)		915	915			
100215486	ATLANTA	GA		06/12/2025		770		(26)			(26)		744	744			
100215487	RIPON	CA		06/12/2025		3,634		(67)			(67)		3,567	3,567			
100215488	PALM SPRINGS	CA		06/12/2025		3,483		(42)			(42)		3,441	3,441			
100215489	SANTA CRUZ	CA		06/12/2025		3,391		(106)			(106)		3,285	3,285			
100215490	CYPRESS	TX		06/12/2025		171,331		389			389		171,720	171,720			
100215491	CAROLINA BEACH	NC		06/12/2025		2,089		(37)			(37)		2,052	2,052			
100215492	SUGARLOAF	CA		06/12/2025		1,733		(54)			(54)		1,679	1,679			
100215493	WESTMINSTER	MD		06/12/2025		1,191		43			43		1,234	1,234			
100215495	FLAGSTAFF	AZ		06/12/2025		1,810		(42)			(42)		1,768	1,768			
100215496	TEMPE	AZ		06/12/2025		1,312		(18)			(18)		1,294	1,294			
100215497	PORTLAND	OR		06/12/2025		2,202		(46)			(46)		2,156	2,156			
100215498	EDEN	UT		06/12/2025		2,995		(45)			(45)		2,950	2,950			
100215499	CONYERS	GA		06/12/2025		1,478		(44)			(44)		1,434	1,434			
100215500	ROCKVILLE	MD		06/12/2025		2,774		(88)			(88)		2,686	2,686			
100215503	LAS CRUCES	NM		06/12/2025		1,083		(24)			(24)		1,059	1,059			
100215504	MILLEDGEVILLE	GA		06/12/2025		1,480		(30)			(30)		1,450	1,450			
100215505	ORMOND BEACH	FL		06/12/2025		6,462		(193)			(193)		6,269	6,269			
100215506	NOBLESVILLE	IN		06/12/2025		5,417		163			163		5,580	5,580			
100215507	HAYWARD	CA		06/12/2025		4,675		(78)			(78)		4,597	4,597			
100215508	SAN DIEGO	CA		06/12/2025		3,283		(43)			(43)		3,240	3,240			
100215509	MADISON	WI		06/12/2025		1,531		(28)			(28)		1,503	1,503			
100215510	MONTEREY	CA		06/12/2025		2,325		(26)			(26)		2,299	2,299			
100215511	PHILADELPHIA	PA		06/12/2025		1,594		(42)			(42)		1,552	1,552			
100215512	SHEPHERD	TX		06/12/2025		996		(18)			(18)		978	978			
100215513	STAUNTON	VA		06/12/2025		834		(19)			(19)		815	815			
100215514	PROSPECT PARK	NJ		06/12/2025		1,432		(45)			(45)		1,387	1,387			
100215515	YUMA	AZ		06/12/2025		1,279		(19)			(19)		1,260	1,260			
100215516	CITRUS HEIGHTS	CA		06/12/2025		1,751		(53)			(53)		1,698	1,698			
100215517	BIRMINGHAM	AL		06/12/2025		1,882		(26)			(26)		1,856	1,856			
100215518	PORT SAINT LUCIE	FL		06/12/2025		1,043		(30)			(30)		1,013	1,013			
100215519	WATSONVILLE	CA		06/12/2025		2,443		(79)			(79)		2,364	2,364			
100215520	OVIEDO	FL		06/12/2025		6,184		(85)			(85)		6,099	6,099			
100215521	HASLET	TX		06/12/2025		2,492		(9)			(9)		2,483	2,483			
100215522	RANCHO CORDOVA	CA		06/12/2025		1,925		5			5		1,930	1,930			
100215523	SEATTLE	WA		06/12/2025		1,921		(60)			(60)		1,861	1,861			
100215524	NEWARK	DE		06/12/2025		991		(38)			(38)		953	953			
100215525	SCOTTSDALE	AZ		06/12/2025		3,634		(73)			(73)		3,561	3,561			
100215526	RUNNELLS	IA		06/11/2025		1,882		(78)			(78)		1,804	1,804			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215527	PHILADELPHIA	PA		06/11/2025		1,266		(11)			(11)		1,255	1,255			
100215528	WOODSTOCK	GA		06/11/2025		1,354		(4)			(4)		1,350	1,350			
100215529	PHILADELPHIA	PA		06/11/2025		1,425		(17)			(17)		1,408	1,408			
100215530	RICHLAND	WA		06/11/2025		2,321		(74)			(74)		2,247	2,247			
100215531	PHOENIX	AZ		06/11/2025		1,255		(53)			(53)		1,202	1,202			
100215532	HARVEY	LA		06/11/2025		892		17			17		909	909			
100215533	SIGNAL HILL	CA		06/11/2025		6,449		89			89		6,538	6,538			
100215534	MURPHYS	CA		06/12/2025		2,565		(101)			(101)		2,464	2,464			
100215535	DUNEDIN	FL		06/12/2025		2,186		(84)			(84)		2,102	2,102			
100215536	OAKLAND	CA		06/12/2025		1,990		(38)			(38)		1,952	1,952			
100215537	WEBSTER	WI		06/12/2025		4,120		(77)			(77)		4,043	4,043			
100215538	NORMAN	OK		06/12/2025		1,063		(26)			(26)		1,037	1,037			
100215539	INDIAN BEACH	NC		06/12/2025		3,257		(60)			(60)		3,197	3,197			
100215540	CHICAGO	IL		06/12/2025		1,005		(25)			(25)		980	980			
100215541	THORNVILLE	OH		06/12/2025		1,669		(31)			(31)		1,638	1,638			
100215542	COLORADO SPRINGS	CO		06/12/2025		1,348		(5)			(5)		1,343	1,343			
100215543	MOUNT DORA	FL		06/12/2025		1,260		(19)			(19)		1,241	1,241			
100215544	MILLEDGEVILLE	GA		06/12/2025		1,526		(19)			(19)		1,507	1,507			
100215545	CHATTANOOGA	TN		06/12/2025		1,431		1			1		1,432	1,432			
100215546	TUCSON	AZ		06/12/2025		1,597		(28)			(28)		1,569	1,569			
100215547	CORPUS CHRISTI	TX		06/12/2025		1,182		(20)			(20)		1,162	1,162			
100215548	OCALA	FL		06/12/2025		1,082		(18)			(18)		1,064	1,064			
100215549	ROCKPORT	TX		06/12/2025		3,580		13			13		3,593	3,593			
100215550	SANDWICH	MA		06/12/2025		2,171		(28)			(28)		2,143	2,143			
100215551	GREER	SC		06/12/2025		990		(18)			(18)		972	972			
100215552	HILTON HEAD ISLAND	SC		06/12/2025		1,212		(21)			(21)		1,191	1,191			
100215553	APPLE RIVER	IL		06/12/2025		2,590		(26)			(26)		2,564	2,564			
100215554	SEATTLE	WA		06/12/2025		2,235		(36)			(36)		2,199	2,199			
100215555	SELBYVILLE	DE		06/12/2025		1,668		(29)			(29)		1,639	1,639			
100215556	TAMARAC	FL		06/12/2025		1,867		(60)			(60)		1,807	1,807			
100215557	LAS VEGAS	NV		06/12/2025		935		(27)			(27)		908	908			
100215558	DAVENPORT	FL		06/12/2025		1,682		(28)			(28)		1,654	1,654			
100215559	GEORGETOWN	DE		06/12/2025		1,010		(13)			(13)		997	997			
100215560	GARLAND	TX		06/12/2025		2,534		(10)			(10)		2,524	2,524			
100215561	MOREHEAD CITY	NC		06/12/2025		27,333		119			119		27,452	27,452			
100215562	MEADOWS OF DAN	VA		06/12/2025		1,269		(22)			(22)		1,247	1,247			
100215563	LAS VEGAS	NV		06/12/2025		747		(7)			(7)		740	740			
100215564	ASHEVILLE	NC		06/12/2025		1,631		(23)			(23)		1,608	1,608			
100215565	MORRISTOWN	TN		06/12/2025		2,775		31			31		2,806	2,806			
100215566	POYNETTE	WI		06/12/2025		7,791		(82)			(82)		7,709	7,709			
100215567	GULF BREEZE	FL		06/12/2025		1,034		(22)			(22)		1,012	1,012			
100215568	PALM COAST	FL		06/12/2025		1,655		74			74		1,729	1,729			
100215569	NEW SMYRNA BEACH	FL		06/12/2025		1,377		(45)			(45)		1,332	1,332			
100215570	OLYMPIC VALLEY	CA		06/12/2025		1,805		12			12		1,817	1,817			
100215571	AMERICAN FORK	UT		06/12/2025		1,488		50			50		1,538	1,538			
100215572	LAS VEGAS	NV		06/12/2025		2,281		36			36		2,317	2,317			
100215573	SELBYVILLE	DE		06/12/2025		1,289		(19)			(19)		1,270	1,270			
100215574	NORTH PORT	FL		06/12/2025		1,210		(34)			(34)		1,176	1,176			
100215575	OJAI	CA		06/12/2025		3,523		(14)			(14)		3,509	3,509			
100215577	LAS VEGAS	NV		06/12/2025		2,584		87			87		2,671	2,671			
100215578	HENDERSON	NV		06/12/2025		1,434		74			74		1,508	1,508			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215579	MOORESVILLE	NC		06/12/2025		4,005		(31)			(31)		3,974	3,974			
100215580	DICKINSON	ND		06/12/2025		1,098		(25)			(25)		1,073	1,073			
100215581	EAGLE LAKE	FL		06/12/2025		1,570		83			83		1,653	1,653			
100215582	HAZELTON	ND		06/12/2025		869		7			7		876	876			
100215584	MYRTLE BEACH	SC		06/12/2025		1,881		(28)			(28)		1,853	1,853			
100215585	SPRINGDALE	AR		06/12/2025		1,047		(25)			(25)		1,022	1,022			
100215586	FORT LAUDERDALE	FL		06/12/2025		1,252		(24)			(24)		1,228	1,228			
100215587	GEORGETOWN	SC		06/12/2025		935		(27)			(27)		908	908			
100215588	TWIN LAKES	WI		06/12/2025		2,326		(12)			(12)		2,314	2,314			
100215589	BONAIRE	GA		06/12/2025		1,754		(40)			(40)		1,714	1,714			
100215590	JACKSONS GAP	AL		06/12/2025		1,791		(20)			(20)		1,771	1,771			
100215591	KEY WEST	FL		06/12/2025		239,416		(4,140)			(4,140)		235,276	235,276			
100215592	WINCHESTER	TN		06/12/2025		1,352		(36)			(36)		1,316	1,316			
100215593	GATLINBURG	TN		06/12/2025		2,512		(47)			(47)		2,465	2,465			
100215594	MINONG	WI		06/12/2025		109,608		(1,616)			(1,616)		107,992	107,992			
100215595	PORT SAINT LUCIE	FL		06/12/2025		2,193		(55)			(55)		2,138	2,138			
100215597	OCALA	FL		06/12/2025		4,291		182			182		4,473	4,473			
100215598	NORTH OGDEN	UT		06/12/2025		2,231		66			66		2,297	2,297			
100215599	GAINESVILLE	FL		06/12/2025		1,758		81			81		1,839	1,839			
100215600	PHOENIX	AZ		06/12/2025		21,856		1,454			1,454		23,310	23,310			
100215601	CAPE CORAL	FL		06/12/2025		1,226		(32)			(32)		1,194	1,194			
100215603	HIAWASSEE	GA		06/12/2025		1,973		(49)			(49)		1,924	1,924			
100215604	BRADENTON	FL		06/12/2025		8,208		152			152		8,360	8,360			
100215605	LAKE WORTH	FL		06/12/2025		1,086		(30)			(30)		1,056	1,056			
100215607	NORTH WILDWOOD	NJ		06/12/2025		218,747		(1,559)			(1,559)		217,188	217,188			
100215608	WHITE STONE	VA		06/12/2025		1,568		(8)			(8)		1,560	1,560			
100215609	SOUTH YARMOUTH	MA		06/12/2025		1,976		(22)			(22)		1,954	1,954			
100215610	REDDING	CA		06/12/2025		1,741		81			81		1,822	1,822			
100215611	WASHINGTON	UT		06/12/2025		8,495		144			144		8,639	8,639			
100215612	QUEEN CREEK	AZ		06/12/2025		2,989		(108)			(108)		2,881	2,881			
100215613	HOLLYWOOD	FL		06/12/2025		2,236		(39)			(39)		2,197	2,197			
100215614	PENSACOLA	FL		06/12/2025		2,474		229			229		2,703	2,703			
100215615	NAPLES	FL		06/12/2025		1,146		(37)			(37)		1,109	1,109			
100215616	BOLIVIA	NC		06/12/2025		4,338		233			233		4,571	4,571			
100215617	KISSIMMEE	FL		06/12/2025		2,049		(57)			(57)		1,992	1,992			
100215618	GLENWOOD	AR		06/12/2025		958		(28)			(28)		930	930			
100215619	POOLER	GA		06/12/2025		1,825		(49)			(49)		1,776	1,776			
100215620	PUNTA GORDA	FL		06/12/2025		1,311		(48)			(48)		1,263	1,263			
100215621	ANTIOCH	TN		06/12/2025		1,054		(32)			(32)		1,022	1,022			
100215622	CHARLOTTE	NC		06/12/2025		1,128		(27)			(27)		1,101	1,101			
100215623	FORSYTH	MO		06/12/2025		1,765							1,765	1,765			
100215624	CONVERSE	TX		06/12/2025		1,048		83			83		1,131	1,131			
100215625	CHINO VALLEY	AZ		06/12/2025		6,344		(96)			(96)		6,248	6,248			
100215626	NOKOMIS	FL		06/12/2025		1,188		17			17		1,205	1,205			
100215627	PHILADELPHIA	PA		06/12/2025		2,355		9			9		2,364	2,364			
100215628	EDGEWATER	FL		06/12/2025		2,123		24			24		2,147	2,147			
100215629	JUPITER	FL		06/12/2025		1,254		(11)			(11)		1,243	1,243			
100215630	OCEAN CITY	NJ		06/12/2025		2,754		21			21		2,775	2,775			
100215631	DOUBLE SPRINGS	AL		06/12/2025		2,697		(32)			(32)		2,665	2,665			
100215632	SARASOTA	FL		06/12/2025		1,666		19			19		1,685	1,685			
100215633	MYRTLE BEACH	SC		06/12/2025		1,414		(33)			(33)		1,381	1,381			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100215634	COCOA BEACH	FL		06/12/2025		10,803		(294)			(294)		10,509	10,509			
100215635	BOVEY	MN		06/12/2025		1,282		(27)			(27)		1,255	1,255			
100215636	CARRBORO	NC		06/12/2025		964		(24)			(24)		940	940			
100215637	PROSPERITY	SC		06/12/2025		2,418		(54)			(54)		2,364	2,364			
100215638	ASHBURN	VA		06/12/2025		1,501		(22)			(22)		1,479	1,479			
100215639	WEATHERFORD	TX		06/12/2025		984		(22)			(22)		962	962			
100215640	FONTANA	WI		06/12/2025		1,371		(15)			(15)		1,356	1,356			
100215641	LAKEWOOD	WA		06/12/2025		1,169		(18)			(18)		1,151	1,151			
100215642	ATLANTA	GA		06/12/2025		1,420		(3)			(3)		1,417	1,417			
100215643	BALTIMORE	MD		06/12/2025		1,135		(26)			(26)		1,109	1,109			
100215644	KINGSTON	OK		06/12/2025		1,145		(34)			(34)		1,111	1,111			
100215645	LAWRENCEVILLE	GA		06/12/2025		1,795		16			16		1,811	1,811			
100215646	PHILADELPHIA	PA		06/12/2025		1,178		(3)			(3)		1,175	1,175			
100215647	ADDISON	TX		06/12/2025		1,885		(7)			(7)		1,878	1,878			
100215648	NORTH HOLLYWOOD	CA		06/13/2025		1,588		(73)			(73)		1,515	1,515			
100215649	LOS ANGELES	CA		06/13/2025		2,246		(79)			(79)		2,167	2,167			
100215650	WHITTIER	CA		06/13/2025		4,942		(193)			(193)		4,749	4,749			
100215651	HESPERIA	CA		06/13/2025		6,996		(333)			(333)		6,663	6,663			
100215652	NAPERVILLE	IL		06/13/2025		2,104		(63)			(63)		2,041	2,041			
100215653	CANTON	GA		06/13/2025		1,421		(68)			(68)		1,353	1,353			
100215654	PROVO	UT		06/13/2025		2,016		(11)			(11)		2,005	2,005			
100215655	CLARK	NJ		06/13/2025		2,611		(24)			(24)		2,587	2,587			
100215656	OGDEN	UT		06/13/2025		597		(28)			(28)		569	569			
100215657	CONCORD	NH		06/13/2025		988		(38)			(38)		950	950			
100215658	CASTROVILLE	CA		06/13/2025		3,701		(26)			(26)		3,675	3,675			
100215659	PLANTATION	FL		06/13/2025		2,884		36			36		2,920	2,920			
100215660	BONITA SPRINGS	FL		06/13/2025		3,295		(28)			(28)		3,267	3,267			
100215661	SAN ANTONIO	TX		06/13/2025		2,004		(65)			(65)		1,939	1,939			
100215662	SACRAMENTO	CA		06/13/2025		1,050		(50)			(50)		1,000	1,000			
100215663	HOUSTON	TX		06/13/2025		568		(2)			(2)		566	566			
100215664	ATLANTA	GA		06/13/2025		38,832		(1,030)			(1,030)		37,802	37,802			
100215665	DENVER	CO		06/13/2025		5,192		(123)			(123)		5,069	5,069			
100215666	VENICE	FL		06/13/2025		7,097		(122)			(122)		6,975	6,975			
100215667	LAWRENCE	KS		06/13/2025		702		(33)			(33)		669	669			
100215669	ORLANDO	FL		06/13/2025		1,696		(9)			(9)		1,687	1,687			
100215670	MILL VALLEY	CA		06/13/2025		449		(14)			(14)		435	435			
100215671	AURORA	CO		06/13/2025		3,024		(73)			(73)		2,951	2,951			
100215672	PHOENIX	AZ		06/13/2025		27,914		(803)			(803)		27,111	27,111			
100215673	HENRICO	VA		06/13/2025		1,358		(24)			(24)		1,334	1,334			
100215674	ONTARIO	CA		06/13/2025		5,342		(190)			(190)		5,152	5,152			
100215675	CONROE	TX		06/13/2025		2,581		(24)			(24)		2,557	2,557			
100215677	FRESNO	CA		06/13/2025		449		8			8		457	457			
100215678	MC LEAN	VA		06/13/2025		3,765		(137)			(137)		3,628	3,628			
100215679	KISSIMMEE	FL		06/13/2025		1,194		(48)			(48)		1,146	1,146			
100215683	SALT LAKE CITY	UT		06/13/2025		3,027		6			6		3,033	3,033			
100215684	HOMESTEAD	FL		06/13/2025		1,362		(53)			(53)		1,309	1,309			
100215685	COVINA	CA		06/13/2025		2,215		(85)			(85)		2,130	2,130			
100215686	HAVERHILL	MA		06/13/2025		1,224		(12)			(12)		1,212	1,212			
100215687	INDIANAPOLIS	IN		06/13/2025		501		(6)			(6)		495	495			
100215688	CHARLOTTE	NC		06/13/2025		1,076		(21)			(21)		1,055	1,055			
100215689	LOS ANGELES	CA		06/13/2025		2,803		24			24		2,827	2,827			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215690	MONTCLAIR	NJ		06/13/2025		1,748		(47)			(47)		1,701	1,701			
100215691	SHERRILLS FORD	NC		06/13/2025		615		(29)			(29)		586	586			
100215692	YULEE	FL		06/13/2025		977		(42)			(42)		935	935			
100215693	THIELLS	NY		06/13/2025		1,654		(2)			(2)		1,652	1,652			
100215694	PHOENIX	AZ		06/13/2025		758		4			4		762	762			
100215695	GARDEN GROVE	CA		06/13/2025		2,276		(72)			(72)		2,204	2,204			
100215696	MONROE	NY		06/13/2025		2,973		(67)			(67)		2,906	2,906			
100215697	JURUPA VALLEY	CA		06/13/2025		3,944		(77)			(77)		3,867	3,867			
100215698	WOODSTOCK	NY		06/13/2025		2,087		(75)			(75)		2,012	2,012			
100215699	PHOENIX	AZ		06/13/2025		3,800		21			21		3,821	3,821			
100215700	NEWPORT BEACH	CA		06/13/2025		1,504		(29)			(29)		1,475	1,475			
100215701	AUSTIN	TX		06/13/2025		6,957		(246)			(246)		6,711	6,711			
100215702	PORTLAND	OR		06/13/2025		1,610		(47)			(47)		1,563	1,563			
100215703	CORCORAN	CA		06/13/2025		12,593		(48)			(48)		12,545	12,545			
100215704	RENO	NV		06/13/2025		3,774		(3)			(3)		3,771	3,771			
100215705	PEORIA	AZ		06/13/2025		766		(22)			(22)		744	744			
100215706	MURFREESBORO	TN		06/13/2025		1,535		(30)			(30)		1,505	1,505			
100215707	BALTIMORE	MD		06/13/2025		464		(7)			(7)		457	457			
100215709	SACRAMENTO	CA		06/13/2025		1,209		41			41		1,250	1,250			
100215710	ANAHEIM	CA		06/13/2025		1,444		(45)			(45)		1,399	1,399			
100215711	MIAMI	FL		06/13/2025		999		(46)			(46)		953	953			
100215712	BIXBY	OK		06/13/2025		471		(12)			(12)		459	459			
100215713	LAKE HAVASU CITY	AZ		06/13/2025		10							10	10			
100215714	NORTH PORT	FL		06/13/2025		987		(16)			(16)		971	971			
100215715	OCEANSIDE	CA		06/13/2025		5,035		(112)			(112)		4,923	4,923			
100215716	LOGAN	OH		06/13/2025		435		(14)			(14)		421	421			
100215717	ORLANDO	FL		06/13/2025		1,611		(24)			(24)		1,587	1,587			
100215718	PEORIA	AZ		06/13/2025		891		(33)			(33)		858	858			
100215719	PHOENIX	AZ		06/13/2025		1,380		(12)			(12)		1,368	1,368			
100215720	WINTER GARDEN	FL		06/13/2025		228		(9)			(9)		219	219			
100215721	TAMPA	FL		06/13/2025		403		(19)			(19)		384	384			
100215723	LAKELAND	FL		06/13/2025		676		6			6		682	682			
100215725	KATY	TX		06/12/2025		1,125		(36)			(36)		1,089	1,089			
100215726	SOUTHPORT	NC		06/12/2025		1,705		(36)			(36)		1,669	1,669			
100215727	LAS VEGAS	NV		06/12/2025		1,169		(29)			(29)		1,140	1,140			
100215728	RALEIGH	NC		06/12/2025		1,936		(34)			(34)		1,902	1,902			
100215729	MOUNT DESERT	ME		06/12/2025		1,752		(34)			(34)		1,718	1,718			
100215730	TARZANA	CA		06/12/2025		3,935		(134)			(134)		3,801	3,801			
100215731	MARYSVILLE	CA		06/12/2025		1,488		(54)			(54)		1,434	1,434			
100215732	PORT SAINT LUCIE	FL		06/12/2025		1,345		(50)			(50)		1,295	1,295			
100215733	DOUGLASVILLE	GA		06/12/2025		1,412		(33)			(33)		1,379	1,379			
100215734	KATY	TX		06/12/2025		1,095		(30)			(30)		1,065	1,065			
100215735	SALINAS	CA		06/12/2025		2,474		(43)			(43)		2,431	2,431			
100215736	JEFFERSON	GA		06/12/2025		11,945		593			593		12,538	12,538			
100215737	PALM COAST	FL		06/12/2025		1,429		6			6		1,435	1,435			
100215738	MENIFEE	CA		06/12/2025		3,009		163			163		3,172	3,172			
100215739	DACULA	GA		06/12/2025		1,822		(1)			(1)		1,821	1,821			
100215740	FRISCO	TX		06/12/2025		2,333		(10)			(10)		2,323	2,323			
100215742	PLYMOUTH	MN		06/12/2025		38,166		(330)			(330)		37,836	37,836			
100215743	LOCKLAND	OH		06/12/2025		944		(36)			(36)		908	908			
100215744	DORAL	FL		06/12/2025		1,402		(29)			(29)		1,373	1,373			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215745	ATHENS	GA		06/12/2025		1,455		(14)			(14)		1,441	1,441			
100215746	CHICAGO	IL		06/12/2025		1,986		(50)			(50)		1,936	1,936			
100215747	OAKHURST	CA		06/12/2025		1,880		17			17		1,897	1,897			
100215749	COLORADO SPRINGS	CO		06/12/2025		975		(5)			(5)		970	970			
100215752	PRINCETON	TX		06/12/2025		1,526		(9)			(9)		1,517	1,517			
100215753	CARROLL	NH		06/12/2025		2,027		(37)			(37)		1,990	1,990			
100215754	WOBURN	MA		06/12/2025		1,171		(18)			(18)		1,153	1,153			
100215755	RICHMOND	VA		06/12/2025		1,114		(20)			(20)		1,094	1,094			
100215756	POCONO LAKE	PA		06/12/2025		1,333		(46)			(46)		1,287	1,287			
100215757	QUEEN CREEK	AZ		06/12/2025		1,721		(38)			(38)		1,683	1,683			
100215758	CAPE CORAL	FL		06/12/2025		1,282		(2)			(2)		1,280	1,280			
100215759	WIND LAKE	WI		06/12/2025		1,667		(21)			(21)		1,646	1,646			
100215760	PRINCETON	TX		06/12/2025		1,045		(15)			(15)		1,030	1,030			
100215762	NEW HAVEN	CT		06/12/2025		1,228		(21)			(21)		1,207	1,207			
100215763	MORGANTON	GA		06/12/2025		2,684		(44)			(44)		2,640	2,640			
100215764	FRISCO	TX		06/12/2025		5,735		25			25		5,760	5,760			
100215765	MYRTLE BEACH	SC		06/12/2025		1,659		(56)			(56)		1,603	1,603			
100215767	N TOPSAIL BEACH	NC		06/12/2025		2,526		(53)			(53)		2,473	2,473			
100215768	SAN DIEGO	CA		06/12/2025		2,436		(46)			(46)		2,390	2,390			
100215769	CHARLESTON	SC		06/12/2025		3,525		(34)			(34)		3,491	3,491			
100215770	LUBBOCK	TX		06/12/2025		1,282		(29)			(29)		1,253	1,253			
100215771	RICHMOND HILL	GA		06/12/2025		2,377		(35)			(35)		2,342	2,342			
100215772	FITCHBURG	MA		06/12/2025		1,915		(30)			(30)		1,885	1,885			
100215773	DRIPPING SPRINGS	TX		06/12/2025		3,176		(26)			(26)		3,150	3,150			
100215774	CAMP CONNELL	CA		06/12/2025		2,815		(30)			(30)		2,785	2,785			
100215776	NEWPORT NEWS	VA		06/12/2025		1,073		(27)			(27)		1,046	1,046			
100215777	AWENDAW	SC		06/12/2025		3,184		(68)			(68)		3,116	3,116			
100215778	CONROE	TX		06/12/2025		1,407		(23)			(23)		1,384	1,384			
100215779	OCEAN ISLE BEACH	NC		06/12/2025		1,750		(31)			(31)		1,719	1,719			
100215780	AMMON	ID		06/12/2025		21,963		(288)			(288)		21,675	21,675			
100215781	CHICAGO	IL		06/12/2025		2,754		(38)			(38)		2,716	2,716			
100215782	KAILUA KONA	HI		06/12/2025		11,057		(201)			(201)		10,856	10,856			
100215783	PALM COAST	FL		06/12/2025		1,325		(2)			(2)		1,323	1,323			
100215784	MONROE	NC		06/12/2025		1,154		(31)			(31)		1,123	1,123			
100215785	YORKVILLE	IL		06/12/2025		1,178		2			2		1,180	1,180			
100215786	FRANKLIN	TN		06/12/2025		2,277		(77)			(77)		2,200	2,200			
100215787	KNOXVILLE	TN		06/12/2025		1,571		(28)			(28)		1,543	1,543			
100215788	MOUNT AIRY	MD		06/12/2025		1,728		(14)			(14)		1,714	1,714			
100215789	GLENDALE	AZ		06/12/2025		1,100		(28)			(28)		1,072	1,072			
100215790	POCONO LAKE	PA		06/12/2025		1,798		(55)			(55)		1,743	1,743			
100215791	WORCESTER	MA		06/12/2025		2,822		(50)			(50)		2,772	2,772			
100215793	YORK	ME		06/12/2025		2,338		(62)			(62)		2,276	2,276			
100215794	MONTEREY PARK	CA		06/12/2025		2,536		(15)			(15)		2,521	2,521			
100215795	LAWRENCEVILLE	GA		06/12/2025		2,688		(27)			(27)		2,661	2,661			
100215796	CHICAGO	IL		06/12/2025		3,305		(42)			(42)		3,263	3,263			
100215797	JENSEN BEACH	FL		06/12/2025		2,657		(34)			(34)		2,623	2,623			
100215798	LEXINGTON	MA		06/12/2025		3,625		17			17		3,642	3,642			
100215799	HOBOKEN	NJ		06/12/2025		1,894		(7)			(7)		1,887	1,887			
100215800	NEW BEDFORD	MA		06/12/2025		2,097		(27)			(27)		2,070	2,070			
100215801	LAWRENCEVILLE	GA		06/12/2025		1,741		34			34		1,775	1,775			
100215802	ARCADIA	CA		06/12/2025		6,478		(116)			(116)		6,362	6,362			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215803	ANTIOCH	CA		06/12/2025		2,088		(34)			(34)		2,054	2,054			
100215804	NEW HAVEN	CT		06/12/2025		1,446		(22)			(22)		1,424	1,424			
100215805	FORT LAUDERDALE	FL		06/12/2025		1,181		(23)			(23)		1,158	1,158			
100215806	BULLHEAD CITY	AZ		06/12/2025		1,300		51			51		1,351	1,351			
100215807	ARLINGTON	TN		06/12/2025		2,152		(2)			(2)		2,150	2,150			
100215808	HEMET	CA		06/12/2025		1,806		(30)			(30)		1,776	1,776			
100215809	BREINIGSVILLE	PA		06/12/2025		5,294		(82)			(82)		5,212	5,212			
100215810	ONTARIO	CA		06/12/2025		2,449		(28)			(28)		2,421	2,421			
100215811	BETHEL	ME		06/12/2025		2,048		(69)			(69)		1,979	1,979			
100215812	ONTARIO	CA		06/12/2025		2,434		(25)			(25)		2,409	2,409			
100215813	ALBUQUERQUE	NM		06/12/2025		995		(40)			(40)		955	955			
100215815	CYPRESS	TX		06/12/2025		1,219		(5)			(5)		1,214	1,214			
100215816	GARDEN GROVE	CA		06/12/2025		6,718		(102)			(102)		6,616	6,616			
100215817	RICHMOND	VA		06/12/2025		1,592		(30)			(30)		1,562	1,562			
100215818	JARRELL	TX		06/12/2025		1,057		(16)			(16)		1,041	1,041			
100215819	OAK ISLAND	NC		06/12/2025		1,730		(59)			(59)		1,671	1,671			
100215820	LAKEWOOD	NJ		06/12/2025		4,078		(50)			(50)		4,028	4,028			
100215821	APEX	NC		06/12/2025		2,719		(25)			(25)		2,694	2,694			
100215822	SEATTLE	WA		06/12/2025		2,424		(39)			(39)		2,385	2,385			
100215823	SEATTLE	WA		06/12/2025		2,424		(39)			(39)		2,385	2,385			
100215824	LACONIA	NH		06/12/2025		2,369		(20)			(20)		2,349	2,349			
100215825	JASPER	GA		06/12/2025		2,648		(66)			(66)		2,582	2,582			
100215826	WELLINGTON	NV		06/12/2025		21,799		(504)			(504)		21,295	21,295			
100215827	MANSFIELD	TX		06/12/2025		6,913		262			262		7,175	7,175			
100215828	SAINT CHARLES	MO		06/12/2025		1,301		(11)			(11)		1,290	1,290			
100215829	TUCSON	AZ		06/12/2025		1,149		(34)			(34)		1,115	1,115			
100215830	PROVINCETOWN	MA		06/12/2025		3,338		(20)			(20)		3,318	3,318			
100215831	BEND	OR		06/12/2025		1,931		(38)			(38)		1,893	1,893			
100215834	WARSAW	IN		06/12/2025		937		(38)			(38)		899	899			
100215835	SUNRISE BEACH	MO		06/12/2025		1,456		(21)			(21)		1,435	1,435			
100215836	CARY	NC		06/12/2025		2,343		(23)			(23)		2,320	2,320			
100215837	OCALA	FL		06/12/2025		1,025		(18)			(18)		1,007	1,007			
100215838	CHEYENNE	WY		06/12/2025		1,434		(28)			(28)		1,406	1,406			
100215839	CHANHASSEN	MN		06/12/2025		1,522		(3)			(3)		1,519	1,519			
100215840	CINCINNATI	OH		06/12/2025		1,783		(23)			(23)		1,760	1,760			
100215841	WINOOSKI	VT		06/12/2025		2,852		(28)			(28)		2,824	2,824			
100215842	LAS VEGAS	NV		06/12/2025		1,244		(12)			(12)		1,232	1,232			
100215843	SUNRISE	FL		06/12/2025		2,089		(35)			(35)		2,054	2,054			
100215844	AURORA	IL		06/12/2025		74,869		(1,526)			(1,526)		73,343	73,343			
100215845	NOKOMIS	FL		06/12/2025		1,290		14			14		1,304	1,304			
100215846	SANTAQUIN	UT		06/12/2025		1,978		8			8		1,986	1,986			
100215847	MANTECA	CA		06/12/2025		2,499		(30)			(30)		2,469	2,469			
100215848	TAFTON	PA		06/12/2025		1,870		(20)			(20)		1,850	1,850			
100215849	FOLSOM	CA		06/12/2025		2,841		(45)			(45)		2,796	2,796			
100215850	AURORA	IL		06/12/2025		1,325		(28)			(28)		1,297	1,297			
100215851	CHARLOTTE	NC		06/12/2025		1,678		22			22		1,700	1,700			
100215852	BLACKSBURG	VA		06/12/2025		1,261		(29)			(29)		1,232	1,232			
100215853	MIDDLETOWN	DE		06/12/2025		1,534		(40)			(40)		1,494	1,494			
100215854	SOUTH LAKE TAHOE	CA		06/12/2025		3,431		(21)			(21)		3,410	3,410			
100215855	SHARON	MA		06/12/2025		3,302		(5)			(5)		3,297	3,297			
100215856	CHARLOTTE	NC		06/12/2025		3,082		(22)			(22)		3,060	3,060			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215857	SPRINGFIELD	VA		06/12/2025		1,965		(15)			(15)		1,950	1,950			
100215858	HOLLY SPRINGS	NC		06/12/2025		1,953		9			9		1,962	1,962			
100215859	MEMPHIS	TN		06/12/2025		2,117		(10)			(10)		2,107	2,107			
100215860	SHENANDOAH	VA		06/12/2025		2,979		(73)			(73)		2,906	2,906			
100215861	RIVERDALE	GA		06/12/2025		1,080		(26)			(26)		1,054	1,054			
100215862	KENNESAW	GA		06/12/2025		2,494		(10)			(10)		2,484	2,484			
100215863	ATLANTA	GA		06/12/2025		2,102		21			21		2,123	2,123			
100215864	SWEDESBORO	NJ		06/12/2025		1,077		(36)			(36)		1,041	1,041			
100215865	CHESTERFIELD	VA		06/12/2025		1,068		(18)			(18)		1,050	1,050			
100215866	MELROSE	MA		06/12/2025		3,569		(46)			(46)		3,523	3,523			
100215867	WINTER PARK	CO		06/12/2025		3,577		(21)			(21)		3,556	3,556			
100215868	PANAMA CITY BEACH	FL		06/12/2025		1,413		(8)			(8)		1,405	1,405			
100215869	CHARLOTTE	NC		06/12/2025		3,776		(36)			(36)		3,740	3,740			
100215870	CHICAGO	IL		06/12/2025		2,754		(38)			(38)		2,716	2,716			
100215871	LAKE HAVASU CITY	AZ		06/12/2025		3,833		(37)			(37)		3,796	3,796			
100215872	HOWELL	NJ		06/12/2025		2,768		(22)			(22)		2,746	2,746			
100215873	NATICK	MA		06/12/2025		3,170		48			48		3,218	3,218			
100215874	SCOTTSDALE	AZ		06/12/2025		3,159		(15)			(15)		3,144	3,144			
100215875	BRYAN	TX		06/12/2025		1,267							1,267	1,267			
100215876	FRONT ROYAL	VA		06/12/2025		1,048		(38)			(38)		1,010	1,010			
100215877	BELLA VISTA	AR		06/12/2025		1,033		(22)			(22)		1,011	1,011			
100215878	RENO	NV		06/12/2025		2,052		(34)			(34)		2,018	2,018			
100215879	OMAHA	NE		06/12/2025		1,197		(24)			(24)		1,173	1,173			
100215880	DURHAM	NC		06/12/2025		1,244		(38)			(38)		1,206	1,206			
100215881	EMIGRANT GAP	CA		06/12/2025		1,659		(29)			(29)		1,630	1,630			
100215882	GUNTERSVILLE	AL		06/12/2025		1,134		(19)			(19)		1,115	1,115			
100215883	HAMPSTEAD	NC		06/12/2025		2,378		(11)			(11)		2,367	2,367			
100215884	MELISSA	TX		06/12/2025		1,802		(9)			(9)		1,793	1,793			
100215885	LAS VEGAS	NV		06/12/2025		1,322		(32)			(32)		1,290	1,290			
100215886	CONCORD	NC		06/12/2025		1,377		(5)			(5)		1,372	1,372			
100215887	TUSTIN	CA		06/12/2025		7,761		(155)			(155)		7,606	7,606			
100215888	OXFORD	FL		06/12/2025		1,367		(16)			(16)		1,351	1,351			
100215889	CALABASAS	CA		06/16/2025		20,032		(64)			(64)		19,968	19,968			
100215890	PROVIDENCE	RI		06/16/2025		353		(4)			(4)		349	349			
100215891	MONTGOMERY	TX		06/16/2025		3,501		(159)			(159)		3,342	3,342			
100215892	PALM COAST	FL		06/16/2025		625		(26)			(26)		599	599			
100215893	PLANTATION	FL		06/16/2025		1,279		(53)			(53)		1,226	1,226			
100215894	CHARLOTTESVILLE	VA		06/16/2025		1,110		(44)			(44)		1,066	1,066			
100215895	ARCADIA	CA		06/16/2025		4,658		(107)			(107)		4,551	4,551			
100215896	ROTONDA WEST	FL		06/16/2025		737		(26)			(26)		711	711			
100215897	TRENTON	NJ		06/16/2025		689		(14)			(14)		675	675			
100215898	ENCINO	CA		06/16/2025		5,285		(95)			(95)		5,190	5,190			
100215899	LAS VEGAS	NV		06/16/2025		3,113		(63)			(63)		3,050	3,050			
100215900	PASSAIC	NJ		06/16/2025		1,096		(38)			(38)		1,058	1,058			
100215901	SCOTTSDALE	AZ		06/16/2025		9,164		(436)			(436)		8,728	8,728			
100215902	SHERMAN OAKS	CA		06/16/2025		5,057		(238)			(238)		4,819	4,819			
100215903	HOBOKEN	NJ		06/16/2025		3,636		(164)			(164)		3,472	3,472			
100215904	BRENTWOOD	TN		06/16/2025		15,310		(353)			(353)		14,957	14,957			
100215905	ANSONIA	CT		06/16/2025		1,251		(58)			(58)		1,193	1,193			
100215906	SUMMERFIELD	FL		06/16/2025		1,038		(49)			(49)		989	989			
100215907	LOS ANGELES	CA		06/16/2025		3,200		(33)			(33)		3,167	3,167			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215908	PETALUMA	CA		06/17/2025		548		(9)			(9)		539	539			
100215909	SAN JOSE	CA		06/17/2025		4,021		(149)			(149)		3,872	3,872			
100215910	DUARTE	CA		06/17/2025		2,124		(60)			(60)		2,064	2,064			
100215911	LOS ANGELES	CA		06/17/2025		2,768		(41)			(41)		2,727	2,727			
100215912	WEST COVINA	CA		06/17/2025		2,599		(75)			(75)		2,524	2,524			
100215913	LIVERMORE	CA		06/17/2025		3,955		(73)			(73)		3,882	3,882			
100215914	READING	PA		06/17/2025		746		(4)			(4)		742	742			
100215915	WEST COVINA	CA		06/17/2025		4,235		(87)			(87)		4,148	4,148			
100215916	PALMDALE	CA		06/17/2025		1,935		(29)			(29)		1,906	1,906			
100215917	LITCHFIELD PARK	AZ		06/17/2025		1,261		(51)			(51)		1,210	1,210			
100215918	MONROVIA	CA		06/17/2025		3,732		(136)			(136)		3,596	3,596			
100215919	PALMDALE	CA		06/17/2025		1,153		(55)			(55)		1,098	1,098			
100215920	WINTER GARDEN	FL		06/17/2025		2,347		(19)			(19)		2,328	2,328			
100215921	NATIONAL CITY	CA		06/17/2025		4,192		(96)			(96)		4,096	4,096			
100215922	SILVER SPRING	MD		06/17/2025		821		10			10		831	831			
100215923	BALDWIN	NY		06/17/2025		1,235		47			47		1,282	1,282			
100215924	RIVERSIDE	CA		06/17/2025		2,786		(98)			(98)		2,688	2,688			
100215925	ATLANTA	GA		06/17/2025		1,288		8			8		1,296	1,296			
100215926	DAYTONA BEACH	FL		06/17/2025		995		(4)			(4)		991	991			
100215928	CASA GRANDE	AZ		06/17/2025		765		(13)			(13)		752	752			
100215929	ENCINITAS	CA		06/17/2025		3,594		(140)			(140)		3,454	3,454			
100215930	PALMDALE	CA		06/17/2025		2,066		(81)			(81)		1,985	1,985			
100215931	DESERT HOT SPRINGS	CA		06/17/2025		1,991		(58)			(58)		1,933	1,933			
100215932	MESQUITE	TX		06/17/2025		1,071		8			8		1,079	1,079			
100215933	LOS ANGELES	CA		06/17/2025		2,115		(101)			(101)		2,014	2,014			
100215934	SAN TAN VALLEY	AZ		07/11/2025		1,481		(58)			(58)		1,423	1,423			
100215935	DAVIE	FL		07/11/2025		1,182		(49)			(49)		1,133	1,133			
100215936	PARADISE VALLEY	AZ		07/11/2025		10,946		(360)			(360)		10,586	10,586			
100215939	TEMECULA	CA		07/11/2025		8,430		(227)			(227)		8,203	8,203			
100215940	SAN ANTONIO	TX		07/11/2025		434		(21)			(21)		413	413			
100215942	AURORA	OH		07/11/2025		1,670		(40)			(40)		1,630	1,630			
100215943	SOUTHFIELD	MI		07/11/2025		634		(29)			(29)		605	605			
100215944	IGO	CA		07/11/2025		726		(35)			(35)		691	691			
100215945	EAST PALO ALTO	CA		07/11/2025		2,730		(92)			(92)		2,638	2,638			
100215946	FRANKLIN PARK	IL		07/11/2025		671		(28)			(28)		643	643			
100215949	PHILADELPHIA	PA		07/11/2025		712		(29)			(29)		683	683			
100215950	CLIFTON	NJ		07/11/2025		1,077		(34)			(34)		1,043	1,043			
100215952	GARY	IN		07/11/2025		334		(13)			(13)		321	321			
100215953	CARROLLTON	TX		07/11/2025		904		(41)			(41)		863	863			
100215955	WILMINGTON	NC		07/11/2025		796		(38)			(38)		758	758			
100215958	FRESNO	CA		07/11/2025		1,013		(30)			(30)		983	983			
100215959	SAN ANTONIO	TX		07/11/2025		412		(20)			(20)		392	392			
100215962	FRISCO	TX		07/11/2025		4,574		(151)			(151)		4,423	4,423			
100215964	CENTRAL	SC		07/11/2025		264,618		(7,838)			(7,838)		256,780	256,780			
100215965	LAGUNA HILLS	CA		07/11/2025		6,983		(37)			(37)		6,946	6,946			
100215967	INDIAN HEAD PARK	IL		07/11/2025		909		(32)			(32)		877	877			
100215969	RICHMOND	TX		07/11/2025		1,364		(65)			(65)		1,299	1,299			
100215971	BONITA SPRINGS	FL		07/11/2025		1,561		(56)			(56)		1,505	1,505			
100215974	AGOURA HILLS	CA		07/11/2025		11,438		(443)			(443)		10,995	10,995			
100215975	HOUSTON	TX		07/11/2025		5,684		(271)			(271)		5,413	5,413			
100215977	POINCIANA	FL		07/11/2025		333							333	333			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215978	HERRIMAN	UT		07/11/2025		1,691		(13)			(13)		1,678	1,678			
100215981	BONITA SPRINGS	FL		07/11/2025		4,511		(178)			(178)		4,333	4,333			
100215982	KLAMATH FALLS	OR		07/11/2025		479		(18)			(18)		461	461			
100215985	PLACENTIA	CA		07/11/2025		3,628		(158)			(158)		3,470	3,470			
100215986	MOORESVILLE	NC		07/11/2025		2,433		(47)			(47)		2,386	2,386			
100215987	PALMER	AK		07/11/2025		7,721							7,721	7,721			
100215991	NORTH MIAMI BEACH	FL		07/11/2025		2,443		(86)			(86)		2,357	2,357			
100215992	NORTH WALES	PA		07/11/2025		539		(26)			(26)		513	513			
100215993	FORT WORTH	TX		07/11/2025		1,418		(13)			(13)		1,405	1,405			
100215994	ORLANDO	FL		07/11/2025		458		(10)			(10)		448	448			
100215995	MERCED	CA		07/11/2025		440		(21)			(21)		419	419			
100215996	STOCKTON	CA		07/11/2025		413		(10)			(10)		403	403			
100215997	JONESBORO	AR		07/11/2025		2,536		(121)			(121)		2,415	2,415			
100215998	BERKELEY	CA		07/11/2025		1,087		(36)			(36)		1,051	1,051			
100215999	CROCKETT	CA		07/11/2025		2,452		(78)			(78)		2,374	2,374			
100216002	ATASCADERO	CA		07/11/2025		1,840		(84)			(84)		1,756	1,756			
100216003	WHITTIER	CA		07/11/2025		1,287		(61)			(61)		1,226	1,226			
100216004	HARBOR CITY	CA		07/11/2025		3,230		(55)			(55)		3,175	3,175			
100216005	MIAMI	FL		07/11/2025		3,058		(24)			(24)		3,034	3,034			
100216006	WALNUT CREEK	CA		07/11/2025		1,159		(41)			(41)		1,118	1,118			
100216007	FELTON	DE		07/11/2025		1,184		(48)			(48)		1,136	1,136			
100216009	HAYWARD	CA		07/11/2025		2,871		(60)			(60)		2,811	2,811			
100216010	WINTER SPRINGS	FL		07/11/2025		438		(7)			(7)		431	431			
100216011	SAN ANTONIO	TX		07/11/2025		2,737		13			13		2,750	2,750			
100216012	WEST PALM BEACH	FL		07/11/2025		5,148		(87)			(87)		5,061	5,061			
100216013	ARLINGTON	TX		07/11/2025		692		(20)			(20)		672	672			
100216015	SANTA ANA	CA		07/11/2025		4,912		(177)			(177)		4,735	4,735			
100216016	HOLLYWOOD	FL		07/11/2025		2,009		(68)			(68)		1,941	1,941			
100216017	ROYAL PALM BEACH	FL		07/11/2025		1,253		(45)			(45)		1,208	1,208			
100216018	BURLINGAME	CA		07/11/2025		16,021		(353)			(353)		15,668	15,668			
100216021	GRAND PRAIRIE	TX		07/11/2025		1,547		(63)			(63)		1,484	1,484			
100216023	PULLMAN	WA		06/17/2025		1,865		1			1		1,866	1,866			
100216024	CANTON	GA		06/17/2025		2,329		(90)			(90)		2,239	2,239			
100216025	MIAMI	FL		06/17/2025		3,255		(102)			(102)		3,153	3,153			
100216026	LOS ANGELES	CA		06/17/2025		12,289		(97)			(97)		12,192	12,192			
100216027	PORTLAND	OR		06/17/2025		1,755		(14)			(14)		1,741	1,741			
100216029	COVE	TX		06/17/2025		1,212		(43)			(43)		1,169	1,169			
100216030	BLOOMFIELD	NJ		06/17/2025		1,968		8			8		1,976	1,976			
100216031	SOUTH JORDAN	UT		06/17/2025		3,458		(136)			(136)		3,322	3,322			
100216032	HUDSON	MA		06/17/2025		7,525		(231)			(231)		7,294	7,294			
100216033	PROVO	UT		06/17/2025		2,335		(89)			(89)		2,246	2,246			
100216034	LEHIGH ACRES	FL		06/17/2025		1,015		(44)			(44)		971	971			
100216035	WRIGHTWOOD	CA		06/17/2025		2,055		(49)			(49)		2,006	2,006			
100216036	BELLAIRE	TX		06/17/2025		4,689		(63)			(63)		4,626	4,626			
100216037	DADE CITY	FL		06/17/2025		550		(26)			(26)		524	524			
100216038	MIAMI	FL		06/17/2025		809		(38)			(38)		771	771			
100216039	CAPE CORAL	FL		06/17/2025		864		(41)			(41)		823	823			
100216040	CAPE CORAL	FL		06/17/2025		1,895		(90)			(90)		1,805	1,805			
100216041	SAPPHIRE	NC		06/17/2025		1,822		(32)			(32)		1,790	1,790			
100216042	SYLVA	NC		06/17/2025		1,474		(48)			(48)		1,426	1,426			
100216043	CONWAY	SC		06/17/2025		1,672		(32)			(32)		1,640	1,640			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216044	ORLANDO	FL		06/17/2025		3,170		(80)			(80)		3,090	3,090			
100216045	WEST SACRAMENTO	CA		06/17/2025		698		(28)			(28)		670	670			
100216046	NEW ORLEANS	LA		06/17/2025		2,034		47			47		2,081	2,081			
100216047	NORTH RICHLAND HILLS	TX		06/17/2025		877		(42)			(42)		835	835			
100216048	PHILADELPHIA	PA		06/17/2025		694		(5)			(5)		689	689			
100216049	KAILUA KONA	HI		06/17/2025		1,177		(48)			(48)		1,129	1,129			
100216050	MIAMI	FL		06/17/2025		6,093		(257)			(257)		5,836	5,836			
100216052	SEATTLE	WA		06/17/2025		1,665		(67)			(67)		1,598	1,598			
100216053	SAN JOSE	CA		06/17/2025		2,231		(67)			(67)		2,164	2,164			
100216054	DENVER	NC		06/17/2025		2,809		(50)			(50)		2,759	2,759			
100216055	JUPITER	FL		06/17/2025		7,779		(242)			(242)		7,537	7,537			
100216056	NORTH LAUDERDALE	FL		06/17/2025		895		(25)			(25)		870	870			
100216057	DELAND	FL		06/17/2025		1,374		(59)			(59)		1,315	1,315			
100216058	VIRGINIA BEACH	VA		06/17/2025		1,012		(15)			(15)		997	997			
100216059	LAWRENCEVILLE	GA		06/17/2025		2,778		(132)			(132)		2,646	2,646			
100216060	KNOXVILLE	TN		06/17/2025		3,563		(166)			(166)		3,397	3,397			
100216061	FLORENCE	SC		06/17/2025		484		(21)			(21)		463	463			
100216062	FALLBROOK	CA		06/17/2025		2,775		(132)			(132)		2,643	2,643			
100216063	GLEN ROSE	TX		06/17/2025		338		(11)			(11)		327	327			
100216064	MEMPHIS	TN		06/17/2025		441		(18)			(18)		423	423			
100216065	PORTLAND	OR		06/17/2025		2,120		(47)			(47)		2,073	2,073			
100216066	HARRISON	NJ		06/17/2025		1,267		(60)			(60)		1,207	1,207			
100216067	HILLIARD	OH		06/17/2025		470		(19)			(19)		451	451			
100216068	EDGECLIFF VILLAGE	TX		06/17/2025		631		(30)			(30)		601	601			
100216069	GLENDALE HEIGHTS	IL		06/17/2025		871		(39)			(39)		832	832			
100216070	STATESVILLE	NC		06/17/2025		877		(33)			(33)		844	844			
100216071	PENSACOLA	FL		06/17/2025		588		(16)			(16)		572	572			
100216072	TOMS RIVER	NJ		06/17/2025		3,458		(46)			(46)		3,412	3,412			
100216073	NORTH CHARLESTON	SC		06/17/2025		881		11			11		892	892			
100216074	RIVERSIDE	CA		06/17/2025		4,510		(210)			(210)		4,300	4,300			
100216075	WOODBURN	OR		06/17/2025		1,312		(42)			(42)		1,270	1,270			
100216076	LOS BANOS	CA		06/17/2025		773		(36)			(36)		737	737			
100216077	CORONA	CA		06/17/2025		63,750		(152)			(152)		63,598	63,598			
100216078	FAIR LAWN	NJ		06/17/2025		9,462		(264)			(264)		9,198	9,198			
100216079	LULING	LA		06/17/2025		495		(14)			(14)		481	481			
100216080	SANTA CRUZ	CA		06/17/2025		6,015		(167)			(167)		5,848	5,848			
100216081	BIG SKY	MT		06/17/2025		22,874		(1,037)			(1,037)		21,837	21,837			
100216082	BRANDYWINE	MD		06/17/2025		1,156		(37)			(37)		1,119	1,119			
100216084	MEMPHIS	TN		06/17/2025		457		(11)			(11)		446	446			
100216085	SCARBOROUGH	ME		06/17/2025		1,595		(45)			(45)		1,550	1,550			
100216086	WASHINGTON	NC		06/17/2025		381		(18)			(18)		363	363			
100216090	HOUSTON	TX		06/17/2025		2,157		(61)			(61)		2,096	2,096			
100216093	HENRICO	VA		06/17/2025		1,020		(12)			(12)		1,008	1,008			
100216094	WILLARD	NC		06/17/2025		424		(19)			(19)		405	405			
100216097	CORNELIUS	OR		06/17/2025		677		(32)			(32)		645	645			
100216098	CHARLOTTE	NC		06/17/2025		763		(17)			(17)		746	746			
100216099	RANSON	WV		06/17/2025		682		(23)			(23)		659	659			
100216100	KELLER	TX		06/17/2025		5,774		(106)			(106)		5,668	5,668			
100216101	AMBOY	WA		06/17/2025		8,435		(283)			(283)		8,152	8,152			
100216102	DICKINSON	TX		06/17/2025		39,750		(1,474)			(1,474)		38,276	38,276			
100216103	DAYTON	OH		06/17/2025		678		(31)			(31)		647	647			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216104	VANCOUVER	WA		06/17/2025		2,282		(99)			(99)		2,183	2,183			
100216105	PINECREST	FL		06/17/2025		3,284		(190)			(190)		3,094	3,094			
100216106	LAKE HAVASU CITY	AZ		06/17/2025		4,425		(241)			(241)		4,184	4,184			
100216107	CHOWCHILLA	CA		06/17/2025		966		(46)			(46)		920	920			
100216108	NORFOLK	VA		06/17/2025		1,267		(60)			(60)		1,207	1,207			
100216109	CONWAY	SC		06/17/2025		1,083		(45)			(45)		1,038	1,038			
100216111	HARTWELL	GA		06/17/2025		1,085		(52)			(52)		1,033	1,033			
100216112	WOODLAND HILLS	CA		06/17/2025		1,241		(28)			(28)		1,213	1,213			
100216113	SARASOTA	FL		06/17/2025		1,255		(53)			(53)		1,202	1,202			
100216114	UNIONDALE	NY		06/17/2025		1,714		(65)			(65)		1,649	1,649			
100216115	PICKERINGTON	OH		06/17/2025		570		(14)			(14)		556	556			
100216116	GREENSBORO	NC		06/17/2025		1,218		13			13		1,231	1,231			
100216117	CHARLOTTESVILLE	VA		06/17/2025		924		(11)			(11)		913	913			
100216118	ATLANTA	GA		06/17/2025		1,444		(64)			(64)		1,380	1,380			
100216119	JACKSONVILLE	FL		06/17/2025		828		(29)			(29)		799	799			
100216120	LOS ANGELES	CA		06/17/2025		1,617		2			2		1,619	1,619			
100216121	COLOMA	MI		06/17/2025		2,754		(61)			(61)		2,693	2,693			
100216122	SEVIERVILLE	TN		06/17/2025		2,599		(57)			(57)		2,542	2,542			
100216123	SEVIERVILLE	TN		06/17/2025		3,763		(83)			(83)		3,680	3,680			
100216124	SEVIERVILLE	TN		06/17/2025		3,061		(67)			(67)		2,994	2,994			
100216125	CAPE CORAL	FL		06/17/2025		5,590		(123)			(123)		5,467	5,467			
100216126	SARASOTA	FL		06/17/2025		3,996		(88)			(88)		3,908	3,908			
100216127	NASHVILLE	TN		06/17/2025		3,920		(86)			(86)		3,834	3,834			
100216128	BRADENTON	FL		06/17/2025		2,036		(45)			(45)		1,991	1,991			
100216129	SEASIDE	CA		06/17/2025		11,101		(244)			(244)		10,857	10,857			
100216130	ALEDO	TX		06/17/2025		3,602		(72)			(72)		3,530	3,530			
100216131	COOKEVILLE	TN		06/17/2025		586,006		(12,895)			(12,895)		573,111	573,111			
100216132	CARROLL	NH		06/17/2025		3,065		(67)			(67)		2,998	2,998			
100216133	SEATTLE	WA		06/17/2025		15,149		336			336		15,485	15,485			
100216134	CAMBY	IN		06/17/2025		1,862		(41)			(41)		1,821	1,821			
100216135	MONTROSE	CO		06/17/2025		1,928		(42)			(42)		1,886	1,886			
100216136	BRADENTON	FL		06/17/2025		1,885		(41)			(41)		1,844	1,844			
100216137	AUSTIN	TX		06/17/2025		6,535		(40)			(40)		6,495	6,495			
100216138	COLLEGE STATION	TX		06/17/2025		6,712		(148)			(148)		6,564	6,564			
100216139	LOS ANGELES	CA		06/17/2025		2,546		(56)			(56)		2,490	2,490			
100216140	PORTLAND	TX		06/17/2025		1,343		(30)			(30)		1,313	1,313			
100216141	BREA	CA		06/17/2025		4,642		(102)			(102)		4,540	4,540			
100216142	LONG BEACH	CA		06/17/2025		5,981		(54)			(54)		5,927	5,927			
100216143	JACKSONVILLE	FL		06/17/2025		5,895		(130)			(130)		5,765	5,765			
100216144	FAIRFAX	VA		06/17/2025		6,962		(153)			(153)		6,809	6,809			
100216145	DUBLIN	CA		06/17/2025		5,927		(130)			(130)		5,797	5,797			
100216146	FOUNTAIN HILLS	AZ		06/17/2025		5,813		(128)			(128)		5,685	5,685			
100216147	WESTLAKE VILLAGE	CA		06/17/2025		5,248		(106)			(106)		5,142	5,142			
100216148	DUBLIN	CA		06/17/2025		4,788		(103)			(103)		4,685	4,685			
100216149	AUSTIN	TX		06/17/2025		5,628		(124)			(124)		5,504	5,504			
100216150	SOMERVILLE	MA		06/17/2025		5,183		(73)			(73)		5,110	5,110			
100216151	MONTEREY	CA		06/17/2025		4,176		(92)			(92)		4,084	4,084			
100216152	DANVILLE	CA		06/17/2025		6,798		(150)			(150)		6,648	6,648			
100216153	HOUSTON	TX		06/17/2025		5,505		(101)			(101)		5,404	5,404			
100216154	OLYMPIA	WA		06/17/2025		4,566		(100)			(100)		4,466	4,466			
100216156	TEMECULA	CA		06/17/2025		5,365		(118)			(118)		5,247	5,247			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216157	NEWCASTLE	CA		06/17/2025		5,622		(114)			(114)		5,508	5,508			
100216158	SEATTLE	WA		06/17/2025		5,099		(112)			(112)		4,987	4,987			
100216159	VALLEY CENTER	CA		06/17/2025		4,818		(106)			(106)		4,712	4,712			
100216160	CLAYTON	CA		06/17/2025		5,228		(47)			(47)		5,181	5,181			
100216161	CANOGA PARK	CA		06/18/2025		3,279		(103)			(103)		3,176	3,176			
100216162	NORTHRIDGE	CA		06/18/2025		1,525		(38)			(38)		1,487	1,487			
100216163	SAN JOSE	CA		06/18/2025		6,315		(99)			(99)		6,216	6,216			
100216164	ONTARIO	CA		06/18/2025		2,838		(58)			(58)		2,780	2,780			
100216165	RANCHO CUCAMONGA	CA		06/18/2025		32,558		20			20		32,578	32,578			
100216166	CORONA	CA		06/18/2025		2,797		27			27		2,824	2,824			
100216167	AUBURN	WA		06/18/2025		2,043		(44)			(44)		1,999	1,999			
100216168	WEST HILLS	CA		06/18/2025		1,328		(26)			(26)		1,302	1,302			
100216169	WESTMINSTER	CA		06/18/2025		1,107		(25)			(25)		1,082	1,082			
100216170	LOS ANGELES	CA		06/18/2025		5,029		(131)			(131)		4,898	4,898			
100216171	ELK GROVE	CA		06/18/2025		1,169		(16)			(16)		1,153	1,153			
100216172	SAN DIEGO	CA		06/18/2025		3,081		(87)			(87)		2,994	2,994			
100216173	CANOGA PARK	CA		06/18/2025		3,602		(108)			(108)		3,494	3,494			
100216174	ONTARIO	CA		06/18/2025		2,872		(73)			(73)		2,799	2,799			
100216175	WAYNE	NJ		06/18/2025		2,110		8			8		2,118	2,118			
100216176	ROUND ROCK	TX		06/18/2025		2,188		(1)			(1)		2,187	2,187			
100216177	NORTH HOLLYWOOD	CA		06/18/2025		2,836		(56)			(56)		2,780	2,780			
100216178	LAS VEGAS	NV		06/18/2025		1,560		6			6		1,566	1,566			
100216179	MANSFIELD	TX		06/18/2025		1,110		(14)			(14)		1,096	1,096			
100216180	LAS VEGAS	NV		06/18/2025		1,479		8			8		1,487	1,487			
100216182	LINCOLN	CA		06/20/2025		643		(13)			(13)		630	630			
100216183	BEAUMONT	CA		06/20/2025		1,644		(49)			(49)		1,595	1,595			
100216184	LYNWOOD	CA		06/20/2025		843		(14)			(14)		829	829			
100216185	HOUSTON	TX		06/20/2025		8,870		(73)			(73)		8,797	8,797			
100216186	SANTA ANA	CA		06/20/2025		3,220		(9)			(9)		3,211	3,211			
100216187	COSTA MESA	CA		06/20/2025		3,792		(177)			(177)		3,615	3,615			
100216188	WINTERVILLE	NC		06/20/2025		165,637		(1,766)			(1,766)		163,871	163,871			
100216189	SAN CLEMENTE	CA		06/20/2025		12,001		(187)			(187)		11,814	11,814			
100216190	CENTENNIAL	CO		06/20/2025		2,135		(22)			(22)		2,113	2,113			
100216191	ORANGE	CA		06/20/2025		1,441		(51)			(51)		1,390	1,390			
100216192	LAWNDALE	CA		06/20/2025		761		(34)			(34)		727	727			
100216193	WHITTIER	CA		06/20/2025		10,185		(102)			(102)		10,083	10,083			
100216194	SANTA ANA	CA		06/20/2025		1,440		(19)			(19)		1,421	1,421			
100216195	MARINA	CA		06/20/2025		4,817		(176)			(176)		4,641	4,641			
100216196	STOCKTON	CA		06/20/2025		1,320		(63)			(63)		1,257	1,257			
100216197	BAKERSFIELD	CA		06/20/2025		1,704		3			3		1,707	1,707			
100216198	MAMMOTH LAKES	CA		06/20/2025		5,317		(169)			(169)		5,148	5,148			
100216199	MIAMI	FL		06/20/2025		1,098		(32)			(32)		1,066	1,066			
100216200	LEHIGH ACRES	FL		06/20/2025		21,165		87			87		21,252	21,252			
100216201	VIRGINIA BEACH	VA		06/20/2025		1,005		(10)			(10)		995	995			
100216202	LOS ANGELES	CA		06/20/2025		793		(26)			(26)		767	767			
100216203	SANTA ANA	CA		06/20/2025		3,343		(106)			(106)		3,237	3,237			
100216204	HOUSTON	TX		06/20/2025		1,492		3			3		1,495	1,495			
100216205	DENVER	CO		06/20/2025		2,584		(57)			(57)		2,527	2,527			
100216206	NORTHGLENN	CO		06/20/2025		4,761		(135)			(135)		4,626	4,626			
100216207	WALL TOWNSHIP	NJ		06/20/2025		1,512		(51)			(51)		1,461	1,461			
100216208	HOCKLEY	TX		06/20/2025		3,116		(148)			(148)		2,968	2,968			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216209	BUENA PARK	CA		06/20/2025		3,270		(81)			(81)		3,189	3,189			
100216210	FOREST PARK	GA		06/20/2025		542		(11)			(11)		531	531			
100216211	STOCKTON	CA		06/20/2025		1,219		(41)			(41)		1,178	1,178			
100216212	HOUSTON	TX		06/20/2025		1,020		(21)			(21)		999	999			
100216213	WESTMINSTER	CA		06/20/2025		2,812		(134)			(134)		2,678	2,678			
100216214	GUSTINE	CA		06/20/2025		1,502		(17)			(17)		1,485	1,485			
100216215	LOS BANOS	CA		06/20/2025		3,779		(153)			(153)		3,626	3,626			
100216216	LOS ANGELES (TARZANA AREA)	CA		06/20/2025		5,391		(191)			(191)		5,200	5,200			
100216217	SAN JOSE	CA		06/20/2025		8,338		(205)			(205)		8,133	8,133			
100216218	VENICE	FL		06/20/2025		905		(43)			(43)		862	862			
100216219	WOODSTOCK	GA		06/20/2025		1,990		(84)			(84)		1,906	1,906			
100216220	OCEANSIDE	CA		06/20/2025		2,822		(90)			(90)		2,732	2,732			
100216221	WEST SACRAMENTO	CA		06/20/2025		1,633		(78)			(78)		1,555	1,555			
100216222	WINDERMERE	FL		06/20/2025		6,501		(169)			(169)		6,332	6,332			
100216223	ESCONDIDO	CA		06/20/2025		3,267		(95)			(95)		3,172	3,172			
100216224	SACRAMENTO	CA		06/20/2025		9,129		59			59		9,188	9,188			
100216225	AURORA	CO		06/20/2025		1,896		(39)			(39)		1,857	1,857			
100216226	BALDWIN PARK	CA		06/20/2025		1,868		(47)			(47)		1,821	1,821			
100216227	MOLALLA	OR		06/20/2025		1,222		(24)			(24)		1,198	1,198			
100216228	CASSOPOLIS	MI		06/20/2025		1,916		(64)			(64)		1,852	1,852			
100216229	ORANGE BEACH	AL		06/20/2025		3,284		(88)			(88)		3,196	3,196			
100216230	GRAND LAKE	CO		06/20/2025		1,423		(46)			(46)		1,377	1,377			
100216231	PARKER	AZ		06/20/2025		21,246		(536)			(536)		20,710	20,710			
100216232	OCEAN ISLE BEACH	NC		06/20/2025		2,519		(62)			(62)		2,457	2,457			
100216233	ELLIJAY	GA		06/20/2025		2,334		(57)			(57)		2,277	2,277			
100216234	BIG BEAR LAKE	CA		06/20/2025		3,466		(61)			(61)		3,405	3,405			
100216235	PRINCETON	TX		06/20/2025		1,832		(55)			(55)		1,777	1,777			
100216236	LURAY	VA		06/20/2025		1,587		(36)			(36)		1,551	1,551			
100216238	FOREST LAKES	AZ		06/20/2025		2,451		(31)			(31)		2,420	2,420			
100216239	HENDERSON	NV		06/20/2025		1,927		58			58		1,985	1,985			
100216240	BROKEN BOW	OK		06/20/2025		2,094		(49)			(49)		2,045	2,045			
100216241	AUSTIN	TX		06/20/2025		1,301		(20)			(20)		1,281	1,281			
100216242	SELBYVILLE	DE		06/20/2025		1,395		(26)			(26)		1,369	1,369			
100216243	DESOTO	TX		06/20/2025		1,180		(23)			(23)		1,157	1,157			
100216244	CABLE	WI		06/20/2025		1,464		(44)			(44)		1,420	1,420			
100216245	SUNSET BEACH	NC		06/20/2025		711		(27)			(27)		684	684			
100216246	CYPRESS	TX		06/20/2025		2,556		(87)			(87)		2,469	2,469			
100216247	MARGATE CITY	NJ		06/20/2025		2,308		(66)			(66)		2,242	2,242			
100216248	NEW PORT RICHEY	FL		06/20/2025		267,680		(5,444)			(5,444)		262,236	262,236			
100216249	HILTON HEAD ISLAND	SC		06/20/2025		2,521		(84)			(84)		2,437	2,437			
100216250	HAYDEN	ID		06/20/2025		2,517		71			71		2,588	2,588			
100216252	PRESCOTT	AZ		06/20/2025		2,572		35			35		2,607	2,607			
100216253	PRINCETON	TX		06/20/2025		1,784		(53)			(53)		1,731	1,731			
100216254	AUBURN	AL		06/20/2025		763		(26)			(26)		737	737			
100216255	SEAGOVILLE	TX		06/20/2025		1,533		(43)			(43)		1,490	1,490			
100216256	BROOMFIELD	CO		06/20/2025		1,432		(37)			(37)		1,395	1,395			
100216257	EBONY	VA		06/20/2025		2,288		(75)			(75)		2,213	2,213			
100216258	PORT ST. LUCIE	FL		06/20/2025		2,782		(25)			(25)		2,757	2,757			
100216259	MYRTLE BEACH	SC		06/20/2025		1,658		47			47		1,705	1,705			
100216260	DALLAS	TX		06/20/2025		2,803		(32)			(32)		2,771	2,771			
100216261	NASHVILLE	TN		06/20/2025		829		(30)			(30)		799	799			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216262	POCONO PINES	PA		06/20/2025		2,180		(75)			(75)		2,105	2,105			
100216263	MESA	AZ		06/20/2025		1,688		(36)			(36)		1,652	1,652			
100216264	FAIRFAX	VA		06/20/2025		115,892		(3,942)			(3,942)		111,950	111,950			
100216265	SOUTHFIELD	MI		06/20/2025		1,371		(45)			(45)		1,326	1,326			
100216266	BREMERTON	WA		06/20/2025		682		(21)			(21)		661	661			
100216267	DALLAS	TX		06/20/2025		543		(15)			(15)		528	528			
100216268	STOCKTON	CA		06/20/2025		1,767		77			77		1,844	1,844			
100216269	DURANGO	CO		06/20/2025		3,137		(80)			(80)		3,057	3,057			
100216270	POOLER	GA		06/20/2025		1,329		(45)			(45)		1,284	1,284			
100216271	HUNTERSVILLE	NC		06/20/2025		1,480		(26)			(26)		1,454	1,454			
100216272	SAVANNAH	GA		06/20/2025		2,474		(67)			(67)		2,407	2,407			
100216273	MOREHEAD CITY	NC		06/20/2025		369,033		(6,427)			(6,427)		362,606	362,606			
100216274	NEWRY	ME		06/20/2025		128,432		(4,056)			(4,056)		124,376	124,376			
100216275	WASHINGTON	VA		06/20/2025		2,232		(12)			(12)		2,220	2,220			
100216276	ROCKINGHAM	VA		06/20/2025		11,750		(47)			(47)		11,703	11,703			
100216277	BAKERSFIELD	CA		06/20/2025		2,133		(42)			(42)		2,091	2,091			
100216278	LAWRENCEVILLE	GA		06/20/2025		2,072		(58)			(58)		2,014	2,014			
100216279	LAKE OZARK	MO		06/20/2025		2,126		(55)			(55)		2,071	2,071			
100216280	CAPE CORAL	FL		06/20/2025		1,368		(17)			(17)		1,351	1,351			
100216281	ZEPHYRHILLS	FL		06/20/2025		1,180		(39)			(39)		1,141	1,141			
100216282	BARTLETT	NH		06/20/2025		1,135		(18)			(18)		1,117	1,117			
100216283	STERLING	VA		06/20/2025		2,445		(81)			(81)		2,364	2,364			
100216284	BETHEL	ME		06/20/2025		906		(27)			(27)		879	879			
100216285	RICHMOND	VA		06/20/2025		1,264		(50)			(50)		1,214	1,214			
100216286	DENVER	NC		06/20/2025		1,554		(46)			(46)		1,508	1,508			
100216288	CALABASH	NC		06/20/2025		1,070		(30)			(30)		1,040	1,040			
100216289	CHESAPEAKE	VA		06/20/2025		1,349		(34)			(34)		1,315	1,315			
100216290	DANDRIDGE	TN		06/20/2025		2,297		(73)			(73)		2,224	2,224			
100216291	ATLANTA	GA		06/20/2025		23,096		(540)			(540)		22,556	22,556			
100216292	ASHBURN	VA		06/20/2025		5,794		(132)			(132)		5,662	5,662			
100216293	LONGVILLE	MN		06/20/2025		1,315		(44)			(44)		1,271	1,271			
100216294	CALABASH	NC		06/20/2025		1,769		(47)			(47)		1,722	1,722			
100216295	NASHVILLE	TN		06/20/2025		1,341		(7)			(7)		1,334	1,334			
100216296	ROCKWALL	TX		06/20/2025		1,256		(26)			(26)		1,230	1,230			
100216297	ALEXANDRIA	VA		06/20/2025		1,957		(56)			(56)		1,901	1,901			
100216298	HARPERS FERRY	WV		06/20/2025		1,213		(35)			(35)		1,178	1,178			
100216299	CANTON	GA		06/20/2025		1,527		(27)			(27)		1,500	1,500			
100216300	SACRAMENTO	CA		06/20/2025		1,215		(37)			(37)		1,178	1,178			
100216301	ELLISVILLE	MO		06/20/2025		429		(18)			(18)		411	411			
100216302	WASHINGTON	DC		06/20/2025		1,784		(35)			(35)		1,749	1,749			
100216303	ARVONIA	VA		06/20/2025		1,053		(34)			(34)		1,019	1,019			
100216304	LAS VEGAS	NV		06/20/2025		2,367		(45)			(45)		2,322	2,322			
100216305	CLINTON	MD		06/20/2025		1,605		(45)			(45)		1,560	1,560			
100216306	ATHENS	AL		06/20/2025		1,117		(42)			(42)		1,075	1,075			
100216307	ARDEN	NC		06/20/2025		1,754		(51)			(51)		1,703	1,703			
100216308	FLETCHER	NC		06/20/2025		795		(28)			(28)		767	767			
100216309	ARLINGTON	VA		06/20/2025		960		(32)			(32)		928	928			
100216310	PORTSMOUTH	VA		06/20/2025		1,165		(30)			(30)		1,135	1,135			
100216311	HAINES CITY	FL		06/20/2025		1,128		(14)			(14)		1,114	1,114			
100216312	CENTERVILLE	TN		06/20/2025		813		(31)			(31)		782	782			
100216313	FRISCO	TX		06/20/2025		2,224		(59)			(59)		2,165	2,165			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216314	NEWARK	DE		06/20/2025		2,398		(66)			(66)		2,332	2,332			
100216315	NORFOLK	VA		06/20/2025		581		(17)			(17)		564	564			
100216316	CLARKSVILLE	TN		06/20/2025		1,067		(22)			(22)		1,045	1,045			
100216318	NORTHGLENN	CO		06/20/2025		1,462		(2)			(2)		1,460	1,460			
100216321	LA PORTE	TX		06/20/2025		749		12			12		761	761			
100216322	LEESBURG	FL		06/20/2025		3,030		(79)			(79)		2,951	2,951			
100216324	FREDERICK	MD		06/20/2025		1,074		7			7		1,081	1,081			
100216325	LOS ANGELES	CA		06/20/2025		2,107							2,107	2,107			
100216326	DALLAS	GA		06/20/2025		2,244		4			4		2,248	2,248			
100216328	BLOOMINGTON	CA		06/20/2025		1,998		(7)			(7)		1,991	1,991			
100216329	PHILADELPHIA	PA		06/20/2025		769		(19)			(19)		750	750			
100216334	EL CENTRO	CA		06/20/2025		501		(1)			(1)		500	500			
100216335	FALLS CHURCH	VA		06/20/2025		649		(12)			(12)		637	637			
100216336	LAWRENCEVILLE	GA		06/20/2025		833		(28)			(28)		805	805			
100216337	BRIGHTON	CO		06/20/2025		897		19			19		916	916			
100216338	PEACHTREE CITY	GA		06/20/2025		769		(5)			(5)		764	764			
100216339	HOUSTON	TX		06/20/2025		687		8			8		695	695			
100216340	ADELANTO	CA		06/20/2025		1,105		(4)			(4)		1,101	1,101			
100216341	LAS VEGAS	NV		06/20/2025		641		(20)			(20)		621	621			
100216343	RIVERSIDE	CA		06/20/2025		1,754		9			9		1,763	1,763			
100216344	ROMULUS	MI		06/20/2025		2,330		(111)			(111)		2,219	2,219			
100216346	DALLAS	TX		06/20/2025		2,798		97			97		2,895	2,895			
100216347	ATLANTA	GA		06/20/2025		846		(6)			(6)		840	840			
100216348	PHOENIX	AZ		06/20/2025		920		(30)			(30)		890	890			
100216350	WINNEMUCCA	NV		06/20/2025		1,452		(33)			(33)		1,419	1,419			
100216353	LANCASTER	CA		06/20/2025		1,459		(26)			(26)		1,433	1,433			
100216354	SAINT CLOUD	FL		06/20/2025		1,145		18			18		1,163	1,163			
100216355	NORWALK	CA		06/20/2025		3,861		(96)			(96)		3,765	3,765			
100216358	MELROSE	MA		06/20/2025		2,304		(28)			(28)		2,276	2,276			
100216359	HARDEEVILLE	SC		06/20/2025		1,154		(4)			(4)		1,150	1,150			
100216360	AVENTURA	FL		06/20/2025		1,269		(21)			(21)		1,248	1,248			
100216361	AZLE	TX		06/20/2025		490		(19)			(19)		471	471			
100216362	ROSSVILLE	GA		06/20/2025		893		(17)			(17)		876	876			
100216363	OXNARD	CA		06/20/2025		2,404		(18)			(18)		2,386	2,386			
100216364	GRAND RAPIDS	MI		06/20/2025		513		(6)			(6)		507	507			
100216366	SPRINGTOWN	TX		06/20/2025		478		(5)			(5)		473	473			
100216370	ADAMSVILLE	AL		06/20/2025		512		7			7		519	519			
100216372	ATCHISON	KS		06/20/2025		588		(29)			(29)		559	559			
100216373	ALTOONA	FL		06/20/2025		720		(11)			(11)		709	709			
100216375	HOUSTON	TX		06/20/2025		878		(4)			(4)		874	874			
100216378	UNION GROVE	AL		06/20/2025		590		3			3		593	593			
100216379	BROWNSVILLE	TX		06/20/2025		460		(4)			(4)		456	456			
100216380	SEBRING	FL		06/20/2025		1,235		(17)			(17)		1,218	1,218			
100216381	PALM SPRINGS	CA		06/20/2025		4,132		(26)			(26)		4,106	4,106			
100216382	LAKE ORION	MI		06/20/2025		558		(5)			(5)		553	553			
100216383	RICHMOND	VA		06/20/2025		558		(2)			(2)		556	556			
100216385	WINNEMUCCA	NV		06/20/2025		942		(34)			(34)		908	908			
100216386	LOS ANGELES	CA		06/20/2025		3,513		(11)			(11)		3,502	3,502			
100216389	ATLANTA	GA		06/20/2025		598		(4)			(4)		594	594			
100216392	HAYWARD	CA		06/20/2025		3,865		10			10		3,875	3,875			
100216393	SANDUSKY	OH		06/20/2025		531		(21)			(21)		510	510			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216394	HUNTINGTON PARK	CA		06/20/2025		1,217		(52)			(52)		1,165	1,165			
100216395	CLERMONT	FL		06/20/2025		1,616		20			20		1,636	1,636			
100216397	ORLAND PARK	IL		06/20/2025		1,128		(5)			(5)		1,123	1,123			
100216398	SAVANNAH	GA		06/20/2025		567		(1)			(1)		566	566			
100216399	DESOTO	TX		06/20/2025		1,417		(67)			(67)		1,350	1,350			
100216400	ORANGE	CA		06/20/2025		2,667		(118)			(118)		2,549	2,549			
100216402	LOS ANGELES	CA		06/20/2025		3,047		(138)			(138)		2,909	2,909			
100216403	MATTAPAN	MA		06/20/2025		1,348		(33)			(33)		1,315	1,315			
100216405	SANTA MARIA	CA		06/20/2025		1,986		(64)			(64)		1,922	1,922			
100216407	IRVINE	CA		06/20/2025		3,854		(124)			(124)		3,730	3,730			
100216408	SCOTTSDALE	AZ		06/20/2025		21,616		(223)			(223)		21,393	21,393			
100216409	SAINT LOUIS	MO		06/20/2025		5,430		(192)			(192)		5,238	5,238			
100216410	LOS ANGELES	CA		06/20/2025		2,237		(72)			(72)		2,165	2,165			
100216411	KEIZER	OR		06/20/2025		61,936		47			47		61,983	61,983			
100216412	ESCONDIDO	CA		06/20/2025		3,112		(105)			(105)		3,007	3,007			
100216413	WEST RICHLAND	WA		06/20/2025		1,182		(35)			(35)		1,147	1,147			
100216414	BEE CAVE	TX		06/20/2025		4,934		(1)			(1)		4,933	4,933			
100216415	SURPRISE	AZ		06/20/2025		1,575		(62)			(62)		1,513	1,513			
100216416	GLENCOE	CA		06/20/2025		894		(23)			(23)		871	871			
100216417	MARCO ISLAND	FL		06/20/2025		2,138		(54)			(54)		2,084	2,084			
100216418	BRADENTON	FL		06/20/2025		4,021		(90)			(90)		3,931	3,931			
100216419	GREENSBORO	NC		06/20/2025		1,784		(28)			(28)		1,756	1,756			
100216420	SALINAS	CA		06/20/2025		1,892		(89)			(89)		1,803	1,803			
100216421	FEEDING HILLS	MA		06/20/2025		2,619		(39)			(39)		2,580	2,580			
100216422	ELLICOTT CITY	MD		06/20/2025		11,003		(229)			(229)		10,774	10,774			
100216424	PINE	AZ		06/20/2025		2,594		(116)			(116)		2,478	2,478			
100216425	ROSEVILLE	CA		06/20/2025		2,219		(47)			(47)		2,172	2,172			
100216426	GILROY	CA		06/20/2025		4,191		(78)			(78)		4,113	4,113			
100216427	EMERYVILLE	CA		06/20/2025		1,136		(51)			(51)		1,085	1,085			
100216428	TEMECULA	CA		06/20/2025		1,479		(48)			(48)		1,431	1,431			
100216430	FINKSBURG	MD		06/20/2025		897		(5)			(5)		892	892			
100216433	OCALA	FL		06/20/2025		628		(19)			(19)		609	609			
100216434	POMPANO BEACH	FL		06/20/2025		114,941		(2,822)			(2,822)		112,119	112,119			
100216435	LOS ANGELES	CA		06/20/2025		2,253		(105)			(105)		2,148	2,148			
100216436	TENNILLE	GA		06/20/2025		1,331		(63)			(63)		1,268	1,268			
100216437	BASS LAKE	CA		06/20/2025		3,047		(139)			(139)		2,908	2,908			
100216438	SKOKIE	IL		06/20/2025		3,771		(66)			(66)		3,705	3,705			
100216439	BOCA RATON	FL		06/20/2025		1,395		(66)			(66)		1,329	1,329			
100216440	LYNDEN	WA		06/20/2025		2,117		(101)			(101)		2,016	2,016			
100216441	CAREY	ID		06/20/2025		1,959		6			6		1,965	1,965			
100216442	ODESSA	TX		06/20/2025		921		(44)			(44)		877	877			
100216443	PALMDALE	CA		06/20/2025		1,249		(38)			(38)		1,211	1,211			
100216444	ADELANTO	CA		06/20/2025		716		(39)			(39)		677	677			
100216445	BIG BEAR LAKE	CA		06/20/2025		9,400		(234)			(234)		9,166	9,166			
100216446	NEWINGTON	CT		06/20/2025		1,307		(62)			(62)		1,245	1,245			
100216447	SAN DIEGO	CA		06/20/2025		10,030		(478)			(478)		9,552	9,552			
100216448	HILLSBOROUGH	NC		06/20/2025		5,673		(8)			(8)		5,665	5,665			
100216449	MIAMI	FL		06/20/2025		1,738		(67)			(67)		1,671	1,671			
100216450	INDIO	CA		06/20/2025		703		(8)			(8)		695	695			
100216451	HYATTSVILLE	MD		06/20/2025		940		(45)			(45)		895	895			
100216452	KISSIMMEE	FL		06/20/2025		1,173		(49)			(49)		1,124	1,124			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216453	PEMBROKE PINES	FL		06/20/2025		1,347		(10)			(10)		1,337	1,337			
100216454	CERRITOS	CA		06/20/2025		3,548		(51)			(51)		3,497	3,497			
100216455	THOUSAND OAKS	CA		06/20/2025		4,090		(165)			(165)		3,925	3,925			
100216456	MORENO VALLEY	CA		06/20/2025		3,692		(165)			(165)		3,527	3,527			
100216457	PARAMOUNT	CA		06/20/2025		1,622		15			15		1,637	1,637			
100216458	DOWNEY	CA		06/20/2025		6,090		(214)			(214)		5,876	5,876			
100216460	DOWNEY	CA		06/20/2025		1,912		(42)			(42)		1,870	1,870			
100216461	PORTLAND	OR		06/20/2025		846		(24)			(24)		822	822			
100216462	GRAND RAPIDS	MI		06/20/2025		5,496		(62)			(62)		5,434	5,434			
100216463	ROWLETT	TX		06/20/2025		1,521		24			24		1,545	1,545			
100216464	SEDONA	AZ		06/20/2025		2,576		(87)			(87)		2,489	2,489			
100216465	MURRIETA	CA		06/20/2025		4,242		(202)			(202)		4,040	4,040			
100216466	HANOVER	NH		06/20/2025		1,485		(17)			(17)		1,468	1,468			
100216467	CHAPEL HILL	NC		06/20/2025		5,379		(15)			(15)		5,364	5,364			
100216468	PLAYA DEL REY	CA		06/20/2025		2,668		(63)			(63)		2,605	2,605			
100216470	LONG BEACH	CA		06/20/2025		2,460		(61)			(61)		2,399	2,399			
100216471	HUNTINGTON BEACH	CA		06/20/2025		2,244		(52)			(52)		2,192	2,192			
100216472	MIAMI	FL		06/20/2025		1,679		(67)			(67)		1,612	1,612			
100216473	RENO	NV		06/20/2025		1,408		(44)			(44)		1,364	1,364			
100216474	LAKE HAVASU CITY	AZ		06/23/2025		6,159		(149)			(149)		6,010	6,010			
100216475	DENVER	CO		06/23/2025		2,260		(57)			(57)		2,203	2,203			
100216476	LAKE GENEVA	WI		06/23/2025		1,541		(17)			(17)		1,524	1,524			
100216477	EUGENE	OR		06/23/2025		922		(25)			(25)		897	897			
100216478	ISLAND PARK	ID		06/23/2025		1,556		(5)			(5)		1,551	1,551			
100216479	DELANO	MN		06/23/2025		949		(25)			(25)		924	924			
100216480	BONITA SPRINGS	FL		06/23/2025		1,921		(2)			(2)		1,919	1,919			
100216481	CYPRESS	TX		06/23/2025		1,283		(15)			(15)		1,268	1,268			
100216482	NAPLES	FL		06/23/2025		1,853		44			44		1,897	1,897			
100216483	ORLANDO	FL		06/23/2025		1,414		(10)			(10)		1,404	1,404			
100216484	SNELLVILLE	GA		06/23/2025		1,237		(7)			(7)		1,230	1,230			
100216485	SHAVER LAKE	CA		06/23/2025		2,105		(24)			(24)		2,081	2,081			
100216486	MEGGETT	SC		06/23/2025		3,379		44			44		3,423	3,423			
100216487	SOUTH LAKE TAHOE	CA		06/23/2025		4,149		(27)			(27)		4,122	4,122			
100216488	METAIRIE	LA		06/23/2025		1,800		(55)			(55)		1,745	1,745			
100216489	GREENEVILLE	TN		06/23/2025		1,518		(43)			(43)		1,475	1,475			
100216490	LITTLE RIVER	SC		06/23/2025		2,736		(129)			(129)		2,607	2,607			
100216491	COSTA MESA	CA		06/23/2025		3,297		(6)			(6)		3,291	3,291			
100216492	MOORESVILLE	NC		06/23/2025		1,105		(27)			(27)		1,078	1,078			
100216493	CLINTON	CT		06/23/2025		2,321		(67)			(67)		2,254	2,254			
100216494	POTTSTOWN	PA		06/23/2025		1,475		(38)			(38)		1,437	1,437			
100216495	SHREVEPORT	LA		06/23/2025		993		3			3		996	996			
100216497	LAS VEGAS	NV		06/23/2025		1,572		(41)			(41)		1,531	1,531			
100216498	PRESCOTT VALLEY	AZ		06/23/2025		2,321		(66)			(66)		2,255	2,255			
100216499	EUGENE	OR		06/23/2025		1,597		(51)			(51)		1,546	1,546			
100216500	WESTMONT	IL		06/23/2025		18,716		(197)			(197)		18,519	18,519			
100216501	LITTLE RIVER	SC		06/23/2025		1,334		(32)			(32)		1,302	1,302			
100216502	GALVESTON	TX		06/23/2025		895		(28)			(28)		867	867			
100216503	CHIPPEWA FALLS	WI		06/23/2025		1,781		(48)			(48)		1,733	1,733			
100216504	MINNEAPOLIS	MN		06/23/2025		1,291		(13)			(13)		1,278	1,278			
100216505	PORT SAINT JOE	FL		06/23/2025		1,543		(58)			(58)		1,485	1,485			
100216506	SAN DIEGO	CA		06/23/2025		2,218		(11)			(11)		2,207	2,207			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216507	OLATHE	KS		06/23/2025		1,079		(14)			(14)		1,065	1,065			
100216508	HIGHLAND	UT		06/23/2025		1,923		(32)			(32)		1,891	1,891			
100216509	RICHMOND	VA		06/23/2025		2,099		(27)			(27)		2,072	2,072			
100216510	HAMBURG	IA		06/23/2025		1,107		(28)			(28)		1,079	1,079			
100216511	WINTER GARDEN	FL		06/23/2025		1,579		41			41		1,620	1,620			
100216512	MEMPHIS	TN		06/23/2025		1,080		(1)			(1)		1,079	1,079			
100216513	ATLANTA	GA		06/23/2025		2,707		20			20		2,727	2,727			
100216514	SOMERS POINT	NJ		06/23/2025		1,001		(22)			(22)		979	979			
100216515	SEATTLE	WA		06/23/2025		3,917		111			111		4,028	4,028			
100216516	RICHMOND	TX		06/23/2025		1,266		(22)			(22)		1,244	1,244			
100216517	RICHARDSON	TX		06/23/2025		1,716		(39)			(39)		1,677	1,677			
100216518	SARASOTA	FL		06/23/2025		1,764		(12)			(12)		1,752	1,752			
100216519	GEORGIA	VT		06/23/2025		1,367		(41)			(41)		1,326	1,326			
100216520	DALLAS	TX		06/23/2025		1,119		(9)			(9)		1,110	1,110			
100216521	EAST JORDAN	MI		06/23/2025		1,785		(17)			(17)		1,768	1,768			
100216522	PARKLAND	FL		06/23/2025		1,412		(10)			(10)		1,402	1,402			
100216523	SEATTLE	WA		06/23/2025		2,008		(17)			(17)		1,991	1,991			
100216524	GOODYEAR	AZ		06/23/2025		38,585		(832)			(832)		37,753	37,753			
100216525	BLAINE	MN		06/23/2025		4,077		(105)			(105)		3,972	3,972			
100216526	SAYREVILLE	NJ		06/23/2025		1,339		(5)			(5)		1,334	1,334			
100216527	FRISCO	TX		06/23/2025		1,364		(22)			(22)		1,342	1,342			
100216528	LEXINGTON	NC		06/23/2025		2,871		(61)			(61)		2,810	2,810			
100216529	SUNRISE BEACH	MO		06/23/2025		2,182		(52)			(52)		2,130	2,130			
100216530	SHERMAN	TX		06/23/2025		8,322		(274)			(274)		8,048	8,048			
100216531	AURORA	CO		06/23/2025		1,609		(38)			(38)		1,571	1,571			
100216532	LAKE FREDERICK	VA		06/23/2025		1,327		1			1		1,328	1,328			
100216533	CELINA	TX		06/23/2025		1,712		114			114		1,826	1,826			
100216534	WOODLAND HILLS	CA		06/23/2025		3,079		(60)			(60)		3,019	3,019			
100216535	CHANDLER	AZ		06/23/2025		1,520		(39)			(39)		1,481	1,481			
100216536	ANNA	TX		06/23/2025		1,886		20			20		1,906	1,906			
100216537	CLERMONT	FL		06/23/2025		945		(21)			(21)		924	924			
100216538	EASTVALE	CA		06/23/2025		2,914		(72)			(72)		2,842	2,842			
100216539	CONROE	TX		06/23/2025		2,200		(17)			(17)		2,183	2,183			
100216540	ALBUQUERQUE	NM		06/23/2025		949		(33)			(33)		916	916			
100216541	COLLEGE STATION	TX		06/23/2025		1,208		24			24		1,232	1,232			
100216542	GEORGETOWN	TX		06/23/2025		990		(30)			(30)		960	960			
100216543	HENDERSON	NV		06/23/2025		1,747		89			89		1,836	1,836			
100216544	MIDLAND	TX		06/23/2025		3,221		(86)			(86)		3,135	3,135			
100216545	THREE LAKES	WI		06/23/2025		1,253		(24)			(24)		1,229	1,229			
100216546	URBANDALE	IA		06/23/2025		930		56			56		986	986			
100216547	SANTA ROSA BEACH	FL		06/23/2025		1,386		75			75		1,461	1,461			
100216548	WASHINGTON	DC		06/23/2025		1,513		(17)			(17)		1,496	1,496			
100216549	COLLEGE STATION	TX		06/23/2025		1,081		(22)			(22)		1,059	1,059			
100216550	CONWAY	SC		06/23/2025		1,347		115			115		1,462	1,462			
100216551	CHICAGO	IL		06/23/2025		3,119		(35)			(35)		3,084	3,084			
100216552	QUEEN CREEK	AZ		06/23/2025		1,506		(2)			(2)		1,504	1,504			
100216553	BELLA VISTA	AR		06/23/2025		1,368		(15)			(15)		1,353	1,353			
100216554	GARNER	NC		06/23/2025		2,244		103			103		2,347	2,347			
100216555	CARTERSVILLE	GA		06/23/2025		1,113		(34)			(34)		1,079	1,079			
100216556	LENEXA	KS		06/23/2025		1,856		(35)			(35)		1,821	1,821			
100216557	CARMICHAEL	CA		06/23/2025		4,235		(43)			(43)		4,192	4,192			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216558	FARMINGTON	MO		06/23/2025		2,371		(20)			(20)		2,351	2,351			
100216559	JERSEY CITY	NJ		06/23/2025		1,960		(20)			(20)		1,940	1,940			
100216560	VANCOUVER	WA		06/23/2025		1,241		(26)			(26)		1,215	1,215			
100216561	CANTON	GA		06/23/2025		1,157		(21)			(21)		1,136	1,136			
100216562	WASHINGTON	UT		06/23/2025		1,448		63			63		1,511	1,511			
100216563	POCONO LAKE	PA		06/23/2025		2,068		(74)			(74)		1,994	1,994			
100216564	BEND	OR		06/23/2025		2,139		109			109		2,248	2,248			
100216565	FAIRVIEW	TX		06/23/2025		1,350		(12)			(12)		1,338	1,338			
100216566	RICHMOND	TX		06/23/2025		1,610		152			152		1,762	1,762			
100216567	FOLLY BEACH	SC		06/23/2025		1,809		(2)			(2)		1,807	1,807			
100216568	PORTLAND	OR		06/23/2025		1,169		(1)			(1)		1,168	1,168			
100216569	LEXINGTON	NC		06/23/2025		1,352		111			111		1,463	1,463			
100216572	CHARLOTTE	NC		06/23/2025		1,655		(53)			(53)		1,602	1,602			
100216573	TOMS RIVER	NJ		06/23/2025		1,142		(35)			(35)		1,107	1,107			
100216574	AUBURN	AL		06/23/2025		1,270		(18)			(18)		1,252	1,252			
100216575	SEVIERVILLE	TN		06/23/2025		1,716		(33)			(33)		1,683	1,683			
100216576	SCOTTSDALE	AZ		06/23/2025		1,795		5			5		1,800	1,800			
100216577	FORT WORTH	TX		06/23/2025		1,349		86			86		1,435	1,435			
100216578	CAROLINA BEACH	NC		06/23/2025		1,680		(42)			(42)		1,638	1,638			
100216579	DENTON	TX		06/23/2025		1,389		(12)			(12)		1,377	1,377			
100216580	EDEN PRAIRIE	MN		06/23/2025		1,483		(18)			(18)		1,465	1,465			
100216581	KERNERSVILLE	NC		06/23/2025		2,951		180			180		3,131	3,131			
100216582	FOGELSVILLE	PA		06/23/2025		1,881		101			101		1,982	1,982			
100216583	POYNTELLE	PA		06/23/2025		1,504		(48)			(48)		1,456	1,456			
100216584	SEVIERVILLE	TN		06/23/2025		2,811		(51)			(51)		2,760	2,760			
100216585	SALEM	OR		06/23/2025		4,231		270			270		4,501	4,501			
100216586	CYPRESS	TX		06/23/2025		1,222		(27)			(27)		1,195	1,195			
100216587	SAN MARCOS	TX		06/23/2025		2,265		(30)			(30)		2,235	2,235			
100216588	KERNERSVILLE	NC		06/23/2025		980		60			60		1,040	1,040			
100216589	CARTERSVILLE	GA		06/23/2025		2,985		189			189		3,174	3,174			
100216590	LAKE ARIEL	PA		06/23/2025		1,343		(21)			(21)		1,322	1,322			
100216591	WHITE CITY	OR		06/23/2025		2,297		(38)			(38)		2,259	2,259			
100216592	LOMPOC	CA		06/23/2025		1,569		2			2		1,571	1,571			
100216593	DURANGO	CO		06/23/2025		106,450		(1,882)			(1,882)		104,568	104,568			
100216594	LANSDALE	PA		06/23/2025		30,126		(385)			(385)		29,741	29,741			
100216595	LATHROP	CA		06/23/2025		2,153		1			1		2,154	2,154			
100216596	MARICOPA	AZ		06/23/2025		836		(11)			(11)		825	825			
100216598	SALIDA	CO		06/23/2025		1,851		(25)			(25)		1,826	1,826			
100216599	EGG HARBOR TOWNSHIP	NJ		06/23/2025		1,214		38			38		1,252	1,252			
100216600	DAHLONEGA	GA		06/23/2025		1,365		136			136		1,501	1,501			
100216601	WEST UNION	SC		06/23/2025		258,084		(4,622)			(4,622)		253,462	253,462			
100216602	SPOKANE	WA		06/23/2025		39,208		(682)			(682)		38,526	38,526			
100216603	PHOENIX	AZ		06/23/2025		1,628		12			12		1,640	1,640			
100216605	MESA	AZ		06/23/2025		1,278		(30)			(30)		1,248	1,248			
100216606	JULIAN	CA		06/23/2025		2,494		47			47		2,541	2,541			
100216607	MOUNT LAUREL	NJ		06/23/2025		1,289		(17)			(17)		1,272	1,272			
100216608	ROSEVILLE	CA		06/23/2025		4,358		(76)			(76)		4,282	4,282			
100216609	LODI	CA		06/23/2025		1,209		(29)			(29)		1,180	1,180			
100216610	DALLAS	TX		06/23/2025		63,017		(1,518)			(1,518)		61,499	61,499			
100216611	SAINT LOUIS	MO		06/23/2025		4,072		3			3		4,075	4,075			
100216612	WILMINGTON	NC		06/23/2025		1,284		(29)			(29)		1,255	1,255			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216613	HILLIARD	OH		06/23/2025		8,321		(219)			(219)		8,102	8,102			
100216614	SYRACUSE	UT		06/23/2025		1,585		3			3		1,588	1,588			
100216615	ANGIER	NC		06/23/2025		971		62			62		1,033	1,033			
100216616	HOUSTON	TX		06/23/2025		1,233		28			28		1,261	1,261			
100216617	NORTH LAS VEGAS	NV		06/23/2025		1,109		(10)			(10)		1,099	1,099			
100216618	PULLMAN	MI		06/23/2025		1,259		(16)			(16)		1,243	1,243			
100216619	VENTURA	CA		06/23/2025		5,339		(11)			(11)		5,328	5,328			
100216620	NORTH LOGAN	UT		06/23/2025		2,213		(47)			(47)		2,166	2,166			
100216621	POST FALLS	ID		06/23/2025		1,818		1			1		1,819	1,819			
100216622	WINCHESTER	NH		06/23/2025		1,200		(23)			(23)		1,177	1,177			
100216623	DURANGO	CO		06/23/2025		2,183		(4)			(4)		2,179	2,179			
100216624	CHANDLER	AZ		06/23/2025		1,805		(45)			(45)		1,760	1,760			
100216625	LAWNDALE	CA		06/23/2025		3,382		(44)			(44)		3,338	3,338			
100216626	CHIPPEWA FALLS	WI		06/23/2025		1,778		(29)			(29)		1,749	1,749			
100216627	CASA GRANDE	AZ		06/23/2025		1,317		(10)			(10)		1,307	1,307			
100216628	SUTHERLIN	OR		06/23/2025		128,950		(1,406)			(1,406)		127,544	127,420		(123)	(123)
100216629	STATESBORO	GA		06/23/2025		959		(7)			(7)		952	952			
100216630	RENTON	WA		06/23/2025		2,995		21			21		3,016	3,016			
100216631	PLAINFIELD	IL		06/23/2025		1,098		(14)			(14)		1,084	1,084			
100216632	COMPTON	CA		06/23/2025		4,278		(11)			(11)		4,267	4,267			
100216633	MESQUITE	TX		06/23/2025		1,337		(15)			(15)		1,322	1,322			
100216634	PITTSFIELD	MA		06/23/2025		1,085		(31)			(31)		1,054	1,054			
100216635	SYLVA	NC		06/23/2025		974		(7)			(7)		967	967			
100216636	DARIEN	IL		06/23/2025		782		(3)			(3)		779	779			
100216637	ASHLAND	MA		06/23/2025		1,044		(18)			(18)		1,026	1,026			
100216638	STEPHENS CITY	VA		06/23/2025		3,495		(98)			(98)		3,397	3,397			
100216639	LEHIGH ACRES	FL		06/23/2025		1,818		(17)			(17)		1,801	1,801			
100216640	GRAY	ME		06/23/2025		2,009		(55)			(55)		1,954	1,954			
100216641	COLD SPRINGS	CA		06/23/2025		1,285		(37)			(37)		1,248	1,248			
100216642	WOODBRIDGE	NJ		06/23/2025		1,955		(35)			(35)		1,920	1,920			
100216643	SAN ANTONIO	TX		06/23/2025		1,911		(47)			(47)		1,864	1,864			
100216644	DACONO	CO		06/23/2025		1,829		13			13		1,842	1,842			
100216645	ESTES PARK	CO		06/23/2025		1,453		(27)			(27)		1,426	1,426			
100216646	NASHVILLE	TN		06/23/2025		1,228		(4)			(4)		1,224	1,224			
100216647	TAMPA	FL		06/23/2025		1,020		(15)			(15)		1,005	1,005			
100216648	FORT WORTH	TX		06/23/2025		1,113		(4)			(4)		1,109	1,109			
100216649	MUNDS PARK	AZ		06/23/2025		2,445		(57)			(57)		2,388	2,388			
100216650	GARLAND	TX		06/23/2025		1,848		(43)			(43)		1,805	1,805			
100216651	LAHAINA	HI		06/23/2025		2,568		(40)			(40)		2,528	2,528			
100216652	PILOT POINT	TX		06/23/2025		2,909		(43)			(43)		2,866	2,866			
100216653	MCCAYSVILLE	GA		06/23/2025		2,890		(28)			(28)		2,862	2,862			
100216654	KIRKLAND	WA		06/23/2025		3,426		6			6		3,432	3,432			
100216655	CUMMING	GA		06/23/2025		1,231		(18)			(18)		1,213	1,213			
100216656	HIALEAH	FL		06/23/2025		2,719		(29)			(29)		2,690	2,690			
100216658	LAWRENCEVILLE	GA		06/23/2025		1,204		(14)			(14)		1,190	1,190			
100216659	INDIAN HEAD PARK	IL		06/23/2025		1,050		(14)			(14)		1,036	1,036			
100216661	CHARLOTTE	NC		06/23/2025		1,347		(25)			(25)		1,322	1,322			
100216662	TYBEE ISLAND	GA		06/23/2025		11,721		(374)			(374)		11,347	11,347			
100216663	COUPEVILLE	WA		06/23/2025		2,981		(26)			(26)		2,955	2,955			
100216665	PUNTA GORDA	FL		06/23/2025		829		(20)			(20)		809	809			
100216666	WHITE STONE	VA		06/23/2025		1,956		(46)			(46)		1,910	1,910			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216667	OSCODA	MI		06/23/2025		1,783		(48)			(48)		1,735	1,735			
100216668	LARGO	FL		06/23/2025		28,373		1,436			1,436		29,809	29,809			
100216669	ROSELLE	NJ		06/23/2025		1,436		(43)			(43)		1,393	1,393			
100216670	MONROE	NC		06/23/2025		1,566		45			45		1,611	1,611			
100216671	CINCINNATI	OH		06/23/2025		1,598		(30)			(30)		1,568	1,568			
100216672	CARY	NC		06/23/2025		1,278		(3)			(3)		1,275	1,275			
100216673	KYLE	TX		06/23/2025		1,535		124			124		1,659	1,659			
100216674	RANCHO SANTA MARGARITA	CA		06/23/2025		6,699		(103)			(103)		6,596	6,596			
100216675	SAN DIEGO	CA		06/23/2025		1,267		(28)			(28)		1,239	1,239			
100216676	KEARNY	NJ		06/23/2025		2,529		(38)			(38)		2,491	2,491			
100216677	ARVADA	CO		06/23/2025		1,933		52			52		1,985	1,985			
100216678	ORLANDO	FL		06/23/2025		1,612		(14)			(14)		1,598	1,598			
100216679	ESPANOLA	NM		06/23/2025		1,438		(19)			(19)		1,419	1,419			
100216680	BRENHAM	TX		06/23/2025		1,789		(40)			(40)		1,749	1,749			
100216681	ATTLEBORO	MA		06/23/2025		3,132		43			43		3,175	3,175			
100216682	HAYWARD	CA		06/23/2025		2,668		(62)			(62)		2,606	2,606			
100216683	MORENO VALLEY	CA		06/23/2025		1,592		(11)			(11)		1,581	1,581			
100216684	ATLANTA	GA		06/23/2025		948		22			22		970	970			
100216685	FAIRHOPE	AL		06/23/2025		940		(29)			(29)		911	911			
100216686	AUSTIN	TX		06/23/2025		1,918		(19)			(19)		1,899	1,899			
100216688	LAWRENCE	KS		06/23/2025		990		(28)			(28)		962	962			
100216689	SIOUX FALLS	SD		06/23/2025		1,155		(21)			(21)		1,134	1,134			
100216690	HOLLY RIDGE	NC		06/23/2025		955		(8)			(8)		947	947			
100216691	RAPID CITY	SD		06/23/2025		971		(24)			(24)		947	947			
100216692	CAMDENTON	MO		06/23/2025		1,147		(34)			(34)		1,113	1,113			
100216693	STATE COLLEGE	PA		06/23/2025		1,821		(40)			(40)		1,781	1,781			
100216694	WOODSTOCK	GA		06/23/2025		1,169		(2)			(2)		1,167	1,167			
100216695	ROSELLE PARK	NJ		06/23/2025		2,455		14			14		2,469	2,469			
100216696	SUMMERVILLE	SC		06/23/2025		1,599		(15)			(15)		1,584	1,584			
100216697	SUNRISE BEACH	MO		06/23/2025		1,843		(24)			(24)		1,819	1,819			
100216698	CLAYTON	NC		06/23/2025		1,591		(28)			(28)		1,563	1,563			
100216699	FREDERICA	DE		06/23/2025		1,293		(18)			(18)		1,275	1,275			
100216700	SEVIERVILLE	TN		06/23/2025		1,773		(57)			(57)		1,716	1,716			
100216701	BOISE	ID		06/23/2025		1,688		(21)			(21)		1,667	1,667			
100216702	TEMPE	AZ		06/23/2025		1,281		(38)			(38)		1,243	1,243			
100216703	LEESBURG	VA		06/23/2025		1,822		(12)			(12)		1,810	1,810			
100216705	BEECH MOUNTAIN	NC		06/23/2025		1,659		(39)			(39)		1,620	1,620			
100216706	HIGDEN	AR		06/23/2025		1,932		(27)			(27)		1,905	1,905			
100216707	LONGWOOD	FL		06/23/2025		1,368		(17)			(17)		1,351	1,351			
100216708	PORTLAND	OR		06/23/2025		1,957		(30)			(30)		1,927	1,927			
100216709	NAPLES	FL		06/23/2025		2,379		(63)			(63)		2,316	2,316			
100216710	SAVANNAH	GA		06/23/2025		2,506		(48)			(48)		2,458	2,458			
100216711	SANTA ROSA	CA		06/23/2025		2,488		(2)			(2)		2,486	2,486			
100216712	WATERVLIET	MI		06/23/2025		817		(4)			(4)		813	813			
100216713	GASTONIA	NC		06/23/2025		935		5			5		940	940			
100216715	DURANGO	CO		06/23/2025		4,051		(176)			(176)		3,875	3,875			
100216716	SUNNY ISLES BEACH	FL		06/23/2025		117,331		(3,700)			(3,700)		113,631	113,631			
100216717	MIAMI BEACH	FL		06/23/2025		2,021		(78)			(78)		1,943	1,943			
100216718	CUMMING	GA		06/23/2025		3,781		(107)			(107)		3,674	3,674			
100216719	HAWTHORNE	CA		06/23/2025		3,586		(126)			(126)		3,460	3,460			
100216721	BOERNE	TX		06/23/2025		5,106		(206)			(206)		4,900	4,900			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216723	AZUSA	CA		06/23/2025		3,826		(141)			(141)		3,685	3,685			
100216724	LAKE WORTH	FL		06/23/2025		2,310		(41)			(41)		2,269	2,269			
100216726	KELSEYVILLE	CA		06/23/2025		888		(34)			(34)		854	854			
100216727	OGDEN	UT		06/23/2025		2,029		(63)			(63)		1,966	1,966			
100216728	SALEM	UT		06/23/2025		2,608		(50)			(50)		2,558	2,558			
100216729	BLOOMSBURG	PA		06/23/2025		679		(17)			(17)		662	662			
100216730	DUBLIN	CA		06/23/2025		11,378		(206)			(206)		11,172	11,172			
100216731	SAN CLEMENTE	CA		06/23/2025		8,471		(290)			(290)		8,181	8,181			
100216734	STUDIO CITY	CA		06/23/2025		10,747		(287)			(287)		10,460	10,460			
100216735	ENOCH	UT		06/23/2025		1,698		(39)			(39)		1,659	1,659			
100216736	ENCINO	CA		06/23/2025		6,018		(53)			(53)		5,965	5,965			
100216737	JUPITER	FL		06/23/2025		4,100		(128)			(128)		3,972	3,972			
100216738	BUDA	TX		06/23/2025		1,470		5			5		1,475	1,475			
100216739	SANTA ROSA BEACH	FL		06/23/2025		10,617		(125)			(125)		10,492	10,492			
100216740	DUNCANVILLE	TX		06/23/2025		22,582		(817)			(817)		21,765	21,765			
100216741	SHOREACRES	TX		06/23/2025		1,738		(28)			(28)		1,710	1,710			
100216742	PHILADELPHIA	PA		06/23/2025		5,801		(205)			(205)		5,596	5,596			
100216743	BASTROP	TX		06/23/2025		11,237		(129)			(129)		11,108	11,108			
100216744	KISSIMMEE	FL		06/23/2025		2,578		(48)			(48)		2,530	2,530			
100216745	EAGLE PASS	TX		06/23/2025		1,130		(16)			(16)		1,114	1,114			
100216746	MANSFIELD	TX		06/23/2025		1,757		(19)			(19)		1,738	1,738			
100216747	SWEDESBORO	NJ		06/23/2025		2,206		(19)			(19)		2,187	2,187			
100216748	INKSTER	MI		06/23/2025		2,863		(46)			(46)		2,817	2,817			
100216749	NORTH HAVEN	CT		06/25/2025		1,110		(52)			(52)		1,058	1,058			
100216750	MALIBU	CA		06/25/2025		16,024		105			105		16,129	16,129			
100216751	JERSEY CITY	NJ		06/25/2025		38,380		(1,529)			(1,529)		36,851	36,851			
100216752	ROHNERT PARK	CA		06/25/2025		1,128		(10)			(10)		1,118	1,118			
100216753	BOYNTON BEACH	FL		06/25/2025		924		(27)			(27)		897	897			
100216754	LOS ANGELES	CA		06/25/2025		5,903		(149)			(149)		5,754	5,754			
100216756	FAYETTEVILLE	NC		06/25/2025		634		(21)			(21)		613	613			
100216757	BROOKHAVEN	PA		06/25/2025		678		(32)			(32)		646	646			
100216758	DALLAS	TX		06/25/2025		4,814		(56)			(56)		4,758	4,758			
100216760	CARROLLTON	TX		06/25/2025		817		(28)			(28)		789	789			
100216761	CARROLLTON	TX		06/25/2025		797		(27)			(27)		770	770			
100218122	WHEATON	IL		07/22/2025		570		(25)			(25)		545	545			
100218124	BOUNTIFUL	UT		07/22/2025		5,103		(174)			(174)		4,929	4,929			
100218126	MARYSVILLE	CA		07/22/2025		835		(29)			(29)		806	806			
100218129	HENDERSON	NV		07/22/2025		3,225		(26)			(26)		3,199	3,199			
100218131	SUMMIT	NJ		07/22/2025		2,998		(37)			(37)		2,961	2,961			
100218132	CEDAR HILLS	UT		07/22/2025		4,607		(36)			(36)		4,571	4,571			
100218133	MOUNT DORA	FL		07/22/2025		848		(26)			(26)		822	822			
100218134	FORT LAUDERDALE	FL		07/22/2025		6,890		(111)			(111)		6,779	6,779			
100218135	BROOKFIELD	WI		07/22/2025		872		(8)			(8)		864	864			
100218136	SACRAMENTO	CA		07/22/2025		490		(18)			(18)		472	472			
100218138	THOUSAND OAKS	CA		07/22/2025		3,572		(155)			(155)		3,417	3,417			
100218140	TEMECULA	CA		07/22/2025		4,405		(140)			(140)		4,265	4,265			
100218141	SAINT GEORGE	UT		07/22/2025		7,364		(108)			(108)		7,256	7,256			
100218142	FRESNO	CA		07/22/2025		651		(26)			(26)		625	625			
100218145	CONROE	TX		07/22/2025		3,115		(96)			(96)		3,019	3,019			
100218147	FILLMORE	CA		07/22/2025		429							429	429			
100218148	ARCADIA	FL		07/22/2025		1,225		(19)			(19)		1,206	1,206			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218153	KINGWOOD	TX		07/22/2025		729		(35)			(35)		694	694			
100218154	ARVADA	CO		07/22/2025		1,347		(61)			(61)		1,286	1,286			
100218156	LAS VEGAS	NV		07/22/2025		3,819		(124)			(124)		3,695	3,695			
100218157	SALEM	OR		07/22/2025		765		(23)			(23)		742	742			
100218158	MCKINNEY	TX		07/22/2025		1,142		(48)			(48)		1,094	1,094			
100218160	CONROE	TX		07/22/2025		1,562		(45)			(45)		1,517	1,517			
100218162	DALLAS	TX		07/22/2025		1,504		(44)			(44)		1,460	1,460			
100218163	REDONDO BEACH	CA		07/22/2025		4,546		(150)			(150)		4,396	4,396			
100218165	LAS VEGAS	NV		07/22/2025		3,322		(95)			(95)		3,227	3,227			
100218167	ARVADA	CO		07/22/2025		2,120		(101)			(101)		2,019	2,019			
100218168	AUSTIN	TX		07/22/2025		1,521		(64)			(64)		1,457	1,457			
100218171	DANA POINT	CA		07/22/2025		4,132		(143)			(143)		3,989	3,989			
100218173	DANA POINT	CA		07/22/2025		4,759		(154)			(154)		4,605	4,605			
100218174	WEST	TX		07/22/2025		87,193		(4,152)			(4,152)		83,041	83,041			
100218175	STONE MOUNTAIN	GA		07/22/2025		5,846		(198)			(198)		5,648	5,648			
100218176	PHOENIX	AZ		07/22/2025		4,926		76			76		5,002	5,002			
100218177	VACAVILLE	CA		07/22/2025		1,766		(69)			(69)		1,697	1,697			
100218178	YELM	WA		07/22/2025		105		(5)			(5)		100	100			
100218179	SAN PEDRO	CA		07/22/2025		2,261		(86)			(86)		2,175	2,175			
100218181	LAKE WORTH	FL		07/22/2025		453		(21)			(21)		432	432			
100218183	TACOMA	WA		07/22/2025		1							1	1			
100218185	MISSION VIEJO	CA		06/26/2025		3,161		(101)			(101)		3,060	3,060			
100218186	SCHAUMBURG	IL		06/26/2025		15,679		(747)			(747)		14,932	14,932			
100218187	BAYONNE	NJ		06/26/2025		1,882		(33)			(33)		1,849	1,849			
100218188	WASHINGTON	DC		06/26/2025		575		(25)			(25)		550	550			
100218190	MASON	OH		06/26/2025		2,105		(39)			(39)		2,066	2,066			
100218191	EL PASO	TX		06/26/2025		8,882		(423)			(423)		8,459	8,459			
100218192	ANCHORAGE	AK		06/26/2025		583		(19)			(19)		564	564			
100218193	AUSTIN	TX		06/26/2025		1,273		(48)			(48)		1,225	1,225			
100218194	NICEVILLE	FL		06/26/2025		5,284		(142)			(142)		5,142	5,142			
100218195	LAHAINA	HI		06/26/2025		2,831		(127)			(127)		2,704	2,704			
100218197	VISTA	CA		06/26/2025		1,299		(28)			(28)		1,271	1,271			
100218198	CHICAGO	IL		06/26/2025		1,405		(43)			(43)		1,362	1,362			
100218199	LEANDER	TX		06/26/2025		3,018		(134)			(134)		2,884	2,884			
100218200	LOS ANGELES (WOODLAND HILLS AR	CA		06/26/2025		2,305		(69)			(69)		2,236	2,236			
100218201	MELBOURNE	FL		06/26/2025		1,203		(38)			(38)		1,165	1,165			
100218203	EL CAJON	CA		06/26/2025		2,369		(82)			(82)		2,287	2,287			
100218204	WYNCOTE	PA		06/26/2025		1,238		(40)			(40)		1,198	1,198			
100218205	NORRISTOWN	PA		06/26/2025		528		(18)			(18)		510	510			
100218208	GRAND PRAIRIE	TX		06/26/2025		4,495		(209)			(209)		4,286	4,286			
100218209	VACAVILLE	CA		06/26/2025		3,614		(128)			(128)		3,486	3,486			
100218210	PLANT CITY	FL		06/26/2025		829							829	829			
100218211	INGLEWOOD	CA		06/26/2025		2,914		(96)			(96)		2,818	2,818			
100218212	CHICAGO	IL		06/26/2025		318		(8)			(8)		310	310			
100218213	COMMERCE	GA		06/26/2025		693		(16)			(16)		677	677			
100218214	WEATHERFORD	TX		06/26/2025		1,269		(60)			(60)		1,209	1,209			
100218215	CARLSBAD	CA		06/26/2025		4,493		(85)			(85)		4,408	4,408			
100218216	COMMERCE	GA		06/26/2025		819		(18)			(18)		801	801			
100218217	PHOENIX	AZ		06/26/2025		4,252		(107)			(107)		4,145	4,145			
100218218	FAIR OAKS	CA		06/26/2025		1,051		(48)			(48)		1,003	1,003			
100218219	SAN ANTONIO	TX		06/26/2025		452		(14)			(14)		438	438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218220	ROSENBERG	TX		06/26/2025		4,252		(43)			(43)		4,209	4,209			
100218221	SARATOGA SPRINGS	UT		06/26/2025		1,182		(7)			(7)		1,175	1,175			
100218222	FRESNO	CA		06/26/2025		49,712		(1,717)			(1,717)		47,995	47,995			
100218223	UNION CITY	NJ		06/26/2025		1,414		(40)			(40)		1,374	1,374			
100218224	ANAHEIM	CA		06/26/2025		3,093		(147)			(147)		2,946	2,946			
100218225	BOCA RATON	FL		06/26/2025		1,001		(32)			(32)		969	969			
100218226	HENDERSON	NV		06/26/2025		677		(32)			(32)		645	645			
100218227	ELIZABETH	NJ		06/26/2025		68,993		(2,073)			(2,073)		66,920	66,920			
100218228	COLORADO SPRINGS	CO		06/26/2025		2,152		(63)			(63)		2,089	2,089			
100218230	GARDENA	CA		06/26/2025		1,523		(54)			(54)		1,469	1,469			
100218231	ALPINE	UT		06/26/2025		3,025		(79)			(79)		2,946	2,946			
100218233	LOS ANGELES	CA		06/26/2025		4,227		(187)			(187)		4,040	4,040			
100218235	LOS GATOS	CA		06/26/2025		6,789		(194)			(194)		6,595	6,595			
100218236	ABILENE	TX		06/26/2025		436		(8)			(8)		428	428			
100218237	ORLANDO	FL		06/26/2025		484		2			2		486	486			
100218239	PHILADELPHIA	PA		06/26/2025		852		(29)			(29)		823	823			
100218242	PUEBLO	CO		06/26/2025		1,665		(71)			(71)		1,594	1,594			
100218243	YUCCA VALLEY	CA		06/26/2025		1,436		(54)			(54)		1,382	1,382			
100218244	CROWLEY	TX		06/26/2025		1,035		17			17		1,052	1,052			
100218245	ASHEVILLE	NC		06/26/2025		1,019		(24)			(24)		995	995			
100218246	CUTLER BAY	FL		06/26/2025		1,633		37			37		1,670	1,670			
100218247	TITUSVILLE	FL		06/26/2025		4,042		(79)			(79)		3,963	3,963			
100218249	BIRMINGHAM	AL		06/26/2025		1,334		31			31		1,365	1,365			
100218251	MIAMI	FL		06/26/2025		616		(29)			(29)		587	587			
100218252	PHOENIX	AZ		06/26/2025		1,072		(31)			(31)		1,041	1,041			
100218253	BOYNTON BEACH	FL		06/26/2025		1,455		27			27		1,482	1,482			
100218255	NORTH HOLLYWOOD	CA		06/26/2025		11,064		(332)			(332)		10,732	10,732			
100218256	MIAMI	FL		06/26/2025		5,242		86			86		5,328	5,328			
100218257	JARRELL	TX		06/26/2025		1,401		(41)			(41)		1,360	1,360			
100218259	CARROLLTON	TX		06/26/2025		1,480		(37)			(37)		1,443	1,443			
100218260	LAKE ARROWHEAD	CA		06/26/2025		2,932		(121)			(121)		2,811	2,811			
100218261	RIVERSIDE	CA		06/26/2025		2,694		60			60		2,754	2,754			
100218262	ANAHEIM	CA		06/26/2025		32,146		(726)			(726)		31,420	31,420			
100218263	LAUREL	NY		06/26/2025		637		(30)			(30)		607	607			
100218264	FAIRFAX STATION	VA		06/26/2025		10,158		(327)			(327)		9,831	9,831			
100218265	CELINA	TX		06/26/2025		1,267		(9)			(9)		1,258	1,258			
100218266	TOPANGA	CA		06/26/2025		4,062		(79)			(79)		3,983	3,983			
100218267	ANAHEIM	CA		06/26/2025		3,906		(68)			(68)		3,838	3,838			
100218268	PENSACOLA	FL		06/26/2025		134,688		(4,651)			(4,651)		130,037	130,037			
100218269	HOUSTON	TX		06/26/2025		7,586		(106)			(106)		7,480	7,480			
100218270	LAKE GENEVA	WI		06/26/2025		5,254		(80)			(80)		5,174	5,174			
100218272	CARSON CITY	NV		06/26/2025		1,583		(39)			(39)		1,544	1,544			
100218273	CHERRY LOG	GA		06/26/2025		1,693		(63)			(63)		1,630	1,630			
100218274	SCOTTSDALE	AZ		06/26/2025		3,149		(46)			(46)		3,103	3,103			
100218275	KURE BEACH	NC		06/26/2025		1,445		(15)			(15)		1,430	1,430			
100218276	CHICAGO	IL		06/26/2025		3,677		(87)			(87)		3,590	3,590			
100218277	CAROLINA BEACH	NC		06/26/2025		4,767		(106)			(106)		4,661	4,661			
100218278	WHITEFISH	MT		06/26/2025		10,486		(111)			(111)		10,375	10,375			
100218279	HENDERSONVILLE	TN		06/26/2025		4,263		(117)			(117)		4,146	4,146			
100218280	FAYETTEVILLE	AR		06/26/2025		7,975		(28)			(28)		7,947	7,947			
100218281	KIRKLAND	WA		06/26/2025		11,967		(428)			(428)		11,539	11,539			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218282	WYNNE	AR		06/26/2025		530		10			10		540	540			
100218284	WARRENTON	VA		06/26/2025		7,731		(295)			(295)		7,436	7,436			
100218285	PUYALLUP	WA		06/26/2025		3,019		(94)			(94)		2,925	2,925			
100218286	FERNANDINA BEACH	FL		06/26/2025		2,541		(76)			(76)		2,465	2,465			
100218287	DALLAS	TX		06/26/2025		189,240		(4,320)			(4,320)		184,920	184,920			
100218289	ROCKAWAY	NJ		06/26/2025		1,079		(51)			(51)		1,028	1,028			
100218291	TACOMA	WA		06/26/2025		1,972		(60)			(60)		1,912	1,912			
100218292	TRENTON	NJ		06/26/2025		597		(3)			(3)		594	594			
100218293	EWING	NJ		06/26/2025		1,037		(33)			(33)		1,004	1,004			
100218294	UNITED KINGDOM	GBR		06/26/2025										(46)	(46)		(46)
100218295	UNITED KINGDOM	GBR		06/26/2025										(517)	(517)		(517)
100218296	UNITED KINGDOM	GBR		06/26/2025										(26)	(26)		(26)
100218297	UNITED KINGDOM	GBR		06/26/2025										(25)	(25)		(25)
100218298	UNITED KINGDOM	GBR		06/26/2025										(45)	(45)		(45)
100218299	UNITED KINGDOM	GBR		06/26/2025										(25)	(25)		(25)
100218300	UNITED KINGDOM	GBR		06/26/2025		1,575							1,575	1,483	(93)		(93)
100218301	UNITED KINGDOM	GBR		06/26/2025		8							8	(28)	(36)		(36)
100218302	UNITED KINGDOM	GBR		06/26/2025		2,289							2,289	2,163	(126)		(126)
100218303	UNITED KINGDOM	GBR		06/26/2025		650							650	582	(68)		(68)
100218304	UNITED KINGDOM	GBR		06/26/2025										(29)	(29)		(29)
100218305	UNITED KINGDOM	GBR		06/26/2025										(39)	(39)		(39)
100218306	UNITED KINGDOM	GBR		06/26/2025										(31)	(31)		(31)
100218307	UNITED KINGDOM	GBR		06/26/2025		11							11	(42)	(53)		(53)
100218308	UNITED KINGDOM	GBR		06/26/2025										(49)	(49)		(49)
100218309	UNITED KINGDOM	GBR		06/26/2025										(24)	(24)		(24)
100218310	UNITED KINGDOM	GBR		06/26/2025										(143)	(143)		(143)
100218311	UNITED KINGDOM	GBR		06/26/2025										(40)	(40)		(40)
100218312	UNITED KINGDOM	GBR		06/26/2025										(43)	(43)		(43)
100218313	UNITED KINGDOM	GBR		06/26/2025		30,006							30,006	29,380	(626)		(626)
100218314	UNITED KINGDOM	GBR		06/26/2025										(26)	(26)		(26)
100218315	UNITED KINGDOM	GBR		06/26/2025										(34)	(34)		(34)
100218316	UNITED KINGDOM	GBR		06/26/2025		21							21	(80)	(101)		(101)
100218317	UNITED KINGDOM	GBR		06/26/2025		9							9	(21)	(29)		(29)
100218318	UNITED KINGDOM	GBR		06/26/2025										(42)	(42)		(42)
100218319	UNITED KINGDOM	GBR		06/26/2025										(26)	(26)		(26)
100218320	UNITED KINGDOM	GBR		06/26/2025										(30)	(30)		(30)
100218321	UNITED KINGDOM	GBR		06/26/2025										(88)	(88)		(88)
100218322	UNITED KINGDOM	GBR		06/26/2025		11							11	(26)	(37)		(37)
100218323	UNITED KINGDOM	GBR		06/26/2025										(28)	(28)		(28)
100218324	UNITED KINGDOM	GBR		06/26/2025		1,369							1,369	1,309	(60)		(60)
100218325	UNITED KINGDOM	GBR		06/26/2025										(44)	(44)		(44)
100218326	UNITED KINGDOM	GBR		06/26/2025										(35)	(35)		(35)
100218327	UNITED KINGDOM	GBR		06/26/2025										(47)	(47)		(47)
100218328	UNITED KINGDOM	GBR		06/26/2025										(28)	(28)		(28)
100218329	UNITED KINGDOM	GBR		06/26/2025										(26)	(26)		(26)
100218330	UNITED KINGDOM	GBR		06/26/2025										(66)	(66)		(66)
100218331	UNITED KINGDOM	GBR		06/26/2025		6							6	(26)	(32)		(32)
100218332	UNITED KINGDOM	GBR		06/26/2025		6							6	(34)	(41)		(41)
100218333	UNITED KINGDOM	GBR		06/26/2025		9							9	(22)	(31)		(31)
100218334	UNITED KINGDOM	GBR		06/26/2025										(128)	(128)		(128)
100218335	UNITED KINGDOM	GBR		06/26/2025										(30)	(30)		(30)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218336	AMSTERDAM	NLD		06/26/2025										4	4		4
100218337	LEEUWARDEN	NLD		06/26/2025													
100218338	HAARLEM	NLD		06/26/2025										(5)	(5)		(5)
100218339	IJMUIDEN	NLD		06/26/2025										1	1		1
100218340	IJMUIDEN	NLD		06/26/2025		541							541	540	(1)		(1)
100218341	EMMEN	NLD		06/26/2025													
100218342	EMMEN	NLD		06/26/2025		327							327	326	(1)		(1)
100218343	MIDDELBURG	NLD		06/26/2025										(7)	(7)		(7)
100218344	MIDDELBURG	NLD		06/26/2025		1,327							1,327	1,320	(7)		(7)
100218345	LEIDEN	NLD		06/26/2025										1	1		1
100218346	LEIDEN	NLD		06/26/2025													
100218347	HAARLEM	NLD		06/26/2025													
100218348	NIJMEGEN	NLD		06/26/2025										(20)	(20)		(20)
100218349	GRONINGEN	NLD		06/26/2025										(7)	(7)		(7)
100218350	S-GRAVENHAGE	NLD		06/26/2025										(166)	(166)		(166)
100218351	WORMERVEER	NLD		06/26/2025										1	1		1
100218352	EINDHOVEN	NLD		06/26/2025										13	13		13
100218353	S-GRAVENHAGE	NLD		06/26/2025										(5)	(5)		(5)
100218354	MIDDELBURG	NLD		06/26/2025										(11)	(11)		(11)
100218355	MIDDELBURG	NLD		06/26/2025		282							282	281	(1)		(1)
100218356	OLDENZAAL	NLD		06/26/2025										2	2		2
100218357	OLDENZAAL	NLD		06/26/2025		634							634	632	(2)		(2)
100218358	WEESP	NLD		06/26/2025													
100218359	AMSTERDAM	NLD		06/26/2025										(32)	(32)		(32)
100218360	ARNHEM	NLD		06/26/2025										(9)	(9)		(9)
100218361	ARNHEM	NLD		06/26/2025		621							621	619	(2)		(2)
100218362	HENGELO	NLD		06/26/2025										(61)	(61)		(61)
100218363	ROTTERDAM	NLD		06/26/2025										(46)	(46)		(46)
100218364	GRONINGEN	NLD		06/26/2025										1	1		1
100218365	TILBURG	NLD		06/26/2025		5,730							5,730	5,715	(14)		(14)
100218366	TILBURG	NLD		06/26/2025										2	2		2
100218367	DRUTEN	NLD		06/26/2025										7	7		7
100218368	HAARLEM	NLD		06/26/2025										10	10		10
100218369	UTRECHT	NLD		06/26/2025										2	2		2
100218370	UTRECHT	NLD		06/26/2025										4	4		4
100218371	UTRECHT	NLD		06/26/2025										2	2		2
100218372	EINDHOVEN	NLD		06/26/2025		5,087							5,087	4,984	(103)		(103)
100218373	EINDHOVEN	NLD		06/26/2025										9	9		9
100218374	VEGHEL	NLD		06/26/2025										(9)	(9)		(9)
100218375	HEERLEN	NLD		06/26/2025										(15)	(15)		(15)
100218376	HEERLEN	NLD		06/26/2025		2,602							2,602	2,594	(8)		(8)
100218377	ROTTERDAM	NLD		06/26/2025		472							472	471	(1)		(1)
100218378	ROTTERDAM	NLD		06/26/2025										2	2		2
100218379	DEN HAAG	NLD		06/26/2025										6	6		6
100218380	ROTTERDAM	NLD		06/26/2025										6	6		6
100218381	HILVERSUM	NLD		06/26/2025										(47)	(47)		(47)
100218382	S-GRAVENHAGE	NLD		06/26/2025										(34)	(34)		(34)
100218383	S-GRAVENHAGE	NLD		06/26/2025		820							820	816	(4)		(4)
100218384	S-GRAVENHAGE	NLD		06/26/2025										4	4		4
100218385	S-GRAVENHAGE	NLD		06/26/2025		1,059							1,059	1,056	(3)		(3)
100218386	STADSKANAAL	NLD		06/26/2025										2	2		2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218387	STADSKANAAL	NLD		06/26/2025		468							468	467	(1)		(1)
100218388	BEESEL	NLD		06/26/2025										2	2		2
100218389	BEESEL	NLD		06/26/2025										2	2		2
100218390	BODEGRAVEN	NLD		06/26/2025										3	3		3
100218391	ARNHEM	NLD		06/26/2025		3,069							3,069	3,062	(7)		(7)
100218392	ARNHEM	NLD		06/26/2025										1	1		1
100218393	ENSCHEDE	NLD		06/26/2025										11	11		11
100218394	ENSCHEDE	NLD		06/26/2025										8	8		8
100218395	TILBURG	NLD		06/26/2025										3	3		3
100218396	TILBURG	NLD		06/26/2025		670							670	669	(2)		(2)
100218397	ARNHEM	NLD		06/26/2025										1	1		1
100218398	S-GRAVENHAGE	NLD		06/26/2025										(28)	(28)		(28)
100218399	S-GRAVENHAGE	NLD		06/26/2025		2,042							2,042	2,035	(7)		(7)
100218400	NIJMEGEN	NLD		06/26/2025										(18)	(18)		(18)
100218401	NIJMEGEN	NLD		06/26/2025		506							506	504	(3)		(3)
100218402	AMSTERDAM	NLD		06/26/2025										(26)	(26)		(26)
100218403	BODEGRAVEN	NLD		06/26/2025										3	3		3
100218404	BODEGRAVEN	NLD		06/26/2025		808							808	806	(2)		(2)
100218405	BRUNSSUM	NLD		06/26/2025		2,456							2,456	2,444	(11)		(11)
100218406	BRUNSSUM	NLD		06/26/2025										(14)	(14)		(14)
100218407	EINDHOVEN	NLD		06/26/2025										1	1		1
100218408	EINDHOVEN	NLD		06/26/2025		765							765	763	(2)		(2)
100218409	TILBURG	NLD		06/26/2025										2	2		2
100218410	TILBURG	NLD		06/26/2025		602							602	600	(1)		(1)
100218411	LEEUWARDEN	NLD		06/26/2025										7	7		7
100218412	LEEUWARDEN	NLD		06/26/2025		1,954							1,954	1,949	(5)		(5)
100218414	EMMEN	NLD		06/26/2025		149,636							149,636	147,333	(2,303)		(2,303)
100218415	EMMEN	NLD		06/26/2025		3,671							3,671	3,662	(9)		(9)
100218416	DRIEBERGEN-RIJSENBURG	NLD		06/26/2025										2	2		2
100218417	ROTTERDAM	NLD		06/26/2025										2	2		2
100218418	AMERSFOORT	NLD		06/26/2025										3	3		3
100218419	AMERSFOORT	NLD		06/26/2025		548							548	547	(1)		(1)
100218420	AMERSFOORT	NLD		06/26/2025										2	2		2
100218421	AMSTELVEEN	NLD		06/26/2025										3	3		3
100218422	TILBURG	NLD		06/26/2025										2	2		2
100218423	ALKMAAR	NLD		06/26/2025										6	6		6
100218424	S-GRAVENHAGE	NLD		06/26/2025										5	5		5
100218425	ALMERE	NLD		06/26/2025										26	26		26
100218426	ENSCHEDE	NLD		06/26/2025										4	4		4
100218427	AMSTERDAM	NLD		06/26/2025										22	22		22
100218428	GRONINGEN	NLD		06/26/2025										5	5		5
100218429	GRONINGEN	NLD		06/26/2025		573							573	571	(1)		(1)
100218430	ROTTERDAM	NLD		06/26/2025										2	2		2
100218431	S-GRAVENHAGE	NLD		06/26/2025										3	3		3
100218432	S-GRAVENHAGE	NLD		06/26/2025										2	2		2
100218433	LEIDEN	NLD		06/26/2025										4	4		4
100218434	ZAANDAM	NLD		06/26/2025										6	6		6
100218435	VAALS	NLD		06/26/2025										3	3		3
100218436	ROTTERDAM	NLD		06/26/2025										59	59		59
100218456	SPRINGFIELD	VA		06/27/2025		2,250		(39)			(39)		2,211	2,211			
100218457	MORENO VALLEY	CA		06/27/2025		2,204		(41)			(41)		2,163	2,163			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218459	PITTSBURGH	PA		06/27/2025		1,325		(42)			(42)		1,283	1,283			
100218460	DESERT HOT SPRINGS	CA		06/27/2025		1,979		(43)			(43)		1,936	1,936			
100218461	HIALEAH	FL		06/27/2025		1,248		22			22		1,270	1,270			
100218462	PALM DESERT	CA		06/27/2025		7,943		(245)			(245)		7,698	7,698			
100218463	FRISCO	CO		06/27/2025		6,713		(284)			(284)		6,429	6,429			
100218464	DELRAY BEACH	FL		06/27/2025		611		(19)			(19)		592	592			
100218465	MANHATTAN BEACH	CA		06/27/2025		11,549		(465)			(465)		11,084	11,084			
100218466	DENISON	TX		06/27/2025		988		(22)			(22)		966	966			
100218467	ARCHDALE	NC		06/27/2025		850		(23)			(23)		827	827			
100218468	HOUSTON	TX		06/27/2025		607		(14)			(14)		593	593			
100218469	BAKERSFIELD	CA		06/27/2025		5,236		(163)			(163)		5,073	5,073			
100218470	SAN MARCOS	CA		06/27/2025		1,987		(61)			(61)		1,926	1,926			
100218471	BAKERSFIELD	CA		06/27/2025		1,709		(2)			(2)		1,707	1,707			
100218472	LAS VEGAS	NV		06/27/2025		866		(35)			(35)		831	831			
100218473	PHOENIX	AZ		06/27/2025		9,231		(231)			(231)		9,000	9,000			
100218474	FORT MYERS	FL		06/27/2025		2,703		(118)			(118)		2,585	2,585			
100218475	ONTARIO	CA		06/27/2025		1,878		(45)			(45)		1,833	1,833			
100218476	FAYETTEVILLE	NC		06/27/2025		697		(20)			(20)		677	677			
100218477	LAS VEGAS	NV		06/27/2025		3,028		(58)			(58)		2,970	2,970			
100218478	MONTGOMERY	TX		06/27/2025		799		(15)			(15)		784	784			
100218480	GLENDALE	CA		06/27/2025		2,008		(8)			(8)		2,000	2,000			
100218481	LEAVENWORTH	WA		06/27/2025		2,407		(13)			(13)		2,394	2,394			
100218482	LAKEVILLE	MN		06/27/2025		1,668		(18)			(18)		1,650	1,650			
100218483	PARK RIDGE	IL		06/27/2025		2,908		(8)			(8)		2,900	2,900			
100218484	CHICAGO	IL		06/27/2025		2,217		(13)			(13)		2,204	2,204			
100218485	PINOLE	CA		06/27/2025		1,871		(45)			(45)		1,826	1,826			
100218486	NEW FAIRFIELD	CT		06/27/2025		3,155		(150)			(150)		3,005	3,005			
100218487	CLINTON TOWNSHIP	MI		06/27/2025		1,420		(51)			(51)		1,369	1,369			
100218488	CARROLLTON	GA		06/27/2025		2,665		(78)			(78)		2,587	2,587			
100218489	PHOENIX	AZ		06/27/2025		8,856		(262)			(262)		8,594	8,594			
100218490	BIG BEAR LAKE	CA		06/27/2025		856		(29)			(29)		827	827			
100218491	KAILUA	HI		06/27/2025		6,690		(230)			(230)		6,460	6,460			
100218492	LAWRENCEVILLE	GA		06/27/2025		2,359		(48)			(48)		2,311	2,311			
100218493	HARWOOD HEIGHTS	IL		06/27/2025		8,413		(166)			(166)		8,247	8,247			
100218494	LACONIA	NH		06/27/2025		1,379		(38)			(38)		1,341	1,341			
100218495	SACRAMENTO	CA		06/27/2025		1,746		(46)			(46)		1,700	1,700			
100218496	HOUSTON	TX		06/27/2025		6,194		(188)			(188)		6,006	6,006			
100218497	FREDERICA	DE		06/27/2025		1,172		(30)			(30)		1,142	1,142			
100218498	FRISCO	TX		06/27/2025		7,929		(247)			(247)		7,682	7,682			
100218499	SAN JOSE	CA		06/27/2025		52,464		(1,273)			(1,273)		51,191	51,191			
100218500	ENCINO	CA		06/27/2025		4,386		(137)			(137)		4,249	4,249			
100218501	OCALA	FL		06/27/2025		1,648		(61)			(61)		1,587	1,587			
100218502	GAINESVILLE	TX		06/27/2025		908		(30)			(30)		878	878			
100218503	EUGENE	OR		06/27/2025		1,651		(25)			(25)		1,626	1,626			
100218504	KATY	TX		06/27/2025		(17,134)		(128)	(98)		(30)		(17,164)	2,836		20,000	20,000
100218505	JOLIET	IL		06/27/2025		1,406		(46)			(46)		1,360	1,360			
100218506	BURBANK	IL		06/27/2025		1,481		(47)			(47)		1,434	1,434			
100218507	PLAINFIELD	IL		06/27/2025		1,624		(56)			(56)		1,568	1,568			
100218508	JOHNS CREEK	GA		06/27/2025		4,517		(109)			(109)		4,408	4,408			
100218509	TAMPA	FL		06/27/2025		781		(16)			(16)		765	765			
100218510	MEDFORD	OR		06/27/2025		736		(14)			(14)		722	722			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218511	ROANOKE	VA		06/27/2025		1,117		(35)			(35)		1,082	1,082			
100218512	ORO VALLEY	AZ		06/27/2025		1,533		(49)			(49)		1,484	1,484			
100218513	GREENVILLE	SC		06/27/2025		3,936		(124)			(124)		3,812	3,812			
100218514	UNION	KY		06/27/2025		1,308		(39)			(39)		1,269	1,269			
100218515	SARASOTA	FL		06/27/2025		751		(22)			(22)		729	729			
100218516	CHAPEL HILL	NC		06/27/2025		1,420		(8)			(8)		1,412	1,412			
100218517	CRITTENDEN	KY		06/27/2025		861		(28)			(28)		833	833			
100218518	WARETOWN (TOWNSHIP OF	NJ		06/27/2025		17,828		(442)			(442)		17,386	17,386			
100218519	PHILADELPHIA	PA		06/27/2025		1,365		(33)			(33)		1,332	1,332			
100218520	PLAINFIELD	NJ		06/27/2025		614		(17)			(17)		597	597			
100218521	FORT PIERCE	FL		06/27/2025		1,105		(11)			(11)		1,094	1,094			
100218522	SAN ANTONIO	TX		06/27/2025		787		(20)			(20)		767	767			
100218523	GLENDORA	CA		06/27/2025		3,655		(38)			(38)		3,617	3,617			
100218524	RIDGEFIELD	CT		06/27/2025		3,239		(38)			(38)		3,201	3,201			
100218525	NEWNAN	GA		06/27/2025		1,107		1			1		1,108	1,108			
100218526	BONNEY LAKE	WA		06/27/2025		3,018		(41)			(41)		2,977	2,977			
100218527	FORT MYERS	FL		06/27/2025		915		(20)			(20)		895	895			
100218528	SPRINGFIELD	MO		06/27/2025		883		(32)			(32)		851	851			
100218529	MYRTLE BEACH	SC		06/27/2025		671		(22)			(22)		649	649			
100218530	PHOENIX	AZ		06/27/2025		2,118		(12)			(12)		2,106	2,106			
100218531	NASHVILLE	TN		06/27/2025		526		(19)			(19)		507	507			
100218532	RALEIGH	NC		06/27/2025		1,509		(35)			(35)		1,474	1,474			
100218533	YORK	ME		06/27/2025		2,640		(62)			(62)		2,578	2,578			
100218534	PHILADELPHIA	PA		06/27/2025		3,398		(88)			(88)		3,310	3,310			
100218535	STOCKTON	MO		06/27/2025		605		(24)			(24)		581	581			
100218536	CHESAPEAKE	VA		06/27/2025		729		(14)			(14)		715	715			
100218537	LEHI	UT		06/27/2025		1,085		(18)			(18)		1,067	1,067			
100218538	OREM	UT		06/27/2025		1,675		(46)			(46)		1,629	1,629			
100218539	PEORIA	AZ		06/27/2025		2,111		(7)			(7)		2,104	2,104			
100218540	GLENDALE	CA		06/27/2025		4,198		(101)			(101)		4,097	4,097			
100218541	BELGRADE	MT		06/27/2025		2,314		47			47		2,361	2,361			
100218542	BOSTON	MA		06/27/2025		4,192		(49)			(49)		4,143	4,143			
100218543	LA GRANGE	KY		06/27/2025		2,376		(52)			(52)		2,324	2,324			
100218544	CHAPEL HILL	NC		06/27/2025		3,097		(36)			(36)		3,061	3,061			
100218545	GASTONIA	NC		06/27/2025		1,692		(47)			(47)		1,645	1,645			
100218546	BOGART	GA		06/27/2025		1,091		(42)			(42)		1,049	1,049			
100218547	OCEAN CITY	MD		06/27/2025		4,571		(97)			(97)		4,474	4,474			
100218548	MADISON HEIGHTS	VA		06/27/2025		670		(23)			(23)		647	647			
100218549	INDIANAPOLIS	IN		06/27/2025		834		(28)			(28)		806	806			
100218550	RICHMOND	VA		06/27/2025		1,454		(52)			(52)		1,402	1,402			
100218551	TEMPE	AZ		06/27/2025		1,949		(19)			(19)		1,930	1,930			
100218552	SHORELINE	WA		06/27/2025		4,548		(32)			(32)		4,516	4,516			
100218553	CREST HILL	IL		06/27/2025		717		(31)			(31)		686	686			
100218554	WATAUGA	TX		06/27/2025		1,007		(37)			(37)		970	970			
100218555	WILMINGTON	NC		06/27/2025		857		(32)			(32)		825	825			
100218556	GREENFIELD	IN		06/27/2025		790		(33)			(33)		757	757			
100218557	SAN ANTONIO	TX		06/27/2025		1,783		(53)			(53)		1,730	1,730			
100218558	SACRAMENTO	CA		06/27/2025		1,534		(46)			(46)		1,488	1,488			
100218559	LA QUINTA	CA		06/27/2025		1,818		(62)			(62)		1,756	1,756			
100218560	FORT WORTH	TX		06/27/2025		1,200		(31)			(31)		1,169	1,169			
100218561	KEMAH	TX		06/27/2025		1,022		(40)			(40)		982	982			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218562	DERBY	KS		06/27/2025		813		(31)			(31)		782	782			
100218563	PHOENIX	AZ		06/27/2025		820		(28)			(28)		792	792			
100218564	BRANSON WEST	MO		06/27/2025		2,115		(78)			(78)		2,037	2,037			
100218565	STATESVILLE	NC		06/27/2025		1,575		(54)			(54)		1,521	1,521			
100218566	DENVER	CO		06/27/2025		8,315		(200)			(200)		8,115	8,115			
100218567	NORMAN	OK		06/27/2025		760		(30)			(30)		730	730			
100218568	PRESCOTT	AZ		06/27/2025		2,050		(11)			(11)		2,039	2,039			
100218569	WESTCLIFFE	CO		06/27/2025		2,921		(15)			(15)		2,906	2,906			
100218570	CAROLINA BEACH	NC		06/27/2025		2,026		(39)			(39)		1,987	1,987			
100218571	DUNDALK	MD		06/27/2025		734		(23)			(23)		711	711			
100218572	LAPEER	MI		06/27/2025		1,529		(63)			(63)		1,466	1,466			
100218573	LITCHFIELD PARK	AZ		06/27/2025		1,214		(37)			(37)		1,177	1,177			
100218574	FORDLAND	MO		06/27/2025		1,622		(54)			(54)		1,568	1,568			
100218575	BRADENTON	FL		06/27/2025		1,454		(42)			(42)		1,412	1,412			
100218576	PORT ANGELES	WA		06/27/2025		1,824		(152)			(152)		1,672	1,672			
100218577	MONTGOMERY	TX		06/27/2025		2,244		(59)			(59)		2,185	2,185			
100218578	MYRTLE BEACH	SC		06/27/2025		1,184		(40)			(40)		1,144	1,144			
100218579	RICHMOND	TX		06/27/2025		2,927		(63)			(63)		2,864	2,864			
100218580	NEWARK	DE		06/27/2025		905		(27)			(27)		878	878			
100218581	ATLANTA	GA		06/27/2025		2,739		(83)			(83)		2,656	2,656			
100218583	MAMMOTH LAKES	CA		06/27/2025		2,270		(34)			(34)		2,236	2,236			
100218584	RICHMOND	VA		06/27/2025		1,348		(46)			(46)		1,302	1,302			
100218585	SEASIDE HEIGHTS	NJ		06/27/2025		3,271		(40)			(40)		3,231	3,231			
100218586	RICHMOND	VA		06/27/2025		3,729		(119)			(119)		3,610	3,610			
100218587	SUNNYVALE	CA		06/27/2025		1,962		27			27		1,989	1,989			
100218588	ATLANTIC BEACH	NC		06/27/2025		3,436		(37)			(37)		3,399	3,399			
100218589	CHARLOTTE	NC		06/27/2025		1,350		(21)			(21)		1,329	1,329			
100218590	WESTFIELD	IN		06/27/2025		1,584		(17)			(17)		1,567	1,567			
100218591	RICHMOND	TX		06/27/2025		1,775		(14)			(14)		1,761	1,761			
100218592	PATERSON	NJ		06/27/2025		2,782		(45)			(45)		2,737	2,737			
100218593	OVERLAND PARK	KS		06/27/2025		1,146		(27)			(27)		1,119	1,119			
100218594	CARNATION	WA		06/27/2025		2,383		(27)			(27)		2,356	2,356			
100218595	CARNATION	WA		06/27/2025		2,980		(27)			(27)		2,953	2,953			
100218596	SPRING HILL	FL		06/27/2025		5,251		(128)			(128)		5,123	5,123			
100218597	SAVANNAH	GA		06/27/2025		1,567		(29)			(29)		1,538	1,538			
100218598	BAKERSFIELD	CA		06/27/2025		1,019		(7)			(7)		1,012	1,012			
100218599	HINSDALE	MA		06/27/2025		1,101		(37)			(37)		1,064	1,064			
100218600	AURORA	CO		06/27/2025		1,602		(15)			(15)		1,587	1,587			
100218601	STAFFORD	TX		06/27/2025		11,406		(210)			(210)		11,196	11,196			
100218602	WINCHESTER	VA		06/27/2025		1,335		(11)			(11)		1,324	1,324			
100218603	LAS VEGAS	NV		06/27/2025		2,082		(48)			(48)		2,034	2,034			
100218604	PITTSBORO	NC		06/27/2025		1,193		(36)			(36)		1,157	1,157			
100218605	MERRIAM	KS		06/27/2025		1,146		(27)			(27)		1,119	1,119			
100218606	PALM SPRINGS	CA		06/27/2025		910		(17)			(17)		893	893			
100218607	GILBERT	AZ		06/27/2025		1,430		(22)			(22)		1,408	1,408			
100218608	SEATTLE	WA		06/27/2025		1,873		(33)			(33)		1,840	1,840			
100218609	PHOENIX	AZ		06/27/2025		1,196		(33)			(33)		1,163	1,163			
100218610	RAHWAY	NJ		06/27/2025		2,449		(29)			(29)		2,420	2,420			
100218611	AMERICAN CANYON	CA		06/27/2025		2,782		(77)			(77)		2,705	2,705			
100218612	HENDERSON	NV		06/27/2025		1,114		(41)			(41)		1,073	1,073			
100218613	WENDELL	NC		06/27/2025		1,925		(60)			(60)		1,865	1,865			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218614	PHILADELPHIA	PA		06/27/2025		32,181		(316)			(316)		31,865	31,865			
100218615	SALEM	MA		06/27/2025		1,277		(20)			(20)		1,257	1,257			
100218616	PLANTATION KEY	FL		06/27/2025		2,862		(36)			(36)		2,826	2,826			
100218617	WILLIAMSBURG	VA		06/27/2025		1,219		(25)			(25)		1,194	1,194			
100218618	HENRICO	VA		06/27/2025		3,129		(48)			(48)		3,081	3,081			
100218619	SHAWNEE	KS		06/27/2025		1,199		(38)			(38)		1,161	1,161			
100218620	WASHINGTON	DC		06/27/2025		5,129		66			66		5,195	5,195			
100218621	LAS VEGAS	NV		06/27/2025		1,819		(37)			(37)		1,782	1,782			
100218622	ROSEMOUNT	MN		06/27/2025		1,389		(19)			(19)		1,370	1,370			
100218623	PHILADELPHIA	PA		06/27/2025		1,129		(14)			(14)		1,115	1,115			
100218624	KANSAS CITY	MO		06/27/2025		1,328		(22)			(22)		1,306	1,306			
100218625	PALM COAST	FL		06/27/2025		1,425		(18)			(18)		1,407	1,407			
100218626	CAPE CANAVERAL	FL		06/27/2025		1,297		(34)			(34)		1,263	1,263			
100218627	COLORADO SPRINGS	CO		06/27/2025		926		(20)			(20)		906	906			
100218628	TUCKER	GA		06/27/2025		1,002		(12)			(12)		990	990			
100218629	IRVING	TX		06/27/2025		1,088		(10)			(10)		1,078	1,078			
100218630	CHARLOTTE	NC		06/27/2025		1,138		(33)			(33)		1,105	1,105			
100218631	ARNOLD	CA		06/27/2025		1,096		(16)			(16)		1,080	1,080			
100218632	LYNNWOOD	WA		06/27/2025		2,234		(25)			(25)		2,209	2,209			
100218633	SUN CITY	AZ		06/27/2025		1,299		(6)			(6)		1,293	1,293			
100218635	NAPLES	FL		06/27/2025		1,598		(37)			(37)		1,561	1,561			
100218636	FLAGSTAFF	AZ		06/27/2025		4,927		(71)			(71)		4,856	4,856			
100218637	MATTHEWS	NC		06/27/2025		1,795		(3)			(3)		1,792	1,792			
100218638	HUNTSVILLE	AL		06/27/2025		951		(27)			(27)		924	924			
100218639	THE VILLAGES	FL		06/27/2025		2,274		(34)			(34)		2,240	2,240			
100218640	PRINEVILLE	OR		06/27/2025		1,548		13			13		1,561	1,561			
100218641	EFFORT	PA		06/27/2025		1,795		(40)			(40)		1,755	1,755			
100218642	SISTER BAY	WI		06/27/2025		1,579		20			20		1,599	1,599			
100218643	PHOENIX	AZ		06/27/2025		2,541		33			33		2,574	2,574			
100218644	CARMEL	CA		06/27/2025		3,922		6			6		3,928	3,928			
100218645	NEWARK	NJ		06/27/2025		2,510		(24)			(24)		2,486	2,486			
100218646	CHICAGO	IL		06/27/2025		1,483		(23)			(23)		1,460	1,460			
100218647	ANTIOCH	TN		06/27/2025		2,608		(26)			(26)		2,582	2,582			
100218648	FORT MOHAVE	AZ		06/27/2025		1,042		(18)			(18)		1,024	1,024			
100218649	SNOWFLAKE	AZ		06/27/2025		1,307		(11)			(11)		1,296	1,296			
100218650	AMMON	ID		06/27/2025		1,080		(9)			(9)		1,071	1,071			
100218651	ALLENTOWN	PA		06/27/2025		3,336		13			13		3,349	3,349			
100218652	WEST DES MOINES	IA		06/27/2025		1,080		(22)			(22)		1,058	1,058			
100218653	HOMOSASSA	FL		06/27/2025		2,237		(18)			(18)		2,219	2,219			
100218654	CHUBBUCK	ID		06/27/2025		958		(2)			(2)		956	956			
100218655	GULF SHORES	AL		06/27/2025		1,882		(22)			(22)		1,860	1,860			
100218656	DANVERS	MA		06/27/2025		2,977		(72)			(72)		2,905	2,905			
100218657	SANDWICH	MA		06/27/2025		3,405		(6)			(6)		3,399	3,399			
100218658	LANDRUM	SC		06/27/2025		1,267		(19)			(19)		1,248	1,248			
100218659	GLASSBORO	NJ		06/27/2025		1,117		(12)			(12)		1,105	1,105			
100218660	DALLAS	TX		06/27/2025		33,425		(644)			(644)		32,781	32,781			
100218661	INDIO	CA		06/27/2025		2,126		(61)			(61)		2,065	2,065			
100218662	SUGAR LAND	TX		06/27/2025		11,657		(123)			(123)		11,534	11,534			
100218663	NORTH CHESTERFIELD	VA		06/27/2025		1,124		(26)			(26)		1,098	1,098			
100218664	MOSCOW	ID		06/27/2025		3,350		(82)			(82)		3,268	3,268			
100218665	PHOENIX	AZ		06/27/2025		1,143		(21)			(21)		1,122	1,122			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218666	CHICAGO	IL		06/27/2025		2,330		(32)			(32)		2,298	2,298			
100218668	BLAINE	MN		06/27/2025		2,160		(47)			(47)		2,113	2,113			
100218670	OAKLAND PARK	FL		06/27/2025		1,087		(15)			(15)		1,072	1,072			
100218671	GULF SHORES	AL		06/27/2025		1,857		(33)			(33)		1,824	1,824			
100218672	GLEN ALLEN	VA		06/27/2025		896		(4)			(4)		892	892			
100218673	BLUFFTON	SC		06/27/2025		1,375		(46)			(46)		1,329	1,329			
100218675	BEACH HAVEN	NJ		06/27/2025		2,360		(63)			(63)		2,297	2,297			
100218676	NORTHRIDGE	CA		06/27/2025		1,971		(46)			(46)		1,925	1,925			
100218677	PHOENIX	AZ		06/27/2025		1,202		(24)			(24)		1,178	1,178			
100218678	BAYVIEW	ID		06/27/2025		2,611		(45)			(45)		2,566	2,566			
100218679	JEFFERSON CITY	MO		06/27/2025		629		(6)			(6)		623	623			
100218680	SEVIERVILLE	TN		06/27/2025		1,084		(22)			(22)		1,062	1,062			
100218682	NAPLES	FL		06/27/2025		1,891		(45)			(45)		1,846	1,846			
100218683	ATLANTA	GA		06/27/2025		1,144		(18)			(18)		1,126	1,126			
100218684	WASHINGTON	UT		06/27/2025		1,124		(2)			(2)		1,122	1,122			
100218685	GILROY	CA		06/27/2025		2,951		(49)			(49)		2,902	2,902			
100218686	TWIN FALLS	ID		06/27/2025		1,296		(11)			(11)		1,285	1,285			
100218687	ATHENS	GA		06/27/2025		868		(32)			(32)		836	836			
100218688	ASHTON	ID		06/27/2025		943		(8)			(8)		935	935			
100218689	FAIRFAX	VA		06/27/2025		97,967		861			861		98,828	98,699		(128)	(128)
100218690	SHERMAN	TX		06/27/2025		1,002		(36)			(36)		966	966			
100218691	CARLSBAD	CA		06/27/2025		8,125		(87)			(87)		8,038	8,038			
100218692	ROUND ROCK	TX		06/27/2025		7,079		11			11		7,090	7,090			
100218693	MONTGOMERY VILLAGE	MD		06/27/2025		1,056		(19)			(19)		1,037	1,037			
100218694	PARRISH	FL		06/27/2025		1,164		3			3		1,167	1,167			
100218695	FORT BELVOIR	VA		06/27/2025		5,190		(55)			(55)		5,135	5,135			
100218696	GLEN ALLEN	VA		06/27/2025		1,202		(26)			(26)		1,176	1,176			
100218697	GRAND PRAIRIE	TX		06/27/2025		1,227		(2)			(2)		1,225	1,225			
100218698	CROFTON	MD		06/27/2025		1,738		(20)			(20)		1,718	1,718			
100218700	OAKLAND	NJ		06/27/2025		1,735		(56)			(56)		1,679	1,679			
100218701	O FALLON	MO		06/27/2025		2,328		(83)			(83)		2,245	2,245			
100218702	LAS VEGAS	NV		06/27/2025		1,521		(39)			(39)		1,482	1,482			
100218703	MIAMI BEACH	FL		06/27/2025		1,372		(49)			(49)		1,323	1,323			
100218704	NAVARRE	FL		06/27/2025		2,126		(59)			(59)		2,067	2,067			
100218705	LAND O LAKES	FL		06/27/2025		1,133		68			68		1,201	1,201			
100218706	PAHRUMP	NV		06/27/2025		1,650		148			148		1,798	1,798			
100218707	GALVESTON	TX		06/27/2025		2,602		(61)			(61)		2,541	2,541			
100218708	MESA	AZ		06/27/2025		3,646		(72)			(72)		3,574	3,574			
100218709	DELAVAN	WI		06/27/2025		1,123		(10)			(10)		1,113	1,113			
100218710	ORLANDO	FL		06/27/2025		2,053		(57)			(57)		1,996	1,996			
100218711	NAGS HEAD	NC		06/27/2025		1,706		(27)			(27)		1,679	1,679			
100218712	WASHINGTON	UT		06/27/2025		2,127		70			70		2,197	2,197			
100218713	MIAMI BEACH	FL		06/27/2025		966		(26)			(26)		940	940			
100218714	HARWICH	MA		06/27/2025		2,852		(82)			(82)		2,770	2,770			
100218715	SAINT AUGUSTINE	FL		06/27/2025		1,166		67			67		1,233	1,233			
100218716	BRANDYWINE	MD		06/27/2025		2,952		77			77		3,029	3,029			
100218717	ROSENBERG	TX		06/27/2025		25,163		1,435			1,435		26,598	26,598			
100218718	RANCHO MISSION VIEJO	CA		06/27/2025		3,787		(78)			(78)		3,709	3,709			
100218719	LAKEWOOD	NJ		06/27/2025		1,681		(54)			(54)		1,627	1,627			
100218720	CHARLOTTE	NC		06/27/2025		1,864		(27)			(27)		1,837	1,837			
100218721	SPARKS	NV		06/27/2025		1,723		84			84		1,807	1,807			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218722	WENTZVILLE	MO		06/27/2025		1,107		(16)			(16)		1,091	1,091			
100218723	TERRACE PARK	OH		06/27/2025		880		(32)			(32)		848	848			
100218724	FAYETTEVILLE	AR		06/27/2025		1,156		(23)			(23)		1,133	1,133			
100218725	SKYKOMISH	WA		06/27/2025		4,191		(75)			(75)		4,116	4,116			
100218726	BRIGANTINE	NJ		06/27/2025		2,374		(56)			(56)		2,318	2,318			
100218727	SEASIDE HEIGHTS	NJ		06/27/2025		3,046		(57)			(57)		2,989	2,989			
100218728	GLENDALE	AZ		06/27/2025		1,272		(23)			(23)		1,249	1,249			
100218729	NESKOWIN	OR		06/27/2025		1,042		13			13		1,055	1,055			
100218730	BLOOMINGDALE	GA		06/27/2025		1,189		(30)			(30)		1,159	1,159			
100218731	OCALA	FL		06/27/2025		994		(32)			(32)		962	962			
100218732	EDMOND	OK		06/27/2025		1,237		(34)			(34)		1,203	1,203			
100218733	ELKRIDGE	MD		06/27/2025		1,247		(13)			(13)		1,234	1,234			
100218734	SPRINGFIELD	MO		06/27/2025		1,254		(41)			(41)		1,213	1,213			
100218735	AUSTIN	TX		06/27/2025		1,191		(9)			(9)		1,182	1,182			
100218736	LAWRENCEVILLE	GA		06/27/2025		1,594		(37)			(37)		1,557	1,557			
100218737	REDMOND	WA		06/27/2025		3,477		(50)			(50)		3,427	3,427			
100218738	MONTEZUMA	IA		06/27/2025		4,998		(55)			(55)		4,943	4,943			
100218739	DELAWARE	OH		06/27/2025		1,082		(28)			(28)		1,054	1,054			
100218740	BIG PINE KEY	FL		06/27/2025		2,693		(79)			(79)		2,614	2,614			
100218741	BRONX	NY		06/27/2025		3,148		7			7		3,155	3,155			
100218742	SPRING	TX		06/27/2025		813		(7)			(7)		806	806			
100218743	LITTLE ROCK	AR		06/27/2025		1,592		(39)			(39)		1,553	1,553			
100218744	BREINIGSVILLE	PA		06/27/2025		52,643		(257)			(257)		52,386	52,292		(94)	(94)
100218745	MCARTHUR	OH		06/27/2025		2,047		(54)			(54)		1,993	1,993			
100218746	AVON	IN		06/27/2025		1,230		(23)			(23)		1,207	1,207			
100218747	MARYSVILLE	OH		06/27/2025		39,387		(644)			(644)		38,743	38,743			
100218748	WEST HARTFORD	CT		06/27/2025		1,839		(35)			(35)		1,804	1,804			
100218749	METAIRIE	LA		06/27/2025		1,945		(47)			(47)		1,898	1,898			
100218750	SAWYER	MI		06/27/2025		1,889		(55)			(55)		1,834	1,834			
100218751	HACKBERRY	LA		06/27/2025		4,252		(138)			(138)		4,114	4,114			
100218752	MILFORD	OH		06/27/2025		1,022		(4)			(4)		1,018	1,018			
100218753	POOLER	GA		06/27/2025		7,714		(17)			(17)		7,697	7,697			
100218754	MOUNT LAUREL	NJ		06/27/2025		1,471		(49)			(49)		1,422	1,422			
100218755	HASLET	TX		06/27/2025		1,693		(27)			(27)		1,666	1,666			
100218756	SAINT AUGUSTINE	FL		06/27/2025		1,548		(30)			(30)		1,518	1,518			
100218757	BIDDEFORD	ME		06/27/2025		1,965		(50)			(50)		1,915	1,915			
100218758	CENTERVILLE	MA		06/27/2025		2,212		(4)			(4)		2,208	2,208			
100218759	COLORADO SPRINGS	CO		06/27/2025		1,248		(39)			(39)		1,209	1,209			
100218760	CANYON LAKE	TX		06/27/2025		2,784		(88)			(88)		2,696	2,696			
100218761	WETHERSFIELD	CT		06/27/2025		1,085		(26)			(26)		1,059	1,059			
100218762	BOUNTIFUL	UT		06/27/2025		1,654		(48)			(48)		1,606	1,606			
100218763	LEMONT	IL		06/27/2025		1,521		(42)			(42)		1,479	1,479			
100218764	FRIPP ISLAND	SC		06/27/2025		2,904		11			11		2,915	2,915			
100218765	ELLIJAY	GA		06/27/2025		2,357		(30)			(30)		2,327	2,327			
100218766	SPARKS	NV		06/27/2025		1,480		(43)			(43)		1,437	1,437			
100218767	SAINT SIMONS ISLAND	GA		06/27/2025		2,366		(38)			(38)		2,328	2,328			
100218768	PERRYSBURG	OH		06/27/2025		1,941		(81)			(81)		1,860	1,860			
100218769	TUSCALOOSA	AL		06/27/2025		1,048		(20)			(20)		1,028	1,028			
100218770	LAYTON	UT		06/27/2025		2,057		(1)			(1)		2,056	2,056			
100218771	LONGVILLE	MN		06/27/2025		1,772		(46)			(46)		1,726	1,726			
100218772	FERNANDINA BEACH	FL		06/27/2025		2,109		(60)			(60)		2,049	2,049			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218773	BOSTON	MA		06/27/2025		5,083		(97)			(97)		4,986	4,986			
100218774	LAVON	TX		06/27/2025		1,371		(22)			(22)		1,349	1,349			
100218775	WARSAW	MO		06/27/2025		1,093		(33)			(33)		1,060	1,060			
100218776	GILBERT	AZ		06/27/2025		2,372		(49)			(49)		2,323	2,323			
100218777	JOHNS ISLAND	SC		06/27/2025		1,472		(31)			(31)		1,441	1,441			
100218778	TRAVELERS REST	SC		06/27/2025		1,244		(43)			(43)		1,201	1,201			
100218779	ODENTON	MD		06/27/2025		1,244		(34)			(34)		1,210	1,210			
100218780	MANCOS	CO		06/27/2025		1,298		(23)			(23)		1,275	1,275			
100218781	BROOKELAND	TX		06/27/2025		1,031		(33)			(33)		998	998			
100218782	CHELSEA	MA		06/27/2025		3,146		(51)			(51)		3,095	3,095			
100218783	WESTMINSTER	SC		06/27/2025		1,867		(6)			(6)		1,861	1,861			
100218784	ARNOLD	CA		06/27/2025		1,380		(33)			(33)		1,347	1,347			
100218785	BIG CREEK	CA		06/27/2025		1,016		(4)			(4)		1,012	1,012			
100218786	LAS VEGAS	NV		06/27/2025		2,609		(78)			(78)		2,531	2,531			
100218787	PRESCOTT VALLEY	AZ		06/27/2025		2,288		4			4		2,292	2,292			
100218788	SAN LEANDRO	CA		06/27/2025		2,833		(94)			(94)		2,739	2,739			
100218789	HOLLY SPRINGS	NC		06/27/2025		1,005		(20)			(20)		985	985			
100218790	PRESCOTT VALLEY	AZ		06/27/2025		2,869		(2)			(2)		2,867	2,867			
100218791	CORNING	NY		06/27/2025		2,530		(56)			(56)		2,474	2,474			
100218792	HYATTSVILLE	MD		06/27/2025		1,106		(39)			(39)		1,067	1,067			
100218793	ROCKINGHAM	NC		06/27/2025		906		(27)			(27)		879	879			
100218794	PERRYSBURG	OH		06/27/2025		1,041		(33)			(33)		1,008	1,008			
100218795	WEST FARGO	ND		06/27/2025		1,468		(39)			(39)		1,429	1,429			
100218796	OCEAN CITY	MD		06/27/2025		3,427		(71)			(71)		3,356	3,356			
100218797	KELSEYVILLE	CA		06/27/2025		1,144		(26)			(26)		1,118	1,118			
100218798	RANSON	WV		06/27/2025		917		(36)			(36)		881	881			
100218799	PORT ORCHARD	WA		06/27/2025		2,021		(31)			(31)		1,990	1,990			
100218800	CHARLES TOWN	WV		06/27/2025		1,756		(69)			(69)		1,687	1,687			
100218803	PUNTA GORDA	FL		06/27/2025		2,046		(59)			(59)		1,987	1,987			
100218804	BUTTE	MT		06/27/2025		922		(35)			(35)		887	887			
100218805	LATHROP	CA		06/27/2025		2,275		87			87		2,362	2,362			
100218806	DAVIDSON	NC		06/27/2025		1,195		(39)			(39)		1,156	1,156			
100218807	JUNO BEACH	FL		06/27/2025		2,266		(93)			(93)		2,173	2,173			
100218808	NEW ORLEANS	LA		06/27/2025		1,616		(54)			(54)		1,562	1,562			
100218809	NASHVILLE	TN		06/27/2025		1,489		(26)			(26)		1,463	1,463			
100218810	CAROLINA BEACH	NC		06/27/2025		1,899		(52)			(52)		1,847	1,847			
100218811	OCALA	FL		06/27/2025		1,258		(20)			(20)		1,238	1,238			
100218812	GARDNER	MA		06/27/2025		1,489		(44)			(44)		1,445	1,445			
100218813	VENICE	FL		06/27/2025		3,215		(100)			(100)		3,115	3,115			
100218814	ROGERS	MN		06/27/2025		1,136		5			5		1,141	1,141			
100218815	OCEAN VIEW	DE		06/27/2025		10,536		(180)			(180)		10,356	10,356			
100218816	AUBURN	WA		06/27/2025		23,048		(74)			(74)		22,974	22,974			
100218817	HANFORD	CA		06/27/2025		1,001		(22)			(22)		979	979			
100218818	HOBOKEN	NJ		06/27/2025		2,103		(31)			(31)		2,072	2,072			
100218819	WEST WARWICK	RI		06/27/2025		1,207		(23)			(23)		1,184	1,184			
100218820	PEORIA	AZ		06/27/2025		1,826		(7)			(7)		1,819	1,819			
100218821	NOKOMIS	FL		06/27/2025		1,107		8			8		1,115	1,115			
100218822	DEL VALLE	TX		06/27/2025		1,981		131			131		2,112	2,112			
100218823	VICTORVILLE	CA		06/27/2025		1,403		(43)			(43)		1,360	1,360			
100218824	BALL GROUND	GA		06/27/2025		2,032		86			86		2,118	2,118			
100218825	ANGIER	NC		06/27/2025		1,207		(2)			(2)		1,205	1,205			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218826	LAVEEN	AZ		06/27/2025		2,474		49			49		2,523	2,523			
100218827	PFLUGERVILLE	TX		06/27/2025		1,706		36			36		1,742	1,742			
100218828	BRADENTON	FL		06/27/2025		1,119		8			8		1,127	1,127			
100218829	MANTECA	CA		06/27/2025		2,603		(21)			(21)		2,582	2,582			
100218830	AVONDALE	AZ		06/27/2025		10,118		21			21		10,139	10,139			
100218831	SARASOTA	FL		06/27/2025		1,122		12			12		1,134	1,134			
100218832	MABLETON	GA		06/27/2025		1,440		38			38		1,478	1,478			
100218833	PAHRUMP	NV		06/27/2025		1,303							1,303	1,303			
100218834	BRADENTON	FL		06/27/2025		3,093		20			20		3,113	3,113			
100218835	QUEEN CREEK	AZ		06/27/2025		1,934		(22)			(22)		1,912	1,912			
100218836	MURRELLS INLET	SC		06/27/2025		2,852		(63)			(63)		2,789	2,789			
100218837	KIMBERLING CITY	MO		06/27/2025		1,595		(55)			(55)		1,540	1,540			
100218838	SARASOTA	FL		06/27/2025		2,131		22			22		2,153	2,153			
100218839	MONTGOMERY	AL		06/27/2025		997		(33)			(33)		964	964			
100218840	FISHERS	IN		06/27/2025		8,088		(83)			(83)		8,005	8,005			
100218841	LAVEEN	AZ		06/27/2025		1,929		74			74		2,003	2,003			
100218842	TEMPE	AZ		06/27/2025		1,337		(16)			(16)		1,321	1,321			
100218843	HUNTERSVILLE	NC		06/27/2025		3,420		(69)			(69)		3,351	3,351			
100218844	HENDERSON	NV		06/27/2025		2,751		90			90		2,841	2,841			
100218845	GILFORD	NH		06/27/2025		7,564		(235)			(235)		7,329	7,329			
100218846	IRVINE	CA		06/27/2025		1,220		(36)			(36)		1,184	1,184			
100218847	BRADLEY	ME		06/27/2025		1,103		(8)			(8)		1,095	1,095			
100218848	GOODYEAR	AZ		06/27/2025		1,727		(56)			(56)		1,671	1,671			
100218849	LINCOLN	NE		06/27/2025		1,315		(44)			(44)		1,271	1,271			
100218850	ACWORTH	GA		06/27/2025		9,288		31			31		9,319	9,319			
100218851	SUN CITY CENTER	FL		06/27/2025		1,308		(48)			(48)		1,260	1,260			
100218852	BOSTON	MA		06/27/2025		44,552		(730)			(730)		43,822	43,822			
100218853	RATHDRUM	ID		06/27/2025		1,791		(32)			(32)		1,759	1,759			
100218854	CRIPPLE CREEK	CO		06/27/2025		1,502		(33)			(33)		1,469	1,469			
100218855	VIRGINIA BEACH	VA		06/27/2025		1,872		(65)			(65)		1,807	1,807			
100218856	FORT WORTH	TX		06/27/2025		1,100		(16)			(16)		1,084	1,084			
100218857	MIDDLE RIVER	MD		06/27/2025		1,583		(60)			(60)		1,523	1,523			
100218858	TAMPA	FL		06/27/2025		3,698		(68)			(68)		3,630	3,630			
100218859	NORMAN	OK		06/27/2025		6,234		(183)			(183)		6,051	6,051			
100218860	VENICE	FL		06/27/2025		1,204		(37)			(37)		1,167	1,167			
100218861	EAST WENATCHEE	WA		06/27/2025		1,377		(47)			(47)		1,330	1,330			
100218862	APALACHICOLA	FL		06/27/2025		4,113		(152)			(152)		3,961	3,961			
100218863	NAPLES	FL		06/27/2025		1,927		(62)			(62)		1,865	1,865			
100218864	WATERBURY	CT		06/27/2025		1,006		(27)			(27)		979	979			
100218865	TITUSVILLE	FL		06/27/2025		1,266		(23)			(23)		1,243	1,243			
100218866	SATELLITE BEACH	FL		06/27/2025		1,620		(27)			(27)		1,593	1,593			
100218867	MEDINA	OH		06/27/2025		1,270		(46)			(46)		1,224	1,224			
100218868	INLET BEACH	FL		06/27/2025		2,844		(92)			(92)		2,752	2,752			
100218869	BENTON	LA		06/27/2025		1,233		(41)			(41)		1,192	1,192			
100218870	NORTH ATTLEBORO	MA		06/27/2025		1,134		(22)			(22)		1,112	1,112			
100218871	COLUMBUS	OH		06/27/2025		2,109		(30)			(30)		2,079	2,079			
100218872	FREDERICKSBURG	TX		06/27/2025		1,390		(41)			(41)		1,349	1,349			
100218873	CORAOPOLIS	PA		06/27/2025		938		(36)			(36)		902	902			
100218874	RICHMOND	VA		06/27/2025		1,629		(48)			(48)		1,581	1,581			
100218875	HOT SPRINGS VILLAGE	AR		06/27/2025		1,426		(39)			(39)		1,387	1,387			
100218876	VILLA RICA	GA		06/27/2025		949		(34)			(34)		915	915			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218877	HIDEOUT	UT		06/27/2025		4,122		37			37		4,159	4,159			
100218878	DENVER	NC		06/27/2025		2,796		(28)			(28)		2,768	2,768			
100218879	BROKEN BOW	OK		06/27/2025		1,442		(42)			(42)		1,400	1,400			
100218880	SEMINOLE	FL		06/27/2025		2,857		(36)			(36)		2,821	2,821			
100218881	TOFTE	MN		06/27/2025		1,659		(43)			(43)		1,616	1,616			
100218882	CAROLINA BEACH	NC		06/27/2025		1,424		3			3		1,427	1,427			
100218883	OCEAN CITY	MD		06/27/2025		1,600		(38)			(38)		1,562	1,562			
100218884	WAXHAW	NC		06/27/2025		2,132		(46)			(46)		2,086	2,086			
100218885	FRANKFORT	KY		06/27/2025		1,409		(40)			(40)		1,369	1,369			
100218886	GREENVILLE	MI		06/27/2025		1,085		(29)			(29)		1,056	1,056			
100218887	SUMMERVILLE	SC		06/27/2025		1,415		(26)			(26)		1,389	1,389			
100218888	CONWAY	SC		06/27/2025		1,098		24			24		1,122	1,122			
100218889	OCEAN PINES	MD		06/27/2025		1,387		(18)			(18)		1,369	1,369			
100218890	HAMPTON	GA		06/27/2025		1,785		172			172		1,957	1,957			
100218891	KYLE	TX		06/27/2025		1,885		(42)			(42)		1,843	1,843			
100218892	BERLIN	MD		06/27/2025		2,837		(61)			(61)		2,776	2,776			
100218893	CLARYVILLE	NY		06/27/2025		939		(9)			(9)		930	930			
100218894	POCONO LAKE	PA		06/27/2025		1,140		(29)			(29)		1,111	1,111			
100218895	SAN DIEGO	CA		06/27/2025		4,311		(119)			(119)		4,192	4,192			
100218896	WISHON	CA		06/27/2025		649		(9)			(9)		640	640			
100218897	SAINT JOHNS	FL		06/27/2025		2,425		59			59		2,484	2,484			
100218898	BERLIN	MD		06/27/2025		138,749		(160)			(160)		138,589	138,386		(203)	(203)
100218899	WASHINGTON	DC		06/27/2025		2,447		(78)			(78)		2,369	2,369			
100218900	SURPRISE	AZ		06/27/2025		1,612		(34)			(34)		1,578	1,578			
100218901	PALM BEACH GARDENS	FL		06/27/2025		1,588		(48)			(48)		1,540	1,540			
100218902	LAGRANGE	GA		06/27/2025		1,270		17			17		1,287	1,287			
100218903	NAVARRE	FL		06/27/2025		103,686		(888)			(888)		102,798	102,798			
100218904	KISSIMMEE	FL		06/27/2025		2,705		(87)			(87)		2,618	2,618			
100218905	CHARLESTON	SC		06/27/2025		3,919		(113)			(113)		3,806	3,806			
100218906	SPOTSYLVANIA	VA		06/27/2025		1,000		(29)			(29)		971	971			
100218907	PITTSBURGH	PA		06/27/2025		924		(21)			(21)		903	903			
100218908	AUSTIN	TX		06/27/2025		1,621		(27)			(27)		1,594	1,594			
100218909	BLUFFTON	SC		06/27/2025		1,629		(49)			(49)		1,580	1,580			
100218910	INDIAN HARBOUR BEACH	FL		06/27/2025		2,409		(63)			(63)		2,346	2,346			
100218911	ENUMCLAW	WA		06/27/2025		1,749		(45)			(45)		1,704	1,704			
100218912	OLNEY	MD		06/27/2025		2,272		(53)			(53)		2,219	2,219			
100218913	BIG BEAR CITY	CA		06/27/2025		1,260		(34)			(34)		1,226	1,226			
100218914	HAMPSTEAD	NC		06/27/2025		1,510		(31)			(31)		1,479	1,479			
100218915	CEDAR CITY	UT		06/27/2025		1,280		30			30		1,310	1,310			
100218916	SOUTH BEND	IN		06/27/2025		1,244		(29)			(29)		1,215	1,215			
100218917	GREENEVILLE	TN		06/27/2025		3,897		127			127		4,024	4,024			
100218918	NASHVILLE	TN		06/27/2025		2,970		(90)			(90)		2,880	2,880			
100218919	HARDEEVILLE	SC		06/27/2025		1,780		(29)			(29)		1,751	1,751			
100218920	COON RAPIDS	MN		06/27/2025		1,028		(38)			(38)		990	990			
100218921	OCEAN SHORES	WA		06/27/2025		880		(32)			(32)		848	848			
100218922	DARIEN	GA		06/27/2025		865		1			1		866	866			
100218923	WASHINGTON	UT		06/27/2025		1,507		101			101		1,608	1,608			
100218924	SARASOTA	FL		06/27/2025		1,189		5			5		1,194	1,194			
100218925	WESTAMPTON	NJ		06/27/2025		1,099		(21)			(21)		1,078	1,078			
100218926	WILDWOOD	NJ		06/27/2025		1,329		36			36		1,365	1,365			
100218927	SEBRING	FL		06/27/2025		1,638		(11)			(11)		1,627	1,627			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218928	ARRINGTON	TN		06/27/2025		1,885		(24)			(24)		1,861	1,861			
100218929	SOUTH FULTON	GA		06/27/2025		852		(10)			(10)		842	842			
100218930	PLAINFIELD	IL		06/27/2025		830		(9)			(9)		821	821			
100218931	LONGS	SC		06/27/2025		1,487		49			49		1,536	1,536			
100218932	HOUSTON	TX		06/27/2025		556		1			1		557	557			
100218933	PAYETTE	ID		06/27/2025		2,164		(31)			(31)		2,133	2,133			
100218934	WAIPAHU	HI		06/27/2025		3,948		46			46		3,994	3,994			
100218935	JACKSON	NJ		06/27/2025		2,609		(30)			(30)		2,579	2,579			
100218936	STREAMWOOD	IL		06/27/2025		2,227		(1)			(1)		2,226	2,226			
100218937	KITTY HAWK	NC		06/27/2025		2,634		(47)			(47)		2,587	2,587			
100218938	CENTERTON	AR		06/27/2025		799		(14)			(14)		785	785			
100218939	CONCORD	CA		06/27/2025		937		(21)			(21)		916	916			
100218940	PAYSON	AZ		06/27/2025		782		28			28		810	810			
100218941	KANSAS CITY	MO		06/27/2025		811		(17)			(17)		794	794			
100218942	KANSAS CITY	MO		06/27/2025		767		(20)			(20)		747	747			
100218943	BELLA VISTA	AR		06/27/2025		869		(19)			(19)		850	850			
100218944	NORTHRIDGE	CA		06/27/2025		3,298		(37)			(37)		3,261	3,261			
100218945	NEW WINDSOR	NY		06/27/2025		1,552		(5)			(5)		1,547	1,547			
100218946	PHOENIX	AZ		06/27/2025		983		(14)			(14)		969	969			
100218947	PLYMOUTH	MN		06/27/2025		1,176		(20)			(20)		1,156	1,156			
100218949	SCHAUMBURG	IL		06/27/2025		799		(11)			(11)		788	788			
100218950	NORTH PALM BEACH	FL		06/27/2025		574		(20)			(20)		554	554			
100218951	MARICOPA	AZ		06/27/2025		3,245		(57)			(57)		3,188	3,188			
100218952	WHITESTONE	VA		06/27/2025		1,223		(22)			(22)		1,201	1,201			
100218953	STARKVILLE	MS		06/27/2025		1,523		(42)			(42)		1,481	1,481			
100218954	CHESTERFIELD	VA		06/27/2025		1,398		(16)			(16)		1,382	1,382			
100218955	BARDSTOWN	KY		06/27/2025		1,461		(13)			(13)		1,448	1,448			
100218956	ARNOLD	CA		06/27/2025		1,125		(9)			(9)		1,116	1,116			
100218957	MIDLAND CITY	AL		06/27/2025		832		(11)			(11)		821	821			
100218958	WEST BRIDGEWATER	MA		06/27/2025		1,291		(39)			(39)		1,252	1,252			
100218960	VALLEY VILLAGE	CA		06/27/2025		2,378		(108)			(108)		2,270	2,270			
100218961	JACKSONVILLE	FL		06/27/2025		625		(26)			(26)		599	599			
100218962	LOS ANGELES	CA		06/27/2025		1,799		(36)			(36)		1,763	1,763			
100218963	WEST BRIDGEWATER	MA		06/27/2025		1,781		(44)			(44)		1,737	1,737			
100218965	MIAMI	FL		06/27/2025		926		(44)			(44)		882	882			
100218966	TARZANA	CA		06/27/2025		58,236		(1,841)			(1,841)		56,395	56,395			
100218967	ROCKLEDGE	FL		06/27/2025		842		(2)			(2)		840	840			
100218968	BELL GARDENS	CA		06/27/2025		3,017		(126)			(126)		2,891	2,891			
100218969	ROCKLEDGE	FL		06/27/2025		845		(5)			(5)		840	840			
100218970	LOS ANGELES	CA		06/27/2025		1,977		(86)			(86)		1,891	1,891			
100218971	CORAL SPRINGS	FL		06/27/2025		442		12			12		454	454			
100218972	NEW BRITAIN	CT		06/27/2025		1,112		(28)			(28)		1,084	1,084			
100218973	PORT RICHEY	FL		06/27/2025		673		(14)			(14)		659	659			
100218974	FOLSOM	CA		06/27/2025		1,848		(7)			(7)		1,841	1,841			
100218975	WASHINGTON	DC		06/27/2025		1,655		(21)			(21)		1,634	1,634			
100218979	VALLEY	AL		06/27/2025		606		9			9		615	615			
100218980	LOS ANGELES	CA		06/27/2025		1,367		(51)			(51)		1,316	1,316			
100218982	CANTON	GA		06/27/2025		3,598		(72)			(72)		3,526	3,526			
100218984	LAKE FOREST	CA		06/27/2025		2,983		(74)			(74)		2,909	2,909			
100218985	COMMERCE TOWNSHIP	MI		06/27/2025		8,966		(205)			(205)		8,761	8,761			
100218986	OCALA	FL		06/27/2025		592		(13)			(13)		579	579			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218988	HOUSTON	TX		06/27/2025		13,028		(620)			(620)		12,408	12,408			
100218989	SAN GABRIEL	CA		06/27/2025		5,324		(16)			(16)		5,308	5,308			
100218990	TULSA	OK		06/27/2025		562		(13)			(13)		549	549			
100218991	ANTIOCH	CA		06/27/2025		2,237		(89)			(89)		2,148	2,148			
100218992	ELGIN	IL		06/27/2025		1,868		(53)			(53)		1,815	1,815			
100218993	HUDSON	FL		06/27/2025		646		(25)			(25)		621	621			
100218994	PEARBLOSSOM	CA		06/27/2025		1,400		(55)			(55)		1,345	1,345			
100218995	MERCED	CA		06/27/2025		963		3			3		966	966			
100218996	CASTAIC	CA		06/27/2025		2,846		(67)			(67)		2,779	2,779			
100218997	REDLANDS	CA		06/27/2025		1,007		(48)			(48)		959	959			
100218998	ONTARIO	CA		06/27/2025		1,852		(34)			(34)		1,818	1,818			
100218999	GARLAND	TX		06/27/2025		927							927	927			
100219000	GRAND PRAIRIE	TX		06/27/2025		741		(34)			(34)		707	707			
100219001	IDYLLWILD	CA		06/27/2025		1,272		(31)			(31)		1,241	1,241			
100219002	BARSTOW	CA		06/27/2025		1,096		(7)			(7)		1,089	1,089			
100219003	LOS ANGELES	CA		06/27/2025		2,292		(26)			(26)		2,266	2,266			
100219004	PEORIA	AZ		06/27/2025		2,207		(10)			(10)		2,197	2,197			
100219005	OCEANSIDE	CA		06/27/2025		4,431		(211)			(211)		4,220	4,220			
100219006	BELLEVUE	WA		06/27/2025		2,055		(98)			(98)		1,957	1,957			
100219007	KEY LARGO	FL		06/27/2025		4,965		(15)			(15)		4,950	4,950			
100219008	SANTA CLARITA	CA		06/27/2025		1,377		(58)			(58)		1,319	1,319			
100219009	PAWTUCKET	RI		06/27/2025		1,306		(30)			(30)		1,276	1,276			
100219010	LAS VEGAS	NV		06/27/2025		6,810		78			78		6,888	6,888			
100219011	SUNNYVALE	CA		06/27/2025		5,844		(179)			(179)		5,665	5,665			
100219012	CYPRESS	TX		06/27/2025		1,237		29			29		1,266	1,266			
100219013	MOSES LAKE	WA		06/27/2025		451		(18)			(18)		433	433			
100219014	OCALA	FL		06/27/2025		643		(12)			(12)		631	631			
100219016	POMONA	CA		06/27/2025		947		(4)			(4)		943	943			
100219017	CHARLOTTE	NC		06/27/2025		1,015		(11)			(11)		1,004	1,004			
100219018	COVINA	CA		06/27/2025		69,011		(1,694)			(1,694)		67,317	67,317			
100219019	PLEASANTON	CA		06/27/2025		3,994		(121)			(121)		3,873	3,873			
100219020	CHICAGO	IL		06/27/2025		1,537		33			33		1,570	1,570			
100219021	MORGAN CITY	LA		06/27/2025		702		(8)			(8)		694	694			
100219022	TUCSON	AZ		06/27/2025		6,536		(129)			(129)		6,407	6,407			
100219023	EL DORADO HILLS	CA		06/27/2025		8,301		(364)			(364)		7,937	7,937			
100219024	FAIRFIELD	CA		06/27/2025		1,051		(3)			(3)		1,048	1,048			
100219025	CLOVIS	CA		06/27/2025		520		(8)			(8)		512	512			
100219026	HOUSTON	TX		06/27/2025		1,245		(14)			(14)		1,231	1,231			
100219027	BROOMFIELD	CO		06/27/2025		1,780		(75)			(75)		1,705	1,705			
100219028	AZUSA	CA		06/27/2025		1,780		(77)			(77)		1,703	1,703			
100219029	BONITA SPRINGS	FL		06/27/2025		3,456		(58)			(58)		3,398	3,398			
100219030	SAN BERNARDINO	CA		06/27/2025		1,734		(34)			(34)		1,700	1,700			
100219031	WENDELL	NC		06/27/2025		1,125		(25)			(25)		1,100	1,100			
100219033	AGUA DULCE	CA		06/27/2025		2,834		(115)			(115)		2,719	2,719			
100219034	PALMDALE	CA		06/27/2025		1,533		(56)			(56)		1,477	1,477			
100219035	LOS GATOS	CA		06/27/2025		3,419		(111)			(111)		3,308	3,308			
100219036	DESOTO	TX		06/27/2025		1,010		(40)			(40)		970	970			
100219037	THOUSAND OAKS	CA		06/27/2025		4,935		(40)			(40)		4,895	4,895			
100219038	LAS VEGAS	NV		06/27/2025		5,884		(187)			(187)		5,697	5,697			
100219039	SILVERTHORNE	CO		06/27/2025		1,631		(21)			(21)		1,610	1,610			
100219040	SCOTTSDALE	AZ		06/27/2025		4,756		(55)			(55)		4,701	4,701			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219041	DESERT HOT SPRINGS	CA		06/27/2025		1,050		(13)			(13)		1,037	1,037			
100219042	WINDSOR	CO		06/27/2025		1,759		(24)			(24)		1,735	1,735			
100219043	KYLE	TX		06/27/2025		799		11			11		810	810			
100219044	MACON	GA		06/27/2025		2,884		(39)			(39)		2,845	2,845			
100219045	FUQUAY VARINA	NC		06/27/2025		1,497		(60)			(60)		1,437	1,437			
100219047	SANTA FE	NM		06/27/2025		5,597		(99)			(99)		5,498	5,498			
100219048	MAGNOLIA	TX		06/27/2025		1,979		(12)			(12)		1,967	1,967			
100219049	NASHVILLE	TN		06/27/2025		952		16			16		968	968			
100219051	TUSCALOOSA	AL		06/27/2025		2,626		(56)			(56)		2,570	2,570			
100219052	HERMOSA BEACH	CA		06/27/2025		10,671		(409)			(409)		10,262	10,262			
100219055	HEATH	TX		06/27/2025		36,425		(442)			(442)		35,983	35,983			
100219059	OXNARD	CA		06/27/2025		5,936		(234)			(234)		5,702	5,702			
100219060	WEST COVINA	CA		06/27/2025		1,490		(37)			(37)		1,453	1,453			
100219061	CHICAGO	IL		06/27/2025		1,914		(50)			(50)		1,864	1,864			
100219062	BELL CANYON	CA		06/27/2025		8,134		(290)			(290)		7,844	7,844			
100219063	FAIRFIELD	CA		06/27/2025		1,610		(60)			(60)		1,550	1,550			
100219064	ALAMEDA	CA		06/27/2025		7,399		(321)			(321)		7,078	7,078			
100219065	FOLCROFT	PA		06/27/2025		651		(25)			(25)		626	626			
100219066	NORTH HOLLYWOOD	CA		06/27/2025		2,535		(33)			(33)		2,502	2,502			
100219067	IDYLLWILD	CA		06/27/2025		634		(18)			(18)		616	616			
100219068	SONOMA	CA		06/27/2025		4,181		(135)			(135)		4,046	4,046			
100219069	RANCHO PALOS VERDES	CA		06/27/2025		4,244		(164)			(164)		4,080	4,080			
100219071	NORTH HIGHLANDS	CA		06/27/2025		1,384		(66)			(66)		1,318	1,318			
100219073	LOS ANGELES	CA		06/27/2025		2,834		(83)			(83)		2,751	2,751			
100219074	PALM BEACH GARDENS	FL		06/27/2025		4,499		(131)			(131)		4,368	4,368			
100219075	LAKE WALES	FL		06/27/2025		570		(27)			(27)		543	543			
100219076	APPLE VALLEY	CA		06/27/2025		2,121		(92)			(92)		2,029	2,029			
100219077	MARTINEZ	GA		06/27/2025		845		(38)			(38)		807	807			
100219078	SAN FRANCISCO	CA		06/27/2025		6,219		(234)			(234)		5,985	5,985			
100219080	NAPLES	FL		06/27/2025		3,783		(162)			(162)		3,621	3,621			
100219081	LOS ANGELES	CA		06/27/2025		2,973		(115)			(115)		2,858	2,858			
100219085	MIAMI	FL		06/27/2025		540		(26)			(26)		514	514			
100219087	CHICO	CA		06/27/2025		1,907		(61)			(61)		1,846	1,846			
100219088	MONTGOMERY	IL		06/27/2025		821		(39)			(39)		782	782			
100219090	KATY	TX		06/27/2025		1,071		(51)			(51)		1,020	1,020			
100219091	CHATTANOOGA	TN		06/27/2025		760		(36)			(36)		724	724			
100219092	NAGS HEAD	NC		06/27/2025		1,512		(47)			(47)		1,465	1,465			
100219093	NEW RIVER	AZ		06/27/2025		1,422		(46)			(46)		1,376	1,376			
100219094	BRIDGEPORT	CT		06/27/2025		1,504		49			49		1,553	1,553			
100219095	MORENO VALLEY	CA		06/27/2025		2,168		(91)			(91)		2,077	2,077			
100219096	THE COLONY	TX		06/27/2025		1,175		(18)			(18)		1,157	1,157			
100219097	GILBERT	AZ		06/27/2025		1,588		(76)			(76)		1,512	1,512			
100219098	PALMDALE	CA		06/27/2025		1,595		(49)			(49)		1,546	1,546			
100219099	LEBANON	OR		06/27/2025		2,948		(102)			(102)		2,846	2,846			
100219100	STAR	ID		06/27/2025		1,765		(77)			(77)		1,688	1,688			
100219101	CHESTER SPRINGS	PA		06/27/2025		290,864		(7,480)			(7,480)		283,384	283,384			
100219102	TAMARAC	FL		06/27/2025		1,237		(9)			(9)		1,228	1,228			
100219104	POMPANO BEACH	FL		06/27/2025		2,245		(67)			(67)		2,178	2,178			
100219105	MARGATE	FL		06/27/2025		3,689		(58)			(58)		3,631	3,631			
100219107	LOS ANGELES	CA		06/27/2025		8,583		(242)			(242)		8,341	8,341			
100219108	CORONA	CA		06/27/2025		2,973		(105)			(105)		2,868	2,868			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219110	LINCOLN CITY	OR		06/27/2025		929		(19)			(19)		910	910			
100219111	MURRIETA	CA		06/27/2025		3,932		(80)			(80)		3,852	3,852			
100219112	MILWAUKEE	WI		06/27/2025		535		(15)			(15)		520	520			
100219113	SOUTH DAYTONA	FL		06/27/2025		659		(31)			(31)		628	628			
100219114	BURIEN	WA		06/27/2025		5,860		(83)			(83)		5,777	5,777			
100219115	HILTON HEAD ISLAND	SC		06/27/2025		487		(13)			(13)		474	474			
100219116	HUNTERSVILLE	NC		06/27/2025		1,833		(42)			(42)		1,791	1,791			
100219117	STOCKTON	CA		06/27/2025		1,641		(53)			(53)		1,588	1,588			
100219118	JACKSONVILLE	FL		06/27/2025		1,197		(40)			(40)		1,157	1,157			
100219119	BLUFFTON	SC		06/27/2025		479		(14)			(14)		465	465			
100219120	INWOOD	WV		06/27/2025		641		(8)			(8)		633	633			
100219121	DAYTONA BEACH	FL		06/27/2025		1,299		(10)			(10)		1,289	1,289			
100219123	SALT LAKE CITY	UT		06/27/2025		2,677		(53)			(53)		2,624	2,624			
100219124	HAYWARD	CA		06/27/2025		2,978		(62)			(62)		2,916	2,916			
100219125	BASYE	VA		06/27/2025		855		(26)			(26)		829	829			
100219126	HOBE SOUND	FL		06/27/2025		1,424		(19)			(19)		1,405	1,405			
100219127	ROUND ROCK	TX		06/27/2025		909		(31)			(31)		878	878			
100219128	LAKESIDE	AZ		06/27/2025		1,470		(28)			(28)		1,442	1,442			
100219129	GAINESVILLE	GA		06/27/2025		1,078		(19)			(19)		1,059	1,059			
100219130	ARAB	AL		06/27/2025		955		(16)			(16)		939	939			
100219131	CONWAY	SC		06/27/2025		140,364		(3,327)			(3,327)		137,037	137,037			
100219132	LELAND	NC		06/27/2025		741		(14)			(14)		727	727			
100219133	ROSEBURG	OR		06/27/2025		3,277		(22)			(22)		3,255	3,255			
100219134	CHARLOTTE	NC		06/27/2025		2,008		(39)			(39)		1,969	1,969			
100219135	LAWRENCEVILLE	GA		06/27/2025		1,178		(21)			(21)		1,157	1,157			
100219136	COEUR D'ALENE	ID		06/27/2025		1,400		(15)			(15)		1,385	1,385			
100219137	SPRINGFIELD	OR		06/27/2025		1,984		(67)			(67)		1,917	1,917			
100219138	OCALA	FL		06/27/2025		1,071		(36)			(36)		1,035	1,035			
100219139	ANDERSON	SC		06/27/2025		1,703		(20)			(20)		1,683	1,683			
100219140	ANNANDALE	VA		06/27/2025		2,814		(62)			(62)		2,752	2,752			
100219141	BOERNE	TX		06/27/2025		1,057		(20)			(20)		1,037	1,037			
100219142	GREENVILLE	SC		06/27/2025		1,532		(21)			(21)		1,511	1,511			
100219143	BATON ROUGE	LA		06/27/2025		634		(6)			(6)		628	628			
100219144	ATLANTA	GA		06/27/2025		1,212		(18)			(18)		1,194	1,194			
100219145	MORRO BAY	CA		06/27/2025		3,830		(91)			(91)		3,739	3,739			
100219146	LIBERTYVILLE	IL		06/27/2025		1,517		(51)			(51)		1,466	1,466			
100219147	VISALIA	CA		06/27/2025		6,298		(139)			(139)		6,159	6,159			
100219148	MAGNOLIA	TX		06/27/2025		1,689		(57)			(57)		1,632	1,632			
100219149	GREENSBORO	NC		06/27/2025		890		(30)			(30)		860	860			
100219150	DUBLIN	OH		06/27/2025		1,209		1			1		1,210	1,210			
100219151	NAPLES	FL		06/27/2025		2,480		(14)			(14)		2,466	2,466			
100219152	CHARLOTTE	NC		06/27/2025		3,133		(65)			(65)		3,068	3,068			
100219153	BEAUFORT	NC		06/27/2025		2,385		(47)			(47)		2,338	2,338			
100219154	MADEIRA BEACH	FL		06/27/2025		3,455		(92)			(92)		3,363	3,363			
100219155	MOREHEAD CITY	NC		06/27/2025		1,005		(18)			(18)		987	987			
100219156	BELLA VISTA	AR		06/27/2025		887		(29)			(29)		858	858			
100219157	WARWICK	GA		06/27/2025		2,170		(47)			(47)		2,123	2,123			
100219158	REDLANDS	CA		06/27/2025		28,090		(950)			(950)		27,140	27,140			
100219159	MC MINNVILLE	TN		06/27/2025		1,226		(41)			(41)		1,185	1,185			
100219160	CLEVELAND	TX		06/27/2025		1,000		(19)			(19)		981	981			
100219161	SCOFIELD	UT		06/27/2025		9,871		(181)			(181)		9,690	9,690			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219162	BRISBANE	CA		06/27/2025		5,250		(95)			(95)		5,155	5,155			
100219163	PORT ORANGE	FL		06/27/2025		6,931		(228)			(228)		6,703	6,703			
100219164	EAST SPENCER	NC		06/27/2025		3,007		(35)			(35)		2,972	2,972			
100219165	AUSTIN	TX		06/27/2025		100,008		(2,928)			(2,928)		97,080	97,080			
100219166	CONCORD	NC		06/27/2025		2,531		(45)			(45)		2,486	2,486			
100219167	EDMONDS	WA		06/27/2025		2,342		(68)			(68)		2,274	2,274			
100219168	BROKEN BOW	OK		06/27/2025		3,875		(84)			(84)		3,791	3,791			
100219169	PALM SPRINGS	CA		06/27/2025		1,443		(49)			(49)		1,394	1,394			
100219170	FALLING WATERS	WV		06/27/2025		3,225		(71)			(71)		3,154	3,154			
100219171	KATY	TX		06/27/2025		793		(16)			(16)		777	777			
100219172	WEST COLUMBIA	SC		06/27/2025		1,808		(39)			(39)		1,769	1,769			
100219174	CAPE CORAL	FL		06/27/2025		816		(28)			(28)		788	788			
100219175	BRYAN	TX		06/27/2025		1,171		(32)			(32)		1,139	1,139			
100219176	HAMPTON	NH		06/27/2025		1,178		(12)			(12)		1,166	1,166			
100219177	PENNSAUKEN	NJ		06/27/2025		992		(10)			(10)		982	982			
100219178	MERRILLVILLE	IN		06/27/2025		986		(22)			(22)		964	964			
100219179	FRANKLIN	TN		06/27/2025		1,054		(19)			(19)		1,035	1,035			
100219180	RUNNING SPRINGS	CA		06/27/2025		1,026		(28)			(28)		998	998			
100219182	MOUNT VERNON	TX		06/27/2025		2,226		(75)			(75)		2,151	2,151			
100219183	ENON	OH		06/27/2025		1,360		(46)			(46)		1,314	1,314			
100219184	GLENDALE	AZ		06/27/2025		1,311		(44)			(44)		1,267	1,267			
100219185	LAWRENCEVILLE	GA		06/27/2025		224,220		(6,645)			(6,645)		217,575	217,575			
100219186	ROCKAWAY BEACH	OR		06/27/2025		2,062		(34)			(34)		2,028	2,028			
100219187	PHOENIX	AZ		06/27/2025		1,579		(41)			(41)		1,538	1,538			
100219188	IDAHO FALLS	ID		06/27/2025		1,201		(38)			(38)		1,163	1,163			
100219189	CHANTILLY	VA		06/27/2025		4,349		(105)			(105)		4,244	4,244			
100219190	VENTURA	CA		06/27/2025		1,275		(43)			(43)		1,232	1,232			
100219191	TOBYHANNA	PA		06/27/2025		2,920		(83)			(83)		2,837	2,837			
100219192	NOLENSVILLE	TN		06/27/2025		2,283		(72)			(72)		2,211	2,211			
100219194	CINCINNATI	OH		06/27/2025		861		(18)			(18)		843	843			
100219195	LAVON	TX		06/27/2025		1,840		(62)			(62)		1,778	1,778			
100219197	DANA POINT	CA		06/27/2025		4,171		(141)			(141)		4,030	4,030			
100219198	TEMPE	AZ		06/27/2025		2,400		(76)			(76)		2,324	2,324			
100219199	BAKERSFIELD	CA		06/27/2025		1,096		(37)			(37)		1,059	1,059			
100219200	SAN DIEGO	CA		06/27/2025		5,592		(189)			(189)		5,403	5,403			
100219201	SOUTH HAVEN	MI		06/27/2025		908		(31)			(31)		877	877			
100219202	FORT MOHAVE	AZ		06/27/2025		1,077		(28)			(28)		1,049	1,049			
100219203	ORANGEVALE	CA		06/27/2025		5,677		(190)			(190)		5,487	5,487			
100219204	AUBURN	WA		06/27/2025		1,886		(64)			(64)		1,822	1,822			
100219205	PHOENIX	AZ		06/27/2025		2,695		(80)			(80)		2,615	2,615			
100219206	HILLIARD	OH		06/27/2025		11,547		(390)			(390)		11,157	11,157			
100219207	OCALA	FL		06/27/2025		1,799		(36)			(36)		1,763	1,763			
100219208	SPRING	TX		06/27/2025		1,734		(43)			(43)		1,691	1,691			
100219209	RALEIGH	NC		06/27/2025		1,278		(36)			(36)		1,242	1,242			
100219210	MARIETTA	GA		06/27/2025		5,199		(84)			(84)		5,115	5,115			
100219211	GRAYSON	GA		06/27/2025		1,896		(34)			(34)		1,862	1,862			
100219212	LOS ANGELES	CA		06/27/2025		3,157		(64)			(64)		3,093	3,093			
100219214	DENVER	CO		06/27/2025		3,361		(44)			(44)		3,317	3,317			
100219215	MIDDLETON	ID		06/27/2025		26,906		(287)			(287)		26,619	26,619			
100219216	DRIPPING SPRINGS	TX		06/27/2025		3,973		(51)			(51)		3,922	3,922			
100219218	SHERWOOD	OR		06/27/2025		5,347		(34)			(34)		5,313	5,313			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219220	MILL VALLEY	CA		06/27/2025		7,161		(34)			(34)		7,127	7,127			
100219221	HURRICANE	UT		06/27/2025		4,712		(25)			(25)		4,687	4,687			
100219222	SAN DIEGO	CA		06/27/2025		7,242		2			2		7,244	7,244			
100219223	IRVINE	CA		06/27/2025		6,588							6,588	6,588			
100219224	MONROE	GA		06/27/2025		4,948		(6)			(6)		4,942	4,942			
100219225	MESA	AZ		06/27/2025		4,057		36			36		4,093	4,093			
100219226	VENICE	FL		06/27/2025		14,196		63			63		14,259	14,259			
100219228	PROSPER	TX		06/27/2025		6,118		80			80		6,198	6,198			
100219229	MOUNT PLEASANT	SC		06/27/2025		3,460		3			3		3,463	3,463			
100219230	DALLAS	TX		06/27/2025		8,797		(168)			(168)		8,629	8,629			
100219231	CARMEL	CA		06/27/2025		5,799		(111)			(111)		5,688	5,688			
100219232	VALLEY VILLAGE	CA		06/27/2025		5,250		(45)			(45)		5,205	5,205			
100219233	BOTHELL	WA		06/27/2025		3,948		13			13		3,961	3,961			
100219234	SAN LEANDRO	CA		06/27/2025		4,112		(33)			(33)		4,079	4,079			
100219235	SPRING	TX		06/27/2025		5,384		23			23		5,407	5,407			
100219236	WESTLAKE VILLAGE	CA		06/30/2025		3,728		(138)			(138)		3,590	3,590			
100219237	LITCHFIELD PARK	AZ		06/30/2025		1,251		(33)			(33)		1,218	1,218			
100219238	CHESTER	PA		06/30/2025		483		(15)			(15)		468	468			
100219239	LEWISVILLE	NC		06/30/2025		1,095		(20)			(20)		1,075	1,075			
100219240	CLINTON	MA		06/30/2025		1,198		(31)			(31)		1,167	1,167			
100219241	GREENVILLE	TX		06/30/2025		955		(29)			(29)		926	926			
100219242	HELLERTOWN	PA		06/30/2025		926		1			1		927	927			
100219243	AITKIN	MN		06/30/2025		5,163		(14)			(14)		5,149	5,149			
100219244	KNOXVILLE	TN		06/30/2025		3,619		(26)			(26)		3,593	3,593			
100219245	SOMONAUK	IL		06/30/2025		1,495		(33)			(33)		1,462	1,462			
100219246	GLOUCESTER	MA		06/30/2025		1,197		(28)			(28)		1,169	1,169			
100219247	DISCOVERY BAY	CA		06/30/2025		2,202		(74)			(74)		2,128	2,128			
100219248	SAN MARCOS	CA		06/30/2025		4,312		(159)			(159)		4,153	4,153			
100219249	BEND	OR		06/30/2025		2,866		(106)			(106)		2,760	2,760			
100219250	BEVERLY	MA		06/30/2025		2,541		(83)			(83)		2,458	2,458			
100219251	DAVENPORT	FL		06/30/2025		1,217		(26)			(26)		1,191	1,191			
100219252	BOSTON	MA		06/30/2025		4,545		(35)			(35)		4,510	4,510			
100219253	NAPLES	FL		06/30/2025		717		(18)			(18)		699	699			
100219254	SALISBURY	MD		06/30/2025		685		(21)			(21)		664	664			
100219255	WELLINGTON	NV		06/30/2025		923		(22)			(22)		901	901			
100219256	SANTA CRUZ	CA		06/30/2025		14,073		(470)			(470)		13,603	13,603			
100219257	LITTLE EGG HARBOR TWP	NJ		06/30/2025		97,118		(1,207)			(1,207)		95,911	95,911			
100219258	LAKE FOREST	CA		06/30/2025		2,526		(70)			(70)		2,456	2,456			
100219259	WEST PALM BEACH	FL		06/30/2025		871		(26)			(26)		845	845			
100219260	CHICAGO	IL		06/30/2025		845		(41)			(41)		804	804			
100219261	CHICAGO	IL		06/30/2025		4,061		(127)			(127)		3,934	3,934			
100219262	WEST JORDAN	UT		06/30/2025		1,965		(35)			(35)		1,930	1,930			
100219263	HEWITT	NJ		06/30/2025		802		(23)			(23)		779	779			
100219264	AMHERST	NY		06/30/2025		2,163		(65)			(65)		2,098	2,098			
100219265	DARBY	MT		06/30/2025		2,215		(21)			(21)		2,194	2,194			
100219266	SOUTHBRIDGE	MA		06/30/2025		999		(27)			(27)		972	972			
100219267	SEARCY	AR		06/30/2025		817		25			25		842	842			
100219268	PEARL RIVER	NY		06/30/2025		1,344		(35)			(35)		1,309	1,309			
100219269	SPRINGFIELD	MO		06/30/2025		699		(18)			(18)		681	681			
100219270	SYRACUSE	NY		06/30/2025		981		(34)			(34)		947	947			
100219271	HAMMONTON	NJ		06/30/2025		1,563		(47)			(47)		1,516	1,516			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219272	CONYERS	GA		06/30/2025		1,400		(15)			(15)		1,385	1,385			
100219274	MYRTLE BEACH	SC		06/30/2025		794		(26)			(26)		768	768			
100219276	MOAB	UT		06/30/2025		1,591		(51)			(51)		1,540	1,540			
100219277	LEAWOOD	KS		06/30/2025		2,007		(67)			(67)		1,940	1,940			
100219278	LAS VEGAS	NV		06/30/2025		840		(23)			(23)		817	817			
100219279	HORSHAM	PA		06/30/2025		1,661		(24)			(24)		1,637	1,637			
100219280	CROSSLAKE	MN		06/30/2025		1,244		(25)			(25)		1,219	1,219			
100219281	DURHAM	NC		06/30/2025		878		(27)			(27)		851	851			
100219282	SAN JOSE	CA		06/30/2025		264,801		(603)			(603)		264,198	264,198			
100219283	SANTA CRUZ	CA		06/30/2025		2,228		(55)			(55)		2,173	2,173			
100219284	ROCKWALL	TX		06/30/2025		1,652		(39)			(39)		1,613	1,613			
100219285	BUFFALO	NY		06/30/2025		1,470		(44)			(44)		1,426	1,426			
100219286	SOUTH EUCLID	OH		06/30/2025		701		(25)			(25)		676	676			
100219287	LAS VEGAS	NV		06/30/2025		1,162		(35)			(35)		1,127	1,127			
100219288	MONROE	NY		06/30/2025		1,807		(48)			(48)		1,759	1,759			
100219289	DUNNELLON	FL		06/30/2025		974		(30)			(30)		944	944			
100219290	DRACUT	MA		06/30/2025		731		(15)			(15)		716	716			
100219291	SAINT PAUL	MN		06/30/2025		1,975		(39)			(39)		1,936	1,936			
100219292	STATEN ISLAND	NY		06/30/2025		2,287		(94)			(94)		2,193	2,193			
100219293	DOWNINGTOWN	PA		06/30/2025		4,287		(29)			(29)		4,258	4,258			
100219294	WESTERVILLE	OH		06/30/2025		747		(29)			(29)		718	718			
100219295	WATKINS GLEN	NY		06/30/2025		1,112		(29)			(29)		1,083	1,083			
100219296	CORDOVA	TN		06/30/2025		891		46			46		937	937			
100219297	MANAHAWKIN	NJ		06/30/2025		3,259		(21)			(21)		3,238	3,238			
100219299	CRAMERTON	NC		06/30/2025		733		(27)			(27)		706	706			
100219300	ODESSA	FL		06/30/2025		2,733		(84)			(84)		2,649	2,649			
100219301	JACKSONVILLE	FL		06/30/2025		904		(30)			(30)		874	874			
100219302	PHILADELPHIA	PA		06/30/2025		1,340		(31)			(31)		1,309	1,309			
100219303	PHILADELPHIA	PA		06/30/2025		1,314		(24)			(24)		1,290	1,290			
100219304	TUCSON	AZ		06/30/2025		1,259		(93)			(93)		1,166	1,166			
100219305	HAMPTON BAYS	NY		06/30/2025		2,190		(34)			(34)		2,156	2,156			
100219306	BONITA SPRINGS	FL		06/30/2025		1,151		(25)			(25)		1,126	1,126			
100219307	WEST PALM BEACH	FL		06/30/2025		11,288		(325)			(325)		10,963	10,963			
100219308	WESTMINSTER	CO		06/30/2025		1,842		(45)			(45)		1,797	1,797			
100219309	CAMP VERDE	AZ		06/30/2025		1,737		(38)			(38)		1,699	1,699			
100219310	PATERSON	NJ		06/30/2025		1,930		(51)			(51)		1,879	1,879			
100219311	RIO RANCHO	NM		06/30/2025		1,551		24			24		1,575	1,575			
100219312	SANDUSKY	OH		06/30/2025		625		(18)			(18)		607	607			
100219313	PALM DESERT	CA		06/30/2025		1,199		(44)			(44)		1,155	1,155			
100219314	OAK PARK	IL		06/30/2025		1,661		(33)			(33)		1,628	1,628			
100219315	QUICKSBURG	VA		06/30/2025		1,175		(43)			(43)		1,132	1,132			
100219316	NEW YORK	NY		06/30/2025		2,710		(113)			(113)		2,597	2,597			
100219317	BROOMFIELD	CO		06/30/2025		1,935		(54)			(54)		1,881	1,881			
100219318	AKRON	OH		06/30/2025		3,771		(75)			(75)		3,696	3,696			
100219319	FAIRFIELD	OH		06/30/2025		903		(28)			(28)		875	875			
100219320	LIBERTY	NY		06/30/2025		1,006		(26)			(26)		980	980			
100219321	APTOS	CA		06/30/2025		1,715		(46)			(46)		1,669	1,669			
100219322	WINTER PARK	FL		06/30/2025		1,212		(37)			(37)		1,175	1,175			
100219323	STUART	FL		06/30/2025		53,900		(1,837)			(1,837)		52,063	52,063			
100219324	MISSOULA	MT		06/30/2025		1,679		(46)			(46)		1,633	1,633			
100219325	DOVER	NJ		06/30/2025		940		(14)			(14)		926	926			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219326	TANNERSVILLE	PA		06/30/2025		1,126		(20)			(20)		1,106	1,106			
100219327	POWHATAN	VA		06/30/2025		851		(27)			(27)		824	824			
100219328	MEMPHIS	TN		06/30/2025		658		22			22		680	680			
100219329	CORDOVA	TN		06/30/2025		1,085		40			40		1,125	1,125			
100219330	CARLTON	WA		06/30/2025		3,081		(38)			(38)		3,043	3,043			
100219331	BUFFALO	NY		06/30/2025		740		(27)			(27)		713	713			
100219332	NEWPORT	MI		06/30/2025		886		(27)			(27)		859	859			
100219333	WEST PALM BEACH	FL		06/30/2025		651		(18)			(18)		633	633			
100219334	MEDFORD	OR		06/30/2025		2,250		(25)			(25)		2,225	2,225			
100219335	CEDAR HILL	TX		06/30/2025		12,275		84			84		12,359	12,359			
100219336	CHICAGO	IL		06/30/2025		1,084		(34)			(34)		1,050	1,050			
100219337	LAS VEGAS	NV		06/30/2025		1,325		(37)			(37)		1,288	1,288			
100219338	CHICAGO	IL		06/30/2025		2,644		(74)			(74)		2,570	2,570			
100219339	LILLINGTON	NC		06/30/2025		773		(32)			(32)		741	741			
100219340	MISSOULA	MT		06/30/2025		712		(14)			(14)		698	698			
100219341	NAVARRE	FL		06/30/2025		664							664	664			
100219342	NORTH READING	MA		06/30/2025		1,795		(27)			(27)		1,768	1,768			
100219343	PLANT CITY	FL		06/30/2025		1,168		(30)			(30)		1,138	1,138			
100219344	SAN FRANCISCO	CA		06/30/2025		2,661		(45)			(45)		2,616	2,616			
100219345	PATERSON	NJ		06/30/2025		2,129		(56)			(56)		2,073	2,073			
100219346	PORT ORANGE	FL		06/30/2025		1,151		(30)			(30)		1,121	1,121			
100219347	OZARK	MO		06/30/2025		3,654		(118)			(118)		3,536	3,536			
100219348	VENTURA	CA		06/30/2025		2,938		(81)			(81)		2,857	2,857			
100219349	FARMERSVILLE	CA		06/30/2025		898		(26)			(26)		872	872			
100219350	SAINT AUGUSTINE	FL		06/30/2025		1,012		(5)			(5)		1,007	1,007			
100219351	LONG BRANCH	NJ		06/30/2025		1,398		(40)			(40)		1,358	1,358			
100219352	PHILADELPHIA	PA		06/30/2025		653		(24)			(24)		629	629			
100219353	SAN JOSE	CA		06/30/2025		1,779		(28)			(28)		1,751	1,751			
100219354	BAYONNE	NJ		06/30/2025		1,904		(28)			(28)		1,876	1,876			
100219355	OLATHE	KS		06/30/2025		1,194		(31)			(31)		1,163	1,163			
100219356	BAKERSFIELD	CA		06/30/2025		663		(20)			(20)		643	643			
100219357	CONCORD	NC		06/30/2025		836		(22)			(22)		814	814			
100219358	MAMMOTH LAKES	CA		06/30/2025		1,852		(65)			(65)		1,787	1,787			
100219359	POWHATAN	VA		06/30/2025		851		(27)			(27)		824	824			
100219360	COLUMBUS	OH		06/30/2025		814		(30)			(30)		784	784			
100219361	MACON	NC		06/30/2025		751		(15)			(15)		736	736			
100219362	BROOKHAVEN	GA		06/30/2025		1,315		(40)			(40)		1,275	1,275			
100219363	BLUE RIDGE	TX		06/30/2025		1,902		(45)			(45)		1,857	1,857			
100219364	ENGLEWOOD	FL		06/30/2025		960		(16)			(16)		944	944			
100219365	FALLS CHURCH	VA		06/30/2025		531		(15)			(15)		516	516			
100219366	LITTLE ROCK	AR		06/30/2025		591		(17)			(17)		574	574			
100219367	WORCESTER	MA		06/30/2025		2,137		(31)			(31)		2,106	2,106			
100219368	MODESTO	CA		06/30/2025		806		(21)			(21)		785	785			
100219369	MORRISTOWN	NJ		06/30/2025		3,365		(89)			(89)		3,276	3,276			
100219370	DALLAS	TX		06/30/2025		1,154		(14)			(14)		1,140	1,140			
100219371	MORRISTOWN	NJ		06/30/2025		3,365		(89)			(89)		3,276	3,276			
100219372	YONKERS	NY		06/30/2025		2,560		(73)			(73)		2,487	2,487			
100219373	TONAWANDA	NY		06/30/2025		1,607		(50)			(50)		1,557	1,557			
100219374	CHEEKTOWAGA	NY		06/30/2025		650		(19)			(19)		631	631			
100219375	HOLLYWOOD	FL		07/02/2025		1,140		(54)			(54)		1,086	1,086			
100219376	MIAMI	FL		07/02/2025		916		(30)			(30)		886	886			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219377	CHANDLER	AZ		07/02/2025		1,057		(29)			(29)		1,028	1,028			
100219378	PHOENIX	AZ		07/02/2025		1,146		(42)			(42)		1,104	1,104			
100219379	LONGWOOD	FL		07/02/2025		2,526		61			61		2,587	2,587			
100219380	VENTURA	CA		07/07/2025		4,039		(70)			(70)		3,969	3,969			
100219381	EPWORTH	GA		07/07/2025		4,139		(101)			(101)		4,038	4,038			
100219382	SEATTLE	WA		07/07/2025		2,815		(94)			(94)		2,721	2,721			
100219383	AUSTIN	TX		07/07/2025		4,324		(155)			(155)		4,169	4,169			
100219384	PORT ARANSAS	TX		07/07/2025		3,887		(134)			(134)		3,753	3,753			
100219385	SAWYER	MI		07/07/2025		4,198		(77)			(77)		4,121	4,121			
100219386	VISALIA	CA		07/07/2025		1,110		(40)			(40)		1,070	1,070			
100219387	MERIDIAN	ID		07/07/2025		1,343		(6)			(6)		1,337	1,337			
100219388	SAINT PETERSBURG	FL		07/07/2025		1,135		(41)			(41)		1,094	1,094			
100219389	ORLANDO	FL		07/07/2025		1,710		(46)			(46)		1,664	1,664			
100219390	CHICAGO	IL		07/07/2025		1,859		(44)			(44)		1,815	1,815			
100219391	TOPSAIL BEACH	NC		07/07/2025		5,491		(14)			(14)		5,477	5,477			
100219392	WEATHERFORD	TX		07/07/2025		1,385		(50)			(50)		1,335	1,335			
100219393	SALEM	OR		07/07/2025		1,193		(43)			(43)		1,150	1,150			
100219394	DELRAY BEACH	FL		07/07/2025		3,316		(100)			(100)		3,216	3,216			
100219395	ATLANTA	GA		07/07/2025		1,022		(37)			(37)		985	985			
100219396	HOUSTON	TX		07/07/2025		1,173		(13)			(13)		1,160	1,160			
100219397	AUBREY	TX		07/07/2025		1,126		(40)			(40)		1,086	1,086			
100219399	GULF SHORES	AL		07/07/2025		3,608		(89)			(89)		3,519	3,519			
100219401	ELK GROVE	CA		07/07/2025		14,160		(391)			(391)		13,769	13,769			
100219402	OAKLAND	CA		07/07/2025		1,641		(41)			(41)		1,600	1,600			
100219403	BIXBY	OK		07/07/2025		770		(27)			(27)		743	743			
100219405	ELMHURST	IL		07/07/2025		3,790		(78)			(78)		3,712	3,712			
100219406	SARASOTA	FL		07/07/2025		1,070		(38)			(38)		1,032	1,032			
100219407	TENAFLY	NJ		07/07/2025		5,129		(184)			(184)		4,945	4,945			
100219408	GLENDALE	AZ		07/07/2025		1,368		(40)			(40)		1,328	1,328			
100219409	SILT	CO		07/07/2025		12,862		(220)			(220)		12,642	12,642			
100219410	TENAFLY	NJ		07/07/2025		3,500		(94)			(94)		3,406	3,406			
100219411	BOSTON	MA		07/07/2025		5,365		(101)			(101)		5,264	5,264			
100219412	SEATTLE	WA		07/07/2025		2,591		(32)			(32)		2,559	2,559			
100219414	DEVILS LAKE	ND		07/07/2025		886		(31)			(31)		855	855			
100219416	SPRING HILL	TN		07/07/2025		18,346		(397)			(397)		17,949	17,949			
100219417	OCEAN CITY	NJ		07/07/2025		2,259		(49)			(49)		2,210	2,210			
100219418	SPRING VALLEY	NY		07/07/2025		3,997		(143)			(143)		3,854	3,854			
100219419	PRINCETON	TX		07/07/2025		1,125		(40)			(40)		1,085	1,085			
100219420	FRANKLIN	TN		07/07/2025		1,682		(39)			(39)		1,643	1,643			
100219421	CRYSTAL RIVER	FL		07/07/2025		1,648		(50)			(50)		1,598	1,598			
100219422	SILVER SPRING	MD		07/07/2025		1,584		(50)			(50)		1,534	1,534			
100219423	RIPON	CA		07/07/2025		1,821		(13)			(13)		1,808	1,808			
100219424	HENDERSON	NV		07/07/2025		1,576		(44)			(44)		1,532	1,532			
100219425	KIHEI	HI		07/07/2025		3,879		(100)			(100)		3,779	3,779			
100219426	AUBREY	TX		07/07/2025		1,397		(50)			(50)		1,347	1,347			
100219427	AUBREY	TX		07/07/2025		1,060		(38)			(38)		1,022	1,022			
100219428	PORT BOLIVAR	TX		07/07/2025		1,517		(52)			(52)		1,465	1,465			
100219429	BUFFALO GROVE	IL		07/07/2025		3,285		(77)			(77)		3,208	3,208			
100219430	COTTONWOOD	AZ		07/07/2025		1,006		(36)			(36)		970	970			
100219431	PIGEON FORGE	TN		07/07/2025		4,199		(102)			(102)		4,097	4,097			
100219432	PHOENIX	AZ		07/07/2025		962		(34)			(34)		928	928			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219433	CHELAN	WA		07/07/2025		3,101		(74)			(74)		3,027	3,027			
100219434	SAN DIEGO	CA		07/07/2025		4,340		(146)			(146)		4,194	4,194			
100219435	FRESNO	CA		07/07/2025		1,328		(48)			(48)		1,280	1,280			
100219436	CHARLOTTESVILLE	VA		07/07/2025		3,329		(83)			(83)		3,246	3,246			
100219437	FRISCO	TX		07/07/2025		1,568		(20)			(20)		1,548	1,548			
100219438	MORGAN HILL	CA		07/07/2025		5,222		(41)			(41)		5,181	5,181			
100219439	PANAMA CITY BEACH	FL		07/07/2025		1,852		(54)			(54)		1,798	1,798			
100219440	HERRIMAN	UT		07/07/2025		4,233		(61)			(61)		4,172	4,172			
100219441	AUSTIN	TX		07/07/2025		2,252		(38)			(38)		2,214	2,214			
100219442	LAS VEGAS	NV		07/07/2025		1,228		(42)			(42)		1,186	1,186			
100219443	DANA POINT	CA		07/07/2025		10,298		(96)			(96)		10,202	10,202			
100219444	HUNTINGTON BEACH	CA		07/07/2025		4,595		(92)			(92)		4,503	4,503			
100219445	SAN JOSE	CA		07/07/2025		5,912		(58)			(58)		5,854	5,854			
100219446	SOUTH BOSTON	MA		07/07/2025		6,302		(70)			(70)		6,232	6,232			
100219447	AIRMONT	NY		07/07/2025		4,405		(158)			(158)		4,247	4,247			
100219448	MENIFEE	CA		07/07/2025		2,296		(23)			(23)		2,273	2,273			
100219449	MAMMOTH LAKES	CA		07/07/2025		6,244		(94)			(94)		6,150	6,150			
100219450	JAMAICA PLAIN	MA		07/07/2025		746,762		(937)			(937)		745,825	745,825			
100219451	STONE HARBOR	NJ		07/07/2025		7,685		(119)			(119)		7,566	7,566			
100219452	LAS VEGAS	NV		07/07/2025		1,765		(20)			(20)		1,745	1,745			
100219453	FRISCO	TX		07/07/2025		2,141		(22)			(22)		2,119	2,119			
100219454	PRESCOTT	AZ		07/07/2025		1,164		35			35		1,199	1,199			
100219456	CARPINTERIA	CA		07/07/2025		8,267		256			256		8,523	8,523			
100219457	SAN MARINO	CA		07/07/2025		6,028		(145)			(145)		5,883	5,883			
100219458	LA JOLLA	CA		07/07/2025		10,339		158			158		10,497	10,497			
100219459	MILTON	FL		07/07/2025		1,058		33			33		1,091	1,091			
100219460	REDONDO BEACH	CA		07/07/2025		5,180		(73)			(73)		5,107	5,107			
100219461	BUDD LAKE	NJ		07/07/2025		1,745		(20)			(20)		1,725	1,725			
100219462	FRYEBURG	ME		07/07/2025		3,194		(60)			(60)		3,134	3,134			
100219463	BRADLEY BEACH	NJ		07/07/2025		4,305		45			45		4,350	4,350			
100219464	GREENWICH	CT		07/07/2025		4,915		(99)			(99)		4,816	4,816			
100219465	GOODYEAR	AZ		07/07/2025		1,847		95			95		1,942	1,942			
100219467	TUCSON	AZ		07/07/2025		1,110		(6)			(6)		1,104	1,104			
100219468	BROOKLYN	NY		07/07/2025		5,172		(168)			(168)		5,004	5,004			
100219469	FALMOUTH	MA		07/07/2025		3,993		(49)			(49)		3,944	3,944			
100219470	TELLURIDE	CO		07/07/2025		4,597		(93)			(93)		4,504	4,504			
100219471	VANCOUVER	WA		07/07/2025		1,368		39			39		1,407	1,407			
100219472	SANTA FE	NM		07/07/2025		3,845		(86)			(86)		3,759	3,759			
100219473	FRASER	CO		07/07/2025		3,642		(87)			(87)		3,555	3,555			
100219474	LOS ALTOS HILLS	CA		07/07/2025		7,609		(180)			(180)		7,429	7,429			
100219475	SAN DIEGO	CA		07/07/2025		72,150		(2,008)			(2,008)		70,142	70,142			
100219476	IRVINE	CA		07/07/2025		7,567		(51)			(51)		7,516	7,516			
100219477	CUPERTINO	CA		07/07/2025		6,139		(117)			(117)		6,022	6,022			
100219478	SANTA CRUZ	CA		07/07/2025		4,217		(9)			(9)		4,208	4,208			
100219479	SAN DIEGO	CA		07/07/2025		6,229		(126)			(126)		6,103	6,103			
100219480	LAKE HAVASU CITY	AZ		07/07/2025		12,612		96			96		12,708	12,708			
100219482	SAN DIEGO	CA		07/07/2025		7,515		(131)			(131)		7,384	7,384			
100219483	DECATUR	GA		07/07/2025		1,677		45			45		1,722	1,722			
100219484	TUCSON	AZ		07/07/2025		284,543		(5,673)			(5,673)		278,870	278,870			
100219485	ARROYO GRANDE	CA		07/07/2025		6,196		(39)			(39)		6,157	6,157			
100219486	BEACH HAVEN	NJ		07/07/2025		5,023		(150)			(150)		4,873	4,873			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219487	KEALAKEKUA	HI		07/07/2025		10,543		(249)			(249)		10,294	10,294			
100219488	PEORIA	AZ		07/07/2025		1,090		(39)			(39)		1,051	1,051			
100219489	INCLINE VILLAGE	NV		07/07/2025		2,705		105			105		2,810	2,810			
100219490	AUBURNDALE	FL		07/07/2025		1,468		(52)			(52)		1,416	1,416			
100219491	COTTAGE GROVE	MN		07/07/2025		1,103		(35)			(35)		1,068	1,068			
100219492	LINCOLN	NH		07/07/2025		8,058		(143)			(143)		7,915	7,915			
100219493	FT LAUDERDALE	FL		07/07/2025		1,255		(45)			(45)		1,210	1,210			
100219494	WOODLAND HILLS	CA		07/07/2025		4,200		(148)			(148)		4,052	4,052			
100219496	SUNRISE BEACH	MO		07/07/2025		4,401		(91)			(91)		4,310	4,310			
100219497	PISMO BEACH	CA		07/07/2025		4,709		129			129		4,838	4,838			
100219498	GATLINBURG	TN		07/07/2025		2,878		(74)			(74)		2,804	2,804			
100219501	GLENDALE	AZ		07/07/2025		13,266		(170)			(170)		13,096	13,096			
100219502	NARRAGANSETT	RI		07/07/2025		3,863		(77)			(77)		3,786	3,786			
100219503	CORTEZ	FL		07/07/2025		4,654		(155)			(155)		4,499	4,499			
100219504	MAMMOTH LAKES	CA		07/07/2025		6,295		(160)			(160)		6,135	6,135			
100219505	RENO	NV		07/07/2025		1,568		(49)			(49)		1,519	1,519			
100219506	SUGAR HILL	GA		07/07/2025		1,233		(44)			(44)		1,189	1,189			
100219507	LINTHICUM HTS	MD		07/07/2025		867		(31)			(31)		836	836			
100219508	BOSTON	MA		07/07/2025		8,788		(234)			(234)		8,554	8,554			
100219509	ROCKBRIDGE BATHS	VA		07/07/2025		1,828		(65)			(65)		1,763	1,763			
100219511	SAN MARCOS	CA		07/07/2025		1,650		(48)			(48)		1,602	1,602			
100219512	PORT ORCHARD	WA		07/07/2025		942		(34)			(34)		908	908			
100219513	SACRAMENTO	CA		07/07/2025		1,177		(42)			(42)		1,135	1,135			
100219514	BEND	OR		07/07/2025		5,856		(155)			(155)		5,701	5,701			
100219515	SANTA ROSA	CA		07/07/2025		2,712		(75)			(75)		2,637	2,637			
100219516	CARDIFF BY THE SEA	CA		07/07/2025		10,022		(253)			(253)		9,769	9,769			
100219518	PHOENIX	AZ		07/07/2025		9,870		(240)			(240)		9,630	9,630			
100219519	OLD ORCHARD BEACH	ME		07/07/2025		1,157		(41)			(41)		1,116	1,116			
100219520	YACHATS	OR		07/07/2025		5,581		(154)			(154)		5,427	5,427			
100219521	WINCHESTER	MA		07/07/2025		3,558		(70)			(70)		3,488	3,488			
100219522	BROKEN BOW	OK		07/07/2025		4,467		(126)			(126)		4,341	4,341			
100219523	MC LEAN	VA		07/07/2025		10,130		(262)			(262)		9,868	9,868			
100219524	MCLEAN	VA		07/07/2025		5,277		(106)			(106)		5,171	5,171			
100219525	UNION GAP	WA		07/07/2025		735		(26)			(26)		709	709			
100219526	NAPLES	FL		07/07/2025		6,010		(169)			(169)		5,841	5,841			
100219527	DEDHAM	MA		07/07/2025		8,596		(52)			(52)		8,544	8,544			
100219528	SAN LUIS OBISPO	CA		07/07/2025		3,689		(115)			(115)		3,574	3,574			
100219529	PINEHURST	NC		07/07/2025		987		(35)			(35)		952	952			
100219530	GLEN ALLEN	VA		07/07/2025		999		(36)			(36)		963	963			
100219531	WEST PALM BEACH	FL		07/07/2025		1,932		(67)			(67)		1,865	1,865			
100219532	SAND CITY	CA		07/07/2025		3,864		(119)			(119)		3,745	3,745			
100219533	NEWPORT BEACH	CA		07/07/2025		9,485		(96)			(96)		9,389	9,389			
100219534	NAPA	CA		07/07/2025		4,972		(119)			(119)		4,853	4,853			
100219535	SCOTTSDALE	AZ		07/07/2025		6,143		3			3		6,146	6,146			
100219536	FORT LAUDERDALE	FL		07/07/2025		5,785		209			209		5,994	5,994			
100219537	INLET BEACH	FL		07/07/2025		6,711		(92)			(92)		6,619	6,619			
100219538	HARWICH PORT	MA		07/07/2025		4,678		76			76		4,754	4,754			
100219539	DUCK	NC		07/07/2025		6,559		(191)			(191)		6,368	6,368			
100219540	DENVER	CO		07/07/2025		3,968		(106)			(106)		3,862	3,862			
100219541	ROGERS	AR		07/07/2025		4,067		(106)			(106)		3,961	3,961			
100219542	CAPE MAY	NJ		07/07/2025		9,516		(207)			(207)		9,309	9,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219543	SAN JOSE	CA		07/07/2025		5,969		(136)			(136)		5,833	5,833			
100219544	LOS ANGELES	CA		07/07/2025		4,722		184			184		4,906	4,906			
100219545	TOMS RIVER	NJ		07/07/2025		2,316		(66)			(66)		2,250	2,250			
100219546	CHANDLER	AZ		07/07/2025		4,580		(24)			(24)		4,556	4,556			
100219547	KIRKWOOD	CA		07/07/2025		4,302		(69)			(69)		4,233	4,233			
100219548	MOUNTAIN VIEW	CA		07/07/2025		5,917		(131)			(131)		5,786	5,786			
100219549	FORT LAUDERDALE	FL		07/07/2025		4,270		(106)			(106)		4,164	4,164			
100219550	SEVIERVILLE	TN		07/07/2025		3,032		(82)			(82)		2,950	2,950			
100219551	SEVIERVILLE	TN		07/07/2025		5,927		(163)			(163)		5,764	5,764			
100219552	LA CONNER	WA		07/07/2025		23,931		(834)			(834)		23,097	23,097			
100219553	SCOTTSDALE	AZ		07/07/2025		4,757		50			50		4,807	4,807			
100219554	KISSIMMEE	FL		07/07/2025		2,122		(69)			(69)		2,053	2,053			
100219555	SAN DIEGO	CA		07/07/2025		4,905		(87)			(87)		4,818	4,818			
100219556	SANTA BARBARA	CA		07/07/2025		3,560		(81)			(81)		3,479	3,479			
100219557	NASHVILLE	TN		07/07/2025		3,650		(116)			(116)		3,534	3,534			
100219558	SPANAWAY	WA		07/07/2025		1,917		(53)			(53)		1,864	1,864			
100219559	GILBERT	AZ		07/07/2025		1,285		(41)			(41)		1,244	1,244			
100219560	BROOKEVILLE	MD		07/07/2025		3,485		(125)			(125)		3,360	3,360			
100219561	EDMONDS	WA		07/07/2025		2,169		(63)			(63)		2,106	2,106			
100219562	PENSACOLA	FL		07/07/2025		1,916		(52)			(52)		1,864	1,864			
100219563	HOWELL	NJ		07/07/2025		2,283		106			106		2,389	2,389			
100219564	BROOKSVILLE	FL		07/07/2025		1,015		(36)			(36)		979	979			
100219565	DENVER	CO		07/07/2025		4,528		(98)			(98)		4,430	4,430			
100219566	SANTA CRUZ	CA		07/07/2025		7,769		(247)			(247)		7,522	7,522			
100219567	CAMERON PARK	CA		07/07/2025		1,003		(36)			(36)		967	967			
100219568	SWANTON	MD		07/07/2025		1,192		(43)			(43)		1,149	1,149			
100219569	NEW BERN	NC		07/07/2025		9,378		(336)			(336)		9,042	9,042			
100219570	CAMARILLO	CA		07/07/2025		2,783		(95)			(95)		2,688	2,688			
100219571	LYNNFIELD	MA		07/07/2025		4,219		(98)			(98)		4,121	4,121			
100219572	HOWELL	NJ		07/07/2025		2,706		(70)			(70)		2,636	2,636			
100219573	FRANKLIN	TN		07/07/2025		1,127		(40)			(40)		1,087	1,087			
100219575	HILLSBORO	OR		07/07/2025		1,755		(18)			(18)		1,737	1,737			
100219576	CELEBRATION	FL		07/07/2025		1,137		(29)			(29)		1,108	1,108			
100219577	GREENVILLE	SC		07/07/2025		1,366		(16)			(16)		1,350	1,350			
100219578	ARLINGTON	MA		07/07/2025		1,196		(22)			(22)		1,174	1,174			
100219579	FORT LAUDERDALE	FL		07/07/2025		7,085		(214)			(214)		6,871	6,871			
100219580	FOUNTAIN HILLS	AZ		07/07/2025		4,635		(126)			(126)		4,509	4,509			
100219581	WEST SACRAMENTO	CA		07/07/2025		2,249		(16)			(16)		2,233	2,233			
100219582	SPRING HILL	TN		07/07/2025		3,197		26			26		3,223	3,223			
100219583	WALLER	TX		07/07/2025		966		1			1		967	967			
100219584	INDIAN WELLS	CA		07/07/2025		7,258		(180)			(180)		7,078	7,078			
100219585	PANAMA CITY	FL		07/07/2025		854		26			26		880	880			
100219587	BRYAN	TX		07/07/2025		1,076							1,076	1,076			
100219588	VISALIA	CA		07/07/2025		1,118		26			26		1,144	1,144			
100219589	NAPERVILLE	IL		07/07/2025		1,643		(48)			(48)		1,595	1,595			
100219590	PATERSON	NJ		07/07/2025		1,296		(20)			(20)		1,276	1,276			
100219591	PRESCOTT	AZ		07/07/2025		2,547		(66)			(66)		2,481	2,481			
100219592	DANDRIDGE	TN		07/07/2025		1,018		(36)			(36)		982	982			
100219593	ALEXANDRIA	VA		07/07/2025		1,586		(42)			(42)		1,544	1,544			
100219594	RESEDA	CA		07/07/2025		2,696		(79)			(79)		2,617	2,617			
100219595	WATERTOWN	MA		07/07/2025		4,501		(51)			(51)		4,450	4,450			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219596	WELCHES	OR		07/07/2025		1,064		3			3		1,067	1,067			
100219597	MONUMENT	CO		07/07/2025		2,449		(67)			(67)		2,382	2,382			
100219598	PARKER	CO		07/07/2025		2,834		(15)			(15)		2,819	2,819			
100219599	KAUFMAN	TX		07/07/2025		1,347		(42)			(42)		1,305	1,305			
100219600	RICHMOND	VA		07/07/2025		1,233		(44)			(44)		1,189	1,189			
100219601	RICHMOND	VA		07/07/2025		1,233		(44)			(44)		1,189	1,189			
100219602	LONG BEACH	CA		07/07/2025		1,875		(1)			(1)		1,874	1,874			
100219603	SCOTTSDALE	AZ		07/07/2025		1,405		(41)			(41)		1,364	1,364			
100219604	PRESCOTT	AZ		07/07/2025		1,301		(34)			(34)		1,267	1,267			
100219605	GOLDEN	CO		07/07/2025		3,479		(74)			(74)		3,405	3,405			
100219606	FLAGSTAFF	AZ		07/07/2025		1,326		(40)			(40)		1,286	1,286			
100219607	GOODYEAR	AZ		07/07/2025		1,215		(42)			(42)		1,173	1,173			
100219608	ORLANDO	FL		07/07/2025		1,020		(26)			(26)		994	994			
100219609	ONTARIO	CA		07/07/2025		2,519		(27)			(27)		2,492	2,492			
100219610	GATLINBURG	TN		07/07/2025		2,402		(50)			(50)		2,352	2,352			
100219612	TIMNATH	CO		07/07/2025		1,676		(48)			(48)		1,628	1,628			
100219613	LOS ANGELES	CA		07/07/2025		9,488		(279)			(279)		9,209	9,209			
100219614	ANNAPOLIS	MD		07/07/2025		2,323		(67)			(67)		2,256	2,256			
100219615	WINTER GARDEN	FL		07/07/2025		40,681		(511)			(511)		40,170	40,170			
100219616	FAIR OAKS	CA		07/07/2025		1,185		(42)			(42)		1,143	1,143			
100219617	MERIDIAN	ID		07/07/2025		2,145		(52)			(52)		2,093	2,093			
100219618	SACRAMENTO	CA		07/07/2025		1,350		(48)			(48)		1,302	1,302			
100219619	PALISADES PARK	NJ		07/07/2025		3,019		(34)			(34)		2,985	2,985			
100219620	CONCORD	NC		07/07/2025		1,767		(38)			(38)		1,729	1,729			
100219621	SACRAMENTO	CA		07/07/2025		1,555		(11)			(11)		1,544	1,544			
100219622	SACRAMENTO	CA		07/07/2025		3,805		(136)			(136)		3,669	3,669			
100219623	MIAMI	FL		07/07/2025		1,967		(70)			(70)		1,897	1,897			
100219624	FAYETTEVILLE	AR		07/07/2025		1,354		(41)			(41)		1,313	1,313			
100219626	WALNUT CREEK	CA		07/07/2025		1,769		1			1		1,770	1,770			
100219627	SAINT AUGUSTINE	FL		07/07/2025		1,777		(64)			(64)		1,713	1,713			
100219628	COVINA	CA		07/07/2025		1,734		(62)			(62)		1,672	1,672			
100219629	REDDING	CT		07/07/2025		1,507							1,507	1,507			
100219630	BREMERTON	WA		07/07/2025		1,606		(24)			(24)		1,582	1,582			
100219631	RIVERSIDE	CA		07/07/2025		1,772		(63)			(63)		1,709	1,709			
100219632	LANSDALE	PA		07/07/2025		1,704		(19)			(19)		1,685	1,685			
100219633	IDAHO FALLS	ID		07/07/2025		2,559		(87)			(87)		2,472	2,472			
100219634	DENVER	CO		07/07/2025		1,360		(36)			(36)		1,324	1,324			
100219635	FLAGLER BEACH	FL		07/07/2025		3,503		178			178		3,681	3,681			
100219636	SACRAMENTO	CA		07/07/2025		1,223		(44)			(44)		1,179	1,179			
100219637	FORT COLLINS	CO		07/07/2025		1,393		(45)			(45)		1,348	1,348			
100219638	COMMERCE CITY	CO		07/07/2025		1,459		(44)			(44)		1,415	1,415			
100219639	LITHIA	FL		07/07/2025		1,393		(40)			(40)		1,353	1,353			
100219640	ELLIJAY	GA		07/07/2025		2,255		(16)			(16)		2,239	2,239			
100219641	DENVER	CO		07/07/2025		1,560		(47)			(47)		1,513	1,513			
100219642	ARVADA	CO		07/07/2025		1,441		(42)			(42)		1,399	1,399			
100219643	BEVERLY	MA		07/07/2025		2,862		(90)			(90)		2,772	2,772			
100219644	ESCONDIDO	CA		07/07/2025		2,525		43			43		2,568	2,568			
100219646	ORANGE PARK	FL		07/07/2025		2,026		(5)			(5)		2,021	2,021			
100219647	DULUTH	GA		07/07/2025		1,640		(46)			(46)		1,594	1,594			
100219648	STOCKTON	CA		07/07/2025		2,035		(16)			(16)		2,019	2,019			
100219649	MONROE	UT		07/07/2025		1,364		(45)			(45)		1,319	1,319			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219650	INDIO	CA		07/07/2025		1,833		(50)			(50)		1,783	1,783			
100219651	PROVO	UT		07/07/2025		1,504		(54)			(54)		1,450	1,450			
100219652	OAK VIEW	CA		07/07/2025		1,944		(46)			(46)		1,898	1,898			
100219653	HENDERSON	NV		07/07/2025		1,460		(49)			(49)		1,411	1,411			
100219654	CLEWISTON	FL		07/07/2025		2,185		(68)			(68)		2,117	2,117			
100219655	BOOTHBAY HARBOR	ME		07/07/2025		2,104		(73)			(73)		2,031	2,031			
100219656	AUSTIN	TX		07/07/2025		2,187		(76)			(76)		2,111	2,111			
100219657	BELL GARDENS	CA		07/07/2025		44,655		(785)			(785)		43,870	43,870			
100219658	FORT COLLINS	CO		07/07/2025		1,379		(39)			(39)		1,340	1,340			
100219659	UKIAH	CA		07/07/2025		1,706		(30)			(30)		1,676	1,676			
100219660	RANCHO CUCAMONGA	CA		07/07/2025		1,477		(44)			(44)		1,433	1,433			
100219661	LONGMONT	CO		07/07/2025		2,042		(42)			(42)		2,000	2,000			
100219662	LUDLOW	MA		07/07/2025		1,365		(49)			(49)		1,316	1,316			
100219663	MIAMI	FL		07/07/2025		1,360		(49)			(49)		1,311	1,311			
100219664	TURLOCK	CA		07/07/2025		1,397		(39)			(39)		1,358	1,358			
100219665	JOELTON	TN		07/07/2025		4,222		(117)			(117)		4,105	4,105			
100219666	NORWALK	CA		07/07/2025		2,611		(20)			(20)		2,591	2,591			
100219667	SAN DIEGO	CA		07/07/2025		2,811		(68)			(68)		2,743	2,743			
100219668	BOSTON	MA		07/07/2025		3,967		(87)			(87)		3,880	3,880			
100219669	MALDEN	MA		07/07/2025		32,101		(959)			(959)		31,142	31,142			
100219670	MILPITAS	CA		07/07/2025		3,105		(64)			(64)		3,041	3,041			
100219672	SENECA	SC		07/07/2025		2,038		(24)			(24)		2,014	2,014			
100219673	REDLANDS	CA		07/07/2025		1,780		(25)			(25)		1,755	1,755			
100219674	SANTA ANA	CA		07/07/2025		1,988		(43)			(43)		1,945	1,945			
100219675	SOUTH LAKE TAHOE	CA		07/07/2025		4,003		(2)			(2)		4,001	4,001			
100219676	ORANGE	CA		07/07/2025		4,304		(37)			(37)		4,267	4,267			
100219677	DIXON	CA		07/07/2025		1,813		(52)			(52)		1,761	1,761			
100219678	DAWSONVILLE	GA		07/07/2025		1,547		(34)			(34)		1,513	1,513			
100219679	ATHENS	GA		07/07/2025		2,236		(72)			(72)		2,164	2,164			
100219680	SPARKS	NV		07/07/2025		3,872		59			59		3,931	3,931			
100219681	ROCKBRIDGE	OH		07/07/2025		1,188		(40)			(40)		1,148	1,148			
100219682	WOODBRIDGE	VA		07/07/2025		975		(35)			(35)		940	940			
100219683	SPRING LAKE	NJ		07/07/2025		2,532		(24)			(24)		2,508	2,508			
100219685	KATY	TX		07/07/2025		1,312		10			10		1,322	1,322			
100219686	LAS VEGAS	NV		07/07/2025		1,632		1			1		1,633	1,633			
100219687	WESTLAKE VILLAGE	CA		07/07/2025		2,864		(41)			(41)		2,823	2,823			
100219688	WALNUT CREEK	CA		07/07/2025		4,602		(124)			(124)		4,478	4,478			
100219690	PORTLAND	OR		07/07/2025		1,374		(49)			(49)		1,325	1,325			
100219691	MONSEY	NY		07/07/2025		11,518		(412)			(412)		11,106	11,106			
100219692	LIBERTY	UT		07/07/2025		2,980		(80)			(80)		2,900	2,900			
100219693	EDMOND	OK		07/07/2025		965							965	965			
100219694	CLOVIS	CA		07/07/2025		988		14			14		1,002	1,002			
100219695	SAN FRANCISCO	CA		07/07/2025		851		(21)			(21)		830	830			
100219696	DENVER	CO		07/07/2025		1,784		(24)			(24)		1,760	1,760			
100219697	DENVER	CO		07/07/2025		1,816		(25)			(25)		1,791	1,791			
100219698	FORT WORTH	TX		07/07/2025		1,043		15			15		1,058	1,058			
100219699	SAN JACINTO	CA		07/07/2025		1,950		(9)			(9)		1,941	1,941			
100219700	ELK GROVE	CA		07/07/2025		1,984		(62)			(62)		1,922	1,922			
100219701	AUSTIN	TX		07/07/2025		1,959		45			45		2,004	2,004			
100219702	BOUNTIFUL	UT		07/07/2025		2,178		(7)			(7)		2,171	2,171			
100219703	TRUCKEE	CA		07/07/2025		6,301		(145)			(145)		6,156	6,156			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219704	SACRAMENTO	CA		07/07/2025		5,938		(40)			(40)		5,898	5,898			
100219705	SARASOTA	FL		07/07/2025		7,042		(210)			(210)		6,832	6,832			
100219706	THE VILLAGES	FL		07/07/2025		15,684		(561)			(561)		15,123	15,123			
100219707	MAPLETON	UT		07/07/2025		1,144		(24)			(24)		1,120	1,120			
100219708	ROCKLIN	CA		07/07/2025		2,319		(57)			(57)		2,262	2,262			
100219709	MAPLETON	UT		07/07/2025		1,183		(25)			(25)		1,158	1,158			
100219710	DESTIN	FL		07/07/2025		3,435		(103)			(103)		3,332	3,332			
100219711	MYRTLE BEACH	SC		07/07/2025		1,113		10			10		1,123	1,123			
100219712	FRISCO	TX		07/07/2025		1,308		20			20		1,328	1,328			
100219713	MYRTLE BEACH	SC		07/07/2025		1,157		10			10		1,167	1,167			
100219714	ADAIRSVILLE	GA		07/07/2025		1,141		38			38		1,179	1,179			
100219715	STAR	ID		07/07/2025		2,991		246			246		3,237	3,237			
100219716	SEVIERVILLE	TN		07/07/2025		5,323		(135)			(135)		5,188	5,188			
100219717	POTTSTOWN	PA		07/07/2025		2,217		114			114		2,331	2,331			
100219718	SAN JOSE	CA		07/07/2025		4,334		30			30		4,364	4,364			
100219719	BELLEVUE	WA		07/07/2025		1,754		(47)			(47)		1,707	1,707			
100219720	PANAMA CITY BEACH	FL		07/07/2025		1,132		(30)			(30)		1,102	1,102			
100219721	SULTAN	WA		07/07/2025		2,658		225			225		2,883	2,883			
100219722	PALMDALE	CA		07/07/2025		1,727		(51)			(51)		1,676	1,676			
100219723	KANNAPOLIS	NC		07/07/2025		1,332		39			39		1,371	1,371			
100219724	ANTIOCH	TN		07/07/2025		1,135		(8)			(8)		1,127	1,127			
100219725	SAN DIEGO	CA		07/07/2025		1,018		34			34		1,052	1,052			
100219726	MARIETTA	GA		07/07/2025		1,405		(11)			(11)		1,394	1,394			
100219727	SANTA MONICA	CA		07/07/2025		5,566		(79)			(79)		5,487	5,487			
100219728	DERBY	VT		07/07/2025		34,827		(1,005)			(1,005)		33,822	33,822			
100219729	HEBER CITY	UT		07/07/2025		3,568		(99)			(99)		3,469	3,469			
100219730	FRESNO	CA		07/07/2025		2,254		35			35		2,289	2,289			
100219732	DANA POINT	CA		07/07/2025		2,525		17			17		2,542	2,542			
100219734	IRVINE	CA		07/07/2025		2,814		46			46		2,860	2,860			
100219735	SAN JOSE	CA		07/07/2025		7,443		(62)			(62)		7,381	7,381			
100219736	FOUNTAIN VALLEY	CA		07/08/2025		4,968		(160)			(160)		4,808	4,808			
100219738	TRUCKEE	CA		07/08/2025		3,288		(81)			(81)		3,207	3,207			
100219739	ESTERO	FL		07/08/2025		1,650		(79)			(79)		1,571	1,571			
100219740	SLIDELL	LA		07/08/2025		652		(24)			(24)		628	628			
100219741	TALLAHASSEE	FL		07/08/2025		1,929		(19)			(19)		1,910	1,910			
100219742	WEST HILLS	CA		07/08/2025		1,727		(82)			(82)		1,645	1,645			
100219744	AVENTURA	FL		07/08/2025		687		(26)			(26)		661	661			
100219746	TYLER	TX		07/08/2025		2,425		(115)			(115)		2,310	2,310			
100219748	GREENSBORO	NC		07/08/2025		974		14			14		988	988			
100219749	FORT MYERS	FL		07/08/2025		1,225		(41)			(41)		1,184	1,184			
100219750	DAYTONA BEACH	FL		07/08/2025		809		(38)			(38)		771	771			
100219752	PHOENIX	AZ		07/08/2025		2,018		(54)			(54)		1,964	1,964			
100219754	AURORA	CO		07/08/2025		4,957		(253)			(253)		4,704	4,704			
100219755	MIAMI	FL		07/08/2025		8,251		(181)			(181)		8,070	8,070			
100219756	PRAIRIEVILLE	LA		07/08/2025		624		(27)			(27)		597	597			
100219758	AMERICAN CANYON	CA		07/08/2025		2,060		(70)			(70)		1,990	1,990			
100219759	HUDSON	OH		07/08/2025		1,135		(54)			(54)		1,081	1,081			
100219760	HOUSTON	TX		07/08/2025		507		(12)			(12)		495	495			
100219761	LUBBOCK	TX		07/08/2025		698		(32)			(32)		666	666			
100219762	WILMINGTON	DE		07/08/2025		531		(14)			(14)		517	517			
100219763	GAMBRILLS	MD		07/08/2025		5,391		(78)			(78)		5,313	5,313			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219764	CLEVELAND	GA		07/08/2025		4,938		(235)			(235)		4,703	4,703			
100219766	OCEAN	NJ		07/08/2025		1,349		(3)			(3)		1,346	1,346			
100219767	SCRANTON	PA		07/08/2025		685		(18)			(18)		667	667			
100219769	MIAMI	FL		07/08/2025		576		(27)			(27)		549	549			
100219771	BIRMINGHAM	AL		07/08/2025		594		(27)			(27)		567	567			
100219772	GRAND JUNCTION	CO		07/08/2025		902		(33)			(33)		869	869			
100219773	IRVINE	CA		07/08/2025		3,993		(109)			(109)		3,884	3,884			
100219774	CUMMING	GA		07/08/2025		1,390		(65)			(65)		1,325	1,325			
100219775	BRANSON	MO		07/08/2025		397		(16)			(16)		381	381			
100219776	WACO	TX		07/08/2025		601		(27)			(27)		574	574			
100219777	RICHMOND	MI		07/08/2025		626		(29)			(29)		597	597			
100219778	COATESVILLE	PA		07/08/2025		514		(18)			(18)		496	496			
100219779	SAN DIEGO	CA		07/08/2025		1,290		(19)			(19)		1,271	1,271			
100219780	NEWARK	CA		07/08/2025		3,292		(109)			(109)		3,183	3,183			
100219781	LOS ANGELES	CA		07/08/2025		5,489		(261)			(261)		5,228	5,228			
100219782	MT JULIET	TN		07/08/2025		613		(17)			(17)		596	596			
100219784	WACO	TX		07/08/2025		510		(23)			(23)		487	487			
100219785	MANTECA	CA		07/08/2025		349,629		(11,877)			(11,877)		337,752	337,752			
100219786	CHICAGO	IL		07/08/2025		1,808		(40)			(40)		1,768	1,768			
100219787	SPRING	TX		07/08/2025		1,563		(43)			(43)		1,520	1,520			
100219788	DURHAM	NC		07/08/2025		859		(24)			(24)		835	835			
100219789	SILVER SPRING	MD		07/08/2025		1,886		(54)			(54)		1,832	1,832			
100219790	LAKE MARY	FL		07/08/2025		14,178		(183)			(183)		13,995	13,995			
100219791	JENSEN BEACH	FL		07/08/2025		895		(16)			(16)		879	879			
100219792	HENRICO	VA		07/08/2025		1,151		(27)			(27)		1,124	1,124			
100219793	EAST HAVEN	CT		07/08/2025		1,246		(26)			(26)		1,220	1,220			
100219794	RENO	NV		07/08/2025		2,315		(68)			(68)		2,247	2,247			
100219795	LA PUENTE	CA		07/08/2025		6,101		(52)			(52)		6,049	6,049			
100219796	ZELLWOOD	FL		07/08/2025		1,328		(12)			(12)		1,316	1,316			
100219797	DURHAM	NC		07/08/2025		1,070		6			6		1,076	1,076			
100219798	DURHAM	NC		07/08/2025		786		4			4		790	790			
100219799	LONG BEACH	CA		07/08/2025		4,201		(41)			(41)		4,160	4,160			
100219800	LAS VEGAS	NV		07/08/2025		1,416		(19)			(19)		1,397	1,397			
100219801	WASHINGTON	DC		07/08/2025		838		(25)			(25)		813	813			
100219802	CARROLLTON	TX		07/08/2025		1,270		(38)			(38)		1,232	1,232			
100219803	AUSTIN	TX		07/08/2025		1,635		(48)			(48)		1,587	1,587			
100219804	SUWANEE	GA		07/08/2025		1,860		(47)			(47)		1,813	1,813			
100219805	TUCSON	AZ		07/08/2025		734		(6)			(6)		728	728			
100219806	CHESTERFIELD	VA		07/08/2025		820		(22)			(22)		798	798			
100219807	CHICAGO	IL		07/08/2025		2,020		(31)			(31)		1,989	1,989			
100219808	STAMFORD	CT		07/08/2025		1,493		(51)			(51)		1,442	1,442			
100219809	PORTERVILLE	CA		07/08/2025		958		(18)			(18)		940	940			
100219810	LAS VEGAS	NV		07/08/2025		1,929		(46)			(46)		1,883	1,883			
100219811	ALPHARETTA	GA		07/08/2025		340,535		(8,096)			(8,096)		332,439	332,439			
100219812	TALLAHASSEE	FL		07/08/2025		7,827		(64)			(64)		7,763	7,763			
100219813	PORT SAINT LUCIE	FL		07/08/2025		1,657		(15)			(15)		1,642	1,642			
100219814	LAS VEGAS	NV		07/08/2025		1,051		(28)			(28)		1,023	1,023			
100219815	MOUNT DORA	FL		07/08/2025		1,144		(26)			(26)		1,118	1,118			
100219816	KILL DEVIL HILLS	NC		07/08/2025		1,268		(20)			(20)		1,248	1,248			
100219817	YOUNGSTOWN	OH		07/08/2025		1,270		(27)			(27)		1,243	1,243			
100219818	NORWOOD	MA		07/08/2025		2,689		(66)			(66)		2,623	2,623			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219819	CHICAGO	IL		07/08/2025		791		(15)			(15)		776	776			
100219820	CORNWALL	VT		07/08/2025		1,527		(29)			(29)		1,498	1,498			
100219821	NORTH WILDWOOD	NJ		07/08/2025		1,897		(38)			(38)		1,859	1,859			
100219822	NAPLES	FL		07/08/2025		1,359		(17)			(17)		1,342	1,342			
100219823	READING	PA		07/08/2025		700		(16)			(16)		684	684			
100219824	READING	PA		07/08/2025		740		(7)			(7)		733	733			
100219825	SPRING	TX		07/08/2025		1,887		(40)			(40)		1,847	1,847			
100219826	LAKEWOOD	NJ		07/08/2025		1,881		(28)			(28)		1,853	1,853			
100219827	OCALA	FL		07/08/2025		3,211		(75)			(75)		3,136	3,136			
100219828	CONCORD	NC		07/08/2025		874		(13)			(13)		861	861			
100219829	KEMPNER	TX		07/08/2025		5,194		(140)			(140)		5,054	5,054			
100219830	COLUMBUS	OH		07/08/2025		2,054		6			6		2,060	2,060			
100219831	PIEDMONT	SC		07/08/2025		2,459		26			26		2,485	2,485			
100219832	LOS ANGELES	CA		07/08/2025		1,628		(25)			(25)		1,603	1,603			
100219833	BENTONVILLE	AR		07/08/2025		720		(4)			(4)		716	716			
100219834	MODESTO	CA		07/08/2025		2,311		(10)			(10)		2,301	2,301			
100219835	VANCOUVER	WA		07/08/2025		750		(17)			(17)		733	733			
100219837	HOWELL	NJ		07/08/2025		1,302		(35)			(35)		1,267	1,267			
100219838	PAWTUCKET	RI		07/08/2025		1,258		(32)			(32)		1,226	1,226			
100219839	PLAINFIELD	IL		07/08/2025		739		(23)			(23)		716	716			
100219840	SARASOTA	FL		07/08/2025		942		(21)			(21)		921	921			
100219841	SAN PEDRO	CA		07/08/2025		1,586		(45)			(45)		1,541	1,541			
100219842	ALAMEDA	CA		07/08/2025		2,830		(37)			(37)		2,793	2,793			
100219843	SHERMAN	TX		07/08/2025		887		(30)			(30)		857	857			
100219844	HAMPTON	VA		07/08/2025		662		(17)			(17)		645	645			
100219845	LAS VEGAS	NV		07/08/2025		1,810		(43)			(43)		1,767	1,767			
100219846	HENRICO	VA		07/08/2025		38,469		(923)			(923)		37,546	37,546			
100219847	LEXINGTON	KY		07/08/2025		59,956		(1,713)			(1,713)		58,243	58,243			
100219848	MISSOURI CITY	TX		07/08/2025		11,191		(255)			(255)		10,936	10,936			
100219849	ATLANTA	GA		07/08/2025		42,876		(926)			(926)		41,950	41,950			
100219850	CERES	CA		07/08/2025		1,296		(28)			(28)		1,268	1,268			
100219851	INDIANAPOLIS	IN		07/08/2025		848		(18)			(18)		830	830			
100219852	AUSTIN	TX		07/08/2025		1,740		(33)			(33)		1,707	1,707			
100219853	PHOENIX	AZ		07/08/2025		1,358		(1)			(1)		1,357	1,357			
100219854	EMERYVILLE	CA		07/08/2025		1,774		(26)			(26)		1,748	1,748			
100219855	WESLACO	TX		07/08/2025		897		2			2		899	899			
100219856	LEWIS CENTER	OH		07/08/2025		851		(6)			(6)		845	845			
100219857	FLAGSTAFF	AZ		07/08/2025		1,352		(20)			(20)		1,332	1,332			
100219858	MAGGIE VALLEY	NC		07/08/2025		1,406		(27)			(27)		1,379	1,379			
100219859	BELLFLOWER	CA		07/08/2025		2,952		(65)			(65)		2,887	2,887			
100219860	HENRICO	VA		07/08/2025		951		(8)			(8)		943	943			
100219861	HENDERSON	NV		07/08/2025		958		(31)			(31)		927	927			
100219862	PHOENIX	AZ		07/08/2025		1,942		(6)			(6)		1,936	1,936			
100219863	MILWAUKIE	OR		07/08/2025		861		(15)			(15)		846	846			
100219864	ROUND ROCK	TX		07/08/2025		762		(18)			(18)		744	744			
100219865	AVON	IN		07/08/2025		1,022		(15)			(15)		1,007	1,007			
100219866	HOUSTON	TX		07/08/2025		857		(13)			(13)		844	844			
100219867	WEST COLUMBIA	TX		07/08/2025		917		(18)			(18)		899	899			
100219868	CHARLOTTE	NC		07/08/2025		948		(26)			(26)		922	922			
100219869	RIVERVIEW	FL		07/08/2025		1,994		(58)			(58)		1,936	1,936			
100219870	PHOENIX	AZ		07/08/2025		1,024		(12)			(12)		1,012	1,012			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219871	ATHENS	GA		07/08/2025		1,025		(17)			(17)		1,008	1,008			
100219872	FORT VALLEY	VA		07/08/2025		1,040		(34)			(34)		1,006	1,006			
100219873	ANN ARBOR	MI		07/08/2025		1,046		(11)			(11)		1,035	1,035			
100219874	RENO	NV		07/08/2025		1,609		(41)			(41)		1,568	1,568			
100219875	BLUE SPRINGS	MO		07/08/2025		1,008		(12)			(12)		996	996			
100219876	REHOBOTH BEACH	DE		07/08/2025		1,228		(29)			(29)		1,199	1,199			
100219877	PERRIS	CA		07/08/2025		1,507		(20)			(20)		1,487	1,487			
100219878	RALEIGH	NC		07/08/2025		745		(20)			(20)		725	725			
100219879	HAYWARD	CA		07/08/2025		2,343		(66)			(66)		2,277	2,277			
100219880	QUEEN CREEK	AZ		07/08/2025		1,061		(9)			(9)		1,052	1,052			
100219881	NEWARK	DE		07/08/2025		1,340		(18)			(18)		1,322	1,322			
100219882	WORCESTER	MA		07/08/2025		1,642		(33)			(33)		1,609	1,609			
100219883	GALVESTON	TX		07/08/2025		1,029		(43)			(43)		986	986			
100219884	TEANECK	NJ		07/08/2025		1,931		(45)			(45)		1,886	1,886			
100219885	MOORESVILLE	NC		07/08/2025		797		(15)			(15)		782	782			
100219886	RANDLEMAN	NC		07/08/2025		1,467		15			15		1,482	1,482			
100219887	PALMETTO BAY	FL		07/08/2025		2,825		(47)			(47)		2,778	2,778			
100219888	PORT CHARLOTTE	FL		07/08/2025		1,353		(9)			(9)		1,344	1,344			
100219889	GRANBURY	TX		07/08/2025		1,702		(13)			(13)		1,689	1,689			
100219890	PALM DESERT	CA		07/08/2025		1,433		(21)			(21)		1,412	1,412			
100219891	ALLEN	TX		07/08/2025		1,124		(20)			(20)		1,104	1,104			
100219892	MELISSA	TX		07/08/2025		814		(14)			(14)		800	800			
100219893	SAN FRANCISCO	CA		07/08/2025		4,200		(104)			(104)		4,096	4,096			
100219894	CHARLOTTESVILLE	VA		07/08/2025		1,211		(28)			(28)		1,183	1,183			
100219895	MADERA	CA		07/08/2025		824		(14)			(14)		810	810			
100219896	BROKEN BOW	OK		07/08/2025		1,056		(12)			(12)		1,044	1,044			
100219897	COLUMBUS	OH		07/08/2025		1,045		(13)			(13)		1,032	1,032			
100219898	MILWAUKEE	WI		07/08/2025		1,013		(15)			(15)		998	998			
100219899	ACAMPO	CA		07/08/2025		1,643		(50)			(50)		1,593	1,593			
100219900	FORT WAYNE	IN		07/08/2025		396		(8)			(8)		388	388			
100219901	BOSTON	MA		07/08/2025		1,723		(26)			(26)		1,697	1,697			
100219902	GREENWOOD	IN		07/08/2025		761		(5)			(5)		756	756			
100219903	WAKE FOREST	NC		07/08/2025		959		2			2		961	961			
100219904	PHOENIX	AZ		07/08/2025		665		(21)			(21)		644	644			
100219905	ARLINGTON	TN		07/08/2025		1,287		(30)			(30)		1,257	1,257			
100219906	TUCSON	AZ		07/08/2025		949		(24)			(24)		925	925			
100219907	DALLAS	TX		07/08/2025		3,436		(82)			(82)		3,354	3,354			
100219908	KNOXVILLE	TN		07/08/2025		1,651		(37)			(37)		1,614	1,614			
100219909	BRIGANTINE	NJ		07/08/2025		2,956		(66)			(66)		2,890	2,890			
100219910	PORTLAND	OR		07/08/2025		1,197		(42)			(42)		1,155	1,155			
100219911	PORTLAND	OR		07/08/2025		1,200		(42)			(42)		1,158	1,158			
100219912	SANTA MONICA	CA		07/08/2025		587,675		(20,231)			(20,231)		567,444	567,444			
100219913	AUBURN	CA		07/08/2025		1,374		(40)			(40)		1,334	1,334			
100219914	WESTFIELD	IN		07/08/2025		827		(6)			(6)		821	821			
100219915	BOONE	NC		07/08/2025		1,267		(10)			(10)		1,257	1,257			
100219916	DENTON	TX		07/08/2025		13,281		(355)			(355)		12,926	12,926			
100219917	MORGANTON	GA		07/08/2025		1,069		(30)			(30)		1,039	1,039			
100219918	CHAPIN	SC		07/08/2025		798		(26)			(26)		772	772			
100219919	PARMA	OH		07/08/2025		732		(8)			(8)		724	724			
100219920	WESLEY CHAPEL	FL		07/08/2025		1,036		(25)			(25)		1,011	1,011			
100219921	INDIAN HARBOUR BEACH	FL		07/08/2025		1,963		18			18		1,981	1,981			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219922	ATHENS	GA		07/08/2025		913		(22)			(22)		891	891			
100219923	NORWALK	CT		07/08/2025		1,855		(29)			(29)		1,826	1,826			
100219924	MIAMI BEACH	FL		07/08/2025		1,514		(27)			(27)		1,487	1,487			
100219925	DOWNEY	CA		07/08/2025		3,223		(68)			(68)		3,155	3,155			
100219926	NASHVILLE	TN		07/08/2025		1,418		(38)			(38)		1,380	1,380			
100219927	PLANO	TX		07/08/2025		1,128		(30)			(30)		1,098	1,098			
100219928	FRAMINGHAM	MA		07/08/2025		1,716		1			1		1,717	1,717			
100219929	CITRUS HEIGHTS	CA		07/08/2025		1,951		(47)			(47)		1,904	1,904			
100219930	HENDERSON	NV		07/08/2025		1,745		(34)			(34)		1,711	1,711			
100219932	RANCHO CORDOVA	CA		07/08/2025		1,457		(17)			(17)		1,440	1,440			
100219933	CUMMING	GA		07/08/2025		1,561		(5)			(5)		1,556	1,556			
100219934	BELLVUE	CO		07/08/2025		1,330		(22)			(22)		1,308	1,308			
100219935	PALM SPRINGS	CA		07/08/2025		1,391		(33)			(33)		1,358	1,358			
100219936	CHERRY LOG	GA		07/08/2025		2,275		(55)			(55)		2,220	2,220			
100219937	NORTON	MA		07/08/2025		340,716		(6,768)			(6,768)		333,948	333,948			
100219938	ENFIELD	CT		07/08/2025		679		(18)			(18)		661	661			
100219939	DEVILS LAKE	ND		07/08/2025		726		(11)			(11)		715	715			
100219940	HERNDON	VA		07/08/2025		1,395		(23)			(23)		1,372	1,372			
100219941	FLEMINGTON	NJ		07/08/2025		702		(11)			(11)		691	691			
100219942	MARYSVILLE	WA		07/08/2025		2,088		(10)			(10)		2,078	2,078			
100219943	SANTA ANA	CA		07/10/2025		1,388		(43)			(43)		1,345	1,345			
100219944	BELLA VISTA	AR		07/10/2025		1,512		(43)			(43)		1,469	1,469			
100219945	MCCLEARY	WA		07/10/2025		3,184		(119)			(119)		3,065	3,065			
100219946	BREWSTER	WA		07/10/2025		3,069		(84)			(84)		2,985	2,985			
100219947	FOUNTAIN	CO		07/10/2025		1,330		(29)			(29)		1,301	1,301			
100219948	MARTINEZ	GA		07/10/2025		660		(15)			(15)		645	645			
100219949	HOUSTON	TX		07/10/2025		808		(20)			(20)		788	788			
100219950	HOUSTON	TX		07/10/2025		913		(21)			(21)		892	892			
100219951	FREDERICK	MD		07/10/2025		1,399		(49)			(49)		1,350	1,350			
100219952	MCKINNEY	TX		07/10/2025		820		(36)			(36)		784	784			
100219953	KANSAS CITY	KS		07/10/2025		722		(18)			(18)		704	704			
100219954	COAL CREEK	CO		07/10/2025		1,023		(37)			(37)		986	986			
100219955	MCPHERSON	KS		07/10/2025		916		(32)			(32)		884	884			
100219956	FORT MYERS	FL		07/10/2025		1,009		(44)			(44)		965	965			
100219957	NEW CANEY	TX		07/10/2025		46,062		(2,053)			(2,053)		44,009	44,009			
100219958	KEESEVILLE	NY		07/10/2025		1,153		(44)			(44)		1,109	1,109			
100219959	BALTIMORE	MD		07/10/2025		1,325		(46)			(46)		1,279	1,279			
100219960	MEMPHIS	TN		07/10/2025		551		(22)			(22)		529	529			
100219961	ASHLAND	OR		07/10/2025		1,509		(43)			(43)		1,466	1,466			
100219962	LEHI	UT		07/10/2025		1,738		(41)			(41)		1,697	1,697			
100219963	SAN DIEGO	CA		07/11/2025		4,036		(138)			(138)		3,898	3,898			
100219965	MILPITAS	CA		07/11/2025		4,336		(145)			(145)		4,191	4,191			
100219966	LEHI	UT		07/11/2025		1,794		(53)			(53)		1,741	1,741			
100219967	LOUISVILLE	KY		07/11/2025		1,135		(20)			(20)		1,115	1,115			
100219968	LEHIGH ACRES	FL		07/11/2025		987		(24)			(24)		963	963			
100219969	LAVEEN	AZ		07/11/2025		1,017		(34)			(34)		983	983			
100219970	CASTRO VALLEY	CA		07/11/2025		125,210		(3,747)			(3,747)		121,463	121,463			
100219971	LA MESA	CA		07/11/2025		2,767		(9)			(9)		2,758	2,758			
100219972	SAN JOSE	CA		07/11/2025		2,958		(101)			(101)		2,857	2,857			
100219973	SAN JOSE	CA		07/11/2025		2,760		(71)			(71)		2,689	2,689			
100219974	SALT LAKE CITY	UT		07/11/2025		4,630		(85)			(85)		4,545	4,545			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219975	GLENDALE	AZ		07/11/2025		382		(2)			(2)		380	380			
100219976	WHITE SETTLEMENT	TX		07/11/2025		402		(16)			(16)		386	386			
100219977	SAN DIEGO	CA		07/11/2025		3,505		(117)			(117)		3,388	3,388			
100219978	ALPINE	CA		07/11/2025		412,629		(10,275)			(10,275)		402,354	402,354			
100219980	DESERT HOT SPRINGS	CA		07/11/2025		1,352		(22)			(22)		1,330	1,330			
100219981	SAN DIEGO	CA		07/11/2025		4,501		(127)			(127)		4,374	4,374			
100219982	CYPRESS	TX		07/11/2025		1,266		(44)			(44)		1,222	1,222			
100219983	ORLANDO	FL		07/11/2025		2,893		(95)			(95)		2,798	2,798			
100219984	REDWOOD CITY	CA		07/11/2025		10,644		(239)			(239)		10,405	10,405			
100219985	WADDELL	AZ		07/11/2025		2,431		(49)			(49)		2,382	2,382			
100219986	APTOS	CA		07/11/2025		4,319		(147)			(147)		4,172	4,172			
100219987	AUBURNDALE	FL		07/11/2025		1,503		(30)			(30)		1,473	1,473			
100219988	IRVING	TX		07/11/2025		2,169		(46)			(46)		2,123	2,123			
100219989	TEMPE	AZ		07/11/2025		852		(22)			(22)		830	830			
100219990	HEATH	TX		07/11/2025		2,943		(74)			(74)		2,869	2,869			
100219991	CHANDLER	AZ		07/30/2025		1,382		(66)			(66)		1,316	1,316			
100219992	SALEM	OH		07/30/2025		249		(8)			(8)		241	241			
100219994	SURPRISE	AZ		07/30/2025		3,746		(100)			(100)		3,646	3,646			
100219996	ORLANDO	FL		07/30/2025		2,539		(82)			(82)		2,457	2,457			
100219997	BEREA	OH		07/30/2025		802		(13)			(13)		789	789			
100219998	APOPKA	FL		07/30/2025		1,676		(80)			(80)		1,596	1,596			
100219999	ESCONDIDO	CA		07/30/2025		1,174		(44)			(44)		1,130	1,130			
100220000	BRISTOL	PA		07/30/2025		611		(29)			(29)		582	582			
100220001	JACKSONVILLE BEACH	FL		07/30/2025		3,399		(146)			(146)		3,253	3,253			
100220002	FORT PIERCE	FL		07/30/2025		2,819		(134)			(134)		2,685	2,685			
100220004	NORTH LAS VEGAS	NV		07/30/2025		1,458		(69)			(69)		1,389	1,389			
100220006	CORAL SPRINGS	FL		07/30/2025		282		(13)			(13)		269	269			
100220007	SANTA ANA	CA		07/30/2025		2,014		(88)			(88)		1,926	1,926			
100220010	SILVER SPRING	MD		07/30/2025		433		(21)			(21)		412	412			
100220011	PLANTATION	FL		07/30/2025		4,914		(142)			(142)		4,772	4,772			
100220012	MARBLE	NC		07/30/2025		3,042		(18)			(18)		3,024	3,024			
100220014	LILBURN	GA		07/30/2025		1,384		(66)			(66)		1,318	1,318			
100220015	SAN FRANCISCO	CA		07/30/2025		4,089		(213)			(213)		3,876	3,876			
100220017	SICKLERVILLE	NJ		07/30/2025		871		(27)			(27)		844	844			
100220018	CLERMONT	FL		07/30/2025		2,726		(65)			(65)		2,661	2,661			
100220019	SAN ANTONIO	TX		07/30/2025		3,019		(143)			(143)		2,876	2,876			
100220021	MILPITAS	CA		07/30/2025		3,428		(123)			(123)		3,305	3,305			
100220023	LILBURN	GA		07/30/2025		839		(37)			(37)		802	802			
100220025	ROYAL OAK	MI		07/30/2025		651		(22)			(22)		629	629			
100220026	RANCHO CUCAMONGA	CA		07/30/2025		1,310		(62)			(62)		1,248	1,248			
100220027	DES MOINES	WA		07/30/2025		706		(34)			(34)		672	672			
100220028	HAYWARD	CA		07/30/2025		2,298		(96)			(96)		2,202	2,202			
100220029	CANOGA PARK	CA		07/30/2025		2,887		(131)			(131)		2,756	2,756			
100220030	ISLE OF PALMS	SC		07/30/2025		4,824		(230)			(230)		4,594	4,594			
100220031	SPRING VALLEY	CA		07/30/2025		115,627		(2,143)			(2,143)		113,484	113,484			
100220032	CARLSBAD	CA		07/30/2025		4,042		(192)			(192)		3,850	3,850			
100220033	EL CAJON	CA		07/30/2025		2,611		(102)			(102)		2,509	2,509			
100220035	LAS VEGAS	NV		07/30/2025		1,238		(38)			(38)		1,200	1,200			
100220036	EL CERRITO	CA		07/30/2025		2,368		(108)			(108)		2,260	2,260			
100220037	PICO RIVERA	CA		07/30/2025		907		(20)			(20)		887	887			
100220038	OAKLAND	CA		07/30/2025		2,653		(67)			(67)		2,586	2,586			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220039	RUSK	TX		07/30/2025		847		(40)			(40)		807	807			
100220040	LEES SUMMIT	MO		07/30/2025		592		(27)			(27)		565	565			
100220041	SCOTTS VALLEY	CA		07/30/2025		5,841		(167)			(167)		5,674	5,674			
100220045	SEATTLE	WA		07/30/2025		2,868		(92)			(92)		2,776	2,776			
100220046	SANTA CLARITA	CA		07/30/2025		3							3	3			
100220047	MEMPHIS	TN		07/30/2025		426		(20)			(20)		406	406			
100220049	FREMONT	CA		07/30/2025		490		(18)			(18)		472	472			
100220050	PAIA	HI		07/30/2025		2,832		(135)			(135)		2,697	2,697			
100220052	GRANADA HILLS	CA		07/30/2025		3,103		(126)			(126)		2,977	2,977			
100220053	MANOR	TX		07/30/2025		883		(42)			(42)		841	841			
100220054	SANTA ROSA	CA		07/30/2025		4,263		(158)			(158)		4,105	4,105			
100220055	TALLAHASSEE	FL		07/30/2025		1,457		(69)			(69)		1,388	1,388			
100220056	SONOMA	CA		07/30/2025		2,221		(106)			(106)		2,115	2,115			
100220057	NORTH HIGHLANDS	CA		07/30/2025		1,393		(66)			(66)		1,327	1,327			
100220058	SAN DIEGO	CA		07/30/2025		1,505		(72)			(72)		1,433	1,433			
100220060	WOODACRE	CA		07/30/2025		5,069		(174)			(174)		4,895	4,895			
100220062	MIAMI	FL		07/30/2025		1,265		(34)			(34)		1,231	1,231			
100220063	LAGUNA NIGUEL	CA		07/30/2025		3,382		(90)			(90)		3,292	3,292			
100220064	VICTORVILLE	CA		07/30/2025		2,231		(106)			(106)		2,125	2,125			
100220065	LOS ALAMITOS	CA		07/30/2025		3,284		(137)			(137)		3,147	3,147			
100220067	CLOVIS	CA		07/30/2025		763		(36)			(36)		727	727			
100220069	ROHNERT PARK	CA		07/30/2025		2,855		(129)			(129)		2,726	2,726			
100220070	STUDIO CITY	CA		07/30/2025		1,990		(88)			(88)		1,902	1,902			
100220071	HENDERSON	NV		07/30/2025		1,376		(51)			(51)		1,325	1,325			
100220073	HENDERSON	NV		07/30/2025		3,696		(111)			(111)		3,585	3,585			
100220074	KATY	TX		07/30/2025		601		(29)			(29)		572	572			
100220075	OAK HARBOR	WA		07/30/2025		1,196		(50)			(50)		1,146	1,146			
100220078	EL DORADO HILLS	CA		08/06/2025		1,843		(57)			(57)		1,786	1,786			
100220079	VALLEJO	CA		08/06/2025		1,971		(94)			(94)		1,877	1,877			
100220080	VILLA RICA	GA		08/06/2025		540		(19)			(19)		521	521			
100220081	BUFFALO GROVE	IL		08/06/2025		948		(15)			(15)		933	933			
100220082	MIAMI	FL		08/06/2025		1,463		(33)			(33)		1,430	1,430			
100220084	WILMINGTON	DE		08/06/2025		1,646		(38)			(38)		1,608	1,608			
100220085	BAKERSFIELD	CA		08/06/2025		417		(2)			(2)		415	415			
100220086	ESCONDIDO	CA		08/06/2025		1,467		(54)			(54)		1,413	1,413			
100220087	HOUSTON	TX		08/06/2025		185,005		2,566			2,566		187,571	187,571			
100220088	PHOENIX	AZ		08/06/2025		266		(8)			(8)		258	258			
100220090	SCHAUMBURG	IL		08/06/2025		801		(18)			(18)		783	783			
100220091	POMPANO BEACH	FL		08/06/2025		2,214		(50)			(50)		2,164	2,164			
100220092	SANTA ROSA	CA		08/06/2025		1,317		(59)			(59)		1,258	1,258			
100220093	WEST CALDWELL	NJ		08/06/2025		1,925		(27)			(27)		1,898	1,898			
100220094	MIAMI	FL		08/06/2025		823		(12)			(12)		811	811			
100220095	HICKORY HILLS	IL		08/06/2025		1,182		(16)			(16)		1,166	1,166			
100220098	COSTA MESA	CA		08/06/2025		422		(19)			(19)		403	403			
100220099	PALM DESERT	CA		08/06/2025		271,318		(10,505)			(10,505)		260,813	260,813			
100220100	MIAMI	FL		08/06/2025		2,612		(15)			(15)		2,597	2,597			
100220101	OREM	UT		08/06/2025		4,310		(55)			(55)		4,255	4,255			
100220102	SCOTTSDALE	AZ		08/06/2025		5,379		(152)			(152)		5,227	5,227			
100220103	LAKE ARROWHEAD	CA		08/06/2025		17		(1)			(1)		16	16			
100220104	TUCSON	AZ		08/06/2025		1,087		(52)			(52)		1,035	1,035			
100220105	SPRING	TX		08/06/2025		650		(13)			(13)		637	637			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220107	SAN ANTONIO	TX		08/06/2025		3,549		(95)			(95)		3,454	3,454			
100220108	CANOGA PARK	CA		08/25/2025		569		(9)			(9)		560	560			
100220109	AUBURN	CA		08/25/2025		515		(22)			(22)		493	493			
100220113	SAN DIEGO	CA		08/25/2025		4,257		(194)			(194)		4,063	4,063			
100220116	PEMBROKE PINES	FL		08/25/2025		1,234		(21)			(21)		1,213	1,213			
100220118	STUDIO CITY	CA		08/25/2025		3,972		(143)			(143)		3,829	3,829			
100220119	PALOS VERDES ESTATES	CA		08/25/2025		4,884		(188)			(188)		4,696	4,696			
100220121	LILBURN	GA		08/25/2025		1,418		(40)			(40)		1,378	1,378			
100220122	NEWARK	DE		08/25/2025		541		(27)			(27)		514	514			
100220125	MARRERO	LA		08/25/2025		771		(15)			(15)		756	756			
100220129	PARLIER	CA		08/25/2025		474		(5)			(5)		469	469			
100220132	ITASCA	TX		08/25/2025		417		(3)			(3)		414	414			
100220133	GRANITE BAY	CA		08/25/2025		2,205		(100)			(100)		2,105	2,105			
100220138	SACRAMENTO	CA		08/25/2025		365		(12)			(12)		353	353			
100220140	MUKILTEO	WA		08/25/2025		2,525		(41)			(41)		2,484	2,484			
100220142	PALM COAST	FL		08/25/2025		2,197		(93)			(93)		2,104	2,104			
100220143	LAND O LAKES	FL		08/25/2025		1,304		(5)			(5)		1,299	1,299			
100220144	PEMBROKE PINES	FL		08/25/2025		66,077		(3,147)			(3,147)		62,930	62,930			
100220145	GLENDALE	AZ		08/25/2025		1,120		(2)			(2)		1,118	1,118			
100220146	FINDLAY	OH		08/25/2025		291		(1)			(1)		290	290			
100220149	PORT ORCHARD	WA		08/25/2025		1,054		(50)			(50)		1,004	1,004			
100220152	CHICO	CA		08/25/2025		1,418		(37)			(37)		1,381	1,381			
100220154	MINNEAPOLIS	MN		08/25/2025		2,200		(23)			(23)		2,177	2,177			
100220156	WILSONVILLE	OR		08/25/2025		2,000		(71)			(71)		1,929	1,929			
100220160	ARLINGTON	VA		07/11/2025		2,480		(55)			(55)		2,425	2,425			
100220161	ORLANDO	FL		07/11/2025		877		(40)			(40)		837	837			
100220162	CENTREVILLE	VA		07/11/2025		1,075		(4)			(4)		1,071	1,071			
100220163	ORLANDO	FL		07/11/2025		784		(19)			(19)		765	765			
100220164	KATY	TX		07/11/2025		623		8			8		631	631			
100220165	LOS ANGELES	CA		07/11/2025		1,628		(39)			(39)		1,589	1,589			
100220168	NEW ORLEANS	LA		07/11/2025		737		(19)			(19)		718	718			
100220170	MERCED	CA		07/11/2025		1,402		(23)			(23)		1,379	1,379			
100220171	KISSIMMEE	FL		07/11/2025		725		(15)			(15)		710	710			
100220172	HOUSTON	TX		07/11/2025		723		10			10		733	733			
100220175	SAINT CLAIR SHORES	MI		07/11/2025		594		(21)			(21)		573	573			
100220179	UNIVERSAL CITY	TX		07/11/2025		340		(5)			(5)		335	335			
100220182	MIAMI	FL		07/11/2025		1,179		17			17		1,196	1,196			
100220183	LAS VEGAS	NV		07/11/2025		732		(1)			(1)		731	731			
100220184	EVANSVILLE	IN		07/11/2025		370		(10)			(10)		360	360			
100220185	LOS ANGELES	CA		07/11/2025		6,525		(235)			(235)		6,290	6,290			
100220187	BARTOW	FL		07/11/2025		333		(4)			(4)		329	329			
100220188	RIVERSIDE	CA		07/11/2025		2,892		(83)			(83)		2,809	2,809			
100220189	LAS VEGAS	NV		07/11/2025		538		(14)			(14)		524	524			
100220192	APOPKA	FL		07/11/2025		754		(7)			(7)		747	747			
100220193	WOODBRIDGE	VA		07/11/2025		1,031		(24)			(24)		1,007	1,007			
100220194	GERMANTOWN	MD		07/11/2025		746		2			2		748	748			
100220195	VANCOUVER	WA		07/11/2025		1,027		4			4		1,031	1,031			
100220196	HIALEAH	FL		07/11/2025		1,245							1,245	1,245			
100220199	HOUSTON	TX		07/11/2025		1,105		5			5		1,110	1,110			
100220202	EL PASO	TX		07/11/2025		338		(4)			(4)		334	334			
100220205	LANTANA	FL		07/11/2025		1,037		18			18		1,055	1,055			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220206	PRAIRIE VIEW	TX		07/11/2025		695		(12)			(12)		683	683			
100220207	KISSIMMEE	FL		07/11/2025		865		7			7		872	872			
100220208	KALAMAZOO	MI		07/11/2025		410							410	410			
100220209	CAPE CORAL	FL		07/11/2025		573							573	573			
100220210	DAVIS	WV		07/11/2025		1,210		7			7		1,217	1,217			
100220213	LANCASTER	CA		07/11/2025		1,283		1			1		1,284	1,284			
100220214	DOWNEY	CA		07/11/2025		2,064		(15)			(15)		2,049	2,049			
100220216	LAS VEGAS	NV		07/11/2025		848		(29)			(29)		819	819			
100220217	MIAMI GARDENS	FL		07/11/2025		1,207		(3)			(3)		1,204	1,204			
100220218	LANCASTER	CA		07/11/2025		993		(9)			(9)		984	984			
100220219	AKRON	OH		07/11/2025		901		(43)			(43)		858	858			
100220221	COLUMBUS	OH		07/11/2025		5,236		(64)			(64)		5,172	5,172			
100220222	HIALEAH	FL		07/11/2025		1,371		(2)			(2)		1,369	1,369			
100220227	MIDDLE RIVER	MD		07/11/2025		561		(8)			(8)		553	553			
100220233	VANCOUVER	WA		07/11/2025		919		(5)			(5)		914	914			
100220234	APPLE VALLEY	CA		07/11/2025		1,934		(85)			(85)		1,849	1,849			
100220236	NEWPORT NEWS	VA		07/11/2025		1,487		7			7		1,494	1,494			
100220237	HUNTSVILLE	AL		07/11/2025		440		(11)			(11)		429	429			
100220238	HOUSTON	TX		07/11/2025		721		(1)			(1)		720	720			
100220239	SYLMAR	CA		07/11/2025		1,807		(48)			(48)		1,759	1,759			
100220240	MERIDEN	CT		07/11/2025		1,025		2			2		1,027	1,027			
100220241	NORFOLK	VA		07/11/2025		334		(16)			(16)		318	318			
100220243	BARTOW	FL		07/11/2025		380		(2)			(2)		378	378			
100220244	SUNRISE	FL		07/11/2025		898		(17)			(17)		881	881			
100220245	LOS ANGELES	CA		07/11/2025		5,228		(144)			(144)		5,084	5,084			
100220247	BUENA PARK	CA		07/11/2025		759		(13)			(13)		746	746			
100220248	MIAMI	FL		07/11/2025		1,100		12			12		1,112	1,112			
100220250	MOUNTAIN VIEW	CA		07/11/2025		1,342		(5)			(5)		1,337	1,337			
100220252	COVINGTON	KY		07/11/2025		937		32			32		969	969			
100220253	MORGANTOWN	WV		07/11/2025		394		(12)			(12)		382	382			
100220254	COLFAX	CA		07/11/2025		1,142		(38)			(38)		1,104	1,104			
100220255	ONTARIO	CA		07/11/2025		626		(27)			(27)		599	599			
100220256	MOJAVE	CA		07/11/2025		406		(12)			(12)		394	394			
100220257	GAINESVILLE	FL		07/11/2025		3,064		(60)			(60)		3,004	3,004			
100220258	NORTH ADAMS	MA		07/11/2025		663		16			16		679	679			
100220259	NORFOLK	VA		07/11/2025		339		(16)			(16)		323	323			
100220260	RANCHO PALOS VERDES	CA		07/11/2025		5,230		(61)			(61)		5,169	5,169			
100220261	RENO	NV		07/11/2025		6,050		(205)			(205)		5,845	5,845			
100220262	PITTSFIELD	MA		07/11/2025		686		5			5		691	691			
100220263	ATHOL	MA		07/11/2025		834		(14)			(14)		820	820			
100220264	CORONA	CA		07/11/2025		1,994		(87)			(87)		1,907	1,907			
100220266	THOMASVILLE	NC		07/11/2025		719		(1)			(1)		718	718			
100220267	PALMDALE	CA		07/11/2025		11,573		(266)			(266)		11,307	11,307			
100220268	LULA	GA		07/11/2025		1,089		(52)			(52)		1,037	1,037			
100220269	CHESAPEAKE	VA		07/11/2025		1,355		(35)			(35)		1,320	1,320			
100220270	VERO BEACH	FL		07/11/2025		2,836		(116)			(116)		2,720	2,720			
100220271	OCALA	FL		07/11/2025		1,293		(56)			(56)		1,237	1,237			
100220272	SAINT FRANCISVILLE	LA		07/11/2025		524		(25)			(25)		499	499			
100220273	LINCOLN	CA		07/11/2025		1,436		(36)			(36)		1,400	1,400			
100220276	CENTERTON	AR		07/11/2025		735		(12)			(12)		723	723			
100220277	CRESTLINE	CA		07/11/2025		604		3			3		607	607			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220278	COLLEGE STATION	TX		07/11/2025		3,098		37			37		3,135	3,135			
100220279	LITTLETON	CO		07/11/2025		3,997		(62)			(62)		3,935	3,935			
100220280	CAMARILLO	CA		07/11/2025		8,377		(209)			(209)		8,168	8,168			
100220281	SAINT PAUL	MN		07/11/2025		19,001		(392)			(392)		18,609	18,609			
100220282	PHOENIX	AZ		07/11/2025		566		(22)			(22)		544	544			
100220283	RANCHO CORDOVA	CA		07/11/2025		936		(44)			(44)		892	892			
100220285	INDIANAPOLIS	IN		07/11/2025		400		(19)			(19)		381	381			
100220286	MIAMI	FL		07/11/2025		1,222		(58)			(58)		1,164	1,164			
100220287	HOBE SOUND	FL		07/11/2025		2,545		(70)			(70)		2,475	2,475			
100220288	LAFAYETTE	IN		07/11/2025		978		18			18		996	996			
100220289	SANTA FE	NM		07/11/2025		1,460		(2)			(2)		1,458	1,458			
100220290	LULA	GA		07/11/2025		2,249		(54)			(54)		2,195	2,195			
100220291	MESA	AZ		07/11/2025		2,441		(46)			(46)		2,395	2,395			
100220292	PHOENIX	AZ		07/11/2025		711		(34)			(34)		677	677			
100220293	SAN MARTIN	CA		07/11/2025		5,169		(99)			(99)		5,070	5,070			
100220294	LAS VEGAS	NV		07/11/2025		11,288		(303)			(303)		10,985	10,985			
100220295	VENTURA	CA		07/11/2025		2,209		(105)			(105)		2,104	2,104			
100220296	SAN DIEGO	CA		07/11/2025		1,911		(22)			(22)		1,889	1,889			
100220297	SPOKANE	WA		07/11/2025		1,251		(25)			(25)		1,226	1,226			
100220298	LOS ANGELES	CA		07/11/2025		1,659		(59)			(59)		1,600	1,600			
100220299	KENNER	LA		07/11/2025		1,545		(74)			(74)		1,471	1,471			
100220300	MILWAUKEE	WI		07/11/2025		827		(26)			(26)		801	801			
100220301	LOS ANGELES	CA		07/11/2025		5,095		29			29		5,124	5,124			
100220302	DALLAS	TX		07/11/2025		15,597		(487)			(487)		15,110	15,110			
100220303	HOUSTON	TX		07/11/2025		2,149		(102)			(102)		2,047	2,047			
100220304	TUCSON	AZ		07/11/2025		986		(47)			(47)		939	939			
100220305	HAINES CITY	FL		07/11/2025		686		(31)			(31)		655	655			
100220306	ROHNERT PARK	CA		07/11/2025		1,674		(80)			(80)		1,594	1,594			
100220307	GREAT MILLS	MD		07/11/2025		561		(27)			(27)		534	534			
100220308	CYPRESS	CA		07/11/2025		4,029		(43)			(43)		3,986	3,986			
100220309	LONG BEACH	CA		07/11/2025		2,717		(195)			(195)		2,522	2,522			
100220310	COVINA	CA		07/11/2025		2,816		(55)			(55)		2,761	2,761			
100220311	LAND O LAKES	FL		07/11/2025		1,408		(32)			(32)		1,376	1,376			
100220312	FRISCO	TX		07/11/2025		1,733		(34)			(34)		1,699	1,699			
100220313	IRVINE	CA		07/11/2025		3,778		(45)			(45)		3,733	3,733			
100220314	MORENO VALLEY	CA		07/11/2025		1,082		(52)			(52)		1,030	1,030			
100220315	ARLETA	CA		07/11/2025		1,799		(68)			(68)		1,731	1,731			
100220316	TUCSON	AZ		07/11/2025		781		(33)			(33)		748	748			
100220317	KENNER	LA		07/11/2025		1,827							1,827	1,827			
100220318	HUMBLE	TX		07/11/2025		3,828		(24)			(24)		3,804	3,804			
100220319	ELIZABETH	CO		07/11/2025		4,161		(80)			(80)		4,081	4,081			
100220320	LITHIA	FL		07/11/2025		1,161		(11)			(11)		1,150	1,150			
100220321	ORANGE	CA		07/11/2025		1,576		(46)			(46)		1,530	1,530			
100220322	CHAPEL HILL	NC		07/11/2025		4,582		(131)			(131)		4,451	4,451			
100220323	DURHAM	NC		07/11/2025		987		(24)			(24)		963	963			
100220324	STOCKTON	CA		07/11/2025		698		(23)			(23)		675	675			
100220327	LOS ANGELES	CA		07/11/2025		2,907		(8)			(8)		2,899	2,899			
100220328	SAN ANTONIO	TX		07/11/2025		1,481		(19)			(19)		1,462	1,462			
100220329	BAKERSFIELD	CA		07/11/2025		1,786		(47)			(47)		1,739	1,739			
100220330	ELKHORN	NE		07/14/2025		1,539		(40)			(40)		1,499	1,499			
100220331	FLOWERY BRANCH	GA		07/14/2025		1,657		(75)			(75)		1,582	1,582			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220332	WORLEY	ID		07/14/2025		1,532		(54)			(54)		1,478	1,478			
100220333	THORNTON	CO		07/14/2025		1,345		(24)			(24)		1,321	1,321			
100220334	PIGEON FORGE	TN		07/14/2025		1,732		(49)			(49)		1,683	1,683			
100220335	HUMBLE	TX		07/14/2025		715		15			15		730	730			
100220336	OSAGE BEACH	MO		07/14/2025		1,559		(25)			(25)		1,534	1,534			
100220337	SUGARLOAF	CA		07/14/2025		612		(1)			(1)		611	611			
100220338	WILDWOOD	NJ		07/14/2025		705		(13)			(13)		692	692			
100220339	GILBERT	AZ		07/14/2025		1,500		(50)			(50)		1,450	1,450			
100220340	CHATTANOOGA	TN		07/14/2025		11,095		(280)			(280)		10,815	10,815			
100220341	HOUSTON	TX		07/14/2025		1,612		(47)			(47)		1,565	1,565			
100220342	NORTH CONWAY	NH		07/14/2025		1,544		(54)			(54)		1,490	1,490			
100220344	OCEAN CITY	MD		07/14/2025		1,585		(49)			(49)		1,536	1,536			
100220345	LEHIGH ACRES	FL		07/14/2025		1,290		(51)			(51)		1,239	1,239			
100220346	YACHATS	OR		07/14/2025		721		(24)			(24)		697	697			
100220347	EDGEMONT	AR		07/14/2025		808							808	808			
100220349	YULEE	FL		07/14/2025		1,290		(40)			(40)		1,250	1,250			
100220350	WEST LAFAYETTE	IN		07/14/2025		841		(15)			(15)		826	826			
100220351	LAS VEGAS	NV		07/14/2025		81,711		10,838			10,838		92,549	92,549			
100220352	SELMA	CA		07/14/2025		911		(30)			(30)		881	881			
100220353	DONALSONVILLE	GA		07/14/2025		5,757		(187)			(187)		5,570	5,570			
100220354	VIRGINIA BEACH	VA		07/14/2025		936		(18)			(18)		918	918			
100220355	SOMERSET	KY		07/14/2025		1,151		(22)			(22)		1,129	1,129			
100220356	LONDON	KY		07/14/2025		1,490		(45)			(45)		1,445	1,445			
100220357	MILLVILLE	DE		07/14/2025		395,622		(9,352)			(9,352)		386,270	386,270			
100220358	NORTH MYRTLE BEACH	SC		07/14/2025		1,079		(27)			(27)		1,052	1,052			
100220359	SAN TAN VALLEY	AZ		07/14/2025		1,333		(4)			(4)		1,329	1,329			
100220360	MEADOWVIEW	VA		07/14/2025		841		(20)			(20)		821	821			
100220361	ORANGE BEACH	AL		07/14/2025		1,325		92			92		1,417	1,417			
100220362	MONETA	VA		07/14/2025		1,607		(20)			(20)		1,587	1,587			
100220363	MOBILE	AL		07/14/2025		1,006		(30)			(30)		976	976			
100220364	NORTH MYRTLE BEACH	SC		07/14/2025		1,013		(23)			(23)		990	990			
100220365	MENTONE	AL		07/14/2025		983		(30)			(30)		953	953			
100220367	WEEKI WACHEE	FL		07/14/2025		1,354		(30)			(30)		1,324	1,324			
100220368	CASSOPOLIS	MI		07/14/2025		1,626		(52)			(52)		1,574	1,574			
100220369	MC GAHEYSVILLE	VA		07/14/2025		1,362		(44)			(44)		1,318	1,318			
100220370	REHOBOTH BEACH	DE		07/14/2025		1,052		(31)			(31)		1,021	1,021			
100220371	WINCHESTER	VA		07/14/2025		817		(17)			(17)		800	800			
100220372	CONROE	TX		07/14/2025		674		(16)			(16)		658	658			
100220373	MACON	NC		07/14/2025		1,966		(52)			(52)		1,914	1,914			
100220374	APOPKA	FL		07/14/2025		1,751		25			25		1,776	1,776			
100220375	MILLSBORO	DE		07/14/2025		1,418		(31)			(31)		1,387	1,387			
100220376	SUN LAKES	AZ		07/14/2025		1,262		(29)			(29)		1,233	1,233			
100220377	BREVARD	NC		07/14/2025		1,938		(60)			(60)		1,878	1,878			
100220378	MCGREGOR	MN		07/14/2025		1,870		(17)			(17)		1,853	1,853			
100220379	BULLHEAD CITY	AZ		07/14/2025		1,226		6			6		1,232	1,232			
100220380	DAVENPORT	FL		07/14/2025		1,142							1,142	1,142			
100220381	ELLENWOOD	GA		07/14/2025		1,195		(4)			(4)		1,191	1,191			
100220382	WESLEY CHAPEL	FL		07/14/2025		773		(22)			(22)		751	751			
100220383	LEHIGH ACRES	FL		07/14/2025		1,285		10			10		1,295	1,295			
100220384	OAK RIDGE	TN		07/14/2025		840		(23)			(23)		817	817			
100220385	CAMBRIDGE	MD		07/14/2025		1,015		(15)			(15)		1,000	1,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220386	SURFSIDE BEACH	SC		07/14/2025		939		67			67		1,006	1,006			
100220387	GALVESTON	TX		07/14/2025		1,179		(33)			(33)		1,146	1,146			
100220388	LANDERS	CA		07/14/2025		1,256		27			27		1,283	1,283			
100220389	LIBERTY	SC		07/14/2025		702		(1)			(1)		701	701			
100220390	MORENO VALLEY	CA		07/14/2025		1,842		(35)			(35)		1,807	1,807			
100220391	DACULA	GA		07/14/2025		868		5			5		873	873			
100220392	WILMINGTON	NC		07/14/2025		1,589		(20)			(20)		1,569	1,569			
100220394	HUTTO	TX		07/14/2025		1,083		86			86		1,169	1,169			
100220395	GULF BREEZE	FL		07/14/2025		997		(3)			(3)		994	994			
100220396	MISSOURI CITY	TX		07/14/2025		1,037		(4)			(4)		1,033	1,033			
100220397	RIVERSIDE	CA		07/14/2025		2,911		224			224		3,135	3,135			
100220398	PRINCETON	WI		07/15/2025		696		(40)			(40)		656	656			
100220399	LAS VEGAS	NV		07/15/2025		1,942		(69)			(69)		1,873	1,873			
100220400	THE VILLAGES	FL		07/15/2025		1,285		(55)			(55)		1,230	1,230			
100220402	RHODODENDRON	OR		07/15/2025		1,734		(71)			(71)		1,663	1,663			
100220403	OCEANSIDE	CA		07/15/2025		4,177		(146)			(146)		4,031	4,031			
100220405	INDIANAPOLIS	IN		07/15/2025		1,169		(62)			(62)		1,107	1,107			
100220406	OAK ISLAND	NC		07/15/2025		1,707		(66)			(66)		1,641	1,641			
100220407	NEW BRAUNFELS	TX		07/15/2025		946		(47)			(47)		899	899			
100220408	LILBURN	GA		07/15/2025		1,206		(58)			(58)		1,148	1,148			
100220409	BENTONVILLE	VA		07/15/2025		1,558		(49)			(49)		1,509	1,509			
100220410	BRYAN	TX		07/15/2025		4,283		(56)			(56)		4,227	4,227			
100220411	MONCKS CORNER	SC		07/15/2025		2,164		(64)			(64)		2,100	2,100			
100220412	ATHENS	GA		07/15/2025		946		(39)			(39)		907	907			
100220413	BATON ROUGE	LA		07/15/2025		727		(26)			(26)		701	701			
100220414	COVINGTON	GA		07/15/2025		3,269		(135)			(135)		3,134	3,134			
100220415	MESA	AZ		07/15/2025		1,360		(49)			(49)		1,311	1,311			
100220416	NASHVILLE	TN		07/15/2025		1,314		(50)			(50)		1,264	1,264			
100220417	KENTWOOD	MI		07/15/2025		1,007		(45)			(45)		962	962			
100220418	LOGAN	UT		07/15/2025		819		(27)			(27)		792	792			
100220419	ATLANTA	GA		07/15/2025		1,015		(44)			(44)		971	971			
100220420	VALDOSTA	GA		07/15/2025		783		(23)			(23)		760	760			
100220421	MI WUK VILLAGE	CA		07/15/2025		5,307		(119)			(119)		5,188	5,188			
100220422	TUCSON	AZ		07/15/2025		1,776		(38)			(38)		1,738	1,738			
100220423	ENFIELD	CT		07/15/2025		735		(35)			(35)		700	700			
100220424	ABERDEEN	WA		07/15/2025		1,222		(38)			(38)		1,184	1,184			
100220425	EUSTIS	FL		07/15/2025		2,153		(76)			(76)		2,077	2,077			
100220426	LAS VEGAS	NV		07/15/2025		1,010		(43)			(43)		967	967			
100220427	ORMOND BEACH	FL		07/15/2025		676		(23)			(23)		653	653			
100220428	NORTHBOROUGH	MA		07/15/2025		2,195		(80)			(80)		2,115	2,115			
100220429	EUREKA	CA		07/15/2025		1,292		(24)			(24)		1,268	1,268			
100220430	UNIVERSITY PLACE	WA		07/15/2025		1,286		(47)			(47)		1,239	1,239			
100220432	TWAIN HARTE	CA		07/15/2025		760		(33)			(33)		727	727			
100220433	HEBER CITY	UT		07/15/2025		788		(38)			(38)		750	750			
100220434	WALES	WI		07/15/2025		1,621		(69)			(69)		1,552	1,552			
100220436	PALOS HEIGHTS	IL		07/15/2025		869		(35)			(35)		834	834			
100220437	BLACK MTN	NC		07/15/2025		1,542		(54)			(54)		1,488	1,488			
100220438	VILAS	NC		07/15/2025		1,145		(36)			(36)		1,109	1,109			
100220440	STOW	OH		07/15/2025		110,064		(3,206)			(3,206)		106,858	106,858			
100220441	LEAGUE CITY	TX		07/15/2025		948		(30)			(30)		918	918			
100220442	KATY	TX		07/15/2025		17,582		(663)			(663)		16,919	16,919			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220443	BELLEVUE	WA		07/15/2025		18,477		(426)			(426)		18,051	18,051			
100220444	WORCESTER	MA		07/15/2025		2,094		(38)			(38)		2,056	2,056			
100220445	CHICO	CA		07/15/2025		1,658		(57)			(57)		1,601	1,601			
100220446	THE VILLAGES	FL		07/15/2025		1,104		(21)			(21)		1,083	1,083			
100220447	SURPRISE	AZ		07/15/2025		1,102		(19)			(19)		1,083	1,083			
100220448	FLOWER MOUND	TX		07/15/2025		1,048		(48)			(48)		1,000	1,000			
100220449	SAGAMORE BEACH	MA		07/15/2025		3,020		(90)			(90)		2,930	2,930			
100220450	BUTTE	MT		07/15/2025		886		(30)			(30)		856	856			
100220451	CHICO	CA		07/15/2025		1,106		(43)			(43)		1,063	1,063			
100220452	MOLINE	IL		07/15/2025		913		(31)			(31)		882	882			
100220453	SUNRISE BEACH	MO		07/15/2025		1,019		(35)			(35)		984	984			
100220454	TUCSON	AZ		07/15/2025		1,584		(49)			(49)		1,535	1,535			
100220455	WEST DENNIS	MA		07/15/2025		2,078		(71)			(71)		2,007	2,007			
100220456	PANAMA CITY BEACH	FL		07/15/2025		1,144		(42)			(42)		1,102	1,102			
100220457	CRYSTAL BEACH	TX		07/15/2025		1,089		(36)			(36)		1,053	1,053			
100220458	WESTWOOD	MA		07/15/2025		1,379		(44)			(44)		1,335	1,335			
100220459	WILMINGTON	NC		07/15/2025		1,051		(34)			(34)		1,017	1,017			
100220460	DEMING	WA		07/15/2025		1,188		(50)			(50)		1,138	1,138			
100220461	TWAIN HARTE	CA		07/15/2025		868		(15)			(15)		853	853			
100220462	CALABASH	NC		07/15/2025		1,014		(49)			(49)		965	965			
100220463	BOURNE	MA		07/15/2025		2,359		(57)			(57)		2,302	2,302			
100220464	MAGNOLIA	TX		07/15/2025		722		(27)			(27)		695	695			
100220465	INDIANAPOLIS	IN		07/15/2025		861		(45)			(45)		816	816			
100220466	KINGWOOD	TX		07/15/2025		992		(36)			(36)		956	956			
100220467	SURPRISE	AZ		07/15/2025		2,088		(22)			(22)		2,066	2,066			
100220468	PHOENIX	AZ		07/15/2025		1,868		(50)			(50)		1,818	1,818			
100220469	LAWRENCE	KS		07/15/2025		59,117		(2,581)			(2,581)		56,536	56,536			
100220470	ORLANDO	FL		07/15/2025		1,246		(41)			(41)		1,205	1,205			
100220471	BEECH MOUNTAIN	NC		07/15/2025		2,205		(65)			(65)		2,140	2,140			
100220472	HUBBARD	OR		07/15/2025		1,901		(52)			(52)		1,849	1,849			
100220473	OVERLAND PARK	KS		07/15/2025		840		(35)			(35)		805	805			
100220474	NEWARK	NJ		07/15/2025		1,740		(69)			(69)		1,671	1,671			
100220475	MESA	AZ		07/15/2025		1,597		(13)			(13)		1,584	1,584			
100220476	KANSAS CITY	MO		07/15/2025		1,602		(59)			(59)		1,543	1,543			
100220477	CRYSTAL RIVER	FL		07/15/2025		1,320		(47)			(47)		1,273	1,273			
100220478	N MYRTLE BCH	SC		07/15/2025		1,290		(47)			(47)		1,243	1,243			
100220479	LONGS	SC		07/15/2025		910		(34)			(34)		876	876			
100220480	HILTON HEAD	SC		07/15/2025		1,691		(55)			(55)		1,636	1,636			
100220481	WINSTON SALEM	NC		07/15/2025		1,124		(32)			(32)		1,092	1,092			
100220482	WALLA WALLA	WA		07/15/2025		2,555		(91)			(91)		2,464	2,464			
100220483	LITCHFIELD PARK	AZ		07/15/2025		312,290		(8,405)			(8,405)		303,885	303,885			
100220484	POWDER SPRINGS	GA		07/15/2025		4,034		(136)			(136)		3,898	3,898			
100220485	JACKSON	MI		07/15/2025		1,120		(54)			(54)		1,066	1,066			
100220486	VANCOUVER	WA		07/15/2025		1,610		(54)			(54)		1,556	1,556			
100220487	VENICE	FL		07/15/2025		983		(47)			(47)		936	936			
100220488	ANTHEM	AZ		07/15/2025		307,705		(10,739)			(10,739)		296,966	296,966			
100220489	PHOENIX	AZ		07/15/2025		1,589		(44)			(44)		1,545	1,545			
100220490	LAKE GENEVA	WI		07/15/2025		6,685		(246)			(246)		6,439	6,439			
100220491	SURPRISE	AZ		07/15/2025		1,386		(47)			(47)		1,339	1,339			
100220493	FRISCO	TX		07/15/2025		3,621		(105)			(105)		3,516	3,516			
100220494	SCOTTSDALE	AZ		07/15/2025		3,583		(129)			(129)		3,454	3,454			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220495	DENTON	TX		07/15/2025		1,871		(65)			(65)		1,806	1,806			
100220496	LAWRENCE	KS		07/15/2025		1,053		(33)			(33)		1,020	1,020			
100220497	THE VILLAGES	FL		07/15/2025		1,347		(61)			(61)		1,286	1,286			
100220498	CARPENTERSVILLE	IL		07/15/2025		1,982		(95)			(95)		1,887	1,887			
100220499	FREDERICKSBURG	TX		07/15/2025		2,862		(29)			(29)		2,833	2,833			
100220500	WINCHESTER	CA		07/15/2025		1,809		(65)			(65)		1,744	1,744			
100220501	GLENDALE	AZ		07/15/2025		1,615		(61)			(61)		1,554	1,554			
100220502	OAKLAND	CA		07/15/2025		1,774		(46)			(46)		1,728	1,728			
100220503	MABANK	TX		07/15/2025		712		(22)			(22)		690	690			
100220504	GOLDEN	CO		07/15/2025		2,803		(59)			(59)		2,744	2,744			
100220505	ARVONIA	VA		07/15/2025		1,637		(54)			(54)		1,583	1,583			
100220506	TRINIDAD	TX		07/15/2025		2,635		(71)			(71)		2,564	2,564			
100220507	MINNEOLA	FL		07/15/2025		1,241		(30)			(30)		1,211	1,211			
100220508	LAKE TAPPS	WA		07/15/2025		2,371		(65)			(65)		2,306	2,306			
100220509	AUSTIN	TX		07/15/2025		1,617		(49)			(49)		1,568	1,568			
100220510	SEWELL	NJ		07/15/2025		1,042		7			7		1,049	1,049			
100220511	ARRINGTON	TN		07/15/2025		2,140		(119)			(119)		2,021	2,021			
100220512	DECATUR	GA		07/15/2025		1,123		(39)			(39)		1,084	1,084			
100220513	TACOMA	WA		07/15/2025		984		(39)			(39)		945	945			
100220514	RIO COMMUNITIES	NM		07/15/2025		6,054		(209)			(209)		5,845	5,845			
100220515	DILLON	SC		07/15/2025		1,082		(43)			(43)		1,039	1,039			
100220516	BOONE	NC		07/15/2025		912		(35)			(35)		877	877			
100220517	EHRENBERG	AZ		07/15/2025		3,242		(46)			(46)		3,196	3,196			
100220518	ATLANTA	GA		07/15/2025		2,239		(61)			(61)		2,178	2,178			
100220519	KANSAS CITY	MO		07/15/2025		1,160		(39)			(39)		1,121	1,121			
100220520	LAKEWOOD	WA		07/15/2025		1,420		(38)			(38)		1,382	1,382			
100220521	MECHANICSBURG	PA		07/15/2025		802		(18)			(18)		784	784			
100220522	PHOENIX	AZ		07/15/2025		1,135		(41)			(41)		1,094	1,094			
100220523	ENTERPRISE	OR		07/15/2025		1,961		(44)			(44)		1,917	1,917			
100220524	MOUNT LAUREL	NJ		07/15/2025		1,068		(48)			(48)		1,020	1,020			
100220525	GRAYSLAKE	IL		07/15/2025		1,244		(17)			(17)		1,227	1,227			
100220526	PHOENIX	AZ		07/15/2025		729		(29)			(29)		700	700			
100220527	MOSES LAKE	WA		07/15/2025		1,031		(38)			(38)		993	993			
100220528	NEW BRAUNFELS	TX		07/15/2025		1,085		(39)			(39)		1,046	1,046			
100220529	GREENSBORO	NC		07/15/2025		25,804		(1,288)			(1,288)		24,516	24,516			
100220530	FLOWERY BRANCH	GA		07/15/2025		897		(5)			(5)		892	892			
100220531	AURORA	CO		07/15/2025		2,205		(79)			(79)		2,126	2,126			
100220532	STAFFORD	VA		07/15/2025		705		(30)			(30)		675	675			
100220533	PALM COAST	FL		07/15/2025		1,586		(85)			(85)		1,501	1,501			
100220534	TAMPA	FL		07/15/2025		2,143		(82)			(82)		2,061	2,061			
100220535	FLAGSTAFF	AZ		07/15/2025		1,714		(45)			(45)		1,669	1,669			
100220536	BOISE	ID		07/15/2025		1,126		(34)			(34)		1,092	1,092			
100220537	GAINESVILLE	GA		07/15/2025		953		(31)			(31)		922	922			
100220538	DENVER	CO		07/15/2025		860		(30)			(30)		830	830			
100220539	ROCKY MOUNT	MO		07/15/2025		1,210		(37)			(37)		1,173	1,173			
100220540	CRYSTAL LAKE	IL		07/15/2025		1,436		(55)			(55)		1,381	1,381			
100220541	BELGRADE	MT		07/15/2025		1,898		(66)			(66)		1,832	1,832			
100220542	MURRELLS INLET	SC		07/15/2025		101,483		(4,399)			(4,399)		97,084	97,084			
100220544	NAPERVILLE	IL		07/15/2025		864		(29)			(29)		835	835			
100220545	ATHENS	GA		07/15/2025		932		(11)			(11)		921	921			
100220546	HUDDLESTON	VA		07/15/2025		2,711		(100)			(100)		2,611	2,611			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220547	NEW SMYRNA	FL		07/15/2025		2,527		(89)			(89)		2,438	2,438			
100220548	OCEAN SHORES	WA		07/15/2025		161,108		(7,656)			(7,656)		153,452	153,452			
100220549	LAWRENCE	KS		07/15/2025		827		(36)			(36)		791	791			
100220550	PELL CITY	AL		07/15/2025		1,927		(86)			(86)		1,841	1,841			
100220551	BLACK MTN	NC		07/15/2025		937		(34)			(34)		903	903			
100220552	TUCSON	AZ		07/15/2025		1,185		(11)			(11)		1,174	1,174			
100220553	SOUTH PASADENA	CA		07/15/2025		306,523		(14,469)			(14,469)		292,054	292,054			
100220554	COUPEVILLE	WA		07/15/2025		2,434		(81)			(81)		2,353	2,353			
100220555	FIRESTONE	CO		07/15/2025		1,701		(43)			(43)		1,658	1,658			
100220556	POCONO PINES	PA		07/15/2025		1,432		(50)			(50)		1,382	1,382			
100220557	SAVANNAH	GA		07/15/2025		963		(28)			(28)		935	935			
100220558	ROANOKE	VA		07/15/2025		1,055		(43)			(43)		1,012	1,012			
100220559	SEATAC	WA		07/15/2025		2,062		(27)			(27)		2,035	2,035			
100220560	MILWAUKEE	WI		07/15/2025		926		(42)			(42)		884	884			
100220561	MAPLE VALLEY	WA		07/15/2025		2,491		(75)			(75)		2,416	2,416			
100220562	ORLANDO	FL		07/15/2025		2,312		(260)			(260)		2,052	2,052			
100220563	DAWSONVILLE	GA		07/15/2025		1,150		(46)			(46)		1,104	1,104			
100220564	BIRMINGHAM	AL		07/15/2025		63,956		(2,520)			(2,520)		61,436	61,436			
100220565	SEVIERVILLE	TN		07/15/2025		749		(28)			(28)		721	721			
100220566	DOVER	NH		07/15/2025		1,358		(59)			(59)		1,299	1,299			
100220567	SOUTH BEND	IN		07/15/2025		1,333		(76)			(76)		1,257	1,257			
100220568	VIENNA	VA		07/15/2025		3,884		(149)			(149)		3,735	3,735			
100220569	PRESCOTT	AZ		07/15/2025		18,992		(901)			(901)		18,091	18,091			
100220570	EUREKA	CA		07/15/2025		7,953		(435)			(435)		7,518	7,518			
100220571	KODAK	TN		07/15/2025		183,742		(6,681)			(6,681)		177,061	177,061			
100220572	OLYMPIA	WA		07/15/2025		1,322		(41)			(41)		1,281	1,281			
100220573	NEW FRANKLIN	OH		07/15/2025		5,014		(256)			(256)		4,758	4,758			
100220574	ATLANTA	GA		07/15/2025		1,822		(77)			(77)		1,745	1,745			
100220575	KANSAS CITY	MO		07/15/2025		1,461		(26)			(26)		1,435	1,435			
100220576	NEW ULM	TX		07/15/2025		5,994		(314)			(314)		5,680	5,680			
100220578	POST FALLS	ID		07/15/2025		5,770		(233)			(233)		5,537	5,537			
100220579	SAN DIEGO	CA		07/15/2025		4,365		(177)			(177)		4,188	4,188			
100220580	WEEKI WACHEE	FL		07/15/2025		775		(13)			(13)		762	762			
100220581	MORGANTON	NC		07/15/2025		1,994		(106)			(106)		1,888	1,888			
100220582	LACEY	WA		07/15/2025		1,359		(57)			(57)		1,302	1,302			
100220583	CHICO	CA		07/15/2025		1,230		(39)			(39)		1,191	1,191			
100220584	LONG BCH TWP	NJ		07/15/2025		2,939		(86)			(86)		2,853	2,853			
100220585	MINERAL	CA		07/15/2025		1,147		(53)			(53)		1,094	1,094			
100220586	INDIAN ORCH	MA		07/15/2025		11,049		(384)			(384)		10,665	10,665			
100220587	FORT WORTH	TX		07/15/2025		5,076		(170)			(170)		4,906	4,906			
100220588	OLD FORT	NC		07/15/2025		1,013		(39)			(39)		974	974			
100220589	LAKEVILLE	MN		07/15/2025		2,813		(57)			(57)		2,756	2,756			
100220590	WACO	TX		07/15/2025		2,205		(78)			(78)		2,127	2,127			
100220591	COZAD	NE		07/15/2025		904		(50)			(50)		854	854			
100220592	AURORA	IL		07/15/2025		43,965		(1,748)			(1,748)		42,217	42,217			
100220593	MONTGOMERY	TX		07/15/2025		748		(41)			(41)		707	707			
100220594	LILBURN	GA		07/15/2025		952		(45)			(45)		907	907			
100220595	DANVILLE	KY		07/15/2025		943		(36)			(36)		907	907			
100220596	SCOTTSDALE	AZ		07/15/2025		2,888		(111)			(111)		2,777	2,777			
100220597	DONNELLY	ID		07/15/2025		2,717		(76)			(76)		2,641	2,641			
100220598	DONNELLY	ID		07/15/2025		958		(36)			(36)		922	922			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220599	SEBASTIAN	FL		07/15/2025		1,152		(47)			(47)		1,105	1,105			
100220600	CHICOPEE	MA		07/15/2025		1,310		(44)			(44)		1,266	1,266			
100220601	CUMMING	GA		07/15/2025		155,857		(5,733)			(5,733)		150,124	150,124			
100220602	CHEYENNE	WY		07/15/2025		1,461		(51)			(51)		1,410	1,410			
100220603	MILWAUKEE	WI		07/15/2025		1,216		(51)			(51)		1,165	1,165			
100220604	PARK CITY	UT		07/15/2025		1,526		(16)			(16)		1,510	1,510			
100220605	CHEYENNE	WY		07/15/2025		1,501		(52)			(52)		1,449	1,449			
100220606	CHEYENNE	WY		07/15/2025		1,514		(53)			(53)		1,461	1,461			
100220607	HAGUE	VA		07/15/2025		1,370		(50)			(50)		1,320	1,320			
100220608	GLENDO	WY		07/15/2025		437		(16)			(16)		421	421			
100220609	ALEXANDER	NC		07/15/2025		104,632		(3,142)			(3,142)		101,490	101,490			
100220610	WORCESTER	MA		07/15/2025		1,266		(43)			(43)		1,223	1,223			
100220611	DUNNSVILLE	VA		07/15/2025		1,771		(54)			(54)		1,717	1,717			
100220612	SAINT LOUIS	MO		07/15/2025		660		(27)			(27)		633	633			
100220613	SAINT LOUIS	MO		07/15/2025		855		(36)			(36)		819	819			
100220614	MERIDIAN	ID		07/15/2025		3,190		(98)			(98)		3,092	3,092			
100220615	ELKHORN	NE		07/15/2025		3,372		(118)			(118)		3,254	3,254			
100220616	SPOKANE	WA		07/15/2025		1,042		(33)			(33)		1,009	1,009			
100220617	ARLINGTON	TX		07/15/2025		965		(44)			(44)		921	921			
100220618	GRAND JUNCTION	CO		07/15/2025		835		(36)			(36)		799	799			
100220619	SHIPPENSBURG	PA		07/15/2025		1,626		(40)			(40)		1,586	1,586			
100220620	RALEIGH	NC		07/15/2025		1,292		(49)			(49)		1,243	1,243			
100220621	LIVINGSTON MANOR	NY		07/15/2025		1,481		(69)			(69)		1,412	1,412			
100220622	MANASSAS	VA		07/15/2025		969		(42)			(42)		927	927			
100220623	TUCSON	AZ		07/15/2025		1,168		(22)			(22)		1,146	1,146			
100220624	WEST COLUMBIA	SC		07/15/2025		726		(14)			(14)		712	712			
100220625	OVERLAND PARK	KS		07/15/2025		801		(18)			(18)		783	783			
100220628	NAMPA	ID		07/15/2025		1,121		(27)			(27)		1,094	1,094			
100220629	GARBERVILLE	CA		07/15/2025		826		(23)			(23)		803	803			
100220630	LAKEWOOD	CO		07/17/2025		1,613		(77)			(77)		1,536	1,536			
100220631	MATAWAN	NJ		07/17/2025		1,544		(72)			(72)		1,472	1,472			
100220632	SIMPSONVILLE	SC		07/17/2025		710		(34)			(34)		676	676			
100220633	LAKEWOOD	NJ		07/17/2025		2,739		(94)			(94)		2,645	2,645			
100220634	SOUTH PALM BEACH	FL		07/17/2025		1,151		(49)			(49)		1,102	1,102			
100220636	STOCKTON	CA		07/17/2025		1,365		(55)			(55)		1,310	1,310			
100220637	MIAMI	FL		07/17/2025		2,549		(68)			(68)		2,481	2,481			
100220638	BERKELEY HTS	NJ		07/17/2025		2,961		(104)			(104)		2,857	2,857			
100220639	EAST STROUDSBURG	PA		07/17/2025		503		(14)			(14)		489	489			
100220640	PHILADELPHIA	PA		07/17/2025		864		8			8		872	872			
100220641	CHICAGO	IL		07/17/2025		617		(25)			(25)		592	592			
100220642	SUNRIVER	OR		07/17/2025		1,399		(67)			(67)		1,332	1,332			
100220643	GRIFFIN	GA		07/17/2025		449		(6)			(6)		443	443			
100220644	LAKE FOREST	CA		07/17/2025		5,593		(231)			(231)		5,362	5,362			
100220646	LOVELAND	CO		07/17/2025		2,163		(71)			(71)		2,092	2,092			
100220647	BRADENTON	FL		07/17/2025		1,448		(54)			(54)		1,394	1,394			
100220648	LEAGUE CITY	TX		07/17/2025		1,450		(50)			(50)		1,400	1,400			
100220649	BONITA SPRINGS	FL		07/17/2025		1,740		(72)			(72)		1,668	1,668			
100220650	HOUSTON	TX		07/17/2025		746		(36)			(36)		710	710			
100220651	PALM SPRINGS	CA		07/17/2025		2,050		(80)			(80)		1,970	1,970			
100220652	HOUSTON	TX		07/17/2025		327		(16)			(16)		311	311			
100220653	VINTON	VA		07/17/2025		533		(22)			(22)		511	511			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220654	RIVERSIDE	CA		07/17/2025		3,849		(99)			(99)		3,750	3,750			
100220656	SURPRISE	AZ		07/17/2025		1,359		(42)			(42)		1,317	1,317			
100220657	CORONA	CA		07/17/2025		2,552		(65)			(65)		2,487	2,487			
100220658	CAPE CORAL	FL		07/17/2025		1,386		(66)			(66)		1,320	1,320			
100220659	PALM CITY	FL		07/17/2025		1,148		(48)			(48)		1,100	1,100			
100220660	DONNELLY	ID		07/17/2025		1,336		(64)			(64)		1,272	1,272			
100220661	GENEVA	FL		07/17/2025		1,247		(46)			(46)		1,201	1,201			
100220662	HOUSTON	TX		07/17/2025		318		(11)			(11)		307	307			
100220663	LONG BEACH	CA		07/17/2025		1,796		(73)			(73)		1,723	1,723			
100220664	LAKE WORTH	FL		07/17/2025		1,319		(45)			(45)		1,274	1,274			
100220666	EL CAJON	CA		07/17/2025		2,035		(48)			(48)		1,987	1,987			
100220667	ALBUQUERQUE	NM		07/17/2025		956		(23)			(23)		933	933			
100220668	ANTIOCH	CA		07/17/2025		1,616		(48)			(48)		1,568	1,568			
100220669	ARCADIA	CA		07/17/2025		1,929		(85)			(85)		1,844	1,844			
100220670	RANCHO SANTA MARGARITA	CA		07/17/2025		3,616		(158)			(158)		3,458	3,458			
100220671	CHICAGO	IL		07/17/2025		511		(24)			(24)		487	487			
100220672	LOXAHATCHEE	FL		07/17/2025		1,493		(34)			(34)		1,459	1,459			
100220673	WALNUT CREEK	CA		07/17/2025		3,599		(82)			(82)		3,517	3,517			
100220674	PORTERVILLE	CA		07/17/2025		395		(19)			(19)		376	376			
100220675	BELLE TERRE	NY		07/17/2025		1,322		(39)			(39)		1,283	1,283			
100220677	BRUNSWICK	OH		07/17/2025		635		(17)			(17)		618	618			
100220678	EAST HAVEN	CT		07/17/2025		510		(24)			(24)		486	486			
100220679	SANTA CRUZ	CA		07/17/2025		10,168		(278)			(278)		9,890	9,890			
100220680	PATERSON	NJ		07/17/2025		1,370		(40)			(40)		1,330	1,330			
100220681	LAFAYETTE	LA		07/17/2025		804		(31)			(31)		773	773			
100220682	JACKSON TOWNSHIP	NJ		07/17/2025		1,417		(16)			(16)		1,401	1,401			
100220683	CAROLINA BEACH	NC		07/17/2025		1,221		(58)			(58)		1,163	1,163			
100220684	BAYTOWN	TX		07/18/2025		3,010		(20)			(20)		2,990	2,990			
100220685	TWENTYNINE PALMS	CA		07/18/2025		562		(27)			(27)		535	535			
100220686	HOMESTEAD	FL		07/18/2025		1,079		5			5		1,084	1,084			
100220689	OAKWOOD	GA		07/18/2025		2							2	2			
100220690	LEVITTOWN	PA		07/18/2025		1,252		(30)			(30)		1,222	1,222			
100220691	LILBURN	GA		07/18/2025		1,041		9			9		1,050	1,050			
100220692	MIAMI	FL		07/18/2025		3,317		(9)			(9)		3,308	3,308			
100220693	RIVERSIDE	CA		07/18/2025		1,714		(23)			(23)		1,691	1,691			
100220694	HOUSTON	TX		07/18/2025		524							524	524			
100220696	CHARLOTTE	NC		07/18/2025		243		3			3		246	246			
100220697	LAS VEGAS	NV		07/18/2025		1,099		(25)			(25)		1,074	1,074			
100220698	BAYTOWN	TX		07/18/2025		6,784		(53)			(53)		6,731	6,731			
100220699	CROWLEY	TX		07/18/2025		133		(4)			(4)		129	129			
100220700	YAKIMA	WA		07/18/2025		742		24			24		766	766			
100220701	YAKIMA	WA		07/18/2025		743		23			23		766	766			
100220702	ATLANTA	GA		07/18/2025		600		(29)			(29)		571	571			
100220704	LAS VEGAS	NV		07/18/2025		332		1			1		333	333			
100220705	ROYSE CITY	TX		07/18/2025		660		(2)			(2)		658	658			
100220706	NASHVILLE	TN		07/18/2025		2,442		(74)			(74)		2,368	2,368			
100220707	BANNING	CA		07/18/2025		740		(34)			(34)		706	706			
100220708	KINGSPORT	TN		07/18/2025		488		(2)			(2)		486	486			
100220709	OCEAN CITY	MD		07/18/2025		641		(12)			(12)		629	629			
100220711	LAS VEGAS	NV		07/18/2025		327		(1)			(1)		326	326			
100220712	WARSAW	NC		07/18/2025		462		(11)			(11)		451	451			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220713	KNOXVILLE	TN		07/18/2025		832		(14)			(14)		818	818			
100220714	HUMBLE	TX		07/18/2025		613		(5)			(5)		608	608			
100220715	QUINCY	MA		07/18/2025		629		(6)			(6)		623	623			
100220716	SANTA BARBARA	CA		07/18/2025		3,064		(87)			(87)		2,977	2,977			
100220718	LITTLE CHUTE	WI		07/18/2025		2,200		6			6		2,206	2,206			
100220719	LANCASTER	CA		07/18/2025		1,238		(24)			(24)		1,214	1,214			
100220720	NEW BERN	NC		07/18/2025		686		9			9		695	695			
100220721	FREDERICK	MD		07/18/2025		591		(23)			(23)		568	568			
100220722	FOUNTAIN HILLS	AZ		07/18/2025		1,546		2			2		1,548	1,548			
100220723	GRAIN VALLEY	MO		07/18/2025		271		(5)			(5)		266	266			
100220724	COLTON	CA		07/18/2025		2,163		(41)			(41)		2,122	2,122			
100220725	MYRTLE BEACH	SC		07/18/2025		2,006		27			27		2,033	2,033			
100220726	MIAMI	FL		07/18/2025		856		(9)			(9)		847	847			
100220727	WALTHAM	MA		07/18/2025		2,893		30			30		2,923	2,923			
100220728	SAN ANTONIO	TX		07/18/2025		458		(17)			(17)		441	441			
100220729	LAS VEGAS	NV		07/18/2025		1,245		(20)			(20)		1,225	1,225			
100220730	WASHINGTON	DC		07/18/2025		2,101		5			5		2,106	2,106			
100220732	SAN JACINTO	CA		07/18/2025		926		(37)			(37)		889	889			
100220733	HURST	TX		07/18/2025		2,694		(92)			(92)		2,602	2,602			
100220734	MIAMI	FL		07/18/2025		1,933		17			17		1,950	1,950			
100220735	ATLANTA	GA		07/18/2025		807		6			6		813	813			
100220736	SAINT PETERS	MO		07/18/2025		713		(1)			(1)		712	712			
100220737	LONG BEACH	CA		07/18/2025		1,403		(14)			(14)		1,389	1,389			
100220739	INDIANAPOLIS	IN		07/18/2025		640		13			13		653	653			
100220740	GLENDALE	AZ		07/18/2025		1,015		(11)			(11)		1,004	1,004			
100220741	LONG BEACH	CA		07/18/2025		1,029		(49)			(49)		980	980			
100220742	BELTON	MO		07/18/2025		1,054		21			21		1,075	1,075			
100220743	WHITTIER	CA		07/18/2025		1,634		7			7		1,641	1,641			
100220744	DUNDALK	MD		07/18/2025		981		4			4		985	985			
100220745	BAKERSFIELD	CA		07/18/2025		431		(7)			(7)		424	424			
100220746	KALAMAZOO	MI		07/18/2025		915		(3)			(3)		912	912			
100220747	SUMMIT	IL		07/18/2025		1,030		(23)			(23)		1,007	1,007			
100220748	DALLAS	NC		07/18/2025		326		(1)			(1)		325	325			
100220749	LAS VEGAS	NV		07/18/2025		382		7			7		389	389			
100220750	PALMDALE	CA		07/18/2025		824		(20)			(20)		804	804			
100220752	CLEARWATER	FL		07/18/2025		521		(12)			(12)		509	509			
100220753	JACKSONVILLE	FL		07/18/2025		498		(14)			(14)		484	484			
100220754	MEMPHIS	TN		07/18/2025		446							446	446			
100220755	READING	PA		07/18/2025		376		(14)			(14)		362	362			
100220756	CAPE CORAL	FL		07/18/2025		531		(7)			(7)		524	524			
100220757	COLUMBIA	SC		07/18/2025		1,766		(30)			(30)		1,736	1,736			
100220758	FREDERICKSBURG	VA		07/18/2025		803		(2)			(2)		801	801			
100220759	BAKERSFIELD	CA		07/18/2025		1,413		(24)			(24)		1,389	1,389			
100220760	FOLSOM	CA		07/18/2025		1,225		(34)			(34)		1,191	1,191			
100220761	LAS VEGAS	NV		07/18/2025		1,036		(2)			(2)		1,034	1,034			
100220762	VICTORVILLE	CA		07/18/2025		2,111		1			1		2,112	2,112			
100220763	PALMDALE	CA		07/18/2025		860		(16)			(16)		844	844			
100220764	BEAUMONT	TX		07/18/2025		604		(19)			(19)		585	585			
100220765	JOHNSON CITY	TN		07/18/2025		294		(8)			(8)		286	286			
100220766	MEMPHIS	TN		07/18/2025		729		(34)			(34)		695	695			
100220767	IRVING	TX		07/18/2025		1,266		30			30		1,296	1,296			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220768	LONG BEACH	CA		07/18/2025		2,021		(79)			(79)		1,942	1,942			
100220769	PROVIDENCE	RI		07/18/2025		1,275		(18)			(18)		1,257	1,257			
100220770	LEHIGH ACRES	FL		07/18/2025		899		(2)			(2)		897	897			
100220771	MANSFIELD	TX		07/18/2025		1,668		(73)			(73)		1,595	1,595			
100220772	CINCINNATI	OH		07/18/2025		292		(14)			(14)		278	278			
100220773	DELTONA	FL		07/18/2025		348		1			1		349	349			
100220774	TUCSON	AZ		07/18/2025		1,153		4			4		1,157	1,157			
100220775	LOS ANGELES	CA		07/18/2025		1,147		(45)			(45)		1,102	1,102			
100220776	LOS ANGELES	CA		07/18/2025		1,138		(9)			(9)		1,129	1,129			
100220777	CAPE CORAL	FL		07/18/2025		1,846		(65)			(65)		1,781	1,781			
100220778	MONROVIA	CA		07/18/2025		3,760		(179)			(179)		3,581	3,581			
100220779	SAN DIEGO	CA		07/18/2025		1,693		(57)			(57)		1,636	1,636			
100220780	SAN JOSE	CA		07/18/2025		3,771		(112)			(112)		3,659	3,659			
100220781	POST FALLS	ID		07/18/2025		1,576		8			8		1,584	1,584			
100220782	MURRIETA	CA		07/18/2025		1,987		(43)			(43)		1,944	1,944			
100220783	NEVIS	MN		07/18/2025		825		(16)			(16)		809	809			
100220784	SALEM	UT		07/18/2025		1,653		(37)			(37)		1,616	1,616			
100220785	HOUSTON	TX		07/18/2025		2,398		(29)			(29)		2,369	2,369			
100220786	BANNING	CA		07/18/2025		2,229		(87)			(87)		2,142	2,142			
100220787	CAPE CORAL	FL		07/18/2025		960		(39)			(39)		921	921			
100220788	HUNTINGTON BEACH	CA		07/18/2025		5,124		(154)			(154)		4,970	4,970			
100220789	SHIRLEY	MA		07/18/2025		2,349		(57)			(57)		2,292	2,292			
100220790	YUMA	AZ		07/18/2025		568		(11)			(11)		557	557			
100220791	NASHVILLE	TN		07/18/2025		722		(34)			(34)		688	688			
100220792	LAGUNA BEACH	CA		07/18/2025		7,381		(54)			(54)		7,327	7,327			
100220793	DURHAM	NC		07/18/2025		812		(5)			(5)		807	807			
100220794	CHARLOTTE	NC		07/18/2025		624		(20)			(20)		604	604			
100220795	BEAR CREEK	NC		07/18/2025		1,308		(48)			(48)		1,260	1,260			
100220796	PHILADELPHIA	PA		07/18/2025		1,772		6			6		1,778	1,778			
100220797	VALLEY CENTER	CA		07/18/2025		2,321		(105)			(105)		2,216	2,216			
100220798	ARVADA	CO		07/18/2025		2,500		(77)			(77)		2,423	2,423			
100220799	ONTARIO	CA		07/18/2025		2,406		(84)			(84)		2,322	2,322			
100220800	SANTA ROSA BEACH	FL		07/18/2025		2,539		(4)			(4)		2,535	2,535			
100220801	PICO RIVERA	CA		07/18/2025		1,906		(67)			(67)		1,839	1,839			
100220802	LOS ANGELES	CA		07/18/2025		2,244		(63)			(63)		2,181	2,181			
100220803	TUCSON	AZ		07/18/2025		4,038		52			52		4,090	4,090			
100220804	HARRISVILLE	UT		07/18/2025		1,550		(53)			(53)		1,497	1,497			
100220805	HOT SPRINGS	AR		07/18/2025		730		(35)			(35)		695	695			
100220806	CORONA	CA		07/18/2025		3,137		(103)			(103)		3,034	3,034			
100220807	PLACENTIA	CA		07/18/2025		4,373		(89)			(89)		4,284	4,284			
100220808	PILOT POINT	TX		07/18/2025		750		(31)			(31)		719	719			
100220809	DENVER	CO		07/18/2025		811		(39)			(39)		772	772			
100220810	LOS ANGELES	CA		07/18/2025		2,140		(50)			(50)		2,090	2,090			
100220811	FULLERTON	CA		07/18/2025		6,231		(170)			(170)		6,061	6,061			
100220812	LA PUENTE	CA		07/18/2025		2,536		(64)			(64)		2,472	2,472			
100220813	LOS ANGELES	CA		07/18/2025		2,372		(108)			(108)		2,264	2,264			
100220814	SANTA ANA	CA		07/18/2025		3,848		(174)			(174)		3,674	3,674			
100220815	SACRAMENTO	CA		07/18/2025		1,328		(42)			(42)		1,286	1,286			
100220816	HUNTSVILLE	AL		07/18/2025		3,248		(72)			(72)		3,176	3,176			
100220817	HOLLISTER	CA		07/18/2025		4,985		(53)			(53)		4,932	4,932			
100220819	STAFFORD TOWNSHIP	NJ		07/18/2025		747		(30)			(30)		717	717			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220820	WOODLAND HILLS	CA		07/18/2025		1,585		(41)			(41)		1,544	1,544			
100220821	TRACY	CA		07/18/2025		2,614		(13)			(13)		2,601	2,601			
100220822	BLACKSHEAR	GA		07/18/2025		1,021		(6)			(6)		1,015	1,015			
100220823	EL CENTRO	CA		07/18/2025		844		(10)			(10)		834	834			
100220824	WALNUT CREEK	CA		07/18/2025		13,670		(58)			(58)		13,612	13,612			
100220825	ROSEMEAD	CA		07/18/2025		2,384		(99)			(99)		2,285	2,285			
100220826	INDIO	CA		07/18/2025		18,858		(259)			(259)		18,599	18,599			
100220827	LAGUNA NIGUEL	CA		07/18/2025		2,593		(117)			(117)		2,476	2,476			
100220828	DORCHESTER CENTER	MA		07/18/2025		3,510		45			45		3,555	3,555			
100220829	HUNTINGTON BEACH	CA		07/18/2025		3,202		(149)			(149)		3,053	3,053			
100220830	ORO VALLEY	AZ		07/18/2025		2,916		(121)			(121)		2,795	2,795			
100220831	DOUGLASVILLE	GA		07/18/2025		4,691		12			12		4,703	4,703			
100220832	EAGLE	CO		07/18/2025		3,802		(107)			(107)		3,695	3,695			
100220833	ROCKLIN	CA		07/18/2025		10,051		(307)			(307)		9,744	9,744			
100220834	LOS ANGELES	CA		07/18/2025		2,909		23			23		2,932	2,932			
100220835	CROWN POINT	IN		07/18/2025		3,042		(93)			(93)		2,949	2,949			
100220836	EDINA	MN		07/18/2025		3,993		(53)			(53)		3,940	3,940			
100220837	TEMECULA	CA		07/18/2025		2,500		14			14		2,514	2,514			
100220838	VISTA	CA		07/18/2025		11,777		(410)			(410)		11,367	11,367			
100220839	DRIPPING SPRINGS	TX		07/18/2025		1,523		18			18		1,541	1,541			
100220840	WHITTIER	CA		07/18/2025		2,627		(125)			(125)		2,502	2,502			
100220841	FORT MYERS	FL		07/18/2025		523		(15)			(15)		508	508			
100220842	MURRELLS INLET	SC		07/18/2025		3,753		(100)			(100)		3,653	3,653			
100220843	CALDWELL	ID		07/18/2025		948		(3)			(3)		945	945			
100220844	NUTLEY	NJ		07/18/2025		2,258		34			34		2,292	2,292			
100220845	PATTERSON	CA		07/18/2025		720		(9)			(9)		711	711			
100220846	FRESNO	CA		07/18/2025		912		(18)			(18)		894	894			
100220847	KATY	TX		07/18/2025		847		13			13		860	860			
100220849	HAMPTON	VA		07/18/2025		646		(1)			(1)		645	645			
100220850	BANNING	CA		07/18/2025		417		(12)			(12)		405	405			
100220851	CHARLESTON	SC		07/18/2025		943		7			7		950	950			
100220852	LOS BANOS	CA		07/18/2025		903		(38)			(38)		865	865			
100220853	YOUNGSVILLE	NC		07/18/2025		1,204		(45)			(45)		1,159	1,159			
100220854	LOS ANGELES	CA		07/18/2025		905		(43)			(43)		862	862			
100220855	LA QUINTA	CA		07/18/2025		1,173		(61)			(61)		1,112	1,112			
100220857	FRANKFORD	DE		07/18/2025		1,219							1,219	1,219			
100220858	WINTER PARK	CO		07/18/2025		1,579		6			6		1,585	1,585			
100220859	CHARLOTTE	NC		07/18/2025		1,006		(9)			(9)		997	997			
100220860	BOISE	ID		07/18/2025		1,630		23			23		1,653	1,653			
100220861	BOISE	ID		07/18/2025		1,640		13			13		1,653	1,653			
100220862	CLERMONT	FL		07/18/2025		3,181		(22)			(22)		3,159	3,159			
100220863	OCALA	FL		07/18/2025		887		7			7		894	894			
100220864	ROLLINSVILLE	CO		07/18/2025		2,974		122			122		3,096	3,096			
100220865	VENICE	FL		07/18/2025		3,261		14			14		3,275	3,275			
100220866	MADERA	CA		07/18/2025		2,965		56			56		3,021	3,021			
100220867	LANCASTER	PA		07/18/2025		1,091		3			3		1,094	1,094			
100220868	LATHROP	CA		07/18/2025		2,481		236			236		2,717	2,717			
100220869	SAN DIEGO	CA		07/18/2025		2,743		25			25		2,768	2,768			
100220870	NORWOOD	NJ		07/18/2025		2,046		223			223		2,269	2,269			
100220871	GARDEN GROVE	CA		07/18/2025		108,199		1,131			1,131		109,330	109,248		(82)	(82)
100220872	THOUSAND OAKS	CA		07/18/2025		2,704		26			26		2,730	2,730			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220873	OCEAN CITY	MD		07/18/2025		1,164		(6)			(6)		1,158	1,158			
100220874	PHILADELPHIA	PA		07/18/2025		1,077		(9)			(9)		1,068	1,068			
100220875	POCONO PINES	PA		07/18/2025		1,844		(19)			(19)		1,825	1,825			
100220876	PORTLAND	OR		07/18/2025		1,824		(16)			(16)		1,808	1,808			
100220877	HURRICANE	UT		07/18/2025		1,268		(16)			(16)		1,252	1,252			
100220878	HUDSON	FL		07/18/2025		1,497		(15)			(15)		1,482	1,482			
100220879	HOUSTON	TX		07/18/2025		1,149		(12)			(12)		1,137	1,137			
100220880	OVIEDO	FL		07/18/2025		1,748		(16)			(16)		1,732	1,732			
100220881	EMERALD ISLE	NC		07/18/2025		3,722		(55)			(55)		3,667	3,667			
100220882	SEWELL	NJ		07/18/2025		1,064		(14)			(14)		1,050	1,050			
100220883	SANFORD	NC		07/18/2025		5,024		(86)			(86)		4,938	4,938			
100220884	BOISE	ID		07/18/2025		1,380		(17)			(17)		1,363	1,363			
100220885	GAINESVILLE	GA		07/18/2025		939		(14)			(14)		925	925			
100220886	TONOPAH	AZ		07/18/2025		838		(14)			(14)		824	824			
100220887	WAILUKU	HI		07/18/2025		3,418		(29)			(29)		3,389	3,389			
100220888	CHARLOTTE	NC		07/18/2025		952		(14)			(14)		938	938			
100220889	BIXBY	OK		07/18/2025		846		(14)			(14)		832	832			
100220890	ROGERS	AR		07/18/2025		2,404		(31)			(31)		2,373	2,373			
100220891	TACOMA	WA		07/18/2025		1,949		(17)			(17)		1,932	1,932			
100220892	MESA	AZ		07/18/2025		2,278		(33)			(33)		2,245	2,245			
100220893	SAN DIEGO	CA		07/18/2025		1,538		(25)			(25)		1,513	1,513			
100220894	MINNEAPOLIS	MN		07/18/2025		3,589		(49)			(49)		3,540	3,540			
100220895	BELLEVUE	WA		07/18/2025		4,995		(25)			(25)		4,970	4,970			
100220896	OCEAN CITY	MD		07/18/2025		1,385		(10)			(10)		1,375	1,375			
100220897	NASHUA	NH		07/18/2025		22,106		(380)			(380)		21,726	21,726			
100220898	ROYSE CITY	TX		07/18/2025		2,289		(47)			(47)		2,242	2,242			
100220899	CEDAR PARK	TX		07/18/2025		2,030		(42)			(42)		1,988	1,988			
100220900	WEST CHESTER	PA		07/18/2025		959		(18)			(18)		941	941			
100220901	SPRING HILL	TN		07/18/2025		936		(21)			(21)		915	915			
100220902	WENDELL	NC		07/18/2025		1,088		(22)			(22)		1,066	1,066			
100220903	PRESCOTT	AZ		07/18/2025		1,684		(36)			(36)		1,648	1,648			
100220904	LOUISVILLE	KY		07/18/2025		3,815		(65)			(65)		3,750	3,750			
100220905	NORTH CONWAY	NH		07/18/2025		881		(17)			(17)		864	864			
100220906	CEDAR RAPIDS	IA		07/18/2025		846		(14)			(14)		832	832			
100220908	CENTRAL POINT	OR		07/18/2025		1,267		(27)			(27)		1,240	1,240			
100220909	PLYMOUTH	MA		07/18/2025		1,460		(31)			(31)		1,429	1,429			
100220910	CHANNAHON	IL		07/18/2025		1,152		(21)			(21)		1,131	1,131			
100220911	ATHENS	GA		07/18/2025		1,247		(22)			(22)		1,225	1,225			
100220912	CARSON CITY	NV		07/18/2025		15,969		(377)			(377)		15,592	15,592			
100220913	CLARKSVILLE	TN		07/18/2025		902		(21)			(21)		881	881			
100220914	ROSEVILLE	CA		07/18/2025		1,574		(33)			(33)		1,541	1,541			
100220915	JUSTIN	TX		07/18/2025		1,755		(45)			(45)		1,710	1,710			
100220916	CONNEAUT LAKE	PA		07/18/2025		919		(24)			(24)		895	895			
100220917	TAMPA	FL		07/18/2025		852		(19)			(19)		833	833			
100220918	WHITESTOWN	IN		07/18/2025		2,110		(50)			(50)		2,060	2,060			
100220919	TAMPA	FL		07/18/2025		1,609		(41)			(41)		1,568	1,568			
100220920	BLOOMINGDALE	GA		07/18/2025		225,044		(5,569)			(5,569)		219,475	219,475			
100220921	STANWOOD	WA		07/18/2025		1,943		(35)			(35)		1,908	1,908			
100220922	LOVELAND	CO		07/18/2025		1,438		(24)			(24)		1,414	1,414			
100220923	GULF SHORES	AL		07/18/2025		12,388		(234)			(234)		12,154	12,154			
100220924	SANTEE	CA		07/18/2025		12,931		(270)			(270)		12,661	12,661			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220925	ATLANTIC CITY	NJ		07/18/2025		941		(9)			(9)		932	932			
100220926	GOODYEAR	AZ		07/18/2025		15,413		(302)			(302)		15,111	15,111			
100220927	ELLIJAY	GA		07/18/2025		735		(4)			(4)		731	731			
100220928	GALENA	IL		07/18/2025		2,164		(46)			(46)		2,118	2,118			
100220929	TUCSON	AZ		07/18/2025		1,094		(23)			(23)		1,071	1,071			
100220930	FUQUAY VARINA	NC		07/18/2025		9,163		(142)			(142)		9,021	9,021			
100220931	NEW PORT RICHEY	FL		07/18/2025		1,898		(30)			(30)		1,868	1,868			
100220932	CHANTILLY	VA		07/18/2025		1,538		(34)			(34)		1,504	1,504			
100220933	MERCED	CA		07/18/2025		959		(24)			(24)		935	935			
100220934	LEESBURG	FL		07/18/2025		1,208		(25)			(25)		1,183	1,183			
100220935	EVANSTON	IL		07/18/2025		1,154		(28)			(28)		1,126	1,126			
100220936	LAKE HAVASU CITY	AZ		07/18/2025		1,136		(23)			(23)		1,113	1,113			
100220937	WELCOME	MN		07/18/2025		936		(9)			(9)		927	927			
100220938	FORT MILL	SC		07/18/2025		912		(21)			(21)		891	891			
100220939	PORTSMOUTH	RI		07/18/2025		2,494		(59)			(59)		2,435	2,435			
100220940	SAN DIEGO	CA		07/18/2025		2,221		(55)			(55)		2,166	2,166			
100220941	TRACY	CA		07/18/2025		3,075		(78)			(78)		2,997	2,997			
100220942	MEETEETSE	WY		07/18/2025		960		(27)			(27)		933	933			
100220943	EAST BOSTON	MA		07/18/2025		1,014		(25)			(25)		989	989			
100220944	RANCHO CUCAMONGA	CA		07/18/2025		2,488		(66)			(66)		2,422	2,422			
100220945	FT LAUDERDALE	FL		07/18/2025		1,481		(44)			(44)		1,437	1,437			
100220946	CLEVELAND	OH		07/18/2025		1,583		(44)			(44)		1,539	1,539			
100220947	FALLING WATERS	WV		07/18/2025		22,436		(684)			(684)		21,752	21,752			
100220948	LEBANON	TN		07/18/2025		917		(29)			(29)		888	888			
100220949	ASHEVILLE	NC		07/18/2025		3,046		(81)			(81)		2,965	2,965			
100220950	CASHIERS	NC		07/18/2025		2,262		(58)			(58)		2,204	2,204			
100220951	COLLIERVILLE	TN		07/18/2025		1,707		(44)			(44)		1,663	1,663			
100220952	SOUTHERN PINES	NC		07/18/2025		1,512		(38)			(38)		1,474	1,474			
100220953	GRAND PRAIRIE	TX		07/18/2025		1,025		(27)			(27)		998	998			
100220954	TALLADEGA	AL		07/18/2025		1,349		(39)			(39)		1,310	1,310			
100220955	STATE COLLEGE	PA		07/18/2025		1,679		(46)			(46)		1,633	1,633			
100220956	BOULDER	CO		07/18/2025		183,733		(4,983)			(4,983)		178,750	178,484		(266)	(266)
100220957	FRIDLEY	MN		07/18/2025		829		(23)			(23)		806	806			
100220958	CAPE CORAL	FL		07/18/2025		1,991		(56)			(56)		1,935	1,935			
100220959	FUQUAY VARINA	NC		07/18/2025		884		(28)			(28)		856	856			
100220960	LAGUNA NIGUEL	CA		07/18/2025		1,763		(51)			(51)		1,712	1,712			
100220961	LAKE PLACID	FL		07/18/2025		1,876		(28)			(28)		1,848	1,848			
100220962	BIG BEAR LAKE	CA		07/18/2025		1,290		(38)			(38)		1,252	1,252			
100220963	PORTLAND	OR		07/18/2025		1,202		(38)			(38)		1,164	1,164			
100220964	ROSWELL	GA		07/18/2025		1,616		(50)			(50)		1,566	1,566			
100220965	BUCKEYE	AZ		07/18/2025		847		(28)			(28)		819	819			
100220966	LAKEWOOD	OH		07/18/2025		6,976		(214)			(214)		6,762	6,762			
100220967	FRASER	CO		07/18/2025		921		(30)			(30)		891	891			
100220968	PAWLEYS ISLAND	SC		07/18/2025		801		(22)			(22)		779	779			
100220969	UNITY	NH		07/18/2025		3,436		(109)			(109)		3,327	3,327			
100220970	WESTMONT	IL		07/18/2025		905		(31)			(31)		874	874			
100220971	HAPEVILLE	GA		07/18/2025		855		(28)			(28)		827	827			
100220972	CLEVELAND HEIGHTS	OH		07/18/2025		663		(9)			(9)		654	654			
100220974	STATESVILLE	NC		07/18/2025		782		(26)			(26)		756	756			
100220975	CHRISTIANSBURG	VA		07/18/2025		928		(32)			(32)		896	896			
100220976	TRINITY	FL		07/18/2025		1,094		(39)			(39)		1,055	1,055			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220977	BOZEMAN	MT		07/18/2025		861		(30)			(30)		831	831			
100220978	BULLHEAD CITY	AZ		07/18/2025		822		(23)			(23)		799	799			
100220979	KIMBERLING CITY	MO		07/18/2025		1,014		(31)			(31)		983	983			
100220980	MYRTLE BEACH	SC		07/18/2025		1,400		(38)			(38)		1,362	1,362			
100220981	MILWAUKIE	OR		07/18/2025		1,046		(32)			(32)		1,014	1,014			
100220982	PEARLAND	TX		07/18/2025		925		(25)			(25)		900	900			
100220983	TURLOCK	CA		07/18/2025		1,594		(46)			(46)		1,548	1,548			
100220984	LAWRENCEVILLE	GA		07/18/2025		1,249		(37)			(37)		1,212	1,212			
100220985	CHERRYFIELD	ME		07/18/2025		4,595		(146)			(146)		4,449	4,449			
100220986	PHOENIX	AZ		07/18/2025		3,419		(100)			(100)		3,319	3,319			
100220987	BARNESVILLE	GA		07/18/2025		928		(31)			(31)		897	897			
100220988	DENVER	NC		07/18/2025		815		(29)			(29)		786	786			
100220989	GREAT FALLS	MT		07/18/2025		815		(29)			(29)		786	786			
100220990	SAN FRANCISCO	CA		07/18/2025		5,976		(200)			(200)		5,776	5,776			
100220991	SILVERTON	OR		07/18/2025		983		(33)			(33)		950	950			
100220992	MANCHESTER	NH		07/18/2025		4,593		(149)			(149)		4,444	4,444			
100220993	JACKSONVILLE	FL		07/18/2025		1,029		(25)			(25)		1,004	1,004			
100220994	ORO VALLEY	AZ		07/18/2025		961		(34)			(34)		927	927			
100220995	CHARLOTTE	NC		07/18/2025		841		(27)			(27)		814	814			
100220996	GLEN ALLEN	VA		07/18/2025		958		(32)			(32)		926	926			
100220997	PHARR	TX		07/18/2025		865		(32)			(32)		833	833			
100220998	ST GEORGE	UT		07/18/2025		5,611		(128)			(128)		5,483	5,483			
100220999	KATHLEEN	GA		07/18/2025		807		(30)			(30)		777	777			
100221000	ROCKBRIDGE	OH		07/18/2025		1,735		(54)			(54)		1,681	1,681			
100221001	RESTON	VA		07/18/2025		775		(26)			(26)		749	749			
100221002	LINCOLN	NE		07/18/2025		884		(17)			(17)		867	867			
100221003	BELGRADE	MT		07/18/2025		734		(29)			(29)		705	705			
100221004	LAKE ELMO	MN		07/18/2025		2,469		(75)			(75)		2,394	2,394			
100221005	CLEARWATER	FL		07/18/2025		1,644		(64)			(64)		1,580	1,580			
100221006	COLUMBIA	MO		07/18/2025		873		(32)			(32)		841	841			
100221007	SUN CITY WEST	AZ		07/18/2025		873		(32)			(32)		841	841			
100221008	FORT MYERS	FL		07/18/2025		1,105		(41)			(41)		1,064	1,064			
100221009	MOUNTAIN REST	SC		07/18/2025		868		(32)			(32)		836	836			
100221010	GERMANTOWN	TN		07/18/2025		834		(24)			(24)		810	810			
100221011	AUBURN	AL		07/18/2025		558		(6)			(6)		552	552			
100221012	WILMINGTON	NC		07/18/2025		1,907		(71)			(71)		1,836	1,836			
100221013	ORIENTAL	NC		07/18/2025		1,417		(39)			(39)		1,378	1,378			
100221014	FORT WORTH	TX		07/18/2025		2,163		(85)			(85)		2,078	2,078			
100221015	MECHANICSVILLE	VA		07/18/2025		9,148		(329)			(329)		8,819	8,819			
100221016	TUALATIN	OR		07/18/2025		924		(35)			(35)		889	889			
100221017	MERIDEN	CT		07/18/2025		878		(34)			(34)		844	844			
100221018	OVERLAND PARK	KS		07/18/2025		5,233		(168)			(168)		5,065	5,065			
100221019	KILL DEVIL HILLS	NC		07/18/2025		1,229		(42)			(42)		1,187	1,187			
100221020	ROSMAN	NC		07/18/2025		1,518		(34)			(34)		1,484	1,484			
100221021	CAPITOL HEIGHTS	MD		07/18/2025		919		(32)			(32)		887	887			
100221022	STAUNTON	VA		07/18/2025		2,380		(83)			(83)		2,297	2,297			
100221023	COLUMBUS	OH		07/18/2025		927		(32)			(32)		895	895			
100221024	HALE	MI		07/18/2025		1,048		(38)			(38)		1,010	1,010			
100221025	LUDLOW	VT		07/18/2025		1,091		(39)			(39)		1,052	1,052			
100221026	PALATKA	FL		07/18/2025		4,629		(171)			(171)		4,458	4,458			
100221027	NEWARK	DE		07/18/2025		704		(21)			(21)		683	683			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100221028	LAS CRUCES	NM		07/18/2025		848		(31)			(31)		817	817			
100221029	PORT HAYWOOD	VA		07/18/2025		1,272		(47)			(47)		1,225	1,225			
100221030	CHARLOTTE	NC		07/18/2025		919		(31)			(31)		888	888			
100221031	HAMPSTEAD	MD		07/18/2025		1,078		(33)			(33)		1,045	1,045			
100221032	LAS VEGAS	NV		07/18/2025		1,216		(40)			(40)		1,176	1,176			
100221033	CHESTER	MD		07/18/2025		1,521		(37)			(37)		1,484	1,484			
100221035	SELBYVILLE	DE		07/18/2025		1,271		(39)			(39)		1,232	1,232			
100221036	CABOT	AR		07/18/2025		711		(26)			(26)		685	685			
100221037	LATHROP	CA		07/18/2025		1,830		(50)			(50)		1,780	1,780			
100221038	MIAMI	FL		07/18/2025		990		(31)			(31)		959	959			
100221039	WOODBINE	MD		07/18/2025		2,050		(51)			(51)		1,999	1,999			
100221040	SUWANEE	GA		07/18/2025		1,193		(41)			(41)		1,152	1,152			
100221041	PARKER	AZ		07/18/2025		848		(30)			(30)		818	818			
100221042	STOW	OH		07/18/2025		732		(17)			(17)		715	715			
100221043	PAGE	AZ		07/18/2025		4,167		(167)			(167)		4,000	4,000			
100221044	ATLANTA	GA		07/18/2025		1,758		(63)			(63)		1,695	1,695			
100221045	HOUSTON	TX		07/18/2025		943		(33)			(33)		910	910			
100221046	APOPKA	FL		07/18/2025		720		(30)			(30)		690	690			
100221047	MILWAUKEE	WI		07/18/2025		2,517		(98)			(98)		2,419	2,419			
100221048	PINETOP	AZ		07/18/2025		5,748		(224)			(224)		5,524	5,524			
100221049	COTTONWOOD	AZ		07/18/2025		1,246		(52)			(52)		1,194	1,194			
100221050	NEWINGTON	CT		07/18/2025		990		(37)			(37)		953	953			
100221051	GALVESTON	TX		07/18/2025		1,527		(65)			(65)		1,462	1,462			
100221052	OTTER LAKE	MI		07/18/2025		979		(39)			(39)		940	940			
100221053	PHILADELPHIA	PA		07/18/2025		604		(8)			(8)		596	596			
100221054	MEDFORD	NJ		07/18/2025		1,425		(57)			(57)		1,368	1,368			
100221055	NORTH PORT	FL		07/18/2025		1,313		(55)			(55)		1,258	1,258			
100221056	S YARMOUTH	MA		07/18/2025		1,422		(64)			(64)		1,358	1,358			
100221057	RIVERSIDE	CA		07/18/2025		1,691		(64)			(64)		1,627	1,627			
100221058	PORTLAND	OR		07/18/2025		1,920		(70)			(70)		1,850	1,850			
100221059	OCEAN CITY	NJ		07/18/2025		2,580		(88)			(88)		2,492	2,492			
100221060	OAK RIDGE	NJ		07/18/2025		1,012		(22)			(22)		990	990			
100221061	HENDERSON	NV		07/18/2025		636,392		(26,095)			(26,095)		610,297	610,297			
100221062	SEATTLE	WA		07/18/2025		974		(43)			(43)		931	931			
100221063	TWIN LAKES	WI		07/18/2025		1,065		(42)			(42)		1,023	1,023			
100221064	PORTLAND	OR		07/18/2025		629		(27)			(27)		602	602			
100221065	PORT ANGELES	WA		07/18/2025		671		(26)			(26)		645	645			
100221066	GRANBURY	TX		07/18/2025		521		(8)			(8)		513	513			
100221067	SARASOTA	FL		07/18/2025		1,444		(54)			(54)		1,390	1,390			
100221068	BROOKLINE	MA		07/18/2025		1,618		(57)			(57)		1,561	1,561			
100221069	WARREN	OR		07/18/2025		1,029		(33)			(33)		996	996			
100221070	PHOENIX	AZ		07/18/2025		1,191		(41)			(41)		1,150	1,150			
100221071	NORTH LAS VEGAS	NV		07/18/2025		696		(24)			(24)		672	672			
100221072	CARY	NC		07/18/2025		683		(38)			(38)		645	645			
100221073	CROSBY	MN		07/18/2025		1,582		(46)			(46)		1,536	1,536			
100221074	ALBUQUERQUE	NM		07/18/2025		749		(21)			(21)		728	728			
100221075	HURRICANE	UT		07/18/2025		1,347		(24)			(24)		1,323	1,323			
100221076	INDIAN ROCKS BEACH	FL		07/18/2025		2,821		(99)			(99)		2,722	2,722			
100221077	IRVINE	CA		07/18/2025		1,768		(25)			(25)		1,743	1,743			
100221078	PORT SAINT LUCIE	FL		07/18/2025		2,545		(85)			(85)		2,460	2,460			
100221079	LAS VEGAS	NV		07/18/2025		977		(5)			(5)		972	972			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221080	JEFFERSONTOWN	KY		07/18/2025		599		(20)			(20)		579	579			
100221081	AVON	NC		07/18/2025		1,101		(37)			(37)		1,064	1,064			
100221082	WHITESTOWN	IN		07/18/2025		732		(24)			(24)		708	708			
100221083	BODEGA BAY	CA		07/18/2025		1,824		(42)			(42)		1,782	1,782			
100221084	LAKE ARIEL	PA		07/18/2025		2,221		(67)			(67)		2,154	2,154			
100221085	MERCED	CA		07/18/2025		1,238		(8)			(8)		1,230	1,230			
100221086	FREDERICK	MD		07/18/2025		888		(30)			(30)		858	858			
100221087	PATASKALA	OH		07/18/2025		1,356		(23)			(23)		1,333	1,333			
100221088	MARYVILLE	TN		07/18/2025		3,786		(7)			(7)		3,779	3,779			
100221089	TABIONA	UT		07/18/2025		725		6			6		731	731			
100221090	TYLER	TX		07/18/2025		1,339		37			37		1,376	1,376			
100221091	KEY WEST	FL		07/21/2025		1,887		(35)			(35)		1,852	1,852			
100221092	SAINT LOUIS	MO		07/21/2025		669		(13)			(13)		656	656			
100221093	HAYDEN	ID		07/21/2025		1,044		(21)			(21)		1,023	1,023			
100221094	IRVING	TX		07/21/2025		1,265		(24)			(24)		1,241	1,241			
100221095	MARTINEZ	GA		07/21/2025		1,051		(6)			(6)		1,045	1,045			
100221096	ANCHORAGE	AK		07/21/2025		1,724		(36)			(36)		1,688	1,688			
100221097	CHATTANOOGA	TN		07/21/2025		846		(9)			(9)		837	837			
100221098	BATON ROUGE	LA		07/21/2025		879		(15)			(15)		864	864			
100221099	ANN ARBOR	MI		07/21/2025		1,221		(6)			(6)		1,215	1,215			
100221100	LODI	CA		07/21/2025		2,153		(35)			(35)		2,118	2,118			
100221101	SITKA	AK		07/21/2025		2,222		(36)			(36)		2,186	2,186			
100221102	AUSTIN	TX		07/21/2025		2,607		(51)			(51)		2,556	2,556			
100221103	ORLANDO	FL		07/21/2025		1,801		(11)			(11)		1,790	1,790			
100221104	BRYAN	TX		07/21/2025		827		(8)			(8)		819	819			
100221105	OSWEGO	IL		07/21/2025		2,468		(44)			(44)		2,424	2,424			
100221106	FORT WORTH	TX		07/21/2025		829		(17)			(17)		812	812			
100221107	SCHAUMBURG	IL		07/21/2025		1,102		(17)			(17)		1,085	1,085			
100221108	UNIONTOWN	OH		07/21/2025		616		(24)			(24)		592	592			
100221109	ASTOR	FL		07/21/2025		878		(29)			(29)		849	849			
100221110	FISHERS	IN		07/21/2025		2,217		(43)			(43)		2,174	2,174			
100221111	HOUSTON	TX		07/21/2025		837		(12)			(12)		825	825			
100221112	BLOOMINGDALE	GA		07/21/2025		925		(14)			(14)		911	911			
100221113	DENTON	TX		07/21/2025		13,233		(307)			(307)		12,926	12,926			
100221114	RICHMOND	KY		07/21/2025		751		(16)			(16)		735	735			
100221115	PISCATAWAY	NJ		07/21/2025		1,200		(24)			(24)		1,176	1,176			
100221116	CLAYTON	NC		07/21/2025		1,361		(23)			(23)		1,338	1,338			
100221117	TEMPLE	TX		07/21/2025		1,031		3			3		1,034	1,034			
100221118	NAPLES	FL		07/21/2025		1,499		(36)			(36)		1,463	1,463			
100221119	LAKEWOOD	CO		07/21/2025		1,797		(38)			(38)		1,759	1,759			
100221120	BOSSIER CITY	LA		07/21/2025		1,177		(26)			(26)		1,151	1,151			
100221121	CLAYTON	NC		07/21/2025		2,429		(8)			(8)		2,421	2,421			
100221122	HAYWARD	CA		07/21/2025		3,035		(45)			(45)		2,990	2,990			
100221123	WAUKESHA	WI		07/21/2025		1,022		(18)			(18)		1,004	1,004			
100221124	CLOSTER	NJ		07/21/2025		4,336		(9)			(9)		4,327	4,327			
100221125	SAINT AUGUSTINE	FL		07/21/2025		326,552		(7,764)			(7,764)		318,788	318,788			
100221126	CHATTANOOGA	TN		07/21/2025		1,155		(9)			(9)		1,146	1,146			
100221127	BASKING RIDGE	NJ		07/21/2025		1,533		(58)			(58)		1,475	1,475			
100221128	ESTES PARK	CO		07/21/2025		1,545		1			1		1,546	1,546			
100221129	CHICAGO	IL		07/21/2025		3,050		(34)			(34)		3,016	3,016			
100221130	SAINT GEORGE	UT		07/21/2025		1,820		(8)			(8)		1,812	1,812			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221131	FORT WORTH	TX		07/21/2025		767		(2)			(2)		765	765			
100221132	MINNEAPOLIS	MN		07/21/2025		976		(16)			(16)		960	960			
100221133	DAVIS	CA		07/21/2025		2,171		(34)			(34)		2,137	2,137			
100221134	HOUSTON	TX		07/21/2025		2,184		(61)			(61)		2,123	2,123			
100221135	SALISBURY	NC		07/21/2025		925		(30)			(30)		895	895			
100221136	POCONO PINES	PA		07/21/2025		1,186		(27)			(27)		1,159	1,159			
100221137	GLEN ALLEN	VA		07/21/2025		903		(22)			(22)		881	881			
100221138	NORTH CHESTERFIELD	VA		07/21/2025		1,003		(16)			(16)		987	987			
100221139	OCALA	FL		07/21/2025		1,079		(22)			(22)		1,057	1,057			
100221140	CENTERTON	AR		07/21/2025		693		(5)			(5)		688	688			
100221141	GLENVIEW	IL		07/21/2025		6,993		(20)			(20)		6,973	6,973			
100221142	SEATTLE	WA		07/21/2025		1,407		(20)			(20)		1,387	1,387			
100221143	ARLINGTON	TX		07/21/2025		955		(24)			(24)		931	931			
100221144	MEDICINE PARK	OK		07/21/2025		1,073		(23)			(23)		1,050	1,050			
100221145	AZLE	TX		07/21/2025		904		(22)			(22)		882	882			
100221146	GRETNA	LA		07/21/2025		3,169		(82)			(82)		3,087	3,087			
100221147	MIAMI	FL		07/21/2025		1,454		(63)			(63)		1,391	1,391			
100221148	SAN ANTONIO	TX		07/21/2025		1,017		(20)			(20)		997	997			
100221149	NASHUA	NH		07/21/2025		903		(27)			(27)		876	876			
100221150	BELLE CHASSE	LA		07/21/2025		5,594		(122)			(122)		5,472	5,472			
100221151	LAKEWOOD	OH		07/21/2025		1,113		(19)			(19)		1,094	1,094			
100221152	BELLE CHASSE	LA		07/21/2025		5,577		(122)			(122)		5,455	5,455			
100221153	SELBYVILLE	DE		07/21/2025		1,263		(29)			(29)		1,234	1,234			
100221154	PROSPER	TX		07/21/2025		1,032		(16)			(16)		1,016	1,016			
100221155	DERRY	NH		07/21/2025		1,109		(24)			(24)		1,085	1,085			
100221156	PEA RIDGE	AR		07/21/2025		847		(16)			(16)		831	831			
100221157	CLAYTON	NC		07/21/2025		678		(16)			(16)		662	662			
100221158	FORT WORTH	TX		07/21/2025		1,121		(32)			(32)		1,089	1,089			
100221159	NASHVILLE	TN		07/21/2025		743		(16)			(16)		727	727			
100221160	ATLANTA	GA		07/21/2025		774							774	774			
100221162	GULF SHORES	AL		07/21/2025		2,690		(50)			(50)		2,640	2,640			
100221163	RENO	NV		07/21/2025		824		(16)			(16)		808	808			
100221164	AURORA	IL		07/21/2025		805		(8)			(8)		797	797			
100221165	ROSEVILLE	CA		07/21/2025		1,615		(11)			(11)		1,604	1,604			
100221166	GARDNERVILLE	NV		07/21/2025		1,342		(22)			(22)		1,320	1,320			
100221167	ENGLEWOOD	CO		07/21/2025		1,593		(24)			(24)		1,569	1,569			
100221168	MADISON	WI		07/21/2025		2,305		(43)			(43)		2,262	2,262			
100221169	LANCASTER	PA		07/21/2025		693		(17)			(17)		676	676			
100221170	PROVIDENCE	RI		07/21/2025		1,297		(18)			(18)		1,279	1,279			
100221171	NAPLES	FL		07/21/2025		5,209		(1,749)			(1,749)		3,460	3,460			
100221172	WORCESTER	MA		07/21/2025		1,882		(12)			(12)		1,870	1,870			
100221173	GLASTONBURY	CT		07/21/2025		2,683		(53)			(53)		2,630	2,630			
100221174	YUMA	AZ		07/21/2025		1,232		(14)			(14)		1,218	1,218			
100221175	BREMERTON	WA		07/21/2025		1,388		(18)			(18)		1,370	1,370			
100221176	CENTERVILLE	UT		07/21/2025		1,240		(22)			(22)		1,218	1,218			
100221177	BEND	OR		07/21/2025		1,837		(24)			(24)		1,813	1,813			
100221178	MIAMI	FL		07/21/2025		1,958		(63)			(63)		1,895	1,895			
100221179	CAMARILLO	CA		07/21/2025		1,495		(24)			(24)		1,471	1,471			
100221180	MENDHAM	NJ		07/21/2025		1,571		(7)			(7)		1,564	1,564			
100221181	HACKENSACK	NJ		07/21/2025		750		(15)			(15)		735	735			
100221182	PORT SAINT LUCIE	FL		07/21/2025		1,574		3			3		1,577	1,577			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221183	VACAVILLE	CA		07/21/2025		1,897		(36)			(36)		1,861	1,861			
100221184	WESTMONT	IL		07/21/2025		708		(20)			(20)		688	688			
100221185	PHILADELPHIA	PA		07/21/2025		774		(27)			(27)		747	747			
100221186	PHOENIX	AZ		07/21/2025		1,337		(27)			(27)		1,310	1,310			
100221187	LAS VEGAS	NV		07/21/2025		1,009		(29)			(29)		980	980			
100221188	CREEDMOOR	NC		07/21/2025		1,788		(38)			(38)		1,750	1,750			
100221189	LOS ANGELES	CA		07/21/2025		2,436		(79)			(79)		2,357	2,357			
100221190	ARGYLE	TX		07/21/2025		1,092		(21)			(21)		1,071	1,071			
100221191	LEVITTOWN	PA		07/21/2025		22,912		(682)			(682)		22,230	22,230			
100221192	MELBOURNE	FL		07/21/2025		1,365		(31)			(31)		1,334	1,334			
100221193	BOSTON	MA		07/21/2025		2,186		(43)			(43)		2,143	2,143			
100221194	DANBURY	CT		07/21/2025		1,140		(30)			(30)		1,110	1,110			
100221195	ARGYLE	TX		07/21/2025		1,010		(24)			(24)		986	986			
100221196	ABILENE	TX		07/21/2025		2,368		(91)			(91)		2,277	2,277			
100221197	CHICAGO	IL		07/21/2025		2,466		(59)			(59)		2,407	2,407			
100221199	CLEARWATER BEACH	FL		07/21/2025		1,173		(25)			(25)		1,148	1,148			
100221200	MYRTLE BEACH	SC		07/21/2025		839		(8)			(8)		831	831			
100221201	LAKEWOOD RANCH	FL		07/21/2025		4,767		(152)			(152)		4,615	4,615			
100221202	KINGSTON	OK		07/21/2025		1,606		(34)			(34)		1,572	1,572			
100221203	CLAYTON	NC		07/21/2025		5,317		(130)			(130)		5,187	5,187			
100221204	LA CROSSE	WI		07/21/2025		1,339		(6)			(6)		1,333	1,333			
100221205	LEXINGTON	KY		07/21/2025		1,358		(27)			(27)		1,331	1,331			
100221206	BALD HEAD ISLAND	NC		07/21/2025		2,741		(37)			(37)		2,704	2,704			
100221208	CRYSTAL BEACH	TX		07/21/2025		2,493		(10)			(10)		2,483	2,483			
100221209	HEALDSBURG	CA		07/21/2025		2,979		(54)			(54)		2,925	2,925			
100221210	METUCHEN	NJ		07/21/2025		1,526		(15)			(15)		1,511	1,511			
100221211	PETALUMA	CA		07/21/2025		1,874		(39)			(39)		1,835	1,835			
100221212	HURRICANE	UT		07/21/2025		1,873		(34)			(34)		1,839	1,839			
100221213	CARROLLTON	TX		07/21/2025		961		(22)			(22)		939	939			
100221214	BONNEY LAKE	WA		07/21/2025		1,914		2			2		1,916	1,916			
100221215	SAVANNAH	GA		07/21/2025		1,694		(21)			(21)		1,673	1,673			
100221216	ALBUQUERQUE	NM		07/21/2025		22,138		(438)			(438)		21,700	21,700			
100221217	MCKINNEY	TX		07/21/2025		1,053		(16)			(16)		1,037	1,037			
100221218	OLD HICKORY	TN		07/21/2025		3,732		21			21		3,753	3,753			
100221219	GARDENA	CA		07/21/2025		4,843		(78)			(78)		4,765	4,765			
100221221	MARIPOSA	CA		07/21/2025		1,184		(20)			(20)		1,164	1,164			
100221222	WINSTON SALEM	NC		07/21/2025		977		(28)			(28)		949	949			
100221223	MODESTO	CA		07/21/2025		749		7			7		756	756			
100221224	GRETNA	NE		07/21/2025		970		(15)			(15)		955	955			
100221225	LOS ANGELES	CA		07/21/2025		2,721		(21)			(21)		2,700	2,700			
100221226	FORT WORTH	TX		07/21/2025		104,923		(2,075)			(2,075)		102,848	102,848			
100221227	DALLAS	GA		07/21/2025		1,304		(10)			(10)		1,294	1,294			
100221228	FRESNO	CA		07/21/2025		1,287		1			1		1,288	1,288			
100221229	WEST GROVE	PA		07/21/2025		2,687		(56)			(56)		2,631	2,631			
100221230	SCOTTSDALE	AZ		07/21/2025		4,090		(42)			(42)		4,048	4,048			
100221231	SACRAMENTO	CA		07/21/2025		1,202		(15)			(15)		1,187	1,187			
100221232	POOLER	GA		07/21/2025		1,252		1			1		1,253	1,253			
100221233	LIBERTY	MO		07/21/2025		1,088		(20)			(20)		1,068	1,068			
100221234	GREENWOOD	IN		07/21/2025		1,145		(12)			(12)		1,133	1,133			
100221235	LIBERTY	MO		07/21/2025		1,120		(21)			(21)		1,099	1,099			
100221236	FORT COLLINS	CO		07/21/2025		1,481		(28)			(28)		1,453	1,453			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221237	ST SIMONS ISLAND	GA		07/21/2025		3,432		(99)			(99)		3,333	3,333			
100221238	PHOENIXVILLE	PA		07/21/2025		6,398		(29)			(29)		6,369	6,369			
100221239	MECHANICSVILLE	VA		07/21/2025		707		(10)			(10)		697	697			
100221240	ANNA	TX		07/21/2025		1,125		(26)			(26)		1,099	1,099			
100221241	STOCKTON	CA		07/21/2025		1,028		2			2		1,030	1,030			
100221242	ELK GROVE	CA		07/21/2025		1,815		(28)			(28)		1,787	1,787			
100221243	MIAMISBURG	OH		07/21/2025		2,158		(19)			(19)		2,139	2,139			
100221244	ATLANTA	GA		07/21/2025		773		(23)			(23)		750	750			
100221245	CORONA	CA		07/21/2025		2,346		(42)			(42)		2,304	2,304			
100221246	JACKSON	NJ		07/21/2025		1,494		(14)			(14)		1,480	1,480			
100221247	REXBURG	ID		07/21/2025		1,616		(60)			(60)		1,556	1,556			
100221248	CHAMBLEE	GA		07/21/2025		872		(12)			(12)		860	860			
100221249	AURORA	IL		07/21/2025		1,064		(15)			(15)		1,049	1,049			
100221250	FRESNO	CA		07/21/2025		1,531		1			1		1,532	1,532			
100221251	COLORADO SPRINGS	CO		07/21/2025		1,411		(33)			(33)		1,378	1,378			
100221252	ARGYLE	TX		07/21/2025		1,371		(17)			(17)		1,354	1,354			
100221253	MCMINNVILLE	OR		07/21/2025		2,153		23			23		2,176	2,176			
100221254	FAYETTEVILLE	AR		07/21/2025		1,010		(24)			(24)		986	986			
100221255	POOLER	GA		07/21/2025		4,383		(105)			(105)		4,278	4,278			
100221256	CHAMPAIGN	IL		07/21/2025		879		(3)			(3)		876	876			
100221257	MANALAPAN	NJ		07/21/2025		1,222		(22)			(22)		1,200	1,200			
100221258	BUCKEYE	AZ		07/21/2025		931		(19)			(19)		912	912			
100221259	BIRMINGHAM	MI		07/21/2025		1,396		(17)			(17)		1,379	1,379			
100221260	HOUSTON	TX		07/21/2025		911		(14)			(14)		897	897			
100221261	DENTON	TX		07/21/2025		1,221		(22)			(22)		1,199	1,199			
100221262	LA PLATA	MD		07/21/2025		1,784		10			10		1,794	1,794			
100221263	SEATTLE	WA		07/21/2025		2,243		(45)			(45)		2,198	2,198			
100221264	HUMBLE	TX		07/21/2025		900		(10)			(10)		890	890			
100221265	FRESNO	CA		07/21/2025		1,531		4			4		1,535	1,535			
100221266	CONWAY	NH		07/21/2025		1,647		(3)			(3)		1,644	1,644			
100221267	BUCKLEY	MI		07/21/2025		2,191		(24)			(24)		2,167	2,167			
100221268	SPRING	TX		07/21/2025		800		2			2		802	802			
100221269	CHICAGO	IL		07/22/2025		11,776		(388)			(388)		11,388	11,388			
100221270	STAR	ID		07/22/2025		1,933		(81)			(81)		1,852	1,852			
100221271	PALM SPRINGS	CA		07/22/2025		1,716		(74)			(74)		1,642	1,642			
100221272	SEVIERVILLE	TN		07/22/2025		3,336		(80)			(80)		3,256	3,256			
100221273	HEMET	CA		07/22/2025		1,803		(64)			(64)		1,739	1,739			
100221274	MORENO VALLEY	CA		07/22/2025		1,825		(96)			(96)		1,729	1,729			
100221275	EL CAJON	CA		07/22/2025		5,864		(158)			(158)		5,706	5,706			
100221276	DEBARY	FL		07/22/2025		1,405		(51)			(51)		1,354	1,354			
100221277	GUN BARREL CITY	TX		07/22/2025		702		(33)			(33)		669	669			
100221278	GAINESVILLE	VA		07/22/2025		1,798		(32)			(32)		1,766	1,766			
100221279	EMERALD HILLS	CA		07/22/2025		4,256		(56)			(56)		4,200	4,200			
100221280	JACKSONVILLE	FL		07/22/2025		1,465		(20)			(20)		1,445	1,445			
100221282	CYPRESS	TX		07/22/2025		1,259		(59)			(59)		1,200	1,200			
100221285	DAYTON	OH		07/22/2025		737		(24)			(24)		713	713			
100221286	PHILADELPHIA	PA		07/22/2025		654		(30)			(30)		624	624			
100221287	LOS BANOS	CA		07/22/2025		2,457		(89)			(89)		2,368	2,368			
100221288	DELRAY BEACH	FL		07/22/2025		2,263		(81)			(81)		2,182	2,182			
100221290	SURPRISE	AZ		07/22/2025		1,165		(52)			(52)		1,113	1,113			
100221291	WATERLOO	SC		07/22/2025		1,304		(25)			(25)		1,279	1,279			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221292	RACINE	WI		07/22/2025		511		(24)			(24)		487	487			
100221293	DALLAS	TX		07/22/2025		4,976		(106)			(106)		4,870	4,870			
100221294	SANFORD	NC		07/22/2025		1,139		11			11		1,150	1,150			
100221295	MIAMI	FL		07/22/2025		1,424		(42)			(42)		1,382	1,382			
100221296	ANNA	TX		07/22/2025		884		(22)			(22)		862	862			
100221298	EDMONDS	WA		07/22/2025		4,544		(143)			(143)		4,401	4,401			
100221299	WINNETKA	CA		07/22/2025		1,899		(79)			(79)		1,820	1,820			
100221300	POTTSTOWN	PA		07/22/2025		571		(17)			(17)		554	554			
100221301	MASCOTTE	FL		07/22/2025		1,179		(56)			(56)		1,123	1,123			
100221302	GOLDSBORO	NC		07/22/2025		412		(18)			(18)		394	394			
100221304	FAYETTEVILLE	GA		07/22/2025		1,887		(78)			(78)		1,809	1,809			
100221305	BURBANK	CA		07/22/2025		3,306		(101)			(101)		3,205	3,205			
100221306	LOMBARD	IL		07/22/2025		949		(45)			(45)		904	904			
100221307	BRENTWOOD	NY		07/22/2025		1,167		(24)			(24)		1,143	1,143			
100221308	PARRISH	FL		07/22/2025		2,039		(21)			(21)		2,018	2,018			
100221309	NEODESHA	KS		07/22/2025		467		(20)			(20)		447	447			
100221310	LAS VEGAS	NV		07/22/2025		2,016		(68)			(68)		1,948	1,948			
100221311	AVE MARIA	FL		07/22/2025		1,342		(50)			(50)		1,292	1,292			
100221312	PHOENIX	AZ		07/22/2025		825		(22)			(22)		803	803			
100221313	HUNTSVILLE	AL		07/22/2025		508		(10)			(10)		498	498			
100221314	VIOLET	LA		07/22/2025		906		(21)			(21)		885	885			
100221315	CLEVELAND	UT		07/22/2025		949		(45)			(45)		904	904			
100221316	WASHINGTON	DC		07/22/2025		281		(13)			(13)		268	268			
100221317	WILLIAMS	AZ		07/22/2025		3,047		(80)			(80)		2,967	2,967			
100221318	TAMPA	FL		07/22/2025		1,261		(11)			(11)		1,250	1,250			
100221319	WICHITA	KS		07/22/2025		522		(24)			(24)		498	498			
100221320	CANTON	GA		07/22/2025		544		(26)			(26)		518	518			
100221321	LONG BEACH	CA		07/22/2025		1,146		(44)			(44)		1,102	1,102			
100221322	RENO	NV		07/22/2025		1,384		5			5		1,389	1,389			
100221323	HANOVER	PA		07/22/2025		284		(7)			(7)		277	277			
100221324	MARTINEZ	GA		07/22/2025		778		(15)			(15)		763	763			
100221325	BENSON	NC		07/22/2025		515		(17)			(17)		498	498			
100221326	ROSEVILLE	CA		07/22/2025		1,055		(22)			(22)		1,033	1,033			
100221327	MARTINSBURG	WV		07/22/2025		613		(12)			(12)		601	601			
100221328	MIAMI	FL		07/22/2025		2,179		(91)			(91)		2,088	2,088			
100221329	MADILL	OK		07/22/2025		379		(18)			(18)		361	361			
100221330	WASHINGTON	DC		07/22/2025		2,511		(69)			(69)		2,442	2,442			
100221331	MARTINSBURG	WV		07/22/2025		585		(26)			(26)		559	559			
100221332	HOUSTON	TX		07/22/2025		629		(29)			(29)		600	600			
100221333	TULSA	OK		07/22/2025		474		1			1		475	475			
100221334	FLORENCE	KY		07/22/2025		425		(20)			(20)		405	405			
100221335	CONVERSE	TX		07/22/2025		486		(14)			(14)		472	472			
100221336	LOCKPORT	IL		07/22/2025		725		(12)			(12)		713	713			
100221337	PERRIS	CA		07/22/2025		1,779		(56)			(56)		1,723	1,723			
100221338	TORRINGTON	CT		07/22/2025		638		(30)			(30)		608	608			
100221339	CARROLLTON	TX		07/22/2025		1,484		(58)			(58)		1,426	1,426			
100221340	LAVEEN	AZ		07/22/2025		1,142		(51)			(51)		1,091	1,091			
100221341	PUNTA GORDA	FL		07/22/2025		395		(16)			(16)		379	379			
100221342	TORRANCE	CA		07/22/2025		1,970		(86)			(86)		1,884	1,884			
100221343	RENO	NV		07/22/2025		988		(21)			(21)		967	967			
100221344	PORTLAND	OR		07/22/2025		2,032		(60)			(60)		1,972	1,972			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221345	SHOW LOW	AZ		07/22/2025		3,781		(164)			(164)		3,617	3,617			
100221346	HOMESTEAD	FL		07/22/2025		465		(16)			(16)		449	449			
100221347	INDIANAPOLIS	IN		07/22/2025		538		(16)			(16)		522	522			
100221348	PALM HARBOR	FL		07/22/2025		239		(11)			(11)		228	228			
100221349	MARYSVILLE	OH		07/22/2025		678		(4)			(4)		674	674			
100221350	KISSIMMEE	FL		07/22/2025		834		(24)			(24)		810	810			
100221351	SAN DIEGO	CA		07/22/2025		1,114		(49)			(49)		1,065	1,065			
100221352	SPOTSYLVANIA	VA		07/22/2025		1,004		(18)			(18)		986	986			
100221353	CHARLOTTE	NC		07/22/2025		301		(14)			(14)		287	287			
100221354	SAN JUAN CAPISTRANO	CA		07/22/2025		30							30	30			
100221355	TOLEDO	OH		07/22/2025		1,360		(62)			(62)		1,298	1,298			
100221356	BLOOMINGTON	MN		07/22/2025		12,236		(423)			(423)		11,813	11,813			
100221357	ALPHARETTA	GA		07/22/2025		193,588		(9,056)			(9,056)		184,532	184,532			
100221358	PAYSON	AZ		07/22/2025		523		(16)			(16)		507	507			
100221359	ROCKY POINT	NC		07/22/2025		1,548		(20)			(20)		1,528	1,528			
100221360	LAWRENCEVILLE	GA		07/22/2025		583		(20)			(20)		563	563			
100221361	SUMMERVILLE	SC		07/22/2025		759		(26)			(26)		733	733			
100221362	LYNWOOD	CA		07/22/2025		848		(15)			(15)		833	833			
100221363	DEL RIO	TN		07/22/2025		864		(18)			(18)		846	846			
100221364	POULSBO	WA		07/22/2025		419		(20)			(20)		399	399			
100221365	NORTH CHARLESTON	SC		07/22/2025		666		(15)			(15)		651	651			
100221366	VENICE	FL		07/22/2025		416		(9)			(9)		407	407			
100221367	NORWICH	CT		07/22/2025		393		(17)			(17)		376	376			
100221368	SULPHUR	LA		07/22/2025		776		14			14		790	790			
100221369	THE VILLAGES	FL		07/22/2025		1,370		(13)			(13)		1,357	1,357			
100221370	RICHMOND	VA		07/22/2025		484		(14)			(14)		470	470			
100221371	RICHMOND	TX		07/22/2025		736		(18)			(18)		718	718			
100221372	SAN FRANCISCO	CA		07/22/2025		1,414		(51)			(51)		1,363	1,363			
100221373	SPARKS	NV		07/22/2025		1,544		(27)			(27)		1,517	1,517			
100221375	LOS ANGELES	CA		07/22/2025		1,817		(31)			(31)		1,786	1,786			
100221376	NORWALK	CT		07/22/2025		1,822		62			62		1,884	1,884			
100221377	SAINT AUGUSTINE	FL		07/22/2025		2,513		(80)			(80)		2,433	2,433			
100221378	SIMI VALLEY	CA		07/22/2025		2,302		29			29		2,331	2,331			
100221379	COCOA BEACH	FL		07/22/2025		1,573		(22)			(22)		1,551	1,551			
100221380	WAUKESHA	WI		07/22/2025		592		7			7		599	599			
100221381	ORLANDO	FL		07/22/2025		3,545		(66)			(66)		3,479	3,479			
100221382	VAN NUYS	CA		07/22/2025		3,093		(147)			(147)		2,946	2,946			
100221384	FORT LAUDERDALE	FL		07/22/2025		1,096		(52)			(52)		1,044	1,044			
100221385	LOS ANGELES	CA		07/22/2025		2,682		(128)			(128)		2,554	2,554			
100221386	GLEN HEAD	NY		07/22/2025		1							1	1			
100221387	GADSDEN	AL		07/22/2025		1,156		(36)			(36)		1,120	1,120			
100221388	GADSDEN	AL		07/22/2025		1,430		(51)			(51)		1,379	1,379			
100221389	CORONA	CA		07/22/2025		1,747		(36)			(36)		1,711	1,711			
100221390	DENVER	CO		07/22/2025		1,096		(61)			(61)		1,035	1,035			
100221391	SPICEWOOD	TX		07/22/2025		3,636		(98)			(98)		3,538	3,538			
100221393	WINTER PARK	FL		07/22/2025		6,452		(155)			(155)		6,297	6,297			
100221395	LOS ANGELES	CA		07/22/2025		2,271		(78)			(78)		2,193	2,193			
100221397	MADISON	TN		07/22/2025		972		(46)			(46)		926	926			
100221398	WATERBURY	CT		07/22/2025		3,883		(100)			(100)		3,783	3,783			
100221401	MADISON	TN		07/22/2025		1,163		(38)			(38)		1,125	1,125			
100221402	OLD HICKORY	TN		07/22/2025		867		(14)			(14)		853	853			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221403	DETROIT	MI		07/22/2025		559		(18)			(18)		541	541			
100221404	HAYWARD	CA		07/22/2025		2,460		25			25		2,485	2,485			
100221407	ATLANTA	GA		07/22/2025		702		(2)			(2)		700	700			
100221408	MEMPHIS	TN		07/22/2025		386		(9)			(9)		377	377			
100221409	SURFSIDE	FL		07/22/2025		611		(29)			(29)		582	582			
100221411	SURFSIDE	FL		07/22/2025		485		(23)			(23)		462	462			
100221413	PALATINE	IL		07/22/2025		902		(17)			(17)		885	885			
100221414	VAN NUYS	CA		07/22/2025		2,590		(81)			(81)		2,509	2,509			
100221417	GREAT NECK	NY		07/22/2025		513		(12)			(12)		501	501			
100221418	NORTH MIAMI	FL		07/22/2025		998		(43)			(43)		955	955			
100221419	FOUNTAIN VALLEY	CA		07/22/2025		1,692		(28)			(28)		1,664	1,664			
100221421	MINOCQUA	WI		07/22/2025		590		(8)			(8)		582	582			
100221425	SAN ANTONIO	TX		07/22/2025		478		(5)			(5)		473	473			
100221426	ANGLETON	TX		07/22/2025		573		(8)			(8)		565	565			
100221427	GONZALES	LA		07/22/2025		595		(13)			(13)		582	582			
100221428	SPANAWAY	WA		07/22/2025		1,349		(14)			(14)		1,335	1,335			
100221429	CAPE CORAL	FL		07/22/2025		465		(14)			(14)		451	451			
100221430	SANTA MARIA	CA		07/22/2025		1,015		(48)			(48)		967	967			
100221431	HICKSVILLE	NY		07/22/2025		1,643		(7)			(7)		1,636	1,636			
100221432	MISSION VIEJO	CA		07/22/2025		938		(40)			(40)		898	898			
100221433	SCURRY	TX		07/22/2025		766		(11)			(11)		755	755			
100221435	ANTIOCH	TN		07/22/2025		854		(34)			(34)		820	820			
100221436	TEHACHAPI	CA		07/22/2025		725		(15)			(15)		710	710			
100221437	KATY	TX		07/22/2025		16,996		(791)			(791)		16,205	16,205			
100221438	SUMMERVILLE	SC		07/22/2025		1,598		(54)			(54)		1,544	1,544			
100221439	CHATTANOOGA	TN		07/22/2025		935		(31)			(31)		904	904			
100221440	EL PASO	TX		07/22/2025		532		(17)			(17)		515	515			
100221441	HACIENDA HEIGHTS	CA		07/22/2025		2,509		(46)			(46)		2,463	2,463			
100221442	NANTUCKET	MA		07/22/2025		3,974		10			10		3,984	3,984			
100221443	NOKOMIS	FL		07/22/2025		3,120		(64)			(64)		3,056	3,056			
100221444	SANTA ANA	CA		07/22/2025		1,556		(47)			(47)		1,509	1,509			
100221446	NAPLES	FL		07/22/2025		1,961		(25)			(25)		1,936	1,936			
100221448	LAKELAND	FL		07/22/2025		670		(25)			(25)		645	645			
100221450	SCHAUMBURG	IL		07/22/2025		784		(27)			(27)		757	757			
100221451	LANCASTER	CA		07/22/2025		716		(27)			(27)		689	689			
100221452	LOS ANGELES	CA		07/22/2025		2,422		(69)			(69)		2,353	2,353			
100221453	MEMPHIS	TN		07/22/2025		463		18			18		481	481			
100221455	EMPORIA	VA		07/22/2025		475		(23)			(23)		452	452			
100221458	PORTLAND	OR		07/22/2025		835		(36)			(36)		799	799			
100221461	HIGHTSTOWN	NJ		07/22/2025		250		(7)			(7)		243	243			
100221462	SEABROOK ISLAND	SC		07/22/2025		644		(31)			(31)		613	613			
100221464	MCKINNEY	TX		07/22/2025		625		(25)			(25)		600	600			
100221466	CYPRESS	TX		07/22/2025		658		(11)			(11)		647	647			
100221467	DALY CITY	CA		07/22/2025		3,144		(91)			(91)		3,053	3,053			
100221468	MYRTLE BEACH	SC		07/22/2025		1,142		(34)			(34)		1,108	1,108			
100221469	LAKEWOOD	CO		07/22/2025		1,543		(54)			(54)		1,489	1,489			
100221470	LONGBOAT KEY	FL		07/22/2025		2,675		(77)			(77)		2,598	2,598			
100221471	NORTH HIGHLANDS	CA		07/22/2025		67,817		(3,032)			(3,032)		64,785	64,785			
100221474	TARPON SPRINGS	FL		07/22/2025		1,065		(37)			(37)		1,028	1,028			
100221475	EL DORADO HILLS	CA		07/22/2025		1,285		(33)			(33)		1,252	1,252			
100221476	RICHMOND	VA		07/22/2025		1,205		(57)			(57)		1,148	1,148			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221479	DAVIE	FL		07/22/2025		461		(22)			(22)		439	439			
100221480	ANTELOPE	CA		07/22/2025		1,207		(45)			(45)		1,162	1,162			
100221482	MOUNTAIN HOUSE	CA		07/22/2025		3,089		(106)			(106)		2,983	2,983			
100221483	HOLLYWOOD	FL		07/22/2025		543		(24)			(24)		519	519			
100221484	MURRELLS INLET	SC		07/22/2025		1,064		(35)			(35)		1,029	1,029			
100221485	CHARLESTON	SC		07/22/2025		1,150		(41)			(41)		1,109	1,109			
100221487	COCONUT CREEK	FL		07/22/2025		3,536		(105)			(105)		3,431	3,431			
100221489	HACIENDA HEIGHTS	CA		07/22/2025		3,127		(99)			(99)		3,028	3,028			
100221490	LOS ANGELES	CA		07/22/2025		1,557		(74)			(74)		1,483	1,483			
100221491	MODESTO	CA		07/22/2025		953		(12)			(12)		941	941			
100221492	PORTER	TX		07/22/2025		503		(4)			(4)		499	499			
100221493	LEWISVILLE	TX		07/22/2025		851		(29)			(29)		822	822			
100221494	GRANDVIEW	MO		07/22/2025		442		(14)			(14)		428	428			
100221495	MIAMI GARDENS	FL		07/22/2025		1,649							1,649	1,649			
100221497	HOUSTON	TX		07/22/2025		502		(8)			(8)		494	494			
100221498	FROSTPROOF	FL		07/22/2025		727		(17)			(17)		710	710			
100221499	KATY	TX		07/22/2025		790		(21)			(21)		769	769			
100221501	BLACK JACK	MO		07/22/2025		589		(8)			(8)		581	581			
100221502	CAPE CORAL	FL		07/22/2025		777		(36)			(36)		741	741			
100221503	ATLANTA	GA		07/22/2025		1,038		(30)			(30)		1,008	1,008			
100221504	LITITZ	PA		07/22/2025		778		1			1		779	779			
100221505	PRINCETON	TX		07/22/2025		474		(9)			(9)		465	465			
100221506	REDLANDS	CA		07/22/2025		1,496		(24)			(24)		1,472	1,472			
100221507	PALM SPRINGS	CA		07/22/2025		2,969		(116)			(116)		2,853	2,853			
100221509	MARGATE	FL		07/22/2025		1,133		(30)			(30)		1,103	1,103			
100221510	LAVON	TX		07/22/2025		1,174		(32)			(32)		1,142	1,142			
100221511	OXFORD	NJ		07/22/2025		4,056		(118)			(118)		3,938	3,938			
100221512	RALEIGH	NC		07/22/2025		5,538		(261)			(261)		5,277	5,277			
100221513	TEMPE	AZ		07/22/2025		1,230		(37)			(37)		1,193	1,193			
100221514	FRIPP ISLAND	SC		07/22/2025		3,679		(30)			(30)		3,649	3,649			
100221515	SPOONER	WI		07/22/2025		18,106		(366)			(366)		17,740	17,740			
100221516	DAHLONEGA	GA		07/22/2025		1,078		(39)			(39)		1,039	1,039			
100221517	CICERO	IL		07/22/2025		2,477		(79)			(79)		2,398	2,398			
100221518	PORT ST. LUCIE	FL		07/22/2025		1,762		(55)			(55)		1,707	1,707			
100221519	DEWEY BEACH	DE		07/22/2025		1,715		(62)			(62)		1,653	1,653			
100221520	WEST ORANGE	NJ		07/22/2025		1,826		(48)			(48)		1,778	1,778			
100221521	HOLLY RIDGE	NC		07/22/2025		1,653		(36)			(36)		1,617	1,617			
100221522	BIG BEAR LAKE	CA		07/22/2025		1,257		(29)			(29)		1,228	1,228			
100221523	FORNEY	TX		07/22/2025		1,163		(25)			(25)		1,138	1,138			
100221524	RANCHO MIRAGE	CA		07/22/2025		2,014		(55)			(55)		1,959	1,959			
100221525	KAILUA KONA	HI		07/22/2025		2,248		(57)			(57)		2,191	2,191			
100221526	FAIRFAX	VA		07/22/2025		9,390		53			53		9,443	9,443			
100221527	NEPTUNE BEACH	FL		07/22/2025		20,209		(204)			(204)		20,005	20,005			
100221528	CHICAGO	IL		07/22/2025		2,975		(92)			(92)		2,883	2,883			
100221530	HAYESVILLE	NC		07/22/2025		1,447		(35)			(35)		1,412	1,412			
100221531	BRONSTON	KY		07/22/2025		3,998		(76)			(76)		3,922	3,922			
100221532	SAN JOSE	CA		07/22/2025		1,591		(48)			(48)		1,543	1,543			
100221533	CHICAGO	IL		07/22/2025		85,875		(3,132)			(3,132)		82,743	82,743			
100221535	MODESTO	CA		07/22/2025		3,794		(111)			(111)		3,683	3,683			
100221536	WINDERMERE	FL		07/22/2025		1,075		(11)			(11)		1,064	1,064			
100221537	PITTSBURGH	PA		07/22/2025		8,802		(217)			(217)		8,585	8,585			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221538	BURTON	OH		07/22/2025		815		(26)			(26)		789	789			
100221539	LOS ANGELES	CA		07/22/2025		2,787		(67)			(67)		2,720	2,720			
100221540	PAWTUCKET	RI		07/22/2025		1,362		(44)			(44)		1,318	1,318			
100221541	SAN JOSE	CA		07/22/2025		1,124		(30)			(30)		1,094	1,094			
100221542	OSCODA	MI		07/22/2025		982		(29)			(29)		953	953			
100221543	WARSAW	IN		07/22/2025		1,380		(35)			(35)		1,345	1,345			
100221544	KIRKLAND	WA		07/22/2025		3,603		(85)			(85)		3,518	3,518			
100221546	PALM BAY	FL		07/22/2025		4,357		(17)			(17)		4,340	4,340			
100221547	TRACY	CA		07/22/2025		162,859		(7,859)			(7,859)		155,000	155,000			
100221548	HUNTSVILLE	OH		07/22/2025		1,376		(46)			(46)		1,330	1,330			
100221549	ASHVILLE	NY		07/22/2025		1,912		(76)			(76)		1,836	1,836			
100221550	NEW BUFFALO	MI		07/22/2025		1,288		(31)			(31)		1,257	1,257			
100221551	BLUE RIDGE	GA		07/22/2025		1,231		(49)			(49)		1,182	1,182			
100221552	PLAINWELL	MI		07/22/2025		1,357		(35)			(35)		1,322	1,322			
100221553	WALDORF	MD		07/22/2025		1,190		(35)			(35)		1,155	1,155			
100221554	WESLEY CHAPEL	FL		07/22/2025		6,003		(254)			(254)		5,749	5,749			
100221555	PARKER	CO		07/22/2025		61,154		(2,049)			(2,049)		59,105	59,105			
100221556	HARPERS FERRY	WV		07/22/2025		906		(15)			(15)		891	891			
100221557	WEST PARK	NY		07/22/2025		1,091		(34)			(34)		1,057	1,057			
100221558	ALEXANDER CITY	AL		07/22/2025		43,307		(807)			(807)		42,500	42,500			
100221559	ORLANDO	FL		07/22/2025		8,729		(291)			(291)		8,438	8,438			
100221560	COLUMBUS	OH		07/22/2025		1,370		(41)			(41)		1,329	1,329			
100221561	CONNEAUT LAKE	PA		07/22/2025		6,678		(230)			(230)		6,448	6,448			
100221562	FENTON	MI		07/22/2025		2,080		(65)			(65)		2,015	2,015			
100221563	CINCINNATI	OH		07/22/2025		963		(27)			(27)		936	936			
100221564	DUBLIN	OH		07/22/2025		3,084		(93)			(93)		2,991	2,991			
100221565	FLEMING ISLAND	FL		07/22/2025		1,395		(50)			(50)		1,345	1,345			
100221566	ELYRIA	OH		07/22/2025		618		(19)			(19)		599	599			
100221567	HOUSTON	TX		07/22/2025		2,813		(79)			(79)		2,734	2,734			
100221568	WAYNE	NJ		07/22/2025		9,522		(276)			(276)		9,246	9,246			
100221569	SAN DIEGO	CA		07/22/2025		7,728		(190)			(190)		7,538	7,538			
100221570	HAUULA	HI		07/22/2025		679		(32)			(32)		647	647			
100221571	RANCHO CUCAMONGA	CA		07/22/2025		4,364		(178)			(178)		4,186	4,186			
100221572	WICKENBURG	AZ		07/22/2025		1,097		(27)			(27)		1,070	1,070			
100221573	REDONDO BEACH	CA		07/22/2025		7,112		(200)			(200)		6,912	6,912			
100221574	AUSTIN	TX		07/22/2025		1,195		(49)			(49)		1,146	1,146			
100221575	LEESBURG	VA		07/22/2025		3,274		(118)			(118)		3,156	3,156			
100221576	LA MESA	CA		07/22/2025		1,109		(30)			(30)		1,079	1,079			
100221579	CYPRESS	TX		07/22/2025		1,827		(69)			(69)		1,758	1,758			
100221580	SAUSALITO	CA		07/22/2025		1,888		(13)			(13)		1,875	1,875			
100221582	STOCKTON	CA		07/22/2025		1,792		(35)			(35)		1,757	1,757			
100221583	AUSTIN	TX		07/22/2025		7,253		(197)			(197)		7,056	7,056			
100221584	ALAMO	CA		07/22/2025		526,291		(12,140)			(12,140)		514,151	514,151			
100221585	LOS ANGELES	CA		07/22/2025		4,303		(99)			(99)		4,204	4,204			
100221586	NAPLES	FL		07/22/2025		4,664		(100)			(100)		4,564	4,564			
100221587	SUPERIOR	CO		07/22/2025		3,581		(69)			(69)		3,512	3,512			
100221589	KATY	TX		07/22/2025		5,104		(178)			(178)		4,926	4,926			
100221590	BLAINE	MN		07/22/2025		1,716		(56)			(56)		1,660	1,660			
100221591	PASADENA	CA		07/22/2025		3,485		(124)			(124)		3,361	3,361			
100221592	ORLANDO	FL		07/22/2025		1,692		(35)			(35)		1,657	1,657			
100221593	SAN JACINTO	CA		07/22/2025		1,414		3			3		1,417	1,417			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221595	REDWOOD CITY	CA		07/22/2025		3,622		(65)			(65)		3,557	3,557			
100221596	CASCO	ME		07/22/2025		1,630		(28)			(28)		1,602	1,602			
100221597	DALLAS	TX		07/22/2025		8,020		(150)			(150)		7,870	7,870			
100221598	GEORGETOWN	TX		07/22/2025		1,877		(52)			(52)		1,825	1,825			
100221599	THOUSAND OAKS	CA		07/22/2025		3,484		(95)			(95)		3,389	3,389			
100221600	ORLANDO	FL		07/22/2025		2,798		(20)			(20)		2,778	2,778			
100221601	COSTA MESA	CA		07/22/2025		56,244		(2,107)			(2,107)		54,137	54,137			
100221602	VENTURA	CA		07/22/2025		3,207		(51)			(51)		3,156	3,156			
100221603	TAMPA	FL		07/22/2025		2,814		(95)			(95)		2,719	2,719			
100221604	SAN ANTONIO	TX		07/22/2025		714		(5)			(5)		709	709			
100221605	ROWLAND HEIGHTS	CA		07/22/2025		4,646		(61)			(61)		4,585	4,585			
100221606	BRANSON	MO		07/22/2025		3,077		(79)			(79)		2,998	2,998			
100221607	MARTINSBURG	WV		07/22/2025		531		(4)			(4)		527	527			
100221608	LONG POND	PA		07/22/2025		5,635		(72)			(72)		5,563	5,563			
100221609	THOUSAND OAKS	CA		07/22/2025		1,805		(53)			(53)		1,752	1,752			
100221610	BELLAIRE	TX		07/22/2025		1,150		(15)			(15)		1,135	1,135			
100221611	VASHON	WA		07/22/2025		4,663		(137)			(137)		4,526	4,526			
100221612	VENICE	FL		07/22/2025		604		(3)			(3)		601	601			
100221613	WYLIE	TX		07/22/2025		1,473		(41)			(41)		1,432	1,432			
100221615	PHOENIX	AZ		07/22/2025		668		(7)			(7)		661	661			
100221616	GRESHAM	OR		07/22/2025		1,442		(54)			(54)		1,388	1,388			
100221617	PORT ORANGE	FL		07/22/2025		585,577		(12,879)			(12,879)		572,698	572,698			
100221618	EDGEWATER	MD		07/22/2025		1,546		(46)			(46)		1,500	1,500			
100221619	MARLBORO	NJ		07/22/2025		1,655		(30)			(30)		1,625	1,625			
100221620	SEBASTIAN	FL		07/22/2025		1,040		(19)			(19)		1,021	1,021			
100221621	APEX	NC		07/22/2025		3,821		(36)			(36)		3,785	3,785			
100221622	MEMPHIS	TN		07/22/2025		267		(2)			(2)		265	265			
100221623	CONYERS	GA		07/23/2025		1,991		(76)			(76)		1,915	1,915			
100221624	NAVARRE	FL		07/23/2025		1,683		(53)			(53)		1,630	1,630			
100221625	LONG BEACH	CA		07/23/2025		3,187		(146)			(146)		3,041	3,041			
100221626	PALM COAST	FL		07/23/2025		65,734		(2,556)			(2,556)		63,178	63,178			
100221627	PRINCETON	TX		07/23/2025		927		(44)			(44)		883	883			
100221628	LAKE HAVASU CITY	AZ		07/23/2025		1,280		(41)			(41)		1,239	1,239			
100221629	PHILADELPHIA	PA		07/23/2025		1,525		(59)			(59)		1,466	1,466			
100221631	LANCASTER	CA		07/23/2025		1,181		(54)			(54)		1,127	1,127			
100221632	PRINCETON JUNCTION	NJ		07/23/2025		4,049		(165)			(165)		3,884	3,884			
100221633	GRAY	ME		07/23/2025		1,875		(72)			(72)		1,803	1,803			
100221634	PALM HARBOR	FL		07/23/2025		944		(49)			(49)		895	895			
100221635	HEPHZIBAH	GA		07/23/2025		835		(38)			(38)		797	797			
100221636	CHINO	CA		07/23/2025		2,873		70			70		2,943	2,943			
100221637	TRENTON	GA		07/23/2025		1,796		(78)			(78)		1,718	1,718			
100221638	OCEAN CITY	MD		07/23/2025		1,106		(37)			(37)		1,069	1,069			
100221639	WEST PALM BEACH	FL		07/23/2025		4,605		(212)			(212)		4,393	4,393			
100221640	FRESNO	CA		07/23/2025		2,526		59			59		2,585	2,585			
100221641	BLACKSBURG	VA		07/23/2025		1,341		(14)			(14)		1,327	1,327			
100221642	GLENDALE	AZ		07/23/2025		1,444		(23)			(23)		1,421	1,421			
100221643	WESTFIELD	IN		07/23/2025		1,011		(33)			(33)		978	978			
100221644	LAKELAND	FL		07/23/2025		1,282		(45)			(45)		1,237	1,237			
100221645	LINCOLN	NH		07/23/2025		1,766		(66)			(66)		1,700	1,700			
100221646	MIAMI	FL		07/23/2025		1,326		(54)			(54)		1,272	1,272			
100221647	SEA ISLE CITY	NJ		07/23/2025		2,120		170			170		2,290	2,290			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221649	KISSIMMEE	FL		07/23/2025		1,576		(52)			(52)		1,524	1,524			
100221650	LONE TREE	CO		07/23/2025		1,530		(7)			(7)		1,523	1,523			
100221652	LAS VEGAS	NV		07/23/2025		858		(31)			(31)		827	827			
100221653	NAPLES	FL		07/23/2025		1,623		58			58		1,681	1,681			
100221654	NORTH BRUNSWICK	NJ		07/23/2025		1,063		(38)			(38)		1,025	1,025			
100221655	HOMESTEAD	FL		07/23/2025		866		(49)			(49)		817	817			
100221656	PIGEON FORGE	TN		07/23/2025		1,341		(57)			(57)		1,284	1,284			
100221657	REYNOLDSBURG	OH		07/23/2025		13,531		(2,480)			(2,480)		11,051	11,051			
100221658	FERNLEY	NV		07/23/2025		1,215		(51)			(51)		1,164	1,164			
100221659	CARLSBAD	CA		07/23/2025		2,246		(99)			(99)		2,147	2,147			
100221660	SHERRILLS FORD	NC		07/23/2025		878		(40)			(40)		838	838			
100221661	WOODSTOCK	GA		07/23/2025		956		(20)			(20)		936	936			
100221662	WHEAT RIDGE	CO		07/23/2025		2,491		(101)			(101)		2,390	2,390			
100221663	SANDY	OR		07/23/2025		1,112		(43)			(43)		1,069	1,069			
100221664	INDIAN ROCKS BEACH	FL		07/23/2025		1,674		(16)			(16)		1,658	1,658			
100221665	SAN DIEGO	CA		07/23/2025		1,838		(65)			(65)		1,773	1,773			
100221667	LILBURN	GA		07/23/2025		1,215		(47)			(47)		1,168	1,168			
100221668	WAXAHACHIE	TX		07/23/2025		1,383		(63)			(63)		1,320	1,320			
100221669	TRUCKEE	CA		07/23/2025		1,716		(9)			(9)		1,707	1,707			
100221670	EAGLE MOUNTAIN	UT		07/23/2025		1,898		(26)			(26)		1,872	1,872			
100221671	DEER PARK	WA		07/23/2025		2,127		(82)			(82)		2,045	2,045			
100221672	LOMA	CO		07/23/2025		1,724		(22)			(22)		1,702	1,702			
100221674	SUNRISE	FL		07/23/2025		2,275		(63)			(63)		2,212	2,212			
100221675	GLENDALE	AZ		07/23/2025		2,504		(42)			(42)		2,462	2,462			
100221676	SAN FRANCISCO	CA		07/23/2025		2,343		(82)			(82)		2,261	2,261			
100221677	GROVELAND	CA		07/23/2025		1,159		(36)			(36)		1,123	1,123			
100221678	GILCHRIST	TX		07/23/2025		819		(39)			(39)		780	780			
100221679	DORCHESTER CENTER	MA		07/23/2025		5,440		(171)			(171)		5,269	5,269			
100221680	MOHAVE VALLEY	AZ		07/23/2025		927		(42)			(42)		885	885			
100221681	NORTH CHARLESTON	SC		07/23/2025		1,101		(16)			(16)		1,085	1,085			
100221682	DAVENPORT	FL		07/23/2025		1,435		(55)			(55)		1,380	1,380			
100221683	MARTINEZ	CA		07/23/2025		3,380		(129)			(129)		3,251	3,251			
100221684	FALL RIVER	MA		07/23/2025		2,798		(113)			(113)		2,685	2,685			
100221686	PORT CHARLOTTE	FL		07/23/2025		1,163		(50)			(50)		1,113	1,113			
100221687	MILTON	FL		07/23/2025		965		(44)			(44)		921	921			
100221688	WOODLAND	CA		07/23/2025		1,022		(11)			(11)		1,011	1,011			
100221689	BOYNTON BEACH	FL		07/23/2025		1,120		(9)			(9)		1,111	1,111			
100221690	WEST RICHLAND	WA		07/23/2025		2,152		(39)			(39)		2,113	2,113			
100221691	RICHMOND	CA		07/25/2025		1,970		(47)			(47)		1,923	1,923			
100221692	MCKINNEY	TX		07/25/2025		734		(20)			(20)		714	714			
100221693	CHICAGO	IL		07/25/2025		652		(6)			(6)		646	646			
100221694	YONKERS	NY		07/25/2025		3,556		(102)			(102)		3,454	3,454			
100221695	HOUSTON	TX		07/25/2025		20,582		(397)			(397)		20,185	20,185			
100221697	SANTA CRUZ	CA		07/25/2025		985		(45)			(45)		940	940			
100221698	RIVERSIDE	CA		07/25/2025		1,175		(10)			(10)		1,165	1,165			
100221699	PICO RIVERA	CA		07/25/2025		1,578		(75)			(75)		1,503	1,503			
100221700	SALEM	OR		07/25/2025		773		6			6		779	779			
100221701	CHARLOTTE	NC		07/25/2025		524		(25)			(25)		499	499			
100221702	VAN NUYS	CA		07/25/2025		3,385		(122)			(122)		3,263	3,263			
100221704	AVILA BEACH	CA		07/25/2025		2,904		(44)			(44)		2,860	2,860			
100221705	LITHONIA	GA		07/25/2025		350		(12)			(12)		338	338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221706	POTEET	TX		07/25/2025		859		(40)			(40)		819	819			
100221707	FRESNO	CA		07/25/2025		1,236		(59)			(59)		1,177	1,177			
100221708	RANCHO CUCAMONGA	CA		07/25/2025		3,256		(100)			(100)		3,156	3,156			
100221709	MANHATTAN BEACH	CA		07/25/2025		2,784		(99)			(99)		2,685	2,685			
100221710	LOS ANGELES	CA		07/25/2025		2,332		(106)			(106)		2,226	2,226			
100221711	BROADVIEW	IL		07/25/2025		549		5			5		554	554			
100221712	SALEM	OR		07/25/2025		359		3			3		362	362			
100221713	ATLANTA	GA		07/25/2025		906		(22)			(22)		884	884			
100221714	TALLAHASSEE	FL		07/25/2025		474		1			1		475	475			
100221715	FRESNO	CA		07/25/2025		834		7			7		841	841			
100221716	CENTER BARNSTEAD	NH		07/25/2025		891		9			9		900	900			
100221717	EL PASO	TX		07/25/2025		308		(2)			(2)		306	306			
100221718	KANSAS CITY	KS		07/25/2025		344		(8)			(8)		336	336			
100221719	SALEM	OR		07/25/2025		772		7			7		779	779			
100221720	LOS ANGELES	CA		07/25/2025		1,397		(65)			(65)		1,332	1,332			
100221721	MINERAL WELLS	TX		07/25/2025		1,020		(30)			(30)		990	990			
100221722	SALEM	OR		07/25/2025		773		6			6		779	779			
100221723	RIALTO	CA		07/25/2025		2,745		(81)			(81)		2,664	2,664			
100221724	HOUSTON	TX		07/25/2025		385		5			5		390	390			
100221725	GREEN VALLEY LAKE	CA		07/25/2025		409		(14)			(14)		395	395			
100221726	ANAHEIM	CA		07/25/2025		1,256		(60)			(60)		1,196	1,196			
100221727	BATON ROUGE	LA		07/25/2025		814		(7)			(7)		807	807			
100221728	MIAMI	FL		07/25/2025		4,270		(35)			(35)		4,235	4,235			
100221729	HURON	CA		07/25/2025		473		(18)			(18)		455	455			
100221730	FORT WORTH	TX		07/25/2025		455		4			4		459	459			
100221731	BAKERSFIELD	CA		07/25/2025		420		(8)			(8)		412	412			
100221732	NORCO	CA		07/25/2025		2,891		(85)			(85)		2,806	2,806			
100221733	FRESNO	CA		07/25/2025		1,185		1			1		1,186	1,186			
100221734	FORT PIERCE	FL		07/25/2025		504		2			2		506	506			
100221735	MURRIETA	CA		07/25/2025		1,671		(29)			(29)		1,642	1,642			
100221737	DEER PARK	TX		07/25/2025		321		(5)			(5)		316	316			
100221738	WOODLAND	CA		07/25/2025		309		(9)			(9)		300	300			
100221739	TEMECULA	CA		07/25/2025		10,582		(413)			(413)		10,169	10,169			
100221741	LAKE WORTH BEACH	FL		07/25/2025		955		9			9		964	964			
100221742	PLACENTIA	CA		07/25/2025		1,927		(1)			(1)		1,926	1,926			
100221743	HENRICO	VA		07/25/2025		1,424		(35)			(35)		1,389	1,389			
100221744	LAWNDALE	CA		07/25/2025		1,767		(47)			(47)		1,720	1,720			
100221745	LAKE FOREST PARK	WA		07/25/2025		2,460		(65)			(65)		2,395	2,395			
100221746	IMPERIAL BEACH	CA		07/25/2025		1,122		(1)			(1)		1,121	1,121			
100221747	SAN JACINTO	CA		07/25/2025		920		7			7		927	927			
100221748	TAMPA	FL		07/25/2025		513		(24)			(24)		489	489			
100221749	LOS ANGELES	CA		07/25/2025		1,552		(1)			(1)		1,551	1,551			
100221750	HUMBLE	TX		07/25/2025		489		4			4		493	493			
100221751	LINCOLNTON	NC		07/25/2025		648		3			3		651	651			
100221752	BOSSIER CITY	LA		07/25/2025		482		(23)			(23)		459	459			
100221753	THOUSAND OAKS	CA		07/25/2025		9,945		(49)			(49)		9,896	9,896			
100221754	SAVANNAH	GA		07/25/2025		450		(6)			(6)		444	444			
100221755	BULLARD	TX		07/25/2025		558		(9)			(9)		549	549			
100221756	MARRERO	LA		07/25/2025		491		4			4		495	495			
100221757	DESERT HOT SPRINGS	CA		07/25/2025		787		(8)			(8)		779	779			
100221758	DURHAM	NC		07/25/2025		552		(10)			(10)		542	542			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221759	BELL	CA		07/25/2025		1,189		(54)			(54)		1,135	1,135			
100221760	BROCKTON	MA		07/25/2025		1,250		(33)			(33)		1,217	1,217			
100221761	OCALA	FL		07/25/2025		376		(18)			(18)		358	358			
100221762	FORT WORTH	TX		07/25/2025		322		(8)			(8)		314	314			
100221763	HOLLYWOOD	FL		07/25/2025		912		(7)			(7)		905	905			
100221764	GROTON	CT		07/25/2025		805		8			8		813	813			
100221765	ATLANTA	GA		07/25/2025		446		(21)			(21)		425	425			
100221766	EDINBURG	TX		07/25/2025		203		(10)			(10)		193	193			
100221767	INDIO	CA		07/25/2025		778		(15)			(15)		763	763			
100221768	OCEANSIDE	CA		07/25/2025		565		(1)			(1)		564	564			
100221769	SAN TAN VALLEY	AZ		07/25/2025		520		1			1		521	521			
100221770	NEW BEDFORD	MA		07/25/2025		1,010		(13)			(13)		997	997			
100221771	GILFORD	NH		07/25/2025		1,376		(20)			(20)		1,356	1,356			
100221773	HUTTO	TX		07/25/2025		993		(1)			(1)		992	992			
100221774	HUNTINGTON PARK	CA		07/25/2025		584		(28)			(28)		556	556			
100221775	LOS ANGELES	CA		07/25/2025		4,127		(2)			(2)		4,125	4,125			
100221776	LUBBOCK	TX		07/25/2025		1,485		7			7		1,492	1,492			
100221777	LOS ANGELES	CA		07/25/2025		1,562		(17)			(17)		1,545	1,545			
100221778	COLUMBIA FALLS	MT		07/25/2025		1,514		19			19		1,533	1,533			
100221779	RIVERSIDE	CA		07/25/2025		1,605		(3)			(3)		1,602	1,602			
100221781	KINGMAN	AZ		07/25/2025		355		(9)			(9)		346	346			
100221782	MIAMI	FL		07/25/2025		3,552		(97)			(97)		3,455	3,455			
100221783	ORLANDO	FL		07/25/2025		669		6			6		675	675			
100221784	MORENO VALLEY	CA		07/25/2025		449		(21)			(21)		428	428			
100221785	ENGLEWOOD	CO		07/25/2025		1,053							1,053	1,053			
100221786	BOYNTON BEACH	FL		07/25/2025		53,025		(1,450)			(1,450)		51,575	51,575			
100221787	SALT LAKE CITY	UT		07/25/2025		1,295		7			7		1,302	1,302			
100221789	WHITTIER	CA		07/25/2025		2,107		(29)			(29)		2,078	2,078			
100221790	AURORA	CO		07/25/2025		2,431		(79)			(79)		2,352	2,352			
100221791	LANCASTER	CA		07/25/2025		1,184		(6)			(6)		1,178	1,178			
100221792	CLOVIS	CA		07/25/2025		1,272		(35)			(35)		1,237	1,237			
100221794	KINGMAN	AZ		07/25/2025		767		12			12		779	779			
100221795	MENIFEE	CA		07/25/2025		2,510		(86)			(86)		2,424	2,424			
100221796	VANCOUVER	WA		07/25/2025		863		10			10		873	873			
100221797	PERRIS	CA		07/25/2025		380		(7)			(7)		373	373			
100221798	WALESKA	GA		07/25/2025		475		(12)			(12)		463	463			
100221799	SANTA CRUZ	CA		07/25/2025		1,582		(48)			(48)		1,534	1,534			
100221800	RICHMOND	TX		07/25/2025		1,064		(8)			(8)		1,056	1,056			
100221801	LAS VEGAS	NV		07/25/2025		793		(1)			(1)		792	792			
100221802	SAN ANTONIO	TX		07/25/2025		908		(18)			(18)		890	890			
100221803	PETALUMA	CA		07/25/2025		1,806		(58)			(58)		1,748	1,748			
100221804	COATESVILLE	PA		07/25/2025		277		(11)			(11)		266	266			
100221805	KENNER	LA		07/25/2025		654		4			4		658	658			
100221806	LAKE ELSINORE	CA		07/25/2025		1,137		(54)			(54)		1,083	1,083			
100221807	FRESNO	CA		07/25/2025		692		1			1		693	693			
100221808	NEW ORLEANS	LA		07/25/2025		224		(11)			(11)		213	213			
100221809	LONG BEACH	CA		07/25/2025		1,710		(54)			(54)		1,656	1,656			
100221810	SAINT PETERSBURG	FL		07/25/2025		1,062		(12)			(12)		1,050	1,050			
100221811	LAKE HAVASU CITY	AZ		07/25/2025		461		(20)			(20)		441	441			
100221812	SMYRNA	TN		07/25/2025		851		(11)			(11)		840	840			
100221813	BENBROOK	TX		07/25/2025		152		(2)			(2)		150	150			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100221814	LOS ANGELES	CA		07/29/2025		6,287		(294)			(294)		5,993	5,993			
100221815	GRANITE BAY	CA		07/29/2025		3,327		(150)			(150)		3,177	3,177			
100221816	LAKE WORTH	FL		07/29/2025		527		(23)			(23)		504	504			
100221817	MAITLAND	FL		07/29/2025		1,202		(56)			(56)		1,146	1,146			
100221819	EUGENE	OR		07/29/2025		883		(42)			(42)		841	841			
100221820	BOYNTON BEACH	FL		07/29/2025		2,311		(46)			(46)		2,265	2,265			
100221821	MONUMENT	CO		07/29/2025		1,672		(51)			(51)		1,621	1,621			
100221822	GILBERT	AZ		07/29/2025		2,202		(41)			(41)		2,161	2,161			
100221823	NEW CANAAN	CT		07/29/2025		4,488		(177)			(177)		4,311	4,311			
100221824	LOS ANGELES	CA		07/29/2025		4,453		(146)			(146)		4,307	4,307			
100221825	TOMBALL	TX		07/29/2025		1,127		(13)			(13)		1,114	1,114			
100221826	INDIAN WELLS	CA		07/29/2025		5,218		(105)			(105)		5,113	5,113			
100221827	FORT LAUDERDALE	FL		07/29/2025		1,150		(10)			(10)		1,140	1,140			
100221828	SANTA CLARITA	CA		07/29/2025		477		(21)			(21)		456	456			
100221829	TURLOCK	CA		07/29/2025		777		(3)			(3)		774	774			
100221830	MANTECA	CA		07/29/2025		384,629		(15,317)			(15,317)		369,312	369,312			
100221832	DALLAS	TX		07/29/2025		308		(14)			(14)		294	294			
100221833	LONG BEACH	CA		07/29/2025		2,650		(50)			(50)		2,600	2,600			
100221834	CLEARWATER	FL		07/29/2025		606		(28)			(28)		578	578			
100221835	GENEVA	IL		07/29/2025		3,994		(85)			(85)		3,909	3,909			
100221836	LAWRENCEVILLE	GA		07/29/2025		14,232		(649)			(649)		13,583	13,583			
100221837	TIGARD	OR		07/29/2025		2,081		(75)			(75)		2,006	2,006			
100221838	MIRAMAR	FL		07/29/2025		1,024		(41)			(41)		983	983			
100221839	TEMPE	AZ		07/29/2025		1,449		(53)			(53)		1,396	1,396			
100221840	WINTER GARDEN	FL		07/29/2025		927		(43)			(43)		884	884			
100221841	RIVERSIDE	CA		07/29/2025		1,621		(63)			(63)		1,558	1,558			
100221842	SAINT PETERSBURG	FL		07/29/2025		542		(18)			(18)		524	524			
100221843	HEMET	CA		07/29/2025		3,036		(82)			(82)		2,954	2,954			
100221844	HOUSTON	TX		07/29/2025		952		(35)			(35)		917	917			
100221845	LEHIGH ACRES	FL		07/29/2025		897		(11)			(11)		886	886			
100221848	LAKE ARROWHEAD	CA		07/29/2025		3,063		(143)			(143)		2,920	2,920			
100221849	BRIELLE BOROUGH	NJ		07/29/2025		1,197		(57)			(57)		1,140	1,140			
100221850	OLD BRIDGE	NJ		07/29/2025		1,096		(41)			(41)		1,055	1,055			
100221852	EGG HARBOR	NJ		07/29/2025		1,007		(34)			(34)		973	973			
100224554	EINDHOVEN	NLD		07/28/2025										18	18		18
100224555	EINDHOVEN	NLD		07/28/2025		499							499	502	3		3
100224556	ROTTERDAM	NLD		07/28/2025										11	11		11
100224557	WIJCHEN	NLD		07/28/2025										17	17		17
100224558	WIJCHEN	NLD		07/28/2025		7,294							7,294	7,368	74		74
100224559	AMERSFOORT	NLD		07/28/2025										17	17		17
100224560	TILBURG	NLD		07/28/2025										35	35		35
100224561	UTRECHT	NLD		07/28/2025										(26)	(26)		(26)
100224562	UTRECHT	NLD		07/28/2025		799							799	803	5		5
100224563	NIJMGEN	NLD		07/28/2025										38	38		38
100224564	NIJMGEN	NLD		07/28/2025		819							819	828	8		8
100224565	BUITENPOST	NLD		07/28/2025										51	51		51
100224566	S-GRAVENHAGE	NLD		07/28/2025										38	38		38
100224567	S-GRAVENHAGE	NLD		07/28/2025										13	13		13
100224568	VALKENBURG	NLD		07/28/2025										44	44		44
100224569	UTRECHT	NLD		07/28/2025										21	21		21
100224570	UTRECHT	NLD		07/28/2025		278							278	281	3		3

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100224571	S-GRAVENHAGE	NLD		07/28/2025										48	48		48
100224572	UTRECHT	NLD		07/28/2025		759							759	767	9		9
100224573	UTRECHT	NLD		07/28/2025										43	43		43
100224574	AMSTELVEEN	NLD		07/28/2025										85	85		85
100224575	RHENEN	NLD		07/28/2025										39	39		39
100224576	LELYSTAD	NLD		07/28/2025										32	32		32
100224577	LELYSTAD	NLD		07/28/2025		584							584	590	6		6
100224578	S-GRAVENHAGE	NLD		07/28/2025										41	41		41
100224579	S-HERTOGENBOSCH	NLD		07/28/2025										45	45		45
100224580	S-HERTOGENBOSCH	NLD		07/28/2025										36	36		36
100224581	AMSTERDAM	NLD		07/28/2025										39	39		39
100224582	AMSTERDAM	NLD		07/28/2025		296							296	300	4		4
100224583	S-GRAVENHAGE	NLD		07/28/2025										10	10		10
100224584	ALMELO	NLD		07/28/2025										9	9		9
100224585	ENSCHEDE	NLD		07/28/2025										13	13		13
100224586	ENSCHEDE	NLD		07/28/2025		486							486	491	4		4
100224587	ROOSENDAAL	NLD		07/28/2025										6	6		6
100224588	ROOSENDAAL	NLD		07/28/2025		648							648	654	5		5
100224589	EINDHOVEN	NLD		07/28/2025										29	29		29
100224590	EINDHOVEN	NLD		07/28/2025		542							542	548	6		6
100224591	LEERSUM	NLD		07/28/2025										12	12		12
100224592	LEERSUM	NLD		07/28/2025		4,870							4,870	4,910	40		40
100224593	S-GRAVENHAGE	NLD		07/28/2025										42	42		42
100224594	HEERLEN	NLD		07/28/2025										(10)	(10)		(10)
100224595	HEERLEN	NLD		07/28/2025		912							912	918	6		6
100224596	OUDDORP	NLD		07/28/2025										92	92		92
100224597	OUDDORP	NLD		07/28/2025		846							846	856	10		10
100224598	S-GRAVENHAGE	NLD		07/28/2025		3,975							3,975	4,019	43		43
100224599	S-GRAVENHAGE	NLD		07/28/2025										51	51		51
100224600	SNEEK	NLD		07/28/2025										28	28		28
100224601	DEN HAAG	NLD		07/28/2025										(9)	(9)		(9)
100224602	UTRECHT	NLD		07/28/2025										61	61		61
100224603	DEN HAAG	NLD		07/28/2025										24	24		24
100224604	DEN HAAG	NLD		07/28/2025		597							597	603	6		6
100224605	RIJSWIJK	NLD		07/28/2025										50	50		50
100224606	S-GRAVENHAGE	NLD		07/28/2025										2	2		2
100224607	S-GRAVENHAGE	NLD		07/28/2025										91	91		91
100224608	MONSTER	NLD		07/28/2025										21	21		21
100224609	AMSTERDAM	NLD		07/28/2025										153	153		153
100224610	S-GRAVENHAGE	NLD		07/28/2025										181	181		181
100224611	S-GRAVENHAGE	NLD		07/28/2025										53	53		53
100224612	GELEEN	NLD		07/28/2025										34	34		34
100224613	VELDHOVEN	NLD		07/28/2025										12	12		12
100224614	HOOGEVEEN	NLD		07/28/2025										15	15		15
100224615	HOOGEVEEN	NLD		07/28/2025		295							295	298	3		3
100224616	SCHAGEN	NLD		07/28/2025										35	35		35
100224617	S-GRAVENHAGE	NLD		07/28/2025										127	127		127
100224618	S-GRAVENHAGE	NLD		07/28/2025										16	16		16
100224619	S-GRAVENHAGE	NLD		07/28/2025		4,881							4,881	4,951	69		69
100224620	S-GRAVENHAGE	NLD		07/28/2025										104	104		104
100224621	VOORBURG	NLD		07/28/2025										113	113		113

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100224622	GRONINGEN	NLD		07/28/2025										27	27		27
100224623	SITTARD	NLD		07/28/2025										58	58		58
100224624	SITTARD	NLD		07/28/2025		1,084							1,084	1,096	12		12
100224625	LEEUWARDEN	NLD		07/28/2025										10	10		10
100224626	LEEUWARDEN	NLD		07/28/2025		274							274	277	3		3
100224627	OSS	NLD		07/28/2025										21	21		21
100224628	OSS	NLD		07/28/2025		1,156							1,156	1,168	12		12
100224629	AMSTERDAM	NLD		07/28/2025										(11)	(11)		(11)
100224630	AMSTERDAM	NLD		07/28/2025		212,387							212,387	216,203	3,816		3,816
100224631	ROTTERDAM	NLD		07/28/2025										13	13		13
100224632	ROTTERDAM	NLD		07/28/2025		289							289	292	3		3
100224633	ALMELO	NLD		07/28/2025										12	12		12
100224634	ALMELO	NLD		07/28/2025		315							315	318	3		3
100224635	S-GRAVENHAGE	NLD		07/28/2025										153	153		153
100224638	EMMEN	NLD		07/28/2025										110	110		110
100224639	EMMEN	NLD		07/28/2025										130	130		130
100224640	EMMEN	NLD		07/28/2025										111	111		111
100224641	UTRECHT	NLD		07/28/2025										83	83		83
100224642	GIESBEEK	NLD		07/28/2025										5	5		5
100224643	FRANEKER	NLD		07/28/2025										56	56		56
100224644	WORMERVEER	NLD		07/28/2025										52	52		52
100224645	OUDESCHOOT	NLD		07/28/2025										16	16		16
100224646	OUDESCHOOT	NLD		07/28/2025		297							297	300	3		3
100224647	GELDROP	NLD		07/28/2025										17	17		17
100224648	GELDROP	NLD		07/28/2025		754							754	761	7		7
100224649	S-GRAVENHAGE	NLD		07/28/2025										8	8		8
100224650	HARDENBERG	NLD		07/28/2025										128	128		128
100224651	HARDENBERG	NLD		07/28/2025										128	128		128
100224652	HARDENBERG	NLD		07/28/2025										128	128		128
100224653	DORDRECHT	NLD		07/28/2025										1	1		1
100224654	WOLVEGA	NLD		07/28/2025										43	43		43
100224655	GELEEN	NLD		07/28/2025										17	17		17
100224656	AMSTERDAM	NLD		07/28/2025										(31)	(31)		(31)
100224657	AMSTERDAM	NLD		07/28/2025										48	48		48
100224658	BRUNSSUM	NLD		07/28/2025										14	14		14
100224659	BRUNSSUM	NLD		07/28/2025		217							217	219	3		3
100224660	AMSTERDAM	NLD		07/28/2025										70	70		70
100224661	S-GRAVENHAGE	NLD		07/28/2025										21	21		21
100224662	S-GRAVENHAGE	NLD		07/28/2025										9	9		9
100224663	LELYSTAD	NLD		07/28/2025		521							521	524	3		3
100224664	LELYSTAD	NLD		07/28/2025										(12)	(12)		(12)
100224665	LEEUWARDEN	NLD		07/28/2025										21	21		21
100224666	LEEUWARDEN	NLD		07/28/2025		721							721	728	7		7
100224667	LEEUWARDEN	NLD		07/28/2025										11	11		11
100224668	LEEUWARDEN	NLD		07/28/2025		332							332	336	3		3
100224669	S-GRAVENHAGE	NLD		07/28/2025		3,047							3,047	3,079	31		31
100224670	S-GRAVENHAGE	NLD		07/28/2025										121	121		121
100224671	S-GRAVENHAGE	NLD		07/28/2025										100	100		100
100224672	S-GRAVENHAGE	NLD		07/28/2025		2,506							2,506	2,532	26		26
100224673	TILBURG	NLD		07/28/2025										22	22		22
100224674	TILBURG	NLD		07/28/2025		531							531	536	5		5

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100224675	EINDHOVEN	NLD		07/28/2025										15	15		15
100224676	EINDHOVEN	NLD		07/28/2025		395							395	400	4		4
100224677	HENGELO	NLD		07/28/2025										19	19		19
100224678	ROTTERDAM	NLD		07/28/2025										(2)	(2)		(2)
100224679	ROTTERDAM	NLD		07/28/2025										2	2		2
100224680	ROTTERDAM	NLD		07/28/2025										2	2		2
100224681	ROTTERDAM	NLD		07/28/2025		206							206	208	2		2
100224682	AMSTERDAM	NLD		07/28/2025										97	97		97
100224683	AMSTERDAM	NLD		07/28/2025										(18)	(18)		(18)
100224684	AMSTERDAM	NLD		07/28/2025		753							753	757	5		5
100224685	AMSTERDAM	NLD		07/28/2025										(56)	(56)		(56)
100224686	AMSTERDAM	NLD		07/28/2025										(23)	(23)		(23)
100224687	TILBURG	NLD		07/28/2025										113	113		113
100224688	ROTTERDAM	NLD		07/28/2025										6	6		6
100224689	AMSTERDAM	NLD		07/28/2025										169	169		169
100224690	AMSTERDAM	NLD		07/28/2025		2,176							2,176	2,200	24		24
100224691	SINT WILLEBRORD	NLD		07/28/2025										(9)	(9)		(9)
100224692	SINT WILLEBRORD	NLD		07/28/2025		367							367	369	2		2
100224693	S-GRAVENHAGE	NLD		07/28/2025										13	13		13
100224694	DORDRECHT	NLD		07/28/2025										4	4		4
100224695	GRONINGEN	NLD		07/28/2025										9	9		9
100224696	S-GRAVENHAGE	NLD		07/28/2025		1,057							1,057	1,068	11		11
100224697	S-GRAVENHAGE	NLD		07/28/2025										42	42		42
100226474	UNITED KINGDOM	GBR		07/29/2025										(4)	(4)		(4)
100226475	UNITED KINGDOM	GBR		07/29/2025										7	7		7
100226476	UNITED KINGDOM	GBR		07/29/2025		458							458	456	(2)		(2)
100226477	UNITED KINGDOM	GBR		07/29/2025										(8)	(8)		(8)
100226478	UNITED KINGDOM	GBR		07/29/2025										10	10		10
100226479	UNITED KINGDOM	GBR		07/29/2025										(3)	(3)		(3)
100226480	UNITED KINGDOM	GBR		07/29/2025										(6)	(6)		(6)
100226481	UNITED KINGDOM	GBR		07/29/2025		898							898	898			
100226482	UNITED KINGDOM	GBR		07/29/2025										33	33		33
100226483	UNITED KINGDOM	GBR		07/29/2025										7	7		7
100226484	UNITED KINGDOM	GBR		07/29/2025										33	33		33
100226485	UNITED KINGDOM	GBR		07/29/2025										(2)	(2)		(2)
100226486	UNITED KINGDOM	GBR		07/29/2025										(1)	(1)		(1)
100226487	UNITED KINGDOM	GBR		07/29/2025										(6)	(6)		(6)
100226488	UNITED KINGDOM	GBR		07/29/2025		623							623	653	30		30
100226489	UNITED KINGDOM	GBR		07/29/2025										28	28		28
100226490	UNITED KINGDOM	GBR		07/29/2025										(4)	(4)		(4)
100226491	UNITED KINGDOM	GBR		07/29/2025										13	13		13
100226492	UNITED KINGDOM	GBR		07/29/2025										(3)	(3)		(3)
100226493	UNITED KINGDOM	GBR		07/29/2025										(25)	(25)		(25)
100226494	UNITED KINGDOM	GBR		07/29/2025										(17)	(17)		(17)
100226495	UNITED KINGDOM	GBR		07/29/2025										(4)	(4)		(4)
100226496	UNITED KINGDOM	GBR		07/29/2025										(20)	(20)		(20)
100226497	UNITED KINGDOM	GBR		07/29/2025										(58)	(58)		(58)
100226498	UNITED KINGDOM	GBR		07/29/2025										(12)	(12)		(12)
100226499	UNITED KINGDOM	GBR		07/29/2025													
100226500	UNITED KINGDOM	GBR		07/29/2025		1,097							1,097	1,094	(3)		(3)
100226501	UNITED KINGDOM	GBR		07/29/2025		293							293	282	(11)		(11)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226502	UNITED KINGDOM	GBR		07/29/2025		1,635							1,635	1,609	(26)		(26)
100226503	UNITED KINGDOM	GBR		07/29/2025										(11)	(11)		(11)
100226504	UNITED KINGDOM	GBR		07/29/2025										(9)	(9)		(9)
100226505	UNITED KINGDOM	GBR		07/29/2025										(18)	(18)		(18)
100226506	UNITED KINGDOM	GBR		07/29/2025										(8)	(8)		(8)
100226507	UNITED KINGDOM	GBR		07/29/2025										(20)	(20)		(20)
100226508	UNITED KINGDOM	GBR		07/29/2025										(17)	(17)		(17)
100226509	UNITED KINGDOM	GBR		07/29/2025										(22)	(22)		(22)
100226510	UNITED KINGDOM	GBR		07/29/2025										7	7		7
100226511	UNITED KINGDOM	GBR		07/29/2025		578							578	585	7		7
100226512	UNITED KINGDOM	GBR		07/29/2025										21	21		21
100226513	UNITED KINGDOM	GBR		07/29/2025										16	16		16
100226514	UNITED KINGDOM	GBR		07/29/2025		1,654							1,654	1,663	9		9
100226515	UNITED KINGDOM	GBR		07/29/2025				(5)	(5)					856	10	845	856
100226516	UNITED KINGDOM	GBR		07/29/2025										(24)	(24)		(24)
100226517	UNITED KINGDOM	GBR		07/29/2025										(1)	(1)		(1)
100226518	UNITED KINGDOM	GBR		07/29/2025										(3)	(3)		(3)
100226519	UNITED KINGDOM	GBR		07/29/2025										15	15		15
100226520	UNITED KINGDOM	GBR		07/29/2025										7	7		7
100226521	UNITED KINGDOM	GBR		07/29/2025										(6)	(6)		(6)
100226522	UNITED KINGDOM	GBR		07/29/2025		2,056							2,056	2,051	(5)		(5)
100226523	UNITED KINGDOM	GBR		07/29/2025										6	6		6
100226524	GLENDALE	CA		07/30/2025		555		(21)			(21)		534	534			
100226525	(GRANADA HILLS AREA) L	CA		07/30/2025		1,901		(62)			(62)		1,839	1,839			
100226526	SUNLAND	CA		07/30/2025		1,460		(39)			(39)		1,421	1,421			
100226527	REDONDO BEACH	CA		07/30/2025		7,005		(248)			(248)		6,757	6,757			
100226528	SUNLAND	CA		07/30/2025		1,990		(81)			(81)		1,909	1,909			
100226529	SEATTLE	WA		07/30/2025		1,234		19			19		1,253	1,253			
100226530	GRANADA HILLS	CA		07/30/2025		3,187		(128)			(128)		3,059	3,059			
100226531	PORTER RANCH	CA		07/30/2025		1,586		(41)			(41)		1,545	1,545			
100226532	ORLANDO	FL		07/30/2025		481		(23)			(23)		458	458			
100226533	LA CRESCENTA	CA		07/30/2025		2,617		(85)			(85)		2,532	2,532			
100226534	GRANADA HILLS	CA		07/30/2025		3,504		(115)			(115)		3,389	3,389			
100226536	KENT	WA		07/30/2025		743		(14)			(14)		729	729			
100226537	LANCASTER	CA		07/30/2025		2,115		(90)			(90)		2,025	2,025			
100226538	TUJUNGA	CA		07/30/2025		1,868		(78)			(78)		1,790	1,790			
100226539	BURBANK	CA		07/30/2025		3,081		(119)			(119)		2,962	2,962			
100226540	LOS ANGELES	CA		07/30/2025		2,277		(101)			(101)		2,176	2,176			
100226541	(PORTER RANCH AREA) LO	CA		07/30/2025		4,427		(135)			(135)		4,292	4,292			
100226542	NORTH PRINCE GEORGE	VA		07/30/2025		424		(9)			(9)		415	415			
100226543	PANORAMA CITY	CA		07/30/2025		1,703		(73)			(73)		1,630	1,630			
100226544	LOS ANGELES	CA		07/30/2025		2,936		(107)			(107)		2,829	2,829			
100226545	SUN VALLEY	CA		07/30/2025		591		(28)			(28)		563	563			
100226546	WONDER LAKE	IL		07/30/2025		245		(11)			(11)		234	234			
100226547	GLEN ALLEN	VA		07/30/2025		835		(28)			(28)		807	807			
100226548	LAS VEGAS	NV		07/30/2025		738		(34)			(34)		704	704			
100226549	DENTON	TX		07/30/2025		1,082		(52)			(52)		1,030	1,030			
100226551	SYLMAR	CA		07/30/2025		1,187		(48)			(48)		1,139	1,139			
100226552	WALTON	KY		07/30/2025		517		(6)			(6)		511	511			
100226556	VALLEY VILLAGE	CA		07/30/2025		3,285		(123)			(123)		3,162	3,162			
100226557	LA CANADA FLINTRIDGE	CA		07/30/2025		3,622		(127)			(127)		3,495	3,495			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226558	SAINT LOUIS	MO		07/30/2025		2,446		(56)			(56)		2,390	2,390			
100226559	NORTH HILLS	CA		07/30/2025		2,931		(100)			(100)		2,831	2,831			
100226560	SIMI VALLEY	CA		07/30/2025		1,712		(60)			(60)		1,652	1,652			
100226561	CALDWELL	ID		07/30/2025		499		(18)			(18)		481	481			
100226562	SAN JACINTO	CA		07/30/2025		830		(34)			(34)		796	796			
100226563	GRANADA HILLS	CA		07/30/2025		2,049		(91)			(91)		1,958	1,958			
100226564	NORTH HOLLYWOOD	CA		07/30/2025		1,712		(75)			(75)		1,637	1,637			
100226565	SANTA BARBARA	CA		07/30/2025		2,466		(90)			(90)		2,376	2,376			
100226566	LEESBURG	VA		07/30/2025		6,817		(266)			(266)		6,551	6,551			
100226567	PRESCOTT	AZ		07/30/2025		4,401		(145)			(145)		4,256	4,256			
100226568	MORENO VALLEY	CA		07/30/2025		2,156		(95)			(95)		2,061	2,061			
100226569	ORLANDO	FL		07/30/2025		785		(27)			(27)		758	758			
100226570	MESA	AZ		07/30/2025		817		(38)			(38)		779	779			
100226571	LA MIRADA	CA		07/30/2025		1,271		(44)			(44)		1,227	1,227			
100226572	LOS ANGELES	CA		07/30/2025		1,734		(69)			(69)		1,665	1,665			
100226573	MISSION VIEJO	CA		07/30/2025		6,191		(295)			(295)		5,896	5,896			
100226574	LEHIGH ACRES	FL		07/30/2025		929		(25)			(25)		904	904			
100226575	ALLENTOWN	PA		07/30/2025		1,018		1			1		1,019	1,019			
100226576	LONG BEACH	CA		07/30/2025		942		(36)			(36)		906	906			
100226577	NOVATO	CA		07/30/2025		4,765		(148)			(148)		4,617	4,617			
100226578	ELK GROVE	CA		07/30/2025		2,154		(88)			(88)		2,066	2,066			
100226579	ESTELL MANOR	NJ		07/30/2025		2,362		(33)			(33)		2,329	2,329			
100226580	EMERYVILLE	CA		07/30/2025		1,284		(50)			(50)		1,234	1,234			
100226581	DELTONA	FL		07/30/2025		537		(4)			(4)		533	533			
100226582	DALLAS	TX		07/30/2025		1,038		(43)			(43)		995	995			
100226583	RICHFIELD	MN		07/30/2025		791		(38)			(38)		753	753			
100226584	TORRANCE	CA		07/30/2025		4,579		(218)			(218)		4,361	4,361			
100226585	SALT LAKE CITY	UT		07/30/2025		1,308		(62)			(62)		1,246	1,246			
100226586	CINCINNATI	OH		07/30/2025		833		(37)			(37)		796	796			
100226587	LEHIGH ACRES	FL		07/30/2025		1,238		(25)			(25)		1,213	1,213			
100226588	ROSSVILLE	GA		07/30/2025		855		(10)			(10)		845	845			
100226589	TALLAHASSEE	FL		07/30/2025		748		(32)			(32)		716	716			
100226590	SANTA CLARITA	CA		07/30/2025													
100226591	MILFORD	DE		07/30/2025		511		(12)			(12)		499	499			
100226592	PEMBROKE PINES	FL		07/30/2025		1,647		(42)			(42)		1,605	1,605			
100226593	NORTH FORT MYERS	FL		07/30/2025		720		(25)			(25)		695	695			
100226594	WOBURN	MA		07/30/2025		1,346		(51)			(51)		1,295	1,295			
100226596	WALNUT	CA		07/30/2025		2,406		(88)			(88)		2,318	2,318			
100226597	PHOENIX	AZ		07/30/2025		1,044		(21)			(21)		1,023	1,023			
100226598	FONTANA	CA		07/30/2025		1,183		(30)			(30)		1,153	1,153			
100226600	SAN DIEGO	CA		07/30/2025		2,406		(42)			(42)		2,364	2,364			
100226601	LA MIRADA	CA		07/30/2025		2,063		(76)			(76)		1,987	1,987			
100226602	MCGAHEYSVILLE	VA		07/30/2025		759		(36)			(36)		723	723			
100226603	RANCHO CUCAMONGA	CA		07/30/2025		1,906		(91)			(91)		1,815	1,815			
100226604	RANCHO CUCAMONGA	CA		07/30/2025		1,815		(86)			(86)		1,729	1,729			
100226605	LOS ALAMITOS	CA		07/30/2025		2,503		(98)			(98)		2,405	2,405			
100226606	LOS ANGELES (PORTER RANCH AREA	CA		07/30/2025		3,973		(132)			(132)		3,841	3,841			
100226607	ROSENBERG	TX		07/30/2025		11,409		(275)			(275)		11,134	11,134			
100226608	GAINESVILLE	TX		07/30/2025		605		(23)			(23)		582	582			
100226609	BROKEN ARROW	OK		07/30/2025		1,218		(34)			(34)		1,184	1,184			
100226610	FORT WORTH	TX		07/30/2025		1,026		(3)			(3)		1,023	1,023			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226611	HOUSTON	TX		07/30/2025		344		(7)			(7)		337	337			
100226612	WOODBURY	MN		07/30/2025		1,417		(53)			(53)		1,364	1,364			
100226613	GARDEN GROVE	CA		07/30/2025		1,907		(44)			(44)		1,863	1,863			
100226614	HOUSTON	TX		07/30/2025		1,005		(19)			(19)		986	986			
100226615	KNOXVILLE	TN		07/30/2025		1,380		(15)			(15)		1,365	1,365			
100226616	PARAMOUNT	CA		07/30/2025		460		(10)			(10)		450	450			
100226618	GAINESVILLE	FL		07/30/2025		321		(6)			(6)		315	315			
100226619	AUBURN	WA		07/30/2025		1,163		(55)			(55)		1,108	1,108			
100226620	MIDDLETOWN	DE		07/30/2025		25,831		(651)			(651)		25,180	25,180			
100226621	OCALA	FL		07/30/2025		660		(16)			(16)		644	644			
100226623	(PLAYA DEL REY AREA) LOS ANGEL	CA		07/30/2025		1,083		(28)			(28)		1,055	1,055			
100226624	LA PUENTE	CA		07/30/2025		553		(20)			(20)		533	533			
100226625	DUNEDIN	FL		07/30/2025		888		(13)			(13)		875	875			
100226626	SAINT LOUIS	MO		07/30/2025		1,394		(3)			(3)		1,391	1,391			
100226627	BURBANK	CA		07/30/2025		4,920		(234)			(234)		4,686	4,686			
100226628	HOUSTON	TX		07/30/2025		3,508		(103)			(103)		3,405	3,405			
100226630	SAINT JOHNS	FL		07/30/2025		852		(25)			(25)		827	827			
100226631	FORT MYERS	FL		07/30/2025		4,967		(51)			(51)		4,916	4,916			
100226633	LOS ANGELES	CA		07/30/2025		3,219		(71)			(71)		3,148	3,148			
100226634	PACE	FL		07/30/2025		1,618		(6)			(6)		1,612	1,612			
100226635	LOS ANGELES	CA		07/30/2025		3,221		(73)			(73)		3,148	3,148			
100226636	COLUMBIA	SC		07/30/2025		464		(8)			(8)		456	456			
100226637	LOS ANGELES	CA		07/30/2025		3,221		(73)			(73)		3,148	3,148			
100226638	CONCORD	CA		07/30/2025		1,952		(45)			(45)		1,907	1,907			
100226639	LEMON GROVE	CA		07/30/2025		1,895		(85)			(85)		1,810	1,810			
100226640	MIAMI	FL		07/30/2025		1,552		20			20		1,572	1,572			
100226643	LEHIGH ACRES	FL		07/30/2025		724		(29)			(29)		695	695			
100226644	HIALEAH	FL		07/30/2025		1,384		(9)			(9)		1,375	1,375			
100226645	PITTSBURG	CA		07/30/2025		1,785		(85)			(85)		1,700	1,700			
100226646	BISHOP	CA		07/30/2025		1,093		(44)			(44)		1,049	1,049			
100226647	PASADENA	CA		07/30/2025		7,748		(310)			(310)		7,438	7,438			
100226648	STANTON	TN		07/30/2025		4,409		(149)			(149)		4,260	4,260			
100226650	SAN ANTONIO	TX		07/30/2025		582		(23)			(23)		559	559			
100226651	WHITTIER	CA		07/30/2025		1,088		(16)			(16)		1,072	1,072			
100226652	BURLINGTON	WI		07/30/2025		1,831		(55)			(55)		1,776	1,776			
100226653	COLLEGEVILLE	PA		07/30/2025		1,661		(58)			(58)		1,603	1,603			
100226654	EDMOND	OK		07/30/2025		1,503		(38)			(38)		1,465	1,465			
100226655	MALDEN	MA		07/30/2025		2,001		(53)			(53)		1,948	1,948			
100226656	MCKINNEY	TX		07/30/2025		2,509		(76)			(76)		2,433	2,433			
100226657	VOLCANO	HI		07/30/2025		2,770		(76)			(76)		2,694	2,694			
100226658	POOLER	GA		07/30/2025		1,617		(46)			(46)		1,571	1,571			
100226659	SOUTH CHESTERFIELD	VA		07/30/2025		1,227		(43)			(43)		1,184	1,184			
100226660	PFLUGERVILLE	TX		07/30/2025		937		(15)			(15)		922	922			
100226661	VISALIA	CA		07/30/2025		1,069		(23)			(23)		1,046	1,046			
100226662	BLOWING ROCK	NC		07/30/2025		826		(24)			(24)		802	802			
100226663	THE VILLAGES	FL		07/30/2025		2,997		(50)			(50)		2,947	2,947			
100226664	ZEPHYRHILLS	FL		07/30/2025		1,114		(8)			(8)		1,106	1,106			
100226665	LAS VEGAS	NV		07/30/2025		2,141		12			12		2,153	2,153			
100226666	CAROLINA SHORES	NC		07/30/2025		671		(19)			(19)		652	652			
100226667	KATY	TX		07/30/2025		994		(18)			(18)		976	976			
100226668	REDMOND	OR		07/30/2025		1,259		(59)			(59)		1,200	1,200			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226669	MONTGOMERY	IL		07/30/2025		1,680		(35)			(35)		1,645	1,645			
100226670	REDDING	CA		07/30/2025		231,437		(8,758)			(8,758)		222,679	222,679			
100226671	LYNN	MA		07/30/2025		3,602		(110)			(110)		3,492	3,492			
100226672	MIDDLEBURG	VA		07/30/2025		1,481		(28)			(28)		1,453	1,453			
100226673	ROSELLE	IL		07/30/2025		1,607		12			12		1,619	1,619			
100226674	SAINT TERESA	FL		07/30/2025		2,668		(73)			(73)		2,595	2,595			
100226675	SPRINGFIELD	OR		07/30/2025		1,543		(41)			(41)		1,502	1,502			
100226676	CREEDMOOR	NC		07/30/2025		2,260		(62)			(62)		2,198	2,198			
100226677	SAN BERNARDINO	CA		07/30/2025		2,002		(48)			(48)		1,954	1,954			
100226678	THE VILLAGES	FL		07/30/2025		1,569		(50)			(50)		1,519	1,519			
100226679	INNSBROOK	MO		07/30/2025		207,958		(7,014)			(7,014)		200,944	200,944			
100226680	PORT ST LUCIE	FL		07/30/2025		12,777		(300)			(300)		12,477	12,477			
100226681	SEATAC	WA		07/30/2025		1,056		(32)			(32)		1,024	1,024			
100226682	FRASER	CO		07/30/2025		5,554		29			29		5,583	5,583			
100226683	AMARILLO	TX		07/30/2025		1,010		(27)			(27)		983	983			
100226684	TOMS RIVER	NJ		07/30/2025		2,307		(68)			(68)		2,239	2,239			
100226685	OCALA	FL		07/30/2025		3,939		82			82		4,021	4,021			
100226686	LITTLETON	CO		07/30/2025		1,306		(17)			(17)		1,289	1,289			
100226687	YUKON	OK		07/30/2025		1,564		(35)			(35)		1,529	1,529			
100226688	PETALUMA	CA		07/30/2025		2,349		(63)			(63)		2,286	2,286			
100226689	COLLEGE STATION	TX		07/30/2025		715		(17)			(17)		698	698			
100226690	TAMPA	FL		07/30/2025		816		(5)			(5)		811	811			
100226691	LYNCHBURG	VA		07/30/2025		797		(21)			(21)		776	776			
100226692	CHULA VISTA	CA		07/30/2025		6,140		(147)			(147)		5,993	5,993			
100226693	SCHAUMBURG	IL		07/30/2025		1,024		(18)			(18)		1,006	1,006			
100226694	BOSTON	MA		07/30/2025		4,705		(74)			(74)		4,631	4,631			
100226695	LOS ANGELES	CA		07/30/2025		1,172		(49)			(49)		1,123	1,123			
100226696	CHANDLER	AZ		07/30/2025		1,688		(14)			(14)		1,674	1,674			
100226697	MANCHESTER	NH		07/30/2025		2,086		(61)			(61)		2,025	2,025			
100226699	SALT LAKE CITY	UT		07/30/2025		1,107		(21)			(21)		1,086	1,086			
100226700	JEFFERSON	GA		07/30/2025		2,952		61			61		3,013	3,013			
100226701	HUNTLEY	IL		07/30/2025		1,279		6			6		1,285	1,285			
100226702	VILLAS	NJ		07/30/2025		1,367		(38)			(38)		1,329	1,329			
100226703	OCALA	FL		07/30/2025		1,097		21			21		1,118	1,118			
100226704	GIG HARBOR	WA		07/30/2025		1,981		(62)			(62)		1,919	1,919			
100226705	DULUTH	GA		07/30/2025		1,138		(38)			(38)		1,100	1,100			
100226706	AVON	IN		07/30/2025		1,038		(27)			(27)		1,011	1,011			
100226707	PONTE VEDRA	FL		07/30/2025		1,535		(6)			(6)		1,529	1,529			
100226708	CLARKSVILLE	VA		07/30/2025		1,412		(31)			(31)		1,381	1,381			
100226709	ARLINGTON	VA		07/30/2025		1,158		(34)			(34)		1,124	1,124			
100226710	SPRINGFIELD	MA		07/30/2025		821		(21)			(21)		800	800			
100226711	ROGERS	AR		07/30/2025		1,763		(27)			(27)		1,736	1,736			
100226712	MAPLE VALLEY	WA		07/30/2025		1,794		(47)			(47)		1,747	1,747			
100226713	KIRKLAND	WA		07/30/2025		2,363		(52)			(52)		2,311	2,311			
100226714	COSTA MESA	CA		07/30/2025		2,435		(61)			(61)		2,374	2,374			
100226716	SAN TAN VALLEY	AZ		07/30/2025		2,270		(70)			(70)		2,200	2,200			
100226717	RENTON	WA		07/30/2025		4,874		(65)			(65)		4,809	4,809			
100226718	MCALLEN	TX		07/30/2025		968		(19)			(19)		949	949			
100226719	LYNNWOOD	WA		07/30/2025		2,084		(46)			(46)		2,038	2,038			
100226720	NORWALK	CT		07/30/2025		1,862		(34)			(34)		1,828	1,828			
100226721	EDMOND	OK		07/30/2025		1,002		(33)			(33)		969	969			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226722	BENTONVILLE	AR		07/30/2025		1,920		(37)			(37)		1,883	1,883			
100226723	CHARLOTTE	NC		07/30/2025		1,098		(27)			(27)		1,071	1,071			
100226724	MENIFEE	CA		07/30/2025		1,651		(42)			(42)		1,609	1,609			
100226725	BREMERTON	WA		07/30/2025		1,846		(54)			(54)		1,792	1,792			
100226726	REXBURG	ID		07/30/2025		2,752		(73)			(73)		2,679	2,679			
100226727	GREEN VALLEY	AZ		07/30/2025		989		(17)			(17)		972	972			
100226728	OCALA	FL		07/30/2025		972		(41)			(41)		931	931			
100226729	LINDENHURST	IL		07/30/2025		884		(17)			(17)		867	867			
100226730	LAWRENCEVILLE	GA		07/30/2025		1,482		(13)			(13)		1,469	1,469			
100226731	MANTECA	CA		07/30/2025		2,320		(38)			(38)		2,282	2,282			
100226732	ELKHORN	NE		07/30/2025		7,350		(210)			(210)		7,140	7,140			
100226733	HESPERIA	CA		07/30/2025		2,131		(61)			(61)		2,070	2,070			
100226734	GARDNER	MA		07/30/2025		1,317		(34)			(34)		1,283	1,283			
100226735	MILFORD	CT		07/30/2025		2,140		(52)			(52)		2,088	2,088			
100226736	JACKSONVILLE	FL		07/30/2025		2,041		(65)			(65)		1,976	1,976			
100226737	MOUNT PLEASANT	SC		07/30/2025		2,363		(57)			(57)		2,306	2,306			
100226739	KINGSTON	PA		07/30/2025		820		(35)			(35)		785	785			
100226740	PHILADELPHIA	PA		07/30/2025		1,328		(35)			(35)		1,293	1,293			
100226741	TEMPE	AZ		07/30/2025		1,314		(39)			(39)		1,275	1,275			
100226742	BRADENTON BEACH	FL		07/30/2025		3,035		(44)			(44)		2,991	2,991			
100226743	ROSEVILLA	GA		07/30/2025		923		(11)			(11)		912	912			
100226744	WHITE MARSH	MD		07/30/2025		1,631		(38)			(38)		1,593	1,593			
100226745	MONTEBELLO	CA		07/30/2025		2,344		(83)			(83)		2,261	2,261			
100226746	STERLING	VA		07/30/2025		1,711		(33)			(33)		1,678	1,678			
100226747	RICHMOND HEIGHTS	OH		07/30/2025		792		(14)			(14)		778	778			
100226748	GASTONIA	NC		07/30/2025		767		(20)			(20)		747	747			
100226749	MESA	AZ		07/30/2025		5,726		(166)			(166)		5,560	5,560			
100226750	THORNTON	CO		07/30/2025		1,274		(26)			(26)		1,248	1,248			
100226751	LARGO	FL		07/30/2025		1,234		(35)			(35)		1,199	1,199			
100226752	BLACKSBURG	VA		07/30/2025		1,424		(31)			(31)		1,393	1,393			
100226753	HOWELL	NJ		07/30/2025		2,265		(51)			(51)		2,214	2,214			
100226754	EDWARDSVILLE	IL		07/30/2025		996		(19)			(19)		977	977			
100226755	LONG BEACH	CA		07/30/2025		2,066		(48)			(48)		2,018	2,018			
100226756	PACIFIC	MO		07/30/2025		1,601		(36)			(36)		1,565	1,565			
100226757	SANTA MARIA	CA		07/30/2025		1,789		(17)			(17)		1,772	1,772			
100226759	ROYAL OAK	MI		07/30/2025		1,189		(20)			(20)		1,169	1,169			
100226760	UNIVERSITY PLACE	WA		07/30/2025		2,792		(65)			(65)		2,727	2,727			
100226761	ROSELLE	IL		07/30/2025		1,909		(35)			(35)		1,874	1,874			
100226762	REDMOND	OR		07/30/2025		1,515		(9)			(9)		1,506	1,506			
100226763	GARNER	NC		07/30/2025		1,234		(16)			(16)		1,218	1,218			
100226764	KATHLEEN	GA		07/30/2025		1,499		14			14		1,513	1,513			
100226765	SAN DIEGO	CA		07/30/2025		1,607		(18)			(18)		1,589	1,589			
100226766	MILTON	MA		07/30/2025		2,679		(42)			(42)		2,637	2,637			
100226767	WESTERLY	RI		07/30/2025		873		(22)			(22)		851	851			
100226768	RIVERSIDE	CA		07/30/2025		1,605		(49)			(49)		1,556	1,556			
100226769	WASHINGTON	DC		07/30/2025		1,405		(44)			(44)		1,361	1,361			
100226770	PORTLAND	OR		07/30/2025		3,053		(62)			(62)		2,991	2,991			
100226771	TOMBALL	TX		07/30/2025		3,358		(94)			(94)		3,264	3,264			
100226772	PALM SPRINGS	CA		07/30/2025		2,033		(54)			(54)		1,979	1,979			
100226773	VACAVILLE	CA		07/30/2025		1,581		(54)			(54)		1,527	1,527			
100226774	BLUFFTON	SC		07/30/2025		766		(31)			(31)		735	735			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226775	LAKEVILLE	MA		07/30/2025		1,498		(40)			(40)		1,458	1,458			
100226776	HICKMAN	CA		07/30/2025		1,098		(20)			(20)		1,078	1,078			
100226777	FORT WORTH	TX		07/30/2025		14,216		(200)			(200)		14,016	14,016			
100226778	COLUMBIA	SC		07/30/2025		2,151		8			8		2,159	2,159			
100226779	RALEIGH	NC		07/30/2025		1,261		(38)			(38)		1,223	1,223			
100226780	ROCHESTER HILLS	MI		07/30/2025		802		(25)			(25)		777	777			
100226781	TOMS RIVER	NJ		07/30/2025		1,890		(20)			(20)		1,870	1,870			
100226782	ROYAL OAK	MI		07/30/2025		677		(13)			(13)		664	664			
100226783	LOUDON	TN		07/30/2025		1,348		(49)			(49)		1,299	1,299			
100226784	SILT	CO		07/30/2025		3,271		(87)			(87)		3,184	3,184			
100226785	CHICAGO	IL		07/30/2025		716		(12)			(12)		704	704			
100226786	BEAUFORT	NC		07/30/2025		1,674		(45)			(45)		1,629	1,629			
100226787	MORENO VALLEY	CA		07/30/2025		1,751		(47)			(47)		1,704	1,704			
100226788	SAINT GEORGE	UT		07/30/2025		6,718		(166)			(166)		6,552	6,552			
100226789	WILMINGTON	NC		07/30/2025		1,054		(28)			(28)		1,026	1,026			
100226790	HOUSTON	TX		07/30/2025		2,437		(51)			(51)		2,386	2,386			
100226791	SUN VALLEY	CA		07/30/2025		2,299		(14)			(14)		2,285	2,285			
100226792	WESLEY CHAPEL	FL		07/30/2025		21,956		(374)			(374)		21,582	21,582			
100226793	LITTLETON	CO		07/30/2025		1,784		(54)			(54)		1,730	1,730			
100226794	CASTLE ROCK	CO		07/30/2025		1,728		(46)			(46)		1,682	1,682			
100226795	CHICAGO	IL		07/30/2025		904		(27)			(27)		877	877			
100226796	KINGSTON	NH		07/30/2025		2,076		(50)			(50)		2,026	2,026			
100226797	POWAY	CA		07/30/2025		1,620		(22)			(22)		1,598	1,598			
100226798	BRAINERD	MN		07/30/2025		1,350		(20)			(20)		1,330	1,330			
100226799	AMERY	WI		07/30/2025		3,323		(78)			(78)		3,245	3,245			
100226800	FORT COLLINS	CO		07/30/2025		1,995		(27)			(27)		1,968	1,968			
100226801	WILLOUGHBY	OH		07/30/2025		1,662		(44)			(44)		1,618	1,618			
100226802	AUSTIN	TX		07/30/2025		1,202		(43)			(43)		1,159	1,159			
100226803	SELBYVILLE	DE		07/30/2025		29,652		(940)			(940)		28,712	28,712			
100226804	HUNTSVILLE	AL		07/30/2025		1,735		(43)			(43)		1,692	1,692			
100226805	SOUTH BEND	IN		07/30/2025		1,002		(19)			(19)		983	983			
100226806	WICHITA	KS		07/30/2025		1,053		10			10		1,063	1,063			
100226807	ATLANTA	GA		07/30/2025		3,570		(65)			(65)		3,505	3,505			
100226808	BROOMFIELD	CO		07/30/2025		1,352		21			21		1,373	1,373			
100226809	CHARLOTTE	NC		07/30/2025		1,146		5			5		1,151	1,151			
100226810	ARLINGTON	TX		07/30/2025		794		(23)			(23)		771	771			
100226811	ELMHURST	IL		07/30/2025		2,575		(49)			(49)		2,526	2,526			
100226812	TOBYHANNA	PA		07/30/2025		6,388		(23)			(23)		6,365	6,365			
100226813	SAN DIEGO	CA		07/30/2025		3,112		(64)			(64)		3,048	3,048			
100226814	PLANO	TX		07/30/2025		1,288		(5)			(5)		1,283	1,283			
100226815	AUBREY	TX		07/30/2025		1,116		(22)			(22)		1,094	1,094			
100226816	SHOHOLA	PA		07/30/2025		774		(18)			(18)		756	756			
100226817	OVERLAND PARK	KS		07/30/2025		782		(23)			(23)		759	759			
100226818	LAKEWOOD	NJ		07/30/2025		2,165		(46)			(46)		2,119	2,119			
100226819	LACONIA	NH		07/30/2025		1,371		(15)			(15)		1,356	1,356			
100226820	COLUMBUS	OH		07/30/2025		1,026		(2)			(2)		1,024	1,024			
100226821	PHOENIX	AZ		07/30/2025		1,051		(25)			(25)		1,026	1,026			
100226822	BUFORD	GA		07/30/2025		1,232		35			35		1,267	1,267			
100226823	BALTIMORE	MD		07/30/2025		1,881		(70)			(70)		1,811	1,811			
100226824	FULLERTON	CA		07/30/2025		1,834		(48)			(48)		1,786	1,786			
100226825	GAORGETOWN	TX		07/30/2025		1,354		(10)			(10)		1,344	1,344			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226826	PLANO	TX		07/30/2025		2,005		(34)			(34)		1,971	1,971			
100226827	SCOTTSDALE	AZ		07/30/2025		849		(19)			(19)		830	830			
100226828	HEMET	CA		07/30/2025		1,915		(22)			(22)		1,893	1,893			
100226829	MODESTO	CA		07/30/2025		1,683		(29)			(29)		1,654	1,654			
100226830	CAPE CORAL	FL		07/30/2025		914		10			10		924	924			
100226831	PRINCETON	TX		07/30/2025		1,290		23			23		1,313	1,313			
100226832	WORCESTER	MA		07/30/2025		1,947		(23)			(23)		1,924	1,924			
100226833	SMITHFIELD	NC		07/30/2025		1,069		55			55		1,124	1,124			
100226834	MARICOPA	AZ		07/30/2025		1,379		(48)			(48)		1,331	1,331			
100226835	FARMINGTON	CT		07/30/2025		461		(8)			(8)		453	453			
100226836	SAN FRANCISCO	CA		07/30/2025		1,403		(35)			(35)		1,368	1,368			
100226837	GULF SHORES	AL		07/30/2025		5,635		(216)			(216)		5,419	5,419			
100226838	HARWOOD HEIGHTS	IL		07/30/2025		5,203		(159)			(159)		5,044	5,044			
100226839	MOUNT DESERT	ME		07/30/2025		1,983		(66)			(66)		1,917	1,917			
100226840	CAMPBELL	CA		07/30/2025		24,520		(893)			(893)		23,627	23,627			
100226841	ARLINGTON	VA		07/30/2025		3,153		36			36		3,189	3,189			
100226842	WEST HILLS	CA		07/30/2025		1,092		(33)			(33)		1,059	1,059			
100226843	FARMINGTON	CT		07/30/2025		411		(8)			(8)		403	403			
100226844	STRASBURG	PA		07/30/2025		837		(22)			(22)		815	815			
100226845	WINTERVILLE	NC		07/30/2025		674		(20)			(20)		654	654			
100226846	LEXINGTON	KY		07/30/2025		4,517		(158)			(158)		4,359	4,359			
100226847	FORT WORTH	TX		07/30/2025		870		(17)			(17)		853	853			
100226848	HEBER CITY	UT		07/30/2025		2,833		(14)			(14)		2,819	2,819			
100226849	COMMERCE	CA		07/30/2025		940		(30)			(30)		910	910			
100226850	PHOENIX	AZ		07/30/2025		2,745		(70)			(70)		2,675	2,675			
100226851	NAPA	CA		07/30/2025		2,567		(55)			(55)		2,512	2,512			
100226852	SAN MARINO	CA		07/30/2025		213,731		(5,661)			(5,661)		208,070	208,070			
100226853	GARDENA	CA		07/30/2025		1,383		(49)			(49)		1,334	1,334			
100226854	WINCHESTER	CA		07/30/2025		4,547		(117)			(117)		4,430	4,430			
100226855	PALMYRA	NJ		07/30/2025		1,005		(41)			(41)		964	964			
100226856	FAYETTEVILLE	GA		07/30/2025		4,654		(106)			(106)		4,548	4,548			
100226857	CARMICHAEL	CA		07/30/2025		1,808		(65)			(65)		1,743	1,743			
100226858	UNION	KY		07/30/2025		639		(21)			(21)		618	618			
100226859	RIMROCK	AZ		07/30/2025		977		(18)			(18)		959	959			
100226860	DICKINSON	TX		07/30/2025		10,644		(396)			(396)		10,248	10,248			
100226862	HYDE PARK	MA		07/30/2025		2,009		8			8		2,017	2,017			
100226863	CHARLESTON	SC		07/30/2025		6,153		(122)			(122)		6,031	6,031			
100226864	NORTHRIDGE AREA LOS ANGELES	CA		07/30/2025		2,788		(90)			(90)		2,698	2,698			
100226865	EL CAJON	CA		07/30/2025		4,248		25			25		4,273	4,273			
100226866	CHARLOTTE	NC		07/30/2025		881		(25)			(25)		856	856			
100226867	BUCKEYE	AZ		07/30/2025		2,233		(44)			(44)		2,189	2,189			
100226868	SPRING	TX		07/30/2025		1,277		(23)			(23)		1,254	1,254			
100226869	LAS VEGAS	NV		07/30/2025		1,283		(40)			(40)		1,243	1,243			
100226870	WEST HILLS	CA		07/30/2025		2,576		(43)			(43)		2,533	2,533			
100226872	PEORIA	AZ		07/30/2025		774		(16)			(16)		758	758			
100226873	WOLCOTT	CT		07/30/2025		2,186		(44)			(44)		2,142	2,142			
100226874	BUFFALO	NY		07/30/2025		787		(26)			(26)		761	761			
100226875	THE VILLAGES	FL		07/30/2025		1,317		(53)			(53)		1,264	1,264			
100226876	FOUNTAIN HILLS	AZ		07/30/2025		2,112		(28)			(28)		2,084	2,084			
100226877	DOWNINGTOWN	PA		07/30/2025		2,362		(95)			(95)		2,267	2,267			
100226878	PENSACOLA	FL		07/30/2025		1,769		(34)			(34)		1,735	1,735			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226879	ESCONDIDO	CA		07/30/2025		3,776		(92)			(92)		3,684	3,684			
100226880	KATHLEEN	GA		07/30/2025		798		(24)			(24)		774	774			
100226881	FORT PIERCE	FL		07/30/2025		1,689		(60)			(60)		1,629	1,629			
100226882	LOS ANGELES	CA		07/30/2025		4,066		(113)			(113)		3,953	3,953			
100226883	WILMINGTON	NC		07/30/2025		1,197		(19)			(19)		1,178	1,178			
100226884	NORTHBROOK	IL		07/30/2025		1,127		(20)			(20)		1,107	1,107			
100226885	NORRISTOWN	PA		07/30/2025		565		(18)			(18)		547	547			
100226886	SANTA ROSA	CA		07/30/2025		2,942		(74)			(74)		2,868	2,868			
100226887	YOUNGSVILLE	NC		07/30/2025		859		(14)			(14)		845	845			
100226888	LINCOLN CITY	OR		07/30/2025		1,912		9			9		1,921	1,921			
100226889	EL CAJON	CA		07/30/2025		2,017		(41)			(41)		1,976	1,976			
100226890	OVERLAND PARK	KS		07/30/2025		739		(10)			(10)		729	729			
100226891	DURHAM	NC		07/30/2025		3,203		(92)			(92)		3,111	3,111			
100226892	LOS ANGELES	CA		07/30/2025		1,351		(39)			(39)		1,312	1,312			
100226893	PHILADELPHIA	PA		07/30/2025		2,329		(49)			(49)		2,280	2,280			
100226894	CHARLOTTE	NC		07/30/2025		1,083		(46)			(46)		1,037	1,037			
100226895	VALRICO	FL		07/30/2025		486		(13)			(13)		473	473			
100226896	HENDERSON	NV		07/30/2025		1,860		(51)			(51)		1,809	1,809			
100226897	MERIDIAN	ID		07/30/2025		998		(30)			(30)		968	968			
100226898	SUSSEX	NJ		07/30/2025		826		(18)			(18)		808	808			
100226899	SANTA ROSA	CA		07/30/2025		1,715		(63)			(63)		1,652	1,652			
100226900	CHARLESTON	SC		07/30/2025		1,856		(70)			(70)		1,786	1,786			
100226901	SAN DIEGO	CA		07/30/2025		2,021		(114)			(114)		1,907	1,907			
100226902	HINESVILLE	GA		07/30/2025		580		(13)			(13)		567	567			
100226903	TWENTYNINE PALMS	CA		07/30/2025		962		(36)			(36)		926	926			
100226904	RANCHO CORDOVA	CA		07/30/2025		11,853		(401)			(401)		11,452	11,452			
100226905	METHUEN	MA		07/30/2025		1,360		(33)			(33)		1,327	1,327			
100226906	SALEM	OR		07/30/2025		586		(23)			(23)		563	563			
100226907	MONTEREY PARK	CA		07/30/2025		2,921		(53)			(53)		2,868	2,868			
100226908	ATLANTA	GA		07/30/2025		3,077		(81)			(81)		2,996	2,996			
100226909	PROVO	UT		07/30/2025		833		(27)			(27)		806	806			
100226910	MONROE	NC		07/30/2025		1,086		(24)			(24)		1,062	1,062			
100226911	GAINESVILLE	GA		07/30/2025		814		(23)			(23)		791	791			
100226912	MC LEAN	VA		07/30/2025		1,555		(23)			(23)		1,532	1,532			
100226913	CAPE CORAL	FL		07/30/2025		885		(33)			(33)		852	852			
100226914	PERTH AMBOY	NJ		07/30/2025		790		(22)			(22)		768	768			
100226915	CHARLESTON	SC		07/30/2025		1,236		(30)			(30)		1,206	1,206			
100226916	ANTELOPE	CA		07/30/2025		1,399		(22)			(22)		1,377	1,377			
100226917	LAKE HAVASU CITY	AZ		07/30/2025		1,508		(46)			(46)		1,462	1,462			
100226918	SAN DIEGO	CA		07/30/2025		1,306		(31)			(31)		1,275	1,275			
100226919	FORT COLLINS	CO		07/30/2025		5,758		(110)			(110)		5,648	5,648			
100226920	MABLETON	GA		07/30/2025		1,077		(18)			(18)		1,059	1,059			
100226921	BUCKEYE	AZ		07/30/2025		1,529		(56)			(56)		1,473	1,473			
100226922	LOS ANGELES	CA		07/30/2025		1,349		(66)			(66)		1,283	1,283			
100226923	SAN BERNARDINO	CA		07/30/2025		2,429		(57)			(57)		2,372	2,372			
100226924	CAROLINA BEACH	NC		07/30/2025		1,672		(37)			(37)		1,635	1,635			
100226925	LYNNWOOD	WA		07/30/2025		1,547		(40)			(40)		1,507	1,507			
100226926	HOUSTON	TX		07/30/2025		623		(11)			(11)		612	612			
100226927	CAMDEN	SC		07/30/2025		1,068		(33)			(33)		1,035	1,035			
100226928	FLAGSTAFF	AZ		07/30/2025		768		(31)			(31)		737	737			
100226929	HOUSTON	TX		07/30/2025		782		(9)			(9)		773	773			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226930	NAPLES	FL		07/30/2025		571		4			4		575	575			
100226931	SANTA FE	NM		07/30/2025		3,669		(59)			(59)		3,610	3,610			
100226932	SIGNAL MOUNTAIN	TN		07/30/2025		2,161		(61)			(61)		2,100	2,100			
100226933	SAINT GEORGE	UT		07/30/2025		230,610		(8,560)			(8,560)		222,050	222,050			
100226934	FERNANDINA BEACH	FL		07/30/2025		890		(18)			(18)		872	872			
100226935	PICKERINGTON	OH		07/30/2025		585		(19)			(19)		566	566			
100226936	ELK GROVE	CA		07/30/2025		1,054		(24)			(24)		1,030	1,030			
100226937	WESTMINSTER	CA		07/30/2025		2,945		(75)			(75)		2,870	2,870			
100226938	AUSTIN	TX		07/30/2025		998		(15)			(15)		983	983			
100226939	LONG BOAT KEY	FL		07/30/2025		1,618		(61)			(61)		1,557	1,557			
100226940	MECHANICSVILLE	VA		07/30/2025		666		(13)			(13)		653	653			
100226941	LITTLE EGG HARBOR	NJ		07/30/2025		752		(16)			(16)		736	736			
100226942	HOLLYWOOD	FL		07/30/2025		1,699		(34)			(34)		1,665	1,665			
100226943	HARPERS FERRY	WV		07/30/2025		625		(9)			(9)		616	616			
100226944	WAREHAM	MA		07/30/2025		1,610		(9)			(9)		1,601	1,601			
100226945	DE MOTTE	IN		07/30/2025		832		(28)			(28)		804	804			
100226946	THOUSAND OAKS	CA		07/30/2025		2,659		(7)			(7)		2,652	2,652			
100226947	COLORADO SPRINGS	CO		07/30/2025		1,295		(28)			(28)		1,267	1,267			
100226948	FERNANDINA BEACH	FL		07/30/2025		707		(13)			(13)		694	694			
100226949	OCEANSIDE	CA		07/30/2025		2,518		(34)			(34)		2,484	2,484			
100226950	HOUSTON	TX		07/30/2025		574		(10)			(10)		564	564			
100226951	DURANGO	CO		07/30/2025		1,639		(49)			(49)		1,590	1,590			
100226952	ROSMAN	NC		07/30/2025		2,085		(42)			(42)		2,043	2,043			
100226953	ELLIJAY	GA		07/30/2025		806		(27)			(27)		779	779			
100226954	OXON HILL	MD		07/30/2025		786		(5)			(5)		781	781			
100226955	PORT SAINT LUCIE	FL		07/30/2025		1,370		(33)			(33)		1,337	1,337			
100226956	INLET BEACH	FL		07/30/2025		2,344		(82)			(82)		2,262	2,262			
100226957	FARGO	ND		07/30/2025		850		(26)			(26)		824	878		54	54
100226958	BENTONVILLE	AR		07/30/2025		494		(9)			(9)		485	485			
100226959	PAGE	AZ		07/30/2025		802		(31)			(31)		771	771			
100226960	MONTGOMERY	AL		07/30/2025		1,014		(23)			(23)		991	991			
100226961	COLUMBIA	SC		07/30/2025		1,161		(28)			(28)		1,133	1,133			
100226962	PORT CLINTON	OH		07/30/2025		487		(12)			(12)		475	475			
100226963	BOISE	ID		07/30/2025		6,266		(160)			(160)		6,106	6,106			
100226964	ROSEVILLE	CA		07/30/2025		1,623		(21)			(21)		1,602	1,602			
100226965	SAN BERNARDINO	CA		07/30/2025		1,289		(22)			(22)		1,267	1,267			
100226966	GREENSBORO	NC		07/30/2025		83,277		(3,236)			(3,236)		80,041	80,041			
100226967	OXNARD	CA		07/30/2025		3,106		(1)			(1)		3,105	3,105			
100226968	NAPA	CA		07/30/2025		1,028		(11)			(11)		1,017	1,017			
100226969	NYE	MT		07/30/2025		1,685		(33)			(33)		1,652	1,652			
100226970	VAN ALSTYNE	TX		07/30/2025		868		(39)			(39)		829	829			
100226971	LOS ANGELES	CA		07/30/2025		2,274		(13)			(13)		2,261	2,261			
100226972	DURHAM	NC		07/30/2025		870		(25)			(25)		845	845			
100226973	BURBANK	CA		07/30/2025		2,795		(61)			(61)		2,734	2,734			
100226974	ALPHARETTA	GA		07/30/2025		1,182		(34)			(34)		1,148	1,148			
100226975	FEASTERVILLE TREVOSE	PA		07/30/2025		1,462		(57)			(57)		1,405	1,405			
100226976	STANLEY	ID		07/30/2025		1,916		(52)			(52)		1,864	1,864			
100226977	LOGAN	UT		07/30/2025		896		(21)			(21)		875	875			
100226978	CHESAPEAKE	VA		07/30/2025		532		(12)			(12)		520	520			
100226979	LITTLE ELM	TX		07/30/2025		1,408		(20)			(20)		1,388	1,388			
100226980	JUDSONIA	AR		07/30/2025		1,048		(33)			(33)		1,015	1,015			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226981	GRASONVILLE	MD		07/30/2025		4,519		(132)			(132)		4,387	4,387			
100226982	ROSEVILLE	CA		07/30/2025		1,422		(47)			(47)		1,375	1,375			
100226983	SALVO	NC		07/30/2025		2,022		(29)			(29)		1,993	1,993			
100226984	CONWAY	AR		07/30/2025		1,368		(52)			(52)		1,316	1,316			
100226985	FRONT ROYAL	VA		07/30/2025		2,063		(89)			(89)		1,974	1,974			
100226986	LARGO	FL		07/30/2025		5,320		(171)			(171)		5,149	5,149			
100226987	SAN LUIS OBISPO	CA		07/30/2025		2,038		(37)			(37)		2,001	2,001			
100226988	PENSACOLA	FL		07/30/2025		1,134		(48)			(48)		1,086	1,086			
100226989	FORT WORTH	TX		07/30/2025		1,405		(39)			(39)		1,366	1,366			
100226990	MILLCREEK	UT		07/30/2025		677		(9)			(9)		668	668			
100226991	MARIETTA	GA		07/30/2025		2,235		(53)			(53)		2,182	2,182			
100226992	NAPERVILLE	IL		07/30/2025		36,707		(1,021)			(1,021)		35,686	35,686			
100226993	MABANK	TX		07/30/2025		1,168		(38)			(38)		1,130	1,130			
100226994	LINCOLN	NE		07/30/2025		886		(31)			(31)		855	855			
100226995	GLEN ALLEN	VA		07/30/2025		1,019		(37)			(37)		982	982			
100226996	KNOXVILLE	TN		07/30/2025		691		(16)			(16)		675	675			
100226997	MONSEY	NY		07/30/2025		928		(26)			(26)		902	902			
100226998	CHARLOTTE	NC		07/30/2025		842		(31)			(31)		811	811			
100226999	LAKEVILLE	PA		07/30/2025		890		(34)			(34)		856	856			
100227000	AZUSA	CA		07/30/2025		2,250		(61)			(61)		2,189	2,189			
100227001	SANIBEL	FL		07/30/2025		1,625		(60)			(60)		1,565	1,565			
100227002	RUIDOSO	NM		07/30/2025		961		(29)			(29)		932	932			
100227003	HONOLULU	HI		07/30/2025		1,001		(5)			(5)		996	996			
100227004	SEVIERVILLE	TN		07/30/2025		2,366		(86)			(86)		2,280	2,280			
100227005	STRASBURG	CO		07/30/2025		1,276		(36)			(36)		1,240	1,240			
100227006	DAUPHIN ISLAND	AL		07/30/2025		1,310		(24)			(24)		1,286	1,286			
100227007	THE VILLAGES	FL		07/30/2025		770		(36)			(36)		734	734			
100227008	LONG BEACH TOWNSHIP	NJ		07/30/2025		4,092		(119)			(119)		3,973	3,973			
100227009	KIHEI	HI		07/30/2025		3,614		(64)			(64)		3,550	3,550			
100227010	ST GEORGE	UT		07/30/2025		1,661		(17)			(17)		1,644	1,644			
100227011	LOS ANGELES	CA		07/30/2025		3,849		(113)			(113)		3,736	3,736			
100227012	LITTLE ELM	TX		07/30/2025		1,358		(20)			(20)		1,338	1,338			
100227013	NOKOMIS	FL		07/30/2025		1,017		(37)			(37)		980	980			
100227014	NEWNAN	GA		07/30/2025		827		(26)			(26)		801	801			
100227015	LANCASTER	TN		07/30/2025		810		(27)			(27)		783	783			
100227016	NEWNAN	GA		07/30/2025		830		(26)			(26)		804	804			
100227018	CARTERSVILLE	GA		07/30/2025		825		(32)			(32)		793	793			
100227019	FRESNO	CA		07/30/2025		951		(26)			(26)		925	925			
100227020	DAYTONA BEACH	FL		07/30/2025		919		(28)			(28)		891	891			
100227021	LAKE ST LOUIS	MO		07/30/2025		677		(11)			(11)		666	666			
100227022	ELKHORN	NE		07/30/2025		1,053		(30)			(30)		1,023	1,023			
100227023	SANTA ROSA BEACH	FL		07/30/2025		2,063		(21)			(21)		2,042	2,042			
100227024	BEAUFORT	SC		07/30/2025		738		(29)			(29)		709	709			
100227025	SPOKANE VALLEY	WA		07/30/2025		2,062		(42)			(42)		2,020	2,020			
100227026	FLOWERY BRANCH	GA		07/30/2025		1,009		(23)			(23)		986	986			
100227027	SANFORD	NC		07/30/2025		1,041		30			30		1,071	1,071			
100227028	ACWORTH	GA		07/30/2025		940		(39)			(39)		901	901			
100227029	DURHAM	NC		07/30/2025		937		(12)			(12)		925	925			
100227030	RALEIGH	NC		07/30/2025		42,682		(631)			(631)		42,051	42,051			
100227031	EUREKA	CA		07/30/2025		870		(28)			(28)		842	842			
100227032	CHULA VISTA	CA		07/30/2025		1,913		115			115		2,028	2,028			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227033	WADESBORO	NC		07/30/2025		645		(20)			(20)		625	625			
100227034	WATSONVILLE	CA		07/30/2025		2,192		(99)			(99)		2,093	2,093			
100227035	CHARLOTTE	NC		07/30/2025		1,903		(33)			(33)		1,870	1,870			
100227036	SAINT AUGUSTINE	FL		07/30/2025		916		(43)			(43)		873	873			
100227037	GROVER BEACH	CA		07/30/2025		1,742		(60)			(60)		1,682	1,682			
100227038	CHAPEL HILL	NC		07/30/2025		3,152		(90)			(90)		3,062	3,062			
100227039	BOYNTON BEACH	FL		07/30/2025		10,550		(361)			(361)		10,189	10,189			
100227040	ONTARIO	CA		07/30/2025		1,739		(3)			(3)		1,736	1,736			
100227041	SAN DIEGO	CA		07/30/2025		1,838		(56)			(56)		1,782	1,782			
100227042	PARADISE	CA		07/30/2025		854		(23)			(23)		831	831			
100227043	HYRUM	UT		07/30/2025		1,773		(33)			(33)		1,740	1,740			
100227044	LAWRENCEVILLE	GA		07/30/2025		1,476		1			1		1,477	1,477			
100227045	RALEIGH	NC		07/30/2025		1,082		(37)			(37)		1,045	1,045			
100227046	RALEIGH	NC		07/30/2025		960		(33)			(33)		927	927			
100227047	HEMET	CA		07/30/2025		1,178		(27)			(27)		1,151	1,151			
100227048	MOORESVILLE	NC		07/30/2025		668		(23)			(23)		645	645			
100227049	TACOMA	WA		07/30/2025		1,590		(25)			(25)		1,565	1,565			
100227050	RALEIGH	NC		07/30/2025		1,169		48			48		1,217	1,217			
100227051	DALLAS	GA		07/30/2025		2,233		61			61		2,294	2,294			
100227052	ATLANTA	GA		07/30/2025		965		(17)			(17)		948	948			
100227053	FUQUAY VARINA	NC		07/30/2025		749		26			26		775	775			
100227054	DALLAS	GA		07/30/2025		1,007		36			36		1,043	1,043			
100227055	RICHMOND	CA		07/30/2025		1,483		(44)			(44)		1,439	1,439			
100227056	MONROE	NC		07/30/2025		1,036		(4)			(4)		1,032	1,032			
100227057	RALEIGH	NC		07/30/2025		1,298		56			56		1,354	1,354			
100227058	BAKERSFIELD	CA		07/30/2025		1,555		(46)			(46)		1,509	1,509			
100227059	DAYTON	MN		07/30/2025		877		32			32		909	909			
100227060	ROSEVILLE	CA		07/30/2025		1,323		61			61		1,384	1,384			
100227061	WENDELL	NC		07/30/2025		918		30			30		948	948			
100227062	TUCKER	GA		07/30/2025		1,277		7			7		1,284	1,284			
100227063	TUCKER	GA		07/30/2025		81,315		(1,057)			(1,057)		80,258	80,258			
100227064	LIBERTY HILL	TX		07/30/2025		851		1			1		852	852			
100227065	NORTHBOROUGH	MA		07/30/2025		42,180		(1,359)			(1,359)		40,821	40,821			
100227066	LAWRENCEVILLE	GA		07/30/2025		1,159		(9)			(9)		1,150	1,150			
100227067	FULSHEAR	TX		07/30/2025		1,401		37			37		1,438	1,438			
100227069	SAN JOSE	CA		07/30/2025		2,439		(78)			(78)		2,361	2,361			
100227070	BUFORD	GA		07/30/2025		1,171		4			4		1,175	1,175			
100227071	SAINT CLOUD	FL		07/30/2025		1,470		(58)			(58)		1,412	1,412			
100227072	ALTAMONTE SPRINGS	FL		07/30/2025		1,026		(34)			(34)		992	992			
100227073	MERRITT ISLAND	FL		07/30/2025		1,282		(53)			(53)		1,229	1,229			
100227074	NEW SMYRNA BEACH	FL		07/30/2025		951		(39)			(39)		912	912			
100227075	DRAPER	VA		07/30/2025		915		(30)			(30)		885	885			
100227076	FUQUAY VARINA	NC		07/30/2025		1,781		(78)			(78)		1,703	1,703			
100227077	VANDALIA	MI		07/30/2025		1,715		(42)			(42)		1,673	1,673			
100227078	BAKERSFIELD	CA		07/30/2025		2,132		(50)			(50)		2,082	2,082			
100227079	DURHAM	NC		07/30/2025		912		13			13		925	925			
100227080	PERRYVILLE	MD		07/30/2025		843		(28)			(28)		815	815			
100227081	THEODORE	AL		07/30/2025		523		(23)			(23)		500	500			
100227082	COROLLA	NC		07/30/2025		2,157		(79)			(79)		2,078	2,078			
100227083	WILMINGTON	NC		07/30/2025		999		(15)			(15)		984	984			
100227084	SHAKER HEIGHTS	OH		07/30/2025		1,199		(33)			(33)		1,166	1,166			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227085	STUART	FL		07/30/2025		733		(20)			(20)		713	713			
100227086	BATON ROUGE	LA		07/30/2025		1,049		(40)			(40)		1,009	1,009			
100227087	WATERFORD	WI		07/30/2025		3,277		(113)			(113)		3,164	3,164			
100227088	NAPLES	FL		07/30/2025		1,872		(74)			(74)		1,798	1,798			
100227089	HOUSTON	TX		07/30/2025		823		(32)			(32)		791	791			
100227090	LUBBOCK	TX		07/30/2025		1,389		(56)			(56)		1,333	1,333			
100227091	PENSACOLA	FL		07/30/2025		2,042		(62)			(62)		1,980	1,980			
100227092	DURHAM	NC		07/30/2025		865		(11)			(11)		854	854			
100227093	GRAND JUNCTION	CO		07/30/2025		962		(30)			(30)		932	932			
100227094	PRESCOTT	AZ		07/30/2025		1,462		(56)			(56)		1,406	1,406			
100227096	GALVESTON	TX		07/30/2025		857		(13)			(13)		844	844			
100227097	ROSHARON	TX		07/30/2025		834		(17)			(17)		817	817			
100227098	NEWTON	NJ		07/30/2025		1,031		(24)			(24)		1,007	1,007			
100227099	WINCHESTER	TN		07/30/2025		1,901		(67)			(67)		1,834	1,834			
100227100	MOUNT DORA	FL		07/30/2025		1,292		(51)			(51)		1,241	1,241			
100227101	HENDERSONVILLE	TN		07/30/2025		869		(31)			(31)		838	838			
100227102	HILTON HEAD ISLAND	SC		07/30/2025		44,747		(1,191)			(1,191)		43,556	43,556			
100227103	FUQUAY VARINA	NC		07/30/2025		3,996		(90)			(90)		3,906	3,906			
100227104	POST FALLS	ID		07/30/2025		1,630		(39)			(39)		1,591	1,591			
100227105	PINCKNEY	MI		07/30/2025		891		(23)			(23)		868	868			
100227106	ST PETERSBURG	FL		07/30/2025		1,379		(33)			(33)		1,346	1,346			
100227107	PLYMOUTH	NH		07/30/2025		938		(37)			(37)		901	901			
100227108	RAPID CITY	MI		07/30/2025		1,071		(25)			(25)		1,046	1,046			
100227109	BRUSH PRAIRIE	WA		07/30/2025		2,026		(53)			(53)		1,973	1,973			
100227110	SEMINOLE	FL		07/30/2025		1,660		(66)			(66)		1,594	1,594			
100227111	MANASQUAN	NJ		07/30/2025		2,149		(75)			(75)		2,074	2,074			
100227112	FREDERICKSBURG	VA		07/30/2025		1,037		(37)			(37)		1,000	1,000			
100227113	GULF SHORES	AL		07/30/2025		3,946		(154)			(154)		3,792	3,792			
100227114	WARETOWN	NJ		07/30/2025		1,416		(65)			(65)		1,351	1,351			
100227115	FALLING WATERS	WV		07/30/2025		921		(40)			(40)		881	881			
100227116	MANSFIELD	TX		07/30/2025		1,097		(11)			(11)		1,086	1,086			
100227117	LA FOLLETTE	TN		07/30/2025		2,395		(65)			(65)		2,330	2,330			
100227118	PALMETTO BAY	FL		07/30/2025		2,123		(66)			(66)		2,057	2,057			
100227119	MOUNT GRETNA	PA		07/30/2025		887		(29)			(29)		858	858			
100227120	MILFORD	DE		07/30/2025		50,549		(970)			(970)		49,579	49,579			
100227121	KINTNERSVILLE	PA		07/30/2025		2,512		(90)			(90)		2,422	2,422			
100227122	INDIANAPOLIS	IN		07/30/2025		1,099		(28)			(28)		1,071	1,071			
100227123	VIRGINIA BEACH	VA		07/30/2025		912		(33)			(33)		879	879			
100227124	ALLENTOWN	PA		07/30/2025		7,267		(284)			(284)		6,983	6,983			
100227125	KEYSTONE HEIGHTS	FL		07/30/2025		2,902		(120)			(120)		2,782	2,782			
100227126	EAST HAMPTON	NY		07/30/2025		4,054		(168)			(168)		3,886	3,886			
100227127	LAKE	MI		07/30/2025		892		(36)			(36)		856	856			
100227128	HILLSBOROUGH	NC		07/30/2025		1,889		(88)			(88)		1,801	1,801			
100227129	PLAIN CITY	OH		07/30/2025		1,298		(39)			(39)		1,259	1,259			
100227130	RALEIGH	NC		07/30/2025		1,197		(29)			(29)		1,168	1,168			
100227131	PARIS	ID		07/30/2025		5,244		(207)			(207)		5,037	5,037			
100227132	AUSTIN	TX		07/30/2025		1,449		(41)			(41)		1,408	1,408			
100227133	MADISON	AL		07/30/2025		2,295		9			9		2,304	2,304			
100227134	VIRGINIA BEACH	VA		07/30/2025		821		(34)			(34)		787	787			
100227135	CAMP CONNELL	CA		07/30/2025		767		(30)			(30)		737	737			
100227136	LAKE ELSINORE	CA		07/30/2025		1,290		(46)			(46)		1,244	1,244			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227137	BRIDGEPORT	PA		07/30/2025		1,160		26			26		1,186	1,186			
100227138	BRADENTON	FL		07/30/2025		3,447		(97)			(97)		3,350	3,350			
100227139	SAN TAN VALLEY	AZ		07/30/2025		961		(36)			(36)		925	925			
100227141	PONCE INLET	FL		07/30/2025		1,511		(60)			(60)		1,451	1,451			
100227142	BURLINGTON	VT		07/30/2025		2,254		(13)			(13)		2,241	2,241			
100227143	FT LAUDERDALE	FL		07/30/2025		1,449		(61)			(61)		1,388	1,388			
100227144	GLOUCESTER CITY	NJ		07/30/2025		922		(35)			(35)		887	887			
100227145	SAN DIEGO	CA		07/30/2025		3,030		(77)			(77)		2,953	2,953			
100227146	ORLANDO	FL		07/30/2025		2,732		(47)			(47)		2,685	2,685			
100227148	AMMON	ID		07/30/2025		1,196		(51)			(51)		1,145	1,145			
100227149	THE COLONY	TX		07/30/2025		889		(18)			(18)		871	871			
100227150	EUREKA SPRINGS	AR		07/30/2025		980		(33)			(33)		947	947			
100227151	WEXFORD	PA		07/30/2025		1,043		(24)			(24)		1,019	1,019			
100227152	CHANDLER	AZ		07/30/2025		126,144		(3,719)			(3,719)		122,425	122,262		(164)	(164)
100227153	YULEE	FL		07/30/2025		806		(34)			(34)		772	772			
100227154	SAN ANTONIO	TX		07/30/2025		3,141		(21)			(21)		3,120	3,120			
100227155	OCEAN SHORES	WA		07/30/2025		4,617		(100)			(100)		4,517	4,517			
100227156	HOUSTON	TX		07/30/2025		962		(36)			(36)		926	926			
100227157	PRESCOTT	AZ		07/30/2025		2,908		(93)			(93)		2,815	2,815			
100227158	SURFSIDE BEACH	SC		07/30/2025		3,359		(133)			(133)		3,226	3,226			
100227159	NAPLES	FL		07/30/2025		1,198		(56)			(56)		1,142	1,142			
100227160	WEST JORDAN	UT		07/30/2025		1,357		(52)			(52)		1,305	1,305			
100227161	SAN ANTONIO	TX		07/30/2025		734		(33)			(33)		701	701			
100227162	RICHARDSON	TX		07/30/2025		857		(33)			(33)		824	824			
100227163	LAKE HAVASU CITY	AZ		07/30/2025		2,101		(81)			(81)		2,020	2,020			
100227164	BRYAN	TX		07/30/2025		2,483		(82)			(82)		2,401	2,401			
100227165	FALMOUTH	MA		07/30/2025		1,512		(50)			(50)		1,462	1,462			
100227166	BATON ROUGE	LA		07/30/2025		910		(37)			(37)		873	873			
100227167	LACLEDE	ID		07/30/2025		2,143		(55)			(55)		2,088	2,088			
100227168	PUNTA GORDA	FL		07/30/2025		993		(39)			(39)		954	954			
100227169	HURRICANE	UT		07/30/2025		2,025		(87)			(87)		1,938	1,938			
100227170	TOMS RIVER	NJ		07/30/2025		1,554		(40)			(40)		1,514	1,514			
100227172	DORRINGTON	CA		07/30/2025		1,283		(13)			(13)		1,270	1,270			
100227173	LAS VEGAS	NV		07/30/2025		2,283		(108)			(108)		2,175	2,175			
100227174	BLUE ASH	OH		07/30/2025		2,505		(105)			(105)		2,400	2,400			
100227175	OXFORD	OH		07/30/2025		1,456		(39)			(39)		1,417	1,417			
100227176	QUINCY	MA		07/30/2025		2,819		(41)			(41)		2,778	2,778			
100227177	HUBBARD LAKE	MI		07/30/2025		2,366		(51)			(51)		2,315	2,315			
100227178	DUBLIN	VA		07/30/2025		2,171		(86)			(86)		2,085	2,085			
100227179	VOLCANO	HI		07/30/2025		4,128		(182)			(182)		3,946	3,946			
100227180	CHANDLER	AZ		07/30/2025		1,898		12			12		1,910	1,910			
100227181	GRANGER	IN		07/30/2025		774		(26)			(26)		748	748			
100227182	DACULA	GA		07/30/2025		1,038		(31)			(31)		1,007	1,007			
100227183	BAKERSFIELD	CA		07/30/2025		789		(27)			(27)		762	762			
100227184	HOUSTON	TX		07/30/2025		768		(33)			(33)		735	735			
100227185	GOODYEAR	AZ		07/30/2025		33,692		(1,236)			(1,236)		32,456	32,456			
100227186	LAWRENCEVILLE	GA		07/30/2025		891		(28)			(28)		863	863			
100227187	TEMPE	AZ		07/30/2025		1,459		(43)			(43)		1,416	1,416			
100227188	STOUGHTON	WI		07/30/2025		1,724		(16)			(16)		1,708	1,708			
100227189	SOUTH BEND	IN		07/30/2025		1,305		(53)			(53)		1,252	1,252			
100227190	FENWICK ISLAND	DE		07/30/2025		17,572		(295)			(295)		17,277	17,277			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227191	HOT SPRINGS	AR		07/30/2025		1,474		(16)			(16)		1,458	1,458			
100227192	PHOENIX	AZ		07/30/2025		852		(21)			(21)		831	831			
100227193	SEVIERVILLE	TN		07/30/2025		4,006		(145)			(145)		3,861	3,861			
100227194	ELLICOTT CITY	MD		07/30/2025		7,087		(354)			(354)		6,733	6,733			
100227195	PRINCETON	TX		07/30/2025		831		(20)			(20)		811	811			
100227196	ARGYLE	TX		07/30/2025		898		(40)			(40)		858	858			
100227197	MCKINNEY	TX		07/30/2025		737		(29)			(29)		708	708			
100227198	WORCESTER	MA		07/30/2025		1,326		(38)			(38)		1,288	1,288			
100227199	COLLEGE STATION	TX		07/30/2025		636		(21)			(21)		615	615			
100227200	SPIRIT LAKE	IA		07/30/2025		1,079		(39)			(39)		1,040	1,040			
100227201	SAINT HELENA ISLAND	SC		07/30/2025		1,073		(36)			(36)		1,037	1,037			
100227202	PROVO	UT		07/30/2025		1,767		(47)			(47)		1,720	1,720			
100227203	CHARLOTTE	NC		07/30/2025		599		(16)			(16)		583	583			
100227204	PROVIDENCE	RI		07/30/2025		637		(16)			(16)		621	621			
100227205	LOS ANGELES	CA		07/30/2025		2,131		(44)			(44)		2,087	2,087			
100227206	LAKE SAINT LOUIS	MO		07/30/2025		574		(22)			(22)		552	552			
100227207	GREELEY	CO		07/30/2025		1,004		(26)			(26)		978	978			
100227208	MINNEAPOLIS	MN		07/30/2025		525		(2)			(2)		523	523			
100227209	PAGE	AZ		07/30/2025		696		(25)			(25)		671	671			
100227210	RALEIGH	NC		07/30/2025		1,236		(35)			(35)		1,201	1,201			
100227211	ROSEDALE	MD		07/30/2025		551		(17)			(17)		534	534			
100227212	LAS CRUCES	NM		07/30/2025		540		(17)			(17)		523	523			
100227213	MAZATLAN	MEX		07/31/2025		3,500							3,500	3,500			
100227216	LA PAZ	MEX		07/31/2025		15,549							15,549	15,549			
100227217	LOS CABOS	MEX		07/31/2025		1,145							1,145	1,145			
100227218	PLAYA DEL CARMEN	MEX		07/31/2025		532							532	532			
100227219	LORETO	MEX		07/31/2025		29,371							29,371	29,371			
100227220	LOS CABOS	MEX		07/31/2025		702							702	702			
100227222	PUERTO VALLARTA	MEX		07/31/2025		715							715	715			
100227224	TULUM	MEX		07/31/2025		441							441	441			
100227225	TULUM	MEX		07/31/2025		580							580	580			
100227227	LOS CABOS	MEX		07/31/2025		868							868	868			
100227229	CLERMONT	FL		07/31/2025		1,210		(57)			(57)		1,153	1,153			
100227230	SAVANNAH	GA		07/31/2025		967		(46)			(46)		921	921			
100227231	ANGIER	NC		07/31/2025		308,644		(8,931)			(8,931)		299,713	299,713			
100227232	CARY	NC		07/31/2025		1,072		(30)			(30)		1,042	1,042			
100227233	MONTEBELLO	VA		07/31/2025		1,622		(72)			(72)		1,550	1,550			
100227234	PHOENIX	AZ		07/31/2025		2,345		(83)			(83)		2,262	2,262			
100227235	FLORENCE	OR		07/31/2025		958		(33)			(33)		925	925			
100227236	VERNON	CT		07/31/2025		1,200		(56)			(56)		1,144	1,144			
100227237	STAFFORD	TX		07/31/2025		1,502		(49)			(49)		1,453	1,453			
100227238	PHOENIX	AZ		07/31/2025		1,051		(17)			(17)		1,034	1,034			
100227239	WASHINGTON	NC		07/31/2025		998		(42)			(42)		956	956			
100227240	TAMPA	FL		07/31/2025		546		(18)			(18)		528	528			
100227241	BROCKTON	MA		07/31/2025		2,283		(12)			(12)		2,271	2,271			
100227242	PEARLAND	TX		07/31/2025		672		(22)			(22)		650	650			
100227243	WEST NEW YORK	NJ		07/31/2025		2,044		(27)			(27)		2,017	2,017			
100227244	WEST NEW YORK	NJ		07/31/2025		1,968		(26)			(26)		1,942	1,942			
100227245	JEFFERSON CITY	MO		07/31/2025		659		(31)			(31)		628	628			
100227246	BRADENTON	FL		07/31/2025		1,080		(47)			(47)		1,033	1,033			
100227247	GULF SHORES	AL		07/31/2025		157,798		(1,485)			(1,485)		156,313	156,313			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227248	PHOENIX	AZ		07/31/2025		810		(25)			(25)		785	785			
100227249	CHARLOTTE	NC		07/31/2025		1,099		(39)			(39)		1,060	1,060			
100227250	VIRGINIA BEACH	VA		07/31/2025		679		(17)			(17)		662	662			
100227251	FRIDLEY	MN		07/31/2025		593		(28)			(28)		565	565			
100227252	SEVIERVILLE	TN		07/31/2025		1,832		(40)			(40)		1,792	1,792			
100227253	GARNER	NC		07/31/2025		1,044		(29)			(29)		1,015	1,015			
100227254	BEAUFORT	SC		07/31/2025		2,729		(61)			(61)		2,668	2,668			
100227255	OCEAN GATE	NJ		07/31/2025		1,353		(67)			(67)		1,286	1,286			
100227257	CLEARWATER	FL		07/31/2025		561		(20)			(20)		541	541			
100227258	FAIR HAVEN	NJ		07/31/2025		2,330		(101)			(101)		2,229	2,229			
100227259	LACEY	WA		07/31/2025		926		(16)			(16)		910	910			
100227260	BAKERSFIELD	CA		07/31/2025		709		(25)			(25)		684	684			
100227261	HOT SPRINGS VILLAGE	AR		07/31/2025		1,055		5			5		1,060	1,060			
100227262	WASHINGTON	DC		07/31/2025		1,640		(46)			(46)		1,594	1,594			
100227263	DALTON	GA		07/31/2025		708		(24)			(24)		684	684			
100227264	GEORGETOWN	TX		07/31/2025		1,233		(45)			(45)		1,188	1,188			
100227265	PALM COAST	FL		07/31/2025		992		(30)			(30)		962	962			
100227266	BENTONVILLE	AR		07/31/2025		1,220		(23)			(23)		1,197	1,197			
100227267	FREDERICKSBURG	TX		07/31/2025		1,127		(31)			(31)		1,096	1,096			
100227268	VIRGINIA BEACH	VA		07/31/2025		2,227		(61)			(61)		2,166	2,166			
100227269	HOLLYWOOD	FL		07/31/2025		1,303		(25)			(25)		1,278	1,278			
100227270	CARY	NC		07/31/2025		1,004		(46)			(46)		958	958			
100227271	CINCINNATI	OH		07/31/2025		901		(49)			(49)		852	852			
100227272	MCMILLAN	MI		07/31/2025		1,094		(47)			(47)		1,047	1,047			
100227273	MINNEAPOLIS	MN		07/31/2025		655		(12)			(12)		643	643			
100227274	LANCASTER	OH		07/31/2025		768		(36)			(36)		732	732			
100227275	ALACHUA	FL		07/31/2025		752		(34)			(34)		718	718			
100227276	COLORADO SPRINGS	CO		07/31/2025		1,210		(30)			(30)		1,180	1,180			
100227277	CINCINNATI	OH		07/31/2025		492		(24)			(24)		468	468			
100227278	DURHAM	NC		07/31/2025		3,150		(114)			(114)		3,036	3,036			
100227279	MORRISVILLE	NC		07/31/2025		1,321		(47)			(47)		1,274	1,274			
100227280	LORIDA	FL		07/31/2025		589		(31)			(31)		558	558			
100227281	ALBUQUERQUE	NM		07/31/2025		1,788		(59)			(59)		1,729	1,729			
100227282	DETROIT	MI		07/31/2025		934		(45)			(45)		889	889			
100227283	MYRTLE BEACH	SC		07/31/2025		1,552		(21)			(21)		1,531	1,531			
100227284	OAK ISLAND	NC		07/31/2025		1,929		(54)			(54)		1,875	1,875			
100227285	DUNCANVILLE	TX		07/31/2025		1,259		(57)			(57)		1,202	1,202			
100227286	TUCSON	AZ		07/31/2025		794		(12)			(12)		782	782			
100227287	MIDVALE	UT		07/31/2025		1,556		(16)			(16)		1,540	1,540			
100227288	SALT LAKE CITY	UT		07/31/2025		1,281		(57)			(57)		1,224	1,224			
100227289	GODDARD	KS		07/31/2025		491		(15)			(15)		476	476			
100227290	ROSCOMMON	MI		07/31/2025		481		(23)			(23)		458	458			
100227930	MISSION VIEJO	CA		08/04/2025		339,863		(7,617)			(7,617)		332,246	332,246			
100227932	MIAMI BEACH	FL		08/04/2025		970		(16)			(16)		954	954			
100227933	MODESTO	CA		08/04/2025		578		(18)			(18)		560	560			
100227935	LARUE	TX		08/04/2025		1,380		(50)			(50)		1,330	1,330			
100227936	MADISON HEIGHTS	MI		08/04/2025		757		(17)			(17)		740	740			
100227937	PENSACOLA	FL		08/04/2025		195		(9)			(9)		186	186			
100227939	CASTRO VALLEY	CA		08/04/2025		3,915		(115)			(115)		3,800	3,800			
100227940	LOS ANGELES	CA		08/04/2025		1,635		(78)			(78)		1,557	1,557			
100227941	EVERGREEN	CO		08/04/2025		2,559		(36)			(36)		2,523	2,523			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227942	RANCHO CUCAMONGA	CA		08/04/2025		3,707		(110)			(110)		3,597	3,597			
100227943	HOPKINTON	MA		08/04/2025		1,695		(69)			(69)		1,626	1,626			
100227944	DESERT HOT SPRINGS	CA		08/04/2025		688		(33)			(33)		655	655			
100227946	NORTH BRUNSWICK	NJ		08/04/2025		474		(20)			(20)		454	454			
100227947	DENVER	CO		08/04/2025		1,629		(67)			(67)		1,562	1,562			
100227948	FLINT	TX		08/04/2025		1,023		2			2		1,025	1,025			
100227949	LOS ANGELES	CA		08/04/2025		1,195		(4)			(4)		1,191	1,191			
100227952	FORT WORTH	TX		08/04/2025		325		(7)			(7)		318	318			
100227953	BOCA RATON	FL		08/04/2025		1,000		(6)			(6)		994	994			
100227954	PICO RIVERA	CA		08/04/2025		507		(24)			(24)		483	483			
100227955	QUEEN CREEK	AZ		08/04/2025		3,296		(27)			(27)		3,269	3,269			
100227957	SAN BERNARDINO	CA		08/04/2025		666		(24)			(24)		642	642			
100227958	MONTEBELLO	CA		08/04/2025		1,024		(13)			(13)		1,011	1,011			
100227959	PHOENIX	AZ		08/04/2025		410		(19)			(19)		391	391			
100227961	SHAFTER	CA		08/04/2025		1,980		5			5		1,985	1,985			
100227962	PORTLAND	TX		08/04/2025		666		(1)			(1)		665	665			
100227963	CLEVELAND	OH		08/04/2025		268		(4)			(4)		264	264			
100227964	INDIO	CA		08/04/2025		1,108		(7)			(7)		1,101	1,101			
100227965	CANYON LAKE	CA		08/04/2025		2,456		(67)			(67)		2,389	2,389			
100227966	COMPTON	CA		08/04/2025		1,728		(30)			(30)		1,698	1,698			
100227967	TWENTYNINE PALMS	CA		08/04/2025		469		(13)			(13)		456	456			
100227968	BALTIMORE	MD		08/04/2025		593		(4)			(4)		589	589			
100227969	HAGERSTOWN	MD		08/04/2025		461		(11)			(11)		450	450			
100227970	ORLANDO	FL		08/04/2025		2,217		(106)			(106)		2,111	2,111			
100227971	GERMANTOWN	MD		08/04/2025		2,896		(39)			(39)		2,857	2,857			
100227972	SOUTH MILWAUKEE	WI		08/04/2025		689		(18)			(18)		671	671			
100227973	WINCHESTER	CA		08/04/2025		1,861		(89)			(89)		1,772	1,772			
100227974	WELLSTON	MI		08/04/2025		279		(13)			(13)		266	266			
100227975	FLOWERY BRANCH	GA		08/04/2025		751		(36)			(36)		715	715			
100227976	PALMDALE	CA		08/04/2025		1,299		(22)			(22)		1,277	1,277			
100227977	ODESSA	TX		08/04/2025		399		(4)			(4)		395	395			
100227978	LA HABRA	CA		08/04/2025		12,144		(89)			(89)		12,055	12,055			
100227979	PLEASANT GROVE	UT		08/04/2025		2,101		(61)			(61)		2,040	2,040			
100227982	BUENA PARK	CA		08/04/2025		1,595		(56)			(56)		1,539	1,539			
100227983	HIALEAH	FL		08/04/2025		844		(40)			(40)		804	804			
100227984	KISSIMMEE	FL		08/04/2025		717		3			3		720	720			
100227986	OAK PARK	CA		08/04/2025		1,495		(70)			(70)		1,425	1,425			
100227987	SOUTH YARMOUTH	MA		08/04/2025		965		(25)			(25)		940	940			
100227988	PASADENA	CA		08/04/2025		1,407		(10)			(10)		1,397	1,397			
100227989	KISSIMMEE	FL		08/04/2025		427		(20)			(20)		407	407			
100227990	VICTORVILLE	CA		08/04/2025		1,207		(23)			(23)		1,184	1,184			
100227991	CORONA	CA		08/04/2025		1,101		(52)			(52)		1,049	1,049			
100227992	LAREDO	TX		08/04/2025		905		7			7		912	912			
100227993	FAIRFAX	VA		08/04/2025		1,535		(65)			(65)		1,470	1,470			
100227994	LAMONT	CA		08/04/2025		461		(20)			(20)		441	441			
100227995	GERMANTOWN	MD		08/04/2025		408		(7)			(7)		401	401			
100227996	SCOTTSDALE	AZ		08/04/2025		2,926		(96)			(96)		2,830	2,830			
100227997	WHITTIER	CA		08/04/2025		1,768		(73)			(73)		1,695	1,695			
100227999	GAITHERSBURG	MD		08/04/2025		1,273		(16)			(16)		1,257	1,257			
100228000	MANHATTAN	KS		08/04/2025		3,898		(69)			(69)		3,829	3,829			
100228001	DERWOOD	MD		08/04/2025		1,622		(34)			(34)		1,588	1,588			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228002	MERCED	CA		08/04/2025		1,271		7			7		1,278	1,278			
100228003	CHATTANOOGA	TN		08/04/2025		507		(14)			(14)		493	493			
100228004	SAN DIEGO	CA		08/04/2025		1,681		(73)			(73)		1,608	1,608			
100228005	KANSAS CITY	MO		08/04/2025		535		(2)			(2)		533	533			
100228006	HOUSTON	TX		08/04/2025		1,022		(22)			(22)		1,000	1,000			
100228007	AUGUSTA	GA		08/04/2025		453							453	453			
100228008	PASADENA	CA		08/06/2025		5,587		(249)			(249)		5,338	5,338			
100228009	FORT LAUDERDALE	FL		08/06/2025		2,769		(132)			(132)		2,637	2,637			
100228010	SHERMAN OAKS AREA LOS ANGELES	CA		08/06/2025		3,632		(89)			(89)		3,543	3,543			
100228011	CELINA	TX		08/06/2025		1,769		(56)			(56)		1,713	1,713			
100228012	CHARLESTON	SC		08/06/2025		1,279		(47)			(47)		1,232	1,232			
100228013	ANKENY	IA		08/06/2025		604		(12)			(12)		592	592			
100228014	AGOURA HILLS	CA		08/06/2025		2,732		(85)			(85)		2,647	2,647			
100228015	MCKINNEY	TX		08/06/2025		3,125		(84)			(84)		3,041	3,041			
100228016	TEMPE	AZ		08/06/2025		2,852		(67)			(67)		2,785	2,785			
100228017	WALNUT CREEK	CA		08/06/2025		2,758		(74)			(74)		2,684	2,684			
100228018	WALNUT CREEK	CA		08/06/2025		1,074		(32)			(32)		1,042	1,042			
100228019	SIMI VALLEY	CA		08/06/2025		2,341		(74)			(74)		2,267	2,267			
100228020	LOS ANGELES	CA		08/06/2025		2,543		(35)			(35)		2,508	2,508			
100228021	SAN CLEMENTE	CA		08/06/2025		8,019		(291)			(291)		7,728	7,728			
100228022	FREMONT	CA		08/06/2025		2,826		(61)			(61)		2,765	2,765			
100228023	GILBERT	AZ		08/06/2025		2,297		(50)			(50)		2,247	2,247			
100228024	SAN DIEGO	CA		08/06/2025		2,432		(72)			(72)		2,360	2,360			
100228025	LITTLE ROCK	AR		08/06/2025		599		(27)			(27)		572	572			
100228026	HENDERSON	NV		08/06/2025		85,446		(1,543)			(1,543)		83,903	83,903			
100228027	RANCHO PALOS VERDES	CA		08/06/2025		1,814		(46)			(46)		1,768	1,768			
100228028	MONTEBELLO	CA		08/06/2025		1,194		(33)			(33)		1,161	1,161			
100228029	GARDEN GROVE	CA		08/06/2025		18,809		(188)			(188)		18,621	18,621			
100228030	BALDWIN PARK	CA		08/06/2025		1,293		(26)			(26)		1,267	1,267			
100228031	GLENDALE	AZ		08/06/2025		3,772		(122)			(122)		3,650	3,650			
100228032	APEX	NC		08/06/2025		985		7			7		992	992			
100228033	WESTON	FL		08/06/2025		2,168		(38)			(38)		2,130	2,130			
100228034	MIAMI	FL		08/06/2025		1,781		(49)			(49)		1,732	1,732			
100228035	HUDSON	NH		08/06/2025		876		(18)			(18)		858	858			
100228036	GULF SHORES	AL		08/07/2025		562		(26)			(26)		536	536			
100228037	TUCSON	AZ		08/07/2025		966		(39)			(39)		927	927			
100228038	LONG BEACH	CA		08/07/2025		820		(4)			(4)		816	816			
100228039	TALLAHASSEE	FL		08/07/2025		1,868		(57)			(57)		1,811	1,811			
100228040	LOVELAND	CO		08/07/2025		1,118		(39)			(39)		1,079	1,079			
100228041	YULEE	FL		08/07/2025		14,069		(483)			(483)		13,586	13,586			
100228042	ACWORTH	GA		08/07/2025		913		(6)			(6)		907	907			
100228043	LAREDO	TX		08/07/2025		2,520		(102)			(102)		2,418	2,418			
100228044	REDONDO BEACH	CA		08/07/2025		3,390		(134)			(134)		3,256	3,256			
100228045	PALM SPRINGS	CA		08/07/2025		8,927		(303)			(303)		8,624	8,624			
100228046	CHULA VISTA	CA		08/07/2025		11,266		(330)			(330)		10,936	10,936			
100228048	DAVENPORT	FL		08/07/2025		324		(15)			(15)		309	309			
100228050	MARIETTA	GA		08/07/2025		4,132		(183)			(183)		3,949	3,949			
100228051	GRANITE BAY	CA		08/07/2025		5,073		(183)			(183)		4,890	4,890			
100228052	SAN ANTONIO	TX		08/07/2025		517		(10)			(10)		507	507			
100228053	CULPEPPER	VA		08/07/2025		544		(7)			(7)		537	537			
100228054	BAILEY	CO		08/07/2025		1,113		6			6		1,119	1,119			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228055	THOUSAND OAKS	CA		08/07/2025		1,582		(38)			(38)		1,544	1,544			
100228056	FLEMING ISLAND	FL		08/07/2025		976		(10)			(10)		966	966			
100228057	TAMPA	FL		08/07/2025		5,504		(46)			(46)		5,458	5,458			
100228058	BOCA RATON	FL		08/07/2025		5,179		(2)			(2)		5,177	5,177			
100228059	SPRING	TX		08/07/2025		389		(9)			(9)		380	380			
100228060	CHULA VISTA	CA		08/07/2025		1,497		(71)			(71)		1,426	1,426			
100228061	CHICAGO	IL		08/07/2025		381		(16)			(16)		365	365			
100228062	GREENSBORO	NC		08/07/2025		546		(26)			(26)		520	520			
100228063	LUBBOCK	TX		08/07/2025		4,944		(86)			(86)		4,858	4,858			
100228064	HENDERSON	NV		08/07/2025		745		(35)			(35)		710	710			
100228065	SUWANEE	GA		08/07/2025		1,920		(61)			(61)		1,859	1,859			
100228066	VICTORVILLE	CA		08/07/2025		490		(23)			(23)		467	467			
100228067	STAUNTON	VA		08/07/2025		419		(14)			(14)		405	405			
100228068	HENDERSONVILLE	NC		08/07/2025		790		(27)			(27)		763	763			
100228069	FORT LUPTON	CO		08/07/2025		1,882		(57)			(57)		1,825	1,825			
100228070	WICHITA	KS		08/07/2025		1,710		(81)			(81)		1,629	1,629			
100228071	THORNDALE	TX		08/07/2025		491		(23)			(23)		468	468			
100228072	MORENO VALLEY	CA		08/07/2025		2,469		(115)			(115)		2,354	2,354			
100228074	MATTHEWS	NC		08/07/2025		1,141		(52)			(52)		1,089	1,089			
100228075	SANDY	UT		08/07/2025		4,832		(133)			(133)		4,699	4,699			
100228076	YAKIMA	WA		08/07/2025		937		18			18		955	955			
100228077	LA PALMA	CA		08/07/2025		1,981		(94)			(94)		1,887	1,887			
100228078	MOKENA	IL		08/07/2025		2,031		(73)			(73)		1,958	1,958			
100228079	MCALLEN	TX		08/07/2025		2,318		(88)			(88)		2,230	2,230			
100228080	MIAMI	FL		08/07/2025		454		(21)			(21)		433	433			
100228082	EUGENE	OR		08/07/2025		746		(36)			(36)		710	710			
100228083	COATESVILLE	PA		08/07/2025		419		(11)			(11)		408	408			
100228084	SAINT LOUIS	MO		08/07/2025		642		(13)			(13)		629	629			
100228085	CLEARWATER	FL		08/07/2025		690		(21)			(21)		669	669			
100228086	FRESNO	CA		08/07/2025		1,524		3			3		1,527	1,527			
100228087	LADSON	SC		08/07/2025		676		(20)			(20)		656	656			
100228088	LOUISVILLE	KY		08/07/2025		11,603		(553)			(553)		11,050	11,050			
100228089	EDGEWATER	MD		08/07/2025		1,672		(19)			(19)		1,653	1,653			
100228090	LAKELAND	FL		08/07/2025		621		(4)			(4)		617	617			
100228091	TUCSON	AZ		08/07/2025		2,564		(72)			(72)		2,492	2,492			
100228092	PROSPER	TX		08/07/2025		3,324		(106)			(106)		3,218	3,218			
100228093	LAWRENCEVILLE	GA		08/07/2025		945		(33)			(33)		912	912			
100228094	WAKE FOREST	NC		08/07/2025		974		(35)			(35)		939	939			
100228095	APPLE VALLEY	MN		08/07/2025		694		(22)			(22)		672	672			
100228096	HILLSBORO	OR		08/07/2025		118,584		5,269			5,269		123,853	123,853			
100228097	CHARLOTTESVILLE	VA		08/07/2025		840		(29)			(29)		811	811			
100228098	NIBLEY	UT		08/07/2025		845		(19)			(19)		826	826			
100228100	OWENS CROSS ROADS	AL		08/07/2025		804		(8)			(8)		796	796			
100228101	VANCOUVER	WA		08/07/2025		1,229		(4)			(4)		1,225	1,225			
100228102	LEANDER	TX		08/07/2025		1,186		(11)			(11)		1,175	1,175			
100228103	MADISON	AL		08/07/2025		5,295		(27)			(27)		5,268	5,268			
100228104	MADISON	AL		08/07/2025		1,290		(7)			(7)		1,283	1,283			
100228105	GRAND RAPIDS	MI		08/07/2025		1,005		(12)			(12)		993	993			
100228106	RICHMOND	VA		08/07/2025		780		(8)			(8)		772	772			
100228107	WILMINGTON	NC		08/07/2025		13,439		(300)			(300)		13,139	13,139			
100228108	SAVANNAH	GA		08/07/2025		982		(26)			(26)		956	956			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228109	BOULDER	CO		08/07/2025		101,473		(1,627)			(1,627)		99,846	99,846			
100228111	COROLLA	NC		08/07/2025		3,324		(32)			(32)		3,292	3,292			
100228112	WENDELL	NC		08/07/2025		9,199		(59)			(59)		9,140	9,140			
100228113	ARNOLD	MO		08/07/2025		62,356		(1,192)			(1,192)		61,164	61,164			
100228114	CHARLOTTE	NC		08/07/2025		813		(10)			(10)		803	803			
100228115	HOLLY SPRINGS	GA		08/07/2025		1,274		(47)			(47)		1,227	1,227			
100228116	CODY	WY		08/07/2025		937		(21)			(21)		916	916			
100228117	PEARLAND	TX		08/07/2025		1,344		(38)			(38)		1,306	1,306			
100228118	LAS VEGAS	NV		08/07/2025		3,620		(55)			(55)		3,565	3,565			
100228119	ARLINGTON	VA		08/07/2025		2,017		(35)			(35)		1,982	1,982			
100228120	GRAIN VALLEY	MO		08/07/2025		78,407		(1,788)			(1,788)		76,619	76,619			
100228121	SARALAND	AL		08/07/2025		481		(14)			(14)		467	467			
100228122	SAN ANTONIO	TX		08/07/2025		985		(17)			(17)		968	968			
100228123	PORTLAND	OR		08/07/2025		866		(35)			(35)		831	831			
100228124	JEFFERSON	NC		08/07/2025		1,322		(28)			(28)		1,294	1,294			
100228125	SEATTLE	WA		08/07/2025		2,752		(46)			(46)		2,706	2,706			
100228126	CHARLOTTE	NC		08/07/2025		667		(29)			(29)		638	638			
100228127	MERRITT ISLAND	FL		08/07/2025		676		(14)			(14)		662	662			
100228128	FRANKLIN	TN		08/07/2025		813		(23)			(23)		790	790			
100228129	LACEY	WA		08/07/2025		1,598		(34)			(34)		1,564	1,564			
100228130	PASCO	WA		08/07/2025		3,253		(98)			(98)		3,155	3,155			
100228131	MORGANTOWN	WV		08/07/2025		508		(13)			(13)		495	495			
100228133	ROUND ROCK	TX		08/07/2025		754		(26)			(26)		728	728			
100228134	KODIAK	AK		08/07/2025		1,391		(28)			(28)		1,363	1,363			
100228135	NAPLES	FL		08/08/2025		1,351		(52)			(52)		1,299	1,299			
100228136	MILFORD	CT		08/08/2025		1,170		(53)			(53)		1,117	1,117			
100228137	FORT COLLINS	CO		08/08/2025		57,667		(2,746)			(2,746)		54,921	54,921			
100228138	LOS ANGELES	CA		08/08/2025		2,352		(86)			(86)		2,266	2,266			
100228139	TUCSON	AZ		08/08/2025		839		(26)			(26)		813	813			
100228140	EASTVALE	CA		08/08/2025		1,709		(20)			(20)		1,689	1,689			
100228141	BOCA RATON	FL		08/08/2025		3,080		(59)			(59)		3,021	3,021			
100228142	SALISBURY	NC		08/08/2025		1,115		(34)			(34)		1,081	1,081			
100228143	ALLEN	TX		08/08/2025		1,505		(48)			(48)		1,457	1,457			
100228144	WASHINGTON	DC		08/08/2025		1,712		(26)			(26)		1,686	1,686			
100228145	LONG BEACH	CA		08/08/2025		1,688		(36)			(36)		1,652	1,652			
100228146	NEW PORT RICHEY	FL		08/08/2025		878		(42)			(42)		836	836			
100228148	ORLANDO	FL		08/08/2025		694		(13)			(13)		681	681			
100228149	CAPE CORAL	FL		08/08/2025		765		(30)			(30)		735	735			
100228150	PROVIDENCE	RI		08/11/2025		671		(32)			(32)		639	639			
100228151	SEATTLE	WA		08/11/2025		1,543		(46)			(46)		1,497	1,497			
100228152	ATASCADERO	CA		08/11/2025		2,118		(80)			(80)		2,038	2,038			
100228153	PEMBROKE	MA		08/11/2025		1,522		(72)			(72)		1,450	1,450			
100228154	PEMBROKE	MA		08/11/2025		7,526		(358)			(358)		7,168	7,168			
100228155	BORING	OR		08/11/2025		411,650		(4,065)			(4,065)		407,585	407,585			
100228156	SARASOTA	FL		08/11/2025		4,580		(29)			(29)		4,551	4,551			
100228157	HOBOKEN	NJ		08/11/2025		1,618		(66)			(66)		1,552	1,552			
100228158	HUNTINGTON BEACH	CA		08/11/2025		6,216		(228)			(228)		5,988	5,988			
100228159	FAYETTEVILLE	GA		08/11/2025		386,184		(14,339)			(14,339)		371,845	371,845			
100228161	SEATTLE	WA		08/11/2025		908		(18)			(18)		890	890			
100228162	NEWPORT	RI		08/11/2025		2,451		(98)			(98)		2,353	2,353			
100228163	SEABROOK ISLAND	SC		08/11/2025		4,488		(162)			(162)		4,326	4,326			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228164	PEMBROKE	MA		08/11/2025		1,664		(79)			(79)		1,585	1,585			
100228165	BLACK CANYON CITY	AZ		08/11/2025		2,408		(45)			(45)		2,363	2,363			
100228166	CLE ELUM	WA		08/11/2025		2,039		(65)			(65)		1,974	1,974			
100228167	PEMBROKE	MA		08/11/2025		1,909		(91)			(91)		1,818	1,818			
100228168	KAMUELA	HI		08/11/2025		3,521		(105)			(105)		3,416	3,416			
100228169	EL CAJON	CA		08/11/2025		3,687		(126)			(126)		3,561	3,561			
100228171	LONG BEACH TOWNSHIP	NJ		08/11/2025		5,390		(123)			(123)		5,267	5,267			
100228172	FRANKLIN	WI		08/11/2025		1,612		(76)			(76)		1,536	1,536			
100228173	PARAMUS	NJ		08/11/2025		4,132		(124)			(124)		4,008	4,008			
100228174	JENKINTOWN	PA		08/11/2025		2,189		(1)			(1)		2,188	2,188			
100228175	SIERRA VISTA	AZ		08/11/2025		1,194		(57)			(57)		1,137	1,137			
100228176	BERWYN	IL		08/11/2025		515		(23)			(23)		492	492			
100228177	VANDALIA	OH		08/11/2025		627		(24)			(24)		603	603			
100228178	WESTFIELD	NJ		08/11/2025		6,922		(148)			(148)		6,774	6,774			
100228179	LAWRENCEVILLE	GA		08/11/2025		1,272		(11)			(11)		1,261	1,261			
100228180	CHULA VISTA	CA		08/11/2025		2,394		(104)			(104)		2,290	2,290			
100228181	SAN FRANCISCO	CA		08/11/2025		2,043		(43)			(43)		2,000	2,000			
100228182	WEST PALM BEACH	FL		08/11/2025		2,052		(94)			(94)		1,958	1,958			
100228183	NORTH HILLS	CA		08/11/2025		2,192		(94)			(94)		2,098	2,098			
100228184	SANTA CLARITA	CA		08/11/2025		2,988		(124)			(124)		2,864	2,864			
100228185	ALHAMBRA	CA		08/11/2025		2,745		(55)			(55)		2,690	2,690			
100228186	SEASIDE	OR		08/11/2025		573		(26)			(26)		547	547			
100228187	MODESTO	CA		08/11/2025		594		7			7		601	601			
100228188	MILTON	MA		08/11/2025		3,420		(99)			(99)		3,321	3,321			
100228189	SANTA CLARITA	CA		08/11/2025		1,786		(81)			(81)		1,705	1,705			
100228190	NORTH HOLLYWOOD	CA		08/11/2025		2,038		(97)			(97)		1,941	1,941			
100228191	BEVERLY HILLS	CA		08/11/2025		5,298		(11)			(11)		5,287	5,287			
100228192	NORTHRIDGE	CA		08/11/2025		2,390		(79)			(79)		2,311	2,311			
100228193	NORTH HILLS	CA		08/11/2025		2,581		(49)			(49)		2,532	2,532			
100228194	LAGUNA BEACH	CA		08/11/2025		9,322		(81)			(81)		9,241	9,241			
100228195	DOWNEY	CA		08/11/2025		4,186		(162)			(162)		4,024	4,024			
100228196	SHERMAN OAKS	CA		08/11/2025		4,767		(204)			(204)		4,563	4,563			
100228197	WOODLAND HILLS	CA		08/11/2025		3,088		(91)			(91)		2,997	2,997			
100228198	WATERBURY	CT		08/11/2025		738		(12)			(12)		726	726			
100228199	BARBERTON	OH		08/11/2025		241		(4)			(4)		237	237			
100228200	LANCASTER	CA		08/11/2025		689		(33)			(33)		656	656			
100228201	GLENDALE	CA		08/11/2025		3,334							3,334	3,334			
100228202	GRANADA HILLS	CA		08/11/2025		3,007		(46)			(46)		2,961	2,961			
100228203	GLENDALE	CA		08/11/2025		1,443		(30)			(30)		1,413	1,413			
100228204	GLENDALE	CA		08/11/2025		1,371		(50)			(50)		1,321	1,321			
100228205	PHOENIX	AZ		08/11/2025		508		(24)			(24)		484	484			
100228207	MIAMI	FL		08/11/2025		989		(23)			(23)		966	966			
100228208	PUEBLO WEST	CO		08/11/2025		874		31			31		905	905			
100228209	MONTROSE	CA		08/11/2025		1,541		(37)			(37)		1,504	1,504			
100228210	OXNARD	CA		08/11/2025		1,340		(21)			(21)		1,319	1,319			
100228211	MCHENRY	IL		08/11/2025		199		(4)			(4)		195	195			
100228213	MILLBRAE	CA		08/11/2025		3,420		(31)			(31)		3,389	3,389			
100228214	GLENDALE	CA		08/11/2025		1,131		(54)			(54)		1,077	1,077			
100228215	STUDIO CITY	CA		08/11/2025		3,151		(108)			(108)		3,043	3,043			
100228216	NORTH HOLLYWOOD	CA		08/11/2025		3,191		(115)			(115)		3,076	3,076			
100228217	SUN VALLEY	CA		08/11/2025		2,514		(91)			(91)		2,423	2,423			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228218	HOUSTON	TX		08/11/2025		971		(36)			(36)		935	935			
100228219	GRANADA HILLS	CA		08/11/2025		2,464		(56)			(56)		2,408	2,408			
100228220	NORTH HILLS	CA		08/11/2025		2,709		(129)			(129)		2,580	2,580			
100228221	STONEHAM	MA		08/11/2025		1,171		(31)			(31)		1,140	1,140			
100228222	TAYLOR	MI		08/11/2025		538		(19)			(19)		519	519			
100228223	GRANADA HILLS	CA		08/11/2025		2,101		(98)			(98)		2,003	2,003			
100228224	SANTA CLARITA	CA		08/11/2025		498		19			19		517	517			
100228225	PERRIS	CA		08/11/2025		567		(27)			(27)		540	540			
100228226	SUN VALLEY	CA		08/11/2025		2,708		(114)			(114)		2,594	2,594			
100228227	LAS VEGAS	NV		08/11/2025		548		(20)			(20)		528	528			
100228228	MIAMI	FL		08/11/2025		1,109		22			22		1,131	1,131			
100228229	SIMI VALLEY	CA		08/11/2025		1,983		(60)			(60)		1,923	1,923			
100228230	PARRISH	FL		08/11/2025		1,131		(25)			(25)		1,106	1,106			
100228231	DAVIDSON	NC		08/11/2025		1,175		(46)			(46)		1,129	1,129			
100228232	EDEN	UT		08/11/2025		1,480		(47)			(47)		1,433	1,433			
100228233	SOUDERTON	PA		08/11/2025		491		(17)			(17)		474	474			
100228234	PLANTATION	FL		08/11/2025		1,752		(62)			(62)		1,690	1,690			
100228235	NAPLES	FL		08/11/2025		974		(22)			(22)		952	952			
100228236	WASILLA	AK		08/11/2025		2,367		(54)			(54)		2,313	2,313			
100228237	SUTTON	MA		08/11/2025		2,911		(63)			(63)		2,848	2,848			
100228238	INDEPENDENCE	OH		08/11/2025		722		(10)			(10)		712	712			
100228239	HOBOKEN	NJ		08/11/2025		1,538		(19)			(19)		1,519	1,519			
100228240	MARYSVILLE	WA		08/11/2025		1,582		(39)			(39)		1,543	1,543			
100228241	WEST BLOOMFIELD	MI		08/11/2025		535		(17)			(17)		518	518			
100228242	DANDRIDGE	TN		08/11/2025		585		(18)			(18)		567	567			
100228243	YONKERS	NY		08/11/2025		2,125		(31)			(31)		2,094	2,094			
100228244	PORTSMOUTH	NH		08/11/2025		1,853		(82)			(82)		1,771	1,771			
100228245	TRENTON	NJ		08/11/2025		547		(9)			(9)		538	538			
100228246	PARAMUS	NJ		08/11/2025		2,272		(70)			(70)		2,202	2,202			
100228247	KANAB	UT		08/11/2025		943		(36)			(36)		907	907			
100228248	WINCHESTER	VA		08/11/2025		1,369		(20)			(20)		1,349	1,349			
100228249	JERSEY CITY	NJ		08/11/2025		1,528		(42)			(42)		1,486	1,486			
100228250	WOODBRIDGE	NJ		08/11/2025		1,178		(18)			(18)		1,160	1,160			
100228251	NEWTOWN SQUARE	PA		08/11/2025		2,647		(82)			(82)		2,565	2,565			
100228252	BERKELEY	CA		08/11/2025		1,309		(42)			(42)		1,267	1,267			
100228253	HOLLIS	ME		08/11/2025		2,048		(89)			(89)		1,959	1,959			
100228254	BRIAN HEAD	UT		08/11/2025		1,362		(44)			(44)		1,318	1,318			
100228255	KENOSHA	WI		08/11/2025		504		(20)			(20)		484	484			
100228256	CASTLETON	VT		08/11/2025		498		(17)			(17)		481	481			
100228257	EDINBURG	TX		08/11/2025		2,594		(75)			(75)		2,519	2,519			
100228258	LEHIGHTON	PA		08/11/2025		763		(11)			(11)		752	752			
100228259	NORRIDGE	IL		08/11/2025		521		(9)			(9)		512	512			
100228260	LAKESIDE	OR		08/11/2025		1,258		(50)			(50)		1,208	1,208			
100228261	MALDEN	MA		08/11/2025		2,103		(66)			(66)		2,037	2,037			
100228262	PORT JERVIS	NY		08/11/2025		706		(26)			(26)		680	680			
100228263	REDDING	CA		08/11/2025		3,609		(12)			(12)		3,597	3,597			
100228264	DEVON	PA		08/11/2025		4,536		(90)			(90)		4,446	4,446			
100228265	BUCKHEAD	GA		08/11/2025		4,468		(147)			(147)		4,321	4,321			
100228266	KEANSBURG	NJ		08/11/2025		1,286		(37)			(37)		1,249	1,249			
100228267	MENTONE	AL		08/11/2025		651		(18)			(18)		633	633			
100228268	CYPRESS	CA		08/11/2025		1,410		(9)			(9)		1,401	1,401			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228269	SMITHFIELD	RI		08/11/2025		941		(32)			(32)		909	909			
100228271	PORTLAND	OR		08/11/2025		872		(36)			(36)		836	836			
100228272	GLENDALE	AZ		08/11/2025		1,217		(62)			(62)		1,155	1,155			
100228273	WEST HAVEN	CT		08/11/2025		2,634		(91)			(91)		2,543	2,543			
100228274	EUTAWVILLE	SC		08/11/2025		784		(36)			(36)		748	748			
100228275	MEMPHIS	TN		08/11/2025		683		18			18		701	701			
100228276	LITITZ	PA		08/11/2025		723		(25)			(25)		698	698			
100228277	TAMPA	FL		08/11/2025		604		(16)			(16)		588	588			
100228278	VICTORVILLE	CA		08/11/2025		956		(25)			(25)		931	931			
100228279	SARASOTA	FL		08/11/2025		715		(14)			(14)		701	701			
100228280	ORANGEBURG	NY		08/11/2025		951		(40)			(40)		911	911			
100228281	KILL DEVIL HILLS	NC		08/11/2025		3,584		(112)			(112)		3,472	3,472			
100228282	BYRDSTOWN	TN		08/11/2025		722		(19)			(19)		703	703			
100228283	LOWELL	MA		08/11/2025		1,673		(73)			(73)		1,600	1,600			
100228284	SAN ANTONIO	TX		08/11/2025		483		(9)			(9)		474	474			
100228285	CANTON	OH		08/11/2025		504		(19)			(19)		485	485			
100228286	NEWBURY	MA		08/11/2025		1,635		(51)			(51)		1,584	1,584			
100228287	CHEEKTOWAGA	NY		08/11/2025		720		(31)			(31)		689	689			
100228288	HAMILTON	NJ		08/11/2025		739		(23)			(23)		716	716			
100228289	PASADENA	CA		08/11/2025		2,035		(58)			(58)		1,977	1,977			
100228290	AUSTIN	TX		08/11/2025		1,166		(22)			(22)		1,144	1,144			
100228291	HILLSBOROUGH	NC		08/11/2025		572		(21)			(21)		551	551			
100228292	PORT ARANSAS	TX		08/11/2025		2,446		(71)			(71)		2,375	2,375			
100228293	CHICAGO	IL		08/11/2025		668		(18)			(18)		650	650			
100228294	ENGLISHTOWN	NJ		08/11/2025		1,296		(40)			(40)		1,256	1,256			
100228295	PARRISH	FL		08/11/2025		990		(24)			(24)		966	966			
100228296	SAN DIEGO	CA		08/11/2025		1,333		(49)			(49)		1,284	1,284			
100228298	SPOKANE	WA		08/11/2025		830		(30)			(30)		800	800			
100228299	PALM SPRINGS	CA		08/11/2025		672		(28)			(28)		644	644			
100228300	PRUDENCE ISLAND	RI		08/11/2025		1,218		(14)			(14)		1,204	1,204			
100228301	YUMA	AZ		08/11/2025		568		(9)			(9)		559	559			
100228302	TACOMA	WA		08/11/2025		905		(27)			(27)		878	878			
100228303	FREEHOLD	NY		08/11/2025		571		(20)			(20)		551	551			
100228304	DELLROSE	TN		08/11/2025		1,830		(46)			(46)		1,784	1,784			
100228305	NORTH LAS VEGAS	NV		08/11/2025		704		(23)			(23)		681	681			
100228306	LOS ANGELES	CA		08/11/2025		1,313		(47)			(47)		1,266	1,266			
100228307	CORPUS CHRISTI	TX		08/11/2025		570		(23)			(23)		547	547			
100228308	SLIDELL	LA		08/11/2025		480		(12)			(12)		468	468			
100228309	HIGHLAND	MI		08/11/2025		1,163		(32)			(32)		1,131	1,131			
100228310	BOYNTON BEACH	FL		08/11/2025		738		(19)			(19)		719	719			
100228311	WEST NEW YORK	NJ		08/11/2025		957		(30)			(30)		927	927			
100228312	LANSDALE	PA		08/11/2025		1,155		(49)			(49)		1,106	1,106			
100228313	NORTH LAS VEGAS	NV		08/11/2025		591		(19)			(19)		572	572			
100228314	TUCSON	AZ		08/11/2025		714		(25)			(25)		689	689			
100228315	BREMERTON	WA		08/11/2025		938		(20)			(20)		918	918			
100228316	MADERA	CA		08/11/2025		499		(18)			(18)		481	481			
100228318	LOUISVILLE	KY		08/11/2025		747		(26)			(26)		721	721			
100228319	ELIZABETHTOWN	KY		08/11/2025		1,014		(26)			(26)		988	988			
100228320	GARNERVILLE	NY		08/11/2025		975		(42)			(42)		933	933			
100228321	MANCHESTER	MA		08/11/2025		1,491		(44)			(44)		1,447	1,447			
100228322	MERRITT ISLAND	FL		08/11/2025		1,349		(43)			(43)		1,306	1,306			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228323	CINCINNATI	OH		08/11/2025		858		12			12		870	870			
100228324	LAKEWOOD RANCH	FL		08/11/2025		809		(25)			(25)		784	784			
100228325	COLUMBUS	OH		08/11/2025		507		(19)			(19)		488	488			
100228326	SPRINGFIELD	PA		08/11/2025		1,921		(68)			(68)		1,853	1,853			
100228327	MECHANICSBURG	PA		08/11/2025		416		(11)			(11)		405	405			
100228328	ASHBURN	VA		08/11/2025		736		(6)			(6)		730	730			
100228329	CLEVELAND	OH		08/11/2025		439		(15)			(15)		424	424			
100228330	TEWKSBURY	MA		08/11/2025		1,101		(37)			(37)		1,064	1,064			
100228331	LAFAYETTE	CO		08/11/2025		644		(21)			(21)		623	623			
100228332	SEMINOLE	TX		08/11/2025		534		(12)			(12)		522	522			
100228333	CAPE CORAL	FL		08/11/2025		38,510		(1,181)			(1,181)		37,329	37,329			
100228334	FREDERICKSBURG	TX		08/11/2025		754		(19)			(19)		735	735			
100228335	PLYMOUTH	MA		08/11/2025		1,364		(48)			(48)		1,316	1,316			
100228336	CARY	NC		08/11/2025		1,217		(44)			(44)		1,173	1,173			
100228337	BUFFALO	NY		08/11/2025		799		(27)			(27)		772	772			
100228338	WHEAT RIDGE	CO		08/11/2025		892		(19)			(19)		873	873			
100228339	WAUWATOSA	WI		08/11/2025		1,649		(40)			(40)		1,609	1,609			
100228340	MONTGOMERY	AL		08/11/2025		514		(11)			(11)		503	503			
100228341	KENNESAW	GA		08/11/2025		33,482		(1,221)			(1,221)		32,261	32,261			
100228342	MEMPHIS	TN		08/11/2025		631		17			17		648	648			
100228343	HILLSBORO	OR		08/11/2025		21,936		(947)			(947)		20,989	20,989			
100228344	MARIETTA	GA		08/11/2025		542		(19)			(19)		523	523			
100228345	ATLANTA	GA		08/11/2025		904		(17)			(17)		887	887			
100228346	CHICAGO	IL		08/11/2025		1,197		(56)			(56)		1,141	1,141			
100228347	POST FALLS	ID		08/11/2025		1,355		(42)			(42)		1,313	1,313			
100228348	CRYSTAL	MI		08/11/2025		40,897		(1,029)			(1,029)		39,868	39,868			
100228349	DUPONT	WA		08/11/2025		1,663		(71)			(71)		1,592	1,592			
100228350	FORT LAUDERDALE	FL		08/11/2025		5,124		(92)			(92)		5,032	5,032			
100228351	WICKENBURG	AZ		08/11/2025		610		(17)			(17)		593	593			
100228352	FRISCO	TX		08/11/2025		683		(20)			(20)		663	663			
100228353	PARKVILLE	MO		08/11/2025		538		(18)			(18)		520	520			
100228354	LAKE WORTH	FL		08/11/2025		819		(30)			(30)		789	789			
100228355	LACKAWAXEN	PA		08/11/2025		640		(3)			(3)		637	637			
100228356	HARWICH	MA		08/11/2025		2,932		(97)			(97)		2,835	2,835			
100228357	PENNSVILLE	NJ		08/11/2025		911		(26)			(26)		885	885			
100228358	BRIGANTINE	NJ		08/11/2025		1,413		(7)			(7)		1,406	1,406			
100228359	MANASSAS	VA		08/11/2025		1,621		(19)			(19)		1,602	1,602			
100228360	BATON ROUGE	LA		08/11/2025		607		(24)			(24)		583	583			
100228361	SAN DIEGO	CA		08/11/2025		1,332		(16)			(16)		1,316	1,316			
100228362	HAMPSTEAD	NC		08/11/2025		938		(15)			(15)		923	923			
100228363	BUCKEYE	AZ		08/11/2025		1,710		(40)			(40)		1,670	1,670			
100228364	KINGSTON	MA		08/11/2025		648		(14)			(14)		634	634			
100228365	LYONS	CO		08/11/2025		924		(24)			(24)		900	900			
100228366	KENNETT SQUARE	PA		08/11/2025		1,035		(16)			(16)		1,019	1,019			
100228368	FITCHBURG	MA		08/11/2025		1,654		(22)			(22)		1,632	1,632			
100228369	PALM SPRINGS	CA		08/11/2025		1,011		(24)			(24)		987	987			
100228370	SEASIDE HEIGHTS	NJ		08/11/2025		1,549		(82)			(82)		1,467	1,467			
100228371	BRAZIL	IN		08/11/2025		663		(11)			(11)		652	652			
100228372	BILLINGS	MT		08/11/2025		1,176		(24)			(24)		1,152	1,152			
100228373	GOODYEAR	AZ		08/11/2025		915		(15)			(15)		900	900			
100228374	BAKERSFIELD	CA		08/11/2025		11,123		(451)			(451)		10,672	10,672			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228375	MENOMONIE	WI		08/11/2025		384		(12)			(12)		372	372			
100228376	GLENWOOD	MN		08/11/2025		1,348		(30)			(30)		1,318	1,318			
100228377	NORTHVILLE	MI		08/11/2025		1,976		(62)			(62)		1,914	1,914			
100228378	SHARPSBURG	GA		08/11/2025		542		(13)			(13)		529	529			
100228379	HOBE SOUND	FL		08/11/2025		512		(18)			(18)		494	494			
100228380	TULSA	OK		08/11/2025		507		13			13		520	520			
100228381	YUMA	AZ		08/11/2025		718		(22)			(22)		696	696			
100228382	PHILADELPHIA	PA		08/11/2025		18,024		(410)			(410)		17,614	17,614			
100228383	GOODYEAR	AZ		08/11/2025		339,066		(9,753)			(9,753)		329,313	329,313			
100228384	CLYDE	NC		08/11/2025		514		(16)			(16)		498	498			
100228385	MOUNT JULIET	TN		08/11/2025		1,669		(49)			(49)		1,620	1,620			
100228386	WILLIAMS	AZ		08/11/2025		1,491		(55)			(55)		1,436	1,436			
100228387	LEWES	DE		08/11/2025		372		(17)			(17)		355	355			
100228388	ANDERSON	CA		08/11/2025		2,176		(45)			(45)		2,131	2,131			
100228389	QUEEN CREEK	AZ		08/11/2025		2,052		(53)			(53)		1,999	1,999			
100228390	SAN ANTONIO	TX		08/11/2025		446		(11)			(11)		435	435			
100228391	NAPLES	FL		08/11/2025		868		(26)			(26)		842	842			
100228392	SEDONA	AZ		08/11/2025		1,511		(83)			(83)		1,428	1,428			
100228393	PEWEE VALLEY	KY		08/11/2025		708		(21)			(21)		687	687			
100228394	APPLE VALLEY	MN		08/11/2025		677		(27)			(27)		650	650			
100228395	AVE MARIA	FL		08/11/2025		956		(30)			(30)		926	926			
100228396	FAIR LAWN	NJ		08/11/2025		495		(13)			(13)		482	482			
100228397	BOULDER CREEK	CA		08/11/2025		1,316		(65)			(65)		1,251	1,251			
100228398	REVERE	MA		08/11/2025		125,632		(1,877)			(1,877)		123,755	123,755			
100228399	SALEM	OR		08/11/2025		694		(17)			(17)		677	677			
100228400	AUBURN	MA		08/11/2025		770		(21)			(21)		749	749			
100228401	CAMBRIDGE	MN		08/11/2025		647		(9)			(9)		638	638			
100228402	NEWBURGH	NY		08/11/2025		1,399		(49)			(49)		1,350	1,350			
100228403	LARAMIE	WY		08/11/2025		918		(29)			(29)		889	889			
100228404	READING	PA		08/11/2025		705		(11)			(11)		694	694			
100228405	EAGLE LAKE	FL		08/11/2025		938		(34)			(34)		904	904			
100228406	BAKERSFIELD	CA		08/11/2025		506		(21)			(21)		485	485			
100228407	GROVER BEACH	CA		08/11/2025		2,525		(65)			(65)		2,460	2,460			
100228408	SAN DIEGO	CA		08/11/2025		973		(36)			(36)		937	937			
100228409	KISSIMMEE	FL		08/11/2025		2,832		(102)			(102)		2,730	2,730			
100228410	HONOLULU	HI		08/11/2025		733		(21)			(21)		712	712			
100228411	SUNRISE BEACH	TX		08/11/2025		1,761		(45)			(45)		1,716	1,716			
100228412	WICKENBURG	AZ		08/11/2025		1,611		(63)			(63)		1,548	1,548			
100228413	MIAMI	FL		08/11/2025		725		(28)			(28)		697	697			
100228414	JASPER	GA		08/11/2025		747		(30)			(30)		717	717			
100228415	WOODBURY	CT		08/11/2025		2,109		(55)			(55)		2,054	2,054			
100228416	JOHNSTOWN	CO		08/11/2025		832		(21)			(21)		811	811			
100228417	SAINT CLOUD	FL		08/11/2025		520		(19)			(19)		501	501			
100228418	MIDLAND	TX		08/11/2025		822		(27)			(27)		795	795			
100228419	WHITETHORN	CA		08/11/2025		3,786		(44)			(44)		3,742	3,742			
100228420	MIDLAND	TX		08/11/2025		740		(24)			(24)		716	716			
100228421	TITUSVILLE	FL		08/11/2025		658		(9)			(9)		649	649			
100228422	TUCSON	AZ		08/11/2025		1,331		9			9		1,340	1,340			
100228423	VANCOUVER	WA		08/11/2025		948		(33)			(33)		915	915			
100228424	CLIFTON	NJ		08/11/2025		1,603		(51)			(51)		1,552	1,552			
100228425	POOLER	GA		08/11/2025		920		(38)			(38)		882	882			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228426	PALM BAY	FL		08/11/2025		970		(34)			(34)		936	936			
100228427	TABERNACLE	NJ		08/11/2025		1,106		(20)			(20)		1,086	1,086			
100228428	COLUMBUS	IN		08/11/2025		528		(21)			(21)		507	507			
100228429	DELAND	FL		08/11/2025		806		(26)			(26)		780	780			
100228430	TEMPE	AZ		08/11/2025		652		(25)			(25)		627	627			
100228431	COLUMBUS	OH		08/11/2025		890		46			46		936	936			
100228432	MARIETTA	GA		08/11/2025		900		(27)			(27)		873	873			
100228433	HENDERSON	NV		08/11/2025		719		(25)			(25)		694	694			
100228434	GREENFIELD	IN		08/11/2025		656		(28)			(28)		628	628			
100228435	SAVANNAH	GA		08/11/2025		2,513		(57)			(57)		2,456	2,456			
100228436	PHILADELPHIA	PA		08/11/2025		582		(16)			(16)		566	566			
100228437	CIBOLO	TX		08/11/2025		4,231		(156)			(156)		4,075	4,075			
100228438	HARDEEVILLE	SC		08/11/2025		761		(19)			(19)		742	742			
100228439	WASHINGTON	UT		08/11/2025		1,537		19			19		1,556	1,556			
100228440	LAS CRUCES	NM		08/11/2025		518		(3)			(3)		515	515			
100228441	CRESTONE	CO		08/11/2025		797		(26)			(26)		771	771			
100228442	GASTONIA	NC		08/11/2025		910		46			46		956	956			
100228443	GULF SHORES	AL		08/11/2025		1,141		58			58		1,199	1,199			
100228444	CULPEPPER	VA		08/11/2025		544		(20)			(20)		524	524			
100228445	JURUPA VALLEY	CA		08/11/2025		885		(23)			(23)		862	862			
100228446	FREMONT	IN		08/11/2025		1,704		(63)			(63)		1,641	1,641			
100228447	ELMWOOD	TN		08/11/2025		552		(24)			(24)		528	528			
100228448	ROSEVILLE	CA		08/11/2025		1,253		63			63		1,316	1,316			
100228449	ROSENBERG	TX		08/11/2025		733		(3)			(3)		730	730			
100228450	ROCKPORT	TX		08/11/2025		656		5			5		661	661			
100228451	NORTH PORT	FL		08/11/2025		789		(14)			(14)		775	775			
100228452	WEST DES MOINES	IA		08/11/2025		5,422		(196)			(196)		5,226	5,226			
100228453	PARRISH	FL		08/11/2025		3,008		(109)			(109)		2,899	2,899			
100228454	BIG BEAR CITY	CA		08/11/2025		1,393		(39)			(39)		1,354	1,354			
100228455	GILBERT	AZ		08/11/2025		2,534		(115)			(115)		2,419	2,419			
100228456	REDMOND	OR		08/11/2025		1,801		(55)			(55)		1,746	1,746			
100228457	NORTH LAS VEGAS	NV		08/11/2025		1,037		78			78		1,115	1,115			
100228458	SALEM	SC		08/11/2025		629		(28)			(28)		601	601			
100228459	CARROLLTON	VA		08/11/2025		825		(42)			(42)		783	783			
100228460	GRAND JUNCTION	CO		08/11/2025		637		(19)			(19)		618	618			
100228461	AUBURN	AL		08/11/2025		571		(26)			(26)		545	545			
100228462	HAW RIVER	NC		08/11/2025		717		(20)			(20)		697	697			
100228463	BRIGANTINE	NJ		08/11/2025		2,028		(57)			(57)		1,971	1,971			
100228464	WINCHESTER	CA		08/11/2025		1,549		51			51		1,600	1,600			
100228465	LAS CRUCES	NM		08/11/2025		527		1			1		528	528			
100228466	FRESNO	TX		08/11/2025		714		4			4		718	718			
100228467	LAS CRUCES	NM		08/11/2025		532		1			1		533	533			
100228468	CAPE CORAL	FL		08/11/2025		847		38			38		885	885			
100228469	SEDRO WOOLLEY	WA		08/11/2025		1,696		(55)			(55)		1,641	1,641			
100228470	STAR	ID		08/11/2025		1,276		34			34		1,310	1,310			
100228471	MERIDIAN	ID		08/11/2025		1,060		10			10		1,070	1,070			
100228472	JAMESTOWN	NC		08/11/2025		508		(23)			(23)		485	485			
100228474	INDIANAPOLIS	IN		08/11/2025		763		(4)			(4)		759	759			
100228475	LELAND	NC		08/11/2025		3,634		233			233		3,867	3,867			
100228476	LEBANON	TN		08/11/2025		686		30			30		716	716			
100228477	OCALA	FL		08/11/2025		814		5			5		819	819			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228478	WAKE FOREST	NC		08/11/2025		715		31			31		746	746			
100228479	KUNA	ID		08/11/2025		832		(16)			(16)		816	816			
100228480	AUSTIN	TX		08/11/2025		747		(19)			(19)		728	728			
100228481	RICHMOND	KY		08/11/2025		530		(25)			(25)		505	505			
100228482	LIBERTY TWSP	OH		08/11/2025		928		(37)			(37)		891	891			
100228483	FULSHEAR	TX		08/11/2025		708		(15)			(15)		693	693			
100228484	OCONOMOWOC	WI		08/11/2025		823		(41)			(41)		782	782			
100228485	BAKERSFIELD	CA		08/11/2025		16,384		(663)			(663)		15,721	15,721			
100228486	SAINT LEONARD	MD		08/11/2025		710		(32)			(32)		678	678			
100228487	BATON ROUGE	LA		08/11/2025		699		(7)			(7)		692	692			
100228488	KENNESAW	GA		08/11/2025		653		(28)			(28)		625	625			
100228489	OAK ISLAND	NC		08/11/2025		1,310		(44)			(44)		1,266	1,266			
100228490	CRANSTON	RI		08/11/2025		1,096		(31)			(31)		1,065	1,065			
100228491	CLIFTON	CO		08/11/2025		583		(21)			(21)		562	562			
100228492	EL CAJON	CA		08/11/2025		1,684		(32)			(32)		1,652	1,652			
100228493	LOUISVILLE	KY		08/11/2025		3,373		(106)			(106)		3,267	3,267			
100228494	RIVERSIDE	CA		08/11/2025		1,134		(12)			(12)		1,122	1,122			
100228495	LELAND	NC		08/11/2025		553		(23)			(23)		530	530			
100228496	THOMASVILLE	GA		08/11/2025		627		(20)			(20)		607	607			
100228497	ACTON	MA		08/11/2025		682		(31)			(31)		651	651			
100228498	HOMESTEAD	FL		08/11/2025		713		(24)			(24)		689	689			
100228500	TOMS RIVER	NJ		08/11/2025		2,751		(82)			(82)		2,669	2,669			
100228501	ELLENSBURG	WA		08/11/2025		10,996		(311)			(311)		10,685	10,685			
100228502	WEST DENNIS	MA		08/11/2025		1,686		(50)			(50)		1,636	1,636			
100228503	TACOMA	WA		08/11/2025		608		(25)			(25)		583	583			
100228504	OCALA	FL		08/11/2025		584		(24)			(24)		560	560			
100228505	CHICAGO	IL		08/11/2025		873		(28)			(28)		845	845			
100228506	FULSHEAR	TX		08/11/2025		2,408		108			108		2,516	2,516			
100228507	COLUMBUS	OH		08/11/2025		850		37			37		887	887			
100228508	RICHARDSON	TX		08/11/2025		1,056		(21)			(21)		1,035	1,035			
100228509	MOUNTAIN HOME	ID		08/11/2025		4,314		(79)			(79)		4,235	4,235			
100228510	EDGARTOWN	MA		08/11/2025		2,941		(61)			(61)		2,880	2,880			
100228511	NEWARK	NJ		08/11/2025		1,182		(13)			(13)		1,169	1,169			
100228512	PLACERVILLE	CA		08/11/2025		1,225		(32)			(32)		1,193	1,193			
100228513	NEWBERG	OR		08/11/2025		969		(30)			(30)		939	939			
100228514	PORT CLINTON	OH		08/11/2025		2,632		(82)			(82)		2,550	2,550			
100228515	STURTEVANT	WI		08/11/2025		8,335		(353)			(353)		7,982	7,982			
100228516	SACRAMENTO	CA		08/11/2025		971		(17)			(17)		954	954			
100228517	CONCORD	NC		08/11/2025		1,531		(65)			(65)		1,466	1,466			
100228518	MADISON	AL		08/11/2025		747		1			1		748	748			
100228519	SAINT AUGUSTINE	FL		08/11/2025		582		(25)			(25)		557	557			
100228520	STEPHENS CITY	VA		08/11/2025		1,181		(16)			(16)		1,165	1,165			
100228521	COLUMBUS	OH		08/11/2025		815		34			34		849	849			
100228522	WASHINGTON	UT		08/11/2025		1,500		41			41		1,541	1,541			
100228523	KNOXVILLE	TN		08/11/2025		702		(26)			(26)		676	676			
100228524	MILWAUKEE	WI		08/11/2025		590		(24)			(24)		566	566			
100228525	DOVER	NH		08/11/2025		1,052		(30)			(30)		1,022	1,022			
100228526	JERSEY CITY	NJ		08/11/2025		1,695		(38)			(38)		1,657	1,657			
100228527	OXNARD	CA		08/11/2025		1,900		(37)			(37)		1,863	1,863			
100228528	ARLINGTON	VA		08/11/2025		965		(19)			(19)		946	946			
100228529	WASHINGTON	UT		08/11/2025		2,793		75			75		2,868	2,868			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228530	HOWELL	NJ		08/11/2025		1,172		(35)			(35)		1,137	1,137			
100228531	KERNERSVILLE	NC		08/11/2025		24,058		(526)			(526)		23,532	23,532			
100228532	MARIETTA	GA		08/11/2025		690		(20)			(20)		670	670			
100228533	ORLANDO	FL		08/11/2025		1,332		(33)			(33)		1,299	1,299			
100228534	MURRIETA	CA		08/11/2025		1,778		(62)			(62)		1,716	1,716			
100228535	SALEM	MA		08/11/2025		30,553		(521)			(521)		30,032	30,032			
100228536	LYON STATION	PA		08/11/2025		646		(15)			(15)		631	631			
100228537	OAK ISLAND	NC		08/11/2025		2,469		(85)			(85)		2,384	2,384			
100228538	GRAND RAPIDS	MI		08/11/2025		1,989		(83)			(83)		1,906	1,906			
100228539	PLAIN CITY	OH		08/11/2025		1,700		(51)			(51)		1,649	1,649			
100228540	GLENDALE	CA		08/11/2025		2,813		(60)			(60)		2,753	2,753			
100228541	WINCHESTER	VA		08/11/2025		837		(34)			(34)		803	803			
100228542	WHEAT RIDGE	CO		08/11/2025		1,033		(13)			(13)		1,020	1,020			
100228543	MYRTLE BEACH	SC		08/11/2025		712		(20)			(20)		692	692			
100228544	NAMPA	ID		08/11/2025		2,101		(73)			(73)		2,028	2,028			
100228545	CHICAGO	IL		08/11/2025		2,502		(77)			(77)		2,425	2,425			
100228546	ROSEVILLE	CA		08/11/2025		1,436		58			58		1,494	1,494			
100228547	WEST COLUMBIA	SC		08/11/2025		567		(20)			(20)		547	547			
100228548	MELISSA	TX		08/11/2025		395		(9)			(9)		386	386			
100228549	CHICAGO	IL		08/11/2025		1,109		(19)			(19)		1,090	1,090			
100228550	PALMER	AK		08/11/2025		1,035		(18)			(18)		1,017	1,017			
100228551	FREDERICK	MD		08/11/2025		832		(19)			(19)		813	813			
100228552	BENTONVILLE	AR		08/11/2025		1,045		(32)			(32)		1,013	1,013			
100228553	MORRISVILLE	PA		08/11/2025		729		(30)			(30)		699	699			
100228554	SIERRA VISTA	AZ		08/11/2025		591		(27)			(27)		564	564			
100228555	GARDEN GROVE	CA		08/11/2025		3,332		(83)			(83)		3,249	3,249			
100228556	NORTH BERGEN	NJ		08/11/2025		1,763		(38)			(38)		1,725	1,725			
100228557	CEDAR CITY	UT		08/11/2025		591		(24)			(24)		567	567			
100228558	BIG LAKE	MN		08/11/2025		842		(25)			(25)		817	817			
100228559	HAMPSTEAD	NC		08/11/2025		815		(21)			(21)		794	794			
100228560	LAS VEGAS	NV		08/11/2025		2,240		(41)			(41)		2,199	2,199			
100228561	MELISSA	TX		08/11/2025		696		(17)			(17)		679	679			
100228562	ST GEORGE	UT		08/11/2025		976		(26)			(26)		950	950			
100228563	CONCORD	NC		08/11/2025		681		(31)			(31)		650	650			
100228564	ANNA	TX		08/11/2025		647		(16)			(16)		631	631			
100228565	AUBREY	TX		08/11/2025		38,422		(1,175)			(1,175)		37,247	37,247			
100228566	FAYETTEVILLE	AR		08/11/2025		647		(24)			(24)		623	623			
100228567	SAINT JOHN	IN		08/11/2025		679		12			12		691	691			
100228568	NAPLES	FL		08/11/2025		1,901		(65)			(65)		1,836	1,836			
100228569	LAKEWOOD	NJ		08/11/2025		1,402		(36)			(36)		1,366	1,366			
100228570	WEST VALLEY CITY	UT		08/11/2025		918		(21)			(21)		897	897			
100228571	WALLA WALLA	WA		08/11/2025		1,001		(36)			(36)		965	965			
100228572	KITTY HAWK	NC		08/11/2025		1,914		(61)			(61)		1,853	1,853			
100228573	CHARLOTTE	NC		08/11/2025		946		(42)			(42)		904	904			
100228576	ATLANTA	GA		08/11/2025		670		(29)			(29)		641	641			
100228577	ROSEVILLE	CA		08/11/2025		1,187		46			46		1,233	1,233			
100228578	LYNCHBURG	VA		08/11/2025		616		(18)			(18)		598	598			
100228579	CHULA VISTA	CA		08/11/2025		1,445		(27)			(27)		1,418	1,418			
100228580	BIXBY	OK		08/11/2025		6,772		(210)			(210)		6,562	6,562			
100228581	ETOILE	TX		08/11/2025		671		(29)			(29)		642	642			
100228582	TAVARES	FL		08/11/2025		659		(13)			(13)		646	646			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228583	GULF SHORES	AL		08/11/2025		1,502		(59)			(59)		1,443	1,443			
100228584	SEVIERVILLE	TN		08/11/2025		887		(38)			(38)		849	849			
100228585	PARRISH	FL		08/11/2025		704		(20)			(20)		684	684			
100228586	WALESKA	GA		08/11/2025		763		(6)			(6)		757	757			
100228587	LA QUINTA	CA		08/11/2025		770		(19)			(19)		751	751			
100228588	CLOVIS	CA		08/11/2025		2,051		(47)			(47)		2,004	2,004			
100228589	JERSEY CITY	NJ		08/11/2025		1,070		(29)			(29)		1,041	1,041			
100228590	ACWORTH	GA		08/11/2025		716		(17)			(17)		699	699			
100228591	SOUTH PALM BEACH	FL		08/11/2025		1,535		(39)			(39)		1,496	1,496			
100228592	THREE BRIDGES	NJ		08/11/2025		633		(18)			(18)		615	615			
100228593	HILTON HEAD ISLAND	SC		08/11/2025		956		(32)			(32)		924	924			
100228594	QUEEN CREEK	AZ		08/11/2025		1,749		(42)			(42)		1,707	1,707			
100228595	CAMDENTON	MO		08/11/2025		737		(27)			(27)		710	710			
100228596	PLANO	TX		08/11/2025		954		(22)			(22)		932	932			
100228597	HILTON HEAD ISLAND	SC		08/11/2025		8,853		(291)			(291)		8,562	8,562			
100228598	KAPOLEI	HI		08/11/2025		1,735		104			104		1,839	1,839			
100228599	LOGAN	UT		08/11/2025		923		(14)			(14)		909	909			
100228600	PHILADELPHIA	PA		08/11/2025		2,773		(54)			(54)		2,719	2,719			
100228601	LANCASTER	PA		08/11/2025		1,866		(86)			(86)		1,780	1,780			
100228602	AMERICAN FORK	UT		08/11/2025		755		16			16		771	771			
100228603	RENO	NV		08/11/2025		1,437		(35)			(35)		1,402	1,402			
100228604	GLENDALE	AZ		08/11/2025		1,281		(36)			(36)		1,245	1,245			
100228605	EAST PALO ALTO	CA		08/11/2025		1,790		(27)			(27)		1,763	1,763			
100228606	CASTAIC	CA		08/11/2025		5,630		(139)			(139)		5,491	5,491			
100228607	AUBURN	WA		08/11/2025		1,572		(33)			(33)		1,539	1,539			
100228608	HURRICANE	UT		08/11/2025		1,335		(32)			(32)		1,303	1,303			
100228609	BOWIE	MD		08/11/2025		9,364		(223)			(223)		9,141	9,141			
100228610	SCHAUMBURG	IL		08/11/2025		792		(22)			(22)		770	770			
100228611	WILLOW SPRING	NC		08/11/2025		610		(24)			(24)		586	586			
100228612	ATLANTA	GA		08/11/2025		839		(16)			(16)		823	823			
100228613	MERIDIAN	ID		08/11/2025		1,200		(14)			(14)		1,186	1,186			
100228614	GRAND PRAIRIE	TX		08/11/2025		599		(16)			(16)		583	583			
100228615	RICHMOND	VA		08/11/2025		864		(23)			(23)		841	841			
100228616	RALEIGH	NC		08/11/2025		896		(15)			(15)		881	881			
100228617	ROANOKE	VA		08/11/2025		649		(20)			(20)		629	629			
100228618	SOUTHPORT	NC		08/11/2025		1,101		(53)			(53)		1,048	1,048			
100228619	MANTECA	CA		08/11/2025		1,187		(33)			(33)		1,154	1,154			
100228620	PILOT POINT	TX		08/11/2025		525		(26)			(26)		499	499			
100228621	ROYSE CITY	TX		08/11/2025		573		(29)			(29)		544	544			
100228622	PORTLAND	OR		08/11/2025		862		(22)			(22)		840	840			
100228623	FORT WORTH	TX		08/11/2025		615		(10)			(10)		605	605			
100228624	CENTERTON	AR		08/11/2025		619		(17)			(17)		602	602			
100228625	FRANKLIN	IN		08/11/2025		851		(26)			(26)		825	825			
100228626	LAS VEGAS	NV		08/11/2025		1,401		(53)			(53)		1,348	1,348			
100228627	STEPHENSON	VA		08/11/2025		886		(20)			(20)		866	866			
100228628	FORNEY	TX		08/11/2025		27,627		(839)			(839)		26,788	26,788			
100228629	FLAGSTAFF	AZ		08/11/2025		769		(23)			(23)		746	746			
100228630	GRANGER	IN		08/11/2025		594		(19)			(19)		575	575			
100228631	MYRTLE BEACH	SC		08/11/2025		45,646		1,479			1,479		47,125	47,125			
100228632	LIBBY	MT		08/11/2025		775		(8)			(8)		767	767			
100228633	RALEIGH	NC		08/11/2025		917		(16)			(16)		901	901			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228634	ROYSE CITY	TX		08/11/2025		735		24			24		759	759			
100228635	HERCULES	CA		08/11/2025		1,388		(35)			(35)		1,353	1,353			
100228636	SEVIERVILLE	TN		08/11/2025		982		(32)			(32)		950	950			
100228637	WESTERN SPRINGS	IL		08/11/2025		1,288		(43)			(43)		1,245	1,245			
100228638	SUNLAND	CA		08/11/2025		1,703		(27)			(27)		1,676	1,676			
100228639	HACKETTSTOWN	NJ		08/11/2025		994		(21)			(21)		973	973			
100228640	WAUKEE	IA		08/11/2025		736		31			31		767	767			
100228641	LEBANON	TN		08/11/2025		602		26			26		628	628			
100228642	FUQUAY VARINA	NC		08/11/2025		817		27			27		844	844			
100228643	WENDELL	NC		08/11/2025		1,907		62			62		1,969	1,969			
100228644	MUNDELEIN	IL		08/11/2025		624		(21)			(21)		603	603			
100228645	TAMPA	FL		08/11/2025		747		12			12		759	759			
100228646	CHARLOTTE	NC		08/11/2025		954		3			3		957	957			
100228647	WINTER GARDEN	FL		08/11/2025		1,601		(18)			(18)		1,583	1,583			
100228648	WELLSBORO	PA		08/11/2025		799		(17)			(17)		782	782			
100228649	MILLVILLE	DE		08/11/2025		1,475		(30)			(30)		1,445	1,445			
100228650	TODD	PA		08/11/2025		772		(21)			(21)		751	751			
100228651	BREVARD	NC		08/11/2025		735		(22)			(22)		713	713			
100228652	CHICO	CA		08/11/2025		157,467		(3,019)			(3,019)		154,448	154,448			
100228653	WILLIAMSBURG	VA		08/11/2025		687		(18)			(18)		669	669			
100228654	SAINT GEORGE	UT		08/11/2025		3,217		(80)			(80)		3,137	3,137			
100228655	FREEDOM	NH		08/11/2025		3,304		(91)			(91)		3,213	3,213			
100228656	MORRIS PLAINS	NJ		08/11/2025		103,470		(2,213)			(2,213)		101,257	101,257			
100228657	MILLVILLE	DE		08/11/2025		1,023		(28)			(28)		995	995			
100228658	ARGYLE	TX		08/11/2025		1,074		(34)			(34)		1,040	1,040			
100228659	FALLING WATERS	WV		08/11/2025		930		(29)			(29)		901	901			
100228660	WINDHAM	VT		08/11/2025		767		(30)			(30)		737	737			
100228661	SUMMERVILLE	SC		08/11/2025		1,648		(73)			(73)		1,575	1,575			
100228662	YANTIS	TX		08/11/2025		26,976		(1,106)			(1,106)		25,870	25,870			
100228663	BOISE	ID		08/11/2025		784		(30)			(30)		754	754			
100228664	OCEAN CITY	MD		08/11/2025		1,879		(53)			(53)		1,826	1,826			
100228665	OCEAN PINES	MD		08/11/2025		837		(37)			(37)		800	800			
100228666	HAYWARD	CA		08/11/2025		1,246		(38)			(38)		1,208	1,208			
100228667	CLARKSVILLE	TN		08/11/2025		801		(16)			(16)		785	785			
100228668	SEATTLE	WA		08/11/2025		1,229		(30)			(30)		1,199	1,199			
100228669	LOS ANGELES	CA		08/11/2025		2,280		(80)			(80)		2,200	2,200			
100228670	GIG HARBOR	WA		08/11/2025		1,349		(23)			(23)		1,326	1,326			
100228671	SURFSIDE BCH	SC		08/11/2025		764		(27)			(27)		737	737			
100228672	HUMMELSTOWN	PA		08/11/2025		582		11			11		593	593			
100228673	WALNUT	CA		08/11/2025		2,093		(37)			(37)		2,056	2,056			
100228674	SCOTTSDALE	AZ		08/11/2025		685		(19)			(19)		666	666			
100228675	TOMS RIVER	NJ		08/11/2025		885		(16)			(16)		869	869			
100228676	LAS VEGAS	NV		08/11/2025		885		(21)			(21)		864	864			
100228677	LAS VEGAS	NV		08/11/2025		937		(20)			(20)		917	917			
100228678	RALEIGH	NC		08/11/2025		956		(13)			(13)		943	943			
100228679	RICHMOND	TX		08/11/2025		707		(18)			(18)		689	689			
100228680	OCEAN CITY	MD		08/11/2025		939		(30)			(30)		909	909			
100228681	SEASIDE HEIGHTS	NJ		08/11/2025		735		(21)			(21)		714	714			
100228682	WASHINGTON	UT		08/11/2025		1,270		31			31		1,301	1,301			
100228683	PORTLAND	OR		08/11/2025		1,599		(49)			(49)		1,550	1,550			
100228684	LOCUST	NC		08/11/2025		699		(10)			(10)		689	689			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228685	OSSEO	MN		08/11/2025		1,388		(42)			(42)		1,346	1,346			
100228686	PARK CITY	UT		08/11/2025		5,559		(130)			(130)		5,429	5,429			
100228687	LAKE ELMO	MN		08/11/2025		816		(36)			(36)		780	780			
100228688	CASA GRANDE	AZ		08/11/2025		592		(20)			(20)		572	572			
100228689	CHATSWORTH	CA		08/11/2025		1,570		(24)			(24)		1,546	1,546			
100228690	LONG POND	PA		08/11/2025		760		(19)			(19)		741	741			
100228691	EL CAJON	CA		08/11/2025		2,003		(14)			(14)		1,989	1,989			
100228692	SAN DIEGO	CA		08/11/2025		1,355		(26)			(26)		1,329	1,329			
100228693	AURORA	IL		08/11/2025		3,846		(81)			(81)		3,765	3,765			
100228694	FRANKLIN	TN		08/11/2025		1,074		(27)			(27)		1,047	1,047			
100228695	BUFORD	GA		08/11/2025		39,966		1,265			1,265		41,231	41,231			
100228696	FORT MILL	SC		08/11/2025		1,310		(34)			(34)		1,276	1,276			
100228697	PRINCETON	TX		08/11/2025		615		(18)			(18)		597	597			
100228698	HILLTOP LAKES	TX		08/11/2025		892		(30)			(30)		862	862			
100228699	FORT LAUDERDALE	FL		08/11/2025		3,196		(125)			(125)		3,071	3,071			
100228700	CHARLOTTE	NC		08/11/2025		694		(18)			(18)		676	676			
100228701	PAWLEYS ISLAND	SC		08/11/2025		1,718		(39)			(39)		1,679	1,679			
100228702	NAMPA	ID		08/11/2025		1,921		(18)			(18)		1,903	1,903			
100228703	SARATOGA SPRINGS	UT		08/11/2025		925		16			16		941	941			
100228704	TEXAS CITY	TX		08/11/2025		1,031		(3)			(3)		1,028	1,028			
100228705	RONALD	WA		08/11/2025		1,951		(31)			(31)		1,920	1,920			
100228706	FLETCHER	NC		08/11/2025		787		(19)			(19)		768	768			
100228707	YUCCA VALLEY	CA		08/11/2025		797		(19)			(19)		778	778			
100228708	SEBASTIAN	FL		08/11/2025		1,016		(42)			(42)		974	974			
100228709	ELEPHANT BUTTE	NM		08/11/2025		2,925		(98)			(98)		2,827	2,827			
100228710	GALVESTON	TX		08/11/2025		958		(39)			(39)		919	919			
100228711	HOUSTON	TX		08/11/2025		736		(24)			(24)		712	712			
100228712	ORIENTAL	NC		08/11/2025		659		(28)			(28)		631	631			
100228713	DACULA	GA		08/11/2025		40,517		(1,230)			(1,230)		39,287	39,287			
100228714	MARGATE CITY	NJ		08/11/2025		2,003		(40)			(40)		1,963	1,963			
100228716	DALLAS	TX		08/11/2025		11,855		(591)			(591)		11,264	11,264			
100228717	CLOVIS	CA		08/11/2025		1,508		(50)			(50)		1,458	1,458			
100228719	GRETNA	NE		08/11/2025		805		30			30		835	835			
100228720	PRESCOTT VALLEY	AZ		08/11/2025		2,463		(10)			(10)		2,453	2,453			
100228721	OCEAN CITY	MD		08/11/2025		1,989		(22)			(22)		1,967	1,967			
100228722	ATLANTA	GA		08/11/2025		2,114		(33)			(33)		2,081	2,081			
100228723	TUCSON	AZ		08/11/2025		597		(8)			(8)		589	589			
100228724	FORT LAUDERDALE	FL		08/11/2025		1,434		(39)			(39)		1,395	1,395			
100228725	POOLER	GA		08/11/2025		3,799		(102)			(102)		3,697	3,697			
100228726	MILILANI	HI		08/11/2025		818		(10)			(10)		808	808			
100228727	EDISON	NJ		08/11/2025		1,627		(9)			(9)		1,618	1,618			
100228728	SACRAMENTO	CA		08/11/2025		996		(31)			(31)		965	965			
100228729	CHARLOTTE	NC		08/11/2025		611		(16)			(16)		595	595			
100228730	MARS	PA		08/11/2025		650		(13)			(13)		637	637			
100228731	PRICE	UT		08/11/2025		1,053		(33)			(33)		1,020	1,020			
100228732	PRINCETON	TX		08/11/2025		622		(14)			(14)		608	608			
100228733	NORTH MYRTLE BEACH	SC		08/11/2025		30,771		(1,343)			(1,343)		29,428	29,428			
100228734	BERLIN	MD		08/11/2025		619		(21)			(21)		598	598			
100228735	VIRGINIA BEACH	VA		08/11/2025		843		(21)			(21)		822	822			
100228736	RIVERVIEW	FL		08/11/2025		627		(17)			(17)		610	610			
100228737	GOOSE CREEK	SC		08/11/2025		2,095		(91)			(91)		2,004	2,004			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100228738	CROWN POINT	IN		08/11/2025		578		(22)			(22)		556	556			
100228739	FORT WORTH	TX		08/12/2025		668		(32)			(32)		636	636			
100228740	NASHVILLE	TN		08/12/2025		528		(26)			(26)		502	502			
100228741	SARASOTA	FL		08/12/2025		1,109		(50)			(50)		1,059	1,059			
100228742	SANTA ROSA	CA		08/12/2025		1,699		(81)			(81)		1,618	1,618			
100228743	PINECREST	FL		08/12/2025		5,886		(8)			(8)		5,878	5,878			
100228744	SANTA ANA	CA		08/12/2025		2,267		(108)			(108)		2,159	2,159			
100228745	BROOKLYN	NY		08/12/2025		1,479		(13)			(13)		1,466	1,466			
100228746	NORTH HOLLYWOOD	CA		08/12/2025		1,796		(86)			(86)		1,710	1,710			
100228747	ARTESIA	CA		08/12/2025		2,272		(49)			(49)		2,223	2,223			
100228748	WOODMERE	NY		08/12/2025		2,487		(92)			(92)		2,395	2,395			
100228749	SPRING VALLEY	NY		08/12/2025		2,529		(60)			(60)		2,469	2,469			
100228750	SAN JOSE	CA		08/12/2025		4,504		(145)			(145)		4,359	4,359			
100228751	SOUTH KINGSTOWN	RI		08/12/2025		1,461		(58)			(58)		1,403	1,403			
100228752	ALISO VIEJO	CA		08/12/2025		2,099		(60)			(60)		2,039	2,039			
100228753	CHANDLER	AZ		08/12/2025		3,569		(124)			(124)		3,445	3,445			
100228754	HONOLULU	HI		08/12/2025		4,792		(182)			(182)		4,610	4,610			
100228755	ZIONSVILLE	IN		08/12/2025		1,421		(27)			(27)		1,394	1,394			
100228756	DENVER	CO		08/12/2025		1,382		(49)			(49)		1,333	1,333			
100228758	NAPLES	FL		08/12/2025		544		(26)			(26)		518	518			
100228759	ARLETA	CA		08/12/2025		1,663		(55)			(55)		1,608	1,608			
100228763	LEVITTOWN	NY		08/12/2025		1,108		(19)			(19)		1,089	1,089			
100228764	MIAMI	FL		08/12/2025		472		(13)			(13)		459	459			
100228765	MORENO VALLEY	CA		08/12/2025		1,237		(11)			(11)		1,226	1,226			
100228766	BELLE GLADE	FL		08/12/2025		504		(23)			(23)		481	481			
100228767	WHITTIER	CA		08/12/2025		3,060		(146)			(146)		2,914	2,914			
100228771	PUYALLUP	WA		08/12/2025		1,735		(19)			(19)		1,716	1,716			
100228772	RANCHO SANTA MARGARITA	CA		08/12/2025		1,371		(63)			(63)		1,308	1,308			
100228774	NORTH RICHLAND HILLS	TX		08/12/2025		423		(19)			(19)		404	404			
100228776	SACRAMENTO	CA		08/12/2025		496		(22)			(22)		474	474			
100228778	BOCA RATON	FL		08/12/2025		402		(19)			(19)		383	383			
100228779	HOLLYWOOD	FL		08/12/2025		1,277		(61)			(61)		1,216	1,216			
100228780	SANTA MARIA	CA		08/12/2025		2,413		(90)			(90)		2,323	2,323			
100228782	PHOENIX	AZ		08/12/2025		595		(18)			(18)		577	577			
100228784	FRANKLIN	TN		08/12/2025		4,929		(94)			(94)		4,835	4,835			
100228785	CATHEDRAL CITY	CA		08/12/2025		519		(22)			(22)		497	497			
100228786	ESCONDIDO	CA		08/12/2025		1,741		(69)			(69)		1,672	1,672			
100228787	LONG BEACH	CA		08/12/2025		1,739		(46)			(46)		1,693	1,693			
100228790	ORLANDO	FL		08/12/2025		1,146		(55)			(55)		1,091	1,091			
100228791	GILCHRIST	TX		08/12/2025		438		(21)			(21)		417	417			
100228792	PASADENA	CA		08/12/2025		9,260		(296)			(296)		8,964	8,964			
100228793	DIXON	CA		08/12/2025		1,058		(32)			(32)		1,026	1,026			
100228794	PALM DESERT	CA		08/12/2025		724		(27)			(27)		697	697			
100228795	SAN DIEGO	CA		08/12/2025		2,245		(94)			(94)		2,151	2,151			
100228797	GREENACRES	FL		08/12/2025		300		(14)			(14)		286	286			
100228798	HIRAM	GA		08/12/2025		502		(5)			(5)		497	497			
100228799	RANCHO SANTA MARGARITA	CA		08/12/2025		3,130		(120)			(120)		3,010	3,010			
100228800	KISSIMMEE	FL		08/12/2025		705		(34)			(34)		671	671			
100228801	MISSION VIEJO	CA		08/12/2025		3,272		(156)			(156)		3,116	3,116			
100228802	INDIAN LAND	SC		08/12/2025		565		(27)			(27)		538	538			
100228803	FORT WORTH	TX		08/12/2025		874		(42)			(42)		832	832			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228805	LAKEWOOD	CA		08/12/2025		4,004		(145)			(145)		3,859	3,859			
100228807	GLENVILLE	NC		08/12/2025		2,059		(67)			(67)		1,992	1,992			
100228808	NOKOMIS	FL		08/12/2025		987		(31)			(31)		956	956			
100228809	CHICAGO	IL		08/12/2025		1,866		(63)			(63)		1,803	1,803			
100228810	STEVENSVILLE	MI		08/12/2025		768		(30)			(30)		738	738			
100228811	AUBURN	AL		08/12/2025		756		(26)			(26)		730	730			
100228812	NEWNAN	GA		08/12/2025		2,608		(93)			(93)		2,515	2,515			
100228813	RATHDRUM	ID		08/12/2025		1,859		6			6		1,865	1,865			
100228814	BELMONT	NC		08/12/2025		880		(24)			(24)		856	856			
100228815	SEASIDE HEIGHTS	NJ		08/12/2025		1,107		(46)			(46)		1,061	1,061			
100228816	NEWNAN	GA		08/12/2025		522		(20)			(20)		502	502			
100228817	ROSEVILLE	MN		08/12/2025		1,001		(33)			(33)		968	968			
100228818	TUCSON	AZ		08/12/2025		1,203		39			39		1,242	1,242			
100228819	CHICO	CA		08/12/2025		741		(8)			(8)		733	733			
100228820	PLANO	TX		08/12/2025		1,679		(22)			(22)		1,657	1,657			
100228821	NIPOMO	CA		08/12/2025		1,319		(30)			(30)		1,289	1,289			
100228822	COVINGTON	LA		08/12/2025		699		(21)			(21)		678	678			
100228823	TACOMA	WA		08/12/2025		1,754		(76)			(76)		1,678	1,678			
100228824	DEPOE BAY	OR		08/12/2025		961		(26)			(26)		935	935			
100228825	JERSEY CITY	NJ		08/12/2025		1,085		(20)			(20)		1,065	1,065			
100228826	SAINT AUGUSTINE	FL		08/12/2025		724		(22)			(22)		702	702			
100228827	NORTH BEND	WA		08/12/2025		1,304		(56)			(56)		1,248	1,248			
100228830	STEVENSVILLE	MT		08/12/2025		1,089		(31)			(31)		1,058	1,058			
100228831	MERIDIAN	ID		08/12/2025		1,535		(39)			(39)		1,496	1,496			
100228832	SANTA ROSA	CA		08/12/2025		2,493		(38)			(38)		2,455	2,455			
100228833	KANNAPOLIS	NC		08/12/2025		706		(18)			(18)		688	688			
100228835	DOVER	NH		08/12/2025		1,178		(32)			(32)		1,146	1,146			
100228836	ELLENVILLE	NY		08/12/2025		1,430		(52)			(52)		1,378	1,378			
100228837	POINCIANA	FL		08/12/2025		1,139		(28)			(28)		1,111	1,111			
100228838	CAPE CORAL	FL		08/12/2025		779		(28)			(28)		751	751			
100228839	MILFORD	CT		08/12/2025		2,832		(84)			(84)		2,748	2,748			
100228840	MURPHY	NC		08/12/2025		1,722		(74)			(74)		1,648	1,648			
100228841	OSTERVILLE	MA		08/12/2025		1,296		(37)			(37)		1,259	1,259			
100228842	WOONSOCKET	RI		08/12/2025		1,550		(61)			(61)		1,489	1,489			
100228843	AURORA	IL		08/12/2025		3,279		(107)			(107)		3,172	3,172			
100228844	SAN ANTONIO	TX		08/12/2025		1,014		(11)			(11)		1,003	1,003			
100228845	HARRISBURG	PA		08/12/2025		517		(20)			(20)		497	497			
100228846	HOBOKEN	NJ		08/12/2025		3,317		(67)			(67)		3,250	3,250			
100228847	BERKLEY	MA		08/12/2025		1,355		(32)			(32)		1,323	1,323			
100228848	TAUNTON	MA		08/12/2025		1,216		(33)			(33)		1,183	1,183			
100228849	GLENVILLE	NC		08/12/2025		1,467		(11)			(11)		1,456	1,456			
100228850	PELHAM	NY		08/12/2025		2,615		(121)			(121)		2,494	2,494			
100228851	SAN JOSE	CA		08/12/2025		4,322		(130)			(130)		4,192	4,192			
100228852	SOUTHAMPTON	NY		08/12/2025		2,973		(53)			(53)		2,920	2,920			
100228853	HAMDEN	CT		08/12/2025		1,158		(32)			(32)		1,126	1,126			
100228854	HOUSTON	TX		08/12/2025		8,934		(285)			(285)		8,649	8,649			
100228855	ANCHORAGE	AK		08/12/2025		803		(27)			(27)		776	776			
100228856	TUCSON	AZ		08/12/2025		526		(22)			(22)		504	504			
100228857	NARRAGANSETT	RI		08/12/2025		1,275		(48)			(48)		1,227	1,227			
100228858	RICHLAND	WA		08/12/2025		1,231		(40)			(40)		1,191	1,191			
100228859	HARRISBURG	PA		08/12/2025		5,393		(180)			(180)		5,213	5,213			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100228860	ESTERO	FL		08/12/2025		1,522		(54)			(54)		1,468	1,468			
100228861	BRICK	NJ		08/12/2025		1,467		(44)			(44)		1,423	1,423			
100228862	TOMS RIVER	NJ		08/12/2025		1,037		(31)			(31)		1,006	1,006			
100228863	BARNEGAT	NJ		08/12/2025		1,113		(41)			(41)		1,072	1,072			
100228864	HOBOKEN	NJ		08/12/2025		2,080		(61)			(61)		2,019	2,019			
100228865	TAUNTON	MA		08/12/2025		2,467		(63)			(63)		2,404	2,404			
100228866	FRANCESTOWN	NH		08/12/2025		806		(23)			(23)		783	783			
100228867	HOBOKEN	NJ		08/12/2025		1,496		(44)			(44)		1,452	1,452			
100228868	WAILUKU	HI		08/12/2025		2,047		(22)			(22)		2,025	2,025			
100228869	HEREFORD	AZ		08/12/2025		612		(13)			(13)		599	599			
100228871	NORTH CAPE MAY	NJ		08/12/2025		636		(24)			(24)		612	612			
100228872	NEW BRUNSWICK	NJ		08/12/2025		1,385		(38)			(38)		1,347	1,347			
100228873	FRISCO	CO		08/12/2025		974		(26)			(26)		948	948			
100228874	MINNEAPOLIS	MN		08/12/2025		630		(28)			(28)		602	602			
100228875	STATE COLLEGE	PA		08/12/2025		908		(32)			(32)		876	876			
100228876	LA QUINTA	CA		08/12/2025		909		(28)			(28)		881	881			
100228877	CHANDLER	AZ		08/12/2025		725		(31)			(31)		694	694			
100228878	OCEAN CITY	NJ		08/12/2025		4,206		(54)			(54)		4,152	4,152			
100228879	MILFORD	CT		08/12/2025		5,514		(142)			(142)		5,372	5,372			
100228880	TALLAHASSEE	FL		08/12/2025		708		(24)			(24)		684	684			
100228881	LA QUINTA	CA		08/12/2025		3,273		(78)			(78)		3,195	3,195			
100228882	TALLAHASSEE	FL		08/12/2025		468		(20)			(20)		448	448			
100228883	ROCKVILLE	MD		08/12/2025		659		(29)			(29)		630	630			
100228885	JERSEY CITY	NJ		08/12/2025		1,962		(45)			(45)		1,917	1,917			
100228886	MYRTLE BEACH	SC		08/12/2025		2,455		(100)			(100)		2,355	2,355			
100228887	FORKED RIVER	NJ		08/12/2025		842		(30)			(30)		812	812			
100228888	RANCHO MIRAGE	CA		08/12/2025		1,283		(47)			(47)		1,236	1,236			
100228889	OCEAN	NJ		08/12/2025		612		(19)			(19)		593	593			
100228890	TAUNTON	MA		08/12/2025		1,524		(52)			(52)		1,472	1,472			
100228891	MIDDLETOWN	NY		08/12/2025		984		(36)			(36)		948	948			
100228892	FULSHEAR	TX		08/12/2025		2,004		(45)			(45)		1,959	1,959			
100228893	NEWNAN	GA		08/12/2025		2,034		(72)			(72)		1,962	1,962			
100228895	HESPERIA	CA		08/12/2025		5,873		(125)			(125)		5,748	5,748			
100228896	SANTA ROSA	CA		08/12/2025		2,159		20			20		2,179	2,179			
100228897	PORT WENTWORTH	GA		08/12/2025		1,192		22			22		1,214	1,214			
100228898	DEERING	NH		08/12/2025		918		(29)			(29)		889	889			
100228899	ALLENTOWN	PA		08/12/2025		589		(27)			(27)		562	562			
100228900	SANTA MARIA	CA		08/12/2025		1,240		(8)			(8)		1,232	1,232			
100228901	HAMDEN	CT		09/10/2025		2,138		(84)			(84)		2,054	2,054			
100228903	MCDONOUGH	GA		09/10/2025		818		(30)			(30)		788	788			
100228904	HOOVER	AL		09/10/2025		723		(34)			(34)		689	689			
100228905	KOKOMO	IN		09/10/2025		269		(3)			(3)		266	266			
100228906	FLAGSTAFF	AZ		09/10/2025		1,669		(21)			(21)		1,648	1,648			
100228907	PORT ORCHARD	WA		09/10/2025		681		(25)			(25)		656	656			
100228908	BALTIMORE	MD		09/10/2025		774		(37)			(37)		737	737			
100228911	HILDEBRAN	NC		09/10/2025		252		(10)			(10)		242	242			
100228912	KOKOMO	IN		09/10/2025		280		(3)			(3)		277	277			
100228914	TOLEDO	OH		09/10/2025		694		(22)			(22)		672	672			
100228915	MESA	AZ		09/10/2025		366		(17)			(17)		349	349			
100228917	ENCINITAS	CA		09/10/2025		4,007		(191)			(191)		3,816	3,816			
100228918	DECATUR	GA		09/10/2025		766		(24)			(24)		742	742			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228919	RANCHO SANTA FE	CA		09/10/2025		3,534		(168)			(168)		3,366	3,366			
100228920	SEATTLE	WA		09/10/2025		1,242		(41)			(41)		1,201	1,201			
100228923	HIALEAH	FL		09/10/2025		642		(19)			(19)		623	623			
100228924	NORTHBROOK	IL		09/10/2025		1,370		(45)			(45)		1,325	1,325			
100228926	MIAMI	FL		09/10/2025		2,145		47			47		2,192	2,192			
100228928	LEE	MA		09/10/2025		514		(10)			(10)		504	504			
100228930	HOUSTON	TX		09/10/2025		1,489		(48)			(48)		1,441	1,441			
100228931	RIDGEFIELD	WA		09/10/2025		2,519		(78)			(78)		2,441	2,441			
100228935	WHITES CREEK	TN		09/10/2025		433		(19)			(19)		414	414			
100228936	GLENN HEIGHTS	TX		09/10/2025		473		1			1		474	474			
100228939	BRIELLE	NJ		09/10/2025		23		(1)			(1)		22	22			
100228941	WASHINGTON	DC		09/10/2025		1,490		(71)			(71)		1,419	1,419			
100228942	MIDLOTHIAN	VA		09/10/2025		1,358		(44)			(44)		1,314	1,314			
100228944	CREST HILL	IL		09/10/2025		415		(13)			(13)		402	402			
100228946	PARADISE	CA		09/10/2025		488		(22)			(22)		466	466			
100228947	LILBURN	GA		09/10/2025		1,084		(51)			(51)		1,033	1,033			
100228948	PASO ROBLES	CA		09/10/2025		372		(18)			(18)		354	354			
100228950	YOUNGSVILLE	LA		09/10/2025		1,436		(20)			(20)		1,416	1,416			
100228951	SOUTHGATE	MI		09/10/2025		244		(9)			(9)		235	235			
100228952	LAS VEGAS	NV		09/10/2025		1,246		(59)			(59)		1,187	1,187			
100228953	SCOTTSDALE	AZ		09/10/2025		1,263		(52)			(52)		1,211	1,211			
100228954	MIAMI	FL		09/10/2025		505							505	505			
100228957	WYLIE	TX		09/10/2025		402		(19)			(19)		383	383			
100228959	GAINESVILLE	FL		09/10/2025		596		1			1		597	597			
100228960	PLANTATION	FL		09/10/2025		556		(13)			(13)		543	543			
100228962	ALPHARETTA	GA		09/10/2025		4,037		(192)			(192)		3,845	3,845			
100228963	DALLAS	TX		09/10/2025		266		(13)			(13)		253	253			
100228965	QUEEN CREEK	AZ		09/10/2025		778		(37)			(37)		741	741			
100228968	NORTH HIGHLANDS	CA		09/10/2025		830		(18)			(18)		812	812			
100228970	WASHINGTON	DC		09/10/2025		980		(41)			(41)		939	939			
100228971	LAKE STEVENS	WA		09/10/2025		528		(24)			(24)		504	504			
100228974	BOCA RATON	FL		09/10/2025		1,212		(57)			(57)		1,155	1,155			
100228979	WALLINGFORD	CT		09/10/2025		450		(21)			(21)		429	429			
100228980	BERKELEY	CA		09/10/2025		2,738		(89)			(89)		2,649	2,649			
100228983	TWENTYNINE PALMS	CA		09/10/2025		1,132		(54)			(54)		1,078	1,078			
100228986	NEW LEXINGTON	OH		09/10/2025		153		(4)			(4)		149	149			
100228988	MARRERO	LA		09/10/2025		271		(8)			(8)		263	263			
100228990	UPLAND	CA		09/10/2025		6,300		(300)			(300)		6,000	6,000			
100228992	ENCINITAS	CA		09/10/2025		2,015		(96)			(96)		1,919	1,919			
100228993	MIDLAND	TX		09/10/2025		1,642		(49)			(49)		1,593	1,593			
100228995	SAN CLEMENTE	CA		09/10/2025		6,957		(253)			(253)		6,704	6,704			
100228998	WALNUT CREEK	CA		09/10/2025		1,226		(23)			(23)		1,203	1,203			
100228999	AURORA	CO		09/10/2025		1,701		(69)			(69)		1,632	1,632			
100229000	ROSENBERG	TX		09/10/2025		386		(15)			(15)		371	371			
100229001	SPOKANE	WA		09/10/2025		294		(7)			(7)		287	287			
100229002	CHUGIAK	AK		08/14/2025		764		(18)			(18)		746	746			
100229003	LAKEWOOD RANCH	FL		08/14/2025		1,178		(31)			(31)		1,147	1,147			
100229005	AURORA	CO		08/14/2025		1,679		(29)			(29)		1,650	1,650			
100229006	LADSON	SC		08/14/2025		1,097		(20)			(20)		1,077	1,077			
100229007	AUSTIN	TX		08/14/2025		1,283		(48)			(48)		1,235	1,235			
100229008	LIVE OAK	FL		08/14/2025		1,742		(59)			(59)		1,683	1,683			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229009	HUBBARD	OR		08/14/2025		803		(31)			(31)		772	772			
100229010	CAPE CORAL	FL		08/14/2025		177,043		(4,529)			(4,529)		172,514	172,514			
100229011	FORT WORTH	TX		08/14/2025		653		(25)			(25)		628	628			
100229012	FORT LAUDERDALE	FL		08/14/2025		734		(21)			(21)		713	713			
100229013	OAKLAND PARK	FL		08/14/2025		107,750		(4,144)			(4,144)		103,606	103,606			
100229015	NEW RIVER	AZ		08/14/2025		722		(24)			(24)		698	698			
100229016	NORTH LAUDERDALE	FL		08/14/2025		925		(36)			(36)		889	889			
100229017	TUCSON	AZ		08/14/2025		1,448		(37)			(37)		1,411	1,411			
100229018	KISSIMMEE	FL		08/14/2025		1,167		(35)			(35)		1,132	1,132			
100229019	PINEHURST	NC		08/14/2025		803		(22)			(22)		781	781			
100229020	ANN ARBOR	MI		08/14/2025		756		(14)			(14)		742	742			
100229021	SAINT AUGUSTINE	FL		08/14/2025		1,346		(45)			(45)		1,301	1,301			
100229022	MONCKS CORNER	SC		08/14/2025		723		(15)			(15)		708	708			
100229023	HILLSBORO BEACH	FL		08/14/2025		1,791		(47)			(47)		1,744	1,744			
100229024	CLERMONT	FL		08/14/2025		659		(25)			(25)		634	634			
100229025	DOVER	DE		08/14/2025		666		(22)			(22)		644	644			
100229026	CHINO	CA		08/14/2025		2,124		(51)			(51)		2,073	2,073			
100229027	EAST POINT	GA		08/14/2025		1,010		(24)			(24)		986	986			
100229028	GLENDALE	AZ		08/14/2025		1,071		(31)			(31)		1,040	1,040			
100229029	ATLANTIC BEACH	NC		08/14/2025		1,030		(21)			(21)		1,009	1,009			
100229030	VENICE	FL		08/14/2025		1,048		(40)			(40)		1,008	1,008			
100229031	WATERLOO	SC		08/14/2025		1,129		(29)			(29)		1,100	1,100			
100229032	VONORE	TN		08/14/2025		1,668		(35)			(35)		1,633	1,633			
100229033	BRADENTON	FL		08/14/2025		2,070		(39)			(39)		2,031	2,031			
100229034	SARASOTA	FL		08/14/2025		1,259		(31)			(31)		1,228	1,228			
100229035	ORANGE PARK	FL		08/14/2025		2,248		(66)			(66)		2,182	2,182			
100229036	ROGERS	MN		08/14/2025		1,056		(22)			(22)		1,034	1,034			
100229037	NORTH BEACH	MD		08/14/2025		679		(26)			(26)		653	653			
100229038	VERO BEACH	FL		08/14/2025		1,608		(39)			(39)		1,569	1,569			
100229039	HILLSBORO	VA		08/14/2025		878		(30)			(30)		848	848			
100229040	SPRINGFIELD	OR		08/14/2025		2,191		(47)			(47)		2,144	2,144			
100229041	COLUMBIAVILLE	MI		08/14/2025		656		(18)			(18)		638	638			
100229042	RESCUE	CA		08/14/2025		1,608		(49)			(49)		1,559	1,559			
100229043	SAN ANTONIO	TX		08/14/2025		728		(28)			(28)		700	700			
100229044	FONTANA	CA		08/14/2025		1,522		(52)			(52)		1,470	1,470			
100229045	ENGLEWOOD	FL		08/14/2025		595		(23)			(23)		572	572			
100229046	ODESSA	FL		08/14/2025		24,043		(905)			(905)		23,138	23,138			
100229047	LA PORTE	IN		08/14/2025		869		(32)			(32)		837	837			
100229048	LEESBURG	AL		08/14/2025		1,200		(24)			(24)		1,176	1,176			
100229050	CAMDEN	MI		08/14/2025		603		(16)			(16)		587	587			
100229051	ALDIE	VA		08/14/2025		1,511		(34)			(34)		1,477	1,477			
100229052	BLACK HAWK	CO		08/14/2025		1,930		(29)			(29)		1,901	1,901			
100229053	WALDEN	CO		08/14/2025		23,348		(714)			(714)		22,634	22,634			
100229054	PONTE VEDRA	FL		08/14/2025		1,124		(42)			(42)		1,082	1,082			
100229055	DES MOINES	WA		08/14/2025		724		(26)			(26)		698	698			
100229056	MENIFEE	CA		08/14/2025		750		(16)			(16)		734	734			
100229057	HOMESTEAD	FL		08/14/2025		734		(26)			(26)		708	708			
100229059	GREENVILLE	ME		08/14/2025		1,109		(25)			(25)		1,084	1,084			
100229060	AVON LAKE	OH		08/14/2025		2,113		74			74		2,187	2,187			
100229061	ORLANDO	FL		08/14/2025		951		(32)			(32)		919	919			
100229062	SEMINOLE	FL		08/14/2025		1,084		(30)			(30)		1,054	1,054			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229063	PALM HARBOR	FL		08/14/2025		22,089		(713)			(713)		21,376	21,376			
100229064	SOUTH LAKE TAHOE	CA		08/14/2025		916		(23)			(23)		893	893			
100229065	CLEARWATER	FL		08/14/2025		1,693		(60)			(60)		1,633	1,633			
100229066	TACOMA	WA		08/14/2025		941		(28)			(28)		913	913			
100229067	AUSTIN	TX		08/14/2025		860		(33)			(33)		827	827			
100229068	VENTNOR CITY	NJ		08/14/2025		3,610		(71)			(71)		3,539	3,539			
100229069	KNIGHTDALE	NC		08/14/2025		858		(24)			(24)		834	834			
100229070	ORMOND BEACH	FL		08/14/2025		990		(21)			(21)		969	969			
100229071	SOUTH PLAINFIELD	NJ		08/14/2025		616		(24)			(24)		592	592			
100229072	BLUE RIDGE	GA		08/14/2025		778		(20)			(20)		758	758			
100229073	OAK ISLAND	NC		08/14/2025		1,483		(33)			(33)		1,450	1,450			
100229074	BLUE RIDGE	GA		08/14/2025		1,998		(51)			(51)		1,947	1,947			
100229075	HIDEAWAY	TX		08/14/2025		714		(24)			(24)		690	690			
100229076	SEBRING	FL		08/14/2025		1,181		(20)			(20)		1,161	1,161			
100229077	ALACHUA	FL		08/14/2025		740		(24)			(24)		716	716			
100229078	CAMBRIA	CA		08/14/2025		1,762		(37)			(37)		1,725	1,725			
100229079	SANTA ROSA	CA		08/14/2025		1,991		(61)			(61)		1,930	1,930			
100229080	SOUTH PASADENA	FL		08/14/2025		895		(33)			(33)		862	862			
100229081	MAPLETON	OR		08/14/2025		2,061		(48)			(48)		2,013	2,013			
100229082	ELLIJAY	GA		08/14/2025		1,342		(23)			(23)		1,319	1,319			
100229083	MCKINNEY	TX		08/14/2025		1,923		6			6		1,929	1,929			
100229084	TYLER	TX		08/14/2025		756		(17)			(17)		739	739			
100229085	CAMDEN	SC		08/14/2025		13,417		(331)			(331)		13,086	13,086			
100229086	MANISTEE	MI		08/14/2025		1,230		(25)			(25)		1,205	1,205			
100229087	DECATUR	GA		08/14/2025		1,713		(66)			(66)		1,647	1,647			
100229088	SACRAMENTO	CA		08/14/2025		1,031		(40)			(40)		991	991			
100229089	MESA	AZ		08/14/2025		1,739		(30)			(30)		1,709	1,709			
100229090	WINTER GARDEN	FL		08/14/2025		1,792		(53)			(53)		1,739	1,739			
100229091	TENINO	WA		08/14/2025		713		(27)			(27)		686	686			
100229092	DAVENPORT	FL		08/14/2025		948		(28)			(28)		920	920			
100229093	ALBUQUERQUE	NM		08/14/2025		1,081		(30)			(30)		1,051	1,051			
100229094	OAK RIDGE	NC		08/14/2025		1,674		(60)			(60)		1,614	1,614			
100229095	CLARKSVILLE	TN		08/14/2025		1,107		(22)			(22)		1,085	1,085			
100229096	NEWPORT	WA		08/14/2025		1,205		(27)			(27)		1,178	1,178			
100229097	GARDEN VALLEY	ID		08/14/2025		708		(15)			(15)		693	693			
100229098	PHOENIX	AZ		08/14/2025		1,111		(17)			(17)		1,094	1,094			
100229099	SAN DIEGO	CA		08/14/2025		2,453		(77)			(77)		2,376	2,376			
100229100	SCOTTSDALE	AZ		08/14/2025		1,871		(41)			(41)		1,830	1,830			
100229101	HANFORD	CA		08/14/2025		684		(26)			(26)		658	658			
100229102	JIM THORPE	PA		08/14/2025		777		(20)			(20)		757	757			
100229103	INDIO	CA		08/14/2025		971		(37)			(37)		934	934			
100229104	NEW ORLEANS	LA		08/14/2025		1,030		(23)			(23)		1,007	1,007			
100229105	DAVENPORT	FL		08/14/2025		1,845		(66)			(66)		1,779	1,779			
100229106	BEAUFORT	SC		08/14/2025		1,309		(47)			(47)		1,262	1,262			
100229107	FRUITLAND	ID		08/14/2025		1,201		(22)			(22)		1,179	1,179			
100229108	KURE BEACH	NC		08/14/2025		694		(18)			(18)		676	676			
100229109	SEMINOLE	FL		08/14/2025		1,290		(37)			(37)		1,253	1,253			
100229110	AFTON	VA		08/14/2025		1,228		(24)			(24)		1,204	1,204			
100229111	CHERRY LOG	GA		08/14/2025		1,988		(24)			(24)		1,964	1,964			
100229112	DAYTONA BEACH SHORES	FL		08/14/2025		1,301		(32)			(32)		1,269	1,269			
100229113	SAINT AUGUSTINE	FL		08/14/2025		1,434		(41)			(41)		1,393	1,393			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100229114	BRADENTON	FL		08/14/2025		1,156		(33)			(33)		1,123	1,123			
100229115	SPRING	TX		08/14/2025		784		(27)			(27)		757	757			
100229116	BONITA SPRINGS	FL		08/14/2025		18,982		(627)			(627)		18,355	18,355			
100229117	ORLANDO	FL		08/14/2025		1,074		(19)			(19)		1,055	1,055			
100229118	DENMARK	ME		08/14/2025		592		(23)			(23)		569	569			
100229119	ANTIOCH	IL		08/14/2025		601		(15)			(15)		586	586			
100229120	ALBRIGHTSVILLE	PA		08/14/2025		1,239		(25)			(25)		1,214	1,214			
100229121	WEST BATH	ME		08/14/2025		1,479		(34)			(34)		1,445	1,445			
100229122	POCONO LAKE	PA		08/14/2025		1,302		(39)			(39)		1,263	1,263			
100229123	FUQUAY VARINA	NC		08/14/2025		723		(25)			(25)		698	698			
100229124	SCOTTSDALE	AZ		08/14/2025		1,525		(35)			(35)		1,490	1,490			
100229125	PELICAN RAPIDS	MN		08/14/2025		1,112		(23)			(23)		1,089	1,089			
100229126	ONSTED	MI		08/14/2025		1,304		(26)			(26)		1,278	1,278			
100229127	BROOKINGS	OR		08/14/2025		929		(29)			(29)		900	900			
100229128	DESTIN	FL		08/14/2025		1,747		(33)			(33)		1,714	1,714			
100229129	HARKER HEIGHTS	TX		08/14/2025		707		(27)			(27)		680	680			
100229130	PANAMA CITY	FL		08/14/2025		1,365		(38)			(38)		1,327	1,327			
100229132	GARDEN CITY	KS		08/14/2025		720		(24)			(24)		696	696			
100229133	WINSTON SALEM	NC		08/14/2025		652		(20)			(20)		632	632			
100229134	RADFORD	VA		08/14/2025		1,674		(36)			(36)		1,638	1,638			
100229135	CLEARWATER	FL		08/14/2025		785		(30)			(30)		755	755			
100229136	SHAVER LAKE	CA		08/14/2025		825		(20)			(20)		805	805			
100229137	POMPANO BEACH	FL		08/14/2025		1,226		(28)			(28)		1,198	1,198			
100229138	PORTSMOUTH	VA		08/14/2025		616		(24)			(24)		592	592			
100229139	MC GAHEYSVILLE	VA		08/14/2025		1,996		(49)			(49)		1,947	1,947			
100229141	GAYLORD	MI		08/14/2025		966		(15)			(15)		951	951			
100229142	SAN ANDREAS	CA		08/14/2025		713		(27)			(27)		686	686			
100229143	COTTONWOOD SHORES	TX		08/14/2025		1,213		(42)			(42)		1,171	1,171			
100229144	CATONSVILLE	MD		08/14/2025		557		(20)			(20)		537	537			
100229145	PINE	AZ		08/14/2025		740		(19)			(19)		721	721			
100229146	WICHITA	KS		08/14/2025		801		(15)			(15)		786	786			
100229147	HOUSTON	TX		08/14/2025		764		(29)			(29)		735	735			
100229148	INDIANAPOLIS	IN		08/14/2025		666		(19)			(19)		647	647			
100229149	BLUE RIDGE	GA		08/14/2025		1,223		(42)			(42)		1,181	1,181			
100229150	BLUFFTON	SC		08/14/2025		1,116		(25)			(25)		1,091	1,091			
100229151	BRADENTON	FL		08/14/2025		1,367		(23)			(23)		1,344	1,344			
100229152	SAN JACINTO	CA		08/14/2025		1,005		(31)			(31)		974	974			
100229153	BERLIN	VT		08/14/2025		1,865		(45)			(45)		1,820	1,820			
100229154	HOUSTON	TX		08/14/2025		1,163		(45)			(45)		1,118	1,118			
100229155	LOUISVILLE	TN		08/14/2025		953		(29)			(29)		924	924			
100229156	VENTURA	CA		08/14/2025		1,076		(36)			(36)		1,040	1,040			
100229157	BIG BEAR CITY	CA		08/14/2025		956		(20)			(20)		936	936			
100229158	LAS VEGAS	NV		08/14/2025		1,440		(46)			(46)		1,394	1,394			
100229159	FERNANDINA BEACH	FL		08/14/2025		267,375		(6,405)			(6,405)		260,970	260,970			
100229160	BIG BEAR CITY	CA		08/14/2025		604		(23)			(23)		581	581			
100229161	FORDS	NJ		08/14/2025		1,805		(2)			(2)		1,803	1,803			
100229162	PALOMAR MOUNTAIN	CA		08/14/2025		835		(20)			(20)		815	815			
100229163	LAS VEGAS	NV		08/14/2025		738		(28)			(28)		710	710			
100229164	PLYMOUTH	MN		08/14/2025		1,465		(40)			(40)		1,425	1,425			
100229165	WOODBRIDGE	VA		08/14/2025		920		(35)			(35)		885	885			
100229166	BAHAMA	NC		08/14/2025		839		(22)			(22)		817	817			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229167	EUGENE	OR		08/14/2025		741		(26)			(26)		715	715			
100229168	BEECH MOUNTAIN	NC		08/14/2025		2,429		(57)			(57)		2,372	2,372			
100229169	GLADWIN	MI		08/14/2025		652		(21)			(21)		631	631			
100229170	BIG BEAR LAKE	CA		08/14/2025		1,502		(37)			(37)		1,465	1,465			
100229171	ROCKBRIDGE	OH		08/14/2025		1,058		(23)			(23)		1,035	1,035			
100229172	SURPRISE	AZ		08/14/2025		1,829		(55)			(55)		1,774	1,774			
100229173	WEST LINN	OR		08/14/2025		1,280		(45)			(45)		1,235	1,235			
100229174	CUMMING	GA		08/14/2025		1,642		(56)			(56)		1,586	1,586			
100229175	TOWNSEND	MA		08/14/2025		1,045		(26)			(26)		1,019	1,019			
100229176	BRYAN	TX		08/14/2025		630		(24)			(24)		606	606			
100229177	GLADE PARK	CO		08/14/2025		1,104		(29)			(29)		1,075	1,075			
100229178	DECATUR	AL		08/14/2025		1,133		(6)			(6)		1,127	1,127			
100229179	FORT WORTH	TX		08/14/2025		901		(35)			(35)		866	866			
100229180	PORT WENTWORTH	GA		08/14/2025		708		(22)			(22)		686	686			
100229181	AURORA	IL		08/14/2025		1,099		(40)			(40)		1,059	1,059			
100229182	PANAMA CITY	FL		08/13/2025		1,162		(39)			(39)		1,123	1,123			
100229183	SUMMERFIELD	FL		08/13/2025		856		(35)			(35)		821	821			
100229184	SAINT HELENA ISLAND	SC		08/13/2025		1,064		(44)			(44)		1,020	1,020			
100229185	BUFORD	GA		08/13/2025		922		(37)			(37)		885	885			
100229186	WESLEY CHAPEL	FL		08/13/2025		3,582		(57)			(57)		3,525	3,525			
100229187	CAPE CORAL	FL		08/13/2025		2,912		(78)			(78)		2,834	2,834			
100229188	ATLANTA	GA		08/13/2025		263		(14)			(14)		249	249			
100229189	AUGUSTA	GA		08/13/2025		237		(14)			(14)		223	223			
100229190	ATLANTA	GA		08/13/2025		568		(23)			(23)		545	545			
100229191	FORT MILL	SC		08/13/2025		640		(15)			(15)		625	625			
100229192	WINCHESTER	TN		08/13/2025		294		(12)			(12)		282	282			
100229193	DECATUR	GA		08/13/2025		416		(16)			(16)		400	400			
100229194	WINSTON SALEM	NC		08/13/2025		266		(13)			(13)		253	253			
100229195	CASTRO VALLEY	CA		08/13/2025		1,504		(24)			(24)		1,480	1,480			
100229196	THE VILLAGES	FL		08/13/2025		400		(14)			(14)		386	386			
100229197	MORRISVILLE	NC		08/13/2025		1,318		(49)			(49)		1,269	1,269			
100229198	FOLEY	AL		08/13/2025		627		(19)			(19)		608	608			
100229199	NASHVILLE	TN		08/13/2025		584		(7)			(7)		577	577			
100229200	ATHENS	GA		08/13/2025		1,669		17			17		1,686	1,686			
100229201	ELLIJAY	GA		08/13/2025		1,225		(38)			(38)		1,187	1,187			
100229202	MINERAL	VA		08/13/2025		1,010		(27)			(27)		983	983			
100229203	DUNWOODY	GA		08/13/2025		612		(20)			(20)		592	592			
100229204	ST. GEORGE ISLAND	FL		08/13/2025		2,082		(109)			(109)		1,973	1,973			
100229205	MILFORD	VA		08/13/2025		453		(22)			(22)		431	431			
100229206	JACKSONVILLE	NC		08/13/2025		611		(32)			(32)		579	579			
100229207	ELLIJAY	GA		08/13/2025		708		(27)			(27)		681	681			
100229208	SAINT AUGUSTINE	FL		08/13/2025		432		(18)			(18)		414	414			
100229209	EAST PALATKA	FL		08/13/2025		207		(11)			(11)		196	196			
100229210	LAKEMONT	GA		08/13/2025		10,949		(183)			(183)		10,766	10,766			
100229211	MARTINSBURG	WV		08/13/2025		512		(20)			(20)		492	492			
100229212	CLEARWATER	FL		08/13/2025		1,261		(12)			(12)		1,249	1,249			
100229213	BLUE RIDGE	GA		08/13/2025		789		(21)			(21)		768	768			
100229214	SAINT GEORGE ISLAND	FL		08/13/2025		1,604		(63)			(63)		1,541	1,541			
100229216	DUNCAN	SC		08/13/2025		304		(8)			(8)		296	296			
100229217	SANDY SPRINGS	GA		08/13/2025		1,605		(32)			(32)		1,573	1,573			
100229218	MYRTLE BEACH	SC		08/13/2025		622		(28)			(28)		594	594			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229219	KNOXVILLE	TN		08/13/2025		857		(30)			(30)		827	827			
100229220	CANTON	GA		08/13/2025		538		(24)			(24)		514	514			
100229221	HAGUE	VA		08/13/2025		1,181		(48)			(48)		1,133	1,133			
100229222	ATLANTA	GA		08/13/2025		555		(14)			(14)		541	541			
100229223	CRANE HILL	AL		08/13/2025		596		(17)			(17)		579	579			
100229224	ALEXANDRIA	VA		08/13/2025		623		(23)			(23)		600	600			
100229225	CRAMERTON	NC		08/13/2025		455		(15)			(15)		440	440			
100229226	NASHVILLE	TN		08/13/2025		1,214		(45)			(45)		1,169	1,169			
100229227	COLONIAL HEIGHTS	VA		08/13/2025		3,646		(139)			(139)		3,507	3,507			
100229228	ATLANTA	GA		08/13/2025		578		(15)			(15)		563	563			
100229229	RISING FAWN	GA		08/13/2025		3,149		(131)			(131)		3,018	3,018			
100229230	CARTERSVILLE	GA		08/13/2025		851		(21)			(21)		830	830			
100229231	DESTIN	FL		08/13/2025		1,330		(42)			(42)		1,288	1,288			
100229232	TUCKER	GA		08/13/2025		369		(18)			(18)		351	351			
100229233	FLOWERY BRANCH	GA		08/13/2025		1,434		(29)			(29)		1,405	1,405			
100229234	LAWRENCEVILLE	GA		08/13/2025		635		(28)			(28)		607	607			
100229235	FRESNO	CA		08/13/2025		807		(29)			(29)		778	778			
100229236	ODENVILLE	AL		08/13/2025		495		(1)			(1)		494	494			
100229237	ELLENWOOD	GA		08/13/2025		475		(11)			(11)		464	464			
100229238	SUMMERFIELD	FL		08/13/2025		908		(36)			(36)		872	872			
100229239	GAINESVILLE	FL		08/13/2025		399		(15)			(15)		384	384			
100229241	CULLEOKA	TN		08/13/2025		691		(29)			(29)		662	662			
100229242	ATLANTA	GA		08/13/2025		1,009		(39)			(39)		970	970			
100229243	SAINT AUGUSTINE	FL		08/13/2025		614		(32)			(32)		582	582			
100229244	GAINESVILLE	FL		08/13/2025		503		(17)			(17)		486	486			
100229245	CLEVELAND	GA		08/13/2025		367		(15)			(15)		352	352			
100229246	MARIETTA	GA		08/13/2025		907		(33)			(33)		874	874			
100229247	EWA BEACH	HI		08/13/2025		3,374		(112)			(112)		3,262	3,262			
100229248	WOODBRIDGE	VA		08/13/2025		5,104		(155)			(155)		4,949	4,949			
100229249	CHICAGO	IL		08/13/2025		889		(35)			(35)		854	854			
100229250	JASPER	GA		08/13/2025		634		(20)			(20)		614	614			
100229251	CHAPEL HILL	NC		08/13/2025		1,514		(53)			(53)		1,461	1,461			
100229252	CRESTVIEW	FL		08/13/2025		479		(13)			(13)		466	466			
100229253	SUMMERVILLE	SC		08/13/2025		909		(17)			(17)		892	892			
100229254	HOLLISTER	MO		08/13/2025		506		(22)			(22)		484	484			
100229255	NORTH CHARLESTON	SC		08/13/2025		929		(26)			(26)		903	903			
100229256	SAN PEDRO	CA		08/14/2025		1,552		(74)			(74)		1,478	1,478			
100229257	LOS ANGELES	CA		08/14/2025		2,340		(99)			(99)		2,241	2,241			
100229258	CHINO	CA		08/14/2025		1,479		2			2		1,481	1,481			
100229260	SONOMA	CA		08/14/2025		3,283		(101)			(101)		3,182	3,182			
100229261	HUDSON	FL		08/14/2025		1,956		(9)			(9)		1,947	1,947			
100229262	CENTRE	AL		08/14/2025		699		(11)			(11)		688	688			
100229263	HURRICANE	UT		08/14/2025		986		(35)			(35)		951	951			
100229264	WRIGHTSTOWN	WI		08/14/2025		712		(9)			(9)		703	703			
100229265	AVONDALE	AZ		08/14/2025		497		(15)			(15)		482	482			
100229266	FREDERICK	MD		08/14/2025		457		(16)			(16)		441	441			
100229267	DEERFIELD BEACH	FL		08/14/2025		5,407		(125)			(125)		5,282	5,282			
100229268	KENT	OH		08/14/2025		316		(2)			(2)		314	314			
100229269	LOS ANGELES	CA		08/14/2025		974		(32)			(32)		942	942			
100229270	ROCKFORD	IL		08/14/2025		403		(7)			(7)		396	396			
100229271	BIG BEAR LAKE	CA		08/14/2025		2,236		15			15		2,251	2,251			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229272	COACHELLA	CA		08/14/2025		1,064		(19)			(19)		1,045	1,045			
100229273	FRONT ROYAL	VA		08/14/2025		748		(36)			(36)		712	712			
100229274	LAS VEGAS	NV		08/14/2025		628		(3)			(3)		625	625			
100229275	GAINESVILLE	FL		08/14/2025		218		(10)			(10)		208	208			
100229276	WOODBURY	MN		08/14/2025		556		(9)			(9)		547	547			
100229277	POCATELLO	ID		08/14/2025		204		(10)			(10)		194	194			
100229278	BEAUMONT	TX		08/14/2025		302		(13)			(13)		289	289			
100229279	READING	OH		08/14/2025		370		(6)			(6)		364	364			
100229280	MORENO VALLEY	CA		08/14/2025		1,064		8			8		1,072	1,072			
100229281	SPRINGFIELD	OH		08/14/2025		236		(8)			(8)		228	228			
100229283	RADCLIFF	KY		08/14/2025		431		7			7		438	438			
100229284	CHARLOTTE	NC		08/14/2025		301		(10)			(10)		291	291			
100229285	WINNETKA	CA		08/14/2025		1,728		(81)			(81)		1,647	1,647			
100229286	WILMINGTON	NC		08/14/2025		513		(6)			(6)		507	507			
100229287	ANTIOCH	TN		08/14/2025		821		(35)			(35)		786	786			
100229288	EL PASO	TX		08/14/2025		563		(2)			(2)		561	561			
100229289	SEMINOLE	FL		08/14/2025		969		(19)			(19)		950	950			
100229290	OCALA	FL		08/14/2025		402		(1)			(1)		401	401			
100229291	MARSTONS MILLS	MA		08/14/2025		2,222		(61)			(61)		2,161	2,161			
100229292	SEMINOLE	FL		08/14/2025		546		(13)			(13)		533	533			
100229293	BAKERSFIELD	CA		08/14/2025		805		(17)			(17)		788	788			
100229294	DERBY	CT		08/14/2025		5,577		(155)			(155)		5,422	5,422			
100229295	CLINT	TX		08/14/2025		467		(22)			(22)		445	445			
100229296	ROOSEVELT	NJ		08/14/2025		789		(1)			(1)		788	788			
100229297	FAIR OAKS	CA		08/14/2025		1,813		(95)			(95)		1,718	1,718			
100229298	WINCHESTER	CA		08/14/2025		1,663		(77)			(77)		1,586	1,586			
100229299	VENICE	FL		08/14/2025		227		(11)			(11)		216	216			
100229300	MURCHISON	TX		08/14/2025		611		(28)			(28)		583	583			
100229301	JAMESTOWN	ND		08/14/2025		418		(18)			(18)		400	400			
100229302	HARTFORD	CT		08/14/2025		460		(22)			(22)		438	438			
100229303	SKOWHEGAN	ME		08/14/2025		281		3			3		284	284			
100229304	LOS ANGELES	CA		08/14/2025		813		(39)			(39)		774	774			
100229305	ALBERTVILLE	AL		08/14/2025		30,465		(340)			(340)		30,125	30,125			
100229306	HOUSTON	TX		08/14/2025		617		(7)			(7)		610	610			
100229307	PHOENIX	MD		08/14/2025		3,688		(246)			(246)		3,442	3,442			
100229308	HOPEWELL	VA		08/14/2025		534		(18)			(18)		516	516			
100229309	LITTLE ROCK	AR		08/14/2025		1,723		(25)			(25)		1,698	1,698			
100229310	WAYZATA	MN		08/14/2025		7,261		(185)			(185)		7,076	7,076			
100229311	MIAMI	FL		08/14/2025		1,404		(60)			(60)		1,344	1,344			
100229312	SCOTTSDALE	AZ		08/14/2025		345		(19)			(19)		326	326			
100229313	CUMMING	GA		08/14/2025		2,586		(13)			(13)		2,573	2,573			
100229314	KINGMAN	AZ		08/14/2025		1,121		(8)			(8)		1,113	1,113			
100229315	SYKESVILLE	MD		08/14/2025		319		(15)			(15)		304	304			
100229316	PERRIS	CA		08/14/2025		1,484		(71)			(71)		1,413	1,413			
100229317	PALISADE	MN		08/14/2025		1,521		(54)			(54)		1,467	1,467			
100229318	HACIENDA HEIGHTS	CA		08/14/2025		4,710		(200)			(200)		4,510	4,510			
100229319	RIVERSIDE	CA		08/14/2025		1,486		(65)			(65)		1,421	1,421			
100229320	CHINO HILLS	CA		08/14/2025		4,534		(112)			(112)		4,422	4,422			
100229321	DICKERSON	MD		08/14/2025		5,459		(192)			(192)		5,267	5,267			
100229322	BALTIMORE	MD		08/14/2025		1,248		(4)			(4)		1,244	1,244			
100229323	BAKERSFIELD	CA		08/14/2025		531		(23)			(23)		508	508			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229324	LOS ANGELES	CA		08/14/2025		1,511		(46)			(46)		1,465	1,465			
100229325	BIG BEAR CITY	CA		08/14/2025		1,622		(60)			(60)		1,562	1,562			
100229326	MIAMI	FL		08/14/2025		1,025							1,025	1,025			
100229327	LOS ANGELES	CA		08/14/2025		1,536		(6)			(6)		1,530	1,530			
100229328	LA VERNE	CA		08/14/2025		2,062		(3)			(3)		2,059	2,059			
100229329	CUTLER BAY	FL		08/14/2025		1,360		(42)			(42)		1,318	1,318			
100229330	LOS ANGELES	CA		08/14/2025		4,504		(214)			(214)		4,290	4,290			
100229331	NAPLES	FL		08/14/2025		1,065		(10)			(10)		1,055	1,055			
100229332	BELTSVILLE	MD		08/14/2025		1,186		(27)			(27)		1,159	1,159			
100229333	INDIAN HARBOUR BEACH	FL		08/14/2025		625		(30)			(30)		595	595			
100229334	SARATOGA	CA		08/14/2025		9,101		(333)			(333)		8,768	8,768			
100229335	HOCKLEY	TX		08/14/2025		263		(2)			(2)		261	261			
100229336	LA HABRA HEIGHTS	CA		08/14/2025		3,186		(144)			(144)		3,042	3,042			
100229337	SHILOH	IL		08/14/2025		7,607		65			65		7,672	7,672			
100229338	MARINA DEL REY	CA		08/14/2025		914		(26)			(26)		888	888			
100229339	WENTZVILLE	MO		08/14/2025		489		(12)			(12)		477	477			
100229340	DACULA	GA		08/14/2025		2,915		(67)			(67)		2,848	2,848			
100229341	POWAY	CA		08/14/2025		1,663		(51)			(51)		1,612	1,612			
100229342	DENISON	TX		08/14/2025		438		(11)			(11)		427	427			
100229343	OCALA	FL		08/14/2025		543		(7)			(7)		536	536			
100229344	ALEXANDRIA	VA		08/14/2025		360		(17)			(17)		343	343			
100229345	INDIAN HARBOUR BEACH	FL		08/14/2025		1,910		(68)			(68)		1,842	1,842			
100229347	CLARKSVILLE	TN		08/14/2025		556		(17)			(17)		539	539			
100229348	SYLVANIA	OH		08/14/2025		21,075		(129)			(129)		20,946	20,946			
100229349	O FALLON	MO		08/14/2025		545		3			3		548	548			
100229350	AURORA	IL		08/14/2025		430		(11)			(11)		419	419			
100229351	FONTANA	CA		08/14/2025		4,004		(148)			(148)		3,856	3,856			
100229352	BROCKTON	MA		08/14/2025		528		(19)			(19)		509	509			
100229353	(WINNETKA AREA) LOS ANGELES	CA		08/14/2025		2,370		(49)			(49)		2,321	2,321			
100229354	KISSIMMEE	FL		08/14/2025		825		(29)			(29)		796	796			
100229355	PERRIS	CA		08/14/2025		763		(15)			(15)		748	748			
100229356	HERMOSA BEACH	CA		08/14/2025		1,045		(45)			(45)		1,000	1,000			
100229358	CHARLOTTE	NC		08/14/2025		837		(33)			(33)		804	804			
100229359	LOS ANGELES	CA		08/14/2025		831		(23)			(23)		808	808			
100229360	MIAMI BEACH	FL		08/14/2025		589		(9)			(9)		580	580			
100229444	RENO	NV		08/15/2025		1,748		(25)			(25)		1,723	1,723			
100229445	BILLINGS	MT		08/15/2025		838		(16)			(16)		822	822			
100229447	LAS VEGAS	NV		08/15/2025		1,273		(26)			(26)		1,247	1,247			
100229448	SOUTH ORANGE	NJ		08/15/2025		1,725		(19)			(19)		1,706	1,706			
100229449	COLUMBUS	OH		08/15/2025		859		(15)			(15)		844	844			
100229450	DURHAM	NC		08/15/2025		1,644		(35)			(35)		1,609	1,609			
100229451	CAPE CHARLES	VA		08/15/2025		1,671		(22)			(22)		1,649	1,649			
100229452	OKLAHOMA CITY	OK		08/15/2025		2,965		(101)			(101)		2,864	2,864			
100229453	TULSA	OK		08/15/2025		802		(6)			(6)		796	796			
100229454	KULA	HI		08/15/2025		4,139		(107)			(107)		4,032	4,032			
100229455	EVERETT	MA		08/15/2025		2,302		(31)			(31)		2,271	2,271			
100229456	HENDERSONVILLE	NC		08/15/2025		1,660		(43)			(43)		1,617	1,617			
100229457	HARRISON	AR		08/15/2025		685		(9)			(9)		676	676			
100229458	RICHARDSON	TX		08/15/2025		1,987		(26)			(26)		1,961	1,961			
100229459	TYBEE ISLAND	GA		08/15/2025		2,632		(13)			(13)		2,619	2,619			
100229460	SAINT REGIS	MT		08/15/2025		1,256		(43)			(43)		1,213	1,213			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229461	OVERLAND PARK	KS		08/15/2025		872		(26)			(26)		846	846			
100229462	MINNEAPOLIS	MN		08/15/2025		719		(9)			(9)		710	710			
100229464	NASHVILLE	TN		08/15/2025		1,421		(23)			(23)		1,398	1,398			
100229465	SACRAMENTO	CA		08/15/2025		887		(16)			(16)		871	871			
100229466	DULUTH	GA		08/15/2025		2,677		(59)			(59)		2,618	2,618			
100229467	GALVESTON	TX		08/15/2025		611		(23)			(23)		588	588			
100229468	BRYAN	TX		08/15/2025		879		(26)			(26)		853	853			
100229469	LEOMINSTER	MA		08/15/2025		1,807		(54)			(54)		1,753	1,753			
100229470	MELISSA	TX		08/15/2025		1,042		(8)			(8)		1,034	1,034			
100229471	AVON	IN		08/15/2025		975		(19)			(19)		956	956			
100229472	GREENWOOD	IN		08/15/2025		862		18			18		880	880			
100229473	PRINCETON	TX		08/15/2025		742		(15)			(15)		727	727			
100229474	CYPRESS	TX		08/15/2025		1,571		(11)			(11)		1,560	1,560			
100229475	IDAHO FALLS	ID		08/15/2025		2,579		(10)			(10)		2,569	2,569			
100229476	CARTERSVILLE	GA		08/15/2025		967		(34)			(34)		933	933			
100229477	HARDEEVILLE	SC		08/15/2025		752		(21)			(21)		731	731			
100229478	RALEIGH	NC		08/15/2025		1,060		(26)			(26)		1,034	1,034			
100229479	BAKERSFIELD	CA		08/15/2025		1,148		33			33		1,181	1,181			
100229480	INDEPENDENCE	MO		08/15/2025		692		(17)			(17)		675	675			
100229481	HEALDSBURG	CA		08/15/2025		2,515		(65)			(65)		2,450	2,450			
100229482	ALBUQUERQUE	NM		08/15/2025		968		(19)			(19)		949	949			
100229483	MADISON	AL		08/15/2025		2,345		62			62		2,407	2,407			
100229484	DULUTH	GA		08/15/2025		690		(18)			(18)		672	672			
100229485	NORCROSS	GA		08/15/2025		1,179		(26)			(26)		1,153	1,153			
100229486	REDMOND	OR		08/15/2025		1,008		(30)			(30)		978	978			
100229487	EAGLE MOUNTAIN	UT		08/15/2025		946		(24)			(24)		922	922			
100229488	WEST VALLEY CITY	UT		08/15/2025		1,513		8			8		1,521	1,521			
100229489	TOWNVILLE	SC		08/15/2025		1,099		(28)			(28)		1,071	1,071			
100229490	MONTGOMERY	TX		08/15/2025		938		4			4		942	942			
100229491	BRUNSWICK	ME		08/15/2025		2,466		(40)			(40)		2,426	2,426			
100229492	GULF SHORES	AL		08/15/2025		942		(17)			(17)		925	925			
100229493	MAMMOTH LAKES	CA		08/15/2025		1,237		(12)			(12)		1,225	1,225			
100229494	SPARKS	NV		08/15/2025		1,694		(36)			(36)		1,658	1,658			
100229495	FRIDLEY	MN		08/15/2025		1,240		(23)			(23)		1,217	1,217			
100229496	CARTERSVILLE	GA		08/15/2025		2,138		(79)			(79)		2,059	2,059			
100229497	HICKMAN	CA		08/15/2025		1,066		(16)			(16)		1,050	1,050			
100229498	NORTHRIDGE	CA		08/15/2025		2,114							2,114	2,114			
100229499	CARTERSVILLE	GA		08/15/2025		1,807		(67)			(67)		1,740	1,740			
100229500	MANAHAWKIN	NJ		08/15/2025		2,723		(81)			(81)		2,642	2,642			
100229501	PORTERVILLE	CA		08/15/2025		1,090		(35)			(35)		1,055	1,055			
100229502	SARATOGA SPRINGS	UT		08/15/2025		2,760		15			15		2,775	2,775			
100229503	HIGHLANDS RANCH	CO		08/15/2025		1,481		(31)			(31)		1,450	1,450			
100229504	SPOKANE	WA		08/15/2025		706		(14)			(14)		692	692			
100229505	AMARILLO	TX		08/15/2025		6,952		(70)			(70)		6,882	6,882			
100229506	MIDDLETON	ID		08/15/2025		1,290		(5)			(5)		1,285	1,285			
100229508	PALMDALE	CA		08/15/2025		1,891		(71)			(71)		1,820	1,820			
100229509	CORINTH	TX		08/15/2025		1,129		(29)			(29)		1,100	1,100			
100229510	KATY	TX		08/15/2025		1,037		(18)			(18)		1,019	1,019			
100229511	WENDELL	NC		08/15/2025		707		(13)			(13)		694	694			
100229512	SPRING	TX		08/15/2025		715		(8)			(8)		707	707			
100229513	CLINTON	NC		08/15/2025		4,463		(110)			(110)		4,353	4,353			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229515	LAS VEGAS	NV		08/15/2025		1,466		(9)			(9)		1,457	1,457			
100229516	LAS VEGAS	NV		08/15/2025		1,370		30			30		1,400	1,400			
100229517	CEDAR CITY	UT		08/15/2025		855		(11)			(11)		844	844			
100229518	ALLEN	TX		08/15/2025		83,372		(728)			(728)		82,644	82,644			
100229519	KELSEYVILLE	CA		08/15/2025		834		(30)			(30)		804	804			
100229520	ATLANTIC CITY	NJ		08/15/2025		7,674		(104)			(104)		7,570	7,570			
100229521	MADISON	TN		08/15/2025		951		7			7		958	958			
100229523	MANVEL	TX		08/15/2025		1,130		(18)			(18)		1,112	1,112			
100229524	POTTSTOWN	PA		08/15/2025		715		(12)			(12)		703	703			
100229526	MODESTO	CA		08/15/2025		1,099		(33)			(33)		1,066	1,066			
100229528	TRUCKEE	CA		08/15/2025		1,437		(37)			(37)		1,400	1,400			
100229529	RIVERBANK	CA		08/15/2025		1,704		(29)			(29)		1,675	1,675			
100229530	CITRUS HEIGHTS	CA		08/15/2025		1,501		(37)			(37)		1,464	1,464			
100229531	PHOENIX	AZ		08/15/2025		961		1			1		962	962			
100229532	MAMMOTH LAKES	CA		08/15/2025		2,078		(143)			(143)		1,935	1,935			
100229533	HEPPNER	OR		08/15/2025		1,078		(23)			(23)		1,055	1,055			
100229535	ROCKLEDGE	FL		08/15/2025		1,055		(26)			(26)		1,029	1,029			
100229536	BARSTOW	CA		08/15/2025		661		(23)			(23)		638	638			
100229537	WAKE FOREST	NC		08/15/2025		671		(11)			(11)		660	660			
100229538	ANAHEIM	CA		08/15/2025		2,047		(43)			(43)		2,004	2,004			
100229539	SACRAMENTO	CA		08/15/2025		1,675		(8)			(8)		1,667	1,667			
100229540	ABILENE	TX		08/15/2025		723		(14)			(14)		709	709			
100229541	INDIAN BEACH	NC		08/15/2025		3,752		(38)			(38)		3,714	3,714			
100229542	SUNNYSIDE	WA		08/15/2025		1,011		(21)			(21)		990	990			
100229543	SURPRISE	AZ		08/15/2025		1,038		(3)			(3)		1,035	1,035			
100229544	OKLAHOMA CITY	OK		08/15/2025		55,161		(1,732)			(1,732)		53,429	53,429			
100229545	BOERNE	TX		08/15/2025		1,699		(15)			(15)		1,684	1,684			
100229546	LAKEWOOD	NJ		08/15/2025		2,236		(36)			(36)		2,200	2,200			
100229547	ORANGE BEACH	AL		08/15/2025		1,392		(32)			(32)		1,360	1,360			
100229548	CRESSKILL	NJ		08/15/2025		2,157		(35)			(35)		2,122	2,122			
100229549	INDIO	CA		08/15/2025		1,041		(34)			(34)		1,007	1,007			
100229550	LEHIGH ACRES	FL		08/15/2025		1,369		(4)			(4)		1,365	1,365			
100229551	MERCED	CA		08/15/2025		1,067		(41)			(41)		1,026	1,026			
100229553	GULF SHORES	AL		08/15/2025		2,053		(23)			(23)		2,030	2,030			
100229554	MCKINNEY	TX		08/15/2025		1,417		(23)			(23)		1,394	1,394			
100229555	NEW ORLEANS	LA		08/15/2025		2,232		(44)			(44)		2,188	2,188			
100229556	HOUSTON	TX		08/15/2025		2,166		(77)			(77)		2,089	2,089			
100229557	LAS VEGAS	NV		08/15/2025		1,440		(20)			(20)		1,420	1,420			
100229558	OCEAN CITY	MD		08/15/2025		2,457		(33)			(33)		2,424	2,424			
100229559	TUCKER	GA		08/15/2025		4,060		(99)			(99)		3,961	3,961			
100229560	PEMBROKE PINES	FL		08/15/2025		1,635		(9)			(9)		1,626	1,626			
100229561	CHELSEA	MA		08/15/2025		2,631		(58)			(58)		2,573	2,573			
100229562	HENDERSON	NV		08/15/2025		1,591		(39)			(39)		1,552	1,552			
100229563	SUPPLY	NC		08/15/2025		2,112		(34)			(34)		2,078	2,078			
100229564	INDIAN WELLS	CA		08/15/2025		1,281		(51)			(51)		1,230	1,230			
100229565	GRANBURY	TX		08/15/2025		639		(7)			(7)		632	632			
100229566	WEST SACRAMENTO	CA		08/15/2025		1,354		(61)			(61)		1,293	1,293			
100229567	INDIANAPOLIS	IN		08/15/2025		838		(11)			(11)		827	827			
100229568	RALEIGH	NC		08/15/2025		822		(14)			(14)		808	808			
100229569	RICHMOND	VA		08/15/2025		2,768		(49)			(49)		2,719	2,719			
100229570	WHITTIER	CA		08/15/2025		2,049		(50)			(50)		1,999	1,999			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229571	LEHI	UT		08/15/2025		754		(19)			(19)		735	735			
100229572	SAINT JOHNS	FL		08/15/2025		1,092		(23)			(23)		1,069	1,069			
100229573	NORFOLK	VA		08/15/2025		700		(21)			(21)		679	679			
100229574	FREDERICKSBURG	VA		08/15/2025		4,308		(67)			(67)		4,241	4,241			
100229575	AUSTIN	TX		08/15/2025		2,210		(33)			(33)		2,177	2,177			
100229576	HEMPSTEAD	TX		08/15/2025		688		(16)			(16)		672	672			
100229577	FREDERICKSBURG	VA		08/15/2025		4,325		(67)			(67)		4,258	4,258			
100229578	PORT ANGELES	WA		08/15/2025		2,194		5			5		2,199	2,199			
100229579	SUPERIOR	CO		08/15/2025		3,229		(99)			(99)		3,130	3,130			
100229580	WHITNEY	TX		08/15/2025		986		(33)			(33)		953	953			
100229581	AUSTIN	TX		08/15/2025		582		(27)			(27)		555	555			
100229582	GROVETOWN	GA		08/15/2025		1,611		(60)			(60)		1,551	1,551			
100229583	AUBURN	AL		08/15/2025		668		(33)			(33)		635	635			
100229584	PIGEON FORGE	TN		08/15/2025		1,060		(36)			(36)		1,024	1,024			
100229586	FOLEY	AL		08/15/2025		701		(34)			(34)		667	667			
100229587	GALVESTON	TX		08/15/2025		1,550		(34)			(34)		1,516	1,516			
100229588	BLACK MTN	NC		08/15/2025		807		(27)			(27)		780	780			
100229589	JACKSONVILLE	FL		08/15/2025		1,142		(40)			(40)		1,102	1,102			
100229590	MOORESTOWN	NJ		08/15/2025		490		(24)			(24)		466	466			
100229591	RICHMOND	VA		08/15/2025		1,217		(29)			(29)		1,188	1,188			
100229592	WALNUT	CA		08/15/2025		2,339		(49)			(49)		2,290	2,290			
100229593	BELLINGHAM	WA		08/15/2025		1,771		(34)			(34)		1,737	1,737			
100229594	COLUMBIA	TN		08/15/2025		3,450		4			4		3,454	3,454			
100229595	GAINESVILLE	GA		08/15/2025		767		(31)			(31)		736	736			
100229596	BANNER ELK	NC		08/15/2025		1,663		(62)			(62)		1,601	1,601			
100229597	BRIDGTON	ME		08/15/2025		877		(35)			(35)		842	842			
100229598	DONNELLY	ID		08/15/2025		2,040		(76)			(76)		1,964	1,964			
100229599	CAMDEN	ME		08/15/2025		1,206		(53)			(53)		1,153	1,153			
100229600	CHEYENNE	WY		08/15/2025		1,028		(37)			(37)		991	991			
100229601	LEESBURG	VA		08/15/2025		1,225		(41)			(41)		1,184	1,184			
100229602	ESTERO	FL		08/15/2025		1,600		(74)			(74)		1,526	1,526			
100229603	MURPHY	NC		08/15/2025		602		(16)			(16)		586	586			
100229604	N RICHLND HLS	TX		08/15/2025		687		(23)			(23)		664	664			
100229605	FORT WORTH	TX		08/15/2025		705		(21)			(21)		684	684			
100229606	TUCSON	AZ		08/15/2025		1,115		(35)			(35)		1,080	1,080			
100229607	NEWARK	NJ		08/15/2025		2,346		(84)			(84)		2,262	2,262			
100229608	SALT LAKE CTY	UT		08/15/2025		2,968		(88)			(88)		2,880	2,880			
100229609	PORTLAND	OR		08/15/2025		763		(22)			(22)		741	741			
100229610	LOUISVILLE	KY		08/15/2025		560		(22)			(22)		538	538			
100229611	CENTRE HALL	PA		08/15/2025		1,862		(69)			(69)		1,793	1,793			
100229612	EPPING	NH		08/15/2025		3,403		(159)			(159)		3,244	3,244			
100229613	BRADENTON	FL		08/15/2025		713		(38)			(38)		675	675			
100229614	CIMARRON	CO		08/15/2025		1,096		(56)			(56)		1,040	1,040			
100229615	MECHANICSBURG	PA		08/15/2025		802		(18)			(18)		784	784			
100229616	ROSEVILLE	CA		08/15/2025		870		(31)			(31)		839	839			
100229617	OCALA	FL		08/15/2025		758		(34)			(34)		724	724			
100229618	ANACORTES	WA		08/15/2025		1,602		(68)			(68)		1,534	1,534			
100229619	MEDFORD	MA		08/15/2025		1,051		(41)			(41)		1,010	1,010			
100229620	FORT WORTH	TX		08/15/2025		995		(29)			(29)		966	966			
100229621	MINONG	WI		08/15/2025		1,204		(32)			(32)		1,172	1,172			
100229622	CASPER	WY		08/15/2025		781		(23)			(23)		758	758			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229623	BILLINGS	MT		08/15/2025		796		(38)			(38)		758	758			
100229624	AURORA	CO		08/15/2025		531		(20)			(20)		511	511			
100229625	LAKE RONKONKOMA	NY		08/15/2025		2,207		(106)			(106)		2,101	2,101			
100229722	PITTSBURG	CA		08/18/2025		943		(45)			(45)		898	898			
100229723	PRESCOTT	AZ		08/18/2025		1,810		(72)			(72)		1,738	1,738			
100229724	ROCKLAND	MA		08/18/2025		1,148		(22)			(22)		1,126	1,126			
100229725	BLUFFTON	SC		08/18/2025		1,187		(18)			(18)		1,169	1,169			
100229726	QUEEN CREEK	AZ		08/18/2025		7,623		(204)			(204)		7,419	7,419			
100229727	PANAMA CITY BEACH	FL		08/18/2025		459		(20)			(20)		439	439			
100229729	LEXINGTON	SC		08/18/2025		1,158		(53)			(53)		1,105	1,105			
100229730	DOWNEY	CA		08/18/2025		1,467		(19)			(19)		1,448	1,448			
100229732	SARASOTA	FL		08/18/2025		595		(20)			(20)		575	575			
100229733	SAN ANTONIO	FL		08/18/2025		607		(27)			(27)		580	580			
100229735	DAVENPORT	FL		08/18/2025		428		(18)			(18)		410	410			
100229736	THOUSAND OAKS	CA		08/18/2025		2,558		(97)			(97)		2,461	2,461			
100229737	ATLANTA	GA		08/18/2025		2,870		(111)			(111)		2,759	2,759			
100229738	HOLLYWOOD	FL		08/18/2025		813		(40)			(40)		773	773			
100229739	COSTA MESA	CA		08/18/2025		2,056		(95)			(95)		1,961	1,961			
100229740	LA QUINTA	CA		08/18/2025		3,884		(159)			(159)		3,725	3,725			
100229741	CHARLOTTE	NC		08/18/2025		508		(24)			(24)		484	484			
100229742	BOERNE	TX		08/18/2025		782		(37)			(37)		745	745			
100229743	HONOLULU	HI		08/18/2025		1,985		(69)			(69)		1,916	1,916			
100229744	PORTER RANCH	CA		08/18/2025		420		(16)			(16)		404	404			
100229745	PARRISH	FL		08/18/2025		1,432		(18)			(18)		1,414	1,414			
100229746	SALT LAKE CITY	UT		08/18/2025		1,448		(69)			(69)		1,379	1,379			
100229747	PEARLAND	TX		08/18/2025		492		(22)			(22)		470	470			
100229748	SUNLAND	CA		08/18/2025		1,019		(46)			(46)		973	973			
100229750	CHANDLER	AZ		08/18/2025		1,662		(54)			(54)		1,608	1,608			
100229751	SAINT PETERSBURG	FL		08/18/2025		1,167		(49)			(49)		1,118	1,118			
100229752	SHERRILLS FORD	NC		08/18/2025		750		(33)			(33)		717	717			
100229754	SHERRILLS FORD	NC		08/18/2025		512		(22)			(22)		490	490			
100229755	TROY	MI		08/18/2025		368		(13)			(13)		355	355			
100229756	LAS VEGAS	NV		08/18/2025		1,666		(46)			(46)		1,620	1,620			
100229757	S YARMOUTH	MA		08/18/2025		1,094		(39)			(39)		1,055	1,055			
100229758	EL PASO	TX		08/18/2025		498		(19)			(19)		479	479			
100229759	YUKON	OK		08/18/2025		1,196		(57)			(57)		1,139	1,139			
100229760	WINSTON SALEM	NC		08/18/2025		301		(7)			(7)		294	294			
100229761	MIDDLE ISLAND	NY		08/18/2025		740		(30)			(30)		710	710			
100229762	LONGBOAT KEY	FL		08/18/2025		416		(20)			(20)		396	396			
100229763	LAS VEGAS	NV		08/18/2025		1,196		(57)			(57)		1,139	1,139			
100229764	KILL DEVIL HILLS	NC		08/18/2025		1,131		(43)			(43)		1,088	1,088			
100229765	RANCHOS DE TAOS	NM		08/18/2025		15,282		(480)			(480)		14,802	14,802			
100229766	SARASOTA	FL		08/18/2025		1,774		(64)			(64)		1,710	1,710			
100229767	SUWANEE	GA		08/18/2025		1,054		(31)			(31)		1,023	1,023			
100229768	PORTLAND	OR		08/18/2025		1,488		(61)			(61)		1,427	1,427			
100229769	PIGEON FORGE	TN		08/18/2025		1,314		(34)			(34)		1,280	1,280			
100229770	HIGHLANDS	NC		08/18/2025		627		(24)			(24)		603	603			
100229771	WALKERSVILLE	MD		08/18/2025		1,273		(42)			(42)		1,231	1,231			
100229772	AMERICAN FORK	UT		08/18/2025		936		(29)			(29)		907	907			
100229773	LOGAN	OH		08/18/2025		1,173		(36)			(36)		1,137	1,137			
100229774	WEST BRANCH	MI		08/18/2025		980		(17)			(17)		963	963			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229775	HENDERSON	NV		08/18/2025		836		(28)			(28)		808	808			
100229776	HILTON HEAD ISLAND	SC		08/18/2025		888		(30)			(30)		858	858			
100229777	ST. GEORGE	UT		08/18/2025		777		(18)			(18)		759	759			
100229778	LANSDALE	PA		08/18/2025		1,048		(21)			(21)		1,027	1,027			
100229779	CONROE	TX		08/18/2025		102,862		(3,311)			(3,311)		99,551	99,551			
100229780	DELAWARE	OH		08/18/2025		843		(18)			(18)		825	825			
100229781	FOLSOM	PA		08/18/2025		634		(18)			(18)		616	616			
100229782	CORPUS CHRISTI	TX		08/18/2025		306		1			1		307	307			
100229783	MILFORD	MA		08/18/2025		4,730		(99)			(99)		4,631	4,631			
100229784	NEW ALBANY	OH		08/18/2025		1,080		(19)			(19)		1,061	1,061			
100229785	AUSTIN	TX		08/18/2025		955		(34)			(34)		921	921			
100229786	CORONA	CA		08/18/2025		3,603		14			14		3,617	3,617			
100229787	KIRKLAND	WA		08/18/2025		125,751		(948)			(948)		124,803	124,803			
100229788	FOLSOM	CA		08/18/2025		1,567		(123)			(123)		1,444	1,444			
100229789	OAK ISLAND	NC		08/18/2025		939		(33)			(33)		906	906			
100229790	CHALFONT	PA		08/18/2025		1,038		(40)			(40)		998	998			
100229791	PASO ROBLES	CA		08/18/2025		1,060		(29)			(29)		1,031	1,031			
100229792	WINTER GARDEN	FL		08/18/2025		887		(34)			(34)		853	853			
100229793	DENVER	CO		08/18/2025		1,050		(29)			(29)		1,021	1,021			
100229794	BLOOMINGDALE	GA		08/18/2025		28,602		(1,218)			(1,218)		27,384	27,384			
100229795	LANSDALE	PA		08/18/2025		985		(27)			(27)		958	958			
100229796	LAS VEGAS	NV		08/18/2025		792		(24)			(24)		768	768			
100229797	ROSEDALE	MD		08/18/2025		540		(16)			(16)		524	524			
100229798	FITCHBURG	MA		08/18/2025		923		(31)			(31)		892	892			
100229799	SAINT CHARLES	IL		08/18/2025		668		(28)			(28)		640	640			
100229800	ARCADIA	MI		08/18/2025		551		(23)			(23)		528	528			
100229801	COEUR D ALENE	ID		08/18/2025		1,076		(36)			(36)		1,040	1,040			
100229802	SANFORD	FL		08/18/2025		945		(10)			(10)		935	935			
100229803	SAINT PAUL	MN		08/18/2025		615		(24)			(24)		591	591			
100229804	FORISTELL	MO		08/18/2025		799		(21)			(21)		778	778			
100229805	POCATELLO	ID		08/18/2025		801		(23)			(23)		778	778			
100229806	HERNDON	VA		08/18/2025		1,148		(14)			(14)		1,134	1,134			
100229807	EAU CLAIRE	WI		08/18/2025		675		(11)			(11)		664	664			
100229808	HARTFORD	CT		08/18/2025		688		(28)			(28)		660	660			
100229809	EXTON	PA		08/18/2025		808		(11)			(11)		797	797			
100229810	AUBURN	AL		08/18/2025		673		(26)			(26)		647	647			
100229811	TACOMA	WA		08/18/2025		3,432		(103)			(103)		3,329	3,329			
100229812	AUBURN	CA		08/18/2025		1,932		(13)			(13)		1,919	1,919			
100229813	NEWPORT	NC		08/18/2025		763		(23)			(23)		740	740			
100229814	WEST LINN	OR		08/18/2025		992		(24)			(24)		968	968			
100229815	CAMBRIDGE	MD		08/18/2025		872		(8)			(8)		864	864			
100229816	DUNEDIN	FL		08/18/2025		1,260		(52)			(52)		1,208	1,208			
100229817	LAKE STEVENS	WA		08/18/2025		1,554		(5)			(5)		1,549	1,549			
100229818	LORIS	SC		08/18/2025		818		(32)			(32)		786	786			
100229819	HUNTSVILLE	TX		08/18/2025		425		(11)			(11)		414	414			
100229820	WAYNESVILLE	NC		08/18/2025		730		(19)			(19)		711	711			
100229821	WELD	ME		08/18/2025		1,571		(25)			(25)		1,546	1,546			
100229822	MILLSBORO	DE		08/18/2025		834		(22)			(22)		812	812			
100229823	FORT WORTH	TX		08/18/2025		1,457		(44)			(44)		1,413	1,413			
100229824	NEW ORLEANS	LA		08/18/2025		8,865		(145)			(145)		8,720	8,720			
100229825	CHARLOTTE	NC		08/18/2025		1,234		(6)			(6)		1,228	1,228			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229826	COLTON	CA		08/18/2025		1,925		(32)			(32)		1,893	1,893			
100229827	TUCKER	GA		08/18/2025		696		(26)			(26)		670	670			
100229828	CELINA	TX		08/18/2025		930		(14)			(14)		916	916			
100229829	GILBERT	AZ		08/18/2025		899		(29)			(29)		870	870			
100229830	WESTFIELD	IN		08/18/2025		843		(29)			(29)		814	814			
100229831	WAXHAW	NC		08/18/2025		1,068		(32)			(32)		1,036	1,036			
100229832	TEMPLETON	CA		08/18/2025		911		(28)			(28)		883	883			
100229833	ROBBINSVILLE	NJ		08/18/2025		631		(13)			(13)		618	618			
100229834	GOLDEN	CO		08/18/2025		1,359		(51)			(51)		1,308	1,308			
100229835	TWIN LAKES	WI		08/18/2025		1,216		(16)			(16)		1,200	1,200			
100229836	LAS VEGAS	NV		08/18/2025		1,226		(39)			(39)		1,187	1,187			
100229837	HOUSTON	TX		08/18/2025		476		(9)			(9)		467	467			
100229838	DAYTONA BEACH	FL		08/18/2025		878		(18)			(18)		860	860			
100229839	LITTLE ELM	TX		08/18/2025		760		(15)			(15)		745	745			
100229840	SPOKANE	WA		08/18/2025		672		(3)			(3)		669	669			
100229841	BRADENTON	FL		08/18/2025		1,314		(28)			(28)		1,286	1,286			
100229842	AUBURN	PA		08/18/2025		1,712		(43)			(43)		1,669	1,669			
100229843	PIGEON FORGE	TN		08/18/2025		2,760		(75)			(75)		2,685	2,685			
100229844	SEASIDE	OR		08/18/2025		1,056		(29)			(29)		1,027	1,027			
100229845	GREEN LANE	PA		08/18/2025		620		(23)			(23)		597	597			
100229846	SOUTH PORTLAND	ME		08/18/2025		1,796		(30)			(30)		1,766	1,766			
100229847	ATHENS	GA		08/18/2025		757		(15)			(15)		742	742			
100229848	VAN ALSTYNE	TX		08/18/2025		703		(17)			(17)		686	686			
100229849	BURIEN	WA		08/18/2025		1,683		(46)			(46)		1,637	1,637			
100229850	LEES SUMMIT	MO		08/18/2025		618		(15)			(15)		603	603			
100229851	FUQUAY VARINA	NC		08/18/2025		650		(8)			(8)		642	642			
100229852	AWENDAW	SC		08/18/2025		1,763		(48)			(48)		1,715	1,715			
100229853	NORTHVILLE	MI		08/18/2025		892		(20)			(20)		872	872			
100229854	MINNEAPOLIS	MN		08/18/2025		1,236		(23)			(23)		1,213	1,213			
100229855	FAIRHOPE	AL		08/18/2025		3,683		(101)			(101)		3,582	3,582			
100229856	CHARLOTTE	NC		08/18/2025		1,075		(23)			(23)		1,052	1,052			
100229857	BLOOMINGDALE	GA		08/18/2025		696		(31)			(31)		665	665			
100229858	PORTLAND	OR		08/18/2025		1,138		(25)			(25)		1,113	1,113			
100229859	SAN MARCOS	CA		08/18/2025		1,349		(23)			(23)		1,326	1,326			
100229860	TUCSON	AZ		08/18/2025		977		(28)			(28)		949	949			
100229861	ELLIJAY	GA		08/18/2025		2,123		(92)			(92)		2,031	2,031			
100229862	LAS VEGAS	NV		08/18/2025		973		(46)			(46)		927	927			
100229863	NEWAYGO	MI		08/18/2025		943		(20)			(20)		923	923			
100229864	BELMAR	NJ		08/18/2025		1,953		(53)			(53)		1,900	1,900			
100229865	ROANOKE	TX		08/18/2025		799		(17)			(17)		782	782			
100229866	ALBUQUERQUE	NM		08/18/2025		661		(25)			(25)		636	636			
100229867	CLARKSVILLE	TN		08/18/2025		672		(19)			(19)		653	653			
100229868	ROCKLEDGE	FL		08/18/2025		806		(17)			(17)		789	789			
100229869	BOISE	ID		08/18/2025		1,769		(48)			(48)		1,721	1,721			
100229871	NEW PORT RICHEY	FL		08/18/2025		1,428		(58)			(58)		1,370	1,370			
100229872	SCRANTON	PA		08/18/2025		1,354		(23)			(23)		1,331	1,331			
100229873	TONASKET	WA		08/18/2025		564		(22)			(22)		542	542			
100229874	REDLANDS	CA		08/18/2025		940		(26)			(26)		914	914			
100229875	RANCHO CUCAMONGA	CA		08/18/2025		786		(16)			(16)		770	770			
100229876	SUNRISE BEACH	MO		08/18/2025		985		(28)			(28)		957	957			
100229877	CHERRY HILL	NJ		08/18/2025		1,016		(3)			(3)		1,013	1,013			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229878	LAKE KIOWA	TX		08/18/2025		1,121		(29)			(29)		1,092	1,092			
100229879	BIRCHWOOD	WI		08/18/2025		713		(31)			(31)		682	682			
100229880	GRAND JUNCTION	CO		08/18/2025		812		(26)			(26)		786	786			
100229881	HARTWELL	GA		08/18/2025		3,975		(54)			(54)		3,921	3,921			
100229882	TEMPE	AZ		08/18/2025		2,237		16			16		2,253	2,253			
100229883	SUGAR LAND	TX		08/18/2025		3,086		(85)			(85)		3,001	3,001			
100229884	DAWSONVILLE	GA		08/18/2025		837		(30)			(30)		807	807			
100229885	PRESCOTT	AZ		08/18/2025		744		(27)			(27)		717	717			
100229886	NEW HAVEN	CT		08/18/2025		1,610		(72)			(72)		1,538	1,538			
100229887	MANASSAS	VA		08/18/2025		1,242		(15)			(15)		1,227	1,227			
100229888	CHARLOTTE	NC		08/18/2025		1,389		(57)			(57)		1,332	1,332			
100229889	SAN MARCOS	TX		08/18/2025		608		(24)			(24)		584	584			
100229890	OVIEDO	FL		08/18/2025		1,196		(27)			(27)		1,169	1,169			
100229891	CONCORD	CA		08/18/2025		1,005		(41)			(41)		964	964			
100229892	PASADENA	CA		08/18/2025		1,064		(18)			(18)		1,046	1,046			
100229893	BELLA VISTA	AR		08/18/2025		574		(22)			(22)		552	552			
100229894	MOUNT PLEASANT	SC		08/18/2025		1,394		(29)			(29)		1,365	1,365			
100229895	HAPPY JACK	AZ		08/18/2025		52,881		(1,455)			(1,455)		51,426	51,426			
100229896	BROOKFIELD	IL		08/18/2025		556		(23)			(23)		533	533			
100229897	ENGLEWOOD	CO		08/18/2025		1,542		(50)			(50)		1,492	1,492			
100229898	VIRGINIA BEACH	VA		08/18/2025		783		(3)			(3)		780	780			
100229899	LEWES	DE		08/18/2025		32,672		(1,036)			(1,036)		31,636	31,485		(151)	(151)
100229900	ESTERO	FL		08/18/2025		1,019		(33)			(33)		986	986			
100229901	MARICOPA	AZ		08/18/2025		615		(24)			(24)		591	591			
100229902	AURORA	IL		08/18/2025		651		(17)			(17)		634	634			
100229903	HEATHSVILLE	VA		08/18/2025		1,131		(22)			(22)		1,109	1,109			
100229904	FOREST KNOLLS	CA		08/18/2025		2,207		(17)			(17)		2,190	2,190			
100229905	RED OAK	TX		08/18/2025		1,492		(73)			(73)		1,419	1,419			
100229906	ALBURGH	VT		08/18/2025		817		(22)			(22)		795	795			
100229908	VICTORVILLE	CA		08/18/2025		3,980		(161)			(161)		3,819	3,819			
100229909	MONTROSE	CO		08/18/2025		1,425		(70)			(70)		1,355	1,355			
100229910	NEW BRAUNFELS	TX		08/18/2025		1,300		(50)			(50)		1,250	1,250			
100229911	VALLEJO	CA		08/18/2025		1,285		(46)			(46)		1,239	1,239			
100229912	GILCHRIST	TX		08/18/2025		675		(18)			(18)		657	657			
100229913	KENT CITY	MI		08/18/2025		654		(20)			(20)		634	634			
100229914	LA PUENTE	CA		08/18/2025		1,282		(37)			(37)		1,245	1,245			
100229915	PORTERVILLE	CA		08/18/2025		612		(21)			(21)		591	591			
100229916	FT LAUDERDALE	FL		08/18/2025		1,221		(34)			(34)		1,187	1,187			
100229917	EVERGREEN	CO		08/18/2025		1,351		(16)			(16)		1,335	1,335			
100229918	PASADENA	CA		08/18/2025		1,883		20			20		1,903	1,903			
100229919	PHOENIX	AZ		08/18/2025		2,980		(39)			(39)		2,941	2,941			
100229920	CHANTILLY	VA		08/20/2025		1,437		(32)			(32)		1,405	1,405			
100229921	SAINT LOUIS	MO		08/20/2025		261		(5)			(5)		256	256			
100229922	KATY	TX		08/20/2025		1,026		(17)			(17)		1,009	1,009			
100229923	HENRICO	VA		08/20/2025		7,187		(160)			(160)		7,027	7,027			
100229925	LANCASTER	CA		08/20/2025		935		(29)			(29)		906	906			
100229926	PORTSMOUTH	VA		08/20/2025		20,650		(644)			(644)		20,006	20,006			
100229927	WILMINGTON	CA		08/20/2025		1,497		(48)			(48)		1,449	1,449			
100229928	(GRANADA HILLS AREA) LOS ANGE	CA		08/20/2025		1,701		(50)			(50)		1,651	1,651			
100229929	(SHERMAN OAKS AREA) LOS ANGEL	CA		08/20/2025		4,316		(147)			(147)		4,169	4,169			
100229930	SANTA CLARITA	CA		08/20/2025		1,077		(23)			(23)		1,054	1,054			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229931	STOCKTON	CA		08/20/2025		480		(17)			(17)		463	463			
100229933	OCEANSIDE	CA		08/20/2025		1,787		(2)			(2)		1,785	1,785			
100229934	ROCKLIN	CA		08/20/2025		1,360		(57)			(57)		1,303	1,303			
100229935	COVINA	CA		08/20/2025		1,774		(59)			(59)		1,715	1,715			
100229936	ORLANDO	FL		08/20/2025		1,697		(30)			(30)		1,667	1,667			
100229937	PHOENIX	AZ		08/20/2025		586		(17)			(17)		569	569			
100229938	LAGUNA NIGUEL	CA		08/20/2025		3,616		(82)			(82)		3,534	3,534			
100229939	HOUSTON	TX		08/20/2025		550		(26)			(26)		524	524			
100229940	LOS ANGELES	CA		08/20/2025		3,555		(141)			(141)		3,414	3,414			
100229941	MODESTO	CA		08/20/2025		1,517		(11)			(11)		1,506	1,506			
100229942	CHULA VISTA	CA		08/20/2025		1,618		(63)			(63)		1,555	1,555			
100229943	RIVERSIDE	CA		08/20/2025		1,442							1,442	1,442			
100229944	ROSEVILLE	CA		08/20/2025		710		(34)			(34)		676	676			
100229945	LAS VEGAS	NV		08/20/2025		713		(12)			(12)		701	701			
100229946	FAIRFAX	CA		08/22/2025		1,975		(86)			(86)		1,889	1,889			
100229948	MISSION VIEJO	CA		08/22/2025		1,268		(60)			(60)		1,208	1,208			
100229949	CHICAGO	IL		08/22/2025		608		(24)			(24)		584	584			
100229950	RIVERSIDE	CA		08/22/2025		2,355		(54)			(54)		2,301	2,301			
100229951	LOS ANGELES	CA		08/22/2025		1,511		(50)			(50)		1,461	1,461			
100229952	POINTBLANK	TX		08/22/2025		1,387		(2)			(2)		1,385	1,385			
100229953	BAKERSFIELD	CA		08/22/2025		731		14			14		745	745			
100229955	COLORADO SPRINGS	CO		08/22/2025		1,344		(13)			(13)		1,331	1,331			
100229956	LOS ANGELES	CA		08/22/2025		2,527		(109)			(109)		2,418	2,418			
100229957	SUNBURY	OH		08/22/2025		3,734		(58)			(58)		3,676	3,676			
100229958	SEATTLE	WA		08/22/2025		1,252		(41)			(41)		1,211	1,211			
100229959	RANCHO CUCAMONGA	CA		08/22/2025		1,220		(44)			(44)		1,176	1,176			
100229960	BELLFLOWER	CA		08/22/2025		1,832		(51)			(51)		1,781	1,781			
100229961	HOUSTON	TX		08/22/2025		854		(25)			(25)		829	829			
100229962	LOS ALAMITOS	CA		08/22/2025		2,442		(116)			(116)		2,326	2,326			
100229963	LOS ANGELES	CA		08/22/2025		303		(14)			(14)		289	289			
100229964	NEW BRAUNFELS	TX		08/22/2025		658		(28)			(28)		630	630			
100229965	LAS VEGAS	NV		08/22/2025		1,014		(39)			(39)		975	975			
100229966	LOS ANGELES	CA		08/22/2025		995		(14)			(14)		981	981			
100229968	RANCHO PALOS VERDES	CA		08/22/2025		1,724		(42)			(42)		1,682	1,682			
100229969	DENVER	CO		08/22/2025		1,023		(23)			(23)		1,000	1,000			
100229970	HUNTINGTON BEACH	CA		08/22/2025		1,060		(49)			(49)		1,011	1,011			
100229971	OREM	UT		08/22/2025		2,468		(94)			(94)		2,374	2,374			
100229972	ELMENDORF	TX		08/22/2025		351		(17)			(17)		334	334			
100229974	NORTH CHESTERFIELD	VA		08/22/2025		709		4			4		713	713			
100229975	MAYFIELD HEIGHTS	OH		08/22/2025		2,141		(102)			(102)		2,039	2,039			
100229976	BEECHGROVE	TN		08/22/2025		1,367		(5)			(5)		1,362	1,362			
100229977	RENO	NV		08/22/2025		1,532		(51)			(51)		1,481	1,481			
100229978	LAGUNA BEACH	CA		08/22/2025		4,819		(105)			(105)		4,714	4,714			
100229980	LANCASTER	CA		08/22/2025		788		(9)			(9)		779	779			
100229981	EL PASO	TX		08/22/2025		757		(33)			(33)		724	724			
100229982	HOMESTEAD	FL		08/22/2025		1,840		(66)			(66)		1,774	1,774			
100229983	RICHARDSON	TX		08/22/2025		946		2			2		948	948			
100229985	OPA LOCKA	FL		08/22/2025		680		(15)			(15)		665	665			
100229986	HAMDEN	CT		08/22/2025		748		6			6		754	754			
100229987	YUCAIPA	CA		08/22/2025		1,212		(6)			(6)		1,206	1,206			
100229988	LOS ANGELES	CA		08/22/2025		1,790		(53)			(53)		1,737	1,737			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229989	AURORA	CO		08/22/2025		565		(22)			(22)		543	543			
100229990	POMPANO BEACH	FL		08/22/2025		725		9			9		734	734			
100229991	OCALA	FL		08/22/2025		375		(10)			(10)		365	365			
100229992	(NORTH HOLLYWOOD AREA) LOS ANG	CA		08/22/2025		3,387		(49)			(49)		3,338	3,338			
100229993	BAKERSFIELD	CA		08/22/2025		645		(19)			(19)		626	626			
100229994	ASHEVILLE	NC		08/22/2025		518		(23)			(23)		495	495			
100229995	DAYTON	OH		08/22/2025		298		(1)			(1)		297	297			
100229996	PINON HILLS	CA		08/22/2025		869		(4)			(4)		865	865			
100229997	BRIGHTON	MA		08/22/2025		508		(4)			(4)		504	504			
100229998	PICKERINGTON	OH		08/22/2025		224		(11)			(11)		213	213			
100229999	COMPTON	CA		08/22/2025		1,195		(1)			(1)		1,194	1,194			
100230000	LAKEWOOD	CA		08/22/2025		1,429		(41)			(41)		1,388	1,388			
100230001	GAITHERSBURG	MD		08/22/2025		1,031		(4)			(4)		1,027	1,027			
100230002	MEMPHIS	TN		08/22/2025		184		(6)			(6)		178	178			
100230003	MIAMI	FL		08/22/2025		548		(14)			(14)		534	534			
100230004	COMPTON	CA		08/22/2025		1,750		(41)			(41)		1,709	1,709			
100230005	HARTFORD	WI		08/22/2025		320		(15)			(15)		305	305			
100230006	SAN BERNARDINO	CA		08/22/2025		828		(39)			(39)		789	789			
100230007	QUINCY	MA		08/22/2025		948		12			12		960	960			
100230008	SAN LUIS	AZ		08/22/2025		623		(23)			(23)		600	600			
100230009	BRIDGEPORT	CT		08/22/2025		876		1			1		877	877			
100230010	EL PASO	TX		08/22/2025		101		(1)			(1)		100	100			
100230011	FRESNO	CA		08/22/2025		296		(14)			(14)		282	282			
100230012	PRESCOTT	AZ		08/22/2025		1,159		(28)			(28)		1,131	1,131			
100230013	TUCSON	AZ		08/22/2025		813		(20)			(20)		793	793			
100230014	ARABI	LA		08/22/2025		361		(16)			(16)		345	345			
100230015	YUCCA VALLEY	CA		08/22/2025		400		(17)			(17)		383	383			
100230016	MIAMI	FL		08/22/2025		976		(37)			(37)		939	939			
100230017	WEST HARTFORD	CT		08/22/2025		673		(1)			(1)		672	672			
100230018	NORTH MYRTLE BEACH	SC		08/25/2025		1,221		(48)			(48)		1,173	1,173			
100230019	TANNERSVILLE	PA		08/25/2025		746		(27)			(27)		719	719			
100230021	INDIO	CA		08/25/2025		710		(34)			(34)		676	676			
100230022	ARKANSAS CITY	KS		08/25/2025		647		(31)			(31)		616	616			
100230023	SALINAS	CA		08/25/2025		976		(22)			(22)		954	954			
100230024	ST AUGUSTINE	FL		08/25/2025		2,056		(66)			(66)		1,990	1,990			
100230025	MILFORD	DE		08/25/2025		383		(8)			(8)		375	375			
100230027	ALTAMONTE SPRINGS	FL		08/25/2025		257		(6)			(6)		251	251			
100230028	VANDALIA	OH		08/25/2025		516		(5)			(5)		511	511			
100230029	WOBURN	MA		08/25/2025		1,428		(26)			(26)		1,402	1,402			
100230030	OLDSMAR	FL		08/25/2025		431		(21)			(21)		410	410			
100230032	HUMBLE	TX		08/25/2025		541		(26)			(26)		515	515			
100230033	COCONUT CREEK	FL		08/25/2025		454		(22)			(22)		432	432			
100230034	MIAMI	FL		08/25/2025		3,985		(136)			(136)		3,849	3,849			
100230035	VERSAILLES	KY		08/25/2025		652		(22)			(22)		630	630			
100230037	MIAMI	FL		08/25/2025		511		(9)			(9)		502	502			
100230038	WESTMINSTER	CA		08/25/2025		1,365		(47)			(47)		1,318	1,318			
100230039	BRADENTON	FL		08/25/2025		1,405		(67)			(67)		1,338	1,338			
100230041	HOLMES BEACH	FL		08/25/2025		2,145		(71)			(71)		2,074	2,074			
100230042	WESTLAKE	FL		08/25/2025		6,546		(285)			(285)		6,261	6,261			
100230043	CHICAGO HEIGHTS	IL		08/25/2025		442		(19)			(19)		423	423			
100230044	MANASSAS	VA		08/25/2025		453		(22)			(22)		431	431			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230046	(SHERMAN OAKS AREA) LOS ANGELE	CA		08/25/2025		1,790		(48)			(48)		1,742	1,742			
100230047	LA MESA	CA		08/25/2025		1,323		(32)			(32)		1,291	1,291			
100230048	SAN ANTONIO	TX		08/25/2025		397		(19)			(19)		378	378			
100230050	CHARLOTTE	NC		08/25/2025		1,119		(51)			(51)		1,068	1,068			
100230051	SCOTTSDALE	AZ		08/25/2025		1,256		(10)			(10)		1,246	1,246			
100230052	MURFREESBORO	TN		08/25/2025		993		4			4		997	997			
100230053	KISSIMMEE	FL		08/25/2025		397		(19)			(19)		378	378			
100230054	FORT WALTON BEACH	FL		08/25/2025		418		(20)			(20)		398	398			
100230055	SAN DIEGO	CA		08/25/2025		2,540		(108)			(108)		2,432	2,432			
100230057	HOUSTON	TX		08/25/2025		314		(15)			(15)		299	299			
100230058	CANTON	CT		08/25/2025		703		(19)			(19)		684	684			
100230060	PLAINFIELD	IL		08/26/2025		997		(27)			(27)		970	970			
100230061	LELAND	NC		08/26/2025		774		(21)			(21)		753	753			
100230062	WEST LINDA	CA		08/26/2025		609		(27)			(27)		582	582			
100230063	SANTA CLARITA	CA		08/26/2025		1,402		(67)			(67)		1,335	1,335			
100230064	BLACKWOOD	NJ		08/26/2025		431		(18)			(18)		413	413			
100230066	GRAND RAPIDS	MI		08/26/2025		506		(11)			(11)		495	495			
100230067	RICHMOND	TX		08/26/2025		1,393		(25)			(25)		1,368	1,368			
100230068	HAMMOND	LA		08/26/2025		640		(24)			(24)		616	616			
100230069	TALLAHASSEE	FL		08/26/2025		576		(27)			(27)		549	549			
100230070	INDEPENDENCE	KY		08/26/2025		398		(14)			(14)		384	384			
100230071	RICHMOND	VA		08/26/2025		984		(29)			(29)		955	955			
100230072	CYPRESS	TX		08/26/2025		633		(15)			(15)		618	618			
100230073	FORNEY	TX		08/26/2025		669		(27)			(27)		642	642			
100230074	PLAINFIELD	NJ		08/26/2025		948		(24)			(24)		924	924			
100230075	INDIAN WELLS	CA		08/26/2025		631		(15)			(15)		616	616			
100230076	GRESHAM	OR		08/26/2025		195		(7)			(7)		188	188			
100230077	OSCEOLA	IN		08/26/2025		991		(47)			(47)		944	944			
100230079	KENNER	LA		08/26/2025		261		(12)			(12)		249	249			
100230080	FERNANDINA BEACH	FL		08/26/2025		599		(13)			(13)		586	586			
100230081	DENVER	CO		08/26/2025		1,017		(37)			(37)		980	980			
100230082	CHAMBLEE	GA		08/26/2025		939		(10)			(10)		929	929			
100230083	SALEM	VA		08/26/2025		373		(16)			(16)		357	357			
100230084	ROCKY MOUNT	NC		08/26/2025		446		(16)			(16)		430	430			
100230085	DAVENPORT	FL		08/26/2025		355		(15)			(15)		340	340			
100230086	AKRON	PA		08/26/2025		312		(15)			(15)		297	297			
100230087	OWENSBORO	KY		08/26/2025		446		(8)			(8)		438	438			
100230088	DENVER	CO		08/26/2025		4,811		(107)			(107)		4,704	4,704			
100230089	CARROLLTON	TX		08/26/2025		274		(13)			(13)		261	261			
100230092	ALLENTOWN	PA		08/26/2025		260		(9)			(9)		251	251			
100230097	LAS VEGAS	NV		08/26/2025		2,079		(88)			(88)		1,991	1,991			
100230098	DETROIT	MI		08/26/2025		219		(10)			(10)		209	209			
100230099	FLOWER MOUND	TX		08/26/2025		878		(28)			(28)		850	850			
100230100	SOUTH BEND	IN		08/26/2025		518		(23)			(23)		495	495			
100230101	BARSTOW	CA		08/26/2025		374		(18)			(18)		356	356			
100230102	VALLEJO	CA		08/26/2025		697		(33)			(33)		664	664			
100230103	TAVARES	FL		08/26/2025		833		(34)			(34)		799	799			
100230104	KOKOMO	IN		08/26/2025		340		(8)			(8)		332	332			
100230105	MONROE	NC		08/26/2025		457		(18)			(18)		439	439			
100230106	TULSA	OK		08/26/2025		225		(4)			(4)		221	221			
100230107	SUNSET BEACH	NC		08/26/2025		1,008		(39)			(39)		969	969			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100230108	WASHINGTON	DC		08/26/2025		2,338		(107)			(107)		2,231	2,231			
100230109	CLEVELAND	TN		08/26/2025		2,824		(110)			(110)		2,714	2,714			
100230110	AUSTIN	TX		08/26/2025		1,951		(74)			(74)		1,877	1,877			
100230112	ALDIE	VA		08/26/2025		3,326		(156)			(156)		3,170	3,170			
100230113	CARTERSVILLE	GA		08/26/2025		438		(8)			(8)		430	430			
100230115	WEST LINN	OR		08/25/2025		1,744		(63)			(63)		1,681	1,681			
100230116	VALLEJO	CA		08/25/2025		335		(11)			(11)		324	324			
100230117	OXFORD	PA		08/25/2025		859		(23)			(23)		836	836			
100230118	ROWLETT	TX		08/25/2025		603		(29)			(29)		574	574			
100230119	SANDY	OR		08/25/2025		1,537		(67)			(67)		1,470	1,470			
100230120	MIAMI	FL		08/25/2025		2,635		(55)			(55)		2,580	2,580			
100230121	SHERWOOD	OR		08/25/2025		1,253		(40)			(40)		1,213	1,213			
100230122	ALEXANDRIA	VA		08/25/2025		1,257		(43)			(43)		1,214	1,214			
100230123	SAN ANTONIO	TX		08/25/2025		923		(34)			(34)		889	889			
100230124	FORT COLLINS	CO		08/25/2025		3,275		(57)			(57)		3,218	3,218			
100230125	OCEANSIDE	CA		08/25/2025		1,144		(27)			(27)		1,117	1,117			
100230126	CARY	IL		08/25/2025		1,235		(36)			(36)		1,199	1,199			
100230127	BOCA RATON	FL		08/25/2025		5,165		(217)			(217)		4,948	4,948			
100230128	NEWPORT	KY		08/25/2025		1,538		(54)			(54)		1,484	1,484			
100230129	SOUTH LYON	MI		08/25/2025		2,194		(85)			(85)		2,109	2,109			
100230130	NASHVILLE	TN		08/25/2025		586		(15)			(15)		571	571			
100230131	LA MIRADA	CA		08/25/2025		1,713		(50)			(50)		1,663	1,663			
100230132	VICTORVILLE	CA		08/25/2025		500		(16)			(16)		484	484			
100230133	SACRAMENTO	CA		08/25/2025		904		(39)			(39)		865	865			
100230134	MYRTLE BEACH	SC		08/25/2025		2,274		(43)			(43)		2,231	2,231			
100230135	LOS ANGELES	CA		08/25/2025		1,032		(34)			(34)		998	998			
100230136	RICHMOND	VA		08/25/2025		2,402		(48)			(48)		2,354	2,354			
100230137	CAMPO	CA		08/25/2025		180,395		(3,687)			(3,687)		176,708	176,708			
100230138	SAN FRANCISCO	CA		08/25/2025		2,311		(49)			(49)		2,262	2,262			
100230139	WILLIAMSTOWN	NJ		08/25/2025		1,021		(31)			(31)		990	990			
100230141	HAUULA	HI		08/25/2025		552		(8)			(8)		544	544			
100230142	GIG HARBOR	WA		08/25/2025		2,671		(74)			(74)		2,597	2,597			
100230143	WHITTIER	CA		08/25/2025		2,133		(70)			(70)		2,063	2,063			
100230144	(CHATSWORTH AREA) LOS ANGELES	CA		08/25/2025		5,086		(171)			(171)		4,915	4,915			
100230146	SARASOTA	FL		08/25/2025		1,505		(60)			(60)		1,445	1,445			
100230147	CALIFORNIA CITY	CA		08/25/2025		597		(9)			(9)		588	588			
100230148	SARASOTA	FL		08/25/2025		928		(36)			(36)		892	892			
100230150	ISANTI	MN		08/25/2025		540		(20)			(20)		520	520			
100230151	FRISCO	TX		08/25/2025		2,583		(28)			(28)		2,555	2,555			
100234698	RICHMOND	TX		08/28/2025		127,472		(6,070)			(6,070)		121,402	121,402			
100234699	SAN MATEO	CA		08/28/2025		2,914		(95)			(95)		2,819	2,819			
100234700	LAKE ELSINORE	CA		08/28/2025		968		(41)			(41)		927	927			
100234701	GRAND RAPIDS	MI		08/28/2025		491		(23)			(23)		468	468			
100234702	ROCHESTER	MN		08/28/2025		1,093		(12)			(12)		1,081	1,081			
100234703	KALISPELL	MT		08/28/2025		1,802		(3)			(3)		1,799	1,799			
100234704	PACOIMA	CA		08/28/2025		1,020		(49)			(49)		971	971			
100234705	AZUSA	CA		08/28/2025		1,361		(65)			(65)		1,296	1,296			
100234707	PHOENIX	AZ		08/28/2025		698		(22)			(22)		676	676			
100234708	LARGO	FL		08/28/2025		277		(5)			(5)		272	272			
100234709	INGLEWOOD	CA		08/28/2025		1,997		(67)			(67)		1,930	1,930			
100234710	SAINT GEORGE	UT		08/28/2025		661		(29)			(29)		632	632			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234711	SACRAMENTO	CA		08/28/2025		903		(42)			(42)		861	861			
100234712	BONNEY LAKE	WA		08/28/2025		1,175		(39)			(39)		1,136	1,136			
100234714	NEW YORK	NY		08/28/2025		2,104		(95)			(95)		2,009	2,009			
100234715	SAINT PETERSBURG	FL		08/28/2025		1,041		(34)			(34)		1,007	1,007			
100234716	SUFFERN	NY		08/28/2025		5,479		(257)			(257)		5,222	5,222			
100234717	SAN DIEGO	CA		08/28/2025		1,412		(82)			(82)		1,330	1,330			
100234718	TAMPA	FL		08/28/2025		3,192		(103)			(103)		3,089	3,089			
100234719	FRANKLIN	MA		08/28/2025		1,518		(72)			(72)		1,446	1,446			
100234720	MAGNOLIA	TX		08/28/2025		748		(34)			(34)		714	714			
100234722	WOODLAND HILLS	CA		08/28/2025		2,134		(101)			(101)		2,033	2,033			
100234723	GASTONIA	NC		08/28/2025		804		(36)			(36)		768	768			
100234724	MIAMI	FL		08/28/2025		1,222		(38)			(38)		1,184	1,184			
100234725	PALM DESERT	CA		08/28/2025		1,747		(71)			(71)		1,676	1,676			
100234726	MILTON	DE		08/28/2025		768		(34)			(34)		734	734			
100234727	PALM SPRINGS	CA		08/28/2025		583		(28)			(28)		555	555			
100234728	LAKE HAVASU CITY	AZ		08/28/2025		511		(15)			(15)		496	496			
100234729	TUCSON	AZ		08/28/2025		416		(18)			(18)		398	398			
100234730	WEST PARK	FL		08/28/2025		636		(30)			(30)		606	606			
100234731	HOUSTON	TX		08/28/2025		1,114		(42)			(42)		1,072	1,072			
100234732	DAYTONA BEACH	FL		08/28/2025		1,102		(47)			(47)		1,055	1,055			
100234733	LOS ANGELES	CA		08/28/2025		766		(36)			(36)		730	730			
100234734	WESTLAKE VILLAGE	CA		08/28/2025		5,949		(264)			(264)		5,685	5,685			
100234735	YORBA LINDA	CA		08/28/2025		4,551		(206)			(206)		4,345	4,345			
100234736	OXFORD	FL		08/28/2025		622		(32)			(32)		590	590			
100234737	ORLANDO	FL		08/28/2025		3,496		(172)			(172)		3,324	3,324			
100234738	SAN DIEGO	CA		08/28/2025		2,345		(74)			(74)		2,271	2,271			
100234739	MINEOLA	NY		08/28/2025		1,668		(38)			(38)		1,630	1,630			
100234740	MOUNT PLEASANT	SC		08/28/2025		5,392		(181)			(181)		5,211	5,211			
100234741	RANCHO CORDOVA	CA		08/28/2025		8,552		(398)			(398)		8,154	8,154			
100234742	NAPLES	FL		08/28/2025		584		(21)			(21)		563	563			
100234743	BOWLING GREEN	KY		08/28/2025		1,378		(15)			(15)		1,363	1,363			
100234744	DALY CITY	CA		08/28/2025		623		(23)			(23)		600	600			
100234745	JACKSONVILLE	FL		08/28/2025		331		(15)			(15)		316	316			
100234746	PENSACOLA	FL		08/28/2025		963		(24)			(24)		939	939			
100234747	BIG BEAR LAKE	CA		08/28/2025		1,608		(77)			(77)		1,531	1,531			
100234748	HOLLYWOOD	FL		08/28/2025		873		(41)			(41)		832	832			
100234749	HOLLYWOOD	FL		08/28/2025		959		(43)			(43)		916	916			
100234750	DAHLONEGA	GA		08/28/2025		4,470		(157)			(157)		4,313	4,313			
100234751	MARYSVILLE	WA		08/28/2025		691		(33)			(33)		658	658			
100234753	EL PASO	TX		08/28/2025		35,856		(1,667)			(1,667)		34,189	34,189			
100234754	MIAMI	FL		08/28/2025		1,400		(59)			(59)		1,341	1,341			
100234755	BELLINGHAM	WA		08/28/2025		576		(27)			(27)		549	549			
100234756	FAIRVIEW	TN		08/28/2025		1,488		(50)			(50)		1,438	1,438			
100234757	BELLINGHAM	WA		08/28/2025		545		(26)			(26)		519	519			
100234758	BAY SHORE	NY		08/28/2025		967		3			3		970	970			
100234759	SAN ANTONIO	TX		08/28/2025		1,229		(57)			(57)		1,172	1,172			
100234760	SKOKIE	IL		08/28/2025		303		(14)			(14)		289	289			
100234761	LAS VEGAS	NV		08/28/2025		510		(21)			(21)		489	489			
100234762	PORTLAND	OR		08/28/2025		495		(24)			(24)		471	471			
100234763	SEBASTIAN	FL		08/28/2025		803		(38)			(38)		765	765			
100234764	SANTA MARIA	CA		08/28/2025		1,107		(36)			(36)		1,071	1,071			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234765	TEMPLE	TX		08/28/2025		607		(10)			(10)		597	597			
100234766	OXNARD	CA		08/28/2025		1,374		(23)			(23)		1,351	1,351			
100234767	WAYNESVILLE	NC		08/28/2025		1,035		(22)			(22)		1,013	1,013			
100234768	TALL TIMBERS	MD		08/28/2025		1,409		(29)			(29)		1,380	1,380			
100234769	SWANTON	MD		08/28/2025		3,661		(98)			(98)		3,563	3,563			
100234770	LAS VEGAS	NV		08/28/2025		1,609		(55)			(55)		1,554	1,554			
100234771	MADRAS	OR		08/28/2025		1,377		(54)			(54)		1,323	1,323			
100234772	BRADENTON	FL		08/28/2025		723		(15)			(15)		708	708			
100234773	WILDWOOD	NJ		08/28/2025		1,416		(55)			(55)		1,361	1,361			
100234774	LAKE ARROWHEAD	CA		08/28/2025		948		(44)			(44)		904	904			
100234775	HENDERSON	NV		08/28/2025		959		(33)			(33)		926	926			
100234776	HAMPTON	VA		08/28/2025		2,470		(90)			(90)		2,380	2,380			
100234777	CHECOTAH	OK		08/28/2025		881		(40)			(40)		841	841			
100234778	SUN LAKES	AZ		08/28/2025		629		(22)			(22)		607	607			
100234779	ELIZABETH	NJ		08/28/2025		1,844		(35)			(35)		1,809	1,809			
100234780	PALM COAST	FL		08/28/2025		696		(33)			(33)		663	663			
100234781	LEBANON	PA		08/28/2025		593		(14)			(14)		579	579			
100234782	KISSIMMEE	FL		08/28/2025		931		(5)			(5)		926	926			
100234783	TAMPA	FL		08/28/2025		1,224		(32)			(32)		1,192	1,192			
100234784	HENDERSON	NV		08/28/2025		1,091		18			18		1,109	1,109			
100234785	WILMINGTON	NC		08/28/2025		729		(28)			(28)		701	701			
100234786	NORTHRIDGE	CA		08/28/2025		2,123		(71)			(71)		2,052	2,052			
100234787	OAKLAND	MD		08/28/2025		1,250		(41)			(41)		1,209	1,209			
100234788	POCONO MANOR	PA		08/28/2025		1,248		(28)			(28)		1,220	1,220			
100234789	THE VILLAGES	FL		08/28/2025		612		(18)			(18)		594	594			
100234790	SPRINGDALE	AR		08/28/2025		477		(1)			(1)		476	476			
100234791	WINNSBORO	TX		08/28/2025		956		(27)			(27)		929	929			
100234792	LINCOLN CITY	OR		08/28/2025		713		(15)			(15)		698	698			
100234793	GRANDVIEW	WA		08/28/2025		1,263		(42)			(42)		1,221	1,221			
100234794	PORT CHARLOTTE	FL		08/28/2025		628		6			6		634	634			
100234795	SAINT LOUIS	MO		08/28/2025		542		(18)			(18)		524	524			
100234796	CORTEZ	CO		08/28/2025		793		(30)			(30)		763	763			
100234797	NEW BRAUNFELS	TX		08/28/2025		1,021		4			4		1,025	1,025			
100234798	LEBANON	TN		08/28/2025		1,284		36			36		1,320	1,320			
100234799	HARDINSBURG	KY		08/28/2025		1,091		(35)			(35)		1,056	1,056			
100234800	ADA	MI		08/28/2025		1,187		(50)			(50)		1,137	1,137			
100234801	PLAIN CITY	OH		08/28/2025		827		(38)			(38)		789	789			
100234802	NEWARK	OH		08/28/2025		486		16			16		502	502			
100234803	FAIRVIEW	NC		08/28/2025		1,705		(68)			(68)		1,637	1,637			
100234804	DELTONA	FL		08/28/2025		866		(16)			(16)		850	850			
100234805	NEW KENSINGTON	PA		08/28/2025		572		(21)			(21)		551	551			
100234806	CINCINNATI	OH		08/28/2025		616		(28)			(28)		588	588			
100234807	LAKE LURE	NC		08/28/2025		988		(27)			(27)		961	961			
100234808	CAMDENTON	MO		08/28/2025		2,673		(117)			(117)		2,556	3,276		720	720
100234809	SAN ANTONIO	TX		08/28/2025		649		(34)			(34)		615	615			
100234810	LAFAYETTE	IN		08/28/2025		702		(31)			(31)		671	671			
100234811	CRYSTAL BEACH	TX		08/28/2025		1,404		(43)			(43)		1,361	1,361			
100234812	OLD SAYBROOK	CT		08/28/2025		1,072		(22)			(22)		1,050	1,050			
100234813	STOVER	MO		08/28/2025		1,354		(54)			(54)		1,300	1,300			
100234814	TALLAHASSEE	FL		08/28/2025		883		(22)			(22)		861	861			
100234815	PORT SAINT JOE	FL		08/28/2025		1,061		(30)			(30)		1,031	1,031			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234816	BREMERTON	WA		08/28/2025		1,284		(28)			(28)		1,256	1,256			
100234817	LOVELAND	OH		08/28/2025		586		(22)			(22)		564	564			
100234818	JACKSONVILLE	OR		08/28/2025		15,638		(351)			(351)		15,287	15,287			
100234819	OCEAN CITY	MD		08/28/2025		1,271		(26)			(26)		1,245	1,245			
100234820	RALEIGH	NC		08/28/2025		605		(19)			(19)		586	586			
100234821	MONCKS CORNER	SC		08/28/2025		1,150		102			102		1,252	1,252			
100234822	GROVETOWN	GA		08/28/2025		847		(37)			(37)		810	810			
100234823	DAVENPORT	FL		08/28/2025		1,154		(34)			(34)		1,120	1,120			
100234824	SAN DIEGO	CA		08/28/2025		105,669		(1,722)			(1,722)		103,947	103,947			
100234825	JIM THORPE	PA		08/28/2025		730		(23)			(23)		707	707			
100234826	HONEY GROVE	TX		08/28/2025		397		(5)			(5)		392	392			
100234827	PENTWATER	MI		08/28/2025		1,398		(40)			(40)		1,358	1,358			
100234828	VONORE	TN		08/28/2025		1,312		(46)			(46)		1,266	1,266			
100234829	REDLANDS	CA		08/28/2025		1,117		(45)			(45)		1,072	1,072			
100234830	PANAMA CITY	FL		08/28/2025		916		(26)			(26)		890	890			
100234831	VERO BEACH	FL		08/28/2025		810		(24)			(24)		786	786			
100234832	STILLWATER	OK		08/28/2025		522		(17)			(17)		505	505			
100234833	FORT MOHAVE	AZ		08/28/2025		809		(34)			(34)		775	775			
100234834	ORONDO	WA		08/28/2025		759		(22)			(22)		737	737			
100234835	JEFFERSON CITY	MO		08/28/2025		597		(28)			(28)		569	569			
100234836	NORTH MANKATO	MN		08/28/2025		549		(16)			(16)		533	533			
100234837	SAINT AUGUSTINE	FL		08/28/2025		991		73			73		1,064	1,064			
100234838	LAKELAND	FL		08/28/2025		361		(16)			(16)		345	345			
100234839	PRUDENVILLE	MI		08/28/2025		931		(37)			(37)		894	894			
100234840	HONOLULU	HI		08/28/2025		15,770		(192)			(192)		15,578	15,578			
100234841	DIXON	IA		08/28/2025		802		(26)			(26)		776	776			
100234842	SELBYVILLE	DE		08/28/2025		1,353		(11)			(11)		1,342	1,342			
100234843	STRASBURG	PA		08/28/2025		675		(25)			(25)		650	650			
100234844	MILFORD	CT		08/28/2025		900		(37)			(37)		863	863			
100234845	PINE VALLEY	UT		08/28/2025		499		(12)			(12)		487	487			
100234846	BETTENDORF	IA		08/28/2025		869		(21)			(21)		848	848			
100234847	TROUTMAN	NC		08/28/2025		1,243		92			92		1,335	1,335			
100234848	WINTERS	CA		08/28/2025		1,915		(1)			(1)		1,914	1,914			
100234849	FORT MYERS	FL		08/28/2025		633		(19)			(19)		614	614			
100234850	MEXICO BEACH	FL		08/28/2025		1,125		80			80		1,205	1,205			
100234851	SAN TAN VALLEY	AZ		08/28/2025		924		(11)			(11)		913	913			
100234852	OXNARD	CA		08/28/2025		1,175		(26)			(26)		1,149	1,149			
100234853	KILL DEVIL HILLS	NC		08/28/2025		1,512		(47)			(47)		1,465	1,465			
100234854	NOKOMIS	FL		08/28/2025		667		(10)			(10)		657	657			
100234855	IRVINE	CA		08/28/2025		1,476		(28)			(28)		1,448	1,448			
100234856	ELIZABETH CITY	NC		08/28/2025		391		(6)			(6)		385	385			
100234857	GARLAND	TX		08/28/2025		400		(9)			(9)		391	391			
100234858	CHANDLER	AZ		08/28/2025		486		(13)			(13)		473	473			
100234859	SCITUATE	MA		08/28/2025		2,026		(28)			(28)		1,998	1,998			
100234860	BANNER ELK	NC		08/28/2025		1,264		(18)			(18)		1,246	1,246			
100234861	CALIFORNIA CITY	CA		08/28/2025		404		(6)			(6)		398	398			
100234862	COLUMBUS	OH		08/28/2025		456		(7)			(7)		449	449			
100234863	HAMMONTON	NJ		08/28/2025		985		(12)			(12)		973	973			
100234864	HUMMELSTOWN	PA		08/28/2025		486		(9)			(9)		477	477			
100234865	TAOS	NM		08/28/2025		1,239		(14)			(14)		1,225	1,225			
100234866	NEWBURYPORT	MA		08/28/2025		569		1			1		570	570			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234867	GREENVILLE	TX		08/28/2025		855		(23)			(23)		832	832			
100234868	KANSAS CITY	MO		08/28/2025		532		10			10		542	542			
100234869	SEATTLE	WA		08/28/2025		2,868		(66)			(66)		2,802	2,802			
100234870	PARKER	CO		08/28/2025		1,168		(6)			(6)		1,162	1,162			
100234871	FORT WORTH	TX		08/28/2025		629		(8)			(8)		621	621			
100234872	EVERGREEN	CO		08/28/2025		332		(4)			(4)		328	328			
100234873	ELGIN	IL		08/28/2025		881		21			21		902	902			
100234874	ASHEVILLE	NC		08/28/2025		735		(16)			(16)		719	719			
100234875	PULLMAN	WA		08/28/2025		613		(1)			(1)		612	612			
100234876	BOSTON	MA		08/28/2025		2,395		(14)			(14)		2,381	2,381			
100234877	PULLMAN	WA		08/28/2025		23,892		(45)			(45)		23,847	23,847			
100234878	INDIAN SHORES	FL		08/28/2025		1,566		74			74		1,640	1,640			
100234879	MERCED	CA		08/28/2025		837		20			20		857	857			
100234880	UNION	NJ		08/28/2025		1,028		(28)			(28)		1,000	1,000			
100234881	MIAMI	FL		08/28/2025		1,279		(41)			(41)		1,238	1,238			
100234882	WASILLA	AK		08/28/2025		2,188		(72)			(72)		2,116	2,116			
100234883	MCFARLAND	WI		08/28/2025		1,573		(47)			(47)		1,526	1,526			
100234884	LONG BEACH	CA		08/28/2025		2,824		(82)			(82)		2,742	2,742			
100234885	PHILADELPHIA	PA		08/28/2025		1,491		(42)			(42)		1,449	1,449			
100234886	SPARKS	NV		08/28/2025		1,912		(49)			(49)		1,863	1,863			
100234887	UNCASVILLE	CT		08/28/2025		805		(25)			(25)		780	780			
100234888	LAS VEGAS	NV		08/28/2025		2,056		(27)			(27)		2,029	2,029			
100234889	LAWRENCEVILLE	NJ		08/28/2025		796		(11)			(11)		785	785			
100234890	HOWELL	NJ		08/28/2025		2,337		(49)			(49)		2,288	2,288			
100234891	RICHMOND HILL	GA		08/28/2025		751		(21)			(21)		730	730			
100234892	BEVERLY	MA		08/28/2025		1,234		(31)			(31)		1,203	1,203			
100234893	KAILUA KONA	HI		08/28/2025		4,407		(52)			(52)		4,355	4,355			
100234894	MIDDLE RIVER	MD		08/28/2025		676		(13)			(13)		663	663			
100234895	DOWNEY	CA		08/28/2025		1,579		(10)			(10)		1,569	1,569			
100234896	BRADENTON	FL		08/28/2025		2,365		(70)			(70)		2,295	2,295			
100234897	TUSCALOOSA	AL		08/28/2025		1,789		(25)			(25)		1,764	1,764			
100234898	VERDI	CA		08/28/2025		5,947		(207)			(207)		5,740	5,740			
100234899	GREENWOOD	SC		08/28/2025		1,121		46			46		1,167	1,167			
100234900	VERNON	CT		08/28/2025		820		(14)			(14)		806	806			
100234901	CABOT	AR		08/28/2025		703		(11)			(11)		692	692			
100234902	GRAFORD	TX		08/28/2025		1,074		(19)			(19)		1,055	1,055			
100234903	RANGELEY	ME		08/28/2025		838		(12)			(12)		826	826			
100234904	DULUTH	GA		08/28/2025		3,779		(95)			(95)		3,684	3,684			
100234905	OREM	UT		08/28/2025		2,247		(47)			(47)		2,200	2,200			
100234906	SAINT AUGUSTINE	FL		08/28/2025		1,824		(45)			(45)		1,779	1,779			
100234907	RUSSELLVILLE	MO		08/28/2025		751		(16)			(16)		735	735			
100234908	PLANO	TX		08/28/2025		1,278		(23)			(23)		1,255	1,255			
100234909	CHESTERFIELD	VA		08/28/2025		923		(23)			(23)		900	900			
100234910	MADISON HEIGHTS	VA		08/28/2025		701		(19)			(19)		682	682			
100234911	NEW ORLEANS	LA		08/28/2025		1,051		(28)			(28)		1,023	1,023			
100234912	GULF SHORES	AL		08/28/2025		1,279		(42)			(42)		1,237	1,237			
100234913	DALLAS	TX		08/28/2025		2,775		(6)			(6)		2,769	2,769			
100234914	COEUR D'ALENE	ID		08/28/2025		14,874		(373)			(373)		14,501	14,501			
100234915	FORT WORTH	TX		08/28/2025		878		(18)			(18)		860	860			
100234916	LOS ANGELES	CA		08/28/2025		2,428		(58)			(58)		2,370	2,370			
100234917	BOTHELL	WA		08/28/2025		1,896		(22)			(22)		1,874	1,874			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234918	SAINT MARKS	FL		08/28/2025		685		(16)			(16)		669	669			
100234919	KISSIMMEE	FL		08/28/2025		1,022		(18)			(18)		1,004	1,004			
100234920	LAKE LURE	NC		08/28/2025		2,224		(49)			(49)		2,175	2,175			
100234921	MESQUITE	TX		08/28/2025		758		(14)			(14)		744	744			
100234922	LUBBOCK	TX		08/28/2025		1,737		(13)			(13)		1,724	1,724			
100234923	PAWTUCKET	RI		08/28/2025		1,106		(33)			(33)		1,073	1,073			
100234924	AUSTIN	TX		08/28/2025		1,037		(27)			(27)		1,010	1,010			
100234925	VANCOUVER	WA		08/28/2025		1,195		(35)			(35)		1,160	1,160			
100234926	AUSTIN	MN		08/28/2025		1,582		(41)			(41)		1,541	1,541			
100234927	AUGUSTA	ME		08/28/2025		7,237		(68)			(68)		7,169	7,169			
100234928	VISTA	CA		08/28/2025		722		(24)			(24)		698	698			
100234929	CHAPEL HILL	NC		08/28/2025		1,420		(42)			(42)		1,378	1,378			
100234930	ORLANDO	FL		08/28/2025		4,688		37			37		4,725	4,725			
100234931	SCHAUMBURG	IL		08/28/2025		724		(20)			(20)		704	704			
100234932	LANSDALE	PA		08/28/2025		1,167		(17)			(17)		1,150	1,150			
100234933	FORT LAUDERDALE	FL		08/28/2025		1,300		(35)			(35)		1,265	1,265			
100234934	OAK ISLAND	NC		08/28/2025		2,332		(62)			(62)		2,270	2,270			
100234935	MARIETTA	GA		08/28/2025		3,086		(20)			(20)		3,066	3,066			
100234936	DURHAM	NC		08/28/2025		861		(4)			(4)		857	857			
100234937	UNIVERSITY PARK	FL		08/28/2025		986		(23)			(23)		963	963			
100234938	LAS VEGAS	NV		08/28/2025		1,096		(13)			(13)		1,083	1,083			
100234939	SANTA FE	NM		08/28/2025		1,875		(63)			(63)		1,812	1,812			
100234940	GEORGETOWN	DE		08/28/2025		793		(25)			(25)		768	768			
100234941	LAKE ELSINORE	CA		08/28/2025		1,437		(37)			(37)		1,400	1,400			
100234942	LOVELAND	CO		08/28/2025		1,422		(42)			(42)		1,380	1,380			
100234943	CORPUS CHRISTI	TX		08/28/2025		1,369		(36)			(36)		1,333	1,333			
100234944	LAKE HAVASU CITY	AZ		08/28/2025		2,218		(60)			(60)		2,158	2,158			
100234945	KEKAHA	HI		08/28/2025		1,505		(28)			(28)		1,477	1,477			
100234946	COLORADO SPGS	CO		08/28/2025		1,440		14			14		1,454	1,454			
100234947	NORWALK	CT		08/28/2025		1,366		(23)			(23)		1,343	1,343			
100234948	LAKEMOOR	IL		08/28/2025		2,327		(58)			(58)		2,269	2,269			
100234949	TILGHMAN	MD		08/28/2025		1,396		(40)			(40)		1,356	1,356			
100234950	AMERICAN FORK	UT		08/28/2025		1,487		(37)			(37)		1,450	1,450			
100234951	ALBUQUERQUE	NM		08/28/2025		666		(17)			(17)		649	649			
100234952	HUGHSON	CA		08/28/2025		1,136		(23)			(23)		1,113	1,113			
100234953	SPRING	TX		08/28/2025		611		(11)			(11)		600	600			
100234954	TEMECULA	CA		08/28/2025		1,642		(36)			(36)		1,606	1,606			
100234955	LAS VEGAS	NV		08/28/2025		6,245		10			10		6,255	6,255			
100234956	CASA GRANDE	AZ		08/28/2025		758		(9)			(9)		749	749			
100234957	TUSCALOOSA	AL		08/28/2025		875		(23)			(23)		852	852			
100234958	BRICK	NJ		08/28/2025		1,782		(43)			(43)		1,739	1,739			
100234959	DELRAN	NJ		08/28/2025		739		(18)			(18)		721	721			
100234960	BELLINGHAM	WA		08/28/2025		1,931		(30)			(30)		1,901	1,901			
100234961	KILLEEN	TX		08/28/2025		840		(22)			(22)		818	818			
100234962	WATKINSVILLE	GA		08/28/2025		2,092		(47)			(47)		2,045	2,045			
100234963	DENNIS PORT	MA		08/28/2025		1,487		(21)			(21)		1,466	1,466			
100234964	NAGS HEAD	NC		08/28/2025		3,402		(96)			(96)		3,306	3,306			
100234965	TUCSON	AZ		08/28/2025		764		(23)			(23)		741	741			
100234966	LONGS	SC		08/28/2025		758		(2)			(2)		756	756			
100234967	WYLIE	TX		08/28/2025		722		(20)			(20)		702	702			
100234968	RANCHO CORDOVA	CA		08/28/2025		1,778		(25)			(25)		1,753	1,753			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234969	CAPE CHARLES	VA		08/28/2025		2,246		(52)			(52)		2,194	2,194			
100234970	HOUSTON	TX		08/28/2025		923		(22)			(22)		901	901			
100234971	CHARLESTON	SC		08/28/2025		734		(18)			(18)		716	716			
100234972	REIDVILLE	SC		08/28/2025		837		(11)			(11)		826	826			
100234973	BOSTON	MA		08/28/2025		3,396		(74)			(74)		3,322	3,322			
100234974	DALTON	GA		08/28/2025		817		(10)			(10)		807	807			
100234975	DALTON	GA		08/28/2025		817		(10)			(10)		807	807			
100234976	CHICAGO	IL		08/28/2025		1,181		(20)			(20)		1,161	1,161			
100234977	SAN ANTONIO	TX		08/28/2025		725		(12)			(12)		713	713			
100234978	KENNETT SQUARE	PA		08/28/2025		957		(4)			(4)		953	953			
100234979	MOSELEY	VA		08/28/2025		989		(13)			(13)		976	976			
100234980	STAFFORD	VA		08/28/2025		1,422		(25)			(25)		1,397	1,397			
100234981	FREDERICKSBURG	VA		08/28/2025		1,924		(40)			(40)		1,884	1,884			
100234982	RANCHO CUCAMONGA	CA		08/28/2025		4,468		(147)			(147)		4,321	4,321			
100234983	HOUSTON	TX		08/28/2025		1,153		(28)			(28)		1,125	1,125			
100234984	LAKEWOOD	OH		08/28/2025		668		(24)			(24)		644	644			
100234985	HOBOKEN	NJ		08/28/2025		1,221		(23)			(23)		1,198	1,198			
100234986	LAKELAND	FL		08/28/2025		703		(13)			(13)		690	690			
100234987	GEORGETOWN	TX		08/28/2025		775		(5)			(5)		770	770			
100234988	PRESCOTT	AZ		08/28/2025		1,501		(37)			(37)		1,464	1,464			
100234989	CLIFTON	NJ		08/28/2025		2,356		(69)			(69)		2,287	2,287			
100234990	EVANSTON	IL		08/28/2025		1,724		(36)			(36)		1,688	1,688			
100234991	COLTON	CA		08/28/2025		1,107		(31)			(31)		1,076	1,076			
100234992	POMONA	CA		08/28/2025		2,041		(45)			(45)		1,996	1,996			
100234993	PALM BEACH GARDENS	FL		08/28/2025		2,679		(67)			(67)		2,612	2,612			
100234994	OROVILLE	CA		08/28/2025		1,487		(57)			(57)		1,430	1,430			
100234995	DAYTON	OH		08/28/2025		673		(16)			(16)		657	657			
100234996	HOMEWOOD	AL		08/28/2025		1,867		(38)			(38)		1,829	1,829			
100234997	INVERNESS	IL		08/28/2025		2,338		(69)			(69)		2,269	2,269			
100234998	VALLEJO	CA		08/28/2025		2,162		(44)			(44)		2,118	2,118			
100234999	CHESAPEAKE	VA		08/28/2025		1,954		(49)			(49)		1,905	1,905			
100235000	CHESAPEAKE	VA		08/28/2025		1,954		(49)			(49)		1,905	1,905			
100235001	BOSTON	MA		08/28/2025		2,596		(56)			(56)		2,540	2,540			
100235002	NEW ORLEANS	LA		08/28/2025		1,058		(28)			(28)		1,030	1,030			
100235003	FT MYERS	FL		08/28/2025		633		(26)			(26)		607	607			
100235004	NEWTON CENTER	MA		08/28/2025		3,405		(72)			(72)		3,333	3,333			
100235005	ESCONDIDO	CA		08/28/2025		2,001		(50)			(50)		1,951	1,951			
100235006	NEW ORLEANS	LA		08/28/2025		1,444		(25)			(25)		1,419	1,419			
100235007	FRESNO	CA		08/28/2025		731		(19)			(19)		712	712			
100235008	MANDEVILLE	LA		08/28/2025		715		(20)			(20)		695	695			
100235009	WOLFEBORO	NH		08/28/2025		1,852		(28)			(28)		1,824	1,824			
100235010	DAWSONVILLE	GA		08/28/2025		982		(10)			(10)		972	972			
100235011	MOUNT DORA	FL		08/28/2025		1,360		(24)			(24)		1,336	1,336			
100235012	BROOMFIELD	CO		08/28/2025		811		(9)			(9)		802	802			
100235013	SALT LAKE CITY	UT		08/28/2025		2,159		(46)			(46)		2,113	2,113			
100235014	PHOENIX	AZ		08/28/2025		1,103		(14)			(14)		1,089	1,089			
100235015	INDIANAPOLIS	IN		08/28/2025		1,205		(24)			(24)		1,181	1,181			
100235016	TACOMA	WA		08/28/2025		1,197		(37)			(37)		1,160	1,160			
100235017	ONTARIO	CA		08/28/2025		1,790		(34)			(34)		1,756	1,756			
100235018	LYNN	MA		08/28/2025		1,942		(41)			(41)		1,901	1,901			
100235019	DOWNINGTOWN	PA		08/28/2025		1,790		(32)			(32)		1,758	1,758			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235020	SAINT LOUIS	MO		08/28/2025		933		(34)			(34)		899	899			
100235021	CLIFTON	NJ		08/28/2025		1,558		(39)			(39)		1,519	1,519			
100235022	ROUGEMONT	NC		08/28/2025		1,841		12			12		1,853	1,853			
100235023	CYPRESS	TX		08/28/2025		911		(1)			(1)		910	910			
100235024	NOKOMIS	FL		08/28/2025		1,721		(11)			(11)		1,710	1,710			
100235025	CLEVELAND HEIGHTS	OH		08/28/2025		1,062		(3)			(3)		1,059	1,059			
100235026	VENTURA	CA		08/28/2025		1,242		(32)			(32)		1,210	1,210			
100235027	FRESNO	CA		08/28/2025		1,045		(26)			(26)		1,019	1,019			
100235028	SAVANNAH	GA		08/28/2025		1,020		(34)			(34)		986	986			
100235029	CORONA	CA		08/28/2025		933		(26)			(26)		907	907			
100235030	DOYLESTOWN	PA		08/28/2025		821		(16)			(16)		805	805			
100235031	GULF SHORES	AL		08/28/2025		1,667		(58)			(58)		1,609	1,609			
100235032	COLUMBUS	OH		08/28/2025		903		(32)			(32)		871	871			
100235033	YOUNGSTOWN	OH		08/28/2025		747		4			4		751	751			
100235034	MARINA	CA		08/28/2025		2,365		(58)			(58)		2,307	2,307			
100235035	RICHMOND	VA		08/28/2025		1,281		(46)			(46)		1,235	1,235			
100235036	AMOLD	MD		08/28/2025		1,194		(12)			(12)		1,182	1,182			
100235037	SEBAGO	ME		08/28/2025		1,161		(17)			(17)		1,144	1,144			
100235038	ORLANDO	FL		08/28/2025		3,138		(36)			(36)		3,102	3,102			
100235039	ORLANDO	FL		08/28/2025		710		(9)			(9)		701	701			
100235040	CHICAGO	IL		08/28/2025		866		(5)			(5)		861	861			
100235041	KISSIMMEE	FL		08/28/2025		935		(26)			(26)		909	909			
100235042	ROCKLIN	CA		08/28/2025		1,484		(25)			(25)		1,459	1,459			
100235043	SACRAMENTO	CA		08/28/2025		1,391		(9)			(9)		1,382	1,382			
100235044	LONG BEACH	CA		08/28/2025		13,654		(226)			(226)		13,428	13,428			
100235045	IRVING	TX		08/28/2025		819		3			3		822	822			
100235046	HOFFMAN ESTATES	IL		08/28/2025		3,436		(40)			(40)		3,396	3,396			
100235047	HANSVILLE	WA		08/28/2025		3,776		(101)			(101)		3,675	3,675			
100235048	SAN ANTONIO	TX		08/28/2025		614		(9)			(9)		605	605			
100235049	AUSTIN	TX		08/28/2025		1,976		(66)			(66)		1,910	1,910			
100235050	FLOWER MOUND	TX		08/28/2025		1,170		(34)			(34)		1,136	1,136			
100235051	PALMER	AK		08/28/2025		1,363		(10)			(10)		1,353	1,353			
100235052	COLORADO SPRINGS	CO		08/28/2025		1,869		(14)			(14)		1,855	1,855			
100235053	GAINESVILLE	GA		08/28/2025		837		(25)			(25)		812	812			
100235054	GONZALES	LA		08/28/2025		1,178		(21)			(21)		1,157	1,157			
100235055	DARTMOUTH	MA		08/28/2025		2,753		(97)			(97)		2,656	2,656			
100235056	STILLWATER	OK		08/28/2025		851		(14)			(14)		837	837			
100235057	JACKSON	NJ		08/28/2025		1,260		(24)			(24)		1,236	1,236			
100235058	SAN ANTONIO	TX		08/28/2025		731		(12)			(12)		719	719			
100235059	TONEY	AL		08/28/2025		726		(20)			(20)		706	706			
100235060	ELK GROVE	CA		08/28/2025		1,479		(30)			(30)		1,449	1,449			
100235061	COSBY	TN		08/28/2025		1,035		(26)			(26)		1,009	1,009			
100235063	DAYTONA BEACH	FL		08/28/2025		644		(16)			(16)		628	628			
100235064	LAS VEGAS	NV		08/28/2025		1,190		(23)			(23)		1,167	1,167			
100235065	CLEVELAND	TN		08/28/2025		944		(17)			(17)		927	927			
100235066	HOWELL	NJ		08/28/2025		1,637		(18)			(18)		1,619	1,619			
100235067	SALINAS	CA		08/28/2025		1,399		(51)			(51)		1,348	1,348			
100235068	VACAVILLE	CA		08/28/2025		2,026		(42)			(42)		1,984	1,984			
100235069	LYNNWOOD	WA		08/28/2025		1,707		(28)			(28)		1,679	1,679			
100235070	JOHNS CREEK	GA		08/28/2025		2,200		(62)			(62)		2,138	2,138			
100235071	COLUMBUS	OH		08/28/2025		23,400		(377)			(377)		23,023	23,023			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235072	ROCHESTER	MN		08/28/2025		702		(10)			(10)		692	692			
100235073	BLUFFDALE	UT		08/28/2025		1,956		(8)			(8)		1,948	1,948			
100235074	SCHAUMBURG	IL		08/28/2025		763		(13)			(13)		750	750			
100235075	MURRIETA	CA		08/28/2025		1,309		(37)			(37)		1,272	1,272			
100235076	LYNN	MA		08/28/2025		2,258		(14)			(14)		2,244	2,244			
100235077	JURUPA VALLEY	CA		08/28/2025		1,739		(37)			(37)		1,702	1,702			
100235078	WESLACO	TX		08/28/2025		718		(15)			(15)		703	703			
100235079	CHICAGO	IL		08/28/2025		1,045		(25)			(25)		1,020	1,020			
100235080	MINNEAPOLIS	MN		08/28/2025		1,425		(43)			(43)		1,382	1,382			
100235081	HAYWARD	CA		08/28/2025		1,784		(44)			(44)		1,740	1,740			
100235082	GREENSBORO	NC		08/28/2025		1,220		(37)			(37)		1,183	1,183			
100235083	MESA	AZ		08/28/2025		1,874		(34)			(34)		1,840	1,840			
100235084	KAPOLEI	HI		08/28/2025		1,194		(29)			(29)		1,165	1,165			
100235085	HOUSTON	TX		08/28/2025		1,129		(14)			(14)		1,115	1,115			
100235086	COLLEGE STATION	TX		08/28/2025		1,036		(19)			(19)		1,017	1,017			
100235087	SACRAMENTO	CA		08/28/2025		1,275		(32)			(32)		1,243	1,243			
100235088	CORPUS CHRISTI	TX		08/28/2025		842		(11)			(11)		831	831			
100235089	CYPRESS	TX		08/28/2025		2,180		(14)			(14)		2,166	2,166			
100235090	BAINBRIDGE ISLAND	WA		08/28/2025		1,607		(66)			(66)		1,541	1,541			
100235091	WALTHAM	MA		08/28/2025		2,118		(51)			(51)		2,067	2,067			
100235092	BUTTE	MT		08/28/2025		1,702		(48)			(48)		1,654	1,654			
100235094	LAS VEGAS	NV		08/28/2025		803		(6)			(6)		797	797			
100235095	CHICAGO	IL		08/28/2025		48,805		(1,793)			(1,793)		47,012	47,012			
100235096	VANCOUVER	WA		08/28/2025		1,525		10			10		1,535	1,535			
100235098	HUDSON	NH		08/28/2025		849		(6)			(6)		843	843			
100235099	LEAVENWORTH	WA		08/28/2025		1,454		(30)			(30)		1,424	1,424			
100235100	CENTRAL POINT	OR		08/28/2025		1,620		(17)			(17)		1,603	1,603			
100235101	DIVIDE	CO		08/28/2025		789		(16)			(16)		773	773			
100235102	SUNRIVER	OR		08/28/2025		1,227		(33)			(33)		1,194	1,194			
100235103	ARLINGTON	TX		08/28/2025		1,369		(24)			(24)		1,345	1,345			
100235104	ROSELLE	IL		08/28/2025		712		(12)			(12)		700	700			
100235105	ARLINGTON	TX		08/28/2025		890		(20)			(20)		870	870			
100235106	LAS VEGAS	NV		08/28/2025		1,416		(41)			(41)		1,375	1,375			
100235107	ROSEBURG	OR		08/28/2025		1,038		(24)			(24)		1,014	1,014			
100235108	LOGAN	UT		08/28/2025		1,733		(34)			(34)		1,699	1,699			
100235109	GREENVILLE	SC		08/28/2025		1,787		(43)			(43)		1,744	1,744			
100235110	MARYSVILLE	WA		08/28/2025		1,180		(26)			(26)		1,154	1,154			
100235111	CUMMING	GA		08/28/2025		1,168		(24)			(24)		1,144	1,144			
100235112	MIDDLETON	WI		08/28/2025		976		(28)			(28)		948	948			
100235113	SCOTTSDALE	AZ		08/28/2025		2,757		(18)			(18)		2,739	2,739			
100235114	PERRIS	CA		08/28/2025		1,245		(32)			(32)		1,213	1,213			
100235115	HIGHLANDS RANCH	CO		08/28/2025		977		(9)			(9)		968	968			
100235116	STREAMWOOD	IL		08/28/2025		805		(17)			(17)		788	788			
100235117	GREENVILLE	NC		08/28/2025		883		(21)			(21)		862	862			
100235118	MYRTLE BEACH	SC		08/28/2025		1,038		(22)			(22)		1,016	1,016			
100235119	TEMECULA	CA		08/28/2025		1,616		(38)			(38)		1,578	1,578			
100235120	MANTECA	CA		08/28/2025		1,020		(32)			(32)		988	988			
100235121	FREMONT	CA		08/28/2025		1,771		(32)			(32)		1,739	1,739			
100235122	PACIFIC CITY	OR		08/28/2025		1,172		(43)			(43)		1,129	1,129			
100235123	ORANGE	CA		08/28/2025		1,984		(39)			(39)		1,945	1,945			
100235124	LAVEEN	AZ		08/28/2025		1,159		(13)			(13)		1,146	1,146			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235125	HERMITAGE	TN		08/28/2025		129,158		(2,344)			(2,344)		126,814	126,814			
100235126	COCKEYSVILLE	MD		08/28/2025		1,965		13			13		1,978	1,978			
100235127	EDINBURG	TX		08/28/2025		1,305		(11)			(11)		1,294	1,294			
100235128	PANAMA CITY BEACH	FL		08/28/2025		1,118		(45)			(45)		1,073	1,073			
100235129	SAN MARCOS	CA		08/28/2025		6,313		(152)			(152)		6,161	6,161			
100235130	PORT SAINT LUCIE	FL		08/28/2025		313		(11)			(11)		302	302			
100235131	LAGUNA HILLS	CA		08/28/2025		6,201		(295)			(295)		5,906	5,906			
100235132	RANCHO CORDOVA	CA		08/28/2025		1,121		(25)			(25)		1,096	1,096			
100235133	CORAL SPRINGS	FL		08/28/2025		1,255		(48)			(48)		1,207	1,207			
100235134	EL CAJON	CA		08/28/2025		1,292		(62)			(62)		1,230	1,230			
100235135	ROSEVILLE	MI		08/28/2025		243		(8)			(8)		235	235			
100235136	BRIARCLIFF MANOR	NY		08/28/2025		3,421		(114)			(114)		3,307	3,307			
100235137	TOMS RIVER	NJ		08/28/2025		871		(2)			(2)		869	869			
100235138	SAN ANTONIO	FL		08/28/2025		1,222		(29)			(29)		1,193	1,193			
100235139	KAHULUI	HI		08/28/2025		1,682		(69)			(69)		1,613	1,613			
100235140	MANCHESTER	NJ		08/28/2025		528		(16)			(16)		512	512			
100235142	SUSSEX	NJ		08/28/2025		1,225		(53)			(53)		1,172	1,172			
100235143	LIGHTHOUSE PT	FL		08/28/2025		366		(13)			(13)		353	353			
100235145	ORLANDO	FL		08/28/2025		1,161		(30)			(30)		1,131	1,131			
100235147	PHOENIX	AZ		08/28/2025		825		(29)			(29)		796	796			
100235149	RAMONA	CA		08/28/2025		1,705		(56)			(56)		1,649	1,649			
100235151	BERLIN	MD		08/28/2025		1,192		(21)			(21)		1,171	1,171			
100235152	WEST BABYLON	NY		08/28/2025		1,054		(50)			(50)		1,004	1,004			
100235153	HIALEAH	FL		08/28/2025		733		(27)			(27)		706	706			
100235154	COLUMBUS	OH		08/28/2025		593		(27)			(27)		566	566			
100235155	NOLENSVILLE	TN		08/28/2025		48,506		(1,765)			(1,765)		46,741	46,741			
100235156	DORAL	FL		08/28/2025		780		(36)			(36)		744	744			
100235157	LAKEWOOD	CA		08/28/2025		1,408		(58)			(58)		1,350	1,350			
100235158	DURHAM	NC		08/28/2025		1,289		(51)			(51)		1,238	1,238			
100235159	GARDEN GROVE	CA		08/28/2025		7,595		(280)			(280)		7,315	7,315			
100235160	CENTER CONWAY	NH		08/28/2025		907		(28)			(28)		879	879			
100235161	DESERT HOT SPRINGS	CA		08/28/2025		1,770		(53)			(53)		1,717	1,717			
100235162	PACOIMA	CA		08/28/2025		1,633		(75)			(75)		1,558	1,558			
100235164	KATY	TX		08/28/2025		761		(36)			(36)		725	725			
100235165	SACRAMENTO	CA		08/28/2025		709		(34)			(34)		675	675			
100235166	SAN RAMON	CA		08/28/2025		1,130		(30)			(30)		1,100	1,100			
100235167	ELK GROVE	CA		08/28/2025		15,748		(367)			(367)		15,381	15,381			
100235168	SALIDA	CO		08/28/2025		417		(13)			(13)		404	404			
100235169	LA MESA	CA		08/28/2025		1,653		(79)			(79)		1,574	1,574			
100235170	APPLE VALLEY	CA		08/28/2025		1,097		(46)			(46)		1,051	1,051			
100235171	RIVERSIDE	CA		08/28/2025		1,951		(64)			(64)		1,887	1,887			
100235172	SAN MARCOS	CA		08/28/2025		1,677		(44)			(44)		1,633	1,633			
100235173	GLENDALE	AZ		08/28/2025		885		(28)			(28)		857	857			
100235174	NORTHPORT	AL		08/28/2025		860		(20)			(20)		840	840			
100235175	SAN ANTONIO	TX		08/28/2025		273		(12)			(12)		261	261			
100235176	BAKERSFIELD	CA		08/28/2025		774		(35)			(35)		739	739			
100235177	HAWTHORNE	CA		08/28/2025		1,924		(55)			(55)		1,869	1,869			
100235178	LAWRENCEVILLE	GA		08/28/2025		972		(30)			(30)		942	942			
100235179	CHANDLER	AZ		08/28/2025		835		(30)			(30)		805	805			
100235180	CHESTER	VA		08/28/2025		856		(41)			(41)		815	815			
100235181	BATTLE GROUND	WA		08/28/2025		1,206		(56)			(56)		1,150	1,150			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235182	WOODLAND	CA		08/28/2025		1,637		(71)			(71)		1,566	1,566			
100235183	AGOURA HILLS	CA		08/28/2025		940		(38)			(38)		902	902			
100235184	STERLING	VA		08/28/2025		1,280		(34)			(34)		1,246	1,246			
100235185	FORT MILL	SC		08/28/2025		972		(40)			(40)		932	932			
100235186	LOS ANGELES	CA		08/28/2025		1,848		(9)			(9)		1,839	1,839			
100235187	GARNER	NC		08/28/2025		1,029		(42)			(42)		987	987			
100235189	FAIRFIELD	CA		08/28/2025		1,071		(32)			(32)		1,039	1,039			
100235190	LANCASTER	CA		08/28/2025		483		(17)			(17)		466	466			
100235191	HUNTINGTON PARK	CA		08/28/2025		1,413		(60)			(60)		1,353	1,353			
100235192	NORRISTOWN	PA		08/28/2025		1,219		(36)			(36)		1,183	1,183			
100235193	CALUMET CITY	IL		08/28/2025		243		(5)			(5)		238	238			
100235194	WOODBRIDGE	VA		08/28/2025		246		(123)			(123)		123	123			
100235196	HENRICO	VA		08/28/2025		1,062		(36)			(36)		1,026	1,026			
100235197	LAKEWOOD	CO		08/28/2025		14,884		(270)			(270)		14,614	14,614			
100235198	KNOXVILLE	TN		08/28/2025		891		(42)			(42)		849	849			
100235200	PETERSBURG	VA		08/28/2025		614		(14)			(14)		600	600			
100235201	PRESCOTT	AZ		08/28/2025		1,634		(64)			(64)		1,570	1,570			
100235202	MARCO ISLAND	FL		08/28/2025		1,153		(36)			(36)		1,117	1,117			
100235204	BOYNTON BEACH	FL		08/28/2025		489		(8)			(8)		481	481			
100235205	LAKEWOOD	CA		08/28/2025		1,793		(75)			(75)		1,718	1,718			
100235206	HAMPTON	GA		08/28/2025		593		(26)			(26)		567	567			
100235207	PHOENIX	AZ		08/28/2025		462		(22)			(22)		440	440			
100235208	ESCONDIDO	CA		08/28/2025		1,329		(53)			(53)		1,276	1,276			
100235209	LAWRENCEVILLE	GA		08/28/2025		421		(20)			(20)		401	401			
100235210	WINTER GARDEN	FL		08/28/2025		973		(33)			(33)		940	940			
100235211	OZONE PARK	NY		08/28/2025		1,443		(49)			(49)		1,394	1,394			
100235213	ESTERO	FL		08/28/2025		720		(31)			(31)		689	689			
100235214	WESTVILLE	NJ		08/28/2025		635		(28)			(28)		607	607			
100235215	LOS ANGELES	CA		08/28/2025		3,321		(151)			(151)		3,170	3,170			
100235216	CLARKSTON	MI		08/28/2025		395		(19)			(19)		376	376			
100235217	WAINSCOTT	NY		08/28/2025		8,297		(7)			(7)		8,290	8,290			
100235218	GRAND RAPIDS	MI		08/28/2025		199		(8)			(8)		191	191			
100235220	SHAVER LAKE	CA		08/29/2025		5,092		(169)			(169)		4,923	4,923			
100235221	PEORIA	AZ		08/29/2025		1,435		(35)			(35)		1,400	1,400			
100235222	MIDDLETOWN	OH		08/29/2025		164		(6)			(6)		158	158			
100235223	CHICAGO	IL		08/29/2025		566		(7)			(7)		559	559			
100235224	CARY	NC		08/29/2025		943		(23)			(23)		920	920			
100235225	TEMPLE HILLS	MD		08/29/2025		239		(11)			(11)		228	228			
100235226	MORRISTOWN	NJ		08/29/2025		828		(24)			(24)		804	804			
100235227	CLINTONVILLE	WI		08/29/2025		358		(10)			(10)		348	348			
100235228	MERCED	CA		08/29/2025		456		(9)			(9)		447	447			
100235229	ESCALON	CA		08/29/2025		942		11			11		953	953			
100235230	WYANDOTTE	MI		08/29/2025		5,244		(216)			(216)		5,028	5,028			
100235231	CALDWELL	ID		08/29/2025		7,431		(321)			(321)		7,110	7,110			
100235232	SAINT PETERSBURG	FL		08/29/2025		302		(10)			(10)		292	292			
100235234	LONG BEACH	CA		08/29/2025		2,366		(113)			(113)		2,253	2,253			
100235236	PUYALLUP	WA		08/29/2025		1,114		(15)			(15)		1,099	1,099			
100235237	PEORIA	AZ		08/29/2025		1,086		(36)			(36)		1,050	1,050			
100235238	AUBURN	CA		08/29/2025		2,069		(82)			(82)		1,987	1,987			
100235239	MIAMI	FL		08/29/2025		671		(30)			(30)		641	641			
100235240	YOUNGSVILLE	LA		08/29/2025		776		(25)			(25)		751	751			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235241	FREMONT	CA		08/29/2025		1,046		(38)			(38)		1,008	1,008			
100235242	NEW BERN	NC		08/29/2025		537		(26)			(26)		511	511			
100235243	SANTA FE	TX		08/29/2025		1,458		(46)			(46)		1,412	1,412			
100235244	PLAINVILLE	CT		08/29/2025		435		(10)			(10)		425	425			
100235245	NEW BRITAIN	CT		08/29/2025		427		(12)			(12)		415	415			
100235246	NORWALK	CT		08/29/2025		1,049		(43)			(43)		1,006	1,006			
100235247	SALEM	OR		08/29/2025		4,109		(41)			(41)		4,068	4,068			
100235248	PALOS VERDES ESTATES	CA		08/29/2025		2,682		(104)			(104)		2,578	2,578			
100235249	BUDA	TX		08/29/2025		1,023		(27)			(27)		996	996			
100235250	HOUSTON	TX		08/29/2025		709		(21)			(21)		688	688			
100235251	LOS ANGELES	CA		08/29/2025		949		(45)			(45)		904	904			
100235252	NEW BRITAIN	CT		08/29/2025		489		(3)			(3)		486	486			
100235253	MOORE	SC		08/29/2025		354		(5)			(5)		349	349			
100235254	VALLEJO	CA		08/29/2025		979		(37)			(37)		942	942			
100235255	GREER	SC		08/29/2025		999		(40)			(40)		959	959			
100235256	FORT WORTH	TX		08/29/2025		792		(13)			(13)		779	779			
100235257	MERCED	CA		08/29/2025		710		(34)			(34)		676	676			
100235259	WADDELL	AZ		08/29/2025		2,455		(54)			(54)		2,401	2,401			
100235260	LILBURN	GA		08/29/2025		2,728		(89)			(89)		2,639	2,639			
100235261	AURORA	CO		08/29/2025		1,740		(75)			(75)		1,665	1,665			
100235263	SAN DIEGO	CA		08/29/2025		2,788		(84)			(84)		2,704	2,704			
100235265	ALLENTOWN	PA		08/29/2025		449		(21)			(21)		428	428			
100235266	REDONDO BEACH	CA		08/29/2025		585		(20)			(20)		565	565			
100235267	GLENDALE	AZ		08/29/2025		367		(6)			(6)		361	361			
100235268	NEW PORT RICHEY	FL		08/29/2025		5,863		(172)			(172)		5,691	5,691			
100235269	CHANDLER	AZ		08/29/2025		745		5			5		750	750			
100235270	BENTONVILLE	AR		08/29/2025		918		17			17		935	935			
100235271	LAS VEGAS	NV		08/29/2025		2,376		(69)			(69)		2,307	2,307			
100235272	ELK RIVER	MN		08/29/2025		989		11			11		1,000	1,000			
100235273	OAKLAND	CA		08/29/2025		1,153		(43)			(43)		1,110	1,110			
100235275	GRANITE SHOALS	TX		08/29/2025		57,824		(2,646)			(2,646)		55,178	55,178			
100235278	WALDORF	MD		08/29/2025		524		(19)			(19)		505	505			
100235279	PALM DESERT	CA		08/29/2025		696		(12)			(12)		684	684			
100235280	ALAMO	CA		08/29/2025		3,743		(85)			(85)		3,658	3,658			
100235282	PLEASANT GROVE	UT		08/29/2025		412		(12)			(12)		400	400			
100235283	WATSONVILLE	CA		08/29/2025		7,734		(214)			(214)		7,520	7,520			
100235284	DAYTON	TX		08/29/2025		2,347		(37)			(37)		2,310	2,310			
100235285	CHICAGO	IL		08/29/2025		463		(13)			(13)		450	450			
100235286	OAKLAND	CA		08/29/2025		1,013		(38)			(38)		975	975			
100235287	FREDERICKSBURG	TX		08/29/2025		853		(30)			(30)		823	823			
100235288	WESTWEGO	LA		08/29/2025		330		(10)			(10)		320	320			
100235289	MONTEBELLO	CA		08/29/2025		1,043		(4)			(4)		1,039	1,039			
100235290	ELK GROVE	CA		08/29/2025		1,611		(48)			(48)		1,563	1,563			
100235292	SCOTTSDALE	AZ		08/29/2025		3,604		(85)			(85)		3,519	3,519			
100235293	PHOENIX	AZ		08/29/2025		659		(25)			(25)		634	634			
100235294	MCDONOUGH	GA		08/29/2025		1,017		(32)			(32)		985	985			
100235295	RALEIGH	NC		08/29/2025		1,240		(45)			(45)		1,195	1,195			
100235296	HIDDEN VALLEY LAKE	CA		08/29/2025		72,888		(3,471)			(3,471)		69,417	69,417			
100235297	SACRAMENTO	CA		08/29/2025		354		(17)			(17)		337	337			
100235298	CASA GRANDE	AZ		08/29/2025		512		(24)			(24)		488	488			
100235299	SUN VALLEY	CA		08/29/2025		3,267		(121)			(121)		3,146	3,146			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235300	CHICAGO	IL		08/29/2025		1,427		(30)			(30)		1,397	1,397			
100235301	LOS ANGELES	CA		08/29/2025		557,411		(17,961)			(17,961)		539,450	539,450			
100235302	HIGHTSTOWN	NJ		08/29/2025		495		(24)			(24)		471	471			
100235305	SAN FRANCISCO	CA		08/29/2025		1,945		(49)			(49)		1,896	1,896			
100235306	PHOENIX	AZ		08/29/2025		1,004		(24)			(24)		980	980			
100235307	SAN FRANCISCO	CA		08/29/2025		1,734		(31)			(31)		1,703	1,703			
100235308	SAN DIEGO	CA		08/29/2025		1,172		(35)			(35)		1,137	1,137			
100235309	SMYRNA	GA		08/29/2025		1,027		(45)			(45)		982	982			
100235310	VALLEJO	CA		08/29/2025		909		(21)			(21)		888	888			
100235311	FLAGSTAFF	AZ		08/29/2025		942		(34)			(34)		908	908			
100235312	SACRAMENTO	CA		08/29/2025		724		(13)			(13)		711	711			
100235313	LAS VEGAS	NV		08/29/2025		587		(28)			(28)		559	559			
100235314	TRUMANN	AR		08/29/2025		659		(20)			(20)		639	639			
100235315	HUNTINGTON BEACH	CA		08/29/2025		3,124		(121)			(121)		3,003	3,003			
100235316	TRUCKEE	CA		08/29/2025		1,447		(51)			(51)		1,396	1,396			
100235317	SOUTH JORDAN	UT		08/29/2025		2,232		(22)			(22)		2,210	2,210			
100235318	ROGERS	AR		08/29/2025		913		9			9		922	922			
100235319	FREMONT	CA		08/29/2025		2,856		(70)			(70)		2,786	2,786			
100235320	LONG BEACH	CA		08/29/2025		764		(26)			(26)		738	738			
100235321	PEARLAND	TX		08/29/2025		1,589		(44)			(44)		1,545	1,545			
100235322	PERTH AMBOY	NJ		08/29/2025		599		(17)			(17)		582	582			
100235323	WHITE HOUSE	TN		08/29/2025		59,301		(2,091)			(2,091)		57,210	57,210			
100235324	LITCHFIELD PARK	AZ		08/29/2025		1,332		(46)			(46)		1,286	1,286			
100235325	CATHEDRAL CITY	CA		08/29/2025		671		(18)			(18)		653	653			
100235326	SWEDESBORO	NJ		08/29/2025		1,647		(28)			(28)		1,619	1,619			
100235327	PARKER	TX		08/29/2025		2,071		(85)			(85)		1,986	1,986			
100235328	SAN MARCOS	CA		08/29/2025		2,548		(28)			(28)		2,520	2,520			
100235329	SNELLVILLE	GA		08/29/2025		729		(31)			(31)		698	698			
100235330	ATLANTA	GA		08/29/2025		556		(13)			(13)		543	543			
100235331	ENCINITAS	CA		08/29/2025		1,260		(38)			(38)		1,222	1,222			
100235333	HARRISBURG	PA		08/29/2025		1,714		(40)			(40)		1,674	1,674			
100235334	PETERSBURG	VA		08/29/2025		212		(9)			(9)		203	203			
100235335	HIALEAH	FL		08/29/2025		456		(9)			(9)		447	447			
100235336	LAFAYETTE	CA		08/29/2025		1,744		(23)			(23)		1,721	1,721			
100235337	LOS ANGELES	CA		08/29/2025		2,764		(54)			(54)		2,710	2,710			
100235338	LEESBURG	VA		08/29/2025		1,498		(46)			(46)		1,452	1,452			
100235339	STOCKTON	CA		08/29/2025		580		(26)			(26)		554	554			
100235340	RIDGEWOOD	NJ		08/29/2025		1,655		(55)			(55)		1,600	1,600			
100235341	ESCONDIDO	CA		08/29/2025		975		(27)			(27)		948	948			
100235342	KENT	WA		08/29/2025		1,198		(21)			(21)		1,177	1,177			
100235343	HOMESTEAD	FL		08/29/2025		628		(25)			(25)		603	603			
100235344	WESTON	TX		08/29/2025		418		(15)			(15)		403	403			
100235345	WESTON	TX		08/29/2025		427		(15)			(15)		412	412			
100235346	ROY	UT		08/29/2025		606		(2)			(2)		604	604			
100235347	PERRIS	CA		08/29/2025		1,400		(1)			(1)		1,399	1,399			
100235348	CORPUS CHRISTI	TX		08/29/2025		176		(8)			(8)		168	168			
100235349	COLUMBUS	OH		08/29/2025		10,366		155			155		10,521	10,521			
100235350	SACRAMENTO	CA		08/29/2025		454		(19)			(19)		435	435			
100235351	MIAMI BEACH	FL		08/29/2025		280		(3)			(3)		277	277			
100235352	OCALA	FL		08/29/2025		420		1			1		421	421			
100235353	PALM BAY	FL		08/29/2025		372		(8)			(8)		364	364			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235355	GARLAND	TX		08/29/2025		355							355	355			
100235356	ELLICOTT CITY	MD		08/29/2025		283		(11)			(11)		272	272			
100235358	RIVERDALE	UT		08/29/2025		2,283		(66)			(66)		2,217	2,217			
100235359	MIAMI	FL		08/29/2025		5,863		181			181		6,044	6,044			
100235360	(SUN VALLEY AREA) LOS ANGELES	CA		08/29/2025		313		(14)			(14)		299	299			
100235361	ROCKPORT	TX		08/29/2025		757		1			1		758	758			
100235362	LINCOLN	NE		08/29/2025		280		(6)			(6)		274	274			
100235363	HESPERIA	CA		08/29/2025		448		(10)			(10)		438	438			
100235364	ENFIELD	CT		08/29/2025		386		(8)			(8)		378	378			
100235365	KENOSHA	WI		08/29/2025		302		(9)			(9)		293	293			
100235366	CHARLOTTE	NC		08/29/2025		322		(2)			(2)		320	320			
100235367	LEHIGH ACRES	FL		08/29/2025		330		(1)			(1)		329	329			
100235368	SAN ANTONIO	TX		08/29/2025		833		(31)			(31)		802	802			
100235369	MIAMI GARDENS	FL		08/29/2025		75							75	75			
100235370	SUMMERVILLE	SC		08/29/2025		735		1			1		736	736			
100235371	SAINT PETERSBURG	FL		08/29/2025		337		1			1		338	338			
100235372	SANTA MARIA	CA		08/29/2025		469		(22)			(22)		447	447			
100235373	CATHEDRAL CITY	CA		08/29/2025		811		(34)			(34)		777	777			
100235374	NORTH LAS VEGAS	NV		08/29/2025		292		(14)			(14)		278	278			
100235375	MELBOURNE	FL		08/29/2025		831		(3)			(3)		828	828			
100235376	TAMPA	FL		08/29/2025		359		(4)			(4)		355	355			
100235377	LOS ANGELES	CA		08/29/2025		1,374		(32)			(32)		1,342	1,342			
100235378	CALIFORNIA CITY	CA		08/29/2025		366		(4)			(4)		362	362			
100235379	HOUSTON	TX		08/29/2025		279		4			4		283	283			
100235380	DAYTON	OH		08/29/2025		162		(3)			(3)		159	159			
100235382	LANCASTER	CA		08/29/2025		228		(5)			(5)		223	223			
100235383	SANDIA	TX		08/29/2025		303		(8)			(8)		295	295			
100235384	INGLEWOOD	CA		08/29/2025		997		(46)			(46)		951	951			
100235385	SAN DIEGO	CA		08/29/2025		356		(17)			(17)		339	339			
100235386	BOSTON	MA		08/29/2025		400		(1)			(1)		399	399			
100235387	INDIANAPOLIS	IN		08/29/2025		242		(6)			(6)		236	236			
100235388	KINGMAN	AZ		08/29/2025		356		(4)			(4)		352	352			
100235389	WINDSOR MILL	MD		08/29/2025		129		(5)			(5)		124	124			
100235390	LA MIRADA	CA		08/29/2025		1,783		(64)			(64)		1,719	1,719			
100235391	LAS VEGAS	NV		08/29/2025		354		(5)			(5)		349	349			
100235392	ORLANDO	FL		08/29/2025		390		(19)			(19)		371	371			
100235393	INGLEWOOD	CA		08/29/2025		1,047		(50)			(50)		997	997			
100235394	SAN DIEGO	CA		08/29/2025		1,550		(50)			(50)		1,500	1,500			
100235395	CONCORD	CA		08/29/2025		765		(36)			(36)		729	729			
100235396	SIMI VALLEY	CA		08/29/2025		984		(33)			(33)		951	951			
100235397	SANTA CLARITA	CA		08/29/2025		1,014		(23)			(23)		991	991			
100235398	COVINGTON	LA		08/29/2025		601		(29)			(29)		572	572			
100235399	RUNNING SPRINGS	CA		08/29/2025		448		(21)			(21)		427	427			
100235400	UPLAND	CA		08/29/2025		2,207		(105)			(105)		2,102	2,102			
100235401	RICHARDSON	TX		08/29/2025		721		(31)			(31)		690	690			
100235402	LOS ANGELES	CA		08/29/2025		775		(37)			(37)		738	738			
100235403	MIAMI GARDENS	FL		08/29/2025		480		(6)			(6)		474	474			
100235404	WAYNESVILLE	NC		08/29/2025		571		(25)			(25)		546	546			
100235405	CARSON	CA		08/29/2025		822		(20)			(20)		802	802			
100235406	VALENCIA	CA		08/29/2025		1,155		(35)			(35)		1,120	1,120			
100235407	VENICE	FL		08/29/2025		543		(24)			(24)		519	519			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235408	POWAY	CA		08/29/2025		3,829		(89)			(89)		3,740	3,740			
100235409	WELLINGTON	FL		08/29/2025		1,055		(50)			(50)		1,005	1,005			
100235410	LA QUINTA	CA		08/29/2025		773		(46)			(46)		727	727			
100235411	MIAMI	FL		08/29/2025		1,624		(32)			(32)		1,592	1,592			
100235412	LOS ANGELES	CA		08/29/2025		1,006		(48)			(48)		958	958			
100235413	INDIO	CA		08/29/2025		247		(12)			(12)		235	235			
100235414	LAS VEGAS	NV		08/29/2025		53,209		(538)			(538)		52,671	52,671			
100235415	MENIFEE	CA		08/29/2025		364		(13)			(13)		351	351			
100235416	LANCASTER	TX		08/29/2025		366		(11)			(11)		355	355			
100235417	POMONA	CA		08/29/2025		157		(7)			(7)		150	150			
100235418	BONHAM	TX		08/29/2025		350		(16)			(16)		334	334			
100235419	CARLSBAD	CA		08/29/2025		2,330		(54)			(54)		2,276	2,276			
100235420	SANTA CRUZ	CA		08/29/2025		3,427		(151)			(151)		3,276	3,276			
100235421	LOS ANGELES	CA		08/29/2025		3,193		(128)			(128)		3,065	3,065			
100235422	LEWISVILLE	TX		08/29/2025		472		(6)			(6)		466	466			
100235423	SALIDA	CA		08/29/2025		440		(18)			(18)		422	422			
100235424	CORONA	CA		08/29/2025		843		(36)			(36)		807	807			
100235425	LAGUNA NIGUEL	CA		08/29/2025		665		(23)			(23)		642	642			
100235426	LEAGUE CITY	TX		08/29/2025		530		(17)			(17)		513	513			
100235427	POOLER	GA		08/29/2025		688		(7)			(7)		681	681			
100235428	GARLAND	TX		08/29/2025		396		(1)			(1)		395	395			
100235429	FOUNTAIN HILLS	AZ		08/29/2025		633		(18)			(18)		615	615			
100235430	GLENDALE, AREA OF MONTROSE	CA		08/29/2025		1,293		(46)			(46)		1,247	1,247			
100235431	SAN DIEGO	CA		08/29/2025		1,689		(77)			(77)		1,612	1,612			
100235432	TEMPE	AZ		08/29/2025		704		(14)			(14)		690	690			
100235433	INDIANAPOLIS	IN		08/29/2025		1,872		(28)			(28)		1,844	1,844			
100235434	NORTH MIAMI	FL		08/29/2025		695		(6)			(6)		689	689			
100235435	BLUFFTON	SC		08/29/2025		790		(38)			(38)		752	752			
100235436	APEX	NC		08/29/2025		754		(50)			(50)		704	704			
100235437	LOS ANGELES	CA		08/29/2025		566		(27)			(27)		539	539			
100235438	RESEDA	CA		08/29/2025		249		(12)			(12)		237	237			
100235440	SACRAMENTO	CA		08/29/2025		429		(20)			(20)		409	409			
100235441	ALLENTOWN	PA		08/29/2025		445		(3)			(3)		442	442			
100235442	PASADENA	TX		08/29/2025		224		(11)			(11)		213	213			
100235443	MIDLAND	TX		08/29/2025		811		(39)			(39)		772	772			
100235444	UNITED KINGDOM	GBR		08/28/2025										(96)	(96)		(96)
100235445	UNITED KINGDOM	GBR		08/28/2025		7							7	(18)	(25)		(25)
100235446	UNITED KINGDOM	GBR		08/28/2025		449							449	420	(29)		(29)
100235447	UNITED KINGDOM	GBR		08/28/2025		6							6	(20)	(26)		(26)
100235448	UNITED KINGDOM	GBR		08/28/2025		528							528	490	(38)		(38)
100235449	UNITED KINGDOM	GBR		08/28/2025		6							6	(15)	(21)		(21)
100235450	UNITED KINGDOM	GBR		08/28/2025		2,636							2,636	2,481	(156)		(156)
100235451	UNITED KINGDOM	GBR		08/28/2025		105							105	(171)	(276)		(276)
100235452	UNITED KINGDOM	GBR		08/28/2025		6							6	(12)	(18)		(18)
100235453	UNITED KINGDOM	GBR		08/28/2025		7							7	(16)	(23)		(23)
100235454	UNITED KINGDOM	GBR		08/28/2025		7							7	(14)	(21)		(21)
100235455	UNITED KINGDOM	GBR		08/28/2025		7							7	(21)	(28)		(28)
100235456	UNITED KINGDOM	GBR		08/28/2025										(15)	(15)		(15)
100235457	UNITED KINGDOM	GBR		08/28/2025		9							9	(16)	(26)		(26)
100235458	UNITED KINGDOM	GBR		08/28/2025		8							8	(23)	(31)		(31)
100235459	UNITED KINGDOM	GBR		08/28/2025		392							392	362	(30)		(30)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235460	UNITED KINGDOM	GBR		08/28/2025		8							8	(15)	(23)		(23)
100235461	UNITED KINGDOM	GBR		08/28/2025		10							10	(30)	(39)		(39)
100235462	UNITED KINGDOM	GBR		08/28/2025		5							5	(14)	(19)		(19)
100235463	UNITED KINGDOM	GBR		08/28/2025		8							8	(21)	(30)		(30)
100235464	UNITED KINGDOM	GBR		08/28/2025		2,177							2,177	2,047	(131)		(131)
100235465	UNITED KINGDOM	GBR		08/28/2025		7							7	(22)	(30)		(30)
100235466	UNITED KINGDOM	GBR		08/28/2025		10							10	(30)	(39)		(39)
100235467	UNITED KINGDOM	GBR		08/28/2025		7							7	(21)	(28)		(28)
100235468	UNITED KINGDOM	GBR		08/28/2025		9							9	(28)	(37)		(37)
100235469	UNITED KINGDOM	GBR		08/28/2025		7							7	(22)	(29)		(29)
100235470	UNITED KINGDOM	GBR		08/28/2025		8							8	(23)	(31)		(31)
100235471	UNITED KINGDOM	GBR		08/28/2025		679							679	639	(40)		(40)
100235472	UNITED KINGDOM	GBR		08/28/2025		11							11	(29)	(40)		(40)
100235473	UNITED KINGDOM	GBR		08/28/2025		21							21	(35)	(56)		(56)
100235474	UNITED KINGDOM	GBR		08/28/2025		4							4	(14)	(18)		(18)
100235475	UNITED KINGDOM	GBR		08/28/2025										(46)	(46)		(46)
100235476	UNITED KINGDOM	GBR		08/28/2025										(40)	(40)		(40)
100235477	UNITED KINGDOM	GBR		08/28/2025		11							11	(30)	(41)		(41)
100235478	UNITED KINGDOM	GBR		08/28/2025										(12)	(12)		(12)
100235479	UNITED KINGDOM	GBR		08/28/2025		6							6	(19)	(25)		(25)
100235480	UNITED KINGDOM	GBR		08/28/2025		5							5	(14)	(18)		(18)
100235481	UNITED KINGDOM	GBR		08/28/2025		4							4	(12)	(16)		(16)
100235482	UNITED KINGDOM	GBR		08/28/2025		4							4	(13)	(17)		(17)
100235483	UNITED KINGDOM	GBR		08/28/2025		7							7	(20)	(26)		(26)
100235484	UNITED KINGDOM	GBR		08/28/2025		10							10	(29)	(39)		(39)
100235485	UNITED KINGDOM	GBR		08/28/2025		8							8	(25)	(34)		(34)
100235486	UNITED KINGDOM	GBR		08/28/2025		10							10	(29)	(39)		(39)
100235487	UNITED KINGDOM	GBR		08/28/2025		8							8	(25)	(33)		(33)
100235488	UNITED KINGDOM	GBR		08/28/2025		11							11	(32)	(43)		(43)
100235489	UNITED KINGDOM	GBR		08/28/2025		9							9	(29)	(38)		(38)
100235490	UNITED KINGDOM	GBR		08/28/2025		9							9	(29)	(38)		(38)
100235491	UNITED KINGDOM	GBR		08/28/2025		11							11	(34)	(45)		(45)
100235492	UNITED KINGDOM	GBR		08/28/2025		6							6	(19)	(25)		(25)
100235493	UNITED KINGDOM	GBR		08/28/2025		8							8	(25)	(33)		(33)
100235494	UNITED KINGDOM	GBR		08/28/2025		8							8	(24)	(32)		(32)
100235495	UNITED KINGDOM	GBR		08/28/2025		5							5	(15)	(19)		(19)
100235496	VEENOORD	NLD		08/28/2025										(2)	(2)		(2)
100235497	VEENOORD	NLD		08/28/2025		146							146	145			
100235498	ZOETERMEER	NLD		08/28/2025													
100235499	ZOETERMEER	NLD		08/28/2025													
100235500	S-GRAVENHAGE	NLD		08/28/2025										(2)	(2)		(2)
100235501	S-GRAVENHAGE	NLD		08/28/2025		5,052							5,052	5,029	(23)		(23)
100235502	S-GRAVENHAGE	NLD		08/28/2025										(1)	(1)		(1)
100235503	S-GRAVENHAGE	NLD		08/28/2025										(7)	(7)		(7)
100235504	S-GRAVENHAGE	NLD		08/28/2025		2,390							2,390	2,379	(11)		(11)
100235505	S-GRAVENHAGE	NLD		08/28/2025		3,096							3,096	3,082	(14)		(14)
100235506	S-GRAVENHAGE	NLD		08/28/2025										(4)	(4)		(4)
100235507	S-GRAVENHAGE	NLD		08/28/2025										(8)	(8)		(8)
100235508	S-GRAVENHAGE	NLD		08/28/2025		5,976							5,976	5,948	(28)		(28)
100235509	AMSTELVEEN	NLD		08/28/2025										(2)	(2)		(2)
100235510	EINDHOVEN	NLD		08/28/2025										(8)	(8)		(8)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100235511	GOUDA	NLD		08/28/2025										2	2		2
100235512	GOUDA	NLD		08/28/2025		616							616	616			
100235513	VENRAY	NLD		08/28/2025													
100235514	VENRAY	NLD		08/28/2025													
100235515	S-GRAVENHAGE	NLD		08/28/2025													
100235516	DELFT	NLD		08/28/2025										7	7		7
100235517	ENSCHEDE	NLD		08/28/2025										(23)	(23)		(23)
100235518	ENSCHEDE	NLD		08/28/2025		1,739							1,739	1,737	(2)		(2)
100235519	STADSKANAAL	NLD		08/28/2025										(4)	(4)		(4)
100235520	BUSSUM	NLD		08/28/2025										(19)	(19)		(19)
100235521	AMSTERDAM	NLD		08/28/2025										(10)	(10)		(10)
100235522	AMSTERDAM	NLD		08/28/2025										10	10		10
100235523	VENLO	NLD		08/28/2025										(4)	(4)		(4)
100235524	VENLO	NLD		08/28/2025										(5)	(5)		(5)
100235525	ROTTERDAM	NLD		08/28/2025										(23)	(23)		(23)
100235526	ROTTERDAM	NLD		08/28/2025		384							384	382	(3)		(3)
100235527	SCHIEDAM	NLD		08/28/2025										1	1		1
100235528	SCHIEDAM	NLD		08/28/2025		433							433	433			
100235529	ROTTERDAM	NLD		08/28/2025										(6)	(6)		(6)
100235530	S-GRAVENHAGE	NLD		08/28/2025										64	64		64
100235531	S-GRAVENHAGE	NLD		08/28/2025										(55)	(55)		(55)
100235532	LEEUWARDEN	NLD		08/28/2025										2	2		2
100235533	LEEUWARDEN	NLD		08/28/2025		408							408	408			
100235534	LEEUWARDEN	NLD		08/28/2025										2	2		2
100235535	LEEUWARDEN	NLD		08/28/2025		647							647	647			
100235536	LEEUWARDEN	NLD		08/28/2025										3	3		3
100235537	LEEUWARDEN	NLD		08/28/2025		1,102							1,102	1,103			
100235538	S-GRAVENHAGE	NLD		08/28/2025										(19)	(19)		(19)
100235539	ROTTERDAM	NLD		08/28/2025										(9)	(9)		(9)
100235540	BREDA	NLD		08/28/2025										(5)	(5)		(5)
100235541	BREDA	NLD		08/28/2025		501							501	499	(2)		(2)
100235542	TILBURG	NLD		08/28/2025										(3)	(3)		(3)
100235543	TILBURG	NLD		08/28/2025		821							821	818	(3)		(3)
100235544	DORDRECHT	NLD		08/28/2025										(7)	(7)		(7)
100235545	LEEUWARDEN	NLD		08/28/2025										5	5		5
100235546	LEEUWARDEN	NLD		08/28/2025		1,111							1,111	1,111			
100235547	AMSTERDAM	NLD		08/28/2025										(10)	(10)		(10)
100235548	VLAARDINGEN	NLD		08/28/2025										2	2		2
100235549	VLAARDINGEN	NLD		08/28/2025										1	1		1
100235550	VLAARDINGEN	NLD		08/28/2025		1,387							1,387	1,387			
100235551	ALMERE	NLD		08/28/2025										2	2		2
100235552	ALMERE	NLD		08/28/2025		584							584	584			
100235553	S-GRAVENHAGE	NLD		08/28/2025										(2)	(2)		(2)
100235554	HOOGEVEEN	NLD		08/28/2025										1	1		1
100235555	TIEL	NLD		08/28/2025										(1)	(1)		(1)
100235556	AMSTERDAM	NLD		08/28/2025										9	9		9
100235557	AMSTERDAM	NLD		08/28/2025		3,440							3,440	3,440			
100235558	AMSTERDAM	NLD		08/28/2025										6	6		6
100235559	AMSTERDAM	NLD		08/28/2025		759							759	759			
100235560	FARMSUM	NLD		08/28/2025										(10)	(10)		(10)
100235561	DEN HAAG	NLD		08/28/2025										40	40		40

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235562	ENSCHEDE	NLD		08/28/2025										(1)	(1)		(1)
100235563	ENSCHEDE	NLD		08/28/2025		213							213	213	(1)		(1)
100235564	S-GRAVENHAGE	NLD		08/28/2025										(2)	(2)		(2)
100235565	SCHIEDAM	NLD		08/28/2025										1	1		1
100235566	SCHIEDAM	NLD		08/28/2025		202							202	202			
100235567	ALMERE	NLD		08/28/2025										(16)	(16)		(16)
100235568	GEMERT	NLD		08/28/2025										1	1		1
100235569	MAASTRICHT	NLD		08/28/2025										(22)	(22)		(22)
100235570	ROTTERDAM	NLD		08/28/2025										(7)	(7)		(7)
100235571	ROTTERDAM	NLD		08/28/2025		477							477	475	(2)		(2)
100235572	TERNEUZEN	NLD		08/28/2025										(2)	(2)		(2)
100235573	TERNEUZEN	NLD		08/28/2025		623							623	621	(3)		(3)
100235574	ROTTERDAM	NLD		08/28/2025										(1)	(1)		(1)
100235575	ROTTERDAM	NLD		08/28/2025		250							250	249	(1)		(1)
100235576	S-GRAVENHAGE	NLD		08/28/2025										(51)	(51)		(51)
100235577	S-GRAVENHAGE	NLD		08/28/2025										(24)	(24)		(24)
100235578	ROTTERDAM	NLD		08/28/2025										(19)	(19)		(19)
100235579	LEEUWARDEN	NLD		08/28/2025										14	14		14
100235580	HILVERSUM	NLD		08/28/2025										(8)	(8)		(8)
100235581	S-GRAVENHAGE	NLD		08/28/2025										(25)	(25)		(25)
100235582	S-GRAVENHAGE	NLD		08/28/2025		809							809	804	(4)		(4)
100235583	ROTTERDAM	NLD		08/28/2025										(27)	(27)		(27)
100235584	AMSTERDAM	NLD		08/28/2025										4	4		4
100235585	ROTTERDAM	NLD		08/28/2025										(2)	(2)		(2)
100235586	HOOGEZAND	NLD		08/28/2025										(5)	(5)		(5)
100235587	DELFT	NLD		08/28/2025										(20)	(20)		(20)
100235588	DELFT	NLD		08/28/2025		352							352	350	(2)		(2)
100235589	ROTTERDAM	NLD		08/28/2025										64	64		64
100235590	WAGENINGEN	NLD		08/28/2025										(47)	(47)		(47)
100235591	ROTTERDAM	NLD		08/28/2025										(7)	(7)		(7)
100235592	S-GRAVENHAGE	NLD		08/28/2025										(1)	(1)		(1)
100235593	AMSTERDAM	NLD		08/28/2025		1,185,623							1,185,623	1,192,959	7,336		7,336
100235594	AMTERDAM	NLD		08/28/2025										(4)	(4)		(4)
100235595	AMTERDAM	NLD		08/28/2025										(3)	(3)		(3)
100235596	LELYSTAD	NLD		08/28/2025										(3)	(3)		(3)
100235597	GRONINGEN	NLD		08/28/2025										(15)	(15)		(15)
100235598	GRONINGEN	NLD		08/28/2025		466							466	463	(3)		(3)
100235599	UTRECHT	NLD		08/28/2025										(53)	(53)		(53)
100235600	S-GRAVENHAGE	NLD		08/28/2025										(20)	(20)		(20)
100235618	WESTCLIFFE	CO		08/29/2025		1,055		(47)			(47)		1,008	1,008			
100235619	SOUTH BEACH	OR		08/29/2025		1,565		(62)			(62)		1,503	1,503			
100235620	BRIGANTINE	NJ		08/29/2025		2,258		(67)			(67)		2,191	2,191			
100235621	SCOTTSDALE	AZ		08/29/2025		1,343		(39)			(39)		1,304	1,304			
100235622	NORTH FALMOUTH	MA		08/29/2025		918		(30)			(30)		888	888			
100235623	WILMINGTON	NC		08/29/2025		457		(18)			(18)		439	439			
100235624	WILMINGTON	NC		08/29/2025		457		(18)			(18)		439	439			
100235625	ANCHORAGE	AK		08/29/2025		768		(29)			(29)		739	739			
100235626	KILL DEVIL HILLS	NC		08/29/2025		1,131		(38)			(38)		1,093	1,093			
100235627	WOODSTOCK	NH		08/29/2025		693		(13)			(13)		680	680			
100235628	SAN DIEGO	CA		08/29/2025		2,074		(72)			(72)		2,002	2,002			
100235629	NORTH FT MYERS	FL		08/29/2025		1,395		(60)			(60)		1,335	1,335			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235630	NORTH FT MYERS	FL		08/29/2025		1,354		(58)			(58)		1,296	1,296			
100235631	DUNEDIN	FL		08/29/2025		597		(23)			(23)		574	574			
100235632	PHILADELPHIA	PA		08/29/2025		1,026		(36)			(36)		990	990			
100235633	EAGLE RIVER	AK		08/29/2025		707		(26)			(26)		681	681			
100235634	BOSTON	MA		08/29/2025		1,006		(40)			(40)		966	966			
100235635	MICHIGAN CITY	IN		08/29/2025		407		(16)			(16)		391	391			
100235636	DURHAM	NC		08/29/2025		2,056		(30)			(30)		2,026	2,026			
100235637	NEWARK	NJ		08/29/2025		1,211		(13)			(13)		1,198	1,198			
100235638	YUMA	AZ		08/29/2025		415		(18)			(18)		397	397			
100235639	CAPE CORAL	FL		08/29/2025		550		(26)			(26)		524	524			
100235640	KENTWOOD	MI		08/29/2025		736		(25)			(25)		711	711			
100235641	MANCHESTER	NH		08/29/2025		801		(32)			(32)		769	769			
100235642	PALMETTO	FL		08/29/2025		880		(27)			(27)		853	853			
100235643	PORT ST JOE	FL		08/29/2025		1,324		(61)			(61)		1,263	1,263			
100235644	TEMECULA	CA		08/29/2025		1,672		(61)			(61)		1,611	1,611			
100235645	WILMINGTON	NC		08/29/2025		993		(36)			(36)		957	957			
100235646	KANSAS CITY	MO		08/29/2025		12,997		(579)			(579)		12,418	12,418			
100235647	CLEWISTON	FL		08/29/2025		1,023		(34)			(34)		989	989			
100235648	WASHINGTON	DC		08/29/2025		879		(35)			(35)		844	844			
100235649	OVERLAND PARK	KS		08/29/2025		595		(25)			(25)		570	570			
100235650	MANSFIELD	CT		08/29/2025		838		(38)			(38)		800	800			
100235651	BEND	OR		08/29/2025		2,157		(50)			(50)		2,107	2,107			
100235652	TEQUESTA	FL		08/29/2025		1,184		(36)			(36)		1,148	1,148			
100235653	RALEIGH	NC		08/29/2025		739		(14)			(14)		725	725			
100235654	PALM COAST	FL		08/29/2025		562		(18)			(18)		544	544			
100235655	TAMPA	FL		08/29/2025		738		(20)			(20)		718	718			
100235656	EAGLEVILLE	TN		08/29/2025		975		(36)			(36)		939	939			
100235657	SANFORD	FL		08/29/2025		988		(20)			(20)		968	968			
100235658	PHILADELPHIA	PA		08/29/2025		431		(15)			(15)		416	416			
100235659	RICHMOND	VA		08/29/2025		528		(20)			(20)		508	508			
100235660	PORTLAND	OR		08/29/2025		4,755		(48)			(48)		4,707	4,707			
100235661	OCEAN CITY	MD		08/29/2025		13,933		(349)			(349)		13,584	13,584			
100235662	YUMA	AZ		08/29/2025		579		(24)			(24)		555	555			
100235663	DANBURY	CT		08/29/2025		662		(13)			(13)		649	649			
100235664	LAGUNA HILLS	CA		08/29/2025		1,148		(32)			(32)		1,116	1,116			
100235665	MANHATTAN	KS		08/29/2025		490		(19)			(19)		471	471			
100235666	CYPRESS	TX		08/29/2025		637		(7)			(7)		630	630			
100235667	ROEBLING	NJ		08/29/2025		359		(18)			(18)		341	341			
100235668	AUSTIN	TX		08/29/2025		524		(24)			(24)		500	500			
100235669	LAS VEGAS	NV		08/29/2025		2,487		(91)			(91)		2,396	2,396			
100235670	YUCCA VALLEY	CA		08/29/2025		1,459		(55)			(55)		1,404	1,404			
100235671	MYRTLE BEACH	SC		08/29/2025		1,177		(48)			(48)		1,129	1,129			
100235672	CLERMONT	FL		08/29/2025		2,589		(117)			(117)		2,472	2,472			
100235673	CHICAGO	IL		08/29/2025		959		(40)			(40)		919	919			
100235674	ROSEVILLE	CA		08/29/2025		1,352		(27)			(27)		1,325	1,325			
100235675	FOUNTAIN HILLS	AZ		08/29/2025		419		(15)			(15)		404	404			
100235676	SANTA CLARA	CA		08/29/2025		1,993		(45)			(45)		1,948	1,948			
100235677	CABOT	AR		08/29/2025		469		(23)			(23)		446	446			
100235678	QUEEN CREEK	AZ		08/29/2025		2,464		(88)			(88)		2,376	2,376			
100235679	THE VILLAGES	FL		08/29/2025		1,172		(18)			(18)		1,154	1,154			
100235680	PUNTA GORDA	FL		08/29/2025		3,219		(113)			(113)		3,106	3,106			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235681	CHESAPEAKE	VA		08/29/2025		562		(24)			(24)		538	538			
100235682	ALBUQUERQUE	NM		08/29/2025		571		(10)			(10)		561	561			
100235683	HOUSTON	TX		08/29/2025		1,053		(27)			(27)		1,026	1,026			
100235684	SANTA CRUZ	CA		08/29/2025		1,796		(35)			(35)		1,761	1,761			
100235685	NEPTUNE	NJ		08/29/2025		692		(23)			(23)		669	669			
100235687	WHITTIER	CA		09/02/2025		1,223		(48)			(48)		1,175	1,175			
100235689	VAN NUYS	CA		09/02/2025		864		(39)			(39)		825	825			
100235690	WOODLAND HILLS	CA		09/02/2025		11,419		(353)			(353)		11,066	11,066			
100235691	GLENDALE	CA		09/02/2025		6,114		(278)			(278)		5,836	5,836			
100235692	GRANADA HILLS	CA		09/02/2025		3,798		(140)			(140)		3,658	3,658			
100235693	SANTA CLARITA	CA		09/02/2025		3,366		(116)			(116)		3,250	3,250			
100235694	LOS ANGELES	CA		09/02/2025		1,211		(46)			(46)		1,165	1,165			
100235695	TRENTON	NJ		09/02/2025		314		(12)			(12)		302	302			
100235697	GLENDALE	CA		09/02/2025		4,801		(156)			(156)		4,645	4,645			
100235698	HACIENDA HEIGHTS	CA		09/02/2025		4,497		91			91		4,588	4,588			
100235699	VALLEY VILLAGE	CA		09/02/2025		3,904		(126)			(126)		3,778	3,778			
100235700	BESSEMER	AL		09/02/2025		304							304	304			
100235701	FRESNO	CA		09/02/2025		499		(7)			(7)		492	492			
100235702	TARZANA	CA		09/02/2025		2,109		(52)			(52)		2,057	2,057			
100235703	GLENDALE	CA		09/02/2025		2,447		(102)			(102)		2,345	2,345			
100235704	CHARLOTTE	NC		09/22/2025		980		(42)			(42)		938	938			
100235705	TIGER	GA		09/22/2025		461		(15)			(15)		446	446			
100235706	COLLIERVILLE	TN		09/22/2025		899		(30)			(30)		869	869			
100235707	SAN TAN VALLEY	AZ		09/22/2025		962		(35)			(35)		927	927			
100235708	PHOENIX	AZ		09/22/2025		561		(27)			(27)		534	534			
100235711	GLENDALE	AZ		09/22/2025		306		(15)			(15)		291	291			
100235712	MIAMI	FL		09/22/2025		340		(11)			(11)		329	329			
100235713	CLARKSVILLE	TN		09/22/2025		694		(33)			(33)		661	661			
100235715	MIAMI	FL		09/22/2025		1,430		(49)			(49)		1,381	1,381			
100235716	WASHINGTON	DC		09/22/2025		736		(18)			(18)		718	718			
100235717	TAMPA	FL		09/22/2025		594		(28)			(28)		566	566			
100235719	THE VILLAGES	FL		09/22/2025		500		(24)			(24)		476	476			
100235720	FULLERTON	CA		09/22/2025		1,244		(47)			(47)		1,197	1,197			
100235721	MARIETTA	GA		09/22/2025		673		(31)			(31)		642	642			
100235722	LAKE OSWEGO	OR		09/22/2025		1,487		(49)			(49)		1,438	1,438			
100235723	INDIAN LAND	SC		09/22/2025		636		(30)			(30)		606	606			
100235724	NASHVILLE	TN		09/22/2025		493		(14)			(14)		479	479			
100235725	WEATHERFORD	TX		09/22/2025		629		(13)			(13)		616	616			
100235726	PALMETTO BAY	FL		09/22/2025		2,204		(15)			(15)		2,189	2,189			
100235727	DENVER	CO		09/22/2025		475		(13)			(13)		462	462			
100235728	PHOENIX	AZ		09/22/2025		691		(27)			(27)		664	664			
100235730	SPRINGFIELD	OR		09/22/2025		647		(10)			(10)		637	637			
100235731	PAHOA	HI		09/22/2025		2,770		(132)			(132)		2,638	2,638			
100235732	NEW BRAUNFELS	TX		09/22/2025		1,303		(30)			(30)		1,273	1,273			
100235733	OLYMPIA	WA		09/22/2025		840		(31)			(31)		809	809			
100235734	IDAHO FALLS	ID		09/22/2025		534		(13)			(13)		521	521			
100235737	PRINCEVILLE	HI		09/22/2025		1,284		(19)			(19)		1,265	1,265			
100235738	SACRAMENTO	CA		09/22/2025		1,090		(38)			(38)		1,052	1,052			
100235739	SAN MATEO	CA		09/22/2025		579		(28)			(28)		551	551			
100235740	HOLLYWOOD	FL		09/22/2025		2,075		(78)			(78)		1,997	1,997			
100235742	CULVER CITY	CA		09/22/2025		949		(36)			(36)		913	913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235743	SUN CITY WEST	AZ		09/22/2025		714		(34)			(34)		680	680			
100235744	BERTHOUD	CO		09/22/2025		606		(16)			(16)		590	590			
100235745	FARMERSVILLE	CA		09/22/2025		378		(15)			(15)		363	363			
100235746	ANAHEIM	CA		09/22/2025		2,565		(99)			(99)		2,466	2,466			
100235747	DANA POINT	CA		09/22/2025		2,185		(104)			(104)		2,081	2,081			
100235748	KINGS BEACH	CA		09/22/2025		539		(28)			(28)		511	511			
100235749	DAPHNE	AL		09/22/2025		671		2			2		673	673			
100235752	TAMPA	FL		09/22/2025		459		(9)			(9)		450	450			
100235753	SALT LAKE CITY	UT		09/22/2025		1,800		(68)			(68)		1,732	1,732			
100235754	DORAL	FL		09/22/2025		2,577		(55)			(55)		2,522	2,522			
100235756	HIALEAH	FL		09/22/2025		736		6			6		742	742			
100235757	KEY LARGO	FL		09/22/2025		2,235		(66)			(66)		2,169	2,169			
100235758	GRANDVIEW	MO		09/22/2025		279		(10)			(10)		269	269			
100235759	HOUSTON	TX		09/22/2025		2,136		(77)			(77)		2,059	2,059			
100235760	POMPANO BEACH	FL		09/22/2025		896		(43)			(43)		853	853			
100235761	ROSENBERG	TX		09/22/2025		447		(21)			(21)		426	426			
100235762	HAMILTON	NJ		09/22/2025		136		(6)			(6)		130	130			
100235763	PORTER	TX		09/22/2025		289		(14)			(14)		275	275			
100235764	BOTHELL	WA		09/22/2025		1,215		(8)			(8)		1,207	1,207			
100235765	SAN CLEMENTE	CA		09/22/2025		12,163		(411)			(411)		11,752	11,752			
100235768	MADERA	CA		09/22/2025		530		(24)			(24)		506	506			
100235769	SARASOTA	FL		09/22/2025		589		(28)			(28)		561	561			
100235770	FRIENDSWOOD	TX		09/22/2025		317		(15)			(15)		302	302			
100235772	MARTINSBURG	WV		09/22/2025		355		(10)			(10)		345	345			
100235773	SAN DIEGO	CA		09/22/2025		2,829		(115)			(115)		2,714	2,714			
100235774	ENCINITAS	CA		09/22/2025		1,989		(80)			(80)		1,909	1,909			
100235775	LAKE OSWEGO	OR		09/22/2025		3,267		(44)			(44)		3,223	3,223			
100235776	NASHVILLE	TN		09/22/2025		671		(29)			(29)		642	642			
100235777	LAKE HAVASU CITY	AZ		09/22/2025		497		(24)			(24)		473	473			
100235778	EL CAJON	CA		09/22/2025		1,571		(70)			(70)		1,501	1,501			
100235782	SACRAMENTO	CA		09/22/2025		40,886		(386)			(386)		40,500	40,500			
100235783	OAKLAND	CA		09/22/2025		883		(26)			(26)		857	857			
100235785	NORTHRIDGE	CA		09/22/2025		2,868		(106)			(106)		2,762	2,762			
100235786	ELK GROVE	CA		09/22/2025		653		(31)			(31)		622	622			
100235787	NORCO	CA		09/22/2025		2,923		(131)			(131)		2,792	2,792			
100235788	MERCED	CA		09/22/2025		5,884		(212)			(212)		5,672	5,672			
100235789	SARATOGA SPRINGS	UT		09/22/2025		11,875		(251)			(251)		11,624	11,624			
100235790	SAN RAFAEL	CA		09/22/2025		1,080		(51)			(51)		1,029	1,029			
100235791	MORENO VALLEY	CA		09/04/2025		1,299		(44)			(44)		1,255	1,255			
100235792	MESA	AZ		09/04/2025		988		(33)			(33)		955	955			
100235793	ESCONDIDO	CA		09/04/2025		1,116		(8)			(8)		1,108	1,108			
100235794	MILTON	GA		09/04/2025		5,247		(175)			(175)		5,072	5,072			
100235795	VANCOUVER	WA		09/04/2025		3,503		(100)			(100)		3,403	3,403			
100235796	BAKERSFIELD	CA		09/04/2025		1,088		(14)			(14)		1,074	1,074			
100235797	DAPHNE	AL		09/04/2025		349		(9)			(9)		340	340			
100235798	WILLIAMS	AZ		09/04/2025		855		(31)			(31)		824	824			
100235799	GULF SHORES	AL		09/04/2025		1,626		(39)			(39)		1,587	1,587			
100235800	BUCKEYE	AZ		09/04/2025		894		(34)			(34)		860	860			
100235801	SHOW LOW	AZ		09/04/2025		759		(26)			(26)		733	733			
100235802	TUCSON	AZ		09/04/2025		642		(26)			(26)		616	616			
100235803	ORANGE BEACH	AL		09/04/2025		558		(18)			(18)		540	540			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235804	HEBER	AZ		09/04/2025		571		(13)			(13)		558	558			
100235805	SITKA	AK		09/04/2025		585		(25)			(25)		560	560			
100235806	SURPRISE	AZ		09/04/2025		489		(20)			(20)		469	469			
100235807	GILBERT	AZ		09/04/2025		680		(19)			(19)		661	661			
100235808	AUBURN	AL		09/04/2025		2,813		(43)			(43)		2,770	2,770			
100235809	QUEEN CREEK	AZ		09/04/2025		574		(14)			(14)		560	560			
100235810	GILBERT	AZ		09/04/2025		831		4			4		835	835			
100235811	NORTH POLE	AK		09/04/2025		1,148		(21)			(21)		1,127	1,127			
100235812	FAIRBANKS	AK		09/04/2025		427		(16)			(16)		411	411			
100235813	SUN CITY WEST	AZ		09/04/2025		488		(20)			(20)		468	468			
100235814	SOUTH LAKE TAHOE	CA		09/04/2025		669		(28)			(28)		641	641			
100235815	WATSONVILLE	CA		09/04/2025		797		(35)			(35)		762	762			
100235816	YUMA	AZ		09/04/2025		1,956		(54)			(54)		1,902	1,902			
100235817	CHATSWORTH	CA		09/04/2025		935		(41)			(41)		894	894			
100235818	CLOVIS	CA		09/04/2025		491		(20)			(20)		471	471			
100235819	PHOENIX	AZ		09/04/2025		693		(28)			(28)		665	665			
100235820	BRENTWOOD	CA		09/04/2025		825		(36)			(36)		789	789			
100235821	SACRAMENTO	CA		09/04/2025		1,402		(36)			(36)		1,366	1,366			
100235822	SANTA MARIA	CA		09/04/2025		964		(22)			(22)		942	942			
100235823	ROSEVILLE	CA		09/04/2025		593		(18)			(18)		575	575			
100235824	SACRAMENTO	CA		09/04/2025		463		(13)			(13)		450	450			
100235825	SACRAMENTO	CA		09/04/2025		845		(29)			(29)		816	816			
100235826	INGLEWOOD	CA		09/04/2025		1,998		(20)			(20)		1,978	1,978			
100235827	POLLOCK PINES	CA		09/04/2025		484		(14)			(14)		470	470			
100235828	YUCCA VALLEY	CA		09/04/2025		1,515		(14)			(14)		1,501	1,501			
100235829	SAN DIEGO	CA		09/04/2025		1,596		(42)			(42)		1,554	1,554			
100235830	PITTSBURG	CA		09/04/2025		1,234		(24)			(24)		1,210	1,210			
100235831	WHITTIER	CA		09/04/2025		1,577		(14)			(14)		1,563	1,563			
100235832	DENVER	CO		09/04/2025		581		(21)			(21)		560	560			
100235833	TEHACHAPI	CA		09/04/2025		981		(26)			(26)		955	955			
100235834	VENTURA	CA		09/04/2025		1,025		(27)			(27)		998	998			
100235835	DENVER	CO		09/04/2025		402		(18)			(18)		384	384			
100235836	TRUCKEE	CA		09/04/2025		1,101		(18)			(18)		1,083	1,083			
100235838	CLOVIS	CA		09/04/2025		465		(12)			(12)		453	453			
100235839	CALEXICO	CA		09/04/2025		952		(18)			(18)		934	934			
100235840	EAST HADDAM	CT		09/04/2025		443		(20)			(20)		423	423			
100235841	BURBANK	CA		09/04/2025		1,690		(43)			(43)		1,647	1,647			
100235842	AURORA	CO		09/04/2025		597		(14)			(14)		583	583			
100235843	GRANITE BAY	CA		09/04/2025		1,234		(22)			(22)		1,212	1,212			
100235844	AURORA	CO		09/04/2025		605		(13)			(13)		592	592			
100235845	WASHINGTON	DC		09/04/2025		4,118		(175)			(175)		3,943	3,943			
100235846	REHOBOTH BEACH	DE		09/04/2025		952		(22)			(22)		930	930			
100235847	WILMINGTON	DE		09/04/2025		381		(16)			(16)		365	365			
100235848	DAVENPORT	FL		09/04/2025		481		(20)			(20)		461	461			
100235849	SELBYVILLE	DE		09/04/2025		986		(29)			(29)		957	957			
100235850	ROTONDA WEST	FL		09/04/2025		725		(32)			(32)		693	693			
100235851	ORLANDO	FL		09/04/2025		391		(19)			(19)		372	372			
100235852	MIDDLETOWN	DE		09/04/2025		511		(13)			(13)		498	498			
100235853	WASHINGTON	DC		09/04/2025		766		(12)			(12)		754	754			
100235854	MIRAMAR BEACH	FL		09/04/2025		911		(31)			(31)		880	880			
100235855	ORLANDO	FL		09/04/2025		453		(20)			(20)		433	433			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235856	NAPLES	FL		09/04/2025		583		(13)			(13)		570	570			
100235857	WELLINGTON	FL		09/04/2025		1,378		(42)			(42)		1,336	1,336			
100235858	RIVERVIEW	FL		09/04/2025		398		(14)			(14)		384	384			
100235859	WINTER PARK	FL		09/04/2025		1,386		(38)			(38)		1,348	1,348			
100235860	THE VILLAGES	FL		09/04/2025		388		(16)			(16)		372	372			
100235861	LARGO	FL		09/04/2025		615		(18)			(18)		597	597			
100235862	ROCKLEDGE	FL		09/04/2025		531		(18)			(18)		513	513			
100235863	MULBERRY	FL		09/04/2025		579		(1)			(1)		578	578			
100235864	ORLANDO	FL		09/04/2025		783		(22)			(22)		761	761			
100235865	SPRING HILL	FL		09/04/2025		427		(14)			(14)		413	413			
100235866	DUNEDIN	FL		09/04/2025		637		(27)			(27)		610	610			
100235867	ORMOND BEACH	FL		09/04/2025		53,875		(1,938)			(1,938)		51,937	51,937			
100235868	ORLANDO	FL		09/04/2025		519		(22)			(22)		497	497			
100235869	FERNANDINA BEACH	FL		09/04/2025		1,291		(42)			(42)		1,249	1,249			
100235870	MELBOURNE	FL		09/04/2025		510		(19)			(19)		491	491			
100235871	SAINT AUGUSTINE	FL		09/04/2025		555		7			7		562	562			
100235872	VERO BEACH	FL		09/04/2025		3,801		(137)			(137)		3,664	3,664			
100235873	DELRAY BEACH	FL		09/04/2025		10,003		(336)			(336)		9,667	9,667			
100235874	HIALEAH	FL		09/04/2025		312		(13)			(13)		299	299			
100235875	STUART	FL		09/04/2025		640		25			25		665	665			
100235876	BLUE RIDGE	GA		09/04/2025		870		(23)			(23)		847	847			
100235877	TRINITY	FL		09/04/2025		675		(22)			(22)		653	653			
100235878	KEY LARGO	FL		09/04/2025		1,044		(23)			(23)		1,021	1,021			
100235879	MIAMI	FL		09/04/2025		1,165		(17)			(17)		1,148	1,148			
100235880	TOWNSEND	GA		09/04/2025		607		(25)			(25)		582	582			
100235881	COMMERCE	GA		09/04/2025		486		(20)			(20)		466	466			
100235882	SPRINGFIELD	GA		09/04/2025		693		(13)			(13)		680	680			
100235883	SUWANEE	GA		09/04/2025		447		(14)			(14)		433	433			
100235884	HELEN	GA		09/04/2025		381		(17)			(17)		364	364			
100235885	NAMPA	ID		09/04/2025		2,463		(76)			(76)		2,387	2,387			
100235886	BOISE	ID		09/04/2025		4,075		(116)			(116)		3,959	3,959			
100235887	DAWSONVILLE	GA		09/04/2025		648		(12)			(12)		636	636			
100235888	ATLANTA	GA		09/04/2025		520		(11)			(11)		509	509			
100235889	DALTON	GA		09/04/2025		401		(13)			(13)		388	388			
100235890	KUNA	ID		09/04/2025		584		(11)			(11)		573	573			
100235891	WEST LAFAYETTE	IN		09/04/2025		1,052		(38)			(38)		1,014	1,014			
100235892	POST FALLS	ID		09/04/2025		503		(11)			(11)		492	492			
100235893	NEW ALBANY	IN		09/04/2025		2,835		(121)			(121)		2,714	2,714			
100235894	LOMBARD	IL		09/04/2025		870		(32)			(32)		838	838			
100235895	MCCALL	ID		09/04/2025		1,547		11			11		1,558	1,558			
100235896	POST FALLS	ID		09/04/2025		519		(12)			(12)		507	507			
100235897	PALATINE	IL		09/04/2025		460		(14)			(14)		446	446			
100235898	DES PLAINES	IL		09/04/2025		652		(3)			(3)		649	649			
100235899	PLAINFIELD	IL		09/04/2025		419		(11)			(11)		408	408			
100235900	OLATHE	KS		09/04/2025		427		(10)			(10)		417	417			
100235901	CHICAGO	IL		09/04/2025		1,427		(29)			(29)		1,398	1,398			
100235902	OLATHE	KS		09/04/2025		2,725		(120)			(120)		2,605	2,605			
100235903	SHAWNEE	KS		09/04/2025		540		(20)			(20)		520	520			
100235904	LAWRENCE	KS		09/04/2025		373		(16)			(16)		357	357			
100235905	BARDSTOWN	KY		09/04/2025		985		(35)			(35)		950	950			
100235906	LEXINGTON	KY		09/04/2025		441		(11)			(11)		430	430			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235907	NEW ORLEANS	LA		09/04/2025		388		(19)			(19)		369	369			
100235908	LOUISVILLE	KY		09/04/2025		955		(47)			(47)		908	908			
100235909	HARWICH	MA		09/04/2025		1,654		(53)			(53)		1,601	1,601			
100235910	BATON ROUGE	LA		09/04/2025		420		(18)			(18)		402	402			
100235912	REVERE	MA		09/04/2025		2,014		(46)			(46)		1,968	1,968			
100235913	MATTAPAN	MA		09/04/2025		1,176		(29)			(29)		1,147	1,147			
100235914	CHELSEA	MA		09/04/2025		1,025		(27)			(27)		998	998			
100235915	DORCHESTER	MA		09/04/2025		1,209		(31)			(31)		1,178	1,178			
100235916	FITCHBURG	MA		09/04/2025		916		(23)			(23)		893	893			
100235917	FREDERICK	MD		09/04/2025		598		(13)			(13)		585	585			
100235918	DAMARISCOTTA	ME		09/04/2025		469		(13)			(13)		456	456			
100235919	JEFFERSON	ME		09/04/2025		712		(21)			(21)		691	691			
100235920	BETHESDA	MD		09/04/2025		894		(7)			(7)		887	887			
100235921	EASTPORT	ME		09/04/2025		469		(15)			(15)		454	454			
100235922	PLYMOUTH	MN		09/04/2025		471		(17)			(17)		454	454			
100235923	SUNRISE BEACH	MO		09/04/2025		840		(30)			(30)		810	810			
100235924	COLUMBIA	MO		09/04/2025		883		(40)			(40)		843	843			
100235925	HACKENSACK	MN		09/04/2025		1,571		(41)			(41)		1,530	1,530			
100235926	CHESTERFIELD	MI		09/04/2025		423		(16)			(16)		407	407			
100235927	AUGUSTA	ME		09/04/2025		439		(13)			(13)		426	426			
100235928	HAMILTON	MT		09/04/2025		408		(18)			(18)		390	390			
100235929	LEXINGTON	NC		09/04/2025		981		(34)			(34)		947	947			
100235930	SURF CITY	NC		09/04/2025		754		(35)			(35)		719	719			
100235931	DULUTH	MN		09/04/2025		424		(18)			(18)		406	406			
100235932	BELHAVEN	NC		09/04/2025		740		(21)			(21)		719	719			
100235934	WILMINGTON	NC		09/04/2025		423		(16)			(16)		407	407			
100235935	WAKE FOREST	NC		09/04/2025		657		(29)			(29)		628	628			
100235936	PINEVILLE	NC		09/04/2025		421		(11)			(11)		410	410			
100235937	CHARLOTTE	NC		09/04/2025		551		(4)			(4)		547	547			
100235938	MONROE	NC		09/04/2025		710		(8)			(8)		702	702			
100235939	CAROLINA BEACH	NC		09/04/2025		1,095		(33)			(33)		1,062	1,062			
100235940	BOONE	NC		09/04/2025		1,279		(18)			(18)		1,261	1,261			
100235941	DENVER	NC		09/04/2025		615		(18)			(18)		597	597			
100235942	ASHEVILLE	NC		09/04/2025		4,185		(14)			(14)		4,171	4,171			
100235943	CHARLOTTE	NC		09/04/2025		593		(4)			(4)		589	589			
100235944	FAYETTEVILLE	NC		09/04/2025		487		(9)			(9)		478	478			
100235945	WENDELL	NC		09/04/2025		409		(16)			(16)		393	393			
100235946	PORTSMOUTH	NH		09/04/2025		532		(23)			(23)		509	509			
100235947	CHARLOTTE	NC		09/04/2025		570		(1)			(1)		569	569			
100235948	REIDSVILLE	NC		09/04/2025		587		(27)			(27)		560	560			
100235949	ANGIER	NC		09/04/2025		394		(13)			(13)		381	381			
100235950	CRANFORD	NJ		09/04/2025		697		(18)			(18)		679	679			
100235951	KENDALL PARK	NJ		09/04/2025		675		(20)			(20)		655	655			
100235952	BARNEGAT	NJ		09/04/2025		654		(26)			(26)		628	628			
100235953	NEW BRUNSWICK	NJ		09/04/2025		893		(14)			(14)		879	879			
100235954	WILDWOOD	NJ		09/04/2025		799		(22)			(22)		777	777			
100235955	ALBUQUERQUE	NM		09/04/2025		391		(17)			(17)		374	374			
100235956	EAST ORANGE	NJ		09/04/2025		689		(21)			(21)		668	668			
100235957	TEANECK	NJ		09/04/2025		1,107		(34)			(34)		1,073	1,073			
100235958	ROBBINSVILLE	NJ		09/04/2025		419		(11)			(11)		408	408			
100235959	OCEAN GROVE	NJ		09/04/2025		1,683		(36)			(36)		1,647	1,647			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235960	HAVERSTRAW	NY		09/04/2025		545		(17)			(17)		528	528			
100235961	TAOS	NM		09/04/2025		970		(32)			(32)		938	938			
100235962	BAYONNE	NJ		09/04/2025		1,364		(16)			(16)		1,348	1,348			
100235963	REDMOND	OR		09/04/2025		558		(24)			(24)		534	534			
100235964	SALEM	NJ		09/04/2025		291		1			1		292	292			
100235965	COLUMBUS	OH		09/04/2025		463		(9)			(9)		454	454			
100235966	COLUMBUS	OH		09/04/2025		269		(6)			(6)		263	263			
100235967	JACKSONVILLE	OR		09/04/2025		734		(30)			(30)		704	704			
100235968	PORTLAND	OR		09/04/2025		1,238		(33)			(33)		1,205	1,205			
100235969	CORVALLIS	OR		09/04/2025		18,718		(561)			(561)		18,157	18,157			
100235970	HILLSBORO	OR		09/04/2025		931		(34)			(34)		897	897			
100235971	MOUNT BETHEL	PA		09/04/2025		395		(17)			(17)		378	378			
100235972	EDMOND	OK		09/04/2025		741		(23)			(23)		718	718			
100235973	BELLEROSE	NY		09/04/2025		995		(37)			(37)		958	958			
100235974	LANSDALE	PA		09/04/2025		1,146		(34)			(34)		1,112	1,112			
100235975	POCONO PINES	PA		09/04/2025		732		(15)			(15)		717	717			
100235976	PITTSBURGH	PA		09/04/2025		532		(21)			(21)		511	511			
100235977	PHILADELPHIA	PA		09/04/2025		471		(17)			(17)		454	454			
100235978	CRANSTON	RI		09/04/2025		700		(27)			(27)		673	673			
100235979	PITTSBURGH	PA		09/04/2025		1,631		(53)			(53)		1,578	1,578			
100235980	BLANDON	PA		09/04/2025		534		(13)			(13)		521	521			
100235981	SUMMERVILLE	SC		09/04/2025		5,758		(141)			(141)		5,617	5,617			
100235982	CHARLESTON	SC		09/04/2025		830		(21)			(21)		809	809			
100235983	MYRTLE BEACH	SC		09/04/2025		1,060		(41)			(41)		1,019	1,019			
100235984	SUMMERVILLE	SC		09/04/2025		488		(20)			(20)		468	468			
100235985	QUAKERTOWN	PA		09/04/2025		329		(6)			(6)		323	323			
100235986	MURRELLS INLET	SC		09/04/2025		414		(21)			(21)		393	393			
100235988	HILTON HEAD ISLAND	SC		09/04/2025		695		(17)			(17)		678	678			
100235989	HILTON HEAD ISLAND	SC		09/04/2025		693		(27)			(27)		666	666			
100235990	MIDDLETOWN	RI		09/04/2025		561		(16)			(16)		545	545			
100235991	SPARTANBURG	SC		09/04/2025		426		(15)			(15)		411	411			
100235992	NASHVILLE	TN		09/04/2025		628		(12)			(12)		616	616			
100235993	HERMITAGE	TN		09/04/2025		3,374		(107)			(107)		3,267	3,267			
100235994	SEWICKLEY	PA		09/04/2025		983		(7)			(7)		976	976			
100235995	SEVIERVILLE	TN		09/04/2025		530		(13)			(13)		517	517			
100235996	AUSTIN	TX		09/04/2025		616		(14)			(14)		602	602			
100235997	IOWA COLONY	TX		09/04/2025		326		(17)			(17)		309	309			
100235998	DUNLAP	TN		09/04/2025		372		(15)			(15)		357	357			
100235999	ANTIOCH	TN		09/04/2025		21,235		(770)			(770)		20,465	20,465			
100236000	FORNEY	TX		09/04/2025		738		(30)			(30)		708	708			
100236001	PROVIDENCE VILLAGE	TX		09/04/2025		611		(6)			(6)		605	605			
100236002	MEMPHIS	TN		09/04/2025		402		(8)			(8)		394	394			
100236003	NEW BRAUNFELS	TX		09/04/2025		454		(10)			(10)		444	444			
100236004	HOUSTON	TX		09/04/2025		408		(11)			(11)		397	397			
100236005	ROYSE CITY	TX		09/04/2025		479		(5)			(5)		474	474			
100236006	GARLAND	TX		09/04/2025		2,047		(18)			(18)		2,029	2,029			
100236007	CELINA	TX		09/04/2025		7,758		641			641		8,399	8,399			
100236008	AUSTIN	TX		09/04/2025		1,378		(23)			(23)		1,355	1,355			
100236009	CARROLLTON	TX		09/04/2025		865		(33)			(33)		832	832			
100236010	CYPRESS	TX		09/04/2025		398		(13)			(13)		385	385			
100236011	SAN ANTONIO	TX		09/04/2025		484		(8)			(8)		476	476			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236012	CELINA	TX		09/04/2025		603		(13)			(13)		590	590			
100236013	COLLEGE STATION	TX		09/04/2025		523		(19)			(19)		504	504			
100236014	LITTLE ELM	TX		09/04/2025		516		(21)			(21)		495	495			
100236015	KATY	TX		09/04/2025		437		(10)			(10)		427	427			
100236016	HEATHSVILLE	VA		09/04/2025		905		(34)			(34)		871	871			
100236017	KATY	TX		09/04/2025		454		(11)			(11)		443	443			
100236018	PROSPER	TX		09/04/2025		790		(21)			(21)		769	769			
100236019	GARDEN CITY	UT		09/04/2025		1,533		(54)			(54)		1,479	1,479			
100236020	FORT WORTH	TX		09/04/2025		401		(14)			(14)		387	387			
100236021	STEPHENS CITY	VA		09/04/2025		392		(19)			(19)		373	373			
100236022	MIDLOTHIAN	VA		09/04/2025		500		(17)			(17)		483	483			
100236023	GRAND PRAIRIE	TX		09/04/2025		809		(25)			(25)		784	784			
100236024	SAN ANTONIO	TX		09/04/2025		336		3			3		339	339			
100236025	MINERAL	VA		09/04/2025		681		(19)			(19)		662	662			
100236026	DALLAS	TX		09/04/2025		27,085		(182)			(182)		26,903	26,903			
100236027	CHARLOTTESVILLE	VA		09/04/2025		626		(21)			(21)		605	605			
100236028	FREDERICKSBURG	VA		09/04/2025		474		(20)			(20)		454	454			
100236029	SALT LAKE CITY	UT		09/04/2025		1,148		(3)			(3)		1,145	1,145			
100236030	HUDDLESTON	VA		09/04/2025		492		(19)			(19)		473	473			
100236031	ROANOKE	VA		09/04/2025		1,544		(39)			(39)		1,505	1,505			
100236032	STAUNTON	VA		09/04/2025		689		(26)			(26)		663	663			
100236033	ORANGE	VA		09/04/2025		679		(17)			(17)		662	662			
100236034	BELFAIR	WA		09/04/2025		1,078		(40)			(40)		1,038	1,038			
100236035	HENRICO	VA		09/04/2025		431		(18)			(18)		413	413			
100236036	MANASSAS	VA		09/04/2025		894		(19)			(19)		875	875			
100236037	TACOMA	WA		09/04/2025		779		(21)			(21)		758	758			
100236038	ANACORTES	WA		09/04/2025		726		(23)			(23)		703	703			
100236039	BONNEY LAKE	WA		09/04/2025		750		(31)			(31)		719	719			
100236040	TACOMA	WA		09/04/2025		500		(16)			(16)		484	484			
100236041	SEATTLE	WA		09/04/2025		853		(8)			(8)		845	845			
100236042	VANCOUVER	WA		09/04/2025		614		(23)			(23)		591	591			
100236043	EVERETT	WA		09/04/2025		604		(17)			(17)		587	587			
100236044	TUMWATER	WA		09/04/2025		637		(23)			(23)		614	614			
100236045	TACOMA	WA		09/04/2025		765		(18)			(18)		747	747			
100236046	SILVERDALE	WA		09/04/2025		874		(23)			(23)		851	851			
100236047	DANBURY	WI		09/04/2025		672		(22)			(22)		650	650			
100236048	MADISON	WI		09/04/2025		2,009		(63)			(63)		1,946	1,946			
100236049	UMATILLA	FL		09/04/2025		3,001		(138)			(138)		2,863	2,863			
100236050	BULLHEAD CITY	AZ		09/04/2025		2,224		(63)			(63)		2,161	2,161			
100236051	EAGLE RIVER	WI		09/04/2025		531		(8)			(8)		523	523			
100236052	BELLA VISTA	AR		09/04/2025		574		(23)			(23)		551	551			
100236053	VIENNA	VA		09/04/2025		1,217		(28)			(28)		1,189	1,189			
100236054	HYATTSVILLE	MD		09/04/2025		597		(28)			(28)		569	569			
100236055	STAFFORD TOWNSHIP	NJ		09/04/2025		812		(23)			(23)		789	789			
100236056	KAPOLEI	HI		09/04/2025		699		(27)			(27)		672	672			
100236057	LAKEVILLE	MN		09/04/2025		642		(17)			(17)		625	625			
100236058	SAGINAW	TX		09/04/2025		797		(12)			(12)		785	785			
100236059	GERMANTOWN	MD		09/04/2025		497		(13)			(13)		484	484			
100236060	GARDEN GROVE	CA		09/04/2025		1,962		(63)			(63)		1,899	1,899			
100236061	SAN JOSE	CA		09/04/2025		1,892		(49)			(49)		1,843	1,843			
100236062	FRANKFORD	DE		09/05/2025		828		(21)			(21)		807	807			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236063	WENDELL	NC		09/05/2025		555		(18)			(18)		537	537			
100236064	TEMECULA	CA		09/05/2025		4,290		(76)			(76)		4,214	4,214			
100236065	CONROE	TX		09/05/2025		21,094		(702)			(702)		20,392	20,392			
100236066	TEMECULA	CA		09/05/2025		582		(17)			(17)		565	565			
100236067	LAWRENCEVILLE	GA		09/05/2025		829		(13)			(13)		816	816			
100236068	BOCA RATON	FL		09/05/2025		208		(8)			(8)		200	200			
100236069	CONROE	TX		09/05/2025		579		(16)			(16)		563	563			
100236070	CLEBURNE	TX		09/05/2025		485		(14)			(14)		471	471			
100236071	WAYNESBORO	PA		09/05/2025		635		(8)			(8)		627	627			
100236072	PORTLAND	OR		09/05/2025		1,268		(27)			(27)		1,241	1,241			
100236073	CONCORD	NC		09/05/2025		423		9			9		432	432			
100236074	WAYNESBORO	PA		09/05/2025		572		(14)			(14)		558	558			
100236075	MCKINNEY	TX		09/05/2025		734		(1)			(1)		733	733			
100236076	BELLEVUE	WA		09/05/2025		962		(9)			(9)		953	953			
100236077	VENUS	TX		09/05/2025		543		(21)			(21)		522	522			
100236078	CHARLOTTE	NC		09/05/2025		696		(20)			(20)		676	676			
100236079	LONGS	SC		09/05/2025		297		(12)			(12)		285	285			
100236080	CONROE	TX		09/05/2025		579		(16)			(16)		563	563			
100236081	EDENTON	NC		09/05/2025		625		(12)			(12)		613	613			
100236082	MCKINNEY	TX		09/05/2025		592		(18)			(18)		574	574			
100236083	JOPLIN	MO		09/05/2025		379		(17)			(17)		362	362			
100236084	WINTER GARDEN	FL		09/05/2025		901		(23)			(23)		878	878			
100236085	CONCORD	NC		09/05/2025		502		(20)			(20)		482	482			
100236086	SPRING	TX		09/05/2025		496		(24)			(24)		472	472			
100236087	LITHONIA	GA		09/05/2025		335		(6)			(6)		329	329			
100236088	MCKINNEY	TX		09/05/2025		369		3			3		372	372			
100236089	LOGAN	UT		09/05/2025		638		7			7		645	645			
100236090	WASHINGTON	DC		09/05/2025		1,144		(14)			(14)		1,130	1,130			
100236091	LAWRENCEVILLE	GA		09/05/2025		590		(3)			(3)		587	587			
100236092	COLTEWAH	TN		09/05/2025		701		(28)			(28)		673	673			
100236093	VENICE	FL		09/05/2025		388		(14)			(14)		374	374			
100236094	LOS ANGELES	CA		09/05/2025		742		2			2		744	744			
100236095	COMPTON	CA		09/05/2025		4,191		(55)			(55)		4,136	4,136			
100236096	HOFFMAN ESTATES	IL		09/05/2025		449		(16)			(16)		433	433			
100236097	LEWES	DE		09/05/2025		129,996		(5,156)			(5,156)		124,840	124,840			
100236098	JOPLIN	MO		09/05/2025		377		(17)			(17)		360	360			
100236099	CONCORD	NC		09/05/2025		611		(16)			(16)		595	595			
100236100	LEWES	DE		09/05/2025		1,528		(59)			(59)		1,469	1,469			
100236102	MASCOUTAH	IL		09/05/2025		90,117		(2,701)			(2,701)		87,416	87,416			
100236103	KNIGHTDALE	NC		09/05/2025		1,562		(39)			(39)		1,523	1,523			
100236104	JERSEY CITY	NJ		09/05/2025		717		(24)			(24)		693	693			
100236105	LAVON	TX		09/05/2025		9,616		(207)			(207)		9,409	9,409			
100236106	SPARKS	NV		09/05/2025		568		(22)			(22)		546	546			
100236107	SAN DIEGO	CA		09/05/2025		765		(38)			(38)		727	727			
100236108	TOLAR	TX		09/05/2025		489		2			2		491	491			
100236109	CINCINNATI	OH		09/05/2025		448		2			2		450	450			
100236110	SAHUARITA	AZ		09/05/2025		1,155		(53)			(53)		1,102	1,102			
100236112	GOLD BEACH	OR		09/05/2025		1,479		22			22		1,501	1,501			
100236113	PORTERVILLE	CA		09/05/2025		413		1			1		414	414			
100236114	WAYNESBORO	PA		09/05/2025		586		(9)			(9)		577	577			
100236115	CARY	NC		09/05/2025		326		(11)			(11)		315	315			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236116	GARNER	NC		09/05/2025		26,385		(147)			(147)		26,238	26,238			
100236117	CONROE	TX		09/05/2025		549		(10)			(10)		539	539			
100236118	FRANKFORD	DE		09/05/2025		551		(21)			(21)		530	530			
100236119	CLIFTON	NJ		09/05/2025		1,180		(29)			(29)		1,151	1,151			
100236120	ABILENE	TX		09/05/2025		441		(12)			(12)		429	429			
100236121	DUBLIN	CA		09/05/2025		1,169		(11)			(11)		1,158	1,158			
100236122	CHELSEA	MA		09/05/2025		2,391		4			4		2,395	2,395			
100236123	CONCORD	NC		09/05/2025		391		(10)			(10)		381	381			
100236124	CLEBURNE	TX		09/05/2025		748							748	748			
100236125	CONCORD	NC		09/05/2025		358		(8)			(8)		350	350			
100236126	TEMECULA	CA		09/05/2025		1,253		(32)			(32)		1,221	1,221			
100236127	CONCORD	NC		09/05/2025		525		(16)			(16)		509	509			
100236128	SOMERSET	KY		09/05/2025		514		(2)			(2)		512	512			
100236129	PENSACOLA	FL		09/05/2025		1,032		(28)			(28)		1,004	1,004			
100236130	WASHINGTON	DC		09/05/2025		328		(16)			(16)		312	312			
100236131	ROUND ROCK	TX		09/05/2025		1,092		(21)			(21)		1,071	1,071			
100236132	MEMPHIS	TN		09/05/2025		409		(8)			(8)		401	401			
100236133	HOUSTON	TX		09/05/2025		683		(9)			(9)		674	674			
100236134	MILLBROOK	AL		09/05/2025		392		(8)			(8)		384	384			
100236135	ZEPHYRHILLS	FL		09/05/2025		755		77			77		832	832			
100236136	LAKE HAVASU CITY	AZ		09/10/2025		722		(17)			(17)		705	705			
100236137	BARNSTEAD	NH		09/10/2025		1,034		(19)			(19)		1,015	1,015			
100236138	AURORA	CO		09/10/2025		905		(24)			(24)		881	881			
100236139	STANDISH	ME		09/10/2025		1,094		(20)			(20)		1,074	1,074			
100236140	FRESNO	CA		09/10/2025		1,291		(37)			(37)		1,254	1,254			
100236141	MANSFIELD	TX		09/10/2025		2,183		(51)			(51)		2,132	2,132			
100236142	HEBER	AZ		09/10/2025		3,947		(31)			(31)		3,916	3,916			
100236143	DAVENPORT	FL		09/10/2025		1,048		(33)			(33)		1,015	1,015			
100236144	HOOVER	AL		09/10/2025		938		(24)			(24)		914	914			
100236145	CLIFTON	NJ		09/10/2025		758		(23)			(23)		735	735			
100236146	WALKER	MN		09/10/2025		2,126		(21)			(21)		2,105	2,105			
100236148	ARMSTRONG CREEK	WI		09/10/2025		645		(12)			(12)		633	633			
100236149	SENECA	SC		09/10/2025		747		(20)			(20)		727	727			
100236150	NAPLES	FL		09/10/2025		816		(26)			(26)		790	790			
100236151	NORTH BRUNSWICK	NJ		09/10/2025		662		(15)			(15)		647	647			
100236152	NAPLES	ME		09/10/2025		1,483		(29)			(29)		1,454	1,454			
100236153	LAS VEGAS	NV		09/10/2025		1,246		(32)			(32)		1,214	1,214			
100236154	TRUCKEE	CA		09/10/2025		1,414		(21)			(21)		1,393	1,393			
100236155	DENVER	CO		09/10/2025		749		(13)			(13)		736	736			
100236156	CAPE CORAL	FL		09/10/2025		1,561		(52)			(52)		1,509	1,509			
100236157	CHANTILLY	VA		09/10/2025		1,353		(41)			(41)		1,312	1,312			
100236158	KEYSTONE	CO		09/10/2025		1,398		(29)			(29)		1,369	1,369			
100236159	HOUSTON	TX		09/10/2025		822		(28)			(28)		794	794			
100236160	COLLEGE STATION	TX		09/10/2025		773		(29)			(29)		744	744			
100236161	LOS BANOS	CA		09/10/2025		730		(13)			(13)		717	717			
100236162	STORRS MANSFIELD	CT		09/10/2025		424		(16)			(16)		408	408			
100236163	MIDWAY	UT		09/10/2025		1,228		(20)			(20)		1,208	1,208			
100236164	SAN ANTONIO	TX		09/10/2025		876		(34)			(34)		842	842			
100236165	PANAMA CITY BEACH	FL		09/10/2025		1,052		(26)			(26)		1,026	1,026			
100236166	OLD LYME	CT		09/10/2025		856		(17)			(17)		839	839			
100236167	ROCHERT	MN		09/10/2025		2,137		(37)			(37)		2,100	2,100			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236168	DALLAS	TX		09/10/2025		1,154		(15)			(15)		1,139	1,139			
100236169	KISSIMMEE	FL		09/10/2025		742		3			3		745	745			
100236170	COLLEGE STATION	TX		09/10/2025		792		(30)			(30)		762	762			
100236171	HIALEAH	FL		09/10/2025		955		(32)			(32)		923	923			
100236172	BELFAIR	WA		09/10/2025		1,711		6			6		1,717	1,717			
100236173	HOLMES BEACH	FL		09/10/2025		1,002		(27)			(27)		975	975			
100236174	MOLINO	FL		09/10/2025		965		(2)			(2)		963	963			
100236175	SNOHOMISH	WA		09/10/2025		358,709		(7,145)			(7,145)		351,564	351,564			
100236176	RENO	NV		09/10/2025		248,233		(6,798)			(6,798)		241,435	241,435			
100236177	YUBA CITY	CA		09/10/2025		778		(14)			(14)		764	764			
100236178	ORLANDO	FL		09/10/2025		875		(21)			(21)		854	854			
100236179	ROSCOMMON	MI		09/10/2025		1,396		(24)			(24)		1,372	1,372			
100236180	WEST PALM BEACH	FL		09/10/2025		688		(26)			(26)		662	662			
100236181	DEVINE	TX		09/10/2025		481		(17)			(17)		464	464			
100236182	WARMINSTER	PA		09/10/2025		1,012		(24)			(24)		988	988			
100236183	MERCED	CA		09/10/2025		694		(24)			(24)		670	670			
100236184	LAKE ARROWHEAD	CA		09/10/2025		1,272		(23)			(23)		1,249	1,249			
100236185	KISSIMMEE	FL		09/10/2025		5,077		(77)			(77)		5,000	5,000			
100236186	RED FEATHER LAKES	CO		09/10/2025		1,288		42			42		1,330	1,330			
100236187	WASHINGTON	UT		09/10/2025		1,201		(19)			(19)		1,182	1,182			
100236188	COOK	MN		09/10/2025		690		(21)			(21)		669	669			
100236189	LAKE HAVASU CITY	AZ		09/10/2025		672		(19)			(19)		653	653			
100236190	ROYAL OAK	MI		09/10/2025		865		(8)			(8)		857	857			
100236191	GARDEN CITY	UT		09/10/2025		1,125		(22)			(22)		1,103	1,103			
100236192	MURPHY	NC		09/10/2025		1,670		(41)			(41)		1,629	1,629			
100236193	PRESCOTT VALLEY	AZ		09/10/2025		647		(15)			(15)		632	632			
100236194	AUSTIN	TX		09/10/2025		722		(17)			(17)		705	705			
100236195	TOOL	TX		09/10/2025		917		(28)			(28)		889	889			
100236196	LITTLE ELM	TX		09/10/2025		856		(32)			(32)		824	824			
100236197	LAKE HAVASU CITY	AZ		09/10/2025		840		(20)			(20)		820	820			
100236198	PITTSBURGH	PA		09/10/2025		673		(18)			(18)		655	655			
100236199	SAN DIEGO	CA		09/10/2025		1,439		(38)			(38)		1,401	1,401			
100236200	JACKSON	CA		09/10/2025		654		(22)			(22)		632	632			
100236201	DANVERS	MA		09/10/2025		1,093		(27)			(27)		1,066	1,066			
100236202	PEMBROKE PINES	FL		09/10/2025		555		(19)			(19)		536	536			
100236203	NAVARRE	FL		09/10/2025		883		(32)			(32)		851	851			
100236204	GARDEN VALLEY	CA		09/10/2025		1,049		(18)			(18)		1,031	1,031			
100236205	JEFFERSON	CO		09/10/2025		784		(14)			(14)		770	770			
100236206	CLEARWATER	FL		09/10/2025		979		(25)			(25)		954	954			
100236207	KNOXVILLE	TN		09/10/2025		479		(12)			(12)		467	467			
100236208	PRIEST RIVER	ID		09/10/2025		1,241		4			4		1,245	1,245			
100236209	ONAWAY	MI		09/10/2025		951		(18)			(18)		933	933			
100236210	OXFORD	FL		09/10/2025		810		(14)			(14)		796	796			
100236211	PALM SPRINGS	CA		09/10/2025		684		(15)			(15)		669	669			
100236212	STOCKTON	CA		09/10/2025		223		(6)			(6)		217	217			
100236213	UNION	NJ		09/10/2025		1,089		(24)			(24)		1,065	1,065			
100236214	SUN LAKES	AZ		09/10/2025		745		(22)			(22)		723	723			
100236215	SULLIVAN	ME		09/10/2025		1,066		(20)			(20)		1,046	1,046			
100236216	ENCAMPMENT	WY		09/10/2025		1,051		(21)			(21)		1,030	1,030			
100236217	FORNEY	TX		09/10/2025		764		(12)			(12)		752	752			
100236218	UNION	KY		09/10/2025		1,375		(33)			(33)		1,342	1,342			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100236219	CLOVIS	CA		09/10/2025		866		(22)			(22)		844	844			
100236220	PALM DESERT	CA		09/10/2025		1,298		(12)			(12)		1,286	1,286			
100236221	BARABOO	WI		09/10/2025		1,042		(14)			(14)		1,028	1,028			
100236222	MIAMI	FL		09/10/2025		1,333		(23)			(23)		1,310	1,310			
100236223	VALLEJO	CA		09/10/2025		792		(27)			(27)		765	765			
100236224	MOBILE	AL		09/10/2025		692		(18)			(18)		674	674			
100236225	BRADENTON	FL		09/10/2025		750		(19)			(19)		731	731			
100236226	WEST PALM BEACH	FL		09/10/2025		885		(5)			(5)		880	880			
100236228	MIAMI GARDENS	FL		09/10/2025		1,014		(24)			(24)		990	990			
100236229	BIG BEAR LAKE	CA		09/10/2025		888		(26)			(26)		862	862			
100236230	TRAVERSE CITY	MI		09/10/2025		1,260		(25)			(25)		1,235	1,235			
100236231	ISLE	MN		09/10/2025		700		(20)			(20)		680	680			
100236232	LIVONIA	MI		09/10/2025		1,283		(38)			(38)		1,245	1,245			
100236233	SHELBY TOWNSHIP	MI		09/10/2025		782		(26)			(26)		756	756			
100236234	PARKLAND	FL		09/10/2025		1,098		(34)			(34)		1,064	1,064			
100236235	BRYAN	TX		09/10/2025		805		(24)			(24)		781	781			
100236236	KISSIMMEE	FL		09/10/2025		1,010		(31)			(31)		979	979			
100236237	SARATOGA SPRINGS	UT		09/10/2025		1,708		(16)			(16)		1,692	1,692			
100236238	POCONO LAKE	PA		09/10/2025		605		(23)			(23)		582	582			
100236239	GRAFORD	TX		09/10/2025		1,325		(34)			(34)		1,291	1,291			
100236240	RUNNING SPRINGS	CA		09/10/2025		682		(22)			(22)		660	660			
100236241	MELBOURNE	FL		09/10/2025		786		(28)			(28)		758	758			
100236242	LAS VEGAS	NV		09/10/2025		1,652		(51)			(51)		1,601	1,601			
100236243	LITTLEROCK	CA		09/10/2025		823		(25)			(25)		798	798			
100236244	FORKS	WA		09/10/2025		836		(19)			(19)		817	817			
100236245	HOMOSASSA	FL		09/10/2025		858		(30)			(30)		828	828			
100236246	ORLEANS	MA		09/10/2025		1,258		(24)			(24)		1,234	1,234			
100236247	GREENBACKVILLE	VA		09/10/2025		1,219		(28)			(28)		1,191	1,191			
100236248	BULLHEAD CITY	AZ		09/10/2025		642		(15)			(15)		627	627			
100236249	CHANDLER	AZ		09/10/2025		675		(23)			(23)		652	652			
100236251	ROCHESTER HILLS	MI		09/10/2025		581		(22)			(22)		559	559			
100236252	PHOENIX	AZ		09/10/2025		1,106		(32)			(32)		1,074	1,074			
100236253	MUNDS PARK	AZ		09/10/2025		1,233		(19)			(19)		1,214	1,214			
100236254	APOPKA	FL		09/10/2025		1,034		(31)			(31)		1,003	1,003			
100236255	LOUVIERS	CO		09/10/2025		927		(26)			(26)		901	901			
100236256	SANTA MARIA	CA		09/10/2025		1,198		(35)			(35)		1,163	1,163			
100236257	COLORADO SPRINGS	CO		09/10/2025		1,067		(20)			(20)		1,047	1,047			
100236258	PHOENIX	AZ		09/10/2025		690		(14)			(14)		676	676			
100236259	IRVING	TX		09/10/2025		912		(25)			(25)		887	887			
100236260	ROCKLIN	CA		09/10/2025		1,216		(37)			(37)		1,179	1,179			
100236261	FULSHEAR	TX		09/10/2025		1,709		(60)			(60)		1,649	1,649			
100236262	BELLAIRE	MI		09/10/2025		819		(17)			(17)		802	802			
100236264	ALPHARETTA	GA		09/10/2025		1,142		(38)			(38)		1,104	1,104			
100236265	PLUMAAS LAKE	CA		09/10/2025		852		(27)			(27)		825	825			
100236266	BIG BEAR LAKE	CA		09/10/2025		1,029		(21)			(21)		1,008	1,008			
100236267	WOODSTOCK	ME		09/10/2025		1,305		(27)			(27)		1,278	1,278			
100236268	SARASOTA	FL		09/10/2025		1,598		(13)			(13)		1,585	1,585			
100236269	SEMINOLE	FL		09/10/2025		826		(31)			(31)		795	795			
100236270	DAVENPORT	FL		09/10/2025		1,051		(24)			(24)		1,027	1,027			
100236271	SACRAMENTO	CA		09/10/2025		1,149		(30)			(30)		1,119	1,119			
100236272	KYLE	TX		09/10/2025		999		(24)			(24)		975	975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236273	EUREKA	MO		09/10/2025		833		(20)			(20)		813	813			
100236274	SMYRNA	GA		09/10/2025		600		(22)			(22)		578	578			
100236275	JACKSONVILLE BEACH	FL		09/10/2025		944		4			4		948	948			
100236276	SAN TAN VALLEY	AZ		09/10/2025		896		(25)			(25)		871	871			
100236277	SMYRNA	GA		09/10/2025		994		(15)			(15)		979	979			
100236278	SAN ANTONIO	TX		09/10/2025		1,207		(30)			(30)		1,177	1,177			
100236279	RUNNING SPRINGS	CA		09/10/2025		743		(19)			(19)		724	724			
100236280	AUSTIN	TX		09/10/2025		3,279		(131)			(131)		3,148	3,148			
100236281	HEALDSBURG	CA		09/10/2025		3,603		(144)			(144)		3,459	3,459			
100236282	SANTA ANA	CA		09/10/2025		975		(33)			(33)		942	942			
100236283	PROVIDENCE	UT		09/10/2025		2,376		(48)			(48)		2,328	2,328			
100236284	BAKERSFIELD	CA		09/10/2025		1,073		(36)			(36)		1,037	1,037			
100236285	BONITA	CA		09/10/2025		967		(26)			(26)		941	941			
100236287	IRVINE	CA		09/10/2025		1,656		(17)			(17)		1,639	1,639			
100236289	SEDONA	AZ		09/10/2025		810		(16)			(16)		794	794			
100236290	ARVADA	CO		09/10/2025		594		(2)			(2)		592	592			
100236291	STERLING HEIGHTS	MI		09/10/2025		525		(25)			(25)		500	500			
100236292	RIO RANCHO	NM		09/10/2025		196		(3)			(3)		193	193			
100236293	RIO RANCHO	NM		09/10/2025		196		(3)			(3)		193	193			
100236294	LAKE PARK	FL		09/10/2025		590		(26)			(26)		564	564			
100236295	ATLANTA	GA		09/10/2025		58,232		(1,716)			(1,716)		56,516	56,516			
100236296	TOLEDO	OH		09/10/2025		556		4			4		560	560			
100236297	ROSENBERG	TX		09/10/2025		265		(5)			(5)		260	260			
100236298	WILMINGTON	DE		09/10/2025		485		(19)			(19)		466	466			
100236299	SANTA MARIA	CA		09/10/2025		1,408		(42)			(42)		1,366	1,366			
100236300	SANTA ROSA	CA		09/10/2025		3,468		(123)			(123)		3,345	3,345			
100236301	WILMINGTON	DE		09/10/2025		406		(12)			(12)		394	394			
100236302	DALLAS	GA		09/10/2025		883		(33)			(33)		850	850			
100236303	DENVER	CO		09/10/2025		1,134		(43)			(43)		1,091	1,091			
100236304	OVERGAARD	AZ		09/10/2025		526		(18)			(18)		508	508			
100236305	BOCA RATON	FL		09/10/2025		2,704		(61)			(61)		2,643	2,643			
100236306	CAMDEN	NJ		09/10/2025		164		(2)			(2)		162	162			
100236307	NEW FAIRVIEW	TX		09/10/2025		1,055		(45)			(45)		1,010	1,010			
100236308	WAXAHACHIE	TX		09/10/2025		10,018		(309)			(309)		9,709	9,709			
100236309	DUBLIN	CA		09/10/2025		1,330		(41)			(41)		1,289	1,289			
100236310	PLEASANT HILL	CA		09/10/2025		1,634		(57)			(57)		1,577	1,577			
100236311	DAVENPORT	FL		09/10/2025		853		(13)			(13)		840	840			
100236312	SAINT CHARLES	IL		09/10/2025		2,585		(97)			(97)		2,488	2,488			
100236313	VALPARAISO	IN		09/10/2025		848		(31)			(31)		817	817			
100236314	TAHOMA	CA		09/10/2025		1,933		(63)			(63)		1,870	1,870			
100236315	FELTON	DE		09/10/2025		351		(13)			(13)		338	338			
100236316	BAY POINT	CA		09/10/2025		447		(9)			(9)		438	438			
100236317	GRANITE BAY	CA		09/10/2025		1,565		(54)			(54)		1,511	1,511			
100236318	(SUN VALLEY AREA) LOS ANGELES	CA		09/10/2025		844		(26)			(26)		818	818			
100236319	CEDAR HILL	TX		09/10/2025		1,693		(73)			(73)		1,620	1,620			
100236320	FRISCO	TX		09/10/2025		2,402		(53)			(53)		2,349	2,349			
100236321	BOCA RATON	FL		09/10/2025		788		(33)			(33)		755	755			
100236322	CORINTH	TX		09/10/2025		2,583		(36)			(36)		2,547	2,547			
100236323	OAKLAND	CA		09/10/2025		526		(7)			(7)		519	519			
100236324	GLENDALE	AZ		09/10/2025		371		(9)			(9)		362	362			
100236325	FORT LAUDERDALE	FL		09/10/2025		3,453		(35)			(35)		3,418	3,418			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236326	MIAMI	FL		09/10/2025		792		(37)			(37)		755	755			
100236327	SURPRISE	AZ		09/10/2025		867		(41)			(41)		826	826			
100236328	WITTMANN	AZ		09/10/2025		1,049		11			11		1,060	1,060			
100236329	EVANSVILLE	IN		09/10/2025		2,568		(99)			(99)		2,469	2,469			
100236330	SOUTH PASADENA	CA		09/10/2025		2,170		(71)			(71)		2,099	2,099			
100236331	SARASOTA	FL		09/10/2025		592		(21)			(21)		571	571			
100236332	LAS VEGAS	NV		09/10/2025		1,505		(47)			(47)		1,458	1,458			
100236333	FRISCO	TX		09/10/2025		438		(19)			(19)		419	419			
100236334	FRUITLAND PARK	FL		09/10/2025		322		(5)			(5)		317	317			
100236335	COLORADO SPRINGS	CO		09/10/2025		379		(6)			(6)		373	373			
100236336	WAYNE	PA		09/10/2025		1,665		18			18		1,683	1,683			
100236337	CLIFFSIDE PARK	NJ		09/10/2025		782		(28)			(28)		754	754			
100236338	PUNTA GORDA	FL		09/10/2025		490		(18)			(18)		472	472			
100236339	DEERFIELD BEACH	FL		09/10/2025		586		(17)			(17)		569	569			
100236340	UNITED KINGDOM	GBR		09/12/2025		948		(10)			(10)		938	886	(52)		(52)
100236341	UNITED KINGDOM	GBR		09/12/2025		1,057		(10)			(10)		1,047	987	(61)		(61)
100236343	UNITED KINGDOM	GBR		09/12/2025		522		(11)			(11)		511	457	(55)		(55)
100236344	UNITED KINGDOM	GBR		09/12/2025										(24)	(24)		(24)
100236345	UNITED KINGDOM	GBR		09/12/2025		1,790		(24)			(24)		1,766	1,722	(44)		(44)
100236346	UNITED KINGDOM	GBR		09/12/2025		3,168		(30)			(30)		3,138	2,974	(164)		(164)
100236347	UNITED KINGDOM	GBR		09/12/2025		3,307		(28)			(28)		3,279	3,173	(105)		(105)
100236348	UNITED KINGDOM	GBR		09/12/2025		8,096		(62)			(62)		8,034	7,784	(250)		(250)
100236349	UNITED KINGDOM	GBR		09/12/2025		1,158		(10)			(10)		1,148	1,084	(64)		(64)
100236350	UNITED KINGDOM	GBR		09/12/2025		527		(4)			(4)		523	508	(15)		(15)
100236351	UNITED KINGDOM	GBR		09/12/2025		917		(13)			(13)		904	871	(33)		(33)
100236352	UNITED KINGDOM	GBR		09/12/2025		3,822		(19)			(19)		3,803	3,713	(90)		(90)
100236353	UNITED KINGDOM	GBR		09/12/2025		307		(8)			(8)		299	270	(29)		(29)
100236354	UNITED KINGDOM	GBR		09/12/2025		473		(8)			(8)		465	372	(93)		(93)
100236355	UNITED KINGDOM	GBR		09/12/2025		8,351							8,351	(205)	(269)	(8,287)	(8,556)
100236356	UNITED KINGDOM	GBR		09/12/2025		2,569		(13)			(13)		2,556	2,485	(71)		(71)
100236357	UNITED KINGDOM	GBR		09/12/2025		998		(20)			(20)		978	1,927	(46)	995	949
100236358	UNITED KINGDOM	GBR		09/12/2025		3,213		(23)			(23)		3,190	3,116	(74)		(74)
100236359	UNITED KINGDOM	GBR		09/12/2025		771		(6)			(6)		765	275	(24)	(466)	(490)
100236360	UNITED KINGDOM	GBR		09/12/2025										(46)	(46)		(46)
100236361	UNITED KINGDOM	GBR		09/12/2025		1,651		(32)			(32)		1,619	1,518	(101)		(101)
100236362	UNITED KINGDOM	GBR		09/12/2025		112		(21)			(21)		91	1,107	(182)	1,198	1,017
100236363	UNITED KINGDOM	GBR		09/12/2025		701		(12)			(12)		689	817	(5)	133	128
100236364	UNITED KINGDOM	GBR		09/12/2025		805		(8)			(8)		797	774	(23)		(23)
100236365	UNITED KINGDOM	GBR		09/12/2025		1,192		(18)			(18)		1,174	1,131	(43)		(43)
100236366	UNITED KINGDOM	GBR		09/12/2025		1,219		(12)			(12)		1,207	1,086	(122)		(122)
100236367	UNITED KINGDOM	GBR		09/12/2025										(12)	(12)		(12)
100236368	UNITED KINGDOM	GBR		09/12/2025		645		(10)			(10)		635	599	(37)		(37)
100236369	UNITED KINGDOM	GBR		09/12/2025		2,722		(17)			(17)		2,705	2,629	(76)		(76)
100236370	UNITED KINGDOM	GBR		09/12/2025		1,808		(23)			(23)		1,785	1,673	(112)		(112)
100236371	UNITED KINGDOM	GBR		09/12/2025		1,762		(28)			(28)		1,734	1,691	(43)		(43)
100236372	UNITED KINGDOM	GBR		09/12/2025		1,952		(31)			(31)		1,921	1,844	(77)		(77)
100236373	UNITED KINGDOM	GBR		09/12/2025										(21)	(21)		(21)
100236374	UNITED KINGDOM	GBR		09/12/2025		179							179	(46)	(47)	(178)	(225)
100236375	UNITED KINGDOM	GBR		09/12/2025		2,706		(28)			(28)		2,678	2,579	(99)		(99)
100236376	UNITED KINGDOM	GBR		09/12/2025		2,682		(24)			(24)		2,658	2,545	(113)		(113)
100236377	UNITED KINGDOM	GBR		09/12/2025		1,372		(15)			(15)		1,357	1,306	(51)		(51)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236378	UNITED KINGDOM	GBR		09/12/2025		2,288		(18)			(18)		2,270	2,221	(49)		(49)
100236379	UNITED KINGDOM	GBR		09/12/2025		2,899		(16)			(16)		2,883	2,789	(94)		(94)
100236380	UNITED KINGDOM	GBR		09/12/2025		924		(8)			(8)		916	873	(42)		(42)
100236381	UNITED KINGDOM	GBR		09/12/2025		1,581		(7)			(7)		1,574	1,535	(39)		(39)
100236382	UNITED KINGDOM	GBR		09/12/2025		200							200	(188)	(189)	(198)	(387)
100236383	UNITED KINGDOM	GBR		09/12/2025		503		(5)			(5)		498	469	(30)		(30)
100236384	UNITED KINGDOM	GBR		09/12/2025		1,564		(23)			(23)		1,541	1,475	(66)		(66)
100236385	UNITED KINGDOM	GBR		09/12/2025		1,850		(20)			(20)		1,830	1,755	(75)		(75)
100236386	UNITED KINGDOM	GBR		09/12/2025		500		(7)			(7)		493	479	(14)		(14)
100236387	UNITED KINGDOM	GBR		09/12/2025		6							6	(54)	(60)		(60)
100236388	UNITED KINGDOM	GBR		09/12/2025										(14)	(14)		(14)
100236389	UNITED KINGDOM	GBR		09/12/2025		536		(9)			(9)		527	467	(60)		(60)
100236391	UNITED KINGDOM	GBR		09/12/2025		2,851		(10)			(10)		2,841	360	(90)	(2,391)	(2,481)
100236392	UNITED KINGDOM	GBR		09/12/2025		1,886		(16)			(16)		1,870	1,803	(67)		(67)
100236393	UNITED KINGDOM	GBR		09/12/2025		613		(16)			(16)		597	547	(51)		(51)
100236394	UNITED KINGDOM	GBR		09/12/2025		523		(10)			(10)		513	435	(78)		(78)
100236395	UNITED KINGDOM	GBR		09/12/2025		854		(15)			(15)		839	809	(30)		(30)
100236396	UNITED KINGDOM	GBR		09/12/2025		954		(11)			(11)		943	914	(29)		(29)
100236397	UNITED KINGDOM	GBR		09/12/2025		4,700		(35)			(35)		4,665	4,556	(109)		(109)
100236398	UNITED KINGDOM	GBR		09/12/2025		2,412		(28)			(28)		2,384	2,309	(76)		(76)
100236400	UNITED KINGDOM	GBR		09/12/2025		983		(16)			(16)		967	931	(36)		(36)
100236401	UNITED KINGDOM	GBR		09/12/2025		2,306		(27)			(27)		2,279	2,197	(82)		(82)
100236402	UNITED KINGDOM	GBR		09/12/2025		703		(13)			(13)		690	645	(46)		(46)
100236403	UNITED KINGDOM	GBR		09/12/2025		2,152		(31)			(31)		2,121	2,032	(89)		(89)
100236404	UNITED KINGDOM	GBR		09/12/2025		774		(73)			(73)		701	4,310	(158)	3,767	3,610
100236406	UNITED KINGDOM	GBR		09/12/2025		2,997		(29)			(29)		2,968	2,885	(83)		(83)
100236407	UNITED KINGDOM	GBR		09/12/2025		91							91	(85)	(85)	(90)	(176)
100236408	UNITED KINGDOM	GBR		09/12/2025		1,864		(25)			(25)		1,839	1,783	(56)		(56)
100236409	UNITED KINGDOM	GBR		09/12/2025		1,353		(10)			(10)		1,343	1,295	(48)		(48)
100236410	UNITED KINGDOM	GBR		09/12/2025		1,779		(18)			(18)		1,761	1,720	(41)		(41)
100236411	UNITED KINGDOM	GBR		09/12/2025		1,270		(14)			(14)		1,256	1,212	(44)		(44)
100236412	UNITED KINGDOM	GBR		09/12/2025		2,270		(72)			(72)		2,198	4,636	(108)	2,546	2,438
100236413	UNITED KINGDOM	GBR		09/12/2025		3,307		(24)			(24)		3,283	3,208	(75)		(75)
100236414	UNITED KINGDOM	GBR		09/12/2025		668		(9)			(9)		659	637	(23)		(23)
100236415	UNITED KINGDOM	GBR		09/12/2025		729		(11)			(11)		718	581	(137)		(137)
100236416	UNITED KINGDOM	GBR		09/12/2025		16,343		(123)			(123)		16,220	16,078	(142)		(142)
100236417	UNITED KINGDOM	GBR		09/12/2025		1,774		(32)			(32)		1,742	1,674	(68)		(68)
100236418	UNITED KINGDOM	GBR		09/12/2025		6,635		(93)			(93)		6,542	6,351	(190)		(190)
100236419	UNITED KINGDOM	GBR		09/12/2025		774		(6)			(6)		768	742	(25)		(25)
100236420	UNITED KINGDOM	GBR		09/12/2025										(59)	(59)		(59)
100236421	UNITED KINGDOM	GBR		09/12/2025		1,593		(30)			(30)		1,563	1,516	(46)		(46)
100236422	UNITED KINGDOM	GBR		09/12/2025		763		(9)			(9)		754	730	(24)		(24)
100236423	UNITED KINGDOM	GBR		09/12/2025		1,791		(36)			(36)		1,755	2,516	(37)	799	761
100236424	UNITED KINGDOM	GBR		09/12/2025										(55)	(55)		(55)
100236425	UNITED KINGDOM	GBR		09/12/2025		5,255		(66)			(66)		5,189	5,020	(170)		(170)
100236426	UNITED KINGDOM	GBR		09/12/2025		816		(12)			(12)		804	718	(86)		(86)
100236427	UNITED KINGDOM	GBR		09/12/2025		2,181		(45)			(45)		2,136	2,251	(90)	206	115
100236428	UNITED KINGDOM	GBR		09/12/2025		495		(61)			(61)		434	3,555	(109)	3,229	3,121
100236429	UNITED KINGDOM	GBR		09/12/2025		1,363		(14)			(14)		1,349	1,312	(37)		(37)
100236430	UNITED KINGDOM	GBR		09/12/2025		745		(10)			(10)		735	693	(42)		(42)
100236432	UNITED KINGDOM	GBR		09/12/2025		1,950		(35)			(35)		1,915	1,775	(140)		(140)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236433	UNITED KINGDOM	GBR		09/12/2025		2,684		(25)			(25)		2,659	2,585	(73)		(73)
100236434	UNITED KINGDOM	GBR		09/12/2025		91							91	(87)	(88)	(90)	(178)
100236435	UNITED KINGDOM	GBR		09/12/2025		176		(3)			(3)		173	158	(15)		(15)
100236436	UNITED KINGDOM	GBR		09/12/2025		4,306		(56)			(56)		4,250	4,155	(95)		(95)
100236437	UNITED KINGDOM	GBR		09/12/2025		2,974		(28)			(28)		2,946	2,876	(70)		(70)
100236438	UNITED KINGDOM	GBR		09/12/2025		838		(16)			(16)		822	790	(32)		(32)
100236440	UNITED KINGDOM	GBR		09/12/2025										(37)	(37)		(37)
100236441	UNITED KINGDOM	GBR		09/12/2025		2,100		(28)			(28)		2,072	2,013	(60)		(60)
100236442	UNITED KINGDOM	GBR		09/12/2025										(36)	(36)		(36)
100236443	UNITED KINGDOM	GBR		09/12/2025		1,439		(21)			(21)		1,418	1,372	(47)		(47)
100236444	UNITED KINGDOM	GBR		09/12/2025		2,273		(21)			(21)		2,252	2,145	(107)		(107)
100236446	UNITED KINGDOM	GBR		09/12/2025										(11)	(11)		(11)
100236447	UNITED KINGDOM	GBR		09/12/2025		2,884		(22)			(22)		2,862	1,454	(66)	(1,342)	(1,408)
100236449	UNITED KINGDOM	GBR		09/12/2025										(46)	(46)		(46)
100236450	UNITED KINGDOM	GBR		09/12/2025										(20)	(20)		(20)
100236451	UNITED KINGDOM	GBR		09/12/2025		1,875		(17)			(17)		1,858	1,815	(42)		(42)
100236452	UNITED KINGDOM	GBR		09/12/2025		803		(5)			(5)		798	780	(17)		(17)
100236453	UNITED KINGDOM	GBR		09/12/2025		2,477		(26)			(26)		2,451	2,391	(59)		(59)
100236454	UNITED KINGDOM	GBR		09/12/2025										(24)	(24)		(24)
100236455	UNITED KINGDOM	GBR		09/12/2025		691		(9)			(9)		682	641	(41)		(41)
100236456	UNITED KINGDOM	GBR		09/12/2025										(23)	(23)		(23)
100236457	UNITED KINGDOM	GBR		09/12/2025		1,482		(16)			(16)		1,466	1,327	(139)		(139)
100236458	UNITED KINGDOM	GBR		09/12/2025		3,275		(37)			(37)		3,238	3,054	(184)		(184)
100236459	UNITED KINGDOM	GBR		09/12/2025		4,740		(54)			(54)		4,686	4,072	(177)	(438)	(614)
100236461	UNITED KINGDOM	GBR		09/12/2025										(20)	(20)		(20)
100236462	UNITED KINGDOM	GBR		09/12/2025		1,772		(12)			(12)		1,760	1,662	(98)		(98)
100236463	UNITED KINGDOM	GBR		09/12/2025		3,539		(25)			(25)		3,514	3,422	(92)		(92)
100236464	UNITED KINGDOM	GBR		09/12/2025		5,594		(44)			(44)		5,550	5,382	(168)		(168)
100236465	UNITED KINGDOM	GBR		09/12/2025		(542)		(15)			(15)		(557)	595	(102)	1,254	1,152
100236466	UNITED KINGDOM	GBR		09/12/2025		1,451		(15)			(15)		1,436	1,224	(88)	(123)	(212)
100236467	UNITED KINGDOM	GBR		09/12/2025		4,533		(15)			(15)		4,518	4,401	(117)		(117)
100236468	UNITED KINGDOM	GBR		09/12/2025		1,744		(9)			(9)		1,735	1,608	(127)		(127)
100236469	UNITED KINGDOM	GBR		09/12/2025										(22)	(22)		(22)
100236470	UNITED KINGDOM	GBR		09/12/2025		978		(9)			(9)		969	944	(25)		(25)
100236471	UNITED KINGDOM	GBR		09/12/2025		3,734		(55)			(55)		3,679	3,587	(92)		(92)
100236472	UNITED KINGDOM	GBR		09/12/2025		761		(9)			(9)		752	713	(39)		(39)
100236473	UNITED KINGDOM	GBR		09/12/2025		2,722		(12)			(12)		2,710	2,654	(56)		(56)
100236474	UNITED KINGDOM	GBR		09/12/2025		261		(5)			(5)		256	222	(33)		(33)
100236475	UNITED KINGDOM	GBR		09/12/2025		567		(4)			(4)		563	538	(25)		(25)
100236476	UNITED KINGDOM	GBR		09/12/2025		966		(9)			(9)		957	928	(29)		(29)
100236477	UNITED KINGDOM	GBR		09/12/2025		754		(19)			(19)		735	910	(85)	260	175
100236478	UNITED KINGDOM	GBR		09/12/2025		4,815		(26)			(26)		4,789	4,652	(137)		(137)
100236479	UNITED KINGDOM	GBR		09/12/2025		1,118		(18)			(18)		1,100	1,052	(48)		(48)
100236480	UNITED KINGDOM	GBR		09/12/2025		146							146	(89)	(90)	(145)	(235)
100236482	UNITED KINGDOM	GBR		09/12/2025										(7)	(7)		(7)
100236483	UNITED KINGDOM	GBR		09/12/2025		3,632		(39)			(39)		3,593	3,450	(143)		(143)
100236485	UNITED KINGDOM	GBR		09/12/2025		16,657		(145)			(145)		16,512	16,143	(369)		(369)
100236486	UNITED KINGDOM	GBR		09/12/2025										(25)	(25)		(25)
100236487	UNITED KINGDOM	GBR		09/12/2025		1,241		(15)			(15)		1,226	1,151	(75)		(75)
100236488	UNITED KINGDOM	GBR		09/12/2025		491		(7)			(7)		484	455	(30)		(30)
100236489	UNITED KINGDOM	GBR		09/12/2025		544		(11)			(11)		533	439	(94)		(94)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236490	UNITED KINGDOM	GBR		09/12/2025		4,357		(41)			(41)		4,316	4,169	(147)		(147)
100236491	UNITED KINGDOM	GBR		09/12/2025		3,055		(25)			(25)		3,030	2,938	(92)		(92)
100236492	UNITED KINGDOM	GBR		09/12/2025		2,232		(19)			(19)		2,213	2,125	(87)		(87)
100236493	UNITED KINGDOM	GBR		09/12/2025		3,783		(19)			(19)		3,764	3,666	(98)		(98)
100236494	UNITED KINGDOM	GBR		09/12/2025		2,047		(23)			(23)		2,024	1,952	(71)		(71)
100236495	UNITED KINGDOM	GBR		09/12/2025		2,839		(15)			(15)		2,824	2,721	(103)		(103)
100236496	UNITED KINGDOM	GBR		09/12/2025		782		(14)			(14)		768	644	(123)		(123)
100236497	UNITED KINGDOM	GBR		09/12/2025		4,537		(23)			(23)		4,514	4,405	(109)		(109)
100236498	UNITED KINGDOM	GBR		09/12/2025		145							145	(111)	(112)	(144)	(256)
100236499	UNITED KINGDOM	GBR		09/12/2025		424		(3)			(3)		421	389	(32)		(32)
100236500	UNITED KINGDOM	GBR		09/12/2025		600		(12)			(12)		588	569	(19)		(19)
100236501	UNITED KINGDOM	GBR		09/12/2025		1,469		(16)			(16)		1,453	1,409	(44)		(44)
100236502	UNITED KINGDOM	GBR		09/12/2025		1,409		(15)			(15)		1,394	1,349	(45)		(45)
100236503	UNITED KINGDOM	GBR		09/12/2025		4,675		(18)			(18)		4,657	4,514	(143)		(143)
100236504	UNITED KINGDOM	GBR		09/12/2025		5,802		(32)			(32)		5,770	5,602	(168)		(168)
100236505	UNITED KINGDOM	GBR		09/12/2025		994		(11)			(11)		983	920	(63)		(63)
100236506	UNITED KINGDOM	GBR		09/12/2025		2,640		(22)			(22)		2,618	2,552	(66)		(66)
100236507	UNITED KINGDOM	GBR		09/12/2025		1,280		(21)			(21)		1,259	1,209	(50)		(50)
100236508	UNITED KINGDOM	GBR		09/12/2025		1,811		(17)			(17)		1,794	1,738	(56)		(56)
100236509	UNITED KINGDOM	GBR		09/12/2025		2,921		(30)			(30)		2,891	2,777	(114)		(114)
100236510	UNITED KINGDOM	GBR		09/12/2025		3,341		(58)			(58)		3,283	3,204	(79)		(79)
100236511	UNITED KINGDOM	GBR		09/12/2025										(34)	(34)		(34)
100236512	UNITED KINGDOM	GBR		09/12/2025		1,217		(14)			(14)		1,203	1,110	(93)		(93)
100236513	UNITED KINGDOM	GBR		09/12/2025		634		(8)			(8)		626	585	(41)		(41)
100236514	UNITED KINGDOM	GBR		09/12/2025		2,781		(30)			(30)		2,751	2,665	(87)		(87)
100236515	UNITED KINGDOM	GBR		09/12/2025										(34)	(34)		(34)
100236516	UNITED KINGDOM	GBR		09/12/2025		208							208	(137)	(139)	(207)	(346)
100236517	UNITED KINGDOM	GBR		09/12/2025										(49)	(49)		(49)
100236518	UNITED KINGDOM	GBR		09/12/2025		1,404		(20)			(20)		1,384	1,340	(44)		(44)
100236519	UNITED KINGDOM	GBR		09/12/2025		2,156		(17)			(17)		2,139	2,090	(49)		(49)
100236520	UNITED KINGDOM	GBR		09/12/2025		2,127		(18)			(18)		2,109	2,048	(61)		(61)
100236521	UNITED KINGDOM	GBR		09/12/2025		1,078		(10)			(10)		1,068	997	(71)		(71)
100236522	UNITED KINGDOM	GBR		09/12/2025		1,038		(10)			(10)		1,028	980	(49)		(49)
100236523	UNITED KINGDOM	GBR		09/12/2025										(38)	(38)		(38)
100236524	UNITED KINGDOM	GBR		09/12/2025		1,058		(9)			(9)		1,049	1,013	(36)		(36)
100236525	UNITED KINGDOM	GBR		09/12/2025		4,345		(45)			(45)		4,300	4,175	(125)		(125)
100236526	UNITED KINGDOM	GBR		09/12/2025		1,405		(23)			(23)		1,382	1,336	(46)		(46)
100236527	UNITED KINGDOM	GBR		09/12/2025		2,078		(27)			(27)		2,051	1,958	(93)		(93)
100236528	UNITED KINGDOM	GBR		09/12/2025		1,958							1,958	(208)	(223)	(1,943)	(2,166)
100236529	UNITED KINGDOM	GBR		09/12/2025										(48)	(48)		(48)
100236530	UNITED KINGDOM	GBR		09/12/2025		2,020		(28)			(28)		1,992	1,478	(48)	(466)	(514)
100236531	UNITED KINGDOM	GBR		09/12/2025		2,056		(27)			(27)		2,029	1,904	(125)		(125)
100236532	UNITED KINGDOM	GBR		09/12/2025		82,142		(433)			(433)		81,709	78,372	(3,084)	(253)	(3,337)
100236533	UNITED KINGDOM	GBR		09/12/2025		116							116	(100)	(101)	(115)	(216)
100236534	UNITED KINGDOM	GBR		09/12/2025		1,034		(8)			(8)		1,026	998	(28)		(28)
100236536	UNITED KINGDOM	GBR		09/12/2025		2,882		(25)			(25)		2,857	2,769	(88)		(88)
100236537	UNITED KINGDOM	GBR		09/12/2025										(49)	(49)		(49)
100236538	UNITED KINGDOM	GBR		09/12/2025		5,079		(36)			(36)		5,043	4,900	(144)		(144)
100236539	UNITED KINGDOM	GBR		09/12/2025		2,709		(20)			(20)		2,689	2,614	(75)		(75)
100236540	UNITED KINGDOM	GBR		09/12/2025		3,128		(50)			(50)		3,078	2,992	(86)		(86)
100236541	UNITED KINGDOM	GBR		09/12/2025		891		(15)			(15)		876	741	(135)		(135)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236542	UNITED KINGDOM	GBR		09/12/2025		4,841		(72)			(72)		4,769	4,631	(139)		(139)
100236543	UNITED KINGDOM	GBR		09/12/2025		2,363		(25)			(25)		2,338	2,280	(57)		(57)
100236544	UNITED KINGDOM	GBR		09/12/2025		749		(12)			(12)		737	716	(20)		(20)
100236545	UNITED KINGDOM	GBR		09/12/2025		723		(12)			(12)		711	547	(164)		(164)
100236546	UNITED KINGDOM	GBR		09/12/2025		3,598		(52)			(52)		3,546	3,440	(106)		(106)
100236547	UNITED KINGDOM	GBR		09/12/2025		9,013							9,013	(341)	(410)	(8,944)	(9,354)
100236548	UNITED KINGDOM	GBR		09/12/2025		1,554		(7)			(7)		1,547	1,516	(31)		(31)
100236549	UNITED KINGDOM	GBR		09/12/2025		1,850		(22)			(22)		1,828	1,785	(43)		(43)
100236550	UNITED KINGDOM	GBR		09/12/2025		1,357		(9)			(9)		1,348	1,315	(33)		(33)
100236551	UNITED KINGDOM	GBR		09/12/2025		1,639		(20)			(20)		1,619	1,548	(72)		(72)
100236552	UNITED KINGDOM	GBR		09/12/2025		622		(7)			(7)		615	575	(40)		(40)
100236553	UNITED KINGDOM	GBR		09/12/2025		587		(8)			(8)		579	552	(27)		(27)
100236554	UNITED KINGDOM	GBR		09/12/2025		1,337		(31)			(31)		1,306	1,233	(74)		(74)
100236555	UNITED KINGDOM	GBR		09/12/2025		588		(22)			(22)		566	1,335	(61)	830	769
100236556	UNITED KINGDOM	GBR		09/12/2025		154		(3)			(3)		151	127	(24)		(24)
100236557	UNITED KINGDOM	GBR		09/12/2025		278		(7)			(7)		271	220	(51)		(51)
100236558	UNITED KINGDOM	GBR		09/12/2025		2,730		(29)			(29)		2,701	2,621	(80)		(80)
100236559	UNITED KINGDOM	GBR		09/12/2025		3,718		(57)			(57)		3,661	3,553	(108)		(108)
100236560	UNITED KINGDOM	GBR		09/12/2025		774		(8)			(8)		766	744	(23)		(23)
100236561	UNITED KINGDOM	GBR		09/12/2025		1,484		(19)			(19)		1,465	1,407	(58)		(58)
100236562	UNITED KINGDOM	GBR		09/12/2025		2,587		(30)			(30)		2,557	1,676	(89)	(792)	(882)
100236563	UNITED KINGDOM	GBR		09/12/2025		1,634		(25)			(25)		1,609	1,555	(53)		(53)
100236564	UNITED KINGDOM	GBR		09/12/2025										(16)	(16)		(16)
100236565	UNITED KINGDOM	GBR		09/12/2025		4,364		(43)			(43)		4,321	4,181	(140)		(140)
100236566	UNITED KINGDOM	GBR		09/12/2025										(23)	(23)		(23)
100236567	UNITED KINGDOM	GBR		09/12/2025		2,603		(11)			(11)		2,592	2,507	(85)		(85)
100236568	UNITED KINGDOM	GBR		09/12/2025		2,283		(33)			(33)		2,250	2,691	(97)	538	441
100236569	UNITED KINGDOM	GBR		09/12/2025		3,292		(29)			(29)		3,263	3,188	(75)		(75)
100236570	UNITED KINGDOM	GBR		09/12/2025		753		(10)			(10)		743	701	(42)		(42)
100236571	UNITED KINGDOM	GBR		09/12/2025		2,538		(40)			(40)		2,498	2,430	(68)		(68)
100236572	UNITED KINGDOM	GBR		09/12/2025										(30)	(30)		(30)
100236573	UNITED KINGDOM	GBR		09/12/2025		6,835		(105)			(105)		6,730	6,402	(328)		(328)
100236576	UNITED KINGDOM	GBR		09/12/2025		2,738		(39)			(39)		2,699	2,349	(151)	(199)	(350)
100236577	UNITED KINGDOM	GBR		09/12/2025		1,022		(11)			(11)		1,011	978	(33)		(33)
100236578	UNITED KINGDOM	GBR		09/12/2025		8,127							8,127	(130)	(193)	(8,065)	(8,258)
100236579	UNITED KINGDOM	GBR		09/12/2025										(21)	(21)		(21)
100236580	UNITED KINGDOM	GBR		09/12/2025		85		(4)			(4)		81	352	(15)	286	271
100236581	UNITED KINGDOM	GBR		09/12/2025										(16)	(16)		(16)
100236582	UNITED KINGDOM	GBR		09/12/2025		934		(11)			(11)		923	876	(47)		(47)
100236583	UNITED KINGDOM	GBR		09/12/2025		78		(26)			(26)		52	1,350	(41)	1,339	1,298
100236584	UNITED KINGDOM	GBR		09/12/2025		871		(13)			(13)		858	828	(29)		(29)
100236585	UNITED KINGDOM	GBR		09/12/2025										(60)	(60)		(60)
100236586	UNITED KINGDOM	GBR		09/12/2025		295							295	(231)	(233)	(292)	(525)
100236587	UNITED KINGDOM	GBR		09/12/2025										(24)	(24)		(24)
100236588	UNITED KINGDOM	GBR		09/12/2025		1,985		(37)			(37)		1,948	1,867	(81)		(81)
100236589	UNITED KINGDOM	GBR		09/12/2025										(26)	(26)		(26)
100236590	UNITED KINGDOM	GBR		09/12/2025										(41)	(41)		(41)
100236591	UNITED KINGDOM	GBR		09/12/2025		5,553		(24)			(24)		5,529	5,408	(121)		(121)
100236592	UNITED KINGDOM	GBR		09/12/2025		3,160		(32)			(32)		3,128	2,955	(173)		(173)
100236593	UNITED KINGDOM	GBR		09/12/2025		209							209	(172)	(174)	(207)	(381)
100236594	UNITED KINGDOM	GBR		09/12/2025										(50)	(50)		(50)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236595	UNITED KINGDOM	GBR		09/12/2025		798		(158)			(158)		640	18,082	(97)	17,538	17,442
100236596	UNITED KINGDOM	GBR		09/12/2025		3,379		(50)			(50)		3,329	3,207	(122)		(122)
100236597	UNITED KINGDOM	GBR		09/12/2025		2,877		(37)			(37)		2,840	2,754	(86)		(86)
100236598	UNITED KINGDOM	GBR		09/12/2025		2,505		(26)			(26)		2,479	2,418	(61)		(61)
100236599	UNITED KINGDOM	GBR		09/12/2025		564		(6)			(6)		558	530	(28)		(28)
100236600	UNITED KINGDOM	GBR		09/12/2025		1,047		(12)			(12)		1,035	989	(46)		(46)
100236601	UNITED KINGDOM	GBR		09/12/2025		6,184		(11)			(11)		6,173	6,042	(130)		(130)
100236603	UNITED KINGDOM	GBR		09/12/2025		6,804		(28)			(28)		6,776	6,639	(138)		(138)
100236604	UNITED KINGDOM	GBR		09/12/2025		(944)		(8)			(8)		(952)	779	(16)	1,747	1,731
100236605	UNITED KINGDOM	GBR		09/12/2025		3,936		(35)			(35)		3,901	3,771	(130)		(130)
100236606	UNITED KINGDOM	GBR		09/12/2025		3,175		(29)			(29)		3,146	3,068	(78)		(78)
100236607	UNITED KINGDOM	GBR		09/12/2025										(50)	(50)		(50)
100236608	UNITED KINGDOM	GBR		09/12/2025		2,050		(36)			(36)		2,014	1,895	(119)		(119)
100236609	UNITED KINGDOM	GBR		09/12/2025		2,159		(14)			(14)		2,145	2,080	(65)		(65)
100236610	UNITED KINGDOM	GBR		09/12/2025		4,239		(39)			(39)		4,200	4,079	(121)		(121)
100236611	UNITED KINGDOM	GBR		09/12/2025		1,562		(23)			(23)		1,539	1,486	(53)		(53)
100236612	UNITED KINGDOM	GBR		09/12/2025		825		(14)			(14)		811	762	(49)		(49)
100236613	UNITED KINGDOM	GBR		09/12/2025										(31)	(31)		(31)
100236614	UNITED KINGDOM	GBR		09/12/2025		2,135		(22)			(22)		2,113	2,037	(76)		(76)
100236616	UNITED KINGDOM	GBR		09/12/2025		14,535		(337)			(337)		14,198	13,995	(203)		(203)
100236617	UNITED KINGDOM	GBR		09/12/2025		5,070		(136)			(136)		4,934	9,517	(126)	4,709	4,583
100236618	UNITED KINGDOM	GBR		09/12/2025		2,080		(27)			(27)		2,053	1,890	(163)		(163)
100236619	UNITED KINGDOM	GBR		09/12/2025		1,092		(21)			(21)		1,071	1,006	(65)		(65)
100236620	UNITED KINGDOM	GBR		09/12/2025										(21)	(21)		(21)
100236621	UNITED KINGDOM	GBR		09/12/2025										(23)	(23)		(23)
100236622	UNITED KINGDOM	GBR		09/12/2025		995		(11)			(11)		984	957	(26)		(26)
100236623	UNITED KINGDOM	GBR		09/12/2025		918		(19)			(19)		899	839	(60)		(60)
100236624	UNITED KINGDOM	GBR		09/12/2025		2,143		(32)			(32)		2,111	2,030	(81)		(81)
100236625	UNITED KINGDOM	GBR		09/12/2025		495		(7)			(7)		488	469	(18)		(18)
100236626	UNITED KINGDOM	GBR		09/12/2025		489		(3)			(3)		486	461	(25)		(25)
100236627	UNITED KINGDOM	GBR		09/12/2025		1,493		(13)			(13)		1,480	1,421	(59)		(59)
100236628	UNITED KINGDOM	GBR		09/12/2025		2,937		(23)			(23)		2,914	2,813	(101)		(101)
100236629	UNITED KINGDOM	GBR		09/12/2025		1,520		(12)			(12)		1,508	1,452	(55)		(55)
100236630	UNITED KINGDOM	GBR		09/12/2025		1,372		(13)			(13)		1,359	1,306	(53)		(53)
100236631	UNITED KINGDOM	GBR		09/12/2025		620		(6)			(6)		614	596	(18)		(18)
100236632	UNITED KINGDOM	GBR		09/12/2025		1,280		(16)			(16)		1,264	1,159	(105)		(105)
100236633	UNITED KINGDOM	GBR		09/12/2025		829		(11)			(11)		818	758	(60)		(60)
100236634	UNITED KINGDOM	GBR		09/12/2025		1,736		(18)			(18)		1,718	1,673	(45)		(45)
100236635	UNITED KINGDOM	GBR		09/12/2025		2,727		(47)			(47)		2,680	2,717	(120)	157	37
100236636	UNITED KINGDOM	GBR		09/12/2025		7,603		(68)			(68)		7,535	7,327	(208)		(208)
100236637	UNITED KINGDOM	GBR		09/12/2025		2,954		(27)			(27)		2,927	2,839	(89)		(89)
100236638	UNITED KINGDOM	GBR		09/12/2025		2,192		(30)			(30)		2,162	2,002	(160)		(160)
100236639	UNITED KINGDOM	GBR		09/12/2025		1,580		(12)			(12)		1,568	1,511	(58)		(58)
100236640	UNITED KINGDOM	GBR		09/12/2025		185		(4)			(4)		181	136	(45)		(45)
100236641	UNITED KINGDOM	GBR		09/12/2025		1,154		(13)			(13)		1,141	1,080	(62)		(62)
100236642	UNITED KINGDOM	GBR		09/12/2025		1,375		(12)			(12)		1,363	1,306	(57)		(57)
100236643	UNITED KINGDOM	GBR		09/12/2025		704		(7)			(7)		697	652	(46)		(46)
100236644	UNITED KINGDOM	GBR		09/12/2025		426		(9)			(9)		417	339	(77)		(77)
100236645	UNITED KINGDOM	GBR		09/12/2025		7,887		(45)			(45)		7,842	7,665	(177)		(177)
100236646	UNITED KINGDOM	GBR		09/12/2025		2,651		(18)			(18)		2,633	2,532	(100)		(100)
100236647	UNITED KINGDOM	GBR		09/12/2025		545		(8)			(8)		537	516	(21)		(21)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236648	UNITED KINGDOM	GBR		09/12/2025		1,284		(10)			(10)		1,274	1,214	(60)		(60)
100236649	UNITED KINGDOM	GBR		09/12/2025		933		(8)			(8)		925	876	(50)		(50)
100236650	UNITED KINGDOM	GBR		09/12/2025		1,450		(13)			(13)		1,437	1,390	(47)		(47)
100236651	UNITED KINGDOM	GBR		09/12/2025		93							93	(18)	(19)	(92)	(111)
100236652	UNITED KINGDOM	GBR		09/12/2025										(31)	(31)		(31)
100236653	UNITED KINGDOM	GBR		09/12/2025		1,048		(10)			(10)		1,038	976	(62)		(62)
100236654	UNITED KINGDOM	GBR		09/12/2025		753		(9)			(9)		744	692	(53)		(53)
100236655	UNITED KINGDOM	GBR		09/12/2025		1,281		(13)			(13)		1,268	1,223	(45)		(45)
100236656	UNITED KINGDOM	GBR		09/12/2025		593		(6)			(6)		587	544	(43)		(43)
100236657	UNITED KINGDOM	GBR		09/12/2025		3,397		(28)			(28)		3,369	2,909	(107)	(353)	(460)
100236658	UNITED KINGDOM	GBR		09/12/2025										(38)	(38)		(38)
100236659	UNITED KINGDOM	GBR		09/12/2025		3,446		(35)			(35)		3,411	3,316	(95)		(95)
100236660	UNITED KINGDOM	GBR		09/12/2025		1,129		(11)			(11)		1,118	1,069	(49)		(49)
100236661	UNITED KINGDOM	GBR		09/12/2025		134		(1)			(1)		133	2	(131)		(131)
100236662	UNITED KINGDOM	GBR		09/12/2025										(15)	(15)		(15)
100236663	UNITED KINGDOM	GBR		09/12/2025		1,983		(21)			(21)		1,962	1,917	(44)		(44)
100236664	UNITED KINGDOM	GBR		09/12/2025		3,700		(67)			(67)		3,633	3,588	(46)		(46)
100236665	UNITED KINGDOM	GBR		09/12/2025										(22)	(22)		(22)
100236666	UNITED KINGDOM	GBR		09/12/2025										(20)	(20)		(20)
100236667	UNITED KINGDOM	GBR		09/12/2025		2,361		(19)			(19)		2,342	2,267	(74)		(74)
100236668	UNITED KINGDOM	GBR		09/12/2025		1,049		(10)			(10)		1,039	992	(46)		(46)
100236669	UNITED KINGDOM	GBR		09/12/2025										(24)	(24)		(24)
100236670	UNITED KINGDOM	GBR		09/12/2025		2,071		(19)			(19)		2,052	2,006	(46)		(46)
100236671	UNITED KINGDOM	GBR		09/12/2025		2,006							2,006	502	(68)	(1,436)	(1,504)
100236672	UNITED KINGDOM	GBR		09/12/2025										(18)	(18)		(18)
100236673	UNITED KINGDOM	GBR		09/12/2025		117							117	(40)	(41)	(117)	(157)
100236674	UNITED KINGDOM	GBR		09/12/2025		834		(10)			(10)		824	603	(47)	(174)	(222)
100236675	UNITED KINGDOM	GBR		09/12/2025										(22)	(22)		(22)
100236676	UNITED KINGDOM	GBR		09/12/2025		603		(8)			(8)		595	569	(26)		(26)
100236677	UNITED KINGDOM	GBR		09/12/2025		787		(28)			(28)		759	2,997	(99)	2,337	2,238
100236678	UNITED KINGDOM	GBR		09/12/2025		4,415		(46)			(46)		4,369	4,227	(142)		(142)
100236679	UNITED KINGDOM	GBR		09/12/2025		2,746		(15)			(15)		2,731	2,655	(76)		(76)
100236680	UNITED KINGDOM	GBR		09/12/2025		5,396		(35)			(35)		5,361	5,224	(137)		(137)
100236681	UNITED KINGDOM	GBR		09/12/2025		108							108	(59)	(59)	(107)	(167)
100236682	UNITED KINGDOM	GBR		09/12/2025										(32)	(32)		(32)
100236683	UNITED KINGDOM	GBR		09/12/2025										(16)	(16)		(16)
100236684	UNITED KINGDOM	GBR		09/12/2025										(73)	(73)		(73)
100236685	UNITED KINGDOM	GBR		09/12/2025		2,754		(32)			(32)		2,722	2,640	(81)		(81)
100236686	UNITED KINGDOM	GBR		09/12/2025										(4)	(4)		(4)
100236687	UNITED KINGDOM	GBR		09/12/2025		1,193		(18)			(18)		1,175	1,136	(39)		(39)
100236688	UNITED KINGDOM	GBR		09/12/2025										(12)	(12)		(12)
100236689	UNITED KINGDOM	GBR		09/12/2025										(17)	(17)		(17)
100236691	UNITED KINGDOM	GBR		09/12/2025		515		(9)			(9)		506	476	(31)		(31)
100236692	UNITED KINGDOM	GBR		09/12/2025		118							118	(95)	(96)	(118)	(213)
100236693	UNITED KINGDOM	GBR		09/12/2025		789		(13)			(13)		776	753	(23)		(23)
100236694	UNITED KINGDOM	GBR		09/12/2025		224		(3)			(3)		221	140	(81)		(81)
100236695	UNITED KINGDOM	GBR		09/12/2025		676		(16)			(16)		660	580	(80)		(80)
100236697	UNITED KINGDOM	GBR		09/12/2025		1,040		(7)			(7)		1,033	675	(36)	(322)	(358)
100236698	UNITED KINGDOM	GBR		09/12/2025		3,364		(42)			(42)		3,322	3,189	(134)		(134)
100236699	UNITED KINGDOM	GBR		09/12/2025		916		(11)			(11)		905	831	(73)		(73)
100236700	UNITED KINGDOM	GBR		09/12/2025		1,331		(15)			(15)		1,316	1,244	(72)		(72)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236702	UNITED KINGDOM	GBR		09/12/2025		1,453		(15)			(15)		1,438	1,385	(53)		(53)
100236703	UNITED KINGDOM	GBR		09/12/2025		2,811		(35)			(35)		2,776	2,676	(101)		(101)
100236704	UNITED KINGDOM	GBR		09/12/2025											(16)		(16)
100236705	UNITED KINGDOM	GBR		09/12/2025		7,660							7,660	(175)	(234)	(7,601)	(7,835)
100236706	UNITED KINGDOM	GBR		09/12/2025		2,346		(14)			(14)		2,332	2,275	(57)		(57)
100236707	UNITED KINGDOM	GBR		09/12/2025											(31)		(31)
100236708	UNITED KINGDOM	GBR		09/12/2025											(72)		(72)
100236709	UNITED KINGDOM	GBR		09/12/2025		1,502		(20)			(20)		1,482	1,420	(62)		(62)
100236710	UNITED KINGDOM	GBR		09/12/2025		2,135		(27)			(27)		2,108	1,911	(53)	(144)	(197)
100236711	UNITED KINGDOM	GBR		09/12/2025		98							98	(36)	(37)	(97)	(134)
100236712	UNITED KINGDOM	GBR		09/12/2025											(32)		(32)
100236713	UNITED KINGDOM	GBR		09/12/2025		16,024		(287)			(287)		15,737	30,880	(1,003)	16,146	15,143
100236714	UNITED KINGDOM	GBR		09/12/2025		2,726		(34)			(34)		2,692	2,590	(103)		(103)
100236715	UNITED KINGDOM	GBR		09/12/2025		1,171		(14)			(14)		1,157	1,126	(31)		(31)
100236716	UNITED KINGDOM	GBR		09/12/2025		195		(2)			(2)		193	171	(22)		(22)
100236717	UNITED KINGDOM	GBR		09/12/2025		843		(9)			(9)		834	808	(26)		(26)
100236718	UNITED KINGDOM	GBR		09/12/2025		991		(15)			(15)		976	898	(78)		(78)
100236719	UNITED KINGDOM	GBR		09/12/2025											(20)		(20)
100236720	UNITED KINGDOM	GBR		09/12/2025		3,519		(44)			(44)		3,475	3,375	(100)		(100)
100236721	UNITED KINGDOM	GBR		09/12/2025		1,303		(19)			(19)		1,284	1,245	(39)		(39)
100236722	UNITED KINGDOM	GBR		09/12/2025		1,477		(22)			(22)		1,455	1,409	(46)		(46)
100236723	UNITED KINGDOM	GBR		09/12/2025		1,157		(11)			(11)		1,146	1,093	(53)		(53)
100236724	UNITED KINGDOM	GBR		09/12/2025		1,201		(12)			(12)		1,189	1,075	(113)		(113)
100236725	UNITED KINGDOM	GBR		09/12/2025		674		(11)			(11)		663	547	(116)		(116)
100236726	UNITED KINGDOM	GBR		09/12/2025		1,293		(10)			(10)		1,283	1,246	(36)		(36)
100236727	UNITED KINGDOM	GBR		09/12/2025		3,157		(17)			(17)		3,140	2,987	(154)		(154)
100236728	UNITED KINGDOM	GBR		09/12/2025		858		(10)			(10)		848	808	(40)		(40)
100236729	UNITED KINGDOM	GBR		09/12/2025		1,749		(13)			(13)		1,736	1,650	(86)		(86)
100236730	UNITED KINGDOM	GBR		09/12/2025		1,320		(10)			(10)		1,310	984	(25)	(301)	(326)
100236731	UNITED KINGDOM	GBR		09/12/2025		620		(8)			(8)		612	568	(44)		(44)
100236732	UNITED KINGDOM	GBR		09/12/2025		883		(11)			(11)		872	716	(68)	(88)	(156)
100236734	CRANE HILL	AL		09/11/2025		1,363		(11)			(11)		1,352	1,352			
100236735	GEORGETOWN	TX		09/11/2025		1,474		(37)			(37)		1,437	1,437			
100236736	LAKEVILLE	PA		09/11/2025		658		(8)			(8)		650	650			
100236737	LANSING	MI		09/11/2025		129		(4)			(4)		125	125			
100236738	PORT ST LUCIE	FL		09/11/2025		638		(17)			(17)		621	621			
100236739	EDMOND	OK		09/11/2025		489		(14)			(14)		475	475			
100236740	QUANTICO	VA		09/11/2025		939		(23)			(23)		916	916			
100236741	MIAMI	FL		09/11/2025		1,266		(19)			(19)		1,247	1,247			
100236742	BRISTOL	WI		09/11/2025		1,321		(21)			(21)		1,300	1,300			
100236743	OKLAHOMA CITY	OK		09/11/2025		184		(3)			(3)		181	181			
100236744	CELINA	TX		09/11/2025		787		(13)			(13)		774	774			
100236745	BUMPASS	VA		09/11/2025		2,605		3			3		2,608	2,608			
100236746	LUBBOCK	TX		09/11/2025		214		(8)			(8)		206	206			
100236747	AMARILLO	TX		09/11/2025		394		1			1		395	395			
100236748	SHAKOPEE	MN		09/11/2025		597		(14)			(14)		583	583			
100236749	ROCKY MOUNT	NC		09/11/2025		90		(5)			(5)		85	85			
100236750	PAGOSA SPRINGS	CO		09/11/2025		648		(18)			(18)		630	630			
100236751	LUBBOCK	TX		09/11/2025		298		(9)			(9)		289	289			
100236752	SHERRILLS FORD	NC		09/11/2025		757		(4)			(4)		753	753			
100236753	SUMMERVILLE	SC		09/11/2025		598		(22)			(22)		576	576			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236754	ABILENE	TX		09/11/2025		835		(20)			(20)		815	815			
100236755	MOUNT CHARLESTON	NV		09/11/2025		1,410		(3)			(3)		1,407	1,407			
100236756	LUBBOCK	TX		09/11/2025		325		(11)			(11)		314	314			
100236757	RIVER GROVE	IL		09/11/2025		282		(8)			(8)		274	274			
100236758	BAKERSFIELD	CA		09/11/2025		1,836		(56)			(56)		1,780	1,780			
100236759	CRESCENT LAKE	OR		09/11/2025		380		(13)			(13)		367	367			
100236760	NASHVILLE	TN		09/11/2025		479		(14)			(14)		465	465			
100236761	PHILADELPHIA	PA		09/11/2025		331		(7)			(7)		324	324			
100236762	LONG BEACH	CA		09/11/2025		1,905		(56)			(56)		1,849	1,849			
100236763	FORT MOHAVE	AZ		09/11/2025		832		(7)			(7)		825	825			
100236764	BETHLEHEM	NH		09/11/2025		550		(6)			(6)		544	544			
100236765	AMARILLO	TX		09/11/2025		573		(16)			(16)		557	557			
100236766	EUCLID	OH		09/11/2025		114		(3)			(3)		111	111			
100236767	BRANSON	MO		09/11/2025		1,597		(36)			(36)		1,561	1,561			
100236768	CINCINNATI	OH		09/11/2025		331		(14)			(14)		317	317			
100236769	MATTAWA	WA		09/11/2025		271		(15)			(15)		256	256			
100236770	ROSEBURG	OR		09/11/2025		373		(13)			(13)		360	360			
100236771	TERRE HAUTE	IN		09/11/2025		10,820		(315)			(315)		10,505	10,505			
100236772	JACKSON	NJ		09/11/2025		924		(22)			(22)		902	902			
100236773	STAMFORD	CT		09/11/2025		1,715		(55)			(55)		1,660	1,660			
100236774	TOLEDO	OH		09/11/2025		58		(2)			(2)		56	56			
100236775	GRAYSLAKE	IL		09/11/2025		465		(17)			(17)		448	448			
100236776	TOLEDO	OH		09/11/2025		83		(2)			(2)		81	81			
100236777	CELORON	NY		09/11/2025		177		(5)			(5)		172	172			
100236778	LAKEWOOD	CO		09/12/2025		732		(25)			(25)		707	707			
100236779	BEND	OR		09/12/2025		1,933		(81)			(81)		1,852	1,852			
100236780	NORTHVILLE	MI		09/12/2025		413		(18)			(18)		395	395			
100236781	CHARLOTTE	NC		09/12/2025		1,504		(65)			(65)		1,439	1,439			
100236782	POCONO PINES	PA		09/12/2025		674		(19)			(19)		655	655			
100236783	AUBREY	TX		09/12/2025		671		(21)			(21)		650	650			
100236784	OPELIKA	AL		09/12/2025		454		(13)			(13)		441	441			
100236785	SOUTH LAKE TAHOE	CA		09/12/2025		993		(39)			(39)		954	954			
100236786	PORT CHARLOTTE	FL		09/12/2025		1,030		(44)			(44)		986	986			
100236787	PLYMOUTH	NH		09/12/2025		1,202		(49)			(49)		1,153	1,153			
100236788	CINCINNATI	OH		09/12/2025		572		(24)			(24)		548	548			
100236789	SANTA ANA	CA		09/12/2025		1,263		(59)			(59)		1,204	1,204			
100236790	LADSON	SC		09/12/2025		448		(16)			(16)		432	432			
100236791	HYDE PARK	NY		09/12/2025		785		(25)			(25)		760	760			
100236792	HOLBROOK	NY		09/12/2025		1,088		(48)			(48)		1,040	1,040			
100236793	WRIGHTWOOD	CA		09/12/2025		762		(31)			(31)		731	731			
100236794	STEAMBOAT SPRINGS	CO		09/12/2025		42,687		(1,354)			(1,354)		41,333	41,333			
100236795	PHOENIX	AZ		09/12/2025		700		(25)			(25)		675	675			
100236796	IRONDEQUOIT	NY		09/12/2025		410		(13)			(13)		397	397			
100236797	RALEIGH	NC		09/12/2025		599		(23)			(23)		576	576			
100236799	JERSEY CITY	NJ		09/12/2025		911		(24)			(24)		887	887			
100236800	LITTLE ROCK	AR		09/12/2025		886		30			30		916	916			
100236801	DANBURY	WI		09/12/2025		891		(34)			(34)		857	857			
100236802	PHILADELPHIA	PA		09/12/2025		476		(15)			(15)		461	461			
100236803	YONKERS	NY		09/12/2025		1,366		(42)			(42)		1,324	1,324			
100236804	RENO	NV		09/12/2025		748		(11)			(11)		737	737			
100236805	CAPE CORAL	FL		09/12/2025		520		(13)			(13)		507	507			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236806	WEST BLOOMFIELD	MI		09/12/2025		383		(9)			(9)		374	374			
100236807	PHILADELPHIA	PA		09/12/2025		651		(22)			(22)		629	629			
100236808	HARRIS	MN		09/12/2025		438		(19)			(19)		419	419			
100236809	INCLINE VILLAGE	NV		09/12/2025		119,927		(1,171)			(1,171)		118,756	118,756			
100236810	ARLINGTON	MA		09/12/2025		850		(26)			(26)		824	824			
100236811	GRANBY	CO		09/12/2025		1,448		(41)			(41)		1,407	1,407			
100236812	BRICK	NJ		09/12/2025		827		(15)			(15)		812	812			
100236813	POCONO LAKE	PA		09/12/2025		2,321		(53)			(53)		2,268	2,268			
100236814	LOUISVILLE	KY		09/12/2025		344		(12)			(12)		332	332			
100236815	COLONIA	NJ		09/12/2025		3,648		(75)			(75)		3,573	3,573			
100236816	SAINT PETERSBURG	FL		09/12/2025		756		(12)			(12)		744	744			
100236817	NORTH CHARLESTON	SC		09/12/2025		1,003		(37)			(37)		966	966			
100236818	SAN ANTONIO	TX		09/12/2025		302		(4)			(4)		298	298			
100236819	DUNEDIN	FL		09/12/2025		809		(36)			(36)		773	773			
100236820	HAMPSTEAD	NC		09/12/2025		735		(27)			(27)		708	708			
100236821	AKRON	NY		09/12/2025		353		(9)			(9)		344	344			
100236822	YUKON	OK		09/12/2025		496		11			11		507	507			
100236823	HAMILTON	MT		09/12/2025		1,137		(36)			(36)		1,101	1,101			
100236825	ATLANTA	GA		09/12/2025		586		(21)			(21)		565	565			
100236826	MUNDELEIN	IL		09/12/2025		493		(20)			(20)		473	473			
100236827	PLANO	TX		09/12/2025		730		(15)			(15)		715	715			
100236828	TUCSON	AZ		09/12/2025		707		(27)			(27)		680	680			
100236829	CLEVELAND	OH		09/12/2025		4,001		(138)			(138)		3,863	3,863			
100236830	BREMERTON	WA		09/12/2025		553		(20)			(20)		533	533			
100236831	THOUSAND OAKS	CA		09/12/2025		1,553		(68)			(68)		1,485	1,485			
100236832	CAMBRIDGE	MN		09/12/2025		480		(20)			(20)		460	460			
100236833	SEATTLE	WA		09/12/2025		1,243		(32)			(32)		1,211	1,211			
100236834	MYRTLE BEACH	SC		09/12/2025		955		52			52		1,007	1,007			
100236835	TINTON FALLS	NJ		09/12/2025		531		(19)			(19)		512	512			
100236836	CAPE CORAL	FL		09/12/2025		1,441		(28)			(28)		1,413	1,413			
100236837	PRINCETON	TX		09/12/2025		388		(17)			(17)		371	371			
100236838	EUCLID	OH		09/12/2025		436		(16)			(16)		420	420			
100236839	PLANADA	CA		09/12/2025		1,117		(43)			(43)		1,074	1,074			
100236840	FRASER	CO		09/12/2025		1,339		(30)			(30)		1,309	1,309			
100236841	CRANFORD	NJ		09/12/2025		879		(27)			(27)		852	852			
100236842	WILDWOOD	NJ		09/12/2025		385		(9)			(9)		376	376			
100236843	PHILADELPHIA	PA		09/12/2025		290		(12)			(12)		278	278			
100236844	CHICAGO	IL		09/12/2025		1,211		(47)			(47)		1,164	1,164			
100236845	LOWELL	MA		09/12/2025		11,064		(391)			(391)		10,673	10,673			
100236846	STATEN ISLAND	NY		09/12/2025		1,227		(45)			(45)		1,182	1,182			
100236847	SPRING VALLEY	NY		09/12/2025		1,624		(40)			(40)		1,584	1,584			
100236848	ORLANDO	FL		09/12/2025		440		(6)			(6)		434	434			
100236849	MURPHY	NC		09/12/2025		566		(20)			(20)		546	546			
100236850	RALEIGH	NC		09/12/2025		728		(16)			(16)		712	712			
100236851	WENATCHEE	WA		09/12/2025		583		(31)			(31)		552	552			
100236852	LAS VEGAS	NV		09/12/2025		508		(15)			(15)		493	493			
100236853	TRACY	CA		09/12/2025		772		(29)			(29)		743	743			
100236854	CHICAGO	IL		09/12/2025		513		(14)			(14)		499	499			
100236855	BRONX	NY		09/12/2025		622		(28)			(28)		594	594			
100236856	BEREA	OH		09/12/2025		578		(19)			(19)		559	559			
100236857	SONOMA	CA		09/12/2025		730		(27)			(27)		703	703			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236858	MOUNT VERNON	TX		09/12/2025		870		(28)			(28)		842	842			
100236859	BEACHWOOD	NJ		09/12/2025		678		(9)			(9)		669	669			
100236860	TACOMA	WA		09/12/2025		819		(37)			(37)		782	782			
100236861	CENTRAL VALLEY	NY		09/12/2025		816		(23)			(23)		793	793			
100236862	SANTEE	CA		09/12/2025		969		(31)			(31)		938	938			
100236863	FLORENCE	SC		09/12/2025		561		(17)			(17)		544	544			
100236864	KNOXVILLE	TN		09/12/2025		435		(12)			(12)		423	423			
100236865	RIVERSIDE	NJ		09/12/2025		563		(13)			(13)		550	550			
100236866	TUCSON	AZ		09/12/2025		404		(10)			(10)		394	394			
100236867	ROCKLAND	MA		09/12/2025		387		(11)			(11)		376	376			
100236868	TONAWANDA	NY		09/12/2025		372		(13)			(13)		359	359			
100236869	LODI	CA		09/12/2025		956		(31)			(31)		925	925			
100236870	AIKEN	SC		09/12/2025		1,164		(46)			(46)		1,118	1,118			
100236871	HICKORY	NC		09/12/2025		554		13			13		567	567			
100236872	ORLANDO	FL		09/12/2025		911		(26)			(26)		885	885			
100236873	GRANBY	CO		09/12/2025		847		(35)			(35)		812	812			
100236874	BRICK	NJ		09/12/2025		321		(8)			(8)		313	313			
100236875	SANTA CLARITA	CA		09/12/2025		6,611		(234)			(234)		6,377	6,377			
100236876	THOMPSONVILLE	MI		09/12/2025		1,124		(20)			(20)		1,104	1,104			
100236877	LOUISVILLE	KY		09/12/2025		547		(15)			(15)		532	532			
100236878	PONCHATOULA	LA		09/12/2025		400		(13)			(13)		387	387			
100236879	PROVIDENCE	RI		09/12/2025		662		(21)			(21)		641	641			
100236880	CABOT	AR		09/12/2025		507		11			11		518	518			
100236881	HONEOYE FALLS	NY		09/12/2025		562		(27)			(27)		535	535			
100236882	SONOMA	CA		09/12/2025		1,927		(72)			(72)		1,855	1,855			
100236883	LEADVILLE	CO		09/12/2025		1,943		(28)			(28)		1,915	1,915			
100236884	COLUMBIA	TN		09/12/2025		619		(21)			(21)		598	598			
100236885	CHICAGO	IL		09/12/2025		651		(26)			(26)		625	625			
100236886	SCOTTSDALE	AZ		09/12/2025		4,089		(43)			(43)		4,046	4,046			
100236887	HARRIS	MN		09/12/2025		534		(23)			(23)		511	511			
100236888	WEST HAVERSTRAW	NY		09/12/2025		549		(14)			(14)		535	535			
100236889	NEW BRUNSWICK	NJ		09/12/2025		458		(18)			(18)		440	440			
100236890	SIERRA VISTA	AZ		09/12/2025		637		(19)			(19)		618	618			
100236891	MEMPHIS	TN		09/12/2025		529		11			11		540	540			
100236893	LAWRENCEVILLE	GA		09/12/2025		371		(8)			(8)		363	363			
100236894	SAN ANTONIO	TX		09/12/2025		467		7			7		474	474			
100236895	JERSEY CITY	NJ		09/12/2025		1,317		(46)			(46)		1,271	1,271			
100236896	SURFSIDE BEACH	SC		09/12/2025		991		(33)			(33)		958	958			
100236897	BREMERTON	WA		09/12/2025		891		(29)			(29)		862	862			
100236898	AKRON	OH		09/12/2025		822		(18)			(18)		804	804			
100236899	MORGANTOWN	WV		09/12/2025		440		(5)			(5)		435	435			
100236900	SOUTHOLD	NY		09/12/2025		658		(25)			(25)		633	633			
100236901	MIAMI	FL		09/12/2025		961		(21)			(21)		940	940			
100236902	ORO VALLEY	AZ		09/12/2025		366		(17)			(17)		349	349			
100236903	HELENA	MT		09/12/2025		1,175		(37)			(37)		1,138	1,138			
100236904	HIGHLAND FALLS	NY		09/12/2025		896		(25)			(25)		871	871			
100236905	LAS VEGAS	NV		09/12/2025		467		(12)			(12)		455	455			
100236908	TUCSON	AZ		09/12/2025		583		6			6		589	589			
100236909	LUTHERVILLE TIMONIUM	MD		09/12/2025		583		(19)			(19)		564	564			
100236910	FALLS CHURCH	VA		09/12/2025		2,874		(35)			(35)		2,839	2,839			
100236911	LANCASTER	CA		09/12/2025		747		(14)			(14)		733	733			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236912	NIANTIC	CT		09/12/2025		516		(7)			(7)		509	509			
100236913	WHITTIER	CA		09/12/2025		1,070		(23)			(23)		1,047	1,047			
100236914	LOS ANGELES	CA		09/12/2025		1,937		(69)			(69)		1,868	1,868			
100236915	LOUISVILLE	KY		09/12/2025		336		(2)			(2)		334	334			
100236916	ROCKPORT	TX		09/12/2025		226		(11)			(11)		215	215			
100236917	DAVENPORT	FL		09/12/2025		31,238		(437)			(437)		30,801	30,801			
100236918	STOCKTON	CA		09/12/2025		432		(13)			(13)		419	419			
100236919	SOLEDAD	CA		09/12/2025		806		1			1		807	807			
100236920	NORTH LAUDERDALE	FL		09/12/2025		331		(7)			(7)		324	324			
100236921	PALM DESERT	CA		09/12/2025		1,162		(16)			(16)		1,146	1,146			
100236922	LOMPOC	CA		09/12/2025		709		(22)			(22)		687	687			
100236923	MAGNOLIA	TX		09/12/2025		299		4			4		303	303			
100236924	SAN DIEGO	CA		09/12/2025		1,101		3			3		1,104	1,104			
100236926	URBANA	OH		09/12/2025		396		3			3		399	399			
100236927	CATHEDRAL CITY	CA		09/12/2025		592		(20)			(20)		572	572			
100236928	HOUSTON	TX		09/12/2025		278		(6)			(6)		272	272			
100236929	KENSINGTON	MD		09/12/2025		493		(19)			(19)		474	474			
100236930	WINTER SPRINGS	FL		09/12/2025		371		3			3		374	374			
100236931	WEST ALLIS	WI		09/12/2025		333		(16)			(16)		317	317			
100236932	LAYTON	UT		09/12/2025		609		3			3		612	612			
100236935	LYNWOOD	CA		09/12/2025		975		(32)			(32)		943	943			
100236936	BRAINTREE	MA		09/12/2025		1,048		(8)			(8)		1,040	1,040			
100236937	ARLINGTON	TX		09/12/2025		322		(14)			(14)		308	308			
100236938	PALMDALE	CA		09/12/2025		1,049		(6)			(6)		1,043	1,043			
100236939	HIALEAH	FL		09/12/2025		649		(3)			(3)		646	646			
100236940	MONTGOMERY	AL		09/12/2025		263		(11)			(11)		252	252			
100236941	SPRING	TX		09/12/2025		444		(2)			(2)		442	442			
100236942	CATHEDRAL CITY	CA		09/12/2025		500		(17)			(17)		483	483			
100236943	OKLAHOMA CITY	OK		09/12/2025		242		(3)			(3)		239	239			
100236944	LAS VEGAS	NV		09/12/2025		399		(2)			(2)		397	397			
100236945	RIVERVIEW	FL		09/12/2025		581		(5)			(5)		576	576			
100236946	WHITTIER	CA		09/12/2025		1,073		(50)			(50)		1,023	1,023			
100236947	LAS VEGAS	NV		09/12/2025		367		(4)			(4)		363	363			
100236948	PALMDALE	CA		09/12/2025		956		7			7		963	963			
100236949	LOS ANGELES	CA		09/12/2025		766		(6)			(6)		760	760			
100236950	LAS VEGAS	NV		09/12/2025		402		(1)			(1)		401	401			
100236952	BALDWIN PARK	CA		09/12/2025		399		(8)			(8)		391	391			
100236953	REDDING	CA		09/12/2025		272		(11)			(11)		261	261			
100236954	PAHRUMP	NV		09/12/2025		560		1			1		561	561			
100236955	COOLIDGE	AZ		09/12/2025		166		(1)			(1)		165	165			
100236956	MANKATO	MN		09/12/2025		433		(9)			(9)		424	424			
100236957	SOUTHBURY	CT		09/12/2025		196		(8)			(8)		188	188			
100236958	LOS ANGELES	CA		09/12/2025		1,462		16			16		1,478	1,478			
100236959	OAKLAND	CA		09/12/2025		1,478		(30)			(30)		1,448	1,448			
100236960	NORTH CHESTERFIELD	VA		09/12/2025		249		(2)			(2)		247	247			
100236961	RICHMOND	CA		09/12/2025		803		(23)			(23)		780	780			
100236962	HOUSTON	TX		09/12/2025		315		(9)			(9)		306	306			
100236963	LOS ANGELES	CA		09/12/2025		594		(19)			(19)		575	575			
100236964	COLUMBUS	OH		09/12/2025		230		(7)			(7)		223	223			
100236965	ELDON	MO		09/12/2025		756		(36)			(36)		720	720			
100236966	SAN BERNARDINO	CA		09/12/2025		626		(21)			(21)		605	605			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100236967	LAKEWOOD RANCH	FL		09/12/2025		2,106		(8)			(8)		2,098	2,098			
100236968	LOS ANGELES	CA		09/12/2025		1,581		(54)			(54)		1,527	1,527			
100236969	WATERTOWN	MN		09/12/2025		723		(23)			(23)		700	700			
100236970	PHILADELPHIA	PA		09/12/2025		299		(13)			(13)		286	286			
100236971	ODESSA	TX		09/12/2025		157		(5)			(5)		152	152			
100236972	SANTA CLARITA	CA		09/12/2025		681		(19)			(19)		662	662			
100236973	VICTORVILLE	CA		09/12/2025		480		(23)			(23)		457	457			
100236974	FAIRHOPE	AL		09/12/2025		2,169		(54)			(54)		2,115	2,115			
100236975	CASTLE ROCK	CO		09/12/2025		835							835	835			
100236976	GOODYEAR	AZ		09/12/2025		889		(32)			(32)		857	857			
100236977	FONTANA	CA		09/12/2025		782		(20)			(20)		762	762			
100236978	NORTHGLENN	CO		09/12/2025		1,080		(51)			(51)		1,029	1,029			
100236979	MURRIETA	CA		09/12/2025		462		(22)			(22)		440	440			
100236980	SUGARLOAF	CA		09/12/2025		600		(29)			(29)		571	571			
100236981	LOS ANGELES	CA		09/12/2025		1,495		(55)			(55)		1,440	1,440			
100236982	HOMESTEAD	FL		09/12/2025		604		(29)			(29)		575	575			
100236983	SAN BERNARDINO	CA		09/12/2025		805		(9)			(9)		796	796			
100236984	SAN MARCOS	CA		09/12/2025		1,388		(22)			(22)		1,366	1,366			
100236985	SUNRISE	FL		09/12/2025		591		(12)			(12)		579	579			
100236986	SARASOTA	FL		09/12/2025		992		(4)			(4)		988	988			
100236987	SIMI VALLEY	CA		09/12/2025		3,053		(32)			(32)		3,021	3,021			
100236988	CRESTWOOD	IL		09/12/2025		691		(12)			(12)		679	679			
100236989	ANTIOCH	CA		09/12/2025		927		(10)			(10)		917	917			
100236990	GARLAND	TX		09/12/2025		8,068		(292)			(292)		7,776	7,776			
100236991	CAPE CORAL	FL		09/12/2025		645							645	645			
100236992	OXNARD	CA		09/12/2025		2,730		(46)			(46)		2,684	2,684			
100236993	HOLYOKE	MA		09/12/2025		500		(24)			(24)		476	476			
100236994	SALISBURY	NC		09/12/2025		512		(17)			(17)		495	495			
100236996	BELL GARDENS	CA		09/12/2025		4,272		(148)			(148)		4,124	4,124			
100236997	WEST FRIENDSHIP	MD		09/12/2025		2,173		(34)			(34)		2,139	2,139			
100236998	OMAHA	NE		09/12/2025		381		(18)			(18)		363	363			
100236999	WESLEY CHAPEL	FL		09/12/2025		1,130		(7)			(7)		1,123	1,123			
100237000	APPLETON	WI		09/12/2025		799		(1)			(1)		798	798			
100237001	YORBA LINDA	CA		09/12/2025		2,278		(81)			(81)		2,197	2,197			
100237002	LOS ANGELES	CA		09/12/2025		681		(32)			(32)		649	649			
100237003	LATHROP	CA		09/12/2025		360		(16)			(16)		344	344			
100237004	ELKO NEW MARKET	MN		09/12/2025		982		(30)			(30)		952	952			
100237005	BIG BEAR CITY	CA		09/12/2025		744		(35)			(35)		709	709			
100237006	LANCASTER	CA		09/12/2025		551		(6)			(6)		545	545			
100237007	FARGO	ND		09/12/2025		103,407		(2,316)			(2,316)		101,091	101,091			
100237008	ORANGE BEACH	AL		09/12/2025		2,849		(71)			(71)		2,778	2,778			
100237009	LIVONIA	MI		09/12/2025		798		(38)			(38)		760	760			
100237010	SOUTH DENNIS	MA		09/12/2025		1,156		(55)			(55)		1,101	1,101			
100237011	NASHVILLE	TN		09/12/2025		1,242		(27)			(27)		1,215	1,215			
100237012	BARTLETT	IL		09/12/2025		604		(22)			(22)		582	582			
100237013	LAS VEGAS	NV		09/12/2025		1,710		(65)			(65)		1,645	1,645			
100237014	BAKERSFIELD	CA		09/12/2025		1,394		14			14		1,408	1,408			
100237015	BOONSBORO	MD		09/12/2025		943		(11)			(11)		932	932			
100237016	LODI	CA		09/12/2025		14,674		(100)			(100)		14,574	14,574			
100237017	BAKERSFIELD	CA		09/12/2025		781		(20)			(20)		761	761			
100237018	AFTON	MN		09/12/2025		3,026		(62)			(62)		2,964	2,964			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237019	AIEA	HI		09/12/2025		1,120		(25)			(25)		1,095	1,095			
100237020	MIAMI	FL		09/12/2025		1,102		1			1		1,103	1,103			
100237021	KERNVILLE	CA		09/12/2025		2,359		(107)			(107)		2,252	2,252			
100237022	LONG BEACH	CA		09/12/2025		519		(4)			(4)		515	515			
100237023	LOS ANGELES	CA		09/12/2025		2,863		(123)			(123)		2,740	2,740			
100237024	LONG BEACH	CA		09/12/2025		1,083		(49)			(49)		1,034	1,034			
100237025	SHERMAN	TX		09/12/2025		835		(8)			(8)		827	827			
100237026	PERRIS	CA		09/12/2025		1,000		(41)			(41)		959	959			
100237027	MIAMI	FL		09/12/2025		610		(6)			(6)		604	604			
100237029	BURLINGTON	MA		09/12/2025		2,235		(28)			(28)		2,207	2,207			
100237030	VENTURA	CA		09/12/2025		1,676		(33)			(33)		1,643	1,643			
100237031	VENTURA	CA		09/12/2025		1,177		(30)			(30)		1,147	1,147			
100237032	LAHAINA	HI		09/12/2025		2,108		(74)			(74)		2,034	2,034			
100237033	HUNTINGTON BEACH	CA		09/12/2025		1,608		(59)			(59)		1,549	1,549			
100237034	TARZANA	CA		09/12/2025		2,053		(98)			(98)		1,955	1,955			
100237035	CAMAS	WA		09/12/2025		3,602		(120)			(120)		3,482	3,482			
100237036	NEWPORT BEACH	CA		09/12/2025		7,916		(290)			(290)		7,626	7,626			
100237037	SANTA ANA	CA		09/12/2025		3,025		(83)			(83)		2,942	2,942			
100237038	ANAHEIM	CA		09/12/2025		2,008		(94)			(94)		1,914	1,914			
100237039	VAN NUYS	CA		09/12/2025		2,471		(117)			(117)		2,354	2,354			
100237040	AUSTIN	TX		09/12/2025		698		(17)			(17)		681	681			
100237041	FREMONT	CA		09/12/2025		6,392		(196)			(196)		6,196	6,196			
100237042	DAYTON	NV		09/12/2025		1,136		(53)			(53)		1,083	1,083			
100237043	CHOWCHILLA	CA		09/12/2025		802		(38)			(38)		764	764			
100237044	NORCROSS	GA		09/12/2025		292		(7)			(7)		285	285			
100237045	PRESCOTT	AZ		09/12/2025		725		(31)			(31)		694	694			
100237046	FORT COLLINS	CO		09/12/2025		1,006		(42)			(42)		964	964			
100237047	GREENSBORO	NC		09/12/2025		525		(25)			(25)		500	500			
100237048	FORT WORTH	TX		09/12/2025		2,459		(105)			(105)		2,354	2,354			
100237049	STOCKTON	CA		09/12/2025		1,065		(47)			(47)		1,018	1,018			
100237050	MECHANICSBURG	PA		09/12/2025		593		(21)			(21)		572	572			
100237051	LAKE ELSINORE	CA		09/12/2025		928		(23)			(23)		905	905			
100237052	PAGOSA SPRINGS	CO		09/12/2025		540		(18)			(18)		522	522			
100237053	GRANITE BAY	CA		09/12/2025		4,356		(142)			(142)		4,214	4,214			
100237054	MIAMI	FL		09/12/2025		2,229		(48)			(48)		2,181	2,181			
100237055	APTOS	CA		09/12/2025		2,597		(96)			(96)		2,501	2,501			
100237056	CHANTILLY	VA		09/12/2025		2,248		(71)			(71)		2,177	2,177			
100237057	SANTA CLARA	CA		09/12/2025		1,962		(48)			(48)		1,914	1,914			
100237060	SAN MARCOS	CA		09/12/2025		1,969		(68)			(68)		1,901	1,901			
100237061	NORTH PORT	FL		09/12/2025		1,432		(25)			(25)		1,407	1,407			
100237063	CINCINNATI	OH		09/12/2025		471		(10)			(10)		461	461			
100237065	COSTA MESA	CA		09/12/2025		1,914		(70)			(70)		1,844	1,844			
100237066	MERCED	CA		09/12/2025		437		(21)			(21)		416	416			
100237067	MIAMI	FL		09/12/2025		206		(8)			(8)		198	198			
100237068	CULVER CITY	CA		09/12/2025		3,420		(87)			(87)		3,333	3,333			
100237069	SEDONA	AZ		09/12/2025		497		(16)			(16)		481	481			
100237070	CHARLOTTE	NC		09/12/2025		1,329		(31)			(31)		1,298	1,298			
100237071	CARSON	CA		09/12/2025		1,769		(34)			(34)		1,735	1,735			
100237072	MIAMI	FL		09/12/2025		797		(42)			(42)		755	755			
100237075	VERO BEACH	FL		09/12/2025		494		(1)			(1)		493	493			
100237076	TOMS RIVER	NJ		09/12/2025		923		(36)			(36)		887	887			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100237077	BEL AIR	MD		09/12/2025		1,474		(79)			(79)		1,395	1,395			
100237078	LOS ANGELES	CA		09/12/2025		3,757		(141)			(141)		3,616	3,616			
100237079	QUEEN CREEK	AZ		09/12/2025		1,704		(61)			(61)		1,643	1,643			
100237080	LYNCHBURG	VA		09/12/2025		1,765		(47)			(47)		1,718	1,718			
100237081	WAKEFIELD	MA		09/12/2025		6,933		(174)			(174)		6,759	6,759			
100237082	DAVIE	FL		09/12/2025		1,597		(57)			(57)		1,540	1,540			
100237083	ORLANDO	FL		09/12/2025		1,095		(52)			(52)		1,043	1,043			
100237084	CLEVELAND	TN		09/12/2025		315		(8)			(8)		307	307			
100237085	DAWSONVILLE	GA		09/12/2025		320		(15)			(15)		305	305			
100237086	PHOENIX	AZ		09/12/2025		529		(22)			(22)		507	507			
100237087	HANDFORD	CA		09/12/2025		589		(25)			(25)		564	564			
100237088	SPRING	TX		09/12/2025		207		(10)			(10)		197	197			
100237089	NASHVILLE	TN		09/12/2025		2,554		(74)			(74)		2,480	2,480			
100237090	LOS ANGELES	CA		09/12/2025		3,919		(157)			(157)		3,762	3,762			
100237091	HO HO KUS	NJ		09/12/2025		1,591		(48)			(48)		1,543	1,543			
100237092	BRANDON	FL		09/12/2025		1,313		(57)			(57)		1,256	1,256			
100237093	ZEBULON	NC		09/12/2025		352		(16)			(16)		336	336			
100237094	GULF BREEZE	FL		09/12/2025		455		(14)			(14)		441	441			
100237095	EL DORADO HILLS	CA		09/12/2025		3,627		(122)			(122)		3,505	3,505			
100237096	PANAMA CITY BEACH	FL		09/12/2025		546		(26)			(26)		520	520			
100237097	ORANGE	CA		09/12/2025		3,020		(113)			(113)		2,907	2,907			
100237098	YORBA LINDA	CA		09/12/2025		5,480		(256)			(256)		5,224	5,224			
100237099	HUDSON	NH		09/12/2025		159		(5)			(5)		154	154			
100237100	CHICAGO	IL		09/12/2025		602		(18)			(18)		584	584			
100237101	PALATINE	IL		09/12/2025		840		(24)			(24)		816	816			
100237103	SILVERADO	CA		09/12/2025		4,005		(180)			(180)		3,825	3,825			
100237105	PERTH AMBOY	NJ		09/12/2025		395		(5)			(5)		390	390			
100237106	CHESAPEAKE	VA		09/12/2025		23,753		(1,131)			(1,131)		22,622	22,622			
100237107	SILVERTHORNE	CO		09/12/2025		11,921		(548)			(548)		11,373	11,373			
100237108	PHOENIX	AZ		09/12/2025		220		(10)			(10)		210	210			
100237109	SARASOTA	FL		09/12/2025		1,567		(43)			(43)		1,524	1,524			
100237111	POLLOCK PINES	CA		09/12/2025		660		(31)			(31)		629	629			
100237112	ROCKDALE	TX		09/12/2025		668		(22)			(22)		646	646			
100237113	EL CAJON	CA		09/12/2025		2,562		(92)			(92)		2,470	2,470			
100237114	BEVERLY HILLS	CA		09/12/2025		1,698		(61)			(61)		1,637	1,637			
100237115	CLEARWATER	FL		09/12/2025		211		(15)			(15)		196	196			
100237116	SPRING	TX		09/12/2025		404		(13)			(13)		391	391			
100237117	SAN DIMAS	CA		09/12/2025		4,279		(125)			(125)		4,154	4,154			
100237118	PARKER	CO		09/12/2025		1,432		(63)			(63)		1,369	1,369			
100237119	COOPER CITY	FL		09/12/2025		1,271		(39)			(39)		1,232	1,232			
100237120	QUINCY	IL		09/12/2025		604		(22)			(22)		582	582			
100237121	MOUNT EPHRAIM	NJ		09/12/2025		342		(10)			(10)		332	332			
100237122	WILLIAMSTOWN	NJ		09/12/2025		393		(16)			(16)		377	377			
100237123	PHOENIX	AZ		09/12/2025		537		(25)			(25)		512	512			
100237124	HYATTSVILLE	MD		09/12/2025		595		(19)			(19)		576	576			
100237125	WEST COVINA	CA		09/12/2025		1,483		(55)			(55)		1,428	1,428			
100237126	HACIENDA HEIGHTS	CA		09/12/2025		1,221		(38)			(38)		1,183	1,183			
100237127	LAKE HAVASU CITY	AZ		09/12/2025		420		(12)			(12)		408	408			
100237128	ROCHESTER	NY		09/12/2025		197		(8)			(8)		189	189			
100237129	PENSACOLA	FL		09/12/2025		351		(9)			(9)		342	342			
100237130	FREDERICK	MD		09/12/2025		644		(13)			(13)		631	631			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100237952	NEW CANAAN	CT		10/10/2025		1,570		(62)			(62)		1,508	1,508			
100237953	MEMPHIS	TN		10/10/2025		97		(4)			(4)		93	93			
100237955	MEMPHIS	TN		10/10/2025		97		(4)			(4)		93	93			
100237956	MEMPHIS	TN		10/10/2025		97		(4)			(4)		93	93			
100237957	MEMPHIS	TN		10/10/2025		100		(4)			(4)		96	96			
100237958	VALLEJO	CA		10/10/2025		268		(5)			(5)		263	263			
100237962	LOS ANGELES	CA		10/10/2025		983		(47)			(47)		936	936			
100237966	PRINCEVILLE	HI		10/10/2025		615		(14)			(14)		601	601			
100237967	SAN TAN VALLEY	AZ		10/10/2025		363		(17)			(17)		346	346			
100237968	SAN ANTONIO	TX		10/10/2025		129		(4)			(4)		125	125			
100237969	WYANDOTTE	MI		10/10/2025		4,599		(152)			(152)		4,447	4,447			
100237970	NORTH PLATTE	NE		10/10/2025		85		(1)			(1)		84	84			
100237971	CUTLER BAY	FL		10/10/2025		563		(15)			(15)		548	548			
100237974	HOUSTON	TX		10/10/2025		802		(22)			(22)		780	780			
100237976	LANSDALE	PA		10/10/2025		202		(9)			(9)		193	193			
100237977	DALLAS	TX		10/10/2025		218		(3)			(3)		215	215			
100237979	PHOENIX	AZ		10/10/2025		397		(6)			(6)		391	391			
100237981	MCMINNVILLE	OR		10/10/2025		323		(14)			(14)		309	309			
100237984	BELLEVILLE	NJ		10/10/2025		428		(15)			(15)		413	413			
100237988	DEARBORN	MI		10/10/2025		146		(6)			(6)		140	140			
100237990	LINCOLN	CA		10/10/2025		694		(33)			(33)		661	661			
100237993	DECATUR	GA		10/10/2025		236		(3)			(3)		233	233			
100237995	NORCROSS	GA		10/10/2025		563		9			9		572	572			
100237997	PHOENIX	AZ		10/10/2025		349		(15)			(15)		334	334			
100237998	WEST VALLEY CITY	UT		10/10/2025		664		(26)			(26)		638	638			
100238003	RENTON	WA		10/10/2025		363		(8)			(8)		355	355			
100238005	WOODBRIDGE	VA		10/10/2025		420		(19)			(19)		401	401			
100238006	CHICAGO	IL		10/10/2025		358		(2)			(2)		356	356			
100238008	SAN BRUNO	CA		10/10/2025		738		(25)			(25)		713	713			
100238009	SOUTH SALT LAKE CITY	UT		10/10/2025		697		(27)			(27)		670	670			
100238010	CHICAGO	IL		10/10/2025		145		(3)			(3)		142	142			
100238011	SALT LAKE CITY	UT		10/10/2025		1,080		(31)			(31)		1,049	1,049			
100238012	CLOVIS	CA		10/10/2025		220		(5)			(5)		215	215			
100238014	ELK GROVE	CA		10/10/2025		310		(12)			(12)		298	298			
100238015	HAPPY VALLEY	OR		10/10/2025		320		(13)			(13)		307	307			
100238016	MIAMI	FL		10/10/2025		1,384		(28)			(28)		1,356	1,356			
100238018	COMPTON	CA		10/10/2025		299		(14)			(14)		285	285			
100238019	OAKLAND	CA		10/10/2025		648		(22)			(22)		626	626			
100238021	AUSTIN	TX		10/10/2025		453		(14)			(14)		439	439			
100238022	ARVADA	CO		10/10/2025		355		(16)			(16)		339	339			
100238023	FRONT ROYAL	VA		10/10/2025		164		(6)			(6)		158	158			
100238024	KEY COLONY BEACH	FL		10/10/2025		655		(17)			(17)		638	638			
100238026	SHELBYVILLE	KY		10/10/2025		139							139	139			
100238028	EL DORADO HILLS	CA		10/03/2025		2,685		(103)			(103)		2,582	2,582			
100238029	NORWALK	CT		10/03/2025		2,473		(55)			(55)		2,418	2,418			
100238031	DIXON	CA		10/03/2025		1,052		(23)			(23)		1,029	1,029			
100238032	FRESNO	CA		10/03/2025		903		(43)			(43)		860	860			
100238033	ALTADENA	CA		10/03/2025		1,211		(34)			(34)		1,177	1,177			
100238034	ELIZABETH	NJ		10/03/2025		874		5			5		879	879			
100238035	CHESTERFIELD	VA		10/03/2025		977		(43)			(43)		934	934			
100238038	ROSENBERG	TX		10/03/2025		531		(24)			(24)		507	507			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238039	NEWTON	NJ		10/03/2025		686		(12)			(12)		674	674			
100238040	AUBURN	WA		10/03/2025		872		(39)			(39)		833	833			
100238041	DALLAS	TX		10/03/2025		161		(8)			(8)		153	153			
100238042	CARPENTERSVILLE	IL		10/03/2025		538		(10)			(10)		528	528			
100238043	SAN TAN VALLEY	AZ		10/03/2025		1,347		(22)			(22)		1,325	1,325			
100238044	MYAKKA CITY	FL		10/03/2025		420		(17)			(17)		403	403			
100238045	PORTLAND	OR		10/03/2025		975		(44)			(44)		931	931			
100238046	NORTH CHARLESTON	SC		10/03/2025		837		(18)			(18)		819	819			
100238047	GREENBRAE	CA		10/03/2025		1,166		(56)			(56)		1,110	1,110			
100238048	GLENWOOD SPRINGS	CO		10/03/2025		762		(20)			(20)		742	742			
100238050	COSTA MESA	CA		10/03/2025		637		(16)			(16)		621	621			
100238051	MERCED	CA		10/03/2025		241		(10)			(10)		231	231			
100238052	EVANS	CO		10/03/2025		522		(25)			(25)		497	497			
100238053	SANTA ANA	CA		10/03/2025		1,982		(59)			(59)		1,923	1,923			
100238054	HOUSTON	TX		10/03/2025		1,455		(69)			(69)		1,386	1,386			
100238055	CITRUS HEIGHTS	CA		10/03/2025		209		(7)			(7)		202	202			
100238056	DALLAS	TX		10/03/2025		519		4			4		523	523			
100238057	FRANKLIN	TN		10/03/2025		1,592		(48)			(48)		1,544	1,544			
100238058	ALPINE MEADOWS	CA		10/03/2025		1,475		(60)			(60)		1,415	1,415			
100238059	LOS ANGELES	CA		10/03/2025		727		(10)			(10)		717	717			
100238061	LAS VEGAS	NV		10/03/2025		881		(32)			(32)		849	849			
100238062	HARBOR CITY	CA		10/03/2025		1,174		(56)			(56)		1,118	1,118			
100238064	LACEY	WA		10/03/2025		505		(7)			(7)		498	498			
100238065	KAILUA KONA	HI		10/03/2025		1,283		(16)			(16)		1,267	1,267			
100238066	HANFORD	CA		10/03/2025		468		(3)			(3)		465	465			
100238068	SKOKIE	IL		10/03/2025		280		4			4		284	284			
100238069	LACEY	WA		10/03/2025		506		(7)			(7)		499	499			
100238072	WEST PALM BEACH	FL		10/03/2025		348		(9)			(9)		339	339			
100238073	CASTRO VALLEY	CA		10/03/2025		600		(27)			(27)		573	573			
100238075	MESA	AZ		10/03/2025		1,673		(67)			(67)		1,606	1,606			
100238076	SIGNAL HILL	CA		10/03/2025		220		(6)			(6)		214	214			
100238079	ALEDO	TX		10/03/2025		1,057		(21)			(21)		1,036	1,036			
100238080	BIG BEAR LAKE	CA		10/03/2025		247		(7)			(7)		240	240			
100238081	SAN RAMON	CA		10/03/2025		3,011		(104)			(104)		2,907	2,907			
100238082	PLANO	TX		10/03/2025		275		(9)			(9)		266	266			
100238083	OAKLAND	CA		10/03/2025		315		(8)			(8)		307	307			
100238084	LOS GATOS	CA		10/03/2025		1,222,443		(47,443)			(47,443)		1,175,000	1,175,000			
100238085	KELSEYVILLE	CA		10/03/2025		19,407		(845)			(845)		18,562	18,562			
100238087	SOLANA BEACH	CA		10/03/2025		875		(29)			(29)		846	846			
100238089	MONUMENT	CO		10/03/2025		2,631		(94)			(94)		2,537	2,537			
100238090	SCOTTS VALLEY	CA		10/03/2025		4,393		(137)			(137)		4,256	4,256			
100238092	NORTH MYRTLE BEACH	SC		09/15/2025		641		(30)			(30)		611	611			
100238093	SNOHOMISH	WA		09/15/2025		1,935		(79)			(79)		1,856	1,856			
100238094	PATASKALA	OH		09/15/2025		650		(31)			(31)		619	619			
100238095	HUFFMAN	TX		09/15/2025		26,060		(1,241)			(1,241)		24,819	24,819			
100238096	NAPLES	FL		09/15/2025		665		(27)			(27)		638	638			
100238097	WAIKOLOA	HI		09/15/2025		1,998		(93)			(93)		1,905	1,905			
100238100	WESTLAKE	FL		09/15/2025		1,226		(38)			(38)		1,188	1,188			
100238101	MIAMI	FL		09/15/2025		295		(9)			(9)		286	286			
100238102	DURHAM	NC		09/15/2025		907		(17)			(17)		890	890			
100238103	GIRARD	OH		09/15/2025		232		(11)			(11)		221	221			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238104	DAVENPORT	FL		09/15/2025		657		(31)			(31)		626	626			
100238105	AURORA	CO		09/15/2025		997		(47)			(47)		950	950			
100238106	PATASKALA	OH		09/15/2025		651		(17)			(17)		634	634			
100238107	LOS ANGELES	CA		09/15/2025		1,152		(37)			(37)		1,115	1,115			
100238108	SAINT CLOUD	FL		09/15/2025		749		(23)			(23)		726	726			
100238109	SEAFORD	DE		09/15/2025		416		(12)			(12)		404	404			
100238110	BLOOMFIELD	NJ		09/15/2025		384		(18)			(18)		366	366			
100238111	TURLOCK	CA		09/15/2025		497		(24)			(24)		473	473			
100238112	MIAMI	FL		09/15/2025		885		(31)			(31)		854	854			
100238113	LEOMINSTER	MA		09/15/2025		833		(31)			(31)		802	802			
100238114	SAN JOSE	CA		09/15/2025		1,521		(59)			(59)		1,462	1,462			
100238115	MILPITAS	CA		09/15/2025		11,349		(459)			(459)		10,890	10,890			
100238116	CARY	NC		09/15/2025		711		(31)			(31)		680	680			
100238117	ANACORTES	WA		09/15/2025		649		(31)			(31)		618	618			
100238118	SPRING VALLEY	CA		09/15/2025		665		(31)			(31)		634	634			
100238119	DULUTH	GA		09/15/2025		372		(18)			(18)		354	354			
100238120	BEAVERTON	OR		09/15/2025		747		(13)			(13)		734	734			
100238122	SAN GABRIEL	CA		09/15/2025		2,010		(57)			(57)		1,953	1,953			
100238123	SALEM	UT		09/15/2025		2,570		(70)			(70)		2,500	2,500			
100238124	AUSTIN	TX		09/15/2025		412		(15)			(15)		397	397			
100238125	REDLANDS	CA		09/15/2025		1,329		(49)			(49)		1,280	1,280			
100238127	LADERA RANCH	CA		09/15/2025		360		(14)			(14)		346	346			
100238128	EL CAJON	CA		09/15/2025		1,084		(32)			(32)		1,052	1,052			
100238129	GILROY	CA		09/15/2025		2,604		(108)			(108)		2,496	2,496			
100238130	YORBA LINDA	CA		09/15/2025		1,123		(15)			(15)		1,108	1,108			
100238131	ROSEVILLE	CA		09/15/2025		1,069		(48)			(48)		1,021	1,021			
100238132	OCALA	FL		09/15/2025		329		(8)			(8)		321	321			
100238133	HACIENDA HEIGHTS	CA		09/15/2025		1,560		(42)			(42)		1,518	1,518			
100238135	WEST COVINA	CA		09/15/2025		1,156		(5)			(5)		1,151	1,151			
100238136	WALNUT	CA		09/15/2025		14,251		(368)			(368)		13,883	13,883			
100238137	WHITTIER	CA		09/15/2025		985		(22)			(22)		963	963			
100238138	BRENTWOOD	CA		09/15/2025		1,498		(65)			(65)		1,433	1,433			
100238139	FONTANA	CA		09/15/2025		791		(7)			(7)		784	784			
100238140	SAN GABRIEL	CA		09/15/2025		2,109		(68)			(68)		2,041	2,041			
100238141	RANCHO CUCAMONGA	CA		09/15/2025		2,223		(87)			(87)		2,136	2,136			
100238142	FONTANA	CA		09/15/2025		790		(22)			(22)		768	768			
100238143	OAKLAND	CA		09/15/2025		2,860		(89)			(89)		2,771	2,771			
100238144	SUGARLOAF	CA		09/15/2025		590		(13)			(13)		577	577			
100238145	SALT LAKE CITY	UT		09/15/2025		844		(28)			(28)		816	816			
100238146	SALT LAKE CITY	UT		09/15/2025		833		(28)			(28)		805	805			
100238147	KEY WEST	FL		09/15/2025		818		(16)			(16)		802	802			
100238148	SAN BERNARDINO	CA		09/15/2025		523		(24)			(24)		499	499			
100238149	LONG BEACH	CA		09/15/2025		370		(8)			(8)		362	362			
100238150	PORT CHARLOTTE	FL		09/15/2025		568		(16)			(16)		552	552			
100238151	LEMON GROVE	CA		09/15/2025		929		(40)			(40)		889	889			
100238152	PORT SAINT LUCIE	FL		09/15/2025		123		(5)			(5)		118	118			
100238153	TAVERNIER	FL		09/15/2025		719		5			5		724	724			
100238154	MODESTO	CA		09/15/2025		572		3			3		575	575			
100238155	SARASOTA	FL		09/15/2025		1,165		(40)			(40)		1,125	1,125			
100238156	PALM BAY	FL		09/15/2025		299		(7)			(7)		292	292			
100238157	SANTA CRUZ	CA		09/15/2025		4,153		(152)			(152)		4,001	4,001			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238158	OAK RIDGE	TN		09/15/2025		539		(19)			(19)		520	520			
100238164	ALHAMBRA	CA		09/15/2025		1,013		(25)			(25)		988	988			
100238166	LAKE ELSINORE	CA		09/15/2025		897		(19)			(19)		878	878			
100238167	EMERYVILLE	CA		09/15/2025		1,285		(45)			(45)		1,240	1,240			
100238168	WESTMINSTER	CA		09/15/2025		2,307		(80)			(80)		2,227	2,227			
100238169	GRANDVIEW	MO		09/15/2025		255		(12)			(12)		243	243			
100238170	SOUTH GATE	CA		09/15/2025		895		(41)			(41)		854	854			
100238171	SARASOTA	FL		09/15/2025		857		(24)			(24)		833	833			
100238172	HALTOM CITY	TX		09/15/2025		382		(8)			(8)		374	374			
100238173	AZUSA	CA		09/15/2025		1,168		(32)			(32)		1,136	1,136			
100238176	CORAL SPRINGS	FL		09/15/2025		250		(9)			(9)		241	241			
100238179	ANAHEIM	CA		09/15/2025		489		(16)			(16)		473	473			
100238181	SANTEE	CA		09/15/2025		1,638		(61)			(61)		1,577	1,577			
100238182	SHORT HILLS	NJ		09/15/2025		3,035		(44)			(44)		2,991	2,991			
100238183	RIVERSIDE	CA		09/15/2025		507		(3)			(3)		504	504			
100238184	TOMBALL	TX		09/15/2025		304		(2)			(2)		302	302			
100238185	CAPITOLA	CA		09/15/2025		2,629		(80)			(80)		2,549	2,549			
100238186	POINCIANA	FL		09/15/2025		258		(3)			(3)		255	255			
100238187	MIAMI	FL		09/15/2025		562		(11)			(11)		551	551			
100238188	BRADENTON	FL		09/15/2025		485		(11)			(11)		474	474			
100238189	BREA	CA		09/15/2025		707		(4)			(4)		703	703			
100238190	PARAMOUNT	CA		09/15/2025		789		(18)			(18)		771	771			
100238191	LAGUNA BEACH	CA		09/15/2025		2,255		(35)			(35)		2,220	2,220			
100238192	TAMARAC	FL		09/15/2025		407		(13)			(13)		394	394			
100238193	HESPERIA	CA		09/15/2025		1,669		(73)			(73)		1,596	1,596			
100238195	FONTANA	CA		09/15/2025		988		(22)			(22)		966	966			
100238198	GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025		1,746		(61)			(61)		1,685	1,685			
100238199	NORTH HILLS AREA LOS ANGELES	CA		09/15/2025		1,411		(49)			(49)		1,362	1,362			
100238200	HAZLETON	PA		09/15/2025		488		(8)			(8)		480	480			
100238201	MORROW BAY	CA		09/15/2025		1,873		(78)			(78)		1,795	1,795			
100238202	GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025		1,627		(53)			(53)		1,574	1,574			
100238203	SAINT CHARLES	MO		09/15/2025		1,787		53			53		1,840	1,840			
100238204	KANSAS CITY	MO		09/18/2025		269		(11)			(11)		258	258			
100238205	GIG HARBOR	WA		09/18/2025		2,086		(96)			(96)		1,990	1,990			
100238206	OKEMOS	MI		09/18/2025		494		(24)			(24)		470	470			
100238207	DAGSBORO	DE		09/18/2025		349		(13)			(13)		336	336			
100238208	RICHMOND	VA		09/18/2025		942		(10)			(10)		932	932			
100238209	ROANOKE	VA		09/18/2025		603		1			1		604	604			
100238210	LOS ANGELES (TARZANA A	CA		09/18/2025		2,982		(66)			(66)		2,916	2,916			
100238211	NEW HAVEN	CT		09/18/2025		312		(9)			(9)		303	303			
100238212	WILMINGTON	DE		09/18/2025		397		9			9		406	406			
100238214	MIAMI	FL		09/18/2025		531		(23)			(23)		508	508			
100238215	WACO	TX		09/18/2025		273		(12)			(12)		261	261			
100238216	BROKEN ARROW	OK		09/18/2025		253		(10)			(10)		243	243			
100238217	MIAMI	FL		09/18/2025		253		8			8		261	261			
100238218	COLUMBUS	GA		09/18/2025		316		(14)			(14)		302	302			
100238219	CLARKSVILLE	TN		09/18/2025		333		(10)			(10)		323	323			
100238221	SHERMAN	TX		09/18/2025		305		(5)			(5)		300	300			
100238223	NORTH FORT MYERS	FL		09/18/2025		434		(10)			(10)		424	424			
100238225	MOUNT PLEASANT	SC		09/18/2025		835		(66)			(66)		769	769			
100238226	GLENCOE	IL		09/18/2025		1,044		(36)			(36)		1,008	1,008			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238227	PROVIDENCE FORGE	VA		09/18/2025		424		(7)			(7)		417	417			
100238228	BRUNSWICK	OH		09/18/2025		551		(26)			(26)		525	525			
100238229	RANSON	WV		09/18/2025		591		(5)			(5)		586	586			
100238230	PROVIDENCE VILLAGE	TX		09/18/2025		266		(5)			(5)		261	261			
100238231	SCOTTSDALE	AZ		09/18/2025		1,935		(92)			(92)		1,843	1,843			
100238232	OAKWOOD	OH		09/18/2025		517		(6)			(6)		511	511			
100238233	TERRA CEIA	FL		09/18/2025		146		(6)			(6)		140	140			
100238234	HICKORY	NC		09/18/2025		293		(14)			(14)		279	279			
100238237	LUTHERVILLE TIMONIUM	MD		09/18/2025		399		(12)			(12)		387	387			
100238238	WILSON	NC		09/18/2025		301							301	301			
100238239	FORT MILL	SC		09/18/2025		1,082		(47)			(47)		1,035	1,035			
100238240	WICHITA	KS		09/18/2025		344		(16)			(16)		328	328			
100238241	WOODBURN	IN		09/18/2025		403		(9)			(9)		394	394			
100238242	OCEAN ISLE BEACH	NC		09/18/2025		306		(9)			(9)		297	297			
100238244	WASHINGTON	DC		09/18/2025		391		(20)			(20)		371	371			
100238246	SAN RAMON	CA		09/18/2025		2,099		(92)			(92)		2,007	2,007			
100238247	PORTSMOUTH	VA		09/18/2025		452		(22)			(22)		430	430			
100238248	BURBANK	CA		09/19/2025		414		(10)			(10)		404	404			
100238249	LAS VEGAS	NV		09/19/2025		1,184		(47)			(47)		1,137	1,137			
100238251	BALDWIN PARK	CA		09/19/2025		1,579		(2)			(2)		1,577	1,577			
100238252	GLENDALE	CA		09/19/2025		1,313		(51)			(51)		1,262	1,262			
100238253	FRESNO	CA		09/19/2025		287		(8)			(8)		279	279			
100238255	TUJUNGA	CA		09/19/2025		634		(26)			(26)		608	608			
100238256	GLENDALE	CA		09/19/2025		959		(14)			(14)		945	945			
100238257	STATEN ISLAND	NY		09/19/2025		474		6			6		480	480			
100238258	WALTHAM	MA		09/19/2025		457		9			9		466	466			
100238259	PLANTATION	FL		09/19/2025		797							797	797			
100238260	LAS VEGAS	NV		09/19/2025		193		(9)			(9)		184	184			
100238261	PARRISH	FL		09/19/2025		199		5			5		204	204			
100238262	HENDERSON	NV		09/19/2025		106		(5)			(5)		101	101			
100238263	KISSIMMEE	FL		09/19/2025		1,290		(12)			(12)		1,278	1,278			
100238265	VAN NUYS	CA		09/19/2025		482		(19)			(19)		463	463			
100238266	LOS ANGELES	CA		09/19/2025		1,565		(37)			(37)		1,528	1,528			
100238267	WATERBURY	CT		09/19/2025		221		(9)			(9)		212	212			
100238268	ARLETA	CA		09/19/2025		557		(17)			(17)		540	540			
100238269	WOODLAND HILLS	CA		09/19/2025		806		(31)			(31)		775	775			
100238270	SANTA ANA	CA		09/19/2025		2,288		(68)			(68)		2,220	2,220			
100238271	NORTHRIDGE	CA		09/19/2025		577		(23)			(23)		554	554			
100238272	HOMESTEAD	FL		09/19/2025		354		3			3		357	357			
100238274	BOCA RATON	FL		09/19/2025		456		(12)			(12)		444	444			
100238275	FALLBROOK	CA		09/19/2025		998		(40)			(40)		958	958			
100238276	FOLSOM	CA		09/19/2025		1,428		(20)			(20)		1,408	1,408			
100238277	OXNARD	CA		09/19/2025		1,203		(21)			(21)		1,182	1,182			
100238278	LOS ANGELES	CA		09/19/2025		544		(26)			(26)		518	518			
100238279	DESERT HOT SPRINGS	CA		09/19/2025		484		(23)			(23)		461	461			
100238280	HILLSBORO	OH		09/19/2025		229		(4)			(4)		225	225			
100238281	BAKERSFIELD	CA		09/19/2025		561		(19)			(19)		542	542			
100238282	CALIFORNIA CITY	CA		09/19/2025		910		(22)			(22)		888	888			
100238283	SANTA ANA	CA		09/19/2025		1,810		(13)			(13)		1,797	1,797			
100238284	HACKENSACK	NJ		09/19/2025		985		9			9		994	994			
100238285	CHICAGO	IL		09/19/2025		205		(3)			(3)		202	202			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238286	ROCKWALL	TX		09/19/2025		830		(34)			(34)		796	796			
100238288	DANBURY	CT		09/19/2025		578		(6)			(6)		572	572			
100238289	LONG BEACH	CA		09/19/2025		518		(8)			(8)		510	510			
100238290	RIVERSIDE	CA		09/19/2025		1,110		(53)			(53)		1,057	1,057			
100238291	LOS GATOS	CA		09/19/2025		4,283		(120)			(120)		4,163	4,163			
100238292	PHOENIX	AZ		09/19/2025		105		(3)			(3)		102	102			
100238293	WEST PALM BEACH	FL		09/19/2025		500		(20)			(20)		480	480			
100238294	HESPERIA	CA		09/19/2025		514		8			8		522	522			
100238295	SANIBEL	FL		09/19/2025		1,687		(43)			(43)		1,644	1,644			
100238296	BAYTOWN	TX		09/19/2025		802		6			6		808	808			
100238297	TULARE	CA		09/19/2025		495		4			4		499	499			
100238298	TRACY	CA		09/19/2025		1,367		(45)			(45)		1,322	1,322			
100238299	FITCHBURG	WI		09/19/2025		1,028		(20)			(20)		1,008	1,008			
100238300	PASADENA	CA		09/19/2025		533		(2)			(2)		531	531			
100238302	WARWICK	RI		09/19/2025		634		1			1		635	635			
100238303	LIVE OAK	TX		09/19/2025		206		2			2		208	208			
100238304	SOUTH GATE	CA		09/19/2025		717		(2)			(2)		715	715			
100238305	MIAMI	FL		09/19/2025		748		(33)			(33)		715	715			
100238306	LOS ANGELES	CA		09/19/2025		1,662		(72)			(72)		1,590	1,590			
100238307	BOILING SPRINGS	SC		09/19/2025		6,163		(236)			(236)		5,927	5,927			
100238309	RANCHO CUCAMONGA	CA		09/19/2025		1,274		(44)			(44)		1,230	1,230			
100238310	SANTA CLARITA	CA		09/19/2025		484		(21)			(21)		463	463			
100238311	BRANDON	FL		09/19/2025		216		(1)			(1)		215	215			
100238312	HURST	TX		09/19/2025		194		2			2		196	196			
100238313	SURPRISE	AZ		09/19/2025		831		(9)			(9)		822	822			
100238314	PALM SPRINGS	CA		09/19/2025		2,316		(9)			(9)		2,307	2,307			
100238315	STANTON	CA		09/19/2025		949		4			4		953	953			
100238316	CHANDLER	AZ		09/19/2025		977		(5)			(5)		972	972			
100238317	AUBURN	CA		09/19/2025		2,289		(44)			(44)		2,245	2,245			
100238318	TUJUNGA	CA		09/19/2025		663		(26)			(26)		637	637			
100238319	HAYWARD	CA		09/19/2025		1,226		(40)			(40)		1,186	1,186			
100238320	SCOTTSDALE	AZ		09/19/2025		1,336		(27)			(27)		1,309	1,309			
100238321	IRVING	TX		09/19/2025		968		(22)			(22)		946	946			
100238322	READING	PA		09/19/2025		144							144	144			
100238323	LAKEWOOD	CO		09/19/2025		726		(18)			(18)		708	708			
100238324	PARKER	CO		09/19/2025		490		(23)			(23)		467	467			
100238326	INDIANAPOLIS	IN		09/19/2025		6,398		(112)			(112)		6,286	6,286			
100238327	ORANGE	CA		09/19/2025		989		(47)			(47)		942	942			
100238328	MANSFIELD	TX		09/19/2025		267		4			4		271	271			
100238329	YORBA LINDA	CA		09/19/2025		10,116		(360)			(360)		9,756	9,756			
100238330	ESCALON	CA		09/19/2025		1,066		(36)			(36)		1,030	1,030			
100238331	CHESAPEAKE	VA		09/19/2025		275		1			1		276	276			
100238332	JACKSONVILLE	FL		09/19/2025		482		(8)			(8)		474	474			
100238333	SACRAMENTO	CA		09/19/2025		456		(10)			(10)		446	446			
100238334	GLENDALE	CA		09/19/2025		601		(3)			(3)		598	598			
100238335	HUTTO	TX		09/19/2025		176		(8)			(8)		168	168			
100238336	BRADENTON	FL		09/19/2025		304		(6)			(6)		298	298			
100238337	SANTA CLARITA	CA		09/19/2025		339							339	339			
100238338	BENTONVILLE	AR		09/19/2025		718		(22)			(22)		696	696			
100238339	WOODBURN	OR		09/19/2025		714		(12)			(12)		702	702			
100238340	LOS ANGELES	CA		09/19/2025		974		(46)			(46)		928	928			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238342	SMITHVILLE	MO		09/19/2025		1,059		8			8		1,067	1,067			
100238343	SIMPSONVILLE	SC		09/19/2025		1,613		(68)			(68)		1,545	1,545			
100238344	NAPLES	FL		09/19/2025		675		(32)			(32)		643	643			
100238345	YACHATS	OR		09/19/2025		2,249		(60)			(60)		2,189	2,189			
100238346	MENIFEE	CA		09/19/2025		1,234		(36)			(36)		1,198	1,198			
100238347	OAKLAND	CA		09/19/2025		420		(20)			(20)		400	400			
100238348	CANOGA PARK	CA		09/19/2025		1,299		(40)			(40)		1,259	1,259			
100238349	JERSEY CITY	NJ		09/19/2025		494		(24)			(24)		470	470			
100238355	LA QUINTA	CA		09/19/2025		1,410		(51)			(51)		1,359	1,359			
100238356	CHARLOTTE	NC		09/19/2025		9,760		(362)			(362)		9,398	9,398			
100238357	SAN DIEGO	CA		09/19/2025		837		(25)			(25)		812	812			
100238358	GIBSONTON	FL		09/19/2025		361		(17)			(17)		344	344			
100238359	ORANGE BEACH	AL		09/19/2025		2,195		(91)			(91)		2,104	2,104			
100238360	ITASCA	IL		09/19/2025		221		(6)			(6)		215	215			
100238361	ITASCA	IL		09/19/2025		221		(6)			(6)		215	215			
100238362	BURBANK	CA		09/19/2025		4,393		(145)			(145)		4,248	4,248			
100238363	ALTADENA	CA		09/19/2025		1,302		(41)			(41)		1,261	1,261			
100238365	LAGUNA HILLS	CA		09/19/2025		493		(21)			(21)		472	472			
100238366	LEXINGTON	SC		09/19/2025		68,000		(2,592)			(2,592)		65,408	65,408			
100238367	FOREST GROVE	OR		09/19/2025		756		(27)			(27)		729	729			
100238368	JUPITER	FL		09/19/2025		5,322		(236)			(236)		5,086	5,086			
100238369	MINNEAPOLIS	MN		09/19/2025		353		(17)			(17)		336	336			
100238371	BETHESDA	MD		09/19/2025		1,417		(57)			(57)		1,360	1,360			
100238372	RIDGEFIELD	WA		09/19/2025		1,284		(49)			(49)		1,235	1,235			
100238373	STAFFORD	VA		09/19/2025		997		(47)			(47)		950	950			
100238374	PARSIPPANY	NJ		09/19/2025		487		(23)			(23)		464	464			
100238375	WESTMINSTER	CA		09/19/2025		1,406		(67)			(67)		1,339	1,339			
100238376	MILTON	DE		09/19/2025		2,347		(99)			(99)		2,248	2,248			
100238377	JOHNS CREEK	GA		09/19/2025		2,120		(87)			(87)		2,033	2,033			
100238378	REDMOND	WA		09/19/2025		905		(36)			(36)		869	869			
100238379	PFLUGERVILLE	TX		09/19/2025		354		(16)			(16)		338	338			
100238380	TAMPA	FL		09/19/2025		1,292		(62)			(62)		1,230	1,230			
100238381	RANCHO CUCAMONGA	CA		09/19/2025		1,620		(77)			(77)		1,543	1,543			
100238382	SPRING BRANCH	TX		09/19/2025		837		(33)			(33)		804	804			
100238383	LIVINGSTON	TX		09/19/2025		352		(10)			(10)		342	342			
100238385	SUGARLOAF	PA		09/19/2025		662		(24)			(24)		638	638			
100238386	BOONE	NC		09/19/2025		523		(12)			(12)		511	511			
100238387	MEDFORD	MA		09/19/2025		1,125		(41)			(41)		1,084	1,084			
100238388	COLLEGE STATION	TX		09/19/2025		362		(14)			(14)		348	348			
100238389	CRYSTAL BEACH	TX		09/19/2025		610		(14)			(14)		596	596			
100238390	SHOW LOW	AZ		09/19/2025		712		(20)			(20)		692	692			
100238391	BASYE	VA		09/19/2025		246		(9)			(9)		237	237			
100238392	BAKERSFIELD	CA		09/19/2025		488		(19)			(19)		469	469			
100238393	MATLACHA	FL		09/19/2025		319		(12)			(12)		307	307			
100238394	CINCINNATI	OH		09/19/2025		300		(12)			(12)		288	288			
100238395	VAN NUYS	CA		09/19/2025		1,345		(40)			(40)		1,305	1,305			
100238396	LARAMIE	WY		09/19/2025		437		(9)			(9)		428	428			
100238397	COLUMBUS	OH		09/19/2025		8,636		(220)			(220)		8,416	8,416			
100238398	PITTSBURGH	PA		09/19/2025		444		2			2		446	446			
100238399	MISSOURI CITY	TX		09/19/2025		634		(24)			(24)		610	610			
100238400	RALEIGH	NC		09/19/2025		1,700		6			6		1,706	1,706			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238401	TORRANCE	CA		09/19/2025		1,407		(51)			(51)		1,356	1,356			
100238402	SAN DIEGO	CA		09/19/2025		587		(19)			(19)		568	568			
100238403	LEXINGTON	VA		09/19/2025		851		(23)			(23)		828	828			
100238404	SEATTLE	WA		09/19/2025		1,084		(31)			(31)		1,053	1,053			
100238405	KEY WEST	FL		09/19/2025		1,496		(49)			(49)		1,447	1,447			
100238406	VALDOSTA	GA		09/19/2025		3,205		(123)			(123)		3,082	3,082			
100238407	VISALIA	CA		09/19/2025		625		(22)			(22)		603	603			
100238408	ANTIOCH	TN		09/19/2025		558							558	558			
100238409	EAST GRAND RAPIDS	MI		09/19/2025		311		(9)			(9)		302	302			
100238410	LISBON	CT		09/19/2025		562		(22)			(22)		540	540			
100238411	RICHMOND	VA		09/19/2025		522		(17)			(17)		505	505			
100238412	MARIETTA	GA		09/19/2025		473		12			12		485	485			
100238413	CONESTOGA	PA		09/19/2025		685		(17)			(17)		668	668			
100238414	PALMDALE	CA		09/19/2025		645		(19)			(19)		626	626			
100238415	CONCORD	CA		09/19/2025		810		8			8		818	818			
100238416	MARCO ISLAND	FL		09/19/2025		1,009		(30)			(30)		979	979			
100238417	KERHONKSON	NY		09/19/2025		494		(19)			(19)		475	475			
100238418	KILL DEVIL HILLS	NC		09/19/2025		700		(22)			(22)		678	678			
100238419	MARATHON	FL		09/19/2025		1,370		(46)			(46)		1,324	1,324			
100238420	N TOPSAIL BEACH	NC		09/19/2025		1,247		(44)			(44)		1,203	1,203			
100238421	JUPITER	FL		09/19/2025		1,460		(38)			(38)		1,422	1,422			
100238422	MINNEAPOLIS	MN		09/19/2025		376		(14)			(14)		362	362			
100238423	KATY	TX		09/19/2025		330		(13)			(13)		317	317			
100238424	SOUTH JORDAN	UT		09/19/2025		628		(9)			(9)		619	619			
100238425	TEMECULA	CA		09/19/2025		799		(21)			(21)		778	778			
100238426	MINERAL	VA		09/19/2025		1,116		(43)			(43)		1,073	1,073			
100238427	VIRGINIA BEACH	VA		09/19/2025		381		(12)			(12)		369	369			
100238428	PORT CLINTON	OH		09/19/2025		412		(8)			(8)		404	404			
100238429	SCHAUMBURG	IL		09/19/2025		502		(4)			(4)		498	498			
100238430	VERO BEACH	FL		09/19/2025		822		(25)			(25)		797	797			
100238431	CHARLOTTE	NC		09/19/2025		585		(13)			(13)		572	572			
100238432	HAZLEHURST	GA		09/19/2025		285		(11)			(11)		274	274			
100238433	ROSEVILLE	CA		09/19/2025		727		(17)			(17)		710	710			
100238434	LOUISVILLE	KY		09/19/2025		276		(11)			(11)		265	265			
100238435	NICHOLASVILLE	KY		09/19/2025		275		(10)			(10)		265	265			
100238436	EMERALD ISLE	NC		09/19/2025		798		(13)			(13)		785	785			
100238437	NORTH PORT	FL		09/19/2025		592		(4)			(4)		588	588			
100238438	PAWLEYS ISLAND	SC		09/19/2025		479		(16)			(16)		463	463			
100238439	ATLANTA	GA		09/19/2025		314		(12)			(12)		302	302			
100238440	SACRAMENTO	CA		09/19/2025		477		(18)			(18)		459	459			
100238441	ATLANTA	GA		09/19/2025		451		(17)			(17)		434	434			
100238442	RICHMOND	VA		09/19/2025		1,284		(30)			(30)		1,254	1,254			
100238443	MEADOW VALLEY	CA		09/19/2025		439		(11)			(11)		428	428			
100238444	NEDERLAND	TX		09/19/2025		2,600		(94)			(94)		2,506	2,506			
100238445	PANAMA CITY BEACH	FL		09/19/2025		1,791		(59)			(59)		1,732	1,732			
100238446	MAKAWAO	HI		09/19/2025		1,253		(39)			(39)		1,214	1,214			
100238447	ABINGDON	MD		09/19/2025		632		(24)			(24)		608	608			
100238448	SAINT AUGUSTINE	FL		09/19/2025		671		(18)			(18)		653	653			
100238449	MIAMI	FL		09/19/2025		470		(18)			(18)		452	452			
100238450	ATLANTA	GA		09/19/2025		568		(20)			(20)		548	548			
100238451	OAKWOOD	OH		09/19/2025		571		(15)			(15)		556	556			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238452	RIPON	CA		09/19/2025		864		(29)			(29)		835	835			
100238453	ALBUQUERQUE	NM		09/19/2025		593		(16)			(16)		577	577			
100238454	CINCINNATI	OH		09/19/2025		307		(10)			(10)		297	297			
100238455	COLUMBIA	MD		09/19/2025		425		(16)			(16)		409	409			
100238456	HUFFMAN	TX		09/19/2025		1,665		(46)			(46)		1,619	1,619			
100238457	PASO ROBLES	CA		09/19/2025		512		(10)			(10)		502	502			
100238458	SUFFOLK	VA		09/19/2025		341		(13)			(13)		328	328			
100238459	PORTSMOUTH	VA		09/19/2025		364		(14)			(14)		350	350			
100238460	CAVE CREEK	AZ		09/19/2025		1,252		(44)			(44)		1,208	1,208			
100238461	BROOKHAVEN	GA		09/19/2025		766		(27)			(27)		739	739			
100238462	ALTON BAY	NH		09/19/2025		625		(22)			(22)		603	603			
100238463	LAVON	TX		09/19/2025		438		(3)			(3)		435	435			
100238464	WAIANAE	HI		09/19/2025		950		(37)			(37)		913	913			
100238465	BASKING RIDGE	NJ		09/19/2025		546		(19)			(19)		527	527			
100238466	MIAMI	FL		09/19/2025		860		(27)			(27)		833	833			
100238467	LAWRENCEVILLE	GA		09/19/2025		1,315		(47)			(47)		1,268	1,268			
100238468	SALT LAKE CITY	UT		09/19/2025		305		(9)			(9)		296	296			
100238469	OLD BRIDGE	NJ		09/19/2025		507		(16)			(16)		491	491			
100238470	LYNCHBURG	VA		09/19/2025		388		(14)			(14)		374	374			
100238471	KATY	TX		09/19/2025		976		(26)			(26)		950	950			
100238472	RALEIGH	NC		09/19/2025		601		(23)			(23)		578	578			
100238473	WAUWATOSA	WI		09/19/2025		513		(10)			(10)		503	503			
100238474	SPRING	TX		09/19/2025		376		(8)			(8)		368	368			
100238475	BLOOMFIELD	NJ		09/19/2025		415		(14)			(14)		401	401			
100238476	CLEVELAND	TN		09/19/2025		485		(12)			(12)		473	473			
100238477	RIPON	CA		09/19/2025		758		(23)			(23)		735	735			
100238478	MANNING	SC		09/19/2025		510		(13)			(13)		497	497			
100238479	LEWISVILLE	TX		09/19/2025		889		(34)			(34)		855	855			
100238480	CAPE CORAL	FL		09/19/2025		311		(12)			(12)		299	299			
100238481	LAS VEGAS	NV		09/19/2025		9,715		(285)			(285)		9,430	9,430			
100238482	PLEASANTON	CA		09/19/2025		1,941		(68)			(68)		1,873	1,873			
100238483	ATLANTA	GA		09/19/2025		2,609		(91)			(91)		2,518	2,518			
100238484	LODI	CA		09/19/2025		2,689		(93)			(93)		2,596	2,596			
100238485	DICKINSON	TX		09/19/2025		334		(7)			(7)		327	327			
100238486	PROVIDENCE VILLAGE	TX		09/19/2025		439		(13)			(13)		426	426			
100238487	PLAINSBORO	NJ		09/19/2025		542		(15)			(15)		527	527			
100238488	LAKESIDE	AZ		09/19/2025		671		(12)			(12)		659	659			
100238489	TRACY	CA		09/19/2025		3,550		(120)			(120)		3,430	3,430			
100238490	WILLMAR	MN		09/19/2025		1,665		(44)			(44)		1,621	1,621			
100238491	GULF BREEZE	FL		09/19/2025		322		(12)			(12)		310	310			
100238492	VIAN	OK		09/19/2025		316		(3)			(3)		313	313			
100238494	COLCHESTER	VT		09/19/2025		592		(17)			(17)		575	575			
100238495	CHARLOTTE	NC		09/19/2025		862							862	862			
100238496	LAS VEGAS	NV		09/19/2025		806		(5)			(5)		801	801			
100238497	ASHLAND	OR		09/19/2025		963		(30)			(30)		933	933			
100238498	VENICE	FL		09/19/2025		826		(23)			(23)		803	803			
100238499	SAINT LOUIS	MO		09/19/2025		316		(10)			(10)		306	306			
100238500	FRANKLIN PARK	NJ		09/19/2025		907		(19)			(19)		888	888			
100238501	THE VILLAGES	FL		09/19/2025		438		(17)			(17)		421	421			
100238502	DEARBORN	MI		09/19/2025		2,380		(81)			(81)		2,299	2,299			
100238503	ORANGEVALE	CA		09/19/2025		3,920		(111)			(111)		3,809	3,809			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100238504	SACRAMENTO	CA		09/19/2025		544		(21)			(21)		523	523			
100238505	TACOMA	WA		09/19/2025		1,164		(39)			(39)		1,125	1,125			
100238506	SAINT MARYS	GA		09/19/2025		326		(13)			(13)		313	313			
100238507	MASON	OH		09/19/2025		391		(14)			(14)		377	377			
100238508	LIGHTHOUSE POINT	FL		09/19/2025		1,141		(35)			(35)		1,106	1,106			
100238509	LOS ANGELES	CA		09/19/2025		2,102		(81)			(81)		2,021	2,021			
100238510	SACRAMENTO	CA		09/19/2025		576		(20)			(20)		556	556			
100238511	LAKE STEVENS	WA		09/19/2025		990		(34)			(34)		956	956			
100238512	COCOA BEACH	FL		09/19/2025		602		(14)			(14)		588	588			
100238513	EVERETT	MA		09/19/2025		3,589		(106)			(106)		3,483	3,483			
100238514	ROBBINSVILLE	NJ		09/19/2025		924		(13)			(13)		911	911			
100238515	NOVI	MI		09/19/2025		481		(6)			(6)		475	475			
100238516	COLORADO SPRINGS	CO		09/19/2025		658		(20)			(20)		638	638			
100238517	TALLAHASSEE	FL		09/19/2025		402		(15)			(15)		387	387			
100238518	WATERTOWN	WI		09/19/2025		295		(10)			(10)		285	285			
100238520	ELK GROVE	CA		09/19/2025		592		(19)			(19)		573	573			
100238521	MOUNT LAUREL	NJ		09/19/2025		489		(11)			(11)		478	478			
100238522	LYNN HAVEN	FL		09/19/2025		363		(9)			(9)		354	354			
100238523	CAPE MAY	NJ		09/19/2025		614		(14)			(14)		600	600			
100238524	BROKEN ARROW	OK		09/19/2025		421		(16)			(16)		405	405			
100238525	VALLEJO	CA		09/19/2025		698		(23)			(23)		675	675			
100238526	PORTLAND	OR		09/19/2025		520		(20)			(20)		500	500			
100238527	SAINT PAUL	MN		09/19/2025		365							365	365			
100238528	MADISON	TN		09/19/2025		305		(11)			(11)		294	294			
100238529	SURPRISE	AZ		09/19/2025		518		(12)			(12)		506	506			
100238530	TEATICKET	MA		09/19/2025		1,140		(34)			(34)		1,106	1,106			
100238531	CHARLOTTE	NC		09/19/2025		434		(14)			(14)		420	420			
100238532	APACHE JUNCTION	AZ		09/19/2025		233		(6)			(6)		227	227			
100238533	DALLAS	TX		09/19/2025		484		(11)			(11)		473	473			
100238534	HARDINSBURG	KY		09/19/2025		318		(10)			(10)		308	308			
100238535	PENN VALLEY	CA		09/19/2025		891		(11)			(11)		880	880			
100238536	GENEVA	IL		09/19/2025		351		(10)			(10)		341	341			
100238537	SOUTH JORDAN	UT		09/19/2025		1,026							1,026	1,026			
100238538	BIG BEAR CITY	CA		09/19/2025		444		(14)			(14)		430	430			
100238539	ALBRIGHTSVILLE	PA		09/19/2025		443		(12)			(12)		431	431			
100238540	PEARLAND	TX		09/19/2025		438		(6)			(6)		432	432			
100238541	KATY	TX		09/19/2025		659		(13)			(13)		646	646			
100238542	INVERNESS	FL		09/19/2025		1,814							1,814	1,814			
100238543	ROYSE CITY	TX		09/19/2025		400		(8)			(8)		392	392			
100238544	SAINT LOUIS	MO		09/19/2025		431		(17)			(17)		414	414			
100238545	ROSEMOUNT	MN		09/19/2025		1,769		(26)			(26)		1,743	1,743			
100238546	GARLAND	TX		09/19/2025		314		(12)			(12)		302	302			
100238547	MOUNT HOLLY	NJ		09/19/2025		874		(21)			(21)		853	853			
100238548	PAGE	AZ		09/19/2025		634		(9)			(9)		625	625			
100238549	HOUSTON	TX		09/19/2025		684		(4)			(4)		680	680			
100238550	WALTHAM	MA		09/19/2025		519		(13)			(13)		506	506			
100238551	SHERMAN	TX		09/19/2025		492		(19)			(19)		473	473			
100238552	GALLATIN	TN		09/19/2025		521		(10)			(10)		511	511			
100238553	KINGFIELD	ME		09/19/2025		917		(20)			(20)		897	897			
100238554	HAYWARD	CA		09/19/2025		1,215		(28)			(28)		1,187	1,187			
100238555	ARNOLD	CA		09/19/2025		875		(13)			(13)		862	862			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238556	SAINT LOUIS	MO		09/19/2025		355		(11)			(11)		344	344			
100238557	NAPLES	FL		09/19/2025		499		(12)			(12)		487	487			
100238558	SHOW LOW	AZ		09/19/2025		628		(20)			(20)		608	608			
100238559	PLYMOUTH	MA		09/19/2025		103,876		(1,922)			(1,922)		101,954	101,954			
100238560	BALTIMORE	MD		09/19/2025		400		(13)			(13)		387	387			
100238561	FRISCO	TX		09/19/2025		938		(26)			(26)		912	912			
100238562	FULLERTON	CA		09/19/2025		1,787		(49)			(49)		1,738	1,738			
100238563	BRENTWOOD	CA		09/19/2025		1,158		(36)			(36)		1,122	1,122			
100238564	HIAWATHA	KS		09/19/2025		340		(11)			(11)		329	329			
100238565	WOODBRIDGE	VA		09/19/2025		522		(19)			(19)		503	503			
100238566	SAINT LOUIS	MO		09/19/2025		356		(11)			(11)		345	345			
100238567	RICHMOND	TX		09/19/2025		768		(23)			(23)		745	745			
100238568	MONTARA	CA		09/19/2025		1,608		(62)			(62)		1,546	1,546			
100238569	MARIETTA	PA		09/19/2025		6,055		(233)			(233)		5,822	5,822			
100238570	BRYAN	TX		09/19/2025		1,252		(44)			(44)		1,208	1,208			
100238571	HOLMES BEACH	FL		09/19/2025		754		(20)			(20)		734	734			
100238572	CAMDEN	SC		09/19/2025		575		(14)			(14)		561	561			
100238573	MYRTLE BEACH	SC		09/19/2025		651		(15)			(15)		636	636			
100238574	WENTZVILLE	MO		09/19/2025		309		(10)			(10)		299	299			
100238575	EDISON	NJ		09/19/2025		463		(14)			(14)		449	449			
100238576	SARASOTA	FL		09/19/2025		702		(27)			(27)		675	675			
100238577	EASLEY	SC		09/19/2025		339		(13)			(13)		326	326			
100238578	BALTIMORE	MD		09/19/2025		16,521		(593)			(593)		15,928	15,928			
100238579	FLAGSTAFF	AZ		09/19/2025		697		(22)			(22)		675	675			
100238580	GAFFNEY	SC		09/19/2025		352		(3)			(3)		349	349			
100238581	BULLARD	TX		09/19/2025		766		(18)			(18)		748	748			
100238582	CORONA	CA		09/19/2025		1,749		(61)			(61)		1,688	1,688			
100238584	STILLWATER	OK		09/19/2025		424		(16)			(16)		408	408			
100238585	CHINO	CA		09/19/2025		1,001		(29)			(29)		972	972			
100238586	ROCHESTER HILLS	MI		09/19/2025		418		(14)			(14)		404	404			
100238587	ROCHESTER	MI		09/19/2025		319		(12)			(12)		307	307			
100238588	FOREST	VA		09/19/2025		437		(14)			(14)		423	423			
100238589	IRVINE	CA		09/19/2025		1,890		(47)			(47)		1,843	1,843			
100238590	HOLLAND	MI		09/19/2025		413		(16)			(16)		397	397			
100238591	CHARLOTTE	NC		09/19/2025		330		(4)			(4)		326	326			
100238592	MALIBU	CA		09/19/2025		795		(23)			(23)		772	772			
100238593	CLARKSVILLE	TN		09/19/2025		382		(9)			(9)		373	373			
100238594	INDIANOLA	IA		09/19/2025		598		(17)			(17)		581	581			
100238595	MUSKEGON	MI		09/19/2025		1,503		(43)			(43)		1,460	1,460			
100238596	LEESBURG	VA		09/19/2025		1,691		(36)			(36)		1,655	1,655			
100238597	MILLVILLE	DE		09/19/2025		824		(10)			(10)		814	814			
100238598	SAINT GEORGE	UT		09/19/2025		1,063		(28)			(28)		1,035	1,035			
100238599	SCHILLER PARK	IL		09/19/2025		447		(15)			(15)		432	432			
100238600	BALTIMORE	MD		09/19/2025		469		(18)			(18)		451	451			
100238601	PORT CLINTON	OH		09/19/2025		793		(19)			(19)		774	774			
100238602	ALIQUIPPA	PA		09/19/2025		303		(7)			(7)		296	296			
100238603	HAVRE DE GRACE	MD		09/19/2025		1,329		(44)			(44)		1,285	1,285			
100238604	OCEAN CITY	NJ		09/19/2025		800		(17)			(17)		783	783			
100238605	COLUMBUS	OH		09/19/2025		439		(8)			(8)		431	431			
100238606	WOODSTOCK	GA		09/19/2025		333		(10)			(10)		323	323			
100238607	KNOXVILLE	TN		09/19/2025		867		(22)			(22)		845	845			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238608	NEWBERRY	FL		09/19/2025		312		(12)			(12)		300	300			
100238609	POCONO LAKE	PA		09/19/2025		217		(6)			(6)		211	211			
100238610	YORK	ME		09/19/2025		1,014		(20)			(20)		994	994			
100238611	PORT HUENEME	CA		09/19/2025		739		(20)			(20)		719	719			
100238612	DUARTE	CA		09/19/2025		911		(31)			(31)		880	880			
100238613	COLUMBUS	OH		09/19/2025		438		(8)			(8)		430	430			
100238614	SAN MARCOS	CA		09/19/2025		720		(17)			(17)		703	703			
100238615	EAST HARTFORD	CT		09/19/2025		466		(12)			(12)		454	454			
100238616	FORT MILL	SC		09/19/2025		821		(21)			(21)		800	800			
100238617	PLAISTOW	NH		09/19/2025		581		(18)			(18)		563	563			
100238618	LEWISVILLE	TX		09/19/2025		5,806		(80)			(80)		5,726	5,726			
100238619	WEST PALM BEACH	FL		09/19/2025		651		(17)			(17)		634	634			
100238620	OAK RIDGE	TN		09/19/2025		368		(14)			(14)		354	354			
100238621	CYPRESS	TX		09/19/2025		604		(8)			(8)		596	596			
100238622	ALLEN	TX		09/19/2025		1,148		(44)			(44)		1,104	1,104			
100238623	FORT WORTH	TX		09/19/2025		691		(4)			(4)		687	687			
100238624	GRAND BLANC	MI		09/19/2025		540		(12)			(12)		528	528			
100238625	SCRANTON	PA		09/19/2025		654		(25)			(25)		629	629			
100238626	GAITHERSBURG	MD		09/19/2025		673		(20)			(20)		653	653			
100238627	BALTIMORE	MD		09/19/2025		418		(12)			(12)		406	406			
100238628	WALLA WALLA	WA		09/19/2025		429		(13)			(13)		416	416			
100238629	PIONEER	CA		09/19/2025		2,896		(56)			(56)		2,840	2,840			
100238630	FLOWERY BRANCH	GA		09/19/2025		457		(18)			(18)		439	439			
100238631	FRAZIER PARK	CA		09/19/2025		464		(11)			(11)		453	453			
100238632	RIVERSIDE	CA		09/19/2025		714		(15)			(15)		699	699			
100238633	VIRGINIA BEACH	VA		09/19/2025		804		(15)			(15)		789	789			
100238634	VILLAS	NJ		09/19/2025		597		(19)			(19)		578	578			
100238635	MURRIETA	CA		09/19/2025		996		(29)			(29)		967	967			
100238636	OLYMPIA	WA		09/19/2025		635		(14)			(14)		621	621			
100238637	GALVESTON	TX		09/19/2025		562		(16)			(16)		546	546			
100238638	LYNNWOOD	WA		09/19/2025		896		(20)			(20)		876	876			
100238639	SAN FRANCISCO	CA		09/19/2025		1,866		(60)			(60)		1,806	1,806			
100238640	RANCHO CORDOVA	CA		09/19/2025		393		(15)			(15)		378	378			
100238641	SAINT AUGUSTINE	FL		09/19/2025		410		(14)			(14)		396	396			
100238642	GREENSBORO	NC		09/19/2025		383		(12)			(12)		371	371			
100238643	PHILADELPHIA	PA		09/19/2025		340		(13)			(13)		327	327			
100238644	CELINA	TX		09/19/2025		534							534	534			
100238645	HEWLETT	NY		09/19/2025		1,093		(42)			(42)		1,051	1,051			
100238646	LAS VEGAS	NV		09/19/2025		690		(4)			(4)		686	686			
100238647	MISSION VIEJO	CA		09/19/2025		939		(13)			(13)		926	926			
100238648	VAN NUYS	CA		09/19/2025		1,056		(36)			(36)		1,020	1,020			
100238649	LAKE GENEVA	WI		09/19/2025		346		(8)			(8)		338	338			
100238650	OCEAN CITY	MD		09/19/2025		213		(7)			(7)		206	206			
100238651	SPRING	TX		09/19/2025		544		(20)			(20)		524	524			
100238652	ROSEVILLE	CA		09/19/2025		583		(14)			(14)		569	569			
100238653	PHILADELPHIA	PA		09/19/2025		319		(10)			(10)		309	309			
100238654	NEWPORT BEACH	CA		09/19/2025		1,593		(58)			(58)		1,535	1,535			
100238655	SAINT PAUL	MN		09/19/2025		340		(4)			(4)		336	336			
100238656	WILMINGTON	DE		09/19/2025		542		(16)			(16)		526	526			
100238657	NASHVILLE	TN		09/19/2025		372		(14)			(14)		358	358			
100238658	AFTON	OK		09/19/2025		677		(16)			(16)		661	661			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238659	LEWISTON	ID		09/19/2025		965		(32)			(32)		933	933			
100238660	YUBA CITY	CA		09/19/2025		667		(21)			(21)		646	646			
100238661	SAN FRANCISCO	CA		09/19/2025		1,838		(63)			(63)		1,775	1,775			
100238662	AURORA	CO		09/19/2025		764		(16)			(16)		748	748			
100238663	LEWISVILLE	TX		09/19/2025		1,525		(32)			(32)		1,493	1,493			
100238664	ATLANTA	GA		09/19/2025		543		(21)			(21)		522	522			
100238668	PALM SPRINGS	CA		09/22/2025		371		(9)			(9)		362	362			
100238669	BELLEFONTE	PA		09/22/2025		426		(20)			(20)		406	406			
100238670	LAS VEGAS	NV		09/22/2025		1,290		(50)			(50)		1,240	1,240			
100238671	BRIDGEWATER	NJ		09/22/2025		324		(17)			(17)		307	307			
100238672	DORAL	FL		09/22/2025		1,288		(57)			(57)		1,231	1,231			
100238673	HENDERSON	NV		09/22/2025		476		(23)			(23)		453	453			
100238674	LINDEN	NJ		09/22/2025		876		(34)			(34)		842	842			
100238675	NATIONAL CITY	CA		09/22/2025		849		(15)			(15)		834	834			
100238676	BAY POINT	CA		09/22/2025		167		(8)			(8)		159	159			
100238677	MENIFEE	CA		09/22/2025		623		(28)			(28)		595	595			
100238678	WEST PALM BEACH	FL		09/22/2025		270,332		(9,207)			(9,207)		261,125	261,125			
100238680	SAINT CHARLES	IL		09/22/2025		1,301		(24)			(24)		1,277	1,277			
100238682	LAS VEGAS	NV		09/22/2025		1,468		(67)			(67)		1,401	1,401			
100238683	CELINA	TX		09/22/2025		3,588		(119)			(119)		3,469	3,469			
100238684	SHOW LOW	AZ		09/22/2025		686		(24)			(24)		662	662			
100238686	ZEBULON	NC		09/22/2025		1,510		(65)			(65)		1,445	1,445			
100238687	WILLIMANTIC	CT		09/22/2025		223		(10)			(10)		213	213			
100238688	MERCER ISLAND	WA		09/22/2025		1,455		(73)			(73)		1,382	1,382			
100238689	BOSTON	MA		09/22/2025		1,509		(60)			(60)		1,449	1,449			
100238691	CHESTER	VA		09/22/2025		16,367		(696)			(696)		15,671	15,671			
100238692	LOWELL	MA		09/22/2025		410		(16)			(16)		394	394			
100238693	MILTON	GA		09/22/2025		2,788		(61)			(61)		2,727	2,727			
100238694	WAYNESBORO	VA		09/22/2025		210		(10)			(10)		200	200			
100238695	RIO LINDA	CA		09/22/2025		618		(26)			(26)		592	592			
100238696	MONTGOMERY	TX		09/22/2025		1,140		(1)			(1)		1,139	1,139			
100238697	KIHEI	HI		09/22/2025		671		(28)			(28)		643	643			
100238698	SACRAMENTO	CA		09/22/2025		1,146		(51)			(51)		1,095	1,095			
100238699	KIHEI	HI		09/22/2025		742		(34)			(34)		708	708			
100238700	GILROY	CA		09/22/2025		1,206		(47)			(47)		1,159	1,159			
100238701	COLUMBIA	SC		09/22/2025		295		(7)			(7)		288	288			
100238703	OAKLAND	CA		09/22/2025		1,367		(49)			(49)		1,318	1,318			
100238704	LOS ANGELES	CA		09/22/2025		4,257		(114)			(114)		4,143	4,143			
100238705	SAN DIEGO	CA		09/22/2025		2,413		(71)			(71)		2,342	2,342			
100238706	SCOTTSDALE	AZ		09/22/2025		358		(17)			(17)		341	341			
100238707	PHOENIX	AZ		09/22/2025		225		(4)			(4)		221	221			
100238708	JACKSONVILLE	FL		09/22/2025		1,579		(67)			(67)		1,512	1,512			
100238709	CHICAGO	IL		09/22/2025		1,257		(11)			(11)		1,246	1,246			
100238710	PEARLAND	TX		09/22/2025		440		(21)			(21)		419	419			
100238711	SPICEWOOD	TX		09/22/2025		924		(43)			(43)		881	881			
100238712	PLANO	TX		09/22/2025		1,795		(85)			(85)		1,710	1,710			
100238713	WEST JORDAN	UT		09/22/2025		647		(20)			(20)		627	627			
100238714	CLOVERDALE	CA		09/22/2025		748		(27)			(27)		721	721			
100238715	EVERGREEN	CO		09/22/2025		1,648		(78)			(78)		1,570	1,570			
100238716	DALLAS	TX		09/22/2025		713		(34)			(34)		679	679			
100238717	PROVO	UT		09/22/2025		756		(34)			(34)		722	722			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238718	CHICAGO	IL		09/22/2025		180		(9)			(9)		171	171			
100238719	VALENCIA	CA		09/22/2025		2,850		(116)			(116)		2,734	2,734			
100238720	TAMPA	FL		09/22/2025		710		(33)			(33)		677	677			
100238721	CASTLE ROCK	CO		09/22/2025		800		(14)			(14)		786	786			
100238722	FRESNO	CA		09/22/2025		322		(15)			(15)		307	307			
100238723	NAPA	CA		09/22/2025		482		(48)			(48)		434	434			
100238724	BAKERSFIELD	CA		09/22/2025		1,920		15			15		1,935	1,935			
100238725	LYNNWOOD	WA		09/22/2025		950		(24)			(24)		926	926			
100238726	MEREDITH	NH		09/22/2025		567		(11)			(11)		556	556			
100238728	WARREN	MI		09/22/2025		29,751		(1,242)			(1,242)		28,509	28,509			
100238730	OCEANSIDE	CA		09/22/2025		408		(15)			(15)		393	393			
100238731	DORAL	FL		09/22/2025		2,797		(79)			(79)		2,718	2,718			
100238732	JUPITER	FL		09/22/2025		764		(25)			(25)		739	739			
100238733	HUNTERSVILLE	NC		09/22/2025		710		(23)			(23)		687	687			
100238734	MANCHESTER	NH		09/22/2025		845		(27)			(27)		818	818			
100238735	OREFIELD	PA		09/22/2025		692		(10)			(10)		682	682			
100238736	NASHVILLE	TN		09/22/2025		726		(6)			(6)		720	720			
100238737	MEMPHIS	TN		09/22/2025		171		(1)			(1)		170	170			
100238738	ADAIR VILLAGE	OR		09/22/2025		9,308		(378)			(378)		8,930	8,930			
100238739	LEESBURG	VA		09/22/2025		22,982		(835)			(835)		22,147	22,147			
100238740	MESA	AZ		09/22/2025		1,266		(23)			(23)		1,243	1,243			
100238741	LAREDO	TX		09/22/2025		837		(25)			(25)		812	812			
100238742	SILVERTHORNE	CO		09/22/2025		305		(16)			(16)		289	289			
100238743	GATLINBURG	TN		09/22/2025		1,269		(14)			(14)		1,255	1,255			
100238744	ROWLETT	TX		09/22/2025		1,695		(37)			(37)		1,658	1,658			
100238745	TAMPA	FL		09/22/2025		498		(10)			(10)		488	488			
100238746	BOCA RATON	FL		09/22/2025		930		(33)			(33)		897	897			
100238747	DENVER	CO		09/22/2025		6,562		(255)			(255)		6,307	6,307			
100238748	PHOENIX	AZ		09/22/2025		1,997		(49)			(49)		1,948	1,948			
100238749	SPRINGFIELD	MA		09/22/2025		491		(15)			(15)		476	476			
100238750	LAS VEGAS	NV		09/22/2025		4,997		27			27		5,024	5,024			
100238751	LA HABRA	CA		09/22/2025		1,118		(16)			(16)		1,102	1,102			
100238752	CARLSBAD	CA		09/22/2025		1,796		(62)			(62)		1,734	1,734			
100238753	AUBURN	WA		09/22/2025		716		(26)			(26)		690	690			
100238754	DALLAS	TX		09/22/2025		936		(18)			(18)		918	918			
100238755	VISTA	CA		09/22/2025		1,506		(40)			(40)		1,466	1,466			
100238756	SONOMA	CA		09/22/2025		1,114		(20)			(20)		1,094	1,094			
100238757	LAFAYETTE HILL	PA		09/22/2025		498		(15)			(15)		483	483			
100238758	OLD ORCHARD BEACH	ME		09/22/2025		1,067		(34)			(34)		1,033	1,033			
100238759	SANTA CLARA	CA		09/22/2025		2,260		(92)			(92)		2,168	2,168			
100238760	TUCSON	AZ		09/22/2025		468		(12)			(12)		456	456			
100238761	TEMPE	AZ		09/22/2025		628		(17)			(17)		611	611			
100238762	POWAY	CA		09/22/2025		3,299		(93)			(93)		3,206	3,206			
100238763	SOUTH GATE	CA		09/22/2025		975		(13)			(13)		962	962			
100238764	GILBERT	AZ		09/22/2025		1,078		(43)			(43)		1,035	1,035			
100238765	NAPLES	FL		09/22/2025		667		(26)			(26)		641	641			
100238766	SARASOTA	FL		09/22/2025		1,393		(43)			(43)		1,350	1,350			
100238767	OVERGAARD	AZ		09/22/2025		656		(1)			(1)		655	655			
100238768	MYRTLE BEACH	SC		09/22/2025		631		(22)			(22)		609	609			
100238769	ELLENWOOD	GA		09/22/2025		274		(6)			(6)		268	268			
100238770	APOPKA	FL		09/22/2025		617		(12)			(12)		605	605			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238771	PALM HARBOR	FL		09/22/2025		488		(17)			(17)		471	471			
100238772	SALYERSVILLE	KY		09/22/2025		912		(23)			(23)		889	889			
100238773	SOUTH LAKE TAHOE	CA		09/23/2025		692		(27)			(27)		665	665			
100238774	TOBYHANNA	PA		09/23/2025		430		(19)			(19)		411	411			
100238775	ELLIJAY	GA		09/23/2025		897		(36)			(36)		861	861			
100238776	PEARSON	WI		09/23/2025		620		(16)			(16)		604	604			
100238777	SAINT LOUIS	MO		09/23/2025		422		(19)			(19)		403	403			
100238778	REDMOND	OR		09/23/2025		2,074		(57)			(57)		2,017	2,017			
100238779	SODDY DAISY	TN		09/23/2025		997		(22)			(22)		975	975			
100238780	LELAND	NC		09/23/2025		388		14			14		402	402			
100238781	SALINAS	CA		09/23/2025		884		(27)			(27)		857	857			
100238782	HARPERS FERRY	WV		09/23/2025		653		(25)			(25)		628	628			
100238783	BIG BEAR LAKE	CA		09/23/2025		511		(13)			(13)		498	498			
100238784	DAWSONVILLE	GA		09/23/2025		545		(13)			(13)		532	532			
100238785	SAN FRANCISCO	CA		09/23/2025		729		(14)			(14)		715	715			
100238786	DOVER	DE		09/23/2025		622		(19)			(19)		603	603			
100238787	GREENACRES	FL		09/23/2025		482		(11)			(11)		471	471			
100238788	SPOKANE	WA		09/23/2025		401		(15)			(15)		386	386			
100238789	TOMBALL	TX		09/23/2025		832		(39)			(39)		793	793			
100238790	WAKE FOREST	NC		09/23/2025		491		17			17		508	508			
100238791	ROME	GA		09/23/2025		356		13			13		369	369			
100238792	FLOURTOWN	PA		09/23/2025		634		(14)			(14)		620	620			
100238793	FREELAND	WA		09/23/2025		715		(12)			(12)		703	703			
100238794	CHICAGO	IL		09/23/2025		491		(16)			(16)		475	475			
100238795	SAN DIEGO	CA		09/23/2025		1,034		(26)			(26)		1,008	1,008			
100238798	MIDLOTHIAN	VA		09/23/2025		527		(17)			(17)		510	510			
100238799	STERLING	VA		09/23/2025		672		(17)			(17)		655	655			
100238800	MUKILTEO	WA		09/23/2025		1,209		(24)			(24)		1,185	1,185			
100238801	ANAHEIM	CA		09/23/2025		1,310		(33)			(33)		1,277	1,277			
100238802	BOSTON	MA		09/23/2025		786		(12)			(12)		774	774			
100238803	WILMINGTON	NC		09/23/2025		374		(11)			(11)		363	363			
100238804	LAS VEGAS	NV		09/23/2025		539		(13)			(13)		526	526			
100238805	LAS VEGAS	NV		09/23/2025		755		(23)			(23)		732	732			
100238806	CAROLINA BEACH	NC		09/23/2025		785		(22)			(22)		763	763			
100238807	MURFREESBORO	TN		09/23/2025		426		(7)			(7)		419	419			
100238808	BONITA SPRINGS	FL		09/23/2025		840		(28)			(28)		812	812			
100238809	HIGHLANDS RANCH	CO		09/23/2025		1,121		(42)			(42)		1,079	1,079			
100238810	CHICAGO	IL		09/23/2025		21,457		(644)			(644)		20,813	20,813			
100238811	GLENDALE	CA		09/23/2025		777		(29)			(29)		748	748			
100238812	HENDERSON	NV		09/23/2025		1,457		(27)			(27)		1,430	1,430			
100238813	GARDEN CITY	UT		09/23/2025		1,449		(23)			(23)		1,426	1,426			
100238814	CLARKSVILLE	TN		09/23/2025		553		(21)			(21)		532	532			
100238815	ROCHESTER	MI		09/23/2025		1,510		(54)			(54)		1,456	1,456			
100238816	TUCSON	AZ		09/23/2025		722		(23)			(23)		699	699			
100238817	ASOTIN	WA		09/23/2025		432		(11)			(11)		421	421			
100238818	LONGWOOD	FL		09/23/2025		1,025		(25)			(25)		1,000	1,000			
100238819	LAKE SAINT LOUIS	MO		09/23/2025		1,437		(35)			(35)		1,402	1,402			
100238820	SUN CITY WEST	AZ		09/23/2025		497		(10)			(10)		487	487			
100238821	HARDIN	MT		09/23/2025		254		(6)			(6)		248	248			
100238822	TEMECULA	CA		09/23/2025		1,071		(22)			(22)		1,049	1,049			
100238823	ELK GROVE	CA		09/23/2025		2,337		(28)			(28)		2,309	2,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238824	RANCHO MISSION VIEJO	CA		09/23/2025		1,062		(43)			(43)		1,019	1,019			
100238825	SPOKANE	WA		09/23/2025		457		(8)			(8)		449	449			
100238826	CARPENTERSVILLE	IL		09/23/2025		551		(18)			(18)		533	533			
100238827	FEDERAL WAY	WA		09/23/2025		744		(16)			(16)		728	728			
100238828	LIBERTY	MO		09/23/2025		426		(17)			(17)		409	409			
100238829	GROTTOES	VA		09/23/2025		403		(16)			(16)		387	387			
100238830	LAKEWAY	TX		09/23/2025		1,836		(53)			(53)		1,783	1,783			
100238831	LAKE WORTH	FL		09/23/2025		746		(18)			(18)		728	728			
100238832	NACHES	WA		09/23/2025		42,881		(1,539)			(1,539)		41,342	41,342			
100238833	ARDEN	NC		09/23/2025		445		17			17		462	462			
100238834	HENDERSONVILLE	TN		09/23/2025		377		2			2		379	379			
100238835	CAPE CORAL	FL		09/23/2025		455		(19)			(19)		436	436			
100238836	BAKERSFIELD	CA		09/23/2025		912		(34)			(34)		878	878			
100238837	TACOMA	WA		09/23/2025		257		(10)			(10)		247	247			
100238838	HANOVER	PA		09/23/2025		483		9			9		492	492			
100238839	MIDLOTHIAN	VA		09/23/2025		523		(23)			(23)		500	500			
100238840	LONGS	SC		09/23/2025		246,606		(9,491)			(9,491)		237,115	237,115			
100238841	KANSAS CITY	MO		09/23/2025		664		(15)			(15)		649	649			
100238842	WENTZVILLE	MO		09/23/2025		379		(17)			(17)		362	362			
100238843	DALLAS	TX		09/23/2025		1,110		(49)			(49)		1,061	1,061			
100238844	LONG BEACH	CA		09/23/2025		864		(27)			(27)		837	837			
100238845	PLEASANT GROVE	UT		09/23/2025		776		(18)			(18)		758	758			
100238846	KILLEEN	TX		09/23/2025		417		(20)			(20)		397	397			
100238847	OAKLAND	CA		09/23/2025		926		(33)			(33)		893	893			
100238848	WINTER SPRINGS	FL		09/23/2025		1,214		(54)			(54)		1,160	1,160			
100238849	CARY	NC		09/23/2025		541		(16)			(16)		525	525			
100238850	SPERRYVILLE	VA		09/23/2025		1,382		(50)			(50)		1,332	1,332			
100238851	TUCSON	AZ		09/23/2025		1,032		(34)			(34)		998	998			
100238852	GILBERT	AZ		09/23/2025		23,506		(862)			(862)		22,644	22,644			
100238853	SANTA CLARITA	CA		09/23/2025		442		(13)			(13)		429	429			
100238854	MOUNT VERNON	WA		09/23/2025		688		(25)			(25)		663	663			
100238855	LAS VEGAS	NV		09/23/2025		672		(23)			(23)		649	649			
100238856	GOODYEAR	AZ		09/23/2025		787		(6)			(6)		781	781			
100238857	DEL VALLE	TX		09/23/2025		454		(8)			(8)		446	446			
100238858	DAYTON	OH		09/23/2025		805		(32)			(32)		773	773			
100238859	SOUTH LAKE TAHOE	CA		09/23/2025		747		(19)			(19)		728	728			
100238860	INDIAN TRAIL	NC		09/23/2025		623		(20)			(20)		603	603			
100238861	SHAKOPEE	MN		09/23/2025		361		(12)			(12)		349	349			
100238862	CHICAGO	IL		09/23/2025		2,142		(55)			(55)		2,087	2,087			
100238863	SULPHUR	OK		09/23/2025		662		(19)			(19)		643	643			
100238864	NORTHLAKE	TX		09/23/2025		1,189		(28)			(28)		1,161	1,161			
100238865	MANTECA	CA		09/23/2025		896		(11)			(11)		885	885			
100238866	ABILENE	TX		09/23/2025		550		(24)			(24)		526	526			
100238867	LAKE HAVASU CITY	AZ		09/23/2025		448		(13)			(13)		435	435			
100238868	VISALIA	CA		09/23/2025		1,050		(13)			(13)		1,037	1,037			
100238869	WESTMINSTER	CO		09/23/2025		812		(27)			(27)		785	785			
100238870	EDINBURG	TX		09/23/2025		436		(9)			(9)		427	427			
100238871	EDGEWATER	FL		09/23/2025		531		(26)			(26)		505	505			
100238872	BRADENTON	FL		09/23/2025		1,034		(12)			(12)		1,022	1,022			
100238873	BILLINGS	MT		09/23/2025		515		(19)			(19)		496	496			
100238874	HAPPY JACK	AZ		09/23/2025		792		(27)			(27)		765	765			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238875	AUSTIN	TX		09/23/2025		2,127		(64)			(64)		2,063	2,063			
100238876	HUDSON	FL		09/23/2025		4,593		(55)			(55)		4,538	4,538			
100238877	LAKEWOOD	NJ		09/23/2025		1,025		(32)			(32)		993	993			
100238878	MANASSAS PARK	VA		09/23/2025		608		(16)			(16)		592	592			
100238879	ALBUQUERQUE	NM		09/23/2025		756		(30)			(30)		726	726			
100238880	REXBURG	ID		09/23/2025		546		(16)			(16)		530	530			
100238881	LAS VEGAS	NV		09/23/2025		413		(12)			(12)		401	401			
100238882	DURHAM	NC		09/23/2025		526		(17)			(17)		509	509			
100238883	PRESCOTT VALLEY	AZ		09/23/2025		478		(13)			(13)		465	465			
100238884	CHANDLER	AZ		09/23/2025		622		(18)			(18)		604	604			
100238885	AURORA	CO		09/23/2025		694		(9)			(9)		685	685			
100238886	MARANA	AZ		09/23/2025		465		(13)			(13)		452	452			
100238887	PALMETTO	FL		09/23/2025		2,984		(107)			(107)		2,877	2,877			
100238888	STATESVILLE	NC		09/23/2025		859		(35)			(35)		824	824			
100238889	SACRAMENTO	CA		09/23/2025		613		(17)			(17)		596	596			
100238890	THE VILLAGES	FL		09/23/2025		576		(25)			(25)		551	551			
100238891	PHOENIX	AZ		09/23/2025		947		(21)			(21)		926	926			
100238892	OCALA	FL		09/23/2025		643		(22)			(22)		621	621			
100238893	FRESNO	CA		09/23/2025		516		(10)			(10)		506	506			
100238894	LAKELAND	FL		09/23/2025		633		17			17		650	650			
100238895	COATESVILLE	IN		09/23/2025		788		(24)			(24)		764	764			
100238896	FERNDALE	MI		09/23/2025		789		(12)			(12)		777	777			
100238897	OAK ISLAND	NC		09/23/2025		1,167		(30)			(30)		1,137	1,137			
100238898	DYER	IN		09/23/2025		341		(12)			(12)		329	329			
100238899	KNIGHTDALE	NC		09/23/2025		538		(3)			(3)		535	535			
100238900	ARNOLD	CA		09/23/2025		453		(7)			(7)		446	446			
100238901	NOKOMIS	FL		09/23/2025		462		(16)			(16)		446	446			
100238902	CLEARWATER	FL		09/23/2025		813		(8)			(8)		805	805			
100238903	PENSACOLA	FL		09/23/2025		701		(32)			(32)		669	669			
100238904	DALTON	GA		09/23/2025		409		(11)			(11)		398	398			
100238905	HILTON HEAD ISLAND	SC		09/23/2025		546		(15)			(15)		531	531			
100238906	HUDDLESTON	VA		09/23/2025		1,223		(30)			(30)		1,193	1,193			
100238907	MANASSAS	VA		09/23/2025		446		(10)			(10)		436	436			
100238908	PARRISH	FL		09/23/2025		453		(7)			(7)		446	446			
100238909	BUMPASS	VA		09/23/2025		630		(16)			(16)		614	614			
100238910	BLAIRSVILLE	GA		09/23/2025		532		(22)			(22)		510	510			
100238911	BETHLEHEM	GA		09/23/2025		532		(14)			(14)		518	518			
100238912	APOLLO BEACH	FL		09/23/2025		525		(4)			(4)		521	521			
100238913	EAGLE	ID		09/23/2025		677		(25)			(25)		652	652			
100238914	WEST PALM BEACH	FL		09/23/2025		1,075		(34)			(34)		1,041	1,041			
100238915	PLAIN CITY	OH		09/23/2025		732		(22)			(22)		710	710			
100238916	LONG BEACH	CA		09/23/2025		487		(11)			(11)		476	476			
100238917	SHENANDOAH	PA		09/23/2025		279		(3)			(3)		276	276			
100238918	RIVIERA BEACH	FL		09/23/2025		373		(16)			(16)		357	357			
100238919	TOWNSEND	DE		09/23/2025		565		(9)			(9)		556	556			
100238920	PRESCOTT	AZ		09/23/2025		2,509		(31)			(31)		2,478	2,478			
100238921	NORTHRIDGE	CA		09/23/2025		1,138		(13)			(13)		1,125	1,125			
100238922	GARNER	NC		09/23/2025		507		(7)			(7)		500	500			
100238923	VENICE	FL		09/23/2025		1,349		(51)			(51)		1,298	1,298			
100238924	HOUSTON	TX		09/23/2025		7,811		(182)			(182)		7,629	7,629			
100238925	HARRISON	NJ		09/23/2025		1,712		(27)			(27)		1,685	1,685			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238926	SALINAS	CA		09/23/2025		1,011		(12)			(12)		999	999			
100238927	LYNDEN	WA		09/23/2025		1,237		(26)			(26)		1,211	1,211			
100238928	VIRGINIA BEACH	VA		09/23/2025		328							328	328			
100238929	LINCOLN	NE		09/23/2025		282		7			7		289	289			
100238930	KENNESAW	GA		09/23/2025		567		(8)			(8)		559	559			
100238931	LEHI	UT		09/23/2025		886		(12)			(12)		874	874			
100238932	OAK ISLAND	NC		09/23/2025		796		(19)			(19)		777	777			
100238933	MERCED	CA		09/23/2025		575		(10)			(10)		565	565			
100238934	KENNESAW	GA		09/23/2025		479		(13)			(13)		466	466			
100238935	SAINT SIMONS ISLAND	GA		09/23/2025		719		(18)			(18)		701	701			
100238936	VISTA	CA		09/23/2025		933		(13)			(13)		920	920			
100238937	CEDAR PARK	TX		09/23/2025		419		(10)			(10)		409	409			
100238938	PRESCOTT VALLEY	AZ		09/23/2025		910		(10)			(10)		900	900			
100238939	FOLSOM	CA		09/23/2025		743		(15)			(15)		728	728			
100238940	LATHROP	CA		09/23/2025		481		(7)			(7)		474	474			
100238941	VAN ALSTYNE	TX		09/23/2025		485		(10)			(10)		475	475			
100238942	WOODLAND PARK	CO		09/23/2025		894		(9)			(9)		885	885			
100238943	PALM BEACH GARDENS	FL		09/23/2025		896		(15)			(15)		881	881			
100238944	CYPRESS	TX		09/23/2025		658		30			30		688	688			
100238945	HOUSTON	TX		09/23/2025		1,015		17			17		1,032	1,032			
100238946	RESEDA	CA		09/23/2025		585		(12)			(12)		573	573			
100238947	PARKER	CO		09/23/2025		1,384		(22)			(22)		1,362	1,362			
100238948	CANTON	MA		09/23/2025		818		(19)			(19)		799	799			
100238949	LITTLE RIVER	SC		09/23/2025		496		(6)			(6)		490	490			
100238950	MODESTO	CA		09/23/2025		102,939		(2,334)			(2,334)		100,605	100,605			
100238951	HOUSTON	TX		09/23/2025		565		(6)			(6)		559	559			
100238953	TEMPLE	TX		09/23/2025		766		(23)			(23)		743	743			
100238954	OLD TOWN	FL		09/23/2025		1,366		(39)			(39)		1,327	1,327			
100238955	BALTIMORE	MD		09/23/2025		423		(12)			(12)		411	411			
100238956	WEST DOVER	VT		09/23/2025		867		(24)			(24)		843	843			
100238957	CANYON COUNTRY	CA		09/23/2025		679		(21)			(21)		658	658			
100238958	SAN DIEGO	CA		09/23/2025		530		(17)			(17)		513	513			
100238959	HOUSTON	TX		09/23/2025		538		(12)			(12)		526	526			
100238960	NORTH MYRTLE BEACH	SC		09/23/2025		1,088		(36)			(36)		1,052	1,052			
100238961	GRANVILLE	OH		09/23/2025		815		(16)			(16)		799	799			
100238962	MARMORA	NJ		09/23/2025		422		(14)			(14)		408	408			
100238963	HAVRE DE GRACE	MD		09/23/2025		777		(26)			(26)		751	751			
100238964	EAST STROUDSBURG	PA		09/23/2025		566		(15)			(15)		551	551			
100238965	ARVADA	CO		09/23/2025		582		(16)			(16)		566	566			
100238966	FRESNO	CA		09/23/2025		4,292		(127)			(127)		4,165	4,165			
100238967	CARMEL	IN		09/23/2025		452		(8)			(8)		444	444			
100238968	CAMDEN WYOMING	DE		09/23/2025		505		(14)			(14)		491	491			
100238969	ISLAMORADA	FL		09/23/2025		801		(19)			(19)		782	782			
100238970	HEBER SPRINGS	AR		09/23/2025		811		(26)			(26)		785	785			
100238971	PROVO	UT		09/23/2025		861		(27)			(27)		834	834			
100238972	LA QUINTA	CA		09/23/2025		1,144		(28)			(28)		1,116	1,116			
100238973	GIBSONVILLE	NC		09/23/2025		669		(14)			(14)		655	655			
100238974	CAPE CORAL	FL		09/23/2025		312,385		(11,394)			(11,394)		300,991	300,991			
100238975	BRISTOL	CT		09/23/2025		470		(15)			(15)		455	455			
100238976	ELLIJAY	GA		09/23/2025		809		(17)			(17)		792	792			
100238977	WILMINGTON	NC		09/23/2025		2,951		(107)			(107)		2,844	2,844			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100238978	TAYLORS ISLAND	MD		09/23/2025		1,462		(34)			(34)		1,428	1,428			
100238979	PRESCOTT	AZ		09/23/2025		492		(17)			(17)		475	475			
100238980	BAKERSFIELD	CA		09/23/2025		629		(21)			(21)		608	608			
100238981	ATLANTIC CITY	NJ		09/23/2025		400		(9)			(9)		391	391			
100238982	BAKERSFIELD	CA		09/23/2025		628		(20)			(20)		608	608			
100238983	BURNHAM	ME		09/23/2025		602		(24)			(24)		578	578			
100238984	BAKERSFIELD	CA		09/23/2025		629		(21)			(21)		608	608			
100238985	TEMPLE	TX		09/23/2025		461		(18)			(18)		443	443			
100238986	CHATTANOOGA	TN		09/23/2025		454		(19)			(19)		435	435			
100238987	WARWICK	RI		09/23/2025		374		(17)			(17)		357	357			
100238988	ORLANDO	FL		09/23/2025		837		(33)			(33)		804	804			
100238989	GRANBURY	TX		09/23/2025		317,818		(12,864)			(12,864)		304,954	304,954			
100238990	POOLER	GA		09/23/2025		519		(21)			(21)		498	498			
100238991	LITTLE EGG HARBOR TWP	NJ		09/23/2025		1,319		(53)			(53)		1,266	1,266			
100238992	VACAVILLE	CA		09/23/2025		844		(31)			(31)		813	813			
100238993	POOLESVILLE	MD		09/23/2025		729		(28)			(28)		701	701			
100238994	PUNTA GORDA	FL		09/23/2025		473		(20)			(20)		453	453			
100238995	SAINT PETERSBURG	FL		09/23/2025		438		(17)			(17)		421	421			
100238996	TOBYHANNA	PA		09/23/2025		601		(18)			(18)		583	583			
100238997	PORTSMOUTH	RI		09/23/2025		801		(32)			(32)		769	769			
100238998	RICHMOND	VA		09/23/2025		425		(17)			(17)		408	408			
100238999	MEDFORD	MA		09/23/2025		385		(10)			(10)		375	375			
100239000	SANDPOINT	ID		09/23/2025		436		(10)			(10)		426	426			
100239001	BEAVERTON	OR		09/23/2025		531		(11)			(11)		520	520			
100239002	THE VILLAGES	FL		09/23/2025		373		(14)			(14)		359	359			
100239003	MONTPELIER	VT		09/23/2025		745		(20)			(20)		725	725			
100239004	CHARLOTTE	NC		09/23/2025		3,411		(35)			(35)		3,376	3,376			
100239005	RALEIGH	NC		09/23/2025		520		(11)			(11)		509	509			
100239006	MCKINNEY	TX		09/23/2025		361		(4)			(4)		357	357			
100239007	DE SOTO	KS		09/23/2025		194		(4)			(4)		190	190			
100239008	LONG BEACH	CA		09/23/2025		568		(12)			(12)		556	556			
100243139	LA CANADA FLINTRIDGE	CA		09/26/2025		1,992		(69)			(69)		1,923	1,923			
100243140	MIAMI	FL		09/26/2025		466		(13)			(13)		453	453			
100243144	LOS ANGELES	CA		09/26/2025		1,033		(25)			(25)		1,008	1,008			
100243145	ESCONDIDO	CA		09/26/2025		5,108		(128)			(128)		4,980	4,980			
100243146	WOODLAND HILLS	CA		09/26/2025		495		(24)			(24)		471	471			
100243147	NORTHRIDGE	CA		09/26/2025		641							641	641			
100243148	GLENDALE	CA		09/26/2025		648		(22)			(22)		626	626			
100243151	ORANGE	CA		09/26/2025		534		(17)			(17)		517	517			
100243152	PHOENIX	AZ		09/26/2025		156		(7)			(7)		149	149			
100243153	LAS VEGAS	NV		09/26/2025		108		(5)			(5)		103	103			
100243154	CYPRESS	TX		09/26/2025		504		(20)			(20)		484	484			
100243155	MORENO VALLEY	CA		09/26/2025		389		(8)			(8)		381	381			
100243156	CARPINTERIA	CA		09/26/2025		351		(6)			(6)		345	345			
100243157	BURBANK	CA		09/26/2025		2,097		(71)			(71)		2,026	2,026			
100243158	MOORPARK	CA		09/26/2025		779		(26)			(26)		753	753			
100243163	MIAMI	FL		09/26/2025		777		(11)			(11)		766	766			
100243164	LAKE HAVASU CITY	AZ		09/26/2025		2,664		(82)			(82)		2,582	2,582			
100243167	NORTH CHESTERFIELD	VA		09/26/2025		218		(6)			(6)		212	212			
100243169	NORTH CHESTERFIELD	VA		09/26/2025		194		(6)			(6)		188	188			
100243170	PHOENIX	AZ		09/26/2025		534		(8)			(8)		526	526			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243171	MONTGOMERY	TX		09/26/2025		543		(21)			(21)		522	522			
100243172	HOUSTON	TX		09/26/2025		261		(12)			(12)		249	249			
100243173	QUINCY	MA		09/26/2025		808		18			18		826	826			
100243174	NEW PORT RICHEY	FL		09/26/2025		1,544		(58)			(58)		1,486	1,486			
100243175	PELLA	IA		09/26/2025		603		(28)			(28)		575	575			
100243176	PEACHTREE CITY	GA		09/26/2025		1,120		(46)			(46)		1,074	1,074			
100243177	RALEIGH	NC		09/26/2025		1,123		(47)			(47)		1,076	1,076			
100243178	WILMINGTON	NC		09/26/2025		987		(40)			(40)		947	947			
100243179	TROY	MI		09/26/2025		550		(19)			(19)		531	531			
100243180	MERCED	CA		09/26/2025		756		(28)			(28)		728	728			
100243181	MESA	AZ		09/26/2025		320		(13)			(13)		307	307			
100243182	CHANDLER	AZ		09/26/2025		514		(19)			(19)		495	495			
100243183	ALEXANDER	NC		09/26/2025		1,966		(67)			(67)		1,899	1,899			
100243184	HOPE	NJ		09/26/2025		953		(35)			(35)		918	918			
100243185	MESA	AZ		09/26/2025		308		(12)			(12)		296	296			
100243186	BROKEN ARROW	OK		09/26/2025		515		(17)			(17)		498	498			
100243187	STATE COLL (FERGUSON)	PA		09/26/2025		1,341		(54)			(54)		1,287	1,287			
100243188	COLLEGEVILLE (TS PRM)	PA		09/26/2025		485		(18)			(18)		467	467			
100243189	NEW HOPE	PA		09/26/2025		1,154		(52)			(52)		1,102	1,102			
100243190	GEORGETOWN	SC		09/26/2025		861		(30)			(30)		831	831			
100243191	SAN JOSE	CA		09/26/2025		1,676		(60)			(60)		1,616	1,616			
100243192	PENNSAUKEN	NJ		09/26/2025		345		(15)			(15)		330	330			
100243193	ANACORTES	WA		09/26/2025		770		(29)			(29)		741	741			
100243194	WEST PALM BEACH	FL		09/26/2025		318		(11)			(11)		307	307			
100243195	PEORIA	AZ		09/26/2025		2,214		(108)			(108)		2,106	2,106			
100243196	SPRING	TX		09/26/2025		269		(13)			(13)		256	256			
100243197	TALLMADGE	OH		09/26/2025		284		(12)			(12)		272	272			
100243198	LAS CRUCES	NM		09/26/2025		1,370		(64)			(64)		1,306	1,306			
100243199	APOPKA	FL		09/26/2025		363		(16)			(16)		347	347			
100243200	HYATTSVILLE	MD		09/26/2025		189		(5)			(5)		184	184			
100243201	INDIO	CA		09/26/2025		897		(4)			(4)		893	893			
100243202	DUXBURY	MA		09/26/2025		422		(17)			(17)		405	405			
100243204	MERRITT ISLAND	FL		09/26/2025		2,086		(97)			(97)		1,989	1,989			
100243205	SAN CLEMENTE	CA		09/26/2025		1,322		(7)			(7)		1,315	1,315			
100243206	GREENSBORO	GA		09/26/2025		2,490		(83)			(83)		2,407	2,407			
100243208	BOISE	ID		09/26/2025		940		(44)			(44)		896	896			
100243210	NEW SMYRNA BEACH	FL		09/26/2025		613		(15)			(15)		598	598			
100243211	GRANADA HILLS	CA		09/26/2025		1,440		(45)			(45)		1,395	1,395			
100243212	SAN ANTONIO	TX		09/26/2025		241		(6)			(6)		235	235			
100243213	PORTAGE	MI		09/26/2025		544		(17)			(17)		527	527			
100243214	DELRAY BEACH	FL		09/26/2025		245		(4)			(4)		241	241			
100243215	MIAMI BEACH	FL		09/26/2025		441		(20)			(20)		421	421			
100243216	NORTH HAVEN	CT		09/26/2025		815		(27)			(27)		788	788			
100243218	BALTIMORE	MD		09/26/2025		1,346		(47)			(47)		1,299	1,299			
100243219	CLEMMONS	NC		09/26/2025		684		(28)			(28)		656	656			
100243220	FRANKFORT	KY		09/26/2025		379		(8)			(8)		371	371			
100243221	DAVENPORT	FL		09/26/2025		250		(10)			(10)		240	240			
100243222	LANTANA	TX		09/26/2025		1,842		(48)			(48)		1,794	1,794			
100243223	MIDDLETOWN	CT		09/26/2025		273		(11)			(11)		262	262			
100243224	SURPRISE	AZ		09/26/2025		496		(15)			(15)		481	481			
100243225	SCOTTSDALE	AZ		09/26/2025		339		(12)			(12)		327	327			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243226	SAINT CLOUD	FL		09/26/2025		390		(18)			(18)		372	372			
100243227	SEATTLE	WA		09/26/2025		348		(8)			(8)		340	340			
100243228	SAN FRANCISCO	CA		09/26/2025		2,116		(74)			(74)		2,042	2,042			
100243229	BELLEVUE	WA		09/26/2025		1,652		(57)			(57)		1,595	1,595			
100243230	FAIRFAX	VA		09/26/2025		1,826		(82)			(82)		1,744	1,744			
100243231	HOLLYWOOD	FL		09/26/2025		554		(26)			(26)		528	528			
100243232	CHARLOTTE	NC		09/26/2025		383		(14)			(14)		369	369			
100243233	TAMPA	FL		09/26/2025		3,121		(67)			(67)		3,054	3,054			
100243234	POMONA	CA		09/26/2025		1,206		(36)			(36)		1,170	1,170			
100243235	ORLANDO	FL		09/26/2025		765		(31)			(31)		734	734			
100243236	CARSONVILLE	MI		09/26/2025		1,013		(33)			(33)		980	980			
100243237	LOS GATOS	CA		09/26/2025		525,731		(13,785)			(13,785)		511,946	511,946			
100243238	KENWOOD	CA		09/26/2025		1,314		(33)			(33)		1,281	1,281			
100243239	STAR	ID		09/26/2025		1,811		(50)			(50)		1,761	1,761			
100243240	(NORTHRIDGE AREA) LOS	CA		09/26/2025		805		(37)			(37)		768	768			
100243241	CHARLOTTE	NC		09/26/2025		6,330		(144)			(144)		6,186	6,186			
100243242	JACKSONVILLE	NC		09/26/2025		393		(16)			(16)		377	377			
100243243	DECATUR	GA		09/26/2025		939		(29)			(29)		910	910			
100243244	FILLMORE	CA		09/26/2025		825		(23)			(23)		802	802			
100243245	SAN ANTONIO	TX		09/26/2025		385		(18)			(18)		367	367			
100243246	MOORPARK	CA		09/26/2025		308		(8)			(8)		300	300			
100243247	DUMONT	NJ		09/26/2025		1,133		(35)			(35)		1,098	1,098			
100243249	CORAL SPRINGS	FL		09/26/2025		161		(7)			(7)		154	154			
100243250	MONROE	MI		09/26/2025		644		(30)			(30)		614	614			
100243251	RIVERVIEW	FL		09/26/2025		646		(18)			(18)		628	628			
100243253	FORT WORTH	TX		09/26/2025		232		(3)			(3)		229	229			
100243254	FILLMORE	CA		09/26/2025		768		(20)			(20)		748	748			
100243256	HONOLULU	HI		09/26/2025		655		(20)			(20)		635	635			
100243257	FONTANA	CA		09/26/2025		916		(31)			(31)		885	885			
100243258	JUSTIN	TX		09/26/2025		4,216		(197)			(197)		4,019	4,019			
100243259	ENTERPRISE	AL		09/26/2025		307		(13)			(13)		294	294			
100243260	WOODLAND	CA		09/26/2025		1,501		(54)			(54)		1,447	1,447			
100243261	LOS ANGELES	CA		09/26/2025		2,106		(74)			(74)		2,032	2,032			
100243263	PLACENTIA	CA		09/26/2025		1,656		(65)			(65)		1,591	1,591			
100243264	MONROE TOWNSHIP	NJ		09/26/2025		1,055		(35)			(35)		1,020	1,020			
100243265	BEND	OR		09/26/2025		910		(12)			(12)		898	898			
100243266	RANCHO CUCAMONGA	CA		09/26/2025		23,075		(1,099)			(1,099)		21,976	21,976			
100243267	WORCESTER	MA		09/26/2025		1,354		(56)			(56)		1,298	1,298			
100243268	CONCORD	NC		09/26/2025		708		(26)			(26)		682	682			
100243269	MIAMI	FL		09/26/2025		1,219		(58)			(58)		1,161	1,161			
100243270	SARASOTA	FL		09/26/2025		859		(24)			(24)		835	835			
100243271	PHILADELPHIA	PA		09/26/2025		261		(7)			(7)		254	254			
100243272	PACIFIC	MO		09/26/2025		428		(18)			(18)		410	410			
100243273	FRISCO	TX		09/26/2025		805		(14)			(14)		791	791			
100243275	TAMPA	FL		09/26/2025		375		(12)			(12)		363	363			
100243276	VERNAL	UT		09/26/2025		171		(8)			(8)		163	163			
100243277	LAS VEGAS	NV		09/26/2025		401		(16)			(16)		385	385			
100243278	CAROLINA BEACH	NC		09/26/2025		443		(9)			(9)		434	434			
100243279	NAPLES	FL		09/26/2025		253		(8)			(8)		245	245			
100243283	SAINT CLOUD	FL		09/26/2025		298		(8)			(8)		290	290			
100243285	LAS VEGAS	NV		09/26/2025		248		(11)			(11)		237	237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243286	OCALA	FL		09/26/2025		148		(5)			(5)		143	143			
100243287	FRISCO	TX		09/26/2025		330		(8)			(8)		322	322			
100243289	SEMINOLE	FL		09/26/2025		1,931		(81)			(81)		1,850	1,850			
100243291	MINERAL	VA		09/26/2025		2,103		(53)			(53)		2,050	2,050			
100243293	JERSEY CITY	NJ		09/26/2025		562		(27)			(27)		535	535			
100243294	ASHEVILLE	NC		09/26/2025		303,867		(6,767)			(6,767)		297,100	297,100			
100243295	ROSWELL	GA		09/26/2025		342		(13)			(13)		329	329			
100243297	PRESCOTT VLY	AZ		09/26/2025		638		(18)			(18)		620	620			
100243298	SAINT GEORGE	UT		09/26/2025		367		(11)			(11)		356	356			
100243299	TUCSON	AZ		09/26/2025													
100243301	TULSA	OK		09/26/2025		251		(12)			(12)		239	239			
100243303	WINTER PARK	FL		09/26/2025		495		(21)			(21)		474	474			
100243305	BROOKLYN	NY		09/26/2025		1,695		(81)			(81)		1,614	1,614			
100243306	MILLBRAE	CA		09/26/2025		111,300		(4,489)			(4,489)		106,811	106,811			
100243307	LOS ANGELES	CA		09/26/2025		1,433		(51)			(51)		1,382	1,382			
100243308	WESTMINSTER	CA		09/26/2025		957		(46)			(46)		911	911			
100243309	STANTON	CA		09/26/2025		653		(26)			(26)		627	627			
100243310	IRVINE	CA		09/26/2025		2,570		(109)			(109)		2,461	2,461			
100243311	ONTARIO	CA		09/26/2025		685		(28)			(28)		657	657			
100243312	SACRAMENTO	CA		09/26/2025		20,100		(898)			(898)		19,202	19,202			
100243313	GARDEN GROVE	CA		09/26/2025		1,428		(47)			(47)		1,381	1,381			
100243316	SAN MATEO	CA		09/26/2025		2,333		(111)			(111)		2,222	2,222			
100243317	AMERICAN CANYON	CA		09/26/2025		762		(21)			(21)		741	741			
100243318	HUNTINGTON BEACH	CA		09/26/2025		2,605		(124)			(124)		2,481	2,481			
100243320	BREA	CA		09/26/2025		1,501		(71)			(71)		1,430	1,430			
100243322	FRESNO	CA		09/26/2025		840		(40)			(40)		800	800			
100243323	CLOVIS	CA		09/26/2025		681		(10)			(10)		671	671			
100243324	SANTA CLARA	CA		09/26/2025		75,801		(2,324)			(2,324)		73,477	73,477			
100243325	FOUNTAIN VALLEY	CA		09/26/2025		1,742		(59)			(59)		1,683	1,683			
100243326	PANORAMA CITY	CA		09/26/2025		837		(27)			(27)		810	810			
100243327	WESTMINSTER	CA		09/26/2025		1,367		(52)			(52)		1,315	1,315			
100243328	ARCADIA	CA		09/26/2025		2,976		(102)			(102)		2,874	2,874			
100243329	SAN DIEGO	CA		09/26/2025		995		(13)			(13)		982	982			
100243330	GARDEN GROVE	CA		09/26/2025		1,439		(69)			(69)		1,370	1,370			
100243331	GARDENA	CA		09/26/2025		1,002		(45)			(45)		957	957			
100243332	WESTMINSTER	CA		09/26/2025		1,227		(27)			(27)		1,200	1,200			
100243333	SYLMAR	CA		09/26/2025		1,029		(38)			(38)		991	991			
100243334	HUNTINGTON BEACH	CA		09/26/2025		1,977		(46)			(46)		1,931	1,931			
100243335	PLACENTIA	CA		09/26/2025		1,037		(49)			(49)		988	988			
100243337	LONG BEACH	CA		09/26/2025		1,613		(50)			(50)		1,563	1,563			
100243338	PFLUGERVILLE	TX		09/26/2025		622		(5)			(5)		617	617			
100243339	LAWRENCEVILLE	GA		09/26/2025		697		(15)			(15)		682	682			
100243340	CONCORD	NC		09/26/2025		564		(8)			(8)		556	556			
100243341	SAN DIEGO	CA		09/26/2025		1,691		(76)			(76)		1,615	1,615			
100243342	GARDEN GROVE	CA		09/26/2025		1,321		(56)			(56)		1,265	1,265			
100243343	SAN JOSE	CA		09/26/2025		2,314		(87)			(87)		2,227	2,227			
100243344	GARDEN GROVE	CA		09/26/2025		1,112		(45)			(45)		1,067	1,067			
100243345	SAN JOSE	CA		09/26/2025		1,352		(29)			(29)		1,323	1,323			
100243346	STANTON	CA		09/26/2025		1,789		(79)			(79)		1,710	1,710			
100243347	LA HABRA	CA		09/26/2025		472		(14)			(14)		458	458			
100243348	CYPRESS	CA		09/26/2025		2,401		(114)			(114)		2,287	2,287			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243349	LA HABRA	CA		09/26/2025		532		(16)			(16)		516	516			
100243350	FRESNO	CA		09/26/2025		410		(20)			(20)		390	390			
100243351	ALPHARETTA	GA		09/26/2025		2,097		(67)			(67)		2,030	2,030			
100243352	CYPRESS	CA		09/26/2025		1,010		(38)			(38)		972	972			
100243353	EL MONTE	CA		09/26/2025		5,856		(275)			(275)		5,581	5,581			
100243354	SAN DIMAS	CA		09/26/2025		1,446		(52)			(52)		1,394	1,394			
100243355	GARDEN GROVE	CA		09/26/2025		1,400		(64)			(64)		1,336	1,336			
100243356	FOUNTAIN VALLEY	CA		09/26/2025		1,748		(65)			(65)		1,683	1,683			
100243357	DULUTH	GA		09/26/2025		7,074		(304)			(304)		6,770	6,770			
100243358	STUDIO CITY	CA		09/26/2025		2,140		(102)			(102)		2,038	2,038			
100243359	LOS BANOS	CA		09/26/2025		562		(26)			(26)		536	536			
100243360	WESTMINSTER	CA		09/26/2025		2,830		(93)			(93)		2,737	2,737			
100243361	CORONA	CA		09/26/2025		926		(42)			(42)		884	884			
100243362	FONTANA	CA		09/26/2025		964		(37)			(37)		927	927			
100243363	WHITTIER	CA		09/26/2025		5,877		(244)			(244)		5,633	5,633			
100243364	IRVINE	CA		09/26/2025		1,228		(56)			(56)		1,172	1,172			
100243365	PEARLAND	TX		09/26/2025		168,875		(8,042)			(8,042)		160,833	160,833			
100243366	VENUS	TX		09/26/2025		461		(22)			(22)		439	439			
100243368	CERRITOS	CA		09/26/2025		1,238		(56)			(56)		1,182	1,182			
100243369	WEST MELBOURNE	FL		09/26/2025		841		(31)			(31)		810	810			
100243370	QUEEN CREEK	AZ		09/26/2025		854		(28)			(28)		826	826			
100243371	SAN FRANCISCO	CA		09/26/2025		1,932		(78)			(78)		1,854	1,854			
100243372	CIBOLO	TX		09/26/2025		540		(18)			(18)		522	522			
100243373	UPLAND	CA		09/26/2025		1,201		(39)			(39)		1,162	1,162			
100243374	SANTA CLARITA	CA		09/26/2025		443		(21)			(21)		422	422			
100243375	ROME	GA		09/26/2025		1,265		(50)			(50)		1,215	1,215			
100243376	SAN JOSE	CA		09/26/2025		2,969		(95)			(95)		2,874	2,874			
100243377	NORTHRIDGE	CA		09/26/2025		1,460		(67)			(67)		1,393	1,393			
100243378	FULLERTON	CA		09/26/2025		1,212		(57)			(57)		1,155	1,155			
100243379	ROLLING HILLS ESTATES	CA		09/26/2025		2,210		(101)			(101)		2,109	2,109			
100243380	STOCKTON	CA		09/26/2025		429		(16)			(16)		413	413			
100243381	BOCA RATON	FL		09/26/2025		237		(11)			(11)		226	226			
100243382	STOCKTON	CA		09/26/2025		419		(16)			(16)		403	403			
100243383	CERRITOS	CA		09/26/2025		2,494		(113)			(113)		2,381	2,381			
100243384	CYPRESS	CA		09/26/2025		738		(35)			(35)		703	703			
100243385	ANAHEIM	CA		09/26/2025		2,021		(67)			(67)		1,954	1,954			
100243386	GLENDALE	CA		09/26/2025		2,254		(107)			(107)		2,147	2,147			
100243387	IRVINE	CA		09/26/2025		492		(15)			(15)		477	477			
100243388	TEMPLE	TX		09/26/2025		420		(14)			(14)		406	406			
100243389	HACIENDA HEIGHTS	CA		09/26/2025		1,693		(64)			(64)		1,629	1,629			
100243390	CARY	NC		09/26/2025		1,731		(62)			(62)		1,669	1,669			
100243391	WHITTIER	CA		09/26/2025		1,825		(62)			(62)		1,763	1,763			
100243392	SUWANEE	GA		09/26/2025		1,425		(52)			(52)		1,373	1,373			
100243393	BRASELTON	GA		09/26/2025		781		(35)			(35)		746	746			
100243394	SIERRA MADRE	CA		09/26/2025		3,226		(122)			(122)		3,104	3,104			
100243395	HUNTINGTON BEACH	CA		09/26/2025		1,708		(66)			(66)		1,642	1,642			
100243397	TEMPLE	TX		09/26/2025		1,951		(76)			(76)		1,875	1,875			
100243398	HUNTINGTON BEACH	CA		09/26/2025		2,055		(77)			(77)		1,978	1,978			
100243399	OCALA	FL		09/26/2025		364		(17)			(17)		347	347			
100243400	ONTARIO	CA		09/26/2025		777		(33)			(33)		744	744			
100243401	ANAHEIM	CA		09/26/2025		844		(35)			(35)		809	809			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243402	BUFORD	GA		09/26/2025		589		(28)			(28)		561	561			
100243403	HUNTINGTON BEACH	CA		09/26/2025		1,477		(70)			(70)		1,407	1,407			
100243404	MASHPEE	MA		09/26/2025		874		(13)			(13)		861	861			
100243405	FOUNTAIN VALLEY	CA		09/26/2025		1,919		(76)			(76)		1,843	1,843			
100243406	BUFORD	GA		09/26/2025		9,602		(378)			(378)		9,224	9,224			
100243407	ROSMAN	NC		09/26/2025		439		(21)			(21)		418	418			
100243409	NORTH BABYLON	NY		09/26/2025		883		(24)			(24)		859	859			
100243410	ASTON	PA		09/26/2025		281		(13)			(13)		268	268			
100243411	MANASSAS	VA		09/26/2025		1,526		(32)			(32)		1,494	1,494			
100243412	NEW PORT RICHEY	FL		09/26/2025		235		3			3		238	238			
100243413	MIAMI BEACH	FL		09/26/2025		2,521		(120)			(120)		2,401	2,401			
100243414	DAVIE	FL		09/26/2025		2,534		(6)			(6)		2,528	2,528			
100243416	CHICAGO	IL		09/26/2025		1,000		(37)			(37)		963	963			
100243417	FRANKLIN LAKES	NJ		09/26/2025		1,206		(53)			(53)		1,153	1,153			
100243418	PARK RIDGE	NJ		09/26/2025		1,572		(63)			(63)		1,509	1,509			
100243419	KURE BEACH	NC		09/26/2025		914		(28)			(28)		886	886			
100243420	OKLAHOMA CITY	OK		09/26/2025		1,013		15			15		1,028	1,028			
100243421	EAST MEADOW	NY		09/26/2025		1,534		(40)			(40)		1,494	1,494			
100243422	BRIDGTON	ME		09/26/2025		618		(29)			(29)		589	589			
100243424	DALLAS	TX		09/26/2025		310		(10)			(10)		300	300			
100243425	FARMERS BRANCH	TX		09/26/2025		528		(25)			(25)		503	503			
100243426	TUCSON	AZ		09/26/2025		468		(12)			(12)		456	456			
100243427	GLENN DALE	MD		09/26/2025		1,345		(59)			(59)		1,286	1,286			
100243428	COLUMBIA	MD		09/26/2025		8,392		(310)			(310)		8,082	8,082			
100243429	POTTSTOWN	PA		09/26/2025		266		(8)			(8)		258	258			
100243430	HARRISON	NJ		09/26/2025		1,114		(28)			(28)		1,086	1,086			
100243432	HOLLIS	NH		09/26/2025		2,593		(78)			(78)		2,515	2,515			
100243434	SAVANNAH	GA		09/26/2025		397		(17)			(17)		380	380			
100243435	WEST CHESTER	PA		09/26/2025		729		(28)			(28)		701	701			
100243436	FAYETTEVILLE	AR		09/26/2025		230		(11)			(11)		219	219			
100243437	JOHNS CREEK	GA		09/26/2025		2,113		(68)			(68)		2,045	2,045			
100243438	BOISE	ID		09/26/2025		80,819		(2,068)			(2,068)		78,751	78,751			
100243440	DES MOINES	IA		09/26/2025		194		(9)			(9)		185	185			
100243441	EL PASO	TX		09/26/2025		511		(24)			(24)		487	487			
100243442	MCKINNEY	TX		09/26/2025		762		(36)			(36)		726	726			
100243443	LACEY	WA		09/26/2025		588		(16)			(16)		572	572			
100243444	GOODLETTSVILLE	TN		09/26/2025		367		(14)			(14)		353	353			
100243445	CELINA	TX		09/26/2025		379		(9)			(9)		370	370			
100243446	BLUE GRASS	IA		09/26/2025		1,136		(54)			(54)		1,082	1,082			
100243447	GLOUCESTER	MA		09/26/2025		292		(8)			(8)		284	284			
100243448	CONVERSE	TX		09/26/2025		236		(8)			(8)		228	228			
100243449	CHAMPAIGN	IL		09/26/2025		489		(13)			(13)		476	476			
100243450	MAITLAND	FL		09/26/2025		630		(23)			(23)		607	607			
100243452	CLEMMONS	NC		09/26/2025		661		(31)			(31)		630	630			
100243453	RIDGEWOOD	NJ		09/26/2025		282		(13)			(13)		269	269			
100243454	MONTGOMERY	TX		09/26/2025		494		(24)			(24)		470	470			
100243456	ALEXANDRIA	VA		09/26/2025		906		(7)			(7)		899	899			
100243457	WOODSIDE	NY		09/26/2025		2,012		27			27		2,039	2,039			
100243458	PHOENIX	AZ		09/26/2025		2,308		(22)			(22)		2,286	2,286			
100243459	SHELBY TOWNSHIP	MI		09/26/2025		574		(23)			(23)		551	551			
100243460	RICHMOND	TX		09/26/2025		331		(7)			(7)		324	324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243461	MIDDLETON	WI		09/26/2025		583		(20)			(20)		563	563			
100243462	BLOOMFIELD	NJ		09/26/2025		340		(16)			(16)		324	324			
100243464	PLANTATION	FL		09/26/2025		1,467		(70)			(70)		1,397	1,397			
100243465	LAWRENCEVILLE	GA		09/26/2025		539		(26)			(26)		513	513			
100243466	WESTFIELD	IN		09/26/2025		426		(20)			(20)		406	406			
100243467	ATLANTIC CITY	NJ		09/26/2025		193		(9)			(9)		184	184			
100243468	FORT WORTH	TX		09/26/2025		269		(13)			(13)		256	256			
100243471	NEW HAVEN	CT		09/26/2025		361		(17)			(17)		344	344			
100243472	ATLANTA	GA		09/26/2025		510		(24)			(24)		486	486			
100243473	SCOTTSDALE	AZ		09/26/2025		1,077		(51)			(51)		1,026	1,026			
100243474	PEABODY	MA		09/26/2025		6,835		(284)			(284)		6,551	6,551			
100243475	BIRMINGHAM	AL		09/26/2025		237		(11)			(11)		226	226			
100243476	PARKERSBURG	WV		09/26/2025		643		(15)			(15)		628	628			
100243477	KNIGHTDALE	NC		09/26/2025		363		(17)			(17)		346	346			
100243478	MORRISTOWN	NJ		09/26/2025		18,861		(781)			(781)		18,080	18,080			
100243479	EL PASO	TX		09/26/2025		564		(27)			(27)		537	537			
100243480	COTTONWOOD	AZ		09/26/2025		310		(15)			(15)		295	295			
100243481	EAST TAWAS	MI		09/26/2025		400		(19)			(19)		381	381			
100243482	PASADENA	MD		09/26/2025		1,343		(41)			(41)		1,302	1,302			
100243483	INDIANAPOLIS	IN		09/26/2025		358		(17)			(17)		341	341			
100243484	WHITING	NJ		09/26/2025		572		(27)			(27)		545	545			
100243485	FRESH MEADOWS	NY		09/26/2025		1,995		(84)			(84)		1,911	1,911			
100243486	ALLEN	TX		09/26/2025		475		(23)			(23)		452	452			
100243487	NORCROSS	GA		09/26/2025		478		(14)			(14)		464	464			
100243488	CHESAPEAKE	VA		09/26/2025		5,821		(188)			(188)		5,633	5,633			
100243489	FRISCO	TX		09/26/2025		572		(27)			(27)		545	545			
100243490	MISSOURI CITY	TX		09/26/2025		695		(21)			(21)		674	674			
100243491	BOULDER	CO		09/26/2025		2,339		(82)			(82)		2,257	2,257			
100243492	PHOENIX	AZ		09/26/2025		403		(19)			(19)		384	384			
100243493	STOCKBRIDGE	GA		09/26/2025		555		(26)			(26)		529	529			
100243494	GEORGETOWN	TX		09/26/2025		340		(16)			(16)		324	324			
100243495	LAS VEGAS	NV		09/26/2025		680		(13)			(13)		667	667			
100243496	MELISSA	TX		09/26/2025		3,848		(129)			(129)		3,719	3,719			
100243497	DEPTFORD	NJ		09/26/2025		1,094		(39)			(39)		1,055	1,055			
100243498	LAREDO	TX		09/26/2025		173		(8)			(8)		165	165			
100243499	HOUSTON	TX		09/26/2025		301		(11)			(11)		290	290			
100243500	OKLAHOMA CITY	OK		09/26/2025		304							304	304			
100243501	KATY	TX		09/26/2025		322		(15)			(15)		307	307			
100243502	CONCORD	MI		09/26/2025		351		(17)			(17)		334	334			
100243503	EUCLID	OH		09/26/2025		60		(2)			(2)		58	58			
100243504	HOSCHTON	GA		09/26/2025		1,379		(44)			(44)		1,335	1,335			
100243505	TIMNATH	CO		09/26/2025		650		24			24		674	674			
100243506	RALEIGH	NC		09/26/2025		469		(22)			(22)		447	447			
100243507	PORTLAND	OR		09/26/2025		596		(28)			(28)		568	568			
100243508	CENTER VALLEY	PA		09/26/2025		466		(17)			(17)		449	449			
100243509	CEDAR GROVE	NJ		09/26/2025		510		(24)			(24)		486	486			
100243511	WEST PALM BEACH	FL		09/26/2025		680		(32)			(32)		648	648			
100243512	UNITED KINGDOM	GBR		09/26/2025										(18)	(18)		(18)
100243513	UNITED KINGDOM	GBR		09/26/2025										(20)	(20)		(20)
100243514	UNITED KINGDOM	GBR		09/26/2025										(27)	(27)		(27)
100243515	UNITED KINGDOM	GBR		09/26/2025		5							5	1	(4)		(4)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100243516	UNITED KINGDOM	GBR		09/26/2025		8							8	(3)	(11)		(11)
100243517	UNITED KINGDOM	GBR		09/26/2025										(48)	(48)		(48)
100243518	UNITED KINGDOM	GBR		09/26/2025		432							432	420	(12)		(12)
100243519	UNITED KINGDOM	GBR		09/26/2025		6							6	(2)	(8)		(8)
100243520	UNITED KINGDOM	GBR		09/26/2025		216							216	202	(14)		(14)
100243521	UNITED KINGDOM	GBR		09/26/2025		753							753	704	(49)		(49)
100243522	UNITED KINGDOM	GBR		09/26/2025		334							334	312	(22)		(22)
100243523	UNITED KINGDOM	GBR		09/26/2025		411							411	384	(27)		(27)
100243524	UNITED KINGDOM	GBR		09/26/2025		445							445	416	(29)		(29)
100243525	UNITED KINGDOM	GBR		09/26/2025										(30)	(30)		(30)
100243526	UNITED KINGDOM	GBR		09/26/2025										(18)	(18)		(18)
100243527	UNITED KINGDOM	GBR		09/26/2025										(19)	(19)		(19)
100243528	UNITED KINGDOM	GBR		09/26/2025										(48)	(48)		(48)
100243529	UNITED KINGDOM	GBR		09/26/2025		6							6	(4)	(10)		(10)
100243530	UNITED KINGDOM	GBR		09/26/2025										(15)	(15)		(15)
100243531	UNITED KINGDOM	GBR		09/26/2025		11							11	(5)	(16)		(16)
100243532	UNITED KINGDOM	GBR		09/26/2025										(35)	(35)		(35)
100243533	UNITED KINGDOM	GBR		09/26/2025										(21)	(21)		(21)
100243534	UNITED KINGDOM	GBR		09/26/2025		4							4	(4)	(8)		(8)
100243535	UNITED KINGDOM	GBR		09/26/2025										(85)	(85)		(85)
100243536	UNITED KINGDOM	GBR		09/26/2025		9							9	1	(8)		(8)
100243537	UNITED KINGDOM	GBR		09/26/2025										(71)	(71)		(71)
100243538	VEGHEL	NLD		09/26/2025										(5)	(5)		(5)
100243539	TILBURG	NLD		09/26/2025		228							228	226	(2)		(2)
100243540	TILBURG	NLD		09/26/2025										(2)	(2)		(2)
100243541	WEERT	NLD		09/26/2025										(201)	(201)		(201)
100243542	S-GRAVENHAGE	NLD		09/26/2025										(30)	(30)		(30)
100243543	ROTTERDAM	NLD		09/26/2025										(36)	(36)		(36)
100243544	AMSTERDAM	NLD		09/26/2025										(28)	(28)		(28)
100243545	ZAANDAM	NLD		09/26/2025										(21)	(21)		(21)
100243546	S-GRAVENHAGE	NLD		09/26/2025										(12)	(12)		(12)
100243547	S-GRAVENHAGE	NLD		09/26/2025		239							239	237	(2)		(2)
100243548	AMSTERDAM	NLD		09/26/2025										(19)	(20)		(20)
100243549	JOURE	NLD		09/26/2025										(23)	(23)		(23)
100243550	BEEK	NLD		09/26/2025										(9)	(9)		(9)
100243551	S-GRAVENHAGE	NLD		09/26/2025										(23)	(23)		(23)
100243552	ROTTERDAM	NLD		09/26/2025										(2)	(2)		(2)
100243553	NIEUW-VENNEP	NLD		09/26/2025										(15)	(15)		(15)
100243554	KAMPEN	NLD		09/26/2025										(67)	(67)		(67)
100243555	TILBURG	NLD		09/26/2025										(15)	(15)		(15)
100243556	TILBURG	NLD		09/26/2025		309							309	307	(3)		(3)
100243557	GRONINGEN	NLD		09/26/2025										(39)	(39)		(39)
100243558	GRONINGEN	NLD		09/26/2025		590							590	585	(5)		(5)
100243559	AMSTERDAM	NLD		09/26/2025										(35)	(35)		(35)
100243560	AMSTERDAM	NLD		09/26/2025		663							663	657	(6)		(6)
100243561	UTRECHT	NLD		09/26/2025										(45)	(45)		(45)
100243562	ROTTERDAM	NLD		09/26/2025										(7)	(7)		(7)
100243563	ROTTERDAM	NLD		09/26/2025		122							122	121	(1)		(1)
100243564	ETTEN-LEUR	NLD		09/26/2025										(46)	(46)		(46)
100243565	S-GRAVENHAGE	NLD		09/26/2025										(18)	(18)		(18)
100243566	DEN HAAG	NLD		09/26/2025										(24)	(24)		(24)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243567	UTRECHT	NLD		09/26/2025										(27)	(27)		(27)
100243568	HUIZEN	NLD		09/26/2025										(32)	(32)		(32)
100243569	HARDENBERG	NLD		09/26/2025										(8)	(8)		(8)
100243570	HARDENBERG	NLD		09/26/2025		157							157	156	(1)		(1)
100243571	UTRECHT	NLD		09/26/2025										(12)	(12)		(12)
100243572	GRONINGEN	NLD		09/26/2025										(64)	(64)		(64)
100243573	AMSTERDAM	NLD		09/26/2025										(152)	(152)		(152)
100243574	S-GRAVENHAGE	NLD		09/26/2025										(21)	(21)		(21)
100243575	ROTTERDAM	NLD		09/26/2025										(18)	(18)		(18)
100243576	ROTTERDAM	NLD		09/26/2025										(14)	(14)		(14)
100243577	BERGEN OP ZOOM	NLD		09/26/2025										(16)	(16)		(16)
100243578	BERGEN OP ZOOM	NLD		09/26/2025		103							103	102	(1)		(1)
100243579	NIJMEGEN	NLD		09/26/2025										(64)	(64)		(64)
100243580	NIJMEGEN	NLD		09/26/2025		1,132							1,132	1,122	(11)		(11)
100243581	NIJMEGEN	NLD		09/26/2025										(2)	(2)		(2)
100243582	NIJMEGEN	NLD		09/26/2025		60							60	59	(1)		(1)
100243583	VLAARDINGEN	NLD		09/26/2025										(114)	(114)		(114)
100243584	VLAARDINGEN	NLD		09/26/2025		2,361							2,361	2,336	(25)		(25)
100243585	GRONINGEN	NLD		09/26/2025										(40)	(40)		(40)
100243586	GRONINGEN	NLD		09/26/2025		575							575	569	(6)		(6)
100243587	GRONINGEN	NLD		09/26/2025										(24)	(24)		(24)
100243588	GRONINGEN	NLD		09/26/2025		353							353	349	(4)		(4)
100243589	GRONINGEN	NLD		09/26/2025										(23)	(23)		(23)
100243590	GRONINGEN	NLD		09/26/2025		327							327	324	(3)		(3)
100243591	ALKMAAR	NLD		09/26/2025										(26)	(26)		(26)
100243592	UTRECHT	NLD		09/26/2025										(47)	(47)		(47)
100243593	AMSTERDAM	NLD		09/26/2025										(62)	(62)		(62)
100243594	ROOSENDAAL	NLD		09/26/2025										(16)	(16)		(16)
100243595	S-GRAVENHAGE	NLD		09/26/2025		153,627							153,627	154,233	605		605
100243596	ROTTERDAM	NLD		09/26/2025										(198)	(198)		(198)
100243597	ROTTERDAM	NLD		09/26/2025										(16)	(16)		(16)
100243598	ROTTERDAM	NLD		09/26/2025		61							61	60	(1)		(1)
100243599	ZEVENHUIZEN	NLD		09/26/2025										(20)	(20)		(20)
100243600	ZEVENHUIZEN	NLD		09/26/2025		333							333	330	(3)		(3)
100243601	AMSTERDAM	NLD		09/26/2025										(20)	(20)		(20)
100243602	S-GRAVENHAGE	NLD		09/26/2025										(8)	(8)		(8)
100243603	AMSTERDAM	NLD		09/26/2025										(62)	(62)		(62)
100243604	S-GRAVENHAGE	NLD		09/26/2025										(7)	(7)		(7)
100243605	S-GRAVENHAGE	NLD		09/26/2025		103							103	102	(1)		(1)
100243606	GRONINGEN	NLD		09/26/2025										(45)	(45)		(45)
100243607	GRONINGEN	NLD		09/26/2025		664							664	658	(7)		(7)
100243608	ALKMAAR	NLD		09/26/2025										(15)	(15)		(15)
100243609	AMSTERDAM	NLD		09/26/2025										(23)	(23)		(23)
100243610	ROTTERDAM	NLD		09/26/2025										(53)	(53)		(53)
100243611	ROTTERDAM	NLD		09/26/2025										(152)	(152)		(152)
100243612	ROTTERDAM	NLD		09/26/2025										(149)	(149)		(149)
100243613	ROTTERDAM	NLD		09/26/2025										(145)	(145)		(145)
100243614	ROTTERDAM	NLD		09/26/2025										(56)	(56)		(56)
100243615	ROTTERDAM	NLD		09/26/2025										(105)	(105)		(105)
100243616	ROTTERDAM	NLD		09/26/2025										(103)	(103)		(103)
100243617	ROTTERDAM	NLD		09/26/2025										(76)	(76)		(76)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243618	LEIDEN	NLD		09/26/2025										(37)	(37)		(37)
100243619	EINDHOVEN	NLD		09/26/2025										(11)	(11)		(11)
100243620	EINDHOVEN	NLD		09/26/2025		211							211	209	(2)		(2)
100243621	S-GRAVENHAGE	NLD		09/26/2025										(10)	(10)		(10)
100243622	ROTTERDAM	NLD		09/26/2025										(57)	(57)		(57)
100243623	BUNSCHOTEN-SPAKENBURG	NLD		09/26/2025										(28)	(28)		(28)
100243624	ZEVENAAR	NLD		09/26/2025										(11)	(11)		(11)
100243625	UTRECHT	NLD		09/26/2025										(19)	(19)		(19)
100243626	UTRECHT	NLD		09/26/2025										(7)	(7)		(7)
100243627	DIEVER	NLD		09/26/2025										(10)	(10)		(10)
100243628	AMSTERDAM	NLD		09/26/2025										(42)	(42)		(42)
100243629	AMSTERDAM	NLD		09/26/2025										(136)	(136)		(136)
100243630	GRONINGEN	NLD		09/26/2025										(13)	(13)		(13)
100243631	GRONINGEN	NLD		09/26/2025										(29)	(29)		(29)
100243632	GRONINGEN	NLD		09/26/2025		737							737	731	(6)		(6)
100243633	AMSTERDAM	NLD		09/26/2025										(99)	(99)		(99)
100243634	AMSTERDAM	NLD		09/26/2025										(13)	(13)		(13)
100243635	AMSTERDAM	NLD		09/26/2025										(45)	(45)		(45)
100243636	AMSTERDAM	NLD		09/26/2025										(10)	(10)		(10)
100243637	IJSSELSTEIN	NLD		09/26/2025										(13)	(13)		(13)
100243638	IJSSELSTEIN	NLD		09/26/2025		335							335	332	(3)		(3)
100243639	AMSTERDAM	NLD		09/26/2025										(30)	(30)		(30)
100243640	AMSTERDAM	NLD		09/26/2025										(63)	(63)		(63)
100243641	AMSTERDAM	NLD		09/26/2025										(56)	(56)		(56)
100243642	AMSTERDAM	NLD		09/26/2025										(13)	(13)		(13)
100243663	DIEVER	NLD		09/26/2025										(1)	(1)		(1)
100243664	JURUPA VALLEY	CA		09/29/2025		1,415		(50)			(50)		1,365	1,365			
100243665	ONTARIO	CA		09/29/2025		621		(24)			(24)		597	597			
100243666	SAINT JAMES CITY	FL		09/29/2025		667		(24)			(24)		643	643			
100243667	BOISE	ID		09/29/2025		612		(11)			(11)		601	601			
100243668	RIVERSIDE	CA		09/29/2025		689		(23)			(23)		666	666			
100243669	CHICAGO	IL		09/29/2025		872		(22)			(22)		850	850			
100243670	LA MESA	CA		09/29/2025		1,764		(60)			(60)		1,704	1,704			
100243671	CHULA VISTA	CA		09/29/2025		4,258		(118)			(118)		4,140	4,140			
100243672	PINE MOUNTAIN CLUB	CA		09/29/2025		618		(4)			(4)		614	614			
100243673	DALLAS	TX		09/29/2025		258		3			3		261	261			
100243674	WILLIMANTIC	CT		09/29/2025		295		(12)			(12)		283	283			
100243675	CHICAGO	IL		09/29/2025		958		(32)			(32)		926	926			
100243676	BELL	CA		09/29/2025		1,022		(29)			(29)		993	993			
100243677	BRICK	NJ		09/29/2025		1,362		(40)			(40)		1,322	1,322			
100243678	STOCKTON	CA		09/29/2025		358		(6)			(6)		352	352			
100243679	WALNUT CREEK	CA		09/29/2025		824		(27)			(27)		797	797			
100243680	WALNUT CREEK	CA		09/29/2025		850		(28)			(28)		822	822			
100243681	ONTARIO	CA		09/29/2025		1,179		(12)			(12)		1,167	1,167			
100243682	TWENTYNINE PALMS	CA		09/29/2025		325		(15)			(15)		310	310			
100243683	TWENTYNINE PALMS	CA		09/29/2025		325		(15)			(15)		310	310			
100243684	GARDEN GROVE	CA		09/29/2025		1,924		(63)			(63)		1,861	1,861			
100243685	WOODLAND	CA		09/29/2025		713		(34)			(34)		679	679			
100243686	SAN FRANCISCO	CA		09/29/2025		1,137		(41)			(41)		1,096	1,096			
100243687	ARROYO GRANDE	CA		09/29/2025		3,452		(164)			(164)		3,288	3,288			
100243688	(NORTHRIDGE AREA) LOS ANGELES	CA		09/29/2025		55,241		(307)			(307)		54,934	54,934			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243689	CHICAGO	IL		09/29/2025		487		(10)			(10)		477	477			
100243690	OJAI	CA		09/29/2025		1,239		(42)			(42)		1,197	1,197			
100243691	SAN DIEGO	CA		09/29/2025		1,101		(32)			(32)		1,069	1,069			
100243692	DELRAY BEACH	FL		09/29/2025		512		(8)			(8)		504	504			
100243693	ROSWELL	GA		09/29/2025		647		(24)			(24)		623	623			
100243694	LOS ANGELES	CA		09/29/2025		1,889		(64)			(64)		1,825	1,825			
100243695	NORTH BAY VILLAGE	FL		09/29/2025		662		(27)			(27)		635	635			
100243696	PALM SPRINGS	CA		09/29/2025		755		(34)			(34)		721	721			
100243697	CASTRO VALLEY	CA		09/29/2025		991		(4)			(4)		987	987			
100243698	LOS ANGELES	CA		09/29/2025		192		(5)			(5)		187	187			
100243699	HENDERSON	CO		09/29/2025		626		(30)			(30)		596	596			
100243700	LA QUINTA	CA		09/29/2025		603		(19)			(19)		584	584			
100243701	SAINT PETERSBURG	FL		09/29/2025		391		5			5		396	396			
100243702	MARICOPA	AZ		09/29/2025		324		(3)			(3)		321	321			
100243703	EDMOND	OK		09/29/2025		2,432		(53)			(53)		2,379	2,379			
100243705	SUGARLOAF	CA		09/29/2025		522		(25)			(25)		497	497			
100243706	MOORE	OK		09/29/2025		1,190		7			7		1,197	1,197			
100243707	TEMPE	AZ		09/29/2025		207		(2)			(2)		205	205			
100243708	LAS VEGAS	NV		09/29/2025		327		(5)			(5)		322	322			
100243709	TORRANCE	CA		09/29/2025		307		(4)			(4)		303	303			
100243710	LOS ANGELES	CA		09/29/2025		503		(10)			(10)		493	493			
100243711	GOLDSBORO	NC		09/29/2025		189		(9)			(9)		180	180			
100243712	MYRTLE BEACH	SC		09/29/2025		302		(7)			(7)		295	295			
100243713	LOS ANGELES	CA		09/29/2025		523		(17)			(17)		506	506			
100243715	KISSIMMEE	FL		09/29/2025		187		(4)			(4)		183	183			
100243716	PLAINFIELD	NJ		09/29/2025		160		(7)			(7)		153	153			
100243717	BOCA RATON	FL		09/29/2025		1,071		(51)			(51)		1,020	1,020			
100243718	CAVE CREEK	AZ		09/29/2025		1,124		(22)			(22)		1,102	1,102			
100243719	LOS ANGELES	CA		09/29/2025		2,060		(38)			(38)		2,022	2,022			
100243720	INDIANAPOLIS	IN		09/29/2025		94							94	94			
100243721	ROCKPORT	TX		09/29/2025		268		(2)			(2)		266	266			
100243722	CANTON	GA		09/29/2025		1,119		(35)			(35)		1,084	1,084			
100243723	COLLEGE STATION	TX		09/29/2025		3,082		(21)			(21)		3,061	3,061			
100243725	VIRGINIA BEACH	VA		09/29/2025		135		(4)			(4)		131	131			
100243726	LONG BEACH	CA		09/29/2025		443		(18)			(18)		425	425			
100243727	PITTSBURGH	PA		09/29/2025		321		7			7		328	328			
100243728	PETERSBURG	VA		09/29/2025		322		(14)			(14)		308	308			
100243729	YORK	PA		09/29/2025		1,269		(25)			(25)		1,244	1,244			
100243730	WALNUT CREEK	CA		09/29/2025		1,116		(47)			(47)		1,069	1,069			
100243731	SPRING	TX		09/29/2025		145		(7)			(7)		138	138			
100243732	AVENAL	CA		09/29/2025		136		(1)			(1)		135	135			
100243733	PAWTUCKET	RI		09/29/2025		154		1			1		155	155			
100243734	SEMINOLE	FL		09/29/2025		209		1			1		210	210			
100243735	PALM DESERT	CA		09/29/2025		589		(21)			(21)		568	568			
100243736	RIALTO	CA		09/29/2025		341		(15)			(15)		326	326			
100243737	GLENDALE	CA		09/29/2025		1,412		(39)			(39)		1,373	1,373			
100243739	DEARBORN	MI		09/29/2025		120		(6)			(6)		114	114			
100243740	CHINO	CA		09/29/2025		316		(12)			(12)		304	304			
100243741	SALEM	OR		09/29/2025		136							136	136			
100243742	DENVER	CO		09/29/2025		1,872		(48)			(48)		1,824	1,824			
100243744	SPRING HILL	FL		09/29/2025		209		(1)			(1)		208	208			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243745	NEW ORLEANS	LA		09/29/2025		244							244	244			
100243746	LAS VEGAS	NV		09/29/2025		146		1			1		147	147			
100243747	MORENO VALLEY	CA		09/29/2025		272		(3)			(3)		269	269			
100243748	CHARLOTTE	NC		09/29/2025		173		(3)			(3)		170	170			
100243749	GRAND PRAIRIE	TX		09/29/2025		966		8			8		974	974			
100243750	NORTHRIDGE	CA		09/29/2025		744		(34)			(34)		710	710			
100243751	WALDORF	MD		09/29/2025		495		(9)			(9)		486	486			
100243752	SAN JOSE	CA		09/29/2025		553		(3)			(3)		550	550			
100243753	BAKERSFIELD	CA		09/29/2025		230		3			3		233	233			
100243754	DOVER	PA		09/29/2025		198		(9)			(9)		189	189			
100243755	FORT MYERS	FL		09/29/2025		289							289	289			
100243756	WHITTIER	CA		09/29/2025		541		(25)			(25)		516	516			
100243757	HYATTSVILLE	MD		09/29/2025		472							472	472			
100243758	DAYTONA BEACH	FL		09/29/2025		241		(6)			(6)		235	235			
100243759	HOMER GLEN	IL		09/29/2025		981		(7)			(7)		974	974			
100243760	SMYRNA	GA		09/29/2025		194		(8)			(8)		186	186			
100243761	SEATTLE	WA		09/29/2025		1,738		(63)			(63)		1,675	1,675			
100243762	BONITA SPRINGS	FL		09/29/2025		407		(2)			(2)		405	405			
100243763	PORTERVILLE	CA		09/29/2025		356		3			3		359	359			
100243764	HENNIKER	NH		09/29/2025		463		(17)			(17)		446	446			
100243765	SYLMAR	CA		09/29/2025		365		(17)			(17)		348	348			
100243766	PARKS	AZ		09/29/2025		459		(11)			(11)		448	448			
100243767	FORT LAUDERDALE	FL		09/29/2025		1,299		(47)			(47)		1,252	1,252			
100243768	MANCHESTER	NH		09/29/2025		547		5			5		552	552			
100243769	BAKERSFIELD	CA		09/29/2025		207		(4)			(4)		203	203			
100243770	YERINGTON	NV		09/29/2025		205		(5)			(5)		200	200			
100243771	PHOENIX	AZ		09/29/2025		412							412	412			
100243773	LAWRENCEVILLE	GA		09/29/2025		225		(5)			(5)		220	220			
100243774	DAVIS	CA		09/29/2025		1,695		(57)			(57)		1,638	1,638			
100243775	NAZARETH	PA		09/29/2025		236		(1)			(1)		235	235			
100243776	EULESS	TX		09/29/2025		479		(5)			(5)		474	474			
100243777	LAWTON	OK		09/29/2025		152		(2)			(2)		150	150			
100243778	PEMBROKE PINES	FL		09/29/2025		554		(5)			(5)		549	549			
100243779	INDIO	CA		09/29/2025		330		(6)			(6)		324	324			
100243780	JACKSONVILLE	FL		09/29/2025		24,874		(482)			(482)		24,392	24,392			
100243781	BIG BEAR LAKE	CA		09/29/2025		596		(11)			(11)		585	585			
100243782	HOUSTON	TX		09/29/2025		493		1			1		494	494			
100243783	DOUGLASSVILLE	PA		09/29/2025		135		(6)			(6)		129	129			
100243784	SAN BERNARDINO	CA		09/29/2025		251							251	251			
100243785	NASHVILLE	TN		09/29/2025		191		2			2		193	193			
100243786	BATON ROUGE	LA		09/29/2025		435		(13)			(13)		422	422			
100243788	ROCKINGHAM	VA		09/29/2025		177		(8)			(8)		169	169			
100243789	INDIANAPOLIS	IN		09/29/2025		126		(3)			(3)		123	123			
100243790	PAWTUCKET	RI		09/29/2025		736		(25)			(25)		711	711			
100243791	ORANGE	TX		09/29/2025		421		5			5		426	426			
100243792	BAKERSFIELD	CA		09/29/2025		1,259		(1)			(1)		1,258	1,258			
100243793	OAK ISLAND	NC		09/29/2025		229		(11)			(11)		218	218			
100243794	SAINT AUGUSTINE	FL		09/29/2025		314		(9)			(9)		305	305			
100243795	PORT CHARLOTTE	FL		09/29/2025		340		(15)			(15)		325	325			
100243796	MISSION	TX		09/29/2025		173		1			1		174	174			
100243797	COLONIAL HEIGHTS	VA		09/29/2025		155		(4)			(4)		151	151			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100243798	KINGMAN	AZ		09/29/2025		178		(8)			(8)		170	170			
100243799	WATERFORD	CT		09/29/2025		633		(5)			(5)		628	628			
100243800	PHILADELPHIA	PA		09/29/2025		513		2			2		515	515			
100243801	LOS ANGELES	CA		09/29/2025		707		(12)			(12)		695	695			
100243802	LAS VEGAS	NV		09/29/2025		1,870		(89)			(89)		1,781	1,781			
100243803	LOS ANGELES	CA		09/29/2025		601		(27)			(27)		574	574			
100243804	CHARLESTON	SC		09/29/2025		1,128		(38)			(38)		1,090	1,090			
100243805	KISSIMEE	FL		09/29/2025		188		(5)			(5)		183	183			
100243806	PALM BAY	FL		09/29/2025		193		(9)			(9)		184	184			
100243807	MIAMI	FL		09/29/2025		637		9			9		646	646			
100243808	SAN ANTONIO	TX		09/29/2025		7,176		(84)			(84)		7,092	7,092			
100243809	SPRING	TX		09/29/2025		313		(12)			(12)		301	301			
100243811	TWIN FALLS	ID		09/29/2025		102		(3)			(3)		99	99			
100244416	OCEAN ISLE	NC		09/29/2025		1,878		(47)			(47)		1,831	1,831			
100244417	SAN JOSE	CA		09/29/2025		1,666		(54)			(54)		1,612	1,612			
100244418	BLANCHARD	ID		09/29/2025		268		(10)			(10)		258	258			
100244419	STAMFORD	CT		09/29/2025		1,345		(36)			(36)		1,309	1,309			
100244420	SOUTH WINDSOR	CT		09/29/2025		904		(43)			(43)		861	861			
100244421	MOUNTAIN VIEW	CA		09/29/2025		669		(18)			(18)		651	651			
100244422	MC LEAN	VA		09/29/2025		2,565		(77)			(77)		2,488	2,488			
100244423	DORAL	FL		09/29/2025		830		(40)			(40)		790	790			
100244424	SANTA BARBARA	CA		09/29/2025		2,050		(60)			(60)		1,990	1,990			
100244425	OCEAN CITY	NJ		09/29/2025		741		(22)			(22)		719	719			
100244426	COROLLA	NC		09/29/2025		1,445		(38)			(38)		1,407	1,407			
100244427	BROOKLYN	NY		09/29/2025		518		(12)			(12)		506	506			
100244428	WEST CHESTER	PA		09/29/2025		4,767		(121)			(121)		4,646	4,646			
100244429	NAPLES	FL		09/29/2025		657		(20)			(20)		637	637			
100244430	GREEN VALLEY	AZ		09/29/2025		524		(23)			(23)		501	501			
100244431	INDIANAPOLIS	IN		09/29/2025		171		(6)			(6)		165	165			
100244432	BUCKEYE	AZ		09/29/2025		600		(17)			(17)		583	583			
100244433	SAN LUIS OBISPO	CA		09/29/2025		1,278		(34)			(34)		1,244	1,244			
100244434	PALM DESERT	CA		09/29/2025		326		(13)			(13)		313	313			
100244435	PARKER	CO		09/29/2025		487		(17)			(17)		470	470			
100244437	AUSTIN	TX		09/29/2025		747		(28)			(28)		719	719			
100244438	PALATINE	IL		09/29/2025		384		(16)			(16)		368	368			
100244439	BUFFALO	MN		09/29/2025		232		(11)			(11)		221	221			
100244440	PONTE VEDRA	FL		09/29/2025		832		(7)			(7)		825	825			
100244441	BOONE	NC		09/29/2025		1,005		(25)			(25)		980	980			
100244442	NORTH BRUNSWICK	NJ		09/29/2025		305		(11)			(11)		294	294			
100244443	OAK FOREST	IL		09/29/2025		277		(11)			(11)		266	266			
100244444	SAN BERNARDINO	CA		09/29/2025		458		(22)			(22)		436	436			
100244445	PETALUMA	CA		09/29/2025		940		(24)			(24)		916	916			
100244446	STATEN ISLAND	NY		09/29/2025		507		(14)			(14)		493	493			
100244447	SAN LUIS OBISPO	CA		09/29/2025		996		(30)			(30)		966	966			
100244449	POTTSTOWN	PA		09/29/2025		420		(16)			(16)		404	404			
100244452	PASADENA	CA		09/29/2025		2,537		(52)			(52)		2,485	2,485			
100244453	GUERNEVILLE	CA		09/29/2025		482		(15)			(15)		467	467			
100244454	TAMPA	FL		09/29/2025		1,457		(67)			(67)		1,390	1,390			
100244455	PALM BEACH GARDENS	FL		09/29/2025		1,090		(23)			(23)		1,067	1,067			
100244456	MANTOLOKING	NJ		09/29/2025		258,650		(8,650)			(8,650)		250,000	250,000			
100244457	BUELLTON	CA		09/29/2025		1,716		(49)			(49)		1,667	1,667			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244459	NORTHRIDGE	CA		09/29/2025		1,185		(45)			(45)		1,140	1,140			
100244460	SEATTLE	WA		09/29/2025		742		(31)			(31)		711	711			
100244463	JACKSONVILLE BEACH	FL		09/29/2025		1,026		(14)			(14)		1,012	1,012			
100244465	TEMECULA	CA		09/29/2025		1,436		(68)			(68)		1,368	1,368			
100244466	LOS ANGELES	CA		09/29/2025		2,531		(88)			(88)		2,443	2,443			
100244467	KINGWOOD	TX		09/29/2025		1,170		(48)			(48)		1,122	1,122			
100244469	EL CAJON	CA		09/29/2025		446		(12)			(12)		434	434			
100244470	NEW BUFFALO	MI		09/29/2025		322		(8)			(8)		314	314			
100244471	STOCKTON	CA		09/29/2025		1,069		(33)			(33)		1,036	1,036			
100244472	ALTON	TX		09/29/2025		466		(20)			(20)		446	446			
100244473	SAINT JOSEPH	MI		09/29/2025		262		(10)			(10)		252	252			
100244474	RALEIGH	NC		09/29/2025		525		(17)			(17)		508	508			
100244475	HAYWARD	CA		09/29/2025		1,530		(50)			(50)		1,480	1,480			
100244476	ANDREWS	NC		09/29/2025		424		(6)			(6)		418	418			
100244477	PLANO	TX		09/29/2025		8,684		(201)			(201)		8,483	8,483			
100244478	HUNTSVILLE	AL		09/29/2025		271		(4)			(4)		267	267			
100244479	WORCESTER	MA		09/29/2025		415		(8)			(8)		407	407			
100244480	POWHATAN	VA		09/29/2025		246		(7)			(7)		239	239			
100244481	FALLBROOK	CA		09/29/2025		5,794		(128)			(128)		5,666	5,666			
100244482	SOMERSET	NJ		09/29/2025		291		(7)			(7)		284	284			
100244483	FRESNO	CA		09/29/2025		840		(21)			(21)		819	819			
100244484	MERIDIAN	ID		09/29/2025		280		(14)			(14)		266	266			
100244485	BOSTON	MA		09/29/2025		672		(10)			(10)		662	662			
100244486	PITTSBURG	CA		09/29/2025		10,501		(337)			(337)		10,164	10,164			
100244487	RALEIGH	NC		09/29/2025		481		(18)			(18)		463	463			
100244488	MARIETTA	GA		09/29/2025		303		(10)			(10)		293	293			
100244489	CORDOVA	TN		09/29/2025		464		(16)			(16)		448	448			
100244490	RHODODENDRON	OR		09/29/2025		298		(9)			(9)		289	289			
100244491	HOLDEN BEACH	NC		09/29/2025		645		(19)			(19)		626	626			
100244492	ROCHESTER HILLS	MI		09/29/2025		269		(8)			(8)		261	261			
100244493	CONCORD	NC		09/29/2025		536		(12)			(12)		524	524			
100244494	MINNEAPOLIS	MN		09/29/2025		500		(12)			(12)		488	488			
100244495	SANTA ANA	CA		09/29/2025		520		(11)			(11)		509	509			
100244496	FLOWERY BRANCH	GA		09/29/2025		213		(8)			(8)		205	205			
100244497	RENO	NV		09/29/2025		255		(5)			(5)		250	250			
100244498	HENRICO	VA		09/29/2025		261		(7)			(7)		254	254			
100244499	CAMPBELL	CA		09/29/2025		1,141		(13)			(13)		1,128	1,128			
100244500	CRESTLINE	CA		09/29/2025		751		(25)			(25)		726	726			
100244501	POCATELLO	ID		09/29/2025		592		(17)			(17)		575	575			
100244502	OAKLAND	CA		09/29/2025		397		(8)			(8)		389	389			
100244503	CARLSBAD	CA		09/29/2025		464		(12)			(12)		452	452			
100244504	SAN FRANCISCO	CA		09/29/2025		858		(20)			(20)		838	838			
100244505	COALINGA	CA		09/29/2025		245		(3)			(3)		242	242			
100244506	CHASKA	MN		09/29/2025		405		(14)			(14)		391	391			
100244507	HAINES CITY	FL		09/29/2025		445		(13)			(13)		432	432			
100244508	ZEBULON	NC		09/29/2025		485		(9)			(9)		476	476			
100244509	ANTRIM	NH		09/29/2025		607		(29)			(29)		578	578			
100244510	OCEANSIDE	CA		09/29/2025		608		(14)			(14)		594	594			
100244511	SAINT LOUIS PARK	MN		09/29/2025		816		(20)			(20)		796	796			
100244513	SAN DIEGO	CA		09/29/2025		950		(23)			(23)		927	927			
100244514	MURRELLS INLET	SC		09/29/2025		640		(4)			(4)		636	636			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244515	JOHNS ISLAND	SC		09/29/2025		1,080		(30)			(30)		1,050	1,050			
100244516	NEKOOSA	WI		09/29/2025		1,381		(55)			(55)		1,326	1,326			
100244517	OPELIKA	AL		09/29/2025		479		(4)			(4)		475	475			
100244518	TEANECK	NJ		09/29/2025		539		(21)			(21)		518	518			
100244519	ROCHESTER	NY		09/29/2025		311		(6)			(6)		305	305			
100244520	WICHITA	KS		09/29/2025		447		(12)			(12)		435	435			
100244521	METAIRIE	LA		09/29/2025		1,441		(44)			(44)		1,397	1,397			
100244522	MATTHEWS	NC		09/29/2025		604		(24)			(24)		580	580			
100244523	SEVIERVILLE	TN		09/29/2025		491		(24)			(24)		467	467			
100244524	CORAL GABLES	FL		09/29/2025		616		(18)			(18)		598	598			
100244525	NASHVILLE	TN		09/29/2025		59,024		(1,612)			(1,612)		57,412	57,412			
100244526	KISSIMMEE	FL		09/29/2025		379		(16)			(16)		363	363			
100244527	FAIRFAX	VA		09/29/2025		427		(16)			(16)		411	411			
100244528	CHICAGO	IL		09/29/2025		972		(28)			(28)		944	944			
100244529	ROCKLIN	CA		09/29/2025		858		(10)			(10)		848	848			
100244530	POWDER SPRINGS	GA		09/29/2025		848		(36)			(36)		812	812			
100244531	MINNEAPOLIS	MN		09/29/2025		594		(21)			(21)		573	573			
100244532	CLEVELAND	OH		09/29/2025		618		(17)			(17)		601	601			
100244533	WINTER GARDEN	FL		09/29/2025		560		(15)			(15)		545	545			
100244534	BOISE	ID		09/29/2025		1,249		(41)			(41)		1,208	1,208			
100244535	MARIPOSA	CA		09/29/2025		3,975		(177)			(177)		3,798	3,798			
100244536	BOZEMAN	MT		09/29/2025		495		(18)			(18)		477	477			
100244537	MIAMI	FL		09/29/2025		668		(35)			(35)		633	633			
100244538	AURORA	CO		09/29/2025		1,047		4			4		1,051	1,051			
100244539	VENICE	FL		09/29/2025		803		(31)			(31)		772	772			
100244540	ROWLETT	TX		09/29/2025		454		(11)			(11)		443	443			
100244541	COLLEGE STATION	TX		09/29/2025		487		(15)			(15)		472	472			
100244542	CAMBRIA	CA		09/29/2025		985		(32)			(32)		953	953			
100244543	FORT WALTON BEACH	FL		09/29/2025		790		(23)			(23)		767	767			
100244544	FRESNO	CA		09/29/2025		584		(18)			(18)		566	566			
100244545	CLOVIS	CA		09/29/2025		625		(16)			(16)		609	609			
100244546	GLEN ALLEN	VA		09/29/2025		476		(21)			(21)		455	455			
100244547	MILWAUKEE	WI		09/29/2025		454		(20)			(20)		434	434			
100244548	PORTER RANCH	CA		09/29/2025		1,525		(28)			(28)		1,497	1,497			
100244549	CHESTERTON	IN		09/29/2025		507		(17)			(17)		490	490			
100244550	EVERETT	WA		09/29/2025		870		(19)			(19)		851	851			
100244551	WOODBRIDGE	VA		09/29/2025		1,974		(56)			(56)		1,918	1,918			
100244552	TAMPA	FL		09/29/2025		499		(11)			(11)		488	488			
100244553	VENICE	FL		09/29/2025		744		(37)			(37)		707	707			
100244554	GALVESTON	TX		09/29/2025		674		(24)			(24)		650	650			
100244555	MARCO ISLAND	FL		09/29/2025		558		(14)			(14)		544	544			
100244557	RENTON	WA		09/29/2025		644		(8)			(8)		636	636			
100244558	MURRELLS INLET	SC		09/29/2025		943		(38)			(38)		905	905			
100244559	MIAMI	FL		09/29/2025		389		(17)			(17)		372	372			
100244560	LAND O LAKES	FL		09/29/2025		643		(37)			(37)		606	606			
100244561	BENTONVILLE	AR		09/29/2025		609		(29)			(29)		580	580			
100244562	PORT HUENEME	CA		09/29/2025		841		(21)			(21)		820	820			
100244563	WILMINGTON	NC		09/29/2025		719		(34)			(34)		685	685			
100244564	SNELLVILLE	GA		09/29/2025		376		(5)			(5)		371	371			
100244565	DALLAS	TX		09/29/2025		715		(23)			(23)		692	692			
100244566	CURRITUCK	NC		09/29/2025		983		(38)			(38)		945	945			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244567	RALEIGH	NC		09/29/2025		380		(17)			(17)		363	363			
100244568	LAWRENCEVILLE	GA		09/29/2025		619		(5)			(5)		614	614			
100244569	STEAMBOAT SPRINGS	CO		09/29/2025		614		(18)			(18)		596	596			
100244570	RALEIGH	NC		09/29/2025		403		(20)			(20)		383	383			
100244571	PARLIER	CA		09/29/2025		1,619		(32)			(32)		1,587	1,587			
100244572	GLENVIEW	IL		09/29/2025		16,408		(747)			(747)		15,661	15,661			
100244573	PANAMA CITY	FL		09/29/2025		440		(19)			(19)		421	421			
100244574	CONNELLY SPRINGS	NC		09/29/2025		1,243		(46)			(46)		1,197	1,197			
100244575	PLACENTIA	CA		09/29/2025		525		(19)			(19)		506	506			
100244576	OLATHE	KS		09/29/2025		63,641		(2,409)			(2,409)		61,232	61,232			
100244577	CHARLOTTE	NC		09/29/2025		1,093		(21)			(21)		1,072	1,072			
100244578	COPPELL	TX		09/29/2025		487		(19)			(19)		468	468			
100244579	GRAHAM	NC		09/29/2025		504		10			10		514	514			
100244580	STERLING	VA		09/29/2025		651		(23)			(23)		628	628			
100244581	AUSTIN	TX		09/29/2025		559		(23)			(23)		536	536			
100244582	SELMA	CA		09/29/2025		880		(25)			(25)		855	855			
100244583	ROGERS	AR		09/29/2025		1,466		(64)			(64)		1,402	1,402			
100244584	CHICAGO	IL		09/29/2025		5,352		(89)			(89)		5,263	5,263			
100244585	MOREHEAD CITY	NC		09/29/2025		1,141		(32)			(32)		1,109	1,109			
100244586	MONROE	NC		09/29/2025		438		(20)			(20)		418	418			
100244587	MONROE	NC		09/29/2025		647		(34)			(34)		613	613			
100244588	ANNA	TX		09/29/2025		2,589		(125)			(125)		2,464	2,464			
100244589	REHOBOTH BEACH	DE		09/29/2025		1,357		(37)			(37)		1,320	1,320			
100244590	LAKEWOOD RANCH	FL		09/29/2025		1,039		(24)			(24)		1,015	1,015			
100244591	PASO ROBLES	CA		09/29/2025		1,024		(47)			(47)		977	977			
100244592	MONROE	NC		09/29/2025		473		(9)			(9)		464	464			
100244593	PANAMA CITY BEACH	FL		09/29/2025		841		(30)			(30)		811	811			
100244594	OCEAN VIEW	DE		09/29/2025		656		(24)			(24)		632	632			
100244595	SALEM	OR		09/29/2025		545		(20)			(20)		525	525			
100244596	KANNAPOLIS	NC		09/29/2025		383		(17)			(17)		366	366			
100244597	CHARLOTTE	NC		09/29/2025		511		(11)			(11)		500	500			
100244598	LAS VEGAS	NV		09/29/2025		843		(24)			(24)		819	819			
100244599	ELK GROVE	CA		09/29/2025		904		(26)			(26)		878	878			
100244600	ZEPHYRHILLS	FL		09/29/2025		511		(16)			(16)		495	495			
100244601	HILTON HEAD ISLAND	SC		09/29/2025		420		(16)			(16)		404	404			
100244602	CHARLOTTE	NC		09/29/2025		515		(7)			(7)		508	508			
100244603	FRESNO	CA		09/29/2025		822		(20)			(20)		802	802			
100244604	MADERA	CA		09/29/2025		499		(8)			(8)		491	491			
100244605	BENTONVILLE	AR		09/29/2025		544		(13)			(13)		531	531			
100244606	ROYSE CITY	TX		09/29/2025		481		(7)			(7)		474	474			
100244607	PALM SPRINGS	CA		09/29/2025		526		(21)			(21)		505	505			
100244608	KENTFIELD	CA		09/29/2025		1,784		(41)			(41)		1,743	1,743			
100244609	AVONDALE	AZ		09/29/2025		497		(16)			(16)		481	481			
100244610	BIG LAKE	AK		09/29/2025		404		(19)			(19)		385	385			
100244611	DES MOINES	IA		09/29/2025		425		(18)			(18)		407	407			
100244612	BRUNSWICK	ME		09/29/2025		846		(32)			(32)		814	814			
100244613	PLAINFIELD	IL		09/29/2025		427		(15)			(15)		412	412			
100244614	RIO RICO	AZ		09/29/2025		368		(18)			(18)		350	350			
100244615	GRAND JUNCTION	CO		09/29/2025		640		(14)			(14)		626	626			
100244616	FRANKLIN	GA		09/29/2025		483		(20)			(20)		463	463			
100244617	SIGNAL MTN	TN		09/29/2025		909		(30)			(30)		879	879			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100244618	MIDLAND	TX		09/29/2025		426		(18)			(18)		408	408			
100244619	SUNLAND PARK	NM		09/29/2025		392		(18)			(18)		374	374			
100244620	CHESAPEAKE	VA		09/29/2025		420		(17)			(17)		403	403			
100244621	SHASTA LAKE	CA		09/29/2025		511		(13)			(13)		498	498			
100244622	PHILIPSBURG	MT		09/29/2025		2,185		(72)			(72)		2,113	2,113			
100244623	LARGO	FL		09/29/2025		2,010		(61)			(61)		1,949	1,949			
100244624	CROWN POINT	IN		09/29/2025		722		(22)			(22)		700	700			
100244625	MARBLE FALLS	TX		09/29/2025		387		(18)			(18)		369	369			
100244626	EUGENE	OR		09/29/2025		866		(32)			(32)		834	834			
100244627	AUSTIN	TX		09/29/2025		523		(7)			(7)		516	516			
100244628	WOODLAND	CA		09/29/2025		1,232		(42)			(42)		1,190	1,190			
100244629	PARSONSFIELD	ME		09/29/2025		523		(22)			(22)		501	501			
100244630	STONE PARK	IL		09/29/2025		438		(21)			(21)		417	417			
100244631	CAROLINA BEACH	NC		09/29/2025		1,517		(56)			(56)		1,461	1,461			
100244632	SPRINGVILLE	UT		09/29/2025		601		(21)			(21)		580	580			
100244633	ALBANY	NH		09/29/2025		463		(20)			(20)		443	443			
100244634	KALISPELL	MT		09/29/2025		247		(11)			(11)		236	236			
100244635	OSAGE BEACH	MO		09/29/2025		973		(37)			(37)		936	936			
100244636	EDMONDS	WA		09/29/2025		446		(19)			(19)		427	427			
100244637	CHANDLER	AZ		09/29/2025		442		(11)			(11)		431	431			
100244638	IOWA CITY	IA		09/29/2025		571		(20)			(20)		551	551			
100244639	NEW ORLEANS	LA		09/29/2025		911		(38)			(38)		873	873			
100244640	LAKE MARY	FL		09/29/2025		370		(19)			(19)		351	351			
100244641	LEESBURG	IN		09/29/2025		874		(35)			(35)		839	839			
100244642	FENTON	MI		09/29/2025		679		(31)			(31)		648	648			
100244643	MINDEN	NV		09/29/2025		950		(23)			(23)		927	927			
100244644	HAMPTON	VA		09/29/2025		652		(23)			(23)		629	629			
100244645	SAINT HELENA ISLAND	SC		09/29/2025		2,673		(109)			(109)		2,564	2,564			
100244646	LANARK	IL		09/29/2025		645		(28)			(28)		617	617			
100244647	ROYAL OAK	MI		09/29/2025		551		(24)			(24)		527	527			
100244648	NAVARRE	FL		09/29/2025		376		(19)			(19)		357	357			
100244649	CHAPEL HILL	NC		09/29/2025		458		(16)			(16)		442	442			
100244650	LA VERNIA	TX		09/29/2025		1,157		(38)			(38)		1,119	1,119			
100244651	GAYLORD	MI		09/29/2025		409		(16)			(16)		393	393			
100244652	CAPE CORAL	FL		09/29/2025		975		(43)			(43)		932	932			
100244653	MISSION	KS		09/29/2025		402		(14)			(14)		388	388			
100244654	NAVARRE	FL		09/29/2025		640		(28)			(28)		612	612			
100244655	TOBYHANNA	PA		09/29/2025		3,035		(75)			(75)		2,960	2,960			
100244656	LOS ANGELES	CA		09/29/2025		595		(20)			(20)		575	575			
100244657	BAKERSFIELD	CA		09/29/2025		462		(17)			(17)		445	445			
100244658	FLETCHER	NC		09/29/2025		231		(9)			(9)		222	222			
100244659	SPOKANE	WA		09/29/2025		722		(26)			(26)		696	696			
100244660	BOWIE	MD		09/29/2025		686		(20)			(20)		666	666			
100244661	SOUTHPORT	NC		09/29/2025		608		(23)			(23)		585	585			
100244662	VISALIA	CA		09/29/2025		631		(12)			(12)		619	619			
100244663	ROSELAND	VA		09/29/2025		512		(19)			(19)		493	493			
100244664	HENRICO	VA		09/29/2025		212		(9)			(9)		203	203			
100244665	FREDERICKSBURG	VA		09/29/2025		1,237		(35)			(35)		1,202	1,202			
100244666	RICHARDSON	TX		09/29/2025		46,108		(2,054)			(2,054)		44,054	44,054			
100244667	TUCSON	AZ		09/29/2025		448		(21)			(21)		427	427			
100244668	ROTONDA WEST	FL		09/29/2025		3,881		(137)			(137)		3,744	3,744			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244669	SACO	ME		09/29/2025		1,495		(42)			(42)		1,453	1,453			
100244670	DES MOINES	IA		09/29/2025		426		(15)			(15)		411	411			
100244671	GRANBY	CT		09/29/2025		526		(26)			(26)		500	500			
100244672	MCKINNEY	TX		09/29/2025		292		(10)			(10)		282	282			
100244673	SAINT LOUIS PARK	MN		09/29/2025		787		(34)			(34)		753	753			
100244674	RENO	NV		09/29/2025		746		(16)			(16)		730	730			
100244675	FAYETTEVILLE	AR		09/29/2025		420		(12)			(12)		408	408			
100244676	WEST ORANGE	NJ		09/29/2025		1,233		(7)			(7)		1,226	1,226			
100244677	ACWORTH	GA		09/29/2025		971		(26)			(26)		945	945			
100244678	NAPLES	FL		09/29/2025		243		(6)			(6)		237	237			
100244680	CHESTERFIELD	VA		09/29/2025		480		(21)			(21)		459	459			
100244681	BALTIMORE	MD		09/29/2025		542		(23)			(23)		519	519			
100244682	BONITA SPRINGS	FL		09/29/2025		1,022		(18)			(18)		1,004	1,004			
100244685	OSWEGO	IL		09/29/2025		610		(1)			(1)		609	609			
100244686	VOLO	IL		09/29/2025		505		(4)			(4)		501	501			
100244687	CHESTERFIELD	VA		09/29/2025		748		(33)			(33)		715	715			
100244688	SMITHFIELD	NC		09/29/2025		404		(18)			(18)		386	386			
100244689	BAXTER	TN		09/29/2025		1,132		(32)			(32)		1,100	1,100			
100244690	NAVARRE	FL		09/29/2025		659		(12)			(12)		647	647			
100244691	SCOTTSDALE	AZ		09/29/2025		856		(32)			(32)		824	824			
100244692	ROYAL OAKS	CA		09/29/2025		543		(25)			(25)		518	518			
100244693	FOUNTAIN HILLS	AZ		09/29/2025		332		(14)			(14)		318	318			
100244694	NOBLESVILLE	IN		09/29/2025		264		(9)			(9)		255	255			
100244695	CASTLE ROCK	CO		09/29/2025		698		(17)			(17)		681	681			
100244696	WESTERVILLE	OH		09/29/2025		562		(21)			(21)		541	541			
100244697	WESTFIELD	IN		09/29/2025		274		(7)			(7)		267	267			
100244698	AVON	IN		09/29/2025		247		(8)			(8)		239	239			
100244699	ROYAL PALM BEACH	FL		09/29/2025		292		(12)			(12)		280	280			
100244700	BOULDER CREEK	CA		09/29/2025		6,947		(193)			(193)		6,754	6,754			
100244701	TAMPA	FL		09/29/2025		188		(8)			(8)		180	180			
100244702	PRINCETON	TX		09/29/2025		243		(6)			(6)		237	237			
100244703	BURLINGTON	WA		09/29/2025		453		(8)			(8)		445	445			
100244704	MILTON	DE		09/29/2025		210,283		(8,826)			(8,826)		201,457	201,457			
100244705	FORNEY	TX		09/29/2025		207		(7)			(7)		200	200			
100244706	SUGAR HILL	GA		09/29/2025		20,709		(485)			(485)		20,224	20,224			
100244707	GAINESVILLE	GA		09/29/2025		233		(5)			(5)		228	228			
100244708	ROSWELL	GA		09/29/2025		806		(24)			(24)		782	782			
100244709	SAN FERNANDO	CA		09/29/2025		366		(14)			(14)		352	352			
100244710	PRUDENVILLE	MI		09/29/2025		268		(7)			(7)		261	261			
100244711	SURPRISE	AZ		09/29/2025		462		(15)			(15)		447	447			
100244712	COLLEGE STATION	TX		09/29/2025		223		(7)			(7)		216	216			
100244713	COEUR D ALENE	ID		09/29/2025		327		(6)			(6)		321	321			
100244714	READING	PA		09/29/2025		218		(7)			(7)		211	211			
100244715	OAK ISLAND	NC		09/29/2025		991		(39)			(39)		952	952			
100244716	WAXHAW	NC		09/29/2025		19,613		(560)			(560)		19,053	19,053			
100244717	KING OF PRUSSIA	PA		09/29/2025		842		(27)			(27)		815	815			
100244718	NOKOMIS	FL		09/29/2025		531		(13)			(13)		518	518			
100244719	HARRISBURG	NC		09/29/2025		785		(15)			(15)		770	770			
100244720	SACRAMENTO	CA		09/29/2025		733		(16)			(16)		717	717			
100244721	FLINT	TX		09/29/2025		535		(17)			(17)		518	518			
100244722	HOCKESSIN	DE		09/29/2025		1,113		(26)			(26)		1,087	1,087			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244723	RIVIERA BEACH	FL		09/29/2025		398		(19)			(19)		379	379			
100244724	APOPKA	FL		09/29/2025		670		10			10		680	680			
100244725	WAIPAHU	HI		09/29/2025		803		(15)			(15)		788	788			
100244726	PUNTA GORDA	FL		09/29/2025		1,124		(27)			(27)		1,097	1,097			
100244727	TEMECULA	CA		09/29/2025		810		(20)			(20)		790	790			
100244728	ALBUQUERQUE	NM		09/29/2025		1,048		(29)			(29)		1,019	1,019			
100244729	HICKORY CREEK	TX		09/29/2025		870		(10)			(10)		860	860			
100244730	DUBLIN	CA		09/29/2025		1,237		(35)			(35)		1,202	1,202			
100244731	PLAIN CITY	OH		09/29/2025		738		(4)			(4)		734	734			
100244732	ROSEVILLE	CA		09/29/2025		606		(19)			(19)		587	587			
100244733	RAYVILLE	MO		09/29/2025		2,372		(97)			(97)		2,275	2,275			
100244734	CHINA	ME		09/29/2025		1,436		(56)			(56)		1,380	1,380			
100244735	DOUBLE SPGS	AL		09/29/2025		2,422		(69)			(69)		2,353	2,353			
100244736	TWIN FALLS	ID		09/29/2025		620		(18)			(18)		602	602			
100244737	HARWICH	MA		09/29/2025		723		(13)			(13)		710	710			
100244738	WEST CHESTER	PA		09/29/2025		1,475		(40)			(40)		1,435	1,435			
100244739	ROCKPORT	TX		09/29/2025		797		(28)			(28)		769	769			
100244740	BOISE	ID		09/29/2025		680		(19)			(19)		661	661			
100244741	OCEAN VIEW	DE		09/29/2025		527		(15)			(15)		512	512			
100244742	MOUNT JULIET	TN		09/29/2025		663		(18)			(18)		645	645			
100244743	GRAND LAKE	CO		09/29/2025		1,224		(20)			(20)		1,204	1,204			
100244744	PAGOSA SPRINGS	CO		09/29/2025		272		(11)			(11)		261	261			
100244745	BAYFIELD	WI		09/29/2025		697		(21)			(21)		676	676			
100244746	OCEAN CITY	MD		09/29/2025		380		(14)			(14)		366	366			
100244747	NESKOWIN	OR		09/29/2025		1,303		(23)			(23)		1,280	1,280			
100244748	FEDERAL WAY	WA		09/29/2025		432		(20)			(20)		412	412			
100244749	QUEEN CREEK	AZ		09/29/2025		572		(24)			(24)		548	548			
100244750	ELK GROVE	CA		09/29/2025		794		(19)			(19)		775	775			
100244751	LINCOLN	CA		09/29/2025		721		(30)			(30)		691	691			
100244752	MEDFORD	OR		09/29/2025		519		(20)			(20)		499	499			
100244753	MAPLE GROVE	MN		09/29/2025		521		(16)			(16)		505	505			
100244754	SCOTTSDALE	AZ		09/29/2025		595		(23)			(23)		572	572			
100244755	JONES	MI		09/29/2025		248		(6)			(6)		242	242			
100244756	SUN CITY WEST	AZ		09/29/2025		859		(7)			(7)		852	852			
100244757	PHOENIX	AZ		09/29/2025		702		(17)			(17)		685	685			
100244758	FORT LAUDERDALE	FL		09/29/2025		6,517		(203)			(203)		6,314	6,314			
100244759	GREEN BAY	WI		09/29/2025		752		(28)			(28)		724	724			
100244760	WORCESTER	MA		09/29/2025		1,434		(22)			(22)		1,412	1,412			
100244761	BEAUFORT	NC		09/29/2025		785		(20)			(20)		765	765			
100244762	LA GRANGE PARK	IL		09/29/2025		764		(16)			(16)		748	748			
100244763	MANSFIELD	TX		09/29/2025		2,712		(40)			(40)		2,672	2,672			
100244764	GLENDALE	AZ		09/29/2025		568		(16)			(16)		552	552			
100244765	WASHINGTON	DC		09/29/2025		517		(20)			(20)		497	497			
100244766	WEST GROVE	PA		09/29/2025		484		(11)			(11)		473	473			
100244767	EVANSTON	IL		09/29/2025		1,044		(27)			(27)		1,017	1,017			
100244768	SOMERS POINT	NJ		09/29/2025		316		(11)			(11)		305	305			
100244769	PORT O CONNOR	TX		09/29/2025		388		(13)			(13)		375	375			
100244770	APEX	NC		09/29/2025		609		(16)			(16)		593	593			
100244771	TIGARD	OR		09/29/2025		342		(11)			(11)		331	331			
100244772	FUQUAY VARINA	NC		09/29/2025		583		(14)			(14)		569	569			
100244773	RENO	NV		09/29/2025		547		(15)			(15)		532	532			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244774	EASTHAM	MA		09/29/2025		654		(14)			(14)		640	640			
100244775	BEAVERTON	OR		09/29/2025		460		(16)			(16)		444	444			
100244776	GRANADA HILLS	CA		09/29/2025		1,116		(31)			(31)		1,085	1,085			
100244777	FRESNO	TX		09/29/2025		234		(4)			(4)		230	230			
100244778	THORNTON	CO		09/29/2025		745		(23)			(23)		722	722			
100244779	SOUTH EUCLID	OH		09/29/2025		334		(6)			(6)		328	328			
100244780	OCEANSIDE	CA		09/29/2025		712		(23)			(23)		689	689			
100244781	BAINBRIDGE ISLAND	WA		09/29/2025		1,042		(28)			(28)		1,014	1,014			
100244782	KANSAS CITY	MO		09/29/2025		1,278		(31)			(31)		1,247	1,247			
100244783	OAKLAND PARK	FL		09/29/2025		715		(27)			(27)		688	688			
100244784	CARMEL	IN		09/29/2025		885		(23)			(23)		862	862			
100244785	MARICOPA	AZ		09/29/2025		441		(14)			(14)		427	427			
100244786	ENUMCLAW	WA		09/29/2025		708		(21)			(21)		687	687			
100244787	FAIRBANKS	AK		09/29/2025		642		(20)			(20)		622	622			
100244788	GREENWOOD	IN		09/29/2025		449		(16)			(16)		433	433			
100244789	BARNEGAT	NJ		09/29/2025		285		(9)			(9)		276	276			
100244790	CHEHALIS	WA		09/29/2025		555		(13)			(13)		542	542			
100244791	ALBRIGHTSVILLE	PA		09/29/2025		400		(17)			(17)		383	383			
100244792	GRAND BAY	AL		09/29/2025		398		(13)			(13)		385	385			
100244793	DAVIE	FL		09/29/2025		385		(9)			(9)		376	376			
100244794	ARLINGTON	TX		09/29/2025		521		(10)			(10)		511	511			
100244795	PHOENIX	AZ		09/29/2025		582		(13)			(13)		569	569			
100244796	TEMECULA	CA		09/29/2025		441		4			4		445	445			
100244797	TAHOE CITY	CA		09/29/2025		485		(11)			(11)		474	474			
100244798	FRUITLAND	ID		09/29/2025		972		(44)			(44)		928	928			
100244799	SHOW LOW	AZ		09/29/2025		950		14			14		964	964			
100244800	SEATTLE	WA		09/29/2025		786		(6)			(6)		780	780			
100244801	GALVESTON	TX		09/29/2025		887		(29)			(29)		858	858			
100244802	PRIEST RIVER	ID		09/29/2025		278		(4)			(4)		274	274			
100244803	TUALATIN	OR		09/29/2025		620		(24)			(24)		596	596			
100244804	SKOWHEGAN	ME		09/29/2025		128		(2)			(2)		126	126			
100244805	APEX	NC		09/29/2025		898		(22)			(22)		876	876			
100244806	DICKSON	TN		09/29/2025		451		3			3		454	454			
100244807	PATERSON	NJ		09/29/2025		667		(26)			(26)		641	641			
100244808	CHICAGO	IL		09/29/2025		1,011		(28)			(28)		983	983			
100244809	BRIGANTINE	NJ		09/29/2025		529		(18)			(18)		511	511			
100244810	FREDERICKSBURG	VA		09/29/2025		679		(22)			(22)		657	657			
100244811	BLACK MOUNTAIN	NC		09/29/2025		513		(17)			(17)		496	496			
100244812	OAK ISLAND	NC		09/29/2025		777		(31)			(31)		746	746			
100244813	AUSTIN	TX		09/29/2025		570		5			5		575	575			
100244814	KERNERSVILLE	NC		09/29/2025		26,633		(1,101)			(1,101)		25,532	25,532			
100244815	HOLMES BEACH	FL		09/29/2025		1,230		(25)			(25)		1,205	1,205			
100244816	BULLARD	TX		09/29/2025		1,234		(27)			(27)		1,207	1,207			
100244817	SPRING	TX		09/29/2025		616		(17)			(17)		599	599			
100244818	DENVER	CO		09/29/2025		545		(20)			(20)		525	525			
100244819	FORT MYERS	FL		09/29/2025		405		(16)			(16)		389	389			
100244820	SURF CITY	NJ		09/29/2025		674		10			10		684	684			
100244821	GLEN ALLEN	VA		09/29/2025		498		(16)			(16)		482	482			
100244822	PEQUOT LAKES	MN		09/29/2025		647		(18)			(18)		629	629			
100244823	CLANTON	AL		09/29/2025		659		(26)			(26)		633	633			
100244824	COEUR D ALENE	ID		09/29/2025		520		(19)			(19)		501	501			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244825	PITTSBURGH	PA		09/29/2025		565		(21)			(21)		544	544			
100244826	SHERMAN	TX		09/29/2025		2,493		(117)			(117)		2,376	2,376			
100244827	WILMINGTON	NC		09/29/2025		501		(17)			(17)		484	484			
100244828	MURFREESBORO	TN		09/29/2025		587		(20)			(20)		567	567			
100244829	COLUMBUS	OH		09/29/2025		436		(16)			(16)		420	420			
100244830	TAMPA	FL		09/29/2025		763		(30)			(30)		733	733			
100244831	MERIDIAN	ID		09/29/2025		543		(12)			(12)		531	531			
100244832	LINCOLN	NE		09/29/2025		237		(5)			(5)		232	232			
100244833	SAN ANTONIO	TX		09/29/2025		535		(23)			(23)		512	512			
100244834	OLATHE	KS		09/29/2025		448		(16)			(16)		432	432			
100244835	VIRGINIA BEACH	VA		09/29/2025		599		(10)			(10)		589	589			
100244836	WARREN	NJ		09/29/2025		901		(39)			(39)		862	862			
100244837	ROSWELL	GA		09/29/2025		461		(21)			(21)		440	440			
100244838	KANSAS CITY	MO		09/29/2025		320							320	320			
100244839	HATTERAS	NC		09/29/2025		456		(18)			(18)		438	438			
100244840	KANSAS CITY	MO		09/29/2025		469		(15)			(15)		454	454			
100244841	HARDEEVILLE	SC		09/29/2025		1,131		(28)			(28)		1,103	1,103			
100244842	MARYVILLE	TN		09/29/2025		1,232		(38)			(38)		1,194	1,194			
100244843	PALM BEACH GARDENS	FL		09/29/2025		941		(25)			(25)		916	916			
100244844	AUSTIN	TX		09/29/2025		638		(21)			(21)		617	617			
100244845	LEOMINSTER	MA		09/29/2025		757		(24)			(24)		733	733			
100244846	LAWRENCE	NJ		09/29/2025		430		(17)			(17)		413	413			
100244847	MIDLAND	TX		09/29/2025		948		(19)			(19)		929	929			
100244848	FORKED RIVER	NJ		09/29/2025		433		(20)			(20)		413	413			
100244850	COLUMBUS	GA		09/29/2025		417		(18)			(18)		399	399			
100244852	LATHROP	CA		09/29/2025		4,837		223			223		5,060	5,060			
100244853	SEASIDE PARK	NJ		09/29/2025		1,296		(33)			(33)		1,263	1,263			
100244854	KISSIMMEE	FL		09/29/2025		412		(19)			(19)		393	393			
100244855	JOHNSTOWN	CO		09/29/2025		1,047		74			74		1,121	1,121			
100244856	LUBBOCK	TX		09/29/2025		378		(12)			(12)		366	366			
100244857	PROSPER	TX		09/29/2025		550		(19)			(19)		531	531			
100244858	MESA	AZ		09/29/2025		702		50			50		752	752			
100244859	THORNTON	CO		09/29/2025		1,032		113			113		1,145	1,145			
100244862	CHARLOTTE	NC		09/29/2025		499		(19)			(19)		480	480			
100244863	BALTIMORE	MD		09/29/2025		539		(13)			(13)		526	526			
100244864	MIDLOTHIAN	VA		09/29/2025		446		(23)			(23)		423	423			
100244865	PHARR	TX		09/29/2025		746		(24)			(24)		722	722			
100244866	DURANGO	CO		09/29/2025		666		(24)			(24)		642	642			
100244867	BONNE TERRE	MO		09/29/2025		893		(27)			(27)		866	866			
100244868	KNOXVILLE	TN		09/29/2025		687		(16)			(16)		671	671			
100244869	OGDEN	UT		09/29/2025		1,016		(34)			(34)		982	982			
100244870	CLINTON	TN		09/29/2025		430		(17)			(17)		413	413			
100244871	LAKE OZARK	MO		09/29/2025		709		(24)			(24)		685	685			
100244872	GRAVOIS MILLS	MO		09/29/2025		403		(19)			(19)		384	384			
100244873	LITTLETON	CO		09/29/2025		414		(18)			(18)		396	396			
100244874	HONOLULU	HI		09/29/2025		506		(8)			(8)		498	498			
100244875	WINTER PARK	CO		09/29/2025		763		(27)			(27)		736	736			
100244876	MEDICINE PARK	OK		09/29/2025		387		(14)			(14)		373	373			
100244877	TELFORD	TN		09/29/2025		490		(21)			(21)		469	469			
100244878	DAYTONA BEACH	FL		09/29/2025		713		(30)			(30)		683	683			
100244879	NAPLES	FL		09/29/2025		986		(36)			(36)		950	950			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244880	ROYAL OAK	MI		09/29/2025		2,859		(51)			(51)		2,808	2,808			
100244881	GILFORD	NH		09/29/2025		422		(10)			(10)		412	412			
100244882	SAINT CLOUD	FL		09/29/2025		1,177		(48)			(48)		1,129	1,129			
100244883	ALPENA	MI		09/29/2025		487		(22)			(22)		465	465			
100244884	WAKEFIELD	NH		09/29/2025		422		(14)			(14)		408	408			
100244885	CORPUS CHRISTI	TX		09/29/2025		538		(18)			(18)		520	520			
100244886	CORRALES	NM		09/29/2025		1,189		(33)			(33)		1,156	1,156			
100244887	MYRTLE BEACH	SC		09/29/2025		404		(15)			(15)		389	389			
100244888	ALPINE	AZ		09/29/2025		477		(20)			(20)		457	457			
100244889	MAPLETON	UT		09/29/2025		523		(19)			(19)		504	504			
100244890	KELLER	TX		09/29/2025		970		(48)			(48)		922	922			
100244891	MYRTLE BEACH	SC		09/29/2025		1,159		(46)			(46)		1,113	1,113			
100244892	SOUTH HAVEN	MI		09/29/2025		544		(16)			(16)		528	528			
100244893	NORTH LAUDERDALE	FL		09/29/2025		446		(19)			(19)		427	427			
100244894	PORT CHARLOTTE	FL		09/29/2025		841		(40)			(40)		801	801			
100244895	PISCATAWAY	NJ		09/29/2025		674		(19)			(19)		655	655			
100244896	CYPRESS	TX		09/29/2025		3,516		(109)			(109)		3,407	3,407			
100244897	WILSONVILLE	OR		09/29/2025		394		(15)			(15)		379	379			
100244898	OCEAN CITY	MD		09/29/2025		1,086		(46)			(46)		1,040	1,040			
100244899	TULARE	CA		09/29/2025		448		(9)			(9)		439	439			
100244900	FORT WORTH	TX		09/29/2025		613		(21)			(21)		592	592			
100244901	HILLSDALE	MI		09/29/2025		737		(31)			(31)		706	706			
100244902	FOXBORO	MA		09/29/2025		791		(14)			(14)		777	777			
100244903	DENVER	CO		09/29/2025		527		(24)			(24)		503	503			
100244904	MIDDLETOWN	VA		09/29/2025		685		7			7		692	692			
100244905	BAYFIELD	CO		09/29/2025		1,024		(38)			(38)		986	986			
100244906	BLAIRSVILLE	GA		09/29/2025		804		(30)			(30)		774	774			
100244907	FARMERS BRANCH	TX		09/29/2025		471		(4)			(4)		467	467			
100244908	CROFTON	MD		09/29/2025		820		(25)			(25)		795	795			
100244909	HEATHSVILLE	VA		09/29/2025		484		(18)			(18)		466	466			
100244910	MADISON	CT		09/29/2025		882		(35)			(35)		847	847			
100244911	MARINETTE	WI		09/29/2025		2,545		(102)			(102)		2,443	2,443			
100244912	FERNANDINA BEACH	FL		09/29/2025		967		(33)			(33)		934	934			
100244913	FAYETTEVILLE	GA		09/29/2025		926		(30)			(30)		896	896			
100244914	SARASOTA	FL		09/29/2025		1,662		(62)			(62)		1,600	1,600			
100244915	INLET BEACH	FL		09/29/2025		2,381		(80)			(80)		2,301	2,301			
100244916	ALBUQUERQUE	NM		09/29/2025		488		(24)			(24)		464	464			
100244917	GRAND RAPIDS	MN		09/29/2025		382		(16)			(16)		366	366			
100244918	MAPLE GROVE	MN		09/29/2025		740		4			4		744	744			
100244919	MANVILLE	NJ		09/29/2025		834		(25)			(25)		809	809			
100244921	BRADENTON	FL		09/29/2025		1,035		(45)			(45)		990	990			
100244922	CEDAR PARK	TX		09/29/2025		850		(28)			(28)		822	822			
100244923	LOWELL	MA		09/29/2025		442		(18)			(18)		424	424			
100244924	APTOS	CA		09/29/2025		289,717		(5,115)			(5,115)		284,602	284,602			
100244925	RINER	VA		09/29/2025		779		(18)			(18)		761	761			
100244926	BIG BEAR LAKE	CA		09/29/2025		775		(14)			(14)		761	761			
100244927	SEDONA	AZ		09/29/2025		475		(16)			(16)		459	459			
100244928	PALATINE	IL		09/29/2025		403		(16)			(16)		387	387			
100244929	DAPHNE	AL		09/29/2025		390		(18)			(18)		372	372			
100244930	WAXHAW	NC		09/29/2025		412		(14)			(14)		398	398			
100244931	PORT SAINT LUCIE	FL		09/29/2025		715		(31)			(31)		684	684			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244932	ATHENS	AL		09/29/2025		451		(9)			(9)		442	442			
100244933	ORACLE	AZ		09/29/2025		715		(24)			(24)		691	691			
100244934	FISHERS	IN		09/29/2025		518		(16)			(16)		502	502			
100244935	HUDSON	OH		09/29/2025		537		(18)			(18)		519	519			
100244936	FORT WORTH	TX		09/29/2025		426		(17)			(17)		409	409			
100244938	GRAND JUNCTION	CO		09/29/2025		623		(7)			(7)		616	616			
100244939	WEST DOVER	VT		09/29/2025		392		(14)			(14)		378	378			
100244940	CLOVIS	CA		09/29/2025		563		(17)			(17)		546	546			
100244941	BLACKSBURG	VA		09/29/2025		655		(22)			(22)		633	633			
100244942	RARITAN	NJ		09/29/2025		564		(20)			(20)		544	544			
100244943	MCCALL	ID		09/29/2025		946		(27)			(27)		919	919			
100244944	NICHOLASVILLE	KY		09/29/2025		1,017		(48)			(48)		969	969			
100244945	COLLEGE STATION	TX		09/29/2025		438		(17)			(17)		421	421			
100244946	KISSIMMEE	FL		09/29/2025		1,116		(39)			(39)		1,077	1,077			
100244947	STEAMBOAT SPRINGS	CO		09/29/2025		1,011		(29)			(29)		982	982			
100244948	RICHMOND	VA		09/29/2025		501		(19)			(19)		482	482			
100244949	CAROLINA BEACH	NC		09/29/2025		423		(15)			(15)		408	408			
100244950	NEWTON	NJ		09/29/2025		972		(24)			(24)		948	948			
100244951	TIGARD	OR		09/29/2025		614		16			16		630	630			
100244952	CHARLOTTE	NC		09/29/2025		511		4			4		515	515			
100244954	CHARLOTTE	NC		09/29/2025		616		(8)			(8)		608	608			
100244955	NORTH WILDWOOD	NJ		09/29/2025		1,305		(43)			(43)		1,262	1,262			
100244956	SURPRISE	AZ		09/29/2025		698		(23)			(23)		675	675			
100244957	EDGEWATER	FL		09/29/2025		492		(1)			(1)		491	491			
100244958	BRADENTON	FL		09/29/2025		991		(7)			(7)		984	984			
100244959	ELK GROVE	CA		09/29/2025		934		(31)			(31)		903	903			
100244960	AUBURNDALE	FL		09/29/2025		635		50			50		685	685			
100244961	BOWERSVILLE	GA		09/29/2025		864		(22)			(22)		842	842			
100244962	PLAINFIELD	IN		09/29/2025		590		(2)			(2)		588	588			
100244963	MANTEO	NC		09/29/2025		21,737		(649)			(649)		21,088	21,088			
100244964	HOWELL	NJ		09/29/2025		1,168		(40)			(40)		1,128	1,128			
100244965	CHICAGO	IL		09/29/2025		649		(25)			(25)		624	624			
100244966	LA VERNE	CA		09/29/2025		1,002		(11)			(11)		991	991			
100244967	LAMOINE	ME		09/29/2025		483		(19)			(19)		464	464			
100244968	ACTON	MA		09/29/2025		473		(17)			(17)		456	456			
100244969	ADKINS	TX		09/29/2025		391		(7)			(7)		384	384			
100244970	BOZEMAN	MT		09/29/2025		710		(19)			(19)		691	691			
100244971	MILFORD	PA		09/29/2025		1,170		(48)			(48)		1,122	1,122			
100244972	GREENSBORO	NC		09/29/2025		876		(21)			(21)		855	855			
100244973	ASHBURN	VA		09/29/2025		1,119		(15)			(15)		1,104	1,104			
100244974	ROSWELL	NM		09/29/2025		334		(11)			(11)		323	323			
100244975	ATTLEBORO	MA		09/29/2025		1,171		(42)			(42)		1,129	1,129			
100244976	BARRINGTON	IL		09/29/2025		938		(31)			(31)		907	907			
100244977	HOFFMAN EST	IL		09/29/2025		492		(19)			(19)		473	473			
100244978	KIRKLAND	WA		09/29/2025		1,124		(29)			(29)		1,095	1,095			
100244979	SHENANDOAH JUNCTION	WV		09/29/2025		1,847		(65)			(65)		1,782	1,782			
100244980	ZIONSVILLE	IN		09/29/2025		2,168		(97)			(97)		2,071	2,071			
100244981	HOUSTON	TX		09/29/2025		536		(17)			(17)		519	519			
100244982	CHAPEL HILL	NC		09/29/2025		646		(15)			(15)		631	631			
100244983	MANTECA	CA		09/29/2025		1,026		(30)			(30)		996	996			
100244984	HENDERSON	NV		09/29/2025		867		(9)			(9)		858	858			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100244985	HENDERSON	NV		09/29/2025		1,324		(10)			(10)		1,314	1,314			
100244986	ROLESVILLE	NC		09/29/2025		475		(16)			(16)		459	459			
100244987	RIVERSIDE	CA		09/29/2025		964		(17)			(17)		947	947			
100244988	MEBANE	NC		09/29/2025		285		(8)			(8)		277	277			
100244989	LAKE HARMONY	PA		09/29/2025		799		(17)			(17)		782	782			
100244990	SCITUATE	MA		09/29/2025		725		(26)			(26)		699	699			
100244991	ARLINGTON	TX		09/29/2025		684		(22)			(22)		662	662			
100244992	MARYSVILLE	WA		09/29/2025		926		(19)			(19)		907	907			
100244993	TUCSON	AZ		09/29/2025		492		(18)			(18)		474	474			
100244994	BOUNTIFUL	UT		09/29/2025		832		(23)			(23)		809	809			
100244995	WARREN	VT		09/29/2025		844		(25)			(25)		819	819			
100244996	LEBANON	OR		09/29/2025		621		(22)			(22)		599	599			
100244997	PUYALLUP	WA		09/29/2025		544		(25)			(25)		519	519			
100244998	SAN ANTONIO	TX		09/29/2025		451		(9)			(9)		442	442			
100244999	HAVERTOWN	PA		09/29/2025		381		(14)			(14)		367	367			
100245000	CAPE MAY	NJ		09/29/2025		1,275		(39)			(39)		1,236	1,236			
100245001	SOMERS POINT	NJ		09/29/2025		511		(23)			(23)		488	488			
100245002	ARIEL	WA		09/29/2025		1,509		(51)			(51)		1,458	1,458			
100245003	PATTERSON	GA		09/29/2025		574		(27)			(27)		547	547			
100245004	MAYS LANDING	NJ		09/29/2025		4,416		(172)			(172)		4,244	4,244			
100245005	UNION	MI		09/29/2025		898		(29)			(29)		869	869			
100245006	LOWRY CROSSING	TX		09/29/2025		484		(13)			(13)		471	471			
100245007	BOCA RATON	FL		09/29/2025		340		(10)			(10)		330	330			
100245008	CHINCOTEAGUE	VA		09/29/2025		433		(16)			(16)		417	417			
100245009	FRESNO	CA		09/29/2025		650		(21)			(21)		629	629			
100245010	CLOVIS	CA		09/29/2025		963		(25)			(25)		938	938			
100245011	MAPLETON	UT		09/29/2025		510		(16)			(16)		494	494			
100245012	BLACKSBURG	VA		09/29/2025		401		(16)			(16)		385	385			
100245013	MAPLETON	UT		09/29/2025		515		(16)			(16)		499	499			
100245014	MAPLETON	UT		09/29/2025		515		(16)			(16)		499	499			
100245015	MAPLETON	UT		09/29/2025		1,028		(37)			(37)		991	991			
100245016	LAS VEGAS	NV		09/29/2025		11,318		(452)			(452)		10,866	10,866			
100245017	CHAPEL HILL	NC		09/29/2025		438		(20)			(20)		418	418			
100245018	WOLFEBORO	NH		09/29/2025		805		(25)			(25)		780	780			
100245019	DULUTH	MN		09/29/2025		481		(23)			(23)		458	458			
100245020	HUTTO	TX		09/29/2025		428		(7)			(7)		421	421			
100245021	SELBYVILLE	DE		09/29/2025		535		(23)			(23)		512	512			
100245022	SAN MARCOS	CA		09/29/2025		1,064		(35)			(35)		1,029	1,029			
100245023	BALTIMORE	MD		09/29/2025		506		(22)			(22)		484	484			
100245024	RUTHERFORD	NJ		09/29/2025		813		(24)			(24)		789	789			
100245025	WEST ORANGE	NJ		09/29/2025		762		(21)			(21)		741	741			
100245026	FREDERICK	MD		09/29/2025		822		(21)			(21)		801	801			
100245027	TRUCKEE	CA		09/29/2025		840		(25)			(25)		815	815			
100245028	MYRTLE BEACH	SC		09/29/2025		464		(11)			(11)		453	453			
100245029	NORTH MYRTLE BEACH	SC		09/29/2025		502		(21)			(21)		481	481			
100245030	COLLEGE STATION	TX		09/29/2025		521		(19)			(19)		502	502			
100245031	THOUSAND OAKS	CA		09/29/2025		1,199		(51)			(51)		1,148	1,148			
100245032	AMERICAN FORK	UT		09/29/2025		706		(25)			(25)		681	681			
100245033	COLUMBIA	SC		09/29/2025		415		(20)			(20)		395	395			
100245034	SURFSIDE BEACH	SC		09/29/2025		355		(15)			(15)		340	340			
100245035	WILMINGTON	DE		09/29/2025		846		(8)			(8)		838	838			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245036	THOUSAND OAKS	CA		09/29/2025		1,454		(55)			(55)		1,399	1,399			
100245037	HICKORY	NC		09/29/2025		529		(24)			(24)		505	505			
100245038	HENRICO	NC		09/29/2025		1,106		(32)			(32)		1,074	1,074			
100245039	UNIONTOWN	OH		09/29/2025		30,319		(1,149)			(1,149)		29,170	29,170			
100245040	SACHSE	TX		09/29/2025		2,056		(62)			(62)		1,994	1,994			
100245041	STUART	FL		09/29/2025		231		(5)			(5)		226	226			
100245042	KYLE	TX		09/29/2025		565		(26)			(26)		539	539			
100245043	LAS VEGAS	NV		09/29/2025		349		(11)			(11)		338	338			
100245044	HOUSTON	TX		09/29/2025		312		(9)			(9)		303	303			
100245045	WILLIAMSBURG	VA		09/29/2025		469		(13)			(13)		456	456			
100245046	SYLMAR	CA		09/30/2025		340		(16)			(16)		324	324			
100245047	GLENDALE	CA		09/30/2025		543		(16)			(16)		527	527			
100245048	GLENDALE	CA		09/30/2025		1,494		(71)			(71)		1,423	1,423			
100245049	(SUNLAND AREA) LOS ANG	CA		09/30/2025		584		(16)			(16)		568	568			
100245050	LEONA VALLEY	CA		09/30/2025		845		(3)			(3)		842	842			
100245051	NORTH HOLLYWOOD	CA		09/30/2025		1,588		(57)			(57)		1,531	1,531			
100245052	GLENDALE	CA		09/30/2025		428		(13)			(13)		415	415			
100245053	COACHELLA	CA		09/30/2025		382		(18)			(18)		364	364			
100245054	NORTHRIDGE	CA		09/30/2025		1,040		(8)			(8)		1,032	1,032			
100245055	PHOENIX	AZ		09/30/2025		1,056		(20)			(20)		1,036	1,036			
100245056	LOS ANGELES	CA		09/30/2025		10,882		(258)			(258)		10,624	10,624			
100245057	CENTREVILLE	VA		09/30/2025		398		(4)			(4)		394	394			
100245058	LAKEWOOD	NJ		09/30/2025		1,085		2			2		1,087	1,087			
100245059	NORTH BAY VILLAGE	FL		09/30/2025		841		(13)			(13)		828	828			
100245060	SOUTH SAN FRANCISCO	CA		09/30/2025		608		(19)			(19)		589	589			
100245061	MIAMI GARDENS	FL		09/30/2025		712		(15)			(15)		697	697			
100245063	HONOLULU	HI		09/30/2025		333		(16)			(16)		317	317			
100245065	LAS VEGAS	NV		09/30/2025		872		(42)			(42)		830	830			
100245066	TARZANA	CA		09/30/2025		1,856		(39)			(39)		1,817	1,817			
100245067	CENTERTON	AR		09/30/2025		342		(1)			(1)		341	341			
100245068	CENTERTON	AR		09/30/2025		359		(1)			(1)		358	358			
100245069	GREENVILLE	SC		10/03/2025		33,181		(1,141)			(1,141)		32,040	32,040			
100245070	MORRIS PLAINS	NJ		10/03/2025		388		(11)			(11)		377	377			
100245072	MEDFORD	NJ		10/03/2025		7,414		(241)			(241)		7,173	7,173			
100245073	KISSIMMEE	FL		10/03/2025		382		(3)			(3)		379	379			
100245074	ROCK HILL	SC		10/03/2025		170		(8)			(8)		162	162			
100245075	SANTA ROSA	CA		10/03/2025		1,793		(70)			(70)		1,723	1,723			
100245076	ZEPHYRHILLS	FL		10/03/2025		485		1			1		486	486			
100245077	HUNTINGTON BEACH	CA		10/03/2025		1,438		(31)			(31)		1,407	1,407			
100245078	LAFAYETTE	CA		10/03/2025		1,294		(30)			(30)		1,264	1,264			
100245079	DOWNEY	CA		10/03/2025		831		(39)			(39)		792	792			
100245080	PEMBROKE PINES	FL		10/03/2025		690		(3)			(3)		687	687			
100245081	SOMERTON	AZ		10/03/2025		192		(2)			(2)		190	190			
100245082	SUNNY ISLES BEACH	FL		10/03/2025		248		(5)			(5)		243	243			
100245083	PHOENIX	AZ		10/03/2025		227		(3)			(3)		224	224			
100245084	MYRTLE BEACH	SC		10/03/2025		11,231		(463)			(463)		10,768	10,768			
100245085	MIAMI	FL		10/03/2025		375		(14)			(14)		361	361			
100245086	BRADENTON	FL		10/03/2025		1,217		(49)			(49)		1,168	1,168			
100245087	TUCSON	AZ		10/03/2025		304		(8)			(8)		296	296			
100245088	EL CENTRO	CA		10/03/2025		381		(14)			(14)		367	367			
100245089	TUCSON	AZ		10/03/2025		896		(31)			(31)		865	865			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245090	EL MONTE	CA		10/03/2025		519		(8)			(8)		511	511			
100245091	EUHARLEE	GA		10/03/2025		471		(18)			(18)		453	453			
100245092	MALIBU	CA		10/03/2025		5,089		(196)			(196)		4,893	4,893			
100245093	SUPERIOR	CO		10/03/2025		1,153		(27)			(27)		1,126	1,126			
100245094	STEAMBOAT SPRINGS	CO		10/03/2025		509		(16)			(16)		493	493			
100245095	ESCONDIDO	CA		10/03/2025		946		(36)			(36)		910	910			
100245096	CARVER	MN		10/03/2025		1,393		(48)			(48)		1,345	1,345			
100245097	HONOLULU	HI		10/03/2025		274		(7)			(7)		267	267			
100245098	OLDSMAR	FL		10/03/2025		332		(7)			(7)		325	325			
100245099	LOS ANGELES	CA		10/03/2025		2,921		(96)			(96)		2,825	2,825			
100245100	RANCHO MISSION VIEJO	CA		10/03/2025		1,177		(42)			(42)		1,135	1,135			
100245101	SAN FRANCISCO	CA		10/03/2025		974		(40)			(40)		934	934			
100245102	FAIRFAX STATION	VA		10/03/2025		1,008		(28)			(28)		980	980			
100245103	LAKE WORTH BEACH	FL		10/03/2025		1,570		27			27		1,597	1,597			
100245104	GREENVILLE	MI		10/03/2025		334		(16)			(16)		318	318			
100245105	WOODSTOCK	GA		10/03/2025		1,505		(63)			(63)		1,442	1,442			
100245106	LAS VEGAS	NV		10/03/2025		975		(30)			(30)		945	945			
100245107	SANTA ROSA	CA		10/07/2025		2,831		(50)			(50)		2,781	2,781			
100245108	PLACERVILLE	CA		10/07/2025		1,570		(30)			(30)		1,540	1,540			
100245109	BERLIN	MA		10/07/2025		2,112		(43)			(43)		2,069	2,069			
100245110	SAN DIEGO	CA		10/07/2025		2,877		(57)			(57)		2,820	2,820			
100245111	GLENCOE	IL		10/07/2025		2,312		(47)			(47)		2,265	2,265			
100245112	DALY CITY	CA		10/07/2025		1,967		(35)			(35)		1,932	1,932			
100245113	TRUCKEE	CA		10/07/2025		1,983		(45)			(45)		1,938	1,938			
100245114	DENVER	CO		10/07/2025		1,689		(36)			(36)		1,653	1,653			
100245115	SANTA CLARITA	CA		10/07/2025		2,490		(44)			(44)		2,446	2,446			
100245116	MOUND	MN		10/07/2025		1,892		(46)			(46)		1,846	1,846			
100245117	MOUNTAIN HOUSE	CA		10/07/2025		1,493		(33)			(33)		1,460	1,460			
100245118	CASTLE PINES	CO		10/07/2025		3,116		(18)			(18)		3,098	3,098			
100245119	NEW ORLEANS	LA		10/07/2025		1,654		(38)			(38)		1,616	1,616			
100245120	ORLANDO	FL		10/07/2025		1,836		28			28		1,864	1,864			
100245121	ALEXANDRIA	VA		10/07/2025		1,869		(26)			(26)		1,843	1,843			
100245122	HEATH	TX		10/07/2025		4,912		(14)			(14)		4,898	4,898			
100245123	BRUSH PRAIRIE	WA		10/07/2025		1,905		(36)			(36)		1,869	1,869			
100245124	UPPERVILLE	VA		10/07/2025		1,317		(32)			(32)		1,285	1,285			
100245125	SAMMAMISH	WA		10/07/2025		25,569		(556)			(556)		25,013	25,013			
100245126	LOS ANGELES	CA		10/07/2025		1,913		(44)			(44)		1,869	1,869			
100245127	DALLAS	TX		10/07/2025		1,963		(25)			(25)		1,938	1,938			
100245128	WASHOUGAL	WA		10/07/2025		2,282		65			65		2,347	2,347			
100245129	HOUSTON	TX		10/07/2025		1,788		(21)			(21)		1,767	1,767			
100245130	MILTON	GA		10/07/2025		2,225		(24)			(24)		2,201	2,201			
100245131	DENVER	CO		10/07/2025		1,603		(31)			(31)		1,572	1,572			
100245132	LA CANADA FLINTRIDGE	CA		10/07/2025		3,511		(83)			(83)		3,428	3,428			
100245133	SAN BUENAVENTURA	CA		10/07/2025		1,617		(31)			(31)		1,586	1,586			
100245134	SUNSET BEACH	NC		10/07/2025		1,973		(46)			(46)		1,927	1,927			
100245135	HOUSTON	TX		10/07/2025		1,531		(37)			(37)		1,494	1,494			
100245136	PRESCOTT	AZ		10/07/2025		513,955		(9,848)			(9,848)		504,107	504,107			
100245138	PEAPACK	NJ		10/07/2025		2,476		(39)			(39)		2,437	2,437			
100245139	CHESTERFIELD	MO		10/07/2025		1,793		(30)			(30)		1,763	1,763			
100245140	FERNANDINA BCH	FL		10/07/2025		1,585		(39)			(39)		1,546	1,546			
100245141	GLASTONBURY	CT		10/07/2025		1,676		(40)			(40)		1,636	1,636			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245143	KIRKLAND	WA		10/07/2025		811		(17)			(17)		794	794			
100245144	SEATTLE	WA		10/07/2025		94,283		(2,161)			(2,161)		92,122	92,122			
100245145	VASHON	WA		10/07/2025		2,074		(51)			(51)		2,023	2,023			
100245146	THE WOODLANDS	TX		10/07/2025		3,494		(85)			(85)		3,409	3,409			
100245147	MARTINEZ	CA		10/07/2025		1,598		(28)			(28)		1,570	1,570			
100245148	CAMAS	WA		10/07/2025		1,783		(39)			(39)		1,744	1,744			
100245149	ARLINGTON	VA		10/07/2025		2,374		(56)			(56)		2,318	2,318			
100245150	KENMORE	WA		10/07/2025		1,784		(41)			(41)		1,743	1,743			
100245151	SAN JOSE	CA		10/07/2025		2,644		(46)			(46)		2,598	2,598			
100245152	SEVERNA PARK	MD		10/07/2025		2,693		(62)			(62)		2,631	2,631			
100245153	JOHNS CREEK	GA		10/07/2025		1,751		(41)			(41)		1,710	1,710			
100245154	LAKE STEVENS	WA		10/07/2025		804		(18)			(18)		786	786			
100245155	EDMONDS	WA		10/07/2025		1,493		(36)			(36)		1,457	1,457			
100245156	FULSHEAR	TX		10/07/2025		2,408		(56)			(56)		2,352	2,352			
100245157	TUCSON	AZ		10/07/2025		1,593		(35)			(35)		1,558	1,558			
100245158	LITTLETON	CO		10/07/2025		1,428		(31)			(31)		1,397	1,397			
100245159	ATLANTA	GA		10/07/2025		3,991		(97)			(97)		3,894	3,894			
100245160	NASHVILLE	TN		10/07/2025		1,811		(33)			(33)		1,778	1,778			
100245161	CAMARILLO	CA		10/07/2025		2,243		(41)			(41)		2,202	2,202			
100245162	FALMOUTH	ME		10/07/2025		1,886		(25)			(25)		1,861	1,861			
100245163	KELLER	TX		10/07/2025		6,057		(41)			(41)		6,016	6,016			
100245164	WEST DES MOINES	IA		10/07/2025		3,123		(76)			(76)		3,047	3,047			
100245165	MOORESVILLE	NC		10/07/2025		2,119		(52)			(52)		2,067	2,067			
100245166	CASTLE ROCK	CO		10/07/2025		2,092							2,092	2,092			
100245167	LOMA LINDA	CA		10/07/2025		94,276		(1,788)			(1,788)		92,488	92,488			
100245168	INLET BEACH	FL		10/07/2025		952		(23)			(23)		929	929			
100245169	ORLANDO	FL		10/07/2025		1,681		28			28		1,709	1,709			
100245170	NASHVILLE	TN		10/07/2025		2,216		(54)			(54)		2,162	2,162			
100245171	CLERMONT	FL		10/07/2025		2,585		(35)			(35)		2,550	2,550			
100245172	MINNEAPOLIS	MN		10/07/2025		1,484		(35)			(35)		1,449	1,449			
100245173	FALLS CHURCH	VA		10/07/2025		886		(18)			(18)		868	868			
100245174	SEATTLE	WA		10/07/2025		959		(21)			(21)		938	938			
100245175	CHANTILLY	VA		10/07/2025		3,406		(43)			(43)		3,363	3,363			
100245176	COUPEVILLE	WA		10/07/2025		2,443		(53)			(53)		2,390	2,390			
100245177	CLINTON	WA		10/07/2025		1,402		(30)			(30)		1,372	1,372			
100245178	PEORIA	AZ		10/07/2025		1,574		(37)			(37)		1,537	1,537			
100245179	CAMAS	WA		10/07/2025		1,773		(28)			(28)		1,745	1,745			
100245180	WASHINGTON	DC		10/07/2025		1,955		(33)			(33)		1,922	1,922			
100245181	ADA	MI		10/07/2025		1,872		2			2		1,874	1,874			
100245182	STUDIO CITY	CA		10/07/2025		2,542		38			38		2,580	2,580			
100245183	MEAD	WA		10/07/2025		2,256		(54)			(54)		2,202	2,202			
100245184	KALISPELL	MT		10/07/2025		1,045		(25)			(25)		1,020	1,020			
100245185	LOUISVILLE	CO		10/07/2025		2,167		(35)			(35)		2,132	2,132			
100245186	LAKE STEVENS	WA		10/07/2025		2,106		(15)			(15)		2,091	2,091			
100245187	KAYSVILLE	UT		10/07/2025		7,695		(112)			(112)		7,583	7,583			
100245188	WASHINGTON	DC		10/07/2025		1,693		(21)			(21)		1,672	1,672			
100245189	CARMICHAEL	CA		10/07/2025		1,773		(36)			(36)		1,737	1,737			
100245190	BRENTWOOD	TN		10/07/2025		1,701		(40)			(40)		1,661	1,661			
100245191	WASHINGTON	DC		10/07/2025		818,421		(13,979)			(13,979)		804,442	804,442			
100245192	FRANKLIN	TN		10/07/2025		1,920		15			15		1,935	1,935			
100245193	PARKER	CO		10/07/2025		2,298		(22)			(22)		2,276	2,276			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245194	ALEXANDRIA	VA		10/07/2025		3,466		(48)			(48)		3,418	3,418			
100245195	PEORIA	AZ		10/07/2025		1,331		(15)			(15)		1,316	1,316			
100245197	OCALA	FL		10/06/2025		382		(18)			(18)		364	364			
100245198	COLLINSVILLE	OK		10/06/2025		322		(17)			(17)		305	305			
100245199	CALLAHAN	FL		10/06/2025		653		(14)			(14)		639	639			
100245200	WEST LAFAYETTE	IN		10/06/2025		356		(17)			(17)		339	339			
100245201	ASHEVILLE	NC		10/06/2025		495		(21)			(21)		474	474			
100245202	BOZEMAN	MT		10/06/2025		1,740		(67)			(67)		1,673	1,673			
100245203	BLACK DIAMOND	WA		10/06/2025		1,100		(37)			(37)		1,063	1,063			
100245204	ACWORTH	GA		10/06/2025		464		(20)			(20)		444	444			
100245205	DALLAS	TX		10/06/2025		568		(23)			(23)		545	545			
100245206	RANCHO CORDOVA	CA		10/06/2025		667		(27)			(27)		640	640			
100245207	WINDHAM	ME		10/06/2025		1,011		(41)			(41)		970	970			
100245208	QUAKER HILL	CT		10/06/2025		865		(36)			(36)		829	829			
100245209	PORT CHARLOTTE	FL		10/06/2025		541		(11)			(11)		530	530			
100245210	BEAUFORT	SC		10/06/2025		364		(4)			(4)		360	360			
100245211	STOW	OH		10/06/2025		361		(15)			(15)		346	346			
100245212	RHINELANDER	WI		10/06/2025		641		(23)			(23)		618	618			
100245213	LAS VEGAS	NV		10/06/2025		1,498		(45)			(45)		1,453	1,453			
100245214	WOLFFORTH	TX		10/06/2025		495		(21)			(21)		474	474			
100245215	HEBER SPRINGS	AR		10/06/2025		375		(8)			(8)		367	367			
100245216	KNOXVILLE	TN		10/06/2025		390		(14)			(14)		376	376			
100245217	CHATTANOOGA	TN		10/06/2025		443		(18)			(18)		425	425			
100245218	AUSTIN	TX		10/06/2025		472		(10)			(10)		462	462			
100245219	INDIANAPOLIS	IN		10/06/2025		492		(23)			(23)		469	469			
100245220	MANOR	TX		10/06/2025		316		(3)			(3)		313	313			
100245221	INDIANAPOLIS	IN		10/06/2025		495		(23)			(23)		472	472			
100245223	SEATTLE	WA		10/06/2025		1,066		(43)			(43)		1,023	1,023			
100245224	INDIANAPOLIS	IN		10/06/2025		495		(23)			(23)		472	472			
100245225	TAVARES	FL		10/06/2025		449		(15)			(15)		434	434			
100245226	HUNTINGTON BEACH	CA		10/06/2025		1,472		(44)			(44)		1,428	1,428			
100245227	MCKINNEY	TX		10/06/2025		543		(12)			(12)		531	531			
100245228	FAIRBURN	GA		10/06/2025		2,747		(37)			(37)		2,710	2,710			
100245229	CHARLOTTE	NC		10/06/2025		414		(16)			(16)		398	398			
100245230	NAPLES	FL		10/06/2025		859		(34)			(34)		825	825			
100245231	MIDLAND	TX		10/06/2025		410		(16)			(16)		394	394			
100245232	SUMMERVILLE	SC		10/06/2025		643		(20)			(20)		623	623			
100245233	GREENVILLE	NC		10/06/2025		383		(18)			(18)		365	365			
100245234	ONTARIO	CA		10/06/2025		1,310		(33)			(33)		1,277	1,277			
100245235	OAK ISLAND	NC		10/06/2025		631		(12)			(12)		619	619			
100245236	AURORA	IL		10/06/2025		475		(15)			(15)		460	460			
100245237	WEBSTER	MA		10/06/2025		651		(20)			(20)		631	631			
100245238	NAPERVILLE	IL		10/06/2025		548		(24)			(24)		524	524			
100245239	ORANGE BEACH	AL		10/06/2025		931		(39)			(39)		892	892			
100245240	CRYSTAL BEACH	TX		10/06/2025		944		(27)			(27)		917	917			
100245241	HACKBERRY	LA		10/06/2025		211,536		(8,434)			(8,434)		203,102	203,102			
100245242	AUSTIN	TX		10/06/2025		513		(23)			(23)		490	490			
100245243	COLUMBUS	OH		10/06/2025		567		(11)			(11)		556	556			
100245244	MOKENA	IL		10/06/2025		389		(12)			(12)		377	377			
100245245	FORT COLLINS	CO		10/06/2025		550		(20)			(20)		530	530			
100245246	BOLINGBROOK	IL		10/06/2025		455		(18)			(18)		437	437			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245247	PALM SPRINGS	CA		10/06/2025		1,391		(35)			(35)		1,356	1,356			
100245248	GOODYEAR	AZ		10/06/2025		904		(30)			(30)		874	874			
100245249	TEANECK	NJ		10/06/2025		880		(31)			(31)		849	849			
100245250	FAIRWAY	KS		10/06/2025		1,173		(36)			(36)		1,137	1,137			
100245251	CHICO	CA		10/06/2025		43,061		(1,598)			(1,598)		41,463	41,463			
100245252	RICHMOND	VA		10/06/2025		974		(38)			(38)		936	936			
100245253	CENTER CITY	MN		10/06/2025		714		(32)			(32)		682	682			
100245254	OAKLEY	CA		10/06/2025		2,069		(69)			(69)		2,000	2,000			
100245255	FARMINGTON	MN		10/06/2025		445		(14)			(14)		431	431			
100245256	GARDEN GROVE	CA		10/06/2025		1,843		(65)			(65)		1,778	1,778			
100245257	MADISON	GA		10/06/2025		475		(23)			(23)		452	452			
100245258	VISALIA	CA		10/06/2025		554		(17)			(17)		537	537			
100245259	AUSTIN	TX		10/06/2025		1,751		(70)			(70)		1,681	1,681			
100245260	MADISON	GA		10/06/2025		475		(23)			(23)		452	452			
100245261	MADISON	GA		10/06/2025		490		(24)			(24)		466	466			
100245262	SACRAMENTO	CA		10/06/2025		1,159		(51)			(51)		1,108	1,108			
100245263	FORT DAVIS	TX		10/06/2025		367		(5)			(5)		362	362			
100245264	ROSELAND	VA		10/06/2025		491		(25)			(25)		466	466			
100245265	REHOBOTH BEACH	DE		10/06/2025		1,170		(50)			(50)		1,120	1,120			
100245266	VIRGINIA BEACH	VA		10/06/2025		631		(22)			(22)		609	609			
100245267	WHEAT RIDGE	CO		10/06/2025		2,655		(114)			(114)		2,541	2,541			
100245268	WHEAT RIDGE	CO		10/06/2025		2,627		(104)			(104)		2,523	2,523			
100245269	LAKE ARROWHEAD	CA		10/06/2025		930		(33)			(33)		897	897			
100245270	BRADENTON	FL		10/06/2025		732		(32)			(32)		700	700			
100245271	ALHAMBRA	CA		10/06/2025		1,907		(64)			(64)		1,843	1,843			
100245272	TUCSON	AZ		10/06/2025		811		(24)			(24)		787	787			
100245273	REDMOND	OR		10/06/2025		1,564		(44)			(44)		1,520	1,520			
100245274	MIAMI	FL		10/06/2025		410		(18)			(18)		392	392			
100245275	MISSOULA	MT		10/06/2025		4,774		(228)			(228)		4,546	4,546			
100245276	TUCSON	AZ		10/06/2025		415		(17)			(17)		398	398			
100245277	FULSHEAR	TX		10/06/2025		375		(13)			(13)		362	362			
100245278	SURPRISE	AZ		10/06/2025		896		(16)			(16)		880	880			
100245279	SURPRISE	AZ		10/06/2025		1,608		(29)			(29)		1,579	1,579			
100245280	WASHINGTON	DC		10/06/2025		322		(13)			(13)		309	309			
100245281	HOUSTON	TX		10/06/2025		516		(23)			(23)		493	493			
100245282	CAMAS	WA		10/06/2025		878		(27)			(27)		851	851			
100245283	HOWELL	NJ		10/06/2025		701		(28)			(28)		673	673			
100245284	CHATHAM	MA		10/06/2025		1,035		(43)			(43)		992	992			
100245285	MORENO VALLEY	CA		10/06/2025		356		(15)			(15)		341	341			
100245286	INDIANAPOLIS	IN		10/06/2025		429		(18)			(18)		411	411			
100245287	RICHLAND	WA		10/06/2025		527		(14)			(14)		513	513			
100245288	HOWE	TX		10/06/2025		365		(15)			(15)		350	350			
100245289	AUSTIN	TX		10/06/2025		447		(22)			(22)		425	425			
100245290	RALEIGH	NC		10/06/2025		1,217		(44)			(44)		1,173	1,173			
100245291	ORANGE BEACH	AL		10/06/2025		979		(26)			(26)		953	953			
100245292	RODANTHE	NC		10/06/2025		618		(27)			(27)		591	591			
100245293	NORRIDGE	IL		10/06/2025		918		(40)			(40)		878	878			
100245294	DESTIN	FL		10/06/2025		16,950		(508)			(508)		16,442	16,442			
100245295	BROOMFIELD	CO		10/06/2025		2,003		(60)			(60)		1,943	1,943			
100245296	WEEKI WACHEE	FL		10/06/2025		318		(13)			(13)		305	305			
100245297	HOMELAND	CA		10/06/2025		32,374		(1,236)			(1,236)		31,138	31,138			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245298	SAN ANTONIO	TX		10/06/2025		1,715		(74)			(74)		1,641	1,641			
100245299	BELTON	MO		10/06/2025		514		(15)			(15)		499	499			
100245300	PONTIAC	MI		10/06/2025		360		(11)			(11)		349	349			
100245301	CATHEDRAL CITY	CA		10/06/2025		961		(28)			(28)		933	933			
100245302	GILBERT	AZ		10/06/2025		775		(28)			(28)		747	747			
100245303	MENIFEE	CA		10/06/2025		593		(24)			(24)		569	569			
100245304	CORNVILLE	AZ		10/06/2025		1,412		(36)			(36)		1,376	1,376			
100245305	SAN MARCOS	CA		10/06/2025		1,116		(49)			(49)		1,067	1,067			
100245306	GARDEN GROVE	CA		10/06/2025		2,231		(75)			(75)		2,156	2,156			
100245307	TAMPS	FL		10/06/2025		529		(11)			(11)		518	518			
100245308	PRESTON	ID		10/06/2025		399		(13)			(13)		386	386			
100245309	PORTSMOUTH	VA		10/06/2025		327		(14)			(14)		313	313			
100245310	WILLIAMSBURG	VA		10/06/2025		705		(28)			(28)		677	677			
100245311	VIRGINIA BEACH	VA		10/06/2025		411		(15)			(15)		396	396			
100245312	GREEN BAY	WI		10/06/2025		466		(18)			(18)		448	448			
100245313	WALTHAM	MA		10/06/2025		1,031		(38)			(38)		993	993			
100245314	FRUITA	CO		10/06/2025		527		(16)			(16)		511	511			
100245315	MACUNGIE	PA		10/06/2025		379		(17)			(17)		362	362			
100245316	PARK CITY	UT		10/06/2025		2,764		(95)			(95)		2,669	2,669			
100245317	AUSTIN	TX		10/06/2025		780		(31)			(31)		749	749			
100245318	SEA ISLE CITY	NJ		10/06/2025		1,296		(47)			(47)		1,249	1,249			
100245319	BASTROP	TX		10/06/2025		338		(13)			(13)		325	325			
100245320	SAHUARITA	AZ		10/06/2025		338		(17)			(17)		321	321			
100245321	ORANGE	CA		10/06/2025		14,553		(463)			(463)		14,090	14,090			
100245322	SOMERVILLE	MA		10/06/2025		1,499		(48)			(48)		1,451	1,451			
100245323	FORT WORTH	TX		10/06/2025		397		(11)			(11)		386	386			
100245324	MINNEAPOLIS	MN		10/06/2025		350		(15)			(15)		335	335			
100245325	BOTHELL	WA		10/06/2025		1,031		(41)			(41)		990	990			
100245326	SARASOTA	FL		10/06/2025		569		(16)			(16)		553	553			
100245327	REDMOND	WA		10/06/2025		1,221		(42)			(42)		1,179	1,179			
100245328	MERIDIAN	ID		10/06/2025		582		(15)			(15)		567	567			
100245329	ANDERSON	SC		10/06/2025		402		(12)			(12)		390	390			
100245330	OAKLEY	UT		10/06/2025		660		(17)			(17)		643	643			
100245331	KENNESAW	GA		10/06/2025		472		(13)			(13)		459	459			
100245332	BRADENTON	FL		10/06/2025		785		(35)			(35)		750	750			
100245333	DALLAS	TX		10/06/2025		461		(19)			(19)		442	442			
100245334	WESTMINSTER	CA		10/06/2025		912		(39)			(39)		873	873			
100245335	MANTECA	CA		10/06/2025		1,077		(40)			(40)		1,037	1,037			
100245336	SENOIA	GA		10/06/2025		330		(17)			(17)		313	313			
100245337	WHEATON	IL		10/06/2025		548		(20)			(20)		528	528			
100245338	MADISONVILLE	LA		10/06/2025		1,125		(48)			(48)		1,077	1,077			
100245339	ALLIGATOR POINT	FL		10/06/2025		1,057		(39)			(39)		1,018	1,018			
100245340	SACHSE	TX		10/06/2025		409		(15)			(15)		394	394			
100245341	HUTTO	TX		10/06/2025		418		(8)			(8)		410	410			
100245342	DORCHESTER	MA		10/06/2025		26,759		(855)			(855)		25,904	25,904			
100245343	ANTIOCH	CA		10/06/2025		964		(35)			(35)		929	929			
100245344	CENTENNIAL	CO		10/06/2025		580		(28)			(28)		552	552			
100245345	GALLATIN	TN		10/06/2025		651		(26)			(26)		625	625			
100245346	OAKLAND	CA		10/06/2025		1,807		(61)			(61)		1,746	1,746			
100245347	LYNDEN	WA		10/06/2025		1,098		(36)			(36)		1,062	1,062			
100245348	SPRINGFIELD	LA		10/06/2025		429		(20)			(20)		409	409			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245349	TOMS RIVER	NJ		10/06/2025		638		(30)			(30)		608	608			
100245350	LEWISTON	ME		10/06/2025		4,840		(232)			(232)		4,608	4,608			
100245351	SOUTH DENNIS	MA		10/06/2025		870		(36)			(36)		834	834			
100245352	CHINO	CA		10/06/2025		693		(26)			(26)		667	667			
100245353	HURRICANE	UT		10/06/2025		882		(30)			(30)		852	852			
100245354	MIDLOTHIAN	TX		10/06/2025		411		(10)			(10)		401	401			
100245355	LA FERIA	TX		10/06/2025		651		(34)			(34)		617	617			
100245356	LARGO	FL		10/06/2025		622		(25)			(25)		597	597			
100245357	LONG BEACH	CA		10/06/2025		1,866		(60)			(60)		1,806	1,806			
100245358	MERIDIAN	ID		10/06/2025		596		(17)			(17)		579	579			
100245359	COLLEGE STATION	TX		10/06/2025		539		(19)			(19)		520	520			
100245360	SAN DIEGO	CA		10/06/2025		893		(24)			(24)		869	869			
100245361	COLLEGE STATION	TX		10/06/2025		539		(19)			(19)		520	520			
100245362	PEORIA	IL		10/06/2025		364		(17)			(17)		347	347			
100245363	NEWARK	DE		10/06/2025		712		(30)			(30)		682	682			
100245364	ALCOA	TN		10/06/2025		403		(18)			(18)		385	385			
100245365	WEST BLOOMFIELD	MI		10/06/2025		498		(20)			(20)		478	478			
100245366	PHILADELPHIA	PA		10/06/2025		558		(19)			(19)		539	539			
100245367	PALM DESERT	CA		10/06/2025		610		(26)			(26)		584	584			
100245368	SUNSET BEACH	NC		10/06/2025		481		(20)			(20)		461	461			
100245369	SPRINGFIELD	NJ		10/06/2025		469		(19)			(19)		450	450			
100245370	RENTON	WA		10/06/2025		1,060		(36)			(36)		1,024	1,024			
100245371	OWOSSO	MI		10/06/2025		362		(6)			(6)		356	356			
100245372	SAINT GEORGE	UT		10/06/2025		549		(16)			(16)		533	533			
100245373	MURRIETA	CA		10/06/2025		1,242		(55)			(55)		1,187	1,187			
100245374	SAN MARCOS	CA		10/06/2025		801		(25)			(25)		776	776			
100245375	GILBERT	AZ		10/06/2025		703		(22)			(22)		681	681			
100245376	CASA GRANDE	AZ		10/06/2025		413		(20)			(20)		393	393			
100245377	OAKLAND	CA		10/06/2025		1,208		(45)			(45)		1,163	1,163			
100245378	SAINT CHARLES	MO		10/06/2025		2,030		(78)			(78)		1,952	1,952			
100245379	BOZEMAN	MT		10/06/2025		1,154		(46)			(46)		1,108	1,108			
100245380	MARYVILLE	TN		10/06/2025		369		(10)			(10)		359	359			
100245381	WINCHESTER	TN		10/06/2025		645		(27)			(27)		618	618			
100245382	LAS VEGAS	NV		10/06/2025		538		(19)			(19)		519	519			
100245383	MANTECA	CA		10/06/2025		1,444		(46)			(46)		1,398	1,398			
100245384	TOOELE	UT		10/06/2025		508		(20)			(20)		488	488			
100245385	PLYMOUTH	MI		10/06/2025		1,009		(55)			(55)		954	954			
100245386	DICKSON CITY	PA		10/06/2025		347		(17)			(17)		330	330			
100245387	NORTHVILLE	MI		10/06/2025		1,897		(101)			(101)		1,796	1,796			
100245388	SOUTH PADRE ISLAND	TX		10/06/2025		335		(17)			(17)		318	318			
100245389	COLUMBUS	OH		10/06/2025		405		(15)			(15)		390	390			
100245390	NORTHVILLE	MI		10/06/2025		1,804		(97)			(97)		1,707	1,707			
100245391	BOLINGBROOK	IL		10/06/2025		534		(19)			(19)		515	515			
100245392	CLINTON TOWNSHIP	MI		10/06/2025		482		(14)			(14)		468	468			
100245393	FRISCO	TX		10/06/2025		449		(16)			(16)		433	433			
100245394	BUDA	TX		10/06/2025		444		(14)			(14)		430	430			
100245395	STRONGSVILLE	OH		10/06/2025		358		(10)			(10)		348	348			
100245396	QUEEN CREEK	AZ		10/06/2025		728		(30)			(30)		698	698			
100245397	HENDERSON	NV		10/06/2025		767		(27)			(27)		740	740			
100245398	HENDERSON	NV		10/06/2025		524		(18)			(18)		506	506			
100245399	EVERETT	WA		10/06/2025		1,069		(32)			(32)		1,037	1,037			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245400	NORTH MYRTLE BEACH	SC		10/06/2025		892		(27)			(27)		865	865			
100245401	BELHAVEN	NC		10/06/2025		581		(19)			(19)		562	562			
100245402	MORRISTOWN	TN		10/06/2025		1,564		(63)			(63)		1,501	1,501			
100245403	WINCHESTER	CT		10/06/2025		347		(16)			(16)		331	331			
100245404	HOUSTON	TX		10/06/2025		344		(13)			(13)		331	331			
100245405	SAN DIEGO	CA		10/06/2025		1,149		(43)			(43)		1,106	1,106			
100245406	WILMINGTON	DE		10/06/2025		402		(14)			(14)		388	388			
100245407	ALLEN	TX		10/06/2025		549		(20)			(20)		529	529			
100245408	ADDIS	LA		10/06/2025		328		(18)			(18)		310	310			
100245409	SHERIDAN	WY		10/06/2025		552		(15)			(15)		537	537			
100245410	DENVER	CO		10/06/2025		1,476		(48)			(48)		1,428	1,428			
100245411	TILLAMOOK	OR		10/06/2025		728		(30)			(30)		698	698			
100245412	LAS VEGAS	NV		10/06/2025		2,582		(46)			(46)		2,536	2,536			
100245413	ARLINGTON	TX		10/06/2025		384		(15)			(15)		369	369			
100245414	BRANSON	MO		10/06/2025		344		(9)			(9)		335	335			
100245415	POWDER SPRINGS	GA		10/06/2025		471		(24)			(24)		447	447			
100245416	SACRAMENTO	CA		10/06/2025		778		(23)			(23)		755	755			
100245417	ORO VALLEY	AZ		10/06/2025		628		(21)			(21)		607	607			
100245418	SCHAUMBUG	IL		10/06/2025		381		(9)			(9)		372	372			
100245419	WILMINGTON	NC		10/06/2025		356		(14)			(14)		342	342			
100245420	MERIDIAN	ID		10/06/2025		527		(24)			(24)		503	503			
100245421	PALM BEACH GARDENS	FL		10/06/2025		420		(18)			(18)		402	402			
100245422	AFTON	VA		10/06/2025		584		(23)			(23)		561	561			
100245423	FORT WORTH	TX		10/06/2025		433		(15)			(15)		418	418			
100245424	INDIANAPOLIS	IN		10/06/2025		320		(17)			(17)		303	303			
100245425	EVERETT	MA		10/06/2025		1,203		(56)			(56)		1,147	1,147			
100245426	PARK CITY	UT		10/06/2025		812		(31)			(31)		781	781			
100245427	ALPHARETTA	GA		10/06/2025		585		(13)			(13)		572	572			
100245428	SUFFOLK	VA		10/06/2025		639		(22)			(22)		617	617			
100245429	INDIAN HARBOUR BEACH	FL		10/06/2025		674		(22)			(22)		652	652			
100245430	PASADENA	CA		10/06/2025		1,748		(63)			(63)		1,685	1,685			
100245431	MARYVILLE	TN		10/06/2025		495		(15)			(15)		480	480			
100245432	LEANDER	TX		10/06/2025		11,043		(289)			(289)		10,754	10,754			
100245433	SANTA ROSA BEACH	FL		10/06/2025		383		(18)			(18)		365	365			
100245434	MARION	NC		10/06/2025		428		(21)			(21)		407	407			
100245435	TUCSON	AZ		10/06/2025		936		(26)			(26)		910	910			
100245436	CAMBRIDGE	MA		10/06/2025		809		(26)			(26)		783	783			
100245437	CARLISLE	PA		10/06/2025		391		(8)			(8)		383	383			
100245438	COLORADO SPRINGS	CO		10/06/2025		388		(18)			(18)		370	370			
100245439	SEATTLE	WA		10/06/2025		901		(30)			(30)		871	871			
100245440	LOS ANGELES	CA		10/06/2025		1,404		(26)			(26)		1,378	1,378			
100245441	BEND	OR		10/06/2025		2,061		(68)			(68)		1,993	1,993			
100245443	OXNARD	CA		10/06/2025		564		(11)			(11)		553	553			
100245444	OXNARD	CA		10/06/2025		547		(10)			(10)		537	537			
100245445	LEAGUE CITY	TX		10/06/2025		365		(17)			(17)		348	348			
100245446	FORT WORTH	TX		10/06/2025		388		(10)			(10)		378	378			
100245447	SCOTTSBORO	AL		10/06/2025		1,407		(58)			(58)		1,349	1,349			
100245448	PANAMA CITY BEACH	FL		10/06/2025		865		(20)			(20)		845	845			
100245449	ORLANDO	FL		10/06/2025		497		(20)			(20)		477	477			
100245450	FOREST GROVE	OR		10/06/2025		1,152		(17)			(17)		1,135	1,135			
100245451	FORT COLLINS	CO		10/06/2025		718		(25)			(25)		693	693			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245452	LYNCHBURG	VA		10/06/2025		414		(19)			(19)		395	395			
100245453	SACRAMENTO	CA		10/06/2025		846		(34)			(34)		812	812			
100245454	BOONE	NC		10/06/2025		543		(18)			(18)		525	525			
100245455	FRESNO	CA		10/06/2025		550		(26)			(26)		524	524			
100245456	SAINT CHARLES	MO		10/06/2025		7,281		(289)			(289)		6,992	6,992			
100245457	KEIZER	OR		10/06/2025		580		(25)			(25)		555	555			
100245458	ERIE	CO		10/06/2025		488		(24)			(24)		464	464			
100245459	MELISSA	TX		10/06/2025		450		(15)			(15)		435	435			
100245460	COLUMBUS	OH		10/06/2025		666		(24)			(24)		642	642			
100245461	RALEIGH	NC		10/06/2025		686		(25)			(25)		661	661			
100245462	POINT PLEASANT BEACH	NJ		10/06/2025		1,164		(41)			(41)		1,123	1,123			
100245463	HOUSTON	TX		10/06/2025		861		(34)			(34)		827	827			
100245464	BELLINGHAM	WA		10/06/2025		734		(24)			(24)		710	710			
100245465	LAKE ARIEL	PA		10/06/2025		361		(9)			(9)		352	352			
100245466	HOUSTON	TX		10/06/2025		341		(18)			(18)		323	323			
100245467	TEMECULA	CA		10/06/2025		1,746		(66)			(66)		1,680	1,680			
100245468	LOUISVILLE	KY		10/06/2025		649		(24)			(24)		625	625			
100245469	LAKEWOOD	WA		10/06/2025		985		(31)			(31)		954	954			
100245470	PRINCETON	TX		10/06/2025		1,529		(52)			(52)		1,477	1,477			
100245471	STILWELL	KS		10/06/2025		401		(18)			(18)		383	383			
100245472	KOKOMO	IN		10/06/2025		402		(11)			(11)		391	391			
100245473	CLAYTON	NC		10/06/2025		357		(16)			(16)		341	341			
100245474	CLAYTON	NC		10/06/2025		425		(6)			(6)		419	419			
100245475	KOKOMO	IN		10/06/2025		405		(11)			(11)		394	394			
100245476	BROXTON	GA		10/06/2025		601		(17)			(17)		584	584			
100245477	DENTON	TX		10/06/2025		375		(9)			(9)		366	366			
100245478	OOLTEWAH	TN		10/06/2025		412		(15)			(15)		397	397			
100245479	SACRAMENTO	CA		10/06/2025		552		(23)			(23)		529	529			
100245480	BYRON	GA		10/06/2025		844		(33)			(33)		811	811			
100245481	MOSELEY	VA		10/06/2025		588		(22)			(22)		566	566			
100245482	CHATHAM	NJ		10/06/2025		548		(11)			(11)		537	537			
100245483	KIRTLAND	OH		10/06/2025		347		(14)			(14)		333	333			
100245484	LEXINGTON	KY		10/06/2025		332		(17)			(17)		315	315			
100245485	RICHMOND	VA		10/06/2025		416		(6)			(6)		410	410			
100245486	MECHANICSVILLE	VA		10/06/2025		1,007		(36)			(36)		971	971			
100245487	CLARKSVILLE	VA		10/06/2025		701		(26)			(26)		675	675			
100245488	HARRISON	MI		10/06/2025		422		(24)			(24)		398	398			
100245489	OOLTEWAH	TN		10/06/2025		495		(21)			(21)		474	474			
100245490	NEW SMYRNA BEACH	FL		10/06/2025		381		(14)			(14)		367	367			
100245491	WASHINGTON	DC		10/06/2025		567		(23)			(23)		544	544			
100245492	MURRELLS INLET	SC		10/06/2025		3,108		(153)			(153)		2,955	2,955			
100245493	BOSTON	GA		10/06/2025		391		(14)			(14)		377	377			
100245494	WESTLAKE	LA		10/06/2025		930		(39)			(39)		891	891			
100245495	TALLAHASSEE	FL		10/06/2025		518		(20)			(20)		498	498			
100245496	LEHIGH ACRES	FL		10/06/2025		406		(20)			(20)		386	386			
100245497	NAPLES	FL		10/06/2025		356		(15)			(15)		341	341			
100245498	MADISON	TN		10/06/2025		1,938		(64)			(64)		1,874	1,874			
100245499	WESTBROOK	ME		10/06/2025		817		(23)			(23)		794	794			
100245500	MANSFIELD	TX		10/06/2025		549		(15)			(15)		534	534			
100245501	SOUTH LAKE TAHOE	CA		10/06/2025		781		(23)			(23)		758	758			
100245502	TAMPA	FL		10/06/2025		440		(14)			(14)		426	426			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245503	PORT CHARLOTTE	FL		10/06/2025		412		(12)			(12)		400	400			
100245504	FORKS	WA		10/06/2025		518		(19)			(19)		499	499			
100245505	ANCHORAGE	AK		10/06/2025		739		(26)			(26)		713	713			
100245506	AURORA	IL		10/06/2025		382		(9)			(9)		373	373			
100245507	GATLINBURG	TN		10/06/2025		1,391		(49)			(49)		1,342	1,342			
100245508	AMES	IA		10/06/2025		527		(24)			(24)		503	503			
100245509	TUCSON	AZ		10/06/2025		729		(28)			(28)		701	701			
100245510	KINGSVILLE	TX		10/06/2025		374		(12)			(12)		362	362			
100245511	VILLA RICA	GA		10/06/2025		396		(11)			(11)		385	385			
100245512	HOUSTON	TX		10/06/2025		728		(28)			(28)		700	700			
100245513	HANFORD	CA		10/06/2025		1,618		(81)			(81)		1,537	1,537			
100245514	SANDY	UT		10/06/2025		1,178		(27)			(27)		1,151	1,151			
100245515	STATELINE	NV		10/06/2025		644		(20)			(20)		624	624			
100245516	ALLEGAN	MI		10/06/2025		633		(26)			(26)		607	607			
100245517	MARS	PA		10/06/2025		467		(17)			(17)		450	450			
100245518	PERRY	GA		10/06/2025		822		(33)			(33)		789	789			
100245519	ODESSA	TX		10/06/2025		328		(11)			(11)		317	317			
100245520	HOFFMAN ESTATES	IL		10/06/2025		1,648		(51)			(51)		1,597	1,597			
100245521	CHICO	CA		10/06/2025		663		(17)			(17)		646	646			
100245522	TOLLESON	AZ		10/06/2025		559		(18)			(18)		541	541			
100245523	PROVO	UT		10/06/2025		814		(31)			(31)		783	783			
100245524	COLUMBIA	TN		10/06/2025		361		(15)			(15)		346	346			
100245525	THE COLONY	TX		10/06/2025		545		(13)			(13)		532	532			
100245526	HOUSTON	TX		10/06/2025		385		(12)			(12)		373	373			
100245527	STAFFORD TOWNSHIP	NJ		10/06/2025		1,145		(43)			(43)		1,102	1,102			
100245528	WOODSTOCK	GA		10/06/2025		694		(32)			(32)		662	662			
100245529	EAST PROVIDENCE	RI		10/06/2025		473		(4)			(4)		469	469			
100245530	LAKEWOOD	WA		10/06/2025		594		(10)			(10)		584	584			
100245531	INDIAN HEAD	MD		10/06/2025		686		(13)			(13)		673	673			
100245532	SILOAM SPRINGS	AR		10/06/2025		668							668	668			
100245534	FAYETTEVILLE	AR		10/06/2025		422		(8)			(8)		414	414			
100245535	HEBER CITY	UT		10/06/2025		1,173		(46)			(46)		1,127	1,127			
100245536	BELMAR	NJ		10/06/2025		390		(17)			(17)		373	373			
100245537	LITTLE ELM	TX		10/06/2025		509		(21)			(21)		488	488			
100245538	SALT LAKE CITY	UT		10/06/2025		833		(28)			(28)		805	805			
100245539	VENICE	FL		10/06/2025		426		(18)			(18)		408	408			
100245540	SALT LAKE CITY	UT		10/06/2025		909		(24)			(24)		885	885			
100245541	PHILADELPHIA	PA		10/06/2025		397		(15)			(15)		382	382			
100245542	PARRISH	FL		10/06/2025		620		8			8		628	628			
100245543	TOLLESON	AZ		10/06/2025		587		(17)			(17)		570	570			
100245544	MESQUITE	TX		10/06/2025		535		(21)			(21)		514	514			
100245545	SEVIERVILLE	TN		10/06/2025		1,126		(40)			(40)		1,086	1,086			
100245546	HUNTINGTON BEACH	CA		10/06/2025		826		(33)			(33)		793	793			
100245547	CHICAGO	IL		10/06/2025		478		(14)			(14)		464	464			
100245548	COLLEGE STATION	TX		10/06/2025		479		(20)			(20)		459	459			
100245549	EDMOND	OK		10/06/2025		372		(19)			(19)		353	353			
100245550	WHITE HOUSE	TN		10/06/2025		377		(14)			(14)		363	363			
100245551	NAMPA	ID		10/06/2025		1,125		(29)			(29)		1,096	1,096			
100245552	ANAHEIM	CA		10/06/2025		1,314		(38)			(38)		1,276	1,276			
100245553	RANCHO MIRAGE	CA		10/06/2025		847		(35)			(35)		812	812			
100245554	MOORESVILLE	NC		10/06/2025		396		(10)			(10)		386	386			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245555	SCOTTSDALE	AZ		10/06/2025		1,168		(48)			(48)		1,120	1,120			
100245556	BATAVIA	IL		10/06/2025		346		(13)			(13)		333	333			
100245558	HUNTSVILLE	AL		10/06/2025		439		(23)			(23)		416	416			
100245559	LYNDHURST	NJ		10/06/2025		1,079		(73)			(73)		1,006	1,006			
100245560	MODESTO	CA		10/06/2025		611		(26)			(26)		585	585			
100245561	NEW CASTLE	DE		10/06/2025		354		(11)			(11)		343	343			
100245562	BILLINGS	MT		10/06/2025		326		(6)			(6)		320	320			
100245563	CHARLOTTE	NC		10/06/2025		511		(14)			(14)		497	497			
100245564	HACKETTSTOWN	NJ		10/06/2025		633		(20)			(20)		613	613			
100245565	CENTERVILLE	MA		10/06/2025		779		(30)			(30)		749	749			
100245566	GALVESTON	TX		10/06/2025		459		(13)			(13)		446	446			
100245567	ASTORIA	OR		10/06/2025		690		(27)			(27)		663	663			
100245568	AURORA	IL		10/06/2025		1,333		(41)			(41)		1,292	1,292			
100245569	ANCHORAGE	AK		10/06/2025		939		(15)			(15)		924	924			
100245570	TOPINABEE	MI		10/06/2025		357		(12)			(12)		345	345			
100245571	COLUMBUS	OH		10/06/2025		390		(14)			(14)		376	376			
100245572	RIO RANCHO	NM		10/06/2025		1,022		(56)			(56)		966	966			
100245573	ASHBURN	VA		10/06/2025		724		(28)			(28)		696	696			
100245574	HENDERSONVILLE	NC		10/06/2025		394		(17)			(17)		377	377			
100245576	RICHMOND	VA		10/06/2025		801		(25)			(25)		776	776			
100245577	TYBEE ISLAND	GA		10/06/2025		591		(22)			(22)		569	569			
100245578	OCEAN SHORES	WA		10/06/2025		1,067		(43)			(43)		1,024	1,024			
100245579	PALM BAY	FL		10/06/2025		791		(44)			(44)		747	747			
100245580	CHESTER	VA		10/06/2025		419		(18)			(18)		401	401			
100245581	FAIRFIELD	CT		10/06/2025		755		(26)			(26)		729	729			
100245582	MIDLOTHIAN	VA		10/06/2025		485		(19)			(19)		466	466			
100245583	RENTON	WA		10/06/2025		856		(30)			(30)		826	826			
100245584	GALLATIN	TN		10/06/2025		428		(14)			(14)		414	414			
100245585	LA QUINTA	CA		10/06/2025		6,800		(298)			(298)		6,502	6,502			
100245586	ONTARIO	CA		10/06/2025		576		(21)			(21)		555	555			
100245587	SPRING HILL	TN		10/06/2025		876		(31)			(31)		845	845			
100245588	POCATELLO	ID		10/06/2025		947		(26)			(26)		921	921			
100245589	MARYVILLE	TN		10/06/2025		426		(17)			(17)		409	409			
100245590	AVE MARIA	FL		10/06/2025		380		(17)			(17)		363	363			
100245591	DENTON	TX		10/06/2025		396		(14)			(14)		382	382			
100245592	NANTUCKET	MA		10/06/2025		1,161		(32)			(32)		1,129	1,129			
100245593	MIAMI	FL		10/06/2025		589		(17)			(17)		572	572			
100245594	KRUM	TX		10/06/2025		7,028		(305)			(305)		6,723	6,723			
100245595	BILLINGS	MT		10/06/2025		1,384		(39)			(39)		1,345	1,345			
100245596	ROCKPORT	TX		10/06/2025		489		(21)			(21)		468	468			
100245597	ASHBURN	VA		10/06/2025		745		(26)			(26)		719	719			
100245598	IRVING	TX		10/06/2025		298		(10)			(10)		288	288			
100245599	LEWISTON	ME		10/06/2025		635		(24)			(24)		611	611			
100245600	GREAT FALLS	MT		10/06/2025		1,701		(55)			(55)		1,646	1,646			
100245601	JURUPA VALLEY	CA		10/06/2025		975		(34)			(34)		941	941			
100245602	ANCHORAGE	AK		10/06/2025		640		(25)			(25)		615	615			
100245603	LOMBARD	IL		10/06/2025		373		(15)			(15)		358	358			
100245604	TEMPE	AZ		10/06/2025		816		(35)			(35)		781	781			
100245605	GARDEN GROVE	CA		10/06/2025		1,393		(50)			(50)		1,343	1,343			
100245606	SAINT PAUL	MN		10/06/2025		419		(19)			(19)		400	400			
100245607	OAK ISLAND	NC		10/06/2025		801		(30)			(30)		771	771			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245608	KENOSHA	WI		10/06/2025		378		(15)			(15)		363	363			
100245609	BREWSTER	MA		10/06/2025		1,067		(42)			(42)		1,025	1,025			
100245610	LUBBOCK	TX		10/06/2025		703		(27)			(27)		676	676			
100245611	INCLINE VILLAGE	NV		10/06/2025		875		(31)			(31)		844	844			
100245612	LANGLEY	WA		10/06/2025		1,492		(70)			(70)		1,422	1,422			
100245613	PHILADELPHIA	PA		10/06/2025		616		(20)			(20)		596	596			
100245614	WAIPAHU	HI		10/06/2025		646		(25)			(25)		621	621			
100245615	JAMAICA	VT		10/06/2025		638		(23)			(23)		615	615			
100245616	STATELINE	NV		10/06/2025		630		(16)			(16)		614	614			
100245617	MISSION	TX		10/06/2025		392		(12)			(12)		380	380			
100245618	RALEIGH	NC		10/06/2025		897		(19)			(19)		878	878			
100245619	TOCCOA	GA		10/06/2025		1,153		(41)			(41)		1,112	1,112			
100245620	DOUGLASVILLE	GA		10/06/2025		694		(30)			(30)		664	664			
100245621	HOUSTON	TX		10/06/2025		2,526		(91)			(91)		2,435	2,435			
100245622	LEAVENWORTH	WA		10/06/2025		936		(28)			(28)		908	908			
100245623	COLUMBUS	OH		10/06/2025		469		(13)			(13)		456	456			
100245624	SEASIDE HEIGHTS	NJ		10/06/2025		623		(29)			(29)		594	594			
100245625	JERSEY CITY	NJ		10/06/2025		5,150		(154)			(154)		4,996	4,996			
100245626	EXETER	PA		10/06/2025		360		(10)			(10)		350	350			
100245627	LEMON GROVE	CA		10/06/2025		947		(37)			(37)		910	910			
100245628	STONE MOUNTAIN	GA		10/06/2025		339		(16)			(16)		323	323			
100245629	ELGIN	IL		10/06/2025		428		(15)			(15)		413	413			
100245630	FRANKFORT	KY		10/06/2025		613		(28)			(28)		585	585			
100245631	TAYLOR	AZ		10/06/2025		371		(9)			(9)		362	362			
100245632	CINCINNATI	OH		10/06/2025		336		(12)			(12)		324	324			
100245633	BEGGS	OK		10/06/2025		441		(16)			(16)		425	425			
100245634	DOWNERS GROVE	IL		10/06/2025		369		(13)			(13)		356	356			
100245635	SEATTLE	WA		10/06/2025		509		(18)			(18)		491	491			
100245636	MARYLAND HEIGHTS	MO		10/06/2025		349		(16)			(16)		333	333			
100245637	AUBURN	CA		10/06/2025		571		(27)			(27)		544	544			
100245638	MORGANVILLE	NJ		10/06/2025		534		(17)			(17)		517	517			
100245639	ADELANTO	CA		10/06/2025		453		(15)			(15)		438	438			
100245640	BRIGHTON	MA		10/06/2025		3,730		(145)			(145)		3,585	3,585			
100245641	GREEN COVE SPRINGS	FL		10/06/2025		414		(15)			(15)		399	399			
100245642	OCALA	FL		10/06/2025		358		(15)			(15)		343	343			
100245643	VIRGINIA BEACH	VA		10/06/2025		3,381		(116)			(116)		3,265	3,265			
100245644	CHERRY LOG	GA		10/06/2025		568		(21)			(21)		547	547			
100245645	SAN ANTONIO	TX		10/06/2025		562		(18)			(18)		544	544			
100245646	SEBASTIAN	FL		10/06/2025		338		(13)			(13)		325	325			
100245647	KISSIMMEE	FL		10/06/2025		564		10			10		574	574			
100245648	SAN BERNARDINO	CA		10/06/2025		702		(19)			(19)		683	683			
100245649	COLUMBIA	TN		10/06/2025		342		(19)			(19)		323	323			
100245650	COVINGTON	GA		10/06/2025		377		(5)			(5)		372	372			
100245651	WASHINGTON	UT		10/06/2025		535		(18)			(18)		517	517			
100245652	PORT ROYAL	SC		10/06/2025		428		(11)			(11)		417	417			
100245653	SAN FRANCISCO	CA		10/06/2025		22,621		(1,196)			(1,196)		21,425	21,425			
100245654	ATLANTA	GA		10/06/2025		1,176		(33)			(33)		1,143	1,143			
100245655	HOUSTON	TX		10/06/2025		621		(6)			(6)		615	615			
100245656	MICO	TX		10/06/2025		896		(26)			(26)		870	870			
100245657	GREENACRES	FL		10/06/2025		1,427		(31)			(31)		1,396	1,396			
100245658	PERHAM	MN		10/06/2025		341		(17)			(17)		324	324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245659	WORCESTER	MA		10/06/2025		937		(38)			(38)		899	899			
100245660	EUREKA	CA		10/06/2025		5,636		(201)			(201)		5,435	5,435			
100245661	MINERAL	VA		10/06/2025		1,375		(46)			(46)		1,329	1,329			
100245662	CLEVELAND	TN		10/06/2025		488		(17)			(17)		471	471			
100245663	NEWPORT NEWS	VA		10/06/2025		341		(4)			(4)		337	337			
100245664	CLAYTON	NC		10/06/2025		325		(14)			(14)		311	311			
100245666	HOT SPRINGS VILLAGE	AR		10/06/2025		596		(23)			(23)		573	573			
100245667	AUBURN	AL		10/06/2025		602		(24)			(24)		578	578			
100245668	BOISE	ID		10/06/2025		650		(27)			(27)		623	623			
100245669	CORONA	CA		10/06/2025		1,014		(37)			(37)		977	977			
100245670	ATLANTA	GA		10/06/2025		1,330		(42)			(42)		1,288	1,288			
100245671	VERO BEACH	FL		10/06/2025		864		(35)			(35)		829	829			
100245672	BALTIMORE CITY	MD		10/06/2025		377		(12)			(12)		365	365			
100245673	CHICAGO	IL		10/06/2025		1,021		(35)			(35)		986	986			
100245674	FREDERICKSBURG	TX		10/06/2025		841		(18)			(18)		823	823			
100245675	PARK HILLS	KY		10/06/2025		312		(16)			(16)		296	296			
100245676	BATON ROUGE	LA		10/06/2025		423		(10)			(10)		413	413			
100245677	MONMOUTH BEACH	NJ		10/06/2025		902		(30)			(30)		872	872			
100245678	SIMPSONVILLE	SC		10/06/2025		475		(17)			(17)		458	458			
100245679	SCHAUMBURG	IL		10/06/2025		1,285		(35)			(35)		1,250	1,250			
100245680	GROVELAND	CA		10/06/2025		475		(19)			(19)		456	456			
100245681	PAYSON	UT		10/06/2025		672		(24)			(24)		648	648			
100245682	BAYTOWN	TX		10/06/2025		434		(14)			(14)		420	420			
100245683	OROVILLE	CA		10/06/2025		469		(6)			(6)		463	463			
100245684	WENDELL	NC		10/06/2025		854		(30)			(30)		824	824			
100245685	CAROLINA BEACH	NC		10/06/2025		4,596		(138)			(138)		4,458	4,458			
100245686	CRISFIELD	MD		10/06/2025		489		(9)			(9)		480	480			
100245687	PARLIN	NJ		10/06/2025		569		(14)			(14)		555	555			
100245688	WOODBRIDGE	VA		10/06/2025		665		(21)			(21)		644	644			
100245689	COLORADO SPRINGS	CO		10/06/2025		352		(14)			(14)		338	338			
100245690	DALLAS	TX		10/06/2025		346		(12)			(12)		334	334			
100245691	SOUTH BRISTOL	ME		10/06/2025		485,116		(12,806)			(12,806)		472,310	472,310			
100245692	GLENDORA	CA		10/06/2025		946		(34)			(34)		912	912			
100245693	LAKEWOOD	CO		10/06/2025		796		(25)			(25)		771	771			
100245694	LAS VEGAS	NV		10/06/2025		396		(16)			(16)		380	380			
100245695	NEW ORLEANS	LA		10/06/2025		636		(23)			(23)		613	613			
100245697	GRAND RAPIDS	MN		10/06/2025		1,154		(36)			(36)		1,118	1,118			
100245698	HOUSTON	TX		10/06/2025		399		(9)			(9)		390	390			
100245699	ELGIN	IL		10/06/2025		355		(14)			(14)		341	341			
100245700	HONOLULU	HI		10/06/2025		1,793		(56)			(56)		1,737	1,737			
100245701	CHEBOYGAN	MI		10/06/2025		883		(36)			(36)		847	847			
100245702	SOUTH LAKE TAHOE	CA		10/06/2025		716		(26)			(26)		690	690			
100245703	LAS VEGAS	NV		10/06/2025		449		(14)			(14)		435	435			
100245704	PEORIA	AZ		10/06/2025		408		(18)			(18)		390	390			
100245705	BEULAH	CO		10/06/2025		388		(15)			(15)		373	373			
100245706	GARNER	NC		10/06/2025		504		(3)			(3)		501	501			
100245707	EUGENE	OR		10/06/2025		461		(18)			(18)		443	443			
100245708	SARASOTA	FL		10/06/2025		654		(22)			(22)		632	632			
100245709	FOREST GROVE	OR		10/06/2025		768		(32)			(32)		736	736			
100245710	PINEHURST	NC		10/06/2025		335		(14)			(14)		321	321			
100245711	CARY	NC		10/06/2025		558		(22)			(22)		536	536			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245712	HAVELOCK	NC		10/06/2025		619		(10)			(10)		609	609			
100245713	FALLING WATERS	WV		10/06/2025		361		(15)			(15)		346	346			
100245714	CHILOQUIN	OR		10/06/2025		491		(11)			(11)		480	480			
100245715	RANCHO CORDOVA	CA		10/06/2025		1,070		(43)			(43)		1,027	1,027			
100245716	MIDDLETON	ID		10/06/2025		699		(22)			(22)		677	677			
100245717	SANTA BARBARA	CA		10/06/2025		1,128		(24)			(24)		1,104	1,104			
100245718	UNION CITY	NJ		10/06/2025		41,992		(1,494)			(1,494)		40,498	40,498			
100245719	NEW BUFFALO	MI		10/06/2025		1,312		(49)			(49)		1,263	1,263			
100245720	CARY	NC		10/06/2025		21,377		(794)			(794)		20,583	20,583			
100245721	YANKEETOWN	FL		10/06/2025		739		(30)			(30)		709	709			
100245722	PFLUGERVILLE	TX		10/06/2025		317		(6)			(6)		311	311			
100245723	SAINT CLOUD	FL		10/06/2025		560		(24)			(24)		536	536			
100245724	LAS VEGAS	NV		10/06/2025		798		(32)			(32)		766	766			
100245725	FEDERAL WAY	WA		10/06/2025		1,704		(63)			(63)		1,641	1,641			
100245726	BUDA	TX		10/06/2025		446		(16)			(16)		430	430			
100245727	BIRMINGHAM	MI		10/06/2025		696		(24)			(24)		672	672			
100245728	VENTURA	CA		10/06/2025		94,064		(4,197)			(4,197)		89,867	89,867			
100245729	CRESTWOOD	IL		10/06/2025		1,060		(45)			(45)		1,015	1,015			
100245730	INDIANAPOLIS	IN		10/06/2025		1,489		(50)			(50)		1,439	1,439			
100245731	SAN FRANCISCO	CA		10/06/2025		1,004		(37)			(37)		967	967			
100245732	GLEN MILLS	PA		10/06/2025		750		(26)			(26)		724	724			
100245733	POTTSTOWN	PA		10/06/2025		1,078		(39)			(39)		1,039	1,039			
100245734	TAHOMA	CA		10/06/2025		807		(40)			(40)		767	767			
100245735	MEDFORD	MA		10/06/2025		1,265		(46)			(46)		1,219	1,219			
100245736	INDIANAPOLIS	IN		10/06/2025		313		(17)			(17)		296	296			
100245737	EUGENE	OR		10/06/2025		1,424		(57)			(57)		1,367	1,367			
100245738	LAFAYETTE	CO		10/06/2025		958		(26)			(26)		932	932			
100245739	HENDERSON	NV		10/06/2025		353		(8)			(8)		345	345			
100245740	LAPORTE	PA		10/06/2025		946		(28)			(28)		918	918			
100245741	HERSHEY	PA		10/06/2025		515		(13)			(13)		502	502			
100245742	CEDAR	MI		10/06/2025		484		(12)			(12)		472	472			
100245743	MIDLAND	MI		10/06/2025		999		(34)			(34)		965	965			
100245744	GRAND MARAIS	MI		10/06/2025		983		(47)			(47)		936	936			
100245745	PRINCETON	TX		10/06/2025		540		(13)			(13)		527	527			
100245746	BATON ROUGE	LA		10/06/2025		388		(13)			(13)		375	375			
100245747	FORT WORTH	TX		10/06/2025		2,867		(102)			(102)		2,765	2,765			
100245748	MUSKEGON	MI		10/06/2025		466		(20)			(20)		446	446			
100245749	CORPUS CHRISTI	TX		10/29/2025		1,255		(27)			(27)		1,228	1,228			
100245751	NAPLES	FL		10/29/2025		1,395		(43)			(43)		1,352	1,352			
100245754	TUCKER	GA		10/29/2025		287		(14)			(14)		273	273			
100245755	CUMMING	GA		10/29/2025		885		(31)			(31)		854	854			
100245757	MONTGOMERY	TX		10/29/2025		575		(23)			(23)		552	552			
100245758	ROSEVILLE	CA		10/29/2025		427		(19)			(19)		408	408			
100245759	ZEBULON	NC		10/29/2025		1,311		1			1		1,312	1,312			
100245763	SAN FRANCISCO	CA		10/29/2025		987		(22)			(22)		965	965			
100245764	SHELTON	WA		10/29/2025		227		(6)			(6)		221	221			
100245766	GILBERT	AZ		10/29/2025		389		(9)			(9)		380	380			
100245767	LA VERNE	CA		10/29/2025		859		(41)			(41)		818	818			
100245770	CHICAGO	IL		10/29/2025		193		(4)			(4)		189	189			
100245771	PONTE VEDRA	FL		10/29/2025		4,334		(182)			(182)		4,152	4,152			
100245772	MANCHESTER	NH		10/29/2025		344		(8)			(8)		336	336			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245777	CARLSBAD	CA		10/29/2025		2,757		(67)			(67)		2,690	2,690			
100245779	PLEASANTON	CA		10/29/2025		2,941		(1)			(1)		2,940	2,940			
100245782	LAKE HAVASU CITY	AZ		10/29/2025		417		(8)			(8)		409	409			
100245783	MESA	AZ		10/29/2025		202		(10)			(10)		192	192			
100245784	MCMINNVILLE	OR		10/29/2025		681		(32)			(32)		649	649			
100245785	SAN CLEMENTE	CA		10/29/2025		1,294		(28)			(28)		1,266	1,266			
100245786	ORLANDO	FL		10/29/2025		319		(9)			(9)		310	310			
100245787	REDONDO BEACH	CA		10/29/2025		914		(42)			(42)		872	872			
100245789	FULLERTON	CA		10/29/2025		373		(12)			(12)		361	361			
100245791	MIDLOTHIAN	TX		10/29/2025		307		(12)			(12)		295	295			
100245793	JOLIET	IL		10/29/2025		283		(8)			(8)		275	275			
100245794	ARLINGTON	TX		10/29/2025		82		(4)			(4)		78	78			
100245795	SONORA	CA		10/29/2025		237		(11)			(11)		226	226			
100245797	FRISCO	TX		10/29/2025		1,549		(10)			(10)		1,539	1,539			
100245798	MILLSBORO	DE		10/29/2025		968		(24)			(24)		944	944			
100245799	CANYON LAKE	CA		10/29/2025		535		(17)			(17)		518	518			
100245804	HIGHLANDS	TX		10/29/2025		171		(8)			(8)		163	163			
100245805	FRESNO	CA		10/29/2025		319		(7)			(7)		312	312			
100245806	ANTIOCH	TN		10/29/2025		275		(13)			(13)		262	262			
100245808	WEST PALM BEACH	FL		10/17/2025		1,735		(74)			(74)		1,661	1,661			
100245810	LAGUNA HILLS	CA		10/17/2025		155		(7)			(7)		148	148			
100245811	EDMOND	OK		10/17/2025		185		(4)			(4)		181	181			
100245812	WOLCOTT	CT		10/17/2025		284		(6)			(6)		278	278			
100245813	MIAMI	FL		10/17/2025		449		(8)			(8)		441	441			
100245814	DOWNEY	CA		10/17/2025		1,335		(24)			(24)		1,311	1,311			
100245817	CINCINNATI	OH		10/17/2025		130		(4)			(4)		126	126			
100245819	MIAMI	FL		10/17/2025		396		(11)			(11)		385	385			
100245820	WINTER GARDEN	FL		10/17/2025		477		(11)			(11)		466	466			
100245821	COLLEGE STATION	TX		10/17/2025		1,468		(60)			(60)		1,408	1,408			
100245824	OWASSO	OK		10/17/2025		103		(3)			(3)		100	100			
100245825	LINCOLN	CA		10/17/2025		1,310		(38)			(38)		1,272	1,272			
100245826	LANDENBERG	PA		10/17/2025		260		(13)			(13)		247	247			
100245827	DENVER	CO		10/17/2025		390		(10)			(10)		380	380			
100245828	TULSA	OK		10/17/2025		129		(4)			(4)		125	125			
100245829	OCALA	FL		10/17/2025		164		(3)			(3)		161	161			
100245832	HANFORD	CA		10/17/2025		480		(14)			(14)		466	466			
100245833	MIAMI	FL		10/17/2025		142		(7)			(7)		135	135			
100245834	GEORGETOWN	CA		10/17/2025		348		(17)			(17)		331	331			
100245835	LOMPOC	CA		10/17/2025		740		(15)			(15)		725	725			
100245838	SACRAMENTO	CA		10/17/2025		310		5			5		315	315			
100245839	EL CAJON	CA		10/17/2025		456		(22)			(22)		434	434			
100245842	STAR	ID		10/17/2025		373		(16)			(16)		357	357			
100245843	LAS VEGAS	NV		10/17/2025		451		(14)			(14)		437	437			
100245844	KERNERSVILLE	NC		10/17/2025		465		(19)			(19)		446	446			
100245845	NASHVILLE	TN		10/17/2025		345		(16)			(16)		329	329			
100245846	GREENVILLE	SC		10/17/2025		796		(28)			(28)		768	768			
100245847	BLUFFDALE	UT		10/17/2025		1,243		(41)			(41)		1,202	1,202			
100245848	LIBERTYVILLE	IL		10/17/2025		121		(4)			(4)		117	117			
100245849	ANAHEIM	CA		10/17/2025		748		(36)			(36)		712	712			
100245850	AURORA	CO		10/17/2025		306		(6)			(6)		300	300			
100245851	HOMESTEAD	FL		10/17/2025		332		(9)			(9)		323	323			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100245852	GLENPOOL	OK		10/17/2025		100		(4)			(4)		96	96			
100245853	FRESNO	CA		10/17/2025		292		2			2		294	294			
100245855	GLENDALE	CA		10/24/2025		1,298		(35)			(35)		1,263	1,263			
100245856	PEORIA	AZ		10/24/2025		309		(6)			(6)		303	303			
100245857	HOUSTON	TX		10/24/2025		1,438		(15)			(15)		1,423	1,423			
100245867	SAN ANTONIO	TX		10/24/2025		409		(5)			(5)		404	404			
100245869	CAPE CORAL	FL		10/24/2025		342		(10)			(10)		332	332			
100245870	CHARLOTTE	NC		10/24/2025		212		(9)			(9)		203	203			
100245876	BUCKEYE	AZ		10/24/2025		442		(1)			(1)		441	441			
100245878	LAKEWAY	TX		10/24/2025		1,394		(35)			(35)		1,359	1,359			
100245881	CASTLE ROCK	CO		10/24/2025		266		(7)			(7)		259	259			
100245883	MARANA	AZ		10/24/2025		3,891		(141)			(141)		3,750	3,750			
100245884	LEWISVILLE	TX		10/24/2025		223		(2)			(2)		221	221			
100245887	FRANKFORT	IL		10/24/2025		537		(5)			(5)		532	532			
100245888	POWAY	CA		10/24/2025		1,332		(33)			(33)		1,299	1,299			
100245892	COMMERCE	GA		10/24/2025		396		(9)			(9)		387	387			
100245895	CHARLESTON	SC		10/24/2025		687		(18)			(18)		669	669			
100245897	MANASSAS	VA		10/24/2025		268		(3)			(3)		265	265			
100245899	GRANTS PASS	OR		10/24/2025		663		(23)			(23)		640	640			
100245900	DRAPER	UT		10/24/2025		1,410		(10)			(10)		1,400	1,400			
100245902	SANTA BARBARA	CA		10/24/2025		1,272		(29)			(29)		1,243	1,243			
100245903	CAMARILLO	CA		10/24/2025		708		(17)			(17)		691	691			
100245904	MACOMB	MI		10/24/2025		706		(11)			(11)		695	695			
100245906	TULSA	OK		10/24/2025		234		(3)			(3)		231	231			
100245915	SOQUEL	CA		11/06/2025		656		(11)			(11)		645	645			
100245916	ORLANDO	FL		11/06/2025		1,138		(14)			(14)		1,124	1,124			
100245917	PALM COAST	FL		11/06/2025		219		(9)			(9)		210	210			
100245919	PORTLAND	OR		11/06/2025		337		(10)			(10)		327	327			
100245921	ELLENSBURG	WA		11/06/2025		298		(4)			(4)		294	294			
100245922	AUSTIN	TX		11/06/2025		494		(17)			(17)		477	477			
100245923	COOPER CITY	FL		11/06/2025		607		(10)			(10)		597	597			
100245927	IRVINE	CA		11/06/2025		591		(19)			(19)		572	572			
100245928	LOS ANGELES	CA		11/06/2025		1,727		(40)			(40)		1,687	1,687			
100245932	ORANGE	CA		11/06/2025		764		(25)			(25)		739	739			
100245933	RANCHO SANTA MARGARITA	CA		11/06/2025		1,334		(28)			(28)		1,306	1,306			
100245938	MODESTO	CA		11/06/2025		324		(15)			(15)		309	309			
100245941	PITTSBURG	CA		11/06/2025		455		(16)			(16)		439	439			
100245958	WILSON	NC		11/06/2025		223		(9)			(9)		214	214			
100245963	TOMS RIVER	NJ		10/07/2025		2,524		(105)			(105)		2,419	2,419			
100245964	LOS ANGELES	CA		10/07/2025		517		(16)			(16)		501	501			
100245965	SAN BRUNO	CA		10/07/2025		830		(23)			(23)		807	807			
100245966	SAN JACINTO	CA		10/07/2025		315		(12)			(12)		303	303			
100245967	SAN BERNARDINO	CA		10/07/2025		412		(12)			(12)		400	400			
100245968	SAN CLEMENTE	CA		10/07/2025		2,071		(82)			(82)		1,989	1,989			
100245969	SAN BERNARDINO	CA		10/07/2025		287		(14)			(14)		273	273			
100245970	ENCINO	CA		10/07/2025		2,140		(50)			(50)		2,090	2,090			
100245971	OAKDALE	CA		10/07/2025		531		(14)			(14)		517	517			
100245972	HOLLYWOOD	FL		10/07/2025		906		(27)			(27)		879	879			
100245973	VAIL	AZ		10/07/2025		783		(13)			(13)		770	770			
100245974	LANCASTER	CA		10/07/2025		295		(10)			(10)		285	285			
100245975	CEDAR PARK	TX		10/07/2025		223		(4)			(4)		219	219			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100245976	MIAMI	FL		10/07/2025		3,946		(31)			(31)		3,915	3,915			
100245977	CALIFORNIA	MD		10/07/2025		122		(3)			(3)		119	119			
100245978	MIAMI	FL		10/07/2025		372		(18)			(18)		354	354			
100245979	GARDEN GROVE	CA		10/07/2025		1,019		(20)			(20)		999	999			
100245980	DOWNEY	CA		10/07/2025		1,238		(52)			(52)		1,186	1,186			
100245981	CUDAHY	WI		10/07/2025		269		(10)			(10)		259	259			
100245982	BAKERSFIELD	CA		10/07/2025		266		(1)			(1)		265	265			
100245983	GROVELAND	CA		10/07/2025		149		(7)			(7)		142	142			
100245984	GREELEY	CO		10/07/2025		979		(10)			(10)		969	969			
100245985	ALHAMBRA	CA		10/07/2025		747		(20)			(20)		727	727			
100245986	HILLIARD	OH		10/07/2025		284		(6)			(6)		278	278			
100245987	PARAMOUNT	CA		10/07/2025		142		(7)			(7)		135	135			
100245988	WINNETKA	CA		10/07/2025		692		(31)			(31)		661	661			
100245989	SAN JOSE	CA		10/07/2025		374		(9)			(9)		365	365			
100245990	MIDDLE RIVER	MD		10/07/2025		259		(8)			(8)		251	251			
100245991	BREA	CA		10/07/2025		915		(44)			(44)		871	871			
100245992	MOORESVILLE	NC		10/07/2025		3,328		(56)			(56)		3,272	3,272			
100245993	RANCHO CUCAMONGA	CA		10/07/2025		882		(4)			(4)		878	878			
100245995	COMPTON	CA		10/07/2025		561		(10)			(10)		551	551			
100245997	FENTON	MO		10/07/2025		375		(9)			(9)		366	366			
100245998	LAKE DALLAS	TX		10/07/2025		404		(19)			(19)		385	385			
100245999	MOJAVE	CA		10/07/2025		141		(1)			(1)		140	140			
100246001	LOS ANGELES	CA		10/07/2025		2,187		(43)			(43)		2,144	2,144			
100246002	NEWMAN	CA		10/07/2025		216		(9)			(9)		207	207			
100246003	SUMMERLAND	CA		10/07/2025		747		(33)			(33)		714	714			
100246004	BURBANK	CA		10/07/2025		834		(36)			(36)		798	798			
100246005	NORFOLK	VA		10/07/2025		359		(16)			(16)		343	343			
100246006	ORLANDO	FL		10/07/2025		181		(1)			(1)		180	180			
100246007	CASA GRANDE	AZ		10/07/2025		281		(13)			(13)		268	268			
100246008	WARREN	MI		10/07/2025		159		1			1		160	160			
100246009	SAN FRANCISCO	CA		10/07/2025		1,113		(16)			(16)		1,097	1,097			
100246010	BAKERSFIELD	CA		10/07/2025		132		(1)			(1)		131	131			
100246011	TAMPA	FL		10/07/2025		100							100	100			
100246012	BEACH PARK	IL		10/07/2025		1,254		(15)			(15)		1,239	1,239			
100246013	HOUSTON	TX		10/07/2025		155		(5)			(5)		150	150			
100246014	HARRISONBURG	VA		10/07/2025		160		1			1		161	161			
100246015	PALM BAY	FL		10/07/2025		1,831		(49)			(49)		1,782	1,782			
100246016	TULARE	CA		10/07/2025		212		(8)			(8)		204	204			
100246017	WEBSTER	MA		10/07/2025		311		(5)			(5)		306	306			
100246018	GAITHERSBURG	MD		10/07/2025		330		(11)			(11)		319	319			
100246019	STATHAM	GA		10/07/2025		357		(2)			(2)		355	355			
100246020	DAVENPORT	FL		10/07/2025		218		(5)			(5)		213	213			
100246021	SAN BERNARDINO	CA		10/07/2025		271		(6)			(6)		265	265			
100246022	ROSLYN	WA		10/07/2025		254		(8)			(8)		246	246			
100246023	COLONIAL HEIGHTS	VA		10/07/2025		181							181	181			
100246024	VERSAILLES	KY		10/07/2025		160		(2)			(2)		158	158			
100246025	CRYSTAL	MN		10/07/2025		147		(2)			(2)		145	145			
100246026	WILLIS	TX		10/07/2025		215		(10)			(10)		205	205			
100246027	FONTANA	CA		10/07/2025		358		(10)			(10)		348	348			
100246029	BAKERSFIELD	CA		10/07/2025		239		(2)			(2)		237	237			
100246030	SAN BERNARDINO	CA		10/07/2025		271		(6)			(6)		265	265			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246031	MOSES LAKE	WA		10/07/2025		118		(6)			(6)		112	112			
100246032	SNELLVILLE	GA		10/07/2025		569		(20)			(20)		549	549			
100246033	HESPERIA	CA		10/07/2025		264							264	264			
100246034	BOWIE	MD		10/07/2025		278		(12)			(12)		266	266			
100246035	MIAMI	FL		10/07/2025		419		(2)			(2)		417	417			
100246036	LOS ANGELES	CA		10/07/2025		272		(5)			(5)		267	267			
100246037	ORLANDO	FL		10/07/2025		212		(10)			(10)		202	202			
100246038	JOHNS ISLAND	SC		10/08/2025		2,596		(57)			(57)		2,539	2,539			
100246040	LOS ANGELES	CA		10/08/2025		1,555		(34)			(34)		1,521	1,521			
100246041	MCCALL	ID		10/08/2025		1,394		(26)			(26)		1,368	1,368			
100246042	PALM SPRINGS	CA		10/08/2025		826		(18)			(18)		808	808			
100246043	PARRISH	FL		10/08/2025		793		(17)			(17)		776	776			
100246044	INLET BEACH	FL		10/08/2025		1,466		(32)			(32)		1,434	1,434			
100246045	KIRKLAND	WA		10/08/2025		1,280		(28)			(28)		1,252	1,252			
100246046	LIVERMORE	CA		10/08/2025		786		(17)			(17)		769	769			
100246047	FLAGSTAFF	AZ		10/08/2025		1,158		(25)			(25)		1,133	1,133			
100246048	OCEAN ISLE BEACH	NC		10/08/2025		2,456		(54)			(54)		2,402	2,402			
100246049	WINTER PARK	CO		10/08/2025		4,922		(83)			(83)		4,839	4,839			
100246050	SAN JOSE	CA		10/08/2025		2,724		(60)			(60)		2,664	2,664			
100246051	BELLEVUE	WA		10/08/2025		2,038		(45)			(45)		1,993	1,993			
100246052	JOHNS ISLAND	SC		10/08/2025		1,060							1,060	1,060			
100246053	FARMINGTON	UT		10/08/2025		1,725		(9)			(9)		1,716	1,716			
100246054	SEVIERVILLE	TN		10/08/2025		1,297		(24)			(24)		1,273	1,273			
100246055	HILTON HEAD ISLAND	SC		10/08/2025		1,061		(23)			(23)		1,038	1,038			
100246056	SEVIERVILLE	TN		10/08/2025		1,297		(24)			(24)		1,273	1,273			
100246057	HILTON HEAD ISLAND	SC		10/08/2025		970		(21)			(21)		949	949			
100246058	PENSACOLA	FL		10/08/2025		1,665		(37)			(37)		1,628	1,628			
100246059	BOULDER	CO		10/08/2025		608		(28)			(28)		580	580			
100246060	BALTIMORE	MD		10/08/2025		238		(11)			(11)		227	227			
100246061	MEREDITH	NH		10/08/2025		1,122		(18)			(18)		1,104	1,104			
100246062	NEWPORT	RI		10/08/2025		1,352		(30)			(30)		1,322	1,322			
100246063	AVONDALE	AZ		10/08/2025		110		(5)			(5)		105	105			
100246064	MAPLEWOOD	MO		10/08/2025		447		(20)			(20)		427	427			
100246065	KENNEWICK	WA		10/08/2025		410		(19)			(19)		391	391			
100246066	MIDDLETON	FL		10/08/2025		127		(6)			(6)		121	121			
100246067	KILLEEN	TX		10/08/2025		248		(11)			(11)		237	237			
100246068	LA MESA	CA		10/08/2025		670		(30)			(30)		640	640			
100246069	MAPLEWOOD	MO		10/08/2025		504		(23)			(23)		481	481			
100246070	RATHDRUM	ID		10/08/2025		501		(23)			(23)		478	478			
100246071	SALEM	MA		10/08/2025		922		(42)			(42)		880	880			
100246072	LITCHFIELD PARK	AZ		10/08/2025		690		(31)			(31)		659	659			
100246073	RALEIGH	NC		10/08/2025		1,051		(48)			(48)		1,003	1,003			
100246074	ALBUQUERQUE	NM		10/08/2025		477		(22)			(22)		455	455			
100246075	SAN ANTONIO	TX		10/08/2025		321		(15)			(15)		306	306			
100246076	OCALA	FL		10/08/2025		199		(9)			(9)		190	190			
100246077	SANTA BARBARA	CA		10/08/2025		708		(32)			(32)		676	676			
100246078	SAN ANTONIO	TX		10/08/2025		104		(5)			(5)		99	99			
100246079	SAN CLEMENTE	CA		10/08/2025		1,156		(52)			(52)		1,104	1,104			
100246080	SALEM	NJ		10/08/2025		219		(10)			(10)		209	209			
100246081	NEW BEDFORD	MA		10/08/2025		832		(38)			(38)		794	794			
100246082	DOWNINGTOWN	PA		10/08/2025		179		(8)			(8)		171	171			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246083	AUSTIN	TX		10/08/2025		666		38			38		704	704			
100246084	HENDERSONVILLE	TN		10/08/2025		234		(11)			(11)		223	223			
100246085	AUSTIN	TX		10/08/2025		188		(9)			(9)		179	179			
100246086	HILTON HEAD ISLAND	SC		10/08/2025		1,772		(39)			(39)		1,733	1,733			
100246087	HATBORO	PA		10/08/2025		351		(16)			(16)		335	335			
100246088	RIDGEWOOD	NY		10/08/2025		450		(20)			(20)		430	430			
100246089	TUCSON	AZ		10/08/2025		3,162		(70)			(70)		3,092	3,092			
100246090	PIEDMONT	CA		10/08/2025		738		(16)			(16)		722	722			
100246091	WOODLAND HILLS	CA		10/08/2025		1,374		(30)			(30)		1,344	1,344			
100246092	AIKEN	SC		10/08/2025		322		(15)			(15)		307	307			
100246093	NAGS HEAD	NC		10/08/2025		1,406		(27)			(27)		1,379	1,379			
100246094	LAKEWOOD RANCH	FL		10/08/2025		233		(11)			(11)		222	222			
100246095	LAFAYETTE	IN		10/08/2025		193		(9)			(9)		184	184			
100246096	MOORESBURG	TN		10/08/2025		231		(10)			(10)		221	221			
100246097	BAINBRIDGE ISLAND	WA		10/08/2025		519		(8)			(8)		511	511			
100246098	COUPEVILLE	WA		10/08/2025		956		(39)			(39)		917	917			
100246099	CHATTANOOGA	TN		10/08/2025		4,096		(134)			(134)		3,962	3,962			
100246100	BETHANY BEACH	DE		10/08/2025		1,101		(48)			(48)		1,053	1,053			
100246101	ZEPHYR COVE	NV		10/08/2025		753		(17)			(17)		736	736			
100246103	LAKE HAVASU CITY	AZ		10/08/2025		872		(36)			(36)		836	836			
100246104	OCEAN CITY	MD		10/08/2025		296		(13)			(13)		283	283			
100246105	LACONIA	NH		10/08/2025		104		(5)			(5)		99	99			
100246106	OCEAN CITY	MD		10/08/2025		21,106		(817)			(817)		20,289	20,289			
100246107	CORBETT	OR		10/08/2025		675		(28)			(28)		647	647			
100246108	PEMBROKE PINES	FL		10/08/2025		103		(5)			(5)		98	98			
100246109	CHARLOTTE	NC		10/08/2025		444		(20)			(20)		424	424			
100246110	TROUTMAN	NC		10/08/2025		472		(21)			(21)		451	451			
100246111	MESA	AZ		10/08/2025		668		(30)			(30)		638	638			
100246112	VALATIE	NY		10/08/2025		791		(33)			(33)		758	758			
100246113	EATONVILLE	WA		10/08/2025		799		(36)			(36)		763	763			
100246114	WOODSTOCK	GA		10/08/2025		263		(11)			(11)		252	252			
100246115	RICHMOND	VA		10/08/2025		789		(36)			(36)		753	753			
100246116	LYNNWOOD	WA		10/08/2025		1,401		(12)			(12)		1,389	1,389			
100246117	MERCER ISLAND	WA		10/08/2025		1,817		(40)			(40)		1,777	1,777			
100246118	COLLEGE STATION	TX		10/08/2025		458		(21)			(21)		437	437			
100246119	NEW BRUNSWICK	NJ		10/08/2025		2,619		(119)			(119)		2,500	2,500			
100246120	MISSION VIEJO	CA		10/08/2025		993		(45)			(45)		948	948			
100246121	ROUND POND	ME		10/08/2025		780		(33)			(33)		747	747			
100246122	FRANKLIN	VA		10/08/2025		190		(8)			(8)		182	182			
100246123	MASHPEE	MA		10/08/2025		273		(12)			(12)		261	261			
100246124	HAWTHORNE	CA		10/08/2025		1,040		(47)			(47)		993	993			
100246125	BELLAIRE	MI		10/08/2025		727		(30)			(30)		697	697			
100246126	WELLS	ME		10/08/2025		968		(44)			(44)		924	924			
100246127	DENVER	CO		10/08/2025		451		(20)			(20)		431	431			
100246128	HILTON HEAD ISLAND	SC		10/08/2025		138,736		(5,846)			(5,846)		132,890	132,890			
100246129	HAMMONTON	NJ		10/08/2025		1,039		(39)			(39)		1,000	1,000			
100246130	NEW FAIRFIELD	CT		10/08/2025		527		(24)			(24)		503	503			
100246131	PROVIDENCE	RI		10/08/2025		722		(33)			(33)		689	689			
100246132	SAN ANTONIO	TX		10/08/2025		289		(13)			(13)		276	276			
100246133	BURLINGTON	VT		10/08/2025		419		(19)			(19)		400	400			
100246134	WILMINGTON	NC		10/08/2025		469		(21)			(21)		448	448			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246135	LA QUINTA	CA		10/08/2025		538		(24)			(24)		514	514			
100246136	CARTERSVILLE	GA		10/08/2025		227		(10)			(10)		217	217			
100246137	NORTH MYRTLE BEACH	SC		10/08/2025		584		(26)			(26)		558	558			
100246138	HOUSTON	TX		10/08/2025		1,258		(57)			(57)		1,201	1,201			
100246139	LA VERNIA	TX		10/08/2025		327		(14)			(14)		313	313			
100246140	ESTERO	FL		10/08/2025		1,995		(82)			(82)		1,913	1,913			
100246141	NEW ORLEANS	LA		10/08/2025		600		(27)			(27)		573	573			
100246142	HUNTERSVILLE	NC		10/08/2025		513		(23)			(23)		490	490			
100246143	HILTON HEAD ISLAND	SC		10/08/2025		755		(27)			(27)		728	728			
100246144	OCEAN PINES	MD		10/08/2025		1,459		(65)			(65)		1,394	1,394			
100246145	BRISTOL	RI		10/08/2025		1,149		(51)			(51)		1,098	1,098			
100246146	SEVIERVILLE	TN		10/08/2025		749		(26)			(26)		723	723			
100246147	GULF SHORES	AL		10/08/2025		1,178		(39)			(39)		1,139	1,139			
100246148	PINEY FLATS	TN		10/08/2025		1,751		(50)			(50)		1,701	1,701			
100246149	STROUDSBURG	PA		10/08/2025		539		(24)			(24)		515	515			
100246150	HAMPTON	VA		10/08/2025		316		(14)			(14)		302	302			
100246151	WEAVERVILLE	NC		10/08/2025		663		(30)			(30)		633	633			
100246152	ANGIER	NC		10/08/2025		447		(19)			(19)		428	428			
100246153	CARY	NC		10/08/2025		1,323		(46)			(46)		1,277	1,277			
100246154	SAINT PETERSBURG	FL		10/08/2025		503		(23)			(23)		480	480			
100246155	RENTON	WA		10/08/2025		531		(24)			(24)		507	507			
100246156	OCEAN PINES	MD		10/08/2025		645		(25)			(25)		620	620			
100246157	AUDUBON	PA		10/08/2025		650		(29)			(29)		621	621			
100246158	GULF SHORES	AL		10/08/2025		692		(25)			(25)		667	667			
100246159	GULF SHORES	AL		10/08/2025		501		(19)			(19)		482	482			
100246160	GATLINBURG	TN		10/08/2025		1,011		(46)			(46)		965	965			
100246161	RENTON	WA		10/08/2025		812		(37)			(37)		775	775			
100246162	MYRTLE BEACH	SC		10/08/2025		361		(16)			(16)		345	345			
100246163	AUBURN	AL		10/08/2025		418		(18)			(18)		400	400			
100246165	WALDPORT	OR		10/08/2025		487		(22)			(22)		465	465			
100246166	WAYNESVILLE	NC		10/08/2025		402		(18)			(18)		384	384			
100246167	EVERETT	WA		10/08/2025		424		(19)			(19)		405	405			
100246168	HILTON HEAD ISLAND	SC		10/08/2025		736		(33)			(33)		703	703			
100246169	NASHVILLE	TN		10/08/2025		1,236		(56)			(56)		1,180	1,180			
100246170	TAMPA	FL		10/08/2025		390		(18)			(18)		372	372			
100246171	LODI	NY		10/08/2025		1,540		(65)			(65)		1,475	1,475			
100246172	LA QUINTA	CA		10/08/2025		688		(26)			(26)		662	662			
100246174	OCEAN CITY	MD		10/08/2025		3,792		(172)			(172)		3,620	3,620			
100246175	DILLON	CO		10/08/2025		762		(35)			(35)		727	727			
100246176	ANNAPOLIS	MD		10/08/2025		463		(18)			(18)		445	445			
100246177	PINEHURST	NC		10/08/2025		1,248		(43)			(43)		1,205	1,205			
100246178	SHALIMAR	FL		10/08/2025		394		(18)			(18)		376	376			
100246179	CENTRAL POINT	OR		10/08/2025		1,190		(50)			(50)		1,140	1,140			
100246180	STAUNTON	VA		10/08/2025		780		(35)			(35)		745	745			
100246181	COMMERCE CITY	CO		10/08/2025		698		(31)			(31)		667	667			
100246182	YACHATS	OR		10/08/2025		652		(28)			(28)		624	624			
100246183	WOODSTOCK	GA		10/08/2025		453		(21)			(21)		432	432			
100246184	LENOIR	NC		10/08/2025		549		(21)			(21)		528	528			
100246185	EVERGREEN	CO		10/08/2025		958		(42)			(42)		916	916			
100246186	RENTON	WA		10/08/2025		814		(37)			(37)		777	777			
100246187	SEVIERVILLE	TN		10/08/2025		1,345		(56)			(56)		1,289	1,289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246188	MIDDLETOWN	RI		10/08/2025		605		(27)			(27)		578	578			
100246189	RICHMOND	VA		10/08/2025		475		(22)			(22)		453	453			
100246190	RIVERSIDE	CA		10/08/2025		1,561		(71)			(71)		1,490	1,490			
100246191	REDDING	CT		10/08/2025		612		(27)			(27)		585	585			
100246192	MECHANICSVILLE	VA		10/08/2025		563		(26)			(26)		537	537			
100246193	SEDONA	AZ		10/08/2025		1,190		(54)			(54)		1,136	1,136			
100246194	WOODINVILLE	WA		10/08/2025		556		(25)			(25)		531	531			
100246195	BRIDGEWATER	NH		10/08/2025		493		(21)			(21)		472	472			
100246196	SALT LAKE CITY	UT		10/08/2025		546		(25)			(25)		521	521			
100246197	LAKE ARROWHEAD	CA		10/08/2025		621		(25)			(25)		596	596			
100246198	SUGAR MOUNTAIN	NC		10/08/2025		573		(22)			(22)		551	551			
100246199	BOSTON	MA		10/08/2025		716		(31)			(31)		685	685			
100246200	BOONE	NC		10/08/2025		421,565		(14,657)			(14,657)		406,908	406,908			
100246201	OCEAN CITY	MD		10/08/2025		396		(18)			(18)		378	378			
100246202	CLERMONT	FL		10/08/2025		1,387		(63)			(63)		1,324	1,324			
100246204	SAN PEDRO	CA		10/08/2025		818		(37)			(37)		781	781			
100246205	FREDERICKSBURG	VA		10/08/2025		550		(25)			(25)		525	525			
100246206	OCEAN VIEW	DE		10/08/2025		525		(24)			(24)		501	501			
100246207	KILL DEVIL HILLS	NC		10/08/2025		577		(26)			(26)		551	551			
100246208	WEST WILDWOOD	NJ		10/08/2025		329		(15)			(15)		314	314			
100246209	EVERETT	WA		10/08/2025		749		(34)			(34)		715	715			
100246210	PIGEON FORGE	TN		10/08/2025		1,507		(60)			(60)		1,447	1,447			
100246211	MYRTLE BEACH	SC		10/08/2025		486		(22)			(22)		464	464			
100246212	WINTER HAVEN	FL		10/08/2025		204		(9)			(9)		195	195			
100246213	DANVILLE	OH		10/08/2025		618		(26)			(26)		592	592			
100246214	BLUFFTON	SC		10/08/2025		523		(23)			(23)		500	500			
100246215	PORTLAND	OR		10/08/2025		613		(26)			(26)		587	587			
100246216	RUTHERFORDTON	NC		10/08/2025		628		(26)			(26)		602	602			
100246217	MYRTLE BEACH	SC		10/08/2025		454		(21)			(21)		433	433			
100246218	ALVORD	TX		10/08/2025		397		(17)			(17)		380	380			
100246219	BOISE	ID		10/08/2025		550		(25)			(25)		525	525			
100246220	BOISE	ID		10/08/2025		671		(30)			(30)		641	641			
100246221	PHILADELPHIA	PA		10/08/2025		614		(28)			(28)		586	586			
100246222	OCEAN CITY	MD		10/08/2025		248		(11)			(11)		237	237			
100246223	CHARLOTTE	NC		10/08/2025		717		(20)			(20)		697	697			
100246224	MURRELLS INLET	SC		10/08/2025		1,295		(59)			(59)		1,236	1,236			
100246225	COROLLA	NC		10/08/2025		560		(7)			(7)		553	553			
100246226	NAGS HEAD	NC		10/08/2025		1,129		(51)			(51)		1,078	1,078			
100246227	GRANDVIEW	MO		10/08/2025		222		(10)			(10)		212	212			
100246228	TUSCALOOSA	AL		10/08/2025		850		(39)			(39)		811	811			
100246229	ORANGE BEACH	AL		10/08/2025		467		(21)			(21)		446	446			
100246230	GREENSBORO	NC		10/08/2025		460		(21)			(21)		439	439			
100246231	RICHMOND	VA		10/08/2025		456		(21)			(21)		435	435			
100246232	FORT WALTON BEACH	FL		10/08/2025		604		(27)			(27)		577	577			
100246233	COROLLA	NC		10/08/2025		1,312		(54)			(54)		1,258	1,258			
100246234	LEWES	DE		10/08/2025		1,124		(44)			(44)		1,080	1,080			
100246235	MEBANE	NC		10/08/2025		21,660		(785)			(785)		20,875	20,875			
100246236	OCEAN CITY	MD		10/08/2025		716		(27)			(27)		689	689			
100246237	CANTONMENT	FL		10/08/2025		143,891		(3,891)			(3,891)		140,000	140,000			
100246238	RAEFORD	NC		10/08/2025		396		(18)			(18)		378	378			
100246239	NAPLES	FL		10/08/2025		1,951		(80)			(80)		1,871	1,871			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246240	FORT MYERS	FL		10/08/2025		18,030		(818)			(818)		17,212	17,212			
100246241	BLAINE	WA		10/08/2025		906		(41)			(41)		865	865			
100246242	TRINITY	TX		10/08/2025		1,172		(49)			(49)		1,123	1,123			
100246243	ASHEVILLE	NC		10/08/2025		509		(23)			(23)		486	486			
100246245	CHATTANOOGA	TN		10/08/2025		460		(21)			(21)		439	439			
100246246	GLENNS FERRY	ID		10/08/2025		525		(24)			(24)		501	501			
100246247	SILVERTHORNE	CO		10/08/2025		643		(25)			(25)		618	618			
100246248	SOUTHERN SHORES	NC		10/08/2025		1,111		(50)			(50)		1,061	1,061			
100246249	TUCSON	AZ		10/08/2025		580		(26)			(26)		554	554			
100246250	PAWLEYS ISLAND	SC		10/08/2025		282		(13)			(13)		269	269			
100246251	HILTON HEAD ISLAND	SC		10/08/2025		210		(10)			(10)		200	200			
100246252	PARAMOUNT	CA		10/09/2025		260		(13)			(13)		247	247			
100246253	HUNTS POINT	WA		10/09/2025		4,452		(188)			(188)		4,264	4,264			
100246255	ARLINGTON	TX		10/09/2025		8,601		(246)			(246)		8,355	8,355			
100246256	JACKSON	NJ		10/09/2025		993		(41)			(41)		952	952			
100246257	LITTLE RIVER ACADEMY	TX		10/09/2025		198		(8)			(8)		190	190			
100246258	LONDON MILLS	IL		10/10/2025		18,290		(504)			(504)		17,786	17,786			
100246259	ROSHOLT	WI		10/10/2025		796		(26)			(26)		770	770			
100246260	NIANTIC	CT		10/10/2025		1,088		(36)			(36)		1,052	1,052			
100246261	VAN NUYS	CA		10/10/2025		925		(30)			(30)		895	895			
100246262	TRACY	CA		10/10/2025		377		(16)			(16)		361	361			
100246263	TRACY	CA		10/10/2025		371		(16)			(16)		355	355			
100246264	TRACY	CA		10/10/2025		358		(16)			(16)		342	342			
100246265	ORANGE PARK	FL		10/10/2025		11,111		(447)			(447)		10,664	10,664			
100246266	WALDORF	MD		10/10/2025		291		(10)			(10)		281	281			
100246267	CAMP HILL	PA		10/10/2025		227		(8)			(8)		219	219			
100246268	KINGS MOUNTAIN	KY		10/10/2025		628		(17)			(17)		611	611			
100246269	MELBOURNE	FL		10/10/2025		319		(15)			(15)		304	304			
100246270	SACRAMENTO	CA		10/10/2025		1,138		(34)			(34)		1,104	1,104			
100246271	LOS ANGELES	CA		10/10/2025		615		(25)			(25)		590	590			
100246272	LEWES	DE		10/10/2025		53,662		(1,097)			(1,097)		52,565	52,565			
100246274	NEW YORK	NY		10/10/2025		121,167		(5,345)			(5,345)		115,822	115,822			
100246275	CAPE CORAL	FL		10/10/2025		443		(10)			(10)		433	433			
100246276	SAN MATEO	CA		10/10/2025		5,180		(138)			(138)		5,042	5,042			
100246277	DALLAS	TX		10/10/2025		1,621		(39)			(39)		1,582	1,582			
100246278	PORT REPUBLIC	MD		10/10/2025		2,324		(55)			(55)		2,269	2,269			
100246279	SEDONA	AZ		10/10/2025		575		(24)			(24)		551	551			
100246280	THREE RIVERS	CA		10/10/2025		1,060		(41)			(41)		1,019	1,019			
100246281	CASTLE ROCK	CO		10/10/2025		9,934		(269)			(269)		9,665	9,665			
100246282	JUSTICE	IL		10/10/2025		241		(6)			(6)		235	235			
100246283	PALM COAST	FL		10/10/2025		98,698		(3,019)			(3,019)		95,679	95,679			
100246284	JAMES CREEK	PA		10/10/2025		21,245		(500)			(500)		20,745	20,745			
100246285	ORO VALLEY	AZ		10/10/2025		241		(9)			(9)		232	232			
100246286	GREENSBURG	IN		10/10/2025		441		(14)			(14)		427	427			
100246287	KALAMAZOO	MI		10/10/2025		919		(30)			(30)		889	889			
100246288	TOMS RIVER	NJ		10/10/2025		348		(9)			(9)		339	339			
100246289	ROCK HILL	SC		10/10/2025		1,092		(35)			(35)		1,057	1,057			
100246290	CLARE	MI		10/10/2025		265		(11)			(11)		254	254			
100246291	LONGBOAT KEY	FL		10/10/2025		1,971		(54)			(54)		1,917	1,917			
100246292	PLANO	TX		10/10/2025		8,867		(121)			(121)		8,746	8,746			
100246293	BEDFORD	PA		10/10/2025		544		(16)			(16)		528	528			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246294	LAKE HAVASU CITY	AZ		10/10/2025		595		(19)			(19)		576	576			
100246295	GLOUCESTER	MA		10/10/2025		613		(16)			(16)		597	597			
100246296	TIPP CITY	OH		10/10/2025		11,215		(355)			(355)		10,860	10,860			
100246297	SEASIDE HEIGHTS	NJ		10/10/2025		753		(15)			(15)		738	738			
100246298	LELAND	NC		10/10/2025		358		(13)			(13)		345	345			
100246299	HOMER GLEN	IL		10/10/2025		41,899		(1,362)			(1,362)		40,537	40,537			
100246300	LAKE ALMANOR	CA		10/10/2025		1,062		(35)			(35)		1,027	1,027			
100246301	BLUFFTON	SC		10/10/2025		526		(16)			(16)		510	510			
100246302	COLUMBUS	OH		10/10/2025		351		(10)			(10)		341	341			
100246303	DENTON	TX		10/10/2025		1,586		(35)			(35)		1,551	1,551			
100246304	WEST NORRITON	PA		10/10/2025		1,022		(19)			(19)		1,003	1,003			
100246305	STOYSTOWN	PA		10/10/2025		11,691		(275)			(275)		11,416	11,416			
100246306	BEREA	KY		10/10/2025		2,464		(62)			(62)		2,402	2,402			
100246307	YUCCA VALLEY	CA		10/10/2025		556		(9)			(9)		547	547			
100246308	BROOKLYN	MI		10/10/2025		2,057		(20)			(20)		2,037	2,037			
100246309	CHANDLER	AZ		10/10/2025		92,224		(3,202)			(3,202)		89,022	89,022			
100246310	SAN ANTONIO	TX		10/10/2025		806		(26)			(26)		780	780			
100246311	LAKE ARROWHEAD	CA		10/10/2025		297		(2)			(2)		295	295			
100246312	SAN JOSE	CA		10/10/2025		1,231		(45)			(45)		1,186	1,186			
100246313	CHICAGO	IL		10/10/2025		1,107		(38)			(38)		1,069	1,069			
100246314	MERCED	CA		10/10/2025		494		(14)			(14)		480	480			
100246315	KIMBERLY	ID		10/10/2025		399		(11)			(11)		388	388			
100246316	JONESTOWN	TX		10/10/2025		704		(26)			(26)		678	678			
100246317	VIENNA	VA		10/10/2025		462		(25)			(25)		437	437			
100246318	POINCIANA	FL		10/10/2025		677		(24)			(24)		653	653			
100246319	MONTGOMERY	TX		10/10/2025		516		(14)			(14)		502	502			
100246320	TEMPE	AZ		10/10/2025		301		(10)			(10)		291	291			
100246321	DAVIS	CA		10/10/2025		969		(15)			(15)		954	954			
100246322	NASHVILLE	TN		10/10/2025		518		(20)			(20)		498	498			
100246323	COPPELL	TX		10/10/2025		1,130		(32)			(32)		1,098	1,098			
100246324	TWINSBURG	OH		10/10/2025		321		(9)			(9)		312	312			
100246325	STONE HARBOR	NJ		10/10/2025		561		(16)			(16)		545	545			
100246326	HILTON HEAD ISLAND	SC		10/10/2025		957		(28)			(28)		929	929			
100246327	SOUTH HAVEN	MI		10/10/2025		253		(9)			(9)		244	244			
100246329	SOMERSET	NJ		10/10/2025		5,407		(101)			(101)		5,306	5,306			
100246330	NEWBERRY	FL		10/10/2025		1,665		(33)			(33)		1,632	1,632			
100246331	BROKEN ARROW	OK		10/10/2025		382		(14)			(14)		368	368			
100246332	MOBILE	AL		10/10/2025		290		(10)			(10)		280	280			
100246365	CARRABELLE	FL		10/10/2025		193		(5)			(5)		188	188			
100246367	BEND	OR		10/10/2025		2,541		(67)			(67)		2,474	2,474			
100246368	LAIE	HI		10/10/2025		2,986		(122)			(122)		2,864	2,864			
100246369	ALBRIGHTSVILLE	PA		10/10/2025		389		(18)			(18)		371	371			
100246370	BOCA RATON	FL		10/10/2025		447		(16)			(16)		431	431			
100246371	RIVERSIDE	CA		10/10/2025		623		(21)			(21)		602	602			
100246372	EL MONTE	CA		10/10/2025		614		(20)			(20)		594	594			
100246373	BOYNTON BEACH	FL		10/10/2025		1,214		(24)			(24)		1,190	1,190			
100246374	ORANGE	CA		10/10/2025		645		(19)			(19)		626	626			
100246375	HIGHLANDS RANCH	CO		10/10/2025		396		(16)			(16)		380	380			
100246376	FALLBROOK	CA		10/10/2025		445		(16)			(16)		429	429			
100246377	EL CAJON	CA		10/10/2025		758		(24)			(24)		734	734			
100246378	RIVERSIDE	CA		10/10/2025		314		(10)			(10)		304	304			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246379	FORT LAUDERDALE	FL		10/10/2025		448		(20)			(20)		428	428			
100246380	VIRGINIA BEACH	VA		10/10/2025		298		(11)			(11)		287	287			
100246381	CARTERET	NJ		10/10/2025		466		(16)			(16)		450	450			
100246382	ISLE	MN		10/10/2025		275		(11)			(11)		264	264			
100246383	BRISTOL	PA		10/10/2025		212		(9)			(9)		203	203			
100246384	JACKSON	WI		10/10/2025		176		(8)			(8)		168	168			
100246385	LOS ANGELES	CA		10/10/2025		8,116		(312)			(312)		7,804	7,804			
100246386	ORLANDO	FL		10/10/2025		689		(16)			(16)		673	673			
100246387	SOUTH HOLLAND	IL		10/10/2025		382		(10)			(10)		372	372			
100246388	BUSHNELL	FL		10/10/2025		105		(3)			(3)		102	102			
100246390	BRIGANTINE	NJ		10/10/2025		2,555		(35)			(35)		2,520	2,520			
100246391	MARICOPA	AZ		10/10/2025		359		(12)			(12)		347	347			
100246392	POINCIANA	FL		10/10/2025		360		(17)			(17)		343	343			
100246393	JUPITER	FL		10/10/2025		603		(23)			(23)		580	580			
100246394	IONIA	NY		10/10/2025		529		(18)			(18)		511	511			
100246395	TAHOE CITY	CA		10/10/2025		695		(41)			(41)		654	654			
100246396	DURANT	OK		10/10/2025		189		(8)			(8)		181	181			
100246397	BREWSTER	MA		10/10/2025		161		(8)			(8)		153	153			
100246398	PORTER	TX		10/10/2025		426		(18)			(18)		408	408			
100246399	WANDO	SC		10/10/2025		494		(14)			(14)		480	480			
100246400	SCOTTSDALE	AZ		10/10/2025		270		(8)			(8)		262	262			
100246401	CHARLESTOWN	MA		10/10/2025		1,075		(23)			(23)		1,052	1,052			
100246402	BASKING RIDGE	NJ		10/10/2025		187		(6)			(6)		181	181			
100246403	DOWNEY	CA		10/10/2025		1,080		(12)			(12)		1,068	1,068			
100246404	MIAMI	FL		10/10/2025		1,069		(31)			(31)		1,038	1,038			
100246405	BELLEVUE	WA		10/10/2025		854		(26)			(26)		828	828			
100246408	BROOKLYN	NY		10/10/2025		44,491		(1,822)			(1,822)		42,669	42,669			
100246409	ASHBURN	VA		10/10/2025		1,073		(40)			(40)		1,033	1,033			
100246410	LOS ANGELES	CA		10/10/2025		342		(12)			(12)		330	330			
100246411	MENLO PARK	CA		10/10/2025		2,616		(81)			(81)		2,535	2,535			
100246412	SEATTLE	WA		10/10/2025		338		(9)			(9)		329	329			
100246413	WHITE PLAINS	NY		10/10/2025		514		(23)			(23)		491	491			
100246414	LOWELL	MA		10/10/2025		516		(21)			(21)		495	495			
100246415	CHULA VISTA	CA		10/10/2025		1,209		(33)			(33)		1,176	1,176			
100246416	LONDONDERRY	NH		10/10/2025		748		(27)			(27)		721	721			
100246417	FORT MYERS	FL		10/10/2025		637		(22)			(22)		615	615			
100246418	HOT SPRINGS NATIONAL P	AR		10/10/2025		228		(4)			(4)		224	224			
100246419	RIVERSIDE	CA		10/10/2025		1,056		(49)			(49)		1,007	1,007			
100246420	LAKEWOOD	CA		10/10/2025		469		(19)			(19)		450	450			
100246421	SAN FRANCISCO	CA		10/10/2025		726		(30)			(30)		696	696			
100246422	FAIRFAX	VA		10/10/2025		2,081		(99)			(99)		1,982	1,982			
100246423	MILPITAS	CA		10/10/2025		168		(7)			(7)		161	161			
100246424	MOUNT VERNON	NY		10/10/2025		816		(34)			(34)		782	782			
100246425	SARATOGA	CA		10/10/2025		2,060		(98)			(98)		1,962	1,962			
100246426	FREDERICKSBURG	VA		10/10/2025		206		(10)			(10)		196	196			
100246427	JERSEY CITY	NJ		10/10/2025		627		(30)			(30)		597	597			
100246428	NEWBURY PARK	CA		10/10/2025		1,533		(73)			(73)		1,460	1,460			
100246429	CHARLOTTE	NC		10/10/2025		254		(8)			(8)		246	246			
100246430	ROANOKE	VA		10/10/2025		247		(12)			(12)		235	235			
100246431	SCOTTSDALE	AZ		10/10/2025		845		(40)			(40)		805	805			
100246432	VACAVILLE	CA		10/10/2025		376		(14)			(14)		362	362			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246433	CHARLOTTE	NC		10/10/2025		273							273	273			
100246434	PULLMAN	WA		10/10/2025		281		(13)			(13)		268	268			
100246435	NORTH FORT MYERS	FL		10/10/2025		221		(9)			(9)		212	212			
100246436	TEANECK	NJ		10/10/2025		965		(46)			(46)		919	919			
100246437	LEESBURG	VA		10/10/2025		336		(1)			(1)		335	335			
100246438	RANCHO CUCAMONGA	CA		10/10/2025		22,824		(990)			(990)		21,834	21,834			
100246439	PHILADELPHIA	PA		10/10/2025		197		(9)			(9)		188	188			
100246441	CORAM	NY		10/10/2025		175		(8)			(8)		167	167			
100246443	KENNEWICK	WA		10/10/2025		715		(31)			(31)		684	684			
100246444	VALLEJO	CA		10/10/2025		176		(8)			(8)		168	168			
100246445	MANTECA	CA		10/10/2025		616		(12)			(12)		604	604			
100246447	EL CAJON	CA		10/10/2025		426		(19)			(19)		407	407			
100246448	MANCHESTER	NH		10/10/2025		895		(29)			(29)		866	866			
100246449	MANCHESTER	NH		10/10/2025		779		(25)			(25)		754	754			
100246450	LA MESA	CA		10/10/2025		1,218		(20)			(20)		1,198	1,198			
100246451	BALL GROUND	GA		10/10/2025		798		(19)			(19)		779	779			
100246452	LONG BEACH	CA		10/10/2025		2,002		(68)			(68)		1,934	1,934			
100246453	CAROLINA BEACH	NC		10/10/2025		402		(16)			(16)		386	386			
100246454	MIAMI	FL		10/10/2025		802		(14)			(14)		788	788			
100246455	CLE ELUM	WA		10/10/2025		3,279		(14)			(14)		3,265	3,265			
100246456	EDMONDS	WA		10/10/2025		1,452		(38)			(38)		1,414	1,414			
100246457	NORTH LITTLE ROCK	AR		10/10/2025		1,184		(32)			(32)		1,152	1,152			
100246458	PORT SAINT LUCIE	FL		10/10/2025		778		(24)			(24)		754	754			
100246459	FRESNO	CA		10/10/2025		554		(18)			(18)		536	536			
100246460	MILWAUKEE	WI		10/10/2025		775		(26)			(26)		749	749			
100246461	CHANDLER	AZ		10/10/2025		629		(22)			(22)		607	607			
100246463	HILLSBORO	OR		10/10/2025		955		(4)			(4)		951	951			
100246464	TALLAHASSEE	FL		10/10/2025		555		(26)			(26)		529	529			
100246465	TOLLESON	AZ		10/10/2025		395		(8)			(8)		387	387			
100246466	ALLISON PARK	PA		10/10/2025		702		(12)			(12)		690	690			
100246467	CUMMING	GA		10/10/2025		1,571		(14)			(14)		1,557	1,557			
100246468	NAPLES	FL		10/10/2025		524		(17)			(17)		507	507			
100246469	WILMINGTON	NC		10/10/2025		743		(19)			(19)		724	724			
100246470	MURFREESBORO	TN		10/10/2025		1,148		(35)			(35)		1,113	1,113			
100246471	PHOENIX	AZ		10/10/2025		1,823		(55)			(55)		1,768	1,768			
100246472	BEVERLY HILLS	CA		10/10/2025		2,806		(58)			(58)		2,748	2,748			
100246473	BAKERSFIELD	CA		10/10/2025		503		(15)			(15)		488	488			
100246476	HONOLULU	HI		10/10/2025		131		1			1		132	132			
100246477	CRANDALL	TX		10/10/2025		481		(19)			(19)		462	462			
100246478	NEW PORT RICHEY	FL		10/10/2025		93		(5)			(5)		88	88			
100246479	LA CANADA FLINTRIDGE	CA		10/10/2025		5,032		(114)			(114)		4,918	4,918			
100246480	MARCO ISLAND	FL		10/10/2025		1,307		(30)			(30)		1,277	1,277			
100246481	PARRISH	FL		10/10/2025		503		(19)			(19)		484	484			
100246482	GERMANTOWN	MD		10/10/2025		935		(36)			(36)		899	899			
100246483	MOUNT PLEASANT	NC		10/10/2025		125,997		(4,252)			(4,252)		121,745	121,745			
100246484	ST GEORGE	UT		10/10/2025		520		(16)			(16)		504	504			
100246485	RIO RANCHO	NM		10/10/2025		212		(3)			(3)		209	209			
100246486	NEVADA	TX		10/10/2025		823		(25)			(25)		798	798			
100246487	SAN ANTONIO	TX		10/10/2025		870		(11)			(11)		859	859			
100246488	LAKEWOOD	CA		10/10/2025		3,058		(132)			(132)		2,926	2,926			
100246489	GLENDORA	CA		10/10/2025		504		(18)			(18)		486	486			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246490	TACOMA	WA		10/10/2025		299		(10)			(10)		289	289			
100246491	VALDOSTA	GA		10/10/2025		413		(14)			(14)		399	399			
100246493	SAINT PAUL	MN		10/10/2025		284		(11)			(11)		273	273			
100246494	BEAVERCREEK	OH		10/10/2025		355		(9)			(9)		346	346			
100246495	PHOENIX	AZ		10/10/2025		663		(26)			(26)		637	637			
100246496	MONROE	GA		10/10/2025		411		(17)			(17)		394	394			
100246497	BIRMINGHAM	AL		10/10/2025		126		(3)			(3)		123	123			
100246498	LA MESA	CA		10/10/2025		904		(22)			(22)		882	882			
100246499	FORT VALLEY	GA		10/10/2025		161		(7)			(7)		154	154			
100246500	IVINS	UT		10/10/2025		3,544		(99)			(99)		3,445	3,445			
100246501	ASHBURN	VA		10/10/2025		633		(19)			(19)		614	614			
100246502	NORTHVILLE	MI		10/10/2025		375		(16)			(16)		359	359			
100246503	PARKER	TX		10/10/2025		1,253		(59)			(59)		1,194	1,194			
100246504	SANTA FE	TX		10/10/2025		361		(8)			(8)		353	353			
100246505	WARREN	MI		10/10/2025		217		(7)			(7)		210	210			
100246506	MAMMOTH LAKES	CA		10/10/2025		1,011		(36)			(36)		975	975			
100246507	MANDEVILLE	LA		10/10/2025		425		(12)			(12)		413	413			
100246508	LA CANADA FLINTRIDGE	CA		10/10/2025		1,272		(37)			(37)		1,235	1,235			
100246509	HAINES CITY	FL		10/10/2025		225		(5)			(5)		220	220			
100246510	PALO ALTO	CA		10/10/2025		3,187		(55)			(55)		3,132	3,132			
100246511	WASHINGTON	DC		10/10/2025		1,934		(77)			(77)		1,857	1,857			
100246512	BOCA RATON	FL		10/10/2025		473		(20)			(20)		453	453			
100246513	VANCOUVER	WA		10/10/2025		562		(22)			(22)		540	540			
100246514	MIAMI	FL		10/10/2025		659		(24)			(24)		635	635			
100246515	DALLAS	TX		10/10/2025		532		(20)			(20)		512	512			
100246516	WASHINGTON	DC		10/10/2025		834		(38)			(38)		796	796			
100246517	GILBERT	AZ		10/10/2025		1,559		(52)			(52)		1,507	1,507			
100246519	MCGAHEYSVILLE	VA		10/10/2025		583		(22)			(22)		561	561			
100246520	RANCHO CUCAMONGA	CA		10/10/2025		1,790		(50)			(50)		1,740	1,740			
100246521	SAINT LOUIS	MO		10/10/2025		124		(5)			(5)		119	119			
100246522	SEBASTOPOL	CA		10/10/2025		818		(32)			(32)		786	786			
100246523	DANVILLE	CA		10/10/2025		1,242		(37)			(37)		1,205	1,205			
100246524	LONG BRANCH	NJ		10/10/2025		1,892		(37)			(37)		1,855	1,855			
100246526	NORWALK	CA		10/10/2025		469		(9)			(9)		460	460			
100246527	LOS ANGELES	CA		10/10/2025		1,051		(43)			(43)		1,008	1,008			
100246528	TAHOE CITY	CA		10/10/2025		710		(24)			(24)		686	686			
100246529	JACKSONVILLE	FL		10/10/2025		163		(3)			(3)		160	160			
100246530	WELDON SPRING	MO		10/10/2025		1,140		(14)			(14)		1,126	1,126			
100246531	BATON ROUGE	LA		10/10/2025		5,933		(186)			(186)		5,747	5,747			
100246532	AUGUSTA	GA		10/10/2025		2,775		(94)			(94)		2,681	2,681			
100246533	WALNUT CREEK	CA		10/10/2025		804		(27)			(27)		777	777			
100246535	DAVIE	FL		10/10/2025		914		(11)			(11)		903	903			
100246536	BONITA	CA		10/10/2025		458		(17)			(17)		441	441			
100246537	TROY	OH		10/10/2025		111		(4)			(4)		107	107			
100246538	POWAY	CA		10/10/2025		909		(22)			(22)		887	887			
100246539	TAYLORS	SC		10/10/2025		403		(17)			(17)		386	386			
100246540	HACKENSACK	NJ		10/10/2025		262		(10)			(10)		252	252			
100246541	NAPLES	FL		10/10/2025		375		(15)			(15)		360	360			
100246542	PLACIDA	FL		10/10/2025		29,431		(230)			(230)		29,201	29,201			
100246543	COTO DE CAZA	CA		10/10/2025		653		(28)			(28)		625	625			
100246544	PENSACOLA	FL		10/10/2025		1,107		(48)			(48)		1,059	1,059			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246545	PALM CITY	FL		10/10/2025		734		(29)			(29)		705	705			
100246546	CYPRESS	TX		10/10/2025		982		(35)			(35)		947	947			
100246548	BURBANK	CA		10/15/2025		814		(31)			(31)		783	783			
100246549	LA CRESCENTA	CA		10/15/2025		2,411		(45)			(45)		2,366	2,366			
100246552	CITRUS HEIGHTS	CA		10/15/2025		608		(11)			(11)		597	597			
100246556	GRANADA HILLS	CA		10/15/2025		968		(30)			(30)		938	938			
100246557	MIAMI LAKES	FL		10/15/2025		482		(17)			(17)		465	465			
100246558	SYLMAR	CA		10/15/2025		2,141		(71)			(71)		2,070	2,070			
100246559	MYRTLE BEACH	SC		10/15/2025		449		(18)			(18)		431	431			
100246561	TINLEY PARK	IL		10/15/2025		618		(12)			(12)		606	606			
100246563	PALMDALE	CA		10/15/2025		1,787		(85)			(85)		1,702	1,702			
100246564	HOUSTON	TX		10/15/2025		446		(21)			(21)		425	425			
100246565	AUSTIN	TX		10/15/2025		768		(33)			(33)		735	735			
100246569	LOS ANGELES	CA		10/15/2025		2,416		(86)			(86)		2,330	2,330			
100246570	CINCINNATI	OH		10/15/2025		670		(32)			(32)		638	638			
100246571	KATY	TX		10/15/2025		268		(3)			(3)		265	265			
100246572	KISSIMMEE	FL		10/15/2025		654		10			10		664	664			
100246573	LOS ANGELES	CA		10/15/2025		855		(8)			(8)		847	847			
100246574	HOMESTEAD	FL		10/15/2025		316		(15)			(15)		301	301			
100246575	NORTH HOLLYWOOD	CA		10/15/2025		938		(41)			(41)		897	897			
100246576	CARLSBAD	CA		10/15/2025		1,366		(65)			(65)		1,301	1,301			
100246577	PASSAIC	NJ		10/15/2025		447		(9)			(9)		438	438			
100246578	GRANADA HILLS	CA		10/15/2025		991		(27)			(27)		964	964			
100246579	EL MONTE	CA		10/15/2025		651		(14)			(14)		637	637			
100246580	GLENDALE	CA		10/15/2025		7,044		(165)			(165)		6,879	6,879			
100246581	INGLEWOOD	CA		10/15/2025		512		(24)			(24)		488	488			
100246583	NORTH HOLLYWOOD	CA		10/15/2025		467		(18)			(18)		449	449			
100246584	MARLBOROUGH	MA		10/15/2025		268		(13)			(13)		255	255			
100246585	NORTHBROOK	IL		10/15/2025		1,089		(37)			(37)		1,052	1,052			
100246587	MALIBU	CA		10/15/2025		731		(6)			(6)		725	725			
100246589	BRAINTREE	MA		10/15/2025		517		(1)			(1)		516	516			
100246590	GLENDORA	CA		10/15/2025		355		(8)			(8)		347	347			
100246591	WASHINGTON	DC		10/15/2025		1,605		(25)			(25)		1,580	1,580			
100246592	ST. CLOUD	FL		10/15/2025		190		(9)			(9)		181	181			
100246593	PLANTATION	FL		10/15/2025		230		(6)			(6)		224	224			
100246595	NORFOLK	VA		10/15/2025		168		(7)			(7)		161	161			
100246596	RIVERVIEW	FL		10/15/2025		5,552		(249)			(249)		5,303	5,303			
100246597	WASHINGTON	NJ		10/15/2025		119		(6)			(6)		113	113			
100246598	ATLANTA	GA		10/15/2025		559							559	559			
100246599	MIAMI	FL		10/15/2025		875		1			1		876	876			
100246616	SUMMERLAND	CA		10/15/2025		1,298		(67)			(67)		1,231	1,231			
100246617	HENDERSONVILLE	NC		10/15/2025		741		(34)			(34)		707	707			
100246618	PHOENIX	AZ		10/15/2025		645		(24)			(24)		621	621			
100246619	PORT ORANGE	FL		10/15/2025		472		(22)			(22)		450	450			
100246620	HUNTSVILLE	UT		10/15/2025		836		(32)			(32)		804	804			
100246621	SWAN LAKE	NY		10/15/2025		400		(14)			(14)		386	386			
100246622	TEMPE	AZ		10/15/2025		379		(12)			(12)		367	367			
100246623	REYNOLDSBURG	OH		10/15/2025		488		(18)			(18)		470	470			
100246624	HOBOKEN	NJ		10/15/2025		872		(27)			(27)		845	845			
100246625	NORTH BERGEN	NJ		10/15/2025		624		(23)			(23)		601	601			
100246626	WINTER PARK	FL		10/15/2025		234		(9)			(9)		225	225			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246627	GRAND LAKE	CO		10/15/2025		584		(11)			(11)		573	573			
100246628	LITTLE ROCK	AR		10/15/2025		173							173	173			
100246629	CAPE CORAL	FL		10/15/2025		577		(24)			(24)		553	553			
100246630	OAK HILL	WV		10/15/2025		255		(8)			(8)		247	247			
100246631	JACKSON	NJ		10/15/2025		996		(28)			(28)		968	968			
100246632	ARLINGTON	VA		10/15/2025		1,067		(52)			(52)		1,015	1,015			
100246633	LEAVENWORTH	WA		10/15/2025		1,239		(48)			(48)		1,191	1,191			
100246634	BROOKLYN	MI		10/15/2025		1,564		(38)			(38)		1,526	1,526			
100246635	MANCHESTER	MO		10/15/2025		454		(9)			(9)		445	445			
100246636	TUCSON	AZ		10/15/2025		608		(21)			(21)		587	587			
100246637	VERNON HILLS	IL		10/15/2025		459		(13)			(13)		446	446			
100246638	BETHLEHEM	PA		10/15/2025		328		(10)			(10)		318	318			
100246639	BREMERTON	WA		10/15/2025		352		(14)			(14)		338	338			
100246640	PHOENIX	AZ		10/15/2025		278		(11)			(11)		267	267			
100246641	KISSIMMEE	FL		10/15/2025		242		(9)			(9)		233	233			
100246642	ASHEVILLE	NC		10/15/2025		222		(9)			(9)		213	213			
100246643	QUEEN CREEK	AZ		10/15/2025		87,571		(3,682)			(3,682)		83,889	83,889			
100246644	MURRAY	UT		10/15/2025		667		(18)			(18)		649	649			
100246645	VANCOUVER	WA		10/15/2025		289		(12)			(12)		277	277			
100246646	YORKVILLE	IL		10/15/2025		318		(15)			(15)		303	303			
100246647	HONOLULU	HI		10/15/2025		616		(21)			(21)		595	595			
100246648	DELRAY BEACH	FL		10/15/2025		226		(9)			(9)		217	217			
100246649	FT LAUDERDALE	FL		10/15/2025		847		(31)			(31)		816	816			
100246650	TACOMA	WA		10/15/2025		478		(20)			(20)		458	458			
100246651	PORT CHARLOTTE	FL		10/15/2025		161		(6)			(6)		155	155			
100246652	AURORA	IL		10/15/2025		1,268		(29)			(29)		1,239	1,239			
100246653	AURORA	IL		10/15/2025		283		(8)			(8)		275	275			
100246654	NORWOOD	MA		10/15/2025		499		(21)			(21)		478	478			
100246655	LONG BEACH TOWNSHIP	NJ		10/15/2025		1,234		(56)			(56)		1,178	1,178			
100246656	BETHEL	CT		10/15/2025		604		(25)			(25)		579	579			
100246657	SISTERS	OR		10/15/2025		573		(29)			(29)		544	544			
100246658	COLUMBIA	MO		10/15/2025		2,156		(79)			(79)		2,077	2,077			
100246659	WEST LAFAYETTE	IN		10/15/2025		402		(18)			(18)		384	384			
100246660	TROY	NH		10/15/2025		781		(32)			(32)		749	749			
100246661	WASHINGTON	DC		10/15/2025		806		(25)			(25)		781	781			
100246663	CINCINNATI	OH		10/15/2025		1,185		(23)			(23)		1,162	1,162			
100246664	RIDLEY PARK	PA		10/15/2025		159		(4)			(4)		155	155			
100246665	YUMA	AZ		10/15/2025		212		(5)			(5)		207	207			
100246666	TURLOCK	CA		10/15/2025		474		(21)			(21)		453	453			
100246667	LOUISVILLE	KY		10/15/2025		284		(12)			(12)		272	272			
100246668	PAWLEYS ISLAND	SC		10/15/2025		12,905		(556)			(556)		12,349	12,349			
100246669	JEKYLL ISLAND	GA		10/15/2025		1,182		(29)			(29)		1,153	1,153			
100246670	ANTIOCH	IL		10/15/2025		2,064		(61)			(61)		2,003	2,003			
100246671	COLUMBIA	SC		10/15/2025		429		(19)			(19)		410	410			
100246672	BATON ROUGE	LA		10/15/2025		375		(15)			(15)		360	360			
100246673	YORKVILLE	IL		10/15/2025		318		(15)			(15)		303	303			
100246674	KIAWAH ISLAND	SC		10/15/2025		3,535		(85)			(85)		3,450	3,450			
100246675	BRONX	NY		10/15/2025		1,214		(54)			(54)		1,160	1,160			
100246676	ROCKY RIVER	OH		10/15/2025		1,194		(39)			(39)		1,155	1,155			
100246677	SEAL ROCK	OR		10/15/2025		676		(28)			(28)		648	648			
100246678	CHARLESTOWN	MA		10/15/2025		701		(19)			(19)		682	682			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246679	YUMA	AZ		10/15/2025		383		(9)			(9)		374	374			
100246680	LOS ANGELES	CA		10/15/2025		613		(23)			(23)		590	590			
100246681	LOCKPORT	IL		10/15/2025		529		(14)			(14)		515	515			
100246682	PALO ALTO	CA		10/15/2025		656		(30)			(30)		626	626			
100246683	CINCINNATI	OH		10/15/2025		469		(15)			(15)		454	454			
100246684	LINCOLN	NH		10/15/2025		823		(36)			(36)		787	787			
100246685	SEATTLE	WA		10/15/2025		882		(40)			(40)		842	842			
100246686	DOVER	NJ		10/15/2025		426		(14)			(14)		412	412			
100246687	PATCHOGUE	NY		10/15/2025		533		(26)			(26)		507	507			
100246688	BIG BEAR CITY	CA		10/15/2025		768		(26)			(26)		742	742			
100246689	LAS VEGAS	NV		10/15/2025		677		(28)			(28)		649	649			
100246690	WEEKI WACHEE	FL		10/15/2025		201		(6)			(6)		195	195			
100246691	VENTNOR CITY	NJ		10/15/2025		1,448		(53)			(53)		1,395	1,395			
100246692	YORKVILLE	IL		10/15/2025		318		(15)			(15)		303	303			
100246693	KISSIMMEE	FL		10/15/2025		330		(8)			(8)		322	322			
100246694	PORTLAND	OR		10/15/2025		1,145		(35)			(35)		1,110	1,110			
100246695	CHERRY HILL	NJ		10/15/2025		665		(26)			(26)		639	639			
100246696	WALTERBORO	SC		10/15/2025		897		(40)			(40)		857	857			
100246697	LAKE WORTH	FL		10/15/2025		498		(19)			(19)		479	479			
100246698	VACAVILLE	CA		10/15/2025		459		(19)			(19)		440	440			
100246699	WEST HAVERSTRAW	NY		10/15/2025		542		(24)			(24)		518	518			
100246700	FORT WORTH	TX		10/15/2025		245		(5)			(5)		240	240			
100246701	HILLSBOROUGH	NJ		10/15/2025		446		(20)			(20)		426	426			
100246702	MIRAMAR	FL		10/15/2025		646		(24)			(24)		622	622			
100246703	HOUSTON	TX		10/15/2025		300		(12)			(12)		288	288			
100246704	BUFFALO	NY		10/15/2025		270		(12)			(12)		258	258			
100246705	TUCSON	AZ		10/15/2025		1,046		(35)			(35)		1,011	1,011			
100246706	WELLFLEET	MA		10/15/2025		1,271		(41)			(41)		1,230	1,230			
100246707	NEW PORT RICHEY	FL		10/15/2025		176		(1)			(1)		175	175			
100246708	CUMBERLAND	WI		10/15/2025		311		(14)			(14)		297	297			
100246709	VANCOUVER	WA		10/15/2025		204		(9)			(9)		195	195			
100246710	TACOMA	WA		10/15/2025		401		(20)			(20)		381	381			
100246711	SPARTANBURG	SC		10/15/2025		278		(11)			(11)		267	267			
100246712	BEND	OR		10/15/2025		445		(18)			(18)		427	427			
100246713	REDMOND	WA		10/15/2025		352		(16)			(16)		336	336			
100246714	COTTRELLVILLE	MI		10/15/2025		458		(10)			(10)		448	448			
100246715	ATLANTIC BEACH	NC		10/15/2025		622		(26)			(26)		596	596			
100246716	HAYWARD	CA		10/15/2025		324		(16)			(16)		308	308			
100246717	TUCSON	AZ		10/15/2025		699		(35)			(35)		664	664			
100246718	NEW ORLEANS	LA		10/15/2025		1,612		(56)			(56)		1,556	1,556			
100246719	QUOGUE	NY		10/15/2025		781		(38)			(38)		743	743			
100246720	TEQUESTA	FL		10/15/2025		205		(7)			(7)		198	198			
100246721	PHILADELPHIA	PA		10/15/2025		321		(14)			(14)		307	307			
100246722	SEVIERVILLE	TN		10/15/2025		561		(27)			(27)		534	534			
100246723	NOLENSVILLE	TN		10/15/2025		749		(27)			(27)		722	722			
100246724	SODUS POINT	NY		10/15/2025		466		(19)			(19)		447	447			
100246725	CABOT	AR		10/15/2025		497		(1)			(1)		496	496			
100246726	SANTA ROSA BEACH	FL		10/15/2025		638		(7)			(7)		631	631			
100246727	HAVERSTRAW	NY		10/15/2025		1,159		(40)			(40)		1,119	1,119			
100246728	PHOENIX	AZ		10/15/2025		891		(26)			(26)		865	865			
100246729	KATY	TX		10/15/2025		461		(22)			(22)		439	439			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246730	SAN DIEGO	CA		10/15/2025		1,111		(22)			(22)		1,089	1,089			
100246731	STUART	FL		10/15/2025		839		(32)			(32)		807	807			
100246732	CLARKSON	KY		10/15/2025		919		(39)			(39)		880	880			
100246733	DAYTONA BEACH	FL		10/15/2025		516		(14)			(14)		502	502			
100246734	FORT MYERS	FL		10/15/2025		517		(19)			(19)		498	498			
100246735	MABELVALE	AR		10/15/2025		325							325	325			
100246736	LYONS	CO		10/15/2025		358		(13)			(13)		345	345			
100246737	HURON	OH		10/15/2025		402		(11)			(11)		391	391			
100246738	TAMPA	FL		10/15/2025		416		(8)			(8)		408	408			
100246739	ATHENS	OH		10/15/2025		260		(4)			(4)		256	256			
100246740	COLUMBIA	TN		10/15/2025		1,030		(42)			(42)		988	988			
100246741	WALLKILL	NY		10/15/2025		752		(31)			(31)		721	721			
100246742	THOMASVILLE	NC		10/15/2025		490		(21)			(21)		469	469			
100246743	LAKE OSWEGO	OR		10/15/2025		530		(22)			(22)		508	508			
100246744	NORTH LAS VEGAS	NV		10/15/2025		437		(12)			(12)		425	425			
100246745	FRISCO	TX		10/15/2025		494		(18)			(18)		476	476			
100246746	HASBROUCK HEIGHTS BORO	NJ		10/15/2025		626		(25)			(25)		601	601			
100246747	LAKE OSWEGO	OR		10/15/2025		718		(25)			(25)		693	693			
100246748	PALM COAST	FL		10/15/2025		907		(38)			(38)		869	869			
100246749	HOWELL	MI		10/15/2025		403		(15)			(15)		388	388			
100246750	HURST	TX		10/15/2025		171		(6)			(6)		165	165			
100246751	NORWALK	CT		10/15/2025		120,392		(5,393)			(5,393)		114,999	114,999			
100246752	MELBOURNE	FL		10/15/2025		280		(12)			(12)		268	268			
100246753	LONG BEACH	CA		10/15/2025		550		(19)			(19)		531	531			
100246754	NAUGATUCK	CT		10/15/2025		224		(5)			(5)		219	219			
100246755	MAMMOTH LAKES	CA		10/15/2025		1,170		(55)			(55)		1,115	1,115			
100246756	SALIDA	CA		10/15/2025		796		(31)			(31)		765	765			
100246757	CORAL SPRINGS	FL		10/15/2025		386		(17)			(17)		369	369			
100246758	EVERETT	WA		10/15/2025		493		(22)			(22)		471	471			
100246759	SHEFFIELD LAKE	OH		10/15/2025		257		(10)			(10)		247	247			
100246760	CHESAPEAKE BEACH	MD		10/15/2025		273		(11)			(11)		262	262			
100246761	CUMMING	GA		10/15/2025		98,067		(3,657)			(3,657)		94,410	94,410			
100246762	TUCSON	AZ		10/15/2025		399		(18)			(18)		381	381			
100246763	LOWVILLE	NY		10/15/2025		266		(13)			(13)		253	253			
100246764	BAKERSFIELD	CA		10/15/2025		175		(5)			(5)		170	170			
100246765	GREEN MOUNTAIN FALLS	CO		10/15/2025		719		(16)			(16)		703	703			
100246766	TAHOMA	CA		10/15/2025		778		(37)			(37)		741	741			
100246767	BRIDGEWATER	CT		10/15/2025		819		(21)			(21)		798	798			
100246768	SPOKANE VALLEY	WA		10/15/2025		266		(12)			(12)		254	254			
100246769	STEAMBOAT SPRINGS	CO		10/15/2025		47,665		(1,260)			(1,260)		46,405	46,405			
100246770	CHARLESTON	SC		10/15/2025		318		(6)			(6)		312	312			
100246771	ARLINGTON	TX		10/15/2025		624		(16)			(16)		608	608			
100246772	VANCOUVER	WA		10/15/2025		427		(19)			(19)		408	408			
100246773	BROOKHAVEN	PA		10/15/2025		1,324		(59)			(59)		1,265	1,265			
100246774	LEESVILLE	SC		10/15/2025		346		(17)			(17)		329	329			
100246775	TUCSON	AZ		10/15/2025		541		(16)			(16)		525	525			
100246776	PORT ORANGE	FL		10/15/2025		307		(6)			(6)		301	301			
100246777	NORTH TONAWANDA	NY		10/15/2025		363		(19)			(19)		344	344			
100246778	STROUDSBURG	PA		10/15/2025		1,822		(51)			(51)		1,771	1,771			
100246779	RHINEBECK	NY		10/15/2025		1,117		(54)			(54)		1,063	1,063			
100246780	PHOENIX	AZ		10/15/2025		509		(10)			(10)		499	499			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246781	PHOENIX	AZ		10/15/2025		417		(16)			(16)		401	401			
100246782	DANBURY	WI		10/15/2025		415		(11)			(11)		404	404			
100246783	COLLINSVILLE	CT		10/15/2025		244		(9)			(9)		235	235			
100246784	MAMMOTH LAKES	CA		10/15/2025		598		(23)			(23)		575	575			
100246785	LOGANVILLE	GA		10/15/2025		1,732		(45)			(45)		1,687	1,687			
100246786	PROVINCETOWN	MA		10/15/2025		2,252		(58)			(58)		2,194	2,194			
100246787	FREEPORT	FL		10/15/2025		381		(15)			(15)		366	366			
100246788	ENNIS	MT		10/15/2025		1,637		(69)			(69)		1,568	1,568			
100246789	NEW BRUNSWICK	NJ		10/15/2025		2,777		(67)			(67)		2,710	2,710			
100246790	BRADENTON	FL		10/15/2025		544		(23)			(23)		521	521			
100246791	HAVERSTRAW	NY		10/15/2025		517		(23)			(23)		494	494			
100246792	POMPANO BEACH	FL		10/15/2025		2,780		(128)			(128)		2,652	2,652			
100246793	PORT MURRAY	NJ		10/15/2025		621		(8)			(8)		613	613			
100246794	ACCORD	NY		10/15/2025		724		(36)			(36)		688	688			
100246795	SHERWOOD	AR		10/15/2025		330							330	330			
100246796	COLLEGEVILLE	PA		10/15/2025		2,387		(54)			(54)		2,333	2,333			
100246797	CHICAGO	IL		10/15/2025		2,661		(86)			(86)		2,575	2,575			
100246798	SEATTLE	WA		10/15/2025		1,041		(37)			(37)		1,004	1,004			
100246799	MEMPHIS	TN		10/15/2025		360							360	360			
100246800	MEMPHIS	TN		10/15/2025		530		(1)			(1)		529	529			
100246801	ALBRIGHTSVILLE	PA		10/15/2025		834		(38)			(38)		796	796			
100246802	SNOHOMISH	WA		10/15/2025		1,389		(20)			(20)		1,369	1,369			
100246803	MYRTLE BEACH	SC		10/15/2025		434		(20)			(20)		414	414			
100246804	PASADENA	CA		10/15/2025		923		(39)			(39)		884	884			
100246805	WATERVILLE	MN		10/15/2025		514		(11)			(11)		503	503			
100246806	BUFFALO	NY		10/15/2025		273		(12)			(12)		261	261			
100246807	CENTERVILLE	MA		10/15/2025		1,431		(53)			(53)		1,378	1,378			
100246808	HIRAM	GA		10/15/2025		238		(6)			(6)		232	232			
100246809	JACKSONVILLE	OR		10/15/2025		2,460		(51)			(51)		2,409	2,409			
100246810	TITUSVILLE	FL		10/15/2025		383		(8)			(8)		375	375			
100246811	HOPEWELL	NJ		10/15/2025		339		(16)			(16)		323	323			
100246812	LITTLE EGG HARBOR TWP	NJ		10/15/2025		1,938		(66)			(66)		1,872	1,872			
100246813	VILONIA	AR		10/15/2025		479		(21)			(21)		458	458			
100246814	DENVER	CO		10/15/2025		1,518		(64)			(64)		1,454	1,454			
100246815	TRUMBULL	CT		10/15/2025		711		(29)			(29)		682	682			
100246816	EL PASO	TX		10/15/2025		188		(5)			(5)		183	183			
100246817	RIDGEFIELD	CT		10/15/2025		1,205		(45)			(45)		1,160	1,160			
100246818	CHEEKTOWAGA	NY		10/15/2025		308		(14)			(14)		294	294			
100246819	SAINT PETERSBURG	FL		10/15/2025		244		(9)			(9)		235	235			
100246820	INDIANAPOLIS	IN		10/15/2025		253		(8)			(8)		245	245			
100246821	KISSIMMEE	FL		10/16/2025		681		(22)			(22)		659	659			
100246822	SPRING CITY	PA		10/16/2025		405		(19)			(19)		386	386			
100246823	STANTON	CA		10/16/2025		1,002		(39)			(39)		963	963			
100246824	TUCSON	AZ		10/16/2025		285		(7)			(7)		278	278			
100246825	ARRINGTON	TN		10/16/2025		487		(23)			(23)		464	464			
100246826	BURTON	MI		10/16/2025		340		(16)			(16)		324	324			
100246827	FRAMINGHAM	MA		10/16/2025		715		(28)			(28)		687	687			
100246828	HUNTINGTON PARK	CA		10/16/2025		11,354		(541)			(541)		10,813	10,813			
100246829	(NORTH HOLLYWOOD AREA) LOS AN	CA		10/16/2025		1,496		(71)			(71)		1,425	1,425			
100246830	(VAN NUYS AREA) LOS ANGELES	CA		10/16/2025		2,005		(87)			(87)		1,918	1,918			
100246832	NAPLES	FL		10/16/2025		259		(12)			(12)		247	247			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246833	LA FOLLETTE	TN		10/16/2025		863		(36)			(36)		827	827			
100246834	LAKE HAVASU CITY	AZ		10/16/2025		431		(20)			(20)		411	411			
100246835	MAHWAH	NJ		10/16/2025		656		(20)			(20)		636	636			
100246836	DALLAS	TX		10/16/2025		1,199		(57)			(57)		1,142	1,142			
100246837	FRISCO	TX		10/16/2025		7,069		(265)			(265)		6,804	6,804			
100246838	SAN CARLOS	CA		10/16/2025		2,475		(79)			(79)		2,396	2,396			
100246839	KIRKLAND	WA		10/16/2025		831		(27)			(27)		804	804			
100246840	POMPANO BEACH	FL		10/16/2025		3,025		(112)			(112)		2,913	2,913			
100246841	SAN JOSE	CA		10/16/2025		1,161,728		(34,750)			(34,750)		1,126,978	1,126,978			
100246842	ANAHEIM	CA		10/16/2025		1,711		(81)			(81)		1,630	1,630			
100246843	BROOKLYN	NY		10/16/2025		1,746		(41)			(41)		1,705	1,705			
100246844	LAGUNA NIGUEL	CA		10/16/2025		480,342		(17,009)			(17,009)		463,333	463,333			
100246845	(CHATSWORTH AREA) LOS ANGELES	CA		10/16/2025		1,290		(50)			(50)		1,240	1,240			
100246846	LAS VEGAS	NV		10/16/2025		642		(30)			(30)		612	612			
100246847	BAINBRIDGE ISLAND	WA		10/16/2025		1,098		(47)			(47)		1,051	1,051			
100246848	ADELANTO	CA		10/16/2025		434		(21)			(21)		413	413			
100246850	TEMECULA	CA		10/16/2025		794		(13)			(13)		781	781			
100246851	WEST COLUMBIA	SC		10/16/2025		123		(5)			(5)		118	118			
100246852	CAPE CORAL	FL		10/16/2025		359		(17)			(17)		342	342			
100246853	ALBUQUERQUE	NM		10/16/2025		316		(14)			(14)		302	302			
100246854	SIMI VALLEY	CA		10/17/2025		488		(14)			(14)		474	474			
100246855	LOS ANGELES	CA		10/17/2025		1,824		(61)			(61)		1,763	1,763			
100246856	HUNTINGTON BEACH	CA		10/17/2025		997		(31)			(31)		966	966			
100246857	BRISTOL	CT		10/17/2025		184		(4)			(4)		180	180			
100246858	LOXAHATCHEE	FL		10/17/2025		104,849		(4,117)			(4,117)		100,732	100,732			
100246859	NORTHRIDGE	CA		10/17/2025		742		(35)			(35)		707	707			
100246860	NORWALK	CA		10/17/2025		615		(18)			(18)		597	597			
100246862	SANTA ANA	CA		10/17/2025		568		(15)			(15)		553	553			
100246863	MANASSAS	VA		10/17/2025		250							250	250			
100246864	TRABUCO CANYON	CA		10/17/2025		1,089		(31)			(31)		1,058	1,058			
100246865	MORONGO VALLEY	CA		10/17/2025		208		(5)			(5)		203	203			
100246868	HIALEAH	FL		10/17/2025		161		(6)			(6)		155	155			
100246869	OCOEE	FL		10/17/2025		332		(8)			(8)		324	324			
100246870	SANDPOINT	ID		10/17/2025		341		(13)			(13)		328	328			
100246871	RIVERVIEW	FL		10/17/2025		1,052		(39)			(39)		1,013	1,013			
100246872	LA VERNE	CA		10/17/2025		920		(13)			(13)		907	907			
100246873	MURRIETA	CA		10/17/2025		431		(15)			(15)		416	416			
100246874	LONG BEACH	CA		10/17/2025		594		(18)			(18)		576	576			
100246875	FOND DU LAC	WI		10/17/2025		129		(2)			(2)		127	127			
100246876	ENCINO AREA LOS ANGELES	CA		10/17/2025		2,525		(120)			(120)		2,405	2,405			
100246877	RIDGEFIELD	NJ		10/17/2025		594		(12)			(12)		582	582			
100246878	LOS ANGELES	CA		10/17/2025		727		(26)			(26)		701	701			
100246879	BAYTOWN	TX		10/17/2025		213		(1)			(1)		212	212			
100246880	SAN BERNARDINO	CA		10/17/2025		383		(16)			(16)		367	367			
100246881	ORLANDO	FL		10/17/2025		162		(8)			(8)		154	154			
100246882	MORENO VALLEY	CA		10/17/2025		2,867		(40)			(40)		2,827	2,827			
100246884	LA HABRA	CA		10/17/2025		289		(7)			(7)		282	282			
100246885	VERO BEACH	FL		10/17/2025		208		(4)			(4)		204	204			
100246887	BOUNTIFUL	UT		10/17/2025		878		(36)			(36)		842	842			
100246888	JACKSONVILLE	FL		10/17/2025		109		2			2		111	111			
100246889	DOWNEY	CA		10/17/2025		709		(26)			(26)		683	683			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246891	HOMESTEAD	FL		10/17/2025		184		(8)			(8)		176	176			
100246892	FAYETTEVILLE	GA		10/17/2025		352		(17)			(17)		335	335			
100246893	TORRINGTON	CT		10/17/2025		157		(2)			(2)		155	155			
100246894	BALDWIN PARK	CA		10/17/2025		557		(23)			(23)		534	534			
100246895	PARKLAND	FL		10/17/2025		925		(25)			(25)		900	900			
100246896	PLEASANTON	CA		10/17/2025		2,500		(87)			(87)		2,413	2,413			
100246897	CAPE CORAL	FL		10/17/2025		151		(5)			(5)		146	146			
100246898	LA PUENTE	CA		10/17/2025		798		(25)			(25)		773	773			
100246899	RESEDA	CA		10/17/2025		551		(10)			(10)		541	541			
100246900	SPARKS	NV		10/17/2025		1,224		(35)			(35)		1,189	1,189			
100246901	OAKLAND	CA		10/17/2025		738		(14)			(14)		724	724			
100246902	CAPE CORAL	FL		10/17/2025		686		(29)			(29)		657	657			
100246903	HOUSTON	TX		10/17/2025		241		(1)			(1)		240	240			
100246904	FRESNO	CA		10/17/2025		318		(14)			(14)		304	304			
100246906	BURBANK	CA		10/17/2025		1,188		(36)			(36)		1,152	1,152			
100246907	PASADENA	MD		10/17/2025		437		(16)			(16)		421	421			
100246908	OKLAHOMA CITY	OK		10/17/2025		106		3			3		109	109			
100246909	DEARBORN	MI		10/17/2025		120		(6)			(6)		114	114			
100246910	LUBBOCK	TX		10/17/2025		158		(1)			(1)		157	157			
100246911	FONTANA	CA		10/17/2025		305		(15)			(15)		290	290			
100246912	CORTE MADERA	CA		10/17/2025		314		(8)			(8)		306	306			
100246913	COALINGA	CA		10/17/2025		284		(8)			(8)		276	276			
100246914	LA CROSSE	WI		10/17/2025		394		2			2		396	396			
100246915	MIAMI	FL		10/17/2025		201		(7)			(7)		194	194			
100246916	KISSIMMEE	FL		10/17/2025		299		(4)			(4)		295	295			
100246917	SANTA ANA	CA		10/17/2025		549		(24)			(24)		525	525			
100246919	SURPRISE	AZ		10/17/2025		419		(8)			(8)		411	411			
100246920	PAHRUMP	NV		10/17/2025		191		(9)			(9)		182	182			
100246921	SANTA ROSA	CA		10/17/2025		330		(13)			(13)		317	317			
100246922	LITTLE ROCK	AR		10/17/2025		187		(8)			(8)		179	179			
100246923	SAN FERNANDO	CA		10/17/2025		1,115		(47)			(47)		1,068	1,068			
100246924	MENDOTA	CA		10/17/2025		439		(13)			(13)		426	426			
100246925	BATON ROUGE	LA		10/17/2025		163		(5)			(5)		158	158			
100246926	SANTA CLARITA	CA		10/17/2025		280		(9)			(9)		271	271			
100246927	MODESTO	CA		10/17/2025		906		(39)			(39)		867	867			
100246928	AURORA	CO		10/17/2025		334		(16)			(16)		318	318			
100246929	SAN BERNARDINO	CA		10/17/2025		722		(5)			(5)		717	717			
100246930	MIAMI LAKES	FL		10/17/2025		429		(9)			(9)		420	420			
100246931	LOS ANGELES	CA		10/17/2025		289		(12)			(12)		277	277			
100246932	SAN LORENZO	CA		10/17/2025		394		(13)			(13)		381	381			
100246933	PLANT CITY	FL		10/17/2025		937		(33)			(33)		904	904			
100246937	FLOWER MOUND	TX		10/17/2025		501		(14)			(14)		487	487			
100246938	LA CENTER	WA		10/17/2025		653		(25)			(25)		628	628			
100246939	HOUSTON	TX		10/17/2025		111		(2)			(2)		109	109			
100246940	SACRAMENTO	CA		10/17/2025		180		(8)			(8)		172	172			
100246941	CHANDLER	AZ		10/17/2025		282		(9)			(9)		273	273			
100246942	MORGAN HILL	CA		10/17/2025		2,331		(66)			(66)		2,265	2,265			
100246943	FORT MYERS	FL		10/17/2025		182		(5)			(5)		177	177			
100246944	RACINE	WI		10/17/2025		97		(1)			(1)		96	96			
100246945	LOS ANGELES	CA		10/17/2025		365		(12)			(12)		353	353			
100246949	BRANDON	FL		10/17/2025		173		(8)			(8)		165	165			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100246950	CHARLOTTE	NC		10/17/2025		144		(7)			(7)		137	137			
100246951	MODESTO	CA		10/17/2025		286		(13)			(13)		273	273			
100246953	SAINT AUGUSTINE	FL		10/17/2025		296		(14)			(14)		282	282			
100246954	COTO DE CAZA	CA		10/17/2025		2,422		(91)			(91)		2,331	2,331			
100246955	AUSTIN	TX		10/17/2025		630		(15)			(15)		615	615			
100246956	TULSA	OK		10/17/2025		88		(1)			(1)		87	87			
100246957	EL CAJON	CA		10/17/2025		312		(13)			(13)		299	299			
100246958	MT. CRESTED BUTTE	CO		10/17/2025		231		(11)			(11)		220	220			
100246959	PACOIMA	CA		10/17/2025		21,438		(662)			(662)		20,776	20,776			
100246960	SCOTTSDALE	AZ		10/17/2025		914		(29)			(29)		885	885			
100246961	SAINT LOUIS	MO		10/17/2025		198		(8)			(8)		190	190			
100246962	SAN DIEGO	CA		10/17/2025		1,015		(33)			(33)		982	982			
100246963	BRANDON	FL		10/17/2025		365		(13)			(13)		352	352			
100246964	AUSTIN	TX		10/17/2025		244		(6)			(6)		238	238			
100246965	FORT COLLINS	CO		10/17/2025		1,654		(36)			(36)		1,618	1,618			
100246966	GILBERT	AZ		10/17/2025		1,200		(40)			(40)		1,160	1,160			
100246967	SKOKIE	IL		10/17/2025		784		(24)			(24)		760	760			
100246968	HOOVER	AL		10/17/2025		1,540		(27)			(27)		1,513	1,513			
100246969	TAMPA	FL		10/17/2025		455		(7)			(7)		448	448			
100246971	PLEASANT HILL	CA		10/17/2025		1,375		(49)			(49)		1,326	1,326			
100246972	SANTA CRUZ	CA		10/17/2025		750		(30)			(30)		720	720			
100246973	MENIFEE	CA		10/17/2025		2,586		(112)			(112)		2,474	2,474			
100246974	AUGUSTA	GA		10/17/2025		255		(9)			(9)		246	246			
100246975	MAGNOLIA	TX		10/17/2025		220		(4)			(4)		216	216			
100246976	YUMA	AZ		10/17/2025		160		(4)			(4)		156	156			
100246977	GRESHAM	OR		10/17/2025		456		(22)			(22)		434	434			
100246979	TOTOWA	NJ		10/17/2025		1,677		(63)			(63)		1,614	1,614			
100246980	COPPEROPOLIS	CA		10/17/2025		928		(36)			(36)		892	892			
100246981	ALHAMBRA	CA		10/17/2025		889		(21)			(21)		868	868			
100246982	CAPE CORAL	FL		10/17/2025		266		(9)			(9)		257	257			
100246983	SAN CLEMENTE	CA		10/17/2025		1,553		(55)			(55)		1,498	1,498			
100246984	LITTLETON	CO		10/17/2025		394		(11)			(11)		383	383			
100246985	BRECKENRIDGE	CO		10/17/2025		1,223		(48)			(48)		1,175	1,175			
100246986	SALT LAKE CITY	UT		10/17/2025		264		(9)			(9)		255	255			
100246987	THOUSAND OAKS	CA		10/17/2025		847		(18)			(18)		829	829			
100246988	ST GEORGE	UT		10/17/2025		3,491		(166)			(166)		3,325	3,325			
100246989	HENDERSON	NV		10/17/2025		1,052		(37)			(37)		1,015	1,015			
100246990	MURRIETA	CA		10/17/2025		449		(20)			(20)		429	429			
100246991	TAMPA	FL		10/17/2025		284		(11)			(11)		273	273			
100246992	AUSTIN	TX		10/21/2025		1,190		(40)			(40)		1,150	1,150			
100246993	MENIFEE	CA		10/21/2025		296		(10)			(10)		286	286			
100246994	MORRO BAY	CA		10/21/2025		906		(19)			(19)		887	887			
100246995	YORBA LINDA	CA		10/21/2025		1,438		(49)			(49)		1,389	1,389			
100246996	CHULA VISTA	CA		10/21/2025		702		(23)			(23)		679	679			
100246997	HINGHAM	MA		10/21/2025		1,954		(66)			(66)		1,888	1,888			
100246998	SANTA MARIA	CA		10/21/2025		609		(20)			(20)		589	589			
100246999	BOYNTON BEACH	FL		10/21/2025		385		(11)			(11)		374	374			
100247000	GRAFORD	TX		10/21/2025		164		(3)			(3)		161	161			
100247001	CORAL SPRINGS	FL		10/21/2025		1,566		(32)			(32)		1,534	1,534			
100247002	FRESNO	CA		10/21/2025		310		(10)			(10)		300	300			
100247003	BEVERLY	NJ		10/21/2025		245		(7)			(7)		238	238			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247004	OCEANSIDE	CA		10/22/2025		1,802		(65)			(65)		1,737	1,737			
100247005	CROWLEY	TX		10/22/2025		477		(18)			(18)		459	459			
100247006	BRANDENTON	FL		10/22/2025		1,120		(39)			(39)		1,081	1,081			
100247007	MCKINNEY	TX		10/22/2025		665		(26)			(26)		639	639			
100247008	HOUSTON	TX		10/22/2025		182		(7)			(7)		175	175			
100247009	CONCORD	CA		10/22/2025		137		(5)			(5)		132	132			
100247010	KNIGHTDALE	NC		10/22/2025		209		(7)			(7)		202	202			
100247011	SIMPSONVILLE	SC		10/22/2025		1,161		(15)			(15)		1,146	1,146			
100247012	MCKINNEY	TX		10/22/2025		208		(8)			(8)		200	200			
100247013	SURFSIDE BCH	SC		10/22/2025		176		(3)			(3)		173	173			
100247014	PASO ROBLES	CA		10/22/2025		570		(13)			(13)		557	557			
100247015	MARSHALL	NC		10/22/2025		124		(6)			(6)		118	118			
100247016	MCKINNEY	TX		10/22/2025		294		(4)			(4)		290	290			
100247017	TOLAR	TX		10/22/2025		174		(4)			(4)		170	170			
100247018	FRESNO	CA		10/22/2025		736		(19)			(19)		717	717			
100247019	CROSBY	TX		10/22/2025		834		53			53		887	887			
100247020	MANTECA	CA		10/22/2025		820		(19)			(19)		801	801			
100247021	HAMPSTEAD	NH		10/22/2025		479		(17)			(17)		462	462			
100247022	JENSEN BEACH	FL		10/22/2025		280		(8)			(8)		272	272			
100247023	KEMAH	TX		10/22/2025		210		4			4		214	214			
100247024	ZEBULON	NC		10/22/2025		856		(19)			(19)		837	837			
100247025	MEDFORD	MA		10/22/2025		8,021		(328)			(328)		7,693	7,693			
100247026	SPRING LAKE PARK	MN		10/22/2025		128		(5)			(5)		123	123			
100247027	MONT BELVIEU	TX		10/22/2025		193		(7)			(7)		186	186			
100247028	LONGS	SC		10/22/2025		194		12			12		206	206			
100247029	SAN MARCOS	CA		10/22/2025		1,058		(42)			(42)		1,016	1,016			
100247030	CHARLOTTE	NC		10/22/2025		447		(11)			(11)		436	436			
100247031	KEMAH	TX		10/22/2025		221		(4)			(4)		217	217			
100247032	LA GRANGE	NC		10/22/2025		209		(6)			(6)		203	203			
100247033	LAKE ALFRED	FL		10/22/2025		223		(3)			(3)		220	220			
100247034	RIO RICO	AZ		10/22/2025		263		(10)			(10)		253	253			
100247035	REISTERSTOWN	MD		10/22/2025		119		(3)			(3)		116	116			
100247036	MONROE	NC		10/22/2025		222		(4)			(4)		218	218			
100247037	LAWRENCE	KS		10/22/2025		180		(8)			(8)		172	172			
100247038	LAUDERDALE LAKES	FL		10/22/2025		320		(4)			(4)		316	316			
100247039	LAUREL	MT		10/22/2025		129		(6)			(6)		123	123			
100247040	LAWRENCEVILLE	GA		10/22/2025		598		(17)			(17)		581	581			
100247041	CHARLOTTE	NC		10/22/2025		222		(5)			(5)		217	217			
100247042	CONOVER	NC		10/22/2025		11,859		(305)			(305)		11,554	11,554			
100247043	CALABASH	NC		10/22/2025		348		25			25		373	373			
100247044	MANTECA	CA		10/22/2025		548		(26)			(26)		522	522			
100247045	DENVER	CO		10/22/2025		2,277		(95)			(95)		2,182	2,182			
100247046	MCKINNEY	TX		10/22/2025		178		(6)			(6)		172	172			
100247047	NAPA	CA		10/22/2025		650		(13)			(13)		637	637			
100247048	LEXINGTON	SC		10/22/2025		322		(11)			(11)		311	311			
100247049	SAN DIEGO	CA		10/22/2025		234		(4)			(4)		230	230			
100247050	SIMPSONVILLE	SC		10/22/2025		214		(5)			(5)		209	209			
100247052	WORCESTER	MA		10/22/2025		219		(6)			(6)		213	213			
100247053	LAWRENCEVILLE	GA		10/22/2025		598		(17)			(17)		581	581			
100247054	NEWNAN	GA		10/22/2025		425		(14)			(14)		411	411			
100247055	GILMER	TX		10/22/2025		219		(8)			(8)		211	211			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247056	NASHUA	NH		10/22/2025		262		(7)			(7)		255	255			
100247057	REDLANDS	CA		10/22/2025		420		(13)			(13)		407	407			
100247058	PARSIPPANY	NJ		10/22/2025		255		(9)			(9)		246	246			
100247059	CHARLOTTE	NC		10/22/2025		242		(2)			(2)		240	240			
100247060	LONGS	SC		10/22/2025		2,277		(48)			(48)		2,229	2,229			
100247061	NEW YORK	NY		10/22/2025		470		(9)			(9)		461	461			
100247062	HYATTSVILLE	MD		10/22/2025		315		(10)			(10)		305	305			
100247063	SOUTH OGDEN	UT		10/22/2025		222		(4)			(4)		218	218			
100247064	ROANOKE	VA		10/22/2025		297		(11)			(11)		286	286			
100247065	LYNDHURST	NJ		10/22/2025		504		(17)			(17)		487	487			
100247066	ROMEOVILLE	IL		10/22/2025		343		(10)			(10)		333	333			
100247067	CHINCOTEAGUE ISLAND	VA		10/22/2025		190		(7)			(7)		183	183			
100247068	CANTON	GA		10/22/2025		523		(10)			(10)		513	513			
100247069	LEWES	DE		10/22/2025		442		(13)			(13)		429	429			
100247070	DUXBURY	MA		10/22/2025		249		(8)			(8)		241	241			
100247071	DALLAS	TX		10/22/2025		222		(8)			(8)		214	214			
100247073	CAMERON	NC		10/22/2025		184		(5)			(5)		179	179			
100247074	WESTERVILLE	OH		10/22/2025		448		(17)			(17)		431	431			
100247075	CHARLOTTE	NC		10/22/2025		224		(6)			(6)		218	218			
100247076	ADAIRSVILLE	GA		10/22/2025		183		(9)			(9)		174	174			
100247077	LANSING	MI		10/22/2025		470		(11)			(11)		459	459			
100247078	ROHNERT PARK	CA		10/22/2025		1,112		(39)			(39)		1,073	1,073			
100247079	WAYNESBORO	PA		10/22/2025		221		(7)			(7)		214	214			
100247080	MAGNOLIA	TX		10/22/2025		778		(22)			(22)		756	756			
100247081	NEWRY	ME		10/22/2025		545		(12)			(12)		533	533			
100247082	PALM COAST	FL		10/22/2025		224		14			14		238	238			
100247083	ROUND ROCK	TX		10/22/2025		202		6			6		208	208			
100247084	GREENEVILLE	TN		10/22/2025		125		(7)			(7)		118	118			
100247085	PUNTA GORDA	FL		10/22/2025		205		(3)			(3)		202	202			
100247086	MT PLEASANT	SC		10/22/2025		308		(12)			(12)		296	296			
100247087	ADAIRSVILLE	GA		10/22/2025		196		(8)			(8)		188	188			
100247088	INDIAN LAND	SC		10/22/2025		321		(9)			(9)		312	312			
100247089	FORT WORTH	TX		10/22/2025		202		(6)			(6)		196	196			
100247090	RANDOLPH	MA		10/22/2025		181		(7)			(7)		174	174			
100247091	LONG BEACH	WA		10/22/2025		219		(6)			(6)		213	213			
100247092	NOVATO	CA		10/22/2025		606		(17)			(17)		589	589			
100247093	CHARLOTTE	NC		10/22/2025		241		(8)			(8)		233	233			
100247094	MILFORD	DE		10/22/2025		489		(9)			(9)		480	480			
100247095	FAIRVIEW	TN		10/22/2025		225		(5)			(5)		220	220			
100247096	SURPRISE	AZ		10/22/2025		533		62			62		595	595			
100247097	WASILLA	AK		10/22/2025		355		(15)			(15)		340	340			
100247098	BEAVER	PA		10/22/2025		195		(7)			(7)		188	188			
100247099	MCKINNEY	TX		10/22/2025		211		(5)			(5)		206	206			
100247100	CAPE CORAL	FL		10/22/2025		147		(7)			(7)		140	140			
100247101	WAYNESBORO	PA		10/22/2025		201		(7)			(7)		194	194			
100247102	MCKINNEY	TX		10/22/2025		499		(16)			(16)		483	483			
100247103	DENTON	TX		10/22/2025		170		(8)			(8)		162	162			
100247104	LAS VEGAS	NV		10/22/2025		164		(5)			(5)		159	159			
100247106	PAIA	HI		10/22/2025		950		(33)			(33)		917	917			
100247107	CHICAGO	IL		10/22/2025		375		(12)			(12)		363	363			
100247108	MISSION VIEJO	CA		10/22/2025		614		(29)			(29)		585	585			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247109	CONCORD	NC		10/22/2025		1,208		(36)			(36)		1,172	1,172			
100247110	PHOENIXVILLE	PA		10/22/2025		217		(7)			(7)		210	210			
100247111	BRADFORD	MA		10/22/2025		212		(5)			(5)		207	207			
100247112	KILLINGTON	VT		10/22/2025		205		(10)			(10)		195	195			
100247113	MORRIS PLAINS	NJ		10/22/2025		298		(9)			(9)		289	289			
100247114	MONROE	NC		10/22/2025		251		(3)			(3)		248	248			
100247116	HUMMELSTOWN	PA		10/22/2025		165		(4)			(4)		161	161			
100247117	BRIDGETON	NJ		10/22/2025		122		(6)			(6)		116	116			
100247118	CONYERS	GA		10/22/2025		174		(5)			(5)		169	169			
100247119	SANTA FE SPRINGS	CA		10/23/2025		435		(17)			(17)		418	418			
100247120	LOS ANGELES	CA		10/23/2025		466		(17)			(17)		449	449			
100247121	CARMICHAEL	CA		10/23/2025		789		(32)			(32)		757	757			
100247122	BELTON	MO		10/23/2025		106		(4)			(4)		102	102			
100247123	PEORIA	AZ		10/23/2025		919		(20)			(20)		899	899			
100247124	FONTANA	CA		10/23/2025		710		(22)			(22)		688	688			
100247125	JURUPA VALLEY	CA		10/23/2025		241		(11)			(11)		230	230			
100247126	ADELANTO	CA		10/23/2025		214		(7)			(7)		207	207			
100247127	ODENVILLE	AL		10/23/2025		249		(6)			(6)		243	243			
100247128	TALLAHASSEE	FL		10/23/2025		280		(5)			(5)		275	275			
100247129	VIRGINIA BEACH	VA		10/23/2025		595		(15)			(15)		580	580			
100247130	WHEELING	IL		10/23/2025		150		(4)			(4)		146	146			
100247131	IDYLLWILD	CA		10/23/2025		170		(6)			(6)		164	164			
100247132	CALIFORNIA CITY	CA		10/23/2025		247		(6)			(6)		241	241			
100247133	TEHACHAPI	CA		10/23/2025		271		(7)			(7)		264	264			
100247134	CRANBERRY TOWNSHIP	PA		10/23/2025		180		(7)			(7)		173	173			
100247135	RUNNING SPRINGS	CA		10/23/2025		244		(3)			(3)		241	241			
100247136	KENNESAW	GA		10/23/2025		205		(5)			(5)		200	200			
100247155	MCMINNVILLE	OR		11/14/2025		10,674		(420)			(420)		10,254	10,254			
100247171	BURBANK	CA		11/14/2025		745		(19)			(19)		726	726			
100247174	FLORISSANT	CO		10/23/2025		867		(35)			(35)		832	832			
100247175	GRAND JCT	CO		10/23/2025		289		(11)			(11)		278	278			
100247176	FORT COLLINS	CO		10/23/2025		378		(10)			(10)		368	368			
100247177	CAPE CARTERET	NC		10/23/2025		1,851		(57)			(57)		1,794	1,794			
100247178	NESHKORO	WI		10/23/2025		205		(7)			(7)		198	198			
100247179	NEW SMYRNA BEACH	FL		10/23/2025		348		(13)			(13)		335	335			
100247180	BIG BEAR CITY	CA		10/23/2025		415		(12)			(12)		403	403			
100247181	ANTHONY	NM		10/23/2025		300		(5)			(5)		295	295			
100247182	VAN ALSTYNE	TX		10/23/2025		220		(8)			(8)		212	212			
100247183	RENO	NV		10/23/2025		610		(16)			(16)		594	594			
100247184	BLOOMINGTON	MN		10/23/2025		257		(4)			(4)		253	253			
100247185	RALEIGH	NC		10/23/2025		248		(4)			(4)		244	244			
100247186	GLEN ALLEN	VA		10/23/2025		560		(12)			(12)		548	548			
100247187	SPOKANE	WA		10/23/2025		193		(7)			(7)		186	186			
100247188	KILL DEVIL HILLS	NC		10/23/2025		368		(3)			(3)		365	365			
100247189	MIDLOTHIAN	VA		10/23/2025		570		(16)			(16)		554	554			
100247190	WHITEFISH BAY	WI		10/23/2025		371		(11)			(11)		360	360			
100247191	ALLENTOWN	PA		10/23/2025		203		(8)			(8)		195	195			
100247192	AUSTIN	TX		10/23/2025		763		(29)			(29)		734	734			
100247193	AUSTIN	TX		10/23/2025		737		(24)			(24)		713	713			
100247194	ATLANTIC CITY	NJ		10/23/2025		623		(22)			(22)		601	601			
100247195	OREM	UT		10/23/2025		229		(8)			(8)		221	221			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247196	TABERNASH	CO		10/23/2025		578		(15)			(15)		563	563			
100247197	ROTONDA WEST	FL		10/23/2025		326		(14)			(14)		312	312			
100247198	BROKEN BOW	OK		10/23/2025		316		(7)			(7)		309	309			
100247199	WENDELL	NC		10/23/2025		251		(8)			(8)		243	243			
100247200	NAPLES	FL		10/23/2025		204		(9)			(9)		195	195			
100247201	BERLIN	MD		10/23/2025		239		(10)			(10)		229	229			
100247202	MC HENRY	MD		10/23/2025		942		(30)			(30)		912	912			
100247203	REDDING	CA		10/23/2025		220		(7)			(7)		213	213			
100247204	OCEAN VIEW	DE		10/23/2025		434		(13)			(13)		421	421			
100247205	E WENATCHEE	WA		10/23/2025		808		(11)			(11)		797	797			
100247206	PORT TOWNSEND	WA		10/23/2025		5,660		(75)			(75)		5,585	5,585			
100247207	TALLAHASSEE	FL		10/23/2025		337		(11)			(11)		326	326			
100247208	LAS VEGAS	NV		10/23/2025		287		(8)			(8)		279	279			
100247209	DONNELLY	ID		10/23/2025		447		(6)			(6)		441	441			
100247210	ALMA	CO		10/23/2025		305		(6)			(6)		299	299			
100247211	OCEAN CITY	MD		10/23/2025		1,456		(50)			(50)		1,406	1,406			
100247212	NOBLESVILLE	IN		10/23/2025		283		(8)			(8)		275	275			
100247213	CLIFTON TWP	PA		10/23/2025		213		(8)			(8)		205	205			
100247214	CHARLOTTE	NC		10/23/2025		255		(8)			(8)		247	247			
100247215	VAIL	AZ		10/23/2025		418		(14)			(14)		404	404			
100247216	PFLUGERVILLE	TX		10/23/2025		243		(8)			(8)		235	235			
100247217	DALLAS	TX		10/23/2025		331		(9)			(9)		322	322			
100247218	STAR	ID		10/23/2025		520		(15)			(15)		505	505			
100247219	BEECH MOUNTAIN	NC		10/23/2025		349		(6)			(6)		343	343			
100247220	TRINITY	TX		10/23/2025		848		(23)			(23)		825	825			
100247221	HOLLAND	PA		10/23/2025		260		(8)			(8)		252	252			
100247222	POST FALLS	ID		10/23/2025		504		(12)			(12)		492	492			
100247223	SEVIERVILLE	TN		10/23/2025		318		(3)			(3)		315	315			
100247224	LAKE PARK	GA		10/23/2025		210		(8)			(8)		202	202			
100247225	CONWAY	SC		10/23/2025		162							162	162			
100247226	YUKON	OK		10/23/2025		317		(4)			(4)		313	313			
100247227	SAINT CHARLES	IL		10/23/2025		384		11			11		395	395			
100247228	LA GRANGE	NC		10/23/2025		515		17			17		532	532			
100247229	CHICAGO	IL		10/23/2025		587		(14)			(14)		573	573			
100247230	PONTE VEDRA	FL		10/23/2025		413		(16)			(16)		397	397			
100247231	FLAGSTAFF	AZ		10/23/2025		554		(14)			(14)		540	540			
100247232	MIDLAND	TX		10/23/2025		195		(7)			(7)		188	188			
100247233	O FALLON	MO		10/23/2025		174		(7)			(7)		167	167			
100247234	HUBERT	NC		10/23/2025		444		(16)			(16)		428	428			
100247235	SIMPSONVILLE	SC		10/23/2025		293		(10)			(10)		283	283			
100247236	CEDAR GLEN	CA		10/23/2025		309		(6)			(6)		303	303			
100247237	SANTA FE	NM		10/23/2025		634		(16)			(16)		618	618			
100247238	LEWES	DE		10/23/2025		529		(14)			(14)		515	515			
100247239	LAKE ARROWHEAD	CA		10/23/2025		439		(8)			(8)		431	431			
100247241	ORLANDO	FL		10/23/2025		843		(27)			(27)		816	816			
100247243	PORT MANSFIELD	TX		10/23/2025		400		(14)			(14)		386	386			
100247244	DAUPHIN ISLAND	AL		10/23/2025		402		(14)			(14)		388	388			
100247245	FACTORYVILLE	PA		10/23/2025		685		(22)			(22)		663	663			
100247246	ELLIJAY	GA		10/23/2025		257		(9)			(9)		248	248			
100247247	GROVELAND	FL		10/23/2025		273		(5)			(5)		268	268			
100247248	EUREKA	CA		10/23/2025		576		(18)			(18)		558	558			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247249	MORGANTON	GA		10/23/2025		294		(6)			(6)		288	288			
100247250	BRYSON CITY	NC		10/23/2025		217		(7)			(7)		210	210			
100247251	CIRCLEVILLE	UT		10/23/2025		184		(7)			(7)		177	177			
100247252	BOONE	NC		10/23/2025		250		(6)			(6)		244	244			
100247253	CRYSTAL BEACH	TX		10/23/2025		412		(8)			(8)		404	404			
100247254	NEW ORLEANS	LA		10/23/2025		371		(14)			(14)		357	357			
100247255	LAKE HAMILTON	FL		10/23/2025		261		7			7		268	268			
100247256	OAK ISLAND	NC		10/23/2025		622		(15)			(15)		607	607			
100247257	PHILADELPHIA	PA		10/23/2025		428		(11)			(11)		417	417			
100247258	HERMITAGE	PA		10/23/2025		178		(7)			(7)		171	171			
100247259	CEDAR CITY	UT		10/23/2025		210		(7)			(7)		203	203			
100247260	MOUNT JACKSON	VA		10/23/2025		520		(12)			(12)		508	508			
100247261	REHOBOTH BEACH	DE		10/23/2025		1,021		(26)			(26)		995	995			
100247262	ROUND ROCK	TX		10/23/2025		53,895		(856)			(856)		53,039	53,039			
100247263	SALISBURY	MD		10/23/2025		193		2			2		195	195			
100247264	PHILADELPHIA	PA		10/23/2025		157		(4)			(4)		153	153			
100247265	DARLINGTON	MD		10/23/2025		198		(2)			(2)		196	196			
100247266	WICKENBURG	AZ		10/23/2025		2,675		(130)			(130)		2,545	2,545			
100247267	STONE MOUNTAIN	GA		10/23/2025		183		(4)			(4)		179	179			
100247268	LAS CRUCES	NM		10/23/2025		164		(3)			(3)		161	161			
100247269	CHEYENNE	WY		10/23/2025		162		(2)			(2)		160	160			
100247270	BELLEFONTE	PA		10/23/2025		167		(2)			(2)		165	165			
100247271	SAINT LOUIS	MO		10/23/2025		215		(4)			(4)		211	211			
100247272	HERNDON	VA		10/23/2025		6,466		(65)			(65)		6,401	6,401			
100247273	ORMOND BEACH	FL		10/23/2025		406		12			12		418	418			
100247274	RICHFIELD	MN		10/23/2025		160		(4)			(4)		156	156			
100247275	SHEFFIELD	AL		10/23/2025		157		(4)			(4)		153	153			
100247276	OMAHA	NE		10/23/2025		198		(4)			(4)		194	194			
100247277	RAMSEY	MN		10/23/2025		1,395							1,395	1,395			
100247278	HAW RIVER	NC		10/23/2025		270		5			5		275	275			
100247279	TOLLAND	CT		10/23/2025		156							156	156			
100247280	NORTHOME	MN		10/23/2025		175		3			3		178	178			
100247281	LOS ANGELES	CA		10/23/2025		336		(3)			(3)		333	333			
100247282	WAREHAM	MA		10/23/2025		221		(8)			(8)		213	213			
100247283	OXON HILL	MD		10/23/2025		471		(17)			(17)		454	454			
100247284	FORT WORTH	TX		10/23/2025		(250)							(250)	(250)			
100247285	CLAYTON	GA		10/23/2025		209		(6)			(6)		203	203			
100247286	ST GEORGE	UT		10/23/2025		563		(13)			(13)		550	550			
100247287	RAYMORE	MO		10/23/2025		201		(7)			(7)		194	194			
100247288	TIVERTON	RI		10/23/2025		338		(10)			(10)		328	328			
100247290	PALM BAY	FL		10/23/2025		188		(8)			(8)		180	180			
100247291	COLDWATER	MI		10/23/2025		395		(8)			(8)		387	387			
100247292	EL PASO	TX		10/23/2025		206		(5)			(5)		201	201			
100247293	PONTE VEDRA	FL		10/23/2025		352		(13)			(13)		339	339			
100247295	RALEIGH	NC		10/23/2025		2,343		73			73		2,416	2,416			
100247296	JAMESTOWN	NY		10/23/2025		182		(8)			(8)		174	174			
100247298	WINTER HAVEN	FL		10/23/2025		808		(12)			(12)		796	796			
100247299	TARZANA	CA		10/24/2025		879		(35)			(35)		844	844			
100247300	LAKE ARROWHEAD	CA		10/24/2025		227		(11)			(11)		216	216			
100247301	LANCASTER	TX		10/24/2025		87		(4)			(4)		83	83			
100247302	PONTE VEDRA BEACH	FL		10/24/2025		87		(4)			(4)		83	83			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247303	POMPANO BEACH	FL		10/24/2025		156		(6)			(6)		150	150			
100247304	RANCHO CUCAMONGA	CA		10/24/2025		544		(20)			(20)		524	524			
100247306	LYNWOOD	CA		10/24/2025		370		(7)			(7)		363	363			
100247311	DENVER	CO		10/24/2025		393		(15)			(15)		378	378			
100247312	MONROE	WA		10/24/2025		369		(13)			(13)		356	356			
100247313	OVERTON	NE		10/24/2025		238		1			1		239	239			
100247314	MIAMI	FL		10/24/2025		267		(13)			(13)		254	254			
100247316	WESTMINSTER	CA		10/24/2025		552		(18)			(18)		534	534			
100247322	APPLE VALLEY	CA		10/24/2025		239		(7)			(7)		232	232			
100247323	SPRINGFIELD	VA		10/24/2025		728		(2)			(2)		726	726			
100247325	STURGEON BAY	WI		10/24/2025		425		(19)			(19)		406	406			
100247327	WOODBURY	MN		10/24/2025		236		(8)			(8)		228	228			
100247330	SAN MARCOS	CA		10/24/2025		772		(23)			(23)		749	749			
100247340	TEWKSBURY	MA		10/24/2025		481		(15)			(15)		466	466			
100247343	PALM COAST	FL		10/24/2025		297		(4)			(4)		293	293			
100247345	DOWNEY	CA		10/24/2025		484		(5)			(5)		479	479			
100247347	ROSWELL	GA		10/24/2025		496		(11)			(11)		485	485			
100247350	LA MIRADA	CA		10/24/2025		496		(8)			(8)		488	488			
100247351	SAN ANTONIO	TX		10/24/2025		5,217		(69)			(69)		5,148	5,148			
100247352	UHLAND	TX		10/24/2025		134		1			1		135	135			
100247353	WILTON MANORS	FL		10/24/2025		490		(4)			(4)		486	486			
100247356	GLEN BURNIE	MD		10/24/2025		177		(7)			(7)		170	170			
100247358	COACHELLA	CA		10/24/2025		215		(10)			(10)		205	205			
100247359	STAFFORD	VA		10/24/2025		142		(6)			(6)		136	136			
100247361	HULL	MA		10/24/2025		352		4			4		356	356			
100247364	PERRIS	CA		10/24/2025		387		(11)			(11)		376	376			
100247366	CLEARLAKE OAKS	CA		10/24/2025		235		(11)			(11)		224	224			
100247367	MIAMI	FL		10/24/2025		378		1			1		379	379			
100247368	BAKERSFIELD	CA		10/24/2025		454		(5)			(5)		449	449			
100247369	KISSIMMEE	FL		10/24/2025		199							199	199			
100247372	TAMPA	FL		10/24/2025		378		(5)			(5)		373	373			
100247376	CANTON	OH		10/24/2025		198		(6)			(6)		192	192			
100247378	LOS ANGELES	CA		10/24/2025		476		(19)			(19)		457	457			
100247379	GRAND PRAIRIE	TX		10/24/2025		196		4			4		200	200			
100247380	SANTA ANA	CA		10/24/2025		548		(21)			(21)		527	527			
100247382	DENVER	CO		10/24/2025		206		(5)			(5)		201	201			
100247383	KENNER	LA		10/24/2025		1,864		(10)			(10)		1,854	1,854			
100247384	MILWAUKEE	WI		10/24/2025		234		(6)			(6)		228	228			
100247385	LUBBOCK	TX		10/24/2025		91		(2)			(2)		89	89			
100247389	BAKERSFIELD	CA		10/24/2025		193		(6)			(6)		187	187			
100247390	PALM COAST	FL		10/24/2025		12							12	12			
100247391	UHLAND	TX		10/24/2025		134		1			1		135	135			
100247393	COMPTON	CA		10/24/2025		489		5			5		494	494			
100247394	HOWELL	MI		10/24/2025		312		(14)			(14)		298	298			
100247395	FONTANA	CA		10/24/2025		362		1			1		363	363			
100247397	COMPTON	CA		10/24/2025		361		(3)			(3)		358	358			
100247398	BAKERSFIELD	CA		10/24/2025		305		(5)			(5)		300	300			
100247401	MATTAPAN	MA		10/24/2025		990		(1)			(1)		989	989			
100247402	DALLAS	TX		10/24/2025		130		(6)			(6)		124	124			
100247404	KEMP	TX		10/24/2025		914		(27)			(27)		887	887			
100247408	SAINT PETERSBURG	FL		10/24/2025		372		(15)			(15)		357	357			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247409	SCOTTSDALE	AZ		10/24/2025		635		(24)			(24)		611	611			
100247413	FONTANA	CA		10/24/2025		401		(15)			(15)		386	386			
100247415	EDISON	NJ		10/24/2025		168		(8)			(8)		160	160			
100247417	JURUPA VALLEY	CA		10/24/2025		680		(25)			(25)		655	655			
100247418	DOVER	NH		10/24/2025		633		(23)			(23)		610	610			
100247419	HURRICANE	UT		10/24/2025		292		(6)			(6)		286	286			
100247423	LANDER	WY		10/24/2025		868		(28)			(28)		840	840			
100247430	MURRIETA	CA		11/26/2025		450		(17)			(17)		433	433			
100247504	SHORELINE	WA		10/28/2025		786		(16)			(16)		770	770			
100247505	CARMEL	CA		10/28/2025		3,193		(141)			(141)		3,052	3,052			
100247506	SIMI VALLEY	CA		10/28/2025		759		(36)			(36)		723	723			
100247507	LOS ANGELES	CA		10/28/2025		1,749		(83)			(83)		1,666	1,666			
100247508	POMONA	CA		10/28/2025		2,413		(85)			(85)		2,328	2,328			
100247509	ORLANDO	FL		10/28/2025		356		(17)			(17)		339	339			
100247510	GLENDALE	CA		10/28/2025		336		(8)			(8)		328	328			
100247511	PALMDALE	CA		10/28/2025		373		(11)			(11)		362	362			
100247513	CHULA VISTA	CA		10/28/2025		1,498		(29)			(29)		1,469	1,469			
100247514	GRANADA HILLS	CA		10/28/2025		1,533		(57)			(57)		1,476	1,476			
100247515	WHARTON	TX		10/28/2025		180		(9)			(9)		171	171			
100247517	VAN NUYS	CA		10/28/2025		3,667		(118)			(118)		3,549	3,549			
100247518	ESCONDIDO	CA		10/28/2025		1,835		(56)			(56)		1,779	1,779			
100247519	GLENDALE	CA		10/28/2025		2,787		(100)			(100)		2,687	2,687			
100247521	BURBANK	CA		10/28/2025		632		(25)			(25)		607	607			
100247522	GLENDALE	CA		10/28/2025		1,154		(34)			(34)		1,120	1,120			
100247524	PHILADELPHIA	PA		10/28/2025		490		(14)			(14)		476	476			
100247525	RICHMOND	TX		10/28/2025		999		(46)			(46)		953	953			
100247526	WEST HILLS	CA		10/28/2025		1,481		(66)			(66)		1,415	1,415			
100247527	MIDLOTHIAN	TX		10/28/2025		874		(11)			(11)		863	863			
100247529	GLENDALE	CA		10/28/2025		851		(37)			(37)		814	814			
100247530	ORLANDO	FL		10/28/2025		268		(13)			(13)		255	255			
100247531	ARLETA	CA		10/28/2025		573		(27)			(27)		546	546			
100247532	LAS VEGAS	NV		10/28/2025		236		(11)			(11)		225	225			
100247533	RICHMOND	TX		10/28/2025		735		(26)			(26)		709	709			
100247534	SAN JACINTO	CA		10/28/2025		108		(4)			(4)		104	104			
100247535	GLENDALE	CA		10/28/2025		306		(12)			(12)		294	294			
100247536	NORTH HOLLYWOOD	CA		10/28/2025		600		(17)			(17)		583	583			
100247537	GRANADA HILLS	CA		10/28/2025		813		(24)			(24)		789	789			
100247538	MIAMI	FL		10/28/2025		627		(27)			(27)		600	600			
100247539	VAN NUYS	CA		10/28/2025		341		(11)			(11)		330	330			
100247540	GAINESVILLE	VA		10/28/2025		331		(11)			(11)		320	320			
100247541	WATERBURY	CT		10/28/2025		242		(9)			(9)		233	233			
100247542	SPRING	TX		10/28/2025		651		(28)			(28)		623	623			
100247543	CRIMORA	VA		10/28/2025		131		(6)			(6)		125	125			
100247544	HOLBROOK	MA		10/28/2025		498		(2)			(2)		496	496			
100247545	WACO	TX		10/28/2025		82		(4)			(4)		78	78			
100247546	ENCINO	CA		10/28/2025		2,961		(6)			(6)		2,955	2,955			
100247547	BAKERSFIELD	CA		10/28/2025		160		(4)			(4)		156	156			
100247548	DURHAM	NC		10/28/2025		238		(6)			(6)		232	232			
100247549	HOUSTON	TX		10/28/2025		650		(27)			(27)		623	623			
100247550	DALLAS	TX		10/28/2025		91		(4)			(4)		87	87			
100247551	YAKIMA	WA		10/29/2025		290		(13)			(13)		277	277			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100247552	PRESCOTT	AZ		10/29/2025		582		(20)			(20)		562	562			
100247553	GENOA	NV		10/29/2025		657		(23)			(23)		634	634			
100247554	HURRICANE	UT		10/29/2025		322		(15)			(15)		307	307			
100247555	FRESH MEADOWS	NY		10/29/2025		564		(19)			(19)		545	545			
100247557	WALNUT	CA		10/29/2025		682		(25)			(25)		657	657			
100247558	SUGAR LAND	TX		10/29/2025		213		(9)			(9)		204	204			
100247559	LOS ANGELES	CA		10/29/2025		1,735		(47)			(47)		1,688	1,688			
100247560	VILLA PARK	CA		10/29/2025		1,228		(35)			(35)		1,193	1,193			
100247561	NASHVILLE	TN		10/29/2025		146,356		(3,725)			(3,725)		142,631	142,631			
100247562	FONTANA	CA		10/29/2025		503		(15)			(15)		488	488			
100247563	HERMOSA BEACH	CA		10/29/2025		737		(34)			(34)		703	703			
100247564	QUEEN CREEK	AZ		10/29/2025		871		(12)			(12)		859	859			
100247566	HILLSBOROUGH	CA		10/29/2025		2,871		(112)			(112)		2,759	2,759			
100247567	BIG BEAR LAKE	CA		10/29/2025		752		(22)			(22)		730	730			
100247568	DURHAM	NC		10/29/2025		280		(12)			(12)		268	268			
100247569	MCKINNEY	TX		10/29/2025		315		(15)			(15)		300	300			
100247570	CONROE	TX		10/29/2025		138		(2)			(2)		136	136			
100247571	OJAI	CA		10/29/2025		567		(11)			(11)		556	556			
100247572	SCOTTSDALE	AZ		10/29/2025		1,166		(8)			(8)		1,158	1,158			
100247573	LOXAHATCHEE	FL		10/29/2025		501		7			7		508	508			
100247574	BELL CANYON	CA		10/29/2025		1,662		(8)			(8)		1,654	1,654			
100247576	LIVERMORE	CA		10/29/2025		885		(26)			(26)		859	859			
100247577	LAS VEGAS	NV		10/29/2025		892		(31)			(31)		861	861			
100247578	MORRO BAY	CA		10/29/2025		2,220		(44)			(44)		2,176	2,176			
100247579	SIMI VALLEY	CA		10/29/2025		475		(20)			(20)		455	455			
100247580	LAUDERDALE BY THE SEA	FL		10/29/2025		796		(37)			(37)		759	759			
100247581	WAXHAW	NC		10/29/2025		452		(12)			(12)		440	440			
100247582	NORTH PORT	FL		10/29/2025		168		(8)			(8)		160	160			
100247583	SANTA CRUZ	CA		10/29/2025		669		(25)			(25)		644	644			
100247584	GLENDALE	CA		10/29/2025		1,256		(26)			(26)		1,230	1,230			
100247585	CHARLOTTE	NC		10/29/2025		181		(2)			(2)		179	179			
100247586	IRVINE	CA		10/29/2025		333		(15)			(15)		318	318			
100247588	HACIENDA HEIGHTS	CA		10/29/2025		971		(41)			(41)		930	930			
100247589	SAN JOSE	CA		10/29/2025		1,114		(44)			(44)		1,070	1,070			
100247590	RANCHO CUCAMONGA	CA		10/29/2025		678		(32)			(32)		646	646			
100247591	SOUTHBOROUGH	MA		10/29/2025		660		(20)			(20)		640	640			
100247592	BEAVERTON	OR		10/29/2025		1,076		(47)			(47)		1,029	1,029			
100247593	RANCHO CUCAMONGA	CA		10/29/2025		638		(30)			(30)		608	608			
100247594	MIAMI	FL		10/29/2025		385		(14)			(14)		371	371			
100247595	BUFORD	GA		10/29/2025		1,005		(43)			(43)		962	962			
100247596	PERRIS	CA		10/29/2025		224		(10)			(10)		214	214			
100247597	FORT MYERS	FL		10/29/2025		183		(8)			(8)		175	175			
100247598	LAKEWAY	TX		10/29/2025		963		(39)			(39)		924	924			
100247599	WHITING	NJ		10/29/2025		653		(29)			(29)		624	624			
100247600	WINDERMERE	FL		10/29/2025		915		(35)			(35)		880	880			
100247601	MOUNDS	OK		10/29/2025		270		(11)			(11)		259	259			
100247602	MILWAUKEE	WI		10/29/2025		2,028		(95)			(95)		1,933	1,933			
100247603	RAHWAY	NJ		10/29/2025		366		(17)			(17)		349	349			
100247604	SAN DIEGO	CA		10/29/2025		4,180		(180)			(180)		4,000	4,000			
100247606	LUCAS	TX		10/29/2025		258		(12)			(12)		246	246			
100247607	GAINESVILLE	FL		10/29/2025		263		(12)			(12)		251	251			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100247608	PORTLAND	OR		10/29/2025		521		(22)			(22)		499	499			
100247609	WEBSTER	MA		10/29/2025		326		(13)			(13)		313	313			
100247610	DALLAS	TX		10/29/2025		369		(5)			(5)		364	364			
100247615	SAN DIMAS	CA		10/29/2025		469		(16)			(16)		453	453			
100247618	MORENO VALLEY	CA		10/29/2025		402		(13)			(13)		389	389			
100247619	NORRIDGE	IL		10/29/2025		1,580		(44)			(44)		1,536	1,536			
100247626	REPUBLIC	MO		10/29/2025		229		(5)			(5)		224	224			
100247628	FELTON	CA		10/29/2025		3,123		(123)			(123)		3,000	3,000			
100247631	LAS VEGAS	NV		10/29/2025		289		(12)			(12)		277	277			
100247633	BEL AIR	MD		10/29/2025		11,826		(227)			(227)		11,599	11,599			
100247634	SAN ANTONIO	TX		10/29/2025		405		(15)			(15)		390	390			
100247636	TRUCKEE	CA		10/29/2025		7,708		(303)			(303)		7,405	7,405			
100247641	QUEEN CREEK	AZ		10/29/2025		220		(10)			(10)		210	210			
100247643	MIRAMAR	FL		10/29/2025		468		(15)			(15)		453	453			
100247645	MACON	NC		10/29/2025		824		(30)			(30)		794	794			
100247646	REDLANDS	CA		10/29/2025		414		(12)			(12)		402	402			
100247647	BRANSON	MO		10/29/2025		495		(22)			(22)		473	473			
100247648	DRIGGS	ID		10/29/2025		587		(14)			(14)		573	573			
100247649	HUMBLE	TX		10/29/2025		313		(17)			(17)		296	296			
100247650	WARREN	NH		10/29/2025		823		(27)			(27)		796	796			
100247651	JACKSON TOWNSHIP	NJ		10/29/2025		372		(16)			(16)		356	356			
100247652	PITTSBURGH	PA		10/29/2025		918		(35)			(35)		883	883			
100247653	LAKE HAVASU CITY	AZ		10/29/2025		401		(16)			(16)		385	385			
100247654	ALLENTOWN	PA		10/29/2025		1,583		(57)			(57)		1,526	1,526			
100247655	ARLINGTON	TX		10/29/2025		574		(18)			(18)		556	556			
100247656	AU GRES	MI		10/29/2025		270		(13)			(13)		257	257			
100247657	DE KALB	TX		10/29/2025		410		(14)			(14)		396	396			
100247658	PHOENIX	AZ		10/29/2025		723		(32)			(32)		691	691			
100247659	LANCASTER	VA		10/29/2025		2,536		(60)			(60)		2,476	2,476			
100247660	OURAY	CO		10/29/2025		494		(18)			(18)		476	476			
100247661	ALEXANDRIA	VA		10/29/2025		146		(6)			(6)		140	140			
100247662	PEARLAND	TX		10/29/2025		225		(4)			(4)		221	221			
100247663	WAYNESVILLE	NC		10/29/2025		432		(12)			(12)		420	420			
100247664	VIRGINIA BEACH	VA		10/29/2025		2,408		(110)			(110)		2,298	2,298			
100247665	GRAND PRAIRIE	TX		10/29/2025		202		(8)			(8)		194	194			
100247666	ANNANDALE	MN		10/29/2025		1,211		(18)			(18)		1,193	1,193			
100247668	CANTON	GA		10/29/2025		257		(9)			(9)		248	248			
100247669	YOUNGSVILLE	NC		10/29/2025		217		(7)			(7)		210	210			
100247670	MURFREESBORO	TN		10/29/2025		668		(25)			(25)		643	643			
100247671	HALLANDALE BEACH	FL		10/29/2025		812		(20)			(20)		792	792			
100247672	HOWELL	MI		10/29/2025		482		(15)			(15)		467	467			
100247673	CEDAR CITY	UT		10/29/2025		430		(17)			(17)		413	413			
100247674	OXNARD	CA		10/29/2025		581		(17)			(17)		564	564			
100247675	WICHITA	KS		10/29/2025		332		(13)			(13)		319	319			
100247676	MYRTLE BEACH	SC		10/29/2025		395		(19)			(19)		376	376			
100247677	BRANSON	MO		10/29/2025		147		(7)			(7)		140	140			
100247678	WICHITA	KS		10/29/2025		118		(3)			(3)		115	115			
100247679	FLOYD	VA		10/29/2025		365		(17)			(17)		348	348			
100247680	FEDERAL WAY	WA		10/29/2025		509		(9)			(9)		500	500			
100248811	MARCO ISLAND	FL		10/29/2025		2,866		(87)			(87)		2,779	2,779			
100248813	SAGLE	ID		10/29/2025		1,609		(50)			(50)		1,559	1,559			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100248814	FLORENCE	OR		10/29/2025		446		(16)			(16)		430	430			
100248815	DENVER	CO		10/29/2025		972		(23)			(23)		949	949			
100248816	HOLLAND	MI		10/29/2025		1,671		(48)			(48)		1,623	1,623			
100248817	LAKELAND	TN		10/29/2025		255		(9)			(9)		246	246			
100248818	DELAND	FL		10/29/2025		862		(28)			(28)		834	834			
100248819	BULLHEAD CITY	AZ		10/29/2025		457		(8)			(8)		449	449			
100248820	GAINESVILLE	FL		10/29/2025		3,488		(126)			(126)		3,362	3,362			
100248821	PALM SPRINGS	CA		10/29/2025		601		(21)			(21)		580	580			
100248822	GLENROCK	WY		10/29/2025		157		(6)			(6)		151	151			
100248823	MEMPHIS	TN		10/29/2025		204		(7)			(7)		197	197			
100248824	ARVADA	CO		10/29/2025		720		(3)			(3)		717	717			
100248825	MEMPHIS	TN		10/29/2025		238		(7)			(7)		231	231			
100248826	NEWPORT BEACH	CA		10/29/2025		3,525		(76)			(76)		3,449	3,449			
100248827	BURLINGTON	NC		10/29/2025		219		(8)			(8)		211	211			
100248828	LAKE ARROWHEAD	CA		10/29/2025		1,985		(59)			(59)		1,926	1,926			
100248829	VIRGINIA BEACH	VA		10/29/2025		972		(30)			(30)		942	942			
100248830	PROVINCETOWN	MA		10/29/2025		1,497		(37)			(37)		1,460	1,460			
100248831	OAKLAND	CA		10/29/2025		2,489		(63)			(63)		2,426	2,426			
100248832	MIDWAY	UT		10/29/2025		782		(22)			(22)		760	760			
100248833	BLUE RIVER	CO		10/29/2025		5,567		(153)			(153)		5,414	5,414			
100248834	NAPLES	FL		10/29/2025		2,619		(77)			(77)		2,542	2,542			
100248835	POINT LOOKOUT	NY		10/29/2025		2,535		(40)			(40)		2,495	2,495			
100248836	CALABASH	NC		10/29/2025		266		(10)			(10)		256	256			
100248837	GILBERTSVILLE	PA		10/29/2025		361		(13)			(13)		348	348			
100248838	SEBAGO	ME		10/29/2025		3,095		(66)			(66)		3,029	3,029			
100248839	OCEANSIDE	CA		10/29/2025		1,164		(24)			(24)		1,140	1,140			
100248840	MEMPHIS	TN		10/29/2025		248		(9)			(9)		239	239			
100248841	DENVER	CO		10/29/2025		1,512		(42)			(42)		1,470	1,470			
100248842	CLEVELAND	OH		10/29/2025		123		(4)			(4)		119	119			
100248843	SANTA RSA BCH	FL		10/29/2025		2,027		(73)			(73)		1,954	1,954			
100248844	MILWAUKEE	WI		10/29/2025		479		15			15		494	494			
100248845	PHILADELPHIA	PA		10/29/2025		116		(4)			(4)		112	112			
100248846	LEADVILLE	CO		10/29/2025		467		(17)			(17)		450	450			
100248847	MILFORD	DE		10/29/2025		1,653		(43)			(43)		1,610	1,610			
100248848	MARINA DEL REY	CA		10/29/2025		7,718		(222)			(222)		7,496	7,496			
100248849	GILBERT	AZ		10/29/2025		785		21			21		806	806			
100248850	FRISCO	CO		10/29/2025		928		(22)			(22)		906	906			
100248851	LISLE	IL		10/29/2025		216		(8)			(8)		208	208			
100248852	SUNRIVER	OR		10/29/2025		846		(3)			(3)		843	843			
100248853	HAYDEN	ID		10/29/2025		1,699		(53)			(53)		1,646	1,646			
100248854	RIVER FOREST	IL		10/29/2025		1,970		(58)			(58)		1,912	1,912			
100248855	CARMEL	CA		10/29/2025		1,441		(41)			(41)		1,400	1,400			
100248856	BREWSTER	MA		10/29/2025		722		(19)			(19)		703	703			
100248857	SCOTTSDALE	AZ		10/29/2025		1,549		(33)			(33)		1,516	1,516			
100248858	MEMPHIS	TN		10/29/2025		1,082		(39)			(39)		1,043	1,043			
100248859	KEY LARGO	FL		10/29/2025		1,563		(52)			(52)		1,511	1,511			
100248860	RANGELEY	ME		10/29/2025		1,189		(25)			(25)		1,164	1,164			
100248861	LAC DU FLAMBEAU	WI		10/29/2025		1,242		(33)			(33)		1,209	1,209			
100248862	SAN CLEMENTE	CA		10/29/2025		4,393		(128)			(128)		4,265	4,265			
100248863	TOBYHANNA	PA		10/29/2025		267		(10)			(10)		257	257			
100248864	SALT LAKE CITY	UT		10/29/2025		771		(19)			(19)		752	752			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100248865	WEST HARWICH	MA		10/29/2025		868		(21)			(21)		847	847			
100248866	JENSEN BEACH	FL		10/29/2025		412		(15)			(15)		397	397			
100248867	DUNEDIN	FL		10/29/2025		165		(6)			(6)		159	159			
100248868	ALVARADO	TX		10/29/2025		300		(6)			(6)		294	294			
100248869	COLORADO SPRINGS	CO		10/29/2025		1,570		(53)			(53)		1,517	1,517			
100248870	ROUNDUP	MT		10/29/2025		136		(5)			(5)		131	131			
100248871	RIVERSIDE	CA		10/29/2025		1,907		(56)			(56)		1,851	1,851			
100248872	REDMOND	WA		10/29/2025		774		(12)			(12)		762	762			
100248873	SARATOGA SPRINGS	NY		10/29/2025		1,542		(54)			(54)		1,488	1,488			
100248874	MONUMENT	CO		10/29/2025		1,062		(38)			(38)		1,024	1,024			
100248875	BAINBRIDGE ISLAND	WA		10/29/2025		1,219		(27)			(27)		1,192	1,192			
100248876	MEMPHIS	TN		10/29/2025		632		(15)			(15)		617	617			
100248877	LYNNWOOD	WA		10/29/2025		1,730		(63)			(63)		1,667	1,667			
100248878	ROTONDA WEST	FL		10/29/2025		702		(25)			(25)		677	677			
100248879	EASTSOUND	WA		10/29/2025		1,741		(46)			(46)		1,695	1,695			
100248880	BOZEMAN	MT		10/29/2025		2,596		(33)			(33)		2,563	2,563			
100248881	FAYETTEVILLE	OH		10/29/2025		942		(22)			(22)		920	920			
100248882	PALM COAST	FL		10/29/2025		1,330		(47)			(47)		1,283	1,283			
100248883	SUNSET BEACH	NC		10/29/2025		343		(12)			(12)		331	331			
100248884	LANCASTER	PA		10/29/2025		1,408		18			18		1,426	1,426			
100248885	STATESVILLE	NC		10/29/2025		459		(17)			(17)		442	442			
100248886	NORTH LITTLE ROCK	AR		10/29/2025		561		(18)			(18)		543	543			
100248887	EDINBURG	TX		10/29/2025		260		(9)			(9)		251	251			
100248888	GULF SHORES	AL		10/29/2025		3,198		(56)			(56)		3,142	3,142			
100248889	KIRKLAND	WA		10/29/2025		1,484		(54)			(54)		1,430	1,430			
100248890	LA PLACE	LA		10/29/2025		158		(6)			(6)		152	152			
100248891	PORT SAINT LUCIE	FL		10/29/2025		701		(24)			(24)		677	677			
100248892	COATESVILLE	PA		10/29/2025		90		(3)			(3)		87	87			
100248893	CULVER CITY	CA		10/29/2025		2,289		(83)			(83)		2,206	2,206			
100248894	OLD SAYBROOK	CT		10/29/2025		860		(24)			(24)		836	836			
100248895	BETHEL	ME		10/29/2025		1,455		(37)			(37)		1,418	1,418			
100248896	FRASER	CO		10/29/2025		1,420		(35)			(35)		1,385	1,385			
100248897	CLE ELUM	WA		10/29/2025		1,083		(36)			(36)		1,047	1,047			
100248898	LEADVILLE	CO		10/29/2025		1,022		(19)			(19)		1,003	1,003			
100248899	MOSINEE	WI		10/29/2025		1,357		(36)			(36)		1,321	1,321			
100248900	PORT ST. LUCIE	FL		10/29/2025		368		(12)			(12)		356	356			
100248901	ASHLAND	WI		10/29/2025		233		(8)			(8)		225	225			
100248902	AKRON	OH		10/29/2025		3,376		(122)			(122)		3,254	3,254			
100248903	MINERAL	VA		10/29/2025		6,714		(232)			(232)		6,482	6,482			
100248904	DRAPER	UT		10/29/2025		677		(24)			(24)		653	653			
100248905	KEYSTONE	CO		10/29/2025		2,160		(64)			(64)		2,096	2,096			
100248906	LITTLE EGG HARBOR TWP	NJ		10/29/2025		139		(5)			(5)		134	134			
100248907	HUNTINGTON BEACH	CA		10/29/2025		2,544		(64)			(64)		2,480	2,480			
100248908	AUGUSTA	GA		10/29/2025		256		(9)			(9)		247	247			
100248909	CORNELIUS	NC		10/29/2025		849		(25)			(25)		824	824			
100248910	TRUCKEE	CA		10/29/2025		1,196		(33)			(33)		1,163	1,163			
100248911	BYRON	IL		10/29/2025		1,218		(44)			(44)		1,174	1,174			
100248912	BOISE	ID		10/29/2025		1,096		(22)			(22)		1,074	1,074			
100248913	TRUCKEE	CA		10/29/2025		2,886		(63)			(63)		2,823	2,823			
100248914	SODA SPRINGS	CA		10/29/2025		1,220		(34)			(34)		1,186	1,186			
100248915	FORT WORTH	TX		10/29/2025		352		(3)			(3)		349	349			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100248916	WASHINGTON	DC		10/29/2025		825		(30)			(30)		795	795			
100248917	CHATSWORTH	GA		10/29/2025		1,697		(61)			(61)		1,636	1,636			
100248918	SUMMERFIELD	FL		10/29/2025		303		(1)			(1)		302	302			
100248919	SCHAUMBURG	IL		10/29/2025		284		(10)			(10)		274	274			
100248920	LOS ANGELES	CA		10/29/2025		1,881		(40)			(40)		1,841	1,841			
100248921	LAVALLETTE	NJ		10/29/2025		1,173		(32)			(32)		1,141	1,141			
100248922	BATTLE GROUND	WA		10/29/2025		1,669		(44)			(44)		1,625	1,625			
100248923	INDEPENDENCE	MO		10/29/2025		115		(4)			(4)		111	111			
100248924	FRESNO	CA		10/29/2025		558		(8)			(8)		550	550			
100248925	PLEASANT GROVE	AL		10/29/2025		351		(13)			(13)		338	338			
100248926	PALM DESERT	CA		10/29/2025		2,069		(33)			(33)		2,036	2,036			
100248927	POMPANO BEACH	FL		10/29/2025		6,094		(218)			(218)		5,876	5,876			
100248928	SAN ANTONIO	TX		10/29/2025		541		19			19		560	560			
100248929	ORANGE BEACH	AL		10/29/2025		1,763		(29)			(29)		1,734	1,734			
100248930	N. VENICE	FL		10/29/2025		993		(23)			(23)		970	970			
100248931	AKRON	OH		10/29/2025		151		(5)			(5)		146	146			
100248932	SAN ANTONIO	TX		10/29/2025		543		19			19		562	562			
100248933	GARDEN GROVE	CA		10/29/2025		1,744		(55)			(55)		1,689	1,689			
100248934	SACRAMENTO	CA		10/29/2025		545		(20)			(20)		525	525			
100248935	LIBERTY	ME		10/29/2025		447		(16)			(16)		431	431			
100248936	CEDAR CITY	UT		10/29/2025		558		(14)			(14)		544	544			
100248937	PRATTVILLE	AL		10/29/2025		256		(9)			(9)		247	247			
100248938	LACLEDE	ID		10/29/2025		262,120		(7,829)			(7,829)		254,291	254,291			
100248939	FABER	VA		10/29/2025		1,079		(39)			(39)		1,040	1,040			
100248940	JAMESTOWN	RI		10/29/2025		1,718		(31)			(31)		1,687	1,687			
100248941	NESKOWIN	OR		10/29/2025		1,033		(31)			(31)		1,002	1,002			
100248942	CHESTER	PA		10/29/2025		343		(9)			(9)		334	334			
100248943	NATHROP	CO		10/29/2025		844		(21)			(21)		823	823			
100248944	OXNARD	CA		10/29/2025		1,813		(50)			(50)		1,763	1,763			
100248946	CARRABASSETT VALLEY	ME		10/29/2025		1,089		(30)			(30)		1,059	1,059			
100248947	CLEVELAND	OH		10/29/2025		127		(5)			(5)		122	122			
100248948	ELLIJAY	GA		10/29/2025		876		(26)			(26)		850	850			
100248949	ROCKLEDGE	FL		10/29/2025		742		(20)			(20)		722	722			
100248950	KINGSLAND	TX		10/29/2025		5,170		(118)			(118)		5,052	5,052			
100248951	SEBASTOPOL	CA		10/29/2025		2,762		(83)			(83)		2,679	2,679			
100248952	MASHPEE	MA		10/29/2025		894		(21)			(21)		873	873			
100248953	SCOTTSDALE	AZ		10/29/2025		2,215		(62)			(62)		2,153	2,153			
100248954	SHREWSBURY	MA		10/29/2025		1,838		(57)			(57)		1,781	1,781			
100248955	DENNIS	MA		10/29/2025		1,663		(37)			(37)		1,626	1,626			
100248956	BROOKLYN	NY		10/29/2025		1,501		(54)			(54)		1,447	1,447			
100248957	LAVALLETTE	NJ		10/29/2025		1,331		(38)			(38)		1,293	1,293			
100248958	CARMEL VALLEY	CA		10/29/2025		1,183		(32)			(32)		1,151	1,151			
100248959	ROCKPORT	TX		10/29/2025		470		(17)			(17)		453	453			
100248960	BOONE	NC		10/29/2025		2,608		(80)			(80)		2,528	2,528			
100248961	CHARLOTTE	NC		10/29/2025		3,463		(96)			(96)		3,367	3,367			
100248962	SUPERIOR	CO		10/29/2025		1,742		(57)			(57)		1,685	1,685			
100248963	TEMPLE	TX		10/29/2025		944		(34)			(34)		910	910			
100248964	COOLIDGE	AZ		10/29/2025		447		(6)			(6)		441	441			
100248965	FAIRFIELD	CT		10/29/2025		2,145		(6)			(6)		2,139	2,139			
100248966	LEWES	DE		10/29/2025		2,375		(70)			(70)		2,305	2,305			
100248967	ISLAMORADA	FL		10/29/2025		2,548		(73)			(73)		2,475	2,475			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100248968	LAKE ARROWHEAD	CA		10/29/2025		4,926		(125)			(125)		4,801	4,801			
100248969	NORTH BERWICK	ME		10/29/2025		533		(19)			(19)		514	514			
100248970	REUNION	FL		10/29/2025		4,469		(162)			(162)		4,307	4,307			
100248972	DEWEY	AZ		10/29/2025		489		(18)			(18)		471	471			
100248973	LONGBOAT KEY	FL		10/29/2025		746		(22)			(22)		724	724			
100248974	SAN ANTONIO	TX		10/29/2025		351		(13)			(13)		338	338			
100248975	PUYALLUP	WA		10/29/2025		791		(29)			(29)		762	762			
100248976	CAPE CORAL	FL		10/29/2025		442		2			2		444	444			
100248977	DURHAM	NC		10/29/2025		744		8			8		752	752			
100248978	BRIGANTINE	NJ		10/29/2025		1,668		(38)			(38)		1,630	1,630			
100248979	FLAGSTAFF	AZ		10/29/2025		3,081		(81)			(81)		3,000	3,000			
100248980	LOS ANGELES	CA		10/29/2025		1,990		(72)			(72)		1,918	1,918			
100248981	INDIANAPOLIS	IN		10/29/2025		146		(5)			(5)		141	141			
100248982	GAINESBORO	TN		10/29/2025		426		(15)			(15)		411	411			
100248983	LAKELAND	FL		10/29/2025		209		(8)			(8)		201	201			
100248984	MANZANITA	OR		10/29/2025		1,260		(43)			(43)		1,217	1,217			
100248985	SEATTLE	WA		10/29/2025		767		(27)			(27)		740	740			
100248986	MOYOCK	NC		10/29/2025		748		(20)			(20)		728	728			
100248987	LONG BEACH	CA		10/29/2025		1,472		(53)			(53)		1,419	1,419			
100248988	KIHEI	HI		10/29/2025		1,088		(30)			(30)		1,058	1,058			
100248989	BAILEY ISLAND	ME		10/29/2025		819		(14)			(14)		805	805			
100248990	UNITED KINGDOM	GBR		10/29/2025										6	6		6
100248991	UNITED KINGDOM	GBR		10/29/2025		127							127	149	22		22
100248992	UNITED KINGDOM	GBR		10/29/2025										3	3		3
100248993	UNITED KINGDOM	GBR		10/29/2025		13							13	54	41		41
100248994	UNITED KINGDOM	GBR		10/29/2025		7							7	29	22		22
100248995	UNITED KINGDOM	GBR		10/29/2025		389							389	415	27		27
100248996	UNITED KINGDOM	GBR		10/29/2025										7	7		7
100248997	UNITED KINGDOM	GBR		10/29/2025		5							5	21	16		16
100248998	UNITED KINGDOM	GBR		10/29/2025		19							19	67	47		47
100248999	UNITED KINGDOM	GBR		10/29/2025		26							26	98	72		72
100249000	UNITED KINGDOM	GBR		10/29/2025		12							12	48	35		35
100249001	UNITED KINGDOM	GBR		10/29/2025		8							8	28	20		20
100249002	UNITED KINGDOM	GBR		10/29/2025		17							17	67	50		50
100249003	UNITED KINGDOM	GBR		10/29/2025		6							6	23	18		18
100249004	UNITED KINGDOM	GBR		10/29/2025		572							572	613	41		41
100249005	UNITED KINGDOM	GBR		10/29/2025		9							9	33	24		24
100249006	UNITED KINGDOM	GBR		10/29/2025		179							179	202	23		23
100249007	UNITED KINGDOM	GBR		10/29/2025		8							8	29	21		21
100249008	UNITED KINGDOM	GBR		10/29/2025		10							10	39	29		29
100249009	UNITED KINGDOM	GBR		10/29/2025		12							12	47	35		35
100249010	UNITED KINGDOM	GBR		10/29/2025		9							9	30	21		21
100249011	UNITED KINGDOM	GBR		10/29/2025		16							16	72	56		56
100249012	AMSTERDAM	NLD		10/29/2025										10	10		10
100249013	TILBURG	NLD		10/29/2025										14	14		14
100249014	TILBURG	NLD		10/29/2025		571							571	583	12		12
100249015	MIDDELBURG	NLD		10/29/2025										3	3		3
100249016	GORINCHEM	NLD		10/29/2025										8	8		8
100249017	UTRECHT	NLD		10/29/2025										6	6		6
100249018	AMSTERDAM	NLD		10/29/2025										19	19		19
100249019	TILBURG	NLD		10/29/2025										3	3		3

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249020	HOOGEVEEN	NLD		10/29/2025										6	6		6
100249021	TILBURG	NLD		10/29/2025										4	4		4
100249022	BREDA	NLD		10/29/2025										37	37		37
100249023	S-HERTOGENBOSCH	NLD		10/29/2025										12	12		12
100249024	S-HERTOGENBOSCH	NLD		10/29/2025		195							195	196	1		1
100249025	AMSTERDAM	NLD		10/29/2025										16	16		16
100249026	ROTTERDAM	NLD		10/29/2025										4	4		4
100249027	ROTTERDAM	NLD		10/29/2025		255							255	256	1		1
100249028	HOOFDDORP	NLD		10/29/2025										13	13		13
100249029	BREDA	NLD		10/29/2025										7	7		7
100249030	UTRECHT	NLD		10/29/2025										16	16		16
100249031	ROTTERDAM	NLD		10/29/2025										12	12		12
100249032	GRONINGEN	NLD		10/29/2025										20	20		20
100249033	ARNHEM	NLD		10/29/2025										15	15		15
100249034	VEGHEL	NLD		10/29/2025										11	11		11
100249035	VEGHEL	NLD		10/29/2025		128							128	130	2		2
100249036	S-GRAVENHAGE	NLD		10/29/2025										41	41		41
100249037	AMSTERDAM	NLD		10/29/2025										17	17		17
100249038	LEUSDEN	NLD		10/29/2025										15	15		15
100249039	UTRECHT	NLD		10/29/2025										20	20		20
100249040	TILBURG	NLD		10/29/2025										15	15		15
100249041	TILBURG	NLD		10/29/2025		111							111	113	2		2
100249042	LEIDSCHENDAM	NLD		10/29/2025										33	33		33
100249043	S-GRAVENHAGE	NLD		10/29/2025										40	40		40
100249044	ROTTERDAM	NLD		10/29/2025										(16)	(16)		(16)
100249045	ROTTERDAM	NLD		10/29/2025		157							157	155	(2)		(2)
100249046	BUSSUM	NLD		10/29/2025										81	81		81
100249047	ZWOLLE	NLD		10/29/2025		18,812							18,812	19,133	321		321
100249048	ZWOLLE	NLD		10/29/2025		620							620	633	13		13
100249049	COEVORDEN	NLD		10/29/2025										4	4		4
100249050	COEVORDEN	NLD		10/29/2025		99							99	100	1		1
100249051	S-GRAVENHAGE	NLD		10/29/2025										12	12		12
100249052	S-GRAVENHAGE	NLD		10/29/2025		92							92	94	2		2
100249053	NAARDEN	NLD		10/29/2025										30	30		30
100249054	DEN HAAG	NLD		10/29/2025										141	142		142
100249055	AMSTERDAM	NLD		10/29/2025										45	45		45
100249056	S-GRAVENHAGE	NLD		10/29/2025										79	79		79
100249057	S-GRAVENHAGE	NLD		10/29/2025										84	84		84
100249058	DORDRECHT	NLD		10/29/2025										14	14		14
100249059	DORDRECHT	NLD		10/29/2025										6	6		6
100249060	S-GRAVENHAGE	NLD		10/29/2025										71	71		71
100249061	S-GRAVENHAGE	NLD		10/29/2025										108	108		108
100249062	ARNHEM	NLD		10/29/2025										20	20		20
100249063	S-GRAVENHAGE	NLD		10/29/2025										17	17		17
100249064	S-GRAVENHAGE	NLD		10/29/2025										23	23		23
100249065	S-GRAVENHAGE	NLD		10/29/2025										197	197		197
100249066	ROTTERDAM	NLD		10/29/2025										13	13		13
100249067	ALMERE	NLD		10/29/2025										8	8		8
100249068	AMSTELVEEN	NLD		10/29/2025										8	8		8
100249069	ROTTERDAM	NLD		10/29/2025										33	33		33
100249070	DUIVENDRECHT	NLD		10/29/2025										7	7		7

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100249071	STEENWIJK	NLD		10/29/2025										13	13		13
100249072	HILVERSUM	NLD		10/29/2025										8	8		8
100249073	BUSSUM	NLD		10/29/2025										6	6		6
100249074	BUSSUM	NLD		10/29/2025		67							67	68	1		1
100249075	EINDHOVEN	NLD		10/29/2025										16	16		16
100249076	LEEUWARDEN	NLD		10/29/2025										8	8		8
100249077	LEEUWARDEN	NLD		10/29/2025		91							91	93	2		2
100249078	LEEUWARDEN	NLD		10/29/2025										5	5		5
100249079	LEEUWARDEN	NLD		10/29/2025		69							69	70	1		1
100249080	ALMERE	NLD		10/29/2025										14	14		14
100249081	ALMERE	NLD		10/29/2025										20	20		20
100249082	AMSTERDAM	NLD		10/29/2025										9	9		9
100249083	S-GRAVENHAGE	NLD		10/29/2025										16	16		16
100249084	ARNHEM	NLD		10/29/2025		605							605	640	35		35
100249085	STELLENDAM	NLD		10/29/2025										22	22		22
100249086	STELLENDAM	NLD		10/29/2025		162							162	165	4		4
100249087	ARNHEM	NLD		10/29/2025		262							262	276	14		14
100249088	NIJMEGEN	NLD		10/29/2025		259							259	273	14		14
100249089	NIJMEGEN	NLD		10/29/2025										2	2		2
100249090	ZWOLLE	NLD		10/29/2025										70	70		70
100249091	ZWOLLE	NLD		10/29/2025		630							630	643	13		13
100249092	ARNHEM	NLD		10/29/2025										18	18		18
100249093	UDEN	NLD		10/29/2025										12	12		12
100249094	GRONINGEN	NLD		10/29/2025										21	21		21
100249095	BRUNSSUM	NLD		10/29/2025										4	4		4
100249096	TILBURG	NLD		10/29/2025										11	11		11
100249097	AMSTERDAM	NLD		10/29/2025										49	49		49
100249098	S-GRAVENHAGE	NLD		10/29/2025										11	11		11
100249099	GRONINGEN	NLD		10/29/2025										27	27		27
100249100	HILLEGOM	NLD		10/29/2025										33	33		33
100249101	GRONINGEN	NLD		10/29/2025										23	23		23
100249102	GRONINGEN	NLD		10/29/2025		245							245	250	5		5
100249103	AMSTERDAM	NLD		10/29/2025										6	6		6
100249104	S-GRAVENHAGE	NLD		10/29/2025										15	15		15
100249105	DELFT	NLD		10/29/2025										4	4		4
100249106	GRONINGEN	NLD		10/29/2025										34	34		34
100249107	MAASTRICHT	NLD		10/29/2025										10	10		10
100249108	S-GRAVENHAGE	NLD		10/29/2025										24	24		24
100249109	S-GRAVENHAGE	NLD		10/29/2025		367							367	374	7		7
100249110	AMSTERDAM	NLD		10/29/2025										14	14		14
100249111	AMSTERDAM	NLD		10/29/2025		108							108	111	2		2
100249112	TILBURG	NLD		10/29/2025										15	15		15
100249113	TILBURG	NLD		10/29/2025		104							104	106	2		2
100249114	S-GRAVENHAGE	NLD		10/29/2025										2	2		2
100249115	AMSTERDAM	NLD		10/29/2025										45	45		45
100249116	TILBURG	NLD		10/29/2025										49	49		49
100249117	AMSTELVEEN	NLD		10/29/2025										27	27		27
100249118	AMSTERDAM	NLD		10/29/2025										(171)	(171)		(171)
100249119	AMSTERDAM	NLD		10/29/2025		600							600	610	10		10
100249120	ZWOLLE	NLD		10/29/2025										18	18		18
100249121	SNEEK	NLD		10/29/2025										15	15		15

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253079	VALPARAISO	FL		10/30/2025		314		(12)			(12)		302	302			
100253080	BARTO	PA		10/30/2025		674		(28)			(28)		646	646			
100253081	FRISCO	NC		10/30/2025		925		(26)			(26)		899	899			
100253082	SACRAMENTO	CA		10/30/2025		543		(18)			(18)		525	525			
100253083	SAN DIEGO	CA		10/30/2025		4,928		(246)			(246)		4,682	4,682			
100253084	COLUMBIA FALLS	MT		10/30/2025		503		(20)			(20)		483	483			
100253085	FALL RIVER	MA		10/30/2025		1,027		(34)			(34)		993	993			
100253086	HUNTINGTON BEACH	CA		10/30/2025		2,083		(78)			(78)		2,005	2,005			
100253087	BENSALEM	PA		10/30/2025		428		(15)			(15)		413	413			
100253089	SANTA MONICA	CA		10/30/2025		2,054		(66)			(66)		1,988	1,988			
100253090	HOUSTON	TX		10/30/2025		398		(7)			(7)		391	391			
100253091	HOWELL	NJ		10/30/2025		728		(21)			(21)		707	707			
100253092	PHARR	TX		10/30/2025		728		(16)			(16)		712	712			
100253093	HOWELL	NJ		10/30/2025		1,050		(36)			(36)		1,014	1,014			
100253094	ROSENBERG	TX		10/30/2025		338		(11)			(11)		327	327			
100253095	SAINT CHARLES	MO		10/30/2025		995		(35)			(35)		960	960			
100253096	MONROE	MI		10/30/2025		935		(42)			(42)		893	893			
100253097	HOUSTON	TX		10/30/2025		698		(10)			(10)		688	688			
100253098	LAS VEGAS	NV		10/30/2025		710		(28)			(28)		682	682			
100253099	ENGLEWOOD	FL		10/30/2025		731		(5)			(5)		726	726			
100253100	STATELINE	NV		10/30/2025		591		(11)			(11)		580	580			
100253101	ROUND ROCK	TX		10/30/2025		1,974		(65)			(65)		1,909	1,909			
100253102	SCOTTSDALE	AZ		10/30/2025		1,094		(31)			(31)		1,063	1,063			
100253103	NEW PORT RICHEY	FL		10/30/2025		401		(11)			(11)		390	390			
100253104	LEWISVILLE	TX		10/30/2025		497		(19)			(19)		478	478			
100253105	MURFREESBORO	TN		10/30/2025		379		(16)			(16)		363	363			
100253106	WILLOW	AK		10/30/2025		384		(10)			(10)		374	374			
100253108	TOWNVILLE	SC		10/30/2025		41,058		(1,696)			(1,696)		39,362	39,362			
100253109	ATHENS	GA		10/30/2025		560		(20)			(20)		540	540			
100253110	MACON	GA		10/30/2025		405		(15)			(15)		390	390			
100253111	PLAINFIELD	IL		10/30/2025		404		(12)			(12)		392	392			
100253112	HAYWARD	WI		10/30/2025		603		(19)			(19)		584	584			
100253113	MERRIMAC	WI		10/30/2025		436		(15)			(15)		421	421			
100253114	RICHLAND	WA		10/30/2025		645		(19)			(19)		626	626			
100253115	GIG HARBOR	WA		10/30/2025		780		(30)			(30)		750	750			
100253116	GARDEN GROVE	CA		10/30/2025		787		(24)			(24)		763	763			
100253117	MIRAMAR BEACH	FL		10/30/2025		536		(21)			(21)		515	515			
100253118	LAKE OZARK	MO		10/30/2025		810		(34)			(34)		776	776			
100253119	TALLAHASSEE	FL		10/30/2025		376		(7)			(7)		369	369			
100253120	AUBURN	WA		10/30/2025		804		(27)			(27)		777	777			
100253121	BROCKTON	MA		10/30/2025		626		(15)			(15)		611	611			
100253122	FORT WORTH	TX		10/30/2025		440		(15)			(15)		425	425			
100253123	LOGAN	UT		10/30/2025		612		(15)			(15)		597	597			
100253124	BROKEN BOW	OK		10/30/2025		832		(27)			(27)		805	805			
100253125	SUGAR MOUNTAIN	NC		10/30/2025		713		(19)			(19)		694	694			
100253126	STATE COLLEGE	PA		10/30/2025		625		(24)			(24)		601	601			
100253127	LAVON	TX		10/30/2025		2,706		(101)			(101)		2,605	2,605			
100253128	WASHINGTON	UT		10/30/2025		616		(30)			(30)		586	586			
100253129	LAGRANGE	GA		10/30/2025		477		(14)			(14)		463	463			
100253130	SPRING	TX		10/30/2025		447		(19)			(19)		428	428			
100253131	CARTERSVILLE	GA		10/30/2025		2,506		(106)			(106)		2,400	2,400			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253132	WATSONVILLE	CA		10/30/2025		952		(41)			(41)		911	911			
100253133	AUSTIN	TX		10/30/2025		1,298		(41)			(41)		1,257	1,257			
100253134	LAKEWOOD	WA		10/30/2025		594		(10)			(10)		584	584			
100253135	LAS VEGAS	NV		10/30/2025		9,835		(147)			(147)		9,688	9,688			
100253136	HANOVER	MD		10/30/2025		944		(30)			(30)		914	914			
100253137	SHAKOPEE	MN		10/30/2025		374		(15)			(15)		359	359			
100253138	BALTIMORE	MD		10/30/2025		614		(17)			(17)		597	597			
100253139	CRAFTON	PA		10/30/2025		308		(15)			(15)		293	293			
100253140	KINGSTON	TN		10/30/2025		831		(36)			(36)		795	795			
100253141	ATWATER	CA		10/30/2025		698		(26)			(26)		672	672			
100253142	CHAPEL HILL	NC		10/30/2025		357		(12)			(12)		345	345			
100253143	SATSUMA	AL		10/30/2025		2,873		(31)			(31)		2,842	2,842			
100253144	TYBEE ISLAND	GA		10/30/2025		509		(19)			(19)		490	490			
100253145	PROSPER	TX		10/30/2025		439		(15)			(15)		424	424			
100253146	GRAND PRAIRIE	TX		10/30/2025		494		(8)			(8)		486	486			
100253147	CARY	IL		10/30/2025		523		(15)			(15)		508	508			
100253148	MELLSSA	TX		10/30/2025		581		(15)			(15)		566	566			
100253149	LAKE ARIEL	PA		10/30/2025		476		(13)			(13)		463	463			
100253150	PITTSBURGH	PA		10/30/2025		452		(11)			(11)		441	441			
100253151	TUSCALOOSA	AL		10/30/2025		1,273		(33)			(33)		1,240	1,240			
100253152	MAMMOTH LAKES	CA		10/30/2025		1,585		(56)			(56)		1,529	1,529			
100253153	HOUSTON	TX		10/30/2025		1,013		(37)			(37)		976	976			
100253154	PHILADELPHIA	PA		10/30/2025		1,033		(34)			(34)		999	999			
100253155	FLORENCE	AL		10/30/2025		357		(14)			(14)		343	343			
100253156	KINGMAN	AZ		10/30/2025		600		(18)			(18)		582	582			
100253157	PHILADELPHIA	PA		10/30/2025		371		(13)			(13)		358	358			
100253158	PHILADELPHIA	PA		10/30/2025		390		(14)			(14)		376	376			
100253159	CULVER CITY	CA		10/30/2025		1,718		(53)			(53)		1,665	1,665			
100253160	MURRELLS INLET	SC		10/30/2025		1,928		(74)			(74)		1,854	1,854			
100253161	GROVE CITY	OH		10/30/2025		387		(18)			(18)		369	369			
100253162	HILLIARD	OH		10/30/2025		402		(14)			(14)		388	388			
100253163	SIMI VALLEY	CA		10/30/2025		465		(18)			(18)		447	447			
100253164	CAPTAIN COOK	HI		10/30/2025		1,478		(49)			(49)		1,429	1,429			
100253165	PERRIS	CA		10/30/2025		563		(13)			(13)		550	550			
100253166	STANCHFIELD	MN		10/30/2025		1,193		(34)			(34)		1,159	1,159			
100253167	KISSIMMEE	FL		10/30/2025		488		(13)			(13)		475	475			
100253168	EAST PROVIDENCE	RI		10/30/2025		773		(26)			(26)		747	747			
100253169	PONCE INLET	FL		10/30/2025		657		(23)			(23)		634	634			
100253170	BROOKHAVEN	GA		10/30/2025		707		(33)			(33)		674	674			
100253171	NORTHLAKE	TX		10/30/2025		1,408		(40)			(40)		1,368	1,368			
100253172	KATY	TX		10/30/2025		712		(14)			(14)		698	698			
100253173	TOMS RIVER	NJ		10/30/2025		560		(19)			(19)		541	541			
100253174	POMPANO BEACH	FL		10/30/2025		467		(14)			(14)		453	453			
100253175	LUBBOCK	TX		10/30/2025		388		(10)			(10)		378	378			
100253176	WILMINGTON	DE		10/30/2025		575		(9)			(9)		566	566			
100253177	HIGHLANDS RANCH	CO		10/30/2025		897		(19)			(19)		878	878			
100253178	COLORADO SPRINGS	CO		10/30/2025		779		(6)			(6)		773	773			
100253179	DELAWARE	OH		10/30/2025		466		(18)			(18)		448	448			
100253180	ALLEN	TX		10/30/2025		637		(18)			(18)		619	619			
100253181	VIRGINIA BEACH	VA		10/30/2025		2,897		(109)			(109)		2,788	2,788			
100253182	RIVERSIDE	CA		10/30/2025		1,571		(47)			(47)		1,524	1,524			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253183	CHESTERTON	IN		10/30/2025		1,100		(35)			(35)		1,065	1,065			
100253184	SAGINAW	TX		10/30/2025		394		(12)			(12)		382	382			
100253185	EVANSVILLE	IN		10/30/2025		370		(7)			(7)		363	363			
100253186	PUNTA GORDA	FL		10/30/2025		516		(23)			(23)		493	493			
100253187	PAGE	AZ		10/30/2025		1,552		(47)			(47)		1,505	1,505			
100253188	WOLFFORTH	TX		10/30/2025		484		(19)			(19)		465	465			
100253189	RIVERVIEW	FL		10/30/2025		432		(18)			(18)		414	414			
100253190	KEYSTONE	CO		10/30/2025		1,071		(29)			(29)		1,042	1,042			
100253191	CHARLOTTE	NC		10/30/2025		436		(9)			(9)		427	427			
100253192	LYNDEN	WA		10/30/2025		1,079		(30)			(30)		1,049	1,049			
100253193	COLUMBUS	OH		10/30/2025		500		(12)			(12)		488	488			
100253194	PHILADELPHIA	PA		10/30/2025		488		(15)			(15)		473	473			
100253195	DAVIS	CA		10/30/2025		1,239		(23)			(23)		1,216	1,216			
100253196	FLORENCE	OR		10/30/2025		2,516		(71)			(71)		2,445	2,445			
100253197	HOUSTON	TX		10/30/2025		843		(26)			(26)		817	817			
100253198	AUBURN	CA		10/30/2025		907		(40)			(40)		867	867			
100253199	MURRELLS INLET	SC		10/30/2025		424		(11)			(11)		413	413			
100253200	BOYNTON BEACH	FL		10/30/2025		742		(22)			(22)		720	720			
100253201	KITTERY	ME		10/30/2025		1,079		(36)			(36)		1,043	1,043			
100253202	TUCSON	AZ		10/30/2025		495		(12)			(12)		483	483			
100253203	RICHMOND	VA		10/30/2025		340		(15)			(15)		325	325			
100253204	ANDOVER	MN		10/30/2025		520		(17)			(17)		503	503			
100253205	CAPE CORAL	FL		10/30/2025		672		(28)			(28)		644	644			
100253206	KAILUA KONA	HI		10/30/2025		925		(30)			(30)		895	895			
100253207	ORLANDO	FL		10/30/2025		436		(13)			(13)		423	423			
100253208	ANCHORAGE	AK		10/30/2025		730		(31)			(31)		699	699			
100253209	CANON CITY	CO		10/30/2025		837		(29)			(29)		808	808			
100253210	ARLINGTON	TX		10/30/2025		348		(12)			(12)		336	336			
100253211	COLLEGE STATION	TX		10/30/2025		373		(11)			(11)		362	362			
100253212	MODESTO	CA		10/30/2025		553		(18)			(18)		535	535			
100253213	MARBLE	NC		10/30/2025		15,365		(184)			(184)		15,181	15,181			
100253214	PAWLEYS ISLAND	SC		10/30/2025		518		(24)			(24)		494	494			
100253215	BRENHAM	TX		10/30/2025		486		(16)			(16)		470	470			
100253216	FAYETTEVILLE	AR		10/30/2025		364		(15)			(15)		349	349			
100253217	TORRANCE	CA		10/30/2025		1,021		(38)			(38)		983	983			
100253218	MONROE TOWNSHIP	NJ		10/30/2025		898		(27)			(27)		871	871			
100253219	TRACY	CA		10/30/2025		704		(26)			(26)		678	678			
100253220	WICHITA	KS		10/30/2025		327		(11)			(11)		316	316			
100253221	PARRISH	FL		10/30/2025		695		31			31		726	726			
100253222	LITTLE ROCK	AR		10/30/2025		359		(16)			(16)		343	343			
100253223	CASA GRANDE	AZ		10/30/2025		10,887		(494)			(494)		10,393	10,393			
100253224	PAYSON	AZ		10/30/2025		10,406		(408)			(408)		9,998	9,998			
100253225	JEMEZ SPRINGS	NM		10/30/2025		629		(24)			(24)		605	605			
100253226	FORNEY	TX		10/30/2025		402		(11)			(11)		391	391			
100253227	EL DORADO HILLS	CA		10/30/2025		1,221		(46)			(46)		1,175	1,175			
100253228	WEST GREENWICH	RI		10/30/2025		692		(25)			(25)		667	667			
100253229	SACRAMENTO	CA		10/30/2025		634		(19)			(19)		615	615			
100253230	BRIDGEPORT	CT		10/30/2025		742		(28)			(28)		714	714			
100253231	WEST LINN	OR		10/30/2025		745		(27)			(27)		718	718			
100253232	GARLAND	TX		10/30/2025		371		(7)			(7)		364	364			
100253233	SOUTH LAKE TAHOE	CA		10/30/2025		769		(25)			(25)		744	744			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253234	CRYSTAL BEACH	TX		10/30/2025		460		(16)			(16)		444	444			
100253235	TOMS RIVER	NJ		10/30/2025		807		(30)			(30)		777	777			
100253236	DIXON	CA		10/30/2025		615		(21)			(21)		594	594			
100253237	TEMPLE	GA		10/30/2025		338		(10)			(10)		328	328			
100253238	HILTON HEAD ISLAND	SC		10/30/2025		366		(12)			(12)		354	354			
100253239	LAGO VISTA	TX		10/30/2025		727		(22)			(22)		705	705			
100253240	WILLIAMSBURG	VA		10/30/2025		742		(23)			(23)		719	719			
100253241	BROWNSBURG	IN		10/30/2025		537		(18)			(18)		519	519			
100253242	WATAUGA	TX		10/30/2025		363		(13)			(13)		350	350			
100253243	CAROL STREAM	IL		10/30/2025		319		(14)			(14)		305	305			
100253244	PHOENIX	AZ		10/30/2025		1,785		(60)			(60)		1,725	1,725			
100253245	BUCKHEAD	GA		10/30/2025		928		(10)			(10)		918	918			
100253246	JACKSONVILLE	FL		10/30/2025		685		(18)			(18)		667	667			
100253247	HIALEAH	FL		10/30/2025		625		(26)			(26)		599	599			
100253248	LAS VEGAS	NV		10/30/2025		554		(17)			(17)		537	537			
100253249	SAINT PETERSBURG	FL		10/30/2025		449		(16)			(16)		433	433			
100253250	HENRICO	VA		10/30/2025		483		(10)			(10)		473	473			
100253251	THE VILLAGES	FL		10/30/2025		724		(28)			(28)		696	696			
100253252	BEND	OR		10/30/2025		600		(25)			(25)		575	575			
100253253	NORFOLK	VA		10/30/2025		434		(13)			(13)		421	421			
100253254	ROCKVILLE	MD		10/30/2025		1,021		(38)			(38)		983	983			
100253255	BRIDGEPORT	CT		10/30/2025		1,080		(45)			(45)		1,035	1,035			
100253256	DOWNEY	CA		10/30/2025		1,148		(34)			(34)		1,114	1,114			
100253257	LOS ANGELES	CA		10/30/2025		849		(23)			(23)		826	826			
100253258	MOSES LAKE	WA		10/30/2025		1,018		(20)			(20)		998	998			
100253259	SANTA PAULA	CA		10/30/2025		1,426		(39)			(39)		1,387	1,387			
100253260	LAKE ARROWHEAD	CA		10/30/2025		529		(18)			(18)		511	511			
100253261	HANOVER	PA		10/30/2025		322		(15)			(15)		307	307			
100253262	WONDER LAKE	IL		10/30/2025		531		(22)			(22)		509	509			
100253263	DALLAS	TX		10/30/2025		321		(14)			(14)		307	307			
100253264	TACOMA	WA		10/30/2025		1,115		(33)			(33)		1,082	1,082			
100253265	SPANISH FORK	UT		10/30/2025		624		(18)			(18)		606	606			
100253266	DURHAM	NC		10/30/2025		400		(11)			(11)		389	389			
100253267	MONTEBELLO	CA		10/30/2025		939		(36)			(36)		903	903			
100253268	CAMBRIA	CA		10/30/2025		1,132		(39)			(39)		1,093	1,093			
100253269	AURORA	IL		10/30/2025		489		(12)			(12)		477	477			
100253270	LINDENWOLD	NJ		10/30/2025		349		(8)			(8)		341	341			
100253271	MIDDLEFIELD	CT		10/30/2025		3,266		(150)			(150)		3,116	3,116			
100253272	CENTREVILLE	VA		10/30/2025		626		(18)			(18)		608	608			
100253273	CHRISTIANSBURG	VA		10/30/2025		348		(13)			(13)		335	335			
100253274	MEBANE	NC		10/30/2025		879		(27)			(27)		852	852			
100253275	LEWES	DE		10/30/2025		1,048		(31)			(31)		1,017	1,017			
100253276	BOSTON	MA		10/30/2025		1,493		(54)			(54)		1,439	1,439			
100253277	BOSTON	MA		10/30/2025		1,095		(37)			(37)		1,058	1,058			
100253278	RANSON	WV		10/30/2025		426		(14)			(14)		412	412			
100253279	MILWAUKEE	WI		10/30/2025		868		(27)			(27)		841	841			
100253280	CONROE	TX		10/30/2025		414		(17)			(17)		397	397			
100253281	OMAHA	NE		10/30/2025		388		(12)			(12)		376	376			
100253282	HOUSTON	TX		10/30/2025		509		(20)			(20)		489	489			
100253283	SANTA CLARITA	CA		10/30/2025		943		(46)			(46)		897	897			
100253284	NASHVILLE	TN		10/30/2025		467		(13)			(13)		454	454			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100253285	LEXINGTON	KY		10/30/2025		363		(14)			(14)		349	349			
100253286	MARCO ISLAND	FL		10/30/2025		347		(14)			(14)		333	333			
100253287	CONCRETE	WA		10/30/2025		629		(21)			(21)		608	608			
100253288	LAKE OZARK	MO		10/30/2025		337		(12)			(12)		325	325			
100253289	WEBSTER	MA		10/30/2025		776		(25)			(25)		751	751			
100253290	DELAWARE	OH		10/30/2025		363		(11)			(11)		352	352			
100253291	GRANBURY	TX		10/30/2025		838		(32)			(32)		806	806			
100253292	CONROE	TX		10/30/2025		768		(12)			(12)		756	756			
100253293	CONROE	TX		10/30/2025		768		(12)			(12)		756	756			
100253294	LITTLE FALLS	NJ		10/30/2025		639		(32)			(32)		607	607			
100253295	AURORA	IL		10/30/2025		633		(23)			(23)		610	610			
100253296	CONROE	TX		10/30/2025		768		(12)			(12)		756	756			
100253297	CONROE	TX		10/30/2025		768		(12)			(12)		756	756			
100253298	ROSEVILLE	CA		10/30/2025		550		(25)			(25)		525	525			
100253299	BONITA SPRINGS	FL		10/30/2025		2,938		(106)			(106)		2,832	2,832			
100253300	WEST PALM BEACH	FL		10/30/2025		527		(21)			(21)		506	506			
100253301	ST. GEORGE	UT		10/30/2025		807		(23)			(23)		784	784			
100253302	CLEVELAND	GA		10/30/2025		826		(16)			(16)		810	810			
100253303	BANGOR	PA		10/30/2025		332		(16)			(16)		316	316			
100253304	MILTON	DE		10/30/2025		16,489		(347)			(347)		16,142	16,142			
100253305	MORROW	OH		10/30/2025		445		(14)			(14)		431	431			
100253306	INDIAN TRAIL	NC		10/30/2025		611		(24)			(24)		587	587			
100253307	MUNDS PARK	AZ		10/30/2025		649		(27)			(27)		622	622			
100253308	LAUREL	DE		10/30/2025		315		(8)			(8)		307	307			
100253309	MISSOULA	MT		10/30/2025		623		(15)			(15)		608	608			
100253310	ROCKWALL	TX		10/30/2025		1,762		(61)			(61)		1,701	1,701			
100253311	NORTH PRAIRIE	WI		10/30/2025		375		(15)			(15)		360	360			
100253312	FRANKLIN	TN		10/30/2025		964		(32)			(32)		932	932			
100253313	CAPE CANAVERAL	FL		10/30/2025		635		(13)			(13)		622	622			
100253314	MIAMI	FL		10/30/2025		925		(25)			(25)		900	900			
100253315	KATY	TX		10/30/2025		903		(30)			(30)		873	873			
100253316	HILLSBOROUGH	NJ		10/30/2025		607		(15)			(15)		592	592			
100253317	WAXHAW	NC		10/30/2025		972		(18)			(18)		954	954			
100253318	BOYNTON BEACH	FL		10/30/2025		643		(26)			(26)		617	617			
100253319	DRIPPING SPGS	TX		10/30/2025		481		(14)			(14)		467	467			
100253320	PEARLAND	TX		10/30/2025		6,349		(159)			(159)		6,190	6,190			
100253321	SALT LAKE CITY	UT		10/30/2025		724		(24)			(24)		700	700			
100253322	CHATTANOOGA	TN		10/30/2025		390		(10)			(10)		380	380			
100253323	FORT WORTH	TX		10/30/2025		462		(15)			(15)		447	447			
100253324	BERLIN TOWNSHIP	NJ		10/30/2025		942		(29)			(29)		913	913			
100253325	CORONA	CA		10/30/2025		2,153		(59)			(59)		2,094	2,094			
100253326	GRAND PRAIRIE	TX		10/30/2025		1,134		(34)			(34)		1,100	1,100			
100253327	SARASOTA	FL		10/30/2025		1,623		(54)			(54)		1,569	1,569			
100253328	SELBYVILLE	DE		10/30/2025		874		(33)			(33)		841	841			
100253329	ROSEVILLE	CA		10/30/2025		852		(24)			(24)		828	828			
100253330	BOLINGBROOK	IL		10/30/2025		449		(21)			(21)		428	428			
100253331	DOVER	DE		10/30/2025		357		(9)			(9)		348	348			
100253332	SAVANNAH	GA		10/30/2025		368		(7)			(7)		361	361			
100253333	PARRISH	FL		10/30/2025		501		(17)			(17)		484	484			
100253334	COLUMBIA	SC		10/30/2025		337		(14)			(14)		323	323			
100253335	WESTFIELD	IN		10/30/2025		391		(15)			(15)		376	376			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253336	OAK LAWN	IL		10/30/2025		1,011		(37)			(37)		974	974			
100253337	CHICAGO	IL		10/30/2025		585		(24)			(24)		561	561			
100253338	SALT LAKE CITY	UT		10/30/2025		761		(15)			(15)		746	746			
100253339	ANTIOCH	TN		10/30/2025		331		(12)			(12)		319	319			
100253340	CANOGA PARK	CA		10/30/2025		968		(36)			(36)		932	932			
100253341	PORTLAND	OR		10/30/2025		937		(41)			(41)		896	896			
100253342	CLAYTON	NC		10/30/2025		322		(6)			(6)		316	316			
100253343	PLANO	TX		10/30/2025		416		(17)			(17)		399	399			
100253344	DORCHESTER	MA		10/30/2025		1,476		(44)			(44)		1,432	1,432			
100253345	COTTONWOOD HEIGHTS	UT		10/30/2025		825		(30)			(30)		795	795			
100253346	LEANDER	TX		10/30/2025		679		(7)			(7)		672	672			
100253347	VINEYARD	UT		10/30/2025		472		(8)			(8)		464	464			
100253348	MANCHESTER	NH		10/30/2025		706		(17)			(17)		689	689			
100253349	MURRIETA	CA		10/30/2025		959		(31)			(31)		928	928			
100253350	HOUSTON	TX		10/30/2025		361		(10)			(10)		351	351			
100253351	LONGWOOD	FL		10/30/2025		421		(15)			(15)		406	406			
100253352	WILMINGTON	NC		10/30/2025		394		(13)			(13)		381	381			
100253353	ATLANTA	GA		10/30/2025		1,098		(30)			(30)		1,068	1,068			
100253354	INDIANAPOLIS	IN		10/30/2025		359		(11)			(11)		348	348			
100253355	SAUSALITO	CA		10/30/2025		1,620		(58)			(58)		1,562	1,562			
100253356	SAN ANTONIO	TX		10/30/2025		338		(13)			(13)		325	325			
100253357	ARTESIA	CA		10/30/2025		2,041		(55)			(55)		1,986	1,986			
100253358	EDINBURG	TX		10/30/2025		617		(24)			(24)		593	593			
100253359	BOERNE	TX		10/30/2025		431		(11)			(11)		420	420			
100253360	ARNOLD	MD		10/30/2025		472		(17)			(17)		455	455			
100253361	RAEFORD	NC		10/30/2025		480		(7)			(7)		473	473			
100253362	FRESNO	CA		10/30/2025		777		(15)			(15)		762	762			
100253363	BILLINGS	MT		10/30/2025		1,807		(55)			(55)		1,752	1,752			
100253364	DULUTH	GA		10/30/2025		420		(11)			(11)		409	409			
100253365	AURORA	IL		10/30/2025		543		(16)			(16)		527	527			
100253366	NATHROP	CO		10/30/2025		1,294		(48)			(48)		1,246	1,246			
100253367	PINETOP	AZ		10/30/2025		1,009		(37)			(37)		972	972			
100253368	NEWNAN	GA		10/30/2025		438		(17)			(17)		421	421			
100253369	ROCKAWAY	NJ		10/30/2025		894		(39)			(39)		855	855			
100253370	SALEM	OR		10/30/2025		594		(22)			(22)		572	572			
100253371	PFLUGERVILLE	TX		10/30/2025		342		(14)			(14)		328	328			
100253372	WILLMAR	MN		10/30/2025		570		(16)			(16)		554	554			
100253373	FORT MOHAVE	AZ		10/30/2025		10,992		(456)			(456)		10,536	10,536			
100253374	CAROLINA BEACH	NC		10/30/2025		781		(29)			(29)		752	752			
100253375	FULSHEAR	TX		10/30/2025		616		(18)			(18)		598	598			
100253376	ORLANDO	FL		10/30/2025		390		(15)			(15)		375	375			
100253377	MONROE	NC		10/30/2025		350		(16)			(16)		334	334			
100253378	LAKEWOOD RANCH	FL		10/30/2025		9,030		(461)			(461)		8,569	8,569			
100253380	ORLANDO	FL		10/30/2025		678		(22)			(22)		656	656			
100253381	SCHAUMBURG	IL		10/30/2025		321		(13)			(13)		308	308			
100253382	STATE COLLEGE	PA		10/30/2025		322		(9)			(9)		313	313			
100253383	KATY	TX		10/30/2025		378		(11)			(11)		367	367			
100253384	ROBBINSVILLE	NJ		10/30/2025		966		(35)			(35)		931	931			
100253385	ALPHARETTA	GA		10/30/2025		849		(20)			(20)		829	829			
100253386	SAN ANTONIO	TX		10/30/2025		31,498		(938)			(938)		30,560	30,560			
100253387	SORRENTO	FL		10/30/2025		1,419		(52)			(52)		1,367	1,367			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253388	RENTON	WA		10/30/2025		1,278		(52)			(52)		1,226	1,226			
100253389	SURPRISE	AZ		10/30/2025		874		(41)			(41)		833	833			
100253390	TUSCALOOSA	AL		10/30/2025		1,096		(35)			(35)		1,061	1,061			
100253391	SAINT LOUIS	MO		10/30/2025		339		(13)			(13)		326	326			
100253392	YOUNGSVILLE	NC		10/30/2025		553		(19)			(19)		534	534			
100253393	OCEAN CITY	MD		10/30/2025		548		(14)			(14)		534	534			
100253394	BOCA RATON	FL		10/30/2025		1,996		(64)			(64)		1,932	1,932			
100253395	LITTLE ELM	TX		10/30/2025		16,611		(505)			(505)		16,106	16,106			
100253396	TOQUERVILLE	UT		10/30/2025		1,096		(19)			(19)		1,077	1,077			
100253397	DAWSONVILLE	GA		10/30/2025		789		(19)			(19)		770	770			
100253398	GASTONIA	NC		10/30/2025		784		(15)			(15)		769	769			
100253399	HILTON HEAD ISLAND	SC		10/30/2025		360		(12)			(12)		348	348			
100253400	LOS ANGELES	CA		10/30/2025		1,021		(30)			(30)		991	991			
100253401	PLAINFIELD	IL		10/30/2025		396		(20)			(20)		376	376			
100253402	ANCHORAGE	AK		10/30/2025		373		(16)			(16)		357	357			
100253403	WATSONVILLE	CA		10/30/2025		1,081		(45)			(45)		1,036	1,036			
100253404	SAN DIEGO	CA		10/30/2025		1,310		(39)			(39)		1,271	1,271			
100253405	REHOBOTH BEACH	DE		10/30/2025		675		(23)			(23)		652	652			
100253406	LAKE LURE	NC		10/30/2025		543		(17)			(17)		526	526			
100253407	LAVON	TX		10/30/2025		650		(16)			(16)		634	634			
100253408	SUCHES	GA		10/30/2025		364		(11)			(11)		353	353			
100253409	WINCHESTER	VA		10/30/2025		503		(19)			(19)		484	484			
100253410	HENRICO	VA		10/30/2025		339		(14)			(14)		325	325			
100253411	PLANTATION	FL		10/30/2025		621		(23)			(23)		598	598			
100253412	WILMINGTON	NC		10/30/2025		387		(14)			(14)		373	373			
100253413	RICHMOND	VA		10/30/2025		535		(19)			(19)		516	516			
100253414	PORT SALNT LUCIE	FL		10/30/2025		635		(15)			(15)		620	620			
100253415	HAYSVILLE	KS		10/30/2025		11,365		(453)			(453)		10,912	10,912			
100253416	LAWRENCEVILLE	GA		10/30/2025		713		(14)			(14)		699	699			
100253417	SPARTA	TN		10/30/2025		415		(13)			(13)		402	402			
100253418	NAMPA	ID		10/30/2025		1,294		(32)			(32)		1,262	1,262			
100253419	POMONA	CA		10/30/2025		1,087		(40)			(40)		1,047	1,047			
100253420	ISLAND PARK	ID		10/30/2025		1,006		(35)			(35)		971	971			
100253421	CHARLOTTESVILLE	VA		10/30/2025		516		(22)			(22)		494	494			
100253422	WALNUT CREEK	CA		10/30/2025		816		(29)			(29)		787	787			
100253423	MANASSAS	VA		10/30/2025		412		(11)			(11)		401	401			
100253424	BATON ROUGE	LA		10/30/2025		490		(18)			(18)		472	472			
100253425	COOPER CITY	FL		10/30/2025		880		(25)			(25)		855	855			
100253426	ROCHESTER	MN		10/30/2025		321		(9)			(9)		312	312			
100253427	ANTELOPE	CA		10/30/2025		657		(3)			(3)		654	654			
100253428	MCKINNEY	TX		10/30/2025		476		(12)			(12)		464	464			
100253429	PHOENIX	AZ		10/30/2025		398		(13)			(13)		385	385			
100253430	HACKETTSTOWN	NJ		10/30/2025		645		(19)			(19)		626	626			
100253431	LAKE HAVASU CITY	AZ		10/30/2025		859		(26)			(26)		833	833			
100253432	COLUMBIA HEIGHTS	MN		10/30/2025		480		(8)			(8)		472	472			
100253433	COVINA	CA		10/30/2025		1,005		(18)			(18)		987	987			
100253434	MESQUITE	TX		10/30/2025		379		(11)			(11)		368	368			
100253435	EL CERRITO	CA		10/30/2025		1,578		(53)			(53)		1,525	1,525			
100253436	LAGO VISTA	TX		10/30/2025		621		(15)			(15)		606	606			
100253437	METAIRIE	LA		10/30/2025		545		(20)			(20)		525	525			
100253438	TRACY	CA		10/30/2025		857		(19)			(19)		838	838			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253439	CLEVELAND	SC		10/30/2025		469		(20)			(20)		449	449			
100253440	BRACEY	VA		10/30/2025		617		(12)			(12)		605	605			
100253441	SOUTH BERWICK	ME		10/30/2025		765		(20)			(20)		745	745			
100253442	MEMPHIS	TN		10/30/2025		366		(10)			(10)		356	356			
100253443	DULUTH	GA		10/30/2025		588		(18)			(18)		570	570			
100253444	SAVANNAH	GA		10/30/2025		392		(16)			(16)		376	376			
100253445	MANDEVILLE	LA		10/30/2025		377		(4)			(4)		373	373			
100253446	WELLINGTON	FL		10/30/2025		736		(28)			(28)		708	708			
100253447	LAS VEGAS	NV		10/30/2025		688		(24)			(24)		664	664			
100253448	HERRIMAN	UT		10/30/2025		733		(21)			(21)		712	712			
100253449	BROOMFIELD	CO		10/30/2025		665		(24)			(24)		641	641			
100253450	PHILADELPHIA	PA		10/30/2025		498		(14)			(14)		484	484			
100253451	WILLIAMSBURG	VA		10/30/2025		540		(18)			(18)		522	522			
100253452	PAWLEYS ISLAND	SC		10/30/2025		324		(12)			(12)		312	312			
100253453	ARDMORE	PA		10/30/2025		720		(9)			(9)		711	711			
100253454	COLLEGE STATION	TX		10/30/2025		559		(12)			(12)		547	547			
100253455	MIAMI	FL		10/30/2025		412		(19)			(19)		393	393			
100253456	MARCO ISLAND	FL		10/30/2025		490		(15)			(15)		475	475			
100253457	LEHI	UT		10/30/2025		618		(20)			(20)		598	598			
100253458	WESTFIELD	MA		10/30/2025		429		(17)			(17)		412	412			
100253459	KISSIMMEE	FL		10/30/2025		564		(17)			(17)		547	547			
100253460	FALLING WATERS	WV		10/30/2025		360		(15)			(15)		345	345			
100253461	CHAMPION	PA		10/30/2025		347		(11)			(11)		336	336			
100253462	TAOS	NM		10/30/2025		900		(26)			(26)		874	874			
100253463	BUXTON	NC		10/30/2025		553		(18)			(18)		535	535			
100253464	MURPHY	NC		10/30/2025		320		(12)			(12)		308	308			
100253465	FANCY GAP	VA		10/30/2025		352		(10)			(10)		342	342			
100253466	ORLANDO	FL		10/30/2025		9,059		(317)			(317)		8,742	8,742			
100253467	SACRAMENTO	CA		10/30/2025		1,249		(45)			(45)		1,204	1,204			
100253468	AUSTIN	TX		10/30/2025		582		(11)			(11)		571	571			
100253469	SOUTH HAVEN	MI		10/30/2025		436		(19)			(19)		417	417			
100253470	JOHNSON CITY	TX		10/30/2025		864		(26)			(26)		838	838			
100253471	SPRINGDALE	AR		10/30/2025		419		(9)			(9)		410	410			
100253472	NAPERVILLE	IL		10/30/2025		517		(10)			(10)		507	507			
100253473	DRAPER	UT		10/30/2025		802		(20)			(20)		782	782			
100253474	GAITHERSBURG	MD		10/30/2025		512		(21)			(21)		491	491			
100253475	BOSTON	MA		10/30/2025		918		(33)			(33)		885	885			
100253476	LAKEWOOD	OH		10/30/2025		434		(16)			(16)		418	418			
100253477	TRACY	CA		10/30/2025		914		(31)			(31)		883	883			
100253478	FRESNO	CA		10/30/2025		689		(15)			(15)		674	674			
100253479	WINTER PARK	FL		10/30/2025		666		(13)			(13)		653	653			
100253480	FULSHEAR	TX		10/30/2025		445		(19)			(19)		426	426			
100253481	LAWRENCEVILLE	GA		10/30/2025		469		(17)			(17)		452	452			
100253482	FOLSOM	CA		10/30/2025		956		(23)			(23)		933	933			
100253483	ROSHARON	TX		10/30/2025		427		(16)			(16)		411	411			
100253484	BAKERSFIELD	CA		10/30/2025		5,115		(170)			(170)		4,945	4,945			
100253485	SPRINGFIELD	OR		10/30/2025		2,214		(58)			(58)		2,156	2,156			
100253486	SCOTTSDALE	AZ		10/30/2025		1,482		(59)			(59)		1,423	1,423			
100253487	BELTON	TX		10/30/2025		385		(12)			(12)		373	373			
100253488	AURORA	IL		10/30/2025		440		(8)			(8)		432	432			
100253489	PLAINFIELD	IL		10/30/2025		459		(12)			(12)		447	447			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253490	NORWALK	CA		10/30/2025		907		(24)			(24)		883	883			
100253491	WESTFIELD	IN		10/30/2025		369		(14)			(14)		355	355			
100253492	MYRTLE BEACH	SC		10/30/2025		414		(8)			(8)		406	406			
100253493	CLAYTON	IN		10/30/2025		350		(16)			(16)		334	334			
100253494	CHATTANOOGA	TN		10/30/2025		398		(14)			(14)		384	384			
100253495	EMILY	MN		10/30/2025		1,133		(39)			(39)		1,094	1,094			
100253496	WHITELAND	IN		10/30/2025		355		(13)			(13)		342	342			
100253497	NASHVILLE	TN		10/30/2025		496		(1)			(1)		495	495			
100253498	SAINT LOUIS	MO		10/30/2025		466		(16)			(16)		450	450			
100253499	HOWELL	NJ		10/30/2025		600		(21)			(21)		579	579			
100253500	SALEM	UT		10/30/2025		570		(22)			(22)		548	548			
100253501	ANNA	TX		10/30/2025		504		(15)			(15)		489	489			
100253502	SAN TAN VALLEY	AZ		10/30/2025		676		(18)			(18)		658	658			
100253503	FISH HAVEN	ID		10/30/2025		619		(17)			(17)		602	602			
100253504	EAST PALO ALTO	CA		10/30/2025		1,267		(28)			(28)		1,239	1,239			
100253505	BOLINGBROOK	IL		10/30/2025		467		(22)			(22)		445	445			
100253506	REXBURG	ID		10/30/2025		1,438		(50)			(50)		1,388	1,388			
100253507	NAPLES	FL		10/30/2025		552		(13)			(13)		539	539			
100253508	LEXINGTON	KY		10/30/2025		388		(15)			(15)		373	373			
100253509	MARLBOROUGH	MA		10/30/2025		369		(10)			(10)		359	359			
100253510	JACKSONVILLE	FL		10/30/2025		412		(7)			(7)		405	405			
100253511	PLAINFIELD	IL		10/30/2025		368		(10)			(10)		358	358			
100253512	DAWSONVILLE	GA		10/30/2025		535		(18)			(18)		517	517			
100253513	MELISSA	TX		10/30/2025		383		(18)			(18)		365	365			
100253514	MCALLEN	TX		10/30/2025		649		(19)			(19)		630	630			
100253515	SCOTTSDALE	AZ		10/30/2025		468		(22)			(22)		446	446			
100253516	VANCOUVER	WA		10/30/2025		450		(17)			(17)		433	433			
100253517	STRAWBERRY	AZ		10/30/2025		799		(23)			(23)		776	776			
100253518	QUEEN CREEK	AZ		10/30/2025		(392)		(10)			(10)		(402)	(402)			
100253519	CHICAGO	IL		10/30/2025		459		(15)			(15)		444	444			
100253520	TATE	GA		10/30/2025		521		(22)			(22)		499	499			
100253521	VACAVILLE	CA		10/30/2025		590		(25)			(25)		565	565			
100253522	MERCED	CA		10/30/2025		456		(14)			(14)		442	442			
100253523	SAN DIEGO	CA		10/30/2025		559		(21)			(21)		538	538			
100253524	PURCELLVILLE	VA		10/30/2025		572		(27)			(27)		545	545			
100253525	LYNDEN	WA		10/30/2025		645		(19)			(19)		626	626			
100253526	KLAWAH ISLAND	SC		10/30/2025		820		(34)			(34)		786	786			
100253527	LUBBOCK	TX		10/30/2025		453		(20)			(20)		433	433			
100253528	ROANOKE	VA		10/30/2025		465		(16)			(16)		449	449			
100253529	POTTSBORO	TX		10/30/2025		1,020		(40)			(40)		980	980			
100253530	FRANKLIN PARK	NJ		10/30/2025		902		(29)			(29)		873	873			
100253531	SHOREWOOD	WI		10/30/2025		553		(15)			(15)		538	538			
100253532	MIAMI	FL		10/30/2025		1,304		(30)			(30)		1,274	1,274			
100253533	PHILADELPHIA	PA		10/30/2025		921		(25)			(25)		896	896			
100253534	MADISON	WI		10/30/2025		716		(21)			(21)		695	695			
100253535	FRANKLIN PARK	NJ		10/30/2025		903		(29)			(29)		874	874			
100253536	CRYSTAL LAKE	IL		10/30/2025		529		(14)			(14)		515	515			
100253537	DRAPER	UT		10/30/2025		809		(20)			(20)		789	789			
100253538	PHILOMATH	OR		10/30/2025		3,526		(78)			(78)		3,448	3,448			
100253539	HOLDEN BEACH	NC		10/30/2025		1,223		(27)			(27)		1,196	1,196			
100253540	CHICAGO	IL		10/30/2025		1,143		(35)			(35)		1,108	1,108			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253541	MALDEN	MA		10/30/2025		1,188		(45)			(45)		1,143	1,143			
100253542	ALBRIGHTSVILLE	PA		10/30/2025		327		(12)			(12)		315	315			
100253543	PROVINCETOWN	MA		10/30/2025		1,316		(35)			(35)		1,281	1,281			
100253544	JOHNSON CITY	TN		10/30/2025		813		(26)			(26)		787	787			
100253545	GLEN ALLEN	VA		10/30/2025		525		(21)			(21)		504	504			
100253546	CAMBRIDGE	MA		10/30/2025		849		(24)			(24)		825	825			
100253547	EAST PALO ALTO	CA		10/30/2025		1,160		(39)			(39)		1,121	1,121			
100253548	SACRAMENTO	CA		10/30/2025		744		(29)			(29)		715	715			
100253549	GADSDEN	AL		10/30/2025		381		(12)			(12)		369	369			
100253550	CONCORD	NC		10/30/2025		432		(11)			(11)		421	421			
100253551	ANNAPOLIS	MD		10/30/2025		1,123		(42)			(42)		1,081	1,081			
100253552	CHARLOTTE	NC		10/30/2025		332		(9)			(9)		323	323			
100253553	TIPTONVILLE	TN		10/30/2025		470		(20)			(20)		450	450			
100253554	PASADENA	MD		10/30/2025		753		(22)			(22)		731	731			
100253555	MURRELLS INLET	SC		10/30/2025		855		(32)			(32)		823	823			
100253556	BRANDON	FL		10/30/2025		599		11			11		610	610			
100253557	N CHARLESTON	SC		10/30/2025		1,214		(10)			(10)		1,204	1,204			
100253558	WASHOUGAL	WA		10/30/2025		662		(21)			(21)		641	641			
100253559	LIBERTY LAKE	WA		10/30/2025		487		(18)			(18)		469	469			
100253560	RICHMOND	TX		10/30/2025		462		(17)			(17)		445	445			
100253561	ONTARIO	CA		10/30/2025		921		(26)			(26)		895	895			
100253562	CLARK	NJ		10/30/2025		1,053		(30)			(30)		1,023	1,023			
100253563	RANCHO CORDOVA	CA		10/30/2025		1,945		(81)			(81)		1,864	1,864			
100253564	TALLAHASSEE	FL		10/30/2025		357		(12)			(12)		345	345			
100253565	JOSEPHINE	TX		10/30/2025		377		(12)			(12)		365	365			
100253566	BEASLEY	TX		10/30/2025		10,998		(405)			(405)		10,593	10,593			
100253567	AZUSA	CA		10/30/2025		1,066		(14)			(14)		1,052	1,052			
100253568	FREMONT	CA		10/30/2025		1,495		(42)			(42)		1,453	1,453			
100253569	AUSTIN	TX		10/30/2025		1,642		(39)			(39)		1,603	1,603			
100253570	CENTENNIAL	CO		10/30/2025		633		(23)			(23)		610	610			
100253571	CYPRESS	TX		10/30/2025		461		(14)			(14)		447	447			
100253572	ROCKVILLE	MD		10/30/2025		1,092		(38)			(38)		1,054	1,054			
100253573	HAYWARD	CA		10/30/2025		1,200		(35)			(35)		1,165	1,165			
100253574	COLORADO SPRINGS	CO		10/30/2025		403		(12)			(12)		391	391			
100253575	PEYTON	CO		10/30/2025		652		(24)			(24)		628	628			
100253576	WILMINGTON	NC		10/30/2025		1,988		(78)			(78)		1,910	1,910			
100253577	MIAMI	FL		10/30/2025		593		(20)			(20)		573	573			
100253578	N MYRTLE BEACH	SC		10/30/2025		356		(15)			(15)		341	341			
100253579	WEST CREEK	NJ		10/30/2025		426		(20)			(20)		406	406			
100253580	APEX	NC		10/30/2025		568		(23)			(23)		545	545			
100253581	GARDNER	MA		10/30/2025		493		(19)			(19)		474	474			
100253582	LEHIGH ACRES	FL		10/30/2025		408		(2)			(2)		406	406			
100253583	SELLERSVILLE	PA		10/30/2025		563		(13)			(13)		550	550			
100253584	FORKED RIVER	NJ		10/30/2025		736		(24)			(24)		712	712			
100253585	MURFREESBORO	TN		10/30/2025		915		(21)			(21)		894	894			
100253586	BOISE	ID		10/30/2025		1,249		(27)			(27)		1,222	1,222			
100253587	TULSA	OK		10/30/2025		517		(11)			(11)		506	506			
100253588	COVINGTON	LA		10/30/2025		359		(10)			(10)		349	349			
100253589	WENTZVILLE	MO		10/30/2025		344		(12)			(12)		332	332			
100253590	HAMMOND	LA		10/30/2025		410		(15)			(15)		395	395			
100253591	RALEIGH	NC		10/30/2025		392		(13)			(13)		379	379			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253592	SURF CITY	NC		10/30/2025		651		(20)			(20)		631	631			
100253593	SANTA FE	NM		10/30/2025		993		(34)			(34)		959	959			
100253594	MIDDLE RIVER	MD		10/30/2025		987		(37)			(37)		950	950			
100253595	HAGERSTOWN	MD		10/30/2025		380		(14)			(14)		366	366			
100253596	SIREN	WI		10/30/2025		913		(28)			(28)		885	885			
100253597	RALEIGH	NC		10/30/2025		538		(22)			(22)		516	516			
100253598	APEX	NC		10/30/2025		393		(16)			(16)		377	377			
100253599	RIDGEFIELD	WA		10/30/2025		798		(31)			(31)		767	767			
100253600	ORANGE BEACH	AL		10/30/2025		543		(25)			(25)		518	518			
100253601	SCOTTSDALE	AZ		10/30/2025		1,537		(29)			(29)		1,508	1,508			
100253602	NORTH MANKATO	MN		10/30/2025		669		(18)			(18)		651	651			
100253603	WILMINGTON	CA		10/30/2025		745		(15)			(15)		730	730			
100253604	LEANDER	TX		10/30/2025		478		(16)			(16)		462	462			
100253605	WILMINGTON	CA		10/30/2025		745		(15)			(15)		730	730			
100253606	BELTON	MO		10/30/2025		946		(23)			(23)		923	923			
100253607	CLOVIS	CA		10/30/2025		563		(18)			(18)		545	545			
100253608	RALEIGH	NC		10/30/2025		491		(13)			(13)		478	478			
100253609	CELINA	TX		10/30/2025		478		(11)			(11)		467	467			
100253610	SAN JOSE	CA		10/30/2025		1,790		(55)			(55)		1,735	1,735			
100253611	HOUSTON	TX		10/30/2025		399		(11)			(11)		388	388			
100253612	OAK PARK	MI		10/30/2025		365		(16)			(16)		349	349			
100253613	VICTORVILLE	CA		10/30/2025		621		(12)			(12)		609	609			
100253614	BENZONIA	MI		10/30/2025		461		(20)			(20)		441	441			
100253615	GENTRY	AR		10/30/2025		500		(18)			(18)		482	482			
100253616	ANCHORAGE	AK		10/30/2025		428		(15)			(15)		413	413			
100253617	LIVINGSTON	TX		10/30/2025		628		(23)			(23)		605	605			
100253618	LODI	WI		10/30/2025		629		(25)			(25)		604	604			
100253619	PORT ST LUCIE	FL		10/30/2025		466		(11)			(11)		455	455			
100253620	LOUDON	TN		10/30/2025		932		(24)			(24)		908	908			
100253621	ROANOKE	VA		10/30/2025		641		(16)			(16)		625	625			
100253622	WINTER PARK	CO		10/30/2025		781		(25)			(25)		756	756			
100253623	NORFOLK	VA		10/30/2025		648		(17)			(17)		631	631			
100253624	MAGGIE VALLEY	NC		10/30/2025		629		(20)			(20)		609	609			
100253625	SAN DIEGO	CA		10/30/2025		1,113		(26)			(26)		1,087	1,087			
100253626	CUMMING	GA		10/30/2025		348		(12)			(12)		336	336			
100253627	CINCINNATI	OH		10/30/2025		331		(13)			(13)		318	318			
100253628	DANA POINT	CA		10/30/2025		1,534		(36)			(36)		1,498	1,498			
100253629	RIDGEFIELD	WA		10/30/2025		711		(27)			(27)		684	684			
100253630	SANTA FE	NM		10/30/2025		917		(2)			(2)		915	915			
100253631	SEDONA	AZ		10/30/2025		1,085		(24)			(24)		1,061	1,061			
100253632	WASILLA	AK		10/30/2025		574		(20)			(20)		554	554			
100253633	ATLANTA	GA		10/30/2025		657		(16)			(16)		641	641			
100253634	RATHDRUM	ID		10/30/2025		877		(23)			(23)		854	854			
100253635	ASHBURN	VA		10/30/2025		849		(18)			(18)		831	831			
100253636	ROSEVILLE	CA		10/30/2025		639		(24)			(24)		615	615			
100253637	HELENA	MT		10/30/2025		1,087		(40)			(40)		1,047	1,047			
100253638	CONIFER	CO		10/30/2025		715		(27)			(27)		688	688			
100253639	ATHENS	GA		10/30/2025		508		(13)			(13)		495	495			
100253640	WYOMING	MI		10/30/2025		352		(15)			(15)		337	337			
100253641	BARNSTABLE	MA		10/30/2025		622		(23)			(23)		599	599			
100253642	OKLAHOMA CITY	OK		10/30/2025		634		(14)			(14)		620	620			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253643	ROSEVILLE	MN		10/30/2025		482		(17)			(17)		465	465			
100253644	PRINCETON JUNCTION	NJ		10/30/2025		932		(19)			(19)		913	913			
100253645	SAINT GEORGE	UT		10/30/2025		2,114		(80)			(80)		2,034	2,034			
100253646	HOUSTON	TX		10/30/2025		434		(11)			(11)		423	423			
100253647	GREER	SC		10/30/2025		381		(18)			(18)		363	363			
100253648	ANTELOPE	CA		10/30/2025		703		(24)			(24)		679	679			
100253649	AMELIA	OH		10/30/2025		797		(25)			(25)		772	772			
100253650	HENDERSON	NV		10/30/2025		491		(15)			(15)		476	476			
100253651	MIAMI	FL		10/30/2025		538		(16)			(16)		522	522			
100253652	LOWELL	MA		10/30/2025		866		(26)			(26)		840	840			
100253653	FLAGSTAFF	AZ		10/30/2025		1,062		(46)			(46)		1,016	1,016			
100253654	WEST CHESTER	PA		10/30/2025		459		(12)			(12)		447	447			
100253655	WILMINGTON	DE		10/30/2025		717		(22)			(22)		695	695			
100253656	LANCASTER	VA		10/30/2025		1,000		(33)			(33)		967	967			
100253657	NORTH HIGHLANDS	CA		10/30/2025		614		(17)			(17)		597	597			
100253658	BUDA	TX		10/30/2025		9,684		(305)			(305)		9,379	9,379			
100253659	CEDAR RAPIDS	IA		10/30/2025		317		(7)			(7)		310	310			
100253660	FREDERICK	MD		10/30/2025		456		(17)			(17)		439	439			
100253661	SISTERS	OR		10/30/2025		805		(23)			(23)		782	782			
100253662	SACRAMENTO	CA		10/30/2025		545		(14)			(14)		531	531			
100253663	HANOVER PARK	IL		10/30/2025		384		(11)			(11)		373	373			
100253664	SPRING HILL	KS		10/30/2025		20,509		(612)			(612)		19,897	19,897			
100253665	DALLAS	TX		10/30/2025		354		(14)			(14)		340	340			
100253666	SOUTHPORT	NC		10/30/2025		1,081		(32)			(32)		1,049	1,049			
100253667	DICKINSON	TX		10/30/2025		420		(17)			(17)		403	403			
100253668	ROSENBERG	TX		10/30/2025		403		(8)			(8)		395	395			
100253669	SOUTHERN PINES	NC		10/30/2025		1,108		(37)			(37)		1,071	1,071			
100253670	IDAHO FALLS	ID		10/30/2025		470		(12)			(12)		458	458			
100253671	HAYWARD	WI		10/30/2025		1,209		(31)			(31)		1,178	1,178			
100253672	MONON	IN		10/30/2025		570		(5)			(5)		565	565			
100253673	LOS ANGELES	CA		10/30/2025		1,417		(37)			(37)		1,380	1,380			
100253674	BLOOMINGTON	MN		10/30/2025		585		(20)			(20)		565	565			
100253675	CONYERS	GA		10/30/2025		341		(13)			(13)		328	328			
100253676	ATHENS	AL		10/30/2025		734		(29)			(29)		705	705			
100253677	FOREST GROVE	OR		10/30/2025		788		(33)			(33)		755	755			
100253678	SAINT LOUIS	MO		10/30/2025		350		(16)			(16)		334	334			
100253679	LITTLE ELM	TX		10/30/2025		474		(14)			(14)		460	460			
100253680	NASHVILLE	TN		10/30/2025		550		(20)			(20)		530	530			
100253681	OLD BRIDGE	NJ		10/30/2025		564		(22)			(22)		542	542			
100253682	SNEADS FERRY	NC		10/30/2025		534		(16)			(16)		518	518			
100253683	CORDOVA	TN		10/30/2025		404		(9)			(9)		395	395			
100253684	LAKELAND	FL		10/30/2025		393		(15)			(15)		378	378			
100253685	FUQUAY VARINA	NC		10/30/2025		490		(12)			(12)		478	478			
100253686	RICHMOND	VA		10/30/2025		335		(16)			(16)		319	319			
100253687	SUMTER	SC		10/30/2025		668		(18)			(18)		650	650			
100253688	TONEY	AL		10/30/2025		431		(10)			(10)		421	421			
100253689	MOORESBURG	TN		10/30/2025		2,935		(89)			(89)		2,846	2,846			
100253690	SACRAMENTO	CA		10/30/2025		573		(19)			(19)		554	554			
100253691	SANFORD	NC		10/30/2025		420		(11)			(11)		409	409			
100253692	FOLSOM	CA		10/30/2025		1,012		(25)			(25)		987	987			
100253693	TINLEY PARK	IL		10/30/2025		366		(13)			(13)		353	353			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253694	LEANDER	TX		10/30/2025		385		(13)			(13)		372	372			
100253695	DRAKE	CO		10/30/2025		463		(14)			(14)		449	449			
100253696	REDMOND	OR		10/30/2025		1,258		(28)			(28)		1,230	1,230			
100253697	NUNICA	MI		10/30/2025		386		(13)			(13)		373	373			
100253698	WRIGHT CITY	MO		10/30/2025		798		(14)			(14)		784	784			
100253699	VANCOUVER	WA		10/30/2025		653		(21)			(21)		632	632			
100253700	VIENNA	VA		10/30/2025		1,367		(40)			(40)		1,327	1,327			
100253701	HERSHEY	PA		10/30/2025		376		(16)			(16)		360	360			
100253702	IRVING	TX		10/30/2025		881		(26)			(26)		855	855			
100253703	VIRGINIA BEACH	VA		10/30/2025		903		(23)			(23)		880	880			
100253704	CROSBY	MN		10/30/2025		6,756		(219)			(219)		6,537	6,537			
100253706	SURF CITY	NC		10/30/2025		1,363		3			3		1,366	1,366			
100253707	PORT HUENEME	CA		10/30/2025		427		(20)			(20)		407	407			
100253708	ORLANDO	FL		10/30/2025		697		(30)			(30)		667	667			
100253709	CAVE SPRINGS	AR		10/30/2025		491		(13)			(13)		478	478			
100253710	MIDDLEFIELD	OH		10/30/2025		72,960		(1,668)			(1,668)		71,292	71,292			
100253711	RAEFORD	NC		10/30/2025		3,315		(111)			(111)		3,204	3,204			
100253712	MADISON	AL		10/30/2025		406		(12)			(12)		394	394			
100253713	MATTHEWS	NC		10/30/2025		433		(9)			(9)		424	424			
100253714	AURORA	CO		10/30/2025		690		(17)			(17)		673	673			
100253715	ROYSE CITY	TX		10/30/2025		477		(10)			(10)		467	467			
100253716	ANCHORAGE	AK		10/30/2025		369		(8)			(8)		361	361			
100253717	MOORHEAD	MN		10/30/2025		391		(10)			(10)		381	381			
100253718	TROY	MI		10/30/2025		472		(10)			(10)		462	462			
100253719	GILBERT	AZ		10/30/2025		1,549		(43)			(43)		1,506	1,506			
100253720	CHALMETTE	LA		10/30/2025		396		(12)			(12)		384	384			
100253721	PRINCETON	TX		10/30/2025		530		(14)			(14)		516	516			
100253722	PLAINFIELD	IL		10/30/2025		374		(16)			(16)		358	358			
100253723	LOUISVILLE	KY		10/30/2025		524		(13)			(13)		511	511			
100253724	MANSON	NC		10/30/2025		979		(30)			(30)		949	949			
100253725	EMILY	MN		10/30/2025		937		(32)			(32)		905	905			
100253726	MCKINNEY	TX		10/30/2025		504		(15)			(15)		489	489			
100253727	CHANHASSEN	MN		10/30/2025		336		(9)			(9)		327	327			
100253728	CHANDLER	AZ		10/30/2025		608		(21)			(21)		587	587			
100253729	OMAHA	NE		10/30/2025		369		(13)			(13)		356	356			
100253730	JACKSON	NJ		10/30/2025		929		(28)			(28)		901	901			
100253731	DENVER	CO		10/30/2025		1,002		(37)			(37)		965	965			
100253732	CHARLOTTE	NC		10/30/2025		838		(22)			(22)		816	816			
100253733	SISTERS	OR		10/30/2025		998		(26)			(26)		972	972			
100253734	LOS ANGELES	CA		10/30/2025		1,419		(20)			(20)		1,399	1,399			
100253735	NEWARK	NJ		10/30/2025		497		(14)			(14)		483	483			
100253736	JOHNSTON	RI		10/30/2025		708		(29)			(29)		679	679			
100253737	CHICAGO	IL		10/30/2025		645		(16)			(16)		629	629			
100253738	APACHE JUNCTION	AZ		10/30/2025		814		(21)			(21)		793	793			
100253739	MONROE	NC		10/30/2025		709		(20)			(20)		689	689			
100253740	CENTRAL POINT	OR		10/30/2025		442		(15)			(15)		427	427			
100253741	ROYSE CITY	TX		10/30/2025		641		(23)			(23)		618	618			
100253742	TEMPLE	TX		10/30/2025		484		(13)			(13)		471	471			
100253743	SAN DIEGO	CA		10/30/2025		1,120		(33)			(33)		1,087	1,087			
100253744	VILLA RICA	GA		10/30/2025		417		(10)			(10)		407	407			
100253745	TEMPLE	TX		10/30/2025		483		(12)			(12)		471	471			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253746	NAPLES	FL		10/30/2025		541		(19)			(19)		522	522			
100253747	LAWRENCEVILLE	GA		10/30/2025		621		(17)			(17)		604	604			
100253748	SACRAMENTO	CA		10/30/2025		634		(17)			(17)		617	617			
100253749	WILLOW GROVE	PA		10/30/2025		465		(14)			(14)		451	451			
100253750	DALLAS	TX		10/30/2025		622		(13)			(13)		609	609			
100253751	LEWES	DE		10/30/2025		926		(13)			(13)		913	913			
100253752	INDIANAPOLIS	IN		10/30/2025		387		(12)			(12)		375	375			
100253753	NORTH LAS VEGAS	NV		10/30/2025		535		(17)			(17)		518	518			
100253754	BUDA	TX		10/30/2025		500		(13)			(13)		487	487			
100253755	QUEEN CREEK	AZ		10/30/2025		380		(13)			(13)		367	367			
100253756	PALMDALE	CA		10/30/2025		369		(4)			(4)		365	365			
100253757	SHOW LOW	AZ		10/30/2025		587		(15)			(15)		572	572			
100253758	PHOENIX	AZ		10/30/2025		1,931		(56)			(56)		1,875	1,875			
100253759	TEHACHAPI	CA		10/30/2025		554		(16)			(16)		538	538			
100253760	GOSHEN	KY		10/30/2025		411		(13)			(13)		398	398			
100253761	LAVONIA	GA		10/30/2025		641		(22)			(22)		619	619			
100253762	OCEAN ISLE BEACH	NC		10/30/2025		369		(1)			(1)		368	368			
100253763	CASTLE ROCK	CO		10/30/2025		620		(19)			(19)		601	601			
100253764	NIXA	MO		10/30/2025		394		(12)			(12)		382	382			
100253765	ACWORTH	GA		10/30/2025		468		(15)			(15)		453	453			
100253766	WEST HAVEN	CT		10/30/2025		758		(16)			(16)		742	742			
100253767	LOS ANGELES	CA		10/30/2025		2,190		(71)			(71)		2,119	2,119			
100253768	ORLANDO	FL		10/30/2025		698		(30)			(30)		668	668			
100253769	REYNOLDSBURG	OH		10/30/2025		599		(17)			(17)		582	582			
100253770	BOSTON	MA		10/30/2025		1,394		(30)			(30)		1,364	1,364			
100253771	BEAVER	PA		10/30/2025		468		(13)			(13)		455	455			
100253772	CHARLOTTE	NC		10/30/2025		729		(21)			(21)		708	708			
100253773	KINGMAN	AZ		10/30/2025		556		(25)			(25)		531	531			
100253774	LEHI	UT		10/30/2025		628		(18)			(18)		610	610			
100253775	NAPLES	FL		10/30/2025		1,106		(27)			(27)		1,079	1,079			
100253776	RALEIGH	NC		10/30/2025		559		(14)			(14)		545	545			
100253777	PFLUGERVILLE	TX		10/30/2025		614		(16)			(16)		598	598			
100253778	FREDERICKSBURG	VA		10/30/2025		628		(12)			(12)		616	616			
100253779	KANNAPOLIS	NC		10/30/2025		577		(19)			(19)		558	558			
100253780	DAVENPORT	FL		10/30/2025		917		(27)			(27)		890	890			
100253781	MECHANICSBURG	PA		10/30/2025		396		(13)			(13)		383	383			
100253782	BRANFORD	FL		10/30/2025		735		(9)			(9)		726	726			
100253783	HILLSBORO	OR		10/30/2025		701		(19)			(19)		682	682			
100253784	CAPE CORAL	FL		10/30/2025		333		(13)			(13)		320	320			
100253788	CLAREMONT	CA		10/30/2025		983		(47)			(47)		936	936			
100253802	SACRAMENTO	CA		10/30/2025		21,438		(915)			(915)		20,523	20,523			
100253809	SAINT JOSEPH	MO		10/30/2025		5,182		(182)			(182)		5,000	5,000			
100253811	AZLE	TX		10/30/2025		166		(1)			(1)		165	165			
100253816	LOS ANGELES	CA		10/30/2025		1,127		(43)			(43)		1,084	1,084			
100253817	BERMUDA DUNES	CA		10/30/2025		323		(11)			(11)		312	312			
100253831	LONG BEACH	CA		10/30/2025		678		(24)			(24)		654	654			
100253834	CROMWELL	CT		10/30/2025		106		(4)			(4)		102	102			
100253839	LOS ANGELES	CA		10/30/2025		202		(5)			(5)		197	197			
100253843	TUCSON	AZ		10/30/2025		201		(10)			(10)		191	191			
100253845	NEW SMYRNA BEACH	FL		10/30/2025		479		(5)			(5)		474	474			
100253848	LEHIGH ACRES	FL		10/30/2025		10,255		(59)			(59)		10,196	10,196			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253849	BIG BEAR LAKE	CA		10/30/2025		159		(6)			(6)		153	153			
100253850	FORT LAUDERDALE	FL		10/30/2025		389		10			10		399	399			
100253856	LOS ANGELES	CA		10/30/2025		239							239	239			
100253858	AUBURN	WA		10/30/2025		594		(17)			(17)		577	577			
100253863	FRESNO	CA		10/30/2025		117		(1)			(1)		116	116			
100253864	DELTONA	FL		10/30/2025		275		(9)			(9)		266	266			
100253865	LAFAYETTE	LA		10/30/2025		484		(20)			(20)		464	464			
100253866	LAKE OZARK	MO		10/30/2025		186		(7)			(7)		179	179			
100253868	SPRINGFIELD	MO		10/30/2025		568		(3)			(3)		565	565			
100253870	LAKE ARIEL	PA		10/30/2025		194		(3)			(3)		191	191			
100253871	LAS VEGAS	NV		10/30/2025		330		(6)			(6)		324	324			
100253872	SAN DIEGO	CA		10/30/2025		951		(20)			(20)		931	931			
100253873	CHARLOTTE	NC		10/30/2025		298		(6)			(6)		292	292			
100253874	SANTA ANA	CA		10/30/2025		966		(22)			(22)		944	944			
100253875	SAN DIEGO	CA		10/30/2025		276		(5)			(5)		271	271			
100253877	FITCHBURG	MA		10/30/2025		301		(4)			(4)		297	297			
100253878	DENTON	TX		10/30/2025		261		3			3		264	264			
100253882	NAPLES	FL		10/30/2025		468		(15)			(15)		453	453			
100253886	OCRACOKE	NC		10/30/2025		286		(9)			(9)		277	277			
100253887	STANTON	CA		10/30/2025		823		(9)			(9)		814	814			
100253888	COLUMBUS	OH		10/30/2025		1,253		(15)			(15)		1,238	1,238			
100253889	LACEY	WA		10/30/2025		401		(4)			(4)		397	397			
100253893	SPRINGFIELD	MA		10/30/2025		327		(5)			(5)		322	322			
100253894	AUBURN	GA		10/30/2025		436		(11)			(11)		425	425			
100253899	PUEBLO	CO		10/30/2025		236		(7)			(7)		229	229			
100253900	ST PETERSBURG	FL		10/30/2025		513		(10)			(10)		503	503			
100253903	STALLINGS A/K/A MATTHEWS	NC		10/30/2025		263		(12)			(12)		251	251			
100253906	ROCKWALL	TX		10/30/2025		225		(6)			(6)		219	219			
100253907	SARATOGA SPRINGS	NY		10/30/2025		389		(22)			(22)		367	367			
100253909	IRWIN	ID		10/30/2025		361		(11)			(11)		350	350			
100253911	JUSTIN	TX		10/30/2025		260		(6)			(6)		254	254			
100253912	ASHEVILLE	NC		10/30/2025		437		(19)			(19)		418	418			
100253916	LAS VEGAS	NV		10/30/2025		879		(31)			(31)		848	848			
100253918	CAMBRIA	CA		10/30/2025		482		(12)			(12)		470	470			
100253919	ORLANDO	FL		10/30/2025		241		(3)			(3)		238	238			
100253920	NORTH HOLLYWOOD	CA		10/30/2025		506		(15)			(15)		491	491			
100253929	MCCALL	ID		10/30/2025		320		(4)			(4)		316	316			
100253931	SPRINGFIELD	MO		10/30/2025		287		(6)			(6)		281	281			
100253932	HAMMONDSPORT	NY		10/30/2025		158		(5)			(5)		153	153			
100253933	SAN JOSE	CA		10/30/2025		1,853		(19)			(19)		1,834	1,834			
100253938	DURHAM	NC		10/30/2025		355		(3)			(3)		352	352			
100253939	SAN LUIS OBISPO	CA		10/30/2025		671		(7)			(7)		664	664			
100253943	ACWORTH	GA		10/30/2025		50,633		(633)			(633)		50,000	50,000			
100253944	SCOTTSDALE	AZ		10/30/2025		339		(8)			(8)		331	331			
100253947	VANCOUVER	WA		10/30/2025		279		(8)			(8)		271	271			
100253950	COROLLA	NC		10/30/2025		2,498		(30)			(30)		2,468	2,468			
100253951	BLOOMINGDALE	GA		10/30/2025		270		(5)			(5)		265	265			
100253952	SOUTHPORT	NC		10/30/2025		252		(8)			(8)		244	244			
100253953	DORAVILLE	GA		10/30/2025		264		(11)			(11)		253	253			
100253954	ELIZABETHTOWN	KY		10/30/2025		205		(11)			(11)		194	194			
100253955	FORNEY	TX		10/30/2025		355		13			13		368	368			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100253956	FORNEY	TX		10/30/2025		360		12			12		372	372			
100253969	MARYSVILLE	OH		10/30/2025		452		(12)			(12)		440	440			
100253971	LINCOLN CITY	OR		10/30/2025		357		(10)			(10)		347	347			
100253972	PRESCOTT	AZ		10/30/2025		292		(5)			(5)		287	287			
100253973	MAMMOTH CAVE	KY		10/30/2025		9,723		(371)			(371)		9,352	9,352			
100253980	MARCO ISLAND	FL		10/30/2025		277		(6)			(6)		271	271			
100253984	CIBOLO	TX		10/30/2025		1,815		(72)			(72)		1,743	1,743			
100253985	PORT CHARLOTTE	FL		10/30/2025		449		(19)			(19)		430	430			
100253988	MELISSA	TX		10/30/2025		336		8			8		344	344			
100253990	SUGAR HILL	GA		10/30/2025		439		6			6		445	445			
100253991	WAILUKU	HI		10/30/2025		720		(26)			(26)		694	694			
100253995	WINCHESTER	VA		10/30/2025		537		(13)			(13)		524	524			
100253996	MONETA	VA		10/30/2025		722		(14)			(14)		708	708			
100253997	SAN ANTONIO	TX		10/30/2025		218		(1)			(1)		217	217			
100254000	MORENO VALLEY	CA		10/30/2025		480		(11)			(11)		469	469			
100254003	PORTLAND	OR		10/30/2025		374,014		(12,995)			(12,995)		361,019	361,019			
100254007	DAWSONVILLE	GA		10/30/2025		284		(8)			(8)		276	276			
100254016	FOLSOM	CA		10/30/2025		102		(2)			(2)		100	100			
100254017	BOULDER	CO		10/30/2025		1,493		(26)			(26)		1,467	1,467			
100254020	ANTELOPE	CA		10/30/2025		282		(5)			(5)		277	277			
100254021	CLEARWATER	FL		10/30/2025		321		(7)			(7)		314	314			
100254022	MIDDLETON	ID		10/30/2025		238		(6)			(6)		232	232			
100254023	WAUSAU	WI		10/30/2025		731		(22)			(22)		709	709			
100254024	OXNARD	CA		10/30/2025		336		(8)			(8)		328	328			
100254026	WILMINGTON	NC		10/30/2025		286		(5)			(5)		281	281			
100254036	GAINESVILLE	GA		10/30/2025		275		(5)			(5)		270	270			
100254045	ALBUQUERQUE	NM		10/30/2025		305		(10)			(10)		295	295			
100254046	LAS VEGAS	NV		10/30/2025		275		(5)			(5)		270	270			
100254059	STREAMWOOD	IL		10/30/2025		298		(11)			(11)		287	287			
100254060	KEYPORT	NJ		10/30/2025		425		(9)			(9)		416	416			
100254061	GREENTOWN	PA		10/30/2025		261		(8)			(8)		253	253			
100254063	SAINT AUGUSTINE	FL		10/30/2025		212		(8)			(8)		204	204			
100254064	EDWARDSBURG	MI		10/30/2025		1,896		(68)			(68)		1,828	1,828			
100254065	FRIENDSHIP	WI		10/30/2025		233		(9)			(9)		224	224			
100254069	SAN FRANCISCO	CA		11/06/2025		437		(7)			(7)		430	430			
100254076	TRABUCO CANYON	CA		11/06/2025		977		(32)			(32)		945	945			
100254081	SANTA CRUZ	CA		11/06/2025		798		(35)			(35)		763	763			
100254083	GULF SHORES	AL		11/06/2025		537		(17)			(17)		520	520			
100254089	LOS ANGELES	CA		11/06/2025		900		(34)			(34)		866	866			
100254090	YUMA	AZ		11/06/2025		104		(4)			(4)		100	100			
100254095	DANVILLE	CA		11/06/2025		992		(41)			(41)		951	951			
100254096	VIRGINIA BEACH	VA		11/06/2025		939		(41)			(41)		898	898			
100254099	SAN JOSE	CA		11/06/2025		777		(24)			(24)		753	753			
100254102	HASLET	TX		11/06/2025		546		(19)			(19)		527	527			
100254155	SILVER POINT	TN		11/06/2025		629		(28)			(28)		601	601			
100254156	SALT LAKE CITY	UT		11/06/2025		287		(12)			(12)		275	275			
100254157	CABOT	AR		11/06/2025		262		(8)			(8)		254	254			
100254158	NORTH MYRTLE BEACH	SC		11/06/2025		337		(13)			(13)		324	324			
100254159	SEMMES	AL		11/06/2025		189		(5)			(5)		184	184			
100254161	MONTGOMERY	AL		11/06/2025		242		(6)			(6)		236	236			
100254162	BOYNTON BEACH	FL		11/06/2025		257		(10)			(10)		247	247			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254163	DALLAS	TX		11/06/2025		432		(19)			(19)		413	413			
100254164	SANTA ROSA BEACH	FL		11/06/2025		599		(19)			(19)		580	580			
100254165	ALLENTOWN	PA		11/06/2025		182		(7)			(7)		175	175			
100254167	BRICK TOWNSHIP	NJ		11/06/2025		312		(12)			(12)		300	300			
100254168	PHILADELPHIA	PA		11/06/2025		275		(10)			(10)		265	265			
100254169	HAYWARD	CA		11/06/2025		851		(27)			(27)		824	824			
100254170	NEW ORLEANS	LA		11/06/2025		193		(7)			(7)		186	186			
100254173	PROSPER	TX		11/06/2025		2,073		(56)			(56)		2,017	2,017			
100254174	SAN JACINTO	CA		11/06/2025		3,024		(81)			(81)		2,943	2,943			
100254176	BRIGANTINE	NJ		11/06/2025		387		(13)			(13)		374	374			
100254177	LONGVIEW	WA		11/06/2025		219		(10)			(10)		209	209			
100254178	ATLANTA	GA		11/06/2025		182		(4)			(4)		178	178			
100254179	HOUSTON	TX		11/06/2025		215		(8)			(8)		207	207			
100254180	HOUSTON	TX		11/06/2025		215		(8)			(8)		207	207			
100254181	BETHLEHEM	PA		11/06/2025		204		(7)			(7)		197	197			
100254182	HOUSTON	TX		11/06/2025		215		(8)			(8)		207	207			
100254183	NEW ORLEANS	LA		11/06/2025		611		(23)			(23)		588	588			
100254184	SMITHFIELD	UT		11/06/2025		344		(7)			(7)		337	337			
100254185	MIAMI	FL		11/06/2025		438		(10)			(10)		428	428			
100254186	MORTON GROVE	IL		11/06/2025		183		(7)			(7)		176	176			
100254187	WAUBUN	MN		11/06/2025		204		(9)			(9)		195	195			
100254188	COLLEGE STATION	TX		11/06/2025		761		(18)			(18)		743	743			
100254189	CLARKSVILLE	TN		11/06/2025		192		(5)			(5)		187	187			
100254191	TULSA	OK		11/06/2025		218		(7)			(7)		211	211			
100254192	VENICE	FL		11/06/2025		207		(5)			(5)		202	202			
100254193	MEDINA	TN		11/06/2025		166		(6)			(6)		160	160			
100254194	WOODLAND	CA		11/06/2025		409		(10)			(10)		399	399			
100254195	SHIP BOTTOM	NJ		11/06/2025		501		(18)			(18)		483	483			
100254198	DURHAM	NC		11/06/2025		294		(9)			(9)		285	285			
100254200	HARRISBURG	PA		11/06/2025		169		(8)			(8)		161	161			
100254201	CHEBEAGUE ISLAND	ME		11/06/2025		449		(16)			(16)		433	433			
100254202	PERRY HALL	MD		11/06/2025		321		(7)			(7)		314	314			
100254203	KNOXVILLE	TN		11/06/2025		461		(12)			(12)		449	449			
100254204	DENHAM SPRINGS	LA		11/06/2025		162		(3)			(3)		159	159			
100254205	MORRISVILLE	NC		11/06/2025		242		(9)			(9)		233	233			
100254206	TURLOCK	CA		11/06/2025		374		(15)			(15)		359	359			
100254207	COLUMBIA	SC		11/06/2025		393		(14)			(14)		379	379			
100254208	GLEN BURNIE	MD		11/06/2025		229		(10)			(10)		219	219			
100254210	SPRINGVILLE	UT		11/06/2025		245		(10)			(10)		235	235			
100254211	SAN TAN VALLEY	AZ		11/06/2025		284		(6)			(6)		278	278			
100254212	SARATOGA SPRINGS	UT		11/06/2025		248		(12)			(12)		236	236			
100254213	WAIMANALO	HI		11/06/2025		497		(16)			(16)		481	481			
100254214	CHEYENNE	WY		11/06/2025		281		(8)			(8)		273	273			
100254215	TITUSVILLE	NJ		11/06/2025		539		(18)			(18)		521	521			
100254216	CUMMING	GA		11/06/2025		188		(6)			(6)		182	182			
100254217	LOUISVILLE	KY		11/06/2025		186		(2)			(2)		184	184			
100254218	LUBBOCK	TX		11/06/2025		176		(7)			(7)		169	169			
100254219	VAN NUYS	CA		11/06/2025		794		(12)			(12)		782	782			
100254220	ROCKVILLE	IN		11/06/2025		381		(17)			(17)		364	364			
100254221	HOUSTON	TX		11/06/2025		299		(10)			(10)		289	289			
100254222	CHATHAM	IL		11/06/2025		161		(5)			(5)		156	156			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254223	SEDALIA	CO		11/06/2025		249		(7)			(7)		242	242			
100254224	OCONOMOWOC	WI		11/06/2025		197		(6)			(6)		191	191			
100254226	CRESCENT	OK		11/06/2025		205		(7)			(7)		198	198			
100254227	HOT SPRINGS	AR		11/06/2025		154		(3)			(3)		151	151			
100254228	STERLING	VA		11/06/2025		268		(9)			(9)		259	259			
100254229	DANVILLE	CA		11/06/2025		402		(11)			(11)		391	391			
100254230	MESA	AZ		11/06/2025		273		(7)			(7)		266	266			
100254231	COLUMBIA	TN		11/06/2025		279		(11)			(11)		268	268			
100254234	MILLBURY	MA		11/06/2025		326		(6)			(6)		320	320			
100254235	TUCSON	AZ		11/06/2025		169		(8)			(8)		161	161			
100254236	ROMEOVILLE	IL		11/06/2025		220		(7)			(7)		213	213			
100254237	ALBUQUERQUE	NM		11/06/2025		187		(9)			(9)		178	178			
100254238	BLACKSBURG	VA		11/06/2025		221		(3)			(3)		218	218			
100254239	COLORADO SPRINGS	CO		11/06/2025		228		(5)			(5)		223	223			
100254241	WILMINGTON	DE		11/06/2025		240		(8)			(8)		232	232			
100254242	WILMINGTON	DE		11/06/2025		240		(8)			(8)		232	232			
100254243	WILMINGTON	DE		11/06/2025		179		(6)			(6)		173	173			
100254244	TERRE HAUTE	IN		11/06/2025		171		(7)			(7)		164	164			
100254245	BOLINGBROOK	IL		11/06/2025		158		(8)			(8)		150	150			
100254249	DURHAM	NC		11/06/2025		314		(10)			(10)		304	304			
100254250	DURHAM	NC		11/06/2025		220		(9)			(9)		211	211			
100254251	YAKIMA	WA		11/06/2025		316		(9)			(9)		307	307			
100254252	FISHERS	IN		11/06/2025		3,410		(83)			(83)		3,327	3,327			
100254253	CHICAGO	IL		11/06/2025		352		(14)			(14)		338	338			
100254254	CHARLOTTE	NC		11/06/2025		220		(7)			(7)		213	213			
100254255	SOUTH LYON	MI		11/06/2025		206		(6)			(6)		200	200			
100254257	BELLA VISTA	AR		11/06/2025		246		(9)			(9)		237	237			
100254258	DAWSONVILLE	GA		11/06/2025		274		(5)			(5)		269	269			
100254260	MILLVILLE	DE		11/06/2025		354		(7)			(7)		347	347			
100254261	GRAND JUNCTION	CO		11/06/2025		240		(10)			(10)		230	230			
100254262	CHICAGO	IL		11/06/2025		595		(22)			(22)		573	573			
100254263	WOODBURY	MN		11/06/2025		197		(5)			(5)		192	192			
100254267	PROVIDENCE	RI		11/06/2025		26,185		(538)			(538)		25,647	25,647			
100254270	BALD KNOB	AR		11/06/2025		168		(4)			(4)		164	164			
100254273	EMERALD ISLE	NC		11/06/2025		188		(7)			(7)		181	181			
100254277	GALVESTON	TX		11/06/2025		185		(8)			(8)		177	177			
100254279	OCEANSIDE	CA		11/06/2025		411		(8)			(8)		403	403			
100254288	VALPARAISO	IN		11/06/2025		914		(36)			(36)		878	878			
100254290	LAKE HAVASU CITY	AZ		11/06/2025		187		(7)			(7)		180	180			
100254291	CHICAGO	IL		11/06/2025		176		(7)			(7)		169	169			
100254299	OLATHE	KS		11/06/2025		398		(10)			(10)		388	388			
100254302	CHATHAM	MA		11/06/2025		566		(17)			(17)		549	549			
100254305	SPIRIT LAKE	IA		11/06/2025		304		(7)			(7)		297	297			
100254306	PHOENIX	AZ		11/06/2025		592		(14)			(14)		578	578			
100254308	SAVANNAH	GA		11/06/2025		273		(8)			(8)		265	265			
100254310	ENTERPRISE	AL		11/06/2025		256		(11)			(11)		245	245			
100254311	LAKELAND	FL		11/06/2025		169		(7)			(7)		162	162			
100254312	LAC DU FLAMBEAU	WI		11/06/2025		532		(13)			(13)		519	519			
100254313	EATONTON	GA		11/06/2025		375		(9)			(9)		366	366			
100254314	NEAVITT	MD		11/06/2025		10,692		(233)			(233)		10,459	10,459			
100254315	SURFSIDE BEACH	SC		11/06/2025		439		(15)			(15)		424	424			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254316	HOUSTON	TX		11/06/2025		181		(7)			(7)		174	174			
100254317	SALEM	MA		11/06/2025		445		(16)			(16)		429	429			
100254318	GUALALA	CA		11/06/2025		459		(11)			(11)		448	448			
100254319	BAYFIELD	CO		11/06/2025		565		(10)			(10)		555	555			
100254320	SOUTHPORT	NC		11/06/2025		248		(10)			(10)		238	238			
100254321	HORSHAM	PA		11/06/2025		211		(5)			(5)		206	206			
100254322	THE VILLAGES	FL		11/06/2025		335		(11)			(11)		324	324			
100254323	MOREHEAD CITY	NC		11/06/2025		234		(6)			(6)		228	228			
100254464	NEVADA	IA		11/07/2025		300		(13)			(13)		287	287			
100254465	OCEAN ISLE BEACH	NC		11/07/2025		154		(5)			(5)		149	149			
100254466	WENDELL	NC		11/07/2025		140		(7)			(7)		133	133			
100254467	SUNSET BEACH	NC		11/07/2025		410		(11)			(11)		399	399			
100254468	CLEVELAND	OH		11/07/2025		184		(9)			(9)		175	175			
100254469	INWOOD	WV		11/07/2025		303		(12)			(12)		291	291			
100254470	RANSON	WV		11/07/2025		254		(3)			(3)		251	251			
100254471	CARMEL	CA		11/07/2025		1,227		(36)			(36)		1,191	1,191			
100254472	GRANGEVILLE	ID		11/07/2025		412		(19)			(19)		393	393			
100254473	BREMERTON	WA		11/07/2025		188		(5)			(5)		183	183			
100254474	HOUSTON	TX		11/07/2025		181		(9)			(9)		172	172			
100254475	TACOMA	WA		11/07/2025		281		(4)			(4)		277	277			
100254584	HUNTINGTON BEACH	CA		11/10/2025		901		(34)			(34)		867	867			
100254588	CHARLOTTE	NC		11/10/2025		438		(16)			(16)		422	422			
100254589	VAN NUYS	CA		11/10/2025		846		(14)			(14)		832	832			
100254595	HENDERSON	NV		11/10/2025		1,391		(63)			(63)		1,328	1,328			
100254603	VICTORVILLE	CA		11/10/2025		189		1			1		190	190			
100254613	KANAB	UT		11/10/2025		301		(10)			(10)		291	291			
100254623	PRESCOTT	AZ		11/10/2025		781		(23)			(23)		758	758			
100254626	HOUSTON	TX		11/10/2025		787		(31)			(31)		756	756			
100254631	HARRISBURG	PA		11/10/2025		474		(11)			(11)		463	463			
100254632	COLUMBUS	GA		11/10/2025		217		(7)			(7)		210	210			
100254637	OCOEE	FL		11/10/2025		292		(11)			(11)		281	281			
100254640	PASADENA	CA		11/10/2025		234		(10)			(10)		224	224			
100254655	MIDDLETON	FL		11/10/2025		561		(27)			(27)		534	534			
100254658	ALEXANDRIA	VA		11/12/2025		271		(13)			(13)		258	258			
100254659	SCOTTSDALE	AZ		11/12/2025		1,969		(21)			(21)		1,948	1,948			
100254661	EL DORADO HILLS	CA		11/12/2025		1,307		(56)			(56)		1,251	1,251			
100254662	SAN LORENZO	CA		11/12/2025		481		(19)			(19)		462	462			
100254664	ELK GROVE	CA		11/12/2025		375		(16)			(16)		359	359			
100254665	LOS ALTOS HILLS	CA		11/12/2025		105		(5)			(5)		100	100			
100254666	SAN DIEGO	CA		11/12/2025		907		(25)			(25)		882	882			
100254667	FONTANA	CA		11/12/2025		297		(11)			(11)		286	286			
100254668	PORT RICHEY	FL		11/12/2025		125		(4)			(4)		121	121			
100254670	JERSEY CITY	NJ		11/12/2025		292		(12)			(12)		280	280			
100254671	VENTURA	CA		11/12/2025		414		(13)			(13)		401	401			
100254672	BETHLEHEM	PA		11/12/2025		364		(2)			(2)		362	362			
100254676	REYNOLDSBURG	OH		11/12/2025		98		(5)			(5)		93	93			
100254679	MALIBU	CA		11/12/2025		1,461		(32)			(32)		1,429	1,429			
100254680	MOSES LAKE	WA		11/12/2025		261		(10)			(10)		251	251			
100254681	LAUREL	MD		11/12/2025		237		(9)			(9)		228	228			
100254682	GRANITE BAY	CA		11/12/2025		1,718		(75)			(75)		1,643	1,643			
100254684	ALBUQUERQUE	NM		11/12/2025		238		(7)			(7)		231	231			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254685	STOCKTON	CA		11/12/2025		605		(17)			(17)		588	588			
100254687	SAN JOSE	CA		11/12/2025		911		(42)			(42)		869	869			
100254689	EL PASO	TX		11/12/2025		582		(26)			(26)		556	556			
100254690	CROMWELL	CT		11/12/2025		3,477		(140)			(140)		3,337	3,337			
100254692	LOS ANGELES	CA		11/12/2025		1,180		(56)			(56)		1,124	1,124			
100254695	BAKERSFIELD	CA		11/12/2025		98		(1)			(1)		97	97			
100254696	PACE	FL		11/12/2025		781		(27)			(27)		754	754			
100254697	LAKE WALES	FL		11/12/2025		163		(8)			(8)		155	155			
100254698	PATTERSON	CA		11/12/2025		426		(16)			(16)		410	410			
100254699	MC HENRY	MD		11/13/2025		1,249		(27)			(27)		1,222	1,222			
100254700	LAKE HARMONY	PA		11/13/2025		559		(8)			(8)		551	551			
100254701	WILDWOOD	NJ		11/13/2025		954		(14)			(14)		940	940			
100254702	MOORESTOWN	NJ		11/13/2025		150		(7)			(7)		143	143			
100254703	LYNCHBURG	VA		11/13/2025		181		(3)			(3)		178	178			
100254704	PISCATAWAY	NJ		11/13/2025		266		(5)			(5)		261	261			
100254705	PHILADELPHIA	PA		11/13/2025		117		(5)			(5)		112	112			
100254707	WILDWOOD	NJ		11/13/2025		525		(6)			(6)		519	519			
100254708	OWINGS MILLS	MD		11/13/2025		250		(9)			(9)		241	241			
100254709	WILDWOOD	NJ		11/13/2025		424		(4)			(4)		420	420			
100254710	NORTH WILDWOOD	NJ		11/13/2025		54		(2)			(2)		52	52			
100254712	ORLANDO	FL		11/13/2025		708		(14)			(14)		694	694			
100254713	VENTNOR CITY	NJ		11/13/2025		536		(13)			(13)		523	523			
100254715	WILDWOOD	NJ		11/13/2025		299		(4)			(4)		295	295			
100254717	MONTCLAIR	NJ		11/13/2025		936		(42)			(42)		894	894			
100254718	WILDWOOD	NJ		11/13/2025		589		(23)			(23)		566	566			
100254719	OCEAN CITY	NJ		11/13/2025		226		(7)			(7)		219	219			
100254720	SEASIDE HEIGHTS	NJ		11/13/2025		533		(15)			(15)		518	518			
100254726	WHITTIER	CA		11/14/2025		753		(28)			(28)		725	725			
100254729	CHESAPEAKE	VA		11/14/2025		806		(29)			(29)		777	777			
100254732	PUEBLO	CO		11/14/2025		910		(40)			(40)		870	870			
100254736	SUN CITY CENTER	FL		11/14/2025		675		(18)			(18)		657	657			
100254737	LEAVENWORTH	WA		11/14/2025		782		(22)			(22)		760	760			
100254738	CAMERON	MT		11/14/2025		839		(10)			(10)		829	829			
100254743	LOCKPORT	IL		11/14/2025		202		(8)			(8)		194	194			
100254746	MAGNOLIA	TX		11/14/2025		465		(20)			(20)		445	445			
100254747	SYLMAR	CA		11/14/2025		1,034		(26)			(26)		1,008	1,008			
100254748	MARINA	CA		11/14/2025		865		(32)			(32)		833	833			
100254749	SAN DIEGO	CA		11/14/2025		387		(15)			(15)		372	372			
100254750	BAKERSFIELD	CA		11/14/2025		123		(2)			(2)		121	121			
100254751	BAKERSFIELD	CA		11/14/2025		741		(23)			(23)		718	718			
100254752	SHELBYVILLE	TN		11/14/2025		300		(10)			(10)		290	290			
100254753	WAXAHACHIE	TX		11/14/2025		105		(4)			(4)		101	101			
100254754	GLENDALE	AZ		11/14/2025		279		(11)			(11)		268	268			
100254755	BURBANK	CA		11/14/2025		766		(23)			(23)		743	743			
100254756	MIAMI LAKES	FL		11/14/2025		275		(11)			(11)		264	264			
100254757	LA CRESCENTA	CA		11/14/2025		1,075		(38)			(38)		1,037	1,037			
100254759	LOS ANGELES	CA		11/14/2025		884		(30)			(30)		854	854			
100254761	ARVADA	CO		11/14/2025		370		(9)			(9)		361	361			
100254764	MENTOR	OH		11/14/2025		291		(10)			(10)		281	281			
100254765	CRESCENT CITY	CA		11/14/2025		276		(9)			(9)		267	267			
100254766	DALLAS	TX		11/14/2025		844							844	844			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100254770	SANTA ANA	CA		11/14/2025		699		(13)			(13)		686	686			
100254771	LITTLE ROCK	AR		11/14/2025		323		(13)			(13)		310	310			
100254772	BONNEY LAKE	WA		11/14/2025		751		(23)			(23)		728	728			
100254776	CHULA VISTA	CA		11/14/2025		10							10	10			
100254787	SPRINGBORO	OH		11/14/2025		274		(7)			(7)		267	267			
100254801	PRESCOTT VALLEY	AZ		11/14/2025		1,092		(33)			(33)		1,059	1,059			
100254808	INWOOD	WV		11/14/2025		320		(12)			(12)		308	308			
100254812	MIAMI BEACH	FL		11/14/2025		181		(5)			(5)		176	176			
100254813	JAMESTOWN	NC		11/14/2025		4,385		(186)			(186)		4,199	4,199			
100254818	WINTER GARDEN	FL		11/14/2025		500		(12)			(12)		488	488			
100254821	MIDLAND	TX		11/17/2025		234		(8)			(8)		226	226			
100254825	CHESHIRE	MA		11/17/2025		330		(5)			(5)		325	325			
100254827	BRUNSWICK	ME		11/17/2025		305		(7)			(7)		298	298			
100254829	HARRISBURG	NC		11/17/2025		922		(35)			(35)		887	887			
100254832	MEBANE	NC		11/17/2025		184		(5)			(5)		179	179			
100254833	PORTLAND	OR		11/17/2025		292		(1)			(1)		291	291			
100254835	JOSEPHINE	TX		11/17/2025		189		(6)			(6)		183	183			
100254836	ELSMERE	DE		11/17/2025		191		(3)			(3)		188	188			
100254996	LOS CABOS	MEX		11/18/2025		289							289	289			
100255001	PLAYA DEL CARMEN	MEX		11/18/2025		189							189	189			
100255004	BAHIA DE BANDERAS	MEX		11/18/2025		580							580	580			
100255006	LOS CABOS	MEX		11/18/2025		230							230	230			
100255011	CARSON CITY	NV		11/19/2025		221		(5)			(5)		216	216			
100255018	WORCESTER	MA		11/19/2025		517		(10)			(10)		507	507			
100255020	NORTHVILLE	MI		11/19/2025		1,495		(36)			(36)		1,459	1,459			
100255022	BROOKLYN	NY		11/19/2025		700		(19)			(19)		681	681			
100255024	ORLANDO	FL		11/19/2025		362		(11)			(11)		351	351			
100255025	MOORESVILLE	NC		11/19/2025		108		(4)			(4)		104	104			
100255028	SAN TAN VALLEY	AZ		11/19/2025		284		(6)			(6)		278	278			
100255029	CHICAGO	IL		11/19/2025		183		(5)			(5)		178	178			
100255034	DESTIN	FL		11/19/2025		1,683		(12)			(12)		1,671	1,671			
100255042	BRENTWOOD	CA		11/19/2025		480		(17)			(17)		463	463			
100255047	DAVIE	FL		11/19/2025		3,104		24			24		3,128	3,128			
100255051	EULESS	TX		11/19/2025		804		(26)			(26)		778	778			
100255053	MELBOURNE	FL		11/19/2025		231		(5)			(5)		226	226			
100255055	EL PASO	TX		11/19/2025		271		(10)			(10)		261	261			
100255062	BROOKLYN	NY		11/19/2025		1,568		(49)			(49)		1,519	1,519			
100255065	BLOOMFIELD HILLS	MI		11/19/2025		641		(6)			(6)		635	635			
100255067	PHOENIX	AZ		11/19/2025		301		(8)			(8)		293	293			
100255068	LONG BEACH	CA		11/19/2025		1,235		(31)			(31)		1,204	1,204			
100255069	LAKE MARY	FL		11/19/2025		730		(13)			(13)		717	717			
100255073	BUENA PARK	CA		11/19/2025		588		(24)			(24)		564	564			
100255076	MATTHEWS	NC		11/19/2025		210		(9)			(9)		201	201			
100255349	EULESS	TX		11/25/2025		212		(4)			(4)		208	208			
100255352	DALLAS	TX		11/25/2025		320		(6)			(6)		314	314			
100255354	FRANKLIN LAKES	NJ		11/24/2025		2,554		(92)			(92)		2,462	2,462			
100255381	WESTFIELD	IN		11/24/2025		282		(4)			(4)		278	278			
100255392	PITTSBURGH	PA		11/24/2025		300		(14)			(14)		286	286			
100255394	WESTWOOD	MA		11/24/2025		762		(21)			(21)		741	741			
100255403	LOS GATOS	CA		11/24/2025		1,327		(61)			(61)		1,266	1,266			
100255405	SAN JOSE	CA		11/24/2025		879		(36)			(36)		843	843			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100255409	SANTA ANA	CA		11/24/2025		737		(25)			(25)		712	712			
100255410	KOKOMO	IN		11/24/2025		110							110	110			
100255425	DALY CITY	CA		11/24/2025		572		(20)			(20)		552	552			
100255428	PALM HARBOR	FL		11/24/2025		378		(2)			(2)		376	376			
100255435	RALEIGH	NC		11/24/2025		272		(3)			(3)		269	269			
100255444	WESTON	FL		11/24/2025		545		(8)			(8)		537	537			
100255472	OKLAHOMA CITY	OK		11/24/2025		155		(2)			(2)		153	153			
100255641	SALEM	OR		11/24/2025		175		(5)			(5)		170	170			
100255642	BATON ROUGE	LA		11/24/2025		426		(11)			(11)		415	415			
100255648	BIG BEAR CITY	CA		11/24/2025		495		(8)			(8)		487	487			
100255652	HILTON HEAD ISLAND	SC		11/24/2025		335		(8)			(8)		327	327			
100255654	LA QUINTA	CA		11/24/2025		660		(10)			(10)		650	650			
100255660	OMAHA	NE		11/24/2025		227		(6)			(6)		221	221			
100255661	SEAL COVE	ME		11/24/2025		525		3			3		528	528			
100255663	WARREN	RI		11/24/2025		444		(12)			(12)		432	432			
100255671	RATHDRUM	ID		11/24/2025		288		(5)			(5)		283	283			
100255679	BUENA VISTA	CO		11/24/2025		502		(11)			(11)		491	491			
100255682	NORMAN	OK		11/24/2025		237		(8)			(8)		229	229			
100255690	POULSBO	WA		11/24/2025		215		(7)			(7)		208	208			
100255696	BOONE	NC		11/24/2025		409							409	409			
100255700	SALEM	MA		11/24/2025		294		(5)			(5)		289	289			
100255703	INNSBROOK	MO		11/24/2025		117		(2)			(2)		115	115			
100255710	PANAMA CITY BEACH	FL		11/24/2025		220		(7)			(7)		213	213			
100255711	MCCALL	ID		11/24/2025		535		(10)			(10)		525	525			
100255729	BUENA VISTA	CO		11/24/2025		728		(17)			(17)		711	711			
100255731	MESA	AZ		11/24/2025		1,474		(32)			(32)		1,442	1,442			
100255732	SANTA ANA	CA		11/24/2025		561		(14)			(14)		547	547			
100255738	INLET BEACH	FL		11/24/2025		393		(12)			(12)		381	381			
100255748	PALM COAST	FL		11/24/2025		230		(9)			(9)		221	221			
100255751	SELBYVILLE	DE		11/24/2025		333		(13)			(13)		320	320			
100255758	ROANOKE	VA		11/24/2025		373		(11)			(11)		362	362			
100255761	DUCK CREEK VILLAGE	UT		11/24/2025		332		(8)			(8)		324	324			
100255765	SEABROOK ISLAND	SC		11/24/2025		255		(7)			(7)		248	248			
100255770	HILLSBORO	OR		11/24/2025		387		(8)			(8)		379	379			
100255776	MODESTO	CA		11/24/2025		255		(7)			(7)		248	248			
100255786	CHICAGO	IL		11/24/2025		512		(15)			(15)		497	497			
100255794	JACKSON	NJ		11/24/2025		677		(16)			(16)		661	661			
100255819	NAPLES	FL		11/24/2025		1,554		(42)			(42)		1,512	1,512			
100255820	AURORA	IL		11/24/2025		243		(3)			(3)		240	240			
100255821	SAN ANTONIO	TX		11/24/2025		287		(9)			(9)		278	278			
100255828	LYNNWOOD	WA		11/24/2025		1,535		(53)			(53)		1,482	1,482			
100255844	TUCSON	AZ		11/24/2025		247		(9)			(9)		238	238			
100255852	LAGRANGE	IN		11/24/2025		2,106		(101)			(101)		2,005	2,005			
100255853	ROWLETT	TX		11/24/2025		222		(7)			(7)		215	215			
100255856	BUFORD	GA		11/24/2025		233		(10)			(10)		223	223			
100255859	SAN ANTONIO	TX		11/24/2025		337		(4)			(4)		333	333			
100255863	PANORA	IA		11/24/2025		240		(9)			(9)		231	231			
100255864	KISSIMMEE	FL		11/24/2025		252		(9)			(9)		243	243			
100255866	BELLA VISTA	AR		11/24/2025		251		(6)			(6)		245	245			
100255869	PLACENTIA	CA		11/24/2025		316		(7)			(7)		309	309			
100255871	ANN ARBOR	MI		11/24/2025		362		(8)			(8)		354	354			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100255872	SEVIERVILLE	TN		11/24/2025		93		(3)			(3)		90	90			
100255899	BERLIN	MD		11/24/2025		283		(10)			(10)		273	273			
100255901	LITTLE RIVER	SC		11/24/2025		290		(11)			(11)		279	279			
100255903	BROWNS SUMMIT	NC		11/24/2025		236		(9)			(9)		227	227			
100255904	DAWSONVILLE	GA		11/24/2025		226		(9)			(9)		217	217			
100255906	TUCSON	AZ		11/24/2025		212		(9)			(9)		203	203			
100255917	TWENTYNINE PALMS	CA		11/24/2025		203		(8)			(8)		195	195			
100255928	PAHRUMP	NV		11/24/2025		329		(1)			(1)		328	328			
100256446	HENDERSON	NV		11/25/2025		355		(15)			(15)		340	340			
100256448	CANTON	MI		11/25/2025		141		(3)			(3)		138	138			
100256450	ROSEMEAD	CA		11/25/2025		824		(39)			(39)		785	785			
100256452	PINELLAS PARK	FL		11/25/2025		146		(6)			(6)		140	140			
100256453	TUSCALOOSA	AL		11/25/2025		103		(4)			(4)		99	99			
100256455	LARCHMONT	NY		11/25/2025		1,159		(44)			(44)		1,115	1,115			
100256980	HENRICO	NC		11/26/2025		353		(14)			(14)		339	339			
100256981	LOCUST GROVE	GA		11/26/2025		689		21			21		710	710			
100256983	LOCUST GROVE	GA		11/26/2025		728		22			22		750	750			
100256985	DELTAVILLE	VA		11/26/2025		350		(15)			(15)		335	335			
100256986	WILLIAMSTOWN	NJ		11/26/2025		151		(8)			(8)		143	143			
100256987	IRVING	TX		11/26/2025		190		(10)			(10)		180	180			
100256991	BROKEN BOW	OK		11/26/2025		553		(18)			(18)		535	535			
100256992	SEVIERVILLE	TN		11/26/2025		2,475		3			3		2,478	2,478			
100256993	SNELLVILLE	GA		11/26/2025		658		(13)			(13)		645	645			
100256994	SEVIERVILLE	TN		11/26/2025		826		(40)			(40)		786	786			
100256995	LOCUST GROVE	GA		11/26/2025		744		23			23		767	767			
100256996	WILDWOOD CREST	NJ		11/26/2025		841		(27)			(27)		814	814			
100256997	LOCUST GROVE	GA		11/26/2025		706		21			21		727	727			
100256999	VIRGINIA BEACH	VA		11/26/2025		347		(11)			(11)		336	336			
100257001	CHARLOTTE	NC		11/26/2025		196		(7)			(7)		189	189			
100257003	GEORGETOWN	TX		11/26/2025		487		(20)			(20)		467	467			
100257004	CHULA VISTA	CA		11/26/2025		842		(23)			(23)		819	819			
100257007	JEFFERSONVILLE	IN		11/26/2025		177		(5)			(5)		172	172			
100257008	GREENTOWN (PALMYRA)	PA		11/26/2025		248		(13)			(13)		235	235			
100257010	SACRAMENTO	CA		11/26/2025		1,352		(22)			(22)		1,330	1,330			
100257012	NASHVILLE	TN		11/26/2025		159		(7)			(7)		152	152			
100257013	ST. PETERSBURG	FL		11/26/2025		253		(9)			(9)		244	244			
100257018	LEHI	UT		11/26/2025		323		(12)			(12)		311	311			
100257019	FOND DU LAC	WI		11/26/2025		296		(16)			(16)		280	280			
100257024	LATHROP	CA		11/26/2025		478		(16)			(16)		462	462			
100257026	APEX	NC		11/26/2025		232		(7)			(7)		225	225			
100257028	FLAGSTAFF	AZ		11/26/2025		1,322		(48)			(48)		1,274	1,274			
100257030	VIRGINIA BEACH	VA		11/26/2025		287		(15)			(15)		272	272			
100257031	HOOPER	UT		11/26/2025		299		(12)			(12)		287	287			
100257032	ALVIN	TX		11/26/2025		2,402		(95)			(95)		2,307	2,307			
100257037	LOS ANGELES	CA		11/26/2025		558		(16)			(16)		542	542			
100257038	MESA	AZ		11/26/2025		1,883		(83)			(83)		1,800	1,800			
100257040	MOUNT WASHINGTON	KY		11/26/2025		203		(5)			(5)		198	198			
100257047	PORT ARANSAS	TX		11/26/2025		695		(21)			(21)		674	674			
100257049	LAS VEGAS	NV		11/26/2025		267		(11)			(11)		256	256			
100257052	STATE COLLEGE	PA		11/26/2025		216		(5)			(5)		211	211			
100257057	CORAL SPRINGS	FL		11/26/2025		860		(34)			(34)		826	826			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100257058	ST. AUGUSTINE	FL		11/26/2025		671		(27)			(27)		644	644			
100257059	LEXINGTON	MI		11/26/2025		186		(8)			(8)		178	178			
100257063	ROGERS	AR		11/26/2025		274		(8)			(8)		266	266			
100257065	HILTON HEAD ISLAND	SC		11/26/2025		453		(18)			(18)		435	435			
100257066	NORTH LAS VEGAS	NV		11/26/2025		1,044		(7)			(7)		1,037	1,037			
100257070	WAYNESVILLE	NC		11/26/2025		205		(8)			(8)		197	197			
100257075	SEVIERVILLE	TN		11/26/2025		486		(17)			(17)		469	469			
100257083	OLD HICKORY	TN		11/26/2025		249		(9)			(9)		240	240			
100257084	GLENDALE	AZ		11/26/2025		377		(15)			(15)		362	362			
100257086	POCONO LAKE COOLBAUGH	PA		11/26/2025		197		(8)			(8)		189	189			
100257160	MANTECA	CA		11/26/2025		15							15	15			
100257176	BEAUMONT	CA		11/26/2025		352		(11)			(11)		341	341			
100257180	TEMECULA	CA		11/26/2025		366		11			11		377	377			
100257181	WINTER GARDEN	FL		11/26/2025		2,322		(40)			(40)		2,282	2,282			
100257184	MCKINNEY	TX		11/26/2025		261		(7)			(7)		254	254			
100257188	MCKINNEY	TX		11/26/2025		186		(5)			(5)		181	181			
100257189	DUNCAN	SC		11/26/2025		182		(11)			(11)		171	171			
100257190	SARASOTA	FL		11/26/2025		296		(6)			(6)		290	290			
100257195	WASHINGTON	DC		11/26/2025		671		(6)			(6)		665	665			
100257196	LAVON	TX		11/26/2025		173		(4)			(4)		169	169			
100257197	STANLEY	NC		11/26/2025		329		1			1		330	330			
100257200	ATLANTA	GA		11/26/2025		69		5			5		74	74			
100257205	MADISON	AL		11/26/2025		295		(7)			(7)		288	288			
100257212	MADILL	OK		11/26/2025		156		(6)			(6)		150	150			
100257221	ZEBULON	NC		11/26/2025		287		(11)			(11)		276	276			
100257229	MARICOPA	AZ		11/26/2025		275		(9)			(9)		266	266			
100257236	CLYDE	TX		11/26/2025		165		(5)			(5)		160	160			
100257237	SAGINAW	TX		11/26/2025		186		(3)			(3)		183	183			
100258119	UNITED KINGDOM	GBR		11/26/2025		9							9	25	16		16
100258132	UNITED KINGDOM	GBR		11/26/2025		16							16	43	27		27
100258133	ROTTERDAM	NLD		11/26/2025										4	4		4
100258134	ROTTERDAM	NLD		11/26/2025		44							44	45	1		1
100258135	TILBURG	NLD		11/26/2025										5	5		5
100258136	S-GRAVENHAGE	NLD		11/26/2025										3	3		3
100258137	AKKRUM	NLD		11/26/2025										1	1		1
100258138	AKKRUM	NLD		11/26/2025										1	1		1
100258139	BERGEN OP ZOOM	NLD		11/26/2025										4	4		4
100258140	OUDENBOSCH	NLD		11/26/2025										1	1		1
100258141	S-GRAVENHAGE	NLD		11/26/2025										28	28		28
100258142	S-GRAVENHAGE	NLD		11/26/2025										32	32		32
100258143	S-GRAVENHAGE	NLD		11/26/2025										24	24		24
100258144	S-GRAVENHAGE	NLD		11/26/2025										13	13		13
100258145	S-GRAVENHAGE	NLD		11/26/2025										10	10		10
100258146	SCHIEDAM	NLD		11/26/2025										17	17		17
100258147	EMMEN	NLD		11/26/2025										16	16		16
100258148	EMMEN	NLD		11/26/2025		49							49	51	2		2
100258149	LEIDEN	NLD		11/26/2025										5	5		5
100258150	BREDA	NLD		11/26/2025										24	24		24
100258151	BREDA	NLD		11/26/2025		201							201	207	6		6
100258152	BREDA	NLD		11/26/2025										23	23		23
100258153	BREDA	NLD		11/26/2025										28	28		28

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100258154	BREDA	NLD		11/26/2025		116							116	119	3		3
100258155	S-GRAVENHAGE	NLD		11/26/2025										55	55		55
100258156	VENRAY	NLD		11/26/2025										9	9		9
100258157	VENRAY	NLD		11/26/2025										1	1		1
100258158	RIJSWIJK ZH	NLD		11/26/2025										9	9		9
100258159	SPIJKENISSE	NLD		11/26/2025										6	6		6
100258160	SPIJKENISSE	NLD		11/26/2025										1	1		1
100258161	BREDA	NLD		11/26/2025										40	40		40
100258162	BREDA	NLD		11/26/2025		92							92	95	2		2
100258163	AMSTERDAM	NLD		11/26/2025										179	179		179
100258164	AMSTERDAM	NLD		11/26/2025										127	127		127
100258165	S-GRAVENHAGE	NLD		11/26/2025										31	31		31
100258166	HAARLEM	NLD		11/26/2025										36	36		36
100258167	S-GRAVENHAGE	NLD		11/26/2025										78	78		78
100258168	DOETINCHEM	NLD		11/26/2025										62	62		62
100258169	DOETINCHEM	NLD		11/26/2025										65	65		65
100258170	AMSTERDAM	NLD		11/26/2025										35	35		35
100258171	WINTERSWIJK	NLD		11/26/2025										11	11		11
100258172	WINTERSWIJK	NLD		11/26/2025										1	1		1
100258173	LEEUWARDEN	NLD		11/26/2025										21	21		21
100258174	LEEUWARDEN	NLD		11/26/2025		108							108	110	3		3
100258175	DEN HAAG	NLD		11/26/2025										73	73		73
100258176	VLAARDINGEN	NLD		11/26/2025										22	22		22
100258177	AMERSFOORT	NLD		11/26/2025										97	97		97
100258178	LEIDEN	NLD		11/26/2025										21	21		21
100258179	LEIDEN	NLD		11/26/2025										1	1		1
100258180	S-GRAVENHAGE	NLD		11/26/2025										59	59		59
100258181	BREDA	NLD		11/26/2025										20	20		20
100258182	NIJMEGEN	NLD		11/26/2025										8	8		8
100258183	NIJMEGEN	NLD		11/26/2025										10	10		10
100258184	RIJSWIJK	NLD		11/26/2025										26	26		26
100258185	AMSTERDAM	NLD		11/26/2025										168	168		168
100258186	AMSTERDAM	NLD		11/26/2025		910							910	934	24		24
100258187	S-GRAVENHAGE	NLD		11/26/2025										48	48		48
100258188	S-GRAVENHAGE	NLD		11/26/2025										3	3		3
100258189	NIEUW-VENNEP	NLD		11/26/2025										37	37		37
100258190	NIEUW-VENNEP	NLD		11/26/2025										15	15		15
100258191	WILDERVANK	NLD		11/26/2025										20	20		20
100258192	WILDERVANK	NLD		11/26/2025		115							115	117	3		3
100258193	AMSTERDAM	NLD		11/26/2025										169	169		169
100258194	AMSTERDAM	NLD		11/26/2025										108	108		108
100258195	GRONINGEN	NLD		11/26/2025										46	46		46
100258196	GRONINGEN	NLD		11/26/2025										169	169		169
100258197	GRONINGEN	NLD		11/26/2025										44	44		44
100258198	GRONINGEN	NLD		11/26/2025										31	31		31
100258199	GRONINGEN	NLD		11/26/2025										61	61		61
100258200	GRONINGEN	NLD		11/26/2025										119	119		119
100258201	GRONINGEN	NLD		11/26/2025										27	27		27
100258202	DELFZIJL	NLD		11/26/2025										208	208		208
100258203	AMSTERDAM	NLD		11/26/2025										211	211		211
100258204	AMSTERDAM	NLD		11/26/2025										10	10		10

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100258205	LEEUWARDEN	NLD		11/26/2025										5	5		5
321050101	TACOMA	WA		08/22/2024		1,614,902							1,614,902	1,614,902			
321120637	EUGENE	OR		02/16/2022		76,897,581		(6,571)			(6,571)		76,891,010	76,891,010			
322030402	PRESCOTT	AZ		05/09/2022		1,081,600							1,081,600	1,081,600			
323030007	PORTLAND	OR		05/02/2023		876,427							876,427	876,427			
323080074	DELRAY BEACH	FL		10/20/2023		979,387							979,387	979,387			
323090587	PORTLAND	OR		11/28/2023		83							83	83			
323100564	PORTLAND	OR		12/12/2023		631,716							631,716	631,716			
323120230	PORTLAND	OR		03/21/2024		94							94	94			
324010297	BAKERSFIELD	CA		03/21/2024		391,093							391,093	391,093			
324010688	PORTLAND	OR		03/21/2024		774,620							774,620	774,620			
324010904	BAKERSFIELD	CA		03/21/2024		953,688							953,688	953,688			
324020156	BAKERSFIELD	CA		05/23/2024		698,988							698,988	698,988			
324020289	BAKERSFIELD	CA		05/23/2024		644,961							644,961	644,961			
324040037	JOHNS ISLAND	SC		07/25/2024		3,718,009							3,718,009	3,718,009			
324040550	JOHNS ISLAND	SC		07/01/2024		3,249,653							3,249,653	3,249,653			
403019735	BATESVILLE	MS		03/06/2025		21,352,847		(406,955)			(406,955)		20,945,892	20,945,892			
600100604	KEIZER	OR		02/28/2025		3,888		29,892			29,892		33,780	33,780			
600100806	POMONA	CA		02/28/2025		25,373		103,988			103,988		129,361	129,361			
600102291	GLENDALE	CA		02/28/2025		(1,401)		91,304			91,304		89,903	89,903			
600102626	LA CRESCENTA	CA		02/28/2025		(18,211)		116,050			116,050		97,839	97,839			
600102755	PHOENIX	AZ		02/28/2025		(4,341)		121,417			121,417		117,076	117,076			
600102975	SCOTTSDALE	AZ		02/28/2025		4,688		97,834			97,834		102,522	102,522			
600103044	SALT LAKE CITY	UT		02/28/2025		3,841		80,155			80,155		83,996	83,996			
600103119	PHOENIX	AZ		02/28/2025		2,030		134,307			134,307		136,337	136,337			
600103207	STOCKTON	CA		02/28/2025		(2,718)		197,708			197,708		194,990	194,990			
600103209	STOCKTON	CA		02/28/2025		(3,183)		231,592			231,592		228,409	228,409			
600103482	BAKERSFIELD	CA		02/28/2025		(302)		21,934			21,934		21,632	21,632			
600103511	MEDFORD	OR		02/28/2025		8,608		151,014			151,014		159,622	159,622			
600103512	MEDFORD	OR		02/28/2025		7,731		135,646			135,646		143,377	143,377			
600103576	VALLEJO	CA		02/28/2025		(7,014)		54,053			54,053		47,039	47,039			
600103627	MERIDIAN	ID		02/28/2025		1,163		199,468			199,468		200,631	200,631			
600103658	GROVER BEACH	CA		02/28/2025		(23,358)		139,721			139,721		116,363	116,363			
600103774	PHOENIX	AZ		02/28/2025		(24,212)		102,669			102,669		78,457	78,457			
600103865	ANAHEIM	CA		02/28/2025		(955)		44,218			44,218		43,263	43,263			
600103874	SACRAMENTO	CA		02/28/2025		11,877		36,326			36,326		48,203	48,203			
600103881	LOS ANGELES	CA		02/28/2025		(1,128)		48,805			48,805		47,677	47,677			
600103917	LOS ANGELES	CA		02/28/2025		(25,957)		149,558			149,558		123,601	123,601			
600103972	SAN DIEGO	CA		02/28/2025		19,316		25,022			25,022		44,338	44,338			
600104017	LOS ANGELES	CA		02/28/2025		(22,471)		80,832			80,832		58,361	58,361			
600104031	SPOKANE	WA		02/28/2025		(11,275)		65,801			65,801		54,526	54,526			
600104033	BURBANK	CA		02/28/2025		(18,820)		117,310			117,310		98,490	98,490			
600104034	GLENDALE	CA		02/28/2025		(18,731)		116,754			116,754		98,023	98,023			
600104035	GLENDALE	CA		02/28/2025		(26,581)		165,680			165,680		139,099	139,099			
600104045	LOS ANGELES	CA		02/28/2025		(76,294)		266,236			266,236		189,942	189,942			
600104051	LOS ANGELES	CA		02/28/2025		(18,641)		102,048			102,048		83,407	83,407			
600104052	LOS ANGELES	CA		02/28/2025		(17,917)		98,083			98,083		80,166	80,166			
600104067	GARDEN GROVE	CA		02/28/2025		(36,409)		206,247			206,247		169,838	169,838			
600104070	DOWNEY	CA		02/28/2025		(51,461)		178,209			178,209		126,748	126,748			
600104074	HAWTHORNE	CA		02/28/2025		(17,616)		113,928			113,928		96,312	96,312			
600104094	LYNNWOOD	WA		02/28/2025		(46,636)		168,856			168,856		122,220	122,220			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
600104147	MCMINNVILLE	OR		02/28/2025		(9,153)		58,118			58,118		48,965	48,965			
600104152	RENTON	WA		02/28/2025		(2,733)		172,843			172,843		170,110	170,110			
600104164	LOS ANGELES	CA		02/28/2025		(113,903)		402,511			402,511		288,608	288,608			
600104205	LOS ANGELES	CA		02/28/2025		(21,350)		119,087			119,087		97,737	97,737			
600104215	TUCSON	AZ		02/28/2025		(18,390)		108,722			108,722		90,332	90,332			
600104380	GLENDALE	CA		02/28/2025		(17,191)		120,427			120,427		103,236	103,236			
600104381	GLENDALE	CA		02/28/2025		(11,590)		101,695			101,695		90,105	90,105			
600104504	LONG BEACH	CA		02/28/2025		(10,984)		46,403			46,403		35,419	35,419			
600104505	SANTA ANA	CA		02/28/2025		(30,646)		129,461			129,461		98,815	98,815			
600104506	LONG BEACH	CA		02/28/2025		(21,539)		90,987			90,987		69,448	69,448			
600104507	LONG BEACH	CA		02/28/2025		(9,261)		39,124			39,124		29,863	29,863			
600104568	LOS ANGELES	CA		02/28/2025		(11,982)		103,566			103,566		91,584	91,584			
600104664	HUNTINGTON PARK	CA		02/28/2025		(20,424)		102,087			102,087		81,663	81,663			
600104678	BELL GARDENS	CA		02/28/2025		(15,411)		70,488			70,488		55,077	55,077			
600104698	DOWNEY	CA		02/28/2025		(6,138)		66,167			66,167		60,029	60,029			
600104736	ROY	UT		02/28/2025		(13,449)		71,975			71,975		58,526	58,526			
600104765	SAN DIEGO	CA		02/28/2025		(127,412)		227,905			227,905		100,493	100,493			
600104776	GREELEY	CO		02/28/2025		(15,536)		97,143			97,143		81,607	81,607			
600104811	SCOTTSDALE	AZ		02/28/2025		(37,905)		394,008			394,008		356,103	356,103			
610008101	MELBOURNE	AUS		09/19/2024		(221,551)		221,551			221,551			6,459	6,459		6,459
610008102	CHRISTCHURCH	NZL		09/19/2024		(63,038)		63,038			63,038			(5,919)	(5,919)		(5,919)
720041801	DERBY	GBR		03/31/2021										(5,366)	(5,366)		(5,366)
730000005	BERKELEY	CA		12/27/2023		(31,857)		108,800			108,800		76,943	76,943			
730000007	BERKELEY	CA		12/27/2023		(23,686)		80,911			80,911		57,225	57,225			
730000009	BERKELEY	CA		12/27/2023		(37,898)		129,458			129,458		91,560	91,560			
730000011	BERKELEY	CA		12/27/2023		(38,861)		125,063			125,063		86,202	86,202			
730002323	REDONDO BEACH	CA		12/27/2023		(3,196)		32,577			32,577		29,381	29,381			
730002381	LONG BEACH	CA		12/27/2023		(1,819)		41,598			41,598		39,779	39,779			
730002432	REDWOOD CITY	CA		12/27/2023		23,282		10,205			10,205		33,487	33,487			
730003193	LOS ANGELES	CA		12/27/2023		(26,126)		86,916			86,916		60,790	60,790			
730003194	OAKLAND	CA		12/27/2023		(14,291)		106,842			106,842		92,551	92,551			
730003209	ASHLAND	OR		12/27/2023		(11,295)		38,388			38,388		27,093	27,093			
730003211	MEDFORD	OR		12/27/2023		(50,473)		172,527			172,527		122,054	122,054			
730003212	MEDFORD	OR		12/27/2023		(66,807)		228,382			228,382		161,575	161,575			
730003219	ASHLAND	OR		12/27/2023		(10,187)		34,361			34,361		24,174	24,174			
730003222	ASHLAND	OR		12/27/2023		(12,662)		42,711			42,711		30,049	30,049			
730005513	BUENA PARK	CA		12/27/2023		42,061		5,766			5,766		47,827	47,827			
730006395	PASADENA	CA		12/27/2023		508,018		117,454			117,454		625,472	625,472			
730007550	BEVERLY HILLS	CA		12/27/2023		92,984		18,696			18,696		111,680	111,680			
730007553	SHERMAN OAKS	CA		12/27/2023		117,473		20,233			20,233		137,706	137,706			
730007556	BEVERLY HILLS	CA		12/27/2023		33,634		7,164			7,164		40,798	40,798			
730007559	LOS ANGELES	CA		12/27/2023		26,488		5,417			5,417		31,905	31,905			
730007562	LOS ANGELES	CA		12/27/2023		49,649		10,194			10,194		59,843	59,843			
730011570	LOS ANGELES	CA		12/27/2023		257,508		44,654			44,654		302,162	302,162			
730060723	TUSTIN	CA		12/27/2023		6,830		40,879			40,879		47,709	47,709			
730060764	LOS ANGELES	CA		12/27/2023		(9,908)		31,485			31,485		21,577	21,577			
730060850	SAN DIEGO	CA		12/27/2023		(1,208)		62,913			62,913		61,705	61,705			
730100440	LOS ANGELES	CA		12/27/2023		(67,179)		120,128			120,128		52,949	52,949			
730100532	WINNETKA	CA		12/27/2023		30,967		49,813			49,813		80,780	80,780			
730100812	LOS ANGELES	CA		12/27/2023		2,663		27,431			27,431		30,094	30,094			
730101050	LOS ANGELES	CA		12/27/2023		3,424		77,210			77,210		80,634	80,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730101198	BUENA PARK	CA		12/27/2023		100,492		183,204			183,204		283,696	283,696			
730101368	POMONA	CA		12/27/2023		17,923		51,659			51,659		69,582	69,582			
730101372	SAN FRANCISCO	CA		12/27/2023		3,763		35,671			35,671		39,434	39,434			
730101412	LOS ANGELES	CA		12/27/2023		38,411		57,429			57,429		95,840	95,840			
730101418	SAN DIEGO	CA		12/27/2023		16,285		31,492			31,492		47,777	47,777			
730101522	WHITTIER	CA		12/27/2023		2,507		29,152			29,152		31,659	31,659			
730101524	BAY POINT	CA		12/27/2023		(6,181)		26,788			26,788		20,607	20,607			
730101526	LONG BEACH	CA		12/27/2023		(47,090)		90,802			90,802		43,712	43,712			
730101530	FONTANA	CA		12/27/2023		(6,688)		44,035			44,035		37,347	37,347			
730101534	RICHMOND	CA		12/27/2023		(58,100)		134,548			134,548		76,448	76,448			
730101536	LOS ANGELES	CA		12/27/2023		(26,857)		64,581			64,581		37,724	37,724			
730101542	LONG BEACH	CA		12/27/2023		(23,858)		49,728			49,728		25,870	25,870			
730101550	LOS ANGELES	CA		12/27/2023		(83,240)		164,483			164,483		81,243	81,243			
730101558	LAWNDALE	CA		12/27/2023		(61,378)		124,801			124,801		63,423	63,423			
730101560	HARBOR CITY	CA		12/27/2023		(36,231)		73,699			73,699		37,468	37,468			
730101566	LOS ANGELES	CA		12/27/2023		(162,609)		321,315			321,315		158,706	158,706			
730101568	LOS ANGELES	CA		12/27/2023		(186,463)		466,207			466,207		279,744	279,744			
730101600	BERKELEY	CA		12/27/2023		(12,030)		178,401			178,401		166,371	166,371			
730101608	ONTARIO	CA		12/27/2023		(11,786)		44,318			44,318		32,532	32,532			
730101610	LOS ANGELES	CA		12/27/2023		(19,011)		49,986			49,986		30,975	30,975			
730101620	SAN FRANCISCO	CA		12/27/2023		(51,776)		143,580			143,580		91,804	91,804			
730101628	LOS ANGELES	CA		12/27/2023		(27,015)		56,250			56,250		29,235	29,235			
730101642	LOS ANGELES	CA		12/27/2023		(41,866)		89,416			89,416		47,550	47,550			
730101648	LOS ANGELES	CA		12/27/2023		(89,970)		127,824			127,824		37,854	37,854			
730101662	GARDENA	CA		12/27/2023		(52,686)		112,433			112,433		59,747	59,747			
730101666	LONG BEACH	CA		12/27/2023		(27,737)		74,915			74,915		47,178	47,178			
730101690	FAIRFIELD	CA		12/27/2023		(19,715)		55,544			55,544		35,829	35,829			
730101694	FAIRFIELD	CA		12/27/2023		(22,857)		64,396			64,396		41,539	41,539			
730101704	VALLEJO	CA		12/27/2023		(64,062)		182,935			182,935		118,873	118,873			
730101734	HOUSTON	TX		12/27/2023		(24,420)		74,719			74,719		50,300	50,300			
730101756	SAN PEDRO	CA		12/27/2023		(9,329)		33,749			33,749		24,420	24,420			
730101764	HAWTHORNE	CA		12/27/2023		(175,382)		305,264			305,264		129,882	129,882			
730101766	NORTH HOLLYWOOD	CA		12/27/2023		(120,898)		169,691			169,691		48,793	48,793			
730101768	NATIONAL CITY	CA		12/27/2023		18,763		16,696			16,696		35,459	35,459			
730101770	SPRING VALLEY	CA		12/27/2023		41,921		37,318			37,318		79,239	79,239			
730101784	LOS ANGELES	CA		12/27/2023		(44,167)		86,921			86,921		42,754	42,754			
730101806	AURORA	CO		12/27/2023		(4,767)		200,757			200,757		195,990	195,990			
730101808	AURORA	CO		12/27/2023		(1,214)		67,067			67,067		65,853	65,853			
730101824	BERKELEY	CA		12/27/2023		(11,707)		62,819			62,819		51,112	51,112			
730101830	FRESNO	CA		12/27/2023		(18,548)		92,517			92,517		73,969	73,969			
730101832	FRESNO	CA		12/27/2023		(47,028)		143,917			143,917		96,889	96,889			
730101876	BERKELEY	CA		12/27/2023		(11,773)		62,885			62,885		51,112	51,112			
730101888	VENTURA	CA		12/27/2023		(66,784)		78,193			78,193		11,409	11,409			
730101892	OAKLAND	CA		12/27/2023		(17,950)		59,820			59,820		41,870	41,870			
730101898	WESTMINSTER	CA		12/27/2023		(146,051)		187,389			187,389		41,338	41,338			
730101920	BERKELEY	CA		12/27/2023		(31,812)		37,774			37,774		5,962	5,962			
730101924	HUNTINGTON PARK	CA		12/27/2023		(43,871)		49,031			49,031		5,160	5,160			
730101930	COVINA	CA		12/27/2023		(6,624)		28,300			28,300		21,676	21,676			
730101940	SANTA BARBARA	CA		12/27/2023		(2,318)		27,847			27,847		25,529	25,529			
730102354	LOS ANGELES	CA		12/27/2023		15,737		43,359			43,359		59,096	59,096			
730102373	LOS ANGELES	CA		12/27/2023		7,898		21,419			21,419		29,317	29,317			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730103004	LOS ANGELES	CA		12/27/2023		(25,020)		262,047			262,047		237,027	237,027			
730103144	LOS ANGELES	CA		12/27/2023		21,437		53,238			53,238		74,675	74,675			
730103184	LOS ANGELES	CA		12/27/2023		(4,604)		53,750			53,750		49,146	49,146			
730103185	LOS ANGELES	CA		12/27/2023		(10,644)		112,710			112,710		102,066	102,066			
730103378	MONTEBELLO	CA		12/27/2023		986		56,596			56,596		57,582	57,582			
730202125	LOS ANGELES	CA		12/27/2023		22,186		62,678			62,678		84,864	84,864			
730242934	LOS ANGELES	CA		12/27/2023		4,837		18,102			18,102		22,939	22,939			
730300225	PASADENA	CA		12/27/2023		12,209		9,941			9,941		22,150	22,150			
730300237	SALINAS	CA		12/27/2023		(19,038)		49,598			49,598		30,560	30,560			
730300257	VALLEJO	CA		12/27/2023		161,302		17,142			17,142		178,444	178,444			
730300292	VENTURA	CA		12/27/2023		6,691		18,985			18,985		25,676	25,676			
730300293	VENTURA	CA		12/27/2023		6,021		17,088			17,088		23,109	23,109			
730300294	OXNARD	CA		12/27/2023		10,087		22,676			22,676		32,763	32,763			
730300354	SANTA MONICA	CA		12/27/2023		12,842		26,136			26,136		38,978	38,978			
730300560	REDWOOD CITY	CA		12/27/2023		21,059		39,282			39,282		60,341	60,341			
730300786	LOS ANGELES	CA		12/27/2023		(2,284)		148,738			148,738		146,454	146,454			
730300788	LOS ANGELES	CA		12/27/2023		(584)		63,134			63,134		62,550	62,550			
730300793	BUENA PARK	CA		12/27/2023		(1,129)		121,999			121,999		120,870	120,870			
730300839	TRACY	CA		12/27/2023		780		46,966			46,966		47,746	47,746			
730300872	RIVERSIDE	CA		12/27/2023		390		111,693			111,693		112,083	112,083			
730300887	NORTH HOLLYWOOD	CA		12/27/2023		(48)		53,220			53,220		53,172	53,172			
730300891	VAN NUYS	CA		12/27/2023		(53)		58,875			58,875		58,822	58,822			
730300941	GARDENA	CA		12/27/2023		15,923		9,500			9,500		25,423	25,423			
730301077	PLEASANT HILL	CA		12/27/2023		1,134		26,879			26,879		28,013	28,013			
730301130	ALHAMBRA	CA		12/27/2023		332		36,205			36,205		36,537	36,537			
730301153	OAKLAND	CA		12/27/2023		17,324		33,152			33,152		50,476	50,476			
730301154	WATSONVILLE	CA		12/27/2023		127,676		20,101			20,101		147,777	147,777			
730301250	LOS ANGELES	CA		12/27/2023		45,018		33,827			33,827		78,845	78,845			
730301413	HUNTINGTON BEACH	CA		12/27/2023		13,030		6,264			6,264		19,294	19,294			
730301571	WHITTIER	CA		12/27/2023		14,848		7,514			7,514		22,362	22,362			
730301626	FAIRFIELD	CA		12/27/2023		(18,782)		145,355			145,355		126,573	126,573			
730301690	SANTA CRUZ	CA		12/27/2023		9,157		6,735			6,735		15,892	15,892			
730301696	SALINAS	CA		12/27/2023		16,107		7,957			7,957		24,064	24,064			
730301712	LOS ANGELES	CA		12/27/2023		12,371		8,723			8,723		21,094	21,094			
730301818	LOS ANGELES	CA		12/27/2023		11,971		12,095			12,095		24,066	24,066			
730301858	LOS ANGELES	CA		12/27/2023		7,486		27,001			27,001		34,487	34,487			
730301919	SAN DIEGO	CA		12/27/2023		9,526		26,303			26,303		35,829	35,829			
730301921	SAN GABRIEL	CA		12/27/2023		51,115		29,463			29,463		80,578	80,578			
730302120	LOS ANGELES	CA		12/27/2023		2,346		21,938			21,938		24,284	24,284			
730302158	LOS ANGELES	CA		12/27/2023		12,890		33,440			33,440		46,330	46,330			
730302172	LOS ANGELES	CA		12/27/2023		(163)		76,881			76,881		76,718	76,718			
730302188	LOS ANGELES	CA		12/27/2023		(21,067)		73,311			73,311		52,244	52,244			
730302189	LONG BEACH	CA		12/27/2023		7,092		8,869			8,869		15,961	15,961			
730302211	PARAMOUNT	CA		12/27/2023		5,787		25,344			25,344		31,131	31,131			
730302330	LONG BEACH	CA		12/27/2023		(11,198)		42,263			42,263		31,065	31,065			
730302335	VACAVILLE	CA		12/27/2023		(19,833)		43,954			43,954		24,121	24,121			
730302378	SAN DIEGO	CA		12/27/2023		(3,768)		34,549			34,549		30,781	30,781			
730302389	SACRAMENTO	CA		12/27/2023		(3,990)		89,735			89,735		85,745	85,745			
730302403	LAKE ELSINORE	CA		12/27/2023		(4,266)		39,287			39,287		35,021	35,021			
730302431	MARTINEZ	CA		12/27/2023		(2,017)		20,926			20,926		18,909	18,909			
730302486	LOS ANGELES	CA		12/27/2023		(9,216)		33,280			33,280		24,064	24,064			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730302495	LOS ANGELES	CA		12/27/2023		(7,775)		27,960			27,960		20,185	20,185			
730302528	LOS ANGELES	CA		12/27/2023		(21,118)		61,785			61,785		40,667	40,667			
730302652	HOUSTON	TX		12/27/2023		(9,807)		39,605			39,605		29,798	29,798			
730302671	LONG BEACH	CA		12/27/2023		(59,488)		271,842			271,842		212,354	212,354			
730302672	DOWNEY	CA		12/27/2023		(99,392)		454,229			454,229		354,837	354,837			
730302677	FAIRFIELD	CA		12/27/2023		(60,327)		111,273			111,273		50,946	50,946			
730302686	LOS ANGELES	CA		12/27/2023		(64,065)		136,053			136,053		71,988	71,988			
730302687	INGLEWOOD	CA		12/27/2023		(47,434)		100,902			100,902		53,468	53,468			
730302688	INGLEWOOD	CA		12/27/2023		(26,525)		56,454			56,454		29,929	29,929			
730302692	LOS ANGELES	CA		12/27/2023		(10,590)		11,279			11,279		689	689			
735084908	GARDENA	CA		12/27/2023		124,274		13,019			13,019		137,293	137,293			
735112806	HAWTHORNE	CA		12/27/2023		102,395		10,643			10,643		113,038	113,038			
737035047	SAN DIEGO	CA		12/27/2023		80,309		88,730			88,730		169,039	169,039			
737035054	SAN DIEGO	CA		12/27/2023		30,675		31,377			31,377		62,052	62,052			
737035399	LOS ANGELES	CA		12/27/2023		(21,879)		65,519			65,519		43,640	43,640			
750000021	VENTURA	CA		02/10/2023		1,132,141							1,132,141	1,132,141			
750000024	GREENSBORO	NC		04/04/2023		2,179,042							2,179,042	2,179,042			
750000026	BRONX	NY		06/23/2023		502,475							502,475	502,475			
750000032	LOS ANGELES	CA		09/22/2023		519,546							519,546	519,546			
750000037	MIAMI	FL		05/09/2024		596,259							596,259	596,259			
500004486001	S-GRAVENHAGE	NLD		02/26/2024										56,593	56,593		56,593
500004486002	S-GRAVENHAGE	NLD		02/26/2024		(727)							(727)	4,256	4,983		4,983
500004519001	HAARLEM	NLD		03/26/2024										9,815	9,815		9,815
500004519002	HAARLEM	NLD		03/26/2024		(258)							(258)	1,828	2,087		2,087
500004599001	APPELSCHA	NLD		04/26/2024		(1,965)							(1,965)	8,838	10,803		10,803
500004684001	VLISSINGEN	NLD		06/25/2024										54,167	54,167		54,167
500004684002	VLISSINGEN	NLD		06/25/2024		(694)							(694)	4,228	4,922		4,922
500004742001	AMSTERDAM	NLD		06/25/2024										23,382	23,382		23,382
500004847001	ZANDVOORT	NLD		08/28/2024		2,008							2,008	2,074	66		66
500005052002	VELP	NLD		09/26/2024		1,617							1,617	1,655	38		38
500005083003	MADE	NLD		07/31/2025										4	4		4
500005156001	UGCHELEN	NLD		09/26/2024		102,417							102,417	100,647	(1,770)		(1,770)
500005489001	TILBURG	NLD		02/28/2025										364	364		364
500005557001	S-GRAVENHAGE	NLD		01/29/2025										134	134		134
500005557002	S-GRAVENHAGE	NLD		01/29/2025		836							836	933	97		97
500005577001	GRONINGEN	NLD		01/29/2025										374	374		374
500005577002	GRONINGEN	NLD		01/29/2025		2,618							2,618	2,902	283		283
500005604001	WIJK BIJ DUURSTEDE	NLD		01/29/2025										93	93		93
500005623001	WEERT	NLD		01/29/2025										1,082	1,082		1,082
500005624001	WEERT	NLD		01/29/2025										1,082	1,082		1,082
500005708001	HAARLEM	NLD		04/30/2025										1,968	1,968		1,968
500005742001	HOOFDDORP	NLD		04/30/2025										23	23		23
500005771001	CAPELLE AAN DEN IJSS	NLD		04/30/2025										100	100		100
500005790001	ROTTERDAM	NLD		03/31/2025										21	21		21
500005790002	ROTTERDAM	NLD		03/31/2025		15,008							15,008	16,147	1,139		1,139
500005806001	BRIELLE	NLD		03/31/2025										79	79		79
500005806002	BRIELLE	NLD		03/31/2025		2,937							2,937	3,151	214		214
500005813002	RIJSWIJK	NLD		05/30/2025										5	5		5
500005901001	RIJSWIJK	NLD		04/30/2025										68	68		68
500005901002	RIJSWIJK	NLD		04/30/2025		15,148							15,148	15,472	324		324
500005939001	BUSSUM	NLD		04/30/2025										68	68		68

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
500005965001	ETTEN-LEUR	NLD		07/31/2025										65	65		65
500006022001	NUENEN	NLD		05/30/2025										5	5		5
500006035001	GOIRLE	NLD		05/30/2025										66	66		66
500006035002	GOIRLE	NLD		05/30/2025		2,839							2,839	2,922	84		84
500006045002	DE KOOG-TEXEL	NLD		03/31/2025		305							305	328	23		23
500006064001	BEDUM	NLD		04/30/2025										70	70		70
500006064002	BEDUM	NLD		04/30/2025		8,314							8,314	8,537	223		223
500006071001	ZAANDAM	NLD		04/30/2025										163	163		163
500006101001	HAARLEM	NLD		07/31/2025										45	45		45
500006116001	S-GRAVENHAGE	NLD		04/30/2025										97	97		97
500006146001	DELFGAUW	NLD		06/30/2025													
500006150003	AMSTERDAM	NLD		05/30/2025										5	5		5
500006180001	KRIMPEN AAN DE LEK	NLD		08/29/2025										(18)	(18)		(18)
500006201001	WEERT	NLD		09/30/2025										(6)	(6)		(6)
500006206001	DORDRECHT	NLD		05/30/2025										5	5		5
500006206002	DORDRECHT	NLD		05/30/2025		6,652							6,652	6,835	183		183
500006227001	STEENWIJK	NLD		07/31/2025										169	169		169
500006248001	HEERLEN	NLD		06/30/2025										5	5		5
500006252001	DORDRECHT	NLD		05/30/2025										1	1		1
500006252002	DORDRECHT	NLD		05/30/2025		276							276	283	8		8
500006288001	S-GRAVENHAGE	NLD		05/30/2025													
500006288002	S-GRAVENHAGE	NLD		05/30/2025		1,997							1,997	2,052	55		55
500006291002	TILBURG	NLD		05/30/2025										3	3		3
500006300001	GORINCHEM	NLD		07/31/2025		444							444	455	11		11
500006300002	GORINCHEM	NLD		07/31/2025										15	15		15
500006301002	ZUTPHEN	NLD		06/30/2025		345							345	344	(1)		(1)
500006309001	S-HERTOGENBOSCH	NLD		08/29/2025										(14)	(14)		(14)
500006316001	VUGHT	NLD		07/31/2025										16	16		16
500006323001	HEESBEEN	NLD		06/30/2025													
500006374002	S-GRAVENHAGE	NLD		06/30/2025		929							929	926	(2)		(2)
500006379002	S-GRAVENHAGE	NLD		06/30/2025		9,005							9,005	8,982	(24)		(24)
500006391001	S-GRAVENHAGE	NLD		06/30/2025										5	5		5
500006415001	ARNHEM	NLD		06/30/2025		344							344	343	(1)		(1)
500006415002	ARNHEM	NLD		06/30/2025										1	1		1
500006440001	AMSTERDAM	NLD		07/31/2025										11	11		11
500006447001	ZWIJNDRECHT	NLD		09/30/2025										(10)	(10)		(10)
500006447002	ZWIJNDRECHT	NLD		09/30/2025		214							214	212	(2)		(2)
500006467001	DEN HAAG	NLD		07/31/2025										15	15		15
500006467002	DEN HAAG	NLD		07/31/2025		419							419	429	11		11
500006516001	S-GRAVENHAGE	NLD		06/30/2025										1	1		1
500006516002	S-GRAVENHAGE	NLD		06/30/2025		306							306	306	(1)		(1)
500006575002	VELDHOVEN	NLD		07/31/2025		616							616	632	16		16
500006583001	AMSTERDAM	NLD		07/31/2025										56	56		56
500006583002	AMSTERDAM	NLD		07/31/2025		459							459	474	15		15
500006587002	AMSTERDAM	NLD		07/31/2025		1,091							1,091	1,118	27		27
500006593001	S-GRAVENHAGE	NLD		07/31/2025										21	21		21
500006595001	GRONINGEN	NLD		07/31/2025										17	17		17
500006595002	GRONINGEN	NLD		07/31/2025		507							507	520	13		13
500006597001	BILTHOVEN	NLD		09/30/2025										5	5		5
500006605001	ENSCHEDE	NLD		08/29/2025		8,717							8,717	8,724	7		7
500006605002	ENSCHEDE	NLD		08/29/2025										44	44		44

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
500006625001	AMSTERDAM	NLD		07/31/2025										30	30		30
500006625002	AMSTERDAM	NLD		07/31/2025		295							295	304	9		9
500006628001	DEVENTER	NLD		08/29/2025										(21)	(21)		(21)
500006643001	AMSTERDAM	NLD		07/31/2025										75	75		75
500006643002	AMSTERDAM	NLD		07/31/2025		645							645	664	19		19
500006699001	S-GRAVENHAGE	NLD		07/31/2025										11	11		11
500006712001	EMMEN	NLD		07/31/2025										13	13		13
500006713001	DRACHTEN	NLD		08/29/2025										(12)	(12)		(12)
500006716002	DE KOOG-TEXEL	NLD		09/30/2025										(7)	(7)		(7)
500006718001	S-GRAVENHAGE	NLD		07/31/2025										21	21		21
500006718002	S-GRAVENHAGE	NLD		07/31/2025		654							654	671	17		17
500006730001	DORDRECHT	NLD		11/28/2025										12	12		12
500006730002	DORDRECHT	NLD		11/28/2025		67							67	69	2		2
500006733001	LOCHEM	NLD		07/31/2025										13	13		13
500006733002	LOCHEM	NLD		07/31/2025		391							391	401	10		10
500006735001	VORDEN	NLD		07/31/2025										36	36		36
500006745001	RIDDERKERK	NLD		07/31/2025										7	7		7
500006756001	ROOSENDAAL	NLD		07/31/2025										37	37		37
500006765001	AMSTERDAM	NLD		08/29/2025										(18)	(18)		(18)
500006765002	AMSTERDAM	NLD		08/29/2025		783							783	778	(4)		(4)
500006781001	UITHOORN	NLD		08/29/2025										(5)	(5)		(5)
500006781002	UITHOORN	NLD		08/29/2025		206							206	205	(1)		(1)
500006791002	S-GRAVENHAGE	NLD		07/31/2025		271							271	277	7		7
500006792001	S-GRAVENHAGE	NLD		07/31/2025										6	6		6
500006792002	S-GRAVENHAGE	NLD		07/31/2025		203							203	208	5		5
500006808001	ROTTERDAM	NLD		10/31/2025										17	17		17
500006809001	EINDHOVEN	NLD		08/29/2025										(5)	(5)		(5)
500006817001	MAASTRICHT	NLD		08/29/2025		6,037							6,037	6,008	(29)		(29)
500006817002	MAASTRICHT	NLD		08/29/2025										(69)	(69)		(69)
500006855001	ZAANDAM	NLD		08/29/2025		605							605	606	1		1
500006855002	ZAANDAM	NLD		08/29/2025										4	4		4
500006873001	S-GRAVENHAGE	NLD		09/30/2025										(16)	(16)		(16)
500006878001	UTRECHT	NLD		09/30/2025										(36)	(36)		(36)
500006879001	UTRECHT	NLD		09/30/2025										(65)	(65)		(65)
500006901001	AMSTERDAM	NLD		09/30/2025										13	13		13
500006901002	AMSTERDAM	NLD		09/30/2025		1,286							1,286	1,277	(9)		(9)
500006916001	HOORN	NLD		09/30/2025										4	4		4
500006920001	AMSTERDAM	NLD		10/31/2025										33	33		33
500006921001	DELFT	NLD		08/29/2025										(78)	(78)		(78)
500006921002	DELFT	NLD		08/29/2025		9,802							9,802	9,753	(49)		(49)
500006931001	AMSTERDAM-DUIVENDREC	NLD		10/31/2025										42	42		42
500006940001	UTRECHT	NLD		11/28/2025										31	31		31
500006942001	S-GRAVENHAGE	NLD		10/31/2025										27	27		27
500006954001	AMSTELVEEN	NLD		09/30/2025										1	1		1
500006980001	COEVORDEN	NLD		10/31/2025										15	15		15
500006980002	COEVORDEN	NLD		10/31/2025		480							480	486	6		6
500007006001	HAARLEM	NLD		09/30/2025										6	6		6
500007006002	HAARLEM	NLD		09/30/2025		607							607	603	(4)		(4)
500007046001	RHEDEN	NLD		09/30/2025										(12)	(12)		(12)
500007046002	RHEDEN	NLD		09/30/2025		394							394	390	(4)		(4)
500007063001	HAARLEM	NLD		11/28/2025										134	134		134

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
500007070001	AMSTERDAM	NLD		09/30/2025										4	4		4
500007078001	ZWIJNDRECHT	NLD		10/31/2025										7	7		7
500007080001	HILVERSUM	NLD		10/31/2025		1,068							1,068	1,094	26		26
500007080002	HILVERSUM	NLD		10/31/2025										111	111		111
500007081001	BUSSUM	NLD		10/31/2025										78	78		78
500007081002	BUSSUM	NLD		10/31/2025		384							384	393	9		9
500007083001	TERNEUZEN	NLD		09/30/2025		7,183							7,183	7,126	(57)		(57)
500007083002	TERNEUZEN	NLD		09/30/2025										13	13		13
500007084001	S-HERTOGENBOSCH	NLD		09/30/2025										(98)	(98)		(98)
500007097001	RIDDERKERK	NLD		11/28/2025										74	74		74
500007189001	AMSTERDAM	NLD		10/31/2025										34	34		34
500007216001	S-GRAVENHAGE	NLD		11/28/2025		1,865							1,865	1,910	46		46
500007216002	S-GRAVENHAGE	NLD		11/28/2025										217	217		217
500007217001	S-GRAVENHAGE	NLD		11/28/2025										17	17		17
500007225001	MIJDRECHT	NLD		10/31/2025		1,574							1,574	1,613	39		39
500007225002	MIJDRECHT	NLD		10/31/2025										59	59		59
500007232001	ROTTERDAM	NLD		10/31/2025		88							88	90	2		2
500007232002	ROTTERDAM	NLD		10/31/2025										11	11		11
500007294001	SCHIEDAM	NLD		10/31/2025										9	9		9
500005000003A	HARDERWIJK	NLD		10/29/2024		4,978							4,978	5,281	303		303
500005000004A	HARDERWIJK	NLD		10/29/2024		(6,423)							(6,423)	(5,766)	657		657
500005083002A	MADE	NLD		12/20/2024										114	114		114
500005166001A	BUSSUM	NLD		10/29/2024		22,403							22,403	23,619	1,216		1,216
500005166002A	BUSSUM	NLD		10/29/2024										243	243		243
500005179001A	GELDROP	NLD		11/27/2024		69,680							69,680	70,577	897		897
500005276001A	ZOETERMEER	NLD		11/27/2024										107	106		106
500005276002A	ZOETERMEER	NLD		11/27/2024		944							944	1,022	78		78
500005334001A	FRANEKER	NLD		11/27/2024										101	101		101
500005406001A	ENSCHEDE	NLD		11/27/2024										425	425		425
500005406002A	ENSCHEDE	NLD		11/27/2024		5,807							5,807	6,269	462		462
500005456001A	ROTTERDAM	NLD		12/20/2024		(7,096)							(7,096)	(7,850)	(754)		(754)
500005539001A	DORDRECHT	NLD		12/20/2024		(2,736)							(2,736)	(3,166)	(430)		(430)
500005539002A	DORDRECHT	NLD		12/20/2024		1,763							1,763	1,912	149		149
19125	AURORA	CO		12/21/2011		212,204		(1,290)			(1,290)		210,914	210,914			
0299999. Mortgages with partial repayments						1,645,582,247		24,237,542	15,595	18,469,318	42,691,265	2,173,330	1,690,446,842	1,705,682,223	23,364,212	(8,128,829)	15,235,383
40019452	LOS ANGELES	CA		03/18/2021	12/22/2025	869,446							869,446	869,446			
100000142	MOUNTAIN VIEW	CA		03/23/2016	11/21/2025	688,856		(10,439)			(10,439)		678,418	678,418			
100011013	TEMPLE HILLS	MD		12/23/2016	12/05/2025	81,715		468			468		82,183	82,183			
100011191	SUGAR LAND	TX		12/23/2016	12/05/2025	111,183		(12,560)			(12,560)		98,623	98,623			
100013754	WALLA WALLA	WA		05/25/2017	12/05/2025	136,875		9,046			9,046		145,920	145,920			
100013792	TEMECULA	CA		05/25/2017	12/05/2025	333,002		27,231			27,231		360,233	360,233			
100014725	CALLAHAN	FL		09/27/2017	12/13/2025	5,827		85			85		5,912	5,912			
100015819	LOS ANGELES	CA		02/27/2018	12/21/2025	369,648		1,730			1,730		371,378	371,378			
100017158	IRON STATION	NC		04/26/2018	12/05/2025	47,074		13,763			13,763		60,837	60,837			
100017394	SCHENECTADY	NY		04/26/2018	12/05/2025	112,128		(2,160)			(2,160)		109,968	109,968			
100023416	HENDERSON	NV		08/16/2018	11/21/2025	158,403		(5,822)			(5,822)		152,581	152,581			
100023945	ALBUQUERQUE	NM		09/10/2018	12/21/2025	111,740		(2,852)			(2,852)		108,888	108,888			
100024495	LAS VEGAS	NV		09/20/2018	12/05/2025	147,138		19,670			19,670		166,808	166,808			
100025587	PROSPECT	ME		09/20/2018	12/05/2025	148,427		56,791			56,791		205,218	205,218			
100027866	JACKSON	CA		10/26/2018	12/05/2025	306,812		44,206			44,206		351,017	351,017			
100028215	COUNCIL BLUFFS	IA		10/26/2018	12/05/2025	118,453		8,935			8,935		127,388	127,388			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029061	FERNANDINA BEACH	FL		10/26/2018	12/05/2025	247,806		9,805			9,805		257,610	257,610			
100033139	WICKLOW	IRL		06/21/2019	11/01/2025	44,543		44			44	4,356	48,943	49,395	599	(147)	452
100033547	LONGFORD	IRL		06/21/2019	12/08/2025	119,716		13,494			13,494	11,709	144,919	148,464	3,309	235	3,545
100034063	CORK	IRL		06/21/2019	12/08/2025	279,006		44,547			44,547	27,288	350,840	349,764	11,692	(12,768)	(1,076)
100038505	DUBLIN	IRL		09/27/2019	11/01/2025	41,701		666			666	2,355	44,723	46,476	2,336	(583)	1,753
100043261	BATTLE CREEK	MI		08/13/2020	12/05/2025	85,163		1,964			1,964		87,126	87,126			
100043547	MIAMI	FL		08/13/2020	12/11/2025	76,631		(3,926)			(3,926)		72,705	72,705			
100043588	ORLANDO	FL		08/13/2020	12/11/2025	104,165		(3,650)			(3,650)		100,516	100,516			
100043671	SAN BERNARDINO	CA		08/13/2020	12/11/2025	66,905		(4,775)			(4,775)		62,130	62,130			
100043999	OROVILLE	CA		08/19/2020	12/05/2025	111,492		(2,554)			(2,554)		108,938	108,938			
100044287	SACRAMENTO	CA		08/19/2020	12/05/2025	148,848		(3,831)			(3,831)		145,017	145,017			
100044469	LIVERMORE	CA		11/19/2020	12/07/2025	148,069		207			207		148,276	148,276			
100044562	LEOMINSTER	MA		11/19/2020	12/07/2025	10,455		495			495		10,949	10,949			
100044712	PLAINFIELD	IL		11/19/2020	12/07/2025	141,856		3,403			3,403		145,260	145,260			
100046933	PATERSON	NJ		11/20/2020	12/07/2025	105,664		(27,107)			(27,107)		78,557	78,557			
100047535	CAMPBELL	CA		11/20/2020	12/07/2025	125,237		603			603		125,840	125,840			
100048055	WALLAND	TN		11/20/2020	12/07/2025	12,561		(118)			(118)		12,443	12,443			
100049278	OAK PARK	MI		11/20/2020	12/07/2025	86,068		5,470			5,470		91,538	91,538			
100050732	GREATER LONDON	GBR		03/02/2021	12/22/2025	169,438						19,586	189,023	142,649	(11,655)	(34,719)	(46,374)
100053390	EVANSVILLE	IN		03/23/2021	12/07/2025	38,016		(7,089)			(7,089)		30,927	30,927			
100053466	PLAINFIELD	NJ		03/23/2021	12/07/2025	243,491		4,916			4,916		248,407	248,407			
100053648	SEWARD	AK		03/23/2021	12/07/2025	10,894		69			69		10,963	10,963			
100053725	BOYD	MN		03/23/2021	12/07/2025	40,321		487			487		40,807	40,807			
100053815	HESPERIA	CA		03/23/2021	12/07/2025	139,726		(3,773)			(3,773)		135,953	135,953			
100053853	ROCHESTER	NY		03/23/2021	12/07/2025	179,617		(16,577)			(16,577)		163,040	163,040			
100053901	MILWAUKEE	WI		03/23/2021	12/07/2025	149,687		4,612			4,612		154,298	154,298			
100054161	HILLSBORO	TX		03/23/2021	12/07/2025	36,591		(7,147)			(7,147)		29,444	29,444			
100054252	MAYWOOD	IL		03/23/2021	12/07/2025	90,169		(565)			(565)		89,604	89,604			
100055397	SPARTANBURG	SC		03/23/2021	12/07/2025	89,921		(7,582)			(7,582)		82,339	82,339			
100057785	AVENUE	MD		06/30/2021	12/17/2025	121,483		(3,390)			(3,390)		118,093	118,093			
100060219	CHARLOTTE	NC		06/25/2021	12/17/2025	153,699		(1,753)			(1,753)		151,946	151,946			
100060623	MOUNT HOLLY	NC		06/01/2021	12/20/2025	60,263		255			255		60,518	60,518			
100062790	MAYLENE	AL		07/01/2021	12/20/2025	170,839		(2,204)			(2,204)		168,635	168,635			
100063232	LEXINGTON	KY		07/01/2021	12/20/2025	169,843		(775)			(775)		169,068	169,068			
100063265	ESPERANCE	NY		07/01/2021	12/20/2025	65,641		(147)			(147)		65,494	65,494			
100063445	BELLEVUE	NE		07/01/2021	12/31/2025	112,469		(42)			(42)		112,427	119,785		7,357	7,357
100063757	PENSACOLA	FL		07/01/2021	12/20/2025	71,143		(172)			(172)		70,971	70,971			
100064249	JACKSON	NJ		07/01/2021	12/20/2025	204,928		5,793			5,793		210,721	210,721			
100064689	JACKSONVILLE	FL		07/14/2021	12/17/2025	94,851		(5,656)			(5,656)		89,195	89,195			
100064725	BIRMINGHAM	AL		07/14/2021	12/17/2025	84,760		(4,449)			(4,449)		80,312	80,312			
100065169	DALLAS	TX		07/14/2021	12/17/2025	186,003		(4,152)			(4,152)		181,851	181,851			
100065177	MISSION VIEJO	CA		07/14/2021	12/17/2025	290,713		(6,177)			(6,177)		284,536	284,536			
100065232	OAKLAND	CA		07/14/2021	12/17/2025	796,832		(159)			(159)		796,673	796,673			
100065324	LITTLE ROCK	AR		07/28/2021	12/17/2025	69,313		(2,686)			(2,686)		66,627	66,627			
100065903	WAGENINGEN/EDE	NLD		07/30/2021	12/22/2025	6,289						913	7,202	7,014	(187)		(187)
100066937	LAKE ELSINORE	CA		08/02/2021	12/20/2025	366,838		(65)			(65)		366,772	366,772			
100067838	OCALA	FL		09/23/2021	12/17/2025	147,157		(6,872)			(6,872)		140,285	140,285			
100068124	HUNTINGTN BCH	CA		08/25/2021	12/17/2025	457,255		(3,184)			(3,184)		454,071	454,071			
100070236	GRONINGEN	NLD		08/31/2021	12/22/2025	181,248						25,357	206,604	205,819	(785)		(785)
100071256	MECHANICSBURG	PA		10/01/2021	12/20/2025	187,410		657			657		188,067	188,067			
100072017	CAMBRIA	CA		11/19/2021	12/09/2025	1,226,596		(43,968)			(43,968)		1,182,628	1,182,628			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075127	HUDSON FALLS	NY		12/01/2021	12/20/2025	71,171		(674)			(674)		70,497	70,497			
100075912	BROOKWOOD	AL		01/07/2022	12/17/2025	132,140		(3,254)			(3,254)		128,886	128,886			
100076111	LITTLE ELM	TX		01/07/2022	12/17/2025	275,313		(8,767)			(8,767)		266,546	266,546			
100076409	STILLWATER	OK		12/23/2021	06/09/2025	257,900		(8,941)			(8,941)		248,958	248,956		(2)	(2)
100077666	MORRILL	NE		01/03/2022	12/20/2025	80,200		(1,421)			(1,421)		78,779	78,779			
100077669	COLORADO SPRINGS	CO		01/03/2022	12/20/2025	265,438		(3,876)			(3,876)		261,562	261,562			
100077793	DEARBORN HEIGHTS	MI		12/23/2021	12/09/2025	105,712		(10,969)			(10,969)		94,742	94,742			
100078554	AMSTERDAM/AMSTELVEEN	NLD		01/26/2022	12/22/2025	621,420						53,040	674,460	705,595	31,134		31,134
100079066	SAINT LOUIS	MO		02/24/2022	12/17/2025	72,378		(913)			(913)		71,464	71,464			
100079492	BOWIE	MD		04/25/2022	12/22/2025	735,334		30,974			30,974		766,309	766,309			
100079732	CHERRY LOG	GA		04/08/2022	12/22/2025	179,310		(7,362)			(7,362)		171,948	171,948			
100080187	BALTIMORE	MD		02/25/2022	12/09/2025	132,252		(12,397)			(12,397)		119,855	119,855			
100081031	FRAMINGHAM	MA		03/18/2022	12/17/2025	300,678		10,992			10,992		311,669	311,669			
100081275	REDMOND	WA		03/18/2022	12/17/2025	386,144		7,194			7,194		393,338	393,338			
100081452	NORFOLK	VA		03/18/2022	12/17/2025	145,672		4,970			4,970		150,643	150,643			
100081941	UDEN	NLD		03/30/2022	12/22/2025	188,156						14,425	202,580	213,646	11,065		11,065
100081986	AMSTERDAM	NLD		03/30/2022	12/22/2025	1,211,770						92,898	1,304,668	1,376,188	71,520		71,520
100082073	TWICKENHAM	GBR		03/30/2022	11/20/2025	451,139						22,163	473,301	484,451	11,149		11,149
100082324	SIMPSONVILLE	SC		04/14/2022	12/09/2025	340,603		(17,064)			(17,064)		323,539	323,539			
100083370	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	11/20/2025	33,915						1,228	35,143	38,387	3,243		3,243
100083653	TYBEE ISLAND	GA		06/23/2022	12/09/2025	949,539		(9,586)			(9,586)		939,953	939,953			
100084653	RICHMOND	TX		08/02/2022	12/22/2025	306,320		(28,750)			(28,750)		277,570	277,570			
100084696	HOLIDAY	FL		08/02/2022	12/22/2025	183,210		(4,350)			(4,350)		178,860	178,860			
100084758	KEY WEST	FL		08/02/2022	12/22/2025	127,297		(1,501)			(1,501)		125,796	125,796			
100084918	MISSOURI CITY	TX		09/29/2022	12/09/2025	857,753		(15,848)			(15,848)		841,904	841,904			
100084972	LIVONIA	MI		09/29/2022	12/09/2025	311,624		(6,950)			(6,950)		304,674	304,674			
100085100	BERGEN OP ZOOM	NLD		07/27/2022	12/22/2025	160,793						(2,360)	158,433	182,601	24,168		24,168
100085170	LUBBOCK	TX		09/21/2022	12/09/2025	261,423		(14,967)			(14,967)		246,457	246,457			
100086352	DOETINCHEM	NLD		08/29/2022	12/22/2025	182,542						(6,380)	176,162	207,329	31,167		31,167
100086902	WEST CHICAGO	IL		09/21/2022	12/09/2025	299,972		(6,657)			(6,657)		293,314	292,778		(536)	(536)
100086970	FREEHOLD	NJ		10/24/2022	12/09/2025	164,762		(6,464)			(6,464)		158,298	158,298			
100087054	MISSION VIEJO	CA		11/04/2022	12/09/2025	1,055,584		102			102		1,055,687	1,055,687			
100087175	MONKTON	MD		10/25/2022	12/09/2025	1,665,365		144,540			144,540		1,809,905	1,809,905			
100087309	REDONDO BEACH	CA		10/25/2022	12/09/2025	1,732,875		144,996			144,996		1,877,872	1,877,872			
100087347	SAINT GEORGE	UT		10/25/2022	12/09/2025	281,481		8,474			8,474		289,955	289,955			
100087621	ZEIST	NLD		09/27/2022	12/22/2025	225,265						(16,682)	208,583	255,842	47,259		47,259
100087798	ONTARIO	CA		11/17/2022	12/09/2025	467,823		(825)			(825)		466,998	466,998			
100087931	DEERFIELD BEACH	FL		10/25/2022	12/22/2025	221,714		(7,268)			(7,268)		214,446	214,446			
100088107	TEMECULA	CA		10/25/2022	12/22/2025	1,052,235		(23,142)			(23,142)		1,029,093	1,029,093			
100088205	COLTON	CA		10/13/2022	12/09/2025	224,853		(4,707)			(4,707)		220,146	220,146			
100088383	SEDONA	AZ		01/06/2023	12/09/2025	703,317		(3,827)			(3,827)		699,491	699,491			
100088561	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	12/22/2025	524,323						62,014	586,338	587,891	1,553		1,553
100088801	LAKE ELSINORE	CA		11/15/2022	12/22/2025	467,904		(9,861)			(9,861)		458,043	458,043			
100088896	KANSAS CITY	KS		11/15/2022	12/22/2025	117,112		(9,728)			(9,728)		107,385	107,385			
100089094	PHOENIX	AZ		01/06/2023	12/09/2025	626,048		(11,048)			(11,048)		615,000	615,000			
100089599	DENVER	CO		01/30/2023	12/09/2025	428,053		(20,109)			(20,109)		407,944	407,944			
100089966	BRUNSWICK	ME		01/26/2023	12/09/2025	430,885		(6,244)			(6,244)		424,641	424,641			
100089978	ANAHEIM	CA		01/13/2023	12/22/2025	1,578,887		(6,734)			(6,734)		1,572,154	1,572,154			
100090011	MORRISTOWN	NJ		01/13/2023	12/22/2025	1,028,846		2,437			2,437		1,031,283	1,031,283			
100090079	COMMERCE CITY	CO		01/13/2023	12/22/2025	302,250		(5,006)			(5,006)		297,245	297,245			
100090093	HASTINGS	FL		01/13/2023	12/22/2025	134,783		(7,426)			(7,426)		127,357	127,357			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090366	SAN ANTONIO	TX		02/03/2023	12/09/2025	193,743		(9,743)			(9,743)		184,000	184,000			
100090415	SANTA ANA	CA		12/28/2022	12/09/2025	1,013,248		(22,638)			(22,638)		990,610	990,610			
100090847	MEMPHIS	TN		01/06/2023	12/09/2025	332,313		(5,113)			(5,113)		327,200	327,200			
100090848	PITTSBURG	CA		01/06/2023	12/09/2025	419,468		(7,602)			(7,602)		411,866	411,866			
100090861	KYLE	TX		01/06/2023	04/09/2025	285,220		(4,110)			(4,110)		281,110	281,108		(2)	(2)
100090923	SAN RAMON	CA		01/31/2023	10/31/2025	911,342		143			143		911,485	886,557		(24,927)	(24,927)
100090971	OCEAN ISLE BEACH	NC		01/31/2023	12/09/2025	264,616		(7,533)			(7,533)		257,082	257,082			
100091028	CLEVELAND	TN		01/31/2023	12/09/2025	441,079		(15,382)			(15,382)		425,696	425,696			
100091217	SAN FRANCISCO	CA		01/31/2023	12/09/2025	585,801		(4,748)			(4,748)		581,053	581,053			
100091306	WARREN	MI		01/31/2023	12/09/2025	139,647		(8,117)			(8,117)		131,530	131,530			
100091476	CHICAGO	IL		01/20/2023	12/09/2025	83,319		(2,371)			(2,371)		80,948	80,948			
100091617	LAS VEGAS	NV		03/07/2023	12/09/2025	243,233		(19,639)			(19,639)		223,594	223,594			
100091623	LAS VEGAS	NV		03/07/2023	12/09/2025	257,287		(21,137)			(21,137)		236,150	236,150			
100091629	GULFPORT	FL		03/07/2023	12/09/2025	177,381		9,185	18,067		(8,881)		168,500	168,500			
100091725	GAINESVILLE	GA		03/24/2023	12/09/2025	353,363		(16,980)			(16,980)		336,384	336,384			
100091752	GRAND RAPIDS	MI		03/24/2023	12/09/2025	130,158		(10,886)			(10,886)		119,272	119,272			
100091974	LONG BEACH	CA		02/07/2023	12/09/2025	329,587		(12,001)			(12,001)		317,586	317,586			
100092019	PHILADELPHIA	PA		02/09/2023	12/09/2025	202,625		(7,580)			(7,580)		195,045	195,045			
100099554	CHATTANOOGA	TN		02/17/2023	12/09/2025	100,074		72			72		100,146	100,146			
100099561	BOCA RATON	FL		02/17/2023	12/09/2025	1,105,067		(10,067)			(10,067)		1,095,000	1,095,000			
100099809	SCRANTON	PA		02/28/2023	12/09/2025	125,369		(2,347)			(2,347)		123,022	123,022			
100100135	HENDERSON	NV		03/28/2023	12/22/2025	295,077		(3,077)			(3,077)		292,000	292,000			
100100173	WARREN	OH		03/17/2023	12/09/2025	131,761		4,739			4,739		136,500	136,500			
100100192	MILWAUKEE	WI		03/17/2023	12/09/2025	90,492		(1,695)			(1,695)		88,797	88,797			
100100397	CHESTER SPRINGS	PA		04/27/2023	12/09/2025	447,756		42,545			42,545		490,301	490,301			
100100570	SPRING BRANCH	TX		04/27/2023	12/09/2025	684,549		(25,503)			(25,503)		659,046	659,046			
100100572	NORWALK	CA		04/27/2023	12/09/2025	555,595		(11,434)			(11,434)		544,160	544,160			
100101641	VANCOUVER	WA		04/26/2023	12/17/2025	423,187		(1,422)			(1,422)		421,765	421,765			
100101688	BIG BEAR LAKE	CA		03/31/2023	12/09/2025	422,890		(8,783)			(8,783)		414,106	414,106			
100101906	STUDIO CITY	CA		04/06/2023	12/09/2025	518,203		(18,203)			(18,203)		500,000	500,000			
100101951	NIPOMO	CA		04/14/2023	12/09/2025	525,482		(8,278)			(8,278)		517,204	517,204			
100101998	CUMMING	GA		04/14/2023	12/09/2025	509,314		(8,942)			(8,942)		500,371	500,371			
100102100	HOUMA	LA		04/14/2023	12/09/2025	170,956		(5,232)			(5,232)		165,724	165,724			
100102383	ROCKVILLE	MD		06/07/2023	12/09/2025	818,559		(16,165)			(16,165)		802,394	802,394			
100102387	PARADISE VALLEY	AZ		06/07/2023	12/09/2025	1,024,971		(21,044)			(21,044)		1,003,927	1,003,927			
100102586	LAKE GROVE	NY		06/07/2023	12/09/2025	321,388		15,314			15,314		336,702	336,702			
100102589	RENO	NV		06/07/2023	12/09/2025	134,506		3,232			3,232		137,738	137,738			
100102637	OCALA	FL		06/22/2023	12/10/2025	519,866		(14,696)			(14,696)		505,170	505,170			
100102720	EL MONTE	CA		06/22/2023	12/10/2025	757,817		(6,782)			(6,782)		751,035	751,035			
100103267	KISSIMMEE	FL		04/27/2023	12/09/2025	450,128		(12,755)			(12,755)		437,373	437,373			
100103284	HICKORY CREEK	TX		04/27/2023	12/09/2025	253,716		(7,076)			(7,076)		246,640	246,640			
100103358	GRONINGEN	NLD		04/28/2023	12/22/2025	177,623						11,335	188,958	201,808	12,850		12,850
100103393	ORANGE	CA		06/16/2023	12/09/2025	715,448		(5,231)			(5,231)		710,217	710,217			
100103431	LA QUINTA	CA		06/16/2023	12/09/2025	401,988		(15,349)			(15,349)		386,639	386,639			
100103510	LAGUNA BEACH	CA		05/08/2023	12/09/2025	2,700,029		(41,842)			(41,842)		2,658,187	2,658,187			
100103572	COLUMBIA	MD		05/08/2023	12/09/2025	498,740		(2,083)			(2,083)		496,656	496,656			
100103581	JACKSONVILLE	FL		05/08/2023	12/09/2025	144,829		(2,309)			(2,309)		142,521	142,521			
100103616	PALMDALE	CA		05/08/2023	12/09/2025	316,252		2,551			2,551		318,803	318,803			
100103718	HAGERSTOWN	MD		05/08/2023	12/09/2025	370,264		(8,331)			(8,331)		361,933	361,933			
100103722	COACHELLA	CA		05/08/2023	12/09/2025	486,512		(2,512)			(2,512)		484,000	484,000			
100103773	MANTECO	NC		05/10/2023	12/09/2025	551,044		(8,149)			(8,149)		542,896	542,896			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103856	GRAND RAPIDS	MI		05/10/2023	12/09/2025	191,857		(7,156)			(7,156)		184,702	184,702			
100108102	NASHVILLE	TN		05/24/2023	12/09/2025	303,472		(17,515)			(17,515)		285,957	285,957			
100108153	MORENO VALLEY	CA		05/24/2023	12/09/2025	492,043		3,295			3,295		495,338	495,338			
100108238	HOUMA	LA		05/24/2023	12/09/2025	175,972		(6,158)			(6,158)		169,814	169,814			
100108312	LAS VEGAS	NV		05/24/2023	12/09/2025	1,844,563		(63,719)			(63,719)		1,780,844	1,780,844			
100108351	BENSENVILLE	IL		05/25/2023	12/09/2025	193,980		(5,136)			(5,136)		188,844	188,844			
100108371	BUFFALO	NY		05/25/2023	12/09/2025	92,128		(2,644)			(2,644)		89,484	93,275		3,790	3,790
100108420	INDIANAPOLIS	IN		05/25/2023	12/09/2025	105,874		(3,032)			(3,032)		102,842	102,842			
100108427	HAVERSTRAW	NY		05/25/2023	12/09/2025	579,234		(10,857)			(10,857)		568,377	568,377			
100108536	LEIDEN	NLD		05/25/2023	12/22/2025	208,694						7,334	216,028	237,084	21,056		21,056
100109036	SANTA MONICA	CA		06/02/2023	12/09/2025	1,999,924		(29,923)			(29,923)		1,970,001	1,970,001			
100109134	SAN JOSE	CA		06/09/2023	12/09/2025	936,306		(14,534)			(14,534)		921,772	921,772			
100109211	MOUNT PROSPECT	IL		07/21/2023	12/09/2025	273,585		(5,899)			(5,899)		267,686	267,686			
100109718	LOS ANGELES	CA		06/16/2023	12/09/2025	666,009		(15,307)			(15,307)		650,702	650,702			
100109898	BRENTWOOD	NY		06/22/2023	12/09/2025	411,046		(12,849)			(12,849)		398,197	398,197			
100110047	MIAMI	FL		06/23/2023	12/09/2025	775,890		(15,674)			(15,674)		760,216	760,216			
100110062	HOUSTON	TX		06/23/2023	12/09/2025	241,901		(1,749)			(1,749)		240,153	240,153			
100110124	PLAYAS DE ROSARITO	MEX		06/27/2023	12/15/2025	264,698							264,698	264,698			
100110231	AUBREY	TX		06/30/2023	12/17/2025	169,112		434			434		169,546	169,546			
100110266	RICHMOND	VA		06/30/2023	12/17/2025	245,581		(1,486)			(1,486)		244,095	244,095			
100110289	KISSIMMEE	FL		06/30/2023	12/17/2025	345,152		(1,939)			(1,939)		343,213	343,213			
100110361	SACRAMENTO	CA		06/30/2023	12/17/2025	196,444		(4,491)			(4,491)		191,954	191,954			
100112364	EGG HARBOR TOWNSHIP	NJ		06/29/2023	12/05/2025	182,371		162,149			162,149		344,520	344,520			
100112749	EDNA	TX		06/29/2023	12/05/2025	3,951		53			53		4,004	4,004			
100112758	MURRIETA	CA		06/29/2023	12/05/2025	203,358		13,018			13,018		216,376	216,376			
100113348	CLOVER	SC		06/29/2023	12/05/2025	72,545		12,331			12,331		84,876	84,876			
100113365	BOYNTON BEACH	FL		06/29/2023	12/05/2025	36,540		9,622			9,622		46,162	46,162			
100113419	MIAMI	FL		06/29/2023	12/05/2025	7,640		(3)			(3)		7,638	7,638			
100113559	INDIANAPOLIS	IN		06/29/2023	12/05/2025	142,319		74,029			74,029		216,348	216,348			
100113647	LAKE HAVASU CITY	AZ		06/29/2023	12/05/2025	48,047		9,331			9,331		57,379	57,379			
100113838	MIAMI	FL		06/29/2023	12/05/2025	32,310		103			103		32,413	32,413			
100113903	PARK RIDGE	NJ		06/29/2023	12/05/2025	564,371		25,499			25,499		589,870	589,870			
100113963	TIVERTON	RI		06/29/2023	12/05/2025	52,747		(2,269)			(2,269)		50,478	50,478			
100113966	DUNCANVILLE	TX		06/29/2023	12/05/2025	37,636		21,666			21,666		59,302	59,302			
100114238	NORTH HUNTINGTON	PA		06/29/2023	12/05/2025	58,486		1,507			1,507		59,993	59,993			
100114298	BOLINGBROOK	IL		06/29/2023	12/05/2025	60,430		36,897			36,897		97,327	97,327			
100114371	DAYTON	OH		06/29/2023	12/05/2025	36,079		2,526			2,526		38,605	38,605			
100114393	FAIRBURN	GA		06/29/2023	12/05/2025	90,697		17,463			17,463		108,160	108,160			
100114493	OMAHA	NE		06/29/2023	12/05/2025	115,216		2,003			2,003		117,219	117,219			
100114658	LOS ANGELES	CA		06/29/2023	12/09/2025	1,088,668		(8,668)			(8,668)		1,080,000	1,080,000			
100114673	NAPLES	FL		06/29/2023	12/09/2025	1,116,851		(23,029)			(23,029)		1,093,822	1,093,822			
100114788	CHICAGO	IL		07/07/2023	12/09/2025	325,540		(8,510)			(8,510)		317,029	317,029			
100114806	LAKE ARROWHEAD	CA		07/10/2023	12/17/2025	613,636		(5,838)			(5,838)		607,798	607,798			
100114946	WEST CHESTER	PA		07/13/2023	12/09/2025	1,703,660		(12,152)			(12,152)		1,691,508	1,691,508			
100115169	NEWARK	NJ		07/17/2023	12/09/2025	515,100		(21,113)			(21,113)		493,987	493,987			
100115320	WINDSOR	CO		07/17/2023	12/09/2025	826,304		1,570			1,570		827,874	827,874			
100115342	OAKLAND	CA		07/17/2023	12/09/2025	653,656		(9,447)			(9,447)		644,209	644,209			
100115435	NEW BRAUNFELS	TX		07/17/2023	10/31/2025	461,557		(288)			(288)		461,268	444,716		(16,552)	(16,552)
100115527	FLORIDA CITY	FL		07/17/2023	12/09/2025	318,836		(2,917)			(2,917)		315,919	315,919			
100116143	SAN FRANCISCO	CA		07/20/2023	12/06/2025	1,806,483		75,759			75,759		1,882,242	1,882,242			
100116147	LA CANADA FLINTRIDGE	CA		07/20/2023	12/06/2025	896,450		102,189			102,189		998,638	998,638			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116243	KEY LARGO	FL		07/20/2023	12/05/2025	150,028		27,367			27,367		177,395	177,395			
100116419	CORAL GABLES	FL		07/20/2023	12/05/2025	3,445,640		402,386			402,386		3,848,026	3,848,026			
100116575	LEESBURG	FL		07/20/2023	12/05/2025	198,476		(1,758)			(1,758)		196,718	196,718			
100116871	COCOA BEACH	FL		07/20/2023	12/05/2025	458,275		4,158			4,158		462,433	462,433			
100116969	PHOENIX	AZ		07/20/2023	12/05/2025	230,324		16,377			16,377		246,702	246,702			
100117546	PASADENA	CA		07/20/2023	12/06/2025	585,102		(5,950)			(5,950)		579,151	579,151			
100117602	COCOA BEACH	FL		07/20/2023	12/05/2025	553,848		(4,717)			(4,717)		549,132	549,132			
100117640	PANAMA CITY BEACH	FL		07/20/2023	12/05/2025	803,560		13,023			13,023		816,583	816,583			
100118703	MCKINLEYVILLE	CA		07/25/2023	12/09/2025	341,217		(10,572)			(10,572)		330,645	330,645			
100118830	WEST PALM BEACH	FL		08/30/2023	12/09/2025	356,914		(12,843)			(12,843)		344,071	344,071			
100118838	MORENO VALLEY	CA		08/30/2023	12/09/2025	533,602		(10,521)			(10,521)		523,081	523,081			
100118858	SAN RAFAEL	CA		08/30/2023	12/09/2025	885,193		(19,967)			(19,967)		865,226	865,226			
100118923	UPTON	MA		07/27/2023	01/05/2025	443,015		(7,600)			(7,600)		435,415	435,414		(1)	(1)
100118996	LOVELAND	OH		07/27/2023	12/05/2025	572,638		(6,634)			(6,634)		566,004	566,004			
100119195	HAMILTON	NJ		07/31/2023	12/17/2025	275,225		(1,015)			(1,015)		274,210	274,210			
100119233	FRANKLIN	NC		07/31/2023	12/17/2025	163,822		(1,364)			(1,364)		162,458	162,458			
100119280	ROCKWALL	TX		07/31/2023	12/17/2025	711,342		(10,981)			(10,981)		700,361	700,277		(84)	(84)
100119525	COLD SPRINGS	CA		07/28/2023	12/04/2025	314,912		322			322		315,233	315,233			
100119665	GARDENA	CA		08/08/2023	12/09/2025	881,150		(7,436)			(7,436)		873,714	873,714			
100119673	NEWARK	NJ		08/08/2023	12/09/2025	491,068		(16,213)			(16,213)		474,856	474,856			
100119767	KOKOMO	IN		08/08/2023	12/09/2025	105,317		(1,382)			(1,382)		103,934	103,934			
100119779	NEWARK	NJ		08/08/2023	12/09/2025	610,936		(22,836)			(22,836)		588,100	588,100			
100119838	INDIANAPOLIS	IN		08/08/2023	12/09/2025	87,068		(3,039)			(3,039)		84,030	84,030			
100120007	ROSWELL	GA		08/11/2023	12/17/2025	313,433		(6,057)			(6,057)		307,376	307,376			
100120026	SAINT LOUIS	MO		08/11/2023	12/17/2025	238,368		(1,283)			(1,283)		237,084	237,084			
100120226	SURPRISE	AZ		08/18/2023	12/05/2025	362,805		(12,822)			(12,822)		349,983	349,983			
100120500	ONTARIO	CA		08/18/2023	12/05/2025	237,661		(13,540)			(13,540)		224,121	224,121			
100120534	HENDERSON	NV		08/18/2023	12/05/2025	1,780,773		(40,272)			(40,272)		1,740,501	1,740,501			
100120556	RIVERSIDE	CA		08/18/2023	12/05/2025	556,096		(17,704)			(17,704)		538,392	538,392			
100120583	PALMDALE	CA		08/18/2023	12/05/2025	313,439		(9,184)			(9,184)		304,256	304,256			
100120620	CORONA	CA		08/18/2023	12/05/2025	675,718		(13,636)			(13,636)		662,082	662,082			
100120730	SAN ANTONIO	TX		08/25/2023	11/04/2025	290,278		5,307			5,307		295,585	295,585			
100120741	BOISE	ID		08/25/2023	11/04/2025	462,196		(1,076)			(1,076)		461,120	461,120			
100120881	CHULA VISTA	CA		08/28/2023	12/09/2025	655,291		(13,329)			(13,329)		641,962	641,962			
100126276	MANCHESTER	NH		08/30/2023	12/09/2025	372,440		(11,385)			(11,385)		361,054	361,054			
100126318	EAST ORANGE	NJ		08/30/2023	12/09/2025	513,821		(19,296)			(19,296)		494,525	494,525			
100126468	DUNCANVILLE	TX		08/30/2023	12/05/2025	36,641		2,634			2,634		39,275	39,275			
100126632	WILLIAMSTON	SC		08/30/2023	12/05/2025	4,825		(33)			(33)		4,792	4,792			
100126791	CHERAW	SC		08/30/2023	12/05/2025	11,643		(112)			(112)		11,531	11,531			
100127066	TOLEDO	OH		08/30/2023	12/05/2025	1,334		19			19		1,353	1,353			
100127150	ELKHART	IN		08/30/2023	12/05/2025	4,370		14			14		4,385	4,385			
100127689	LEWISVILLE	TX		09/08/2023	12/31/2025	500,234		(45)			(45)		500,188	482,158		(18,030)	(18,030)
100127951	MURFREESBORO	TN		09/08/2023	12/11/2025	303,537		3,199			3,199		306,736	306,736			
100127989	ANTIOCH	TN		09/08/2023	10/31/2025	268,026		259			259		268,285	268,468		183	183
100128040	NASHVILLE	TN		09/08/2023	10/31/2025	280,171		199			199		280,370	280,620		250	250
100128223	HOUSTON	TX		09/14/2023	12/05/2025	733,105		(11,255)			(11,255)		721,850	721,850			
100128270	METHUEN	MA		09/14/2023	12/05/2025	309,272		(9,272)			(9,272)		300,000	300,000			
100128412	GREENLEAF	WI		09/15/2023	12/11/2025	263,199		(5,809)			(5,809)		257,390	257,390			
100128455	MCALLEN	TX		09/15/2023	12/11/2025	256,850		(6,029)			(6,029)		250,821	250,821			
100128498	EATON	CO		09/15/2023	12/11/2025	316,178		(5,261)			(5,261)		310,917	310,917			
100128519	NASHVILLE	TN		09/15/2023	12/11/2025	735,068		(3,612)			(3,612)		731,456	731,456			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128819	BERKELEY	CA		09/21/2023	12/05/2025	1,092,137		(2,667)			(2,667)		1,089,471	1,089,471			
100128934	CLEVELAND	OH		09/22/2023	12/09/2025	244,907		(5,846)			(5,846)		239,061	239,061			
100129324	DAWSONVILLE	GA		09/25/2023	10/16/2025	276,062		581			581		276,643	276,643			
100129351	EDEN PRAIRIE	MN		09/25/2023	12/04/2025	241,427		5,140			5,140		246,567	246,567			
100129367	NORTH CHARLESTON	SC		09/25/2023	11/04/2025	226,630		170			170		226,800	226,800			
100129406	WALNUT	CA		09/26/2023	12/21/2025	691,021		(1,634)			(1,634)		689,386	689,386			
100129412	NORWOOD	NC		09/29/2023	12/17/2025	234,991		(4,959)			(4,959)		230,032	230,032			
100129447	MOORESVILLE	NC		09/29/2023	12/17/2025	581,687		(11,678)			(11,678)		570,009	570,009			
100129521	LOS ANGELES	CA		09/29/2023	12/17/2025	492,431		(3,213)			(3,213)		489,218	489,098		(120)	(120)
100129539	SAINT GEORGE	UT		09/29/2023	12/17/2025	238,721		(3,396)			(3,396)		235,326	235,326			
100129692	GREENSBORO	NC		09/29/2023	12/17/2025	241,987		(4,584)			(4,584)		237,403	237,403			
100129779	TACOMA	WA		09/27/2023	12/05/2025	556,400		(17,233)			(17,233)		539,167	539,167			
100129813	CHICAGO	IL		09/27/2023	12/05/2025	274,971		(1,470)			(1,470)		273,501	273,501			
100129863	HOUSTON	TX		09/27/2023	12/09/2025	136,868		(5,635)			(5,635)		131,234	131,234			
100129895	CLEVELAND	OH		09/27/2023	12/09/2025	98,962		(2,237)			(2,237)		96,725	96,725			
100129898	CLEVELAND	OH		09/27/2023	12/09/2025	99,337		(2,615)			(2,615)		96,722	96,722			
100130242	MARIETTA	GA		09/28/2023	12/09/2025	274,296		(25,223)			(25,223)		249,073	249,073			
100130352	GREENVILLE	MI		09/28/2023	12/11/2025	210,801		(11,227)			(11,227)		199,574	199,574			
100130453	CENTRAL ISLIP	NY		09/28/2023	12/09/2025	355,677		(6,995)			(6,995)		348,682	348,682			
100131657	SARASOTA	FL		10/06/2023	12/17/2025	308,938		2,306			2,306		311,244	311,244			
100131685	LOUISVILLE	KY		10/06/2023	10/31/2025	149,256		151			151		149,407	150,054		646	646
100131801	MIDWEST CITY	OK		10/06/2023	12/05/2025	87,200		(1,016)			(1,016)		86,185	86,185			
100131939	NAMPA	ID		10/13/2023	12/17/2025	271,686		(91)			(91)		271,595	271,595			
100132037	PELHAM	NH		10/13/2023	12/17/2025	388,169		(1,069)			(1,069)		387,101	387,101			
100132042	ANGIER	NC		10/13/2023	12/17/2025	302,604		(1,972)			(1,972)		300,632	300,632			
100132236	DENTON	TX		10/13/2023	12/04/2025	323,384		(1,236)			(1,236)		322,148	322,148			
100132245	ANNA	TX		10/13/2023	11/04/2025	310,287		(1,080)			(1,080)		309,208	309,208			
100132253	GARNER	NC		10/13/2023	12/04/2025	124,154		2,558			2,558		126,712	126,712			
100132473	CLEARWATER	FL		11/03/2023	10/31/2025	366,144		(9)			(9)		366,134	396,767		30,632	30,632
100132610	WILLIAMSBURG	VA		11/03/2023	12/10/2025	196,327		3,338			3,338		199,665	199,665			
100132626	FERNDALE	WA		11/03/2023	12/10/2025	318,870		(3,871)			(3,871)		314,999	314,999			
100132645	KAPOLEI	HI		11/03/2023	12/10/2025	749,420		8,719			8,719		758,139	758,139			
100133132	CHANTILLY	VA		11/29/2023	12/06/2025	251,415		(6,013)			(6,013)		245,401	245,401			
100133166	GARDEN GROVE	CA		11/29/2023	12/06/2025	1,089,537		22,912			22,912		1,112,450	1,112,450			
100133355	VASHON	WA		11/21/2023	12/10/2025	1,381,920		5,342			5,342		1,387,262	1,387,262			
100133385	APPLE VALLEY	CA		11/21/2023	12/10/2025	483,895		(822)			(822)		483,073	483,073			
100133411	SAN DIEGO	CA		11/21/2023	12/10/2025	705,452		7,335			7,335		712,787	712,787			
100133491	LEVITTOWN	PA		10/19/2023	12/11/2025	245,080		(5,802)			(5,802)		239,278	239,278			
100133507	SAN ANTONIO	TX		10/19/2023	12/31/2025	265,589		(209)			(209)		265,380	265,764		384	384
100133711	CEDAR CITY	UT		10/23/2023	12/17/2025	249,543		2,409			2,409		251,952	251,952			
100133742	QUEEN CREEK	AZ		10/23/2023	12/17/2025	128,315		(433)			(433)		127,882	127,882			
100133743	KISSIMMEE	FL		10/23/2023	12/17/2025	271,265		(1,660)			(1,660)		269,604	269,604			
100133745	THE VILLAGES	FL		10/23/2023	12/17/2025	233,011		867			867		233,879	233,879			
100133781	KAMUELA	HI		10/20/2023	12/05/2025	670,712		(9,917)			(9,917)		660,795	660,795			
100133811	STROUDSBURG	PA		10/20/2023	12/05/2025	218,505		(17,014)			(17,014)		201,492	201,492			
100133893	BOYNTON BEACH	FL		11/29/2023	12/10/2025	313,562		(11,451)			(11,451)		302,111	302,111			
100133907	BRADENTON	FL		11/29/2023	12/10/2025	368,516		15,037			15,037		383,553	383,553			
100133942	WATERBURY	CT		10/25/2023	12/09/2025	296,592		(13,929)			(13,929)		282,662	282,662			
100134009	BAY SHORE	NY		10/25/2023	12/09/2025	380,881		(4,198)			(4,198)		376,684	376,684			
100134445	LAS VEGAS	NV		10/30/2023	12/09/2025	1,517,005		(64,313)			(64,313)		1,452,691	1,452,691			
100134462	MANHASSET	NY		10/30/2023	12/31/2025	1,939,974		(385)			(385)		1,939,589	1,939,954		366	366

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134463	HENDERSON	NV		10/30/2023	12/09/2025	1,073,084		(39,548)			(39,548)		1,033,537	1,033,537			
100134494	NORTH MIDDLETOWN	NJ		10/30/2023	12/09/2025	371,475		(7,529)			(7,529)		363,947	363,947			
100134505	FEEDING HILLS	MA		10/30/2023	12/09/2025	270,122		(12,323)			(12,323)		257,799	257,799			
100134655	HAWTHORNE	CA		10/30/2023	12/06/2025	641,784		(16,744)			(16,744)		625,040	625,040			
100134697	LAWRENCEVILLE	GA		10/30/2023	12/06/2025	177,537		(287)			(287)		177,250	177,250			
100134702	SAN JOSE	CA		10/30/2023	12/06/2025	560,231		1,226			1,226		561,457	561,457			
100134736	PANORAMA CITY AREA LOS ANGELE	CA		10/30/2023	12/11/2025	466,166		(23,317)			(23,317)		442,849	442,849			
100134817	LOS ANGELES ARLETA AREA	CA		10/30/2023	12/06/2025	544,844		(5,558)			(5,558)		539,286	539,286			
100135014	ROUND ROCK	TX		10/30/2023	12/06/2025	278,472		(1,322)			(1,322)		277,150	277,150			
100135095	SADDLE BROOK	NJ		11/01/2023	12/17/2025	329,442		3,413			3,413		332,856	332,856			
100135154	MONROE	NY		12/15/2023	12/10/2025	319,700		7,543			7,543		327,243	327,243			
100135264	PARRISH	FL		11/08/2023	12/17/2025	278,123		22,382			22,382		300,505	300,505			
100135277	ROCKAWAY BEACH	OR		11/08/2023	12/17/2025	362,827		4,850			4,850		367,677	367,677			
100135281	WOODSTOCK	GA		11/08/2023	12/17/2025	377,378		1,072			1,072		378,450	378,450			
100135304	MURRIETA	CA		11/13/2023	12/17/2025	383,787		2,529			2,529		386,316	386,316			
100135305	ARLINGTON	TX		11/13/2023	12/17/2025	260,766		1,332			1,332		262,097	262,097			
100135402	THE VILLAGES	FL		11/13/2023	12/17/2025	243,276		(476)			(476)		242,799	242,799			
100135405	CHARLOTTE	NC		11/13/2023	12/17/2025	232,787		1,097			1,097		233,883	233,883			
100135406	MALVERN	PA		11/13/2023	12/17/2025	333,712		489			489		334,201	334,201			
100135506	OWINGS MILLS	MD		11/13/2023	12/17/2025	277,675		(4,011)			(4,011)		273,664	273,664			
100135709	GARDENA	CA		11/10/2023	11/04/2025	577,584		1,742			1,742		579,326	579,326			
100135826	SEATTLE	WA		11/10/2023	11/04/2025	599,525		4,512			4,512		604,037	604,037			
100135871	GILCHRIST	TX		11/13/2023	12/31/2025	259,214		(198)			(198)		259,016	223,768		(35,248)	(35,248)
100135898	COSTA MESA	CA		11/13/2023	12/09/2025	1,334,483		4,306			4,306		1,338,789	1,338,789			
100135975	SOMERSET	NJ		11/16/2023	12/05/2025	316,358		1,455			1,455		317,813	317,813			
100136057	ALACHUA	FL		11/16/2023	12/05/2025	842,175		(15,796)			(15,796)		826,379	826,379			
100136061	LOS ANGELES	CA		11/16/2023	12/05/2025	956,295		(9,181)			(9,181)		947,114	947,114			
100136101	KANSAS CITY	KS		12/18/2023	12/09/2025	505,798		(15,050)			(15,050)		490,748	490,748			
100136148	SAINT AUGUSTINE	FL		12/18/2023	12/09/2025	479,225		(12,631)			(12,631)		466,595	466,595			
100136164	DENVER	CO		12/18/2023	12/09/2025	534,054		(7,954)			(7,954)		526,100	526,100			
100136227	CRANSTON	RI		11/20/2023	12/17/2025	237,007		(995)			(995)		236,011	236,011			
100136273	PHILADELPHIA	PA		11/20/2023	12/17/2025	494,376		3,212			3,212		497,588	497,588			
100136303	XENIA	OH		11/20/2023	12/17/2025	160,042		2,490			2,490		162,532	162,477		(56)	(56)
100136388	BUCKEYE	AZ		11/20/2023	12/17/2025	321,991		16,342			16,342		338,333	338,333			
100136531	PINE	AZ		11/20/2023	12/17/2025	311,546		2,888			2,888		314,434	314,434			
100136535	VAN ALSTYNE	TX		11/20/2023	12/17/2025	587,549		6,920			6,920		594,469	594,469			
100136552	ST PETERSBURG	FL		11/20/2023	12/17/2025	379,105		9,033			9,033		388,138	388,030		(107)	(107)
100136865	FORT WORTH	TX		11/27/2023	12/04/2025	52,644		287			287		52,931	52,931			
100136870	FALLING WATERS	WV		11/27/2023	12/04/2025	200,405		1,546			1,546		201,951	201,951			
100136901	SIGNAL MOUNTAIN	TN		11/27/2023	11/04/2025	285,134		(660)			(660)		284,474	284,474			
100136902	SIGNAL MOUNTAIN	TN		11/27/2023	11/04/2025	285,136		(662)			(662)		284,474	284,474			
100136911	NORTH CAPE MAY	NJ		11/27/2023	11/04/2025	355,184		8,938			8,938		364,122	364,122			
100136947	OWENS CROSS ROADS	AL		11/28/2023	12/17/2025	240,134		(3,135)			(3,135)		236,999	236,999			
100136968	WEST JEFFERSON	NC		11/28/2023	12/17/2025	288,788		2,568			2,568		291,355	291,355			
100136969	ELK GROVE	CA		11/28/2023	12/17/2025	313,586		2,226			2,226		315,812	315,812			
100136998	COLUMBUS	OH		11/28/2023	12/17/2025	259,908		(1,923)			(1,923)		257,985	257,985			
100137005	HAMILTON TWP	NJ		11/28/2023	12/17/2025	298,796		4,634			4,634		303,430	303,430			
100137156	NORTH MYRTLE BEACH	SC		11/28/2023	12/11/2025	402,764		(17,434)			(17,434)		385,330	385,330			
100137267	NETHERLANDS	NLD		11/28/2023	12/22/2025	533,360						32,391	565,751	599,860	34,109		34,109
100137334	INDEPENDENCE	MO		12/01/2023	12/31/2025	95,071		(136)			(136)		94,936	97,762		2,826	2,826
100137456	NORTON SHORES	MI		01/11/2024	06/09/2025	848,497		(7,528)			(7,528)		840,969	840,962		(7)	(7)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137484	EL CERRITO	CA		01/11/2024	12/09/2025	734,800		(19,772)			(19,772)		715,028	715,028			
100137512	TACOMA	WA		01/11/2024	12/09/2025	475,743		(20,955)			(20,955)		454,788	454,788			
100137516	TALENT	OR		01/11/2024	12/09/2025	392,537		(15,223)			(15,223)		377,314	377,314			
100137598	HIALEAH	FL		12/08/2023	12/17/2025	447,360		(1,833)			(1,833)		445,526	445,526			
100137620	PHOENIX	AZ		12/08/2023	12/17/2025	346,069		950			950		347,019	347,019			
100137668	CLOVIS	CA		12/08/2023	12/17/2025	346,450		(4,553)			(4,553)		341,897	341,897			
100137725	LOWELL	MA		12/08/2023	12/17/2025	350,408		(5,110)			(5,110)		345,298	345,298			
100137775	CLOVIS	CA		12/08/2023	12/17/2025	352,676		(4,635)			(4,635)		348,041	348,041			
100137801	LAND O LAKES	FL		12/08/2023	12/17/2025	393,043		(2,337)			(2,337)		390,706	390,706			
100137907	NEWPORT BEACH	CA		12/12/2023	12/09/2025	2,671,928		(41,962)			(41,962)		2,629,967	2,629,967			
100137945	JENSEN BEACH	FL		12/13/2023	12/17/2025	136,434		7,780			7,780		144,213	144,213			
100137951	MALAKOFF	TX		12/13/2023	12/17/2025	346,777		(4,125)			(4,125)		342,652	342,652			
100138143	SALEM	AL		12/14/2023	12/06/2025	158,374		150			150		158,524	158,524			
100138166	EDENTON	NC		12/14/2023	12/06/2025	217,426		(2,603)			(2,603)		214,822	214,822			
100138171	SAN LEANDRO	CA		12/14/2023	12/06/2025	631,249		(7,650)			(7,650)		623,599	623,599			
100138212	PLAINFIELD	IL		12/14/2023	12/06/2025	231,007		(2,719)			(2,719)		228,288	228,288			
100138218	LOS ANGELES	CA		12/14/2023	12/06/2025	963,396		(3,396)			(3,396)		960,000	960,000			
100138310	DRIPPING SPRINGS	TX		12/18/2023	11/04/2025	285,921		(2,607)			(2,607)		283,314	283,314			
100138332	HOUSTON	TX		12/18/2023	11/04/2025	210,963		(150)			(150)		210,813	210,813			
100138356	ARMONK	NY		12/18/2023	12/31/2025	1,211,761		(162)			(162)		1,211,599	1,242,228		30,629	30,629
100138381	SPRING VALLEY	NY		12/18/2023	12/31/2025	276,395							276,395	306,607		30,212	30,212
100138791	WEST DEPTFORD	NJ		12/21/2023	12/21/2025	278,369		(5,725)			(5,725)		272,644	272,644			
100138849	MIAMI	FL		12/21/2023	11/21/2025	321,128		(5,272)			(5,272)		315,856	315,856			
100139100	CULLOWHEE	NC		12/28/2023	12/09/2025	709,417		(13,373)			(13,373)		696,044	696,044			
100139132	WARREN	NJ		12/28/2023	12/31/2025	497,957		(139)			(139)		497,818	519,306		21,488	21,488
100139142	LAS VEGAS	NV		12/28/2023	12/31/2025	88,049		(202)			(202)		87,847	88,303		456	456
100139150	LAUDERHILL	FL		12/28/2023	12/31/2025	96,069		42			42		96,111	98,239		2,127	2,127
100139269	TUJUNGA AREA LOS ANGELES	CA		12/28/2023	12/06/2025	678,327		(5,212)			(5,212)		673,115	673,115			
100139521	HANOVER	MD		12/28/2023	12/05/2025	771,969		(14,441)			(14,441)		757,528	757,528			
100139608	CARSON	CA		12/28/2023	12/05/2025	568,844		(1,278)			(1,278)		567,566	567,566			
100139711	UNITED KINGDOM	GBR		12/18/2023	12/22/2025	124,775						1,265	126,040	134,218	8,178		8,178
100139726	UNITED KINGDOM	GBR		12/18/2023	12/22/2025	150,396						1,525	151,921	161,756	9,835		9,835
100139762	UNITED KINGDOM	GBR		12/18/2023	12/22/2025	165,517						1,678	167,196	178,028	10,833		10,833
100139775	UNITED KINGDOM	GBR		12/18/2023	12/22/2025	98,101						995	99,096	105,521	6,425		6,425
100139794	UNITED KINGDOM	GBR		12/18/2023	12/22/2025	106,560						1,081	107,641	114,628	6,988		6,988
100139796	UNITED KINGDOM	GBR		12/18/2023	12/22/2025	128,580						1,304	129,884	138,316	8,432		8,432
100139797	UNITED KINGDOM	GBR		12/18/2023	11/20/2025	123,789						1,255	125,044	129,221	4,177		4,177
100140062	SEVEN DEVILS	NC		01/09/2024	12/17/2025	696,079		(8,979)			(8,979)		687,100	687,100			
100140086	PHILADELPHIA	PA		01/09/2024	12/17/2025	250,202		(6,570)			(6,570)		243,632	243,632			
100140129	APEX	NC		01/09/2024	12/17/2025	209,703		(3,856)			(3,856)		205,846	205,846			
100140134	FRESNO	CA		01/09/2024	12/17/2025	418,773		(3,380)			(3,380)		415,393	415,393			
100140172	GRAND RAPIDS	MI		01/09/2024	12/17/2025	241,691		(5,648)			(5,648)		236,044	236,044			
100140180	RANCHO SANTA FE	CA		01/11/2024	12/09/2025	5,631,912		55,088			55,088		5,687,000	5,687,000			
100140266	HILTON HEAD ISLAND	SC		01/18/2024	12/17/2025	394,972		(11,598)			(11,598)		383,375	383,375			
100140268	ROGERS	AR		01/18/2024	12/17/2025	251,392		(8,443)			(8,443)		242,949	242,949			
100140296	WESTON	TX		01/18/2024	12/17/2025	361,732		(2,296)			(2,296)		359,437	359,009		(428)	(428)
100140360	ROYSE CITY	TX		01/18/2024	12/17/2025	245,912		(2,578)			(2,578)		243,334	243,334			
100140421	COLUMBUS	OH		01/18/2024	12/17/2025	239,605		(6,785)			(6,785)		232,820	232,820			
100140446	MEMPHIS	TN		01/18/2024	12/17/2025	248,633		(6,790)			(6,790)		241,843	241,843			
100140459	CAPE CORAL	FL		01/18/2024	12/17/2025	370,720		(9,748)			(9,748)		360,972	360,972			
100140549	MOORESVILLE	NC		01/19/2024	11/04/2025	132,283		(650)			(650)		131,633	131,633			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140569	EAGAN	MN		01/19/2024	10/16/2025	371,203		(7,739)			(7,739)		363,464	363,464			
100140630	HAVERHILL	MA		01/19/2024	12/04/2025	333,141		(5,427)			(5,427)		327,714	327,714			
100140753	CHARLOTTE	NC		01/22/2024	12/09/2025	172,963		(11,630)			(11,630)		161,333	161,333			
100140758	LITTLE NECK	NY		01/22/2024	12/31/2025	1,858,691		(1,228)			(1,228)		1,857,463	1,858,888		1,425	1,425
100140766	EAST HARTFORD	CT		01/22/2024	12/09/2025	180,121		(2,706)			(2,706)		177,415	177,415			
100140998	GLADSTONE	OR		02/20/2024	12/06/2025	405,009		(15,322)			(15,322)		389,687	389,687			
100141417	MASON	OH		01/30/2024	12/06/2025	229,069		(3,951)			(3,951)		225,119	225,119			
100141507	POTOMAC	MD		01/30/2024	12/05/2025	1,892,980		(19,660)			(19,660)		1,873,320	1,873,320			
100141511	GENEVA	FL		01/30/2024	12/05/2025	528,218		(6,741)			(6,741)		521,477	521,477			
100141736	BULLARD	TX		01/30/2024	12/31/2025	485,128							485,128	424,440		(60,688)	(60,688)
100141780	NORFOLK	VA		01/30/2024	12/31/2025	257,323		(170)			(170)		257,154	258,202		1,048	1,048
100141940	GLENDALE	CA		02/29/2024	12/06/2025	1,824,613		(48,697)			(48,697)		1,775,916	1,775,916			
100141978	TAMARAC	FL		02/29/2024	12/06/2025	432,894		(22,538)			(22,538)		410,356	410,356			
100142014	BAKERSFIELD	CA		02/29/2024	12/06/2025	1,379,110		(35,121)			(35,121)		1,343,989	1,343,989			
100142354	SANFORD	FL		03/15/2024	12/05/2025	623,800		(20,644)			(20,644)		603,156	603,156			
100142454	CYPRESS	CA		03/08/2024	12/09/2025	751,258		(31,203)			(31,203)		720,055	720,055			
100142527	TRUCKEE	CA		02/08/2024	12/17/2025	537,314		(6,454)			(6,454)		530,860	530,860			
100142609	BRADENTON	FL		02/08/2024	12/17/2025	490,765		(11,363)			(11,363)		479,402	479,402			
100142650	PFLUGERVILLE	TX		02/08/2024	12/17/2025	287,592		(6,534)			(6,534)		281,057	281,057			
100142671	PORT CHARLOTTE	FL		02/08/2024	12/17/2025	229,971		(5,506)			(5,506)		224,465	224,344		(121)	(121)
100142675	GLASSBORO	NJ		02/08/2024	12/17/2025	284,490		(5,497)			(5,497)		278,993	278,993			
100142691	MILLVILLE	DE		02/08/2024	12/17/2025	269,372		1,445			1,445		270,817	270,817			
100142877	HOWELL	NJ		02/09/2024	12/21/2025	458,345		(11,697)			(11,697)		446,648	446,648			
100142957	GOLDEN	CO		02/09/2024	12/21/2025	431,956		(11,128)			(11,128)		420,828	420,828			
100143001	VANCOUVER	WA		02/12/2024	12/31/2025	331,178							331,178	278,607		(52,571)	(52,571)
100143021	SUMMERTOWN	TN		02/12/2024	12/09/2025	155,032		(9,514)			(9,514)		145,518	145,518			
100143154	PHOENIX	AZ		02/16/2024	12/17/2025	281,560		(2,874)			(2,874)		278,686	278,686			
100143179	MOSES LAKE	WA		02/16/2024	12/17/2025	367,710		(6,736)			(6,736)		360,973	360,973			
100143197	DENVER	CO		02/16/2024	12/17/2025	679,243		(9,923)			(9,923)		669,320	669,320			
100143201	DENVER	CO		02/16/2024	12/17/2025	368,970		(11,925)			(11,925)		357,045	357,045			
100143246	INDIAN ROCKS BEACH	FL		02/16/2024	12/17/2025	361,169		(7,639)			(7,639)		353,530	353,530			
100143389	BOWIE	MD		02/16/2024	12/05/2025	341,129		(2,264)			(2,264)		338,865	338,865			
100143418	NORTH GRAFTON	MA		02/16/2024	12/05/2025	362,887		(4,490)			(4,490)		358,397	358,397			
100143467	BRIGHTON	CO		02/16/2024	12/05/2025	418,640		(13,690)			(13,690)		404,950	404,950			
100143471	BRADENTON	FL		02/16/2024	12/05/2025	102,857		1,420			1,420		104,276	104,276			
100143486	LOS ANGELES	CA		02/21/2024	12/05/2025	2,010,910		(61,629)			(61,629)		1,949,281	1,949,281			
100143589	FORT MYERS	FL		02/21/2024	12/09/2025	151,263		(4,278)			(4,278)		146,985	146,985			
100143621	ZION	IL		02/21/2024	12/09/2025	115,257		(2,184)			(2,184)		113,072	113,072			
100143655	GAINESVILLE	VA		02/22/2024	12/09/2025	705,089		(42,433)			(42,433)		662,656	662,656			
100143871	LONG BEACH	CA		03/06/2024	10/31/2025	774,713		(758)			(758)		773,955	737,823		(36,133)	(36,133)
100143889	PALM SPRINGS	CA		03/06/2024	10/31/2025	1,768,386		(444)			(444)		1,767,942	1,771,587		3,645	3,645
100144061	BIG BEAR LAKE	CA		03/07/2024	12/17/2025	496,320		(986)			(986)		495,334	495,334			
100144128	RUSKIN	FL		03/07/2024	12/17/2025	295,304		(6,396)			(6,396)		288,908	288,908			
100144166	BRANFORD	CT		03/07/2024	12/17/2025	476,747		(7,483)			(7,483)		469,264	469,264			
100144260	PHOENIX	AZ		03/08/2024	12/09/2025	387,392		(8,646)			(8,646)		378,746	378,746			
100144270	MONROE	GA		03/07/2024	12/31/2025	306,594		(607)			(607)		305,986	306,428		442	442
100144287	STONY POINT	NY		03/07/2024	12/09/2025	376,093		(10,242)			(10,242)		365,851	365,851			
100144384	LEANDER	TX		03/07/2024	12/21/2025	277,643		(4,735)			(4,735)		272,908	272,908			
100144468	ROSEVILLE	CA		04/26/2024	12/09/2025	361,039		(3,195)			(3,195)		357,844	357,844			
100144770	UNITED KINGDOM	GBR		03/12/2024	12/22/2025	382,100		(15,643)			(15,643)	8,392	374,850	395,798	19,720	1,228	20,948
100144906	UNITED KINGDOM	GBR		03/12/2024	12/22/2025	562,188		(23,302)			(23,302)	12,348	551,234	580,429	29,194		29,194

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144981	UNITED KINGDOM	GBR		03/12/2024	12/22/2025	122,099		(5,355)			(5,355)	2,682	119,425	125,594	6,169		6,169
100145283	UNITED KINGDOM	GBR		03/12/2024	11/20/2025	347,177		(12,343)			(12,343)	7,625	342,459	350,149	7,690		7,690
100145436	UNITED KINGDOM	GBR		03/12/2024	12/22/2025	304,345		(11,118)			(11,118)	6,685	299,911	315,656	15,745		15,745
100145709	UNITED KINGDOM	GBR		03/12/2024	12/22/2025	933,748		(37,672)			(37,672)	20,509	916,585	967,895	51,310		51,310
100145944	GLEN BURNIE	MD		03/19/2024	12/17/2025	52,534		(3,232)			(3,232)		49,302	49,242		(60)	(60)
100145987	NIXA	MO		03/19/2024	12/17/2025	77,096		(3,675)			(3,675)		73,420	73,420			
100146151	GLENDALE	AZ		03/19/2024	12/17/2025	52,487		(3,269)			(3,269)		49,218	49,218			
100146174	LEXINGTON	SC		03/19/2024	12/17/2025	53,676		(3,333)			(3,333)		50,343	50,343			
100146184	MIDLOTHIAN	VA		03/19/2024	12/17/2025	68,296		(4,229)			(4,229)		64,067	64,067			
100146193	SURPRISE	AZ		03/19/2024	12/17/2025	51,839		(3,211)			(3,211)		48,627	48,627			
100146314	DAWSONVILLE	GA		03/19/2024	12/17/2025	126,794		(5,421)			(5,421)		121,373	121,373			
100146462	FAIRBURN	GA		03/19/2024	12/17/2025	52,447		(3,264)			(3,264)		49,183	49,183			
100146546	BAY VILLAGE	OH		03/19/2024	12/17/2025	65,253		(4,061)			(4,061)		61,192	61,192			
100146605	BABYLON	NY		03/20/2024	12/31/2025	305,107		(533)			(533)		304,575	277,218		(27,356)	(27,356)
100146673	RIVERSIDE	CA		03/20/2024	12/05/2025	739,299		(13,570)			(13,570)		725,729	725,729			
100146676	MONTCLAIR	CA		03/20/2024	12/05/2025	594,546		(18,544)			(18,544)		576,002	576,002			
100146878	ROYAL OAK	MI		03/26/2024	12/21/2025	265,972		(1,750)			(1,750)		264,221	264,221			
100146916	OCEAN CITY	NJ		03/26/2024	12/21/2025	235,396		(1,554)			(1,554)		233,842	233,842			
100146942	AMERICAN FORK	UT		03/26/2024	12/21/2025	462,958		(1,743)			(1,743)		461,215	461,215			
100147006	WOODLAKE	CA		03/27/2024	12/03/2025	304,795		(7,301)			(7,301)		297,494	297,494			
100147055	SCOTTSDALE	AZ		03/27/2024	12/03/2025	361,800		(4,431)			(4,431)		357,368	357,368			
100147077	LANGHORNE	PA		03/28/2024	12/09/2025	540,743		(8,372)			(8,372)		532,371	532,371			
100147093	GALVESTON	TX		03/28/2024	12/31/2025	130,279		(78)			(78)		130,202	120,603		(9,599)	(9,599)
100147099	HOT SPRINGS VILLAGE	AR		03/28/2024	12/31/2025	958,827		895			895		959,722	1,015,845		56,122	56,122
100147308	AMSTERDAM	NLD		03/27/2024	12/22/2025	374,406						16,955	391,361	425,362	34,001		34,001
100147357	LAKEWAY	TX		05/08/2024	12/09/2025	995,667		(38,982)			(38,982)		956,685	956,685			
100147418	MYRTLE BEACH	SC		04/03/2024	12/05/2025	577,629		(16,793)			(16,793)		560,836	560,836			
100147427	LAWRENCEVILLE	GA		04/03/2024	10/31/2025	470,826		(659)			(659)		470,167	471,112		945	945
100147460	BELLFLOWER	CA		04/03/2024	12/05/2025	759,264		(22,941)			(22,941)		736,323	736,323			
100147473	MIAMI	FL		04/03/2024	10/31/2025	689,926							689,926	718,017		28,091	28,091
100147538	FRESNO	CA		04/03/2024	12/05/2025	366,713		(3,921)			(3,921)		362,792	362,792			
100147701	OJAI	CA		04/05/2024	12/05/2025	989,418		(2,869)			(2,869)		986,549	986,549			
100147785	HIALEAH GARDENS	FL		04/08/2024	12/17/2025	375,385		(4,837)			(4,837)		370,547	370,547			
100147829	BUELLTON	CA		04/08/2024	12/17/2025	701,158		(12,002)			(12,002)		689,156	689,156			
100147999	BELLINGHAM	WA		04/10/2024	11/04/2025	302,601		(4,613)			(4,613)		297,988	297,988			
100148046	HUTTO	TX		04/10/2024	12/04/2025	255,741		(5,974)			(5,974)		249,767	249,767			
100148057	LONG BEACH	CA		04/10/2024	11/04/2025	1,172,233		(19,598)			(19,598)		1,152,635	1,152,635			
100148071	KETCHUM	ID		04/10/2024	11/04/2025	156,179		(3,447)			(3,447)		152,733	152,733			
100148125	SUNSET BEACH	CA		04/10/2024	12/04/2025	1,659,483		(17,193)			(17,193)		1,642,290	1,642,290			
100148127	EDISON	NJ		04/10/2024	12/04/2025	276,258		(4,956)			(4,956)		271,302	271,302			
100148158	DISCOVERY BAY	CA		05/15/2024	12/09/2025	277,610		(3,917)			(3,917)		273,693	273,693			
100148174	CARLSBAD	CA		04/12/2024	12/17/2025	513,309		(8,131)			(8,131)		505,178	505,178			
100148423	STEPHENS CITY	VA		04/12/2024	12/17/2025	324,119		(1,475)			(1,475)		322,643	322,643			
100148466	ROSELAND	NJ		04/12/2024	12/17/2025	414,876		(12,334)			(12,334)		402,542	402,542			
100148643	OGDEN	UT		05/15/2024	12/09/2025	201,173		(3,387)			(3,387)		197,786	197,786			
100148649	LAKE OSWEGO	OR		05/15/2024	12/09/2025	735,920		2,849			2,849		738,770	738,770			
100148807	LAKE LURE	NC		04/17/2024	12/17/2025	388,452		(7,355)			(7,355)		381,097	381,097			
100148819	KENNER	LA		04/17/2024	12/17/2025	308,342		(11,799)			(11,799)		296,543	296,543			
100148825	TAMPA	FL		04/17/2024	12/17/2025	441,822		(11,359)			(11,359)		430,463	430,463			
100148846	GREENACRES	FL		04/17/2024	12/17/2025	301,061		(6,098)			(6,098)		294,962	294,962			
100148858	GOODYEAR	AZ		04/17/2024	12/17/2025	305,145		(6,664)			(6,664)		298,481	298,481			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148883	MONROE	NC		04/17/2024	12/17/2025	264,170		(5,246)			(5,246)		258,924	258,924			
100148974	YORBA LINDA	CA		04/17/2024	12/05/2025	300,844		(8,876)			(8,876)		291,968	291,968			
100149003	BRONX	NY		04/19/2024	12/05/2025	756,480		(8,717)			(8,717)		747,763	747,763			
100149015	SIMI VALLEY	CA		04/19/2024	12/05/2025	620,864		1,988			1,988		622,852	622,852			
100149089	KISSIMMEE	FL		04/19/2024	12/05/2025	297,396		(23,766)			(23,766)		273,630	273,630			
100149120	CHARLESTON	SC		04/22/2024	12/05/2025	932,905		21,488			21,488		954,393	954,393			
100149208	HAGERSTOWN	MD		04/22/2024	12/05/2025	240,901		(2,401)			(2,401)		238,500	238,500			
100149310	OCEANSIDE	CA		04/24/2024	12/17/2025	682,172		(7,386)			(7,386)		674,786	674,786			
100149531	AUSTIN	TX		04/26/2024	12/04/2025	254,857		(6,148)			(6,148)		248,709	248,709			
100149787	COLORADO SPRINGS	CO		04/26/2024	12/05/2025	385,397		(4,240)			(4,240)		381,157	381,157			
100149795	MONROVIA	CA		04/26/2024	12/05/2025	856,256		(11,355)			(11,355)		844,901	844,901			
100150195	MOUNDS VIEW	MN		04/30/2024	12/05/2025	137,851		(9,374)			(9,374)		128,477	128,477			
100150516	NAVARRE	FL		05/03/2024	12/17/2025	275,748		(6,344)			(6,344)		269,404	269,404			
100150661	PORT SAINT LUCIE	FL		05/06/2024	12/21/2025	143,421		(2,710)			(2,710)		140,711	140,711			
100150895	CENTREVILLE	VA		05/08/2024	12/17/2025	366,208		(8,161)			(8,161)		358,047	358,047			
100150952	GARDEN GROVE	CA		05/08/2024	12/17/2025	351,145		(3,431)			(3,431)		347,714	347,714			
100150962	PITTSBURG	CA		05/08/2024	12/17/2025	563,053		554			554		563,608	563,608			
100150991	MESQUITE	TX		05/08/2024	12/17/2025	251,049		(2,307)			(2,307)		248,742	248,742			
100151286	TIETON	WA		05/10/2024	12/17/2025	238,920		(4,213)			(4,213)		234,707	234,707			
100151434	KIRKLAND	WA		05/10/2024	12/17/2025	767,723		(6,088)			(6,088)		761,635	761,635			
100151445	HOBOKEN	NJ		05/10/2024	12/17/2025	602,866		(10,485)			(10,485)		592,382	592,382			
100151454	CAPE MAY	NJ		05/10/2024	12/17/2025	662,993		(6,153)			(6,153)		656,839	656,839			
100151580	FT WORTH	TX		05/10/2024	12/17/2025	263,971		(311)			(311)		263,660	263,660			
100151678	BERKELEY	CA		05/10/2024	12/17/2025	998,805		(6,989)			(6,989)		991,816	991,816			
100151727	SAN DIEGO	CA		05/10/2024	12/05/2025	567,286		(18,181)			(18,181)		549,105	549,105			
100151789	SEWELL	NJ		05/10/2024	12/05/2025	218,565		(11,297)			(11,297)		207,269	207,269			
100151801	MORGANTON	NC		05/10/2024	12/05/2025	280,869		(21,738)			(21,738)		259,132	259,132			
100151893	OAKLAND	CA		05/10/2024	12/05/2025	827,266		(3,435)			(3,435)		823,832	823,832			
100151987	PORTLAND	OR		06/14/2024	12/09/2025	1,284,146		(33,962)			(33,962)		1,250,183	1,250,183			
100152258	SAN FRANCISCO	CA		05/17/2024	12/17/2025	961,626		(15,547)			(15,547)		946,079	946,079			
100152392	KEY WEST	FL		05/17/2024	12/17/2025	760,707		2,010			2,010		762,717	762,717			
100152413	HOLLY SPRINGS	NC		05/17/2024	12/17/2025	272,929		68			68		272,997	272,997			
100152456	COLUMBUS	OH		05/16/2024	12/11/2025	346,708		(18,406)			(18,406)		328,302	328,302			
100152469	BOCA RATON	FL		05/16/2024	12/11/2025	234,211		(10,211)			(10,211)		224,000	224,000			
100152484	FREDERICKSBURG	TX		05/16/2024	12/11/2025	2,005,862		(15,366)			(15,366)		1,990,496	1,990,496			
100152720	SNELLVILLE	GA		05/17/2024	12/21/2025	203,598		(2,643)			(2,643)		200,955	200,955			
100152762	BALTIMORE	MD		05/22/2024	12/31/2025	187,174		(185)			(185)		186,989	155,496		(31,493)	(31,493)
100152777	LAWRENCEVILLE	GA		05/22/2024	12/31/2025	641,803		(352)			(352)		641,452	641,756		304	304
100152873	BROKEN ARROW	OK		05/22/2024	12/05/2025	148,401		(10,084)			(10,084)		138,317	138,317			
100152927	SHELTON	CT		06/27/2024	12/09/2025	433,361		(18,046)			(18,046)		415,315	415,315			
100152936	CHATSWORTH	CA		06/27/2024	12/09/2025	909,412		(32,185)			(32,185)		877,227	877,227			
100153065	FREMONT	CA		06/27/2024	12/09/2025	854,761		(17,840)			(17,840)		836,921	836,921			
100153066	SCOTTSDALE	AZ		06/27/2024	12/09/2025	239,669		(10,431)			(10,431)		229,238	229,238			
100153107	HARTFORD	CT		06/27/2024	12/09/2025	318,463		(15,170)			(15,170)		303,293	303,293			
100153292	TUCSON	AZ		05/30/2024	12/17/2025	296,626		(874)			(874)		295,752	295,752			
100153393	TWENTYNINE PALMS	CA		05/29/2024	12/31/2025	255,730		(254)			(254)		255,476	255,128		(348)	(348)
100153409	GARLAND	TX		05/30/2024	12/09/2025	115,869		(3,754)			(3,754)		112,115	112,115			
100153473	LAKEWOOD	NJ		05/30/2024	12/09/2025	241,704		(6,445)			(6,445)		235,259	235,259			
100153683	PETERSBURG	VA		05/31/2024	10/31/2025	163,677		(362)			(362)		163,315	163,848		533	533
100153704	SHELBY TOWNSHIP	MI		07/11/2024	12/09/2025	310,596		(3,725)			(3,725)		306,871	306,871			
100153889	SAN BERNARDINO	CA		06/05/2024	12/05/2025	322,556		(11,725)			(11,725)		310,831	310,831			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153914	WARSAW	IN		06/05/2024	12/05/2025	149,264		(4,159)			(4,159)		145,105	145,105			
100153938	LOS ANGELES	CA		06/05/2024	12/05/2025	766,727		(24,740)			(24,740)		741,987	741,987			
100154080	POWDER SPRINGS	GA		06/06/2024	12/09/2025	239,841		(6,926)			(6,926)		232,915	232,915			
100154593	GLENDALE	CA		06/14/2024	12/05/2025	450,254		(11,949)			(11,949)		438,305	438,305			
100154619	DOWNEY	CA		06/14/2024	12/05/2025	454,231		(6,052)			(6,052)		448,179	448,179			
100154988	DENVER	CO		07/19/2024	12/08/2025	386,761		(6,189)			(6,189)		380,572	380,572			
100155029	COLUMBUS	OH		07/19/2024	12/08/2025	286,528		(2,130)			(2,130)		284,399	284,399			
100155031	FORT WASHINGTON	MD		07/19/2024	12/08/2025	232,473		(17,544)			(17,544)		214,930	214,930			
100155079	DALLAS	TX		07/19/2024	12/08/2025	782,468		(12,516)			(12,516)		769,952	769,952			
100155097	LA HABRA	CA		07/19/2024	12/08/2025	1,494,921		(16,764)			(16,764)		1,478,157	1,478,157			
100155139	LAKE SHORE	MN		07/19/2024	12/08/2025	714,396		(7,526)			(7,526)		706,869	706,869			
100155152	BOERNE	TX		07/19/2024	12/08/2025	745,622		(23,403)			(23,403)		722,220	722,220			
100155157	CASTLE ROCK	CO		07/19/2024	12/08/2025	972,018		(37,156)			(37,156)		934,861	934,861			
100155357	LAKE STEVENS	WA		06/18/2024	12/17/2025	382,791		(18,344)			(18,344)		364,447	364,447			
100155365	GLENDORA	CA		06/18/2024	12/17/2025	122,606		(2,639)			(2,639)		119,967	119,967			
100155372	FAYETTEVILLE	GA		06/18/2024	12/17/2025	156,788		(8,332)			(8,332)		148,456	148,456			
100155390	HERRIMAN	UT		06/18/2024	12/17/2025	66,586		(3,687)			(3,687)		62,899	62,899			
100155406	BURLEY	ID		06/18/2024	12/17/2025	53,956		(4,378)			(4,378)		49,578	49,578			
100155422	MIRAMAR	FL		06/18/2024	12/17/2025	74,876		(6,099)			(6,099)		68,776	68,776			
100155730	STEVENSVILLE	MD		06/18/2024	12/17/2025	90,932		(4,209)			(4,209)		86,723	86,723			
100155757	MARSHALL	VA		06/18/2024	12/17/2025	65,406		(5,524)			(5,524)		59,882	59,882			
100155771	GREEN BAY	WI		06/18/2024	12/17/2025	53,602		(4,011)			(4,011)		49,591	49,591			
100155822	COLORADO SPRINGS	CO		06/18/2024	12/17/2025	74,826		(5,016)			(5,016)		69,810	69,810			
100155928	COLUMBUS	OH		06/17/2024	12/21/2025	343,702		(9,481)			(9,481)		334,221	334,221			
100155972	JERSEY CITY	NJ		06/18/2024	10/31/2025	1,378,781		(92)			(92)		1,378,690	1,400,289		21,600	21,600
100155975	CORVALLIS	OR		06/18/2024	12/05/2025	277,056		(9,998)			(9,998)		267,058	267,058			
100156033	ROYAL PALM BEACH	FL		06/18/2024	10/31/2025	407,644		(25)			(25)		407,619	409,231		1,612	1,612
100156180	LIGHTHOUSE POINT	FL		06/20/2024	12/11/2025	138,142		(7,431)			(7,431)		130,711	130,711			
100156207	BRADENTON	FL		06/20/2024	12/11/2025	432,899		(21,124)			(21,124)		411,775	411,775			
100156294	PASADENA	CA		07/25/2024	12/09/2025	434,636		(9,636)			(9,636)		425,000	425,000			
100156463	HERRIMAN	UT		06/24/2024	12/17/2025	364,001		(4,060)			(4,060)		359,940	359,940			
100156564	FORT PIERCE	FL		06/24/2024	12/17/2025	284,356		(8,805)			(8,805)		275,551	275,551			
100156570	DOWNINGTOWN	PA		06/24/2024	12/17/2025	554,394		(10,132)			(10,132)		544,262	544,262			
100156638	DECATUR	GA		06/24/2024	12/17/2025	593,941		(16,456)			(16,456)		577,485	577,485			
100156645	FORT LAUDERDALE	FL		06/24/2024	12/17/2025	733,501		(12,475)			(12,475)		721,025	721,025			
100156654	FULLERTON	CA		06/24/2024	12/17/2025	893,866		(19,833)			(19,833)		874,033	874,033			
100156696	ESCONDIDO	CA		06/26/2024	12/05/2025	398,457		(8,124)			(8,124)		390,333	390,333			
100156859	ATLANTA	GA		06/27/2024	12/09/2025	144,566		(3,300)			(3,300)		141,266	141,266			
100156974	UNITED KINGDOM	GBR		06/27/2024	12/22/2025	85,751						907	86,657	92,258	5,600		5,600
100157092	MARIETTA	GA		02/20/2025	12/08/2025	1,151,152		(751)			(751)		1,150,401	1,150,401			
100157116	STATEN ISLAND	NY		02/20/2025	12/08/2025	589,525		(11,163)			(11,163)		578,362	578,362			
100157177	MONTGOMERY	TX		02/20/2025	12/08/2025	1,040,965		(26,866)			(26,866)		1,014,099	1,014,099			
100157204	FALLBROOK	CA		02/20/2025	12/08/2025	346,129		(9,813)			(9,813)		336,316	336,316			
100157321	RESTON	VA		02/20/2025	12/08/2025	368,396		(10,184)			(10,184)		358,211	358,211			
100157351	POWELL	OH		02/20/2025	12/08/2025	333,635		(10,291)			(10,291)		323,344	323,344			
100157441	LOUISVILLE	KY		02/20/2025	12/08/2025	145,833		(11,229)			(11,229)		134,604	134,604			
100157501	LITHONIA	GA		02/20/2025	12/31/2025	204,955		(270)			(270)		204,685	204,889		203	203
100157509	SAINT SIMONS ISLAND	GA		02/20/2025	12/08/2025	441,622		(8,948)			(8,948)		432,674	432,674			
100157592	YARDLEY	PA		06/28/2024	12/11/2025	515,207		(16,823)			(16,823)		498,384	498,384			
100157732	SUMMERVILLE	SC		06/28/2024	12/05/2025	522,655		(14,083)			(14,083)		508,571	508,571			
100157772	LAS VEGAS	NV		08/01/2024	12/09/2025	1,700,301		(70,180)			(70,180)		1,630,121	1,630,121			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157941	MANNFORD	OK		07/09/2024	12/17/2025	182,820		17,075			17,075		199,895	199,895			
100157995	ARCADIA	CA		07/09/2024	12/17/2025	464,905		(5,100)			(5,100)		459,805	459,805			
100158032	SLIDELL	LA		07/09/2024	12/21/2025	257,245		1,185			1,185		258,430	258,430			
100158039	MINNEAPOLIS	MN		07/09/2024	12/21/2025	403,126		(8,040)			(8,040)		395,086	395,086			
100158102	REDINGTON SHORES	FL		07/09/2024	12/21/2025	570,036		(9,455)			(9,455)		560,581	560,581			
100158145	NEWARK	DE		07/09/2024	11/21/2025	266,389		(8,701)			(8,701)		257,689	257,689			
100158153	BOTHELL	WA		07/09/2024	11/21/2025	290,309		(5,229)			(5,229)		285,081	285,081			
100158404	UNITED KINGDOM	GBR		07/09/2024	12/22/2025	376,909		16,511			16,511	8,160	401,579	422,758	21,179		21,179
100158408	UNITED KINGDOM	GBR		07/09/2024	12/22/2025	290,476		15,764			15,764	6,289	312,529	328,305	16,831	(1,055)	15,776
100158432	FREMONT	CA		07/10/2024	12/05/2025	713,416		(23,629)			(23,629)		689,787	689,787			
100158512	GATLINBURG	TN		07/10/2024	12/05/2025	1,012,942		(17,139)			(17,139)		995,803	995,803			
100158584	KEARNY	NJ		07/10/2024	12/17/2025	554,313		(5,294)			(5,294)		549,019	549,019			
100158634	PEACHTREE CORNERS	GA		07/10/2024	12/17/2025	574,856		(8,546)			(8,546)		566,309	566,309			
100158640	JACKSON	TN		07/10/2024	12/17/2025	248,217		(5,742)			(5,742)		242,475	242,475			
100158681	ARDEN	NC		07/10/2024	12/17/2025	233,521		4,069			4,069		237,590	237,590			
100158807	FREDERICK	MD		07/10/2024	12/17/2025	402,201		(9,894)			(9,894)		392,307	392,307			
100158825	NEW CASTLE	DE		07/10/2024	12/17/2025	170,174		(2,760)			(2,760)		167,414	167,414			
100159033	LOS ANGELES (SHERMAN OAKS AREA	CA		08/15/2024	12/09/2025	1,223,011		(38,189)			(38,189)		1,184,822	1,184,822			
100159234	TEMPE	AZ		07/15/2024	12/17/2025	348,502		(9,600)			(9,600)		338,901	338,901			
100159261	AUBREY	TX		07/15/2024	12/17/2025	320,370		(6,645)			(6,645)		313,725	313,725			
100159332	WOODRUFF	SC		07/15/2024	12/17/2025	240,703		(9,048)			(9,048)		231,654	231,654			
100159486	LAUREL	MT		07/15/2024	12/17/2025	236,215		(6,740)			(6,740)		229,475	229,475			
100159490	FOLSOM	CA		07/15/2024	12/17/2025	454,223		(4,339)			(4,339)		449,884	449,884			
100159493	COLUMBIA	SC		07/15/2024	12/17/2025	236,906		(8,953)			(8,953)		227,952	227,952			
100159544	HOUSTON	TX		07/15/2024	12/05/2025	232,020		(12,587)			(12,587)		219,433	219,433			
100159574	SEBRING	FL		07/15/2024	10/31/2025	177,301		(147)			(147)		177,154	177,763		610	610
100159595	LOS ANGELES	CA		07/15/2024	12/05/2025	1,860,405		(47,996)			(47,996)		1,812,409	1,812,409			
100159646	WESTLAKE VILLAGE	CA		08/23/2024	12/09/2025	989,041		(29,933)			(29,933)		959,108	959,108			
100160049	AUBREY	TX		07/17/2024	12/21/2025	364,963		(2,819)			(2,819)		362,143	362,143			
100160064	WESTMINSTER	CA		07/17/2024	12/21/2025	759,752		(20,475)			(20,475)		739,277	739,277			
100160225	PENDERGRASS	GA		07/18/2024	12/17/2025	255,576		795			795		256,371	256,371			
100160341	WESLEY CHAPEL	FL		09/06/2024	12/09/2025	488,218		(7,761)			(7,761)		480,456	480,456			
100160370	TUCSON	AZ		09/06/2024	12/09/2025	898,850		(40,008)			(40,008)		858,842	858,842			
100160407	WHITTIER	CA		07/19/2024	12/05/2025	511,748		(26,939)			(26,939)		484,809	484,809			
100160505	GREENVILLE	SC		07/19/2024	12/05/2025	2,450,675		(55,600)			(55,600)		2,395,075	2,395,075			
100160600	SOUTH PASADENA	CA		07/19/2024	12/05/2025	595,119		(6,977)			(6,977)		588,142	588,142			
100160854	SOLEDAD	CA		07/24/2024	12/05/2025	649,566		(17,644)			(17,644)		631,922	631,922			
100160865	PHILADELPHIA	PA		07/24/2024	12/17/2025	476,396		(12,104)			(12,104)		464,292	464,292			
100160898	JORDAN	MN		07/24/2024	12/17/2025	257,991		(8,025)			(8,025)		249,965	249,965			
100160997	LAND O LAKES	FL		07/24/2024	12/17/2025	200,667		(1,523)			(1,523)		199,143	198,515		(629)	(629)
100161044	FREDERICK	MD		07/24/2024	12/17/2025	473,124		(9,960)			(9,960)		463,164	463,164			
100161089	HUNTERSVILLE	NC		07/24/2024	12/17/2025	281,783		(9,061)			(9,061)		272,722	272,722			
100161108	PALM COAST	FL		07/24/2024	12/17/2025	209,702		5,898			5,898		215,600	215,600			
100161152	NEW TAZEWELL	TN		07/24/2024	12/17/2025	437,924		(11,914)			(11,914)		426,010	426,010			
100161363	CHARLOTTE	NC		07/25/2024	11/04/2025	291,229		(5,566)			(5,566)		285,663	285,663			
100161484	FORT WORTH	TX		07/30/2024	12/21/2025	219,729		(8,507)			(8,507)		211,222	211,222			
100161509	LAS VEGAS	NV		07/30/2024	12/21/2025	303,310		(8,893)			(8,893)		294,417	294,417			
100161723	MIAMI BEACH	FL		07/30/2024	12/31/2025	1,812,351		(759)			(759)		1,811,591	1,770,929		(40,662)	(40,662)
100161749	MONTGOMERY	AL		07/30/2024	12/31/2025	109,228		(215)			(215)		109,014	100,972		(8,042)	(8,042)
100161969	SOUTH GATE	CA		07/31/2024	12/05/2025	691,504		(21,684)			(21,684)		669,820	669,820			
100161981	PROVIDENCE	RI		07/31/2024	12/05/2025	216,221		(13,556)			(13,556)		202,665	202,665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161995	TUMWATER	WA		07/31/2024	12/05/2025	537,131		(18,506)			(18,506)		518,625	518,625			
100162002	HAVERHILL	MA		07/31/2024	12/05/2025	564,353		(25,577)			(25,577)		538,776	538,776			
100162282	TRUCKEE	CA		09/06/2024	12/09/2025	624,677		(26,786)			(26,786)		597,891	597,891			
100162347	LONG BEACH	CA		08/06/2024	12/01/2025	359,980		(11,567)			(11,567)		348,413	348,413			
100162585	ARLINGTON	TX		08/12/2024	12/17/2025	193,779		171			171		193,950	193,950			
100162627	N MYRTLE BEACH	SC		08/12/2024	12/17/2025	733,359		(18,762)			(18,762)		714,597	714,597			
100162681	DENTON	TX		08/12/2024	11/17/2025	86,703		1,075			1,075		87,778	87,649		(129)	(129)
100162757	PORTLAND	OR		08/12/2024	12/17/2025	727,805		(6,964)			(6,964)		720,840	720,733		(107)	(107)
100162818	LAS VEGAS	NV		08/12/2024	12/17/2025	443,103		(9,175)			(9,175)		433,928	433,928			
100162986	RANCHO PALOS VERDES	CA		08/12/2024	12/17/2025	774,257		(10,292)			(10,292)		763,965	763,965			
100163053	PAHRUMP	NV		08/13/2024	12/21/2025	237,171		(5,802)			(5,802)		231,369	231,369			
100163796	DAUFUSKIE ISLAND	SC		09/27/2024	12/09/2025	782,810		(33,699)			(33,699)		749,111	749,111			
100163826	PECKVILLE	PA		09/27/2024	12/09/2025	154,375		(7,750)			(7,750)		146,625	146,625			
100163852	VALLEJO	CA		09/27/2024	12/09/2025	639,498		(33,036)			(33,036)		606,462	606,462			
100163920	SAINT AUGUSTINE	FL		10/04/2024	12/09/2025	237,416		(10,515)			(10,515)		226,901	226,901			
100163948	FREMONT	CA		10/04/2024	12/09/2025	1,127,884		(25,569)			(25,569)		1,102,315	1,102,315			
100163956	GLENVIEW	IL		10/04/2024	12/09/2025	255,199		(12,552)			(12,552)		242,647	242,647			
100163966	MOKENA	IL		10/04/2024	12/09/2025	277,749		(18,902)			(18,902)		258,847	258,847			
100164045	FRISCO	TX		08/21/2024	12/05/2025	1,481,539		(74,496)			(74,496)		1,407,042	1,407,042			
100164052	RIVERSIDE	CA		08/21/2024	12/05/2025	504,521		(14,374)			(14,374)		490,148	490,148			
100164271	EDISON	NJ		08/21/2024	12/17/2025	360,757		(5,397)			(5,397)		355,360	355,136		(225)	(225)
100164431	WEST JORDAN	UT		08/21/2024	12/17/2025	416,783		(7,403)			(7,403)		409,380	409,380			
100164437	GARDEN CITY	UT		08/21/2024	12/17/2025	329,416		(7,858)			(7,858)		321,557	321,557			
100164452	MCKINNEY	TX		08/21/2024	12/17/2025	278,647		(5,759)			(5,759)		272,888	272,888			
100164694	BOONE	NC		08/23/2024	12/01/2025	139,268		(4,694)			(4,694)		134,575	134,575			
100164757	DAYTONA BEACH	FL		08/26/2024	12/17/2025	416,971		(11,997)			(11,997)		404,975	404,975			
100164782	LACONIA	NH		08/26/2024	12/17/2025	415,420		(9,663)			(9,663)		405,757	405,757			
100164783	PINETOP	AZ		08/26/2024	12/17/2025	337,168		(9,105)			(9,105)		328,063	328,063			
100164995	SAN ANTONIO	TX		08/28/2024	12/09/2025	295,973		(26,497)			(26,497)		269,476	269,476			
100165014	PEMBROKE PINES	FL		08/28/2024	12/31/2025	348,019		(399)			(399)		347,620	304,526		(43,094)	(43,094)
100165046	BEDFORD	OH		08/28/2024	12/31/2025	161,099		(235)			(235)		160,863	141,764		(19,099)	(19,099)
100165081	STATEN ISLAND	NY		08/28/2024	12/31/2025	279,738		(622)			(622)		279,116	279,580		463	463
100165148	UNITED KINGDOM	GBR		08/27/2024	12/22/2025	290,439						17,238	307,677	312,391	4,715		4,715
100165184	STRIJEN	NLD		08/28/2024	12/22/2025	216,254						15,764	232,018	245,656	13,638		13,638
100165257	JURUPA VALLEY	CA		08/29/2024	12/05/2025	651,749		(12,611)			(12,611)		639,138	639,138			
100165286	LOS ANGELES	CA		08/29/2024	12/05/2025	792,682		(43,504)			(43,504)		749,177	749,177			
100165331	OSAGE BEACH	MO		08/29/2024	12/05/2025	992,147		(20,960)			(20,960)		971,187	971,187			
100165475	ORLANDO	FL		08/29/2024	12/21/2025	425,397		(6,755)			(6,755)		418,642	418,642			
100165535	SACRAMENTO	CA		08/29/2024	12/21/2025	294,547		(7,364)			(7,364)		287,183	287,183			
100165629	SAINT LOUIS	MO		10/04/2024	12/09/2025	869,956		(30,479)			(30,479)		839,478	839,478			
100165781	AGOURA HILLS	CA		08/29/2024	12/05/2025	3,271,961		(41,189)			(41,189)		3,230,772	3,230,772			
100165830	MIDLOTHIAN	TX		08/29/2024	10/31/2025	127,359		(145)			(145)		127,213	127,885		671	671
100165831	PORTLAND	OR		08/29/2024	12/05/2025	249,456		(4,978)			(4,978)		244,478	244,478			
100166106	TREASURE ISLAND	FL		09/09/2024	12/17/2025	784,776		(19,986)			(19,986)		764,789	764,789			
100166132	MEBANE	NC		09/09/2024	12/17/2025	312,884		(6,628)			(6,628)		306,256	306,256			
100166169	CREAL SPRINGS	IL		09/09/2024	12/17/2025	258,749		(7,935)			(7,935)		250,814	250,814			
100166274	ROCKLIN	CA		09/09/2024	12/17/2025	363,304		(7,713)			(7,713)		355,592	355,592			
100166358	CHULA VISTA	CA		10/24/2024	12/09/2025	1,037,860		(43,168)			(43,168)		994,693	994,693			
100166426	WASHINGTON	DC		10/31/2024	12/09/2025	546,227		(21,637)			(21,637)		524,590	524,590			
100166432	PALOS HILLS	IL		10/31/2024	12/09/2025	500,688		(9,236)			(9,236)		491,453	491,453			
100166925	SAN GABRIEL	CA		09/13/2024	12/21/2025	653,420		(15,022)			(15,022)		638,398	638,398			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166939	MARICOPA	AZ		09/13/2024	12/21/2025	288,734		(1,601)			(1,601)		287,133	287,133			
100167096	SAN FRANCISCO	CA		09/13/2024	12/05/2025	841,367		(9,954)			(9,954)		831,412	831,412			
100167127	HENDERSON	NV		09/13/2024	12/05/2025	489,746		(18,964)			(18,964)		470,781	470,781			
100167422	LOS ANGELES	CA		09/16/2024	12/03/2025	774,676		(27,038)			(27,038)		747,638	747,638			
100167468	FRANKLIN LAKES	NJ		10/31/2024	12/09/2025	990,351		(26,223)			(26,223)		964,128	964,128			
100167500	CHICAGO	IL		10/31/2024	12/09/2025	125,658		(6,127)			(6,127)		119,530	119,530			
100167510	PHOENIX	AZ		10/31/2024	12/09/2025	747,701		(29,048)			(29,048)		718,653	718,653			
100167574	ANNA	TX		09/19/2024	11/04/2025	320,052		(11,143)			(11,143)		308,909	308,909			
100167612	TEMECULA	CA		09/19/2024	11/04/2025	451,819		(10,387)			(10,387)		441,432	441,432			
100167667	MOORESVILLE	NC		09/19/2024	12/04/2025	178,562		(5,346)			(5,346)		173,217	173,217			
100168111	BIG BEAR CITY	CA		09/20/2024	12/07/2025	336,566		(7,837)			(7,837)		328,729	328,729			
100168112	CATHEDRAL CITY	CA		09/20/2024	12/07/2025	324,656		(7,881)			(7,881)		316,775	316,775			
100168115	GRANITE BAY	CA		09/20/2024	12/07/2025	569,256		(9,779)			(9,779)		559,477	559,477			
100168139	COROLLA	NC		09/20/2024	12/07/2025	509,439		(4,845)			(4,845)		504,594	504,594			
100168143	FRESNO	CA		09/20/2024	12/07/2025	283,251		(4,178)			(4,178)		279,072	279,072			
100168184	GILBERT	AZ		09/20/2024	12/07/2025	398,551		(2,369)			(2,369)		396,183	396,183			
100168223	SHOW LOW	AZ		09/20/2024	12/07/2025	745,653		(8,842)			(8,842)		736,811	736,811			
100168239	EVERETT	WA		09/20/2024	12/07/2025	425,449		2,622			2,622		428,071	428,071			
100168252	ELK GROVE	CA		09/20/2024	12/07/2025	423,706		(3,977)			(3,977)		419,729	419,729			
100168312	SAN TAN VALLEY	AZ		09/20/2024	12/07/2025	325,409		(7,621)			(7,621)		317,788	317,788			
100168388	ATLANTA	GA		09/25/2024	12/17/2025	253,935		(5,447)			(5,447)		248,488	248,488			
100168420	AUSTIN	TX		09/25/2024	12/17/2025	281,839		(6,878)			(6,878)		274,961	274,961			
100168470	WAKE FOREST	NC		09/25/2024	12/17/2025	322,674		(6,235)			(6,235)		316,439	316,439			
100168521	PALM SPRINGS	CA		09/25/2024	12/17/2025	503,630		(18,668)			(18,668)		484,963	484,963			
100168550	PENSACOLA BEACH	FL		09/25/2024	12/17/2025	792,590		(27,997)			(27,997)		764,593	764,593			
100168566	GUYTON	GA		09/25/2024	12/17/2025	292,458		(8,433)			(8,433)		284,025	284,025			
100168670	PLEASANT HILL	CA		09/25/2024	12/08/2025	712,298		(28,268)			(28,268)		684,030	684,030			
100168676	BEAUMONT	CA		09/25/2024	12/08/2025	317,226		(12,691)			(12,691)		304,534	304,534			
100168721	SAINT HELENA	CA		09/26/2024	10/31/2025	1,927,358		(1,730)			(1,730)		1,925,628	1,927,799		2,171	2,171
100168751	LEMON GROVE	CA		09/26/2024	09/30/2025	916,871		(231)			(231)		916,639	916,913		273	273
100168791	FALMOUTH	ME		09/26/2024	12/11/2025	1,636,330		(36,330)			(36,330)		1,600,000	1,600,000			
100168811	PASCO	WA		09/26/2024	12/11/2025	316,087		(20,456)			(20,456)		295,631	295,631			
100169094	HENDERSONVILLE	TN		09/27/2024	12/21/2025	350,534		(8,386)			(8,386)		342,148	342,148			
100169168	CHULA VISTA	CA		09/27/2024	12/21/2025	667,437		(4,893)			(4,893)		662,543	662,543			
100169234	BATES CITY	MO		09/27/2024	12/09/2025	291,386		(12,041)			(12,041)		279,345	279,345			
100169318	LAGUNA NIGUEL	CA		09/27/2024	12/05/2025	1,311,689		(37,094)			(37,094)		1,274,596	1,274,596			
100169363	LOS ANGELES	CA		09/27/2024	12/05/2025	1,426,185		(76,185)			(76,185)		1,350,000	1,350,000			
100169458	BOKEELIA	FL		09/30/2024	12/07/2025	312,735		(13,396)			(13,396)		299,338	299,338			
100169517	BUNKER HILL	WV		09/30/2024	12/07/2025	199,342		(5,605)			(5,605)		193,738	193,738			
100169543	BELMONT	MA		09/30/2024	12/07/2025	346,190		(6,936)			(6,936)		339,254	339,254			
100169551	KISSIMMEE	FL		09/30/2024	12/07/2025	323,355		(11,790)			(11,790)		311,565	311,565			
100169556	VIRGINIA BCH	VA		09/30/2024	12/07/2025	316,599		(9,557)			(9,557)		307,042	307,042			
100169739	HAYWARD	CA		09/30/2024	12/07/2025	788,857		(15,353)			(15,353)		773,504	773,504			
100169764	FULLERTON	CA		09/30/2024	12/07/2025	652,345		(8,946)			(8,946)		643,398	643,398			
100169821	CUMMING	GA		09/30/2024	12/07/2025	376,800		(9,597)			(9,597)		367,203	367,203			
100169919	CLEVELAND	OH		11/08/2024	12/09/2025	180,714		(7,634)			(7,634)		173,081	173,081			
100169931	NAMPA	ID		11/08/2024	12/09/2025	553,655		(10,160)			(10,160)		543,496	543,496			
100170170	WEST RICHLAND	WA		10/08/2024	12/17/2025	523,111		(8,960)			(8,960)		514,152	514,152			
100170251	MUSKEGO	WI		10/08/2024	12/17/2025	292,963		(8,884)			(8,884)		284,079	284,079			
100170282	SPRING HILL	TN		10/08/2024	12/17/2025	624,967		(16,439)			(16,439)		608,528	608,528			
100170370	LAVEEN	AZ		10/08/2024	12/17/2025	331,158		(12,633)			(12,633)		318,525	318,401		(124)	(124)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170429	PORT CHARLOTTE	FL		10/09/2024	12/05/2025	224,397		(14,640)			(14,640)		209,757	209,757			
100171207	TARZANA	CA		10/16/2024	12/11/2025	1,441,836		(42,928)			(42,928)		1,398,908	1,398,908			
100171230	HOUSTON	TX		10/16/2024	09/30/2025	204,708		(155)			(155)		204,553	204,992		439	439
100171316	FREEHOLD	NJ		10/16/2024	12/05/2025	1,035,677		(12,476)			(12,476)		1,023,201	1,023,201			
100171335	CARSON	CA		10/16/2024	12/05/2025	876,296		(49,704)			(49,704)		826,592	826,592			
100171392	CHICAGO	IL		10/16/2024	12/17/2025	783,840		(14,487)			(14,487)		769,353	769,353			
100171432	BIG BEAR LAKE	CA		10/16/2024	12/17/2025	581,064		(13,873)			(13,873)		567,191	567,191			
100171458	APPLE VALLEY	MN		10/16/2024	12/17/2025	351,542		(12,285)			(12,285)		339,257	339,257			
100171574	COVENTRY	RI		10/16/2024	12/17/2025	619,466		(20,813)			(20,813)		598,653	598,653			
100172169	HUNTINGTON BEACH	CA		10/17/2024	12/05/2025	1,263,083		(56,693)			(56,693)		1,206,390	1,206,390			
100172184	KOKOMO	IN		10/17/2024	12/05/2025	103,071		(3,142)			(3,142)		99,929	99,929			
100172194	HEMET	CA		10/17/2024	12/05/2025	615,736		(21,241)			(21,241)		594,495	594,495			
100172402	LAKE TOXAWAY	NC		10/23/2024	12/17/2025	422,909		(7,183)			(7,183)		415,726	415,726			
100172481	MOON TOWNSHIP	PA		10/23/2024	12/17/2025	293,421		(10,350)			(10,350)		283,070	283,070			
100172701	NEW BRITAIN	CT		11/21/2024	12/09/2025	336,608		(6,608)			(6,608)		330,000	330,000			
100172754	MINERAL RIDGE	OH		12/06/2024	12/09/2025	132,122		(6,282)			(6,282)		125,839	125,839			
100172913	COLORADO SPRINGS	CO		10/25/2024	12/05/2025	567,126		(23,255)			(23,255)		543,871	543,871			
100172935	COUNTRY CLUB HILLS	IL		10/25/2024	12/05/2025	249,769		(5,964)			(5,964)		243,805	243,805			
100172988	SCOTTSDALE	AZ		10/25/2024	12/31/2025	211,324		(369)			(369)		210,954	211,355		401	401
100173137	GLEN ALLEN	VA		10/30/2024	12/17/2025	302,561		(8,645)			(8,645)		293,915	293,915			
100173210	COLUMBIA	TN		10/30/2024	12/17/2025	289,563		(9,790)			(9,790)		279,772	279,772			
100173278	HULL	MA		10/30/2024	12/17/2025	500,503		(12,865)			(12,865)		487,638	487,638			
100173415	MIAMI BEACH	FL		10/29/2024	12/05/2025	1,285,740		(89,525)			(89,525)		1,196,215	1,196,215			
100173552	UNITED KINGDOM	GBR		10/29/2024	11/20/2025	228,106						8,875	236,981	237,521	540		540
100173699	TAMPA	FL		10/30/2024	10/31/2025	311,886		(260)			(260)		311,626	312,181		554	554
100173822	RYE	NY		10/31/2024	12/05/2025	1,212,660		(37,660)			(37,660)		1,175,000	1,175,000			
100173841	CHICAGO	IL		10/31/2024	12/05/2025	484,152		(4,941)			(4,941)		479,211	479,211			
100174037	SHORT HILLS	NJ		10/31/2024	12/05/2025	1,519,165		(43,177)			(43,177)		1,475,988	1,475,988			
100174082	SEA GIRT	NJ		10/31/2024	12/05/2025	2,585,085		(123,326)			(123,326)		2,461,759	2,461,759			
100174087	ORANGE BEACH	AL		10/31/2024	12/05/2025	1,492,788		(29,585)			(29,585)		1,463,203	1,463,203			
100174090	EAST WENATCHEE	WA		10/31/2024	12/05/2025	566,741		(27,043)			(27,043)		539,698	539,698			
100174095	SAINT MICHAELS	MD		10/31/2024	12/05/2025	1,186,590		(49,382)			(49,382)		1,137,208	1,137,208			
100174128	DUARTE	CA		10/31/2024	12/05/2025	695,590		(21,453)			(21,453)		674,137	674,137			
100174133	FORT PIERCE	FL		10/31/2024	12/05/2025	255,609		(12,203)			(12,203)		243,406	243,406			
100174212	LEXINGTON	NC		10/31/2024	12/07/2025	620,591		(10,231)			(10,231)		610,360	610,360			
100174224	RALEIGH	NC		10/31/2024	12/07/2025	332,613		(6,349)			(6,349)		326,264	326,264			
100174378	COATESVILLE	PA		10/31/2024	12/17/2025	331,492		(8,232)			(8,232)		323,260	323,260			
100174409	BRENTWOOD	TN		10/31/2024	12/01/2025	87,417		(2,853)			(2,853)		84,564	84,564			
100174636	PENNSAUKEN	NJ		10/31/2024	11/03/2025	170,648		(8,851)			(8,851)		161,797	161,797			
100174659	FLORISSANT	CO		10/31/2024	11/03/2025	1,626,674		(39,043)			(39,043)		1,587,632	1,587,632			
100174743	NORTH PORT	FL		10/31/2024	12/03/2025	293,314		(17,082)			(17,082)		276,233	276,233			
100174766	LANOKA HARBOR	NJ		10/31/2024	12/03/2025	502,932		(17,490)			(17,490)		485,441	485,441			
100174870	CLARKSVILLE	TN		10/31/2024	12/03/2025	157,035		(10,293)			(10,293)		146,742	146,742			
100174992	BROOKLYN	NY		10/31/2024	12/03/2025	534,493		(11,798)			(11,798)		522,696	522,696			
100175180	LAS VEGAS	NV		11/05/2024	12/21/2025	460,017		(6,241)			(6,241)		453,775	453,775			
100175181	LAS VEGAS	NV		11/05/2024	12/21/2025	467,743		(6,346)			(6,346)		461,397	461,397			
100175428	JOHNS CREEK	GA		12/23/2024	12/11/2025	509,964		(13,005)			(13,005)		496,960	496,960			
100175431	LONG VALLEY	NJ		12/23/2024	12/11/2025	276,226		(13,147)			(13,147)		263,080	263,080			
100175570	HOLGATE	NJ		11/12/2024	12/17/2025	908,821		414			414		909,235	909,235			
100175698	LONG BEACH	CA		11/12/2024	12/05/2025	1,200,769		(7,572)			(7,572)		1,193,197	1,193,197			
100176010	KINGSPORT	TN		12/20/2024	12/09/2025	233,713		(8,713)			(8,713)		225,000	225,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176175	PITTSBURGH	PA		12/20/2024	12/09/2025	134,396		(6,396)			(6,396)		128,000	128,000			
100176612	LYNWOOD	CA		11/15/2024	12/11/2025	459,396		(19,699)			(19,699)		439,697	439,697			
100176653	LOS ANGELES	CA		11/15/2024	12/08/2025	1,394,854		(51,854)			(51,854)		1,343,000	1,343,000			
100176705	FLORAL PARK/TOWN OF HE	NY		11/15/2024	12/31/2025	715,980		9			9		715,988	592,285		(123,704)	(123,704)
100176824	CALABASAS	CA		11/15/2024	12/05/2025	1,492,425		(50,286)			(50,286)		1,442,139	1,442,139			
100177028	BETHANY BEACH	DE		01/16/2025	12/08/2025	532,195		(10,043)			(10,043)		522,152	522,152			
100177072	LADERA RANCH	CA		01/16/2025	12/08/2025	2,632,421		(52,421)			(52,421)		2,580,000	2,580,000			
100177096	THE VILLAGES	FL		01/16/2025	12/08/2025	681,672		(23,090)			(23,090)		658,582	658,582			
100177159	HAWTHORN WOODS	IL		01/16/2025	12/08/2025	591,466		(20,442)			(20,442)		571,024	571,024			
100177194	DELRAY BEACH	FL		01/16/2025	12/08/2025	597,320		(400)			(400)		596,920	596,920			
100177210	KENNETT SQUARE	PA		01/16/2025	12/08/2025	271,282		(3,838)			(3,838)		267,444	267,444			
100177267	ORANGE BEACH	AL		01/16/2025	12/08/2025	488,235		(9,795)			(9,795)		478,441	478,441			
100177419	ONTARIO	CA		01/16/2025	12/08/2025	637,775		(30,370)			(30,370)		607,404	607,404			
100177434	LAWRENCEVILLE	GA		01/16/2025	12/08/2025	266,611		(12,696)			(12,696)		253,915	253,915			
100177458	YORBA LINDA	CA		01/16/2025	12/08/2025	1,239,471		(38,672)			(38,672)		1,200,799	1,200,799			
100177522	CLEVELAND	OH		01/16/2025	12/08/2025	110,937		(5,283)			(5,283)		105,654	105,654			
100177866	FELTON	DE		11/19/2024	12/14/2025	48,417		(3,573)			(3,573)		44,844	44,844			
100177997	PITTSBURGH	PA		11/19/2024	12/14/2025	48,814		(1,480)			(1,480)		47,334	47,334			
100178304	CATHEDRAL CITY	CA		11/19/2024	12/05/2025	205,725		(5,725)			(5,725)		200,000	200,000			
100178452	BOONE	IA		11/21/2024	12/08/2025	403,302		(15,302)			(15,302)		388,000	388,000			
100179347	PORT SAINT LUCIE	FL		12/27/2024	12/09/2025	336,254		(14,289)			(14,289)		321,965	321,965			
100179572	GLEN ALLEN	VA		11/21/2024	12/17/2025	282,688		(5,421)			(5,421)		277,267	277,267			
100179597	AURORA	CO		11/21/2024	12/17/2025	358,536		(5,036)			(5,036)		353,500	353,500			
100179601	INGLEWOOD	CA		11/21/2024	12/17/2025	1,024,123		(4,939)			(4,939)		1,019,184	1,019,184			
100179659	BIRMINGHAM	MI		11/21/2024	12/17/2025	366,126		(6,126)			(6,126)		360,000	360,000			
100179677	STOCKTON	CA		11/21/2024	12/17/2025	320,005		24,348			24,348		344,353	344,353			
100179976	WEST SALEM	OH		11/25/2024	12/17/2025	288,763		3,765			3,765		292,529	292,529			
100180003	BYRON	GA		11/25/2024	12/17/2025	256,500		(4,500)			(4,500)		252,000	252,000			
100180122	HIGHLANDS	NC		11/25/2024	12/08/2025	298,063		(6,563)			(6,563)		291,500	291,500			
100180134	MIAMI	FL		11/25/2024	12/08/2025	333,233		(6,233)			(6,233)		327,000	327,000			
100180184	LAKE GROVE	NY		11/25/2024	12/31/2025	340,001		(492)			(492)		339,509	331,464		(8,045)	(8,045)
100180302	HOUSTON	TX		11/25/2024	12/21/2025	209,765		(2,016)			(2,016)		207,749	207,749			
100180354	SARATOGA SPRINGS	UT		11/25/2024	12/21/2025	527,259		(9,114)			(9,114)		518,145	518,145			
100180631	TUJUNGA	CA		11/26/2024	12/08/2025	511,719		(17,321)			(17,321)		494,398	494,398			
100180641	LAS VEGAS	NV		11/26/2024	12/08/2025	348,044		(8,199)			(8,199)		339,844	339,844			
100180677	SALT LAKE CITY	UT		11/26/2024	12/08/2025	881,004		(7,208)			(7,208)		873,795	873,795			
100180683	PHOENIX	AZ		11/26/2024	12/08/2025	518,782		(14,147)			(14,147)		504,635	504,635			
100180690	LAS VEGAS	NV		11/26/2024	12/08/2025	746,236		(26,757)			(26,757)		719,479	719,479			
100180778	WEST DEPTFORD	NJ		11/26/2024	12/11/2025	342,957		(13,957)			(13,957)		329,000	329,000			
100180916	UNITED KINGDOM	GBR		11/27/2024	12/22/2025	76,041						972	77,013	81,778	4,765		4,765
100181336	SLAUGHTER	LA		12/06/2024	12/08/2025	317,355		(355)			(355)		317,000	317,000			
100181434	ENCINO	CA		01/09/2025	12/09/2025	3,831,488		(156,488)			(156,488)		3,675,000	3,675,000			
100181481	NORWALK	CT		01/09/2025	12/09/2025	317,978		(6,728)			(6,728)		311,250	311,250			
100181509	ROANOKE	TX		12/06/2024	12/09/2025	493,258		(25,119)			(25,119)		468,139	468,139			
100181516	TAMPA	FL		12/06/2024	12/09/2025	555,711		(19,940)			(19,940)		535,771	535,771			
100181551	GARFIELD HEIGHTS	OH		12/09/2024	12/11/2025	108,408		(3,826)			(3,826)		104,582	104,582			
100181657	HIALEAH GARDENS	FL		12/11/2024	12/05/2025	157,736		(7,989)			(7,989)		149,747	149,747			
100181949	CHICAGO	IL		12/12/2024	12/21/2025	1,113,170		8,289			8,289		1,121,459	1,121,459			
100181965	TEMECULA	CA		12/12/2024	11/21/2025	534,828		4,695			4,695		539,523	539,523			
100182100	FOLSOM	CA		12/12/2024	12/21/2025	496,472		(110)			(110)		496,363	496,363			
100182158	ASBURY PARK	NJ		12/12/2024	12/17/2025	383,409		(13,901)			(13,901)		369,508	369,508			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182374	PLEASANT HILL	CA		12/12/2024	12/17/2025	614,454		(14,454)			(14,454)		600,000	600,000			
100182408	BRADENTON	FL		12/12/2024	12/17/2025	759,712		6,111			6,111		765,824	765,824			
100182566	BARTLETT	IL		12/12/2024	12/17/2025	207,942		8			8		207,950	207,950			
100182601	LAS VEGAS	NV		12/12/2024	12/17/2025	505,677		(6,663)			(6,663)		499,014	499,014			
100182614	WENTZVILLE	MO		12/12/2024	12/17/2025	278,725		(5,280)			(5,280)		273,445	273,445			
100184377	MIDLOTHIAN	TX		12/16/2024	12/11/2025	541,056		(16,056)			(16,056)		525,000	525,000			
100184380	WEST HOLLYWOOD	CA		12/16/2024	10/31/2025	1,029,597		(230)			(230)		1,029,367	1,029,638		272	272
100184389	KERMAN	CA		12/16/2024	10/31/2025	820,480		(553)			(553)		819,927	820,399		471	471
100184392	FRISCO	TX		12/16/2024	10/31/2025	729,904		(374)			(374)		729,530	729,877		347	347
100184550	NAMPA	ID		12/17/2024	11/04/2025	45,015		(2,849)			(2,849)		42,166	42,166			
100184567	MISSION HILLS	KS		12/17/2024	12/04/2025	116,479		(6,641)			(6,641)		109,838	109,838			
100184598	CARSON CITY	NV		12/17/2024	11/04/2025	151,025		(3,025)			(3,025)		148,000	148,000			
100184629	MIDDLETOWN	DE		12/17/2024	11/04/2025	75,525		(5,853)			(5,853)		69,672	69,672			
100184720	FLORENCE	SC		12/17/2024	11/04/2025	37,455		(2,150)			(2,150)		35,304	35,304			
100184787	BRIDGEPORT	CT		12/17/2024	12/04/2025	52,522		(2,522)			(2,522)		50,000	50,000			
100184904	ROCHESTER HILLS	MI		12/17/2024	12/04/2025	59,636		(3,564)			(3,564)		56,072	56,072			
100184951	VISALIA	CA		12/17/2024	11/04/2025	52,307		(2,437)			(2,437)		49,870	49,870			
100185008	FONTANA	CA		12/19/2024	12/08/2025	598,497		(12,381)			(12,381)		586,116	586,116			
100185060	COMPTON	CA		12/20/2024	12/08/2025	377,367		(17,367)			(17,367)		360,000	360,000			
100185115	SPRING CREEK	NV		12/20/2024	12/08/2025	104,996		(4,996)			(4,996)		100,000	100,000			
100185304	CHICAGO	IL		12/20/2024	12/21/2025	258,087		(3,087)			(3,087)		255,000	255,000			
100185337	CHOCTAW	OK		12/20/2024	12/21/2025	293,244		(8,244)			(8,244)		285,000	285,000			
100185533	ESCONDIDO	CA		12/20/2024	12/11/2025	261,592		(5,592)			(5,592)		256,000	256,000			
100185833	WEST COVINA	CA		12/26/2024	12/05/2025	701,249		(22,313)			(22,313)		678,936	678,936			
100186006	KAPOLEI	HI		12/27/2024	10/31/2025	734,382		(762)			(762)		733,620	734,373		754	754
100186182	SCOTTSDALE	AZ		02/10/2025	12/09/2025	1,336,352		(24,876)			(24,876)		1,311,476	1,311,476			
100186207	BRONX	NY		12/27/2024	12/08/2025	586,594		(26,594)			(26,594)		560,000	560,000			
100186221	SUNNY ISLES BEACH	FL		12/27/2024	12/31/2025	207,940		(125)			(125)		207,815	203,912		(3,903)	(3,903)
100186234	BEVERLY HILLS	CA		12/27/2024	12/31/2025	2,454,213		(1,672)			(1,672)		2,452,541	2,197,957		(254,584)	(254,584)
100186236	BEVERLY HILLS	CA		12/27/2024	12/31/2025	2,595,573		(1,753)			(1,753)		2,593,820	2,328,165		(265,656)	(265,656)
100186237	BEVERLY HILLS	CA		12/27/2024	12/31/2025	2,529,658		(1,719)			(1,719)		2,527,939	2,265,553		(262,386)	(262,386)
100186246	BELLEVUE	WA		12/27/2024	12/08/2025	2,171,663		(51,406)			(51,406)		2,120,257	2,120,257			
100186324	LAS VEGAS	NV		12/30/2024	12/17/2025	397,671		(6,271)			(6,271)		391,400	391,400			
100186351	APEX	NC		12/30/2024	12/17/2025	359,518		(9,118)			(9,118)		350,400	350,400			
100186352	RICHMOND	VA		12/30/2024	12/17/2025	265,379		(7,057)			(7,057)		258,322	258,322			
100186427	SUMMERVILLE	SC		12/30/2024	12/17/2025	298,429		(6,646)			(6,646)		291,783	291,783			
100186502	BILLERICA	MA		12/30/2024	12/17/2025	340,280		(8,280)			(8,280)		332,000	332,000			
100186660	EMERALD HILLS	CA		12/30/2024	12/17/2025	992,534		3,641			3,641		996,176	996,176			
100186753	FLORISSANT	MO		12/31/2024	12/11/2025	106,187		(5,077)			(5,077)		101,110	101,110			
100186762	PARADISE VALLEY	AZ		12/31/2024	12/11/2025	3,598,200		(103,543)			(103,543)		3,494,657	3,494,657			
100186769	COLORADO SPRINGS	CO		12/31/2024	12/11/2025	559,608		(17,086)			(17,086)		542,522	542,522			
100186909	SIERRA VISTA	AZ		01/07/2025	11/04/2025	155,273		(773)			(773)		154,500	154,500			
100187955	HANOVER	MI		01/07/2025	12/04/2025	37,800		(2,800)			(2,800)		35,000	35,000			
100188154	BRAWLEY	CA		01/07/2025	11/04/2025	85,286		(5,286)			(5,286)		80,000	80,000			
100188203	CARSON	CA		01/07/2025	11/04/2025	160,705		(10,705)			(10,705)		150,000	150,000			
100188338	SAN LORENZO	CA		01/08/2025	12/17/2025	679,165		(13,711)			(13,711)		665,454	665,454			
100188433	FOLSOM	CA		01/08/2025	12/17/2025	663,351		(20,074)			(20,074)		643,277	643,277			
100188495	CINCINNATI	OH		01/08/2025	12/17/2025	192,748		(4,075)			(4,075)		188,673	188,673			
100188521	POOLER	GA		01/08/2025	12/31/2025	296,436		(294)			(294)		296,142	296,134		(8)	(8)
100188687	BLACK DIAMOND	WA		01/09/2025	12/17/2025	709,004		(12,034)			(12,034)		696,969	696,969			
100188696	DIVIDE	CO		01/09/2025	12/17/2025	483,437		(10,937)			(10,937)		472,500	472,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188766	SUMMERVILLE	SC		01/09/2025	12/17/2025	191,231		14,774			14,774		206,005	206,005			
100188835	AUSTIN	TX		01/09/2025	12/07/2025	211,562		(4,062)			(4,062)		207,500	207,500			
100188845	WESTMINSTER	CA		01/09/2025	12/07/2025	694,329		(1,940)			(1,940)		692,389	692,389			
100188953	ELGIN	IL		01/09/2025	12/08/2025	147,000		(7,000)			(7,000)		140,000	140,000			
100189083	SAN DIEGO	CA		01/13/2025	12/07/2025	812,808		(17,808)			(17,808)		795,000	795,000			
100189167	ASHBURN	VA		01/13/2025	12/17/2025	583,594		(10,270)			(10,270)		573,324	573,324			
100189295	MUNDS PARK	AZ		01/13/2025	12/17/2025	425,363		(12,863)			(12,863)		412,500	412,500			
100189310	MUNDELEIN	IL		01/13/2025	12/17/2025	278,863		(6,086)			(6,086)		272,776	272,776			
100189361	SANTA ROSA BEACH	FL		01/14/2025	12/05/2025	762,366		5,462			5,462		767,828	767,828			
100189418	SEVERNA PARK	MD		01/14/2025	12/05/2025	1,384,291		(45,167)			(45,167)		1,339,123	1,339,123			
100189440	HAM LAKE	MN		01/14/2025	12/05/2025	839,033		23,467			23,467		862,500	862,500			
100189524	ANN ARBOR	MI		01/15/2025	12/08/2025	691,879		(23,905)			(23,905)		667,974	667,974			
100189546	CARTERSVILLE	GA		01/16/2025	10/31/2025	490,327		(314)			(314)		490,013	490,321		307	307
100189561	PLANO	TX		01/16/2025	10/31/2025	427,682		(308)			(308)		427,373	427,662		289	289
100189629	WINTER PARK	FL		01/17/2025	12/08/2025	1,240,670		(63,061)			(63,061)		1,177,608	1,177,608			
100189708	YACOLT	WA		02/20/2025	12/09/2025	643,028		(13,028)			(13,028)		630,000	630,000			
100190047	SAN JOSE	CA		01/21/2025	12/17/2025	731,501		(7,001)			(7,001)		724,500	724,500			
100190191	PLACENTIA	CA		01/21/2025	12/09/2025	732,576		(8,223)			(8,223)		724,354	724,354			
100190381	THOUSAND OAKS	CA		01/23/2025	12/09/2025	895,914		(25,514)			(25,514)		870,400	870,400			
100190460	SPRING	TX		01/24/2025	12/09/2025	542,228		(20,228)			(20,228)		522,000	522,000			
100190657	PHILADELPHIA	PA		01/28/2025	12/03/2025	741,159		(17,409)			(17,409)		723,750	723,750			
100190695	SEATTLE	WA		01/28/2025	12/03/2025	696,975		(18,055)			(18,055)		678,920	678,920			
100190734	GARDENA	CA		01/27/2025	12/09/2025	588,000		(28,000)			(28,000)		560,000	560,000			
100190742	WEST COVINA	CA		01/27/2025	12/09/2025	503,737		(23,737)			(23,737)		480,000	480,000			
100190805	WASHINGTON	DC		01/27/2025	12/05/2025	672,211		(7,554)			(7,554)		664,657	664,657			
100190815	EDMOND	OK		01/27/2025	12/05/2025	1,103,245		(29,886)			(29,886)		1,073,359	1,073,359			
100190961	FAIRFIELD	CA		01/28/2025	11/04/2025	484,465		(11,307)			(11,307)		473,158	473,158			
100191061	SAN FRANCISCO	CA		01/29/2025	12/08/2025	559,058		(16,451)			(16,451)		542,607	542,607			
100191209	NEWPORT BEACH	CA		01/29/2025	12/08/2025	2,571,181		(71,181)			(71,181)		2,500,000	2,500,000			
100191300	LAFAYETTE	CA		01/30/2025	12/05/2025	1,550,040		(50,040)			(50,040)		1,500,000	1,500,000			
100191348	CAPE CORAL	FL		01/30/2025	12/05/2025	257,250		(12,250)			(12,250)		245,000	245,000			
100191499	AMSTERDAM	NLD		01/29/2025	12/22/2025	1,592,572							1,592,572	1,800,757	208,185		208,185
100191515	UNITED KINGDOM	GBR		01/29/2025	12/22/2025	153,249							153,249	165,910	12,660		12,660
100191563	HOUSTON	TX		01/31/2025	10/31/2025	171,526		(88)			(88)		171,438	171,528		89	89
100191573	FRESNO	CA		01/31/2025	12/11/2025	438,900		(20,900)			(20,900)		418,000	418,000			
100191612	ARLINGTON	TX		01/31/2025	10/31/2025	209,846		(60)			(60)		209,786	210,182		395	395
100191771	LAS VEGAS	NV		01/31/2025	12/08/2025	345,825		(6,507)			(6,507)		339,318	339,318			
100191817	GLENDORA	CA		01/31/2025	12/08/2025	1,531,654		(46,703)			(46,703)		1,484,951	1,484,951			
100192165	DURHAM	NC		01/31/2025	12/07/2025	217,085		(3,335)			(3,335)		213,750	213,750			
100192212	ROBERTS	WI		01/31/2025	12/07/2025	243,489		(7,239)			(7,239)		236,250	236,250			
100192347	(NORTH HOLLYWOOD AREA) LOS ANG	CA		02/05/2025	12/08/2025	1,011,455		(38,238)			(38,238)		973,218	973,218			
100192459	GLEN ALLEN	VA		02/07/2025	06/24/2025	709,098		(12,980)			(12,980)		696,118	696,118			
100192540	BELLAIRE	MI		02/10/2025	12/17/2025	298,596		(10,860)			(10,860)		287,736	287,736			
100192572	FLAGSTAFF	AZ		02/10/2025	12/17/2025	615,444		(14,285)			(14,285)		601,158	601,158			
100192620	RICHARDSON	TX		02/10/2025	12/17/2025	536,385		(11,784)			(11,784)		524,601	524,601			
100192647	WEST WARWICK	RI		02/10/2025	12/17/2025	277,112		(7,317)			(7,317)		269,795	269,795			
100192654	LA VERNE	CA		02/10/2025	12/17/2025	639,081		(18,542)			(18,542)		620,539	620,539			
100192745	GRANBY	CO		02/10/2025	12/17/2025	359,311		(9,577)			(9,577)		349,734	349,734			
100192756	MOUNTAIN GREEN	UT		02/10/2025	12/17/2025	516,956		(9,862)			(9,862)		507,094	507,094			
100192845	LAWRENCEVILLE	GA		02/10/2025	12/17/2025	326,889		(10,966)			(10,966)		315,923	299,809		(16,113)	(16,113)
100192913	NORTH LAS VEGAS	NV		02/10/2025	12/17/2025	268,502		(6,907)			(6,907)		261,595	261,595			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193456	TUCSON	AZ		02/10/2025	12/07/2025	356,049		(3,549)			(3,549)		352,500	352,500			
100193492	CHARLESTOWN	MA		02/10/2025	12/07/2025	1,255,536		(7,386)			(7,386)		1,248,150	1,248,150			
100193794	OAKLAND	CA		02/10/2025	12/05/2025	601,895		194			194		602,089	602,089			
100194005	LOS ANGELES	CA		02/11/2025	12/11/2025	545,986		(11,986)			(11,986)		534,000	534,000			
100194037	SANTA BARBARA	CA		03/20/2025	12/09/2025	1,673,668		(58,668)			(58,668)		1,615,000	1,615,000			
100194109	DAYTONA BEACH SHORES	FL		02/14/2025	10/31/2025	478,243		(497)			(497)		477,746	478,159		413	413
100194110	DAYTONA BEACH SHORES	FL		02/14/2025	10/31/2025	506,744		(511)			(511)		506,233	506,657		424	424
100194128	DAVENPORT	FL		02/14/2025	12/03/2025	340,151		(9,975)			(9,975)		330,176	330,176			
100194188	QUEEN CREEK	AZ		02/14/2025	12/01/2025	142,791		(2,991)			(2,991)		139,800	139,800			
100194302	ADELANTO	CA		02/14/2025	09/30/2025	444,956		(320)			(320)		444,636	444,207		(429)	(429)
100194303	SMYRNA	TN		02/14/2025	12/07/2025	350,565		(12,342)			(12,342)		338,224	338,224			
100194337	LEWISTON	ME		02/14/2025	12/07/2025	205,126		(5,820)			(5,820)		199,306	199,306			
100194355	WYCKOFF	NJ		02/14/2025	12/07/2025	696,907		(25,280)			(25,280)		671,627	671,627			
100194460	SPRINGFIELD	OR		02/14/2025	09/30/2025	375,244		(212)			(212)		375,032	375,180		147	147
100194564	COSTA MESA	CA		03/28/2025	12/09/2025	1,988,542		(38,542)			(38,542)		1,950,000	1,950,000			
100194606	SCOTTSDALE	AZ		02/21/2025	11/21/2025	350,902		(6,685)			(6,685)		344,217	344,217			
100194633	OCEAN VIEW	DE		02/21/2025	12/21/2025	289,065		(1,969)			(1,969)		287,096	287,096			
100194678	KETCHUM	ID		02/21/2025	12/21/2025	439,993		(5,710)			(5,710)		434,283	434,283			
100195174	CHARLOTTE	NC		02/24/2025	12/17/2025	309,429		(10,395)			(10,395)		299,033	299,033			
100195254	STOCKTON	CA		02/24/2025	12/17/2025	384,316		(7,667)			(7,667)		376,649	376,649			
100195302	HOWELL	NJ		02/24/2025	12/17/2025	512,457		(14,457)			(14,457)		498,000	498,000			
100195329	AUSTIN	TX		02/24/2025	12/17/2025	697,776		(23,278)			(23,278)		674,499	674,499			
100195337	DUBLIN	CA		02/24/2025	12/17/2025	763,843		(14,843)			(14,843)		749,000	749,000			
100195350	VALLEJO	CA		02/24/2025	12/17/2025	471,726		(17,274)			(17,274)		454,453	454,453			
100195435	MILLSBORO	DE		02/24/2025	12/17/2025	218,035		(1,509)			(1,509)		216,526	216,526			
100195648	MORENO VALLEY	CA		02/24/2025	12/08/2025	587,880		(19,980)			(19,980)		567,900	567,900			
100196851	ACWORTH	GA		02/25/2025	12/04/2025	69,682		(4,712)			(4,712)		64,970	64,970			
100197061	VIRGINIA BEACH	VA		02/25/2025	11/04/2025	119,979		(4,979)			(4,979)		115,000	115,000			
100197084	ORLANDO	FL		02/25/2025	12/04/2025	182,951		(11,196)			(11,196)		171,755	171,755			
100197188	ISSAQUAH	WA		02/25/2025	11/04/2025	224,543		(11,073)			(11,073)		213,470	213,470			
100197204	SHELTON	CT		02/25/2025	12/04/2025	177,531		(5,019)			(5,019)		172,512	172,512			
100197315	GREELEY	CO		02/25/2025	11/04/2025	64,701		(4,793)			(4,793)		59,909	59,909			
100197331	GLENDALE	AZ		02/25/2025	11/04/2025	90,902		(6,103)			(6,103)		84,799	84,799			
100197336	AMENIA	NY		02/25/2025	11/04/2025	52,187		(2,187)			(2,187)		50,000	50,000			
100197349	ROY	UT		02/25/2025	11/04/2025	62,740		(2,740)			(2,740)		60,000	60,000			
100197365	WINDERMERE	FL		02/25/2025	12/04/2025	105,085		(5,085)			(5,085)		100,000	100,000			
100197376	SAINT FRANCIS	MN		02/25/2025	12/04/2025	85,941		(4,262)			(4,262)		81,679	81,679			
100197389	BRIDGEHAMPTON	NY		02/25/2025	12/04/2025	158,762		(11,109)			(11,109)		147,653	147,653			
100197400	ANOKA	MN		02/25/2025	11/04/2025	65,846		(937)			(937)		64,909	64,909			
100197462	ORTING	WA		02/25/2025	11/04/2025	53,750		(3,750)			(3,750)		50,000	50,000			
100197609	LA JOLLA	CA		02/26/2025	12/08/2025	2,510,890		(62,452)			(62,452)		2,448,438	2,448,438			
100197692	UNITED KINGDOM	GBR		02/28/2025	12/22/2025	254,353							254,353	272,244	17,891		17,891
100198231	SEATTLE	WA		02/28/2025	12/17/2025	549,104		(5,354)			(5,354)		543,750	543,750			
100198368	APEX	NC		02/28/2025	12/17/2025	345,287		(7,554)			(7,554)		337,733	337,644		(89)	(89)
100198402	COLOMA	MI		02/28/2025	12/17/2025	260,795		(6,545)			(6,545)		254,250	254,250			
100198471	DURHAM	NC		02/28/2025	12/17/2025	283,847		(6,987)			(6,987)		276,860	276,860			
100198867	SANTA MONICA	CA		02/28/2025	12/11/2025	803,623		(4,295)			(4,295)		799,328	799,328			
100198916	KINGSTON	WA		02/28/2025	10/31/2025	355,129		(202)			(202)		354,927	355,282		354	354
100198924	GREENFIELD	CA		02/28/2025	10/31/2025	513,533		(623)			(623)		512,910	514,900		1,990	1,990
100199046	ROSEVILLE	CA		02/28/2025	12/04/2025	460,642		(5,642)			(5,642)		455,000	455,000			
100199073	GALLATIN	TN		02/28/2025	11/04/2025	233,831		(8,993)			(8,993)		224,837	224,837			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199115	YONKERS	NY		03/03/2025	12/09/2025	619,574		(12,074)			(12,074)		607,500	607,500			
100199136	SIMPSONVILLE	SC		04/04/2025	12/09/2025	363,756		(13,756)			(13,756)		350,000	350,000			
100199250	LA MESA	CA		03/05/2025	12/07/2025	1,104,147		(41,445)			(41,445)		1,062,702	1,062,702			
100199393	CLOVIS	CA		03/05/2025	12/07/2025	473,289		(15,297)			(15,297)		457,992	457,992			
100199472	BOISE	ID		03/05/2025	12/14/2025	75,537		(5,595)			(5,595)		69,942	69,942			
100199558	PROVIDENCE FORGE	VA		03/05/2025	12/14/2025	122,841		(8,247)			(8,247)		114,594	114,594			
100199592	MYAKKA CITY	FL		03/05/2025	12/14/2025	69,848		25			25		69,873	69,873			
100199623	ABBOT	ME		03/05/2025	12/14/2025	48,328		(3,580)			(3,580)		44,748	44,748			
100199789	TEMECULA	CA		03/05/2025	12/14/2025	72,271		(5,353)			(5,353)		66,917	66,917			
100199863	ARCADIA	CA		03/05/2025	12/14/2025	63,106		(219)			(219)		62,888	62,888			
100199953	BOISE	ID		03/05/2025	11/14/2025	53,571		(3,712)			(3,712)		49,859	49,859			
100199987	FARMINGTON	NM		03/06/2025	12/09/2025	116,480		(2,037)			(2,037)		114,442	113,645		(797)	(797)
100200086	LORIS	SC		03/06/2025	12/09/2025	206,695		(9,843)			(9,843)		196,852	196,066		(786)	(786)
100200227	MILWAUKEE	WI		03/07/2025	12/07/2025	300,799		(8,299)			(8,299)		292,500	292,500			
100200298	HYDE PARK	NY		03/07/2025	12/07/2025	251,371		(9,771)			(9,771)		241,600	241,600			
100200560	MIAMI	FL		03/11/2025	12/21/2025	571,965		(10,367)			(10,367)		561,598	561,598			
100200562	GOODYEAR	AZ		03/11/2025	11/21/2025	326,444		(7,937)			(7,937)		318,507	318,507			
100200627	OGDEN	UT		03/11/2025	11/21/2025	318,530		(6,467)			(6,467)		312,062	312,062			
100201036	PEORIA	AZ		03/12/2025	12/17/2025	418,967		(4,862)			(4,862)		414,105	414,105			
100201061	MANTECA	CA		03/12/2025	12/17/2025	462,611		(12,516)			(12,516)		450,095	450,095			
100201144	RALEIGH	NC		03/12/2025	12/17/2025	352,153		(13,052)			(13,052)		339,101	339,101			
100201163	ANAHEIM	CA		03/12/2025	12/17/2025	765,013		(31,289)			(31,289)		733,724	733,724			
100201189	COLLEGE STATION	TX		03/12/2025	12/17/2025	769,592		(30,114)			(30,114)		739,478	739,478			
100201258	MISSION VIEJO	CA		03/12/2025	12/05/2025	786,530		(34,544)			(34,544)		751,986	751,986			
100201432	RENO	NV		03/12/2025	12/08/2025	399,000		(19,000)			(19,000)		380,000	380,000			
100201455	SAN DIEGO	CA		03/12/2025	12/08/2025	1,117,200		(53,200)			(53,200)		1,064,000	1,064,000			
100201674	ORANGE	CA		03/13/2025	12/11/2025	1,767,618		(39,618)			(39,618)		1,728,000	1,728,000			
100201752	GLENDORA	CA		03/18/2025	12/05/2025	1,006,174		(5,312)			(5,312)		1,000,862	1,000,862			
100201818	VANCOUVER	WA		03/18/2025	12/05/2025	548,520		(14,780)			(14,780)		533,740	533,740			
100201851	BLUFFTON	SC		03/18/2025	12/05/2025	1,967,301		(56,256)			(56,256)		1,911,045	1,911,045			
100201876	OAK VIEW	CA		03/18/2025	12/05/2025	849,936		(31,640)			(31,640)		818,296	818,296			
100202481	SUNSET BEACH	NC		03/21/2025	12/17/2025	502,638		(12,493)			(12,493)		490,145	490,145			
100202602	SAN JOSE	CA		03/21/2025	12/09/2025	1,790,411		(44,511)			(44,511)		1,745,900	1,745,900			
100202676	GARDEN GROVE	CA		03/24/2025	12/17/2025	712,865		(12,865)			(12,865)		700,000	700,000			
100202730	SANTA ANA	CA		03/24/2025	12/17/2025	672,061		(22,406)			(22,406)		649,655	649,655			
100202733	STALLINGS	NC		03/24/2025	12/17/2025	263,225		(9,389)			(9,389)		253,836	253,836			
100202784	DALLAS	TX		03/24/2025	12/17/2025	686,989		(23,732)			(23,732)		663,257	663,257			
100202817	HOUSTON	TX		03/24/2025	12/17/2025	425,913		(13,712)			(13,712)		412,201	412,201			
100202852	BOZEMAN	MT		03/24/2025	12/17/2025	347,428		(11,428)			(11,428)		336,000	336,000			
100202853	CHICAGO	IL		03/24/2025	12/17/2025	357,940		(13,184)			(13,184)		344,757	344,757			
100202858	MESQUITE	TX		03/24/2025	12/17/2025	289,687		(12,378)			(12,378)		277,309	277,309			
100202877	MCKINNEY	TX		03/24/2025	12/17/2025	289,470		(7,734)			(7,734)		281,736	281,736			
100202917	SOUTH LAKE TAHOE	CA		03/24/2025	12/17/2025	562,920		(19,170)			(19,170)		543,750	543,750			
100202949	GREER	SC		03/24/2025	12/17/2025	373,663		(13,663)			(13,663)		360,000	360,000			
100202953	KENNEBUNKPORT	ME		03/24/2025	12/17/2025	656,028		(9,072)			(9,072)		646,956	646,956			
100203101	GRAND RAPIDS	MI		03/27/2025	12/07/2025	206,886		(9,532)			(9,532)		197,353	197,353			
100203116	ASHTON	ID		03/27/2025	12/07/2025	761,978		(21,978)			(21,978)		740,000	740,000			
100203143	SCOTTSDALE	AZ		03/27/2025	12/07/2025	312,720		(12,720)			(12,720)		300,000	300,000			
100203237	GLENDALE	AZ		03/27/2025	12/17/2025	545,471		(13,953)			(13,953)		531,518	531,518			
100203295	SAINT GEORGE	UT		03/27/2025	12/17/2025	622,923		(22,923)			(22,923)		600,000	600,000			
100203328	SEATTLE	WA		03/27/2025	12/17/2025	540,861		(15,898)			(15,898)		524,963	524,963			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203356	CAMARILLO	CA		03/27/2025	12/17/2025	617,685		(25,185)			(25,185)		592,500	592,500			
100203361	DAWSONVILLE	GA		03/27/2025	12/17/2025	344,893		(12,145)			(12,145)		332,748	332,748			
100203450	LAND O LAKES	FL		03/27/2025	12/17/2025	390,570		(15,156)			(15,156)		375,414	375,414			
100203468	FOLSOM	CA		03/26/2025	11/21/2025	347,792		(8,291)			(8,291)		339,501	339,501			
100203496	MINNEAPOLIS	MN		03/26/2025	12/21/2025	323,298		(9,281)			(9,281)		314,017	314,017			
100203549	PROVIDENCE VILLAGE	TX		03/26/2025	12/21/2025	235,424		(11,142)			(11,142)		224,281	224,281			
100203927	RANCHO PALOS VERDES	CA		03/28/2025	12/11/2025	1,279,806		(73,940)			(73,940)		1,205,866	1,205,866			
100204201	ACWORTH	GA		03/31/2025	12/08/2025	67,789		(2,925)			(2,925)		64,863	64,863			
100204211	NORTH AUGUSTA	SC		03/31/2025	11/08/2025	58,039		(941)			(941)		57,098	57,098			
100204292	PAWTUCKET	RI		03/31/2025	11/08/2025	3,617		(97)			(97)		3,520	3,520			
100204364	NORTH CANTON	OH		03/31/2025	11/08/2025	26,081		(1,281)			(1,281)		24,800	24,800			
100204466	DESERT HOT SPRINGS	CA		04/04/2025	12/09/2025	408,993		(10,427)			(10,427)		398,566	398,566			
100204473	FRANKLIN	TN		04/04/2025	12/07/2025	280,627		(11,427)			(11,427)		269,200	269,200			
100204525	NEW RICHMOND	OH		04/04/2025	12/07/2025	126,512		(6,512)			(6,512)		120,000	120,000			
100204562	SMITHVILLE	OH		04/04/2025	12/07/2025	136,888		(5,638)			(5,638)		131,250	131,250			
100204574	FOLCROFT	PA		04/04/2025	12/07/2025	145,850		(3,350)			(3,350)		142,500	142,500			
100204644	PHOENIX	AZ		04/04/2025	12/07/2025	319,463		(12,363)			(12,363)		307,100	307,100			
100204748	CERRITOS	CA		04/10/2025	12/09/2025	963,688		(23,688)			(23,688)		940,000	940,000			
100204904	MORGAN HILL	CA		04/10/2025	12/11/2025	1,494,595		(55,691)			(55,691)		1,438,904	1,438,904			
100204922	MISSION VIEJO	CA		04/10/2025	12/11/2025	1,286,458		(43,381)			(43,381)		1,243,077	1,243,077			
100204995	SEATTLE	WA		04/10/2025	12/11/2025	805,042		(27,742)			(27,742)		777,300	777,300			
100205580	MANHATTAN BEACH	CA		05/09/2025	12/09/2025	2,495,109		(95,109)			(95,109)		2,400,000	2,400,000			
100205618	BOISE	ID		05/09/2025	12/09/2025	1,633,893		(50,643)			(50,643)		1,583,250	1,583,250			
100205629	FOLSOM	CA		05/09/2025	12/09/2025	574,984		(22,188)			(22,188)		552,796	552,796			
100205699	LA PORTE	IN		04/14/2025	12/21/2025	507,757		(20,593)			(20,593)		487,165	487,165			
100205706	LATHROP	CA		04/14/2025	12/21/2025	504,849		(10,968)			(10,968)		493,880	493,880			
100205835	SALT LAKE CITY	UT		04/14/2025	11/21/2025	528,851		(9,237)			(9,237)		519,614	519,614			
100206026	GALLATIN	TN		04/15/2025	11/04/2025	232,679		(10,360)			(10,360)		222,319	222,319			
100206208	SCHAUMBURG	IL		04/16/2025	12/17/2025	344,440		(4,657)			(4,657)		339,783	339,783			
100206261	MARICOPA	AZ		04/17/2025	12/02/2025	286,983		(10,853)			(10,853)		276,131	276,131			
100206342	ELMHURST	IL		04/17/2025	08/31/2025	304,720		(119)			(119)		304,601	304,152		(449)	(449)
100206856	WASHINGTONVILLE	NY		04/24/2025	11/30/2025	235,200		(171)			(171)		235,029	235,367		338	338
100206924	CARMICHAEL	CA		04/24/2025	11/30/2025	504,000		(385)			(385)		503,615	504,934		1,319	1,319
100207079	SCOTTSDALE	AZ		04/24/2025	12/07/2025	303,627		(11,338)			(11,338)		292,288	292,288			
100207129	TRACY	CA		04/28/2025	12/06/2025	599,656		(18,656)			(18,656)		581,000	581,000			
100207143	PETALUMA	CA		04/28/2025	12/06/2025	1,684,038		(39,038)			(39,038)		1,645,000	1,645,000			
100207174	GRANADA HILLS AREA LOS ANGELE	CA		04/28/2025	12/06/2025	745,836		(25,036)			(25,036)		720,800	720,800			
100207288	MIRAMAR BEACH	FL		04/28/2025	12/08/2025	489,487		(16,987)			(16,987)		472,500	472,500			
100207372	DALLAS	TX		04/29/2025	12/11/2025	1,739,339		(40,539)			(40,539)		1,698,800	1,698,800			
100207510	NORTH PORT	FL		04/29/2025	11/30/2025	168,000		(132)			(132)		167,868	168,365		497	497
100207521	BALTIMORE	MD		04/29/2025	11/30/2025	141,750		(87)			(87)		141,663	141,639		(24)	(24)
100208230	BULVERDE	TX		04/29/2025	12/08/2025	64,976		(2,655)			(2,655)		62,321	62,321			
100208398	OAKDALE	CA		04/29/2025	12/08/2025	48,167		(717)			(717)		47,451	47,451			
100208404	MESA	AZ		04/29/2025	12/08/2025	102,470		(2,470)			(2,470)		100,000	100,000			
100209024	DOETINCHEM	NLD		04/29/2025	11/20/2025	1,238,151							1,238,151	(45,883)	39,492	(1,323,526)	(1,284,033)
100209158	LOS ANGELES	CA		04/30/2025	12/11/2025	1,086,730		(14,230)			(14,230)		1,072,500	1,072,500			
100209183	N BRUNSWICK	NJ		04/30/2025	12/11/2025	356,329		(6,329)			(6,329)		350,000	350,000			
100209268	MERCED	CA		04/29/2025	12/17/2025	411,495		(8,745)			(8,745)		402,750	402,750			
100209288	APEX	NC		04/29/2025	12/17/2025	338,560		(7,060)			(7,060)		331,500	331,500			
100209347	VALLEY SPRINGS	CA		04/29/2025	12/17/2025	382,362		(11,112)			(11,112)		371,250	371,250			
100209356	MANTECA	CA		04/29/2025	12/17/2025	549,867		(18,997)			(18,997)		530,870	530,870			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209410	GRANT	MI		04/29/2025	12/17/2025	278,032		(10,032)			(10,032)		268,000	268,000			
100209455	BROOKLINE	MA		04/29/2025	12/17/2025	582,982		(21,610)			(21,610)		561,372	561,372			
100209492	GAITHERSBURG	MD		05/01/2025	12/09/2025	764,363		(25,372)			(25,372)		738,991	738,991			
100209528	BOISE	ID		05/02/2025	12/07/2025	483,379		(10,879)			(10,879)		472,500	472,500			
100209569	DEERFIELD	IL		05/02/2025	12/07/2025	210,779		(8,279)			(8,279)		202,500	202,500			
100209660	BOSTON	MA		05/02/2025	12/07/2025	342,030		(12,030)			(12,030)		330,000	330,000			
100209662	SOUTH YARMOUTH	MA		05/02/2025	12/07/2025	415,482		(16,107)			(16,107)		399,375	399,375			
100209723	ALAMEDA	CA		05/05/2025	12/05/2025	818,473		(11,504)			(11,504)		806,969	806,969			
100209819	LATHROP	CA		05/05/2025	12/05/2025	912,231		(31,558)			(31,558)		880,673	880,673			
100209931	CHARLOTTE	NC		06/11/2025	12/09/2025	204,033		(4,671)			(4,671)		199,362	199,362			
100210100	MOUNT JULIET	TN		05/07/2025	12/17/2025	451,549		(9,226)			(9,226)		442,323	442,323			
100210205	VILLA PARK	CA		05/08/2025	12/07/2025	1,817,311		(71,979)			(71,979)		1,745,332	1,745,332			
100210247	LINDEN	NJ		05/09/2025	12/31/2025	425,330		(370)			(370)		424,961	425,257		296	296
100210255	BALDWIN	MI		05/09/2025	12/17/2025	284,315		(5,720)			(5,720)		278,595	278,595			
100210429	WILLIAMSON	GA		05/12/2025	12/08/2025	241,150		(13,650)			(13,650)		227,500	227,500			
100210517	GOODYEAR	AZ		05/15/2025	12/11/2025	575,218		(15,218)			(15,218)		560,000	560,000			
100210587	SARATOGA SPRINGS	UT		05/15/2025	12/07/2025	477,311		(11,657)			(11,657)		465,654	465,654			
100210611	MOUNT PROSPECT	IL		05/15/2025	12/07/2025	359,367		(11,613)			(11,613)		347,754	347,754			
100210710	SLIDELL	LA		05/15/2025	12/07/2025	190,453		(7,453)			(7,453)		183,000	183,000			
100210718	SCHAUMBURG	IL		05/15/2025	12/07/2025	232,387		(7,563)			(7,563)		224,824	224,824			
100210790	CARLSBAD	CA		05/15/2025	12/17/2025	505,020		(5,951)			(5,951)		499,069	499,069			
100210898	AUBREY	TX		05/15/2025	12/17/2025	68,655		(5,259)			(5,259)		63,396	63,396			
100211102	FRANKLIN	WI		05/15/2025	12/17/2025	26,770		(2,051)			(2,051)		24,720	24,720			
100211649	BELLEVUE	WA		05/19/2025	11/04/2025	1,046,968		(27,707)			(27,707)		1,019,262	1,019,262			
100211696	CHARLOTTESVILLE	VA		05/19/2025	12/17/2025	495,774		(12,124)			(12,124)		483,650	483,650			
100211700	PRATVILLE	AL		05/19/2025	12/17/2025	156,507		(5,860)			(5,860)		150,646	150,438		(209)	(209)
100211736	CROSBY	TX		05/19/2025	12/17/2025	399,964		(10,714)			(10,714)		389,250	389,250			
100211869	LOWELL	MA		05/19/2025	12/17/2025	330,988		(8,944)			(8,944)		322,044	322,044			
100211970	IRVINE	CA		05/22/2025	12/11/2025	1,164,116		(17,012)			(17,012)		1,147,104	1,147,104			
100211996	ANAHEIM	CA		05/22/2025	12/11/2025	988,953		(26,450)			(26,450)		962,503	962,503			
100212080	NEWRY	ME		05/22/2025	11/04/2025	579,258		(5,508)			(5,508)		573,750	573,750			
100212155	OAKLAND	CA		05/22/2025	12/04/2025	627,409		(8,659)			(8,659)		618,750	618,750			
100212177	MOUNTLAKE TERRACE	WA		05/22/2025	12/04/2025	490,719		(11,220)			(11,220)		479,499	479,499			
100212204	OAKLAND	CA		05/22/2025	12/04/2025	627,783		(9,033)			(9,033)		618,750	618,750			
100212265	RANCHO CUCAMONGA	CA		05/28/2025	12/31/2025	1,002,810		(113)			(113)		1,002,698	1,002,826		128	128
100212274	DETROIT	MI		05/28/2025	12/31/2025	146,918		(12)			(12)		146,906	146,914		8	8
100212369	CARLSBAD	CA		05/28/2025	12/06/2025	1,663,560		(44,888)			(44,888)		1,618,672	1,618,672			
100212381	LEBANON	PA		05/28/2025	12/06/2025	145,167		(2,778)			(2,778)		142,389	142,389			
100212494	ROWLAND HEIGHTS	CA		05/28/2025	12/05/2025	1,177,635		(17,635)			(17,635)		1,160,000	1,160,000			
100212520	LIVERMORE	CA		05/29/2025	11/19/2025	1,043,358		6,642			6,642		1,050,000	1,050,000			
100212543	HARRISON	NJ		05/29/2025	11/30/2025	620,445		(265)			(265)		620,179	608,833		(11,347)	(11,347)
100212544	COLORADO SPRINGS	CO		05/29/2025	12/31/2025	318,076		(171)			(171)		317,905	318,050		146	146
100212585	ANZA	CA		05/29/2025	11/30/2025	199,938		(107)			(107)		199,831	200,211		381	381
100212646	LOS ANGELES	CA		05/29/2025	12/31/2025	918,750		(735)			(735)		918,015	918,697		682	682
100212669	SAINT LOUIS	MO		05/29/2025	11/30/2025	159,492		(55)			(55)		159,438	156,364		(3,074)	(3,074)
100212676	STRATHMORE	CA		05/29/2025	11/30/2025	166,461		(70)			(70)		166,392	163,226		(3,165)	(3,165)
100212880	BURBANK	IL		05/29/2025	12/08/2025	51,948		(2,448)			(2,448)		49,500	49,500			
100212943	BRENTWOOD	TN		05/29/2025	11/08/2025	381,256		(7,256)			(7,256)		374,000	374,000			
100213052	DENVER	CO		05/29/2025	11/08/2025	508,922		(12,122)			(12,122)		496,800	496,800			
100213056	GURNEE	IL		05/29/2025	12/08/2025	59,524		(3,274)			(3,274)		56,250	56,250			
100213088	HOUSTON	TX		05/29/2025	11/08/2025	155,095		(6,237)			(6,237)		148,858	148,858			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213335	SHELBYVILLE	KY		05/29/2025	12/08/2025	88,774		(3,774)			(3,774)		85,000	85,000			
100213727	SAN DIEGO	CA		05/29/2025	11/08/2025	2,714,175		(14,175)			(14,175)		2,700,000	2,700,000			
100213737	VERO BEACH	FL		05/29/2025	11/08/2025	386,893		(12,393)			(12,393)		374,500	374,500			
100213744	VINELAND	NJ		05/29/2025	12/08/2025	192,477		(736)			(736)		191,741	191,741			
100213873	PHOENIX	AZ		05/29/2025	12/17/2025	709,346		(9,346)			(9,346)		700,000	700,000			
100213959	HARTLAND	WI		05/29/2025	12/17/2025	722,119		(9,619)			(9,619)		712,500	712,500			
100214047	LEWES	DE		05/29/2025	12/17/2025	545,303		(15,053)			(15,053)		530,250	530,250			
100214048	POTOMAC	MD		05/29/2025	12/17/2025	805,108		(5,797)			(5,797)		799,311	799,311			
100214172	SANDY	UT		05/30/2025	12/11/2025	863,886		(35,886)			(35,886)		828,000	828,000			
100214306	BATON ROUGE	LA		06/02/2025	12/17/2025	324,248		(7,448)			(7,448)		316,800	316,800			
100214579	ANAHEIM	CA		06/06/2025	12/08/2025	1,170,143		(31,078)			(31,078)		1,139,065	1,139,065			
100214631	LA MIRADA	CA		06/10/2025	12/11/2025	704,664		(15,744)			(15,744)		688,920	688,920			
100214678	TEMPLE TERRACE	FL		06/11/2025	12/05/2025	339,484		(14,110)			(14,110)		325,374	325,374			
100214707	SAN JOSE	CA		06/11/2025	12/05/2025	432,185		(17,803)			(17,803)		414,382	414,382			
100214713	GILMANTON	NH		06/11/2025	12/05/2025	227,756		(8,037)			(8,037)		219,718	219,718			
100214743	SAN JOSE	CA		06/11/2025	12/05/2025	1,350,411		(28,382)			(28,382)		1,322,029	1,322,029			
100214766	RALEIGH	NC		06/11/2025	12/05/2025	600,211		(28,581)			(28,581)		571,630	571,630			
100214851	ORANGE	CA		06/11/2025	12/05/2025	972,984		(31,833)			(31,833)		941,151	941,151			
100214855	LONG BEACH	CA		06/11/2025	12/05/2025	685,237		(16,366)			(16,366)		668,871	668,871			
100214954	HURRICANE	UT		06/11/2025	12/05/2025	377,409		(12,879)			(12,879)		364,529	364,529			
100215321	SCOTTSDALE	AZ		06/12/2025	12/07/2025	284,667		(9,994)			(9,994)		274,673	274,673			
100215329	SCOTTSDALE	AZ		06/12/2025	12/07/2025	323,461		(8,954)			(8,954)		314,507	314,507			
100215409	STEPHENS CITY	VA		06/12/2025	12/07/2025	348,178		(9,442)			(9,442)		338,736	338,736			
100215724	ELK GROVE	CA		06/12/2025	12/21/2025	513,676		(21,189)			(21,189)		492,487	492,487			
100215761	MANASSAS	VA		06/12/2025	12/21/2025	118,030		(2,365)			(2,365)		115,665	115,665			
100215766	DUBLIN	CA		06/12/2025	12/21/2025	723,403		(8,333)			(8,333)		715,070	715,070			
100215833	WEST DEPTFORD	NJ		06/12/2025	12/21/2025	207,143		606			606		207,750	207,750			
100215972	ALLENTOWN	PA		07/11/2025	12/09/2025	231,884		(6,884)			(6,884)		225,000	225,000			
100215989	SAN DIEGO	CA		07/11/2025	12/09/2025	347,393		(9,143)			(9,143)		338,250	338,250			
100216423	PAYSON	AZ		06/20/2025	12/08/2025	658,934		(10,184)			(10,184)		648,750	648,750			
100216432	GAINESVILLE	VA		06/20/2025	12/08/2025	299,733		(4,733)			(4,733)		295,000	295,000			
100216657	PEACHTREE CORNERS	GA		06/23/2025	12/17/2025	614,795		(5,795)			(5,795)		609,000	609,000			
100216660	SANTA ROSA	CA		06/23/2025	12/17/2025	891,973		(8,973)			(8,973)		883,000	883,000			
100216687	KIHEI	HI		06/23/2025	12/17/2025	978,103		(3,103)			(3,103)		975,000	975,000			
100216732	SAN FRANCISCO	CA		06/23/2025	12/09/2025	1,542,619		(42,619)			(42,619)		1,500,000	1,500,000			
100218458	ANAHEIM	CA		06/27/2025	12/09/2025	660,312		(10,312)			(10,312)		650,000	650,000			
100218582	CHARLOTTE	NC		06/27/2025	12/17/2025	373,012		(9,282)			(9,282)		363,730	363,730			
100218667	TUSCALOOSA	AL		06/27/2025	12/17/2025	425,760		(9,760)			(9,760)		416,000	416,000			
100218801	BALTIMORE	MD		06/27/2025	12/17/2025	332,833		(10,340)			(10,340)		322,493	322,493			
100218964	LANCASTER	OH		06/27/2025	11/30/2025	146,213		(68)			(68)		146,144	146,288		143	143
100218987	SAN DIEGO	CA		06/27/2025	11/08/2025	1,542,650		(61,850)			(61,850)		1,480,800	1,480,800			
100219082	LOS ANGELES	CA		06/27/2025	12/07/2025	2,939,925		(139,925)			(139,925)		2,800,000	2,800,000			
100219122	SILVERTHORNE	CO		06/27/2025	12/07/2025	760,478		(17,614)			(17,614)		742,864	742,864			
100219196	JOHNS CREEK	GA		06/27/2025	12/07/2025	377,150		(9,741)			(9,741)		367,410	367,410			
100219217	LOS ANGELES	CA		06/27/2025	12/17/2025	1,505,675		(12,675)			(12,675)		1,493,000	1,493,000			
100219219	MISSION VIEJO	CA		06/27/2025	12/17/2025	997,260		(1,260)			(1,260)		996,000	996,000			
100219275	DANA POINT	CA		06/30/2025	12/07/2025	1,044,523		5,477			5,477		1,050,000	1,050,000			
100219398	BEECH MOUNTAIN	NC		07/07/2025	12/08/2025	605,793		(21,429)			(21,429)		584,365	584,365			
100219413	CUTLER BAY	FL		07/07/2025	12/08/2025	336,938		(12,061)			(12,061)		324,877	324,877			
100219415	SPRING HILL	TN		07/07/2025	12/08/2025	245,280		(8,188)			(8,188)		237,092	237,092			
100219500	GATLINBURG	TN		07/07/2025	11/08/2025	993,589		(26,129)			(26,129)		967,460	967,460			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219586	SALT LAKE CITY	UT		07/07/2025	11/08/2025	421,457		(10,726)			(10,726)		410,731	410,731			
100219625	LEES SUMMIT	MO		07/07/2025	12/08/2025	387,597		(13,874)			(13,874)		373,722	373,722			
100220051	KAILUA KONA	HI		07/30/2025	12/09/2025	236,250		(11,250)			(11,250)		225,000	225,000			
100220275	PALM SPRINGS	CA		07/11/2025	12/08/2025	404,689		(16,689)			(16,689)		388,000	388,000			
100220284	TOLLESON	AZ		07/11/2025	10/31/2025	262,500		(150)			(150)		262,350	262,481		130	130
100220343	GOBLES	MI		07/14/2025	12/17/2025	417,637		(12,637)			(12,637)		405,000	405,000			
100220435	N MYRTLE BCH	SC		07/15/2025	12/07/2025	400,429		(13,482)			(13,482)		386,947	386,947			
100220492	EATONTON	GA		07/15/2025	12/07/2025	757,142		(20,731)			(20,731)		736,411	736,411			
100220543	VINALHAVEN	ME		07/15/2025	12/07/2025	776,644		(26,644)			(26,644)		750,000	750,000			
100220626	RINGWOOD	NJ		07/15/2025	12/07/2025	477,649		(13,649)			(13,649)		464,000	464,000			
100220655	SAN JOSE	CA		07/17/2025	12/08/2025	1,788,481		(69,823)			(69,823)		1,718,658	1,718,658			
100221220	LANCASTER	CA		07/21/2025	11/21/2025	427,379		(7,698)			(7,698)		419,680	419,680			
100221297	INWOOD	WV		07/22/2025	12/11/2025	199,807		(9,515)			(9,515)		190,292	190,292			
100221456	LEHIGH ACRES	FL		07/22/2025	11/30/2025	195,300		(27)			(27)		195,273	195,844		571	571
100221459	LEHIGH ACRES	FL		07/22/2025	11/30/2025	191,520		(27)			(27)		191,493	192,053		560	560
100221460	LEHIGH ACRES	FL		07/22/2025	11/30/2025	185,850		(26)			(26)		185,824	186,367		543	543
100221630	CUMMING	GA		07/23/2025	11/19/2025	509,516		(14,849)			(14,849)		494,666	494,666			
100221648	DENVER	CO		07/23/2025	11/19/2025	311,883		(11,218)			(11,218)		300,666	300,666			
100221651	DENVER	CO		07/23/2025	11/19/2025	311,879		(11,213)			(11,213)		300,666	300,666			
100221666	TUSTIN	CA		07/23/2025	11/20/2025	491,221		(15,896)			(15,896)		475,325	475,325			
100221673	FLAGSTAFF	AZ		07/23/2025	10/20/2025	734,200		(16,834)			(16,834)		717,366	717,366			
100221685	WAIKOLOA	HI		07/23/2025	11/19/2025	353,675		(12,634)			(12,634)		341,041	341,041			
100221947	LITHIA	FL		07/30/2025	12/08/2025	98,818		(2,108)			(2,108)		96,710	96,710			
100222667	ROSEVILLE	CA		07/30/2025	11/08/2025	116,447		(5,447)			(5,447)		111,000	111,000			
100224636	S-GRAVENHAGE	NLD		07/28/2025	12/22/2025	514,769							514,769	522,148	7,379		7,379
100224637	S-GRAVENHAGE	NLD		07/28/2025	12/22/2025	11,129							11,129	11,284	155		155
100226599	PINE CITY	MN		07/30/2025	12/03/2025	167,890		(7,995)			(7,995)		159,895	159,895			
100226715	REDWOOD CITY	CA		07/30/2025	12/21/2025	1,033,312		(33,312)			(33,312)		1,000,000	1,000,000			
100226738	ROSSVILLE	GA		07/30/2025	11/21/2025	207,832		(5,542)			(5,542)		202,289	202,289			
100227017	SEVIERVILLE	TN		07/30/2025	12/17/2025	465,656		(15,656)			(15,656)		450,000	450,000			
100227140	WEST MELBOURNE	FL		07/30/2025	12/17/2025	305,662		(9,412)			(9,412)		296,250	296,250			
100227171	FREEPORT	TX		07/30/2025	12/31/2025	288,318		(217)			(217)		288,101	288,258		157	157
100227256	LEXINGTON	SC		07/31/2025	12/31/2025	257,733		(12,133)			(12,133)		245,600	245,600			
100228160	SEATTLE	WA		08/11/2025	12/07/2025	1,568,414		(53,414)			(53,414)		1,515,000	1,515,000			
100228270	LYME	CT		08/11/2025	09/07/2025	528,776		(14,188)			(14,188)		514,588	514,588			
100228317	WORCESTER	MA		08/11/2025	12/07/2025	702,786		(16,536)			(16,536)		686,250	686,250			
100228367	FLORENCE	MT		08/11/2025	12/07/2025	166,416		(6,416)			(6,416)		160,000	160,000			
100228574	BUFORD	GA		08/11/2025	12/17/2025	323,127		(15,090)			(15,090)		308,036	308,036			
100228788	SAN LORENZO	CA		08/12/2025	12/05/2025	841,862		(34,362)			(34,362)		807,500	807,500			
100228829	ELK RIVER	MN		08/12/2025	12/07/2025	285,004		(2,009)			(2,009)		282,995	282,995			
100228834	MAYS LANDING	NJ		08/12/2025	12/07/2025	327,652		(12,874)			(12,874)		314,778	314,778			
100228870	HIGHLAND PARK	IL		08/12/2025	12/07/2025	325,716		(10,802)			(10,802)		314,915	314,915			
100228884	NIPOMO	CA		08/12/2025	12/07/2025	233,873		(6,459)			(6,459)		227,414	227,414			
100229004	MARYVILLE	TN		08/14/2025	12/20/2025	300,814		(8,709)			(8,709)		292,105	292,105			
100229140	CRESTWOOD	KY		08/14/2025	12/20/2025	330,814		(11,029)			(11,029)		319,785	319,785			
100229446	WEST WINDSOR	NJ		08/15/2025	11/21/2025	727,190		(23,050)			(23,050)		704,140	704,140			
100229514	NASHVILLE	TN		08/15/2025	12/21/2025	375,681		(14,442)			(14,442)		361,238	361,238			
100229522	CHICAGO	IL		08/15/2025	11/21/2025	400,047		(8,360)			(8,360)		391,687	391,687			
100229525	CHICAGO	IL		08/15/2025	12/21/2025	409,342		(8,563)			(8,563)		400,779	400,779			
100229527	RANCHO SANTA MARGARITA	CA		08/15/2025	11/21/2025	817,724		(12,617)			(12,617)		805,107	805,107			
100229534	PRESCOTT VALLEY	AZ		08/15/2025	11/30/2025	332,037		(71)			(71)		331,966	332,015		49	49

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229907	WEST MILFORD	NJ		08/18/2025	12/17/2025	560,735		(9,735)			(9,735)		551,000	551,000			
100229924	WHITTIER	CA		08/20/2025	12/11/2025	1,012,713		(45,741)			(45,741)		966,973	966,973			
100230199	HENRICO	VA		08/29/2025	12/08/2025	77,500		(3,500)			(3,500)		74,000	74,000			
100230328	GEORGETOWN	DE		08/29/2025	12/08/2025	38,558		(1,558)			(1,558)		37,000	37,000			
100230962	MISSION VIEJO	CA		08/29/2025	11/08/2025	255,524		(5,525)			(5,525)		249,999	249,999			
100235062	CHARLOTTE	NC		08/28/2025	12/21/2025	344,210		(10,460)			(10,460)		333,750	333,750			
100235097	RICHLAND	WA		08/28/2025	12/21/2025	335,402		(8,152)			(8,152)		327,250	327,250			
100235332	LAKEWOOD	CA		08/29/2025	12/09/2025	711,299		(12,568)			(12,568)		698,731	698,731			
100235911	INDIANAPOLIS	IN		09/04/2025	12/17/2025	243,190		(6,020)			(6,020)		237,171	237,171			
100235933	MONROE	NC		09/04/2025	12/17/2025	274,846		(13,295)			(13,295)		261,551	261,551			
100236227	SACRAMENTO	CA		09/10/2025	12/20/2025	347,744		(12,224)			(12,224)		335,520	335,520			
100236342	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	359,718		(5,790)			(5,790)		353,928	351,103	(2,825)		(2,825)
100236390	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	955,525		(16,929)			(16,929)		938,596	931,072	(7,523)		(7,523)
100236399	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	172,083		(2,866)			(2,866)		169,217	167,882	(1,336)		(1,336)
100236431	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	138,639		(2,899)			(2,899)		135,740	134,664	(1,076)		(1,076)
100236445	UNITED KINGDOM	GBR		09/12/2025	10/20/2025	220,179		(4,446)			(4,446)		215,733	212,571	(2,488)	(674)	(3,162)
100236448	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	122,575		(1,452)			(1,452)		121,124	120,168	(956)		(956)
100236535	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	120,813		(2,190)			(2,190)		118,623	117,692	(931)		(931)
100236574	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	1,034,216		(18,115)			(18,115)		1,016,101	1,008,090	(8,011)		(8,011)
100236575	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	375,364		(6,264)			(6,264)		369,100	366,185	(2,915)		(2,915)
100236602	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	234,201		(3,594)			(3,594)		230,607	228,832	(1,775)		(1,775)
100236690	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	131,156		(2,245)			(2,245)		128,912	127,882	(1,030)		(1,030)
100236696	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	237,118		(3,758)			(3,758)		233,360	231,514	(1,846)		(1,846)
100236701	UNITED KINGDOM	GBR		09/12/2025	12/22/2025	450,901		(7,762)			(7,762)		443,139	439,634	(3,505)		(3,505)
100236733	WALTHAM	MA		09/11/2025	12/31/2025	737,009		(14,672)			(14,672)		722,337	722,337			
100236798	ANDOVER	MA		09/12/2025	12/07/2025	623,994		(23,994)			(23,994)		600,000	600,000			
100237446	STANWOOD	WA		09/12/2025	12/04/2025	70,200		(5,200)			(5,200)		65,000	65,000			
100237789	FONTANA	CA		09/12/2025	12/04/2025	298,372		(14,372)			(14,372)		284,000	284,000			
100237858	TUCSON	AZ		09/12/2025	12/04/2025	37,744		(2,796)			(2,796)		34,948	34,948			
100238384	WHITESTONE	NY		09/19/2025	12/31/2025	1,141,313		(519)			(519)		1,140,794	1,141,249		454	454
100238493	SODA SPRINGS	CA		09/19/2025	12/07/2025	577,748		(19,360)			(19,360)		558,388	558,388			
100238729	ARLINGTON	TX		09/22/2025	12/31/2025	329,293		(160)			(160)		329,132	329,733		601	601
100239611	LOS ANGELES	CA		09/29/2025	12/08/2025	513,783		(13,784)			(13,784)		499,999	499,999			
100239702	SEVERN	MD		09/29/2025	11/08/2025	20,988		(988)			(988)		20,000	20,000			
100243408	CAMP HILL	PA		09/26/2025	12/08/2025	155,476		(5,596)			(5,596)		149,880	149,880			
100244341	MOUNT PLEASANT	SC		09/29/2025	12/17/2025	129,724		(9,724)			(9,724)		120,000	120,000			
100244436	PRINCETON JUNCTION	NJ		09/29/2025	12/05/2025	998,876		(21,360)			(21,360)		977,516	977,516			
100244556	SPRINGFIELD	VA		09/29/2025	12/17/2025	461,097		(11,097)			(11,097)		450,000	450,000			
100244683	CHESTERFIELD	VA		09/29/2025	12/17/2025	302,808		(14,551)			(14,551)		288,256	288,256			
100244849	GLEN ALLEN	VA		09/29/2025	12/17/2025	306,716		(11,957)			(11,957)		294,759	294,759			
100244851	GLEN ALLEN	VA		09/29/2025	12/17/2025	308,534		(12,028)			(12,028)		296,506	296,506			
100244920	OCEAN ISLE BEACH	NC		09/29/2025	12/17/2025	456,132		(16,132)			(16,132)		440,000	440,000			
100244937	CAVE CREEK	AZ		09/29/2025	12/17/2025	759,771		(19,771)			(19,771)		740,000	740,000			
100244953	SURPRISE	AZ		09/29/2025	12/17/2025	327,271		(12,098)			(12,098)		315,173	315,173			
100245137	SOUTHLAKE	TX		10/07/2025	12/07/2025	999,393		(21,141)			(21,141)		978,252	978,252			
100245142	DENVER	CO		10/07/2025	12/07/2025	725,247		(15,748)			(15,748)		709,500	709,500			
100245222	QUEEN CREEK	AZ		10/06/2025	12/21/2025	379,866		(16,312)			(16,312)		363,554	363,554			
100246039	HINGHAM	MA		10/08/2025	12/31/2025	1,324,745		(29,151)			(29,151)		1,295,594	1,295,594			
100246102	COPPERAS COVE	TX		10/08/2025	12/31/2025	133,151		(6,038)			(6,038)		127,113	127,113			
100246164	DURHAM	NC		10/08/2025	12/31/2025	369,588		(13,549)			(13,549)		356,040	356,040			
100246173	SIERRA VISTA	AZ		10/08/2025	12/31/2025	611,924		(20,128)			(20,128)		591,796	591,796			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100246203	GREENVILLE	SC		10/08/2025	12/31/2025	541,598		(24,507)			(24,507)		517,092	517,092			
100246534	ALAMEDA	CA		10/10/2025	12/07/2025	733,573		(27,973)			(27,973)		705,600	705,600			
100246849	SOUTHLAKE	TX		10/16/2025	12/05/2025	520,654		(21,044)			(21,044)		499,610	499,610			
100246978	WELLINGTON	FL		10/17/2025	12/07/2025	1,047,690		(49,700)			(49,700)		997,990	997,990			
100247072	AUSTELL	GA		10/22/2025	12/04/2025	338,423		(11,223)			(11,223)		327,200	327,200			
100247556	MERRIMACK	NH		10/29/2025	12/05/2025	486,995		(6,995)			(6,995)		480,000	480,000			
100247778	LOUISVILLE	KY		10/29/2025	12/04/2025	37,647		(2,647)			(2,647)		35,000	35,000			
100248336	MESA	AZ		10/29/2025	12/04/2025	134,091		(9,238)			(9,238)		124,853	124,853			
100248362	GLEN CARBON	IL		10/29/2025	11/04/2025	52,923		(3,009)			(3,009)		49,914	49,914			
100248561	TITUSVILLE	FL		10/29/2025	12/04/2025	37,800		(2,800)			(2,800)		35,000	35,000			
100248812	BRECKENRIDGE	CO		10/29/2025	12/17/2025	1,277,101		(28,112)			(28,112)		1,248,989	1,248,989			
100248945	IRVINE	CA		10/29/2025	12/08/2025	101,581		(79)			(79)		101,502	101,502			
100249535	FORT LEE	NJ		10/30/2025	12/08/2025	105,459		(5,764)			(5,764)		99,695	99,695			
100249617	HORTON	MI		10/30/2025	12/08/2025	73,820		(3,415)			(3,415)		70,405	70,405			
100249888	YUMA	AZ		10/30/2025	12/08/2025	146,129		(2,879)			(2,879)		143,250	143,250			
100253107	MOUNTAIN TOP	PA		10/30/2025	12/21/2025	392,769		(14,570)			(14,570)		378,199	378,199			
323110542	DAMASCUS	OR		12/20/2023	12/29/2025	1,361,276							1,361,276	1,361,276			
324080484	PORTLAND	OR		11/06/2024	12/29/2025	3,059,388							3,059,388	3,059,388			
324100605	ELLENSBURG	WA		01/22/2025	12/29/2025	465,212							465,212	465,212			
324126869	BEND	OR		05/28/2025	12/29/2025	1,690,000							1,690,000	1,690,000			
3300004690	SPRING VALLEY	NY		11/27/2023	12/23/2025	741,542							741,542	741,542			
3300004952	ENGLEWOOD	NJ		04/02/2024	12/23/2025	272,038							272,038	272,038			
3300005031	NAPLES	FL		06/24/2024	12/23/2025	169,442							169,442	169,442			
3300005075	SPRING VALLEY	NY		07/17/2024	12/23/2025	715,799							715,799	715,799			
3300005142	PASSAIC	NJ		06/24/2024	12/23/2025	158,922							158,922	158,922			
3300005196	JERSEY CITY	NJ		08/01/2024	12/23/2025	177,635							177,635	177,635			
3300005631	CHATHAM	NJ		01/22/2025	12/23/2025	566,932							566,932	566,932			
3300005726	IRVINGTON	NJ		02/19/2025	12/23/2025	206,729							206,729	206,729			
3310025912	HICKSVILLE	NY		11/12/2021	12/22/2025	211,093							211,093	193,999		(17,094)	(17,094)
3310029587	BLOOMFIELD	CT		06/29/2022	12/22/2025	44,030							44,030	44,030			
3310032781	GLEN MILLS	PA		05/19/2022	12/22/2025	210,068							210,068	167,216		(42,852)	(42,852)
3310033608	CHICAGO	IL		06/07/2022	12/22/2025	111,464							111,464	111,464			
3310039361	LYNCHBURG	VA		08/08/2022	12/22/2025	21,132							21,132	21,132			
3310042170	BOGOTA	NJ		11/10/2022	12/22/2025	122,171							122,171	122,171			
3310042171	BOGOTA	NJ		11/01/2022	12/22/2025	112,192							112,192	112,192			
3310048629	CHELMSFORD	MA		04/04/2023	12/22/2025	164,954							164,954	129,423		(35,531)	(35,531)
3310049519	BUFFALO	NY		04/19/2023	11/21/2025	37,764							37,764	37,764			
3310051260	CHICAGO	IL		11/21/2023	12/22/2025	50,561							50,561	50,561			
3310052448	HALETHORPE	MD		05/11/2023	12/22/2025	79,009							79,009	79,009			
3310053319	NEWARK	NJ		06/29/2023	11/21/2025	233,884							233,884	233,884			
3310053897	PATERSON	NJ		11/21/2023	12/22/2025	97,324							97,324	97,324			
3310060162	PERRIS	CA		10/31/2023	11/21/2025	78,586							78,586	78,586			
3310060686	JERSEY CITY	NJ		01/23/2024	12/22/2025	755,603							755,603	755,603			
3310061463	PATERSON	NJ		11/21/2023	12/22/2025	97,453							97,453	97,453			
3310064197	COLUMBUS	OH		12/28/2023	12/22/2025	65,640							65,640	65,640			
3310065924	MILLBURN	NJ		12/28/2023	12/22/2025	308,732							308,732	308,732			
3310069806	CARMEL	NY		03/14/2024	12/22/2025	126,046							126,046	126,046			
3310072481	ELMHURST	IL		04/19/2024	12/22/2025	177,547							177,547	177,547			
3310073428	SOUTH TOMS RIVER	NJ		07/29/2024	12/22/2025	205,806							205,806	205,806			
3310074181	HOUSTON	TX		08/19/2024	12/22/2025	570,826							570,826	570,826			
3310076335	LAGRANGE	OH		07/29/2024	12/22/2025	16,992							16,992	16,992			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310077295	ORLANDO	FL		08/19/2024	12/22/2025	148,557							148,557	148,557			
3310077649	ORANGE	TX		09/10/2024	12/22/2025	50,936							50,936	50,936			
3310077940	WILLIS	TX		08/26/2024	12/22/2025	80,041							80,041	80,041			
3310079163	BAY SHORE	NY		09/03/2024	11/21/2025	125,898							125,898	125,898			
3310079267	SHEFFIELD	AL		10/10/2024	12/22/2025	22,721							22,721	22,721			
3310080143	ST. AUGUSTINE	FL		09/03/2024	12/22/2025	131,377							131,377	131,377			
3310080649	WINTER PARK	FL		08/19/2024	12/22/2025	289,263							289,263	289,263			
3310081374	BROWN MILLS	NJ		09/18/2024	12/22/2025	53,564							53,564	53,564			
3310081481	CAPE CORAL	FL		09/03/2024	12/22/2025	118,745							118,745	118,745			
3310081711	GRANVILLE	NY		08/26/2024	12/22/2025	20,582							20,582	20,582			
3310081985	TRENTON	NJ		08/19/2024	12/22/2025	34,167							34,167	34,167			
3310082646	LAKEWOOD	NJ		10/10/2024	12/22/2025	230,257							230,257	230,257			
3310083713	CANTON	OH		10/03/2024	12/22/2025	21,674							21,674	21,674			
3310083890	BROOKLYN	NY		12/05/2024	12/22/2025	273,092							273,092	273,092			
3310083936	BROOKLYN	NY		11/21/2024	12/22/2025	277,751							277,751	277,751			
3310083957	MABANK	TX		09/26/2024	11/21/2025	205,499							205,499	205,499			
3310084838	ALEXANDER CITY	AL		10/03/2024	12/22/2025	19,004							19,004	19,004			
3310085923	HOUSTON	TX		10/31/2024	12/22/2025	64,004							64,004	64,004			
3310086149	BAY SHORE	NY		10/10/2024	11/21/2025	50,490							50,490	50,490			
3310086278	LEHIGH ACRES	FL		12/05/2024	12/22/2025	60,359							60,359	60,359			
3310086346	WINTER PARK	FL		10/31/2024	12/22/2025	339,367							339,367	339,367			
3310086419	ST. PETERSBURG	FL		12/12/2024	12/22/2025	158,004							158,004	158,004			
3310087313	BELLPORT	NY		11/21/2024	12/22/2025	105,398							105,398	105,398			
3310087533	WILLIS	TX		12/19/2024	12/22/2025	80,042							80,042	80,042			
3310087762	UNIONDALE	NY		10/31/2024	12/22/2025	122,701							122,701	122,701			
3310088046	WILLIS	TX		12/19/2024	12/22/2025	81,589							81,589	81,589			
3310088047	WILLIS	TX		01/08/2025	12/22/2025	81,589							81,589	81,589			
3310088155	PHILADELPHIA	PA		12/12/2024	11/21/2025	70,736							70,736	70,736			
3310088206	TOLEDO	OH		12/05/2024	12/22/2025	17,424							17,424	17,424			
3310088533	CHICAGO	IL		11/21/2024	12/22/2025	300,044							300,044	300,044			
3310088911	PHILADELPHIA	PA		11/21/2024	12/22/2025	36,316							36,316	36,316			
3310089046	ROSEVILLE	CA		11/21/2024	12/22/2025	78,616							78,616	78,616			
3310089048	SAINT PETERSBURG	FL		11/14/2024	12/22/2025	194,535							194,535	194,535			
3310089150	ALVA	FL		12/12/2024	12/22/2025	58,363							58,363	58,363			
3310089152	LEHIGH ACRES	FL		12/19/2024	12/22/2025	57,781							57,781	57,781			
3310089273	CAPE CORAL	FL		12/19/2024	12/22/2025	101,603							101,603	101,603			
3310089338	CAPE CORAL	FL		12/05/2024	12/22/2025	104,077							104,077	104,077			
3310089392	NAPERVILLE	IL		12/05/2024	12/22/2025	100,238							100,238	100,238			
3310089555	METAIRIE	LA		11/14/2024	12/22/2025	42,118							42,118	42,118			
3310089679	SOMERSET	KY		01/16/2025	11/21/2025	46,748							46,748	46,748			
3310090086	ELMHURST	NY		11/21/2024	12/22/2025	191,601							191,601	191,601			
3310090109	TRENTON	NJ		12/05/2024	12/22/2025	43,822							43,822	43,822			
3310090123	CARLE PLACE	NY		12/19/2024	12/22/2025	130,977							130,977	130,977			
3310090578	CAPE CORAL	FL		12/19/2024	11/21/2025	95,015							95,015	95,015			
3310090680	BALTIMORE	MD		12/19/2024	12/22/2025	35,974							35,974	35,974			
3310090831	PHILADELPHIA	PA		12/12/2024	12/22/2025	37,175							37,175	37,175			
3310091030	DAUBERVILLE	PA		12/19/2024	12/22/2025	49,590							49,590	49,590			
3310091350	LANCASTER	SC		12/19/2024	11/21/2025	24,324							24,324	24,324			
3310091863	BETHANY	OK		01/16/2025	12/22/2025	30,799							30,799	30,799			
3310092132	OAK HILL	WV		02/06/2025	12/22/2025	37,288							37,288	37,288			
3310093214	CEDAR GROVE	NJ		02/06/2025	11/21/2025	154,838							154,838	154,838			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310093301	ST. PETERSBURG	FL		02/06/2025	12/22/2025	82,625							82,625	82,625			
3310093665	SAN FRANCISCO	CA		02/06/2025	11/21/2025	380,365							380,365	380,365			
3310093826	ASBURY PARK	NJ		02/20/2025	12/22/2025	173,300							173,300	173,300			
3310094155	BROOKLYN	NY		02/06/2025	12/22/2025	148,500							148,500	148,500			
3310094413	HIGHLAND MILLS	NY		02/13/2025	12/22/2025	93,080							93,080	93,080			
3310095257	FORT PIERCE	FL		03/19/2025	12/22/2025	39,214							39,214	39,214			
3310096500	GRIFFIN	GA		03/19/2025	12/22/2025	51,381							51,381	51,381			
3310096575	WILSON	NC		03/07/2025	12/22/2025	33,264							33,264	33,264			
3310096627	MARBLE FALLS	TX		03/19/2025	12/22/2025	76,694							76,694	76,694			
3310096629	MARBLE FALLS	TX		03/07/2025	12/22/2025	82,536							82,536	82,536			
3310096644	POMPANO BEACH	FL		03/07/2025	11/21/2025	262,400							262,400	262,400			
3310097035	BREWTON	AL		03/07/2025	12/22/2025	17,824							17,824	17,824			
3320044499	PATERSON	NJ		03/15/2023	12/22/2025	135,333							135,333	135,333			
3320046949	CHICAGO	IL		04/27/2023	12/22/2025	310,791							310,791	310,791			
3320048179	NEW BRITAIN	CT		04/04/2023	12/22/2025	483,983							483,983	483,983			
3320050617	RACINE	WI		04/27/2023	12/22/2025	97,713							97,713	97,713			
3320051248	UPPER MARLBORO	MD		05/11/2023	12/22/2025	439,560							439,560	439,560			
3320053447	SOMERVILLE	NJ		06/21/2023	12/22/2025	353,628							353,628	353,628			
3340059569	GREENPORT	NY		03/28/2024	12/22/2025	422,092							422,092	422,092			
3340065203	OTISVILLE	NY		02/29/2024	11/21/2025	1,926,367							1,926,367	1,926,367			
3340066170	KANSAS CITY	MO		04/30/2024	11/21/2025	40,390							40,390	40,390			
3340066956	ESCONDIDO	CA		04/19/2024	11/21/2025	400,950							400,950	400,950			
3340067760	VALLEY STREAM	NY		04/30/2024	11/21/2025	359,700							359,700	359,700			
3340067937	MOUNT VERNON	NY		07/19/2024	11/21/2025	486,397							486,397	486,397			
3340068744	ATLANTA	GA		02/29/2024	12/22/2025	296,604							296,604	296,604			
3340068754	INDIANAPOLIS	IN		02/26/2024	12/22/2025	152,587							152,587	152,587			
3340069012	WESTBURY	NY		02/26/2024	12/22/2025	602,514							602,514	602,514			
3340069086	ENCINO	CA		03/07/2024	12/22/2025	1,992,474							1,992,474	1,992,474			
3340069403	GRANITEVILLE	SC		04/05/2024	12/22/2025	61,380							61,380	61,380			
3340070446	MILLBURN	NJ		04/05/2024	12/22/2025	357,588							357,588	357,588			
3340071296	VALDOSTA	GA		03/21/2024	12/22/2025	52,569							52,569	52,569			
3340071603	DETROIT	MI		04/05/2024	12/22/2025	142,937							142,937	142,937			
3340071606	WEST ISLIP	NY		04/12/2024	11/21/2025	317,750							317,750	317,750			
3340072739	NEW ORLEANS	LA		04/19/2024	12/22/2025	370,458							370,458	370,458			
3340073165	BELLEVILLE	NJ		04/19/2024	12/22/2025	163,548							163,548	163,548			
3340073336	JERSEY CITY	NJ		04/30/2024	12/22/2025	892,742							892,742	892,742			
3340073377	PORT CHARLOTTE	FL		05/17/2024	12/22/2025	229,680							229,680	229,680			
3340073527	SOUTH FALLSBURG	NY		04/12/2024	12/22/2025	258,141							258,141	258,141			
3340073788	PHILADELPHIA	PA		04/19/2024	12/22/2025	146,322							146,322	146,322			
3340074053	LIVINGSTON	TX		05/23/2024	12/22/2025	326,721							326,721	326,721			
3340074150	HULL	MA		05/17/2024	12/22/2025	367,658							367,658	367,658			
3340074177	SAN DIEGO	CA		06/04/2024	12/22/2025	940,666							940,666	940,666			
3340074654	MARKLEVILLE	IN		05/23/2024	11/21/2025	177,765							177,765	177,765			
3340074812	WICHITA	KS		05/17/2024	12/22/2025	79,933							79,933	79,933			
3340074896	BRADENTON	FL		05/17/2024	12/22/2025	198,990							198,990	198,990			
3340074923	HOUSTON	TX		05/10/2024	12/22/2025	972,616							972,616	972,616			
3340075006	NEWBURGH	NY		05/23/2024	12/22/2025	261,917							261,917	261,917			
3340075043	VALLEY FALLS	NY		05/17/2024	12/22/2025	147,906							147,906	147,906			
3340075333	CEDARHURST	NY		05/23/2024	12/22/2025	537,372							537,372	537,372			
3340075728	RALEIGH	NC		07/19/2024	12/22/2025	711,303							711,303	711,303			
3340076099	CHERRY HILL	NJ		05/17/2024	12/22/2025	360,360							360,360	360,360			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340076454	LIVINGSTON	NJ		07/19/2024	12/22/2025	824,670							824,670	824,670			
3340076459	HARRISON TOWNSHIP	NJ		06/14/2024	11/21/2025	169,171							169,171	169,171			
3340076509	LORIS	SC		07/29/2024	12/22/2025	92,826							92,826	92,826			
3340076575	LAS VEGAS	NV		05/23/2024	11/21/2025	829,024							829,024	829,024			
3340076815	WESTFIELD	NJ		07/19/2024	12/22/2025	925,848							925,848	925,848			
3340077938	WILLIS	TX		08/26/2024	12/22/2025	212,886							212,886	212,886			
3340077939	WILLIS	TX		08/26/2024	12/22/2025	212,886							212,886	212,886			
3340078370	OCALA	FL		07/29/2024	12/22/2025	169,178							169,178	169,178			
3340078385	NORTH PORT	FL		07/29/2024	12/22/2025	208,983							208,983	208,983			
3340079450	ROCKY MOUNT	NC		07/29/2024	12/22/2025	42,570							42,570	42,570			
3340079625	LORIS	SC		08/19/2024	12/22/2025	127,093							127,093	127,093			
3340080294	FLORHAM PARK	NJ		08/19/2024	12/22/2025	1,039,817							1,039,817	1,039,817			
3340081373	MEMPHIS	TN		10/10/2024	12/22/2025	33,541							33,541	33,541			
3340081399	HAZEL CREST	IL		09/10/2024	12/22/2025	117,968							117,968	117,968			
3340081437	LAGO VISTA	TX		08/26/2024	12/22/2025	232,848							232,848	232,848			
3340081760	CHESTER	NY		09/03/2024	11/21/2025	163,944							163,944	163,944			
3340081795	STATEN ISLAND	NY		09/18/2024	12/22/2025	452,806							452,806	452,806			
3340081910	CHICAGO	IL		09/03/2024	12/22/2025	612,612							612,612	612,612			
3340082280	POUGHKEEPSIE	NY		10/03/2024	12/22/2025	152,167							152,167	152,167			
3340082336	LARKSVILLE	PA		09/10/2024	12/22/2025	134,790							134,790	134,790			
3340082541	MANVILLE	NJ		08/26/2024	12/22/2025	213,642							213,642	213,642			
3340082547	PHILADELPHIA	PA		09/18/2024	12/22/2025	113,266							113,266	113,266			
3340082592	HOUSTON	TX		08/26/2024	12/22/2025	139,689							139,689	139,689			
3340082713	AUBURN	CA		10/03/2024	12/22/2025	457,380							457,380	457,380			
3340082726	WALDEN	NY		10/03/2024	11/21/2025	267,696							267,696	267,696			
3340082831	PALM SPRINGS	CA		09/18/2024	11/21/2025	904,387							904,387	904,387			
3340082897	GREENSBORO	NC		09/03/2024	12/22/2025	232,848							232,848	232,848			
3340083333	BROOKLYN	NY		10/31/2024	12/22/2025	638,352							638,352	638,352			
3340083422	ROOSEVELT	NY		09/03/2024	12/22/2025	296,208							296,208	296,208			
3340083543	DAYTON	OH		09/18/2024	12/22/2025	48,011							48,011	48,011			
3340083777	ATLANTIC CITY	NJ		10/31/2024	11/21/2025	141,008							141,008	141,008			
3340083905	CHICAGO	IL		10/23/2024	12/22/2025	79,200							79,200	79,200			
3340083959	GAS CITY	IN		09/18/2024	12/22/2025	85,716							85,716	85,716			
3340083972	EAST CHICAGO	IN		09/18/2024	12/22/2025	160,776							160,776	160,776			
3340084503	FREEPORT	NY		02/13/2025	12/22/2025	617,364							617,364	617,364			
3340084723	NEWARK	NJ		11/14/2024	12/22/2025	333,947							333,947	333,947			
3340084783	JERSEY CITY	NJ		09/26/2024	11/21/2025	415,800							415,800	415,800			
3340084986	WOODSIDE	NY		12/19/2024	11/21/2025	529,056							529,056	529,056			
3340085052	BRONX	NY		10/03/2024	12/22/2025	711,810							711,810	711,810			
3340085353	FRIDAY HARBOR	WA		10/31/2024	11/21/2025	220,800							220,800	220,800			
3340085774	HEMPSTEAD	NY		12/05/2024	11/21/2025	347,674							347,674	347,674			
3340085841	CLEVELAND	OH		10/31/2024	12/22/2025	43,520							43,520	43,520			
3340086042	CHICAGO	IL		10/10/2024	12/22/2025	163,152							163,152	163,152			
3340086135	LAKELAND	FL		10/23/2024	12/22/2025	109,771							109,771	109,771			
3340086518	BETHPAGE	NY		10/03/2024	11/21/2025	356,400							356,400	356,400			
3340087486	NEWARK	NJ		11/14/2024	12/22/2025	450,648							450,648	450,648			
3340089824	TOLEDO	OH		02/06/2025	11/21/2025	97,357							97,357	97,357			
3340090006	BROOKLYN	NY		12/12/2024	12/22/2025	745,668							745,668	745,668			
3340090718	ANDOVER	NJ		12/12/2024	12/22/2025	219,384							219,384	219,384			
3340092299	GREENWICH	CT		02/06/2025	12/22/2025	675,972							675,972	675,972			
3340092335	CHICAGO	IL		01/16/2025	11/21/2025	248,149							248,149	248,149			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3340093228	YONKERS	NY		04/24/2025	12/22/2025	178,199							178,199	178,199			
3340093942	HOLBROOK	NY		01/16/2025	12/22/2025	401,940							401,940	401,940			
3340094812	ANCHORAGE	AK		03/27/2025	12/22/2025	284,090							284,090	284,090			
3340095943	LEHIGH ACRES	FL		03/19/2025	12/22/2025	197,089							197,089	197,089			
3340096624	MARBLE FALLS	TX		03/07/2025	12/22/2025	223,423							223,423	223,423			
3340096963	METAIRIE	LA		03/27/2025	12/22/2025	432,670							432,670	432,670			
3340096968	WYNNEWOOD	PA		03/27/2025	12/22/2025	567,112							567,112	567,112			
3340097191	BOLINGBROOK	IL		03/27/2025	12/22/2025	232,056							232,056	232,056			
3340097528	FORT MYERS	FL		04/10/2025	12/22/2025	184,291							184,291	184,291			
3340097529	FORT MYERS	FL		04/10/2025	12/22/2025	172,087							172,087	172,087			
3340097697	CLEVELAND	OH		03/27/2025	12/22/2025	52,272							52,272	52,272			
3340097946	EGG HARBOR TOWNSHIP	NJ		04/10/2025	12/22/2025	228,096							228,096	228,096			
3340098475	SHALLOTTE	NC		06/26/2025	12/22/2025	454,589							454,589	454,589			
3340098613	HAZLETON	PA		04/24/2025	12/22/2025	141,150							141,150	141,150			
3340098766	BURBANK	IL		04/10/2025	11/21/2025	145,490							145,490	145,490			
3340098987	SCRANTON	PA		03/27/2025	12/22/2025	178,715							178,715	178,715			
3340099365	SCRANTON	PA		05/22/2025	12/22/2025	155,509							155,509	155,509			
3340099392	SMITHTOWN	NY		04/10/2025	12/22/2025	609,840							609,840	609,840			
3340099523	WOODBURY	NJ		04/24/2025	12/22/2025	212,256							212,256	212,256			
3340099715	CITRUS SPRINGS	FL		05/22/2025	12/22/2025	129,521							129,521	129,521			
3340099849	SCARSDALE	NY		05/29/2025	12/22/2025	674,685							674,685	674,685			
3340099884	GOODLAND	IN		06/26/2025	11/21/2025	44,748							44,748	44,748			
3340100090	TRENTON	NJ		05/29/2025	12/22/2025	106,722							106,722	106,722			
3340100091	SEGUIN	TX		05/29/2025	12/22/2025	99,386							99,386	99,386			
3340100250	DECATUR	GA		04/24/2025	12/22/2025	244,807							244,807	244,807			
3340100261	SHIRLEY	NY		04/24/2025	12/22/2025	246,708							246,708	246,708			
3340100398	SCHILLER PARK	IL		04/24/2025	12/22/2025	221,610							221,610	221,610			
3340100416	ROCHESTER	NY		05/22/2025	12/22/2025	67,082							67,082	67,082			
3340100671	METAIRIE	LA		05/22/2025	12/22/2025	378,848							378,848	378,848			
3340100834	COLUMBIA	SC		05/29/2025	12/22/2025	207,979							207,979	207,979			
3340101151	BIRMINGHAM	AL		05/22/2025	12/22/2025	85,560							85,560	85,560			
3340101198	BRIDGEPORT	CT		05/22/2025	11/21/2025	251,222							251,222	251,222			
3340101239	GULFPORT	MS		05/22/2025	12/22/2025	125,294							125,294	125,294			
3340101635	EAST ORANGE	NJ		05/22/2025	12/22/2025	455,717							455,717	455,717			
3340101659	BUFFALO	NY		05/29/2025	11/21/2025	174,240							174,240	174,240			
3340101690	FLORISSANT	MO		05/22/2025	12/22/2025	113,731							113,731	113,731			
3340102027	CAPE CORAL	FL		05/22/2025	12/22/2025	285,714							285,714	285,714			
3340102032	SOUTH EUCLID	OH		05/22/2025	12/22/2025	100,322							100,322	100,322			
3340102726	MILILANI	HI		05/29/2025	12/22/2025	249,480							249,480	249,480			
3340103150	CHICAGO	IL		06/26/2025	11/21/2025	107,474							107,474	107,474			
3340103275	AKRON	OH		05/29/2025	12/22/2025	50,355							50,355	50,355			
3340103333	PEORIA	IL		06/26/2025	11/21/2025	43,750							43,750	43,750			
3340103686	TRENTON	NJ		06/05/2025	12/22/2025	125,374							125,374	125,374			
3340103919	CHICAGO	IL		06/26/2025	12/22/2025	337,590							337,590	337,590			
3340103978	MARSTONS MILLS	MA		07/15/2025	12/22/2025	437,778							437,778	437,778			
3340104329	CENTRAL ISLIP	NY		06/26/2025	12/22/2025	199,584							199,584	199,584			
3340104339	ELYRIA	OH		06/26/2025	12/22/2025	129,334							129,334	129,334			
3340104610	BROOKLYN	NY		06/26/2025	11/21/2025	994,356							994,356	994,356			
3340104731	CHICAGO	IL		07/15/2025	12/22/2025	163,786							163,786	163,786			
3340105505	BUCHANAN	MI		09/15/2025	12/22/2025	102,935							102,935	102,935			
3340106038	BEDFORD	OH		07/29/2025	12/22/2025	153,288							153,288	153,288			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340109958	TROY	NY		09/29/2025	12/22/2025	136,858							136,858	136,858			
3350100779	CINCINNATI	OH		07/15/2025	12/22/2025	86,275							86,275	86,275			
3350102332	PATERSON	NJ		07/15/2025	12/22/2025	247,675							247,675	247,675			
3350102355	NEW ORLEANS	LA		07/15/2025	12/22/2025	93,975							93,975	93,975			
3350102521	HINGHAM	MA		07/15/2025	12/22/2025	376,110							376,110	376,110			
3350103674	TUSCUMBIA	AL		07/29/2025	12/22/2025	52,238							52,238	52,238			
3350103940	BRIDGEPORT	CT		07/15/2025	12/22/2025	271,635							271,635	271,635			
3350104224	MARSHFIELD	MA		07/15/2025	12/22/2025	522,549							522,549	522,549			
3350104426	LOS ANGELES	CA		07/15/2025	12/22/2025	424,447							424,447	424,447			
3350104650	FORT WORTH	TX		07/15/2025	12/22/2025	536,305							536,305	536,305			
3350104757	RIVERDALE	IL		07/29/2025	11/21/2025	102,386							102,386	102,386			
3350104916	CITRUS SPRINGS	FL		07/29/2025	12/22/2025	131,363							131,363	131,363			
3350105009	TAMPA	FL		07/29/2025	11/21/2025	99,808							99,808	99,808			
3350105016	MOORESVILLE	NC		08/08/2025	12/22/2025	522,375							522,375	522,375			
3350105153	CHICAGO	IL		07/15/2025	12/22/2025	171,687							171,687	171,687			
3350105438	MASPETH	NY		07/15/2025	12/22/2025	740,101							740,101	740,101			
3350105470	PHILADELPHIA	PA		07/15/2025	12/22/2025	110,745							110,745	110,745			
3350105866	HAMPTON	VA		07/15/2025	11/21/2025	116,490							116,490	116,490			
3350106020	DUNDALK	MD		07/29/2025	12/22/2025	113,599							113,599	113,599			
3350106268	WEST BABYLON	NY		07/15/2025	12/22/2025	359,046							359,046	359,046			
3350107441	CHICAGO	IL		09/15/2025	12/22/2025	268,849							268,849	268,849			
3350107804	STONE HARBOR	NJ		09/15/2025	12/22/2025	1,585,931							1,585,931	1,585,931			
3350109348	RESTON	VA		09/08/2025	12/22/2025	550,932							550,932	550,932			
3350109460	CAROL STREAM	IL		09/08/2025	12/22/2025	260,073							260,073	260,073			
3350109650	ROYAL OAK	MI		10/08/2025	12/22/2025	278,600							278,600	278,600			
3350109653	STOUGHTON	MA		09/15/2025	12/22/2025	250,695							250,695	250,695			
3350110398	WHEATLEY HEIGHTS	NY		09/15/2025	12/22/2025	257,009							257,009	257,009			
3350111518	ATLANTA	GA		10/20/2025	12/22/2025	59,551							59,551	59,551			
3350111585	ROSEDALE	MD		09/29/2025	12/22/2025	134,216							134,216	134,216			
3350111822	HOMEWOOD	IL		10/08/2025	12/22/2025	100,296							100,296	100,296			
3350112284	RIO RANCHO	NM		10/08/2025	12/22/2025	230,659							230,659	230,659			
3350112970	SYKESVILLE	MD		10/29/2025	11/21/2025	240,293							240,293	240,293			
3350113130	CONYERS	GA		10/08/2025	11/21/2025	142,295							142,295	142,295			
3350113195	BLACKWOOD	NJ		11/13/2025	12/22/2025	271,635							271,635	271,635			
3350113811	NEPTUNE CITY	NJ		11/13/2025	12/22/2025	89,988							89,988	89,988			
3410000482	MAHWAH	NJ		09/10/2024	12/23/2025	1,606,581							1,606,581	1,606,581			
3410000528	MULLICA HILL	NJ		09/24/2024	12/23/2025	325,968							325,968	325,968			
3410000539	NASHVILLE	TN		09/24/2024	12/23/2025	1,206,181							1,206,181	1,206,181			
3410000540	NASHVILLE	TN		09/24/2024	12/23/2025	1,198,265							1,198,265	1,198,265			
3410000541	NASHVILLE	TN		09/24/2024	12/23/2025	1,206,181							1,206,181	1,206,181			
3410000551	WESTFIELD	NJ		09/24/2024	12/23/2025	606,176							606,176	606,176			
3410000589	CHATHAM	NJ		11/08/2024	12/23/2025	866,061							866,061	866,061			
3410000605	MILLVILLE	NJ		01/17/2025	12/23/2025	83,980							83,980	83,980			
3410000614	GYPSUM	CO		12/09/2024	12/23/2025	366,340							366,340	366,340			
3410000641	MILLVILLE	NJ		12/09/2024	12/23/2025	85,386							85,386	85,386			
3410000642	UNION CITY	NJ		12/09/2024	12/23/2025	317,175							317,175	317,175			
3410000653	NASHVILLE	TN		12/23/2024	12/23/2025	1,834,593							1,834,593	1,834,593			
3410000676	LIVINGSTON	NJ		01/10/2025	12/23/2025	840,438							840,438	840,438			
3410000680	GYPSUM	CO		02/07/2025	12/23/2025	374,528							374,528	374,528			
3410000718	MANAHAWKIN	NJ		02/24/2025	12/23/2025	414,103							414,103	414,103			
3410000750	ROYAL OAK	MI		03/14/2025	12/23/2025	337,329							337,329	337,329			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3410000769	AUSTIN	TX		04/17/2025	12/23/2025	666,962							666,962	666,962			
3410000810	VINELAND	NJ		04/17/2025	12/23/2025	141,894							141,894	141,894			
3410000815	BLUFFTON	SC		05/09/2025	12/23/2025	202,471							202,471	202,471			
3410000941	FRANKLIN	TN		09/19/2025	12/23/2025	1,714,348							1,714,348	1,714,348			
3410000983	WARREN	NJ		09/26/2025	12/23/2025	585,754							585,754	585,754			
3500104562	MIAMI	FL		08/12/2024	12/22/2025	464,876							464,876	464,876			
3500110455	EL CAJON	CA		01/08/2025	12/22/2025	622,703							622,703	622,703			
3500113565	CHARLESTON	SC		02/18/2025	12/22/2025	13,050							13,050	13,050			
3500115074	LOS ANGELES	CA		01/27/2025	12/22/2025	588,816							588,816	588,816			
3500115091	LYNDEN	WA		01/08/2025	12/22/2025	317,106							317,106	317,106			
3500115097	LYNDEN	WA		01/08/2025	12/22/2025	316,507							316,507	316,507			
3500116854	CHICAGO	IL		03/10/2025	12/22/2025	198,904							198,904	198,904			
3500118261	POMPANO BEACH	FL		03/10/2025	12/22/2025	283,311							283,311	283,311			
3500119340	WEST PALM BEACH	FL		04/07/2025	12/22/2025	261,000							261,000	261,000			
3500119630	LOS ANGELES	CA		05/22/2025	12/22/2025	423,219							423,219	423,219			
3500120170	HARTSVILLE	SC		04/07/2025	12/22/2025	165,771							165,771	165,771			
3500120379	HOLLYWOOD	FL		04/21/2025	12/22/2025	267,555							267,555	267,555			
3500121362	BOLIVIA	NC		05/02/2025	12/22/2025	256,831							256,831	256,831			
3510129108	TAMPA	FL		09/08/2025	12/22/2025	174,351							174,351	174,351			
3510129524	WAIKOLOA	HI		10/07/2025	12/22/2025	204,610							204,610	204,610			
3700005828	BROOKLYN	NY		04/17/2025	12/23/2025	570,375							570,375	570,375			
4010061990	PHILADELPHIA	PA		11/29/2023	12/05/2025	764,409		(28,711)			(28,711)		735,699	735,699			
362421731101	NEWTON	MA		09/23/2024	12/30/2025	1,258,150							1,258,150	1,258,150			
362428213102	JACKSONVILLE	FL		11/22/2024	12/30/2025	498,750							498,750	498,750			
362428213103	JACKSONVILLE	FL		11/22/2024	12/30/2025	348,750							348,750	348,750			
362428213104	JACKSONVILLE	FL		11/22/2024	12/30/2025	348,750							348,750	348,750			
362428213105	JACKSONVILLE	FL		11/22/2024	12/30/2025	345,000							345,000	345,000			
362502021102	LIVERMORE	CA		02/27/2025	12/30/2025	568,000							568,000	568,000			
362503311102	BOWLING GREEN	KY		03/26/2025	12/30/2025	174,000							174,000	174,000			
362503512110	DALLAS	TX		03/26/2025	12/30/2025	562,100							562,100	562,100			
362507721101	SAN BERNARDINO	CA		04/17/2025	12/30/2025	451,500							451,500	451,500			
0399999. Mortgages disposed						770,746,151		(12,030,169)	18,067		(12,048,235)	505,475	759,203,391	757,461,810	841,094	(2,582,675)	(1,741,580)
40015922	SAINT ALBANS	NY		01/13/2021		294,707			28,587		(28,587)		266,120	266,120			
40015931	BROOKLYN	NY		12/10/2020		334,370			39,288		(39,288)		295,082	295,082			
40017588	SOUTH RICHMOND HILL	NY		03/18/2021		450,011			58,501		(58,501)		391,510	391,510			
40018976	CHICAGO	IL		03/18/2021		81,289			9,755		(9,755)		71,534	71,534			
40019403	PHILADELPHIA	PA		04/30/2021		66,689			10,087		(10,087)		56,602	56,602			
40020340	CHICAGO	IL		04/20/2021		135,717			48,858		(48,858)		86,859	86,859			
40021199	INDIANAPOLIS	IN		07/30/2021		263,272			53,181		(53,181)		210,091	210,091			
40022447	CINCINNATI	OH		06/24/2021		53,646			7,510		(7,510)		46,135	46,135			
40022876	CHICAGO	IL		07/30/2021		370,382			50,002		(50,002)		320,380	320,380			
100000386	ALSIP	IL		09/27/2016		86,928		100,491			100,491		187,419	187,419			
100010791	BARRYVILLE	NY		12/23/2016		95,492		(2,759)			(2,759)		92,733	92,733			
100011535	ALSIP	IL		03/08/2017		184,906		51,622			51,622		236,528	236,528			
100012330	DU QUOIN	IL		04/28/2017		(3,077)		3,077			3,077						
100012863	CHICAGO	IL		05/25/2017		108,969		22,409			22,409		131,378	131,378			
100013483	PARRISH	FL		05/25/2017		257,703		59,258			59,258		316,961	316,961			
100014296	GREAT FALLS	VA		09/27/2017		1,144,670		169,218			169,218		1,313,889	1,180,800		(133,089)	(133,089)
100025868	LAKE ORION	MI		09/20/2018		105,318		42,023			42,023		147,341	147,341			
100028023	EATON RAPIDS	MI		10/26/2018		105,829		21,154			21,154		126,982	126,982			
100031471	EL CENTRO	CA		03/29/2019		128,264		5,889			5,889		134,153	134,153			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043478	MILWAUKEE	WI		08/13/2020		128,249		12,274			12,274		140,523	140,523			
100044774	OLDMANS TWP	NJ		11/19/2020		142,359		(9,909)			(9,909)		132,450	132,450			
100046152	POCATELLO	ID		11/25/2020		32,911		15			15		32,926	32,926			
100047978	FORT MYERS	FL		11/20/2020		241,175		(22,370)			(22,370)		218,804	218,804			
100049636	BALA CYNWYD	PA		11/20/2020		169,899		11,015			11,015		180,914	168,100		(12,814)	(12,814)
100054180	CLEVELAND	OH		03/23/2021		51,732		(2,531)			(2,531)		49,200	49,200			
100054302	MYRTLE BEACH	SC		03/23/2021		222,718		(3,132)			(3,132)		219,586	219,586			
100054312	ROBBINS	IL		03/23/2021		26,598		(1,106)			(1,106)		25,492	25,492			
100054387	NEWTON FALLS	OH		03/23/2021		102,453		(6,039)			(6,039)		96,415	96,415			
100054855	RAMSEY	MN		03/23/2021		333,244		(22,376)			(22,376)		310,868	310,868			
100055752	MINNEAPOLIS	MN		03/23/2021		368,237		(4,797)			(4,797)		363,440	363,440			
100064702	NORTH LITTLE ROCK	AR		07/14/2021		64,172		(3,651)			(3,651)		60,521	60,521			
100064840	BALTIMORE	MD		07/14/2021		122,141		(5,541)			(5,541)		116,599	116,599			
100078284	SEGUIN	TX		02/10/2022		779,043		(38,439)	187,104		(225,543)		553,500	553,500			
100078941	BATTLE CREEK	MI		02/24/2022		57,490		(467)			(467)		57,023	57,023			
100079531	WINTER GARDEN	FL		04/25/2022		263,153		(22,537)			(22,537)		240,616	240,616			
100082596	BERMUDA DUNES	CA		04/14/2022		582,043		26,882	36,332		(9,450)		572,593	572,593			
100083675	ENCINO	CA		06/21/2022		2,610,754		117,501	1,170,254		(1,052,754)		1,558,000	1,558,000			
100084623	CONROE	TX		08/02/2022		366,467		(21,664)			(21,664)		344,803	344,803			
100088159	OAK POINT	TX		10/25/2022		1,705,093		54,907			54,907		1,760,000	1,760,000			
100088243	BALTIMORE	MD		10/17/2022		164,634		(3,461)	99,672		(103,134)		61,500	61,500			
100089426	LOS ANGELES	CA		11/18/2022		1,605,099		(21,525)	763,573		(785,099)		820,000	820,000			
100090074	SONOMA	CA		01/13/2023		618,253		23,553	32,875		(9,322)		608,931	608,931			
100090974	FOREST KNOLLS	CA		01/31/2023		928,705		(32,229)	68,277		(100,505)		828,200	828,200			
100091518	DUNDALK	MD		01/20/2023		172,131		7,560	11,759		(4,200)		167,931	167,931			
100099665	PHOENIX	AZ		04/06/2023		260,008		(695)	124,013		(124,708)		135,300	135,300			
100099768	BALTIMORE	MD		02/28/2023		162,089		7,294			7,294		169,383	169,383			
100099847	BALTIMORE	MD		02/28/2023		152,185		6,749			6,749		158,934	158,934			
100100022	BALTIMORE	MD		03/28/2023		1,666,791		433,148	390,873		42,275		1,709,066	1,709,066			
100100029	BALTIMORE	MD		03/28/2023		209,151		(1,256)	43,895		(45,151)		164,000	164,000			
100101767	BALTIMORE	MD		03/31/2023		113,648		5,110			5,110		118,757	118,757			
100103143	BALTIMORE	MD		04/21/2023		155,412		(4,970)	93,041		(98,012)		57,400	57,400			
100103157	BALTIMORE	MD		04/21/2023		166,930		(4,580)	121,350		(125,930)		41,000	41,000			
100103240	FLORENCE	AZ		04/27/2023		183,137		(8,574)	77,803		(86,377)		96,760	96,760			
100109844	BALTIMORE	MD		06/22/2023		158,002		3,906	7,010		(3,104)		154,897	154,897			
100109907	ATLANTA	GA		06/22/2023		205,409		(5,951)			(5,951)		199,458	199,458			
100110846	MONTGOMERY	AL		06/29/2023		53,211		457			457		53,668	53,668			
100111804	LITHONIA	GA		06/29/2023		46,499		28,736			28,736		75,235	75,235			
100111877	MASSILLON	OH		06/29/2023		34,783		3,778			3,778		38,561	38,561			
100112781	BIRMINGHAM	AL		06/29/2023		63,465		(6,528)			(6,528)		56,938	56,938			
100117268	OAKLAND	CA		07/20/2023		423,505		(1,518)			(1,518)		421,987	421,987			
100117566	SPRING	TX		07/20/2023		559,665		96,032	99,318		(3,286)		556,378	556,378			
100119125	AUBURN	WA		07/28/2023		512,144		12,856	49,400		(36,544)		475,600	475,600			
100119713	BALTIMORE	MD		08/08/2023		164,794		(6,019)	93,175		(99,194)		65,600	65,600			
100119715	BALTIMORE	MD		08/08/2023		139,634		(4,704)			(4,704)		134,929	134,929			
100119717	BALTIMORE	MD		08/08/2023		156,377		(5,810)			(5,810)		150,567	150,567			
100119718	BALTIMORE	MD		08/08/2023		164,004		(5,525)			(5,525)		158,479	158,479			
100119719	BALTIMORE	MD		08/08/2023		140,145		(5,207)			(5,207)		134,938	134,938			
100121044	HOUSTON	TX		08/30/2023		342,975		(4,148)	14,420		(18,568)		324,407	324,407			
100126772	FRANKLIN	OH		08/30/2023		64,220		10,441			10,441		74,661	74,661			
100128236	GALVESTON	TX		09/14/2023		540,084		(8,407)	27,378		(35,784)		504,300	504,300			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129789	ANNA	TX		09/27/2023		242,162		(8,289)			(8,289)		233,874	233,874			
100129865	WEST SPRINGFIELD	MA		09/27/2023		262,589		(8,289)			(8,289)		254,299	254,299			
100129869	SPRINGFIELD	MA		09/27/2023		267,557		1,310	6,363		(5,053)		262,503	262,503			
100129900	BALTIMORE	MD		09/27/2023		171,460		(4,569)	52,091		(56,660)		114,800	114,800			
100133344	SHERMAN OAKS	CA		11/21/2023		2,653,138		322,152	679,290		(357,138)		2,296,000	2,296,000			
100134448	LITTLETON	CO		10/30/2023		1,445,913		32,251	182,565		(150,313)		1,295,600	1,295,600			
100136737	BALTIMORE	MD		11/27/2023		149,349		(4,396)	87,552		(91,949)		57,400	57,400			
100136738	BALTIMORE	MD		11/27/2023		149,196		(4,323)			(4,323)		144,872	144,872			
100136739	BALTIMORE	MD		11/27/2023		148,666		(3,823)	103,844		(107,666)		41,000	41,000			
100136740	BALTIMORE	MD		11/27/2023		148,474		(3,579)	89,135		(92,714)		55,760	55,760			
100136743	BALTIMORE	MD		11/27/2023		148,666		(3,823)	91,544		(95,366)		53,300	53,300			
100136745	BALTIMORE	MD		11/27/2023		149,441		(4,562)	63,290		(67,851)		81,590	81,590			
100136749	BALTIMORE	MD		11/27/2023		149,409		(4,533)	83,377		(87,909)		61,500	61,500			
100136753	BALTIMORE	MD		11/27/2023		132,632		(2,051)			(2,051)		130,581	130,581			
100136754	BALTIMORE	MD		11/27/2023		143,117		(3,795)	65,521		(69,317)		73,800	73,800			
100139394	BALTIMORE	MD		12/28/2023		167,696		(4,427)	73,069		(77,496)		90,200	90,200			
100139395	BALTIMORE	MD		12/28/2023		126,901		(3,377)	78,424		(81,801)		45,100	45,100			
100139398	BALTIMORE	MD		12/28/2023		165,760		(4,510)	107,950		(112,460)		53,300	53,300			
100139399	BALTIMORE	MD		12/28/2023		150,510		(4,205)	64,305		(68,510)		82,000	82,000			
100139400	BALTIMORE	MD		12/28/2023		121,170		(3,225)	81,046		(84,270)		36,900	36,900			
100139401	BALTIMORE	MD		12/28/2023		126,878		(3,350)	72,688		(76,038)		50,840	50,840			
321100346	HORSESHOE BAY	TX		03/03/2023		1,109,997			133,200		(133,200)		976,797	976,797			
322040449	HORSESHOE BAY	TX		06/09/2022		96,193			5,507		(5,507)		90,686	90,686			
322040662	HORSESHOE BAY	TX		07/07/2022		843,207			56,706		(56,706)		786,501	786,501			
322050091	PORT CHARLOTTE	FL		07/07/2022		227,862			9,283		(9,283)		218,579	218,579			
322050393	GEORGETOWN	TX		06/09/2022		1,015,000			123,069		(123,069)		891,931	891,931			
322060325	HORSESHOE BAY	TX		08/04/2022		227,959			68,388		(68,388)		159,571	159,571			
322080137	SALEM	OR		10/25/2022		6,272,066			3,763,240		(3,763,240)		2,508,826	2,508,826			
322110988	MONROE	NC		01/09/2023		370,744			33,367		(33,367)		337,377	337,377			
322120576	SEATTLE	WA		05/02/2023		2,970,000			267,300		(267,300)		2,702,700	2,702,700			
322120648	SEATTLE	WA		05/02/2023		1,120,000			57,400		(57,400)		1,062,600	1,062,600			
322120959	SEATTLE	WA		05/02/2023		3,069,836			306,984		(306,984)		2,762,852	2,762,852			
323050936	PHOENIX	AZ		07/26/2023		3,374,000			371,140		(371,140)		3,002,860	3,002,860			
3310026975	PHILADELPHIA	PA		10/22/2021		93,972			20,815		(20,815)		73,157	73,157			
3310028391	CHICAGO	IL		04/20/2022		180,428			52,324		(52,324)		128,104	128,104			
3310028439	CHICAGO	IL		11/29/2021		42,323			3,915		(3,915)		38,408	38,408			
3310028467	FRANKFORT	KY		01/11/2022		18,709			2,053		(2,053)		16,656	16,656			
3310029546	ST. LOUIS	MO		03/22/2022		6,695			4,695		(4,695)		2,000	2,000			
3310030452	OAKLAND	CA		02/25/2022		282,458			87,562		(87,562)		194,896	194,896			
3310030489	YUCCA VALLEY	CA		01/31/2022		106,599			18,442		(18,442)		88,158	88,158			
3310031783	WASHINGTON	DC		02/25/2022		128,497			23,290		(23,290)		105,207	105,207			
3310034892	BALTIMORE	MD		04/29/2022		33,178			2,099		(2,099)		31,079	31,079			
3310035012	CHICAGO	IL		06/15/2022		70,968			16,571		(16,571)		54,397	54,397			
3310035097	EAST ORANGE	NJ		06/14/2022		3,874,632			920,225		(920,225)		2,954,407	2,954,407			
3310035317	INDIANAPOLIS	IN		06/23/2022		347,241			179,523		(179,523)		167,717	167,717			
3310035783	CHICAGO	IL		06/29/2022		63,113			8,189		(8,189)		54,924	54,924			
3310035837	INDIANAPOLIS	IN		06/07/2022		159,750			36,743		(36,743)		123,008	123,008			
3310036430	INDIANAPOLIS	IN		07/14/2022		33,450			2,885		(2,885)		30,565	30,565			
3310036460	CENTER POINT	AL		06/23/2022		2,075,072			31,126		(31,126)		2,043,946	2,043,946			
3310036702	INDIANAPOLIS	IN		06/07/2022		63,397			8,876		(8,876)		54,521	54,521			
3310036703	INDIANAPOLIS	IN		06/07/2022		65,620			9,187		(9,187)		56,433	56,433			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310036798	BALTIMORE	MD		07/14/2022		14,850			813		(813)		14,037	14,037			
3310036880	COOPER CITY	FL		06/15/2022		180,226			26,403		(26,403)		153,823	153,823			
3310036942	DETROIT	MI		07/14/2022		28,769			4,064		(4,064)		24,705	24,705			
3310037203	HOLLYWOOD	FL		06/15/2022		133,868			21,720		(21,720)		112,148	112,148			
3310037509	VERNON	CT		07/25/2022		45,869			4,702		(4,702)		41,167	41,167			
3310037584	COOPER CITY	FL		07/14/2022		206,569			51,694		(51,694)		154,875	154,875			
3310037838	CHICAGO	IL		07/25/2022		87,307			13,423		(13,423)		73,883	73,883			
3310037911	COPPER CITY	FL		06/29/2022		189,278			32,177		(32,177)		157,101	157,101			
3310037937	EAST ORANGE	NJ		06/29/2022		128,081			10,887		(10,887)		117,194	117,194			
3310038060	CHICAGO	IL		07/14/2022		45,590			2,279		(2,279)		43,310	43,310			
3310038129	ALEXANDER	NC		08/16/2022		39,167			2,056		(2,056)		37,111	37,111			
3310038191	NEW ORLEANS	LA		07/25/2022		67,480			3,678		(3,678)		63,802	63,802			
3310038614	CHICAGO	IL		08/01/2022		(104,247)							(104,247)	(62,548)		41,699	41,699
3310039201	COOPER CITY	FL		09/21/2022		175,257			27,910		(27,910)		147,347	147,347			
3310039226	WASHINGTON	DC		08/01/2022		98,500			11,377		(11,377)		87,123	87,123			
3310039506	CHICAGO	IL		09/08/2022		85,462			22,690		(22,690)		62,772	62,772			
3310039875	FOREST PARK	IL		08/08/2022		26,507			3,744		(3,744)		22,763	22,763			
3310040141	DETROIT	MI		10/12/2022		173,737			47		(47)		173,690	173,690			
3310040472	HARTFORD	CT		09/08/2022		45,768			2,494		(2,494)		43,273	43,273			
3310041121	HATTIESBURG	MS		09/28/2022		47,177			2,453		(2,453)		44,724	44,724			
3310041178	CHICAGO	IL		10/19/2022		69,958			14,429		(14,429)		55,529	55,529			
3310041505	DETROIT	MI		09/28/2022		167,727			17,192		(17,192)		150,535	150,535			
3310041517	ATLANTA	GA		11/01/2022		69,577			11,132		(11,132)		58,445	58,445			
3310041547	CHICAGO	IL		10/12/2022		46,763			15,549		(15,549)		31,214	31,214			
3310043011	DETROIT	MI		11/10/2022		15,593			1,014		(1,014)		14,579	14,579			
3310043570	PHILADELPHIA	PA		11/01/2022		44,847			3,375		(3,375)		41,472	41,472			
3310043584	SALEM	NJ		11/10/2022		33,966			4,755		(4,755)		29,211	29,211			
3310049064	CHICAGO	IL		05/18/2023		49,102			5,819		(5,819)		43,283	43,283			
3310050152	CORPUS CHRISTI	TX		04/27/2023		12,771			639		(639)		12,133	12,133			
3310050751	HAVANA	FL		05/11/2023		44,075			22,269		(22,269)		21,806	21,806			
3310051055	BELLEVILLE	IL		04/27/2023		28,845			1,565		(1,565)		27,280	27,280			
3310051247	BELLEVILLE	IL		04/27/2023		35,789			4,107		(4,107)		31,682	31,682			
3310052127	SAN ANTONIO	TX		05/25/2023		314,312			217,347		(217,347)		96,965	96,965			
3310052276	DETROIT	MI		05/18/2023		19,869			149		(149)		19,720	19,720			
3310052645	AUGUSTA	GA		05/25/2023		30,517			7,660		(7,660)		22,857	22,857			
3310052961	ALBANY	NY		06/29/2023		50,935			4,839		(4,839)		46,096	46,096			
3310053099	HOLLYWOOD	FL		05/25/2023		58,509			6,436		(6,436)		52,073	52,073			
3310053518	NORTH LITTLE ROCK	AR		11/21/2023		19,602			3,112		(3,112)		16,490	16,490			
3310053764	BOSTON	MA		07/27/2023		327,443			44,696		(44,696)		282,747	282,747			
3310053985	DETROIT	MI		08/31/2023		18,763			6,591		(6,591)		12,172	12,172			
3310054450	DETROIT	MI		06/21/2023		25,364			2,834		(2,834)		22,529	22,529			
3310054522	BOSTON	MA		07/27/2023		173,745			22,543		(22,543)		151,202	151,202			
3310054524	BOSTON	MA		07/27/2023		173,745			22,543		(22,543)		151,202	151,202			
3310054889	BOSTON	MA		07/27/2023		327,443			38,474		(38,474)		288,968	288,968			
3310055064	ORANGE	NJ		06/29/2023		90,526			6,540		(6,540)		83,985	83,985			
3310055337	CHICAGO	IL		08/31/2023		41,902			2,870		(2,870)		39,032	39,032			
3310055391	ATLANTA	GA		06/29/2023		72,973			5,911		(5,911)		67,062	67,062			
3310055984	DETROIT	MI		08/31/2023		21,749			3,724		(3,724)		18,024	18,024			
3310058153	HOOKS	TX		08/31/2023		9,363			859		(859)		8,504	8,504			
3310060004	BALTIMORE	MD		10/06/2023		38,402			5,760		(5,760)		32,642	32,642			
3310062884	NORTH ADAMS	MA		10/31/2023		16,543			869		(869)		15,674	15,674			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310063572	AUGUSTA	GA		07/19/2024		83,944			5,456		(5,456)		78,487	78,487			
3310068637	DETROIT	MI		02/15/2024		20,434			2,713		(2,713)		17,721	17,721			
3310068715	BELLEVILLE	IL		02/15/2024		18,503			2,341		(2,341)		16,162	16,162			
3310081008	BIRMINGHAM	AL		10/03/2024		31,185			2,027		(2,027)		29,158	29,158			
3310089609	BIRMINGHAM	AL		12/12/2024		45,441			3,862		(3,862)		41,579	41,579			
3310089992	TRUSSVILLE	AL		12/19/2024		117,686			10,592		(10,592)		107,094	107,094			
3320043607	NEWARK	NJ		01/10/2023		1,887,701			943,379		(943,379)		944,323	944,323			
3320043625	NEWARK	NJ		01/30/2023		1,584,595			372,380		(372,380)		1,212,215	1,212,215			
3320044355	CHICAGO	IL		02/13/2023		3,455,803			863,951		(863,951)		2,591,852	2,591,852			
3320044501	PROVIDENCE	RI		04/04/2023		58,333			5,979		(5,979)		52,354	52,354			
3320044930	STAFFORD SPRINGS	CT		01/30/2023		173,432			44,399		(44,399)		129,033	129,033			
3320046469	ATLANTA	GA		02/13/2023		168,239			14,300		(14,300)		153,938	153,938			
3320046845	GARY	IN		02/27/2023		115,087			14,817		(14,817)		100,270	100,270			
3320047297	DETROIT	MI		02/27/2023		735,693			663,043		(663,043)		72,650	72,650			
3320047505	MILWAUKEE	WI		02/27/2023		76,229			13,150		(13,150)		63,080	63,080			
3320047982	HUNTINGTON	WV		03/15/2023		643,500			42,793		(42,793)		600,707	600,707			
3320048070	BALTIMORE	MD		06/21/2023		286,699			129,015		(129,015)		157,684	157,684			
3320048486	MCMINNVILLE	TN		03/15/2023		186,102			24,426		(24,426)		161,676	161,676			
3320048544	BATON ROUGE	LA		04/19/2023		73,256			3,938		(3,938)		69,319	69,319			
3320049200	MIAMI	FL		04/19/2023		475,250			44,555		(44,555)		430,695	430,695			
3320050058	PALOS HEIGHTS	IL		04/04/2023		142,560			16,394		(16,394)		126,166	126,166			
3320050395	FORT MYERS	FL		04/04/2023		399,168			24,449		(24,449)		374,719	374,719			
3320051294	DETROIT	MI		04/27/2023		123,433			24,687		(24,687)		98,747	98,747			
3320051492	MIAMI	FL		04/27/2023		678,647			111,977		(111,977)		566,670	566,670			
3320052216	DETROIT	MI		05/11/2023		181,789			82,032		(82,032)		99,757	99,757			
3320052442	BOSTON	MA		05/18/2023		1,180,575			129,863		(129,863)		1,050,712	1,050,712			
3320052446	BOSTON	MA		05/18/2023		1,180,575			129,863		(129,863)		1,050,712	1,050,712			
3340068612	BIG BEAR CITY	CA		03/07/2024		536,184			4,021		(4,021)		532,163	532,163			
3340070141	PHILADELPHIA	PA		04/05/2024		177,408			21,067		(21,067)		156,341	156,341			
3340071111	WASHINGTON	DC		03/21/2024		498,960			42,412		(42,412)		456,548	456,548			
3340071128	WASHINGTON	DC		03/07/2024		397,008			79,898		(79,898)		317,110	317,110			
3340071167	CAPE CORAL	FL		03/21/2024		380,160			66,528		(66,528)		313,632	313,632			
3340073615	CHICAGO	IL		04/12/2024		148,777			10,414		(10,414)		138,363	138,363			
3340074344	FRIENDSWOOD	TX		04/30/2024		544,896			55,035		(55,035)		489,861	489,861			
3340075524	DETROIT	MI		05/10/2024		131,488			22,517		(22,517)		108,971	108,971			
3340075820	CLARKSDALE	MS		05/10/2024		83,160			13,306		(13,306)		69,854	69,854			
3340083033	NORTH ADAMS	MA		10/31/2024		55,440			4,712		(4,712)		50,728	50,728			
3500104531	DALLAS	TX		08/12/2024		2,126,063			406,078		(406,078)		1,719,985	1,719,985			
4010044254	BALTIMORE	NY		02/02/2023		1,364,889		3,255	322,869		(319,614)		1,045,275	1,045,275			
4010052507	INKSTER	MI		07/27/2023		1,156,827		(338)	319,565		(319,904)		836,923	836,923			
100055551	DECATUR	GA		03/23/2021		89,463							89,463	89,463			
100117522	GALVESTON	TX		07/20/2023		247,228							247,228	247,228			
100119164	SANTA ROSA BEACH	FL		07/31/2023		64,229							64,229	64,229			
100120568	SCOTTSDALE	AZ		08/18/2023		1,599,000							1,599,000	1,599,000			
100128228	SANFORD	MI		09/14/2023		231,562							231,562	231,562			
100127504	HOUSTON	TX		09/08/2023		240,631							240,631	240,631			
100132440	PROSPER	TX		11/03/2023		1,148,000							1,148,000	1,148,000			
4010044975	ORCHARD LAKE	MI		03/22/2023		712,585							712,585	712,585			
0499999. Mortgages transferred						88,749,495		1,318,433	18,268,461		(16,950,028)		71,799,467	71,695,263		(104,204)	(104,204)
0599999 - Totals						12,664,015,464		(58,878,745)	35,678,133	19,267,055	(75,289,822)	47,150,424	12,635,876,067	12,747,768,768	98,710,602	13,182,102	111,892,703

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative						13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Restr-icted Asset Code	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Ower-ship
00264#-AA-5	AP Aristotle Holdings LLC Aristotle Junior 0% Perpetual 0.000% 09/30/24		Wilmington	DE	Tax Free Exchange		02/28/2025		16,122,455	10,783,834	10,783,834	(5,338,621)							0.000
G2973#-AB-4	AP Chia Issuer LLC AP Chia PERP NC10 JR Notes 0.000% 04/14/25			CYM			05/29/2025		118,042	112,655	111,779	(6,262)	9,118				(24)		0.000
G2971@-AA-0	AP Pistachio LP Pistachio Jr Secured Perp Nts 0.000% 04/01/88			CYM	Transfer from Schedule D		01/01/2025		3,944,526	4,425,152	4,291,472						346,946		0.000
0499999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - affiliated									20,185,023	15,321,641	15,187,085	(5,344,883)	9,118			346,946	(24)		XXX
90117P-AQ-8	1211 Avenue of the Americas Tr AOTA 2015-1211 E 4.142% 08/10/35		New York	NY	Transfer from Schedule D	3.C	01/01/2025		85,081,101	77,949,983	77,949,983	(6,856,740)	129,259				3,463,856		0.000
04410R-AQ-9	Ashford Hospitality Trust 2018 AHT1 2018-ASHF F 8.022% 04/15/35		Dallas	TX	Transfer from Schedule D	3.B	01/01/2025		46,997,050	46,962,386	46,962,386	(34,664)	407,905				4,052,450		0.000
61764B-AU-7	Morgan Stanley Capital I Trust MSC 2014-150E G 4.295% 09/09/32		New York	NY	Transfer from Schedule D	6.	01/01/2025		34,234,162	22,425,000	22,425,000		20,409	11,809,162			595,159		0.000
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated									166,312,313	147,337,369	147,337,369	(6,891,404)	557,573	11,809,162			8,111,465		XXX
L0009*-AB-4	AP Dolphin (Luxembourg) S.a.r. AP Dolphin 4.750% 12/31/32			LUX	Transfer from Schedule D	2.B	01/01/2025		33,967,353	37,110,374	37,110,374	(723,954)	4,438,791				3,939,010	1,393,124	0.000
G2964#-AB-5	AP Grange Holdings LLC AP Grange Tranche B 5.000% 03/20/45			CYM	Transfer from Schedule D	2.B	01/01/2025		429,756,073	411,998,739	411,998,739	(17,743,830)	42,889,185				31,661,927		0.000
0699999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - affiliated									463,723,426	449,109,113	449,109,113	(18,467,784)	47,327,976			3,939,010	33,055,051		XXX
	AHVF II Accelerate Co-Invest, SCSp				AltsCo LT Addition						31,847,414	9,865,713						242,551	0.000
	Apollo Starmoon CEPF Co-Invest, L.P.				AltsCo LT Addition						5,521,486	(207,757)						224,639	0.000
1899999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - preferred stocks - affiliated											37,368,900	9,657,956						467,190	XXX
	Athene Momentum Investor, L.P.				AltsCo LT Addition						933	68,351						90,016	0.000
	Atlas Securitized Products Holdings LP				AltsCo LT Addition						87,148,294	70,629,340							0.000
	BSI, LLC				AltsCo LT Addition						84,081	145,079							0.000
	CD&R Friends & Family Feeder Fund X L.P.			CYM	CD&R Associates X, LP.		06/27/2023		10,440,367	8,030,544	8,030,544	(445,116)					158,047	1,412,624	9.150
	Cibus Fund L.P,			GGY	Cibus Investments Limited		12/27/2022		12,994,313	13,374,158	13,374,158	172,151						408,353	5.870
	Cohesive Capital Partners Fund IV, L.P.				AltsCo LT Addition						14,067,754	1,985,891						27,601,652	0.000
	Cohesive Capital Partners II, L.P.				AltsCo LT Addition						9,796,442	(2,714,701)						1,805,375	0.000
	Cohesive Capital Partners III, L.P.				AltsCo LT Addition						26,469,983	603,222						3,824,845	0.000
	CSHC Co-Invest Unblocked, LLC				AltsCo LT Addition						8,345,326	298,518							0.000
	GNVA Debt Holdco, LLC		Wilmington	DE	Levine Leichtman Capital Partners		11/12/2013		446,133	2,692,269	2,692,269	61,641							4.190
	Gryphon Partners IV, L.P.		Wilmington	DE	Gryphon Genpar IV, LP.		12/27/2022		7,365,233	5,615,154	5,615,154	373,110						910,513	0.949
	Haveli Investments Software Fund I, L.P.				AltsCo LT Addition						59,677,785	2,249,160						106,840,420	0.000
	Haveli VC Gaming Fund I				AltsCo LT Addition						10,578,042	2,333,096						11,497,682	0.000
	Hollyport Secondary Opportunities VI, L.P.		Saint Helier	JEY	Hollyport Secondary Opportunities Management Limited		06/27/2023		10,901,352	9,501,313	9,501,313	(2,877,341)					2,687,475	4,500,000	4.100
	Hunter Point Capital Investors Offshore, L.P.				AltsCo LT Addition						22,433,218	2,043,634						11,745,781	0.000
	L Catteron VIII Offshore, L.P.		Wilmington	DE	Catteron Managing Partners VIII, LLC		12/27/2022		6,356,106	6,156,671	6,156,671	553,856					(105,170)	650,771	0.250
	LBR Co-Invest				AltsCo LT Addition						1,831,833	221,864							0.000
	Levine Leichtman Capital Partners Europe II SCSp				AltsCo LT Addition						5,046,330	1,572,232						641,667	0.000
	Levine Leichtman Capital Partners V, L.P.				AltsCo LT Addition						430,127	(246,690)						3,343,154	0.000
	Levine Leichtman Capital Partners VI, L.P.				AltsCo LT Addition						24,266,175	(255,282)						2,817,766	0.000
	NB Secondary Opportunities Offshore Fund IV LP		Wilmington	DE	NB Secondary Opportunities Associates IV GP LLC		12/27/2022		1,750,347	2,297,224	2,297,224	108,536					(92,445)	671,889	0.340
	New Catalyst Strategic Partners I-A, LP				AltsCo LT Addition						3,648,354	(507,190)						33,823,012	0.000
	NOVA Infrastructure Fund I, L.P.				AltsCo LT Addition						32,563,138	3,414,684						3,130,822	0.000
	NOVA Infrastructure GP I, L.P.				AltsCo LT Addition						617,368	136,615						3,230	0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	NOVA Infrastructure GP II, L.P.				AltsCo LT Addition						18,463	(571)						42,120	0.000
	NOVA Infrastructure Holdings, LP				AltsCo LT Addition						39,858	113,047							0.000
	Perella Weinberg Partners ABV Opportunity Fund III LP				AltsCo LT Addition						2,119,034	(1,597,043)						452,958	0.000
	Reservoir Strategic Partners Fund, L.P.				AltsCo LT Addition						10,793,583	2,509,732							0.000
	Riverside Micro-Cap Fund IV, L.P.		Wilmington	DE	RMCF IV Associates, L.P		12/27/2022		11,886,071	11,926,804	11,926,804	64,222					(5,254)	1,736,613	1.540
	SCHF US, LP				AltsCo LT Addition						42,748,043	8,316,084							0.000
	Sofinnova BiovelocITA II SLP				AltsCo LT Addition						418,434	(189,650)						8,244,692	0.000
	Sofinnova Capital XI				AltsCo LT Addition						1,175,730	(629,644)						43,025,578	0.000
	Sofinnova Digital Medicine I				AltsCo LT Addition						5,584,291	461,808						6,284,888	0.000
	Spiritus Aggregator, LP		Wilmington	DE	Spiritus GP LLC		09/17/2025		8,479,717	8,776,573	8,776,573	296,856						41,520,283	0.000
	Stepstone Secondary Opportunities Fund III Offshore SCSp			LUX	Stepstone Secondaries III (GP) SARL		06/27/2023		7,154,456	5,243,459	5,243,459	(1,021,108)					823,617	1,894,958	1.620
	Warwick European Opportunities Fund II (USD) LP				AltsCo LT Addition						2,894,559	266,391							0.000
	Warwick European Opportunities Fund II (USD) LP			CYM	Warwick European Opportunities Fund II (GP) Limited		12/27/2022		8,458,872	9,055,691	9,055,691	869,529							15.570
	Warwick European Opportunities Fund III (USD) Limited			CYM	Warwick European Opportunities Fund II (GP) Limited		12/27/2022		8,086,559	9,368,624	9,368,624	857,003						4,765,904	8.630
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									94,319,526	92,038,484	464,835,664	90,241,316					3,466,270	323,687,566	XXX
	A-A AMAPS, L.P.				AltsCo LT Addition						167,161,611	4,656,627							0.000
	AA Concrete Investor, L.P				AltsCo LT Addition						2,947,328	234,653							0.000
	AA Direct, L.P.				AltsCo LT Addition						14,635,531	2,118,110						11,931,563	0.000
	A-A Funding Holdco Offshore I, LLC				AltsCo LT Addition						119,876,331	(2,759,843)						89,946,870	0.000
	A-A Funding Holdco Offshore II, LLC				AltsCo LT Addition						119,876,331	(2,759,843)						89,946,870	0.000
	AA Net Lease, L.P.				AltsCo LT Addition						389,327,724	27,183,974							0.000
	A-A Offshore Java 2021-1 L.P.			CYM	Athene USA		03/25/2021		1	6,230,154	6,230,154	881,392					4,112,628		80.538
	AA Otter Investor, LP				AltsCo LT Addition						301,841,739	41,800,715						12,840,094	0.000
	AA RRH, L.P.				AltsCo LT Addition						642,969,796	87,105,947						44,780,683	0.000
	AA Sequoia Holdings, L.P.				AltsCo LT Addition						29,474,713	5,346,552						37,406,660	0.000
	A-A SPN-1 (MHC-AEL), L.P.				AltsCo LT Addition						35,418,653	4,383,346						4,765,903	0.000
	A-A SPN-11 (HVFII - AAA), L.P.				AltsCo LT Addition						172,728,041	26,012,515						21,876,636	0.000
	A-A SPN-18 (AIMF - AAA), L.P.				AltsCo LT Addition						61,802,543	(2,735,232)						25,337,321	0.000
	A-A SPN-19 (AIFIX - AAA), L.P.				AltsCo LT Addition						43,969,418	(325,267)						12,238,369	0.000
	A-A SPN-2 (ANRP III - AAA), L.P.				AltsCo LT Addition						24,418,722	8,185,883						1,769,612	0.000
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P.		Wilmington	DE	Apollo Advisors X, L.P.		12/27/2024		15,220,633	19,078,456	19,078,456	3,546,057					431,012	24,930,819	0.192
	A-A SPN-20 (AIFX) L.P.				AltsCo LT Addition						150,548,930	37,068,456						471,928,086	0.000
	A-A SPN-22 (AIOFIII-AAA), L.P.				AltsCo LT Addition						70,083,826	5,707,240						124,146,844	0.000
	A-A SPN-23 (S3ESH1-AAA), L.P.				AltsCo LT Addition						146,644,637	21,177,031						245,960,928	0.000
	A-A SPN-7 (RRH - IAFAMD), L.P.			CYM	Redding Ridge Advisors LLC		06/16/2025		39,193,857	32,475,460	32,475,460	12,878,532						2,282,787	1.107
	A-A SPN-8 (AIOFII - AAA), L.P.				AltsCo LT Addition						122,534,539	4,252,856						52,977,577	0.000
	AA Tundra Investor LP				AltsCo LT Addition						135,884,000	12,578,434							0.000
	AAA Aviation Holdings, L.P.				AltsCo LT Addition						351,143,202	32,466,711						62,746,911	0.000
	AAA Equipment, L.P.				AltsCo LT Addition						122,150,671	12,005,552							0.000
	AAEAGLE - SPV				AltsCo LT Addition						64,008,620	2,038,532						32,140,906	0.000
	AltsCo - Core (A-A Offshore AAA)		Cayman Island	CYM	A-A Offshore (AAA), L.P. (A A Offshore)		03/31/2022		8,484,936,429	11,328,650,985							17,685,881		67.860
	AltsCo - Core (AAA Aggregator)		Cayman Island	CYM	A-A Offshore (AAA), L.P. (A A Offshore)		10/06/2025		1,000,000	1,028,691	1,028,691	28,691							67.860
	AP CADMA HOLDINGS, L.P.				AltsCo LT Addition						279,916,373	8,939,403							0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	AP Highlands Co-Invest, L.P.		Wilmington	DE	Apollo Advisors IX, L.P.		06/27/2023		19,233,718	17,081,561	17,081,561	3,238,351						199,478	2.001
	Apollo GP Solutions, L.P.				AltsCo LT Addition						36,398,018	670,155						16,612,373	0.000
	Apollo Hybrid Value Fund, L.P.				AltsCo LT Addition						50,042,429	6,101,930						31,206,959	0.000
	Apollo Infra Equity US Fund, L.P.				AltsCo LT Addition						1,752,403	(531,805)						2,686,481	0.000
	Apollo Infrastructure Company LLC				AltsCo LT Addition						35,544,150	2,981,245							0.000
	Apollo Natural Resources Partners II, L.P.				AltsCo LT Addition						12,949,460	525,184						3,268,039	0.000
	Apollo USRE Granite Coinvest L.P.				AltsCo LT Addition						65,199,973	8,234,854						12,732,555	0.000
	Apterra Infrastructure Holdings, LP				AltsCo LT Addition						545,813,674	95,796,266							0.000
	Athene HD Investor, L.P.				AltsCo LT Addition						163,139,303	17,650,041						30,435,134	0.000
	Athene Petros Investor, L.P.				AltsCo LT Addition						44,387,617	(4,786,910)						50,711,863	0.000
	Athene Wessex Investor A, L.P.				AltsCo LT Addition						131,661,942	15,293,213						13,511,972	0.000
	Cayman Universe Holdings, LLC				AltsCo LT Addition						16,500,186	3,561,430							9.940
	Eliant Invest Holding, L.P.				AltsCo LT Addition						166,924,150	2,390,251						18,404,285	0.000
	Freedom Parent, LP				AltsCo LT Addition						736,690,112	180,243,708							0.000
	MidCap FinCo LLC				AltsCo LT Addition						587,598,068	73,151,670							0.000
	Motive Capital Fund II-A, LP				AltsCo LT Addition						43,861,239	10,531,048						13,498,255	0.000
	Motive Capital Fund II-B, LP		Wilmington	DE	Motive Capital Fund II GP		12/27/2022		9,373,287	15,392,469	15,392,469	2,121,971					1,254,975	3,326,435	1.327
	Motive Early Stage, LP				AltsCo LT Addition						25,384,787	68,092						8,466,030	0.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									8,568,957,924	11,419,937,777	6,324,497,580	769,257,715					23,484,496	1,575,015,296	XXX
	AG Essential Housing Fund II, L.P.				AltsCo LT Addition						11,258,105	3,274,741						56,710,415	0.000
	Bishop Senior Living Coinvest L.P.				AltsCo LT Addition						1,475,651	(6,074,754)						859,833	0.000
	Carlyle Europe Realty Feeder Fund, S.C.SP.				AltsCo LT Addition						16,464,147	(161,313)						2,598,704	0.000
	C-III Recovery Fund II L.P.				AltsCo LT Addition						4,399,190	(957,244)						2,825,269	0.000
	C-III Recovery Fund III L.P.				AltsCo LT Addition						22,998,981	(4,484,335)						902,262	0.000
	ESO Capital Real Assets Fund I S.C.Sp				AltsCo LT Addition						15,956,921	357,602							0.000
	Griffis Premium Apartment Fund IV, L.P.				AltsCo LT Addition						36,000,434	1,922,756						675,794	0.000
	Island NYC Recovery Fund I L.P.				AltsCo LT Addition						8,284,930	170,603						4,452,800	0.000
	Island Recovery Fund IV, LP				AltsCo LT Addition						16,939,186	1,537,144						8,831,118	0.000
	Pretium Olympus JV, LP				AltsCo LT Addition						122,511,945	(8,041,778)						3,132,774	0.000
	Pretium Residential Real Estate Fund II, L.P.				AltsCo LT Addition						13,773,797	(662,178)						5,820,368	0.000
	Rockbridge Hospitality Fund VII L.P.				AltsCo LT Addition						12,218,139	880,014						2,104,283	0.000
	SFR Delos Partners, L.P.				AltsCo LT Addition						150,712,995	(11,018,350)							0.000
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated											432,994,419	(23,257,092)						88,913,621	XXX
	5 Times Square		New York	NY	5 Times Square Equity		10/31/2024		130,214,613	106,059,758	106,059,758	(24,154,855)							50.000
	5 Times Square		New York	NY	5 Times Square Equity		10/31/2024		130,214,613	106,059,758	106,059,758	(24,154,855)							70.000
	5 Times Square Equity		New York	NY	5 Times Square Equity		10/31/2024		98,881,176	99,132,431	99,132,431						9,829,761	90,867,569	70.000
	A-A Euro Investment Fund (Lux) SCSP				AltsCo LT Addition						1,646,363	(8,998,633)						97,025	0.000
	A-A SPN-12 (ROYCE - AAA), L.P.				AltsCo LT Addition						38,708,378	5,070,459						13,532,194	0.000
	A-A SPN-5 (USREIII - AAA), L.P.				AltsCo LT Addition						66,653,905	(4,792,371)						37,431,921	0.000
	AAIA RML, LLC		West Des Moines	IA	Aaia RML, LLC		01/01/2024		68,285,505	68,285,505	68,285,505								100.000
	Apollo 100 West Putnam Investor, L.P.				AltsCo LT Addition						30,964,031	(306,388)						704,030	0.000
	Apollo Asia Hurstville Co-Investment Fund L.P.		Wilmington	DE	Apollo Asia Hurstville Co-Investment Advisors L.P.		09/04/2018		11,220,135	8,897,836	8,897,836	(1,978,408)					1,145,185		100.000
	Apollo Asia Perth Co-Investment Fund L.P.		Wilmington	DE	Apollo Asia Hurstville Co-Investment Advisors L.P.		08/14/2019		8,267,355	5,923,147	5,923,147	(2,641,556)							100.000
	Apollo Asia Real Estate AAC Fund, L.P.				AltsCo LT Addition						14,761,294	(2,568,476)						10,932,247	0.000
	Apollo Asia Real Estate Fund, L.P.			CYM	Apollo Asia Real Estate Advisors L.P.		12/27/2022		33,724,049	27,934,046	27,934,046	(6,321,382)					985,983	2,476,136	22.659

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Apollo Realty Income Solutions				AltsCo LT Addition						64,083,192	3,682,624							0.000
	Apollo U.S. Real Estate Fund II L.P.				AltsCo LT Addition						32,715,838	(1,758,782)						6,597,248	0.000
	Apollo USREF II (Williams Square Coinvest) L.P.				AltsCo LT Addition						2,993,224	(2,772,066)						844,651	0.000
	NNN Investor 1,L.P.			CYM	Apollo Net Lease Co., LLC		06/07/2018		5,357,270	6,918,543	6,918,543	82,892					567,794		4.170
	NNN Investor 2 (Auto), L.P.		Wilmington	DE	Apollo Net Lease Co., LLC		07/11/2019		1,314,250	1,695,473	1,695,473	58,081					112,773		1.000
	NNN Opportunities Fund, L.P.		Wilmington	DE	Apollo Net Lease Co.		07/23/2020		2,051,099	3,961,894	3,961,894	754,839					(629,115)		2.080
	Silver Mass JV LLC		Wilmington	DE	Apollo Global Real Estate Management, Lp		01/30/2025		24,487,882	25,277,456	25,277,456	789,573					(2,375,594)		54.400
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									514,017,947	460,145,846	712,672,070	(70,009,305)					9,636,787	163,483,021	XXX
	Italian AIF		Luxembourg	LUX	Apollo Investment Management Europe (Luxembourg) S.A.R.L		07/05/2022		321,405,174	422,760,170	422,760,170	32,305,514				36,844,133		171,543,773	100.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									321,405,174	422,760,170	422,760,170	32,305,514				36,844,133		171,543,773	XXX
	Advance Purchaser LLC				AltsCo LT Addition						5,414,262	344,122						32,198,693	0.000
	AES RC				AltsCo LT Addition						2,516,578	73,651							0.000
	Andean Social Infrastructure Fund I LP				AltsCo LT Addition						29,614,554	4,834,848						1,208,726	0.000
	Blue Owl Digital Infrastructure Fund II LP				AltsCo LT Addition						18,714,202	(940,981)						1,891,195	0.000
	C-III High Yield Real Estate Debt Fund IV L.P.				AltsCo LT Addition						2,772,049	(447,729)						154,944	0.000
	Guggenheim Private Debt Fund Note Issuer 2.0, LLC				AltsCo LT Addition						534,211	(210,113)							0.000
	HPS - Mezzanine Partners III, L.P.				AltsCo LT Addition						5,964,957	654,428						1,461,502	0.000
	Insight Partners Opportunities Fund I				AltsCo LT Addition						5,662,565	(163,525)						1,685,653	0.000
	International Infrastructure Finance Company II, L.P.				AltsCo LT Addition						10,230,863	1,882,767						153,917	0.000
	JCR Income Plus Fund IV, L.P.				AltsCo LT Addition						1,633,040	156,768						335,194	0.000
	Matter Real Assets Fund II				AltsCo LT Addition						37,506,441	4,584,175							0.000
	Oxenwood Logistics Fund I, SLP				AltsCo LT Addition						10,960,432	(3,299,727)						9,405,788	0.000
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated											131,524,154	7,468,683						48,495,611	XXX
	A-A Asia Private Credit Fund (Feeder), L.P.				AltsCo LT Addition						325,686	(124,331)						1,618,322	0.000
	A-A SPN-10 (AROY - AAA), L.P.				AltsCo LT Addition						55,027,370	4,330,927						4,283,568	0.000
	A-A SPN-13 (ULYSSES - AAA), L.P.				AltsCo LT Addition						7,260,739	1,427,450						146,334	0.000
	A-A SPN-14 (GIBRALTAR - AAA), L.P.				AltsCo LT Addition						11,163,210	1,339,877						127,582	0.000
	A-A SPN-16 (Accord Plus - AAA), L.P.				AltsCo LT Addition						3,800,008	8,875,490						135,158,885	0.000
	A-A SPN-17 (EPF IV - AAA), L.P.				AltsCo LT Addition						34,040,613	2,258,898						67,902,532	0.000
	AAA Centaur (Z), L.P.				AltsCo LT Addition						708,267,666	69,412,531							0.000
	AAA MULTI-ASSET CREDIT STRATEGIES FUND (Y), L.P.				AltsCo LT Addition						638,125,489	37,947,296							0.000
	AAADLY SPV-SMA-AAASFSMY				AltsCo LT Addition						52,524,928	479,317							0.000
	AAADLZ SPV-SMA-AAASFSMZ				AltsCo LT Addition						1,947,163	41,415							0.000
	AP Bowery Co-Invest, L.P.				AltsCo LT Addition						18,012,428	9,194,591						18,138,239	0.000
	Apollo Clean Transition Capital				AltsCo LT Addition						233,256,592	18,446,445						276,997,338	0.000
	Apollo Credit Secondaries Fund I (A), L.P.				AltsCo LT Addition						35,249,040	2,035,582						20,974,684	0.000
	Apollo Credit Secondaries Fund I (A), L.P.			CYM	Apollo Credit Secondaries I GP, LLC		02/02/2022		1,372,694	2,272,199	2,272,199	16,675					33,985	950,115	0.956
	Apollo European Principal Finance Fund (Feeder), L.P.				AltsCo LT Addition						35,651	(8,276)						928,589	0.000
	Apollo European Principal Finance Fund II (Dollar A), L.P.				AltsCo LT Addition						158,517	(73,484)						4,064,451	0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
.....	Apollo European Principal Finance Fund III (Dollar B), L.P.	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	4,094,541	(1,491,219)	.....	.....	.....	.....	.....	4,661,418	0.000
.....	Apollo European Principal Finance Fund III (Dollar B), L.P.	.....	.....	CYM	Apollo EPF Advisors III, L.P.	.....	12/27/2022	.....	11,676,816	5,917,420	5,917,420	(1,647,798)	.....	.....	.....	.....	316,627	4,735,938	1.590
.....	Apollo Gretel Investor L.P	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	110,892,331	13,723,441	.....	.....	.....	.....	.....	518,109	0.000
.....	Financial Credit Investment III, LP	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	47,525,281	(783,277)	.....	.....	.....	.....	.....	101,369,164	0.000
.....	WHCO INVESTMENTS (DE) PARENT LP	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	116,111,551	7,038,640	.....	.....	.....	.....	.....	447,818,937	0.000
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated									13,049,510	8,189,619	2,086,008,422	172,440,192					350,612	1,090,394,204	XXX
166498-AA-9	Chesterfield Reinsurance Co Subordinated 7.125% 03/23/43	.....	Chesterfield	VA	Direct	1.F	03/23/2023	.....	127,500,000	130,050,000	127,500,000	.....	.....	.....	.....	.....	2,238,833	.....	0.000
256141-AB-8	Doctors Co An Interinsurance E Subordinated 4.500% 01/18/32	.....	Napa	CA	.....	2.B	01/12/2022	.....	61,904,641	57,815,176	62,222,199	.....	223,308	.....	.....	.....	776,250	.....	0.000
29226R-AA-5	Employers Mutual Casualty Co SUB 5.750% 08/20/39	.....	Des Moines	IA	.....	2.A	05/17/2023	.....	9,389,013	9,422,352	9,401,252	.....	(53,973)	.....	.....	.....	163,875	.....	0.000
30958P-AA-1	Farmers Exchange Capital II Subordinated 6.151% 11/01/53	.....	Los Angeles	DE	.....	2.A	07/25/2016	.....	12,082,992	10,963,230	11,683,459	.....	(228,917)	.....	.....	.....	686,083	.....	0.000
30958Q-AA-9	Farmers Exchange Capital III Subordinated 5.454% 10/15/54	.....	Los Angeles	CA	.....	2.A	08/30/2016	.....	3,720,800	3,604,746	3,696,885	.....	(24,321)	.....	.....	.....	142,940	.....	0.000
309601-AE-2	Farmers Insurance Exchange Subordinated 4.747% 11/01/57	.....	Los Angeles	CA	.....	2.A	10/10/2017	.....	4,000,000	3,398,578	4,000,000	.....	.....	.....	.....	.....	141,883	.....	0.000
401378-AC-8	Guardian Life Insurance Co of Subordinated 4.850% 01/24/77	.....	New York	NY	.....	1.D	01/17/2017	.....	12,018,830	9,862,337	12,017,929	.....	(18,717)	.....	.....	.....	144,961	.....	0.000
401378-AB-0	Guardian Life Insurance Co of Subordinated 4.875% 06/19/64	.....	New York	NY	.....	1.D	01/26/2017	.....	9,939,699	8,474,927	9,937,749	.....	(16,737)	.....	.....	.....	396,825	.....	0.000
401378-AA-2	Guardian Life Insurance Co of Subordinated 7.375% 09/30/39	.....	New York	NY	Direct	1.D	03/07/2018	.....	4,170,245	3,471,949	3,852,349	.....	(34,185)	.....	.....	.....	192,180	.....	0.000
575767-AR-9	Massachusetts Mutual Life Insu Subordinated 3.200% 12/01/61	.....	Springfield	MA	Credit Suisse	1.D	11/18/2021	.....	3,615,990	2,693,896	3,632,231	.....	8,064	.....	.....	.....	144,000	.....	0.000
575767-AN-8	Massachusetts Mutual Life Insu Subordinated 3.729% 10/15/70	.....	Springfield	MA	.....	1.D	10/10/2019	.....	3,799,801	2,483,539	3,801,171	.....	(2,985)	.....	.....	.....	54,692	.....	0.000
575767-AK-4	Massachusetts Mutual Life Insu Subordinated 4.500% 04/15/65	.....	Springfield	MA	.....	1.D	08/14/2024	.....	1,412,644	1,332,956	1,415,857	.....	(3,912)	.....	.....	.....	78,930	.....	0.000
575767-AL-2	Massachusetts Mutual Life Insu Subordinated 4.900% 04/01/77	.....	Springfield	MA	.....	1.D	03/20/2017	.....	22,144,001	16,510,028	22,103,118	.....	(20,182)	.....	.....	.....	475,981	.....	0.000
575767-AM-0	Massachusetts Mutual Life Insu SUBORDINATED 5.077% 02/15/69	.....	Springfield	MA	.....	1.D	03/26/2021	.....	18,000,000	16,013,221	18,000,000	.....	.....	.....	.....	.....	425,057	.....	0.000
575767-AT-5	Massachusetts Mutual Life Insu Subordinated 5.672% 12/01/52	.....	Springfield	MA	Morgan Stanley	1.D	09/09/2025	.....	18,103,289	17,646,969	18,105,598	.....	(1,615)	.....	.....	.....	309,861	.....	0.000
628312-AA-8	Mutual of Omaha Insurance Co Subordinated 6.800% 06/15/36	.....	Omaha	NE	Jefferies & Co (PFI)	1.G	03/15/2019	.....	3,750,600	3,321,410	3,523,849	.....	(60,003)	.....	.....	.....	680,000	.....	0.000
636792-AB-9	National Life Insurance Co Subordinated 5.250% 07/19/68	.....	Springfield	VT	Credit Suisse	1.G	07/10/2018	.....	30,872,440	25,761,000	30,877,455	.....	(60,707)	.....	.....	.....	285,104	.....	0.000
64952G-AQ-1	New York Life Insurance Co SUB 4.450% 05/15/69	.....	New York	NY	.....	1.D	04/01/2019	.....	5,361,012	4,207,709	5,363,012	.....	(15,657)	.....	.....	.....	240,300	.....	0.000
64952G-AT-5	New York Life Insurance Co SUBORDINATED 3.750% 05/15/50	.....	New York	NY	.....	1.D	05/27/2020	.....	4,542,452	2,973,327	4,473,715	.....	7,118	.....	.....	.....	12,675	.....	0.000
64952G-AF-5	New York Life Insurance Co Subordinated 6.750% 11/15/39	SD	New York	NY	Direct	1.D	03/07/2018	.....	272,229	228,751	253,292	.....	(45,379)	.....	.....	.....	13,500	.....	0.000
64952G-AF-5	New York Life Insurance Co Subordinated 6.750% 11/15/39	.....	New York	NY	Direct	1.D	09/09/2025	.....	22,497,943	22,451,928	22,457,240	.....	(45,379)	.....	.....	.....	662,513	.....	0.000
.....	Ngm Insurance Co Surplus Notes 7.250% 11/02/36	.....	Jacksonville	FL	.....	1.G	10/28/2016	.....	50,000,000	50,375,000	50,000,000	.....	.....	.....	.....	.....	2,900,000	.....	0.000
668138-AC-4	Northwestern Mutual Life Insur Subordinated 3.625% 09/30/59	.....	Milwaukee	WI	.....	1.D	09/12/2019	.....	22,421,929	13,259,587	22,054,514	.....	(27,872)	.....	.....	.....	81,865	.....	0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
668138-AA-8	Northwestern Mutual Life Insur Subordinated 3.850% 09/30/47		Milwaukee	WI		1.D	09/21/2017		21,505,876	17,104,784	21,576,793		(7,188)				252,656		0.000
69448F-AA-9	Pacific Life Insurance Co Subordinated 4.300% 10/24/67		Newport Beach	CA		1.F	10/17/2017		15,944,770	12,860,395	15,947,841		(26,105)				401,333		0.000
7620ET-AA-7	RGA Reinsurance Co Sr Subordinated 4.000% 12/13/51	C	Springfield	MA	Direct	1.F	11/29/2021		145,000,000	105,269,145	145,000,000						3,815,789		0.000
7620ET-AA-7	RGA Reinsurance Co Sr Subordinated 4.000% 12/13/51		Springfield	MA	Direct	1.F	11/29/2021		45,000,000	32,669,735	45,000,000						1,184,211		0.000
81372W-AB-5	Secura Insurance Co Secura Insurance Co 8.670% 03/14/39		Neenah	WI	Tax Free Exchange	2.A	04/15/2024		65,000,000	65,975,000	65,000,000						1,083,750		0.000
878091-BG-1	Teachers Insurance & Annuity A SUB 3.300% 05/15/50		New York	NY	Citigroup	1.D	05/27/2020		4,380,819	2,922,419	4,365,054		(3,977)				9,304		0.000
878091-BF-3	Teachers Insurance & Annuity A Subordinated 4.270% 05/15/47		New York	NY		1.D	05/03/2017		28,276,829	22,854,941	28,208,226		(60,009)				648,106		0.000
878091-BD-8	Teachers Insurance & Annuity A Subordinated 4.900% 09/15/44		New York	NY		1.D	01/10/2017		9,885,860	8,190,661	9,702,976		(87,414)				245,000		0.000
878091-BC-0	Teachers Insurance & Annuity A Subordinated 6.850% 12/16/39		New York	NY		1.D	07/08/2016		67,586,092	57,231,613	62,575,623		(726,622)				1,791,475		0.000
95765P-AA-7	Western And Southern Life Insu Subordinated 5.150% 01/15/49		Cincinnati	OH	J.P. Morgan Sec	1.F	01/17/2019		17,310,738	15,785,865	17,320,990		(170,546)				515,000		0.000
2799999. Surplus notes - unaffiliated									871,411,534	757,187,174	865,070,377		(1,503,913)				21,194,932		XXX
92264H-AA-8	Venerable Insurance and Annuity Subordinated 7.750% 06/29/45		West Chester	PA		2.A	08/28/2025		42,041,843	42,000,000	42,041,632		(211)				1,247,005		0.000
2899999. Surplus notes - affiliated									42,041,843	42,000,000	42,041,632		(211)				1,247,005		XXX
	ABN AMRO Bank NV Junior Subordinated 5.750% Perpet.			NLD	Tax Free Exchange	2.C	07/29/2025		67,092,351	77,291,339	70,603,062					3,510,711	1,482,445		0.000
	ABN AMRO Bank NV Junior Subordinated 6.375% Perpet.			NLD	Morgan Stanley & Co. International	2.C	05/21/2025		40,445,189	43,977,318	41,777,187		(33,284)			1,365,282	1,303,994		0.000
	Achmea BV Junior Subordinated 4.625% Perpet.			NLD	Bank of America	3.A	12/17/2025		6,206,008	6,181,003	6,181,003	(27,630)				2,626	9,656		0.000
	Achmea BV Junior Subordinated 6.125% Perpet.			NLD	Bank of America	3.A	10/17/2025		30,571,367	30,342,034	30,342,034	(394,226)				164,893	356,439		0.000
	AIB Group PLC AIB GROUP PLC 7.125% Perpetual 7.125% Perpet.			IRL	Bank of America	3.A	09/12/2025		31,540,465	31,790,332	31,790,332	348,787	(139,141)			40,221	604,171		0.000
018820-AE-0	Allianz SE Unsecured 6.550% Perpet.			DEU	CITIGROUP	1.G	08/19/2025		45,019,800	46,710,891	45,009,348		(5,225)				511,626		0.000
	ASR Nederland NV Junior Subordinated 6.500% Perpet.			NLD	Bank of America	2.C	10/17/2025		12,433,087	12,398,103	12,487,971		(12,110)			66,995	149,609		0.000
AP4442-22-8	ASR Nederland NV Subordinated 4.625% Perpet.			NLD	Goldman Sachs	2.C	10/08/2025		9,762,142	9,796,523	9,866,303					104,161	101,301		0.000
05254H-AA-2	Australia & New Zealand Bankin Junior Subordinated 6.750% Perpet.			AUS		2.B	01/01/2025		12,700,000	12,628,464	12,564,401		(79,031)				417,371		0.000
BX0460-26-7	Aviva PLC Junior Subordinated 6.875% Perpet.			GBR		2.B	01/01/2025		72,481,500	83,974,473	77,294,980					4,813,480	3,872,069		0.000
	Aviva PLC Junior Subordinated 7.750% Perpet.			GBR	Morgan Stanley & Co. International	2.B	10/08/2025		6,249,115	6,314,259	6,314,259	28,256				36,888	103,497		0.000
	AXA SA AXA SA 6.375% Perpet.			FRA	Morgan Stanley & Co. International	2.A	04/07/2025		52,578,691	59,606,867	56,033,939		(33,889)			3,489,138	2,508,187		0.000
	Banco de Sabadell SA Junior Subordinated 5.000% Perpet.			ESP	Merrill Lynch International	3.B	06/24/2025		14,057,091	14,277,305	14,155,526		(16,072)			114,507	358,371		0.000
	Banco de Sabadell SA Junior Subordinated 6.500% Perpet.			ESP	Deutsche Bank AG	3.B	10/17/2025		39,808,852	39,787,999	39,787,999	(190,711)	(50,274)			223,836	474,033		0.000
06368L-8V-1	Bank of Montreal Junior Subordinated 6.875% 11/26/85			CAN	BMO Capital Markets (NY)	2.C	07/21/2025		139,093,750	142,996,929	139,070,728		(13,274)				2,152,297		0.000
06368L-Q5-8	Bank of Montreal Unsecured 7.700% 05/26/84			CAN	BMO Capital Markets (NY)	2.C	04/07/2025		88,658,402	93,243,363	88,515,292		(65,051)				2,102,131		0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
064159-8N-9	Bank of Nova Scotia/The Junior Subordinated 3.625% 10/27/81			CAN		2.C	01/01/2025		30,500,000	29,560,664	30,500,000						306,544		0.000
064159-8S-8	Bank of Nova Scotia/The Junior Subordinated 8.625% 10/27/82			CAN	JPM SECURITIES LLC	2.C	06/24/2025		15,997,500	15,931,376	15,788,381		(175,334)				585,225		0.000
064159-8X-7	Bank of Nova Scotia/The Unsecured 7.350% 04/27/85			CAN	BNP Paribas	2.C	01/01/2025		10,458,290	10,404,478	10,443,363		(4,214)				198,578		0.000
05565A-DW-0	BNP Paribas SA Junior Subordinated 5.125% Perpet.			FRA		2.C	01/01/2025		4,499,375	4,917,093	4,499,375						128,125		0.000
05602X-DJ-4	BNP Paribas SA Junior Subordinated 8.000% Perpet.			FRA		2.C	01/01/2025		98,646,192	106,559,278	98,646,192						2,192,060		0.000
	CaixaBank SA CAIXABANK SA 5.875% Perpetual 5.875% Perpet.			ESP	Barclays	3.A	09/12/2025		57,641,592	57,746,255	57,579,592		(275,503)				213,503	886,207	0.000
	CaixaBank SA Junior Subordinated 8.250% Perpet.			ESP	Merrill Lynch International	3.A	06/24/2025		48,763,912	48,423,417	48,314,812	(107,084)	(510,169)			168,153	1,284,209		0.000
B08410-65-2	CNP Assurances SA Jr Subordinated 4.875% Perpet.			FRA	Goldman Sachs	2.B	04/09/2025		6,290,000	6,917,112	6,290,000						215,989		0.000
	Commerzbank AG Junior Subordinated 4.250% Perpet.			DEU	Merrill Lynch International	3.B	06/24/2025		13,672,445	14,010,086	13,783,946					111,501	307,813		0.000
N22616-HJ-3	Cooperatieve Rabobank UA Junior Subordinated 3.100% Perpet.			NLD		2.C	01/01/2025		26,488,351	26,476,211	26,801,213		(6,779)			330,102	292,860		0.000
	Cooperatieve Rabobank UA Junior Subordinated 4.375% Perpet.			NLD	Bank of America	2.C	12/17/2025		6,169,881	6,149,972	6,171,218		(1,272)			2,610	9,530		0.000
	Cooperatieve Rabobank UA Junior Subordinated 4.875% Perpet.			NLD	Morgan Stanley	2.C	04/09/2025		5,133,091	5,952,504	5,515,635					382,544	203,812		0.000
	Credit Agricole SA CREDIT AGRICOLE SA 5.875% Perpet.			FRA	Bank of America	2.C	04/07/2025		30,277,212	36,216,369	32,520,946					2,243,734	1,474,965		0.000
F2276J-PP-4	Credit Agricole SA Junior Subordinated 4.000% Perpet.			FRA		2.C	01/01/2025		5,976,874	5,630,266	5,962,767		(157,511)			142,065	108,127		0.000
225313-AR-6	Credit Agricole SA Junior Subordinated 6.700% Perpet.			FRA		2.C	09/24/2024		37,500,000	38,200,478	37,500,000						2,499,941		0.000
	Danske Bank A/S Junior Subordinated 4.375% Perpet.			DNK	JPM Securities LLC	2.C	05/19/2025		14,049,860	14,207,828	14,049,860						259,802		0.000
	Danske Bank A/S Junior Subordinated 7.000% Perpet.			DNK	Bank of America	2.C	04/07/2025		66,413,635	68,408,402	66,318,475		(77,731)				1,830,479		0.000
BS4777-87-3	Deutsche Bank AG Junior Subordinated 4.500% Perpet.			DEU		3.B	10/29/2025		3,719,699	3,753,130	3,751,651					31,952	28,499		0.000
	Deutsche Bank AG Junior Subordinated 10.000% Perpet.			DEU	Deutsche Bank AG London	3.B	06/24/2025		15,534,116	15,475,136	15,397,381		(321,575)			184,841	706,649		0.000
	DNB Bank ASA Junior Subordinated 7.375% Perpet.			NOR	Morgan Stanley & Co. International	2.B	02/21/2025		48,250,275	49,520,151	48,124,495		(125,780)				1,751,383		0.000
456837-AR-4	ING Groep NV Junior Subordinated 5.750% Perpet.			NLD		3.A	09/13/2024		54,663,477	54,960,237	54,626,213		(37,239)				1,366,798		0.000
456837-BT-9	ING Groep NV Junior Subordinated 7.000% Perpet.			NLD	Merrill Lynch International	3.A	09/02/2025		92,057,000	95,375,190	92,036,556		(10,594)				1,020,475		0.000
	ING Groep NV Junior Subordinated 7.250% Perpet.			NLD	Goldman Sachs	3.A	03/10/2025		64,876,339	66,302,119	64,797,646		(81,659)				2,340,551		0.000
	ING Groep NV Junior Subordinated 8.000% Perpet.			NLD		3.A	09/23/2024		62,388,949	63,521,188	61,934,278	(16,866)	(437,805)				3,279,928		0.000
G54404-AU-5	Legal & General Group PLC Junior Subordinated 5.625% Perpet.			GBR		2.B	01/01/2025		27,804,836	31,761,677	29,470,622						1,665,787	1,063,737	0.000
539439-BF-5	Lloyds Banking Group PLC Junior Subordinated 6.625% Perpet.			GBR	Lloyds Bank Corporate Markets	2.C	10/27/2025		800,000	801,508	800,000						6,404		0.000
	Lloyds Banking Group PLC Junior Subordinated 7.500% Perpet.			GBR	Morgan Stanley & Co. International	2.C	10/08/2025		18,686,076	18,981,457	18,981,457	185,078				110,303	302,149		0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
53944Y-AV-5	Lloyds Banking Group PLC Junior Subordinated 8.000% Perpet.			GBR	Barclays	2.C	10/08/2025		12,494,477	12,484,157	12,494,477						69,973		0.000
	Lloyds Banking Group PLC Junior Subordinated 8.500% Perpet.			GBR	Merrill Lynch International	2.C	06/24/2025		17,296,027	17,108,017	16,915,997		(148,000)			(232,030)	700,990		0.000
53944Y-BB-8	Lloyds Banking Group PLC LLOYDS BANKING GROUP PLC 6.750% Perpet.			GBR	Deutsche Bank AG	2.C	04/07/2025		32,090,625	36,239,102	32,090,625						692,672		0.000
	Nationwide Building Society Junior Subordinated 5.750% Perpet.			GBR	Morgan Stanley & Co. International	2.C	10/08/2025		26,868,685	27,029,601	27,029,601	(18,647)				179,563	208,620		0.000
639057-AT-5	NatWest Group PLC Junior Subordinated 7.300% Perpet.			GBR	Barclays	2.C	10/08/2025		6,245,304	6,283,190	6,245,304						49,218		0.000
639057-AQ-1	NatWest Group PLC Junior Subordinated 8.125% Perpet.			GBR	Deutsche Bank AG	2.C	04/08/2025		67,118,575	75,959,416	67,112,087		(6,691)				1,438,038		0.000
	NN Group NV Junior Subordinated 5.750% Perpet.			NLD	Morgan Stanley & Co. International	2.C	05/19/2025		55,362,230	59,909,523	57,060,254		(2,682)			1,700,705	1,726,026		0.000
	NN Group NV NN GROUP NV 6.375% Perpet.			NLD	Morgan Stanley & Co. International	2.C	04/07/2025		34,107,809	38,382,097	36,608,684		(49,600)			2,550,475	1,606,116		0.000
65559C-AA-9	Nordea Bank Abp Jr Subordinated 6.625% Perpet.			FIN		2.B	01/01/2025		36,402,942	36,619,850	36,238,225		(66,676)				964,912		0.000
65558R-AK-5	Nordea Bank Abp Junior Subordinated 6.300% Perpet.			FIN		2.B	09/19/2024		30,000,000	30,626,004	30,000,000						1,890,000		0.000
	Nordea Bank Abp Junior Subordinated 6.413% Perpet.			FIN	Bank of America	2.B	09/12/2025		25,312,500	25,683,153	25,301,371		(11,129)				250,074		0.000
G7091M-AA-7	Phoenix Group Holdings PLC Junior Subordinated 5.750% Perpet.			GBR		2.A	04/09/2025		19,123,685	21,467,501	20,133,735					1,010,050	464,105		0.000
	Phoenix Group Holdings PLC Junior Subordinated 8.500% Perpet.			GBR		2.A	09/13/2024		13,521,730	13,909,342	13,415,135		(106,595)				752,686		0.000
	Rothesay Life PLC Junior Subordinated 7.000% Perpet.			GBR	Barclays	2.B	11/25/2025		24,000,000	24,022,805	24,000,000						130,667		0.000
780082-AT-0	Royal Bank of Canada Junior Subordinated 6.350% 11/24/84			CAN		2.B	01/01/2025		16,750,000	16,319,734	16,750,000						369,673		0.000
780082-AY-9	Royal Bank of Canada Junior Subordinated 6.500% 11/24/85			CAN	Royal Bank of Canada	2.B	09/15/2025		26,734,079	26,720,354	26,733,856		(127)				236,152		0.000
780082-AV-5	Royal Bank of Canada Junior Subordinated 6.750% 08/24/85			CAN	Royal Bank of Canada	2.B	06/04/2025		149,588,663	154,569,946	149,557,452		(20,405)				2,280,136		0.000
780082-AR-4	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84			CAN		2.B	01/01/2025		117,934,779	122,781,031	117,558,317		(132,073)				2,606,004		0.000
	Skandinaviska Enskilda Banken Jr Subordinated 6.750% Perpet.			SWE	Deutsche Bank AG	2.C	04/07/2025		24,660,904	26,602,312	24,658,794		(9,708)				828,066		0.000
BW9249-93-7	Skandinaviska Enskilda Banken Jr Subordinated 6.875% Perpet.			SWE	Morgan Stanley & Co. International	2.C	02/21/2025		6,310,856	6,361,520	6,272,926		(37,930)				120,200		0.000
	Swedbank AB Junior Subordinated 7.625% Perpet.			SWE	Goldman Sachs	2.B	03/27/2025		41,362,382	41,948,548	41,051,953		(310,429)				2,170,690		0.000
	Swedbank AB Junior Subordinated 7.750% Perpet.			SWE		2.B	09/13/2024		101,927,830	107,809,329	101,581,293		(346,537)				5,684,829		0.000
89116C-KP-1	Toronto-Dominion Bank/The Junior Subordinated 7.250% 07/31/84			CAN		2.B	01/01/2025		58,017,021	61,134,331	57,973,973		(21,039)				1,246,961		0.000
89117F-BZ-5	Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/82			CAN		2.B	01/01/2025		21,803,371	21,702,189	21,447,203		(76,437)				391,446		0.000
89116C-4H-7	Toronto-Dominion Bank/The TORONTO-DOMINION BANK 6.35% 31 6.350% 10/31/85			CAN	TD Securities (USA) LLC	2.B	09/12/2025		35,026,569	35,522,386	35,027,139		285				302,509		0.000
902613-AD-0	UBS Group AG Junior Subordinated 4.375% Perpet.			CHE		2.C	01/01/2025		5,300,000	4,866,254	5,300,000						103,272		0.000
902613-BN-7	UBS Group AG Junior Subordinated 6.850% Perpet.			CHE		2.C	01/01/2025		59,956,017	61,230,729	59,935,757		(8,380)				1,503,578		0.000
225401-BH-0	UBS Group AG Junior Subordinated 7.000% Perpet.			CHE	UBS	2.C	02/05/2025		22,500,000	23,016,128	22,500,000						1,404,375		0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
225401-BJ-6 ..	UBS Group AG Junior Subordinated 7.125% Perpet.			CHE	UBS	2.C	02/05/2025		17,437,000	17,925,403	17,437,000						1,065,258		0.000
	UBS Group AG Junior Subordinated 7.750% Perpet.			CHE	Barclays	2.C	04/04/2025		7,721,250	8,092,348	7,699,051		(22,199)				426,381		0.000
902613-BK-3 ..	UBS Group AG Junior Subordinated 7.750% Perpet.			CHE	Barclays	2.C	01/01/2025		33,993,200	36,685,310	33,993,200						805,631		0.000
902613-BF-4 ..	UBS Group AG Junior Subordinated 9.250% Perpet.			CHE	Goldman Sachs	2.C	04/29/2025		13,578,125	13,735,898	13,392,296		(61,314)				255,395		0.000
ZH2256-56-3 ..	Vontobel Holding AG Subordinated 9.480% Perpet.			CHE		2.C	01/01/2025		35,970,183	35,445,300	35,620,919		(394,823)				1,549,053		0.000
	Vontobel Holding AG Subordinated 9.680% Perpet.			CHE		2.C	01/01/2025		36,560,958	35,864,400	36,266,710		(350,461)				1,584,345		0.000
2999999. Capital notes - unaffiliated									2,769,034,563	2,891,537,992	2,787,803,772	(193,043)	(4,853,467)			24,728,598	77,036,088		XXX
	Access Point Financial LLC APF Term Loan Facility 6.340% 07/24/29		Atlanta	GA	Direct		07/24/2025		128,801,117	129,448,359	128,863,919		(62,803)				3,796,739		0.000
	Builders Capital Builders Capital 7.520% 11/15/26		Puyallup	WA	Direct		05/17/2023		221,026,911	221,026,911	221,026,911						23,944,890		0.000
	Builders Capital Builders Capital II 19JUN27 7.480% 06/19/27		Puyallup	WA			12/20/2023		357,363,590	357,363,590	357,363,590						29,626,771		0.000
3199999. Collateral loans - unaffiliated									707,191,618	707,838,860	707,254,420		(62,803)				57,368,399		XXX
	Interspace Ventures LLC		Wilmington	DE	Avis Budget Car Rental, LLC		12/30/2025		130,500,000	19,268,891	2,304,324		(128,195,676)						0.000
	Serrano Solar Partners, LLC		Wilmington	DE	Solera Equity Holdings LLC		12/18/2024		363,810,888	33,646,458	40,357,116		(327,435,550)				3,435,615		93.000
	USB LIHTC Fund 2023-5, LLC		Wilmington	DE	USB LIHTC 2023-5, LLC		10/05/2023		33,170,414	6,059,042	5,941,887		(22,311,380)				284,160,133		95.000
3799999. Qualifying federal tax credit investments - unaffiliated									527,481,302	58,974,391	48,603,327		(477,942,606)					287,595,748	XXX
	AP VCI Aggregator A, L.P. VCI Asset Equity ..		Wilmington	DE	Direct		11/20/2025		2,141,680	2,141,680	2,141,680								0.000
37187A-AL-8 .	Genesis Financial Gnfl 20 GNFL 2020 F 18.960% 01/15/31		Wilmington	DE			06/13/2023		1,484,423	1,958,731	1,484,423								0.000
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									3,626,103	4,100,411	3,626,103								XXX
	Apollo Asset-Backed Finance Lending Company, L.P.		Wilmington	DE	Apollo ABF Advisors GP, LLC		06/28/2024		29,999,999	39,485,557	39,485,557	8,007,538							0.000
	Apollo Asset-Backed Finance Lending Company, L.P.		Wilmington	DE	Apollo ABF Advisors GP, LLC		06/28/2024		20,000,000	26,323,703	26,323,703	5,292,017							0.000
03841S-AF-2 ..	Aqua AssetCo Alt Trust II R 0.000% 11/12/55		Wausau	WI	Tax Free Exchange		10/29/2025		31,783,310	39,438,496	31,783,310								0.000
03844A-AF-8 ..	Aqua Borrower Trust L R 0.000% 01/12/56		Wausau	WI	Tax Free Exchange		06/05/2025		50,974,714	62,425,426	50,974,714								0.000
00076M-AF-7 .	BHG 2025 Forward Flow BHG 2025 Forward Flow Class R 0.000% 04/29/36		Fort Lauderdale	FL	Direct		10/17/2025		55,355,485	59,454,332	55,355,485								0.000
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									188,113,508	227,127,514	203,922,769	13,299,554							XXX
	A-A Diversified Opportunities Fund (Y) L.P.				AltsCo LT Addition						172,945							450,485	0.000
	A-A Diversified Opportunities Fund (Z) L.P.				AltsCo LT Addition						28,696,845								0.000
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated											28,869,790							450,485	XXX
	Bluewater Investment Holdings, LLC		Wilmington	DE	Bluewater SM LLC		11/21/2017		377,402	263,648	263,648								4.000
	Bluewater Investment Holdings, LLC				AltsCo LT Addition						2,598,932							108,127,107	0.000
5199999. Residual tranches or interests with underlying assets having characteristics of real estate - affiliated									377,402	263,648	2,862,580							108,127,107	XXX
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 A1 2.500% 02/12/67			AUS	Over the Counter		06/02/2025			2,082										0.000
Q0286*-AH-0 ..	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 G1 0.000% 02/12/67			AUS	Tax Free Exchange		07/31/2025		6,046,624	6,101,437	6,212,353					165,729			0.000
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 X- 2.500% 02/12/67			AUS	Over the Counter		06/02/2025			2,082										0.000
5299999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated									6,046,624	6,105,601	6,212,353					165,729			XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 1.000% 09/30/49			IRL	Direct		09/30/2019		792,432	1,171,752	854,459					150,904			0.000
	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.000% 06/21/49			IRL	Direct		06/21/2019		125,998	188,625	130,220					49,630			0.000
	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.000% 06/21/49			IRL	Direct		06/21/2019		149,482	223,778	154,491					58,883			0.000
Q7457#-AH-4	Turbin Finance Trust 2024-1 A1-X 3.000% 10/23/66			AUS	Tax Free Exchange		07/31/2025			13									0.000
Q7457#-AJ-0	Turbin Finance Trust 2024-1 B1-X 3.000% 10/23/66			AUS	Tax Free Exchange		07/31/2025		29,526	32,200	30,994					1,468			0.000
Q7457#-AK-7	Turbin Finance Trust 2024-1 C1-X 3.000% 10/23/66			AUS	Tax Free Exchange		07/31/2025		13,026	15,000	13,674					648			0.000
Q7457#-AL-5	Turbin Finance Trust 2024-1 D1-X 3.000% 10/23/66			AUS	Tax Free Exchange		07/31/2025		9,553	11,000	10,028					475			0.000
Q7457#-AM-3	Turbin Finance Trust 2024-1 E1-X 3.000% 10/23/66			AUS	Tax Free Exchange		07/31/2025		8,684	9,100	9,116					432			0.000
Q7457#-AN-1	Turbin Finance Trust 2024-1 F1-X 3.000% 10/23/66			AUS	Tax Free Exchange		07/31/2025		4,342	4,700	4,558					216			0.000
Q7457#-AG-6	Turbin Finance Trust 2024-1 G1 11.544% 10/23/66			AUS	Tax Free Exchange		07/31/2025		1,448,825	7,423,198	1,520,860					72,035			0.000
Q7457#-AP-6	Turbin Finance Trust 2024-1 G1-X 3.000% 10/23/66			AUS	Tax Free Exchange		07/31/2025		4,343	4,700	4,559					216			0.000
5399999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - affiliated									2,586,211	9,084,066	2,732,959					334,906			XXX
	Castlelake Aviation III Stable Yield, L.P.				AltsCo LT Addition						2,848,255							7,045,445	0.000
	Jefferies Direct Lending Fund II				AltsCo LT Addition						15,003,252							901,059	0.000
	SVB Innovation Credit Growth Fund IX, LP				AltsCo LT Addition						3,795,735							2,185,412	0.000
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated											21,647,242							10,131,916	XXX
	AA Pencil Holdings, L.P.				AltsCo LT Addition						32,107,400							9,010,592	0.000
	A-A SPN-24 (AOPII-AAA), L.P.				AltsCo LT Addition						89,725,673							121,522,712	0.000
	A-A SPN-4 (ANAF - AAA), L.P.				AltsCo LT Addition						64,843,906							38,673,294	0.000
	AA WH Holdco, L.P.				AltsCo LT Addition						6,254,687							14,467,476	0.000
	AOP Finance Partners, L.P.				AltsCo LT Addition						162,287,202							6,415,267	0.000
	AP HV Holdings, L.P.				AltsCo LT Addition						25,430,328							9,594,280	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of other - affiliated											380,649,195							199,683,622	XXX
000807-AW-7	ABPCI 2019-5A A1RR				AltsCo LT Addition						4,900,159								0.000
00086G-AY-7	ABPCI 2019-6A A1RR				AltsCo LT Addition						6,002,223								0.000
00774M-BG-9	AER 6.45 04/15/27				AltsCo LT Addition						2,450,159								0.000
001200-AJ-3	AGL 2019-2A A1R				AltsCo LT Addition						1,353,087								0.000
00851K-AK-1	AGL 2020-8A A1R2				AltsCo LT Addition						2,625,179								0.000
00120V-AA-4	AGL 2024-30RA A1				AltsCo LT Addition						5,748,692								0.000
00852M-AA-8	AGL 2024-31A A				AltsCo LT Addition						3,244,587								0.000
	AMAPS C FLT 7/75 144A				AltsCo LT Addition						40,626,246								0.000
	AMAPS2 C FLT 10/75 144A				AltsCo LT Addition						40,626,246								0.000
031162-DB-3	AMGN 1.65 08/15/28				AltsCo LT Addition						1,551,891								0.000
03665L-AL-7	ANTR 2018-3A A1R				AltsCo LT Addition						16,778,913								0.000
03665Y-AN-5	ANTR 2019-2A A1R				AltsCo LT Addition						5,158,581								0.000
03666B-AW-4	ANTR 2021-1A A1R				AltsCo LT Addition						3,371,854								0.000
03663Y-AA-5	ANTR 2024-5A A				AltsCo LT Addition						4,365,818								0.000
03771R-AA-9	APID 2025-54A A1				AltsCo LT Addition						3,653,704								0.000
05071L-AL-0	AUDAX 2021-6A AR				AltsCo LT Addition						3,371,877								0.000
05072N-AA-9	AUDAX 2024-10A A				AltsCo LT Addition						4,040,859								0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Restr-icted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
050931-AA-2 ..	AUDAX 2024-9A A1				AltsCo LT Addition						2,847,165								0.000
1BA08A-CQ-1 ..	Aven Gas & Oil, Inc. Royalties		Hemphill	TX	Aven Gas & Oil, Inc		05/01/2015		1,546,895	1,560,606	1,560,606	5,814					50,002		100.000
060051G-GF-0 .	BAC 3.824 01/20/28 MTN				AltsCo LT Addition						969,274								0.000
06738E-CJ-2 ..	BACR V6.496 09/13/27				AltsCo LT Addition						1,689,086								0.000
05876N-AA-7 ..	BALLY 2024-26A A1A				AltsCo LT Addition						3,647,286								0.000
05526D-BB-0 ..	BATSLN 3.557 08/15/27				AltsCo LT Addition						11,485,706								0.000
05555Y-AA-1 ..	BCMM 2025-1A A1				AltsCo LT Addition						11,942,620								0.000
09261H-AD-9 ..	BCRED 2.625 12/15/26				AltsCo LT Addition						3,313,391								0.000
05555W-AA-5 ..	BCRED 2024-2A A				AltsCo LT Addition						4,722,469								0.000
06279J-AB-5 ..	BKIR V2.029 09/30/27 144A				AltsCo LT Addition						1,174,702								0.000
09659W-2N-3 ..	BNP V1.323 01/13/27 144A				AltsCo LT Addition						4,461,936								0.000
172967-LD-1 ..	C 3.887 01/10/28				AltsCo LT Addition						7,266,933								0.000
12803R-AK-0 ..	CABKSM V4.634 7/3/29 144A				AltsCo LT Addition						2,737,948								0.000
314382-AA-0 ..	CEG 3.046 01/31/27				AltsCo LT Addition						4,998,085								0.000
156940-AA-6 ..	CERB 2023-4A A				AltsCo LT Addition						8,535,400								0.000
15674D-AA-2 ..	CERB 2023-5A A				AltsCo LT Addition						4,386,167								0.000
15675B-AA-5 ..	CERB 2024-2A A				AltsCo LT Addition						1,350,496								0.000
143111-AL-6 ..	CGMS 2022-3A AR				AltsCo LT Addition						2,872,390								0.000
171512-AQ-9 ..	CHMML 2019-1A AR				AltsCo LT Addition						2,288,291								0.000
17151L-AC-8 ..	CHMML 2023-2A A1				AltsCo LT Addition						5,916,179								0.000
161175-BJ-2 ..	CHTR 3.75 02/15/28				AltsCo LT Addition						3,906,398								0.000
224044-CR-6 ..	COXENT 5.45 09/15/28 144A				AltsCo LT Addition						5,704,756								0.000
21871X-AD-1 ..	CRBG 3.65 04/05/27				AltsCo LT Addition						5,702,609								0.000
22966R-AD-8 ..	CUBE 3.125 09/01/26				AltsCo LT Addition						3,533,554								0.000
25160P-AH-0 ..	DB V2.552 01/07/28				AltsCo LT Addition						12,805,210								0.000
25255N-AQ-1 ..	DCLO 2022-4A A1R				AltsCo LT Addition						892,446								0.000
25389J-AV-8 ..	DLR 5.55 01/15/28				AltsCo LT Addition						1,657,760								0.000
26246E-AL-2 ..	DRSLF 2020-83A AR				AltsCo LT Addition						2,876,242								0.000
29278G-AA-6 ..	ENELIM 3.625 5/25/27 144A				AltsCo LT Addition						4,689,852								0.000
226373-AR-9 ..	ET 6 02/01/29 144A				AltsCo LT Addition						3,409,372								0.000
30037F-AA-8 ..	EVRG 5.15 12/15/27 144A				AltsCo LT Addition						4,126,807								0.000
34966G-AA-3 ..	FCBSL 2024-2A A				AltsCo LT Addition						13,315,944								0.000
34966Q-AA-1 ..	FCO 2024-25A A1T				AltsCo LT Addition						11,933,474								0.000
708696-BY-4 ..	FE 3.25 03/15/28 144A				AltsCo LT Addition						2,656,118								0.000
38181C-AA-2 ..	GBDC4 2025-1A A1				AltsCo LT Addition						13,500,565								0.000
36143L-2N-4 ..	GBLATL 4.4 09/23/27 144A				AltsCo LT Addition						15,728,569								0.000
381941-AA-1 ..	GCBSL 2024-72A A				AltsCo LT Addition						6,875,977								0.000
378272-BR-8 ..	GLENLN 5.338 04/04/27 144				AltsCo LT Addition						821,991								0.000
378272-AQ-1 ..	GLENLN3.875 10/27/27 144				AltsCo LT Addition						990,978								0.000
38139M-AC-9 ..	GLM 2024-20A A				AltsCo LT Addition						947,027								0.000
370918-AA-2 ..	GNRT 2023-13A A1				AltsCo LT Addition						3,759,546								0.000
37147X-AA-1 ..	GNRT 2024-15A A				AltsCo LT Addition						1,314,894								0.000
38180J-AA-8 ..	GOCAP 2016-31A A1RR				AltsCo LT Addition						5,402,870								0.000
38180N-AA-9 ..	GOCAP 2019-44A A1R				AltsCo LT Addition						19,872,042								0.000
38181H-AC-7 ..	GOCAP 2020-49A A1R2				AltsCo LT Addition						5,680,590								0.000
38179P-AA-7 ..	GOCAP 2023-67A A1				AltsCo LT Addition						10,831,615								0.000
38179N-AB-0 ..	GOCAP 2024-71A A				AltsCo LT Addition						997,281								0.000
38141G-YG-3 ..	GS V1.542 09/10/27				AltsCo LT Addition						5,244,002								0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
.....	GS V4.937 04/23/28	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	5,592,789	.....	.....	.....	.....	.....	.....	.....	0.000
40440V-AH-8	HLEND 5.45 01/14/28	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	1,228,281	.....	.....	.....	.....	.....	.....	.....	0.000
442918-AA-6	HLM 2025-25A A	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	10,151,735	.....	.....	.....	.....	.....	.....	.....	0.000
44328J-AV-3	HPSPR 2023-1A A1R	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	11,537,906	.....	.....	.....	.....	.....	.....	.....	0.000
40445Y-AA-2	HPSPR 2025-3A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	1,640,190	.....	.....	.....	.....	.....	.....	.....	0.000
46603P-AL-2	IVYH 18A A1R	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	4,726,279	.....	.....	.....	.....	.....	.....	.....	0.000
46604C-AL-0	IVYH 20A A1R	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	9,094,186	.....	.....	.....	.....	.....	.....	.....	0.000
46604E-AU-6	IVYH 9A A1R3	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	2,023,942	.....	.....	.....	.....	.....	.....	.....	0.000
46647P-DA-1	JPM V4.323 04/26/28	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	5,418,608	.....	.....	.....	.....	.....	.....	.....	0.000
48255U-AJ-3	KKR 2022-43A A1R	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	3,758,678	.....	.....	.....	.....	.....	.....	.....	0.000
48257F-AA-3	KKR 2025-55A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	1,986,657	.....	.....	.....	.....	.....	.....	.....	0.000
1BAN0F-SW-P	Leann Sellers Grady County (Woodford- Scoop) Royalties	.....	Chickasha	OK	Leann Fisher Sellers	.....	11/30/2016	.....	445,138	463,274	463,274	9,471	.....	.....	.....	.....	52,919	.....	100.000
539439-AX-7	LLOYDS V5.871 03/06/29	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	4,339,075	.....	.....	.....	.....	.....	.....	.....	0.000
55952E-AA-9	MAGNE 2024-38A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	1,153,485	.....	.....	.....	.....	.....	.....	.....	0.000
55821Y-AA-4	MDPK 2024-67A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	7,657,903	.....	.....	.....	.....	.....	.....	.....	0.000
1BA211-30-4	Mp - Waters Edge Mezzanine LLC	.....	.....	.....	Mp - Waters Edge Mezzanine LLC	.....	01/23/2013	.....	1	1	1	.....	.....	.....	.....	.....	.....	.....	0.000
55336V-BN-9	MPLX 4.25 12/01/27	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	6,955,966	.....	.....	.....	.....	.....	.....	.....	0.000
61776N-VE-0	MS V4.466 07/06/28 *	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	16,375,233	.....	.....	.....	.....	.....	.....	.....	0.000
49338C-AB-9	NGGLN 2.742 08/15/26 144A	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	1,598,922	.....	.....	.....	.....	.....	.....	.....	0.000
67706J-AA-2	OAKC 2024-18A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	4,905,700	.....	.....	.....	.....	.....	.....	.....	0.000
67403C-AA-3	OAKCL 2024-26A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	673,944	.....	.....	.....	.....	.....	.....	.....	0.000
674436-AA-8	OBRAC 2025-2A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	1,367,484	.....	.....	.....	.....	.....	.....	.....	0.000
69120V-AF-8	OCINCC 4.7 02/08/27 NEW	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	605,480	.....	.....	.....	.....	.....	.....	.....	0.000
67570A-AA-4	OCP 2024-31A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	2,873,116	.....	.....	.....	.....	.....	.....	.....	0.000
67570C-AA-0	OCP 2024-32A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	3,195,454	.....	.....	.....	.....	.....	.....	.....	0.000
671080-AA-7	OCP 2024-33A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	14,472,030	.....	.....	.....	.....	.....	.....	.....	0.000
67578F-AN-7	OCT49 2020-5A AR	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	7,168,882	.....	.....	.....	.....	.....	.....	.....	0.000
682680-CB-7	OKE 4.25 09/24/27	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	3,886,350	.....	.....	.....	.....	.....	.....	.....	0.000
69120D-AA-9	OR 2020-3A AR	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	8,357,321	.....	.....	.....	.....	.....	.....	.....	0.000
68389X-BM-6	ORCL 2.65 07/15/26	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	4,053,094	.....	.....	.....	.....	.....	.....	.....	0.000
72132H-AL-6	PIPK 2022-10A A1R	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	6,825,507	.....	.....	.....	.....	.....	.....	.....	0.000
718172-CV-9	PM 5.125 11/17/27	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	8,036,226	.....	.....	.....	.....	.....	.....	.....	0.000
1BA06E-YZ-1	Red Cloud Royalties	.....	Karnes	TX	Red Cloud Ventures, LLC	.....	09/15/2014	.....	3,925,410	3,674,292	3,674,292	(69,451)	.....	.....	.....	.....	2,032,004	.....	100.000
758970-AA-5	REG27 2024-1A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	3,581,925	.....	.....	.....	.....	.....	.....	.....	0.000
75901P-AA-4	REG28 2024-2A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	2,875,585	.....	.....	.....	.....	.....	.....	.....	0.000
76209P-AC-7	RGA 6 11/21/28 144A	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	1,744,788	.....	.....	.....	.....	.....	.....	.....	0.000
913017-CY-3	RTX 4.125 11/16/28	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	10,149,038	.....	.....	.....	.....	.....	.....	.....	0.000
79587J-2B-8	SAMMON 5.05 01/10/28 144A	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	6,240,294	.....	.....	.....	.....	.....	.....	.....	0.000
05964H-BF-1	SANTAN V5.365 07/15/28 *	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	1,685,307	.....	.....	.....	.....	.....	.....	.....	0.000
83011Q-AA-3	SIXST 2024-24A A	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	3,054,029	.....	.....	.....	.....	.....	.....	.....	0.000
83368R-BC-5	SOCGEN V1.792 06/09/27 14	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	1,596,311	.....	.....	.....	.....	.....	.....	.....	0.000
82809E-AA-8	SPCLO 2024-4A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	1,056,897	.....	.....	.....	.....	.....	.....	.....	0.000
82809X-AA-6	SPCLO 2025-11A A1	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	7,048,719	.....	.....	.....	.....	.....	.....	.....	0.000
.....	Sprout Pref Equity	.....	Wilmington	DE	Sprout Holdings, LLC	.....	12/17/2021	.....	162,898	162,898	162,898	.....	.....	.....	.....	.....	.....	.....	0.000
00206R-GL-0	T 4.1 02/15/28	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	8,718,458	.....	.....	.....	.....	.....	.....	.....	0.000
87264A-DA-0	TMUS 4.8 07/15/28	.....	.....	.....	AltsCo LT Addition	.....	.....	.....	.....	.....	3,353,109	.....	.....	.....	.....	.....	.....	.....	0.000
895285-10-4	Trenwick America LLC	.....	Wilmington	DE	.....	.....	04/27/2011	.....	6	6	6	.....	.....	.....	.....	.....	.....	.....	0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
87612B-BG-6 .	TRGP 5 01/15/28				AltsCo LT Addition						1,663,339								0.000
902613-AH-1 ..	UBS V1.494 08/10/27 144A				AltsCo LT Addition						1,587,889								0.000
92920L-AN-7 ..	VOYA 2022-4A A1R		New York		AltsCo LT Addition						3,158,554								0.000
5699999. Any other class of assets - unaffiliated									6,080,347	5,861,077	630,689,830	(54,166)					2,134,925		XXX
	Apollo Aligned Alternatives, L.P.				AltsCo LT Addition						479,301,909	(118,673,283)						300,062,128	0.000
	ATLAS SEC PRODUCTS C 0 7/1/29				AltsCo LT Addition						3,729,056	3,946,536							0.000
	ATLAS SEC PRODUCTS C 0 7/1/30				AltsCo LT Addition						3,729,056	3,946,536							0.000
	ATLAS SEC PRODUCTS C 0 7/1/31				AltsCo LT Addition						3,729,056	3,946,536							0.000
	ATLAS SEC PRODUCTS C 10 7/1/29 - GIC				AltsCo LT Addition						1,431,161	1,514,626							0.000
	ATLAS SEC PRODUCTS C 10 7/1/29 - MM				AltsCo LT Addition						3,577,902	3,786,566							0.000
	ATLAS SEC PRODUCTS C 10 7/1/30 - GIC				AltsCo LT Addition						1,431,161	1,514,626							0.000
	ATLAS SEC PRODUCTS C 10 7/1/30 - MM				AltsCo LT Addition						3,577,902	3,786,566							0.000
	ATLAS SEC PRODUCTS C 10 7/1/31 - GIC				AltsCo LT Addition						1,431,161	1,514,626							0.000
	ATLAS SEC PRODUCTS C 10 7/1/31 - MM				AltsCo LT Addition						3,577,902	3,786,566							0.000
5799999. Any other class of assets - affiliated											505,516,267	(90,930,097)						300,062,128	XXX
6899999. Total - unaffiliated									5,151,503,931	4,670,981,360	6,247,599,030	67,314,293	(483,805,216)	11,809,162		24,894,327	169,312,080	758,824,463	XXX
6999999. Total - affiliated									10,134,457,969	13,053,939,394	11,214,198,532	812,208,863	47,336,883			41,464,995	67,773,926	3,609,226,826	XXX
7099999 - Totals									15,285,961,900	17,724,920,754	17,461,797,562	879,523,157	(436,468,333)	11,809,162		66,359,322	237,086,005	4,368,051,289	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$		1B ..$		1C ..$		1D ..$	273,896,447	1E ..$		1F ..$	350,768,831	1G ..$	129,410,652
1B	2A ...$	225,406,037	2B ..$	1,374,610,851	2C ..$	1,255,453,107								
1C	3A ...$	447,602,466	3B ..$	133,838,889	3C ..$	77,949,983								
1D	4A ...$		4B ..$		4C ..$									
1E	5A ...$		5B ..$		5C ..$									
1F	6 .....$	22,425,000												

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
00455*-AA-8	Ace Credit Fund LP ACE J59738 5.420% 04/01/69		IRL	Direct	10/01/2025		50,955,599			0.000
00455*-AB-6	Ace Credit Fund LP ACE J59738 5.460% 07/18/68		IRL	Direct	10/01/2025		37,389,504			0.000
	AP Aristotle Holdings LLC	Wilmington	DE	Transfer from Schedule D	01/01/2025		6,500,000			0.000
00264#-AA-5	AP Aristotle Holdings LLC Aristotle Junior 0% Perpetual 0.000% 09/30/24	Wilmington	DE	Tax Free Exchange	02/28/2025		16,122,455			0.000
G2973#-AB-4	AP Chia Issuer LLC AP Chia PERP NC10 JR Notes 0.000% 04/14/25		CYM		05/29/2025		118,042			0.000
G2971@-AA-0	AP Pistachio LP Pistachio Jr Secured Perp Nts 0.000% 04/01/88		CYM	Transfer from Schedule D	01/01/2025		3,944,526			0.000
0499999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - affiliated							115,030,126			XXX
90117P-AQ-8	1211 Avenue of the Americas Tr AOTA 2015-1211 E 4.142% 08/10/35	New York	NY	Transfer from Schedule D	01/01/2025		85,314,737	2,765,585		0.000
04410R-AQ-9	Ashford Hospitality Trust 2018 AHT1 2018-ASHF F 8.022% 04/15/35	Dallas	TX	Transfer from Schedule D	01/01/2025		46,589,145	407,905		0.000
61764B-AU-7	Morgan Stanley Capital I Trust MSC 2014-150E G 4.295% 09/09/32	New York	NY	Transfer from Schedule D	01/01/2025		34,319,355	34,134,099		0.000
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							166,223,236	37,307,589		XXX
L0009*-AB-4	AP Dolphin (Luxembourg) S.a.r. AP Dolphin 4.750% 12/31/32		LUX	Transfer from Schedule D	01/01/2025		33,967,353			0.000
G2964#-AB-5	AP Grange Holdings LLC AP Grange Tranche B 5.000% 03/20/45	New York	NY	Transfer from Schedule D	01/01/2025		396,661,750	33,407,636		0.000
0699999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - affiliated							430,629,103	33,407,636		XXX
12592T-AQ-8	COMM 2015-3BP Mortgage Trust	Chicago	IL	Purchase	01/31/2025		60,861,899			0.000
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated							60,861,899			XXX
	CD&R Friends & Family Feeder Fund X L.P.		CYM	CD&R Associates X, LP.	06/27/2023			6,822		9.150
	Cibus Fund L.P.		GGY	Cibus Investments Limited	12/27/2022			809,780		5.870
	NB Secondary Opportunities Offshore Fund IV LP	Wilmington	DE	NB Secondary Opportunities Associates IV GP LLC	12/27/2022			63,085		0.340
	Spiritus Aggregator, LP	Wilmington	DE	Spiritus GP LLC	09/17/2025		8,479,717			0.000
	Stepstone Secondary Opportunities Fund III Offshore SCSp		LUX	Stepstone Secondaries III (GP) SARL	06/27/2023			65,858		1.620
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							8,479,717	945,545		XXX
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P.	Wilmington	DE	Apollo Advisors X, L.P.	12/27/2024			3,734,484		0.192
	A-A SPN-7 (RRH - IAFAMD), L.P.		CYM	Redding Ridge Advisors LLC	12/27/2022			19,596,928		1.107
	AltsCo - Core (A-A Offshore AAA)		CYM	A-A Offshore (AAA), L.P. (A A Offshore)	04/01/2022			1,464,740,607		67.860
	AltsCo - Core (AAA Aggregator)		CYM	A-A Offshore (AAA), L.P. (A A Offshore)	10/06/2025		1,000,000			67.860
03765#-AA-3	Apollo Total Return Fund - Inv	Wilmington	DE	Transfer from Schedule D	01/01/2025		180,064,552			0.000
	Motive Capital Fund II-B, LP	Wilmington	DE	Motive Capital Fund II GP	12/27/2022			684,243		1.327
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							181,064,552	1,488,756,263		XXX
	2180 Shattuck Owner, LLC	Berkeley	CA	2180 Shattuck Owner	12/06/2024			(1,161,868)		50.000
	5 Times Square Equity	New York	NY	5 Times Square Equity	10/31/2024			49,440,588		70.000
	AAIA RML, LLC.	West Des Moines	IA	AAIA RML, LLC	01/01/2024			55,676,141		100.000
	Apollo Asia Real Estate Fund, L.P.		CYM	Apollo Asia Real Estate Advisors L.P.	09/23/2016			106,880		17.119
	NNN Opportunities Fund, L.P.	Wilmington	DE	Apollo Net Lease Co.	07/23/2020			532,094		2.080
	Silver Mass JV LLC	Wilmington	DE	Apollo Global Real Estate Management, Lp	01/30/2025		24,487,882			54.400
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							24,487,882	104,593,836		XXX
	Italian AIF		LUX	Apollo Investment Management Europe (Luxembourg) S.A.R.L	11/24/2025			54,002,272		100.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								54,002,272		XXX
	Apollo Credit Secondaries Fund I (A), L.P.		CYM	Apollo Credit Secondaries I GP, LLC	02/02/2022			449,910		0.956
	Apollo European Principal Finance Fund III (Dollar B), L.P.		CYM	Apollo EPF Advisors III, L.P.	12/27/2022			174,188		1.590
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated								624,098		XXX
256141-AB-8	Doctors Co An Interinsurance E Subordinated 4.500% 01/18/32	Napa	CA	Wells Fargo	01/12/2022			20,557,952		0.000
29226R-AA-5	Employers Mutual Casualty Co SUB 5.750% 08/20/39	Des Moines	IA		05/17/2023			6,560,283		0.000
309580-AA-9	Farmers Exchange Capital III Subordinated 5.454% 10/15/54	Los Angeles	CA		08/30/2016			7,495,560		0.000
309601-AE-2	Farmers Insurance Exchange Subordinated 4.747% 11/01/57	Los Angeles	CA		10/10/2017			4,000,000		0.000
401378-AC-8	Guardian Life Insurance Co of Subordinated 4.850% 01/24/77	New York	NY		01/17/2017			4,033,858		0.000
401378-AB-0	Guardian Life Insurance Co of Subordinated 4.875% 06/19/64	New York	NY		01/26/2017			9,937,809		0.000
401378-AA-2	Guardian Life Insurance Co of Subordinated 7.375% 09/30/39	New York	NY	Direct	03/07/2018			3,857,948		0.000
575767-AR-9	Massachusetts Mutual Life Insu Subordinated 3.200% 12/01/61	Springfield	MA	Credit Suisse	11/18/2021			7,970		0.000
575767-AN-8	Massachusetts Mutual Life Insu Subordinated 3.729% 10/15/70	Springfield	MA		10/10/2019			1,182,184		0.000
575767-AK-4	Massachusetts Mutual Life Insu Subordinated 4.500% 04/15/65	Springfield	MA		08/14/2024			2,258		0.000
575767-AL-2	Massachusetts Mutual Life Insu Subordinated 4.900% 04/01/77	Springfield	MA		03/20/2017			25,773,038		0.000
575767-AM-0	Massachusetts Mutual Life Insu SUBORDINATED 5.077% 02/15/69	Springfield	MA		03/26/2021			22,000,000		0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
575767-AT-5	Massachusetts Mutual Life Insu Subordinated 5.672% 12/01/52	Springfield	MA	Morgan Stanley	09/09/2025			36,209,128		0.000
636792-AB-9	National Life Insurance Co Subordinated 5.250% 07/19/68	Springfield	VT	Credit Suisse	07/10/2018			46,841,518		0.000
64952G-AQ-1	New York Life Insurance Co SUB 4.450% 05/15/69	New York	NY		04/01/2019			274		0.000
64952G-AT-5	New York Life Insurance Co SUBORDINATED 3.750% 05/15/50	New York	NY		05/27/2020			20,253,899		0.000
64952G-AF-5	New York Life Insurance Co Subordinated 6.750% 11/15/39	New York	NY	Morgan Stanley	03/07/2018			22,497,943		0.000
668138-AC-4	Northwestern Mutual Life Insur Subordinated 3.625% 09/30/59	Milwaukee	WI	Internal Transfer	09/12/2019			2,986,128		0.000
668138-AA-8	Northwestern Mutual Life Insur Subordinated 3.850% 09/30/47	Milwaukee	WI		09/21/2017			35,337,054		0.000
69448F-AA-9	Pacific Life Insurance Co Subordinated 4.300% 10/24/67	Newport Beach	CA		10/17/2017			27,912,034		0.000
7620ET-AA-7	RGA Reinsurance Co Sr Subordinated 4.000% 12/13/51	Springfield	MA	Direct	11/29/2021			20,000,000		0.000
878091-BG-1	Teachers Insurance & Annuity A SUB 3.300% 05/15/50	New York	NY	Citigroup	05/27/2020			1,283,634		0.000
878091-BF-3	Teachers Insurance & Annuity A Subordinated 4.270% 05/15/47	New York	NY		05/03/2017			49,849,618		0.000
878091-BC-0	Teachers Insurance & Annuity A Subordinated 6.850% 12/16/39	New York	NY		07/08/2016			34,486,403		0.000
95765P-AA-7	Western And Southern Life Insu Subordinated 5.150% 01/15/49	Cincinnati	OH	J.P. Morgan Sec	01/17/2019			1,751		0.000
2799999. Surplus notes - unaffiliated								403,068,242		XXX
92264H-AA-8	Venerable Insurance and Annuit Subordinated 7.750% 06/29/45	West Chester	PA		08/28/2025		42,041,843			0.000
2899999. Surplus notes - affiliated							42,041,843			XXX
YR6758-93-6	ABN AMRO Bank NV		NLD	Deutsche Bank AG	04/09/2025		9,915,201	39,744,032		0.000
	ABN AMRO Bank NV Junior Subordinated 5.750% Perpet.		NLD	Deutsche Bank AG	07/29/2025		75,227,807			0.000
	ABN AMRO Bank NV Junior Subordinated 6.375% Perpet.		NLD	Morgan Stanley & Co International	05/21/2025		48,531,698			0.000
	Achmea BV Junior Subordinated 4.625% Perpet.		NLD	Bank of America	12/17/2025		6,206,008			0.000
	Achmea BV Junior Subordinated 6.125% Perpet.		NLD	Bank of America	10/17/2025		30,571,367			0.000
	AIB Group PLC AIB GROUP PLC 7.125% Perpetual 7.125% Perpet.		IRL	Bank of America	09/12/2025		31,540,465			0.000
	Allianz SE		DEU	Citigroup	05/22/2025		41,796,000			0.000
018820-AE-0	Allianz SE Unsecured 6.550% Perpet.		DEU	Citigroup	08/19/2025		90,035,001			0.000
	ASR Nederland NV Junior Subordinated 6.500% Perpet.		NLD	Bank of America	10/17/2025		12,433,087			0.000
	ASR Nederland NV Subordinated 4.625% Perpet.		NLD	Goldman Sachs	10/08/2025		9,762,142			0.000
05254H-AA-2	Australia & New Zealand Bankin Junior Subordinated 6.750% Perpet.		AUS	Transfer from Schedule D	01/01/2025		25,400,000			0.000
	Aviva PLC Junior Subordinated 6.875% Perpet.		GBR	Various	01/01/2025		11,664,023	66,649,488		0.000
	Aviva PLC Junior Subordinated 7.750% Perpet.		GBR	Morgan Stanley	10/08/2025		6,249,115			0.000
	AXA SA AXA SA 6.375% Perpet.		FRA	Morgan Stanley	04/07/2025		52,578,691			0.000
	Banco de Sabadell SA Junior Subordinated 5.000% Perpet.		ESP	Merrill Lynch International	06/24/2025		14,057,091			0.000
	Banco de Sabadell SA Junior Subordinated 6.500% Perpet.		ESP	Deutsche Bank AG	10/17/2025		39,808,852			0.000
06368L-8V-1	Bank of Montreal Junior Subordinated 6.875% 11/26/85		CAN	BMO Capital Markets (NY)	07/21/2025		241,203,604			0.000
06368L-5Q-5	Bank of Montreal Unsecured		CAN	Transfer from Schedule D	01/01/2025		54,928,206			0.000
06368L-Q5-8	Bank of Montreal Unsecured 7.700% 05/26/84		CAN	Various	04/07/2025		55,000,000	139,731,914		0.000
064159-8N-9	Bank of Nova Scotia/The Junior Subordinated 3.625% 10/27/81		CAN	Transfer from Schedule D	01/01/2025		208,500,000			0.000
064159-8V-1	Bank of Nova Scotia/The Junior Subordinated 8.000% 01/27/84		CAN	Various	01/01/2025		16,000,000	57,630,125		0.000
064159-8S-8	Bank of Nova Scotia/The Junior Subordinated 8.625% 10/27/82		CAN	Royal Bank of Canada	06/24/2025		25,537,500			0.000
064159-8X-7	Bank of Nova Scotia/The Unsecured 7.350% 04/27/85		CAN	Transfer from Schedule D	01/01/2025		35,084,061			0.000
05565A-M3-4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR		FRA	Transfer from Schedule D	01/01/2025		18,706,285			0.000
05565A-S2-0	BNP Paribas SA		FRA	Various	01/01/2025		12,456,210	6,255,750		0.000
05565A-5R-0	BNP Paribas SA		FRA	Transfer from Schedule D	01/01/2025		12,413,740			0.000
05565A-GF-4	BNP Paribas SA 7.000%/VAR PERP 144A		FRA	Transfer from Schedule D	01/01/2025		18,399,300			0.000
05602X-JC-3	BNP Paribas SA 7.375%/VAR PERP 144A		FRA	Transfer from Schedule D	01/01/2025		42,289,759			0.000
05565A-DW-0	BNP Paribas SA Junior Subordinated 5.125% Perpet.		FRA	Transfer from Schedule D	01/01/2025		8,998,750			0.000
05602X-DJ-4	BNP Paribas SA Junior Subordinated 8.000% Perpet.		FRA	Transfer from Schedule D	01/01/2025		372,719,129			0.000
	CaixaBank SA CAIXABANK SA 5.875% Perpetual 5.875% Perpet.		ESP	Barclays	09/12/2025		57,641,592			0.000
	CaixaBank SA Junior Subordinated 8.250% Perpet.		ESP	Merrill Lynch International	06/24/2025		48,763,912			0.000
	CNP Assurances SA Jr Subordinated 4.875% Perpet.		FRA	Goldman Sachs	04/09/2025		8,500,000			0.000
	Commerzbank AG Junior Subordinated 4.250% Perpet.		DEU	Merrill Lynch International	06/24/2025		13,672,445			0.000
	Cooperatieve Rabobank UA Junior Subordinated 3.100% Perpet.		NLD	Various	01/01/2025		11,367,304	31,409,345		0.000
	Cooperatieve Rabobank UA Junior Subordinated 4.375% Perpet.		NLD	Bank of America	12/17/2025		6,169,881			0.000
	Cooperatieve Rabobank UA Junior Subordinated 4.875% Perpet.		NLD	Morgan Stanley	04/09/2025		5,133,091			0.000
	Credit Agricole SA CREDIT AGRICOLE SA 5.875% Perpet.		FRA	Bank of America	04/07/2025		30,277,212			0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Credit Agricole SA Junior Subordinated 4.000% Perpet.		FRA	Various	01/01/2025		5,938,893	6,014,855		0.000
225313-AR-6	Credit Agricole SA Junior Subordinated 6.700% Perpet.		FRA	Credit Agricole CIB	09/24/2024		40,000,000			0.000
	Danske Bank A/S Junior Subordinated 4.375% Perpet.		DNK	JPM Securities LLC	05/19/2025		21,172,082	5,151,698		0.000
	Danske Bank A/S Junior Subordinated 7.000% Perpet.		DNK	Bank of America	04/07/2025		70,617,713			0.000
	Deutsche Bank AG Junior Subordinated 4.500% Perpet.		DEU	Internal Transfer	10/29/2025		3,719,699			0.000
	Deutsche Bank AG Junior Subordinated 10.000% Perpet.		DEU	Deutsche Bank AG London	06/24/2025		15,534,116			0.000
	DNB Bank ASA Junior Subordinated 7.375% Perpet.		NOR	Morgan Stanley	02/21/2025		64,352,324			0.000
404280-BP-3	HSBC Holdings PLC		NLD		03/17/2025		2,005,395			0.000
456837-AY-9	ING Groep NV		NLD	ING Groep	10/08/2025		6,161,869			0.000
456837-AR-4	ING Groep NV Junior Subordinated 5.750% Perpet.		NLD	ING Groep	09/13/2024		42,419,532	12,243,945		0.000
456837-BT-9	ING Groep NV Junior Subordinated 7.000% Perpet.		NLD	Merrill Lynch International	09/02/2025		177,614,000			0.000
	ING Groep NV Junior Subordinated 7.250% Perpet.		NLD	Goldman Sachs	03/10/2025		64,876,339			0.000
	ING Groep NV Junior Subordinated 8.000% Perpet.		NLD	Barclays	09/23/2024		6,242,250	56,146,699		0.000
	Legal & General Group PLC Junior Subordinated 5.625% Perpet.		GBR	Various	01/01/2025		22,497,075	16,046,797		0.000
539439-AU-3	Lloyds Banking Group PLC Junior Subordinated 4.246% Perpet.		GBR	Lloyds Bank Corporate Markets	10/01/2025		34,405,000	42,611,893		0.000
539439-BF-5	Lloyds Banking Group PLC Junior Subordinated 6.625% Perpet.		GBR	Lloyds Bank Corporate Markets	10/27/2025		1,600,000			0.000
	Lloyds Banking Group PLC Junior Subordinated 7.500% Perpet.		GBR	Morgan Stanley	10/08/2025		18,686,076			0.000
53944Y-AV-5	Lloyds Banking Group PLC Junior Subordinated 8.000% Perpet.		GBR	Barclays	10/08/2025		37,483,430			0.000
	Lloyds Banking Group PLC Junior Subordinated 8.500% Perpet.		GBR	Merrill Lynch International	06/24/2025		17,296,027			0.000
53944Y-BB-8	Lloyds Banking Group PLC LLOYDS BANKING GROUP PLC 6.750% Perpet.		GBR	Deutsche Bank AG	04/07/2025		91,687,500			0.000
	Nationwide Building Society Junior Subordinated 5.750% Perpet.		GBR	Morgan Stanley	10/08/2025		14,719,102	12,149,582		0.000
639057-AT-5	NatWest Group PLC Junior Subordinated 7.300% Perpet.		GBR	Barclays	10/08/2025		12,490,608			0.000
639057-AQ-1	NatWest Group PLC Junior Subordinated 8.125% Perpet.		GBR	Deutsche Bank AG	04/08/2025		227,282,674			0.000
	NN Group NV Junior Subordinated 5.750% Perpet.		NLD	Morgan Stanley & Co International	05/19/2025		60,853,910			0.000
	NN Group NV NN GROUP NV 6.375% Perpet.		NLD	Morgan Stanley	04/07/2025		34,107,809			0.000
65559C-AD-3	Nordea Bank Abp		FIN	Nordea Bank Abp	03/21/2025		10,830,550			0.000
65559C-AA-9	Nordea Bank Abp Jr Subordinated 6.625% Perpet.		FIN	JPM Securities LLC	01/01/2025		54,468,287			0.000
65558R-AK-5	Nordea Bank Abp Junior Subordinated 6.300% Perpet.		FIN	Bank of America	09/19/2024		30,000,000			0.000
	Nordea Bank Abp Junior Subordinated 6.413% Perpet.		FIN	Goldman Sachs International	09/12/2025		58,625,000			0.000
	Phoenix Group Holdings PLC Junior Subordinated 5.750% Perpet.		GBR	Internal Transfer	04/09/2025		38,247,369			0.000
	Phoenix Group Holdings PLC Junior Subordinated 8.500% Perpet.		GBR	Various	09/13/2024		13,521,730	6,172,703		0.000
	Rothesay Life PLC Junior Subordinated 7.000% Perpet.		GBR	Barclays	11/25/2025		24,000,000			0.000
780082-AT-0	Royal Bank of Canada Junior Subordinated 6.350% 11/24/84		CAN	Royal Bank of Canada	01/01/2025		51,500,000			0.000
780082-AY-9	Royal Bank of Canada Junior Subordinated 6.500% 11/24/85		CAN	Royal Bank of Canada	09/15/2025		57,467,725			0.000
780082-AV-5	Royal Bank of Canada Junior Subordinated 6.750% 08/24/85		CAN	Royal Bank of Canada	06/04/2025		366,414,860			0.000
780082-AR-4	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84		CAN	Various	01/01/2025		96,489,780	238,653,549		0.000
	Skandinaviska Enskilda Banken Jr Subordinated 6.750% Perpet.		SWE	Deutsche Bank AG	04/07/2025		43,472,154			0.000
	Skandinaviska Enskilda Banken Jr Subordinated 6.875% Perpet.		SWE	Morgan Stanley	02/21/2025		18,908,150			0.000
	Swedbank AB		SWE	Goldman Sachs	03/21/2025		10,651,800			0.000
	Swedbank AB Junior Subordinated 7.625% Perpet.		SWE	Goldman Sachs	03/27/2025		41,362,382			0.000
	Swedbank AB Junior Subordinated 7.750% Perpet.		SWE	Various	09/13/2024		9,232,320	98,704,033		0.000
89116C-KP-1	Toronto-Dominion Bank/The Junior Subordinated 7.250% 07/31/84		CAN	Various	01/01/2025		25,000,000	156,554,292		0.000
89117F-8Z-5	Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/82		CAN	Various	01/01/2025		70,239,696	33,960,740		0.000
89116C-4H-7	Toronto-Dominion Bank/The TORONTO-DOMINION BANK 6.35% 31 6.350% 10/31/85		CAN	TD Securities (USA) LLC	09/12/2025		70,053,818			0.000
902613-BE-7	UBS Group AG		CHE	UBS	03/10/2025		81,145,958	50,343,750		0.000
902613-AD-0	UBS Group AG Junior Subordinated 4.375% Perpet.		CHE	Transfer from Schedule D	01/01/2025		11,900,000			0.000
902613-BN-7	UBS Group AG Junior Subordinated 6.850% Perpet.		CHE	Various	01/01/2025		25,000,000	119,898,297		0.000
225401-BH-0	UBS Group AG Junior Subordinated 7.000% Perpet.		CHE	UBS	02/05/2025		22,500,000			0.000
225401-BJ-6	UBS Group AG Junior Subordinated 7.125% Perpet.		CHE	UBS	02/05/2025		22,500,000			0.000
902613-BK-3	UBS Group AG Junior Subordinated 7.750% Perpet.		CHE	Various	01/01/2025		111,977,600	15,442,500		0.000
902613-BF-4	UBS Group AG Junior Subordinated 9.250% Perpet.		CHE	Goldman Sachs	04/29/2025		40,589,003			0.000
	Vontobel Holding AG Subordinated 9.480% Perpet.		CHE	Various	01/01/2025		35,989,800	35,950,566		0.000
	Vontobel Holding AG Subordinated 9.680% Perpet.		CHE	Various	01/01/2025		36,577,200	36,544,717		0.000
2999999. Capital notes - unaffiliated							4,381,967,133	1,284,011,270		XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Access Point Financial LLC	Atlanta	GA	Direct	07/24/2025		141,415,561			0.000
3199999. Collateral loans - unaffiliated							141,415,561			XXX
	Citi - ESG LIHTC Partners I, LLC	Wilmington	DE	Avis Budget Car Rental, LLC	02/08/2023			13,060,598		12.600
	Interspace Ventures LLC	Wilmington	DE	Solera Equity Holdings LLC	12/30/2025		130,500,000			0.000
	Serrano Solar Partners, LLC	Wilmington	DE	USB LIHTC 2023-5, LLC	12/18/2024			290,874,063		93.000
	USB LIHTC Fund 2023-5, LLC	Wilmington	DE	Citibank, N.A.	10/05/2023			22,381,175		95.000
3799999. Qualifying federal tax credit investments - unaffiliated							130,500,000	326,315,836		XXX
	AP VCI Aggregator A, L.P. VCI Asset Equity	Wilmington	DE	Direct	11/20/2025		2,141,680			0.000
37187A-AL-8	Genesis Financial Gnfl 20 GNFL 2020 F 18.960% 01/15/31	Wilmington	DE		06/13/2023			302		0.000
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							2,141,680	302		XXX
	Apollo Asset-Backed Finance Lending Company, L.P.	Wilmington	DE	Apollo ABF Advisors GP, LLC	06/28/2024			11,759,259		0.000
	Aqua AssetCo Alt Trust II	Wausau	WI		02/28/2025		47,368,686			0.000
03841S-AF-2	Aqua AssetCo Alt Trust II R 0.000% 11/12/55	Wausau	WI		10/29/2025		34,661,604			0.000
	Aqua Borrower Trust L	Wausau	WI		05/02/2025		1,903,469	71,012,429		0.000
03844A-AF-8	Aqua Borrower Trust L R 0.000% 01/12/56	Wausau	WI	Tax Free Exchange	06/05/2025		186,376,898			0.000
00076M-AF-7	BHG 2025 Forward Flow BHG 2025 Forward Flow Class R 0.000% 04/29/36	Fort Lauderdale	FL	Direct	10/17/2025		54,231,463	6,918,430		0.000
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							324,542,121	89,690,118		XXX
	Turbin Finance Trust 2025-1		AUS	Over the Counter	06/02/2025		8,042,305			0.000
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 A1 2.500% 02/12/67		AUS	Over the Counter	06/02/2025		391			0.000
Q0286*-AH-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 G1 0.000% 02/12/67		AUS	Tax Free Exchange	07/31/2025		7,462,709			0.000
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 X- 2.500% 02/12/67		AUS	Over the Counter	06/02/2025		391			0.000
5299999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated							15,505,795			XXX
	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 1.000% 09/30/49		IRL	Direct	09/30/2019			115,558		0.000
	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.000% 06/21/49		IRL	Direct	06/21/2019			28,311		0.000
	Turbin Finance Trust 2024-1		AUS	Tax Free Exchange	01/01/2025		3,686,052			0.000
Q7457#-AH-4	Turbin Finance Trust 2024-1 A1-X 3.000% 10/23/66		AUS	Tax Free Exchange	07/31/2025		289,886			0.000
Q7457#-AJ-0	Turbin Finance Trust 2024-1 B1-X 3.000% 10/23/66		AUS	Tax Free Exchange	07/31/2025		29,526			0.000
Q7457#-AK-7	Turbin Finance Trust 2024-1 C1-X 3.000% 10/23/66		AUS	Tax Free Exchange	07/31/2025		13,026			0.000
Q7457#-AL-5	Turbin Finance Trust 2024-1 D1-X 3.000% 10/23/66		AUS	Tax Free Exchange	07/31/2025		9,553			0.000
Q7457#-AM-3	Turbin Finance Trust 2024-1 E1-X 3.000% 10/23/66		AUS	Tax Free Exchange	07/31/2025		8,684			0.000
Q7457#-AN-1	Turbin Finance Trust 2024-1 F1-X 3.000% 10/23/66		AUS	Tax Free Exchange	07/31/2025		4,342			0.000
Q7457#-AG-6	Turbin Finance Trust 2024-1 G1 11.544% 10/23/66		AUS	Tax Free Exchange	07/31/2025		1,621,125			0.000
Q7457#-AP-6	Turbin Finance Trust 2024-1 G1-X 3.000% 10/23/66		AUS	Tax Free Exchange	07/31/2025		4,343			0.000
5399999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - affiliated							5,666,538	143,869		XXX
	Acoma II Royalties	Saint Paul	MN	Acoma Energy LLC	05/15/2015		6,602			0.000
	Acoma Royalties	Saint Paul	MN	Acoma Energy LLC	02/06/2015		8,648			0.000
	Conners Ferrari (Niobrara) Royalties	Wilmington	DE	Bulldog Energy LLC	04/15/2016		12,045			0.000
	Ferrari Royalties	Wilmington	DE	Ferrari Energy LLC	01/21/2016		218			0.000
	Viking Royalties	Wilmington	DE	AK Resources LLC	03/27/2015		12,057			0.000
	Wolf Resources Royalties - Hunter's Cove (Niobrara)	Wilmington	DE	Wolf Resources LLC	01/27/2017		3,502			0.000
	Wolf Resources Royalties - Meadowvale & Gordon (Niobrara)	Wilmington	DE	Wolf Resources LLC	06/30/2016		4,640			0.000
5699999. Any other class of assets - unaffiliated							47,712			XXX
6899999. Total - unaffiliated							4,907,142,734	2,051,648,784		XXX
6999999. Total - affiliated							1,123,462,164	1,771,218,092		XXX
7099999 - Totals							6,030,604,898	3,822,866,876		XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
00455*-AA-8	Ace Credit Fund LP ACE J59738 5.420% 04/01/69	Wilmington	DE	Sale	01/01/2025	03/27/2025								50,955,599	50,908,577		(47,022)	(47,022)	
00455*-AB-6	Ace Credit Fund LP ACE J59738 5.460% 07/18/68	Wilmington	DE	Sale	01/01/2025	03/27/2025			(51,424)			(51,424)		37,389,504	37,629,644		410,506	410,506	
	AP Aristotle Holdings LLC	Wilmington	DE	Tax Free Exchange	01/01/2025	02/28/2025								6,500,000	6,500,000				
0499999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - affiliated									(51,424)			(51,424)		94,845,103	95,038,221		363,484	363,484	
90117P-AQ-8	1211 Avenue of the Americas Tr AOTA 2015-1211 E 4.142% 08/10/35	New York	NY		01/01/2025	07/14/2025		(274,378)	4,973			(269,405)		2,999,220	2,999,220				133,276
61764B-AU-7	Morgan Stanley Capital I Trust MSC 2014-150E G 4.295% 09/09/32	New York	NY		01/01/2025	11/26/2025			31,143			31,143		34,219,292	34,219,292				133,276
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated								(274,378)	36,116			(238,262)		37,218,512	37,218,512				266,552
G2964#-AB-5	AP Grange Holdings LLC AP Grange Tranche B 5.000% 03/20/45		CYM		01/01/2025	12/31/2025		(13,504)	32,616			19,112		313,313	313,313				24,078
0699999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - affiliated								(13,504)	32,616			19,112		313,313	313,313				24,078
12592T-AQ-8	COMM 2015-3BP Mortgage Trust	Chicago	IL		01/01/2025	06/30/2025								60,861,899	60,861,899				
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated														60,861,899	60,861,899				
	CD&R Friends & Family Feeder Fund X L.P.		CYM	Distribution	06/27/2023	12/23/2025	701,563	(39,963)				(39,963)		661,600	661,600				158,047
	L Catteron VIII Offshore, L.P.	Wilmington	DE	Distribution	12/27/2022	11/13/2025	94,472	9,515				9,515		103,987	103,987				(105,170)
	NB Secondary Opportunities Offshore Fund IV LP	Wilmington	DE	Distribution	12/27/2022	12/23/2025	451,829	28,709				28,709		480,538	480,538				(92,445)
	Riverside Micro-Cap Fund IV, L.P.	Wilmington	DE	Distribution	12/27/2022	12/22/2025	2,785,445	19,751				19,751		2,805,196	2,805,196				(5,254)
	Stepstone Secondary Opportunities Fund III Offshore SCSp	Wilmington	DE	Distribution	06/27/2023	12/29/2025	569,853	(100,409)				(100,409)		469,444	469,444				823,617
	Warwick European Opportunities Fund III (USD) Limited		CYM	Distribution	12/27/2022	11/12/2025	1,777,050	234,288				234,288		2,011,338	2,011,338				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							6,380,213	151,891				151,891		6,532,103	6,532,103				778,795
	A-A Funding Holdco Offshore II, LLC		CYM	Final Distribution	02/04/2022	07/23/2025	1,528,308							1,528,308	1,775,520		247,212	247,212	
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P.	Wilmington	DE	Distribution	12/27/2024	10/30/2025	1,230,041	311,766				311,766		1,541,807	1,541,807				431,012
	A-A SPN-7 (RRH - IAFAMD), L.P.		CYM	Final Distribution	12/27/2022	06/16/2025	19,596,928							19,596,928	19,596,928				
	AltsCo - Core (A-A Offshore AAA)		CYM	AAA Lookthrough adjustment	04/01/2022	07/01/2025											(43,331,931)	(43,331,931)	
	AltsCo - Core (A-A Offshore AAA)		CYM	Transfer from the Separate Account	04/01/2022	06/02/2025											(53,722,992)	(53,722,992)	17,685,881
	AP Highlands Co-Invest, L.P.	Wilmington	DE	Distribution	06/27/2023	05/17/2025	2,456,865	747,869				747,869		3,204,735	3,204,735				
03765#-AA-3	Apollo Total Return Fund - Inv	Wilmington	DE	Distribution	02/28/2025	04/08/2025								180,064,552	185,093,779		5,029,227	5,029,227	
	Motive Capital Fund II-B, LP	Wilmington	DE	Distribution	12/27/2022	12/10/2025	951,858	166,207				166,207		1,118,064	1,118,064				1,254,975
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							25,764,000	1,225,842				1,225,842		207,054,394	212,330,833		(91,778,484)	(91,778,484)	19,371,868
	2180 Shattuck Owner, LLC	Berkeley	CA	Sale	12/06/2024	09/12/2025	2,161,868							2,161,868	4,331,000		2,169,133	2,169,133	
	AAIA RML, LLC.	West Des Moines	IA	Distribution	01/01/2024	12/31/2025	21,973,376							21,973,376	18,086,645		(3,886,731)	(3,886,731)	
	NNN Investor 1,L.P.		CYM	Distribution	06/07/2018	12/29/2025	33,892	413				413		34,305	34,305				567,794
	NNN Investor 2 (Auto), L.P.	Wilmington	DE	Distribution	07/11/2019	12/24/2025	38,134	1,386				1,386		39,520	39,520				112,773
	NNN Opportunities Fund, L.P.	Wilmington	DE	Distribution	07/23/2020	12/31/2025	916,177	357,744				357,744		1,273,921	1,273,921				(629,115)
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							25,123,447	359,543				359,543		25,482,991	23,765,392		(1,717,598)	(1,717,598)	51,451
	Italian AIF		LUX	Distribution	07/05/2022	12/22/2025	22,552,257	2,215,703				2,215,703		25,110,145	26,191,653	1,081,508		1,081,508	
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							22,552,257	2,215,703				2,215,703		25,110,145	26,191,653	1,081,508		1,081,508	
	Apollo Credit Secondaries Fund I (A), L.P.		CYM	Distribution	02/02/2022	12/11/2025	1,377,647	26,999				26,999		1,404,646	1,404,646				33,985

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Apollo European Principal Finance Fund III (Dollar B), L.P.		CYM	Distribution	12/27/2022	12/30/2025	1,768,978	(465,512)				(465,512)		1,303,467	1,303,467				316,627
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							3,146,626	(438,513)				(438,513)		2,708,113	2,708,113				350,612
166498-AA-9	Chesterfield Reinsurance Co Subordinated 7.125% 03/23/43	Chesterfield	MO	Partial Sale	03/23/2023	12/15/2025	7,500,000							7,500,000	7,500,000				
256141-AB-8	Doctors Co An Interinsurance E Subordinated 4.500% 01/18/32	Napa	CA	Sale	01/12/2022	11/04/2025	20,000,000		71,778			71,778		20,000,000	20,000,000				
29226R-AA-5	Employers Mutual Casualty Co SUB 5.750% 08/20/39	Des Moines	IA	Sale	05/17/2023	06/25/2025	6,555,668		(37,637)			(37,637)		6,555,668	6,555,668				
309588-AC-5	Farmers Exchange Capital	Los Angeles	CA	Sale	04/12/2017	03/27/2025	2,172,242							2,172,242	2,082,980		(89,262)	(89,262)	
30958P-AA-1	Farmers Exchange Capital II Subordinated 6.151% 11/01/53	Los Angeles	CA	Sale	07/25/2016	11/01/2025													
30958Q-AA-9	Farmers Exchange Capital III Subordinated 5.454% 10/15/54	Los Angeles	CA	Sale	08/30/2016	11/19/2025	4,843,389		(31,864)			(31,864)		4,843,389	5,021,500		178,110	178,110	
309601-AE-2	Farmers Insurance Exchange Subordinated 4.747% 11/01/57	Los Angeles	CA	Sale	10/10/2017	09/30/2025	4,000,000							4,000,000	4,000,000				
401378-AC-8	Guardian Life Insurance Co of Subordinated 4.850% 01/24/77	New York	NY	Sale	01/17/2017	09/30/2025	4,033,858		(6,282)			(6,282)		4,033,858	4,033,858				
401378-AB-0	Guardian Life Insurance Co of Subordinated 4.875% 06/19/64	New York	NY	Sale	01/26/2017	10/27/2025	9,937,809		(16,737)			(16,737)		9,937,809	9,937,809				
401378-AA-2	Guardian Life Insurance Co of Subordinated 7.375% 09/30/39	New York	NY	Sale	03/07/2018	11/19/2025	3,857,948		(34,234)			(34,234)		3,857,948	3,857,948				
530790-AC-1	Liberty Mutual Insurance Co	Boston	MA	Sale	03/31/2017	03/10/2025	1,612,765							1,612,765	1,590,404		(22,361)	(22,361)	
575767-AN-8	Massachusetts Mutual Life Insu Subordinated 3.729% 10/15/70	Springfield	MA	Sale	10/10/2019	01/21/2025	1,181,944		(928)			(928)		1,181,944	1,181,944				
575767-AL-2	Massachusetts Mutual Life Insu Subordinated 4.900% 04/01/77	Springfield	MA	Sale	03/20/2017	06/30/2025	25,773,038		(23,533)			(23,533)		25,773,038	25,773,038				
575767-AM-0	Massachusetts Mutual Life Insu SUBORDINATED 5.077% 02/15/69	Springfield	MA	Sale	03/26/2021	05/22/2025	33,000,000							33,000,000	32,001,300		(998,700)	(998,700)	
575767-AT-5	Massachusetts Mutual Life Insu Subordinated 5.672% 12/01/52	Springfield	MA	Partial Sale	09/09/2025	09/19/2025	25,595,329		(2,283)			(2,283)		25,595,329	25,595,329				
628312-AA-8	Mutual of Omaha Insurance Co Subordinated 6.800% 06/15/36	Omaha	NE	Sale	03/15/2019	11/19/2025													
636792-AB-9	National Life Insurance Co Subordinated 5.250% 07/19/68	Springfield	VT	Sale	07/10/2018	04/14/2025	46,840,768		(92,092)			(92,092)		46,840,768	46,840,768				
64952G-AT-5	New York Life Insurance Co SUBORDINATED 3.750% 05/15/50	New York	NY	Sale	05/27/2020	01/22/2025	35,878,953		57,089			57,089		35,878,953	35,030,628		(848,325)	(848,325)	
64952G-AF-5	New York Life Insurance Co Subordinated 6.750% 11/15/39	New York	NY	Sale	03/07/2018	11/15/2025													13,500
668138-AC-4	Northwestern Mutual Life Insur Subordinated 3.625% 09/30/59	Milwaukee	WI	Sale	09/12/2019	07/14/2025	2,986,128		(3,774)			(3,774)		2,986,128	2,986,128				
668138-AA-8	Northwestern Mutual Life Insur Subordinated 3.850% 09/30/47	Milwaukee	WI	Sale	09/21/2017	07/10/2025	46,678,852		(15,550)			(15,550)		46,678,852	46,325,199		(353,653)	(353,653)	
69448F-AA-9	Pacific Life Insurance Co Subordinated 4.300% 10/24/67	Newport Beach	CA	Partial Sale	10/17/2017	08/04/2025	27,911,599		(45,689)			(45,689)		27,911,599	27,911,599				
7620ET-AA-7	RGA Reinsurance Co Sr Subordinated 4.000% 12/13/51	Springfield	MA	Sale	11/29/2021	07/14/2025	20,000,000							20,000,000	20,000,000				5,096,970
878091-BG-1	Teachers Insurance & Annuity A SUB 3.300% 05/15/50	New York	NY	Sale	05/27/2020	07/07/2025	1,286,837		(1,172)			(1,172)		1,286,837	1,286,837				
878091-BF-3	Teachers Insurance & Annuity A Subordinated 4.270% 05/15/47	New York	NY	Partial Sale	05/03/2017	06/30/2025	49,849,682		(106,049)			(106,049)		49,849,682	49,849,298		(383)	(383)	
878091-BD-8	Teachers Insurance & Annuity A Subordinated 4.900% 09/15/44	New York	NY	Sale	01/10/2017	07/07/2025													441,000
878091-BC-0	Teachers Insurance & Annuity A Subordinated 6.850% 12/16/39	New York	NY	Sale	07/08/2016	06/16/2025	34,486,403		(400,453)			(400,453)		34,486,403	34,486,403				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2799999. Surplus notes - unaffiliated							415,983,213		(689,411)			(689,411)		415,983,213	413,848,639		(2,134,574)	(2,134,574)	5,551,470
92264H-AA-8	Venerable Insurance and Annuit Subordinated 7.750% 06/29/45	West Chester	PA	Sale	08/28/2025	09/10/2025								211	211				1,247,005
2899999. Surplus notes - affiliated														211	211				1,247,005
YR6758-93-6	ABN AMRO Bank NV		NLD		04/09/2025	09/11/2025								49,659,233	49,659,233	70,600		70,600	
	ABN AMRO Bank NV Junior Subordinated 5.750% Perpet.		NLD		07/29/2025	07/29/2025								8,135,455	8,135,455	125,127		125,127	1,482,445
	ABN AMRO Bank NV Junior Subordinated 6.375% Perpet.		NLD		05/21/2025	09/11/2025			(5,416)			(5,416)		8,119,793	8,119,793	42,288		42,288	1,303,994
	AIB Group PLC AIB GROUP PLC 7.125% Perpetual 7.125% Perpet.		IRL		09/12/2025	12/31/2025		1,527	(606)			920		139,141	139,141	(12,292)		(12,292)	604,171
	Allianz SE		DEU	Sale	05/22/2025	08/18/2025								41,796,000	43,798,000		2,002,000	2,002,000	
018820-AE-0	Allianz SE Unsecured 6.550% Perpet.		DEU		08/19/2025	10/21/2025			(5,227)			(5,227)		45,025,653	45,025,653				511,626
	ASR Nederland NV Junior Subordinated 6.500% Perpet.		NLD		10/17/2025	10/31/2025			(12)			(12)		12,110	12,110				149,609
05254H-AA-2	Australia & New Zealand Bankin Junior Subordinated 6.750% Perpet.		AUS		01/01/2025	02/28/2025			(80,737)			(80,737)		12,835,599	12,835,599				417,371
	Aviva PLC Junior Subordinated 6.875% Perpet.		GBR		01/01/2025	02/28/2025								5,832,011	5,832,011	151,075		151,075	3,872,069
	AXA SA AXA SA 6.375% Perpet.		FRA		04/07/2025	05/31/2025			(20)			(20)		33,889	33,889	87,274		87,274	2,508,187
	Banco de Sabadell SA Junior Subordinated 5.000% Perpet.		ESP		06/24/2025	11/30/2025			(18)			(18)		16,072	16,072	(826)		(826)	358,371
	Banco de Sabadell SA Junior Subordinated 6.500% Perpet.		ESP		10/17/2025	11/30/2025		(259)	(68)			(327)		53,979	53,979	(8,437)		(8,437)	474,033
06368L-5Q-5	Bank of Montreal		CAN		01/01/2025	02/28/2025								54,928,206	54,906,104		(22,102)	(22,102)	
06368L-8V-1	Bank of Montreal Junior Subordinated 6.875% 11/26/85		CAN		07/21/2025	09/30/2025			(9,748)			(9,748)		102,132,875	102,132,875				2,152,297
06368L-Q5-8	Bank of Montreal Unsecured 7.700% 05/26/84		CAN		01/01/2025	05/30/2025			(78,059)			(78,059)		106,216,622	106,330,462		113,840	113,840	2,102,131
064159-8N-9	Bank of Nova Scotia/The Junior Subordinated 3.625% 10/27/81		CAN		01/01/2025	11/19/2025								178,000,000	176,706,591		(1,293,409)	(1,293,409)	306,544
064159-8V-1	Bank of Nova Scotia/The Junior Subordinated 8.000% 01/27/84		CAN	Sale	01/01/2025	07/21/2025			(10,146)			(10,146)		73,630,125	76,011,741		2,381,616	2,381,616	
064159-8S-8	Bank of Nova Scotia/The Junior Subordinated 8.625% 10/27/82		CAN		06/24/2025	09/29/2025			(108,266)			(108,266)		9,749,119	9,864,930		115,810	115,810	585,225
064159-8X-7	Bank of Nova Scotia/The Unsecured 7.350% 04/27/85		CAN	Sale	01/01/2025	07/22/2025			(9,942)			(9,942)		24,640,698	25,446,135		805,437	805,437	198,578
05565A-S2-0	BNP Paribas SA		FRA	Sale	01/01/2025	10/08/2025								18,711,960	18,764,808		52,848	52,848	
05602X-JC-3	BNP Paribas SA		FRA	Sale	01/01/2025	10/08/2025								42,289,759	42,963,558		673,799	673,799	
05565A-M3-4	BNP Paribas SA		FRA	Sale	01/01/2025	10/08/2025								18,706,285	18,970,026		263,741	263,741	
05565A-5R-0	BNP Paribas SA		FRA	Sale	01/01/2025	10/08/2025								12,413,740	12,519,058		105,318	105,318	
05565A-GF-4	BNP Paribas SA		FRA	Sale	01/01/2025	10/08/2025								18,399,300	18,437,110		37,810	37,810	
05565A-DW-0	BNP Paribas SA Junior Subordinated 5.125% Perpet.		FRA		01/01/2025	02/28/2025								4,499,375	4,499,375				128,125
05602X-DJ-4	BNP Paribas SA Junior Subordinated 8.000% Perpet.		FRA	Sale	01/01/2025	07/08/2025								274,072,937	274,270,974		198,037	198,037	2,192,060
	CaixaBank SA CAIXABANK SA 5.875% Perpetual 5.875% Perpet.		ESP		09/12/2025	09/30/2025			(1,312)			(1,312)		275,503	275,503	(5,605)		(5,605)	886,207
	CaixaBank SA Junior Subordinated 8.250% Perpet.		ESP		06/24/2025	09/30/2025		(1,131)	(5,331)			(6,461)		510,169	510,169	1,421		1,421	1,284,209
	CNP Assurances SA Jr Subordinated 4.875% Perpet.		FRA	Sale	04/09/2025	07/08/2025								2,210,000	2,343,250		133,250	133,250	215,989

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Cooperatieve Rabobank UA Junior Subordinated 3.100% Perpet.		NLD		01/01/2025	09/05/2025			(2,564)			(2,564)		16,305,538	16,305,538	4,880		4,880	292,860
	Cooperatieve Rabobank UA Junior Subordinated 4.375% Perpet.		NLD		01/01/2025	09/05/2025								1,272	1,272	307		307	9,530
	Credit Agricole SA Junior Subordinated 4.000% Perpet.		FRA	Sale	01/01/2025	12/01/2025			(79,864)			(79,864)		6,133,047	6,133,047	1,046		1,046	108,127
225313-AR-6	Credit Agricole SA Junior Subordinated 6.700% Perpet.		FRA	Sale	09/24/2024	12/01/2025								2,500,000	2,521,100		21,100	21,100	2,499,941
	Danske Bank A/S Junior Subordinated 4.375% Perpet.		DNK	Sale	05/19/2025	09/09/2025								12,273,920	12,464,704		190,784	190,784	259,802
	Danske Bank A/S Junior Subordinated 7.000% Perpet.		DNK	Sale	04/07/2025	07/08/2025			(4,732)			(4,732)		4,299,239	4,504,973		205,734	205,734	1,830,479
	Deutsche Bank AG Junior Subordinated 10.000% Perpet.		DEU		06/24/2025	12/31/2025			(6,579)			(6,579)		321,575	321,575				706,649
	DNB Bank ASA Junior Subordinated 7.375% Perpet.		NOR		02/21/2025	10/31/2025			(31,718)			(31,718)		16,227,829	16,227,829				1,751,383
404280-BP-3	HSBC Holdings PLC		GBR	Sale	03/17/2025	10/08/2025								2,005,395	2,044,761		39,366	39,366	
456837-AY-9	ING Groep NV		NLD	Sale	10/08/2025	12/17/2025								6,161,869	6,210,905		49,037	49,037	
456837-AR-4	ING Groep NV Junior Subordinated 5.750% Perpet.		NLD		09/13/2024	12/31/2025			(25)			(25)		37,264	37,264				1,366,798
456837-BT-9	ING Groep NV Junior Subordinated 7.000% Perpet.		NLD		09/02/2025	10/21/2025			(9,850)			(9,850)		85,577,444	85,577,444				1,020,475
	ING Groep NV Junior Subordinated 7.250% Perpet.		NLD		03/10/2025	12/31/2025			(99)			(99)		78,693	78,693				2,340,551
	ING Groep NV Junior Subordinated 8.000% Perpet.		NLD		09/23/2024	12/31/2025		(119)	(3,073)			(3,192)		437,805	437,805				3,279,928
	Legal & General Group PLC Junior Subordinated 5.625% Perpet.		GBR		01/01/2025	02/28/2025								10,739,037	10,739,037	55,032		55,032	1,063,737
539439-AU-3	Lloyds Banking Group PLC Junior Subordinated 4.246% Perpet.		GBR	Redemption	01/01/2025	09/29/2025			(405,000)			(405,000)		77,016,893	77,016,893				
539439-BF-5	Lloyds Banking Group PLC Junior Subordinated 6.625% Perpet.		GBR	Sale	10/27/2025	12/01/2025								800,000	793,592		(6,408)	(6,408)	6,404
53944Y-AV-5	Lloyds Banking Group PLC Junior Subordinated 8.000% Perpet.		GBR		10/08/2025	11/18/2025								24,988,954	24,988,954				69,973
	Lloyds Banking Group PLC Junior Subordinated 8.500% Perpet.		GBR		06/24/2025	07/31/2025			(1,284)			(1,284)		148,000	148,000	(4,252)		(4,252)	700,990
53944Y-BB-8	Lloyds Banking Group PLC LLOYDS BANKING GROUP PLC 6.750% Perpet.		GBR	Sale	04/07/2025	07/08/2025								59,596,875	60,693,750		1,096,875	1,096,875	692,672
639057-AT-5	NatWest Group PLC Junior Subordinated 7.300% Perpet.		GBR		10/08/2025	12/01/2025								6,245,304	6,245,304				49,218
639057-AQ-1	NatWest Group PLC Junior Subordinated 8.125% Perpet.		GBR	Sale	04/08/2025	12/01/2025			(15,969)			(15,969)		160,170,587	163,322,734		3,152,147	3,152,147	1,438,038
	NN Group NV Junior Subordinated 5.750% Perpet.		NLD		05/19/2025	09/11/2025			(236)			(236)		5,494,362	5,494,362	42,960		42,960	1,726,026
	NN Group NV NN GROUP NV 6.375% Perpet.		NLD		04/07/2025	10/08/2025			(67)			(67)		49,600	49,600	78,896		78,896	1,606,116
65559C-AD-3	Nordea Bank Abp		FIN		03/21/2025	12/09/2025								10,830,550	11,124,996		294,446	294,446	
65559C-AA-9	Nordea Bank Abp Jr Subordinated 6.625% Perpet.		FIN		01/01/2025	02/28/2025			(33,542)			(33,542)		18,230,062	18,230,062				964,912
	Nordea Bank Abp Junior Subordinated 6.413% Perpet.		FIN		09/12/2025	09/30/2025			(6,326)			(6,326)		33,323,629	33,537,121		213,493	213,493	250,074
	Phoenix Group Holdings PLC Junior Subordinated 5.750% Perpet.		GBR		04/09/2025	10/30/2025								19,123,685	19,123,685	17,979		17,979	464,105
	Phoenix Group Holdings PLC Junior Subordinated 8.500% Perpet.		GBR		09/13/2024	10/30/2025			(33,986)			(33,986)		6,279,298	6,279,298				752,686

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
780082-AT-0	Royal Bank of Canada Junior Subordinated 6.350% 11/24/84		CAN	Sale	01/01/2025	12/01/2025								34,750,000	34,728,200		(21,800)	(21,800)	369,673
780082-AY-9	Royal Bank of Canada Junior Subordinated 6.500% 11/24/85		CAN	Sale	09/15/2025	12/01/2025			(146)			(146)		30,733,869	30,702,754		(31,115)	(31,115)	236,152
780082-AV-5	Royal Bank of Canada Junior Subordinated 6.750% 08/24/85		CAN	Sale	06/04/2025	11/07/2025			(29,587)			(29,587)		216,857,408	216,647,014		(210,394)	(210,394)	2,280,136
780082-AR-4	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84		CAN		01/01/2025	10/15/2025			(244,451)			(244,451)		217,585,013	219,647,157		2,062,144	2,062,144	2,606,004
	Skandinaviska Enskilda Banken Jr Subordinated 6.750% Perpet.		SWE	Sale	04/07/2025	07/08/2025			(4,201)			(4,201)		18,813,360	19,197,507		384,146	384,146	828,066
	Skandinaviska Enskilda Banken Jr Subordinated 6.875% Perpet.		SWE		02/21/2025	09/11/2025			(25,347)			(25,347)		12,635,224	12,635,224				120,200
	Swedbank AB		SWE		03/21/2025	11/19/2025								10,651,800	11,155,744		503,944	503,944	
	Swedbank AB Junior Subordinated 7.625% Perpet.		SWE	Sale	03/27/2025	11/19/2025			(2,330)			(2,330)		310,429	310,429				2,170,690
	Swedbank AB Junior Subordinated 7.750% Perpet.		SWE	Sale	09/13/2024	11/19/2025			(20,403)			(20,403)		6,355,059	6,355,059				5,684,829
89116C-KP-1	Toronto-Dominion Bank/The Junior Subordinated 7.250% 07/31/84		CAN	Sale	01/01/2025	10/10/2025			(44,848)			(44,848)		123,580,319	124,662,248		1,081,929	1,081,929	1,246,961
89117F-8Z-5	Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/82		CAN		01/01/2025	09/19/2025			(294,930)			(294,930)		82,753,232	84,721,424		1,968,192	1,968,192	391,446
89116C-4H-7	Toronto-Dominion Bank/The TORONTO-DOMINION BANK 6.35% 31 6.350% 10/31/85		CAN		09/12/2025	09/30/2025			285			285		35,026,679	35,026,679				302,509
902613-BE-7	UBS Group AG		CHE	Sale	03/10/2025	10/08/2025								131,489,708	134,987,017		3,497,309	3,497,309	
902613-AD-0	UBS Group AG Junior Subordinated 4.375% Perpet.		CHE		01/01/2025	03/31/2025								6,600,000	6,600,000				103,272
902613-BN-7	UBS Group AG Junior Subordinated 6.850% Perpet.		CHE		01/01/2025	03/31/2025			(11,880)			(11,880)		84,962,540	84,962,540				1,503,578
225401-BJ-6	UBS Group AG Junior Subordinated 7.125% Perpet.		CHE	Sale	02/05/2025	12/01/2025								5,063,000	5,156,849		93,849	93,849	1,065,258
902613-BK-3	UBS Group AG Junior Subordinated 7.750% Perpet.		CHE	Sale	01/01/2025	07/08/2025			(11,131)			(11,131)		85,727,849	86,010,099		282,250	282,250	805,631
902613-BF-4	UBS Group AG Junior Subordinated 9.250% Perpet.		CHE		04/29/2025	08/07/2025			(124,515)			(124,515)		27,196,706	27,196,706				255,395
	Vontobel Holding AG Subordinated 9.480% Perpet.		CHE		01/01/2025	03/31/2025			(199,328)			(199,328)		36,319,447	36,319,447				1,549,053
	Vontobel Holding AG Subordinated 9.680% Perpet.		CHE		01/01/2025	03/31/2025			(176,641)			(176,641)		36,855,207	36,855,207				1,584,345
2999999. Capital notes - unaffiliated								18	(2,139,275)			(2,139,258)		2,902,710,186	2,923,145,210	647,474	20,435,024	21,082,498	70,087,915
	Access Point Financial LLC APF Term Loan Facility 6.340% 07/24/29	Atlanta	GA	Redemption	07/24/2025	08/18/2025			(5,574)			(5,574)		12,551,641	12,551,641				3,796,739
	Builders Capital Builders Capital 7.520% 11/15/26	Puyallup	WA	Redemption	05/17/2023	12/25/2025	278,973,089							278,973,089	278,973,089				12,890,314
	Builders Capital Builders Capital II 19JUN27 7.480% 06/19/27	Puyallup	WA	Redemption	12/20/2023	12/25/2025	42,636,410							42,636,410	42,636,410				32,507,121
3199999. Collateral loans - unaffiliated							321,609,499		(5,574)			(5,574)		334,161,140	334,161,140				49,194,174
	Citi - ESG LIHTC Partners I, LLC	Wilmington	DE	Final Distribution	02/08/2023	04/14/2025	(962,610)							(962,610)	(1,939,835)		(977,225)	(977,225)	
	Interspace Ventures LLC	Wilmington	DE	Distribution	12/30/2025	12/31/2025													
	Serrano Solar Partners, LLC	Wilmington	DE	Distribution	12/18/2024	09/30/2025	640,497		(5,053,248)			(5,053,248)		640,497	640,497				
	USB LIHTC Fund 2023-5, LLC	Wilmington	DE	Distribution	10/05/2023	12/31/2025													
3799999. Qualifying federal tax credit investments - unaffiliated							(322,113)		(5,053,248)			(5,053,248)		(322,113)	(1,299,339)		(977,225)	(977,225)	
37187A-AL-8	Genesis Financial Gnfl 20 GNFL 2020 F 18.960% 01/15/31	Wilmington	DE	Sale	06/13/2023	12/31/2025	1,033,239	(399)	(11,588)			(11,987)		1,032,840	1,032,840				279,698
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							1,033,239	(399)	(11,588)			(11,987)		1,032,840	1,032,840				279,698

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Aqua AssetCo Alt Trust II	Wausau	WI	Tax Free Exchange	02/28/2025	10/29/2025								47,368,686	47,368,686				
03841S-AF-2	Aqua AssetCo Alt Trust II R 0.000% 11/12/55	Wausau	WI	Paydown	10/29/2025	12/12/2025			(117,330)			(117,330)		2,878,294	2,878,294				1,035,067
	Aqua Borrower Trust L	Wausau	WI	Tax Free Exchange	05/02/2025	10/29/2025								72,918,225	73,331,666		413,441	413,441	
03844A-AF-8	Aqua Borrower Trust L R 0.000% 01/12/56	Wausau	WI		06/05/2025	11/30/2025			(1,864,453)			(1,864,453)		135,402,185	135,402,185				919,114
00076M-AF-7	BHG 2025 Forward Flow BHG 2025 Forward Flow Class R 0.000% 04/29/36	Fort Lauderdale	FL		08/15/2025	10/17/2025			(448,909)			(448,909)		5,794,407	5,794,407				5,407,412
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									(2,430,691)			(2,430,691)		264,361,797	264,775,238		413,441	413,441	7,361,593
	Bluewater Investment Holdings, LLC	Wilmington	DE	Distribution	11/21/2017	12/17/2025	377,401							377,401	377,401				867,544
5199999. Residual tranches or interests with underlying assets having characteristics of real estate - affiliated							377,401							377,401	377,401				867,544
	Turbin Finance Trust 2025-1		AUS	Paydown	06/02/2025	12/12/2025								8,042,305	8,042,305	1,063		1,063	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 A1 2.500% 02/12/67		AUS	Paydown	06/02/2025	12/12/2025								391	391	8,257		8,257	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 X- 2.500% 02/12/67		AUS	Paydown	06/02/2025	12/12/2025								391	391	5,410		5,410	
00286*-AH-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 G1 0.000% 02/12/67		AUS	Tax Free Exchange	07/31/2025	07/31/2025			(28,404)			(28,404)		1,416,085	1,416,085	4,070		4,070	65,744
5299999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated									(28,404)			(28,404)		9,459,171	9,459,171	18,800		18,800	65,744
	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 1.000% 09/30/49		IRL		09/30/2019	11/01/2025	1,113,524		(65,396)			(65,396)		1,113,524	1,113,524	(10,092)		(10,092)	135,113
	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.000% 06/21/49		IRL		06/21/2019	11/01/2025	1,263,841		(21,314)			(21,314)		867,196	867,196	(39,000)		(39,000)	10,155
	Turbin Finance Trust 2024-1		AUS	Tax Free Exchange	01/01/2025	12/04/2025								3,975,944	3,975,944	21,281		21,281	
07457#-AG-6	Turbin Finance Trust 2024-1 G1 11.544% 10/23/66		AUS	Tax Free Exchange	07/31/2025	07/31/2025								172,300	172,300	626		626	72,999
5399999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - affiliated							2,377,365		(86,710)			(86,710)		6,128,964	6,128,964	(27,185)		(27,185)	218,267
	Acoma II Royalties	Saint Paul	MN	Final Distribution	05/15/2015	01/21/2025								6,602	238		(6,365)	(6,365)	135,113
	Acoma Royalties	Saint Paul	MN	Final Distribution	02/06/2015	01/21/2025								8,648			(8,648)	(8,648)	10,155
	Aven Gas & Oil, Inc. Royalties	Hemphill	TX	Depletion	05/01/2015	12/31/2025	118,139	478				478		118,617	118,617				
	Conners Ferrari (Niobrara) Royalties	Wilmington	DE	Final Distribution	04/15/2016	01/21/2025								12,045			(12,045)	(12,045)	72,999
	Ferrari Royalties	Wilmington	DE	Final Distribution	01/21/2016	01/21/2025								218	(218)		(436)	(436)	
	Highfill Royalties	Alfafa	OK	Final Distribution	02/02/2015	12/31/2025	307,521							307,521	75,200		(232,321)	(232,321)	
	Leann Sellers Grady County (Woodford- Scoop) Royalties	Chickasha	OK	Depletion	11/30/2016	12/31/2025	51,225	1,209				1,209		52,434	52,434				50,002
	Red Cloud Royalties	Karnes	TX	Distribution	09/15/2014	12/31/2025	373,969	(7,690)				(7,690)		366,279	366,279				
	Viking Royalties	Wilmington	DE	Final Distribution	03/27/2015	01/21/2025								12,057	(12,057)		(24,115)	(24,115)	
	Wolf Resources Royalties - Hunter's Cove (Niobrara)	Wilmington	DE	Final Distribution	01/27/2017	01/21/2025								3,502	615		(2,887)	(2,887)	
	Wolf Resources Royalties - Meadowvale & Gordon (Niobrara)	Wilmington	DE	Final Distribution	06/30/2016	01/21/2025								4,640			(4,640)	(4,640)	52,919
5699999. Any other class of assets - unaffiliated							850,854	(6,003)				(6,003)		892,563	601,106		(291,456)	(291,456)	321,188
6899999. Total - unaffiliated							745,534,903	(128,872)	(7,891,383)			(8,020,255)		3,768,529,514	3,785,561,282	666,274	17,031,768	17,698,043	126,545,537
6999999. Total - affiliated							79,341,097	3,349,071	(2,536,209)			812,863		626,382,430	631,629,338	1,054,323	(92,719,158)	(91,664,834)	29,492,420
7099999 - Totals							824,875,999	3,220,200	(10,427,592)			(7,207,392)		4,394,911,944	4,417,190,620	1,720,598	(75,687,389)	(73,966,791)	156,037,957

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
912803-DM-2	United States Treasury Strip P TREASURY STRIP (PRIN)		1.A	100,636	362,000	187,794	153,054		52,418			0.000	6.080	N/A			01/01/2019	05/15/2040	362,000
912803-FE-8	United States Treasury Strip P STRIP PRINC		1.A	2,403,742	5,900,000	1,914,872	2,675,949		91,909			0.000	3.526	N/A			12/08/2022	08/15/2048	5,900,000
912810-EW-4	United States Treasury Note/Bo US TREASURY N/B		1.A	845,250	800,000	802,258	801,738		(14,843)			6.000	4.106	FA	18,130	48,000	11/16/2022	02/15/2026	824,000
912810-FJ-2	United States Treasury Note/Bo US TREASURY N/B		1.A	451,531	400,000	433,867	429,485		(7,458)			6.125	3.929	FA	9,155	24,500	11/16/2022	08/15/2029	412,250
912810-QC-5	United States Treasury Note/Bo TREASURY BOND		1.A	23,655,000	24,000,000	24,075,480	23,668,744		13,744			4.500	4.637	FA	403,548		08/21/2025	08/15/2039	24,540,000
912810-QD-3	United States Treasury Note/Bo BDS		1.A	37,868,906	39,000,000	38,529,633	37,891,447		22,540			4.375	4.655	MN	221,530	853,125	08/26/2025	11/15/2039	39,853,125
912810-QE-1	United States Treasury Note/Bo TREASURY BOND	RA	1.A	61,157,561	61,191,000	61,941,881	61,160,841		3,280			4.625	4.630	FA	1,068,972		12/22/2025	02/15/2040	62,606,042
912810-QH-4	United States Treasury Note/Bo TREASURY BOND		1.A	143,226,702	147,210,000	144,950,562	143,285,105		58,404			4.375	4.631	MN	836,189	1,848,438	12/22/2025	05/15/2040	150,430,219
912810-QL-5	United States Treasury Note/Bo TREASURY BOND	RA	1.A	112,306,641	119,750,000	115,717,682	112,479,493		172,852			4.250	4.825	MN	639,726	2,544,688	08/21/2025	11/15/2040	122,294,688
912810-QW-1	United States Treasury Note/Bo TREASURY BOND		1.A	1,175,234	1,400,000	1,128,679	1,200,344		8,482			3.000	4.214	MN	5,279	42,000	11/16/2022	05/15/2042	1,421,000
912810-QX-9	United States Treasury Note/Bo TREASURY BOND		1.A	50,001,497	64,988,000	50,254,402	50,028,806		27,309			2.750	4.771	FA	675,045		12/12/2025	08/15/2042	65,881,585
912810-RB-6	United States Treasury Note/Bo US TREASURY N/B		1.A	74,986,058	96,950,000	75,413,575	75,019,928		33,870			2.875	4.809	MN	350,361		12/12/2025	05/15/2043	98,343,656
912810-RE-0	United States Treasury Note/Bo TREASURY BOND		1.A	250,269,280	287,159,000	246,973,424	250,592,543		323,263			3.625	4.672	FA	3,889,576		12/17/2025	02/15/2044	292,363,757
912810-RG-5	United States Treasury Note/Bo TREASURY BOND		1.A	369,215,217	440,234,000	363,980,893	369,663,582		448,365			3.375	4.684	MN	1,867,613	4,700,633	12/17/2025	05/15/2044	447,662,949
912810-RH-3	United States Treasury Note/Bo TREASURY BOND	RA	1.A	369,975,440	459,048,500	364,075,405	370,694,357		718,917			3.125	4.684	FA	5,360,193		11/17/2025	08/15/2044	466,221,133
912810-RJ-9	United States Treasury Note/Bo TREASURY BOND		1.A	151,465,473	192,653,000	149,295,575	151,717,686		245,576			3.000	4.710	MN	726,485	1,083,000	11/17/2025	11/15/2044	195,542,795
912810-RK-6	United States Treasury Note/Bo TREASURY BOND	RA	1.A	576,120,808	802,550,500	569,417,766	577,589,558		1,468,751			2.500	4.744	FA	7,496,944		12/17/2025	02/15/2045	812,582,381
912810-RM-2	United States Treasury Note/Bo TREASURY BOND	RA	1.A	578,054,845	740,863,500	571,172,938	579,007,062		952,217			3.000	4.734	MN	2,793,759	6,759,578	12/17/2025	05/15/2045	751,976,453
912810-RN-0	United States Treasury Note/Bo TREASURY BOND	RA	1.A	471,720,188	618,608,500	464,892,453	472,769,506		1,049,318			2.875	4.731	FA	6,645,468		12/12/2025	08/15/2045	627,500,997
912810-RP-5	United States Treasury Note/Bo TREASURY BOND	RA	1.A	536,657,641	691,631,500	529,351,165	537,578,528		920,887			3.000	4.741	MN	2,608,108	6,486,743	12/17/2025	11/15/2045	702,005,973
912810-RQ-3	United States Treasury Note/Bo US TREASURY N/B		1.A	115,625,115	162,393,000	113,271,310	115,954,548		329,433			2.500	4.713	FA	1,516,978		10/23/2025	02/15/2046	164,422,913
912810-RS-9	United States Treasury Note/Bo TREASURY BOND		1.A	35,944,503	50,000,000	34,739,825	36,016,339		71,836			2.500	4.637	MN	162,293	625,000	10/29/2025	05/15/2046	50,625,000
912810-SA-7	United States Treasury Note/Bo TREASURY BOND		1.A	1,667,250	1,950,000	1,453,917	1,690,411		7,122			3.000	3.902	FA	21,859	58,500	09/29/2022	02/15/2048	1,979,250
912810-SC-3	United States Treasury Note/Bo TREASURY BOND		1.A	1,115,715	1,270,000	966,467	1,128,179		4,069			3.125	3.874	MN	4,989	39,688	09/29/2022	05/15/2048	1,289,844
912810-SD-1	United States Treasury Note/Bo TREASURY BOND		1.A	3,601,108	4,190,000	3,108,615	3,648,212		14,444			3.000	3.860	FA	46,969	125,700	09/29/2022	08/15/2048	4,252,850
912810-SF-6	United States Treasury Note/Bo TREASURY BOND	C	1.A	40,880,675	53,680,000	39,623,897	41,117,209		236,534			3.000	4.663	FA	601,735	805,200	03/10/2025	02/15/2049	54,485,200
912810-SH-2	United States Treasury Note/Bo TREASURY BOND		1.A	601,836	710,000	510,451	610,120		2,691			2.875	3.785	MN	2,566	20,413	09/29/2022	05/15/2049	720,206
912810-SJ-8	United States Treasury Note/Bo TREASURY BOND		1.A	81,847	110,000	69,137	83,972		667			2.250	3.770	FA	925	2,475	09/29/2022	08/15/2049	111,238
912810-SP-4	United States Treasury Note/Bo TREASURY BOND		1.A	59,070	100,000	49,299	61,977		922			1.375	3.753	FA	514	1,375	09/29/2022	08/15/2050	100,688
912810-ST-6	United States Treasury Note/Bo TREASURY BOND	M	1.A	7,443,595	10,730,000	6,977,874	7,863,483		142,301			1.375	3.729	MN	18,545	152,909	12/08/2022	11/15/2040	10,803,769
912810-SW-9	United States Treasury Note/Bo US TREASURY N/B	M	1.A	51,397,427	73,778,000	51,639,318	51,504,550		66,901			1.875	4.679	FA	516,892	35,057	12/12/2025	02/15/2041	74,469,669
912810-TA-6	United States Treasury Note/Bo US TREASURY N/B		1.A	25,599,462	38,144,000	25,783,563	25,658,398		36,132			1.750	4.737	FA	249,423	15,750	12/12/2025	08/15/2041	38,477,760
912810-TB-4	United States Treasury Note/Bo US TREASURY N/B		1.A	431,252,738	462,500,000	256,273,748	434,335,770		833,088			1.875	2.183	MN	1,090,040	8,671,875	02/07/2022	11/15/2051	466,835,938
912810-TC-2	United States Treasury Note/Bo US TREASURY N/B	M	1.A	935,611,719	974,000,000	681,024,209	941,996,582		1,730,785			2.000	2.246	MN	2,448,603	19,480,000	02/07/2022	11/15/2041	983,740,000
912810-TH-1	United States Treasury Note/Bo US TREASURY N/B		1.A	29,184,943	34,903,000	29,157,683	29,261,232		31,444			3.250	4.671	MN	142,586	156,000	12/12/2025	05/15/2042	35,470,174
912810-TR-9	United States Treasury Note/Bo US TREASURY N/B		1.A	131,779,837	138,700,000	112,446,587	132,148,941		149,861			3.625	3.906	MN	631,995	5,027,875	08/02/2023	05/15/2053	141,213,938
912810-TS-7	United States Treasury Note/Bo US TREASURY N/B		1.A	316,585,940	325,500,000	292,468,944	317,468,855		359,954			3.875	4.073	MN	1,585,449	12,613,125	08/02/2023	05/15/2043	331,806,563
912810-TU-2	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	339,484,707	363,750,000	348,041,020	341,304,377		743,575			4.375	4.899	FA	5,946,384	15,914,063	12/08/2023	08/15/2043	371,707,031
912810-TV-0	United States Treasury Note/Bo US TREASURY N/B	M	1.A	2,426,025	2,250,000	2,212,686	2,420,264		(2,757)			4.750	4.280	MN	13,434	106,875	12/08/2023	11/15/2053	2,303,438
912810-TW-8	United States Treasury Note/Bo US TREASURY N/B	M	1.A	46,313,788	43,750,000	43,824,664	46,153,712		(80,608)			4.750	4.304	MN	261,217	2,078,125	02/09/2024	11/15/2043	44,789,063
912810-UC-0	United States Treasury Note/Bo US TREASURY N/B		1.A	136,290,180	135,250,000	122,553,366	136,288,500		(22,729)			4.250	4.200	FA	2,147,821	5,748,125	10/11/2024	08/15/2054	138,124,063
912810-UD-8	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	47,113,688	48,000,000	44,122,493	47,157,563		26,261			4.125	4.260	FA	739,839	1,980,000	10/11/2024	08/15/2044	48,990,000
912810-UG-1	United States Treasury Note/Bo US TREASURY N/B	M	1.A	12,694,070	12,470,000	12,036,348	12,689,096		(4,975)			4.625	4.514	FA	215,501	288,369	03/10/2025	02/15/2055	12,758,369
912810-UL-0	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	1,597,473,554	1,561,212,500	1,605,112,859	1,597,238,544		(235,010)			5.000	4.813	MN	9,812,090	36,745,163	11/17/2025	05/15/2045	1,600,242,813
912810-UM-8	United States Treasury Note/Bo US TREASURY N/B		1.A	23,103,190	23,429,000	23,081,845	23,103,982		791			4.750	4.836	FA	415,833		12/22/2025	08/15/2055	23,985,439
912810-UN-6	United States Treasury Note/Bo US TREASURY N/B		1.A	2,142,842,930	2,107,483,500	2,131,080,361	2,142,886,448		43,517			4.875	4.740	FA	38,389,342		12/22/2025	08/15/2045	2,158,853,410
912810-UP-1	United States Treasury Note/Bo US TREASURY N/B		1.A	23,376,529	24,195,000	23,356,046	23,376,529					4.625	4.838	MN	140,659		12/22/2025	11/15/2055	24,754,509

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
912810-UQ-9	United States Treasury Note/Bo US TREASURY N/B		1.A	64,955,888	66,529,000	65,091,628	64,955,888					4.625	4.809	MN	386,770		12/22/2025	11/15/2045	68,067,483
912828-6T-2	United States Treasury Note/Bo TREASURY NOTE		1.A	547,500	600,000	577,275	571,193		7,922			2.375	3.912	MN	1,791	14,250	11/16/2022	05/15/2029	607,125
912828-R3-6	United States Treasury Note/Bo US TREASURY N/B		1.A	460,391	500,000	496,655	495,616		11,768			1.625	4.080	MN	1,021	8,125	11/16/2022	05/15/2026	504,063
912828-X8-8	United States Treasury Note/Bo US TREASURY N/B		1.A	935,000	1,000,000	985,233	979,002		14,714			2.375	3.964	MN	2,985	23,750	11/16/2022	05/15/2027	1,011,875
912828-YB-0	United States Treasury Note/Bo US TREASURY N/B		1.A	348,000	400,000	373,631	370,505		7,452			1.625	3.827	FA	2,429	6,500	11/16/2022	08/15/2029	403,250
91282C-DJ-7	United States Treasury Note/Bo US TREASURY N/B		1.A	441,977,734	462,500,000	403,064,264	449,743,957		2,054,336			1.375	1.871	MN	799,363	6,359,375	02/07/2022	11/15/2031	465,679,688
91282C-EP-2	United States Treasury Note/Bo US TREASURY N/B		1.A	1,483,375	1,600,000	1,509,304	1,517,377		11,413			2.875	3.793	MN	5,782	46,000	11/16/2022	05/15/2032	1,623,000
91282C-FB-2	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	91,107,545	95,000,000	93,941,643	92,921,175		1,247,576			2.750	4.206	JJ	1,099,249	2,612,500	07/18/2024	07/31/2027	96,306,250
91282C-FT-3	United States Treasury Note/Bo US TREASURY N/B		1.A	14,944,386	15,000,000	15,201,336	14,953,991		9,605			4.000	4.083	AO	102,762	600,000	03/24/2025	10/31/2029	15,300,000
91282C-GB-1	United States Treasury Note/Bo US TREASURY N/B		1.A	34,536,445	35,000,000	35,309,344	34,611,987		75,542			3.875	4.177	JD	3,747	1,356,250	03/26/2025	12/31/2029	35,678,125
91282C-HC-8	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	79,251,302	81,750,000	78,649,059	79,827,901		233,113			3.375	3.742	MN	346,810	2,759,063	08/02/2023	05/15/2033	83,129,531
91282C-HQ-7	United States Treasury Note/Bo US TREASURY N/B		1.A	7,541,334	7,500,000	7,613,566	7,531,578		(9,756)			4.125	3.950	JJ	130,174	154,688	03/11/2025	07/31/2028	7,654,688
91282C-HT-1	United States Treasury Note/Bo US TREASURY N/B		1.A	66,900,041	71,250,000	70,710,887	67,740,622		370,157			3.875	4.650	FA	1,031,641	2,760,938	11/09/2023	08/15/2033	72,630,469
91282C-JJ-1	United States Treasury Note/Bo US TREASURY N/B	M	1.A	11,188,325	11,000,000	11,368,776	11,157,634		(14,713)			4.500	4.282	MN	62,221	497,520	12/08/2023	11/15/2033	11,247,500
91282C-JN-2	United States Treasury Note/Bo US TREASURY N/B		1.A	7,586,158	7,500,000	7,672,157	7,567,760		(18,398)			4.375	4.031	MN	30,649	328,125	03/12/2025	11/30/2028	7,664,063
91282C-JR-3	United States Treasury Note/Bo US TREASURY N/B		1.A	14,839,503	15,000,000	15,088,008	14,872,176		32,673			3.750	4.059	JD	1,554	562,500	03/24/2025	12/31/2028	15,281,250
91282C-JT-9	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	16,191,799	16,500,000	16,582,119	16,380,184		109,752			4.000	4.724	JJ	304,891	660,000	04/18/2024	01/15/2027	16,830,000
91282C-JV-4	United States Treasury Note/Bo US TREASURY N/B		1.A	39,820,447	40,000,000	40,010,380	39,992,045		88,420			4.250	4.490	JJ	711,413	1,700,000	02/09/2024	01/31/2026	40,850,000
91282C-JW-2	United States Treasury Note/Bo US TREASURY N/B		1.A	107,757,473	109,700,000	111,126,067	108,412,683		362,537			4.000	4.404	JJ	1,846,317	4,388,000	04/18/2024	01/31/2029	111,894,000
91282C-JX-0	United States Treasury Note/Bo US TREASURY N/B	M	1.A	123,697,242	126,000,000	127,507,514	124,243,772		285,371			4.000	4.304	JJ	2,120,656	5,040,000	02/26/2024	01/31/2031	128,520,000
91282C-KA-8	United States Treasury Note/Bo US TREASURY N/B		1.A	22,026,402	22,200,000	22,353,329	22,135,986		54,986			4.125	4.402	FA	342,175	915,750	02/21/2024	02/15/2027	22,657,875
91282C-KC-4	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	90,716,296	92,000,000	94,149,893	90,996,782		157,084			4.250	4.484	FA	1,346,066	3,910,000	04/18/2024	02/28/2031	93,955,000
91282C-KV-2	United States Treasury Note/Bo US TREASURY N/B		1.A	45,359,330	45,000,000	45,728,073	45,222,701		(136,629)			4.625	4.274	JD	97,201	2,081,250	01/29/2025	06/15/2027	46,040,625
91282C-LF-6	United States Treasury Note/Bo US TREASURY N/B		1.A	120,716,901	121,147,300	119,380,718	120,779,496		30,620			3.875	3.917	FA	1,754,112	4,694,458	10/11/2024	08/15/2034	123,494,529
91282C-LH-2	United States Treasury Note/Bo US TREASURY N/B		1.A	21,144,407	21,250,000	21,276,065	21,208,036		51,874			3.750	4.018	FA	273,652	796,875	10/10/2024	08/31/2026	21,648,438
91282C-LJ-8	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	94,438,475	93,586,300	93,316,678	94,285,116		(120,995)			3.750	3.600	FA	1,205,181	3,509,486	09/30/2024	08/31/2031	95,341,043
91282C-LK-5	United States Treasury Note/Bo US TREASURY N/B		1.A	8,065,560	8,028,700	8,030,178	8,055,303		(8,136)			3.625	3.519	FA	99,945	291,040	09/30/2024	08/31/2029	8,174,220
91282C-LM-1	United States Treasury Note/Bo US TREASURY N/B		1.A	136,968,443	139,456,300	138,131,660	137,345,147		310,834			3.625	3.918	MS	1,298,735	5,055,291	10/11/2024	09/30/2031	141,983,945
91282C-LN-9	United States Treasury Note/Bo US TREASURY N/B		1.A	30,913,793	31,394,400	31,259,818	31,022,300		89,425			3.500	3.843	MS	282,289	1,098,804	10/11/2024	09/30/2029	31,943,802
91282C-LP-4	United States Treasury Note/Bo US TREASURY N/B	C	1.A	6,197,531	6,250,000	6,246,290	6,229,077		26,198			3.500	3.949	MS	56,198	218,750	10/11/2024	09/30/2026	6,359,375
91282C-LQ-2	United States Treasury Note/Bo US TREASURY N/B	C	1.A	3,125,743	3,125,000	3,146,414	3,125,383		(240)			3.875	3.867	AO	25,949	121,094	10/11/2024	10/15/2027	3,185,547
91282C-LR-0	United States Treasury Note/Bo US TREASURY N/B		1.A	119,114,465	120,000,000	122,077,908	119,294,232		161,988			4.125	4.289	AO	847,790	4,950,000	11/06/2024	10/31/2029	122,475,000
91282C-LU-3	United States Treasury Note/Bo US TREASURY N/B		1.A	118,185,636	120,000,000	121,898,712	118,440,566		227,571			4.125	4.377	AO	847,790	4,950,000	11/06/2024	10/31/2031	122,475,000
91282C-LW-9	United States Treasury Note/Bo US TREASURY N/B		1.A	308,727,051	317,500,000	321,105,498	309,490,013		753,299			4.250	4.598	MN	1,696,142	13,493,750	02/12/2025	11/15/2034	324,246,875
91282C-MC-2	United States Treasury Note/Bo US TREASURY N/B		1.A	26,043,611	26,250,000	27,179,452	26,068,670		25,059			4.500	4.632	JD	3,263	1,181,250	01/13/2025	12/31/2031	26,840,625
91282C-MD-0	United States Treasury Note/Bo US TREASURY N/B	C	1.A	6,186,789	6,250,000	6,419,178	6,197,998		11,210			4.375	4.603	JD	755	273,438	01/13/2025	12/31/2029	6,386,719
91282C-MF-5	United States Treasury Note/Bo US TREASURY N/B		1.A	52,431,328	52,500,000	53,280,392	52,448,646		17,318			4.250	4.289	JJ	1,030,740	1,115,625	01/31/2025	01/15/2028	53,615,625
91282C-MG-3	United States Treasury Note/Bo US TREASURY N/B		1.A	115,432,029	116,000,000	118,613,805	115,509,490		77,460			4.250	4.358	JJ	2,074,372	2,465,000	02/20/2025	01/31/2030	118,465,000
91282C-MH-1	United States Treasury Note/Bo US TREASURY N/B		1.A	7,488,306	7,500,000	7,548,222	7,493,415		5,108			4.125	4.219	JJ	130,174	154,688	01/31/2025	01/31/2027	7,654,688
91282C-MK-4	United States Treasury Note/Bo US TREASURY N/B		1.A	121,842,873	122,500,000	125,980,384	121,904,674		61,801			4.375	4.465	JJ	2,679,688	2,255,038	02/12/2025	01/31/2032	125,179,688
91282C-MM-0	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	686,896,185	668,800,000	694,762,013	685,766,032		(1,130,153)			4.625	4.285	FA	11,557,925	15,466,000	05/02/2025	02/15/2035	684,266,000
91282C-MR-9	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	120,791,061	121,250,000	123,015,218	120,827,675		36,614			4.125	4.191	FA	1,721,849	2,500,781	03/17/2025	02/29/2032	121,277,331
91282C-NC-1	United States Treasury Note/Bo US TREASURY N/B	RA	1.A	766,433,594	775,000,000	782,122,560	766,886,569		452,975			4.250	4.388	MN	4,140,189	16,468,750	08/06/2025	05/15/2035	791,468,750
91282C-NT-4	United States Treasury Note/Bo US TREASURY N/B		1.A	49,625,000	50,000,000	50,400,205	49,650,813		25,813			4.250	4.340	FA	794,019		08/18/2025	08/15/2035	51,062,500
912834-JP-4	United States Treasury Strip C STRIPS		1.A	72,451,765		72,283,505	73,111,171		659,405			0.000	4.794	N/A			12/17/2025	02/15/2041	149,671,000
912834-KH-0	United States Treasury Strip C TREASURY STRIP INT		1.A	72,499,284		72,408,869	73,162,888		663,604			0.000	4.815	N/A			12/17/2025	05/15/2041	152,031,000
912834-KP-2	United States Treasury Strip C STRIPS		1.A	42,555,290		42,406,417	43,169,808		614,518			0.000	4.786	N/A			09/12/2025	08/15/2041	90,375,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
912834-KV-9	United States Treasury Strip C STRIPS		1.A	42,565,114		42,347,661	43,182,416		617,302			0.000	4.806	N/A			09/12/2025	11/15/2041	91,770,000
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				14,746,221,241	15,700,464,500	14,249,244,797	14,783,432,998		19,691,447			XXX	XXX	XXX	145,614,336	253,351,719	XXX	XXX	16,470,965,698
748148-QR-7	Province of Quebec Canada Senior Unsecured		1.D FE	11,575,250	10,000,000	11,284,600	10,394,724		(92,019)			7.500	6.288	MS	220,833	750,000	07/19/2002	09/15/2029	10,375,000
04317N-A#-6	Aruba (Government) Aruba Senior Secured Notes - 5		2.A FE	10,000,000	10,000,000	10,276,735	10,000,000					6.300	6.300	MS	194,250	630,000	12/03/2024	09/10/2029	10,315,000
04317N-B*-9	Aruba (Government) Aruba Senior Secured Notes - 6		2.A FE	14,500,000	14,500,000	14,919,276	14,500,000					6.320	6.320	MS	282,557	916,400	12/03/2024	09/10/2030	14,958,200
168863-CE-6	Chile Government International Senior Unsecured	RA	1.G FE	2,781,271	2,750,000	2,210,699	2,740,833		(4,293)			3.860	3.778	JD	2,949	106,150	04/14/2025	06/21/2047	2,803,075
168863-DL-9	Chile Government International Senior Unsecured	M	1.F FE	26,892,811	25,250,000	18,613,085	26,561,905		(53,838)			3.500	3.141	JJ	382,958	831,250	04/23/2025	01/25/2050	25,691,875
168863-DN-5	Chile Government International Senior Unsecured		1.F FE	506,210	500,000	448,913	503,618		(571)			2.550	2.416	JJ	5,454	12,750	03/25/2021	01/27/2032	506,375
168863-DS-4	Chile Government International Senior Unsecured	M	1.F FE	25,509,341	29,000,000	22,347,185	25,650,033		113,179			3.100	4.061	MN	134,850	899,000	03/27/2025	05/07/2041	29,449,500
224939-AA-6	Credicorp Capital Sociedad Tit Secured		2.C FE	63,586,242	69,056,334	75,098,764	70,920,929		(116,559)		7,444,535	10.100	9.635	JD	309,986	6,700,284	09/12/2024	12/15/2043	5,114,343
224939-AB-4	Credicorp Capital Sociedad Tit Peruvian Government Internatio		2.C FE	1,639,684	1,770,675	1,912,329	1,771,171				131,487	9.700	9.378	MS	55,343	35,756	06/09/2025	03/05/2045	1,718,727
29135L-AJ-9	Abu Dhabi Government Internati Senior Unsecured	M	1.C FE	33,185,554	29,000,000	23,297,524	32,607,301		(106,827)			3.875	3.120	AO	234,115	1,085,000	04/23/2025	04/16/2050	29,561,875
455780-CT-1	Indonesia Government Internati Senior Unsecured	RA	2.B FE	8,464,307	7,500,000	6,192,777	8,370,183		(21,779)			4.200	3.496	AO	66,500	315,000	09/29/2021	10/15/2050	7,657,500
45846A-AA-8	Interchile SA Senior Secured	RA	2.A FE	52,045,000	51,000,000	43,888,805	51,669,500		(20,776)			4.500	4.400	JD	6,375	2,295,000	11/17/2021	06/30/2056	382,241
46513J-XN-6	State of Israel Senior Unsecured		1.F FE	22,732,500	21,000,000	14,121,723	22,559,487		(44,098)			3.375	2.942	JJ	326,813	708,750	11/17/2021	01/15/2050	21,354,375
698299-BB-9	Panama Government Internationa Senior Unsecured		2.C FE	1,124,833	1,015,000	763,933	1,115,864		(2,159)			4.300	3.712	AO	7,517	43,645	07/28/2021	04/29/2053	740,588
698299-BH-6	Panama Government Internationa Senior Unsecured		2.C FE	6,100,000	5,000,000	3,867,988	5,960,815		(27,069)			4.500	3.309	AO	46,875	225,000	06/17/2020	04/16/2050	1,704,170
698299-BL-7	Panama Government Internationa Senior Unsecured		2.C FE	10,501,095	9,300,000	6,174,855	10,414,547		(17,684)			3.870	3.282	JJ	157,961	359,910	09/22/2020	07/23/2060	5,730,820
698299-BM-5	Panama Government Internationa Senior Unsecured		2.C FE	3,075,000	2,500,000	1,879,449	3,021,902		(10,361)			4.500	3.371	AO	28,125	112,500	06/19/2020	04/01/2056	852,083
715638-DQ-2	Peruvian Government Internatio Senior Unsecured		2.B FE	1,715,668	2,129,000	1,164,416	1,727,093		3,803			2.780	3.686	JD	4,932	59,186	04/14/2025	12/01/2060	2,158,593
715638-DT-6	Peruvian Government Internatio Senior Unsecured	RA	2.B FE	7,425,000	10,000,000	7,043,283	7,565,973		45,261			3.550	5.314	MS	109,458	355,000	09/08/2022	03/10/2051	10,177,500
74727P-AY-7	Qatar Government International Senior Unsecured	M	1.C FE	6,799,844	7,000,000	6,909,529	6,803,498		3,654			5.103	5.319	AO	67,473	357,210	03/26/2025	04/23/2048	7,178,605
74727P-BE-0	Qatar Government International Senior Unsecured	RA	1.C FE	18,606,000	15,000,000	13,280,513	18,165,750		(85,707)			4.400	3.150	AO	137,500	660,000	06/25/2020	04/16/2050	15,330,000
760942-BD-3	Uruguay Government Internation Senior Unsecured		2.B FE	7,740,000	6,000,000	5,472,331	7,610,797		(33,056)			4.975	3.476	AO	58,871	298,500	11/17/2021	04/20/2055	2,050,160
76721R-AA-6	Rio Smart Lighting Sarl Secured		1.C FE	10,231,477	9,640,976	9,158,927	9,709,950		(7,301)		1,099,156	12.250	12.086	MS	331,342	1,180,880	08/04/2023	09/20/2032	12,587,593
80413T-AJ-8	Saudi Government International Senior Unsecured	RA	1.E FE	14,830,661	13,500,000	12,215,606	14,645,081		(34,529)			5.000	4.377	AO	138,750	637,500	04/23/2025	04/17/2049	13,837,500
80413T-AK-5	Saudi Government International Senior Unsecured	RA	1.E FE	6,935,460	7,000,000	7,049,597	6,975,851		6,667			4.375	4.489	AO	63,802	306,250	01/10/2019	04/16/2029	7,153,125
91086Q-AV-0	Mexico Government International Senior Unsecured	RA	2.B FE	25,471,250	20,500,000	20,468,186	24,448,651		(202,834)			6.050	4.217	JJ	585,674	1,240,250	06/17/2020	01/11/2040	21,120,125
91086Q-AZ-1	Mexico Government Internationa Senior Unsecured		2.B FE	1,998,145	2,225,000	1,872,096	1,998,515		66			5.750	6.405	AO	28,075	127,938	12/22/2023	10/12/2110	2,288,969
91086Q-BF-4	Mexico Government Internationa Senior Unsecured		2.B FE	8,676,677	9,200,000	7,257,023	8,643,763		3,886			4.600	5.010	JJ	185,738	354,200	04/23/2025	01/23/2046	9,411,600
91087B-AK-6	Mexico Government International Senior Unsecured		2.B FE	555,697	480,000	468,470	526,841		(6,937)			4.750	2.981	AO	4,053	22,800	08/17/2021	04/27/2032	491,400
91087B-AL-4	Mexico Government Internationa Senior Unsecured		2.B FE	1,294,605	1,170,000	943,484	1,283,626		(2,504)			5.000	4.356	AO	10,400	58,500	03/25/2021	04/27/2051	1,199,250
91087B-AQ-3	Mexico Government Internationa Senior Unsecured	RA	2.B FE	5,783,336	5,650,000	4,543,872	5,750,482		(6,474)			4.280	4.102	FA	92,026	234,330	03/26/2025	08/14/2041	5,770,910
B06100-47-4	Interchile SA Senior Secured	RA	2.A FE	8,904,910	10,400,000	8,949,874	9,022,378		36,697			4.500	5.611	JD	1,300	468,000	08/18/2022	06/30/2056	77,947
M6320U-AF-6	Saudi Government International Senior Unsecured	RA	1.E FE	29,125,000	25,000,000	21,652,133	28,585,505		(106,261)			4.625	3.663	AO	279,427	1,156,250	06/24/2020	10/04/2047	25,578,125
M8489S-AK-3	Qatar Government International Senior Unsecured	RA	1.C FE	48,058,470	36,500,000	34,451,529	46,781,253		(298,834)			4.817	3.105	MS	522,578	1,758,205	11/12/2021	03/14/2049	37,379,103
M87068-AT-5	State of Israel Senior Unsecured	RA	1.F FE	81,919,600	72,460,000	48,875,495	81,211,947		(137,887)			3.800	3.217	MN	367,131	2,753,480	06/25/2020	05/13/2060	73,836,740
N0727E-AA-4	Aruba (Government) ARUBA GOVERNMENT		2.A PL	7,236,834	6,723,487	6,908,383	7,037,264		(26,173)			9.069	4.029	JD	33,874	221,200	05/10/2023	06/12/2027	2,934,635
P3579E-CH-8	Dominican Republic Internation Senior Unsecured		3.B FE	8,761,220	8,696,000	8,388,869	8,740,655		(5,508)			4.875	4.785	MS	115,403	423,930	11/17/2021	09/23/2032	8,907,965
X93622-FY-3	Hungary Government Internation Senior Unsecured	RA	2.C FE	10,888,074	16,500,000	10,217,475	11,112,062		93,442			3.125	5.516	MS	143,229	515,625	09/11/2024	09/21/2051	16,757,813
X93622-GG-1	Hungary Government Internation Senior Unsecured	RA	2.C FE	10,127,520	10,000,000	10,166,014	10,099,198		(9,062)			5.500	5.353	JD	22,917	550,000	08/02/2022	06/16/2034	10,275,000
Y20721-BB-4	Indonesia Government Internati Senior Unsecured	RA	2.B FE	16,590,165	13,500,000	13,601,316	16,066,510		(117,069)			5.250	3.664	JJ	322,875	690,375	03/26/2025	01/17/2042	13,854,375
Y20721-BE-8	Indonesia Government Internati Senior Unsecured	RA	2.B FE	5,032,147	6,000,000	5,605,319	5,053,938		21,791			4.625	6.115	AO	58,583	277,500	04/14/2025	04/15/2043	6,138,750
53566T-AA-9	Line One Peru Metro Expansion Secured		2.C FE	2,157,072	2,377,406	2,323,346	2,203,173		21,610			4.737	7.132	JAJO	25,339	112,618	01/12/2024	01/10/2033	97,310
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				641,083,930	606,793,878	526,285,726	640,532,566		(1,248,113)		8,675,178	XXX	XXX	XXX	6,174,211	30,846,122	XXX	XXX	475,508,840

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
13063A-5E-0	State of California CA TXB-VAR PURP		1.C FE	6,277,276	4,000,000	4,676,120	5,537,146		(167,196)			7.500	2.345	AO	75,000	300,000	08/17/2021	04/01/2034	4,150,000
13063B-JC-7	State of California CALIFORNIA BABS		1.C FE	1,262,585	800,000	984,240	1,185,591		(19,685)			7.600	3.370	MN	10,133	60,800	04/04/2025	11/01/2040	830,400
167560-PL-9	Metropolitan Water Reclamation CHICAGO WTR TXB-BAB		1.B FE	2,074,920	2,000,000	2,089,940	2,043,608		(2,939)			5.720	5.447	JD	9,533	114,400	10/29/2010	12/01/2038	428,583
54438C-NZ-1	Los Angeles Community College LOS ANGELES CMNTY CL	SD	1.B FE	1,794,607	1,315,000	1,421,844	1,687,101		(17,373)			6.600	4.082	FA	36,163	88,353	01/18/2019	08/01/2042	351,118
718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B	CF	1.B FE	24,493,451	23,935,000	24,466,836	24,259,002		47,926			5.269	5.069	JJ	630,568	1,251,720	04/04/2025	07/01/2034	24,565,568
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				35,902,839	32,050,000	33,638,980	34,712,448		(159,267)			XXX	XXX	XXX	761,397	1,815,273	XXX	XXX	30,325,669
010869-EG-6	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B		2.A FE	5,021,541	13,455,000	11,246,900	10,562,345		660,242			0.000	6.560	N/A			06/19/2014	10/01/2029	13,455,000
010869-EH-4	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B		2.A FE	5,935,976	18,220,000	13,968,181	12,537,403		788,584			0.000	6.608	N/A			09/05/2025	10/01/2031	18,220,000
010869-EJ-0	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B		2.A FE	6,821,203	22,698,000	15,965,546	14,557,198		927,113			0.000	6.690	N/A			06/19/2014	10/01/2032	22,698,000
02765U-CY-8	American Municipal Power Inc AMERN MUN PWR-B-BABS		1.F FE	2,379,607	1,810,000	1,929,080	2,221,683		(23,771)			6.449	4.150	FA	44,097	116,727	06/01/2018	02/15/2044	193,913
02765U-EK-6	American Municipal Power Inc AMERN MUN PWR-B-BABS		1.F FE	1,173,861	900,000	1,137,771	1,168,045		(5,816)			8.084	5.627	FA	27,486	36,378	04/04/2025	02/15/2050	141,160
047870-SN-1	City of Atlanta GA Water & Was ATLANTA-TXBL-REF-REV		1.D FE	17,149,695	17,500,000	14,953,400	17,159,983		29,660			2.257	2.481	MN	65,829	394,975	10/17/2024	11/01/2035	5,019,618
047870-SP-6	City of Atlanta GA Water & Was ATLANTA-TXBL-REF-REV		1.D FE	2,009,010	2,000,000	1,487,320	2,004,644		(888)			2.913	2.860	MN	9,710	58,260	10/16/2020	11/01/2043	695,047
114894-ZT-8	County of Broward FL Airport S BROWARD CNTY FL ARPT		1.E FE	1,000,000	1,000,000	902,620	1,000,000					2.914	2.914	AO	7,285	29,140	11/01/2019	10/01/2032	1,014,570
114894-ZU-5	County of Broward FL Airport S BROWARD CNTY FL ARPT		1.E FE	1,705,000	1,705,000	1,522,974	1,705,000					3.034	3.033	AO	12,932	51,730	11/01/2019	10/01/2033	1,730,865
114894-ZV-3	County of Broward FL Airport S BROWARD CNTY FL ARPT		1.E FE	2,200,000	2,200,000	1,952,852	2,200,000					3.084	3.083	AO	16,962	67,848	11/01/2019	10/01/2034	2,233,924
114894-ZW-1	County of Broward FL Airport S BROWARD CNTY FL ARPT		1.E FE	18,000,000	18,000,000	15,207,840	18,000,000					3.477	3.476	AO	156,465	625,860	11/01/2019	10/01/2043	1,131,259
18085P-MT-8	County of Clark Department of CLARK ARPT-TXB-C-BABS		1.C FE	2,541,285	1,832,000	2,034,949	2,399,072		(23,030)			6.820	4.218	JJ	62,471	124,942	01/18/2019	07/01/2045	444,030
235036-6Z-8	Dallas Fort Worth Internationa DALLAS-FORT WORTH-C		1.E FE	1,521,652	1,500,000	1,215,615	1,511,021		(2,099)			3.089	2.924	MN	7,723	46,335	08/26/2020	11/01/2040	385,504
250336-EZ-3	Deschutes County Hospital Faci DESCHUTES CO HOSP FAC		1.F FE	7,000,000	7,000,000	5,532,520	7,000,000					3.985	3.985	JJ	139,475	278,950	10/09/2020	01/01/2050	2,160,405
295139-AR-0	ERIE CNTY OHIO REV BDS SER 2018		1.D	10,484,500	10,484,500	10,230,984	10,484,500					4.520	4.520	AO	118,475	473,899	04/16/2018	04/01/2038	1,517,085
353187-EV-5	County of Franklin OH FRANKLIN CO -TXBL-REV		1.C FE	5,210,376	5,200,000	3,303,508	5,209,267		(265)			2.877	2.866	MN	24,934	149,604	08/20/2021	11/01/2050	5,274,802
38122N-A8-5	Golden State Tobacco Securitiz GOLDEN ST TOBACCO - B		1.D FE	5,000,000	5,000,000	4,952,450	5,000,000					1.600	1.600	JD	6,667	80,000	09/30/2021	06/01/2026	5,040,000
38122N-B4-3	Golden State Tobacco Securitiz GOLDEN ST TOBACCO - B		1.D FE	3,000,000	3,000,000	2,779,380	3,000,000					2.346	2.346	JD	5,865	70,380	09/30/2021	06/01/2030	3,035,190
38122N-D3-3	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1		1.F FE	2,000,000	2,000,000	1,795,220	2,000,000					3.037	3.037	JD	5,062	60,740	12/08/2021	06/01/2032	2,030,370
38122N-D4-1	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1		1.G FE	11,228,686	11,400,000	9,681,222	11,272,831		11,864			3.487	3.634	JD	33,127	397,518	01/26/2022	06/01/2036	2,889,971
38122N-D5-8	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1		1.G FE	10,570,900	12,500,000	9,753,750	10,828,478		82,431			3.714	5.079	JD	38,688	464,250	09/01/2022	06/01/2041	2,675,355
38122N-D6-6	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1		2.B FE	7,000,000	7,000,000	5,085,920	7,000,000					4.214	4.213	JD	24,582	294,980	12/08/2021	06/01/2050	781,045
38122N-D8-2	Golden State Tobacco Securitiz GOLDEN ST TOBACCO SEC		2.C FE	2,955,000	2,955,000	2,634,560	2,955,000					3.850	3.849	JD	9,481	113,768	12/08/2021	06/01/2050	3,011,884

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
414008-CU-4	Harris County Cultural Educati HARRIS CO CULTURAL		1.F FE	14,987,710	14,885,000	13,116,215	14,956,542		(6,388)			3.344	3.284	MN	63,602	497,754	10/22/2020	11/15/2037	2,860,846
45506D-6P-5	Indiana Finance Authority INDIANA ST FIN AUTH R		1.D FE	2,500,000	2,500,000	2,297,175	2,500,000					3.287	3.287	MS	27,392	82,175	10/30/2019	03/01/2034	2,541,088
45506D-6Q-3	Indiana Finance Authority INDIANA ST FIN AUTH R		1.D FE	3,560,000	3,560,000	3,149,318	3,560,000					3.630	3.630	MS	43,076	129,228	10/30/2019	03/01/2039	1,205,696
45506E-CH-4	Indiana Finance Authority INDIANA FIN AUTH-TXBL		1.F FE	4,000,000	4,000,000	3,480,440	4,000,000					2.672	2.671	JJ	53,440	106,880	10/01/2021	07/01/2034	1,993,558
45506E-CJ-0	Indiana Finance Authority INDIANA FIN AUTH-TXBL		1.F FE	4,000,000	4,000,000	3,424,400	4,000,000					2.772	2.772	JJ	55,440	110,880	10/01/2021	07/01/2035	2,083,343
45506E-CK-7	Indiana Finance Authority INDIANA FIN AUTH-TXBL		1.F FE	4,000,000	4,000,000	3,390,880	4,000,000					2.872	2.872	JJ	57,440	114,880	10/01/2021	07/01/2036	2,030,801
487312-AD-2	Keenan Fort Detrick Energy LLC SECD REV BDS SER 2019		1.D YE	10,500,000	10,500,000	8,428,208	10,500,000					4.166	4.165	MN	55,894	437,430	04/03/2019	11/15/2048	545,243
544495-VY-7	Los Angeles Department of Wate LA DEPT WTR & PWR-BAB		1.D FE	2,869,778	2,505,000	2,696,081	2,856,212		(11,531)			6.574	5.345	JJ	82,339	164,679	10/17/2024	07/01/2045	648,990
544495-WA-8	Los Angeles Department of Wate LA DEPT WTR/PWR-BABS	CF	1.D FE	11,000,000	11,000,000	11,658,790	11,000,000					6.603	6.602	JJ	363,165	726,330	12/01/2010	07/01/2050	2,107,499
598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A		1.E FE	64,965	88,075	75,286	69,645		427			5.531	8.126	JJ	2,436	4,871	11/30/2011	01/01/2051	2,907
64971M-T4-4	New York City Transitional Fin NYC TRANSL FIN-QSCB		1.A FE	5,052,949	5,000,000	5,077,800	5,005,007		(4,287)			5.267	5.172	MN	43,892	263,350	05/19/2010	05/01/2027	5,131,675
64972F-K8-8	New York City Municipal Water NYC MUN WTR-BABS	CF	1.B FE	2,781,047	2,520,000	2,577,506	2,703,169		(7,090)			5.952	5.275	JD	6,666	149,990	05/06/2010	06/15/2042	1,729,997
66285W-A9-7	North Texas Tollway Authority N TEXAS TOLLWY AUTH		1.D FE	5,430,000	5,430,000	4,362,408	5,430,000					3.029	3.028	JJ	82,237	164,475	10/02/2020	01/01/2040	227,947
66285W-B2-1	North Texas Tollway Authority N TEXAS TOLLWY AUTH		1.D FE	2,460,000	2,460,000	1,841,384	2,460,000					3.079	3.078	JJ	37,872	75,743	10/02/2020	01/01/2042	903,689
66285W-E5-1	North Texas Tollway Authority N TX TOLL AUTH-TXBL		1.D FE	9,000,000	9,000,000	6,799,500	9,000,000					3.011	3.010	JJ	135,495	270,990	05/06/2021	01/01/2043	3,051,433
66285W-FB-7	North Texas Tollway Authority N TX HWY-TXB-B		1.D FE	2,386,885	1,925,000	2,120,041	2,350,846		(13,729)			6.718	4.895	JJ	64,661	129,322	03/30/2023	01/01/2049	239,290
697388-AM-8	City of Palo Alto CA Water Rev PALO ALTO-A-BABS		1.B FE	10,853,393	10,815,000	10,840,848	10,832,004		(1,854)			5.950	5.922	JD	53,624	643,493	10/07/2009	06/01/2035	2,491,995
702274-BD-2	Pasadena Public Financing Auth PASADENA FING-TXB-D	SD	1.C FE	630,936	460,000	527,565	598,293		(5,199)			7.148	4.595	MS	10,960	32,881	10/23/2018	03/01/2043	476,440
73358W-EK-6	Port Authority of New York & N PORT AUTH NY/NJ #168		1.D FE	23,500,000	23,500,000	21,784,735	23,500,000					4.926	4.926	AO	289,403	1,157,610	09/27/2011	10/01/2051	4,815,761
786744-JH-6	Saginaw Hospital Finance Autho SAGINAW MI HOSP -K		1.E FE	5,650,000	5,650,000	4,075,515	5,650,000					3.385	3.384	JJ	95,626	191,253	02/28/2020	07/01/2050	666,694
792905-DV-0	Housing & Redevelopment Author ST PAUL HSG-B-TXBL		1.F FE	2,000,000	2,000,000	2,003,720	2,000,000					4.089	4.089	JJ	40,890	81,780	05/29/2015	07/01/2026	2,040,890
79765R-TL-3	City of San Francisco CA Publi SAN FRANCISCO WTR-BAB	CF	1.D FE	37,817,218	36,855,000	41,342,465	37,572,793		(26,899)			6.950	6.740	MN	426,904	2,561,423	04/04/2025	11/01/2050	2,831,940
79766D-TK-5	San Francisco City & County Ai SAN FRANCISCO ARPT		1.D FE	846,014	840,000	542,707	843,174		(682)			2.958	2.864	MN	4,141	24,847	08/20/2021	05/01/2051	525,022
83755V-L4-4	SOUTH DAKOTA HEALTH & EDUCATIO SOUTH DAKOTA ST HLTH		1.D FE	1,165,000	1,165,000	1,010,032	1,165,000					3.593	3.593	JJ	20,929	41,858	11/06/2019	07/01/2039	1,087,766
83755V-L5-1	SOUTH DAKOTA HEALTH & EDUCATIO SOUTH DAKOTA ST HLTH		1.D FE	4,260,000	4,260,000	3,541,338	4,260,000					3.693	3.693	JJ	78,661	157,322	11/06/2019	07/01/2042	1,497,871
882667-AZ-1	Texas Private Activity Bond Su TX ST PRIV ACTIVITY-B		2.A FE	10,000,000	10,000,000	8,016,300	10,000,000					3.922	3.922	JD	1,089	392,200	12/11/2019	12/31/2049	610,790
913366-KB-5	Regents of the University of C UNIV OF CALIFORNIA CA		1.D FE	3,000,000	3,000,000	1,995,300	3,000,000					3.006	3.006	MN	11,523	90,180	02/27/2020	05/15/2050	3,045,090
913366-KC-3	Regents of the University of C UNIV OF CALIFORNIA CA		1.D FE	3,000,000	3,000,000	1,947,750	3,000,000					3.256	3.256	MN	12,481	97,680	02/27/2020	05/15/2060	3,048,840
914391-A5-6	University of Louisville UNIV LOUISVL GEN-B		1.E FE	3,006,630	3,000,000	3,004,950	2,999,747		155			5.500	5.500	MS	55,000	165,000	10/25/2021	09/01/2027	3,082,500
914440-LJ-9	University of Massachusetts Bu UNIV MA BLDG-BABS		1.C FE	1,167,309	1,120,000	1,147,294	1,163,492		(3,134)			5.450	4.966	MN	10,173	61,040	10/17/2024	11/01/2040	132,943
977100-GH-3	State of Wisconsin WISCONSIN ST GEN FUND		1.C FE	485,840	500,000	497,370	491,675		5,835			3.154	4.455	MN	2,628	15,770	01/09/2025	05/01/2027	507,885
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue				323,883,966	358,897,575	316,047,883	343,244,069		2,369,649			XXX	XXX	XXX	3,106,395	13,079,598	XXX	XXX	149,945,426
05647@-AA-4	BX Frontier Member I LLC Senior Secured Notes		2.B PL	282,675,379	282,675,379	281,657,747	282,675,379					5.860	5.903	MJSD	46,013	4,344,786	12/31/2025	12/31/2060	464,475
05647@-AB-2	BX Frontier Member I LLC Senior Secured Notes		2.B PL	168,503,856	168,503,856	167,745,588	168,503,856					5.860	5.903	MJSD	27,429		09/22/2025	12/31/2060	261,192
12739@-AA-9	CED Nevada Virginia Financing SR SECD NTS		2.C YE	19,037,090	19,037,090	15,463,754	19,037,090					3.770	3.770	JD	1,994	717,698	03/17/2021	12/31/2046	594,877

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
50228*-AA-9	LSU Energy Concessionaire LLC SR SECD NTS		1.G	9,609,058	9,609,058	7,752,913	9,609,058					3.730	3.748	MJSD	996	358,418	09/30/2023	05/30/2049	106,659
54246#-AA-5	Long Beach Judicial Partners L SR SECD NTS		1.E PL	33,461,265	33,461,265	37,092,876	33,461,265					6.880	6.882	JD	6,395	2,302,135	11/26/2013	12/31/2047	1,300,177
785592-AU-0	Sabine Pass Liquefaction LLC Senior Secured	C	2.A FE	7,661,590	8,000,000	8,009,923	7,829,935		70,997			4.200	5.234	MS	98,933	336,000	07/20/2023	03/15/2028	8,168,000
785592-AZ-9	Sabine Pass Liquefaction LLC Senior Secured		2.A FE	15,258,705	15,558,240	16,398,074	15,317,430		23,060			5.900	6.194	MS	270,281	917,936	12/12/2023	09/15/2037	917,490
785592-B*-6	Sabine Pass Liquefaction LLC SR SECD NTS		2.A FE	63,024,867	63,024,867	56,359,458	63,024,867					3.080	3.080	MS	571,566	1,941,166	07/12/2021	09/15/2037	3,452,648
81257@-AA-6	Seattle Arena Co LLC SR SECD NTS		2.C PL	30,000,000	30,000,000	23,728,698	30,000,000					3.500	3.500	MS	265,417	1,050,000	08/27/2021	03/31/2046	1,131,692
84929X-AA-7	Spower Finance 3 LLC Sr Sec'd nts		2.C PL	35,385,036	35,385,036	35,473,219	35,385,036					6.370	6.028	JD	6,261	2,273,131	05/24/2023	06/30/2048	3,974,417
862148-AA-7	Stonepeak Wallaby I Holdings L Stonepeak Wallaby I Holdings L	C	2.A PL	1,660,000,000	1,660,000,000	1,660,000,000	1,660,000,000					6.399	6.168	MJSD	295,065	26,555,850	09/26/2025	12/31/2049	177,974
89103*-AA-7	Toreador Holdings, LLC Toreador LLC 5.89 31 Oct 43		1.G Z	867,389,000	867,389,000	866,434,872	867,389,000					5.890	5.932	MJSD	8,656,783	(2,491,912)	10/31/2025	10/31/2043	21,228,108
P4003#-AA-6	DSWS SPA Minera Los Pelambres		2.A PL	283,200,000	283,200,000	295,236,000	283,200,000					7.070	7.137	FMAN	1,724,137	14,738,593	02/10/2025	11/30/2044	18,458,009
03975*-AB-3	GIP Sharon Finco Pty Ltd GIP Finco Pty Ltd		2.B PL	5,175,000	5,175,000	5,259,401	5,175,000					6.230	6.283	MJSD	896	55,525	10/30/2025	09/30/2046	122,398
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)				3,480,380,846	3,481,018,791	3,476,612,523	3,480,607,916		94,057			XXX	XXX	XXX	11,972,166	53,099,326	XXX	XXX	60,358,116
00263@-AA-8	AP Moon II Holdings LLC. A		1.G PL	280,963,968	280,963,968	280,293,554	280,963,968					6.000	5.911	DEC	749,237	20,510,370	06/17/2025	12/15/2049	26,894,281
03744@-AA-1	AP Moon Holdings LLC A		1.G PL	522,565,697	522,565,697	540,110,252	522,565,697					6.000	5.896	SEP	8,796,523	40,018,412	09/20/2025	09/30/2049	56,302,405
G2973*-AA-0	AP Falkor Senior Issuer Limite AP Falkor Senior Callable Note		2.B Z	99,881,475	100,045,703	100,045,703	100,045,703				164,227	6.100	6.100	JAJO	33,440		12/05/2025	12/30/2050	99,963,570
G2971@-AB-8	AP Pistachio LP AP Pistachio, L.P.		1.F PL	385,952,924	428,637,234	419,431,958	428,592,374		1,952		50,502,789	5.250	5.231	JJ	9,438,949	15,906,313	06/06/2025	11/15/2049	15,869,029
G2973#-AA-6	AP Chia Issuer LLC AP Chia Issuer LLC		1.G PL	36,211,799	36,121,754	36,673,887	36,207,807		(3,992)			7.250	7.279	JAJO	443,746	608,394	07/21/2025	05/23/2050	36,289,068
G2974*-AA-9	AP Falkor MidCo Issuer Limited AP Falkor Junior Notes		3.C Z	913,830	915,333	915,333	915,333				1,503	8.750	8.750	JAJO	439		12/05/2025	12/30/2050	914,706
G2973*-AB-8	AP Falkor Senior Issuer Limite AP Falkor Senior NonCallable N		2.B Z	783,249,337	784,537,173	784,537,173	784,537,173				1,287,836	6.800	6.800	JAJO	292,321		12/05/2025	12/30/2050	783,687,098
0079999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (affiliated)				2,109,739,030	2,153,786,862	2,162,007,860	2,153,828,055		(2,040)		51,956,355	XXX	XXX	XXX	19,754,655	77,043,489	XXX	XXX	1,019,920,157
000000-00-0	Deutsche Bank AG Senior Non Preferred		2.A Z	6,055,620	6,000,000	6,064,362	6,045,506		(10,114)			5.200	4.378	JD	14,733	156,000	10/08/2025	12/14/2026	6,156,000
000000-00-0	Telstra Group Ltd Senior Unsecured		1.G Z	6,296,206	6,510,000	6,421,176	6,334,180		37,974			3.250	4.776	MN	27,035	105,788	07/29/2025	11/15/2027	6,615,788
12482S-AB-6	CBC USA Ammunition Company, In CBC USA Ammunition Company, In		2.B Z	2,793,000	2,793,000	2,793,000	2,793,000					7.042	7.042	FMAN	19,669		11/21/2025	11/26/2030	2,842,526
000000-00-0	Shift4 Payments LLC / Shift4 P Senior Unsecured		3.C Z	45,510,598	47,004,078	48,241,751	47,630,043		(74,653)		2,194,098	5.500	5.155	MN	330,334	1,270,988	05/09/2025	05/15/2033	46,078,378
000000-00-0	Goldman Sachs Group Inc/The Senior Unsecured		1.F FE	14,667,041	11,751,019	12,312,425	13,791,787		(236,863)		1,661,233	4.880	2.351	AUG	214,256	570,961	04/20/2021	08/16/2033	12,151,397
000000-00-0	PSEG Power LLC Senior Unsecured		2.B FE	6,088,002	5,820,000	6,055,541	6,085,006		(2,996)			5.750	5.119	MN	42,761	161,748	11/13/2025	05/15/2035	5,987,325
000000-00-0	Time Warner Cable LLC Secured		2.C FE	6,890,289	8,086,253	6,809,442	7,004,146		6,776		107,081	5.250	6.491	JUL	197,726		10/29/2025	07/15/2042	8,380,667
001055-AD-4	Aflac Inc Senior Unsecured		1.G FE	26,898,610	19,999,000	22,920,994	25,049,951		(256,420)			6.900	4.451	JD	53,664	1,379,931	05/16/2018	12/17/2039	20,688,966
001055-AF-9	Aflac Inc Senior Unsecured		1.G FE	2,358,954	2,000,000	2,209,978	2,300,113		(10,904)			6.450	4.985	FA	48,733	64,500	09/05/2025	08/15/2040	2,064,500
001055-AR-3	Aflac Inc Senior Unsecured		1.G FE	12,673,420	13,000,000	10,454,861	12,734,540		7,858			4.000	4.147	AO	109,778	520,000	01/18/2017	10/15/2046	13,260,000
001055-AV-4	Aflac Inc Senior Unsecured		1.G FE	25,085,849	17,957,477	17,259,290	17,957,477				81,039	1.159	1.159	AO	42,204	222,788	10/12/2018	10/18/2030	25,231,222
001055-AW-2	Aflac Inc Senior Unsecured		1.G FE	11,773,625	8,428,042	7,744,482	8,428,042				38,034	1.488	1.488	AO	25,430	134,243	10/12/2018	10/18/2033	11,861,221
001055-AX-0	Aflac Inc Senior Unsecured		1.G FE	9,811,354	7,023,369	5,843,450	7,023,369				31,695	1.750	1.750	AO	24,923	131,567	10/12/2018	10/18/2038	9,897,204
0010EP-AF-5	AEP Texas Inc Senior Unsecured	C	2.A FE	10,593,858	9,540,000	10,440,020	9,938,113		(43,821)			6.650	5.923	FA	239,666	634,410	11/20/2006	02/15/2033	9,857,205
00115A-AH-2	AEP Transmission Co LLC Senior Unsecured	C	1.F FE	2,993,060	3,000,000	2,302,936	2,994,279		166			3.750	3.763	JD	9,375	112,500	05/07/2018	12/01/2047	3,056,250
001192-AH-6	Southern Co Gas Capital Corp Senior Unsecured	C	2.A FE	31,703,372	24,055,000	24,886,488	30,324,213		(319,392)			5.875	3.545	MS	416,118	1,062,494	11/13/2025	03/15/2041	24,761,616
001306-AB-5	AHS Hospital Corp Unsecured		1.D FE	2,010,906	1,838,000	1,734,065	1,982,558		(4,601)			5.024	4.418	JJ	46,171	92,341	01/18/2019	07/01/2045	1,884,171
001306-AC-3	AHS Hospital Corp BDS SER 2021	C	1.D FE	5,875,365	6,000,000	3,731,435	5,887,992		2,802			2.780	2.882	JJ	83,400	166,800	03/18/2021	07/01/2051	6,083,400
00138C-AU-2	Corebridge Global Funding Senior Secured		1.F FE	999,000	1,000,000	1,009,054	999,820		344			5.750	5.787	JJ	28,590	57,500	06/28/2023	07/02/2026	1,028,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00138C-AX-6	Corebridge Global Funding Senior Secured		1.F FE	21,977,732	22,000,000	22,574,526	21,986,248		4,077			5.200	5.223	JJ	537,044	1,144,000	07/10/2024	01/12/2029	22,572,000
00206R-BH-4	AT&T Inc Senior Unsecured	C	2.B FE	7,964,005	7,803,000	6,593,416	7,913,561		(4,923)			4.300	4.176	JD	14,912	335,529	09/30/2013	12/15/2042	7,970,765
00206R-BK-7	AT&T Inc Senior Unsecured		2.B FE	1,779,140	2,000,000	1,655,420	1,787,298		6,187			4.350	5.227	JD	3,867	87,000	09/11/2024	06/15/2045	2,043,500
00206R-CP-5	AT&T Inc Senior Unsecured	C	2.B FE	17,635,635	18,000,000	17,302,918	17,747,326		19,984			4.500	4.681	MN	103,500	810,000	09/11/2024	05/15/2035	18,405,000
00206R-DE-9	AT&T Inc Senior Unsecured		2.B FE	22,312	20,000	20,956	21,706		(78)			6.350	5.478	MS	374	1,270	03/03/2016	03/15/2040	20,635
00206R-DG-4	AT&T Inc Senior Unsecured	C	2.B FE	17,945,776	12,589,000	13,452,007	16,960,160		(218,607)			6.375	3.411	MS	267,516	802,549	08/25/2021	03/01/2041	12,990,274
00206R-DH-2	AT&T Inc Senior Unsecured	C	2.B FE	3,988,505	4,000,000	3,820,565	3,989,081		422			5.150	5.175	MS	60,656	206,000	09/11/2024	03/15/2042	4,103,000
00206R-DJ-8	AT&T Inc Senior Unsecured		2.B FE	3,077,352	3,000,000	2,481,738	3,066,926		(1,829)			4.500	4.340	MS	42,000	135,000	07/03/2019	03/09/2048	3,067,500
00206R-DR-0	AT&T Inc Senior Unsecured	C	2.B FE	17,395,397	17,000,000	17,234,131	17,311,864		(24,740)			5.250	5.009	MS	297,500	892,500	12/22/2021	03/01/2037	17,446,250
00206R-DT-6	AT&T Inc Senior Unsecured		2.B FE	23,396,250	21,000,000	20,232,477	23,199,713		(39,083)			5.700	4.987	MS	399,000	1,197,000	06/17/2020	03/01/2057	21,598,500
00206R-FS-6	AT&T Inc Senior Unsecured		2.B FE	7,472,727	7,500,000	6,491,785	7,470,051		356			5.300	5.324	FA	151,271	397,500	12/04/2024	08/15/2058	7,501,104
00206R-FU-1	AT&T Inc Senior Unsecured	C	2.B FE	7,084,269	7,000,000	6,286,930	7,074,929		(1,617)			5.150	5.072	FA	137,190	360,500	11/30/2018	02/15/2050	7,001,001
00206R-FW-7	AT&T Inc Senior Unsecured	C	2.B FE	10,247,756	10,000,000	9,750,094	10,177,047		(12,088)			4.900	4.692	FA	186,472	490,000	07/18/2019	08/15/2037	10,001,361
00206R-HK-1	AT&T Inc Senior Unsecured		2.B FE	2,858,730	3,000,000	2,856,013	2,891,936		5,586			4.850	5.232	MS	48,500	145,500	02/13/2019	03/01/2039	3,072,750
00206R-JK-9	AT&T Inc Senior Unsecured	C	2.B FE	4,302,409	5,000,000	4,349,384	4,331,315		19,707			4.650	5.843	JD	19,375	232,500	09/11/2024	06/01/2044	5,116,250
00206R-JL-7	AT&T Inc Senior Unsecured	C	2.B FE	9,172,153	9,475,000	8,395,979	9,211,117		7,754			4.850	5.076	JJ	211,898	459,538	09/11/2024	07/15/2045	9,704,769
00206R-JM-3	AT&T Inc Senior Unsecured		2.B FE	9,857,136	14,688,774	12,563,688	12,059,971		132,139		1,435,416	2.600	4.466	MAY	237,515	362,311	10/28/2022	05/19/2038	12,821,795
00206R-KA-9	AT&T Inc Senior Unsecured		2.B FE	7,098,700	10,000,000	7,046,433	7,101,531		2,831			3.650	5.856	JD	30,417		12/10/2025	06/01/2051	10,182,500
00206R-KB-7	AT&T Inc Senior Unsecured		2.B FE	15,046,904	21,080,000	14,504,157	15,065,592		18,688			3.850	5.766	JD	67,632	405,790	09/09/2025	06/01/2060	21,485,790
00206R-KD-3	AT&T Inc Senior Unsecured	C	2.B FE	6,996,640	7,000,000	5,143,427	6,997,239		121			3.100	3.103	FA	90,417	217,000	07/27/2020	02/01/2043	7,108,500
00206R-KE-1	AT&T Inc Senior Unsecured	C	2.B FE	4,496,869	4,500,000	2,939,395	4,497,211		67			3.300	3.304	FA	61,875	148,500	12/22/2020	02/01/2052	4,574,250
00206R-KG-6	AT&T Inc Senior Unsecured		2.B FE	18,625,200	20,000,000	19,067,724	18,940,404		315,204			1.650	4.338	FA	137,500	165,000	05/02/2025	02/01/2028	20,165,000
00206R-KH-4	AT&T Inc Senior Unsecured	C	2.B FE	7,492,476	7,500,000	6,579,838	7,495,750		631			2.250	2.260	FA	70,313	168,750	10/13/2020	02/01/2032	7,584,375
00206R-KJ-0	AT&T Inc Senior Unsecured		2.B FE	11,729,200	16,344,000	10,971,538	11,741,709		12,045			3.500	5.467	MS	168,434	47,040	10/30/2025	09/15/2053	16,630,020
00206R-MN-9	AT&T Inc Senior Unsecured		2.B FE	18,834,540	26,310,000	18,122,328	18,854,818		20,279			3.800	5.748	JD	83,315	499,890	10/08/2025	12/01/2057	26,809,890
00206R-MZ-2	AT&T Inc Senior Unsecured		2.B FE	15,023,940	14,460,000	14,564,906	15,023,940					6.050	5.774	FA	505,457		09/09/2025	08/15/2056	14,897,415
00206R-ND-0	AT&T Inc Senior Unsecured	C	2.B FE	95,383,950	96,100,000	92,714,772	95,388,679		4,729			5.550	5.611	MN	1,437,095		12/17/2025	11/01/2045	98,766,775
002824-AV-2	Abbott Laboratories Senior Unsecured	C	1.D FE	11,357,122	10,630,000	11,701,547	11,330,204		(38,376)			6.000	5.279	AO	159,450	637,800	09/11/2024	04/01/2039	10,948,900
002824-BG-4	Abbott Laboratories Senior Unsecured	M	1.D FE	36,289,361	34,506,000	34,758,891	35,801,622		(102,815)			4.750	4.265	MN	141,139	1,401,536	10/06/2025	11/30/2036	35,325,518
002824-BH-2	Abbott Laboratories Senior Unsecured		1.D FE	3,077,949	2,200,000	2,074,217	2,936,088		(27,138)			4.900	2.729	MN	9,283	107,800	02/17/2023	11/30/2046	2,253,900
00287Y-AM-1	AbbVie Inc Senior Unsecured	C	1.G FE	3,185,288	3,250,000	2,904,312	3,180,425		2,265			4.400	4.571	MN	21,847	143,000	06/21/2023	11/06/2042	3,321,500
00287Y-AR-0	AbbVie Inc Senior Unsecured	C	1.G FE	24,416,112	23,500,000	23,096,397	24,114,032		(65,468)			4.500	4.110	MN	138,063	1,057,500	02/28/2023	05/14/2035	24,028,750
00287Y-AS-8	AbbVie Inc Senior Unsecured	C	1.G FE	14,247,848	14,500,000	13,134,357	14,266,951		5,727			4.700	4.827	MN	88,974	658,000	11/19/2025	05/14/2045	14,840,750
00287Y-AV-1	AbbVie Inc Senior Unsecured	C	1.G FE	929,973	1,000,000	960,627	936,847		4,526			4.300	5.092	MN	5,614	43,000	06/21/2024	05/14/2036	1,021,500
00287Y-BD-0	AbbVie Inc Senior Unsecured	C	1.G FE	4,401,771	3,900,000	3,556,932	4,336,480		(14,206)			4.875	4.050	MN	24,822	190,125	07/31/2024	11/14/2048	3,995,063
00287Y-BF-5	AbbVie Inc Senior Unsecured		1.G FE	2,387,358	2,000,000	2,022,469	2,137,992		(51,218)			4.250	1.552	MN	11,097	85,000	12/23/2020	11/14/2028	2,042,500
00287Y-CA-5	AbbVie Inc Senior Unsecured	C	1.G FE	26,075,043	24,715,000	22,101,809	25,761,425		(64,496)			4.050	3.630	MN	111,218	1,000,958	09/11/2024	11/21/2039	25,215,479
00287Y-CZ-0	AbbVie Inc Senior Unsecured		1.G FE	7,791,537	7,000,000	6,384,756	7,656,187		(28,623)			4.625	3.844	AO	80,938	323,750	11/17/2020	10/01/2042	7,161,875
00287Y-DA-4	AbbVie Inc Senior Unsecured		1.G FE	2,871,590	2,900,000	2,691,176	2,875,422		803			4.850	4.920	JD	6,251	140,650	11/17/2020	06/15/2044	2,970,325
00287Y-DB-2	AbbVie Inc Senior Unsecured		1.G FE	4,532,100	5,000,000	4,563,634	4,537,183		5,083			4.750	5.539	MS	69,931	118,750	08/20/2025	03/15/2045	5,118,750
00287Y-DW-6	AbbVie Inc Senior Unsecured		1.G FE	2,944,260	3,000,000	2,924,796	2,944,445		185			5.400	5.530	MS	47,700		11/19/2025	03/15/2054	3,081,000
003009-B8-5	Aberdeen Asia Pacific Income F SR SECD NTS SER E		1.A FE	16,000,000	16,000,000	14,295,250	16,000,000					3.730	3.730	JD	19,893	596,800	05/27/2019	06/19/2034	16,298,400
00440E-AQ-0	Chubb INA Holdings LLC Senior Unsecured		1.F FE	9,748,021	8,475,000	7,333,829	9,518,501		(44,998)			4.150	3.211	MS	105,514	351,713	05/27/2021	03/13/2043	8,650,856
00440E-AV-9	Chubb INA Holdings LLC Senior Unsecured		1.F FE	2,902,410	3,000,000	2,994,945	2,985,575		41,398			3.350	4.803	MN	16,192	100,500	12/07/2023	05/03/2026	3,050,250
00440E-AW-7	Chubb INA Holdings LLC Senior Unsecured	C	1.F FE	9,723,968	9,425,000	8,222,931	9,667,762		(8,934)			4.350	4.146	MN	66,054	409,988	08/22/2019	11/03/2045	9,629,994
00817Y-AF-5	Aetna Inc Senior Unsecured	C	2.B FE	10,323,290	10,000,000	11,019,407	10,266,889		(19,181)			6.625	6.259	JD	29,444	662,500	08/10/2022	06/15/2036	10,331,250
00817Y-AZ-1	Aetna Inc Senior Unsecured	C	2.B FE	13,589,330	12,000,000	9,015,596	13,361,854		(44,891)			3.875	3.136	FA	175,667	465,000	08/10/2021	08/15/2047	12,232,500
00912X-AV-6	Air Lease Corp Senior Unsecured	C	2.B FE	12,457,029	12,900,000	12,808,209	12,690,424		158,744			3.625	4.983	AO	116,906	467,625	08/06/2024	04/01/2027	13,133,813
00912X-AY-0	Air Lease Corp Senior Unsecured	C	2.B FE	8,140,244	8,400,000	8,308,825	8,253,071		71,530			3.625	4.588	JD	25,375	304,500	08/06/2024	12/01/2027	8,552,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00914A-AB-8	Air Lease Corp Senior Unsecured	C	2.B FE	6,199,889	6,300,000	6,289,827	6,269,676		69,787			3.750	4.934	JD	19,688	236,250	01/06/2025	06/01/2026	6,418,125
00914A-AJ-1	Air Lease Corp Senior Unsecured		2.B FE	29,600,548	30,800,000	30,779,623	30,769,952		758,455			2.875	5.452	JJ	408,314	885,500	01/06/2025	01/15/2026	31,242,750
00914A-AM-4	Air Lease Corp Senior Unsecured	C	2.B FE	27,338,514	28,200,000	27,786,024	27,948,920		389,368			1.875	3.334	FA	199,750	528,750	08/06/2024	08/15/2026	28,464,375
00914A-AQ-5	Air Lease Corp Senior Unsecured		2.B FE	10,121,216	11,900,000	11,209,129	10,880,597		343,912			2.100	5.597	MS	83,300	249,900	08/06/2024	09/01/2028	12,024,950
00914A-AS-1	Air Lease Corp Senior Unsecured	RA	2.B FE	12,492,400	14,500,000	13,018,210	12,934,147		211,029			2.875	4.926	JJ	192,226	416,875	12/12/2023	01/15/2032	14,708,438
00914A-AT-9	Air Lease Corp Senior Unsecured		2.B FE	6,193,800	6,000,000	6,174,100	6,114,895		(57,188)			5.850	4.771	JD	15,600	351,000	08/06/2024	12/15/2027	6,175,500
00914A-AU-6	Air Lease Corp Senior Unsecured	C	2.B FE	6,197,844	6,100,000	6,215,371	6,158,931		(28,093)			5.300	4.776	FA	134,708	323,300	08/06/2024	02/01/2028	6,261,650
009158-AZ-9	Air Products and Chemicals Inc Senior Unsecured	C	1.F FE	2,179,054	3,000,000	2,258,105	2,228,500		35,158			2.700	5.275	MN	10,350	81,000	07/31/2024	05/15/2040	3,040,500
010392-EC-8	Alabama Power Co Senior Unsecured		1.F FE	5,106,620	5,000,000	5,342,258	5,043,656		(4,930)			5.700	5.549	FA	107,667	285,000	09/22/2005	02/15/2033	5,142,500
010392-FB-9	Alabama Power Co Senior Unsecured	C	1.F FE	4,957,769	4,560,000	4,902,899	4,953,143		(4,626)			6.000	5.093	MS	91,200		10/08/2025	03/01/2039	4,696,800
010392-FG-8	Alabama Power Co Senior Unsecured	RA	1.F FE	3,524,297	3,737,000	3,198,477	3,548,562		7,004			4.100	4.533	JJ	70,650	138,109	01/29/2025	01/15/2042	3,813,609
010392-FM-5	Alabama Power Co Senior Unsecured	C	1.F FE	5,114,195	5,900,000	4,652,423	5,154,665		22,851			3.750	4.752	MS	73,750	221,250	09/06/2024	03/01/2045	6,010,625
010392-FS-2	Alabama Power Co Senior Unsecured	C	1.F FE	16,206,105	18,400,000	15,340,271	16,265,653		49,237			4.300	5.177	JJ	364,831	791,200	12/04/2024	07/15/2048	18,795,600
01185*-AA-3	Alaska Ventures LLC SR SECD NTS		2.C PL	10,551,478	10,551,478	10,473,789	10,551,478					4.670	4.699	MJSD	1,369	492,754	12/18/2017	06/30/2033	361,311
01185*-AB-1	Alaska Ventures LLC SR SECD NTS		2.C PL	1,623,547	1,623,547	1,608,975	1,623,547					4.670	4.696	MJSD	211	75,820	08/12/2019	06/30/2033	162,275
01400E-AC-7	Alcon Finance Corp SENIOR		2.A FE	9,928,374	9,400,000	7,207,080	9,856,719		(12,586)			3.800	3.493	MS	97,238	357,200	10/04/2019	09/23/2049	9,578,600
017175-AF-7	Alleghany Corp Senior Unsecured		1.E FE	19,853,960	20,000,000	13,475,000	19,867,372		3,202			3.250	3.288	FA	245,556	650,000	08/26/2021	08/15/2051	20,325,000
018522-A@-1	Allete Inc 1ST MTG		1.F	4,578,750	4,500,000	4,625,896	4,565,887		(4,728)			5.690	5.500	MS	85,350	256,050	01/20/2023	03/01/2036	4,628,025
018522-D#-6	Allete Inc 1ST MTG		1.F YE	10,000,000	10,000,000	10,389,942	10,000,000					6.000	6.000	AO	126,667	600,000	02/17/2010	04/15/2040	10,300,000
020002-AJ-0	Allstate Corp/The Senior Unsecured		2.A FE	9,212,720	8,000,000	9,153,774	8,770,195		(41,631)			6.900	5.799	MN	70,533	552,000	05/24/2010	05/15/2038	8,276,000
020002-AS-0	Allstate Corp/The Senior Unsecured	RA	2.A FE	5,260,875	5,250,000	5,515,289	5,255,419		(432)			5.550	5.536	MN	42,088	291,375	05/10/2005	05/09/2035	5,395,688
020002-AU-5	Allstate Corp/The Junior Subordinated		2.C FE	4,700,458	4,710,000	4,964,919	4,700,744		176			6.500	6.514	MN	39,119	155,188	05/20/2025	05/15/2057	4,863,075
020002-BA-8	Allstate Corp/The Senior Unsecured		2.A FE	647,733	500,000	438,434	621,453		(5,363)			4.500	2.740	JD	1,000	22,500	10/28/2020	06/15/2043	511,250
020002-BC-4	Allstate Corp/The Senior Unsecured		2.A FE	1,259,280	1,000,000	825,118	1,218,821		(7,843)			4.200	2.789	JD	1,867	42,000	07/01/2020	12/15/2046	1,021,000
02079K-AF-4	Alphabet Inc Senior Unsecured	C	1.C FE	11,984,593	18,750,000	10,235,927	12,286,243		137,176			2.050	4.284	FA	145,208	384,375	12/12/2023	08/15/2050	18,942,188
02079K-AG-2	Alphabet Inc Senior Unsecured		1.C FE	1,959,173	2,000,000	1,027,682	1,962,740		694			2.250	2.329	FA	17,000	45,000	08/12/2020	08/15/2060	2,022,500
02079K-BF-3	Alphabet Inc Senior Unsecured		1.C FE	511,764	528,796	514,709	523,918		24		12,130	4.000	4.027	NOV	3,245		11/03/2025	11/06/2044	537,215
02079K-BG-1	Alphabet Inc Senior Unsecured		1.C FE	507,198	528,796	505,281	519,231		12		12,022	4.375	4.422	NOV	3,549		11/03/2025	11/06/2064	539,152
021345-AA-1	Alta Wind Holdings LLC Secured		2.C FE	2,669,931	2,451,143	2,342,380	2,628,757		(18,586)			7.000	5.743	JD	477	171,580	01/03/2018	06/30/2035	41,937
02209S-AQ-6	Altria Group Inc Senior Unsecured	C	2.B FE	4,681,040	4,000,000	3,421,962	4,508,765		(21,006)			4.500	3.514	MN	29,500	180,000	07/06/2016	05/02/2043	4,090,000
02209S-AV-5	Altria Group Inc Senior Unsecured		2.B FE	6,876,982	7,000,000	5,274,501	6,898,176		3,116			3.875	3.979	MS	79,115	271,250	06/05/2020	09/16/2046	7,135,625
02209S-BD-4	Altria Group Inc Senior Unsecured		2.B FE	600,150	500,000	508,699	536,891		(12,334)			4.800	2.136	FA	9,133	24,000	08/14/2020	02/14/2029	512,000
02209S-BE-2	Altria Group Inc Senior Unsecured	C	2.B FE	10,148,175	10,000,000	10,316,911	10,136,341		(7,246)			5.800	5.647	FA	220,722	580,000	03/25/2024	02/14/2039	10,290,000
02209S-BF-9	Altria Group Inc Senior Unsecured	C	2.B FE	20,097,000	15,000,000	15,023,934	19,483,511		(121,064)			5.950	3.941	FA	339,646	892,500	06/17/2020	02/14/2049	15,446,250
02209S-BG-7	Altria Group Inc Senior Unsecured		2.B FE	4,054,112	3,000,000	3,006,009	3,985,731		(13,622)			6.200	4.314	FA	70,783	186,000	06/19/2020	02/14/2059	3,093,000
02209S-BL-6	Altria Group Inc Senior Unsecured	C	2.B FE	16,982,150	17,000,000	15,051,601	16,989,526		1,575			2.450	2.461	FA	170,071	416,500	02/01/2021	02/04/2032	17,208,250
02209S-BM-4	Altria Group Inc Senior Unsecured	C	2.B FE	23,550,580	24,000,000	18,581,705	23,626,291		18,292			3.400	3.533	FA	333,200	816,000	10/01/2021	02/04/2041	24,408,000
02209S-BT-9	Altria Group Inc Senior Unsecured	C	2.A FE	10,254,200	10,000,000	10,417,436	10,245,412		(8,788)			5.625	5.275	FA	226,563	281,250	08/01/2025	02/06/2035	10,281,250
02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED		2.C PL	8,843,589	8,843,589	8,806,512	8,843,589					5.950	5.996	MJSD	1,462	526,194	08/05/2022	09/30/2037	5,769,957
02311#-AD-8	AMAROK HOLDINGS LLC SENIOR SECURED		2.C PL	13,203,476	13,203,476	14,353,028	13,203,476					7.300	7.369	MJSD	2,677	963,854	10/10/2023	09/30/2038	9,707,024
023135-AQ-9	Amazon.com Inc Senior Unsecured	C	1.E FE	15,543,249	13,045,000	12,562,437	14,950,331		(71,709)			4.950	3.826	JD	46,636	645,728	07/02/2024	12/05/2044	13,367,864
023135-BF-2	Amazon.com Inc Senior Unsecured	C	1.E FE	18,250,632	18,500,000	16,995,965	18,280,550		13,761			3.875	4.000	FA	256,880	716,875	07/24/2024	08/22/2037	18,858,438
023135-BJ-4	Amazon.com Inc Senior Unsecured	C	1.E FE	21,909,821	22,500,000	18,532,260	21,998,762		13,791			4.050	4.207	FA	326,531	911,250	10/23/2018	08/22/2047	22,955,625
023135-BM-7	Amazon.com Inc Senior Unsecured		1.E FE	1,320,680	1,500,000	1,205,540	1,321,754		744			4.250	4.989	FA	22,844	21,250	09/05/2025	08/22/2057	1,531,875
023135-BX-3	Amazon.com Inc Senior Unsecured		1.D FE	3,207,050	3,500,000	3,465,563	3,453,958		122,984			1.000	4.700	MN	4,764	35,000	12/07/2023	05/12/2026	3,517,500
023135-CA-2	Amazon.com Inc Senior Unsecured	C	1.D FE	8,706,894	11,000,000	8,364,811	8,988,534		87,853			2.875	4.530	MN	43,045	316,250	10/07/2022	05/12/2041	11,158,125
023135-CK-0	Amazon.com Inc Senior Unsecured		1.E FE	2,769,542	3,500,000	2,690,866	2,771,802		2,260			4.100	5.416	AO	31,092	71,750	09/05/2025	04/13/2062	3,571,750
023135-CW-4	Amazon.com Inc Senior Unsecured		1.D FE	1,990,340	2,000,000	1,955,759	1,990,355		15			5.450	5.483	MN	12,414		11/17/2025	11/20/2055	2,057,910

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
023608-AQ-5	Ameren Corp Senior Unsecured	C	2.B FE	14,966,100	15,000,000	15,339,521	14,979,087		6,218			5.000	5.050	JJ	345,833	750,000	12/18/2023	01/15/2029	15,375,000
02361D-AQ-3	Ameren Illinois Co Senior Secured	C	1.F FE	9,608,039	9,900,000	8,180,965	9,655,474		7,447			4.150	4.335	MS	120,973	410,850	10/23/2018	03/15/2046	10,105,425
02361D-AR-1	Ameren Illinois Co Secured		1.F FE	906,122	815,000	623,374	891,557		(2,488)			3.700	3.097	JD	2,513	30,155	08/22/2019	12/01/2047	830,078
02361D-AT-7	Ameren Illinois Co Secured	C	1.F FE	10,504,006	10,000,000	8,529,122	10,443,841		(12,712)			4.500	4.184	MS	132,500	450,000	12/22/2021	03/15/2049	10,225,000
02361D-AY-6	Ameren Illinois Co Secured	C	1.F FE	9,629,130	10,000,000	9,615,391	9,735,527		33,561			3.850	4.311	MS	128,333	385,000	09/01/2022	09/01/2032	10,192,500
02507*-AD-6	American Century Companies Inc SR NTS SER D		2.B	19,898,311	20,000,000	19,852,144	19,915,433		17,123			3.970	4.213	AO	143,361	694,750	08/14/2025	10/26/2027	20,397,000
025537-AU-5	American Electric Power Co Inc Junior Subordinated		2.C FE	5,300,000	5,300,000	5,197,607	5,300,000					3.875	3.871	FA	77,586	205,375	11/10/2021	02/15/2062	5,402,688
025537-AZ-4	American Electric Power Co Inc Junior Subordinated		2.C FE	25,000,000	25,000,000	26,176,878	25,000,000					7.050	7.050	JD	78,333	1,762,500	06/17/2024	12/15/2054	25,881,250
025537-BA-8	American Electric Power Co Inc Junior Subordinated		2.C FE	35,313,614	34,000,000	36,545,016	35,257,058		(56,556)			6.950	6.388	JD	105,022	1,181,500	06/20/2025	12/15/2054	35,181,500
025676-AM-9	American National Group Inc Senior Unsecured		2.B FE	12,536,561	12,440,000	12,536,918	12,502,681		(29,233)			5.000	4.571	JD	27,644	466,000	08/28/2025	06/15/2027	12,751,000
025816-DC-0	American Express Co Senior Unsecured		1.F FE	11,990,520	12,000,000	12,003,276	11,999,605		3,325			4.900	4.929	FA	225,400	588,000	02/13/2023	02/13/2026	12,294,000
025816-DG-1	American Express Co Senior Unsecured		1.F FE	3,000,000	3,000,000	3,023,486	3,000,000					5.389	5.382	JJ	68,710	161,670	07/25/2023	07/28/2027	3,080,835
025816-DY-2	American Express Co Senior Unsecured		1.F FE	21,250,000	21,250,000	21,905,864	21,250,000					5.085	5.081	JJ	453,236	540,281	01/28/2025	01/30/2031	21,790,281
026874-AZ-0	American International Group I Senior Unsecured	C	2.A FE	18,170,924	15,388,000	16,591,446	17,506,725		(164,299)			6.250	4.528	MN	160,292	961,750	09/11/2024	05/01/2036	15,868,875
026874-DA-2	American International Group I Senior Unsecured	C	2.A FE	10,907,101	10,650,000	9,376,698	10,862,603		(9,155)			4.500	4.326	JJ	219,656	480,555	10/22/2020	07/16/2044	10,889,625
026874-DB-0	American International Group I Senior Unsecured		2.A FE	11,593,921	10,214,000	8,061,199	11,463,930		(26,559)			4.375	3.661	JJ	206,053	446,863	06/17/2020	01/15/2055	10,437,431
026874-DC-8	American International Group I Senior Unsecured		2.A FE	548,180	550,000	514,836	549,003		90			3.875	3.899	JJ	9,827	21,313	01/12/2015	01/15/2035	560,656
026874-DL-8	American International Group I Senior Unsecured	C	2.A FE	7,660,620	6,000,000	5,345,046	7,429,871		(44,822)			4.750	3.218	AO	71,250	285,000	06/17/2020	04/01/2048	6,142,500
02772A-AA-7	American National Group Inc Senior Unsecured		2.B FE	15,070,215	15,000,000	15,662,172	15,052,195		(6,315)			6.144	6.072	JD	46,080	921,600	05/20/2025	06/13/2032	15,460,800
03027X-BS-8	American Tower Corp Senior Unsecured		2.A FE	4,750,912	4,800,000	4,266,405	4,770,419		4,780			2.300	2.416	MS	32,507	110,400	09/30/2021	09/15/2031	4,855,200
03027X-CG-3	American Tower Corp Senior Unsecured		2.A FE	6,248,298	6,200,000	6,381,392	6,238,616		(9,682)			5.200	4.977	FA	121,796	161,200	02/21/2025	02/15/2029	6,361,200
030288-AC-8	American Transmission Systems Senior Unsecured		1.F FE	4,954,260	6,000,000	5,402,961	5,178,715		112,560			2.650	5.331	JJ	73,317	159,000	12/12/2023	01/15/2032	6,079,500
030288-B*-4	American Transmission Systems SR NTS SER A		1.G	7,000,000	7,000,000	6,917,435	7,000,000					4.320	4.320	AO	75,600	302,400	09/19/2018	10/01/2030	7,151,200
03028P-G*-1	American Transmission Company SR NTS SER A		1.G	3,500,000	3,500,000	2,721,786	3,500,000					3.970	3.970	JJ	59,826	138,950	11/15/2016	01/26/2047	3,569,475
03028P-G@-9	American Transmission Company SR NTS SER B		1.G	3,500,000	3,500,000	2,721,786	3,500,000					3.970	3.970	JJ	59,826	138,950	01/26/2017	01/26/2047	3,569,475
03030#-AA-2	American Transmission Company SR NTS		1.G	10,000,000	10,000,000	10,299,514	10,000,000					5.590	5.590	JD	46,583	559,000	08/01/2005	12/01/2035	10,279,500
03030#-AB-0	American Transmission Company SR NTS		1.G	14,000,000	14,000,000	14,745,175	14,000,000					5.910	5.910	FA	344,750	827,400	08/01/2007	08/01/2037	14,413,700
03040W-AD-7	American Water Capital Corp Senior Unsecured	C	2.A FE	2,911,514	2,550,000	2,891,009	2,904,861		(6,653)			6.593	5.015	AO	35,492	84,061	09/09/2025	10/15/2037	2,634,061
03040W-AP-0	American Water Capital Corp Senior Unsecured	C	2.A FE	2,975,040	3,000,000	2,412,758	2,979,803		605			4.000	4.048	JD	10,000	120,000	11/14/2016	12/01/2046	3,060,000
03040W-AS-4	American Water Capital Corp Senior Unsecured		2.A FE	4,899,650	5,000,000	4,982,253	4,968,909		10,843			3.750	3.998	MS	62,500	187,500	11/02/2018	09/01/2028	5,093,750
03040W-AV-7	American Water Capital Corp Senior Unsecured		2.A FE	9,117,452	9,250,000	7,492,741	9,126,013		2,743			4.150	4.238	JD	31,990	383,875	08/08/2024	06/01/2049	9,441,938
031100-J*-2	Ametek Inc SR NTS SER R		2.A	31,111,643	31,671,159	29,736,279	31,620,079		16,554		2,251,460	2.590	2.648	MN	86,585	807,041	12/13/2018	11/23/2028	31,675,225
031162-BC-3	Amgen Inc Senior Unsecured	C	2.A FE	6,808,979	4,750,000	4,955,131	6,359,796		(90,893)			5.750	2.835	MS	80,420	273,125	01/27/2021	03/15/2040	4,886,563
031162-BE-9	Amgen Inc Senior Unsecured	C	2.A FE	10,513,943	10,700,000	10,138,861	10,523,327		7,167			4.950	5.104	AO	132,413	529,650	09/23/2024	10/01/2041	10,964,825
031162-BK-5	Amgen Inc Senior Unsecured	C	2.A FE	3,110,100	3,000,000	2,907,019	3,087,859		(3,767)			5.150	4.877	MN	19,742	154,500	02/27/2019	11/15/2041	3,077,250
031162-CR-9	Amgen Inc Senior Unsecured		2.A FE	659,471	616,000	486,460	649,598		(2,018)			3.150	2.670	FA	7,007	19,404	10/28/2020	02/21/2040	625,702
031162-CU-2	Amgen Inc Senior Unsecured		2.A FE	4,662,400	5,000,000	4,662,406	4,682,897		20,497			2.450	4.133	FA	44,236		09/15/2025	02/21/2030	5,061,250
031162-CY-4	Amgen Inc Senior Unsecured	C	2.A FE	13,285,027	13,203,000	7,865,814	13,277,315		(1,823)			2.770	2.740	MS	121,908	365,723	05/19/2021	09/01/2053	13,385,862
031162-DS-6	Amgen Inc Senior Unsecured	C	2.A FE	9,221,520	8,800,000	8,862,817	9,202,240		(14,856)			5.600	5.187	MS	162,898	492,800	09/06/2024	03/02/2043	9,046,400
031162-DU-1	Amgen Inc Senior Unsecured		2.A FE	52,071,836	51,140,000	50,027,132	52,062,815		(7,604)			5.750	5.632	MS	972,015	1,374,250	09/09/2025	03/02/2063	52,610,275
032654-AV-7	Analog Devices Inc Senior Unsecured	RA	1.F FE	5,965,680	6,000,000	5,334,463	5,979,346		3,339			2.100	2.164	AO	31,500	126,000	09/28/2021	10/01/2031	6,063,000
032654-AW-5	Analog Devices Inc Senior Unsecured	RA	1.G FE	10,692,454	11,667,000	8,612,331	10,726,248		15,650			2.800	3.420	AO	81,669	242,676	10/06/2025	10/01/2041	11,830,338
032654-BC-8	Analog Devices Inc Senior Unsecured		1.G FE	632,775	650,000	626,804	633,198		245			5.300	5.481	AO	8,613	34,450	04/10/2024	04/01/2054	667,225
03522A-AH-3	Anheuser-Busch Cos LLC / Anheu Senior Unsecured	C	2.C FE	35,639,633	35,000,000	34,712,920	35,385,161		(39,643)			4.700	4.551	FA	685,417	702,650	09/22/2025	02/01/2036	35,822,500
03522A-AJ-9	Anheuser-Busch Cos LLC / Anheu Senior Unsecured	C	1.G FE	29,421,439	28,000,000	25,949,560	29,195,149		(41,364)			4.900	4.554	FA	571,667	1,372,000	09/11/2024	02/01/2046	28,686,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03523T-BT-4	Anheuser-Busch InBev Worldwide Senior Unsecured		1.G FE	11,633,000	11,633,000	10,019,817	11,633,000					4.439	4.439	AO	121,925	516,389	08/17/2017	10/06/2048	11,891,194
03523T-BU-1	Anheuser-Busch InBev Worldwide Senior Unsecured	C	1.G FE	3,324,652	3,200,000	3,316,315	3,311,806		(6,233)			5.450	5.071	JJ	76,542	174,400	08/09/2024	01/23/2039	3,287,200
03523T-BV-9	Anheuser-Busch InBev Worldwide Senior Unsecured	C	1.G FE	1,754,376	1,700,000	1,697,208	1,752,781		(1,184)			5.550	5.312	JJ	41,409	94,350	08/09/2024	01/23/2049	1,747,175
03523T-BW-7	Anheuser-Busch InBev Worldwide Senior Unsecured		1.G FE	11,824,890	11,600,000	11,856,676	11,822,137		(585)			5.800	5.670	JJ	295,284	208,800	09/05/2025	01/23/2059	11,936,400
035240-AG-5	Anheuser-Busch InBev Worldwide Senior Unsecured	M	1.G FE	8,527,387	7,796,000	7,477,518	8,341,265		(24,150)			4.950	4.328	JJ	177,944	385,902	02/28/2023	01/15/2042	7,988,951
035240-AM-2	Anheuser-Busch InBev Worldwide Senior Unsecured	C	1.G FE	16,586,491	16,975,000	16,177,404	16,637,129		19,004			4.375	4.583	AO	156,783	742,656	08/09/2024	04/15/2038	17,346,328
035240-AS-9	Anheuser-Busch InBev Worldwide Senior Unsecured	C	1.G FE	2,356,920	2,000,000	1,817,608	2,279,875		(15,863)			4.350	3.104	JD	7,250	87,000	10/22/2020	06/01/2040	2,043,500
036752-AB-9	Elevance Health Inc Senior Unsecured		2.A FE	485,816	500,000	497,929	490,411		4,595			3.650	4.709	JD	1,521	18,250	01/09/2025	12/01/2027	509,125
036752-AK-9	Elevance Health Inc Senior Unsecured		2.A FE	21,290,275	28,690,000	21,188,687	21,324,573		34,298			3.700	5.685	MS	312,562		10/08/2025	09/15/2049	29,220,765
036752-AU-7	Elevance Health Inc Senior Unsecured		2.A FE	3,839,034	4,500,000	3,733,394	3,841,523		2,488			4.550	5.621	MN	26,163	102,375	10/16/2025	05/15/2052	4,602,375
036752-AW-3	Elevance Health Inc Senior Unsecured	C	2.A FE	9,373,760	8,800,000	9,274,186	9,229,679		(55,047)			5.500	4.627	AO	102,178	484,000	04/06/2023	10/15/2032	9,042,000
036752-BE-2	Elevance Health Inc Senior Unsecured	C	2.A FE	24,746,100	25,340,000	24,753,057	24,753,484		7,384			5.700	5.867	FA	545,655	722,190	03/27/2025	02/15/2055	26,062,190
036752-BF-9	Elevance Health Inc Senior Unsecured		2.A FE	12,549,856	12,800,000	12,591,773	12,552,065		2,209			5.850	5.979	MN	124,800	750,880	03/27/2025	11/01/2064	13,174,400
036752-BL-6	Elevance Health Inc Senior Unsecured	C	2.A FE	51,206,965	51,500,000	50,615,297	51,208,075		1,110			5.700	5.740	MS	864,342		09/08/2025	09/15/2055	52,967,750
037389-BE-2	Aon Corp Senior Unsecured		2.A FE	8,782,800	10,000,000	9,441,589	9,110,050		177,522			2.800	5.097	MN	35,778	280,000	02/12/2024	05/15/2030	10,140,000
037411-AW-5	Apache Corp Senior Unsecured	SD	2.C FE	10,598,615	10,250,000	8,891,097	10,503,613		(12,403)			5.100	4.855	MS	174,250	522,750	04/05/2018	09/01/2040	10,511,375
037735-CM-7	Appalachian Power Co Senior Unsecured		2.A FE	6,263,990	5,480,000	6,219,935	6,258,123		(5,867)			7.000	5.400	AO	95,900		11/13/2025	04/01/2038	5,671,800
037735-CX-3	Appalachian Power Co Senior Unsecured	C	2.A FE	4,965,800	5,000,000	4,104,872	4,970,080		718			4.500	4.542	MS	75,000	225,000	03/04/2019	03/01/2049	5,112,500
037735-CY-1	Appalachian Power Co Senior Unsecured	C	2.A FE	5,054,060	5,000,000	3,640,449	5,047,069		(1,336)			3.700	3.638	MN	30,833	185,000	05/27/2020	05/01/2050	5,092,500
037735-DB-0	Appalachian Power Co Senior Unsecured		2.A FE	3,389,630	3,400,000	3,561,683	3,391,147		821			5.650	5.690	AO	48,025	192,100	03/18/2024	04/01/2034	3,496,050
037833-AL-4	Apple Inc Senior Unsecured	C	1.B FE	5,483,019	5,730,000	4,847,768	5,535,071		7,500			3.850	4.125	MN	34,929	220,605	09/05/2018	05/04/2043	5,840,303
037833-AT-7	Apple Inc Senior Unsecured		1.B FE	4,107,920	4,000,000	3,688,856	4,083,789		(2,956)			4.450	4.284	MN	27,194	178,000	02/10/2016	05/06/2044	4,089,000
037833-BA-7	Apple Inc Senior Unsecured	C	1.B FE	7,243,040	8,000,000	6,226,924	7,401,845		20,458			3.450	4.014	FA	108,867	276,000	02/13/2017	02/09/2045	8,138,000
037833-BH-2	Apple Inc Senior Unsecured	C	1.B FE	3,240,690	3,000,000	2,679,786	3,188,661		(6,417)			4.375	3.909	MN	17,500	131,250	06/16/2016	05/13/2045	3,065,625
037833-BX-7	Apple Inc Senior Unsecured		1.B FE	96,942	100,000	91,938	97,059		84			4.650	4.881	FA	1,653	4,650	08/14/2024	02/23/2046	102,325
037833-BZ-2	Apple Inc Senior Unsecured		1.B FE	32,944	32,500	32,271	32,526		(73)			2.450	2.219	FA	325	796	12/19/2019	08/04/2026	32,898
037833-DG-2	Apple Inc Senior Unsecured	C	1.B FE	4,359,010	5,000,000	3,961,295	4,404,109		15,512			3.750	4.622	MN	25,000	187,500	12/20/2022	11/13/2047	5,093,750
037833-ER-7	Apple Inc Senior Unsecured		1.B FE	10,267,660	13,000,000	10,219,789	10,277,680		10,020			4.100	5.422	FA	211,719	266,500	07/30/2025	08/08/2062	13,266,500
03842*-BM-7	AQUA PENNSYLVANIA INC 1ST MTG		1.F	11,913,303	12,500,000	9,866,510	11,930,748		11,222			4.020	4.310	JD	41,875	502,500	05/30/2024	05/31/2049	12,751,250
03939C-AA-1	Arch Capital Finance LLC Senior Unsecured		1.G FE	1,943,384	2,000,000	2,001,702	1,985,662		14,228			4.011	4.787	JD	3,565	80,220	11/09/2022	12/15/2026	2,040,110
03939C-AB-9	Arch Capital Finance LLC Senior Unsecured	C	1.G FE	5,000,000	5,000,000	4,678,059	5,000,000					5.031	5.031	JD	11,180	251,550	11/29/2016	12/15/2046	5,125,775
039483-BE-1	Archer-Daniels-Midland Co Senior Unsecured	M	1.F FE	24,446,621	23,851,000	21,542,412	24,268,219		(17,431)			4.535	4.383	MS	285,434	1,081,643	04/03/2020	03/26/2042	24,391,821
039483-BQ-4	Archer-Daniels-Midland Co Senior Unsecured	C	1.F FE	6,926,150	7,000,000	6,012,021	6,935,286		1,544			4.500	4.565	MS	92,750	315,000	11/28/2018	03/15/2049	7,157,500
03990B-AB-7	Ares Management Corp Senior Unsecured		2.A FE	8,898,630	9,000,000	8,521,933	8,900,284		1,366			5.600	5.678	AO	112,000	504,000	10/22/2024	10/11/2054	9,252,000
03996B-AA-7	Ares Finance Co IV LLC Senior Unsecured	C	2.A FE	26,897,447	33,800,000	23,668,180	27,036,372		103,249			3.650	5.014	FA	514,042	1,087,700	10/16/2025	02/01/2052	34,416,850
04015K-AB-6	Ares Finance Co II LLC SENIOR		2.A FE	17,931,300	20,000,000	18,959,144	18,375,842		300,375			3.250	5.321	JD	28,889	650,000	02/07/2025	06/15/2030	20,325,000
04018V-AA-1	Ares Finance Co III LLC Subordinated		2.C FE	12,483,614	13,465,000	13,184,295	12,508,898		15,222			4.125	4.567	JD	1,543	555,431	01/18/2024	06/30/2051	13,742,716
04316J-AG-4	Arthur J Gallagher & Co Senior Unsecured		2.B FE	14,097,424	13,200,000	14,614,263	14,079,727		(13,884)			6.750	6.225	FA	336,600	891,000	09/13/2024	02/15/2054	13,645,500
04316J-AH-2	Arthur J Gallagher & Co Senior Unsecured		2.B FE	7,175,365	7,000,000	7,273,929	7,171,338		(4,422)			5.450	5.080	JJ	175,914	163,500	09/12/2025	07/15/2034	7,190,750
04316J-AJ-8	Arthur J Gallagher & Co Senior Unsecured		2.B FE	20,037,743	19,800,000	19,519,986	20,038,404		447			5.750	5.663	JJ	524,975	161,000	10/30/2025	07/15/2054	20,369,250
04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B		1.D	1,700,683	1,700,683	1,735,531	1,700,683					5.080	5.112	MJSD	2,640	86,395	06/20/2005	06/20/2030	69,377
04774#-AA-0	Atlanta Falcons Stadium Co LLC SR SECD NTS SER A		1.G PL	11,170,277	11,170,277	9,586,533	11,170,277					3.590	3.589	MS	133,671	401,013	08/25/2016	09/01/2042	441,777
04774#-AB-8	Atlanta Falcons Stadium Co LLC SR SECD NTS SER B		1.G PL	8,088,821	8,088,821	6,941,973	8,088,821					3.590	3.590	MS	96,796	290,389	11/01/2016	09/01/2042	319,907
05073*-AC-5	Audax Group LP SR NTS SER C		1.F PL	10,000,000	10,000,000	8,431,950	10,000,000					3.510	3.510	JJ	163,800	351,000	10/15/2021	01/13/2034	10,175,500
053332-AT-9	AutoZone Inc Senior Unsecured		2.B FE	1,929,071	2,000,000	1,994,873	1,987,440		39,948			3.125	5.234	AO	12,153	62,500	07/10/2024	04/21/2026	2,031,250
053332-AV-4	AutoZone Inc Senior Unsecured	C	2.B FE	12,478,685	12,680,000	12,637,965	12,558,795		73,321			3.750	4.454	JD	39,625	475,500	02/21/2025	06/01/2027	12,917,750
053332-BB-7	AutoZone Inc Senior Unsecured		2.B FE	3,844,120	4,000,000	4,043,249	3,875,187		15,465			4.750	5.318	FA	79,167	190,000	12/12/2023	08/01/2032	4,095,000
053332-BF-8	AutoZone Inc Senior Unsecured	C	2.B FE	9,983,600	10,000,000	10,274,747	9,987,009		1,365			5.200	5.221	FA	216,667	520,000	07/18/2023	08/01/2033	10,260,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
05368V-AB-2	Avient Corp Senior Unsecured		3.C FE	5,107,550	5,250,000	5,391,422	5,120,967		13,417			6.250	6.767	MN	54,688	366,406	04/07/2025	11/01/2031	5,414,063
05369A-AN-1	Aviation Capital Group LLC Senior Unsecured		2.C FE	11,903,880	12,000,000	12,459,517	11,952,719		18,616			6.250	6.438	AO	158,333	750,000	03/29/2023	04/15/2028	12,375,000
05379B-D#-1	Avista Corp 1ST MTG		1.G	19,000,000	19,000,000	11,836,086	19,000,000					3.070	3.070	MS	147,445	583,300	06/30/2020	09/30/2050	19,291,650
054989-AC-2	BAT Capital Corp Senior Unsecured	C	2.A FE	6,300,935	5,690,000	6,401,549	6,285,691		(15,244)			7.079	6.085	FA	166,712	201,398	03/10/2025	08/02/2043	5,891,398
054989-AD-0	BAT Capital Corp Senior Unsecured	C	2.A FE	12,646,399	11,220,000	12,749,679	12,631,159		(15,240)			7.081	6.124	FA	328,830	397,244	03/10/2025	08/02/2053	11,617,244
05526D-BD-6	BAT Capital Corp Senior Unsecured	C	2.A FE	2,000,000	2,000,000	1,845,208	2,000,000					4.390	4.390	FA	33,169	87,800	11/20/2018	08/15/2037	2,043,900
05526D-BT-1	BAT Capital Corp Senior Unsecured	C	2.A FE	7,000,000	7,000,000	5,681,084	7,000,000					3.734	3.734	MS	69,701	261,380	09/22/2020	09/25/2040	7,130,690
05581K-AG-6	BNP Paribas SA Senior Preferred		1.E FE	52,181,420	51,500,000	54,869,743	52,071,041		(56,681)			5.894	5.716	JD	219,224	3,035,410	02/14/2024	12/05/2034	53,017,705
05581K-AH-4	BNP Paribas SA Senior Preferred		1.E FE	59,500,000	59,500,000	60,976,385	59,500,000					5.176	5.176	JJ	1,471,422	3,079,720	01/02/2024	01/09/2030	61,039,860
05684B-AB-3	Bain Capital Specialty Finance Senior Unsecured		2.C FE	24,799,000	25,000,000	24,911,785	24,991,746		42,479			2.950	3.125	MS	227,396	737,500	03/03/2021	03/10/2026	25,368,750
057224-AZ-0	Baker Hughes Holdings LLC Senior Unsecured	C	1.G FE	19,837,644	20,200,000	19,719,975	19,964,737		9,988			5.125	5.238	MS	304,824	1,035,250	02/26/2019	09/15/2040	20,717,625
05723K-AF-7	Baker Hughes Holdings LLC / Ba Senior Unsecured	C	1.G FE	21,912,415	24,978,000	19,933,735	22,108,530		68,441			4.080	4.931	JD	45,293	1,019,102	01/18/2024	12/15/2047	25,487,551
059165-EC-0	Baltimore Gas and Electric Co Senior Unsecured		1.G FE	60,433	55,000	61,036	58,171		(213)			6.350	5.623	AO	873	3,493	01/24/2012	10/01/2036	56,746
059165-EH-9	Baltimore Gas and Electric Co Senior Unsecured	C	1.G FE	5,183,247	4,985,000	3,700,574	5,149,342		(5,799)			3.500	3.273	FA	65,913	174,475	08/22/2019	08/15/2046	5,072,238
059165-EJ-5	Baltimore Gas and Electric Co Senior Unsecured	C	1.G FE	6,770,780	7,000,000	5,374,540	6,805,097		5,423			3.750	3.940	FA	99,167	262,500	01/30/2019	08/15/2047	7,131,250
059165-EQ-9	Baltimore Gas and Electric Co Senior Unsecured	C	1.G FE	9,995,100	10,000,000	9,638,976	9,995,727		67			5.400	5.403	JD	45,000	540,000	05/08/2023	06/01/2053	10,270,000
06051G-EN-5	Bank of America Corp Senior Unsecured	C	1.G FE	26,080,560	21,500,000	22,866,213	25,153,457		(160,656)			5.875	4.365	FA	505,250	1,263,125	06/17/2020	02/07/2042	22,131,563
06051G-FC-8	Bank of America Corp Senior Unsecured		1.G FE	4,813,320	4,000,000	3,863,194	4,621,855		(23,601)			5.000	3.802	JJ	88,889	200,000	07/08/2016	01/21/2044	4,100,000
06051G-FG-9	Bank of America Corp Senior Unsecured	C	1.G FE	9,045,100	8,000,000	7,620,920	8,812,708		(29,525)			4.875	4.080	AO	97,500	390,000	10/14/2016	04/01/2044	8,195,000
06051G-FQ-7	Bank of America Corp Subordinated		1.G FE	3,249,183	3,500,000	3,158,113	3,259,041		7,017			4.750	5.325	AO	32,326	166,250	08/14/2024	04/21/2045	3,583,125
06051G-FU-8	Bank of America Corp Subordinated		2.A FE	2,944,958	3,000,000	3,001,877	2,996,915		17,541			4.450	5.062	MS	43,758	133,500	11/23/2022	03/03/2026	3,066,750
06051G-GG-8	Bank of America Corp Senior Unsecured	C	1.G FE	8,000,000	8,000,000	6,954,327	8,000,000					4.443	4.443	JJ	158,961	355,390	01/17/2017	01/20/2048	8,177,720
06051G-GM-5	Bank of America Corp Senior Unsecured	C	1.G FE	5,187,968	4,625,000	4,319,997	5,048,486		(31,687)			4.244	3.247	AO	36,531	196,285	12/22/2021	04/24/2038	4,723,143
06051G-HG-7	Bank of America Corp Senior Unsecured		1.E FE	27,394,920	28,000,000	27,967,296	27,500,699		105,779			3.970	4.580	MS	358,182	555,800	04/08/2025	03/05/2029	28,555,800
06051G-HQ-5	Bank of America Corp Senior Unsecured		1.G FE	213,533	220,000	218,957	216,194		829			3.974	4.440	FA	3,497	8,743	08/16/2022	02/07/2030	224,371
06051G-HU-6	Bank of America Corp Senior Unsecured	C	1.E FE	12,914,493	12,285,000	10,991,966	12,767,710		(29,883)			4.078	3.685	AO	94,630	500,982	10/28/2020	04/23/2040	12,535,491
06051G-HV-4	Bank of America Corp Senior Unsecured		1.G FE	14,074,650	15,000,000	14,499,011	14,195,645		120,995			3.194	4.508	JJ	210,272	239,550	03/21/2025	07/23/2030	15,239,550
06051G-JE-0	Bank of America Corp Senior Unsecured	C	1.G FE	9,716,800	10,000,000	7,422,262	9,767,059		11,823			2.676	2.863	JD	8,920	267,600	07/15/2021	06/19/2041	10,133,800
06051G-JM-2	Bank of America Corp Senior Unsecured		1.G FE	1,500,000	1,500,000	955,954	1,500,000					2.831	2.831	AO	7,903	42,465	10/16/2020	10/24/2051	1,521,233
06051G-JT-7	Bank of America Corp Senior Unsecured	C	1.G FE	782,215	890,000	817,580	814,979		10,182			2.687	4.223	AO	4,584	23,914	08/16/2022	04/22/2032	901,957
06051G-KJ-7	Bank of America Corp Senior Unsecured		1.G FE	8,914,900	10,000,000	9,841,279	9,528,692		208,941			2.551	4.952	FA	104,166	255,100	11/28/2022	02/04/2028	10,127,550
06051G-KK-4	Bank of America Corp Senior Unsecured		1.G FE	4,000,000	4,000,000	3,661,944	4,000,000					2.972	2.971	FA	48,543	118,880	02/01/2022	02/04/2033	4,059,440
06051G-KP-3	Bank of America Corp Senior Unsecured	C	1.G FE	37,494,651	37,860,000	38,016,195	37,589,327		94,676			4.376	4.705	AO	294,534	1,656,754	02/21/2025	04/27/2028	38,688,377
06051G-KW-8	Bank of America Corp Senior Unsecured		1.G FE	9,933,970	10,000,000	10,143,891	9,959,640		14,415			4.948	5.118	JJ	218,537	494,800	03/26/2024	07/22/2028	10,247,400
06051G-LH-0	Bank of America Corp Senior Unsecured		1.E FE	18,000,000	18,000,000	18,606,636	18,000,000					5.288	5.286	AO	174,504	951,840	04/19/2023	04/25/2034	18,475,920
06051G-MD-8	Bank of America Corp BANK OF AMERICA CORP		1.G FE	677,355	700,000	718,199	678,452		1,097			5.518	5.936	AO	7,081	38,626	04/23/2025	10/25/2035	719,313
06051G-ML-0	Bank of America Corp Senior Unsecured		1.E FE	5,001,310	5,000,000	5,165,504	5,001,095		(215)			5.162	5.152	JJ	112,560	129,050	01/21/2025	01/24/2031	5,129,050
06051G-MT-3	Bank of America Corp Senior Unsecured		1.E FE	49,954,250	50,000,000	50,684,170	49,961,074		6,824			4.623	4.645	MN	333,883	1,155,750	05/08/2025	05/09/2029	51,155,750
06368D-H7-2	Bank of Montreal Subordinated		2.A FE	9,000,000	9,000,000	8,090,461	9,000,000					3.088	3.088	JJ	132,012	277,920	01/05/2022	01/10/2037	9,138,960
06368F-AC-3	Bank of Montreal Senior Unsecured		1.F FE	10,842,770	12,000,000	11,782,295	11,688,163		424,486			1.250	5.053	MS	44,167	150,000	12/18/2023	09/15/2026	12,075,000
06368L-C5-3	Bank of Montreal Senior Unsecured		1.F FE	20,000,000	20,000,000	20,259,978	20,000,000					5.266	5.266	JD	58,511	1,053,200	12/05/2023	12/11/2026	20,526,600
06368L-NT-9	Bank of Montreal Senior Unsecured	C	1.F FE	17,065,864	17,000,000	17,103,219	17,015,911		(35,983)			5.300	5.076	JD	65,072	901,000	07/31/2024	06/05/2026	17,450,500
06406R-BQ-9	Bank of New York Mellon Corp/T Senior Unsecured		1.D FE	32,486,400	32,500,000	32,604,722	32,494,644		3,838			4.947	4.951	AO	290,293	1,607,775	12/18/2023	04/26/2027	33,303,888
064255-AX-0	MUFG Bank Ltd Senior Unsecured		1.E FE	5,111,111	5,125,000	4,713,746	5,114,455		360			4.700	4.717	MS	74,270	240,875	03/04/2014	03/10/2044	5,245,438
06654D-AD-9	Banner Health BDS SER 2020C	RA	1.D FE	17,344,498	18,400,000	16,498,816	17,388,719		44,221			1.897	3.063	JJ	174,524	166,936	10/06/2025	01/01/2031	18,574,524
06738E-AN-5	Barclays PLC Senior Unsecured		2.A FE	14,665,050	15,000,000	15,034,800	14,994,852		165,925			4.375	5.529	JJ	308,073	656,250	12/18/2023	01/12/2026	15,328,125
06738E-AU-9	Barclays PLC Senior Unsecured		2.A FE	7,204,436	7,500,000	7,517,363	7,337,785		73,801			4.337	5.480	JJ	154,506	325,275	02/28/2024	01/10/2028	7,662,638
06738E-AV-7	Barclays PLC Senior Unsecured		2.A FE	1,051,192	1,150,000	1,061,462	1,055,257		2,314			4.950	5.623	JJ	27,039	56,925	03/27/2024	01/10/2047	1,178,463

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
06738E-BK-0	Barclays PLC Subordinated		2.A FE	4,863,650	5,000,000	5,086,680	4,884,739		21,089			5.088	5.679	JD	7,773	254,400	01/21/2025	06/20/2030	5,127,200
06738E-BY-0	Barclays PLC Senior Unsecured		2.A FE	13,315,473	13,350,000	13,642,659	13,328,951		7,313			5.501	5.567	FA	289,673	734,384	04/09/2024	08/09/2028	13,717,192
06738E-CF-0	Barclays PLC Senior Unsecured		2.A FE	15,000,000	15,000,000	15,084,563	15,000,000					5.829	5.829	MN	126,295	874,350	05/02/2023	05/09/2027	15,437,175
06738E-CG-8	Barclays PLC Senior Unsecured		2.A FE	27,000,000	27,000,000	29,071,410	27,000,000					6.224	6.224	MN	242,736	1,680,480	05/02/2023	05/09/2034	27,840,240
06738E-CT-0	Barclays PLC Senior Unsecured		2.A FE	4,874,974	4,880,000	4,939,830	4,876,111		1,138			4.837	4.869	MS	72,781	118,023	03/27/2025	09/10/2028	4,998,023
06738E-CV-5	Barclays PLC Senior Unsecured	C	2.A FE	11,347,506	11,500,000	11,700,322	11,354,682		7,176			5.335	5.504	MS	189,170	493,488	05/20/2025	09/10/2035	11,806,763
06738E-CY-9	Barclays PLC Senior Unsecured		2.A FE	19,150,290	19,000,000	19,624,990	19,135,276		(15,014)			5.367	5.174	FA	356,906	509,865	06/03/2025	02/25/2031	19,509,865
06759L-B8-1	Barings BDC Inc SR NTS SER D		2.C	4,000,000	4,000,000	3,984,122	4,000,000					3.410	3.410	FA	47,361	136,400	02/10/2021	02/26/2026	4,068,200
06849R-AG-7	Barrick North America Finance Senior Unsecured	C	2.A FE	20,095,748	19,000,000	19,411,137	20,008,100		(41,847)			5.700	5.195	MN	93,258	1,083,000	09/23/2024	05/30/2041	19,541,500
07177M-AN-3	Baxalta Inc Senior Unsecured	C	2.A FE	4,348,275	4,500,000	4,307,104	4,354,517		4,080			5.250	5.523	JD	5,250	236,250	06/26/2024	06/23/2045	4,618,125
071813-CB-3	Baxter International Inc Senior Unsecured	C	2.C FE	12,552,976	12,650,000	10,838,153	12,579,457		11,150			1.730	1.832	AO	54,711	218,845	03/30/2023	04/01/2031	12,759,423
071813-CL-1	Baxter International Inc Senior Unsecured	C	2.C FE	4,999,974	5,000,000	4,881,009	5,000,014		(13)			1.915	1.915	FA	39,896	95,750	06/14/2022	02/01/2027	5,047,875
071813-CP-2	Baxter International Inc Senior Unsecured	C	2.C FE	6,600,000	6,600,000	6,233,356	6,600,000					2.272	2.271	JD	12,496	149,952	06/14/2022	12/01/2028	6,674,976
071813-CS-6	Baxter International Inc Senior Unsecured	C	2.C FE	9,993,711	10,000,000	8,723,122	9,996,045		594			2.539	2.546	FA	105,792	253,900	06/14/2022	02/01/2032	10,126,950
07274N-BA-0	Bayer US Finance II LLC Senior Unsecured		2.B FE	4,538,045	5,000,000	5,078,422	4,682,246		23,420			5.500	6.398	JJ	115,347	275,000	06/25/2018	07/30/2035	5,137,500
07274N-BC-6	Bayer US Finance II LLC Senior Unsecured		2.B FE	10,645,620	10,000,000	9,973,008	10,476,385		(26,847)			5.875	5.341	AO	124,028	587,500	06/25/2018	04/15/2038	10,293,750
07274N-BD-4	Bayer US Finance II LLC Senior Unsecured		2.B FE	282,887	300,000	215,242	282,887					3.600	4.098	JJ	4,980	10,800	06/25/2018	07/15/2042	305,400
07274N-BH-5	Bayer US Finance II LLC Senior Unsecured		2.B FE	2,923,609	2,950,000	2,227,305	2,923,609					4.700	4.876	JJ	63,933	138,650	06/25/2018	07/15/2064	3,019,325
072863-AH-6	Baylor Scott & White Holdings BDS SER 2021	C	1.D FE	15,023,813	15,000,000	13,443,977	15,011,636		(2,543)			1.777	1.758	MN	34,059	266,550	01/21/2021	11/15/2030	15,133,275
072863-AJ-2	Baylor Scott & White Holdings BDS SER 2021	C	1.D FE	6,000,000	6,000,000	3,812,753	6,000,000					2.839	2.839	MN	21,766	170,340	01/14/2021	11/15/2050	6,085,170
073096-B*-9	Bayport Polymers LLC SR NTS		1.D PL	20,000,000	20,000,000	20,071,548	20,000,000					5.150	5.150	FA	389,111	1,030,000	01/20/2023	02/15/2035	20,515,000
07316#-AA-8	Baystate Medical Center Inc SR SECD NTS SER Q		1.F	24,000,000	24,000,000	17,138,666	24,000,000					3.400	3.400	JJ	408,000	816,000	09/11/2019	07/01/2049	4,465,588
073952-AB-9	Beacon Funding Trust Senior Unsecured		2.B FE	12,788,225	12,650,000	12,874,491	12,787,510		(715)			6.266	6.184	FA	299,445	396,325	03/10/2025	08/15/2054	13,046,325
075887-BX-6	Becton Dickinson & Co Senior Unsecured	C	2.B FE	10,617,875	9,125,000	7,956,219	10,417,462		(42,278)			4.669	3.674	JD	29,587	426,046	04/16/2021	06/06/2047	9,338,023
075887-CJ-6	Becton Dickinson & Co Senior Unsecured	C	2.B FE	6,759,914	6,500,000	6,126,667	6,587,364		(22,503)			2.823	2.444	MN	20,898	183,495	07/24/2024	05/20/2030	6,591,748
084423-AU-6	W R Berkley Corp Senior Unsecured		2.A FE	7,794,710	7,000,000	5,372,630	7,698,516		(18,761)			4.000	3.387	MN	35,778	280,000	06/17/2020	05/12/2050	7,137,667
084423-AW-2	W R Berkley Corp Senior Unsecured		2.A FE	18,818,295	19,500,000	11,653,062	18,843,033		7,102			3.150	3.299	MS	155,269	614,250	09/01/2022	09/30/2061	19,807,125
084659-AM-3	Berkshire Hathaway Energy Co Senior Unsecured		1.G FE	2,775,570	3,000,000	2,959,393	2,897,815		41,278			3.250	4.841	AO	20,583	97,500	11/18/2022	04/15/2028	3,048,750
084659-AP-6	Berkshire Hathaway Energy Co Senior Unsecured		1.G FE	4,089,384	3,950,000	2,997,813	4,068,525		(3,668)			3.800	3.597	JJ	69,213	150,100	08/22/2019	07/15/2048	4,025,050
084659-BC-4	Berkshire Hathaway Energy Co Senior Unsecured		1.G FE	2,996,354	3,000,000	1,865,520	2,996,829		84			2.850	2.856	MN	10,925	85,500	03/03/2021	05/15/2051	3,042,750
084664-BL-4	Berkshire Hathaway Finance Cor Senior Unsecured		1.C FE	1,240,675	880,000	956,775	1,150,996		(15,273)			5.750	3.039	JJ	23,332	50,600	08/22/2019	01/15/2040	905,300
084664-BV-2	Berkshire Hathaway Finance Cor Senior Unsecured		1.C FE	3,286,530	3,000,000	2,674,261	3,215,598		(8,686)			4.300	3.734	MN	16,483	129,000	06/17/2016	05/15/2043	3,064,500
084664-CQ-2	Berkshire Hathaway Finance Cor Senior Unsecured		1.C FE	8,376,014	8,350,000	6,980,277	8,370,847		(1,026)			4.200	4.177	FA	132,487	350,700	08/22/2019	08/15/2048	8,525,350
084664-CR-0	Berkshire Hathaway Finance Cor Senior Unsecured	C	1.C FE	20,286,056	20,500,000	17,240,076	20,314,680		4,628			4.250	4.312	JJ	401,743	966,875	01/18/2019	01/15/2049	20,935,625
084664-CV-1	Berkshire Hathaway Finance Cor Senior Unsecured		1.C FE	18,984,800	19,000,000	12,249,044	18,986,605		367			2.850	2.854	AO	114,317	541,500	10/05/2020	10/15/2050	19,270,750
084664-DB-4	Berkshire Hathaway Finance Cor Senior Unsecured		1.C FE	1,773,926	2,200,000	1,695,746	1,786,561		7,326			3.850	5.167	MS	24,939	84,700	03/27/2024	03/15/2052	2,242,350
084670-BK-3	Berkshire Hathaway Inc Senior Unsecured	RA	1.C FE	16,364,441	15,250,000	14,330,003	16,107,609		(34,633)			4.500	4.039	FA	266,875	686,250	01/30/2019	02/11/2043	15,593,125
084670-CG-1	Berkshire Hathaway Inc Senior Unsecured		1.C FE	9,365,488	6,384,881	3,703,231	6,384,881				28,814	1.108	1.108	MS	21,223	74,886	04/20/2021	09/13/2049	9,417,373
08516*-AA-8	Berlin Station LLC SR SECD NTS SER A		6. Z		21,600,000							7.000	0.000	JAJO			10/01/2019	09/30/2031	527,351
09143#-AA-3	Bishop Hill Energy LLC SR SECD NTS		2.B PL	17,827,566	17,827,566	16,499,774	17,827,566					3.280	3.293	MJSD	1,624	592,865	01/30/2020	06/30/2037	168,585
092113-AL-3	Black Hills Corp Senior Unsecured		2.B FE	978,198	1,000,000	999,391	999,425		14,565			3.950	5.470	JJ	18,214	39,500	07/10/2024	01/15/2026	1,019,750
092113-AQ-2	Black Hills Corp Senior Unsecured	C	2.B FE	5,949,528	6,000,000	5,793,533	5,970,403		3,349			4.350	4.430	MN	43,500	261,000	01/17/2019	05/01/2033	6,130,500
09256B-AG-2	Blackstone Holdings Finance Co Senior Unsecured		1.E FE	6,980,096	7,000,000	6,525,209	6,985,476		469			5.000	5.017	JD	15,556	350,000	04/03/2014	06/15/2044	7,175,000
09256B-AM-9	Blackstone Holdings Finance Co SENIOR		1.E FE	494,860	500,000	358,277	495,541		118			3.500	3.556	MS	5,396	17,500	09/03/2019	09/10/2049	508,750
09261B-AA-8	Blackstone Holdings Finance Co Senior Unsecured		1.E FE	8,150,200	10,000,000	8,719,362	8,382,439		232,239			1.600	5.159	MS	40,444	160,000	02/13/2025	03/30/2031	10,080,000
09261B-AB-6	Blackstone Holdings Finance Co Senior Unsecured		1.E FE	20,588,700	20,709,000	12,782,543	20,602,608		2,935			2.800	2.829	MS	146,574	579,852	03/02/2021	09/30/2050	20,998,926
09261B-AD-2	Blackstone Holdings Finance Co Senior Unsecured	C	1.E FE	3,964,040	4,000,000	3,445,862	3,978,195		3,329			2.000	2.096	JJ	33,556	80,000	07/29/2021	01/30/2032	4,040,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
09261B-AH-3	Blackstone Holdings Finance Co Senior Unsecured	C	1.E FE	8,649,325	12,500,000	8,376,824	8,757,258		42,360			3.200	5.334	JJ	167,778	272,000	09/13/2024	01/30/2052	12,700,000
09261B-AJ-9	Blackstone Holdings Finance Co Senior Unsecured		1.E FE	39,163,759	38,190,000	39,418,740	38,759,480		(235,232)			5.900	4.996	MN	363,017	2,253,210	04/29/2025	11/03/2027	39,316,605
09261B-AK-6	Blackstone Holdings Finance Co Senior Unsecured		1.E FE	22,530,200	22,000,000	23,846,205	22,446,793		(50,457)			6.200	5.842	AO	261,433	1,364,000	04/22/2024	04/22/2033	22,682,000
09261X-AJ-1	Blackstone Secured Lending Fun Senior Unsecured	C	2.B FE	39,974,189	40,080,000	40,467,818	39,997,750		23,561			5.350	5.447	AO	464,594	1,072,140	04/29/2025	04/13/2028	41,152,140
09290D-AC-5	BlackRock Funding Inc Senior Unsecured		1.D FE	5,396,128	5,462,000	5,241,456	5,397,828		965			5.250	5.331	MS	85,230	286,755	03/05/2024	03/14/2054	5,605,378
09522*-AA-8	Blue And Gold Tenant LLC SR SECD NTS		1.G PL	29,000,000	29,000,000	23,568,813	29,000,000					3.650	3.649	MS	267,565	1,058,500	01/01/2020	03/31/2045	2,622,516
09659T-2B-6	BNP Paribas SA Subordinated		2.A FE	8,068,646	9,000,000	8,124,773	8,084,064		15,418			2.588	3.865	FA	89,933	38,820	12/17/2025	08/12/2035	9,116,460
09659T-2C-4	BNP Paribas SA Subordinated		2.A FE	4,938,900	5,000,000	3,573,603	4,950,866		2,566			2.824	2.905	JJ	60,794	141,200	01/21/2021	01/26/2041	5,070,600
09659W-2C-7	BNP Paribas SA Senior Unsecured		1.G FE	3,474,520	3,500,000	3,463,949	3,494,466		2,806			3.500	3.588	MN	15,313	122,500	01/08/2018	11/16/2027	3,561,250
09659W-2W-3	BNP Paribas SA Senior Non Preferred		1.G FE	7,000,000	7,000,000	7,246,180	7,000,000					5.500	5.500	MN	43,847	384,790	02/12/2024	05/20/2030	7,192,395
09659W-2X-1	BNP Paribas SA Senior Non Preferred		1.G FE	10,000,000	10,000,000	10,516,110	10,000,000					5.738	5.738	FA	208,799	573,800	02/12/2024	02/20/2035	10,286,900
09659W-3A-0	BNP Paribas SA Senior Non Preferred		1.G FE	30,510,300	30,000,000	31,490,934	30,455,347		(54,953)			5.786	5.487	JJ	810,040	867,900	02/05/2025	01/13/2033	30,867,900
09659W-3C-6	BNP Paribas SA BNP PARIBAS		1.G FE	50,000,000	50,000,000	50,579,710	50,000,000					4.792	4.786	MN	346,089	1,198,000	04/30/2025	05/09/2029	51,198,000
097023-AX-3	Boeing Co/The Senior Unsecured		2.C FE	1,115,728	740,000	833,439	1,019,008		(16,588)			6.875	3.324	MS	14,980	50,875	08/22/2019	03/15/2039	765,438
097023-BV-6	Boeing Co/The Senior Unsecured		2.C FE	2,861,760	3,000,000	2,195,078	2,887,559		3,363			3.650	3.912	MS	36,500	109,500	02/14/2017	03/01/2047	3,054,750
097023-BX-2	Boeing Co/The Senior Unsecured		2.C FE	2,934,540	3,000,000	2,945,440	2,983,866		7,049			3.250	3.510	MS	32,500	97,500	02/21/2018	03/01/2028	3,048,750
097023-BY-0	Boeing Co/The Senior Unsecured	C	2.C FE	2,858,190	3,000,000	2,530,324	2,901,312		6,237			3.550	3.892	MS	35,500	106,500	02/21/2018	03/01/2038	3,053,250
097023-BZ-7	Boeing Co/The Senior Unsecured	C	2.C FE	6,024,380	6,500,000	4,643,471	6,098,086		11,029			3.625	4.050	MS	78,542	235,625	03/14/2019	03/01/2048	6,617,813
097023-CB-9	Boeing Co/The Senior Unsecured	C	2.C FE	4,666,650	5,000,000	3,687,634	4,713,032		7,335			3.850	4.245	MN	32,083	192,500	10/29/2018	11/01/2048	5,096,250
097023-CF-0	Boeing Co/The Senior Unsecured		2.C FE	1,911,540	2,000,000	1,393,707	1,918,633		1,150			3.825	4.049	MS	25,500	76,500	02/13/2019	03/01/2059	2,038,250
097023-CW-3	Boeing Co/The Senior Unsecured		2.C FE	4,886,072	3,606,000	3,558,619	4,758,087		(29,509)			5.805	3.762	MN	34,888	209,328	08/17/2021	05/01/2050	3,710,664
100743-AJ-2	Boston Gas Co Senior Unsecured		2.A FE	8,000,000	8,000,000	6,853,124	8,000,000					4.487	4.487	FA	135,607	358,960	02/14/2012	02/15/2042	8,179,480
101137-AT-4	Boston Scientific Corp Senior Unsecured	C	1.G FE	1,705,396	1,715,000	1,637,609	1,707,773		392			4.550	4.593	MS	26,011	78,033	02/21/2019	03/01/2039	1,754,016
101137-AU-1	Boston Scientific Corp Senior Unsecured		1.G FE	2,107,140	2,273,000	2,046,571	2,107,979		839			4.700	5.245	MS	35,610		10/16/2025	03/01/2049	2,326,416
10240*-AA-7	BOWIE ACQUISITIONS LLC SR SECD NTS		2.C PL	20,914,209	20,914,209	19,323,824	20,914,209					3.920	3.920	JD	2,277	819,837	11/22/2019	09/30/2038	346,727
10373Q-AE-0	BP Capital Markets America Inc Senior Unsecured	C	1.E FE	500,506	500,000	503,651	500,257		(98)			4.234	4.211	MN	3,234	21,170	05/12/2023	11/06/2028	510,585
10373Q-BG-4	BP Capital Markets America Inc Senior Unsecured		1.E FE	980,429	1,000,000	652,907	982,437		483			3.000	3.104	FA	10,583	30,000	08/18/2021	02/24/2050	1,015,000
10373Q-BR-0	BP Capital Markets America Inc Senior Unsecured	C	1.E FE	9,007,965	10,020,000	7,638,399	9,049,364		39,445			3.060	3.842	JD	11,924	306,612	12/12/2024	06/17/2041	10,173,306
10373Q-BS-8	BP Capital Markets America Inc Senior Unsecured		1.E FE	2,000,000	2,000,000	1,281,373	2,000,000					3.001	3.001	MS	17,339	60,020	09/14/2021	03/17/2052	2,030,010
10373Q-BW-9	BP Capital Markets America Inc Senior Unsecured	C	1.E FE	14,396,832	14,400,000	14,699,805	14,400,048		(5)			4.989	4.989	AO	161,644	718,416	01/04/2024	04/10/2034	14,759,208
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS		2.A PL	15,199,179	15,199,179	13,535,129	15,199,179					3.770	3.770	MS	144,844	573,009	10/13/2016	09/30/2041	636,873
10922N-AF-0	Brighthouse Financial Inc Senior Unsecured		2.C FE	1,178,645	1,549,000	1,142,615	1,218,467		6,882			4.700	6.568	JD	1,820	72,803	01/23/2019	06/22/2047	1,585,402
110122-CQ-9	Bristol-Myers Squibb Co Senior Unsecured	C	1.F FE	8,000,693	8,000,000	7,278,245	7,884,866		(11,576)			4.125	4.188	JD	14,667	268,125	11/04/2025	06/15/2039	8,165,000
110122-DH-8	Bristol-Myers Squibb Co Senior Unsecured	RA	1.F FE	9,374,179	8,750,000	7,887,156	9,276,937		(19,582)			4.625	4.145	MN	51,710	404,688	07/16/2020	05/15/2044	8,952,344
110122-DK-1	Bristol-Myers Squibb Co Senior Unsecured	C	1.F FE	5,450,079	5,500,000	4,657,190	5,455,951		1,131			4.350	4.407	MN	30,571	239,250	07/16/2020	11/15/2047	5,619,625
110122-DL-9	Bristol-Myers Squibb Co Senior Unsecured	C	1.F FE	7,333,978	7,376,000	6,388,283	7,338,961		950			4.550	4.586	FA	122,124	335,608	07/16/2020	02/20/2048	7,543,804
110122-EC-8	Bristol-Myers Squibb Co Senior Unsecured		1.F FE	12,398,140	12,400,000	13,554,159	12,398,231		11			6.400	6.401	MN	101,404	793,600	10/30/2023	11/15/2063	12,796,800
110122-EK-0	Bristol-Myers Squibb Co Senior Unsecured	C	1.F FE	11,953,080	12,000,000	11,824,306	11,954,281		661			5.550	5.577	FA	238,650	666,000	02/14/2024	02/22/2054	12,333,000
11135F-BP-5	Broadcom Inc Senior Unsecured	M	1.G FE	10,376,246	11,275,000	9,723,385	10,470,440		60,030			3.137	3.975	MN	45,195	353,697	07/02/2024	11/15/2035	11,451,848
11135F-BQ-3	Broadcom Inc Senior Unsecured	M	1.G FE	4,976,215	5,000,000	4,246,408	4,981,694		1,386			3.187	3.227	MN	20,361	159,350	09/30/2021	11/15/2036	5,079,675
11135F-BT-7	Broadcom Inc Senior Unsecured	C	1.G FE	2,038,056	2,400,000	2,350,640	2,113,250		35,899			4.150	6.495	AO	21,027	99,600	10/26/2023	04/15/2032	2,449,800
11135F-CD-1	Broadcom Inc Senior Unsecured		1.G FE	9,979,300	10,000,000	10,021,507	9,981,564		1,808			4.800	4.826	AO	101,333	497,333	09/26/2024	10/15/2034	10,240,000
11135F-CE-9	Broadcom Inc Senior Unsecured	C	1.G FE	50,511,200	50,000,000	50,908,650	50,401,906		(109,294)			4.800	4.415	AO	506,667	1,200,000	05/09/2025	04/15/2028	51,200,000
11135F-CP-4	Broadcom Inc Senior Unsecured		1.G FE	33,034,110	35,000,000	33,608,859	33,192,279		158,169			1.950	4.530	FA	257,833		10/21/2025	02/15/2028	35,341,250
11135F-CQ-2	Broadcom Inc Senior Unsecured		1.G FE	4,586,902	5,000,000	4,567,744	4,600,577		13,675			2.450	4.199	FA	46,278		10/21/2025	02/15/2031	5,061,250
11135F-CR-0	Broadcom Inc Senior Unsecured	C	1.G FE	11,982,512	12,000,000	10,589,087	11,983,075		563			2.600	2.622	FA	117,867		10/21/2025	02/15/2033	12,156,000
11135F-CS-8	Broadcom Inc Senior Unsecured		1.G FE	9,763,545	13,000,000	9,830,363	9,775,523		11,977			3.750	5.601	FA	184,167		10/21/2025	02/15/2051	13,243,750
11135F-CT-6	Broadcom Inc Senior Unsecured		1.G FE	3,685,536	4,000,000	3,652,460	3,691,518		5,982			3.469	4.599	AO	29,294		10/21/2025	04/15/2034	4,069,380

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
11135F-CV-1	Broadcom Inc Senior Unsecured	C	1.G FE	10,245,689	11,160,000	9,097,023	10,253,626		7,937			3.500	4.198	FA	147,560		10/21/2025	02/15/2041	11,355,300
11283#-AF-8	Brookfield Power New York Fina SR SECD NTS SER 6		2.B FE	13,000,000	13,000,000	12,402,426	13,000,000					4.290	4.290	JD	23,238	557,700	12/19/2017	12/16/2030	13,278,850
11283*-AA-3	Brookfield White Pine Hydro LL SR SECD NTS		2.B PL	14,000,000	14,000,000	12,962,939	14,000,000					4.398	4.421	MJSD	1,710	615,720	07/10/2017	07/10/2032	14,017,103
114259-AP-9	Brooklyn Union Gas Co/The Senior Unsecured		2.A FE	704,249	850,000	699,761	709,138		3,551			4.504	5.922	MS	11,804	38,284	08/14/2024	03/10/2046	869,142
114259-AQ-7	Brooklyn Union Gas Co/The Senior Unsecured	C	2.A FE	9,000,000	9,000,000	7,180,808	9,000,000					4.273	4.273	MS	113,235	384,570	03/09/2018	03/15/2048	9,192,285
114259-AU-8	Brooklyn Union Gas Co/The SENIOR	C	2.A FE	9,000,000	9,000,000	7,287,294	9,000,000					4.487	4.487	MS	131,245	403,830	02/27/2019	03/04/2049	9,201,915
114259-AW-4	Brooklyn Union Gas Co/The Senior Unsecured	C	2.A FE	15,000,000	15,000,000	14,871,465	15,000,000					4.866	4.866	FA	296,015	729,900	08/02/2022	08/05/2032	15,364,950
118230-AV-3	Buckeye Partners LP BUCKEYE PARTNERS LP		3.B FE	10,120,850	10,000,000	10,413,199	10,096,683		(24,167)			6.875	6.450	JJ	343,750	343,750	04/07/2025	07/01/2029	10,343,750
12008R-AS-6	Builders FirstSource Inc BUILDERS FIRSTSOURCE INC		3.C FE	5,194,333	5,250,000	5,437,216	5,198,220		3,888			6.375	6.533	MS	111,563	167,344	04/07/2025	03/01/2034	5,417,344
12189L-AE-1	Burlington Northern Santa Fe L Senior Unsecured	C	1.F FE	1,799,016	1,360,000	1,380,438	1,701,799		(17,735)			5.400	3.249	JD	6,120	73,440	10/22/2020	06/01/2041	1,396,720
12189L-AG-6	Burlington Northern Santa Fe L Senior Unsecured	C	1.F FE	4,226,859	3,900,000	3,773,439	4,121,747		(10,039)			4.950	4.432	MS	56,843	193,050	05/08/2012	09/15/2041	3,996,525
12189L-AK-7	Burlington Northern Santa Fe L Senior Unsecured	C	1.F FE	14,484,104	14,485,000	12,911,696	14,497,214		(1,497)			4.375	4.361	MS	211,240	633,719	07/19/2019	09/01/2042	14,801,859
12189L-AU-5	Burlington Northern Santa Fe L Senior Unsecured		1.F FE	605,423	500,000	445,561	585,600		(3,397)			4.550	3.290	MS	7,583	22,750	08/22/2019	09/01/2044	511,375
12189L-AZ-4	Burlington Northern Santa Fe L Senior Unsecured	C	1.F FE	8,698,479	9,453,000	7,578,080	8,743,558		16,921			3.900	4.419	FA	153,611	368,667	10/19/2023	08/01/2046	9,637,334
12189L-BB-6	Burlington Northern Santa Fe L Senior Unsecured		1.F FE	528,109	450,000	371,080	515,418		(2,171)			4.125	3.170	JD	825	18,563	08/22/2019	06/15/2047	459,281
12189L-BJ-9	Burlington Northern Santa Fe L Senior Unsecured	C	1.F FE	2,983,410	3,000,000	2,537,172	2,984,570		289			4.450	4.483	JJ	61,558	133,500	05/31/2022	01/15/2053	3,066,750
12189L-BK-6	Burlington Northern Santa Fe L Senior Unsecured		1.F FE	3,997,840	4,000,000	3,772,767	3,997,840					5.200	5.204	AO	43,911	208,000	06/05/2023	04/15/2054	4,104,000
12189T-AG-9	Burlington Northern Santa Fe L Senior Unsecured		1.F FE	639,870	500,000	528,721	526,148		(12,877)			6.875	4.012	JD	2,865	34,375	05/18/2015	12/01/2027	517,188
12189T-AR-5	Burlington Northern Santa Fe L Senior Unsecured		1.F FE	5,554,600	5,000,000	5,785,380	5,176,653		(31,347)			7.950	7.041	FA	150,167	397,500	03/13/2002	08/15/2030	5,198,750
12189T-AZ-7	Burlington Northern Santa Fe L Senior Unsecured	C	1.F FE	23,531,266	17,555,000	19,506,954	21,918,659		(319,059)			6.150	3.437	MN	179,939	1,079,633	09/29/2021	05/01/2037	18,094,816
1248EP-BX-0	CCO Holdings LLC / CCO Holding Senior Unsecured		3.C FE	3,941,400	3,750,000	3,720,896	3,750,000		(18,355)			5.000	5.000	FA	78,125	187,500	01/16/2020	02/01/2028	3,843,750
1248EP-CB-7	CCO Holdings LLC / CCO Holding Senior Unsecured		3.C FE	14,485,300	15,000,000	14,862,441	14,568,325		83,025			5.375	6.325	JD	67,187	806,250	04/04/2025	06/01/2029	15,403,125
1248EP-CN-1	CCO Holdings LLC / CCO Holding Senior Unsecured		3.C FE	8,258,135	8,000,000	7,194,442	8,105,281		(35,261)			4.500	3.994	MN	60,000	360,000	05/17/2021	05/01/2032	8,180,000
12505#-AA-9	Cchm Property Holdings LP SR SECD NTS		1.G PL	8,096,210	8,096,210	8,312,656	8,096,210					6.340	6.391	MJSD	1,426	513,300	03/31/2011	12/31/2031	18,766
12542R-G@-3	CHS Inc SR NTS SER O		2.B	17,000,000	17,000,000	16,992,777	17,000,000					4.820	4.820	JD	50,074	819,400	09/04/2015	06/09/2026	17,409,700
12542R-L#-5	CHS Inc SR NTS SER AA		2.B	19,060,814	21,800,000	19,500,063	19,567,997		256,247			3.580	5.358	MN	127,905	780,440	12/18/2023	11/02/2032	22,190,220
12542R-L@-7	CHS Inc SR NTS SER Z		2.B	20,943,388	23,500,000	21,849,901	21,596,507		329,951			3.480	5.384	MN	134,028	817,800	12/18/2023	11/02/2030	23,908,900
12542R-M*-8	CHS Inc SR NTS SER BB		2.B YE	19,215,168	22,700,000	19,246,735	19,648,663		219,054			3.730	5.477	MN	138,766	846,710	12/18/2023	11/02/2035	23,123,355
125523-AJ-9	Cigna Group/The Senior Unsecured	M	2.A FE	7,305,869	7,500,000	7,192,545	7,317,880		9,724			4.800	5.058	FA	136,000	360,000	07/24/2024	08/15/2038	7,680,000
125523-AK-6	Cigna Group/The Senior Unsecured	C	2.A FE	10,761,115	9,800,000	8,745,396	10,632,024		(27,396)			4.900	4.254	JD	21,342	480,200	08/14/2024	12/15/2048	10,040,100
125523-BH-2	Cigna Group/The Senior Unsecured	RA	2.A FE	8,378,684	7,806,000	7,628,493	8,276,409		(20,636)			5.375	4.812	FA	158,505	419,573	07/13/2020	02/15/2042	8,015,786
125523-CJ-7	Cigna Group/The Senior Unsecured	C	2.A FE	6,235,286	7,880,000	6,240,809	6,252,982		17,695			3.200	5.285	MS	74,247		10/08/2025	03/15/2040	8,006,080
125523-CZ-1	Cigna Group/The Senior Unsecured	C	2.A FE	49,904,500	50,000,000	50,931,330	49,904,500					5.250	5.275	JJ	853,125		09/02/2025	01/15/2036	51,312,500
125896-BV-1	CMS Energy Corp Junior Subordinated		2.C FE	6,101,857	6,000,000	5,528,258	6,055,713		(10,940)			3.750	3.530	JD	18,750	225,000	07/01/2021	12/01/2050	6,112,500
125896-BY-5	CMS Energy Corp CMS ENERGY CORP		2.C FE	35,326,152	36,330,000	37,375,000	35,333,131		6,979			6.500	6.715	JD	196,788	1,836,683	04/29/2025	06/01/2055	37,510,725
126108-AA-3	Ced California Holdings 4 LLC SR SECD NTS		2.C	27,648,340	27,648,340	25,130,884	27,648,340					3.820	3.822	JD	2,934	1,056,167	09/27/2019	12/31/2038	1,397,728
126117-AX-8	CNA Financial Corp Senior Unsecured		2.A FE	11,953,920	12,000,000	12,464,312	11,964,150		3,801			5.500	5.549	JD	29,333	660,000	12/12/2023	06/15/2033	12,330,000
126117-AY-6	CNA Financial Corp Senior Unsecured		2.A FE	12,492,912	12,500,000	12,578,240	12,497,061		1,960			5.125	5.128	FA	242,014	384,375	07/02/2025	02/15/2034	12,820,313
12626P-AF-0	CRH America Inc Senior Unsecured		2.A FE	1,118,400	1,000,000	1,084,227	1,051,994		(5,206)			6.400	5.568	AO	64,000	13,511	02/03/2005	10/15/2033	1,032,000
12626P-AN-3	CRH America Inc Senior Unsecured		2.A FE	2,963,310	3,000,000	2,811,972	2,970,562		864			5.125	5.206	MN	18,365	153,750	05/12/2015	05/18/2045	3,076,875
126307-AQ-0	CSC Holdings LLC Senior Unsecured		5.A FE	1,429,000	1,429,000	1,226,621	1,429,000					5.500	5.500	AO	16,592	78,595	09/09/2016	04/15/2027	1,468,298
126307-AZ-0	CSC Holdings LLC Senior Unsecured		5.A FE	1,500,000	1,500,000	996,879	1,500,000					6.500	6.500	FA	40,625	97,500	01/24/2019	02/01/2029	1,548,750
126307-BB-2	CSC Holdings LLC SENIOR		5.A FE	8,000,000	8,000,000	4,921,313	8,000,000					4.125	4.125	JD	27,500	330,000	06/02/2020	12/01/2030	8,165,000
12636Y-AA-0	CRH America Finance Inc SENIOR	C	2.A FE	16,501,220	17,000,000	16,874,040	16,688,443		187,223			3.400	4.814	MN	83,489	578,000	02/21/2025	05/09/2027	17,289,000
126408-GH-0	CSX Corp Senior Unsecured	C	1.G FE	4,195,875	3,750,000	4,081,459	4,005,815		(17,423)			6.000	5.165	AO	56,250	225,000	08/18/2010	10/01/2036	3,862,500
126408-GK-3	CSX Corp Senior Unsecured		1.G FE	2,466,710	2,425,000	2,667,892	2,450,429		(1,528)			6.150	6.021	MN	24,856	149,138	11/06/2009	05/01/2037	2,499,569
126408-GS-6	CSX Corp Senior Unsecured	C	1.G FE	2,408,640	2,168,000	2,386,723	2,359,751		(8,736)			6.220	5.330	AO	22,850	134,850	06/27/2024	04/30/2040	2,235,425
126408-GU-1	CSX Corp Senior Unsecured	C	1.G FE	16,395,920	15,910,000	16,264,608	16,361,174		(9,961)			5.500	5.220	AO	184,733	626,725	10/08/2025	04/15/2041	16,347,525

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
126408-GW-7	CSX Corp Senior Unsecured		1.G FE	12,355,002	13,430,000	12,441,369	12,394,455		38,584			4.750	5.467	MN	54,932	637,925	12/30/2024	05/30/2042	13,748,963
126408-GY-3	CSX Corp Senior Unsecured	C	1.G FE	12,248,738	14,280,000	11,990,071	12,319,091		62,996			4.100	5.280	MS	172,391	585,480	12/20/2024	03/15/2044	14,572,740
126408-HC-0	CSX Corp Senior Unsecured	C	1.G FE	2,395,291	2,430,000	1,890,754	2,400,971		691			3.950	4.027	MN	15,998	95,985	06/21/2016	05/01/2050	2,477,993
126408-HF-3	CSX Corp Senior Unsecured	C	1.G FE	18,508,643	19,000,000	14,925,066	18,540,759		12,625			3.800	3.965	MN	120,333	722,000	09/11/2024	11/01/2046	19,361,000
126408-HG-1	CSX Corp Senior Unsecured	C	1.G FE	7,460,219	8,000,000	6,160,531	7,471,803		3,999			4.250	4.606	MN	56,667	340,000	09/11/2024	11/01/2066	8,170,000
126408-HK-2	CSX Corp Senior Unsecured	C	1.G FE	4,003,169	4,500,000	3,765,125	4,018,625		11,496			4.300	5.112	MS	64,500	193,500	09/11/2024	03/01/2048	4,596,750
126408-HN-6	CSX Corp Senior Unsecured	C	1.G FE	1,004,520	1,000,000	892,224	1,003,983		(99)			4.750	4.721	MN	6,069	47,500	01/18/2019	11/15/2048	1,023,750
12657N-AB-6	CQP Holdco LP / BIP-V Chinook Senior Secured		3.B FE	10,938,640	10,500,000	11,268,068	10,900,781		(37,859)			7.500	6.712	JD	35,000	787,500	04/04/2025	12/15/2033	10,893,750
126650-CM-0	CVS Health Corp Senior Unsecured	C	2.B FE	11,590,311	11,217,000	11,057,624	11,443,487		(20,840)			4.875	4.591	JJ	244,554	546,829	07/18/2019	07/20/2035	11,490,414
126650-CN-8	CVS Health Corp Senior Unsecured		2.B FE	1,178,600	1,000,000	904,825	1,139,632		(4,778)			5.125	4.065	JJ	22,920	51,250	04/27/2016	07/20/2045	1,025,625
126650-CY-4	CVS Health Corp Senior Unsecured	C	2.B FE	12,629,180	12,205,000	11,542,709	12,519,550		(22,052)			4.780	4.479	MS	155,573	583,399	10/28/2020	03/25/2038	12,496,700
126650-CZ-1	CVS Health Corp Senior Unsecured		2.B FE	2,982,900	3,000,000	2,649,678	2,985,310		350			5.050	5.087	MS	40,400	151,500	03/06/2018	03/25/2048	3,075,750
126650-DN-7	CVS Health Corp Senior Unsecured		2.B FE	499,180	500,000	444,309	499,602		82			1.750	1.768	FA	3,160	8,750	08/12/2020	08/21/2030	504,375
126650-DP-2	CVS Health Corp Senior Unsecured		2.B FE	2,222,744	2,260,000	1,618,501	2,230,508		1,602			2.700	2.809	FA	22,035	61,020	01/08/2021	08/21/2040	2,290,510
126650-DQ-0	CVS Health Corp Senior Unsecured		2.B FE	2,004,862	2,000,000	1,757,321	2,002,610		(490)			1.875	1.848	FA	12,813	37,500	12/21/2020	02/28/2031	2,018,750
12781*-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 23-CTL		1.E PL	60,505,601	60,505,601	63,219,507	60,505,601					5.645	5.711	MON	199,240	3,415,541	05/18/2023	06/30/2043	14,831,244
128125-*6-0	Calamos Strategic Total Return MRPS		1.D FE	24,000,000	960,000	23,592,643	24,000,000					3.660	3.688	MON	73,200	878,400	02/17/2022	05/24/2027	24,056,120
130789-Y@-3	California Water Service Co 1ST MTG SER WWW		1.D	8,000,000	8,000,000	6,338,918	8,000,000					4.070	4.070	JD	18,089	325,600	04/26/2019	06/11/2049	8,162,800
131347-CM-6	Calpine Corp LN1		3.A FE	10,070,893	10,000,000	10,006,450	10,002,173		(17,504)			4.500	4.318	FA	170,000	450,000	10/08/2021	02/15/2028	10,225,000
131347-CR-5	Calpine Corp CALPINE CORP		3.A FE	9,155,700	10,000,000	9,660,704	9,247,222		91,522			3.750	5.441	MS	125,000	187,500	04/04/2025	03/01/2031	10,187,500
133434-AB-6	Cameron LNG LLC SR SECD NTS	RA	1.F FE	1,115,440	1,000,000	875,869	1,077,761		(7,976)			3.302	2.311	JJ	15,226	33,020	01/20/2021	01/15/2035	1,016,510
133434-AD-2	Cameron LNG LLC SR SECD NTS	RA	1.F FE	7,000,000	7,000,000	5,987,150	7,000,000					3.701	3.701	JJ	119,460	259,070	12/05/2019	01/15/2039	7,129,535
141781-BF-0	Cargill Inc Senior Unsecured		1.F FE	4,778,789	4,959,000	4,489,824	4,813,120		4,209			4.760	4.995	MN	24,916	236,048	11/23/2015	11/23/2045	5,077,024
14313*-AB-9	Carmax Auto Superstores Inc GTD SR NTS SER B		2.C	6,000,000	6,000,000	5,987,966	6,000,000					4.170	4.170	AO	44,480	250,200	06/22/2016	04/27/2026	6,125,100
144141-DB-1	Duke Energy Progress LLC Secured		1.F FE	432,498	375,000	319,874	419,894		(2,154)			4.100	3.137	MN	1,965	15,375	08/22/2019	05/15/2042	382,688
14456#-AB-2	Carrix Inc GTD SR NTS SER B		1.G PL	29,813,729	30,000,000	29,661,588	29,832,330		18,601			5.060	5.232	JJ	636,717	1,315,600	07/22/2025	07/31/2029	30,759,000
147528-H*-7	Caseys General Stores Inc SR NTS SER H		2.B PL	24,000,000	24,000,000	21,242,618	24,000,000					2.960	2.960	FA	286,133	710,400	03/03/2020	08/06/2032	24,355,200
149123-CE-9	Caterpillar Inc Senior Unsecured		1.F FE	2,823,140	2,000,000	1,765,738	2,767,849		(10,696)			4.750	3.037	MN	12,139	95,000	06/17/2020	05/15/2064	2,047,500
149123-CF-6	Caterpillar Inc Senior Unsecured	C	1.F FE	8,905,568	8,000,000	5,716,181	8,797,159		(24,539)			3.250	2.671	MS	73,667	260,000	08/25/2021	09/19/2049	8,130,000
14913U-AA-8	Caterpillar Financial Services Senior Unsecured		1.F FE	2,971,680	3,000,000	3,005,841	2,995,474		11,810			4.350	4.765	MN	16,675	130,500	12/07/2023	05/15/2026	3,065,250
14918A-AD-1	Catholic Health Services of Lo BDS SER 2020		1.G FE	9,207,495	9,250,000	6,262,537	9,212,107		957			3.368	3.393	JJ	155,770	311,540	10/08/2020	07/01/2050	9,405,770
15135B-AT-8	Centene Corp Senior Unsecured		2.C FE	6,289,881	6,500,000	6,293,973	6,339,563		35,553			4.625	5.325	JD	13,361	300,625	08/07/2024	12/15/2029	6,650,313
15189T-BH-9	CenterPoint Energy Inc Junior Subordinated		2.C FE	27,714,427	27,333,000	28,559,631	27,673,682		(40,745)			7.000	6.621	FA	722,806	1,531,486	07/17/2025	02/15/2055	27,777,708
15189T-BJ-5	CenterPoint Energy Inc Junior Subordinated		2.C FE	24,431,050	24,500,000	26,201,861	24,434,194		3,144			6.850	6.871	FA	634,006	839,125	04/10/2025	02/15/2055	25,339,125
15189T-BP-1	CenterPoint Energy Inc Junior Subordinated		2.C FE	54,962,500	55,000,000	56,543,526	54,963,388		888			6.700	6.699	MN	470,861	3,838,542	04/03/2025	05/15/2055	56,842,500
15189T-BS-5	CenterPoint Energy Inc Junior Subordinated		2.C FE	24,925,367	24,810,000	25,021,773	24,920,930		(4,436)			5.950	5.841	AO	364,948		10/08/2025	04/01/2056	25,548,098
15189W-AD-2	CenterPoint Energy Resources C Senior Unsecured	RA	2.A FE	4,246,440	4,000,000	4,427,439	4,155,329		(8,710)			6.625	6.158	MN	44,167	265,000	02/01/2010	11/01/2037	4,132,500
15189W-AJ-9	CenterPoint Energy Resources C Senior Unsecured	C	2.A FE	3,976,680	4,000,000	3,173,670	3,980,647		544			4.100	4.134	MS	54,667	164,000	08/21/2017	09/01/2047	4,082,000
15189X-AM-0	CenterPoint Energy Houston Ele Secured	C	1.F FE	15,810,597	17,300,000	13,794,574	15,986,483		51,182			3.550	4.173	FA	255,896	614,150	09/11/2024	08/01/2042	17,607,075
15189X-AN-8	CenterPoint Energy Houston Ele Secured	RA	1.F FE	3,904,314	3,800,000	3,343,257	3,884,675		(3,121)			4.500	4.319	AO	42,750	171,000	10/23/2018	04/01/2044	3,885,500
15189X-AS-7	CenterPoint Energy Houston Ele Secured	C	1.F FE	3,982,560	4,000,000	3,189,202	3,985,355		406			3.950	3.975	MS	52,667	158,000	02/26/2018	03/01/2048	4,079,000
15189X-AT-5	CenterPoint Energy Houston Ele Secured	C	1.F FE	21,825,792	23,800,000	19,751,694	21,910,476		41,506			4.250	4.813	FA	421,458	1,011,500	01/18/2024	02/01/2049	24,305,750
15502#-AA-5	Central Port LLC SR SECD NTS		3.A	12,710,000	12,710,000	12,318,202	12,710,000					4.860	4.864	JD	1,716	617,706	10/17/2019	11/05/2029	10,086,218
159864-AE-7	Charles River Laboratories Int Senior Unsecured		3.B FE	11,325,619	11,500,000	11,392,147	11,349,034		49,609			4.250	4.763	MN	81,458	488,750	08/07/2024	05/01/2028	11,744,375
161150-AF-7	Chart Industries Inc CHART INDUSTRIES INC		3.C FE	10,251,150	10,000,000	10,434,282	10,189,206		(61,944)			7.500	6.476	JJ	375,000	375,000	04/07/2025	01/01/2030	10,375,000
161175-BA-1	Charter Communications Operati Senior Secured		2.C FE	18,198,464	18,260,000	17,236,306	18,199,493		1,029			6.484	6.514	AO	223,640	591,989	10/08/2025	10/23/2045	18,851,989
161175-BJ-2	Charter Communications Operati Senior Secured		2.C FE	17,426,700	18,000,000	17,754,691	17,572,170		145,470			3.750	4.944	FA	255,000	337,500	03/21/2025	02/15/2028	18,337,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
161175-BL-7	Charter Communications Operati Senior Secured		2.C FE	1,160,578	1,007,000	831,132	1,143,272		(3,942)			5.375	4.378	MN	9,021	54,126	03/25/2021	05/01/2047	1,034,063
161175-BT-0	Charter Communications Operati Senior Secured		2.C FE	15,244,338	19,100,000	14,390,916	15,271,119		22,953			4.800	6.448	MS	305,600	168,000	10/27/2025	03/01/2050	19,558,400
161175-BV-5	Charter Communications Operati Senior Secured		2.C FE	27,233,636	41,222,000	26,119,966	27,382,919		122,826			3.700	6.398	AO	381,304	703,000	10/27/2025	04/01/2051	41,984,607
161175-BY-9	Charter Communications Operati Senior Secured		2.C FE	103,508,057	167,405,000	100,015,799	103,751,260		229,130			3.850	6.662	AO	1,611,273	2,650,436	10/08/2025	04/01/2061	170,627,546
161175-BZ-6	Charter Communications Operati Senior Secured		2.C FE	9,418,850	14,000,000	9,975,934	9,660,421		156,050			3.500	6.770	JD	40,833	490,000	06/07/2024	06/01/2041	14,245,000
161175-CA-0	Charter Communications Operati Senior Secured		2.C FE	6,136,752	8,980,000	5,799,814	6,146,812		10,059			3.900	6.388	JD	29,185	175,110	10/08/2025	06/01/2052	9,155,110
161175-CD-4	Charter Communications Operati Senior Secured		2.C FE	55,855,600	62,000,000	58,057,432	56,956,748		1,101,148			2.250	5.177	JJ	643,250	697,500	04/10/2025	01/15/2029	62,697,500
161175-CG-7	Charter Communications Operati Senior Secured		2.C FE	21,599,221	34,330,000	20,701,042	21,650,654		44,961			3.950	6.656	JD	3,767	975,848	10/08/2025	06/30/2062	35,008,018
161175-CK-8	Charter Communications Operati Senior Secured		2.C FE	12,558,029	15,360,000	12,176,050	12,589,334		31,305			5.250	6.699	AO	201,600	806,400	02/21/2025	04/01/2053	15,763,200
161175-CL-6	Charter Communications Operati Senior Secured		2.C FE	35,124,096	42,830,000	33,786,651	35,165,008		39,331			5.500	6.832	AO	588,913	2,355,650	03/10/2025	04/01/2063	44,007,825
16411Q-AQ-4	Cheniere Energy Partners LP Senior Unsecured		2.B FE	2,494,692	2,500,000	2,653,967	2,495,722		441			5.950	5.979	JD	413	148,750	02/27/2024	06/30/2033	2,574,375
16411Q-AV-3	Cheniere Energy Partners LP Senior Unsecured		2.B FE	12,339,492	12,020,000	12,298,917	12,335,207		(4,285)			5.550	5.188	AO	316,877		10/08/2025	10/30/2035	12,353,555
16411R-AN-9	Cheniere Energy Inc Senior Unsecured		2.B FE	6,487,205	6,500,000	6,752,028	6,488,704		1,090			5.650	5.677	AO	77,531	367,250	10/03/2024	04/15/2034	6,683,625
167885-A#-9	Chicago Parking Meters LLC SR SECD NTS		2.B PL	3,370,029	3,370,029	3,363,693	3,370,029					5.070	5.102	MJSD	475	170,860	12/20/2018	12/30/2033	40,120
167885-B*-2	Chicago Parking Meters LLC SR SECD NTS		2.B PL	6,000,000	6,000,000	5,761,238	6,000,000					5.420	5.457	MJSD	903	325,200	01/16/2019	12/30/2038	205,974
168298-AC-7	Chick-Fil-A Inc SR NTS SER C		2.A PL	17,000,000	17,000,000	16,644,896	17,000,000					1.720	1.720	AO	50,358	292,400	10/16/2020	10/29/2026	17,146,200
168298-AE-3	Chick-Fil-A Inc SR NTS SER E		2.A PL	11,000,000	11,000,000	10,280,831	11,000,000					1.900	1.899	AO	35,994	209,000	10/16/2020	10/29/2028	11,104,500
168298-AF-0	Chick-Fil-A Inc SR NTS SER F		2.A PL	11,000,000	11,000,000	10,026,324	11,000,000					1.970	1.970	AO	37,321	216,700	10/16/2020	10/29/2029	11,108,350
168298-AG-8	Chick-Fil-A Inc SR NTS SER G		2.A PL	11,000,000	11,000,000	9,791,562	11,000,000					2.090	2.090	AO	39,594	229,900	10/16/2020	10/29/2030	11,114,950
168876D-AA-6	Children's Hospital/DC BDS SER 2020		1.E FE	999,618	1,000,000	641,935	999,643		7			2.928	2.930	JJ	13,501	29,280	08/27/2020	07/15/2050	1,014,640
171232-AQ-4	Chubb INA Holdings LLC Senior Unsecured		1.F FE	11,275,579	10,000,000	10,880,422	11,176,367		(77,049)			6.000	4.655	MN	83,333	600,000	09/11/2024	05/11/2037	10,300,000
171232-AS-0	Chubb INA Holdings LLC Senior Unsecured		1.F FE	4,804,400	5,000,000	5,675,396	4,873,014		6,379			6.500	6.807	MN	41,528	325,000	08/01/2008	05/15/2038	5,162,500
171265-A@-0	Chugach Electric Association I 1ST MTG 2011 SER A		1.G	21,333,332	21,333,332	21,002,183	21,333,332					4.750	4.748	MS	298,370	1,013,333	01/21/2011	03/15/2041	1,091,998
171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B		1.G	12,492,559	13,797,143	9,835,332	12,519,340		(1,964)			2.910	3.604	AO	68,031	401,497	05/30/2024	10/30/2050	475,085
171265-C@-8	Chugach Electric Association I 1ST MTG 2020 SER A-A		1.G	8,690,435	8,947,273	7,921,854	8,728,829		19,646			2.380	2.831	AO	36,082	212,945	05/30/2024	10/30/2039	104,870
171484-AE-8	Churchill Downs Inc Senior Unsecured		4.A FE	2,907,000	3,000,000	2,992,784	2,971,191		13,058			4.750	5.253	JJ	65,708	142,500	06/29/2020	01/15/2028	3,071,250
171484-AG-3	Churchill Downs Inc Senior Unsecured		4.A FE	5,945,000	6,000,000	6,005,758	5,983,954		12,049			5.500	5.725	AO	82,500	330,000	07/27/2022	04/01/2027	6,165,000
171484-AJ-7	Churchill Downs Inc Senior Unsecured		4.A FE	9,906,200	10,000,000	10,370,162	9,916,160		9,960			6.750	6.941	MN	112,500	675,000	04/07/2025	05/01/2031	10,337,500
172062-AF-8	Cincinnati Financial Corp Senior Unsecured		1.G FE	11,893,125	15,950,000	17,001,502	14,960,989		353,866			6.920	9.920	MN	141,033	1,103,740	05/14/2009	05/15/2028	16,501,870
17275R-AD-4	Cisco Systems Inc Senior Unsecured	C	1.D FE	7,324,368	6,000,000	6,472,888	6,978,569		(54,668)			5.900	4.264	FA	133,733	354,000	10/23/2018	02/15/2039	6,177,000
172967-BL-4	Citigroup Inc Subordinated		2.B FE	4,932,550	5,000,000	5,538,519	4,972,879		3,259			6.625	6.730	JD	14,722	331,250	05/30/2002	06/15/2032	5,165,625
172967-BU-4	Citigroup Inc Subordinated		2.B FE	6,974,060	7,000,000	7,486,947	6,989,354		1,168			5.875	5.901	FA	147,365	411,250	11/30/2004	02/22/2033	7,205,625
172967-CC-3	Citigroup Inc Subordinated		2.B FE	8,370,040	7,000,000	7,531,975	7,778,377		(81,962)			6.000	4.312	AO	71,167	420,000	07/25/2017	10/31/2033	7,210,000
172967-DR-9	Citigroup Inc Subordinated		2.B FE	2,027,900	2,000,000	2,131,434	2,017,588		(1,151)			6.125	6.012	FA	42,875	122,500	07/25/2013	08/25/2036	2,061,250
172967-EW-7	Citigroup Inc Senior Unsecured	C	1.G FE	6,965,410	4,000,000	5,130,344	6,288,775		(135,636)			8.125	2.963	JJ	149,861	325,000	05/27/2021	07/15/2039	4,162,500
172967-HA-2	Citigroup Inc Subordinated		2.B FE	7,710,055	5,000,000	5,574,011	7,249,762		(92,326)			6.675	3.299	MS	100,125	333,750	05/26/2021	09/13/2043	5,166,875
172967-KA-8	Citigroup Inc Subordinated		2.B FE	1,784,153	1,800,000	1,812,690	1,791,832		4,356			4.450	4.724	MS	20,470	80,100	01/09/2025	09/29/2027	1,840,050
172967-KG-5	Citigroup Inc Senior Unsecured		1.G FE	520,709	500,000	499,937	500,170		(5,533)			3.700	2.571	JJ	8,685	18,500	02/25/2022	01/12/2026	509,250
172967-KR-1	Citigroup Inc Subordinated		2.B FE	8,055,243	6,300,000	5,540,725	7,832,006		(53,063)			4.750	3.127	MN	35,744	299,250	07/21/2021	05/18/2046	6,449,625
172967-LJ-8	Citigroup Inc Senior Unsecured		1.G FE	239,965	200,000	168,726	233,610		(1,087)			4.281	3.188	AO	1,593	8,562	08/22/2019	04/24/2048	204,281
172967-LP-4	Citigroup Inc Senior Unsecured	M	1.G FE	24,993,030	25,690,000	25,538,604	25,157,805		164,775			3.668	4.533	JJ	410,952	471,155	02/21/2025	07/24/2028	26,161,155
172967-LU-3	Citigroup Inc Senior Unsecured	M	1.G FE	12,223,014	12,200,000	10,802,152	12,216,474		(1,114)			3.878	3.863	JJ	206,331	473,116	08/22/2019	01/24/2039	12,436,558
172967-MD-0	Citigroup Inc Senior Unsecured	RA	1.G FE	7,850,214	7,400,000	6,532,733	7,798,557		(12,437)			4.650	4.249	JJ	151,022	344,100	08/17/2021	07/23/2048	7,572,050
172967-QF-1	Citigroup Inc Senior Unsecured		1.G FE	24,000,000	24,000,000	24,088,999	24,000,000					4.503	4.499	MS	330,220		09/04/2025	09/11/2031	24,540,360

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
172967-QH-7	Citigroup Inc Senior Unsecured		1.G FE	7,000,000	7,000,000	7,073,179	7,000,000					5.174	5.172	MS	110,666		09/04/2025	09/11/2036	7,181,090
17888H-AB-9	Civitas Resources Inc Senior Unsecured		3.C FE	10,056,800	10,000,000	10,392,073	10,046,817		(9,983)			8.750	8.536	JJ	437,500	437,500	04/04/2025	07/01/2031	10,437,500
18013R-AA-5	Claremont Mckenna College BNDS SER 2019		1.D FE	11,526,654	10,300,000	7,330,710	11,362,645		(31,723)			3.378	2.777	JJ	173,967	347,934	09/21/2020	01/01/2050	10,473,967
18539U-AC-9	Clearway Energy Operating LLC SENIOR		3.B FE	19,475,225	20,000,000	19,981,490	19,619,356		127,514			4.750	5.679	MS	279,722	712,500	04/07/2025	03/15/2028	20,475,000
18539U-AD-7	Clearway Energy Operating LLC CLEARWAY ENERGY OP LLC		3.B FE	4,588,373	5,250,000	4,912,511	4,658,772		70,399			3.750	6.361	FA	74,375	98,438	04/07/2025	02/15/2031	5,348,438
186108-E@-1	Cleveland Electric Illuminatin SR NTS SER B		2.B	27,000,000	27,000,000	20,324,126	27,000,000					3.230	3.230	FA	363,375	872,100	07/20/2020	08/01/2040	27,436,050
191216-DC-1	Coca-Cola Co/The Senior Unsecured	C	1.E FE	9,397,940	9,456,000	5,687,290	9,405,093		1,429			2.500	2.529	MS	69,607	236,400	09/14/2020	03/15/2051	9,574,200
19565C-AA-8	Colonial Enterprises Inc GTD SR NTS		2.C FE	933,651	1,000,000	937,838	937,164		3,513			3.250	4.863	MN	4,153	16,250	09/24/2025	05/15/2030	1,016,250
195869-AJ-1	Colonial Pipeline Co SR NTS		2.C FE	10,082,460	10,000,000	10,702,570	10,033,562		(3,918)			6.580	6.517	FA	224,817	658,000	08/20/2002	08/28/2032	10,329,000
195869-AQ-5	Colonial Pipeline Co SR NTS		2.C FE	1,198,190	1,000,000	770,026	1,175,071		(5,531)			4.250	3.135	AO	8,972	42,500	07/30/2021	04/15/2048	1,021,250
19828T-AB-2	Columbia Pipelines Operating C Senior Unsecured	C	2.A FE	1,982,640	2,000,000	2,142,738	1,986,305		1,318			6.036	6.147	MN	15,425	120,720	11/16/2023	11/15/2033	2,060,360
19828T-AF-3	Columbia Pipelines Operating C Senior Unsecured	C	2.A FE	29,873,465	30,000,000	28,435,755	29,875,205		1,019			5.695	5.724	AO	427,125	1,631,618	11/13/2025	10/01/2054	30,854,250
199575-AT-8	Ohio Power Co Senior Unsecured		2.A FE	7,559,040	7,000,000	7,694,536	7,227,364		(26,023)			6.600	6.084	MS	154,000	462,000	09/14/2005	03/01/2033	7,231,000
20030N-AK-7	Comcast Corp Senior Unsecured	C	1.G FE	1,102,417	1,001,000	1,113,215	1,092,124		(6,870)			6.500	5.304	MN	8,314	65,065	06/21/2024	11/15/2035	1,033,533
20030N-BE-0	Comcast Corp Senior Unsecured	C	1.G FE	4,186,468	3,215,000	2,826,993	4,003,496		(37,085)			4.650	2.788	JJ	68,935	149,498	10/22/2020	07/15/2042	3,289,749
20030N-BG-5	Comcast Corp Senior Unsecured		1.G FE	767,554	870,000	733,108	776,260		3,262			4.500	5.481	JJ	18,053	39,150	03/21/2023	01/15/2043	889,575
20030N-BP-5	Comcast Corp Senior Unsecured	C	1.G FE	7,995,120	8,000,000	7,652,520	7,996,874		256			4.400	4.405	FA	132,978	352,000	05/19/2015	08/15/2035	8,176,000
20030N-BQ-3	Comcast Corp Senior Unsecured	C	1.G FE	13,720,475	13,500,000	11,510,015	13,672,853		(5,730)			4.600	4.499	FA	234,600	621,000	02/10/2016	08/15/2045	13,810,500
20030N-BT-7	Comcast Corp Senior Unsecured	C	1.G FE	33,884,846	34,000,000	29,049,750	33,942,218		3,348			3.200	3.216	JJ	501,689	1,088,000	04/01/2021	07/15/2036	34,544,000
20030N-BU-4	Comcast Corp Senior Unsecured	C	1.G FE	30,404,260	32,300,000	22,487,822	30,734,420		48,507			3.400	3.736	JJ	506,392	1,098,200	08/22/2019	07/15/2046	43,019,100
20030N-BZ-3	Comcast Corp Senior Unsecured	C	1.G FE	24,095,779	26,510,000	20,073,083	24,076,404		8,421			4.000	4.640	FA	400,596	557,600	10/08/2025	08/15/2047	27,040,200
20030N-CK-5	Comcast Corp Senior Unsecured	C	1.G FE	6,230,493	7,900,000	5,950,616	6,239,300		8,807			4.000	5.679	MS	105,333		10/08/2025	03/01/2048	8,058,000
20030N-CL-3	Comcast Corp Senior Unsecured	C	1.G FE	5,214,682	5,350,000	4,994,725	5,220,503		6,709			4.600	4.848	AO	51,954	246,100	07/24/2024	10/15/2038	5,473,050
20030N-CN-9	Comcast Corp Senior Unsecured		1.G FE	2,997,360	3,000,000	2,505,561	2,997,593		29			4.950	4.955	AO	31,350	148,500	10/02/2018	10/15/2058	3,074,250
20030N-CT-6	Comcast Corp Senior Unsecured		1.G FE	24,814,250	25,000,000	25,132,283	24,847,354		33,104			4.150	4.385	AO	219,028	518,750	05/09/2025	10/15/2028	25,518,750
20030N-CZ-2	Comcast Corp Senior Unsecured	C	1.G FE	19,802,086	28,180,000	18,933,150	19,840,136		38,050			3.450	5.731	FA	405,088		10/08/2025	02/01/2050	28,666,105
20030N-DA-6	Comcast Corp Senior Unsecured		1.G FE	8,122,050	9,000,000	8,492,022	8,267,023		144,973			2.650	4.874	FA	99,375	119,250	01/31/2025	02/01/2030	9,119,250
20030N-DH-1	Comcast Corp Senior Unsecured	C	1.G FE	23,326,567	27,790,000	22,980,276	23,451,890		120,525			3.750	5.327	AO	260,531	488,625	10/08/2025	04/01/2040	28,311,063
20030N-DL-2	Comcast Corp Senior Unsecured	RA	1.G FE	18,645,219	30,350,000	17,664,116	18,694,616		49,397			2.800	5.698	JJ	391,852		10/08/2025	01/15/2051	30,774,900
20030N-DS-7	Comcast Corp Senior Unsecured	C	1.G FE	54,290,997	69,716,000	40,954,079	54,355,895		64,898			2.887	4.195	MN	335,450	1,440,498	10/08/2025	11/01/2051	70,722,350
20030N-EG-2	Comcast Corp Senior Unsecured		1.G FE	12,449,754	13,390,000	11,986,657	12,455,580		5,826			5.500	5.965	MN	94,102	736,450	03/27/2025	05/15/2064	13,758,225
20030N-EN-7	Comcast Corp Senior Unsecured		1.G FE	6,370,563	6,738,544	6,374,028	6,431,772		2,971		58,238	5.250	5.631	SEP	93,504		10/22/2025	09/26/2040	7,028,099
202795-HK-9	Commonwealth Edison Co Secured	C	1.F FE	6,573,825	5,500,000	5,914,047	6,094,386		(44,864)			5.900	4.563	MS	95,547	324,500	12/09/2011	03/15/2036	5,662,250
202795-JJ-0	Commonwealth Edison Co Secured	C	1.F FE	5,961,060	6,000,000	4,590,264	5,969,149		996			3.650	3.686	JD	9,733	219,000	06/20/2016	06/15/2046	6,109,500
202795-JL-5	Commonwealth Edison Co Secured	C	1.F FE	9,975,000	10,000,000	7,642,688	9,979,381		609			3.750	3.764	FA	141,667	375,000	08/16/2017	08/15/2047	10,187,500
202795-JM-3	Commonwealth Edison Co Secured	C	1.F FE	4,999,050	5,000,000	3,975,921	4,999,255		21			4.000	4.001	MS	66,667	200,000	02/12/2018	03/01/2048	5,100,000
202795-JY-7	Commonwealth Edison Co Secured	C	1.F FE	6,196,200	6,000,000	5,690,950	6,192,253		(3,285)			5.300	5.079	FA	132,500	318,000	09/13/2024	02/01/2053	6,159,000
20454P-AC-7	Compeer Financial FLCA/Compeer Subordinated		2.B FE	19,914,148	20,000,000	16,087,471	19,933,842		5,197			3.375	3.412	JD	56,250	675,000	02/02/2022	06/01/2036	20,337,500
20557#-AG-6	Computershare Us GTD SR NTS SER B		2.B	14,884,974	15,000,000	14,957,195	14,897,240		12,266			4.360	4.616	MN	74,483	436,000	09/18/2025	11/20/2028	15,327,000
205887-AX-0	Conagra Brands Inc Senior Unsecured		2.C FE	3,648,239	2,671,000	3,064,630	2,965,414		(53,393)			8.250	5.555	MS	64,883	220,358	01/27/2005	09/15/2030	2,781,179
20606#-AD-4	Concession Financial Holdings Sr Secd HoldCo Notes		2.C FE	7,000,000	7,000,000	6,632,219	7,000,000					6.160	6.160	AO	80,251	431,200	07/26/2022	10/24/2042	7,215,600
207597-DV-4	Connecticut Light and Power Co Secured	M	1.F FE	10,624,960	10,000,000	10,996,938	10,343,630		(23,470)			6.350	5.902	JD	52,917	635,000	09/27/2006	06/01/2036	10,317,500
207597-EG-6	Connecticut Light and Power Co Secured	C	1.F FE	3,288,604	3,150,000	2,703,974	3,262,111		(4,452)			4.300	4.012	AO	28,595	135,450	08/22/2019	04/15/2044	3,217,725
20825C-AQ-7	ConocoPhillips Senior Unsecured	C	1.F FE	16,210,094	14,000,000	15,747,767	15,940,241		(102,764)			6.500	5.040	FA	379,167	910,000	08/09/2024	02/01/2039	14,455,000
20825C-BA-1	ConocoPhillips Senior Unsecured		1.F FE	6,883,809	7,000,000	6,321,336	6,929,001		12,790			2.400	2.613	FA	63,467	168,000	05/09/2022	02/15/2031	7,084,000
20826F-AC-0	ConocoPhillips Co Senior Unsecured		1.F FE	5,963,176	7,130,000	6,039,037	5,996,817		33,271			4.300	5.684	MN	39,175	306,590	12/26/2024	11/15/2044	7,283,295
20826F-BC-9	ConocoPhillips Co Senior Unsecured	M	1.F FE	32,424,090	27,300,000	22,294,007	31,644,807		(242,162)			3.758	2.467	MS	302,081	1,025,934	07/31/2024	03/15/2042	27,812,967

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
20826F-BD-7	ConocoPhillips Co Senior Unsecured		1.F FE	44,572,864	35,393,000	25,737,765	44,139,877		(138,035)			4.025	2.908	MS	419,456	1,424,568	10/04/2022	03/15/2062	36,105,284
20826F-BE-5	ConocoPhillips Co Senior Unsecured	C	1.F FE	23,801,604	24,000,000	22,391,225	23,809,394		1,193			5.300	5.356	MN	162,533	636,000	07/10/2023	05/15/2053	24,636,000
20826F-BG-0	ConocoPhillips Co Senior Unsecured	C	1.F FE	18,890,428	17,800,000	17,190,352	18,869,044		(17,049)			5.550	5.141	MS	290,882	987,900	09/23/2024	03/15/2054	18,293,950
20826F-BH-8	ConocoPhillips Co Senior Unsecured		1.F FE	19,602,168	19,580,000	18,910,039	19,600,147		(1,057)			5.700	5.690	MS	328,618	788,880	03/27/2025	09/15/2063	20,138,030
20826F-BK-1	ConocoPhillips Co Senior Unsecured		1.F FE	18,718,960	19,000,000	19,529,312	18,752,662		33,702			4.850	5.103	JJ	424,914	563,139	02/07/2025	01/15/2032	19,460,750
209111-EH-2	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	3,986,360	4,000,000	4,126,800	3,993,395		547			5.300	5.323	MS	70,667	212,000	03/07/2005	03/01/2035	4,106,000
209111-EQ-2	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	14,957,250	15,000,000	15,769,551	14,975,912		1,553			5.700	5.720	JD	71,250	855,000	11/28/2006	12/01/2036	15,427,500
209111-ES-8	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	3,596,993	3,230,000	3,596,647	3,590,069		(6,923)			6.300	5.022	FA	76,874		09/09/2025	08/15/2037	3,331,745
209111-EU-3	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	5,123,866	3,850,000	4,412,771	4,758,414		(55,496)			6.750	4.258	AO	64,969	259,875	08/09/2018	04/01/2038	3,979,938
209111-EY-5	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	15,135,248	14,050,000	14,370,052	14,955,020		(38,710)			5.500	4.855	JD	64,396	642,125	10/08/2025	12/01/2039	14,436,375
209111-FD-0	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	14,033,998	15,300,000	13,338,635	14,085,108		39,675			4.450	5.126	MS	200,473	680,850	09/23/2024	03/15/2044	15,640,425
209111-FL-2	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	18,174,739	18,250,000	14,198,286	18,185,952		1,415			3.875	3.897	JD	31,431	707,188	07/03/2019	06/15/2047	18,603,594
209111-FN-8	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	8,964,360	9,000,000	6,719,043	8,967,829		491			4.000	4.020	MN	46,000	360,000	11/13/2017	11/15/2057	9,180,000
209111-FV-0	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	8,746,938	8,750,000	6,963,946	8,747,388		65			4.125	4.127	MN	46,120	360,938	05/06/2019	05/15/2049	8,930,469
209111-GA-5	Consolidated Edison Co of New Senior Unsecured		1.G FE	1,677,080	2,000,000	1,828,299	1,753,685		38,378			2.400	5.008	JD	2,133	48,000	12/12/2023	06/15/2031	2,024,000
209111-GF-4	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	4,779,772	4,800,000	5,042,677	4,782,686		1,626			5.500	5.555	MS	77,733	264,000	11/20/2023	03/15/2034	4,932,000
209111-GG-2	Consolidated Edison Co of New Senior Unsecured	C	1.G FE	14,862,750	15,000,000	15,326,019	14,866,274		1,841			5.900	5.966	MN	113,083	885,000	11/20/2023	11/15/2053	15,442,500
210385-AB-6	Constellation Energy Generatio Senior Unsecured	C	2.A FE	61,283,200	60,000,000	61,939,524	60,966,455		(317,892)			5.600	4.777	MS	1,120,000	2,240,000	04/04/2025	03/01/2028	61,680,000
210385-AC-4	Constellation Energy Generatio Senior Unsecured	C	2.A FE	25,208,650	25,000,000	26,715,998	25,189,896		(19,533)			5.800	5.665	MS	483,333	1,450,000	01/31/2025	03/01/2033	25,725,000
210385-AD-2	Constellation Energy Generatio Senior Unsecured	C	2.A FE	38,965,160	37,600,000	40,805,302	38,807,165		(126,120)			6.125	5.598	JJ	1,061,939	2,303,000	09/30/2024	01/15/2034	38,751,500
210385-AE-0	Constellation Energy Generatio Senior Unsecured	C	2.A FE	37,913,284	34,600,000	37,777,910	37,845,201		(50,167)			6.500	5.805	AO	562,250	2,249,000	09/13/2024	10/01/2053	35,724,500
210385-AF-7	Constellation Energy Generatio Senior Unsecured	C	2.A FE	82,759,973	83,135,000	82,630,761	82,769,755		5,011			5.750	5.782	MS	1,407,522	4,780,263	07/17/2024	03/15/2054	85,525,131
21038N-2A-8	Constellation Global Funding Senior Secured		1.F FE	14,950,050	15,000,000	14,908,650	14,951,762		1,712			4.850	4.926	AO	139,438		10/15/2025	10/22/2030	15,363,750
210518-DA-1	Consumers Energy Co Secured	C	1.F FE	9,958,200	10,000,000	7,996,338	9,965,499		998			3.950	3.974	JJ	182,139	395,000	02/15/2017	07/15/2047	10,197,500
210518-DW-3	Consumers Energy Co Secured		1.E FE	27,935,040	28,000,000	28,463,672	27,956,214		11,581			4.600	4.650	MN	110,911	1,288,000	01/02/2024	05/30/2029	28,644,000
210518-DY-9	Consumers Energy Co Secured		1.E FE	11,996,520	12,000,000	12,136,882	11,998,245		1,725			4.500	4.503	JJ	358,500		04/28/2025	01/15/2031	12,270,000
210518-G*-1	Consumers Energy Company 1ST MTG		1.E	7,573,901	8,000,000	7,093,609	7,593,994		20,092			4.010	4.519	AO	80,200	320,800	01/29/2025	10/01/2038	8,160,400
212168-AA-6	Continental Wind LLC SR SECD NTS	RA	2.B FE	5,008,497	4,653,800	4,773,522	4,854,350		(31,098)			6.000	4.586	FA	93,852	279,228	09/15/2020	02/28/2033	18,415
21871X-AH-2	Corebridge Financial Inc Senior Unsecured		2.A FE	6,989,567	8,000,000	7,606,048	7,216,854		101,174			3.900	5.786	AO	74,533	312,000	12/12/2023	04/05/2032	8,156,000
21871X-AK-5	Corebridge Financial Inc Senior Unsecured		2.A FE	11,233,305	13,600,000	11,643,390	11,419,030		24,836			4.350	5.894	AO	141,327	217,500	08/01/2023	04/05/2042	13,895,800
21871X-AM-1	Corebridge Financial Inc Senior Unsecured		2.A FE	6,267,680	8,000,000	6,487,465	6,328,829		665			4.400	5.988	AO	84,089		08/01/2023	04/05/2052	8,176,000
21871X-AP-4	Corebridge Financial Inc Junior Subordinated		2.C FE	16,003,736	15,937,000	16,312,433	15,971,366		(20,214)			6.875	6.727	JD	48,696	1,095,669	03/25/2024	12/15/2052	16,484,834
21871X-AR-0	Corebridge Financial Inc Senior Unsecured	C	2.A FE	10,439,824	10,000,000	10,624,774	10,385,336		(40,840)			6.050	5.416	MS	178,139	605,000	08/22/2024	09/15/2033	10,302,500
21871X-AS-8	Corebridge Financial Inc Senior Unsecured		2.A FE	7,984,640	8,000,000	8,381,038	7,987,767		1,167			5.750	5.774	JJ	212,111	460,000	12/05/2023	01/15/2034	8,230,000
219350-BM-6	Corning Inc Senior Unsecured		2.A FE	13,010,890	8,811,135	8,027,737	8,811,135				39,763	1.153	1.153	FA	38,662	106,053	08/06/2019	08/14/2031	13,085,898
219350-BN-4	Corning Inc Senior Unsecured		2.A FE	5,091,218	3,447,836	2,418,484	3,447,836				15,559	1.513	1.513	FA	19,852	54,456	08/06/2019	08/12/2039	5,129,305
22160K-AQ-8	Costco Wholesale Corp Senior Unsecured	C	1.C FE	8,510,600	10,000,000	8,693,564	8,871,214		152,694			1.750	3.750	AO	34,514	175,000	12/12/2023	04/20/2032	10,087,500
22160N-AA-7	CoStar Group Inc SENIOR		2.C FE	1,585,830	1,500,000	1,376,956	1,540,141		(8,839)			2.800	2.144	JJ	19,367	42,000	07/28/2020	07/15/2030	1,521,000
224044-BR-7	Cox Communications Inc Senior Unsecured		2.B FE	3,043,560	3,000,000	2,964,468	3,029,502		(1,838)			6.450	6.324	JD	16,125	193,500	09/22/2015	12/01/2036	3,096,750
224044-BV-8	Cox Communications Inc Senior Unsecured	C	2.B FE	5,907,895	4,885,000	5,702,923	5,894,276		(13,619)			8.375	6.073	MS	136,373		09/22/2025	03/01/2039	5,089,559
224044-CF-2	Cox Communications Inc Senior Unsecured	M	2.B FE	9,106,087	9,253,000	8,628,665	9,102,008		7,408			4.800	4.971	FA	185,060	444,144	01/23/2025	02/01/2035	9,475,072
224044-CX-1	Cox Communications Inc Senior Unsecured	C	2.B FE	8,944,740	9,000,000	6,748,459	8,953,600		1,227			4.600	4.638	FA	156,400	414,000	07/24/2017	08/15/2047	9,207,000
224044-CM-7	Cox Communications Inc Senior Unsecured		2.B FE	3,471,650	3,500,000	1,948,428	3,475,027		673			2.950	2.991	AO	25,813	103,250	09/10/2020	10/01/2050	3,551,625
226373-AQ-1	Energy Transfer LP Senior Unsecured		2.B FE	6,234,634	6,240,000	6,242,524	6,236,750		2,117			5.625	5.666	MN	58,500	351,000	03/27/2025	05/01/2027	6,415,500
226373-AT-5	Energy Transfer LP Senior Unsecured		2.B FE	6,122,770	5,800,000	6,027,194	6,000,420		(88,349)			7.375	5.594	FA	178,229	427,750	08/06/2024	02/01/2031	6,013,875
22822V-AB-7	Crown Castle Inc Senior Unsecured		2.B FE	1,949,959	2,000,000	2,000,949	1,997,973		16,265			4.450	5.301	FA	33,622	89,000	11/23/2022	02/15/2026	2,044,500
22822V-AE-1	Crown Castle Inc Senior Unsecured		2.B FE	5,649,305	6,000,000	5,987,923	5,873,403		102,025			4.000	5.901	MS	80,000	240,000	09/27/2023	03/01/2027	6,120,000
22822V-AH-4	Crown Castle Inc Senior Unsecured		2.B FE	6,406,214	6,750,000	6,699,187	6,574,169		98,366			3.650	5.304	MS	82,125	246,375	07/10/2024	09/01/2027	6,873,188
22822V-BD-2	Crown Castle Inc Senior Unsecured		2.B FE	39,864,400	40,000,000	41,522,924	39,910,483		23,130			5.600	5.673	JD	186,667	2,240,000	12/04/2023	06/01/2029	41,120,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
232806-A#-6	Cypress Semiconductor Corporat SR NTS SER C		2.A FE	6,000,000	6,000,000	5,581,576	6,000,000					3.100	3.099	JD	7,750	186,000	03/26/2021	06/16/2031	6,093,000
232806-A@-8	Cypress Semiconductor Corporat SR NTS SER B		2.A FE	9,000,000	9,000,000	8,622,506	9,000,000					2.830	2.830	JD	10,613	254,700	03/26/2021	06/16/2029	9,127,350
232806-B*-9	Cypress Semiconductor Corporat SR NTS SER D		2.A FE	11,000,000	11,000,000	9,923,960	11,000,000					3.270	3.270	JD	14,988	359,700	03/26/2021	06/16/2033	11,179,850
23311V-AF-4	DCP Midstream Operating LP Senior Unsecured	C	2.B FE	6,525,000	7,000,000	6,779,396	6,587,307		11,920			5.600	6.140	AO	98,000	392,000	08/25/2020	04/01/2044	7,196,000
23311V-AK-3	DCP Midstream Operating LP Senior Unsecured		2.B FE	5,462,648	6,000,000	5,522,444	5,482,292		19,644			3.250	4.898	FA	73,667		09/24/2025	02/15/2032	6,097,500
233331-BF-3	DTE Energy Co Senior Unsecured		2.B FE	8,801,200	10,000,000	9,479,878	9,134,699		181,191			2.950	5.292	MS	98,333	295,000	02/12/2024	03/01/2030	10,147,500
233331-BJ-5	DTE Energy Co Senior Unsecured		2.B FE	10,086,900	10,000,000	10,169,260	10,069,538		(17,362)			4.875	4.559	JD	40,625	487,500	05/09/2025	06/01/2028	10,243,750
233331-BN-6	DTE Energy Co Senior Unsecured		2.B FE	24,961,250	25,000,000	25,793,808	24,968,982		7,732			5.200	5.233	AO	325,000	794,444	02/18/2025	04/01/2030	25,650,000
233331-BP-1	DTE Energy Co Senior Unsecured		2.B FE	6,223,090	6,240,000	6,245,420	6,223,610		520			5.050	5.084	AO	95,411		10/08/2025	10/01/2035	6,397,560
23338V-AE-6	DTE Electric Co Secured	C	1.E FE	9,754,804	11,700,000	9,180,998	9,828,393		56,971			3.700	5.006	MS	127,465	432,900	09/13/2024	03/15/2045	11,916,450
23338V-AF-3	DTE Electric Co Secured	C	1.E FE	1,374,284	1,500,000	1,153,062	1,394,163		3,217			3.700	4.219	JD	4,625	55,500	01/18/2019	06/01/2046	1,527,750
23338V-AG-1	DTE Electric Co Secured		1.E FE	6,236,743	6,500,000	4,989,170	6,279,389		6,336			3.750	3.986	FA	92,083	243,750	06/01/2018	08/15/2047	6,621,875
23338V-AH-9	DTE Electric Co Secured	C	1.E FE	6,186,798	7,100,000	5,778,554	6,214,393		21,194			4.050	4.981	MN	36,743	287,550	09/13/2024	05/15/2048	7,243,775
23338V-AN-6	DTE Electric Co Secured		1.E FE	1,498,725	1,500,000	1,437,954	1,499,572		184			1.900	1.913	AO	7,125	28,500	03/22/2021	04/01/2028	1,514,250
23338V-AP-1	DTE Electric Co Secured	C	1.E FE	6,941,550	7,000,000	4,815,103	6,947,460		1,318			3.250	3.294	AO	56,875	227,500	03/22/2021	04/01/2051	7,113,750
23345M-AB-3	DT Midstream Inc DT MIDSTREAM INC	C	2.C FE	9,163,200	10,000,000	9,808,324	9,247,851		84,651			4.375	6.013	JD	19,444	437,500	04/04/2025	06/15/2031	10,218,750
23357*-AR-2	DTE Gas Co 1ST MTG 21 SER C		1.F	7,000,000	7,000,000	6,062,882	7,000,000					2.070	2.070	JD	12,075	144,900	09/21/2021	12/01/2031	7,072,450
23386#-AJ-1	Dairy Farmers of America Inc SR NTS SER C		2.B	10,000,000	10,000,000	9,871,170	10,000,000					3.960	3.960	JD	15,400	398,500	12/17/2012	12/17/2027	10,198,000
23389@-AA-9	Dairyland Power Cooperative 1ST MTG SER 13A		1.G	13,225,000	13,225,000	11,788,309	13,225,000					3.420	3.434	MJSD	1,256	452,295	03/12/2013	03/30/2043	162,699
235851-AV-4	Danaher Corp Senior Unsecured	C	1.F FE	18,504,282	18,700,000	11,449,036	18,528,187		4,860			2.600	2.651	AO	121,550	486,200	01/08/2021	10/01/2050	18,943,100
23918K-AW-8	DAVITA INC Senior Unsecured		3.C FE	10,067,700	10,000,000	10,391,787	10,058,404		(9,296)			6.875	6.693	MS	229,167	343,750	04/04/2025	09/01/2032	10,343,750
244199-BA-2	Deere & Co Senior Unsecured		1.F FE	3,790,590	3,000,000	3,409,752	3,252,700		(41,537)			7.125	5.244	MS	70,063	213,750	07/05/2005	03/03/2031	3,106,875
24422E-WP-0	John Deere Capital Corp Senior Unsecured		1.E FE	3,001,350	3,000,000	3,000,637	3,000,016		(721)			4.800	4.775	JJ	68,800	144,000	12/07/2023	01/09/2026	3,072,000
246114-AA-0	Delaware Life Global Funding FABN SER 21-1		1.G FE	27,893,095	28,000,000	27,741,218	27,970,674		56,768			2.662	2.877	JD	4,141	745,360	08/14/2024	06/29/2026	28,372,680
246114-AC-6	Delaware Life Global Funding Secured		1.G FE	20,938,248	21,000,000	20,755,745	20,970,312		23,424			3.530	3.652	MS	228,568	741,300	08/14/2024	03/10/2027	21,370,650
24618#-AV-2	Delaware North Cos Inc SR NTS SER 17A		2.C YE	4,000,000	4,000,000	3,935,819	4,000,000					4.040	4.040	JD	4,938	161,600	01/11/2022	12/20/2027	4,080,800
24618#-AW-0	Delaware North Cos Inc SR NTS SER 17B		2.C YE	2,000,000	2,000,000	1,852,832	2,000,000					4.290	4.290	JD	2,622	85,800	01/11/2022	12/20/2032	2,042,900
24618#-AY-6	Delaware North Cos Inc SENIOR		2.C YE	2,000,000	2,000,000	1,885,922	2,000,000					4.840	4.840	MS	27,696	96,800	01/11/2022	03/18/2034	2,048,400
24703T-AD-8	Dell International LLC / EMC C Senior Unsecured	C	2.B FE	1,456,623	1,430,000	1,436,488	1,432,520		(12,149)			6.020	5.127	JD	3,826	86,086	12/18/2023	06/15/2026	1,473,043
24703T-AE-6	Dell International LLC / EMC C Senior Unsecured	C	2.B FE	12,778,752	12,800,000	12,860,672	12,794,251		7,359			4.900	4.962	AO	156,800	627,200	12/20/2023	10/01/2026	13,113,600
24703T-AL-0	Dell International LLC / EMC C Senior Unsecured		2.B FE	40,082,700	40,000,000	40,573,988	40,062,967		(19,733)			4.750	4.673	AO	475,000	950,000	04/04/2025	04/01/2028	40,950,000
24879@-AA-4	Denton Cnty Electric Cooperati 1ST MTG SER 12A		1.D FE	28,077,373	28,077,373	26,242,356	28,077,373					3.750	3.749	AO	263,225	1,052,901	09/13/2012	10/01/2040	201,124
250847-EA-4	DTE Electric Co Senior Secured	RA	1.F FE	5,851,635	5,905,000	6,197,223	5,918,640		(4,821)			5.700	5.610	AO	84,146	336,585	10/14/2020	10/01/2037	6,073,293
251799-AA-0	Devon Energy Corp Senior Unsecured		2.B	7,745,165	7,000,000	8,167,706	7,327,259		(42,657)			7.950	6.989	AO	117,483	556,500	05/23/2017	04/15/2032	7,278,250
25179M-AL-7	Devon Energy Corp Senior Unsecured	C	2.B FE	58,152,599	60,120,000	58,317,061	58,072,236		58,911			5.600	5.930	JJ	1,552,432	2,243,360	03/27/2025	07/15/2041	61,803,360
25179M-AN-3	Devon Energy Corp Senior Unsecured	C	2.B FE	10,332,036	11,480,000	9,963,326	10,336,460		28,520			4.750	5.660	MN	69,677	545,300	03/27/2025	05/15/2042	11,752,650
25179M-AU-7	Devon Energy Corp Senior Unsecured		2.B FE	6,278,577	7,370,000	6,429,016	6,302,736		24,159			5.000	6.302	JD	16,378	368,500	02/21/2025	06/15/2045	7,554,250
25179M-BD-4	Devon Energy Corp Senior Unsecured		2.B FE	3,950,000	4,000,000	3,987,591	3,979,363		10,695			5.250	5.557	AO	44,333	210,000	02/21/2023	10/15/2027	4,105,000
25179M-BE-2	Devon Energy Corp Senior Unsecured		2.B FE	10,120,000	10,000,000	10,003,355	10,000,000		(23,037)			5.875	5.875	JD	26,111	587,500	12/13/2022	06/15/2028	10,293,750
25179M-BH-5	Devon Energy Corp Senior Unsecured	C	2.B FE	6,338,849	6,820,000	6,275,302	6,343,664		4,815			5.750	6.278	MS	115,466	410,668	03/10/2025	09/15/2054	7,016,075
25278X-AV-1	Diamondback Energy Inc Senior Unsecured		2.B FE	10,374,900	10,000,000	10,795,974	10,306,630		(34,873)			6.250	5.710	MS	184,028	625,000	12/12/2023	03/15/2033	10,312,500
25278X-AW-9	Diamondback Energy Inc Senior Unsecured	C	2.B FE	11,515,961	10,800,000	10,936,269	11,501,309		(10,925)			6.250	5.770	MS	198,750	675,000	09/06/2024	03/15/2053	11,137,500
25278X-AY-5	Diamondback Energy Inc Senior Unsecured		2.B FE	13,592,534	13,600,000	13,985,443	13,603,280		5,092			5.150	5.141	JJ	293,779	545,900	07/31/2025	01/30/2030	13,950,200
25278X-BA-6	Diamondback Energy Inc Senior Unsecured	C	2.B FE	53,060,446	54,700,000	51,792,416	53,070,332		9,458			5.750	5.968	AO	637,787	1,219,000	10/30/2025	04/18/2054	56,272,625
25278X-BB-4	Diamondback Energy Inc Senior Unsecured		2.B FE	32,711,683	33,650,000	31,817,657	32,718,210		6,396			5.900	6.086	AO	402,585	1,985,350	03/27/2025	04/18/2064	34,642,675
253393-AF-9	Dick's Sporting Goods Inc Senior Unsecured		2.B FE	3,995,240	4,000,000	3,680,808	3,996,949		449			3.150	3.164	JJ	58,100	126,000	01/10/2022	01/15/2032	4,063,000
253393-AG-7	Dick's Sporting Goods Inc Senior Unsecured	C	2.B FE	3,307,130	4,300,000	3,150,995	3,327,888		15,795			4.100	5.792	JJ	81,294	176,300	09/06/2024	01/15/2052	4,388,150

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
25434*-AH-6	Dimensional Fund Advisors LP SR NTS		1.E PL	10,000,000	10,000,000	7,905,245	10,000,000					2.880	2.880	JD	20,000	288,000	11/19/2021	12/06/2036	10,144,000
254687-DV-5	Walt Disney Co/The Senior Unsecured		1.F FE	3,010,092	3,000,000	3,393,626	3,006,749		(714)			6.550	6.510	MS	57,858	196,500	11/22/2019	03/15/2033	3,098,250
254687-DZ-6	Walt Disney Co/The Senior Unsecured	C	1.F FE	16,291,121	11,000,000	12,361,858	14,472,628		(345,765)			6.200	2.282	JD	30,311	682,000	06/19/2020	12/15/2034	11,341,000
254687-EB-8	Walt Disney Co/The Senior Unsecured	C	1.F FE	10,658,412	7,000,000	7,907,414	9,502,780		(220,705)			6.400	2.351	JD	19,911	448,000	07/10/2020	12/15/2035	7,224,000
254687-EH-5	Walt Disney Co/The Senior Unsecured	C	1.F FE	19,816,304	13,450,000	15,392,573	18,123,949		(325,023)			6.650	3.102	MN	114,288	894,425	06/19/2020	11/15/2037	13,897,213
254687-ER-3	Walt Disney Co/The Senior Unsecured		1.F FE	266,982	245,000	266,900	262,992		(752)			6.150	5.432	FA	5,692	15,068	11/22/2019	02/15/2041	252,534
254687-EZ-5	Walt Disney Co/The Senior Unsecured	C	1.F FE	4,984,696	3,850,000	4,887,233	4,942,042		(29,961)			7.750	5.407	JD	24,865	298,375	07/18/2024	12/01/2045	3,999,188
254687-FM-3	Walt Disney Co/The Senior Unsecured	C	1.F FE	10,528,927	16,280,000	10,356,592	10,566,035		37,107			2.750	5.393	MS	149,233		09/09/2025	09/01/2049	16,503,850
254687-FY-7	Walt Disney Co/The Senior Unsecured	C	1.F FE	8,307,320	9,000,000	7,553,682	8,395,560		28,281			3.500	4.101	MN	42,000	315,000	09/21/2022	05/13/2040	9,157,500
25468P-DB-9	TWDC Enterprises 18 Corp Senior Unsecured	C	1.F FE	6,022,716	6,000,000	5,047,069	6,018,800		(673)			4.125	4.101	JD	20,625	247,500	01/18/2019	06/01/2044	6,123,750
25470D-AD-1	Discovery Communications LLC Senior Unsecured		3.B FE	21,080,309	17,000,000	13,620,407	20,211,683		(166,265)			6.350	4.496	JD	89,958	1,079,500	07/02/2024	06/01/2040	17,539,750
25470D-AG-4	Discovery Communications LLC Senior Unsecured		3.B FE	6,081,301	7,150,000	4,526,508	6,179,259		32,270			4.950	6.276	MN	45,224	353,925	09/11/2024	05/15/2042	7,326,963
25470D-AJ-8	Discovery Communications LLC Senior Unsecured		3.B FE	4,519,250	5,000,000	3,421,389	4,613,801		13,060			4.875	5.578	AO	60,938	243,750	02/14/2017	04/01/2043	5,121,875
25470D-AS-8	Discovery Communications LLC Senior Unsecured		3.B FE	9,661,551	9,500,000	7,052,800	9,596,091		(10,194)			5.000	4.843	MS	133,264	475,000	03/30/2023	09/20/2037	9,737,500
25730#-AB-6	Mountainwest Pipeline, LLC SR NTS SER B		2.B	10,000,000	10,000,000	8,625,506	10,000,000					3.910	3.910	JJ	164,003	391,000	11/30/2017	01/31/2038	10,195,500
25746U-AN-9	Dominion Energy Inc Senior Unsecured		2.B FE	5,026,250	5,000,000	5,440,311	5,011,452		(1,225)			6.300	6.260	MS	92,750	315,000	04/07/2004	03/15/2033	5,157,500
25746U-BM-0	Dominion Energy Inc Senior Unsecured	C	2.B FE	3,131,795	2,875,000	2,658,269	3,047,516		(8,001)			4.900	4.352	FA	58,698	140,875	09/30/2013	08/01/2041	2,945,438
25746U-DG-1	Dominion Energy Inc Senior Unsecured		2.B FE	14,053,800	15,000,000	14,473,674	14,171,312		117,512			3.375	4.829	AO	126,563	253,125	04/25/2025	04/01/2030	15,253,125
25746U-DQ-9	Dominion Energy Inc Senior Unsecured	C	2.B FE	22,107,048	24,310,000	20,955,925	22,122,374		12,029			4.850	5.492	FA	445,413	339,500	09/12/2025	08/15/2052	24,899,518
25746U-DR-7	Dominion Energy Inc Senior Unsecured		2.B FE	10,030,300	10,000,000	10,392,835	10,028,063		(2,237)			5.375	5.323	MN	68,681	537,500	02/07/2025	11/15/2032	10,268,750
25746U-DT-3	Dominion Energy Inc Junior Subordinated		2.C FE	28,803,381	28,040,000	29,222,825	28,703,614		(99,767)			6.875	6.167	FA	803,229	1,084,188	04/29/2025	02/01/2055	29,003,875
25746U-DU-0	Dominion Energy Inc Junior Subordinated		2.C FE	3,127,500	3,000,000	3,251,674	3,119,856		(7,644)			7.000	6.363	JD	17,500	208,396	04/10/2025	06/01/2054	3,105,000
25746U-DV-8	Dominion Energy Inc Junior Subordinated		2.C FE	30,319,207	29,150,000	30,036,848	30,294,859		(24,347)			6.625	6.056	MN	246,763	965,594	09/12/2025	05/15/2055	30,115,594
25746U-DW-6	Dominion Energy Inc Senior Unsecured		2.B FE	15,123,150	15,000,000	15,418,128	15,112,195		(10,955)			5.000	4.809	JD	33,333	570,833	04/25/2025	06/15/2030	15,375,000
25746U-DY-2	Dominion Energy Inc Senior Unsecured	C	2.B FE	69,950,350	70,000,000	70,869,267	69,959,260		8,910			4.600	4.622	MN	411,444	1,627,889	05/08/2025	05/15/2028	71,610,000
25746U-DZ-9	Dominion Energy Inc Junior Subordinated		2.C FE	26,121,600	26,100,000	26,294,839	26,120,185		(1,415)			6.000	5.976	FA	630,750		08/04/2025	02/15/2056	26,883,000
25746U-EA-3	Dominion Energy Inc Junior Subordinated		2.C FE	16,698,599	16,490,000	16,585,687	16,696,509		(2,090)			6.200	6.027	FA	411,792		10/08/2025	02/15/2056	17,001,190
260003-AG-3	DOVER CORP Senior Unsecured		2.A FE	3,493,630	3,500,000	3,921,608	3,495,938		211			6.600	6.614	MS	68,017	231,000	03/11/2008	03/15/2038	3,615,500
260543-DK-6	Dow Chemical Co/The Senior Unsecured		2.B FE	20,576,974	21,900,000	19,058,990	20,581,719		4,317			5.600	6.046	FA	463,307	308,000	10/30/2025	02/15/2054	22,513,200
263901-AA-8	Duke Energy Indiana LLC Secured	C	1.F FE	17,473,381	11,450,000	12,667,086	15,934,646		(295,150)			6.350	2.673	FA	274,673	727,075	06/19/2020	08/15/2038	11,813,538
264399-ED-4	Duke Energy Carolinas LLC Senior Unsecured		2.A FE	2,982,600	3,000,000	3,327,626	2,992,848		815			6.450	6.494	AO	40,850	193,500	10/03/2002	10/15/2032	3,096,750
26441C-AT-2	Duke Energy Corp Senior Unsecured	C	2.B FE	4,374,525	4,500,000	3,416,191	4,398,194		3,034			3.750	3.908	MS	56,250	168,750	11/10/2016	09/01/2046	4,584,375
26441C-AX-3	Duke Energy Corp Senior Unsecured		2.B FE	5,613,303	6,000,000	5,932,990	5,810,490		109,271			3.150	5.207	FA	71,400	189,000	02/28/2024	08/15/2027	6,094,500
26441C-BM-6	Duke Energy Corp Senior Unsecured	C	2.B FE	9,975,200	10,000,000	7,725,633	9,979,538		999			3.300	3.317	JD	14,667	330,000	06/07/2021	06/15/2041	10,165,000
26441C-BS-3	Duke Energy Corp Senior Unsecured		2.B FE	9,969,200	10,000,000	10,054,912	9,976,302		7,102			4.300	4.414	MS	126,611	215,000	05/02/2025	03/15/2028	10,215,000
26441C-BW-4	Duke Energy Corp Senior Unsecured		2.B FE	11,986,920	12,000,000	12,246,170	11,994,549		2,618			5.000	5.025	JD	38,333	600,000	12/05/2022	12/08/2027	12,300,000
26441C-CA-1	Duke Energy Corp Senior Unsecured	C	2.B FE	3,938,562	3,760,000	3,893,011	3,937,761		(801)			6.100	5.754	MS	67,534	114,680	09/09/2025	09/15/2053	3,874,680
26441C-CC-7	Duke Energy Corp Senior Unsecured		2.B FE	10,092,600	10,000,000	10,205,653	10,077,371		(15,230)			4.850	4.566	JJ	237,111	242,500	05/02/2025	01/05/2029	10,242,500
26441C-CF-0	Duke Energy Corp Senior Unsecured		2.B FE	12,120,960	12,000,000	11,884,771	12,120,930		(30)			5.800	5.727	JD	30,933	348,000	11/12/2025	06/15/2054	12,348,000
26441C-CG-8	Duke Energy Corp Junior Subordinated	C	2.C FE	19,000,000	19,000,000	19,937,971	19,000,000					6.450	6.446	MS	408,500	663,544	04/04/2025	09/01/2054	19,612,750
26441C-CK-9	Duke Energy Corp Senior Unsecured		2.B FE	6,982,990	7,000,000	6,809,786	6,983,093		103			5.700	5.717	MS	121,917		09/08/2025	09/15/2055	7,199,500
26442C-AA-2	Duke Energy Carolinas LLC Senior Unsecured		2.A FE	6,130,194	5,650,000	6,101,818	6,123,671		(6,523)			6.100	5.121	JD	28,721	172,325	10/08/2025	06/01/2037	5,822,325
26442C-AE-4	Duke Energy Carolinas LLC 1ST MORTGAGE		1.F FE	6,076,732	5,580,000	6,047,740	6,070,221		(6,510)			6.050	5.080	AO	71,269	168,795	10/08/2025	04/15/2038	5,748,795
26442C-AH-7	Duke Energy Carolinas LLC 1ST MORTGAGE	C	1.F FE	7,463,919	7,330,000	7,412,127	7,462,159		(1,760)			5.300	5.119	FA	146,763		09/09/2025	02/15/2040	7,524,245
26442C-AN-4	Duke Energy Carolinas LLC Secured		1.F FE	1,343,465	1,255,000	1,055,818	1,325,059		(3,142)			4.000	3.545	MS	12,689	50,200	07/19/2019	09/30/2042	1,280,100
26442C-AT-1	Duke Energy Carolinas LLC Secured	C	1.F FE	3,608,241	4,000,000	3,031,243	3,634,393		8,940			3.700	4.328	JD	12,333	148,000	12/20/2022	12/01/2047	4,074,000
26442C-AU-8	Duke Energy Carolinas LLC Secured		1.F FE	2,160,953	1,900,000	1,508,378	2,120,390		(6,940)			3.950	3.204	MS	22,098	75,050	08/22/2019	03/15/2048	1,937,525
26442E-AG-5	Duke Energy Ohio Inc Secured	C	1.F FE	6,862,075	6,875,000	5,648,820	6,863,989		274			4.300	4.311	FA	123,177	295,625	01/03/2019	02/01/2049	7,022,813

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
26442U-AB-0	Duke Energy Progress LLC Secured		1.F FE	3,099,769	3,000,000	2,495,793	3,081,287		(2,788)			4.200	3.996	FA	47,600	126,000	06/01/2018	08/15/2045	3,063,000
26442U-AE-4	Duke Energy Progress LLC Secured		1.F FE	441,640	415,000	309,647	437,410		(725)			3.600	3.246	MS	4,399	14,940	08/22/2019	09/15/2047	422,470
26442U-AM-6	Duke Energy Progress LLC Secured	C	1.F FE	3,503,050	5,000,000	3,157,585	3,588,522		27,435			2.900	4.833	FA	54,778	145,000	09/16/2022	08/15/2051	5,072,500
26860#-AA-8	EIF Pio Pico LLC SR SECD NTS		1.G PL	8,926,219	8,926,219	8,187,716	8,926,219					4.170	4.170	JD	1,034	372,223	02/11/2015	12/31/2041	502,181
26875P-AN-1	EOG Resources Inc Senior Unsecured	C	1.G FE	10,977,651	11,324,000	10,549,716	11,053,797		22,923			3.900	4.210	AO	110,409	412,386	08/09/2024	04/01/2035	11,544,818
26875P-AQ-4	EOG Resources Inc Senior Unsecured	M	1.G FE	6,005,765	5,435,000	5,502,429	5,827,611		(33,777)			5.100	4.161	JJ	127,813	277,185	12/22/2021	01/15/2036	5,573,593
26884L-AF-6	EQT Corp Senior Unsecured		2.C FE	570,822	600,000	597,441	587,836		6,488			3.900	5.127	AO	5,850	23,400	04/04/2023	10/01/2027	611,700
26884L-AN-9	EQT Corp Senior Unsecured		2.C FE	10,424,040	12,000,000	11,287,805	10,874,704		174,674			3.625	5.675	MN	55,583	435,000	04/17/2023	05/15/2031	12,217,500
26884L-AR-0	EQT Corp Senior Unsecured	C	2.C FE	49,058,778	48,800,000	51,013,641	49,058,172		(4,739)			5.750	5.664	FA	1,169,167	2,443,750	09/22/2025	02/01/2034	50,203,000
26884L-AV-1	EQT Corp Senior Unsecured		2.C FE	499,261	500,000	509,468	499,367		106			5.500	5.554	JJ	12,681		09/10/2025	07/15/2028	513,750
26884T-AE-2	ERAC USA Finance LLC Senior Unsecured		1.G FE	1,369,299	1,275,000	1,294,553	1,344,600		(2,703)			5.625	5.125	MS	21,117	71,719	02/06/2014	03/15/2042	1,310,859
27409L-AC-7	East Ohio Gas Co/The Senior Unsecured		1.G FE	7,766,010	9,000,000	8,143,819	7,953,696		187,686			2.000	4.939	JD	8,000	180,000	01/31/2025	06/15/2030	9,090,000
27636A-AA-0	Eastern Energy Gas Holdings LL Senior Unsecured	C	2.A FE	36,192,580	36,740,000	35,578,259	36,196,828		4,248			5.650	5.756	AO	438,227	1,037,905	10/08/2025	10/15/2054	37,777,905
278865-AW-0	Ecolab Inc Senior Unsecured		1.G FE	3,375,300	3,500,000	2,645,418	3,398,869		3,019			3.700	3.902	MN	21,583	129,500	11/14/2016	11/01/2046	3,564,750
278865-BA-7	Ecolab Inc Senior Unsecured	C	1.G FE	1,989,618	2,000,000	1,615,498	1,991,345		244			3.950	3.980	JD	6,583	79,000	04/17/2018	12/01/2047	2,039,500
281020-AN-7	Edison International Senior Unsecured		2.C FE	607,693	600,000	610,651	604,517		(3,175)			5.750	5.145	JD	1,533	34,500	01/09/2025	06/15/2027	617,250
28336L-BH-1	Kinder Morgan Inc Senior Unsecured		2.B FE	4,439,935	4,350,000	5,077,566	4,406,571		(3,241)			7.420	7.247	FA	121,935	322,770	04/01/2011	02/15/2037	4,511,385
28370T-AD-1	Kinder Morgan Energy Partners Senior Unsecured	C	2.B FE	10,216,168	8,000,000	9,347,409	9,708,076		(74,149)			7.500	5.386	MN	76,667	600,000	07/29/2020	11/15/2040	8,300,000
286857-B*-7	Elizabethtown Gas Co 1ST MTG SER 18A-3		1.F Z	2,000,000	2,000,000	1,824,748	2,000,000					4.290	4.290	JD	2,622	85,800	09/19/2018	12/20/2038	2,042,900
28932M-AJ-4	Elm Road Generating Station Su SR SECD NTS SER B	RA	1.F FE	13,921,500	12,000,000	12,734,069	13,499,249		(115,021)			5.848	4.324	JJ	315,792	701,760	02/25/2022	01/19/2041	801,026
291011-AQ-7	Emerson Electric Co Senior Unsecured		1.F FE	983,350	1,000,000	1,091,590	993,441		782			6.000	6.122	FA	22,667	60,000	08/14/2002	08/15/2032	1,030,000
292480-AJ-9	Energy Transfer LP Senior Unsecured	C	2.B FE	15,951,865	16,450,000	14,321,938	16,042,268		12,321			5.000	5.207	MN	105,097	822,500	01/10/2017	05/15/2044	16,861,250
292505-AD-6	Ovintiv Inc Senior Unsecured	C	2.C FE	2,579,992	2,420,000	2,600,627	2,510,534		(10,723)			6.500	5.836	FA	59,424	157,300	07/19/2018	08/15/2034	2,498,650
29250R-AG-1	Enbridge Energy Partners LP Senior Unsecured		2.A FE	6,841,050	7,000,000	7,580,070	6,917,935		6,556			6.300	6.474	JD	19,600	441,000	01/25/2006	12/15/2034	7,220,500
29250R-AP-1	Enbridge Energy Partners LP Senior Unsecured	RA	2.A FE	3,559,095	3,000,000	3,536,102	3,352,967		(20,015)			7.500	6.090	AO	47,500	225,000	12/14/2011	04/15/2038	3,112,500
29250R-AT-3	Enbridge Energy Partners LP Senior Unsecured	C	2.A FE	8,182,251	8,016,000	7,973,406	8,154,901		(7,571)			5.500	5.311	MS	129,815	440,880	10/28/2020	09/15/2040	8,236,440
29250R-AX-4	Enbridge Energy Partners LP Senior Unsecured	C	2.A FE	18,584,842	15,680,000	18,197,275	18,512,470		(54,683)			7.375	5.804	AO	244,129	767,000	12/17/2025	10/15/2045	16,258,200
29261A-AB-6	Encompass Health Corp Senior Unsecured		3.C FE	9,591,700	10,000,000	9,957,951	9,647,571		55,871			4.750	5.730	FA	197,917	237,500	04/07/2025	02/01/2030	10,237,500
29273R-AP-4	Energy Transfer LP Senior Unsecured		2.B FE	6,158,832	6,200,000	6,292,063	6,161,377		1,475			6.050	6.113	JD	31,258	375,100	06/26/2024	06/01/2041	6,387,550
29273R-AR-0	Energy Transfer LP Senior Unsecured	C	2.B FE	26,383,415	24,631,000	25,971,323	26,337,714		(36,256)			6.500	5.816	FA	667,090	572,000	12/17/2025	02/01/2042	25,431,508
29273R-BE-8	Energy Transfer LP Senior Unsecured	C	2.B FE	15,199,444	15,968,000	15,614,785	15,447,970		41,516			4.900	5.346	MS	230,383	782,432	03/23/2023	03/15/2035	16,359,216
29273R-BF-5	Energy Transfer LP Senior Unsecured		2.B FE	14,512,656	16,150,000	14,307,001	14,526,890		10,750			5.150	6.039	MS	244,897	257,500	12/17/2025	03/15/2045	16,565,863
29273R-BG-3	Energy Transfer LP Senior Unsecured		2.B FE	7,942,000	8,000,000	8,000,782	7,999,733		6,781			4.750	4.838	JJ	175,222	380,000	06/18/2015	01/15/2026	8,190,000
29273R-BJ-7	Energy Transfer LP Senior Unsecured		2.B FE	18,684,320	18,600,000	18,328,678	18,682,213		(2,202)			6.125	6.086	JD	50,633	1,139,250	07/17/2024	12/15/2045	19,169,625
29273R-BL-2	Energy Transfer LP Senior Unsecured	C	2.B FE	10,394,039	11,200,000	9,970,466	10,420,099		17,904			5.300	5.876	AO	125,316	593,600	09/06/2024	04/15/2047	11,496,800
29273V-AP-5	Energy Transfer LP Senior Unsecured	C	2.B FE	35,722,094	35,000,000	35,959,844	35,533,362		(189,737)			5.550	4.747	FA	733,833	1,110,000	03/21/2025	02/15/2028	35,971,250
29273V-AT-7	Energy Transfer LP Senior Unsecured		2.B FE	25,727,820	24,000,000	25,937,239	25,569,901		(157,919)			6.400	4.842	JD	128,000	1,056,000	08/01/2025	12/01/2030	24,768,000
29273V-AW-0	Energy Transfer LP Senior Unsecured		2.B FE	19,617,002	20,000,000	18,983,312	19,618,554		1,552			5.950	6.092	MN	152,056	595,000	10/30/2025	05/15/2054	20,595,000
29273V-AX-8	Energy Transfer LP Junior Subordinated		3.A FE	30,534,400	29,600,000	31,606,137	30,343,820		(162,397)			8.000	7.079	MN	302,578	2,368,000	04/03/2025	05/15/2054	30,784,000
29273V-AY-6	Energy Transfer LP Senior Unsecured		2.B FE	9,895,444	9,600,000	9,883,332	9,888,481		(6,963)			5.550	5.094	MN	68,080	266,400	09/24/2025	05/15/2034	9,866,400
29273V-AZ-3	Energy Transfer LP Senior Unsecured		2.B FE	10,106,900	10,000,000	10,300,169	10,089,219		(17,681)			5.250	4.964	JJ	262,500	262,500	03/14/2025	07/01/2029	10,262,500
29273V-BA-7	Energy Transfer LP Senior Unsecured		2.B FE	9,176,288	8,800,000	9,068,704	9,135,783		(31,171)			5.600	5.039	MS	164,267	492,800	09/06/2024	09/01/2034	9,046,400
29273V-BB-5	Energy Transfer LP Senior Unsecured		2.B FE	12,471,557	11,900,000	11,457,634	12,461,784		(7,781)			6.050	5.711	MS	239,983	719,950	09/13/2024	09/01/2054	12,259,975
29273V-BF-6	Energy Transfer LP Senior Unsecured	C	2.B FE	16,155,116	16,458,000	16,163,071	16,160,052		4,936			6.200	6.337	AO	255,099	586,728	04/29/2025	04/01/2055	16,968,198
29278N-AE-3	Energy Transfer LP Senior Unsecured		2.B FE	12,402,720	12,000,000	11,660,832	12,392,746		(8,774)			6.000	5.736	JD	32,000	720,000	09/13/2024	06/15/2048	12,360,000
29278N-AR-4	Energy Transfer LP Senior Unsecured	C	2.B FE	22,599,635	26,810,000	22,491,676	22,603,424		3,786			5.000	6.261	MN	171,286	100,000	12/17/2025	05/15/2050	27,480,250
29279F-AA-7	Energy Transfer LP Senior Unsecured	C	2.B FE	18,628,568	16,800,000	16,661,380	18,488,622		(37,174)			6.250	5.470	AO	221,667	1,050,000	09/06/2024	04/15/2049	17,325,000
29280H-AB-8	Enel Finance America LLC Senior Unsecured	RA	2.B FE	20,566,729	28,740,000	20,715,094	20,672,089		105,360			2.875	5.605	JJ	387,890	28,750	09/09/2025	07/12/2041	29,153,138

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29287@-AB-7	Engine Lease Finance Corp SR NTS SER B		2.B Z	5,000,000	5,000,000	4,991,071	5,000,000					4.630	4.630	MN	21,864	231,500	10/25/2018	11/27/2028	5,115,750
29287@-AC-5	Engine Lease Finance Corp SR NTS SER C		2.B PL	11,000,000	11,000,000	10,976,660	11,000,000					4.630	4.630	JJ	232,014	509,300	10/25/2018	01/17/2029	11,254,650
29287@-AD-3	Engine Lease Finance Corp SR NTS SER D		2.B PL	3,000,000	3,000,000	2,957,611	3,000,000					4.730	4.730	MN	13,402	141,900	10/25/2018	11/27/2030	3,070,950
29287@-AE-1	Engine Lease Finance Corp SR NTS SER D		2.B PL	15,000,000	15,000,000	14,802,800	15,000,000					4.730	4.730	JJ	323,217	709,500	10/25/2018	01/17/2031	15,354,750
29360A-AB-6	Enstar Finance LLC Junior Subordinated	RA	2.C FE	18,302,105	19,000,000	18,780,417	18,333,985		20,534			5.500	5.830	JJ	481,861	742,500	11/13/2025	01/15/2042	19,522,500
29362U-AC-8	Entegris Inc SENIOR		3.B FE	2,874,870	3,000,000	2,979,319	2,910,140		35,270			4.375	5.792	AO	27,708	131,250	01/09/2025	04/15/2028	3,065,625
29364G-AL-7	Entergy Corp Senior Unsecured	C	2.B FE	5,747,805	5,500,000	5,153,123	5,575,950		(19,992)			2.800	2.406	JD	6,844	154,000	07/24/2024	06/15/2030	5,577,000
29364G-AN-3	Entergy Corp Senior Unsecured		2.B FE	18,530,000	20,000,000	18,970,964	18,830,617		300,617			1.900	4.440	JD	16,889	380,000	04/25/2025	06/15/2028	20,190,000
29364G-AQ-6	Entergy Corp Junior Subordinated		2.C FE	38,713,073	38,230,000	40,198,616	38,641,274		(71,799)			7.125	6.779	JD	226,991	2,723,888	04/29/2025	12/01/2054	39,591,944
29364W-AT-5	Entergy Louisiana LLC Secured		1.F FE	1,060,069	1,000,000	913,018	1,000,000					5.000	5.000	JJ	23,056	50,000	12/23/2020	07/15/2044	1,025,000
29364W-AV-0	Entergy Louisiana LLC Secured	C	1.F FE	4,737,508	4,960,000	4,543,760	4,747,116		3,868			4.950	5.303	JJ	113,212	209,385	06/13/2025	01/15/2045	5,082,760
29364W-AW-8	Entergy Louisiana LLC Secured		1.F FE	755,067	775,000	764,471	770,381		1,940			3.250	3.528	AO	6,297	25,188	12/15/2016	04/01/2028	787,594
29364W-AY-4	Entergy Louisiana LLC Secured		1.F FE	2,788,110	3,000,000	2,970,455	2,950,922		62,984			2.400	4.649	AO	18,000	72,000	04/21/2023	10/01/2026	3,036,000
29364W-BA-5	Entergy Louisiana LLC Secured		1.F FE	9,984,400	10,000,000	9,650,430	9,991,295		1,023			4.000	4.014	MS	117,778	400,000	03/20/2018	03/15/2033	10,200,000
29364W-BB-3	Entergy Louisiana LLC Secured	C	1.F FE	13,274,698	14,300,000	11,570,695	13,305,102		22,679			4.200	4.690	MS	200,200	600,600	09/23/2024	09/01/2048	14,600,300
29364W-BC-1	Entergy Louisiana LLC Secured	C	1.F FE	4,964,650	5,000,000	3,998,348	4,969,118		718			4.200	4.241	AO	52,500	210,000	03/06/2019	04/01/2050	5,105,000
29365@-AD-8	Entergy New Orleans LLC 1ST MTG		2.B	15,000,000	15,000,000	14,139,920	15,000,000					4.190	4.190	MN	73,325	628,500	11/09/2021	11/19/2031	15,314,250
29365T-AF-1	Entergy Texas Inc Secured		1.G FE	8,976,420	9,000,000	8,889,038	8,994,871		2,545			3.450	3.481	JD	25,875	310,500	11/14/2017	12/01/2027	9,155,250
29365T-AH-7	Entergy Texas Inc Secured		1.G FE	2,895,489	3,230,000	3,003,487	2,922,083		15,433			4.500	5.524	MS	36,741	145,350	04/08/2024	03/30/2039	3,302,675
29365T-AK-0	Entergy Texas Inc Senior Secured	C	1.G FE	28,330,258	32,430,000	28,619,203	29,104,089		550,734			1.750	3.910	MS	167,105	567,525	08/09/2024	03/15/2031	32,713,763
29365T-AN-4	Entergy Texas Inc Secured		1.G FE	6,975,920	7,000,000	6,986,603	6,977,027		8			5.800	5.824	MS	135,333		08/08/2023	09/01/2053	7,203,000
29366M-AA-6	Entergy Arkansas LLC Secured	C	1.F FE	2,485,175	2,500,000	2,021,337	2,487,143		320			4.200	4.235	AO	26,250	105,000	03/13/2019	04/01/2049	2,552,500
29366M-AB-4	Entergy Arkansas LLC Secured	C	1.F FE	6,317,024	6,338,000	3,786,495	6,319,416		504			2.650	2.666	JD	7,465	167,957	09/10/2020	06/15/2051	6,421,979
29366W-AG-1	Entergy Mississippi LLC Secured	C	1.F FE	6,270,135	6,320,000	6,365,452	6,271,603		1,468			5.800	5.855	AO	77,385	215,863	04/29/2025	04/15/2055	6,503,280
29379V-AG-8	Enterprise Products Operating Senior Unsecured	M	1.G FE	20,137,576	17,690,000	19,074,342	19,798,484		(70,635)			6.125	4.914	AO	228,742	704,008	09/09/2025	10/15/2039	18,231,756
29379V-AN-3	Enterprise Products Operating Junior Subordinated		2.B FE	2,680,900	2,720,000	2,697,221	2,681,174		145			7.538	7.723	MJSD	17,656	202,935	05/30/2024	06/01/2067	2,772,398
29379V-AQ-6	Enterprise Products Operating Senior Unsecured	C	1.G FE	25,794,015	21,520,000	24,036,026	24,873,467		(154,972)			6.450	4.933	MS	462,680	1,388,040	12/12/2024	09/01/2040	22,214,020
29379V-AT-0	Enterprise Products Operating Senior Unsecured	C	1.G FE	3,080,073	2,350,000	2,483,370	2,934,977		(28,353)			5.950	3.771	FA	58,260	139,825	06/17/2020	02/01/2041	2,419,913
29379V-AV-5	Enterprise Products Operating Senior Unsecured		1.G FE	16,942,836	16,630,000	16,989,038	16,932,194		(10,416)			5.700	5.528	FA	358,099	947,910	12/30/2024	02/15/2042	17,103,955
29379V-AW-3	Enterprise Products Operating Senior Unsecured	C	1.G FE	9,952,131	10,355,000	9,627,609	9,917,873		14,776			4.850	5.216	FA	189,727	502,218	12/30/2024	08/15/2042	10,606,109
29379V-AY-9	Enterprise Products Operating Senior Unsecured	C	1.G FE	1,971,160	2,000,000	1,760,941	1,978,501		816			4.450	4.541	FA	33,622	89,000	12/23/2014	02/15/2043	2,044,500
29379V-BA-0	Enterprise Products Operating Senior Unsecured	C	1.G FE	26,448,679	28,000,000	25,625,872	26,526,917		46,678			4.850	5.302	MS	399,856	1,358,000	06/27/2024	03/15/2044	28,679,000
29379V-BC-6	Enterprise Products Operating Senior Unsecured	C	1.G FE	1,889,919	2,000,000	1,877,167	1,894,241		3,047			5.100	5.552	FA	38,533	102,000	07/31/2024	02/15/2045	2,051,000
29379V-BH-5	Enterprise Products Operating Senior Unsecured	C	1.G FE	2,437,967	2,500,000	2,498,583	2,495,299		37,728			3.700	5.279	FA	34,944	92,500	06/18/2024	02/15/2026	2,546,250
29379V-BJ-1	Enterprise Products Operating Senior Unsecured	C	1.G FE	1,928,096	2,000,000	1,812,017	1,930,684		1,885			4.900	5.177	MN	12,522	98,000	09/11/2024	05/15/2046	2,049,000
29379V-BM-4	Enterprise Products Operating Junior Subordinated		2.B FE	4,202,583	4,250,000	4,238,371	4,215,993		(8,028)			7.126	7.247	FMAN	38,734	57,619	12/11/2025	08/16/2077	4,326,076
29379V-BN-2	Enterprise Products Operating Junior Subordinated		2.B FE	63,752,774	64,413,000	64,254,222	63,655,657		(20,998)			5.250	5.273	FA	1,268,131	1,347,833	10/08/2025	08/16/2077	66,103,841
29379V-BQ-5	Enterprise Products Operating Senior Unsecured	C	1.G FE	14,979,750	15,000,000	12,329,552	14,982,889		459			4.250	4.258	FA	240,833	637,500	02/01/2018	02/15/2048	15,318,750
29379V-BR-3	Enterprise Products Operating Junior Subordinated		2.B FE	15,381,890	15,700,000	15,635,165	15,383,536		1,433			5.375	5.493	FA	318,797	502,563	03/10/2025	02/15/2078	16,121,938
29379V-BZ-5	Enterprise Products Operating Senior Unsecured		1.G FE	3,974,400	4,000,000	2,925,573	3,976,232		324			3.950	3.982	JJ	66,272	158,000	01/06/2020	01/31/2060	4,079,000
29379V-CB-7	Enterprise Products Operating Senior Unsecured		1.G FE	978,540	1,000,000	670,150	980,286		436			3.300	3.412	FA	12,467	33,000	10/06/2021	02/15/2053	1,016,500
29379V-CF-8	Enterprise Products Operating Senior Unsecured	C	1.G FE	39,882,000	40,000,000	40,458,940	39,902,086		9,673			4.850	4.887	JJ	813,722	1,940,000	01/02/2024	01/31/2034	40,970,000
29444U-BG-0	Equinix Inc Senior Unsecured	RA	2.B FE	6,247,951	6,700,000	6,480,042	6,403,420		155,469			1.800	4.820	JJ	55,610	60,300	02/21/2025	07/15/2027	6,760,300
29444U-BL-9	Equinix Inc Senior Unsecured	C	2.A FE	8,016,796	8,880,000	8,427,682	8,270,491		228,072			1.550	4.872	MS	40,527	137,640	02/21/2025	03/15/2028	8,948,820
29444U-BM-7	Equinix Inc Senior Unsecured		2.A FE	17,898,840	18,000,000	11,306,354	17,909,973		2,304			2.950	2.978	MS	156,350	531,000	09/23/2020	09/15/2051	18,265,500
29444U-BQ-8	Equinix Inc Senior Unsecured		2.A FE	1,997,120	2,000,000	1,981,896	1,999,778		591			1.450	1.480	MN	3,706	29,000	05/03/2021	05/15/2026	2,014,500
29605J-AA-4	Esab Corp ESAB CORP		3.A FE	15,198,450	15,000,000	15,442,139	15,153,542		(44,908)			6.250	5.766	AO	197,917	937,500	04/07/2025	04/15/2029	15,468,750
29669*-AA-9	Essentia Health SR SECD NTS QQQ		1.G	32,123,366	32,123,366	31,546,906	32,123,366					3.990	3.989	FA	484,206	1,281,722	02/22/2013	02/15/2035	725,042

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29669*-AB-7	Essentia Health SR SECD NTS SER VVV		1.G YE	4,646,111	4,646,111	4,103,026	4,646,111					3.900	3.900	FA	68,453	181,198	12/21/2016	02/15/2040	1,424,751
29736R-AF-7	Estee Lauder Cos Inc/The Senior Unsecured	C	1.G FE	1,107,535	1,200,000	924,634	1,126,145		3,015			3.700	4.219	FA	16,773	44,400	01/18/2019	08/15/2042	1,222,200
30034W-AB-2	EVERGY INC Senior Unsecured		2.B FE	13,947,900	15,000,000	14,301,036	14,097,134		149,234			2.900	4.689	MS	128,083	217,500	04/25/2025	09/15/2029	15,217,500
30034W-AE-6	EVERGY INC Unsecured	C	2.C FE	30,499,607	31,000,000	31,729,796	30,501,180		1,573			6.650	6.688	JD	171,792	1,876,039	10/08/2025	06/01/2055	32,030,750
30036F-AE-1	Evergy Kansas Central Inc Senior Unsecured		2.A FE	20,143,400	20,000,000	20,299,664	20,112,021		(31,379)			4.700	4.430	MS	282,000	470,000	04/25/2025	03/13/2028	20,470,000
30037F-AA-8	Evergy Missouri West Inc Secured		2.A FE	26,216,249	26,160,000	26,679,896	26,211,903		(19,375)			5.150	5.036	JD	59,877	1,347,240	03/10/2025	12/15/2027	26,833,620
30040W-AH-1	Eversource Energy Senior Unsecured	C	2.B FE	1,175,400	1,000,000	710,391	1,151,818		(4,636)			3.450	2.585	JJ	15,908	34,500	08/11/2020	01/15/2050	1,017,250
30040W-AQ-1	Eversource Energy Senior Unsecured	C	2.B FE	21,727,914	22,920,000	22,622,104	22,435,666		350,344			2.900	4.786	MS	221,560	477,340	03/27/2025	03/01/2027	23,252,340
30040W-AU-2	Eversource Energy Senior Unsecured	C	2.B FE	12,480,500	12,500,000	12,632,706	12,484,793		1,658			5.125	5.145	MN	81,858	640,625	05/08/2023	05/15/2033	12,820,313
30040W-AZ-1	Eversource Energy Senior Unsecured		2.B FE	4,986,150	5,000,000	5,292,623	4,987,443		1,076			5.950	5.988	JJ	137,181	297,500	04/15/2024	07/15/2034	5,148,750
30040W-BA-5	Eversource Energy Senior Unsecured		2.B FE	13,597,824	13,600,000	14,346,902	13,598,204		282			5.850	5.853	AO	167,960	795,600	04/15/2024	04/15/2031	13,997,800
30042*-AA-5	Eversource Gas Co of Massachus 1ST MTG SER A		1.G	8,000,000	8,000,000	6,934,411	8,000,000					2.110	2.110	AO	42,200	168,800	09/15/2021	10/01/2031	8,084,400
30161M-AN-3	Constellation Energy Generatio Senior Unsecured	C	2.A FE	11,796,760	12,000,000	12,075,667	11,814,992		6,603			5.600	5.746	JD	29,867	672,000	04/14/2023	06/15/2042	12,336,000
30161N-AQ-4	Exelon Corp Senior Unsecured	C	2.B FE	9,972,674	10,000,000	9,971,823	9,983,537		1,335			4.950	4.972	JD	22,000	495,000	05/19/2016	06/15/2035	10,247,500
30161N-AS-0	Exelon Corp Senior Unsecured	C	2.B FE	4,983,265	5,000,000	4,630,734	4,986,556		396			5.100	5.122	JD	11,333	255,000	05/19/2016	06/15/2045	5,127,500
30161N-AU-5	Exelon Corp Senior Unsecured		2.B FE	5,781,900	6,000,000	5,990,868	5,971,770		95,132			3.400	5.070	AO	43,067	204,000	12/18/2023	04/15/2026	6,102,000
30161N-BK-6	Exelon Corp Senior Unsecured	C	2.B FE	19,979,000	20,000,000	20,810,844	19,984,678		1,705			5.300	5.313	MS	312,111	1,060,000	02/16/2023	03/15/2033	20,530,000
30161N-BL-4	Exelon Corp Senior Unsecured	C	2.B FE	27,028,198	27,410,000	26,591,798	27,032,130		2,324			5.600	5.700	MS	451,960	1,103,480	09/09/2025	03/15/2053	28,177,480
30161N-BQ-3	Exelon Corp Jr Subordinated	C	2.C FE	36,753,900	37,000,000	38,541,957	36,761,467		7,567			6.500	6.530	MS	708,139	1,301,806	10/08/2025	03/15/2055	38,202,500
30161N-BS-9	Exelon Corp Senior Unsecured	C	2.B FE	13,767,184	13,730,000	13,831,058	13,768,413		1,229			5.875	5.854	MS	237,510	457,095	09/09/2025	03/15/2055	14,133,319
30231G-AN-2	Exxon Mobil Corp Senior Unsecured	C	1.D FE	15,991,044	19,200,000	15,043,242	16,113,021		95,811			3.567	4.866	MS	218,776	684,864	09/23/2024	03/06/2045	19,542,432
30231G-AT-9	Exxon Mobil Corp Senior Unsecured		1.D FE	275,000	275,000	274,651	275,000					3.043	3.043	MS	2,789	8,368	02/29/2016	03/01/2026	279,184
30231G-AW-2	Exxon Mobil Corp Senior Unsecured	C	1.D FE	24,777,036	27,500,000	23,042,291	24,873,952		74,946			4.114	4.860	MS	377,117	1,131,350	09/13/2024	03/01/2046	28,065,675
30231G-AY-8	Exxon Mobil Corp Senior Unsecured		1.D FE	2,734,690	3,500,000	2,805,606	2,776,867		36,054			2.995	5.120	FA	39,309	104,825	10/28/2024	08/16/2039	3,552,413
30231G-AZ-5	Exxon Mobil Corp Senior Unsecured	C	1.D FE	14,912,650	20,200,000	13,824,694	15,058,417		113,327			3.095	4.931	FA	234,446	625,190	09/13/2024	08/16/2049	20,512,595
30231G-BF-8	Exxon Mobil Corp Senior Unsecured	C	1.D FE	25,206,750	26,800,000	24,614,173	25,339,112		69,710			4.227	4.756	MS	320,970	1,132,836	09/06/2024	03/19/2040	27,366,418
30231G-BG-6	Exxon Mobil Corp Senior Unsecured	C	1.D FE	8,000,696	8,800,000	7,401,613	8,022,119		16,351			4.327	4.958	MS	107,887	380,776	09/06/2024	03/19/2050	8,990,388
30231G-BM-3	Exxon Mobil Corp Senior Unsecured	C	1.D FE	6,912,468	9,200,000	6,617,802	6,996,346		41,639			3.452	5.158	AO	67,046	317,584	12/12/2023	04/15/2051	9,358,792
30231G-BN-1	Exxon Mobil Corp Senior Unsecured		1.D FE	13,328,650	15,000,000	14,059,791	13,601,401		234,625			2.610	4.814	AO	82,650	391,500	02/13/2025	10/15/2030	15,195,750
302570-AW-6	NextEra Energy Capital Holding Junior Subordinated		2.B FE	4,500,000	5,000,000	4,365,708	5,774,451		492,871			6.314	5.414	JAJO	80,683	339,827	04/25/2017	10/01/2066	5,078,978
302570-AX-4	NextEra Energy Capital Holding Junior Subordinated		2.B FE	4,863,440	5,500,000	4,932,125	5,277,986		(101,825)			6.110	6.437	MJSD	15,869	370,281	05/30/2024	06/15/2067	5,587,684
30288*-AC-4	FLNG Liquefaction 2 LLC SR SECD NTS SER A		2.B FE	11,367,000	11,367,000	10,639,963	11,367,000					4.280	4.280	JD	1,351	486,508	12/13/2017	06/30/2038	991,269
30288*-AE-0	FLNG Liquefaction 2 LLC SR SECD NTS		2.B FE	7,329,057	7,759,000	7,222,858	7,351,708		20,291			4.390	5.224	JD	946	340,620	05/30/2024	12/31/2038	1,106,986
30290Y-AF-8	FS Credit Opportunities Corp MRPS SER 2027		1.D FE	10,000,000	10,000,000	9,803,094	10,000,000					2.950	2.950	JJ	123,736	295,000	10/21/2021	01/31/2027	10,147,500
30303M-8G-0	Meta Platforms Inc Senior Unsecured	C	1.D FE	2,828,340	3,000,000	2,995,434	2,925,897		42,781			3.500	5.107	FA	39,667	105,000	08/21/2023	08/15/2027	3,052,500
30303M-8J-4	Meta Platforms Inc Senior Unsecured	C	1.D FE	4,904,717	5,000,000	4,074,559	4,909,893		1,709			4.450	4.568	FA	84,056	222,500	12/29/2022	08/15/2052	5,111,250
30303M-8K-1	Meta Platforms Inc Senior Unsecured		1.D FE	8,511,072	9,100,000	7,359,244	8,522,520		5,058			4.650	5.027	FA	159,857	423,150	04/02/2024	08/15/2062	9,311,575
30303M-8R-6	Meta Platforms Inc Senior Unsecured		1.D FE	19,417,300	18,200,000	17,489,721	19,404,678		(10,534)			5.750	5.335	MN	133,719	845,250	07/30/2025	05/15/2063	18,723,250
30303M-8V-7	Meta Platforms Inc Senior Unsecured		1.D FE	12,418,146	11,700,000	10,882,565	12,404,436		(11,056)			5.400	4.999	FA	238,680	642,330	09/13/2024	08/15/2054	12,015,900
30303M-8W-5	Meta Platforms Inc Senior Unsecured		1.D FE	30,512,870	28,700,000	26,704,948	30,494,725		(14,827)			5.550	5.172	FA	601,743	1,500,905	08/20/2025	08/15/2064	29,496,425
30303M-8X-3	Meta Platforms Inc Senior Unsecured		1.D FE	67,353,741	67,500,000	65,661,192	67,354,740		999			5.500	5.518	MN	598,125		10/31/2025	11/15/2045	69,356,250
30303M-AE-2	Meta Platforms Inc Senior Unsecured		1.D FE	25,930,590	26,000,000	24,986,577	25,930,893		303			5.625	5.643	MN	235,625		10/31/2025	11/15/2055	26,731,250
30306V-A@-8	FLNG Liquefaction 3 LLC SR SECD NTS		2.B FE	24,790,400	24,790,400	23,154,179	24,790,400					4.360	4.362	JD	3,002	1,080,861	07/24/2019	06/30/2039	1,533,517
303250-AE-4	Fair Isaac Corp Senior Unsecured		3.A FE	4,996,950	5,000,000	5,006,859	4,999,055		2,105			5.250	5.302	MN	33,542	262,500	04/04/2025	05/15/2026	5,131,250
30571#-AA-0	Fairview Health Services SECD REV BDS		2.A	25,831,971	25,831,971	23,337,660	25,831,971					4.160	4.160	MN	137,311	1,074,610	09/02/2015	11/15/2043	2,008,523
31428X-DK-9	FedEx Corp Senior Unsecured		2.B FE	3,837,707	4,000,000	3,703,749	3,841,116		3,409			3.900	4.435	FA	65,000		10/08/2025	02/01/2035	4,078,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
31428X-DM-5	FedEx Corp Senior Unsecured	C	2.B FE	7,897,636	8,000,000	6,361,231	7,898,950		1,314			3.875	3.979	FA	129,167		10/01/2025	08/01/2042	8,155,000
31428X-DN-3	FedEx Corp Senior Unsecured	C	2.B FE	4,492,127	4,685,000	3,796,079	4,493,870		1,743			4.100	4.441	AO	40,551	96,043	10/08/2025	04/15/2043	4,781,043
31428X-DP-8	FedEx Corp Senior Unsecured	C	2.B FE	16,610,638	15,768,000	14,400,246	16,604,473		(6,165)			5.100	4.658	JJ	370,811		10/27/2025	01/15/2044	16,170,084
31428X-DQ-6	FedEx Corp Senior Unsecured	C	2.B FE	4,148,995	5,105,000	4,043,508	4,154,164		5,169			4.100	5.716	FA	87,210		10/27/2025	02/01/2045	5,209,653
31428X-DV-5	FedEx Corp Senior Unsecured		2.B FE	6,955,699	7,000,000	6,128,903	6,956,041		343			4.950	4.996	AO	71,225	173,250	10/08/2025	10/17/2048	7,173,250
31428X-DX-1	FedEx Corp Senior Unsecured		2.B FE	1,004,813	1,000,000	729,008	1,004,813					4.500	4.474	FA	18,750		10/08/2025	02/01/2065	1,022,500
314382-AA-0	Fells Point Funding Trust Senior Unsecured		2.A FE	945,473	1,000,000	988,171	976,071		20,978			3.046	5.357	JJ	12,776	30,460	07/10/2024	01/31/2027	1,015,230
31620R-AL-9	Fidelity National Financial In Senior Unsecured		2.B FE	3,987,550	4,000,000	2,545,621	3,988,689		279			3.200	3.216	MS	36,978	132,000	09/16/2021	09/17/2051	4,064,000
316773-CH-1	Fifth Third Bancorp Subordinated		2.B FE	2,854,830	3,000,000	3,688,075	2,897,515		4,599			8.250	8.711	MS	82,500	247,500	11/10/2009	03/01/2038	3,123,750
316773-DA-5	Fifth Third Bancorp Senior Unsecured	C	2.A FE	6,243,657	6,550,000	6,430,486	6,359,089		115,433			2.550	4.817	MN	25,982	167,025	02/21/2025	05/05/2027	6,633,513
316773-DJ-6	Fifth Third Bancorp Senior Unsecured	C	2.A FE	12,502,347	12,070,000	12,566,811	12,371,079		(131,269)			6.361	4.912	AO	136,493	767,773	02/21/2025	10/27/2028	12,453,886
316773-DK-3	Fifth Third Bancorp Senior Unsecured	C	2.A FE	87,289,491	83,550,000	88,003,424	86,511,003		(778,488)			6.339	4.856	JJ	2,265,611	2,648,117	04/29/2025	07/27/2029	86,198,117
31847R-AH-5	First American Financial Corp Senior Unsecured	C	2.C FE	9,582,843	10,300,000	8,979,491	9,816,080		71,457			2.400	3.277	FA	93,387	247,200	07/14/2022	08/15/2031	10,423,600
337738-AV-0	Fiserv Inc Senior Unsecured	C	2.B FE	9,938,800	10,000,000	7,867,610	9,946,299		1,278			4.400	4.437	JJ	220,000	440,000	06/10/2019	07/01/2049	10,220,000
33830G-AA-9	Five Corners Funding Trust III Senior Unsecured		1.G FE	22,500,000	22,500,000	23,750,663	22,500,000					5.791	5.791	FA	492,235	1,302,975	03/01/2023	02/15/2033	23,151,488
33834D-AA-2	Five Corners Funding Trust II SENIOR		1.G FE	1,284,818	1,495,000	1,408,302	1,362,104		26,474			2.850	5.147	MN	5,444	42,608	12/01/2022	05/15/2030	1,516,304
33972P-AA-7	FLNG Liquefaction 2 LLC SR SECD NTS		2.B FE	7,593,000	7,593,000	7,079,242	7,593,000					4.125	4.125	MS	79,173	313,211	07/12/2016	03/31/2038	410,291
34107#-AA-5	Florida Pipeline Funding SR SECURED NT SER A		3.A PL	21,000,000	21,000,000	20,770,279	21,000,000					4.700	4.700	FA	372,867	987,000	06/30/2021	05/01/2028	21,208,367
34107@-AA-7	Florida Pipeline Holdings LLC SR SECURED NT SER A		2.B PL	22,731,492	22,731,492	20,335,384	22,731,492					2.920	2.919	FA	250,754	663,760	06/30/2021	08/15/2038	766,658
341081-EQ-6	Florida Power & Light Co Secured	C	1.E FE	7,579,709	7,625,000	8,130,578	7,603,498		1,989			5.625	5.668	AO	107,227	428,906	01/19/2007	04/01/2034	7,839,453
341081-EX-1	Florida Power & Light Co Secured	RA	1.E FE	16,400,946	13,000,000	14,241,045	15,330,761		(176,499)			6.200	4.071	JD	67,167	1,054,000	03/13/2019	06/01/2036	21,651,000
341081-EY-9	Florida Power & Light Co Secured		1.E FE	3,259,910	3,000,000	3,168,798	3,240,016		(15,500)			5.850	4.921	MN	29,250	175,500	09/11/2024	05/01/2037	3,087,750
341081-FB-8	Florida Power & Light Co Secured	C	1.E FE	4,783,191	4,300,000	4,645,037	4,752,317		(23,824)			5.960	4.873	AO	64,070	256,280	09/06/2024	04/01/2039	4,428,140
341081-FC-6	Florida Power & Light Co Secured	C	1.E FE	24,593,980	23,180,000	24,480,530	24,558,506		(30,493)			5.690	5.095	MS	439,647	244,670	10/08/2025	03/01/2040	23,839,471
341081-FG-7	Florida Power & Light Co Secured		1.E FE	1,806,527	1,650,000	1,411,490	1,772,906		(5,718)			4.050	3.438	JD	5,569	66,825	07/19/2019	06/01/2042	1,683,413
341081-GM-3	Florida Power & Light Co Secured	C	1.E FE	3,785,817	3,750,000	3,603,381	3,785,192		(544)			5.300	5.234	AO	49,688	198,750	10/15/2024	04/01/2053	3,849,375
341081-GR-2	Florida Power & Light Co Senior Unsecured	C	1.E FE	8,995,770	9,000,000	9,014,234	8,999,440		1,465			4.450	4.467	MN	51,175	400,500	05/15/2023	05/15/2026	9,200,250
341099-CB-3	Duke Energy Florida LLC Secured		1.F FE	5,827,953	4,827,000	5,131,477	5,386,568		(66,154)			5.900	4.022	MS	94,931	284,793	06/01/2018	03/01/2033	4,969,397
341099-CH-0	Duke Energy Florida LLC Secured	C	1.F FE	14,981,334	13,470,000	14,990,473	14,952,867		(28,467)			6.350	5.090	MS	251,852	427,673	09/09/2025	09/15/2037	13,897,673
341099-CL-1	Duke Energy Florida LLC Secured	C	1.F FE	20,527,351	13,355,000	14,919,816	18,646,295		(354,536)			6.400	2.645	JD	37,988	854,720	06/19/2020	06/15/2038	13,782,360
341099-CN-7	Duke Energy Florida LLC Secured		1.F FE	5,932,595	5,500,000	5,727,081	5,860,021		(13,502)			5.650	4.993	AO	77,688	197,750	08/20/2025	04/01/2040	5,655,375
341099-CR-8	Duke Energy Florida LLC Secured		1.F FE	1,458,162	1,245,000	1,024,719	1,417,826		(8,230)			3.850	2.788	MN	6,125	47,933	10/22/2020	11/15/2042	1,268,966
34489@-AE-7	Football Club Term Notes 2019- SECD CERTS SER 19-E		1.F FE	2,000,000	2,000,000	1,688,148	2,000,000					3.790	3.790	OCT	18,318	76,642	06/26/2019	10/05/2039	2,076,853
34490@-AC-8	Football Club Term Notes 2020- SECD CERTS 20-XI-C		1.F FE	7,624,860	8,333,300	8,144,867	8,005,961		173,285			2.970	5.342	OCT	59,812	250,249	08/18/2023	10/05/2027	8,584,237
34490@-AD-6	Football Club Term Notes 2020- SECD CERTS 20-XI-D		1.F FE	6,000,000	6,000,000	5,484,348	6,000,000					3.330	3.330	OCT	48,285	202,020	07/17/2020	10/05/2032	6,202,575
34490@-AE-4	Football Club Term Notes 2020- SECD CERTS 20-XI-E		1.F FE	7,674,460	8,600,000	7,534,448	7,771,271		61,189			3.530	4.698	OCT	72,522	312,086	05/30/2024	10/05/2035	8,903,580
34490@-AF-1	Football Club Term Notes 2020- SECD CERTS 20-XI-F		1.F FE	6,691,323	7,579,000	6,352,103	6,745,721		34,146			3.850	4.823	OCT	69,706	291,792	05/30/2024	10/05/2040	7,870,792
34490@-AH-7	Football Club Term Notes 2020- SECD CERTS 20-XI-H		1.F FE	3,701,134	3,816,600	3,730,299	3,753,732		33,071			2.970	3.940	OCT	27,394	114,613	05/30/2024	10/05/2027	3,931,527
34490@-AK-0	Football Club Term Notes 2020- SECD CERTS 20-XI-J		1.F FE	3,903,196	4,421,000	3,705,324	3,934,930		19,918			3.850	4.823	OCT	40,661	170,209	05/30/2024	10/05/2040	4,591,209
34501*-AE-3	Football Club Term Notes 2023- SECD CERTS 23-XV-E		1.F FE	15,000,000	15,000,000	15,407,918	15,000,000					5.670	5.670	OCT	205,538	859,950	03/09/2023	10/05/2038	15,862,313
34501*-AF-0	Football Club Term Notes 2023- SECD CERTS 23-XV-F		1.F FE	15,000,000	15,000,000	15,043,596	15,000,000					5.720	5.720	OCT	207,350	867,533	03/09/2023	10/05/2043	15,867,533
34959E-AA-7	Fortinet Inc Senior Unsecured	M	2.A FE	27,225,158	27,499,000	27,326,405	27,487,296		56,613			1.000	1.208	MS	80,969	274,990	08/12/2021	03/15/2026	27,636,495
34959J-AH-1	Fortive Corp Senior Unsecured		2.B FE	2,211,314	2,000,000	1,653,195	2,169,173		(5,649)			4.300	3.697	JD	3,822	86,000	06/14/2017	06/15/2046	2,043,000
349631-AN-1	Suntory Global Spirits Inc Senior Unsecured		2.A FE	4,773,240	5,000,000	5,279,600	4,875,630		8,664			5.875	6.211	JJ	135,451	293,750	04/18/2006	01/15/2036	5,146,875
35137L-AH-8	Fox Corp Senior Unsecured		2.B FE	24,978,750	25,000,000	25,326,435	24,983,697		4,947			4.709	4.732	JJ	510,142	588,625	05/01/2025	01/25/2029	25,588,625
35137L-AJ-4	Fox Corp Senior Unsecured	C	2.B FE	22,493,390	21,500,000	21,602,048	22,252,614		(46,553)			5.476	5.073	JJ	510,181	1,122,580	10/30/2025	01/25/2039	22,088,670
35137L-AK-1	Fox Corp Senior Unsecured	C	2.B FE	16,129,520	11,000,000	10,590,785	15,435,304		(134,378)			5.576	3.083	JJ	265,789	613,360	06/17/2020	01/25/2049	11,306,680

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
35137L-AL-9	Fox Corp Senior Unsecured		2.B FE	565,618	500,000	485,553	529,699		(7,034)			3.500	1.956	AO	4,035	17,500	09/09/2020	04/08/2030	508,750
36143L-2A-2	GA Global Funding Trust Secured		1.F FE	3,155,574	3,400,000	3,397,061	3,394,537		138,165			1.625	5.878	JJ	25,476	55,250	03/21/2024	01/15/2026	3,427,625
36143L-2D-6	GA Global Funding Trust Secured		1.F FE	36,595,232	38,200,000	36,020,476	37,135,844		319,719			1.950	3.009	MS	219,332	677,820	03/27/2025	09/15/2028	38,572,450
36143L-2G-9	GA Global Funding Trust Secured		1.F FE	18,921,948	20,600,000	20,227,035	19,940,603		615,650			2.250	5.541	JJ	225,313	463,500	06/26/2024	01/06/2027	20,831,750
36143L-2L-8	GA Global Funding Trust Senior Secured		1.F FE	24,750,931	24,400,000	25,101,795	24,656,006		(77,133)			5.500	5.119	JJ	644,906	1,342,000	10/28/2024	01/08/2029	25,071,000
36143L-2N-4	GA Global Funding Trust Secured		1.F FE	46,714,448	47,020,000	47,236,137	46,808,490		92,896			4.400	4.674	MS	563,195	1,598,960	04/29/2025	09/23/2027	48,054,440
36143L-2R-5	GA Global Funding Trust Secured		1.F FE	10,057,700	10,000,000	10,242,547	10,048,827		(8,873)			5.400	5.264	JJ	252,000	270,000	02/13/2025	01/13/2030	10,270,000
36143L-2S-3	GA Global Funding Trust Secured		1.F FE	26,319,150	25,910,000	26,483,927	26,309,235		(9,915)			5.900	5.678	JJ	713,389		10/08/2025	01/13/2035	26,674,345
36158F-AD-2	Swiss Re America Holding Corp Senior Unsecured	C	1.F FE	28,938,230	24,000,000	26,678,021	25,527,405		(290,438)			7.750	6.096	JD	82,667	1,860,000	12/18/2006	06/15/2030	24,930,000
36256#-AA-9	Gsrp Portfolio I LLC GTD SR SECD NTS		2.B PL	21,356,481	21,356,481	17,931,950	21,356,243		51			3.770	3.771	JD	2,237	805,139	01/30/2020	12/31/2044	729,039
36257@-AA-0	Gsw Arena Holdings LLC SR SECD NTS		2.B PL	15,279,894	17,000,000	16,409,325	15,681,321		257,637			4.150	6.256	MJSD	1,960	705,500	05/30/2024	06/30/2030	14,418,700
363576-AB-5	Arthur J Gallagher & Co Senior Unsecured		2.B FE	10,279,662	13,857,000	9,685,414	10,292,066		11,544			3.500	5.352	MN	55,236	259,998	10/30/2025	05/20/2051	14,099,498
369662G-XZ-2	General Electric Co Senior Unsecured		1.G	914,990	926,000	1,049,443	921,661		545			6.750	6.844	MS	18,404	62,505	03/13/2002	03/15/2032	957,253
370334-CJ-1	General Mills Inc Senior Unsecured	C	2.B FE	1,087,811	1,200,000	1,052,399	1,101,412		2,264			4.700	5.334	AO	11,593	56,400	01/23/2019	04/17/2048	1,228,200
37045V-AJ-9	General Motors Co Senior Unsecured	C	2.B FE	6,945,740	7,000,000	6,298,708	6,955,674		1,301			5.200	5.253	AO	91,000	364,000	05/18/2017	04/01/2045	7,182,000
37045X-DD-5	General Motors Financial Co In Senior Unsecured		2.B FE	2,994,210	3,000,000	2,997,145	2,999,977		1,188			1.250	1.290	JJ	18,021	37,500	01/05/2021	01/08/2026	3,018,750
37045X-DH-6	General Motors Financial Co In Senior Unsecured		2.B FE	4,490,200	5,000,000	4,813,483	4,680,881		128,542			2.400	5.422	AO	27,000	120,000	06/28/2024	04/10/2028	5,060,000
37045X-EN-2	General Motors Financial Co In Senior Unsecured	C	2.B FE	23,980,320	24,000,000	25,014,158	23,988,823		3,299			5.800	5.817	JJ	672,800	1,392,000	12/04/2023	01/07/2029	24,696,000
371559-AB-1	Genesee & Wyoming Inc GENESEE & WYOMING INC		3.C FE	9,905,300	10,000,000	10,336,672	9,913,557		8,257			6.250	6.419	AO	131,944	625,000	04/04/2025	04/15/2032	10,312,500
372460-AD-7	Genuine Parts Co Senior Unsecured	C	2.C FE	16,676,201	15,000,000	16,705,560	16,603,572		(72,629)			6.875	5.152	MN	171,875	515,625	09/05/2025	11/01/2033	15,515,625
372460-AE-5	Genuine Parts Co Senior Unsecured	C	2.C FE	3,178,320	3,000,000	3,172,971	3,107,755		(35,735)			6.500	5.080	MN	32,500	195,000	12/18/2023	11/01/2028	3,097,500
372460-D#-9	Genuine Parts Co SR NTS SER L		2.B	35,329,500	35,253,058	33,216,651	35,253,058				4,182,040	2.020	2.020	AO	120,663	696,234	10/30/2017	10/30/2029	35,686,328
37270*-AA-3	Georgetown Energy Partners, LL SR SECD NTS		1.G PL	13,918,439	13,918,439	10,614,078	13,918,439					3.580	3.596	MJSD	1,384	498,280	03/30/2021	06/30/2051	264,030
373334-JN-2	Georgia Power Co Senior Unsecured	C	1.G FE	5,830,505	4,957,000	5,253,659	5,581,042		(33,988)			5.950	4.654	FA	122,892	294,942	04/06/2017	02/01/2039	5,104,471
373334-JS-1	Georgia Power Co Senior Unsecured	C	1.G FE	27,059,176	28,130,000	26,734,161	27,088,509		18,664			4.750	5.111	MS	445,392	346,750	10/08/2025	09/01/2040	28,798,088
373334-JW-2	Georgia Power Co Senior Unsecured	C	1.G FE	5,199,150	5,000,000	4,380,437	5,152,867		(6,572)			4.300	4.041	MS	63,306	215,000	11/13/2017	03/15/2042	5,107,500
373334-KQ-3	Georgia Power Co Senior Unsecured		1.F FE	9,751,900	10,000,000	10,150,069	9,778,386		26,486			4.700	5.112	MN	60,056	470,000	02/07/2025	05/15/2032	10,235,000
373334-LD-1	Georgia Power Co Senior Unsecured	C	1.F FE	48,764,310	49,000,000	47,804,327	48,765,206		896			5.500	5.533	AO	688,722		09/24/2025	10/01/2055	50,347,500
374593-A*-2	Giants Stadium LLC SR SECD NTS SER 2010		2.B PL	9,618,333	9,618,333	10,507,522	9,618,333					7.100	7.101	AO	170,725	682,902	06/30/2010	04/01/2040	838,920
375558-AS-2	Gilead Sciences Inc Senior Unsecured	C	1.G FE	17,016,023	11,600,000	12,056,184	15,868,155		(220,336)			5.650	2.713	JD	54,617	655,400	06/19/2020	12/01/2041	11,927,700
375558-BA-0	Gilead Sciences Inc Senior Unsecured		1.G FE	1,086,680	1,000,000	886,706	1,065,801		(2,351)			4.500	3.995	FA	18,750	45,000	03/12/2015	02/01/2045	1,022,500
375558-BD-4	Gilead Sciences Inc Senior Unsecured		1.G FE	4,691,800	4,000,000	3,637,238	4,542,761		(18,355)			4.750	3.767	MS	63,333	190,000	07/06/2016	03/01/2046	4,095,000
37576*-AA-4	Gillette Childrens Specialty H SR SECD NTS SER 2019		2.A	9,565,000	9,565,000	7,615,259	9,565,000					3.560	3.560	MN	56,752	340,514	10/30/2019	11/01/2049	617,465
377372-AB-3	GlaxoSmithKline Capital Inc Senior Unsecured		1.F FE	114,715	100,000	105,815	108,875		(883)			5.375	4.101	AO	1,135	5,375	06/18/2018	04/15/2034	102,688
377372-AE-7	GlaxoSmithKline Capital Inc Senior Unsecured	C	1.F FE	44,463,705	36,496,000	40,971,107	42,179,934		(341,260)			6.375	4.681	MN	297,290	2,326,620	08/22/2019	05/15/2038	37,659,310
377372-AJ-6	GlaxoSmithKline Capital Inc Senior Unsecured	C	1.F FE	7,768,359	7,685,000	6,732,284	7,753,592		(2,964)			4.200	4.124	MS	92,348	322,770	08/22/2019	03/18/2043	7,846,385
377372-AN-7	GlaxoSmithKline Capital Inc Senior Unsecured		1.F FE	9,607,200	10,000,000	10,010,191	9,817,780		71,037			3.875	4.696	MN	49,514	387,500	11/18/2022	05/15/2028	10,193,750
378272-BQ-0	Glencore Funding LLC Senior Unsecured	C	2.A FE	29,884,800	30,000,000	33,128,649	29,904,549		9,177			6.500	6.553	AO	460,417	1,950,000	09/27/2023	10/06/2033	30,975,000
378272-BY-3	Glencore Funding LLC Senior Unsecured		2.A FE	42,098,900	42,000,000	42,723,962	42,078,078		(20,822)			4.907	4.819	AO	515,235	1,030,470	04/25/2025	04/01/2028	43,030,470
37940X-AB-8	Global Payments Inc Senior Unsecured		2.C FE	4,984,300	5,000,000	4,770,852	4,993,727		1,607			3.200	3.237	FA	60,444	160,000	08/07/2019	08/15/2029	5,080,000
37940X-AC-6	Global Payments Inc Senior Unsecured		2.C FE	2,906,792	3,750,000	2,801,409	2,910,381		3,589			4.150	5.922	FA	58,792		10/16/2025	08/15/2049	3,827,813
37940X-AD-4	Global Payments Inc Senior Unsecured		2.C FE	8,703,200	10,000,000	9,261,752	9,049,728		188,179			2.900	5.368	MN	37,056	290,000	02/12/2024	05/15/2030	10,145,000
37940X-AG-7	Global Payments Inc Senior Unsecured		2.C FE	6,252,406	6,570,000	6,433,243	6,392,171		139,764			2.150	4.854	JJ	65,134	70,628	02/21/2025	01/15/2027	6,640,628
37940X-AQ-5	Global Payments Inc Senior Unsecured		2.C FE	7,305,450	7,500,000	7,638,435	7,344,037		18,439			5.400	5.778	FA	153,000	405,000	12/12/2023	08/15/2032	7,702,500
37959E-30-0	Globe Life Inc Junior Subordinated		2.B FE	25,600,000	1,024,000	17,233,920	25,600,000					4.250	4.250	MJSD	48,356	1,088,000	06/09/2021	06/15/2061	25,872,000
37959G-AA-5	Global Atlantic Fin Co SENIOR		2.B FE	4,733,400	5,000,000	4,926,975	4,781,379		47,979			4.400	5.700	AO	46,444	220,000	01/21/2025	10/15/2029	5,110,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
37959G-AB-3	Global Atlantic Fin Co Senior Unsecured		2.B FE	22,771,484	25,025,000	22,659,277	23,129,011		287,247			3.125	4.679	JD	34,757	782,031	12/30/2024	06/15/2031	25,416,016
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured		2.B FE	70,002,104	62,730,000	71,702,554	69,553,248		(424,258)			7.950	6.059	JD	221,646	4,147,118	09/05/2025	06/15/2033	65,223,518
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured		2.B FE	17,979,095	18,366,000	18,801,405	17,986,946		4,216			6.750	6.917	MS	365,024	1,205,955	04/23/2025	03/15/2054	18,985,853
37959G-AG-2	Global Atlantic Fin Co Subordinated		3.A FE	18,246,500	18,200,000	18,819,590	18,233,213		(8,246)			7.950	7.885	AO	305,457	1,446,900	06/14/2024	10/15/2054	18,923,450
38141G-B2-9	Goldman Sachs Group Inc/The Senior Unsecured		1.F FE	20,049,800	20,000,000	20,501,874	20,042,621		(7,179)			5.049	4.983	JJ	443,190	504,900	03/14/2025	07/23/2030	20,504,900
38141G-C3-6	Goldman Sachs Group Inc/The Senior Unsecured		1.F FE	10,004,100	10,000,000	10,333,747	10,003,126		(974)			5.207	5.192	JJ	221,298	260,350	02/07/2025	01/28/2031	10,260,350
38141G-C9-3	Goldman Sachs Group Inc/The Senior Unsecured		1.F FE	19,544,200	19,000,000	19,610,322	19,506,070		(38,130)			5.218	4.530	AO	187,268	495,710	08/28/2025	04/23/2031	19,495,710
38141G-FD-1	Goldman Sachs Group Inc/The Subordinated		2.B FE	4,819,844	4,530,000	5,064,899	4,721,985		(10,898)			6.750	6.234	AO	76,444	305,775	07/31/2013	10/01/2037	4,682,888
38141G-GM-0	Goldman Sachs Group Inc/The Senior Unsecured		2.A FE	1,513,030	1,000,000	1,096,949	1,403,911		(21,044)			6.250	2.920	FA	26,042	62,500	06/17/2020	02/01/2041	1,031,250
38141G-VS-0	Goldman Sachs Group Inc/The Senior Unsecured	C	2.A FE	4,337,105	4,500,000	4,084,043	4,345,184		4,397			4.750	5.024	AO	41,563	213,750	09/11/2024	10/21/2045	4,606,875
38141G-WL-4	Goldman Sachs Group Inc/The Senior Unsecured	C	2.A FE	12,493,721	12,810,000	12,745,021	12,572,096		78,375			3.691	4.507	JD	34,148	472,817	02/21/2025	06/05/2028	13,046,409
38141G-WV-2	Goldman Sachs Group Inc/The Senior Unsecured		2.A FE	275,000	275,000	273,492	275,000					3.814	3.814	AO	1,981	10,489	01/18/2018	04/23/2029	280,244
38141G-XA-7	Goldman Sachs Group Inc/The Senior Unsecured		1.F FE	2,490,031	2,084,000	1,930,901	2,392,781		(20,544)			4.411	2.964	AO	17,364	91,925	03/25/2021	04/23/2039	2,129,963
38141G-ZR-8	Goldman Sachs Group Inc/The Senior Unsecured	C	1.F FE	12,494,295	12,790,000	12,720,196	12,573,121		78,826			3.615	4.431	MS	136,139	462,359	02/21/2025	03/15/2028	13,021,179
38148L-AF-3	Goldman Sachs Group Inc/The Subordinated		2.B FE	9,804,681	10,000,000	9,390,330	9,815,303		5,337			5.150	5.303	MN	55,792	515,000	08/14/2024	05/22/2045	10,257,500
38148Y-AA-6	Goldman Sachs Group Inc/The Senior Unsecured	C	2.A FE	7,593,904	7,380,000	6,645,354	7,538,009		(11,152)			4.017	3.782	AO	50,233	296,455	10/28/2020	10/31/2038	7,528,227
38152B-AA-9	Goldman Sachs Private Credit C Senior Unsecured		2.C FE	50,030,157	49,850,000	50,839,079	50,018,167		(11,990)			5.875	5.713	MN	447,438	1,464,344	10/08/2025	05/06/2028	51,314,344
38152B-AC-5	Goldman Sachs Private Credit C Senior Unsecured	C	2.C FE	117,435,442	117,600,000	119,918,531	117,454,195		18,754			6.250	6.283	MN	1,122,917	3,675,000	05/01/2025	05/06/2030	121,275,000
38152B-AE-1	Goldman Sachs Private Credit C Senior Unsecured		2.C FE	41,708,520	42,000,000	42,201,415	41,722,809		14,289			5.375	5.612	JJ	464,042		10/09/2025	01/31/2029	43,128,750
38152B-AG-6	Goldman Sachs Private Credit C Senior Unsecured		2.C FE	16,590,168	16,800,000	16,855,074	16,592,677		2,509			5.875	6.155	JJ	101,442		11/19/2025	01/31/2031	17,333,568
384802-AB-0	WW Grainger Inc Senior Unsecured	C	1.E FE	3,389,589	3,000,000	2,712,465	3,313,900		(12,742)			4.600	3.772	JD	6,133	138,000	07/31/2024	06/15/2045	3,069,000
384802-AC-8	WW Grainger Inc Senior Unsecured	C	1.E FE	6,295,790	6,600,000	5,236,117	6,348,574		7,722			3.750	4.024	MN	31,625	247,500	10/23/2018	05/15/2046	6,723,750
384802-AD-6	WW Grainger Inc Senior Unsecured	C	1.E FE	17,501,383	17,500,000	14,782,579	17,498,462		(180)			4.200	4.199	MN	93,917	735,000	01/30/2019	05/15/2047	17,867,500
38869A-AA-5	Graphic Packaging International SENIOR		3.B FE	2,935,803	3,000,000	2,995,605	2,959,710		23,907			4.750	5.674	JJ	65,708	142,500	01/09/2025	07/15/2027	3,071,250
39121J-AE-0	Great River Energy Secured		1.G FE	2,316,331	2,316,331	2,468,364	2,316,331					6.254	6.253	JJ	72,432	243,560	06/21/2007	07/01/2038	110,927
39121J-AH-3	Great River Energy 1ST MTG		1.G FE	3,553,667	3,588,000	3,574,958	3,555,775		2,107			4.478	5.178	JJ	80,335	80,335	03/20/2025	07/01/2030	343,967
39949#-AA-6	GROUND LEASE TR 16B (URBAN TOW P/T CERTS		1.F PL	21,077,431	20,995,817	16,345,233	21,061,490		(2,293)			4.715	4.735	MON	43,998	989,953	12/07/2017	05/15/2052	176,012
39951#-AA-1	Ground Lease Trust A - 2018A P/T CERTS		3.B PL	44,458,850	44,458,850	33,579,022	44,458,850					4.580	4.624	MON	90,498	2,036,215	02/20/2018	02/15/2051	377,237
39952#-AA-2	Ground Lease Tr 18E (Triangle P/T CERTS		2.B PL	39,000,000	39,000,000	32,845,270	39,000,000					5.180	5.236	MON	89,787	2,020,200	11/16/2018	11/15/2054	318,337
40139L-BA-0	Guardian Life Global Funding Secured	RA	1.B FE	18,488,704	20,800,000	19,827,273	19,523,324		634,134			1.250	4.695	MN	30,333	260,000	08/06/2024	11/19/2027	20,930,000
402740-AE-4	Gulfstream Natural Gas System SR NTS	C	2.B FE	6,204,605	5,500,000	5,477,055	6,099,125		(18,010)			5.950	5.059	AO	69,086	327,250	04/04/2019	10/15/2045	5,663,625
404119-BV-0	HCA Inc Senior Unsecured		2.C FE	8,630,515	9,067,000	8,587,387	8,634,101		3,586			5.500	5.895	JD	22,164	249,343	09/24/2025	06/15/2047	9,316,343
404119-CV-9	HCA Inc Senior Unsecured		2.C FE	15,907,680	16,000,000	15,928,651	15,911,571		1,169			6.000	6.041	AO	240,000	960,000	02/20/2024	04/01/2054	16,480,000
404119-CW-7	HCA Inc Senior Unsecured		2.C FE	15,900,800	16,000,000	15,899,230	15,903,755		620			6.100	6.141	AO	244,000	976,000	02/20/2024	04/01/2064	16,488,000
40420I-AB-3	HSBC Bank USA NA Subordinated	C	1.F FE	14,283,310	13,000,000	13,574,170	13,794,900		(65,435)			5.625	4.811	FA	276,250	731,250	03/28/2017	08/15/2035	13,365,625
40420I-AD-9	HSBC Bank USA NA Subordinated		1.F FE	3,315,225	2,285,000	2,671,486	3,026,705		(43,268)			7.000	3.814	JJ	73,755	159,950	02/27/2020	01/15/2039	2,364,975
404530-AC-1	Hackensack Meridian Health Inc BDS SER 2020		1.D FE	1,000,000	1,000,000	726,973	1,000,000					2.675	2.675	MS	8,917	26,750	08/20/2020	09/01/2041	1,013,375
404530-AD-9	Hackensack Meridian Health Inc BDS SER 2020		1.D FE	1,000,000	1,000,000	637,655	1,000,000					2.875	2.875	MS	9,583	28,750	08/20/2020	09/01/2050	1,014,375
40467@-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A		1.C YE	18,173,936	18,173,936	17,564,844	18,173,936					4.000	4.033	MON	60,580	726,957	05/17/2017	04/01/2034	23,593
406216-AW-1	Halliburton Co Senior Unsecured	C	2.A FE	8,509,713	7,600,000	8,436,958	8,397,198		(42,475)			6.700	5.537	MS	149,931	509,200	11/21/2023	09/15/2038	7,854,600
406216-AY-7	Halliburton Co Senior Unsecured	C	2.A FE	22,696,362	20,000,000	23,594,706	22,149,049		(113,297)			7.450	6.199	MS	438,722	1,490,000	04/16/2021	09/15/2039	20,745,000
406216-BA-8	Halliburton Co Senior Unsecured	C	2.A FE	1,987,141	2,000,000	1,747,551	1,989,458		445			4.500	4.547	MN	11,500	90,000	07/14/2020	11/15/2041	2,045,000
406216-BE-0	Halliburton Co Senior Unsecured	C	2.A FE	17,015,037	16,633,000	14,688,280	16,965,670					4.750	4.591	FA	329,195	790,068	09/26/2019	08/01/2043	17,028,034
406216-BJ-9	Halliburton Co Senior Unsecured	C	2.A FE	36,315,749	37,100,000	36,617,830	36,417,316		48,325			4.850	5.080	MN	229,917	1,799,350	09/14/2022	11/15/2035	37,999,675
406216-BK-6	Halliburton Co Senior Unsecured	C	2.A FE	21,795,445	21,250,000	19,025,546	21,699,962		(14,418)			5.000	4.828	MN	135,764	1,062,500	09/11/2024	11/15/2045	21,781,250
406216-BL-4	Halliburton Co Senior Unsecured		2.A FE	8,158,050	9,000,000	8,523,374	8,294,310		136,260			2.920	5.030	MS	87,600	262,800	01/31/2025	03/01/2030	9,131,400
41242*-BM-3	Hardwood Funding LLC SR NTS SER JJ		1.G FE	7,000,000	7,000,000	6,625,168	7,000,000					4.060	4.060	JD	18,947	284,989	08/08/2018	06/07/2033	7,142,100
41242*-BN-1	Hardwood Funding LLC SR NTS SER KK		1.G FE	6,000,000	6,000,000	5,406,045	6,000,000					4.230	4.230	JD	16,920	254,505	08/08/2018	06/07/2038	6,126,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
413875-AN-5	L3Harris Technologies Inc Senior Unsecured	C	2.B FE	9,454,601	9,039,000	9,853,412	9,332,347		(12,055)			6.150	5.822	JD	24,707	555,899	05/12/2011	12/15/2040	9,316,949
413875-AS-4	L3Harris Technologies Inc Senior Unsecured	C	2.B FE	26,650,896	25,200,000	25,191,019	26,234,666		(101,117)			4.854	4.268	AO	217,459	1,223,208	01/18/2022	04/27/2035	25,811,604
413875-AT-2	L3Harris Technologies Inc Senior Unsecured		2.B FE	2,228,540	2,000,000	1,918,766	2,179,671		(6,065)			5.054	4.350	AO	17,970	101,080	05/05/2016	04/27/2045	2,050,540
416515-AP-9	Hartford Insurance Group Inc/T Senior Unsecured		1.G FE	1,255,000	1,255,000	1,343,625	1,255,000					6.100	6.100	AO	19,139	76,555	10/10/2006	10/01/2041	1,293,278
422418-AL-3	Hearst Communications Inc GTD SR NTS SER E		1.G	13,000,000	13,000,000	12,410,692	13,000,000					4.270	4.270	JD	46,258	555,100	05/18/2018	06/01/2033	13,277,550
42251#-AM-6	HEB Grocery Co LP GTD SR NTS SER A		1.F	4,000,000	4,000,000	3,990,646	4,000,000					4.050	4.050	JD	7,200	162,000	12/15/2011	12/15/2027	4,081,000
42251#-AX-2	H-E-B LP GTD SR NTS SER F		1.F	11,557,250	11,100,000	9,952,389	11,452,624		(26,271)			4.030	3.672	MS	113,075	447,330	10/18/2021	03/30/2037	11,323,665
42251#-AZ-7	HEB Grocery Co LP GTD SR NTS SER F		1.F	9,000,000	9,000,000	7,913,417	9,000,000					4.220	4.220	MS	96,005	379,800	03/30/2016	03/30/2040	9,189,900
428102-AG-2	Hess Midstream Operations LP HESS MIDSTREAM OPERATION		3.A FE	5,076,350	5,000,000	5,178,483	5,060,184		(16,166)			6.500	5.958	JD	27,083	325,000	04/04/2025	06/01/2029	5,162,500
432833-AF-8	Hilton Domestic Operating Co I Senior Unsecured		3.B FE	900,000	900,000	903,115	900,000					4.875	4.875	JJ	20,231	43,875	11/04/2019	01/15/2030	921,938
432833-AR-2	Hilton Domestic Operating Co I HILTON DOMESTIC OPERATIN		3.B FE	19,733,000	20,000,000	20,611,034	19,753,587		20,587			5.875	6.089	MS	345,972	587,500	04/07/2025	03/15/2033	20,587,500
433248-AA-5	Hines Global Real Estate Holdi GREEN SR NTS SER A		1.G PL	17,000,000	17,000,000	14,524,596	17,000,000					2.730	2.730	JJ	215,291	481,100	06/23/2021	07/14/2031	17,232,050
433248-AB-3	Hines Global Real Estate Holdi GREEN SR NTS SER B		1.G PL	16,000,000	16,000,000	12,925,816	16,000,000					2.880	2.880	JJ	213,760	476,800	06/23/2021	07/14/2033	16,230,400
433248-AC-1	Hines Global Real Estate Holdi GREEN SR NTS SER C		1.G PL	17,000,000	17,000,000	12,605,636	17,000,000					3.030	3.030	JJ	238,949	532,100	06/23/2021	07/14/2036	17,257,550
436440-AM-3	Hologic Inc Senior Unsecured		3.B FE	3,500,000	3,500,000	3,501,610	3,500,000					4.625	4.625	FA	67,448	161,875	01/16/2018	02/01/2028	3,580,938
437076-AS-1	Home Depot Inc/The Senior Unsecured	C	1.F FE	24,748,655	20,200,000	21,874,241	23,461,585		(263,614)			5.875	3.917	JD	49,448	1,317,750	06/19/2020	12/16/2036	20,793,375
437076-AU-6	Home Depot Inc/The Senior Unsecured		1.F FE	10,232,266	9,800,000	10,154,714	10,209,558		(18,145)			5.400	4.984	MS	155,820	421,200	08/20/2025	09/15/2040	10,064,600
437076-AV-4	Home Depot Inc/The Senior Unsecured	C	1.F FE	26,624,329	19,910,000	21,354,877	25,275,655		(264,094)			5.950	3.526	AO	296,161	690,200	10/08/2025	04/01/2041	20,502,323
437076-BA-9	Home Depot Inc/The Senior Unsecured		1.F FE	5,990,232	7,070,000	6,137,730	6,026,634		35,960			4.200	5.539	AO	74,235	296,940	12/26/2024	04/01/2043	7,218,470
437076-BD-3	Home Depot Inc/The Senior Unsecured		1.F FE	24,933,999	25,525,000	23,883,740	24,920,570		9,655			4.875	5.069	FA	470,085	951,844	11/07/2025	02/15/2044	26,147,172
437076-BF-8	Home Depot Inc/The Senior Unsecured	C	1.F FE	7,742,565	7,885,000	6,869,727	7,706,013		3,692			4.400	4.553	MS	102,155	346,940	09/23/2024	03/15/2045	8,058,470
437076-BH-4	Home Depot Inc/The Senior Unsecured	C	1.F FE	7,318,408	6,345,000	5,380,382	7,166,962		(29,201)			4.250	3.345	AO	67,416	269,663	05/14/2021	04/01/2046	6,479,831
437076-BX-9	Home Depot Inc/The Senior Unsecured		1.F FE	2,029,171	2,050,000	1,773,050	2,031,602		375			4.500	4.560	JD	6,406	92,250	08/22/2019	12/06/2048	2,096,125
437076-BZ-4	Home Depot Inc/The Senior Unsecured		1.F FE	1,105,010	1,000,000	688,282	1,091,201		(2,791)			3.125	2.603	JD	1,389	31,250	10/06/2020	12/15/2049	1,015,625
437076-CC-4	Home Depot Inc/The Senior Unsecured	C	1.F FE	22,451,069	27,360,000	22,410,587	22,523,313		72,245			3.300	5.052	AO	190,608	451,440	09/09/2025	04/15/2040	27,811,440
437076-CF-7	Home Depot Inc/The Senior Unsecured	C	1.F FE	8,159,300	10,000,000	8,679,832	8,396,263		236,963			1.375	4.904	MS	40,486	137,500	02/07/2025	03/15/2031	10,068,750
437076-CT-7	Home Depot Inc/The Senior Unsecured	C	1.F FE	9,864,700	10,000,000	9,154,855	9,871,608		2,245			4.950	5.038	MS	145,750	495,000	09/12/2022	09/15/2052	10,247,500
437076-DF-6	Home Depot Inc/The Senior Unsecured	C	1.F FE	12,307,932	11,700,000	11,214,545	12,296,642		(9,704)			5.300	4.961	JD	10,335	620,100	09/23/2024	06/25/2054	12,010,050
437076-DG-4	Home Depot Inc/The Senior Unsecured		1.F FE	18,593,225	17,500,000	16,780,288	18,582,879		(9,366)			5.400	5.033	JD	15,750	945,000	09/23/2024	06/25/2064	17,972,500
438516-AR-7	Honeywell International Inc Senior Unsecured	C	1.F FE	14,965,736	13,449,000	14,317,284	14,326,975		(65,371)			5.700	4.878	MS	225,719	766,593	10/31/2018	03/15/2036	13,832,297
438516-AT-3	Honeywell International Inc Senior Unsecured	C	1.F FE	17,587,630	17,000,000	18,050,547	17,348,000		(22,100)			5.700	5.453	MS	285,317	969,000	05/05/2010	03/15/2037	17,484,500
438516-BB-1	Honeywell International Inc Senior Unsecured	C	1.F FE	22,721,697	22,000,000	22,753,399	22,683,023		(29,707)			5.375	5.077	MS	394,167	1,182,500	09/11/2024	03/01/2041	22,591,250
438516-BL-9	Honeywell International Inc Senior Unsecured		1.F FE	13,695,740	15,000,000	14,842,749	14,705,717		338,276			2.500	4.936	MN	62,500	375,000	11/09/2022	11/01/2026	15,187,500
438516-CE-4	Honeywell International Inc Senior Unsecured		1.F FE	8,287,952	8,900,000	8,630,400	8,560,201		272,249			1.100	4.499	MS	32,633	97,900	01/09/2025	03/01/2027	8,948,950
438516-CF-1	Honeywell International Inc Senior Unsecured	C	1.F FE	2,435,649	3,000,000	2,624,024	2,584,841		62,838			1.750	4.546	MS	17,500	52,500	12/12/2023	09/01/2031	3,026,250
44332P-AH-4	HUB International Ltd Senior Secured		4.A FE	10,202,800	10,000,000	10,490,286	10,160,932		(41,868)			7.250	6.530	JD	32,222	725,000	04/07/2025	06/15/2030	10,362,500
444859-AZ-5	Humana Inc Senior Unsecured		2.B FE	1,585,903	1,100,000	1,333,382	1,421,120		(18,238)			8.150	4.977	JD	3,984	89,650	06/05/2014	06/15/2038	1,144,825
444859-BE-1	Humana Inc Senior Unsecured	C	2.B FE	20,306,088	15,000,000	13,275,734	19,373,597		(179,888)			4.950	2.884	AO	185,625	742,500	07/15/2020	10/01/2044	15,371,250
444859-BL-5	Humana Inc Senior Unsecured		2.B FE	3,556,110	3,000,000	2,223,856	3,482,084		(14,308)			3.950	2.983	FA	44,767	118,500	06/17/2020	08/15/2049	3,059,250
444859-BR-2	Humana Inc Senior Unsecured	C	2.B FE	4,990,200	5,000,000	4,336,729	4,994,036		911			2.150	2.171	JJ	53,153	107,500	07/29/2021	02/03/2032	5,008,958
44569*-BL-4	HUNT OIL COMPANY SR NTS SER D		3.C	5,000,000	5,000,000	4,927,311	5,000,000					6.350	6.350	JJ	135,819	317,500	07/27/2010	07/27/2028	5,158,750
44569*-BM-2	HUNT OIL COMPANY SR NTS SER E		3.C	10,000,000	10,000,000	9,694,261	10,000,000					6.550	6.550	JJ	280,194	655,000	07/27/2010	07/27/2030	10,327,500
446150-AX-2	Huntington Bancshares Inc/OH Subordinated		2.A FE	4,132,854	4,223,000	3,661,216	4,152,863		5,642			2.487	2.668	FA	39,676	105,026	05/05/2022	08/15/2036	4,275,513
450636-AC-9	ITR Concession Co LLC SR SECD NTS	M	2.B FE	37,500,000	37,500,000	36,833,066	37,500,000					5.183	5.183	JJ	896,227	1,943,625	07/16/2015	07/15/2035	38,471,813
450636-E#-8	ITR Concession Co LLC Senior Secured		2.B FE	12,000,000	12,000,000	8,427,413	12,000,000					4.010	4.010	MS	141,687	481,200	02/16/2022	03/15/2052	12,240,600
450636-E*-2	ITR Concession Co LLC Senior Secured		2.B FE	4,800,000	4,800,000	4,321,581	4,800,000					3.290	3.290	MS	46,499	157,920	02/16/2022	03/15/2032	4,878,960

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
454889-AQ-9	Indiana Michigan Power Co Senior Unsecured		2.A FE	1,011,561	1,000,000	871,155	1,009,758		(304)			4.550	4.475	MS	13,397	45,500	01/18/2019	03/15/2046	1,022,750
454889-AR-7	Indiana Michigan Power Co Senior Unsecured	C	1.G FE	13,358,970	13,500,000	10,189,332	13,384,052		3,289			3.750	3.808	JJ	253,125	506,250	07/03/2019	07/01/2047	13,753,125
455434-BQ-2	Indianapolis Power & Light Co 1ST MTG		1.G FE	922,786	736,000	631,910	889,473		(6,836)			4.650	3.061	JD	2,852	34,224	10/22/2020	06/01/2043	753,112
455434-BT-6	Indianapolis Power & Light Co 1ST MTG	C	1.F FE	7,726,553	8,300,000	6,625,341	7,814,871		14,365			4.050	4.491	MN	56,025	336,150	01/18/2019	05/01/2046	8,468,075
45774*-AA-7	INOVA HEALTH SYSTEM FOUNDATION SR NTS		1.C	2,001,373	2,500,000	1,762,941	2,030,628		18,775			2.670	4.252	MN	8,529	66,750	05/30/2024	05/15/2048	495,713
458140-AK-6	Intel Corp Senior Unsecured	C	2.B FE	41,981,759	37,500,000	33,313,534	40,984,166		(156,996)			4.800	3.998	AO	450,000	1,800,000	07/19/2019	10/01/2041	38,400,000
458140-AT-7	Intel Corp Senior Unsecured	M	2.B FE	28,593,490	24,190,000	20,871,621	27,848,368		(142,726)			4.900	3.733	JJ	500,464	1,196,703	12/23/2020	07/29/2045	29,118,339
458140-AV-2	Intel Corp Senior Unsecured		2.B FE	1,955,420	2,000,000	1,534,340	1,963,910		1,098			4.100	4.233	MN	9,567	82,000	12/19/2016	05/19/2046	2,041,000
458140-BM-1	Intel Corp Senior Unsecured	C	2.B FE	16,374,187	11,450,000	9,357,034	15,707,713		(127,764)			4.750	2.633	MS	145,033	500,745	06/17/2020	03/25/2050	11,721,938
458140-BN-9	Intel Corp Senior Unsecured		2.B FE	17,287,570	11,450,000	9,348,806	16,797,546		(94,311)			4.950	2.801	MS	151,140	566,775	06/19/2020	03/25/2060	11,733,388
458140-BT-6	Intel Corp Senior Unsecured		2.B FE	5,014,450	5,000,000	4,692,931	5,005,407		(2,139)			1.600	1.555	FA	30,889	80,000	08/24/2021	08/12/2028	5,040,000
458140-CB-4	Intel Corp Senior Unsecured	C	2.B FE	1,293,937	1,500,000	1,243,723	1,298,016		3,104			4.900	5.911	FA	29,808	73,500	09/11/2024	08/05/2052	1,536,750
458140-CC-2	Intel Corp Senior Unsecured		2.B FE	469,709	500,000	408,185	470,187		255			5.050	5.427	FA	10,240	25,250	03/14/2024	08/05/2062	512,625
45866F-AL-8	Intercontinental Exchange Inc Senior Unsecured		1.G FE	3,999,082	3,800,000	2,497,319	3,974,302		(5,092)			3.000	2.738	JD	5,067	114,000	10/29/2020	06/15/2050	3,857,000
45866F-AP-9	Intercontinental Exchange Inc Senior Unsecured	C	1.G FE	7,703,250	10,000,000	7,450,600	8,019,368		93,251			2.650	4.507	MS	78,028	265,000	05/31/2022	09/15/2040	10,132,500
45866F-AW-4	Intercontinental Exchange Inc Senior Unsecured		1.G FE	8,204,795	8,500,000	8,617,269	8,259,403		27,048			4.600	5.074	MS	115,128	391,000	12/12/2023	03/15/2033	8,695,500
459200-BB-6	International Business Machine Senior Unsecured		1.G FE	5,073,650	5,000,000	5,398,508	5,029,554		(3,394)			5.875	5.770	MN	26,111	293,750	02/24/2003	11/29/2032	5,146,875
459200-LK-5	International Business Machine Senior Unsecured	C	1.G FE	5,736,662	5,830,000	5,758,112	5,738,037		1,375			5.700	5.813	FA	130,155	166,155	03/27/2025	02/10/2055	5,996,155
459506-AR-2	International Flavors & Fragra SR NTS	M	2.C FE	4,246,042	4,500,000	3,457,273	4,251,662		8,712			3.268	3.703	MN	18,791	147,060	02/14/2025	11/15/2040	4,573,530
460146-CF-8	International Paper Co Senior Unsecured	C	2.B FE	23,207,067	17,090,000	19,979,941	21,930,905		(263,583)			7.300	4.454	MN	159,412	1,247,570	05/26/2021	11/15/2039	17,713,785
460146-CM-3	International Paper Co Senior Unsecured	C	2.B FE	14,893,350	15,000,000	14,904,861	14,935,053		5,074			5.000	5.057	MS	220,833	750,000	05/14/2015	09/15/2035	15,375,000
461070-AK-0	Interstate Power and Light Co Senior Unsecured		2.A FE	1,469,456	1,600,000	1,401,602	1,474,868		4,114			4.700	5.389	AO	15,876	75,200	09/11/2024	10/15/2043	1,637,600
463556-A@-9	Iroquois Gas Transmission Syst SR NTS SER A		2.A	9,285,329	10,000,000	9,340,934	9,373,156		56,213			4.120	5.022	JD	18,311	412,000	05/30/2024	05/09/2034	10,164,800
46433@-AA-6	Iskandar Ventures LLC SECD REV NTS SER 20-1		1.E PL	71,331,206	71,331,206	64,203,236	71,331,206					3.410	3.434	MON	108,106	2,432,394	02/20/2020	06/15/2039	6,006,135
465685-AD-7	ITC Holdings Corp SR NTS		2.B FE	4,763,750	5,000,000	5,280,186	4,859,805		8,654			6.375	6.746	MS	80,573	318,750	06/12/2007	09/30/2036	5,159,375
46625H-HF-0	JPMorgan Chase & Co Senior Unsecured	C	1.F FE	22,847,381	14,800,000	16,767,108	20,764,340		(405,903)			6.400	2.570	MN	121,031	947,200	06/29/2021	05/15/2038	15,273,600
46625H-JB-7	JPMorgan Chase & Co Senior Unsecured	M	1.F FE	26,304,683	23,410,000	24,447,203	25,728,649		(87,834)			5.600	4.691	JJ	604,498	841,680	09/22/2025	07/15/2041	24,065,480
46625H-JM-3	JPMorgan Chase & Co Subordinated		1.G FE	8,817,420	6,000,000	6,176,285	8,301,357		(99,368)			5.625	2.843	FA	126,563	337,500	06/17/2020	08/16/2043	6,168,750
46625H-JZ-4	JPMorgan Chase & Co Subordinated		1.G FE	548,603	550,000	551,058	549,862		138			4.125	4.152	JD	1,008	22,688	12/04/2014	12/15/2026	561,344
46625H-LL-2	JPMorgan Chase & Co Subordinated		1.G FE	5,153,986	5,000,000	4,716,444	5,125,635		(3,852)			4.950	4.749	JD	20,625	247,500	09/11/2024	06/01/2045	5,123,750
46625H-NJ-5	JPMorgan Chase & Co Subordinated		1.G FE	498,275	500,000	503,855	499,692		166			4.250	4.287	AO	5,313	21,250	09/23/2015	10/01/2027	510,625
46625H-RY-8	JPMorgan Chase & Co Senior Unsecured		1.F FE	14,702,272	15,640,000	15,608,382	15,230,178		181,578			3.782	5.125	FA	246,460	579,402	02/07/2025	02/01/2028	15,935,752
46647P-AJ-5	JPMorgan Chase & Co Senior Unsecured	C	1.F FE	33,930,255	34,320,000	30,892,849	34,039,510		16,842			3.882	3.964	JJ	581,032	1,332,302	06/01/2018	07/24/2038	34,986,151
46647P-AK-2	JPMorgan Chase & Co Senior Unsecured		1.F FE	341,372	295,000	241,220	334,086		(1,246)			4.032	3.178	JJ	5,187	11,894	08/22/2019	07/24/2048	300,947
46647P-AN-6	JPMorgan Chase & Co Senior Unsecured	C	1.F FE	15,000,000	15,000,000	11,954,237	15,000,000					3.897	3.897	JJ	256,553	584,550	01/16/2018	01/23/2049	15,292,275
46647P-BE-5	JPMorgan Chase & Co Senior Unsecured		1.E FE	5,140,016	5,600,000	5,318,626	5,196,120		56,104			2.739	4.427	AO	32,381	153,384	03/31/2025	10/15/2030	5,676,692
46647P-BM-7	JPMorgan Chase & Co Senior Unsecured	C	1.E FE	2,737,664	2,515,000	1,977,988	2,688,631		(9,958)			3.109	2.531	AO	14,987	78,191	10/28/2020	04/22/2041	2,554,096
46647P-BU-9	JPMorgan Chase & Co Senior Unsecured		1.E FE	25,301,100	30,000,000	26,675,142	25,787,850		486,750			1.764	4.508	MN	61,740	529,200	03/14/2025	11/19/2031	30,264,600
46647P-CW-4	JPMorgan Chase & Co Senior Unsecured		1.E FE	20,988,096	21,750,000	21,494,799	21,195,361		207,264			2.947	4.202	FA	226,121	320,486	02/21/2025	02/24/2028	22,070,486
46647P-DG-8	JPMorgan Chase & Co Senior Unsecured	C	1.E FE	24,992,828	24,920,000	25,253,504	24,970,337		(22,492)			4.851	4.716	JJ	523,843	604,435	03/27/2025	07/25/2028	25,524,435
46647P-DR-4	JPMorgan Chase & Co Senior Unsecured		1.E FE	1,500,000	1,500,000	1,561,280	1,500,000					5.350	5.348	JD	6,688	80,250	05/24/2023	06/01/2034	1,540,125
46647P-DU-7	JPMorgan Chase & Co Senior Unsecured		1.E FE	28,444,920	28,000,000	28,858,668	28,354,002		(90,918)			5.299	4.769	JJ	647,067	741,860	04/08/2025	07/24/2029	28,741,860
46647P-EV-4	JPMorgan Chase & Co Senior Unsecured		1.E FE	57,538,494	57,300,000	59,188,780	57,504,959		(33,536)			5.140	5.041	JJ	1,284,443	1,472,610	03/31/2025	01/24/2031	58,772,610
46647P-EY-8	JPMorgan Chase & Co Senior Unsecured		1.E FE	80,036,800	80,000,000	82,669,144	80,031,889		(4,911)			5.103	5.090	AO	782,460	2,041,200	04/14/2025	04/22/2031	82,041,200
47233J-DX-3	Jefferies Financial Group Inc Senior Unsecured	C	2.B FE	8,940,582	9,000,000	7,838,548	8,963,948		4,739			2.750	2.815	AO	52,250	247,500	04/16/2021	10/15/2032	12,165,000
47233W-BM-0	Jefferies Financial Group Inc Senior Unsecured		2.B FE	5,966,220	6,000,000	6,239,672	5,981,494		6,515			5.875	6.007	JJ	156,667	352,500	07/18/2023	07/21/2028	6,176,250
476556-DD-4	Jersey Central Power & Light C Senior Unsecured	C	1.G FE	4,986,300	5,000,000	4,496,885	4,991,561		1,238			2.750	2.780	MS	45,833	137,500	06/08/2021	03/01/2032	5,068,750
478160-BA-1	Johnson & Johnson Senior Unsecured		1.A FE	125,620	115,000	114,229	122,263		(331)			4.850	4.282	MN	713	5,578	09/30/2013	05/15/2041	117,789

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
478160-BJ-2	Johnson & Johnson Senior Unsecured	C	1.A FE	7,795,980	6,000,000	6,094,522	7,122,843		(140,770)			4.375	1.684	JD	18,958	262,500	01/20/2021	12/05/2033	6,131,250
478160-CL-6	Johnson & Johnson Senior Unsecured	C	1.A FE	1,899,646	1,600,000	1,410,741	1,817,483		(16,527)			3.400	2.070	JJ	25,084	54,400	10/28/2020	01/15/2038	1,627,200
478165-AF-0	SC Johnson & Son Inc SR NTS		2.A FE	2,932,080	3,000,000	3,167,002	2,972,087		3,072			5.750	5.912	FA	65,167	172,500	02/06/2003	02/15/2033	3,086,250
478165-AH-6	SC Johnson & Son Inc SR NTS	C	2.A FE	8,431,740	8,000,000	7,069,614	8,364,269		(10,958)			4.750	4.408	AO	80,222	380,000	01/18/2019	10/15/2046	8,190,000
48126B-AA-1	JPMorgan Chase & Co Senior Unsecured		1.F FE	7,591,990	7,000,000	7,131,598	7,430,126		(17,448)			5.400	4.844	JJ	183,750	378,000	01/31/2014	01/06/2042	7,189,000
482480-AF-7	KLA Corp Senior Unsecured		1.F FE	985,231	910,000	967,718	953,316		(4,075)			5.650	4.950	MN	8,569	51,415	07/07/2016	11/01/2034	935,708
482480-AH-3	KLA Corp Senior Unsecured		1.F FE	496,390	500,000	462,175	496,806		71			5.000	5.047	MS	7,361	25,000	03/13/2019	03/15/2049	512,500
482480-AJ-9	KLA Corp Senior Unsecured	C	1.F FE	1,758,773	2,000,000	1,396,299	1,765,701		4,992			3.300	4.031	MS	22,000	66,000	09/11/2024	03/01/2050	2,033,000
482480-AM-2	KLA Corp Senior Unsecured	C	1.F FE	29,359,900	30,000,000	27,287,901	29,382,979		10,815			4.950	5.092	JJ	684,750	1,485,000	01/30/2024	07/15/2052	30,742,500
48250A-AA-1	KKR Group Finance Co III LLC Senior Unsecured	C	1.F	26,863,972	28,215,000	26,407,762	26,891,821		37,686			5.125	5.524	JD	120,502	1,446,019	09/06/2024	06/01/2044	28,938,009
48252A-AA-9	KKR Group Finance Co VI LLC SENIOR		1.F FE	6,706,280	7,288,000	7,138,552	6,954,053		84,902			3.750	5.199	JJ	136,650	273,300	12/01/2022	07/01/2029	7,424,650
48252M-AA-3	KKR Group Finance Co VIII LLC Senior Unsecured	C	1.F	7,849,406	9,400,000	6,610,352	7,898,488		28,719			3.500	4.543	FA	115,150	329,000	09/06/2024	08/25/2050	9,564,500
48253M-10-4	KKR Group Finance Co IX LLC Subordinated		2.A FE	24,500,000	980,000	17,027,500	24,500,000					4.625	4.625	JAJO	283,281	1,133,125	03/24/2021	04/01/2061	24,783,281
48255B-AA-4	KKR Group Finance Co X LLC Senior Unsecured	C	1.F FE	32,678,731	42,300,000	28,166,639	32,805,718		99,984			3.250	4.717	JD	61,100	1,131,000	10/30/2025	12/15/2051	42,987,375
48255G-AA-3	KKR Group Finance Co XII LLC Senior Unsecured		1.F FE	4,443,920	4,500,000	4,522,291	4,458,739		5,343			4.850	5.019	MN	26,675	218,250	04/06/2023	05/17/2032	4,609,125
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS		2.A PL	3,830,966	3,830,966	3,000,821	3,830,966					3.120	3.140	MON	5,312	119,526	11/09/2020	12/31/2035	3,422,647
485134-BQ-2	Evergy Metro Inc Senior Secured	C	1.F FE	4,986,450	5,000,000	4,074,702	4,988,775		317			4.200	4.216	JD	9,333	210,000	06/13/2017	06/15/2047	5,105,000
485134-BR-0	Evergy Metro Inc Secured	C	1.F FE	3,996,520	4,000,000	3,276,523	3,997,119		77			4.200	4.205	MS	49,467	168,000	02/26/2018	03/15/2048	4,084,000
485134-BS-8	Evergy Metro Inc Secured	C	1.F FE	9,090,621	9,250,000	7,421,000	9,099,876		3,398			4.125	4.232	AO	95,391	381,563	09/11/2024	04/01/2049	9,440,781
485260-BK-8	Evergy Kansas South Inc Secured		1.F FE	4,039,850	4,300,000	4,738,069	4,131,084		8,787			6.530	7.021	JD	12,480	280,790	01/28/2009	12/15/2037	4,440,395
491674-BJ-5	Kentucky Utilities Co Secured	C	1.F FE	4,065,888	4,000,000	3,514,464	4,053,501		(1,989)			4.650	4.538	MN	23,767	186,000	10/23/2018	11/15/2043	4,093,000
491674-BL-0	Kentucky Utilities Co Secured		1.F FE	523,046	500,000	423,588	518,847		(634)			4.375	4.090	AO	5,469	21,875	06/01/2018	10/01/2045	510,938
491674-BM-8	Kentucky Utilities Co Secured	C	1.F FE	5,166,850	5,000,000	3,451,194	5,145,782		(4,048)			3.300	3.126	JD	13,750	165,000	05/27/2020	06/01/2050	5,082,500
49177J-AD-4	Kenvue Inc Senior Unsecured		1.F FE	1,595,776	1,600,000	1,603,137	1,599,595		1,756			5.350	5.466	MS	23,540	85,600	10/19/2023	03/22/2026	1,642,800
49177J-AF-9	Kenvue Inc Senior Unsecured	C	1.F FE	8,488,332	8,500,000	8,689,670	8,493,995		2,490			5.050	5.084	MS	118,044	429,250	10/19/2023	03/22/2028	8,714,625
49271V-AC-4	Keurig Dr Pepper Inc Senior Unsecured	RA	2.B FE	12,053,181	10,500,000	10,261,512	11,652,113		(81,621)			4.985	3.778	MN	52,343	523,425	09/30/2020	05/25/2038	10,761,713
49271V-AD-2	Keurig Dr Pepper Inc Senior Unsecured	C	2.B FE	1,000,000	1,000,000	891,483	1,000,000					5.085	5.085	MN	5,085	50,850	05/31/2019	05/25/2048	1,025,425
49271V-AF-7	Keurig Dr Pepper Inc Senior Unsecured	C	2.B FE	8,235,967	8,249,000	8,316,822	8,241,766		2,788			4.597	4.636	MN	37,921	379,207	12/26/2023	05/25/2028	8,438,603
49338C-AA-1	KeySpan Gas East Corp Senior Unsecured		2.A FE	4,523,857	3,417,000	3,417,944	4,300,032		(43,556)			5.819	3.585	AO	49,709	198,835	09/15/2020	04/01/2041	3,516,418
494368-AS-2	Kimberly-Clark Corp Senior Unsecured		1.F FE	10,189,330	10,000,000	10,472,056	10,027,712		(12,644)			6.375	6.225	JJ	318,750	637,500	09/11/2003	01/01/2028	10,318,750
494550-AW-6	Kinder Morgan Energy Partners Senior Unsecured	C	2.B FE	9,035,130	6,500,000	7,335,660	8,412,139		(122,632)			6.950	3.870	JJ	208,307	451,750	06/17/2020	01/15/2038	6,725,875
494550-BD-7	Kinder Morgan Energy Partners Senior Unsecured	C	2.B FE	495,590	500,000	540,219	496,964		134			6.500	6.568	MS	10,833	32,500	09/11/2009	09/01/2039	516,250
494550-BF-2	Kinder Morgan Energy Partners Senior Unsecured		2.B FE	1,999,500	1,500,000	1,629,507	1,900,916		(19,518)			6.550	4.110	MS	28,929	98,250	06/17/2020	09/15/2040	1,549,125
494550-BK-1	Kinder Morgan Energy Partners Senior Unsecured	C	2.B FE	16,385,040	16,000,000	15,805,482	16,308,913		(12,246)			5.625	5.440	MS	300,000	900,000	08/09/2018	09/01/2041	16,450,000
49456B-AR-2	Kinder Morgan Inc Senior Unsecured		2.B FE	990,600	1,000,000	892,985	995,170		884			2.000	2.100	FA	7,556	20,000	07/27/2020	02/15/2031	1,010,000
49456B-AS-0	Kinder Morgan Inc Senior Unsecured		2.B FE	1,182,780	1,200,000	795,164	1,184,767		395			3.250	3.326	FA	16,250	39,000	07/27/2020	08/01/2050	1,219,500
49461M-AB-6	Kinetik Holdings LP Senior Unsecured		3.A FE	20,129,000	20,000,000	20,586,374	20,107,682		(21,318)			6.625	6.422	JD	58,889	1,325,000	04/07/2025	12/15/2028	20,662,500
50012L-AE-4	Kodiak Gas Services LLC Senior Unsecured		3.C FE	18,458,528	18,333,000	18,852,073	18,455,542		(2,985)			6.750	6.637	AO	398,743		10/10/2025	10/01/2035	18,951,739
50077L-AB-2	Kraft Heinz Foods Co Senior Unsecured	C	2.B FE	34,950,334	35,000,000	28,981,599	34,935,270		(333)			4.375	4.382	JD	127,604	1,531,250	06/19/2020	06/01/2046	35,765,625
50077L-AZ-9	Kraft Heinz Foods Co Senior Unsecured	C	2.B FE	4,675,725	4,918,000	4,241,808	4,679,609		4,737			4.875	5.229	AO	59,938	239,753	08/21/2024	10/01/2049	5,037,876
501044-CK-5	Kroger Co/The Senior Unsecured		2.A FE	2,486,050	2,500,000	2,873,541	2,491,014		451			6.900	6.944	AO	36,417	172,500	03/19/2008	04/15/2038	2,586,250
501044-CT-6	Kroger Co/The Senior Unsecured	RA	2.A FE	5,712,365	5,000,000	4,708,545	5,586,246		(23,121)			5.150	4.183	FA	107,292	257,500	12/12/2019	08/01/2043	5,128,750
501044-DC-2	Kroger Co/The Senior Unsecured		2.A FE	11,220,531	10,000,000	9,994,542	10,000,000		(212,205)			3.500	3.500	FA	145,833	350,000	12/14/2020	02/01/2026	10,175,000
501044-DF-5	Kroger Co/The Senior Unsecured	C	2.A FE	14,052,231	15,400,000	11,981,896	14,223,806		32,654			3.875	4.433	AO	125,981	596,750	09/11/2024	10/15/2046	15,698,375
501044-DG-3	Kroger Co/The Senior Unsecured	C	2.A FE	8,978,412	8,660,000	7,303,847	8,831,450		(30,476)			4.450	4.208	FA	160,571	178,000	12/17/2025	02/01/2047	8,852,685
501044-DK-4	Kroger Co/The Senior Unsecured	C	2.A FE	8,934,840	9,000,000	7,752,168	8,944,774		1,406			4.650	4.695	JJ	192,975	418,500	07/17/2017	01/15/2048	9,209,250
501044-DL-2	Kroger Co/The Senior Unsecured		2.A FE	3,431,308	3,500,000	3,546,015	3,455,014		13,400			4.500	4.961	JJ	72,625	157,500	03/18/2024	01/15/2029	3,578,750
501044-DM-0	Kroger Co/The Senior Unsecured	C	2.B FE	8,674,079	7,750,000	7,415,920	8,526,789		(25,206)			5.400	4.609	JJ	192,975	303,750	01/29/2025	01/15/2049	7,959,250
501044-DW-8	Kroger Co/The Senior Unsecured	C	2.A FE	48,109,515	48,930,000	46,781,029	48,113,931		3,553			5.500	5.617	MS	792,394	1,206,975	12/17/2025	09/15/2054	50,275,575

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
501044-DX-6	Kroger Co/The Senior Unsecured		2.A FE	50,699,507	51,700,000	49,374,756	50,702,686		2,193			5.650	5.775	MS	860,087	1,690,763	12/12/2025	09/15/2064	53,160,525
50202*-AA-9	Lidl US LLC SR NTS		2.A	5,000,000	5,000,000	5,014,447	5,000,000					4.460	4.460	MS	74,333	223,000	08/12/2022	09/01/2027	5,111,500
50202*-AB-7	Lidl US LLC SR NTS		2.A	3,000,000	3,000,000	2,998,333	3,000,000					4.520	4.520	MS	45,200	135,600	08/12/2022	09/01/2029	3,067,800
502431-AN-9	L3Harris Technologies Inc Senior Unsecured		2.B FE	8,291,400	10,000,000	8,835,347	8,514,208		222,808			1.800	5.189	JJ	83,000	90,000	02/13/2025	01/15/2031	10,090,000
502431-AP-4	L3Harris Technologies Inc Senior Unsecured		2.B FE	12,088,771	12,000,000	12,172,284	12,038,079		(34,841)			5.400	5.082	JJ	298,800	648,000	07/10/2024	01/15/2027	12,324,000
502431-AQ-2	L3Harris Technologies Inc Senior Unsecured	C	2.B FE	8,079,600	8,000,000	8,342,018	8,066,434		(7,047)			5.400	5.265	JJ	181,200	432,000	12/12/2023	07/31/2033	8,216,000
502431-AU-3	L3Harris Technologies Inc Senior Unsecured		2.B FE	3,988,352	4,000,000	4,142,013	3,990,709		851			5.350	5.385	JD	17,833	214,000	03/14/2024	06/01/2034	4,107,000
50247@-AA-4	Lv Stadium Events Company LLC SR SECD NTS		2.A PL	29,935,787	30,798,293	25,463,592	29,970,221		29,167			3.360	3.651	JD	2,875	1,034,823	05/30/2024	06/30/2045	1,070,381
50249A-AD-5	LYB International Finance III Senior Unsecured	C	2.B FE	12,317,532	15,100,000	10,799,657	12,384,228		51,825			4.200	5.557	MN	105,700	634,200	09/23/2024	05/01/2050	15,417,100
50249A-AH-6	LYB International Finance III Senior Unsecured	C	2.B FE	12,599,411	15,100,000	10,967,776	12,731,887		103,721			3.375	4.850	AO	127,406	509,625	09/23/2024	10/01/2040	15,354,813
50249A-AJ-2	LYB International Finance III Senior Unsecured	C	2.B FE	6,159,347	8,300,000	5,365,176	6,207,959		37,761			3.625	5.480	AO	75,219	300,875	09/13/2024	04/01/2051	8,450,438
50540R-AU-6	Laboratory Corp of America Hol Senior Unsecured	C	2.B FE	8,044,090	8,500,000	8,466,779	8,289,215		118,226			3.600	5.173	MS	102,000	306,000	02/28/2024	09/01/2027	8,653,000
51223*-AB-0	Lakeview Loan Servicing LLC LAKEVIEW 4.5 0726		1.E PL	80,000,000	80,000,000	79,799,280	80,000,000					4.500	4.500	JJ	1,680,000	3,600,000	07/13/2021	07/13/2026	81,800,000
51223*-AD-6	Lakeview Loan Servicing LLC Sr Notes		1.E PL	178,000,000	178,000,000	186,676,129	178,000,000					6.530	6.534	JJ	5,424,253	7,748,933	10/31/2024	11/13/2029	181,874,467
51223*-AH-7	Lakeview Loan Servicing LLC Lakeview Loan Servicing LLC		1.E PL	30,000,000	30,000,000	30,906,528	30,000,000					7.010	6.016	JJ	1,051,500	1,197,542	12/12/2024	11/13/2028	30,771,100
512807-AT-5	Lam Research Corp Senior Unsecured	C	1.G FE	5,590,880	4,000,000	3,673,563	5,369,796		(42,561)			4.875	2.822	MS	57,417	195,000	06/17/2020	03/15/2049	4,097,500
512807-AW-8	Lam Research Corp Senior Unsecured		1.G FE	8,745,098	8,500,000	5,525,453	8,714,146		(6,412)			2.875	2.729	JD	10,861	244,375	10/28/2020	06/15/2050	8,622,188
513075-BZ-3	Lamar Media Corp Senior Unsecured		3.C FE	4,456,650	5,000,000	4,710,888	4,516,266		59,616			3.625	5.873	AO	38,264	181,250	04/04/2025	01/15/2031	5,045,313
52678@-AA-8	Lerado Investments SR SECD NTS		2.B PL	1,487,618	1,487,618	1,360,008	1,487,618					3.860	3.879	MJSD	160	57,422	03/09/2021	03/31/2036	43,334
53079E-BF-0	Liberty Mutual Group Inc Senior Unsecured		2.B FE	5,493,120	5,400,000	4,771,504	5,474,477		(2,489)			4.850	4.737	FA	109,125	261,900	11/10/2016	08/01/2044	5,530,950
53079E-BK-9	Liberty Mutual Group Inc SENIOR		2.B FE	6,520,320	6,000,000	4,170,578	6,483,187		(7,300)			3.950	3.540	MN	30,283	237,000	06/17/2020	05/15/2060	6,118,500
531546-AB-5	Liberty Utilities Finance GP 1 GTD SR NTS	C	2.B FE	27,137,154	27,225,000	24,709,464	27,181,258		8,758			2.050	2.086	MS	164,333	558,113	09/24/2020	09/15/2030	27,504,056
53190F-AE-5	Life Time Inc LIFE TIME INC		3.A FE	492,865	500,000	512,282	493,563		698			6.000	6.265	MN	3,833	30,833	04/04/2025	11/15/2031	515,000
532457-BT-4	Eli Lilly & Co Senior Unsecured		1.E FE	2,425,990	2,450,000	1,974,969	2,429,348		532			3.950	4.006	MS	28,495	96,775	03/20/2019	03/15/2049	2,498,388
532457-BX-5	Eli Lilly & Co Senior Unsecured		1.E FE	21,001,603	22,326,937	14,249,996	22,225,218		4,550		2,636,248	1.700	1.715	NOV	61,522	372,257	10/29/2019	11/01/2049	21,478,481
532457-CE-6	Eli Lilly & Co Senior Unsecured	C	1.E FE	14,975,250	15,000,000	15,022,902	14,998,635		8,599			5.000	5.060	FA	258,333	750,000	02/23/2023	02/27/2026	15,375,000
532457-CH-9	Eli Lilly & Co Senior Unsecured		1.E FE	12,350,792	12,200,000	11,019,550	12,349,275		(1,329)			4.950	4.878	FA	208,010	603,900	09/13/2024	02/27/2063	12,501,950
532457-CS-5	Eli Lilly & Co Senior Unsecured		1.E FE	12,371,478	11,900,000	11,172,649	12,362,158		(7,514)			5.050	4.797	FA	228,695	600,950	09/13/2024	08/14/2054	12,200,475
532457-CT-3	Eli Lilly & Co Senior Unsecured		1.E FE	1,564,365	1,500,000	1,414,092	1,563,743		(533)			5.200	4.951	FA	29,683	78,000	09/23/2024	08/14/2064	1,539,000
532457-CZ-9	Eli Lilly & Co Senior Unsecured		1.E FE	10,012,400	10,000,000	10,048,945	10,012,400					5.600	5.592	FA	216,222	280,000	07/30/2025	02/12/2065	10,280,000
532457-DF-2	Eli Lilly & Co Senior Unsecured		1.E FE	15,005,290	15,000,000	15,150,882	15,005,087		(203)			5.550	5.546	AO	302,938		08/20/2025	10/15/2055	15,416,250
536797-AE-3	Lithia Motors Inc SENIOR		3.B FE	1,000,000	1,000,000	998,626	1,000,000					4.625	4.625	JD	2,056	46,250	12/02/2019	12/15/2027	1,023,125
536797-AG-8	Lithia Motors Inc Senior Unsecured		3.B FE	4,589,050	5,000,000	4,830,729	4,654,721		65,671			3.875	6.147	JD	16,146	193,750	04/04/2025	06/01/2029	5,096,875
538034-AX-7	Live Nation Entertainment Inc Secured		3.B FE	235,420	250,000	246,283	239,061		3,641			3.750	6.064	JJ	4,323	4,688	04/04/2025	01/15/2028	254,688
539830-BB-4	Lockheed Martin Corp Senior Unsecured	C	1.F FE	4,805,950	5,000,000	4,276,746	4,843,805		6,135			4.070	4.332	JD	9,044	203,500	01/15/2019	12/15/2042	5,101,750
539830-BC-2	Lockheed Martin Corp Senior Unsecured	C	1.F FE	9,970,141	8,926,000	8,245,469	9,606,259		(70,853)			3.600	2.596	MS	107,112	321,336	12/23/2020	03/01/2035	9,086,668
539830-BK-4	Lockheed Martin Corp Senior Unsecured	C	1.F FE	18,909,085	16,897,000	16,593,146	18,280,118		(124,467)			4.500	3.467	MN	97,158	760,365	07/24/2024	05/15/2036	17,277,183
539830-BL-2	Lockheed Martin Corp Senior Unsecured	C	1.F FE	17,657,791	16,825,000	15,286,192	17,494,385		(22,613)			4.700	4.387	MN	101,043	790,775	03/29/2019	05/15/2046	17,220,388
539830-BN-8	Lockheed Martin Corp Senior Unsecured		1.F FE	5,151,180	6,000,000	4,764,868	5,180,241		14,364			4.090	5.025	MS	72,257	245,400	12/12/2023	09/15/2052	6,122,700
539830-BT-5	Lockheed Martin Corp Senior Unsecured		1.F FE	792,348	1,000,000	789,671	792,979		632			4.300	5.646	JD	1,911	21,500	09/05/2025	06/15/2062	1,021,500
539830-BX-6	Lockheed Martin Corp Senior Unsecured		1.F FE	12,382,810	11,000,000	11,126,207	12,355,716		(21,756)			5.700	4.892	MN	80,117	627,000	09/13/2024	11/15/2054	11,313,500
539830-BY-4	Lockheed Martin Corp Senior Unsecured		1.F FE	6,168,299	5,300,000	5,487,407	6,158,627		(7,863)			5.900	4.945	MN	39,956	312,700	09/13/2024	11/15/2063	5,456,350
539830-BZ-1	Lockheed Martin Corp Senior Unsecured	C	1.F FE	13,123,486	13,100,000	13,264,928	13,117,616		(8,625)			4.450	4.377	MN	74,488	582,950	09/23/2024	05/15/2028	13,391,475
539830-CA-5	Lockheed Martin Corp Senior Unsecured	C	1.F FE	21,470,098	22,200,000	22,538,499	21,584,804		59,321			4.750	5.171	FA	398,367	1,054,500	06/21/2024	02/15/2034	22,727,250
539830-CB-3	Lockheed Martin Corp Senior Unsecured	C	1.F FE	6,194,233	5,900,000	5,572,300	6,188,634		(4,490)			5.200	4.881	FA	115,902	306,800	09/13/2024	02/15/2055	6,053,400
539830-CC-1	Lockheed Martin Corp Senior Unsecured	C	1.F FE	6,223,159	6,100,000	6,200,593	6,189,244		(26,973)			4.500	3.985	FA	103,700	274,500	09/23/2024	02/15/2029	6,237,250
540424-AP-3	Loews Corp Senior Unsecured		1.G FE	10,574,400	10,000,000	10,795,290	10,492,867		(41,283)			6.000	5.309	FA	250,000	600,000	12/12/2023	02/01/2035	10,300,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
54336#-AA-6	Longwood Energy Partners LLC SR SECD NTS		2.C PL	37,419,307	37,419,307	30,673,395	37,419,307					4.490	4.491	JD	4,667	1,680,127	03/23/2018	06/30/2051	796,669
54336@-AA-8	Longwood Energy Partners LLC SR SECD NTS SER A		3.C PL	10,331,517	10,480,244	9,545,075	10,336,509		3,507			5.150	5.366	JD	1,499	539,733	05/30/2024	06/30/2034	9,055,755
546676-AV-9	Louisville Gas and Electric Co Secured		1.F FE	1,022,113	1,000,000	880,213	1,018,052		(674)			4.650	4.499	MN	5,942	46,500	01/18/2019	11/15/2043	1,023,250
548661-CJ-4	Lowe's Cos Inc Senior Unsecured	C	2.A FE	4,117,455	4,500,000	4,701,638	4,292,053		15,119			5.500	6.135	AO	52,250	247,500	04/12/2007	10/15/2035	4,623,750
548661-CL-9	Lowe's Cos Inc Senior Unsecured	RA	2.A FE	10,645,720	11,000,000	11,807,376	10,798,468		12,940			5.800	6.034	AO	134,689	638,000	01/23/2007	10/15/2036	11,319,000
548661-CR-6	Lowe's Cos Inc Senior Unsecured		2.A FE	2,997,450	3,000,000	3,133,333	2,998,264		76			5.800	5.806	AO	36,733	174,000	04/12/2010	04/15/2040	3,087,000
548661-DJ-3	Lowe's Cos Inc Senior Unsecured		2.A FE	1,530,032	1,400,000	1,173,976	1,500,896		(3,499)			4.375	3.841	MS	18,035	61,250	03/15/2016	09/15/2045	1,430,625
548661-DQ-7	Lowe's Cos Inc Senior Unsecured	C	2.A FE	8,470,781	8,525,000	6,754,335	8,480,399		1,290			4.050	4.087	MN	55,626	345,263	04/19/2017	05/03/2047	8,697,631
548661-DR-5	Lowe's Cos Inc Senior Unsecured	C	2.A FE	19,347,800	20,000,000	19,737,356	19,449,787		101,987			3.650	4.568	AO	174,389	365,000	05/02/2025	04/05/2029	20,365,000
548661-DW-4	Lowe's Cos Inc Senior Unsecured	C	2.A FE	8,418,720	6,000,000	5,423,182	8,109,952		(59,754)			5.125	3.038	AO	64,917	307,500	06/17/2020	04/15/2050	6,153,750
548661-DX-2	Lowe's Cos Inc Senior Unsecured		2.A FE	10,148,936	11,000,000	10,377,692	10,329,565		180,544			1.300	4.112	AO	30,189	78,000	05/02/2025	04/15/2028	11,071,500
548661-DY-0	Lowe's Cos Inc Senior Unsecured		2.A FE	4,432,950	5,000,000	4,444,016	4,462,549		29,599			1.700	4.202	AO	17,944	42,500	09/15/2025	10/15/2030	5,042,500
548661-DZ-7	Lowe's Cos Inc Senior Unsecured		2.A FE	1,798,236	1,800,000	1,144,516	1,798,434		42			3.000	3.005	AO	11,400	54,000	10/07/2020	10/15/2050	1,827,000
548661-EE-3	Lowe's Cos Inc Senior Unsecured		2.A FE	3,908,930	4,500,000	3,233,856	3,980,123		22,027			2.800	3.739	MS	37,100	126,000	08/03/2022	09/15/2041	4,563,000
548661-EF-0	Lowe's Cos Inc Senior Unsecured		2.A FE	22,405,337	28,350,000	22,215,281	22,408,281		2,944			4.450	5.848	AO	315,394		12/12/2025	04/01/2062	28,980,788
548661-EJ-2	Lowe's Cos Inc Senior Unsecured		2.A FE	12,458,816	15,710,000	12,392,321	12,460,901		2,085			4.250	5.792	AO	166,919		12/17/2025	04/01/2052	16,043,838
548661-EN-3	Lowe's Cos Inc Senior Unsecured		2.A FE	37,808,135	38,333,000	37,586,978	37,809,261		2,433			5.800	5.888	MS	654,642	1,446,230	10/29/2025	09/15/2062	39,444,657
548661-EQ-6	Lowe's Cos Inc Senior Unsecured	C	2.A FE	4,000,000	4,000,000	4,134,360	4,000,000					5.150	5.150	JJ	103,000	206,000	03/28/2023	07/01/2033	4,103,000
548661-ER-4	Lowe's Cos Inc Senior Unsecured		2.A FE	2,039,203	2,000,000	1,981,538	2,039,203					5.750	5.608	JJ	57,500		10/16/2025	07/01/2053	2,057,500
548661-ES-2	Lowe's Cos Inc Senior Unsecured		2.A FE	7,086,547	7,040,000	6,918,525	7,086,735		188			5.850	5.805	AO	102,960	116,415	10/16/2025	04/01/2063	7,245,920
549271-AF-1	Lubrizol Corp/The Senior Unsecured	C	1.C FE	5,387,834	4,355,000	4,916,803	5,052,204		(64,454)			6.500	4.286	AO	70,769	283,075	08/10/2022	10/01/2034	4,496,538
55280M-AA-4	Mas Georgia Lfg SECD NTS SER 15		3.C PL	10,056,693	10,056,693	9,465,062	10,056,693					5.000	4.999	JD	41,903	502,835	06/05/2015	12/01/2035	570,028
55336V-AL-4	MPLX LP Senior Unsecured	C	2.B FE	17,273,351	18,500,000	16,562,523	17,293,922		11,535			5.200	5.731	MS	320,667	603,200	12/17/2025	03/01/2047	18,981,000
55336V-AM-2	MPLX LP Senior Unsecured	C	2.B FE	48,736,473	51,800,000	47,304,625	48,881,112		147,256			4.500	5.085	AO	492,100	2,331,000	10/28/2024	04/15/2038	52,965,500
55336V-AP-5	MPLX LP Senior Unsecured		2.B FE	26,738,762	30,770,000	25,324,015	26,730,256		19,114			4.900	5.776	AO	318,299	1,263,955	09/05/2025	04/15/2058	31,523,865
55336V-AR-1	MPLX LP Senior Unsecured		2.B FE	3,060,313	3,181,000	3,176,079	3,106,154		31,293			4.000	5.143	MS	37,465	127,240	07/09/2024	03/15/2028	3,244,620
55336V-BN-9	MPLX LP Senior Unsecured		2.B FE	386,228	400,000	401,359	393,740		3,035			4.250	5.118	JD	1,417	17,000	06/01/2023	12/01/2027	408,500
55336V-BP-4	MPLX LP Senior Unsecured		2.B FE	6,537,593	7,000,000	6,245,785	6,540,767		2,609			5.200	5.725	JD	30,333	234,000	10/16/2025	12/01/2047	7,182,000
55336V-BQ-2	MPLX LP Senior Unsecured		2.B FE	17,548,600	20,000,000	18,538,406	17,896,003		347,403			2.650	5.243	FA	200,222	530,000	02/13/2025	08/15/2030	20,265,000
55336V-BV-1	MPLX LP Senior Unsecured		2.B FE	2,008,953	2,000,000	2,011,693	2,008,716		(236)			5.000	4.925	MS	33,333		09/24/2025	03/01/2033	2,050,000
55336V-BW-9	MPLX LP Senior Unsecured	C	2.B FE	6,258,294	6,690,000	6,217,960	6,263,556		5,262			5.650	6.135	MS	125,995	377,985	02/21/2025	03/01/2053	6,878,993
55336V-BY-5	MPLX LP Senior Unsecured		2.B FE	18,952,846	19,200,000	19,367,053	18,964,481		11,635			5.400	5.572	AO	259,200	578,880	07/11/2025	04/01/2035	19,718,400
55336V-BZ-2	MPLX LP Senior Unsecured	C	2.B FE	44,134,761	45,600,000	44,072,664	44,151,509		16,748			5.950	6.186	AO	678,300	1,514,870	04/29/2025	04/01/2055	46,956,600
55336V-CC-2	MPLX LP Senior Unsecured		2.B FE	24,778,765	24,630,000	24,815,757	24,778,078		(687)			5.400	5.318	MS	517,230		10/08/2025	09/15/2035	25,295,010
56081#-BP-4	Major League Baseball Trust SECD NTS SER 33		1.F FE	8,500,000	8,500,000	7,403,469	8,500,000					4.010	4.010	JD	19,883	340,850	02/15/2018	12/10/2038	8,670,425
56081#-CP-3	Major League Baseball Trust SECD NTS SER 56		1.F FE	6,000,000	6,000,000	5,858,906	6,000,000					1.760	1.760	JD	6,160	105,600	08/19/2021	12/10/2026	6,052,800
565130-AA-9	Maple Grove Funding Trust I Senior Unsecured		2.A FE	23,671,855	25,200,000	17,998,263	23,700,378		15,450			4.161	4.519	FA	396,127	981,996	06/05/2025	08/15/2051	25,724,286
56585A-AH-5	Marathon Petroleum Corp Senior Unsecured		2.B FE	875,189	1,000,000	855,897	875,981		792			4.750	5.849	MS	13,986		10/16/2025	09/15/2044	1,023,750
56585A-BD-3	Marathon Petroleum Corp Senior Unsecured		2.B FE	1,110,075	1,000,000	995,025	1,031,473		(15,284)			3.800	2.178	AO	9,500	38,000	08/13/2020	04/01/2028	1,019,000
56585A-BL-5	Marathon Petroleum Corp Senior Unsecured	RA	2.B FE	2,058,241	2,050,000	2,111,781	2,057,942		(299)			5.700	5.645	MS	38,950	65,241	03/10/2025	03/01/2035	2,108,425
570535-AV-6	Markel Group Inc Senior Unsecured		2.B FE	14,508,101	13,000,000	10,077,295	14,335,643		(34,525)			4.150	3.516	MS	155,856	539,500	03/12/2021	09/17/2050	13,269,750
571676-AD-7	Mars Inc NTS	C	1.F FE	6,123,419	7,000,000	6,151,685	6,239,703		38,172			3.875	4.984	AO	67,813	271,250	10/11/2022	04/01/2039	7,135,625
571676-AF-2	Mars Inc Senior Unsecured		1.F FE	5,066,044	5,000,000	3,952,769	5,056,752		(1,533)			3.950	3.874	AO	49,375	197,500	03/28/2019	04/01/2049	5,098,750
571676-AN-5	Mars Inc NTS		1.F FE	6,997,760	7,000,000	5,034,776	6,998,270		99			2.375	2.377	JJ	76,198	166,250	07/13/2020	07/16/2040	7,083,125
571676-AQ-8	Mars Inc NTS		1.F FE	1,015,702	1,000,000	585,944	1,013,563		(414)			2.450	2.376	JJ	11,229	24,500	07/21/2020	07/16/2050	1,012,250
57169*-BA-4	Mars Inc SR NTS SER Q		1.F	11,000,000	11,000,000	9,926,811	11,000,000					4.040	4.040	MS	116,038	427,075	09/27/2016	09/27/2036	11,222,200
57169*-BL-0	Mars Inc SR NTS SER X		1.F	2,709,047	3,000,000	2,866,324	2,724,607		15,560			4.720	5.845	MS	36,187	137,321	02/06/2025	03/29/2037	3,070,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
57169*-BM-8	Mars Inc SR NTS SER Y-1		1.F	19,167,514	19,400,000	17,917,859	19,174,924		7,411			4.920	5.021	MS	243,923	926,808	02/06/2025	03/29/2042	19,877,240
571748-BC-5	Marsh & McLennan Cos Inc Senior Unsecured		1.G FE	6,019,960	7,120,000	6,051,878	6,047,147		26,544			4.350	5.574	JJ	129,910	309,720	12/20/2024	01/30/2047	7,274,860
571748-BD-3	Marsh & McLennan Cos Inc Senior Unsecured		1.G FE	6,515,305	7,725,000	6,370,558	6,535,134		26,848			4.200	5.386	MS	108,150	324,450	12/20/2024	03/01/2048	7,887,225
571748-BH-4	Marsh & McLennan Cos Inc Senior Unsecured		1.G FE	999,110	1,000,000	964,938	999,419		31			4.750	4.756	MS	13,986	47,500	01/08/2019	03/15/2039	1,023,750
571748-BJ-0	Marsh & McLennan Cos Inc Senior Unsecured	C	1.G FE	15,660,096	15,950,000	14,464,125	15,668,813		6,271			4.900	5.029	MS	230,123	781,550	09/13/2024	03/15/2049	16,340,775
571748-BS-0	Marsh & McLennan Cos Inc Senior Unsecured		1.G FE	6,172,645	5,300,000	5,729,007	6,153,937		(15,093)			6.250	5.128	MN	55,208	331,250	09/23/2024	11/01/2052	5,465,625
571748-BT-8	Marsh & McLennan Cos Inc Senior Unsecured		1.G FE	1,491,420	1,500,000	1,458,440	1,491,784		129			5.450	5.489	MS	24,071	81,750	03/06/2023	03/15/2053	1,540,875
571748-CE-0	Marsh & McLennan Cos Inc Senior Unsecured		1.G FE	6,101,625	6,140,000	6,019,016	6,103,230		1,525			5.350	5.401	MN	41,974	334,877	12/17/2024	11/15/2044	6,304,245
571903-BE-2	Marriott International Inc/MD Senior Unsecured		2.B FE	9,781,900	10,000,000	10,152,498	9,840,113		31,280			4.625	5.030	JD	20,556	462,500	02/12/2024	06/15/2030	10,231,250
571903-BG-7	Marriott International Inc/MD Senior Unsecured		2.B FE	15,540,820	18,000,000	16,709,927	15,994,549		303,475			2.850	5.293	AO	108,300	513,000	02/07/2025	04/15/2031	18,256,500
571903-BM-4	Marriott International Inc/MD Senior Unsecured		2.B FE	10,118,400	10,000,000	10,095,638	10,027,470		(46,109)			5.450	4.958	MS	160,472	545,000	12/18/2023	09/15/2026	10,272,500
571903-BN-2	Marriott International Inc/MD Senior Unsecured		2.B FE	46,496,813	45,126,000	46,893,734	46,230,228		(266,586)			5.550	4.579	AO	528,726	2,084,747	05/02/2025	10/15/2028	46,378,247
57541@-AA-2	Masparc And Mobility LLC SR SECD NTS SER A		2.B PL	10,054,000	10,054,000	9,880,268	10,054,000					4.220	4.220	MS	107,248	424,279	04/26/2019	03/31/2029	10,266,139
57541@-AB-0	Masparc And Mobility LLC SR SECD NTS SER B		2.B PL	5,054,000	5,054,000	4,684,547	5,054,000					4.540	4.540	MS	58,000	229,452	04/26/2019	03/31/2035	5,168,726
57541@-AC-8	Masparc And Mobility LLC SR SECD NTS SER C		2.B PL	20,000,000	20,000,000	17,754,290	20,000,000					4.770	4.759	MS	241,150	954,000	04/26/2019	03/31/2039	20,000,000
57629W-6F-2	MassMutual Global Funding II Senior Secured		1.B FE	14,227,637	14,300,000	14,324,024	14,288,903		39,305			4.500	4.789	AO	144,788	643,500	06/26/2024	04/10/2026	14,621,750
57629W-CH-1	MassMutual Global Funding II Senior Secured		1.B FE	6,349,546	6,400,000	6,391,875	6,393,427		34,764			3.400	3.963	MS	68,302	217,600	09/25/2024	03/08/2026	6,508,800
57629W-DL-1	MassMutual Global Funding II Senior Secured		1.B FE	9,995,600	10,000,000	10,202,731	9,998,168		881			5.050	5.060	JD	33,667	505,000	11/30/2022	12/07/2027	10,252,500
57767X-AA-8	McGraw-Hill Education Inc Senior Secured		4.A FE	9,600,000	10,000,000	10,028,423	9,681,461		81,461			5.750	7.122	FA	239,583	287,500	04/07/2025	08/01/2028	10,287,500
579780-AP-2	McCormick & Co Inc/MD Senior Unsecured	C	2.B FE	4,507,047	5,000,000	4,079,356	4,523,497		12,162			4.200	4.921	FA	79,333	210,000	08/21/2024	08/15/2047	5,105,000
58013M-EC-4	McDonald's Corp Senior Unsecured	C	2.A FE	10,221,494	7,500,000	8,355,714	9,464,664		(135,868)			6.300	3.523	AO	99,750	472,500	06/19/2020	10/15/2037	7,736,250
58013M-EF-7	McDonald's Corp Senior Unsecured	C	2.A FE	21,347,060	16,000,000	17,724,205	19,925,419		(261,990)			6.300	3.714	MS	336,000	1,008,000	06/19/2020	03/01/2038	16,504,000
58013M-EN-0	McDonald's Corp Senior Unsecured	C	2.A FE	3,884,440	4,000,000	3,273,409	3,911,953		3,867			3.700	3.885	FA	55,911	148,000	12/04/2017	02/15/2042	4,074,000
58013M-EV-2	McDonald's Corp Senior Unsecured	C	2.A FE	3,916,757	3,100,000	2,736,293	3,785,906		(26,485)			4.600	3.051	MN	13,864	142,600	09/22/2020	05/26/2045	3,171,300
58013M-EZ-3	McDonald's Corp Senior Unsecured	C	2.A FE	23,244,402	21,000,000	20,893,704	22,362,053		(119,121)			4.700	3.867	JD	60,317	987,000	07/18/2019	12/09/2035	21,493,500
58013M-FA-7	McDonald's Corp Senior Unsecured	C	2.A FE	4,565,891	4,700,000	4,290,268	4,564,343		3,521			4.875	5.100	JD	14,002	229,125	08/14/2024	12/09/2045	4,814,563
58013M-FC-3	McDonald's Corp Senior Unsecured	C	2.A FE	7,967,260	8,000,000	6,858,534	7,972,833		758			4.450	4.475	MS	118,667	356,000	03/14/2018	03/01/2047	8,178,000
581557-BC-8	McKesson Corp Senior Unsecured		2.A FE	2,586,326	2,475,000	2,246,640	2,561,332		(3,105)			4.883	4.593	MS	35,585	120,854	03/22/2016	03/15/2044	2,535,427
585055-BT-2	Medtronic Inc Senior Unsecured	C	1.G FE	2,095,340	2,000,000	1,966,035	2,056,962		(5,028)			4.375	4.002	MS	25,764	87,500	02/06/2017	03/15/2035	2,043,750
585055-CA-2	Medtronic Inc Senior Unsecured		1.G FE	29,379,743	29,377,549	28,535,656	29,347,290				(32,453)	4.200	4.161	OCT	263,674	53,415	09/15/2025	10/15/2045	30,645,256
58506D-AA-6	Medline Borrower LP/Medline Co MEDLINE BORROWER/MEDL CO		2.C FE	10,075,200	10,000,000	10,356,268	10,057,989		(17,211)			6.250	5.971	AO	156,250	312,500	04/04/2025	04/01/2029	10,312,500
58769J-BE-6	Mercedes-Benz Finance North Am Senior Unsecured		1.F FE	29,996,700	30,000,000	30,456,930	29,997,450		750			4.750	4.754	MS	360,208	708,542	03/26/2025	03/31/2028	30,712,500
58933Y-AV-7	Merck & Co Inc Senior Unsecured	C	1.E FE	18,307,230	18,500,000	16,591,990	18,356,786		8,127			3.900	3.976	MS	228,475	721,500	03/05/2019	03/07/2039	18,860,750
58933Y-AW-5	Merck & Co Inc Senior Unsecured	C	1.E FE	2,220,548	2,250,000	1,805,083	2,224,508		651			4.000	4.076	MS	28,500	90,000	03/05/2019	03/07/2049	2,295,000
58933Y-BA-2	Merck & Co Inc Senior Unsecured	M	1.E FE	8,766,842	11,665,000	8,435,080	8,803,663		40,799			2.350	4.659	JD	5,330	151,927	09/09/2025	06/24/2040	11,802,064
58933Y-BK-0	Merck & Co Inc Senior Unsecured	C	1.E FE	9,991,200	10,000,000	10,099,950	9,993,143		768			4.500	4.511	MN	55,000	450,000	05/08/2023	05/17/2033	10,225,000
58933Y-BT-1	Merck & Co Inc Senior Unsecured		1.E FE	8,145,040	8,000,000	8,092,207	8,145,040					5.700	5.573	MS	141,867		11/19/2025	09/15/2055	8,228,000
58933Y-CB-9	Merck & Co Inc MERCK & CO INC 5.784% 04Dec55		1.D FE	29,988,611	30,000,000	29,648,952	29,988,646		35			5.550	5.553	JD	124,875		12/11/2025	12/04/2055	30,832,500
59022C-AJ-2	Bank of America Corp Subordinated		2.A FE	11,173,707	8,000,000	8,639,062	10,343,377		(176,190)			6.110	2.984	JJ	206,382	488,800	12/22/2021	01/29/2037	8,244,400
59023V-AA-8	Bank of America Corp Subordinated		2.A FE	9,004,619	5,500,000	6,698,162	8,154,241		(174,474)			7.750	3.039	MN	55,649	426,250	06/29/2021	05/14/2038	5,713,125
59156R-AJ-7	MetLife Inc Senior Unsecured		1.G FE	8,562,560	8,000,000	8,961,515	8,266,001		(23,728)			6.375	5.870	JD	22,667	510,000	03/18/2005	06/15/2034	8,255,000
59156R-AM-0	MetLife Inc Senior Unsecured	SD	1.G FE	1,225,983	1,100,000	1,177,193	1,183,283		(6,855)			5.700	4.699	JD	2,787	62,700	10/30/2018	06/15/2035	1,131,350
59156R-BD-9	MetLife Inc Senior Unsecured		1.G FE	3,300,270	3,000,000	2,562,411	3,244,577		(10,720)			4.125	3.475	FA	47,438	123,750	05/12/2020	08/13/2042	3,061,875
59156R-BL-1	MetLife Inc Senior Unsecured		1.G FE	900,878	1,000,000	904,115	901,824		945			4.721	5.601	MJSD	2,098	23,605	09/05/2025	12/15/2044	1,011,803
59156R-BN-7	MetLife Inc Senior Unsecured		1.G FE	226,718	200,000	165,802	221,972		(813)			4.050	3.274	MS	2,700	8,100	08/22/2019	03/01/2045	204,050
59156R-BR-8	MetLife Inc Senior Unsecured		1.G FE	3,486,350	3,500,000	3,133,285	3,489,003		320			4.600	4.624	MN	21,467	161,000	11/09/2015	05/13/2046	3,580,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59156R-BW-7	MetLife Inc Senior Unsecured		1.G FE	9,125,753	6,384,881	6,187,711	6,384,881				28,814	0.898	0.898	MN	6,052	59,902	05/15/2019	05/23/2031	9,166,728
59156R-BX-5	MetLife Inc Senior Unsecured		1.G FE	10,312,101	7,214,915	6,349,089	7,214,915				32,560	1.189	1.189	MN	9,055	89,624	05/15/2019	05/23/2034	10,373,406
59156R-BY-3	MetLife Inc Senior Unsecured		1.G FE	5,019,164	3,511,684	2,774,933	3,511,684				15,848	1.385	1.385	MN	5,134	50,813	05/15/2019	05/23/2039	5,053,922
592688-C@-2	Mettler-Toledo International I SR NTS SER 19-B		2.B	28,860,000	30,552,650	24,095,372	30,552,650				3,624,435	1.300	1.300	MN	60,681	385,354	10/24/2019	11/06/2034	29,047,590
592688-D*-3	Mettler-Toledo International I SR NTS SER 20-A		2.B	13,050,500	12,632,346	9,269,334	12,632,346				1,498,564	1.060	1.060	MS	37,939	129,493	12/04/2020	03/19/2036	13,119,668
592688-D@-1	Mettler-Toledo International I SR NTS SER 12-A		2.B	5,000,000	5,000,000	4,284,541	5,000,000					2.830	2.830	JJ	62,496	141,500	04/16/2021	07/22/2033	5,070,750
594457-BT-9	DTE Gas Co Senior Secured		1.F FE	3,954,550	4,000,000	4,227,805	3,981,422		2,026			5.700	5.780	MS	67,133	228,000	02/18/2003	03/15/2033	4,114,000
594918-AM-6	Microsoft Corp Senior Unsecured	C	1.A FE	5,578,749	4,227,000	4,402,117	5,106,603		(43,544)			5.300	3.512	FA	88,990	224,031	12/11/2012	02/08/2041	4,339,016
594918-BK-9	Microsoft Corp Senior Unsecured	C	1.A FE	9,372,350	9,320,000	9,290,923	9,371,535		(815)			4.200	4.128	MN	63,065	195,720	10/06/2025	11/03/2035	9,515,720
594918-BM-5	Microsoft Corp Senior Unsecured		1.A FE	2,285,840	2,000,000	1,837,588	2,249,831		(4,401)			4.750	4.021	MN	15,306	95,000	04/28/2016	11/03/2055	2,047,500
594918-BS-2	Microsoft Corp Senior Unsecured	C	1.A FE	8,922,632	8,598,000	7,860,247	8,818,775		(18,857)			3.450	3.146	FA	117,828	296,631	12/19/2019	08/08/2036	8,746,316
594918-BT-0	Microsoft Corp Senior Unsecured	C	1.A FE	9,691,813	10,000,000	8,026,709	9,748,979		7,665			3.700	3.876	FA	146,972	370,000	01/30/2019	08/08/2046	10,185,000
594918-BZ-6	Microsoft Corp Senior Unsecured	C	1.A FE	19,759,072	17,000,000	16,472,125	18,898,858		(153,165)			4.100	2.861	FA	280,736	697,000	12/22/2021	02/06/2037	17,348,500
594918-CA-0	Microsoft Corp Senior Unsecured	C	1.A FE	14,959,650	15,000,000	13,290,768	14,966,875		953			4.250	4.266	FA	256,771	637,500	01/30/2017	02/06/2047	15,318,750
594918-CC-6	Microsoft Corp Senior Unsecured	C	1.A FE	2,433,252	1,700,000	1,042,355	2,308,408		(22,804)			2.525	0.865	JD	3,577	42,925	06/01/2020	06/01/2050	1,721,463
594918-CE-2	Microsoft Corp Senior Unsecured	C	1.A FE	10,387,366	10,750,000	7,069,789	10,423,507		7,990			2.921	3.091	MS	90,713	314,008	03/17/2021	03/17/2052	10,907,004
595620-AR-6	MidAmerican Energy Co Secured	C	1.F FE	3,994,360	4,000,000	3,178,983	3,995,384		133			3.950	3.958	FA	65,833	158,000	01/23/2017	08/01/2047	4,079,000
59562E-AH-8	MidAmerican Energy Co Secured	C	1.F FE	22,006,200	22,000,000	23,738,913	22,004,151		(73)			5.800	5.798	FA	482,044	1,276,000	11/08/2006	10/15/2036	22,212,667
59562V-AM-9	Berkshire Hathaway Energy Co Senior Unsecured	C	1.G FE	17,240,521	13,818,000	15,023,807	16,184,982		(201,651)			6.125	3.961	AO	211,588	846,353	07/10/2020	04/01/2036	14,241,176
595658-AA-9	Midcontinent Independent Syste SR NTS		1.E	20,000,000	20,000,000	16,350,056	20,000,000					3.910	3.910	AO	186,811	782,000	10/05/2017	10/05/2047	2,039,100
60040*-AB-2	Millennium Parking Garages LLC SR SECD NTS SER B		2.B FE	20,000,000	20,000,000	18,363,094	20,000,000					3.840	3.859	MJSD	2,133	768,000	11/22/2016	11/22/2032	20,110,933
605417-BZ-6	Mississippi Power Co Senior Unsecured	C	1.G FE	16,591,232	18,240,000	15,674,752	16,910,914		52,693			4.250	4.907	MS	228,253	775,200	01/18/2019	03/15/2042	18,627,600
607120-FQ-0	Mobile Airport Authority SR NTS		1.F	18,834,171	18,834,171	18,659,569	18,834,171					5.130	5.162	FMAN	139,561	966,193	01/20/2023	11/09/2042	416,748
610202-BP-7	Monongahela Power Co Secured	C	1.G FE	10,912,280	11,000,000	10,747,850	10,893,217		2,320			5.400	5.476	JD	26,400	594,000	01/03/2024	12/15/2043	11,297,000
610202-BR-3	Monongahela Power Co Secured		1.G FE	499,790	500,000	497,019	499,967		23			3.550	3.555	MN	2,268	17,750	05/09/2017	05/15/2027	508,875
61690U-8A-1	Morgan Stanley Bank NA Senior Unsecured		1.D FE	25,022,779	24,820,000	25,051,767	24,945,960		(76,820)			4.952	4.445	JJ	570,160	614,543	04/29/2025	01/14/2028	25,434,543
61690U-8E-3	Morgan Stanley Bank NA Senior Unsecured		1.D FE	22,567,391	22,380,000	22,690,612	22,514,661		(52,730)			4.968	4.558	JJ	515,769	555,919	05/16/2025	07/14/2028	22,935,919
617446-8L-6	Morgan Stanley Senior Unsecured		1.E FE	4,445,850	5,000,000	4,688,332	4,522,686		76,836			2.699	4.850	JJ	59,603	67,475	01/21/2025	01/22/2031	5,067,475
617446-HD-4	Morgan Stanley Senior Unsecured		1.G FE	5,973,200	5,000,000	5,764,862	5,369,818		(47,825)			7.250	5.821	AO	90,625	362,500	10/13/2004	04/01/2032	5,181,250
61744Y-AL-2	Morgan Stanley Senior Unsecured	C	1.G FE	21,956,344	22,500,000	20,259,961	22,108,689		22,946			3.971	4.148	JJ	394,618	893,475	06/01/2018	07/22/2038	22,946,738
61744Y-AP-3	Morgan Stanley Senior Unsecured		1.G FE	1,050,000	1,050,000	1,044,159	1,050,000					3.772	3.772	JJ	17,273	39,606	01/18/2018	01/24/2029	1,069,803
61744Y-AR-9	Morgan Stanley Senior Unsecured		1.E FE	471,560	400,000	376,460	451,747		(3,388)			4.457	3.179	AO	3,417	17,828	08/22/2019	04/22/2039	408,914
61746B-EG-7	Morgan Stanley Senior Unsecured	C	1.G FE	10,912,900	11,000,000	9,512,922	10,928,293		2,029			4.375	4.423	JJ	212,552	481,250	01/18/2017	01/22/2047	11,240,625
61747Y-DY-8	Morgan Stanley Senior Unsecured		1.G FE	5,207,901	4,975,000	4,308,749	5,175,652		(7,860)			4.300	3.978	JJ	91,512	213,925	08/17/2021	01/27/2045	5,081,963
61747Y-EF-8	Morgan Stanley Subordinated		2.A FE	14,000,000	14,000,000	12,297,180	14,000,000					2.484	2.483	MS	101,430	347,760	09/13/2021	09/16/2036	14,173,880
61747Y-EL-5	Morgan Stanley Senior Unsecured		1.E FE	6,500,000	6,500,000	5,938,509	6,500,000					2.943	2.942	JJ	85,020	191,295	01/19/2022	01/21/2033	6,595,648
61747Y-ER-2	Morgan Stanley Senior Unsecured		1.E FE	24,985,892	25,140,000	25,198,639	25,019,175		33,284			4.210	4.432	AO	208,739	529,197	04/29/2025	04/20/2028	25,669,197
61747Y-EZ-4	Morgan Stanley Senior Unsecured		1.E FE	10,316,153	10,330,000	10,336,224	10,326,046		3,489			5.050	5.087	JJ	221,708	521,665	02/17/2023	01/28/2027	10,590,833
61747Y-FD-2	Morgan Stanley Senior Unsecured		1.E FE	50,061,043	49,540,000	50,670,324	49,933,259		(127,784)			5.164	4.795	AO	504,543	2,558,246	03/10/2025	04/20/2029	50,819,123
61747Y-FM-2	Morgan Stanley Subordinated		2.A FE	12,000,000	12,000,000	12,624,721	12,000,000					5.942	5.940	FA	285,216	713,040	02/05/2024	02/07/2039	12,356,520
617482-V9-2	Morgan Stanley SENIOR UNSECURED	C	1.G FE	23,831,250	15,000,000	16,723,403	22,098,704		(333,154)			6.375	2.788	JJ	417,031	956,250	06/17/2020	07/24/2042	15,478,125
61748U-AE-2	Morgan Stanley Senior Unsecured		1.E FE	7,001,128	7,000,000	7,217,252	7,000,784		(345)			5.230	5.223	JJ	168,813	176,948	01/17/2025	01/15/2031	7,183,050
617700-A*-0	Morningstar Inc SR NTS		2.B	20,513,339	22,000,000	19,794,091	20,832,077		204,012			2.320	3.472	AO	86,484	510,400	05/30/2024	10/26/2030	22,249,529
61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A		1.G PL	10,265,311	10,265,311	8,095,492	10,265,311					3.320	3.334	MJSD	947	340,808	05/20/2021	07/12/2051	20,020
61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B		1.G PL	9,051,804	9,051,804	7,127,548	9,051,804					3.440	3.455	MJSD	865	311,382	05/20/2021	07/12/2051	17,888
61774A-AF-0	Morgan Stanley Direct Lending Senior Unsecured	RA	2.C FE	92,724,157	93,500,000	96,298,605	92,876,213		152,056			6.150	6.372	MN	702,808	5,750,250	04/17/2025	05/17/2029	96,375,125
623115-AF-9	Mount Sinai Hospital/The BDS SER 2020		2.C FE	12,950,000	12,950,000	8,250,158	12,950,000					3.391	3.391	JJ	219,567	439,135	09/16/2020	07/01/2050	13,169,567

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
62676#-AA-7	Murphy's Bowl LLC SR SECD NTS SER A		1.F PL	27,000,000	27,000,000	18,641,102	27,000,000					3.200	3.200	JD	2,400	864,000	02/15/2022	06/30/2056	1,800,885
62676#-AB-5	Murphy's Bowl LLC SR SECD NTS SER B		1.F PL	13,000,000	13,000,000	9,105,294	13,000,000					3.300	3.300	JD	1,192	429,000	10/25/2021	06/30/2056	878,765
62829D-2B-5	Mutual of Omaha Cos Global Fun Secured		1.E FE	15,986,880	16,000,000	16,560,299	15,991,844		2,486			5.450	5.469	JD	46,022	872,000	12/05/2023	12/12/2028	16,436,000
62829D-2D-1	Mutual of Omaha Cos Global Fun Secured		1.E FE	12,408,079	12,300,000	12,486,398	12,353,470		(39,814)			5.350	4.992	AO	149,889	658,050	08/06/2024	04/09/2027	12,629,025
62854A-AP-9	Utah Acquisition Sub Inc Senior Unsecured		2.C FE	6,338,713	6,000,000	4,946,236	6,295,586		(9,380)			5.250	4.850	JD	14,000	315,000	05/27/2021	06/15/2046	6,157,500
62883*-AE-2	NATF America LLC SER 6 SECD NTS		6. FE	21,768,825	28,995,215	22,312,560	21,752,082	5,671				4.250	12.487	MJSD	54,769	1,231,408	06/17/2021	06/15/2028	43,954,934
62883*-AF-9	NATF America LLC SER 7 SECD NTS		6. Z	25,234,450	33,645,934	25,857,519	25,238,647	4,196				4.000	11.616	MJSD	59,815	1,345,837	10/08/2021	10/15/2028	33,758,087
62927#-AS-5	Nfl Ventures LP SR GTD NTS 20-A-A		1.E FE	16,327,931	18,812,624	17,559,715	16,648,424		193,692			3.020	5.797	AO	119,941	568,141	05/30/2024	04/15/2035	1,146,362
62927#-AT-3	Nfl Ventures LP SR GTD NTS 20-A-B		1.E FE	12,525,980	15,633,237	13,488,294	12,707,491		110,064			3.420	5.939	AO	112,872	534,657	05/30/2024	04/15/2045	552,559
62927@-AB-4	Nhl US Funding LP SECD TERM NTS 2		2.B PL	15,000,000	15,000,000	14,972,571	15,000,000					4.330	4.353	MJSD	34,279	649,500	09/29/2014	09/29/2026	15,030,671
62927@-AD-0	Nhl US Funding LP SECD TERM NTS 4		2.B PL	8,464,923	8,464,923	8,371,436	8,464,923					4.120	4.141	MJSD	18,407	346,411	06/28/2018	07/12/2028	8,493,986
62927@-AE-8	Nhl US Funding LP SECD TERM NTS SER 5		2.B PL	13,027,707	13,027,707	12,702,043	13,027,707					4.220	4.242	MJSD	29,016	549,769	06/28/2018	07/12/2030	13,073,521
62927@-AG-3	Nhl US Funding LP SECD TERM NTS SER 7		2.B PL	11,563,640	13,700,000	12,822,326	12,033,357		301,462			3.290	6.402	MJSD	23,789	450,730	05/30/2024	08/13/2030	13,776,374
62927@-AH-1	Nhl US Funding LP SECD TERM NTS SER 8		2.B PL	7,690,679	9,500,000	8,563,373	7,971,390		180,171			3.390	6.442	MJSD	16,997	322,050	05/30/2024	08/13/2032	9,554,570
62963#-AJ-0	Nrp Operating LLC SR NTS SER I		3.A YE	861,614	861,614	856,183	861,614					5.030	5.028	JD	3,612	43,339	04/20/2011	12/01/2026	198,967
62964*-AA-2	NYSARC INC SR SECD NTS		1.E PL	3,649,208	3,649,208	3,779,870	3,649,208					5.730	5.730	JJ	103,969	209,100	08/24/2005	07/02/2035	284,834
631005-BK-0	Narragansett Electric Co/The Senior Unsecured		1.G FE	5,945,359	5,950,000	6,130,043	5,946,427		332			5.350	5.359	MN	53,054	318,325	03/21/2024	05/01/2034	6,109,163
636180-BN-0	National Fuel Gas Co Senior Unsecured	C	2.C FE	4,944,552	5,000,000	4,979,028	4,978,682		11,790			3.950	4.212	MS	58,153	197,500	09/11/2024	09/15/2027	5,098,750
636180-BP-5	National Fuel Gas Co Senior Unsecured		2.C FE	2,027,270	2,000,000	2,022,895	2,009,487		(3,572)			4.750	4.543	MS	31,667	95,000	06/23/2020	09/01/2028	2,047,500
63636#-AC-0	NATIONAL HOCKEY LEAGUE SR SECD NTS SER C		2.A PL	18,000,000	18,000,000	17,529,023	18,000,000					3.710	3.710	JD	29,680	667,800	08/10/2017	08/10/2029	18,102,025
63636#-AE-6	NATIONAL HOCKEY LEAGUE SR SECD NTS SER E		2.A PL	10,000,000	10,000,000	9,998,168	10,000,000					2.820	2.820	JD	12,533	282,000	12/15/2020	01/06/2026	10,016,450
63636#-AF-3	NATIONAL HOCKEY LEAGUE SR SECD NTS SER F		2.A PL	8,000,000	8,000,000	7,895,423	8,000,000					3.020	3.020	JD	10,738	241,600	12/15/2020	01/06/2027	8,014,093
63636#-AG-1	NATIONAL HOCKEY LEAGUE SR SECD NTS SER G		2.A PL	7,000,000	7,000,000	6,836,379	7,000,000					3.150	3.150	JD	9,800	220,500	12/15/2020	01/06/2028	7,012,863
637432-PB-5	National Rural Utilities Coope Subordinated	C	2.A FE	46,490,148	45,000,000	47,221,686	46,064,041		(297,353)			7.125	6.066	MS	944,063	2,850,000	07/15/2025	09/15/2053	46,603,125
63743H-FH-0	National Rural Utilities Coope Senior Unsecured	C	1.F FE	7,994,320	8,000,000	8,003,292	7,999,641		1,759			4.450	4.473	MS	106,800	356,000	02/02/2023	03/13/2026	8,178,000
638612-AL-5	Nationwide Financial Services Senior Unsecured		2.A FE	4,326,438	4,000,000	3,754,613	4,266,789		(8,885)			5.300	4.752	MN	25,322	212,000	09/11/2024	11/18/2044	4,106,000
63906#-AE-9	Natwest Markets Securities Inc SR NTS SER C		1.F FE	21,000,000	21,000,000	20,792,092	21,000,000					3.380	3.380	AO	132,102	709,800	10/03/2019	10/24/2026	21,354,900
641062-AL-8	Nestle Holdings Inc Senior Unsecured	C	1.D FE	3,762,003	3,535,000	3,193,114	3,696,856		(11,105)			3.900	3.423	MS	37,147	137,865	08/22/2019	09/24/2038	3,603,933
641062-AN-4	Nestle Holdings Inc Senior Unsecured	C	1.D FE	1,332,123	1,500,000	1,219,567	1,341,056		3,812			4.000	4.769	MS	16,167	60,000	09/11/2024	09/24/2048	1,530,000
641062-AY-0	Nestle Holdings Inc Senior Unsecured		1.D FE	2,003,380	2,000,000	1,433,897	2,002,768		(148)			2.500	2.489	MS	14,861	50,000	09/07/2021	09/14/2041	2,025,000
64110L-AV-8	Netflix Inc Senior Unsecured		1.G FE	9,965,400	10,000,000	10,255,124	9,971,100		5,700			4.875	4.948	JD	21,667	487,500	02/07/2025	06/15/2030	10,243,750
644188-BG-8	New England Power Co Senior Unsecured	C	1.G FE	34,093,463	34,000,000	20,795,872	34,082,580		(2,359)			2.807	2.793	AO	225,340	954,380	12/23/2020	10/06/2050	50,701,750
64944#-AA-9	New York Clean Power Holdings New York Clean Power Holdings		2.C PL	20,000,000	20,000,000	19,900,000	20,000,000					6.237	6.235	AO	211,365		12/17/2025	10/31/2036	20,000,000
64944#-AB-7	New York Clean Power Holdings New York Clean Power Holdings		2.C PL	65,000,000	65,000,000	64,675,000	65,000,000					6.287	6.287	AO	692,443	1,021,638	08/15/2025	10/31/2036	65,000,000
64944#-AC-5	New York Clean Power Holdings New York Clean Power Holdings		2.C PL	25,000,000	25,000,000	24,875,000	25,000,000					6.337	6.335	AO	268,442		12/17/2025	10/31/2036	25,000,000
64952W-CH-4	New York Life Global Funding Secured		1.B FE	6,153,550	6,500,000	6,451,349	6,405,873		169,028			2.350	5.125	JJ	70,859	152,750	06/26/2024	07/14/2026	6,576,375
64952W-CX-9	New York Life Global Funding Secured		1.B FE	15,732,176	16,600,000	16,307,955	16,078,023		240,279			3.000	4.645	JJ	236,550	498,000	08/06/2024	01/10/2028	16,849,000
64952W-DW-0	New York Life Global Funding Secured		1.B FE	18,192,594	19,100,000	19,078,157	19,072,023		710,026			0.850	4.705	JJ	74,861	162,350	12/05/2024	01/15/2026	19,181,175
64952W-EY-5	New York Life Global Funding Secured		1.B FE	37,125,094	36,940,000	37,613,815	37,059,073		(52,633)			4.850	4.681	JJ	855,982	1,562,670	02/21/2025	01/09/2028	37,835,795
64952W-FF-5	New York Life Global Funding Secured		1.B FE	18,948,400	19,000,000	19,335,316	18,959,394		10,994			4.700	4.775	JJ	377,044	446,500	02/07/2025	01/29/2029	19,446,500
64953B-BM-9	New York Life Global Funding Senior Secured		1.B FE	12,376,811	12,300,000	12,466,100	12,337,969		(28,979)			4.900	4.643	AO	149,001	602,700	08/06/2024	04/02/2027	12,601,350
649840-CQ-6	New York State Electric & Gas Senior Unsecured		1.G FE	25,586,782	26,600,000	26,414,234	26,378,273		231,005			3.250	4.186	JD	72,042	864,500	06/14/2024	12/01/2026	27,032,250
651639-AM-8	Newmont Corp Senior Unsecured	C	1.G FE	4,441,946	3,000,000	3,272,331	4,120,377		(65,321)			6.250	2.930	AO	46,875	187,500	10/07/2020	10/01/2039	3,093,750
651639-AP-1	Newmont Corp Senior Unsecured	C	2.A FE	14,200,459	12,986,000	12,483,147	13,881,156		(54,107)			4.875	4.166	MS	186,403	633,068	10/25/2024	03/15/2042	13,302,534

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
651639-AV-8	Newmont Corp Senior Unsecured	C	2.A FE	16,185,637	14,750,000	14,716,231	15,943,134		(46,731)			5.450	4.741	JD	49,126	803,875	09/30/2020	06/09/2044	15,151,938
651639-AW-6	Newmont Corp Senior Unsecured		2.A FE	2,368,283	2,200,000	2,384,292	2,344,627		(12,051)			5.875	4.979	AO	32,313	129,250	12/19/2023	04/01/2035	2,264,625
651639-AY-2	Newmont Corp Senior Unsecured		2.A FE	1,055,789	1,000,000	924,452	1,026,419		(5,611)			2.250	1.639	AO	5,625	22,500	07/23/2020	10/01/2030	1,011,250
651639-AZ-9	Newmont Corp Senior Unsecured	C	2.A FE	1,840,776	2,400,000	2,187,316	1,954,204		54,053			2.600	6.086	JJ	28,773	62,400	10/26/2023	07/15/2032	2,431,200
65163L-AB-5	Newmont Corp / Newcrest Financ Senior Unsecured		2.A FE	362,548	343,000	332,405	358,042		(3,509)			3.250	2.132	MN	1,486	11,148	09/10/2024	05/13/2030	348,574
65163L-AD-1	Newmont Corp / Newcrest Financ Senior Unsecured		1.G FE	1,316,900	1,000,000	1,020,821	1,298,208		(14,391)			5.750	3.293	MN	7,347	57,500	09/10/2024	11/15/2041	1,028,750
65339K-AT-7	NextEra Energy Capital Holding Senior Unsecured	C	2.A FE	7,559,280	8,000,000	7,956,423	7,850,596		105,864			3.550	5.017	MN	47,333	284,000	02/14/2023	05/01/2027	8,142,000
65339K-AV-2	NextEra Energy Capital Holding Junior Subordinated		2.B FE	16,865,627	17,050,000	16,795,304	16,704,155		(41,786)			4.800	4.640	JD	68,200	818,400	02/21/2025	12/01/2077	17,459,200
65339K-BJ-8	NextEra Energy Capital Holding Senior Unsecured		2.A FE	5,536,445	5,967,000	5,853,606	5,729,695		65,934			3.500	4.838	AO	52,211	208,845	12/02/2022	04/01/2029	6,071,423
65339K-BK-5	NextEra Energy Capital Holding Junior Subordinated		2.B FE	39,883,086	39,970,000	40,442,737	39,876,434		(6,624)			5.650	5.585	MN	376,384	1,665,338	10/08/2025	05/01/2079	41,099,153
65339K-CB-4	NextEra Energy Capital Holding Junior Subordinated		2.B FE	38,553,933	39,820,000	39,017,225	38,558,622		4,298			3.800	3.940	MS	445,542	798,760	10/08/2025	03/15/2082	40,576,580
65339K-CM-0	NextEra Energy Capital Holding Senior Unsecured	C	2.A FE	20,205,731	20,000,000	20,379,834	20,163,784		(41,947)			4.900	4.497	FA	334,833	490,000	04/25/2025	02/28/2028	20,490,000
65339K-CW-8	NextEra Energy Capital Holding Junior Subordinated		2.B FE	80,170,091	78,340,000	81,297,453	79,825,855		(293,551)			6.700	6.066	MS	1,749,593	4,189,510	10/08/2025	09/01/2054	80,964,390
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated		2.B FE	60,227,081	57,910,000	61,861,518	60,148,802		(78,279)			6.750	6.137	JD	173,730	2,955,488	09/09/2025	06/15/2054	59,864,463
65339K-DE-7	NextEra Energy Capital Holding Junior Subordinated		2.B FE	27,585,644	26,930,000	27,832,602	27,541,976		(43,668)			6.375	5.773	FA	648,564	416,351	09/09/2025	08/15/2055	27,788,394
65339K-DJ-6	NextEra Energy Capital Holding Senior Unsecured		2.A FE	9,970,200	10,000,000	10,322,798	9,975,703		5,503			5.050	5.115	MS	148,694	310,014	02/07/2025	03/15/2030	10,252,500
65342Q-AB-8	XPLR Infrastructure Operating Senior Unsecured		3.A FE	1,343,554	1,400,000	1,385,452	1,367,811		17,451			4.500	5.939	MS	18,550	63,000	08/07/2024	09/15/2027	1,431,500
65364U-AP-1	Niagara Mohawk Power Corp SENIOR	C	2.A FE	4,000,000	4,000,000	2,555,041	4,000,000					3.025	3.025	JD	1,344	121,000	06/23/2020	06/27/2050	4,060,500
65364U-AU-0	Niagara Mohawk Power Corp Senior Unsecured	C	2.A FE	12,000,000	12,000,000	11,663,975	12,000,000					5.664	5.664	JJ	309,632	679,680	01/11/2024	01/17/2054	12,339,840
654106-AE-3	NIKE Inc Senior Unsecured	C	1.F FE	4,680,750	4,900,000	3,954,969	4,717,089		5,848			3.875	4.153	MN	31,646	189,875	01/18/2019	11/01/2045	4,994,938
65473P-AJ-4	NiSource Inc Senior Unsecured		2.B FE	4,596,650	5,000,000	4,862,774	4,689,374		62,378			3.600	5.221	MN	30,000	180,000	06/28/2024	05/01/2030	5,090,000
65473P-AL-9	NiSource Inc Senior Unsecured		2.B FE	999,240	1,000,000	877,460	999,612		72			1.700	1.708	FA	6,422	17,000	08/12/2020	02/15/2031	1,008,500
65473P-AN-5	NiSource Inc Senior Unsecured	C	2.B FE	32,563,530	32,000,000	32,822,858	32,432,860		(134,598)			5.250	4.586	MS	424,667	1,023,750	05/01/2025	03/30/2028	32,840,000
65473P-AQ-8	NiSource Inc Senior Unsecured		2.B FE	9,892,133	9,943,000	10,261,612	9,899,625		4,060			5.350	5.416	AO	132,988	531,951	03/18/2024	04/01/2034	10,208,975
65473P-AR-6	NiSource Inc Junior Subordinated		2.C FE	21,470,051	20,710,000	21,594,775	21,375,634		(88,403)			6.950	5.955	MN	123,944	928,173	07/11/2025	11/30/2054	21,429,673
65473P-AU-9	NiSource Inc Senior Unsecured	C	2.B FE	21,476,777	21,210,000	21,197,605	21,476,693		(83)			5.850	5.759	AO	310,196	634,179	09/12/2025	04/01/2055	21,830,393
65473Q-AX-1	NiSource Inc Senior Unsecured	C	2.B FE	982,273	710,000	736,156	928,392		(11,114)			5.950	3.323	JD	1,878	42,245	10/22/2020	06/15/2041	731,123
65473Q-BB-8	NiSource Inc Senior Unsecured	C	2.B FE	4,283,746	4,300,000	4,126,418	4,284,621		590			5.250	5.282	FA	85,283	225,750	09/06/2024	02/15/2043	4,412,875
65473Q-BC-6	NiSource Inc Senior Unsecured		2.B FE	6,162,407	6,860,000	6,184,525	6,163,321		915			4.800	5.706	FA	124,395		12/17/2025	02/15/2044	7,024,640
65473Q-BD-4	NiSource Inc Senior Unsecured	C	2.B FE	23,034,620	22,890,000	22,779,043	23,028,180		(5,049)			5.650	5.596	FA	538,869	242,950	12/17/2025	02/01/2045	23,536,643
65473Q-BF-9	NiSource Inc Senior Unsecured	C	2.B FE	5,995,080	6,000,000	4,988,070	5,995,871		115			4.375	4.380	MN	33,542	262,500	05/11/2017	05/15/2047	6,131,250
65473Q-BG-7	NiSource Inc Senior Unsecured	C	2.B FE	9,798,470	9,800,000	7,655,279	9,798,936		23			3.950	3.951	MS	97,850	387,100	12/20/2017	03/30/2048	9,993,550
655844-AF-5	Norfolk Southern Corp Senior Unsecured		2.A FE	9,158,011	7,740,000	8,933,237	8,545,927		(49,202)			7.050	5.784	MN	90,945	545,670	08/31/2006	05/01/2037	8,012,835
655844-BM-9	Norfolk Southern Corp Senior Unsecured		2.A FE	473,154	600,000	499,995	480,089		4,136			3.950	5.836	AO	5,925	23,700	04/15/2024	10/01/2042	611,850
655844-BY-3	Norfolk Southern Corp Senior Unsecured	C	2.A FE	14,260,230	14,500,000	11,827,573	14,284,468		5,454			4.150	4.252	FA	205,598	601,750	08/08/2024	02/28/2048	14,800,875
655844-CT-3	Norfolk Southern Corp Senior Unsecured	C	2.A FE	5,999,100	6,000,000	6,337,154	5,999,100					5.550	5.553	MS	98,050	333,000	11/20/2023	03/15/2034	6,166,500
65960N-AC-4	North Haven Private Income Fun Senior Unsecured		2.C FE	744,705	750,000	748,936	745,145		440			5.125	5.383	MS	10,250		09/18/2025	09/25/2028	769,219
662352-A*-4	Northwell Healthcare Inc SR SECD NTS		1.G	6,983,760	6,983,760	6,924,823	6,983,760					4.200	4.200	MN	48,886	293,318	10/08/2014	05/01/2030	1,887,543
662352-AB-9	Northwell Healthcare Inc SECD BDS SER 2013A		1.G FE	116,997	100,000	103,055	114,016		(480)			6.150	4.957	MN	1,025	6,150	10/23/2018	11/01/2043	103,075
665228-D#-6	Northern Illinois Gas Company 1ST MTG		1.D	7,000,000	7,000,000	6,095,702	7,000,000					3.620	3.620	FA	99,248	253,400	08/10/2017	08/10/2037	7,126,700
665228-E#-5	Northern Illinois Gas Company 1ST MTG		1.D	17,000,000	17,000,000	15,097,805	17,000,000					4.080	4.080	FA	260,100	693,600	08/03/2018	08/16/2039	17,346,800
665228-H#-2	Northern Illinois Gas Company 1ST MTG		1.D	2,500,000	2,500,000	1,539,560	2,500,000					2.770	2.770	MS	23,083	69,250	08/11/2020	08/31/2050	2,534,625

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
665228-J*-4	Northern Illinois Gas Company 1ST MTG		1.D	2,000,000	2,000,000	1,125,894	2,000,000					2.870	2.870	MN	7,334	57,400	08/11/2020	11/06/2060	2,027,265
665501-AL-6	Northern Natural Gas Co SR BDS	C	1.G FE	4,999,150	5,000,000	4,029,659	4,999,259		19			4.300	4.301	JJ	99,139	215,000	07/12/2018	01/15/2049	5,107,500
665772-CA-5	Northern States Power Co/MN Secured	RA	1.F FE	11,942,330	12,000,000	12,203,580	11,971,197		2,251			5.250	5.282	JJ	290,500	630,000	08/25/2005	07/15/2035	12,315,000
665772-CB-3	Northern States Power Co/MN Secured	C	1.F FE	2,813,068	2,350,000	2,595,254	2,608,024		(18,605)			6.250	4.892	JD	12,240	146,875	10/13/2010	06/01/2036	2,423,438
665772-CC-1	Northern States Power Co/MN Secured	C	1.F FE	2,281,411	2,000,000	2,204,770	2,259,952		(16,686)			6.200	4.722	JJ	62,000	124,000	09/11/2024	07/01/2037	2,062,000
665772-CJ-6	Northern States Power Co/MN Secured	C	1.F FE	5,640,908	6,500,000	5,095,040	5,816,547		27,710			3.400	4.291	FA	83,489	221,000	10/23/2018	08/15/2042	6,610,500
665772-CQ-0	Northern States Power Co/MN Secured	C	1.E FE	6,134,036	7,600,000	5,725,677	6,179,650		35,525			3.600	5.024	MS	80,560	273,600	09/13/2024	09/15/2047	7,736,800
665772-CU-1	Northern States Power Co/MN Secured		1.E FE	4,981,450	5,000,000	3,420,330	4,983,251		401			3.200	3.219	AO	40,000	160,000	03/23/2021	04/01/2052	5,080,000
665772-CX-5	Northern States Power Co/MN Secured	C	1.E FE	25,680,467	26,250,000	24,392,918	25,698,846		8,492			5.100	5.244	MN	171,063	1,338,750	03/04/2024	05/15/2053	26,919,375
665789-BA-0	Northern States Power Co/WI Secured		1.E FE	1,992,580	2,000,000	1,590,493	1,993,619		165			4.200	4.222	MS	28,000	84,000	09/05/2018	09/01/2048	2,042,000
666807-BH-4	Northrop Grumman Corp Senior Unsecured	C	2.A FE	4,413,868	4,345,000	4,008,671	4,401,167		(2,059)			4.750	4.641	JD	17,199	206,388	10/26/2018	06/01/2043	4,448,194
666807-BJ-0	Northrop Grumman Corp Senior Unsecured	C	2.A FE	16,138,923	18,670,000	14,966,520	16,364,797		53,638			3.850	4.834	AO	151,746	641,795	10/06/2025	04/15/2045	19,029,398
666807-BP-6	Northrop Grumman Corp Senior Unsecured	C	2.A FE	10,098,627	9,975,000	8,031,681	10,079,252		(3,399)			4.030	3.954	AO	84,865	401,993	08/22/2019	10/15/2047	10,175,996
666807-BT-8	Northrop Grumman Corp Senior Unsecured		2.A FE	15,680,983	15,880,000	15,799,666	15,687,663		6,680			5.150	5.271	MN	136,303	566,500	11/13/2025	05/01/2040	16,288,910
666807-BU-5	Northrop Grumman Corp Senior Unsecured	C	2.A FE	13,233,350	9,000,000	8,508,794	12,686,547		(106,603)			5.250	2.866	MN	78,750	472,500	10/08/2020	05/01/2050	9,236,250
666807-CE-0	Northrop Grumman Corp Senior Unsecured		2.A FE	9,550,564	8,600,000	9,934,727	9,220,715		(100,551)			7.750	6.088	FA	251,789	666,500	06/15/2022	02/15/2031	8,933,250
666807-CJ-9	Northrop Grumman Corp Senior Unsecured	C	2.A FE	7,590,000	8,000,000	7,220,480	7,603,451		6,421			4.950	5.296	MS	116,600	396,000	12/12/2023	03/15/2053	8,198,000
667274-AA-2	Northwell Healthcare Inc SECD BDS SER 2016A	C	1.G FE	2,640,560	2,610,000	2,047,300	2,638,856		(1,935)			3.979	3.862	MN	17,309	103,852	06/24/2021	11/01/2046	2,661,926
667274-AC-8	Northwell Healthcare Inc SECD BDS SER 2017A	C	1.G FE	16,590,093	15,060,000	12,387,318	16,369,086		(42,938)			4.260	3.650	MN	106,926	641,556	08/08/2024	11/01/2047	15,380,778
66765R-BR-6	NORTHWEST NATURAL GAS CO 1ST MTG SER B		1.F FE	10,000,000	10,000,000	10,531,323	10,000,000					5.660	5.660	JD	45,594	566,000	02/20/2003	02/25/2033	10,130,494
668138-AE-0	Northwestern Mutual Life Insur Subordinated		1.D FE	4,982,600	5,000,000	3,488,263	4,984,185		395			3.450	3.469	JD	479	172,500	03/15/2021	03/30/2051	5,043,125
66815L-2Q-1	Northwestern Mutual Global Fun Secured		1.B FE	17,594,544	17,600,000	17,914,783	17,596,549		1,038			4.710	4.717	JJ	393,756	828,960	01/03/2024	01/10/2029	18,014,480
66815L-2U-2	Northwestern Mutual Global Fun Secured		1.B FE	10,005,200	10,000,000	10,254,283	10,004,718		(482)			4.960	4.947	JJ	231,467	248,000	02/13/2025	01/13/2030	10,248,000
66989H-AF-5	Novartis Capital Corp Senior Unsecured	C	1.D FE	1,870,570	2,000,000	1,666,938	1,897,296		4,195			3.700	4.128	MS	20,556	74,000	10/23/2018	09/21/2042	2,037,000
66989H-AH-1	Novartis Capital Corp Senior Unsecured	C	1.D FE	3,177,525	3,000,000	2,678,684	3,145,087		(5,261)			4.400	4.025	MN	20,167	132,000	01/18/2019	05/06/2044	3,066,000
66989H-AR-9	Novartis Capital Corp Senior Unsecured		1.D FE	891,415	1,000,000	924,604	934,705		12,711			2.200	3.752	FA	8,372	22,000	06/10/2022	08/14/2030	1,011,000
66989H-AS-7	Novartis Capital Corp Senior Unsecured	C	1.D FE	6,940,200	10,000,000	6,409,115	7,063,423		61,472			2.750	4.795	FA	104,653	275,000	12/12/2023	08/14/2050	10,137,500
67021C-AF-4	NSTAR Electric Co Senior Unsecured	C	1.F FE	24,635,978	23,250,000	23,534,536	24,162,187		(42,853)			5.500	5.108	MS	376,521	1,278,750	05/06/2010	03/15/2040	23,889,375
67021C-AT-4	NSTAR Electric Co Senior Unsecured	C	1.F FE	7,367,536	8,000,000	7,228,413	7,382,067		10,006			4.950	5.506	MS	116,600	396,000	07/31/2024	09/15/2052	8,198,000
670346-AH-8	Nucor Corp Senior Unsecured	C	1.G FE	7,169,400	7,500,000	8,417,724	7,288,191		11,259			6.400	6.748	JD	40,000	480,000	03/12/2009	12/01/2037	7,740,000
670346-AQ-8	Nucor Corp Senior Unsecured		1.G FE	1,303,162	1,000,000	854,611	1,259,360		(8,540)			4.400	2.802	MN	7,333	44,000	07/16/2020	05/01/2048	1,022,000
670346-AS-4	Nucor Corp Senior Unsecured		1.G FE	1,622,625	1,500,000	1,413,460	1,555,872		(12,806)			2.700	1.769	JD	3,375	40,500	07/28/2020	06/01/2030	1,520,250
67059T-AH-8	NuStar Logistics LP NUSTAR LOGISTICS LP		3.A FE	10,066,900	10,000,000	10,496,302	10,058,413		(8,487)			6.375	6.216	AO	159,375	318,750	04/07/2025	10/01/2030	10,318,750
67090S-AA-6	Nuveen Churchill Direct Lendin Senior Unsecured		2.C FE	72,934,900	72,640,000	74,641,944	72,907,342		(27,558)			6.650	6.545	MS	1,422,332	3,126,446	03/10/2025	03/15/2030	75,055,280
67103H-AE-7	O'Reilly Automotive Inc Senior Unsecured		2.A FE	9,758,032	10,000,000	9,993,676	9,981,528		88,083			3.550	4.469	MS	104,528	355,000	05/17/2023	03/15/2026	10,177,500
67103H-AF-4	O'Reilly Automotive Inc Senior Unsecured	C	2.A FE	10,071,799	10,420,000	10,360,982	10,209,042		109,524			3.600	4.880	MS	125,040	375,120	02/21/2025	09/01/2027	10,607,560
67103H-AM-9	O'Reilly Automotive Inc Senior Unsecured		2.B FE	3,045,540	3,000,000	3,041,654	3,013,591		(16,010)			5.750	5.172	MN	19,646	172,500	12/07/2023	11/20/2026	3,086,250
674003-B#-4	Oaktree Capital Management LP GTD SER NTS SER A		1.G FE	11,000,000	11,000,000	10,479,730	11,000,000					3.640	3.640	JJ	176,843	400,400	05/01/2020	07/22/2030	11,200,200
674003-C@-5	Oaktree Capital Mgmt LP GTD SR NTS		1.G FE	5,000,000	5,000,000	3,976,525	5,000,000					3.060	3.060	JJ	67,575	153,000	10/14/2021	01/12/2037	5,072,250
67403A-AB-5	Oaktree Strategic Credit Fund Senior Unsecured		2.C FE	22,079,964	21,000,000	22,658,013	21,792,285		(252,191)			8.400	6.877	MN	230,300	1,764,000	10/31/2024	11/14/2028	21,882,000
674599-CX-1	Occidental Petroleum Corp Senior Unsecured		2.C FE	9,856,757	10,190,000	8,761,684	9,908,683		14,295			4.300	4.572	FA	165,531	438,170	02/16/2022	08/15/2039	10,409,085
674599-DJ-1	Occidental Petroleum Corp Senior Unsecured		2.C FE	4,217,544	4,000,000	4,056,881	4,205,581		(9,221)			6.200	5.668	MS	73,022	248,000	09/12/2024	03/15/2040	4,124,000
674599-DL-6	Occidental Petroleum Corp Senior Unsecured		2.C FE	34,588,478	31,760,000	32,813,565	34,505,148		(64,755)			6.600	5.854	MS	617,203	1,584,000	10/16/2025	03/15/2046	32,808,080
674599-DQ-5	Occidental Petroleum Corp Senior Unsecured		2.C FE	5,190,475	5,000,000	5,237,424	5,130,106		(60,369)			7.125	5.575	AO	75,208	356,250	02/07/2025	10/15/2027	5,178,125
674599-EF-8	Occidental Petroleum Corp Senior Unsecured		2.C FE	3,588,468	3,600,000	3,805,034	3,591,143		978			6.125	6.169	JJ	110,250	220,500	12/12/2023	01/01/2031	3,710,250
674599-EH-4	Occidental Petroleum Corp Senior Unsecured		2.C FE	2,855,400	2,857,000	2,911,516	2,856,144		513			5.000	5.020	FA	59,521	144,834	07/23/2024	08/01/2027	2,928,425
674599-EJ-0	Occidental Petroleum Corp Senior Unsecured		2.C FE	6,426,686	6,429,000	6,590,057	6,427,331		424			5.200	5.208	FA	139,295	338,951	07/23/2024	08/01/2029	6,596,154
674599-EL-5	Occidental Petroleum Corp Senior Unsecured		2.C FE	7,895,423	7,693,000	7,837,609	7,892,303		(3,120)			5.550	5.167	AO	106,740		10/29/2025	10/01/2034	7,906,481

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
674599-EM-3	Occidental Petroleum Corp Senior Unsecured		2.C FE	35,798,739	35,647,000	34,051,091	35,799,427		671			6.050	6.017	AO	539,161	1,721,809	10/30/2025	10/01/2054	36,725,322
675553-A@-0	Ochsner Clinic Foundation SR SECD NTS SER B		1.C FE	35,000,000	35,000,000	27,896,509	35,000,000					4.130	4.130	MN	184,703	1,445,500	06/10/2020	05/15/2045	255,162
675553-AA-9	Ochsner Clinic Foundation SECD BDS SER 2015	C	1.G FE	5,941,325	5,095,000	5,036,998	5,800,259		(22,630)			5.897	4.776	MN	38,391	300,452	10/23/2018	05/15/2045	5,245,226
67555J-AA-4	Ochsner LSU Health System of N SECD BDS SER 2021	C	2.C FE	42,782,161	43,000,000	36,968,528	42,871,158		21,888			2.510	2.570	MN	137,911	1,079,300	09/28/2021	05/15/2031	43,539,650
677050-AK-2	Oglethorpe Power Corp Secured	C	2.A FE	11,939,330	12,100,000	10,206,515	11,972,075		4,312			4.550	4.636	JD	45,879	550,550	04/10/2017	06/01/2044	12,375,275
677050-AL-0	Oglethorpe Power Corp Secured	C	2.A FE	10,611,771	11,550,000	9,089,796	10,655,006		23,445			4.250	4.836	AO	122,719	490,875	09/11/2024	04/01/2046	11,795,438
677050-AS-5	Oglethorpe Power Corp Secured		2.A FE	6,195,816	7,200,000	6,009,294	6,228,713		23,388			4.500	5.593	AO	81,000	324,000	08/06/2024	04/01/2047	7,362,000
677050-AU-0	Oglethorpe Power Corp Secured		2.A FE	15,765,545	16,000,000	16,458,995	15,770,869		2,959			6.200	6.310	JD	82,667	992,000	05/15/2024	12/01/2053	16,496,000
677347-CE-4	Ohio Edison Co Senior Unsecured	C	1.G FE	2,621,800	2,000,000	2,291,372	2,421,763		(30,944)			6.875	4.358	JJ	63,403	137,500	08/08/2018	07/15/2036	2,068,750
677415-CF-6	Ohio Power Co Senior Unsecured		2.A FE	2,857,225	2,500,000	2,747,146	2,648,770		(16,606)			6.600	5.576	FA	62,333	165,000	09/14/2005	02/15/2033	2,582,500
67773#-AE-0	Ohio Valley Electric Corp SR NTS 07-A TR A		2.C	87,379	87,379	87,528	87,379					5.900	5.899	JD	229	5,169	12/31/2024	02/15/2026	50,370
67773#-AF-7	Ohio Valley Electric Corp SR NTS 07-A TR B		2.C FE	21,769	21,769	21,806	21,769					5.900	5.900	JD	57	1,284	09/14/2007	02/15/2026	12,640
67773#-AG-5	Ohio Valley Electric Corp SR NTS 07-A TR C		2.C	22,760	22,760	22,799	22,760					5.900	5.899	JD	60	1,343	01/21/2020	02/15/2026	5,069
67773#-AJ-9	Ohio Valley Electric Corp SR NTS SER 08-B		2.C	34,810	34,810	34,901	34,810					6.710	6.711	AO	493	2,336	06/16/2008	02/15/2026	6,521
678858-BL-4	Oklahoma Gas and Electric Co Senior Unsecured	RA	1.G FE	4,967,900	5,000,000	5,200,874	4,977,870		953			5.850	5.896	JD	24,375	292,500	06/03/2010	06/01/2040	5,146,250
678858-BM-2	Oklahoma Gas and Electric Co Senior Unsecured	RA	1.G FE	10,460,348	10,500,000	10,330,114	10,463,148		1,524			5.250	5.284	MN	70,438	551,250	09/11/2024	05/15/2041	10,775,625
678858-BR-1	Oklahoma Gas and Electric Co Senior Unsecured	C	1.G FE	11,991,840	12,000,000	9,701,413	11,993,304		193			4.150	4.154	AO	124,500	498,000	03/28/2017	04/01/2047	12,249,000
678858-BS-9	Oklahoma Gas and Electric Co Senior Unsecured	C	1.G FE	12,958,660	13,000,000	10,101,927	12,965,968		992			3.850	3.868	FA	189,078	500,500	08/08/2017	08/15/2047	13,250,250
678858-BX-8	Oklahoma Gas and Electric Co Senior Unsecured	C	1.G FE	8,293,520	8,000,000	8,384,038	8,221,486		(28,110)			5.400	4.900	JJ	199,200	432,000	04/18/2023	01/15/2033	8,216,000
679574-AH-6	Old Dominion Electric Cooperat BDS 2003 SER A		1.E FE	110,077	99,994	101,802	102,714		(665)			5.676	4.172	JD	473	5,676	11/30/2011	12/01/2028	20,947
681919-BD-7	Omnicom Group Inc Senior Unsecured		2.A FE	1,671,000	2,000,000	1,818,099	1,747,020		38,091			2.600	5.243	FA	21,667	52,000	12/12/2023	08/01/2031	2,026,000
681919-BM-7	Omnicom Group Inc Senior Unsecured	C	2.A FE	10,980,499	11,000,000	8,371,514	10,980,704		205			3.375	3.390	MS	123,750		12/02/2025	03/01/2041	11,185,625
68233D-AT-4	Oncor Electric Delivery Co LLC Senior Secured		1.F FE	5,615,885	5,500,000	6,212,434	5,505,544		(3,751)			7.000	6.997	MN	64,167	385,000	08/20/2002	05/01/2032	5,692,500
68233J-BB-9	Oncor Electric Delivery Co LLC Senior Secured	C	1.F FE	6,193,800	7,400,000	5,802,438	6,239,020		35,118			3.750	5.032	AO	69,375	277,500	09/13/2024	04/01/2045	7,538,750
68233J-BG-8	Oncor Electric Delivery Co LLC Secured	C	1.F FE	2,657,086	3,000,000	2,409,680	2,678,895		7,509			4.100	4.882	MN	15,717	123,000	12/20/2022	11/15/2048	3,061,500
68233J-BR-4	Oncor Electric Delivery Co LLC Senior Secured	C	1.F FE	10,512,300	15,000,000	9,980,168	10,684,513		90,450			3.100	5.232	MS	136,917	465,000	01/18/2024	09/15/2049	15,232,500
68233J-CH-5	Oncor Electric Delivery Co LLC Secured	C	1.F FE	1,308,679	1,500,000	1,264,805	1,313,117		3,092			4.600	5.500	JD	5,750	69,000	07/31/2024	06/01/2052	1,534,500
68233J-CM-4	Oncor Electric Delivery Co LLC Secured	C	1.F FE	18,444,495	19,000,000	16,976,390	18,464,022		9,073			4.950	5.145	MS	276,925	940,500	01/25/2024	09/15/2052	19,470,250
68233J-CS-1	Oncor Electric Delivery Co LLC Secured	C	1.F FE	6,240,805	6,000,000	6,383,916	6,201,539		(21,067)			5.650	5.113	MN	43,317	339,000	01/26/2024	11/15/2033	6,169,500
682680-BB-8	ONEOK Inc Senior Unsecured		2.B FE	4,477,900	5,000,000	4,758,657	4,600,918		82,821			3.100	5.240	MS	45,639	155,000	06/28/2024	03/15/2030	5,077,500
682680-BT-9	ONEOK Inc Senior Unsecured		2.B FE	4,881,169	5,000,000	5,272,835	4,892,850		6,167			6.400	6.673	MN	53,333	320,000	02/27/2024	05/01/2037	5,160,000
682680-CE-1	ONEOK Inc Senior Unsecured	C	2.B FE	44,855,550	45,000,000	44,676,234	44,873,060		14,173			5.050	5.090	MN	378,750	2,506,063	09/10/2024	11/01/2034	46,136,250
682680-CG-6	ONEOK Inc Senior Unsecured		2.B FE	22,273,549	23,390,000	21,966,784	22,282,095		8,414			5.850	6.172	MN	228,053	1,508,947	03/27/2025	11/01/2064	24,074,158
682680-CU-5	ONEOK Inc Senior Unsecured	C	2.B FE	12,364,264	12,260,000	12,704,278	12,360,387		(3,877)			5.650	5.527	MS	230,897	346,345	06/16/2025	09/01/2034	12,606,345
682680-CY-7	ONEOK Inc Senior Unsecured	C	2.B FE	41,533,166	45,000,000	39,809,178	41,588,300		55,134			5.050	5.698	AO	568,125	1,136,250	06/16/2025	04/01/2045	46,136,250
682680-DA-8	ONEOK Inc Senior Unsecured	C	2.B FE	19,025,029	20,000,000	18,487,634	19,037,791		12,762			5.450	5.847	JD	90,833	545,000	06/16/2025	06/01/2047	20,545,000
68268N-AC-7	ONEOK Partners LP Senior Unsecured	C	2.B FE	6,727,882	6,000,000	6,550,051	6,550,684		(36,717)			6.650	5.507	AO	99,750	399,000	07/21/2020	10/01/2036	6,199,500
68268N-AD-5	ONEOK Partners LP Senior Unsecured	C	2.B FE	3,254,378	2,750,000	3,046,410	3,079,073		(19,457)			6.850	5.460	AO	39,768	188,375	02/04/2014	10/15/2037	2,844,188
68268N-AG-8	ONEOK Partners LP Senior Unsecured		2.B FE	6,115,291	5,950,000	6,126,451	6,115,174		(117)			6.125	5.839	FA	151,849		12/17/2025	02/01/2041	6,132,219
683720-AA-4	Open Text Holdings Inc SENIOR		3.B FE	9,578,510	10,500,000	10,047,538	9,701,129		122,619			4.125	6.248	FA	163,625	216,563	04/07/2025	02/15/2030	10,716,563
683720-AC-0	Open Text Holdings Inc Senior Unsecured		3.B FE	221,815	250,000	233,543	224,436		2,621			4.125	6.217	JD	859	10,313	04/03/2025	12/01/2031	255,156
68389X-AE-5	Oracle Corp Senior Unsecured	C	2.B FE	70,840,889	55,410,000	56,607,310	65,799,050		(646,532)			6.500	4.462	AO	760,348	3,601,650	06/17/2020	04/15/2038	57,210,825
68389X-AH-8	Oracle Corp Senior Unsecured	C	2.B FE	18,147,945	12,050,000	11,858,460	16,685,647		(280,541)			6.125	2.708	JJ	354,680	738,063	10/28/2020	07/08/2039	12,419,031
68389X-AM-7	Oracle Corp Senior Unsecured	RA	2.B FE	36,827,699	31,245,000	28,041,806	35,453,419		(238,774)			5.375	4.067	JJ	774,399	1,393,334	04/29/2025	07/15/2040	32,084,709
68389X-BE-4	Oracle Corp Senior Unsecured	C	2.B FE	7,791,070	7,000,000	6,049,249	7,552,412		(56,695)			3.900	2.852	MN	34,883	273,000	02/17/2021	05/15/2035	7,136,500
68389X-BF-1	Oracle Corp Senior Unsecured	C	2.B FE	17,321,535	20,000,000	14,430,672	17,448,307		73,610			4.125	5.167	MN	105,417	825,000	09/13/2024	05/15/2045	20,412,500
68389X-BG-9	Oracle Corp Senior Unsecured	RA	2.B FE	12,352,985	14,500,000	10,058,041	12,391,272		29,118			4.375	5.364	MN	81,059	634,375	09/13/2024	05/15/2055	14,817,188
68389X-BH-7	Oracle Corp Senior Unsecured	C	2.B FE	18,199,061	18,932,000	15,838,689	18,264,600		45,606			3.850	4.251	JJ	336,096	728,882	07/24/2024	07/15/2036	19,296,441
68389X-BJ-3	Oracle Corp Senior Unsecured	RA	2.B FE	43,363,462	46,770,000	32,608,339	43,411,657		27,085			4.000	4.511	JJ	862,647	1,314,000	10/08/2025	07/15/2046	47,705,400
68389X-BP-9	Oracle Corp Senior Unsecured	C	2.B FE	9,551,279	8,715,000	7,046,110	9,300,921		(42,665)			3.800	3.092	MN	42,316	331,170	08/22/2019	11/15/2037	8,880,585

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
68389X-BQ-7	Oracle Corp Senior Unsecured	C	2.B FE	4,478,895	4,500,000	3,101,285	4,482,427		494			4.000	4.027	MN	23,000	180,000	11/07/2017	11/15/2047	4,590,000
68389X-BW-4	Oracle Corp Senior Unsecured	C	2.B FE	43,219,701	52,430,000	38,901,723	43,356,247		196,440			3.600	5.329	AO	471,870	1,025,280	10/08/2025	04/01/2040	53,373,740
68389X-BX-2	Oracle Corp Senior Unsecured	RA	2.B FE	10,976,607	15,590,000	9,763,850	10,996,353		19,746			3.600	5.900	AO	140,310		10/08/2025	04/01/2050	15,870,620
68389X-CK-9	Oracle Corp Senior Unsecured	C	2.B FE	12,409,543	10,300,000	10,180,295	12,366,174		(34,578)			6.900	5.456	MN	102,657	710,700	09/13/2024	11/09/2052	10,655,350
68389X-CQ-6	Oracle Corp Senior Unsecured	C	2.B FE	11,287,100	11,000,000	9,169,382	11,281,764		(4,530)			5.550	5.368	FA	245,896	610,500	09/13/2024	02/06/2053	11,305,250
686514-AH-3	Orlando Health Obligated Group REV BDS SER 2020A		1.E FE	1,500,000	1,500,000	1,075,217	1,500,000					3.327	3.327	AO	12,476	49,905	09/30/2020	10/01/2050	408,958
686514-AM-2	Orlando Health Obligated Group REV BDS SER 2020B		1.E FE	8,953,960	9,333,000	8,087,383	8,966,252		12,293			2.891	3.445	AO	67,454	231,266	09/05/2025	10/01/2035	2,013,597
686514-AN-0	Orlando Health Obligated Group REV BDS SER 2020B		1.E FE	12,600,000	12,600,000	10,185,979	12,600,000					3.477	3.477	AO	109,526	438,102	09/30/2020	10/01/2042	4,749,089
686515-AA-5	Orlando Health Obligated Group REV BDS SER 2016C	SD	1.F FE	1,652,689	1,700,000	1,457,316	1,660,920		1,338			4.416	4.603	AO	18,768	75,072	01/18/2019	10/01/2044	685,891
68902V-AL-1	Otis Worldwide Corp Senior Unsecured	C	2.B FE	4,575,771	6,000,000	4,727,508	4,606,659		30,888			3.112	5.498	FA	70,539	93,360	07/11/2025	02/15/2040	6,093,360
68902V-AM-9	Otis Worldwide Corp Senior Unsecured		2.B FE	6,319,669	6,000,000	4,277,491	6,252,827		(9,941)			3.362	3.065	FA	76,205	201,720	08/14/2024	02/15/2050	6,100,860
69007T-AG-9	Outfront Media Capital LLC / O OUTFRONT MEDIA CAP LLC/C		3.B FE	10,334,250	10,000,000	10,588,346	10,272,943		(61,307)			7.375	6.320	MN	94,236	737,500	04/07/2025	02/15/2031	10,184,375
690470-AB-8	Ovintiv Inc Senior Unsecured		2.C FE	2,999,190	3,000,000	3,090,262	2,999,539		177			5.650	5.657	MN	21,658	169,500	05/16/2023	05/15/2028	3,084,750
690742-AH-4	Owens Corning Senior Unsecured	C	2.A FE	3,941,600	4,000,000	3,288,065	3,950,460		1,292			4.400	4.489	JJ	73,822	176,000	01/23/2018	01/30/2048	4,088,000
693475-CB-9	PNC Financial Services Group I Senior Unsecured		1.G FE	17,010,717	17,000,000	17,606,523	17,008,615		(2,102)			5.222	5.205	JJ	374,824	443,870	01/24/2025	01/29/2031	17,443,870
69349L-AR-9	PNC Bank NA Subordinated		1.F FE	5,985,360	6,000,000	6,010,646	5,995,658		1,572			4.050	4.080	JJ	104,625	243,000	07/23/2018	07/26/2028	6,121,500
69351U-AH-6	PPL Electric Utilities Corp Secured	C	1.E FE	6,836,245	6,000,000	6,677,570	6,774,031		(48,121)			6.450	4.975	FA	146,200	387,000	09/11/2024	08/15/2037	6,193,500
69351U-AR-4	PPL Electric Utilities Corp Secured	C	1.E FE	1,914,721	1,825,000	1,671,236	1,897,223		(2,794)			4.750	4.417	JJ	39,973	86,688	10/23/2018	07/15/2043	1,868,344
69351U-AT-0	PPL Electric Utilities Corp Secured	C	1.E FE	3,057,847	2,500,000	2,110,680	2,968,995		(18,024)			4.150	2.874	AO	25,938	103,750	10/06/2020	10/01/2045	2,551,875
69351U-AU-7	PPL Electric Utilities Corp Secured		1.E FE	269,425	235,000	191,409	263,804		(961)			3.950	3.146	JD	774	9,283	08/22/2019	06/01/2047	239,641
69351U-AW-3	PPL Electric Utilities Corp Secured	C	1.E FE	2,949,630	3,000,000	1,997,084	2,956,793		1,218			3.000	3.086	AO	22,500	90,000	09/03/2019	10/01/2049	3,045,000
693627-AY-7	Duke Energy Indiana LLC Senior Unsecured		2.A FE	9,794,020	10,000,000	10,849,087	9,885,377		8,248			6.120	6.278	AO	129,200	612,000	04/09/2008	10/15/2035	10,306,000
694476-AA-0	Pacific LifeCorp Senior Unsecured		1.G FE	11,487,800	10,000,000	11,144,017	10,747,516		(76,416)			6.600	5.401	MS	194,333	660,000	11/07/2012	09/15/2033	10,330,000
694476-AE-2	Pacific LifeCorp Senior Unsecured		1.G FE	9,990,901	10,000,000	6,903,060	9,992,205		131			3.350	3.354	MS	98,639	335,000	04/16/2021	09/15/2050	10,167,500
69448F-AB-7	Pacific Life Insurance Co Unsecured		1.F FE	37,048,501	35,930,000	36,114,939	37,044,262		(4,239)			5.950	5.731	MS	659,166		09/09/2025	09/15/2055	36,998,918
6944PL-3F-4	Pacific Life Global Funding II Secured		1.D FE	9,930,800	10,000,000	10,219,906	9,941,875		11,075			4.850	5.008	FA	189,958	242,500	02/13/2025	02/10/2030	10,242,500
695114-CB-2	PacifiCorp Secured	SD	2.A FE	1,365,068	1,130,000	1,175,268	1,292,235		(11,819)			6.100	4.389	FA	28,721	68,930	12/28/2018	08/01/2036	1,164,465
695114-CD-8	PacifiCorp Secured		2.A FE	6,201,534	5,800,000	5,897,146	6,170,808		(24,054)			5.750	5.000	AO	83,375	333,500	09/13/2024	04/01/2037	5,966,750
695114-CG-1	PacifiCorp Secured	C	2.A FE	13,907,045	12,700,000	13,268,761	13,821,928		(67,390)			6.250	5.236	AO	167,569	793,750	10/28/2024	10/15/2037	13,096,875
695114-CL-0	PacifiCorp Secured		2.A FE	12,093,747	11,400,000	11,601,237	12,052,219		(33,898)			6.000	5.382	JJ	315,400	684,000	10/28/2024	01/15/2039	11,742,000
695114-CZ-9	PacifiCorp Secured	C	2.A FE	24,878,000	25,900,000	22,736,937	24,900,158		14,220			5.350	5.624	JD	115,471	1,385,650	09/13/2024	12/01/2053	26,592,825
695114-DA-3	PacifiCorp Secured	C	2.A FE	12,448,256	12,800,000	11,463,590	12,456,124		4,794			5.500	5.692	MN	89,956	704,000	08/06/2024	05/15/2054	13,152,000
695114-DD-7	PacifiCorp Secured		2.A FE	2,757,865	2,740,000	2,779,704	2,755,852		(1,525)			5.450	5.359	FA	56,414	149,330	07/17/2024	02/15/2034	2,814,665
695114-DE-5	PacifiCorp Secured	C	2.A FE	24,895,639	24,100,000	22,515,671	24,882,643		(11,000)			5.800	5.571	JJ	644,541	1,397,800	09/13/2024	01/15/2055	24,798,900
698900-AG-2	Ovintiv Inc Senior Unsecured		2.C FE	5,157,840	4,000,000	4,421,062	4,571,300		(84,214)			7.200	4.397	MN	48,000	288,000	11/28/2017	11/01/2031	4,144,000
709599-BE-3	Penske Truck Leasing Co Lp / P SR NTS		2.B FE	4,986,600	5,000,000	5,001,580	4,999,829		2,171			4.450	4.495	JJ	93,944	222,500	01/22/2019	01/29/2026	5,111,250
709599-BU-7	Penske Truck Leasing Co Lp / P Senior Unsecured		2.B FE	6,592,278	6,600,000	6,635,125	6,598,903		2,661			5.750	5.793	MN	39,004	379,500	05/22/2023	05/24/2026	6,789,750
709599-BV-5	Penske Truck Leasing Co Lp / P Senior Unsecured		2.B FE	1,495,935	1,500,000	1,601,876	1,497,295		512			6.200	6.247	JD	4,133	93,000	05/22/2023	06/15/2030	1,546,500
71424V-AA-8	Permian Resources Operating LL Sr Unsecured		3.A FE	10,100,200	10,000,000	10,431,614	10,060,867		(39,333)			7.000	6.385	JJ	322,778	350,000	04/07/2025	01/15/2032	10,350,000
71427Q-AC-2	Pernod Ricard International Fi Senior Unsecured	C	2.A FE	12,372,258	16,590,000	9,983,371	12,408,822		21,064			2.750	4.322	AO	114,056	171,875	10/08/2025	10/01/2050	16,818,113
717081-CY-7	Pfizer Inc Senior Unsecured	C	1.F FE	6,800,229	5,505,000	6,580,089	6,419,142		(47,575)			7.200	5.405	MS	116,706	396,360	10/23/2018	03/15/2039	5,703,180
717081-DE-0	Pfizer Inc Senior Unsecured	C	1.F FE	35,298,214	34,250,000	29,969,514	35,089,997		(32,577)			4.300	4.101	JD	65,456	1,472,750	01/18/2019	06/15/2043	34,986,375
717081-EA-7	Pfizer Inc Senior Unsecured		1.F FE	2,248,102	2,000,000	1,987,118	2,040,530		(42,062)			3.000	0.866	JD	2,667	60,000	12/23/2020	12/15/2026	2,030,000
717081-EC-3	Pfizer Inc Senior Unsecured	C	1.F FE	7,961,520	8,000,000	7,517,116	7,975,417		1,753			4.000	4.035	JD	14,222	320,000	11/14/2016	12/15/2036	8,160,000
717081-EP-4	Pfizer Inc Senior Unsecured		1.F FE	6,837,040	7,000,000	6,993,944	6,949,093		17,522			3.600	3.886	MS	74,200	252,000	11/01/2018	09/15/2028	7,126,000
717081-EV-1	Pfizer Inc Senior Unsecured	C	1.F FE	9,836,700	10,000,000	8,018,836	9,858,582		3,598			4.000	4.095	MS	117,778	400,000	03/04/2019	03/15/2049	10,200,000
717081-EZ-2	Pfizer Inc Senior Unsecured	C	1.F FE	30,080,728	40,560,000	29,865,224	30,217,201		141,255			2.550	5.057	MN	94,809	525,938	10/08/2025	05/28/2040	41,077,140
717081-FG-3	Pfizer Inc Senior Unsecured		1.F FE	17,559,256	17,600,000	17,467,185	17,559,266		10			5.600	5.616	MN	109,511		11/19/2025	11/15/2055	18,112,006

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
71713U-AW-2	PHARMACIA LLC Senior Unsecured		1.F FE	8,792,950	8,000,000	8,588,144	8,157,788		(48,283)			6.600	5.854	JD	44,000	528,000	02/10/2003	12/01/2028	8,264,000
718172-AC-3	Philip Morris International In Senior Unsecured	C	1.G FE	30,084,277	21,950,000	24,532,286	27,977,979		(403,316)			6.375	3.530	MN	174,914	1,399,312	06/25/2020	05/16/2038	22,649,656
718172-AM-1	Philip Morris International In Senior Unsecured	C	1.G FE	4,896,045	5,000,000	4,457,428	4,918,549		3,448			4.375	4.520	MN	27,951	218,750	08/09/2018	11/15/2041	5,109,375
718172-AU-3	Philip Morris International In Senior Unsecured	C	1.G FE	2,023,440	2,000,000	1,651,616	2,017,385		(737)			3.875	3.804	FA	27,986	77,500	04/01/2016	08/21/2042	2,038,750
718172-BD-0	Philip Morris International In Senior Unsecured		1.G FE	1,357,850	1,000,000	923,808	1,293,657		(12,537)			4.875	2.779	MN	6,229	48,750	07/20/2020	11/15/2043	1,024,375
718172-BL-2	Philip Morris International In Senior Unsecured	C	1.G FE	18,747,726	18,000,000	15,343,182	18,513,251		(43,605)			4.250	3.970	MN	108,375	658,750	08/20/2025	11/10/2044	18,382,500
718172-CG-2	Philip Morris International In Senior Unsecured		1.F FE	11,822,290	11,751,019	9,241,783	12,024,349		(20,838)		1,428,462	1.875	1.645	NOV	33,804	215,381	11/12/2021	11/06/2037	11,686,129
718172-CR-8	Philip Morris International In Senior Unsecured		1.F FE	1,980,445	2,000,000	1,982,234	1,998,711		3,844			0.875	1.069	MN	2,917	17,500	02/25/2021	05/01/2026	2,008,750
718172-DH-9	Philip Morris International In Senior Unsecured		1.F FE	7,815,900	7,500,000	7,775,747	7,800,258		(15,642)			5.125	4.221	FA	147,344		09/15/2025	02/13/2031	7,692,188
718172-DT-3	Philip Morris International In Senior Unsecured		1.F FE	3,967,600	4,000,000	4,026,660	3,971,534		3,934			4.375	4.558	AO	29,653	87,500	04/28/2025	04/30/2030	4,087,500
718172-DU-0	Philip Morris International In Senior Unsecured		1.F FE	1,665,898	1,700,000	1,708,019	1,667,685		1,787			4.875	5.134	AO	14,043	41,438	04/28/2025	04/30/2035	1,741,438
718172-DY-2	Philip Morris International In Senior Unsecured		1.F FE	45,358,317	46,000,000	45,585,995	45,377,980		19,663			4.000	4.313	AO	316,889		10/30/2025	10/29/2030	46,920,000
718546-AH-7	Phillips 66 Senior Unsecured	C	2.A FE	40,165,482	31,300,000	31,725,733	38,130,614		(298,430)			5.875	4.018	MN	306,479	1,838,875	06/17/2020	05/01/2042	32,219,438
718546-AK-0	Phillips 66 Senior Unsecured		2.A FE	1,194,640	1,000,000	980,935	1,126,081		(13,103)			4.650	2.940	MN	5,942	46,500	05/27/2020	11/15/2034	1,023,250
718546-AL-8	Phillips 66 Senior Unsecured	C	2.A FE	4,262,035	4,850,000	4,265,665	4,275,584		13,549			4.875	5.926	MN	30,211	236,438	03/10/2025	11/15/2044	4,968,219
718547-AF-9	Phillips 66 Co Senior Unsecured		2.A FE	1,999,272	2,000,000	1,995,012	1,999,843		203			3.550	3.561	AO	17,750	71,000	05/02/2023	10/01/2026	2,035,500
718547-AM-4	Phillips 66 Co Senior Unsecured		2.A FE	999,658	1,000,000	850,266	999,745		8			4.680	4.682	FA	17,680	46,800	05/02/2023	02/15/2045	1,023,400
718547-AP-7	Phillips 66 Co Senior Unsecured	C	2.A FE	5,466,168	5,500,000	4,809,279	5,468,587		853			4.900	4.944	AO	67,375	269,500	05/02/2023	10/01/2046	5,634,750
718547-AR-3	Phillips 66 Co Senior Unsecured	C	2.A FE	896,706	900,000	929,380	897,633		251			5.300	5.343	JD	133	47,700	06/01/2023	06/30/2033	923,850
718547-AT-9	Phillips 66 Co Senior Unsecured	C	2.A FE	17,573,745	17,418,000	17,709,281	17,489,647		(36,200)			4.950	4.715	JD	71,849	862,191	12/26/2023	12/01/2027	17,849,096
718547-AW-2	Phillips 66 Co Senior Unsecured	C	2.A FE	6,280,064	6,400,000	6,016,557	6,282,743		1,599			5.650	5.782	JD	16,071	361,600	07/17/2024	06/15/2054	6,580,800
718547-AX-0	Phillips 66 Co Senior Unsecured	C	2.A FE	24,685,444	27,150,000	25,087,157	24,709,081		23,637			5.500	6.167	MS	439,679	1,130,342	04/29/2025	03/15/2055	27,896,625
718547-AZ-5	Phillips 66 Co Junior Subordinated		2.C FE	8,675,000	8,675,000	8,561,680	8,675,000					5.875	5.870	MS	145,818		09/16/2025	03/15/2056	8,929,828
718547-BA-9	Phillips 66 Co Junior Subordinated		2.C FE	8,859,000	8,859,000	8,826,410	8,859,000					6.200	6.197	MS	157,149		09/16/2025	03/15/2056	9,133,629
720186-AG-0	Piedmont Natural Gas Co Inc Senior Unsecured	C	2.A FE	3,546,557	3,500,000	3,120,145	3,537,769		(1,435)			4.650	4.558	FA	67,813	162,750	10/23/2018	08/01/2043	3,581,375
724060-AA-6	Pipeline Funding Co LLC SR SECD BDS	RA	2.B FE	15,211,403	15,163,115	15,781,676	15,208,512		(2,891)			7.500	7.403	JJ	524,391	996,139	09/22/2025	01/15/2030	10,812,745
72650R-AM-4	Plains All American Pipeline L Senior Unsecured		2.B FE	5,183,550	5,000,000	5,538,991	5,104,799		(6,932)			6.700	6.420	MN	42,806	335,000	12/22/2006	05/15/2036	5,167,500
73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A		1.D	401,935	401,935	398,238	401,935					3.000	2.999	MS	3,617	12,058	09/13/2012	09/13/2027	67,994
73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B		1.D	417,064	417,064	413,227	417,064					3.000	2.999	MS	3,754	16,620	09/13/2012	09/13/2027	70,553
73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C		1.D	380,976	380,976	377,471	380,976					3.000	2.999	MS	3,429	11,429	09/13/2012	09/13/2027	64,448
73020*-AL-7	PNG Cos LLC SR SECD NTS SER 17-C-3		1.G FE	15,000,000	15,000,000	13,771,797	15,000,000					3.630	3.630	JD	19,663	544,500	12/18/2017	12/18/2032	15,272,250
73211P-AA-4	Pomona College BDS SER 2020A		1.A FE	8,010,099	8,000,000	5,196,446	8,008,858		(247)			2.888	2.882	JJ	115,520	231,040	10/22/2020	01/01/2051	8,115,520
736508-Q8-4	Portland General Electric Comp 1ST MTG		1.F	5,000,000	5,000,000	4,045,984	5,000,000					4.300	4.300	AO	45,389	215,000	01/30/2019	04/15/2049	5,107,500
736508-S#-0	Portland General Electric Comp 1ST MTG		1.F	8,000,000	8,000,000	6,985,206	8,000,000					2.100	2.100	MS	42,467	168,000	07/15/2021	09/30/2031	8,084,000
736508-S*-4	Portland General Electric Comp 1ST MTG		1.F	8,000,000	8,000,000	6,832,602	8,000,000					2.320	2.320	JD	10,827	185,600	11/18/2020	12/10/2032	8,092,800
736508-T*-3	Portland General Electric Comp 1ST MTG		1.F	10,000,000	10,000,000	8,183,654	10,000,000					2.200	2.200	JJ	101,444	220,000	07/15/2021	01/15/2034	10,110,000
737679-DE-7	Potomac Electric Power Co Secured	C	1.F FE	10,203,200	10,000,000	8,465,483	10,155,812		(6,438)			4.150	4.021	MS	122,194	415,000	05/15/2017	03/15/2043	10,207,500
74005P-BD-5	Linde Inc/CT Senior Unsecured	C	1.F FE	2,737,400	2,500,000	2,006,608	2,689,744		(8,908)			3.550	2.961	MN	13,313	88,750	04/03/2020	11/07/2042	2,544,375
740189-AH-8	PRECISION CASTPARTS CORP Senior Unsecured		1.C FE	4,744,800	5,000,000	4,173,398	4,810,508		7,477			3.900	4.214	JJ	89,917	195,000	05/14/2015	01/15/2043	5,097,500
740816-AD-5	President and Fellows of Harva Unsecured		1.A FE	2,748,100	2,000,000	2,110,894	2,446,795		(27,495)			5.625	3.445	AO	28,125	112,500	07/18/2012	10/01/2038	2,056,250
74251V-AA-0	Principal Financial Group Inc Senior Unsecured	RA	1.G FE	28,214,451	28,680,000	31,326,610	28,369,448		17,769			6.050	6.183	AO	366,307	1,735,140	11/04/2009	10/15/2036	29,547,570
74251V-AN-2	Principal Financial Group Inc Senior Unsecured		1.G FE	6,060,674	6,100,000	5,129,466	6,069,542		705			4.300	4.334	MN	33,516	262,300	07/18/2019	11/15/2046	6,231,150
74251V-AT-9	Principal Financial Group Inc Senior Unsecured		1.G FE	17,980,380	18,000,000	18,817,812	17,985,079		1,655			5.375	5.389	MS	284,875	967,500	03/06/2023	03/15/2033	18,483,750
742718-DF-3	Procter & Gamble Co/The Senior Unsecured	C	1.D FE	42,793,138	39,575,000	42,905,046	41,456,126		(123,184)			5.550	4.990	MS	707,733	2,196,413	06/07/2011	03/05/2037	40,673,206
742718-FY-0	Procter & Gamble Co/The Senior Unsecured	C	1.D FE	12,006,276	12,010,000	12,011,405	12,009,920		1,136			4.100	4.110	JJ	212,010	492,410	05/17/2023	01/26/2026	12,256,205
743263-AG-0	Progress Energy Inc Senior Unsecured		2.B FE	5,098,450	5,000,000	5,617,039	5,037,213		(5,043)			7.000	6.843	AO	59,306	350,000	02/08/2002	10/30/2031	5,175,000
743263-AP-0	Progress Energy Inc Senior Unsecured	C	2.B FE	1,564,791	1,130,000	1,197,293	1,471,962		(19,124)			6.000	3.275	JD	5,650	67,800	10/28/2020	12/01/2039	1,163,900
743315-AS-2	Progressive Corp/The Senior Unsecured		1.F FE	21,796,491	22,000,000	18,222,794	21,813,632		4,899			4.125	4.184	AO	191,583	907,500	12/20/2022	04/15/2047	22,453,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
743315-AT-0	Progressive Corp/The Senior Unsecured		1.F FE	1,115,696	1,125,000	935,515	1,117,124		210			4.200	4.249	MS	13,913	47,250	03/09/2018	03/15/2048	1,148,625
743315-BA-0	Progressive Corp/The Senior Unsecured		1.F FE	977,997	1,250,000	940,126	979,034		1,037			3.700	5.229	MS	13,618		10/16/2025	03/15/2052	1,273,125
74355*-AA-4	Project Service LLC SR SECD NTS		2.A PL	12,994,457	12,994,457	11,068,812	12,994,457					3.160	3.172	FMAN	38,781	415,274	05/27/2021	05/27/2043	253,552
743756-AE-8	Providence St Joseph Health Ob BDS SER 2018A	RA	1.F FE	14,000,000	14,000,000	10,971,352	14,000,000					3.930	3.930	AO	137,550	550,200	01/30/2018	10/01/2048	9,788,640
74382P-A#-4	Providence St Joseph Health Ob DIR OB SER 23C		1.F FE	95,000,000	95,000,000	95,323,846	95,000,000					5.710	5.708	AO	1,356,125	5,353,125	02/08/2023	10/01/2043	6,351,296
74432Q-AY-8	Prudential Financial Inc Senior Unsecured		1.G FE	7,839,299	6,975,000	5,492,462	7,715,929		(23,723)			3.905	3.215	JD	18,158	272,374	10/01/2020	12/07/2047	7,111,187
744320-BF-8	Prudential Financial Inc Junior Subordinated		2.B FE	11,225,984	11,000,000	11,128,594	11,208,391		(17,593)			5.700	4.942	MS	184,617	57,000	10/02/2025	09/15/2048	11,313,500
744320-BJ-0	Prudential Financial Inc Junior Subordinated		2.B FE	1,999,660	2,000,000	1,984,259	1,999,673		(6,379)			5.125	5.126	FA	35,021	102,500	02/24/2022	03/01/2052	2,000,854
74432Q-AH-8	Prudential Financial Inc Senior Unsecured		1.G FE	10,599,916	10,000,000	10,567,992	10,593,640		(6,276)			5.400	4.618	JD	27,000	270,000	11/13/2025	06/13/2035	10,270,000
74432Q-AQ-8	Prudential Financial Inc Senior Unsecured	C	1.G FE	16,221,122	15,750,000	16,713,265	16,204,811		(16,311)			5.700	5.348	JD	42,394	783,750	07/17/2025	12/14/2036	16,198,875
74432Q-BQ-7	Prudential Financial Inc Senior Unsecured		1.G FE	4,947,118	4,268,000	4,609,094	4,842,854		(26,941)			6.200	4.877	MN	33,812	264,616	01/29/2025	11/15/2040	4,400,308
74432Q-BU-8	Prudential Financial Inc Senior Unsecured		1.G FE	4,890,244	4,024,000	4,114,169	4,702,807		(29,412)			5.800	4.317	MN	29,174	233,392	12/23/2019	11/16/2041	4,140,696
74432Q-BY-0	Prudential Financial Inc Senior Unsecured		1.G FE	6,845,280	6,173,000	5,894,830	6,695,351		(19,283)			5.100	4.405	FA	118,933	314,823	10/05/2016	08/15/2043	6,330,412
74432Q-CA-1	Prudential Financial Inc Senior Unsecured		1.G FE	8,962,250	8,500,000	7,605,296	8,862,273		(12,789)			4.600	4.263	MN	49,961	391,000	09/13/2016	05/15/2044	8,695,500
74432Q-CE-3	Prudential Financial Inc Senior Unsecured		1.G FE	2,708,471	3,000,000	2,498,055	2,716,419		5,621			4.350	5.019	FA	45,675	130,500	08/14/2024	02/25/2050	3,065,250
74432Q-CF-0	Prudential Financial Inc Senior Unsecured		1.G FE	763,306	1,000,000	746,844	769,147		4,244			3.700	5.385	MS	11,100	37,000	08/14/2024	03/13/2051	1,018,500
744448-CG-4	Public Service Co of Colorado Secured		1.F FE	8,033,711	10,480,000	8,264,946	8,117,529		83,427			3.600	5.712	MS	111,088	377,280	12/30/2024	09/15/2042	10,668,640
744448-CM-1	Public Service Co of Colorado Secured	C	1.F FE	1,823,808	2,100,000	1,522,158	1,866,474		6,945			3.550	4.379	JD	3,313	74,550	01/18/2019	06/15/2046	2,137,275
744448-CS-8	Public Service Co of Colorado Secured	C	1.E FE	9,285,208	12,800,000	8,728,142	9,376,006		70,333			3.200	5.147	MS	136,533	409,600	09/13/2024	03/01/2050	13,004,800
744448-CV-1	Public Service Co of Colorado Secured		1.E FE	15,811,346	18,400,000	16,197,619	16,242,073		342,807			1.875	4.305	JD	15,333	345,000	09/30/2024	06/15/2031	18,572,500
744448-CY-5	Public Service Co of Colorado Secured	C	1.E FE	16,609,632	16,800,000	15,666,559	16,614,396		3,017			5.250	5.327	AO	220,500	882,000	09/13/2024	04/01/2053	17,241,000
744448-DA-6	Public Service Co of Colorado Secured		1.E FE	3,491,145	3,500,000	3,510,323	3,491,728		114			5.750	5.767	MN	25,715	201,250	04/01/2024	05/15/2054	3,600,625
744448-DB-4	Public Service Co of Colorado Secured	C	1.E FE	9,726,814	9,580,000	9,729,829	9,727,615		801			5.850	5.739	MN	71,611	365,836	09/12/2025	05/15/2055	9,860,215
744533-BS-8	Public Service Co of Oklahoma Senior Unsecured		2.A FE	6,152,760	6,000,000	6,153,103	6,150,711		(2,049)			5.450	5.121	JJ	168,950		10/08/2025	01/15/2036	6,163,500
744538-AA-7	Public Service Co of New Hamps 1ST MTG		1.E FE	2,993,070	3,000,000	3,006,457	2,996,423		259			5.600	5.616	AO	42,000	168,000	09/28/2005	10/05/2035	3,001,867
744560-AR-7	Public Service Electric and Ga Senior Secured	C	1.F FE	5,422,400	5,000,000	5,385,770	5,248,774		(15,762)			5.800	5.213	MN	48,333	290,000	05/06/2010	05/01/2037	5,145,000
74456Q-AZ-9	Public Service Electric and Ga Secured		1.F FE	1,288,451	1,200,000	1,014,150	1,269,422		(3,242)			3.950	3.472	MN	7,900	47,400	07/19/2019	05/01/2042	1,223,700
744560-BT-2	Public Service Electric and Ga Secured	C	1.F FE	2,691,627	3,000,000	2,254,799	2,736,152		7,208			3.600	4.219	JD	9,000	108,000	01/18/2019	12/01/2047	3,054,000
744573-AX-4	Public Service Enterprise Grou Senior Unsecured		2.B FE	13,462,605	13,500,000	14,536,572	13,469,440		2,979			6.125	6.162	AO	174,563	826,875	10/02/2023	10/15/2033	13,913,438
745332-BU-9	Puget Sound Energy Inc Senior Secured	RA	1.F FE	5,000,250	5,000,000	5,169,514	5,000,250					5.483	5.482	JD	22,846	274,150	09/21/2005	06/01/2035	5,137,075
745332-BX-3	Puget Sound Energy Inc Senior Secured	C	1.F FE	4,857,019	4,585,000	5,022,129	4,759,127		(11,455)			6.274	5.795	MS	84,701	287,663	06/01/2018	03/15/2037	4,728,831
745332-CC-8	Puget Sound Energy Inc Senior Secured	RA	1.F FE	3,532,860	2,792,000	2,863,752	3,365,074		(28,818)			5.764	3.901	JJ	74,207	160,931	07/18/2019	07/15/2040	2,872,465
745332-CG-9	Puget Sound Energy Inc Senior Secured	C	1.F FE	4,738,050	4,500,000	3,670,332	4,688,706		(6,599)			4.300	3.982	MN	22,038	193,500	04/25/2017	05/20/2045	4,596,750
74762E-AH-5	Quanta Services Inc Senior Unsecured	C	2.B FE	15,711,078	18,000,000	15,874,270	16,214,339		243,584			2.350	4.173	JJ	195,050	423,000	12/12/2023	01/15/2032	18,211,500
74762E-AJ-1	Quanta Services Inc Senior Unsecured		2.B FE	2,984,400	3,000,000	2,223,970	2,986,990		633			3.050	3.085	AO	22,875	91,500	11/10/2021	10/01/2041	3,045,750
74762E-AK-8	Quanta Services Inc Senior Unsecured	C	2.B FE	12,424,863	12,370,000	12,531,369	12,398,675		(19,067)			4.750	4.588	FA	231,766	438,663	02/21/2025	08/09/2027	12,663,788
74834L-AQ-3	Quest Diagnostics Inc Senior Unsecured		2.A FE	1,216,322	1,251,000	1,296,521	1,227,715		1,034			5.750	5.947	JJ	30,172	71,933	11/12/2009	01/30/2040	1,286,966
74834L-AY-6	Quest Diagnostics Inc Senior Unsecured		2.A FE	3,226,265	2,558,000	2,299,197	3,120,357		(21,750)			4.700	3.139	MS	30,390	120,226	10/23/2020	03/30/2045	2,618,113
74834L-BD-1	Quest Diagnostics Inc Senior Unsecured	C	2.A FE	11,993,640	12,000,000	13,297,673	11,995,607		415			6.400	6.406	MN	66,133	768,000	10/30/2023	11/30/2033	12,384,000
74837H-D*-4	QUESTAR GAS COMPANY SR NTS SER A		2.A	15,000,000	15,000,000	13,160,754	15,000,000					2.210	2.210	FA	124,313	331,500	06/11/2021	08/16/2031	15,165,750
74837H-D@-2	QUESTAR GAS COMPANY SR NTS SER B		2.A	30,000,000	30,000,000	18,691,665	30,000,000					3.150	3.150	FA	354,375	945,000	06/11/2021	08/16/2051	30,472,500
74843P-AA-8	Quikrete Holdings Inc Senior Secured		3.C FE	15,030,250	15,000,000	15,624,837	15,028,461		(1,789)			6.375	6.323	MS	318,750	533,906	04/04/2025	03/01/2032	15,478,125
749983-AA-0	RWE Finance US LLC Senior Unsecured		2.B FE	5,155,100	5,000,000	5,275,364	5,148,637		(6,463)			5.875	5.415	AO	61,198	146,875	07/09/2025	04/16/2034	5,146,875
749983-AB-8	RWE Finance US LLC Senior Unsecured	C	2.B FE	60,007,019	58,030,000	59,601,156	60,005,612		(1,407)			6.250	5.996	AO	755,599		12/12/2025	04/16/2054	59,843,438
749983-AC-6	RWE Finance US LLC Senior Unsecured		2.B FE	6,237,000	6,300,000	6,268,928	6,238,223		1,223			5.125	5.255	MS	92,378		10/08/2025	09/18/2035	6,461,438
75513E-CJ-8	RTX Corp Senior Unsecured	C	2.A FE	4,372,899	4,500,000	4,136,267	4,341,860		1,978			4.800	5.027	JD	9,600	216,000	07/02/2024	12/15/2043	4,608,000
75513E-CK-5	RTX Corp Senior Unsecured	C	2.A FE	3,984,022	4,000,000	3,395,572	3,986,037		391			4.350	4.375	AO	36,733	174,000	12/08/2020	04/15/2047	4,087,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
75513E-CN-9	RTX Corp Senior Unsecured		2.A FE	1,999,660	2,000,000	1,782,860	1,999,766		35			2.375	2.377	MS	13,986	47,500	11/01/2021	03/15/2032	2,023,750
759351-88-5	Reinsurance Group of America I Junior Subordinated		2.B FE	42,000,000	1,680,000	45,359,126	42,000,000					7.125	7.125	JAJO	631,750	2,992,500	09/15/2022	10/15/2052	42,748,125
759351-AE-9	Reinsurance Group of America I Junior Subordinated		2.C FE	7,832,500	11,000,000	10,585,845	9,283,923		(345,042)			6.650	8.020	MJSD	34,542	798,591	07/11/2016	12/15/2065	11,188,478
759351-AT-6	Reinsurance Group of America I Subordinated		2.B FE	41,238,575	41,175,000	42,544,929	41,234,111		(4,464)			6.650	6.630	MS	806,229	1,460,340	02/27/2025	09/15/2055	42,544,069
76026A-AB-3	Repsol E&P Capital Markets US Senior Unsecured		2.A FE	25,500,000	25,500,000	25,875,717	25,500,000					5.204	5.204	MS	387,048		09/09/2025	09/16/2030	26,163,510
76026A-AC-1	Repsol E&P Capital Markets US Senior Unsecured		2.A FE	16,670,000	16,670,000	17,003,515	16,670,000					5.976	5.974	MS	290,558		09/09/2025	09/16/2035	17,168,100
760759-BA-7	Republic Services Inc Senior Unsecured		1.G FE	1,995,880	2,000,000	1,747,829	1,997,239		347			2.375	2.396	MS	13,986	47,500	11/01/2021	03/15/2033	2,023,750
760759-BH-2	Republic Services Inc Senior Unsecured	C	1.G FE	15,909,120	16,000,000	16,563,341	15,924,313		7,553			5.000	5.073	JD	35,556	800,000	12/07/2023	12/15/2033	16,400,000
761713-AZ-9	Reynolds American Inc Senior Unsecured	C	2.A FE	15,895,731	12,880,000	13,244,601	15,282,623		(88,107)			6.150	4.588	MS	233,235	792,120	08/06/2020	09/15/2043	13,276,060
761713-BA-3	Reynolds American Inc Senior Unsecured	C	2.A FE	1,991,160	2,000,000	2,091,649	1,994,436		423			5.700	5.738	FA	43,067	114,000	06/09/2015	08/15/2035	2,057,000
761713-BB-1	Reynolds American Inc Senior Unsecured	C	2.A FE	11,495,635	10,700,000	10,550,570	11,327,897		(20,651)			5.850	5.337	FA	236,470	625,950	03/29/2016	08/15/2045	11,012,975
76209P-AD-5	RGA Global Funding Secured		1.E FE	39,179,740	39,000,000	40,592,647	39,165,431		(23,695)			5.500	5.402	JJ	1,012,917	1,622,500	02/07/2025	01/11/2031	40,072,500
76220#-AA-8	Rhode Island Hospital, The Mir SER 2021 NTS		2.A	5,000,000	5,000,000	4,533,942	5,000,000					2.990	2.990	MN	19,103	149,500	05/14/2021	05/27/2031	5,004,983
76913@-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI SR NTS SER 2021		1.G FE	23,854,509	23,854,509	17,408,427	23,854,509					3.310	3.309	JJ	394,792	789,584	10/22/2021	07/01/2051	2,942,308
771196-BX-9	Roche Holdings Inc Senior Unsecured		1.C FE	12,092,454	15,000,000	13,287,636	12,788,160		312,396			2.076	4.969	JD	15,570	311,400	09/14/2023	12/13/2031	15,155,700
771196-CG-5	Roche Holdings Inc Senior Unsecured		1.C FE	4,073,511	3,900,000	4,133,231	4,042,563		(26,555)			5.489	4.616	MN	28,543	214,071	10/28/2024	11/13/2030	4,007,036
773903-AJ-8	Rockwell Automation Inc Senior Unsecured	C	1.G FE	5,990,820	6,000,000	4,998,285	5,992,035		200			4.200	4.209	MS	84,000	252,000	02/27/2019	03/01/2049	6,126,000
778296-AE-3	Ross Stores Inc Senior Unsecured		2.A FE	6,704,200	5,000,000	4,614,039	6,502,096		(39,573)			5.450	3.566	AO	57,528	272,500	06/17/2020	04/15/2050	5,136,250
778296-AG-8	Ross Stores Inc Senior Unsecured	C	2.A FE	6,285,880	8,000,000	7,050,070	6,703,794		206,325			1.875	5.442	AO	31,667	150,000	12/12/2023	04/15/2031	8,075,000
78349A-A#-0	RWJ Barnabas Health Inc SR SECD NTS SER C		1.E	8,000,000	8,000,000	7,137,262	8,000,000					4.310	4.310	JJ	172,400	344,800	09/18/2018	07/01/2039	8,172,400
78349A-A@-2	RWJ Barnabas Health Inc SR SECD NTS SER B		1.E	5,000,000	5,000,000	4,666,551	5,000,000					4.170	4.170	JJ	104,250	208,500	09/18/2018	07/01/2034	5,104,250
78349A-AB-9	RWJ Barnabas Health Inc REV BDS SER 2016	C	1.E FE	1,864,450	2,000,000	1,557,341	1,885,424		3,392			3.949	4.375	JJ	39,490	78,980	01/18/2019	07/01/2046	2,039,490
78349A-AC-7	RWJ Barnabas Health Inc REV BDS SER 2019		1.E FE	1,000,000	1,000,000	723,359	1,000,000					3.477	3.477	JJ	17,385	34,770	10/24/2019	07/01/2049	1,017,385
78351G-AA-3	Ryan Specialty LLC RYAN SPECIALTY		3.C FE	19,896,200	20,000,000	20,433,306	19,905,152		8,952			5.875	5.941	FA	489,583	587,500	07/31/2025	08/01/2032	20,587,500
78387G-AM-5	AT&T Inc Senior Unsecured	RA	2.B FE	9,141,760	8,000,000	8,609,184	8,646,474		(59,365)			6.450	5.254	JD	22,933	516,000	06/04/2015	06/15/2034	8,258,000
78396*-AT-5	SCF Funding LLC SCF Funding LLC		2.B PL	75,000,000	75,000,000	77,108,910	75,000,000					6.500	6.504	AO	1,015,625	4,875,000	08/01/2024	08/27/2029	76,773,958
78396*-AU-2	SCF Funding LLC SCF Funding LLC		2.B PL	20,000,000	20,000,000	20,628,862	20,000,000					6.560	6.563	AO	273,333	1,312,000	08/01/2024	08/27/2030	20,477,422
78396*-AV-0	SCF Funding LLC SCF Funding LLC		2.B PL	3,000,000	3,000,000	3,094,505	3,000,000					6.560	6.560	AO	41,000	198,440	08/13/2024	10/15/2030	3,097,853
78412D-B@-7	Semco Energy Inc DEFEASED SER 20A-1		1.A	10,200,000	10,200,000	9,604,367	10,200,000					2.450	2.450	AO	48,592	241,570	03/29/2023	04/21/2030	10,324,950
78455@-AA-2	SH130 CONCESSION CO LLC SR SECD		2.A PL	26,000,000	26,000,000	28,326,984	26,000,000					6.850	6.850	MJSD	4,947	1,781,000	10/13/2023	12/30/2038	26,445,250
78455@-AB-0	SH130 CONCESSION CO LLC SR SECD		2.A PL	24,000,000	24,000,000	25,800,624	24,000,000					7.020	7.082	MJSD	4,680	1,684,800	10/13/2023	12/30/2053	446,195
78466C-AC-0	SS&C Technologies Inc SENIOR		4.A FE	9,937,100	10,000,000	10,018,558	9,954,895		17,795			5.500	5.775	MS	139,028	275,000	04/07/2025	09/30/2027	10,275,000
79466L-AK-0	Salesforce Inc Senior Unsecured	C	1.E FE	5,554,096	7,500,000	5,443,527	5,573,542		19,447			2.700	5.116	JJ	93,375		10/06/2025	07/15/2041	7,601,250
79466L-AL-8	Salesforce Inc Senior Unsecured	C	1.E FE	13,178,136	20,000,000	12,691,804	13,429,495		119,670			2.900	5.245	JJ	267,444	580,000	12/12/2023	07/15/2051	20,290,000
79587J-2B-8	Sammons Financial Group Global Secured		1.E FE	17,553,948	17,400,000	17,683,516	17,512,886		(41,062)			5.050	4.710	JJ	417,383	439,350	03/10/2025	01/10/2028	17,839,350
79588T-AC-4	Sammons Financial Group Inc Senior Unsecured		2.A FE	4,924,850	5,100,000	5,100,112	5,014,586		58,497			4.450	5.745	MN	30,890	226,950	10/28/2024	05/12/2027	5,213,475
79588T-AE-0	Sammons Financial Group Inc Senior Unsecured		2.A FE	4,135,516	4,400,000	4,287,155	4,159,676		24,160			4.750	5.802	AO	48,186	209,000	03/21/2025	04/08/2032	4,504,500
79588T-AF-7	Sammons Financial Group Inc Senior Unsecured	C	2.A FE	45,191,629	43,110,000	47,238,028	44,969,556		(177,076)			6.875	6.180	AO	625,694	2,963,813	09/30/2024	04/15/2034	44,591,906
797440-BV-5	San Diego Gas & Electric Co Secured	C	1.F FE	13,986,750	15,000,000	11,441,973	14,133,640		23,915			3.750	4.155	JD	46,875	562,500	02/04/2019	06/01/2047	15,281,250
797440-CF-9	San Diego Gas & Electric Co Secured		1.F FE	1,493,669	1,509,000	1,469,937	1,494,118		211			5.550	5.620	AO	17,680	83,750	03/18/2024	04/15/2054	1,550,875
808513-BR-5	Charles Schwab Corp/The Senior Unsecured		1.F FE	8,759,135	9,700,000	9,608,402	9,549,930		395,914			1.150	5.485	MN	14,873	111,550	12/12/2023	05/13/2026	9,755,775
816851-AP-4	Sempra Senior Unsecured	M	2.B FE	34,173,455	28,500,000	29,844,376	32,728,823		(234,500)			6.000	4.489	AO	361,000	1,710,000	06/17/2020	10/15/2039	29,355,000
816851-BG-3	Sempra Senior Unsecured		2.B FE	1,688,083	1,700,000	1,675,039	1,697,187		1,280			3.400	3.483	FA	24,083	57,800	01/09/2018	02/01/2028	1,728,900
816851-BH-1	Sempra Senior Unsecured	C	2.B FE	8,786,190	9,000,000	7,749,474	8,847,507		9,356			3.800	3.975	FA	142,500	342,000	11/02/2018	02/01/2038	9,171,000
816851-BJ-7	Sempra Senior Unsecured	C	2.B FE	11,466,446	12,500,000	9,558,570	11,568,002		22,021			4.000	4.523	FA	208,333	490,000	02/14/2025	02/01/2048	12,750,000
816851-BM-0	Sempra Junior Subordinated		2.C	1,667,000	1,667,000	1,636,716	1,667,000					4.125	4.122	AO	17,191	68,764	11/15/2021	04/01/2052	1,701,382

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
816851-BR-9	Sempra Senior Unsecured	C	2.B FE	5,576,568	5,600,000	5,857,400	5,600,766		9,289			5.500	5.471	FA	128,333	132,000	09/24/2025	08/01/2033	5,754,000
816851-BS-7	Sempra Junior Subordinated		2.C FE	31,903,080	32,000,000	32,908,378	31,907,937		992			6.875	6.898	AO	550,000	2,200,000	05/28/2024	10/01/2054	33,100,000
816851-BT-5	Sempra Junior Subordinated		2.C FE	25,219,464	25,000,000	25,425,415	25,214,118		(5,346)			6.400	6.172	AO	400,000	1,018,667	11/13/2025	10/01/2054	25,800,000
816851-BW-8	Sempra Junior Subordinated		2.C FE	16,941,332	16,900,000	17,275,239	16,939,549		(1,784)			6.375	6.311	AO	365,110		09/24/2025	04/01/2056	17,438,688
81685V-AA-1	Sempra Infrastructure Partners Senior Unsecured		2.C FE	4,945,150	5,000,000	4,422,992	4,964,753		5,179			3.250	3.380	JJ	74,931	162,500	01/06/2022	01/15/2032	5,081,250
817565-CD-4	Service Corp International/US Senior Unsecured		3.C FE	8,488,158	8,750,000	8,745,906	8,625,761		58,621			4.625	5.399	JD	17,986	404,688	02/28/2024	12/15/2027	8,952,344
817565-CH-5	Service Corp International/US SERVICE CORP INTL		3.C FE	19,893,581	20,000,000	20,381,236	19,902,856		9,275			5.750	5.822	AO	242,778	907,222	07/31/2025	10/15/2032	20,575,000
819892-AL-4	Sharp HealthCare BDS SER 2020B	C	1.D FE	7,500,000	7,500,000	4,630,977	7,500,000					2.680	2.680	FA	83,750	201,000	09/17/2020	08/01/2050	7,600,500
822905-AC-9	Shell Finance US Inc Senior Unsecured	C	1.D FE	8,705,184	8,750,000	8,421,306	8,709,683		3,451			4.125	4.185	MN	50,130	408,829	10/09/2024	05/11/2035	8,930,469
822905-AT-2	Shell Finance US Inc Senior Unsecured		1.D FE	19,241,637	18,000,000	20,033,167	19,237,789		(3,849)			6.375	5.613	JD	51,000	736,313	12/09/2025	12/15/2038	18,573,750
822905-AX-3	Shell Finance US Inc Senior Unsecured		1.D FE	6,914,771	7,000,000	6,837,741	6,915,068		298			5.125	5.238	AO	75,736		12/09/2025	10/15/2041	7,179,375
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-A		2.B FE	4,347,987	4,347,987	4,543,366	4,347,987					6.950	7.010	JAJO	51,204	302,185	05/02/2011	04/30/2032	152,960
82453A-AB-3	Shift4 Payments LLC / Shift4 P Senior Unsecured		3.C FE	10,050,000	10,000,000	10,337,283	10,044,656		(5,344)			6.750	6.609	FA	255,000	337,500	05/08/2025	08/15/2032	10,337,500
82618*-AA-0	Siebert Williams Shank & Co LL SUB RCF		4.B Z	52,000,000	52,000,000	52,000,000	52,000,000					7.000	7.062	MJSD	20,222	281,667	12/09/2025	08/31/2027	52,626,889
826418-BE-4	Sierra Pacific Power Co Secured	M	1.G FE	5,474,300	5,000,000	5,605,192	5,291,259		(17,127)			6.750	6.040	JJ	168,750	337,500	09/30/2009	07/01/2037	5,168,750
82894*-BB-2	Jr Simplot Co SR NTS SER C		2.C YE	2,000,000	2,000,000	1,920,591	2,000,000					4.880	4.880	MN	16,267	97,600	02/01/2019	05/01/2034	2,048,800
829932-AB-8	Sixth Street Lending Partners Sr Unsecured	M	2.C FE	100,122,623	100,370,000	104,022,866	100,178,715		56,092			6.500	6.563	MS	1,993,460	6,524,050	01/21/2025	03/11/2029	103,632,025
829932-AD-4	Sixth Street Lending Partners Sr Unsecured	M	2.C FE	92,662,783	92,850,000	94,152,444	92,694,568		31,786			5.750	5.797	JJ	2,461,815	2,669,438	04/28/2025	01/15/2030	95,519,438
83368R-BQ-4	Societe Generale SA Senior Non Preferred		2.B FE	30,699,685	30,500,000	30,517,595	30,503,883		(125,020)			5.780	6.018	JJ	923,085	1,966,335	06/26/2024	01/12/2027	31,483,168
83368R-BW-1	Societe Generale SA Senior Non Preferred		2.B FE	8,000,000	8,000,000	8,259,730	8,000,000					5.634	5.634	JJ	202,824	450,720	01/11/2024	01/19/2030	8,225,360
83368R-BX-9	Societe Generale SA Senior Non Preferred		2.B FE	40,091,894	39,988,000	42,276,197	40,086,364		(12,551)			6.066	6.018	JJ	1,091,552	2,425,672	09/30/2024	01/19/2035	41,200,836
83368R-BY-7	Societe Generale SA Subordinated		2.C FE	78,806,563	73,612,000	77,109,696	78,801,243		(5,431)			7.132	6.578	JJ	2,362,504	229,080	10/16/2025	01/19/2055	76,237,004
837004-CB-4	Dominion Energy South Carolina Secured	C	1.F FE	4,995,150	5,000,000	5,389,081	4,997,024		164			6.050	6.057	JJ	139,486	302,500	01/07/2008	01/15/2038	5,151,250
837004-CJ-7	Dominion Energy South Carolina Secured		1.F FE	9,158,065	5,800,000	5,155,839	8,933,182		(43,953)			5.100	2.809	JD	24,650	295,800	07/22/2020	06/01/2065	5,947,900
838518-J8-8	South Jersey Industries Inc SR NTS SER 23D		2.B Z	8,000,000	8,000,000	8,414,886	8,000,000					6.330	6.330	FA	205,373	506,400	07/21/2023	08/03/2035	8,250,387
84055*-AA-6	South Texas Electric Cooperati 1ST MTG SER 09B		1.F	2,294,116	2,294,116	2,340,456	2,294,116					5.410	5.409	JJ	62,056	124,112	11/19/2009	01/01/2028	230,997
84055*-AB-4	South Texas Electric Cooperati 1ST MTG SER 09A		1.F YE	12,499,999	12,499,999	13,365,179	12,499,999					5.980	5.979	JJ	373,750	747,500	11/19/2009	01/01/2040	486,341
84055*-AC-2	South Texas Electric Cooperati 1ST MTG SER 13A		1.F	6,600,000	6,600,000	5,821,762	6,600,000					3.300	3.300	MN	27,830	217,800	05/15/2013	11/15/2043	161,511
84055*-AE-8	South Texas Electric Cooperati 1ST MTG SER 18A		1.F	9,200,000	9,200,000	8,420,446	9,200,000					4.160	4.159	FA	144,583	382,720	07/31/2018	08/15/2048	204,160
842400-EV-1	Southern California Edison Co Secured		2.A FE	2,210,400	2,000,000	2,069,192	2,100,625		(8,348)			5.750	5.062	AO	28,750	115,000	06/07/2005	04/01/2035	2,057,500
842400-FH-1	Southern California Edison Co Secured	C	2.A FE	11,970,471	9,996,000	10,228,226	11,566,269		(99,023)			5.950	4.260	FA	247,818	594,762	09/06/2024	02/01/2038	10,293,381
842400-FL-2	Southern California Edison Co Secured	C	2.A FE	6,572,359	5,000,000	5,125,056	6,194,480		(68,841)			6.050	3.741	MS	89,069	302,500	05/12/2021	03/15/2039	5,151,250
842400-FV-0	Southern California Edison Co Secured		2.A FE	4,498,080	4,000,000	3,187,280	4,398,408		(19,199)			4.050	3.236	MS	47,700	162,000	05/27/2020	03/15/2042	4,081,000
842400-FZ-1	Southern California Edison Co Secured		2.A FE	4,014,996	4,300,000	3,664,336	4,027,091		9,181			4.650	5.202	AO	49,988	199,950	09/06/2024	10/01/2043	4,399,975
842400-GG-2	Southern California Edison Co Secured	C	2.A FE	17,946,167	18,000,000	13,542,784	17,954,660		1,268			4.000	4.017	AO	180,000	720,000	10/23/2018	04/01/2047	18,360,000
842400-GJ-6	Southern California Edison Co Secured		1.G FE	9,276,650	10,000,000	9,884,790	9,679,400		136,382			3.650	5.235	MS	121,667	365,000	11/18/2022	03/01/2028	10,182,500
842400-GR-8	Southern California Edison Co Secured		1.G FE	4,992,300	5,000,000	4,200,207	4,993,130		157			4.875	4.885	MS	81,250	243,750	03/12/2019	03/01/2049	5,121,875
842400-GU-1	Southern California Edison Co Secured		1.G FE	2,915,100	3,000,000	2,723,555	2,953,016		9,908			2.250	2.628	JD	5,625	67,500	01/07/2022	06/01/2030	3,033,750
842400-HD-8	Southern California Edison Co Secured		1.G FE	1,992,660	2,000,000	1,795,241	1,995,776		719			2.500	2.542	JD	4,167	50,000	06/09/2021	06/01/2031	2,025,000
842400-HM-8	Southern California Edison Co Secured		1.G FE	3,791,600	4,000,000	3,563,848	3,851,056		20,008			2.750	3.398	FA	45,833	110,000	11/08/2022	02/01/2032	4,055,000
842434-QL-4	Southern California Gas Co Secured	C	1.D FE	1,497,236	1,520,000	1,318,546	1,501,362		647			4.450	4.550	MS	19,916	67,640	10/23/2018	03/15/2044	1,553,820
842434-QS-9	Southern California Gas Co Secured	C	1.D FE	12,479,770	14,800,000	12,103,359	12,568,854		46,974			4.300	5.453	JJ	293,451	636,400	01/18/2024	01/15/2049	15,118,200
842430-AH-6	Southern California Gas Co Senior Unsecured		1.G FE	1,000,000	1,000,000	1,014,441	1,000,000					5.670	5.670	MS	18,900	56,700	01/12/1998	01/18/2028	1,021,578
842587-CW-5	Southern Co/The Senior Unsecured	C	2.A FE	14,759,483	14,000,000	13,137,400	14,490,010		(41,981)			4.250	3.810	JJ	297,500	595,000	07/24/2024	07/01/2036	14,297,500
842587-CX-3	Southern Co/The Senior Unsecured	C	2.A FE	12,228,420	12,000,000	10,144,552	12,181,390		(6,035)			4.400	4.284	JJ	264,000	528,000	09/26/2016	07/01/2046	12,264,000
842587-DE-4	Southern Co/The Senior Unsecured		2.A FE	8,479,710	9,000,000	8,793,438	8,561,375		81,665			3.700	4.965	AO	56,425	333,000	01/31/2025	04/30/2030	9,166,500
842587-DF-1	Southern Co/The Junior Subordinated		2.B FE	7,457,050	7,750,000	7,753,316	7,468,946		6,215			4.000	4.236	JJ	142,944	310,000	01/18/2024	01/15/2051	7,905,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
842587-DH-7	Southern Co/The Senior Unsecured		2.A FE	5,561,220	6,000,000	5,718,086	5,652,717		91,497			1.750	4.539	MS	30,917	52,500	05/16/2025	03/15/2028	6,052,500
842587-DJ-3	Southern Co/The Junior Subordinated		2.B FE	18,867,396	19,250,000	19,004,547	18,875,783		7,015			3.750	3.870	MS	212,552	480,938	07/11/2025	09/15/2051	19,610,938
84265V-AG-0	Southern Copper Corp Senior Unsecured	RA	2.A FE	10,584,670	8,570,000	8,219,378	10,211,531		(73,986)			5.250	3.676	MN	66,239	449,925	04/14/2025	11/08/2042	8,794,963
8426EP-AB-4	Southern Co Gas Capital Corp Senior Unsecured	C	2.A FE	8,901,310	9,000,000	7,071,400	8,919,098		2,439			3.950	4.014	AO	88,875	355,500	11/10/2017	10/01/2046	9,177,750
8426EP-AC-2	Southern Co Gas Capital Corp Senior Unsecured	C	2.A FE	12,969,450	13,000,000	10,851,556	12,974,941		692			4.400	4.414	MN	49,256	572,000	05/04/2017	05/30/2047	13,286,000
8426EP-AE-8	Southern Co Gas Capital Corp Senior Unsecured		2.A FE	3,568,104	3,600,000	2,342,277	3,571,084		715			3.150	3.196	MS	28,665	113,400	09/07/2021	09/30/2051	3,656,700
843646-AY-6	Southern Power Co Senior Unsecured	C	2.A FE	35,906,100	36,000,000	35,665,081	35,908,419		2,319			4.900	4.933	AO	499,800		09/17/2025	10/01/2035	36,882,000
843830-A#-7	SOUTHERN STAR CENTRAL CORP SR NTS SER 2020C		2.C FE	1,000,000	1,000,000	966,939	1,000,000					4.390	4.390	JJ	20,365	43,900	05/13/2020	07/14/2030	1,021,950
843830-A@-9	SOUTHERN STAR CENTRAL CORP SR NTS SER 2020B		2.C FE	1,000,000	1,000,000	991,147	1,000,000					4.240	4.240	JJ	19,669	42,400	05/13/2020	07/14/2027	1,021,200
843830-A@-2	SOUTHERN STAR CENTRAL GAS PIPE SR NTS		2.B FE	14,000,000	14,000,000	13,414,461	14,000,000					3.790	3.790	JJ	246,139	530,600	05/13/2020	07/14/2030	14,265,300
845437-BL-5	Southwestern Electric Power Co Senior Unsecured	C	2.A FE	1,663,862	1,220,000	1,299,040	1,573,232		(18,787)			6.200	3.582	MS	22,272	75,640	10/22/2020	03/15/2040	1,257,820
845437-BQ-4	Southwestern Electric Power Co Senior Unsecured	C	2.A FE	8,902,210	9,000,000	6,718,980	8,917,953		2,263			3.850	3.912	FA	144,375	346,500	02/09/2018	02/01/2048	9,173,250
845743-BL-6	Southwestern Public Service Co Senior Unsecured	RA	2.B FE	1,217,288	1,000,000	1,050,999	1,153,361		(11,078)			6.000	4.211	AO	15,000	60,000	07/18/2019	10/01/2036	1,030,000
846150-AA-8	Space Florida GTD SR SECD NTS		1.G	97,311,580	97,311,580	96,972,488	97,311,580					6.050	6.050	AO	1,471,838	5,887,351	05/17/2023	04/01/2053	3,652,920
84756N-AE-9	Spectra Energy Partners LP Senior Unsecured		2.B FE	2,388,564	2,125,000	2,148,862	2,324,047		(7,058)			5.950	5.125	MS	33,717	126,438	02/06/2014	09/25/2043	2,188,219
852234-AS-2	Block Inc Senior Unsecured		3.A FE	10,037,096	10,000,000	10,406,079	10,031,861		(5,235)			6.500	6.393	MN	83,056	325,000	05/15/2025	05/15/2032	10,325,000
85234#-AB-1	STADIUM FUNDING TRUST SR SECD NTS		2.C PL	15,649,537	15,649,537	15,181,414	15,649,537					5.000	5.000	AO	195,619	782,477	06/19/2013	04/01/2039	1,541,552
85234@-AA-5	ST CHARLES HEALTH SYSTEM INC SR NTS		1.F Z	25,442,953	25,442,953	23,611,384	25,442,953					4.420	4.419	JJ	562,289	1,124,579	06/30/2015	01/01/2038	3,513,540
85238@-AA-1	STADCO LA, LLC SR SECD NTS		2.C PL	45,000,000	45,000,000	31,668,534	45,000,000					3.750	3.767	FMAN	215,625	1,687,500	07/15/2021	05/15/2056	2,908,109
854502-AH-4	Stanley Black & Decker Inc Senior Unsecured		2.B FE	4,621,578	4,625,000	4,636,812	4,623,886		358			4.250	4.259	MN	25,116	196,563	10/30/2018	11/15/2028	4,723,281
855244-AS-8	Starbucks Corp Senior Unsecured		2.A FE	11,878,795	12,000,000	10,032,082	11,893,829		2,263			4.500	4.560	MN	69,000	540,000	12/05/2019	11/15/2048	12,270,000
855244-AU-3	Starbucks Corp Senior Unsecured	C	2.A FE	9,143,600	9,100,000	7,535,534	9,137,160		(1,085)			4.450	4.420	FA	152,981	404,950	12/05/2019	08/15/2049	9,302,475
857477-BF-9	State Street Corp Subordinated		1.F FE	1,155,330	1,089,000	1,026,841	1,119,871		(7,636)			3.031	2.254	MN	5,501	33,008	03/17/2021	11/01/2034	1,105,504
857477-BN-2	State Street Corp Senior Unsecured	C	1.F FE	3,570,897	3,300,000	3,185,387	3,430,409		(29,013)			3.152	2.173	MS	26,293	104,016	03/10/2021	03/30/2031	3,352,008
857477-BP-7	State Street Corp Senior Subordinated		1.F FE	4,985,300	5,000,000	4,502,998	4,991,991		1,445			2.200	2.233	MS	36,056	110,000	02/26/2021	03/03/2031	5,055,000
857477-BV-4	State Street Corp Senior Unsecured		1.F FE	21,276,623	22,500,000	22,090,617	21,353,157		76,534			4.164	4.979	FA	382,568	468,450	05/20/2025	08/04/2033	22,968,450
857477-CC-5	State Street Corp Senior Unsecured		1.D FE	3,500,000	3,500,000	3,623,580	3,500,000					5.159	5.159	MN	21,567	180,565	05/15/2023	05/18/2034	3,590,283
857477-CD-3	State Street Corp Senior Unsecured	C	1.D FE	2,000,000	2,000,000	2,015,724	2,000,000					5.272	5.259	FA	43,348	105,440	07/31/2023	08/03/2026	2,052,720
858119-BK-5	Steel Dynamics Inc Senior Unsecured		2.B FE	4,329,183	4,746,000	4,592,197	4,425,552		65,084			3.450	5.228	AO	34,567	163,737	07/03/2024	04/15/2030	4,827,869
858155C-AB-6	Stellantis Finance US Inc Senior Unsecured		2.B FE	1,624,900	2,000,000	1,753,775	1,708,758		42,091			2.691	5.719	MS	15,847	53,820	12/12/2023	09/15/2031	2,026,910
86157#-AA-4	Stolthaven New Orleans LLC GTD SR SECD NTS		2.B PL	20,500,000	20,500,000	20,866,515	20,500,000					5.150	5.149	JJ	480,953	1,055,750	07/18/2019	07/17/2029	17,895,235
86172*-AB-7	Stone Point Credit Corp SR NTS		2.B FE	150,000,000	150,000,000	154,415,310	150,000,000					6.700	6.693	AO	2,261,250	10,496,667	08/23/2024	09/15/2029	154,327,083
86172*-AC-5	Stone Point Credit Corp SR NTS		2.B FE	18,000,000	18,000,000	18,165,420	18,000,000					6.030	6.030	MN	138,690	542,700	03/06/2025	05/15/2028	18,542,700
86275#-AA-1	Strategic Credit Opportunities Unsecured		2.B	15,000,000	15,000,000	14,924,339	15,000,000					4.250	4.250	JAJO	159,375	637,500	03/19/2021	04/01/2026	15,159,375
86333@-AA-3	Stripe Inc SR NTS		2.B Z	64,000,000	64,000,000	63,496,192	64,000,000					5.040	5.037	MS	851,200		09/17/2025	09/26/2030	65,612,800
86333@-AB-1	Stripe Inc SR NTS		2.B Z	62,000,000	62,000,000	61,240,147	62,000,000					5.320	5.320	MS	870,411		09/17/2025	09/26/2032	63,649,200
86333@-AC-9	Stripe Inc SR NTS		2.B Z	27,720,000	27,720,000	27,312,926	27,720,000					5.680	5.677	MS	415,492		09/17/2025	09/26/2035	28,507,248
86333@-AD-7	Stripe Inc SR NTS		2.B PL	109,934,240	110,500,000	108,877,285	109,936,167		1,927			5.680	5.750	MS	697,378		11/13/2025	09/26/2035	113,676,875
863667-AJ-0	Stryker Corp Senior Unsecured		2.A FE	1,977,880	2,000,000	1,791,388	1,982,107		522			4.625	4.694	MS	27,236	92,500	03/03/2016	03/15/2046	2,046,250
86765B-AP-4	Energy Transfer LP Senior Unsecured	C	2.B FE	28,423,994	29,950,000	27,220,662	28,480,105		26,470			5.300	5.732	AO	396,838	1,250,800	12/17/2025	04/01/2044	30,743,675
86765B-AQ-2	Energy Transfer LP Senior Unsecured	C	2.B FE	15,051,107	16,170,000	14,646,893	15,054,590		12,381			5.350	5.948	MN	110,540	497,550	12/17/2025	05/15/2045	16,602,548
86765B-AV-1	Energy Transfer LP Senior Unsecured		2.B FE	12,402,501	13,770,000	12,398,880	12,403,764		1,263			5.400	6.239	AO	185,895		12/17/2025	10/01/2047	14,141,790
86765K-AD-1	Sunoco LP Sr Unsecured		3.A FE	10,396,910	10,500,000	10,757,122	10,403,070		6,160			6.250	6.407	JJ	328,125	165,885	04/07/2025	07/01/2033	10,828,125
871829-BD-8	Sysco Corp Senior Unsecured		2.B FE	4,317,703	4,194,000	3,605,582	4,291,670		(3,223)			4.500	4.320	AO	47,183	188,730	07/06/2016	04/01/2046	4,288,365
872540-AQ-2	TJX Cos Inc/The Senior Unsecured	C	1.F FE	6,558,740	7,000,000	6,930,032	6,895,091		143,482			2.250	4.435	MS	46,375	157,500	12/07/2023	09/15/2026	7,078,750
872540-AT-6	TJX Cos Inc/The Senior Unsecured		1.F FE	1,444,260	1,200,000	1,194,562	1,308,535		(25,838)			3.875	1.556	AO	9,817	46,500	07/22/2020	04/15/2030	1,223,250
872540-AU-3	TJX Cos Inc/The Senior Unsecured		1.F FE	639,385	500,000	433,200	622,200		(3,456)			4.500	3.048	AO	4,750	22,500	09/09/2020	04/15/2050	511,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87264A-AX-3	T-Mobile USA Inc Senior Unsecured		2.B FE	2,216,559	2,000,000	1,798,222	2,174,841		(9,668)			4.375	3.567	AO	18,472	87,500	05/25/2021	04/15/2040	2,043,750
87264A-BL-8	T-Mobile USA Inc Senior Unsecured	M	2.A FE	22,387,471	22,600,000	16,884,141	22,425,970		8,903			3.000	3.064	FA	256,133	678,000	12/06/2021	02/15/2041	22,939,000
87264A-BN-4	T-Mobile USA Inc Senior Unsecured	C	2.A FE	23,911,914	30,750,000	20,652,776	23,942,880		29,277			3.300	4.765	FA	383,350	297,000	10/08/2025	02/15/2051	31,257,375
87264A-BR-5	T-Mobile USA Inc Senior Unsecured	C	2.A FE	22,036,218	23,000,000	22,940,720	22,923,696		613,627			2.250	5.033	FA	195,500	517,500	12/27/2024	02/15/2026	23,258,750
87264A-BU-8	T-Mobile USA Inc Senior Unsecured		2.A FE	14,057,625	15,000,000	14,938,262	14,900,900		334,133			2.625	4.969	AO	83,125	393,750	05/17/2023	04/15/2026	15,196,875
87264A-BX-2	T-Mobile USA Inc Senior Unsecured	C	2.A FE	10,499,063	10,500,000	9,315,642	10,499,468		84			2.250	2.251	MN	30,188	236,250	05/25/2021	11/15/2031	10,618,125
87264A-BZ-7	T-Mobile USA Inc Senior Unsecured	C	2.A FE	16,921,112	17,900,000	17,846,307	17,826,704		583,965			1.500	4.933	FA	101,433	268,500	01/06/2025	02/15/2026	18,034,250
87264A-CA-1	T-Mobile USA Inc Senior Unsecured		2.A FE	56,311,900	60,000,000	57,646,008	57,130,666		818,766			2.050	4.437	FA	464,667	615,000	05/16/2025	02/15/2028	60,615,000
87264A-CB-9	T-Mobile USA Inc Senior Unsecured		2.A FE	2,048,345	2,000,000	1,828,752	2,026,183		(5,021)			2.550	2.265	FA	19,267	51,000	05/25/2021	02/15/2031	2,025,500
87264A-CX-1	T-Mobile USA Inc Senior Unsecured		2.A FE	30,163,944	29,670,000	29,247,081	30,159,827		(3,256)			5.800	5.691	MS	506,698	1,028,630	09/09/2025	09/15/2062	30,530,430
87264A-CY-9	T-Mobile USA Inc Senior Unsecured		2.A FE	1,957,560	2,000,000	2,042,738	1,964,998		3,685			5.050	5.335	JJ	46,572	101,000	12/12/2023	07/15/2033	2,050,500
87264A-DB-8	T-Mobile USA Inc Senior Unsecured		2.A FE	5,081,218	5,000,000	4,917,870	5,081,218					5.750	5.633	JJ	132,569		10/30/2025	01/15/2054	5,143,750
87264A-DG-7	T-Mobile USA Inc Senior Unsecured		2.A FE	7,861,116	8,000,000	7,593,735	7,862,042		926			5.500	5.621	JJ	202,889		10/30/2025	01/15/2055	8,220,000
872652-AA-0	TPG Operating Group II LP Senior Unsecured		1.G FE	4,995,150	5,000,000	5,231,910	4,995,838		386			5.875	5.888	MS	94,653	293,750	02/29/2024	03/05/2034	5,146,875
87268L-AA-5	TR Finance LLC Senior Unsecured	C	1.G FE	6,097,607	6,200,000	6,178,635	6,166,508		68,901			3.350	4.836	MN	26,539	207,700	03/20/2025	05/15/2026	6,303,850
87268L-AB-3	TR Finance LLC Senior Unsecured		1.G FE	12,323,020	11,669,000	12,114,444	12,307,073		(15,947)			5.850	5.294	AO	144,112	390,137	10/30/2025	04/15/2040	12,010,318
87268L-AC-1	TR Finance LLC Senior Unsecured		1.G FE	8,548,219	8,500,000	7,011,022	8,547,275		(944)			4.500	4.453	MN	40,375	382,500	03/20/2025	05/23/2043	8,691,250
87268L-AD-9	TR Finance LLC Senior Unsecured	C	1.G FE	5,191,890	5,000,000	5,014,125	5,187,477		(4,413)			5.650	5.322	MN	29,819	282,500	03/20/2025	11/23/2043	5,141,250
87268L-AE-7	TR Finance LLC Senior Unsecured	C	1.G FE	13,394,497	12,300,000	12,808,492	13,322,243		(72,254)			5.500	4.367	FA	255,567	338,250	03/20/2025	08/15/2035	12,638,250
87305Q-CM-1	TTX Co SR NTS	C	1.F FE	1,992,169	2,100,000	1,779,843	2,008,487		2,664			4.200	4.529	JJ	44,100	88,200	01/18/2019	07/01/2046	2,144,100
87305Q-CN-9	TTX Co SR NTS	C	1.F FE	3,243,110	3,250,000	2,848,347	3,244,043		142			4.600	4.613	FA	62,292	149,500	01/11/2019	02/01/2049	3,324,750
87305Q-CP-4	TTX Co Senior Unsecured		1.F FE	5,245,550	5,000,000	5,028,207	5,230,540		(5,228)			5.650	5.297	JD	23,542	282,500	12/02/2022	12/01/2052	5,141,250
875127-AV-4	Tampa Electric Co Senior Unsecured	RA	1.G FE	5,037,850	5,000,000	5,570,412	5,021,630		(1,425)			6.550	6.492	MN	41,847	327,500	05/22/2006	05/15/2036	5,163,750
875127-AW-2	Tampa Electric Co Senior Unsecured	RA	1.G FE	2,628,824	2,525,000	2,705,921	2,598,316		(4,917)			6.150	5.781	MN	19,842	155,288	06/01/2018	05/15/2037	2,602,644
875127-BA-9	Tampa Electric Co Senior Unsecured		1.G FE	3,558,247	3,575,000	3,023,489	3,562,434		453			4.100	4.128	JD	6,514	146,575	09/30/2013	06/15/2042	3,648,288
87612B-BG-6	Targa Resources Partners LP / Senior Unsecured	C	2.B FE	3,006,733	3,000,000	3,000,767	2,992,277		(836)			5.000	4.985	JJ	69,167	150,000	01/10/2024	01/15/2028	3,075,000
87612B-BQ-4	Targa Resources Partners LP / Senior Unsecured		2.B FE	12,963,613	13,000,000	13,206,860	12,981,411		8,806			5.500	5.484	MS	238,333	605,000	11/19/2025	03/01/2030	13,357,500
87612B-BS-0	Targa Resources Partners LP / Senior Unsecured		2.B FE	8,813,168	9,000,000	9,055,812	8,838,169		25,001			4.875	5.275	FA	182,813	170,625	09/12/2025	02/01/2031	9,219,375
87612E-AF-3	Target Corp Senior Unsecured		1.F FE	10,835,250	10,000,000	11,332,730	10,285,465		(42,300)			7.000	6.376	JJ	322,778	700,000	09/26/2002	07/15/2031	10,350,000
87612E-AU-0	Target Corp Senior Unsecured	M	1.F FE	20,086,962	14,945,000	17,503,484	18,623,491		(228,242)			7.000	4.352	JJ	482,391	1,046,150	09/05/2018	01/15/2038	15,468,075
87612E-BA-3	Target Corp Senior Unsecured	C	1.F FE	7,216,659	7,000,000	5,923,942	7,144,175		(7,194)			4.000	3.817	JJ	140,000	280,000	09/11/2024	07/01/2042	7,140,000
87612E-BF-2	Target Corp Senior Unsecured	C	1.F FE	6,543,314	6,500,000	4,987,585	6,536,534		(1,310)			3.625	3.584	AO	49,743	235,625	08/22/2019	04/15/2046	6,617,813
87612G-AB-7	Targa Resources Corp Senior Unsecured		2.B FE	14,888,475	17,250,000	14,729,332	14,957,226		35,531			4.950	5.957	AO	180,263	853,875	01/18/2024	04/15/2052	17,676,938
87612G-AD-3	Targa Resources Corp Senior Unsecured		2.B FE	10,397,300	10,000,000	10,455,246	10,387,257		(5,620)			6.500	6.201	FA	245,556	650,000	12/12/2023	02/15/2053	10,325,000
87612G-AK-7	Targa Resources Corp Senior Unsecured		2.B FE	12,403,289	12,130,000	12,434,252	12,398,506		(4,783)			5.500	5.186	FA	252,034		10/08/2025	02/15/2035	12,463,575
87612G-AN-1	Targa Resources Corp Senior Unsecured	C	2.B FE	6,237,076	6,330,000	6,296,289	6,240,101		3,025			6.125	6.231	MN	49,541	277,861	03/27/2025	05/15/2055	6,523,856
87612G-AP-6	Targa Resources Corp Senior Unsecured		2.B FE	10,161,300	10,000,000	10,199,155	10,151,355		(9,945)			4.900	4.534	MS	144,278	118,417	08/28/2025	09/15/2030	10,245,000
879369-AF-3	Teleflex Inc Senior Unsecured		3.B FE	2,279,500	2,350,000	2,348,780	2,322,767		13,502			4.625	5.284	MN	13,888	108,688	08/10/2022	11/15/2027	2,404,344
88105#-AA-3	Terraform Phoenix I LLC GTD SR SECD NTS		2.C PL	17,471,411	18,454,895	16,378,926	17,528,629		45,465			3.380	4.256	MJSD	1,733	623,775	05/30/2024	12/31/2043	58,463
882384-A*-1	Texas Eastern Transmission LP SR NTS		1.G PL	25,445,480	28,000,000	21,224,991	25,597,269		97,035			3.100	3.788	AO	217,000	868,000	05/30/2024	10/01/2040	28,434,000
882384-AD-2	Texas Eastern Transmission LP SR NTS	C	2.A FE	4,800,151	5,000,000	4,945,950	4,893,323		48,331			3.500	4.603	JJ	80,694	175,000	02/28/2024	01/15/2028	5,087,500
882384-AE-0	Texas Eastern Transmission LP SR NTS	C	2.A FE	3,469,095	3,500,000	2,786,187	3,474,011		706			4.150	4.202	JJ	66,976	145,250	01/04/2018	01/15/2048	3,572,625
882508-BD-5	Texas Instruments Inc Senior Unsecured	C	1.E FE	4,751,450	5,000,000	4,119,309	4,771,101		5,858			4.150	4.476	MN	26,514	207,500	06/28/2022	05/15/2048	5,103,750
882508-BF-0	Texas Instruments Inc Senior Unsecured	C	1.E FE	4,137,245	3,500,000	3,131,178	4,002,205		(33,095)			3.875	2.546	MS	39,934	135,625	09/29/2021	03/15/2039	3,567,813
882508-BL-7	Texas Instruments Inc Senior Unsecured		1.E FE	3,990,200	4,000,000	3,554,026	3,994,180		956			1.900	1.927	MS	22,378	76,000	09/07/2021	09/15/2031	4,038,000
882508-BQ-6	Texas Instruments Inc Senior Unsecured	C	1.E FE	8,201,073	8,500,000	6,777,160	8,217,979		5,513			4.100	4.310	FA	130,688	348,500	02/16/2023	08/16/2052	8,674,250
882508-BV-5	Texas Instruments Inc Senior Unsecured		1.E FE	9,982,700	10,000,000	10,163,062	9,992,212		3,417			4.600	4.639	FA	173,778	460,000	11/15/2022	02/15/2028	10,230,000
882508-CB-8	Texas Instruments Inc Senior Unsecured	C	1.E FE	2,593,775	2,500,000	2,580,351	2,572,031		(8,648)			4.900	4.415	MS	36,410	122,500	05/11/2023	03/14/2033	2,561,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
882508-CJ-1	Texas Instruments Inc Senior Unsecured		1.E FE	3,372,800	3,400,000	3,210,204	3,373,559		409			5.150	5.203	FA	69,554	175,100	02/05/2024	02/08/2054	3,487,550
882926-AA-6	Texas Instruments Inc Senior Unsecured		1.E FE	1,983,340	2,000,000	1,790,054	1,983,702		144			5.050	5.099	MN	12,064	101,000	05/11/2023	05/18/2063	2,050,500
88339W-AC-0	Williams Cos Inc/The Senior Unsecured	C	2.B FE	24,993,750	25,000,000	25,437,243	24,998,356		157			5.150	5.151	MS	379,097	1,287,500	01/02/2024	03/15/2034	25,643,750
883556-BG-6	Thermo Fisher Scientific Inc Senior Unsecured	C	1.G FE	12,470,205	11,225,000	11,082,538	12,182,985		(35,543)			5.300	4.582	FA	247,885	594,925	01/18/2019	02/01/2044	11,522,463
883556-CC-4	Thermo Fisher Scientific Inc Senior Unsecured		1.G FE	6,553,626	7,050,612	6,221,374	7,024,426		4,099		833,064	0.875	0.939	OCT	15,550	61,630	04/20/2021	10/01/2031	6,655,026
883556-CE-0	Thermo Fisher Scientific Inc Senior Unsecured		1.G FE	9,770,176	10,575,917	6,672,288	10,440,787		4,036		1,238,340	1.875	1.932	OCT	49,982	198,096	04/20/2021	10/01/2049	10,102,081
883556-CV-2	Thermo Fisher Scientific Inc Senior Unsecured		1.G FE	5,029,550	5,000,000	5,030,822	5,006,533		(11,649)			4.953	4.705	FA	96,996	247,650	12/07/2023	08/10/2026	5,123,825
88579E-AC-9	3M Co Senior Unsecured		1.G FE	4,978,800	5,000,000	5,276,162	4,987,734		763			5.700	5.730	MS	83,917	285,000	03/26/2007	03/15/2037	5,142,500
88675@-AB-3	Tiger Global Management LLC Sr. Nts		1.F PL	30,000,000	30,000,000	28,004,451	30,000,000					3.820	3.818	AO	248,300	1,146,000	03/02/2022	04/13/2029	30,573,000
88732J-AN-8	Time Warner Cable LLC Senior Secured		2.C FE	14,321,734	14,040,000	15,062,410	14,281,762		(8,613)			7.300	7.089	JJ	512,460	877,460	04/29/2025	07/01/2038	14,552,460
88732J-AY-4	Time Warner Cable LLC Senior Secured		2.C FE	24,003,437	25,590,000	23,726,825	24,048,681		45,245			5.875	6.513	MN	192,103	1,150,913	06/05/2025	11/15/2040	26,341,706
88732J-BD-9	Time Warner Cable LLC Secured		2.C FE	6,258,956	8,150,000	6,286,652	6,309,125		50,170			4.500	6.780	MS	107,988	366,750	02/21/2025	09/15/2042	8,333,375
88948A-BD-8	Toll Road Investors Partnershi INS REV BDS 99B		4.A FE	12,640,336	19,220,000	16,974,278	17,075,544		925,213			0.000	5.651	N/A			08/03/2022	02/15/2028	19,220,000
89236T-LJ-2	Toyota Motor Credit Corp Senior Unsecured	C	1.E FE	30,576,438	30,600,000	30,602,350	30,599,864		12,056			4.800	4.841	JJ	718,080	1,468,800	01/02/2024	01/05/2026	31,334,400
893473-AC-2	TRANSAMERICA CAPITAL III Junior Subordinated		2.B FE	5,259,176	4,965,000	4,974,873	5,245,173		(14,003)			7.625	6.920	MN	48,374	378,581	01/06/2025	11/15/2037	5,154,291
89392@-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A		1.E PL	14,295,492	15,037,064	14,475,826	14,361,084		38,827			4.380	5.090	JAJO	120,748	653,741	05/30/2024	01/25/2040	411,099
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS		1.F	10,911,383	10,911,383	7,601,005	10,911,383					2.750	2.750	MS	88,352	300,063	03/05/2020	03/31/2050	3,760,151
89417E-AL-3	Travelers Cos Inc/The Senior Unsecured		1.F FE	560,686	500,000	393,707	550,101		(1,806)			3.750	3.072	MN	2,396	18,750	08/22/2019	05/15/2046	509,375
89417E-AM-1	Travelers Cos Inc/The Senior Unsecured	RA	1.F FE	14,982,871	14,955,000	12,160,260	14,978,242		(1,334)			4.000	3.985	MN	51,512	598,200	08/22/2019	05/30/2047	15,254,100
89417E-AN-9	Travelers Cos Inc/The Senior Unsecured		1.F FE	590,835	500,000	406,198	576,468		(2,449)			4.050	3.078	MS	6,413	20,250	08/22/2019	03/07/2048	510,125
89417E-AP-4	Travelers Cos Inc/The Senior Unsecured	C	1.F FE	8,966,070	9,000,000	7,324,314	8,970,609		746			4.100	4.122	MS	119,925	369,000	02/27/2019	03/04/2049	9,184,500
89420G-AE-9	Travelers Property Casualty Co Senior Unsecured		1.F FE	3,834,835	4,117,000	4,637,514	3,985,997		13,424			6.375	6.940	MS	77,280	262,459	08/14/2024	03/15/2033	4,248,229
896516-AA-9	Trinity Health Corp BDS SER 2015	M	1.D FE	5,847,261	6,105,000	5,122,393	5,889,189		6,638			4.125	4.393	JD	20,986	251,831	03/08/2019	12/01/2045	6,230,916
89788K-AA-4	Truist Bank Subordinated		1.G FE	2,135,426	2,095,000	1,920,008	2,114,012		(4,583)			2.250	2.010	MS	14,403	47,138	02/24/2021	03/11/2030	2,118,569
89837L-AB-1	Trustees of Princeton Universi BDS 2009 SER A		1.A FE	29,091,802	25,590,000	27,608,137	27,767,325		(121,040)			5.700	4.803	MS	486,210	1,458,630	07/18/2012	03/01/2039	26,319,315
902494-AZ-6	Tyson Foods Inc Senior Unsecured	M	2.B FE	50,985,609	43,550,000	43,456,010	48,249,933		(536,756)			4.875	3.290	FA	802,046	1,928,063	07/11/2025	08/15/2034	75,342,781
902494-BC-6	Tyson Foods Inc Senior Unsecured	C	2.B FE	32,060,913	32,840,000	32,627,453	32,340,823		279,910			3.550	4.670	JD	93,913	1,165,820	03/06/2025	06/02/2027	33,422,910
902494-BD-4	Tyson Foods Inc Senior Unsecured	C	2.B FE	12,867,890	11,500,000	9,895,006	12,673,916		(40,110)			4.550	3.805	JD	42,151	523,250	10/15/2020	06/02/2047	11,761,625
902494-BH-5	Tyson Foods Inc Senior Unsecured		2.B FE	16,891,415	16,900,000	15,610,226	16,854,597		(5,681)			5.100	5.110	MS	222,658	657,900	11/13/2025	09/28/2048	17,330,950
90274*-AA-8	UFI-NOR HANSCOM FEDL RECV TR P/T CERTS		1.D YE	28,210,490	28,210,490	25,516,391	28,210,490					3.276	3.251	MAR	770,242	924,290	11/10/2016	03/01/2040	1,498,207
90274@-AA-6	UFI-Jci Samford Cppc Tr P/T CERTS		2.B Z	23,528,920	23,528,920	22,032,099	23,528,920					3.660	3.676	MJSD	71,763	861,158	10/07/2016	03/01/2038	262,092
90279@-AA-1	UFI-Jci Bcps Cppc Receivables P/T CERTS SER 17		1.D YE	26,301,688	26,301,688	25,362,992	26,301,688					4.150	4.171	MJSD	90,960	1,091,520	02/14/2017	03/01/2038	795,796
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS		1.G YE	6,795,812	6,795,812	6,867,575	6,795,802		26			4.900	4.950	MON	27,750	332,995	11/17/2011	11/01/2027	4,250,843
906548-CS-9	Union Electric Co Secured	C	1.F FE	13,808,678	13,875,000	8,373,495	13,816,528		1,614			2.625	2.648	MS	107,242	364,219	10/01/2020	03/15/2051	14,057,109
906548-CX-8	Union Electric Co Secured	C	1.F FE	19,853,400	20,000,000	18,706,218	19,857,823		2,173			5.250	5.299	JJ	484,167	1,050,000	01/03/2024	01/15/2054	20,525,000
907818-EC-8	Union Pacific Corp Senior Unsecured	C	1.G FE	4,570,350	5,000,000	3,770,210	4,618,733		6,447			3.875	4.339	FA	80,729	193,750	03/16/2017	02/01/2055	5,096,875
907818-EG-9	Union Pacific Corp Senior Unsecured		1.G FE	7,529,192	6,971,000	5,309,246	7,509,629		(5,591)			4.375	3.985	MN	38,970	304,981	04/05/2022	11/15/2065	7,123,491
907818-EJ-3	Union Pacific Corp Senior Unsecured	C	1.G FE	6,543,380	6,000,000	4,898,764	6,419,754		(14,958)			4.050	3.546	MS	81,000	243,000	12/07/2016	03/01/2046	6,121,500
907818-EK-0	Union Pacific Corp Senior Unsecured	C	1.G FE	2,329,778	3,000,000	2,183,455	2,378,957		16,991			3.350	4.965	FA	37,967	100,500	12/20/2022	08/15/2046	3,050,250
907818-EN-4	Union Pacific Corp Senior Unsecured		1.G FE	4,137,064	4,980,000	3,994,890	4,147,578		19,591			4.000	5.288	AO	42,053	199,200	12/26/2024	04/15/2047	5,079,600
907818-EQ-7	Union Pacific Corp Senior Unsecured	C	1.G FE	7,801,943	8,900,000	7,933,888	7,953,032		59,080			3.600	4.798	MS	94,340	320,400	06/29/2023	09/15/2037	9,060,200
907818-ER-5	Union Pacific Corp Senior Unsecured		1.G FE	3,041,460	3,000,000	2,227,142	3,038,997		(365)			4.100	4.035	MS	36,217	123,000	11/13/2017	09/15/2067	3,061,500
907818-EV-6	Union Pacific Corp Senior Unsecured		1.G FE	985,870	1,000,000	961,369	989,635		595			4.375	4.483	MS	13,490	43,750	01/15/2019	09/10/2038	1,021,875
907818-FC-7	Union Pacific Corp Senior Unsecured	C	1.G FE	1,489,455	1,500,000	1,251,843	1,490,850		226			4.300	4.342	MS	21,500	64,500	02/11/2019	03/01/2049	1,532,250
907818-FD-5	Union Pacific Corp Senior Unsecured	C	1.G FE	13,330,137	15,810,000	13,541,077	13,414,262		74,859			3.550	5.107	FA	212,030	248,500	09/09/2025	08/15/2039	16,090,628
907818-GD-4	Union Pacific Corp Senior Unsecured		1.G FE	2,647,829	2,500,000	2,299,194	2,643,815		(1,424)			5.150	4.814	JJ	57,580	128,750	01/19/2023	01/20/2063	2,564,375
907818-GE-2	Union Pacific Corp Senior Unsecured	C	1.G FE	14,990,100	15,000,000	15,007,014	14,999,514		3,434			4.750	4.774	FA	257,292	712,500	02/13/2023	02/21/2026	15,356,250
910637-V@-3	United Illuminating Co SR NTS SER L		1.G	5,000,000	5,000,000	4,329,518	5,000,000					2.250	2.250	JJ	47,188	112,500	08/25/2021	01/31/2032	5,056,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
911308-AB-0	UNITED PARCEL SERVICE OF AMERI Senior Unsecured		1.F FE	12,877,300	10,000,000	11,360,045	10,576,238		(115,737)			7.620	6.061	AO	190,500	762,000	10/22/2002	04/01/2030	10,381,000
911312-AJ-5	United Parcel Service Inc Senior Unsecured	C	1.F FE	4,529,790	3,000,000	3,313,917	4,119,957		(78,435)			6.200	2.574	JJ	85,767	186,000	06/17/2020	01/15/2038	3,093,000
911312-AR-7	United Parcel Service Inc Senior Unsecured	C	1.F FE	1,789,304	2,000,000	1,607,684	1,831,805		6,718			3.625	4.337	AO	18,125	72,500	10/23/2018	10/01/2042	2,036,250
911312-BM-7	United Parcel Service Inc Senior Unsecured		1.F FE	1,131,830	1,000,000	989,232	1,033,612		(20,476)			3.050	0.956	MN	3,897	30,500	02/10/2021	11/15/2027	1,015,250
911312-BN-5	United Parcel Service Inc Senior Unsecured	C	1.F FE	3,708,535	4,000,000	3,098,386	3,729,245		6,957			3.750	4.215	MN	19,167	150,000	12/20/2022	11/15/2047	4,075,000
911312-BQ-8	United Parcel Service Inc Senior Unsecured	C	1.F FE	2,997,990	3,000,000	2,481,424	2,998,253		44			4.250	4.254	MS	37,542	127,500	03/13/2019	03/15/2049	3,063,750
911312-BW-5	United Parcel Service Inc Senior Unsecured		1.F FE	1,337,027	900,000	863,313	1,289,367		(11,421)			5.300	2.795	AO	11,925	47,700	08/17/2021	04/01/2050	923,850
91159H-HM-5	US Bancorp Subordinated		1.G FE	2,098,383	2,100,000	2,095,214	2,099,940		183			3.100	3.109	AO	11,573	65,100	04/21/2016	04/27/2026	2,132,550
91159H-JD-3	US Bancorp Senior Unsecured		1.G FE	2,950,000	2,950,000	2,663,638	2,950,000					2.677	2.676	JJ	33,782	78,972	01/20/2022	01/27/2033	2,989,486
913017-BJ-7	RTX Corp Senior Unsecured	C	2.A FE	3,762,116	2,750,000	2,894,838	3,438,780		(65,147)			5.400	2.390	MN	24,750	148,500	12/18/2020	05/01/2035	2,824,250
913017-BK-4	RTX Corp Senior Unsecured	C	2.A FE	23,048,371	18,450,000	20,132,778	21,668,502		(264,228)			6.050	3.907	JD	93,019	1,116,225	01/14/2021	06/01/2036	19,008,113
913017-BP-3	RTX Corp Senior Unsecured	C	2.A FE	27,723,637	20,450,000	22,421,239	25,835,980		(345,499)			6.125	3.479	JJ	577,571	1,252,563	06/19/2020	07/15/2038	21,076,281
913017-BS-7	RTX Corp Senior Unsecured	M	2.A FE	37,926,767	31,605,000	33,170,342	36,708,196		(270,584)			5.700	4.151	AO	380,313	1,801,485	09/11/2024	04/15/2040	32,505,743
913017-BT-5	RTX Corp Senior Unsecured	C	2.A FE	6,878,445	7,000,000	6,336,387	6,893,029		4,272			4.500	4.634	JD	26,250	315,000	05/20/2022	06/01/2042	7,157,500
913017-CA-5	RTX Corp Senior Unsecured		2.A FE	4,123,650	5,000,000	4,181,954	4,132,950		9,300			4.150	5.632	MN	26,514	103,750	08/20/2025	05/15/2045	5,103,750
913017-CJ-6	RTX Corp Senior Unsecured	C	2.A FE	13,662,260	13,000,000	10,099,132	13,570,149		(21,597)			3.750	3.430	MN	81,250	487,500	06/03/2020	11/01/2046	13,243,750
913017-CP-2	RTX Corp Senior Unsecured	C	2.A FE	7,977,920	8,000,000	6,473,982	7,981,846		526			4.050	4.066	MN	51,300	324,000	05/01/2017	05/04/2047	8,162,000
913017-CW-7	RTX Corp Senior Unsecured	C	2.A FE	3,043,963	2,750,000	2,585,254	2,984,541		(15,605)			4.450	3.566	MN	15,297	122,375	12/22/2021	11/16/2038	2,811,188
91324P-AR-3	UnitedHealth Group Inc Senior Unsecured		1.F FE	3,971,160	4,000,000	4,272,138	3,984,483		1,085			5.800	5.851	MS	68,311	232,000	02/27/2006	03/15/2036	4,116,000
91324P-BE-1	UnitedHealth Group Inc Senior Unsecured	C	1.F FE	7,644,991	6,000,000	6,771,820	7,185,607		(74,368)			6.625	4.462	MN	50,792	397,500	03/13/2019	11/15/2037	6,198,750
91324P-BK-7	UnitedHealth Group Inc Senior Unsecured	C	1.F FE	14,475,522	11,955,000	13,858,250	14,135,257		(112,347)			6.875	4.847	FA	310,498	478,156	03/21/2025	02/15/2038	12,365,953
91324P-BQ-4	UnitedHealth Group Inc Senior Unsecured		1.F FE	2,390,480	2,000,000	2,106,984	2,271,335		(12,709)			5.950	4.660	FA	44,956	119,000	01/31/2014	02/15/2041	2,059,500
91324P-BU-5	UnitedHealth Group Inc Senior Unsecured	M	1.F FE	6,499,757	6,050,000	5,553,572	6,389,090		(16,061)			4.625	4.121	MN	35,754	279,813	08/22/2019	11/15/2041	6,189,906
91324P-CQ-3	UnitedHealth Group Inc Senior Unsecured	C	1.F FE	11,085,080	11,000,000	10,858,439	11,049,891		(4,108)			4.625	4.566	JJ	234,590	508,750	07/21/2015	07/15/2035	11,254,375
91324P-CR-1	UnitedHealth Group Inc Senior Unsecured	C	1.F FE	2,267,055	1,820,000	1,640,199	2,189,813		(13,257)			4.750	3.327	JJ	39,863	86,450	08/22/2019	07/15/2045	1,863,225
91324P-CX-8	UnitedHealth Group Inc Senior Unsecured	C	1.F FE	2,977,590	3,000,000	2,466,351	2,981,751		529			4.200	4.244	JJ	58,100	126,000	12/15/2016	01/15/2047	3,063,000
91324P-DL-3	UnitedHealth Group Inc Senior Unsecured	C	1.F FE	7,605,719	7,465,000	6,120,327	7,583,271		(4,100)			4.250	4.129	JD	14,101	317,263	08/22/2019	06/15/2048	7,623,631
91324P-DQ-2	UnitedHealth Group Inc Senior Unsecured		1.F FE	995,900	1,000,000	841,980	996,438		88			4.450	4.475	JD	1,978	44,500	12/13/2018	12/15/2048	1,022,250
91324P-DT-6	UnitedHealth Group Inc Senior Unsecured		1.F FE	14,990,782	18,100,000	15,115,308	15,060,322		69,540			3.500	5.240	FA	239,322	192,500	12/29/2025	08/15/2039	18,416,750
91324P-EC-2	UnitedHealth Group Inc Senior Unsecured	C	1.F FE	4,366,390	4,750,000	4,704,524	4,688,525		160,462			1.150	4.709	MN	6,980	54,625	12/07/2023	05/15/2026	4,777,313
91324P-EF-5	UnitedHealth Group Inc Senior Unsecured	C	1.F FE	32,279,750	50,000,000	33,824,265	32,418,016		138,266			3.250	5.954	MN	207,639	812,500	07/17/2025	05/15/2051	50,812,500
91324P-EL-2	UnitedHealth Group Inc Senior Unsecured		1.F FE	17,377,446	19,600,000	17,002,865	17,389,882		12,437			4.950	5.687	MN	123,970	768,240	09/12/2025	05/15/2062	20,085,100
91324P-ET-5	UnitedHealth Group Inc Senior Unsecured		1.F FE	43,781,361	41,320,000	42,287,851	43,760,463		(17,411)			6.050	5.663	FA	944,392	1,579,655	03/27/2025	02/15/2063	42,569,930
91324P-FA-5	UnitedHealth Group Inc Senior Unsecured		1.F FE	4,220,293	4,250,000	4,367,996	4,226,971		3,717			4.900	5.018	AO	43,964	208,250	03/19/2024	04/15/2031	4,354,125
91324P-FD-9	UnitedHealth Group Inc Senior Unsecured		1.F FE	27,804,762	29,390,000	27,675,146	27,813,604		8,842			5.500	5.852	AO	341,251	1,429,175	09/12/2025	04/15/2064	30,198,225
91324P-FM-9	UnitedHealth Group Inc Senior Unsecured		1.F FE	39,469,214	40,450,000	39,581,462	39,478,012		8,799			5.750	5.909	JJ	1,072,487	1,102,563	08/20/2025	07/15/2064	41,612,938
91403#-AA-6	Univ Of Iowa Energy Collaborat SR SECD NTS		1.G PL	62,476,651	62,476,651	49,112,608	62,476,651					3.620	3.636	MJSD	6,282	2,261,652	03/09/2020	06/30/2050	1,174,064
91412N-AZ-3	University of Chicago/The BDS SER 2015B		1.C FE	681,185	707,000	694,555	689,352		4,216			3.922	4.655	AO	6,932	27,729	01/12/2024	10/01/2029	720,864
91412N-BC-3	University of Chicago/The BDS SER 2018C	C	1.C FE	8,750,000	8,750,000	6,932,779	8,750,000					4.003	4.003	AO	87,566	350,263	09/06/2018	10/01/2053	1,512,587
91913Y-AL-4	Valero Energy Corp Senior Unsecured	C	2.B FE	6,763,232	5,000,000	5,515,998	6,325,885		(91,199)			6.625	3.754	JD	14,722	331,250	01/24/2022	06/15/2037	5,165,625
91913Y-BD-1	Valero Energy Corp Senior Unsecured	C	2.B FE	10,244,039	14,000,000	9,700,326	10,403,448		61,405			3.650	5.527	JD	42,583	511,000	04/13/2023	12/01/2051	14,255,500
92203#-AV-0	THE VANGUARD GROUP INC SR NTS SER H		1.G	4,958,534	7,000,000	5,471,309	5,173,444		137,478			2.290	5.874	FA	57,441	160,300	05/30/2024	08/22/2035	7,080,150
922966-AB-2	Venture Global Plaquemines LNG Senior Secured		3.B FE	94,917,041	94,812,000	103,756,659	94,913,391		(3,650)			7.750	7.731	MN	1,224,655	3,878,074	04/16/2025	12/01/2035	95,424,327
922966-AD-8	Venture Global Plaquemines LNG Senior Secured		3.B FE	6,300,000	6,000,000	6,144,948	6,295,910		(4,090)			6.750	6.061	JJ	200,250		10/10/2025	01/15/2036	6,202,500
922966-AE-6	Venture Global Plaquemines LNG Venture Global Plaquemines LNG		3.B FE	18,750,000	18,750,000	19,121,996	18,750,000					6.500	6.497	JD	74,479		12/04/2025	12/15/2030	18,787,240
922966-AF-3	Venture Global Plaquemines LNG Venture Global Plaquemines LNG		3.B FE	16,825,838	16,775,000	17,159,867	16,825,503		(334)			6.500	6.453	JD	66,634		12/05/2025	06/15/2034	17,320,188
92343V-BG-8	Verizon Communications Inc Senior Unsecured	C	2.A FE	1,677,400	2,000,000	1,605,475	1,746,345		9,457			3.850	4.971	MN	12,833	77,000	03/30/2017	11/01/2042	2,038,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92343V-CQ-5	Verizon Communications Inc Senior Unsecured	C	2.A FE	18,566,617	18,833,000	18,192,077	18,625,805		14,766			4.400	4.552	MN	138,109	773,652	09/12/2025	11/01/2034	19,247,326
92343V-CV-4	Verizon Communications Inc Senior Unsecured	C	2.A FE	9,901,013	10,000,000	9,386,103	9,946,688		3,448			4.272	4.332	JJ	196,987	427,200	07/18/2019	01/15/2036	10,213,600
92343V-CZ-5	Verizon Communications Inc Senior Unsecured		2.A FE	3,124,741	3,136,000	2,603,686	3,126,054		153			4.672	4.692	MS	43,140	146,514	04/05/2016	03/15/2055	3,209,257
92343V-DC-5	Verizon Communications Inc Senior Unsecured	C	2.A FE	6,996,290	7,000,000	5,623,920	6,997,110		88			4.125	4.128	FA	109,083	288,750	07/27/2016	08/15/2046	7,144,375
92343V-DR-2	Verizon Communications Inc Senior Unsecured	C	2.A FE	5,203,200	5,000,000	4,755,189	5,147,990		(8,048)			4.812	4.512	MS	70,843	240,600	12/18/2017	03/15/2039	5,120,300
92343V-DS-0	Verizon Communications Inc Senior Unsecured		2.A FE	10,668,011	9,450,000	8,498,222	10,512,483		(26,326)			5.012	4.247	AO	99,989	473,634	05/08/2019	04/15/2049	9,686,817
92343V-DU-5	Verizon Communications Inc Senior Unsecured	C	2.A FE	4,961,500	5,000,000	5,044,046	4,973,664		1,682			5.250	5.313	MS	76,563	262,500	03/13/2017	03/16/2037	5,131,250
92343V-DV-3	Verizon Communications Inc Senior Unsecured		2.A FE	3,154,620	3,000,000	2,892,067	3,130,498		(3,331)			5.500	5.160	MS	48,125	165,000	03/21/2017	03/16/2047	3,082,500
92343V-EA-8	Verizon Communications Inc Senior Unsecured	C	2.A FE	16,002,720	16,000,000	15,763,600	16,001,584		(222)			4.500	4.498	FA	282,000	720,000	12/07/2017	08/10/2033	16,360,000
92343V-EU-4	Verizon Communications Inc Senior Unsecured		2.A FE	534,369	543,000	539,268	539,262		859			4.016	4.208	JD	1,696	21,807	09/10/2019	12/03/2029	553,903
92343V-FT-6	Verizon Communications Inc Senior Unsecured	C	2.A FE	14,334,305	15,500,000	11,092,149	14,354,570		18,501			2.650	3.216	MN	46,780	357,750	08/20/2025	11/20/2040	15,705,375
92343V-FW-9	Verizon Communications Inc Senior Unsecured		2.A FE	29,372,955	35,846,000	21,366,568	29,239,317		(11,740)			2.987	3.891	AO	181,428	747,527	10/08/2025	10/30/2056	137,308,526
92343V-GB-4	Verizon Communications Inc Senior Unsecured		2.A FE	5,387,910	5,500,000	3,918,437	5,398,617		2,399			3.550	3.662	MS	53,694	195,250	03/18/2021	03/22/2051	5,597,625
92343V-GK-4	Verizon Communications Inc Senior Unsecured	RA	2.A FE	19,988,400	20,000,000	15,693,236	19,990,505		469			3.400	3.404	MS	187,000	680,000	03/11/2021	03/22/2041	20,340,000
92343V-GN-8	Verizon Communications Inc Senior Unsecured	C	2.A FE	15,205,703	15,113,000	13,330,620	15,172,969		(9,254)			2.355	2.284	MS	104,796	355,911	05/02/2022	03/15/2032	15,290,956
92343V-HH-0	Verizon Communications Inc Senior Unsecured		2.A FE	12,509,464	12,550,000	12,485,095	12,509,564		101			5.750	5.777	MN	74,167		12/17/2025	11/30/2045	12,910,813
92343V-HJ-6	Verizon Communications Inc Senior Unsecured		2.A FE	12,104,280	12,000,000	11,888,273	12,104,034		(246)			5.875	5.813	MN	72,458		11/12/2025	11/30/2055	12,352,500
92535U-AB-0	Vertiv Group Corp VERTIV GROUP CORPORATION		3.A FE	4,734,250	5,000,000	4,945,182	4,784,265		50,015			4.125	5.778	MN	26,354	206,250	04/04/2025	11/15/2028	5,103,125
92556V-AE-6	Viatris Inc Senior Unsecured	C	2.C FE	14,996,245	14,800,000	11,380,282	14,960,756		(9,072)			3.850	3.747	JD	14,245	569,800	10/29/2021	06/22/2040	15,084,900
92556V-AF-3	Viatris Inc Senior Unsecured		2.C FE	8,007,403	8,000,000	5,334,020	8,006,974		(192)			4.000	3.994	JD	8,000	320,000	10/29/2021	06/22/2050	8,160,000
92564R-AB-1	VICI Properties LP / VICI Note SENIOR		2.C FE	1,889,396	2,000,000	1,975,454	1,916,717		18,431			4.625	5.830	JD	7,708	92,500	07/02/2024	12/01/2029	2,046,250
92564R-AE-5	VICI Properties LP / VICI Note SENIOR		2.C FE	11,299,325	12,000,000	11,639,322	11,389,794		90,469			4.125	5.383	FA	187,000	247,500	03/20/2025	08/15/2030	12,247,500
927804-FA-7	Virginia Electric and Power Co Senior Unsecured	C	2.A FE	17,444,727	17,000,000	18,255,520	17,355,350		(26,593)			6.000	5.718	JJ	470,333	1,020,000	09/11/2024	01/15/2036	17,510,000
927804-FB-5	Virginia Electric and Power Co Senior Unsecured		2.A FE	9,117,563	8,650,000	9,318,767	9,114,297		(6,358)			6.000	5.357	MN	66,317	349,500	10/08/2025	05/15/2037	8,909,500
927804-FG-4	Virginia Electric and Power Co Senior Unsecured	C	2.A FE	25,789,919	15,265,000	20,403,375	23,587,511		(444,424)			8.875	3.530	MN	173,109	1,154,638	10/08/2025	11/15/2038	15,942,384
927804-FL-3	Virginia Electric and Power Co Senior Unsecured		2.A FE	1,118,666	1,000,000	820,965	1,093,989		(4,229)			4.000	3.260	JJ	18,444	40,000	08/22/2019	01/15/2043	1,020,000
927804-FP-4	Virginia Electric and Power Co Senior Unsecured	C	2.A FE	2,066,908	2,000,000	1,795,956	2,054,217		(2,082)			4.650	4.423	FA	35,133	93,000	01/18/2019	08/15/2043	2,046,500
927804-FU-3	Virginia Electric and Power Co Senior Unsecured		2.A FE	13,302,088	12,000,000	11,993,102	12,000,000		(216,397)			3.150	3.150	JJ	174,300	378,000	12/14/2020	01/15/2026	12,189,000
927804-FY-5	Virginia Electric and Power Co Senior Unsecured	C	2.A FE	6,076,612	6,550,000	5,028,684	6,145,485		11,189			3.800	4.238	MS	73,287	248,900	01/30/2019	09/15/2047	13,348,900
927804-FZ-2	Virginia Electric and Power Co Senior Unsecured		2.A FE	14,254,050	15,000,000	14,943,576	14,663,921		138,191			3.800	4.864	AO	142,500	570,000	11/17/2022	04/01/2028	15,285,000
92826C-AF-9	Visa Inc Senior Unsecured		1.D FE	4,991,650	5,000,000	4,369,654	4,993,372		206			4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045	5,107,500
928388-AA-1	VISTA RIDGE LLC SR SECD NTS		1.F PL	30,580,963	30,580,963	23,238,480	30,580,963					2.570	2.579	MJSD	2,183	785,931	12/01/2020	10/14/2049	59,546
92840V-AR-3	Vistra Operations Co LLC Sr Unsecured		3.A FE	20,551,350	20,000,000	21,058,774	20,372,396		(178,954)			6.875	5.358	AO	290,278	1,031,250	05/22/2025	04/15/2032	20,687,500
928563-AF-2	VMware LLC Senior Unsecured		2.A FE	5,029,008	5,100,000	5,185,515	5,042,555		11,492			4.700	4.990	MN	30,628	239,700	10/28/2024	05/15/2030	5,219,850
928563-AJ-4	VMware LLC Senior Unsecured	RA	2.A FE	10,709,157	10,760,000	10,603,993	10,742,842		22,288			1.400	1.659	FA	56,908	145,320	03/10/2025	08/15/2026	10,835,320
928563-AL-9	VMware LLC Senior Unsecured		2.A FE	9,444,400	11,600,000	10,315,954	9,946,334		244,159			2.200	5.124	FA	96,409	255,200	12/12/2023	08/15/2031	11,727,600
928668-BN-1	Volkswagen Group of America Fi GTD NTS	C	2.A FE	6,187,660	6,800,000	6,488,972	6,436,753		179,310			1.625	4.599	MN	11,357	110,568	08/06/2024	11/24/2027	6,855,250
92933B-AR-5	WMG Acquisition Corp Senior Secured		2.C FE	4,449,900	5,000,000	4,652,680	4,510,153		60,253			3.000	5.204	FA	56,667	75,000	04/07/2025	02/15/2031	5,075,000
92939U-A*-7	WEC Energy Group Inc WEC Energy Group Inc		2.B FE	71,400,000	71,400,000	74,006,835	71,400,000					6.690	6.690	JD	212,296	4,763,392	11/19/2024	06/15/2055	73,788,330
92939U-A@-5	WEC Energy Group Inc WEC Energy Group Inc		2.B FE	120,600,000	120,600,000	125,648,159	120,600,000					6.740	6.740	JD	361,264	8,105,861	11/19/2024	06/15/2055	124,664,220
92939U-AK-2	WEC Energy Group Inc Senior Unsecured	C	2.A FE	20,056,600	20,000,000	20,002,138	20,000,000		(21,631)			4.750	4.750	JJ	453,889	950,000	04/04/2023	01/09/2026	20,475,000
92939U-AM-8	WEC Energy Group Inc Senior Unsecured	C	2.A FE	10,120,800	10,000,000	10,101,965	10,029,900		(46,119)			5.600	5.106	MS	169,556	560,000	12/18/2023	09/12/2026	10,280,000
92940P-AG-9	WRKCo Inc Senior Unsecured		2.B FE	997,640	1,000,000	892,348	998,543		172			3.000	3.022	JD	1,333	30,000	06/01/2020	06/15/2033	1,015,000
92966*-AG-4	Wabash Valley Power Associatio 1ST MTG		1.F	2,000,762	2,000,762	2,045,935	2,000,762					6.140	6.187	JAJO	20,816	122,847	12/31/2007	01/31/2028	155,693
92976G-AG-6	Wells Fargo Bank NA Subordinated		2.A FE	2,054,860	2,000,000	2,118,813	2,032,942		(2,090)			5.850	5.648	FA	48,750	117,000	09/22/2010	02/01/2037	2,058,500
92976G-AJ-0	Wells Fargo Bank NA Subordinated	RA	2.A FE	14,075,276	9,890,000	11,090,041	13,019,914		(204,625)			6.600	3.364	JJ	300,986	586,740	09/05/2025	01/15/2038	10,216,370
92984*-AA-5	WEC Infrastructure Wind Holdin SR SECD NTS		2.B PL	21,494,975	21,494,975	20,414,126	21,494,975					2.750	2.751	JD	1,642	591,112	12/17/2020	12/31/2032	110,119
93002*-AA-1	WEC Infrastructure Wind Holdin SR SECD		2.C Z	68,505,968	68,505,968	71,271,355	68,505,968					6.380	6.379	JD	12,141	4,370,681	10/25/2022	12/31/2031	3,628,858

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
931142-BF-9	Walmart Inc Senior Unsecured		1.C FE	11,779,200	10,000,000	11,393,325	10,483,265		(100,045)			7.550	6.203	FA	285,222	755,000	02/05/2002	02/15/2030	10,377,500
931142-CB-7	Walmart Inc Senior Unsecured	C	1.C FE	12,741,415	12,000,000	12,713,722	12,478,205		(39,312)			5.250	4.724	MS	210,000	630,000	11/30/2018	09/01/2035	12,315,000
931142-CK-7	Walmart Inc Senior Unsecured	C	1.C FE	8,870,739	6,480,000	7,500,127	8,350,653		(107,371)			6.500	3.420	FA	159,120	213,200	10/06/2025	08/15/2037	6,690,600
931142-CM-3	Walmart Inc Senior Unsecured	C	1.C FE	5,174,048	4,000,000	4,520,572	4,836,424		(51,718)			6.200	4.026	AO	52,356	248,000	08/09/2018	04/15/2038	4,124,000
931142-EU-3	Walmart Inc Senior Unsecured	RA	1.C FE	3,000,000	3,000,000	2,175,825	3,000,000					2.500	2.500	MS	20,625	75,000	09/08/2021	09/22/2041	3,037,500
931142-FA-6	Walmart Inc Senior Unsecured		1.C FE	10,395,424	10,400,000	10,404,164	10,399,533		1,584			4.000	4.016	AO	87,822	416,000	04/12/2023	04/15/2026	10,608,000
931142-FC-2	Walmart Inc Senior Unsecured	C	1.C FE	7,984,560	8,000,000	8,075,558	7,990,010		2,094			4.000	4.032	AO	67,556	320,000	04/12/2023	04/15/2030	8,160,000
931142-FE-8	Walmart Inc Senior Unsecured	C	1.C FE	18,453,640	18,750,000	16,596,114	18,460,616		4,989			4.500	4.599	AO	178,125	843,750	10/15/2024	04/15/2053	19,171,875
941848-F#-5	WATERS CORPORATION SR GTD NTS SER O		2.B	18,000,000	18,000,000	16,167,042	18,000,000					2.250	2.250	MS	133,875	405,000	11/19/2020	03/03/2031	18,001,125
94973V-AH-0	Elevance Health Inc Senior Unsecured	M	2.A FE	18,659,490	18,470,000	19,729,423	18,557,926		(7,455)			5.950	5.880	JD	48,843	1,098,965	06/09/2010	12/15/2034	19,019,483
94973V-AN-7	Elevance Health Inc Senior Unsecured		2.A FE	10,813,800	10,000,000	10,891,772	10,777,817		(35,983)			6.375	5.453	JD	28,333	637,500	03/21/2025	06/15/2037	10,318,750
94973V-AY-3	Elevance Health Inc Senior Unsecured		2.A FE	3,617,646	4,000,000	3,604,500	3,619,592		1,946			4.625	5.515	MN	23,639	92,500	11/13/2025	05/15/2042	4,092,500
949746-JM-4	Wells Fargo & Co Senior Unsecured	M	2.A FE	15,459,870	17,000,000	17,915,773	16,208,347		63,628			5.375	6.048	FA	365,500	913,750	02/13/2008	02/07/2035	17,456,875
949746-NL-1	Wells Fargo & Co Junior Subordinated		2.B FE	1,227,460	1,000,000	1,048,631	1,224,558		(611)			5.950	4.807	JD	2,644	59,500	03/30/2020	12/01/2086	1,027,436
949746-RF-0	Wells Fargo & Co Subordinated	C	2.B FE	21,928,338	15,735,000	15,630,866	20,951,101		(211,366)			5.606	3.177	JJ	406,748	882,104	08/25/2021	01/15/2044	16,176,052
94974B-GK-0	Wells Fargo & Co Senior Unsecured		2.A FE	699,317	600,000	487,310	681,262		(3,072)			3.900	2.974	MN	3,900	23,400	08/22/2019	05/01/2045	611,700
94974B-GQ-7	Wells Fargo & Co Subordinated		2.B FE	17,449,010	17,000,000	15,300,342	17,359,063		(11,176)			4.900	4.732	MN	101,811	833,000	04/08/2016	11/17/2045	17,416,500
94978#-EL-7	Dow Chemical Co/The EQUIP NT SER C		2.B	297,271	297,271	302,878	297,271					5.670	5.669	JJ	8,334	13,302	06/29/2006	01/03/2029	97,122
94978#-GP-6	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-B		1.E	162,754	162,754	170,150	162,754					5.670	5.670	JJ	4,255	9,228	01/30/2007	01/15/2030	68,236
94980V-AG-3	Wells Fargo Bank NA Subordinated		2.A FE	4,834,607	4,050,000	4,326,645	4,536,090		(34,851)			5.950	4.518	FA	83,672	240,975	06/24/2015	08/26/2036	4,170,488
95000U-2M-4	Wells Fargo & Co Senior Unsecured		2.A FE	2,634,608	1,900,000	1,743,965	2,558,664		(18,262)			5.013	2.993	AO	23,018	95,247	08/17/2021	04/04/2051	1,947,624
95000U-2Q-5	Wells Fargo & Co Senior Unsecured	C	2.A FE	3,151,002	3,016,000	2,348,167	3,121,817		(5,955)			3.068	2.769	AO	15,679	92,531	10/28/2020	04/30/2041	3,062,265
95000U-2S-1	Wells Fargo & Co Senior Unsecured		2.A FE	25,002,436	26,380,000	25,787,693	25,344,833		342,396			2.393	4.114	JD	50,853	631,273	02/21/2025	06/02/2028	26,695,637
95000U-2V-4	Wells Fargo & Co Senior Unsecured	C	2.A FE	25,002,323	25,670,000	25,509,088	25,178,838		176,515			3.526	4.437	MS	243,881	905,124	02/21/2025	03/24/2028	26,122,562
95000U-3E-1	Wells Fargo & Co Senior Unsecured	C	1.E FE	66,759,624	65,140,000	67,445,494	66,428,015		(331,609)			5.574	4.746	JJ	1,573,392	1,815,452	04/29/2025	07/25/2029	66,955,452
95000U-3H-4	Wells Fargo & Co Senior Unsecured		1.E FE	7,500,000	7,500,000	8,318,990	7,500,000					6.491	6.488	AO	91,956	486,825	10/16/2023	10/23/2034	7,743,413
95000U-3K-7	Wells Fargo & Co Senior Unsecured		1.E FE	34,918,400	35,000,000	36,585,465	34,929,400		5,832			5.499	5.526	JJ	844,708	1,924,650	02/13/2024	01/23/2035	35,962,325
95000U-3M-3	Wells Fargo & Co Senior Unsecured		1.E FE	1,412,586	1,400,000	1,407,987	1,407,204		(5,222)			4.940	4.644	JAJO	14,057	77,707	12/19/2024	04/22/2028	1,417,615
95000U-3T-8	Wells Fargo & Co Senior Unsecured		1.E FE	100,126,160	100,000,000	101,859,780	100,098,723		(27,437)			4.970	4.921	AO	938,778	2,485,000	04/16/2025	04/23/2029	102,485,000
95000U-4A-8	Wells Fargo & Co Senior Unsecured		1.E FE	6,500,000	6,500,000	6,495,923	6,500,000					4.078	4.073	MS	78,048		09/08/2025	09/15/2029	6,632,535
955278-C@-3	WEST PENN POWER COMPANY 1ST MTG		1.F	17,000,000	17,000,000	12,524,981	17,000,000					4.220	4.220	JD	59,783	717,400	05/09/2019	06/01/2059	17,358,700
955306-C*-4	West Pharmaceutical Services I SR NTS SER C		1.G	15,400,000	15,400,000	15,325,418	15,400,000					4.020	4.020	JJ	302,661	619,080	07/05/2012	07/05/2027	15,709,540
95709T-AK-6	Evergy Kansas Central Inc Secured	C	1.F FE	3,045,420	3,000,000	2,601,294	3,036,812		(1,394)			4.625	4.521	MS	46,250	138,750	10/23/2018	09/01/2043	3,069,375
95709T-AM-2	Evergy Kansas Central Inc Secured		1.F FE	1,338,085	1,300,000	1,084,928	1,331,169		(1,037)			4.250	4.070	JD	4,604	55,250	06/01/2018	12/01/2045	1,327,625
957576-AA-9	Western & Southern Financial G Senior Unsecured	M	1.F FE	19,930,461	16,981,000	17,769,837	18,726,154		(193,751)			5.750	4.147	JJ	450,232	976,408	08/16/2022	07/15/2033	17,469,204
95765P-AE-9	Western And Southern Life Insu Subordinated		1.F FE	2,208,240	2,000,000	1,367,820	2,196,039		(2,984)			3.750	3.276	AO	13,125	75,000	08/26/2021	04/28/2061	2,037,500
958254-AD-6	Western Midstream Operating LP Senior Unsecured		2.C FE	2,600,150	2,500,000	2,278,859	2,576,845		(2,590)			5.450	5.183	AO	34,063	136,250	04/03/2014	04/01/2044	2,568,125
958254-AJ-3	Western Midstream Operating LP Senior Unsecured	C	2.C FE	18,739,509	21,100,000	18,238,722	18,762,571		19,768			5.300	6.227	MS	372,767	355,100	10/16/2025	03/01/2048	21,659,150
958254-AL-8	Western Midstream Operating LP Senior Unsecured	C	2.C FE	4,503,839	5,000,000	4,412,396	4,526,241		9,280			5.500	6.290	FA	103,889	275,000	06/21/2024	08/15/2048	5,137,500
958667-AA-5	Western Midstream Operating LP Senior Unsecured	C	2.C FE	7,294,747	8,100,000	6,950,582	7,315,481		14,028			5.250	6.014	FA	177,188	425,250	07/17/2024	02/01/2050	8,312,625
958667-AC-1	Western Midstream Operating LP Senior Unsecured		2.C FE	11,422,800	12,000,000	11,753,527	11,498,275		96,610			4.050	5.197	FA	202,500	283,500	02/07/2025	02/01/2030	12,243,000
958667-AE-7	Western Midstream Operating LP Senior Unsecured		2.C FE	7,978,240	8,000,000	8,483,107	7,982,917		1,819			6.150	6.187	AO	123,000	492,000	03/30/2023	04/01/2033	8,246,000
958667-AF-4	Western Midstream Operating LP Senior Unsecured		2.C FE	5,951,370	5,700,000	6,001,456	5,885,707		(56,632)			6.350	5.149	JJ	166,899	361,950	10/28/2024	01/15/2029	5,880,975
960413-AS-1	Westlake Corp Senior Unsecured	C	2.B FE	16,048,037	17,500,000	15,087,186	16,067,199		15,758			5.000	5.677	FA	330,556	375,000	10/30/2025	08/15/2046	17,937,500
960413-AZ-5	Westlake Corp Senior Unsecured	C	2.B FE	8,948,479	13,100,000	7,940,489	9,042,034		72,752			3.125	5.363	FA	154,653	409,375	09/13/2024	08/15/2051	13,304,688
960413-BA-9	Westlake Corp Senior Unsecured		2.B FE	646,508	1,000,000	589,517	652,463		2,999			3.375	5.652	FA	12,750	33,750	12/22/2023	08/15/2061	1,016,875
963320-AV-8	Whirlpool Corp Senior Unsecured		3.A FE	2,168,200	2,000,000	1,496,404	2,133,563		(4,315)			4.500	4.010	JD	7,500	90,000	07/06/2016	06/01/2046	2,045,000
969457-BB-5	Williams Cos Inc/The Senior Unsecured		2.B FE	6,633,818	6,333,000	7,200,751	6,448,639		(18,522)			7.500	7.063	JJ	219,016	474,975	11/05/2009	01/15/2031	6,570,488

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
969457-BD-1	Williams Cos Inc/The Senior Unsecured		2.B FE	1,039,970	928,500	1,061,129	1,030,345		(9,626)			7.750	5.402	JD	3,198	71,959	05/20/2025	06/15/2031	964,479
969457-BM-1	Williams Cos Inc/The Senior Unsecured		2.B FE	5,262,290	4,349,000	5,283,495	4,753,896		(50,772)			8.750	6.880	MS	112,047	380,538	03/31/2010	03/15/2032	4,539,269
969457-BV-1	Williams Cos Inc/The Senior Unsecured	C	2.B FE	4,660,000	5,000,000	4,977,031	4,718,526		7,909			5.750	6.269	JD	5,590	287,500	08/10/2016	06/24/2044	5,143,750
969457-CJ-7	Williams Cos Inc/The Senior Unsecured	C	2.B FE	8,990,190	9,000,000	9,474,175	8,992,634		808			5.650	5.664	MS	149,725	508,500	02/27/2023	03/15/2033	9,254,250
969457-CK-4	Williams Cos Inc/The Senior Unsecured		2.B FE	15,304,050	15,000,000	15,447,482	15,246,826		(57,224)			5.300	4.597	FA	300,333	397,500	05/09/2025	08/15/2028	15,397,500
96950F-AF-1	Williams Cos Inc/The Senior Unsecured	C	2.B FE	20,533,560	19,328,000	20,863,250	20,174,770		(37,541)			6.300	5.842	AO	257,062	1,217,664	02/28/2023	04/15/2040	19,936,832
96950F-AP-9	Williams Cos Inc/The Senior Unsecured	M	2.B FE	20,550,630	21,500,000	19,281,720	20,721,054		23,219			4.900	5.201	JJ	485,781	1,053,500	01/30/2019	01/15/2045	22,026,750
97181#-KW-2	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-A		1.D	80,283	80,283	81,818	80,283					4.920	4.919	JJ	1,964	3,812	12/01/2020	07/02/2028	2,112
97181#-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A		1.D	41,467	41,467	41,467	41,467					4.920	4.919	JJ	1,014	2,040	11/01/2020	01/02/2026	7,891
97181#-LD-3	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-B		1.D	91,824	91,824	93,804	91,824					4.920	4.920	JJ	2,246	4,518	09/22/2005	07/02/2028	7,899
97181#-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B		1.D	51,968	51,968	51,968	51,968					4.920	4.920	JJ	1,271	2,466	09/22/2005	01/02/2026	10,762
97181#-LK-7	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-C		1.D	71,611	71,611	73,019	71,611					4.920	4.919	JJ	1,752	3,496	12/28/2005	07/02/2028	19,625
97181#-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C		1.D	129,776	129,776	129,776	129,776					4.920	4.919	JJ	3,175	6,385	12/21/2005	01/02/2026	28,780
97382B-AB-5	Windstream Services LLC Senior Secured		4.B FE	10,222,908	10,000,000	10,253,350	10,220,918		(1,990)			7.500	6.949	MS	177,083		12/11/2025	10/15/2033	10,062,500
976656-CJ-5	Wisconsin Electric Power Co Senior Unsecured		1.G FE	981,653	1,000,000	830,791	984,590		474			4.300	4.417	JD	1,911	43,000	01/18/2019	12/15/2045	1,021,500
976656-CX-2	Wisconsin Electric Power Co Senior Unsecured		1.F FE	2,983,920	3,000,000	2,488,091	2,986,190		350			4.300	4.332	AO	27,233	129,000	10/01/2018	10/15/2048	3,064,500
976656-CT-3	Wisconsin Electric Power Co Senior Unsecured		1.F FE	3,977,800	4,000,000	3,687,496	3,978,359		404			5.050	5.086	AO	50,500	212,100	09/09/2024	10/01/2054	4,101,000
976826-BP-1	Wisconsin Power and Light Co Senior Unsecured		2.A FE	7,999,280	8,000,000	7,008,382	7,999,572		70			1.950	1.951	MS	45,500	156,000	09/13/2021	09/16/2031	8,078,000
976843-BJ-0	Wisconsin Public Service Corp Senior Unsecured	C	1.F FE	12,791,911	11,980,000	10,741,347	12,643,857		(24,106)			4.752	4.306	MN	94,882	569,290	08/22/2019	11/01/2044	12,264,645
97942X-AA-2	Woodforest Financial Group Inc Subordinated		2.C PL	5,439,000	5,439,000	5,377,213	5,439,000					4.125	4.125	AO	56,090	224,359	03/09/2021	04/01/2031	5,551,179
980745-F*-9	WOODWARD INC SR NTS SER M		2.B	6,720,344	7,050,612	6,968,606	7,024,067		35,748		829,229	1.120	1.643	MS	21,497	75,983	06/01/2018	09/23/2026	7,043,021
983024-AN-0	Wyeth LLC Senior Unsecured	C	1.F FE	9,352,579	7,099,000	7,652,765	8,824,338		(128,511)			5.950	3.300	AO	105,598	422,391	09/11/2024	04/01/2037	7,310,195
983196-AA-4	Wynnton Funding Trust Senior Unsecured		1.G FE	12,428,038	12,270,000	12,367,007	12,425,455		(2,583)			5.251	5.080	FA	221,925		10/08/2025	08/15/2035	12,592,149
983197-AA-2	Wynnton Funding Trust II Senior Unsecured		1.G FE	9,358,165	9,060,000	9,127,156	9,357,549		(615)			5.991	5.757	FA	186,959		10/08/2025	08/15/2055	9,331,392
98380M-AA-3	XPLR Infrastructure Operating Senior Unsecured		3.A FE	48,780,061	48,828,000	51,300,923	48,775,907		(4,154)			8.375	8.396	JJ	1,885,642	1,249,522	03/26/2025	01/15/2031	50,872,673
98380M-AB-1	XPLR Infrastructure Operating Senior Unsecured		3.A FE	55,915,352	56,278,000	59,172,164	55,938,058		22,706			8.625	8.738	MS	1,429,227	2,292,156	04/02/2025	03/15/2033	58,704,989
98385X-AM-8	XTO Energy Inc Senior Unsecured		1.D FE	2,060,322	1,672,000	1,920,788	1,905,713		(14,461)			6.750	5.134	FA	47,025	112,860	02/23/2011	08/01/2037	1,728,430
98388M-AB-3	Xcel Energy Inc Senior Unsecured		2.A FE	18,647,327	19,790,000	19,265,308	19,135,056		420,953			1.750	4.607	MS	101,973	230,913	04/29/2025	03/15/2027	19,963,163
98389B-AH-3	Xcel Energy Inc Senior Unsecured	C	2.B FE	10,640,830	10,500,000	11,521,092	10,581,039		(5,302)			6.500	6.398	JJ	341,250	682,503	08/16/2006	07/01/2036	10,841,250
98389B-AN-0	Xcel Energy Inc Senior Unsecured	C	2.B FE	2,520,437	2,530,000	2,326,304	2,523,075		275			4.800	4.825	MS	35,757	121,440	09/30/2013	09/15/2041	2,590,720
98389B-AV-2	Xcel Energy Inc Senior Unsecured		2.B FE	9,577,000	10,000,000	10,006,831	9,726,072		102,048			4.000	5.203	JD	17,778	400,000	07/09/2024	06/15/2028	10,200,000
98389B-BB-5	Xcel Energy Inc Senior Unsecured		2.A FE	782,310	760,000	784,839	782,057		(254)			5.500	5.040	MS	12,308		11/19/2025	03/15/2034	780,900
98389B-BD-1	Xcel Energy Inc Senior Unsecured		2.A FE	40,267,134	40,000,000	40,533,388	40,206,654		(60,480)			4.750	4.503	MS	527,778	950,000	04/25/2025	03/21/2028	40,950,000
984798-AB-0	YANKEE STADIUM HOLDINGS LLC SR SECD NTS		2.B PL	35,561,565	36,000,000	33,091,394	35,603,902		27,267			4.690	4.822	JD	140,700	1,688,400	05/30/2024	06/01/2040	4,489,466
98978V-AH-6	Zoetis Inc Senior Unsecured	C	2.A FE	15,397,103	15,000,000	13,792,437	15,288,003		(11,468)			4.700	4.534	FA	293,750	705,000	11/01/2013	02/01/2043	15,352,500
D2740*-AG-2	Portigon Ag (New York Branch) SUB NTS SER 2		1.C Z	18,733,195	18,459,340	18,821,106	18,491,623		(34,650)			6.030	5.739	JAN	1,110,049	1,102,961	01/02/2025	01/02/2027	21,383,385
D2740*-AH-0	Portigon Ag (New York Branch) SUB NTS SER 12		1.C Z	14,334,816	14,121,322	14,398,072	14,146,791		(27,227)			6.030	5.733	JAN	849,183	850,218	01/02/2025	01/02/2027	15,824,162
G0809L-HV-4	Barclays PLC Senior Unsecured		2.A FE	12,882,709	16,216,407	16,221,917	15,938,403		208,933		1,898,928	2.885	4.511	JAN	429,390	414,412	10/31/2022	01/31/2027	14,152,171
G3674*-AA-0	Fontana Holdings LP Fontana Holdings LP		2.A PL	30,200,000	30,200,000	30,483,880	30,200,000					7.003	7.064	FMAN	340,735		11/03/2025	11/01/2035	30,728,726
G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A		2.C PL	1,652,224	1,652,224	1,660,068	1,652,224					5.580	5.617	MJSD	256	92,194	07/25/2018	06/30/2031	247,703
G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B		2.C PL	1,652,224	1,652,224	1,660,068	1,652,224					5.580	5.617	MJSD	256	92,194	07/25/2018	06/30/2031	247,703
G7605#-AA-1	ROADSTER FINANCE DAC SR SECD NTS SER A		2.C FE	6,066,582	5,982,337	5,714,013	5,982,337				709,680	2.290	2.290	AO	27,780	134,296	10/17/2017	10/18/2032	876,578
G7605#-AB-9	ROADSTER FINANCE DAC SR SECD NTS SER B		2.C FE	32,174,550	31,727,752	29,225,740	31,727,752				3,763,836	2.760	2.760	AO	177,570	858,433	10/17/2017	10/18/2036	3,624,284
G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B		2.C PL	3,190,100	3,190,100	3,204,234	3,190,100					5.350	5.387	MJSD	474	170,670	12/14/2017	09/30/2033	122,752
L0808#-AD-9	BEACON FINCO SARL SECD NTS SER C		2.C Z	5,954,918	6,367,925	5,694,559	6,367,925				453,616	3.290	3.278	JD	574	105,648	06/14/2019	06/25/2034	2,464,784
L0808#-AE-7	BEACON FINCO SARL SECD NTS SER D		2.C Z	21,136,100	22,911,051	21,586,318	22,911,051				1,632,059	3.820	3.819	JD	2,431	445,002	06/25/2019	04/01/2032	12,003,858

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
N5276#-AB-3	LITTELFUSE NETHERLAND CV GTD SR NTS SER B		2.B	5,711,959	5,875,510	5,645,290	5,837,767		12,265		691,147	1.830	2.057	JD	6,869	105,394	06/01/2018	12/08/2028	5,889,904
N9651*-AA-6	Woodward International Holding GTD SR NTS SER N		2.B	4,090,309	4,347,877	4,149,464	4,282,615		22,955		505,455	1.310	1.877	MS	15,505	54,805	06/01/2018	09/23/2028	4,347,300
R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS		2.B PL	16,373,949	18,054,008	17,815,618	18,054,008				2,141,732	2.750	2.758	MJSD	1,379	485,889	06/27/2017	08/05/2027	9,737,318
U04644-AH-0	AT&T Inc Senior Unsecured		2.B FE	5,391,838	6,738,544	5,388,946	5,449,489		8,308		49,343	4.250	5.963	JUN	167,584		10/22/2025	06/01/2043	6,961,324
U84258-AF-6	Southern Co/The Junior Subordinated		2.B FE	13,266,424	13,924,958	13,544,599	13,496,989		1,531		512,300	1.875	1.955	SEP	77,255	66,010	10/08/2025	09/15/2081	13,948,014
013716-AU-9	Rio Tinto Alcan Inc Senior Unsecured		1.F FE	4,203,720	4,000,000	4,384,954	4,090,844		(8,780)			6.125	5.765	JD	10,889	245,000	01/15/2004	12/15/2033	4,122,500
013716-AW-5	Rio Tinto Alcan Inc Senior Unsecured	C	1.F FE	4,791,019	3,299,000	3,517,901	4,305,901		(95,493)			5.750	2.152	JD	15,808	189,693	09/29/2020	06/01/2035	3,393,846
01626P-AG-1	Alimentation Couche-Tard Inc Senior Unsecured	C	2.A FE	8,995,590	9,000,000	7,628,999	8,996,307		100			4.500	4.503	JJ	174,375	405,000	07/19/2017	07/26/2047	9,202,500
01626P-AH-9	Alimentation Couche-Tard Inc Senior Unsecured	C	2.A FE	45,347,556	48,000,000	47,653,934	46,660,993		796,647			3.550	5.429	JJ	733,667	1,704,000	05/30/2024	07/26/2027	48,852,000
01626P-AM-8	Alimentation Couche-Tard Inc SENIOR		2.A FE	18,074,037	19,734,000	18,707,848	18,304,156		258,235			2.950	4.930	JJ	252,266	257,653	07/31/2025	01/25/2030	20,025,077
01626P-AN-6	Alimentation Couche-Tard Inc SENIOR		2.A FE	8,558,270	8,000,000	5,987,032	8,491,507		(13,848)			3.800	3.413	JJ	131,733	304,000	10/28/2020	01/25/2050	8,152,000
01626P-AP-1	Alimentation Couche-Tard Inc Senior Unsecured	C	2.A FE	15,093,491	17,600,000	13,856,649	15,220,060		98,768			3.439	4.651	MN	80,702	605,264	10/03/2024	05/13/2041	17,902,632
01626P-AU-0	Alimentation Couche-Tard Inc Senior Unsecured		2.A FE	37,281,526	36,700,000	37,618,219	37,251,311		(24,786)			5.267	5.030	FA	746,349	1,300,949	12/23/2025	02/12/2034	37,666,495
06417X-AE-1	Bank of Nova Scotia/The Senior Unsecured		1.F FE	1,231,245	1,500,000	1,340,548	1,299,419		27,543			2.450	5.028	FA	15,210	36,750	06/02/2023	02/02/2032	1,518,375
06417X-AN-1	Bank of Nova Scotia/The Senior Unsecured		1.F FE	19,982,400	20,000,000	20,015,810	19,999,465		6,121			4.750	4.782	FA	393,194	950,000	01/24/2023	02/02/2026	20,475,000
06418G-AW-7	Bank of Nova Scotia/The Senior Unsecured		1.F FE	7,000,000	7,000,000	6,986,539	7,000,000					4.338	4.334	MS	89,411		09/08/2025	09/15/2031	7,151,830
067901-AA-6	Barrick Mining Corp Senior Unsecured		2.A FE	6,957,510	7,000,000	7,311,604	6,979,376		1,731			5.800	5.843	MN	51,878	406,000	11/09/2004	11/15/2034	7,203,000
112586-AB-8	Brookfield Asset Management Lt Senior Unsecured	C	1.G FE	48,262,235	47,070,000	48,257,750	48,257,667		(4,568)			6.077	5.895	MS	889,916		09/09/2025	09/15/2055	48,500,222
11271L-10-2	Brookfield Finance Inc Subordinated		2.B FE	15,000,000	600,000	10,029,750	10,029,750	(4,970,250)				0.000	0.000			693,751	10/08/2020		
11271L-AB-8	Brookfield Finance Inc Senior Unsecured	C	1.G	28,626,132	29,850,000	25,860,336	28,688,065		27,236			4.700	4.989	MS	393,605	1,402,950	09/06/2024	09/20/2047	30,551,475
11271L-AD-4	Brookfield Finance Inc Senior Unsecured	C	1.G	4,926,974	5,000,000	5,081,019	4,951,422		13,426			4.850	5.179	MS	61,972	242,500	02/28/2024	03/29/2029	5,121,250
11271L-AF-9	Brookfield Finance Inc Senior Unsecured	C	1.G FE	39,896,210	43,400,000	30,223,430	40,016,019		61,433			3.500	3.956	MS	383,969	1,519,000	04/09/2024	03/30/2051	44,159,500
11271L-AK-8	Brookfield Finance Inc Senior Unsecured	C	1.G FE	69,334,788	68,600,000	74,560,428	69,244,257		(65,965)			6.350	6.191	JJ	2,129,649	4,356,100	09/23/2024	01/05/2034	70,778,050
11271L-AL-6	Brookfield Finance Inc Senior Unsecured	C	1.G FE	35,087,584	32,900,000	33,238,650	35,045,726		(32,537)			5.968	5.505	MS	638,128	1,963,472	09/13/2024	03/04/2054	33,881,736
11271L-AM-4	Brookfield Finance Inc Senior Unsecured	C	1.G FE	12,265,562	11,700,000	12,121,428	12,252,641		(12,921)			5.675	5.003	JJ	306,166		09/22/2025	01/15/2035	12,031,988
11271L-AP-7	Brookfield Finance Inc Senior Unsecured	C	1.G	6,342,536	6,340,000	6,266,847	6,342,536					5.813	5.810	MS	120,801	184,272	03/10/2025	03/03/2055	6,524,272
113004-AA-3	Brookfield Asset Management Lt Senior Unsecured		1.G FE	84,787,839	81,450,000	85,405,505	84,730,793		(57,046)			5.795	5.230	AO	878,450	621,514	10/30/2025	04/24/2035	83,810,014
136375-BL-5	Canadian National Railway Co Senior Unsecured	C	1.F FE	1,151,970	1,000,000	1,106,347	1,070,025		(6,321)			6.250	5.227	FA	26,042	62,500	07/06/2005	08/01/2034	1,031,250
136375-BQ-4	Canadian National Railway Co Senior Unsecured	C	1.F FE	4,433,380	3,420,000	3,838,498	4,146,619		(46,698)			6.375	4.097	MN	27,859	218,025	02/01/2019	11/15/2037	3,529,013
136375-BZ-4	Canadian National Railway Co Senior Unsecured	C	1.F FE	3,518,099	3,500,000	3,055,570	3,514,690		(551)			4.500	4.465	MN	23,625	157,500	10/23/2018	11/07/2043	3,578,750
136375-CK-6	Canadian National Railway Co Senior Unsecured	C	1.F FE	8,687,434	8,685,000	6,295,727	8,690,229		(332)			3.200	3.194	FA	115,028	277,920	08/22/2019	08/02/2046	8,823,960
136375-CV-2	Canadian National Railway Co Senior Unsecured	C	1.F FE	11,317,465	11,000,000	9,443,922	11,274,017		(7,301)			4.450	4.275	JJ	218,915	489,500	01/18/2019	01/20/2049	11,244,750
13645R-AV-6	Canadian Pacific Railway Co Senior Unsecured		2.A FE	974,708	1,000,000	992,916	975,461		752			4.800	5.124	MS	14,133	24,000	08/19/2025	09/15/2035	1,024,000
13645R-AX-2	Canadian Pacific Railway Co Senior Unsecured		2.A FE	6,105,000	5,500,000	5,506,680	6,104,689		(247)			6.125	5.514	MS	99,191	336,875	09/13/2024	09/15/2115	5,668,438
13645R-AY-0	Canadian Pacific Railway Co Senior Unsecured		2.A FE	14,860,350	15,000,000	15,015,798	14,889,288		28,938			4.000	4.325	JD	50,000	600,000	05/01/2025	06/01/2028	15,300,000
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured	C	2.A FE	68,679,252	79,480,000	71,576,286	70,446,034		794,074			2.450	4.669	JD	156,863	1,266,160	12/23/2025	12/02/2031	80,453,630
13645R-BG-8	Canadian Pacific Railway Co Senior Unsecured		2.A FE	25,550,280	30,500,000	22,871,959	26,042,035		190,961			3.000	4.271	JD	73,708	915,000	05/01/2023	12/02/2041	30,957,500
13648T-AA-5	Canadian Pacific Railway Co Senior Unsecured		2.A FE	8,484,100	10,000,000	9,193,961	8,907,716		229,898			2.050	4.979	MS	66,056	205,000	02/12/2024	03/05/2030	10,102,500
15135U-AF-6	Cenovus Energy Inc Senior Unsecured	C	2.B FE	25,892,788	21,225,000	23,406,109	24,389,757		(156,995)			6.750	5.207	MN	183,066	1,432,688	06/21/2023	11/15/2039	21,941,344
15135U-AP-4	Cenovus Energy Inc Senior Unsecured	C	2.B FE	15,094,538	14,000,000	13,608,498	14,835,473		(60,944)			5.250	4.532	JD	32,667	735,000	06/14/2021	06/15/2037	14,367,500
15135U-AR-0	Cenovus Energy Inc Senior Unsecured	C	2.B FE	4,995,591	5,000,000	4,557,640	4,996,239		91			5.400	5.406	JD	12,000	270,000	12/11/2017	06/15/2047	5,135,000
15135U-AW-9	Cenovus Energy Inc Senior Unsecured		2.B FE	3,982,480	4,000,000	3,554,181	3,989,135		1,635			2.650	2.699	JJ	48,878	106,000	09/09/2021	01/15/2032	4,053,000
194693-A*-8	Colliers International Group I GTD SR NTS SER B		2.B PL	10,000,000	10,000,000	8,798,564	10,000,000					3.020	3.020	AO	70,467	302,000	07/13/2021	10/07/2031	10,151,000
29250N-AJ-4	Enbridge Inc Senior Unsecured		2.B FE	3,851,940	4,300,000	3,654,730	3,869,715		13,415			4.500	5.361	JD	11,288	193,500	09/06/2024	06/10/2044	4,396,750
29250N-AN-5	Enbridge Inc Subordinated		2.C FE	3,311,250	3,000,000	3,009,502	3,067,207		(62,288)			6.000	3.780	JJ	83,000	180,000	11/03/2021	01/15/2077	3,090,000
29250N-AR-6	Enbridge Inc Senior Unsecured		2.B FE	1,999,480	2,000,000	1,990,188	1,999,910		56			3.700	3.703	JJ	34,122	74,000	06/27/2017	07/15/2027	2,037,000
29250N-AW-5	Enbridge Inc Subordinated		2.C FE	3,995,914	4,000,000	4,052,812	3,995,930		16			6.250	6.257	MS	83,333	218,750	03/04/2025	03/01/2078	4,125,000
29250N-BF-1	Enbridge Inc Senior Unsecured	C	2.A FE	19,916,800	20,000,000	17,206,270	19,945,123		6,484			2.500	2.540	FA	208,333	500,000	06/24/2021	08/01/2033	20,250,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29250N-BN-4	Enbridge Inc Subordinated		2.C FE	82,754,362	80,870,000	83,194,066	82,375,348		(379,014)			7.375	6.260	JJ	2,750,142	3,903,956	07/11/2025	01/15/2083	83,852,081
29250N-BP-9	Enbridge Inc Subordinated		2.C FE	4,663,925	4,400,000	4,787,605	4,650,665		(13,260)			7.625	6.572	JJ	154,703		07/16/2025	01/15/2083	4,567,750
29250N-BS-3	Enbridge Inc Subordinated		2.C FE	2,400,000	2,400,000	2,611,728	2,400,000					8.250	8.247	JJ	91,300	198,000	09/18/2023	01/15/2084	2,499,000
29250N-BZ-7	Enbridge Inc Senior Unsecured	C	2.A FE	49,127,982	44,800,000	49,268,034	49,065,571		(49,551)			6.700	5.985	MN	383,538	2,164,100	07/16/2025	11/15/2053	46,300,800
29250N-CC-7	Enbridge Inc Senior Unsecured		2.A FE	12,393,658	11,800,000	12,337,732	12,328,599		(52,456)			5.625	4.942	AO	158,563	663,750	09/30/2024	04/05/2034	12,131,875
29250N-CD-5	Enbridge Inc Senior Unsecured		2.A FE	1,817,980	1,820,000	1,849,235	1,818,025		26			5.950	5.958	AO	25,869	108,290	04/02/2024	04/05/2054	1,874,145
29250N-CG-8	Enbridge Inc Junior Subordinated		2.C FE	36,847,887	35,930,000	38,061,590	36,788,499		(59,388)			7.375	6.666	MS	780,230	2,062,419	09/09/2025	03/15/2055	37,254,919
29250N-CK-9	Enbridge Inc Senior Unsecured		2.A FE	10,384,339	10,000,000	10,360,325	10,379,630		(4,709)			5.550	5.031	JD	16,958	277,500	10/30/2025	06/20/2035	10,277,500
450319-B*-8	ITC MIDWEST LLC 1ST MTG SER E		1.E	15,000,000	15,000,000	14,896,457	15,000,000					3.500	3.500	JD	1,458	525,000	01/19/2012	01/19/2027	15,027,708
53278L-B@-5	LINAMAR CORPORATION SR NTS		2.C	44,427,320	44,653,874	39,306,510	44,653,874				5,297,251	1.370	1.370	JJ	256,599	568,261	10/29/2020	01/31/2031	44,731,647
56501R-AD-8	Manulife Financial Corp Senior Unsecured		1.F FE	3,985,800	4,000,000	3,952,156	3,988,277		315			5.375	5.399	MS	69,875	215,000	03/01/2016	03/04/2046	4,107,500
56501R-AE-6	Manulife Financial Corp Subordinated		1.G FE	1,344,017	1,325,000	1,320,827	1,327,687		(2,250)			4.061	3.878	FA	18,982	53,808	10/20/2017	02/24/2032	1,351,904
62928@-AB-3	Nhl Canada Funding LP SECD TERM NTS 4		2.B PL	1,423,077	1,423,077	1,407,360	1,423,077					4.120	4.141	MJSD	3,094	58,631	06/28/2018	07/12/2028	1,427,963
62928@-AC-1	Nhl Canada Funding LP SECD TERM NTS SER 5		2.B PL	4,972,293	4,972,293	4,847,997	4,972,293					4.220	4.242	MJSD	11,074	209,831	06/28/2018	07/12/2030	4,989,779
66815P-AB-6	Northwestern Hydro Acquisition SR SECD BDS 2019-2		2.B FE	29,739,777	29,146,022	24,724,197	29,146,022				1,316,063	3.877	3.838	DEC	3,096	1,132,301	03/06/2019	12/31/2036	30,892,788
66816D-AB-2	Northwestern Hydro Acquisition SR SECD BDS 2019-2		2.B FE	37,259,212	36,432,527	30,130,206	36,432,527				1,645,078	3.940	3.900	DEC	3,933	1,438,376	03/06/2019	12/31/2038	38,727,225
66980C-AA-6	Nouvelle Autoroute 30 Financem SR SECD BDS SER A		2.A FE	28,829,314	27,310,544	25,450,306	27,310,544				1,233,183	4.115	4.111	JD	6,175	1,126,085	06/05/2018	06/30/2042	2,224,529
66980C-AC-2	Nouvelle Autoroute 30 Financem SR SECD BDS SER C		2.A FE	4,984,994	4,722,740	4,683,463	4,722,740				213,251	3.750	3.747	MS	45,485	172,094	06/05/2018	03/31/2033	458,797
67077M-AF-5	Nutrien Ltd Senior Unsecured	C	2.B FE	48,822,220	43,220,000	45,424,423	47,107,896		(267,867)			5.875	4.802	JD	211,598	2,539,175	07/02/2024	12/01/2036	44,489,588
67077M-AP-3	Nutrien Ltd Senior Unsecured		2.B FE	5,146,852	4,000,000	4,477,356	4,773,122		(56,383)			7.125	4.747	MN	30,083	285,000	03/23/2018	05/23/2036	4,142,500
67077M-AU-2	Nutrien Ltd Senior Unsecured	C	2.B FE	6,186,700	6,500,000	5,846,209	6,195,198		6,493			5.000	5.355	AO	81,250	325,000	09/13/2024	04/01/2049	6,662,500
67077M-BD-9	Nutrien Ltd Senior Unsecured	C	2.B FE	6,141,605	5,900,000	6,093,852	6,115,449		(20,777)			5.400	4.857	JD	8,850	318,600	09/13/2024	06/21/2034	6,059,300
775109-BN-0	Rogers Communications Inc Senior Unsecured		2.C FE	5,730,095	5,300,000	4,199,556	5,671,861		(9,975)			4.350	3.884	MN	38,425	235,850	06/27/2019	05/01/2049	5,415,275
780082-AD-5	Royal Bank of Canada Subordinated		1.G FE	9,742,878	9,850,000	9,853,248	9,845,666		59,025			4.650	5.275	JJ	195,933	458,025	03/26/2024	01/27/2026	10,079,013
78016F-ZW-7	Royal Bank of Canada Senior Unsecured		1.E FE	4,940,527	4,840,000	4,937,822	4,931,003		(9,523)			4.900	3.927	JJ	111,333		10/08/2025	01/12/2028	4,958,580
78016F-ZX-5	Royal Bank of Canada Senior Unsecured		1.E FE	4,493,880	4,500,000	4,634,815	4,495,503		517			5.000	5.017	FA	93,750	225,000	01/09/2023	02/01/2033	4,612,500
78017D-AC-2	Royal Bank of Canada Senior Unsecured		1.E FE	9,000,000	9,000,000	9,268,786	9,000,000					5.153	5.148	FA	189,373	244,768	01/21/2025	02/04/2031	9,231,885
78017D-AF-5	Royal Bank of Canada Senior Unsecured	C	1.E FE	32,989,270	32,950,000	33,240,029	32,974,902		(14,368)			4.715	4.651	MS	405,660	776,796	03/28/2025	03/27/2028	33,726,796
87971M-BK-8	TELUS Corp Senior Unsecured		2.B FE	5,061,320	4,400,000	3,503,087	4,970,158		(16,018)			4.300	3.476	JD	8,409	189,200	10/03/2019	06/15/2049	4,494,600
89346D-AE-7	TransAlta Corp Senior Unsecured		3.A FE	17,348,625	17,250,000	17,439,686	17,318,515		(2,892)			6.500	6.456	MS	330,146	1,056,250	12/11/2025	03/15/2040	17,810,625
893526-DJ-9	TransCanada PipeLines Ltd Senior Unsecured		2.B FE	353,443	359,000	378,087	353,833		216			6.100	6.253	JD	1,825	21,899	04/16/2024	06/01/2040	369,950
89352H-AE-9	TransCanada PipeLines Ltd Senior Unsecured	C	2.B FE	4,283,744	2,968,000	3,408,793	3,897,917		(55,466)			7.250	4.054	FA	81,290	215,180	01/10/2018	08/15/2038	3,075,590
89352H-AL-3	TransCanada PipeLines Ltd Senior Unsecured		2.B FE	4,191,695	4,800,000	4,524,390	4,220,868		6,891			5.000	6.123	AO	50,000	90,000	04/25/2024	10/16/2043	4,920,000
89352H-AX-7	TransCanada PipeLines Ltd Senior Unsecured		2.B FE	9,678,700	10,000,000	9,455,500	9,728,256		15,495			4.750	5.048	MN	60,694	475,000	08/26/2022	05/15/2038	10,237,500
89352H-AZ-2	TransCanada PipeLines Ltd Senior Unsecured	C	2.B FE	7,304,460	7,000,000	6,496,698	7,273,903		(8,118)			5.100	4.794	MS	105,117	357,000	12/22/2021	03/15/2049	7,178,500
89352H-BC-2	TransCanada PipeLines Ltd Senior Unsecured	C	2.A FE	4,967,100	5,000,000	4,451,855	4,979,966		3,175			2.500	2.575	AO	27,431	125,000	10/07/2021	10/12/2031	5,062,500
89352H-BG-3	TransCanada PipeLines Ltd Junior Subordinated		2.C FE	12,281,250	12,500,000	12,896,580	12,281,433		183			7.000	7.133	JD	72,917	673,264	04/03/2025	06/01/2065	12,937,500
89356B-AC-2	Transcanada Trust Junior Subordinated		2.C FE	9,154,749	9,500,000	9,490,500	9,158,372		1,480			5.300	5.510	MS	148,253	503,500	01/06/2025	03/15/2077	9,751,750
97263C-AA-9	Wilton RE Ltd Subordinated		3.B	3,600,000	3,600,000	3,567,420	3,600,000					6.000	6.000	AO	41,400	216,000	10/15/2020	01/01/9999	108,000
C1467#-AC-1	CSL GROUP INC (THE) SR SECD NTS SER 15-A		3.B Z	14,250,000	14,250,000	13,851,288	14,250,000					4.480	4.479	FA	244,720	638,400	08/13/2015	08/13/2030	9,712,800
C5847*-AC-7	Mosaic Forest Management L.P. SR SECD BDS SER 3		2.A PL	8,000,000	8,000,000	8,026,022	8,000,000					4.990	4.990	AO	86,493	399,200	01/03/2023	10/13/2026	8,199,600
C5847*-AF-0	Mosaic Forest Management L.P. SR SECD BDS SER 2		2.A PL	10,000,000	10,000,000	8,470,537	10,000,000					2.890	2.890	AO	66,631	289,000	01/03/2023	10/08/2033	10,144,500
C6802@-AA-0	Oilers Entertainment Group SR SECD NTS		2.B PL	24,620,935	22,705,832	20,414,319	22,705,832				1,025,262	4.560	4.586	MJSD	2,876	1,022,059	02/11/2022	06/30/2051	442,704
C7052@-AB-3	GCT Global Container Terminals sr secured		2.B PL	25,663,586	25,502,769	28,426,508	25,502,769				1,151,555	6.300	6.296	JD	75,037	1,612,622	08/22/2023	08/31/2038	26,004,665
G2270@-AB-6	COLLIERS INTERNATIONAL EMEA FI GTD SR NTS SER A		2.B PL	29,670,070	29,377,549	25,200,901	29,377,549				3,485,034	1.520	1.520	AO	104,192	430,388	07/13/2021	10/07/2031	29,895,563

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
000000-00-0	Mumbai International Airport L Mumbai International Airport L		2.C Z	33,750,000	33,750,000	34,188,750	33,750,000					6.950	6.953	JD	104,250	1,101,141	06/18/2025	07/30/2029	34,043,203
F1000#-AB-4	Akiem Holding Sas SR SECD NTS		2.C FE	16,731,000	17,626,529	16,258,030	17,626,529				2,091,020	1.550	1.551	JD	759	272,606	07/23/2019	09/05/2029	16,777,824
000000-00-0	RIO TINTO FINANCE PLC Senior Unsecured		1.F FE	4,789,856	4,043,127	4,003,503	4,268,780			(55,452)	309,483	4.000	2.479	DEC	9,305	160,608	03/09/2018	12/11/2029	4,326,504
000000-00-0	Northern Gas Networks Ltd SR NTS SER B		2.A	29,092,800	29,649,596	27,026,674	29,649,596				2,112,076	2.970	2.970	JJ	418,282	846,151	10/11/2018	01/10/2031	29,524,828
000000-00-0	Flutter Treasury DAC Senior Secured		2.C Z	22,824,016	23,502,039	23,454,022	23,502,039				678,023	4.000	4.000	AO	198,462	337,833	05/22/2025	06/04/2031	22,948,280
000000-00-0	Flutter Treasury DAC Senior Secured		2.C Z	33,860,198	33,692,722	34,069,970	33,692,722				(167,475)	6.125	6.125	AO	435,666	742,475	05/22/2025	06/04/2031	34,142,483
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN 2.5% 30Dec2032		6. *	1,019,837	12,747,963	1,083,577	1,020,143		306			5.000	73.289	JD	1,771		12/30/2025	12/31/2032	588,000
000000-00-0	Port of Newcastle Investments Senior Secured		2.B FE	12,265,884	12,009,608	12,011,386	12,424,944		(4,798)		163,857	6.100	5.534	JJ	330,654		10/29/2025	07/18/2033	12,212,690
B1401#-AC-1	Brussels Airport Company Nv GTD SER SECD NTS		2.A FE	15,624,000	16,451,427	13,682,920	16,451,427				1,951,619	1.640	1.640	MS	89,934	253,364	05/22/2019	06/05/2034	15,690,905
000000-00-0	Stagecoach Group PLC Stagecoach Group Limited		2.B Z	106,767,744	107,816,712	103,773,585	107,816,712				7,680,276	6.150	6.150	MS	1,731,357	6,644,432	09/12/2024	09/27/2034	110,050,852
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN 2% 30Dec2034		6. *	114,642	1,670,223	104,389	100,289	(14,391)	37			2.250	44.537	JD	104		12/30/2025	12/31/2034	1,689,013
000000-00-0	Prosus NV Senior Unsecured		2.B FE	59,627,938	58,755,097	59,037,098	59,289,703		(10,369)		(327,865)	4.343	4.175	JUL	1,188,479		09/24/2025	07/15/2035	61,645,851
000000-00-0	Commerzbank AG COMMERZBANK AG		2.B FE	3,175,417	3,172,775	3,155,198	3,184,549		(345)		9,477	3.875	3.788	SEP	40,757		09/05/2025	09/02/2036	3,285,578
000000-00-0	Achmea Bank NV Subordinated		2.B FE	122,674,065	126,323,459	124,428,607	126,801,905		(60,707)		4,830,404	5.875	5.704	NOV	1,138,642	7,254,753	09/24/2025	11/06/2036	129,358,823
000000-00-0	Electricite de France SA Senior Unsecured		2.A Z	1,301,700,246	1,295,148,248	1,300,367,048	1,304,639,360		(270,612)		3,209,725	6.875	6.765	JD	1,467,716	44,576,592	06/20/2025	06/26/2037	1,336,373,062
000000-00-0	Enel Finance International NV Senior Unsecured		2.A FE	36,328,902	35,253,058	35,665,448	36,796,585		(8,206)		475,889	4.500	4.086	FEB	1,369,074		10/22/2025	02/20/2043	36,363,003
000000-00-0	Anheuser-Busch InBev SA/NV Senior Unsecured		1.G FE	11,519,090	11,751,019	11,181,882	11,665,358		1,280		144,988	3.950	3.965	MAR	360,876		10/22/2025	03/22/2044	12,063,363
000000-00-0	TotalEnergies Capital Internat Senior Unsecured		1.E FE	33,404,898	35,253,058	32,368,974	33,837,402		11,942		420,562	3.852	4.114	MAR	1,131,003		10/22/2025	03/03/2045	36,155,971
000000-00-0	Anheuser-Busch InBev SA/NV Senior Unsecured		1.G FE	11,777,185	11,751,019	11,327,663	11,924,978		(421)		148,215	4.125	3.970	MAY	301,462		10/22/2025	05/19/2045	12,083,672
000000-00-0	RTE Reseau de Transport d'Elec Senior Unsecured		1.F FE	11,523,152	11,751,019	11,188,030	11,669,114		928		145,034	4.000	4.007	JUL	227,938		10/22/2025	07/08/2045	12,069,166
000000-00-0	AXA SA Subordinated		1.G Z	27,113,144	26,980,000	27,183,405	27,085,234		(27,910)			5.125	4.737	JJ	629,908	319,544	10/08/2025	01/17/2047	27,671,363
000000-00-0	Vodafone Group PLC Senior Unsecured		2.B FE	17,788,937	26,954,178	17,894,423	17,986,344		34,546		162,861	3.375	5.967	AUG	361,898		10/22/2025	08/08/2049	27,611,582
000000-00-0	RTE Reseau de Transport d'Elec Senior Unsecured		1.F FE	6,214,460	11,751,019	5,951,422	6,318,012		25,026		78,526	1.125	4.216	SEP	41,290		10/22/2025	09/09/2049	11,735,523
000000-00-0	Vodafone Group PLC Senior Unsecured		2.B FE	27,455,328	26,954,178	27,538,593	27,706,199				250,871	6.375	6.051	JUL	856,811		10/22/2025	07/03/2050	28,412,886
000000-00-0	Prosus NV Senior Unsecured		2.B FE	25,864,731	40,464,000	28,265,241	26,162,398		191,990			4.027	7.081	FA	669,899	1,417,665	06/20/2025	08/03/2050	41,278,743
000000-00-0	Electricite de France SA Senior Unsecured		2.A FE	27,734,115	33,692,722	27,769,077	28,006,239		18,536		253,588	5.125	6.409	SEP	477,814		10/22/2025	09/22/2050	35,098,762
000000-00-0	Engie SA Senior Unsecured		2.A FE	25,172,965	26,954,178	25,392,450	25,469,908		91		296,853	5.750	6.090	OCT	276,003		12/30/2025	10/28/2050	28,171,828
000000-00-0	Prosus NV Senior Unsecured		2.B FE	70,451,950	113,616,000	76,248,061	71,251,022		523,597			3.832	7.007	FA	1,729,412	3,494,075	09/24/2025	02/08/2051	115,792,883
000000-00-0	Electricite de France SA Senior Unsecured		2.A FE	29,167,165	33,692,722	29,623,470	29,529,089		17,761		344,163	5.625	6.507	JAN	1,765,050		10/22/2025	01/25/2053	35,173,159
000000-00-0	Engie SA Senior Unsecured		2.A FE	34,184,147	38,140,162	35,100,440	34,551,248		21,418		345,683	5.625	6.258	APR	1,587,235		10/22/2025	04/03/2053	39,884,387
000000-00-0	Merck KGaA Junior Subordinated		2.B FE	21,335,729	21,151,835	21,330,640	21,400,370		(17,277)		81,918	3.875	3.492	NOV	78,595	808,611	09/09/2025	08/27/2054	21,681,563
000000-00-0	EnBW Energie Baden-Wuerttember Unsecured		2.C FE	47,660,394	47,004,078	47,121,235	47,389,478		(8,858)		(262,059)	4.500	4.329	JUL	909,819		09/24/2025	07/28/2055	49,390,885
000000-00-0	EnBW Energie Baden-Wuerttember ENBW ENERGIE BADEN - WU		2.C Z	22,585,973	29,377,549	26,155,207	24,341,772		28,225		1,727,574	2.125	2.707	AUG	213,792	620,554	04/07/2025	08/31/2081	27,874,134
000000-00-0	EnBW Energie Baden-Wuerttember Junior Subordinated		2.C FE	22,508,309	21,151,835	22,369,565	22,399,733		(89,608)		(18,968)	5.250	3.535	JAN	1,043,539		09/09/2025	01/23/2084	22,275,068
000000-00-0	TotalEnergies SE Junior Subordinated		1.G FE	21,503,875	21,151,835	21,596,954	21,558,915		(27,484)		82,525	4.120	3.545	FEB	754,466		09/09/2025	01/01/9999	870,492
000000-00-0	BP Capital Markets PLC Junior Subordinated		1.G FE	21,491,232	21,151,835	21,566,957	21,556,768		(16,981)		82,517	4.375	3.947	NOV	109,019	911,923	09/09/2025	01/01/9999	926,888
000000-00-0	TotalEnergies SE TOTALENERGIES SE		1.G Z	18,356,278	20,564,284	20,830,102	20,830,102	1,071,527			1,402,297	4.500	4.683	NOV	109,019	911,923	04/07/2025	01/01/9999	864,414
000000-00-0	OMV AG Unsecured		2.B FE	21,520,099	21,151,835	21,466,686	21,576,396		(26,295)		82,592	4.370	3.859	DEC	5,065	464,126	09/09/2025	01/01/9999	920,839
000000-00-0	Enel SpA Unsecured		2.C FE	21,542,334	21,151,835	21,447,447	21,501,261		(22,866)		(18,207)	4.250	3.757	APR	645,276		09/09/2025	01/01/9999	899,714
000000-00-0	Engie SA Junior Subordinated		2.C FE	21,883,256	24,677,141	22,444,620	21,967,344				84,088	1.875	2.106	JUL	229,447		09/09/2025	01/01/9999	460,925
000000-00-0	Iberdrola Finanzas SA IBERDROLA FINANZAS SAU		2.C Z	26,856,745	29,377,549	30,051,549	28,839,939				1,983,195	4.247	4.326	AUG	430,701	923,891	04/07/2025	01/01/9999	1,165,043

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
000000-00-0	Enel SpA ENEL SPA		2.C Z	26,125,208	29,377,549	29,631,347	28,054,384				1,929,175	4.500	4.712	JAN	1,274,905	77,423	04/07/2025	01/01/9999	1,237,810
000000-00-0	Engie SA ENGIE SA		2.C Z	27,412,665	29,377,549	31,000,552	29,498,206		(7,993)		2,093,534	5.125	4.991	JUN	820,861	1,479,709	04/07/2025	01/01/9999	1,394,923
000000-00-0	Orange SA ORANGE SA		2.C Z	27,162,119	29,377,549	30,318,788	29,237,124				2,075,005	4.500	4.522	MAR	1,050,348		04/07/2025	01/01/9999	1,228,166
00084D-BD-1	ABN AMRO Bank NV Senior Non Preferred		2.A FE	20,099,600	20,000,000	20,349,056	20,072,266		(27,334)			4.988	4.789	JD	77,591	997,600	03/06/2025	12/03/2028	20,498,800
001201-A#-9	AGL Energy Ltd GTD SR NTS SER C		2.B	15,017,822	16,000,000	15,496,269	15,541,029		97,613			3.760	4.820	JD	38,436	488,800	09/30/2025	12/08/2028	16,300,800
001201-E#-5	AGL Energy Ltd GD SR NT		2.B FE	46,000,000	46,000,000	53,140,635	46,000,000					7.910	7.910	JD	232,466	3,638,600	11/02/2023	12/08/2035	47,819,300
00131L-AK-1	AIA Group Ltd Subordinated	RA	1.F FE	8,285,822	8,600,000	6,835,723	8,282,882		8,653			3.200	3.481	MS	80,267	249,600	04/14/2025	09/16/2040	8,737,600
00135T-AF-1	AIB Group PLC Senior Unsecured		2.A FE	14,027,400	14,000,000	14,461,285	14,024,331		(3,069)			5.320	5.275	MN	95,169	372,400	05/09/2025	05/15/2031	14,372,400
00182Y-AA-3	ANZ Bank New Zealand Ltd Subordinated		1.G FE	5,029,815	5,000,000	5,094,642	5,019,588		(10,226)			5.548	5.291	FA	107,878	277,400	02/07/2025	08/11/2032	5,138,700
00185A-AB-0	Aon Global Ltd Senior Unsecured		2.A FE	8,350,290	9,000,000	7,617,318	8,491,249		19,213			4.250	4.739	JD	20,188	382,500	04/17/2017	12/12/2042	9,191,250
00185A-AH-7	Aon Global Ltd Senior Unsecured	C	2.A FE	6,731,580	6,000,000	5,353,674	6,586,319		(20,468)			4.750	4.007	MN	36,417	285,000	11/07/2017	05/15/2045	6,142,500
00386S-AB-8	Abu Dhabi National Energy Co P Senior Unsecured	RA	1.D FE	12,048,750	9,000,000	10,270,013	11,135,972		(156,897)			6.500	3.804	AO	104,000	585,000	07/23/2019	10/27/2036	9,292,500
00388W-AG-6	Abu Dhabi National Energy Co P Senior Unsecured	RA	1.D FE	8,037,825	8,000,000	8,225,879	8,024,857		(5,098)			4.875	4.794	AO	73,667	390,000	02/28/2023	04/23/2030	8,195,000
00388W-AH-4	Abu Dhabi National Energy Co P Senior Unsecured	RA	1.D FE	16,346,272	17,000,000	13,815,506	16,350,165		9,245			4.000	4.235	AO	166,222	640,000	04/14/2025	10/03/2049	17,340,000
00401M-AA-4	Abu Dhabi Crude Oil Pipeline L Senior Secured	RA	1.C FE	11,356,225	11,500,000	11,286,650	11,376,946		20,721			3.650	3.949	JD	1,166	419,750	04/14/2025	11/02/2029	11,642,249
00652M-AE-2	Adani Ports & Special Economic Senior Unsecured	RA	2.C FE	24,770,274	23,200,000	22,562,777	23,918,503		(189,797)			4.375	3.430	JJ	501,861	1,015,000	07/08/2021	07/03/2029	23,707,500
00652M-AH-5	Adani Ports & Special Economic Senior Unsecured		2.C FE	28,172,361	28,730,000	25,544,966	28,227,360		54,999			3.100	3.449	FA	368,622	848,315	04/23/2025	02/02/2031	29,175,315
00654U-AA-0	Adani International Container Senior Secured		2.C FE	21,993,215	22,261,500	20,583,415	22,121,789		25,605			3.000	3.193	MS	168,816	667,845	01/15/2021	02/16/2031	5,354,384
00774M-AB-1	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	6,199,488	6,400,000	6,361,779	6,291,070		65,943			3.650	4.799	JJ	103,822	233,600	08/06/2024	07/21/2027	6,516,800
00774M-AE-5	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	4,731,850	5,000,000	4,977,316	4,838,481		72,058			3.875	5.556	JJ	85,035	193,750	07/01/2024	01/23/2028	5,096,875
00774M-AS-4	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	4,943,800	5,000,000	4,991,155	4,999,063		11,561			1.750	1.985	JJ	36,701	87,500	01/06/2021	01/30/2026	5,043,750
00774M-AW-5	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	735,106	850,000	824,557	785,475		20,386			3.000	5.958	AO	4,392	25,500	05/30/2023	10/29/2028	862,750
00774M-AX-3	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	4,194,700	5,000,000	4,624,688	4,363,932		84,994			3.300	5.814	JJ	69,208	165,000	12/12/2023	01/30/2032	5,082,500
00774M-AY-1	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	3,181,905	3,500,000	3,164,521	3,239,622		25,294			3.400	4.490	AO	20,494	119,000	08/31/2023	10/29/2033	3,559,500
00774M-AZ-8	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	10,871,640	13,800,000	11,284,068	11,068,260		103,398			3.850	5.775	AO	91,502	531,300	01/18/2024	10/29/2041	14,065,650
00774M-BC-8	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	12,572,846	12,100,000	12,536,962	12,536,552		(36,294)			5.750	4.113	JD	48,316	347,875	10/16/2025	06/06/2028	12,447,875
00774M-BE-4	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	16,316,860	16,000,000	17,127,205	16,237,640		(44,753)			6.150	5.773	MS	248,733	984,000	02/12/2024	09/30/2030	16,492,000
00774M-BG-9	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	5,140,226	5,000,000	5,138,049	5,060,877		(47,447)			6.450	5.397	AO	68,083	322,500	04/18/2024	04/15/2027	5,161,250
00774M-BJ-3	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	11,858,280	12,000,000	12,269,962	11,909,618		26,597			5.100	5.371	JJ	275,400	612,000	01/04/2024	01/19/2029	12,306,000
00774M-BM-6	AerCap Ireland Capital DAC / A Senior Unsecured		2.A FE	4,921,850	5,000,000	5,000,669	4,929,970		6,248			4.950	5.152	MS	76,313	247,500	09/03/2024	09/10/2034	5,123,750
00913R-AE-6	Air Liquide Finance SA Senior Unsecured	C	1.F FE	9,761,673	10,300,000	7,779,346	9,855,438		13,479			3.500	3.799	MS	94,131	360,500	10/03/2018	09/27/2046	10,480,250
01538T-AA-3	Alfa Desarrollo SpA Senior Secured	RA	2.C FE	6,512,707	6,674,761	5,374,529	6,514,604		1,897			4.550	4.724	MS	79,300	303,589	03/26/2025	09/27/2051	3,467,123
018820-AD-2	Allianz SE Subordinated		1.E FE	27,489,140	26,800,000	27,454,879	27,470,056		(19,084)			5.600	5.217	MS	491,929		09/22/2025	09/03/2054	27,550,400
02007V-AA-8	Allwyn Entertainment Financing Senior Secured		3.C FE	19,452,998	18,839,000	19,621,165	19,290,579		(162,419)			7.875	6.482	JJ	684,091	741,786	04/07/2025	04/30/2029	19,271,708
020564-AE-0	Alpek SAB de CV Senior Unsecured	RA	2.C FE	26,202,063	27,150,000	23,129,289	26,279,715		96,758			3.250	3.908	FA	308,831	773,988	04/23/2025	02/25/2031	27,591,188
02364W-AW-5	America Movil SAB de CV Senior Unsecured	RA	2.A FE	2,080,057	1,440,000	1,534,609	1,944,408		(27,849)			6.125	3.071	MS	22,295	88,200	10/28/2020	03/30/2040	1,484,100
02364W-BH-7	America Movil SAB de CV Senior Unsecured	C	1.G FE	2,871,893	2,600,000	2,546,746	2,715,034		(36,020)			3.625	2.124	AO	18,065	94,250	06/24/2021	04/22/2029	2,647,125
034863-BA-7	Anglo American Capital PLC Senior Unsecured		2.B FE	997,500	1,000,000	924,651	998,608		244			2.875	2.904	MS	8,306	28,750	03/15/2021	03/17/2031	1,014,375
034863-BD-1	Anglo American Capital PLC Senior Unsecured		2.B FE	26,858,520	27,000,000	27,977,894	26,888,993		11,959			5.500	5.569	MN	243,375	1,485,000	04/27/2023	05/02/2033	27,742,500
034863-BE-9	Anglo American Capital PLC Senior Unsecured		2.B FE	2,590,822	2,600,000	2,729,724	2,592,067		730			5.750	5.797	AO	35,714	149,500	04/03/2024	04/05/2034	2,674,750
03512T-AB-7	AngloGold Ashanti Holdings PLC Senior Unsecured		3.A FE	12,771,250	10,259,000	10,965,730	12,339,621		(101,631)			6.500	4.552	AO	140,776	666,835	09/28/2021	04/15/2040	10,592,418
03512T-AE-1	AngloGold Ashanti Holdings PLC Senior Unsecured		2.C FE	15,857,695	15,200,000	14,592,158	15,534,347		(68,154)			3.750	3.220	AO	142,500	570,000	05/05/2021	10/01/2030	15,485,000
04365X-AA-6	Ascot Group Ltd Senior Unsecured		2.A FE	53,351,220	55,500,000	51,091,441	53,671,363		297,329			4.250	4.979	JD	104,833	2,358,750	12/02/2024	12/15/2030	56,679,375
04365X-AB-4	Ascot Group Ltd Senior Unsecured	C	2.A FE	66,265,454	65,779,000	68,487,615	66,239,786		(25,668)			6.349	6.148	JD	185,614	2,424,579	09/24/2025	06/15/2035	67,867,154
046353-AD-0	AstraZeneca PLC Senior Unsecured	C	1.E FE	59,937,299	57,600,000	65,753,971	59,041,923		(84,089)			6.450	6.144	MS	1,093,920	3,715,200	04/06/2010	09/15/2037	59,457,600
052528-AM-8	Australia & New Zealand Bankin Subordinated		1.G FE	1,701,000	1,701,000	1,530,537	1,701,000					2.570	2.570	MN	4,372	43,716	11/17/2020	11/25/2035	1,722,858
052528-AP-1	Australia & New Zealand Bankin Subordinated		1.G FE	14,634,597	14,000,000	15,486,808	14,535,945		(60,965)			6.742	6.055	JD	60,303	943,880	05/13/2024	12/08/2032	14,471,940

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
052528-AR-7	Australia & New Zealand Bankin Subordinated		1.G FE	8,605,168	8,800,000	9,102,020	8,629,783		14,489			5.731	6.020	MS	144,294	504,328	04/18/2024	09/18/2034	9,052,164
05256L-AB-9	Australia Pacific Lng Processi SR SECD NTS		2.B FE	5,502,584	5,510,000	5,526,796	5,503,196		612			4.820	4.860	MS	67,133	132,791	07/22/2025	09/30/2030	911,449
054536-AA-5	AXA SA Subordinated		1.G FE	5,462,640	4,500,000	5,289,545	4,842,582		(56,468)			8.600	6.766	JD	17,200	387,000	07/10/2007	12/15/2030	4,693,500
05523R-AD-9	BAE Systems PLC Senior Unsecured		1.G FE	4,524,800	5,000,000	4,835,759	4,702,792		60,800			3.400	4.956	AO	35,889	170,000	12/01/2022	04/15/2030	5,085,000
05523R-AE-7	BAE Systems PLC Senior Unsecured		1.G FE	328,128	333,000	222,527	328,699		115			3.000	3.075	MS	2,942	9,990	09/08/2020	09/15/2050	337,995
05523R-AM-9	BAE Systems PLC Senior Unsecured		1.G FE	11,183,838	11,360,000	11,422,328	11,188,579		2,449			5.500	5.607	MS	164,878	624,800	05/22/2024	03/26/2054	11,672,400
05533U-AG-3	BBVA Mexico SA Institucion De Subordinated		3.A FE	25,110,503	23,560,000	23,537,726	24,311,424		(186,553)			5.875	4.901	MS	415,245	1,384,150	08/25/2021	09/13/2034	24,252,075
055451-AR-9	BHP Billiton Finance USA Ltd Senior Unsecured	C	1.E FE	7,596,883	7,800,000	6,754,429	7,609,264		6,600			4.125	4.319	FA	113,506	321,750	10/05/2022	02/24/2042	7,960,875
055451-AV-0	BHP Billiton Finance USA Ltd Senior Unsecured	C	1.F FE	2,093,638	1,675,000	1,594,531	2,013,585		(13,615)			5.000	3.465	MS	21,170	83,750	07/19/2019	09/30/2043	1,716,875
05551C-AA-3	Bib Central American Card Rece Senior Unsecured		1.G FE	14,295,754	14,295,754	14,310,050	14,295,754					3.500	3.514	JAJO	116,749	493,267	12/05/2022	01/07/2030	908,512
05565Q-DV-7	BP Capital Markets PLC Subordinated		1.G FE	16,339,200	17,250,000	17,170,888	16,339,200					4.875	5.147	JD	21,023	840,938	01/18/2024	01/01/9999	420,469
05571A-AQ-8	BPCE SA Senior Non Preferred	C	2.A FE	12,479,703	12,300,000	12,532,001	12,365,329		(77,661)			6.612	5.921	AO	162,655	813,276	06/26/2024	10/19/2027	12,706,638
05571A-AR-6	BPCE SA Senior Non Preferred	C	2.A FE	22,812,760	22,000,000	23,340,108	22,552,152		(177,086)			6.714	5.730	AO	295,416	1,477,080	07/01/2024	10/19/2029	22,738,540
05571A-AT-2	BPCE SA Senior Preferred	C	1.E FE	3,000,000	3,000,000	3,038,035	3,000,000					5.203	5.203	JJ	70,674	156,090	01/08/2024	01/18/2027	3,078,045
05571A-AU-9	BPCE SA Subordinated		2.B FE	51,294,650	51,200,000	54,424,760	51,279,432		(8,104)			6.508	6.481	JJ	1,508,699	3,332,096	02/15/2024	01/18/2035	52,866,048
05571A-AV-7	BPCE SA Senior Non Preferred		2.A FE	18,424,211	17,950,000	18,592,766	18,291,339		(101,473)			5.716	5.034	JJ	464,560	1,026,022	09/13/2024	01/18/2030	18,463,011
05571A-AY-1	BPCE SA Senior Non Preferred		2.A FE	14,997,268	14,300,000	14,930,330	14,926,635		(57,814)			5.936	5.284	MN	73,095	848,848	09/30/2024	05/30/2035	14,724,424
05583J-AC-6	BPCE SA Senior Non Preferred	C	2.A FE	12,520,692	13,400,000	13,259,403	12,901,243		254,659			3.500	5.694	AO	88,589	469,000	06/26/2024	10/23/2027	13,634,500
05594K-AE-6	BMS Ireland Capital Funding DA Senior Unsecured		1.F FE	58,555,149	58,755,097	57,252,929	59,505,419		(2,005)		952,275	4.581	4.449	NOV	383,457		11/07/2025	11/10/2055	60,463,327
05890M-AB-9	Banco de Credito e Inversiones Senior Unsecured	C	1.G FE	43,225,160	44,000,000	40,398,002	43,523,144		74,212			2.875	3.081	AO	270,569	1,265,000	10/06/2021	10/14/2031	44,632,500
05946K-AL-5	Banco Bilbao Vizcaya Argentari Senior Non Preferred		1.G FE	6,153,720	6,000,000	6,215,210	6,104,655		(49,065)			6.138	5.055	MS	109,461	368,280	02/21/2025	09/14/2028	6,184,140
05946K-AN-1	Banco Bilbao Vizcaya Argentari Subordinated		2.A FE	12,407,914	10,800,000	12,580,925	12,354,877		(53,036)			7.883	5.594	MN	108,785	599,108	11/12/2025	11/15/2034	11,225,682
059520-AC-0	Banco de Chile Senior Unsecured	M	1.F FE	12,381,813	13,000,000	11,868,635	12,507,548		59,753			2.990	3.692	JD	23,754	388,700	03/26/2025	12/09/2031	13,194,350
05964H-AF-2	Banco Santander SA Senior Non Preferred		1.G FE	5,809,500	6,000,000	5,958,881	5,860,972		51,472			3.800	4.953	FA	81,067	114,000	02/21/2025	02/23/2028	6,114,000
05964H-AJ-4	Banco Santander SA Senior Unsecured		1.G FE	6,736,795	7,000,000	7,035,976	6,837,506		65,227			4.379	5.476	AO	67,266	306,530	06/26/2024	04/12/2028	7,153,265
05964H-AS-4	Banco Santander SA Senior Non Preferred		1.G FE	45,652,670	45,000,000	45,844,560	45,514,298		(138,372)			5.294	4.558	FA	880,128	862,922	10/16/2025	08/18/2027	46,191,150
05964H-AZ-8	Banco Santander SA Senior Preferred		1.E FE	4,318,200	4,000,000	4,584,571	4,266,655		(26,087)			6.938	5.866	MN	41,628	277,520	12/12/2023	11/07/2033	4,138,760
05971W-AD-5	Banco Santander Chile Senior Unsecured	M	1.G FE	20,680,000	20,000,000	18,739,150	20,413,500		(67,560)			3.177	2.774	AO	114,725	635,400	11/17/2021	10/26/2031	20,317,700
059895-AV-4	Bangkok Bank PCL/Hong Kong Subordinated		2.C FE	18,034,802	18,060,000	16,439,176	18,040,671		1,459			3.466	3.478	MS	170,400	625,960	10/08/2021	09/23/2036	18,372,980
06849A-AB-5	Barrick International Barbados Senior Unsecured		1.G FE	8,951,508	8,000,000	8,746,378	8,891,898		(47,060)			6.350	5.000	AO	107,244	349,250	11/19/2025	10/15/2036	8,254,000
06849U-AD-7	Barrick PD Australia Finance P Senior Unsecured	C	1.G FE	21,110,265	19,205,000	20,240,126	20,677,201		(75,126)			5.950	5.150	AO	241,236	1,142,698	10/28/2024	10/15/2039	19,776,349
08523A-AA-6	Bermuda Skyport Corp Ltd SR NTS		2.A PL	26,839,716	26,755,467	27,216,429	26,837,649		(2,066)			5.900	5.858	FA	596,350	1,354,662	07/22/2025	02/15/2042	1,879,637
08860H-AC-8	Bharti Airtel Ltd Senior Unsecured	RA	2.C FE	13,429,040	14,320,000	13,502,866	13,572,297		92,210			3.250	4.328	JD	36,198	465,400	04/23/2025	06/03/2031	14,552,700
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1		1.G FE	5,252,792	5,252,792	5,261,472	5,252,792					4.180	4.201	JAJO	51,232	219,567	03/19/2018	04/07/2028	555,940
111021-AE-1	British Telecommunications PLC Senior Unsecured		2.B FE	6,106,240	4,000,000	4,883,146	4,808,193		(140,574)			9.625	4.974	JD	17,111	385,000	01/31/2014	12/15/2030	4,192,500
11272B-AA-1	Brookfield Finance I UK Plc / Senior Unsecured	C	1.G	7,500,000	7,500,000	6,585,848	7,500,000					2.340	2.340	JJ	73,613	175,500	07/21/2021	01/30/2032	7,587,750
11778B-AB-8	Sky Group Finance Ltd Senior Unsecured	C	1.G FE	11,240,178	8,710,000	9,576,728	10,495,881		(138,981)			6.500	3.940	AO	119,521	478,790	11/19/2025	10/15/2035	8,993,075
12563D-AB-1	CK Hutchison International 19 Senior Unsecured	M	1.F FE	17,928,756	18,210,000	13,238,896	17,957,800		5,822			3.375	3.458	MS	196,327	611,044	04/14/2025	09/06/2049	18,517,294
12661P-AD-1	CSL Finance PLC Senior Unsecured	C	1.G FE	4,430,384	5,000,000	4,508,344	4,459,947		19,746			4.625	5.647	AO	41,111	231,250	07/02/2024	04/27/2042	5,115,625
12661P-AF-6	CSL Finance PLC Senior Unsecured		1.G FE	2,579,875	2,800,000	2,431,612	2,582,207		2,001			4.950	5.444	AO	24,640	138,600	12/04/2024	04/27/2062	2,869,300
12803R-AL-8	CaixaBank SA CAIXABANK SA		2.A FE	25,289,000	25,000,000	25,360,323	25,270,942		(18,058)			4.885	4.616	JJ	603,840		08/28/2025	07/03/2031	25,610,625
191241-AF-5	Coca-Cola Femsa SAB de CV Senior Unsecured	RA	1.G FE	2,565,270	2,750,000	2,706,365	2,569,327		4,057			5.250	5.847	MN	14,036	144,375	04/23/2025	11/26/2043	2,822,188
192714-AD-5	Colbun SA Senior Unsecured		2.B FE	902,471	1,000,000	945,112	914,829		12,358			3.150	5.457	MS	10,063	15,750	04/23/2025	03/06/2030	1,015,750
192714-AE-3	Colbun SA Senior Unsecured		2.B FE	2,624,501	3,000,000	2,743,549	2,660,335		35,834			3.150	5.367	JJ	42,525	47,250	03/26/2025	01/19/2032	3,047,250
200447-AH-3	Comision Federal de Electricid Senior Unsecured	RA	2.B FE	11,919,473	12,710,000	11,556,745	11,991,641		79,410			3.348	4.549	FA	167,848	338,985	04/23/2025	02/09/2031	12,922,765
202712-BJ-3	Commonwealth Bank of Australia Subordinated		1.G FE	10,827,088	9,964,000	8,189,539	10,713,064		(23,388)			4.316	3.791	JJ	204,272	430,046	12/23/2020	01/10/2048	10,179,023
202712-BL-8	Commonwealth Bank of Australia SUB		1.G FE	3,811,065	3,553,000	2,966,826	3,753,274		(11,644)			3.743	3.226	MS	40,266	132,989	10/28/2020	09/12/2039	3,619,494

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
202712-BQ-7	Commonwealth Bank of Australia Subordinated		1.G FE	2,069,560	2,000,000	1,548,075	2,057,469		(2,930)			3.305	3.067	MS	20,197	66,100	08/25/2021	03/11/2041	2,033,050
202712-BS-3	Commonwealth Bank of Australia Subordinated		1.G FE	8,963,000	10,000,000	9,514,778	9,072,790		109,790			3.784	5.573	MS	112,469	378,400	02/07/2025	03/14/2032	10,189,200
2027A0-JN-0	Commonwealth Bank of Australia Senior Unsecured		1.D FE	3,329,697	3,500,000	2,865,204	3,356,644		4,038			3.900	4.191	JJ	64,079	136,500	06/01/2018	07/12/2047	3,568,250
204429-AA-2	Cia Cervecerias Unidas SA Senior Unsecured	RA	2.B FE	12,273,175	12,685,000	11,533,290	12,313,022		36,659			3.350	3.876	JJ	191,226	374,698	04/14/2025	01/19/2032	12,897,474
210314-AB-6	Consorcio Transmantaro SA Senior Unsecured		2.C FE	23,561,763	21,159,000	21,043,383	22,598,565		(203,602)			4.700	3.477	AO	207,182	994,473	06/10/2021	04/16/2034	2,406,249
21684A-AB-2	Cooperatieve Rabobank UA Subordinated		2.A FE	4,331,111	3,000,000	3,027,938	4,108,682		(45,887)			5.750	3.056	JD	14,375	172,500	08/10/2021	12/01/2043	3,086,250
21684A-AD-8	Cooperatieve Rabobank UA Subordinated		2.A FE	36,745,499	31,750,000	29,897,222	35,952,306		(154,087)			5.250	4.198	FA	680,641	1,666,875	12/06/2021	08/04/2045	32,583,438
21685W-CJ-4	Cooperatieve Rabobank UA Senior Preferred	RA	1.D FE	7,289,492	6,280,000	6,319,158	7,031,398		(34,165)			5.250	4.188	MN	33,886	329,700	02/21/2017	05/24/2041	6,444,850
21688A-BA-9	Cooperatieve Rabobank UA/NY Senior Preferred	C	1.D FE	12,007,208	12,000,000	12,002,114	12,000,114		(5,041)			4.850	4.806	JJ	278,067	582,000	07/18/2024	01/09/2026	12,291,000
21987B-AR-9	Corp Nacional del Cobre de Chi Senior Unsecured	RA	2.A FE	23,140,889	24,830,000	20,626,380	23,156,416		40,290			4.250	4.777	JJ	480,736	949,025	03/26/2025	07/17/2042	25,357,638
22535W-AJ-6	Credit Agricole SA Senior Non Preferred		1.G FE	15,995,775	15,000,000	15,817,515	15,700,989		(234,026)			6.316	4.493	AO	231,587	947,400	09/25/2024	10/03/2029	15,473,700
22535W-AN-7	Credit Agricole SA Senior Non Preferred		1.G FE	27,015,409	26,500,000	27,977,929	26,997,656		(17,752)			5.862	5.593	JJ	742,194	688,785	09/24/2025	01/09/2036	27,276,715
225401-AF-5	UBS Group AG Senior Unsecured		1.F FE	3,206,293	3,200,000	3,183,738	3,201,477		(687)			3.869	3.845	JJ	58,121	123,808	01/09/2018	01/12/2029	3,261,904
225401-AP-3	UBS Group AG SENIOR		1.F FE	9,530,700	10,000,000	9,884,831	9,590,753		60,053			4.194	5.092	AO	104,850	419,400	02/07/2025	04/01/2031	10,209,700
23291K-AJ-4	DH Europe Finance II Sarl Senior Unsecured	C	1.G FE	15,889,859	16,000,000	13,154,362	15,841,856		985			3.250	3.293	MN	66,444	520,000	12/19/2022	11/15/2039	16,260,000
23330J-AA-9	DP World Ltd/United Arab Emira Senior Unsecured	RA	2.B FE	9,038,399	8,380,000	9,528,270	9,013,238		(25,161)			6.850	5.934	JJ	285,420	287,015	04/23/2025	07/02/2037	8,667,015
23636A-BG-5	Danske Bank A/S Senior Preferred		1.E FE	12,484,746	12,300,000	12,491,782	12,419,562		(65,184)			5.427	4.561	MS	222,507	333,761	04/29/2025	03/01/2028	12,633,761
23879A-AA-5	DaVinciRe Holdings Ltd Senior Unsecured		1.G FE	18,736,500	18,750,000	19,335,934	18,739,354		2,854			5.950	5.958	AO	235,521	681,771	02/26/2025	04/15/2035	19,307,813
24668P-AE-7	Koninklijke Ahold Delhaize NV Senior Unsecured	C	2.A FE	13,391,245	12,690,000	13,184,429	13,259,808		(30,729)			5.700	5.218	AO	180,833	723,330	12/22/2021	10/01/2040	13,051,665
251526-BN-8	Deutsche Bank AG/New York NY Subordinated		2.C FE	38,428,377	38,600,000	38,789,190	38,442,567		14,190			4.875	4.910	JD	156,813	1,217,775	10/08/2025	12/01/2032	39,540,875
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred	C	2.A FE	48,420,953	46,264,000	48,451,376	47,886,987		(533,965)			6.720	4.898	JJ	1,407,659	1,554,470	04/29/2025	01/18/2029	47,818,470
251526-CU-1	Deutsche Bank AG/New York NY Senior Non Preferred		2.A FE	62,529,946	59,210,000	63,253,729	61,664,878		(691,248)			6.819	5.251	MN	459,830	4,037,530	03/27/2025	11/20/2029	61,228,765
251526-CV-9	Deutsche Bank AG/New York NY Senior Non Preferred		2.A FE	12,490,918	12,340,000	12,538,552	12,427,034		(63,884)			5.706	5.040	FA	279,692	352,060	02/21/2025	02/08/2028	12,692,060
251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred	M	2.A FE	27,865,656	27,300,000	27,861,293	27,850,039		(15,617)			5.403	5.113	MS	450,700	737,510	09/05/2025	09/11/2035	28,037,510
251526-DB-2	Deutsche Bank AG/New York NY DEUTSCHE BANK NY		2.A FE	10,095,000	10,000,000	10,098,306	10,089,386		(5,614)			4.950	4.731	FA	202,125		08/28/2025	08/04/2031	10,247,500
25156P-AC-7	Deutsche Telekom International Senior Unsecured		2.A FE	27,042,900	22,000,000	25,729,909	24,714,298		(410,307)			8.750	5.576	JD	85,556	1,925,000	04/25/2025	06/15/2030	22,962,500
25160P-AN-7	Deutsche Bank AG/New York NY Senior Non Preferred		2.A FE	18,748,688	18,320,000	18,603,414	18,522,976		(225,712)			7.146	5.013	JJ	610,935	654,574	05/19/2025	07/13/2027	18,974,574
25160P-AQ-0	Deutsche Bank AG/New York NY Senior Non Preferred		2.A FE	68,392,968	67,730,000	69,145,110	68,220,873		(172,095)			5.373	4.992	JJ	1,728,588	1,819,566	03/27/2025	01/10/2029	69,549,566
268317-AE-4	Electricite de France SA Senior Unsecured	C	2.A FE	9,912,400	10,000,000	10,023,687	9,941,362		2,667			5.600	5.661	JJ	239,556	560,000	01/21/2010	01/27/2040	10,280,000
268317-AK-0	Electricite de France SA Senior Unsecured		2.A FE	15,035,934	16,790,000	15,001,266	15,062,717		21,451			4.875	5.802	JJ	361,510	146,250	10/08/2025	01/22/2044	17,199,256
268317-AP-9	Electricite de France SA Senior Unsecured	C	2.A FE	19,580,400	20,000,000	19,724,616	19,744,659		19,905			4.750	4.916	AO	205,833	950,000	10/07/2015	10/13/2035	20,475,000
268317-AU-8	Electricite de France SA Senior Unsecured		2.A FE	12,499,777	12,710,000	12,810,026	12,547,036		47,260			4.500	5.010	MS	158,875	571,950	02/21/2025	09/21/2028	12,995,975
268317-AV-6	Electricite de France SA Senior Unsecured		2.A FE	2,917,830	3,000,000	2,808,791	2,938,774		3,351			4.875	5.095	MS	40,625	146,250	09/18/2018	09/21/2038	3,073,125
268317-AY-0	Electricite de France SA Senior Unsecured		2.A FE	39,193,595	38,600,000	40,254,180	39,092,777		(103,185)			5.650	5.214	AO	418,006	2,180,900	04/10/2025	04/22/2029	39,690,450
268317-AZ-7	Electricite de France SA Senior Unsecured	C	2.A FE	33,964,640	34,000,000	36,230,179	33,969,266		2,787			5.950	5.964	AO	387,742	2,023,000	04/15/2024	04/22/2034	35,011,500
268317-BB-9	Electricite de France SA Senior Unsecured		2.A FE	53,155,448	55,210,000	54,382,457	53,166,102		10,115			6.000	6.255	AO	634,915	1,187,400	12/12/2025	04/22/2064	56,866,300
26835P-AH-3	EDP FINANCE BV Senior Unsecured		2.B FE	6,239,448	6,840,000	6,514,516	6,406,423		166,975			1.710	4.981	JJ	51,009	58,482	02/21/2025	01/24/2028	6,898,482
279158-AN-9	Ecopetrol SA Senior Unsecured		3.B FE	32,156,378	27,500,000	27,944,843	29,950,761		(536,620)			6.875	4.461	AO	325,608	1,890,625	11/17/2021	04/29/2030	28,445,313
28504D-AB-9	Electricite de France SA Senior Unsecured		2.A FE	20,540,302	20,000,000	20,681,054	20,423,739		(116,563)			5.700	4.717	MN	120,333	1,140,000	04/24/2025	05/23/2028	20,570,000
28504D-AD-5	Electricite de France SA Senior Unsecured	C	2.A FE	62,713,071	56,870,000	63,080,670	62,648,418		(53,808)			6.900	6.123	MN	414,203	3,177,450	09/09/2025	05/23/2053	58,832,015
28504D-AF-0	Electricite de France SA Senior Unsecured		2.A FE	9,416,099	9,000,000	9,442,830	9,412,385		(3,714)			5.750	5.097	JJ	241,500		12/17/2025	01/13/2035	9,258,750
28504D-AG-8	Electricite de France SA Senior Unsecured	C	2.A FE	14,861,706	14,220,000	14,868,159	14,861,164		(542)			6.375	6.041	JJ	423,045	79,688	10/08/2025	01/13/2055	14,673,263
29245V-AE-5	Empresa Nacional de Telecomuni Senior Unsecured	RA	2.C FE	25,070,252	25,100,000	22,422,834	25,080,062		2,605			3.050	3.063	MS	227,538	765,550	09/28/2021	09/14/2032	12,741,388
29249B-AA-3	ENA Master Trust Senior Secured	RA	2.C FE	13,045,858	13,370,000	10,362,218	13,004,103		(781)			4.000	4.146	MN	62,393	534,800	04/23/2025	05/19/2048	13,637,400
29266M-AF-6	Iberdrola International BV Senior Unsecured		2.A FE	6,676,140	6,000,000	6,861,754	6,393,618		(26,289)			6.750	5.905	JJ	186,750	405,000	11/06/2009	07/15/2036	6,202,500
29278G-AF-5	Enel Finance International NV Senior Unsecured		2.A FE	25,004,515	26,050,000	25,718,753	25,271,071		266,556			3.500	4.913	AO	215,274	911,750	03/10/2025	04/06/2028	26,505,875
29359U-AB-5	Enstar Group Ltd Senior Unsecured		2.B FE	3,874,792	4,000,000	4,033,067	3,914,799		22,029			4.950	5.644	JD	16,500	198,000	02/28/2024	06/01/2029	4,099,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29359U-AD-1	Enstar Group Ltd Jr Subordinated		2.C FE	35,702,882	35,602,000	37,352,177	35,697,574		(5,309)			7.500	7.455	AO	667,538	1,431,497	03/24/2025	04/01/2045	36,937,075
29446M-AG-7	Equinor ASA Senior Unsecured	C	1.D FE	15,128,026	17,390,000	14,755,817	15,206,501		97,029			3.625	4.811	AO	148,842	630,388	08/09/2024	04/06/2040	17,705,194
29446M-AJ-1	Equinor ASA Senior Unsecured	C	1.D FE	6,166,745	6,500,000	6,492,980	6,487,276		214,735			1.750	5.193	JJ	50,240	113,750	06/26/2024	01/22/2026	6,556,875
30216K-AF-9	Export-Import Bank of India Senior Unsecured	RA	2.C FE	3,390,768	3,800,000	3,427,127	3,552,716		43,953			2.250	3.678	JJ	39,900	85,500	02/17/2022	01/13/2031	3,842,750
31503A-AA-2	Fermaca Enterprises S de RL de Senior Secured		2.B FE	10,320,918	9,918,309	10,085,410	10,192,756		(17,858)			6.375	5.829	MS	159,829	632,292	07/18/2019	03/30/2038	187,839
31575F-AA-4	Fidelis Insurance Holdings Ltd SENIOR		2.C FE	64,950,735	67,000,000	66,593,397	65,371,300		278,270			4.875	5.487	JD	9,073	3,266,250	02/13/2025	06/30/2030	68,633,125
31575F-AC-0	Fidelis Insurance Holdings Ltd Unsecured		2.C FE	62,167,627	62,145,000	67,213,627	62,166,678		(949)			7.750	7.741	JD	214,055	2,434,876	06/12/2025	06/15/2055	64,553,119
344045-AA-7	Flutter Treasury DAC Senior Secured		2.C FE	15,319,200	15,000,000	15,491,502	15,246,586		(72,614)			6.375	5.599	AO	201,875	956,250	04/07/2025	04/29/2029	15,037,188
344045-AB-5	Flutter Treasury DAC Senior Secured		2.C FE	115,000,000	115,000,000	116,678,149	115,000,000					5.875	5.875	AO	1,426,319	2,458,524	07/24/2025	06/04/2031	115,919,601
344419-AC-0	Fomento Economico Mexicano SAB Senior Unsecured	RA	2.A FE	11,939,031	11,870,000	8,780,060	11,864,207		(8,862)			3.500	3.456	JJ	190,415	379,225	04/23/2025	01/16/2050	12,077,725
35177P-AL-1	Orange SA Senior Unsecured		2.A FE	3,768,630	3,000,000	3,611,480	3,297,564		(46,958)			9.000	6.690	MS	90,000	270,000	07/28/2004	03/01/2031	3,135,000
358070-AB-6	Fresnillo PLC Senior Unsecured	RA	2.B FE	47,563,741	46,905,000	37,550,759	47,484,834		(18,880)			4.250	4.160	AO	492,828	1,993,463	03/26/2025	10/02/2050	47,901,731
36164Q-NA-2	GE Capital International Fundi Senior Unsecured	C	1.G FE	7,447,639	7,067,000	6,905,142	7,316,275		(20,550)			4.418	3.979	MN	39,895	312,220	03/25/2021	11/15/2035	7,223,110
40049J-BA-4	Grupo Televisa SAB Senior Unsecured		3.A FE	41,492,113	35,689,000	23,680,929	40,747,239		(178,889)			5.000	3.927	MN	237,927	1,784,450	11/17/2021	05/13/2045	36,581,225
40049J-BE-6	Grupo Televisa SAB Senior Unsecured		3.A FE	13,018,915	10,665,000	7,079,862	12,728,751		(54,596)			5.250	3.957	MN	57,547	559,913	03/03/2020	05/24/2049	12,740,894
40053X-AA-7	Grupo Energia Bogota SA ESP Senior Unsecured	RA	2.C FE	32,437,579	31,294,000	30,969,290	31,741,643		(113,647)			4.875	4.465	MN	194,936	1,525,583	03/26/2025	05/15/2030	32,056,791
404280-BT-5	HSBC Holdings PLC Senior Unsecured		1.G FE	961,120	1,000,000	1,009,616	973,428		6,792			4.583	5.434	JD	1,528	45,830	02/28/2024	06/19/2029	1,022,915
404280-CT-4	HSBC Holdings PLC Senior Unsecured		1.G FE	3,347,120	4,000,000	3,664,199	3,478,007		67,121			2.804	5.231	MN	11,528	112,160	12/28/2023	05/24/2032	4,056,080
404280-DZ-9	HSBC Holdings PLC Senior Unsecured		1.G FE	15,180,412	15,000,000	15,160,719	15,054,170		(83,780)			5.887	5.286	FA	336,050	883,050	12/19/2024	08/14/2027	15,441,525
44287G-AA-4	Howden UK Refinance PLC / Howd Senior Secured		4.B FE	10,059,100	10,000,000	10,299,091	10,050,134		(8,966)			7.250	7.068	FA	273,889	362,500	04/07/2025	02/15/2031	10,362,500
45262B-AH-6	Imperial Brands Finance PLC Senior Unsecured	C	2.B FE	6,458,607	6,160,000	6,447,028	6,451,404		(7,203)			5.875	5.161	JJ	180,950		09/22/2025	07/01/2034	6,340,950
45262B-AK-9	Imperial Brands Finance PLC Senior Unsecured	C	2.B FE	14,965,301	14,640,000	15,041,490	14,958,420		(6,881)			5.625	5.323	JJ	411,750		09/09/2025	07/01/2035	15,051,750
456472-AB-5	Industrias Penoles SAB de CV Senior Unsecured	RA	2.B FE	6,554,828	6,600,000	6,490,419	6,558,490		6,657			4.150	4.332	MS	82,931	253,150	04/23/2025	09/12/2029	6,736,950
456472-AC-3	Industrias Penoles SAB de CV Senior Unsecured	C	2.B FE	6,621,250	6,000,000	5,685,563	6,555,696		(12,566)			5.650	4.972	MS	102,642	339,000	03/11/2020	09/12/2049	6,169,500
456472-AD-1	Industrias Penoles SAB de CV Senior Unsecured		2.B FE	4,002,575	3,450,000	2,902,378	3,946,919		(12,380)			4.750	3.829	FA	66,005	163,875	08/26/2021	08/06/2050	3,531,938
456837-BL-6	ING Groep NV Senior Unsecured		1.G FE	10,060,200	10,000,000	10,322,415	10,048,626		(11,574)			5.335	5.169	MS	151,158	533,500	02/07/2025	03/19/2030	10,266,750
456837-BM-4	ING Groep NV Senior Unsecured		1.G FE	20,000,000	20,000,000	20,823,162	20,000,000					5.550	5.550	MS	314,500	1,110,000	03/11/2024	03/19/2035	20,555,000
456837-BR-3	ING Groep NV Senior Unsecured		1.G FE	13,600,000	13,600,000	13,937,515	13,600,000					5.066	5.066	MS	183,727	344,488	03/18/2025	03/25/2031	13,944,488
45685N-AA-4	ING Groep NV SENIOR		1.G FE	32,936,250	30,000,000	30,001,575	30,010,648		(762,544)			4.625	2.043	JJ	674,479	1,387,500	01/18/2022	01/06/2026	30,693,750
456873-AF-5	Trane Technologies Financing L Senior Unsecured		1.G FE	6,551,076	6,500,000	5,592,423	6,544,372		(1,121)			4.500	4.452	MS	81,250	292,500	03/22/2019	03/21/2049	6,646,250
461127-F#-4	Intertek Finance PLC GTD SR NTS SER B		2.A	15,000,000	15,000,000	14,365,046	15,000,000					2.330	2.330	MS	102,908	349,500	12/02/2021	03/15/2028	15,174,750
461127-F@-6	Intertek Finance PLC GTD SR NTS SER A		2.A	10,000,000	10,000,000	9,791,284	10,000,000					2.240	2.240	JJ	104,533	224,000	12/02/2021	01/13/2027	10,112,000
461127-G*-7	Intertek Finance PLC GTD SR NTS SER C		2.A	18,000,000	18,000,000	16,907,987	18,000,000					2.470	2.470	MS	130,910	444,600	12/02/2021	03/15/2029	18,222,300
46115H-CF-2	Intesa Sanpaolo SpA Senior Preferred		1.G FE	57,832,533	48,720,000	59,639,126	57,702,794		(99,075)			7.800	6.377	MN	348,348	3,800,160	02/21/2025	11/28/2053	50,620,080
46590X-AU-0	JBS USA Holding Lux Sarl/ JBS Senior Unsecured	RA	2.C FE	7,272,615	7,750,000	7,259,467	7,389,184		50,873			3.625	4.514	JJ	129,543	280,938	08/23/2023	01/15/2032	7,890,469
471105-AC-0	Japan Tobacco Inc Senior Unsecured		1.F FE	30,224,786	30,000,000	30,575,664	30,190,665		(34,121)			4.850	4.547	MN	185,917	848,750	07/11/2025	05/15/2028	30,727,500
48021P-A*-9	JONES LANG LASALLE FINANCE BV GTD SR NTS SER A		2.A	10,136,250	10,575,917	10,385,013	10,575,917				1,254,612	1.960	1.960	MN	26,487	200,963	06/27/2017	06/27/2027	10,159,428
48021P-A@-7	JONES LANG LASALLE FINANCE BV GTD SR NTS SER B		2.A	19,151,350	19,976,733	19,114,465	19,976,733				2,369,823	2.210	2.210	MN	56,412	428,015	06/27/2017	06/27/2029	19,200,729
48126P-AA-0	KazMunayGas National Co JSC Senior Unsecured		2.B FE	17,707,212	17,062,000	15,432,816	17,463,826		(52,535)			3.500	3.112	AO	127,728	597,170	11/22/2021	04/14/2033	17,360,585
500472-AC-9	KONINKLIJKE PHILIPS NV Senior Unsecured		2.A FE	4,949,875	5,000,000	5,617,239	4,967,470		1,652			6.875	6.955	MS	105,035	343,750	03/06/2008	03/11/2038	5,171,875
50247V-AB-5	LYB International Finance BV Senior Unsecured	C	2.B FE	11,412,664	11,600,000	10,036,565	11,400,388		6,484			5.250	5.400	JJ	280,817	609,000	09/13/2024	07/15/2043	11,904,500
50247V-AC-3	LYB International Finance BV Senior Unsecured		2.B FE	4,010,524	4,300,000	3,581,478	4,021,988		8,771			4.875	5.439	MS	61,723	209,625	09/06/2024	03/15/2044	4,404,813
532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured		2.C FE	1,795,952	1,524,820	1,581,877	1,696,588		(21,784)			5.875	3.255	JAJO	21,400	89,576	03/18/2021	07/05/2034	47,352
539439-AX-7	Lloyds Banking Group PLC Senior Unsecured		1.G FE	62,484,067	60,660,000	62,923,631	62,055,466		(428,601)			5.871	4.747	MS	1,137,653	1,780,674	04/29/2025	03/06/2029	62,440,674
53944Y-AE-3	Lloyds Banking Group PLC Subordinated		2.A FE	10,000,000	10,000,000	8,275,615	10,000,000					4.344	4.344	JJ	207,547	434,400	01/04/2018	01/09/2048	10,217,200
53944Y-AX-1	Lloyds Banking Group PLC Senior Unsecured		1.G FE	60,000,000	60,000,000	63,257,142	60,000,000					5.679	5.679	JJ	1,665,840	3,407,400	01/02/2024	01/05/2035	61,703,700
552081-AM-3	LyondellBasell Industries NV Senior Unsecured	C	2.B FE	24,142,629	27,525,000	20,894,062	24,213,380		44,083			4.625	5.447	FA	442,025	1,273,031	09/13/2024	02/26/2055	28,161,516

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
55276V-AK-8	MDGH GMTN RSC Ltd Senior Unsecured	RA	1.C FE	6,014,897	6,300,000	4,832,997	5,997,832		1,725			3.700	3.963	MN	34,965	233,100	04/23/2025	11/07/2049	6,416,550
55607P-AD-3	Macquarie Bank Ltd Subordinated		2.A FE	14,768,324	15,000,000	13,647,725	14,829,224		13,961			3.052	3.184	MS	150,057	457,800	05/27/2021	03/03/2036	15,228,900
55607P-AG-0	Macquarie Group Ltd Senior Unsecured	C	1.F FE	11,490,400	11,500,000	10,456,129	11,494,009		835			2.691	2.700	JD	6,877	309,465	06/22/2021	06/23/2032	11,654,733
55608J-AP-3	Macquarie Group Ltd Senior Unsecured		1.F FE	509,997	500,000	509,237	509,672		(326)			5.033	4.346	JJ	11,604		11/19/2025	01/15/2030	512,583
55608J-BQ-0	Macquarie Group Ltd Senior Unsecured		1.F FE	40,000,000	40,000,000	43,595,280	40,000,000					6.255	6.255	JD	166,800	2,502,000	11/29/2023	12/07/2034	41,251,000
566007-AC-4	MARB BondCo PLC Senior Unsecured		3.A FE	3,689,538	3,900,000	3,539,623	3,780,166		20,490			3.950	4.636	JJ	65,043	154,050	03/09/2021	01/29/2031	3,977,025
602736-AA-8	Minejesa Capital BV Senior Secured		2.C FE	6,927,348	6,976,240	6,949,772	6,953,016		4,578			4.625	4.776	FA	126,372	322,651	01/19/2022	08/10/2030	696,687
60284M-AB-8	Minera Mexico SA de CV Senior Unsecured	RA	2.A FE	8,885,970	9,000,000	7,628,158	8,898,208		2,284			4.500	4.578	JJ	174,375	405,000	09/19/2019	01/26/2050	9,202,500
632525-AS-0	National Australia Bank Ltd SUB		1.G FE	7,662,240	8,500,000	8,283,703	7,765,879		61,763			3.933	5.134	FA	138,365	334,305	12/12/2023	08/02/2034	8,667,153
632525-AU-5	National Australia Bank Ltd Subordinated		1.G FE	15,263,580	18,000,000	16,350,453	15,964,641		374,568			2.332	5.075	FA	151,580	419,760	02/12/2024	08/21/2030	18,209,880
632525-AW-1	National Australia Bank Ltd Subordinated		1.G FE	20,723,018	21,000,000	14,887,276	20,777,541		11,699			2.648	2.734	JJ	257,959	556,080	02/05/2021	01/14/2041	21,278,040
632525-AY-7	National Australia Bank Ltd Subordinated		1.G FE	1,534,395	1,500,000	1,380,146	1,520,322		(3,457)			2.990	2.718	MN	4,983	44,850	09/23/2021	05/21/2031	1,522,425
632525-BB-6	National Australia Bank Ltd Subordinated		1.G FE	6,218,250	7,500,000	6,872,039	6,360,563		74,998			3.347	5.172	JJ	117,842	251,025	01/18/2024	01/12/2037	7,625,513
63861V-AN-7	Nationwide Building Society NATIONWIDE BLDG SOCIETY		1.G FE	5,010,877	5,000,000	5,170,691	5,010,492		(385)			5.537	5.508	JJ	128,428		07/08/2025	07/14/2036	5,138,425
639057-AF-5	NatWest Group PLC Senior Unsecured	C	1.G FE	12,489,277	12,320,000	12,637,534	12,436,465		(52,811)			5.516	4.944	MS	171,781	679,571	02/21/2025	09/30/2028	12,659,786
639057-AK-4	NatWest Group PLC Senior Unsecured		1.G FE	12,490,240	12,190,000	12,705,666	12,423,143		(67,096)			5.808	5.041	MS	212,399	707,995	02/21/2025	09/13/2029	12,543,998
639057-AP-3	NatWest Group PLC Subordinated		2.A FE	4,674,905	4,526,000	4,754,563	4,646,245		(28,660)			6.475	5.544	JD	24,422	293,059	02/21/2025	06/01/2034	4,672,529
63906Y-AP-3	NatWest Markets PLC Senior Unsecured		1.E FE	16,000,000	16,000,000	16,439,954	16,000,000					5.022	5.022	MS	223,200	401,760	03/18/2025	03/21/2030	16,401,760
654579-AK-7	Nippon Life Insurance Co Subordinated		1.G FE	61,190,026	61,200,000	54,855,714	61,190,993		233			2.900	2.901	MS	517,650	1,774,800	09/16/2021	09/16/2051	62,087,400
65557F-AH-9	Nordea Bank Abp Subordinated		1.G FE	4,900,300	5,000,000	5,003,321	4,906,710		6,410			4.625	4.919	MS	69,375	115,625	05/16/2025	09/13/2033	5,115,625
685218-AB-5	Orange SA Senior Unsecured		2.A FE	2,173,560	2,000,000	1,973,045	2,131,872		(4,620)			5.500	4.935	FA	44,306	110,000	06/05/2014	02/06/2044	2,055,000
69313Q-AA-7	PA Autopista Rio Magdalena Senior Secured		3.B FE	13,933,204	13,912,371	11,790,734	13,732,906		19,595		1,957,116	6.050	6.276	JD	39,202	1,113,525	06/10/2021	06/15/2036	1,462,190
69370P-AA-9	Pertamina Persero PT Senior Unsecured	RA	2.B FE	17,182,089	17,000,000	18,147,988	17,180,501		(1,588)			6.450	6.351	MN	94,421	596,625	06/20/2025	05/30/2044	17,548,250
69370P-AE-1	Pertamina Persero PT Senior Unsecured		2.B FE	4,000,000	4,000,000	3,394,837	4,000,000					4.700	4.700	JJ	78,856	188,000	07/23/2019	07/30/2049	4,094,000
69370R-AE-7	Pertamina Persero PT Senior Unsecured	RA	2.B FE	3,977,500	3,700,000	3,140,224	3,947,392		(6,010)			4.700	4.248	JJ	72,941	173,900	06/18/2020	07/30/2049	3,786,950
69370R-AG-2	Pertamina Persero PT Senior Unsecured	RA	2.B FE	1,375,215	1,500,000	1,173,860	1,376,200		1,627			4.175	4.712	JJ	27,833	52,188	03/26/2025	01/21/2050	1,531,313
69370R-AJ-6	Pertamina Persero PT Senior Unsecured	RA	2.B FE	3,015,000	3,000,000	2,238,122	3,014,176		(192)			4.150	4.124	FA	43,575	124,500	06/17/2020	02/25/2060	3,062,250
714264-AK-4	Pernod Ricard SA Senior Unsecured		2.A FE	2,998,350	2,700,000	2,623,386	2,917,628		(8,865)			5.500	4.775	JJ	68,475	148,500	06/05/2014	01/15/2042	2,774,250
71568P-AB-5	Perusahaan Perseroan Persero P Senior Unsecured	RA	2.B FE	4,788,061	4,300,000	4,022,236	4,717,093		(17,582)			5.250	4.411	AO	42,015	225,750	04/14/2025	10/24/2042	4,412,875
71568P-AC-3	Perusahaan Perseroan Persero P Senior Unsecured		2.B FE	3,435,153	3,530,000	3,520,423	3,473,363		38,209			4.125	5.354	MN	18,606	145,613	01/09/2025	05/15/2027	3,602,806
71568P-AD-1	Perusahaan Perseroan Persero P Senior Unsecured		2.B FE	1,199,151	1,450,000	1,325,678	1,202,746		3,596			5.250	6.771	MN	9,727	76,125	04/23/2025	05/15/2047	1,488,063
71568P-AP-4	Perusahaan Perseroan Persero P Senior Unsecured	RA	2.B FE	18,173,904	18,600,000	13,805,264	18,212,478		9,001			4.000	4.136	JD	2,067	744,000	09/29/2021	06/30/2050	18,972,000
71647N-BD-0	Petrobras Global Finance BV Senior Unsecured		3.B FE	3,446,643	3,000,000	2,973,053	3,402,928		(8,555)			6.900	5.821	MS	58,650	207,000	09/20/2024	03/19/2049	3,103,500
716743-AR-0	Petronas Capital Ltd Senior Unsecured	RA	1.G FE	45,898,016	37,200,000	32,734,095	44,949,271		(221,449)			4.550	3.266	AO	329,117	1,647,100	04/23/2025	04/21/2050	38,046,300
716973-AF-9	Pfizer Investment Enterprises Senior Unsecured		1.F FE	25,944,580	26,300,000	25,324,977	25,947,110		2,548			5.110	5.228	MN	156,792	761,390	10/30/2025	05/19/2043	26,971,965
716973-AG-7	Pfizer Investment Enterprises Senior Unsecured		1.F FE	2,995,530	3,000,000	2,840,027	2,995,702		69			5.300	5.310	MN	18,550	159,000	05/16/2023	05/19/2053	3,079,500
716973-AH-5	Pfizer Investment Enterprises Senior Unsecured		1.F FE	3,530,052	3,600,000	3,345,934	3,531,441		554			5.340	5.460	MN	22,428	192,240	05/16/2023	05/19/2063	3,696,120
74348D-AA-5	Promigas SA ESP / Gases del Pa Senior Unsecured	RA	2.C FE	6,723,173	6,730,000	6,347,461	6,726,644		718			3.750	3.763	AO	52,578	252,375	10/15/2020	10/16/2029	6,856,188
74365P-AA-6	Prosus NV Senior Unsecured	RA	2.B FE	3,823,284	4,000,000	3,846,846	3,846,187		22,903			3.680	4.715	JJ	65,422	110,400	04/23/2025	01/21/2030	4,073,600
74365P-AG-3	Prosus NV Senior Unsecured		2.B FE	7,883,874	8,000,000	7,897,907	7,928,846		44,972			3.257	4.128	JJ	117,252	195,420	04/23/2025	01/19/2027	8,130,280
74730D-AE-3	QatarEnergy Senior Unsecured	RA	1.C FE	64,778,600	65,000,000	50,084,405	64,816,823		9,021			3.125	3.148	JJ	953,559	2,031,250	09/29/2021	07/12/2041	66,015,625
74977R-DN-1	Cooperatieve Rabobank UA Senior Non Preferred		1.G FE	19,382,499	19,490,000	19,401,849	19,391,277		8,778			3.649	3.885	AO	167,920		10/16/2025	04/06/2028	19,845,595
74977R-DR-2	Cooperatieve Rabobank UA Senior Non Preferred		1.G FE	39,561,169	39,680,000	40,084,732	39,591,850		30,682			4.655	4.733	FA	661,879	864,434	11/19/2025	08/22/2028	40,603,552
74977R-DS-0	Cooperatieve Rabobank UA COOPERATIEVE RABOBANK UA	C	1.G FE	6,256,598	6,120,000	6,301,120	6,223,006		(33,592)			5.564	4.734	FA	116,343	170,258	03/27/2025	02/28/2029	6,290,258
74977R-DT-8	Cooperatieve Rabobank UA Senior Unsecured		1.G FE	10,115,200	10,000,000	10,344,903	10,092,422		(22,778)			5.447	5.128	MS	175,514	544,700	02/13/2025	03/05/2030	10,272,350
74977R-DU-5	Cooperatieve Rabobank UA Sr Non Preferred		1.G FE	20,000,000	20,000,000	21,075,026	20,000,000					5.710	5.710	JJ	507,556	571,000	01/13/2025	01/21/2033	20,571,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
75735G-AA-6	Rede D'or Finance Sarl Senior Unsecured		3.A FE	7,698,326	8,000,000	7,751,440	7,731,710		33,383			4.500	5.426	JJ	159,000	238,500	06/05/2025	01/22/2030	8,180,000
759470-BB-2	Reliance Industries Ltd Senior Unsecured		2.B FE	675,034	800,000	730,914	686,178		11,144			2.875	5.696	JJ	10,797	11,500	04/14/2025	01/12/2032	811,500
75968N-AD-3	RenaissanceRe Holdings Ltd Senior Unsecured		1.G FE	338,373	300,000	293,714	314,583		(4,613)			3.600	1.945	AO	2,280	10,800	08/25/2020	04/15/2029	305,400
75968N-AE-1	RenaissanceRe Holdings Ltd Senior Unsecured		1.G FE	7,478,025	7,500,000	7,849,214	7,482,542		1,835			5.750	5.789	JD	31,146	431,250	05/31/2023	06/05/2033	7,715,625
75968N-AG-6	RenaissanceRe Holdings Ltd Senior Unsecured		1.G FE	14,758,266	14,050,000	14,700,949	14,750,478		(7,788)			5.800	5.102	AO	203,725		12/23/2025	04/01/2035	14,457,450
767201-AL-0	Rio Tinto Finance USA Ltd Senior Unsecured	C	1.F FE	13,902,999	12,675,000	12,675,594	13,616,979		(44,987)			5.200	4.499	MN	108,019	659,100	06/21/2024	11/02/2040	13,004,550
767201-AT-3	Rio Tinto Finance USA Ltd Senior Unsecured	C	1.F FE	4,224,831	4,250,000	2,644,911	4,227,232		594			2.750	2.779	MN	19,155	116,875	12/20/2021	11/02/2051	4,308,438
76720A-AG-1	Rio Tinto Finance USA PLC Senior Unsecured	C	1.F FE	6,830,220	7,000,000	6,029,184	6,860,186		5,370			4.125	4.290	FA	104,271	288,750	10/30/2018	08/21/2042	7,144,375
780097-BG-5	NatWest Group PLC Senior Unsecured		1.G FE	486,312	500,000	508,749	490,734		2,433			4.892	5.500	MN	2,922	24,460	02/28/2024	05/18/2029	512,230
780097-BL-4	NatWest Group PLC Senior Unsecured		1.G FE	4,830,100	5,000,000	5,021,995	4,857,381		27,281			4.445	5.186	MN	32,720	222,250	01/21/2025	05/08/2030	5,111,125
78009P-EH-0	NatWest Group PLC Senior Unsecured	C	1.G FE	25,068,324	24,900,000	25,466,313	25,037,002		(31,322)			5.076	4.881	JJ	540,679	631,962	03/10/2025	01/27/2030	25,531,962
78448T-AF-9	SMBC Aviation Capital Finance Senior Unsecured		2.A FE	8,456,970	8,400,000	8,026,327	8,419,867		(8,602)			2.300	2.191	JD	8,587	193,200	07/13/2021	06/15/2028	8,496,600
78448T-AG-7	SMBC Aviation Capital Finance Senior Unsecured		2.A FE	6,166,680	6,700,000	6,582,231	6,509,819		229,898			1.900	5.637	AO	26,874	127,300	06/26/2024	10/15/2026	6,763,650
78448T-AH-5	SMBC Aviation Capital Finance Senior Unsecured		2.A FE	10,003,451	10,000,000	10,268,441	10,006,366		(1,693)			5.450	5.418	MN	87,806	545,000	03/04/2025	05/03/2028	10,272,500
78448T-AK-8	SMBC Aviation Capital Finance Senior Unsecured		2.A FE	26,861,530	28,000,000	29,276,730	27,058,864		92,547			5.700	6.258	JJ	691,600	1,596,000	02/12/2024	07/25/2033	28,798,000
78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured		2.A FE	9,997,400	10,000,000	10,271,650	9,998,232		486			5.300	5.306	AO	129,556	530,000	03/26/2024	04/03/2029	10,265,000
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured		2.A FE	37,453,572	35,910,000	37,535,463	37,174,688		(278,885)			6.534	4.690	JJ	1,114,521	784,407	10/16/2025	01/10/2029	37,083,180
80281L-AV-7	Santander UK Group Holdings PL Senior Unsecured		2.A FE	20,198,200	20,000,000	20,858,754	20,167,220		(30,980)			5.694	5.473	AO	240,413	854,100	02/13/2025	04/15/2031	20,569,400
80414L-2E-4	Saudi Arabian Oil Co Senior Unsecured	RA	1.E FE	9,484,125	10,000,000	9,096,670	9,513,578		17,431			4.250	4.729	AO	88,542	361,250	04/23/2025	04/16/2039	10,212,500
80414L-2F-1	Saudi Arabian Oil Co Senior Unsecured	RA	1.E FE	16,957,500	15,000,000	12,420,333	16,722,521		(46,352)			4.375	3.640	AO	136,719	656,250	06/25/2020	04/16/2049	15,328,125
822582-AD-4	Shell International Finance BV Senior Unsecured	C	1.D FE	25,840,659	23,100,000	26,005,151	24,963,062		(101,220)			6.375	5.479	JD	65,450	2,064,375	08/22/2019	12/15/2038	23,836,313
822582-AT-9	Shell International Finance BV Senior Unsecured	C	1.D FE	30,884,639	35,549,000	28,648,335	31,257,026		165,352			3.625	4.670	FA	465,346	1,288,651	09/23/2024	08/21/2042	36,193,326
822582-AY-8	Shell International Finance BV Senior Unsecured	C	1.D FE	6,398,420	6,125,000	5,485,842	6,338,876		(8,013)			4.550	4.266	FA	107,604	278,688	03/29/2017	08/12/2043	6,264,344
822582-BF-8	Shell International Finance BV Senior Unsecured	C	1.D FE	12,709,843	13,900,000	12,061,227	12,748,258		34,060			4.375	5.048	MN	84,462	608,125	09/13/2024	05/11/2045	14,204,063
822582-BQ-4	Shell International Finance BV Senior Unsecured	C	1.D FE	41,610,588	43,610,000	35,501,662	41,690,277		51,499			4.000	4.313	MN	247,123	1,744,400	09/13/2024	05/10/2046	44,482,200
822582-BT-8	Shell International Finance BV Senior Unsecured		1.D FE	3,122,910	3,250,000	3,239,712	3,230,384		53,212			2.875	4.598	MN	13,237	93,438	12/07/2023	05/10/2026	3,296,719
822582-BY-7	Shell International Finance BV Senior Unsecured	C	1.D FE	10,422,915	11,000,000	8,412,304	10,530,389		13,576			3.750	4.051	MS	124,896	412,500	08/22/2019	09/12/2046	11,206,250
822582-CH-3	Shell International Finance BV Senior Unsecured		1.D FE	4,297,360	4,000,000	2,749,778	4,259,828		(7,538)			3.250	2.871	AO	30,694	130,000	09/10/2020	04/06/2050	4,065,000
82481L-AD-1	Shire Acquisitions Investments Senior Unsecured		2.A FE	2,862,810	3,000,000	2,982,775	2,962,413		49,606			3.200	4.978	MS	26,133	96,000	12/07/2023	09/23/2026	3,048,000
82620K-AT-0	Siemens Financieringsmaatschap GTD NTS	C	1.D FE	31,415,740	32,700,000	27,763,104	31,465,880		32,891			4.200	4.473	MS	400,575	1,373,400	09/23/2024	03/16/2047	33,386,700
85771P-AC-6	Equinor ASA Senior Unsecured	C	1.D FE	24,162,998	19,115,000	19,045,410	23,137,668		(220,899)			5.100	3.239	FA	362,866	974,865	09/23/2024	08/17/2040	19,602,433
85771P-AE-2	Equinor ASA Senior Unsecured	C	1.D FE	3,053,454	3,265,000	2,903,919	3,107,653		6,542			4.250	4.683	MN	14,647	138,759	03/08/2016	11/23/2041	3,334,381
85771P-AL-6	Equinor ASA Senior Unsecured	C	1.D FE	1,454,586	1,625,000	1,370,982	1,493,740		4,834			3.950	4.632	MN	8,202	64,188	03/08/2016	05/15/2043	1,657,094
85771P-AQ-5	Equinor ASA Senior Unsecured	C	1.D FE	3,240,624	3,000,000	2,797,749	3,195,278		(7,171)			4.800	4.275	MN	21,200	144,000	10/23/2018	11/08/2043	3,072,000
86964W-AF-9	Suzano Austria GmbH Senior Unsecured	RA	2.C FE	25,710,485	25,376,000	26,142,223	25,636,876		(72,357)			6.000	5.594	JJ	702,069	1,219,560	03/26/2025	01/15/2029	26,137,280
86964W-AH-5	Suzano Austria GmbH Senior Unsecured	RA	2.C FE	23,568,281	22,450,000	22,503,132	22,879,443		(119,200)			5.000	4.422	JJ	517,597	938,750	04/23/2025	01/15/2030	23,011,250
86964W-AJ-1	Suzano Austria GmbH Senior Unsecured	RA	2.C FE	26,648,185	27,280,000	25,769,365	26,619,387		73,902			3.750	4.252	JJ	471,717	882,375	04/23/2025	01/15/2031	27,791,500
87088Q-AB-0	Swiss RE Subordinated Finance Unsecured		2.A FE	7,600,000	7,600,000	7,903,431	7,600,000					6.191	6.190	AO	117,629	235,258	03/24/2025	04/01/2046	7,835,258
87124V-AF-6	Sydney Airport Finance Co Pty GTD SR SECD NTS	C	2.A FE	9,073,050	9,000,000	8,979,776	9,000,931		(12,846)			3.625	3.480	AO	57,094	326,250	05/27/2020	04/28/2026	9,163,125
879385-AD-4	Telefonica Europe BV Senior Unsecured		2.C FE	20,793,830	18,000,000	20,666,551	20,193,415		(283,157)			8.250	5.288	MS	437,250	825,000	04/25/2025	09/15/2030	18,742,500
87938W-AX-1	Telefonica Emisiones SA Senior Unsecured		2.C FE	997,600	800,000	728,475	972,561		(4,575)			5.520	4.056	MS	14,720	44,160	12/09/2019	03/01/2049	822,080
88167A-AE-1	Teva Pharmaceutical Finance Ne Senior Unsecured		3.A FE	15,461,896	16,093,000	15,915,876	15,767,663		305,767			3.150	5.953	AO	126,732	742,280	04/07/2025	10/01/2026	16,346,465
89153V-AX-7	TotalEnergies Capital Internat Senior Unsecured	C	1.E FE	11,223,920	14,000,000	10,602,066	11,578,083		105,585			2.986	4.554	JD	2,322	418,040	07/08/2022	06/29/2041	14,209,020
89157X-AC-5	TotalEnergies Capital SA Senior Unsecured		1.E FE	25,696,771	26,465,000	25,611,054	25,700,149		3,617			5.638	5.826	AO	356,445	1,272,215	07/16/2025	04/05/2064	27,211,048
89157X-AE-1	TotalEnergies Capital SA Senior Unsecured	C	1.E FE	17,393,094	17,100,000	16,102,046	17,387,873		(4,291)			5.275	5.161	MS	278,124	902,025	09/23/2024	09/10/2054	17,551,013
89157X-AF-8	TotalEnergies Capital SA Senior Unsecured		1.E FE	44,844,736	44,200,000	41,447,900	44,839,010		(4,816)			5.425	5.336	MS	739,337	2,397,850	09/23/2024	09/10/2064	45,398,925
89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured	RA	2.C FE	23,581,591	23,340,000	23,725,768	23,467,957		(40,264)			5.550	5.321	MN	215,895	1,295,370	04/23/2025	11/01/2028	23,987,685
89400P-AG-8	Transurban Finance Co Pty Ltd GTD SR SECD NTS		2.A FE	8,384,680	8,660,000	8,601,497	8,500,433		115,752			3.375	4.946	MS	80,376	410,929	02/21/2025	03/22/2027	8,806,138
89680Y-AC-9	Triton Container International GTD SR SECD NTS	C	2.C FE	21,942,030	23,000,000	20,761,226	21,994,554		52,995			3.150	4.022	JD	32,200	582,750	09/22/2025	06/15/2031	23,362,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89681L-AA-0	Triton Container International Senior Unsecured	C	2.C FE	4,980,000	5,000,000	4,538,340	4,987,176		1,834			3.250	3.296	MS	47,847	162,500	01/11/2022	03/15/2032	5,081,250
902133-AU-1	Tyco Electronics Group SA Senior Unsecured	C	1.G FE	7,137,397	7,425,000	7,356,741	7,249,265		102,302			3.125	4.658	FA	87,656	232,031	11/27/2024	08/15/2027	7,541,016
902133-AY-3	Tyco Electronics Group SA Senior Unsecured		1.G FE	2,940,990	3,000,000	2,693,330	2,962,175		5,635			2.500	2.726	FA	30,625	75,000	02/01/2022	02/04/2032	3,037,500
902613-AP-3	UBS Group AG Senior Unsecured		1.F FE	12,483,445	12,540,000	12,648,129	12,498,275		14,831			4.751	4.902	MN	81,092	595,775	02/21/2025	05/12/2028	12,837,888
902613-AY-4	UBS Group AG Senior Unsecured	C	1.F FE	4,830,154	5,000,000	4,631,903	4,841,851		4,681			4.875	5.135	MN	31,146	243,750	06/12/2023	05/15/2045	5,121,875
902613-BH-0	UBS Group AG Senior Unsecured		1.F FE	3,499,720	3,500,000	3,682,113	3,499,987		1			5.699	5.699	FA	79,232	199,465	01/02/2024	02/08/2035	3,599,733
902613-BJ-6	UBS Group AG Senior Unsecured		1.F FE	1,499,895	1,500,000	1,551,411	1,499,999					5.428	5.428	FA	32,342	81,420	01/02/2024	02/08/2030	1,540,710
902613-BM-9	UBS Group AG Senior Unsecured	C	1.F FE	17,000,000	17,000,000	16,682,877	17,000,000					5.379	5.379	MS	292,110	914,430	09/03/2024	09/06/2045	17,457,215
90261A-AD-4	UBS AG/Stamford CT Senior Unsecured	C	1.E FE	18,885,778	18,690,000	18,860,109	18,845,955		(39,823)			4.864	4.024	JJ	431,814		09/22/2025	01/10/2028	19,144,541
902674-A2-6	UBS AG/London Senior Unsecured		1.E FE	5,407,649	4,000,000	3,495,359	5,314,807		(42,751)			4.500	2.567	JD	2,500	180,000	10/16/2023	06/26/2048	4,090,000
904678-AF-6	UniCredit SpA Unsecured		2.C FE	43,092,832	42,830,000	43,562,526	43,032,894		(59,938)			5.861	5.520	JD	83,676	2,349,089	10/08/2025	06/19/2032	44,085,133
904678-AQ-2	UniCredit SpA Subordinated		2.C FE	37,552,291	35,760,000	38,345,137	37,275,637		(276,654)			7.296	5.846	AO	645,015	1,304,525	04/29/2025	04/02/2034	37,064,525
91845A-AB-1	VZ Secured Financing BV Senior Secured		4.A FE	3,394,101	3,333,000	3,388,546	3,393,591		(509)			7.500	7.043	AO	57,633		12/11/2025	01/15/2033	3,395,494
91911T-AH-6	Vale Overseas Ltd Senior Unsecured	RA	2.B FE	33,166,225	27,325,000	30,893,738	31,666,980		(302,126)			6.875	4.934	MN	208,733	1,878,594	04/23/2025	11/21/2036	28,264,297
91911T-AK-9	Vale Overseas Ltd Senior Unsecured		2.B FE	2,209,570	2,120,000	2,409,353	2,207,017		(2,553)			6.875	6.423	MN	20,648	145,750	04/23/2025	11/10/2039	2,192,875
91911T-AQ-6	Vale Overseas Ltd Senior Unsecured	RA	2.B FE	16,455,023	16,600,000	16,001,948	16,397,055		17,530			3.750	4.027	JJ	299,146	528,750	04/23/2025	07/08/2030	16,911,250
91912E-AA-3	Vale SA Senior Unsecured		2.B FE	4,517,903	3,600,000	3,647,532	4,368,372		(32,221)			5.625	3.876	MS	61,875	202,500	06/08/2021	09/11/2042	3,701,250
92838*-AA-3	Vista Jet 2022-1 EETC P/T CERTS SER 22		1.G PL	4,894,457	4,894,457	4,916,406	4,894,457					6.850	6.842	AO	80,092	335,270	08/08/2022	04/05/2032	1,037,051
92857W-BY-5	Vodafone Group PLC Senior Unsecured	C	2.B FE	23,658,500	25,000,000	23,987,783	23,669,230		10,730			5.625	6.026	FA	550,781	703,125	07/09/2025	02/10/2053	25,703,125
92857W-CA-6	Vodafone Group PLC Senior Unsecured	C	2.B FE	23,855,750	25,000,000	24,288,010	23,863,478		7,728			5.750	6.088	JD	11,979	718,750	07/09/2025	06/28/2054	25,718,750
92858R-AE-0	Vmed 02 UK Financing I PLC Senior Secured		3.C FE	9,918,750	10,000,000	9,876,385	9,920,551		1,801			6.750	6.891	AO	142,500		10/10/2025	01/15/2033	10,168,750
94244E-AA-6	Somers Group Holdings Ltd SENIOR		2.A FE	38,408,538	37,000,000	34,887,319	36,624,043		2,300			6.500	6.759	JJ	1,195,819	1,950,000	12/12/2025	07/02/2029	38,202,500
961214-DF-7	Westpac Banking Corp Subordinated		1.G FE	12,498,395	12,630,000	12,619,560	12,509,305		10,910			4.322	4.508	MN	57,619	545,869	05/19/2025	11/23/2031	12,902,934
961214-EF-6	Westpac Banking Corp Subordinated	M	1.G FE	18,333,209	17,000,000	16,746,732	17,527,953		(159,220)			4.110	3.097	JJ	304,711	513,750	11/19/2025	07/24/2034	17,349,350
961214-EG-4	Westpac Banking Corp Subordinated		1.G FE	500,000	500,000	464,680	500,000					4.421	4.421	JJ	9,640	22,105	07/16/2019	07/24/2039	511,053
961214-EL-3	Westpac Banking Corp Senior Unsecured		1.D FE	3,244,838	3,000,000	2,850,415	3,115,717		(27,459)			2.650	1.659	JJ	36,438	79,500	02/22/2021	01/16/2030	3,039,750
961214-EP-4	Westpac Banking Corp Subordinated	RA	1.G FE	6,400,000	6,400,000	5,794,689	6,400,000					2.668	2.668	MN	21,818	170,752	11/09/2020	11/15/2035	6,485,376
961214-EX-7	Westpac Banking Corp Subordinated		1.G FE	40,000,000	40,000,000	36,119,504	40,000,000					3.020	3.020	MN	144,289	1,208,000	11/08/2021	11/18/2036	40,604,000
961214-FK-4	Westpac Banking Corp Senior Unsecured		1.D FE	5,000,000	5,000,000	5,157,512	5,000,000					5.457	5.457	MN	32,590	272,850	11/09/2022	11/18/2027	5,136,425
980236-AQ-6	Woodside Finance Ltd GTD SR NTS	C	2.A FE	21,330,300	20,000,000	20,016,542	20,563,515		(183,782)			4.500	3.467	MS	292,500	900,000	08/17/2021	03/04/2029	20,450,000
98420E-AB-1	XL Group Ltd Senior Unsecured		1.E FE	2,776,064	2,000,000	1,880,821	2,667,645		(28,106)			5.250	2.860	JD	4,667	105,000	12/22/2021	12/15/2043	2,052,500
98420E-AD-7	XL Group Ltd Subordinated		1.F FE	7,287,919	7,000,000	6,293,155	7,241,649		(10,268)			5.500	5.172	MS	97,319	385,000	05/18/2023	03/31/2045	7,000,000
A2002*-AK-9	Borealis Ag SR NTS SER A		2.A YE	5,000,000	5,000,000	4,783,319	5,000,000					3.800	3.800	JD	10,556	190,000	11/07/2019	12/11/2029	5,095,000
A2002*-AL-7	Borealis Ag SR NTS SER B		2.A YE	5,000,000	5,000,000	4,637,888	5,000,000					3.900	3.900	JD	10,833	195,000	11/07/2019	12/11/2031	5,097,500
A2002*-AM-5	Borealis Ag SR NTS SER C		2.A YE	2,000,000	2,000,000	1,760,608	2,000,000					4.000	4.000	JD	4,444	80,000	11/07/2019	12/11/2034	2,040,000
A9098Y-AB-4	UNIQA Insurance Group AG Subordinated		2.A FE	2,518,512	2,115,183	2,151,684	2,159,922		(73,384)		261,561	6.000	2.226	JUL	54,589	126,802	09/25/2019	07/27/2046	2,137,082
A9T51K-AC-6	Vienna Insurance Group AG Wien Junior Subordinated		1.G FE	9,374,450	8,578,244	8,608,577	8,594,407		(96,380)		1,032,207	3.750	2.603	MAR	267,923	283,935	06/29/2018	03/02/2046	8,998,020
B0R399-AC-8	AG Insurance SA Subordinated		1.G FE	19,106,143	19,624,202	19,835,847	19,566,428		(56,535)		2,328,596	3.500	3.183	JUN	348,128	684,274	06/27/2018	06/30/2047	19,382,942
B1401#-AG-2	Brussels Airport Company Nv GTD SER SECD NTS B1		2.A FE	41,263,376	41,011,058	35,431,093	41,011,058				4,865,107	2.550	2.550	JD	66,814	1,025,089	11/13/2020	12/08/2035	41,789,484
B7000#-AA-7	Puratos Group SA SR NTS SER A		2.B	34,119,296	32,902,854	22,452,740	32,902,854				3,903,238	1.840	1.840	JJ	302,706	570,198	06/10/2021	07/01/2041	34,433,194
B7000#-AB-5	Puratos Group SA SR NTS SER B		2.B	46,304,759	44,653,874	34,725,116	44,653,874				5,297,251	1.560	1.560	JJ	348,300	656,082	06/10/2021	07/01/2042	3,333,281
BJ4675-55-6	Mercedes-Benz International Fi Senior Unsecured		1.F FE	5,983,771	5,875,510	5,864,426	5,920,477		(67,592)		708,334	2.000	0.792	AUG	42,497	116,040	02/16/2022	08/22/2026	5,795,915
BM6017-10-7	Saudi Arabian Oil Co Senior Unsecured	RA	1.E FE	7,338,440	10,000,000	6,680,143	7,482,659		49,869			3.250	5.035	MN	33,403	325,000	12/19/2022	11/24/2050	10,162,500
B09001-55-9	Inversiones CMPC SA Senior Unsecured		2.B FE	7,809,375	8,500,000	7,606,271	8,071,084		71,701			3.000	4.075	AO	60,208	255,000	02/17/2022	04/06/2031	8,627,500
BR4834-96-5	BP Capital Markets BV Senior Unsecured		1.E FE	9,410,839	17,626,529	11,914,286	11,850,571		212,577		1,413,995	1.467	4.347	SEP	71,749	258,472	10/31/2022	09/21/2041	15,179,685
BS4776-04-0	Naturgy Finance Iberia SA Junior Subordinated		3.A FE	3,591,574	3,642,816	3,618,232	3,622,426				30,852	2.375	2.388	FEB	74,020		10/29/2025	01/01/9999	85,780

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
BT3302-12-7	Reliance Industries Ltd Senior Unsecured	RA	2.B FE	11,451,476	13,000,000	11,877,355	11,710,601		144,378			2.875	4.779	JJ	175,455	258,750	04/23/2025	01/12/2032	13,186,875
BT4309-49-3	Prosus NV Senior Unsecured	RA	2.B FE	6,109,965	7,594,000	7,292,103	6,469,436		135,244			4.193	7.236	JJ	143,287	264,033	03/26/2025	01/19/2032	7,753,208
BU3987-48-6	Israel Electric Corp Ltd Secured	RA	2.B FE	2,990,580	3,000,000	2,810,119	2,993,804		881			3.750	3.788	FA	40,313	112,500	02/15/2022	02/22/2032	3,056,250
BY4737-24-7	Zurich Finance Ireland Designa Subordinated		1.E FE	2,218,132	2,695,418	2,682,630	2,383,560		4,309		169,763	5.125	5.994	MN	14,382	135,937	08/29/2023	11/23/2052	2,585,354
D0R6AW-QA-3	Allianz SE Subordinated		1.E FE	21,113,265	21,739,386	21,828,578	21,865,254		(96,856)		2,604,937	3.099	2.617	JUL	328,546	675,020	04/25/2024	07/06/2047	21,472,037
D6702Z-AB-2	Hannover Rueck SE Subordinated		1.F FE	3,285,419	3,525,306	3,272,748	3,410,501		6,423		403,995	1.750	1.996	OCT	14,367	61,157	02/11/2022	10/08/2040	3,480,606
E5000*-AB-0	ESPAI BARCA FT Sr Nts		2.B PL	27,282,450	29,377,549	31,274,994	29,377,549				3,485,034	6.610	6.612	JD	5,394	1,937,557	03/31/2023	06/30/2043	1,855,629
E5000*-AC-8	ESPAI BARCA FT Sr Nts		2.B PL	27,282,450	29,377,549	31,802,310	29,377,549				3,485,034	7.220	7.221	JD	5,892	2,116,364	03/31/2023	06/30/2047	1,856,966
E5444#-AH-7	Futbol Club Barcelona SL SR SECD NTS SER E2		2.B FE	7,155,837	7,090,416	6,556,773	7,090,416				841,130	1.890	1.890	AO	33,502	128,556	08/04/2021	10/01/2031	1,260,959
E5444#-AJ-3	Futbol Club Barcelona SL SR SECD NTS SER E2		2.B FE	4,683,981	4,641,159	4,006,457	4,641,159				550,577	2.070	2.070	AO	24,018	92,184	08/04/2021	10/01/2031	4,732,461
E7347B-AC-1	Mapfre SA Senior Unsecured		1.G FE	8,465,471	9,400,816	9,375,197	9,400,567		437		1,115,172	1.625	1.625	MAY	95,006	144,924	03/08/2017	05/19/2026	8,609,060
E7347B-AF-4	Mapfre SA Subordinated		2.B FE	9,060,259	8,225,714	8,381,673	8,349,528		(96,616)		1,002,698	4.375	3.098	MAR	272,125	331,515	03/26/2018	03/31/2047	8,590,172
E02837-96-8	Orange SA Senior Unsecured		2.A FE	3,795,095	4,043,127	4,232,063	4,057,234		(1,281)		289,024	5.625	5.490	JAN	213,718	207,800	08/29/2023	01/23/2034	3,993,283
EH8406-12-4	Electricite de France SA Senior Unsecured		2.A FE	9,956,457	11,590,297	12,050,387	11,666,937		(6,746)		830,480	6.125	5.930	JUN	414,274	709,581	11/02/2022	06/02/2034	10,483,569
F0609N-AU-2	AXA SA Subordinated		1.G FE	21,815,992	20,619,946	20,647,476	21,771,631		(115,243)		1,556,966	5.625	4.706	JAN	1,112,206	1,053,409	06/27/2018	01/16/2054	21,001,641
F1000#-AA-6	Akiem Holding Sas SR SECD NTS		2.C PL	17,369,567	18,299,275	15,262,040	18,299,275				2,170,827	1.750	1.751	JD	890	319,528	07/23/2019	09/05/2034	12,445,236
F1000#-AC-2	Akiem Holding Sas SR SECD NTS		2.C PL	23,808,956	23,502,039	17,356,648	23,502,039				2,788,027	1.500	1.500	JD	979	351,750	03/18/2021	04/13/2036	23,911,136
F1000#-AD-0	Akiem Holding Sas SR SECD NTS		2.C PL	16,666,269	16,451,427	11,113,109	16,451,427				1,951,619	2.020	2.020	JD	923	331,583	03/18/2021	04/13/2041	16,762,591
F15561-BG-1	SCOR SE Subordinated		1.G FE	17,206,174	15,981,386	16,109,348	16,310,694		(136,629)		1,952,806	3.625	2.690	MAY	347,595	561,133	03/13/2018	05/27/2048	16,428,821
F1876N-AX-0	CNP Assurances SA Subordinated		2.A FE	5,782,093	5,287,959	5,394,119	5,400,357		(74,392)		648,359	4.500	2.945	JUN	133,648	231,296	06/27/2018	06/10/2047	5,346,618
F1883F-A9-1	BPCE SA Subordinated		2.B FE	16,867,287	18,801,631	16,906,323	17,023,039		10,770		144,982	2.125	2.707	OCT	87,569		10/29/2025	10/13/2046	19,037,633
F22799-AD-6	Credit Agricole Assurances SA Subordinated		2.A FE	14,062,866	14,336,244	14,932,601	14,563,131		(72,856)		1,734,216	4.750	4.084	SEP	175,373	678,301	12/06/2017	09/27/2048	13,926,303
F2977#-AA-3	Elis Sa SR NTS SER A		2.B PL	37,025,817	38,778,364	37,839,656	38,778,364				4,600,244	2.700	2.700	AO	194,861	1,021,888	04/24/2019	04/24/2029	37,525,666
F3152*-AJ-3	Ermewa Holding SAS SECURED		2.A PL	27,298,835	29,377,549	25,657,901	29,377,549				3,485,034	1.900	1.900	JJ	265,132	522,905	03/07/2022	07/10/2032	27,558,174
F3152*-AL-8	Ermewa Holding SAS SECURED		2.A PL	16,379,301	17,626,529	13,768,701	17,626,529				2,091,020	2.230	2.230	JJ	186,709	368,235	03/07/2022	07/10/2037	16,561,930
F3152*-AM-6	Ermewa Holding SAS SECURED		2.A PL	10,000,000	10,000,000	8,950,221	10,000,000					3.290	3.290	JJ	156,275	329,000	03/07/2022	07/10/2032	10,164,500
F5616K-AC-8	La Mondiale SAM Subordinated		2.A FE	15,209,350	14,500,000	14,664,833	14,605,387		(91,418)			5.875	5.167	JJ	366,780	705,000	05/16/2025	01/26/2047	14,925,938
F6866T-NN-6	Orange SA Junior Subordinated		2.C FE	2,392,906	2,350,204	2,314,310	2,364,583		(59,730)		286,885	1.750	1.104	MAR	32,452	38,307	10/28/2021	01/01/9999	40,582
F7754#-AB-9	SAFRAN SA SR NTS SER B		1.G	42,000,000	42,000,000	38,767,344	42,000,000					3.300	3.300	JD	7,700	1,386,000	06/18/2020	06/29/2032	42,693,000
F9094#-AA-6	Exeltium Sa Subordinated		3.C PL	9,880,089	10,270,391	9,460,057	10,410,343		(19,516)		1,236,168	9.400	8.797	JD	2,682	976,671	11/30/2019	12/31/2031	264,129
F9103*-AL-5	Ermewa Holding SAS Secured		2.A PL	43,038,271	43,478,772	42,878,426	43,478,772				440,501	4.600	4.601	JJ	200,002		11/13/2025	11/26/2037	43,762,927
F9382D-AB-0	TotalEnergies SE Junior Subordinated		1.G FE	1,136,749	1,175,102	1,042,009	1,151,838				136,642	2.125	2.168	JAN	23,192	22,300	10/18/2021	01/01/9999	24,779
F9731#-AJ-6	Vicat Sa SR NTS SER A		2.C	17,471,318	17,626,529	15,502,799	17,626,529				2,091,020	1.270	1.270	MN	19,277	218,761	10/21/2021	11/30/2031	17,582,260
F9731#-AK-3	Vicat Sa SR NTS SER B		2.C	11,647,545	11,751,019	9,147,744	11,751,019				1,394,013	1.570	1.570	MN	15,887	180,291	10/21/2021	11/30/2036	11,738,978
G0101V-AA-0	Aegon Ltd Senior Unsecured		2.A FE	8,824,953	5,795,148	6,304,807	8,006,179		(123,502)		578,675	6.625	3.210	JD	16,876	383,742	06/27/2018	12/16/2039	5,965,708
G0398N-Z6-2	Antofagasta PLC Senior Unsecured	M	2.B FE	7,772,000	8,000,000	7,263,514	7,870,675		24,964			2.375	2.738	AO	40,639	190,000	11/17/2021	10/14/2030	8,095,000
G06830-ND-7	Aviva PLC Subordinated		2.A FE	30,469,853	26,010,782	27,603,417	29,378,372		(170,434)		1,229,617	6.875	5.397	MN	205,770	1,292,594	10/22/2025	05/20/2058	26,850,369
G08820-DU-6	BAT International Finance PLC Senior Unsecured		2.C FE	5,005,444	6,738,544	7,044,415	6,043,142		45,055		434,632	6.000	7.495	NOV	42,093	393,092	11/02/2022	11/24/2034	6,074,359
G08820-EG-6	BAT International Finance PLC Senior Unsecured		2.C FE	6,177,663	4,851,752	4,732,390	5,880,007		(52,329)		423,315	5.750	3.783	JUL	136,422	282,513	10/14/2021	07/05/2040	5,208,718
G1279M-G9-1	BP Capital Markets PLC Senior Unsecured		2.B FE	5,067,899	4,700,408	4,567,391	5,014,758		(46,220)		599,372	2.822	1.680	APR	97,758	123,524	02/11/2022	04/07/2032	4,716,443
G1279M-M3-7	BP Capital Markets PLC Junior Subordinated		2.B FE	4,846,322	6,463,061	6,471,905	5,719,809				678,536	3.625	4.096	JUN	123,241	229,581	09/09/2022	01/01/9999	197,964
G1320*-AB-0	Breedon Holdings Ltd SR NTS SER B		2.C	18,091,991	17,520,216	14,917,973	17,520,216				1,248,045	2.340	2.340	MS	111,604	402,001	06/23/2021	09/23/2031	18,303,667
G1320*-AF-1	Breedon Employee Services Irel SR NTS SER F		2.C	9,409,994	9,400,816	8,149,445	9,400,816				1,115,211	1.330	1.330	MS	34,036	120,306	06/23/2021	09/23/2031	9,472,570
G1591#-AV-4	Britvic PLC SR NTS SER B		2.A FE	5,557,881	5,727,763	5,583,191	5,713,572		11,986		406,293	2.520	2.743	FA	52,524	139,616	06/01/2018	02/20/2027	5,726,519
G1591#-BH-4	Britvic PLC SR NTS SER N		2.A FE	9,132,182	9,433,962	7,828,604	9,433,962				672,024	2.190	2.190	MN	26,973	210,683	05/14/2020	05/14/2032	9,232,179

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G1591#-BJ-0	Britvic PLC SR NTS SER O		2.A FE	5,417,999	5,875,510	4,965,618	5,875,510				697,007	1.150	1.150	MN	8,821	68,547	05/14/2020	05/14/2032	5,449,152
G1745*-AR-2	Brookfield Utilities UK Ltd SR NTS SER A		2.B FE	14,790,241	15,229,111	14,946,262	15,201,012		31,513		1,080,968	2.620	2.839	MN	56,525	391,852	06/01/2018	11/10/2026	15,233,321
G1746#-AC-0	Cadent Finance PLC GTD SECD NTS SER 3		1.G FE	10,267,200	10,781,671	8,830,743	10,781,671				768,028	2.890	2.890	MS	88,284	306,906	02/15/2019	03/19/2034	10,415,561
G1746#-AD-8	Cadent Finance PLC GTD SECD NTS SER 4		1.G FE	10,278,000	10,781,671	7,690,079	10,781,671				768,028	2.990	2.990	MS	91,339	317,526	02/15/2019	03/19/2039	10,431,656
G2018*-AA-7	Enfinium Holdings Limited SECURED		2.B PL	26,636,124	26,954,178	18,464,908	26,954,178				1,920,069	3.230	3.230	JD	2,418	877,396	11/25/2021	12/31/2047	844,411
G2037*-AJ-5	Chanel Ltd SR NTS SER A		1.D	1,000,000	1,000,000	908,719	1,000,000					2.450	2.450	AO	5,308	24,500	10/02/2020	10/13/2030	1,012,250
G2037*-AK-2	Chanel Ltd SR NTS SER B		1.D	13,000,000	13,000,000	11,248,877	13,000,000					2.550	2.550	AO	71,825	331,500	10/02/2020	10/13/2032	13,165,750
G2037*-AL-0	Chanel Ltd SR NTS SER C		1.D	18,000,000	18,000,000	14,524,299	18,000,000					2.700	2.700	AO	105,300	486,000	10/02/2020	10/13/2035	18,243,000
G2037*-AM-8	Chanel Ltd SR NTS SER D		1.D	11,500,000	11,500,000	8,702,352	11,500,000					3.200	3.200	AO	79,733	368,000	10/02/2020	10/13/2040	11,684,000
G2181L-AA-1	CK Hutchison International 20 Senior Unsecured	RA	1.F FE	8,112,000	8,000,000	7,444,142	8,058,626		(13,432)			2.500	2.312	MN	29,444	200,000	11/17/2021	05/08/2030	8,100,000
G2182G-AC-7	CK Hutchison International 21 Senior Unsecured	RA	1.F FE	16,031,750	16,000,000	12,356,034	15,937,371		(12,211)			3.125	3.106	AO	105,556	468,750	04/23/2025	04/15/2041	16,250,000
G2335P-EL-9	Cloverie PLC for Zurich Insura Subordinated		1.E FE	70,180,757	70,130,000	70,481,954	70,090,212		(88,842)			5.625	5.350	JUN	2,049,111	3,944,813	05/19/2025	06/24/2046	74,074,813
G2616#-AM-3	DCC Treasury 2014 Ltd GTD SR NTS SER C		2.B	6,656,471	6,698,081	6,549,535	6,698,663		(332)		794,694	1.960	1.955	MS	39,385	126,378	06/01/2018	09/13/2027	6,718,815
G3029@-AA-0	Eastlands Arena Limited SR SECD NTS		2.A PL	99,848,805	101,078,167	75,506,958	100,656,875		21,889		7,168,836	4.000	4.059	JAJO	797,394	3,920,785	11/23/2021	10/20/2048	7,653,358
G3663#-AA-9	FORTH PORTS LTD GTD SR SECD NTS SER A		2.C	6,829,522	7,142,857	6,999,174	7,114,618		28,339		505,125	2.620	3.043	JD	8,317	186,996	06/01/2018	12/15/2026	7,144,832
G4378*-AG-4	Heathrow Airport Ltd SR SECD NTS SER A		2.A	42,417,000	40,431,267	30,483,133	40,431,267				2,880,103	2.610	2.610	JD	11,725	1,066,367	03/27/2018	06/27/2036	42,970,542
G4378*-AH-2	Heathrow Airport Ltd SR SECD NTS SER A		2.A	39,113,939	40,431,267	30,346,261	40,431,267				2,880,103	2.920	2.920	JJ	537,826	1,123,209	04/17/2019	07/17/2037	39,685,002
G4445*-AA-6	High Speed Rail Finance PLC GTD SR SECD NTS		1.G PL	13,423,754	13,423,754	13,393,053	13,423,754					3.790	3.790	MS	128,603	508,760	10/29/2012	03/30/2028	1,391,530
G4635U-AK-7	HSBC Holdings PLC Subordinated		2.A FE	19,821,156	13,477,089	14,721,357	18,037,039		(289,477)		1,301,141	7.000	3.516	APR	695,270	901,040	11/20/2017	04/07/2038	14,191,410
G4635U-AN-1	HSBC Holdings PLC Subordinated		2.A FE	31,013,093	22,911,051	24,141,945	25,126,268		(786,551)		1,851,317	6.750	2.935	SEP	474,541	1,552,459	03/15/2018	09/11/2028	24,645,479
G4721V-LE-2	Imperial Brands Finance PLC Senior Unsecured		2.B FE	61,099,988	51,212,938	50,604,375	56,101,031		(712,765)		4,053,934	4.875	3.125	JUN	1,412,928	2,506,630	07/26/2021	06/07/2032	54,035,990
G4989#-AC-0	Jackson Square Aviation Irelan GTD SR NTS SER C		2.A PL	34,885,866	35,000,000	34,616,155	34,905,752		19,886			3.840	4.000	JD	41,067	1,248,000	08/14/2025	09/28/2027	35,365,867
G5146M-AA-6	JMH Co Ltd Senior Unsecured	RA	1.E FE	15,225,000	15,000,000	12,717,884	15,169,305		(14,475)			2.875	2.746	AO	98,229	431,250	01/21/2022	04/09/2036	15,215,625
G5146M-AB-4	JMH Co Ltd Senior Unsecured	RA	1.E FE	22,765,500	22,500,000	20,636,966	22,653,260		(28,362)			2.500	2.356	AO	128,125	562,500	11/17/2021	04/09/2031	22,781,250
G5365S-AA-7	RI Finance Bonds No 3 PLC Subordinated		2.A FE	14,648,269	13,342,318	13,845,285	13,799,135		(147,228)		993,245	6.125	4.749	NOV	109,709	796,112	03/13/2018	11/13/2028	13,952,408
G5436F-CC-4	Legal & General Finance PLC Senior Unsecured		2.C FE	3,264,870	2,695,418	2,860,280	3,219,648		(62,694)		232,742	5.875	2.850	APR	116,706	151,246	04/29/2024	04/05/2033	2,802,088
G54404-AP-6	Legal & General Group PLC Unsecured		2.A FE	4,983,600	5,000,000	5,036,898	4,984,222		622			5.250	5.275	MS	72,917	131,250	05/16/2025	03/21/2047	5,131,250
G54897-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured		2.C FE	20,072,909	18,497,293	18,043,975	19,634,434		(105,817)			4.350	3.118	JAJO	192,218	804,435	01/19/2022	04/05/2036	504,918
G55608@-AB-8	London Luton Airport Holdings SR SECD SER 1 NTS		2.C Z	12,511,412	12,803,235	12,323,773	12,777,077		15,193		909,268	3.230	3.360	FA	153,930	401,037	06/01/2018	08/17/2027	12,845,330
G5631S-AB-3	Logan Group Co Ltd Senior Unsecured		6. *	1,440,720	17,400,000	1,756,855	1,440,720					5.250	0.000	AO			04/20/2021	01/19/2026	228,375
G5825A-AC-6	MARB BondCo PLC Senior Unsecured		3.A FE	9,725,000	10,000,000	9,075,957	9,835,236		28,451			3.950	4.315	JJ	166,778	395,000	11/17/2021	01/29/2031	10,197,500
G6076#-AA-3	Midland Motorways Group Ltd GTD SR SECD NTS		2.B Z	23,330,827	23,874,839	19,328,060	23,874,839				1,700,714	3.120	3.120	JD	2,069	751,883	11/28/2017	12/31/2042	963,018
G6076#-AB-1	Midland Motorways Group Ltd GTD SR SECD NTS		2.B PL	18,438,000	18,867,925	14,138,753	18,867,925				1,344,048	3.340	3.340	JD	1,751	636,100	11/28/2017	12/31/2045	652,078
G6076#-AD-7	Midland Motorways Group Ltd GTD SR SECD NTS		2.B Z	14,328,493	15,078,190	12,813,224	15,078,190				1,074,088	2.550	2.550	JD	1,068	388,101	03/02/2022	12/31/2039	226,949
G6076#-AF-2	Midland Motorways Group Ltd GTD SR SECD NTS 2B PP		2.B Z	28,311,842	29,649,596	18,064,734	29,649,596				2,112,076	3.020	3.020	JD	2,487	925,370	01/02/2020	12/31/2050	4,425,578
G6302*-AB-1	Moto Investments Ltd Senior Secured		2.B PL	33,045,180	33,692,722	25,724,272	33,692,722				2,400,086	3.270	3.270	JD	52,027	1,099,668	02/25/2022	06/15/2037	33,048,182
G6655@-AC-0	Northern Gas Networks Ltd SR NTS		2.A	18,990,000	20,215,633	14,052,477	20,215,633				1,440,052	2.710	2.710	JJ	260,226	526,416	06/26/2019	06/26/2039	19,227,301
G6655@-AD-8	Northern Gas Networks Ltd SR NTS SER A		2.A	26,283,755	25,606,469	18,143,540	25,606,469				1,824,065	2.020	2.020	MS	140,807	507,192	06/30/2021	09/23/2036	26,549,220
G6750*-AF-9	The 1887 Company Limited SR SECD NTS SER F		2.C	25,081,900	25,606,469	21,978,629	25,606,469				1,824,065	3.210	3.210	JJ	390,435	789,819	10/11/2018	01/10/2034	25,484,465
G6970*-AW-6	Peel Ports PP Finance Limited Senior Secured F		2.A PL	32,776,140	33,692,722	33,537,908	33,692,722				2,400,086	5.146	5.474	JJ	934,831	2,018,109	02/11/2022	12/06/2029	33,543,780
G6994Y-AB-9	Pension Insurance Corp PLC Subordinated		2.A FE	10,642,690	7,951,482	8,140,056	8,229,405		(310,833)		618,534	8.000	3.922	NOV	66,408	618,465	03/20/2018	11/23/2026	8,901,700
G7016V-AE-1	Pershing Square Holdings Ltd/F Senior Unsecured		2.A FE	35,881,200	36,000,000	32,551,186	35,927,015		11,356			3.250	3.289	AO	292,500	1,170,000	09/28/2021	10/01/2031	36,585,000
G7289N-GE-3	M&G PLC Subordinated		2.A FE	13,012,795	11,185,984	10,887,522	12,633,311		(49,005)		903,603	6.340	5.214	JD	25,259	704,714	06/27/2018	12/19/2063	11,593,848
G7289N-KB-4	M&G PLC Subordinated		2.B FE	4,857,627	5,390,836	5,238,175	5,173,729		1,581		368,525	5.560	5.845	JJ	134,673	284,449	12/15/2016	07/20/2055	5,221,296
G7289N-TW-9	M&G PLC Subordinated		2.B FE	18,686,913	20,215,633	19,209,465	18,907,547		266		220,368	6.250	6.706	AO	252,695		10/22/2025	10/20/2068	20,604,395

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G7304*-AA-9	Quadgas Finance PLC GTD SECD NTS SER 1		2.C FE	11,891,776	12,129,380	11,623,977	12,118,843		6,708		862,707	2.960	3.019	JD	10,970	357,495	02/10/2020	10/31/2027	12,085,487
G7304*-AB-7	Quadgas Finance PLC GTD SECD NTS SER 2		2.C FE	51,887,645	52,560,647	48,125,932	52,596,918		(8,551)		3,747,098	3.070	3.051	JD	49,305	1,606,714	02/10/2020	10/31/2029	52,378,375
G7304*-AE-1	Quadgas Finance PLC GTD SECD NTS SER 5		2.C FE	12,682,000	13,477,089	12,201,116	13,477,089				960,034	3.290	3.290	JD	13,548	441,501	08/15/2018	08/30/2030	12,763,130
G7304*-AJ-0	Quadgas Finance PLC GTD SECD NTS SER 9		2.C FE	52,248,240	53,908,356	40,135,380	53,908,356				3,840,138	2.930	2.929	JD	48,263	1,572,762	10/23/2020	01/21/2036	52,380,065
G73065-AE-7	Quadgas Finance PLC Senior Secured		2.C FE	6,108,893	5,660,377	5,323,788	5,835,175		(48,708)		419,742	3.375	2.416	SEP	55,479	193,476	11/03/2021	09/17/2029	5,930,867
G7334@-AW-3	Rrpf Engine Leasing Ltd SR SECD NTS SER CC		2.A FE	7,000,000	7,000,000	6,903,335	7,000,000					4.610	4.610	FA	125,494	322,700	01/18/2019	02/11/2031	7,161,350
G7334@-AX-1	Rrpf Engine Leasing Ltd SR SECD NTS SER V		2.A FE	2,000,000	2,000,000	1,930,642	2,000,000					4.700	4.701	FA	36,556	94,000	01/18/2019	06/13/2033	2,031,856
G7737#-AC-8	Sgn Midco Ltd GTD SR SECD NTS SER 3		2.C PL	5,594,600	5,390,836	4,938,005	5,390,836				384,014	2.900	2.900	MS	46,466	153,700	03/14/2018	03/14/2030	5,675,722
G7737#-AD-6	Sgn Midco Ltd GTD SR SECD NTS SER 3		2.C PL	11,189,200	10,781,671	9,236,049	10,781,671				768,028	3.020	3.020	MS	96,777	320,119	03/14/2018	03/14/2033	11,358,157
G7737#-AE-4	Sgn Midco Ltd GTD SR SECD NTS SER 5		2.C Z	18,182,450	17,520,216	13,138,138	17,520,216				1,248,045	3.110	3.110	MS	161,950	535,696	03/14/2018	03/14/2038	18,465,187
G7895*-AN-6	Scottish Mortgage Investment T SR NTS SER M		1.E	21,000,000	21,000,000	13,023,935	21,000,000					2.990	2.990	JJ	289,532	627,900	12/02/2021	01/19/2052	21,006,977
G7898#-AA-7	Scotland Gas Networks PLC SR NTS SER A		2.A	6,577,500	6,738,544	6,080,788	6,738,544				480,017	2.740	2.740	MS	48,211	180,107	06/27/2018	09/27/2030	6,667,612
G7898#-AB-5	Scotland Gas Networks PLC SR NTS SER B		2.A	19,740,000	20,215,633	16,999,243	20,215,633				1,440,052	2.870	2.870	MS	151,494	565,957	06/27/2018	09/27/2033	20,023,269
G79723-AC-9	Scottish Widows Ltd Subordinated		2.A FE	15,870,125	13,342,318	14,054,077	15,696,968		(82,894)		1,123,009	7.000	5.323	JUN	509,201	940,337	03/16/2018	06/16/2043	13,892,115
G8038#-AP-3	Serco Group PLC SR NTS SER B		2.C PL	31,796,993	32,000,000	31,204,502	31,887,331		57,943			3.550	3.754	AO	261,911	1,136,000	05/30/2024	10/08/2027	32,568,000
G8090*-AC-1	First Omega Shipping Inc SR SECD GTD NTS SER C		2.C	19,000,000	19,000,000	17,764,409	19,000,000					3.830	3.830	MS	242,567	727,700	02/27/2020	03/01/2035	2,766,264
G8249*-AC-1	Society of Lloyd's SR NTS SER C		1.E	29,509,000	30,997,305	24,975,071	30,997,305				2,208,079	2.610	2.610	JJ	359,569	772,496	01/01/2020	01/21/2035	29,894,092
G8249*-AD-9	Society of Lloyd's SR NTS SER D		1.E	34,654,500	36,388,140	22,802,886	36,388,140				2,592,093	2.810	2.810	JJ	454,447	976,333	01/01/2020	01/21/2045	35,141,396
G82539-AE-0	Society of Lloyd's Subordinated		1.F FE	18,429,257	16,711,590	16,753,109	16,938,946		(198,844)		1,223,800	4.875	3.558	FEB	732,105	751,875	03/20/2018	02/07/2047	17,587,496
G8287#-AA-4	Southern Gas Networks PLC SR NTS SER A		2.A	9,208,500	9,433,962	8,513,103	9,433,962				672,024	2.740	2.740	MS	67,495	252,150	06/27/2018	09/27/2030	9,334,656
G8287#-AB-2	Southern Gas Networks PLC SR NTS SER B		2.A	17,108,000	17,520,216	14,732,677	17,520,216				1,248,045	2.870	2.870	MS	131,295	490,496	06/27/2018	09/27/2033	17,353,500
G8472#-AE-1	STERIS PLC SR NTS SER A-5		2.B YE	6,723,351	6,738,544	6,442,341	6,769,207		(8,975)		482,604	3.040	2.887	FA	70,560	198,733	02/10/2020	02/27/2029	6,738,827
G9000#-AB-6	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER B		2.A PL	1,212,503	1,347,709	902,995	1,347,709				96,003	2.760	2.760	JJ	17,152	35,367	08/21/2019	01/15/2040	1,229,236
G9000#-AC-4	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER C		2.A PL	12,125,033	13,477,089	8,063,101	13,477,089				960,034	2.890	2.890	JJ	179,597	370,324	08/21/2019	01/15/2045	12,300,240
G9000#-AD-2	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER D		2.A PL	36,375,100	40,431,267	27,238,201	40,431,267				2,880,103	2.790	2.790	JJ	520,148	1,072,531	08/21/2019	01/15/2050	1,170,978
G9000#-AE-0	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER A		2.A PL	22,671,811	21,619,497	18,560,941	21,619,497				1,540,055	2.470	2.469	JJ	246,234	507,728	05/26/2021	07/15/2036	2,086,528
G9000#-AF-7	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER B		2.A PL	10,599,808	10,107,817	7,525,311	10,107,817				720,026	2.750	2.750	JJ	128,173	264,289	05/26/2021	07/15/2036	10,745,555
G9000#-AG-5	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER C		2.A PL	14,133,077	13,477,089	8,900,774	13,477,089				960,034	2.960	2.960	JJ	183,947	379,294	05/26/2021	07/15/2041	14,342,247
G9000#-AH-3	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER D		2.A PL	10,592,622	10,107,817	5,968,112	10,107,817				720,026	2.990	2.990	JJ	139,359	287,354	05/26/2021	07/15/2046	10,750,982
G9006@-AL-0	TRANSMISSION FINANCE DAC SECD SR NTS SER 11		2.B	36,107,200	37,603,262	30,599,019	37,603,262				4,460,843	2.420	2.420	MN	144,083	883,592	05/04/2016	05/04/2036	36,544,097
G9338#-AF-0	VESUVIUS HOLDINGS LTD GTD SR NTS SER B		2.B PL	10,598,850	10,575,917	10,074,040	10,575,917				1,254,612	2.120	2.120	JD	9,342	222,272	12/13/2017	12/16/2029	10,711,198
G9369*-AA-7	Viridor Energy Group Limited SR SECD NTS		2.B PL	54,936,519	55,166,038	40,851,411	55,166,038				3,929,728	2.900	2.900	MS	404,398	768,206	11/16/2021	03/31/2043	2,721,460
G9400#-AA-4	WMR THREE LTD SR SECD NTS SER A		2.C PL	3,190,101	3,190,101	3,204,235	3,190,101					5.350	5.387	MJSD	474	170,670	12/14/2017	09/30/2033	122,752
G9897U-AD-5	Zurich Finance Ireland Designa Subordinated		1.E FE	3,310,564	3,525,306	3,284,907	3,423,318		3,007		405,829	1.875	2.013	SEP	19,196	66,701	02/11/2022	09/17/2050	3,485,210
J8129E-AG-3	Takeda Pharmaceutical Co Ltd Senior Unsecured		2.A FE	5,629,882	5,875,510	5,847,528	5,861,908		2,522		695,181	3.000	3.027	NOV	19,638	172,875	04/20/2021	11/21/2030	5,823,620
K21628-AD-8	Danish Crown A/S GTD SR NTS SER B		2.C	18,000,000	18,000,000	17,623,631	18,000,000					3.770	3.770	JD	56,550	678,600	06/01/2016	06/01/2028	18,339,300
K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS		2.A FE	5,790,244	5,790,244	5,698,276	5,790,244					4.110	4.131	MJSD	661	237,979	06/27/2013	08/01/2030	95,218
L0175#-AD-4	Alpha Trains Finance Sa SECD FRN SER 16-2		2.B	31,770,000	35,253,058	35,032,822	35,253,058				4,182,040	3.434	3.434	JD	3,363	1,289,028	12/13/2016	12/31/2028	32,331,185
L0175#-AE-2	Alpha Trains Finance Sa SR SECD NTS SER 19		2.B PL	26,800,550	28,789,998	24,892,848	28,789,998				3,415,333	1.380	1.380	JD	1,104	396,422	10/02/2019	09/30/2031	26,893,012

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
L29753-DN-4	Enel Finance International NV Senior Unsecured		2.A FE	26,585,019	26,954,178	26,695,941	26,798,993		1,140		212,833	5.750	5.723	SEP	459,850		10/22/2025	09/14/2040	28,277,668
L3009#-AA-6	Ergea Group Sarl GTD SECD SR NTS		2.B PL	22,410,079	24,258,760	24,682,078	24,258,760				1,728,062	7.160	7.160	MN	236,415	1,705,731	04/20/2023	05/12/2030	23,212,360
L3009#-AB-4	Ergea Group Sarl GTD SECD SR NTS		2.B FE	22,410,079	24,258,760	24,652,948	24,258,760				1,728,062	7.320	7.320	MN	241,698	1,743,847	04/20/2023	05/12/2033	23,230,288
L3009#-AC-2	Ergea Group Sarl GTD SECD SR NTS		2.B FE	22,410,079	24,258,760	24,448,760	24,258,760				1,728,062	7.440	7.440	MN	245,660	1,772,435	04/20/2023	05/12/2035	23,243,734
L5124@-AA-3	Insenborn Adjacent Investments Senior Secured		2.B PL	8,330,036	9,400,816	8,802,917	9,400,816				1,115,211	3.910	3.869	SEP	92,914	366,787	05/11/2022	09/30/2042	679,946
L6076T-AB-5	Loarre Investments Sarl Senior Secured		3.C FE	36,966,632	41,128,568	42,444,090	40,717,417		43,592		4,832,416	6.500	6.702	MN	341,596	2,591,787	08/09/2024	05/15/2029	38,737,574
L8749#-AA-0	Stadium Finance Company Sarl SR SECD NTS SER A		1.G PL	5,169,962	5,381,074	4,186,375	5,381,074				638,352	2.220	2.208	JUL	50,107	117,406	03/26/2019	07/30/2049	280,201
L8749#-AB-8	Stadium Finance Company Sarl SR SECD NTS SER B		1.G PL	34,182,543	35,578,363	28,094,536	35,578,363				4,220,631	2.370	2.356	JUL	353,679	828,707	03/26/2019	07/30/2049	1,883,901
L8749#-AC-6	Stadium Finance Company Sarl SR SECD NTS SER C		1.G PL	17,635,961	18,356,113	14,694,241	18,356,113				2,177,570	2.500	2.485	JUL	192,484	451,011	03/26/2019	07/30/2049	986,076
L8749#-AD-4	Stadium Finance Company Sarl SR SECD NTS		1.G PL	12,634,996	13,201,870	9,525,766	13,201,870				1,566,127	1.520	1.514	JUL	84,169	197,218	11/23/2021	07/30/2049	632,257
L8923Y-AJ-8	Swiss Re Finance Luxembourg SA Subordinated		1.F FE	2,326,984	2,350,204	2,268,597	2,369,255		(4,070)		281,457	2.534	2.320	APR	40,138	57,674	02/11/2022	04/30/2050	2,351,616
L9031*-AH-4	Terminal Investment Ltd Sa GTD SECD SR NTS		2.B PL	6,000,000	6,000,000	5,951,157	6,000,000					4.470	4.470	MN	43,955	268,200	05/02/2019	05/02/2029	6,134,100
L9619*-AA-9	VAL FINANCE COMPANY SARL SR SECD		1.G PL	44,242,661	49,354,281	50,389,167	49,354,281				5,854,856	5.220	5.153	NOV	329,193	2,547,347	10/19/2023	11/15/2053	3,092,200
L9619@-AA-7	VTG FINANCE SA SR SECD NTS SER 1		2.B PL	7,630,350	7,638,163	6,407,502	7,638,163				906,109	1.450	1.450	AO	19,074	116,402	10/01/2020	10/29/2032	7,685,670
L9619@-AB-5	VTG FINANCE SA SR SECD NTS SER 2		2.B PL	21,110,040	21,151,835	16,423,734	21,151,835				2,509,224	1.700	1.700	AO	61,928	374,254	10/01/2020	10/29/2035	21,289,475
L9619@-AC-3	VTG FINANCE SA SR SECD NTS SER 3		2.B PL	24,646,533	24,677,141	17,169,071	24,677,141				2,927,428	1.980	1.980	AO	84,149	504,372	10/01/2020	10/29/2040	24,890,534
M0479*-AA-6	Aldar Properties PJSC Aldar Properties PJSC		2.C FE	282,500,000	282,500,000	295,777,500	282,500,000					7.000	7.001	MN	3,076,111	14,831,250	01/29/2025	05/05/2055	292,442,431
M0R52W-AB-9	Abu Dhabi Crude Oil Pipeline L Senior Secured		1.C FE	29,548,130	26,500,000	24,699,606	28,866,969		(135,014)			4.600	3.743	JD	3,386	1,219,000	06/17/2020	11/02/2047	991,748
M1586M-AC-1	Bank Hapoalim BM Subordinated		RA 2.C FE	42,539,868	43,300,000	42,489,355	42,468,606		50,561			3.255	3.516	JJ	626,407	1,030,208	03/26/2025	01/21/2032	44,004,708
M28505-AF-8	DP World Ltd/United Arab Emira Senior Unsecured		RA 2.B FE	4,927,106	5,000,000	4,324,962	4,917,314		(93)			4.700	4.798	MS	59,403	211,500	04/14/2025	09/30/2049	5,117,500
M8180A-AE-8	QatarEnergy Senior Unsecured		RA 1.C FE	33,999,660	33,333,000	25,686,813	33,887,072		(28,828)			3.125	2.987	JJ	489,000	1,041,656	11/17/2021	07/12/2041	33,853,828
M8180A-AF-5	QatarEnergy Senior Unsecured		RA 1.C FE	31,502,000	30,400,000	21,375,413	31,400,359		(26,094)			3.300	3.110	JJ	470,947	1,003,200	11/17/2021	07/12/2051	30,901,600
M8237R-AA-2	Saudi Arabian Oil Co Senior Unsecured		RA 1.E FE	85,186,486	75,800,000	68,952,759	83,146,884		(442,412)			4.250	3.335	AO	671,146	3,179,000	04/23/2025	04/16/2039	77,410,750
N1420M-P9-1	BMW Finance NV Senior Unsecured		1.F FE	12,537,665	12,926,121	12,818,390	12,930,408		(7,747)		1,534,613	0.750	0.688	JUL	45,543	96,418	02/18/2022	07/13/2026	12,599,191
N22635-CP-4	Cooperatieve Rabobank UA Subordinated		2.A FE	25,223,801	20,215,633	20,469,222	21,114,782		(520,919)		1,548,695	5.250	2.534	SEP	314,897	1,067,768	01/17/2018	09/14/2027	21,613,614
N2319@-AD-7	Corbion NV SUB NTS SER B		2.C	5,772,739	5,875,510	5,613,116	5,875,510				697,007	2.010	2.010	JD	9,841	115,349	11/05/2021	12/01/2028	5,830,755
N2563P-BX-1	Argentum Netherlands BV for Zu Subordinated		1.E FE	11,106,115	10,575,917	10,610,210	10,646,450		(90,833)		1,272,451	3.500	2.571	OCT	93,300	369,779	03/26/2018	10/01/2046	10,691,796
N2563P-BY-9	Argentum Netherlands BV for Sw Subordinated		2.A FE	3,072,100	3,100,000	3,140,560	3,073,972		417			5.625	5.608	AUG	65,875	174,375	03/21/2024	08/15/2052	3,274,375
N2563P-CU-6	Argentum Netherlands BV for Zu Subordinated		1.E FE	24,737,446	24,890,000	25,144,592	24,745,985		8,539			5.125	5.104	JUN	744,107	1,275,613	03/10/2025	06/01/2048	26,165,613
N3024N-JL-5	ELM BV for Helvetia Schweizeri Subordinated		1.G FE	18,777,496	18,096,570	18,160,512	18,279,142		(98,801)		2,178,964	3.375	2.755	SEP	157,291	608,364	03/20/2018	09/29/2047	18,454,010
N3033Q-AH-5	E.ON International Finance BV Senior Unsecured		2.A FE	9,976,427	11,859,838	12,037,265	11,635,726		10,533		829,707	5.875	6.010	OCT	120,264	682,022	10/31/2022	10/30/2037	10,799,815
N42818@-BZ-7	KONINKLIJKE VOPAK NV SR NTS SER AA		2.B	4,000,000	4,000,000	3,699,397	4,000,000					3.270	3.269	JD	4,360	130,800	07/01/2020	12/19/2030	4,065,400
N42818@-CC-7	KONINKLIJKE VOPAK NV SR NTS SER DD		2.B YE	2,000,000	2,000,000	1,776,658	2,000,000					3.370	3.370	JD	2,247	67,400	07/01/2020	12/19/2032	2,033,700
N42818@-CJ-2	KONINKLIJKE VOPAK NV SUB NTS SER C		2.C YE	9,000,000	9,000,000	8,737,009	9,000,000					4.070	4.068	JD	12,210	366,300	07/01/2020	12/19/2028	9,183,150
N484BN-CL-0	JT International Financial Ser Senior Unsecured		1.E FE	2,089,182	2,021,563	1,724,284	2,064,728		(5,369)		147,475	2.750	2.420	SEP	14,356	55,300	01/27/2022	09/28/2033	2,082,292
N57445-AB-9	Minejesa Capital BV Senior Secured		2.C FE	1,045,000	1,000,000	992,504	1,028,340		(2,451)			5.625	5.222	FA	22,031	56,250	11/15/2017	08/10/2037	101,990
N5529S-AB-5	MDGH GMTN RSC Ltd Senior Unsecured		RA 1.C FE	36,795,500	35,000,000	26,849,981	36,573,445		(43,459)			3.700	3.419	MN	194,250	1,295,000	06/17/2020	11/07/2049	35,647,500
N5529S-AX-7	MDGH GMTN RSC Ltd Senior Unsecured		RA 1.C FE	44,200,000	40,000,000	32,038,200	43,691,785		(99,124)			3.950	3.384	MN	175,556	1,580,000	06/17/2020	05/21/2050	40,790,000
N64038-AF-4	NN Group NV Subordinated		2.B FE	15,027,482	14,218,733	14,645,301	14,487,706		(127,063)		1,734,644	4.625	3.607	JAN	635,996	573,222	03/20/2018	01/13/2048	14,474,899
N7395N-3H-3	Repsol International Finance B Junior Subordinated		2.C FE	6,881,212	6,463,061	6,612,892	6,678,597		(297,237)		823,772	4.247	2.920	DEC	15,792	273,132	11/03/2021	01/01/9999	271,337
N7891*-AF-9	Avr-Afvalverwerking Bv GTD SR SECD NTS SER F		2.B PL	3,523,500	3,525,306	3,361,189	3,525,306				418,204	2.060	2.060	JD	202	72,538	09/21/2018	12/30/2028	3,559,792
N7S88V-C9-5	Cooperatieve Rabobank UA Subordinated		2.A FE	23,095,151	20,215,633	20,218,053	21,147,449		(255,967)		1,528,553	4.625	3.147	MAY	566,573	930,733	10/17/2018	05/23/2029	21,292,914
N8505*-AB-4	TenneT Netherlands B.V. SR NTS SER B		2.A Z	17,104,500	17,626,529	16,392,395	17,626,529				522,029	1.830	1.830	JJ	140,674		09/19/2025	01/24/2031	17,261,006
N8578G-AB-0	Thermo Fisher Scientific Finan Senior Unsecured		1.G FE	10,679,498	10,928,448	6,834,127	10,864,321		2,572		1,288,557	2.000	2.018	OCT	43,834	217,044	11/11/2021	10/18/2051	10,966,347
N8578G-AC-8	Thermo Fisher Scientific Finan Senior Unsecured		1.G FE	3,972,388	4,112,857	2,938,073	4,051,717		3,510		480,286	1.625	1.725	OCT	13,404	66,368	11/11/2021	10/18/2041	4,111,947

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
N8578G-AD-6	Thermo Fisher Scientific Finan Senior Unsecured		1.G FE	23,059,453	23,502,039	19,973,786	23,461,463		5,841		2,782,605	1.125	1.145	OCT	53,025	262,553	11/11/2021	10/18/2033	23,381,233
N9373N-HS-6	Volkswagen International Finan Junior Subordinated		2.C FE	1,336,153	1,175,102	1,191,276	1,245,006		(108,260)		159,207	4.625	2.134	JUN	27,993	54,135	10/14/2021	01/01/9999	53,601
N98371-AC-6	Ziggo BV Senior Secured		4.A FE	15,718,875	15,000,000	14,203,217	15,163,735		(115,167)			4.875	4.220	AO	154,375	731,250	01/13/2021	01/15/2030	15,182,813
P0359#-AA-4	Anpac SpA Senior Secured		2.C PL	22,061,493	22,061,493	22,061,493	22,061,493					7.729	7.732	JJ	715,208	1,705,490	03/06/2024	07/31/2039	19,296,949
P0606*-AA-9	AES Mexico Generation Holdings SECURED		5.A PL	15,606,344	15,636,569	14,737,466	15,616,235	1,179,981	12,123			7.620	7.827	MJSD	3,310	1,188,395	12/20/2024	11/30/2027	896,264
P12651-AD-0	Banco General SA Junior Subordinated		3.C FE	1,779,900	1,745,000	1,662,895	1,766,505		(13,395)			5.250	4.985	MN	13,742	91,613	09/29/2021	01/01/9999	45,806
P3083S-AD-7	Consorcio Transmantaro SA Senior Unsecured		2.C FE	9,150,500	8,200,000	8,155,194	8,810,953		(86,582)			4.700	3.367	AO	80,292	385,400	08/12/2022	04/16/2034	932,522
P3143N-AS-3	Corp Nacional del Cobre de Chi Senior Unsecured	RA	2.A FE	12,236,213	12,000,000	11,642,344	12,203,101		(8,160)			5.625	5.470	AO	136,875	675,000	03/26/2025	10/18/2043	12,337,500
P3143N-BF-0	Corp Nacional del Cobre de Chi Senior Unsecured	RA	2.B FE	7,638,250	7,500,000	5,337,413	7,621,888		(3,243)			3.700	3.597	JJ	116,396	277,500	06/17/2020	01/30/2050	7,638,750
P3596@-AA-3	EVM Energia Del Valle de Mexic SECURED		2.B PL	25,000,000	25,000,000	21,375,000	25,000,000					6.020	6.022	JD	4,181	1,555,000	10/01/2019	12/31/2040	1,252,598
P37115-AH-8	Empresa Nacional de Telecomuni Senior Unsecured	RA	2.C FE	846,214	1,000,000	893,340	860,232		14,018			3.050	5.762	MS	9,065	15,250	03/26/2025	09/14/2032	507,625
P4000@-AA-1	ELETRANS SA SR SECD NTS		1.G FE	9,045,123	9,045,123	8,562,181	9,045,123					4.060	4.060	JD	3,060	367,232	12/15/2017	12/28/2037	583,944
P4717#-AA-3	Global Bank Corporation Global Bank Corp		2.B FE	37,044,920	37,170,000	37,541,700	37,270,324		(109,342)			6.997	6.369	MJSD	230,369	2,836,289	03/31/2023	12/20/2027	5,823,807
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR		2.C FE	17,969,240	17,969,240	18,238,778	17,969,240					5.850	5.848	JJ	440,920	1,054,482	02/02/2018	01/31/2037	856,698
P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED		3.B PL	22,662,390	23,095,430	21,074,580	22,696,699		17,202			6.770	7.153	MJSD	4,343	1,563,793	05/30/2024	09/30/2037	688,819
P9790#-AA-2	Viettel Peru SAC Senior Secured		3.B Z	37,816,890	38,000,000	37,335,000	37,832,944		16,055			5.000	5.485	MS	633,333	971,111	07/17/2025	09/03/2027	9,742,778
Q0458*-AF-6	AquaSure Finance Pty Ltd GTD SR SECD NTS SER 18A		1.G FE	11,152,537	11,152,537	10,905,519	11,152,537					4.320	4.319	JJ	226,173	481,790	01/15/2019	01/12/2034	1,199,528
Q0695*-AB-8	Aurizon Finance Pty Ltd Senior Unsecured		2.A FE	25,000,000	25,000,000	26,783,863	25,000,000					6.780	6.780	JJ	729,792	1,695,000	06/21/2023	07/26/2033	25,847,500
Q0695*-AC-6	Aurizon Finance Pty Ltd Senior Unsecured		2.A FE	31,000,000	31,000,000	33,362,036	31,000,000					6.880	6.880	JJ	918,289	2,132,800	06/21/2023	07/26/2035	32,066,400
Q0697#-AB-2	Ausgrid Finance Pty Ltd GTD SR SECD NTS SER B		2.A FE	18,000,000	18,000,000	17,509,680	18,000,000					3.600	3.600	AO	162,000	648,000	09/06/2017	10/01/2029	18,324,000
Q0697#-AC-0	Ausgrid Finance Pty Ltd GTD SR SECD NTS SER C		2.A FE	10,000,000	10,000,000	9,362,478	10,000,000					3.750	3.750	AO	93,750	375,000	09/06/2017	10/01/2032	10,187,500
Q0832*-AD-8	AUSTRALIA PACIFIC AIRPORTS MEL SR SECD NTS		2.A FE	20,000,000	20,000,000	20,058,770	20,000,000					4.770	4.770	MS	280,900	954,000	09/15/2011	09/15/2026	20,477,000
Q14900-AP-1	BHP Billiton Finance Ltd Senior Unsecured		1.F FE	22,540,667	26,954,178	22,864,337	22,775,420		28,529		206,225	4.300	5.684	SEP	311,192		10/22/2025	09/25/2042	27,858,651
Q1629#-AF-4	BRISBANE AIRPORT CORPORATION P SR SECD NTS SER C		2.B	15,000,000	15,000,000	14,969,969	15,000,000					4.190	4.190	FA	225,213	628,500	08/22/2012	08/22/2027	15,314,250
Q1629#-AQ-0	BRISBANE AIRPORT CORPORATION P SR SECD NTS SER C		2.B	5,000,000	5,000,000	4,764,968	5,000,000					4.070	4.070	JD	9,044	203,500	06/15/2017	06/15/2032	5,101,750
Q2600@-AC-4	Coates Group Pty Ltd SR NTS SER 22-C		2.B PL	10,000,000	10,000,000	8,675,228	10,000,000					3.270	3.270	JJ	153,508	327,000	11/17/2021	01/12/2034	10,163,500
Q2762#-AA-0	CONNECTEAST FINANCE PTY LTD SR SECD NTS SER A		2.B FE	8,238,907	7,539,365	7,458,234	7,483,567		37,948		535,959	4.305	4.800	JJ	139,745	313,137	06/01/2018	07/26/2027	8,734,187
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD SR SECD NTS SER D		2.B FE	12,000,000	12,000,000	11,158,115	12,000,000					3.770	3.770	MS	118,127	452,400	09/27/2017	09/27/2032	12,226,200
Q3092*-AA-3	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS SER 21A		2.C FE	10,000,000	10,000,000	9,172,031	10,000,000					4.450	4.450	MS	119,903	445,000	11/02/2021	03/02/2032	10,195,306
Q3092*-AB-1	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS SER 21B		2.C FE	27,000,000	27,000,000	24,009,097	27,000,000					4.600	4.600	MS	334,650	1,242,000	11/02/2021	03/02/2034	27,545,100
Q3092*-AF-2	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS		2.B FE	24,000,000	24,000,000	25,123,354	24,000,000					7.060	7.060	JJ	823,667	1,694,400	03/30/2023	07/06/2033	24,847,200
Q3393*-AJ-0	ELECTRANET PTY LTD SR SECD NTS SER 13-C		2.B YE	9,000,000	9,000,000	8,870,628	9,000,000					3.910	3.910	MN	44,965	351,900	05/15/2013	05/15/2028	9,175,950
Q3647#-AC-5	Evolution Mining Finance Pty L GTD SR NTS SER C		2.C PL	6,000,000	6,000,000	5,483,049	6,000,000					3.060	3.060	FA	69,870	183,600	11/16/2021	02/14/2031	6,091,800
Q3647#-AD-3	Evolution Mining Finance Pty L GTD SR NTS SER 23-A		2.C PL	20,000,000	20,000,000	20,927,154	20,000,000					6.190	6.190	FA	443,617	1,238,000	06/01/2023	08/22/2033	20,619,000
Q3647#-AE-1	Evolution Mining Finance Pty L GTD SR NTS SER 23-B		2.C PL	35,000,000	35,000,000	36,753,434	35,000,000					6.290	6.290	FA	788,871	2,201,500	06/01/2023	08/22/2035	36,100,750
Q3793#-AB-9	First Gas Ltd GTD SR SECD NTS 20-B		2.B FE	8,000,000	8,000,000	6,709,288	8,000,000					2.420	2.420	MS	52,702	193,600	11/24/2020	03/23/2033	8,096,800
Q3793#-AC-7	First Gas Ltd GTD SR SECD FRNS 20-C		2.B FE	29,958,100	24,746,492	25,240,610	24,746,492				696,603	4.495	4.495	MJSD	24,719	1,378,954	11/24/2020	03/23/2036	30,294,754
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd GTD SR SECD NTS		2.B PL	63,783,013	63,783,013	58,174,872	63,783,013					3.110	3.122	MJSD	5,510	1,983,486	06/30/2021	12/31/2034	2,146,351
Q5426#-AC-7	L&K Finance Pty Ltd SR GTD NTS		2.A FE	15,000,000	15,000,000	15,030,528	15,000,000					4.820	4.820	JD	38,158	723,000	06/01/2022	06/12/2030	15,361,500
Q5426#-AD-5	L&K Finance Pty Ltd SR GTD NTS		2.A FE	20,000,000	20,000,000	19,731,848	20,000,000					4.970	4.970	JD	52,461	994,000	06/01/2022	06/12/2033	20,497,000
Q5664#-AB-0	Lonsdale Finance Pty Ltd GTD SR SECD NTS SER B		2.B FE	5,000,000	5,000,000	4,884,655	5,000,000					4.270	4.270	AO	53,375	213,500	06/27/2018	10/01/2030	5,106,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Q5664#-AC-8	Lonsdale Finance Pty Ltd GTD SR SECD NTS SER C		2.B FE	5,000,000	5,000,000	4,707,320	5,000,000					4.340	4.340	AO	54,250	217,000	06/27/2018	10/01/2033	5,108,500
Q5995#-AF-1	Meridian Energy Ltd SR GTD NTS 19-1B		2.A	17,000,000	17,000,000	16,182,972	17,000,000					3.960	3.960	AO	115,940	673,200	04/29/2019	04/29/2031	17,336,600
Q5995#-AG-9	Meridian Energy Ltd SR GTD NTS 19-1C		2.A YE	9,000,000	9,000,000	8,182,994	9,000,000					4.060	4.060	AO	62,930	365,400	04/29/2019	04/29/2034	9,182,700
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD GTD SR SECD NTS		2.B FE	4,020,460	4,100,000	4,023,658	4,074,632		8,258			3.860	4.093	MN	25,058	158,260	07/19/2018	11/04/2028	4,179,130
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINAN GTD SR SECD NTS SER B		2.B FE	10,000,000	10,000,000	9,654,477	10,000,000					3.180	3.180	MS	92,750	318,000	09/16/2016	03/16/2029	10,159,000
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINAN GTD SR SECD NTS SER C		2.B FE	17,000,000	17,000,000	15,806,702	17,000,000					3.330	3.330	MS	165,113	566,100	09/16/2016	09/16/2031	17,283,050
Q6518@-AG-7	NSW ELECTRICITY NETWORKS FINAN GTD SR SECD NTS SER G		2.B FE	19,000,000	19,000,000	17,784,443	19,000,000					3.800	3.800	AO	150,417	722,000	10/16/2017	10/16/2032	19,361,000
Q7160#-AH-2	ORICA FINANCE LTD GTD SR NTS SER D		2.B FE	10,000,000	10,000,000	10,542,564	10,000,000					5.900	5.900	AO	108,167	590,000	10/25/2010	10/25/2030	10,295,000
Q7160#-AL-3	ORICA FINANCE LTD GTD SR NTS SER A		2.B FE	5,000,000	5,000,000	5,004,121	5,000,000					4.330	4.330	MN	34,881	216,500	05/03/2017	05/03/2027	5,108,250
Q7160#-AP-4	ORICA FINANCE LTD GTD SR NTS SER 20-B		2.B	29,000,000	29,000,000	27,478,408	29,000,000					3.400	3.400	AO	183,506	986,000	06/12/2020	10/24/2030	29,493,000
Q7397#-AP-9	Pratt Finance Proprietary Ltd SR GTD NTS SER H		2.B PL	2,777,777	2,777,777	2,817,476	2,777,777					6.250	6.298	FMAN	27,488	173,611	05/05/2014	11/04/2026	2,821,180
Q7397#-AT-1	Pratt Finance Proprietary Ltd SR GTD NTS SER L		2.B PL	2,162,375	2,000,000	1,751,042	2,121,971		(9,602)			3.880	3.194	JJ	36,213	77,600	07/22/2021	07/13/2036	2,038,800
Q7724#-AH-1	Powerco Ltd GTD SR SECD NTS SER B		2.B FE	20,000,000	20,000,000	19,782,800	20,000,000					3.600	3.600	JJ	316,000	720,000	01/23/2013	01/23/2028	20,360,000
Q7724#-AK-4	Powerco Ltd GTD SR SECD FRNS		2.B FE	15,072,200	12,660,996	12,714,237	12,660,996				356,401	4.335	4.335	FMAN	67,667	701,769	11/16/2017	11/16/2029	15,236,888
Q7724#-AM-0	Powerco Ltd GTD SR SECD FRN 18B		2.B FE	20,607,000	17,264,995	17,348,537	17,264,995				486,002	4.305	4.325	MJSD	34,618	952,353	08/16/2018	12/13/2030	20,828,175
Q7794#-AH-6	Qph Finance Co Pty Ltd GTD SR SECD NTS SER B		2.B FE	10,000,000	10,000,000	9,746,815	10,000,000					4.110	4.110	FA	163,258	411,000	07/18/2018	08/08/2030	10,205,500
Q8059@-AB-9	Registry Finance Pty Ltd GTD SR SECD NTS SER B		1.F FE	3,629,237	3,336,002	2,464,180	3,336,002				242,000	4.220	4.220	MS	41,452	136,875	11/18/2021	03/15/2047	3,705,814
Q8059@-AC-7	Registry Finance Pty Ltd GTD SR SECD NTS SER C		1.F FE	6,532,627	6,004,804	4,303,316	6,004,804				435,600	4.180	4.180	MS	73,906	244,040	11/18/2021	03/15/2052	6,669,159
Q9194*-AF-6	Transurban Queensland Finance GTD SR SECD NTS SER F		2.B FE	4,000,000	4,000,000	3,911,247	4,000,000					3.550	3.550	JD	4,339	142,000	12/20/2016	12/20/2028	4,071,000
Q9194*-AG-4	Transurban Queensland Finance GTD SR SECD NTS SER G		2.B FE	6,000,000	6,000,000	5,664,589	6,000,000					3.700	3.700	JD	6,783	222,000	12/20/2016	12/20/2031	6,111,000
Q9194*-AM-1	Transurban Queensland Finance GTD SR SECD NTS SER L		2.B FE	10,282,900	11,000,000	10,669,872	10,422,176		89,119			4.060	5.178	MN	57,066	446,600	05/30/2024	05/15/2031	11,223,300
Q9194*-AN-9	Transurban Queensland Finance GTD SR SECD NTS SER M		2.B FE	19,000,000	19,000,000	17,771,325	19,000,000					4.160	4.160	MN	100,996	790,400	03/27/2019	05/15/2034	19,395,200
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES SR NTS SER A		1.B FE	5,000,000	5,000,000	3,836,969	5,000,000					3.970	3.970	MN	32,532	198,500	11/02/2017	11/02/2047	5,099,250
Q9389#-AG-5	Vector Ltd. SR NTS 17-1-B		2.A FE	15,000,000	15,000,000	14,548,824	15,000,000					3.590	3.590	AO	98,725	538,500	10/25/2017	10/25/2029	15,269,250
Q9469*-AB-3	Visy Kraft Holdings Pty Ltd SR SECD NTS SER B		2.C YE	32,281,122	28,022,418	22,735,894	28,022,418				2,032,801	4.060	4.060	AO	240,183	1,092,352	01/28/2021	04/15/2036	32,936,429
Q9582*-AC-3	WELLINGTON ELECTRICITY DISTRIB FRN SER C		2.C	24,102,691	20,142,494	20,496,470	20,142,494				567,002	3.980	3.980	JAJO	169,120	1,073,445	08/19/2021	01/16/2029	24,341,750
Q9609*-AB-4	WestConnex Finance Co Pty Ltd GTD SR SECD NTS SER B		2.A FE	4,000,000	4,000,000	3,524,926	4,000,000					3.080	3.080	JD	5,476	123,200	05/11/2021	06/15/2033	4,061,600
Q9609*-AC-2	WestConnex Finance Co Pty Ltd GTD SR SECD NTS SER C		2.A FE	2,000,000	2,000,000	1,679,065	2,000,000					3.280	3.280	JD	2,916	65,600	05/11/2021	06/15/2036	2,032,800
R2284#-AB-6	STATNETT SF SR NTS SER A		1.F	10,000,000	10,000,000	9,805,756	10,000,000					3.170	3.170	JJ	140,008	317,000	01/22/2013	01/22/2028	10,158,500
R6236@-AA-0	NORSPAN LNG III AS SR SECD NTS		2.C PL	990,984	990,984	993,016	990,984					4.870	4.864	FA	16,221	48,261	07/25/2018	07/27/2029	352,780
T0149@-AA-7	ASR Media and Sponsorship SpA Sr Secured		2.C PL	24,251,360	29,377,549	30,006,722	29,377,549				3,485,034	6.040	6.040	AO	300,663	918,122	10/13/2022	10/30/2027	24,983,751
T0486V-AC-7	Generali Subordinated		2.A FE	5,893,557	5,993,020	6,256,263	6,061,331		(33,386)		720,824	5.500	4.773	OCT	59,602	326,277	10/24/2016	10/27/2047	5,884,538
T3666J-JY-3	Eni SpA Junior Subordinated		2.B FE	8,607,022	8,225,714	8,129,816	8,472,660		(263,102)		1,032,738	3.375	2.455	OCT	60,848	141,371	10/28/2021	01/01/9999	272,650
T36792-DC-9	Enel SpA Senior Unsecured		2.B FE	2,129,066	2,695,418	2,718,259	2,522,983		8,021		180,423	5.750	6.453	JUN	81,751	37,924	11/01/2022	06/22/2037	2,435,093
V5000*-AA-3	First Omega Shipping Inc Secured		2.C	10,000,000	10,000,000	9,331,752	10,000,000					3.480	3.480	MS	87,967	348,000	02/18/2022	03/30/2031	10,174,000
W2710@-AB-6	Ellevio Ab GTD SECD NTS SER 3		2.B FE	30,000,000	27,542,672	27,181,838	27,542,672				4,617,885	2.780	2.778	FA	262,942	699,947	10/26/2016	10/26/2028	30,127,606
W2710@-AF-7	Ellevio Ab GTD SECD NTS SER 7		2.B FE	15,000,000	15,000,000	14,005,179	15,000,000					3.440	3.438	FA	173,433	516,000	10/25/2016	10/27/2031	15,081,700
X4771#-AK-5	Landsnet Hf SR NTS SER B		2.B	10,608,669	11,000,000	10,399,771	10,687,330		50,294			3.800	4.404	FA	152,106	418,000	05/30/2024	02/20/2031	11,209,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
X4771#-AL-3	Landsnet Hf SR NTS SER C		2.B	17,562,751	18,000,000	16,755,800	17,636,680		47,264			3.850	4.210	FA	252,175	731,500	05/30/2024	02/20/2032	18,346,500
X5151*-AG-5	Landsvirkjun SR NTS SER D		1.G FE	7,000,000	7,000,000	7,032,172	7,000,000					4.410	4.410	MS	96,898	308,700	03/08/2018	03/08/2028	7,154,350
X5151*-AJ-9	Landsvirkjun SR NTS SER A		1.G	10,568,696	12,100,000	11,438,965	10,962,991		252,653			2.790	5.490	MN	40,323	337,590	05/30/2024	11/18/2029	12,268,795
X75653-HE-2	Sampo Oyj Senior Unsecured		1.F FE	2,078,841	2,115,183	2,084,215	2,113,406		1,043		250,600	1.625	1.662	FEB	29,408	30,715	06/28/2018	02/21/2028	2,121,107
Y00130-RP-4	Adani Ports & Special Economic Senior Unsecured		2.C FE	538,150	500,000	486,267	517,102		(4,526)			4.375	3.333	JJ	10,816	21,875	01/13/2021	07/03/2029	510,938
Y0480B-AA-8	Axiata Spv5 Labuan Ltd Senior Unsecured	RA	2.B FE	11,859,028	12,218,000	8,691,488	11,899,476		8,213			3.064	3.217	FA	137,265	386,578	10/16/2020	08/19/2050	12,405,180
Y0606W-CC-2	Bangkok Bank PCL/Hong Kong Subordinated		2.C FE	14,355,293	16,445,000	14,969,117	14,548,119		106,815			3.466	4.854	MS	155,162	388,972	04/14/2025	09/23/2036	16,729,992
Y0889V-AC-4	Bharti Airtel Ltd Senior Unsecured	RA	2.B FE	6,856,578	7,577,000	7,144,638	6,933,425		76,847			3.250	5.061	JD	19,153	246,253	04/23/2025	06/03/2031	7,700,126
Y6886M-AE-0	Petronas Capital Ltd Senior Unsecured	RA	1.G FE	11,020,900	11,000,000	9,890,410	11,013,064		(2,035)			2.480	2.458	JJ	115,940	272,800	11/17/2021	01/28/2032	11,136,400
Y71260-AD-8	Indofood CBP Sukses Makmur Tbk Senior Unsecured	RA	2.B FE	12,816,491	14,070,000	13,125,502	12,955,032		112,828			3.541	5.005	AO	88,572	498,219	04/14/2025	04/27/2032	14,319,109
Y7138A-AF-7	Pertamina Persero PT Senior Unsecured	RA	2.B FE	25,516,963	22,000,000	21,569,999	25,005,960		(119,164)			5.625	4.465	MN	140,938	1,237,500	04/14/2025	05/20/2043	22,618,750
Y7563*-AC-1	Seaspan Holdco III Ltd SR SECD NTS SER C		2.B PL	13,000,000	13,000,000	11,948,398	13,000,000					4.060	4.060	MJSD	38,119	623,825	05/12/2021	06/05/2033	13,131,950
Y7563*-AD-9	Seaspan Holdco III Ltd SR SECD NTS SER D		2.B PL	9,000,000	9,000,000	8,006,931	9,000,000					4.260	4.260	MJSD	27,690	407,588	05/12/2021	06/05/2036	9,095,850
Y8550*-AA-8	TATA CAPITAL LTD TATA CAPITAL LTD		2.C PL	13,989,606	14,300,000	14,049,750	14,008,775		19,168			4.910	6.257	FMAN	87,528		11/21/2025	08/16/2027	14,477,634
Y8550*-AB-6	TATA CAPITAL LTD TATA CAPITAL LTD		2.C PL	13,986,921	14,300,000	14,049,750	14,005,400		18,479			4.910	6.140	MJSD	55,374	189,217	11/21/2025	09/03/2027	14,479,615
Y8550*-AC-4	TATA CAPITAL LTD TATA CAPITAL LTD		2.C PL	4,693,650	4,800,000	4,728,000	4,699,785		6,136			4.910	6.337	JAJO	58,459		11/21/2025	10/04/2027	4,859,625
YU9059-03-8	Electricite de France SA Senior Unsecured		2.A FE	22,975,475	24,258,760	23,787,199	23,122,647		4,708		142,464	6.500	6.730	NOV	225,260	1,283,199	12/17/2025	11/08/2064	25,676,640
Z08193-28-6	KazMunayGas National Co JSC Senior Unsecured		2.B FE	6,695,000	6,500,000	5,879,340	6,627,831		(16,634)			3.500	3.176	AO	48,660	227,500	09/29/2021	04/14/2033	6,613,750
Z05578-60-9	Adani Transmission Step-One Lt Senior Secured		2.C FE	5,599,716	5,393,815	4,855,831	5,570,302		(6,161)			4.250	3.726	MN	25,471	229,237	08/30/2021	05/21/2036	703,621
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				40,029,870,963	40,080,845,024	38,034,029,150	39,942,497,266	(2,723,266)	(1,783,945)		329,503,429	XXX	XXX	XXX	480,301,367	1,505,521,790	XXX	XXX	38,121,407,337
049463-AB-8	Atlas Warehouse Lending Co LP Senior Unsecured		2.C	450,000,000	450,000,000	476,280,000	450,000,000					6.250	6.250	MN	4,687,500	28,576,850	10/28/2024	11/01/2029	464,062,500
049463-AC-6	Atlas Warehouse Lending Co LP Senior Unsecured		2.C	295,000,000	295,000,000	299,045,836	295,000,000					6.050	6.050	MN	2,974,583	17,893,366	10/28/2024	11/01/2027	303,923,750
049463-AD-4	Atlas Warehouse Lending Co LP Senior Unsecured	C	2.C	33,025,930	33,000,000	34,058,327	33,023,276		(2,654)			6.050	6.012	JJ	920,608	1,192,354	05/21/2025	01/15/2028	33,998,250
049463-AE-2	Atlas Warehouse Lending Co LP Senior Unsecured		2.C	9,976,433	10,000,000	10,533,453	9,980,668		4,236			6.250	6.305	JJ	288,194	373,264	05/20/2025	01/15/2030	10,312,500
59567L-AA-2	Midcap Financial Issuer Trust Senior Unsecured		4.A	110,651,470	110,000,000	109,810,888	110,053,575		(155,005)			6.500	6.349	MN	1,191,667	7,150,000	08/17/2021	05/01/2028	113,575,000
G0189K-AB-7	Aldar Investments Hybrid Limit Subordinated		2.C FE	20,000,000	20,000,000	19,042,000	20,000,000					5.625	5.625	MS	306,250	1,125,000	03/17/2022	01/01/9999	562,500
G7334#-AA-9	Redding Ridge Holdings LP. SR NTS SER 21-A		1.G Z	7,490,000	7,490,000	7,370,166	7,490,000					4.000	3.999	JJ	135,652	299,600	11/11/2021	11/30/2026	7,599,853
G7334#-AC-5	Redding Ridge Holdings LP. SR NTS		1.G Z	15,000,000	15,000,000	15,204,129	15,000,000					7.000	6.997	JJ	475,417	1,050,000	09/01/2022	09/13/2027	15,160,417
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)				941,143,833	940,490,000	971,344,799	940,547,519		(153,423)			XXX	XXX	XXX	10,979,871	57,660,434	XXX	XXX	949,194,770
36472T-AC-3	USA TODAY Co Inc Secured		4.A Z	15,850,076	16,117,000	22,770,184	15,886,057		31,054			6.000	6.292	JD	80,585	967,020	10/15/2024	12/01/2031	16,600,510
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN O 30Dec2031		6. *	4,842,503	39,530,639	4,743,677	4,743,677	(103,378)	4,551			0.000	38.242	MON			12/30/2025	12/31/2031	39,530,639
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN O 30Dec2034		6. *	29,229	899,349	29,229	29,229	(31)	31			0.000	41.952	MON			12/30/2025	12/31/2034	899,349
0109999999. Subtotal - issuer credit obligations - mandatory convertible bonds (unaffiliated)				20,721,808	56,546,988	27,543,090	20,658,963	(103,409)	35,636			XXX	XXX	XXX	80,585	967,020	XXX	XXX	57,030,498
918788-AA-4	VCI Asset Holdings 1 LLC VCI Asset Holdings Term Loan		5.A Z	65,680,245	66,343,682	65,680,245	65,702,547		22,302			10.000	10.598	MON	792,438		11/20/2025	11/19/2030	3,344,827
00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS		1.E	4,313,224	4,270,592	4,000,452	4,300,164		(1,622)			4.450	4.408	MON	5,807	190,041	11/17/2017	08/20/2043	38,741
00230@-AA-8	AT&T REIGN (MULT-PRPTY) CTL P/ P/T CERTS		2.B	38,544,447	38,162,819	30,782,080	38,485,783		(12,731)			4.003	3.956	MON	67,896	1,527,658	05/28/2021	05/15/2046	9,451,886
023761-AA-7	American Airlines 2017-1 Class Secured		1.E FE	2,585,189	2,660,625	2,605,868	2,588,166		2,977			3.650	4.740	FA	36,687		11/19/2025	02/15/2029	2,056,229
02379*-AA-7	American Airlines Pt Tr 2019-1 P/T CERTS SER 19-1A		1.E PL	11,275,000	11,275,000	11,201,392	11,275,000					3.530	3.530	JD	17,689	398,008	06/04/2019	06/15/2026	11,474,004
05601*-AA-0	Bcbs Ne II (Omaha Ne) CTL Pt T P/T CERTS		1.G	44,722,214	44,722,214	37,491,875	44,722,214					3.630	3.657	MON	72,152	1,623,416	01/02/2020	12/31/2045	2,793,596

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
09751*-AA-0	Boldt Slhn Forks 2018 Pt Tr P/T CERTS		1.G YE	5,627,589	5,627,589	4,857,723	5,627,589					4.390	4.430	MON	10,980	247,051	08/28/2018	10/15/2043	2,038,793
09752@-AA-7	Bolt Slhn Whitehall 2020 Pt Tr P/T CERTS		1.G YE	4,922,667	5,937,207	5,089,795	4,998,183		47,746			3.400	5.938	MON	8,972	201,865	05/30/2024	12/15/2040	392,135
11042C-AA-8	British Airways 2021-1 Class A Secured		1.E FE	5,151,342	5,151,342	4,687,801	5,151,342					2.900	2.910	MJSD	6,640	149,389	07/20/2021	03/15/2035	92,655
12495*-AA-5	CB MED SOUTH LLC SECD NTS		1.F YE	12,949,679	10,385,705	11,142,243	11,239,545		(105,386)			6.510	4.496	MON	39,440	676,109	03/31/2009	01/10/2034	139,061
12596@-AA-1	CGA CAP CREDIT LSB PT TR 17-CT P/T CERTS		1.D YE	31,000,000	31,000,000	23,764,064	31,000,000					4.228	4.228	MON	76,456	1,310,680	11/14/2017	12/10/2041	31,109,223
126650-AQ-3	CVS Pass-Through Trust P/T CERTS		2.B FE	157,214	157,705	157,700	157,639		126			5.789	6.085	MON	533	9,144	03/06/2023	01/10/2026	170,129
126650-AW-0	CVS Pass-Through Trust P/T CERTS		2.B	406,693	381,037	380,658	383,179		(1,918)			5.298	4.235	MON	1,178	20,187	07/18/2013	01/11/2027	22,041
126650-BP-4	CVS Pass-Through Trust Secured		2.B FE	4,466,881	4,438,443	4,510,394	4,462,791		(4,089)			6.036	5.712	MON	15,628	188,549	07/17/2025	12/10/2028	130,383
126650-BQ-2	CVS Pass-Through Trust P/T CERTS		2.B FE	66,645	64,731	67,102	66,290		(356)			6.943	5.776	MON	262	4,494	01/09/2025	01/10/2030	1,515
12696@-AA-0	CTL Pt Tr 2016 (Humc/Shu) P/T CERTS		2.A	31,029,480	30,125,709	27,500,371	30,690,206		(34,162)			4.065	3.853	MON	54,427	1,224,610	09/29/2016	12/15/2041	260,963
12702*-AA-4	Cvs Lse-Bckd Pt Pp Tr Ser 2017 P/T CERTS		2.B	4,245,528	4,245,528	3,874,010	4,245,528					3.901	3.932	MON	9,661	165,618	09/27/2017	10/10/2039	32,973
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS		2.B	10,668,731	10,668,731	10,204,365	10,668,731					4.880	4.929	MON	23,139	520,634	03/21/2018	01/15/2044	100,234
12708*-AA-8	CTL Philadelphia Lease Finance P/T CERTS		1.E	34,491,677	34,491,677	34,395,352	34,491,677					4.008	4.028	MJSD	96,002	1,382,426	12/28/2017	12/28/2026	31,788,257
12722@-AA-8	Cga Capital Credit Lease-Backe P/T CERTS 19-CTL-18		2.B	32,791,085	32,791,085	24,839,719	32,791,085					3.664	3.692	MON	70,085	1,175,516	12/17/2019	12/31/2052	14,766,795
12735#-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7		2.C YE	15,604,556	15,604,556	13,071,824	15,604,556					3.967	3.968	MON	27,513	619,033	02/01/2021	09/30/2041	4,873,290
12743*-AA-5	Cga Capital Credit Lease-Backe P/T CERTS A-1		2.B	9,095,432	9,095,432	7,460,054	9,095,432					3.115	3.135	MON	16,527	283,323	05/13/2021	04/10/2046	57,614
12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS		3.B	9,772,769	9,772,769	9,728,919	9,772,769					5.980	6.054	MON	25,974	584,412	10/27/2022	10/15/2047	3,752,419
14173#-AA-6	Caresource Management Group Co P/T CERT		1.D PL	30,291,280	30,291,280	28,894,737	30,291,261		(5)			4.670	4.715	MON	62,871	1,398,089	04/23/2025	03/15/2044	226,845
15725#-AA-6	Cga Capital Credit Pt Tr (Bp C P/T CERTS 16-CTL-18		1.G YE	761,743	761,743	727,915	761,743					3.440	3.452	MON	1,529	26,204	12/15/2016	12/10/2031	23,358
16372#-AA-0	Chemical Bank Tower Pt Trust P/T CERTS		2.A YE	11,714,446	11,714,446	10,665,752	11,714,446					4.589	4.633	MON	31,359	537,576	02/10/2020	06/10/2044	700,508
22234*-AA-0	Walgreen Co. SECURED		4.A Z	1,397,722	1,397,722	1,399,603	1,397,722					5.520	4.911	MON	3,429	77,154	09/28/2005	09/15/2030	11,614
22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014		1.G	8,373,861	8,373,332	8,343,912	8,373,501		(29)			5.090	5.143	MON	18,942	426,292	09/30/2014	08/15/2034	89,368
22975#-AA-9	CTL Pt Tr 2016A (Hospital Sist P/T CERTS		1.E	24,199,448	24,199,448	21,767,396	24,199,448					4.270	4.308	MON	17,222	1,021,537	07/25/2020	09/25/2042	199,763
22976#-AA-8	CTL 2016 - 05 Tr (Dow Chemical P/T CERTS		2.B	32,694,732	32,694,732	30,148,120	32,694,732					4.010	4.043	MON	58,269	1,311,059	07/14/2016	10/15/2036	2,527,347
22979@-AA-7	CTL 2016-29 Tr (Spirit Aerosys P/T CERTS		4.B	6,384,723	6,384,723	5,229,228	6,384,723					4.694	4.739	MON	13,320	299,699	03/20/2017	12/15/2037	58,421
22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1		1.G	4,506,431	4,506,431	3,933,628	4,506,431					4.290	4.328	MON	8,592	193,326	05/28/2015	04/15/2045	43,405
22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2		1.G	24,519,247	24,519,247	20,426,063	24,519,247					4.460	4.501	MON	48,603	1,093,558	05/28/2015	06/15/2049	293,425
25240@-AA-3	Walgreen Co. SECD NTS		4.A YE	823,215	823,215	779,127	823,215					5.910	5.982	MON	2,162	48,652	05/31/2006	01/15/2031	11,001
30217*-AA-4	EXPRESS 12K DTW LSB PT TR P/T CERTS		2.B	18,091,142	17,914,272	17,916,744	18,083,251		(2,733)			6.605	6.616	MON	52,588	1,172,476	12/15/2025	05/15/2055	889,220
30452@-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS		3.C	24,036,656	24,469,911	23,505,233	24,055,212		18,556			4.950	5.203	MON	87,480	1,170,846	02/06/2025	01/05/2044	227,686
314353-AA-1	Federal Express Corp 2020-1 Pa Secured	C	1.D FE	2,192,165	2,197,911	1,923,198	2,193,826		379			1.875	1.910	FA	14,996	41,211	06/15/2021	08/20/2035	880,876
34524#-AA-0	Ford (Corktown MI) CTL PT TR P/T CERTS		2.C YE	11,582,110	11,471,664	9,719,512	11,562,076		(4,685)			4.720	4.654	MON	24,065	541,462	12/17/2021	06/15/2042	83,506
34742@-AA-8	Walgreen Co. SECURED		4.A Z	1,046,981	1,046,981	1,075,232	1,046,981					5.850	5.526	MON	4,423	61,248	05/03/2006	04/05/2031	8,827
35826*-AA-6	Fresno Cnty CTL Trust II P/T CERTS		1.D	14,991,183	14,991,183	14,281,566	14,991,183					4.190	4.226	MON	27,917	618,783	09/16/2019	03/15/2039	115,341
36249@-AA-1	Gth I US Govt Lse-Bckd Pt Tr P/T CERTS		1.A	12,213,875	12,213,875	11,968,684	12,213,875					4.560	4.603	MON	24,753	538,066	06/13/2017	05/15/2038	76,056
36252@-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS		1.C Z	9,749,161	9,749,161	9,598,141	9,749,161					4.047	4.081	MON	17,535	394,549	12/06/2018	07/15/2034	549,946
36252@-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS		1.C Z	13,348,091	13,348,091	13,271,082	13,348,091					4.561	4.604	MON	27,058	608,806	12/06/2018	12/15/2037	84,214
40867#-AD-6	Hampac LLC SECD NTS		1.D YE	7,920,112	7,920,112	7,294,346	7,920,112					4.250	4.287	MON	19,635	336,605	12/11/2017	08/10/2042	68,324
45886*-AA-2	IRS CAMPUS (KANSAS CITY) LSB P P/T CERTS SER A		1.E	13,751,029	13,703,068	12,810,730	13,744,968		(1,840)			4.549	4.554	MON	27,705	623,352	08/17/2022	09/15/2042	3,019,804
46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS		1.E	25,101,877	24,459,807	22,606,972	24,940,534		(20,360)			4.433	4.241	MON	48,188	1,084,236	06/28/2016	12/15/2045	89,241
46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11		1.F YE	54,412,573	53,061,050	44,932,803	54,145,796		(60,982)			3.287	3.064	MON	77,516	1,744,117	12/21/2020	04/15/2043	397,179
46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS		1.E YE	77,171,416	74,923,706	58,259,520	76,864,809		(66,841)			3.641	3.463	MON	121,243	2,727,972	08/17/2021	02/15/2053	482,919
46673#-AA-3	RWJ Barnabas Health Inc PT CERTS		1.E YE	15,296,507	14,850,978	11,844,129	15,225,426		(17,437)			3.056	2.827	MON	20,171	453,846	11/23/2021	12/15/2046	98,916

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
46673*-AA-7	JRD Holdings LLC P/T CERTS		2.B	15,781,105	17,179,998	13,711,542	15,880,592		58,083			3.214	4.076	MON	24,541	552,217	04/04/2024	12/15/2041	4,712,699
46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50		2.A YE	39,841,696	40,743,907	33,956,425	39,845,027		21,303			3.980	4.218	MON	72,071	1,542,920	05/30/2024	01/15/2050	215,849
46676*-AA-4	JLL SEC CR LSB TR (ACE AMERICA P/T CERTS SER 22		1.C	75,711,453	75,000,000	69,354,555	75,641,004		(23,419)			5.000	4.975	MON	166,667	3,645,817	05/25/2022	02/15/2049	18,905,635
476598-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS		1.E	16,111,769	15,959,366	15,308,068	16,074,448		(5,226)			4.850	4.817	MON	34,401	774,029	11/08/2018	10/15/2045	129,139
476658-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS		1.F	12,972,430	12,843,380	12,084,927	12,924,523		(4,599)			4.410	4.369	MON	25,173	566,393	03/17/2016	09/15/2042	111,915
48239@-AD-2	Walgreen Co. P/T CERTS 07-C		4.A YE	1,195,537	1,195,537	1,126,159	1,195,537					6.300	6.382	MON	3,348	75,319	10/26/2007	06/15/2032	10,020
48239@-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D		1.G	8,390,412	8,390,412	8,873,104	8,390,412					6.320	6.403	MON	23,568	530,274	10/17/2007	10/15/2032	128,673
48239@-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A		1.G	12,135,801	12,135,801	13,244,153	12,135,801					6.970	7.071	MON	37,594	845,865	06/03/2008	06/15/2034	149,621
48239@-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A		1.F YE	7,925,706	7,925,706	9,068,247	7,925,706					8.250	8.392	MON	38,142	653,871	03/05/2009	03/10/2034	110,614
48239@-AL-4	Walgreen Co. P/T CERTS 09-B		4.A YE	1,453,015	1,453,015	1,365,518	1,453,015					6.620	6.711	MON	4,275	96,190	04/15/2009	08/15/2033	12,104
48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A		1.F Z	1,676,364	1,676,364	1,861,892	1,676,364					7.500	7.617	MON	5,588	125,727	04/29/2009	06/15/2034	14,475
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS		1.A	9,513,627	9,513,627	9,791,255	9,513,627					5.242	5.299	MON	29,091	498,704	07/12/2010	12/10/2032	114,326
50167*-AA-2	LA CHARGERS HQ TR (2022) P/T CERTS		2.C	44,886,657	44,886,657	34,814,235	44,886,657					4.020	4.053	MON	80,198	1,750,521	09/15/2023	06/15/2054	282,359
50167*-AB-0	LA CHARGERS HQ TR (2022) P/T CERTS SER B		2.C	2,240,296	2,240,296	1,977,979	2,240,296					5.050	5.103	MON	5,028	113,135	03/07/2024	06/15/2054	15,483
55360#-AA-2	Walgreen Co. SECURED		4.A YE	1,404,973	1,404,973	1,408,648	1,404,973					5.760	5.759	MON	3,597	80,926	05/04/2006	03/15/2031	11,824
58943@-AA-4	MERCY HEALTH (MO) P/T CERTS		1.E	3,658,526	3,622,696	3,460,680	3,644,312		(1,834)			4.120	4.041	MON	6,634	149,255	01/12/2018	10/15/2036	96,527
59705*-AA-2	Middletown Nj CTL Pt Trust P/T CERTS		1.B YE	39,730,265	39,337,093	34,596,930	39,653,473		(9,312)			4.100	4.055	MON	71,681	1,612,820	05/17/2019	08/15/2051	184,739
61944K-AA-4	MOD Phase I (Pima County, AZ) P/T CERTS CL A		1.C Z	133,300,000	133,300,000	126,951,814	133,300,000					6.500	6.246	JJ	3,995,297	6,474,310	10/10/2024	07/15/2057	7,860,693
62928#-AA-3	Nmc Omaha 2017-A Lse-Bckd Pt T P/T CERTS		1.D YE	6,771,268	6,771,268	6,333,877	6,771,268					3.670	3.698	MON	11,045	248,505	02/02/2017	09/15/2037	32,784
62929*-AA-6	Nmc Elkhorn 2017-A Lse-Bckd Pt P/T CERTS		1.E	3,897,272	3,897,272	3,639,552	3,897,272					3.810	3.840	MON	6,599	148,491	08/02/2017	03/15/2038	282,566
62929@-AA-4	Nmc Fontenelle 2018 Lse-Bckd P P/T CERTS		1.E YE	2,695,552	2,695,552	2,564,870	2,695,552					4.190	4.226	MON	5,020	112,944	02/15/2018	11/15/2038	188,473
671128-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A		1.B	3,754,954	3,754,954	3,899,763	3,754,954					5.700	5.767	MON	9,513	214,032	10/26/2010	09/15/2033	39,068
68278A-AA-7	OneSky Class A Loan Trust 2021 Secured		1.F FE	31,969,094	31,847,570	30,805,113	31,915,472		(13,321)			3.875	3.778	JJ	569,054	1,252,145	01/28/2022	07/15/2029	9,643,910
694308-GY-7	Pacific Gas and Electric Co Secured		2.A FE	791,915	1,000,000	835,550	828,128		6,166			4.500	6.213	JD	2,000	45,000	11/28/2011	12/15/2041	1,022,500
694308-JG-3	Pacific Gas and Electric Co Secured	M	2.A FE	14,308,469	14,800,000	13,323,030	14,443,987		59,227			2.500	2.989	FA	154,167	370,000	08/14/2024	02/01/2031	14,985,000
694308-JH-1	Pacific Gas and Electric Co Secured	C	2.A FE	20,780,494	21,000,000	15,934,605	20,827,561		9,007			3.300	3.372	FA	288,750	693,000	06/19/2020	08/01/2040	21,346,500
694308-JJ-7	Pacific Gas and Electric Co Secured	C	2.A FE	19,962,534	20,235,000	13,678,399	19,990,934		5,813			3.500	3.573	FA	295,094	708,225	03/25/2021	08/01/2050	20,589,113
694308-JM-0	Pacific Gas and Electric Co Secured		2.A FE	18,937,750	20,000,000	19,912,538	19,204,197		151,701			4.550	5.562	JJ	455,000	910,000	07/09/2024	07/01/2030	20,455,000
694308-JN-8	Pacific Gas and Electric Co Secured		2.A FE	429,192	360,000	304,802	421,437		(1,534)			4.950	3.854	JJ	8,910	17,820	07/01/2020	07/01/2050	368,910
694308-JW-8	Pacific Gas and Electric Co Secured		2.A FE	4,578,300	5,000,000	4,849,746	4,727,966		101,010			3.000	5.396	JD	6,667	150,000	06/28/2024	06/15/2028	5,075,000
694308-KD-8	Pacific Gas and Electric Co Secured		2.A FE	5,236,620	6,000,000	5,233,634	5,254,814		11,168			5.250	6.217	MS	105,000	315,000	05/22/2024	03/01/2052	6,157,500
694308-KH-9	Pacific Gas and Electric Co Secured		2.A FE	7,975,240	7,000,000	7,446,316	7,956,341		(14,999)			6.750	5.741	JJ	217,875	472,500	09/06/2024	01/15/2053	7,236,250
694308-KK-2	Pacific Gas and Electric Co Secured	C	2.A FE	5,579,896	5,600,000	5,924,818	5,580,552		246			6.700	6.728	AO	93,800	375,200	03/28/2023	04/01/2053	5,787,600
694308-KM-8	Pacific Gas and Electric Co Secured		2.A FE	499,545	500,000	540,111	499,647		36			6.400	6.412	JD	1,422	32,000	06/01/2023	06/15/2033	516,000
694308-KT-3	Pacific Gas and Electric Co Secured	C	2.A FE	8,956,710	9,000,000	8,640,859	8,958,049		876			5.900	5.934	AO	132,750	569,350	09/03/2024	10/01/2054	9,265,500
70213@-AA-2	TV-MOB LLC P/T CERTS		1.D YE	15,153,046	15,153,046	10,675,240	15,153,046					3.230	3.252	MON	21,753	489,443	11/16/2020	03/15/2051	5,118,899
70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS		1.A YE	3,302,225	3,302,225	3,400,571	3,302,225					6.190	6.269	MON	9,085	126,168	06/09/2009	03/15/2029	71,496
74842#-AA-1	Quiktrip Corp P/T CERTS 11-A		2.A Z	15,495,118	15,495,118	15,777,385	15,495,118					5.050	5.103	MON	56,514	782,504	09/02/2011	10/05/2031	235,409
750731-AA-9	Raiders Football Club Lsb Pt T P/T CERTS		2.A YE	14,169,384	14,169,384	11,366,141	14,169,384					3.744	3.773	MON	30,946	530,502	02/11/2020	02/10/2049	842,908
75086#-AA-3	Rainier Gsa Portfolio I Invest LSE REV BDS 15-A		2.C	3,213,707	3,213,707	3,206,407	3,213,707					4.820	4.868	MON	6,884	162,652	07/01/2015	06/15/2036	29,304
75702@-AA-9	RED ROCK HARNETT LLC SECD NT		1.C YE	8,024,894	8,024,894	7,979,004	8,024,894					4.990	5.042	MON	23,359	400,442	03/28/2012	06/10/2038	75,968
78444#-AA-4	SLHN Bethlehem 2018 CTL Pt Tr P/T CERTS		1.G YE	16,367,709	16,367,709	15,076,552	16,367,709					4.340	4.379	MON	31,571	710,359	03/23/2018	03/15/2038	4,138,778
82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS		2.B YE	8,510,766	8,426,500	7,938,513	8,479,948		(3,811)			4.373	4.318	MON	16,377	368,491	03/29/2017	03/15/2037	3,645,482
830867-AB-3	Delta Air Lines Inc / SkyMiles Senior Secured		2.A FE	83,721,588	77,070,000	77,609,182	78,930,464		(1,266,788)			4.750	3.014	JAJO	721,996	3,660,825	01/19/2022	10/20/2028	6,498,767
85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS		1.C Z	10,070,478	10,070,478	8,870,217	10,070,478					3.670	3.698	MON	16,426	369,587	12/07/2016	09/15/2042	76,806
86606D-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS		1.D YE	9,250,000	9,250,000	10,009,628	9,250,000					6.350	6.349	MS	172,949	587,375	09/16/2010	09/15/2042	413,057

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS		1.G YE	13,247,276	13,247,276	13,632,294	13,247,276					5.730	5.798	MON	16,868	742,893	01/17/2020	12/23/2036	119,944
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE		1.F PL	68,368,582	68,368,582	59,273,837	68,368,582					4.920	4.970	MON	280,311	3,363,734	10/01/2019	07/01/2048	602,312
89256A-AA-9	Trademark Royalty 2019-1 LLC CL A CERTS		1.G PL	61,882,351	61,882,351	51,062,667	61,882,351					4.850	4.791	JAN	2,759,523	2,996,973	01/31/2025	01/31/2060	6,294,029
89256B-AA-7	Trademark Royalty 2021-1 LLC CL A CERTS		1.G PL	3,996,553	3,996,553	3,164,550	3,996,553					4.350	4.304	JAN	159,845	179,242	02/02/2021	01/31/2060	335,093
90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1		2.B FE	2,749,333	2,749,333	2,807,917	2,749,333					5.980	5.980	MS	48,410	164,410	04/26/2006	09/15/2029	257,621
90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS		1.A	19,034,074	19,034,074	19,269,922	19,034,074					5.320	5.379	MON	45,005	1,012,613	11/10/2011	05/15/2043	169,121
909318-AA-5	United Airlines 2018-1 Class A Secured	M	1.E FE	13,523,479	14,313,110	13,820,844	13,687,759		108,868			3.500	4.938	MS	166,986	500,959	07/02/2024	09/01/2031	9,246,055
90932L-AJ-6	United Airlines 2023-1 Class A Secured		1.F FE	4,196,387	4,198,370	4,374,050	4,196,729		58			5.800	5.805	JJ	112,283	249,207	05/13/2024	01/15/2036	2,250,938
91426*-AA-3	University Faculty Office Buil SECD NTS		2.A	10,420,305	10,420,305	11,066,461	10,420,305					6.270	6.352	MON	38,112	653,353	11/12/2008	11/10/2033	113,101
91927#-AA-3	Valley 2016 Lease-Backed Pt Tr P/T CERTS		1.F	10,114,225	10,114,225	9,023,295	10,114,225					4.000	4.033	MON	17,981	404,569	10/25/2016	01/15/2043	1,656,801
92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS		1.A	25,968,340	25,968,340	20,963,724	25,968,340					3.008	3.027	MON	34,717	781,120	01/15/2025	09/15/2049	1,800,752
92841E-AA-7	VistaJet Pass Through Trust 20 Secured		1.G PL	7,084,417	7,961,898	7,596,599	7,335,170		110,099			3.875	7.346	FA	116,553	308,524	07/31/2023	02/15/2030	2,667,695
94684@-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS		4.A Z	1,170,466	1,170,466	1,172,713	1,170,466					6.420	6.506	MON	209	75,144	12/30/2005	01/18/2027	14,863
94978#-CQ-8	Cvs Priv Sale-Leaseback Tr 200 P/T CERTS		2.B	944,129	944,129	950,909	944,129					5.610	5.675	MON	3,090	52,966	07/29/2005	08/10/2027	10,546
94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS		3.C	418,692	418,692	420,386	418,692					6.350	6.434	MON	1,551	24,671	06/29/2006	07/10/2026	48,161
96928*-EY-9	William Blair CTL Pt Tr (Wisha P/T CERTS SER 12H		1.C YE	18,707,317	18,522,751	17,761,942	18,636,906		(5,564)			4.830	4.798	MON	39,762	894,649	07/16/2012	09/15/2043	126,278
56059#-AA-6	MAINFREIGHT LTD (NZ) CTL 2022 P/T CERTS		2.B YE	30,491,294	30,491,294	25,948,972	30,491,294					4.606	4.650	MON	62,419	1,404,429	03/15/2023	03/15/2053	1,693,469
G0890*-AA-4	Barbados Enterprises PLC Project Vincent Virgin Air		1.G PL	126,300,322	127,248,322	127,248,322	126,301,223		901			7.461	7.626	MN	1,292,214		11/13/2025	11/13/2031	127,274,739
Q8438@-AA-3	Western Sydney University Loan Notes		1.C	117,519,847	109,955,702	86,478,719	109,955,702				7,976,403	4.300	4.339	MON	349,750	4,544,144	07/01/2021	01/05/2051	6,895,624
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC		1.D PL	686,068,575	707,951,105	640,468,390	691,573,122		670,770			3.800	4.077	MJSD	74,728	26,902,150	10/08/2024	09/30/2045	14,813,222
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				2,820,679,329	2,827,132,650	2,556,056,446	2,811,735,288		(278,165)		7,976,403	XXX	XXX	XXX	16,055,394	111,219,487	XXX	XXX	483,740,480
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN		1.G PL	683,785,456	686,123,011	685,408,455	685,449,652		(20,299)			4.750	4.762	FA	12,312,096	32,957,781	12/18/2023	02/15/2042	35,610,976
00238#-AA-8	AP Hermes Holdings I LLC 1		2.B PL	285,776,957	301,721,555	306,148,419	301,721,555				35,792,971	6.250	6.108	JUL	8,171,625	18,841,435	07/14/2023	07/25/2048	9,995,183
00240#-AA-4	AP Fides HOLDINGS I LLC AP Fides HOLDINGS I LLC A-1 6		2.A PL	627,394,697	682,295,215	705,517,964	682,295,215				80,940,099	6.000	5.887	NOV	3,525,192	40,418,582	12/29/2023	11/30/2048	118,294,528
00273*-AA-8	AP Middlebury Holdings, LLC Senior Secured		2.C PL	199,544,240	199,600,000	203,961,451	199,539,685		(4,555)			6.000	5.910	MAY	8,017,267		06/24/2025	05/31/2045	24,410,996
28655*-AA-7	Eliant Invest Holding LP. B	C	1.G PL	23,238,691	23,238,691	23,238,691	23,238,692					5.683	5.750	MON	100,745	425,099	12/11/2025	12/15/2041	23,286,772
28655*-AB-5	Eliant Invest Holding LP. C		2.C Z	8,794,796	8,794,796	8,794,796	8,794,796					6.133	6.211	MON	38,220	177,801	12/11/2025	12/15/2041	8,814,312
03744A-AA-0	AP Oryx Holdings LLC AP Oryx Holdings Limited		2.B PL	361,257,141	361,257,141	366,074,691	361,257,141					6.100	6.097	MS	6,917,071	20,289,943	11/15/2024	09/08/2043	64,937
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A		2.A PL	3,636,208,008	3,635,055,108	3,859,188,407	3,637,502,713		(120,367)			6.500	6.540	MJSD	7,219,623	230,263,772	12/22/2025	03/20/2045	45,296,364
0139999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)				5,825,999,986	5,898,085,517	6,158,332,874	5,899,799,449		(145,221)		116,733,070	XXX	XXX	XXX	46,301,839	343,374,413	XXX	XXX	265,774,068
003009-B*-7	Aberdeen Asia Pacific Income F SR SECD NTS SER D		1.A FE	15,848,179	16,000,000	14,782,818	15,884,736		13,940			3.700	3.818	FA	231,867	592,000	03/31/2023	08/10/2032	16,296,000
02666T-AB-3	American Homes 4 Rent LP Senior Unsecured		2.B FE	4,900,250	5,000,000	5,084,957	4,930,331		19,985			4.900	5.391	FA	92,556	245,000	06/27/2024	02/15/2029	5,122,500
02666T-AD-9	American Homes 4 Rent LP Senior Unsecured		2.B FE	4,898,100	5,000,000	3,380,866	4,907,495		2,218			3.375	3.485	JJ	77,813	168,750	06/30/2021	07/15/2051	5,084,375
02666T-AG-2	American Homes 4 Rent LP Senior Unsecured	C	2.B FE	25,472,715	25,500,000	26,379,215	25,476,914		2,214			5.500	5.514	FA	584,375	1,402,500	01/23/2024	02/01/2034	26,201,250
03063#-AA-2	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER A		2.B FE	5,000,000	5,000,000	4,999,538	5,000,000					4.680	4.680	JJ	112,450	234,000	11/06/2018	01/08/2026	5,117,000
03063#-AB-0	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER B		2.B FE	10,000,000	10,000,000	9,907,510	10,000,000					4.860	4.860	JJ	233,550	486,000	11/06/2018	01/08/2029	10,243,000
03063#-AD-6	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER D		2.B FE	11,697,000	11,751,019	10,329,040	11,751,019				1,394,013	1.620	1.620	JJ	92,010	179,504	10/30/2020	01/07/2031	11,791,746
03063#-AE-4	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER E		2.B FE	17,547,000	17,626,529	14,471,137	17,626,529				2,091,020	1.650	1.650	JJ	140,572	274,242	10/30/2020	01/07/2033	17,691,763
03666H-AC-5	Antares Holdings LP Senior Unsecured		2.B FE	6,907,040	8,000,000	7,971,744	7,823,137		308,922			3.950	8.234	JJ	145,711	316,000	10/05/2022	07/15/2026	8,158,000
03666H-AD-3	Antares Holdings LP Senior Unsecured		2.B FE	6,330,198	7,250,000	7,088,822	6,970,909		246,912			2.750	6.630	JJ	91,934	199,375	03/30/2023	01/15/2027	7,349,688
03666H-AE-1	Antares Holdings LP Senior Unsecured		2.B FE	7,655,300	8,500,000	8,315,819	8,114,473		228,114			3.750	6.899	JJ	146,979	318,750	12/12/2023	07/15/2027	8,659,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03666H-AG-6	Antares Holdings LP Senior Unsecured		2.B FE	49,869,074	49,953,000	51,068,141	49,920,095		16,544			6.500	6.522	FA	1,289,759	2,769,195	03/20/2025	02/08/2029	51,576,473
03666N-A*-9	Antares Strategic Credit Fund SR NTS		2.C PL	169,109,000	169,109,000	168,621,205	169,109,000					5.760	5.760	MS	2,462,227		09/16/2025	09/30/2030	173,979,339
03770D-A@-2	Apollo Debt Solutions Bdc SR NTS		2.B FE	11,000,000	11,000,000	11,438,457	11,000,000					8.310	8.307	JJ	411,345	914,100	11/16/2022	12/21/2027	11,385,953
03770D-AB-9	Apollo Debt Solutions Bdc Senior Unsecured	RA	2.C FE	152,511,480	151,100,000	158,832,407	152,256,958		(254,522)			6.900	6.626	AO	2,258,945	10,425,900	03/04/2025	04/13/2029	156,312,950
03770D-AD-5	Apollo Debt Solutions Bdc Senior Unsecured		2.C FE	215,832,148	214,600,000	226,775,953	215,712,834		(119,314)			6.700	6.585	JJ	6,070,796	7,189,100	03/04/2025	07/29/2031	221,789,100
03770D-AF-0	Apollo Debt Solutions Bdc Senior Unsecured	RA	2.C FE	39,351,152	39,375,000	40,730,622	39,351,710		558			6.550	6.559	MS	759,391		12/23/2025	03/15/2032	40,664,531
03770D-AK-9	Apollo Debt Solutions Bdc Senior Unsecured	M	2.C Z	47,604,624	47,524,000	48,086,542	47,603,921		(704)			5.875	5.829	FA	1,271,927		12/23/2025	08/30/2030	47,539,511
03770D-B#-9	Apollo Debt Solutions Bdc SR NTS SER A-B		2.B FE	60,000,000	60,000,000	63,865,266	60,000,000					8.620	8.627	JJ	2,327,400	5,172,000	08/10/2023	09/28/2028	60,991,300
03770D-B*-3	Apollo Debt Solutions Bdc SR NTS		2.B FE	3,000,000	3,000,000	3,124,855	3,000,000					8.310	8.310	JJ	112,185	249,300	11/16/2022	01/19/2028	3,124,650
04014F-2*-2	Ares Dynamic Credit Allocation MRPS SER A		1.F PL	9,000,000	360,000	8,887,313	9,000,000					2.580	2.588	JAJO	56,760	232,200	06/16/2021	07/15/2026	9,007,740
04014F-3*-1	Ares Dynamic Credit Allocation MRPS SER B		1.F PL	4,000,000	160,000	3,935,971	4,000,000					2.580	2.588	JAJO	25,227	103,200	06/16/2021	09/15/2026	4,020,640
04014F-4*-0	Ares Dynamic Credit Allocation MRPS SER C		1.F PL	6,000,000	240,000	5,713,949	6,000,000					3.030	3.041	JAJO	44,440	181,800	06/16/2021	09/15/2028	6,036,360
04020E-AB-3	Ares Strategic Income Fund Senior Unsecured	M	2.C FE	216,492,630	218,000,000	224,785,097	216,708,478		215,848			6.350	6.535	FA	5,229,578	6,921,500	07/14/2025	08/15/2029	224,921,500
04020E-AD-9	Ares Strategic Income Fund Senior Unsecured		2.C FE	110,547,956	111,860,000	112,339,398	110,703,833		155,877			5.600	5.886	FA	2,366,460	3,132,080	05/28/2025	02/15/2030	114,992,080
04020E-AG-2	Ares Strategic Income Fund Senior Unsecured	RA	2.C FE	52,461,191	53,180,000	53,872,393	52,607,364		146,173			5.700	6.230	MS	892,538	1,515,630	05/29/2025	03/15/2028	54,695,630
04020E-AJ-6	Ares Strategic Income Fund Senior Unsecured	C	2.C FE	101,115,651	101,610,000	104,291,071	101,187,104		71,453			6.200	6.278	MS	1,749,950	2,483,410	12/23/2025	03/21/2032	104,759,910
04020E-AK-3	Ares Strategic Income Fund Senior Unsecured	RA	2.C FE	47,110,375	47,500,000	48,029,236	47,142,414		32,039			5.800	5.986	MS	857,111	688,750	07/14/2025	09/09/2030	48,877,500
04020E-AP-2	Ares Strategic Income Fund Senior Unsecured		2.C FE	69,614,563	70,210,000	69,435,535	69,654,547		39,984			4.850	5.135	JJ	1,002,638		10/08/2025	01/15/2029	71,912,593
053484-AB-7	AvalonBay Communities Inc Senior Unsecured		1.G FE	7,990,480	8,000,000	7,025,570	7,994,136		903			2.050	2.063	JJ	75,622	164,000	09/08/2021	01/15/2032	8,082,000
053484-AE-1	AvalonBay Communities Inc Senior Unsecured	C	1.G FE	20,987,190	21,000,000	21,927,868	20,989,318		1,058			5.300	5.308	JD	74,200	1,113,000	12/04/2023	12/07/2033	21,556,500
06763A-A#-8	Barings Private Credit Corpora SR NTS SER C		2.C	15,000,000	15,000,000	14,775,608	15,000,000					3.500	3.500	JJ	221,667	525,000	07/28/2021	07/29/2026	15,262,500
06763A-A*-2	Barings Private Credit Corpora SR NTS SER A		2.C	15,000,000	15,000,000	14,775,608	15,000,000					3.500	3.500	JJ	221,667	525,000	07/22/2021	07/29/2026	15,262,500
09261H-B#-3	Blackstone Private Credit Fund SR NTS SER D		2.B FE	395,864,183	403,700,000	397,385,526	396,486,416		622,233			5.790	6.099	AO	5,194,273	12,725,970	03/25/2025	03/25/2033	414,348,260
09261H-B*-7	Blackstone Private Credit Fund SR NTS SER D		2.C FE	99,104,549	98,000,000	100,574,019	98,498,324		(406,499)			7.490	7.020	AO	1,631,156	7,340,200	01/31/2024	10/11/2027	101,670,100
09261H-B@-5	Blackstone Private Credit Fund SR NTS SER D		2.B FE	401,583,100	407,500,000	403,688,653	402,252,442		669,342			5.540	5.829	AO	5,016,778	12,291,106	03/25/2025	03/25/2031	417,784,394
09261H-BG-1	Blackstone Private Credit Fund Senior Unsecured		2.B FE	138,823,896	141,000,000	145,647,416	139,175,001		300,814			6.250	6.554	JJ	3,818,750	8,812,500	11/12/2024	01/25/2031	145,406,250
09261H-BN-6	Blackstone Private Credit Fund Senior Unsecured		2.B FE	4,947,392	5,000,000	5,104,396	4,959,706		10,106			5.950	6.207	JJ	136,354	336,340	11/07/2024	07/16/2029	5,148,750
09261H-BS-5	Blackstone Private Credit Fund Senior Unsecured		2.C FE	39,605,041	40,000,000	39,756,932	39,651,967		46,926			5.250	5.482	AO	525,000	1,050,000	05/20/2025	04/01/2030	41,050,000
09261H-BW-6	Blackstone Private Credit Fund Senior Unsecured	C	2.C FE	82,553,667	84,120,000	85,008,013	82,629,468		75,801			6.000	6.262	MN	546,780	5,047,200	05/20/2025	11/22/2034	86,643,600
09261H-BX-4	Blackstone Private Credit Fund Senior Unsecured	M	2.B FE	122,718,431	124,600,000	126,529,169	122,925,587		207,156			6.000	6.265	JJ	3,156,533	3,445,500	10/29/2025	01/29/2032	128,338,000
09581C-AB-7	Blue Owl Credit Income Corp Senior Unsecured	RA	2.C FE	224,525,486	225,930,000	232,477,113	224,760,426		234,940			6.600	6.757	MS	4,390,573	7,191,690	09/24/2025	09/15/2029	233,385,690
09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured		2.C FE	100,596,794	100,886,000	100,824,379	100,659,611		62,817			5.800	5.859	MS	1,722,909	2,153,395	10/30/2025	03/15/2030	103,811,694
09581C-AE-1	Blue Owl Credit Income Corp Senior Unsecured	M	2.C FE	342,060,940	344,500,000	350,262,693	342,519,136		458,196			5.900	6.162	MN	2,145,469	10,162,750	05/20/2025	05/23/2028	354,662,750
09581J-AR-7	Blue Owl Finance LLC Senior Unsecured		2.B FE	1,000,118	1,200,000	1,088,169	1,030,019		25,522			3.125	6.235	JD	2,188	37,500	10/28/2024	06/10/2031	1,218,750
09581J-AS-5	Blue Owl Finance LLC Senior Unsecured		2.B FE	2,393,369	2,500,000	2,376,044	2,395,398		2,029			4.375	5.181	FA	41,319		11/13/2025	02/15/2032	2,554,688
09581J-AT-3	Blue Owl Finance LLC Senior Unsecured	C	2.B FE	41,676,015	41,500,000	42,775,710	41,656,623		(17,017)			6.250	6.183	AO	525,955	2,593,750	10/28/2024	04/18/2034	42,796,875
10112R-BA-1	Boston Properties LP Senior Unsecured		2.B FE	3,985,640	4,000,000	4,026,753	3,995,137		1,526			4.500	4.545	JD	15,000	180,000	11/13/2018	12/01/2028	4,090,000
10112R-BF-0	Boston Properties LP Senior Unsecured	C	2.B FE	2,998,770	3,000,000	2,485,731	2,999,167		96			2.450	2.454	AO	18,375	73,500	09/15/2021	10/01/2033	3,036,750
12610#-AA-1	CBRE US Core Partners REIT Ope SR NTS SER A		2.B	2,000,000	2,000,000	1,904,030	2,000,000					3.380	3.380	AO	11,454	67,600	08/07/2019	10/30/2029	2,033,800
12610#-AB-9	CBRE US Core Partners REIT Ope SR NTS SER B		2.B	13,000,000	13,000,000	11,962,713	13,000,000					3.480	3.480	AO	76,657	452,400	08/07/2019	10/30/2031	13,226,200
12610#-AC-7	CBRE US Core Partners REIT Ope SR NTS SER C		2.B	20,012,541	24,500,000	22,330,339	20,959,839		607,098			2.840	6.355	MN	110,168	695,800	05/30/2024	11/04/2030	24,847,900
12610#-AD-5	CBRE US Core Partners REIT Ope SR NTS SER D		2.B	3,898,507	5,000,000	4,364,739	4,067,593		108,261			2.940	6.404	MS	42,875	147,000	05/30/2024	09/16/2032	5,073,500
12737#-AA-9	CSFV Core II LLC SR NTS SER 21A		1.F PL	6,000,000	6,000,000	5,459,455	6,000,000					2.770	2.770	AO	41,550	166,200	03/04/2021	04/01/2031	6,083,100
143106-2*-2	Carlyle Tactical Private Credi MRPS		1.F PL	19,000,000	760,000	18,743,599	19,000,000					3.660	3.660	MJSD	46,360	695,400	02/18/2022	03/07/2027	19,173,850
143106-3*-1	Carlyle Tactical Private Credi MRPS		1.F PL	8,000,000	320,000	7,713,978	8,000,000					3.900	3.900	MJSD	20,800	312,000	02/18/2022	03/07/2029	8,078,000
143106-A*-3	Carlyle Tactical Private Credi MRPS		1.F PL	10,000,000	400,000	10,144,794	10,000,000					6.000	6.044	MJSD	50,000	600,000	08/19/2022	09/01/2027	10,150,000
151895-D@-5	CenterPoint Properties Trust SR NTS SER F		1.G FE	5,000,000	5,000,000	4,973,232	5,000,000					3.750	3.750	FA	65,625	187,500	08/25/2016	08/25/2026	5,093,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
151895-E#-2	CenterPoint Properties Trust SR NTS SER J		1.G FE	13,000,000	13,000,000	11,883,422	13,000,000					2.830	2.830	AO	64,383	367,900	10/15/2020	10/28/2030	13,183,950
151895-E@-4	CenterPoint Properties Trust SR NTS SER I		1.G FE	25,000,000	25,000,000	22,871,603	25,000,000					3.320	3.320	MN	126,806	830,000	10/09/2019	11/06/2031	25,415,000
151895-F*-5	CenterPoint Properties Trust SR NTS SER K		1.G FE	15,000,000	15,000,000	13,024,940	15,000,000					2.930	2.930	JJ	205,100	439,500	10/15/2020	01/13/2033	15,219,750
17260G-2@-1	CION Ares Diversified Credit F MRPS SER A		1.F PL	24,000,000	960,000	23,687,832	24,000,000					2.680	2.689	JAJO	108,987	643,200	06/30/2021	07/30/2026	24,160,800
17260G-3@-0	CION Ares Diversified Credit F MRPS SER B		1.F PL	26,000,000	1,040,000	25,578,582	26,000,000					2.680	2.358	JAJO	118,069	696,800	06/30/2021	09/30/2026	26,116,133
17260G-4@-9	CION Ares Diversified Credit F MRPS SER C		1.F PL	20,000,000	800,000	19,025,620	20,000,000					3.070	2.802	JAJO	104,039	614,000	06/30/2021	09/30/2028	20,102,333
17260G-5@-8	CION Ares Diversified Credit F MRPS SER D		1.F PL	10,000,000	400,000	9,815,364	10,000,000					2.960	2.960	JAJO	69,889	296,000	12/10/2021	01/06/2027	10,074,000
17260G-8@-5	CION Ares Diversified Credit F MRPS SER G		1.F PL	10,000,000	400,000	10,472,672	10,000,000					7.230	7.296	JAJO	170,708	723,000	03/03/2023	06/01/2028	10,110,458
18685@-AA-0	Cliffwater Corporate Lending F SR SECD NTS SER A		1.C PL	35,000,000	35,000,000	34,635,454	35,000,000					4.100	4.100	MS	370,708	1,435,000	03/21/2022	03/28/2027	35,717,500
22966R-AG-1	CubeSmart LP Senior Unsecured		2.B FE	7,920,800	8,000,000	7,076,606	7,955,181		8,201			2.000	2.116	FA	60,444	160,000	08/26/2021	02/15/2031	8,080,000
22966R-AJ-5	CubeSmart LP Senior Unsecured	C	2.B FE	6,297,960	8,000,000	7,079,133	6,657,462		177,746			2.500	5.792	FA	75,556	200,000	12/12/2023	02/15/2032	8,100,000
26884A-BE-2	ERP Operating LP Senior Unsecured	C	1.G FE	10,303,730	9,500,000	8,333,953	10,122,137		(22,378)			4.500	3.996	JD	35,625	427,500	07/12/2016	06/01/2045	9,713,750
26884A-BH-5	ERP Operating LP Senior Unsecured	RA	1.G FE	4,886,300	5,000,000	4,030,630	4,905,660		2,667			4.000	4.133	FA	83,333	200,000	07/31/2017	08/01/2047	5,100,000
27616#-AD-7	Easterly Government Properties SR NTS SER A		2.B FE	14,000,000	14,000,000	13,227,778	14,000,000					3.730	3.730	MS	158,111	529,200	07/02/2019	09/12/2029	14,261,100
27616#-AE-5	Easterly Government Properties SR NTS SER B		2.B FE	25,000,000	25,000,000	22,754,443	25,000,000					3.830	3.830	MS	289,910	976,000	07/02/2019	09/12/2031	25,478,750
27616#-AF-2	Easterly Government Properties SR NTS SER C		2.B FE	22,000,000	22,000,000	18,875,206	22,000,000					3.980	3.980	MS	265,112	880,600	07/02/2019	09/12/2034	22,437,800
27616#-AG-0	Easterly Government Properties SR NTS SER A		2.B FE	4,000,000	4,000,000	3,728,233	4,000,000					2.620	2.620	AO	22,416	106,800	04/15/2021	10/14/2028	4,052,400
29717P-AV-9	Essex Portfolio LP Senior Unsecured		2.A FE	11,473,164	11,500,000	10,265,444	11,483,893		2,356			2.650	2.675	MS	89,732	304,750	04/08/2021	03/15/2032	11,652,375
29717P-AW-7	Essex Portfolio LP Senior Unsecured		2.A FE	1,957,374	2,000,000	1,745,731	1,978,259		4,076			1.650	1.877	JJ	15,217	33,000	09/15/2020	01/15/2031	2,016,500
29717P-BA-4	Essex Portfolio LP Senior Unsecured		2.A FE	997,520	1,000,000	1,036,864	997,903		196			5.500	5.532	AO	13,750	55,000	03/07/2024	04/01/2034	1,027,500
30225V-AJ-6	Extra Space Storage LP Senior Unsecured	C	2.B FE	9,982,300	10,000,000	10,336,217	9,991,464		3,461			5.700	5.741	AO	142,500	570,000	03/21/2023	04/01/2028	10,285,000
30225V-AQ-0	Extra Space Storage LP Senior Unsecured	C	2.B FE	11,411,577	11,500,000	10,218,066	11,436,050		10,145			2.400	2.504	AO	58,267	276,000	07/25/2023	10/15/2031	11,638,000
30225V-AR-8	Extra Space Storage LP Senior Unsecured		2.B FE	19,942,400	20,000,000	21,227,534	19,958,757		6,834			5.900	5.948	JJ	544,111	1,180,000	11/27/2023	01/15/2031	20,590,000
35086@-AE-1	Four Corners Operating Partner SR GTD NTS SER E		2.B FE	9,000,000	9,000,000	8,459,771	9,000,000					3.150	3.148	JD	18,900	284,250	06/09/2020	06/09/2029	9,001,575
35086@-AF-8	Four Corners Operating Partner SR GTD NTS SER F		2.B FE	14,000,000	14,000,000	12,935,856	14,000,000					3.200	3.200	JD	29,867	447,250	04/01/2020	04/08/2030	14,150,578
35086@-AG-6	Four Corners Operating Partner SR GTD NTS SER G		2.B FE	7,000,000	7,000,000	6,509,059	7,000,000					2.740	2.740	AO	33,032	191,800	01/29/2021	04/30/2029	7,000,533
35086@-AH-4	Four Corners Operating Partner SR GTD NTS SER H		2.B FE	8,000,000	8,000,000	7,108,084	8,000,000					2.990	2.990	AO	41,196	239,200	01/29/2021	04/29/2031	8,119,600
38173M-AD-4	Golub Capital BDC Inc Senior Unsecured	RA	2.B FE	39,342,618	39,067,000	41,266,773	39,256,676		(60,195)			7.050	6.850	JD	198,916	2,754,224	01/31/2025	12/05/2028	40,444,112
38173M-AE-2	Golub Capital BDC Inc Senior Unsecured	M	2.B FE	74,573,339	75,490,000	77,218,328	74,858,583		154,766			6.000	6.267	JJ	2,088,557	4,529,400	02/13/2024	07/15/2029	77,754,700
38175@-AC-1	Golub Capital Partners Private SENIOR		2.A PL	19,000,000	19,000,000	18,632,627	19,000,000					3.770	3.770	FA	252,695	716,300	01/31/2022	02/24/2027	19,358,150
38175@-AD-9	Golub Capital Partners Private SENIOR		2.A PL	31,000,000	31,000,000	30,417,535	31,000,000					3.820	3.820	FA	417,759	1,184,200	01/31/2022	02/24/2027	31,592,100
38175@-AG-2	Golub Capital Partners Private SENIOR		2.A FE	45,000,000	45,000,000	45,632,705	45,000,000					6.470	6.470	FA	1,099,900	2,911,500	01/26/2024	02/15/2028	46,455,750
38175@-AH-0	Golub Capital Partners Private SENIOR		2.A PL	55,000,000	55,000,000	56,284,597	55,000,000					6.610	6.610	FA	1,373,411	3,635,500	01/26/2024	02/15/2029	56,817,750
38179R-A*-6	Golub Capital Private Credit F Sr Notes		2.C FE	241,000,000	241,000,000	247,646,828	241,000,000					7.120	7.127	FA	6,959,009	17,159,200	05/10/2024	11/18/2027	245,909,438
38179R-A@-4	Golub Capital Private Credit F Sr Notes		2.C FE	94,000,000	94,000,000	94,371,676	94,000,000					6.500	6.553	FMAN	967,351	6,661,912	05/10/2024	11/18/2027	94,220,021
38179R-AB-1	Golub Capital Private Credit F Senior Unsecured		2.C FE	123,707,456	125,304,000	126,714,046	123,904,931		197,475			5.800	6.142	MS	2,200,477	3,633,816	06/12/2025	09/12/2029	128,937,816
38179R-AD-7	Golub Capital Private Credit F Senior Unsecured	RA	2.C FE	89,621,282	90,170,000	92,013,940	89,691,299		70,016			5.875	6.013	MN	882,915	3,634,665	06/12/2025	05/01/2030	92,818,744
38179R-AE-5	Golub Capital Private Credit F Senior Unsecured		2.C FE	31,787,200	32,000,000	32,224,374	31,816,293		29,093			5.450	5.688	FA	765,422		07/16/2025	08/15/2028	32,872,000
38239K-AA-6	Goodman US Finance Four LLC GTD SR NTS	RA	2.A FE	3,441,244	3,500,000	3,265,714	3,445,454		2,880			4.500	4.668	AO	33,250	157,500	02/14/2025	10/15/2037	3,578,750
40440V-A@-4	HPS Corporate Lending Fund SR NTS		2.A FE	10,000,000	10,000,000	10,380,690	10,000,000					8.430	8.430	MN	110,058	843,000	10/28/2022	11/14/2027	10,421,500
40440V-AC-9	HPS Corporate Lending Fund Senior Unsecured	M	2.C FE	136,831,786	138,000,000	142,957,843	137,062,503		230,717			6.250	6.456	MS	2,180,208	10,579,167	07/18/2025	09/30/2029	142,312,500
40440V-AF-2	HPS Corporate Lending Fund Senior Unsecured	C	2.C FE	43,950,450	44,250,000	46,230,988	44,011,476		61,026			6.750	6.947	JJ	1,252,828	1,493,438	02/19/2025	01/30/2029	45,743,438
40440V-AH-8	HPS Corporate Lending Fund Senior Unsecured	RA	2.C FE	4,978,910	5,000,000	5,059,165	4,984,592		5,682			5.450	5.612	JJ	126,410	136,250	04/03/2025	01/14/2028	5,136,250
40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured	RA	2.C FE	123,801,467	125,187,000	127,147,541	123,951,357		149,889			5.950	6.136	AO	1,593,178	4,111,725	12/26/2025	04/14/2032	128,911,313
40440V-AL-9	HPS Corporate Lending Fund Senior Unsecured	C	2.C FE	9,460,005	9,500,000	9,559,985	9,471,023		11,018			5.300	5.525	JD	36,364	251,750	05/29/2025	06/05/2027	9,751,750
40440V-AN-5	HPS Corporate Lending Fund Senior Unsecured	C	2.C FE	172,923,938	173,750,000	176,076,547	173,007,092		83,154			5.850	5.961	JD	734,094	5,082,188	07/16/2025	06/05/2030	178,832,188
40440V-AQ-8	HPS Corporate Lending Fund Senior Unsecured		2.C FE	29,922,135	30,020,000	29,865,316	29,929,855		7,721			4.900	5.020	MS	449,466		10/08/2025	09/11/2028	30,755,490

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
40440V-AS-4	HPS Corporate Lending Fund Senior Unsecured		2.C FE	68,842,669	68,890,000	68,551,936	68,843,071		402			5.450	5.461	MN	1,147,210		10/08/2025	11/15/2030	70,767,253
40440V-B#-1	HPS Corporate Lending Fund SR NTS SER A-B		2.A FE	166,389,669	161,500,000	172,190,331	165,335,363		(1,054,306)			8.800	7.597	MS	4,224,122	10,824,000	04/14/2024	09/14/2028	168,606,000
40440V-B@-3	HPS Corporate Lending Fund SR NTS SER A-A		2.A FE	64,500,000	64,500,000	67,088,321	64,500,000					8.670	8.670	MS	1,662,111	5,592,150	08/18/2023	09/14/2027	67,296,075
42225U-AM-6	Healthcare Realty Holdings LP Senior Unsecured	M	2.B FE	18,221,213	18,400,000	15,968,425	18,288,275		19,970			2.050	2.174	MS	111,064	377,200	07/22/2022	03/15/2031	18,588,600
44107T-AZ-9	Host Hotels & Resorts LP Senior Unsecured		2.B FE	8,886,600	10,000,000	9,542,815	9,165,289		151,444			3.500	5.540	MS	103,056	350,000	02/12/2024	09/15/2030	10,175,000
44107T-BA-3	Host Hotels & Resorts LP Senior Unsecured	C	2.B FE	12,120,160	13,000,000	11,784,544	12,329,165		92,893			2.900	3.842	JD	16,756	377,000	12/12/2023	12/15/2031	13,188,500
442931-A*-2	HPS Corporate Capital Solution HPS Corporate Capital Solution		2.B FE	2,000,000	2,000,000	2,005,845	2,000,000					5.860	5.860	FA	44,927		07/25/2025	08/13/2028	2,058,600
442931-A@-0	HPS Corporate Capital Solution SR NTS		2.B FE	22,960,000	22,960,000	23,023,728	22,960,000					6.200	6.200	FA	545,683		07/25/2025	08/13/2030	23,671,760
49427R-AQ-5	Kilroy Realty LP Senior Unsecured	C	2.C FE	7,041,584	7,100,000	5,927,542	7,064,849		4,611			2.500	2.579	MN	22,681	177,500	08/27/2020	11/15/2032	7,188,750
49446R-AM-1	Kimco Realty OP LLC Senior Unsecured		1.G FE	4,551,470	4,600,000	3,878,091	4,562,354		1,235			4.250	4.313	AO	48,875	195,500	03/23/2015	04/01/2045	4,697,750
518058-AJ-7	LaSalle Property Fund GTD SER NTS SER I		2.B	5,000,000	5,000,000	4,363,474	5,000,000					2.730	2.730	FA	53,463	136,500	11/10/2021	02/10/2032	5,068,250
53621@-AH-9	Lion Industrial Properties LP SR GTD NTS SER A		2.A	1,387,179	1,400,000	1,391,905	1,389,512		2,333			4.100	4.793	FA	21,684		09/30/2025	02/15/2027	1,428,700
53621@-AJ-5	Lion Industrial Properties LP SR GTD NTS SER B		2.A	8,213,126	8,300,000	8,244,778	8,227,111		13,985			4.100	4.809	AO	69,951	170,150	09/30/2025	04/17/2027	8,470,150
53621@-BG-0	Lion Industrial Properties L.P SR NTS		2.A	10,000,000	10,000,000	10,040,592	10,000,000					5.390	5.390	FA	223,086	539,000	01/19/2023	02/02/2033	10,269,500
59182*-AE-6	Metlife Core Property Holdings GTD SR NTS SER 21-C		2.B	10,000,000	10,000,000	8,661,883	10,000,000					2.670	2.670	MON	13,350	290,417	12/02/2021	12/13/2031	10,022,250
59182*-AF-3	Metlife Core Property Holdings GTD SR NTS SER 21-D		2.B	10,000,000	10,000,000	8,254,609	10,000,000					2.810	2.810	MON	14,050	281,000	12/02/2021	12/13/2033	10,023,417
61774A-AG-8	Morgan Stanley Direct Lending Senior Unsecured	RA	2.C FE	93,972,195	95,000,000	97,378,667	94,082,772		110,577			6.000	6.255	MN	665,000	2,850,000	05/14/2025	05/19/2030	97,850,000
62979*-AC-1	Nsa Op LP SR NTS SER C		2.B FE	28,272,546	32,000,000	29,545,942	29,098,729		530,576			2.990	5.187	FA	326,907	956,800	05/30/2024	08/05/2030	32,411,956
62979*-AD-9	Nsa Op LP SR NTS SER D		2.B FE	10,000,000	10,000,000	8,842,683	10,000,000					3.090	3.090	FA	105,575	309,000	10/24/2020	08/05/2032	10,134,758
64116#-AG-8	Netrality Properties LP SR SECD FRN		2.C PL	20,801,309	21,000,000	21,036,095	20,978,556		73,653			6.546	7.000	JAJO	324,562	1,464,955	05/24/2023	04/06/2026	21,339,330
65539*-AE-3	North Haven Private Income Fun SR NTS		2.B FE	100,000,000	100,000,000	102,700,210	100,000,000					8.920	8.930	MS	2,601,667	8,920,000	11/03/2023	03/01/2027	104,088,333
65539*-AF-0	North Haven Private Income Fun SR NTS		2.B FE	71,500,000	71,500,000	77,376,542	71,500,000					9.070	9.076	MS	1,891,473	6,485,050	11/03/2023	03/01/2029	74,472,315
65539*-AG-8	North Haven Private Income Fun SR NTS		2.B FE	70,000,000	70,000,000	70,887,040	70,000,000					6.840	6.847	MS	1,396,500	4,788,000	07/30/2024	08/05/2027	71,848,700
65539*-AH-6	North Haven Private Income Fun SR NTS		2.B FE	200,000,000	200,000,000	205,338,580	200,000,000					6.910	6.907	MS	4,030,833	13,820,000	07/30/2024	08/05/2029	205,336,056
65960N-AB-6	North Haven Private Income Fun Senior Unsecured	RA	2.C FE	171,607,230	173,290,000	173,226,437	171,852,216		244,986			5.750	5.982	FA	4,151,740	4,982,088	04/02/2025	02/01/2030	178,272,088
67403A-AE-9	Oaktree Strategic Credit Fund Senior Unsecured	RA	2.C FE	106,238,870	106,110,000	109,265,096	106,245,252		(15,307)			6.500	6.453	JJ	3,027,083	6,112,925	03/10/2025	07/23/2029	109,558,575
67623C-AD-1	Office Properties Income Trust Senior Unsecured		6. FE	311,886	3,000,000	311,886	311,886			1,474,587		2.650	0.000	JD		39,750	05/13/2021	06/15/2026	39,750
67623C-AF-6	Office Properties Income Trust Senior Unsecured		6. FE	1,627,301	15,000,000	1,627,301	1,627,301			3,324,275		3.450	0.000	AO		258,750	09/21/2021	10/15/2031	258,750
69120V-AF-8	Blue Owl Credit Income Corp Senior Unsecured		2.C FE	12,981,376	13,000,000	12,968,326	12,995,107		4,228			4.700	4.735	FA	242,703	611,000	08/26/2022	02/08/2027	13,305,500
69120V-AM-3	Blue Owl Credit Income Corp Senior Unsecured		2.C FE	15,334,868	16,700,000	16,516,873	16,276,610		550,876			3.125	6.764	MS	142,066	521,875	06/14/2024	09/23/2026	16,960,938
69120V-AW-1	Blue Owl Credit Income Corp Senior Unsecured	C	2.C FE	19,772,218	20,000,000	21,162,062	19,845,463		43,287			7.750	8.042	JJ	714,722	1,550,000	05/22/2024	01/15/2029	20,775,000
69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured		2.C FE	168,985,772	169,680,000	174,985,741	169,343,975		170,590			6.650	6.687	MS	3,322,429	9,169,020	10/08/2025	03/15/2031	175,321,860
69120V-BB-6	Blue Owl Credit Income Corp Senior Unsecured		2.C FE	12,525,057	12,200,000	12,912,182	12,403,234		(77,597)			7.950	7.159	JD	48,495	969,900	05/20/2024	06/13/2028	12,684,950
69121K-AE-4	Blue Owl Capital Corp Senior Unsecured		2.C FE	3,163,040	3,200,000	3,178,735	3,196,128		6,994			3.400	3.629	JJ	50,169	108,800	12/01/2020	07/15/2026	3,254,400
74170*-BE-8	Prime Property Fund LLC SR NTS SER CC		2.A	26,754,528	28,000,000	23,563,574	26,943,048		120,793			2.560	3.131	AO	155,307	716,800	05/30/2024	10/13/2032	28,358,400
74170*-BF-5	Prime Property Fund LLC SR NTS SER DD		2.A	6,000,000	6,000,000	4,692,343	6,000,000					2.710	2.710	AO	35,230	162,600	09/22/2020	10/13/2035	6,081,300
74170*-BH-1	Prime Property Fund LLC SR NTS SER FF		2.A	5,000,000	5,000,000	4,187,050	5,000,000					2.680	2.680	MS	36,106	134,000	03/03/2021	03/24/2033	5,067,000
74170*-BJ-7	Prime Property Fund LLC SR NTS SER GG		2.A	12,000,000	12,000,000	9,382,591	12,000,000					2.830	2.830	MS	91,503	339,600	03/03/2021	03/24/2036	12,169,800
74264*-AG-1	PRISA LHC LLC SR NTS SER E		1.G	12,864,460	14,500,000	13,195,460	13,214,302		224,206			2.720	4.761	JJ	181,862	394,400	05/30/2024	10/15/2030	14,598,600
74264*-AH-9	PRISA LHC LLC SR NTS SER FF		1.G	16,000,000	16,000,000	13,879,397	16,000,000					2.820	2.819	JJ	208,053	360,300	07/15/2020	10/15/2032	16,112,800
74276#-AH-1	Principal US Property Portfoli SR NTS SER B		2.A	8,000,000	8,000,000	6,772,214	8,000,000					2.990	2.989	AO	57,142	239,200	01/27/2022	04/05/2034	8,119,600
74340*-AN-4	Prologis Targeted US Logistics SR NTS SER 2020-C		1.G FE	18,000,000	18,000,000	16,359,739	18,000,000					3.140	3.140	JJ	274,750	565,200	01/02/2020	01/06/2032	18,282,600
74340*-AP-9	Prologis Targeted US Logistics SR NTS SER 2020-D		1.G FE	20,000,000	20,000,000	17,079,610	20,000,000					3.240	3.240	JJ	315,000	648,000	01/02/2020	01/06/2035	20,324,000
74340*-AX-2	Prologis Targeted US Logistics SR NTS SER 21-A		1.G FE	9,000,000	9,000,000	7,984,200	9,000,000					2.320	2.320	AO	44,080	208,800	03/02/2021	03/30/2031	9,095,700

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74340*-AY-0	Prologis Targeted US Logistics SR NTS SER 21-B		1.G FE	9,000,000	9,000,000	7,925,515	9,000,000					2.320	2.320	JJ	96,280	208,800	03/02/2021	07/01/2031	9,096,280
74340*-AZ-7	Prologis Targeted US Logistics SR NTS SER 21-C		1.G FE	8,000,000	8,000,000	6,719,491	8,000,000					2.420	2.420	AO	40,871	193,600	03/02/2021	03/30/2033	8,088,733
74340*-BA-1	Prologis Targeted US Logistics SR NTS SER 21-D		1.G FE	8,000,000	8,000,000	6,669,563	8,000,000					2.420	2.420	JJ	89,271	193,600	03/02/2021	07/01/2033	8,089,271
74340X-BJ-9	Prologis LP Senior Unsecured	C	1.F FE	1,975,640	2,000,000	1,686,298	1,978,978		527			4.375	4.449	MS	25,764	87,500	06/11/2018	09/15/2048	2,043,750
74340X-BQ-3	Prologis LP Senior Unsecured		1.F FE	5,355,785	6,000,000	3,247,600	5,414,173		14,832			2.125	2.636	AO	26,917	127,500	08/14/2024	10/15/2050	6,063,750
74340X-BS-9	Prologis LP Senior Unsecured		1.F FE	7,869,440	8,000,000	7,003,431	7,926,019		13,435			1.625	1.812	MS	38,278	130,000	08/26/2021	03/15/2031	8,065,000
74340X-CF-6	Prologis LP Senior Unsecured		1.F FE	3,416,138	3,450,000	3,286,954	3,417,449		406			5.250	5.312	JD	8,050	181,125	12/14/2023	06/15/2053	3,540,563
74340X-CH-2	Prologis LP Senior Unsecured	C	1.F FE	5,967,000	6,000,000	6,167,125	5,972,683		2,677			5.125	5.195	JJ	141,792	307,500	12/12/2023	01/15/2034	6,153,750
74340X-CK-5	Prologis LP Senior Unsecured	C	1.F FE	7,857,600	8,000,000	7,598,432	7,862,439		2,054			5.250	5.369	MS	123,667	420,000	01/18/2024	03/15/2054	8,210,000
74460W-AH-0	Public Storage Operating Co Senior Unsecured	C	1.F FE	19,864,155	19,750,000	19,082,995	19,861,103		(2,192)			5.350	5.309	FA	440,260	1,056,625	01/18/2024	08/01/2053	20,278,313
749868-AY-7	Rreef America Reit II Inc SR NTS SER B		1.G	3,000,000	3,000,000	2,930,135	3,000,000					4.190	4.193	FA	42,948	125,700	05/31/2018	08/31/2030	3,001,048
749868-BC-4	Rreef America Reit II Inc SR NTS SER B		1.G	14,951,934	16,000,000	14,096,346	15,135,155		117,466			2.620	3.582	JD	25,618	419,200	05/30/2024	12/09/2031	16,209,600
749868-BD-2	Rreef America Reit II Inc SR NTS SER C		1.G	5,000,000	5,000,000	4,295,171	5,000,000					2.670	2.670	JD	8,158	133,500	09/11/2020	12/09/2032	5,066,750
756109-BA-1	Realty Income Corp Senior Unsecured	C	1.G FE	2,949,128	3,000,000	2,494,010	2,968,545		4,026			1.800	1.957	MS	15,900	54,000	01/12/2021	03/15/2033	3,027,000
78646U-A*-0	Safehold Operating Partnership SR NTS		1.G PL	5,000,000	5,000,000	3,528,850	5,000,000					3.980	3.980	FA	75,178	199,000	01/18/2022	02/15/2052	5,099,500
828807-DH-7	Simon Property Group LP Senior Unsecured	C	1.G FE	5,996,040	8,700,000	6,013,404	6,092,356		52,338			3.250	5.536	MS	84,825	282,750	02/13/2024	09/13/2049	8,841,375
828807-DL-8	Simon Property Group LP Senior Unsecured		1.G FE	1,974,220	2,000,000	1,917,865	1,991,590		3,918			1.750	1.957	FA	14,583	35,000	05/27/2021	02/01/2028	2,017,500
828807-DP-9	Simon Property Group LP Senior Unsecured		1.G FE	3,751,814	4,000,000	3,897,429	3,869,341		117,527			1.375	4.633	JJ	25,361	55,000	01/09/2025	01/15/2027	4,027,500
828807-DV-6	Simon Property Group LP Senior Unsecured	C	1.G FE	6,144,942	5,700,000	5,806,255	6,135,702		(7,252)			5.850	5.311	MS	104,666	333,450	09/13/2024	03/08/2053	5,866,725
828807-DW-4	Simon Property Group LP Senior Unsecured		1.G FE	12,411,392	11,200,000	12,308,641	12,273,514		(111,605)			6.250	4.760	JJ	322,778	700,000	09/30/2024	01/15/2034	11,550,000
828807-DX-2	Simon Property Group LP Senior Unsecured	C	1.G FE	6,083,637	5,100,000	5,710,218	6,064,681		(15,116)			6.650	5.332	JJ	156,386	339,150	09/13/2024	01/15/2054	5,269,575
829932-AF-9	Sixth Street Lending Partners Senior Unsecured	C	2.C Z	109,667,911	109,600,000	112,525,947	109,669,288		1,377			6.125	6.106	JJ	3,095,439		12/24/2025	07/15/2030	
83012A-AA-7	Sixth Street Specialty Lending Senior Unsecured		2.B FE	24,987,386	25,850,000	25,573,888	25,423,984		436,598			2.500	5.413	FA	269,271	323,125	05/19/2025	08/01/2026	26,173,125
862121-A#-7	STORE Capital Corp SR NTS SER C		2.B FE	26,977,672	27,000,000	26,981,427	26,997,506		7,891			4.730	4.761	MN	141,900	1,277,100	06/28/2023	04/28/2026	27,556,958
862121-AD-2	Store Capital LLC Senior Unsecured		2.B FE	2,996,310	3,000,000	2,651,672	2,997,720		351			2.700	2.714	JD	6,750	81,000	11/09/2021	12/01/2031	3,040,500
87340#-AA-0	T Rowe Price Oha Select Privat SR NTS		2.B FE	71,000,000	71,000,000	73,374,971	71,000,000					7.770	7.749	JJ	2,543,812	7,537,763	02/23/2024	03/07/2029	71,796,857
92277G-AF-4	Ventas Realty LP Senior Unsecured	C	2.A FE	9,797,200	10,000,000	8,414,181	9,841,967		5,101			4.375	4.499	FA	182,292	437,500	05/04/2015	02/01/2045	10,218,750
92277G-AG-2	Ventas Realty LP Senior Unsecured		2.A FE	6,174,189	6,300,000	6,300,079	6,296,814		80,660			4.125	5.461	JJ	119,831	259,875	06/14/2024	01/15/2026	6,429,938
92277G-AU-1	Ventas Realty LP Senior Unsecured		2.A FE	4,424,050	5,000,000	4,760,276	4,563,638		94,223			3.000	5.436	JJ	69,167	150,000	06/28/2024	01/15/2030	5,075,000
92277G-AX-5	Ventas Realty LP Senior Unsecured	RA	2.A FE	6,114,882	5,800,000	6,063,190	6,081,146		(27,168)			5.625	4.901	JJ	163,125	369,750	09/13/2024	07/01/2034	5,963,125
92890H-AD-4	WEA Finance LLC / Westfield UK Senior Unsecured	C	2.B FE	20,924,167	20,000,000	17,391,386	20,760,772		(27,085)			4.750	4.441	MS	274,444	950,000	04/08/2021	09/17/2044	20,475,000
92928Q-AD-0	WEA Finance LLC Senior Unsecured	C	2.B FE	3,978,800	4,000,000	3,272,860	3,981,634		448			4.625	4.658	MS	51,903	185,000	09/12/2018	09/20/2048	4,092,500
92943J-AB-1	WPGG US HoldCo SPV LP Warburg Pincus Global Growth 9		1.G PL	130,329,270	130,329,270	130,342,303	130,329,270					7.660	8.456	MJSD	804,208	11,164,326	12/01/2023	12/01/2028	41,389,605
G43905-A*-2	HARBOURVEST GLOBAL PRIVATE EQU A		1.G PL	38,000,000	38,000,000	38,000,000	38,000,000					7.238	7.302	MJSD	206,296	3,450,415	08/18/2025	06/05/2029	2,446,375
U2538N-AC-7	DIGITAL STOUT HOLDING LLC Senior Unsecured		2.A FE	33,431,909	32,345,013	30,919,375	32,613,743		(73,054)		2,328,099	3.300	3.012	JUL	480,910	1,062,232	02/21/2018	07/19/2029	33,708,908
M6779*-AA-0	MDC Capital LLC MDC Capital LLC		1.F Z	1,035,000,000	1,035,000,000	1,035,000,000	1,035,000,000					6.252	6.209	MJSD	179,735	11,911,486	10/28/2025	10/28/2037	1,051,508,569
B7000*-AB-9	Montea NV SR NTS SER B		1.G	21,410,221	21,151,835	18,291,049	21,151,835				2,509,224	1.280	1.280	JD	6,017	268,060	03/17/2021	06/23/2031	21,547,246
G49368-AA-0	Iput Property Fund SR SECD NTS SER A		1.G PL	11,866,747	12,926,121	11,689,610	12,926,121				1,533,415	1.100	1.100	MN	16,589	137,504	05/19/2020	05/19/2030	11,932,014
G49368-AB-8	Iput Property Fund SR SECD NTS SER B		1.G PL	9,709,157	10,575,917	9,118,841	10,575,917				1,254,612	1.250	1.250	MN	15,423	127,845	05/19/2020	05/19/2032	9,769,839
G49368-AD-4	Iput Property Fund SR SECD NTS SER D		1.G PL	26,068,230	27,027,345	20,437,773	27,027,345				3,206,231	1.480	1.480	MS	132,224	375,853	12/02/2021	03/02/2037	26,261,135
G4938#-AA-6	Ires Residential Properties Lt SR SECD NTS SER A		2.C PL	12,000,000	12,000,000	11,816,800	12,000,000					3.440	3.440	MS	127,280	412,800	02/12/2020	03/10/2027	12,206,400
G5600#-AL-6	LondonMetric Property PLC SR NTS SER D		1.G	17,366,176	16,846,361	13,584,089	16,846,361				1,200,043	2.340	2.340	MS	109,501	394,993	03/17/2021	06/16/2033	17,462,124
G5600#-AP-7	LondonMetric Property PLC SR NTS SER G		1.G	20,839,412	20,215,633	14,800,007	20,215,633				1,440,052	2.430	2.430	MS	136,456	491,835	03/17/2021	04/28/2036	20,891,458
G5600#-AQ-5	LondonMetric Property PLC SR NTS SER H		1.G	20,839,412	20,215,633	14,739,714	20,215,633				1,440,052	2.430	2.430	MS	136,456	491,835	03/17/2021	06/16/2036	20,958,978
G77418-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP		1.F PL	1,292,265,560	1,292,265,617	1,292,265,522	1,292,265,570					7.302	7.365	MJSD	262,102	25,558,132	10/15/2025	04/25/2029	540,370,895
G77418-AD-2	SVF II Finco Cayman LP SVF II Finco (Cayman) LP		1.F PL	691,910,587	691,910,587	691,910,587	691,910,587					7.302	7.365	MJSD	140,336	13,684,449	10/16/2025	04/25/2029	53,919,572

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G77418-AE-0	SVF II Finco Cayman LP SVF II Finco II B3 Upsize		1.F PL	201,278,066	201,408,142	201,408,142	201,276,390		(1,675)			6.902	6.998	MJSD	38,613	669,843	11/27/2025	04/25/2029	16,348,728
G7996#-AF-7	Segro PLC SR NTS SER A		1.G PL	9,703,600	9,988,366	8,632,446	9,988,366				1,184,911	1.350	1.350	AO	25,470	132,100	07/17/2020	10/23/2032	9,769,099
G7996#-AG-5	Segro PLC SR NTS SER B		1.G PL	11,418,000	11,751,019	9,410,355	11,751,019				1,394,013	1.450	1.450	AO	32,185	166,924	07/17/2020	10/23/2035	11,500,781
G7996#-AH-3	Segro PLC SR NTS SER C		1.G PL	7,996,800	8,225,714	5,996,060	8,225,714				975,809	1.830	1.830	AO	28,434	147,469	07/17/2020	10/23/2040	8,069,971
G8868J-AB-1	Tiger Global Private Investmen A		2.A PL	79,875,224	80,000,000	80,240,000	79,912,952		59,729			7.611	7.840	MJSD	33,826	6,756,997	02/22/2023	02/10/2027	10,986,939
G8868K-AD-4	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28		2.B PL	143,026,472	143,036,204	144,666,817	143,023,746		(2,726)			7.930	7.864	MJSD	63,015	5,786,128	07/23/2025	03/14/2028	151,149,268
G9312@-AA-3	Vista Equity Partners Fund VII OTHER		1.F PL	106,959,308	107,442,292	107,291,872	107,170,606		95,450			8.292	8.505	FMAN	841,451	9,028,685	05/30/2025	02/28/2028	108,140,221
L1304@-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro		1.G Z	176,508,811	178,070,657	178,408,991	178,070,657				1,561,846	5.526	5.590	MON	27,334	4,910,224	11/30/2025	06/25/2030	7,331,526
L8367#-AE-3	Shurgard Luxembourg Sarl GTD SR NTS SER B		2.A	11,282,000	11,751,019	11,646,111	11,751,019				1,394,013	2.770	2.770	JD	5,425	323,854	06/25/2015	06/25/2027	11,438,256
L8367#-AG-8	Shurgard Luxembourg Sarl GTD SR NTS		2.A	18,175,429	17,626,529	15,225,960	17,626,529				2,091,020	1.240	1.240	JJ	95,320	206,358	02/12/2021	07/23/2031	18,287,491
N5946*-AC-5	Nsi Nv TERM LOAN		2.C YE	33,855,000	35,253,058	30,356,105	35,253,058				4,182,040	1.700	1.700	FA	231,397	560,135	07/03/2019	08/12/2031	34,142,768
N5946*-AE-1	Nsi Nv TERM LOAN		2.C YE	36,652,413	35,253,058	32,065,702	35,253,058				4,182,040	1.420	1.420	JD	22,249	496,013	05/27/2021	06/15/2029	36,912,645
Q2312*-AA-9	Charter Hall Funds Management SR GTD NTS SER A		2.A FE	8,000,000	8,000,000	7,957,327	8,000,000					4.610	4.610	FA	130,104	368,800	05/24/2018	08/24/2028	8,184,400
Q3080#-AA-3	Dwpf Finance Pty Ltd SR GTD NTS SER A		1.F	2,000,000	2,000,000	1,958,450	2,000,000					4.140	4.140	MN	8,970	82,800	04/18/2018	05/22/2030	2,041,400
Q3080#-AC-9	Dwpf Finance Pty Ltd SR GTD NTS SER C		1.F	1,000,000	1,000,000	949,486	1,000,000					4.290	4.290	MN	4,648	42,900	04/19/2018	05/22/2033	1,021,450
Q3971@-AG-4	General Property Trust GTD SR NTS SER G		1.G	20,000,000	20,000,000	19,293,100	20,000,000					3.630	3.630	JD	22,183	744,150	12/20/2017	12/20/2029	20,363,000
Q3973#-AC-9	Gpt Wholesale Office Fund No1 GTD SR NTS		1.G	14,000,000	14,000,000	13,591,995	14,000,000					4.400	4.400	FA	246,400	616,000	10/17/2018	02/07/2032	14,308,000
Q6235#-AT-9	Mirvac Group Finance Ltd GTD SR NTS SER R		1.G PL	5,000,000	5,000,000	4,893,207	5,000,000					4.080	4.080	MS	58,367	204,000	03/12/2019	09/18/2030	5,102,000
Q8501*-AD-1	Shopping Centres Australasia P GTD SR NTS SER D		2.A YE	10,000,000	10,000,000	9,930,545	10,000,000					4.410	4.410	MS	133,525	441,000	06/12/2018	09/12/2028	10,220,500
Q8501*-AE-9	Shopping Centres Australasia P GTD SR NTS SER E		2.A FE	8,000,000	8,000,000	7,781,671	8,000,000					4.610	4.610	MS	111,664	368,800	06/12/2018	09/12/2031	8,184,400
Q8773@-AJ-7	Stockland Trust Management Ltd GTD SR NTS SER A		1.G FE	10,000,000	10,000,000	9,909,063	10,000,000					3.090	3.090	FA	109,008	309,050	08/24/2016	08/24/2026	10,154,500
Q8773@-AK-4	Stockland Trust Management Ltd GTD SR NTS SER B		1.G FE	15,000,000	15,000,000	14,512,865	15,000,000					3.190	3.190	FA	168,804	478,600	08/24/2016	08/24/2028	15,239,250
Q8773@-AU-2	Stockland Trust Management Ltd GTD SR NTS SER 19B		1.G YE	22,246,140	23,000,000	21,965,278	22,392,515		93,667			3.910	4.454	AO	152,381	899,525	05/30/2024	04/30/2031	23,449,650
Q9860U-AA-3	WESTFIELD AMERICA MANAGEMENT L Senior Unsecured		2.A FE	40,279,905	39,083,558	36,764,777	39,014,605		19,715		2,777,080	2.625	2.662	MAR	777,913	985,284	03/02/2018	03/30/2029	41,562,612
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)				11,822,448,297	11,755,141,496	11,866,311,436	11,834,873,029		7,451,067	4,798,862	38,139,533	XXX	XXX	XXX	135,833,317	416,477,819	XXX	XXX	10,059,955,076
03272L-B*-8	Anaplan Inc Anaplan Inc 4th Amendment Incr		4.B Z	47,111,403	47,111,403	47,111,403	47,111,403					8.287	8.371	FMAN	369,244	1,375,302	07/21/2025	06/21/2029	47,581,436
000000-00-0	USA TODAY Co Inc Gannett TL		4.C Z	33,560,009	34,071,075	33,858,131	33,675,223		96,931			8.889	9.392	FMAN	370,158	3,009,228	10/15/2024	06/30/2029	34,431,308
000000-00-0	RR Donnelley & Sons Co RRD TL B 1L USD		4.B Z	39,874,198	41,806,941	41,388,871	40,307,050		304,722			8.438	9.799	MON	9,799	3,590,223	01/16/2025	08/08/2029	41,887,851
78433*-AD-5	SG Acquisition, Inc. Safe Guard New TL		4.B Z	18,744,710	18,934,051	18,934,051	18,789,964		34,501			8.935	9.256	JAJO	422,963	1,762,303	03/26/2024	03/27/2030	19,320,464
000000-00-0	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc-TL		4.A Z	133,840,651	134,528,832	133,856,187	133,935,169		94,518			8.456	8.681	JAJO	2,907,296	5,953,302	03/31/2025	03/31/2030	137,306,520
289706-AA-1	One Call Corporation One Call Corporation TL		4.C Z	45,816,900	46,564,556	45,866,088	45,852,906		36,007			9.438	10.045	MON	12,207	1,039,755	09/09/2025	09/10/2030	46,700,111
47631U-AB-7	Jensen Hughes Inc Jensen Hughes - DDTL1		4.C Z	922,533	929,505	922,533	922,649		116			8.688	8.854	MON	224	22,145	12/04/2025	07/31/2031	936,580
47631U-AD-3	Jensen Hughes Inc Jensen Hughes - TL		4.C Z	16,753,217	17,074,324	16,946,267	16,800,571		38,747			8.937	9.412	JAJO	368,770	1,306,095	08/29/2024	07/31/2031	17,175,083
50197*-AB-4	Leaf Home Solutions Inc Leaf Home Solutions TL		4.C Z	23,619,913	23,979,607	23,619,913	23,634,966		15,053			8.938	9.441	MON	5,953	673,006	09/03/2025	08/28/2031	24,148,904
50197*-AA-6	Leaf Home Solutions Inc Leaf Home Solutions RCF		4.C Z	231,616	231,616	228,141	231,616					8.988	9.086	MJSD	1,619	4,084	12/29/2025	08/28/2031	236,502
000000-00-0	Cascade Parent Inc. Couchbase Inc TL		4.C Z	22,101,624	22,438,197	22,101,624	22,113,122		11,497			9.438	9.965	MON	5,882	634,649	09/24/2025	09/24/2031	22,607,704
22562#-AA-8	Creek Parent, Inc Creek Parent, Inc TL		4.A Z	29,839,016	30,370,500	30,066,795	29,902,546		61,316			8.729	9.233	MON	73,642	2,950,073	12/17/2024	12/18/2031	30,580,261
47633C-AB-5	Jeppesen Holdings LLC Project Jupiter Term Loan		4.B Z	37,742,958	38,028,169	37,742,958	37,747,987		5,029			8.639	8.782	JAJO	565,811	42,386	10/31/2025	10/31/2032	38,300,387
000000-00-0	Enverus Enverus TL		4.C Z	31,476,470	31,631,810	31,513,190	31,476,770		300			8.370	8.552	FMAN	154,434		12/18/2025	11/17/2032	31,749,058
000000-00-0	Suave Brands Co LLC Suave Brands Co LLC TL		4.C Z	19,328,267	19,537,735	19,342,357	19,329,964		1,697			8.260	8.462	MJSD	130,003		12/03/2025	12/03/2032	19,940,223
000000-00-0	Suave Brands Co LLC Suave Brands Co LLC RCF		4.C Z	730,600	731,133	723,821	730,604		4			8.260	8.274	MJSD	4,865		12/03/2025	12/03/2032	731,473

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
000000-00-0	Saber Parent Holdings Corp. Project Fahrenheit TL		4.C Z	18,975,732	19,097,561	19,002,073	19,039,381		63,649			8.201	8.277	MJSD	4,350		12/16/2025	12/16/2032	19,430,456
000000-00-0	Victors Purchaser, LLC. VICTORS PURCHASER, LLC-Refi TL		4.C Z	26,309,071	26,586,240	26,519,774	26,309,657		587			8.238	8.518	MJSD	85,172		12/23/2025	12/18/2032	27,135,428
000000-00-0	Victors Purchaser, LLC. VICTORS PURCHASER, LLC - Incre		4.C Z	575,044	575,044	573,606	575,044					8.195	8.195	MJSD	1,833		12/23/2025	12/18/2032	586,630
000000-00-0	Victors Purchaser, LLC. VICTORS PURCHASER, LLC - Incre		4.C Z	21,880,113	21,955,656	21,900,767	21,880,334		220			8.195	8.259	MJSD	69,968		12/23/2025	12/18/2032	21,990,834
000000-00-0	Victors Purchaser, LLC. VICTORS PURCHASER, LLC - Incre		4.C Z	53,551	53,618	53,484	53,552					8.195	8.218	MJSD	171		12/23/2025	12/18/2032	54,699
000000-00-0	Russell Investments US Institu Russell Investment TL		4.B Z	32,714,108	33,212,292	32,714,108	32,732,757		18,650			9.902	10.190	MJSD	9,135	75	12/29/2025	12/31/2032	34,052,536
000000-00-0	Cascade Intermediate II, Inc. Couchbase Inc Holdco		5.A Z	4,094,726	4,177,183	4,093,639	4,094,962		236			15.304	16.260	MON	55,047	153,182	10/31/2025	09/24/2033	4,218,024
00780S-AA-2	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF		4.C Z	36,101,354	36,262,779	36,081,465	36,104,795		3,442			8.188	8.420	MON	8,247	518,485	10/29/2025	09/13/2031	36,367,499
00780S-AB-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC		4.C Z	22,810,428	22,916,769	22,802,185	22,812,704		2,275			8.188	8.424	MON	5,212	478,394	10/29/2025	09/13/2031	22,954,290
05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan		3.A PL	31,757,177	32,140,330	32,059,979	31,776,133		18,956			8.729	9.153	MON	77,933	1,030,444	08/13/2025	06/07/2031	32,284,302
08863I-AA-4	BGIF IV Fearless Utility Servi GridTek New DDTL		4.B PL	9,363,326	9,410,377	9,386,851	9,363,966		641			9.310	9.604	MON	75,442	70,027	11/21/2025	06/07/2031	9,422,545
12791*-AJ-7	CT Technologies Intermediate H Datavant TL		5.A PL	65,003,329	65,634,921	64,978,571	65,013,193		9,864			8.438	8.804	MON	15,383	966,251	11/21/2025	09/02/2031	65,829,931
31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed		4.A PL	49,022,950	49,500,000	49,623,750	49,077,407		54,457			8.889	9.188	JAJO	757,810	3,472,445	01/22/2025	07/10/2031	50,364,158
69946@-AA-8	Parfums Holding Co Inc Parfums Holding Co Inc - TL		4.B PL	45,913,793	46,374,088	46,026,282	45,986,824		66,410			8.911	9.242	MJSD	22,957	4,554,138	12/10/2024	06/18/2030	47,323,786
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc		4.B PL	23,981,200	23,981,200	23,621,482	23,981,200					8.672	8.672	MJSD	17,330	(2,948,041)	11/28/2025	09/29/2031	24,535,479
000000-00-0	Violin Debtco Guernsey Limited Project Ivy - Senior Secured F		4.B Z	40,972,086	43,458,573	43,132,633	43,458,573				3,095,752	9.226	9.203	JD	11,137	6,568,432	06/19/2024	06/24/2031	42,858,185
000000-00-0	Sigma Irish AcquiCo Limited Project Waystone EUR DDTL		4.C Z	1,214,421	1,236,259	1,226,987	1,224,282		383		9,479	7.230	7.538	MON	7,697	16,473	09/24/2025	03/19/2032	1,231,122
000000-00-0	Sigma Irish AcquiCo Limited Project Waystone EUR TL		4.C Z	10,972,824	12,164,743	12,073,508	11,943,112		19,940		950,349	7.276	7.715	MJSD	2,459	596,653	02/19/2025	03/19/2032	11,378,743
000000-00-0	Sigma Irish AcquiCo Limited Project Waystone USD TL		4.C Z	10,612,658	10,867,815	10,786,306	10,636,497		23,839			5.250	5.693	MJSD	1,585	636,076	02/19/2025	03/19/2032	10,920,373
000000-00-0	Karo Healthcare AB KARINT TL 1L EUR		4.B FE	15,320,126	15,535,886	15,458,207	15,461,074		2,841		138,107	6.815	6.968	MJSD	49,998	339,911	08/20/2025	04/23/2032	15,536,009
000000-00-0	Karo Healthcare AB KARINT TL 1L GBP		4.B FE	11,630,843	11,680,625	11,622,222	11,624,048		1,827		(8,623)	8.725	8.921	MJSD	48,124	307,744	08/20/2025	04/23/2032	11,822,455
000000-00-0	Karo Healthcare AB KARINT TL 1L NOK		4.B FE	11,795,431	12,091,806	12,031,347	12,033,175		1,792		235,952	9.050	9.255	MJSD	51,676	334,127	08/20/2025	04/23/2032	11,997,329
G1339#-AA-7	Blueco 22 Ltd BLUECO 22 LTD TL B		3.A YE	54,079,316	60,646,900	61,420,215	60,375,050		148,703		4,305,421	6.976	7.591	FMAN	550,661	4,609,150	10/16/2023	07/13/2027	55,247,212
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)				1,046,847,692	1,067,530,119	1,061,411,771	1,058,120,230		1,139,150		8,726,437	XXX	XXX	XXX	7,332,197	44,066,517	XXX	XXX	1,071,175,890
000000-00-0	USA TODAY Co Inc Gannett DDTL		3.C Z	693,671	700,678	696,299	694,650		979			8.889	9.264	FMAN	7,612	41,236	04/15/2025	10/04/2029	708,431
000000-00-0	Curia Global Inc Curia Global Inc 1L TL		5.A Z	80,536,519	81,936,519	79,683,265	80,689,314		152,795			10.037	10.640	FMAN	778,488	5,850,546	11/28/2025	12/31/2029	82,649,267
000000-00-0	Somnigroup International Inc SGI TL B 1L USD		2.C FE	15,362,968	15,434,750	15,556,916	15,367,945		4,977			5.938	6.101	MON	2,546	504,016	06/24/2025	10/24/2031	15,475,487
00241#-AC-9	AVSC Holding Corp Project Encore TL		4.C Z	30,752,335	31,379,934	31,066,134	30,832,076		75,226			8.688	9.248	MON	7,573	2,885,258	12/04/2024	12/05/2031	29,391,349
000000-00-0	RUNWAY BIDCO, LLC RUNWAY BIDCO, LLC TL		4.C Z	25,053,427	25,306,491	25,053,427	25,081,239		25,571			8.652	8.940	MJSD	6,082	1,927,190	12/16/2024	12/17/2031	25,791,843
04268@-AA-9	Arpad Solar Borrower LLC TERM LN 1L		2.B PL	8,662,840	8,662,840	8,603,285	8,662,840					5.250	5.284	JAJO	98,540	342,288	11/01/2019	07/15/2034	183,379
13134M-BW-2	Calpine Corp CPN TL B10 1L USD		3.B Z	3,001,661	3,011,641	3,014,818	3,003,116		1,456			5.438	5.501	MON	455	166,638	12/20/2024	01/31/2031	3,026,412
13134M-BX-0	Calpine Corp CPN TL B5 1L USD		3.A Z	755,723	757,874	758,586	755,957		234			5.438	5.485	MON	114	42,118	01/31/2025	02/27/2032	762,129

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
302518-A*-6	Fnbc Of La Grange Inc SUBORDINATED		2.C PL	2,813,250	3,300,000	3,019,500	2,964,139		70,969			6.375	9.604	MJSD	584	201,450	12/15/2022	09/30/2029	3,354,347
36877#-AA-8	Gemini Renewables Investments TL B		2.C PL	8,035,629	8,051,261	7,893,246	8,044,545		1,331			4.827	4.884	JAJO	66,931	291,476	03/13/2019	10/31/2039	1,526
74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD		3.B FE	1,929,503	1,925,700	1,934,828	1,925,704		(2)			5.938	6.011	MON	318	126,361	04/12/2024	03/19/2029	1,932,010
74983M-AF-4	RTX Corp RTX TL A UNSEC USD		2.B Z	104,166,844	104,625,000	104,625,000	104,451,716		189,581			5.009	5.258	MON	247,460	6,160,842	05/07/2024	11/13/2026	105,662,187
76171J-AE-1	REYNOLDS CONSUMER PRODUCTS LLC REYN TL B 1L USD		2.C FE	1,043,510	1,043,927	1,051,626	1,043,568		58			5.438	5.506	MON	158	52,506	03/04/2025	03/04/2032	1,044,450
84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B		2.C PL	26,655,061	26,728,027	26,047,719	26,696,702		2,471			4.700	4.761	JAJO	216,349	958,741	04/18/2018	12/31/2037	16,063
88687@-AA-1	Tillman Networks LLC Tillman Networks		2.A PL	7,885,060	7,910,451	7,811,570	7,894,361		2,667			4.000	4.083	MON	14,063	629,239	12/16/2022	08/31/2030	7,936,819
C6901L-AM-9	1011778 BC ULC BCULC TL B5 1L USD		3.A Z	1,815,822	1,815,237	1,819,775	1,815,707		(69)			5.438	5.493	MON	274	109,286	06/17/2024	09/23/2030	1,821,858
000000-00-0	Stagecoach Group PLC Stagecoach Group Limited		2.B Z	53,383,872	53,908,356	53,504,043	53,908,356				3,840,138	7.310	7.310	MS	1,028,899	3,653,687	09/12/2024	09/27/2030	55,334,936
000000-00-0	MRO Holdings Inc MRO Holdings, Inc. TL		4.C Z	64,274,411	64,338,750	63,856,209	64,283,158		8,746			8.434	8.545	JAJO	1,341,538	2,789,674	04/25/2025	12/17/2030	65,458,219
000000-00-0	Madonna Bidco Limited Madonna Bidco Limited		4.C Z	28,493,096	30,267,297	29,813,287	30,202,386		566,654		2,131,537	8.976	9.124	MJSD	15,093	3,686,776	10/24/2024	10/27/2031	29,366,734
000000-00-0	Madonna Bidco Limited Madonna Bidco Limited		4.C Z	305,284	315,027	310,302	312,156		273		6,599	8.976	9.501	JAJO	6,191	53,263	04/25/2025	10/27/2031	309,158
B9000T-BJ-3	TELENET FINANCING USD LLC TNETBB TL AR 1L USD		3.C FE	2,950,475	2,957,870	2,962,129	2,955,416		792			5.736	5.843	MON	8,011	190,701	01/24/2020	04/28/2028	2,985,826
BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL		2.B FE	45,827,575	40,712,319	38,204,867	43,862,428		(293,186)		5,241,720	3.438	1.879	JD	3,888	1,407,762	03/05/2021	12/31/2036	258,501
L0175*-AB-2	ALPHA TRAINS GROUP SARL TERM LN FAC		3.B	18,794,465	17,626,529	17,583,633	17,722,204		(76,396)		2,114,038	3.530	3.091	JD	3,457	622,174	01/08/2021	03/31/2027	18,499,677
N2014A-AH-5	Cimpress PLC CMPR TL 1L USD		3.B Z	523,243	526,261	528,456	524,106		828			6.188	6.456	MON	90	35,211	12/16/2024	05/17/2028	527,845
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)				533,716,244	533,242,739	525,398,920	533,693,789		735,955		13,334,032	XXX	XXX	XXX	3,854,714	32,728,439	XXX	XXX	452,498,453
03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2)		3.C	106,144,894	108,000,000	106,609,258	106,824,895		252,577			9.160	9.700	MON	27,480	7,638,854	12/16/2022	07/29/2029	108,846,900
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B		2.C Z	562,043,452	561,358,165	561,358,165	562,081,181		(41,183)			7.266	7.244	MJSD	113,296	42,767,897	12/02/2024	12/31/2033	571,851,573
92264#-AA-2	VENERABLE HOLDINGS INC Venerable Holdings Inc Increme		2.B	241,204,200	241,661,409	239,365,626	241,304,060		36,458			6.257	6.281	JD	42,002	15,088,818	02/14/2023	05/30/2033	247,961,723
0219999999. Subtotal - issuer credit obligations - bank loans - acquired (affiliated)				909,392,546	911,019,574	907,333,049	910,210,136		247,852			XXX	XXX	XXX	182,778	65,495,569	XXX	XXX	928,660,196
0489999999. Total - issuer credit obligations (unaffiliated)				75,501,757,155	76,499,663,760	72,672,580,722	75,484,108,562	(2,826,675)	28,047,471	4,798,862	406,355,012	XXX	XXX	XXX	811,086,079	2,463,173,110	XXX	XXX	67,432,911,483
0499999999. Total - issuer credit obligations (affiliated)				9,786,275,395	9,903,381,953	10,199,018,582	9,904,385,159		(52,832)		168,689,425	XXX	XXX	XXX	77,219,143	543,573,905	XXX	XXX	3,163,549,191
0509999999 - Total - issuer credit obligations				85,288,032,550	86,403,045,713	82,871,599,304	85,388,493,721	(2,826,675)	27,994,639	4,798,862	575,044,437	XXX	XXX	XXX	888,305,222	3,006,747,015	XXX	XXX	70,596,460,674

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 15,029,733,820	1B ..$ 312,671,495	1C ..$ 1,101,445,349	1D ..$ 2,179,922,758	1E ..$ 3,281,307,506	1F ..$ 8,568,334,340	1G ..$ 8,947,031,645
1B	2A ...$ 16,542,113,396	2B ..$ 14,855,615,058	2C ..$ 11,373,872,286				
1C	3A ...$ 565,043,877	3B ..$ 504,062,400	3C ..$ 484,069,880				
1D	4A ...$ 431,648,126	4B ..$ 417,253,796	4C ..$ 496,058,764				
1E	5A ...$ 242,045,251	5B ..$	5C ..$				
1F	6 .....$ 56,263,974						

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38375B-3G-5	Government National Mortgage A GNR 2013-H14 SI		1.A	161,848		136,264	157,636		479			0.000	10.023	MON		55,826	12/16/2021	05/20/2063		
38375B-5S-7	Government National Mortgage A GNR 2013-H19 ID		1.A	83,819		107,761	92,305		695			0.000	20.117	MON		40,536	12/01/2025	05/20/2063	22	
38375B-7Z-9	Government National Mortgage A GNR 2013-H22 BI		1.A	13,905		15,634	14,693		1,317			1.566	26.437	MON	769	9,026	05/02/2024	08/20/2063		
38375B-AE-2	Government National Mortgage A GNR 2010-H02 DI		1.A	77,116		125,297	85,909		(1,050)			2.363	30.963	MON	2,787	53,237	12/01/2025	02/20/2060	129	
38375B-AH-5	Government National Mortgage A GNR 2010-H02 GI		1.A	19,500		22,462	23,159		1,940			2.632	7.275	MON	612	11,634	12/01/2025	02/20/2060		
38375B-G9-7	Government National Mortgage A GNR 2013-H02 DI		1.A	37,134		34,715	57,888		5,533			1.990	(3.210)	MON	1,697	20,332	12/16/2021	12/20/2062		
38375B-GQ-9	Government National Mortgage A GNR 2010-H24 FI		1.A	29,603		39,775	33,743		4,140			1.618	17.797	MON	961	21,987	02/01/2025	10/20/2060		
38375B-JP-8	Government National Mortgage A GNR 2011-H01 IF		1.A	19,352		31,396	36,027		7,945			1.339	6.770	MON	1,319	16,641	10/01/2025	11/20/2060		
38375B-KB-7	Government National Mortgage A GNR 2011-H05 AI		1.A	74,316		86,021	74,965		(2,270)			1.709	23.961	MON	4,642	54,107	04/21/2016	12/20/2060		
38375B-KM-3	Government National Mortgage A GNR 2011-H06 FI		1.A	163,101		105,078	149,850		19,512	6,706		1.331	(1.993)	MON	5,627	76,488	12/16/2021	02/20/2061	1	
38375B-KT-8	Government National Mortgage A GNR 2011-H08 CI		1.A	21,637		13,133	22,018		(626)			0.000	(2.088)	MON		6,807	01/21/2016	02/20/2061	1	
38375B-KW-1	Government National Mortgage A GNR 2011-H08 DI		1.A	20,974		23,401	30,028		3,195			0.000	2.701	MON		10,663	04/27/2016	02/20/2061	1	
38375B-LM-2	Government National Mortgage A GNR 2011-H11 AI		1.A	37,864		37,604	36,949		(915)			1.559	19.227	MON	2,181	25,589	12/16/2021	03/20/2061		
38375B-LP-5	Government National Mortgage A GNR 2011-H11 BI		1.A	81,078		65,993	46,245		6,598			1.439	31.241	MON	1,849	25,508	11/01/2025	04/20/2061	8	
38375B-MA-7	Government National Mortgage A GNR 2011-H14 CI		1.A	17,839		24,712	33,728		3,194			1.288	0.615	MON	1,142	13,451	05/02/2024	05/20/2061		
38375B-MU-3	Government National Mortgage A GNR 2011-H19 IA		1.A	71,631		65,311	75,307		8,145	4,092		1.108	6.254	MON	3,299	42,911	12/16/2021	08/20/2061	3	
38375B-PK-2	Government National Mortgage A GNR 2012-H03 IA		1.A	39,055		23,467	44,954		2,946			0.999	(4.052)	MON	1,170	15,472	12/16/2021	01/20/2062	1	
38375B-QQ-8	Government National Mortgage A GNR 2012-H08 SI		1.A	102,523		132,727	98,211		(12,846)			1.207	26.742	MON	4,226	52,586	10/01/2025	04/20/2062	1	
38375B-QY-1	Government National Mortgage A GNR 2012-H08 FI		1.A	38,649		34,487	57,083		5,470			1.354	(1.648)	MON	1,671	19,487	12/16/2021	04/20/2062		
38375B-SB-9	Government National Mortgage A GNR 2012-H12 FI		1.A	38,948		40,734	44,164		5,217			1.112	15.133	MON	1,885	22,221	05/15/2017	05/20/2062		
38375B-TS-1	Government National Mortgage A GNR 2012-H14 KI		1.A	15,758		7,241	12,078		(758)			1.029	1.805	MON	379	4,422	05/05/2017	07/20/2062	1	
38375B-TZ-5	Government National Mortgage A GNR 2012-H15 CI		1.A	65,572		52,282	75,837		13,848			1.322	3.551	MON	2,260	26,664	12/16/2021	06/20/2062		
38375B-UM-2	Government National Mortgage A GNR 2012-H18 NI		1.A	17,200		12,328	20,334		(1,573)			1.456	(2.677)	MON	661	7,627	12/16/2021	08/20/2062		
38375B-Y3-0	Government National Mortgage A GNR 2013-H11 FI		1.A	48,538		30,638	14,875		70			0.000	77.173	MON		12,133	12/01/2025	04/20/2063	1	
38375B-ZF-2	Government National Mortgage A GNR 2012-H27 SI		1.A	34,576		26,446	26,885		1,877			1.795	(1.679)	MON	628	13,438	11/01/2025	10/20/2062		
38375B-ZT-2	Government National Mortgage A GNR 2012-H29 SI		1.A	210,823		180,319	223,277		16,201			1.769	5.290	MON	6,627	75,430	07/01/2025	10/20/2062	2	
38375U-BG-4	Government National Mortgage A GNR 2013-H25 SI		1.A	137,186		117,396	132,508		28,480	6,558		1.622	3.999	MON	4,052	64,635	08/01/2025	10/20/2063	6	
38375U-EE-6	Government National Mortgage A GNR 2014-H03 SI		1.A	187,690		154,728	187,690		16,714	14,750		0.000	10.228	MON		51,682	03/23/2017	01/20/2064	1	
38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI		1.A	29,434		28,936	40,128		3,499			0.000	0.370	MON		15,240	12/16/2021	01/20/2064		
38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI		1.A	97,730		84,339	106,479		(7,126)	7,175		1.754	0.464	MON	2,680	29,537	11/01/2025	04/20/2064		
38375U-FN-5	Government National Mortgage A GNR 2014-H10 BI		1.A	316,726		264,522	333,365		14,443			1.450	1.486	MON	11,519	178,268	05/18/2016	04/20/2064	1	
38375U-FR-6	Government National Mortgage A GNR 2014-H10 GI		1.A	96,240		64,893	101,091		2,235			1.726	(0.685)	MON	2,837	33,608	10/14/2016	04/20/2064	1	
38375U-KH-2	Government National Mortgage A GNR 2014-H11 BI		1.A	22,264		22,861	26,534		(413)			1.559	6.159	MON	1,352	15,647	05/02/2024	06/20/2064		
38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI		1.A	39,238		41,208	41,670		2,432			1.495	16.916	MON	2,136	25,077	12/16/2021	06/20/2064		
38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI		1.A	325,924		228,349	325,924		119,659	72,109		1.598	5.664	MON	11,738	170,692	11/25/2015	06/20/2064	58	
38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI		1.A	170,980		136,424	198,935		30,231			1.625	(1.727)	MON	4,766	92,669	07/01/2025	07/20/2064		
38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI		1.A	157,796		138,197	183,082		32,569			1.915	1.040	MON	4,547	94,298	03/01/2025	08/20/2064	1	
38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI		1.A	80,526		59,619	80,019		1,629			1.585	4.202	MON	2,977	34,619	12/16/2021	09/20/2064		
38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI		1.A	163,821		118,534	163,821		54,208	26,897		1.865	(0.985)	MON	3,724	98,979	11/01/2025	09/20/2064	2	
38375U-PY-0	Government National Mortgage A GNR 2014-H19 GI		1.A	422,864		335,892	490,927		56,005			1.844	(3.838)	MON	15,752	269,946	05/18/2016	09/20/2064		
38375U-QG-8	Government National Mortgage A GNR 2014-H20 AI		1.A	357,151		280,784	357,151		65,685	69,298		1.541	7.956	MON	13,884	162,713	05/18/2016	10/20/2064	1	
38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI		1.A	113,571		78,373	113,571		42,125	14,933		1.705	0.902	MON	3,420	40,372	12/16/2021	09/20/2064		
38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI		1.A	39,287		41,910	39,139		(148)			1.530	21.566	MON	1,917	22,656	12/16/2021	09/20/2064		
38375U-QS-2	Government National Mortgage A GNR 2014-H20 LI		1.A	195,479		244,665	198,164		10,412			1.649	21.698	MON	4,315	151,827	03/14/2016	10/20/2064	4	
38375U-TL-4	Government National Mortgage A GNR 2015-H03 AI		1.A	15,979		16,883	15,033		(557)			1.484	22.130	MON	932	10,947	05/02/2024	12/20/2064		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38375U-TN-0	Government National Mortgage A GNR 2015-H03 BI		1.A	241,555		179,878	241,555		85,200	72,721		1.643	2.360	MON	9,946	119,531	10/18/2016	01/20/2065		
38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI		1.A	73,015		63,948	93,630		22,303	1,970		1.762	(1.546)	MON	3,637	44,916	12/16/2021	01/20/2065	1	
38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI		1.A	331,910		247,331	329,558		998			2.123	0.412	MON	7,472	152,967	04/01/2025	12/20/2064	699	
38375U-TY-6	Government National Mortgage A GNR 2015-H02 BI		1.A	10,624		17,472	16,499		7,845			1.681	18.162	MON	717	8,401	05/02/2024	12/20/2064		
38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI		1.A	360,731		256,040	360,731		58,629	38,920		1.753	3.070	MON	16,063	207,695	12/16/2021	02/20/2065	22	
38375U-VC-1	Government National Mortgage A GNR 2015-H08 DI		1.A	233,207		185,071	218,341		1,924			1.529	4.722	MON	7,291	135,856	04/25/2016	03/20/2065		
38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI		1.A	203,150		186,094	227,188		27,925			1.826	1.966	MON	6,106	138,587	12/16/2021	02/20/2065		
38375U-VY-3	Government National Mortgage A GNR 2015-H07 WI		1.A	49,924		55,347	63,247		11,937			1.672	9.795	MON	2,917	34,136	05/02/2024	02/20/2065		
38375U-VZ-0	Government National Mortgage A GNR 2015-H09 BI		1.A	42,245		16,821	36,402		2,333			1.755	(10.301)	MON	1,268	14,840	07/21/2016	03/20/2065		
38375U-WN-6	Government National Mortgage A GNR 2016-H11 CI		1.A	249,680		198,915	289,020		32,839			1.811	(1.080)	MON	10,802	135,686	05/16/2016	05/20/2066	2	
38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI		1.A	367,177		277,012	383,507		48,826			2.088	0.742	MON	15,089	205,539	12/16/2021	05/20/2066		
38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI		1.A	137,634		105,237	139,488		13,315	2,639		1.395	3.595	MON	5,366	62,620	12/16/2021	01/20/2066		
38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI		1.A	95,718		81,909	102,412		18,207	1,247		1.885	0.557	MON	3,141	37,824	09/13/2019	05/20/2066		
38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI		1.A	172,849		124,296	181,630		16,197	204		1.669	(0.130)	MON	7,185	84,932	12/16/2021	03/20/2067		
38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI		1.A	94,723		78,190	90,114		7,024	3,746		1.651	4.036	MON	3,782	43,720	05/02/2024	03/20/2067		
38376E-TN-5	Government National Mortgage A GNR 2009-H01 FI		1.A	31,062		128,461	30,311		(4,443)			2.128	232.870	MON	4,206	35,431	11/01/2025	11/20/2059	1	
38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI		1.A	688,685		505,113	729,507		16,059	40,068		1.906	(1.417)	MON	25,391	299,418	12/16/2021	05/20/2067		
38376R-3Q-7	Government National Mortgage A GNR 2017-H11 VI		1.A	201,466		152,543	219,784		43,262	266		1.551	1.965	MON	6,876	80,022	12/16/2021	05/20/2067		
38376R-5B-8	Government National Mortgage A GNR 2017-H14 VI		1.A	208,458		147,088	218,536		21,376	9,034		1.761	0.972	MON	6,711	78,693	06/19/2017	06/20/2067	5	
38376R-5Z-5	Government National Mortgage A GNR 2017-H15 NI		1.A	111,020		76,027	108,574		1,744			1.600	0.350	MON	3,957	46,552	12/16/2021	07/20/2067		
38376R-AA-4	Government National Mortgage A GNR 2015-H10 AI		1.A	481,914		440,781	580,911		94,377			2.290	3.623	MON	15,033	248,110	12/16/2021	04/20/2065	7	
38376R-AP-1	Government National Mortgage A GNR 2015-H10 GI		1.A	46,796		29,010	62,349		1,704			1.808	(8.419)	MON	1,383	16,220	12/16/2021	03/20/2065		
38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI		1.A	229,979		176,196	274,278		70,511	3,623		2.230	(0.443)	MON	5,991	98,365	07/01/2025	04/20/2065		
38376R-AX-4	Government National Mortgage A GNR 2015-H11 BI		1.A	63,480		51,672	49,734		(5,875)			0.000	11.520	MON		39,217	05/02/2024	04/20/2065		
38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI		1.A	52,621		47,216	58,948		6,859	1,629		1.556	1.416	MON	2,214	26,932	12/16/2021	04/20/2065		
38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI		1.A	173,439		156,414	187,737		27,300			2.208	6.313	MON	4,986	104,654	01/01/2025	05/20/2065	53	
38376R-BZ-8	Government National Mortgage A GNR 2015-H12 KI		1.A	40,869		50,737	49,036		8,167			1.582	19.576	MON	2,505	28,730	12/16/2021	03/20/2065		
38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI		1.A	345,061		235,157	360,906		36,394	1,125		1.963	(0.856)	MON	9,036	155,429	12/16/2021	06/20/2065		
38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI		1.A	177,442		164,426	209,410		52,992			2.051	1.526	MON	5,098	113,290	12/01/2025	06/20/2065	3	
38376R-DN-3	Government National Mortgage A GNR 2015-H16 TI		1.A	460,573		376,143	489,942		75,736	22,044		2.045	0.895	MON	14,320	283,219	07/08/2015	07/20/2065	6	
38376R-DS-2	Government National Mortgage A GNR 2015-H16 LI		1.A	251,523		246,045	341,044		72,171			2.044	(1.781)	MON	11,062	223,659	07/09/2015	07/20/2065	8	
38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI		1.A	169,224		138,039	169,224		68			0.000	3.616	MON		100,021	12/16/2021	07/20/2065		
38376R-FS-0	Government National Mortgage A GNR 2015-H19 LI		1.A	431,739		323,644	431,739		30,862	14,137		2.208	4.072	MON	10,355	219,496	08/14/2015	08/20/2065	2	
38376R-FT-8	Government National Mortgage A GNR 2015-H19 MI		1.A	279,276		260,128	348,953		45,289			2.018	1.282	MON	6,405	149,452	08/14/2015	08/20/2065	1	
38376R-GS-9	Government National Mortgage A GNR 2015-H22 BI		1.A	82,429		67,193	98,763		17,351			1.856	3.937	MON	2,354	28,275	05/05/2016	09/20/2065		
38376R-HQ-2	Government National Mortgage A GNR 2015-H27 AI		1.A	119,019		81,430	119,019		38,042	6,379		2.046	1.629	MON	2,975	60,121	09/13/2019	09/20/2065		
38376R-HT-6	Government National Mortgage A GNR 2015-H24 BI		1.A	39,094		17,489	32,445		3,902			1.634	(1.311)	MON	765	8,941	07/21/2016	08/20/2065		
38376R-JD-9	Government National Mortgage A GNR 2015-H25 AI		1.A	33,371		34,566	32,152		(1,219)			1.711	26.833	MON	2,732	31,462	05/02/2024	09/20/2065		
38376R-JQ-0	Government National Mortgage A GNR 2015-H26 AI		1.A	335,429		251,059	347,473		57,823	931		1.877	(2.722)	MON	11,777	202,143	10/15/2015	10/20/2065	7	
38376R-K8-8	Government National Mortgage A GNR 2016-H27 DI		1.A	153,317		131,919	153,245		(1,446)			1.677	4.486	MON	6,253	73,183	12/16/2021	12/20/2066		
38376R-KL-9	Government National Mortgage A GNR 2015-H28 CI		1.A	21,442		7,095	9,696		(246)			1.274	5.190	MON	396	4,786	02/19/2016	10/20/2065	1	
38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI		1.A	165,715		124,496	161,733		(6,308)			1.311	6.390	MON	6,224	71,337	12/16/2021	10/20/2065		
38376R-LK-0	Government National Mortgage A GNR 2015-H30 EI		1.A	287,800		248,818	331,569		34,709			1.682	1.018	MON	15,896	186,413	12/16/2021	11/20/2065		
38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI		1.A	78,901		67,844	82,767		4,452			1.832	1.793	MON	3,141	46,846	09/13/2019	11/20/2065		
38376R-M5-2	Government National Mortgage A GNR 2016-H26 BI		1.A	112,254		87,775	130,226		20,779			1.460	(0.426)	MON	4,671	54,196	12/13/2016	10/20/2066	1	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38376R-MF-0	Government National Mortgage A GNR 2015-H29 VI		1.A	202,248		207,797	195,874		32,115	13,257		1.852	9.560	MON	8,443	127,304	12/16/2021	11/20/2065	.8	
38376R-N5-1	Government National Mortgage A GNR 2016-H26 MI		1.A	145,502		117,919	149,614		5,345			1.899	5.212	MON	5,498	64,791	02/23/2017	12/20/2066	.2	
38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI		1.A	153,318		136,473	171,879		23,680			1.679	3.688	MON	8,583	100,448	05/02/2024	12/20/2065		
38376R-NN-2	Government National Mortgage A GNR 2016-H03 BI		1.A	148,664		127,986	192,058		37,664			1.775	(2.346)	MON	6,899	82,020	01/19/2016	01/20/2066		
38376R-NQ-5	Government National Mortgage A GNR 2016-H03 CI		1.A	69,145		56,112	71,559		(1,817)			1.189	1.683	MON	2,284	35,199	03/14/2016	11/20/2065	.1	
38376R-NX-0	Government National Mortgage A GNR 2016-H01 IO		1.A	64,302		37,446	47,537		(3,993)			1.627	3.637	MON	1,585	19,407	01/22/2016	12/20/2065	.3	
38376R-NY-8	Government National Mortgage A GNR 2016-H01 BI		1.A	269,573		243,760	339,126		52,098			1.458	1.108	MON	11,520	141,631	01/20/2016	11/20/2065	.1	
38376R-QF-6	Government National Mortgage A GNR 2016-H05 DI		1.A	565,657		453,517	600,419		67,205			1.606	1.456	MON	23,982	319,015	12/16/2021	02/20/2066		
38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI		1.A	271,749		240,863	302,875		50,295	16,280		1.669	1.349	MON	11,258	164,162	12/16/2021	02/20/2066	.17	
38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI		1.A	381,958		339,032	493,024		95,107			1.663	(1.326)	MON	17,121	213,230	03/21/2016	03/20/2066		
38376R-RP-3	Government National Mortgage A GNR 2016-H07 LI		1.A	322,685		248,387	356,971		50,646			1.541	(1.098)	MON	13,288	177,896	03/11/2016	01/20/2066		
38376R-SA-5	Government National Mortgage A GNR 2016-H06 MI		1.A	478,282		365,653	496,077		12,424			1.015	0.153	MON	17,128	221,934	03/14/2016	02/20/2066	.5	
38376R-SC-1	Government National Mortgage A GNR 2016-H06 GI		1.A	69,476		28,086	49,779		1,871			1.330	(4.991)	MON	1,445	17,301	03/18/2016	03/20/2066		
38376R-SY-3	Government National Mortgage A GNR 2016-H09 TI		1.A	253,606		194,016	253,606		67,550	46,066		1.774	7.009	MON	9,650	111,021	04/18/2016	04/20/2066	.1	
38376R-T5-5	Government National Mortgage A GNR 2017-H04 KI		1.A	144,735		103,653	153,804		25,555	6,473		1.647	0.264	MON	5,303	61,312	12/16/2021	01/20/2067	.4	
38376R-TF-3	Government National Mortgage A GNR 2016-H09 AI		1.A	169,233		114,686	169,233		19,311	3,370		1.588	2.102	MON	6,748	77,746	08/26/2016	03/20/2066		
38376R-UM-6	Government National Mortgage A GNR 2016-H10 CI		1.A	497,016		405,630	601,295		119,374			1.725	(1.028)	MON	21,141	247,744	05/11/2016	05/20/2066		
38376R-VB-9	Government National Mortgage A GNR 2016-H13 AI		1.A	253,358		170,294	253,358		13,231	2,130		1.521	(0.882)	MON	8,899	104,486	11/03/2016	03/20/2066	.1	
38376R-W3-6	Government National Mortgage A GNR 2017-H06 CI		1.A	43,680		45,781	44,193		513			1.522	19.125	MON	2,352	27,437	12/16/2021	02/20/2067		
38376R-WU-6	Government National Mortgage A GNR 2016-H16 IO		1.A	542,349		437,080	603,427		166,535	46,734		2.007	2.689	MON	19,194	216,258	07/26/2016	06/20/2066	.1	
38376R-WW-2	Government National Mortgage A GNR 2016-H15 IO		1.A	425,080		301,337	432,848		22,801	28,326		1.775	1.623	MON	17,625	205,795	09/15/2016	07/20/2066	.1	
38376R-YZ-3	Government National Mortgage A GNR 2016-H21 BI		1.A	118,087		144,013	142,671		21,636			1.851	14.473	MON	8,863	112,622	05/02/2024	09/20/2066		
38376R-Z6-6	Government National Mortgage A GNR 2017-H08 CI		1.A	173,903		122,873	180,215		32,649	12,320		1.719	0.462	MON	6,037	70,450	12/16/2021	03/20/2067		
38376T-5K-4	Government National Mortgage A GNR 2010-H01 DI		1.A	16,579		33,052	20,354		2,603			2.514	18.172	MON	571	537	12/01/2025	01/20/2060		
38376X-NE-9	Government National Mortgage A GNR 2010-H03 CI		1.A	254,863		188,709	254,743		43,059			2.063	3.776	MON	7,764	89,831	12/01/2025	03/20/2060	.71	
38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI		1.A	27,189		21,130	27,636		(5,187)			2.318	(4.661)	MON	1,088	13,420	03/01/2025	03/20/2060	.1	
38377E-X2-5	Government National Mortgage A GNR 2010-H07 BI		1.A	21,345		85,551	22,580		(1,676)			2.214	281.169	MON	2,591	44,373	12/01/2025	04/20/2060	.53	
38377E-X7-4	Government National Mortgage A GNR 2010-H07 GI		1.A	35,942		50,795	51,908		15,966			1.058	8.518	MON	1,703	19,427	10/01/2025	01/20/2059		
38378U-8F-7	Government National Mortgage A GNR 2015-H04 BI		1.A	185,571		119,370	185,571		92,864	47,637		1.713	2.529	MON	7,348	87,009	05/18/2016	02/20/2065	.3	
38380L-C9-2	Government National Mortgage A GNR 2019-H15 IL		1.A	118,954		78,669	119,981		2,217	4,351		1.822	(0.881)	MON	3,803	44,717	09/06/2019	08/20/2069		
38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI		1.A	721,945		542,061	700,557		(81,981)			1.469	4.440	MON	11,189	127,204	12/01/2025	06/20/2069		
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				20,195,779		16,593,555	21,601,484		2,657,920	670,145		XXX	XXX	XXX	703,338	10,185,225	XXX	XXX	1,240	XXX
38376G-W5-5	Government National Mortgage A GNR 2011-86 Z	CF	1.A	1,539,976	1,453,908	1,335,885	1,521,849		(4,132)			3.723	3.101	MON	4,511	52,002	12/01/2025	04/16/2053	.54	
38378B-A8-2	Government National Mortgage A GNR 2012-100 B	CF	1.A	2,161,828	2,162,537	2,026,542	2,160,811		(44)			2.307	2.312	MON	4,157	49,890	03/19/2020	11/16/2051	17,677	
38378B-AP-4	Government National Mortgage A GNR 2011-164 Z	CF	1.A	1,117,070	1,066,102	850,400	1,118,236		(2,334)			3.470	3.116	MON	3,083	36,334	12/01/2025	07/16/2053	.19	
38378B-AX-7	Government National Mortgage A GNR 2011-161 Z	CF	1.A	481,298	457,731	428,780	479,929		(683)			3.764	2.896	MON	1,436	17,230	03/19/2020	04/16/2053	.166	
38378B-CP-2	Government National Mortgage A GNR 2012-2 Z	CF	1.A	373,599	358,066	330,002	372,143		(450)			3.489	2.697	MON	1,041	12,347	03/19/2020	12/16/2051	82	
38378B-DK-2	Government National Mortgage A GNR 2012-19 Z	CF	1.A	441,606	423,991	394,814	443,222		(616)			3.500	2.704	MON	1,237	14,840	03/19/2020	08/16/2052	.88	
38378B-EQ-8	Government National Mortgage A GNR 2012-28 Z	CF	1.A	236,240	231,641	209,060	238,322		(239)			3.250	2.837	MON	627	7,528	03/19/2020	01/16/2052	.367	
38378B-SW-0	Government National Mortgage A GNR 2012-46 Z	CF	1.A	588,531	567,536	480,818	586,297		(1,265)			3.457	3.149	MON	1,635	19,254	12/01/2025	09/16/2053	.5	
38378B-YH-6	Government National Mortgage A GNR 2012-86 Z	CF	1.A	812,847	798,057	720,997	819,693		(752)			3.062	2.549	MON	2,036	24,440	03/19/2020	12/16/2053	.97	
38378B-YW-3	Government National Mortgage A GNR 2012-85 B	CF	1.A	563,885	561,309	525,156	562,255		(110)			2.800	2.735	MON	1,310	15,293	03/19/2020	09/16/2052	8,771	
38378K-5P-0	Government National Mortgage A GNR 2013-141 ND	CF	1.A	1,389,087	1,393,000	1,247,365	1,390,285		135			2.900	2.930	MON	3,366	40,397	03/19/2020	02/16/2052	.859	
38378K-SU-4	Government National Mortgage A GNR 2013-74 AG	CF	1.A	1,244,810	1,253,733	1,103,339	1,248,434		457			2.573	2.636	MON	2,688	32,251	03/19/2020	12/16/2053	1,833	
38378K-UH-0	Government National Mortgage A GNR 2013-85 BC	CF	1.A	1,077,426	1,080,000	915,441	1,077,517		139			2.782	2.814	MON	2,504	30,091	03/19/2020	02/16/2049	26,173	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378N-6Q-1	Government National Mortgage A GNR 2014-93 ZC	CF	1.A	6,232,933	6,070,381	5,244,604	6,286,933		(4,488)			3.425	2.780	MON	17,326	207,968	03/19/2020	11/16/2055	43	
38378X-EH-0	Government National Mortgage A GNR 2014-103 DT	CF	1.A	2,470,719	2,393,435	2,047,637	2,434,396		(3,672)			3.400	3.211	MON	6,781	81,377	03/19/2020	05/16/2055	61	
38378X-LE-9	Government National Mortgage A GNR 2014-124 DY	CF	1.A	3,547,490	3,413,478	3,036,356	3,487,064		(5,160)			3.500	3.195	MON	9,956	119,472	03/19/2020	05/16/2054	737	
38378X-SN-2	Government National Mortgage A GNR 2014-134 Z	CF	1.A	1,927,300	1,958,550	1,322,167	1,958,802		(669)			2.570	2.547	MON	4,194	49,922	12/01/2025	11/16/2055	3,347	
38379K-3D-8	Government National Mortgage A GNR 2015-174 Z	CF	1.A	2,405,612	2,434,908	2,167,039	2,442,493		(1,422)			3.000	2.950	MON	6,087	71,874	12/01/2025	11/16/2055	302	
38379K-3R-7	Government National Mortgage A GNR 2015-169 C	CF	1.A	3,857,974	3,846,603	3,137,658	3,854,972		(78)			3.000	2.979	MON	9,617	115,398	03/19/2020	07/16/2057	366	
38379K-5Y-0	Government National Mortgage A GNR 2015-163 Z		1.A	6,138,840	6,244,851	4,426,997	6,251,963		(1,395)			3.001	2.994	MON	15,619	184,426	12/01/2025	12/16/2057	445	
38379K-7T-9	Government National Mortgage A GNR 2015-173 BC	CF	1.A	3,790,641	3,778,993	2,724,267	3,785,177		(576)			3.000	2.995	MON	9,447	113,370	03/19/2020	09/16/2055	386	
38379K-F8-6	Government National Mortgage A GNR 2015-120 Z	CF	1.A	3,265,919	3,232,578	2,564,369	3,301,881		(3,642)			3.250	3.088	MON	8,755	103,232	12/01/2025	03/16/2057	145	
38379K-G3-6	Government National Mortgage A GNR 2015-140 B	CF	1.A	3,688,149	3,673,583	3,167,455	3,680,245		(159)			3.000	2.974	MON	9,184	110,207	03/19/2020	06/16/2057	110	
38379K-GQ-5	Government National Mortgage A GNR 2015-58 Z	CF	1.A	1,543,902	1,528,050	1,399,245	1,557,145		(1,525)			3.406	3.054	MON	4,337	51,765	03/19/2020	01/16/2055	134	
38379K-J6-6	Government National Mortgage A GNR 2015-130 Z	CF	1.A	4,615,342	4,713,509	2,945,322	4,703,829		(550)			2.911	2.922	MON	11,435	135,051	12/01/2025	07/16/2057	228	
38379K-JT-6	Government National Mortgage A GNR 2015-47 E	CF	1.A	3,943,108	3,858,258	3,002,910	3,912,289		(2,396)			3.071	2.982	MON	9,874	118,489	03/19/2020	01/16/2057	155	
38379K-KQ-0	Government National Mortgage A GNR 2015-59 Z	CF	1.A	2,261,639	2,233,618	1,824,288	2,284,723		(2,926)			3.250	3.064	MON	6,049	71,331	12/01/2025	06/16/2056	458	
38379K-RH-3	Government National Mortgage A GNR 2015-71 Z	CF	1.A	5,128,760	5,061,413	4,227,276	5,165,956		(8,045)			3.250	3.043	MON	13,708	161,636	12/01/2025	03/16/2057	145	
38379K-UF-3	Government National Mortgage A GNR 2015-93 Z	CF	1.A	8,334,317	8,183,708	6,610,439	8,397,400		(12,376)			3.054	2.845	MON	20,826	245,867	12/01/2025	11/16/2054	326	
38379K-V4-7	Government National Mortgage A GNR 2015-150 C		1.A	3,149,303	3,562,573	3,080,487	3,277,345		2,935			3.000	4.299	MON	8,906	106,877	06/01/2018	09/16/2057	28,459	
38379K-VE-5	Government National Mortgage A GNR 2015-109 C	CF	1.A	9,209,361	9,165,861	8,091,162	9,180,688		(2,657)			3.000	2.968	MON	22,915	274,976	03/19/2020	01/16/2052	1,385	
38379R-3T-8	Government National Mortgage A GNR 2017-142 B		1.A	7,009,836	7,735,899	6,218,336	7,242,110		5,529			3.000	3.672	MON	19,340	232,077	06/01/2018	11/16/2059	41,110	
38379R-7F-4	Government National Mortgage A GNR 2017-151 B	CF	1.A	3,945,256	3,960,520	2,542,648	3,947,616		330			2.950	2.983	MON	9,736	116,835	03/19/2020	09/16/2057	488	
38379R-AH-6	Government National Mortgage A GNR 2015-183 C	CF	1.A	4,317,023	4,380,330	3,378,298	4,337,899		242			2.800	2.918	MON	10,221	122,649	03/19/2020	09/16/2057	521	
38379R-B6-9	Government National Mortgage A GNR 2017-86 Z	CF	1.A	4,543,726	4,979,150	2,886,651	4,658,651		9,149			2.500	2.889	MON	10,373	122,809	12/01/2025	05/16/2059	487	
38379R-QB-7	Government National Mortgage A GNR 2015-188 Z	CF	1.A	1,979,000	2,000,048	1,647,737	1,997,088		(49)			3.000	3.021	MON	5,000	59,038	12/01/2025	07/16/2057	3,768	
38379R-HB-2	Government National Mortgage A GNR 2016-36 IO		1.A	227,535		266,265	179,703		(10,469)			0.656	16.350	MON	4,638	55,688	03/19/2020	08/16/2057		
38379R-HU-0	Government National Mortgage A GNR 2016-39 DE	CF	1.A	1,947,739	1,915,830	1,573,075	1,933,335		(1,403)			3.000	2.914	MON	4,790	57,475	03/19/2020	07/16/2049	18,151	
38379R-K5-1	Government National Mortgage A GNR 2017-100 Z	CF	1.A	4,504,172	4,935,688	2,720,234	4,624,172		7,902			2.500	2.860	MON	10,283	121,737	12/01/2025	05/16/2059	830	
38379R-N3-3	Government National Mortgage A GNR 2017-108 Z	CF	1.A	4,782,808	5,040,412	2,790,066	4,906,274		2,628			2.750	2.898	MON	11,551	136,568	12/01/2025	08/16/2059	2,446	
38379R-N7-4	Government National Mortgage A GNR 2017-105 B	CF	1.A	7,456,516	8,400,000	5,634,079	7,751,144		23,728			3.000	3.584	MON	21,000	252,000	03/19/2020	05/16/2059	984	
38379R-NS-8	Government National Mortgage A GNR 2017-29 D	CF	1.A	3,510,476	3,500,000	2,348,402	3,506,528		(425)			3.000	2.997	MON	8,750	105,000	03/19/2020	12/16/2058	1,164	
38379R-P7-2	Government National Mortgage A GNR 2017-106 AW	CF	1.A	1,923,264	2,020,672	1,435,339	1,960,538		3,369			2.600	2.870	MON	4,378	52,537	03/19/2020	06/16/2052	26,997	
38379R-PR-8	Government National Mortgage A GNR 2017-44 C	CF	1.A	3,936,544	4,000,000	3,401,817	3,962,946		3,033			2.700	2.823	MON	9,000	108,000	03/19/2020	04/17/2051	103,545	
38379R-RS-4	Government National Mortgage A GNR 2017-53 D		1.A	6,670,916	7,728,411	5,136,483	7,051,286		26,290			3.000	3.711	MON	19,321	231,852	06/01/2018	11/16/2056	2,513	
38379R-RZ-8	Government National Mortgage A GNR 2017-54 B	CF	1.A	2,293,694	2,316,000	2,079,726	2,305,256		1,250			2.750	2.837	MON	5,308	63,690	03/19/2020	10/16/2047	9,381	
38379R-TJ-2	Government National Mortgage A GNR 2017-62 B		1.A	4,643,316	5,396,109	3,971,329	4,882,812		20,285			2.882	3.622	MON	12,959	155,512	06/01/2018	12/16/2058	77	
38379R-WA-7	Government National Mortgage A GNR 2017-76 B	CF	1.A	4,230,756	4,382,815	3,146,379	4,264,577		2,097			2.600	2.853	MON	9,496	113,953	03/19/2020	12/16/2056	159	
38379R-WZ-2	Government National Mortgage A GNR 2017-72 D	CF	1.A	7,139,700	7,537,000	5,047,165	7,259,553		14,226			2.500	2.804	MON	15,702	188,425	03/19/2020	04/16/2057	7,428	
38379R-YD-9	Government National Mortgage A GNR 2017-69 Z	CF	1.A	3,507,104	3,841,113	2,320,613	3,599,662		7,627			2.500	2.900	MON	8,002	94,740	12/01/2025	07/16/2059	272	
38379R-YR-8	Government National Mortgage A GNR 2017-70 C		1.A	14,226,888	15,740,335	12,932,197	14,978,600		35,738			3.000	3.568	MON	39,351	472,210	06/01/2018	02/16/2059	682	
38379R-ZG-1	Government National Mortgage A GNR 2017-89 B	CF	1.A	4,178,903	4,498,700	3,594,395	4,265,062		15,405			3.000	3.789	MON	11,247	134,961	03/21/2023	07/16/2059	11	
38379R-ZQ-9	Government National Mortgage A GNR 2017-90 B	CF	1.A	1,104,141	1,110,000	937,547	1,106,870		174			2.750	2.788	MON	2,544	30,525	03/19/2020	12/16/2057	5,170	
38379U-AH-9	Government National Mortgage A GNR 2015-189 ZE	CF	1.A	2,737,060	2,766,175	2,349,698	2,780,465		(1,543)			3.000	2.947	MON	6,915	81,652	12/01/2025	01/16/2057	321	
38379U-EG-7	Government National Mortgage A GNR 2016-26 C		1.A	4,434,757	5,338,622	4,214,529	4,747,231		(720)			3.000	4.274	MON	13,347	160,160	06/01/2018	02/16/2058	314	
38379U-FK-7	Government National Mortgage A GNR 2016-30 Z	CF	1.A	2,116,984	2,016,171	1,665,581	2,123,552		(4,979)			3.715	3.300	MON	6,242	73,744	12/01/2025	08/16/2055	2,074	
38379U-FV-3	Government National Mortgage A GNR 2016-24 IO		1.A	296,967		95,740	111,026		(9,512)			0.627	11.425	MON	2,732	32,981	03/19/2020	09/16/2057		
38379U-GF-7	Government National Mortgage A GNR 2016-22 C	CF	1.A	3,113,283	3,014,445	2,097,957	3,083,013		(2,886)			3.250	3.099	MON	8,164	97,969	03/19/2020	11/16/2055	2,237	
38379U-NE-2	Government National Mortgage A GNR 2016-45 B	CF	1.A	3,966,838	4,284,306	3,622,246	4,005,632		3,481			3.000	3.892	MON	10,711	128,529	01/26/2023	02/16/2058	2,204	
38379U-NX-0	Government National Mortgage A GNR 2016-52 Z	CF	1.A	1,487,740	1,523,203	1,134,627	1,515,432		515			3.006	3.076	MON	3,816	45,054	12/01/2025	03/16/2058	90	
38379U-PN-0	Government National Mortgage A GNR 2016-59 E	CF	1.A	2,291,813	2,210,527	1,785,422	2,255,001		(4,188)			3.494	3.258	MON	6,437	77,265	03/19/2020	10/16/2055	5,193	
38379U-QX-7	Government National Mortgage A GNR 2016-65 C		1.A	4,335,786	5,099,217	4,204,912	4,675,650		6,684			3.000	4.049	MON	12,748	152,977	06/01/2018	01/16/2058	12,080	
38380J-BY-3	Government National Mortgage A GNR 2017-157 B	CF	1.A	3,135,364	3,304,742	2,452,766	3,195,322		2,632			2.500	2.846	MON	6,885	82,619	03/19/2020	12/16/2059	619	
38380J-CD-8	Government National Mortgage A GNR 2017-152 B		1.A	7,935,971	8,895,820	7,277,022	8,440,794		11,299			3.000	3.601	MON	22,240	266,875	06/01/2018	11/16/2059	526	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38380J-GJ-1	Government National Mortgage A GNR 2017-171 E	CF	1.A	3,803,329	4,000,000	2,742,454	3,870,975		7,144			2.500	2.780	MON	8,333	100,000	03/19/2020	09/16/2059	1,053	
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)				225,274,717	235,034,221	181,240,012	229,508,069		115,888			XXX	XXX	XXX	586,207	7,003,241	XXX	XXX	346,318	XXX
3128MF-SR-0	Freddie Mac Gold Pool FG G16628		1.A	390,867	412,828	409,790	396,399		3,348			3.000	5.710	MON	1,032	12,385	05/02/2024	02/01/2031	440	
31298G-PM-6	Freddie Mac Gold Pool FG C47628		1.A	885	791	820	855		(10)			6.000	1.536	MON	4	48	08/31/2011	02/01/2031	4	
3132DQ-NN-2	Freddie Mac Pool FR SD3097		1.A	63,171,003	73,949,470	68,524,574	63,842,404		285,021			3.500	5.803	MON	215,686	2,588,232	11/14/2023	06/01/2052	20,199	
3132DW-ES-8	Freddie Mac Pool FR SD8245		1.A	24,921,552	26,748,106	26,196,427	25,000,272		46,397			4.500	5.600	MON	100,305	1,026,655	06/20/2025	09/01/2052	15,220	
3132DW-HG-1	Freddie Mac Pool FR SD8331		1.A	22,832,226	23,013,756	23,431,799	22,832,012		(214)			5.500	5.669	MON	105,480	527,399	07/17/2025	06/01/2053	9,561	
3133BB-B7-3	Freddie Mac Pool FR QE1862		1.A	27,726,431	32,658,353	30,292,843	28,019,036		127,252			3.500	6.038	MON	95,254	1,143,042	11/02/2023	05/01/2052	4,942	
31358S-4Z-1	Fannie Mae Grantor Trust 2001- FNGT 2001-T1 A2		1.A YE	264,341	263,190	262,711	263,190					5.038	5.629	MON	1,105	13,275	01/25/2001	10/25/2040	632	
31371H-F2-9	Fannie Mae Pool FN 252285		1.A	6,218	5,326	5,470	5,477		(72)			7.000	3.603	MON	31	372	08/31/2011	12/01/2028	75	
31376Z-UY-7	Fannie Mae Pool FN 370599		1.A	159	158	159	158					6.800	5.830	MON	1	11	04/11/1997	04/01/2027	2	
31392D-L5-9	Fannie Mae REMIC Trust 2002-W5 FNW 2002-W5 IO		1.A			3,191						0.457	0.000	MON		1,924	01/31/2023	06/25/2032		
31394C-7F-3	Fannie Mae Grantor Trust 2005- FNGT 2005-T1 A3		1.B FE	1		769,151	1					5.005	0.000	MON		96,271	01/31/2023	05/25/2035	246	
31394D-JW-1	Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8		1.A YE	514,706	524,876	535,465	520,119		194			5.410	5.661	MON	2,366	28,396	03/23/2005	05/25/2035	66	
31396W-LT-1	Fannie Mae REMIC Trust 2007-W5 FNW 2007-W5 1A3		6. *			297						0.010	0.000	MON		37	01/31/2023	06/25/2037		
31396W-LU-8	Fannie Mae REMIC Trust 2007-W5 FNW 2007-W5 2A3		1.A			36						0.010	0.000	MON		5	01/31/2023	06/25/2037		
31396X-E6-7	Fannie Mae REMICS FNR 2007-106 A5		6. *			1,085						0.000	0.000	MON			01/31/2023	10/25/2037		
31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN		1.A YE	268,179	274,211	267,271	268,768		503			4.000	4.499	MON	914	10,968	01/01/2019	10/25/2040	3	
3140MP-6W-6	Fannie Mae Pool FN BV9884		1.A	36,700,376	43,927,887	40,746,102	37,134,934		189,380			3.500	6.042	MON	128,123	1,537,476	10/27/2023	06/01/2052	17,304	
3140QP-E3-7	Fannie Mae Pool FN CB3753		1.A	97,131,380	111,826,017	106,792,202	97,881,141		322,619			4.000	6.129	MON	372,753	4,473,041	10/24/2023	06/01/2052	56,349	
3140XM-BW-5	Fannie Mae Pool FN FS5452		1.A	41,694,257	48,926,155	45,593,222	41,983,858		119,355			3.500	5.803	MON	142,701	1,712,415	10/05/2023	06/01/2052	100	
3140XP-CP-2	Fannie Mae Pool FN FS7277		1.A	38,025,877	39,187,732	39,426,781	38,065,185		12,149			5.000	5.542	MON	163,282	1,959,387	04/03/2024	09/01/2053	287	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				353,648,458	401,718,856	383,259,396	356,213,809		1,105,922			XXX	XXX	XXX	1,329,037	15,131,339	XXX	XXX	125,430	XXX
30298E-AQ-0	FREMF K-1512 Mortgage Trust FREMF 19K-1512 B		1.A	5,300,000	5,000,000	4,585,682	5,202,725		(21,573)			4.206	3.696	MON	17,525	213,311	05/14/2021	04/25/2034	5,018,210	
30309K-AL-4	FREMF K-1511 Mortgage Trust FREMF 19K-1511 B		1.A	4,252,959	3,871,000	3,645,723	4,125,977		(27,235)			4.565	3.678	MON	14,727	179,178	05/18/2021	03/25/2034	3,886,402	
3137HK-Q2-3	Freddie Mac Multifamily Struct FHMS Q032 A	CF	1.A FE	159,875,190	159,923,487	159,491,742	159,851,170		(24,021)			4.950	4.821	MON	659,684	5,929,075	03/25/2025	11/25/2054	13,228,593	
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				169,428,149	168,794,487	167,723,147	169,179,872		(72,829)			XXX	XXX	XXX	691,936	6,321,564	XXX	XXX	22,133,205	XXX
12633R-AA-8	CSFBN 2001-3 A1 Csfbn 2001-3 A1		6. *		6,539,932							9.000	0.000	MON			01/31/2023	02/28/2023		
12633R-AB-6	CSFBN 2001-3 A2 Csfbn 2001-3 A2		6. *		3,931,107							8.500	0.000	MON			01/31/2023	02/28/2023		
781100-AC-6	SACO 2006-12 A		6. *	1	2	1	1					0.000	0.000	MON		247,790	01/31/2023	03/25/2032		
000000-00-0	Preferred HVNIM NIM A		6. *		15,607,700							0.000	0.000	MON			01/31/2023	03/20/2036	105,382	
23334M-20-9	DSLNO7A1 A A		6. *		2,190,000							0.000	0.000	MON			01/31/2023	03/19/2037	13,810	
225490-AA-9	CSMCN 2007-2N A		6. *		21,675,694							0.000	0.000	MON			01/31/2023	04/25/2037	135,944	
12651M-AE-8	CSR 1976-3R A		6. *		1							0.000	0.000	MON		924,301	01/31/2023	09/25/2046		
G54794-20-4	LIBER 2020-2 A		6. *		1,350							0.000	0.000	MON			01/31/2023	02/12/2047	5	
00002N-AC-1	A&D Mortgage Trust 2024-NQM2 ADMT 2024-NQM2 A3	C	1.B	2,720,816	2,700,562	2,745,057	2,715,720		(5,096)			6.802	6.218	MON	15,308	137,769	03/26/2025	04/25/2069	1,526,759	
00112D-AB-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B		1.G FE	16,060,882	16,463,517	16,338,113	16,022,075		(36,744)			5.500	6.228	MON	15,092	905,494	10/04/2024	10/25/2039	93,047	
00112X-AC-6	ACHM Trust 2025-HE2 ACHM 2025-HE2 C		1.G FE	5,909,483	5,909,526	5,948,803	5,908,031		(1,452)			5.966	5.821	MON	29,380	158,729	08/07/2025	08/25/2055	28,687	
00192J-AD-8	APS Resecuritization Trust 201 APS 2016-1 3A		1.A FM	1,286,317	7,621,030	1,194,526	1,094,615		(93,661)			1.046	6.841	MON	1,328	169,901	09/23/2022	09/30/2055	83	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A		1.A FM	1,025,786	2,117,806	941,409	888,040		(77,064)			8.566	7.539	MON	3,024	99,100	09/25/2025	05/30/2050	344	
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A		1.D FM	1,617,858	3,429,992	1,524,703	1,486,759		(131,099)			8.566	6.897	MON	4,897	161,318	09/25/2025	05/30/2050	13,241	
00203Y-AJ-9	AQ Finance NIM Trust 2002-N4 AQNIM 2002-N4A NOTE		6. FM		1,386,092							10.330	0.000	MON			01/31/2023	09/25/2032	18,873	
00212F-BL-3	ASG Resecuritization Trust 200 ASG 2009-2 M25		1.A FM	7,879,052	10,631,887	8,831,014	9,805,216		25,361			3.092	4.449	MON	27,397	333,370	05/27/2015	05/24/2036	48,115	
00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35		1.E FM	8,960,757	11,507,776	9,237,554	9,014,818		(3,822)			3.759	7.420	MON	36,052	440,784	12/14/2023	03/26/2037		
00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35		4.C FM	9,364,565	10,995,415	8,826,270	9,365,216		(19,967)	41,886		3.759	5.571	MON	34,447	421,159	08/10/2022	03/26/2037		
00213G-BL-0	ASG Resecuritization Trust 201 ASG 2012-1 M36		5.C FM	1,872,866	1,859,114	1,543,270	1,890,582		(1,315)			4.781	2.943	MON	7,407	89,507	08/14/2015	04/28/2036	4,008	
00214W-AC-5	APS Resecuritization Trust 201 APS 2016-3 2A		1.A FE	685,803	465,258	1,131,812	1,185,075		383,448			6.096	6.125	MON	236	48,140	12/22/2023	11/27/2046	3,849	
00249F-AC-1	A&D Mortgage Trust 2023-NQM3 ADMT 2023-NQM3 A3	C	1.B	2,368,996	2,343,846	2,367,864	2,356,278		(12,718)			7.341	5.959	MON	14,338	92,681	09/25/2025	07/25/2068	1,987,790	
00250E-AD-8	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A2		1.A	6,155,200	6,155,251	6,230,134	6,157,468		2,267			5.942	5.762	MON	30,479	213,351	05/12/2025	06/25/2070	3,441,965	
00250E-AE-6	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A3		1.B	5,562,337	5,562,393	5,621,326	5,564,316		1,979			6.094	5.912	MON	28,248	197,734	05/12/2025	06/25/2070	3,110,836	
00252F-AR-2	Aames Mortgage Investment Trus AMIT 2004-1 B2		6. FM		1,614,029	1						8.346	0.000	MON			01/31/2023	01/25/2035	16,744	
00252F-BF-7	Aames Mortgage Investment Trus AMIT 2005-1 M8		6. FM		2,000,000	1						6.246	0.000	MON			01/31/2023	06/25/2035	20,310	
00252F-BG-5	Aames Mortgage Investment Trus AMIT 2005-1 M9		6. FM		3,000,000	2						7.596	0.000	MON			01/31/2023	06/25/2035	30,465	
00252F-DA-6	Aames Mortgage Investment Trus AMIT 2005-4 M8		6. FM		4,500,000	3						5.826	0.000	MON			01/31/2023	10/25/2035	45,181	
00252F-DB-4	Aames Mortgage Investment Trus AMIT 2005-4 M9		6. FM		4,500,000	3						6.471	0.000	MON			01/31/2023	10/25/2035	45,181	
00253C-HZ-3	Aames Mortgage Trust 2002-2 AMT 2002-2 M3		1.A FM	920,564	1,345,393	1,404,301	1,068,205		60,136			6.740	15.082	MON	7,557	90,679	07/31/2024	03/25/2033	192,149	
002939-AF-3	A&D Mortgage Trust 2024-NQM4 ADMT 2024-NQM4 M1	C	1.G	6,799,919	6,800,000	6,825,964	6,797,915		(1,367)			5.929	5.955	MON	33,598	403,172	08/27/2024	08/25/2069	91,366	
004375-EA-5	Accredited Mortgage Loan Trust ACCR 2005-3 M7		1.A FM		3,681,000	911,453						5.526	0.000	MON		12,537	01/31/2023	09/25/2035		
004375-EC-1	Accredited Mortgage Loan Trust ACCR 2005-3 M9		6. FM	500	3,562,000	2	2	2				6.396	0.000	MON			01/31/2023	09/25/2035	35,409	
004375-FA-4	Accredited Mortgage Loan Trust ACCR 2006-1 M4		6. FM		2,000,000	1						4.296	0.000	MON			01/31/2023	04/25/2036	20,089	
004375-FE-6	Accredited Mortgage Loan Trust ACCR 2006-1 M8		6. FM		2,000,000	1						4.996	0.000	MON			01/31/2023	04/25/2036	20,089	
004375-FF-3	Accredited Mortgage Loan Trust ACCR 2006-1 M9		6. FM		4,000,000	3						5.946	0.000	MON			01/31/2023	04/25/2036	40,178	
00437N-AJ-1	Accredited Mortgage Loan Trust ACCR 2006-2 M5		6. FM		10,300,000	7						4.226	0.000	MON			01/31/2023	09/25/2036	102,232	
00437N-AK-8	Accredited Mortgage Loan Trust ACCR 2006-2 M6		6. FM		5,000,000	3						4.296	0.000	MON			01/31/2023	09/25/2036	49,627	
00437N-AM-4	Accredited Mortgage Loan Trust ACCR 2006-2 M8		6. FM		5,000,000	3						4.896	0.000	MON			01/31/2023	09/25/2036	49,627	
00438Q-AJ-3	Accredited Mortgage Loan Trust ACCR 2007-1 M5		6. FM		5,000,000	3						4.216	0.000	MON			01/31/2023	02/25/2037	48,514	
00438Q-AL-8	Accredited Mortgage Loan Trust ACCR 2007-1 M7		6. FM		2,836,000	2						4.696	0.000	MON			01/31/2023	02/25/2037	27,517	
00438Q-AM-6	Accredited Mortgage Loan Trust ACCR 2007-1 M8		6. FM		3,000,000	2						5.146	0.000	MON			01/31/2023	02/25/2037	29,108	
00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1		1.A FM	11,786	166,587			(54)	(358)			4.281	0.000	MON		412	11/25/2025	06/25/2036	1,842	
00441V-AE-8	ACE Securities Corp Home Equit ACE 2006-FM1 A2D		1.A FM	1,230,415	5,080,424	1,232,929	1,205,305		(25,111)			4.346	7.529	MON	3,680	17,180	05/14/2025	07/25/2036	29	
004421-CH-4	ACE Securities Corp Home Equit ACE 2003-HS1 M3		1.A FM	2,529,403	2,902,647	2,874,711	2,854,994		14,490			7.596	4.542	MON	3,675	126,279	08/29/2016	06/25/2033	5,338	
004421-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3		1.A FM	1,241,808	1,065,592	1,910,879	1,771,425		323,662			9.096	9.768	MON	1,615	47,005	01/16/2024	11/25/2050	5,328	
004421-SF-1	ACE Securities Corp Home Equit ACE 2005-HE6 B2		6. *		2							7.960	0.000	MON			01/31/2023	10/25/2035		
004421-TS-2	ACE Securities Corp Home Equit ACE 2005-SD3 M3		1.A FM	247	1,582,586	36,779	247					6.346	0.000	MON			01/31/2023	08/25/2045	1,023,853	
004421-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A		1.A FM	321,338	14,803,590	321,338	321,338		28,023	94,088		4.186	36.044	MON	10,328	14,522	01/31/2023	01/25/2036	21	
00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C		1.A FM	1,119,990	2,928,852	1,093,476	1,091,272		(28,719)			4.166	8.711	MON	2,034	28,604	01/08/2018	10/25/2036	702	
00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D		1.A FM	1,070,151	2,798,781	1,049,594	1,042,715		(27,437)			4.346	8.712	MON	2,027	27,333	03/01/2023	10/25/2036	442	
00442K-AA-9	ACE Securities Corp Home Equit ACE 2007-HM2 A1		1.A FM	3,920,610	9,191,175	4,071,094	3,875,797		(44,814)			4.266	7.351	MON	6,535	92,175	05/21/2025	02/25/2037	123	
00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D		1.A FM	1,998,098	2,155,907	2,069,116	2,031,498		21,430			4.326	6.483	MON	1,554	32,593	08/14/2024	06/25/2036	11,299	
00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B		1.A FM	1,204,170	3,851,381	1,194,307	1,167,157		(37,013)			4.086	8.346	MON	2,623	19,819	11/09/2022	12/25/2036		
00443K-AE-0	ACE Securities Corp Home Equit ACE 2006-ASP6 A2C		1.A FM	46,398	145,865	45,230	45,213		(1,185)			4.166	7.863	MON	101	473	05/22/2025	12/25/2036		
00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1		1.A FM	1,334,308	2,475,282	1,384,810	1,321,602		(12,707)			4.146	7.341	MON	1,711	38,392	05/21/2025	01/25/2037		
00443L-AE-8	ACE Securities Corp Home Equit ACE 2007-HE1 A2D		1.A FM	7,700	11,020	6,801	7,535		215			4.346	12.092	MON	8	178	04/06/2017	01/25/2037	222	
00449S-AB-3	ACHM Trust 2025-HE1 ACHM 2025-HE1 B		1.F FE	18,990,596	18,991,175	19,417,985	18,764,664		(225,932)			6.470	6.776	MON	102,394	1,023,941	03/19/2025	03/25/2055	400,064	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
007036-AW-6	Adjustable Rate Mortgage Trust ARMT 2004-1 CB1X		6. *	58		58	58					0.000	0.000	MON			01/31/2023	01/25/2035		
007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1		1.A FM	298,786	408,601	347,344	325,621		8,689			5.298	9.899	MON	1,804	22,156	07/31/2024	04/25/2035	3	
007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1		1.A FM	483,248	570,154	525,100	508,129		10,688			4.708	12.148	MON	2,237	27,850	12/14/2023	07/25/2035	100	
007036-KC-9	Adjustable Rate Mortgage Trust ARMT 2005-4 2A1		1.A FM	42,226	50,112	46,932	48,579		113			6.499	7.229	MON	271	3,311	08/29/2016	08/25/2035	3,099	
007036-PD-2	Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31		1.A FM	762,083	795,280	749,785	770,768		575			4.346	6.649	MON	581	43,619	03/17/2015	11/25/2035	26	
007036-PG-5	Adjustable Rate Mortgage Trust ARMT 2005-6A 2A1		1.A FM	429,592	1,362,615	375,565	337,981		(91,612)			4.466	11.558	MON	1,014	57,626	11/04/2022	11/25/2035		
007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4		1.A FM	61,825	63,560	63,757	63,044		490			4.506	6.556	MON	48	3,208	11/10/2020	11/25/2035	5,414	
007037-AB-0	Adjustable Rate Mortgage Trust ARMT 2007-1 2A1		5.C FM	1,269,555	1,308,991	1,076,043	1,274,153		(4,233)			4.994	4.294	MON	5,447	65,878	04/07/2020	03/25/2037		
007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1		5.C FM	3,065,146	3,677,148	2,447,605	2,719,869		(115,252)			5.419	6.307	MON	16,605	202,141	03/31/2022	03/25/2037		
007030-BH-4	Adjustable Rate Mortgage Trust ARMT 2006-3 2A2		1.A FM	77	77							6.600	0.000	MON			01/31/2023	08/25/2036		
00703R-AA-8	Adjustable Rate Mortgage Trust ARMT 2007-3 1A1		1.A FM	343,027	339,211	318,899	375,207		4,412			5.040	5.687	MON	1,425	17,552	06/08/2017	11/25/2037		
00764M-QF-2	Aegis Asset Backed Securities AABST 2004-3 M1		1.A FM	216,988	220,889	270,277	254,324		24,629			4.746	8.281	MON	175	9,271	10/27/2022	09/25/2034	17,750	
00764M-QJ-9	Aegis Asset Backed Securities AABST 2004-4 M2		1.A FM	1,627,903	1,709,167	1,889,202	1,801,072		58,664			5.571	6.662	MON	1,587	66,582	04/05/2022	10/25/2034	643	
00764M-QV-7	Aegis Asset Backed Securities AABST 2004-4 M3		1.A FM	1,208,021	1,685,547	1,912,507	1,612,183		76,353			5.871	8.613	MON	1,649	65,662	08/29/2016	10/25/2034	28,852	
00764M-EC-7	Aegis Asset Backed Securities AABST 2004-6 B3		6. FM		7,000,000	5						6.696	0.000	MON			01/31/2023	03/25/2035	72,806	
00764M-ED-5	Aegis Asset Backed Securities AABST 2004-6 N		6. FM		803,456							4.750	0.000	MON			01/31/2023	03/25/2035	8,357	
00764M-FE-2	Aegis Asset Backed Securities AABST 2005-2 M4		1.A FM	2,302,500	3,000,000	2,487,569	2,388,463		85,963			4.791	6.565	MON	2,396	13,145	05/06/2025	06/25/2035	22,763	
00764M-FT-9	Aegis Asset Backed Securities AABST 2005-3 M3		1.A FM	5,622,363	6,544,766	5,598,751	5,753,873		131,510			4.581	6.317	MON	4,997	91,982	03/10/2025	08/25/2035	124,731	
01852T-AA-1	Alliance Bancorp Trust 2007-OA ALBT 2007-OA1 A1		1.A FM	1,133,824	1,552,213	1,393,738	1,158,408		11,365			4.326	9.184	MON	1,119	53,540	07/31/2024	07/25/2037	45,312	
021460-AD-2	Alternative Loan Trust 2006-16 CWALT 2006-16CB A4		1.A FM	898,156	1,134,638	608,307	574,093		(38,550)			6.000	7.163	MON	5,673	65,331	04/26/2016	06/25/2036	19,523	
021468-AG-8	Alternative Loan Trust 2006-14 CWALT 2006-14CB A7		1.A FM	793,664	1,351,307	709,414	670,187		(44,594)			6.000	8.494	MON	6,757	80,617	03/01/2023	06/25/2036	19,186	
021469-AA-9	Alternative Loan Trust 2006-J3 CWALT 2006-J3 1A1		1.A FM	89,353	353,872	93,121	67,988		(14,798)			4.246	17.434	MON	253	21,801	01/31/2023	05/25/2036	896	
02146Q-AA-1	Alternative Loan Trust 2006-OA CWALT 2006-OA10 1A1		5.C FM	2,579,538	2,718,675	2,569,207	3,139,144		75,015			4.989	3.456	MON	11,304	108,495	01/14/2021	08/25/2046	1,166	
02146Q-AC-7	Alternative Loan Trust 2006-OA CWALT 2006-OA10 3A1		5.C FM	1,694,633	1,745,919	1,664,800	1,991,587		37,157			4.226	3.423	MON	1,230	69,754	09/18/2017	08/25/2046	56	
02146T-AJ-6	Alternative Loan Trust 2006-24 CWALT 2006-24CB A9		1.A FM	1,014,081	1,389,541	737,476	721,016		(52,388)			6.000	6.936	MON	6,948	83,294	04/07/2020	08/25/2036	8	
02146T-AN-7	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13		1.A FM	1,072,703	2,701,235	1,093,207	1,039,679		(21,573)			4.196	7.380	MON	1,906	34,691	10/30/2025	08/25/2036	1	
02146T-AY-3	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23		1.A FM	382,909	528,887	280,698	253,777		(17,488)			6.000	8.679	MON	2,644	31,703	06/02/2025	08/25/2036		
02147F-AV-8	Alternative Loan Trust 2006-18 CWALT 2006-18CB A11		1.A FM	211,055	603,015	232,294	175,686		(14,098)			4.346	13.653	MON	441	29,349	01/31/2023	07/25/2036	22	
02147G-AF-1	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6		5.B FE	151,910		209,795	143,758	12,383	(3,292)			5.600	20.658	MON	1,732	21,784	06/25/2025	07/25/2036		
02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2		1.A FM	2,092,988	3,093,187	1,682,227	1,476,287		(94,381)			6.000	9.850	MON	15,466	185,500	11/13/2012	05/25/2036	31,325	
02147M-AQ-4	Alternative Loan Trust 2006-20 CWALT 2006-20CB A15		1.A FM	311,555	930,014	292,297	251,957		(23,995)			4.556	9.087	MON	712	51,446	01/31/2023	07/25/2036	56	
02147P-AF-1	Alternative Loan Trust 2006-29 CWALT 2006-29T1 1A6		1.A FM	138,647	168,653	166,552	128,413		(6,693)			35.500	20.680	MON	998	11,861	07/31/2024	10/25/2036	855	
02147Q-AJ-1	Alternative Loan Trust 2006-19 CWALT 2006-19CB A9		1.A FM	409,245	1,003,874	441,394	358,724		(24,331)			4.546	12.202	MON	767	50,660	07/31/2024	08/25/2036	361	
02147Q-AQ-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A15		1.A FM	344,443	451,357	242,242	245,472		(17,833)			6.000	6.827	MON	2,257	26,969	04/07/2020	08/25/2036	31	
02147Q-AY-8	Alternative Loan Trust 2006-19 CWALT 2006-19CB A23		1.A FM	404,018	1,002,972	424,544	352,282		(24,846)			4.246	11.426	MON	716	47,618	07/31/2024	08/25/2036	372	
02147R-AF-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6		1.A FM	177,649	209,157	209,818	193,391		1,607			6.000	8.421	MON	1,046	12,530	12/26/2012	08/25/2036	1	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7																			
02147R-AG-5			1.A FM	567,476	754,816	757,200	631,709		7,458			6.000	10.833	MON	3,774	45,218	07/31/2012	08/25/2036	4	
	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7																			
02147R-AG-5			3.A FM	664,504	679,335	681,480	692,738		3,057			6.000	6.214	MON	3,397	40,697	04/21/2020	08/25/2036	2,277	
	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7																			
02147R-AG-5			4.B FM	82,615	83,030	83,292	86,568		300			6.000	5.734	MON	415	4,974	08/17/2018	08/25/2036	154	
	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A9																			
02147R-AJ-9			1.A FM	1,387,284	1,543,045	1,547,918	1,457,418		10,933			6.000	7.928	MON	7,715	92,438	06/28/2023	08/25/2036	63,603	
02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1		1.A FM	938,732	2,457,600	889,995	840,605		(78,635)			4.446	7.423	MON	1,836	120,018	08/25/2025	04/25/2036	5,848	
02147V-AA-9	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1		1.A FM	855,659	1,300,094	659,009	544,890		(41,465)			6.000	11.047	MON	6,500	77,860	06/01/2011	10/25/2036	5,327	
02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6		1.A FM	326,887	371,462	364,287	280,103		(12,906)			33.600	18.130	MON	2,080	46,851	01/31/2023	10/25/2036	63,323	
02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6		3.A FM	108,445	115,827	113,589	100,070		(5,151)			33.600	14.283	MON	649	14,609	07/31/2024	10/25/2036	12,821	
02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5		1.A FM	2,624,880	5,078,858	2,362,119	2,249,307		(188,736)			6.000	7.543	MON	25,394	306,383	01/08/2024	09/25/2036	236,788	
	Alternative Loan Trust 2006-32 CWALT 2006-32CB A12																			
02147X-AM-9			1.A FM	158,643	262,220	146,753	135,284		(8,941)			6.000	8.459	MON	1,311	15,726	01/31/2023	11/25/2036	1,329	
	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19																			
02147X-AU-1			1.A FM	759,555	1,057,307	591,729	515,477		(32,844)			6.000	9.809	MON	5,287	63,408	04/04/2013	11/25/2036		
	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21																			
02147X-AW-7			1.A FM	1,197,284	1,681,118	881,061	791,461		(53,187)			5.500	9.131	MON	7,705	92,417	10/10/2012	11/25/2036		
	Alternative Loan Trust 2006-33 CWALT 2006-33CB 2A1																			
02148B-AC-8			5.C FM	3,114,511	3,773,026	1,960,229	2,328,095		(175,755)			6.000	3.514	MON	18,865	229,964	02/04/2021	11/25/2036	58,787	
02148D-AA-8	Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1		1.A FM	392,910	511,573	409,363	433,024		(642)			5.921	6.848	MON	2,524	13,093	04/07/2020	03/25/2047	194	
02148F-AF-2	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A6		1.A FM	340,337	386,736	325,083	321,810		(5,437)			5.750	6.730	MON	1,853	22,053	04/07/2020	04/25/2037		
02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7		2.B FM	791,839	855,346	718,987	745,514		(14,171)			5.750	5.754	MON	4,099	48,774	04/21/2020	04/25/2037		
02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1		1.A FM	411,728	864,828	373,341	246,732		(14,632)			4.346	17.070	MON	632	41,855	02/16/2012	11/25/2036	366	
	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11																			
02148H-AL-5			1.A FM	470,403	954,815	408,129	282,417		(16,700)			4.446	16.456	MON	713	47,186	11/08/2016	11/25/2036	417	
	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1																			
02148J-AW-7			1.A FM	446,004	4,167,748	435,022	416,803		(23,900)			4.296	8.683	MON	3,010	73,106	07/25/2025	01/25/2037	1,144	
02148L-AA-0	Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A		1.A FM	1,030,739	1,209,004	1,125,213	1,042,568		2,394			4.938	8.843	MON	4,975	60,332	07/31/2024	03/25/2047	1	
02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A		1.A FM	4,506,083	4,950,879	5,012,228	4,937,328		134,800			5.041	8.270	MON	20,796	250,025	01/08/2024	03/25/2047	7,554	
	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1																			
02149C-AA-9			1.A FM	2,619,448	6,899,421	2,785,279	2,294,542		(152,907)			4.496	10.119	MON	5,213	345,306	07/31/2024	01/25/2037	25,054	
	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4																			
02149C-AD-3			1.A FM	1,824,872	2,513,814	1,240,509	1,171,237		(82,359)			5.750	7.487	MON	12,045	144,403	12/26/2012	01/25/2037		
02149H-AD-2	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A4		1.A FM	1,537,687	2,219,673	1,123,095	1,120,647		(74,797)			5.750	7.094	MON	10,636	127,898	07/14/2023	03/25/2037	81,106	
	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A15																			
02149H-BR-0			1.A FM	290,607	404,447	204,636	205,731		(13,816)			5.750	6.930	MON	1,938	23,369	04/07/2020	03/25/2037	2,748	
	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5																			
02149J-AU-0			1.A FM	874,484	1,181,732	624,604	634,764		(50,709)			6.000	6.927	MON	5,909	61,746	10/01/2025	02/25/2037		
02149L-AA-9	Alternative Loan Trust 2007-0A CWALT 2007-0A2 1A1		1.A FM	355,419	557,768	487,380	475,797		7,434			4.869	8.908	MON	2,263	19,692	03/15/2016	03/25/2047	19	
02149L-AE-1	Alternative Loan Trust 2007-0A CWALT 2007-0A2 2A1		1.A FM	883,459	1,533,148	1,349,915	856,023		4,988			4.106	12.473	MON	1,049	53,553	05/13/2015	03/25/2047	3,166	
02149M-AQ-2	Alternative Loan Trust 2007-J1 CWALT 2007-J1 2A2		6. *	57,699		61,412	54,689	9,890	(2,416)			5.800	41.898	MON	526	1,732	05/25/2025	03/25/2037	428	
02149M-CH-0	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A1		5.C FM	667,980	930,983	748,645	919,968		1,977			4.197	4.997	MON	3,256	83,027	12/07/2020	11/25/2036		
02149M-CL-1	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A4		6. FM	24,868	18,152	32,547	32,547	(3,088)	5,203			4.197	17.993	MON	63	5,308	01/31/2023	11/25/2036	618	
02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9		1.A FM	1,604,325	2,460,999	1,075,648	1,134,867		(72,449)			6.000	6.384	MON	12,305	150,867	04/21/2020	04/25/2037	40	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
02150E-AA-1	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1		1.A FM	1,648,477	2,770,502	1,348,317	1,379,303		(103,738)			6.000	6.742	MON	13,853	167,201	03/01/2023	04/25/2037	1,184	
02150E-AU-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19		1.A FM	1,103,114	2,887,423	1,070,288	965,797		(71,448)			4.296	8.974	MON	2,085	139,996	07/31/2024	04/25/2037	1,855	
02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31		2.C FM	2,205,685	2,702,217	1,220,711	1,371,609		(112,826)			5.500	4.810	MON	12,385	149,490	08/04/2016	04/25/2037	1	
02150E-CB-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A4		5.C FE	368,837		728,445	318,065	12,280	(18,434)			5.480	35.391	MON	6,359	77,269	07/25/2025	04/25/2037	37,372	
02150E-CC-5	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5		1.A FM	1,035,054	3,481,331	1,134,781	896,944		(62,117)			4.366	10.306	MON	2,555	181,786	07/31/2024	04/25/2037	1,976	
02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1		1.A FM	1,310,550	2,174,111	1,067,965	894,682		(51,265)			6.000	10.144	MON	10,871	126,842	02/22/2012	06/25/2047	791	
02150Q-AA-4	Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1		1.A FM	80,897	96,828	85,716	82,180		908			3.184	7.331	MON	257	3,072	07/31/2024	06/25/2037		
02150Q-AF-3	Alternative Loan Trust 2007-HY CWALT 2007-HY4 2A3		6. *			285						0.000	0.000	MON			01/31/2023	06/25/2037		
02150Q-AJ-5	Alternative Loan Trust 2007-HY CWALT 2007-HY4 3A3		6. *			74						0.000	0.000	MON			01/31/2023	06/25/2037		
02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4		1.A FM	3,230,579	3,576,493	3,305,942	3,556,036		39,295			4.306	5.330	MON	2,567	150,726	11/07/2017	08/25/2037	20	
02151A-AF-7	Alternative Loan Trust 2007-19 CWALT 2007-19 1A6		6. *			130	130	(19,103)	19,103			2.000	0.000	MON			11/01/2025	08/25/2037		
02151A-AG-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A7		5.C FE			48,746	43,158		33,540			0.010	0.000	MON		2,528	11/25/2025	08/25/2037		
02151A-AQ-3	Alternative Loan Trust 2007-19 CWALT 2007-19 1A15		5.C FE			2,594	538		420			0.120	0.000	MON		221	11/25/2025	08/25/2037		
02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34		1.A FM	1,287,570	2,109,635	1,006,674	1,058,106		(73,111)			6.000	5.745	MON	10,548	139,585	10/01/2025	08/25/2037	1	
02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3		1.A FM	921,471	1,435,126	812,363	649,046		(35,911)			5.750	11.454	MON	6,877	82,390	06/23/2011	07/25/2037		
02151F-AG-4	Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1		1.A FM	297,601	1,006,504	268,574	261,762		(27,256)			4.246	5.852	MON	719	46,487	07/31/2024	09/25/2037	1,936	
02151N-AC-6	Alternative Loan Trust 2007-18 CWALT 2007-18CB 1A3		6. *			88,361	1,599		372			0.030	0.000	MON		8,295	07/25/2025	08/25/2037		
02151R-AA-1	Alternative Loan Trust 2007-0H CWALT 2007-0H2 A1A		1.A FM	10,816,252	12,128,209	11,557,547	10,854,717		16,778			4.226	6.420	MON	8,543	483,617	12/14/2023	08/25/2047	305,567	
02152A-AE-9	Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5		1.A FM	96,413	148,384	94,989	92,625		(2,992)			4.246	6.864	MON	106	7,075	07/31/2024	08/25/2037	501	
02152A-AY-5	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A1		1.A FM	929,914	1,585,346	729,140	743,436		(65,559)			6.250	6.315	MON	8,257	94,939	06/29/2016	08/25/2037		
02152A-AZ-2	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A2		1.A FM	348,663	420,296	193,305	197,375		(17,419)			6.250	6.287	MON	2,189	25,170	06/29/2016	08/25/2037		
02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7		1.A FM	1,045,795	1,199,619	890,866	911,385		(28,690)			6.000	6.471	MON	5,998	70,610	04/07/2020	08/25/2037	1	
02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7		4.C FM	127,458	133,464	99,113	111,482		(3,902)			6.000	4.554	MON	667	7,856	12/03/2020	08/25/2037		
02152L-AA-3	Alternative Loan Trust Resecur CWALT 2008-1R 1A1		1.A FM	1,380,793	4,400,924	1,302,709	1,154,303		(107,327)			4.316	8.593	MON	3,193	210,464	07/31/2024	08/25/2037	1,852	
02660B-AA-0	American Home Mortgage Assets AHMA 2007-1 A1		1.A FM	9,570,932	26,865,775	9,835,595	9,221,264		(349,669)			4.729	9.222	MON	105,880	605,768	05/14/2025	02/25/2047	13	
02660T-AN-3	American Home Mortgage Investm AHM 2004-1 3A		1.A FM	637,054	670,656	765,160	723,361		27,114			5.570	6.750	MON	3,113	30,290	08/29/2016	04/25/2044	1,732	
02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A		1.A FM	571,927	663,578	701,807	660,505		1,671			6.025	4.163	MON	3,331	25,724	04/30/2013	10/25/2034	669	
02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A		1.A FM	2,185,661	2,742,731	1,411,195	1,676,514		(67,491)			5.883	4.499	MON	13,446	69,776	12/21/2017	09/25/2035		
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1		6. *	114,046	384,598				(8,225)			4.446	0.000	MON	285	8,861	11/25/2025	02/25/2036		
026932-AC-7	American Home Mortgage Investm AHM 2007-1 GA1C		1.A FM	321,929	523,994	329,903	318,287		(3,642)			4.036	5.190	MON	352	7,901	09/11/2025	05/25/2047		
026932-AD-5	American Home Mortgage Investm AHM 2007-1 GA2		6. *		1							5.200	0.000	MON			01/31/2023	05/25/2047		
026933-AA-9	American Home Mortgage Investm AHM 2007-A 4A		1.A FM	3,388,961	14,215,989	3,379,298	3,332,547		(56,413)			4.746	5.426	MON	11,245	45,740	10/15/2025	07/25/2046	2,404	
03072S-SB-2	Ameriquest Mortgage Securities AMSI 2004-R5 M5		1.A FM	7,885	7,885		7,885	7,885				7.521	0.000	MON		88	01/31/2023	07/25/2034		
03464B-AC-2	Angel Oak Mortgage Trust 2022- AOMT 2022-1 A3	C	1.A	1,651,604	1,837,667	1,707,165	1,652,543		939			3.290	5.112	MON	5,038	35,268	05/14/2025	12/25/2066	809	
03465L-AD-7	Angel Oak Mortgage Trust 2020- AOMT 2020-3 M1	C	1.A	2,161,250	2,375,000	2,302,464	2,176,771		15,521			3.809	5.353	MON	7,539	52,770	05/13/2025	04/25/2065	17,210	
03466C-AD-6	Angel Oak Mortgage Trust 2024- AOMT 2024-7 M1		1.F FE	3,378,959	3,379,000	3,416,416	3,378,043		(466)			6.155	6.187	MON	17,331	207,978	08/07/2024	05/25/2069	62,233	
03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3	C	1.B	3,460,309	3,460,317	3,508,452	3,465,443		5,134			6.030	5.768	MON	17,388	139,105	04/24/2025	04/25/2070	1,970,277	
03466P-AC-9	Angel Oak Mortgage Trust 2024- AOMT 2024-13 A3		1.C	1,393,995	1,394,867	1,410,996	1,397,426		3,431			5.870	5.986	MON	6,823	47,804	05/09/2025	12/26/2069	368,446	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
034936-AB-0	Angel Oak Mortgage Trust 2025- AOMT 2025-HB1 M1		1.D FE	7,508,000	7,508,000	7,526,728	7,508,000					6.274	6.138	MON	7,851	333,210	04/24/2025	02/25/2055	182,440	
034951-AC-7	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 A3		1.E FE	12,017,904	12,018,001	12,074,760	12,020,188		2,284			5.504	5.912	MON	55,123	220,490	09/11/2025	07/25/2062	7,172,996	
034951-AD-5	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 M1		2.B FE	5,308,859	5,309,000	5,345,429	5,307,710		(1,149)			5.862	5.899	MON	25,934	103,738	09/11/2025	07/25/2062	5,334,934	
040104-BG-5	Argent Securities Inc Asset-Ba ARSI 2003-W3 M2		1.A FM	1,589,130	1,653,657	1,631,932	1,635,367		3,559			6.546	4.635	MON	1,804	60,979	08/29/2016	09/25/2033	41,555	
040104-PD-7	Argent Securities Inc Asset-Ba ARSI 2005-W3 M2	C	1.A FM	14,663,000	17,200,000	15,444,212	14,850,588		187,588			4.536	6.415	MON	13,004	271,014	07/08/2025	11/25/2035	1,114,032	
042855-AD-8	Arroyo Mortgage Trust 2022-1 ARRW 2022-1 M1		1.C	1,910,156	2,500,000	2,082,627	1,936,236		21,005			3.650	5.984	MON	7,604	91,250	10/02/2024	12/25/2056	10,296	
04285A-AE-5	Arroyo Mortgage Trust 2019-3 ARRW 2019-3 B1		1.A	5,492,495	5,534,000	5,586,826	5,484,884		(7,611)			6.282	5.986	MON	28,970	250,391	03/20/2025	10/25/2048	72,368	
04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1		1.A FM	521,161	523,884	527,745	521,296		726			5.215	5.571	MON	1,290	32,761	11/12/2019	04/15/2033	4,916	
04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1		1.A FM	2,373,823	2,555,444	2,629,774	2,502,232		31,587			4.821	5.687	MON	2,053	87,118	11/30/2022	10/25/2034	55,910	
04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1		1.A FM	411,553	461,247	441,328	441,015		2,330			4.821	5.166	MON	371	4,705	06/20/2017	12/25/2034	771	
04542B-HN-5	ABFC 2004-FF1 Trust ABFC 2004-FF1 M2		1.A FM	7,712	39,802	25,891	7,712					6.021	0.000	MON		248	01/31/2023	01/25/2034	1,369	
04542B-JY-9	ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1		1.A FM	1,156,473	1,255,426	1,262,595	1,211,419		(9,256)			4.546	5.947	MON	951	72,744	03/29/2017	06/25/2034	13,888	
05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1		1.A FM	5,495,886	14,656,700	5,211,673	5,179,984		(180,713)			4.146	9.719	MON	10,128	245,459	01/25/2017	03/25/2037	27,238	
05530N-BK-2	BCAP LLC Trust 2007-AA2 BCAP 2007-AA2 2210		6. FE	2								0.125	0.000	MON		6	01/31/2023	02/28/2023		
05531W-AC-0	BCAP LLC 2009-RR1 Trust BCAP 2009-RR1 1A3		2.C FM	964,922	1,481,585	663,905	744,972		(65,337)			5.750	4.719	MON	7,099	104,448	06/02/2025	07/26/2037	1,011	
05531X-AG-9	BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2		5.C FM	3,600,341	3,474,941	3,091,101	3,091,101	(501,369)	9,622			6.000	3.668	MON	17,375	208,497	09/22/2016	07/26/2037	36	
05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2		2.C FM	245,701	259,952	263,093	267,294		3,484			5.647	5.721	MON	1,223	15,560	10/28/2015	01/26/2036	504	
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2		1.A FM	13,000,630	25,483,122	12,734,718	11,403,067		(1,280,236)			6.500	9.567	MON	138,034	1,535,419	08/09/2024	07/26/2037	26,069	
05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2		1.A FM	207,096	228,585	207,960	222,835		5,182			6.000	8.752	MON	1,143	13,706	10/19/2016	07/26/2037	2,015	
05532K-AS-0	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2		1.A FM	577,128	642,790	616,324	584,504		1,129			4.669	6.816	MON	2,501	31,405	03/01/2023	12/26/2035	15,248	
05532L-AG-4	BCAP LLC 2009-RR14 Trust BCAP 2009-RR14 3A3		1.A FM	4,113,366	4,155,610	4,142,159	4,123,297		9,931			4.589	6.014	MON	15,892	47,422	09/05/2025	08/26/2035	217,036	
05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6		1.B FM	1,883,598	2,241,766	2,042,060	1,973,640		28,703			4.271	8.387	MON	7,978	96,679	03/30/2023	12/26/2036		
05532T-DE-9	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 8A6		1.A FM	477,683	605,620	583,525	502,680		(10,627)			5.572	8.401	MON	2,812	35,705	10/28/2015	05/20/2035	16,967	
05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5		3.A FM	766,377	868,984	646,598	689,424		(26,708)			5.500	5.068	MON	3,983	47,794	06/20/2017	02/26/2036	16	
05532V-BB-2	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 4A6		5.B FM	137,931	463,924	106,376	137,931	90,337	(37,073)	68,243		4.446	(0.380)	MON	347	19,564	05/18/2023	08/26/2037	470	
05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6		1.A FM	272,527	283,984	272,545	283,950		(1,538)			6.020	4.895	MON	1,425	16,897	11/01/2020	10/26/2035	234	
05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9		2.C FM	1,244,125	1,729,842	1,227,869	1,129,241		(49,647)			5.546	8.975	MON	7,462	100,119	07/14/2023	02/28/2036	56,096	
05533D-GD-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1411		1.A FM	520,359	530,463	529,703	526,707		3,423			4.979	5.149	MON	2,201	27,645	08/08/2024	07/26/2035	33,732	
05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11		1.A FM	837,041	873,637	833,707	823,704		(9,384)			6.767	5.717	MON	4,926	62,286	08/14/2024	09/27/2036	55	
05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7		1.A FM	1,000,384	1,095,466	1,003,672	993,841		(7,388)			4.664	6.528	MON	4,257	53,199	12/05/2024	12/27/2034	206	
05533J-BZ-5	BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2		1.A FM	6,877,329	7,475,332	6,372,228	8,132,474		88,711			4.002	4.090	MON	24,932	311,187	08/25/2017	11/27/2036	18	
05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4		2.C FM	1,216,624	1,262,332	1,252,930	1,246,903		12,887			3.898	2.559	MON	4,101	47,227	12/14/2023	09/28/2036	1,551	
05533W-BF-0	BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 5A4		1.A FM	3,473,879	4,720,667	3,220,218	3,473,879		(36,986)	33,825		3.240	5.797	MON	12,744	158,331	01/27/2017	11/27/2037	31	
05533X-AC-6	BCAP LLC 2011-RR4-I Trust BCAP 2011-RR4 8A1		1.A FM	1,475,019	1,830,694	712,936	806,189		(65,622)			5.250	5.118	MON	8,009	148,833	03/15/2019	02/26/2036	14	
05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4		4.C FM	765,750	856,819	548,494	601,311		(31,408)			5.500	4.328	MON	3,927	47,100	07/26/2016	10/26/2035	5,661	
05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4		5.B FM	1,018,800	1,142,425	731,325	827,180		(44,980)			5.500	3.555	MON	5,236	62,800	01/13/2021	10/26/2035	14,466	
05535D-AM-6	BlackRock Capital Finance LP BCF 1997-R1 WAC		1.A FM	32,829	102,592	51,370	33,821					2.239	0.000	MON		2,583	01/31/2023	03/25/2037	2,010	
05535D-BL-7	BlackRock Capital Finance LP BCF 1997-R2 1B3		1.A FM	53	28,481	893	53					3.502	0.000	MON		214	01/31/2023	12/25/2035	510	
05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8		1.A FM	1,685,611	1,887,370	1,697,748	1,660,450		(24,239)			5.690	8.082	MON	8,949	110,537	11/27/2024	07/26/2035	43	
05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7		2.C FM	3,253,115	3,443,112	3,303,118	3,431,462		47,713			4.146	5.941	MON	11,897	144,913	03/31/2022	12/26/2036	29	
05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5		1.A FM	256,822	338,997	262,669	260,267		3,639			1.729	7.614	MON	488	25,456	07/31/2024	12/26/2037	73	
05539B-CB-8	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 4A7		1.A FM	978,922	1,065,493	999,261	1,030,241		(7,675)			4.796	5.196	MON	4,258	53,993	10/28/2015	11/26/2034	63,810	
05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7		1.A FM	877,630	913,205	893,035	873,906		(3,182)			0.000	6.887	MON		43,998	08/14/2024	04/26/2035	3,839	
05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9		1.A FM	3,380,610	3,991,504	3,616,718	3,416,657		11,544			4.002	7.447	MON	13,310	167,033	12/14/2023	11/26/2036	49,109	
05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2		1.F FM	1,203,334	1,294,151	1,202,340	1,186,548		(11,325)			4.644	6.054	MON	5,008	61,003	03/31/2022	10/26/2035	16	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05539D-BS-8	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 7A7		3.C FM	150,651	167,516	167,850	175,488		(651)			6.729	4.119	MON	939	11,979	10/28/2015	10/26/2036		
05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7		1.A FM	11,557,216	12,859,661	12,052,834	11,844,601		199,533			4.146	7.663	MON	44,433	522,961	08/09/2024	12/26/2036		
05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16		1.G FM	5,636,003	6,023,039	5,414,704	6,005,459		72,233			4.566	5.832	MON	22,920	278,738	08/25/2021	02/26/2036	199,141	
05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8		1.A FM	3,773,021	4,501,957	4,138,814	3,974,776		97,502			3.666	7.933	MON	13,754	166,476	12/14/2023	04/26/2037	234	
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8		5.A FM	5,575,954	6,752,921	6,301,441	5,805,561		102,383			3.897	8.730	MON	21,928	265,281	12/14/2023	07/26/2037		
05541H-AP-2	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 6A6		3.C FM	1,053,530	1,381,886	1,307,206	1,362,228		6,808			5.287	5.262	MON	6,088	79,450	11/18/2016	11/21/2035	2	
05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2		1.A FM	2,803,016	3,030,226	2,825,366	2,744,159		(42,980)			5.978	9.097	MON	15,095	192,858	08/14/2024	10/26/2035	1	
05541Y-BJ-8	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 11A2		1.A FM	1,630,783	1,780,284	1,741,351	1,711,651		(11,519)			6.468	7.407	MON	9,596	124,504	10/28/2015	09/26/2036	503	
05542J-AF-9	BCAP LLC 2013-RR3 Trust BCAP 2013-RR3 3A2		1.A FM	4,187,420	5,571,866	4,198,262	4,167,773		(19,647)			3.536	6.751	MON	16,418	55,016	09/22/2025	05/26/2036		
05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2		1.A FM	1,866,695	1,979,143	1,891,379	1,880,518		(5,331)			4.521	5.405	MON	7,457	92,718	03/31/2022	01/26/2036	3,807	
05543A-AF-7	BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 2A2		4.A FM	1,531,389	1,552,739	1,417,564	1,549,560		(6,844)			4.772	4.245	MON	6,175	77,139	08/29/2017	01/26/2036	15	
05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2		3.A FM	1,949,865	2,393,195	1,650,460	1,746,675		(70,057)			5.500	5.395	MON	10,969	131,166	08/03/2022	02/26/2036	43	
05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1		1.A FM	62,495	76,453			(39,793)	39,793			4.086	22.389	MON	52	2	09/25/2025	03/25/2037	5,961	
058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1		1.A FM	664,660	735,731	704,421	665,117		(239)			4.899	6.964	MON	3,004	36,782	12/14/2023	05/20/2036	432	
058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1		1.A FM	390,917	574,624	498,286	463,989		5,262			4.013	9.757	MON	1,922	22,436	07/19/2012	05/20/2036	17	
058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1		5.C FM	1,361,934	1,437,866	1,246,846	1,437,656		12,027			4.013	5.195	MON	4,808	57,106	03/31/2022	05/20/2036	86	
059469-AB-2	Banc of America Alternative Lo BOAA 2006-7 A2		1.A FM	197,415	461,563	127,583	121,225		(9,801)			5.707	6.258	MON	2,195	6,279	04/07/2020	10/25/2036	1	
05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1		1.A FM	221,296	228,508	221,716	224,348		171			5.500	5.929	MON	1,047	12,554	11/04/2005	09/25/2035	22	
05946X-JJ-3	Banc of America Funding 2004-B BAFC 2004-B 4A1		1.A FM	669,235	689,045	674,421	689,068		(6,185)			5.697	4.826	MON	3,271	41,809	02/27/2015	11/20/2034	10,510	
05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1		1.A FM	439,969	812,598	765,291	809,721		951			4.226	5.628	MON	577	44,873	02/18/2016	11/25/2035	4,743	
05946X-QS-5	Banc of America Funding 2005-A BAFC 2005-A 2A1		4.B FM	513,817	537,396	520,870	525,731		(3,492)			5.918	5.010	MON	2,650	31,281	03/12/2014	03/20/2035	10	
05946X-XH-1	Banc of America Funding 2005-E BAFC 2005-E 1A1		1.A FM	449,792	497,116	498,735	450,853		(544)			4.428	37.678	MON	612	20,976	02/28/2024	05/20/2035	29	
05946X-XW-8	Banc of America Funding 2005-E BAFC 2005-E 8A1		6. FM	1,785,478	3,071,857	2,719,690	2,710,204		59,618			5.459	6.001	MON	13,975	93,738	08/29/2016	06/20/2035	1,162	
05946X-YT-4	Banc of America Funding 2005-F BAFC 2005-F 1X		6. *	10,900		123,931	117,100		106,200			0.000	0.000	MON		14,829	11/03/2025	09/20/2035	32	
05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1		1.A FM	120,602	129,679	122,403	122,743		283			4.448	5.522	MON	481	5,486	11/05/2012	09/20/2035	7,242	
05948K-U6-4	Banc of America Alternative Lo BOAA 2005-11 1CB3		1.A FM	484,696	591,093	531,769	496,568		4,939			5.500	8.479	MON	2,709	32,510	01/31/2023	12/25/2035	9	
05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3		1.A FM	680,060	828,821	699,089	691,667		12,088			5.750	5.211	MON	3,971	47,657	08/15/2012	12/25/2035	2,319	
05948X-RR-4	Banc of America Mortgage 2003- BOAMS 2003-6 1A41		6. *		4							14.350	0.000	MON			01/31/2023	08/25/2033		
05948X-TD-3	Banc of America Mortgage 2003- BOAMS 2003-H 1A1		1.A FM	79,920	81,211	66,225	81,372		(39)			2.622	2.537	MON	177	2,129	01/06/2015	09/25/2033	1,361	
059494-AG-9	Banc of America Alternative Lo BOAA 2006-9 A2		1.C FM	150,166	202,221	155,870	155,741		3,438			4.246	6.705	MON	144	9,700	07/31/2024	01/25/2037	3	
05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1		1.A FM	329,370	341,195	318,035	321,089		(5,059)			5.372	5.706	MON	1,528	18,469	11/12/2019	05/25/2035		
05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7		1.A FM	710,345	792,814	769,643	685,615		(13,157)			5.316	7.971	MON	3,512	42,777	06/22/2023	06/25/2035	4	
05949A-6K-1	Banc of America Mortgage 2005- BOAMS 2005-E 2IO		6. *			23						0.000	0.000	MON			01/31/2023	06/25/2035		
05949A-ZE-3	Banc of America Mortgage 2004- BOAMS 2004-L 2A1		1.A FM	172,188	176,970	175,217	174,080		(849)			5.870	5.903	MON	866	10,627	05/21/2015	01/25/2035	2	
05949C-BZ-8	Banc of America Mortgage 2005- BOAMS 2005-F 2A1		1.A FM	231,559	249,492	248,769	239,685		(1,111)			5.597	6.567	MON	1,164	14,830	12/10/2014	07/25/2035	87	
05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2		1.A FM	461,975	477,527	476,145	463,470		(1,938)			5.597	6.273	MON	2,227	28,385	03/31/2022	07/25/2035		
05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1		1.A FM	948,378	1,039,593	985,840	926,962		(12,948)			5.066	6.713	MON	4,388	56,756	01/08/2024	09/25/2035	280	
05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5		1.A FM	237,963	245,310	232,626	234,660		(2,743)			5.066	5.068	MON	1,036	13,401	07/18/2017	09/25/2035	6	
05949C-KQ-8	Banc of America Mortgage 2005- BOAMS 2005-J 2A1		1.A FM	208,683	224,870	221,010	217,544		11			5.105	6.525	MON	957	12,329	05/13/2020	11/25/2035	13	
05949C-MP-8	Banc of America Mortgage 2005- BOAMS 2005-K 1A1		1.A FM	935,553	1,158,791	932,595	935,269		(284)			3.721	7.357	MON	3,593	7,253	10/30/2025	12/25/2035	12	
05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5		1.A FM	88,172	100,171	94,137	86,316		(1,315)			5.563	8.570	MON	464	5,678	02/28/2024	01/25/2036		
05949C-RS-7	Banc of America Mortgage 2006- BOAMS 2006-A 2A1		1.A FM	242,189	266,848	250,868	241,474		(2,022)			4.832	6.000	MON	1,075	13,432	09/23/2022	02/25/2036		
05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1		1.A FM	686,486	764,214	733,543	700,345		(2,063)			5.486	7.887	MON	3,494	43,863	11/15/2022	06/20/2036	8	
05950L-AC-6	Banc of America Mortgage 2006- BOAMS 2006-3 1A3		6. *			5,182						7.200	0.000	MON		2,223	01/31/2023	10/25/2036		
05950M-AH-3	Banc of America Funding 2006-G BAFC 2006-G 3A2		1.A FM	332,439	371,567	373,446	369,655		3,814			5.929	6.557	MON	1,864	20,287	04/07/2020	07/20/2036	20,188	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05950P-AD-5	Banc of America Funding 2006-H BAFC 2006-H 2A1		5.B FM	95,216	111,164	101,937	106,644		(540)			4.690	4.829	MON	434	5,500	06/08/2015	09/20/2046	3	
05951F-AB-0	Banc of America Funding 2007-1 BAFC 2007-1 TA1B		1.A FM	422,402	511,119	480,852	428,886		3,233			5.846	8.870	MON	2,490	23,108	07/14/2023	01/25/2037	3	
05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 TA4		1.A FM	1,637,464	1,876,270	1,751,713	1,647,540		6,237			6.590	7.590	MON	10,303	84,836	07/31/2024	01/25/2037	179	
05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2		1.C FM	251,008	301,666	266,717	257,997		4,670			6.000	6.042	MON	1,508	18,100	04/07/2020	01/25/2037	144	
05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3		1.C FM	327,443	393,526	347,935	336,559		6,092			6.000	6.042	MON	1,968	23,612	04/07/2020	01/25/2037	187	
05951G-AC-6	Banc of America Funding 2007-2 BAFC 2007-2 TA2		1.A FM	1,688,775	1,923,395	1,869,454	1,781,591		43,358			3.976	7.830	MON	1,275	94,994	12/22/2023	03/25/2037	1,022	
05951G-AQ-5	Banc of America Funding 2007-2 BAFC 2007-2 1A2		5.C FM	764,901	802,502	631,814	631,814	(140,071)	4,579			6.000	3.822	MON	4,013	48,150	04/07/2020	03/25/2037	318	
05951U-AW-1	Banc of America Funding 2006 8 BAFC 2006-8T2 A6		3.A FM	389,843	416,944	374,414	403,856		2,738			6.549	5.044	MON	2,276	19,955	07/18/2017	10/25/2036	37	
059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3		3.A FM	1,614,696	1,633,017	1,457,970	1,705,369		(2,229)			4.443	3.367	MON	6,047	76,156	11/12/2019	05/20/2036	71	
05952D-AB-4	Banc of America Funding 2007-A BAFC 2007-A 2A1		1.A FM	268,703	302,184	266,682	276,577		392			4.168	6.405	MON	350	14,317	04/24/2019	02/20/2047	11	
05952D-AD-0	Banc of America Funding 2007-A BAFC 2007-A M1		1.A FM		26,045	240						4.283	0.000	MON		756	01/31/2023	02/20/2047	171	
05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7		3.A FM	1,570,056	1,938,025	1,486,173	1,618,148		72,389	42,508		5.500	4.672	MON	8,883	106,593	04/21/2020	05/25/2037	74	
05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11		3.B FM	734,061	876,987	697,985	755,961		40,111	8,517		6.150	4.835	MON	4,495	53,935	04/07/2020	05/25/2037	24	
05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4		1.A FM	1,258,814	1,490,862	1,305,364	1,269,557		5,854			6.000	6.972	MON	7,454	89,452	03/27/2024	03/25/2037	1,266	
05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1		4.B FM	651,235	716,393	608,950	680,995		6,020			6.000	5.317	MON	3,582	42,390	05/13/2020	09/25/2037	4	
05955C-AC-1	Banc of America Funding 2009-R BAFC 2009-R1 A2		1.A FM	232,347	268,610	230,133	249,429		413			5.255	5.768	MON	1,176	13,778	09/06/2016	05/20/2036	18	
05955C-AD-9	Banc of America Funding 2009-R BAFC 2009-R1 A4		1.A FM	15,565	17,789	15,241	16,931		61			5.255	6.411	MON	78	945	03/07/2017	05/20/2036	483	
05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2		2.C FM	1,427,367	1,618,771	1,408,431	1,375,970		(58,795)			5.190	5.442	MON	7,001	89,863	10/28/2015	11/26/2035	103,061	
05955Y-AE-9	Banc of America Funding 2010-R BAFC 2010-R3 2A3		1.A FM	926,887	1,000,706	910,853	958,822		2,260			4.191	5.232	MON	3,495	42,681	05/27/2015	05/26/2035	9,108	
05956D-BC-7	Banc of America Funding 2010-R BAFC 2010-R5 4A6		1.A FM	708,243	776,369	688,207	728,627		(4,240)			4.953	5.631	MON	3,204	39,238	10/28/2015	08/26/2036		
05956E-AC-6	Banc of America Funding 2010-R BAFC 2010-R6 1A3		1.A FM	1,187,556	1,334,333	1,310,381	1,276,937		3,609			5.500	6.734	MON	6,116	73,388	09/09/2016	02/26/2035	575	
05956R-AD-5	Banc of America Funding 2010-R BAFC 2010-R11A 1A4		1.A FM	1,310,305	1,532,073	1,412,792	1,327,742		6,141			4.426	7.227	MON	5,650	68,444	07/14/2023	08/26/2035	47	
05956Y-AD-0	Banc of America Funding 2012-R BAFC 2012-R2 1A4		1.A FM	1,209,102	1,515,784	1,485,818	1,492,196		22,519			4.473	7.066	MON	5,650	71,431	10/28/2015	08/26/2046	155	
05956Y-AK-4	Banc of America Funding 2012-R BAFC 2012-R2 2A3		5.C FM	10,192,467	11,728,959	10,902,624	12,188,267		126,986			4.492	4.481	MON	43,905	547,301	10/28/2015	10/26/2036	8	
05956Y-AR-9	Banc of America Funding 2012-R BAFC 2012-R2 3A4		1.A FM	1,557,946	1,994,171	1,795,046	2,034,021		25,661			4.002	5.422	MON	6,650	82,990	10/28/2015	11/26/2036	5	
05963S-AE-2	Banc of America Funding 2014-R BAFC 2014-R7 2A2		1.A FM	2,675,413	3,510,586	2,604,921	3,189,947		42,298			1.187	5.583	MON	347	81,143	03/09/2017	09/26/2036	109,081	
05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3		1.A FM	12,196,188	13,632,535	12,659,464	12,944,130		94,603			3.225	4.946	MON	3,664	456,225	05/25/2022	08/27/2036	48,431	
05990T-BE-6	Banc of America Funding 2015-R BAFC 2015-R2 9A2		1.A FM	184,999	225,863	211,020	188,454		2,047			4.559	8.957	MON	86	8,211	07/31/2024	03/27/2036	66	
06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2		1.A FM	410,868	495,022	478,529	393,588		(11,860)			5.301	12.322	MON	2,187	27,225	01/31/2023	05/25/2035	2	
06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2		2.A FM	147,552	154,408	149,264	144,774		(2,016)			5.301	6.368	MON	682	8,492	07/31/2024	05/25/2035	1	
06606F-AK-7	BankAmerica Manufactured Housi BAMH 1997-2 A10		6. FE			3,368						0.150	0.000	MON		3,822	01/31/2023	04/10/2028		
07324F-AD-2	Bayview Financial Mortgage Pas BAYV 2007-B 1A3		1.A FM	1,303,708	6,164,000	1,673,893	1,443,922		75,016			7.719	14.158	MON	39,650	125,026	07/31/2024	08/28/2047	335	
07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5		1.A FM	9,753	9,561	9,637	9,668		(25)			6.601	4.970	MON	53	704	10/21/2013	05/28/2037		
07336G-AK-0	Bayview MSR Opportunity Master BVINV 2021-4 A11		1.A	485,277	527,191	491,113	485,277					4.724	5.753	MON	427	8,752	09/05/2025	10/25/2051	620	
07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2		5.C FM	289,464	269,908	227,325	307,537		1,259			25.200	5.642	MON	1,134	16,039	06/01/2018	02/25/2037	2	
07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2		1.A FM	429,306	473,086	448,542	429,210		(4,495)			4.885	6.566	MON	1,926	23,946	11/14/2012	01/25/2035	4	
07384M-G6-3	Bear Stearns ARM Trust 2004-1 BSARM 2004-1 12A3		1.A FM	478,382	563,135	533,469	465,096		(10,783)			5.251	10.035	MON	2,464	29,884	07/14/2023	04/25/2034	3	
07384M-N3-2	Bear Stearns ARM Trust 2004-2 BSARM 2004-2 22A		1.A FM	183,226	189,156	189,714	189,218		(1,025)			6.811	5.960	MON	1,074	13,065	01/05/2017	05/25/2034	11	
07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M		1.A FM	326,099	334,497	227,850	327,061		(1,211)			4.792	4.895	MON	1,336	16,561	11/12/2019	04/25/2033	39	
07384M-WJ-7	Bear Stearns ARM Trust 2003-5 BSARM 2003-5 1X		6. *			4						0.000	0.000	MON			01/31/2023	08/25/2033		
07384M-WY-4	Bear Stearns ARM Trust 2003-6 BSARM 2003-6 1X2		6. *			6						0.000	0.000	MON			01/31/2023	08/25/2033		
07384M-XM-9	Bear Stearns ARM Trust 2003-5 BSARM 2003-5 2X		6. *			21						0.000	0.000	MON			01/31/2023	08/25/2033		
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1		1.A FM	2,832,904	3,398,631	3,229,637	2,908,966		11,465			4.326	8.136	MON	2,451	122,087	12/06/2022	02/25/2036	4	
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1		2.A FM	8,963	11,026	10,478	11,216		12			4.326	4.219	MON	8	396	01/20/2015	02/25/2036		
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1		4.A FM	906,410	1,074,690	1,021,251	1,154,611		(378)			4.326	3.060	MON	775	38,605	09/15/2015	02/25/2036	3	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1		5.C FM	981,606	1,037,364	985,782	1,212,471		(3,515)			4.326	1.348	MON	748	37,265	11/16/2017	02/25/2036	5	
07386H-C5-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1		1.A FM	681,924	995,594	943,990	551,370		(18,147)			5.073	26.121	MON	4,209	52,795	07/31/2024	02/25/2036	8,574	
07386H-F7-1	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 23A1		1.A FM	1,163,635	1,462,437	1,192,487	1,161,534		(3,516)			4.039	7.804	MON	4,923	59,259	07/14/2023	03/25/2036	1,852	
07386H-FM-8	Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M		1.A FM	604,412	648,163	623,125	621,524		(6,176)			5.049	5.406	MON	2,727	34,231	05/08/2014	02/25/2034	8,661	
07386H-GW-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M		1.A FM	455,903	509,389	490,529	480,306		(1,448)			5.092	6.220	MON	2,161	27,117	10/15/2015	03/25/2034	3,628	
07386H-H4-6	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1		1.A FM	631,719	987,545	896,518	661,261		11,915			4.286	15.620	MON	705	44,137	07/31/2024	04/25/2036	59	
07386H-LB-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-9 3A1		1.A FM	188,890	215,163	207,403	189,775		(1,221)			5.284	7.639	MON	947	11,465	10/31/2012	09/25/2034	17,105	
07386H-QW-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2A1		1.A FM	2,807,491	3,170,892	2,835,592	2,750,120		(19,128)			5.029	7.848	MON	13,288	163,283	06/28/2018	04/25/2035		
07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1		1.A FM	16,490	411,914	103,209	26,128		4,523			1.875	50.084	MON	644	8,463	07/25/2023	04/25/2035	188	
07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1		6. FM	27,457	128,530	32,205	32,205	(3,456)	6,205			1.875	20.305	MON	201	2,641	07/31/2024	04/25/2035	48	
07386H-SA-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 3A3		1.A FM	1,705,010	1,769,600	1,693,182	1,715,043		(9,059)			5.007	5.065	MON	7,383	90,816	09/29/2021	03/25/2035	57	
07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1		1.A FM	91,999	855,656	527,923	109,753		8,557			4.472	43.839	MON	3,189	39,357	07/25/2023	04/25/2035	407	
07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1		5.B FM	158,735	266,814	164,619	174,247		11,431			4.472	12.180	MON	994	12,272	07/31/2024	04/25/2035	23	
07386H-VR-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 21A1		1.A FM	3,025,280	3,712,061	2,981,171	2,992,082		(33,198)			5.532	5.211	MON	17,114	34,465	10/15/2025	09/25/2035		
07386H-VW-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 25A1		1.A FM	592,268	1,459,285	482,177	375,111		(87,948)			5.082	12.187	MON	6,180	79,769	07/31/2024	09/25/2035		
07386H-WR-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 11A1		1.A FM	841,796	913,897	887,351	881,023		1,116			4.386	5.524	MON	668	38,352	12/10/2014	10/25/2035	5	
07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1		1.A FM	12,769	12,925	12,975	12,925		102			4.386	6.104	MON	9	595	08/02/2024	10/25/2035	1,504	
07386H-XN-6	Bear Stearns ALT-A Trust 2005- BALTA 2005-9 11A1		1.A FM	2,778,619	2,202,806	2,104,682	1,903,444		9,732			4.366	8.361	MON	1,603	105,837	08/10/2022	11/25/2035	25,751	
07386H-YW-5	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 11A1		1.A FM	1,045,850	1,202,457	1,110,629	874,985		(69,408)			4.346	2.842	MON	871	56,258	07/14/2023	01/25/2036	68,944	
07386H-ZE-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 22A1		1.A FM	868,973	919,605	882,547	858,601		(5,841)			5.084	6.456	MON	3,896	48,641	02/28/2024	01/25/2036	6,055	
07386H-ZG-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 23A1		1.A FM	7,047,379	7,707,439	6,916,225	6,995,665		(35,121)			4.724	6.564	MON	30,342	378,542	09/25/2024	01/25/2036	208,203	
07386R-AE-9	Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A		1.A FM	353,566	415,939	398,625	368,767		5,825			4.286	7.249	MON	297	15,042	07/31/2024	05/25/2037	661	
07386R-AF-6	Bear Stearns Asset Backed Secu BSABS 2007-HE4 M1		6. *	948,251								4.521	0.000	MON			01/31/2023	05/25/2037	97,801	
073870-AG-2	Bear Stearns ALT-A Trust 2007- BALTA 2007-2 2A1		1.A FM	1,263,294	1,705,515	1,256,806	1,222,686		(20,763)			3.963	7.007	MON	5,632	68,429	01/08/2024	04/25/2037		
073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1		5.C FM	1,537,477	1,798,219	1,097,181	1,184,665		(92,176)			4.544	4.689	MON	6,810	83,432	04/06/2020	07/25/2036	34	
073875-AA-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-7 1A1		1.A FM	146,315	187,888	170,591	152,296		1,153			4.186	8.284	MON	131	6,886	04/07/2020	12/25/2046	6,619	
073877-DY-5	Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1		1.G FM	1,089,255	1,094,922	1,116,524	1,088,865		55			6.000	6.097	MON	5,475	65,696	03/21/2023	09/25/2035	389	
073879-3S-5	Bear Stearns Asset Backed Secu BSABS 2005-HE11 M5		1.A FM	137,773	14							4.896	0.000	MON		7,453	01/31/2023	11/25/2035	1,382	
073879-4H-8	Bear Stearns Asset Backed Secu BSABS 2005-AC9 A4		1.A FM	195,523	338,926	184,080	157,432		(8,061)			9.968	13.559	MON	563	10,064	06/01/2018	12/25/2035	1	
073879-6S-2	Bear Stearns Asset Backed Secu BSABS 2006-HE1 1M4		1.A FM	3,185,753	3,384,326	3,289,940	2,380,254		99,000			4.866	16.886	MON	2,745	171,064	07/31/2024	12/25/2035	119,086	
073879-CD-8	Bear Stearns Asset Backed Secu BSABS 2004-HE5 M2		1.A FM	38,365	40,320	40,492	40,320					5.721	5.789	MON	38	2,179	02/11/2014	07/25/2034	9,267	
073879-HF-8	Bear Stearns Asset Backed Secu BSABS 2004-HE8 M2		1.A FM	116,036	116,036	116,389	116,241		(137)			5.646	5.495	MON	109	6,712	09/20/2017	09/25/2034	197	
073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2		1.A FM	1,449,460	1,588,369	1,662,420	1,575,671		12,557			5.091	8.888	MON	1,348	85,916	08/02/2024	01/25/2035	54,651	
073879-TW-8	Bear Stearns Asset Backed Secu BSABS 2005-HE4 M4		1.A FM	185,032	1,173,838	1,102,953	235,384		27,000			5.721	38.838	MON	1,119	52,115	07/25/2023	04/25/2035		
073879-TW-8	Bear Stearns Asset Backed Secu BSABS 2005-HE4 M4		5.C FM	324,158	366,405	344,279	334,432		7,522			5.721	7.741	MON	349	16,267	07/31/2024	04/25/2035		
073879-XF-0	Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1		1.A FM	204,621	1,192,526	584,019	221,263		8,542			4.521	44.703	MON	899	4,871	07/31/2024	07/25/2035	1,457	
073879-YG-7	Bear Stearns Asset Backed Secu BSABS 2005-AC4 A		1.A FM	524,513	718,166	573,924	516,960		(10,960)			6.000	8.928	MON	3,591	31,651	07/31/2024	07/25/2035	2	
07387A-AA-3	Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1		1.A FM	2,566,175	2,778,160	2,729,402	2,610,847		(2,312)			5.660	8.354	MON	13,104	153,114	01/09/2025	03/25/2035	13,559	
07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1		1.A FM	1,550,073	1,743,325	1,621,306	1,653,416		(5,957)			4.842	5.716	MON	7,034	86,101	04/07/2020	06/25/2035	440	
07387A-AY-1	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2X		6. *	3								0.000	0.000	MON			01/31/2023	06/25/2035		
07387A-BL-8	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 1A1		1.A FM	2,846,264	3,078,458	2,928,941	2,655,508		(75,537)			5.095	8.590	MON	13,071	162,480	03/01/2023	08/25/2035	1,347	
07387A-BP-9	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 2A3		1.A FM	303,432	312,045	311,169	309,615		(969)			6.003	5.792	MON	1,561	18,756	11/05/2021	08/25/2035	851	
07387A-BR-5	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 3A1		1.A FM	211,699	231,525	216,981	207,460		(2,452)			4.905	7.098	MON	946	11,841	06/28/2023	08/25/2035	18	
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1	C	1.A FM	1,569,235	1,592,480	1,505,018	1,567,536		(1,833)			5.910	5.745	MON	7,843	91,163	08/24/2022	10/25/2035		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1	C	1.B FM	112,538	111,943	105,795	112,446		(130)			5.910	5.081	MON	551	6,408	09/19/2019	10/25/2035		
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1	C	1.C FM	837,796	831,946	786,254	836,726		(970)			5.910	5.041	MON	4,097	47,625	09/05/2019	10/25/2035		
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1	C	2.A FM	1,162,918	1,148,561	1,085,480	1,168,603		(1,354)			5.910	4.668	MON	5,657	65,750	10/19/2017	10/25/2035	1	
07387A-GB-5	Bear Stearns ARM Trust 2005-12 BSARM 2005-12 21A1		1.A FM	425,222	746,003	59,547	405,227		(39,498)			5.641	20.123	MON	3,507	29,855	10/08/2020	02/25/2036	195	
07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1		2.C FM	1,216,766	1,255,552	1,226,884	1,223,937		(2,744)			5.860	5.913	MON	6,131	84,943	01/30/2018	02/25/2036	84,964	
07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1		3.C FM	169,409	168,671	164,820	169,857		(71)			5.860	4.798	MON	824	11,411	09/17/2019	02/25/2036	1	
07387A-HC-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A4		1.A FM	164,764	669,094	511,753	135,633		(25,102)			5.860	147.727	MON	3,267	46,702	01/31/2023	02/25/2036	525	
07387U-BA-8	Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4		1.A FM	2,808,841	3,964,783	3,782,095	2,532,871		151,534			4.791	23.246	MON	3,166	190,072	07/31/2024	12/25/2035	15,586	
07387U-CE-9	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1A1		1.A FM	3,663,700	6,946,450	3,439,728	3,098,964		(276,991)			6.250	7.441	MON	36,179	156,279	12/22/2023	02/25/2036	35	
07387U-CG-4	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1M1		6. *	170,460	9,683							4.521	0.000	MON		(1,160)	01/31/2023	02/25/2036	24,762	
073881-AA-2	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1		1.A FM	543,729	571,932	533,233	548,802		(2,565)			4.203	4.313	MON	2,003	24,182	03/31/2022	05/25/2047	15	
073881-AD-6	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 2A1		1.A FM	3,366,621	3,735,990	3,257,412	3,366,621		(18,345)	28,190		4.193	5.520	MON	13,053	156,984	04/07/2020	05/25/2047	628	
073882-AA-0	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 1A1		1.A FM	23,828	28,230	30,239	22,059					6.162	9.896	MON		1,760	01/31/2023	10/25/2036	45	
073882-AD-4	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 2A2		1.A FM	923,038	1,097,994	970,309	938,498		(1,648)			4.095	6.150	MON	3,747	47,321	03/01/2023	10/25/2036	1,052	
073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1		1.A FM	2,961,895	3,726,617	3,495,549	3,141,701		31,785			5.128	7.716	MON	15,925	130,773	12/06/2022	07/25/2036	144,565	
073888-AR-0	Bear Stearns Asset Backed Secu BSABS 2006-SD3 2X1		5.B FE			21,257						0.000	0.000	MON		2,511	01/31/2023	07/25/2036		
073888-BE-8	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B		1.A FM	236,463	236,927	243,282	232,627		175			6.000	6.476	MON	1,185	14,216	12/06/2022	08/25/2036		
07388C-AF-7	Bear Stearns Asset Backed Secu BSABS 2006-HE5 M2	C	1.A FM	6,044,921	6,754,076	6,531,854	2,299,338		627,640			4.326	47.760	MON	4,870	323,116	01/31/2023	06/25/2036	1,324	
07388D-AA-6	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 1A1		1.A FM	183,955	230,662	213,637	187,693		2			5.020	9.080	MON	965	11,566	08/29/2016	07/25/2036		
07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1		1.A FM	3,128,632	3,730,030	3,207,982	3,140,527		6,099			4.332	6.234	MON	13,465	157,409	03/04/2025	07/25/2036	344,678	
07388J-AC-9	Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3		1.A FM	52,968	54,764	55,317	54,388		1,249			4.366	7.067	MON	40	2,714	07/31/2024	10/25/2036	683	
07389K-AA-9	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 1A1		1.A FM	2,037,323	4,281,234	1,997,537	1,995,642		(41,681)			4.192	6.096	MON	14,957	43,123	09/05/2025	09/25/2047		
07389K-AC-5	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 1X1		6. *			998						0.000	0.000	MON			01/31/2023	09/25/2047		
07389K-AF-8	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 2X1		6. *			185	185					0.321	0.000	MON			01/31/2023	09/25/2047		
07389N-AA-3	Bear Stearns Asset Backed Secu BSABS 2006-SD4 1A1		1.A FM	998,946	1,005,137	1,007,007	1,004,489		(6,288)			5.884	5.257	MON	4,928	62,519	11/12/2019	10/25/2036	167	
07389P-AY-6	Bear Stearns Asset Backed Secu BSABS 2006-AQ1 2A3		1.A FM	1,328,548	1,479,247	1,277,636	1,340,828		12,279			4.466	7.055	MON	1,101	36,121	07/09/2025	10/25/2036	393,470	
073914-F6-5	Structured Asset Mortgage Inve SAMI 1998-2 A5		1.A FM	4	23							6.750	0.000	MON			01/31/2023	05/02/2030		
07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A		1.A FM	502,151	892,712	1,229,778	604,816		41,642			4.326	23.442	MON	644	31,074	01/31/2023	11/25/2036	11,675	
07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A		5.A FM	278,830	278,432	383,561	307,810		21,298			4.326	14.258	MON	201	9,692	07/31/2024	11/25/2036	2,621	
07400N-AB-6	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G		1.A FM	280,640	328,897	285,657	284,071		3,208			4.166	5.507	MON	228	11,204	07/31/2024	06/25/2047	20	
07400N-AD-2	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G		1.A FM	1,944,009	2,397,606	2,055,719	2,101,593		95,979			4.286	11.531	MON	1,713	81,678	07/31/2024	06/25/2047	4,320	
07400N-AH-3	Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1		6. FM	129,544	563,783	12,645	12,645	(11,773)	(27,526)			4.416	1.038	MON	415	34,846	12/26/2025	06/25/2047	10,408	
07401A-AA-5	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1		1.A FM	6,441,990	8,261,169	7,637,720	7,009,898		14,564			4.246	5.603	MON	5,846	249,612	10/01/2024	09/25/2046	1,181,781	
07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1		1.A FM	1,987,348	2,327,768	2,203,395	1,977,000		6,772			6.165	9.415	MON	11,958	121,094	10/12/2022	12/25/2046		
07401J-AA-6	Bear Stearns Mortgage Funding BSMF 2006-AR4 A1		1.A FM	239,449	301,483	293,860	256,923		3,998			4.266	7.965	MON	214	11,400	04/08/2014	12/25/2036	26,973	
07401L-AB-9	Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2		1.A FM	418,779	943,353	1,253,171	439,374		11,638			4.346	28.773	MON	683	30,992	07/31/2024	07/25/2036	14,057	
07401V-AB-7	Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2		1.A FM	760,245	1,985,930	2,066,833	862,670		51,135			4.206	44.067	MON	1,392	71,897	07/31/2024	03/25/2037	16,450	
07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1		1.A FM	3,387,680	3,652,906	3,535,214	3,387,187		11,764			4.146	5.665	MON	2,524	151,962	12/14/2023	04/25/2037	257,195	
07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1		2.C FM	538,786	620,960	494,207	521,439		(6,438)			3.944	5.125	MON	2,041	25,188	01/11/2017	12/26/2046		
07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1		3.A FM	376,789	426,673	339,579	364,263		(4,691)			3.944	4.821	MON	1,402	17,311	01/25/2017	12/26/2046		
07402P-AK-9	Bear Stearns Structured Produc BSSP 2007-R8 5A2		6. FM		8,494,113	21,341						5.201	0.000	MON			01/31/2023	04/25/2037	70,824	
07820Q-BQ-7	Bella Vista Mortgage Trust 200 BVMBS 2005-1 4A		1.A FM	71,851	77,696	80,162	75,091		(398)			6.254	7.117	MON	405	4,937	08/29/2016	02/22/2035	1	
07820Q-CD-5	BellaVista Mortgage Trust 2005 BVMBS 2005-2 2A1		1.A FM	1,152,499	1,534,789	964,005	825,255		(97,885)			4.346	13.857	MON	1,853	76,224	02/22/2017	05/20/2045	40,759	
10569E-AA-9	BRAVO Residential Funding Trus BRAVO 2021-NQM2 A1		1.A	16,176	19,031	18,730	19,031		663			0.970	(7.285)	MON	15	185	01/31/2023	03/25/2060	581	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
10569K-AB-3	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A2		1.A	1,253,227	1,239,669	1,257,506	1,252,438		(789)			6.538	5.562	MON	6,754	13,508	10/28/2025	02/25/2064	557,790	
10569K-AC-1	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A3	C	1.A	2,297,422	2,278,942	2,309,823	2,294,516		(2,906)			6.589	5.886	MON	12,513	98,668	05/02/2025	02/25/2064	1,183,505	
10569K-AD-9	BRAVO Residential Funding Trus BRAVO 2024-NQM2 M1		1.C	1,513,125	1,500,000	1,521,761	1,511,749		(1,376)			6.819	6.719	MON	8,524	68,190	04/28/2025	02/25/2064	36,013	
10569P-AD-8	BRAVO Residential Funding Trus BRAVO 2025-CES1 A2	C	1.C FE	8,249,889	8,250,000	8,327,428	8,249,889					5.972	5.927	MON	41,058	369,518	04/08/2025	02/25/2055	8,291,058	
10569P-AE-6	BRAVO Residential Funding Trus BRAVO 2025-CES1 A3		1.F FE	4,228,894	4,229,000	4,259,335	4,233,008		4,114			6.171	6.077	MON	4,350	195,729	04/08/2025	02/25/2055	4,250,748	
10569P-AF-3	BRAVO Residential Funding Trus BRAVO 2025-CES1 M1		2.B FE	2,641,770	2,628,000	2,649,846	2,640,374		(1,395)			6.570	6.347	MON	2,878	74,745	09/05/2025	02/25/2055	681,304	
10570A-AE-6	BRAVO Residential Funding Trus BRAVO 2025-CES3		1.F FE	4,949,852	4,950,000	4,960,570	4,952,123		2,272			5.441	6.152	MON	4,489	22,444	11/24/2025	12/25/2055	4,972,444	
10570A-AF-3	BRAVO Residential Funding Trus BRAVO 2025-CES3		2.B FE	5,272,968	5,273,000	5,283,982	5,272,974		6			5.791	5.861	MON	5,089	25,447	11/24/2025	12/25/2055	5,298,447	
10570F-AD-7	BRAVO Residential Funding Trus BRAVO 2024-NQM1 M1		1.C FE	2,487,788	2,445,000	2,480,207	2,482,710		(5,078)			6.901	5.941	MON	14,061	28,122	10/08/2025	12/01/2063	2,459,061	
10570N-AF-5	BRAVO Residential Funding Trus BRAVO 2024-CES1 M1		2.B FE	2,548,021	2,500,000	2,533,793	2,528,623		(2,866)			7.010	6.869	MON	14,604	175,250	08/14/2024	04/25/2054	69,044	
10570P-AF-0	BRAVO Residential Funding Trus BRAVO 2024-CES2 M1		1.F	3,799,927	3,800,000	3,834,487	3,780,281		(19,071)			6.140	6.231	MON	19,443	233,320	10/09/2024	09/25/2054	3,819,443	
10570Q-AL-5	BRAVO Residential Funding Trus BRAVO 2025-NQM4 M1		2.B	5,873,161	5,750,000	5,926,767	5,867,946		(5,215)			6.650	5.867	MON	31,865	133,831	09/24/2025	02/25/2065	3,488,863	
124760-AA-7	CAFL 2025-RRTL1 Issuer LP CAFL 2025-RRTL1 A1		1.G FE	64,999,344	65,000,000	65,753,838	65,015,380		16,036			5.684	5.738	MON	10,263	2,247,548	05/15/2025	05/28/2040	27,080,737	
124760-AB-5	CAFL 2025-RRTL1 Issuer LP CAFL 2025-RRTL1 A2		2.C FE	7,784,904	7,785,000	7,889,446	7,787,052		2,148			6.316	6.385	MON	1,366	299,118	05/15/2025	05/28/2040	7,825,975	
12479D-AC-2	C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3		1.A FM	612,650	911,263	647,468	577,053		(30,310)			4.066	9.740	MON	618	17,089	08/29/2016	10/25/2036	171	
12489W-GD-0	Credit-Based Asset Servicing a CBASS 2002-CB6 M2V		1.A FM	836,635	945,104	1,030,458	842,383		13,683	40,207		7.221	8.219	MON	1,137	22,726	08/29/2016	01/25/2033		
12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3		1.A FM	667,528	932,188	991,058	757,874		39,421			4.536	11.832	MON	705	21,562	11/25/2025	08/25/2035	487,704	
1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1		1.A FM	8,257,042	25,022,681	7,375,428	8,257,042		(263,134)	106,476		3.279	5.613	MON	13,675	269,556	06/17/2020	02/25/2037		
1248MP-AF-1	Credit-Based Asset Servicing a CBASS 2007-MX1 M2		6. FE	851,568	879,000	879,213	856,948	16,555	3,780			6.483	7.255	MON	4,749	47,174	07/31/2024	12/25/2036	11,749	
1248MP-AH-7	Credit-Based Asset Servicing a CBASS 2007-MX1 M4		6. FE		75,734	1,054						7.032	0.000	MON		457	09/01/2025	12/25/2036	18,908	
1248P1-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1		1.A FM	4,134,298	4,625,787	4,343,533	4,154,112		19,814			4.126	6.120	MON	3,181	97,014	06/25/2025	10/25/2036		
12506Y-CX-5	CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2		1.A FM	490,493	586,379	628,799	533,874		18,783			5.646	10.331	MON	552	33,717	07/31/2024	07/25/2034	565	
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2	M	1.A FE	1,845,228	2,156,590	2,060,349	1,838,943		(6,285)			2.000	0.000	MON		39,145	11/25/2025	02/25/2052	91,141	
125430-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1		3.B FM	2,254,328	3,636,922	1,380,853	1,515,909		(213,954)			6.000	3.530	MON	18,185	216,602	07/01/2025	06/25/2036	430	
125435-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS		6. FE	83,405		24,754	24,754	7,968	(3,152)			1.864	14.465	MON	930	11,497	11/30/2011	07/25/2036		
12543P-AP-8	CHL Mortgage Pass-Through Trus CWHL 2006-21 A14		5.A FM	500,760	790,290	349,393	375,567		(35,825)			6.000	4.856	MON	3,951	46,863	04/21/2020	02/25/2037	32,638	
12543R-AP-4	CHL Mortgage Pass-Through Trus CWHL 2007-3 A14		1.A FM	166,600	476,001	165,619	135,058		(13,077)			4.246	9.939	MON	340	30,286	01/31/2023	04/25/2037	20	
12543W-AF-5	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A4		1.A FM	1,338,283	2,283,366	1,241,440	1,143,589		(81,935)			6.000	7.946	MON	11,417	146,424	07/14/2023	12/25/2036	17,788	
12543W-AJ-7	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A7		1.A FM	1,389,772	2,371,216	1,289,203	1,187,347		(85,034)			6.000	7.953	MON	11,856	152,057	07/14/2023	12/25/2036	16,779	
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1		1.A FM	987,899	1,640,483	739,969	764,526		(68,077)			6.000	6.251	MON	8,202	96,226	08/10/2022	02/25/2037	10	
12544A-BP-9	CHL Mortgage Pass-Through Trus CWHL 2006-20 X		5.A FE			4,302						0.073	0.000	MON		2,819	01/31/2023	02/25/2037		
12544C-AG-6	CHL Mortgage Pass-Through Trus CWHL 2007-2 A7		1.A FM	853,282	1,514,517	662,097	616,458		(65,746)			5.850	6.774	MON	7,383	82,096	08/10/2022	03/25/2037	19	
12544C-AR-2	CHL Mortgage Pass-Through Trus CWHL 2007-2 A16		1.A FM	302,406	634,967	284,435	240,782		(24,479)			6.000	8.946	MON	3,175	35,302	07/14/2023	03/25/2037	1	
12544T-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A4		1.A FM	1,510,521	2,089,930	938,541	996,981		(86,370)			5.750	6.131	MON	10,014	127,048	03/31/2021	06/25/2037		
12544T-AM-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A12		1.A FM	295,425	416,908	180,332	190,778		(16,819)			5.500	6.168	MON	1,911	24,242	04/07/2020	06/25/2037		
12544V-AB-5	CHL Mortgage Pass-Through Trus CWHL 2007-5 A2		1.E FM	713,531	968,462	459,764	474,991		(38,761)			5.750	5.619	MON	4,641	53,773	04/07/2020	05/25/2037	1,156	
12544X-AQ-8	CHL Mortgage Pass-Through Trus CWHL 2007-9 A6		1.G FM	1,292,974	2,004,504	900,738	1,005,494		(79,046)			5.750	4.787	MON	9,605	134,743	05/15/2020	07/25/2037	215	
12545A-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-8 1A4		1.A FM	872,393	1,569,979	656,873	682,226		(63,435)			6.000	5.879	MON	7,850	79,176	04/07/2020	01/25/2038	430	
12545A-AV-6	CHL Mortgage Pass-Through Trus CWHL 2007-8 1A20		6. *					(13,164)	13,164			2.000	0.000	MON			10/01/2025	01/25/2038		
12545C-AU-4	CHL Mortgage Pass-Through Trus CWHL 2007-10 A19		1.A FM	2,465,124	4,696,721	2,198,652	1,915,977		(214,705)			6.000	8.670	MON	23,484	277,398	03/06/2023	07/25/2037	12,986	
12566Q-AE-3	CitiMortgage Alternative Loan CMALT 2007-A1 1A5		1.A FM	334,711	387,088	344,171	340,159		3,227			6.000	6.733	MON	1,935	22,841	09/15/2016	01/25/2037	30	
12566Q-AG-8	CitiMortgage Alternative Loan CMALT 2007-A1 1A7		1.A FM	314,146	363,305	323,026	319,260		3,029			6.000	6.733	MON	1,817	21,438	09/15/2016	01/25/2037	28	
12566R-AD-3	CitiMortgage Alternative Loan CMALT 2006-A6 1A4		2.C FM	1,009,484	1,127,549	1,066,918	1,026,049		10,196			6.000	7.068	MON	5,638	67,653	02/28/2019	11/25/2036	13	
12566T-AL-1	CitiMortgage Alternative Loan CMALT 2006-A7 1A11		6. *			48						0.000	0.000	MON			01/31/2023	12/25/2036		
12566U-AR-5	CitiMortgage Alternative Loan CMALT 2007-A2 1A16		6. *			31						2.000	0.000	MON			01/31/2023	02/25/2037		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12566W-AM-2	CitiMortgage Alternative Loan CMALT 2007-A5 1A12		1.A FM	156,308	282,739	178,838	162,899		6,651			0.000	7.066	N/A			07/14/2023	05/25/2037		
12567A-AG-2	CitiMortgage Alternative Loan CMALT 2007-A3 1A7		3.B FM	251,619	276,885	246,156	261,305		2,823			5.750	5.906	MON	1,327	16,282	04/21/2020	03/25/2037		
12567A-AK-3	CitiMortgage Alternative Loan CMALT 2007-A3 1A10		6. *			55						0.000	0.000	MON			01/31/2023	03/25/2037		
12571D-AC-9	CIM Trust 2025-I1 CIM 2025-I1 A3	C	1.A	16,035,621	16,035,931	16,341,727	16,037,897		2,276			6.060	5.862	MON	80,981	890,796	01/29/2025	10/25/2069	10,179,871	
12571D-AD-7	CIM Trust 2025-I1 CIM 2025-I1 M1	C	1.D	7,670,177	7,620,000	7,808,773	7,661,569		(8,609)			6.441	6.168	MON	40,900	313,301	11/18/2025	10/25/2069	3,790,235	
12571D-AE-5	CIM Trust 2025-I1 CIM 2025-I1 B1A		1.F	3,687,892	3,688,000	3,771,991	3,685,688		(2,204)			6.839	6.790	MON	21,019	231,204	01/29/2025	10/25/2069	1,854,509	
12587P-AA-8	Bear Stearns Structured Produc BSSP 2007-R1 A1		1.A FM		242,725							6.342	0.000	MON			01/31/2023	02/27/2037	2,252	
12592U-BA-9	CSMLT 2015-1 Trust CSMLT 2015-1 AIOS		1.F FE	1,653		125,376	1,653					0.232	0.000	MON		38,814	01/31/2023	05/25/2045	10	
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2		1.A FM	2,236,380	6,918,777	2,298,711	1,730,691		(82,840)			6.612	12.911	MON	38,120	309,204	12/01/2025	07/27/2036		
12596M-AM-8	CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA		6. *	213,025	213,025	203,842	203,842	2,103				3.770	0.000	MON	669	44,794	01/31/2023	07/25/2058	4,922	
12596S-AD-5	COOPR Residential Mortgage Tru COOPR 2025-CES1 A2		1.A	2,328,963	2,329,000	2,372,999	2,328,963					5.918	5.877	MON	11,486	91,887	04/24/2025	05/25/2060	2,340,486	
12596S-AE-3	COOPR Residential Mortgage Tru COOPR 2025-CES1 A3		1.E	1,786,718	1,750,000	1,788,142	1,786,243		(475)			6.117	5.359	MON	8,921		12/17/2025	05/25/2060	44,292	
12596S-AF-0	COOPR Residential Mortgage Tru COOPR 2025-CES1 M1		1.F	2,054,942	2,000,000	2,055,110	2,052,261		(2,681)			6.565	5.620	MON	10,942	32,825	09/24/2025	05/25/2060	59,993	
12596X-AH-5	CSMC 2019-AFC1 Trust CSMC 2019-AFC1 AIOS		6. *	6		28,344	6					0.000	0.000	MON		6,575	01/31/2023	07/25/2049		
12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1	C	1.A	2,441,878	2,608,844	2,538,690	2,485,267		24,214			3.240	5.812	MON	7,044	84,527	07/09/2024	02/25/2050	11,671	
12633P-QL-6	Credit Suisse First Boston Mor CSFB 2004-FR1N A		1.A FM		39,152							5.000	0.000	MON			01/31/2023	11/27/2034	406	
12633P-DA-9	CSFB NIMs TRUST HEAT 2005-1 NI HEATN 2005-1 A		6. FM		2,529,330	25						4.750	0.000	MON			01/31/2023	06/27/2035	22,526	
12633P-DG-6	CSFB NIMs Trust Heat 2005-3 NI HEATN 2005-3 A		6. FM		4,464,182	45						5.250	0.000	MON			01/31/2023	09/27/2035	40,283	
12633P-DV-3	CSFB NIMs Trust Heat 2005-6 NI HEATN 2005-6 A		6. FM		3,096,233	31						6.000	0.000	MON			01/31/2023	01/27/2036	19,860	
12633P-DX-9	CSFB NIMs Trust ARMT NIMA5 ARMTN 2005-5 A		1.A FM	90	1,276,383							6.000	0.000	MON		(19,145)	01/31/2023	02/27/2036	8,187	
12636S-AE-5	COOPR Residential Mortgage Tru COOPR 2025-CES4 A3		1.F FE	4,999,850	5,000,000	5,021,065	5,001,687		1,837			5.497	6.054	MON	4,581	45,808	10/31/2025	11/25/2060	5,022,904	
12636S-AF-2	COOPR Residential Mortgage Tru COOPR 2025-CES4 M1		2.B FE	2,172,963	2,173,000	2,182,161	2,172,812		(151)			5.697	5.724	MON	2,063	20,633	10/31/2025	11/25/2060	2,183,316	
126378-AY-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-1 4A1		1.A FM	41,788	464,313	39,170	43,204					6.500	0.000	MON		10,544	01/31/2023	02/25/2037	4,494	
126379-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-4 1A2		6. *	64,022	64,022	36,073						4.246	0.000	MON		2,998	01/31/2023	06/25/2037	638	
126380-BP-8	CSMC Mortgage-Backed Trust 200 CSMC 2006-9 4A3		6. FE			35						0.000	0.000	MON			01/31/2023	11/25/2036		
126380-BQ-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-9 4A4		6. FE			35						0.000	0.000	MON			01/31/2023	11/25/2036		
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2		1.A FM	740	273,573	78,220	111		(629)			6.500	0.000	MON		13,236	11/01/2025	03/25/2038	3,986	
12638D-AC-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A3		6. *					(235,867)	235,867			0.021	0.000	MON		32	12/01/2025	03/25/2038		
12638P-BV-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A6		1.A FM	32,191	56,724	45,142	30,127		(729)			4.096	13.592	MON	39	2,620	01/31/2023	04/25/2037		
12638P-CB-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A12		6. *	5,277		18,823	5,277					6.750	0.000	MON		4,292	01/31/2023	04/25/2037		
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10		1.A FM	5,921,005	6,256,742	5,996,815	5,829,652		(75,507)			5.978	7.906	MON	31,169	398,264	05/02/2024	10/26/2035	6	
12639M-AT-2	CSMC Series 2010-15R CSMC 2010-15R 2B1		6. *		13,667	111						0.010	0.000	MON			01/31/2023	05/26/2036	161	
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4		1.A FM	1,274,044	2,004,015	1,274,044	1,274,044		(5,891)	18,766		2.596	8.204	MON	4,336	59,891	12/05/2024	10/26/2037	33	
12639P-AB-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2		1.A FM	60	129,971	4,559	60					6.421	0.000	MON		2,919	01/31/2023	10/25/2037	1,057	
12640I-AA-6	CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1	C	1.A FE	1,618,753	1,753,795	1,705,088	1,636,397		(2,574)			2.208	5.602	MON	3,227	38,724	07/09/2024	05/25/2065	12,429	
12640S-AM-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS		6. *	1,840,085		2,110,476	1,799,411		(12,318)			0.300	23.691	MON	50,515	616,758	07/31/2024	01/25/2060		
12640S-AN-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS		6. *	2,345,039		2,352,264	1,908,440		(177,961)			1.482	12.706	MON	77,863	925,458	07/31/2024	01/25/2060	74	
12640S-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA		6. *	154,410		148,760	148,760	349				0.000	0.000	MON		9,083	01/31/2023	01/25/2060		
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2		1.A FM	2,181,473	3,279,623	2,112,315	1,978,734		(115,124)			5.500	7.823	MON	15,032	180,296	12/14/2023	10/26/2035	19	
12641T-CC-8	CSMC Series 2009-5R CSMC 2009-5R 3A2		6. FM	2,624,970	4,140,854	2,383,018	2,383,018	(63,064)	(146,113)			3.927	2.946	MON	13,550	123,533	11/18/2016	06/25/2036	3,304	
12642L-BS-0	CSMC Series 2009-13R CSMC 2009-13R 2A2		1.A FM	920,316	1,383,030	832,299	848,638		(25,189)			6.000	5.241	MON	6,915	84,946	08/01/2025	01/26/2037	39,525	
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2		1.A FM	1,239,219	1,285,900	1,258,127	1,221,091		(12,454)			5.902	7.077	MON	6,324	80,027	08/14/2024	06/26/2036	41	
12645B-EA-5	CSMC Series 2010-17R CSMC 2010-17R 8B1		1.A FM	1,115	356,771	219,759	1,115					0.010	0.000	MON		6	01/31/2023	02/26/2035	79,649	
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4		1.A FM	858,582	869,764	843,936	866,255		1,045			3.500	3.699	MON	2,537	30,442	04/05/2022	03/27/2037	18,413	
12645E-EU-5	CSMC Series 2010-20R CSMC 2010-20R 7B1		1.A FM	1,576,819	2,715,073	1,557,526	1,609,487		32,668			0.010	9.529	MON	23	23	10/30/2025	03/27/2037	117	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2		1.A FM	581,056	655,119	608,589	547,313		(6,048)			4.375	10.629	MON	2,389	29,120	03/30/2023	11/27/2035		
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2		3.A FM	3,826,268	4,388,532	3,421,908	3,750,202		(109,190)			4.245	4.520	MON	15,525	187,795	08/16/2017	02/27/2047		
12645Q-AC-2	CSMC Series 2011-6R CSMC 2011-6R 1A2		6. FM	2,930,072	3,555,481	3,065,753	3,018,209		52,285			4.318	6.390	MON	12,795	158,939	03/27/2024	03/25/2036	1	
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11		1.A FM	961,843	1,885,597	924,113	898,163		(63,680)			4.128	6.127	MON	6,486	69,207	03/04/2025	07/28/2036	72	
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11		1.B FM	1,780,941	2,828,396	1,386,169	1,408,497		(126,656)			4.128	5.188	MON	9,729	123,263	03/31/2022	07/28/2036	48	
12645V-AC-1	CSMC Series 2011-12R CSMC 2011-12R 1A2		1.A FM	1,995,238	2,765,637	1,773,418	1,995,238		(1,454)	52,450		2.596	5.530	MON	5,984	82,653	01/10/2014	10/27/2037	36	
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2		1.A FM	2,129,174	2,489,893	2,262,424	2,194,307		24,427			4.372	8.239	MON	9,071	109,070	03/30/2023	02/27/2037	5,997	
12645Y-BA-8	CSMC Series 2011-16R CSMC 2011-16R 5A2		1.A FM	1,145,640	1,279,177	1,169,399	1,113,154		(18,733)			2.722	7.938	MON	2,901	58,950	12/22/2023	09/27/2035	513	
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2		1.A FM	4,258,161	5,137,974	4,557,087	4,273,004		7,396			4.332	6.490	MON	18,547	222,767	12/14/2023	07/27/2036	485,847	
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2		1.B FM	1,241,701	1,411,698	1,053,694	1,130,963		(40,608)			4.713	4.919	MON	5,544	66,758	12/10/2020	06/26/2036	5,484	
12646N-AL-8	Credit Suisse Mortgage Capital CSMC 2012-10R 2A2		1.A FM	421,594	585,739	374,936	425,471		(495)			2.596	5.423	MON	1,267	17,505	11/01/2016	10/26/2037	7	
12646U-AX-6	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X1		1.A FE	370		18,231	370					0.500	0.000	MON		5,968	01/31/2023	03/25/2043		
12646U-AY-4	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X2		1.A FE	2,854		132,633	2,854					0.474	0.000	MON		43,554	01/31/2023	03/25/2043	4	
12646W-AW-4	CSMC Trust 2013-IVR2 CSMC 2013-IVR2 AIOS		1.F FE	1,676		127,417	1,676					0.000	0.000	MON		39,183	01/31/2023	04/25/2043	1	
12647C-AS-6	CSMC Trust 2013-5R CSMC 2013-5R 2A2		6. *		26							0.325	0.000	MON		317	01/31/2023	04/27/2037		
12647J-BU-5	CSMC Trust 2013-HYB1 CSMC 2013-HYB1 AIOS		1.F FE	13		876	13					0.232	0.000	MON		337	01/31/2023	04/25/2043		
12647M-BM-6	CSMC Trust 2013-6 CSMC 2013-6 1X14		1.A FE	7		13,167	7					0.220	0.000	MON		16,084	01/31/2023	07/25/2028		
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1		1.F FE	24,953		16,828	24,953					0.000	0.000	MON		19,835	08/02/2024	07/25/2028		
12647P-AE-8	CSMC Trust 2013-7 CSMC 2013-7 AX1		1.A FE	30		58,847	30					0.052	0.000	MON		15,007	01/31/2023	08/25/2043		
12648F-AV-1	CSMC Trust 2014-SAF1 CSMC 2014-SAF1 AIOS		1.F FE	867		62,196	867					0.232	0.000	MON		13,920	01/31/2023	03/25/2044		
12648H-BG-9	CSMC Trust 2014-IVR2 CSMC 2014-IVR2 AIOS		1.F FE	1,847		139,003	1,847					0.232	0.000	MON		42,748	01/31/2023	04/25/2044	1	
12648J-DS-7	CSMC Series 2014-4R CSMC 2014-4R 16A4		1.A FM	4,189,954	4,239,196	3,916,325	2,216,393		396,019			4.031	36.699	MON	1,424	217,656	07/31/2024	02/27/2036	18,352	
12648P-CN-5	CSMC Series 2014-6R CSMC 2014-6R 9A1		1.A FM	17,862	18,363	18,414	18,287		280			2.750	6.025	MON	42	505	08/02/2024	12/27/2035	4,682	
12648T-AV-1	CSMC Trust 2014-IVR3 CSMC 2014-IVR3 AIOS		1.F FE	1,001		76,223	1,001					0.232	0.000	MON		23,403	01/31/2023	07/25/2044		
12649K-AR-8	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX5		1.A FE	249		13,440	249					0.500	0.000	MON		4,124	01/31/2023	12/25/2044		
12649K-AS-6	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX6		1.A FE	24		4,032	24					0.500	0.000	MON		1,206	01/31/2023	12/25/2044		
12649K-AZ-0	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AIOS		1.F FE	1,219		91,280	1,219					0.232	0.000	MON		28,417	01/31/2023	12/25/2044	1	
12649N-AA-9	CSMC Trust 2015-1 CSMC 2015-1 AX5		1.A FE	904		101,705	904					0.378	0.000	MON		35,481	01/31/2023	01/25/2045		
12649N-AX-9	CSMC Trust 2015-1 CSMC 2015-1 AIOS		1.F FE	1,822		139,708	1,822					0.232	0.000	MON		42,176	01/31/2023	01/25/2045	1	
12649P-AH-9	CSMC 2015-RPL1 Trust CSMC 2015-RPL1 M4		6. *		125							0.000	0.000	MON			01/31/2023	02/25/2057	1	
12649Q-CA-0	CSMC Series 2015-2R CSMC 2015-2R 8AC		6. *	795,056		2,575,885	795,056					0.000	74.699	MON			07/31/2024	04/27/2030	230	
12649R-AK-8	CSMC Trust 2015-2 CSMC 2015-2 AX4		1.A FE	276		27,439	276					0.500	0.000	MON		8,887	01/31/2023	02/25/2045		
12649R-BA-9	CSMC Trust 2015-2 CSMC 2015-2 AIOS		1.F FE	1,795		137,708	1,795					0.232	0.000	MON		41,872	01/31/2023	02/25/2045	1	
12649X-AA-7	CSMC Trust 2015-3 CSMC 2015-3 AX3		1.A FE	295		52,620	295					0.299	0.000	MON		22,681	01/31/2023	03/25/2045		
12649X-BG-3	CSMC Trust 2015-3 CSMC 2015-3 AIOS		1.F FE	925		69,571	925					0.232	0.000	MON		21,568	01/31/2023	03/25/2045		
12650U-AA-9	CSMLT 2015-3 Trust CSMLT 2015-3 1AX2		1.A FE	821		82,846	821					0.388	0.000	MON		32,796	01/31/2023	11/25/2045	4	
12650U-AL-5	CSMLT 2015-3 Trust CSMLT 2015-3 2AX2		1.A FE	204		35	204					0.000	0.000	MON			01/31/2023	10/25/2030		
12651Y-AA-0	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 A1		1.A FE	47,682	54,807	52,145	47,287		(117)			4.000	6.658	MON	183	2,192	01/31/2023	08/01/2057	84	
12651Y-AW-2	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 AIOS		6. *	12		12	12					0.000	0.000	MON		11,641	01/31/2023	08/01/2057		
12653T-CB-5	CSMC 2018-J1 Trust CSMC 2018-J1 AIOS		6. *	3	333,782,330	182,228	3					0.010	0.000	MON		33,634	01/31/2023	02/25/2048	424,243,093	
12654P-AD-0	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 A2IO		1.A FE	211,838	67,788,056	94,391	211,838					0.094	0.000	MON		73,751	01/31/2023	09/25/2057	67,788,179	
12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA		1.A Z	64,200	67,478	65,077	64,378		111			0.000	0.535	MON		6,309	07/31/2024	09/25/2057		
12656Y-AD-9	COLT 2021-2R Mortgage Loan Tru COLT 2021-2R M1		1.B FE	3,356,920	4,417,000	3,822,255	3,404,920		48,000			2.179	5.148	MON	8,021	56,313	05/13/2025	07/27/2054	78,463	
12658Q-AA-0	CSMCM 2021-RPL11 Trust CSMCM 2021-RP11 CERT		6. *	273,695	352,555	279,868	273,695	8,011				3.778	0.000	MON		39,794	01/31/2023	10/27/2061	386,478	
12659A-AE-6	CSMC 2021-RPL11 Trust CSMC 2021-RP11 AIOS		6. *	24		57,145	24					0.200	0.000	MON		486,472	01/31/2023	10/25/2061		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12660L-AA-7	CSMC 2021-NQM3 CSMC 2021-NQM3 A1		1.A FE	2,104,688	2,467,937	2,177,897	2,115,546		10,858			1.015	5.106	MON	2,087	14,612	05/14/2025	04/25/2066	7,977	
12660L-AC-3	CSMC 2021-NQM3 CSMC 2021-NQM3 A3		1.C FE	4,478,612	5,158,949	4,631,248	4,498,630		20,017			1.632	5.308	MON	7,016	49,126	05/14/2025	04/25/2066	16,971	
12661N-AG-9	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B1		3.A	13,073,847	21,888,950	17,818,976	13,510,736		186,673			4.265	8.524	MON	77,797	926,024	07/31/2024	03/25/2067	532,058	
12661N-AH-7	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B2		4.A	11,514,994	22,690,750	17,679,314	11,879,689		158,665			4.265	9.750	MON	80,647	959,945	07/31/2024	03/25/2067	358,381	
12661N-AJ-3	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B3		6. *	3,600,667	16,135,373	6,885,611	3,003,937		(218,699)			4.236	13.353	MON	56,956	693,821	07/31/2024	03/25/2067		
12661N-AK-0	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 AIOS		6. *	20,444		102,200	18,634		(213)			0.002	41.068	MON	641	8,368	01/31/2023	03/25/2067		
12661N-AL-8	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS		6. *	1,787,263		3,622,442	1,737,820	(49,443)				0.000	13.389	MON		233,726	07/31/2024	03/25/2067	884	
12661X-BU-5	CSMC 2021-INV1Trust CSMC 2021-INV1 AIOS		6. *	108,504		199,052	106,135		(1,081)			0.040	25.061	MON	2,893	34,721	01/31/2023	07/25/2056	107,002,100	
12662G-AD-0	CSMC 2021-RPL4 Trust CSMC 2021-RPL4 A2		6. *	88,072	117,772	124,112	96,763		3,651			7.559	9.487	MON	742	6,205	12/01/2025	12/27/2060	7	
12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1		6. FM	3,712,716	4,919,029	3,918,586	3,901,394	(8,249)	153,759			4.221	5.482	MON	3,461	167,538	07/31/2024	05/25/2037	7,838	
12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4		1.A FM	2,599,170	2,691,771	2,877,371	3,058,211		243,096			4.242	7.011	MON	9,516	114,827	03/06/2023	10/25/2046	1	
126670-AF-5	CWABS Asset-Backed Certificate CWL 2005-10 AF6		1.A FM	544	554	554	555		(1)			4.124	3.189	MON	2	27	01/14/2015	02/25/2036		
126670-CX-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A		1.A FM	781,251	1,034,151	1,004,518	952,645		10,800			5.993	6.924	MON	5,165	39,443	05/26/2017	02/25/2036	26,435	
126670-JY-5	CHL Mortgage Pass-Through Trus CWHL 2005-HYB9 3A2A		5.C FM	335,585	369,829	367,104	374,798		5,831			6.224	5.482	MON	1,918	17,932	05/17/2019	02/20/2036	1,015	
126670-TG-3	CWABS Asset-Backed Certificate CWL 2006-1 AF5		1.A FM	8,438,477	9,053,764	8,819,968	8,455,171		16,694			4.366	5.838	MON	32,941	192,379	06/05/2025	07/25/2036	139,935	
126670-YK-8	CWABS Asset-Backed Certificate CWL 2006-5 M2		1.A FM	3,072,870	3,701,034	3,348,976	3,168,655		71,086			4.401	8.286	MON	2,715	128,335	07/31/2024	08/25/2036	181	
126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2		1.A FM	556,523	916,312	810,721	611,889		36,281			4.596	12.148	MON	702	43,372	01/31/2023	11/25/2035	156,139	
126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2		5.C FM	241,938	285,631	252,716	252,581		8,499			4.596	7.729	MON	219	13,520	07/31/2024	11/25/2035	45,640	
126673-DR-0	CWABS Asset-Backed Certificate CWL 2004-7 MF2		1.A FM	2,766,745	2,781,658	2,730,277	2,754,597		(2,779)			5.649	4.091	MON	13,095	111,972	08/02/2022	10/25/2034	12,659	
126673-FJ-6	Countrywide Asset-Backed Certi CWL 2004-SD3 A1		1.A FM	780,099	836,205	835,741	799,960		12,543			4.746	6.986	MON	661	45,953	03/08/2021	09/25/2034	6,533	
126673-KS-0	CWABS Revolving Home Equity Lo CWHEL 2004-O 2A		1.A FM	26,696	37,600	37,211	30,501		1,984			4.145	28.805	MON	74	1,695	01/31/2023	02/15/2034	463	
126673-L8-3	Aames Mortgage Investment Trus AMIT 2005-2 M9		6. FM	3,000,000	2							6.621	0.000	MON			01/31/2023	07/25/2035	30,458	
126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4		2.C FM	910,139	1,857,427	1,523,732	1,284,163		153,668			4.746	10.261	MON	1,469	39,702	01/31/2023	08/25/2035	1,383,332	
126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4		5.C FM	408,646	579,502	475,392	471,646		49,131			4.746	8.213	MON	458	12,387	07/31/2024	08/25/2035	412,111	
12667F-2J-3	Alternative Loan Trust 2005-1C CWALT 2005-1CB 1A3		1.A FM	6,056,894	6,220,174	6,139,643	6,058,702		1,808			5.500	6.052	MON	28,509	142,100	07/21/2025	03/25/2035	352,836	
12667F-3T-0	Alternative Loan Trust 2005-J1 CWALT 2005-J1 1A7		1.A FM	3,473,365	3,706,847	3,571,432	3,498,009		22,309			5.500	6.948	MON	16,990	203,877	11/27/2024	02/25/2035	356,090	
12667F-4Q-5	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5		1.A FM	1,116,770	1,639,547	1,245,128	1,105,030		(11,654)			4.296	9.393	MON	1,184	78,161	07/31/2024	03/01/2038	189	
12667F-4T-9	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8		1.A FM	910,191	1,328,833	1,009,187	897,599		(10,257)			4.296	9.243	MON	960	63,619	07/31/2024	03/01/2038	137	
12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4		2.A FM	2,725,841	2,890,178	2,501,436	2,572,052		(43,525)			5.500	5.687	MON	13,247	158,565	01/16/2014	04/25/2035	13,886	
12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6		1.A FM	7,465	7,709	6,674	6,744		(117)			5.500	6.031	MON	35	423	02/05/2015	04/25/2035	38	
12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6		1.E FM	431,871	440,491	381,387	388,843		(6,961)			5.500	5.800	MON	2,019	24,146	05/02/2014	04/25/2035	2,155	
12667F-5J-0	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7		1.A FM	1,076,784	1,212,436	1,048,954	994,952		(13,462)			5.500	7.692	MON	5,557	66,456	05/01/2011	04/25/2035	2,963	
12667F-7M-1	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7		1.A FM	1,233,975	2,202,761	1,072,173	889,092		(51,711)			4.346	12.072	MON	1,609	107,167	11/12/2019	04/25/2035	7,083	
12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1		1.A FM	479,876	1,499,613	1,413,210	607,821		56,420			5.748	34.571	MON	7,184	118,552	01/31/2023	04/25/2034	61,558	
12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1		6. FM	397,435	467,579	440,638	410,711		11,251			5.748	8.464	MON	2,240	36,965	07/31/2024	04/25/2034	21,783	
12667F-NW-1	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1		1.A FM	2,546,438	2,613,080	2,616,470	2,557,104		10,753			5.123	6.510	MON	11,157	142,555	11/27/2024	09/25/2034	92,446	
12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4		1.A FM	699,234	716,279	712,307	705,772		6,538			5.500	7.098	MON	3,283	29,259	03/04/2025	02/25/2035	32,883	
12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4		2.C FM	958,018	967,944	962,577	992,093		8,623			5.500	6.087	MON	4,436	52,621	03/31/2022	02/25/2035	78,051	
12667F-TF-2	Alternative Loan Trust 2004-J7 CWALT 2004-J7 M2		1.A FM	221,367	260,492	234,086	229,369		5,935			5.571	8.463	MON	242	11,632	07/31/2024	10/25/2034		
12667F-WV-3	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2		1.A FM	1,195,832	1,381,314	1,229,458	1,174,205		(14,277)			5.500	7.200	MON	6,331	75,447	01/08/2024	12/25/2034	31,486	
12667F-X5-9	Alternative Loan Trust 2005-3C CWALT 2005-3CB 1A7		1.A FM	3,807,221	4,209,241	3,715,472	3,716,073		(48,772)			5.500	6.298	MON	19,292	230,787	04/07/2020	03/25/2035		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1																			
12667G-2G-7			2.A FM	648,524	809,390	592,789	583,473		(23,815)			5.500	6.266	MON	3,710	44,449	09/16/2022	09/25/2035	7,468	
12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1		1.A FM	6,149,809	8,383,672	5,817,730	5,255,000		(328,644)			4.506	9.818	MON	6,296	394,964	12/04/2024	10/25/2035	94	
12667G-5S-8	Alternative Loan Trust 2005-43 CWALT 2005-43 1A1		1.A FM	2,356,506	2,667,650	2,231,990	2,481,824		22,887			3.911	6.121	MON	8,694	112,380	04/07/2020	10/25/2035	42,178	
12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1		1.A FM	340,137	406,603	293,721	283,715		(11,124)			5.750	7.560	MON	1,948	23,325	08/22/2012	10/25/2035	8	
12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1		3.A FM	226,286	239,179	172,777	183,770		(8,208)			5.750	5.108	MON	1,146	13,721	09/22/2016	10/25/2035	5	
12667G-6V-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A2		5.C FM	46,033	49,765	35,294	43,909		467			5.500	8.391	MON	228	2,731	12/07/2018	10/25/2035	1,013	
	Alternative Loan Trust 2005-46 CWALT 2005-46CB A13																			
12667G-7G-2			5.A FE	3,256		30,788	3,256					4.800	0.000	MON		2,519	01/31/2023	10/25/2035		
	Alternative Loan Trust 2005-46 CWALT 2005-46CB A14																			
12667G-7H-0			1.A FM	615,213	715,985	507,780	518,459		(21,989)			5.500	6.134	MON	3,282	39,287	04/07/2020	10/25/2035	22	
12667G-AH-6	Alternative Loan Trust 2005-13 CWALT 2005-13CB A8		1.A FM	211,618	230,961	202,623	200,849		(3,284)			5.500	6.446	MON	1,059	12,699	04/06/2020	05/25/2035	7,256	
12667G-DA-8	Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1		1.A FM	3,264,429	4,508,936	3,261,566	3,264,195		(15,903)	52,548		4.396	7.244	MON	3,332	221,710	11/09/2022	05/25/2035	82,709	
12667G-EP-4	Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5		1.A FM	1,224,651	1,501,101	1,348,714	1,252,091		10,549			4.346	8.361	MON	1,097	72,609	07/31/2024	05/25/2035	78,383	
12667G-F3-2	Alternative Loan Trust 2005-J7 CWALT 2005-J7 1A1		1.A FM	383,030	690,174	318,570	224,625		(19,667)			4.546	14.819	MON	527	35,839	11/12/2019	07/25/2035	1,246	
12667G-H8-9	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A1		1.A FM	388,086	551,179	385,860	329,701		(10,563)			4.546	9.933	MON	421	27,936	06/25/2015	07/25/2035	131	
12667G-J2-0	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3		1.A FM	108,511	138,859	104,752	92,131		(3,110)			5.500	9.286	MON	636	7,637	08/22/2012	07/25/2035	57	
	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2																			
12667G-JS-3			1.A FM	86,537	118,989	84,106	82,810		(2,835)			4.346	6.438	MON	87	5,794	07/31/2024	06/25/2035	33	
12667G-L8-4	Alternative Loan Trust 2005-27 CWALT 2005-27 1A2		1.A FM	1,069,157	1,158,614	1,117,372	1,044,055		(9,867)			5.429	7.410	MON	5,242	55,421	03/01/2023	08/25/2035	40,874	
12667G-MA-8	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5		1.A FM	1,276,823	2,090,243	1,146,801	1,153,981		(59,353)			5.500	7.485	MON	9,580	112,891	08/10/2022	06/25/2035	79,291	
12667G-MF-7	Alternative Loan Trust 2005-16 CWALT 2005-16 A4		1.A FM	2,027,759	2,201,319	2,050,209	2,007,736		(8,834)			4.326	6.426	MON	1,587	101,912	03/31/2022	06/25/2035	1,226	
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1		1.A FM	3,583,228	4,000,946	3,738,793	3,569,770		(6,448)			4.366	6.482	MON	2,911	173,699	12/14/2023	07/25/2035	1,166	
12667G-T8-6	Alternative Loan Trust 2005-J9 CWALT 2005-J9 1A6		1.A FM	978,844	1,613,688	914,184	882,463		(51,240)			5.500	7.319	MON	7,396	88,753	04/07/2020	08/25/2035	69,258	
12667G-TS-2	Alternative Loan Trust 2005-26 CWALT 2005-26CB A6		1.A FM	403,446	458,025	331,940	331,009		(14,438)			5.500	6.503	MON	2,099	25,184	05/06/2016	07/25/2035	3	
12667G-UY-7	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B		1.A FM	614,189	912,436	891,463	633,362		(15,209)			5.339	18.857	MON	4,060	43,585	09/08/2011	07/20/2035	43,726	
12667G-VF-7	Alternative Loan Trust 2005-J6 CWALT 2005-J6 1A5		1.A FM	107,828	141,879	116,044	106,539		(1,137)			4.346	7.648	MON	104	6,909	01/31/2023	07/25/2035	3,794	
12667G-WF-6	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A		1.A FM	3,288,465	3,832,109	3,725,929	3,514,429		66,573			4.466	8.222	MON	2,853	161,001	11/30/2022	08/25/2035	3	
	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6																			
12667G-WV-1			2.C FM	1,936,651	2,027,897	1,800,634	1,836,979		(34,293)			5.500	5.194	MON	9,295	111,110	03/31/2022	08/25/2035		
	Alternative Loan Trust 2005-34 CWALT 2005-34CB																			
12667G-X5-7	1A10		1.A FM	919,764	1,389,774	791,052	681,144		(36,920)			4.346	10.539	MON	1,015	67,633	09/05/2019	09/25/2035	4,023	
	Alternative Loan Trust 2005-34 CWALT 2005-34CB																			
12667G-X6-5	1A11		1.A FM	809,652	1,184,815	668,184	587,690		(33,459)			4.246	9.779	MON	846	56,489	09/05/2019	09/25/2035	3,271	
	Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1																			
12667G-XA-6			1.A FM	1,064,643	2,057,827	1,141,904	997,187		(37,961)			4.246	10.573	MON	1,469	96,500	07/31/2024	08/25/2035	699	
	Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1																			
12667G-XK-4			1.A FM	1,998,099	3,142,869	2,021,979	1,871,756		(67,078)			4.596	8.297	MON	2,427	160,758	07/31/2024	08/25/2035	8,908	
12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1		1.A FM	8,310,785	24,443,484	17,761,129	11,265,751		941,627			4.191	12.626	MON	17,075	885,560	04/25/2025	05/25/2037	67,708	
12668A-4B-8	Alternative Loan Trust 2005-1M CWALT 2005-1M1 A1		1.A FM	2,708,125	3,060,815	2,814,209	2,659,057		17,562			4.446	6.151	MON	2,268	104,934	12/14/2023	01/25/2036	62,188	
	Countrywide Alternative Loan T CWALN 2005-1M1 NOTE																			
12668A-5D-3			1.A FM		954,458							6.500	0.000	MON			01/31/2023	09/25/2036	8,750	
12668A-5X-9	Alternative Loan Trust 2005-82 CWALT 2005-82 A1		1.A FM	4,144,183	5,135,614	4,199,847	4,225,499		48,718			4.386	8.217	MON	3,754	219,020	03/01/2023	02/25/2036	4,132	
	Alternative Loan Trust 2005-64 CWALT 2005-64CB																			
12668A-A2-1	1A15		1.A FM	985,866	1,248,854	1,128,977	1,018,034		(2,209)			5.500	9.249	MON	5,724	68,661	05/08/2012	12/25/2035	1,006	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20		1.A FM	1,205,214	1,533,388	1,087,486	1,012,079		(37,816)			5.500	8.561	MON	7,028	84,140	06/01/2012	10/25/2035	29	
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20		3.A FM	327,950	354,541	251,442	269,657		(12,206)			5.500	4.912	MON	1,625	19,454	12/07/2018	10/25/2035	6	
12668A-BE-4	Alternative Loan Trust 2005-46 CWALT 2005-46CB A21		1.A FM	490,294	678,292	480,773	484,779		(5,515)			5.500	6.439	MON	3,109	9,326	09/24/2025	10/25/2035	40	
12668A-C4-5	Alternative Loan Trust 2005-J1 CWALT 2005-J13 2A1		1.A FM	209,873	346,898	215,788	192,382		(8,400)			4.546	10.047	MON	265	17,586	01/31/2023	11/25/2035	4	
12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1		1.A FM	1,865,193	2,161,137	2,138,166	1,963,541		20,976			4.488	8.606	MON	2,694	102,491	11/30/2022	11/20/2035	2,239	
12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1		1.E FM	1,496,177	1,543,317	1,526,913	1,508,700		13,261			4.488	6.313	MON	1,924	73,191	12/19/2024	11/20/2035	617	
12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1		1.A FM	682,134	907,491	810,068	735,425		1,595			4.448	8.253	MON	1,121	35,022	06/11/2018	11/20/2035		
12668A-FM-2	Alternative Loan Trust 2005-48 CWALT 2005-48T1 A6		1.A FM	1,499,161	2,000,387	1,147,274	1,120,168		(72,634)			5.500	7.176	MON	9,168	104,650	04/07/2020	11/25/2035	35,333	
12668A-FW-0	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A1		1.A FM	666,898	951,322	586,551	528,604		(21,050)			4.246	8.899	MON	679	45,284	04/17/2014	11/25/2035	11,418	
12668A-GN-9	Alternative Loan Trust 2005-56 CWALT 2005-56 1A1		1.A FM	625,726	705,065	669,583	627,058		172			5.306	6.628	MON	624	30,030	10/18/2022	11/25/2035	66	
12668A-GT-6	Alternative Loan Trust 2005-56 CWALT 2005-56 2A2		5.C FM	307,616	375,187	338,300	404,440		8,425			6.118	3.917	MON	1,913	16,112	10/14/2014	11/25/2035	133	
12668A-HG-3	Alternative Loan Trust 2005-56 CWALT 2005-56 5A3		6. FM	8,897	38,495	41,787	40,396	21,823	(171)			4.626	3.589	MON	30	1,441	01/31/2023	11/25/2035	1,816	
12668A-JF-3	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7		1.A FM	234,843	294,244	159,192	154,745		(9,373)			5.500	7.706	MON	1,349	16,170	10/02/2012	11/25/2035	9,657	
12668A-JS-5	Alternative Loan Trust 2005-J1 CWALT 2005-J11 4A1		1.A FM	21,803	59,634	58,432	23,110		1,308			5.000	22.276	MON	248	3,058	01/01/2025	02/28/2023		
12668A-KP-9	Alternative Loan Trust 2005-53 CWALT 2005-53T2 2A1		1.A FM	1,628,939	2,603,915	1,600,363	1,607,175		(21,764)			6.000	6.384	MON	13,020	30,691	09/05/2025	11/25/2035	7,245	
12668A-LS-2	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10		1.A FM	1,588,621	2,072,655	1,405,210	1,289,887		(51,368)			5.346	8.448	MON	1,860	121,403	09/05/2019	11/25/2035	18,730	
12668A-LV-5	Alternative Loan Trust 2005-56 CWALT 2005-56 2A3		1.A FM	2,074,442	2,507,553	2,211,811	2,117,057		8,877			5.529	9.610	MON	11,554	94,118	12/22/2023	11/25/2035	289	
12668A-NJ-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A2		5.B FE			470						4.850	0.000	MON		9	01/31/2023	11/25/2035		
12668A-PB-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A9		1.A FM	1,185,908	1,390,403	1,061,635	1,030,922		(33,123)			5.500	7.312	MON	6,373	76,454	04/07/2020	11/25/2035	6,658	
12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3		1.A FM	2,937,208	5,022,990	2,871,866	2,832,908		(111,813)	27,030		5.500	7.721	MON	23,022	214,077	03/04/2025	12/25/2035	20,844	
12668A-QH-1	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1		1.A FM	3,463,492	3,766,588	3,557,190	3,465,889		3,130			4.488	6.042	MON	4,696	164,503	08/29/2024	11/20/2035	1,127	
12668A-RH-0	Alternative Loan Trust 2005-59 CWALT 2005-59 1A2C		1.A FM	3,562	13,698	10,608	3,562					4.865	0.000	MON		524	01/31/2023	11/20/2035	170	
12668A-TT-2	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1		1.C FM	562,118	602,740	528,410	568,646		2,219			5.029	3.292	MON	2,526	11,902	01/13/2021	12/25/2035	427	
12668A-US-2	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A3		1.A FM	216,720	541,695	227,027	185,068		(10,075)			4.346	10.088	MON	396	27,413	07/25/2025	12/25/2035	4,462	
12668A-UV-5	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A6		1.A FM	252,934	425,370	202,923	159,277		(8,240)			5.196	11.179	MON	371	25,338	07/25/2025	12/25/2035	691	
12668A-V6-9	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4		1.A FM	1,347,280	2,763,882	1,305,058	1,311,084		(36,195)			5.750	6.016	MON	13,244	39,731	09/22/2025	01/25/2036	360	
12668A-WK-7	Alternative Loan Trust 2005-58 CWALT 2005-58 A3		6. *		2							5.939	0.000	MON			01/31/2023	12/20/2035		
12668A-XB-6	Alternative Loan Trust 2005-63 CWALT 2005-63 1A1		1.A FM	319,325	386,982	386,501	356,202		3,462			4.694	7.683	MON	1,514	19,004	12/12/2016	12/25/2035	159	
12668A-YA-7	Alternative Loan Trust 2005-62 CWALT 2005-62 1X3		6. FE			49						0.000	8,805.857	MON	1	5	08/01/2025	12/25/2035		
12668A-YC-3	Alternative Loan Trust 2005-62 CWALT 2005-62 2X2		6. FE					(105,051)	105,051			0.000	0.000	MON			10/01/2025	12/25/2035		
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4		1.A FM	2,859,389	3,302,787	2,985,755	2,844,587		(14,105)			5.500	7.808	MON	15,138	181,585	12/14/2023	12/25/2035	29,286	
12668A-ZX-6	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12		1.A FM	1,108,465	1,357,969	1,172,549	1,105,766		(2,838)			4.646	8.144	MON	1,060	70,150	06/20/2017	12/25/2035	651	
12668B-BN-2	Alternative Loan Trust 2005-81 CWALT 2005-81 A1		1.A FM	7,879,668	9,186,528	7,973,672	7,837,039		(42,629)			4.406	6.605	MON	6,746	236,022	06/05/2025	02/25/2037	6	
12668B-CH-4	Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3		1.A FM	377,254	1,029,959	336,259	352,511		(18,176)			4.246	6.442	MON	735	73,857	07/31/2024	02/25/2036	1,721	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2																			
12668B-QL-5			2.B FM	2,204,167	3,785,486	1,857,575	1,928,547		(158,884)			6.000	6.840	MON	18,927	215,944	12/14/2023	02/25/2036	171,134	
	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2																			
12668B-EG-4			1.C FM	97,945	105,035	84,876	86,064		(2,217)			5.500	5.812	MON	481	5,773	04/18/2017	02/25/2036		
	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5																			
12668B-EK-5			1.A FM	2,005,965	2,707,121	2,111,755	1,928,842		(40,875)			4.946	8.324	MON	2,248	147,929	07/31/2024	02/25/2036	2,172	
12668B-FD-0	Alternative Loan Trust 2005-86 CWALT 2005-86CB A4		1.A FM	1,110,388	1,467,148	836,867	816,884		(50,742)			5.500	7.039	MON	6,724	80,134	04/07/2020	02/25/2036	107	
12668B-FE-8	Alternative Loan Trust 2005-86 CWALT 2005-86CB A5		1.A FM	228,517	388,994	221,888	201,235		(11,806)			5.500	8.747	MON	1,783	21,247	07/14/2023	02/25/2036	83	
	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1																			
12668B-GD-9			5.C FM	1,619,252	1,713,158	1,690,852	1,669,148		19,571			6.000	7.666	MON	8,566	102,721	02/15/2023	02/25/2036	46	
12668B-KF-9	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9		3.A FM	482,229	553,947	380,709	410,090		(16,696)			5.500	5.092	MON	2,539	30,415	04/21/2020	02/25/2036	3	
12668B-LD-3	Alternative Loan Trust 2006-2C CWALT 2006-2CB A4		1.A FM	244,421	681,952	229,273	217,982		(18,930)			4.246	7.020	MON	487	30,736	07/31/2024	03/25/2036	2,947	
12668B-PM-9	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1		1.A FM	76,677	126,404	59,120	59,120	(33,252)	6,518			6.000	25.602	MON	632	7,353	08/10/2022	04/25/2036	2,108	
12668B-PP-2	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3		1.A FM	187,861	470,732	173,895	166,472		(15,442)			4.546	7.092	MON	360	23,303	07/31/2024	04/25/2036	1,357	
12668B-PR-8	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5		1.A FM	154,428	254,735	119,104	118,242		(10,521)			6.000	6.586	MON	1,274	14,819	08/10/2022	04/25/2036	312	
12668B-PS-6	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6		1.A FM	1,335,784	2,201,962	1,029,874	1,022,805		(91,011)			6.000	6.582	MON	11,010	139,840	08/10/2022	04/25/2036	2,713	
12668B-PY-3	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4		2.C FM	1,735,067	1,969,708	1,406,445	1,591,465		(56,918)			5.500	5.109	MON	9,028	107,972	03/31/2022	04/25/2036		
12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6		4.C FM	164,374	169,218	120,825	143,903		(5,596)			5.500	3.945	MON	776	9,297	01/13/2021	04/25/2036		
12668B-RX-3	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A2		1.A FM	1,007,728	1,484,596	1,091,590	1,023,834		(10,416)			4.246	8.867	MON	1,060	70,625	01/08/2016	05/25/2036		
12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4		1.A FM	337,138	846,897	315,704	324,962		(23,207)	8,470		4.546	6.634	MON	647	42,571	11/27/2024	04/25/2036	1,184	
	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A10																			
12668B-UA-9			5.A FM	991,193	994,857	795,824	935,004		(22,280)			5.500	3.659	MON	4,560	55,892	01/13/2021	05/25/2036		
12668B-WW-9	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1		1.A FM	1,157,717	2,200,126	1,128,480	815,025		(45,479)			6.000	14.010	MON	11,001	131,784	08/11/2011	05/25/2036	32	
12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8		2.C FM	593,716	744,503	381,868	391,350		(27,813)			6.000	6.006	MON	3,723	44,595	05/24/2017	05/25/2036	7,216	
	Alternative Loan Trust 2006-12 CWALT 2006-12CB A10																			
12668B-XF-5			1.A FM	292,172	691,237	266,976	265,731		(19,076)			4.196	6.551	MON	488	32,560	07/31/2024	05/25/2036	34,215	
12668B-ZB-2	Alternative Loan Trust 2006-13 CWALT 2006-13T1 A1		1.A Z	2,130,154	4,609,560	2,090,164	2,088,071		(32,121)	69,349		6.000	7.705	MON	23,048	96,506	07/30/2025	05/25/2036	50,502	
12694-2A-5	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4		1.A FM	646,800	2,013,770	608,075	516,599		(61,849)			4.346	10.611	MON	1,471	102,512	07/31/2024	05/25/2036	18,966	
12694-2C-1	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A6		1.A FM	60,518	83,745	33,723	33,723	(7,738)	5,046			6.000	29.423	MON	419	5,239	04/07/2020	05/25/2036	1,781	
12694-2K-3	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A13		1.A FM	150,683	433,493	125,171	121,968		(15,103)			4.146	7.192	MON	302	21,170	07/14/2023	05/25/2036	4,443	
12694-3H-9	CHL Mortgage Pass-Through Trus CWHL 2006-8 3A1		6. FM	184,588	1,869,240	128,326	39,478		(48,193)			6.000	102.069	MON	9,346	165,541	04/01/2025	05/25/2036		
	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A																			
12694-3Y-2			1.A FM	435,001	474,971	447,235	441,566		5,945			4.368	7.893	MON	1,729	21,289	11/27/2024	05/20/2036	66	
	CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B																			
12694-BQ-0			1.A FM	102,342	114,788	122,458	122,828		5,870			4.568	7.401	MON	437	5,504	08/16/2016	10/20/2035	206	
	CHL Mortgage Pass-Through Trus CWHL 2006-HYB2 2A1B																			
12694-D2-1			1.A FM	484,503	586,330	569,055	496,973		2,453			4.613	10.115	MON	2,254	26,978	04/21/2020	04/20/2036		
12694-EP-9	CHL Mortgage Pass-Through Trus CWHL 2005-18 A7		1.B FM	48,819	69,741	43,214	46,669		(2,783)			19.525	13.361	MON	227	6,100	01/31/2023	10/25/2035	765	
12694-FD-5	CHL Mortgage Pass-Through Trus CWHL 2005-20 A6		1.A FM	987,445	1,520,041	977,043	956,448		(30,997)			5.500	6.169	MON	6,967	41,798	06/05/2025	10/25/2035	24,038	
12694-G9-3	CHL Mortgage Pass-Through Trus CWHL 2006-J2 1A1		1.A FM	444,209	894,592	426,425	432,204		(45,625)	44,744		6.000	5.398	MON	4,473	53,058	08/10/2022	04/25/2036	9,991	
12694-JH-2	Reperforming Loan REMIC Trust CWHL 2005-R3 AS		6. FE	125,866		76,862	76,862	9,935	(4,127)	3,701		1.655	1.876	MON	3,532	16,963	05/19/2021	09/25/2035		
12694-K3-1	CHL Mortgage Pass-Through Trus CWHL 2006-6 A1		1.G FM	346,566	562,533	285,069	282,530		(28,407)			6.000	6.292	MON	2,813	30,955	12/26/2012	04/25/2036	70	
12694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29		3.C FM	223,769	264,471	129,207	144,507		(10,725)			5.000	4.041	MON	1,102	13,077	11/14/2013	11/25/2035	3	
12694-LU-0	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1		1.A FM	726,171	885,672	749,427	746,742		5,486			4.792	7.136	MON	3,537	45,076	11/24/2014	11/25/2035	10	
12694-M7-0	CHL Mortgage Pass-Through Trus CWHL 2006-OA5 1A2		1.A FM	1,981	15,048	645	1,110					4.446	0.000	MON		686	01/31/2023	04/25/2046	211	
12694-MH-8	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1		1.A FM	3,020,445	3,511,188	3,186,447	3,101,006		30,056			4.439	8.632	MON	12,989	143,619	03/04/2025	11/20/2035	199,909	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8		4.C FM	151,635	166,890	97,288	113,759		(7,119)			5.500	3.282	MON	765	9,345	04/27/2017	11/25/2035	2	
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10		4.B FM	1,321,383	1,807,431	1,053,639	1,226,855		(76,377)			5.500	3.376	MON	8,284	103,142	11/10/2020	11/25/2035	86,960	
126694-N5-3	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 3A2		1.A FM	32,389	124,575	128,860	28,134		106			4.446	56.898	MON	92	4,523	01/31/2023	04/25/2046	48	
126694-NV-6	CHL Mortgage Pass-Through Trus CWHL 2005-27 2A1		1.A FM	1,683,480	3,423,170	1,357,601	1,264,643		(130,706)			5.500	6.667	MON	15,690	246,872	08/10/2022	12/25/2035	753	
126694-TQ-1	CHL Mortgage Pass-Through Trus CWHL 2005-30 A1		1.A FM	489,409	958,158	479,953	423,627		(34,767)			4.496	11.464	MON	724	48,073	07/31/2024	01/25/2036	181	
126694-TU-2	CHL Mortgage Pass-Through Trus CWHL 2005-30 A5		1.A FM	376,913	403,846	230,426	243,078		(19,802)			5.500	5.959	MON	1,851	22,210	04/30/2014	01/25/2036	1,124	
126694-V9-6	Alternative Loan Trust 2006-0A CWALT 2006-0A2 X2		6. FE			15,613	6,524		6,524			0.000	0.000	MON		1,960	02/01/2025	05/20/2046		
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A		1.A FM	234,140	299,813	281,467	266,132		4,663			4.518	9.925	MON	1,129	14,045	02/28/2024	02/20/2036	3,122	
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A		1.B FM	123,945	145,174	136,291	144,706		2,090			4.518	6.351	MON	547	6,801	10/30/2014	02/20/2036	1,436	
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A		1.F FM	142,001	164,007	153,971	165,047		2,338			4.518	6.072	MON	617	7,683	08/05/2014	02/20/2036	1,623	
126694-WD-6	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B		1.A FM	2,391,299	2,698,961	2,533,807	2,464,622		41,498			4.518	9.019	MON	10,161	126,454	05/02/2024	02/20/2036	31,151	
126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1		1.A FM	2,033,709	2,401,202	2,330,967	2,089,913		6,128			4.821	8.666	MON	9,646	118,515	03/01/2023	03/20/2036		
126694-WL-8	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C		1.A FM	155,626	165,615	160,000	157,299		1,172			4.531	6.804	MON	625	7,538	07/31/2024	03/20/2036		
126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1		1.A FM	561,359	624,585	620,288	563,873		3,383			4.929	8.109	MON	2,566	30,958	01/31/2023	03/20/2036	11	
126694-X7-8	CHL Mortgage Pass-Through Trus CWHL 2006-9 A14		3.A FM	505,929	673,867	286,287	310,713		(35,858)			5.500	4.704	MON	3,089	28,586	04/01/2025	05/25/2036	4	
12669D-2Y-3	CHL Mortgage Pass-Through Trus CWHL 2003-HYB2 1A1		1.A FM	79,463	79,428	71,643	79,487		(29)			3.853	3.810	MON	255	3,080	10/28/2014	07/19/2033	1,527	
12669D-6A-1	CHL Mortgage Pass-Through Trus CWHL 2003-J3 1A3		1.A FM	24,105	24,349	23,664	24,192		11			4.000	4.370	MON	81	977	03/17/2015	05/25/2033	9	
12669D-BV-9	CHL Mortgage Pass-Through Trus CWHL 2002-19 M		1.A FM	21,098	432,787	104,871						6.250	0.000	MON	2,254	3,772	01/31/2023	11/25/2032		
12669D-D5-4	CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M		5.B FM	49,172	70,246	64,676	49,824		124			4.832	14.477	MON	283	3,436	01/31/2023	05/19/2033	19,873	
12669F-2G-7	CHL Mortgage Pass-Through Trus CWHL 2004-20 1A1		1.A FM	3,274,570	3,709,137	3,659,873	3,381,461		16,498			4.646	9.015	MON	2,872	199,876	06/12/2014	10/25/2034		
12669F-3D-3	CHL Mortgage Pass-Through Trus CWHL 2004-HYB5 4A1		1.A FM	292,202	326,222	316,600	310,743		(1,188)			5.204	6.567	MON	1,415	18,125	12/04/2012	04/20/2035	154	
12669F-BY-8	CHL Mortgage Pass-Through Trus CWHL 2003-56 B2		6. *	116	116			(116)				3.386	0.000	MON		116	11/01/2024	12/25/2033		
12669F-D5-9	CHL Mortgage Pass-Through Trus CWHL 2004-10 M		1.A FM	81,450	232,713	186,021	89,760		1,609			5.000	31.530	MON	970	11,636	01/31/2023	07/25/2034	64,143	
12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1		1.A FM	1,951,283	2,000,152	1,963,693	1,950,227		(13,397)			5.304	5.477	MON	8,841	112,254	03/31/2022	08/25/2034	63,399	
12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1		1.A FM	1,655,978	1,810,358	1,811,082	1,650,000		(6,067)			6.072	9.401	MON	9,160	117,138	02/15/2023	08/25/2034	11,197	
12669F-N2-5	CHL Mortgage Pass-Through Trus CWHL 2004-12 9A1		1.A FM	4,473,710	4,818,660	4,583,260	4,454,398		(23,021)			5.355	7.256	MON	21,502	274,729	03/01/2023	08/25/2034	21,415	
12669F-P2-3	CHL Mortgage Pass-Through Trus CWHL 2004-12 1M		6. FM	973	77,802	76,804	973					12.832	0.000	MON		4,937	01/31/2023	08/25/2034	3,473	
12669F-QD-8	CHL Mortgage Pass-Through Trus CWHL 2004-3 M		1.A FM	197,627	334,960	271,972	220,113		601			5.750	12.621	MON	1,605	19,260	01/31/2023	04/25/2034	44,668	
12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8		1.A FM	53,959	55,416	54,360	54,357		93			5.500	5.976	MON	254	3,048	11/30/2011	03/25/2034	1,877	
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5		1.A FM	196,886	206,000	203,515	197,860		517			5.250	6.337	MON	901	10,558	05/02/2024	06/25/2034	14,023	
12669F-UG-6	CHL Mortgage Pass-Through Trus CWHL 2004-9 B1		6. *	11	11							5.250	0.000	MON			01/31/2023	06/25/2034	753	
12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1		1.A FM	757,560	822,347	767,726	757,341		(599)			4.646	7.675	MON	642	42,460	03/31/2022	09/25/2034	912	
12669F-W9-0	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1		1.A FM	850,796	914,136	883,853	839,078		(6,004)			4.646	8.566	MON	714	47,239	11/12/2019	09/25/2034	5,948	
12669F-X7-3	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A2		1.A FM	989,289	1,055,304	995,796	985,098		(4,191)			5.187	7.064	MON	4,561	46,872	02/07/2025	09/25/2034	14,701	
12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A		1.A FM	216,986	223,409	208,314	217,734		(89)			4.606	5.506	MON	173	11,446	10/19/2017	09/25/2034	10,309	
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A		4.B FM	152,282	194,373	172,329	193,260		63			4.384	4.815	MON	710	8,738	12/07/2015	11/25/2034	42	
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A		4.C FM	23,798	30,073	26,663	30,148		8			4.384	4.623	MON	110	1,352	12/10/2013	11/25/2034	7	
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A		5.A FM	117,490	145,855	129,313	148,361		25			4.384	4.287	MON	533	6,557	02/25/2015	11/25/2034	32	
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A		5.B FM	4,616	5,624	4,986	5,809					4.384	3.935	MON	21	253	11/12/2014	11/25/2034	1	
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A		5.C FM	66,356	80,195	71,100	83,375		(3)			4.384	3.788	MON	293	3,605	10/07/2014	11/25/2034	17	
12669G-BA-8	CHL Mortgage Pass-Through Trus CWHL 2004-HYB6 A2		1.A FM	160,750	183,191	179,347	163,603		(1,703)			5.276	8.668	MON	805	10,458	03/31/2020	11/20/2034	1,360	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12669G-CX-7	CHL Mortgage Pass-Through Trus CWHL 2004-24 M		1.A FM	3,325	709,337	132,719	6,710		641			5.500	65.847	MON		15,048	01/31/2023	12/25/2034	8,104	
12669G-EC-1	CHL Mortgage Pass-Through Trus CWHL 2004-J8 M		1.A FM	86,301	345,206	303,288	127,256		8,774			5.574	41.890	MON	1,603	18,688	01/31/2023	12/25/2034	136,012	
12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1		1.A FM	441,321	472,944	466,890	447,580		2,725			4.506	6.808	MON	355	21,498	03/16/2023	02/25/2035	1,967	
12669G-K6-7	CHL Mortgage Pass-Through Trus CWHL 2005-14 A2		1.A FM	427,259	990,849	388,537	427,259		(49,319)		23,072	5.500	4.541	MON	4,541	61,250	05/18/2021	07/25/2035	10,429	
12669G-KC-4	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5		1.A FM	2,030,483	2,168,973	2,050,153	2,029,757		(1,106)			4.546	6.137	MON	1,643	99,119	11/27/2024	02/25/2035	29,814	
12669G-KK-6	CHL Mortgage Pass-Through Trus CWHL 2004-25 2X		6. *			34						0.000	0.000	MON			01/31/2023	02/25/2035		
12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1		1.A FM	179,556	238,382	251,599	257,870		19,251			4.526	6.505	MON	180	13,233	12/11/2013	03/25/2035	460	
12669G-MU-2	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1		1.A FM	1,316,144	1,734,553	1,350,362	1,211,614		(39,355)			4.546	9.203	MON	1,314	79,520	11/12/2019	02/25/2035	33	
12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1		1.A FM	1,089,094	1,157,522	1,110,568	1,096,586		6,034			4.186	7.281	MON	815	58,613	09/30/2024	06/25/2035	28	
12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1		1.A FM	1,412,381	1,516,168	1,463,414	1,428,033		4,438			4.466	6.781	MON	1,129	72,247	12/14/2023	03/25/2035	5	
12669G-PT-2	CHL Mortgage Pass-Through Trus CWHL 2005-2 2A3		1.A FM	1,237,821	1,301,037	1,295,235	1,291,092		9,305			4.526	5.833	MON	981	62,245	01/13/2021	03/25/2035	13,160	
12669G-RQ-6	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1		1.A FM	2,142,498	2,450,017	2,409,384	1,774,743		(342,345)			4.426	15.061	MON	1,807	110,091	11/27/2024	03/25/2035	311,324	
12669G-TQ-4	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2		1.A FM	1,836,945	1,990,403	1,898,255	1,841,135		(880)			4.426	6.341	MON	1,468	93,197	06/26/2018	04/25/2035		
12669G-YN-5	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3		1.A FM	798,722	935,133	798,201	798,870		148			5.500	7.276	MON	4,286	(2,623)	12/22/2025	05/25/2035	169,875	
12669L-AF-7	CWABS Asset-Backed Certificate CWL 2007-6 M1		1.A FM		256,068							4.476	0.000	MON		587	01/31/2023	09/25/2037	1,709	
12669U-CB-4	Reperforming Loan REMIC Trust CWHL 2004-R2 1AF1		1.A FM	143,929	164,511	155,019	156,409		1,410			4.407	5.125	MON	604	7,179	10/23/2020	11/25/2034	559	
12669Y-AC-6	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A3		1.A FM	194,443	478,630	177,795	159,754		(14,481)			6.250	9.587	MON	2,493	27,637	07/14/2023	09/25/2036	6,278	
12669Y-AE-2	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A5		1.A FM	956,919	2,326,856	864,348	784,948		(71,721)			6.250	9.336	MON	12,119	134,357	07/14/2023	09/25/2036	30,519	
12669Y-AH-5	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A8		1.A FM	801,432	1,858,394	717,200	656,703		(60,307)			6.500	9.168	MON	10,066	111,599	07/14/2023	09/25/2036	25,349	
12669Y-AW-2	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A11		1.A FM	403,371	982,343	364,907	330,945		(30,211)			6.250	9.368	MON	5,116	56,722	07/14/2023	09/25/2036	12,884	
12670F-AF-7	CWABS Asset-Backed Certificate CWL 2007-9 M1		1.A FM	1,535,386	5,000,965	4,303,128	1,900,344		197,958			4.106	16.628	MON	3,423	112,921	07/31/2024	06/25/2047	29,840	
12674U-AE-3	COOPR Residential Mortgage Tru COOPR 2025-CES2 A3	C	1.C	4,999,932	5,000,000	5,091,183	4,997,675		(2,257)			5.831	5.790	MON	24,296	145,775	06/18/2025	06/25/2060	5,024,296	
12674U-AF-0	COOPR Residential Mortgage Tru COOPR 2025-CES2 M1		1.F	1,727,953	1,725,000	1,756,250	1,726,869		(1,084)			6.130	6.039	MON	8,812	50,189	07/22/2025	06/25/2060	1,733,812	
12704N-AA-1	CRIBS Mortgage Trust 2025-RTL1 CRIBS 2025-RTL1 A1	C	1.G FE	49,299,542	49,300,000	49,957,381	49,301,683		2,142			5.811	5.945	MON	47,747	1,758,683	05/07/2025	05/25/2040	14,337,995	
12704N-AB-9	CRIBS Mortgage Trust 2025-RTL1 CRIBS 2025-RTL1 A2		2.C FE	4,749,964	4,750,000	4,825,594	4,750,640		676			6.437	6.694	MON	5,096	187,701	05/07/2025	05/25/2040	4,775,480	
144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1		4.A FM	323,240	333,474	348,661	332,822		2,307			4.746	6.424	MON	264	17,767	11/30/2022	05/25/2034	16,432	
144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1		4.B FM	230,585	259,814	271,646	259,571		1,774			4.746	6.389	MON	206	13,842	11/05/2013	05/25/2034	7,196	
144531-AQ-3	Carrington Mortgage Loan Trust CARR 2004-NC2 M1		1.A FM	2,921,838	2,942,342	3,111,625	3,063,490		60,103			4.881	5.491	MON	2,394	125,460	03/31/2022	08/25/2034	18,032	
144539-AC-7	Carrington Mortgage Loan Trust CARR 2006-NC5 A3		1.A FM	10,891,065	12,245,751	11,372,535	10,949,169		58,104			3.996	6.068	MON	8,156	398,048	03/21/2025	01/25/2037	385,245	
152314-EN-6	Centex Home Equity Loan Trust CXHE 2002-A MF2		6. *	83	83	4	4					6.540	0.000	MON			01/31/2023	01/25/2032		
152314-KA-7	Centex Home Equity Loan Trust CXHE 2004-B M6		5.C FM	339,760	930,849	882,860	360,598		19,936			5.721	21.227	MON	888	52,253	01/31/2023	03/25/2034	12	
152314-KA-7	Centex Home Equity Loan Trust CXHE 2004-B M6		6. FM	184,537	290,470	275,496	190,424		5,341			5.721	11.599	MON	277	16,305	07/31/2024	03/25/2034	3	
161546-DC-7	Chase Funding Trust Series 200 CFAB 2002-3 2M1		1.A FM	139,370	143,113	141,859	139,792		1,356			4.701	5.643	MON	112	7,578	12/14/2022	08/25/2032	624	
161546-DM-5	Chase Funding Trust Series 200 CFAB 2002-4 1M1		1.A FM	142,263	146,155	198,431	156,756		2,221			5.101	21.275	MON	621	20,170	08/29/2016	02/25/2032	217	
161546-EQ-5	Chase Funding Trust Series 200 CFAB 2003-2 1A5		1.A FM	44,353	43,203	43,421	43,655		(255)			4.888	4.009	MON	176	2,137	08/10/2022	01/25/2033	53	
161546-JH-0	Chase Funding Trust Series 200 CFAB 2004-2 1A5		1.A FM	230,677	231,787	231,813	230,704		63			6.200	5.103	MON	1,198	11,445	09/08/2022	02/26/2035	1,083	
16162W-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5		3.A FM	1,248,167	1,321,691	1,236,105	1,289,604		(6,399)			4.765	3.951	MON	5,248	64,315	03/31/2022	01/25/2036	4,082	
16162X-AC-1	Chase Mortgage Finance Trust S CHASE 2006-S3 1A3		1.A FM	35,470	214,749	105,992	33,039		(2,016)			6.000	40.472	MON	1,074	12,063	07/31/2024	11/25/2036	12	
161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5		1.A FM	2,304,910	2,375,310	2,321,947	2,295,342		(7,421)			4.613	4.961	MON	9,131	110,749	09/25/2024	03/25/2037	16,984	
161630-CF-3	Chase Mortgage Finance Trust S CHASE 2007-A1 13A1		1.A FM	43,857	44,078	41,503	44,024		(34)			4.176	4.060	MON	153	2,076	06/11/2021	03/25/2037	1,374	
161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2		1.A FM	1,829,728	1,944,280	1,830,689	1,822,120		(5,998)			4.176	5.367	MON	6,765	84,662	09/25/2024	03/25/2037	17,796	
161631-AZ-9	Chase Mortgage Finance Trust S CHASE 2007-S5 2A1		1.A FM	130,392	2,173,203	110,904	109,133		(17,507)			5.500	14.556	MON	9,961	182,142	01/31/2023	07/25/2037	4,684	
16163C-AN-2	Chase Mortgage Finance Trust S CHASE 2006-A1 4A1		1.A FM	237,825	280,728	257,827	248,500		2,015			4.461	8.680	MON	1,044	12,965	06/28/2023	09/25/2036	12,319	
16163H-AH-4	Chase Mortgage Finance Trust S CHASE 2007-S3 1A8		1.A FM	351,347	670,638	257,793	274,954		(22,517)			5.750	6.129	MON	3,213	36,910	08/10/2022	05/25/2037	8,586	
16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4		1.A FM	3,644,928	4,341,319	3,644,928	3,644,928		11,548	14,449		6.300	6.496	MON	22,792	29,028	10/15/2025	06/25/2036	46,411	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4		3.B FM	15,216,910	15,260,268	12,812,370	15,216,910		(18,044)		90,242	6.300	3.026	MON	80,116	599,818	05/01/2025	06/25/2036	83,470	
16165T-AB-9	ChaseFlex Trust Series 2005-1 CFLX 2005-1 1A2		5.C FM	306,998	346,007	297,507	339,019		(11,492)			5.500	1.678	MON	1,586	19,024	11/15/2022	02/25/2035	5,500	
16165T-AH-6	ChaseFlex Trust Series 2005-1 CFLX 2005-1 2A3		1.A FM	565,762	656,360	609,739	598,088		18,928			6.000	7.802	MON	3,282	38,936	10/01/2025	02/25/2035	7,097	
16165T-AY-9	ChaseFlex Trust Series 2005-2 CFLX 2005-2 1A2		5.A FM	3,075,990	3,308,374	2,041,130	2,309,737		(162,512)			6.500	3.784	MON	17,920	214,738	11/17/2017	06/25/2035	28	
16165T-AZ-6	ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1		4.B FM	800,129	1,176,060	630,566	708,431		(25,929)			6.000	6.725	MON	5,880	70,458	08/10/2022	06/25/2035		
16165Y-AC-6	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3		3.A FM	370,381	442,991	425,957	383,200		8,211			4.526	9.468	MON	334	18,037	03/31/2014	08/25/2037	11,562	
16165Y-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4		2.B FM	1,559,627	1,675,217	1,415,533	1,559,461		63,749			4.260	6.080	MON	5,948	59,875	04/21/2020	08/25/2037	49,227	
16678R-CC-9	Chevy Chase Funding LLC Mortga CCMFC 2004-4A A1		1.A FM	2,846	3,795	3,623	2,846					4.076	0.000	MON		118	01/31/2023	10/25/2035	65	
16678R-CL-9	Chevy Chase Funding LLC Mortga CCMFC 2004-BA A1		1.A FM	444,930	495,610	492,750	461,239		(1,206)			4.486	7.408	MON	371	22,237	08/29/2016	10/25/2035	42	
16678R-CV-7	Chevy Chase Funding LLC Mortga CCMFC 2005-1A B1		1.A FM	49,746	140,131	115,100	51,269		(4,361)			4.216	38.435	MON	98	2,845	01/31/2023	01/25/2036	89	
16678R-DM-6	Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1		1.A FM	179,208	578,090	407,300	202,238		3,950			4.216	18.868	MON	406	10,142	01/31/2023	05/25/2036	1	
16678R-DV-6	Chevy Chase Funding LLC Mortga CCMFC 2005-3A B1		1.A FM	143,422	626,981	493,117	182,557		8,832			4.226	27.535	MON	442	19,872	01/31/2023	07/25/2036	238	
16678R-ED-5	Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1		1.A FM	272,483	371,252	339,097	262,525		(1,874)			4.246	15.070	MON	263	12,715	07/31/2024	06/25/2036	36	
16678R-FC-6	Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2		1.A FM	1,731,529	1,992,515	1,776,565	1,719,295		(12,234)			4.046	5.787	MON	1,344	59,712	12/22/2023	12/25/2046	416	
16678W-AB-2	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A2		1.A FM	334,966	379,049	285,107	352,367		3,635			4.026	3.010	MON	254	8,470	08/10/2022	04/25/2047	134	
16678Y-AA-0	Chevy Chase Funding LLC Mortga CCMFC 2006-3A A1		1.A FM	3,061,764	3,634,385	3,918,845	4,923,938		390,503			3.976	5.221	MON	2,409	100,986	11/02/2016	08/25/2047		
170257-AG-4	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A3		1.A FM	74,304	102,494	26,683	26,683	(2,336)	1,862			6.500	12.840	MON	2,960		05/05/2016	11/25/2036	3,506	
170257-AH-2	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4		1.A FM	691,453	2,240,536	583,288	546,261		(75,212)			6.500	8.581	MON	12,136	64,701	05/05/2016	11/25/2036		
17025R-AA-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1		1.A FM	1,004,233	1,084,591	995,777	1,007,215		(3,953)			4.530	5.944	MON	4,094	51,673	03/31/2022	09/25/2047	158	
17292B-AK-2	Citigroup Mortgage Loan Trust CMLTI 2025-2 A10	CF	1.A	19,454,710	19,299,498	19,586,498	19,429,072		(25,638)			6.000	5.470	MON	96,497	868,477	03/11/2025	02/25/2055	51,730	
17292B-CC-8	Citigroup Mortgage Loan Trust CMLTI 2025-2 B1		1.D FE	4,571,127	4,380,950	4,542,755	4,567,186		(3,942)			6.310	5.508	MON	4,607	69,284	10/20/2025	02/25/2055	50,032	
17292B-CG-9	Citigroup Mortgage Loan Trust CMLTI 2025-2 B2		1.G FE	2,005,910	1,953,680	1,993,938	2,004,502		(1,408)			6.310	5.729	MON	2,055	30,897	10/20/2025	02/25/2055	62,490	
172973-4L-0	Citicorp Mortgage Securities R CMSI 2005-8 B1		1.A FM	65,612	904,999	177,109						5.058	0.000	MON	3,814	4,444	01/31/2023	11/25/2035	16,804	
17306S-AC-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A		1.A FM	1,117,811	1,200,556	1,176,964	1,165,164		28,939			4.711	8.213	MON	4,713	57,236	05/02/2024	06/25/2036	78	
17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1		1.A FM	831,963	881,457	850,390	839,272		(4,250)			6.010	7.197	MON	4,415	52,447	02/28/2024	10/25/2035	1,409	
17307G-3F-3	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 3A1		1.B FM	94,600	100,861	98,655	96,117		899			6.010	6.898	MON	505	5,468	01/17/2018	03/25/2036	9	
17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2		1.A FM	152,142	170,995	172,554	176,288		4,677			5.367	4.938	MON	765	9,208	04/02/2020	03/25/2036	2,739	
17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1		1.A FM	349,910	402,256	390,759	364,458		(6,572)			5.500	8.416	MON	1,844	21,898	12/26/2012	11/25/2035	6,934	
17307G-T4-0	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A		1.A FM	541,794	913,086	578,813	374,704		(17,981)			4.923	20.668	MON	3,746	47,066	07/24/2012	12/25/2035	1,931	
17307G-TH-1	Citigroup Mortgage Loan Trust CMLTI 2005-3 2A2		1.A FM	263,642	283,594	279,813	274,532		4,578			5.395	7.938	MON	1,275	16,577	07/14/2023	08/25/2035	812	
17307G-VM-7	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B		1.A FM	12,342,644	12,730,176	12,719,167	12,175,233		(9,682)			6.050	5.172	MON	64,181	363,841	06/05/2025	08/25/2035	76	
17307G-W5-3	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A		1.A FM	9,920	10,028	10,083	10,028		17			6.010	2.983	MON	50	671	06/18/2020	05/25/2035	345	
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3		1.A FM	4,265,780	5,204,508	4,694,456	4,412,427		77,994			5.500	6.446	MON	23,854	260,696	12/14/2023	08/25/2035		
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5		1.A FM	478,157	583,526	556,071	536,887		3,320			5.500	6.927	MON	2,674	28,556	12/31/2011	08/25/2035		
173097-AH-9	Citigroup Mortgage Loan Trust CMLTI 2009-12 4A2		1.A FM	88,694	110,867	93,736	89,757		3,566			5.500	5.892	MON	508	6,416	01/31/2023	11/25/2035	6,079	
173097-AK-2	Citigroup Mortgage Loan Trust CMLTI 2009-12 5A2		1.A FM	338,694	648,113	291,111	261,814		(29,553)			4.415	8.039	MON	2,385	36,850	03/01/2023	07/25/2037	1,699	
17309A-AC-3	CitiMortgage Alternative Loan CMALT 2006-A1 1A3		1.A FM	185,046	227,309	214,312	198,107		2,777			5.750	8.117	MON	1,089	13,070	03/01/2012	04/25/2036	2	
17309B-AB-3	Citigroup Mortgage Loan Trust CMLTI 2006-WF2 A2C		1.A FM	1,301,644	3,248,129	1,173,060	1,098,470		(68,469)			6.352	7.086	MON	17,193	50,878	11/09/2022	05/25/2036	17,008	
17309F-AD-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A2A		1.A FM	661,234	1,201,516	636,277	651,394		(9,839)			6.500	4.876	MON	6,508	13,732	10/30/2025	07/25/2036		
17309F-AH-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A5A		1.A FM	214,821	223,512	224,092	225,165		6,738			4.872	8.169	MON	907	11,206	06/13/2024	07/25/2036	2	
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10		1.B FM	2,325,788	2,706,109	2,521,505	2,378,569		31,526			6.000	6.982	MON	13,531	161,251	03/30/2023	07/25/2036	180	
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10		2.B FM	494,858	563,681	525,228	504,937		6,507			6.000	6.592	MON	2,818	33,589	06/13/2024	07/25/2036	123	
17309R-AG-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR6 2A1		1.A FM	129,383	141,116	135,353	136,792		1,270			3.986	4.341	MON	94	3,482	06/27/2017	09/25/2036	920	
17309V-AA-1	CitiMortgage Alternative Loan CMALT 2006-A4 1A1		1.C FM	860,806	964,479	868,161	859,856		160			6.000	6.182	MON	4,822	57,532	01/24/2017	09/25/2036	6	
17309Y-AE-7	Citigroup Mortgage Loan Trust CMLTI 2006-FX1 A5		1.A FM	928,910	1,447,392	833,034	868,179		(23,635)			7.755	5.174	MON	9,354	34,686	06/28/2023	10/25/2036	2,667	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
173105-AH-0	Citicorp Mortgage Securities T CMSI 2007-1 1A8		1.A FM	663,645	733,666	684,551	672,597		6,503			6.000	6.817	MON	3,668	42,277	10/23/2012	01/25/2037	24,176	
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A		1.A FM	678,505	969,293	869,715	711,381		28,240			5.356	6.782	MON	4,326	55,483	01/31/2023	11/25/2036	30,305	
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A		4.B FM	266,737	302,324	271,265	276,012		10,235			5.356	1.713	MON	1,349	17,305	07/31/2024	11/25/2036	44,437	
17311C-AE-1	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1 M2		1.A FM	2,948,058	3,067,219	3,029,831	2,996,037		14,636			4.266	5.420	MON	2,181	144,597	11/30/2022	01/25/2037	26,318	
17311L-AB-7	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A2A		1.A FM	1,938,785	2,156,751	2,027,410	2,120,616		60,605			4.955	9.742	MON	8,906	108,461	03/01/2023	04/25/2037	23,355	
17311W-AA-5	Citigroup Mortgage Loan Trust CMLTI 2007-AR4 1A1A		4.C FM	143,353	147,634	130,308	152,903		5,692			4.607	4.050	MON	567	6,377	06/11/2021	03/25/2037	3	
17311Y-AA-1	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A1		1.A FM	76,939	218,655	79,328	75,526		(1,413)			3.267	6.896	MON	595	1,581	05/22/2025	03/25/2037	8,311	
17311Y-AE-3	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5		1.A FM	2,509,289	7,028,233	2,549,818	2,492,649		(16,640)			3.267	6.450	MON	19,137	21,715	09/05/2025	03/25/2037	192,102	
17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9		1.A FM	1,219,008	1,312,669	1,198,498	1,167,289		6,430			6.000	7.300	MON	6,563	78,760	11/03/2011	06/25/2037	98	
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A		1.A FM	2,132,219	2,262,742	2,052,948	2,323,769		41,920			4.093	3.960	MON	7,718	91,660	10/20/2020	10/25/2046		
17312V-AW-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 2A5		6. *	796,235		1,023,757	802,728	26,880	19,081			2.804	20.594	MON	3,242	160,472	07/31/2024	05/25/2037	10,903	
17313F-AR-3	Citigroup Mortgage Loan Trust CMLTI 2007-AR8 2A1A		5.B FM	961,373	1,054,715	948,796	995,130		8,194			5.019	5.284	MON	4,412	54,309	08/10/2022	07/25/2037	1,927	
17313R-AA-4	Citigroup Mortgage Loan Trust CMLTI 2007-11 1A1		1.A FM	202,750	247,694	244,957	206,316		633			6.000	9.195	MON	1,238	14,850	07/24/2012	05/25/2036	39	
17314U-AJ-7	Citigroup Mortgage Loan Trust CMLTI 2009-1 2A2		1.A FM	2,274,323	3,125,337	1,637,481	1,696,123		(176,286)			4.994	4.315	MON	13,006	164,901	10/28/2015	06/25/2037	64,534	
17315G-AK-4	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2		1.A FM	752,090	973,435	677,627	599,194		(81,172)			6.215	12.405	MON	5,041	63,685	03/01/2023	01/25/2037	30	
17315J-BK-7	Citigroup Mortgage Loan Trust CMLTI 2009-6 16A2		1.A FM	232,993	282,669	257,829	236,842		1,838			6.000	8.643	MON	1,413	16,845	07/14/2023	03/25/2036	5,731	
17315X-AV-3	Citigroup Mortgage Loan Trust CMLTI 2009-9 8A2		1.A FM	3,798,762	6,710,608	3,693,449	3,726,805		(71,957)			6.000	6.266	MON	33,553	100,330	09/22/2025	11/25/2036	49,562	
17316A-AB-6	Citigroup Mortgage Loan Trust CMLTI 2009-10 1A2		4.B FM	1,150,239	1,191,958	1,126,818	1,177,958		(9,005)			5.447	5.211	MON	5,411	73,755	03/03/2017	09/25/2033	886	
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2		1.A FM	393,066	456,861	419,671	397,540		1,839			5.750	7.853	MON	2,189	25,962	02/28/2024	12/25/2036	46,908	
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2		4.B FM	288,594	307,650	282,607	290,612		661			5.750	5.930	MON	1,474	17,483	11/30/2016	12/25/2036	4,974	
17318D-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-2 1A2		1.A FM	393,902	410,850	393,621	409,832		(2,259)			5.385	4.980	MON	1,844	24,472	02/24/2017	10/25/2035	27,095	
17318V-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-9 1A2		1.A FM	667,581	745,060	704,194	719,487		21,675			4.955	10.510	MON	3,077	37,471	06/28/2023	04/25/2037	6,460	
17319B-AB-1	Citigroup Mortgage Loan Trust CMLTI 2012-6 1A2		1.A FM	961,789	1,211,702	1,145,241	1,183,710		34,533			4.955	10.064	MON	5,004	60,939	10/15/2015	04/25/2037	1,122	
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2		1.A FM	215,243	229,899	214,907	221,436		(2,212)			4.970	5.221	MON	952	11,514	10/28/2015	11/25/2035	621	
17319G-AJ-3	Citigroup Mortgage Loan Trust CMLTI 2012-4 3A2		1.A FM	1,039,887	1,156,692	1,093,271	1,046,566		7,329			5.356	8.041	MON	5,163	62,706	02/28/2024	03/25/2036	61	
17319N-AR-0	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2		1.A FM	399,046	454,787	408,043	400,093		838			4.223	6.541	MON	1,600	19,890	08/08/2024	10/25/2036	423	
17319T-AB-2	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2		2.B FM	734,602	726,126	687,118	739,552		(4,227)			5.978	4.501	MON	3,617	46,214	11/12/2019	10/25/2035	1	
17321H-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2		1.A FM	2,057,026	2,198,611	2,096,639	2,140,880		(18,874)			4.096	5.522	MON	1,515	122,570	10/28/2015	11/25/2035		
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2		1.A FM	4,040,100	4,218,157	3,866,875	3,976,245		(20,181)			4.728	5.327	MON	16,618	209,752	03/31/2022	03/25/2035	5	
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2		3.B FM	723,486	838,080	761,894	748,228		2,864			7.791	9.191	MON	5,442	40,638	11/30/2022	02/20/2036	5,105	
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2		4.B FM	746,900	838,080	761,894	757,834		2,692			7.791	8.619	MON	5,442	40,638	02/28/2024	02/20/2036	7,547	
17322N-AH-7	Citigroup Mortgage Loan Trust CMLTI 2014-J1 A10		1.A FE	157		65,163	157					0.138	0.000	MON		20,579	01/31/2023	06/25/2044		
17323X-AL-5	Citigroup Mortgage Loan Trust CMLTI 2015-5 4A2		1.A FM	3,153,166	3,224,715	3,049,463	3,185,638		(26,749)			5.186	4.713	MON	13,936	180,510	08/03/2017	04/20/2035	8,719	
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2		1.A FM	1,478,902	1,620,463	1,503,422	1,484,863		5,319			4.096	6.876	MON	1,106	71,450	11/27/2024	01/25/2036	4	
17328P-CB-7	Citigroup Mortgage Loan Trust CMLTI 2020-EXP2 B3W		1.G	1,292,007	1,260,454	1,150,536	1,279,430		(4,994)			4.032	3.528	MON	4,235	51,503	12/22/2021	08/25/2050	32,134	
178779-CR-3	Cityscape Home Equity Loan Tru CITYH 1997-C A3		1.A FM	51,641	607,537	53,992	50,431		(186)			7.880	112.149	MON		24,012	01/31/2023	07/25/2028	9,817	
18976W-AG-6	Bear Stearns Structured Produc BSSP 2006-21N 2A2		6. FM		832,500							6.000	0.000	MON			01/31/2023	09/26/2036	7,414	
19685E-AD-3	COLT 2022-2 Mortgage Loan Trus COLT 2022-2 M1	C	1.B FE	2,738,685	3,000,000	2,609,556	2,746,514		7,918			3.950	4.736	MON	9,875	118,693	11/06/2024	02/25/2067	46,057	
19688K-AA-2	COLT 2021-HX1 Mortgage Loan Tr COLT 2021-HX1 A1	C	1.A FE	8,948,836	10,570,791	9,172,438	9,025,179		76,343			1.110	4.227	MON	9,778	68,446	05/15/2025	10/25/2066	38,304	
19688R-AC-3	COLT 2023-3 Mortgage Loan Trus COLT 2023-3 A3	C	1.C FE	1,332,143	1,312,917	1,331,904	1,333,315		1,171			7.584	6.025	MON	8,298	58,083	05/02/2025	09/25/2068	871,019	
19688T-AC-9	COLT 2024-1 Mortgage Loan Trus COLT 2024-1 A3		1.C FE	941,982	941,525	950,154	943,176		1,194			6.139	5.790	MON	4,817	33,717	05/02/2025	02/25/2069	463,766	
19688V-AC-4	COLT 2024-3 Mortgage Loan Trus COLT 2024-3 A3	C	1.C FE	8,325,507	8,210,844	8,367,338	8,326,774		1,267			6.798	5.607	MON	46,514	203,501	12/04/2025	06/25/2069	3,731,751	
19692Q-AE-2	Colt 2025-1 Mortgage Loan Trus COLT 2025-1 A3	C	1.F FE	5,481,191	5,460,288	5,541,109	5,474,081		(7,110)			6.084	5.723	MON	27,684	221,469	04/04/2025	01/25/2070	2,658,124	
20753X-AB-0	Connecticut Avenue Securities CAS 2022-R03 1M2	C	1.A	4,400,049	4,500,000	4,637,313	4,436,814		11,627			7.374	7.628	MON	5,605	357,081	11/30/2022	03/25/2042	18,423	
20754A-AB-9	Connecticut Avenue Securities CAS 2021-R03 1M2		1.A	8,195,625	9,000,000	9,069,095	8,634,366		131,696			5.524	6.906	MON	8,434	545,350	09/28/2022	12/25/2041	101,396	
20754K-AB-7	Connecticut Avenue Securities CAS 2021-R02 2M2		1.A	123,994	142,522	144,241	135,090		2,865			5.874	8.910	MON	142	9,142	01/31/2023	11/25/2041	1,400	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
20754L-AB-5	Connecticut Avenue Securities CAS 2022-R01 1M2		1.A	4,700,000	5,000,000	5,069,580	4,859,336		51,890			5.774	6.715	MON	4,894	315,646	12/08/2022	12/25/2041	14,735	
20754M-CB-1	Connecticut Avenue Securities CAS 2022-R07 1M2		1.B	1,908,698	1,890,000	1,991,744	1,901,648		(3,031)			8.524	8.285	MON	2,716	172,007	07/12/2022	06/25/2042	19,174	
222386-AA-2	Countrywide Alternative Loan T CWALN 2006-0C3 N		1.A FM	1,235,807								6.750	0.000	MON			01/31/2023	03/25/2047	8,604	
22540V-2L-5	Credit Suisse First Boston Mor CSFB 2002-HE16 M1		1.A FM	397,245	405,339	453,531	441,060		24,657			5.166	7.024	MON	349	17,552	03/16/2023	10/25/2032	2,716	
22540V-4R-0	Credit Suisse First Boston Mor CSFB 2002-AR21 1A1		6. *	55	43							0.098	0.000	MON			01/31/2023	06/25/2032	1	
22540V-BW-1	Credit Suisse First Boston Mor CSFB 2001-HE20 AIO		1.D FE		187							11.617	0.000	MON		194	01/31/2023	04/25/2032		
22540V-BY-7	Credit Suisse First Boston Mor CSFB 2001-HE20 M1		1.A FM	498,349	580,863	576,227	551,030		8,875			4.971	6.844	MON	481	29,195	08/29/2016	04/25/2032	5,318	
22540V-CR-1	Credit Suisse First Boston Mor CSFB 2001-HE22 AIO		1.D FE		35,551							11.617	0.000	MON		7,589	01/31/2023	02/25/2032		
22541I-AD-9	Credit Suisse NIMs Trust ARMT ARMTN 2006-6 A		6. FM	1,392,628								6.500	0.000	MON			01/31/2023	04/27/2036	9,403	
22541N-4X-4	Credit Suisse First Boston Mor CSFB 2003-AR12 3A1		1.A FM	31,971	35,637	35,596	34,644		465			4.566	10.257	MON	27	1,813	08/29/2016	04/25/2033	105	
22541N-B8-1	Credit Suisse First Boston Mor CSFB 2003-AR5 2X		6. *			5						0.000	0.000	MON			01/31/2023	01/25/2033		
22541N-NM-7	Credit Suisse First Boston Mor CSFB 2002-AR28 1A1		1.A FM	69,091	69,966	69,196	71,118		(316)			5.917	4.206	MON	345	4,229	10/28/2014	11/25/2032	25	
22541N-PQ-6	CSFB Mortgage-Backed Pass-Thro CSFB 2002-29 AX		1.B FE		16,887		1,400					7.000	0.000	MON		12,267	01/31/2023	10/25/2032	234,849	
22541N-R2-7	Credit Suisse First Boston Mor CSFB 2003-AR9 2X		6. *		6							0.000	0.000	MON			01/31/2023	03/25/2033		
22541Q-2J-0	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR30 CB1		1.A FM	3,838,351	4,264,837	4,004,881	4,140,945		(23,026)			5.389	5.245	MON	19,154	239,912	12/08/2016	01/25/2034	37,853	
22541Q-7L-0	Credit Suisse First Boston Mor CSFB 2004-AR2 CB1		1.A FM	2,307,516	2,581,969	2,433,364	2,307,433		(9,561)			5.856	8.664	MON	12,599	152,762	02/28/2024	03/25/2034	8,814	
22541Q-MA-7	Credit Suisse First Boston Mor CSFB 2003-19 1A4		4.C FM	276,133	301,179	291,225	266,626		(9,978)			5.250	8.330	MON	1,318	20,992	03/21/2023	07/25/2033	12,518	
22541Q-ZY-1	Credit Suisse First Boston Mor CSFB 2003-AR26 3X		6. *			2						0.000	0.000	MON			01/31/2023	11/25/2033		
22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-FIX1 A4		1.A FM	1,123,121	1,188,390	1,403,844	1,253,473		59,944			6.010	11.183	MON	5,952	42,765	07/14/2016	05/25/2035	4,651	
22541S-FK-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2X		6. *			470						0.306	0.000	MON		196	01/31/2023	05/25/2034		
22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2		1.A FM	93,790	93,790	92,462	93,790					4.857	4.077	MON	380	4,692	08/17/2017	05/25/2034	601	
22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2		1.A FM	192,500	206,381	199,811	198,317		1,811			4.896	7.198	MON	168	10,801	01/31/2023	02/25/2035	2,865	
22541S-JQ-2	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 2X		6. *			52						0.197	0.000	MON		64	01/31/2023	06/25/2034		
22541S-JR-0	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 9X		6. *			1,476						0.301	0.000	MON		338	01/31/2023	06/25/2034		
22541S-JS-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 11M1		1.A FM	10,081	10,200	10,870	10,200		5			4.946	2.715	MON	8	548	01/22/2020	06/25/2034	14,192	
22541S-LJ-5	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 7X		6. *									0.022	0.000	MON			01/31/2023	06/25/2034	20,847	
22541S-QT-8	CSFB Mortgage-Backed Trust Ser CSFB 2004-AR6 CB1X		6. *			57						0.081	0.000	MON		57	01/31/2023	10/25/2034		
22541S-UQ-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-4 3A4		1.A FM	3,042	4,056	3,939	3,042					5.500	0.000	MON		130	01/31/2023	08/25/2034	50	
22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4		1.A FM	149,249	146,827	144,381	147,581		(154)			5.750	5.443	MON	704	8,443	12/20/2004	12/25/2034	2,295	
22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1		1.A FM	4,104,324	4,229,218	4,023,734	4,137,953		242			4.996	5.491	MON	3,522	222,817	09/05/2019	09/25/2034	4,452	
22541S-XY-9	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1X		6. *			851						0.000	0.000	MON			01/31/2023	09/25/2034		
225458-2F-4	Credit Suisse First Boston Mor CSFB 2005-8 5A3		1.A FM	1,184,219	5,318,884	1,175,830	962,722		(111,683)			4.246	17.266	MON	3,797	214,893	07/31/2024	09/25/2035	2,561	
225458-2J-6	Credit Suisse First Boston Mor CSFB 2005-8 8A1		1.A FM	792,762	6,035,967	699,666	686,722		(97,059)			7.000	10.160	MON	35,210	208,769	11/27/2024	09/25/2035		
225458-5X-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-9 4A4		6. *			11,363						0.050	0.000	MON		1,720	01/31/2023	10/25/2035		
225458-LU-0	CSFB Mortgage-Backed Pass-Thro CSFB 2005-3 DB1		1.A FM	77,186	735,103	171,428	106,772		7,957			5.438	39.520	MON	3,331	86,985	01/31/2023	07/25/2035	224	
225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1		1.A FM	1,110,135	1,533,750	994,953	886,335		(45,938)			4.246	8.776	MON	1,095	73,125	09/05/2019	06/25/2035		
225458-PP-7	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A2		5.A FE		10,051							0.100	0.000	MON		1,934	01/31/2023	06/25/2035		
225458-PV-4	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A8		5.A FE		13,450							0.150	0.000	MON		2,902	01/31/2023	06/25/2035		
225458-Y2-8	Credit Suisse First Boston Mor CSFB 2005-8 3A5		5.A FM	138,582	164,026	126,233	138,322		(563)	1,173		5.196	5.019	MON	143	9,381	08/10/2022	09/25/2035	2	
22546A-AB-8	Credit Suisse NIMs Trust RAMP RAMPN 2006-RZ5 B		1.A FM		2,849,170							10.000	0.000	MON			01/31/2023	08/27/2046	11,296	
22546A-AC-6	Credit Suisse NIMs Trust RAMP RAMPN 2006-RZ5 C		1.A FM		1,250,000							10.000	0.000	MON			01/31/2023	08/27/2046	4,956	
225470-DV-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 2A1		6. FM	33,247	34,237							5.250	6.667	MON			08/29/2016	06/25/2023	19,466	
225470-EC-3	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1		1.A FM	983,124	1,325,652	921,871	843,716		(24,234)			4.546	7.502	MON	1,013	67,181	01/09/2014	11/25/2035		
225470-R2-1	CSMC Mortgage-Backed Trust 200 CSMC 2006-3 5A7		1.A FM	505,754	1,973,674	462,574	400,298		(37,196)			6.000	6.252	MON	9,868	63,509	01/31/2023	04/25/2036		
225470-RU-9	Credit Suisse First Boston Mor CSFB 2005-12 3A1		1.A FM	2,268,479	14,990,674	1,766,017	1,640,012		(246,109)			7.000	7.777	MON	87,446	401,944	11/09/2022	01/25/2036		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
225470-SD-6	Credit Suisse First Boston Mor CSFB 2005-12 DX1		6. *	4,453		12,068	4,504					6.500	0.000	MON		4,829	01/31/2023	01/25/2036		
225470-W3-3	Home Equity Mortgage Trust 200 HEMT 2006-2 1A2		1.A FM	814	8,140,000	13,025	814					5.910	0.000	MON		16,303	01/31/2023	07/25/2036	94,784	
225492-AJ-6	CSMC Series 2008-2R CSMC 2008-2R 2A3		6. FE	7,708		307,005	13,632		758			6.000	0.000	MON		38,499	09/01/2025	07/25/2037	7,392	
2254W0-EP-6	Credit Suisse First Boston Mor CSFB 2002-34 AX		6. *			27,386						6.500	0.000	MON		9,672	01/31/2023	01/25/2033		
2254W0-GA-7	Credit Suisse First Boston Mor CSFB 2003-1 1X		1.B FE			15,669						7.000	0.000	MON		10,576	01/31/2023	02/25/2033		
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1		4.A FM	3,337,706	4,369,998	3,282,078	3,311,638		(26,068)			4.771	5.721	MON	17,375	34,754	10/15/2025	03/25/2036	100	
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1		4.C FM	1,325,179	1,546,384	1,161,409	1,188,975		(60,742)			4.771	5.385	MON	6,148	75,657	03/10/2017	03/25/2036	13	
2254W0-PS-8	Credit Suisse First Boston Mor CSFB 2005-11 5X		6. *	10		1,639	10					5.250	0.000	MON		39,154	01/01/2025	02/28/2023		
22757B-AC-8	Cross 2024-H2 Mortgage Trust CROSS 2024-H2 A3		1.A	925,252	919,934	933,074	923,867		(1,385)			6.518	5.966	MON	4,997	39,974	04/21/2025	04/25/2069	491,654	
22757W-AA-6	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1A	RA	1.A	28,929,005	28,929,468	29,029,055	28,923,252		(5,753)			5.296	5.155	MON	127,675	255,351	10/31/2025	11/25/2060	1,449,349	
22757W-AB-4	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1B	M	1.A	9,967,860	9,968,000	10,009,221	9,969,035		1,175			5.436	5.688	MON	45,155	90,310	10/31/2025	11/25/2060	10,013,155	
22757W-AC-2	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A2	RA	1.A	10,072,940	10,073,000	10,114,616	10,075,587		2,647			5.586	6.025	MON	46,890	93,780	10/31/2025	11/25/2060	10,119,890	
22757W-AD-0	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A3		1.F FE	8,833,735	8,834,000	8,870,198	8,837,018		3,283			5.735	6.315	MON	42,219	84,438	10/31/2025	11/25/2060	8,876,219	
22757W-AK-4	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 M1		2.B FE	2,891,910	2,892,000	2,903,775	2,891,713		(197)			6.084	6.119	MON	14,662	29,325	10/31/2025	11/25/2060	2,906,662	
22758N-AE-7	Cross 2025-H1 Mortgage Trust CROSS 2025-H1 A3		1.B	835,458	834,285	845,781	834,862		(596)			5.988	5.736	MON	4,163	33,305	04/21/2025	02/25/2070	418,081	
22790A-AE-5	Cross 2025-H4 Mortgage Trust CROSS 2025-H4 A3		1.B	7,312,402	7,312,407	7,403,084	7,325,051		12,649			5.880	5.909	MON	35,831	250,816	05/14/2025	06/25/2070	4,069,764	
22942J-AU-7	CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX		5.B GI	255,381		246,616	209,192		(21,640)			6.500	20.268	MON	7,947	99,730	07/31/2023	07/25/2036		
22942K-AZ-3	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 5A2		6. *	24,492		333,053	12,329		(1,687)			7.070	5,589.323	MON	3,607	31,260	01/31/2023	08/25/2036	28,624	
22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1		2.C FM	360,036	453,332	345,743	341,664		(6,585)			4.546	6.906	MON	346	22,981	08/10/2022	08/25/2036	639	
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9		1.A FM	450,050	714,355	296,064	262,181		(31,100)			6.500	9.960	MON	3,869	42,562	05/17/2011	08/25/2036	13,072	
22944B-AG-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 1A7		6. *	56		567	567	(490,026)	490,031			0.000	0.000	MON			11/03/2025	08/25/2037	8,359,102	
22944B-DB-1	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 5A4		6. *	5,712		4	4	(5,707)				0.000	0.000	MON			01/01/2025	02/28/2023		
22944B-DG-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 6A4		6. *			8						0.000	0.000	MON			01/31/2023	02/28/2023		
22944P-AH-0	CSMC Trust 2013-TH1 CSMC 2013-TH1 AIOS		6. *	3,406		42,776	3,406					0.230	0.000	MON		12,600	01/31/2023	02/25/2043		
22945A-AE-9	CSMC 2017-RPL1 Trust CSMC 2017-RPL1 B1		1.D	245,930	355,000	262,648	249,135		2,323			2.974	5.236	MON	880	10,557	07/31/2024	07/25/2057	1,179	
22945A-AJ-8	CSMC 2017-RPL1 Trust CSMC 2017-RPL1 AIOS		6. *			165						0.000	0.000	MON			01/31/2023	07/25/2057		
23242G-AE-4	Alternative Loan Trust 2006-OA CWALT 2006-OA16 A2		1.A FM	1,091,761	1,169,022	1,101,958	1,098,622		1,042			4.226	5.309	MON	823	50,432	08/10/2022	10/25/2046	40	
232432-AA-2	Countrywide Home Loan Trust 20 CWLN 2006-14 N		6. FM		2,751,586							7.000	0.000	MON			01/31/2023	04/25/2037	25,325	
23244F-AD-6	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2A		6. FE	9,432		145,374	145,374	(73,910)	209,883			0.053	0.000	MON		13,198	10/01/2025	11/20/2046		
23244F-AU-8	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B		6. FE	3,773		84,309	29,352		29,352			0.000	0.000	MON		4,226	12/01/2025	11/20/2046		
232450-AA-7	Alternative Loan Trust 2006-OA CWALT 2006-OA21 A1		1.A FM	419,011	488,178	448,487	442,070		5,553			4.038	6.865	MON	548	20,982	11/03/2017	03/20/2047	1	
23323C-BZ-7	DLJ ABS Trust Series 2000-5 DLJAB 2000-5 AIO		6. *			1,043						0.160	0.000	MON		318	01/31/2023	09/25/2030		
23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A		1.A FM	236,229	250,116	244,515	239,401		(58)			4.626	5.699	MON	418	11,752	11/12/2019	11/19/2044	918	
23332U-BG-8	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR3 2A2A		1.A FM	67,871	71,687	68,311	68,082		23			4.586	5.684	MON	119	3,768	08/24/2022	07/19/2044	15	
23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A		1.A FM	157,285	160,961	160,726	159,589		1,501			4.346	5.404	MON	253	6,790	08/02/2024	02/19/2045	10,837	
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A		1.A FM	20,335	23,383	22,415	22,615		103			4.266	5.467	MON	36	979	09/24/2015	03/19/2045	176	
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A		1.C FM	13,212	14,615	14,010	14,284		43			4.266	4.961	MON	23	612	10/24/2014	03/19/2045	110	
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A		1.E FM	17,495	19,116	18,325	18,746		47			4.266	4.802	MON	29	800	11/20/2014	03/19/2045	144	
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A		1.F FM	38,043	40,687	39,003	40,030		80			4.266	4.645	MON	63	1,704	06/13/2017	03/19/2045	82	
23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3 2A1A		1.A FM	2,779,892	2,887,285	2,708,938	2,815,041		5,058			4.326	4.815	MON	4,510	128,423	11/12/2019	07/19/2045	17,715	
23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A		5.C FM	1,990,371	2,220,390	2,016,488	1,994,971		2,926			4.366	6.305	MON	3,500	92,074	08/08/2024	08/19/2045	233	
23332U-FW-9	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 2A1B		1.A FM	1,502,743	1,540,455	1,413,529	1,699,350		25,794			4.586	2.992	MON	2,551	52,996	07/25/2017	10/19/2045	70	
23332U-GM-0	DSLA Mortgage Loan Trust 2006- DSLA 2006-AR1 2A1A		1.A FM	4,685,352	5,291,979	4,653,770	4,690,798		5,446			4.970	6.038	MON	21,918	51,348	09/05/2025	04/19/2046	36,869	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
24381Y-AA-2	Deephaven Residential Mortgage DRMT 2022-3 A1		1.A	3,724,376	3,733,710	3,747,311	3,724,376					5.300	5.174	MON	16,491	32,837	10/07/2025	07/25/2067	3,451,107	
24382E-AE-7	Deephaven Residential Mortgage DRMT 2025-INV1 A3		1.F FE	5,026,345	5,026,382	5,051,447	5,027,048		703			5.391	5.646	MON	22,581	45,162	11/04/2025	11/25/2060	2,618,404	
24382E-AF-4	Deephaven Residential Mortgage DRMT 2025-INV1 M1		2.B FE	2,299,930	2,300,000	2,322,902	2,299,783		(147)			5.733	5.764	MON	10,988	21,977	11/04/2025	11/25/2060	2,310,988	
25150R-AH-8	Deutsche Alt-A Securities Mort DBALT 2006-AR6 A8		6. *	853	126,353	88,314	853					4.366	0.000	MON		4,742	01/31/2023	02/25/2037	928	
25150X-AA-0	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A1A		1.A FM	2,823,094	3,216,169	2,883,953	2,830,613		7,519			4.246	6.204	MON	2,276	31,279	09/05/2025	08/25/2047	153	
25150X-AB-8	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A2		1.A FM	1,911,259	2,315,740	1,958,252	1,915,819		4,561			4.446	6.721	MON	1,716	13,860	10/30/2025	08/25/2047	115	
25151Q-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1		1.A FM	2,444,002	2,819,388	2,497,138	2,508,998		38,410			4.156	5.904	MON	1,953	109,033	03/04/2025	08/25/2035	203	
25151Q-FZ-1	Deutsche Alt-A Securities Inc DBALT 2005-4 AX2		6. FE		18	18	18	(17,937)	17,955			0.000	0.000	MON			08/01/2025	09/25/2035		
25151Q-GR-8	Deutsche Alt-A Securities Inc DBALT 2005-AR2 3A1		1.A FM	698,556	1,042,943	790,451	654,126		(28,838)			3.762	11.953	MON	3,270	40,052	08/17/2012	10/25/2035	60,478	
25151Q-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3		1.A FM	295,054	607,853	277,608	290,293		(9,502)	1,411		5.500	7.575	MON	2,786	35,208	08/08/2024	11/25/2035	156	
25151Q-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1		1.A FM	638,384	952,583	628,275	564,926		(50,645)			3.851	7.311	MON	3,057	37,859	08/29/2016	02/25/2036		
25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6		1.A FM	7,719,871	8,601,918	8,348,867	7,876,527		73,437			4.406	6.476	MON	6,317	311,829	12/14/2023	08/25/2036	3	
25151R-AH-7	Deutsche Alt-A Securities Mort DBALT 2007-AR1 A6		6. *		78,972							4.346	0.000	MON		2,408	01/31/2023	01/25/2047	568	
25151U-AB-3	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A2		6. *		233,807							4.186	0.000	MON		6,548	01/31/2023	03/25/2037	1,320	
25151U-AF-4	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A6		6. *		35,550							4.146	0.000	MON		974	01/31/2023	03/25/2037	246	
25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A1		1.A FM	1,955,255	3,356,661	1,909,654	1,904,904		(50,351)			3.996	8.150	MON	2,236	76,768	02/05/2025	02/25/2047	2,070	
251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1		1.A FM	397,235	468,438	464,335	404,360		417			5.634	11.187	MON	2,199	28,371	11/15/2022	06/25/2034	14,265	
251563-FE-7	Deutsche Mortgage Securities I DMSI 2004-4 7AR2		1.A FM	78,367	86,474	84,242	82,317		204			4.296	7.241	MON	62	4,166	12/12/2014	06/25/2034	6,077	
26845D-AD-7	EFMT 2024-NQM1 EFMT 2024-NQM1 A3		1.B	3,695,269	3,674,599	3,729,724	3,700,951		5,682			6.217	5.543	MON	19,037	133,262	05/19/2025	11/25/2069	1,554,178	
26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3	C	1.B	4,788,130	4,780,508	4,840,492	4,781,222		(6,908)			6.023	5.833	MON	23,994	217,867	04/04/2025	01/25/2070	1,187,337	
26846V-AE-4	EFMT 2025-CES1 EFMT 2025-CES1 A3		1.D	839,987	840,000	861,202	838,256		(1,731)			6.221	6.222	MON	4,355	43,547	02/12/2025	01/25/2060	844,355	
26846V-AF-1	EFMT 2025-CES1 EFMT 2025-CES1 M1		1.F	7,636,790	7,636,800	7,839,176	7,620,288		(16,502)			6.520	6.524	MON	41,493	414,933	02/12/2025	01/25/2060	7,678,293	
26846X-AD-2	EFMT 2025-INV1 EFMT 2025-INV1 M1	C	2.A FE	5,238,105	5,250,000	5,366,111	5,236,045		(2,060)			6.489	6.511	MON	28,389	227,115	04/07/2025	03/25/2070	5,278,389	
281914-AC-5	EFMT 2025-INV2 EFMT 2025-INV2 A3	C	1.C	5,109,640	5,109,690	5,168,040	5,119,553		9,913			5.792	5.558	MON	24,663	197,302	04/28/2025	05/26/2070	3,101,595	
281914-AD-3	EFMT 2025-INV2 EFMT 2025-INV2 M1		1.F	3,939,538	3,888,000	3,973,686	3,937,482		(2,056)			6.430	5.934	MON	20,833	115,038	09/05/2025	05/26/2070	1,400,253	
294751-BX-9	Equity One Mortgage Pass-Throu EQABS 2003-1 M1		1.A FM	1,813	1,869	1,879	1,862		3			4.860	5.056	MON	8	83	11/20/2014	08/25/2033	1,767	
294751-EZ-1	Equity One Mortgage Pass-Throu EQABS 2004-3 M1		1.A FM	186,518	191,287	182,833	187,201		483			3.719	4.090	MON	593	5,581	08/29/2016	07/25/2034	9,972	
302460-AN-3	FBR Securitization Trust 2005- FBRSI 2005-2 M7		6. FM		16,000,000	10						5.721	0.000	MON			01/31/2023	09/25/2035	159,632	
302460-AP-8	FBR Securitization Trust 2005- FBRSI 2005-2 M8		6. FM		5,000,000	3						5.871	0.000	MON			01/31/2023	09/25/2035	49,885	
302460-BK-8	FBR Securitization Trust FBRSI 2005-3 M8		6. FM		3,200,000	2						6.096	0.000	MON			01/31/2023	10/25/2035	32,005	
302460-BL-6	FBR Securitization Trust FBRSI 2005-3 M9		6. FM		1,500,000	1						6.621	0.000	MON			01/31/2023	10/25/2035	15,002	
302460-BZ-5	FBR Securitization Trust 2005- FBRSI 2005-4 M5		6. FM		2,321,619	2						4.896	0.000	MON			01/31/2023	10/25/2035	23,053	
302460-CA-9	FBR Securitization Trust 2005- FBRSI 2005-4 M6		6. FM		1,180,055	1						4.941	0.000	MON			01/31/2023	10/25/2035	11,718	
302460-CB-7	FBR Securitization Trust 2005- FBRSI 2005-4 M7		6. FM		6,432,000	4						6.846	0.000	MON			01/31/2023	10/25/2035	63,868	
302460-CC-5	FBR Securitization Trust 2005- FBRSI 2005-4 M8		6. FM		3,353,000	2						6.846	0.000	MON			01/31/2023	10/25/2035	33,294	
302460-CV-3	FBR Securitization Trust FBRSI 2005-5 M7		6. FM		3,500,000	2						6.846	0.000	MON			01/31/2023	11/25/2035	35,211	
302460-DA-8	FBR Securitization Trust FBRSI 2005-5 M12		6. FM		1,549,187	1						7.221	0.000	MON			01/31/2023	11/25/2035	15,585	
31392G-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M		1.A FM	295,307	565,117	360,161	13,777		2,138			2.288	8,888.000	MON	1,078	13,392	11/30/2011	12/25/2042	2	
31573C-AC-9	Ellington Financial Mortgage T EFMT 2022-1 A3		1.B	6,034,600	8,440,000	6,319,783	6,080,682		46,082			3.253	5.905	MON	22,879	160,156	05/13/2025	01/25/2067	18,681	
31575L-AC-7	Fidelis Mortgage Trust 2025-RT FIDL 2025-RTL1 A1		1.G FE	15,946,576	15,887,000	16,088,234	15,926,455		(20,121)			5.880	5.738	MON	15,569	622,770	05/01/2025	02/27/2040	15,964,846	
316599-AF-6	Fieldstone Mortgage Investment FMIC 2006-3 M1		6. FM		28,915,000	19						4.236	0.000	MON			01/31/2023	11/25/2036	293,305	
316599-AG-4	Fieldstone Mortgage Investment FMIC 2006-3 M2		6. FM		8,300,000	5						4.296	0.000	MON			01/31/2023	11/25/2036	84,193	
316599-AL-3	Fieldstone Mortgage Investment FMIC 2006-3 M6		6. FM		4,700,000	3						4.521	0.000	MON			01/31/2023	11/25/2036	47,675	
31659E-AE-8	Fieldstone Mortgage Investment FMIC 2006-2 M1		6. FM		4,300,000	3						4.311	0.000	MON			01/31/2023	07/25/2036	43,845	
31659E-AN-8	Fieldstone Mortgage Investment FMIC 2006-2 M9		6. FM		2,000,000	1						6.696	0.000	MON			01/31/2023	07/25/2036	20,393	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31659T-BU-8	Fieldstone Mortgage Investment FMIC 2004-3 M7		6. FM		1,972,596	74,737						7.071	0.000	MON			01/31/2023	08/25/2034	20,138	
31659T-CF-0	Fieldstone Mortgage Investment FMIC 2004-4 M5		6. FM		6,295,000	4						6.546	0.000	MON			01/31/2023	10/25/2035	62,112	
31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6		1.A FM	696,550	1,005,476	858,332	786,250		35,154			5.016	9.566	MON	841	6,284	07/31/2024	03/25/2035	6,447	
31659T-DH-5	Fieldstone Mortgage Investment FMIC 2005-1 M8		6. FM		2,000,000	1						5.871	0.000	MON			01/31/2023	03/25/2035	20,225	
31659T-DJ-1	Fieldstone Mortgage Investment FMIC 2005-1 M9		6. FM		7,500,000	5						6.846	0.000	MON			01/31/2023	03/25/2035	75,844	
31659T-DY-8	Fieldstone Mortgage Investment FMIC 2005-2 M5		6. FM		8,433,000	84						4.806	0.000	MON			01/31/2023	12/25/2035	83,067	
31659T-DZ-5	Fieldstone Mortgage Investment FMIC 2005-2 M6		6. FM		6,983,000	70						4.926	0.000	MON			01/31/2023	12/25/2035	68,784	
31659T-EL-5	Fieldstone Mortgage Investment FMIC 2005-3 M3		1.A FM		20,000,000	13						4.566	0.000	MON	15,221		01/31/2023	02/25/2036		
31659T-FG-5	Fieldstone Mortgage Investment FMIC 2006-1 M7		6. FM		4,529,000	3						5.496	0.000	MON			01/31/2023	05/25/2036	45,692	
31659T-FJ-9	Fieldstone Mortgage Investment FMIC 2006-1 M9		6. FM		2,000,000	1						7.296	0.000	MON			01/31/2023	05/25/2036	20,178	
31659X-AA-4	Fieldstone Mortgage Investment FMIC 2006-S1 A		1.A FM	450,671	46,528,812	485,877	262,368		(58,779)			4.286	17.907	MON	33,239	11,841	07/31/2024	01/25/2037	6,020	
31659Y-AA-2	Fieldstone Mortgage Investment FMIC 2007-1 1A		1.A FM	6,754,656	7,774,696	6,809,799	7,161,839		103,258			4.104	3.925	MON	5,318	70,689	09/29/2021	04/25/2047	49,585	
31684K-AB-9	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 B	C	1.D FE	16,541,797	16,541,896	16,752,072	16,535,280		(6,517)			5.925	5.805	MON	16,335	735,081	03/20/2025	03/25/2055	91,314	
31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C	C	1.G FE	7,884,629	7,884,672	7,984,491	7,881,474		(3,156)			6.025	5.904	MON	7,918	356,289	03/20/2025	03/25/2055	43,528	
31684L-AD-3	FIGRE Trust 2025-HE3 FIGRE 2025-HE3 D		1.A	2,528,393	2,450,000	2,508,890	2,524,903		(3,490)			6.769	6.226	MON	13,820	58,044	09/24/2025	05/25/2055	44,821	
31684R-AC-2	FIGRE Trust 2025-HE7 FIGRE 2025-HE7 C		1.G FE	14,590,445	14,651,467	14,651,327	14,618,964		28,519			5.350	5.346	MON	13,064	65,321	11/10/2025	11/25/2055	51,749	
31684R-AD-0	FIGRE Trust 2025-HE7 FIGRE 2025-HE7 D		2.C FE	10,811,173	10,832,000	10,867,625	10,835,484		24,310			6.200	6.205	MON	11,193	55,965	11/10/2025	11/25/2055	185,841	
316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A	C	1.A FE	24,729,475	24,730,234	25,244,932	24,717,653		(11,822)			5.758	5.631	MON	118,664	949,311	04/25/2025	06/25/2055	30,758	
316922-AB-9	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 B		1.D FE	2,029,836	2,029,844	2,069,027	2,028,940		(897)			5.909	5.779	MON	9,995	79,962	04/25/2025	06/25/2055	3,771	
316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C		1.G FE	2,537,290	2,537,305	2,593,565	2,536,133		(1,157)			6.109	5.977	MON	12,917	103,336	04/25/2025	06/25/2055	4,714	
31739D-AA-2	Finance of America Structured A1		1.A FE	188,457,942	199,262,747	198,141,894	204,059,736		11,299,727			4.500	7.079	MON	149,447	8,777,172	09/25/2025	08/25/2073	338,069,833	
32027L-AF-2	First Franklin Mortgage Loan T FFML 2006-FF14 A6		1.A FM	1,325,760	1,984,530	1,630,996	1,451,944		49,659			4.156	8.531	MON	1,375	66,938	07/31/2024	10/25/2036	94,081	
32027N-GD-7	FFMLT Trust 2004-FF3 FFML 2004-FF1 M2		1.A FM	109,185	114,675	114,275	111,217		565			5.556	5.432	MON	106	4,277	08/29/2016	11/25/2034	16,053	
32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1		1.A FM	3,014,028	3,123,856	3,018,140	3,016,552		2,525			4.566	4.832	MON	2,377	27,480	10/15/2025	08/25/2034	8,944	
32027N-NC-1	First Franklin Mortgage Loan T FFML 2004-FF11 M6		1.A FM	62,593	166,426	137,481	76,042		5,139			5.721	21.089	MON	159	6,878	11/25/2025	01/25/2035	162,619	
32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3		1.A FM	1,278,171	1,297,430	1,287,973	1,286,311		757			5.271	5.644	MON	1,140	66,696	01/09/2018	10/25/2034	2	
32027N-VG-3	First Franklin Mortgage Loan T FFML 2005-FFH3 M5		1.A FM	868,659	1,198,215	1,104,200	904,279		24,939			5.016	11.099	MON	1,002	43,732	07/31/2024	09/25/2035	371	
32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1		1.A FM	2,751,399	4,565,628	3,903,157	2,956,797		84,357			4.221	10.368	MON	3,212	172,819	11/25/2025	08/25/2036	14	
32029A-AE-7	First Franklin Mortgage Loan T FFML 2006-FF18 A2D		1.A FM	172,498	188,591	176,661	173,518		1,057			4.266	5.181	MON	134	6,983	07/31/2024	12/25/2037	14,877	
32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1		1.A FM	5,447,157	10,525,908	5,699,982	5,383,957		(63,201)			4.126	6.825	MON	7,239	119,823	05/22/2025	03/25/2037	7,189	
32051G-2V-6	First Horizon Alternative Mort FHAMS 2006-FA2 1A1		1.A FM	858,456	3,197,849	862,343	839,556		(18,900)			4.346	6.155	MON	2,336	24,448	10/30/2025	05/25/2036	43,255	
32051G-2Y-0	First Horizon Alternative Mort FHAMS 2006-FA2 1A4		6. *	6,782		235,892	7,822					5.500	0.000	MON		27,352	01/31/2023	05/25/2036		
32051G-A8-8	First Horizon Alternative Mort FHAMS 2005-AA10 2A1		1.A FM	5,149	6,687	5,130	5,149					5.395	0.000	MON		214	01/31/2023	12/25/2035	166	
32051G-BU-8	First Horizon Alternative Mort FHAMS 2004-AA5 2A2		6. *			130						0.125	0.000	MON		137	01/31/2023	12/25/2034		
32051G-J5-5	First Horizon Asset Securities FHASI 2005-AR6 2A1B		1.A FM	521,479	613,159	324,155	232,297		(71,033)			4.815	18.600	MON	2,460	29,188	06/08/2015	01/25/2036	435	
32051G-PW-9	First Horizon Alternative Mort FHAMS 2005-AA6 1A1		1.A FM	367,771	383,080	341,193	349,237		(5,646)			4.906	5.799	MON	1,566	19,250	04/07/2020	08/25/2035	991	
32051G-T2-1	First Horizon Alternative Mort FHAMS 2006-FA1 1A7		1.A FM	597,845	1,317,938	481,521	469,159		(53,760)			5.750	8.437	MON	6,315	70,437	06/28/2023	04/25/2036	28,108	
32051G-YL-3	First Horizon Alternative Mort FHAMS 2005-FA8 1A6		1.A FM	740,530	2,014,179	740,530	740,530		(59,329)	46,403		4.496	10.150	MON	1,522	100,771	08/04/2023	11/25/2035	2,009	
32052D-AD-1	First Horizon Mortgage Pass-Th FHASI 2007-2 1A4		1.A FM	1,277,721	1,619,211	500,510	355,405		(104,017)			5.750	14.898	MON	7,759	67,841	05/01/2025	05/25/2037	348	
32052D-AC-5	First Horizon Alternative Mort FHAMS 2006-FA8 1A3		1.A FM	499,014	2,075,198	548,457	386,821		(51,478)			4.346	17.471	MON	1,516	98,057	07/31/2024	02/25/2037	14,041	
32052E-AA-7	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1		1.A FM	391,896	515,411	250,234	267,832		(28,887)			3.725	5.505	MON	1,600	20,823	04/18/2012	11/25/2036	3,954	
32052N-AC-3	First Horizon Alternative Mort FHAMS 2006-AA4 2A1		1.A FM	3,304,283	6,601,709	2,556,664	2,070,198		(389,177)			4.631	13.194	MON	25,477	344,906	02/15/2023	07/25/2036	61,223	
32052Q-AA-0	First Horizon Alternative Mort FHAMS 2006-AA5 A1		1.A FM	40,483	72,291	53,374	35,096		(1,428)			4.991	18.571	MON	301	3,672	01/31/2023	09/25/2036	2,211	
32053E-AA-6	First Horizon Mortgage Pass-Th FHASI 2007-AR1 1A1		1.A FM	517,147	1,090,720	447,857	282,414		(64,018)			5.185	24.689	MON	4,713	49,055	05/29/2014	05/25/2037	84	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
32055G-AF-8	First Horizon Mortgage Pass-Th FHASI 2007-AR2 3A1		1.A FM	11,637	11,637							0.000	0.000	MON			01/31/2023	07/25/2037	102	
32113J-AG-0	First NLC Trust 2005-1 FNLC 2005-1 M6		6. FM	939,556	939,556	1						4.761	0.000	MON			01/31/2023	05/25/2035	9,576	
32113J-AL-9	First NLC Trust 2005-1 FNLC 2005-1 M10		6. FM	3,002,143	3,002,143	2						5.796	0.000	MON			01/31/2023	05/25/2035	30,597	
32113J-AM-7	First NLC Trust 2005-1 FNLC 2005-1 M11		6. FM	3,203,467	3,203,467	2						5.826	0.000	MON			01/31/2023	05/25/2035	32,648	
32113J-AP-0	First NLC Trust 2005-1 FNLC 2005-1 M13		6. FM	3,014,021	3,014,021	2						6.546	0.000	MON			01/31/2023	05/25/2035	30,718	
35564K-B3-2	Freddie Mac STACR REMIC Trust STACR 2022-HQA2 M1B	C	1.A	9,407,688	9,400,000	9,845,623	9,404,082		(1,567)			7.874	7.771	MON	12,491	793,555	09/07/2022	07/25/2042	85,822	
35564K-H4-4	Freddie Mac STACR REMIC Trust STACR 2022-DNA6 M1B	CF	1.A	132,653,916	130,000,000	135,862,181	131,795,348		(565,133)			7.574	6.994	MON	164,107	10,579,280	06/18/2024	09/25/2042	1,202,402	
35564K-HE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2		1.A	7,020,282	7,125,083	7,167,125	7,103,837		20,923			5.524	5.988	MON	6,677	431,740	05/17/2023	01/25/2034	525,445	
35564K-KY-4	Freddie Mac STACR REMIC Trust STACR 2021-DNA6 M2	C	1.A	4,359,720	4,639,915	4,665,812	4,552,884		30,012			5.374	6.519	MON	4,232	274,096	10/07/2022	10/25/2041	75,709	
35564K-L4-9	Freddie Mac STACR REMIC Trust STACR 2022-DNA7 M1B	CF	1.A	60,764,839	58,000,000	62,008,629	60,194,805		(570,034)			8.874	7.212	MON	85,784	4,703,503	04/22/2025	03/25/2052	754,779	
35564K-PV-5	Freddie Mac STACR REMIC Trust STACR 2022-DNA1 M1B	CF	1.A	19,055,168	20,255,000	20,481,886	19,594,417		155,779			5.724	6.495	MON	19,657	1,169,132	04/22/2025	01/25/2042	226,116	
35564K-RF-8	Freddie Mac STACR REMIC Trust STACR 2022-DNA2 M1B	CF	1.A	4,264,013	4,560,000	4,644,473	4,403,465		46,028			6.274	7.327	MON	4,768	310,985	12/06/2022	02/25/2042	9,636	
35564K-UX-5	Freddie Mac STACR REMIC Trust STACR 2022-DNA3 M1B	CF	1.A	14,961,194	15,605,000	16,028,131	15,222,250		80,211			6.774	7.316	MON	17,619	1,143,347	10/12/2022	04/25/2042	160,436	
35564K-YP-8	Freddie Mac Structured Agency STACR 2022-DNA5 M1B	CF	1.A	8,760,625	8,750,000	9,213,775	8,762,032		(3,935)			8.374	8.261	MON	12,212	783,039	09/30/2022	06/25/2042	425,365	
35729P-EE-6	Fremont Home Loan Trust 2004-2 FHLT 2004-2 M2		1.A FM	1,114	1,198	5,025	1,132		7			4.776	4.321	MON	1	34	10/22/2013	07/25/2034	8	
35729P-FR-6	Fremont Home Loan Trust 2004-3 FHLT 2004-3 M6		6. FM	299	47,492	297	297					5.946	0.000	MON			01/31/2023	11/25/2034	22,970	
35729P-HP-8	Fremont Home Loan Trust 2005-A FHLT 2005-A M4		1.A FM	2,196,924	2,503,617	2,283,351	2,227,460		30,535			4.866	6.230	MON	2,031	27,200	06/25/2025	01/25/2035	21,786	
35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5		5.A FM	288,877	796,789	643,746	399,355		42,016			4.896	14.726	MON	650	18,818	09/25/2025	01/25/2035	6,389	
35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1		1.A FM	145,370	257,438	146,776	144,287		(813)			4.126	7.513	MON	177	4,760	07/31/2024	11/25/2036	7	
35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1		1.A FM		80,248							4.191	0.000	MON			01/31/2023	11/25/2036	591	
357523-AR-0	Fremont NIM Trust 2005-C FRENT 2005-C NOTE		6. FM		493,601							5.584	0.000	MON			01/31/2023	07/25/2035	4,558	
36157R-HX-6	GE Mortgage Services LLC GECMS 1998-HE2 B1		6. *	57	57							6.905	0.000	MON			01/31/2023	09/25/2028		
36167C-AA-4	GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1		1.A	15,356	18,501	18,172	16,633		447			2.650	9.929	MON	41	490	01/31/2023	10/25/2068	6	
36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1	C	1.A	97,554,142	100,739,703	101,385,656	99,878,818		780,211			5.710	6.745	MON	479,353	5,732,298	10/14/2022	08/25/2067	23,795	
36168X-AG-4	GCAT 2022-CM1 Trust GCAT 2022-HX1 M1	C	1.C	1,420,393	1,759,000	1,528,000	1,426,881		6,488			3.989	5.771	MON	5,847	40,904	05/14/2025	12/27/2066	34,994	
36173Q-AA-5	GCAT 2025-INV2 Trust GCAT 2025-INV2 A1	CF	1.A	35,327,675	35,311,121	36,083,552	35,320,114		(7,561)			6.000	5.912	MON	176,556	1,235,889	06/06/2025	05/25/2055	6,540	
36185M-BJ-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR6 2A1		1.A FM	4,074,290	5,526,616	3,877,401	4,055,817		(25,202)	315,514		3.765	5.856	MON	17,340	211,204	07/14/2023	11/19/2035	227,455	
36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1		1.A FM	3,966,857	4,822,732	3,270,418	3,966,857		(64,316)	28,685		3.556	3.587	MON		172,372	10/14/2020	05/19/2036	1,462	
36185N-Q9-4	GMACM Mortgage Loan Trust 2003 GMACM 2003-GH2 B		1.A FM	88,344	281,874	73,895	93,491		10,938	2,453		5.500	14.193	MON	1,292	14,361	01/31/2023	10/25/2033	278	
36190B-AB-5	GSMSC Pass-Through Trust 2009- GSMSC 2009-5R 1A2		1.A FM	779,891	1,089,542	808,872	579,600		(46,803)			3.896	14.181	MON	3,538	44,032	11/14/2013	11/26/2035	866	
36190D-AB-1	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 1A2		1.B FM	3,125,025	3,531,102	3,436,925	3,416,401		(20,477)			5.348	5.641	MON	15,738	200,085	11/14/2013	02/26/2036	137,346	
36190F-AE-0	GSMSC Pass-Through Trust 2009- GSMSC 2009-3R 2A2		1.A FM	1,165,083	1,565,827	1,248,398	1,076,652		(36,594)			5.797	17.147	MON	7,564	98,334	11/14/2013	07/25/2035	38,673	
36190N-AD-5	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 2A2		1.A FM	1,126,111	1,226,502	1,141,198	1,140,437		13,055			4.549	7.210	MON	4,650	59,222	11/27/2024	08/26/2036		
36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2		2.C FM	635,755	661,984	637,424	640,956		(3,190)			6.600	6.150	MON	3,641	44,786	11/10/2020	02/26/2036	5	
36228F-2Y-1	GSR Mortgage Loan Trust 2004-6 GSR 2004-6F B1		1.A FM	52,559	96,439	86,915	56,993		1,895			6.102	20.944	MON	490	5,879	01/31/2023	05/25/2034	463	
36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2		1.A FM	184,696	205,397	366,700	362,536		108,666			5.796	7.183	MON	198	8,328	08/29/2016	05/25/2034	1,324	
36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11		1.A FM	215,119	215,245	206,634	211,497		(2,115)			5.577	5.215	MON	1,000	13,031	11/12/2019	10/25/2033	845	
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1		4.A FM	1,204,968	1,392,325	731,210	895,795		(76,545)			4.147	1.928	MON	4,811	60,304	09/05/2019	03/25/2047	8	
3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A		1.A FM	4,598,577	11,697,174	4,681,338	4,272,439		(220,876)			3.880	8.705	MON	7,564	350,388	12/14/2023	03/25/2047	47	
3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A		1.A FM	1,344,224	1,484,760	1,380,595	1,398,755		23,222			4.086	4.754	MON	1,011	23,352	08/14/2024	04/25/2047	20,364	
3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1		1.A FM	497,981	1,495,838	360,559	365,083		(11,148)			3.916	8.745	MON	976	15,986	02/23/2018	11/25/2036	1	
3622EL-AF-3	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AF5A		1.A FM	831,002	2,234,628	841,708	815,844		(15,158)			6.502	6.958	MON	12,108	11,763	06/13/2025	11/25/2036	328	
3622EQ-AA-3	GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1		1.A FM	1,612,993	3,052,249	883,683	783,884		(48,282)			4.006	11.011	MON	2,038	36,269	01/31/2023	02/25/2037		
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6		2.C FM	345,511	454,924	329,697	341,455		(7,397)	1,573		6.000	5.782	MON	2,275	27,296	07/20/2015	05/25/2037		
3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1		3.A FM	1,372,060	2,162,137	1,180,068	1,322,270		(100,411)	4,320		4.307	3.980	MON	7,760	95,404	09/05/2019	05/25/2037	3	
3622NA-AF-7	GSR Mortgage Loan Trust 2007-O GSR 2007-OA1 2A3B		1.A FM	134,208	496,000	131,740	125,595		(5,817)			4.176	10.068	MON	345	17,622	07/31/2024	05/25/2037		
362334-CJ-1	GSAA Home Equity NIM Trust GSAAN 2006-2 NOTE		1.A FM	13,231	13,231							6.000	0.000	MON		66	01/31/2023	12/25/2035	122	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2		3.A FM	424,196	469,239	430,307	428,576		3,088			5.750	6.919	MON	2,248	26,969	08/08/2024	02/25/2036	2	
362334-CQ-5	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A4		5.B FM	663,822	693,563	635,974	679,497		2,759			5.750	5.361	MON	3,323	39,862	11/14/2013	02/25/2036	14,338	
362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1		1.A FM	318,610	350,033	252,268	266,290		(17,735)			6.000	10.773	MON	1,750	33,154	11/12/2019	03/25/2036	7	
362334-JL-9	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 1A5		6. FM	248,155	312,144	416,025	416,025	(73,599)	118,532			5.500	(0.648)	MON	1,431	17,168	05/22/2012	03/25/2036	15,497	
362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4		1.A FM	1,636,346	5,663,808	1,527,131	1,461,210		(92,966)			6.621	6.693	MON	31,252	66,551	01/08/2024	03/25/2036	5,513	
362334-MG-6	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF5		1.A FM	246,853	473,012	127,537	126,596		(8,289)			6.741	5.929	MON	2,657	5,558	07/20/2016	03/25/2036	181	
362334-MH-4	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF6		1.A FM	2,543,642	7,018,096	2,424,288	2,525,626		(103,079)	20,696		6.504	5.081	MON	38,036	82,464	08/10/2022	03/25/2036	1,558	
362334-NB-6	GSAA Trust GSAA 2006-7 AF2		1.A FM	1,318,240	2,204,894	794,959	809,491		(53,709)			5.995	6.066	MON	11,015	47,386	08/08/2024	03/25/2046	130	
362334-NC-4	GSAA Trust GSAA 2006-7 AF3		1.A FM	646,140	1,009,101	363,804	396,322		(27,513)			6.720	4.638	MON	5,651	21,687	04/11/2019	03/25/2046	11	
362334-ND-2	GSAA Trust GSAA 2006-7 AF4A		1.A FM	1,364,378	2,030,287	1,094,608	963,063		(24,988)			6.720	9.563	MON	11,370	43,696	11/30/2011	03/25/2046	14,869	
362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1		1.A FM	3,127,186	3,782,686	3,165,846	3,055,624		(32,098)			4.196	6.437	MON	2,669	166,523	03/01/2023	01/25/2036	512	
362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1		2.C FM	1,360,060	1,466,407	1,394,981	1,465,584		13,056			4.521	6.058	MON	5,525	68,530	06/28/2018	01/25/2036	68	
362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1		4.C FM	85,942	86,920	82,686	91,974		767			4.521	4.628	MON	328	4,062	05/17/2019	01/25/2036	6	
362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4		2.C FM	361,472	399,278	375,353	400,579		2,438			4.521	5.527	MON	1,504	18,659	06/23/2015	01/25/2036	3	
362341-4V-8	GSAMP Trust 2006-HE1 GSAMP 2006-HE1 M3		1.A FM	1,981,207	2,464,954	1,675,898	2,010,475		29,269			4.506	7.717	MON	1,851	20,691	09/25/2025	01/25/2036	624,247	
362341-6N-4	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6		6. FM	41,058	19,127	171,921	171,921	(1,893)	126,358			4.796	11.151	MON	15	933	05/02/2024	02/25/2036	7	
362341-8H-5	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 6A3		1.A FM	67,763	270,500	66,768	50,318		(5,748)			7.500	9.334	MON	1,691	7,489	11/14/2013	02/25/2036	5,159	
362341-DS-5	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 2A1		1.A FM	234,109	266,670	241,893	236,168		887			4.146	6.474	MON	186	12,452	08/10/2022	07/25/2035	1,086	
362341-DZ-9	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A6		1.A FM	220,605	253,909	226,371	225,066		1,114			4.176	6.592	MON	178	11,932	05/20/2014	07/25/2035	662	
362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18		1.A FM	995,532	1,144,515	1,079,702	1,006,396		5,444			5.500	8.295	MON	5,246	62,944	07/14/2023	07/25/2035	15,261	
362341-F7-9	GSAMP 2005-WMC2-N GSAMN 2005-WMC2 NOTE		6. FM		2,699,873							5.500	0.000	MON			01/31/2023	11/25/2035	24,368	
362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1		1.A FM	385,974	558,534	336,948	339,905		(34,469)			5.151	6.437	MON	2,398	29,523	08/08/2024	07/25/2035	289	
362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5		1.A FM	1,451,170	2,320,374	1,399,814	1,350,613		(130,259)	52,774		5.151	7.698	MON	9,961	122,648	08/08/2024	07/25/2035	1,207	
362341-HS-1	GSAA Home Equity Trust 2005-9 GSAA 2005-9 M5		1.A FM	1,613,299	1,722,000	1,665,143	1,625,571		12,272			4.821	6.208	MON	1,384	64,592	04/02/2025	08/25/2035	1,677	
362341-LL-1	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF		1.A FM	1,749,103	2,039,638	1,733,737	1,749,103		(15,091)	21,446		4.196	5.815	MON	1,439	92,376	02/07/2017	09/25/2035	2	
362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3		1.A FM	537,853	976,519	489,631	453,185		(59,718)			4.683	7.523	MON	3,811	47,732	08/08/2024	10/25/2035	1	
362341-N5-4	GSR Trust 2005-HEL1 GSR 2005-HEL1 A2B		1.A FM		375	7						4.386	0.000	MON			01/31/2023	11/25/2030	6	
362341-Q4-4	GSR Mortgage Loan Trust 2005-9 GSR 2005-9F 1A2		1.A FM	159,998	196,356	164,529	155,105		(1,027)			4.346	7.575	MON	143	9,561	09/11/2015	12/25/2035	1	
362341-RZ-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR6 3A1		1.A FM	451,159	486,940	445,338	455,626		(5,344)			4.599	5.690	MON	1,866	22,442	02/09/2012	09/25/2035	55	
362341-WE-5	GSR Mortgage Loan Trust 2005-8 GSR 2005-8F 4A1		1.A FM	463,243	1,324,418	435,418	463,243		(66,977)	37,770		6.000	5.052	MON	6,622	71,883	07/21/2016	11/25/2035	18	
362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1		1.A FM	101,890	113,569	106,152	102,239		(1,012)	3,004		4.970	9.383	MON	470	5,695	04/07/2020	11/25/2035	778	
362341-ZF-9	GSAMP Trust 2005-HE5 GSAMP 2005-HE5 M5		1.A FM	1,238,584	1,435,000	1,245,773	1,252,718		14,133			4.791	6.234	MON	1,146	15,649	06/26/2025	11/25/2035	14,810	
362341-ZU-6	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2		1.A FM	1,504,352	2,534,127	1,369,574	1,270,966		(86,379)			4.346	10.194	MON	1,836	71,420	03/01/2023	12/25/2035	31,497	
362351-AA-6	GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1		1.A FM	488,034	1,483,116	430,930	381,662		(37,537)			3.986	11.606	MON	985	20,331	03/01/2023	12/25/2046	12	
362351-AC-2	GSAA Home Equity Trust 2006-20 GSAA 2006-20 2A1A		1.A FM	1,297,465	1,884,852	979,784	938,923		(50,135)			3.946	7.995	MON	1,240	18,201	01/29/2020	12/25/2046	9	
362405-AP-7	GSAMP Trust 2006-SD2 GSAMP 2006-SD2 A3		1.A FM	1,045,191	2,144,816	2,046,242	1,754,816		104,952			4.546	13.259	MON	1,625	54,363	11/08/2011	05/25/2046	11,406	
36242D-4A-8	GSAA Home Equity Trust 2005-6 GSAA 2005-6 M4		1.A FM	4,525,703	5,300,000	4,704,801	4,618,105		92,402			4.896	7.027	MON	4,325	231,001	01/22/2025	06/25/2035	78,523	
36242D-4T-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR3 3A1		1.A FM	676,479	838,967	637,475	488,226		(50,182)			6.470	18.458	MON	4,523	54,814	04/07/2020	05/25/2035		
36242D-7Y-3	GSR Mortgage Loan Trust 2005-5 GSR 2005-5F B2		6. *		8,834	1						5.754	0.000	MON			01/31/2023	06/25/2035	6,882	
36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1		1.A FM	278,376	302,544	292,867	271,232		(1,269)			4.246	8.794	MON	216	15,371	03/16/2023	09/25/2034	18,615	
36242D-FH-1	GSR Mortgage Loan Trust 2004-1 GSR 2004-10F B2		6. FM	842	96,217	242	242		(600)			6.040	0.000	MON		3,043	01/31/2023	09/25/2034	9,321	
36242D-JK-0	GSAA Home Equity Trust 2004-9 GSAA 2004-9 B1		1.A FM	42,721	289,637	238,585	66,276		6,789			8.346	65.475	MON	403		01/31/2023	09/25/2034	37,322	
36242D-KR-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-12 1A1		1.A FM	251,566	272,947	257,170	258,684		308			4.186	6.295	MON	192	16,385	03/17/2015	12/25/2034	203	
36242D-MB-6	GSR Mortgage Loan Trust 2004-1 GSR 2004-13F B1		1.A FM	172,306	574,352	377,225	206,771		18,032			6.764	39.683	MON	3,238	424	01/31/2023	11/25/2034	48,022	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36242D-PB-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-14 1A1		1.A FM	81,272	91,061	85,926	84,464		(448)			4.176	8.862	MON	64	4,278	02/19/2015	12/25/2034	91	
36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF		1.A FM	3,561,959	3,936,424	3,810,149	3,649,263		17,801			4.196	6.186	MON	2,777	182,147	08/10/2022	03/25/2035	728	
36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1		1.A FM	745,590	865,405	855,196	832,155		(4,593)			6.351	7.492	MON	4,581	58,740	07/20/2012	01/25/2035	5	
36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3		1.A FM	150,873	163,783	117,303	115,835		(5,149)			6.000	6.102	MON	819	10,206	12/10/2012	02/25/2035	3	
36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3		3.A FM	109,718	110,270	78,976	83,710		(4,147)			6.000	4.527	MON	551	6,871	03/16/2017	02/25/2035	2	
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF		1.A FM	16,197,418	18,744,316	16,411,856	15,995,889		(101,704)			4.196	6.727	MON	13,225	837,995	08/09/2024	01/25/2035	1,502	
36242D-Y3-1	GSR Mortgage Loan Trust 2005-4 GSR 2005-4F 6A1		1.A FM	7,447	7,498	7,526	7,498					6.500	6.862	MON	41	449	10/22/2014	02/25/2035	2	
36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2		1.A FM	1,081,343	1,736,699	1,063,782	1,077,924		(2,685)			4.286	8.219	MON	1,241	26,094	08/08/2024	05/25/2047	236	
36249B-AC-4	GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1		1.A FM	68,022	69,123	69,283	68,798		582			3.860	4.986	MON	44	2,046	07/31/2024	07/25/2037	8,676	
36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4		1.A	4,472	4,441	4,451	4,472					5.938	0.000	MON		205	08/02/2024	07/25/2044	106	
36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B		1.A FM	5,173,111	5,692,411	5,121,288	5,130,576		(25,216)			4.724	6.753	MON	22,409	279,576	08/29/2024	01/26/2036	161,690	
362525-AB-3	GSMSC Pass-Through Trust 2009- GSMSC 2009-1R 1A2		1.A FM	297,888	318,260	301,390	299,510		1,622			5.567	8.834	MON	1,476	17,125	01/06/2025	11/25/2035	1,568	
362528-AA-9	GSMSC Pass-Through Trust 2008- GSMSC 2008-1R A1		1.A FM	3,661,875	5,103,277	3,599,555	3,661,098		(777)			3.482	6.133	MON	14,806	44,327	09/22/2025	08/27/2037	46,473	
362561-AB-8	GSMSC 2007-NIM1 Ltd GSMSC 2007-NIM1 N2		6. FM		1,340,420	13						8.000	0.000	MON			01/31/2023	08/25/2046	10,475	
362611-AF-2	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 3A3		5.C FM	193,588	210,646	225,433	233,619		5,264			6.250	5.781	MON	1,097	13,165	11/14/2013	09/25/2036	875	
362611-AP-0	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A4		1.A FM	449,016	591,182	265,355	255,990		(22,957)			6.500	8.373	MON	3,202	43,226	11/14/2013	09/25/2036	2	
362611-BR-5	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A17		1.A FM	1,212,949	2,574,360	1,068,833	1,083,832		(98,813)			6.000	7.347	MON	12,872	173,753	07/12/2018	09/25/2036	33	
362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6		5.A FM	724,006	1,002,548	519,072	560,122		(43,294)			6.000	5.103	MON	5,013	48,764	11/14/2013	03/25/2037	28,278	
36270A-AB-0	GS Mortgage-Backed Securities GSMBS 2024-HE1 M1	M	1.C FE	6,981,735	6,930,000	6,989,548	6,973,214		(7,335)			6.124	5.860	MON	7,188	462,009	08/29/2024	08/25/2054	97,412	
36270A-AC-8	GS Mortgage-Backed Securities GSMBS 2024-HE1 M2		1.F FE	5,068,250	5,057,000	5,059,430	5,067,383		(867)			6.224	6.045	MON	5,329	251,570	09/03/2025	08/25/2054	151,750	
36270A-AD-6	GS Mortgage-Backed Securities GSMBS 2024-HE1 M3		2.B FE	3,115,000	3,115,000	3,116,571	3,115,000					6.624	6.492	MON	3,490	223,462	05/29/2024	08/25/2054	28,086	
36271A-AB-9	GS Mortgage-Backed Securities GSMBS 2024-HE2 M1		1.C FE	5,300,000	5,300,000	5,289,720	5,300,000					5.874	5.725	MON	5,189	339,906	10/29/2024	01/25/2055	136,959	
36271A-AC-7	GS Mortgage-Backed Securities GSMBS 2024-HE2 M2		1.F FE	7,764,594	7,760,000	7,728,239	7,764,141		(453)			6.124	5.968	MON	7,921	482,140	07/18/2025	12/27/2033	52,499	
36271A-AD-5	GS Mortgage-Backed Securities GSMBS 2024-HE2 M3		2.B FE	4,103,976	4,115,000	4,089,583	4,104,447		471			6.474	6.392	MON	4,440	166,836	09/24/2025	01/25/2055	61,244	
36271R-AE-6	GS Mortgage Backed Securities GSMBS 2025-CES1	C	1.D	14,075,810	14,076,000	14,302,791	14,062,537		(13,273)			5.949	5.868	MON	13,956	736,585	03/12/2025	05/25/2055	14,145,782	
36271R-AF-3	GS Mortgage Backed Securities GSMBS 2025-CES1	C	1.F	8,321,952	8,322,000	8,454,887	8,313,669		(8,283)			6.298	6.215	MON	8,735	436,766	03/12/2025	05/25/2055	8,365,677	
36273B-AC-3	GS Mortgage Backed Securities GSMBS 2025-CES2 A3		1.F FE	7,710,922	7,711,000	7,751,769	7,712,915		1,993			5.577	6.146	MON	35,837	107,511	09/29/2025	09/25/2055	7,746,837	
36273B-AD-1	GS Mortgage Backed Securities GSMBS 2025-CES2 M1		2.B FE	6,799,899	6,800,000	6,840,161	6,798,770		(1,129)			5.926	5.956	MON	33,581	100,742	09/29/2025	09/25/2055	6,833,581	
36275E-AE-1	GS Mortgage-Backed Securities GSMBS 2025-DSC1 A3		1.F FE	1,276,762	1,276,776	1,277,926	1,276,910		148			5.278	5.555	MON	5,616	16,847	09/09/2025	06/25/2065	614,169	
36275E-AF-8	GS Mortgage-Backed Securities GSMBS 2025-DSC1 M1		2.B FE	3,499,892	3,500,000	3,522,700	3,499,112		(780)			5.696	5.728	MON	16,613	66,453	09/09/2025	06/25/2065	3,516,613	
362949-BP-3	GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24	C	1.A	953,414	957,904	972,872	957,904					6.000	5.435	MON	4,790	57,474	08/08/2024	11/25/2054	317	
362957-AG-7	GS Mortgage-Backed Securities GS Mortgage-Backed Securities	CF	1.A	40,555,339	40,499,357	40,901,123	40,555,339					6.000	5.340	MON	202,497	2,024,968	02/18/2025	07/25/2055	17,356	
362960-AB-2	GS Mortgage-Backed Securities GSMBS 2025-SL1 A2	C	1.C FE	18,182,749	18,183,000	18,665,499	18,182,749					6.084	6.051	MON	18,438	921,878	03/26/2025	11/25/2067	18,275,188	
362960-AC-0	GS Mortgage-Backed Securities GSMBS 2025-SL1 A3	C	1.F FE	27,399,763	27,522,000	28,060,050	27,432,077		32,314			6.100	6.150	MON	27,981	1,261,785	11/17/2025	11/25/2067	27,661,903	
362960-AD-8	GS Mortgage-Backed Securities GSMBS 2025-SL1 M1		2.B FE	14,976,563	15,000,000	14,965,532	14,971,128		(5,435)			6.636	5.812	MON	82,952	82,952	11/17/2025	11/25/2067	98,365	
36297N-AA-3	GSAMP Trust 2006-S3 GSAMP 2006-S3 A1		1.A FM	664,585	23,877,698	400,386	283,007		(114,262)			6.585	21.171	MON	131,029	36,523	07/31/2024	05/25/2036	65	
36298N-AC-8	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 1A1		1.A FM	159,705	193,581	150,280	115,378		(3,745)			5.000	17.058	MON	807	9,679	11/14/2013	08/25/2036	4,706	
36298N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2		5.C FE	438,640		310,859	241,663	6,899	(61,068)			7.100	17.136	MON	9,767	87,934	07/31/2024	08/25/2036	1,017	
36418X-AE-7	Galton Funding Mortgage Trust GFMT 2019-H1 B1	C	1.A	6,612,325	7,480,000	6,685,094	6,658,017		36,603			3.891	5.612	MON	24,254	113,358	10/16/2025	10/25/2059	33,049	
367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1		1.A FM	16,551,868	22,213,837	17,012,521	17,533,982		746,492			4.506	7.759	MON	16,683	720,193	08/09/2024	12/25/2035	3	
38011A-AD-6	GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4		1.A FM	613,681	712,753	719,959	652,976		34,464			7.471	17.674	MON	4,437	42,270	07/31/2024	05/25/2036	407	
38012T-AB-8	GMACM Home Equity Loan Trust 2 GMACM 2006-HE3 A2		1.D FM	137,780	141,313	133,653	134,308		(842)			5.750	8.728	MON	677	7,750	01/31/2023	10/25/2036	4	
39538B-AE-4	GreenPoint Mortgage Funding Tr GPMF 2006-AR6 A3A		1.A FM	143,785	151,353	149,580	145,391		1,605			4.286	7.349	MON	108	5,586	05/22/2025	10/25/2046	452	
39538R-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2		1.A FM	1,157,783	1,310,905	1,163,816	881,278		(33,030)			4.286	12.573	MON	936	71,550	04/05/2021	06/25/2045	1,584	
39538W-BE-7	GreenPoint Mortgage Funding Tr GPMF 2005-HY1 M1		1.A FM	529,309	535,162	546,041	531,713		2,404			4.671	6.021	MON	417	12,971	06/26/2025	07/25/2035	10,104	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
39538W-BU-1	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 2A1		1.A FM	1,611,013	5,479,870	3,640,215	881,708		(54,649)			4.376	44.155	MON	3,997	210,889	01/31/2023	10/25/2045		
39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A		1.A FM	1,100,938	1,465,735	1,389,708	866,029		(8,081)			4.466	15.954	MON	1,091	74,123	07/14/2016	10/25/2045	279	
39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1		1.A FM	895,104	1,564,605	1,011,353	829,581		(22,819)			4.406	12.098	MON	1,149	65,281	01/27/2016	11/25/2045	732	
39538W-EL-8	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 3A2		1.A FM	192,370	380,931	332,049	128,600		(1,434)			4.386	33.721	MON	278	19,428	01/31/2023	11/25/2046	140	
39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A		1.A FM	1,004,403	1,374,243	1,293,133	1,239,147		4,311			4.426	6.077	MON	1,014	60,501	02/28/2024	02/25/2036	85,880	
39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1		1.A FM	509,637	528,313	501,994	510,063		178			4.266	4.355	MON	376	19,358	03/16/2023	03/25/2036	2,357	
39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1		1.A FM	4,169,139	4,292,155	4,182,503	4,170,712		1,573			3.986	4.960	MON	3,353	46,455	10/15/2025	03/25/2036	59	
39538W-GG-7	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2		1.A FM	15,436	42,279	40,615	15,466					4.486	82.508	MON	32	1,817	07/31/2024	03/25/2036	6,050	
39539M-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1		1.A FM	601,609	747,612	699,910	641,407		(1,006)			4.286	7.956	MON	534	33,788	02/01/2016	06/25/2037	2	
403969-AE-8	HOMES 2025-AFC1 Trust HOMES 2025-AFC1 A3	C	1.F FE	3,698,737	3,694,408	3,744,823	3,695,796		(2,941)			6.031	5.826	MON	18,567	167,107	03/21/2025	01/25/2060	2,201,193	
40431J-AA-1	HSI Asset Securitization Corp HASC 2007-OPT1 1A		1.A FM	1,605,939	1,851,894	1,605,874	1,618,247		12,308			3.986	6.000	MON	1,230	25,808	06/30/2025	12/25/2036	111,919	
40431K-AF-7	HSI Asset Loan Obligation Trus HALO 2007-WF1 A6		1.A FM	389,530	661,681	471,464	303,385		(9,882)			6.350	19.909	MON	3,501	25,634	09/21/2011	12/25/2036	7,092	
41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A		1.A FM	2,185,667	6,335,266	2,122,858	2,041,456		(144,210)			4.939	9.630	MON	26,076	237,410	02/03/2025	07/19/2047		
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A		1.A FM	5,835,598	10,468,696	5,378,041	5,258,982		(203,432)			4.206	7.278	MON	15,898	412,880	09/05/2025	07/19/2046	882,846	
41161P-BV-4	HarborView Mortgage Loan Trust HVMLT 2003-2 1A		1.A FM	39,511	40,959	40,723	40,447		91			4.586	7.235	MON	63	2,094	10/28/2014	10/19/2033	2	
41161P-DX-8	HarborView Mortgage Loan Trust HVMLT 2004-4 X1		6. *			58,464						1.584	0.000	MON			01/31/2023	06/19/2034		
41161P-GZ-0	HarborView Mortgage Loan Trust HVMLT 2004-8 2A1		5.A FM	423,421	451,649	401,706	425,969		(2,187)			4.740	4.181	MON	1,784	22,340	12/09/2020	11/19/2034	11,012	
41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3		1.A FM	587,739	768,485	687,000	651,756		(1,424)			4.666	8.074	MON	1,295	37,560	10/26/2015	11/19/2034	3,355	
41161P-HU-0	HarborView Mortgage Loan Trust HVMLT 2004-9 4A1A		1.A FM	88,848	103,537	93,721	86,047		(350)			4.606	8.388	MON	172	4,999	12/03/2014	12/19/2034	5,870	
41161P-JG-9	HarborView Mortgage Loan Trust HVMLT 2004-9 4A3		1.A FM	923,023	1,032,646	924,813	923,671		648			4.646	6.061	MON	1,732	8,143	10/30/2025	12/19/2034	3,912	
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A		2.C FM	2,312,887	2,443,368	2,071,408	2,263,542		(41,456)			5.129	5.224	MON	10,443	128,760	10/14/2020	02/25/2036	103	
41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A		1.A FM	80,433	79,367	80,505	386,012		162,127			6.494	(44.232)	MON	429	5,277	10/14/2020	02/25/2036	115	
41161P-KA-0	HarborView Mortgage Loan Trust HVMLT 2004-11 2A2A		1.A FM	564,361	685,234	547,407	473,951		(27,337)			4.486	9.416	MON	1,110	31,493	10/28/2016	01/19/2035	1,934	
41161P-KD-4	HarborView Mortgage Loan Trust HVMLT 2004-11 3A1A		3.C FM	583,481	649,973	615,092	675,408		977			4.546	3.425	MON	1,067	29,745	08/10/2022	01/19/2035	11,199	
41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3		1.A FM	159,909	242,830	227,081	230,945		1,101			4.606	5.666	MON	404	10,981	08/29/2016	01/19/2035	347	
41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3		5.A FM	25,442	30,288	28,324	32,301		(22)			4.606	2.321	MON	50	1,370	06/20/2017	01/19/2035	56	
41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3		5.B FM	70,518	79,012	73,887	86,090		(156)			4.606	1.725	MON	131	3,573	07/17/2018	01/19/2035	332	
41161P-L4-3	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1A		1.A FM	984,662	1,587,033	916,821	712,432		(33,873)			4.246	12.466	MON	2,433	69,590	01/16/2019	05/19/2046		
41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A		1.A FM	455,101	486,637	485,186	464,498		681			4.386	6.238	MON	771	21,756	01/31/2023	03/19/2035	10,559	
41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A		1.A FM	4,942,235	11,676,827	3,257,890	2,996,492		(509,359)			4.366	12.434	MON	18,408	466,395	12/22/2023	05/19/2035	5,544	
41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A		1.B FM	3,383,992	7,514,312	2,096,528	2,011,558		(335,416)			4.366	11.592	MON	11,846	300,135	12/22/2021	05/19/2035	2,171	
41161P-QU-0	HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A		1.A FM	5,091,108	6,686,369	4,442,528	4,153,229		(310,432)			4.506	8.461	MON	10,879	292,055	03/21/2017	09/19/2035	2	
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A		1.B FM	690,305	958,126	649,189	648,403		(41,901)			4.466	7.127	MON	1,545	44,107	06/13/2024	11/19/2035	3	
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A		1.C FM	217,578	301,660	204,393	204,390		(13,188)			4.466	7.102	MON	486	13,887	09/17/2013	11/19/2035	3	
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A		2.B FM	482,237	700,101	474,361	482,237		(30,337)	6,643		4.466	6.765	MON	1,129	32,229	01/17/2020	11/19/2035	3	
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11		1.A FM	791,538	1,349,337	945,388	772,208		(25,974)			6.078	10.325	MON	6,835	55,922	07/31/2024	10/19/2035	831	
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11		1.B FM	1,264,162	1,822,057	1,276,590	1,241,778		(22,383)			6.078	6.920	MON	9,229	36,499	06/05/2025	10/19/2035	650	
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11		3.C FM	2,151,643	2,910,388	2,039,110	2,120,635		(54,339)	28,822		6.078	5.755	MON	14,741	120,618	09/04/2013	10/19/2035	563	
41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12		1.A FM	3,295,576	4,515,633	3,218,857	3,015,600		(116,477)			5.346	6.841	MON	8,717	189,071	10/27/2016	10/19/2035		
41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12		2.B FM	1,976,074	2,580,510	1,839,452	1,812,928		(68,248)			5.346	5.950	MON	4,981	107,890	08/10/2022	10/19/2035		
41161P-WB-5	HarborView Mortgage Loan Trust HVMLT 2005-13 2A11		1.A FM	826,724	1,596,420	708,023	635,613		(72,307)			4.406	10.930	MON	2,540	67,601	03/01/2023	02/19/2036		
41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12		1.A FM	897,644	1,759,654	790,776	740,784		(81,223)			5.386	9.762	MON	3,422	74,513	12/14/2023	02/19/2036	921,064	
41161P-XU-2	HarborView Mortgage Loan Trust HVMLT 2005-15 X3B		6. FE			2						0.164	0.000	MON			01/31/2023	10/20/2045		
41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B		1.A Z	4,743	4,761	76,931	4,106					4.506	0.000	MON	136		01/31/2023	01/19/2036	6	
41161U-AC-6	HarborView Mortgage Loan Trust HVMLT 2006-6 2A1A		1.D FM	2,854,235	4,670,740	1,928,962	2,254,008		(250,913)			4.416	4.252	MON	17,189	226,329	12/11/2019	08/19/2036		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
41162B-AA-1	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1A		1.A FM	5,074,463	6,347,224	5,928,414	5,261,597		87,637			4.879	8.008	MON	25,808	188,395	10/25/2022	12/19/2036	18,798	
41162B-AB-9	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1B		6. FE	194	582							4.979	0.000	MON		7	01/31/2023	12/19/2036		
41162D-AD-1	HarborView Mortgage Loan Trust HVMLT 2006-12 2A13		5.C FM	326,898	381,153	383,111	427,727		12,603			4.326	4.429	MON	595	11,926	05/24/2017	12/19/2036	8	
41162D-AF-6	HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A		1.A FM	7,031,110	7,867,230	7,096,626	7,381,865		13,523			4.226	4.261	MON	12,004	248,356	02/21/2018	01/19/2038	14,552	
41164L-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A		1.A FM	11,641,952	14,677,872	11,641,952	11,641,952		117,366	160,781		4.166	7.567	MON	10,192	156,266	10/15/2025	05/25/2038	40	
41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2		1.A FM	264,353	307,388	35,449	35,449	(14,087)	(18,238)			4.266	36.536	MON	473	9,603	01/31/2023	03/19/2037	2,450	
41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A		1.A FM	4,223,197	4,501,042	4,215,599	4,272,096		34,146			4.246	5.519	MON	6,901	137,239	03/04/2025	05/19/2037	325	
41164U-AD-1	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1C		6. *	53,439	49,488							4.426	0.000	MON		1,842	01/31/2023	05/19/2037	625	
41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C		1.A FM	12,264	61,746	9,049	6,662		(890)			4.406	(86.040)	MON		2,522	08/02/2024	09/19/2037	82	
41165B-AA-8	HarborView Mortgage Loan Trust HVMLT 2007-6 1A1A		1.A FM	11,487,667	13,882,377	12,026,834	11,534,041		46,374			4.046	6.635	MON	20,281	190,104	07/16/2025	08/19/2037	25	
437084-AV-8	Home Equity Asset Trust 2004-1 HEAT 2004-1 M1		1.A FM	139,499	153,599	154,673	150,678		1,001			4.791	6.427	MON	123	8,246	08/29/2016	06/25/2034	494	
437084-CE-4	Home Equity Asset Trust HEAT 2004-3 M1		1.A FM	562,430	803,316	796,942	775,896		7,710			4.701	7.015	MON	629	38,201	04/03/2012	08/25/2034	1,732	
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7		1.A FM	1,710,218	2,370,057	2,688,821	1,928,908		82,474			5.526	11.247	MON	2,183	105,665	12/26/2025	10/25/2035	4	
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7		5.C FM	793,718	739,633	839,111	811,488		12,240			5.526	6.780	MON	681	32,975	12/26/2025	10/25/2035	1	
43708A-AH-5	Home Equity Mortgage Loan Asse INHEL 2002-A M2		6. FM	224,385	448,770	307,479	262,826		12,633			5.721	14.202	MON	428	28,405	01/31/2023	05/25/2033	749	
437096-AD-2	Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3		1.A FM	17,821	18,353	19,072	18,961		523			4.146	(6.458)	MON	13	1,444	05/11/2022	10/25/2036	5,030	
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3		1.A FM	3,971,364	4,754,943	4,184,278	4,082,653		86,837			4.146	6.325	MON	3,286	132,642	03/18/2025	01/25/2037	8,932	
43709P-AD-0	Home Equity Mortgage Trust 200 HEMT 2006-5 A3		1.A FM	1,328	34,000,000	56,365	1,328					4.346	0.000	MON		31,212	01/31/2023	01/25/2037	395,445	
43709X-AD-3	Home Equity Mortgage Loan Asse INABS 2006-E 2A2		1.A FM	923,868	1,382,325	964,878	935,393		7,416			4.086	7.423	MON	941	29,991	12/22/2023	04/25/2037	12	
43709X-AE-1	Home Equity Mortgage Loan Asse INABS 2006-E 2A3		1.A FM	4,615,340	6,999,989	4,885,936	4,656,457		41,116			4.186	7.740	MON	4,884	151,870	12/22/2023	04/25/2037	60	
43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A		1.A FM	438,372	496,054	491,173	466,316		5,208			4.706	8.821	MON	392	25,936	08/10/2022	08/25/2029	3,938	
43789G-AA-9	Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1	C	1.G FE	74,350,311	74,217,000	74,719,397	74,256,940		(92,721)			5.989	5.915	MON	74,081	4,027,368	04/11/2025	09/25/2039	17,009,778	
437919-AA-1	Homeward Opportunities Fund Tr HOF 2025-RRTL1 A1		1.G FE	42,892,891	43,000,000	43,328,984	42,943,854		50,964			5.476	5.669	MON	39,245	1,532,596	11/25/2025	03/25/2040	5,750,802	
44328B-AB-4	HSI Asset Securitization Corp HASC 2006-HE2 1A		1.A FM	205,370	555,053	210,780	192,159		(3,884)			4.106	9.609	MON	380	9,260	01/31/2023	12/25/2036	487	
45254N-KX-4	Impac CMB Trust Series 2004-9 IMM 2004-9 1A1		1.A FM	1,647,444	1,856,199	1,825,626	1,701,799		12,053			4.606	8.353	MON	1,425	96,504	09/28/2017	01/25/2035		
45254N-KY-2	Impac CMB Trust Series 2004-9 IMM 2004-9 1A2		1.A FM	356,649	432,098	426,416	369,358		4,671			4.726	11.746	MON	340	22,990	08/29/2016	01/25/2035	13	
45254N-NK-9	Impac CMB Trust Series 2005-2 IMM 2005-2 2A2		1.A FM	76,261	87,656	86,813	81,047		2,007			4.646	13.523	MON	68	4,593	01/31/2023	04/25/2035	2,041	
45254N-NP-8	Impac CMB Trust Series 2005-3 IMM 2005-3 A1		1.A FM	1,552,545	2,066,060	1,916,706	1,652,378		18,616			4.326	9.820	MON	1,490	101,541	10/10/2014	08/25/2035	35	
45254N-PL-5	Impac CMB Trust Series 2005-4 IMM 2005-4 1M5		1.A FM		82,587	79,078	2,263		15			4.526	8,888.000	MON		4,502	01/31/2023	05/25/2035	515	
45254N-PQ-4	Impac CMB Trust Series 2005-4 IMM 2005-4 1B1		1.A FM		88,321	82,462	2,686		(25)			5.146	8,888.000	MON		5,263	01/31/2023	05/25/2035	551	
45254N-PU-5	Impac CMB Trust Series 2005-5 IMM 2005-5 A1		1.A FM	2,432,365	2,601,460	2,478,153	2,434,443		2,078			4.166	6.683	MON	1,806	76,309	05/27/2025	08/25/2035	2,222	
45254N-PV-3	Impac CMB Trust Series 2005-5 IMM 2005-5 A2		1.A FM	341,468	403,238	382,153	357,882		1,180			4.066	8.359	MON	273	19,656	08/29/2016	08/25/2035	20,831	
45254N-QA-8	Impac CMB Trust Series 2005-5 IMM 2005-5 M3		6. *		45,327	12,177						4.426	0.000	MON		2,386	01/31/2023	08/25/2035	321	
45254N-RG-4	Impac CMB Trust Series 2005-8 IMM 2005-8 1A		1.A FM	2,692,853	2,880,057	2,749,485	2,694,162		1,309			4.366	6.334	MON	2,096	82,436	05/27/2025	02/25/2036	496	
45254N-RW-9	Impac CMB Trust Series 2005-8 IMM 2005-8 2M2		1.A FM	150,375	169,208	166,376	161,161		935			4.971	7.678	MON	140	9,423	08/29/2016	02/25/2036	315	
45254T-SS-4	Impac Secured Assets Corp Seri IMSA 2005-2 A2D		1.A FM	1,062,252	1,464,764	1,249,964	971,521		(9,950)			4.706	12.831	MON	1,149	57,035	08/29/2016	03/25/2036	6,636	
45254T-TP-9	Impac Secured Assets Trust 200 IMSA 2006-1 2A2		1.A FM	314,539	324,860	315,768	314,583		44			4.666	5.348	MON	253	5,598	09/24/2025	05/25/2036	203	
45254T-TZ-7	Impac Secured Assets Trust 200 IMSA 2006-1 2M2		1.A FM	209,034	245,994	244,744	236,103		3,269			4.776	7.123	MON	196	13,178	08/29/2016	05/25/2036	5,504	
452559-AC-1	Impac Secured Assets Trust 200 IMSA 2007-1 A3		1.A FM	3,212,742	3,695,628	3,315,697	3,228,150		15,408			4.326	6.120	MON	2,665	95,451	05/22/2025	03/25/2037	29	
45255R-AC-1	Impac Secured Assets Trust 200 IMSA 2006-3 A3		1.A FM	3	4	2,105	7					4.146	8,888.000	MON			11/12/2019	11/25/2036	2,443	
45255R-AZ-0	Impac Secured Assets Trust 200 IMSA 2006-3 A7		1.A FM	12,717,800	15,969,023	13,470,704	13,440,546		151,719			4.386	7.155	MON	11,674	742,188	12/13/2024	11/25/2036	26	
452563-AA-7	IMPAC NIM Trust 2007-3 IMSAN 2007-3 N		1.A FM		5,986,628							8.000	0.000	MON			01/31/2023	09/25/2037	57,504	
452565-AA-2	IMPAC NIM Trust 2007-2 IMSAN 2007-2 N		1.A FM		4,630,623							8.000	0.000	MON			01/31/2023	05/25/2037	45,025	
456606-GD-8	Home Equity Mortgage Loan Asse INHEL 2004-C M10		6. FM	16,670	889,071	518,477	1,534		69			8.721	4.735	MON		5,100	01/31/2023	03/25/2035	163	
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3		3.A FM	175,438	197,621	204,904	207,726		1,930			5.750	6.430	MON	947	11,322	08/10/2012	02/25/2036	593	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1		4.C FM	1,328,051	1,614,604	1,131,887	1,131,887	(196,163)	(42,066)	33,352		5.750	2.930	MON	7,737	92,286	10/07/2015	02/25/2036	229	
45660L-4G-1	Residential Asset Securitizati RAST 2005-A15 5A1		1.A FM	2,015,845	5,915,413	2,181,316	1,721,964		(106,952)			5.750	13.204	MON	28,345	206,740	01/31/2023	02/25/2036	33,601	
45660L-4W-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR33 1A1		5.A FM	2,711,599	3,617,752	2,690,967	2,705,299		(16,270)	10,900		3.720	6.090	MON	11,216	125,973	07/14/2023	01/25/2036	74,779	
45660L-6K-0	Residential Asset Securitizati RAST 2006-A1 1A3		5.C FM	1,364,321	2,356,710	1,053,841	1,100,188		(80,508)			6.000	5.394	MON	11,784	94,369	07/01/2025	04/25/2036	2,322,764	
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2		1.A FM	3,902,128	4,335,794	4,244,580	3,990,424		21,677			5.500	7.809	MON	19,872	238,469	02/15/2023	02/25/2035	195,864	
45660L-CN-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR2 2A2A		2.C FM	866,368	984,338	859,854	776,701		(19,708)			4.526	8.309	MON	743	53,616	08/10/2022	02/25/2035	14,592	
45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1		4.B FM	6,954,387	8,393,383	5,087,347	5,779,143		(362,034)			4.473	4.278	MON	31,283	378,572	05/27/2021	11/25/2035	119,111	
45660L-FM-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR3 3X		6. *									0.149	0.000	MON			01/31/2023	04/25/2035	6,831,851	
45660L-GD-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1		1.A FM	115,473	148,989	115,958	114,667		(108)			4.326	8.022	MON	107	6,913	07/31/2024	04/25/2035	28,689	
45660L-GE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A2		5.C FM	2,309,632	2,853,328	2,056,396	2,639,990		60,826			4.506	5.196	MON	2,143	117,381	07/14/2023	04/25/2035	965,442	
45660L-GQ-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1		4.B FM	53,854	65,943	62,143	68,366		1,565			3.688	6.144	MON	203	2,474	08/05/2015	05/25/2035	59	
45660L-JJ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR8 2A1A		4.A FM	407,919	428,236	419,240	419,059		1,483			4.306	4.814	MON	307	17,401	11/12/2019	04/25/2035	12,044	
45660L-LR-8	IndyMac INDX Mortgage Loan Tru INDX 2005-AR7 6A1		1.A FM	1,855,809	3,141,451	1,769,946	1,657,395		(50,615)			3.381	7.701	MON	8,850	58,261	12/22/2023	06/25/2035	101,201	
45660L-MG-1	IndyMac INDX Mortgage Loan Tru INDX 2005-AR12 2A1A		1.A FM	1,108,643	1,218,289	1,127,086	1,110,907		2,264			4.326	6.077	MON	878	29,496	05/06/2025	07/25/2035	33,368	
45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1		1.F FM	4,627,387	6,107,906	4,579,429	4,597,326		(160,611)	124,871		4.896	6.652	MON	24,922	340,270	08/09/2024	07/25/2035	241	
45660L-RU-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A		1.A FM	4,830,370	6,241,722	4,399,603	4,208,315		(146,802)			4.406	8.114	MON	4,584	281,249	06/17/2015	07/25/2035	140,384	
45660L-RZ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 2A1C		6. *		35,297	12,740						4.626	0.000	MON		898	01/31/2023	07/25/2035	501	
45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3		3.C FM	452,852	588,556	314,718	331,949		(25,886)			5.500	4.912	MON	2,698	32,175	07/01/2025	07/25/2035	13,270	
45660L-T2-5	Residential Asset Securitizati RAST 2005-A14 A3		5.C FM	804,402	1,664,311	691,464	804,402		(78,513)	40,480		5.500	2.916	MON	7,628	88,618	07/01/2025	12/25/2035		
45660L-TS-8	Residential Asset Securitizati RAST 2005-A9 A5		6. FM	451,917	595,747	346,352	346,352	(48,914)	(25,124)			5.500	2.894	MON	2,731	25,944	07/01/2025	07/25/2035	7,478	
45660L-UZ-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1		1.A FM	2,152,754	2,910,943	1,983,120	1,971,797		(86,970)			4.650	6.881	MON	11,279	144,823	09/06/2023	09/25/2035	300,665	
45660L-VN-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR15 A3		6. *			139	18		18			0.000	0.000	MON			02/03/2025	09/25/2035	17,735,690	
45660L-VZ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1A1	C	2.C FM	2,113,535	4,938,518	2,060,979	2,067,497		(46,038)			4.466	8.597	MON	3,676	71,891	09/19/2025	10/25/2036	3,805	
45660L-VZ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1A1	C	3.A FM	8,982,403	20,874,139	8,711,350	8,784,669		(197,734)			4.466	8.485	MON	15,538	303,868	09/16/2025	10/25/2036	16,083	
45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A		1.A FM	12,598,415	21,730,459	10,758,268	10,323,901		(547,317)			4.466	8.887	MON	16,175	900,814	03/21/2023	10/25/2036	457,814	
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B		1.A FM	7,487,003	14,886,862	7,367,434	6,775,485		(357,075)			5.406	9.745	MON	13,414	642,998	12/14/2023	10/25/2036	550,135	
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B		2.B FM	1,185,465	1,988,138	983,920	1,002,330		(53,709)			5.406	7.742	MON	1,791	85,872	07/21/2022	10/25/2036	55,075	
45660L-WF-2	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C		1.A FM	60,438	132,831	65,992	53,600		(2,415)			5.066	12.662	MON	112	5,617	01/31/2023	10/25/2036	5,478	
45660L-WS-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1X		5.C FE	108		1,083	2,616	1,534				0.000	0.000	MON			01/31/2023	10/25/2036		
45660L-X3-8	IndyMac INDX Mortgage Loan Tru INDX 2005-AR31 AX		6. *			250						0.000	0.000	MON			01/31/2023	01/25/2036		
45660L-Y3-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR29 A2		6. *		542,603							3.576	0.000	MON		17,955	01/31/2023	01/25/2036	3,849	
45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3		1.A FM	60,091	75,114	69,869	69,869	(88,209)	102,954			4.037	16.478	MON	253	3,144	01/31/2023	10/25/2035	108,759	
45660L-YW-3	IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1		5.A FM	3,701,839	5,738,840	3,715,298	3,580,378		(37,466)			4.446	7.757	MON	4,253	204,721	07/14/2023	11/25/2035	92,953	
45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2		1.A Z	43,503	43,503		18,972		(7,160)			4.566	(29.213)	MON	33	1,417	04/26/2021	11/25/2035	12	
45660L-ZH-5	IndyMac INDA Mortgage Loan Tru INDA 2005-AR1 1A1		1.A FM	423,793	497,619	350,689	308,452		(17,202)			3.838	8.595	MON	1,591	20,159	03/26/2013	11/25/2035	66	
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A		1.A FM	157,919	182,570	166,646	161,797		(389)			4.646	6.493	MON	141	7,433	07/31/2024	11/25/2034	14,681	
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A		1.B FM	268,984	302,709	276,305	278,274		(445)			4.646	5.629	MON	234	12,324	02/05/2015	11/25/2034	796	
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A		1.C FM	84,954	95,243	86,935	87,769		(136)			4.646	5.572	MON	74	3,878	08/19/2014	11/25/2034	250	
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A		2.A FM	448,210	493,413	450,375	460,008		(611)			4.646	5.302	MON	382	20,088	02/20/2018	11/25/2034	1,289	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A		2.C FM	96,289	105,062	95,898	98,519		(120)			4.646	5.168	MON	81	4,277	08/20/2014	11/25/2034	276	
45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1		4.C FM	56,689	78,734	59,351	55,829		(613)			4.626	8.659	MON	61	3,095	01/31/2023	12/25/2034	1	
45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1		5.C FM	437,224	535,575	403,722	403,722	(47,185)	(7,327)			4.626	4.901	MON	413	21,053	03/03/2014	12/25/2034	46,845	
45660N-6S-9	IndyMac INDX Mortgage Loan Tru INDX 2004-AR11 2A		1.A FM	850,519	932,297	871,339	886,937		(725)			4.373	5.409	MON	3,397	42,770	04/11/2019	12/25/2034	3,908	
45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A		1.A FM	1,842,497	1,850,160	1,764,497	1,829,923		(9,566)			4.964	4.681	MON	7,654	95,359	11/12/2019	08/25/2034	48,493	
45660N-S2-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1		5.A FM	321,577	455,318	245,050	262,606		(14,483)			4.666	7.462	MON	354	21,924	02/03/2015	08/25/2034	40,408	
45660N-S4-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 2A1B		1.A FM	26,382	34,714	31,798	26,342		59			4.646	10.036	MON	27	1,098	01/31/2023	08/25/2034	7,814	
45660N-T8-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A1		1.A FM	769,714	903,090	810,196	779,171		3,667			4.726	7.370	MON	717	41,416	07/14/2023	09/25/2034	172,037	
45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2		1.A FM	2,448,449	2,721,861	2,427,795	2,398,482		(22,266)			4.706	6.213	MON	2,152	124,854	10/06/2020	09/25/2034	208,689	
456612-AC-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR6 2A1A		1.A FM	2,132,239	2,477,547	2,224,684	2,144,127		11,889			4.246	8.134	MON	1,753	47,942	05/27/2025	06/25/2046	72,791	
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A		1.A FM	5,467,314	6,641,652	5,806,217	5,510,327		18,889			4.286	6.964	MON	4,745	214,746	01/27/2025	04/25/2046	387	
45661E-AB-0	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1B		1.A FM	2,337,126	2,759,706	2,412,480	2,342,582		5,456			4.266	6.517	MON	1,962	53,476	05/27/2025	04/25/2046	18,585	
45661E-AW-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1B		5.A FM	1,017,253	853,630	1,023,039	1,029,644		12,391			4.446	8.433	MON	633	5,467	10/30/2025	05/25/2046	325	
45661E-AX-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1C		1.A FM	1,388	64,452	60,920	1,388					4.526	0.000	MON		2,518	01/31/2023	05/25/2046		
45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1		1.A FM	3,684,199	3,959,258	3,880,080	3,836,634		76,463			3.687	7.213	MON	12,164	139,591	01/29/2025	05/25/2036	716,934	
45661E-DB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR7 3A2		6. *		77,833	13,389						3.752	0.000	MON		2,291	01/31/2023	05/25/2036	628	
45661E-GC-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 1A1		5.C FM	714,059	1,078,997	587,901	587,901	(52,332)	(39,212)			4.235	6.124	MON	3,808	35,648	04/07/2020	06/25/2036	55,617	
45661E-GH-1	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 3A2		1.E FM	760,865	807,879	697,502	760,806		26	2,253		4.196	4.252	MON	570	40,940	08/10/2022	06/25/2036	90,463	
45661H-AK-3	IndyMac INDX Mortgage Loan Tru INDX 2006-AR25 4A2		6. *	10,625	10,625	16			(10,625)			3.570	0.000	MON	32	15,309	11/01/2025	09/25/2036		
45662D-AC-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR29 A3		1.A FM	448,115	471,472	484,506	487,439		19,845			4.186	8.060	MON	329	17,996	07/14/2023	11/25/2036	127,820	
45662F-AB-6	IndyMac INDA Mortgage Loan Tru INDA 2006-AR3 1A2		6. *		40,236	4,037						3.941	0.000	MON		1,683	01/31/2023	12/25/2036	446	
45662J-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2006-R1 A3		1.A FM	3,311,528	3,702,617	3,360,717	3,336,494		24,966			3.772	7.147	MON	11,638	69,384	05/30/2025	12/25/2035	474,501	
456654-AB-8	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 1A2		1.A FM	428	140,445		428	428				6.000	0.000	MON		18,334	01/31/2023	10/25/2037	1,560	
456672-AD-6	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR1 2A2		6. *		86,750							3.792	0.000	MON		2,599	01/31/2023	06/25/2037	428	
456673-AA-0	IndyMac INDA Mortgage Loan Tru INDA 2007-AR3 1A1		1.A FM	1,590,748	1,859,630	1,616,226	1,511,330		(38,416)			4.939	7.873	MON	7,654	96,534	07/14/2023	07/25/2037	23,649	
456674-AA-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1		1.A FM	4,770,597	5,498,437	4,672,996	4,595,847		(82,934)			4.841	7.333	MON	22,181	297,537	07/14/2023	08/25/2037	693,673	
456674-AD-2	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 2A2		1.A FM	4,132	82,637	9,399	4,132					5.080	0.000	MON		3,793	01/31/2023	08/25/2037	772	
45667Q-AB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR31 A2		1.A FM	5,440	108,796	20,335	5,440					3.990	0.000	MON		3,049	01/31/2023	11/25/2036	401	
45667S-AM-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR35 2A1B		6. *		6,307	3,332						4.306	0.000	MON		71	01/31/2023	01/25/2037	73	
45667W-AA-6	IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1 A1		1.A FM	838,936	985,342	932,107	901,177		(470)			4.266	5.841	MON	701	27,346	01/23/2017	11/25/2036	3,157	
456681-AE-5	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1		1.A FM	3,612,983	5,570,759	3,500,847	3,605,903		(7,079)			3.311	6.270	MON	15,370	30,662	10/15/2025	07/25/2037	48,033	
45668G-AE-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B		1.A FM	1,464	1,464		1,464					4.446	0.000	MON		4	01/31/2023	11/25/2046		
45668L-AA-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1		3.C FM	2,841,735	3,158,487	2,429,085	2,825,339		(72,109)	32,527		4.298	3.230	MON	11,312	138,452	05/27/2021	02/25/2037	81,025	
45669N-AT-3	IndyMac INDX Mortgage Loan Tru INDX 2007-AR19 3A1		1.A FM	1,250,069	1,829,935	1,281,383	1,144,934		(48,066)			3.830	8.480	MON	5,840	78,270	07/14/2023	09/25/2037	6,364	
45669W-AE-6	IndyMac INDX Mortgage Loan Tru INDX 2007-FLX5 2A3		6. *	199	199	9,896	199					4.426	0.000	MON			01/31/2023	08/25/2037		
45669Y-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 2A1		1.A FM	2,116,691	3,285,192	2,034,003	2,098,937		(17,754)			3.766	5.568	MON	10,311	30,925	09/05/2025	04/25/2037		
45669Y-AT-9	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 3A2		6. *		511,360							3.285	0.000	MON		16,478	01/31/2023	04/25/2037	3,514	
45670C-AC-1	IndyMac INDX Mortgage Loan Tru INDX 2007-AR7 2A1		1.A FM	334,190	428,092	362,801	339,359		2,726			3.187	7.144	MON	1,137	13,027	07/14/2023	06/25/2037	42,306	
45670E-AA-1	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR2 A1		1.A FM	532,849	810,535	519,494	525,474		(9,812)			3.996	7.714	MON	540	41,807	11/14/2013	03/25/2047	87	
45670N-AA-1	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7 1A1		1.A FM	620,170	776,090	647,686	611,926		(4,141)			3.367	6.110	MON	2,177	26,896	12/14/2023	11/25/2037	11	
45670R-AC-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1		5.C FM	7,878,606	8,326,412	7,585,100	8,095,040		207,249			3.947	5.538	MON	27,387	322,848	09/25/2024	10/25/2037	371,716	
46593N-BK-0	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B1	C	1.A	8,929,156	8,674,347	9,171,790	8,897,233		(31,923)			6.623	6.002	MON	47,873	480,150	02/26/2025	07/25/2055	30,788	
46593N-BN-4	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B2	C	1.A	3,692,569	3,599,214	3,745,433	3,679,880		(12,689)			6.623	6.047	MON	19,864	199,230	02/26/2025	07/25/2055	12,775	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
465970-AD-3	JP Morgan Mortgage Trust Serie JPMMT 2024-VIS1 M1		2.C FE	8,199,825	8,200,000	8,345,894	8,197,900		(994)			6.750	6.801	MON	46,125	553,500	03/26/2024	07/25/2064	75,888	
466247-F5-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A1 3A2		1.A FM	605,733	701,919	484,361	427,039		(35,513)			5.368	7.868	MON	3,140	38,859	04/20/2016	02/25/2036	40	
466247-J4-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A1		3.A FM	751,454	847,903	743,701	729,088		(13,063)			5.217	7.437	MON	3,686	44,028	07/14/2023	04/25/2036	29	
466247-J5-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A2		2.C FM	1,800,852	1,930,097	1,674,594	1,716,725		(42,461)			5.217	5.853	MON	8,391	100,882	03/31/2022	04/25/2036	7	
466247-JW-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6		3.C FM	2,327,019	2,576,046	2,254,751	2,327,019		58,925	31,412		6.500	5.324	MON	13,954	167,443	11/29/2022	11/25/2034	36,334	
466247-K2-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 3A2		5.B FM	267,327	289,869	253,538	264,553		(7,181)			5.994	5.721	MON	1,448	16,864	01/13/2021	04/25/2036	4	
466247-MH-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A1 IB4		6. *		1,311							2.751	8,888.000	MON			07/31/2024	02/25/2035	13	
466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1		1.A FM	1,307,767	1,447,528	1,235,282	1,258,598		(41,915)			5.968	6.277	MON	7,199	87,970	10/31/2014	06/25/2035		
466247-RD-7	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 1B2		1.A FM	59,515	1,764,998	90,286	44,559		(377)			5.507	1,941.868	MON	8,100	39,623	07/31/2024	06/25/2035	42	
466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1		1.A FM	428,443	430,822	430,425	426,780		(4,252)			6.022	5.436	MON	2,162	28,029	04/05/2022	08/25/2035	111	
466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4		1.A FM	1,119,842	1,320,806	1,319,589	1,348,780		(9,807)			6.022	4.372	MON	6,628	85,951	01/11/2022	08/25/2035	23	
466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1		1.A FM	164,026	184,872	176,144	136,233		(19,054)			5.193	13.460	MON	800	10,137	11/12/2021	09/25/2035	831	
466247-UG-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1		4.C FM	364,745	380,788	369,895	369,895	(81,464)	167,751	120,215		5.099	2.256	MON	1,618	20,265	12/22/2023	08/25/2035	40	
466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3		1.A FM	109,049	129,252	123,715	109,592		(2,211)			5.279	8.981	MON	569	7,121	02/29/2012	10/25/2035	1	
466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4		3.A FM	208,424	208,035	199,124	208,130		(1,842)			5.279	4.521	MON	915	11,461	12/07/2020	10/25/2035	2,939	
466247-WS-8	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 2A5		1.A FM	634,197	699,453	658,619	627,704		(4,243)			5.391	6.932	MON	3,142	39,529	06/28/2023	10/25/2035	90,026	
466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1		1.B FM	69,730	69,904	67,571	70,013		(386)			5.567	4.914	MON	324	4,122	10/26/2017	10/25/2035		
466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1		1.A FM	70,275	719,507	584,107	115,904		20,574			5.946	196.074	MON	3,565	(96)	07/25/2023	10/25/2035	53,655	
466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1		6. FM	141,692	224,467	182,226	154,949		11,497			5.946	18.365	MON	1,112	(4)	07/31/2024	10/25/2035	1,425	
466247-XK-4	JP Morgan Mortgage Trust 2005- JPMMT 2005-ALT1 3A1		1.A FM	177,782	247,027	161,725	161,909		(9,000)			5.080	8.698	MON	1,046	13,221	07/14/2023	10/25/2035	2,521	
466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1		1.A FM	323,104	409,145	312,522	295,059		(14,208)			4.837	8.928	MON	1,649	20,912	11/09/2022	11/25/2035		
466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1		3.A FM	382,873	404,279	308,805	350,634		(14,764)			4.837	3.991	MON	1,630	20,657	06/27/2019	11/25/2035		
466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3		2.C FM	134,721	144,861	126,049	122,954		(5,258)			5.190	5.498	MON	627	8,046	10/06/2020	11/25/2035	4	
466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3		3.A FM	1,956,799	2,034,840	1,770,588	1,767,170		(74,337)			5.190	4.919	MON	8,801	113,024	11/12/2019	11/25/2035	53	
466247-ZY-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-S3 1A11		2.C FM	1,922,364	2,342,322	1,062,628	1,132,957		(104,887)			6.000	6.265	MON	11,712	122,424	04/22/2014	01/25/2036	2	
46626L-QE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3		1.A FM	171,961	1,348,977	1,056,767	266,552		42,556			4.521	29.462	MON	1,017	15,477	07/25/2023	10/25/2035	1	
46626L-QE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3		5.C FM	267,256	420,560	329,460	294,754		20,462			4.521	11.795	MON	317	5,335	07/31/2024	10/25/2035	206,937	
46626L-JT-8	JP Morgan Mortgage Acquisition JPMAC 2006-NC1 M3		6. *		399,869							4.386	0.000	MON		9,345	01/31/2023	04/25/2036	151,677	
46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4		5.C FM	192,998	206,139	150,495	157,571		(6,637)			5.500	4.812	MON	945	10,552	03/26/2019	12/25/2035		
46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7		5.C FM	497,599	531,481	388,016	406,281		(17,089)			5.500	4.810	MON	2,436	27,205	03/26/2019	12/25/2035		
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9		4.A FM	770,249	953,194	638,564	631,022		(24,773)			6.000	7.280	MON	4,766	53,224	09/26/2012	12/25/2035	63	
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9		5.C FM	980,526	1,079,075	722,893	783,765		(34,442)			6.000	5.440	MON	5,395	60,253	06/24/2014	12/25/2035	72	
46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1		1.A FM	1,298,038	1,393,709	1,360,930	1,261,498		8,804			4.306	6.972	MON	1,000	65,000	08/10/2022	03/25/2036	14,230	
46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1		1.A FM	1,596,383	1,972,182	1,558,909	1,400,514		(50,643)			4.996	9.322	MON	8,210	99,559	12/14/2023	03/25/2036	901	
46627M-CZ-8	JP Morgan Alternative Loan Tru JPALT 2006-A1 3A2		1.A FM	230,472	768,240	380,033	135,416		(18,546)			5.451	79.181	MON	3,490	41,795	01/31/2023	03/25/2036		
46627M-DY-0	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2		5.C FM	1,161,779	1,622,651	748,187	873,691		(88,863)			5.500	2.473	MON	7,437	89,250	06/11/2014	03/25/2036		
46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7		1.D FM	575,304	1,046,810	495,003	512,908		(46,765)			5.750	5.895	MON	5,016	60,199	08/08/2024	03/25/2036	98	
46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12		1.A FM	1,103,627	1,439,023	681,751	653,460		(54,829)			6.000	7.992	MON	7,195	86,069	12/26/2012	03/25/2036	17	
46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12		2.C FM	969,163	1,256,613	595,332	637,941		(57,524)			6.000	5.353	MON	6,283	75,158	03/13/2020	03/25/2036	13	
46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19		1.A FM	680,874	838,935	435,282	420,026		(32,475)			6.500	7.285	MON	4,544	54,502	03/23/2016	03/25/2036	11	
46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3		5.C FM	81,902	90,375	94,584	110,591		13,067			6.030	5.663	MON	454	6,039	03/31/2020	03/25/2036		
46627M-FV-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4		1.A FM	4,208,997	4,943,423	4,230,256	4,361,471		61,593			6.180	6.376	MON	25,459	231,220	05/18/2023	03/25/2036	26,373	
466287-AR-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1		1.A FM	1,181,359	1,329,683	1,183,033	1,183,033	(456,011)	10,048			4.154	2.211	MON	4,603	55,423	09/30/2016	03/25/2037	605	
466287-BD-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 1A1B		6. *		61,854	61,854						3.966	0.000	MON		(4,838)	01/31/2023	03/25/2037	1,005	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2		4.C FM	826,856	894,204	675,016	724,747		(31,961)			4.263	4.444	MON	3,177	39,690	11/10/2020	10/25/2036	2	
46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1		1.A FM	587,696	947,897	689,345	578,013		(14,655)			4.321	11.100	MON	3,413	42,581	01/31/2023	10/25/2036		
46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1		5.C FM	220,241	295,653	215,009	218,702	4,767	(5,052)			4.321	5.671	MON	1,064	13,281	07/31/2024	10/25/2036		
46628B-CC-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 4A1		1.A FM	700,335	828,496	659,184	639,878		(32,187)			6.331	6.933	MON	4,371	53,605	03/07/2017	10/25/2036	1	
46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1		1.A FM	912,246	1,157,673	668,394	662,940		(57,026)			4.210	6.246	MON	4,062	49,381	11/09/2020	05/25/2036		
46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1		1.A FM	4,676,044	5,444,242	4,649,286	4,592,982		(83,062)			5.053	6.604	MON	22,927	210,245	03/04/2025	05/25/2036	105,961	
46628K-AE-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 2A3		1.A FM	232,684	268,142	228,086	222,928		(5,454)			5.134	7.052	MON	1,147	13,883	02/14/2017	05/25/2036	51	
46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2		1.A FM	2,209,731	2,467,265	2,006,799	2,127,670		(52,068)			4.512	5.681	MON	9,276	111,359	03/04/2020	05/25/2036	111	
46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2		1.F FM	462,482	490,499	398,957	445,390		(10,671)			4.512	4.508	MON	1,844	22,139	01/13/2021	05/25/2036	153	
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3		1.A FM	2,087,155	2,597,835	2,113,001	1,993,917		(53,564)			4.512	8.499	MON	9,767	117,197	12/14/2023	05/25/2036	1,206	
46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A4		1.A FM	3,000,788	6,359,409	3,007,518	3,001,012		(16,891)	26,664		4.146	7.603	MON	4,395	45,091	05/22/2025	07/25/2036	1,730	
46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A5		1.A FM	3,182,126	6,728,495	3,185,891	3,181,843		(18,704)	20,720		4.346	7.528	MON	4,874	47,708	05/22/2025	07/25/2036	1,830	
46628Y-BF-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4		1.A FM	131,821	341,317	116,631	108,800		(8,689)			6.250	7.417	MON	1,778	10,137	03/01/2025	07/25/2036		
46628Y-BN-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A11		1.A FM	613,988	1,804,115	618,374	605,918		(8,070)			6.500	7.064	MON	9,772	1,725	10/30/2025	07/25/2036		
46629A-AJ-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A9		1.A FM	268,343	825,552	252,918	228,298		(28,256)			6.000	8.375	MON	4,128	36,759	08/08/2024	08/25/2036	213	
46629A-AK-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A10		1.A FM	2,183,344	2,664,930	957,386	843,614		(97,680)			6.500	6.835	MON	14,435	128,346	03/27/2017	08/25/2036	75	
46629A-AL-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A11		1.A FM	1,974,577	3,081,509	1,107,038	978,357		(113,316)			6.500	6.774	MON	16,692	148,410	08/10/2022	08/25/2036	154	
46629C-AA-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 1A1		1.A FM	61,122	100,514	88,502	52,331		(2,835)			6.924	26.441	MON	580	7,157	08/29/2016	08/25/2036		
46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1		5.C FM	1,770,561	1,905,319	1,621,978	1,665,840		(54,595)			5.484	5.536	MON	8,806	107,938	10/16/2020	08/25/2036		
46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2		1.A FM	149,060	203,207	173,006	117,121		(6,425)			5.484	18.909	MON	939	11,514	04/13/2012	08/25/2036		
46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4		1.A FM	546,127	688,685	586,808	507,497		(20,254)			5.484	10.415	MON	3,183	39,014	10/29/2021	08/25/2036	10,325	
46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5		2.C FM	142,030	153,546	124,200	133,472		(5,396)			4.797	5.070	MON	617	7,573	10/16/2020	08/25/2036	9	
46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6		1.A FM	617,704	738,245	598,113	584,728		(25,641)			4.797	7.635	MON	2,967	36,391	08/08/2024	08/25/2036	76	
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1		2.C FM	3,210,187	3,504,212	2,976,210	3,019,276		(77,279)			5.248	6.642	MON	15,326	188,150	10/14/2020	08/25/2036		
46629D-AH-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R		5.C FM	1,143,183	1,172,848	949,924	1,139,411		(7,005)			4.397	4.038	MON	4,297	52,781	06/17/2020	01/25/2037	14	
46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4		2.A FM	1,477,094	1,710,528	1,385,407	1,474,889		(9,625)			4.397	6.501	MON	6,267	76,978	04/07/2020	01/25/2037	18	
46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4		5.C FM	1,072,344	1,100,058	890,970	1,068,803		(6,571)			4.397	4.037	MON	4,031	49,505	06/17/2020	01/25/2037	9	
46629D-BJ-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 3A3M		1.A FM	532,138	622,567	531,004	514,115		(11,563)			5.282	7.308	MON	2,740	34,126	04/07/2020	01/25/2037	14,023	
46629D-BM-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1		1.A FM	799,875	998,946	778,702	772,572		(12,925)			4.109	8.077	MON	3,420	41,657	03/30/2023	01/25/2037		
46629E-AG-8	JP Morgan Alternative Loan Tru JPALT 2006-A4 A7		1.A FM	12,691,602	14,305,884	12,494,188	12,692,769		1,166			4.100	5.713	MON	48,876	101,552	10/15/2025	09/25/2036	149	
46629N-AD-5	JP Morgan Mortgage Acquisition JPMAC 2006-RM1 A3		1.A Z	3,713,961	8,345,981	3,802,779	3,692,514		(21,447)			4.086	7.081	MON	5,684	47,153	09/15/2025	08/25/2036	205	
46629Q-AE-6	JP Morgan Mortgage Acquisition JPMAC 2006-CH2 AF4		1.A FM	5,277,547	8,543,812	4,834,324	4,790,161		(120,650)			6.263	8.068	MON	44,592	236,180	06/28/2023	10/25/2036	1,097	
46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5		1.A FM	711,201	946,552	356,969	340,846		(31,151)			6.000	7.358	MON	4,733	38,212	02/21/2013	01/25/2037		
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1		4.B FM	224,786	288,650	150,775	163,887		(11,687)			5.141	5.063	MON	1,237	16,407	05/20/2020	11/25/2036		
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1		5.A FM	6,930,813	8,154,355	4,259,405	4,757,141		(345,713)			5.141	4.550	MON	34,938	463,493	08/03/2017	11/25/2036		
466309-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1		1.A FM	500,558	779,290	454,131	467,338		(33,220)			4.346	5.519	MON	569	37,884	03/01/2023	06/27/2037	2,117	
46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2		1.A FM	190,870	231,094	220,573	206,002		(1,602)			5.191	8.128	MON	1,000	12,430	12/18/2012	07/25/2035	170	
46630G-AT-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A3		1.A FM	122,849	131,565	129,019	129,940		(768)			6.033	5.929	MON	661	8,263	04/11/2014	07/25/2035	324	
46630G-AW-5	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A6		1.A FM	88,333	94,906	93,070	88,399		(476)			6.033	9.357	MON	477	5,961	06/28/2023	07/25/2035	68	
46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6		1.A FM	3,399	3,454	3,439	3,406		2			4.421	5.828	MON	13	154	08/02/2024	11/25/2036		
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2		1.A FM	957,701	1,756,268	2,502,285	1,375,105		109,469			4.421	14.481	MON	6,470	52,592	10/01/2025	11/25/2036	113,133	
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2		6. FM	641,906	547,790	780,477	686,048		30,058			4.421	8.549	MON	2,018	16,404	10/01/2025	11/25/2036	155,367	
46630M-AG-7	JP Morgan Mortgage Acquisition JPMAC 2007-CH2 AF6		1.A FM	142,683	294,953	152,002	131,157		(2,872)			4.133	9.576	MON	1,016	6,968	01/31/2023	01/25/2037	48	
46630P-AG-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 2A3		1.A FM	2,006,173	2,603,769	2,063,177	1,879,559		(61,130)			5.419	8.150	MON	11,759	145,384	04/07/2020	04/25/2037	455,837	
46630P-BB-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 4A2		1.A FM	354,967	422,918	353,682	352,679		(2,288)			4.734	6.240	MON	1,668	5,013	09/24/2025	04/25/2037	271	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46630P-BG-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 4A3		6. FM	2	27	3	2	1				4.734	0.000	MON			01/31/2023	04/25/2037		
46630R-AY-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S1 2A19		1.A FM	672,975	2,023,932	667,545	638,507		(34,468)			5.000	6.074	MON	8,433	32,789	06/05/2025	03/25/2037	28	
46630U-AC-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 2A1		1.A FM	181,364	217,039	190,532	178,687		(2,884)			5.208	8.130	MON	942	11,528	01/14/2021	05/25/2037		
46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2		1.A FM	86,643	91,083	80,230	80,791		(812)			4.840	6.797	MON	367	4,535	08/17/2017	05/25/2037	1	
46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3		1.A FM	3,756,623	8,307,370	3,296,412	3,065,452		(287,602)			6.000	6.877	MON	41,537	386,084	04/01/2025	06/25/2037	1,337	
46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4		1.A FM	1,359,506	5,977,348	1,801,127	933,505		(80,664)			4.446	18.906	MON	4,466	232,609	03/25/2025	06/25/2037	2,756	
46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1		3.B FM	1,365,542	1,482,809	1,182,848	1,341,208		(24,334)			4.633	4.864	MON	5,724	68,620	04/07/2020	06/25/2037	1,030	
46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1		5.B FM	1,796,741	1,843,460	1,470,543	1,763,963		(32,779)			4.633	3.747	MON	7,117	85,314	01/17/2020	06/25/2037	571	
46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1		1.A FM	361,815	774,877	330,662	323,897		(27,107)			5.500	5.751	MON	3,552	43,235	11/01/2025	08/25/2037	9	
46631N-AT-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A18		1.A FM	2,317,662	6,908,078	2,246,532	2,142,275		(150,657)			4.346	6.588	MON	5,047	340,388	07/14/2023	08/25/2037	200	
46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87		1.A FM	1,229,826	3,287,289	1,095,654	580,818		(34,122)			4.496	20.657	MON	2,484	166,814	06/25/2025	08/25/2037		
46631N-DT-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A90		1.A FM	369,611	659,027	320,574	303,858		(22,460)			7.000	8.329	MON	3,844	46,617	03/01/2023	08/25/2037	26	
46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97		1.A FM	1,459,564	2,670,336	1,216,522	1,192,729		(95,179)			6.000	6.084	MON	13,352	161,890	09/01/2025	08/25/2037	91	
46632B-AE-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-A5 2A1		3.C FM	526,089	691,409	463,249	539,673		187			2.596	3.996	MON	1,496	20,663	11/29/2016	10/25/2037	284	
46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11		3.A FM	1,053,223	2,359,666	681,136	676,651		(104,471)			6.000	4.447	MON	11,798	145,853	03/13/2017	03/26/2038	69	
46634D-CP-1	JP Morgan Resecuritization Tru JPMRR 2010-1 6A9		1.A FM	873,770	940,539	883,777	876,573		1,793			5.487	6.575	MON	4,301	43,107	05/27/2015	09/26/2035	885	
46634F-AJ-2	JP Morgan Resecuritization Tru JPMRR 2010-2 1A9		1.A FM	675,746	1,376,930	348,923	366,634		(33,942)			4.000	5.651	MON	4,590	38,410	06/22/2016	06/26/2037		
46635A-AH-6	JP Morgan Resecuritization Tru JPMRR 2010-6 1A8		5.C FM	2,517,761	2,741,500	2,297,267	2,389,255		(79,707)			5.939	6.105	MON	13,569	169,292	11/18/2016	10/26/2036	194	
46635B-AN-1	JP Morgan Resecuritization Tru JPMRR 2010-7 2A4		1.A FM	1,308,747	1,942,190	1,295,216	1,276,284		(32,463)			4.500	6.837	MON	7,283	65,549	03/04/2025	06/26/2040		
46635F-AD-4	JP Morgan Resecuritization Tru JPMRR 2010-8 1A4		1.A FM	101,293	102,527	103,110	102,527		833			6.682	0.000	MON	571	4,885	08/14/2024	06/26/2045	96,467	
46636K-BL-3	JP Morgan Resecuritization Tru JPMRR 2011-2 3A11		1.A FM	1,288,576	1,560,286	1,364,129	1,332,886		3,832			5.542	10.110	MON	7,206	87,432	10/26/2015	03/26/2036	30,377	
46637D-AB-1	JP Morgan Resecuritization Tru JPMRR 2012-1 1A2		1.A FM	1,257,464	1,378,799	1,288,269	1,292,820		(676)			4.442	6.381	MON	5,104	62,501	08/10/2022	06/26/2035	14,897	
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2		1.A FM	1,865,112	2,151,654	1,925,865	1,855,450		(5,838)			4.203	6.437	MON	7,537	90,968	12/14/2023	05/26/2047	483	
46637J-BD-3	JP Morgan Resecuritization Tru JPMRR 2012-2 3A8		4.C FM	3,978,858	4,091,094	3,768,204	4,030,680		(1,782)			4.492	4.291	MON	15,314	190,900	10/28/2015	10/26/2036	3	
46637J-BP-6	JP Morgan Resecuritization Tru JPMRR 2012-2 4A8		1.A FM	521,562	579,064	547,682	520,043		(1,377)			4.912	7.470	MON	2,370	28,958	05/02/2024	03/26/2035	134	
46637J-BZ-4	JP Morgan Resecuritization Tru JPMRR 2012-2 5A8		3.A FM	545,894	706,786	669,157	680,955		(1,213)			5.287	5.250	MON	3,114	40,636	11/18/2016	11/21/2035	1	
46637J-CJ-9	JP Morgan Resecuritization Tru JPMRR 2012-2 6A7		1.A FM	2,088,240	2,246,303	2,136,874	2,136,655		11,772			5.170	6.328	MON	3,549	107,348	06/20/2017	06/21/2036	26	
46641C-BM-2	JP Morgan Mortgage Trust 2014- JPMMT 2014-1 2AX		1.A FE		6,196							0.030	0.000	MON		3,461	01/31/2023	01/25/2044		
46641T-CA-0	JP Morgan Resecuritization Tru JPMRR 2014-1 9A9		1.A FM	2,154,531	2,887,911	2,140,553	2,149,639		(4,893)			4.136	7.840	MON	2,009	21,010	10/30/2025	12/26/2035	981	
46643N-AR-6	JP Morgan Resecuritization Tru JPMRR 2014-6 7A1		1.A FM	768,804	817,876	808,672	787,761		18,958			2.875	7.957	MON	1,960	19,595	02/07/2025	11/27/2036	26,386	
46659B-AE-2	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 A3	C	1.E FE	2,795,111	2,794,675	2,829,293	2,793,162		(1,950)			5.947	5.845	MON	13,850	110,799	04/08/2025	08/25/2055	1,696,071	
46659B-AF-9	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 M1	C	2.A FE	4,042,500	4,000,000	4,082,915	4,035,089		(7,411)			6.412	6.177	MON	21,373	170,987	04/04/2025	08/25/2055	4,021,373	
47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2		1.A FM	552,975	901,970	506,058	496,786		(55,556)			4.474	6.504	MON	3,363	42,260	12/05/2024	11/26/2035	8,198	
50205P-AA-0	LHOME Mortgage Trust 2024-RTL4 LHOME 2024-RTL4 A1		1.G FE	6,030,938	6,000,000	6,067,468	6,016,775		(14,162)			5.921	5.640	MON	5,921	266,445	04/02/2025	07/25/2039	1,665,998	
50205U-AA-9	LHOME Mortgage Trust 2025-RTL1 LHOME 2025-RTL1 A1		1.G FE	9,045,911	9,000,000	9,125,820	9,036,654		(9,257)			5.652	5.359	MON	8,478	268,470	10/15/2025	01/25/2040	220,555	
50205W-AA-5	LHOME Mortgage Trust 2024-RTL5 LHOME 2024-RTL5 A1		1.G FE	16,449,291	16,500,000	16,631,022	16,477,056		27,765			5.323	5.402	MON	14,638	525,646	10/15/2025	09/25/2039	790,981	
51944D-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4		1.A FM	414,023	529,757	244,763	225,365		(12,595)			6.000	9.295	MON	2,649	35,220	02/01/2025	08/26/2037	8	
52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1		1.A FM	606,077	1,341,269	633,548	536,707		(35,795)			4.596	9.061	MON	1,036	68,633	07/31/2024	12/25/2035	609	
52520M-CB-7	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4		1.A FM	2,383,419	2,888,093	1,502,813	1,416,054		(102,289)			5.500	8.055	MON	13,237	158,831	10/04/2013	12/25/2035		
52520M-DS-9	Lehman Mortgage Trust 2005-3 LMT 2005-3 1A6		1.A FM	17,640	50,401	21,287	12,960		(1,413)			4.346	12.793	MON	37	2,307	01/31/2023	01/25/2036	10	
52520M-EK-5	Lehman Mortgage Trust 2005-3 LMT 2005-3 4A1		1.A FM	20,120	28,338	27,567	20,878		223			5.085	15.171	MON	120	1,440	01/31/2023	01/25/2036	13	
52520M-FE-8	Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1		1.A FM	1,437,731	1,685,005	1,444,194	1,440,472		(676)			5.132	8.133	MON	7,207	87,133	07/14/2023	02/25/2036	232	
52520Q-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2		1.A FM	598,856	1,312,729	607,290	550,146		(23,660)			4.496	8.503	MON	992	70,259	05/25/2025	11/25/2036	475	
52520S-AH-3	Lehman Mortgage Trust 2006-8 LMT 2006-8 3A1		1.A FM	255,942	4,875,091	479,619	271,312		(1,703)			4.196	26.789	MON	3,440	142,101	01/31/2023	12/25/2036	1,805	
52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1		1.A FM	907,160	1,753,143	784,247	766,377		(62,430)			6.000	8.239	MON	8,766	104,609	08/01/2025	09/25/2036	205	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1		1.A FM	314,534	4,485,004	547,366	316,606		(11,500)			4.196	22.892	MON	3,164	85,400	08/25/2025	09/25/2036	92	
52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1		1.A FM	139,740	3,492,396	478,002	149,981		(1,062)			4.096	46.684	MON	2,406	79,231	04/25/2025	02/25/2037	7	
52521H-BF-9	Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2		6. FE	820,009		932,943	505,507	9,983	(86,381)			6.620	26.806	MON	10,776	126,346	10/25/2025	01/25/2037	508	
52521Y-AC-0	Lehman Mortgage Trust 2007-8 LMT 2007-8 2A1		1.A FM	726,559	2,198,779	815,897	590,194		(89,791)			6.500	14.694	MON	11,910	63,557	10/01/2025	09/25/2037		
525221-EE-3	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A		1.A FM	34,327	46,192	66,754	45,845		4,838			6.190	34.248	MON	238	2,384	01/31/2023	12/25/2035	1,224	
525221-EN-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B		5.C FM	2,880,404	4,397,563	4,290,119	4,268,676		141,817			4.446	9.900	MON	3,259	162,564	03/23/2017	12/25/2035	2,079	
525221-GC-5	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A		1.A FM	668,457	839,496	738,286	635,190		483			4.979	9.524	MON	3,483	31,822	07/31/2024	01/25/2036	178	
525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1		1.A FM	10,130,833	10,491,273	9,869,146	10,139,785		(7,746)			4.116	4.422	MON	7,197	467,320	03/31/2022	02/25/2036	430	
525221-HA-8	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1		2.C FM	7,802,584	8,035,637	7,521,315	8,069,935		88,050			4.366	5.892	MON	5,848	323,316	05/25/2022	02/25/2046	2,397	
525227-AK-0	Lehman XS Trust Series 2006-GP LXS 2006-GP2 2A1		1.A FM	365,410	413,770	407,886	356,710		(8,700)			4.236	7.143	MON	292	9,130	06/05/2025	06/25/2046	851	
52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B	C	1.A FM	7,306,951	7,323,975	8,258,824	8,151,061		349,170			4.266	7.184	MON	5,208	268,127	03/30/2023	09/25/2046	165	
52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2		1.A FM	198,396	242,685	288,043	268,534		12,776			4.086	7.578	MON	165	11,232	06/23/2015	08/25/2036	3	
52522H-AC-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1		1.A FM	157,140	155,848	190,785	237,457		42,196			4.026	6.093	MON	105	7,238	12/06/2022	06/25/2036	42	
52522Q-AU-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8		6. *	2,083,740		2,394,961	1,633,933	38,424	(160,699)			6.500	17.486	MON	140,170	466,992	10/01/2025	12/25/2037	285	
525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1		1.A FM	2,210,594	3,065,886	2,542,631	2,457,839		132,120			4.166	8.302	MON	2,129	137,036	07/31/2024	07/25/2037		
525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2		2.C FM	598,758	753,155	698,713	695,534		37,846			7.500	6.424	MON	4,707	46,017	01/31/2023	07/25/2037		
52523K-AL-8	Lehman XS Trust 2006-17 LXS 2006-17 WF62		1.A FM	98,097	141,147	198,206	120,129		2,429			6.080	24.340	MON	715	6,134	01/31/2023	11/25/2036	648	
52523L-AD-4	Lehman XS Trust 2006-13 LXS 2006-13 1A4		1.A FM	2,244,600	2,291,869	2,313,594	2,275,690		31,090			4.226	7.503	MON	1,614	67,767	05/22/2025	09/25/2036	72	
525245-AA-4	Lehman XS Trust 2007-3 LXS 2007-3 1AA1		1.A FM	266,786	283,182	259,741	276,232		2,946			4.166	5.577	MON	197	14,182	05/27/2021	03/25/2037	2,008	
52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5		3.A FM	163,486	194,627	278,281	204,964		13,782			5.052	17.478	MON	819	11,659	01/31/2023	04/25/2037	46	
52524P-AZ-5	Lehman XS Trust 2007-6 LXS 2007-6 3A32		1.A FM	61,601	100,164	94,077	73,633		3,499			4.346	14.701	MON	73	4,227	01/31/2023	05/25/2037		
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2		1.A FM	5,003,226	5,804,945	5,270,333	5,009,701		14,960			5.546	7.044	MON	5,366	245,956	12/14/2023	09/25/2047	33	
52525B-BJ-0	Lehman XS Trust Series 2007-16 LXS 2007-16N AF3		6. *		1							6.860	0.000	MON			01/31/2023	09/25/2047		
52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2		1.A FM	1,016,620	986,731	1,303,278	1,131,696		58,102			5.846	14.035	MON	961	40,364	07/31/2024	10/25/2037	4	
52525L-AQ-3	Lehman XS Trust 2007-14H LXS 2007-14H A11		1.A FM	61,445	88,409	114,905	93,447		14,873			4.466	24.069	MON	66	3,854	01/31/2023	07/25/2047	3,438	
52525L-AS-9	Lehman XS Trust 2007-14H LXS 2007-14H A22		1.A FM	934,188	1,072,538	1,039,094	979,369		17,664			4.646	8.374	MON	831	47,274	07/31/2024	07/25/2047	46	
54239Q-AV-4	Long Beach Asset Holdings Corp LBAHC 2005-WL2 NOTE		6. FM		7,044,501	1						4.500	0.000	MON			01/31/2023	08/25/2045	41,292	
542514-BZ-6	Long Beach Mortgage Loan Trust LBMLT 2002-1 M2		1.A FM	2,596,016	3,021,125	3,074,465	2,972,771		12,391			5.909	7.098	MON	2,975	208,691	08/29/2016	05/25/2032	16	
542514-CX-8	Long Beach Mortgage Loan Trust LBMLT 2002-2 M2		1.A FM	819,839	838,276	841,760	832,969		3,577			5.646	5.986	MON	789	49,141	03/31/2022	07/25/2032	36,779	
542514-DU-5	Long Beach Mortgage Loan Trust LBMLT 2003-2 M1		1.A FM	1,281,925	1,437,477	1,505,511	1,441,591		29,691			5.076	7.201	MON	1,216	72,247	08/29/2016	06/25/2033	9,029	
542514-EA-8	Long Beach Mortgage Loan Trust LBMLT 2003-3 M1		1.A FM	302,179	306,309	306,720	306,202		2,800			4.971	6.605	MON	254	16,457	11/30/2022	07/25/2033	1,160	
542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2		1.A FM	69,856	72,701	68,032	85,072		9,628			4.821	3.038	MON	58	3,216	08/29/2016	10/25/2034	16,979	
542514-RM-8	Long Beach Mortgage Loan Trust LBMLT 2006-1 2A4		1.A FM	303,208	381,678	345,695	311,878		4,341			4.446	6.538	MON	283	12,529	07/14/2023	02/25/2036	9	
542514-SE-5	Long Beach Mortgage Loan Trust LBMLT 2006-WL2 M1		1.A FM	263,231	1,027,241	1,293,292	327,501		23,002			4.431	27.488	MON	759	35,816	01/31/2023	01/25/2036	126,971	
542514-SX-3	Long Beach Mortgage Loan Trust LBMLT 2006-WL3 M1		1.A FM	52,508	44,499	72,908	45,973		(4,976)			4.431	9.438	MON	33	(885)	01/31/2023	01/25/2036	12,110	
54251T-AA-7	Long Beach Mortgage Loan Trust LBMLT 2006-7 1A		1.A FM	10,075	18,885	9,953	9,270		(378)			4.156	5.248	MON	13	558	12/22/2023	08/25/2036	84	
550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1		1.A FM	1,128,632	1,160,690	1,134,610	1,134,253		4,397			4.366	5.528	MON	845	57,091	12/05/2024	11/25/2035	4,657	
550279-AC-7	Luminent Mortgage Trust 2005-1 LUM 2005-1 M1		1.A FM	811,701	2,357,194	2,388,733	936,983		69,360			4.581	21.291	MON	1,800	121,272	07/31/2024	11/25/2035	348,768	
55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2		1.A FM	65,266	365,281	369,459	66,733		1,489			4.366	126.467	MON	266	8,879	07/25/2023	05/25/2036	1,215	
55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2		2.C FM	108,986	113,927	115,230	116,331		5,490			4.366	7.051	MON	83	2,769	07/31/2024	05/25/2036	3	
55027B-AA-6	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A		1.A FM	9,110,484	11,079,588	9,605,643	9,031,786		(36,840)			4.226	7.678	MON	7,804	426,953	12/14/2023	05/25/2046	482,142	
55027X-AA-8	Luminent Mortgage Trust 2006-5 LUM 2006-5 A1A		1.A FM	313,204	565,080	339,898	280,033		(14,116)			4.226	11.855	MON	398	23,674	07/14/2023	07/25/2036	275	
55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A		2.C FM	351,543	373,982	394,434	384,021		13,042			4.186	8.594	MON	261	17,783	01/31/2023	10/25/2046	1,318	
55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A		3.B FM	116,643	116,641	123,019	122,647		4,312			4.186	8.192	MON	81	5,546	07/31/2024	10/25/2046	12	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
55027Y-AD-0	Luminent Mortgage Trust 2006-6 LUM 2006-6 A1		1.A FM	354,394	401,525	373,676	365,106		(2,640)			4.246	6.131	MON	284	16,202	03/23/2015	10/25/2046	21	
55265K-3T-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7		1.A FM	111,513	114,300	111,997	110,325		511			5.250	6.738	MON	500	5,984	06/01/2018	12/25/2033	218	
55265K-6X-2	MASTR Asset Securitization Tru MASTR 2004-1 30PO		1.A FM	2,530	4,181	3,641	2,530					0.000	0.000	N/A			01/31/2023	02/25/2034	58	
552754-AA-1	MFA 2020-NQM1 Trust MFRA 2020-NQM1 A1		1.A	16,931	19,023	18,659	18,434		340			2.479	7.525	MON	39	472	01/31/2023	03/25/2065	274	
55275B-AA-5	Mastr Asset Backed Securities MABS 2006-NC2 A1		1.A FM	1,206,628	2,464,964	1,191,559	1,197,034		(18,837)	1,852		4.106	6.542	MON	1,687	44,455	05/25/2022	08/25/2036		
55285P-AA-2	MFA 2023-NQM1 Trust MFRA 2023-NQM1 A1		1.A	1,326,322	1,325,907	1,325,391	1,325,907		(414)			5.750	5.444	MON	6,353	12,654	10/02/2025	11/25/2067	1,130,306	
576431-AG-5	MASTR Adjustable Rate Mortgage MARM 2007-1 IX2		6. *			57						5.500	0.000	MON			01/31/2023	01/25/2047		
576433-A7-1	MASTR Adjustable Rate Mortgage MARM 2005-6 5A1		3.B FM	529,860	576,169	503,750	556,802		4,447			3.412	4.663	MON	1,638	18,111	11/12/2019	07/25/2035	4,330	
576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2		1.A FM	421,210	512,162	434,165	435,868		8,913			3.183	8.678	MON	1,358	15,031	08/08/2024	07/25/2035	15	
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1		1.A FM	1,133,732	1,218,293	1,144,855	1,141,488		7,756			4.408	6.876	MON	4,475	50,956	01/09/2025	09/25/2035	65	
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1		3.A FM	1,556,729	1,603,018	1,506,388	1,582,136		3,938			4.408	4.916	MON	5,888	73,469	11/10/2020	09/25/2035	5,518	
576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1		1.A FM	287,046	293,216	290,585	290,586		(1,748)			6.210	6.012	MON	1,517	19,376	11/12/2019	12/21/2034		
576434-2H-6	MASTR Alternative Loan Trust 2 MALT 2006-2 2A1		1.A FM	36,360	454,497	41,036	24,386		(2,027)			4.246	16.036	MON	324	5,694	01/31/2023	03/25/2036		
576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1		2.C FM	295,582	316,468	305,254	296,756		599			6.067	7.135	MON	1,600	16,827	07/31/2024	12/25/2032	25	
576434-D8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1		1.A FM	74,507	71,174	72,931	72,263		(250)			6.000	4.754	MON	356	4,270	06/01/2018	02/25/2035	1,170	
576434-FN-9	MASTR Alternative Loan Trust 2 MALT 2003-5 15AX		6. *	114		1	1	(114)				5.000	0.000	MON		5	01/01/2025	02/28/2023		
576434-SK-1	MASTR Alternative Loan Trust 2 MALT 2004-6 7A1		1.A FM	2,274,158	2,243,313	2,266,382	2,261,892		(3,038)			6.000	5.776	MON	11,217	134,448	04/20/2020	07/25/2034	33,926	
576434-Y4-0	MASTR Alternative Loan Trust 2 MALT 2006-1 A2		1.A FM	1,077,676	3,163,929	968,945	889,130		(78,834)			4.546	12.710	MON	2,417	167,918	07/31/2024	02/25/2036	1,383	
576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2		1.A FM	367,361	413,928	272,895	282,164		(18,220)			6.500	6.010	MON	2,242	26,903	04/17/2020	08/25/2034	1	
576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2		1.G FM	962,399	978,755	645,275	686,696		(44,669)			6.500	5.374	MON	5,302	63,614	07/07/2016	08/25/2034	6	
576436-BZ-1	Mastr Specialized Loan Trust MASD 2005-1 M3		1.A FM	1,211,157	1,596,668	1,907,936	1,701,157		85,755			6.250	9.019	MON	8,316	46,359	08/29/2016	06/25/2043	77	
576436-CW-7	Mastr Specialized Loan Trust MASD 2006-1 M1		1.A FM	873,826	932,081	915,174	879,930		6,103			4.821	6.197	MON	749	16,097	05/06/2025	01/25/2036	3,778	
576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1		1.A FM	128,204	139,541	141,941	133,348		1,417			5.647	9.644	MON	657	8,355	10/18/2022	01/25/2036	37	
576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1		1.F FM	422,212	427,631	434,988	429,204		5,270			5.647	6.979	MON	2,013	25,596	08/08/2024	01/25/2036	120	
57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B		1.A FM	805,176	1,937,807	821,327	757,097		(36,292)			6.250	7.175	MON	10,093	40,102	08/08/2024	11/25/2035	311	
57643L-MP-8	Mastr Asset Backed Securities MABS 2005-NC2 A4		1.A FM	2,377,533	4,134,840	2,350,766	2,359,272		(18,261)			4.546	6.939	MON	3,133	43,590	05/22/2025	11/25/2035	5	
57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1		1.A FM	2,813,198	2,837,105	2,856,459	2,822,753		6,541			4.416	4.882	MON	2,088	129,996	08/08/2024	01/25/2036	50,288	
57643M-DQ-4	MASTR Asset Securitization Tru MASTR 2004-6 B1		1.A FM	33,304	126,270	33,711	44,195		3,288			5.329	49.948	MON	561	(444)	01/31/2023	07/25/2034	11,491	
57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5		1.A FM	100,231	105,355	102,589	101,747		235			5.250	6.136	MON	461	5,531	10/31/2005	11/25/2035	64	
585525-FD-5	Mellon Residential Funding Cor MRFC 2001-TBC1 X		6. *	26		30,271	26					0.586	0.000	MON		16,205	01/31/2023	11/15/2031		
589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3		1.A FM	14,326	14,543	14,640	20,446		5,478			4.566	3.940	MON	11	457	11/12/2019	07/25/2034	139	
589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1		4.C FM	269,357	273,037	247,833	266,371		(2,290)			4.486	4.707	MON	206	12,825	11/12/2019	01/25/2029	68	
589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2		4.A FM	107,205	110,938	103,561	106,379		(874)			4.713	7.051	MON	89	5,687	11/12/2019	01/25/2029	196	
589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-WMC1 M2		1.A FM	453,549	471,559	464,126	455,054		1,505			5.496	5.983	MON	432	19,536	02/07/2025	10/25/2034	3,131	
589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A		3.B FM	52,730	53,005	51,586	52,844		54			4.586	6.271	MON	41	2,710	11/12/2019	03/25/2028	8,070	
589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1		3.C FM	48,296	48,477	47,647	48,379		31			4.626	5.659	MON	38	2,086	11/12/2019	03/25/2028	18	
589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1		1.A FM	90,572	95,445	87,827	90,580		(77)			4.506	6.861	MON	72	4,960	03/16/2023	06/25/2028	1,010	
589929-V6-2	Merrill Lynch Mortgage Investo MLCC 2003-D B1		1.A FM	46,389	50,985	43,826	46,295		(1,073)			4.791	7.066	MON	41	2,709	07/17/2015	08/25/2028	1,615	
59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E		1.A FM	1,045,051	1,136,160	1,116,268	1,056,921		(2,863)			5.629	7.968	MON	5,330	67,951	07/14/2023	12/25/2035	2,421	
59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1		2.C FM	530,754	778,061	466,411	466,411	(111,297)	21,347			4.431	7.732	MON	575	32,855	03/25/2025	01/25/2037	1,098	
59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1		3.A FM	480,452	480,014	475,680	482,962		(3,356)			5.348	4.134	MON	2,139	27,200	11/10/2020	02/25/2036	10	
59020U-5U-5	Merrill Lynch Mortgage Investo MLMI 2006-A1 1A1		1.A FM	308,518	378,608	217,537	222,608		(17,256)			4.446	6.316	MON	1,403	18,340	11/19/2014	03/25/2036		
59020U-5W-1	Merrill Lynch Mortgage Investo MLMI 2006-A1 2A1		1.A FM	446,629	827,098	418,564	361,537		(31,900)			4.312	10.753	MON	2,972	36,539	07/14/2023	03/25/2036		
59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2		1.A FM	403,098	419,956	416,127	407,723		1,129			4.774	6.497	MON	334	21,315	11/30/2022	04/25/2029	893	
59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1		1.A FM	35,133	36,604	36,293	35,676		164			4.506	8.746	MON	28	2,129	11/12/2019	09/25/2029	186	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
59020U-L3-7	Merrill Lynch Mortgage Investo MLCC 2005-3 1A		1.A FM	160,856	161,590	154,889	161,057		(1,812)			5.286	4.609	MON	142	9,009	02/16/2018	11/25/2035		
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1		1.A FM	374,126	392,473	376,062	370,344		(2,669)			5.223	6.158	MON	1,708	21,316	08/08/2024	12/25/2034	215	
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1		3.A FM	9,037	9,222	8,836	9,241		(83)			5.223	3.992	MON	40	501	04/16/2015	12/25/2034	588	
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1		3.B FM	251,123	253,339	242,746	256,958		(2,414)			5.223	3.573	MON	1,103	13,763	12/10/2014	12/25/2034	16,160	
59020U-TC-9	Merrill Lynch Mortgage Investo MLCC 2005-A A2		1.A FM	60,253	62,307	56,065	60,798		(52)			4.774	4.735	MON	50	2,734	04/24/2015	03/25/2030	5	
59020U-UJ-2	Merrill Lynch Mortgage Investo MLCC 2005-1 1A		1.A FM	52,292	55,070	54,500	52,527		(190)			6.000	7.495	MON	275	3,494	02/20/2015	04/25/2035	13	
59020U-W2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1		1.A FM	2,565,302	3,901,942	1,716,464	1,423,416		(384,935)			5.782	12.114	MON	18,802	236,249	08/25/2021	12/25/2035	403	
59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1		1.A FM	56,936	59,868	57,119	57,753		(17)			4.266	7.557	MON	43	2,528	11/12/2019	07/25/2030	137	
59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2		5.C FM	16,852	25,194	13,933	16,421		(68)			4.776	21.420	MON		1,166	08/02/2024	07/25/2030	1,550	
59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9		1.A FM	54,426	54,062	53,249	54,367		(154)			0.000	3.864	MON		2,629	04/27/2017	06/25/2035	282	
59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C		1.A FM	469,150	492,460	491,088	470,452		(1,873)			5.629	6.853	MON	2,310	29,456	03/31/2022	12/25/2035	266	
590216-AF-4	Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D		1.A FM	841,586	9,876,429	1,150,143	844,209		2,615			4.346	19.143	MON	7,154	51,750	07/31/2024	05/25/2037	22	
59022M-AF-8	Merrill Lynch Mortgage Investo MLMIN 2004-WMC1 N1		6. FM		75,583							4.500	0.000	MON		(567)	01/31/2023	10/25/2034	692	
59022M-AN-1	Merrill Lynch Mortgage Investo MLMIN 2005-FFH1 N1		6. FM		774,111							4.500	0.000	MON			01/31/2023	06/25/2036	6,419	
59022M-AP-6	Merrill Lynch Mortgage Investo OWNIM 2005-3N N1		6. FM		2,777,893							4.500	0.000	MON			01/31/2023	06/25/2036	23,033	
59023C-AH-5	Merrill Lynch Mortgage Investo MLMI 2006-A3 5A1		1.A FM	172,698	185,470	184,626	180,203		(188)			7.000	8.596	MON	1,082	12,867	04/07/2020	05/25/2036	1,381	
59023M-AD-2	Merrill Lynch Alternative Note MANA 2007-A1 A2C		1.A FM	2,022,305	6,401,166	1,981,635	1,983,307		(38,998)			4.306	8.520	MON	4,594	21,066	09/05/2025	01/25/2037	3,943,018	
59023N-AP-3	Merrill Lynch Mortgage Investo MLMI 2006-AF2 AF1		1.A FM	2,578	6,874	2,395	2,578					6.250	0.000	MON		340	01/31/2023	10/25/2036	124	
59023Y-AB-0	Merrill Lynch Alternative Note MANA 2007-F1 2A1		1.A FM	1,204,730	1,511,258	508,021	496,258		(66,201)			6.000	7.910	MON	7,556	89,615	10/05/2016	03/25/2037	115	
59023Y-AH-7	Merrill Lynch Alternative Note MANA 2007-F1 2A7		1.A FM	1,000,912	3,202,920	1,029,002	768,226		(91,560)			6.000	17.774	MON	16,015	189,920	01/31/2023	03/25/2037	8	
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2		1.A FM	1,567,091	1,865,691	1,567,446	1,558,990		(7,007)			4.266	5.766	MON	1,327	30,642	12/05/2024	04/25/2037	1,750	
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A		3.A FM	668,899	2,496,373	637,230	621,603		(24,274)			4.066	8.765	MON	1,692	16,585	12/14/2023	03/25/2037	1,177	
59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B		3.C FM	1,024,356	3,886,885	993,405	984,451		(39,904)			4.246	8.419	MON	2,751	26,359	05/27/2021	03/25/2037	878	
59024K-AB-9	Merrill Lynch Alternative Note MANA 2007-AF1 1AF2		1.C FM	39,292	42,940	42,520	42,940					5.750	5.742	MON	206	2,469	07/24/2015	05/25/2037	13,471	
59024K-AF-0	Merrill Lynch Alternative Note MANA 2007-AF1 1AF6		5.C FM	3,011,774	3,143,433	2,393,162	2,684,289		(111,603)			6.000	4.753	MON	15,717	160,525	08/22/2017	05/25/2037	1,866	
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C		1.A FM	2,045,446	3,269,068	2,417,704	1,246,329		14,466			4.326	21.853	MON	2,357	113,463	07/31/2024	05/25/2037	2,166	
59024V-AH-2	Merrill Lynch First Franklin M FFMER 2007-3 A2D		1.A FM	1,334,064	1,905,806	1,929,091	1,369,650		44,643			4.346	16.389	MON	1,381	119,327	01/31/2023	06/25/2037	131	
59025A-AQ-7	Merrill Lynch Mortgage Investo MLMI 2007-SL1 A2		1.A FM	4,877	31,213,000	160,553	4,877					4.846	0.000	MON		50,695	01/31/2023	02/25/2037	326,453	
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1		1.A FM	498,689	566,961	497,838	499,549		352	1,089		5.880	6.924	MON	2,932	26,113	08/08/2024	08/25/2036	267	
59025J-AD-7	Merrill Lynch Mortgage Backed MLMBS 2007-3 3A1		1.A FM	2,114,806	3,271,267	1,898,497	1,732,357		(171,875)			5.203	8.144	MON	14,183	169,622	07/14/2023	06/25/2037		
59025Q-AC-3	Merrill Lynch First Franklin M FFMER 2007-A A3		1.A FM	196,696	30,000,000	187,662	196,696		149,270	210,111		6.046	120.513	MON	30,231	193,140	01/31/2023	10/25/2027		
59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1	C	2.C FE	42,239,113	46,434,787	44,780,125	42,672,338		322,987			3.000	6.177	MON	116,087	1,386,922	09/05/2025	08/01/2069	54,905,333	
599920-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1	C	2.C FE	55,965,778	60,464,367	58,324,987	56,816,284		580,141			3.000	6.660	MON	151,161	1,787,515	09/05/2025	11/01/2069	72,999,419	
61690P-AK-7	Morgan Stanley Resecuritizatio MSRR 2013-R7 5B		1.A FM	5,351,399	7,029,275	4,690,658	4,371,170		(320,091)			4.178	8.753	MON	8,159	303,765	09/28/2016	12/20/2046	3	
61690T-AA-1	Morgan Stanley Resecuritizatio MSRR 2015-R3 1A		1.A FM	846,565	753,005	776,762	785,029		(4,932)			7.500	4.774	MON	4,706	56,475	05/05/2015	04/26/2047	13,534	
61690T-AB-9	Morgan Stanley Resecuritizatio MSRR 2015-R3 1B		1.A FM	352,769	425,131	369,083	389,046		5,354			7.500	9.766	MON	2,657	31,885	05/05/2015	04/26/2047	75	
61690T-AD-5	Morgan Stanley Resecuritizatio MSRR 2015-R3 2B		1.A FM	395,073	455,370	463,449	425,977		4,552			8.000	9.795	MON	3,036	36,531	05/05/2015	04/26/2047		
61690T-AF-0	Morgan Stanley Resecuritizatio MSRR 2015-R3 3B		1.A FM	331,360	397,410	362,901	374,197		4,522			7.500	8.886	MON	2,484	36,717	06/02/2025	04/26/2047	2,923	
61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A		1.A FM	801,570	781,125	815,647	806,946		4,044			8.000	5.637	MON	5,208	62,490	08/14/2024	04/26/2047	12,515	
61690T-AJ-2	Morgan Stanley Resecuritizatio MSRR 2015-R3 5A		1.A FM	413,820	361,614	371,149	445,476		67,197			8.500	(10.348)	MON	2,561	30,737	05/05/2015	04/26/2047	4,503	
61690T-AK-9	Morgan Stanley Resecuritizatio MSRR 2015-R3 5B		1.A FM	195,814	216,843	170,669	191,822		(2,029)			8.500	8.153	MON	1,536	18,254	05/05/2015	04/26/2047		
61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1		1.A FM	726,351	809,305	805,051	810,240		4,298			4.002	3.403	MON	270	27,137	07/13/2017	07/26/2045	13,515	
61744C-CV-6	Morgan Stanley ABS Capital I I MSAC 2004-HE2 M1		1.A FM	1,049,441	1,362,911	1,357,295	1,280,516		14,974			4.701	7.832	MON	1,068	72,170	05/17/2012	03/25/2034	2,905	
61744C-HB-5	Morgan Stanley ABS Capital I I MSAC 2004-HE8 M2		1.A FM	321,752	330,462	362,420	354,083		14,638			4.866	5.746	MON	268	13,316	08/29/2016	09/25/2034	4,585	
61744C-JU-1	Morgan Stanley ABS Capital I I MSAC 2004-HE9 M2		1.A FM	14,261	17,776	17,429	11,654		42			4.776	10.640	MON	14	703	11/30/2011	11/25/2034	3,345	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
61744C-MK-9	Morgan Stanley ABS Capital I I MSAC 2005-NC1 M1		1.A FM	1,061,889	1,249,094	1,262,232	1,252,094		17,817			4.506	4.972	MON	938	53,994	08/29/2016	01/25/2035	32,806	
61744C-TN-6	Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4		1.A FM	762,448	1,178,783	882,680	839,422		32,843			4.731	8.249	MON	930	17,890	07/31/2024	07/25/2035	108,021	
617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2		6. FM	315,228	703,296	185,655	185,655	2,552	21,208			4.431	18.675	MON	519	10,411	11/25/2025	01/25/2036	7,703	
617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D		1.A FM	363,407	367,280	368,423	366,523		2,039			4.426	5.106	MON	271	16,259	08/02/2024	02/25/2036	3,011	
61745M-4M-2	Morgan Stanley Mortgage Loan T MSM 2005-3AR 1A		1.A FM	261,749	491,501	233,598	207,060		(23,372)			4.501	9.908	MON	1,844	17,722	07/14/2023	07/25/2035	20	
61746R-AB-7	Morgan Stanley ABS Capital I I MSAC 2002-HE3 M1		1.A FM	145,401	157,380	158,916	154,704		3,924			5.496	8.809	MON	144	9,518	08/29/2016	03/25/2033	24	
61746R-CE-9	Morgan Stanley ABS Capital I I MSAC 2003-SD1 A1		1.A FM	18,956	22,838	23,152	20,504		325			4.846	9.934	MON	18	519	01/31/2023	03/25/2033	1	
61746R-EV-9	Morgan Stanley ABS Capital I I MSAC 2004-HE1 A4		1.A FM	1,063,890	1,071,592	1,104,812	1,071,295		7,405			4.586	6.370	MON	819	31,314	04/25/2025	01/25/2034	11,214	
61746W-LM-0	Morgan Stanley Dean Witter Cap MSDWC 2001-NC4 M2		1.A FM	143,430	93,199	321,722	357,276		145,744			6.321	(2.290)	MON	98	6,466	07/14/2023	01/25/2032	217,654	
617487-AB-9	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A1		1.A FM	600,665	2,106,614	574,252	537,360		(30,274)			4.006	9.943	MON	1,407	12,599	07/14/2023	11/25/2036		
617487-AE-3	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A4		1.A FM	347,515	11,583,828	430,148	353,562		2,821			4.346	25.891	MON	8,391	69,280	01/31/2023	11/25/2036		
61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1		1.C FM	427,617	461,543	417,479	435,386		(1,440)			5.907	8.611	MON	2,272	29,181	06/11/2014	02/25/2034	16,976	
61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1		1.E FM	16,829	18,050	16,327	17,093		(56)			5.907	8.440	MON	89	1,141	08/21/2014	02/25/2034	664	
61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A		1.A FM	99,806	100,399	95,798	100,688		(161)			5.000	5.113	MON	418	5,020	11/12/2019	08/25/2035	283	
61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1		1.A FM	333,060	371,049	342,183	334,084		904			4.426	6.357	MON	1,368	16,579	09/23/2022	08/25/2035	20,377	
61748H-KG-5	Morgan Stanley Mortgage Loan T MSM 2005-4 5A4		5.C FM	186,727	193,259	187,011	188,835		1,032			5.500	6.111	MON	886	10,628	08/29/2016	08/25/2035	117	
61748H-KM-2	Morgan Stanley Mortgage Loan T MSM 2005-4 6A2		6. *	137,185		174,388	122,559		(1,217)			7.200	24.066	MON	1,273	33,088	01/31/2023	08/25/2035	5	
61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2		1.A FM	2,360,759	2,807,882	2,556,233	2,412,788		(13,924)			5.007	7.984	MON	11,717	147,916	11/20/2012	09/25/2035		
61748H-MK-4	Morgan Stanley Mortgage Loan T MSM 2005-6AR 3A1		2.A FM	108,757	128,662	113,632	115,720		(458)			5.233	8.321	MON	561	7,110	01/13/2021	11/25/2035	2,651	
61748H-NW-7	Morgan Stanley Mortgage Loan T MSM 2005-7 3A1		1.A FM	3,831,441	6,372,459	3,393,271	3,325,455		(182,970)			4.557	6.553	MON	24,201	292,512	10/25/2022	11/25/2035	73,809	
61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1		1.A FM	496,240	619,341	363,720	373,557		(26,820)			5.500	6.234	MON	2,839	33,933	04/07/2020	11/25/2035	1	
61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A		1.A FM	5,228,573	6,934,440	5,121,770	5,228,573		(68,972)	159,569		4.136	7.572	MON	4,823	309,157	12/14/2023	12/25/2035	4,401	
61748H-QX-2	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1X		6. FE	76,703		59	59					0.000	0.000	MON			01/31/2023	12/25/2035		
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1		2.A FM	6,584,224	11,859,597	6,584,224	6,584,224		(211,088)	82,678		4.126	8.244	MON	8,229	490,138	12/14/2023	02/25/2036	9,212	
61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1		1.A FM	683,005	1,170,892	643,891	630,658		(37,918)			5.500	6.307	MON	5,367	64,767	08/08/2024	02/25/2036	58	
61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3		1.A FM	5,174,913	7,824,629	4,302,882	3,897,255		(221,634)			5.500	7.840	MON	35,863	432,811	08/10/2022	02/25/2036	12	
61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3		2.C FM	2,170,265	2,994,127	1,906,868	1,877,756		(81,722)			4.106	10.203	MON	2,068	156,650	03/31/2022	03/25/2036		
61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3		4.C FM	1,689,930	2,552,988	1,430,735	1,535,839		(129,398)			4.584	3.621	MON	9,753	119,047	10/29/2021	03/25/2036		
61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1		1.A FM	1,306,377	1,889,699	1,648,736	1,606,595		15,549			4.134	8.091	MON	6,510	76,078	06/16/2017	03/25/2036	3,070	
61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A		1.A FM	6,878,608	9,874,656	6,878,608	6,878,608		18,631	274,762		4.096	7.628	MON	6,802	483,660	03/31/2022	04/25/2036		
61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-9AR A5		1.A FM	839,848	3,770,657	803,737	828,167		(41,170)	33,436		4.366	12.625	MON	2,744	18,793	03/04/2025	08/25/2036	390	
61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1		1.A FM	11,859	36,671							4.266	0.000	MON		354	01/31/2023	06/25/2036	207	
61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1		1.A FM	489,664	724,334	483,047	423,652		(41,980)			4.665	12.156	MON	2,816	35,027	08/29/2016	06/25/2036		
61749W-AT-4	Morgan Stanley Mortgage Loan T MSM 2006-11 3A1		5.C FM	364,257	519,814	340,152	353,836		(19,315)	932		6.000	3.815	MON	2,599	29,882	08/10/2022	08/25/2036		
61750P-AD-0	Morgan Stanley Mortgage Loan T MSM 2006-13AX A4		1.A FM	307,401	34,155,686	1,111,228	411,212		54,974			4.326	85.949	MON	24,627	235,202	01/31/2023	10/25/2036	5	
61750Y-AB-5	Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A		1.A FM	638,120	2,719,247	561,162	545,857		(38,795)			6.316	7.242	MON	14,312	27,752	07/31/2024	11/25/2036		
61750Y-AE-9	Morgan Stanley Mortgage Loan T MSM 2006-15XS A4A		1.A FM	112,549	511,587	103,280	95,065		(6,547)			6.700	8.799	MON	2,856	5,221	01/31/2023	11/25/2036		
61752R-AH-5	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A2S		1.A FM	847,608	2,104,685	761,357	743,324		(36,434)			6.204	6.452	MON	10,881	31,702	05/18/2023	01/25/2047	42	
61752R-AJ-1	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A3S		1.A FM	2,500,711	6,140,957	2,221,429	2,139,044		(104,000)			6.358	6.700	MON	32,536	92,498	06/28/2023	01/25/2047	73	
61753E-AP-5	Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1		1.A FM	566,831	1,424,184	526,522	531,400		(12,268)			3.976	7.551	MON	944	19,869	07/31/2024	01/25/2037		
61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1		1.A FM	176,844	383,620	354,883	221,625		15,408			4.126	14.399	MON	264	2,442	02/25/2025	06/25/2037	2,134	
61755G-AM-5	Morgan Stanley Mortgage Loan T MSM 2007-12 3A4		5.B FM	166,342	374,012	132,867	132,867	(25,525)	(16,344)	15		6.250	3.498	MON	1,948	22,470	07/06/2016	08/25/2037		
61755G-BF-9	Morgan Stanley Mortgage Loan T MSM 2007-12 3A22		5.A FM	1,217,458	2,895,618	988,668	988,668	(170,860)	(118,941)	362		6.000	3.734	MON	14,478	166,520	05/04/2017	08/25/2037	1	
61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3		4.B FM	1,617,173	2,211,140	1,252,782	1,515,793		(51,081)			3.386	4.502	MON	6,239	79,536	03/31/2022	10/25/2037	703,110	
61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1		4.A FM	2,094,467	2,805,524	1,742,187	1,924,147		(67,152)			3.520	4.658	MON	8,230	95,652	05/18/2016	11/25/2037	43	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1		1.A FM	4,987,033	6,474,866	4,469,409	4,987,033		(73,144)	23,579		3.240	5.018	MON	17,480	217,166	04/05/2022	11/25/2037	12	
61756X-BT-1	Morgan Stanley Mortgage Loan T MSM 2007-15AR 5A1		5.C FM	68,497	87,545	57,655	71,754		1,156			3.768	7.666	MON	275	3,386	06/11/2021	12/25/2037	1,288	
61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C		1.A FM	6,588,196	8,615,597	6,151,974	4,591,757		(668,848)			4.082	13.229	MON	5,861	385,989	06/28/2023	05/26/2036	205	
61759D-AF-3	Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B		1.A FM	904,264	993,205	942,928	894,233		(6,865)			5.191	7.789	MON	4,297	53,421	12/22/2023	07/26/2035	2,096	
61759F-AE-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 1C		1.A FM	3,455,314	4,765,087	4,405,199	3,560,273		93,766			4.176	11.757	MON	3,317	165,415	10/04/2013	01/26/2036	120,005	
61759F-AJ-0	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 2B		6. FM	554,428	915,221	645,429	550,986		(3,886)			4.346	4.633	MON	663	127,969	05/18/2023	07/26/2036	13	
61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B		1.A FM	4,957,622	8,902,576	4,629,764	4,660,336		(297,286)			6.250	6.581	MON	46,368	522,488	01/29/2025	08/26/2047	8,185	
61759H-BA-4	Morgan Stanley Re-REMIC Trust MSRR 2010-R5 4B		1.A FM	708,794	815,248	921,284	735,059		10,373			0.000	8.893	MON		45,236	05/18/2023	06/26/2036	40,681	
61759N-AT-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R6 2B		1.A FM	1,323,297	1,394,779	1,361,168	1,364,482		(12,467)			5.902	5.886	MON	6,950	96,867	11/02/2016	06/21/2036	43	
61759Q-AN-7	Morgan Stanley Re-REMIC Trust MSRR 2010-R7 2C		1.A FM	6,036	7,942	8,108	7,906		739			5.500	25.812	MON	36	436	01/31/2023	01/26/2037	771	
61761P-AG-0	Morgan Stanley Reremic Trust MSRR 2013-R1 2B2		5.C FM	2,681,108	2,743,943	2,468,184	2,698,817		21,937			5.019	4.318	MON	11,477	141,291	11/18/2016	07/26/2037	5,484	
61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2		1.E FM	3,723,002	4,405,304	4,098,077	3,898,686		56,014			4.271	8.261	MON	15,678	189,561	03/30/2023	12/26/2036		
61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2		1.A FM	2,602,830	2,598,298	2,215,352	2,773,531		31,424			4.002	4.477	MON	8,666	108,147	03/31/2022	11/26/2036	178	
61762B-CZ-6	Morgan Stanley Reremic Trust MSRR 2013-R3 10B2		1.A FM	821,110	854,235	816,658	848,510		(6,591)			5.978	5.432	MON	4,255	54,067	11/18/2016	10/26/2035	13,326	
61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2		1.A FM	5,279,022	5,766,089	5,460,461	5,372,169		58,674			4.153	6.641	MON	19,956	244,217	08/09/2024	04/26/2053		
61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2		1.A FM	9,398,078	12,773,807	11,621,607	10,939,412		7,106			4.126	7.347	MON	8,785	523,617	02/26/2025	04/26/2053	2,399	
61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2		1.A FM	1,755,055	1,875,078	1,801,053	1,720,705		(24,950)			5.978	8.549	MON	9,341	119,339	08/14/2024	09/26/2036	1	
61762U-BL-6	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2		1.A FM	1,087,526	1,526,866	1,505,380	1,328,316		8,776			4.731	9.433	MON	6,020	75,192	11/18/2016	09/26/2036		
61762U-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2		1.A FM	1,046,887	1,288,858	1,092,788	917,238		(58,686)			6.603	13.123	MON	7,092	85,442	03/01/2023	09/26/2036	1	
61762U-CQ-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 10B2		1.A FM	1,042,298	1,131,885	1,107,132	1,083,569		(8,509)			6.468	7.579	MON	6,101	79,158	11/18/2016	09/26/2036	358	
61763D-AN-0	Morgan Stanley Resecuritizatio MSRR 2013-R9 2B2		1.A FM	1,329,725	1,865,376	977,181	966,071		(128,715)			4.162	5.520	MON	6,470	98,249	11/18/2016	06/26/2046		
61763D-BC-3	Morgan Stanley Resecuritizatio MSRR 2013-R9 4B2		1.A FM	449,741	610,782	856,988	751,539		50,387			4.589	8.314	MON	2,336	29,057	11/18/2016	06/26/2046	1,642	
61763D-BJ-8	Morgan Stanley Resecuritizatio MSRR 2013-R9 5B		1.A FM	1,739,799	1,995,686	1,768,235	1,688,945		(25,602)			5.160	8.932	MON	3,147	95,216	03/21/2023	06/26/2046	215	
61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2		5.C FM	13,074,891	15,901,879	12,243,179	12,746,931		(278,493)			4.087	5.727	MON	54,159	671,037	03/31/2022	01/26/2051	155,962	
61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B		1.A FM	1,944,304	2,277,370	2,160,420	2,133,321		(15,870)			5.107	6.393	MON	9,691	123,522	12/29/2016	08/26/2034		
61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B		1.A FM	2,301,117	2,439,477	2,328,098	2,290,183		(11,927)			4.821	5.734	MON	9,800	120,484	12/04/2024	11/20/2036	131,342	
61775L-AA-6	Morgan Stanley Residential Mor MSRM 2023-INV1 A1	CF	1.A	4,317,299	4,261,368	4,380,720	4,309,891		(7,408)			6.500	5.940	MON	23,082	276,989	08/15/2024	08/25/2053	897	
61776H-AB-2	Morgan Stanley Residential Mor MSRM 2024-NQM2 A2		1.A	7,074,055	6,992,116	7,131,901	7,055,405		(18,650)			6.740	5.931	MON	39,272	356,083	03/03/2025	05/25/2069	4,189,273	
61776X-AX-9	Morgan Stanley Residential Mor MSRM 2024-INV4 A11		1.A	1,989,661	2,009,758	2,023,811	1,989,265		(396)			5.500	5.863	MON	9,211	55,268	06/27/2025	09/25/2054	460	
61777Q-AD-7	Morgan Stanley Residential Mor MSRM 2024-NQM5 A2	C	1.C	3,866,202	3,859,256	3,916,011	3,863,453		(2,750)			5.902	5.645	MON	18,981	151,849	04/16/2025	10/25/2069	1,096,203	
61778L-AE-5	Morgan Stanley Residential Mor MSRM 2025-NQM3 A3		1.G FE	13,782,095	13,782,273	13,939,809	13,808,248		26,152			5.864	5.610	MON	67,349	471,446	05/16/2025	05/25/2070	8,381,077	
617932-AD-0	Morgan Stanley Residential Mor MSRM 2025-NQM1 A2	C	1.A	5,907,921	5,915,315	6,001,215	5,907,921					5.941	5.884	MON	29,286	234,286	04/07/2025	11/25/2069	2,350,274	
617942-AA-5	Morgan Stanley Residential Mor MSRM 2025-HX1 A1	CF	1.A	106,167,359	106,169,068	108,314,214	106,169,068		1,709			5.960	6.117	MON	527,306	4,218,451	04/11/2025	03/25/2070	62,702,978	
617942-AD-9	Morgan Stanley Residential Mor MSRM 2025-HX1 A2	CF	1.C	21,642,462	21,642,648	22,058,291	21,697,443		54,981			6.163	6.276	MON	111,153	889,224	04/11/2025	03/25/2070	12,935,886	
617942-AE-7	Morgan Stanley Residential Mor MSRM 2025-HX1 A3	CF	1.E	23,404,118	23,404,176	23,901,964	23,462,593		58,475			6.467	6.577	MON	126,129	1,009,032	04/11/2025	03/25/2070	13,992,283	
617944-AA-1	Morgan Stanley Residential Mor MSRM 2025-1	CF	1.A	35,424,079	35,435,153	36,121,709	35,429,721		5,642			6.000	5.900	MON	177,176	1,594,582	03/12/2025	03/25/2055	23,085	
617944-AY-9	Morgan Stanley Residential Mor Morgan Stanley Residential Mor	C	1.A	7,850,804	7,640,586	8,080,138	7,830,494		(20,310)			6.652	6.058	MON	42,352	382,021	03/14/2025	03/25/2055	25,342	
617944-BB-8	Morgan Stanley Residential Mor Morgan Stanley Residential Mor		1.C	4,199,310	4,109,897	4,275,053	4,189,327		(9,984)			6.652	6.134	MON	22,781	205,502	03/14/2025	03/25/2055	13,632	
61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2		1.A FM	139,177	140,683	140,203	139,704		378			4.626	5.339	MON	109	7,242	08/02/2024	02/25/2035	4,277	
61915C-AA-7	MortgageIT Securities Corp Mor MHL 2007-2 A1		1.A FM	3,800,761	5,046,380	4,039,185	3,797,355		(3,407)			4.346	7.289	MON	3,687	140,317	04/23/2025	09/25/2037	975	
61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12		1.A FM	393,857	494,636	393,955	442,242		33,427			4.146	5.786	MON	342	17,490	07/31/2024	06/25/2047	8	
61915Y-AE-1	MortgageIT Securities Corp Mor MHL 2007-1 2A14		1.A FM	2,036,751	2,555,029	2,004,232	2,036,751		160,017	112,323		4.406	7.506	MON	1,876	82,818	07/31/2024	06/25/2047	62,491	
62923J-AD-4	NMLT 2021-INV1 Trust NLT 2021-INV1 M1	C	1.E FE	7,126,180	9,712,000	7,966,640	7,190,300		64,120			2.711	5.365	MON	21,941	153,587	05/12/2025	05/25/2056	11,291	
62923J-AJ-1	NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS		6. *	532,718		627,145	532,718	5,046				0.500	0.000	MON		155,944	07/31/2024	05/25/2056	20	
62943V-AC-5	NRPL Trust 2014-1 NRPL 2014-1A B		6. *	2	2	2	2					2.026	0.000	MON			01/31/2023	04/25/2054		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1		1.A FM	1,383,654	1,443,711	1,264,746	1,265,187		(11,082)			6.500	5.583	MON	7,820	65,296	03/25/2020	10/25/2034	59	
62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1		1.A FM	1,891,123	2,083,107	1,879,735	1,891,123		22,045		16,254	6.500	5.191	MON	11,284	24,224	09/22/2025	02/25/2035	32	
62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1		1.C FM	2,315,859	2,364,264	2,133,443	2,315,859		93,863		69,944	6.500	3.404	MON	12,806	97,665	05/31/2018	02/25/2035	2	
62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF		1.A FM	717,923	829,372	704,404	717,923		33,830		33,614	4.296	4.778	MON	599	25,303	07/18/2017	02/25/2035	1	
63543V-AJ-2	National Collegiate Student Lo NCSLT 2006-3 D		6. FE		8,000,000	40,905						4.996	0.000	MON			01/31/2023	03/25/2032	92,931	
63543W-AH-4	National Collegiate Student Lo NCSLT 2006-4 D		6. FE		3,300,000	16,897						4.946	0.000	MON			01/31/2023	05/25/2032	37,732	
63860D-AA-6	Nationstar NIM Trust 2006-1N NSTRN 2006-1 N1		1.A FM		38,047							7.750	0.000	MON			01/31/2023	06/25/2036	378	
643528-AF-9	New Century Alternative Mortga NCAMT 2006-ALT1 AF6		1.A FM	3,221,022	4,771,885	993,581	909,052		(91,605)			6.667	7.930	MON	26,512	57,338	11/14/2013	07/25/2036	58,325	
64352V-GA-3	New Century Home Equity Loan T NCHET 2004-2 M1		1.A FM	113,085	109,657	120,388	116,156		2,448			4.731	7.851	MON	86	4,653	07/31/2024	08/25/2034	68	
64352V-GK-1	New Century Home Equity Loan T NCHET 2004-A MI1		1.A FM	2,679,150	2,844,486	2,805,037	2,636,457		(42,693)			3.967	7.457	MON	9,403	69,504	03/17/2025	08/25/2034	31,540	
64829N-AD-6	New Residential Mortgage Loan NRZT 2017-4A B1	C	1.A	955,466	884,765	878,484	911,606		(6,194)			4.500	3.306	MON	3,318	39,814	06/27/2017	05/25/2057	4,991	
64829N-AF-1	New Residential Mortgage Loan NRZT 2017-4A B2	C	1.A	672,745	623,443	623,283	639,776		(2,468)			4.750	3.683	MON	2,468	29,614	06/27/2017	05/25/2057	3,518	
64830H-AG-9	New Residential Mortgage Loan NRZT 2019-RPL2 B3		1.F	2,851,078	3,700,000	2,914,563	2,870,002		18,923			3.967	6.440	MON	12,230	73,483	06/24/2025	02/25/2059	49,256	
64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D	C	1.C	766,322	768,574	785,521	759,712		(3,374)			6.246	6.005	MON	4,000	49,732	07/10/2024	10/25/2046	6,024	
64831H-AB-9	New Residential Mortgage Loan NRZT 2023-NQM1 A2		1.A	6,510,059	6,413,851	6,503,597	6,477,002		(33,057)			7.319	6.274	MON	39,119	391,191	02/26/2025	10/25/2063	4,490,536	
64831P-AA-3	New Residential Mortgage Loan NRMLT 2024-RTL1 A1		1.G FE	47,672,936	47,500,000	47,861,190	47,538,249		(132,443)			6.664	6.379	MON	52,757	2,965,036	04/03/2025	03/25/2039	19,851,770	
64831P-AB-1	New Residential Mortgage Loan NRMLT 2024-RTL1 A2		2.C FE	2,749,955	2,750,000	2,772,043	2,749,117		(617)			7.101	7.184	MON	3,255	195,278	04/03/2024	03/25/2039	2,766,273	
64831W-AA-8	New Residential Mortgage Loan NRMLT 2024-RTL2 A1	C	1.G FE	104,959,960	105,000,000	106,447,856	104,970,558		10,556			5.443	5.521	MON	95,253	5,624,433	04/24/2025	09/25/2039	105,476,262	
64831W-AB-6	New Residential Mortgage Loan NRMLT 2024-RTL2 A2		2.C FE	13,799,680	13,800,000	13,980,195	13,799,787		107			5.785	5.855	MON	13,305	798,330	09/17/2024	09/25/2039	13,866,527	
64832B-AF-2	New Residential Mortgage Loan NRZT 2024-NQM2 M1		1.B	8,999,904	9,000,000	9,001,250	8,980,598		(710)			5.622	5.666	MON	42,165	505,980	09/09/2024	09/25/2064	1,376	
649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2		1.A FM	179,079	203,194	168,066	175,494		(7,172)	6,200		4.790	3.088	MON	811	10,014	11/01/2016	05/25/2036		
65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1		1.A FM	47,490	49,679	49,875	49,679		347			4.956	7.129	MON	41	2,759	08/02/2024	10/25/2034	13,234	
65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1		1.A FM	1,072,180	1,305,548	1,307,744	1,255,064		15,468			4.986	8.099	MON	1,085	71,697	08/29/2016	11/25/2034	12,118	
65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1		1.A FM	570,518	4,066,475	570,518	570,518		(16,320)	98,500		4.226	11.835	MON	2,864	39,208	07/31/2024	08/25/2036		
65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6		1.A FM	295,277	1,016,761	269,417	265,637		(21,828)			6.340	6.111	MON	5,372	13,009	08/02/2024	06/25/2036	135	
65537D-AA-4	Nomura Asset Acceptance Corp A NAA 2006-S4 A1		1.A FM	38,566	51,767	71,656	37,354		(133)			4.186	13.811	MON	36	3,558	01/31/2023	08/25/2036	1	
65537E-AB-0	Nomura Asset Acceptance Corp A NAA 2006-AR3 A1B		1.A FM	83	8,007	4,336	83		(60)			4.326	0.000	MON	289		01/31/2023	10/25/2036	66	
65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A		1.A FM	379,443	535,652	492,644	514,271		4,534			4.166	5.930	MON	372	23,640	08/24/2021	02/25/2037		
65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2		1.A FM	1,473,241	2,048,934	1,901,046	1,996,161		22,333			4.006	5.854	MON	1,368	89,647	08/24/2021	02/25/2037	1	
65537K-AY-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1A4		1.A FM	72,972	243,239	69,718	73,176					4.646	0.000	MON		4,339	01/31/2023	02/25/2037	2,588	
65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1		2.B FM	137,343	137,347		137,343	137,343				4.311	0.000	MON			01/31/2023	01/25/2037	5,776	
65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A		1.A FM	1,102,134	1,385,203	1,264,266	1,111,796		1,930			4.186	9.029	MON	966	53,964	07/31/2024	12/25/2036	60	
65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3		1.A FM	398,174	500,334	494,400	477,218		3,245			4.463	7.297	MON	1,861	23,486	09/07/2016	12/26/2035		
65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6		2.C FM	709,650	734,607	711,857	721,036		5,073			6.010	5.322	MON	3,679	39,824	12/07/2021	03/26/2036	56	
65539L-AF-3	Nomura Resecuritization Trust NMRR 2011-1RA 1A6		3.A FM	1,983,645	2,028,979	1,974,419	2,014,225		14,135			6.010	4.959	MON	10,162	109,987	10/28/2015	03/26/2036	118,021	
65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14		1.A FM	544,695	573,501	549,229	495,728		(33,125)			4.953	4.126	MON	2,367	29,060	08/08/2024	07/26/2035	2,977	
65539V-AW-4	Nomura Resecuritization Trust NMRR 2011-3RA 2A3		1.A FM	592,525	597,564	601,194	594,189		993			4.147	4.718	MON	2,065	15,710	08/08/2024	03/26/2037		
65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2		1.A FM	4,132,230	4,561,190	4,145,261	4,120,624		(15,212)			4.414	4.824	MON	3,355	147,959	01/24/2017	01/26/2037	19,352	
65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2		1.C FM	1,849,972	2,305,167	2,166,838	2,243,709		14,226			4.521	6.308	MON	8,686	107,721	11/18/2016	01/26/2036	9	
65540R-AL-4	Nomura Resecuritization Trust NMRR 2014-7R 3A4		2.A FM	1,257,389	1,518,642	1,427,854	1,508,897		14,545			4.521	5.783	MON	5,722	70,970	11/18/2016	01/26/2036	6	
65542E-AG-2	Nomura Resecuritization Trust NMRR 2016-1R 4A2		1.A Z	454,091	1,314,193	378,819	320,700		(113,098)			3.809	10.483	MON	4,172	64,029	05/01/2025	03/28/2036		
66987X-HB-4	NovaStar Mortgage Funding Trus NHEL 2005-3 M5		6. *		129,936							4.806	0.000	MON			01/31/2023	01/25/2036	108	
669884-AN-8	NovaStar Mortgage Funding Trus NHEL 2006-1 M8		1.A FM		600,000							7.885	0.000	MON			01/31/2023	05/25/2036	6,282	
66988U-AD-2	NovaStar Mortgage Funding Trus NMFT 2006-MTA1 2A1C		1.A FM		5,369,363							5.500	0.000	MON			01/31/2023	09/25/2046	42,292	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
669971-AC-7	NovaStar Mortgage Funding Trus NHEL 2007-1 A2B		1.A FM	769,096	2,468,762	774,183	763,592		(5,504)			4.146	9.777	MON	1,706	6,411	09/22/2025	03/25/2037	430	
670855-AC-9	OBX 2023-NQM1 Trust OBX 2023-NQM1 A3		1.B	2,632,972	2,636,680	2,638,088	2,636,720		3,748			6.500	6.022	MON	14,282	57,128	08/15/2025	11/25/2062	2,207,851	
670857-AA-9	OBX 2021-NQM2 Trust OBX 2021-NQM2 A1	C	1.A	4,982,523	6,167,921	5,169,508	5,045,568		63,045			1.101	4.833	MON	5,659	39,613	05/13/2025	05/25/2061	6,637	
67114J-AB-6	OBX 2021-NQM3 Trust OBX 2021-NQM3 A2		1.A	2,483,250	3,053,372	2,564,993	2,507,237		23,987			1.260	5.433	MON	3,206	22,442	05/13/2025	07/25/2061	2,460	
67117X-AC-0	OBX 2023-NQM7 Trust OBX 2023-NQM7 A3	C	1.A	2,877,057	2,833,230	2,870,072	2,862,560		(14,497)			7.299	6.169	MON	17,233	154,527	03/06/2025	04/25/2063	1,968,792	
67118H-AC-4	OBX 2024-NQM2 Trust OBX 2024-NQM2 A2		1.A	1,223,343	1,220,500	1,233,253	1,221,854		(1,488)			6.030	5.730	MON	6,133	42,931	05/02/2025	12/25/2063	706,137	
67118K-AC-7	OBX 2024-NQM3 Trust OBX 2024-NQM3 A3	C	1.C	1,418,881	1,409,357	1,428,666	1,415,583		(3,298)			6.433	5.906	MON	7,555	75,553	02/27/2025	12/25/2063	789,560	
67119E-AB-2	OBX 2024-NQM11 Trust OBX 2024-NQM11 A2		1.A	824,103	819,548	832,901	823,061		(1,041)			6.128	5.682	MON	4,185	29,296	05/02/2025	06/25/2064	455,389	
67119R-AA-5	NYMT Loan Trust Series 2024-BP NYMT 2024-BPL3 A1		1.G FE	3,007,506	3,000,000	3,017,924	3,006,284		(1,222)			5.268	5.110	MON	2,634	39,510	10/15/2025	09/25/2039	840,001	
67120T-AA-8	NYMT Loan Trust Series 2024-BP NYMT 2024-BPL2 A1		1.G FE	4,624,338	4,580,000	4,623,388	4,616,202		(8,136)			6.509	5.486	MON	4,969	74,528	10/15/2025	05/25/2039	2,151,560	
67120V-AC-9	OBX 2025-NQM2 Trust OBX 2025-NQM2 A3	C	1.C	8,505,784	8,501,798	8,623,538	8,500,097		(5,687)			5.952	5.773	MON	42,169	337,351	04/04/2025	11/25/2064	4,249,431	
67449A-AC-9	OBX 2025-NQM8 Trust OBX 2025-NQM8 A3		1.B	12,292,790	12,292,994	12,430,323	12,301,266		8,476			5.826	5.605	MON	59,682	417,777	05/15/2025	03/25/2065	6,835,839	
67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3	C	1.B	6,043,146	6,043,228	6,107,311	6,046,739		3,593			5.772	5.570	MON	29,068	174,408	06/24/2025	05/25/2065	3,046,036	
67449C-AD-3	OBX 2023-NQM10 Trust OBX 2023-NQM10 M1		1.D	6,336,414	6,226,000	6,341,164	6,314,108		(22,306)			7.647	6.656	MON	39,675	277,726	05/06/2025	10/25/2063	3,217	
68383N-CH-4	Opteum Mortgage Acceptance Cor OPMAC 2005-4 M2		1.A FM	1,105,546	1,142,683	1,142,155	1,111,970		6,423			4.596	6.611	MON	875	37,308	05/06/2025	11/25/2035	11,368	
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1		1.A FM	7,676,974	8,578,572	7,609,639	7,671,586		6,454			5.866	5.558	MON	41,935	73,484	12/22/2025	01/25/2037	804,447	
68403K-AD-7	Option One Mortgage Loan Trust OOMLT 2007-6 2A4		1.A FM	229,032	362,938	227,252	232,415		6,648		1,190	4.096	8.731	MON	248	3,794	07/14/2023	07/25/2037	38,639	
69121E-AG-3	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 M1		1.A FM		1,332,447							4.281	0.000	MON			01/31/2023	07/25/2037	98,891	
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2		1.A FM	3,824,957	6,968,263	3,902,357	3,758,774		(40,278)			3.157	8.466	MON	18,335	134,533	03/20/2025	10/25/2035	499,823	
69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1		1.A FM	769,470	4,106,411	2,154,657	1,064,078		143,448			4.221	17.231	MON	2,889	59	07/25/2025	10/25/2037	2,206	
69380G-AD-1	PRKCM 2023-AFC4 Trust PRKCM 2023-AFC4 M1		1.G	4,116,250	4,000,000	4,073,477	4,099,676		(15,458)			7.950	7.300	MON	26,502	318,352	12/11/2024	11/25/2058	88,389	
69380W-AB-0	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 A2		1.A	3,256,894	3,226,903	3,277,145	3,250,043		(6,852)			6.636	5.865	MON	17,845	142,758	05/02/2025	03/25/2059	1,733,613	
69380W-AD-6	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 M1	C	1.F	2,999,906	3,000,000	3,045,055	2,997,975		(1,047)			6.868	6.765	MON	17,170	188,870	02/22/2024	03/25/2059	39,098	
69381F-AD-2	PRPM 2024-NQM3 PRPM 2024-NQM3 M1A	C	1.G	4,099,951	4,100,000	4,137,374	4,080,620		330			5.682	5.786	MON	19,414	233,209	09/19/2024	08/25/2069	59,019	
69382C-AB-2	PMT Loan Trust 2025-INV3 PMTLT 2025-INV3 A2	CF	1.A	11,647,307	11,583,957	11,837,356	11,641,413		(5,894)			6.000	5.774	MON	11,584	521,278	03/14/2025	03/25/2056	582	
69382F-AE-9	PRKCM 2025-HOME1 PRKCM Trust 2025-HOME1	C	1.F FE	13,389,242	13,389,373	13,589,958	13,414,788		25,546			6.002	5.727	MON	13,394	602,723	03/19/2025	02/25/2060	8,706,673	
69382M-AB-0	PMT Loan Trust 2025-INV6 PMTLT 2025-INV6 A2	CF	1.A	18,128,868	18,111,888	18,508,086	18,124,886		(3,982)			6.000	5.919	MON	90,559	543,357	06/06/2025	06/25/2056	9,072	
69382W-AD-4	PRPM 2025-RCF4 LLC PRPM 2025-RCF4 M1A		2.C FE	1,715,760	1,800,000	1,737,823	1,721,920		6,160			4.500	5.689	MON	6,750	33,750	08/19/2025	08/25/2055	1,806,750	
69392U-AB-0	PMT Loan Trust 2025-INV9 PMTLT 2025-INV9 A2	CF	1.A FE	20,398,647	19,949,777	20,386,178	20,386,286		(12,361)			6.000	5.247	MON	99,749	299,247	09/09/2025	09/01/2056	6,298	
693977-AB-6	PRPM 2024-NQM1 Trust PRPM 2024-NQM1 A2	C	1.B	14,793,338	14,658,208	14,912,441	14,754,738		(38,600)			6.569	5.924	MON	80,241	802,415	02/27/2025	12/25/2068	7,736,128	
693984-AC-0	PRKCM 2023-AFC3 Trust PRKCM 2023-AFC3 A3		1.B	562,568	557,688	563,288	562,638		71			7.088	5.856	MON	3,294	13,176	08/26/2025	09/25/2058	227,148	
71085P-BQ-5	People's Choice Home Loan Secu PCHLT 2005-1 B1		1.A FM		2,800,000	275,579	42		10			6.171	32.656	MON	230		01/31/2023	01/25/2035	29,239	
71085P-BR-3	People's Choice Home Loan Secu PCHLT 2005-1 B2		6. FM		2,500,000	3						6.321	0.000	MON			01/31/2023	01/25/2035	25,968	
71085P-BS-1	People's Choice Home Loan Secu PCHLT 2005-1 B3		6. FM		2,744,197	3						7.746	0.000	MON			01/31/2023	01/25/2035	28,505	
71085P-CF-8	People's Choice Home Loan Secu PCHLT 2005-2 M6		6. FM		1,200,000	94,285						4.896	0.000	MON			01/31/2023	05/25/2035	12,222	
71085P-CH-4	People's Choice Home Loan Secu PCHLT 2005-2 B2		6. FM		8,000,000	5						5.871	0.000	MON			01/31/2023	05/25/2035	81,481	
71085P-CZ-4	People's Choice Home Loan Secu PCHLT 2005-3 M9		6. FM		3,562,000	2						7.071	0.000	MON			01/31/2023	08/25/2035	35,751	
71085P-DB-6	People's Choice Home Loan Secu PCHLT 2005-3 M11		6. FM		1,687,000	1						7.596	0.000	MON			01/31/2023	08/25/2035	16,932	
71085P-DN-0	People's Choice Home Loan Secu PCHLT 2005-4 M7		6. FM		3,000,000	2						5.646	0.000	MON			01/31/2023	12/25/2035	29,863	
71085P-DS-9	People's Choice Home Loan Secu PCHLT 2005-4 M11		6. FM		6,817,000	4						8.346	0.000	MON			01/31/2023	12/25/2035	67,858	
73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1	C	1.A	20,928,034	20,650,542	21,254,731	20,928,034		22,691			6.500	5.902	MON	111,857	1,342,285	11/01/2024	10/25/2059	5,153	
73015D-AB-7	PMT Loan Trust 2025-INV4 PMTLT 2025-INV4 A2	C	1.A	21,754,256	21,602,364	22,074,915	21,743,408		(10,848)			6.000	5.716	MON	108,012	864,094	04/01/2025	03/25/2056	739	
73015F-AG-1	PMT Loan Trust 2025-INV7 PMTLT 2025-INV7 A7	CF	1.A FE	22,323,450	22,058,620	22,542,150	22,292,101		(31,348)			6.000	5.256	MON	110,293	551,466	07/11/2025	06/25/2056	40,647	
74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1		5.B FM	791,761	1,591,510	1,149,634	1,072,186		36,523			4.196	6.242	MON	1,123	74,491	08/29/2016	06/25/2036	18	
74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1		1.A FM	167,732	173,788	174,521	173,448		740			4.346	4.372	MON	127	7,206	09/05/2019	02/25/2035	23,169	
74275V-AB-0	PRMI Securitization Trust 2024 PRMI 2024-CMG1 A2	C	1.A	5,794,789	5,809,848	5,820,792	5,794,789					5.925	5.788	MON	28,684	361,669	06/27/2024	07/25/2054	160,184	
74275V-AC-8	PRMI Securitization Trust 2024 PRMI 2024-CMG1 A3	C	1.B	4,307,454	4,320,216	4,339,830	4,296,886		375			6.425	6.148	MON	23,130	290,569	06/27/2024	07/25/2054	197,440	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
748949-AD-6	RCKT Mortgage Trust 2025-CES6 RCKT 2025-CES6 A3		1.D	7,601,074	7,549,000	7,669,641	7,607,270		6,196			5.809	6.338	MON	36,543	175,693	09/05/2025	06/25/2055	4,658,761	
748949-AE-4	RCKT Mortgage Trust 2025-CES6 RCKT 2025-CES6 M1		1.F	6,650,900	6,606,000	6,710,785	6,648,194		(2,706)			6.158	6.122	MON	33,900	163,372	09/05/2025	06/25/2055	4,091,962	
748956-AC-3	RCKT Mortgage Trust 2023-CES2 RCKT 2023-CES2 A2		1.A	11,175,907	11,027,000	11,161,550	11,168,416		(7,491)			7.195	6.741	MON	66,116	79,631	12/04/2025	09/25/2043	56,139	
748956-AD-1	RCKT Mortgage Trust 2023-CES2 RCKT 2023-CES2 M1		1.D	3,342,885	3,300,000	3,340,312	3,342,032		(853)			7.361	7.025	MON	20,243		12/04/2025	09/25/2043	63,066	
749228-AA-0	RALI Series 2006-QS4 Trust RALI 2006-QS4 A1		4.C FM	961,360	1,142,243	943,255	974,311		841			6.000	6.390	MON	5,711	76,724	04/21/2020	04/25/2036	53,396	
749228-AD-4	RALI Series 2006-QS4 Trust RALI 2006-QS4 A4		5.A FM	863,593	1,015,327	838,449	873,973		374			6.000	6.176	MON	5,077	68,199	04/21/2020	04/25/2036	47,463	
74922A-AA-5	RALI Series 2007-QH6 Trust RALI 2007-QH6 A1		1.A FM	4,099,281	5,084,313	4,848,857	4,622,025		(16,791)			4.226	6.267	MON	3,581	212,336	03/13/2018	07/25/2037	374,818	
74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1		1.A FM	973,834	1,103,251	1,021,551	1,006,054		(674)			4.126	6.024	MON	759	39,204	06/10/2019	03/25/2037	3	
74922K-AB-1	RALI Series 2007-QS1 Trust RALI 2007-QS1 1A2		5.C FE	6,451		14,198	6,451					5.450	0.000	MON		2,070	01/31/2023	01/25/2037		
74922P-AC-8	RALI Series 2007-QA2 Trust RALI 2007-QA2 A3		5.C FM	758,944	786,981	687,784	794,189		7,158			4.146	4.689	MON	544	34,044	06/23/2021	02/25/2037	79,158	
74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2		2.A FM	9,285,439	10,842,464	9,534,768	10,544,578		127,939			4.206	6.378	MON	7,601	447,017	10/04/2013	09/25/2036	198,188	
74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2		2.C FM	513,267	587,731	516,846	580,267		6,640			4.206	6.045	MON	412	24,231	01/31/2014	09/25/2036	10,743	
74922W-AA-7	RALI Series 2007-QH3 Trust RALI 2007-QH3 A1		1.A FM	2,939,284	3,633,778	3,527,281	3,335,285		19,960			4.166	6.533	MON	2,523	157,893	01/13/2016	04/25/2037	9,939	
74923H-AE-1	RALI Series 2007-QS4 Trust RALI 2007-QS4 2A1		1.A FM	11,280	76,473	13,466	11,321					4.176	0.000	MON		3,046	01/31/2023	03/25/2037	733	
74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2		1.A FM	961,868	1,502,918	1,159,290	1,006,883		15,501			4.366	10.957	MON	1,103	73,443	01/31/2023	03/25/2037	182,072	
74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2		1.F FM	349,718	468,794	361,609	355,053		4,041			4.366	7.940	MON	344	22,908	07/31/2024	03/25/2037	53,383	
74923J-AH-0	RALI Series 2007-QS5 Trust RALI 2007-QS5 A8		5.C FE	249,974		292,330	227,651	24,818	(7,208)			6.700	17.526	MON	2,802	57,967	05/19/2021	03/25/2037	2,381	
74923T-AA-3	RALI Series 2007-QO3 Trust RALI 2007-QO3 A1		1.A FM	2,375,303	2,800,027	2,627,321	2,501,512		(3,209)			4.166	6.657	MON	1,944	129,224	05/27/2015	03/25/2047		
74923X-AA-4	RALI Series 2007-QA3 Trust RALI 2007-QA3 A1		1.A FM	5,850,918	6,390,081	5,977,409	5,889,150		38,232			4.046	7.474	MON	4,309	193,879	05/20/2025	05/25/2037	221,200	
749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1		4.C FM	516,461	560,820	481,447	519,189		4,118			4.080	5.217	MON	1,907	28,969	03/16/2018	11/25/2037	22	
749243-AS-0	RASC NIM 2004-NT11 Trust RASCN 2004-NT11 NOTE		6. FM	100,127								4.500	0.000	MON			01/31/2023	12/25/2034	903	
74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S		6. FM	69,068	72,928	24,694	24,694	(4,296)				4.251	0.000	MON		2,685	01/31/2023	01/25/2037	3,077	
74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4		2.C FM	52,316	53,795	50,155	50,550		(203)			6.250	6.468	MON	280	3,338	07/18/2017	01/25/2037	41	
74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4		3.A FM	605,661	619,602	577,668	583,704		(2,483)			6.250	6.383	MON	3,227	38,448	07/18/2017	01/25/2037	473	
74927X-AE-2	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5		1.A FM	237,445	455,134	475,371	257,401		23,417			6.000	47.186	MON	2,276	27,071	03/30/2023	01/25/2037	56	
74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2		2.C FM	391,239	420,876	297,371	316,292		(14,145)			5.500	5.202	MON	1,929	23,118	03/20/2015	10/26/2035	8	
74928U-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2		1.A FM	8,693,055	9,053,915	8,993,694	8,559,675		(102,650)			5.728	7.776	MON	4,322	630,242	11/29/2025	10/26/2035	26	
74928W-BQ-5	RBSSP Resecuritization Trust 2 RBSSP 2009-5 12A3		1.A FM	168,500	199,381	183,301	167,867		(1,570)			4.690	7.831	MON	779	9,751	10/18/2022	09/21/2046	2	
74928X-BB-6	RBSSP Resecuritization Trust 2 RBSSP 2009-6 3A2		1.A FM	3,002,383	3,177,696	3,013,010	2,976,750		(25,633)			4.698	6.005	MON	2,488	130,877	03/04/2025	01/26/2036	577	
74928X-CS-8	RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3		6. FM	1,206,156	1,444,466	1,292,265	1,292,265	(152,884)	41,291			4.306	3.166	MON	5,183	58,696	11/09/2022	08/26/2035	72,528	
74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B		1.A FM	1,842,561	2,011,881	1,870,866	1,840,880		(2,983)			4.842	6.970	MON	8,118	99,364	08/14/2024	06/26/2035	4,297	
74935W-AB-0	RCKT Mortgage Trust 2023-CES1 RCKT 2023-CES1 A2	C	1.A	1,399,915	1,400,000	1,407,019	1,397,246		(858)			6.692	6.693	MON	7,807	93,688	06/20/2023	06/25/2043	162,568	
74935W-AF-1	RCKT Mortgage Trust 2023-CES1 RCKT 2023-CES1 M1	C	1.A	1,179,988	1,180,000	1,186,100	1,177,840		(603)			6.902	6.920	MON	6,787	81,444	06/20/2023	06/25/2043	254,677	
74935W-AG-9	RCKT Mortgage Trust 2023-CES1 RCKT 2023-CES1 M2		1.E	1,049,971	1,050,000	1,058,567	1,047,910		(475)			7.981	8.035	MON	6,983	83,800	06/20/2023	06/25/2043	77,222	
74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B		1.A	11,015,730	11,015,930	11,248,129	11,015,730					5.962	5.828	MON	54,731	437,846	04/16/2025	04/25/2055	3,219,036	
74937Y-AD-0	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A2	C	1.A	12,191,899	12,192,000	12,554,823	12,191,899					6.131	6.091	MON	62,291	498,328	04/16/2025	04/25/2055	12,254,291	
74937Y-AE-8	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A3	C	1.D	9,752,860	9,753,000	10,056,672	9,731,518		(21,341)			6.330	6.344	MON	51,447	411,577	04/16/2025	04/25/2055	9,804,447	
74937Y-AJ-7	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 M1		1.E	7,175,479	7,057,000	7,285,446	7,161,339		(14,140)			6.728	6.160	MON	39,566	171,429	09/24/2025	04/25/2055	1,967,129	
74938K-AC-1	RCKT Mortgage Trust 2024-CES5 RCKT 2024-CES5 A2	C	1.A	11,699,805	11,700,000	11,849,917	11,700,000					6.042	5.964	MON	58,910	706,914	07/17/2024	08/25/2044	11,758,910	
74938K-AD-9	RCKT Mortgage Trust 2024-CES5 RCKT 2024-CES5 A3	C	1.E	10,899,695	10,900,000	11,077,602	10,944,806		29,065			6.440	6.981	MON	58,497	701,960	07/17/2024	08/25/2044	10,958,497	
74938K-AE-7	RCKT Mortgage Trust 2024-CES5 RCKT 2024-CES5 M1	C	1.F	9,599,984	9,600,000	9,734,464	9,559,718		(302)			6.590	6.677	MON	52,720	632,640	07/17/2024	08/25/2044	9,652,720	
74938P-AD-8	RCKT Mortgage Trust 2024-CES2 RCKT 2024-CES2 M1		1.B	1,699,943	1,700,000	1,725,811	1,696,736		(2,376)			6.576	6.452	MON	9,316	111,792	03/19/2024	04/25/2044	75,990	
74938P-AE-6	RCKT Mortgage Trust 2024-CES2 RCKT 2024-CES2 M2		1.F	4,299,945	4,300,000	4,358,908	4,292,027		(6,172)			6.765	6.629	MON	24,241	290,895	03/19/2024	04/25/2044	69,457	
74938Q-AA-2	RCKT Mortgage Trust 2024-INV1 RCKT 2024-INV1 A1	CF	1.A	19,462,515	19,092,596	19,651,203	19,435,657		(19,280)			6.500	5.898	MON	103,418	1,241,019	09/12/2024	06/25/2054	3,758	
74939F-AE-7	RCKT Mortgage Trust 2024-CES4 RCKT 2024-CES4 M1		2.A	5,099,887	5,100,000	5,178,366	5,097,054		(1,786)			6.818	6.862	MON	28,977	347,718	05/16/2024	06/25/2044	93,306	
74939W-AD-2	RCKT Mortgage Trust 2025-CES8 RCKT 2025-CES8 A3		1.F FE	4,000,000	4,000,000	4,044,280	4,000,865		865			5.649	6.275	MON	18,832	75,326	08/14/2025	08/25/2055	4,018,832	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
74939W-AE-0	RCKT Mortgage Trust 2025-CES8 RCKT 2025-CES8 M1		3.A	3,609,999	3,610,000	3,638,054	3,608,972		(1,027)			5.899	5.932	MON	17,745	70,982	08/14/2025	08/25/2055	3,627,745	
749407-AC-6	RCKT Mortgage Trust 2023-CES3 RCKT 2023-CES3 A2	C	1.A	2,640,840	2,641,000	2,691,694	2,641,000					7.614	7.427	MON	16,757	201,086	11/13/2023	11/25/2043	83,333	
749407-AD-4	RCKT Mortgage Trust 2023-CES3 RCKT 2023-CES3 M1	C	1.D	6,744,152	6,620,000	6,774,984	6,722,197		(20,989)			7.988	7.587	MON	44,067	493,552	01/29/2025	11/25/2043	103,278	
749410-AC-0	RCKT Mortgage Trust 2024-CES6 RCKT 2024-CES6 A2	C	1.D	4,941,003	5,000,000	5,033,188	4,973,313		30,565			5.592	6.295	MON	23,300	279,600	11/27/2024	09/25/2044	75,153	
749410-AE-6	RCKT Mortgage Trust 2024-CES6 RCKT 2024-CES6 M1		1.G	1,499,999	1,500,000	1,511,915	1,494,479		(72)			6.141	6.214	MON	7,676	92,115	08/14/2024	09/25/2044	1,507,676	
749414-AD-0	RCKT Mortgage Trust 2024-CES7 RCKT 2024-CES7 A2	C	1.A	12,331,861	12,332,000	12,373,862	12,332,000					5.371	5.757	MON	55,196	662,352	09/20/2024	10/25/2044	12,387,196	
749414-AE-8	RCKT Mortgage Trust 2024-CES7 RCKT 2024-CES7 A3	C	1.C	11,999,767	12,000,000	12,087,376	12,001,764		(21,828)			5.770	6.382	MON	57,700	692,400	09/20/2024	10/25/2044	12,057,700	
749414-AJ-7	RCKT Mortgage Trust 2024-CES7 RCKT 2024-CES7 M1		1.F	6,049,972	6,050,000	6,078,973	6,057,472		(3,284)			5.920	5.927	MON	29,847	358,160	09/20/2024	10/25/2044	6,079,847	
749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A	C	1.A	53,495,739	53,488,818	54,064,096	53,494,586		(1,153)			5.490	5.364	MON	244,691	2,845,978	09/05/2025	11/25/2044	26,472,936	
749421-AC-7	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A2	C	1.B	6,427,597	6,390,000	6,443,640	6,419,524		(8,073)			5.659	5.403	MON	30,134	200,895	12/04/2025	11/25/2044	6,420,134	
749421-AD-5	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A3	C	1.F	5,866,006	5,850,000	5,908,397	5,860,432		(6,215)			5.908	5.755	MON	28,803	345,641	11/06/2024	11/25/2044	5,878,803	
749421-AE-3	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 M1		1.F	4,270,379	4,250,000	4,284,821	4,261,235		(8,190)			6.108	5.920	MON	21,632	259,579	11/06/2024	11/25/2044	4,271,632	
749423-AE-9	RCKT Mortgage Trust 2025-CES11 RCKT 2025-CES11 A3		1.F FE	6,899,787	6,900,000	6,922,278	6,899,112		(675)			5.375	5.331	MON	30,906	30,906	11/13/2025	11/25/2055	64,348	
749423-AJ-8	RCKT Mortgage Trust 2025-CES11 RCKT 2025-CES11 M1		2.B FE	6,181,932	6,182,000	6,206,269	6,181,293		(639)			5.675	5.631	MON	29,236	29,236	11/13/2025	11/25/2055	60,152	
749424-AC-1	RCKT Mortgage Trust 2024-CES1 RCKT 2024-CES1 A2	C	1.A	4,685,966	4,686,000	4,746,917	4,686,000		34			6.433	5.381	MON	25,121	301,450	02/15/2024	02/25/2044	342,892	
749424-AD-9	RCKT Mortgage Trust 2024-CES1 RCKT 2024-CES1 M1		1.F FE	4,432,425	4,378,000	4,434,078	4,431,465		(960)			6.573	6.283	MON	23,981		12/04/2025	02/25/2044	31,753	
749424-AE-7	RCKT Mortgage Trust 2024-CES1 RCKT 2024-CES1 M2		1.F	3,761,866	3,762,000	3,805,591	3,760,327		(1,323)			6.772	6.790	MON	21,230	254,763	02/15/2024	02/25/2044	34,630	
749426-AD-4	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 A2	C	1.C	1,499,957	1,500,000	1,518,274	1,499,957					5.830	5.790	MON	7,288	87,450	12/12/2024	12/25/2044	1,507,288	
749426-AE-2	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 A3	C	1.F	2,399,970	2,400,000	2,429,085	2,397,718		(2,170)			5.980	5.940	MON	11,960	143,520	12/12/2024	12/25/2044	2,411,960	
749426-AJ-1	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 M1		1.F	2,849,981	2,850,000	2,884,136	2,847,181		(2,698)			6.279	6.240	MON	14,913	178,952	12/12/2024	12/25/2044	2,864,913	
749427-AD-2	RCKT Mortgage Trust 2025-CES1 RCKT 2025-CES1 A3	C	1.D	4,673,785	4,645,000	4,728,083	4,659,970		(13,815)			6.163	5.973	MON	23,856	166,971	09/22/2025	01/25/2045	4,668,856	
749427-AE-0	RCKT Mortgage Trust 2025-CES1 RCKT 2025-CES1 M1		1.F	4,030,241	4,022,000	4,078,068	4,019,473		(10,768)			6.312	6.263	MON	21,156	195,009	05/07/2025	01/25/2045	4,043,156	
74942A-AD-5	RCKT Mortgage Trust 2024-CES3 RCKT 2024-CES3 M1		1.F	4,869,065	4,800,000	4,889,584	4,863,539		(930)			6.866	6.602	MON	27,464	68,660	12/04/2025	05/25/2044	148,351	
74942A-AE-3	RCKT Mortgage Trust 2024-CES3 RCKT 2024-CES3 M2		1.F	999,933	1,000,000	1,016,622	995,246					7.009	7.112	MON	5,841	70,090	04/18/2024	05/25/2044	19,454	
74942C-AB-5	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A1B		1.A	6,310,794	6,310,927	6,429,275	6,310,794					5.838	5.714	MON	6,141	214,919	05/14/2025	05/25/2055	2,235,129	
74942C-AC-3	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A2	C	1.A	5,443,860	5,444,000	5,577,365	5,443,860					5.822	5.883	MON	26,412	188,635	05/14/2025	05/25/2055	5,470,948	
74942C-AD-1	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A3		1.E	4,583,936	4,584,000	4,689,035	4,591,754		7,818			5.971	5.925	MON	22,809	161,510	05/14/2025	05/25/2055	4,607,073	
74942C-AE-9	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 M1		1.F	5,192,917	5,157,000	5,313,016	5,190,105		(2,813)			6.419	6.363	MON	27,586	155,278	09/05/2025	05/25/2055	3,173,220	
74943A-AD-4	RCKT Mortgage Trust 2025-CES7 RCKT 2025-CES7 A3		1.F FE	9,199,839	9,200,000	9,368,239	9,210,805		10,966			5.875	6.484	MON	45,042	225,208	07/17/2025	07/25/2055	9,245,042	
74943A-AH-5	RCKT Mortgage Trust 2025-CES7 RCKT 2025-CES7 M1		3.A	4,256,995	4,200,000	4,269,638	4,255,036		(1,959)			6.174	6.067	MON	21,609	88,057	09/05/2025	07/25/2055	387,735	
749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4		3.B FM	262,347	347,480	266,997	262,592		(2,572)			6.000	8.100	MON	1,737	22,291	01/31/2023	02/25/2037	26,932	
749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4		5.C FM	931,418	1,042,440	800,992	891,470		(13,186)			6.000	5.314	MON	5,212	66,873	08/29/2016	02/25/2037	3,605	
74958B-AG-7	RFMSI Series 2007-S3 Trust RFMSI 2007-S3 1A1		1.A Z	414,517	556,866	420,772	412,278		(2,240)			6.000	7.592	MON	2,784	13,922	07/25/2025	03/25/2037	67,900	
74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1		1.E FM	729,943	930,819	662,572	670,801		(6,510)			5.101	5.362	MON	3,957	47,777	07/17/2019	07/27/2037	117	
74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1		2.B FM	823,543	1,039,183	739,707	755,631		(7,656)			5.101	5.134	MON	4,417	53,339	06/01/2021	07/27/2037	1,449	
74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1		5.A FM	370,872	421,420	352,204	370,877		(6,407)			5.672	5.450	MON	1,992	22,972	01/15/2016	04/25/2037	722	
749691-BS-9	RPMLT 2014-1 RPMLT 2014-1 B3D		1.A	10,510,446	10,775,771	10,782,734	10,663,248		103,021			4.094	5.055	MON	7,352	445,591	08/14/2024	10/25/2054		
749691-BT-7	RPMLT 2014-1 RPMLT 2014-1 B3P		1.A	10,428,410	10,775,771	10,745,015	10,632,216		137,055			3.594	4.879	MON	6,454	392,512	08/14/2024	10/25/2054		
749691-BV-2	RPMLT 2014-1 RPMLT 2014-1 B3R		1.A	10,873,290	11,876,000	11,395,855	11,308,492		164,029			3.594	5.057	MON	7,113	432,588	12/30/2022	10/25/2054	146,127	
749691-BW-0	RPMLT 2014-1 RPMLT 2014-1 B3S		1.A	10,730,631	11,876,000	10,999,394	10,835,416		104,785			4.094	5.538	MON	8,103	406,539	03/04/2025	10/25/2054	1	
749691-BX-8	RPMLT 2014-1 RPMLT 2014-1 B3T		1.A	10,477,374	11,876,000	10,768,309	10,614,413		137,039			3.594	5.434	MON	7,113	357,684	03/04/2025	10/25/2054	1	
749691-BY-6	RPMLT 2014-1 RPMLT 2014-1 B3U		1.A	9,900,882	11,876,000	10,141,161	9,968,598		67,716			4.094	5.926	MON	8,103	273,964	06/05/2025	10/25/2054	1	
749691-BZ-3	RPMLT 2014-1 RPMLT 2014-1 B3V		1.A	9,554,491	11,876,000	9,805,402	9,641,622		87,131			3.594	5.832	MON	7,113	240,568	06/05/2025	10/25/2054	1	
749691-C2-5	RPMLT 2014-1 RPMLT 2014-1 B3W		1.C	7,787,896	11,876,000	7,953,537	7,941,901		112,816			4.094	7.278	MON	8,103	491,087	08/14/2024	10/25/2054	33,281	
749691-C3-3	RPMLT 2014-1 RPMLT 2014-1 B3X		1.C	7,335,888	11,876,000	7,520,901	7,522,830		136,444			3.594	7.181	MON	7,113	432,588	08/14/2024	10/25/2054	1	
749691-C4-1	RPMLT 2014-1 RPMLT 2014-1 B3Z		6.	2,238,071	6,383,857	2,238,071	2,238,071	125,080	36,716	82,435		3.594	10.694	MON	3,823	234,260	11/25/2025	10/25/2054	84,594	
749691-C5-8	RPMLT 2014-1 RPMLT 2014-1 GRP2		3.B	1,949,286	3,472,565	2,657,737	2,175,336		13,126			4.107	11.272	MON	2,377	163,222	11/24/2014	10/25/2054	100	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
749691-F7-1	RPMLT 2014-1 RPMLT 2014-1 B3Y		6.	2,401,779	6,383,857	2,401,779	2,401,779	121,172	31,609	69,948		4.094	11.094	MON	4,355	265,835	11/25/2025	10/25/2054	84,425	
74978F-AH-2	RAAC Series 2007-SP3 Trust RAAC 2007-SP3 A2		1.A FM	3,267,979	3,251,720	3,425,661	3,267,287		(692)			5.346	5.227	MON	2,897	129,092	05/22/2025	09/25/2047	3,157	
75114H-AD-9	RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1		1.A FM	11,536,491	12,441,727	11,738,241	11,601,432		692,086	528,163		4.226	6.095	MON	8,764	598,909	06/28/2023	05/25/2046	37,794	
75114N-AA-2	RALI Series 2006-Q06 Trust RALI 2006-Q06 A1		1.A FM	7,022,211	30,796,458	6,320,733	6,221,334		(654,936)			4.206	4.476	MON	21,589	1,140,714	08/09/2024	06/25/2046	66,219	
75114N-AB-0	RALI Series 2006-Q06 Trust RALI 2006-Q06 A2		1.A FM	8,818,659	23,967,103	5,035,654	4,426,613		(452,778)			4.306	7.053	MON	17,201	901,848	12/22/2023	06/25/2046	17,506	
75114N-AC-8	RALI Series 2006-Q06 Trust RALI 2006-Q06 A3		1.A FM	3,726,478	15,739,056	3,352,825	3,279,876		(346,197)			4.366	4.664	MON	11,453	597,681	12/22/2023	06/25/2046	34,122	
75114P-AD-1	RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B		1.A FM	129,357	129,358	5,082	5,082	(27,086)	(1)			4.446	0.000	MON		28,626	05/27/2025	12/25/2046		
75114T-AJ-0	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9		1.G FM	539,807	660,404	583,905	549,822		6,197			6.000	8.560	MON	3,302	39,041	06/13/2024	05/25/2036	28,474	
751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1	C	2.C FM	6,395,512	7,454,233	6,036,664	6,388,684		10,585			4.468	7.731	MON	30,924	390,888	04/01/2025	09/25/2046	384	
751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1		3.A FM	4,877,005	5,614,137	4,546,499	4,872,534		9,007			4.468	7.461	MON	23,290	294,397	04/01/2025	09/25/2046	270	
751151-AD-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 1A4		1.A FM	99,723	231,270	80,054	79,993		(9,419)			6.000	8.228	MON	1,156	14,939	09/06/2023	09/25/2036	12,135	
751151-AK-7	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A6		6. *			18,255						0.450	0.000	MON		5,527	01/31/2023	09/25/2036		
751151-AM-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A8		6. *			24,932						0.300	0.000	MON		7,186	01/31/2023	09/25/2036		
751153-AA-5	RALI Series 2006-Q010 Trust RALI 2006-Q010 A1		1.A FM	2,028,903	2,244,400	2,038,418	2,028,247		(657)			4.166	5.728	MON	1,558	85,472	03/04/2025	01/25/2037	825	
751155-AH-5	RALI Series 2006-QS10 Trust RALI 2006-QS10 A8		1.A FM	272,011	386,039	336,060	292,482		2,326			6.000	9.461	MON	1,930	23,153	02/07/2012	08/25/2036	5,561	
75115F-AD-2	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A		5.A FM	1,940,240	2,400,945	2,313,714	2,608,577		165,662			4.246	3.617	MON	1,699	137,629	03/18/2015	10/25/2046	40	
75115F-AD-2	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A		5.B FM	239,010	288,113	277,646	316,954		19,753			4.246	3.193	MON	204	16,536	11/19/2014	10/25/2046	5	
75115L-AA-5	RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1		1.A FM	415,789	492,908	457,159	447,736		3,154			4.346	6.859	MON	357	21,474	05/24/2017	08/25/2037	2,192	
75116C-AM-8	RALI Series 2007-QS6 Trust RALI 2007-QS6 A12		1.A FM	1,317,252	2,038,050	1,572,425	1,376,949		23,703			4.246	10.061	MON	1,455	96,969	07/31/2024	04/25/2037	265,677	
753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19	C	1.A	5,130,812	5,163,081	5,243,755	5,163,081		31,872			6.000	5.296	MON	25,815	312,914	08/07/2024	07/25/2054	4,013	
753917-CD-3	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B1		1.A	2,001,316	1,955,936	2,042,114	1,999,014		(2,302)			6.429	5.959	MON	10,479	52,479	07/17/2025	07/25/2054	41,030	
753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2		1.A	5,669,748	5,622,338	5,785,389	5,662,423		(7,076)			6.429	6.190	MON	30,122	277,829	07/17/2025	07/25/2054	81,747	
75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2		1.A FM	5,300,201	7,177,705	5,752,053	5,750,139		210,494			4.146	9.608	MON	4,960	341,765	07/31/2024	07/25/2036	106	
75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3		1.A FM	602,627	1,021,402	798,402	631,941		8,979			5.000	13.514	MON	4,256	48,920	01/31/2023	09/26/2036	109,672	
75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3		2.C FM	247,124	318,684	249,107	248,308		1,316			5.000	7.428	MON	1,328	15,264	07/31/2024	09/26/2036	29,952	
75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3		3.A FM	395,726	469,377	236,028	251,439		(20,445)			6.000	5.330	MON	2,347	32,125	08/01/2025	02/26/2037	169	
75970N-AM-9	Renaissance Home Equity Loan T RAMC 2005-2 AF5		1.A FM	1,147,829	1,400,000	1,450,135	1,300,458		13,794			5.701	7.221	MON	6,651	79,814	01/08/2024	08/25/2035	136,396	
75970Q-AD-2	Renaissance Home Equity Loan T RAMC 2007-2 AF1		1.A FM	75,311	248,962	60,055	61,241		(4,668)			5.893	5.920	MON	1,223	8,264	01/31/2023	06/25/2037	8	
75971A-AA-2	Renaissance Home Equity Loan T RENIM 2006-3 N1		6. FM		2,030,211							6.414	0.000	MON			01/31/2023	11/25/2036	21,148	
759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1		1.A FM	862,074	950,198	849,114	931,558		10,530			4.606	4.779	MON	729	27,206	08/29/2016	05/25/2034	2,779	
759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3		1.A FM	1,306,151	1,405,889	1,256,279	1,364,255		2,900			4.786	3.944	MON	1,121	40,253	08/29/2016	05/25/2034	4,112	
759950-CP-1	Renaissance Home Equity Loan T RAMC 2004-2 AV3		1.A FM	432,289	484,410	432,698	433,206		917			4.806	5.561	MON	388	4,920	09/24/2025	07/25/2034	97,225	
759950-GX-0	Renaissance Home Equity Loan T RAMC 2006-1 AF5		1.A FM	776,503	1,502,358	705,200	661,963		(44,380)			6.166	7.585	MON	7,720	97,274	06/28/2023	05/25/2036	178	
760985-B6-7	RAMP Series 2003-RS9 Trust RAMP 2003-RS9 MII4		1.A FM	102	162,714	31,076	102					6.996	0.000	MON		8,419	01/31/2023	10/25/2033	6,111	
760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1		1.A FM	875,299	880,188	884,316	910,690		27,338			4.496	6.152	MON	660	44,185	08/02/2024	11/25/2033	12,996	
760985-FC-0	RAMP Series 2001-RS3 Trust RAMP 2001-RS3 AII		1.A FM	41,078	43,736	43,860	43,594		335			4.446	6.643	MON	32	2,203	11/12/2019	10/25/2031	4,273	
760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1		1.A FM	153,805	212,145	221,445	214,876		5,925			4.526	6.965	MON	160	11,583	05/25/2011	01/25/2034	1,022	
76110H-7A-1	RALI Series 2005-QA7 Trust RALI 2005-QA7 A1		1.A FM	2,207,870	2,778,285	2,247,613	2,193,110		(46,261)			4.582	6.386	MON	10,609	130,544	07/14/2023	07/25/2035	58,669	
76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2		5.C FM	800,714	954,184	853,817	914,575		2,431			4.488	4.928	MON	3,569	42,789	07/25/2011	02/25/2035	15,274	
76110H-TG-4	RALI Series 2004-QS6 Trust RALI 2004-QS6 A1		6. FM	97	98	94	94	(4)				5.000	6.064	MON	1	1	06/02/2017	05/25/2019	2,975	
76110V-TQ-1	Home Equity Loan Trust 2006-HS RFMS2 2006-HSA2 AI4		1.A FM	227,679	11,039,000	289,127	107,985		(34,393)			4.446	35.850	MON	40,903	151,403	01/31/2023	03/25/2036	227,679	
76110W-6P-6	RASC Series 2005-AHL3 Trust RASC 2005-AHL3 M2		1.A FM	61,474	115,988	68,287	83,624		6,313			4.286	8.420	MON	83	5,174	01/31/2023	11/25/2035		
76110W-D6-0	RASC Series 2004-KS8 Trust RASC 2004-KS8 MII2		1.A FM	295,727	857,179	561,985	387,737		21,233			4.926	15.070	MON	704	43,260	01/31/2023	09/25/2034	62,896	
76110W-VW-3	RASC Series 2003-KS11 Trust RASC 2003-KS11 MII2		1.A FM	866,525	918,095	943,021	900,024		14,077			5.046	7.310	MON	772	56,803	12/22/2023	01/25/2034	2,312	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3		1.A FM	215,266	276,067	222,618	217,724		1,874			4.596	9.027	MON	213	14,130	07/31/2024	06/25/2035	3,600	
761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1		2.B FM	1,167,681	1,390,314	1,136,175	1,167,681		8,795	16,444		4.346	7.050	MON	1,016	67,665	08/10/2022	08/25/2035	19,511	
761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8		1.A FM	485,143	701,842	569,313	528,600		6,277			4.196	9.622	MON	495	33,105	12/15/2015	08/25/2035	662	
761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10		1.D FM	659,451	798,816	680,129	668,278		5,158			5.196	8.145	MON	697	45,671	07/31/2024	08/25/2035	17,168	
761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1		3.A FM	185,121	251,878	173,746	179,045		(11,119)	97		4.146	4.650	MON	174	12,733	10/06/2020	08/25/2035	13	
761118-FL-7	RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3		4.A FM	1,646,305	1,646,305	1,512,368	1,692,331		6,542			4.681	3.992	MON	6,422	80,022	05/27/2021	08/25/2035	19,666	
761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31		1.A FM	1,151,184	1,634,058	1,141,828	1,042,391		(48,849)			5.036	9.097	MON	6,858	84,002	02/28/2024	09/25/2035	24,439	
761118-JJ-8	RALI Series 2005-QS14 Trust RALI 2005-QS14 3A1		5.A FM	440,605	477,298	423,702	448,316		2,602			6.000	5.522	MON	2,386	28,579	07/21/2016	09/25/2035	861	
761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1		5.C FM	616,821	731,887	551,332	551,332	(47,082)	(7,817)			4.646	7.396	MON	567	38,376	01/16/2020	10/25/2045	13	
761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3		2.C FM	776,937	894,568	812,399	794,819		9,974			5.750	7.801	MON	4,286	51,438	06/13/2024	11/25/2035	25,471	
761118-NN-4	RALI Series 2005-Q04 Trust RALI 2005-Q04 2A1		3.C FM	13,485,799	19,446,300	12,717,929	11,595,577		(1,164,769)			4.406	4.452	MON	14,281	927,725	05/16/2018	12/25/2045		
761118-QM-3	RALI Series 2005-Q05 Trust RALI 2005-Q05 A1		1.A FM	5,554,473	7,751,390	5,554,473	5,554,473		(9,372)	412,213		5.029	7.523	MON	32,487	222,231	10/15/2025	01/25/2046	15,705	
761118-SZ-2	RALI Series 2006-QA1 Trust RALI 2006-QA1 A11		1.A FM	1,248,190	1,718,679	1,253,351	1,174,501		(45,109)			5.071	9.649	MON	7,263	89,160	07/14/2023	01/25/2036	103,282	
761118-TN-8	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1		1.A FM	695,487	1,065,394	705,142	568,868		(21,607)			4.096	15.146	MON	727	49,852	10/18/2017	02/25/2036	11,746	
761118-UZ-9	RALI Series 2006-QS2 Trust RALI 2006-QS2 1A18		6. FE			15,741						0.020	0.000	MON		1,496	01/31/2023	02/25/2036		
761118-WP-9	RALI Series 2006-Q03 Trust RALI 2006-Q03 A1		1.A FM	3,618,302	12,298,323	3,049,914	2,780,545		(306,152)			4.266	8.856	MON	8,745	363,289	03/01/2023	04/25/2046	22,650	
761118-WQ-7	RALI Series 2006-Q03 Trust RALI 2006-Q03 A2		1.A FM	3,012,405	8,903,396	2,245,696	2,001,256		(222,414)			4.366	9.754	MON	6,479	263,003	12/22/2023	04/25/2046	3,368	
761118-WR-5	RALI Series 2006-Q03 Trust RALI 2006-Q03 A3	C	1.A FM	5,910,049	19,595,344	5,046,381	4,752,392		(529,616)			4.506	9.272	MON	14,717	656,033	12/22/2023	04/25/2046	11,502	
761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1		1.A FM	228,552	278,039	236,295	230,946		1,979			4.546	7.191	MON	212	13,998	07/31/2024	03/25/2036	6,686	
761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8		1.A FM	210,092	258,753	217,010	212,498		1,972			4.246	7.135	MON	185	12,256	07/31/2024	03/25/2036	6,227	
761119-AF-3	Residential Asset Securitizati RAST 2006-A8 2A1		1.A FM	487,872	1,490,516	407,836	354,083		(52,806)			6.500	10.534	MON	8,074	56,178	07/14/2023	08/25/2036	6,606	
761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2		1.A FM	1,222,659	2,450,887	1,035,367	943,072		(120,620)			6.000	10.606	MON	12,254	134,692	03/01/2025	08/25/2036	8,300	
76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2		1.A FM	603,150	667,398	669,381	614,431		(1,800)			5.885	9.120	MON	3,273	40,409	11/04/2022	06/25/2035	3,590	
76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2		1.F FM	32,598	33,094	33,192	32,391		(207)			5.885	5.462	MON	162	1,830	01/06/2025	06/25/2035	231	
76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1		1.A FM	182,658	206,008	188,404	190,406		(525)			5.315	7.226	MON	912	11,468	02/15/2012	08/25/2035	170	
76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1		2.C FM	79,109	86,432	79,046	82,275		(184)			5.315	6.126	MON	383	4,812	03/30/2016	08/25/2035	71	
76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1		4.A FM	88,308	91,559	83,735	91,407		(146)			5.315	4.407	MON	406	5,097	12/26/2012	08/25/2035	75	
76111X-YH-0	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1		1.A FM	865,179	997,720	547,117	487,852		(63,401)			5.229	9.330	MON	4,348	54,053	01/15/2016	09/25/2035	2,736	
76112B-BL-0	Residential Asset Securitizati RAST 2007-A8 1A4		1.A FM		273,539							6.000	0.000	MON		13,749	01/31/2023	08/25/2037	312,205	
76112B-BM-8	Residential Asset Securitizati RAST 2007-A8 2A6		1.A FM	25,160	31,297							6.250	0.000	MON		39	01/31/2023	08/25/2037		
76112B-3G-3	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2		1.A FM	2,731,931	4,779,677	3,133,842	3,062,435		199,156			4.671	10.705	MON	3,721	222,279	07/31/2024	09/25/2045	7,731	
76112B-EE-6	RAMP Series 2004-RS10 Trust RAMP 2004-RS10 MII3		1.A FM	22,613	502,507	68,061	22,749					5.296	0.000	MON		26,841	01/31/2023	10/25/2034	64,176	
76112B-YB-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1		1.A FM	443,517	606,518	447,373	447,480		2,090			4.636	10.635	MON	2,343	28,830	08/08/2024	09/19/2035	9,243	
76112H-AA-5	Residential Asset Securitizati RAST 2006-A9CB A1		1.A FM	1,302,406	8,155,711	1,723,997	685,622		(13,001)			4.216	41.376	MON	5,781	243,783	06/21/2011	09/25/2036	22,353	
76112H-AC-1	Residential Asset Securitizati RAST 2006-A9CB A3		6. FE	2,853,821		3,027,711	2,509,824	183,729	(195,223)			3.284	15.879	MON	10,959	253,096	11/25/2025	09/25/2036	201,595	
76113N-AA-1	Residential Asset Securitizati RAST 2006-A7CB 1A1		1.A FM	1,127,685	1,703,134	1,138,239	1,083,074		(29,400)			4.346	9.221	MON	1,244	80,963	12/22/2023	07/25/2036	37,287	
76113N-AQ-6	Residential Asset Securitizati RAST 2006-A7CB 3A2		6. *		78,562							6.500	0.000	MON		2,111	01/31/2023	07/25/2036	135	
76114A-AB-6	Residential Asset Securitizati RAST 2006-R2 A2		1.A FM	202,200	458,323	205,484	175,684		(11,627)			6.000	9.683	MON	2,292	18,966	09/01/2025	04/25/2036		
76114B-AB-4	Residential Asset Securitizati RAST 2006-A14C 1A2		5.C FM	1,716,858	2,205,464	1,547,801	1,716,858		(65,338)	8,591		6.250	4.587	MON	11,487	137,556	05/01/2025	12/25/2036	85,959	
76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5		1.A FM	9,527	170,627	9,390	9,527	1,708				6.000	0.000	MON		4,217	08/02/2024	12/25/2036	1,478	
76114D-AJ-3	Residential Asset Securitizati RAST 2006-A15 A9		3.A FM	3,384,839	9,727,133	3,321,018	3,330,417		(54,421)			6.250	6.390	MON	50,662	66,506	11/01/2025	01/25/2037	6,894	
76114T-AA-7	Residential Asset Securitizati RAST 2007-R1 A1		1.A FM	562,950	2,345,772	578,412	480,927		(33,845)			5.750	11.576	MON	11,240	48,155	01/01/2025	04/25/2037	41,677	
76114T-AB-5	Residential Asset Securitizati RAST 2007-R1 A2		1.A FM	762,686	2,929,973	785,285	651,672		(45,804)			6.250	11.624	MON	15,260	65,364	01/01/2025	04/25/2037	56,583	
76119N-AD-9	Residential Mortgage Loan Trus RMLT 2019-3 M1		1.A	388,260	395,931	395,789	391,290		3,030			3.257	5.220	MON	1,075	37,300	01/07/2025	09/25/2059	27,834	
762009-AL-2	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 1A11		5.C FM	176,397	200,444	159,379	170,349		(5,997)			6.000	6.536	MON	1,002	8,485	01/27/2016	06/25/2037		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
762009-BB-3	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 2A4		5.C FM	245,580	286,109	240,216	244,482		1,173			6.000	7.028	MON	1,431	17,166	12/31/2011	06/25/2037	52	
762000-AA-8	RFMSI Series 2007-S8 Trust RFMSI 2007-S8 1A1		1.A FM	349,048	463,405	305,623	316,104		(2,380)			6.000	8.080	MON	2,317	30,345	01/10/2012	09/25/2037	1	
77118U-AA-8	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A1		1.G FE	11,868,413	11,885,000	12,003,453	11,876,130		7,717			5.589	5.709	MON	11,071	540,643	04/28/2025	10/25/2039	7,155,296	
77118U-AB-6	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A2		2.C FE	2,981,347	2,975,000	3,006,279	2,983,367		2,035			6.061	6.141	MON	3,005	120,210	08/19/2025	10/25/2039	2,317,208	
78433Q-AD-7	SG Residential Mortgage Trust SGR 2022-1 M1	C	1.G FE	2,215,829	2,804,000	2,321,854	2,233,256		15,201			3.963	5.742	MON	9,260	111,113	11/06/2024	03/27/2062	75,658	
78434K-AA-5	SG Residential Mortgage Trust SGR 2022-2 A1	C	1.A	24,422,368	24,437,636	24,520,788	24,437,636					5.353	5.364	MON	109,012	1,307,879	07/29/2022	08/25/2062	888	
78434K-AB-3	SG Residential Mortgage Trust SGR 2022-2 A2	C	1.B	2,665,524	2,715,293	2,720,451	2,727,181		20,708			5.353	6.179	MON	12,112	186,512	07/29/2022	08/25/2062	2,441	
78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A	RA	1.A FE	3,085,588	3,085,648	3,117,994	3,127,177		(17,902)			5.965	4.941	MON	15,338	184,059	08/21/2024	07/25/2054	166,544	
78436V-AB-7	SAIF Securitization Trust 2024 SAIF 2024-CES1 A		1.C FE	1,624,088	1,610,000	1,627,615	1,624,330		242			6.083	6.443	MON	8,161	8,161	11/17/2025	07/25/2054	8,594	
78436V-AC-5	SAIF Securitization Trust 2024 SAIF 2024-CES1 A		1.F FE	4,999,855	5,000,000	5,046,354	4,981,209		(17,025)			6.332	7.092	MON	26,383	316,600	08/21/2024	07/25/2054	5,026,383	
78438C-AB-7	SAIF Securitization Trust 2025 SAIF 2025-CES1 A2		1.C FE	1,999,999	2,000,000	2,012,018	2,000,077		78			5.642	6.026	MON	9,403	37,613	08/22/2025	06/25/2065	2,009,403	
78473N-AA-1	STARM Mortgage Loan Trust 2007 STARM 2007-1 1A1		1.A FM	220,750	428,640	214,582	155,818		(32,763)			6.745	17.172	MON	2,409	12,640	01/31/2023	02/25/2037	769	
78473N-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-1 2A1		1.A FM	1,164,114	1,393,763	1,224,107	1,056,671		(57,567)			5.860	11.726	MON	6,806	81,656	03/06/2023	02/25/2037	104	
78473W-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1		1.A FM	947,454	1,235,382	929,435	939,625		(51,730)	19,169		4.712	6.561	MON	4,851	63,392	03/31/2022	10/25/2037	33	
785778-EH-0	SACO I Inc SACO 2005-2 M4		1.A FM	16,515	21,730	21,288	16,637		(853)			4.866	15.378	MON	18		01/31/2023	04/25/2035	12	
785778-NH-0	SACO I Trust 2005-10 SACO 2005-10 1M		1.A FM	15,336	132,178		5,023					5.346	0.000	MON			01/31/2023	06/25/2036	11,406	
785778-PH-8	SACO I Trust 2006-2 SACO 2006-2 1M		6. *		20,934							5.121	0.000	MON		3	01/31/2023	06/25/2036	163	
802638-AD-8	Santander Mortgage Asset Recei SAN 2025-NQM2 A2		1.C	6,287,006	6,287,039	6,372,226	6,287,006					5.935	5.816	MON	31,095	248,757	05/12/2025	02/25/2065	3,531,725	
802638-AE-6	Santander Mortgage Asset Recei SAN 2025-NQM2 A3		1.G	6,286,953	6,287,039	6,367,202	6,299,431		12,478			6.036	5.761	MON	31,624	252,990	05/12/2025	02/25/2065	3,532,021	
80382S-AG-3	Sasco Net Interest Margin Trus SASNM 2003-BC2 N2		1.A FM		353,928							8.500	0.000	MON			01/31/2023	02/27/2033	4,334	
805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1		1.A FM	300,336	390,300	387,148	375,177		7,682			2.825	8.505	MON	919	10,662	08/22/2017	08/25/2035	3,449	
805564-SX-0	Saxon Asset Securities Trust 2 SAST 2005-3 M6		1.A FM	193,668	5,959,000	1,159,407	212,443		10,151			4.896	49.612	MON	4,863	68,062	01/31/2023	11/25/2035		
80556A-AF-4	Saxon Asset Securities Trust 2 SAST 2006-3 M2		6. FM		2,000,000	1						4.326	0.000	MON			01/31/2023	10/25/2046	16,255	
80556A-AG-2	Saxon Asset Securities Trust 2 SAST 2006-3 M3		6. FM		4,000,000	3						4.356	0.000	MON			01/31/2023	10/25/2046	32,509	
80556A-AH-0	Saxon Asset Securities Trust 2 SAST 2006-3 M4		6. FM		1,500,000	1						4.416	0.000	MON			01/31/2023	10/25/2046	12,191	
80556A-AJ-6	Saxon Asset Securities Trust 2 SAST 2006-3 M5		6. FM		8,400,000	5						4.446	0.000	MON			01/31/2023	10/25/2046	68,269	
80556A-AK-3	Saxon Asset Securities Trust 2 SAST 2006-3 M6		6. FM		4,000,000	3						4.536	0.000	MON			01/31/2023	10/25/2046	32,509	
80556A-AM-9	Saxon Asset Securities Trust 2 SAST 2006-3 B2		6. FM		6,050,000	4						5.426	0.000	MON			01/31/2023	10/25/2046	49,170	
81375H-AD-1	Securitized Asset Backed Recei SABR 2006-NC1 M1		6. *		152,921	6,990						4.296	0.000	MON		880	01/31/2023	03/25/2036	34,127	
81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2		1.A FM	899,722	1,001,694	981,672	967,454	9,199	31,736			5.421	8.411	MON	905	22,612	02/15/2023	08/25/2034	262,835	
81375W-BV-7	Securitized Asset Backed Recei SABR 2004-DO2 M1		1.A FM	59,909	59,951	71,110	81,468		14,594			4.836	5.584	MON	48	3,247	11/12/2019	09/25/2034	1,923	
81375X-AP-9	Securitized Asset Backed NIM T SABN 2005-FR4 NIM		1.A FM		251,428							6.000	0.000	MON			01/31/2023	01/25/2036	2,346	
81377J-AB-9	Securitized Asset Backed Recei SABR 2007-HE1 A2A		1.A FM	117,062	526,120	108,551	106,035		(4,584)			3.966	7.547	MON	348	2,124	01/31/2023	12/25/2036		
81378G-AE-8	Securitized Asset Backed Recei SABR 2007-NC2 M1		6. FM	6,722	30,922	1,225	1,225	(1,235)				4.191	0.000	MON			08/25/2025	01/25/2037	1,345	
81379E-AA-0	Securitized Asset Backed Recei SABR 2007-BR5 A2A		1.A FM	1,361,321	1,812,075	1,391,849	1,380,037		18,716			4.106	7.226	MON	1,240	33,209	02/03/2025	05/25/2037	398,588	
81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A		1.A FM	187,320	195,114	185,428	189,771		694			4.608	6.068	MON	277	10,045	03/16/2023	04/20/2033	6,264	
81743P-AD-8	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 X1B		6. *			15						0.000	0.000	MON			01/31/2023	04/20/2033		
81743P-AH-9	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 B1		6. FM	19,354	28,050	10,646	10,646	(1,599)	931			5.168	22.647	MON	45		01/31/2023	04/20/2033		
81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1		1.A FM	39,891	42,377	42,373	42,060		484			4.508	8.965	MON	59	2,140	11/12/2019	06/20/2033	1,440	
81743P-BJ-4	Sequoia Mortgage Trust 2003-4 SEMT 2003-4 1A2		4.B FM	59,211	61,674	57,374	59,994	1,701	(42)			4.708	4.402	MON	89	2,292	11/12/2019	07/20/2033	1,441	
81743P-CJ-3	Sequoia Mortgage Trust 2003-5 SEMT 2003-5 A1		1.A FM	20,886	23,869	22,865	20,950		217			4.468	13.752	MON	33	1,191	01/31/2023	09/20/2033	89	
81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1		1.A FM	1,153,153	2,287,268	1,153,153	1,153,153		(145,148)	23,896		4.245	4.900	MON	8,092	82,184	10/14/2020	09/20/2046		
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1		1.A FM	3,437,470	5,939,223	3,310,186	3,437,470		(336,897)	2,718		4.615	5.847	MON	22,841	283,793	10/14/2020	09/20/2046	5,103	
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1		1.G FM	479,502	597,760	333,157	350,591		(34,200)			4.615	5.666	MON	2,299	28,567	10/14/2020	09/20/2046	514	
81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A		1.A FM	114,353	120,492	117,333	116,501		867			4.548	6.276	MON	169	5,570	03/16/2023	09/20/2032	129	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
81744A-AA-6	Sequoia Mortgage Trust 11 SEMT 11 A		2.C FM	222,044	223,198	205,133	222,095		(50)			4.748	4.277	MON	327	10,914	11/12/2019	12/20/2032	9,115	
81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A		1.A FM	912,472	943,604	886,070	910,332		200			5.239	6.230	MON	1,510	50,133	11/12/2019	02/20/2034	55,981	
81744F-CG-0	Sequoia Mortgage Trust 2004-6 SEMT 2004-6 A1		1.A FM	215,143	237,859	223,212	209,155		(1,584)			4.761	8.264	MON	944	11,913	07/14/2023	07/20/2034	3	
81744F-CX-3	Sequoia Mortgage Trust 2004-7 SEMT 2004-7 A3A		1.A FM	92,401	96,745	92,109	93,031		207			5.128	6.448	MON	152	4,858	11/12/2019	08/20/2034	1,465	
81744F-EB-9	Sequoia Mortgage Trust 2004-9 SEMT 2004-9 B2		1.A FM	83,819	568,265	391,042	73,205		(13,042)			5.168	277.851	MON	905	9,523	01/31/2023	10/20/2034	83	
81744F-EY-9	Sequoia Mortgage Trust 2004-10 SEMT 2004-10 A4		5.A FM	200,738	207,213	195,305	200,443		(1,121)			4.838	5.286	MON	306	8,840	01/11/2022	11/20/2034	15,844	
81744F-EY-9	Sequoia Mortgage Trust 2004-10 SEMT 2004-10 A4		5.B FM	166,762	172,330	162,427	168,262		(1,004)			4.838	4.980	MON	255	7,352	10/09/2014	11/20/2034	3,746	
81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1		1.A FM	399,133	403,637	385,639	400,145		281			4.388	5.026	MON	546	19,350	11/12/2019	01/20/2035	1,420	
81744F-GP-6	Sequoia Mortgage Trust 2005-1 SEMT 2005-1 XA		2.B FE			10,994						0.050	0.000	MON		2,260	01/31/2023	02/20/2035		
81744L-AN-4	Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1		1.A FM	1,334,328	1,509,161	1,235,216	1,311,246		(19,544)			4.467	5.538	MON	5,618	68,416	10/27/2016	06/20/2037		
81745N-AG-4	Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2AIO		1.A FE	625		70,745	625					0.243	0.000	MON		26,201	01/31/2023	04/25/2044		
81746P-CC-5	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2	C	1.A	1,906,455	2,018,040	1,969,019	1,931,994		14,388			3.773	5.366	MON	6,345	76,122	02/28/2024	06/25/2046	21,575	
81746P-CD-3	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B3	C	1.A	1,713,916	2,208,898	1,768,832	1,685,088		(28,828)			3.773	6.315	MON	6,945	76,379	01/29/2025	06/25/2046	72,747	
81746R-CD-9	Sequoia Mortgage Trust 2016-2 SEMT 2016-2 B3	C	1.A	1,754,234	2,119,384	1,812,660	1,745,122		(9,112)			3.774	6.051	MON	6,665	73,156	01/29/2025	08/25/2046	37,874	
83611M-CQ-9	Soundview Home Loan Trust 2005 SVHE 2005-1 M4		1.A FM	574,721	578,333	587,749	583,639		6,773			4.941	4.660	MON	476	23,005	08/08/2024	04/25/2035	13,889	
83612P-AF-7	Soundview Home Loan Trust 2007 SVHE 2007-1 M1		1.A Z	1,981,340	2,512,000	2,088,681	2,006,548		25,208			4.326	6.586	MON	1,811	41,671	07/02/2025	03/25/2037	14,466	
83612T-AD-4	Soundview Home Loan Trust 2007 SVHE 2007-OPT1 2A3		1.A FM	1,777,161	2,687,579	1,787,856	1,788,287		11,126			4.056	7.475	MON	1,817	23,502	04/10/2025	06/25/2037	203,661	
83613A-AQ-5	Soundview Home Loan Trust 2007 SVHE 2007-OPT4 2A2		1.A FM	1,610,441	2,104,506	1,807,871	1,827,224		28,655			4.796	5.589	MON	1,682	48,494	08/29/2016	09/25/2037	203	
83613G-AA-7	Soundview Home Loan Trust 2008 SVHE 2008-1 A1		1.A FM	448,630	586,262	509,416	464,969		6,004			5.346	7.058	MON	522	14,479	07/31/2024	02/25/2038	14,499	
83613G-AB-5	Soundview Home Loan Trust 2008 SVHE 2008-1 A2		1.A FM	450,276	549,117	471,105	452,094		1,818			6.000	6.152	MON	2,746	2,253	09/30/2025	02/25/2038	22,532	
84751P-BZ-1	Specialty Underwriting & Resid SURF 2004-BC1 M1		1.A FM	92,999	93,421	97,960	95,185		1,653			4.611	5.834	MON	72	3,930	07/31/2024	02/25/2035	3,338	
855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A		3.A FM	657,046	710,934	417,297	439,273		(84,590)			6.674	4.774	MON	3,954	48,400	11/12/2019	01/25/2037		
85573A-AC-9	Starwood Mortgage Residential STAR 2020-1 A3	C	1.A	1,992,782	2,126,769	2,055,739	2,035,018		13,425			2.562	4.976	MON	4,541	54,488	07/09/2024	02/25/2050	7,595	
85573Q-AA-8	Starwood Mortgage Residential STAR 2021-5 A1	C	1.A FE	11,496,215	13,723,383	12,208,442	11,534,811		38,596			1.920	5.240	MON	21,957	153,702	05/13/2025	09/25/2066	25,033	
85573R-AH-1	Starwood Mortgage Residential STAR 2021-6 B1 3.935% 25 Nov 6		1.F FE	4,770,391	6,500,000	5,116,388	4,790,414		20,023			3.935	6.318	MON	21,315	149,202	05/13/2025	11/25/2066	112,392	
85573U-AD-3	Starwood Mortgage Residential STAR 2022-2 M1	C	3.A	1,482,000	1,900,000	1,543,321	1,489,171		7,171			4.200	6.305	MON	6,650	46,550	05/14/2025	02/25/2067	27,348	
863572-B6-9	Structured Asset Securities Co SASC 1999-SP1 M1		1.A FM	577,852	594,966	593,583	590,374		2,395			4.926	5.063	MON	488	27,656	11/12/2019	05/25/2029	26,490	
863576-ES-9	Structured Asset Securities Co SASC 2006-OW1 A6M		6. *	2,868								4.401	0.000	MON		38	01/31/2023	12/25/2035	22	
863579-BP-2	Structured Adjustable Rate Mor SARM 2004-12 1A3		1.A FM	88,778	88,667	87,809	87,972		(334)			5.274	5.151	MON	390	4,811	07/18/2017	09/25/2034	159	
863579-JH-2	Structured Adjustable Rate Mor SARM 2004-19 2A2		1.A FM	661,148	741,890	684,184	630,590		(8,581)			4.911	9.125	MON	3,036	38,062	06/27/2017	01/25/2035		
863579-JJ-8	Structured Adjustable Rate Mor SARM 2004-19 2A1X		6. *			224						0.000	0.000	MON			01/31/2023	01/25/2035		
863579-KH-0	Structured Adjustable Rate Mor SARM 2005-2 A2		1.A FM	243,979	283,284	261,574	268,206		413			4.096	5.616	MON	195	13,085	03/04/2015	02/25/2035	3,386	
863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A		1.A FM	1,256,181	1,291,089	1,286,028	1,268,896		475			4.615	5.183	MON	4,965	60,918	08/02/2024	02/25/2035	10,043	
863579-NN-4	Structured Adjustable Rate Mor SARM 2005-4 BX2		6. *	1		1	1					0.564	0.000	MON			01/31/2023	03/25/2035		
863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A		5.C FM	1,075,856	1,189,090	1,082,010	1,075,840		60	2,564		5.512	7.580	MON	5,462	66,786	02/28/2024	05/25/2035		
863579-VP-0	Structured Adjustable Rate Mor SARM 2005-17 4A1		1.A FM	1,851,640	2,214,219	2,097,609	1,840,605		(7,990)			4.516	9.088	MON	8,333	107,645	07/14/2023	08/25/2035		
863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1		1.A FM	3,111,064	4,593,885	2,861,542	2,672,832		(222,305)			4.726	7.555	MON	18,093	231,198	12/14/2023	09/25/2035	391	
863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1		1.A FM	184,206	216,800	209,747	199,924		2,454			4.780	8.550	MON	864	10,850	09/19/2013	09/25/2035	359	
863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1		2.C FM	73,455	78,368	75,819	75,904		556			4.780	5.878	MON	312	3,922	10/10/2013	09/25/2035	130	
863579-Y6-9	Structured Adjustable Rate Mor SARM 2006-3 4A		1.A FM	946,350	1,474,030	823,464	794,120		(61,840)			4.062	7.930	MON	4,989	60,220	06/28/2023	04/25/2036	18	
86358L-AA-8	Structured Asset Securities Co SASC 2006-ARS1 A1		1.A FM	141,264	7,770,924	141,264	141,264		21,335	45,254		4.066	37.093	MON	5,266	12,324	01/31/2023	02/25/2036	185	
86359A-RJ-4	Structured Asset Securities Co SASC 2003-9A B1I		1.A FM		3,641	4						5.237	0.000	MON			01/31/2023	03/25/2033	39	
86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5		1.A FM	472,594	507,018	492,796	470,345		(3,193)			5.508	7.553	MON	2,327	28,787	03/19/2014	09/25/2033	3,321	
86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B		1.A FM	198,511	212,859	240,342	243,536		18,570			5.750	8.844	MON	1,020	10,516	10/26/2015	03/25/2035	1	
86359B-HT-1	Structured Asset Securities Co SASC 2004-4XS 1M2		1.A FM	711	473,798	152,670	711					6.250	0.000	MON			01/31/2023	02/25/2034	13,965	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
86359B-RR-4	Structured Asset Securities Co SASC 2004-9XS M3		1.A FM	432,153	670,286	618,396	529,586		37,560			3.542	9.103	MON	1,979	8,374	07/31/2024	05/25/2034	25,361	
86359B-V8-1	Structured Asset Securities Co SASC 2005-WF1 M2		1.A FM	952,703	1,083,368	1,092,493	1,075,219		1,261			4.551	6.119	MON	822	74,748	05/10/2013	02/25/2035	40,105	
86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A		1.A FM	2,550,726	2,917,546	2,677,194	2,563,780		4,857			4.196	7.570	MON	2,058	136,707	09/06/2023	03/25/2035	110	
86359D-CU-9	Structured Asset Securities Co SASC 2005-NC2 M8		1.A FM	517,984	1,115,828	886,721	580,399		26,381			5.646	12.584	MON	1,050	45,621	07/31/2024	05/25/2035	1,118,736	
86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A		1.A FM	4,663,519	5,278,962	4,717,153	4,662,943		(462)			4.196	6.562	MON	3,725	49,035	10/30/2025	04/25/2035	13,691	
86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A		2.C FM	291,159	331,805	298,969	297,091		1,493			5.610	5.596	MON	1,551	12,755	02/22/2016	07/25/2035	4	
86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A		3.B FM	82,663	100,046	90,145	91,890		347			5.610	5.081	MON	468	3,846	11/26/2013	07/25/2035	40	
86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B		1.A FM	1,340,854	1,739,929	1,567,734	1,398,129		14,471			5.810	7.917	MON	8,424	66,883	04/17/2012	07/25/2035	66	
86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A		1.A FM	2,811,354	3,236,716	2,994,944	2,795,538		(15,576)			4.196	7.376	MON	2,284	149,581	04/05/2022	06/25/2035	27	
86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A		1.A FM	242,921	266,912	239,133	224,158		(3,251)			4.476	7.106	MON	996	11,572	01/23/2015	06/25/2035	210	
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A		1.A FM	7,765,003	8,862,944	7,845,973	7,772,578		(54)	17,269		4.096	6.588	MON	6,106	315,987	09/22/2025	07/25/2035	114	
86359D-TE-7	Structured Asset Securities Co SASC 2005-SC1 1A1		1.A FM	199,510	369,462	246,776	198,899		2,689			4.386	20.836	MON	270	18,235	01/31/2023	05/25/2031	11	
86359D-UQ-8	Lehman XS Trust Series 2005-5N LXS 2005-5N 2A2		1.A FM	797,197	3,905,303	834,660	871,123		37,051			4.276	18.314	MON	2,783	145,287	07/31/2024	11/25/2035	3	
86359D-UT-2	Lehman XS Trust Series 2005-5N LXS 2005-5N 3A2		1.A FM	8,183,212	9,515,362	9,017,572	9,133,720		118,469			4.206	4.905	MON	6,671	368,463	09/29/2017	11/25/2035	5,796	
86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1		1.A FM	464,031	469,862	459,143	461,613		(321)			4.546	5.337	MON	712	25,142	11/12/2019	01/19/2034	17	
86359L-AH-2	Structured Asset Mortgage Inve SAMI 2003-AR4 B1		1.A FM	19,512	38,637	12,041	11,110		(3,155)			4.971	(16.444)	MON	64	2,640	01/31/2023	01/19/2034		
86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A		1.A FM	353,441	366,139	353,229	354,314		(518)			4.426	5.620	MON	540	18,863	11/14/2019	05/19/2034	134	
86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1		1.A FM	140,796	143,756	142,346	141,621		157			4.446	5.015	MON	213	7,087	11/12/2019	07/19/2034	171	
86359L-DX-4	Structured Asset Mortgage Inve SAMI 2004-AR5 1A1		1.A FM	178,698	183,208	175,449	178,633		41			4.506	5.431	MON	275	9,218	11/12/2019	10/19/2034		
86359L-EA-3	Structured Asset Mortgage Inve SAMI 2004-AR5 2A2		1.A FM	899,336	1,064,235	919,761	847,920		(4,811)			4.793	10.027	MON	4,250	52,900	12/11/2013	10/19/2034	240	
86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1		1.A FM	1,830,616	2,278,335	1,929,038	1,825,569		(4,865)			4.306	8.689	MON	1,635	110,180	11/27/2024	05/25/2045	148	
86359L-JZ-3	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1		1.A FM	371,791	444,590	418,245	377,466		(221)			4.386	7.907	MON	325	20,221	08/05/2013	08/25/2035	18,301	
86359L-MA-4	Structured Asset Mortgage Inve SAMI 2005-AR4 A2		6. *		2							6.329	0.000	MON			01/31/2023	12/25/2035		
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1		1.A FM	332,516	398,386	375,162	335,662		(1,917)			4.466	8.416	MON	297	19,060	08/08/2016	09/25/2045	35,795	
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1		1.D FM	402,899	443,055	417,227	410,216		(1,013)			4.466	6.207	MON	330	21,197	01/27/2014	09/25/2045	39,809	
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1		1.E FM	403,094	443,055	417,227	410,430		(1,008)			4.466	6.195	MON	330	21,197	06/08/2015	09/25/2045	39,809	
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1		2.C FM	1,141,949	1,223,213	1,151,905	1,164,867		(1,966)			4.466	5.572	MON	911	58,522	05/08/2014	09/25/2045	109,907	
86359L-QS-1	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1		1.A FM	1,648,085	1,674,934	1,599,732	1,626,960		(1,266)			5.538	5.007	MON	7,730	74,177	08/10/2022	03/25/2046	1,312	
86359L-QU-6	Structured Asset Mortgage Inve SAMI 2005-AR7 6A1		1.A FM	175,242	230,728	230,037	220,046		4,089			5.678	7.461	MON	1,092	12,320	08/29/2016	03/25/2046	64,548	
86359L-RG-6	Structured Asset Mortgage Inve SAMI 2005-AR7 B1		6. *	1	7,091,091	5,892,424	1					4.821	0.000	MON		318,812	01/31/2023	03/25/2046	20,264	
86359L-SB-6	Structured Asset Mortgage Inve SAMI 2005-AR8 A5		6. *		1							6.029	0.000	MON			01/31/2023	02/25/2036		
86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2		1.A FM	609,688	921,030	984,840	643,174		18,468			4.466	16.542	MON	686	37,357	07/31/2024	02/25/2036	2,727	
86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A		1.A FM	140,208	1,056,170	825,027	124,285		(7,850)			4.466	91.705	MON	786	22,841	07/25/2023	02/25/2036	1	
86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A		3.A FM	234,428	329,395	257,307	257,091		14,322			4.466	9.635	MON	245	7,123	07/31/2024	02/25/2036		
86359S-AD-6	Structured Asset Securities Co SASC 2006-BC5 A4		1.A FM	1,009	1,122	1,126	1,112		37			4.186	10.845	MON	1	39	01/31/2023	12/25/2036	1,952	
86360J-AN-1	Structured Asset Mortgage Inve SAMI 2006-AR5 4A1		1.A FM	1,104,143	3,064,793	1,102,990	742,481		(69,284)			4.286	14.580	MON	2,189	139,948	07/19/2017	05/25/2046	740	
86360J-AP-6	Structured Asset Mortgage Inve SAMI 2006-AR5 4A2		1.A FM	155,250	1,104,752	388,265	130,847		(12,682)			4.386	36.964	MON	808	52,959	07/31/2024	05/25/2046	8,380	
86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1		1.A FM	94,369	103,988	101,369	101,288		456			4.226	4.693	MON	73	4,004	08/17/2017	06/25/2036	17,181	
86360W-AF-9	Structured Asset Investment Lo SAIL 2006-4 M1		6. *		2							5.230	0.000	MON			01/31/2023	07/25/2036		
86361G-AC-0	Structured Asset Securities Co SASC 2006-BC2 A3		1.A FM	699,160	746,178	730,070	722,770		11,509			3.996	5.835	MON	497	15,962	01/08/2024	09/25/2036	2,680	
86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A		1.A FM	4,534,882	5,624,423	4,643,606	4,540,014		5,132			4.266	6.440	MON	4,666	102,589	09/05/2025	08/25/2036	161	
86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5		1.A FM	823,768	1,372,947	1,373,683	1,195,779		153,264			4.306	14.410	MON	985	44,620	01/31/2023	08/25/2036	3,267	
86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5		2.C FM	355,174	428,275	428,505	431,119		56,313			4.306	10.110	MON	307	13,919	07/31/2024	08/25/2036	6	
86361P-AN-6	Structured Adjustable Rate Mor SARM 2006-9 4A1		1.A FM	3,625,862	4,207,787	3,616,995	3,625,862		8,890	66,779		4.223	7.067	MON	14,807	184,039	04/07/2020	10/25/2036	1,035	
86361Q-AJ-3	Structured Adjustable Rate Mor SARM 2006-10 3AF		1.F FM	1,110,666	1,293,684	1,087,826	1,105,468		764			4.246	6.868	MON	924	61,678	11/10/2020	11/25/2036		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
86361W-AA-9	Structured Asset Mortgage Inve SAMI 2006-AR8 A1A		1.A FM	1,098,123	1,261,267	1,157,345	1,111,172		4,993			4.246	5.956	MON	893	47,841	05/18/2023	10/25/2036	1,842	
86361W-AE-1	Structured Asset Mortgage Inve SAMI 2006-AR8 A4A		1.A FM	238,690	411,534	377,982	237,598		5,515			4.346	16.936	MON	298	15,337	01/31/2023	10/25/2036	137	
86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG	C	1.A FM	6,651,363	7,347,664	6,651,363	6,651,363		753,744	853,524		3.966	5.732	MON	4,857	334,365	01/08/2024	10/25/2036	3,832	
86362N-AB-6	Structured Adjustable Rate Mor SARM 2007-8 1A2		1.A FM	1,253,570	1,867,070	1,715,524	1,388,547		11,011			5.487	13.335	MON	8,537	80,538	11/25/2013	09/25/2037	1	
86362N-AB-6	Structured Adjustable Rate Mor SARM 2007-8 1A2		3.A FM	46,108	47,812	43,931	46,516		85			5.487	5.731	MON	219	2,062	02/21/2019	09/25/2037	2	
86362R-AC-5	Structured Adjustable Rate Mor SARM 2006-12 2A1		1.A FM	1,355,471	2,087,323	1,626,089	1,349,359		(29,365)			4.408	12.466	MON	7,667	89,573	04/29/2020	01/25/2037		
86363D-AA-9	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1		1.A FM	851,026	958,172	907,069	851,609		347			4.146	5.877	MON	662	36,628	01/08/2024	02/25/2037	101,123	
86363G-AF-1	Structured Adjustable Rate Mor SARM 2007-3 3A1		1.A FM	2,670,447	5,631,300	2,634,021	2,564,375		(96,755)			4.822	5.509	MON	22,627	59,534	09/05/2025	04/25/2047	171	
86363G-AP-9	Structured Adjustable Rate Mor SARM 2007-3 4AX		6. *			39						0.349	0.000	MON			01/31/2023	04/25/2047	4,947,212	
86364D-AA-8	Structured Adjustable Rate Mor SARM 2007-7 1A1		1.A FM	188,981	219,745	217,542	194,432		2,060			4.446	7.163	MON	163	9,270	01/31/2023	08/25/2037		
86789M-AL-1	Suntrust Alternative Loan Trus STALT 2005-1F 2A1		1.A FM	359,863	433,673	377,463	361,178		611			4.496	8.205	MON	328	21,764	05/08/2023	12/25/2035	10	
86789M-AQ-0	Suntrust Alternative Loan Trus STALT 2005-1F 2A5		1.A FM	374,672	426,661	389,803	374,957		140			5.750	7.805	MON	2,044	24,533	02/28/2024	12/25/2035	58	
87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A		1.A FM	2,415,734	10,006,462	2,256,661	2,266,918		(84,477)			4.206	10.645	MON	7,015	97,225	01/08/2024	01/25/2037	4,137	
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1		1.A FM	5,909,380	17,013,311	5,321,291	4,844,668		(543,219)			6.000	9.742	MON	85,067	1,165,434	12/14/2023	07/25/2036	2,718	
878048-AL-1	TBW Mortgage-Backed Trust Seri TBW 2006-2 7A1		1.A FM	520,841	6,081,617	484,379	520,841		(26,926)	105,235		7.000	6.608	MON	35,476	274,064	09/24/2025	07/25/2036	50,919	
88155X-AB-1	Terwin Cayman NIM 2006-5 Ltd TMTSN 2006-5 N2		1.A FM		10,897,786							7.500	0.000	MON			01/31/2023	07/25/2037	102,279	
881561-F3-3	Terwin Mortgage Trust Series T TMTS 2005-18AL A3		1.A FM	1,230,883	3,088,440	1,211,012	1,230,883		(58,549)	44,388		4.216	9.003	MON	2,170	138,644	01/10/2025	01/25/2037	50	
881561-FT-6	Terwin Mortgage Trust Series T TMTS 2004-3HE N		6. *			5						6.000	0.000	MON			01/31/2023	03/25/2035		
881561-M3-5	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M1	C	1.A FM	180,269	250,373	250,385	246,926		3,799			4.551	13.162	MON	190	12,814	03/19/2014	01/25/2037	63,844	
881561-M4-3	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M2		1.A FM	1,680,258	1,854,080	1,793,118	1,722,571		27,733			4.581	6.661	MON	1,416	117,207	07/31/2024	01/25/2037	2,292	
881561-Z6-4	Terwin Mortgage Trust 2006-5 TMTS 2006-5 2A3		1.A FM	3,748,159	6,510,556	3,652,517	3,157,153		(146,765)			4.466	9.521	MON	4,846	181,719	07/15/2016	06/25/2037		
881562-AA-0	Terwin NIMs Trust TMTS 2003-8H TMTSN 2003-8HE A		6. *		2							8.000	0.000	MON			01/31/2023	12/25/2034		
88156U-AV-2	Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1		1.A FM	702,160	9,287,475	800,725	506,953		(67,010)			0.301	28.559	MON	2,330	24,735	07/31/2024	08/25/2037		
885220-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1		1.F FM	517,377	570,944	516,940	517,720		342			4.599	9.743	MON	2,188	19,505	02/07/2025	06/25/2043	375	
885220-JW-4	Thornburg Mortgage Securities TMST 2005-4 B1		6. FM	2,607	2,715	22	22		(827)			4.351	0.000	MON		649	08/01/2025	12/25/2045	5	
88522A-AD-3	Thornburg Mortgage Securities TMST 2006-4 A2C		6. *		34,693	2,819						5.060	0.000	MON		1,895	01/31/2023	07/25/2036	348	
89053J-AB-3	Toorak Mortgage Trust 2025-RRT TRK 2025-RRTL1 A1		1.G FE	2,999,531	3,000,000	3,018,695	2,999,666		135			5.524	5.588	MON	2,762	124,290	04/02/2025	02/25/2040	937,268	
89054Y-AA-1	Toorak Mortgage Trust 2024-RRT TRK 2024-RRTL1 A1		1.G FE	2,116,734	2,100,000	2,112,509	2,105,024		(11,710)			6.597	6.020	MON	2,309	103,903	04/02/2025	02/25/2039	2,111,545	
89055J-AA-3	Toorak Mortgage Trust 2024-RRT TRK 2024-RRTL2 A1		1.G FE	11,509,219	11,500,000	11,580,756	11,509,025		(193)			5.504	5.468	MON	10,549	279,787	10/27/2025	09/25/2039	3,600,777	
89169D-AE-1	Towd Point Mortgage Trust 2017 TPMT 2017-3 B1	C	1.A	19,897,622	19,760,000	18,682,406	19,585,927		(30,702)			3.856	3.714	MON	63,493	764,664	03/21/2023	07/25/2057	204,109	
89170U-AD-2	Towd Point Mortgage Trust 2025 TPMT 2025-CES4 M1		1.G FE	9,899,889	9,900,000	9,947,399	9,898,154		(1,735)			5.564	5.524	MON	45,903	91,806	10/09/2025	10/25/2065	9,945,903	
89170U-AE-0	Towd Point Mortgage Trust 2025 TPMT 2025-CES4 M2		2.C FE	9,899,806	9,900,000	9,947,109	9,897,989		(1,817)			5.863	5.823	MON	48,370	96,740	10/09/2025	10/25/2065	9,948,370	
89171D-AG-2	Towd Point Mortgage Trust TPMT 2015-1 B1		1.A	237,564	250,000	242,141	238,139		575			4.568	5.213	MON	952	5,752	06/05/2025	10/25/2053	2,849	
89172U-AF-5	Towd Point Mortgage Trust 2016 TPMT 2016-4 B2	C	1.A	16,606,205	16,503,000	15,932,141	16,347,522		(25,712)			3.961	3.900	MON	54,469	616,887	06/05/2025	07/25/2056	1,298,072	
89172Y-AF-7	Towd Point Mortgage Trust 2016 TPMT 2016-3 B2	C	1.A	10,429,264	10,000,000	9,805,853	10,114,653		(44,383)			4.078	3.627	MON	33,987	404,874	11/08/2019	04/25/2056	581,447	
89173F-AD-2	Towd Point Mortgage Trust 2017 TPMT 2017-1 M2	C	1.A	78,948,423	80,503,000	78,544,732	79,419,571		184,328			3.750	4.043	MON	251,572	3,018,862	10/01/2024	10/25/2056	1,011,704	
89175J-AE-0	Towd Point Mortgage Trust 2017 TPMT 2017-6 B1	C	1.D	40,377,272	41,467,000	35,811,610	40,246,934		(3,987)			3.266	3.358	MON	112,874	1,382,679	11/08/2019	10/25/2057	2,732,670	
89175T-AD-0	Towd Point Mortgage Trust 2018 TPMT 2018-4 M2	C	1.C	17,374,962	20,093,973	15,491,730	18,036,161		111,771			3.000	3.867	MON	50,235	597,819	02/14/2025	06/25/2058	346,360	
89175V-AD-5	Towd Point Mortgage Trust 2018 TPMT 2018-2 M2	C	1.E	66,682,456	68,143,000	63,236,615	66,797,687		45,378			3.500	3.601	MON	198,750	2,332,505	09/05/2025	03/25/2058	2,839,805	
89175V-AE-3	Towd Point Mortgage Trust 2018 TPMT 2018-2 B1	C	1.F	19,275,466	20,226,000	18,030,120	19,255,861		(5,763)			3.682	3.805	MON	62,068	727,725	09/05/2025	03/25/2058	889,410	
89176E-AD-2	Towd Point Mortgage Trust 2018 TPMT 2018-1 M2	C	1.A	22,738,100	22,548,007	21,511,353	22,593,992		(19,586)			3.750	3.676	MON	70,463	838,681	05/25/2022	01/25/2058	889,000	
89176L-AE-4	Towd Point Mortgage Trust 2018 TPMT 2018-6 M2	C	1.A	28,719,796	30,212,000	25,981,121	29,015,034		68,503			3.750	4.146	MON	94,413	1,107,950	06/05/2025	03/25/2058	221,946	
89176U-AF-1	Towd Point Mortgage Trust 2020 TPMT 2020-2 M2	C	1.A	14,405,816	13,671,000	11,254,509	14,165,086		(45,390)			3.750	3.209	MON	42,722	512,663	10/19/2020	04/25/2060	17,955	
89176V-AD-4	Towd Point Mortgage Trust 2018 TPMT 2018-5 M2	C	1.E	18,396,337	20,425,611	16,603,591	18,924,777		83,965			3.250	3.857	MON	55,319	658,416	02/14/2025	07/25/2058	528,656	
89177B-AD-7	Towd Point Mortgage Trust 2019 TPMT 2019-1 M2	C	1.E	28,255,180	29,005,000	24,488,025	28,352,817		29,569			3.750	3.883	MON	90,641	1,087,688	05/18/2021	03/25/2058	131,502	
89177E-AE-9	Towd Point Mortgage Trust 2019 TPMT 2019-HY1 B1		1.A	2,256,081	2,200,000	2,303,247	2,253,100		(2,980)			5.996	5.536	MON	2,199	47,539	09/05/2025	10/25/2048	42,726	
89177J-AD-0	Towd Point Mortgage Trust 2019 TPMT 2019-2 M2	C	1.A	82,617,033	87,485,000	73,748,228	83,003,460		128,428			3.750	3.941	MON	273,391	3,066,812	06/05/2025	12/25/2058	1,346,826	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
89177L-AE-3	Towd Point Mortgage Trust 2019 TPMT 2019-3 M1		1.E	135,015	150,000	138,625	135,698		682			4.250	4.963	MON	531	2,871	06/05/2025	02/25/2059	245	
89178B-AD-6	Towd Point Mortgage Trust 2019 TPMT 2019-4 M2	C	1.F	31,247,031	31,000,000	26,590,910	30,974,033		(26,649)			3.750	3.626	MON	96,875	1,162,500	11/06/2019	10/25/2059	523,078	
89178U-AE-2	Towd Point Mortgage Trust 2020 TPMT 2020-3 M2	C	1.A	23,733,797	22,756,000	20,650,824	23,360,748		(86,495)			3.500	3.081	MON	66,372	796,460	10/19/2020	02/25/2063	258,330	
89178W-AD-0	Towd Point Mortgage Trust 2020 TPMT 2020-1 M2	C	1.A	10,251,953	9,845,000	8,898,711	10,112,194		(26,277)			3.750	3.437	MON	30,766	369,188	10/19/2020	01/25/2060	384,923	
89179J-AD-8	Towd Point Mortgage Trust 2020 TPMT 2020-4 M2	C	1.B	14,403,900	14,419,000	11,509,165	14,419,000		32,718			3.250	3.177	MON	39,051	468,619	10/08/2020	10/25/2060	85,454	
89180F-AC-5	Towd Point Mortgage Trust 2021 TPMT 2021-SJ1 M2	C	1.C	12,221,960	14,313,000	12,598,463	12,561,126		286,416			3.250	5.088	MON	38,764	465,172	10/30/2024	07/25/2068	30,486	
89180L-AE-8	Towd Point Mortgage Trust 2021 TPMT 2021-SJ2 M2	C	1.F	7,317,644	8,369,000	7,523,513	7,508,064		142,060			3.000	4.591	MON	20,923	251,070	09/04/2024	12/25/2061	293,890	
89182J-AC-5	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 A2	C	1.A	6,046,768	5,995,000	6,062,733	6,038,914		(1,008)			6.481	6.231	MON	32,378	71,232	12/04/2025	02/25/2064	19,367	
89182J-AD-3	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 M1	C	1.E	4,149,800	4,150,000	4,193,614	4,146,632		(2,010)			6.616	6.628	MON	22,880	290,344	02/13/2024	02/25/2064	145,613	
89182J-AE-1	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 M2		1.F	3,503,901	3,504,000	3,540,139	3,501,952		(1,423)			6.755	6.782	MON	19,725	236,695	02/13/2024	02/25/2064	167,742	
89182Q-AC-9	Towd Point Mortgage Trust 2024 TPMT 2024-CES4 M1	C	1.E	6,999,982	7,000,000	7,003,968	7,005,060		6,058			5.573	6.050	MON	32,509	390,110	09/12/2024	09/25/2064	7,032,509	
89183E-AB-7	Towd Point Mortgage Trust 2024 TPMT 2024-CES3 A2	C	1.C	23,268,984	22,911,000	23,235,706	23,244,973		(24,011)			6.413	5.636	MON	122,440	857,081	04/30/2025	05/25/2064	23,033,440	
89183E-AC-5	Towd Point Mortgage Trust 2024 TPMT 2024-CES3 M1	C	1.E	9,964,337	9,900,000	10,070,919	9,995,741		19,663			6.811	6.251	MON	56,191	614,693	03/04/2025	05/25/2064	6,546,174	
89183K-AC-1	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M1		1.A	7,192,835	7,193,000	7,266,938	7,204,829		11,994			5.676	6.227	MON	34,023	204,137	06/30/2025	07/25/2065	47,999	
89183K-AD-9	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M2		1.A	16,702,581	16,703,000	16,873,310	16,699,670		(2,911)			6.025	6.054	MON	83,863	472,280	07/17/2025	07/25/2065	224,638	
89183L-AF-2	Towd Point Mortgage Trust 2025 TPMT 2025-HE1 M2		2.C FE	5,580,000	5,580,000	5,617,639	5,580,000					6.124	5.980	MON	5,708	135,145	08/04/2025	07/25/2065	99,923	
891946-AT-2	Towd Point Mortgage Trust 2025 TPMT 2025-CRM1 M1B	C	1.B	15,269,549	15,507,000	15,498,051	15,295,460		25,911			5.500	5.927	MON	71,074	426,443	05/28/2025	01/25/2065	15,578,074	
891946-AZ-8	Towd Point Mortgage Trust 2025 TPMT 2025-CRM1 M2A	C	2.C	13,027,286	13,134,000	13,210,758	13,034,517		7,231			6.250	6.457	MON	68,406	384,396	05/28/2025	01/25/2065	13,202,406	
891949-AC-3	Towd Point Mortgage Trust 2025 TPMT 2025-CES3 M1		1.G FE	16,911,224	16,807,000	16,947,858	16,915,284		4,060			5.667	6.223	MON	79,371	120,556	11/06/2025	08/25/2065	16,886,371	
891949-AD-1	Towd Point Mortgage Trust 2025 TPMT 2025-CES3 M2		3.A	9,499,813	9,500,000	9,563,753	9,499,223		(590)			5.916	5.948	MON	46,835	187,340	08/08/2025	08/25/2065	137,498	
89613G-AF-3	Tricon American Homes 2020-SFR TAH 2020-SFR1 F		1.F FE	1,387,148	1,400,000	1,397,663	1,392,321		5,172			4.882	5.564	MON	5,696	39,870	05/14/2025	07/17/2038	1,405,696	
900927-AA-2	TVC Mortgage Trust 2025-RRTL1 TVC 2025-RRTL1 A1		1.G FE	90,999,409	91,000,000	92,223,204	91,003,044		3,636			6.047	6.129	MON	91,713	3,668,513	04/17/2025	04/25/2040	7,805,227	
924925-AE-0	Verus Securitization Trust 202 VERUS 2024-7 A3		1.A	3,678,180	3,675,309	3,682,442	3,678,374		194			5.400	5.299	MON	16,539	16,539	11/24/2025	09/25/2069	26,593	
924925-AF-7	Verus Securitization Trust 202 VERUS 2024-7 M1	C	1.A	15,075,828	15,076,000	15,187,380	15,086,122		(3,641)			5.599	5.584	MON	70,342	825,554	09/11/2024	09/25/2069	257,358	
924929-AE-2	Verus Securitization Trust 202 VERUS 2025-INV1 A3	C	1.C	14,858,984	14,859,086	15,068,149	14,872,021		13,037			5.953	5.758	MON	14,743	736,306	02/07/2025	02/25/2070	8,190,515	
924929-AF-9	Verus Securitization Trust 202 VERUS 2025-INV1 M1	C	1.F	22,707,757	22,634,000	23,180,600	22,705,769		(1,989)			6.358	6.182	MON	23,984	1,134,254	06/24/2025	02/25/2070	22,753,922	
92538B-AA-1	Verus Securitization Trust 202 VERUS 2021-R1 A1		1.A	5,873	7,076	6,979	5,899					0.820	0.000	MON		19	01/31/2023	10/25/2063	428	
92539B-AD-4	Verus Securitization Trust 202 VERUS 2023-1 M1		2.B	3,836,400	3,840,000	3,843,506	3,830,514		(5,886)			6.847	6.716	MON	21,909	175,667	04/21/2025	12/25/2067	73,317	
92539D-AD-0	Verus Securitization Trust 202 VERUS 2023-2 M1		1.D	592,770	585,000	587,321	589,982		(2,583)			7.422	7.025	MON	3,618	43,525	12/09/2024	03/25/2068	9,047	
92539F-AD-5	Verus Securitization Trust 202 VERUS 2023-INV1 M1		1.E	200,750	200,000	200,537	200,445		(305)			7.451	6.851	MON	1,242	6,226	07/25/2025	02/25/2068	201,231	
92539U-AB-6	Verus Securitization Trust 202 VERUS 2024-2 A2		1.A	5,825,032	5,764,683	5,846,457	5,823,122		(1,910)			6.400	5.313	MON	30,745	61,490	10/28/2025	02/25/2069	1,938,580	
92539U-AC-4	Verus Securitization Trust 202 VERUS 2024-2 A3		1.A	733,216	728,718	738,424	734,734		1,518			6.501	5.561	MON	3,948	27,635	05/02/2025	02/25/2069	283,790	
92540B-AC-3	Verus Securitization Trust 202 VERUS 2023-INV2 A3		1.B	698,021	691,324	697,890	697,753		(268)			7.079	5.911	MON	4,078	12,235	09/25/2025	08/25/2068	2,960	
92540D-AC-9	Verus Securitization Trust 202 VERUS 2023-8 A3		1.A	549,419	543,307	551,485	549,245		(174)			6.968	5.841	MON	3,155	12,619	08/15/2025	12/25/2068	276,008	
92540E-AB-9	Verus Securitization Trust 202 VERUS 2024-1 A2	C	1.A	12,883,733	12,865,784	12,985,969	12,875,093		(8,640)			5.915	5.648	MON	63,418	474,626	05/01/2025	01/25/2069	6,611,637	
92540E-AC-7	Verus Securitization Trust 202 VERUS 2024-1 A3	C	1.A	1,626,904	1,624,749	1,639,928	1,625,383		(1,521)			6.118	5.851	MON	8,284	57,985	05/02/2025	01/25/2069	835,957	
92540F-AD-2	Verus Securitization Trust 202 VERUS 2024-INV1 M1	C	2.A	7,299,831	7,300,000	7,425,907	7,302,796		(966)			6.797	6.812	MON	41,348	489,726	03/15/2024	03/25/2069	79,304	
92540G-AC-2	Verus Securitization Trust 202 VERUS 2024-4 A3	C	1.B	4,436,984	4,386,787	4,467,394	4,428,266		(8,718)			6.674	5.769	MON	24,398	173,821	10/23/2025	06/25/2069	2,095,784	
92540J-AC-6	Verus Securitization Trust 202 VERUS 2024-6 A3		1.A	988,067	988,995	1,003,145	987,635		(432)			6.154	6.064	MON	5,072	40,575	04/14/2025	07/25/2069	571,919	
92540M-AC-9	Verus Securitization Trust 202 VERUS 2024-3 A3	C	1.B	2,698,768	2,664,677	2,713,229	2,695,061		(3,707)			6.845	5.854	MON	15,200	76,920	10/23/2025	04/25/2069	797,882	
92540R-AF-1	Verus Securitization Trust 202 VERUS 2024-9 M1		1.G	2,018,906	2,000,000	2,037,538	2,016,979		(1,927)			6.198	5.805	MON	10,330	30,990	09/26/2025	11/25/2069	2,010,330	
92540U-AD-9	Verus Securitization Trust 202 VERUS 2025-4 A2		1.B	3,854,628	3,854,679	3,903,535	3,854,628					5.651	5.526	MON	18,152	127,066	05/08/2025	05/25/2070	1,009,588	
92540U-AE-7	Verus Securitization Trust 202 VERUS 2025-4 A3		1.B	11,038,394	11,038,399	11,169,276	11,043,762		5,368			5.753	5.559	MON	52,920	370,440	05/08/2025	05/25/2070	2,891,339	
92541A-AC-4	Verus Securitization Trust 202 VERUS 2025-R1 A3	C	1.F FE	6,916,604	6,916,749	7,007,795	6,914,763		(1,840)			5.774	5.692	MON	33,281	166,405	07/17/2025	05/25/2065	4,114,137	
92541A-AD-2	Verus Securitization Trust 202 VERUS 2025-R1 M1		2.B FE	4,807,912	4,793,000	4,878,403	4,805,259		(2,653)			6.131	5.997	MON	24,488	106,674	09/22/2025	05/25/2065	4,817,488	
92839H-AA-4	Vista Point Securitization Tru VSTA 2024-CES1 A1		1.A FE	2,394,255	2,370,550	2,409,868	2,391,511		(2,744)			6.676	5.298	MON	13,188	39,564	09/25/2025	05/25/2054	15,353	
92841Y-AA-3	Vista Point Securitization Tru VSTA 2024-CES2 A1		1.A FE	4,948,690	4,957,987	4,966,226	4,948,213		(477)			5.252	5.167	MON	21,699	21,699	11/20/2025	10/25/2054	9,937	
92842M-AA-8	Vista Point Securitization Tru VSTA 2025-CES3 A1	M	1.A FE	59,363,666	59,364,265	59,471,525	59,345,748		(17,918)			5.297	5.113	MON	262,044	261,930	10/28/2025	11/25/2055	96,511	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
929103-AA-7	Voyager HRBVH DEL TR VHVML 2009-1 PUJ0		6. FM	375,365		367,061	367,061	(9,298)	917			6.839	3.739	MON	960	50,206	07/31/2024	08/20/2045	279	
92911F-AA-9	Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3		1.A Z	258,643	349,459	270,766	267,120		5,923			5.738	5.276	MON	167	18,706	07/31/2024	02/25/2038	131	
929227-S3-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR5 B2		6. FM	56,674	141,676	78,502	6,453		(563)			5.731	787.375	MON		6,721	01/31/2023	06/25/2033		
929227-Y9-1	WaMu Mortgage Pass-Through Cer WAMU 2003-S3 3A2		1.A FM	20,963	21,359	21,098	21,359					5.500	1.388	MON	98	1,176	11/30/2011	05/25/2033	129	
92922F-3J-5	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12 1A4		1.A FM	851,026	874,634	820,975	846,680		(4,886)			4.509	4.683	MON	3,286	42,156	03/31/2022	10/25/2035	35,079	
92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4		1.A FM	99,394	110,035	104,353	98,889		(393)			4.686	7.060	MON	430	5,557	02/28/2024	12/25/2035	5,895	
92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4		2.A FM	394,370	427,136	405,078	393,745		(1,794)			4.686	6.321	MON	1,668	21,571	09/23/2022	12/25/2035	15,647	
92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4		3.A FM	29,048	30,792	29,202	29,477		(161)			4.686	5.251	MON	120	1,555	12/06/2013	12/25/2035	2	
92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1		1.A FM	1,177,253	1,260,071	1,179,166	1,203,856		(397)			4.386	5.160	MON	921	57,523	04/05/2022	12/25/2045	9	
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A		1.A FM	443,910	502,766	463,518	467,132		(708)			4.774	6.455	MON	2,000	24,978	03/21/2012	01/25/2036	7	
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A		3.A FM	3,245	3,367	3,104	3,304		(12)			4.774	4.747	MON	13	167	05/25/2017	01/25/2036		
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A		4.B FM	22,487	22,445	20,693	22,564		(107)			4.774	4.026	MON	89	1,115	01/08/2018	01/25/2036		
92922F-EN-4	WaMu Mortgage Pass-Through Cer WAMU 2003-S9 A1		1.A FM	124,803	127,509	125,238	125,648		127			5.250	5.668	MON	558	6,688	03/29/2005	10/25/2033	811	
92922F-L4-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR6 2AB3		1.A FM	1,180,403	1,314,595	1,287,938	1,274,215		4,720			4.386	5.781	MON	961	62,963	08/29/2016	04/25/2045	3,458	
92922F-MG-0	WaMu Mortgage Pass-Through Cer WAMU 2004-S1 B1		4.C FM	634,254	679,742	663,396	636,345		2,091			5.856	8.088	MON	3,317	36,522	01/09/2025	03/25/2034	80,446	
92922F-NL-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3 B1		5.C FM	231,851	239,803	224,458	229,876		(2,332)			5.362	5.696	MON	1,071	13,117	11/12/2019	06/25/2034	439	
92922F-QV-3	WaMu Mortgage Pass-Through Cer WAMU 2004-S2 B3		1.A FM	2,504	222,596	11,977	2,504					5.479	0.000	MON		4,618	01/31/2023	06/25/2034	3,358	
92922F-TJ-7	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8 A1		1.A FM	625,980	663,390	652,215	622,684		(1,684)			4.686	6.903	MON	522	34,606	01/08/2024	06/25/2044	95,865	
92922F-X8-6	Washington Mutual Mortgage Pas WMALT 2005-6 1CB		1.A FM	202,335	247,315	230,495	204,274		807			6.500	9.149	MON	1,340	16,052	07/14/2023	08/25/2035	19,346	
92922F-YJ-1	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1 1F		1.A FM	369,680	441,409	428,918	372,047		(1,122)			4.216	10.127	MON	313	19,493	06/01/2020	05/25/2034	8	
92922F-ZF-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12 A2A		1.A FM	526,804	543,796	519,447	527,035		(737)			4.626	5.705	MON	419	28,724	11/12/2019	10/25/2044	4	
92925G-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 2A1		1.B FM	745,752	862,067	792,908	761,868		4,023			4.127	7.363	MON	2,965	38,212	12/14/2023	12/25/2036	5	
92926U-AD-3	WaMu Mortgage Pass-Through Cer WAMU 2007-HY2 2A2		1.A FM	1,367,599	1,457,031	1,363,313	1,524,600		65,652			4.167	5.985	MON	5,059	67,431	02/15/2023	11/25/2036	342	
92927X-AA-2	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6 1A1		5.C FM	827,583	849,805	770,602	770,602	4,824	22,366			4.028	2.700	MON	2,853	34,805	05/26/2021	06/25/2037	55	
92990G-AF-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5 2A4		5.C FM	3,000,889	3,254,785	3,184,271	3,688,038		120,036			4.693	5.582	MON	12,728	153,668	11/12/2019	05/25/2037	3	
93362F-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A3		2.C FM	1,512,394	1,573,368	1,509,673	1,616,550		25,708			4.475	6.035	MON	5,868	74,147	03/31/2022	08/25/2046	115,316	
93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4		3.C FM	5,370,841	5,609,308	5,382,225	5,996,769		98,575			4.475	5.100	MON	20,920	264,336	11/09/2020	08/25/2046	12,077	
93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4		4.B FM	79,717	81,552	78,251	88,825		1,475			4.475	4.670	MON	304	3,843	12/01/2020	08/25/2046	171	
933634-AJ-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1		1.A FM	3,734,012	4,044,587	3,766,107	3,704,806		(22,976)			4.953	6.305	MON	16,693	204,408	09/25/2024	03/25/2037		
933636-AA-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 1A1		4.B FM	4,143,343	4,755,406	4,372,254	4,778,953		88,185			3.670	5.048	MON	14,544	175,856	04/07/2020	04/25/2037	2,589	
933636-AC-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 2A1		4.A FM	867,721	956,260	927,944	1,013,713		24,009			3.975	5.444	MON	3,168	38,352	04/07/2020	04/25/2037	319	
933636-AJ-1	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1		4.C FM	27,310	31,967	30,878	30,652		494			4.482	8.056	MON	119	1,549	04/07/2020	09/25/2036	1,200	
933637-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 1A1		2.C FM	832,448	1,008,989	924,229	955,936		16,259			3.664	6.582	MON	3,081	37,993	04/07/2020	01/25/2037	1	
933637-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 2A2		5.C FM	1,058,904	1,082,170	1,030,137	1,030,137	(109,892)	16,056			3.485	4.758	MON	3,143	37,745	03/31/2022	01/25/2037	20	
933638-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19 1A		3.A FM	4,061,409	4,165,638	3,886,415	4,324,676		71,617			4.769	5.066	MON	16,556	181,749	03/31/2022	01/25/2047	1	
93363C-AA-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 1A		4.B FM	1,061,871	1,061,871	1,091,180	1,061,871					5.009	3.697	MON	4,433	45,027	11/18/2014	07/25/2046	11,864	
93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A		1.A FM	510,351	547,039	540,251	519,351		6,395			5.009	7.008	MON	2,284	21,324	08/08/2024	07/25/2046		
93363C-AC-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A		1.A FM	2,802,513	3,169,829	2,838,224	2,873,491		7,762			5.126	6.105	MON	13,541	154,830	08/29/2016	07/25/2046	438	
93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A		2.C FM	670,993	709,108	685,064	730,941		(1,022)			5.029	3.299	MON	2,972	27,268	10/08/2020	08/25/2046	7,159	
93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A		3.A FM	1,036,226	1,117,038	1,079,161	1,158,710		(2,542)			5.029	3.088	MON	4,682	42,955	09/28/2017	08/25/2046	18,436	
93363N-AA-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A1		5.C FM	286,430	291,532	269,320	315,879		3,204			4.492	3.636	MON	1,091	13,633	10/14/2020	10/25/2036	24	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3		4.B FM	305,318	350,617	323,904	344,346		3,807			4.492	5.702	MON	1,313	16,362	04/07/2020	10/25/2036	2	
93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3		5.C FM	44,645	46,749	43,187	51,083		511			4.492	3.465	MON	175	2,186	10/16/2017	10/25/2036		
93363N-AD-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A4		2.C FM	2,790,565	3,004,646	2,775,728	2,806,036		15,471			4.492	6.817	MON	11,248	45,408	08/14/2025	10/25/2036		
93363N-AF-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1		1.A FM	1,360,484	1,412,838	1,351,007	1,496,641		24,163			3.790	3.470	MON	4,463	57,584	03/31/2022	10/25/2036	14,378	
93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1		1.A FM	2,935,710	3,084,342	2,630,111	3,275,895		37,379			4.002	4.578	MON	10,287	128,387	10/29/2021	11/25/2036	36	
93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4		1.A FM	2,369,297	2,660,923	2,269,049	2,652,944		35,077			4.002	5.910	MON	8,875	110,732	10/29/2021	11/25/2036		
93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1		1.A FM	2,131,048	2,365,123	2,223,116	2,223,166		46,110			3.860	8.053	MON	7,607	98,124	12/14/2023	11/25/2036	16	
93363Q-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A		3.B FM	7,100,618	7,714,286	7,231,421	7,927,390		184,418			4.869	4.865	MON	31,302	287,497	10/29/2021	11/25/2046	3,390	
93363R-AB-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR13 2A		1.A FM	1,286,874	1,426,979	1,350,028	1,360,610		4,068			5.529	5.212	MON	6,575	63,448	09/09/2020	10/25/2046	3,780	
93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-0A3 2A		4.C FM	164,947	179,291	166,201	187,371		4,922			4.799	4.674	MON	717	6,547	05/05/2021	04/25/2047	36	
93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-0A3 2A		5.B FM	1,348,730	1,494,089	1,385,012	1,594,971		42,479			4.799	4.333	MON	5,975	54,558	08/16/2017	04/25/2047	66	
93364B-AG-5	WaMu Mortgage Pass-Through Cer WAMU 2007-0A5 2XPP		6. *			13,121						0.000	0.000	MON		2,936	01/31/2023	06/25/2047		
93364C-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2007-0A4 1A		1.A FM	1,874,426	2,243,982	1,964,916	1,875,142		716			4.799	6.518	MON	8,975	45,577	05/27/2025	05/25/2047	11,140	
93364C-AG-3	WaMu Mortgage Pass-Through Cer WAMU 2007-0A4 2XPP		6. *			27,154						0.000	0.000	MON		1,765	01/31/2023	05/25/2047		
93364E-AE-4	WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4		1.A FM	528,377	640,729	574,572	545,393		7,057			4.136	6.974	MON	442	24,231	07/31/2024	05/25/2037	18	
939336-6H-1	Washington Mutual Mortgage Pas WMALT 2005-4 CB13		1.A FM	710,212	916,478	816,072	728,174		12,843			4.346	9.428	MON	670	44,348	07/15/2015	06/25/2035		
939336-6S-7	Washington Mutual Mortgage Pas WMALT 2005-4 5A2		1.A FM	405,084	494,783	418,656	413,801		8,717			4.396	7.920	MON	366	20,211	03/04/2025	06/25/2035	183,152	
939336-6Y-4	Washington Mutual Mortgage Pas WMALT 2005-4 5A8		1.A FM	483,162	593,984	533,631	514,030		12,308			5.500	8.324	MON	2,722	32,651	07/14/2023	06/25/2035	198,798	
939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M		1.A FM	1,383,391	1,488,612	1,441,158	1,461,261		(6,905)			5.321	5.077	MON	6,601	80,213	08/29/2016	08/25/2033	9	
939336-PC-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR1 A6		1.A FM	204,789	229,160	227,415	207,269		698			5.778	8.997	MON	1,103	14,230	05/02/2024	03/25/2033	9,282	
939336-Y3-1	WaMu Mortgage Pass-Through Cer WAMU 2005-AR1 B2		1.A FM	12,810	602,824	951,364	12,810					5.271	0.000	MON		33,078	01/31/2023	01/25/2045	2,299	
93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A		1.A FM	428,678	494,438	433,939	429,884		1,292			4.366	6.045	MON	360	16,927	08/08/2024	12/25/2035		
93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A		6. FM	715,655	832,762	774,396	774,396	(76,901)	22,848			4.346	4.952	MON	603	41,100	11/07/2017	02/25/2036	1	
93934F-KP-6	Washington Mutual Mortgage Pas WMALT 2006-1 3A2		3.A FM	383,807	391,078	374,415	374,415	(118,521)	4,068			5.750	2.313	MON	1,874	22,479	06/18/2021	02/25/2036	1	
93934F-LT-7	Washington Mutual Mortgage Pas WMALT 2006-2 1A3		5.C FM	1,182,375	1,178,355	1,229,995	1,228,003		11,126			6.000	8.047	MON	5,892	69,995	07/14/2023	03/25/2036	262,246	
93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A		2.A FM	712,842	790,079	717,584	715,706		2,864			4.969	5.991	MON	3,272	6,983	09/05/2025	04/25/2046	4	
93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A		4.A FM	2,889,070	3,418,769	3,105,075	3,277,694		21,720			4.969	4.965	MON	14,157	122,171	05/30/2018	04/25/2046	20	
93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A		1.A FM	1,245,298	1,541,204	1,298,098	1,284,292		19,578			5.068	7.649	MON	6,509	54,449	03/27/2024	06/25/2046		
93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A		2.C FM	1,698,035	2,189,304	1,843,968	1,978,031		27,816			5.068	6.196	MON	9,246	77,346	12/09/2016	06/25/2046		
93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A		5.C FM	1,877,423	2,042,064	1,719,953	2,021,076		24,789			5.068	4.637	MON	8,624	72,144	05/04/2021	06/25/2046		
93935A-AE-2	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A1B		6. *	10,265	10,265							5.520	0.000	MON		102	01/31/2023	06/25/2046		
93935A-AF-9	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A		1.D FM	402,081	458,502	460,858	423,174		10,862			5.019	9.524	MON	1,918	15,177	07/14/2023	06/25/2046		
93935N-AB-0	Washington Mutual Mortgage Pas WMALT 2007-0A1 2A		4.C FM	238,569	277,003	248,206	299,270		6,803			4.798	5.123	MON	1,108	9,987	07/09/2018	12/25/2046	2	
93935Q-AE-7	Washington Mutual Mortgage Pas WMALT 2007-0A2 CX1		6. *	348		1,333	1,333	(8,769)	8,867			0.000	0.000	MON		41	07/01/2025	01/25/2047		
93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A		2.C FM	6,489,683	7,207,707	6,744,416	7,127,872					4.789	4.957	MON	28,766	264,815	11/15/2017	04/25/2047	56	
93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A		3.A FM	2,388,939	2,483,036	2,323,434	2,509,276					4.789	4.568	MON	9,910	91,228	05/05/2021	04/25/2047	4,514	
949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1		1.A FM	938,340	1,002,199	927,539	947,122		23,061	6,512		6.290	5.131	MON	5,253	67,929	11/15/2022	12/25/2036	13,985	
949789-AF-8	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A6		1.A FM	1,000,598	1,074,078	994,063	1,004,176		3,578			6.290	5.540	MON	5,630	11,264	10/30/2025	12/25/2036	7,839	
9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2		1.A FM	481,206	488,341	491,467	484,598		2,598			4.266	6.122	MON	347	21,210	08/08/2024	03/25/2037	28,562	
949819-AE-6	Wells Fargo Mortgage Backed Se WFMBS 2008-1 2A1		6. *		2							6.250	0.000	MON			01/31/2023	02/25/2038		
949834-AB-1	Wells Fargo Mortgage Backed Se WFMBS 2007-14 1A2		6. *		1							6.000	0.000	MON			01/31/2023	10/25/2037		
94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5		1.A FM	1,195,042	1,269,788	1,214,233	1,170,998		(15,426)			6.322	9.012	MON	6,690	79,398	03/31/2022	03/25/2036	4,406	
94983L-AG-2	Wells Fargo Mortgage Backed Se WFMBS 2006-2 1A7		6. *		3							5.500	0.000	MON			01/31/2023	03/25/2036		
94983L-AZ-0	Wells Fargo Mortgage Backed Se WFMBS 2006-2 2A6		6. *		1							5.500	0.000	MON			01/31/2023	03/25/2036		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1		1.A FM	285,191	319,659	309,178	286,081		(4,010)			6.673	10.816	MON	1,777	21,169	04/07/2020	04/25/2036	115	
94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1		1.G FM	659,477	682,544	660,164	685,302		(921)			6.673	5.667	MON	3,795	45,595	11/14/2019	04/25/2036	28	
94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2		1.A FM	22,700	24,343	23,813	23,515		(150)			6.468	7.220	MON	131	1,703	12/08/2020	09/25/2036	15	
94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2		2.C FM	444,859	463,065	452,969	466,160		(1,572)			6.468	5.614	MON	2,496	32,387	11/10/2020	09/25/2036	275	
94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1		1.A FM	404,604	482,245	460,355	423,286		(4,198)			6.767	8.718	MON	2,719	34,311	11/15/2022	09/25/2036	11	
94984M-AM-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR14 2A1		1.A FM	398,153	455,657	429,874	420,940		13,271			6.497	6.648	MON	2,467	32,231	04/16/2020	10/25/2036	17	
94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1		1.A FM	599,603	654,553	655,959	588,557		(6,807)			6.729	10.369	MON	3,671	48,201	03/30/2023	10/25/2036	550	
94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1		1.C FM	434,359	435,543	436,478	427,947		(3,337)			6.729	6.631	MON	2,442	32,083	11/30/2017	10/25/2036	220	
94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1		2.B FM	627,000	652,295	622,373	621,594		(5,406)			6.756	5.711	MON	3,673	38,859	02/07/2025	10/25/2036	10	
94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2		2.B FM	529,924	551,302	526,013	525,355		(4,569)			6.756	5.711	MON	3,104	32,843	02/07/2025	10/25/2036	8	
94985G-BF-2	Wells Fargo Alternative Loan 2 WFALT 2007-PA3 3A7		6. *			3,845	3,845	207				0.250	0.000	MON		981	01/31/2023	07/25/2037		
94985J-BU-3	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A43		1.A FM	29,934	33,769	29,955	30,085		151			4.346	6.604	MON	25	949	06/05/2025	06/25/2037	364	
94985J-CA-6	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A49		1.A FM	221,449	259,421	243,196	227,877		2,668			6.000	8.276	MON	1,297	15,563	07/14/2023	06/25/2037		
94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2		5.C FM	338,614	399,036	319,931	319,931	(38,289)	15,423			5.122	9.139	MON	1,703	21,120	07/31/2024	03/25/2038	63	
94986K-AA-4	Wells Fargo Mortgage Backed Se WFMBS 2007-AR7 A1		2.A FM	397,600	427,772	389,343	406,320		17,769	4,411		6.037	5.011	MON	2,152	27,843	04/16/2020	12/28/2037	4	
94986L-AK-0	Wells Fargo Mortgage Backed Se WFMBS 2007-16 2A1		6. *		5							6.000	0.000	MON			01/31/2023	12/28/2037		
94987F-AJ-5	Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2		1.A FM	738,101	806,999	806,030	713,859		(15,146)			6.022	9.657	MON	4,050	52,535	02/28/2024	08/27/2035	9,898	
94987U-AG-8	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR2 2A2		1.A FM	2,122,399	2,285,848	2,233,173	2,109,507		(14,807)			5.870	7.880	MON	11,182	154,647	02/15/2023	02/27/2036	3	
94987V-AL-5	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR3 A5		1.A FM	1,897,746	2,640,342	1,386,294	1,578,386		(136,441)			4.147	3.485	MON	9,124	120,506	10/28/2015	03/27/2037		
BCC0YF-7J-1	Chevy Chase Funding LLC Mortga CCMFC 2007-2X B1		6. *		10							5.290	0.000	MON			01/31/2023	05/25/2048		
000000-00-0	Jupiter Mortgage NO 1 PLC JUPIT 1A CR		2.C FE	20,759,999	21,985,175	22,221,527	21,985,175				1,566,104	5.973	6.112	JAJO	273,072	1,424,411	01/12/2024	07/20/2055	21,035,425	
000000-00-0	Together Asset Backed Securiti TOGET 2024-2ND1A C		1.F FE	1,667,112	1,765,499	1,803,141	1,765,499				125,765	6.223	6.509	MON	3,096	117,564	01/12/2024	08/20/2055	1,675,062	
000000-00-0	Together Asset Backed Securiti TOGET 2024-2ND1A D		2.B FE	1,908,907	2,021,563	2,082,559	2,021,563				144,005	7.223	7.553	MON	4,098	154,523	01/12/2024	08/20/2055	1,919,631	
000000-00-0	Dutch Property Finance 2021-2 DPF 2021-2 A		1.A FE	25,032,524	31,012,222	31,023,014	30,591,572		109,574		3,636,287	2.772	4.570	JAJO	155,216	950,528	10/19/2022	04/28/2059	883,746	
000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 B		1.C FE	790,082	800,641	807,266	800,641				58,080	5.598	6.275	MON	2,087	45,715	03/20/2024	01/14/2066	461,003	
000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 C		1.F FE	329,201	333,600	337,312	333,600				24,200	6.048	6.394	MON	940	20,497	03/20/2024	01/14/2066	192,167	
000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 D		2.B FE	395,041	400,320	406,057	400,320				29,040	6.548	6.916	MON	1,221	26,529	03/20/2024	01/14/2066	230,710	
000778-BM-1	ABSC NIM 2005-KS4 Trust ABSN 2005-KS4 NOTE		1.A FM		1,531,263							4.750	0.000	MON			01/31/2023	05/25/2035	13,637	
000778-BR-0	ABSC NIMs Trust 2005-HE3 ABSN 2005-HE5 A		6. FM		1,858,569							5.250	0.000	MON			01/31/2023	06/27/2035	16,745	
045442-AA-8	Asset Backed Funding Corp CI-1 ABFCN 2005-WMC1 N1		6. FM		231,989							5.900	0.000	MON			01/31/2023	07/26/2035	2,179	
125879-JG-2	Bear Stearns Asset Backed Secu BSNIM 2005-HE11 A1		1.A FM		387,579							5.500	0.000	MON			01/31/2023	11/25/2035	3,498	
12587P-AW-0	Bear Stearns Structured Produc BSSP 2007-N3 4A1		1.A FM		256,287							6.000	0.000	MON			01/31/2023	01/26/2037	2,239	
12587P-AX-8	Bear Stearns Structured Produc BSSP 2007-N3 4A2		1.A FM		545,000							6.000	0.000	MON			01/31/2023	01/26/2037	4,761	
12587P-AZ-3	Bear Stearns Structured Produc BSSP 2007-N3 5A1		1.A FM		527,451							6.000	0.000	MON			01/31/2023	03/26/2037	4,590	
12587P-BU-3	Bear Stearns Structured Produc BSSP 2007-N3 9A2		1.A FM		2,025,000							6.000	0.000	MON			01/31/2023	02/26/2037	17,689	
12587P-CD-0	CMO Holdings III Ltd BSSP 2007-N4 1A1		1.A FM		1,201,435							6.500	0.000	MON			01/31/2023	03/25/2037	10,773	
12587P-CE-8	CMO Holdings III Ltd BSSP 2007-N4 1A2		1.A FM		4,390,000							6.500	0.000	MON			01/31/2023	03/25/2037	39,364	
12587P-CU-2	CMO Holdings III Ltd BSSP 2007-N4 4A1		1.A FM		943,284							6.500	0.000	MON			01/31/2023	04/25/2037	8,428	
12633P-DE-1	Heat Equity Asset Trust NIM HEATN 2005-2 A		6. FM		1,807,810	18						5.500	0.000	MON			01/31/2023	08/27/2035	12,815	
12633P-DS-0	CSFB NIMs Trust Heat 2005-5 NI HEATN 2005-5 A		1.A FM		6,411,293							5.500	0.000	MON			01/31/2023	12/27/2035	41,658	
12633P-EA-8	Credit Suisse NIMs Trust Heat HEATN 2005-7 B		6. FM		1,925,000	19						6.500	0.000	MON			01/31/2023	02/27/2036	13,153	
12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4		1.A FM	8,059,574	8,395,714	7,931,837	8,107,314		29,798			4.001	5.144	MON	27,995	335,218	02/28/2024	12/26/2036	56,057	
149754-AN-3	Cayman ABSC NIMs 2004-HE7 ABSN 2004-HE7 A2		1.A FM		6,821,046							5.000	0.000	MON			01/31/2023	10/27/2034	63,802	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
149754-AQ-6	Cayman ABSC NIMs 2004-HE9 ABSN 2004-HE9 A2		1.A FM		406,798							5.000	0.000	MON			01/31/2023	12/25/2034	3,766	
149754-AZ-6	Cayman ABSC NIMs 2005-HE6 ABSN 2005-HE6 A1		6. FM		1,547,728							5.050	0.000	MON			01/31/2023	08/27/2035	13,812	
149754-BE-2	Cayman ABSC NIMs 2006-HE1 ABSN 2006-HE1 A1		1.A FM		14,940,384							6.000	0.000	MON			01/31/2023	01/27/2036	95,834	
14975A-AA-7	Cayman ABSC NIMs 2006-HE3 ABSN 2006-HE3 A1		1.A FM		3,103,391							5.500	0.000	MON			01/31/2023	03/27/2036	19,655	
14975A-AD-1	Cayman ABSC NIMs 2006-HE3 ABSN 2006-HE3 A4		6. FM		2,390,000							0.000	0.000	N/A			01/31/2023	03/27/2036	15,136	
14975T-AA-6	Cayman ABSC NIMs 2006-HE5 ABSN 2006-HE5 A1		6. FM		2,477,683							6.500	0.000	MON			01/31/2023	07/27/2036	15,305	
14975W-AA-9	Cayman ABSC NIMs 2006-DSRT ABSN 2006-DSRT A1		6. *		15,000,000	2						9.600	0.000	MON			01/31/2023	11/28/2035	168,979	
14975X-AA-7	Cayman ABSC NIMs 2006-HE6 ABSN 2006-HE6 A1		6. FM		1,576,902							6.250	0.000	MON			01/31/2023	11/25/2036	9,506	
14975X-AB-5	Cayman ABSC NIMs 2006-HE6 ABSN 2006-HE6 A2		1.A FM		3,770,000							7.500	0.000	MON			01/31/2023	11/25/2036	22,726	
14975X-AC-3	Cayman ABSC NIMs 2006-HE6 ABSN 2006-HE6 A3		1.A FM		7,100,000							7.500	0.000	MON			01/31/2023	11/25/2036	42,801	
14975Y-AC-1	Cayman ABSC NIMs 2006-HE7 ABSN 2006-HE7 A3		1.A FM		5,200,000							7.500	0.000	MON			01/31/2023	11/25/2036	31,347	
18976V-AS-2	CMO Holdings III Ltd BSSP 2006-20N 4A2		1.A FM		252,714							6.500	0.000	MON			01/31/2023	07/27/2036	2,335	
18977A-AA-6	CMO Holdings III Ltd BSSP 2007-N1 1A1		1.A FM		869,236							6.000	0.000	MON			01/31/2023	10/26/2036	10,480	
18977A-AF-5	CMO Holdings III Ltd BSSP 2007-N1 2A2		1.A FM		2,230,000							6.000	0.000	MON			01/31/2023	12/27/2036	13,363	
18977A-AN-8	CMO Holdings III Ltd BSSP 2007-N1 4A1		1.A FM		538,263							6.000	0.000	MON			01/31/2023	01/26/2037	3,187	
18977A-AP-3	CMO Holdings III Ltd BSSP 2007-N1 4A2		6. FM		588,551							6.000	0.000	MON			01/31/2023	01/26/2037	3,485	
18977B-AG-1	CMO Holdings III Ltd BSSP 2006-24 2A2		1.A FM		52,967							6.500	0.000	MON			01/31/2023	11/27/2036	482	
18977B-BL-9	CMO Holdings III Ltd BSSP 2006-24 8A2		1.A FM		248,896							6.500	0.000	MON			01/31/2023	09/27/2036	2,282	
225411-AF-4	Heat Equity Asset Trust NIM HEATN 2005-9 A		6. FM		1,765,459	18						6.500	0.000	MON			01/31/2023	05/27/2036	16,502	
225411-AG-2	Heat Equity Asset Trust NIM HEATN 2005-9 B		6. FM		3,000,000	30						6.500	0.000	MON			01/31/2023	05/27/2036	28,041	
225411-AP-2	Credit Suisse NIMs Trust Heat HEATN 2006-2 A		6. FM		254,539							5.500	0.000	MON			01/31/2023	06/27/2036	1,689	
225411-AQ-0	Credit Suisse NIMs Trust Heat HEATN 2006-2 B		6. FM		3,600,000							6.500	0.000	MON			01/31/2023	06/27/2036	23,883	
225411-AR-8	Credit Suisse NIMs Trust Heat HEATN 2006-2 C		6. FM		1,300,000							6.500	0.000	MON			01/31/2023	06/27/2036	8,624	
22542C-AA-0	Credit Suisse NIMs Trust Heat HEATN 2006-3 A		6. FM		3,298,408							5.500	0.000	MON			01/31/2023	08/27/2036	21,631	
22542C-AC-6	Credit Suisse NIMs Trust Heat HEATN 2006-3 C		6. FM		5,900,000	1						6.500	0.000	MON			01/31/2023	08/27/2036	38,693	
22542C-AD-4	Credit Suisse NIMs Trust Heat HEATN 2006-3 D		6. FM		2,000,000							6.500	0.000	MON			01/31/2023	08/27/2036	13,116	
22542K-AA-2	Credit Suisse NIMs Trust Heat HEATN 2006-4 A		6. FM		10,327,410	1						5.500	0.000	MON			01/31/2023	09/27/2036	67,343	
22542K-AB-0	Credit Suisse NIMs Trust Heat HEATN 2006-4 B		6. FM		6,250,000	1						6.500	0.000	MON			01/31/2023	09/27/2036	40,755	
22542K-AC-8	Credit Suisse NIMs Trust Heat HEATN 2006-4 C		6. FM		3,000,000							6.500	0.000	MON			01/31/2023	09/27/2036	19,562	
22545J-AB-0	Heat Equity Asset Trust NIM HEATN 2006-6 B		6. FM		2,300,000							6.500	0.000	MON			01/31/2023	12/27/2036	14,746	
22545J-AC-8	Heat Equity Asset Trust NIM HEATN 2006-6 C		6. FM		1,100,000							6.500	0.000	MON			01/31/2023	12/27/2036	7,053	
22545N-AA-3	Credit Suisse NIMs Trust Heat HEATN 2006-7 A		6. FM		2,303,732							6.000	0.000	MON			01/31/2023	02/25/2037	20,124	
22545T-AB-8	Heat Equity Asset Trust NIM HEATN 2006-8 B		6. FM		4,550,000							10.000	0.000	MON			01/31/2023	04/27/2037	28,536	
22545T-AC-6	Heat Equity Asset Trust NIM HEATN 2006-8 C		6. FM		2,250,000							10.000	0.000	MON			01/31/2023	04/27/2037	14,111	
22546F-AB-7	Credit Suisse NIMs Trust Heat HEATN 2007-1 B		6. FM		1,700,000							10.000	0.000	MON			01/31/2023	06/27/2037	10,547	
22546F-AC-5	Credit Suisse NIMs Trust Heat HEATN 2007-1 C		6. FM		800,000							10.000	0.000	MON			01/31/2023	06/27/2037	4,963	
22546G-AB-5	Credit Suisse NIMs Trust Heat HEATN 2007-2 B		6. FM		2,650,000							10.000	0.000	MON			01/31/2023	08/27/2037	16,267	
22546G-AC-3	Credit Suisse NIMs Trust Heat HEATN 2007-2 C		6. FM		1,890,000							10.000	0.000	MON			01/31/2023	08/27/2037	11,601	
22546H-AB-3	Credit Suisse NIMs Trust Heat HEATN 2007-3 B		6. FM		1,700,000							10.000	0.000	MON			01/31/2023	09/27/2037	10,380	
22546H-AC-1	Credit Suisse NIMs Trust Heat HEATN 2007-3 C		6. FM		1,200,000							10.000	0.000	MON			01/31/2023	09/27/2037	7,327	
23303M-AA-5	DBARN Net Interest Margin 2007 DBARN 2007-AR3 2N1		6. FM	7	7,024,965	7	7					8.000	0.000	MON			01/31/2023	06/25/2037	68,095	
23303M-AB-3	DBARN Net Interest Margin 2007 DBARN 2007-AR3 2N2		6. FM	5	4,540,000	5	5					9.000	0.000	MON			01/31/2023	06/25/2037	44,008	
23303P-AD-2	Deutsche ALT-A Securities NIM DBARN 2007-AHM1 N4		6. FM	6	5,900,000	1	1					8.750	0.000	MON			01/31/2023	02/25/2047	45,783	
23332S-AA-7	DSLA NIM CI-3 Corp DSLAN 2006-AR2 N3		1.A FM	5	959,862							8.350	0.000	MON			01/31/2023	10/19/2036	6,224	
23332S-AB-5	DSLA NIM CI-3 Corp DSLAN 2006-AR2 N4		1.A FM		2,479,500							8.350	0.000	MON			01/31/2023	10/19/2036	16,077	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
23332S-AC-3	DSLA NIM CI-3 Corp DSLAN 2006-AR2 N5		6. *		18,160,000							0.000	0.000	MON			01/31/2023	10/19/2036	117,748	
23334M-AA-8	DSLA NIM CI-4 Corp DSLAN 2007-AR1 N3		6. FM		1,225,000							8.350	0.000	MON			01/31/2023	03/19/2037	12,226	
29442Q-AB-3	EquiFirst CI-4 EMLTN 2005-1 N2		6. FM		1,284,972	13						6.414	0.000	MON			01/31/2023	04/25/2035	12,573	
361596-AA-7	GE-WMC Mortgage Securities CI- GEWMN 2005-2A N1		6. FM		1,579,123							5.500	0.000	MON			01/31/2023	01/25/2036	14,127	
41161D-AB-6	HarborView NIM CI-9 Corp HVNIM 2006-14 N2		1.A FM		469,183							8.350	0.000	MON			01/31/2023	03/19/2038	4,522	
41162F-AB-0	Harborview NIM CI-4 Corp HVNIM 2006-9A N2		6. FM		1,945,483							8.350	0.000	MON			01/31/2023	11/19/2036	19,663	
41162F-AC-8	Harborview NIM CI-4 Corp HVNIM 2006-9A N3		6. FM		1,785,000							8.350	0.000	MON			01/31/2023	11/19/2036	18,041	
41162F-AD-6	Harborview NIM CI-4 Corp HVNIM 2006-9A N4		6. FM		2,347,500							8.350	0.000	MON			01/31/2023	11/19/2036	23,726	
41164C-AA-7	Harborview NIM CI-6 Corp HVNIM 2006-10 N3		1.A FM		1,259,776							8.350	0.000	MON			01/31/2023	11/19/2036	12,733	
41164C-AB-5	Harborview NIM CI-6 Corp HVNIM 2006-10 N4		1.A FM		2,138,000							8.350	0.000	MON			01/31/2023	11/19/2036	21,609	
41164H-AB-4	Harborview NIM CI-8 Corp HVNIM 2006-12 N2		1.A FM	168,738	7,829,422	1			(168,738)			8.350	0.000	MON	21,792	168,738	01/19/2025	12/19/2036		
41164J-AA-2	Harborview NIM CI-8 Corp HVNIM 2006-12 N3		6. FM		10,800,000	1						8.350	0.000	MON			01/31/2023	12/19/2036	108,808	
41164J-AB-0	Harborview NIM CI-8 Corp HVNIM 2006-12 N4		6. FM		5,160,000	1						8.350	0.000	MON			01/31/2023	12/19/2036	51,986	
418093-AE-0	HASCO NIM Cayman Co 2006-OPT1 HASCN 2006-OPT1 A		6. FM	113,198	1,613,753			(926)	(88,703)			6.250	0.000	MON		64,675	11/26/2025	12/26/2035	14,059	
418094-AA-6	HASCO NIM Cayman Co 2006-FF7 HASCN 2006-FF7 A		6. FM		5,537,639	1						6.750	0.000	MON		5	01/31/2023	05/26/2036	52,287	
41809P-AA-9	HASCO NIM Cayman Co 2006-FF9 HASCN 2006-FF9 A		6. FM		5,478,946	1						6.750	0.000	MON			01/31/2023	06/26/2036	51,534	
41809Q-AA-7	HASCO NIM Cayman Co 2006-WMC1 HASCN 2006-WMC1 A		6. FM		2,143,102							7.000	0.000	MON			01/31/2023	07/26/2036	20,367	
507238-AL-7	Laguna Seca Funding I Ltd LSECA 2007-1A C		6. FE		11,563,400	1,162						10.354	0.000	JAJO			01/31/2023	04/10/2047	271,335	
542393-AA-1	Long Beach Asset Holdings Corp LBAHC 2006-2 N1		6. FM		1,421,286							5.780	0.000	MON			01/31/2023	04/25/2046	9,228	
54240C-AA-8	Long Beach Asset Holdings Corp LBAHC 2006-1 N1		6. FM		1,855,107							6.000	0.000	MON			01/31/2023	02/25/2046	12,325	
55271S-AA-2	MASTR Alternative Loan NIM 200 MANM 2006-6 S1		6. FM		8,188,184	1						4.846	0.000	MON			01/31/2023	09/26/2046	58,698	
55271S-AD-6	MASTR Alternative Loan NIM 200 MANM 2006-6 N2		6. FM		12,522,000	1						6.346	0.000	MON			01/31/2023	09/26/2046	89,766	
55275X-AA-7	MASTR Alternative Loan NIM 200 MANM 2007-1 1N3		6. FM		1,465,800							6.346	0.000	MON			01/31/2023	01/25/2047	5,096	
55275X-AB-5	MASTR Alternative Loan NIM 200 MANM 2007-1 1N4		6. *		50,000,000	5						0.000	0.000	N/A			01/31/2023	01/25/2047	173,819	
55275Y-AB-3	MASTR Alternative Loan NIM 200 MANM 2007-1 1N2		6. FM		494,905							4.846	0.000	MON			01/31/2023	01/25/2047	1,720	
55311W-AA-5	MLMI Cayman NIM 2005-HE1 Ltd MLMIN 2005-HE1 N1		6. FM		956,673	10						4.500	0.000	MON			01/31/2023	02/25/2036	8,081	
576441-AA-7	MASTR Alternative Loan NIM 200 MANM 2006-5 N2		6. FM		7,803,509	1						7.750	0.000	MON			01/31/2023	05/26/2046	59,961	
57644F-AA-6	MASTR CI-CW1 NIM MANM 2005-CW1A N1		6. FM	15	417,358							6.750	0.000	MON			01/31/2023	12/26/2035	4,003	
57645H-AA-1	MASTR Alternative Loan NIM 200 MANM 2006-4 N2		6. FM		6,852,346	1						7.750	0.000	MON			01/31/2023	04/25/2036	68,630	
57646E-AH-2	MASTR Alternative Loan NIM 200 MANM 2007-2 3N4		6. FM		214,634							8.000	0.000	MON			01/31/2023	08/25/2037	2,068	
63859S-AA-6	Nationstar NIM Ltd 2007-BN NSTRN 2007-B A		6. FM		802,628							8.750	0.000	MON			01/31/2023	05/25/2037	8,144	
63860J-AA-3	Nationstar NIM Ltd 2007-AN NSTRN 2007-A A		6. FM		276,863							9.790	0.000	MON			01/31/2023	03/25/2037	2,992	
63860M-AA-6	Nationstar NIM Ltd 2007-CN NSTRN 2007-C A		6. FM		262,556							8.000	0.000	MON			01/31/2023	06/25/2037	2,545	
65536A-AB-9	Nomura Home Equity Loan NIM 20 NHELN 2006-FM2 N2		1.A FM		9,700,000							8.835	0.000	MON			01/31/2023	07/25/2036	101,965	
65536A-AC-7	Nomura Home Equity Loan NIM 20 NHELN 2006-FM2 N3		1.A FM		6,420,000							8.835	0.000	MON			01/31/2023	07/25/2036	67,486	
65537V-AB-2	Nomura Home Equity Loan Trust NHELN 2007-2 N2		1.A FM		4,850,000							8.250	0.000	MON			01/31/2023	01/25/2037	48,437	
65537V-AC-0	Nomura Home Equity Loan Trust NHELN 2007-2 N3		1.A FM		3,100,000							8.250	0.000	MON			01/31/2023	01/25/2037	30,960	
656058-AS-3	Norma CDO Ltd NORMA 2007-1A G		6. *		6,300,000							10.354	0.000	MJSD			01/31/2023	03/11/2049	145,051	
656058-AU-8	Norma CDO Ltd NORMA 2007-1A H		6. *		10							11.354	0.000	MJSD			01/31/2023	03/11/2049		
700699-AB-7	Park Place NIM 2005-WCHN1 PPSIN 2005-WCH1 B		6. FM		1,278,436							5.000	0.000	MON			01/31/2023	02/25/2035	11,716	
70069X-AD-0	Park Place NIM 2004-WHQN2 PPSIN 2004-WHQ2 D		6. *		3,030,627							15.000	0.000	MON			01/31/2023	02/25/2035	44,813	
70070A-AA-3	Park Place NIM 2005-WHQN2 PPSIN 2005-WHQ2 A		6. FM		5,920,972	1						5.192	0.000	MON			01/31/2023	05/25/2035	53,460	
74951P-DZ-8	RESI Finance LP 2005-B RESIF 2005-B B3		6. FM	4,649	206,608	2,469	2,469	(2,181)				4.467	0.000	MON		10,405	01/31/2023	06/10/2037	20,880	
76117E-AA-7	Residential Mortgage Securitie RMSF 2008-7A A1		1.A FM	2,102,503	5,869,140	1,986,241	1,730,615		(60,779)			4.346	6.528	MON	4,397	254,583	07/31/2024	06/25/2037	2	
784205-AB-2	SGMS NIM 2006-FRE2 SGMSN 2006-FRE2 N2		1.A FM		2,500,000							7.750	0.000	MON			01/31/2023	07/25/2036	24,773	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
80382Q-AW-2	Sail Net Interest Margin Notes SAILN 2004-4A B		6. FM		276,383	3						7.500	0.000	MON			01/31/2023	04/27/2034	3,018	
80382S-AP-3	Sail Net Interest Margin Notes SAILN 2003-3 A		1.A FM	5,800	5,420	5,562	5,800					7.750	0.000	MON		963	01/31/2023	04/27/2033	73	
80382S-CG-1	Finance America NIM Trust FINM 2004-1 A		6. FM	206	110,125							5.250	0.000	MON			01/31/2023	06/27/2034	1,066	
80382S-CX-4	Fremont NIM Trust FRENT 2004-3 A		1.A FM	29	638			(29)				4.500	0.000	MON		29	01/27/2025	11/27/2034	6	
80382S-CY-2	Fremont NIM Trust FRENT 2004-3 B		6. FM		3,924,353	39						7.500	0.000	MON			01/31/2023	11/27/2034	41,512	
82001R-AD-9	Sharps SP I LLC Net Interest M SHARP 2004-HS1N NOTE		6. FM		469,872	5						5.920	0.000	MON		(2,318)	01/31/2023	02/25/2034	4,802	
83610Q-AA-8	Soundview CI-4 SVNIM 2005-2N N1		6. FM		92,523							4.703	0.000	MON			01/31/2023	07/25/2035	814	
83613T-AB-7	Soundview CI-21 SVNIM 2006-WF2 N2		6. FM		3,600,000							8.250	0.000	MON			01/31/2023	12/25/2036	36,068	
83613U-AA-6	Soundview CI-21 SVNIM 2006-WF2 N3		6. FM		1,840,000							8.250	0.000	MON			01/31/2023	12/25/2036	18,435	
83613U-AB-4	Soundview CI-21 SVNIM 2006-WF2 N4		1.A FM	1,990,810	25,577,415	3			(1,605,447)			6.500	0.000	MON	27,709	1,605,447	12/25/2025	12/25/2036		
92932L-AB-9	WM Asset Holdings Corp CI 2006 LBAHC 2006-7 N2		6. FM		3,000,000							7.143	0.000	MON			01/31/2023	09/25/2046	21,791	
92933U-AA-0	WM Asset Holdings Corp CI 2007 WMHEN 2007-WM1 N1		6. FM		4,922,464							6.750	0.000	MON			01/31/2023	01/25/2047	34,366	
92933V-AB-6	WM Asset Holdings Corp CI 2007 WMHEN 2007-WM2 N2		1.A FM		12,965,956							7.500	0.000	MON			01/31/2023	04/25/2047	90,148	
93935M-AA-4	Washington Mutual WMABS NIM Tr WMNIM 2007-HE1 N1		1.A FM		5,117,609							8.500	0.000	MON			01/31/2023	11/25/2036	52,154	
BCC0WA-QH-7	Laguna Seca Funding I Ltd LSECA 2007-1X C		6. FE	411,192	8,373,497			(217,550)	(193,642)			10.354	0.000	JAJO		411,192	10/10/2025	04/10/2047	168,990	
BCC0XQ-SW-6	Laguna Seca Funding I Ltd LSECA 2007-1X SUB		6. *		4,050,000							0.000	0.000	JAJO			01/31/2023	04/10/2047	95,625	
BCC20V-HN-1	Canada Square Funding 2021-1 P CSF 2021-1 B		1.B FE	5,377,126	6,660,377	6,660,381	6,476,664		41,525		465,760	5.223	6.638	MJSD	14,848	383,113	10/19/2022	06/17/2058	5,649,310	
BCC307-MR-5	London Wall Mortgage Capital P LWMC 2021-FL1 B		1.B FE	3,272,335	4,043,127	4,045,973	3,931,052		9,264		280,756	4.923	5.446	FMAN	25,697	219,876	10/27/2022	05/15/2051	3,518,949	
BCC307-MS-3	London Wall Mortgage Capital P LWMC 2021-FL1 C		1.C FE	1,924,133	2,425,876	2,429,391	2,345,387		3,952		167,384	5.273	5.716	FMAN	16,465	140,248	10/27/2022	05/15/2051	2,113,150	
BCC328-9D-7	Dutch Property Finance 2021-2 DPF 2021-2 B		1.B FE	1,354,408	1,762,653	1,762,853	1,700,387		12,142		202,526	2.872	4.906	JAJO	9,140	55,671	10/12/2022	04/28/2059	307,959	
BCC33H-03-7	Finsbury Square 2021-2 PLC FSQ 2021-2X B		1.B FE	5,736,098	7,277,628	7,294,348	6,945,697		37,676		498,763	4.973	5.884	MJSD	16,518	399,829	10/19/2022	12/16/2071	116,909	
BCC33J-RW-0	London Wall Mortgage Capital P LWMC 2021-FL2 B		1.C FE	6,491,221	8,020,216	8,025,577	7,822,477		11,415		558,129	4.923	5.234	FMAN	50,973	436,161	10/27/2022	05/15/2052	6,980,216	
BCC33R-C3-2	Jubilee Place 3 B.V. JPMF 3 B		1.D FE	3,989,289	5,170,449	5,173,101	4,947,852		38,012		589,178	3.116	4.368	JAJO	34,012	182,966	10/10/2022	01/17/2059	304,234	
BCC34S-N9-4	Warrington Residential 2022-1 WARES 2022-1 A1		1.E FE	27,269,179	27,647,937	27,482,160	27,536,422		32,720		234,523	3.903	4.906	MON	23,980	181,292	10/29/2025	12/24/2056	486,981	
BCC353-MH-1	Domi 2022-1 BV DOMI 2022-1 C		1.D FE	1,361,690	1,762,653	1,775,607	1,698,850		13,935		202,463	3.826	5.143	JAJO	14,612	74,239	10/12/2022	04/15/2054	822,727	
BCC35K-WR-0	Dutch Property Finance 2022-1 DPF 2022-1 B		1.B FE	4,548,057	5,875,510	5,897,875	5,631,393		11,725		668,838	3.422	5.249	JAJO	36,303	217,096	10/10/2022	10/28/2059	806,981	
BCC372-QN-4	Together Asset Backed Securiti TOGET 2022-1ST1 B		1.A FE	4,627,226	5,595,687	5,647,459	5,584,050		(845)		397,677	6.723	6.789	MJSD	21,270	404,948	10/07/2022	06/12/2066	4,713,449	
G8962C-AB-1	Tower Bridge Funding 2022-1 PL TWRBG 2022-1X B		1.B FE	7,577,721	9,433,962	9,440,920	9,373,945		373,502		697,572	4.723	7.801	MJSD	12,664	495,338	10/31/2022	12/20/2063	8,182,580	
N2115K-AA-6	Domi 2021-1 BV DOMI 2021-1 A		1.A FE	7,100,350	8,846,710	8,849,169	8,608,974		(38,771)		1,018,688	2.730	4.225	MJSD	11,405	258,905	10/12/2022	06/15/2053	25,593	
N2115K-AB-4	Domi 2021-1 BV DOMI 2021-1 B		1.B FE	2,451,741	3,111,670	3,114,906	2,927,459		(43,430)		345,007	3.100	4.045	MJSD	4,555	102,432	10/05/2022	06/15/2053	324,763	
Q0286*-AA-5	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1		1.A PL	6,941,543	7,167,139	7,187,085	7,167,139				225,595	4.478	4.463	MON	17,839	130,962	07/31/2025	02/12/2067	775,328	
Q0286*-AB-3	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1		1.A PL	100,728,598	104,002,207	104,293,621	104,002,207				3,273,609	4.748	4.723	MON	274,457	2,013,958	07/31/2025	02/12/2067	25,776,910	
Q0286*-AC-1	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1		1.C PL	8,414,765	8,688,239	8,732,523	8,688,239				273,474	5.298	5.258	MON	25,583	187,575	07/31/2025	02/12/2067	2,154,346	
Q0286*-AD-9	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1		1.F PL	10,006,642	10,331,851	10,409,154	10,331,851				325,209	5.448	5.589	MON	31,283	229,329	07/31/2025	02/12/2067	2,562,212	
Q0286*-AE-7	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1		2.B PL	5,230,710	5,400,705	5,449,262	5,400,705				169,994	5.548	5.690	MON	16,653	122,060	07/31/2025	02/12/2067	1,339,439	
Q0286*-AF-4	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1		3.B PL	4,093,613	4,226,652	4,266,581	4,226,652				133,040	7.548	7.716	MON	17,729	129,722	07/31/2025	02/12/2067	1,049,974	
Q0286*-AG-2	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1		4.B PL	2,046,656	2,113,171	2,134,734	2,113,171				66,515	8.548	8.735	MON	10,038	73,404	07/31/2025	02/12/2067	525,377	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				6,413,629,537	9,091,570,802	6,506,436,809	6,401,767,882	(3,103,546)	(4,865,498)	5,481,643	16,378,181	XXX	XXX	XXX	22,347,651	308,605,473	XXX	XXX	2,330,129,441	XXX
Q7457#-AA-9	Turbin Finance Trust 2024-1 A		1.A Z	184,654,354	190,072,426	190,276,667	193,835,329				9,180,975	4.744	3.875	MON	701,355	3,698,132	07/31/2025	10/23/2066	137,900	
Q7457#-AB-7	Turbin Finance Trust 2024-1 B1		1.C Z	11,164,271	11,489,565	11,557,373	11,719,356				555,085	5.294	5.002	MON	47,311	248,828	07/31/2025	10/23/2066	235,158	
Q7457#-AC-5	Turbin Finance Trust 2024-1 C1		1.F Z	4,922,425	5,068,928	5,132,240	5,165,634		(1,460)		244,669	5.444	5.368	MON	21,464	112,860	07/31/2025	10/23/2066	20,155	
Q7457#-AD-3	Turbin Finance Trust 2024-1 D1		2.B Z	3,610,568	3,717,174	3,775,449	3,789,325		(723)		179,481	5.544	5.487	MON	16,029	84,270	07/31/2025	10/23/2066	82,368	
Q7457#-AE-1	Turbin Finance Trust 2024-1 E1		3.B Z	3,283,081	3,379,317	3,422,097	3,446,332		17		163,235	7.544	7.504	MON	19,829	104,014	07/31/2025	10/23/2066	35,638	
Q7457#-AF-8	Turbin Finance Trust 2024-1 F1		4.B Z	1,641,251	1,689,612	1,710,091	1,723,089		225		81,614	8.544	8.528	MON	11,228	58,856	07/31/2025	10/23/2066	96,343	
1069999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (affiliated)				209,275,950	215,417,022	215,873,917	219,679,065		(1,941)		10,405,059	XXX	XXX	XXX	817,216	4,306,960	XXX	XXX	607,562	XXX
00112H-AC-1	Acrec 2025 FI 3 LLC ACREC 2025-FL3 AS	C	1.A FE	30,645,040	30,787,000	30,568,542	30,645,040					5.374	5.542	MON	64,347	857,745	11/04/2025	08/18/2042	9,634,737	
00112H-AE-7	Acrec 2025 FI 3 LLC ACREC 2025-FL3 B	C	1.D FE	5,082,795	5,119,000	5,083,768	5,084,545		1,751			5.675	5.857	MON	11,298	125,597	09/22/2025	08/18/2042	1,093,186	
00112H-AG-2	Acrec 2025 FI 3 LLC ACREC 2025-FL3 C	C	1.G FE	1,221,938	1,225,000	1,212,519	1,221,903		(34)			6.025	6.093	MON	2,870	72,321	01/10/2025	08/18/2042	684,081	
00112H-AJ-6	Acrec 2025 FI 3 LLC ACREC 2025-FL3 D		2.B FE	504,735	506,000	497,527	504,777		42			6.775	6.862	MON	1,333	33,300	01/10/2025	08/18/2042	509,148	
00112H-AL-1	Acrec 2025 FI 3 LLC ACREC 2025-FL3 E		2.C FE	314,213	315,000	284,470	314,241		29			7.525	7.635	MON	922	22,863	01/10/2025	08/18/2042	317,163	
05359A-AA-1	Aventura Mall Trust AVMT 2018-AVM A	CF	1.A	69,073,158	73,490,000	72,964,605	70,690,907		963,917			4.112	5.807	MON	251,845	3,064,118	04/23/2024	07/05/2040	73,741,845	
05490A-AG-8	BB-UBS Trust BBUBS 2012-TFT D		1.A FM		8,875,000							3.559	(49.752)	MON		214,638	01/30/2014	06/05/2030	8,856,831	
05492T-AH-3	BBCMS Mortgage Trust 2020-C6 BBCMS 2020-C6 B		1.D	2,995,653	3,359,102	3,017,491	3,049,447		44,408			3.043	5.579	MON	8,518	63,886	09/05/2025	02/15/2053	2,771,660	
05492T-AJ-9	BBCMS Mortgage Trust 2020-C6 BBCMS 2020-C6 C	C	1.F	6,763,950	6,913,333	5,791,495	6,781,558		21,525			3.045	3.473	MON	17,543	210,511	06/27/2023	02/15/2053	4,909,659	
05493Q-AB-1	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 A3	CF	1.A	64,374,156	62,500,000	66,363,006	63,778,173		(469,980)			6.675	5.837	MON	347,656	4,171,875	11/16/2023	12/15/2056	51,146,645	
05493Q-AE-5	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 B	C	1.E	10,769,995	10,527,000	11,283,224	10,724,356		(9,432)			7.455	6.806	MON	65,397	589,762	12/19/2025	12/15/2056	10,597,225	
05493Q-AF-2	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 C		1.A	4,208,344	4,000,000	4,208,158	4,203,512		(4,833)			7.455	5.637	MON	24,849		12/04/2025	12/15/2056	4,026,302	
05493Y-AH-1	BBCMS Mortgage Trust 2024-C30 BBCMS 2024-C30 C		1.A	3,837,081	3,731,000	3,756,992	3,835,147		(1,934)			5.980	5.612	MON	18,593	37,186	10/20/2025	11/15/2057	3,749,593	
05494N-AH-4	BBCMS Mortgage Trust 2025-5C37 BBCMS 2025-5C37 C		1.G FE	7,640,424	7,500,000	7,612,205	7,633,903		(6,521)			6.002	5.574	MON	37,513	87,529	10/14/2025	09/15/2058	7,537,513	
05550M-AZ-7	Barclays Commercial Mortgage T BBCMS 2019-C3 C	C	1.G	2,761,617	3,450,000	3,244,569	3,022,485		103,996			4.178	8.498	MON	12,012	144,141	04/20/2023	05/15/2052	3,462,012	
05552X-BN-7	BBCMS Mortgage Trust 2021-C12 BBCMS 2021-C12 C	C	1.G	1,961,836	2,750,000	2,345,162	2,116,531		80,364			3.205	8.255	MON	7,345	88,137	05/02/2024	11/15/2054	2,757,345	
05553R-AH-3	BBCMS Mortgage Trust 2023-C19 BBCMS 2023-C19 B	C	1.C	6,025,469	6,000,000	6,425,900	6,023,903		(859)			6.351	6.442	MON	31,754	371,140	07/11/2024	04/15/2056	6,034,163	
05553W-AK-5	BBCMS Mortgage Trust 2023-C21 BBCMS 2023-C21 C	C	1.A	2,639,701	2,500,000	2,650,971	2,634,425		(5,276)			6.296	5.454	MON	13,117	39,787	09/05/2025	09/15/2056	716,339	
05554F-AG-0	BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA		1.A FE	4,576,814		3,805,901	3,955,287		(446,793)			0.387	5.826	MON	46,643	678,330	08/01/2024	11/15/2056	18,684	
05554V-AC-4	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA		1.A FE	1,513,674		1,119,709	1,009,732		(277,782)			1.193	9.292	MON	29,854	382,080	03/15/2024	03/15/2057	6,925	
05554V-AG-5	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 C	C	2.B	2,699,901	2,700,000	2,779,868	2,697,714		(1,266)			6.643	6.673	MON	14,947	179,361	03/15/2024	03/15/2057	2,715,678	
05555F-AG-9	BBCMS Mortgage Trust 2024-5C27 BBCMS 2024-5C27 C	C	1.G	6,130,156	6,000,000	6,208,106	6,100,551		(26,501)			6.700	6.156	MON	33,500	362,917	02/14/2025	07/15/2057	3,773,050	
05555P-AG-7	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 B	C	1.E	8,497,284	8,250,000	8,454,803	8,435,470		(49,366)			5.858	5.171	MON	40,274	483,285	09/16/2024	09/15/2057	8,293,237	
05555P-AH-5	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 C	C	2.B	12,508,636	12,632,000	12,634,372	12,525,840		16,119			5.512	5.759	MON	58,023	653,723	02/14/2025	09/15/2057	12,694,490	
05555P-AN-2	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 D		3.A	2,115,615	2,400,000	2,154,304	2,178,021		49,919			4.000	6.869	MON	8,000	96,000	09/16/2024	09/15/2057	2,408,000	
05556Q-AE-9	BFLD Commercial Mortgage Trust BFLD 2025-660F C		1.G FE	203,000	203,000	203,885	203,000					5.900	5.883	MON	566	1,556	10/17/2025	11/15/2042	203,908	
05556Q-AG-4	BFLD Commercial Mortgage Trust BFLD 2025-660F D		2.C FE	413,000	413,000	415,303	413,000					6.500	6.499	MON	1,268	3,475	10/17/2025	11/15/2042	415,059	
05556R-AF-4	BBCMS Mortgage Trust 2025-5C38 BBCMS 2025-5C38 C		1.G FE	33,591,000	33,591,000	33,738,260	33,591,000					5.727	5.742	MON	160,303	160,303	11/06/2025	11/15/2058	217,670	
05589F-AB-0	BOP 300 Madison Holdings LLC BOP 2019-300M B1		3.C PL	16,825,095	16,760,000	13,853,074	16,990,315		170,222			5.000	6.572	MON	72,161	831,565	02/06/2025	03/01/2034	16,883,526	
05589F-AC-8	BOP 300 Madison Holdings LLC BOP 2019-300M C1		4.B PL	41,664,797	41,900,000	26,995,814	42,101,459		437,217			5.000	6.670	MON	180,403	2,068,514	02/06/2025	03/01/2034	42,208,816	
05589F-AD-6	BOP 300 Madison Holdings LLC BOP 2019-300M A1		2.C PL	152,424,725	150,840,000	142,648,581	153,823,806		1,400,471			5.000	6.492	MON	649,450	7,509,612	02/06/2025	03/01/2034	151,951,738	
05593F-AK-4	BMO 2023-C7 Mortgage Trust BMO 2023-C7 C	C	1.D	10,790,625	10,000,000	10,968,200	10,718,783		(71,842)			7.123	6.056	MON	59,359	662,819	01/24/2025	12/15/2056	10,056,289	
05593M-AK-9	BMO 2024-C9 Mortgage Trust BMO 2024-C9 C	C	1.A	15,664,964	15,657,000	16,295,851	15,644,651		(3,103)			6.379	6.521	MON	83,236	1,013,283	07/12/2024	07/15/2057	15,738,144	
05593Q-AG-9	BMO 2024-5C6 Mortgage Trust BMO 2024-5C6 B	C	1.B	10,299,972	10,000,000	10,241,601	10,224,760		(59,745)			6.086	5.398	MON	50,719	608,630	09/10/2024	09/15/2057	10,053,087	
05593R-AH-5	BMO 2024-5C5 Mortgage Trust BMO 2024-5C5 C	C	1.G	5,075,383	4,900,000	5,085,390	5,039,510		(33,400)			6.880	6.093	MON	28,093	301,709	02/14/2025	02/15/2057	4,928,336	
055985-AL-9	BMO 2023-C6 MORTGAGE TRUST BMO 2023-C6 C	C	1.C	1,582,142	1,500,000	1,574,240	1,579,490		(2,652)			6.749	5.997	MON	8,436	25,590	09/05/2025	09/15/2056	1,509,145	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
055986-AC-7	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 A3	CF	1.A	180,249,948	175,000,000	183,348,988	177,719,809		(1,084,930)			6.534	5.849	MON	952,875	11,434,500	07/27/2023	08/15/2056	6,479,245	
055986-AG-8	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 B	C	1.C	21,209,499	21,000,000	21,990,994	21,199,913		(5,784)			6.960	6.523	MON	121,800	1,113,600	12/19/2025	08/15/2056	13,162,699	
055986-AH-6	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 C	C	1.F	7,697,580	7,441,071	7,747,910	7,677,697		(14,270)			7.117	5.852	MON	44,134	176,156	12/04/2025	08/15/2056	7,488,730	
055988-AJ-8	BMO 2023-C5 Mortgage Trust BMO 2023-C5 B	C	1.E	13,797,254	12,872,000	13,698,803	13,731,716		(62,480)			6.473	5.511	MON	69,436	569,016	10/20/2025	06/15/2056	12,942,603	
055988-AK-5	BMO 2023-C5 Mortgage Trust BMO 2023-C5 C	C	2.C	10,556,008	9,886,000	10,393,068	10,475,813		(62,678)			6.624	5.789	MON	54,570	647,556	09/11/2024	06/15/2056	4,170,747	
05608M-AA-4	BX Commercial Mortgage Trust 2 BX 2020-VIV4 A	CF	1.A	8,248,007	9,627,000	8,962,895	8,619,688		206,041			2.843	5.702	MON	22,808	273,696	02/22/2024	03/09/2044	72,796	
05610H-AJ-2	BX Commercial Mortgage Trust 2 BX 2022-LP2 E		1.A	5,576,065	5,600,000	5,595,950	5,597,566		4,817			6.359	6.514	MON	16,817	390,157	02/10/2022	02/15/2039	1,601	
05610M-AE-2	BX Commercial Mortgage Trust 2 BX 2022-CSMO D	C	1.A	72,049,131	72,500,000	72,885,483	72,484,084		83,610			8.087	8.185	MON	276,882	6,314,626	08/08/2024	06/15/2027	73,046,680	
05610Q-AC-7	BMO 2023-5C2 Mortgage Trust BMO 2023-5C2 A3	CF	1.A	128,749,588	125,000,000	133,690,363	127,530,610		(973,272)			7.055	6.304	MON	734,877	8,944,326	10/20/2023	11/15/2056	121,240,051	
05610Q-AG-8	BMO 2023-5C2 Mortgage Trust BMO 2023-5C2 B		1.A	5,295,160	5,000,000	5,290,669	5,292,030		(3,130)			7.244	5.109	MON	30,183		12/19/2025	11/15/2056	5,032,703	
05610Q-AH-6	BMO 2023-5C2 Mortgage Trust BMO 2023-5C2 C	C	2.A	7,494,005	7,581,000	7,948,995	7,600,069		48,213			7.244	7.208	MON	45,763	227,975	12/04/2025	11/15/2056	7,630,744	
05610V-AA-0	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 A	C	1.A FE	42,590,770	42,804,794	42,839,679	42,590,770		(169,722)			6.009	6.581	MON	121,465	2,822,461	09/15/2023	09/15/2035	732,873	
05610V-AC-6	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 AS	C	1.A FE	61,496,250	62,000,000	62,241,285	61,496,250		(99,263)			6.609	7.216	MON	193,500	4,464,287	12/19/2023	09/15/2035	13,956,028	
05610V-AE-2	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 B	C	1.D FE	32,496,942	32,538,000	32,615,418	32,525,189		27,991			7.015	7.038	MON	107,788	1,715,361	12/19/2025	09/15/2035	4,881,038	
05610V-AG-7	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 C		1.G FE	8,485,752	8,500,000	8,486,077	8,486,159		407			7.724	7.820	MON	31,004	52,446	12/04/2025	09/15/2035	8,555,819	
05613R-AA-6	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 A	C	1.A FE	211,963,438	212,500,000	212,594,265	211,963,438					5.388	5.674	MON	540,683	12,677,528	09/16/2024	07/15/2039	44,159,088	
05613R-AC-2	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 AS	C	1.A FE	79,799,920	80,000,000	80,051,928	79,799,920					5.845	6.092	MON	220,816	5,142,379	09/16/2024	07/15/2039	15,442,699	
05613R-AE-8	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 B	C	1.D FE	24,930,160	24,975,000	25,110,719	24,878,649		19,610			6.044	6.148	MON	71,283	1,639,106	02/20/2025	07/15/2039	5,426,669	
05613R-AG-3	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 C	C	1.G FE	19,485,967	19,535,000	19,696,134	19,444,710		17,808			6.394	6.529	MON	58,985	1,364,143	09/16/2024	07/15/2039	3,076,306	
05613R-AJ-7	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 D	C	2.B FE	12,773,806	12,806,000	12,701,552	12,746,353		11,138			7.692	7.866	MON	46,516	1,062,321	09/16/2024	07/15/2039	3,665,729	
05613X-AJ-4	BMO 2025-C11 Mortgage Trust BMO 2025-C11 C	C	1.A	8,799,990	8,800,000	9,311,173	8,795,909		(4,082)			6.123	6.173	MON	44,900	448,997	02/14/2025	02/15/2058	8,844,900	
05615D-AJ-6	BMO 2025-C12 Mortgage Trust BMO 2025-C12 C		1.A	1,772,482	1,686,000	1,796,130	1,770,514		(1,969)			6.393	5.825	MON	8,982	31,505	10/20/2025	06/15/2058	419,597	
05615K-AA-9	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 A	C	1.A FE	12,948,548	12,981,000	12,978,297	12,948,548					5.274	5.413	MON	32,330	413,240	05/15/2025	12/15/2042	379,469	
05615K-AC-5	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 AS	C	1.A FE	19,394,393	19,443,000	19,500,252	19,394,393					5.692	5.813	MON	52,262	664,103	05/14/2025	12/15/2042	19,541,142	
05615K-AE-1	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 B	C	1.D FE	39,534,915	39,634,000	40,067,497	39,486,651		(48,264)			6.092	6.178	MON	114,020	1,441,831	05/14/2025	12/15/2042	17,412,405	
05615K-AG-6	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 C	C	1.G FE	29,528,993	29,603,000	29,923,503	29,479,263		(49,729)			6.592	6.699	MON	92,153	1,159,148	05/14/2025	12/15/2042	3,701,647	
05615K-AJ-0	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 D	C	2.B FE	6,909,683	6,927,000	7,001,944	6,898,270		(11,413)			7.145	7.268	MON	23,372	292,518	05/14/2025	12/15/2042	6,971,030	
05619B-AG-2	BSPRT 2025-FL12 Issuer LLC BSPRT 2025-FL12 C	C	1.G FE	8,877,750	8,900,000	8,923,633	8,868,383		(9,367)			5.933	6.004	MON	22,000	96,476	09/24/2025	01/17/2043	8,943,975	
05619B-AJ-6	BSPRT 2025-FL12 Issuer LLC BSPRT 2025-FL12 D	C	2.B FE	2,663,325	2,670,000	2,669,782	2,660,507		(2,818)			6.432	6.516	MON	7,155	31,274	09/24/2025	01/17/2043	2,684,340	
060352-AG-6	BANK 2017-BNK6 BANK 2017-BNK6 XA		1.A FE	838,478		187,374	245,784		(191,944)			0.762	2.240	MON	14,567	190,820	09/29/2021	07/15/2060	7,724	
060352-AL-5	BANK 2017-BNK6 BANK 2017-BNK6 C		2.B	6,754,705	6,755,000	6,436,317	6,746,592		(1,055)			3.851	3.865	MON	21,678	260,135	07/14/2017	07/15/2060	6,776,678	
06036F-BG-5	BANK 2018-BNK15 BANK 2018-BN15 B		1.E	1,183,827	1,230,000	1,152,299	1,194,772		10,548			4.652	5.752	MON	4,768	58,244	12/17/2024	11/15/2061	1,235,245	
06211E-AF-8	BANK5 2023-5YR3 BANK5 2023-5YR3 A3	CF	1.A	76,218,816	74,000,000	78,211,680	75,174,619		(479,176)			6.724	6.018	MON	414,647	4,975,760	09/19/2023	09/15/2056	16,904,579	
06211E-AU-5	BANK5 2023-5YR3 BANK5 2023-5YR3 B		1.A	9,359,015	8,840,000	9,351,809	9,353,152		(5,863)			7.315	5.072	MON	53,888		12/19/2025	09/15/2056	8,895,492	
06211E-AZ-4	BANK5 2023-5YR3 BANK5 2023-5YR3 C	C	1.G	3,602,504	3,433,000	3,586,832	3,561,710		(40,794)			7.315	5.887	MON	20,927	212,763	02/11/2025	09/15/2056	3,454,505	
06211F-AV-0	BANK5 2023-5YR4 BANK5 2023-5YR4 A3	CF	1.A	111,444,179	108,201,699	113,668,330	110,689,086		(755,093)			6.500	5.507	MON	586,093	7,033,110	11/30/2023	12/15/2056	44,431,545	
06211F-BF-4	BANK5 2023-5YR4 BANK5 2023-5YR4 B	C	1.A	4,690,962	4,450,000	4,784,393	4,675,411		(8,775)			7.605	5.840	MON	28,201	134,930	12/19/2025	12/15/2056	3,787,423	
06211F-BL-1	BANK5 2023-5YR4 BANK5 2023-5YR4 C	C	1.C	6,367,857	6,000,000	6,343,119	6,313,427		(54,430)			7.605	5.816	MON	38,023	257,713	12/19/2025	12/15/2056	6,040,354	
06539V-BB-3	BANK 2022-BNK39 BANK 2022-BNK39 C		1.A	4,265,008	4,200,000	3,659,460	4,241,670		(7,122)			3.268	3.127	MON	11,440	139,198	01/26/2022	02/15/2055	4,211,335	
065402-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO		1.A FE	1,617,329		1,203,021	1,266,148		(351,181)			0.880	4.290	MON	33,824	411,421	01/09/2025	05/15/2062	8,394	
065402-BE-8	BANK 2019-BNK18 BANK 2019-BN18 XB IO		1.G FE	1,057,134		416,765	485,819		(139,640)			0.396	4.495	MON	11,101	149,142	05/28/2021	05/15/2062	8,474	
065402-BH-1	BANK 2019-BNK18 BANK 2019-BN18 C	C	3.A	4,577,446	4,750,000	4,251,479	4,623,485		28,276			4.210	4.878	MON	16,664	202,874	02/09/2023	05/15/2062	4,766,037	
065405-AH-5	BANK 2019-BNK16 BANK 2019-BN16 C	C	3.A	3,605,251	4,031,000	3,732,786	3,772,126		68,341			4.786	7.096	MON	16,077	192,849	05/03/2023	02/15/2052	3,090,265	
06540A-AJ-0	BANK 2019-BNK20 BANK 2019-BN20 C		3.B	5,664,607	5,500,000	4,418,215	5,564,001		(18,104)			3.650	3.350	MON	16,730	203,868	09/13/2019	09/15/2062	5,517,079	
06540C-AA-5	BANK 2021-BNK35 BANK 2021-BN35 XD		2.C FE	1,917,084		1,010,600	1,183,098		(188,860)			0.662	3.071	MON	17,911	229,067	07/29/2021	06/15/2064	33,474	
06540C-AG-2	BANK 2021-BNK35 BANK 2021-BN35 D	C	2.C	3,047,995	3,312,800	2,584,232	3,152,403		24,951			2.500	3.455	MON	6,902	75,920	07/28/2021	06/15/2064	1,042,955	
06540C-AJ-6	BANK 2021-BNK35 BANK 2021-BN35 E		3.C	1,924,186	2,242,300	1,558,422	2,046,846		29,830			2.500	4.262	MON	4,671	56,058	07/28/2021	06/15/2064	2,246,971	
06540D-AA-3	BANK 2021-BNK36 BANK 2021-BN36 XD		2.C FE	1,263,670		685,909	779,682		(133,744)			0.697	3.173	MON	12,621	161,226	09/27/2021	09/15/2064	9,234	
06540K-BB-4	BANK 2022-BNK44 BANK 2022-BNK44 C		1.G	96,867	100,000	98,779	97,453		586			5.935	6.371	MON	495	2,920	06/04/2025	11/15/2055	100,577	
06540R-AJ-3	BANK 2017-BNK9 BANK 2017-BNK9 B		1.A	9,269,699	9,000,000	8,519,141	9,051,723		(29,027)			4.031	3.726	MON	30,233	362,790	12/05/2017	11/15/2054	9,030,233	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
06540R-AK-0	BANK 2017-BNK9 BANK 2017-BNK9 C		2.A	23,159,609	22,803,000	20,753,694	22,866,366		(40,975)			4.242	4.152	MON	80,608	982,735	02/25/2021	11/15/2054	22,887,406	
06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA		1.A FE	1,850,492		831,021	915,506		(231,472)			0.579	2.113	MON	20,650	268,370	09/28/2021	11/15/2062	6,687	
06540Y-AV-1	BANK 2020-BNK28 BANK 2020-BN28 B		1.A	3,460,248	4,075,000	3,553,244	3,503,214		42,966			2.344	5.775	MON	7,960	39,799	07/29/2025	03/15/2063	2,165,471	
06541A-AJ-9	BANK 2021-BNK31 BANK 2021-BN31 D	C	1.C	4,046,801	4,362,500	3,449,890	4,184,097		31,173			2.500	3.386	MON	9,089	109,062	02/01/2021	02/15/2054	4,371,589	
06541A-BZ-2	BANK 2021-BNK31 BANK 2021-BN31 C	C	1.A	6,249,544	6,250,000	5,003,609	6,248,265		(816)			2.545	2.543	MON	13,255	159,063	01/28/2021	02/15/2054	6,266,745	
06541B-CC-0	BANK 2023-BNK45 BANK 2023-BNK45 - C	C	1.A	8,452,971	8,175,000	8,524,231	8,447,043		(7,642)			6.312	5.831	MON	43,003	203,225	10/20/2025	02/15/2056	6,318,500	
06541C-AJ-5	BANK 2021-BNK33 BANK 2021-BN33 D		2.C	5,467,433	6,037,000	4,512,837	5,702,808		54,395			2.500	3.643	MON	12,577	150,925	05/13/2021	05/15/2064	6,049,577	
06541C-AL-0	BANK 2021-BNK33 BANK 2021-BN33 E	C	4.A	4,256,817	5,011,000	3,413,932	4,563,032		71,671			2.500	4.388	MON	10,440	125,275	05/11/2021	05/15/2064	5,021,440	
06541C-CD-6	BANK 2021-BNK33 BANK 2021-BN33 C	C	1.E	6,300,901	7,609,353	6,349,705	6,444,956		144,055			3.297	6.758	MON	20,907	209,067	02/27/2025	05/15/2064	7,630,260	
06541J-BJ-9	BANK 2021-BNK34 BANK 2021-BN34 X		2.C FE	735,076		618,892	611,476		(90,155)			0.769	7.709	MON	11,140	142,121	08/08/2024	06/15/2063	14,692	
06541J-BS-9	BANK 2021-BNK34 BANK 2021-BN34 D	C	2.C	9,678,258	10,423,000	8,060,681	9,980,762		70,893			2.500	3.354	MON	21,715	260,575	06/30/2021	06/15/2063	10,444,715	
06541J-BU-4	BANK 2021-BNK34 BANK 2021-BN34 E	C	3.C	4,509,338	5,163,000	3,826,158	4,771,220		62,049			2.500	4.064	MON	10,756	129,078	06/14/2021	06/15/2063	5,173,756	
06541K-BF-4	BANK 2018-BNK12 BANK 2018-BN12 C	C	1.A	9,473,163	9,665,000	8,859,240	9,571,058		30,576			4.402	4.822	MON	35,453	430,781	12/05/2024	05/15/2061	9,702,521	
06541L-AA-4	BANK 2022-BNK40 BANK 2022-BNK40 XD		2.C FE	801,509		700,289	688,886		(82,043)			0.890	8.491	MON	11,363	143,789	08/08/2024	03/15/2064	16,690	
06541L-AL-0	BANK 2022-BNK40 BANK 2022-BNK40 E		2.B	2,560,079	3,500,000	2,398,956	2,851,381		83,114			2.500	6.150	MON	7,292	87,500	02/25/2022	03/15/2064	3,507,292	
06541L-BU-9	BANK 2022-BNK40 BANK 2022-BNK40 B	C	1.A	1,756,494	2,250,000	2,007,327	1,870,075		47,326			3.390	6.845	MON	6,356	77,358	06/26/2023	03/15/2064	2,257,286	
06541L-BZ-8	BANK 2022-BNK40 BANK 2022-BNK40 C	C	1.C	6,316,008	6,930,000	6,091,397	6,372,401		30,601			3.390	4.950	MON	19,575	136,818	09/05/2025	03/15/2064	6,952,077	
06541U-AJ-5	BANK 2020-BNK30 BANK 2020-BN30 D	C	1.E	2,465,521	2,750,000	2,181,516	2,594,227		27,564			2.500	3.759	MON	5,729	68,750	12/11/2020	12/15/2053	2,755,729	
06541U-CK-0	BANK 2020-BNK30 BANK 2020-BN30 C	C	1.A	3,499,997	3,500,000	3,072,939	3,498,147		(401)			2.757	2.759	MON	8,041	96,495	12/11/2020	12/15/2053	3,508,540	
06541W-BC-5	BANK 2017-BNK5 BANK 2017-BNK5 C	C	1.F	9,345,145	9,000,000	8,746,344	9,056,915		(48,103)			4.208	3.736	MON	31,557	389,396	02/25/2021	06/15/2060	9,031,898	
065923-BR-4	BANK5 2024-5YR8 BANK5 2024-5YR8 C	C	1.B	7,089,854	6,775,000	7,042,455	7,010,325		(62,605)			6.775	5.767	MON	38,250	465,339	09/17/2024	08/15/2057	6,813,163	
065931-BS-5	BANK5 2024-5YR5 BANK5 2024-5YR5 C	C	1.C	6,234,375	6,000,000	6,264,215	6,173,511		(50,014)			7.011	6.078	MON	35,056	405,483	01/27/2025	02/15/2029	6,036,526	
066043-AS-9	BANK5 Trust 2024-5YR6 BANK5 2024-5YR6 C	C	1.G	4,168,125	4,000,000	4,163,316	4,134,628		(33,497)			6.967	5.941	MON	23,223	236,101	02/14/2025	05/15/2057	2,973,932	
06644V-BS-8	BANK5 2024-5YR9 BANK5 2024-5YR9 B	C	1.C	20,062,291	19,478,000	20,375,525	19,908,993		(115,917)			6.483	5.796	MON	105,235	1,262,817	08/19/2024	08/15/2057	9,159,439	
06644V-BX-7	BANK5 2024-5YR9 BANK5 2024-5YR9 C	C	1.F	8,471,953	8,300,000	8,493,349	8,433,270		(34,581)			6.419	5.924	MON	44,397	489,968	02/14/2025	08/15/2057	7,830,936	
06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA		1.A FE	12,171,368		9,998,154	9,262,493		(2,235,689)			1.028	7.683	MON	236,344	3,074,628	08/19/2024	08/15/2057	172,943	
06644W-BR-8	BANK5 2024-5YR11 BANK5 2024-5YR11 B	C	1.A	5,112,080	5,000,000	5,230,172	5,088,502		(21,689)			6.322	5.914	MON	26,342	320,493	11/04/2024	11/15/2057	5,027,429	
06644W-BW-7	BANK5 2024-5YR11 BANK5 2024-5YR11 C	C	1.C	9,468,784	9,406,874	9,551,567	9,457,615		(11,169)			6.322	6.276	MON	49,559	400,873	12/19/2025	11/15/2057	9,458,417	
06650C-AM-5	BANK5 Trust 2025-5YR13 BANK5 2025-5YR13 XA		1.A FE	2,248,905		1,845,379	1,893,450		(355,456)			1.062	7.541	MON	43,776	483,547	02/06/2025	01/15/2058	3,497	
07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A A2		3.A FE	1,166,672	1,451,418	1,421,748	1,298,012		21,507			4.296	10.293	MON	1,039	70,897	08/29/2016	10/25/2036	6,824	
07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2		2.A FE	322,364	436,364	423,085	355,395		1,408			4.371	15.209	MON	318	22,238	11/13/2012	08/25/2035	29,555	
07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2		2.C FE	4,489,119	4,679,500	4,659,055	4,479,817		(23,160)			4.446	6.697	MON	3,468	232,981	04/01/2022	11/25/2035	1,170,353	
07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2		2.C FE	1,574,155	1,647,384	1,590,985	1,577,636		893			4.431	6.052	MON	1,217	82,441	08/02/2024	01/25/2036	548,484	
07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A A2		3.B FE	524,048	546,999	528,427	523,789		181			4.386	5.639	MON	400	27,218	01/12/2024	04/25/2036	586	
07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2		2.A FE	312,545	434,090	426,851	344,966		11,273			4.266	17.960	MON	309	17,811	11/20/2012	07/25/2036	36,025	
07325B-AC-2	Bayview Commercial Asset Trust BAYC 2006-4A A2		4.A FE	3,038,342	3,165,955	3,052,431	3,039,028		686			4.251	5.344	MON	2,243	50,063	09/05/2025	12/25/2036	3,989	
07332V-BG-9	BBCMS MORTGAGE TRUST 2017-C1 BBCMS 2017-C1 C	C	3.B	18,397,587	18,584,000	17,099,757	18,530,316		17,794			4.441	4.570	MON	68,776	845,669	03/01/2017	02/15/2050	18,652,527	
07335C-AJ-3	Barclays Commercial Mortgage T BBCMS 2019-C4 C	C	3.A	1,051,750	1,400,000	1,166,756	1,175,778		50,186			3.469	8.740	MON	4,047	48,566	05/04/2023	08/15/2052	1,404,047	
07336W-BF-5	BBCMS Mortgage Trust 2024-C28 BBCMS 2024-C28 C		1.A	2,752,615	2,654,000	2,730,175	2,750,795		(1,821)			6.287	5.782	MON	13,905	27,810	10/20/2025	09/15/2057	2,667,905	
07336Y-AF-2	BBCMS Mortgage Trust 2024-5C31 BBCMS 2024-5C31 C	C	1.C	9,210,525	9,236,000	9,287,471	9,210,443		12			5.756	5.833	MON	44,302	493,251	02/14/2025	12/15/2057	9,284,289	
08160B-AK-0	Benchmark 2018-B5 Mortgage Tru BMARK 2018-B5 C		2.C	3,291,875	4,000,000	3,632,987	3,607,949		127,666			4.595	8.783	MON	15,317	186,409	04/20/2023	07/15/2051	1,474,325	
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO		1.D FE	169,726		94,992	111,522		(40,830)			0.430	28.735	MON	5,734	82,389	07/30/2024	02/15/2051	299	
08161C-AL-5	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 C	C	4.C	5,973,600	6,000,000	5,207,582	5,993,349		(1,400)			4.292	4.369	MON	21,460	261,591	02/09/2018	02/15/2051	6,024,220	
08161H-AK-6	Benchmark 2018-B4 Mortgage Tru BMARK 2018-B4 C	C	1.G	7,331,154	7,236,000	6,610,128	7,253,970		(11,072)			4.513	4.477	MON	27,215	355,377	06/28/2018	07/15/2051	7,263,080	
08161N-AK-3	Benchmark 2020-B16 Mortgage Tr BMARK 2020-B16 C	C	2.B	4,898,949	6,370,000	5,373,350	5,344,480		179,611			3.522	8.276	MON	18,695	202,333	12/19/2025	02/15/2053	6,046,662	
08161Q-AJ-9	Benchmark 2022-B37 Mortgage Tr BMARK 2022-B37 B	C	1.A	5,903,571	6,300,000	6,511,885	6,003,723		32,165			5.746	6.758	MON	30,167	367,251	10/25/2022	11/15/2055	6,333,090	
08162B-BG-6	Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11 XA	C	1.D FE	3,962,199		1,562,053	1,810,355		(588,666)			0.965	2.914	MON	50,076	630,491	09/27/2021	05/15/2052	12,703	
08162D-AJ-7	Benchmark 2019-B13 Mortgage Tr BMARK 2019-B13 C	C	2.B	1,148,438	1,500,000	1,351,292	1,270,553		48,729			3.839	8.684	MON	4,799	57,585	04/20/2023	08/15/2057	1,504,799	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
08162F-AJ-2	Benchmark 2019-B12 Mortgage Tr BMARK 2019-B12 C		1.E	4,119,982	4,000,000	3,301,359	4,044,436		(12,852)			3.873	3.527	MON	12,909	154,904	07/19/2019	08/15/2052	722,555	
08162F-AN-3	Benchmark 2019-B12 Mortgage Tr BMARK 2019-B12 D		3.A	7,999,870	8,541,000	6,393,448	8,276,706		63,675			3.000	3.894	MON	21,353	256,230	06/22/2021	08/15/2052	5,837,953	
08162U-BC-3	Benchmark 2018-B8 Mortgage Tru BMARK 2018-B8 C	C	2.C	18,988,652	19,000,000	17,538,917	18,999,494		(3,763)			4.837	4.891	MON	76,589	932,828	03/31/2022	01/15/2052	19,079,241	
08162X-AL-8	Benchmark 2020-B20 Mortgage Tr BMARK 2020-B20 D		2.A	5,256,875	6,000,000	3,818,969	5,581,247		77,869			2.000	3.596	MON	10,000	120,000	10/05/2021	10/15/2053	4,006,667	
08162X-AN-4	Benchmark 2020-B20 Mortgage Tr BMARK 2020-B20 E	C	3.B	1,478,391	1,800,000	1,095,193	1,618,014		33,226			2.000	4.362	MON	3,000	36,000	06/17/2021	10/15/2053	1,803,000	
08163B-AL-5	Benchmark 2020-B22 Mortgage Tr BMARK 2020-B22 D	C	2.C	4,046,170	4,750,000	3,625,835	4,361,667		68,044			2.000	3.796	MON	7,917	94,999	12/18/2020	01/15/2054	4,757,917	
08163B-AN-1	Benchmark 2020-B22 Mortgage Tr BMARK 2020-B22 E	C	4.A	3,063,809	3,688,000	2,554,769	3,327,436		62,557			2.000	4.171	MON	6,147	73,760	06/18/2021	01/15/2054	3,694,147	
08163B-BH-3	Benchmark 2020-B22 Mortgage Tr BMARK 2020-B22 C	C	1.F	3,328,712	3,329,000	2,681,556	3,327,285		(541)			2.690	2.737	MON	7,463	91,217	12/18/2020	01/15/2054	3,336,940	
08163C-AJ-8	Benchmark 2021-B24 Mortgage Tr BMARK 2021-B24 D	C	1.G	5,255,709	6,332,000	4,467,650	5,704,734		104,877			2.000	4.131	MON	10,553	126,640	03/04/2021	03/15/2054	6,342,553	
08163C-BJ-7	Benchmark 2021-B24 Mortgage Tr BMARK 2021-B24 C		1.E	2,999,986	3,000,000	2,345,234	2,998,076		(426)			3.293	3.299	MON	8,234	98,802	03/04/2021	03/15/2054	3,008,234	
08163D-AL-1	Benchmark 2021-B25 Mortgage Tr BMARK 2021-B25 C	C	1.E	4,499,870	4,500,000	3,248,896	4,497,539		(535)			3.201	3.208	MON	12,004	144,045	04/16/2021	04/15/2054	4,512,541	
08163D-AV-9	Benchmark 2021-B25 Mortgage Tr BMARK 2021-B25 D		2.B	3,422,504	4,125,000	2,615,155	3,712,584		67,926			2.000	4.124	MON	6,875	82,500	04/16/2021	04/15/2054	4,131,875	
08163D-AX-5	Benchmark 2021-B25 Mortgage Tr BMARK 2021-B25 E	C	3.C	5,647,875	7,000,000	4,336,596	6,200,984		130,381			2.000	4.447	MON	11,667	140,000	06/15/2021	04/15/2054	7,011,667	
08163E-AH-8	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 D	C	2.A	9,789,770	11,193,000	7,947,972	10,368,573		135,676			2.000	3.515	MON	18,655	223,860	07/30/2021	06/15/2054	11,211,655	
08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO		1.A FE	12,768,573		5,785,374	6,338,168		(1,383,013)			0.844	3.883	MON	129,409	1,718,187	05/14/2021	06/15/2054	42,697	
08163E-BL-8	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 E	C	3.B	5,742,614	7,176,500	4,832,504	6,322,145		136,632			2.000	4.514	MON	11,961	143,530	06/08/2021	06/15/2054	7,188,461	
08163G-AY-6	Benchmark 2021-B28 Mortgage Tr BMARK 2021-B28 C	C	1.C	3,630,859	5,000,000	4,129,884	3,857,190		156,468			2.592	7.695	MON	10,801	129,610	07/10/2024	08/15/2054	5,010,801	
08163H-AU-2	Benchmark 2021-B27 Mortgage Tr BMARK 2021-B27 D	C	1.G	11,850,692	13,553,000	9,504,002	12,519,940		165,262			2.000	3.526	MON	22,588	265,108	06/18/2021	07/15/2054	3,021,885	
08163J-AL-8	Benchmark 2021-B29 Mortgage Tr BMARK 2021-B29 C	C	1.E	7,499,985	7,500,000	6,052,928	7,486,330		904			2.752	2.782	MON	17,198	206,377	09/17/2021	09/15/2054	7,517,198	
08163J-AV-6	Benchmark 2021-B29 Mortgage Tr BMARK 2021-B29 D		2.C	3,061,211	3,577,000	2,746,029	3,251,149		49,834			2.000	3.791	MON	5,962	71,540	09/17/2021	09/15/2054	3,582,962	
08163J-AX-2	Benchmark 2021-B29 Mortgage Tr BMARK 2021-B29 E		3.C	2,383,556	3,000,000	2,021,909	2,604,870		58,227			2.000	4.629	MON	5,000	60,000	09/17/2021	09/15/2054	3,005,000	
08163L-AS-8	Benchmark 2020-B21 Mortgage Tr BMARK 2020-B21 B	C	1.A	1,706,111	2,096,000	1,830,648	1,763,351		55,308			2.458	6.236	MON	4,294	51,528	12/17/2024	12/17/2053	2,100,294	
08163M-AK-3	Benchmark 2021-B31 Mortgage Tr BMARK 2021-B31 C	C	2.A	9,699,406	9,700,000	7,798,520	9,695,222		(1,087)			3.195	3.202	MON	25,826	309,915	12/08/2021	12/15/2054	9,725,826	
08163M-AN-7	Benchmark 2021-B31 Mortgage Tr BMARK 2021-B31 XD		2.C FE	1,562,998		908,612	1,024,509		(151,686)			1.143	3.500	MON	15,240	190,409	12/08/2021	12/15/2054	17,515	
08163M-AW-7	Benchmark 2021-B31 Mortgage Tr BMARK 2021-B31 D		3.B	4,214,447	5,000,000	3,719,023	4,491,169		73,119			2.250	4.202	MON	9,375	112,500	12/08/2021	12/15/2054	3,509,375	
08163M-AY-3	Benchmark 2021-B31 Mortgage Tr BMARK 2021-B31 E		4.B	2,672,421	3,500,000	2,002,955	2,953,812		75,592			2.250	5.352	MON	6,563	78,750	12/08/2021	12/15/2054	3,506,563	
08163T-AF-9	Benchmark 2023-V2 Mortgage Tru BMARK 2023-V2 C	C	1.G	7,508,378	7,588,000	7,794,784	7,558,148		8,353			6.769	7.030	MON	42,806	481,308	02/14/2025	05/15/2055	7,633,306	
08163U-AG-4	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 B	C	1.C	18,773,497	18,210,000	18,756,378	18,675,497		(79,041)			5.977	5.196	MON	90,696	751,957	12/19/2025	09/15/2057	18,301,206	
08163U-AH-2	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 C	C	2.A	12,063,151	12,238,000	12,281,215	12,086,194		22,456			5.677	6.051	MON	57,900	538,898	04/01/2025	09/15/2057	12,295,900	
08163V-AG-2	Benchmark 2023-V3 Mortgage Tru BMARK 2023-V3 B	C	1.E	15,175,493	14,967,000	15,308,463	15,164,437		(6,365)			6.924	6.313	MON	86,356	413,137	12/19/2025	07/15/2056	15,053,356	
08163V-AH-0	Benchmark 2023-V3 Mortgage Tru BMARK 2023-V3 C	C	2.C	7,229,695	7,190,000	7,308,207	7,240,371		5,533			7.172	7.074	MON	42,975	159,262	12/04/2025	07/15/2056	7,234,163	
08163W-AB-1	Benchmark 2023-B40 Mortgage Tr BMARK 2023-B40 A2	CF	1.A	95,135,992	92,365,274	99,786,778	94,601,052		(534,940)			6.930	6.153	MON	533,425	6,401,098	12/11/2023	12/15/2056	5,844,115	
08164A-AN-2	Benchmark 2025-V13 Mortgage Tr BMARK 2025-V13 C	C	1.A	3,199,937	3,200,000	3,245,367	3,198,814		(1,123)			5.908	5.927	MON	15,755	157,547	02/07/2025	02/15/2058	3,215,608	
08164C-AH-1	Benchmark 2025-V15 Mortgage Tr BMARK 2025-V15 C		1.A	1,006,758	1,000,000	1,018,646	1,008,799		2,041			6.268	6.048	MON	5,223	31,338	06/03/2025	06/15/2058	1,005,223	
081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA		1.A FE	2,998,791		2,384,342	2,490,836		(508,610)			0.847	7.418	MON	57,047	758,949	12/18/2024	12/15/2057	15,872	
081915-AF-7	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 B	C	1.A	2,059,999	2,000,000	2,066,797	2,048,429		(11,874)			6.282	5.587	MON	10,470	125,638	12/17/2024	12/15/2057	2,010,064	
081919-AT-9	Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 B	C	1.D	8,234,608	8,000,000	8,340,455	8,172,825		(46,586)			6.466	5.795	MON	43,105	517,255	08/16/2024	08/15/2057	8,043,105	
081919-AU-6	Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 C	C	1.F	4,544,375	4,500,000	4,623,870	4,531,664		(10,317)			6.453	6.237	MON	24,200	290,399	10/09/2024	08/15/2057	4,525,166	
081926-AC-1	BMARK 2023-V4 BMARK 2023-V4 A3	CF	1.A	72,099,916	70,000,000	74,193,805	71,188,184		(461,464)			6.841	6.140	MON	399,055	4,788,658	11/09/2023	11/15/2056	2,013,451	
081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO		1.A FE	1,594,400		1,015,363	1,082,962		(299,808)			1.335	8.703	MON	31,616	402,373	03/15/2024	03/15/2057	20,225	
081935-BC-1	Benchmark 2025-B41 Mortgage Tr BMARK 2025-B41 C		1.G FE	2,774,687	2,674,000	2,752,599	2,773,727		(960)			6.136	5.670	MON	13,674	13,674	11/19/2025	07/15/2068	2,687,674	
088928-AA-4	BHMS Commercial Mortgage Trust BHMS 2025-ATLS A	RA	1.A FE	100,000,000	100,000,000	100,297,150	100,000,000					5.600	5.538	MON	264,450	2,025,630	08/01/2025	08/15/2042	100,494,817	
088928-AC-0	BHMS Commercial Mortgage Trust BHMS 2025-ATLS B		1.D FE	29,300,000	29,300,000	29,337,123	29,300,000					6.300	6.246	MON	87,169	663,016	08/01/2025	08/15/2042	29,462,643	
088928-AE-6	BHMS Commercial Mortgage Trust BHMS 2025-ATLS C		1.G FE	2,201,338	2,200,000	2,229,296	2,193,884		(7,454)			7.050	7.073	MON	7,324	48,776	09/24/2025	08/15/2042	10,944	
09660Q-AY-0	BMO 2024-5C3 Mortgage Trust BMO 2024-5C3 C	C	1.G	1,559,297	1,500,000	1,547,195	1,543,094		(13,405)			6.859	5.922	MON	8,574	104,317	10/09/2024	02/15/2057	1,508,562	
09660W-AZ-4	BMO 2024-5C7 Mortgage Trust BMO 2024-5C7 C	C	1.E	8,989,646	9,000,000	9,201,651	8,988,275		(1,776)			5.748	5.885	MON	43,107	486,934	02/14/2025	11/15/2057	9,045,102	
09661X-AD-0	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 XA		1.A FE	5,050,225		3,994,224	4,100,488		(922,905)			1.021	7.360	MON	96,591	1,255,444	12/05/2024	12/15/2057	30,823	
09661X-AG-3	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 B	C	1.A	5,173,357	5,000,000	5,202,594	5,154,483		(18,299)			6.091	5.208	MON	25,380	182,733	12/19/2025	12/15/2057	5,026,366	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
09661X-AH-1	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 C	C	1.A	5,475,080	5,500,000	5,518,834	5,477,348		2,283			5.744	5.860	MON	26,327	243,163	12/19/2025	12/15/2057	5,528,110	
09663V-AH-3	BMO 2025-5C12 Mortgage Trust BMO 2025-5C12 C		1.G FE	2,879,989	2,880,000	2,906,357	2,879,710		(279)			6.010	6.030	MON	14,424	28,847	09/19/2025	10/15/2058	2,894,424	
096933-AH-9	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 B	C	1.A	4,531,992	4,400,000	4,593,677	4,513,848		(18,144)			6.452	5.871	MON	23,657	216,876	03/18/2025	04/15/2058	4,423,536	
096933-AJ-5	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 C		1.A	12,457,874	12,375,000	12,572,670	12,450,549		(7,325)			6.256	6.101	MON	64,518	430,105	09/05/2025	04/15/2058	12,438,918	
12433C-AA-3	BX Commercial Mortgage Trust 2 BX 2024-AIRC A	CF	1.A	140,078,209	140,429,282	140,504,524	140,078,209					5.441	5.772	MON	360,837	8,476,693	07/23/2024	08/15/2041	150,658,400	
12433K-AA-5	BX Trust 2025-VLT6 BX 2025-VLT6 A	CF	1.A	314,112,750	314,900,000	311,715,826	314,112,750					5.193	5.507	MON	772,261	14,117,929	02/20/2025	03/15/2042	316,177,691	
12433K-AC-1	BX Trust 2025-VLT6 BX 2025-VLT6 B	C	1.A	43,890,000	44,000,000	43,583,091	43,882,457		(7,543)			5.643	5.833	MON	117,243	2,128,636	02/20/2025	03/15/2042	44,193,906	
125039-AK-3	CD 2017-CD6 Mortgage Trust CD 2017-CD6 C	C	2.A	5,129,112	5,963,000	5,659,006	5,593,381		171,218			4.269	7.920	MON	21,214	275,060	02/08/2023	11/13/2050	5,984,491	
12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA		1.A FE	3,949,094		1,626,908	1,809,147		(489,667)			1.382	4.066	MON	46,992	602,999	02/23/2021	08/15/2057	11,243	
12515G-AJ-6	CD 2017-CD3 Mortgage Trust CD 2017-CD3 XA		1.D FE	929,832		118,048	186,836		(183,694)			0.976	24.396	MON	16,883	220,538	09/29/2021	02/10/2050	4,385	
12515H-BD-6	CD 2017-CD5 Mortgage Trust CD 2017-CD5 C		1.G	13,985,947	13,570,000	13,188,992	13,623,676		(47,413)			4.119	3.831	MON	46,583	567,187	11/05/2020	08/15/2050	13,617,590	
12524A-AL-3	CEDR Commercial Mortgage Trust CEDR 2022-SNAI D		2.C FE	10,610,325	10,800,000	10,462,609	10,787,972		19,271			6.126	6.163	MON	31,241	726,844	02/22/2022	02/15/2039	10,869,378	
12524A-AN-9	CEDR Commercial Mortgage Trust CEDR 2022-SNAI E		3.C FE	31,614,752	32,000,000	30,558,726	31,971,254		44,930			6.769	6.794	MON	102,293	2,362,489	07/22/2022	02/15/2039	32,104,737	
12528Y-AL-7	Cantor Commercial Real Estate CF 2019-CF2 C	C	1.A	1,023,361	1,335,000	1,193,781	1,129,961		43,444			3.582	8.469	MON	3,985	49,012	05/04/2023	11/15/2052	1,338,711	
12529T-BB-8	Cantor Commercial Real Estate CF 2019-CF3 B	C	1.A	4,922,607	5,663,000	5,071,693	5,040,948		118,341			3.500	6.708	MON	16,518	165,180	02/06/2025	01/15/2053	5,679,518	
12593G-AK-8	COMM 2015-PC1 Mortgage Trust COMM 2015-PC1 C		1.C	4,588,112	4,704,168	4,567,395	4,601,583		13,471			4.414	6.728	MON	17,203	53,121	10/17/2025	07/10/2050	2,735,186	
12593Q-BJ-8	COMM 2015-CCRE26 Mortgage Trus COMM 2015-CR26 C		1.E	2,966,423	3,078,000	2,885,556	2,987,744		21,321			4.613	6.670	MON	11,832	47,155	08/05/2025	10/10/2048	3,089,755	
12595F-AL-6	CSAIL 2017-CX9 Commercial Mort CSAIL 2017-CX9 C	C	1.A	5,636,931	5,500,000	4,666,373	5,525,692		(18,266)			4.031	3.904	MON	18,478	225,050	12/12/2019	09/15/2050	4,150,936	
12597B-BA-6	CSAIL 2019-C17 Commercial Mort CSAIL 2019-C17 C		2.C	2,349,375	3,000,000	2,512,745	2,576,216		92,443			3.934	8.463	MON	9,835	118,017	05/16/2023	09/15/2052	3,009,867	
12597D-AK-1	CSAIL 2019-C18 Commercial Mort CSAIL 2019-C18 C		1.B	1,588,437	1,750,000	1,588,944	1,589,654		1,217			3.910	6.693	MON	5,701		12/19/2025	12/15/2052	1,755,939	
12597N-AY-9	CSAIL 2020-C19 Commercial Mort CSAIL 2020-C19 C		2.C	1,267,847	1,500,000	1,228,857	1,279,735		11,888			3.612	7.789	MON	4,515	13,696	09/22/2025	03/15/2053	1,504,714	
12624Q-AR-4	COMM 2012-CCRE4 Mortgage Trust COMM 2012-CR4 A3		1.A FM	506,825	494,469	457,941	486,588		(10,845)			2.853	6.803	MON	1,176		11/02/2012	10/15/2045	8,908,943	
12631D-BE-2	COMM 2014-CCRE17 Mortgage Trus COMM 2014-CR17 B		1.A	891,549	919,947	886,728	893,109		1,560			4.377	5.862	MON	3,356		11/13/2025	05/10/2047	72,140	
12636M-AG-3	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA		1.A FE	555,963		731	14,259		(134,366)			1.751	7.020	MON	11,274	147,384	10/01/2021	01/15/2049	3,814	
12636M-AL-2	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 C		1.A	3,824,115	3,750,000	3,644,293	3,745,359		(10,282)			4.904	4.732	MON	15,326	186,969	05/17/2016	01/15/2049	461,432	
12655T-BR-9	COMM 2019-GC44 Mortgage Trust COMM 2019-GC44 C		2.A	3,512,689	4,655,700	4,183,545	3,903,747		157,617			3.515	8.604	MON	13,636	165,724	05/01/2023	08/15/2057	4,670,035	
129890-AN-9	CALI Mortgage Trust 2019-101C CALI 2019-101C E		5.C	6,917,785	7,000,000	5,961,459	6,967,611		6,929			4.324	4.546	MON	25,226	306,915	03/07/2019	03/10/2039	72,924	
129890-AQ-2	CALI Mortgage Trust 2019-101C CALI 2019-101C F		6.	11,876,263	12,500,000	10,268,750	10,268,750	1,568,430	65,539			4.324	5.070	MON	45,046	548,062	03/07/2019	03/10/2039	130,221	
149837-AA-4	CBA Commercial Small Balance C CBAC 2006-1A A		5.A FE	360,006	636,533	497,784	246,520		(41,759)			4.346	27.418	MON	461	21,746	07/31/2024	06/25/2038	15	
17291C-AN-5	Citigroup Commercial Mortgage CGCMT 2016-C2 F		4.B	444,629	970,000	845,434	885,049		74,795			4.326	9.973	MON	3,505	43,064	08/11/2016	08/10/2049	973,502	
17291D-AH-6	Citigroup Commercial Mortgage CGCMT 2018-C5 C		1.A	1,514,447	1,500,000	1,468,802	1,504,675		(2,700)			4.825	4.719	MON	6,031	73,441	06/07/2018	06/10/2051	1,505,906	
17291E-AA-9	Citigroup Commercial Mortgage CGCMT 2016-P6 D		3.C	3,827,355	5,600,000	4,093,732	5,323,369		207,558			3.250	6.812	MON	15,167	182,000	12/06/2016	12/10/2049	5,615,167	
17291E-BA-8	Citigroup Commercial Mortgage CGCMT 2016-P6 C	C	1.E	15,278,616	16,000,000	15,256,066	15,839,003		145,685			4.188	5.263	MON	55,843	680,206	12/22/2023	12/10/2049	16,061,699	
17324K-AA-6	Citigroup Commercial Mortgage CGCMT 2015-GC35 E		6.	3,301,159	5,280,000	2,638,495	2,502,688		(749,244)			4.413	(16.135)	MON	19,451		11/24/2015	11/10/2048	29,364	
17324K-AC-2	Citigroup Commercial Mortgage CGCMT 2015-GC35 F		6.	536,944	2,011,000	342,674	89,465		(447,480)			4.413	(91.607)	MON	7,408		11/24/2015	11/10/2048	27,756	
17324K-AU-2	Citigroup Commercial Mortgage CGCMT 2015-GC35 D		6.	18,672,215	25,000,000	16,748,875	16,748,875	(2,990,113)	1,066,773			3.236	3.864	MON	67,417	429,698	03/17/2025	11/10/2048	9,996,482	
17325H-AA-2	Citigroup Commercial Mortgage CGCMT 2017-P7 D		5.B	6,358,766	8,000,000	6,732,032	7,702,329		187,826			3.250	5.417	MON	21,667	260,000	03/31/2017	04/14/2050	8,021,667	
17325H-BT-0	Citigroup Commercial Mortgage CGCMT 2017-P7 C	C	2.C	6,763,847	8,000,000	7,288,921	7,191,367		427,520			4.399	12.998	MON	29,324	268,237	03/17/2025	04/14/2050	5,797,320	
17326C-BD-5	CGMS Commercial Mortgage Trust CGCMT 2017-B1 C	C	1.E	5,389,402	6,330,000	6,135,289	5,928,009		216,148			4.102	8.383	MON	21,637	263,539	04/26/2023	08/15/2050	6,353,001	
17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA		1.A FE	8,646,900		3,864,804	4,281,264		(1,147,954)			0.597	2.571	MON	98,640	1,243,046	09/27/2021	11/10/2052	16,731	
20682A-AJ-9	CONE Trust 2024-DFW1 CONE 2024-DFW1 C	C	1.A	40,897,500	41,000,000	40,648,101	40,900,418		35,046			6.440	6.532	MON	124,692	2,890,146	07/11/2024	08/15/2041	41,218,652	
228925-AA-1	CRSO Trust A	CF	1.A	156,784,966	147,547,000	155,566,858	153,895,824		(2,270,884)			6.891	5.216	MON	593,102	10,116,535	02/05/2025	07/10/2040	16,829,274	
22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA		1.A FE	2,094,225		1,236,244	1,290,428		(393,664)			0.987	9.890	MON	42,569	517,636	01/06/2025	03/15/2052	7,309	
22945D-AS-2	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 B	C	1.F	1,373,906	1,500,000	1,436,822	1,410,256		25,019			4.476	6.642	MON	5,595	67,136	07/09/2024	03/15/2052	1,505,595	
22945D-AU-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 C	C	3.A	1,676,602	1,967,500	1,878,987	1,793,310		46,357			4.993	8.364	MON	8,187	99,625	04/20/2023	03/15/2052	1,975,727	
23312J-AK-9	DBJPM 2017-C6 Mortgage Trust DBJPM 2017-C6 C	C	1.C	8,857,827	8,500,000	8,142,673	8,568,399		(51,430)			4.174	3.552	MON	29,566	354,790	02/25/2021	06/10/2050	8,529,566	
23312L-AU-2	DBJPM 16-C1 Mortgage Trust DBJPM 2016-C1 B		1.C	1,377,520	1,557,000	1,478,499	1,531,826		60,265			4.195	5.272	MON	5,443	65,316	06/08/2023	05/10/2049	195,618	
238021-AA-7	DATA 2023-CNTR Mortgage Trust DATA 2023-CNTR A	CF	1.A	20,166,406	20,000,000	20,527,206	20,148,787		(17,619)			5.728	5.732	MON	95,468	970,591	01/31/2025	08/12/2043	20,098,650	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
238021-AE-9	DATA 2023-ONTR Mortgage Trust DATA 2023-ONTR B	C	1.A	21,853,616	23,100,000	22,931,839	22,082,076		95,895			5.728	6.601	MON	110,265	1,341,563	06/30/2023	08/12/2043	3,919	
238021-AG-4	DATA 2023-ONTR Mortgage Trust DATA 2023-ONTR C	C	1.A	28,678,579	31,900,000	31,041,810	29,253,006		244,983			5.728	7.297	MON	152,271	1,852,635	06/30/2023	08/12/2043	31	
24023A-AA-8	DC Commercial Mortgage Trust 2 DC 2023-DC A	CF	1.A	37,696,417	35,852,000	37,132,806	37,130,284		(438,640)			6.314	4.926	MON	188,650	2,263,803	09/12/2024	09/12/2040	36,040,650	
26860F-AA-8	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY A	CF	1.A FE	117,092,549	117,092,549	118,298,567	117,092,549					6.500	6.387	MON	359,416	8,325,636	08/21/2024	09/15/2041	140,750,096	
26860F-AB-6	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY B	C	1.D FE	29,241,726	29,241,726	29,538,593	29,241,726					7.250	7.279	MON	100,114	2,302,375	08/21/2024	09/15/2041	33,096,133	
30334R-AA-2	FS Commercial Mortgage Trust 2 FS 2023-4SZN A	CF	1.A	10,013,895	9,680,000	10,090,931	9,857,491		(91,835)			7.066	6.041	MON	57,001	684,014	06/03/2024	11/10/2039	9,737,001	
30338W-AA-7	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 AS	C	1.A FE	23,740,500	23,800,000	23,857,801	23,740,500					5.825	6.047	MON	50,064	1,532,055	10/03/2024	10/19/2039	4,041,583	
30338W-AC-3	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 B	C	1.D FE	19,405,365	19,454,000	19,512,393	19,383,418		6,621			6.026	6.121	MON	42,336	1,292,010	10/03/2024	10/19/2039	750,303	
30338W-AL-3	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 A	C	1.A FE	155,501,273	155,891,000	155,745,975	155,501,273					5.362	5.630	MON	301,830	9,302,450	10/03/2024	10/19/2039	13,254,247	
30340K-AC-5	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 AS	C	1.A FE	39,900,000	40,000,000	39,545,840	39,903,341		3,341			5.324	5.369	MON	76,903	1,964,548	01/31/2025	08/19/2042	40,191,773	
30340K-AE-1	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 B	C	1.D FE	21,546,000	21,600,000	21,338,344	21,545,752		(248)			5.578	5.627	MON	43,507	1,107,002	01/31/2025	08/19/2042	21,709,207	
30340K-AG-6	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 C	C	1.G FE	13,466,250	13,500,000	13,333,513	13,467,278		1,028			5.877	5.930	MON	28,653	725,915	01/31/2025	08/19/2042	974,621	
30340K-AJ-0	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 D	C	2.B FE	9,378,198	9,450,000	9,313,671	9,380,904		2,706			6.427	6.625	MON	21,931	378,090	09/24/2025	08/19/2042	9,505,429	
34706C-AE-9	FORT CRE 2022-FL3 Issuer LLC FORT 2022-FL3 B		1.D FE	20,826,496	21,000,000	20,986,604	20,978,140		19,098			6.668	6.590	MON	38,895	1,507,956	07/21/2022	02/23/2039	17,114,870	
34706C-AG-4	Fortress CBO Investments I Ltd FORT 2022-FL3 C		1.G FE	12,239,401	12,500,000	12,401,046	12,450,419		33,998			7.168	7.332	MON	24,888	960,959	12/20/2022	02/23/2039	5,982,962	
362414-AC-8	GWT 2024-WLF2 GWT 2024-WLF2 B	C	1.A	72,337,352	72,500,000	72,469,862	72,409,217		54,722			5.891	5.959	MON	201,675	4,704,538	12/19/2024	05/15/2041	72,871,929	
362414-AE-4	GWT 2024-WLF2 GWT 2024-WLF2 C	C	1.A	55,963,209	56,100,000	56,076,169	56,023,762		47,387			6.190	6.275	MON	163,991	3,812,334	01/06/2025	05/15/2041	10,501,667	
362414-AG-9	GWT 2024-WLF2 GWT 2024-WLF2 D	C	1.A	60,847,500	61,000,000	61,140,794	60,916,860		51,469			6.690	6.789	MON	192,697	4,454,110	04/26/2024	05/15/2041	61,386,539	
36251P-AL-8	GS Mortgage Securities Trust 2 GSMS 2016-GS3 C		1.B	4,353,150	4,602,000	4,504,965	4,446,098		92,948			3.966	9.028	MON	15,209	81,585	09/30/2025	10/10/2049	4,617,425	
36251X-AY-3	GS Mortgage Securities Trust 2 GSMS 2016-GS4 C	C	2.C	10,691,130	11,128,000	10,439,325	11,034,926		91,757			3.908	4.884	MON	36,243	442,995	02/11/2022	11/10/2049	11,167,849	
36252H-AK-7	GS Mortgage Securities Trust 2 GSMS 2017-GS5 C		4.C	11,242,269	11,000,000	7,586,052	11,028,140		(26,113)			4.299	4.158	MON	39,408	472,890	06/08/2018	03/10/2050	11,039,408	
36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA		1.A FE	4,641,576		1,915,983	2,257,551		(737,827)			1.005	2.695	MON	64,269	813,461	09/27/2021	02/10/2052	13,261	
36252S-BB-2	GS Mortgage Securities Trust 2 GSMS 2019-GC38 C	C	1.D	930,220	1,000,000	955,149	949,281		13,819			4.761	6.604	MON	3,968	47,610	08/08/2024	02/10/2052	1,003,968	
36253G-AK-8	GS Mortgage Securities Trust 2 GSMS 2014-GC24 B		1.A	2,795,119	2,923,000	2,811,990	2,738,202		(56,917)			4.497	16.065	MON	10,792	54,429	07/29/2025	09/10/2047	2,934,043	
36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA		1.A FE	4,540,760		749,259	1,025,451		(889,254)			0.994	2.719	MON	72,577	930,978	09/29/2021	05/10/2050	8,057	
36254C-BA-7	GS Mortgage Securities Trust 2 GSMS 2017-GS7 B		1.E	17,188,390	16,689,000	15,687,001	16,762,329		(58,107)			3.884	3.541	MON	54,017	648,201	08/11/2017	08/10/2050	16,743,017	
36254C-BB-5	GS Mortgage Securities Trust 2 GSMS 2017-GS7 C	C	2.B	38,609,425	37,378,000	34,126,073	37,583,297		(149,634)			4.236	3.845	MON	131,944	1,583,332	02/25/2021	08/10/2050	37,509,944	
36257H-AA-4	GS Mortgage Securities Trust 2 GSMS 2019-GC40 D		2.C	6,058,594	6,500,000	4,941,605	6,285,367		52,841			3.000	3.779	MON	16,250	195,000	05/14/2021	07/10/2052	6,516,250	
36257H-BV-7	GS Mortgage Securities Trust 2 GSMS 2019-GC40 C		1.F	865,436	1,000,000	851,958	923,180		18,395			3.946	6.072	MON	3,288	39,460	08/10/2022	07/10/2052	1,003,288	
36258R-BF-9	GS Mortgage Securities Trust 2 GSMS 2020-GC47 B	C	1.A	1,643,440	1,930,000	1,819,900	1,719,067		41,099			3.451	6.481	MON	5,551	67,548	02/07/2024	05/12/2053	1,935,406	
36258R-BG-7	GS Mortgage Securities Trust 2 GSMS 2020-GC47 C		1.E	2,436,727	2,750,000	2,452,833	2,455,777		19,050			3.451	6.414	MON	7,909	23,991	09/05/2025	05/12/2053	2,757,831	
36258Y-BN-7	GS Mortgage Securities Trust 2 GSMS 2020-GC45 C		1.E	506,959	665,000	590,769	559,357		21,153			3.492	8.284	MON	1,935	23,569	05/03/2023	02/13/2053	666,958	
36261P-AY-8	GS Mortgage Securities Trust 2 GSMS 2019-GSA1 B	C	1.E	1,820,198	2,227,500	2,106,171	1,960,363		59,132			3.511	7.222	MON	6,517	78,210	06/29/2023	11/10/2052	2,234,017	
36264Y-AL-4	GS Mortgage Securities Corp Tr GSMS 2021-ROSS E		1.A	62,687,000	62,687,000	41,552,498	66,368,869		3,651,183			7.215	6.690	MON	213,568	42,248	05/14/2021	05/15/2026	1,139,759	
36269J-AA-6	GS Mortgage Securities Corp II GSMS 2024-70P A	CF	1.A FE	54,068,216	54,260,000	54,899,915	54,130,596		21,180			5.487	5.478	MON	240,110	2,921,338	02/21/2024	03/10/2041	54,484,102	
43300L-AN-0	Hilton USA Trust 2016-HHV HILT 2016-HHV E		1.D	28,267,225	35,000,000	34,531,165	34,183,040		796,830			4.194	6.863	MON	122,310	1,488,110	11/22/2016	11/05/2038	133,069	
45339N-AA-4	INCREF 2025-FL1 LLC INCREF 2025-FL1 A	C	1.A FE	179,549,982	180,000,000	180,441,558	179,119,977		(430,005)			5.459	5.621	MON	354,862	6,720,730	04/29/2025	10/19/2042	40,087,182	
45339N-AC-0	INCREF 2025-FL1 LLC INCREF 2025-FL1 AS	C	1.A FE	65,997,566	66,163,000	66,337,426	65,840,848		(156,718)			5.869	6.005	MON	140,216	2,640,344	04/29/2025	10/19/2042	17,379,245	
45339N-AE-6	INCREF 2025-FL1 LLC INCREF 2025-FL1 B	C	1.D FE	46,587,231	46,704,000	46,724,596	47,249,550		662,319			6.320	5.988	MON	106,583	1,996,016	04/29/2025	10/19/2042	18,315,488	
45339N-AG-1	INCREF 2025-FL1 LLC INCREF 2025-FL1 C	C	1.G FE	64,207,067	64,368,000	64,397,204	64,056,238		(150,829)			6.820	6.973	MON	158,524	2,953,124	04/29/2025	10/19/2042	40,733,901	
46590K-AH-7	JP Morgan Chase Commercial Mor JPMCC 2015-JP1 B		1.A	2,887,500	3,000,000	2,782,080	2,895,734		8,234			4.622	6.123	MON	11,554	34,663	09/24/2025	01/15/2049	3,011,554	
46590M-AC-4	JP Morgan Chase Commercial Mor JPMCC 2016-JP2 D		5.B	1,525,966	2,000,000	1,021,306	1,934,416		40,462			3.790	5.153	MON	6,317	69,773	07/08/2016	08/15/2049	2,005,693	
46590M-AX-8	JP Morgan Chase Commercial Mor JPMCC 2016-JP2 C		2.C	5,803,518	6,000,000	5,682,332	5,971,177		19,689			3.790	4.086	MON	18,950	228,309	07/08/2016	08/15/2049	6,017,079	
46590R-AL-3	JP Morgan Chase Commercial Mor JPMCC 2016-JP3 C		3.B	6,826,262	7,022,000	5,911,424	6,991,495		23,372			3.411	3.749	MON	19,957	239,457	09/22/2016	08/15/2049	7,041,208	
46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA		1.D FE	2,618,865		347,145	530,243		(501,886)			0.893	15.972	MON	46,526	607,218	09/29/2021	03/15/2050	5,826	
46591A-BG-9	JPMDB Commercial Mortgage Secu JPMDB 2018-C8 C	C	1.E	5,718,306	6,668,000	6,124,643	6,129,826		192,945			4.755	8.673	MON	26,424	321,545	03/20/2024	06/15/2051	6,695,639	
46598J-AA-6	JP Morgan Chase Commercial Mor JPMCC 2023-CCDC A	CF	1.A FE	105,032,599	106,000,000	111,758,545	105,395,312		153,567			7.235	7.541	MON	639,133	7,668,124	02/20/2024	10/05/2040	106,639,133	
46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C		1.A	88,101	87,699	84,005	87,699					4.104	3.977	MON	300	2,412	02/28/2023	12/15/2047	31	
46642N-BJ-4	JPMBB Commercial Mortgage Secu JPMBB 2014-C22 B		1.A	3,146,000	3,200,000	3,119,968	3,151,157		5,157			4.513	5.216	MON	12,035	36,703	09/16/2025	09/15/2047	2,039	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA		5.B FE	147,978		1,188			(436)			0.705	0.000	MON	2,592	37,387	10/01/2021	02/15/2048	9,490	
46644R-BE-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C29 B		1.A	407,259	411,698	409,703	407,720		461			4.118	4.974	MON	1,413	2,826	09/30/2025	05/15/2048	341,623	
46645L-BE-6	JPMBB Commercial Mortgage Secu JPMBB 2016-C1 B		1.A	4,429,688	4,500,000	4,285,953	4,438,053		8,366			4.706	5.503	MON	17,647	53,419	09/11/2025	03/17/2049	4,125,817	
46646R-AB-9	JPMDB Commercial Mortgage Secu JPMDB 2016-C4 D		5.C	5,996,092	7,000,000	4,330,600	6,724,304		200,964			3.018	6.070	MON	17,606	215,863	03/31/2022	12/15/2049	1,208,567	
46646R-AQ-6	JPMDB Commercial Mortgage Secu JPMDB 2016-C4 C		3.B	21,081,370	23,839,000	22,746,390	23,370,965		470,287			3.018	5.134	MON	59,958	735,144	10/12/2022	12/15/2049	23,144,017	
46648K-BA-3	JPMDB Commercial Mortgage Secu JPMDB 2017-C7 C		2.C	1,405,289	1,700,000	1,434,087	1,563,185		63,515			4.173	7.474	MON	5,911	71,960	05/16/2023	10/15/2050	1,706,375	
46676A-AA-1	JW Trust 2024-BERY JW 2024-BERY A	CF	1.A	54,862,500	55,000,000	55,013,574	54,862,500					5.343	5.558	MON	138,773	3,265,168	10/28/2024	11/15/2039	55,251,367	
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010-SILL A		1.G FE	14,051,264	13,885,540	14,558,972	14,016,559		(2,728)			6.730	6.729	MON	54,512	934,497	05/26/2010	06/10/2055	83,976	
48128Y-BC-4	JPMCC Commercial Mortgage Secu JPMCC 2019-COR4 C		2.B	6,875,961	7,707,562	7,319,983	7,192,434		141,935			4.942	7.447	MON	31,739	380,869	06/08/2023	03/10/2052	7,739,301	
494925-AA-8	KIND Commercial Mortgage Trust KIND 2024-1 A	C	1.A	40,895,983	41,000,000	41,047,458	40,895,983					5.640	5.964	MON	109,199	2,557,492	07/24/2024	08/15/2041	41,183,479	
494925-AB-6	KIND Commercial Mortgage Trust KIND 2024-1 B	C	1.A	13,565,909	13,600,000	13,606,705	13,569,282		10,918			6.140	6.213	MON	39,433	917,284	07/24/2024	08/15/2041	425,344	
494925-AC-4	KIND Commercial Mortgage Trust KIND 2024-1 C	C	1.A	2,493,697	2,500,000	2,501,149	2,494,376		2,054			6.589	6.675	MON	7,779	179,999	07/24/2024	08/15/2041	78,217	
494925-AD-2	KIND Commercial Mortgage Trust KIND 2024-1 D	C	1.A	6,009,800	6,000,000	6,002,556	6,005,300		(4,148)			7.188	7.162	MON	20,366	468,437	12/04/2024	08/15/2041	6,040,596	
50245X-AA-5	Fashion Show Mall LLC LV 2024-SHOW A	CF	1.A	154,999,954	155,000,000	156,295,103	154,944,720		(38,983)			5.274	5.199	MON	659,299	8,021,471	09/27/2024	10/10/2041	155,659,299	
538912-AG-1	LoanCore 2025-CRE9 Issuer LLC LNCR 2025-CRE9 C		1.G FE	13,015,000	13,015,000	13,004,942	13,015,000					5.950	5.930	MON	36,569	109,209	10/20/2025	08/18/2042	13,077,186	
538912-AJ-5	LoanCore 2025-CRE9 Issuer LLC LNCR 2025-CRE9 D		2.B FE	342,000	342,000	341,740	342,000					6.400	6.404	MON	1,034	3,079	10/20/2025	08/18/2042	8,388	
53947F-AC-5	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 AS	C	1.A FE	31,421,250	31,500,000	31,354,577	31,421,250					5.327	5.496	MON	69,911	1,567,858	01/24/2025	08/17/2042	1,117,284	
53947F-AE-1	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 B	C	1.D FE	16,703,125	16,750,000	16,665,218	16,707,761		4,636			5.577	5.632	MON	38,922	869,457	03/12/2025	08/17/2042	16,445,313	
53947F-AG-6	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 C	C	1.G FE	12,568,500	12,600,000	12,518,058	12,571,267		2,767			5.877	5.929	MON	30,855	686,299	01/24/2025	08/17/2042	1,368,527	
53947F-AJ-0	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 D	C	2.B FE	3,591,000	3,600,000	3,577,132	3,591,463		463			6.477	6.548	MON	9,715	214,496	01/24/2025	08/17/2042	3,621,482	
54042W-AA-4	LOEWS Commercial Mortgage Trus LOEWS 2024-MIA A	CF	1.A	107,716,500	106,650,000	108,089,882	107,588,993		(92,133)			5.549	5.360	MON	477,274	5,806,832	08/13/2024	09/10/2039	107,127,274	
55285A-AG-2	MF1 2022-FL9 LLC MF1 2022-FL9 C		1.G FE	4,521,408	4,500,000	4,542,764	4,514,245		(6,296)			7.436	7.359	MON	13,942	363,012	12/19/2024	06/19/2037	4,534,507	
55285B-AA-3	MF1 2022-FL10 LLC MF1 2022-FL10 A		1.A FE	9,720,904	9,769,753	9,763,124	9,769,753					6.371	4.391	MON	25,933	682,626	07/26/2022	09/17/2037	17,423,429	
55285H-AA-0	MF1 2022-B1 LLC MF1 2022-B1 A	M	1.A FE	878,167,151	880,276,500	882,796,820	879,633,424		310,766			5.756	5.792	MON	2,111,064	54,749,052	09/25/2025	11/17/2037	21,682,942	
55285H-AE-2	MF1 2022-B1 LLC MF1 2022-B1 B	C	1.D FE	32,442,964	32,526,250	32,262,735	32,490,419		18,431			6.436	6.507	MON	87,220	2,296,040	06/22/2023	11/19/2037	3,705,502	
55285H-AG-7	MF1 2022-B1 LLC MF1 2022-B1 C	C	1.G FE	51,657,850	51,859,375	51,430,228	51,767,759		44,469			6.986	7.104	MON	150,946	3,947,118	06/02/2023	11/19/2037	1,135,403	
55285H-AJ-1	MF1 2022-B1 LLC MF1 2022-B1 D	C	2.B FE	26,437,601	26,526,500	26,599,331	26,485,616		19,447			7.736	7.847	MON	85,500	2,222,149	06/02/2023	11/19/2037	1,954,486	
55285H-AL-6	MF1 2022-B1 LLC MF1 2022-B1 E	C	2.C FE	35,295,397	35,753,750	34,172,469	35,386,920		134,879			8.486	8.982	MON	126,414	3,267,004	06/02/2023	11/19/2037	383,982	
55285H-AN-2	MF1 2022-B1 LLC MF1 2022-B1 F	C	2.C FE	42,464,797	42,455,000	40,156,788	42,475,405		4,190			9.236	9.323	MON	163,375	4,202,167	09/25/2024	11/19/2037	32,790,531	
55287E-AA-5	MF1 2024-FL16 MF1 2024-FL16 A	C	1.A FE	48,189,225	48,310,000	48,395,079	48,189,225					5.275	5.508	MON	99,111	2,842,534	10/18/2024	11/18/2039	11,491,721	
55287E-AC-1	MF1 2024-FL16 MF1 2024-FL16 AS	C	1.A FE	55,988,179	56,128,500	56,198,919	55,988,179					5.676	5.890	MON	123,905	3,530,772	10/18/2024	11/18/2039	56,388,747	
55287E-AE-7	MF1 2024-FL16 MF1 2024-FL16 B	C	1.D FE	20,738,025	20,790,000	20,801,699	20,730,247		4,809			5.876	5.953	MON	47,511	1,349,956	10/18/2024	11/18/2039	20,889,860	
55287E-AG-2	MF1 2024-FL16 MF1 2024-FL16 C	C	1.G FE	28,977,375	29,050,000	29,046,101	28,966,286		6,260			6.276	6.359	MON	70,907	2,004,115	10/18/2024	11/18/2039	17,064,278	
55287E-AJ-6	MF1 2024-FL16 MF1 2024-FL16 D	C	2.B FE	21,097,125	21,150,000	21,036,033	21,089,459		4,352			7.324	7.439	MON	60,244	1,683,837	10/18/2024	11/18/2039	21,281,427	
55287H-AC-4	MF1 2025-FL17 LLC MF1 2025-FL17 AS	C	1.A FE	65,618,044	65,782,500	65,636,765	65,618,044					5.306	5.457	MON	135,751	3,349,071	01/24/2025	02/18/2040	66,101,294	
55287H-AE-0	MF1 2025-FL17 LLC MF1 2025-FL17 B	C	1.D FE	15,710,625	15,750,000	15,690,517	15,712,497		1,872			5.526	5.576	MON	33,850	832,171	01/24/2025	02/18/2040	15,829,718	
55287H-AG-5	MF1 2025-FL17 LLC MF1 2025-FL17 C	C	1.G FE	20,200,373	20,251,000	20,182,529	20,201,463		1,090			5.826	5.884	MON	45,886	1,123,146	01/24/2025	02/18/2040	20,359,585	
55287H-AJ-9	MF1 2025-FL17 LLC MF1 2025-FL17 D	C	2.B FE	7,300,703	7,319,000	7,263,505	7,301,163		461			6.475	6.550	MON	18,431	447,484	01/24/2025	02/18/2040	3,217,613	
55416A-AC-3	MF1 2024-FL14 LLC MF1 2024-FL14 AS 7.82659% 19 M	C	1.A FE	44,106,622	44,203,000	44,312,270	44,106,622					5.971	6.374	MON	95,311	2,914,158	05/20/2024	03/19/2039	44,490,000	
55416A-AE-9	MF1 2024-FL14 LLC MF1 2024-FL14 B	C	1.D FE	24,937,500	25,000,000	25,040,060	24,946,060		4,575			6.420	6.506	MON	57,959	1,761,974	01/30/2024	03/19/2039	5,083,569	
55416A-AG-4	MF1 2024-FL14 LLC MF1 2024-FL14 C	C	1.G FE	4,987,500	5,000,000	5,005,221	4,989,268		949			7.020	7.119	MON	12,675	382,812	01/30/2024	03/19/2039	5,030,583	
58003M-AA-4	MF1 2024-FL15 MF1 2024-FL15 A	C	1.A FE	43,890,000	44,000,000	44,110,057	43,884,833		25,824			5.422	5.512	MON	92,784	2,654,515	06/28/2024	08/18/2041	2,026,769	
58003M-AC-0	MF1 2024-FL15 MF1 2024-FL15 AS	C	1.A FE	21,446,250	21,500,000	21,524,452	21,434,048		8,689			5.774	5.864	MON	48,281	1,373,824	06/28/2024	08/18/2041	15,588,772	
58003M-AE-6	MF1 2024-FL15 MF1 2024-FL15 B	C	1.D FE	33,915,000	34,000,000	34,017,857	33,894,713		12,696			6.225	6.324	MON	82,315	2,328,028	06/28/2024	08/18/2041	26,890,746	
58003M-AG-1	MF1 2024-FL15 MF1 2024-FL15 C	C	1.G FE	9,177,000	9,200,000	9,204,525	9,170,750		2,665			6.674	6.781	MON	23,880	671,822	06/28/2024	08/18/2041	7,390,092	
592918-AA-4	MF1 2025-B2 LLC MF1 2025-B2 A		1.A FE	218,271,953	218,819,000	220,656,467	218,271,953					5.362	5.576	MON	456,326	8,574,715	04/11/2025	05/18/2040	41,322,696	
592918-AC-0	MF1 2025-B2 LLC MF1 2025-B2 AS	M	1.A FE	90,000,000	90,000,000	91,180,395	90,000,000					5.754	5.853	MON	201,406	3,762,950	04/11/2025	05/18/2040	61,374,037	
592918-AE-6	MF1 2025-B2 LLC MF1 2025-B2 B	C	1.D FE	57,647,000	57,647,000	58,493,477	57,647,000					6.054	6.050	MON	135,731	2,526,028	04/11/2025	05/18/2040	41,983,352	
592918-AG-1	MF1 2025-B2 LLC MF1 2025-B2 C	C	1.G FE	39,961,000	39,961,000	40,550,760	39,961,000					6.354	6.358	MON	98,751	1,831,302	04/11/2025	05/18/2040	37,378,302	
592918-AJ-5	MF1 2025-B2 LLC MF1 2025-B2 D	C	2.B FE	17,486,000	17,486,000	17,742,824	17,486,000					7.104	7.129	MON	48,311	889,133	04/11/2025	05/18/2040	3,678,985	
592918-AL-0	MF1 2025-B2 LLC MF1 2025-B2 E		2.C FE	6,372,000	6,372,000	6,417,241	6,372,000					7.954	8.005	MON	19,711	360,269	04/11/2025	05/18/2040	6,412,087	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
59319C-AG-0	MF1 2025-FL20 LLC MF1 2025-FL20 C	C	1.G FE	19,950,000	19,950,000	19,984,424	19,950,000					5.884	5.876	MON	45,654	388,303	08/15/2025	02/18/2043	2,973,537	
59319C-AJ-4	MF1 2025-FL20 LLC MF1 2025-FL20 D		2.B FE	13,500,000	13,500,000	13,506,654	13,500,000					6.334	6.337	MON	33,256	281,662	08/15/2025	02/18/2043	13,574,394	
59319C-AL-9	MF1 2025-FL20 LLC MF1 2025-FL20 E		2.C FE	378,000	378,000	378,778	378,000					7.084	7.108	MON	1,041	8,769	08/15/2025	02/18/2043	380,327	
61690Q-AS-8	Morgan Stanley Bank of America MSBAM 2015-C23 D		1.F	1,555,085	1,586,822	1,539,772	1,562,705		7,620			4.204	5.466	MON	5,559	27,975	07/29/2025	07/15/2050	1,662,847	
61690V-BC-1	Morgan Stanley Bank of America MSBAM 2015-C26 B		1.A	847,991	860,359	859,672	860,359		12,368			4.090	4.009	MON	2,932	11,730	07/31/2025	10/15/2048	973,306	
61691N-AJ-4	Morgan Stanley Capital I 2017- MSC 2017-HR2 B		1.A	2,385,156	2,500,000	2,442,599	2,421,392		35,102			4.061	5.745	MON	8,460	101,525	12/18/2024	12/15/2050	2,508,460	
61691R-AJ-5	Morgan Stanley Capital I Trust MSC 2018-H4 B	C	1.F	1,972,987	2,000,000	1,986,814	1,968,135		8,233			4.923	5.490	MON	8,205	98,453	08/08/2024	12/15/2051	2,008,205	
61691R-AK-2	Morgan Stanley Capital I Trust MSC 2018-H4 C	C	2.C	2,933,075	3,000,000	2,859,088	2,970,979		7,229			5.047	5.473	MON	12,618	153,547	01/01/2019	12/15/2051	3,012,815	
61691Y-BB-6	Morgan Stanley Capital I Trust MSC 2021-L5 C	C	1.D	4,125,000	4,800,000	4,197,278	4,202,532		77,532			3.156	5.906	MON	12,624	126,240	02/26/2025	05/15/2054	3,119,108	
61692C-AA-6	Morgan Stanley Capital I Trust MSC 2021-L6 XD		3.B FE	2,618,481		1,320,837	1,542,377		(275,225)			0.931	2.262	MON	24,935	320,270	07/01/2021	06/15/2054	27,068	
61692C-AG-3	Morgan Stanley Capital I Trust MSC 2021-L6 D		3.A	1,610,459	1,836,000	1,356,327	1,697,560		21,610			2.500	4.034	MON	3,825	45,900	06/30/2021	06/15/2054	1,839,825	
61692C-AJ-7	Morgan Stanley Capital I Trust MSC 2021-L6 E		4.A	1,137,243	1,376,600	954,811	1,228,222		22,716			2.500	4.740	MON	2,868	34,415	06/30/2021	06/15/2054	1,379,468	
61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA		1.A FE	7,128,820		2,938,263	3,472,343		(876,927)			1.141	0.833	MON	76,420	972,815	07/01/2021	06/15/2054	9,047	
61692C-BX-5	Morgan Stanley Capital I Trust MSC 2021-L6 C	C	1.G	1,829,953	2,600,000	2,227,614	2,012,932		77,697			3.431	8.683	MON	7,435	90,922	06/26/2023	06/15/2054	2,607,496	
61765L-AY-6	Morgan Stanley Bank of America MSBAM 2015-C24 C		1.A	379,095	389,815	387,382	381,881		2,786			3.939	5.048	MON	1,280	12,341	03/27/2025	05/15/2048	661,346	
61765T-AM-5	Morgan Stanley Bank of America MSBAM 2015-C25 C		1.F	836,721	844,906	828,423	798,912		(37,810)			4.374	13.794	MON	3,080	9,431	09/18/2025	10/15/2048	10,256	
61766E-BK-0	Morgan Stanley Bank of America MSBAM 2016-C29 C		1.E	6,175,610	6,932,434	6,863,314	6,806,536		236,313			4.713	5.630	MON	27,225	331,402	06/08/2023	05/15/2049	6,962,214	
61766L-AC-3	Morgan Stanley Bank of America MSBAM 2016-C28 D		5.A	3,978,347	6,369,427	4,179,666	6,035,465		150,239			3.000	0.381	MON	15,924	191,216	02/12/2016	01/15/2049	2,515,589	
61766L-AE-9	Morgan Stanley Bank of America MSBAM 2016-C28 E1		6.	2,345,068	2,609,000	1,211,626	1,211,626	115,846	(74,826)	36,152		4.583	(61.486)	MON	9,964	171,582	11/14/2018	01/15/2049	2,620,368	
61766L-AG-4	Morgan Stanley Bank of America MSBAM 2016-C28 E2		6.	666,176	2,609,000	660,194	394,903		(271,273)			4.583	(26.166)	MON	9,964	65,701	11/14/2018	01/15/2049	145,801	
61766L-AQ-2	Morgan Stanley Bank of America MSBAM 2016-C28 F		6.	298,073	1,739,000	299,217	140,680		(157,393)			0.000	(31.700)	MON		8,433	02/12/2016	01/15/2049	508,317	
61766L-BV-0	Morgan Stanley Bank of America MSBAM 2016-C28 AS	C	1.A	4,647,000	4,800,000	4,792,518	4,653,280		6,280			3.951	5.762	MON	15,804	47,412	09/03/2025	01/15/2049	4,815,804	
61766L-BX-6	Morgan Stanley Bank of America MSBAM 2016-C28 C		2.A	9,889,416	10,360,361	9,086,503	10,167,619		26,545			4.583	5.621	MON	39,565	167,841	12/12/2025	01/15/2049	5,278,919	
61766N-AJ-4	Morgan Stanley Bank of America MSBAM 2016-C30 D		2.C	5,741,738	8,000,000	6,733,444	7,743,435		268,440			3.000	5.292	MON	20,000	240,000	09/26/2016	09/15/2049	2,221,684	
61766N-BG-9	Morgan Stanley Bank of America MSBAM 2016-C30 C		1.A	11,277,992	11,199,500	10,747,675	11,184,600		(7,869)			3.969	4.133	MON	37,040	456,201	02/25/2021	09/15/2049	11,237,421	
61767F-AJ-0	Morgan Stanley Capital I Trust MSC 2016-UB11 D	C	1.A	9,035,158	10,908,788	10,649,462	10,722,286		257,100			3.500	6.106	MON	31,817	381,807	03/16/2021	08/15/2049	10,940,605	
61767F-BF-7	Morgan Stanley Capital I Trust MSC 2016-UB11 C	C	1.A	13,677,993	13,303,400	13,114,529	13,315,287		(52,300)			3.691	3.305	MON	40,919	501,563	03/16/2021	08/15/2049	13,344,319	
61767Y-BD-1	Morgan Stanley Capital I Trust MSC 2018-H3 B	C	1.C	5,962,082	6,033,004	5,799,771	5,942,025		28,627			4.620	5.242	MON	23,227	278,725	07/10/2024	07/15/2051	6,056,231	
61767Y-BE-9	Morgan Stanley Capital I Trust MSC 2018-H3 C	C	2.A	4,968,035	5,000,000	4,689,126	4,957,552		11,747			4.848	5.259	MON	20,198	237,618	08/08/2024	07/15/2051	5,021,036	
61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA	C	1.A FE	7,753,938		3,472,228	3,795,288		(1,237,121)			0.991	2.934	MON	108,628	1,495,297	08/08/2024	03/15/2052	32,693	
63874T-AN-7	Natixis Commercial Mortgage Se NCMS 2019-LVL E	C	2.C FE	13,524,824	13,476,000	12,096,682	13,467,228		(4,203)			4.524	4.593	MON	50,807	618,156	04/12/2019	08/15/2038	58,318	
65486X-AA-1	NJ Trust 2023-GSP NJ 2023-GSP A	CF	1.A	141,647,264	137,425,000	143,981,808	140,722,295		(864,442)			6.481	5.747	MON	742,182	8,025,928	03/20/2025	01/06/2029	62,321,960	
74970W-AA-8	ROCK Trust 2024-CNTR ROCC 2024-CNTR A	CF	1.A	250,000,000	250,000,000	256,488,375	250,000,000					5.388	5.009	MON	1,122,571	13,470,850	10/17/2024	11/13/2041	251,122,570	
75010#-AA-4	BBCMS Mortgage Trust 2025-5C38 BBCMS 2025-5C38 A2		1.A PL	3,027,256	3,125,000	3,027,256	3,027,256					5.184	5.550	MON	13,499	2,700	11/06/2025	11/15/2058	20,169	
75010#-AB-2	BBCMS Mortgage Trust 2025-5C38 BBCMS 2025-5C38 A3		1.A PL	10,716,118	10,849,000	10,716,118	10,716,118					5.208	5.530	MON	47,084	9,417	11/06/2025	11/15/2058	70,195	
75010#-AC-0	BBCMS Mortgage Trust 2025-5C38 BBCMS Mortgage Trust 2025-5C38		1.A PL	1,692,166	1,713,000	1,692,166	1,692,166					5.540	5.797	MON	3,690	5,799	11/06/2025	11/17/2055	8,687	
75010#-AD-8	BBCMS Mortgage Trust 2025-5C38 BBCMS Mortgage Trust 2025-5C38		1.D PL	1,043,877	1,068,000	1,043,877	1,043,219		(658)			6.043	6.298	MON	2,510	3,944	11/06/2025	11/17/2055	5,418	
75010#-AG-1	BBCMS Mortgage Trust 2025-5C38 BBCMS 2025-5C38 XA		1.A PL	343,225		343,225	332,082		(11,143)			1.458	7.265	MON	6,790	4,847	11/06/2025	11/15/2058	42	
78398L-AJ-8	SCMS 2025-BNC1 Mortgage Trust SCMS 2025-BNC1 B		1.D FE	17,914,450	17,694,000	17,932,812	17,909,722		(4,727)			5.526	5.005	MON	81,482		11/24/2025	12/15/2057	11,328,687	
78398L-AL-3	SCMS 2025-BNC1 Mortgage Trust SCMS 2025-BNC1 C		1.G FE	12,895,387	12,843,000	12,885,074	12,894,293		(1,094)			5.526	5.398	MON	59,143		11/24/2025	12/15/2057	10,552,946	
78398L-AN-9	SCMS 2025-BNC1 Mortgage Trust SCMS 2025-BNC1 D		2.C FE	2,950,499	3,033,000	2,955,659	2,952,017		1,517			5.526	6.743	MON	13,967		11/24/2025	12/15/2057	3,047,094	
78419C-AK-0	SG Commercial Mortgage Securit SGCMS 2016-C5 B		1.A	4,664,843	4,827,000	4,715,530	4,687,438		22,595			3.933	7.160	MON	15,821	31,641	10/07/2025	10/10/2048	4,842,821	
784234-AA-4	SHR Trust 2024-LXRY SHR 2024-LXRY A	CF	1.A	355,000,000	355,000,000	355,420,356	355,000,000					5.700	5.678	MON	955,562	22,360,125	09/27/2024	10/15/2041	356,525,531	
810064-AA-3	SCOTT Trust 2023-SFS SCOTT 2023-SFS A	CF	1.A	11,697,558	11,760,000	12,050,154	11,715,426		10,810			5.910	6.095	MON	57,916	694,986	04/23/2024	03/10/2040	11,817,916	
87332P-AA-8	TYSN 2023-CRNR Mortgage Trust TYSN 2023-CRNR A	CF	1.A Z	71,923,620	69,010,000	72,511,719	71,191,233		(576,345)			6.580	5.548	MON	378,390	3,956,858	03/21/2025	12/10/2033	39,195,828	
90276C-AJ-0	UBS Commercial Mortgage Trust UBSCM 2017-C2 B	C	1.A	10,345,121	9,917,000	9,757,368	9,999,183		(58,504)			3.993	3.385	MON	32,999	395,986	02/25/2021	08/15/2050	7,419,650	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
91835W-AA-7	VMC Finance 2025-PV2 LLC Varde Partners Inc	C	1.A FE	422,545,027	423,604,080	425,258,466	422,173,543		(371,484)			5.565	5.670	MON	916,672	16,119,135	04/25/2025	05/19/2040	57,370,116	
91835W-AC-3	VMC Finance 2025-PV2 LLC Varde Partners Inc	C	1.A FE	68,127,421	68,298,180	68,616,859	67,983,406		(144,015)			6.072	6.203	MON	161,269	2,816,973	04/25/2025	05/19/2040	34,474,431	
91835W-AE-9	VMC Finance 2025-PV2 LLC Varde Partners Inc	C	1.D FE	54,149,271	54,285,000	54,549,509	54,035,478		(113,793)			6.423	6.565	MON	135,604	2,353,064	04/25/2025	05/19/2040	52,334,235	
91835W-AG-4	VMC Finance 2025-PV2 LLC Varde Partners Inc	C	1.G FE	32,494,148	32,575,600	32,732,386	32,425,737		(68,411)			6.923	7.074	MON	87,700	1,514,164	04/25/2025	05/19/2040	2,636,619	
91835W-AJ-8	VMC Finance 2025-PV2 LLC Varde Partners Inc		2.B FE	15,459,726	15,498,475	15,572,758	15,427,574		(32,152)			7.672	7.843	MON	46,244	793,333	04/25/2025	05/19/2040	15,590,466	
91835W-AL-3	VMC Finance 2025-PV2 LLC Varde Partners Inc		2.C FE	688,350	690,075	693,309	687,022		(1,327)			8.421	8.615	MON	2,260	38,572	04/25/2025	05/19/2040	694,573	
92890K-BC-8	WFRBS Commercial Mortgage Trus WFRBS 2014-C22 AS	C	1.A	3,502,939	3,667,999	3,473,525	3,530,432		27,493			4.069	6.529	MON	12,438	49,750	08/14/2025	09/15/2057	3,151,227	
92939F-AX-7	WFRBS Commercial Mortgage Trus WFRBS 2014-C21 B		1.A	1,964,292	2,009,506	1,936,943	1,978,568		14,276			4.213	6.989	MON	7,055	21,165	09/10/2025	08/15/2047	145	
94989A-BA-2	Wells Fargo Commercial Mortgag WFCM 2014-LC18 C		1.A	877,674	894,018	886,820	878,818		1,143			4.193	6.268	MON	3,124	9,372	09/04/2025	12/15/2047	766,505	
94989T-BF-0	Wells Fargo Commercial Mortgag WFCM 2015-LC22 C	C	1.A	4,009,007	4,337,078	4,322,057	4,270,018		53,780			4.733	5.755	MON	17,107	202,585	03/20/2024	09/15/2058	10,039,813	
94989Y-BC-6	Wells Fargo Commercial Mortgag WFCM 2016-C32 XA		1.A FE	568,261		570			(133,563)			0.956	0.000	MON	10,044	162,057	09/29/2021	01/15/2059	7,354	
94990E-AA-2	Wells Fargo Commercial Mortgag WFCM 2018-AUS A	CF	1.A FE	13,527,578	14,450,000	14,372,750	13,866,474		197,838			4.058	5.819	MON	48,869	594,569	04/16/2024	08/17/2036	171,816	
94990F-AK-7	Wells Fargo Commercial Mortgag WFCM 2024-C63 C		1.A	1,840,214	1,800,000	1,819,763	1,839,444		(770)			6.116	5.827	MON	9,174	18,348	10/20/2025	08/15/2057	1,809,174	
949931-AH-2	Wells Fargo Commercial Mortgag WFCM 2025-5C4 C		1.G FE	1,692,926	1,650,000	1,699,428	1,689,442		(3,484)			6.284	5.668	MON	8,641	34,562	08/06/2025	05/15/2058	1,658,641	
95000F-AZ-9	Wells Fargo Commercial Mortgag WFCM 2016-C35 C		1.A	11,384,875	11,750,000	11,595,637	11,590,474		205,599			4.176	6.525	MON	40,890	373,752	03/03/2025	07/15/2048	11,790,890	
95000G-BA-1	Wells Fargo Commercial Mortgag WFCM 2016-BNK1 AS		1.A	3,607,341	3,765,000	3,662,638	3,636,677		29,336			2.814	7.733	MON	8,829	26,487	09/25/2025	08/15/2049	3,773,829	
95000G-BE-3	Wells Fargo Commercial Mortgag WFCM 2016-BNK1 C		1.B	6,915,552	7,769,000	5,227,819	7,613,390		130,266			3.071	3.873	MON	19,882	210,742	07/21/2021	08/15/2049	4,344,868	
95000J-BB-3	Wells Fargo Commercial Mortgag WFCM 2016-LC25 C		1.F	3,640,150	3,760,000	3,676,914	3,657,510		17,360			4.312	7.524	MON	13,510	41,390	09/24/2025	12/15/2059	3,774,240	
95000M-AC-5	Wells Fargo Commercial Mortgag WFCM 2016-C36 D	4.C		5,888,361	8,629,000	7,379,818	8,293,220		355,113			2.942	5.776	MON	21,155	253,865	10/21/2016	11/15/2059	39,211	
95000M-AJ-0	Wells Fargo Commercial Mortgag WFCM 2016-C36 E	6.		1,915,518	3,319,000	2,915,616	2,915,616	(155,072)	169,833			4.099	6.835	MON	11,336	138,347	10/21/2016	11/15/2059	15,098	
95000M-AQ-4	Wells Fargo Commercial Mortgag WFCM 2016-C36 F	6.		413,603	1,562,000	1,361,698	962,641		209,005			4.099	(10.738)	MON	5,335	65,109	10/21/2016	11/15/2059	7,105	
95000M-BV-2	Wells Fargo Commercial Mortgag WFCM 2016-C36 C	2.A		14,200,776	14,400,000	13,592,942	14,357,900		18,702			4.099	4.337	MON	49,183	600,237	10/21/2016	11/15/2059	14,448,054	
95000T-BA-3	Wells Fargo Commercial Mortgag WFCM 2017-RB1 E	6.		1,757,993	2,618,100	1,757,993	1,757,993	973,699	73,622	579,278		4.028	0.716	MON	8,789	118,979	03/22/2017	03/15/2050	176,684	
95000T-BC-9	Wells Fargo Commercial Mortgag WFCM 2017-RB1 F	6.		545,730	1,240,100	776,294	247,236		(162,506)			0.000	(16.675)	MON		24,592	03/22/2017	03/15/2050	188,939	
95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA		1.A FE	601,397		91,730	134,139		(124,193)			1.188	5.167	MON	10,491	133,013	09/29/2021	03/15/2050	4,571	
95000Y-BD-6	Wells Fargo Commercial Mortgag WFCM 2017-C40 C		2.A	1,449,051	1,700,000	1,651,544	1,587,881		56,884			4.293	8.412	MON	6,082	74,161	05/18/2023	10/15/2050	1,706,287	
95001A-BH-8	Wells Fargo Commercial Mortgag WFCM 2017-C41 B		1.G	1,404,765	1,475,000	1,421,844	1,430,836		20,525			4.188	5.857	MON	5,148	61,773	09/19/2024	11/15/2050	1,480,148	
95001G-AL-7	Wells Fargo Commercial Mortgag WFCM 2017-C42 B		1.E	7,762,646	7,750,000	7,319,542	7,674,583		28,321			4.002	4.463	MON	25,846	310,155	11/27/2024	12/15/2050	7,775,846	
95001G-AM-5	Wells Fargo Commercial Mortgag WFCM 2017-C42 C		2.B	12,562,163	12,500,000	11,637,224	12,498,025		(9,132)			4.297	4.249	MON	44,760	544,555	12/12/2017	12/15/2050	12,544,760	
95001J-BC-0	Wells Fargo Commercial Mortgag WFCM 2018-C44 C		2.C	3,242,955	3,655,911	3,465,978	3,419,995		85,736			4.819	7.909	MON	14,682	178,507	03/20/2024	05/15/2051	2,306,297	
95001M-AL-4	Wells Fargo Commercial Mortgag WFCM 2017-C38 C		1.F	11,491,138	11,410,000	10,632,348	11,414,979		(14,575)			3.903	3.799	MON	37,111	445,332	11/13/2020	07/15/2050	11,447,111	
95001N-BC-1	Wells Fargo Commercial Mortgag WFCM 2018-C45 B		1.A	1,958,255	2,000,000	1,960,622	1,958,998		13,456			4.556	5.419	MON	7,593	91,120	08/08/2024	06/16/2051	2,007,593	
95002E-BD-8	Wells Fargo Commercial Mortgag WFCM 2020-C55 B		1.E	5,191,591	5,838,373	5,441,745	5,327,880		107,278			3.139	5.543	MON	15,272	183,266	09/19/2024	02/15/2053	3,251,915	
95003C-AW-0	Wells Fargo Commercial Mortgag WFCM 2021-C59 C		1.G	1,749,858	1,750,000	1,524,228	1,748,960		(203)			3.284	3.292	MON	4,789	57,470	04/22/2021	04/15/2054	1,754,789	
95003V-AH-1	Wells Fargo Commercial Mortgag WFCM 2024-5C1 C		1.E	8,824,314	8,550,000	8,871,490	8,774,168		(50,147)			6.804	6.064	MON	48,478	440,473	04/01/2025	07/15/2057	8,598,331	
95004B-BB-6	Wells Fargo Commercial Mortgag WFCM 2025-C64 C		1.A	8,012,917	8,000,000	8,065,675	8,012,561		(356)			6.041	6.059	MON	40,273	161,093	10/20/2025	02/15/2058	6,758,014	
95004J-AD-6	Wells Fargo Commercial Mortgag WFCM 2025-5C3 XA		1.A FE	1,683,742		1,375,050	1,418,133		(265,609)			0.814	7.095	MON	31,843	389,807	01/10/2025	01/15/2058	3,854	
95004J-AG-9	Wells Fargo Commercial Mortgag WFCM 2025-5C3 B	C	1.A	2,059,974	2,000,000	2,110,993	2,049,221		(10,753)			6.541	5.855	MON	10,902	119,918	01/10/2025	01/15/2058	2,010,687	
95004T-AH-5	Wells Fargo Commercial Mortgag WFCM 2025-5C6 C		1.G FE	5,999,868	6,000,000	6,014,104	5,999,248		(620)			5.830	5.844	MON	29,150	58,300	09/22/2025	10/15/2058	6,029,150	
000000-00-0	Sage AR Funding SGSHR 2025-1A C		1.F Z	17,947,040	17,955,264	17,983,257	17,955,264				8,224	6.123	6.082	FMAN	140,681	574,034	05/09/2025	05/17/2037	18,767,396	
000000-00-0	Sage AR Funding SGSHR 2025-1A D		2.B Z	850,261	850,650	853,680	850,650				390	7.623	7.612	FMAN	8,238	33,464	05/09/2025	05/17/2037	892,292	
00193A-AA-2	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 A	C	1.A FE	26,232,740	26,298,486	26,309,300	26,232,740					5.422	6.176	MON	59,414	1,588,424	04/18/2024	05/17/2041	5,616,216	
00193A-AC-8	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 AS	C	1.A FE	24,467,678	24,529,000	24,587,399	24,467,678					5.973	6.405	MON	61,048	1,616,490	04/18/2024	05/17/2041	24,655,975	
00193A-AE-4	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 B	C	1.D FE	10,673,250	10,700,000	10,677,258	10,674,649		5,380			6.273	6.362	MON	27,968	737,693	04/18/2024	05/17/2041	5,234,048	
00193A-AG-9	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 C	C	1.G FE	1,256,850	1,260,000	1,254,427	1,256,975		613			6.823	6.929	MON	3,582	93,892	04/18/2024	05/17/2041	1,267,616	
00193D-AC-2	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 AS	C	1.A FE	31,421,237	31,500,000	31,402,073	31,421,237					5.278	5.428	MON	69,270	1,605,720	01/24/2025	01/17/2030	31,653,984	
00193D-AE-8	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 B	C	1.D FE	16,339,043	16,380,000	16,365,233	16,341,581		2,537			5.578	5.628	MON	38,067	878,219	01/24/2025	01/17/2030	16,464,303	
00193D-AG-3	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 C	C	1.G FE	22,239,206	22,315,000	21,891,167	22,245,818		6,611			5.827	5.905	MON	54,181	1,240,506	03/12/2025	01/17/2030	22,435,845	
00193D-AJ-7	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 D	C	2.B FE	5,095,218	5,108,000	5,075,993	5,095,694		476			6.526	6.604	MON	13,890	316,538	01/24/2025	01/17/2030	5,138,903	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00193D-AL-2	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 E	C	2.C FE	3,366,561	3,375,000	3,344,283	3,366,929		368			7.275	7.376	MON	10,231	231,404	01/24/2025	01/17/2030	3,397,596	
00501D-AB-1	ACRES 2025-FL3 LLC ACRES 2025-FL3 AS	C	1.A FE	64,638,000	64,800,000	64,964,100	64,638,000					5.776	5.986	MON	143,573	1,827,021	07/02/2025	08/18/2040	65,106,349	
00501D-AC-9	ACRES 2025-FL3 LLC ACRES 2025-FL3 B	C	1.D FE	62,964,125	63,100,000	63,334,410	62,897,600		(66,525)			6.226	6.395	MON	150,698	1,906,868	08/04/2025	08/18/2040	63,421,975	
00501D-AD-7	ACRES 2025-FL3 LLC ACRES 2025-FL3 C	C	1.G FE	26,473,650	26,540,000	26,636,967	26,443,617		(30,033)			6.775	6.982	MON	68,972	867,600	07/02/2025	08/18/2040	26,687,565	
00501D-AE-5	ACRES 2025-FL3 LLC ACRES 2025-FL3 D	C	2.B FE	14,857,763	14,895,000	14,948,215	14,840,889		(16,873)			7.424	7.662	MON	42,417	530,422	07/02/2025	08/18/2040	14,985,874	
00501D-AF-2	ACRES 2025-FL3 LLC ACRES 2025-FL3 E	C	2.C FE	5,087,250	5,100,000	5,117,786	5,081,503		(5,747)			8.173	8.449	MON	15,989	198,804	07/02/2025	08/18/2040	5,134,298	
04002B-AA-3	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 A	C	1.A FE	8,399,203	8,435,761	8,428,956	8,399,191		(22,037)			5.847	6.437	MON	20,553	479,105	12/19/2025	08/17/2041	1,306,943	
04002B-AC-9	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 AS		1.A FE	2,118,980	2,098,000	2,098,994	2,107,063		(4,719)			6.605	6.395	MON	5,774	151,680	06/20/2024	08/17/2041	707,570	
04002B-AE-5	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 B		1.D FE	2,966,593	2,981,500	2,975,804	2,975,137		1,152			7.058	7.180	MON	8,769	229,267	08/02/2023	08/17/2041	698,525	
04002B-AG-0	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 B		1.G FE	1,592,000	1,600,000	1,592,910	1,596,458		545			7.759	7.903	MON	5,172	134,393	08/02/2023	08/17/2041	1,610,842	
04002V-AC-5	AREIT 2022-CRE6 Trust AREIT 2022-CRE6 AS		1.A FE	1,973,596	2,000,000	1,993,947	1,985,663		12,068			5.624	6.102	MON	5,312	121,449	01/06/2025	01/20/2037	2,009,777	
04002V-AG-6	AREIT 2022-CRE6 Trust AREIT 2022-CRE6 C		1.E FE	7,619,000	7,600,000	7,515,430	7,607,891		(11,109)			6.124	5.780	MON	21,979	500,026	01/08/2025	01/20/2037	7,645,762	
055983-AA-8	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 A		1.A FE	3,568,049	3,708,527	3,709,420	3,634,396		10,024			5.484	7.980	MON	9,604	219,091	10/24/2022	02/15/2037	7,055,135	
055983-AG-5	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 C		1.E FE	2,500,458	2,495,000	2,496,752	2,497,655		(2,671)			6.284	5.948	MON	7,404	167,580	12/09/2024	02/15/2037	2,509,901	
05613B-AA-1	BRSP 2024-FL2 Ltd BRSP 2024-FL2 A	C	1.A FE	112,218,750	112,500,000	112,489,178	112,218,750					5.677	6.219	MON	230,608	7,075,389	08/02/2024	08/19/2037	13,006,444	
05613B-AC-7	BRSP 2024-FL2 Ltd BRSP 2024-FL2 AS	C	1.A FE	28,882,535	28,925,000	28,939,283	28,881,619		(916)			6.111	6.456	MON	63,831	1,407,061	12/04/2025	08/19/2037	4,123,906	
05613B-AE-3	BRSP 2024-FL2 Ltd BRSP 2024-FL2 B	C	1.D FE	15,960,000	16,000,000	15,998,437	15,960,705		7,898			6.672	6.831	MON	38,548	1,167,728	08/02/2024	08/19/2037	8,100,803	
05613B-AG-8	BRSP 2024-FL2 Ltd BRSP 2024-FL2 C	C	1.G FE	10,972,500	11,000,000	10,950,955	10,971,868		4,477			7.274	7.440	MON	28,894	869,993	08/02/2024	08/19/2037	160,269	
30323C-AJ-9	FS Rialto 2021-FL3 FSRIA 2021-FL3 D		2.B FE	3,237,975	3,240,000	3,199,579	3,237,972		(3)			6.349	6.400	MON	9,142	206,312	02/07/2025	11/16/2036	3,261,256	
36262T-AJ-2	GPMT 2021-FL4 Ltd GPMT 2021-FL4 D		2.B FE	4,354,066	4,893,000	4,908,302	4,506,043		151,978			6.698	14.781	MON	9,104	175,847	07/17/2025	12/15/2036	1,923	
39809P-AG-0	Greystone CRE Notes 2021-FL3 L GSTNE 2021-FL3 C		1.D FE	3,505,180	3,530,000	3,496,643	3,520,541		12,411			5.864	6.184	MON	9,775	227,586	09/10/2024	07/15/2039	819,994	
40390J-AG-7	HGI CRE CLO 2021-FL2 Ltd HGI 2021-FL2 D		2.A FE	1,041,604	1,043,561	1,045,295	1,042,235		631			5.996	6.157	MON	2,259	51,820	03/28/2025	09/17/2036	30,440	
48275E-AA-4	KREF 2022-FL3 Ltd KREF 2022-FL3 A	C	1.A FE	13,978,024	14,480,310	14,473,132	14,259,605		(81,070)			5.186	6.841	MON	31,287	837,767	10/14/2022	02/17/2039	2,381,178	
48275E-AG-1	KREF 2022-FL3 Ltd KREF 2022-FL3 C		1.D FE	18,918,590	19,000,000	18,883,758	18,957,532		36,375			6.036	6.266	MON	47,782	1,263,023	11/27/2024	02/17/2039	18,084,167	
48275E-AJ-5	KREF 2022-FL3 Ltd KREF 2022-FL3 D		2.A FE	5,000,000	5,000,000	4,959,034	5,000,000					6.536	6.572	MON	13,616	357,722	02/03/2022	02/17/2039	5,018,043	
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 AS		1.A FE	3,985,000	4,000,000	3,983,452	3,988,610		8,776			5.943	6.049	MON	9,906	257,054	06/20/2024	01/17/2037	4,019,305	
53946P-AE-0	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 B		1.C FE	16,032,581	16,250,000	16,151,013	16,134,067		96,558			6.193	6.697	MON	41,934	1,085,472	12/19/2024	01/17/2037	14,331,831	
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 D		1.G FE	2,898,194	3,000,000	2,975,018	2,976,713		18,360			7.043	7.601	MON	8,804	226,249	11/30/2022	01/17/2037	1,256,249	
53946P-AN-0	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 C		1.E FE	33,140,661	33,142,000	32,855,772	33,140,946		230			6.443	6.248	MON	88,978	2,297,834	11/05/2024	01/17/2037	33,275,701	
53948H-AA-4	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-CRE6 A		1.A FE	921,982	942,300	941,706	933,287		2,814			5.165	7.016	MON	2,298	54,236	09/22/2022	11/15/2038	2,573,309	
53991D-AA-7	LMREC 2024-CRE5 LLC LMREC 2024-CRE5 A	C	1.A FE	95,760,000	96,000,000	95,791,766	95,760,000					5.577	6.047	MON	148,720	5,941,982	07/03/2024	03/22/2038	7,321,357	
55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A		1.A FE	5,231,624	5,420,425	5,391,426	5,409,610		13,300			4.929	5.203	MON	11,874	299,835	05/17/2023	10/16/2036	853,668	
55284J-AG-4	MF1 2022-FL8 Ltd MF1 2022-FL8 C		1.F FE	11,250,000	11,250,000	11,045,511	11,250,000					5.936	5.928	MON	27,823	736,436	01/07/2022	02/19/2037	10,958,485	
55284J-AJ-8	MF1 2022-FL8 Ltd MF1 2022-FL8 D		2.B FE	12,000,000	12,000,000	11,796,800	12,000,000					6.386	6.387	MON	31,928	840,282	01/07/2022	02/19/2037	11,153,261	
69291W-AA-0	PFP 2024-11 Ltd PFP 2024-11 A	C	1.A FE	55,645,707	55,785,170	55,816,382	55,645,707					5.568	6.117	MON	129,422	3,457,871	07/26/2024	09/17/2039	200,827	
69291W-AC-6	PFP 2024-11 Ltd PFP 2024-11 AS	RA	1.A FE	16,969,817	17,012,348	17,020,487	16,962,927		7,332			5.925	6.019	MON	42,001	1,115,727	07/26/2024	09/17/2039	4,472,754	
69291W-AE-2	PFP 2024-11 Ltd PFP 2024-11 B		1.D FE	25,822,920	25,883,777	25,879,791	25,816,134		6,697			6.226	6.307	MON	67,147	1,174,614	11/13/2025	09/17/2039	13,319,834	
69291W-AG-7	PFP 2024-11 Ltd PFP 2024-11 C	C	1.G FE	27,384,192	27,367,246	27,595,043	27,357,398		(9,263)			6.725	6.746	MON	76,688	2,016,828	12/17/2025	09/17/2039	10,850,533	
69382J-AB-7	PFP 2025-12 Ltd PFP 2025-12 AS	C	1.A FE	18,179,438	18,225,000	18,242,312	18,153,934		(25,503)			5.476	5.556	MON	38,813	555,046	05/29/2025	12/18/2042	18,308,621	
69382J-AC-5	PFP 2025-12 Ltd PFP 2025-12 B	C	1.D FE	9,073,559	9,096,300	9,101,519	9,060,881		(12,678)			5.777	5.863	MON	20,434	291,081	05/29/2025	12/18/2042	8,642,173	
69382J-AD-3	PFP 2025-12 Ltd PFP 2025-12 C	C	1.G FE	20,517,656	20,500,000	20,511,248	20,489,978		(27,678)			6.276	6.285	MON	50,033	666,814	08/07/2025	12/18/2042	20,611,342	
78485K-AA-3	STWD 2022-FL3 Ltd STWD 2022-FL3 A		1.A FE	7,152,722	7,349,458	7,328,843	7,332,627		19,496			5.334	5.367	MON	18,512	424,175	05/17/2023	11/15/2038	3,022,756	
78485K-AJ-4	STWD 2022-FL3 Ltd STWD 2022-FL3 C		1.G FE	2,375,114	2,500,000	2,477,745	2,473,721		22,509			6.184	6.589	MON	7,300	165,833	11/30/2022	11/15/2038	592,956	
87277J-AE-1	TRTX 2022-FL5 Issuer Ltd TRTX 2022-FL5 B		1.D FE	12,944,378	13,000,000	13,001,125	12,984,751		10,037			6.200	6.262	MON	38,062	884,702	03/10/2022	02/15/2039	3,290,243	
87277J-AG-6	TRTX 2022-FL5 Issuer Ltd TRTX 2022-FL5 C	C	1.G FE	27,666,909	28,187,500	28,164,510	28,047,801		94,146			6.500	6.816	MON	86,522	2,004,008	08/10/2022	02/15/2039	9,794,057	
87277J-AJ-0	TRTX 2022-FL5 Issuer Ltd TRTX 2022-FL5 D		2.B FE	15,093,294	15,125,000	15,120,426	15,107,609		6,908			7.150	7.233	MON	51,069	1,174,999	03/10/2022	02/15/2039	6,034,878	
87277L-AG-1	TRTX 2025-FL7 issuer Ltd TRTX 2025-FL7 C 6.21524% 18 Ju		1.G FE	3,000,000	3,000,000	3,001,479	3,000,000					5.934	5.930	MON	6,923	16,233	10/24/2025	06/18/2043	2,156,063	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
897764-AE-6	TRTX 2025-FL6 Issuer Ltd TRTX 2025-FL6 B	C	1.D FE	14,962,500	15,000,000	14,688,299	14,950,637		(11,863)			5.781	5.864	MON	33,722	694,737	03/12/2025	09/18/2042	4,782,525	
897764-AG-1	TRTX 2025-FL6 Issuer Ltd TRTX 2025-FL6 C	C	1.G FE	28,428,750	28,500,000	28,340,400	28,415,281		(13,469)			6.130	6.212	MON	67,944	1,393,323	03/12/2025	09/18/2042	28,663,495	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				10,492,457,326	10,460,415,805	10,420,633,484	10,474,784,964	(487,210)	(9,684,092)	615,430	8,614	XXX	XXX	XXX	34,972,506	572,376,543	XXX	XXX	6,086,730,854	XXX
054980-AE-7	BDS 2022-FL11 LLC BDS 2022-FL11 B		1.C FE	5,208,125	5,200,000	5,216,708	5,200,277		1,000			6.086	6.123	MON	13,186	348,305	07/18/2024	03/19/2039	2,617,294	
05555M-AC-3	BDS 2024-FL13 LLC BDS 2024-FL13 AS	C	1.A FE	30,224,250	30,300,000	30,236,128	30,224,250					5.719	5.975	MON	62,578	1,931,326	09/05/2024	09/19/2039	9,117,765	
05555M-AE-9	BDS 2024-FL13 LLC BDS 2024-FL13 B	C	1.D FE	9,875,250	9,900,000	9,881,839	9,853,191		7,278			5.971	6.114	MON	21,345	656,272	09/05/2024	09/19/2039	3,974,154	
05555M-AG-4	BDS 2024-FL13 LLC BDS 2024-FL13 C	C	1.G FE	7,980,000	8,000,000	7,938,349	7,961,894		5,573			6.321	6.471	MON	18,261	558,749	09/05/2024	09/19/2039	1,354,751	
05555M-AJ-8	BDS 2024-FL13 LLC BDS 2024-FL13 D	C	2.B FE	4,987,500	5,000,000	4,960,200	4,975,941		3,170			7.419	7.606	MON	13,396	404,892	09/05/2024	09/19/2039	4,710,159	
05556E-AG-1	BDS 2025-FL15 LLC BDS 2025-FL15 C	C	1.G FE	3,000,000	3,000,000	3,005,175	3,000,000					5.881	5.876	MON	6,371	59,568	08/14/2025	03/19/2043	2,074,430	
05556E-AJ-5	BDS 2025-FL15 LLC BDS 2025-FL15 D	C	2.B FE	10,500,000	10,500,000	10,518,033	10,500,000					6.131	6.132	MON	23,247	216,726	08/14/2025	03/19/2043	10,556,054	
072921-AC-3	BDS 2025-FL14 LLC BDS 2025-FL14 AS		1.A FE	798,000	800,000	799,269	797,627		(373)			5.305	5.372	MON	1,179	36,462	02/21/2025	10/17/2042	518,502	
072921-AE-9	BDS 2025-FL14 LLC BDS 2025-FL14 B	C	1.D FE	13,466,250	13,500,000	13,367,421	13,459,815		(6,435)			5.426	5.486	MON	20,349	628,073	02/21/2025	10/17/2042	13,566,898	
072921-AL-3	BDS 2025-FL14 LLC BDS 2025-FL14 C	C	1.G FE	13,466,250	13,500,000	13,205,650	13,459,896		(6,354)			5.626	5.692	MON	21,099	649,147	02/21/2025	10/17/2042	10,006,367	
072921-AS-8	BDS 2025-FL14 LLC BDS 2025-FL14 D		2.B FE	9,900,000	9,900,000	9,598,510	9,900,000					6.234	6.242	MON	17,143	522,980	02/21/2025	10/17/2042	9,950,541	
072921-AY-5	BDS 2025-FL14 LLC BDS 2025-FL14 E		2.C FE	2,700,000	2,700,000	2,593,197	2,700,000					6.834	6.859	MON	5,125	155,276	02/21/2025	10/17/2042	2,715,254	
408203-AA-5	Hamlet Securitization Trust 20 HMLET 2020-CRE1 A	CF	1.A FE	928,904,614	928,904,614	882,690,402	928,904,614					2.295	1.953	MON	769,662	21,313,716	09/08/2021	10/18/2052	15,828,955	
408203-AC-1	Hamlet Securitization Trust 20 HMLET 2020-CRE1 B		1.D FE	128,408,000	138,008,000	125,935,336	128,408,000					3.889	5.220	MON	402,524	5,451,172	12/18/2023	10/18/2052	16,414,746	
408203-AE-7	Hamlet Securitization Trust 20 HMLET 2020-CRE1 C		1.G FE	77,595,000	89,043,000	75,802,822	77,595,000					6.023	8.582	MON	402,216	5,494,551	12/18/2023	10/18/2052	81,490,168	
408203-AG-2	Hamlet Securitization Trust 20 HMLET 2020-CRE1 D		2.C FE	73,026,000	82,176,000	63,915,556	73,026,000					7.830	9.923	MON	482,591	6,626,795	12/18/2023	10/18/2052	82,426,674	
408203-AJ-6	Hamlet Securitization Trust 20 HMLET 2020-CRE1 E		3.C FE	75,376,000	75,376,000	55,407,058	75,376,000					10.402	10.642	MON	588,024	8,108,956	05/28/2020	10/18/2052	36,523,074	
408203-AL-1	Hamlet Securitization Trust 20 HMLET 2020-CRE1 FRR		5.B FE	85,244,049	101,287,000	45,610,000	85,244,049			16,042,951		12.631	3.320	MON	959,498	13,289,392	05/28/2020	10/18/2052	19,070,696	
07335Y-AL-0	BDS 2021-FL10 Ltd BDS 2021-FL10 E		2.B FE	4,792,000	4,792,000	4,771,467	4,792,000					7.199	7.243	MON	15,332	375,288	11/19/2021	12/16/2036	2,327,000	
1089999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (affiliated)				1,485,451,288	1,531,886,614	1,365,453,120	1,485,378,554		3,859	16,042,951		XXX	XXX	XXX	3,843,126	66,827,646	XXX	XXX	325,243,482	XXX
000000-00-0	Sound Point Euro CLO 11 Fundin SNDPE 11A B	C	1.C FE	28,161,575	30,552,650	30,588,305	30,539,431				3,622,867	3.959	4.205	JAJO	262,076	1,578,231	08/05/2024	09/05/2037	10,047,113	
000000-00-0	Sound Point Euro CLO 11 Fundin SNDPE 11A C	C	1.F FE	17,595,531	19,095,407	19,058,820	19,095,407				2,265,272	4.209	4.265	JAJO	174,141	1,040,469	07/11/2024	09/05/2037	3,556,706	
00111W-AB-1	ABPCI Direct Lending Fund CLO ABPCI 2024-18A A2	C	1.A FE	12,000,000	12,000,000	11,876,724	12,000,000					5.688	6.245	JAJO	119,455	1,034,947	06/05/2024	07/30/2036	7,584,402	
00111W-AC-9	ABPCI Direct Lending Fund CLO ABPCI 2024-18A B	C	1.C FE	19,000,000	19,000,000	18,906,197	19,000,000					5.788	6.349	JAJO	192,462	1,663,788	06/05/2024	07/30/2036	7,219,200	
00111W-AF-2	ABPCI Direct Lending Fund CLO ABPCI 2024-18A E		3.C FE	7,492,185	7,500,000	7,633,440	7,491,023		(3,427)			11.588	11.673	JAJO	152,097	1,231,925	12/05/2024	07/30/2036	1,634,331	
00112C-AC-2	ABPCI Direct Lending Fund CLO ABPCI 2024-19A A2	C	1.A FE	23,000,000	23,000,000	22,781,868	23,000,000					5.638	5.816	JAJO	226,943	1,463,039	09/26/2024	10/30/2036	13,409,279	
00112C-AE-8	ABPCI Direct Lending Fund CLO ABPCI 2024-19A B	C	1.C FE	28,000,000	28,000,000	27,724,816	28,000,000					5.738	5.919	JAJO	281,178	1,809,946	09/26/2024	10/30/2036	7,405,572	
00112C-AG-3	ABPCI Direct Lending Fund CLO ABPCI 2024-19A C		1.F FE	7,200,000	7,200,000	7,145,597	7,200,000					6.188	5.991	JAJO	77,973	498,805	09/26/2024	10/30/2036	3,202,380	
00112C-AL-2	ABPCI Direct Lending Fund CLO ABPCI 2024-19A E	C	3.C FE	6,000,000	6,000,000	6,137,460	6,000,000					11.488	11.392	JAJO	120,627	743,387	09/26/2024	10/30/2036	942,698	
03663Y-AC-1	Antares CLO 2024-5 LLC ANTR 2024-5A B	C	1.C FE	41,511,611	41,500,000	41,114,963	41,500,000		(11,611)			5.734	5.703	JAJO	482,569	1,392,191	07/31/2025	10/20/2036	16,251,496	
03663Y-AE-7	Antares CLO 2024-5 LLC ANTR 2024-5A C		1.F FE	19,000,000	19,000,000	18,872,225	19,000,000					6.184	5.948	JAJO	238,273	1,257,740	10/04/2024	10/20/2036	4,399,567	
03665C-AG-8	Antares CLO 2024-2 LLC ANTR 2024-2A B		1.C FE	45,969,023	45,750,000	45,528,936	45,828,424		(140,599)			5.834	5.447	JAJO	541,266	1,102,855	07/30/2025	07/20/2036	14,409,057	
03665C-AK-9	Antares CLO 2024-2 LLC ANTR 2024-2A C		1.F FE	1,400,000	1,400,000	1,392,734	1,400,000					6.434	6.202	JAJO	18,267	98,059	05/24/2024	07/20/2036	107,982	
036935-AE-4	Antares CLO 2024-1 LLC ANTR 2024-1A B	C	1.C FE	45,900,000	45,900,000	45,795,256	45,900,000					6.184	6.842	JAJO	575,617	3,098,923	03/19/2024	04/20/2036	4,155,786	
036935-AG-9	Antares CLO 2024-1 LLC ANTR 2024-1A C		1.F FE	37,800,000	37,800,000	37,620,337	37,800,000					6.934	6.740	JAJO	531,525	2,838,704	03/19/2024	04/20/2036	15,963,379	
036935-AJ-3	Antares CLO 2024-1 LLC ANTR 2024-1A D		2.C FE	3,000,000	3,000,000	3,008,799	3,000,000					8.784	8.623	JAJO	53,439	281,411	03/19/2024	04/20/2036	2,278,221	
05071A-AS-9	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A CRR		1.F FE	15,000,000	15,000,000	14,917,470	15,000,000					6.207	5.987	JAJO	183,634	934,745	11/01/2024	01/22/2038	518,825	
05071A-AU-4	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A D		2.C FE	15,000,000	15,000,000	15,093,780	15,000,000					7.757	7.562	JAJO	229,488	1,151,099	11/01/2024	01/22/2038	4,728,181	
050922-AA-1	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A1	C	1.A FE	69,999,916	70,000,000	69,741,420	70,000,000		84			5.537	4.438	JAJO	764,462	4,710,737	01/28/2025	07/22/2036	4,129,629	
050922-AG-8	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A2	C	1.A FE	14,000,000	14,000,000	13,860,336	14,000,000					5.757	5.246	JAJO	158,967	1,005,792	08/09/2024	07/22/2036	10,919,066	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
050922-AJ-2	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A B	C	1.C FE	16,000,000	16,000,000	15,846,720	16,000,000					5.907	5.380	JAJO	186,410	1,176,610	08/09/2024	07/22/2036	4,442,655	
050922-AL-7	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A C		1.F FE	19,800,000	19,800,000	19,699,238	19,800,000					6.407	6.199	JAJO	250,207	1,567,980	08/09/2024	07/22/2036	9,188,377	
050931-AA-2	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A1	C	1.A FE	56,139,182	56,000,000	56,053,648	56,000,000		(117,042)			5.984	7.247	JAJO	679,566	3,667,576	10/02/2024	04/20/2036	2,373,179	
050931-AC-8	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A2	C	1.A FE	5,920,000	5,920,000	5,919,171	5,920,000					6.284	7.141	JAJO	75,441	405,673	02/14/2024	04/20/2036	2,197,635	
050931-AE-4	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A B	C	1.C FE	8,000,000	8,000,000	7,982,056	8,000,000					6.534	7.409	JAJO	106,003	568,428	02/14/2024	04/20/2036	3,921,088	
050931-AG-9	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A C		1.F FE	19,200,000	19,200,000	19,210,426	19,200,000					7.184	6.975	JAJO	279,714	1,490,415	02/14/2024	04/20/2036	4,196,092	
050931-AJ-3	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A D	C	2.C FE	11,000,000	11,000,000	11,029,645	11,000,000					9.084	8.910	JAJO	202,633	1,065,206	02/14/2024	04/20/2036	3,333,262	
055328-AQ-1	BCC Middle Market CLO 2018-1 L BCMM 2018-1A A2R	C	1.C FE	10,000,000	10,000,000	10,015,000	10,000,000					6.784	6.568	JAJO	137,573	735,813	01/31/2024	04/20/2036	27,603	
055328-AS-7	BCC Middle Market CLO 2018-1 L BCMM 2018-1A BR		1.F FE	18,400,000	18,400,000	18,418,400	18,400,000					7.784	7.585	JAJO	290,446	1,539,941	01/31/2024	04/20/2036	7,055,842	
05554L-AA-0	BCRED MML CLO 2021-1 LLC BXCMM 2021-1A B		1.A FE	14,206,245	14,200,000	14,221,272	14,202,309		(3,937)			6.066	5.861	JAJO	186,635	663,619	12/04/2025	01/15/2035	5,315,246	
05554L-AC-6	BCRED MML CLO 2021-1 LLC BXCMM 2021-1A C	C	1.D FE	35,859,920	36,000,000	35,950,320	36,000,000		102,121			6.766	6.792	JAJO	527,760	2,644,528	04/26/2023	01/15/2035	13,835,516	
05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL		1.C PL	13,211,396	13,211,396	13,211,396	13,211,396					6.557	6.610	JAJO	175,670	898,721	04/18/2024	04/11/2030	13,410,961	
05644#-AA-5	BTC Offshore Holdings Fund II- LN		1.C PL	34,607,883	34,607,883	34,607,883	34,607,883					6.557	6.350	JAJO	460,176	2,758,679	08/12/2024	03/20/2029	6,222,358	
072917-AA-5	BCRED MML CLO 2022-1 LLC BXCMM 2022-1A A1	C	1.A FE	3,505,250	3,500,000	3,502,394	3,500,000		(4,057)			5.534	5.781	JAJO	39,279	213,299	10/08/2024	04/20/2035	62,951	
072917-AE-7	BCRED MML CLO 2022-1 LLC BXCMM 2022-1A B	C	1.C FE	25,500,000	25,500,000	25,372,908	25,500,000					5.884	5.720	JAJO	304,275	1,644,274	02/10/2022	04/20/2035	17,737,558	
072917-AG-2	BCRED MML CLO 2022-1 LLC BXCMM 2022-1A C	C	1.F FE	25,058,379	25,724,584	25,653,841	25,593,488		385,564			6.634	8.210	JAJO	346,077	1,853,833	11/30/2023	04/20/2035	6,714,119	
15672Q-AE-7	Cerberus Loan Funding XXXVII L CERB 2022-1A C		1.G FE	6,000,000	6,000,000	6,000,222	6,000,000					7.055	6.870	JAJO	91,709	458,298	02/08/2024	04/15/2034	664,409	
15674D-AE-4	Cerberus Loan Funding XLIV LLC CERB 2023-5A C	C	1.G FE	21,400,000	21,400,000	21,405,436	21,400,000					8.105	7.904	JAJO	375,781	1,862,419	12/21/2023	01/15/2036	1,092,162	
15674D-AG-9	Cerberus Loan Funding XLIV LLC CERB 2023-5A D	C	2.C FE	14,200,000	14,200,000	14,204,942	14,200,000					10.105	9.943	JAJO	310,883	1,523,755	12/21/2023	01/15/2036	14,547,839	
15674V-AD-6	Cerberus Loan Funding XLI LLC CERB 2023-2A B	C	1.B FE	17,920,112	17,900,000	17,905,102	17,900,000		(20,112)			7.505	7.528	JAJO	291,051	504,000	07/15/2025	07/15/2035	15,102,288	
15674V-AE-4	Cerberus Loan Funding XLI LLC CERB 2023-2A C	M	1.G FE	34,250,000	34,250,000	34,261,234	34,233,292		56,818			8.505	8.488	JAJO	631,108	3,119,643	05/11/2023	07/15/2035	9,255,791	
15675A-AC-3	Cerberus Loan Funding XL LLC CERB 2023-1A B	C	1.B FE	23,400,000	23,400,000	23,406,763	23,400,000					7.505	5.783	JAJO	380,480	1,894,126	02/24/2023	03/22/2035	9,025,366	
15675A-AE-9	Cerberus Loan Funding XL LLC CERB 2023-1A C		1.G FE	43,200,000	43,200,000	43,237,282	43,200,000					8.305	8.328	JAJO	777,305	3,847,249	02/24/2023	03/22/2035	2,006,826	
15675A-AG-4	Cerberus Loan Funding XL LLC CERB 2023-1A D	C	2.B FE	10,350,000	10,350,000	10,357,131	10,350,000					10.305	10.365	JAJO	231,079	1,131,612	02/24/2023	03/22/2035	10,647,298	
15675B-AA-5	Cerberus Loan Funding XLVI LP CERB 2024-2A A	C	1.A FE	20,000,000	20,000,000	20,025,200	20,000,000					5.755	6.692	JAJO	249,363	1,264,050	04/12/2024	07/15/2036	2,046,400	
15675B-AB-3	Cerberus Loan Funding XLVI LP CERB 2024-2A B		1.C FE	11,600,000	11,600,000	11,547,313	11,600,000					6.205	7.187	JAJO	155,941	786,074	04/12/2024	07/15/2036	2,048,815	
15675B-AC-1	Cerberus Loan Funding XLVI LP CERB 2024-2A C		1.G FE	1,579,838	1,550,000	1,553,776	1,565,464		(14,373)			6.955	5.387	JAJO	23,356	86,298	02/06/2025	07/15/2036	278,444	
15675B-AD-9	Cerberus Loan Funding XLVI LP CERB 2024-2A D		2.C FE	4,000,000	4,000,000	4,037,744	4,000,000					8.855	8.650	JAJO	76,739	378,532	04/12/2024	07/15/2036	475,554	
15675F-AA-6	Cerberus Loan Funding XLV LLC CERB 2024-1A A	C	1.A FE	21,088,914	21,000,000	21,038,304	21,000,000		(59,650)			5.805	5.843	JAJO	264,107	1,337,899	08/28/2024	04/15/2036	396,813	
15675F-AE-8	Cerberus Loan Funding XLV LLC CERB 2024-1A C		1.G FE	4,778,334	4,750,000	4,757,467	4,766,084		(12,250)			7.055	6.349	JAJO	72,603	90,648	07/30/2025	04/15/2036	4,839,207	
156940-AC-2	Cerberus Loan Funding XLIII LL CERB 2023-4A B	C	1.C FE	17,408,884	17,400,000	17,404,367	17,406,554		(2,330)			7.255	7.315	JAJO	273,496	545,740	12/04/2025	10/15/2035	11,177,972	
156940-AE-8	Cerberus Loan Funding XLIII LL CERB 2023-4A C		1.G FE	10,928,546	10,896,000	10,903,769	10,903,858		(24,556)			8.255	7.888	JAJO	194,873	964,838	05/13/2024	10/15/2035	2,661,031	
156945-AA-5	Cerberus Loan Funding XLVII LL CERB 2024-3A A	C	1.A FE	16,049,952	16,050,000	16,006,184	16,049,952					5.655	5.681	JAJO	196,637	998,128	01/14/2025	07/15/2036	530,047	
156945-AC-1	Cerberus Loan Funding XLVII LL CERB 2024-3A B	C	1.C FE	7,000,000	7,000,000	6,963,747	7,000,000					5.855	6.358	JAJO	88,794	449,515	05/23/2024	07/15/2036	1,238,335	
156945-AE-7	Cerberus Loan Funding XLVII LL CERB 2024-3A C	C	1.G FE	8,436,313	8,400,000	8,359,210	8,418,811		(17,502)			6.455	5.958	JAJO	117,473	344,191	06/05/2025	07/15/2036	7,735,283	
156945-AG-2	Cerberus Loan Funding XLVII LL CERB 2024-3A D		2.C FE	4,690,000	4,690,000	4,678,191	4,690,000					8.255	8.029	JAJO	83,880	415,298	05/23/2024	07/15/2036	2,977,727	
17151M-AC-6	Churchill NCDLC CLO-III LLC CHMML 2024-1A A		1.A FE	17,657,150	17,600,000	17,616,650	17,637,330		(10,245)			5.884	5.466	JAJO	210,009	1,134,871	09/17/2024	04/20/2036	817,951	
17151M-AE-2	Churchill NCDLC CLO-III LLC CHMML 2024-1A B		1.C FE	10,400,000	10,400,000	10,376,631	10,400,000					6.534	6.710	JAJO	137,804	738,957	02/09/2024	04/20/2036	1,223,737	
34961U-AE-9	Fortress Credit Opportunities FCO 2024-23A B		1.C FE	12,800,000	12,800,000	12,772,250	12,800,000					6.755	9.126	JAJO	187,326	938,770	01/24/2024	04/15/2036	7,797,622	
34961U-AG-4	Fortress Credit Opportunities FCO 2024-23A C		1.F FE	19,200,000	19,200,000	19,217,453	19,200,000					7.755	7.548	JAJO	322,589	1,602,822	01/24/2024	04/15/2036	2,060,357	
34961U-AJ-8	Fortress Credit Opportunities FCO 2024-23A D	C	2.C FE	17,600,000	17,600,000	17,646,077	17,600,000					9.755	9.585	JAJO	371,973	1,826,142	01/24/2024	04/15/2036	6,526,857	
34964R-AU-7	Fortress Credit Opportunities FCO 2022-19A CR		1.F FE	4,800,000	4,800,000	4,766,126	4,800,000					6.455	6.199	JAJO	67,127	337,439	09/26/2024	10/15/2036	2,698,416	
34964R-AW-3	Fortress Credit Opportunities FCO 2022-19A DR	C	2.C FE	19,000,000	19,000,000	18,864,435	19,000,000					8.055	7.825	JAJO	331,579	1,643,917	09/26/2024	10/15/2036	709,178	
381738-BE-2	Golub Capital Partners CLO 61M GOCAP 2022-61A C1R		1.F FE	4,000,000	4,000,000	3,960,008	4,000,000					5.858	5.605	JAJO	42,959	205,097	12/20/2024	07/25/2035	1,320,326	
381742-AE-5	Golub Capital Partners Clo 42M GOCAP 2019-42RA BR		1.C FE	59,400,000	59,400,000	59,400,000	59,400,000					7.059	8.974	JAJO	757,120	4,180,274	12/19/2025	01/20/2036	30,180,200	
381742-AG-0	Golub Capital Partners Clo 42M GOCAP 2019-42RA CR		1.F FE	55,375,000	55,375,000	55,375,000	55,375,000					8.059	7.965	JAJO	805,799	4,816,637	12/08/2023	01/20/2036	34,958,501	
38178U-AA-7	Golub Capital Partners Clo 46M GOCAP 2019-46A A1R	C	1.A FE	32,000,000	32,000,000	31,964,672	32,000,000					5.694	5.483	JAJO	369,506	2,001,927	03/28/2024	04/20/2037	1,896,474	
38178U-AC-3	Golub Capital Partners Clo 46M GOCAP 2019-46A BR		1.C FE	16,400,000	16,400,000	16,363,395	16,400,000					6.184	5.979	JAJO	205,667	1,107,240	03/28/2024	04/20/2037	4,553,744	
38178U-AE-9	Golub Capital Partners Clo 46M GOCAP 2019-46A CR		1.F FE	9,553,171	9,600,000	9,553,430	9,556,448		3,277			6.934	7.568	JAJO	134,990		12/19/2025	04/20/2037	9,767,661	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38178U-AG-4	Golub Capital Partners Clo 46M GOCAP 2019-46A DR	C	2.C FE	8,600,000	8,600,000	8,627,718	8,600,000					8.834	8.673	JAJO	154,063	811,058	03/28/2024	04/20/2037	4,104,239	
38178X-AA-1	Golub Capital Partners ABS Fun GCPAF 2021-2A A	RA	1.F FE	10,386,674	12,239,683	11,966,998	11,781,155		402,542			2.944	9.707	JAJO	71,057	360,287	11/03/2023	10/19/2029	1,606,650	
38179N-AB-0	Golub Capital Partners CLO 71 GOCAP 2024-71A A		1.A FE	3,019,500	3,000,000	3,004,257	3,000,000		(14,278)			5.815	5.815	FMAN	25,198	190,130	09/09/2024	02/09/2037	172,692	
38179N-AD-6	Golub Capital Partners CLO 71 GOCAP 2024-71A B		1.C FE	10,500,000	10,500,000	10,513,230	10,500,000					6.465	8.833	FMAN	98,052	734,275	02/05/2024	02/09/2037	3,738,117	
38179N-AF-1	Golub Capital Partners CLO 71 GOCAP 2024-71A C		1.F FE	11,000,000	11,000,000	11,017,105	11,000,000					7.115	6.976	FMAN	113,049	841,336	02/05/2024	02/09/2037	5,225,679	
38179N-AH-7	Golub Capital Partners CLO 71 GOCAP 2024-71A D	C	2.C FE	7,500,000	7,500,000	7,509,413	7,500,000					8.965	8.859	FMAN	97,120	713,545	02/05/2024	02/09/2037	6,858,086	
38179W-AC-8	Golub Capital Partners CLO 73M GOCAP 2024-73A A2	C	1.A FE	9,000,000	9,000,000	8,926,353	9,000,000					5.665	6.255	FMAN	73,644	775,996	06/13/2024	06/12/2065	9,125,034	
38179W-AE-4	Golub Capital Partners CLO 73M GOCAP 2024-73A B	C	1.C FE	38,500,000	38,500,000	38,163,241	38,500,000					5.765	6.361	FMAN	320,595	3,371,619	06/13/2024	08/09/2037	15,047,429	
38179W-AG-9	Golub Capital Partners CLO 73M GOCAP 2024-73A C	C	1.F FE	37,000,000	37,000,000	36,752,174	37,000,000					6.265	6.036	FMAN	334,827	3,490,521	06/13/2024	08/09/2037	24,232,816	
38180A-AA-7	Golub Capital Partners ABS Fun GCPAF 2024-2A A1		1.F FE	14,000,000	14,000,000	13,999,254	14,000,000					6.863	6.101	JAJO	176,154	1,191,520	08/02/2024	07/25/2034	13,479	
38180Y-AC-1	Golub Capital Partners CLO 65M GOCAP 2023-65A A2R	C	1.A FE	195,000,000	195,000,000	192,492,300	195,000,000					5.684	5.410	JAJO	2,247,722	5,980,662	03/27/2025	04/20/2037	86,681,314	
38180Y-AE-7	Golub Capital Partners CLO 65M Golub 65(M) Reset Tranche B-R	C	1.C FE	176,500,000	176,500,000	174,099,424	176,500,000					5.784	5.511	JAJO	2,070,267	5,502,006	03/27/2025	04/20/2037	121,130,281	
38180Y-AG-2	Golub Capital Partners CLO 65M GOCAP 2023-65A CR		1.F FE	144,500,000	144,500,000	142,868,162	144,500,000					6.284	6.018	JAJO	1,841,428	4,867,732	03/27/2025	04/20/2037	11,856,080	
381936-AC-7	Golub Capital Partners CLO 59M GOCAP 2021-59A A2R	M	1.A FE	175,000,000	175,000,000	172,290,125	175,000,000					5.484	5.286	JAJO	1,946,214	6,138,180	02/21/2025	04/20/2037	86,766,128	
381936-AE-3	Golub Capital Partners CLO 59M GOCAP 2021-59A BR	M	1.C FE	177,500,000	177,500,000	175,550,163	177,500,000					5.584	5.384	JAJO	2,010,011	6,331,382	02/21/2025	04/20/2037	134,522,107	
381936-AG-8	Golub Capital Partners CLO 59M GOCAP 2021-59A CR	C	1.F FE	118,747,608	118,750,000	117,398,863	118,724,571		(23,036)			5.884	5.615	JAJO	1,416,965	3,562,179	09/18/2025	04/20/2037	27,269,303	
381936-AJ-2	Golub Capital Partners CLO 59M GOCAP 2021-59A DR	C	2.C FE	23,500,000	23,500,000	23,404,567	23,500,000					7.084	6.830	JAJO	337,593	1,047,781	02/21/2025	04/20/2037	9,727,581	
40171B-AD-6	Guggenheim MM CLO 2023-6 LLC GCF 2023-6A C	C	1.F FE	10,532,491	10,500,000	10,402,917	10,511,374		(19,493)			8.358	7.997	JAJO	160,891	950,925	09/25/2024	01/25/2036	3,990,902	
40171C-AE-2	Guggenheim MM CLO 2024-7 LLC GCF 2024-7A C	C	1.F FE	6,800,000	6,800,000	6,802,156	6,800,000					7.959	7.863	JAJO	97,724	584,584	01/10/2024	01/28/2036	3,429,925	
40443Q-AA-1	HPS Private Credit CLO 2024-2 HPSPR 2024-2A A	C	1.A FE	22,006,807	22,000,000	22,027,478	22,000,000					5.832	8.103	FMAN	160,375	1,419,035	08/29/2024	05/15/2036	686,744	
40443Q-AC-7	HPS Private Credit CLO 2024-2 HPSPR 2024-2A B	C	1.C FE	9,600,000	9,600,000	9,614,122	9,600,000					6.302	9.204	FMAN	75,622	665,213	02/14/2024	05/15/2036	116,851	
40443Q-AE-3	HPS Private Credit CLO 2024-2 HPSPR 2024-2A C	C	1.F FE	8,000,000	8,000,000	8,032,192	8,000,000					7.102	6.973	FMAN	71,018	619,588	02/14/2024	05/15/2036	3,333,043	
40443Q-AG-8	HPS Private Credit CLO 2024-2 HPSPR 2024-2A D	C	2.C FE	5,200,000	5,200,000	5,219,557	5,200,000					8.902	8.803	FMAN	57,862	498,152	02/14/2024	05/15/2036	3,738,217	
43732V-AA-4	Home Partners of America 2021- HPA 2021-2 B	RA	1.B FE	7,228,443	7,576,178	7,421,434	7,361,218		132,775			2.302	5.314	MON	14,534	101,735	05/09/2025	12/17/2026	7,349,710	
52609Y-AC-5	Lendbuzz Securitization Trust LBZZ 2024-3A B	C	1.G FE	1,699,653	1,700,000	1,697,144	1,699,757		65			5.030	5.087	MON	3,800	85,510	09/10/2024	11/15/2030	72,086	
671026-AS-1	OCP CLO Ltd OCP 2021-23A D1R	C	2.C FE	4,956,874	5,000,000	4,986,475	4,893,467		(63,407)			6.632	6.778	JAJO	70,001	201,104	09/18/2025	01/17/2037	1,057,404	
69120H-AC-6	Owl Rock CLO XI LLC OR 2023-11A B		1.C FE	7,000,000	7,000,000	7,005,635	7,000,000					7.452	7.243	FMAN	65,203	567,116	04/26/2023	05/15/2035	2,371,107	
69121R-AB-5	Owl Rock CLO XVII LLC OR 2024-17A A2	C	1.A FE	9,000,000	9,000,000	8,920,440	9,000,000					5.755	6.002	JAJO	112,214	741,909	06/13/2024	07/15/2036	6,604,424	
91863*-AA-3	VPC Synthesis, L.P. A1		6. PL	19,596,647	83,655,474	14,530,956	14,530,956	(5,065,691)	509,036	64,596,773		6.500	5.187	MJSD		685,394	06/30/2025	06/11/2028	31,482,495	
91863*-AB-1	VPC Synthesis, L.P. A2		6. PL	313	43,500,479	43,500	313		(663,843)	13,547,632		6.500	(0.003)	MJSD			03/21/2022	06/11/2028	1,974,356	
92243R-AA-2	VOP RRL ABS I Ltd VCRRL 2021-1A A		1.F FE	547,655	602,699	592,085	587,435		8,938			2.152	7.597	JAJO	2,558	12,970	11/14/2022	10/20/2031	80,336	
L6491#-AA-4	Monroe Capital Private Credit A		1.F PL	27,711,449	27,705,598	27,705,598	27,680,972		(30,477)			6.657	6.459	JAJO	374,015	1,426,280	09/16/2025	04/22/2032	42,696,245	
000000-00-0	Aurium CLO III DAC ACLO 3A D		2.B FE	2,881,571	3,172,775	3,174,707	3,139,665		7,116		372,178	5.121	5.647	JAJO	34,752	172,909	02/08/2024	04/16/2030	2,950,271	
000000-00-0	Madison Park Euro Funding VI D CADOG 6A DR		1.G FE	647,201	781,443	781,431	742,379		8,191		87,918	4.926	6.490	JAJO	8,340	41,240	10/05/2023	10/15/2030	110,567	
000000-00-0	Aurium CLO IV DAC ACLO 4A D		2.B FE	2,193,233	2,403,083	2,381,153	2,371,999		5,970		264,286	4.321	4.858	JAJO	22,210	107,990	04/07/2025	01/16/2031	501,476	
000000-00-0	Madison Park Euro Funding XI D CADOG 11A CN	C	1.E FE	4,657,345	5,005,934	4,976,990	4,940,988		11,766		585,052	3.914	4.328	FMAN	24,492	206,728	07/15/2020	02/15/2031	1,084,231	
000000-00-0	Madison Park Euro Funding XI D CADOG 11A DN	C	2.A FE	2,842,072	2,937,755	2,911,506	2,898,729		5,988		343,188	4.864	5.255	FMAN	17,862	149,439	02/01/2021	02/15/2031	632,353	
000000-00-0	Blackrock European CLO VII DAC BECLO 7A B1RE		1.A FE	2,007,659	2,350,204	2,351,400	2,294,752		5,748		272,119	3.316	4.485	JAJO	16,885	107,626	10/05/2023	10/15/2031	193,721	
000000-00-0	Madison Park Euro Funding XII CADOG 12A CN	C	1.E FE	3,223,019	3,619,314	3,619,271	3,564,811		10,121		423,167	4.326	4.856	JAJO	33,924	169,966	08/08/2024	10/15/2031	1,203,498	
000000-00-0	Madison Park Euro Funding XII CADOG 12A DN	C	2.A FE	13,285,262	13,572,427	13,572,197	13,445,042		19,375		1,592,559	5.226	5.558	JAJO	153,681	755,726	09/17/2020	10/15/2031	6,718,823	
000000-00-0	Bain Capital Euro Clo 2018-2 D BCCE 2018-2A D		2.A FE	668,763	719,162	720,678	717,190		(287)		85,095	5.204	5.376	JAJO	7,589	40,137	07/29/2024	01/20/2032	67,566	
000000-00-0	CVC Cordatus Loan Fund XII DAC CORDA 12A D		2.A FE	1,272,673	1,468,877	1,468,877	1,405,076		14,890		165,864	5.238	6.821	JAJO	14,961	81,219	06/22/2023	01/23/2032	426,604	
000000-00-0	CVC Cordatus Loan Fund XII DAC CORDA 12A DN	C	2.A FE	7,737,380	7,990,693	7,990,693	7,990,693				947,929	5.238	5.274	JAJO	81,385	441,833	11/02/2018	01/23/2032	425,355	
000000-00-0	Madison Park Euro Funding VIII CADOG 8A BRN	C	1.C FE	5,536,855	6,519,466	6,519,407	6,238,068		11,892		740,495	3.726	5.109	JAJO	52,632	268,268	01/18/2024	04/15/2032	914,028	
000000-00-0	CVC Cordatus Loan Fund XVI DAC CORDA 16A D	C	2.B FE	1,633,555	1,688,621	1,689,645	1,678,735		2,447		142,338	6.222	6.464	MJSD	4,378	83,695	10/29/2025	06/17/2032	401,991	
000000-00-0	Madison Park Euro Funding XIV MDPKE 14A C1R		1.F FE	3,122,224	3,407,796	3,407,755	3,390,504		802		402,177	4.426	4.610	JAJO	32,680	163,337	04/08/2024	07/15/2032	1,139,457	
000000-00-0	Madison Park Euro Funding XIV MDPKE 14A DR		2.C FE	3,588,208	4,054,102	4,058,431	3,887,631		30,291		459,174	5.626	6.813	JAJO	49,418	241,594	07/26/2023	07/15/2032	663,329	
000000-00-0	Ares European CLO XIII DAC ARESE 13A C1	C	1.F FE	2,178,911	2,350,204	2,356,930	2,324,866		4,088		275,479	4.504	4.928	JAJO	21,465	115,170	06/30/2020	07/20/2032	835,303	
000000-00-0	Ares European CLO XIII DAC ARESE 13A DN	C	2.B FE	9,880,262	10,575,917	10,624,916	10,556,699		3,029		1,252,099	6.104	6.241	JAJO	130,904	682,808	06/18/2020	07/20/2032	3,071,143	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
000000-00-0	Carlyle Euro CLO 2019-2 DAC CGMSE 2019-2A A2A	C	1.C FE	22,023,034	22,326,937	22,331,826	22,326,937				2,648,625	3.864	3.451	FMAN	107,839	918,365	09/24/2020	08/15/2032	6,116,323	
000000-00-0	Harvest CLO XXIII DAC HARVT 23A C		1.F FE	616,856	669,808	669,798	669,808				79,459	4.054	4.109	JAJO	5,506	29,895	07/29/2024	10/20/2032	126,600	
000000-00-0	Holland Park CLO DAC HOLPK 1A A2RR	C	1.C FE	12,056,260	11,751,019	11,750,749	11,751,019				1,394,013	3.698	3.566	FMAN	57,940	464,128	12/02/2020	11/14/2032	471,313	
000000-00-0	Holland Park CLO DAC HOLPK 1A B2ER		1.F FE	2,859,934	3,525,306	3,456,633	3,310,408		61,531		391,511	4.180	6.618	FMAN	19,648	142,980	09/28/2023	11/14/2032	90,429	
000000-00-0	Holland Park CLO DAC HOLPK 1A CRR	C	2.B FE	12,486,423	12,926,121	12,939,914	12,769,253		20,371		1,513,846	6.448	6.908	FMAN	111,130	851,158	07/26/2023	11/14/2032	6,401,251	
000000-00-0	Holland Park CLO DAC HOLPK 1A CRRE	C	2.B FE	3,935,940	3,916,615	3,920,794	3,916,615				464,625	6.448	6.477	FMAN	33,672	259,201	09/09/2020	11/14/2032	2,329,369	
000000-00-0	Palmer Square European Loan Fu PSTET 2023-2A CR		1.C FE	1,651,655	1,762,653	1,763,950	1,762,653				209,102	4.259	4.311	JAJO	16,265	81,816	08/07/2024	01/15/2033	564,448	
000000-00-0	Palmer Square European Loan Fu PSTET 2023-2A DR		2.A FE	5,505,517	5,875,510	5,875,410	5,875,510				697,007	5.259	5.326	JAJO	66,949	329,560	08/07/2024	01/15/2033	606,010	
000000-00-0	Dryden 35 Euro CLO 2014 DAC DRYD 2014-35A C1VA		1.D FE	503,499	587,551	587,540	565,273		5,289		66,850	4.616	6.070	JAJO	5,726	29,346	03/22/2023	01/17/2033	243,473	
000000-00-0	Dryden 27 R Euro CLO 2017 DAC DRYD 2017-27A B1RE		1.B FE	3,019,390	3,525,306	3,509,329	3,413,698		9,953		404,772	3.476	4.842	JAJO	26,550	136,523	10/12/2023	04/15/2033	275,625	
000000-00-0	Voya Euro CLO III DAC VOYE 3A B2N	C	1.C FE	6,511,200	7,050,612	6,649,009	7,050,612				836,408	1.900	1.861	JAJO	28,281	128,028	04/01/2020	04/15/2033	590,225	
000000-00-0	Avoca CLO XXI DAC AVOCA 21A C	C	1.D FE	8,213,764	8,813,265	8,813,265	8,804,074		1,545		1,044,238	4.126	4.198	JAJO	78,788	396,808	10/01/2020	04/15/2033	1,953,857	
000000-00-0	Voya Euro CLO III DAC VOYE 3A CN	C	1.F FE	7,813,440	8,460,734	8,483,451	8,460,734				1,003,690	4.109	4.160	JAJO	75,325	381,031	04/01/2020	04/15/2033	2,879,229	
000000-00-0	Avoca CLO XXI DAC AVOCA 21A D	C	2.A FE	15,186,126	15,628,856	15,628,856	15,639,013		(9,837)		1,688,677	5.176	5.202	JAJO	175,272	778,339	10/29/2025	04/15/2033	3,154,538	
000000-00-0	Voya Euro CLO III DAC VOYE 3A DE		2.B FE	4,999,296	5,875,510	5,875,410	5,609,495		54,843		663,047	5.159	6.604	JAJO	65,675	324,374	01/17/2023	04/15/2033	2,395,437	
000000-00-0	Voya Euro CLO III DAC VOYE 3A DN	C	2.B FE	6,511,200	7,050,612	7,050,492	7,050,612				836,408	5.159	5.222	JAJO	78,811	389,249	04/01/2020	04/15/2033	1,688,065	
000000-00-0	OCP Euro CLO 2019-3 DAC OCPE 2019-3A B1R	C	1.C FE	6,456,740	6,886,097	6,871,258	6,880,038				816,173	3.604	3.810	JAJO	50,324	276,581	10/03/2024	04/20/2033	2,570,151	
000000-00-0	Bridgepoint CLO 1 DAC BRGPT 1A B2	C	1.C FE	6,440,984	6,463,061	6,134,841	6,480,315		(6,039)		769,411	2.100	2.010	JAJO	28,653	129,712	10/05/2021	01/15/2034	641,710	
000000-00-0	CIFC European Funding CLO III CIFCE 3A C	C	1.E FE	6,489,283	6,286,795	6,286,714	6,286,795				745,797	4.509	4.564	JAJO	61,419	307,489	12/10/2020	01/15/2034	3,103,555	
000000-00-0	Capital Four CLO II DAC CFOUR 2A C		1.F FE	2,739,384	2,937,755	2,937,714	2,929,587		(1,007)		347,587	4.709	4.858	JAJO	29,973	149,379	08/08/2024	01/15/2034	332,696	
000000-00-0	Bridgepoint CLO 1 DAC BRGPT 1A C		1.F FE	6,386,227	7,050,612	7,050,499	7,028,576		(1,363)		833,933	4.959	5.125	JAJO	75,755	375,587	08/08/2024	01/15/2034	3,585,132	
000000-00-0	CIFC European Funding CLO III CIFCE 3A D	C	2.C FE	6,913,815	6,698,081	6,698,456	6,698,081				794,588	5.609	5.678	JAJO	81,401	398,988	12/10/2020	01/15/2034	529,667	
000000-00-0	Marino Park CLO DAC MROPK 1A BR	C	1.F FE	3,745,331	4,112,857	4,112,807	4,107,320		(2,646)		487,330	4.171	4.255	JAJO	36,692	186,387	06/20/2024	01/16/2034	2,847,921	
000000-00-0	Dartry Park CLO DAC DARPK 1A BRR		1.F FE	334,736	363,107	363,700	363,129		(292)		43,090	4.365	4.365	JAJO	2,862	16,710	07/29/2024	01/28/2034	287,219	
000000-00-0	Dartry Park CLO DAC DARPK 1A CRR		2.C FE	5,325,423	5,875,510	5,890,651	5,809,912		8,275		688,906	5.415	5.708	JAJO	57,445	330,796	02/07/2024	01/28/2034	146,259	
000000-00-0	Clarinda Park CLO DAC CLARK 1A BRR		1.F FE	1,653,669	1,880,163	1,888,983	1,833,167		8,267		217,182	4.464	5.220	FMAN	10,491	88,322	09/13/2023	02/15/2034	257,435	
000000-00-0	Clarinda Park CLO DAC CLARK 1A CRR	C	2.C FE	6,647,251	7,226,877	7,239,061	7,225,805		(10,880)		857,642	5.364	5.365	FMAN	48,456	402,832	10/29/2024	02/15/2034	2,039,450	
000000-00-0	CVC Cordatus Loan Fund IV DAC CORDA 4A BR1		1.C FE	7,697,927	8,401,979	8,365,455	8,284,078		19,965		981,640	3.354	3.797	FMAN	29,746	301,874	08/06/2024	02/22/2034	4,362,036	
000000-00-0	Sculptor European CLO I DAC OZLME 1A CRR		1.F FE	1,504,980	1,762,653	1,762,625	1,707,424		9,119		202,421	4.304	5.238	JAJO	15,384	83,541	09/28/2023	04/18/2034	742,827	
000000-00-0	Aqueduct European CLO 5-2020 D AQUE 2020-5A B1R		1.C FE	3,214,448	3,525,306	3,521,502	3,486,527				413,604	3.704	4.246	JAJO	26,478	145,332	04/04/2024	04/20/2034	408,917	
000000-00-0	Providus CLO IV DAC PRVD 4A DR	C	2.C FE	4,934,874	5,464,224	5,473,131	5,371,689		8,826		636,843	5.254	5.710	JAJO	58,216	307,621	02/27/2024	04/20/2034	694,842	
000000-00-0	Bilbao CLO III DAC BILB 3A BR		1.F FE	1,824,657	2,115,183	2,108,026	2,035,119		12,852		240,981	4.064	5.023	FMAN	10,745	90,285	09/13/2023	05/17/2034	1,202,359	
000000-00-0	Bilbao CLO III DAC BILB 3A CR	C	2.C FE	4,354,337	4,935,428	4,933,197	4,811,188		13,074		570,343	5.064	5.620	FMAN	31,241	258,377	04/26/2024	05/17/2034	1,477,414	
000000-00-0	Madison Park Euro Funding XVI MDPKE 16A C1	C	1.F FE	14,135,385	13,748,693	13,748,541	13,748,693				1,630,996	4.176	2.224	JAJO	124,398	625,681	04/15/2021	05/25/2034	2,582,450	
000000-00-0	Madison Park Euro Funding XVI MDPKE 16A D	C	2.B FE	11,859,440	12,044,795	12,061,561	11,956,117		8,859		1,417,867	5.226	5.422	JAJO	136,383	670,666	03/26/2024	05/25/2034	4,491,181	
000000-00-0	AlbaCore EURO CLO II DAC ALBAC 2A B	C	1.C FE	8,343,488	9,107,040	9,067,434	9,006,334				1,068,414	3.750	4.224	MJSD	16,127	358,235	09/12/2024	06/15/2034	3,248,597	
000000-00-0	AlbaCore EURO CLO II DAC ALBAC 2A C		1.F FE	3,268,982	3,525,306	3,525,221	3,531,794		(2,927)		419,110	4.600	4.536	MJSD	7,658	168,256	07/11/2024	06/15/2034	839,182	
000000-00-0	Harvest CLO XXIV DAC HARVT 24A B1R		1.C FE	1,057,991	1,175,102	1,175,091	1,162,167		(5,115)		138,050	3.709	4.041	JAJO	9,443	48,367	04/02/2024	07/15/2034	444,800	
000000-00-0	Arbour CLO III DAC ARBR 3A B1RR	C	1.C FE	7,193,944	7,931,938	7,902,931	7,789,163				924,022	3.659	4.415	JAJO	62,883	322,635	01/26/2024	07/15/2034	2,998,253	
000000-00-0	Harvest CLO XXVII DAC HARVT 27A C		1.F FE	2,138,631	2,350,204	2,352,206	2,318,352		3,041		274,884	4.159	4.504	JAJO	21,178	106,980	04/08/2024	07/15/2034	125,623	
000000-00-0	Jubilee CLO 2013-X DAC JUBIL 2013-10A CRR		1.F FE	1,000,655	1,175,102	1,177,774	1,130,809		7,674		133,999	4.459	5.498	JAJO	11,353	56,906	10/17/2023	07/15/2034	783,535	
000000-00-0	Bain Capital Euro CLO 2021-2 D BCOE 2021-2A B2		1.C FE	952,355	1,175,102	1,082,576	1,071,401		17,196		126,313	2.050	4.327	JAJO	4,952	23,065	01/29/2024	07/17/2034	25,648	
000000-00-0	Tymon Park CLO DAC TYMPK 1A CRR		2.C FE	778,562	881,326	883,034	840,317		4,904		56,850	5.210	6.390	JAJO	9,183	36,366	04/09/2025	07/21/2034	186,216	
000000-00-0	BBAM European CLO I DAC BBAME 1A CR	C	1.F FE	8,317,416	9,154,044	9,100,557	9,070,797		6,899		1,075,771	4.015	4.292	JAJO	72,486	403,089	08/08/2024	07/22/2034	1,472,906	
000000-00-0	BBAM European CLO I DAC BBAME 1A DR		2.C FE	1,022,394	1,090,495	1,085,667	1,076,238		1,137		127,603	5.015	5.365	JAJO	10,786	58,653	09/10/2024	07/22/2034	285,836	
000000-00-0	Henley CLO I DAC HNLY 1A DR	C	2.B FE	6,135,793	6,698,081	6,706,969	6,708,604		(6,864)		796,078	5.065	5.038	JAJO	61,255	358,862	11/07/2024	07/25/2034	1,670,037	
000000-00-0	Madison Park Euro Funding XVII MDPKE 17A D		2.C FE	2,852,919	3,084,643	3,084,547	3,084,946		(2,551)		366,082	5.165	5.173	JAJO	28,766	166,437	07/25/2024	07/27/2034	494,767	
000000-00-0	Sculptor European CLO VI DAC SCULE 6A B1RE		1.C FE	5,638,433	6,169,285	6,169,230	6,169,285				731,857	3.866	4.066	JAJO	51,676	262,893	06/26/2024	10/15/2034	1,650,555	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
000000-00-0	Fidelity Grand Harbour CLO 202 FICLO 2021-1A B1		1.C FE	9,267,139	9,988,366	9,992,162	9,945,916				1,179,876	3.759	4.046	JAJO	81,350	415,959	08/06/2024	10/15/2034	1,008,634	
000000-00-0	Sculptor European CLO VI DAC SCULE 6A CR		1.F FE	2,145,132	2,350,204	2,352,885	2,327,943		1,961		276,076	4.309	4.605	JAJO	21,942	110,396	04/08/2024	10/15/2034	867,434	
000000-00-0	AlbaCore EURO CLO I DAC ALBAC 1A CR		1.F FE	2,910,668	3,231,530	3,231,479	3,195,997		2,978		379,035	4.204	4.509	JAJO	27,548	149,995	04/25/2024	10/18/2034	489,901	
000000-00-0	Neuberger Berman Loan Advisers NEUBE 2022-3A D	C	2.C FE	13,921,671	16,451,427	16,564,119	15,446,557		118,865		1,829,066	5.265	6.542	JAJO	156,391	913,960	09/21/2023	10/25/2034	5,228,965	
000000-00-0	Dunedin Park CLO DAC DUNEP 1A B1R		1.C FE	1,074,733	1,175,102	1,175,074	1,165,701				138,286	3.831	4.263	FMAN	5,252	47,447	04/08/2024	11/20/2034	615,131	
000000-00-0	Penta CLO 10 DAC PENTA 2021-10A B1		1.C FE	2,150,549	2,350,204	2,350,147	2,332,577				276,712	3.851	4.217	FMAN	10,559	95,349	04/08/2024	11/20/2034	220,198	
000000-00-0	CIFC European Funding CLO V DA CIFCE 5A D		2.C FE	5,115,567	5,663,991	5,650,245	5,564,745		8,861		659,801	5.159	5.585	JAJO	63,311	312,696	07/29/2024	11/23/2034	1,349,721	
000000-00-0	AlbaCore EURO CLO III DAC ALBAC 3A C		1.F FE	4,365,161	4,700,408	4,700,304	4,714,805		(4,791)		559,537	4.450	4.363	MJSD	9,877	217,380	07/12/2024	12/15/2034	1,491,481	
000000-00-0	Tikehau CLO VI DAC TIKEH 6A C		1.F FE	1,042,842	1,141,024	1,141,010	1,140,658		(1,064)		135,351	4.409	4.472	JAJO	10,900	54,694	06/26/2024	01/15/2035	217,187	
000000-00-0	Dryden 79 Euro CLO 2020 DAC DRYD 2020-79A B1R	C	1.C FE	10,859,330	11,986,040	11,985,908	11,985,129		2,853		1,421,639	3.704	3.631	JAJO	90,026	496,566	06/26/2024	01/18/2035	3,123,312	
000000-00-0	Dryden 79 Euro CLO 2020 DAC DRYD 2020-79A CR	C	1.F FE	8,528,961	9,107,040	9,111,220	9,093,031		(8,682)		1,079,220	4.404	4.495	JAJO	81,329	439,609	09/12/2024	01/18/2035	3,560,994	
000000-00-0	Palmer Square European CLO PLMER 2022-1A D		2.C FE	1,944,140	2,115,183	2,120,029	2,104,547		(893)		249,702	5.310	5.481	JAJO	22,463	120,357	05/22/2024	01/21/2035	206,886	
000000-00-0	Carlyle Euro CLO 2021-3 DAC CGMSE 2021-3A A2A		1.C FE	4,317,051	4,700,408	4,700,300	4,629,902				549,241	3.764	4.199	FMAN	22,115	250,764	08/06/2024	02/15/2035	457,946	
000000-00-0	Avoca CLO XXVI DAC AVOCA 26A B1		1.C FE	384,565	417,161	417,314	417,161		(671)		49,516	3.776	3.867	JAJO	3,413	17,368	10/29/2024	04/15/2035	27,782	
000000-00-0	Jubilee CLO 2018-XXI DAC JUBIL 2018-21A C1R		1.E FE	1,296,556	1,527,633	1,527,616	1,458,994		13,522		172,560	4.209	5.528	JAJO	13,931	70,277	03/22/2023	04/15/2035	655,026	
000000-00-0	Bridgepoint CLO 2 DAC BRGPT 2A C	C	1.F FE	7,426,326	8,452,508	8,452,424	8,137,705		51,560		962,784	4.009	4.939	JAJO	73,420	372,467	10/29/2024	04/15/2035	7,015,997	
000000-00-0	Bridgepoint CLO 2 DAC BRGPT 2A D		2.C FE	2,160,155	2,350,204	2,350,166	2,338,900		(579)		277,488	5.009	5.175	JAJO	25,506	126,334	05/22/2024	04/15/2035	844,856	
000000-00-0	OCP Euro CLO 2022-5 DAC OCPE 2022-5A B1		1.C FE	4,283,764	4,700,408	4,700,347	4,661,183		(22,420)		553,939	3.754	4.027	JAJO	35,781	196,061	04/08/2024	04/20/2035	618,988	
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A B2R	C	1.C FE	605,250	587,551	548,918	587,551				69,701	1.950	2.013	JAJO	2,260	10,987	01/20/2021	04/20/2035	150,574	
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A CR	C	1.F FE	8,088,915	7,930,763	7,930,628	7,931,559		(1,055)		940,949	4.404	4.460	JAJO	70,824	380,943	06/26/2024	04/20/2035	2,253,371	
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A DR		2.B FE	600,141	651,006	651,056	649,207		(509)		77,037	5.704	5.852	JAJO	7,530	39,502	07/29/2024	04/20/2035	221,640	
000000-00-0	Sound Point Euro CLO VIII Fund SNDPE 8A B1	C	1.C FE	4,452,341	4,700,408	4,700,333	4,700,408				557,605	3.765	3.844	JAJO	31,953	191,725	09/26/2024	04/25/2035	606,068	
000000-00-0	AlbaCore Euro CLO IV DAC ALBAC 4A CR		1.F FE	5,570,822	5,875,510	5,880,116	5,868,860		(4,667)		696,540	4.409	4.491	JAJO	56,128	281,204	09/26/2024	07/15/2035	357,924	
000000-00-0	Blackrock European Clo III Des BECLO 3A BR		1.C FE	5,736,690	6,345,550	6,330,607	6,202,776				735,830	3.554	4.420	JAJO	45,731	252,342	01/18/2024	07/19/2035	571,760	
000000-00-0	Sound Point Euro CLO V Funding SNDPE 5A D		2.C FE	5,452,822	5,863,759	5,871,974	5,840,135		(1,322)		692,879	5.365	5.458	JAJO	56,801	331,534	08/08/2024	07/25/2035	2,461,115	
000000-00-0	Clonmore Park CLO DAC CLONP 1A B1R	C	1.C FE	29,194,722	31,845,263	31,856,631	31,845,263				3,777,776	4.266	5.040	FMAN	154,720	1,419,426	02/12/2024	08/21/2035	1,568,946	
000000-00-0	Clonmore Park CLO DAC CLONP 1A B2R	C	1.C FE	8,618,368	9,400,816	9,425,389	9,400,816				1,115,211	5.500	5.531	FMAN	58,886	494,538	02/12/2024	08/21/2035	463,739	
000000-00-0	Clonmore Park CLO DAC CLONP 1A CR	C	1.F FE	17,344,466	18,919,141	18,935,431	18,919,141				2,244,362	4.716	4.721	FMAN	101,615	925,834	02/12/2024	08/21/2035	2,241,397	
000000-00-0	Clonmore Park CLO DAC CLONP 1A DR		2.C FE	20,898,919	22,796,978	22,817,290	22,797,157		(4,833)		2,704,581	6.066	6.085	FMAN	157,493	1,414,044	04/11/2024	08/21/2035	9,486,941	
000000-00-0	Henley CLO III DAC HNLY 3A B1R		1.C FE	4,630,874	4,994,183	4,994,103	4,979,201				590,678	3.815	4.000	JAJO	34,401	206,051	08/07/2024	12/25/2035	594,108	
000000-00-0	BBAM European CLO BBAME 3A B1	C	1.C FE	14,615,507	16,098,897	16,098,752	15,817,513				1,876,418	3.709	4.343	JAJO	129,373	662,629	01/30/2024	01/15/2036	522,582	
000000-00-0	Ares European CLO XV DAC ARESE 15A B1		1.C FE	3,197,812	3,525,306	3,514,131	3,490,053				414,022	3.709	4.239	JAJO	28,330	145,101	04/02/2024	01/15/2036	259,237	
000000-00-0	Ares European CLO XV DAC ARESE 15A C		1.F FE	1,999,239	2,350,204	2,350,178	2,258,510		14,649		267,628	4.109	5.123	JAJO	20,923	105,842	09/29/2023	01/15/2036	345,055	
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A B2	C	1.C FE	4,994,856	5,875,510	5,596,693	5,545,049		54,601		655,425	3.000	4.442	JAJO	32,315	169,747	01/30/2024	04/25/2036	593,396	
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A B1R	C	1.C FE	36,029,347	38,778,364	38,777,627	38,778,364				4,600,244	4.065	4.204	JAJO	288,996	1,691,578	08/05/2024	04/25/2036	8,427,599	
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A CR	C	1.F FE	14,193,379	15,276,325	15,276,020	15,276,325				1,812,217	4.215	4.212	JAJO	118,048	688,862	08/05/2024	04/25/2036	248,515	
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A DR		2.C FE	23,692,025	25,499,712	25,523,580	25,499,712				3,025,009	5.165	5.173	JAJO	241,461	1,387,597	08/05/2024	04/25/2036	3,379,079	
000000-00-0	Madison Park Euro Funding XV D MDPKE 15A DRR	C	2.C FE	5,415,644	5,577,034	5,585,528	5,577,034				161,389	5.276	5.324	JAJO	63,753	50,046	08/01/2025	07/15/2036	1,922,834	
G0404*-AA-3	Antares Juno Funding Ltd. Antares Juno Warehouse A	C	1.F Z	47,837,000	47,837,000	47,899,188	47,837,000					6.493	6.185	JAJO	1,457,733		07/16/2025	07/23/2036	27,563,636	
G0404*-AB-1	Antares Juno Funding Ltd. Antares Juno Warehouse BBB	C	2.C Z	47,837,000	47,837,000	47,913,539	47,837,000					7.793	7.487	JAJO	1,737,580		07/16/2025	07/23/2036	7,274,532	
000000-00-0	Sona Fios CLO II DAC FIOS 2A D	C	2.C FE	16,628,403	18,214,080	18,247,867	18,214,080				2,160,721	6.164	6.174	FMAN	140,339	1,156,155	04/26/2024	02/15/2037	4,060,820	
000000-00-0	Fernhill Park CLO DAC FRNPK 1A B	C	1.C FE	26,531,159	29,142,528	29,205,884	29,142,528				3,457,153	4.109	5.108	JAJO	259,451	1,891,234	04/24/2024	04/15/2037	2,787,957	
000000-00-0	OCP Euro CLO 2017-2 DAC OCPE 2017-2A CR	C	1.F FE	7,786,776	8,225,714	8,227,112	8,225,714				975,809	4.409	4.467	JAJO	78,579	453,618	08/21/2024	04/15/2037	5,148,581	
000000-00-0	Fernhill Park CLO DAC FRNPK 1A C	C	1.F FE	18,882,055	20,740,549	20,742,001	20,740,549				2,460,434	4.659	4.708	JAJO	209,365	1,494,905	04/24/2024	04/15/2037	684,221	
000000-00-0	OCP Euro CLO 2017-2 DAC OCPE 2017-2A DR	C	2.C FE	23,360,327	24,677,141	24,701,398	24,677,141				2,927,428	5.559	5.630	JAJO	297,224	1,666,007	08/21/2024	04/15/2037	3,329,412	
000000-00-0	Fernhill Park CLO DAC FRNPK 1A D		2.C FE	4,279,219	4,700,408	4,701,959	4,700,408				557,605	5.759	5.821	JAJO	58,651	406,290	04/24/2024	04/15/2037	2,133,385	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
000000-00-0	Sona Fios Clo III DAC FIOS 3A B	C	1.C FE	10,720,176	11,457,244	11,460,830	11,457,244				1,359,163	3.954	4.365	JAJO	91,862	570,375	08/02/2024	04/20/2037	427,037	
000000-00-0	Capital Four CLO VII DAC CFOUR 7A B1		1.C FE	2,164,198	2,350,204	2,350,157	2,350,204				278,803	4.215	5.232	JAJO	18,161	105,979	02/21/2024	04/25/2037	410,692	
000000-00-0	Capital Four CLO VII DAC CFOUR 7A C	C	1.F FE	7,574,692	8,225,714	8,234,721	8,225,714				975,809	4.615	4.622	JAJO	69,596	403,215	02/21/2024	04/25/2037	315,196	
000000-00-0	Capital Four CLO VII DAC CFOUR 7A D	C	2.C FE	22,183,025	24,089,590	24,101,490	24,089,590				2,857,727	6.065	6.088	JAJO	267,856	1,523,624	02/21/2024	04/25/2037	2,805,542	
000000-00-0	Monument Clo 1 DAC MNMNT 1A B	C	1.C FE	10,687,986	11,751,019	11,778,341	11,751,019				1,394,013	4.414	4.836	FMAN	64,836	830,985	05/02/2024	05/15/2037	748,936	
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A B2	C	1.C FE	5,883,926	6,463,061	6,468,199	6,463,061				766,707	5.650	5.650	MJSD	16,229	356,842	04/25/2024	06/15/2037	1,666,885	
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A B1	C	1.C FE	32,094,144	35,253,058	35,346,267	35,253,058				4,182,040	4.200	3.818	MJSD	69,919	1,545,724	04/25/2024	06/15/2037	9,079,365	
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A C	C	1.F FE	16,047,072	17,626,529	17,636,312	17,626,529				2,091,020	4.750	4.730	MJSD	39,537	868,719	04/25/2024	06/15/2037	4,817,935	
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A D	C	2.C FE	16,581,974	18,214,080	18,247,175	18,214,080				2,160,721	5.850	5.844	MJSD	50,316	1,095,779	04/25/2024	06/15/2037	4,626,328	
000000-00-0	Neuberger Berman Loan Advisers NEUBE 2024-6A B2	C	1.C FE	8,496,808	9,400,816	9,493,103	9,400,816				1,115,211	5.700	5.726	JAJO	113,123	672,437	04/17/2024	07/15/2037	1,819,359	
000000-00-0	Harvest Clo XXIX DAC HARVT 29A B2R	C	1.C FE	9,107,761	9,988,366	9,997,995	9,988,366				1,184,911	5.500	5.538	JAJO	115,976	525,026	06/26/2024	07/15/2037	214,429	
000000-00-0	Ares European Clo XVI DAC ARESE 16A B1R	C	1.C FE	10,641,763	11,515,999	11,521,101	11,515,999				1,366,133	4.159	4.782	JAJO	103,773	524,123	05/21/2024	07/15/2037	2,407,925	
000000-00-0	Ares European Clo XIX DAC ARESE 19A B	C	1.C FE	13,907,462	15,276,325	15,317,541	15,276,325				1,812,217	4.109	4.687	JAJO	136,003	943,356	04/24/2024	07/15/2037	1,086,282	
000000-00-0	Ares European Clo XVI DAC ARESE 16A B2R		1.C FE	2,714,736	2,937,755	2,940,587	2,937,755				348,503	5.650	5.686	JAJO	35,041	158,609	05/21/2024	07/15/2037	615,353	
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A B2	C	1.C FE	8,044,535	8,813,265	8,905,821	8,813,265				1,045,510	5.700	4.512	JAJO	106,053	668,098	04/11/2024	07/15/2037	1,702,997	
000000-00-0	Harvest Clo XXIX DAC HARVT 29A B1R	C	1.C FE	18,133,076	19,847,472	19,848,444	19,847,472		(4,770)		2,354,688	4.009	4.570	JAJO	172,398	874,618	07/30/2024	07/15/2037	426,052	
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A B1	C	1.C FE	18,263,075	19,976,733	20,027,714	19,976,733				2,369,823	4.259	3.633	JAJO	184,342	1,410,884	04/11/2024	07/15/2037	3,859,875	
000000-00-0	Margay Clo II DAC MARGA 2A B	C	1.C FE	20,464,875	22,326,937	22,328,634	22,326,937				2,648,625	4.159	5.033	JAJO	201,192	1,409,129	05/13/2024	07/15/2037	920,048	
000000-00-0	Ares European Clo XIX DAC ARESE 19A C		1.F FE	1,711,688	1,880,163	1,880,864	1,880,163				223,042	4.659	4.708	JAJO	18,979	129,087	04/24/2024	07/15/2037	937,690	
000000-00-0	Harvest Clo XXIX DAC HARVT 29A CR	C	1.F FE	18,300,131	20,035,488	20,036,350	20,040,276		(7,851)		2,377,689	4.509	4.468	JAJO	195,737	979,971	07/30/2024	07/15/2037	9,049,590	
000000-00-0	Ares European Clo XVI DAC ARESE 16A CR	C	1.F FE	9,121,511	9,870,856	9,876,088	9,870,856				1,170,971	4.709	4.759	JAJO	100,711	501,838	05/21/2024	07/15/2037	2,192,872	
000000-00-0	Margay Clo II DAC MARGA 2A C	C	1.F FE	9,693,888	10,575,917	10,576,658	10,575,917				1,254,612	4.759	4.803	JAJO	109,050	744,111	05/13/2024	07/15/2037	5,408,577	
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A D		2.C FE	6,435,628	7,050,612	7,103,724	7,050,612				836,408	6.259	6.331	JAJO	95,615	688,371	04/11/2024	07/15/2037	1,711,982	
000000-00-0	Ares European Clo XIX DAC ARESE 19A D		2.C FE	3,081,038	3,384,294	3,386,182	3,384,294				401,476	5.759	5.821	JAJO	42,229	279,093	04/24/2024	07/15/2037	635,713	
000000-00-0	Harvest Clo XXIX DAC HARVT 29A DR	C	2.C FE	15,590,344	17,097,733	17,098,315	17,097,733				2,028,290	5.509	5.561	JAJO	204,081	1,001,896	06/26/2024	07/15/2037	4,411,502	
000000-00-0	Margay Clo II DAC MARGA 2A D		2.C FE	16,156,481	17,626,529	17,629,596	17,626,529				2,091,020	5.959	6.016	JAJO	227,579	1,509,474	05/13/2024	07/15/2037	6,551,846	
000000-00-0	Penta CLO 11 DAC PENTA 2022-11A DR		2.C FE	18,111,829	19,682,958	19,706,223	19,682,958				2,334,972	5.326	5.369	JAJO	227,135	1,113,326	07/09/2024	07/15/2037	8,391,342	
000000-00-0	Ares European Clo XVI DAC ARESE 16A DR		2.C FE	2,714,736	2,937,755	2,938,912	2,937,755				348,503	5.909	5.973	JAJO	37,612	183,506	05/21/2024	07/15/2037	1,783,631	
000000-00-0	Goldentree Loan Management EUR GLME 6A BR	C	1.C FE	21,515,516	23,325,774	23,326,543	23,325,774				2,767,117	3.904	2.902	JAJO	184,657	1,005,945	07/03/2024	07/20/2037	308,518	
000000-00-0	Henley CLO X DAC HNLY 10A C		1.F FE	1,947,045	2,138,686	2,142,905	2,138,686				253,710	4.654	4.709	JAJO	20,183	158,672	04/24/2024	07/20/2037	803,764	
000000-00-0	Goldentree Loan Management EUR GLME 6A CR	C	1.F FE	9,755,146	10,575,917	10,575,833	10,575,917				1,254,612	4.304	4.350	JAJO	92,302	497,313	07/03/2024	07/20/2037	77,494	
000000-00-0	Henley CLO X DAC HNLY 10A D		2.C FE	2,417,759	2,655,730	2,668,574	2,655,730				315,047	5.754	5.822	JAJO	30,987	235,735	04/24/2024	07/20/2037	708,903	
000000-00-0	Goldentree Loan Management EUR GLME 6A DR		2.C FE	16,908,920	18,331,590	18,374,596	18,331,590				2,174,661	5.304	5.361	JAJO	197,162	1,040,157	07/03/2024	07/20/2037	6,887,307	
000000-00-0	Aqueduct European Clo 7-2022 D AQUE 2022-7A BR	C	1.C FE	17,350,381	18,801,631	18,805,485	18,801,631				2,230,421	4.050	3.962	MJSD	35,958	796,131	07/25/2024	08/15/2037	3,935,588	
000000-00-0	Aqueduct European Clo 7-2022 D AQUE 2022-7A CR	C	1.F FE	14,400,816	15,605,354	15,577,061	15,605,354				1,851,250	4.300	4.276	MJSD	31,688	699,343	07/25/2024	08/15/2037	1,217,997	
000000-00-0	Aqueduct European Clo 7-2022 D AQUE 2022-7A DR		2.C FE	3,903,836	4,230,367	4,191,532	4,230,367				501,845	5.300	5.288	MJSD	10,588	231,387	07/25/2024	08/15/2037	1,684,482	
000000-00-0	Palmer Square European Clo 202 PLMER 2024-2A B	C	1.C FE	25,763,001	28,319,957	28,322,109	28,319,957				3,359,572	3.909	5.153	JAJO	239,856	1,620,966	06/20/2024	10/15/2037	6,557,146	
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A B1RR	C	1.C FE	28,535,512	30,141,365	30,163,760	30,141,365				3,575,644	4.009	4.767	JAJO	261,813	1,268,493	09/26/2024	10/15/2037	16,873,725	
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A B2RR	C	1.C FE	10,568,708	11,163,468	11,254,707	11,163,468				1,324,313	5.250	5.784	JAJO	123,728	540,983	09/26/2024	10/15/2037	6,257,188	
000000-00-0	Clonkeen Park CLO DAC CLNKP 2024-1A B	C	1.C FE	17,087,233	18,214,080	18,220,783	18,214,080				2,160,721	3.959	4.169	JAJO	156,237	893,788	08/16/2024	10/15/2037	2,769,566	
000000-00-0	Avoca CLO XVI DAC AVOCA 16A B2RR	C	1.C FE	3,644,884	4,112,857	4,132,677	4,112,857				487,905	4.850	4.875	JAJO	42,111	160,470	11/22/2024	10/15/2037	629,057	
000000-00-0	Avoca CLO XVI DAC AVOCA 16A B1RR	C	1.C FE	23,285,603	26,275,279	26,294,066	26,275,279				3,117,014	3.976	4.009	JAJO	226,353	932,461	11/22/2024	10/15/2037	4,015,811	
000000-00-0	Contego CLO XIII DAC CONTE 13A C	C	1.F FE	9,423,921	9,988,367	9,940,233	9,988,367				1,184,911	4.376	4.413	JAJO	94,703	485,864	09/09/2024	10/15/2037	5,780,811	
000000-00-0	Avoca CLO XVI DAC AVOCA 16A CRR	C	1.F FE	17,964,072	20,270,508	20,270,265	20,270,508				2,404,673	4.276	4.312	JAJO	187,800	768,947	11/22/2024	10/15/2037	8,168,312	
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A CRR	C	1.F FE	9,300,463	9,823,852	9,825,345	9,823,852				1,165,395	4.359	4.409	JAJO	92,781	445,594	09/26/2024	10/15/2037	2,942,540	
000000-00-0	Clonkeen Park CLO DAC CLNKP 2024-1A C	C	1.F FE	9,921,619	10,575,917	10,575,801	10,575,917				1,254,612	4.259	4.312	JAJO	97,593	552,628	08/16/2024	10/15/2037	150,267	
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A D1RR	C	2.B FE	8,432,717	8,907,273	8,907,691	8,907,273				1,056,662	5.359	5.420	JAJO	103,424	487,209	09/26/2024	10/15/2037	5,250,505	
000000-00-0	Contego CLO XIII DAC CONTE 13A D		2.C FE	9,423,921	9,988,367	9,994,330	9,988,367				1,184,911	5.426	5.479	JAJO	117,427	589,687	09/09/2024	10/15/2037	2,337,807	
000000-00-0	Avoca CLO XVI DAC AVOCA 16A DRR		2.C FE	12,809,165	14,453,754	14,554,684	14,453,754				1,714,636	5.226	5.273	JAJO	163,660	660,253	11/22/2024	10/15/2037	794,089	
000000-00-0	CIFC European Funding VI DAC CIFCE 6A D		2.C FE	1,550,137	1,645,143	1,640,028	1,634,007		(708)		193,890	5.109	5.288	JAJO	18,211	104,507	09/17/2024	10/15/2037	363,517	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
000000-00-0	Clonkeen Park CLO DAC CLNKP 2024-1A D		2.C FE	27,560,053	29,377,549	29,379,928	29,377,549				3,485,034	5.409	5.480	JAJO	344,290	1,893,439	08/16/2024	10/15/2037	9,510,298	
000000-00-0	Aurium CLO XII DAC ACLO 12A B	C	1.C FE	35,887,348	37,838,282	37,859,283	37,798,182				4,483,966	3.966	4.193	JAJO	316,807	1,883,014	09/18/2024	10/17/2037	3,045,305	
000000-00-0	Aurium CLO XII DAC ACLO 12A C	C	1.F FE	16,718,468	17,626,529	17,615,706	17,559,356		(14,845)		2,084,120	4.216	4.327	JAJO	156,884	924,602	07/15/2024	10/17/2037	9,133,908	
000000-00-0	OCP Euro Clo 2024-10 DAC OCPE 2024-10A B	C	1.C FE	60,823,305	66,099,484	66,107,086	66,099,484				7,841,325	3.904	4.822	JAJO	523,273	3,587,302	07/05/2024	10/20/2037	8,545,928	
000000-00-0	OCP Euro Clo 2024-10 DAC OCPE 2024-10A C	C	1.F FE	31,087,467	33,784,181	33,620,496	33,784,181				4,007,789	4.254	4.307	JAJO	291,428	1,971,545	07/05/2024	10/20/2037	21,385,447	
000000-00-0	Penta CLO 14 DAC PENTA 2023-14A CR	C	1.F FE	15,986,241	17,038,978	16,763,594	17,038,978				2,021,319	4.304	4.350	JAJO	148,709	866,216	09/11/2024	10/20/2037	1,656,019	
000000-00-0	OCP Euro Clo 2024-10 DAC OCPE 2024-10A D		2.C FE	16,219,548	17,626,529	17,626,088	17,626,529				2,091,020	5.254	5.318	JAJO	187,792	1,234,986	07/05/2024	10/20/2037	4,542,020	
000000-00-0	Penta CLO 14 DAC PENTA 2023-14A DR		2.C FE	20,947,489	22,326,937	22,367,751	22,326,937				2,648,625	5.354	5.411	JAJO	242,397	1,377,490	09/11/2024	10/20/2037	9,915,795	
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A B1R	C	1.C FE	6,174,325	6,933,101	6,940,645	6,933,101				758,776	4.009	4.109	JAJO	60,222	226,582	12/12/2024	01/15/2038	133,030	
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A B1R	C	1.C FE	10,166,543	11,398,489	11,423,417	11,398,489				1,352,193	4.059	4.108	JAJO	100,244	406,640	11/27/2024	01/15/2038	3,416,431	
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A B	C	1.C FE	19,539,707	21,739,386	21,759,712	21,739,386				2,578,925	4.076	4.218	JAJO	191,988	801,285	11/13/2024	01/15/2038	1,879,867	
000000-00-0	Sona Fios Clo VI DAC FIOS 6A B		1.C FE	1,739,857	1,762,653	1,762,653	1,762,653				22,796	4.009	4.016	JAJO	6,674		10/17/2025	01/15/2038	703,189	
000000-00-0	Madison Park Euro Funding XVII MDPKE 18A B	C	1.C FE	24,145,046	25,852,243	25,865,634	25,852,243				3,066,829	3.976	4.254	JAJO	222,708	1,060,591	10/04/2024	01/15/2038	4,902,269	
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A B2R	C	1.C FE	2,208,106	2,479,465	2,491,803	2,479,465				271,359	4.900	4.926	JAJO	25,649	90,060	12/12/2024	01/15/2038	47,623	
000000-00-0	Madison Park Euro Funding XVII MDPKE 18A C	C	1.F FE	20,852,540	22,326,937	22,330,353	22,326,937				2,648,625	4.376	4.413	JAJO	211,689	998,086	10/04/2024	01/15/2038	8,925,994	
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A CR	C	1.F FE	12,577,166	14,101,223	14,121,191	14,101,223				1,672,816	4.509	4.562	JAJO	137,762	554,031	11/27/2024	01/15/2038	833,760	
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A CR	C	1.F FE	10,360,308	11,633,509	11,642,479	11,633,509				1,273,201	4.459	4.514	JAJO	112,393	419,407	12/12/2024	01/15/2038	2,451,672	
000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A CRR		1.F FE	10,458,914	10,575,917	10,609,887	10,575,917				117,004	4.409	4.461	JAJO	101,030	95,241	07/18/2025	01/15/2038	524,557	
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A C	C	1.F FE	10,746,839	11,956,662	11,961,887	11,956,662				1,418,409	4.376	4.416	JAJO	113,365	470,346	11/13/2024	01/15/2038	5,809,407	
000000-00-0	Margay CLO I DAC MARGA 1A CR	C	1.F FE	9,060,141	10,223,387	10,235,082	10,223,387				1,212,792	4.609	4.670	JAJO	102,092	409,885	11/22/2024	01/15/2038	3,501,203	
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A DR		2.C FE	8,842,890	9,929,611	9,948,180	9,929,611				1,086,722	5.359	5.424	JAJO	115,294	425,010	12/12/2024	01/15/2038	5,359,792	
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A DR		2.C FE	13,756,276	15,423,213	15,555,482	15,423,213				1,829,643	5.359	5.422	JAJO	179,081	711,278	11/27/2024	01/15/2038	5,848,991	
000000-00-0	Madison Park Euro Funding XVII MDPKE 18A D	C	2.C FE	26,449,801	28,319,957	28,371,697	28,319,957				3,359,572	5.376	5.425	JAJO	329,871	1,526,774	10/04/2024	01/15/2038	6,809,517	
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A D	C	2.C FE	14,839,616	16,510,182	16,635,478	16,510,182				1,958,589	5.226	5.274	JAJO	186,945	765,431	11/13/2024	01/15/2038	1,983,684	
000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A DRR	C	2.C FE	7,948,774	8,037,697	8,106,596	8,037,697				88,923	5.309	5.371	JAJO	92,456	87,552	07/18/2025	01/15/2038	3,715,864	
000000-00-0	Margay Clo IV DAC MARGA 4A B	C	1.C FE	34,430,616	34,783,017	34,783,017	34,783,017				352,401	4.004	4.497	JAJO	104,453		10/24/2025	01/19/2038	5,122,116	
000000-00-0	Margay Clo IV DAC MARGA 4A C		1.F FE	10,468,769	10,575,917	10,575,917	10,575,917				107,149	4.354	4.873	JAJO	34,536		10/24/2025	01/19/2038	6,833,482	
000000-00-0	Margay Clo IV DAC MARGA 4A D		2.C FE	697,918	705,061	705,061	705,061				7,143	5.304	5.852	JAJO	2,805		10/24/2025	01/19/2038	57,309	
000000-00-0	Providus CLO XI DAC PRVD 11A B	C	1.C FE	12,944,546	14,606,517	14,622,774	14,606,517				1,661,971	4.004	4.059	JAJO	118,594	500,168	11/22/2024	01/20/2038	497,338	
000000-00-0	Providus CLO XI DAC PRVD 11A C	C	1.F FE	10,830,513	12,221,060	12,230,666	12,221,060				1,390,547	4.454	4.514	JAJO	110,377	462,190	11/22/2024	01/20/2038	3,387,106	
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A CR		1.F FE	8,747,722	9,870,856	9,886,531	9,870,856				1,170,971	4.654	4.711	JAJO	93,154	423,338	11/22/2024	01/20/2038	4,955,367	
000000-00-0	Providus CLO XI DAC PRVD 11A D	C	2.C FE	6,664,931	7,520,652	7,580,231	7,520,652				855,721	5.204	5.273	JAJO	79,362	328,953	11/22/2024	01/20/2038	1,005,186	
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A DR		2.C FE	15,683,416	17,697,035	17,776,990	17,697,035				2,099,384	5.654	5.723	JAJO	202,898	909,261	11/22/2024	01/20/2038	1,365,144	
000000-00-0	Waterstown Park Clo DAC WTPK 2024-1A B	C	1.C FE	5,755,727	6,463,061	6,470,416	6,463,061				707,334	4.065	4.251	JAJO	47,436	205,013	12/12/2024	01/25/2038	2,322,591	
000000-00-0	Blackrock European CLO XII DAC BECLO 12A BR		1.C FE	2,899,257	2,937,755	2,939,500	2,937,755				38,498	4.065	4.043	JAJO	21,883	28,493	07/18/2025	01/25/2038	648,390	
000000-00-0	Blackrock European CLO XII DAC BECLO 12A CR	C	1.F FE	13,342,380	13,519,548	13,545,573	13,519,548				177,168	4.465	4.461	JAJO	110,621	144,208	07/18/2025	01/25/2038	5,340,210	
000000-00-0	Waterstown Park Clo DAC WTPK 2024-1A C	C	1.F FE	5,755,727	6,463,061	6,463,280	6,463,061				707,334	4.365	4.364	JAJO	50,937	219,557	12/12/2024	01/25/2038	4,860,723	
000000-00-0	Waterstown Park Clo DAC WTPK 2024-1A D		2.C FE	3,662,735	4,112,857	4,133,869	4,112,857				450,121	5.265	5.274	JAJO	39,098	167,484	12/12/2024	01/25/2038	877,417	
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A B2R		1.C Z	6,185,030	6,977,755	6,951,847	6,977,755				792,725	4.700	4.868	JAJO	59,214	228,611	01/24/2025	01/26/2038	928,205	
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A CR		1.F Z	13,384,581	15,100,060	15,020,619	15,100,060				1,715,479	4.215	4.212	JAJO	116,686	461,589	01/24/2025	01/26/2038	5,933,677	
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A DR		2.C Z	5,208,008	5,875,510	5,895,058	5,875,510				667,502	5.065	5.072	JAJO	54,559	214,682	01/24/2025	01/26/2038	1,002,586	
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A B2		1.C FE	5,244,774	5,699,244	5,731,582	5,699,244				676,097	5.000	5.070	MJSD	5,541	285,413	10/18/2024	03/24/2038	13,846	
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A B1	C	1.C FE	9,732,570	10,575,917	10,583,691	10,575,917				1,254,612	3.922	4.061	MJSD	9,218	449,309	10/18/2024	03/24/2038	25,662	
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A C	C	1.F FE	23,412,239	25,440,957	25,394,171	25,440,957				3,018,039	4.222	4.276	MJSD	23,869	1,158,300	10/18/2024	03/24/2038	9,444,291	
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A D		2.C FE	27,143,057	29,495,059	29,494,498	29,495,059				3,498,974	5.172	5.237	MJSD	33,900	1,718,181	10/18/2024	03/24/2038	5,521,843	
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A BR	C	1.C Z	4,460,000	4,859,047	4,846,578	4,859,047				399,046	3.676	3.747	JAJO	38,701	101,846	03/07/2025	04/15/2038	296,540	
000000-00-0	Arbour Clo XIV DAC ARBR 14A B	C	1.C Z	28,417,353	31,921,644	31,839,989	31,921,644				3,504,292	3.759	3.853	JAJO	259,986	727,953	02/14/2025	04/15/2038	3,289,805	
000000-00-0	Ares European CLO XXI DAC ARESE 21A B	C	1.C Z	19,249,774	21,974,406	21,827,551	21,974,406				2,724,632	3.709	3.822	JAJO	176,590	503,265	02/04/2025	04/15/2038	9,310,382	
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A B2R		1.C Z	8,323,190	9,400,816	9,445,234	9,400,816				1,077,626	4.600	4.626	JAJO	93,695	251,125	02/06/2025	04/15/2038	364,024	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
000000-00-0	Canyon Euro CLO 2025-1 DAC CANYE 2025-1A B		1.C Z	7,167,714	8,108,203	8,098,490	8,108,203				940,490	3.809	3.910	JAJO	66,916	181,931	02/12/2025	04/15/2038	3,142,528	
000000-00-0	Albacore Euro Clo V DAC ALBAC 5A CR		1.F FE	6,439,643	6,770,937	6,736,974	6,770,937				803,231	4.459	4.518	JAJO	65,415	327,384	09/25/2024	04/15/2038	665,754	
000000-00-0	Monument Clo 3 DAC MMINT 3A C		1.F Z	22,584,393	23,502,039	23,544,930	23,502,039				917,646	4.409	4.452	JAJO	536,159		05/29/2025	04/15/2038	16,124,587	
000000-00-0	Arbour Clo XIV DAC ARBR 14A C	C	1.F Z	6,937,746	7,793,276	7,714,447	7,793,276				855,530	4.009	4.060	JAJO	67,694	188,499	02/14/2025	04/15/2038	3,582,968	
000000-00-0	Canyon Euro CLO 2025-1 DAC CANYE 2025-1A C	C	1.F Z	15,997,506	18,096,570	17,949,698	18,096,570				2,099,064	4.109	4.163	JAJO	161,111	436,380	02/12/2025	04/15/2038	3,335,091	
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A CR	C	1.F Z	10,445,603	11,798,023	11,739,918	11,798,023				1,352,421	4.176	4.212	JAJO	106,749	316,389	02/06/2025	04/15/2038	10,569,868	
000000-00-0	Ares European CLO XXI DAC ARESE 21A C	C	1.F Z	15,852,755	18,096,570	17,956,159	18,096,570				2,243,814	3.959	4.011	JAJO	155,229	440,602	02/04/2025	04/15/2038	3,925,340	
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A CR	C	1.F Z	8,844,499	9,635,836	9,558,219	9,635,836				791,337	4.126	4.161	JAJO	86,141	225,551	03/07/2025	04/15/2038	3,033,429	
000000-00-0	Avoca CLO XIX DAC AVOCA 19A CR		1.F Z	7,698,921	8,225,714	8,060,385	8,096,442		(5,593)		403,114	3.976	4.266	JAJO	70,862	212,814	05/15/2025	04/15/2038	768	
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A DR	C	2.C Z	6,040,145	6,580,571	6,558,098	6,580,571				540,425	5.076	5.122	JAJO	72,373	188,035	03/07/2025	04/15/2038	1,224,468	
000000-00-0	Monument Clo 3 DAC MMINT 3A D1		2.C Z	24,494,865	25,499,712	25,547,167	25,499,712				1,004,848	5.359	5.409	JAJO	706,221		05/29/2025	04/15/2038	1,840,659	
000000-00-0	Arbour Clo XIV DAC ARBR 14A D	C	2.C Z	10,178,570	11,433,742	11,315,940	11,433,742				1,255,172	4.859	4.919	JAJO	120,373	330,316	02/14/2025	04/15/2038	320,188	
000000-00-0	Indigo Credit Management III D INDI 3A B2		1.C Z	5,643,978	5,875,510	5,922,408	5,875,510				231,532	5.100	5.125	JAJO	168,138		04/30/2025	04/16/2038	1,492,992	
000000-00-0	Indigo Credit Management III D INDI 3A C	C	1.F Z	15,916,018	16,568,937	16,598,662	16,568,937				652,919	5.009	5.063	JAJO	480,102		04/30/2025	04/16/2038	1,966,020	
000000-00-0	Indigo Credit Management III D INDI 3A D		2.C Z	9,758,438	10,158,756	10,315,232	10,158,756				400,318	6.276	6.326	JAJO	367,398		04/30/2025	04/16/2038	1,069,239	
000000-00-0	Tikehau CLO X DAC TIKEH 10A B2		1.C FE	6,014,281	6,463,061	6,502,841	6,463,061				766,707	5.750	6.570	JAJO	75,357	357,497	03/08/2024	04/20/2038	284,575	
000000-00-0	Tikehau CLO X DAC TIKEH 10A B1	C	1.C FE	13,012,718	13,983,713	14,002,367	13,983,713				1,658,876	4.304	5.820	JAJO	122,044	658,068	03/08/2024	04/20/2038	614,629	
000000-00-0	Sona Fios CLO FIOS 4A B	C	1.C Z	14,582,422	16,451,427	16,468,751	16,451,427				1,869,005	3.904	4.065	JAJO	130,237	429,314	01/24/2025	04/20/2038	3,943,246	
000000-00-0	CVC Cordatus Loan Fund XXXIV D CORDA 34A B	C	1.C Z	20,214,645	22,726,472	22,672,383	22,707,418				2,492,773	3.704	3.790	JAJO	170,696	453,123	02/14/2025	04/20/2038	3,296,374	
000000-00-0	Tikehau CLO X DAC TIKEH 10A C	C	1.F FE	11,372,459	12,221,060	12,230,507	12,221,060				1,449,774	4.754	4.804	JAJO	117,812	628,594	03/08/2024	04/20/2038	5,233,519	
000000-00-0	CVC Cordatus Loan Fund XXXIV D CORDA 34A C	C	1.F Z	10,973,506	12,338,570	12,260,307	12,316,569		(9,023)		1,352,087	3.954	4.039	JAJO	98,929	261,895	02/14/2025	04/20/2038	5,176,284	
000000-00-0	Sound Point Euro CLO X Funding SNDPE 10A C		1.F Z	3,550,019	3,995,347	4,008,719	4,010,103		(20,420)		480,504	4.654	4.039	JAJO	37,705	201,463	01/08/2025	04/20/2038	1,730,829	
000000-00-0	Sona Fios CLO FIOS 4A C	C	1.F Z	20,832,032	23,502,039	23,385,116	23,502,039				2,670,007	4.254	4.312	JAJO	202,733	665,763	01/24/2025	04/20/2038	293,344	
000000-00-0	CVC Cordatus Loan Fund XXXIV D CORDA 34A D		2.C Z	6,999,549	7,873,183	7,842,060	7,856,804		(5,248)		862,504	4.704	4.801	JAJO	75,100	197,603	02/14/2025	04/20/2038	2,296,984	
000000-00-0	Capital Four CLO IX DAC CFOUR 9A B2	C	1.C Z	5,620,843	6,345,550	6,238,349	6,345,550				724,708	4.600	4.626	JAJO	53,514	177,376	01/31/2025	04/25/2038	247,706	
000000-00-0	Ravensdale Park CLO DAC RAVPK 1A C	C	1.F Z	19,464,163	21,812,242	21,500,393	21,812,242				2,348,079	4.015	4.010	JAJO	158,124	491,111	02/27/2025	04/25/2038	7,155,552	
000000-00-0	Capital Four CLO IX DAC CFOUR 9A C		1.F Z	1,561,345	1,762,653	1,753,297	1,762,653				201,308	4.215	4.212	JAJO	13,621	50,791	01/31/2025	04/25/2038	531,555	
000000-00-0	Ravensdale Park CLO DAC RAVPK 1A D		2.C Z	22,885,754	25,646,600	25,306,167	25,646,600				2,760,846	4.765	4.768	JAJO	220,650	683,924	02/27/2025	04/25/2038	2,896,212	
000000-00-0	Capital Four CLO IX DAC CFOUR 9A D	C	2.C Z	11,658,044	13,161,142	13,097,784	13,161,142				1,503,098	4.865	4.869	JAJO	117,386	432,702	01/31/2025	04/25/2038	3,933,279	
000000-00-0	Contego CLO X DAC CONTE 10A B1R	C	1.C FE	10,650,988	11,751,019	11,763,358	11,751,019				1,394,013	4.214	5.392	FMAN	61,899	523,358	04/22/2024	05/15/2038	3,726,393	
000000-00-0	Contego CLO X DAC CONTE 10A B2R	C	1.C FE	8,520,790	9,400,816	9,437,667	9,400,816				1,115,211	5.850	5.854	FMAN	70,271	525,525	04/22/2024	05/15/2038	2,987,585	
000000-00-0	Contego CLO X DAC CONTE 10A CR		1.F FE	6,390,593	7,050,612	7,066,419	7,050,612				836,408	4.764	4.763	FMAN	41,986	351,786	04/22/2024	05/15/2038	2,510,754	
000000-00-0	Contego CLO X DAC CONTE 10A DR		2.C FE	17,041,581	18,801,631	18,830,680	18,801,631				2,230,421	6.064	6.080	FMAN	142,516	1,176,172	04/22/2024	05/15/2038	2,100,153	
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A B1	C	1.C FE	23,383,130	24,794,651	24,794,378	24,794,651				2,941,368	4.109	4.253	JAJO	220,743	1,192,380	08/20/2024	07/15/2038	7,716,102	
000000-00-0	Avoca CLO XXXI DAC AVOCA 31A B1		1.C FE	21,711,990	23,502,039	23,504,107	23,502,039				2,788,027	3.876	4.097	JAJO	197,370	1,166,048	07/26/2024	07/15/2038	109,604	
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A B2		1.C FE	4,432,821	4,700,408	4,722,692	4,700,408				557,605	5.250	5.293	JAJO	52,096	254,459	08/20/2024	07/15/2038	1,464,598	
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A B1	C	1.C Z	12,842,514	13,278,652	13,286,473	13,278,652				436,138	3.809	3.852	JAJO	239,419		05/30/2025	07/15/2038	3,974,229	
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A B2		1.C Z	8,523,793	8,813,265	8,822,783	8,813,265				289,472	4.600	4.620	JAJO	186,939		05/30/2025	07/15/2038	2,637,604	
000000-00-0	Avoca CLO XXXI DAC AVOCA 31A C	C	1.F FE	15,198,393	16,451,427	16,451,246	16,451,427				1,951,619	4.176	4.212	JAJO	148,853	870,093	07/26/2024	07/15/2038	7,078,514	
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A C	C	1.F FE	9,419,744	9,988,366	10,005,976	9,988,366				1,184,911	4.509	4.565	JAJO	97,581	521,060	08/20/2024	07/15/2038	3,681,999	
000000-00-0	Avoca CLO XV DAC AVOCA 15A CRR		1.F Z	3,431,081	3,525,306	3,518,361	3,525,306				94,225	4.176	4.210	JAJO	31,897	50,636	05/29/2025	07/15/2038	1,296,303	
000000-00-0	Tully Park Clo DAC TULPK 1A C	C	1.F Z	23,410,506	24,442,120	24,532,385	24,442,120				1,031,614	4.576	4.605	JAJO	597,018		05/12/2025	07/15/2038	4,857,024	
000000-00-0	Harvest CLO XXXVI DAC HARVT 36A C	C	1.F Z	32,595,270	33,490,405	33,520,748	33,490,405				895,135	4.309	4.317	JAJO	674,871		06/05/2025	07/15/2038	9,141,490	
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A C	C	1.F Z	26,366,932	27,262,365	27,261,574	27,262,365				895,433	4.209	4.255	JAJO	543,047		05/30/2025	07/15/2038	16,731,224	
000000-00-0	Penta CLO 19 DAC PENTA 2025-19A C		1.F Z	1,796,194	1,956,545	1,941,816	1,956,545				160,351	4.376	4.416	JAJO	56,029		04/02/2025	07/15/2038	1,060,267	
000000-00-0	Avoca CLO XXXI DAC AVOCA 31A D		2.C FE	11,073,115	11,986,040	11,985,836	11,986,040				1,421,894	5.126	5.174	JAJO	133,121	758,188	07/26/2024	07/15/2038	2,971,010	
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A D		2.C FE	23,937,232	25,382,202	25,438,043	25,382,202				3,011,069	5.659	5.733	JAJO	311,215	1,629,058	08/20/2024	07/15/2038	6,866,748	
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A D		2.C Z	27,276,137	28,202,447	28,238,771	28,202,447				926,310	5.109	5.163	JAJO	681,633		05/30/2025	07/15/2038	10,304,181	
000000-00-0	Avoca CLO XV DAC AVOCA 15A DRR		2.C Z	6,290,315	6,463,061	6,462,951	6,463,061				172,745	5.176	5.220	JAJO	72,481	115,246	05/29/2025	07/15/2038	99,909	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
000000-00-0	Penta CLO 19 DAC PENTA 2025-19A D		2.C Z	5,393,976	5,875,510	5,875,034	5,875,510				481,534	5.326	5.374	JAJO	204,226		04/02/2025	07/15/2038	1,967,472	
000000-00-0	Tully Park Clo DAC TULPK 1A D		2.C Z	11,029,950	11,515,999	11,668,908	11,515,999				486,049	5.726	5.764	JAJO	351,551		05/12/2025	07/15/2038	6,157,122	
000000-00-0	Wilton Park CLO DAC WILPA 1A DR		2.C Z	10,152,055	10,575,917	10,610,829	10,575,917				423,863	5.359	5.422	JAJO	122,799	166,282	05/21/2025	07/15/2038	3,408,386	
000000-00-0	Harvest CLO XXXVI DAC HARVT 36A D		2.C Z	28,020,496	28,789,998	28,870,322	28,789,998				769,502	5.309	5.314	JAJO	714,505		06/05/2025	07/15/2038	6,040,801	
000000-00-0	Glenbrook Park Clo DAC GLNBR 1A BR		1.C Z	16,954,517	17,626,529	17,636,841	17,626,529				672,013	4.210	4.430	JAJO	148,415	318,329	05/06/2025	07/21/2038	9,530,875	
000000-00-0	Glenbrook Park Clo DAC GLNBR 1A CR		1.F Z	11,585,586	12,044,795	12,029,378	12,044,795				459,209	4.710	4.765	JAJO	113,462	242,789	05/06/2025	07/21/2038	9,690,123	
000000-00-0	Glenbrook Park Clo DAC GLNBR 1A DR		2.C Z	9,607,559	9,988,366	10,091,826	9,988,366				380,807	6.010	6.082	JAJO	120,060	255,809	05/06/2025	07/21/2038	4,779,817	
000000-00-0	Arbour Clo XIII DAC ARBR 13A B	C	1.C FE	43,853,477	47,591,629	47,487,355	47,591,629				5,645,754	4.014	3.996	FMAN	238,791	2,639,080	07/05/2024	08/15/2038	7,312,012	
000000-00-0	Arbour Clo XIII DAC ARBR 13A C	C	1.F FE	16,242,029	17,626,529	17,628,010	17,626,529				2,091,020	4.414	4.399	FMAN	97,254	1,061,891	07/05/2024	08/15/2038	536,432	
000000-00-0	CVC Cordatus Loan Fund XXVIII CORDA 28A CR		1.F Z	5,660,085	5,640,489	5,670,186	5,637,337		(28,506)		5,757	4.364	4.393	FMAN	30,769	62,969	09/30/2025	08/15/2038	217,116	
000000-00-0	Arbour Clo XIII DAC ARBR 13A D		2.C FE	13,732,551	14,923,795	14,966,656	14,923,795				1,770,397	5.414	5.411	FMAN	100,997	1,077,828	07/05/2024	08/15/2038	7,733,268	
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A B2		1.C FE	9,745,217	10,575,917	10,612,658	10,575,917				1,254,612	5.200	5.023	MJSD	24,442	687,031	07/11/2024	09/15/2038	3,124,679	
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A B1	C	1.C FE	36,926,034	39,953,466	39,956,502	39,953,466				4,739,646	3.950	4.066	MJSD	74,524	2,252,404	09/19/2024	09/15/2038	11,571,575	
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A C	C	1.F FE	22,197,439	24,089,590	24,046,108	24,089,590				2,857,727	4.250	4.226	MJSD	48,346	1,450,160	07/11/2024	09/15/2038	8,096,009	
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A D		2.C FE	27,070,048	29,377,549	29,376,638	29,377,549				3,485,034	5.250	5.237	MJSD	72,832	2,141,170	07/11/2024	09/15/2038	7,183,319	
000000-00-0	Avoca CLO XI DAC AVOCA 11A BRRR	C	1.C FE	45,819,446	50,235,608	50,266,453	50,235,608				5,959,407	3.976	4.064	JAJO	432,763	1,953,011	11/08/2024	10/15/2038	5,530,133	
000000-00-0	Legato Euro Clo I DAC LEGA 1A B	C	1.C FE	20,210,652	20,564,284	20,650,222	20,564,284				353,632	4.109	4.127	JAJO	260,858		07/29/2025	10/15/2038	1,477,731	
000000-00-0	Avoca CLO XVII DAC AVOCA 17A B2R3		1.C FE	13,512,264	13,748,693	13,801,144	13,748,693				236,428	5.000	5.026	JAJO	252,059		07/29/2025	10/15/2038	7,229,370	
000000-00-0	Ares European CLO XX DAC ARESE 20A B	C	1.C FE	50,667,622	54,936,016	54,941,509	54,936,016				6,517,013	3.859	4.080	JAJO	459,329	2,677,652	07/24/2024	10/15/2038	7,714,626	
000000-00-0	Avoca CLO XVII DAC AVOCA 17A B1R3		1.C FE	15,487,134	15,758,117	15,758,164	15,758,117				270,983	4.026	4.046	JAJO	237,908		07/29/2025	10/15/2038	5,838,317	
000000-00-0	Harvest Clo XX DAC HARVT 20A B1RR		1.C FE	14,357,803	14,477,256	14,514,057	14,477,256				119,453	4.009	4.047	JAJO	192,133		08/06/2025	10/15/2038	1,141,778	
000000-00-0	Avoca CLO XVII DAC AVOCA 17A CR3	C	1.F FE	26,285,397	26,745,320	26,745,293	26,745,320				459,924	4.426	4.456	JAJO	443,905		07/29/2025	10/15/2038	18,277,084	
000000-00-0	Avoca CLO XI DAC AVOCA 11A CRR	C	1.F FE	23,579,598	25,852,243	25,851,932	25,852,243				3,066,829	4.276	4.316	JAJO	239,512	1,073,609	11/08/2024	10/15/2038	10,767,498	
000000-00-0	Ares European CLO XX DAC ARESE 20A C	C	1.F FE	22,759,787	24,677,141	24,631,908	24,677,141				2,927,428	4.159	4.213	JAJO	222,370	1,282,508	07/24/2024	10/15/2038	11,600,116	
000000-00-0	Harvest Clo XX DAC HARVT 20A CRR		1.F FE	27,119,000	27,344,622	27,454,192	27,344,622				225,622	4.409	4.457	JAJO	399,055		08/06/2025	10/15/2038	13,012,327	
000000-00-0	Legato Euro Clo I DAC LEGA 1A C		1.F FE	14,551,669	14,806,284	14,871,610	14,806,284				254,615	4.509	4.524	JAJO	206,079		07/29/2025	10/15/2038	3,257,237	
000000-00-0	Tikehau CLO XIII DAC TIKEH 13A C	C	1.F Z	28,312,273	31,727,752	31,469,520	31,727,752				3,415,479	4.159	4.214	JAJO	285,904	737,703	02/27/2025	10/15/2038	14,168,674	
000000-00-0	Avoca CLO XI DAC AVOCA 11A DRR		2.C FE	30,010,397	32,902,854	32,902,295	32,902,854				3,903,238	5.226	5.274	JAJO	372,559	1,642,693	11/08/2024	10/15/2038	1,078,905	
000000-00-0	Ares European CLO XX DAC ARESE 20A D		2.C FE	26,824,035	29,083,773	29,083,279	29,083,773				3,450,183	5.159	5.225	JAJO	325,094	1,824,681	07/24/2024	10/15/2038	5,235,500	
000000-00-0	Avoca CLO XVII DAC AVOCA 17A DR3		2.C FE	18,559,153	18,883,888	19,048,008	18,883,888				324,735	5.326	5.365	JAJO	377,158		07/29/2025	10/15/2038	8,975,795	
000000-00-0	Harvest Clo XX DAC HARVT 20A DRR		2.C FE	10,884,893	10,975,452	11,027,125	10,975,452				90,559	5.409	5.468	JAJO	196,451		08/06/2025	10/15/2038	1,217,905	
000000-00-0	Legato Euro Clo I DAC LEGA 1A D		2.C FE	8,910,010	9,065,911	9,155,193	9,065,911				155,901	5.509	5.530	JAJO	154,136		07/29/2025	10/15/2038	2,632,778	
000000-00-0	Tikehau CLO XIII DAC TIKEH 13A D		2.C Z	21,942,012	24,589,008	24,636,047	24,589,008				2,646,997	5.209	5.274	JAJO	277,516	710,284	02/27/2025	10/15/2038	6,802,768	
000000-00-0	Orion CLO 2025-6 Ltd ANTOR 2025-6A D1	C	2.C FE	12,000,000	12,000,000	12,031,116	12,000,000					6.834	6.445	JAJO	265,736		07/29/2025	10/20/2038	4,991,633	
000000-00-0	BBAM European CLO V DAC BBAME 5A B1	C	1.C FE	23,005,096	24,724,145	24,744,814	24,724,145				2,933,004	4.065	4.225	JAJO	181,465	979,273	10/11/2024	10/26/2038	7,743,131	
000000-00-0	OCP Euro Clo 2025-14 DAC OCPE 2025-14A B	C	1.C FE	12,820,513	12,926,121	12,956,976	12,926,121				105,608	3.965	3.921	JAJO	136,752		08/06/2025	10/26/2038	2,177,876	
000000-00-0	BBAM European CLO V DAC BBAME 5A B2		1.C FE	7,039,458	7,638,163	7,689,972	7,638,163		47,483		903,731	5.000	4.754	JAJO	68,956	342,537	10/11/2024	10/26/2038	2,386,688	
000000-00-0	OCP Euro Clo 2025-14 DAC OCPE 2025-14A C		1.F FE	6,993,007	7,050,612	7,082,692	7,050,612				57,604	4.265	4.218	JAJO	80,291		08/06/2025	10/26/2038	3,765,513	
000000-00-0	BBAM European CLO V DAC BBAME 5A C	C	1.F FE	11,808,699	12,691,101	12,629,245	12,691,101				1,505,534	4.315	4.313	JAJO	98,876	531,483	10/11/2024	10/26/2038	4,136,071	
000000-00-0	BBAM European CLO V DAC BBAME 5A D		2.C FE	11,808,699	12,691,101	12,690,720	12,691,101				1,505,534	5.215	5.224	JAJO	119,499	634,787	10/11/2024	10/26/2038	1,539,759	
000000-00-0	Contego CLO XI DAC CONTE 11A CR	C	1.F FE	6,381,414	6,933,101	6,932,887	6,933,101				822,468	4.351	4.350	FMAN	35,194	321,004	10/29/2024	11/20/2038	3,396,900	
000000-00-0	Aqueduct European CLO 10 DAC AQUE 2024-10A B	C	1.C FE	31,863,040	35,723,099	35,766,681	35,723,099				3,860,059	4.004	4.093	JAJO	290,044	1,159,704	01/09/2025	01/18/2039	15,839,315	
000000-00-0	Aqueduct European CLO 10 DAC AQUE 2024-10A C	C	1.F FE	8,157,632	9,306,807	9,311,628	9,306,807				1,149,176	4.454	4.515	JAJO	84,057	333,558	01/09/2025	01/18/2039	624,037	
000000-00-0	Aqueduct European CLO 10 DAC AQUE 2024-10A D		2.C FE	5,191,220	5,922,514	5,952,446	5,922,514				731,294	5.204	5.274	JAJO	62,498	245,594	01/09/2025	01/18/2039	72,978	
000000-00-0	Monument CLO 2 DAC MMMNT 2A B	C	1.C FE	9,772,199	10,575,917	10,593,357	10,575,917				1,254,612	4.104	4.155	JAJO	88,013	417,225	10/31/2024	01/20/2039	319,332	
000000-00-0	Monument CLO 2 DAC MMMNT 2A C	C	1.F FE	11,943,799	12,926,121	12,946,661	12,926,121				1,533,415	4.604	4.661	JAJO	120,677	566,754	10/31/2024	01/20/2039	3,147,413	
000000-00-0	Monument CLO 2 DAC MMMNT 2A D	C	2.C FE	14,115,399	15,276,325	15,288,149	15,276,325				1,812,217	5.504	5.571	JAJO	170,497	790,382	10/31/2024	01/20/2039	5,383,253	
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A BR	C	1.C FE	9,446,439	10,575,917	10,588,122	10,575,917				1,129,479	4.115	4.179	JAJO	78,578	364,238	12/13/2024	01/25/2039	2,237,990	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A CR	C	1.F FE	8,396,834	9,400,816	9,405,384	9,400,816				1,003,981	4.515	4.516	JAJO	76,636	353,572	12/13/2024	01/25/2039	5,234,007	
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A DR		2.C FE	8,396,834	9,400,816	9,400,515	9,400,816				1,003,981	5.365	5.376	JAJO	91,064	416,908	12/13/2024	01/25/2039	1,399,822	
000000-00-0	Canyon Euro CLO 2022-1 DAC CANYE 2022-1A BR		1.C Z	6,480,601	7,050,612	7,032,696	7,050,612				570,010	3.809	3.867	JAJO	58,188	139,089	03/25/2025	04/15/2039	1,791,200	
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A CR		1.F FE	18,314,802	18,214,080	18,213,880	18,214,080				(100,721)	4.176	4.211	JAJO	164,801		09/24/2025	04/15/2039	5,654,355	
000000-00-0	Canyon Euro CLO 2022-1 DAC CANYE 2022-1A CR	C	1.F Z	19,981,854	21,739,386	21,710,299	21,739,386				1,757,532	4.509	4.565	JAJO	212,383	505,580	03/25/2025	04/15/2039	15,328,772	
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A D1R		2.C FE	11,343,361	11,280,979	11,280,809	11,280,979				(62,382)	4.876	4.919	JAJO	119,180		09/24/2025	04/15/2039	2,030,849	
000000-00-0	Canyon Euro CLO 2022-1 DAC CANYE 2022-1A D1R		2.C Z	12,853,192	13,983,713	14,119,229	13,983,713				1,130,521	5.609	5.679	JAJO	169,942	402,764	03/25/2025	04/15/2039	4,348,874	
000000-00-0	Avoca CLO XIV DAC AVOCA 14A B2RR		1.C Z	6,817,175	7,050,612	7,045,098	7,050,612				233,437	4.700	4.718	JAJO	163,848		05/22/2025	07/15/2039	2,397,902	
000000-00-0	Avoca CLO XIV DAC AVOCA 14A CRR		1.F Z	3,961,293	4,112,857	4,112,812	4,112,857				151,564	4.326	4.353	JAJO	90,296		05/22/2025	07/15/2039	2,365,893	
000000-00-0	Avoca CLO XIV DAC AVOCA 14A DRR		2.C Z	6,771,547	7,030,635	7,044,359	7,030,635				259,088	5.326	5.362	JAJO	189,899		05/22/2025	07/15/2039	1,801,075	
000000-00-0	Henley CLO X DAC HNLY 10A B	C	1.C FE	20,968,174	23,031,998	23,124,333	23,031,998				2,732,266	4.104	5.158	JAJO	191,672	1,540,948	04/24/2024	04/17/2065	1,024,536	
00037Q-AU-3	AB BSL CLO 3 Ltd ABBSL 2021-3A D1R	C	2.B FE	12,583,932	13,000,000	12,955,813	12,595,813	11,881				6.534	6.858	JAJO	172,255	459,254	09/05/2025	04/20/2038	8,563,817	
00038G-AG-5	AB BSL CLO 5 Ltd ABBSL 2024-5A C	C	1.F FE	10,468,500	10,500,000	10,519,730	10,348,313	(120,187)				5.984	6.898	JAJO	127,419	549,151	03/18/2025	01/20/2038	4,521,156	
00038G-AJ-9	AB BSL CLO 5 Ltd ABBSL 2024-5A D1		2.C FE	1,782,000	1,800,000	1,804,545	1,748,596	(33,404)				6.984	9.109	JAJO	25,493	108,840	05/01/2025	01/20/2038	88,354	
00080Z-AW-7	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1RR	C	1.A FE	26,234,826	26,000,000	26,006,110	26,002,500	(231,641)				6.084	5.864	JAJO	320,785	1,729,298	11/06/2024	01/20/2036	1,150,813	
00080Z-BA-4	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A BRR		1.F FE	10,000,000	10,000,000	10,010,290	10,000,000					7.634	7.486	JAJO	154,809	821,837	02/06/2024	01/20/2036	1,922,445	
00080Z-BE-6	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1Z	C	1.A FE	2,515,625	2,500,000	2,499,158	2,514,738	(887)				5.884	3.691	JAJO	29,831	161,223	09/19/2024	01/20/2036	152,423	
00082S-AU-8	ABPCI Direct Lending Fund CLO ABPCI 2017-1A A1RR	C	1.A FE	23,850,000	23,850,000	23,849,261	23,850,000					5.534	6.382	JAJO	267,659	1,734,657	08/02/2024	07/20/2037	1,789,717	
00082S-AW-4	ABPCI Direct Lending Fund CLO ABPCI 2017-1A A2RR	C	1.A FE	5,850,000	5,850,000	5,779,999	5,850,000					5.734	6.603	JAJO	68,025	439,262	08/02/2024	07/20/2037	3,410,989	
00082S-AY-0	ABPCI Direct Lending Fund CLO ABPCI 2017-1A BRR		1.C FE	1,000,000	1,000,000	988,767	1,000,000					5.834	6.713	JAJO	11,831	76,265	08/02/2024	07/20/2037	147,962	
00082S-BA-1	ABPCI Direct Lending Fund CLO ABPCI 2017-1A CRR		1.F FE	2,500,000	2,500,000	2,485,373	2,500,000					6.284	6.061	JAJO	31,859	203,913	08/02/2024	07/20/2037	1,394,358	
00082S-BC-7	ABPCI Direct Lending Fund CLO ABPCI 2017-1A DRR		2.C FE	2,536,288	2,500,000	2,505,308	2,522,585	(13,703)				8.034	6.646	JAJO	40,730	159,556	02/28/2025	07/20/2037	907,313	
00092P-AJ-2	AIMCO CLO 24 Ltd AIMCO 2025-24A C	C	1.F FE	17,550,000	17,550,000	17,487,627	17,550,000					6.034	5.793	JAJO	627,199		04/30/2025	04/19/2038	3,645,686	
00092P-AL-7	AIMCO CLO 24 Ltd AIMCO 2025-24A D	C	2.C FE	23,450,000	23,450,000	23,441,558	23,450,000					7.034	6.804	JAJO	970,936		04/30/2025	04/19/2038	68,286	
00110D-AA-6	AG CC Funding I Ltd AGCCM 2021-1A A	C	1.A FE	211,887,440	214,000,000	206,292,362	212,613,163	461,109				2.820	3.109	AO	1,106,380	6,034,800	01/29/2025	04/25/2038	11,268,042	
00110D-AC-2	AG CC Funding I Ltd AGCCM 2021-1A B	C	1.A FE	12,500,000	12,500,000	11,516,663	12,500,000					3.250	3.249	AO	74,479	406,250	02/25/2021	04/25/2038	2,720,118	
00110D-AE-8	AG CC Funding I Ltd AGCCM 2021-1A C	C	1.C FE	10,000,000	10,000,000	9,096,850	10,000,000					3.650	3.649	AO	66,917	365,000	02/25/2021	04/25/2038	10,182,500	
00110D-AG-3	AG CC Funding I Ltd AGCCM 2021-1A D		1.F FE	10,444,500	10,550,000	9,838,962	10,496,008	11,574				5.750	5.883	AO	111,215	606,625	02/25/2021	04/25/2038	4,186,592	
00112A-AC-6	ABPCI Direct Lending Fund CLO ABPCI 2024-17A A2	C	1.A FE	11,800,000	11,800,000	11,717,105	11,800,000					5.854	6.285	FMAN	113,207	765,098	05/30/2024	08/01/2036	10,680,535	
00112A-AE-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A B		1.C FE	12,200,000	12,200,000	12,139,708	12,200,000					6.004	6.438	FMAN	120,043	809,690	05/30/2024	08/01/2036	5,053,316	
00112A-AG-7	ABPCI Direct Lending Fund CLO ABPCI 2024-17A C		1.F FE	11,440,000	11,440,000	11,381,004	11,440,000					6.704	6.484	FMAN	125,689	840,887	05/02/2024	08/01/2036	6,018,260	
00112A-AJ-1	ABPCI Direct Lending Fund CLO ABPCI 2024-17A D	C	2.C FE	10,400,000	10,400,000	10,436,681	10,400,000					8.554	8.366	FMAN	145,795	960,584	05/02/2024	08/01/2036	7,401,649	
00112A-AN-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A E		3.C FE	7,920,000	7,920,000	8,038,238	7,920,000					11.854	11.742	FMAN	153,863	997,964	05/02/2024	08/01/2036	3,018,339	
00118X-AY-2	AGL CLO 22 Ltd AGL 2022-22A CR	C	1.E FE	986,250	1,000,000	999,966	985,781	(469)				5.734	5.730	JAJO	11,628	31,079	04/21/2025	01/20/2037	58,319	
00118X-BA-3	AGL CLO 22 Ltd AGL 2022-22A D1R	C	2.A FE	12,904,580	13,000,000	13,027,365	12,774,065	(130,515)				6.584	6.653	JAJO	173,573	687,168	03/11/2025	01/20/2037	3,502,637	
00119C-AS-0	AGL CLO 20 Ltd AGL 2022-20A BR	C	1.B FE	7,500,000	7,500,000	7,517,685	7,500,000					5.634	5.795	JAJO	85,690	464,652	09/13/2024	10/20/2037	1,835,063	
00119C-AU-5	AGL CLO 20 Ltd AGL 2022-20A CR	C	1.E FE	12,375,000	12,375,000	12,343,444	12,375,000					5.884	5.644	JAJO	147,663	797,956	09/13/2024	10/20/2037	7,688,308	
00119C-AW-1	AGL CLO 20 Ltd AGL 2022-20A D1R	C	2.A FE	24,750,000	24,750,000	24,733,170	24,750,000					6.884	6.659	JAJO	345,513	1,846,163	09/13/2024	10/20/2037	3,825,944	
00119E-AW-7	AGL CLO 23 Ltd AGL 2022-23A D1R	C	2.A FE	8,786,250	9,000,000	8,878,977	8,749,273	(36,977)				6.334	6.498	JAJO	115,604	411,914	03/11/2025	04/20/2038	617,014	
00119F-AU-8	AGL CLO 21 Ltd AGL 2022-21A D1R	C	2.B FE	5,190,750	5,400,000	5,372,276	5,249,634	58,884				6.920	10.384	JAJO	74,736	300,825	04/09/2025	10/21/2037	1,236,339	
00119H-AU-4	AGL CLO 1 LTD AGL 2019-1A CRR	C	1.F FE	20,200,000	20,200,000	20,152,146	20,200,000					5.784	5.512	JAJO	236,937	1,252,875	10/16/2024	10/20/2034	4,042,782	
00119H-AW-0	AGL CLO 1 LTD AGL 2019-1A DRR		2.C FE	26,418,445	26,550,000	26,291,854	26,413,662	(4,782)				6.784	6.627	JAJO	365,257		11/14/2025	10/20/2034	4,263,403	
00119Y-AG-8	AGL CLO 10 Ltd AGL 2021-10A D		2.C FE	12,401,750	12,375,000	12,324,423	12,386,712	(14,356)				7.066	6.640	JAJO	189,461	906,741	03/19/2025	04/15/2034	6,268,072	
001207-AW-9	AGL CLO 9 LTD AGL 2020-9A CR	C	1.E FE	7,610,400	7,500,000	7,521,945	7,539,017	(54,900)				6.334	5.134	JAJO	96,336	517,735	10/08/2024	04/20/2037	1,707,659	
001207-AY-5	AGL CLO 9 LTD AGL 2020-9A DR		2.C FE	2,958,750	3,000,000	3,010,623	2,976,856	18,106				7.434	8.686	JAJO	45,226	177,844	04/16/2025	04/20/2037	1,426,791	
00120B-AW-0	AGL CLO 12 Ltd AGL 2021-12A D1R	C	2.C FE	4,800,000	4,800,000	4,811,698	4,800,000					6.784	6.334	JAJO	52,466		10/24/2025	10/20/2038	1,807,490	
00120D-AN-6	AGL CLO 17 Ltd AGL 2022-17A CR	C	1.F FE	7,127,988	7,125,000	7,107,423	7,126,153	(1,835)				5.570	5.305	JAJO	79,372	279,617	07/18/2025	01/21/2035	1,212,973	
00120D-AQ-9	AGL CLO 17 Ltd AGL 2022-17A DR	C	2.C FE	16,375,000	16,375,000	16,210,071	16,375,000					6.320	6.069	JAJO	206,979	785,918	01/24/2025	01/21/2035	7,496,267	
00121B-AJ-8	AGL CLO 32 Ltd AGL 2024-32A D1		2.C FE	2,499,955	2,500,000	2,492,115	2,499,377	(578)				6.770	6.565	JAJO	33,850	46,163	10/16/2025	07/21/2037	2,543,183	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00121D-AD-7	AGL CLO 33 Ltd AGL 2024-33A D1	C	2.B FE	6,026,730	6,000,000	6,007,218	6,019,209		(7,521)			6.670	6.122	JAJO	80,040	109,258	09/05/2025	07/21/2037	625,764	
00121M-AJ-4	AGL CLO 37 Ltd AGL 2024-37A D1	C	2.B FE	10,003,319	9,900,000	9,886,308	9,980,259		(23,059)			6.507	6.143	JAJO	127,056	508,422	02/28/2025	04/22/2038	1,032,053	
00121P-AJ-7	AGL CLO 41 Ltd AGL 2025-41A D1	C	2.C FE	22,500,000	22,500,000	22,425,593	22,500,000					7.534	7.287	JAJO	343,759	787,657	04/10/2025	07/20/2038	135,333	
00122J-AG-6	AGL Clo 40 Ltd AGL 2025-40A C	C	1.E FE	18,550,000	18,550,000	18,536,904	18,550,000					5.707	5.459	JAJO	208,802	527,970	03/28/2025	07/22/2038	7,118,842	
00122J-AJ-0	AGL Clo 40 Ltd AGL 2025-40A D1	C	2.C FE	21,250,000	21,250,000	21,277,498	21,250,000					6.757	6.524	JAJO	283,199	707,703	03/28/2025	07/22/2038	1,206,140	
00177L-AN-0	AMMC CLO 24 Ltd AMMC 2021-24A CR	C	1.F FE	9,000,000	9,000,000	8,978,211	9,000,000					5.784	5.512	JAJO	105,566	511,774	11/13/2024	01/20/2035	5,878,109	
00177L-AQ-3	AMMC CLO 24 Ltd AMMC 2021-24A DR	C	2.C FE	8,800,000	8,800,000	8,786,589	8,800,000					6.834	6.577	JAJO	121,957	584,588	11/13/2024	01/20/2035	954,434	
00192W-AU-1	Ares LXII CLO Ltd ARES 2021-62A DR		2.C FE	630,000	630,000	630,585	630,000					7.008	6.780	JAJO	8,094		10/07/2025	01/25/2034	593,101	
00840B-AA-7	AG CC Funding II Ltd AGCCM 2021-2A B	C	1.B FE	48,150,000	48,150,000	44,367,721	48,150,000					3.151	3.150	MN	185,436	1,517,207	10/20/2021	11/17/2036	15,596,103	
00840B-AC-3	AG CC Funding II Ltd AGCCM 2021-2A C	C	1.D FE	32,250,000	32,250,000	28,736,911	32,250,000					3.601	3.600	MN	141,939	1,161,323	10/20/2021	11/17/2036	32,806,313	
00840B-AE-9	AG CC Funding II Ltd AGCCM 2021-2A D	C	1.G FE	36,000,000	36,000,000	33,323,364	36,000,000					5.251	5.247	MN	231,044	1,890,360	10/20/2021	11/17/2036	5,999,694	
00851W-AQ-2	AGL CLO 14 Ltd AGL 2021-14A CR	C	1.F FE	15,000,000	15,000,000	14,964,075	15,000,000					5.820	5.562	JAJO	174,599	557,397	03/13/2025	12/02/2034	1,012,126	
00851W-AS-8	AGL CLO 14 Ltd AGL 2021-14A DR	C	2.C FE	18,875,000	18,875,000	18,734,646	18,875,000					6.720	6.475	JAJO	253,678	802,372	03/13/2025	12/02/2034	6,261,552	
00852K-AE-4	AGL CLO 35 Ltd AGL 2024-35A D1		2.A FE	2,096,479	2,090,000	2,088,543	2,094,003		(2,476)			6.720	6.331	JAJO	28,089	75,938	05/21/2025	01/21/2038	93,014	
00889J-AP-9	AIMCO CLO 17 Ltd AIMCO 2022-17A D1R	C	2.A FE	9,500,000	9,500,000	9,475,794	9,500,000					6.757	6.571	JAJO	126,606	699,023	07/09/2024	07/20/2037	3,963,992	
00901A-AY-3	AIMCO CLO 10 Ltd AIMCO 2019-10A D1RR		2.C FE	2,503,125	2,500,000	2,496,763	2,498,679		(4,446)			6.857	6.694	JAJO	33,811	138,364	03/28/2025	07/22/2037	590,143	
01448M-AB-5	ALESCO Preferred Funding III L ALESC 3A A2	C	1.A FE	4,459,475	4,941,246	4,799,445	4,662,292		8,868			4.916	6.053	JAJO	52,632	270,297	12/20/2022	05/01/2034	48,144	
01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2		1.A FE	5,809,750	6,526,429	6,179,728	5,869,648		38,250			4.800	6.684	JAJO	54,821	352,604	02/28/2023	07/30/2034	516,925	
01448T-AB-0	ALESCO Preferred Funding V Ltd ALESC 5A A2		1.A FE	1,128,381	1,162,933	1,151,790	1,129,293		912			4.597	5.724	MJSD	1,336	30,034	09/22/2025	12/23/2034	29,105	
01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1		1.A FE	175,206	181,629	180,208	177,631		1,235			4.417	10.579	MJSD	201	88,013	01/06/2025	03/23/2035	586,806	
01449B-AB-5	ALESCO Preferred Funding XIV L ALESC 14A A1		1.B FE	1,508,144	1,674,553	1,557,716	1,537,091		6,412			4.267	5.520	MJSD	1,786	81,935	02/18/2021	09/23/2037	249,736	
01449B-AC-3	ALESCO Preferred Funding XIV L ALESC 14A A2	C	1.C FE	18,530,358	23,219,000	20,423,230	18,797,361		128,573			4.347	6.721	MJSD	25,231	686,520	12/11/2025	09/23/2037	22,216,709	
01449C-AA-8	ALESCO Preferred Funding VIII ALESC 8A A1A		1.A FE	332,695	355,823	351,992	346,778		4,110			4.317	6.024	MJSD	384	17,591	10/21/2021	12/23/2035	3,376	
01449C-AB-6	ALESCO Preferred Funding VIII ALESC 8A A1B		1.A FE	343,524	367,405	362,774	358,066		4,246			4.327	6.035	MJSD	397	18,200	10/21/2021	12/23/2035	3,486	
01449T-AB-9	ALESCO Preferred Funding IX Lt ALESC 9A A2A		1.A FE	1,710,000	2,000,000	1,802,619	1,808,143		13,580			4.397	5.619	MJSD	2,198	100,495	10/30/2018	06/23/2036	2,018,845	
01449T-AC-7	ALESCO Preferred Funding IX Lt ALESC 9A A2B		1.A FE	2,164,552	2,435,000	2,194,689	2,167,771		3,219			4.397	5.902	MJSD	2,379	35,511	12/11/2025	06/23/2036	589,306	
01449W-AA-4	ALESCO Preferred Funding X Ltd ALESC 10A A1		1.A FE	605,376	687,253	671,004	640,307		21,741			4.287	10.126	MJSD	737	33,766	12/20/2022	09/23/2036	61,164	
01449W-AB-2	ALESCO Preferred Funding X Ltd ALESC 10A A2A		1.C FE	5,102,500	6,500,000	5,855,197	5,307,710		90,630			4.447	7.249	MJSD	7,226	329,903	06/22/2023	09/23/2036	2,545,364	
01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2		1.A FE	2,749,605	3,208,376	3,034,193	2,852,891		28,984			4.397	6.484	MJSD	3,527	161,213	02/01/2022	12/23/2036	75,617	
01450A-AC-4	ALESCO Preferred Funding XI Lt ALESC 11A B		1.D FE	375,274	493,782	435,540	381,610		6,336			4.547	7.690	MJSD	561	25,562	01/09/2025	12/23/2036	3,837	
01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1		1.A FE	3,031,460	3,317,603	3,187,072	3,087,486		16,469			4.486	6.539	JAJO	32,247	167,016	08/08/2024	07/15/2037	198,509	
01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A		1.C FE	11,887,128	13,933,630	12,575,101	12,094,701		53,466			4.267	6.137	MJSD	14,862	681,763	01/10/2022	03/23/2038	5,883,916	
01450G-AB-3	Alesco Preferred Funding XVI L ALESC 16A B		1.F FE	4,704,250	6,200,000	4,792,499	4,739,458		35,208			4.727	7.712	MJSD	7,326	164,219	07/01/2025	03/23/2038	6,282,584	
01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1		1.B FE	3,394,386	3,621,083	3,489,637	3,413,960		4,903			4.697	5.487	MJSD	4,252	119,476	10/30/2025	09/23/2038	979,954	
033296-BG-8	Anchorage Credit Funding 1 Ltd ANCHF 2015-1A BR2	M	1.A FE	22,800,000	22,800,000	21,798,305	22,800,000					3.006	3.002	JJ	291,281	685,368	06/30/2021	07/28/2037	12,612,619	
033296-BJ-2	Anchorage Credit Funding 1 Ltd ANCHF 2015-1A CR2	M	1.B FE	8,600,000	8,600,000	7,938,780	8,600,000					3.506	3.500	JJ	128,144	301,516	06/30/2021	07/28/2037	4,026,022	
033296-BL-7	Anchorage Credit Funding 1 Ltd ANCHF 2015-1A DR2	M	1.D FE	11,750,000	11,750,000	11,305,216	11,750,000					5.206	5.200	JJ	259,975	611,705	06/30/2021	07/28/2037	12,055,853	
03330D-AA-4	Anchorage Credit Funding 17 Lt ANCHF 2024-17A A	C	1.A FE	75,000,000	75,000,000	75,068,925	75,000,000					5.102	5.329	JAJO	733,413	3,667,063	09/26/2024	10/22/2042	1,768,776	
03330D-AC-0	Anchorage Credit Funding Ltd ANCHF 2024-17A B	C	1.D FE	32,482,460	32,465,000	32,529,313	32,482,398		(62)			5.252	5.276	JAJO	326,804	1,130,701	12/12/2025	10/22/2042	6,243,174	
03330D-AE-6	Anchorage Credit Funding 17 Lt ANCHF 2024-17A C	C	1.G FE	10,369,661	10,366,000	10,381,684	10,369,554		(107)			5.702	5.732	JAJO	113,288	336,102	09/18/2025	10/22/2042	10,262,342	
03330D-AG-1	Anchorage Credit Funding 17 Lt ANCHF 2024-17A D1	C	2.C FE	9,214,000	9,214,000	9,235,118	9,214,000					7.452	7.519	JAJO	131,604	658,018	09/26/2024	10/22/2042	8,527,438	
03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV	RA	1.A FE	2,496,596	2,564,131	2,535,949	2,516,018		14,201			3.793	5.006	AO	17,831	97,258	01/09/2025	10/25/2037	516,602	
03330H-BS-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A CR	C	1.B FE	4,996,870	5,000,000	4,666,905	4,993,473		116			3.554	3.592	AO	32,578	159,930	12/29/2021	10/25/2037	2,741,049	
03330H-BW-6	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A DR	C	1.D FE	10,346,352	10,400,000	9,985,955	10,352,053		773			5.204	5.331	AO	99,223	489,176	06/23/2025	10/25/2037	10,624,320	
03330R-AE-5	Anchorage Capital Clo 28 Ltd ANCHC 2024-28A C	C	1.F FE	13,655,250	13,500,000	13,507,925	13,539,316		(64,066)			6.584	5.812	JAJO	180,249	966,048	09/13/2024	04/20/2037	1,608,364	
03331A-AJ-0	Anchorage Capital Clo 18 Ltd ANCHC 2021-18A C	C	1.F FE	7,999,680	8,000,000	7,999,736	7,995,191		23,347			6.416	6.399	JAJO	111,213	559,284	08/10/2021	04/15/2034	561,690	
03331A-AL-5	Anchorage Capital Clo 18 Ltd ANCHC 2021-18A D	C	2.C FE	4,617,128	4,750,000	4,739,132	4,738,972		105,769			7.616	8.242	JAJO	78,383	389,867	12/22/2023	04/15/2034	3,939,079	
03331F-AA-8	Anchorage Credit Funding 7 Ltd ANCHF 2019-7A A	C	1.A FE	7,099,302	7,164,073	7,152,782	7,115,652		16,349			4.620	5.104	AO	60,680	330,980	01/14/2025	04/25/2037	1,197,771	
03331X-AA-9	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A A		1.A FE	3,548,351	3,551,373	3,539,338	3,550,263		353			4.430	4.445	JJ	68,175	157,326	10/25/2021	07/25/2037	944,776	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
03331X-AJ-0	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A BR	RA	1.A FE	6,000,000	6,000,000	5,638,842	6,000,000					3.006	3.005	JJ	78,156	180,360	06/30/2021	07/25/2037	2,746,065	
03331X-AN-1	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A CR	M	1.B FE	12,000,000	12,000,000	11,280,792	12,000,000					3.506	3.505	JJ	182,312	420,720	06/30/2021	07/25/2037	12,210,360	
03331X-AQ-4	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A DR	C	1.D FE	3,300,000	3,300,000	3,181,213	3,300,000					5.206	5.203	JJ	74,446	171,798	06/30/2021	07/25/2037	3,355,069	
03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV	C	1.A FE	2,453,636	2,511,548	2,473,805	2,477,304		8,528			3.619	4.344	JAJO	16,664	60,024	01/28/2025	04/25/2038	168,486	
03332A-AG-5	Anchorage Credit Funding 10 Lt ANCHF 2020-10A DV	C	1.D FE	1,361,233	1,500,000	1,436,301	1,412,083		11,082			5.719	7.044	JAJO	15,727	64,339	12/12/2025	04/25/2038	425,476	
03332Q-AE-5	Anchorage Capital Clo 29 Ltd ANCHC 2024-29A B1	C	1.C FE	4,000,000	4,000,000	4,006,076	4,000,000					6.034	7.102	JAJO	48,946	263,992	04/09/2024	07/20/2037	1,512,763	
03332Q-AG-0	Anchorage Capital Clo 29 Ltd ANCHC 2024-29A C1		1.E FE	8,040,024	8,000,000	8,032,976	8,035,569		(4,455)			6.484	5.669	JAJO	105,192		12/04/2025	07/20/2037	8,132,053	
03664T-AN-7	Antares CLO 2019-1 LTD ANTR 2019-1A BR		1.C FE	5,400,000	5,400,000	5,404,082	5,400,000					7.234	7.039	JAJO	79,217	421,909	10/31/2023	01/20/2036	790,158	
03664T-AQ-0	Antares CLO 2019-1 LTD ANTR 2019-1A CR		1.F FE	6,000,000	6,000,000	6,005,280	6,000,000					8.134	7.954	JAJO	98,969	523,388	10/31/2023	01/20/2036	1,870,624	
03664T-AS-6	Antares CLO 2019-1 LTD ANTR 2019-1A DR	C	2.C FE	2,900,000	2,900,000	2,903,309	2,900,000					10.134	10.001	JAJO	59,596	311,615	10/31/2023	01/20/2036	663,774	
03664X-AC-2	Antares CLO 2024-6 Ltd ANTR 2024-6A A2		1.A FE	20,000,000	20,000,000	19,819,020	20,000,000					5.634	6.011	JAJO	228,508	1,058,632	10/31/2024	01/20/2037	11,558,872	
03664X-AE-8	Antares CLO 2024-6 Ltd ANTR 2024-6A B	C	1.C FE	74,030,332	74,000,000	73,303,142	74,000,000		(30,332)			5.734	5.896	JAJO	860,485	2,899,803	07/31/2025	01/20/2037	11,368,915	
03664X-AG-3	Antares CLO 2024-6 Ltd ANTR 2024-6A C		1.F FE	65,021,015	65,000,000	64,459,785	65,015,596		(5,419)			6.184	5.921	JAJO	815,144	3,445,016	09/22/2025	01/20/2037	34,223,843	
03664X-AJ-7	Antares CLO 2024-6 Ltd ANTR 2024-6A D		2.C FE	35,086,003	35,000,000	34,803,055	35,075,732		(10,271)			7.684	7.285	JAJO	545,382	2,101,380	09/22/2025	01/20/2037	19,986,461	
03665A-AU-1	Antares CLO 2017-2 Ltd ANTR 2017-2A A2RR	RA	1.A FE	140,000,000	140,000,000	137,795,140	140,000,000					5.684	5.602	JAJO	1,613,749	4,316,169	03/26/2025	04/20/2037	15,933,995	
03665A-AW-7	Antares CLO 2017-2 Ltd ANTR 2017-2A BRR	C	1.C FE	138,000,000	138,000,000	136,092,150	138,000,000					5.784	5.703	JAJO	1,618,679	4,324,276	03/26/2025	04/20/2037	29,214,455	
03665A-AY-3	Antares CLO 2017-2 Ltd ANTR 2017-2A CRR		1.F FE	108,000,000	108,000,000	106,449,876	108,000,000					6.284	6.038	JAJO	1,376,292	3,657,216	03/26/2025	04/20/2037	3,432,203	
03665A-BA-4	Antares CLO 2017-2 Ltd ANTR 2017-2A DRR		2.C FE	17,000,000	17,000,000	17,113,526	17,000,000					7.784	7.563	JAJO	268,347	704,590	03/26/2025	04/20/2037	17,333,591	
03665J-AU-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CRR	C	1.F FE	102,299,436	102,300,000	101,177,871	102,293,771		(5,665)			6.134	5.889	JAJO	1,272,538	4,889,605	09/05/2025	01/20/2037	11,906,603	
03665J-AW-8	Antares CLO 2017-1 Ltd ANTR 2017-1A DRR	C	2.C FE	75,000,000	75,000,000	74,380,800	75,000,000					7.634	7.410	JAJO	1,161,071	4,659,958	12/13/2024	01/20/2037	564,467	
03665L-AN-3	Antares CLO 2018-3 LTD ANTR 2018-3A A2R	C	1.A FE	22,000,000	22,000,000	21,856,824	22,000,000					5.684	4.748	JAJO	253,589	1,631,340	08/08/2024	07/20/2036	22,295,283	
03665L-AQ-6	Antares CLO 2018-3 LTD ANTR 2018-3A BR	C	1.C FE	74,500,000	74,500,000	73,772,582	74,500,000					5.784	4.832	JAJO	873,852	5,612,056	08/08/2024	07/20/2036	64,499,062	
03665L-AS-2	Antares CLO 2018-3 LTD ANTR 2018-3A CR		1.F FE	47,700,000	47,700,000	47,501,234	47,700,000					6.234	5.992	JAJO	603,026	3,846,032	08/08/2024	07/20/2036	1,125,984	
03665L-AU-7	Antares CLO 2018-3 LTD ANTR 2018-3A DR	C	2.C FE	20,100,000	20,100,000	20,168,059	20,100,000					7.734	7.517	JAJO	315,243	1,975,755	08/08/2024	07/20/2036	1,624,934	
03665M-AL-5	Antares CLO 2018-1 Ltd ANTR 2018-1A A2R	C	1.A FE	16,800,000	16,800,000	16,504,656	16,800,000					5.484	5.382	JAJO	186,837	608,649	02/21/2025	04/20/2038	9,656,227	
03665M-AN-1	Antares CLO 2018-1 Ltd ANTR 2018-1A BR	M	1.C FE	47,500,000	47,500,000	47,469,410	47,500,000					5.584	5.482	JAJO	537,890	1,750,042	02/21/2025	04/20/2038	20,788,426	
03665M-AQ-4	Antares CLO 2018-1 Ltd ANTR 2018-1A CR	C	1.F FE	22,890,000	22,890,000	22,602,250	22,890,000					5.884	5.612	JAJO	273,131	885,492	02/21/2025	04/20/2038	1,530,885	
03665M-AS-0	Antares CLO 2018-1 Ltd ANTR 2018-1A DR		2.C FE	11,700,000	11,700,000	11,677,372	11,700,000					7.084	6.830	JAJO	168,078	538,800	02/21/2025	04/20/2038	5,071,767	
03665Y-AN-5	Antares CLO 2019-2 LTD ANTR 2019-2A A1R	C	1.A FE	2,007,500	2,000,000	2,002,230	2,000,000		(3,109)			5.810	6.019	JAJO	22,594	128,348	08/06/2024	01/23/2036	761	
03665Y-AS-4	Antares CLO 2019-2 LTD ANTR 2019-2A BR		1.C FE	10,600,000	10,600,000	10,607,261	10,600,000					6.560	7.891	JAJO	135,205	760,848	01/29/2024	01/23/2036	3,900,712	
03665Y-AU-9	Antares CLO 2019-2 LTD ANTR 2019-2A CR		1.F FE	10,800,000	10,800,000	10,807,247	10,800,000					7.410	7.248	JAJO	155,606	868,279	01/29/2024	01/23/2036	5,946,717	
03666B-BA-1	Antares CLO 2021-1 Ltd ANTR 2021-1A BR		1.C FE	15,365,000	15,365,000	15,364,278	15,365,000					5.658	5.416	JAJO	190,717		09/19/2025	10/25/2038	1,039,957	
03666B-BC-7	Antares CLO 2021-1 Ltd ANTR 2021-1A CR		1.F FE	16,335,000	16,335,000	16,334,118	16,335,000					6.058	5.814	JAJO	216,914		09/19/2025	10/25/2038	425,793	
03666B-BE-3	Antares CLO 2021-1 Ltd ANTR 2021-1A DR		2.C FE	390,000	390,000	389,972	390,000					7.058	6.830	JAJO	6,024		09/19/2025	10/25/2038	166,101	
03666J-AC-1	Antares CLO 2024-3 LLC ANTR 2024-3A B	C	1.C FE	141,748,625	141,750,000	140,383,388	141,748,625					5.784	6.081	JAJO	1,662,665	8,580,512	03/20/2025	07/20/2036	35,147,004	
03666J-AE-7	Antares CLO 2024-3 LLC ANTR 2024-3A C		1.F FE	9,520,000	9,520,000	9,470,382	9,520,000					6.284	6.061	JAJO	121,318	652,365	06/13/2024	07/20/2036	856,238	
03767V-AQ-1	Apidos CLO XXXI APID 2019-31A DR	C	2.C FE	2,500,000	2,500,000	2,500,730	2,500,000					7.266	7.093	JAJO	39,358	196,321	04/28/2021	04/15/2031	346,890	
03769H-AE-7	Apidos CLO XXXVII APID 2021-37A C	C	1.F FE	1,132,163	1,135,000	1,134,953	1,134,250		3,130			6.069	6.116	JAJO	13,585	75,881	01/25/2024	10/22/2034	171,261	
03769H-AG-2	Apidos CLO XXXVII APID 2021-37A D	C	2.C FE	10,500,000	10,500,000	10,500,210	10,500,000					7.169	7.045	JAJO	148,457	819,083	10/01/2021	10/22/2034	412,106	
03770G-AS-5	Apidos CLO XLII Ltd APID 2022-42A CR	C	1.F FE	5,417,500	5,500,000	5,481,526	5,395,852		(21,648)			5.584	5.599	JAJO	62,282	215,520	03/18/2025	04/20/2038	1,172,503	
03771B-AE-6	Apidos Clo XIix APID 2024-49A B	M	1.C FE	18,044,379	18,000,000	17,999,298	18,000,000		(44,379)			5.465	5.275	JAJO	188,557	539,580	06/06/2025	10/24/2037	4,898,149	
03771B-AG-1	Apidos Clo XIix APID 2024-49A C	C	1.E FE	21,081,667	21,000,000	20,999,097	21,045,921		(24,502)			5.765	5.317	JAJO	232,058	1,510,228	02/28/2025	10/24/2037	10,529,101	
03771B-AJ-5	Apidos Clo XIix APID 2024-49A D1	C	2.C FE	20,937,210	21,000,000	20,998,782	20,933,919		(3,291)			6.715	6.804	JAJO	270,295	1,736,328	03/27/2025	10/24/2037	4,338,007	
037989-AQ-3	Apidos CLO XLIV Ltd APID 2023-44A D1R	C	2.C FE	2,625,750	2,700,000	2,705,897	2,638,092		12,342			6.708	8.348	JAJO	33,205	146,372	04/10/2025	10/26/2037	729,081	
03990F-AE-2	Ares LXXIV CLO Ltd ARES 2024-74A B	C	1.C FE	21,000,000	21,000,000	20,961,948	21,000,000					5.605	6.053	JAJO	255,007	1,428,837	08/08/2024	10/15/2036	1,837,099	
03990F-AG-7	Ares LXXIV CLO Ltd ARES 2024-74A C	C	1.F FE	18,019,596	18,000,000	17,942,742	18,010,811		(8,785)			5.805	5.473	JAJO	226,377	1,031,715	06/06/2025	10/15/2036	7,380,826	
03990F-AJ-1	Ares LXXIV CLO Ltd ARES 2024-74A D	C	2.C FE	22,007,636	22,000,000	21,971,180	22,004,417		(3,219)			6.855	6.581	JAJO	326,733	1,547,758	09/24/2025	10/15/2036	9,878,327	
03990H-AE-8	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche	C	1.C FE	15,000,000	15,000,000	14,933,610	15,000,000					5.455	5.215	JAJO	177,273	446,867	03/03/2025	03/31/2038	5,104,645	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
03990H-AG-3	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche	M	1.F FE	28,999,748	29,000,000	28,903,372	28,998,411		(1,337)			5.705	5.409	JAJO	358,435	630,699	10/30/2025	03/31/2038	5,253,783	
03990H-AJ-7	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche	C	2.C FE	22,500,000	22,500,000	22,499,258	22,500,000					6.505	6.219	JAJO	317,096	791,051	03/03/2025	03/31/2038	4,859,186	
03990K-AJ-0	Ares LXXVII CLO Ltd ARES 2025-77A D1	C	2.C FE	22,000,000	22,000,000	22,069,058	22,000,000					6.755	6.495	JAJO	746,655		05/30/2025	07/15/2038	3,542,229	
039939-AW-3	Ares LXVII CLO Ltd ARES 2022-67A CR	C	1.F FE	3,940,000	4,000,000	3,986,820	3,911,170		(28,830)			5.558	5.658	JAJO	40,759	175,367	03/17/2025	01/25/2038	1,033,110	
039939-AY-9	Ares LXVII CLO Ltd ARES 2022-67A D1R	C	2.C FE	3,519,000	3,600,000	3,592,721	3,490,875		(28,125)			6.458	6.701	JAJO	42,623	181,500	03/17/2025	01/25/2038	111,138	
04009B-AW-8	ARES Loan Funding III Ltd ARES 2022-ALF3A D1R		2.C FE	7,699,307	7,700,000	7,680,080	7,694,086		(5,221)			6.958	6.740	JAJO	98,223	149,152	09/18/2025	07/25/2036	7,835,451	
04017J-AS-0	Ares XLIX CLO Ltd ARES 2018-49A BR	C	1.C FE	31,250,000	31,250,000	31,286,438	31,250,000					5.607	5.765	JAJO	345,592	1,942,967	10/08/2024	10/22/2036	4,763,134	
04018B-BC-0	Ares LV CLO Ltd ARES 2020-55A CR2	M	1.F FE	16,200,000	16,200,000	16,158,852	16,200,000					5.905	5.652	JAJO	207,249	1,048,518	10/01/2024	10/15/2037	9,340,950	
04018B-BE-6	Ares LV CLO Ltd ARES 2020-55A D1R2	C	2.C FE	12,500,000	12,500,000	12,483,788	12,500,000					7.005	6.767	JAJO	189,706	948,452	10/01/2024	10/15/2037	2,193,224	
04018F-AG-3	ARES LX CLO LTD ARES 2021-60A D	C	2.C FE	1,222,870	1,305,000	1,303,809	1,265,868		28,136			7.096	7.468	JAJO	18,778	101,054	04/02/2024	07/18/2034	917,372	
04018N-BC-4	Ares LVI CLO Ltd ARES 2020-56A CR2	C	1.F FE	5,472,500	5,500,000	5,482,026	5,419,854		(52,646)			5.758	5.740	JAJO	58,060	258,604	03/14/2025	01/25/2038	701,003	
04018X-AJ-8	ARES Loan Funding I Ltd ARES 2021-ALFA D		2.C FE	2,892,170	2,900,000	2,908,320	2,898,347		8,691			7.166	7.152	JAJO	45,027	224,793	01/22/2024	10/15/2034	883,311	
04019D-AU-6	Ares LXI CLO Ltd ARES 2021-61A DR		2.C FE	1,680,900	1,650,000	1,658,700	1,663,630		(17,270)			7.784	6.031	JAJO	26,045	102,177	02/28/2025	04/20/2037	976,677	
04019H-AY-9	Ares LXIV CLO Ltd ARES 2022-64A DR	C	2.C FE	6,542,500	6,500,000	6,499,740	6,463,346		(79,154)			7.155	7.353	JAJO	100,760	371,755	03/12/2025	10/24/2039	982,661	
04020M-AE-9	Ares LXXI CLO Ltd ARES 2024-71A B	C	1.C FE	40,000,000	40,000,000	40,059,280	40,000,000					5.884	6.811	JAJO	477,293	2,579,253	04/09/2024	04/20/2037	16,052,306	
04020M-AG-4	Ares LXXI CLO Ltd ARES 2024-71A C		1.F FE	16,058,432	16,000,000	16,051,360	16,052,367		(6,065)			6.334	5.760	JAJO	205,517		12/04/2025	04/20/2037	16,257,972	
04020Q-AJ-9	Ares Loan Funding V Ltd ARES 2024-ALF5A D1		2.C FE	3,400,000	3,400,000	3,404,998	3,400,000					7.308	7.125	JAJO	45,553	383,386	04/24/2024	07/27/2037	1,778,608	
04020T-AG-9	Ares Loan Funding VI Ltd ARES 2024-ALF6A C	C	1.F FE	11,200,000	11,200,000	11,217,024	11,200,000					6.077	5.793	JAJO	156,931	973,514	05/24/2024	07/10/2037	1,776,203	
04020T-AJ-3	Ares Loan Funding VI Ltd ARES 2024-ALF6A D	C	2.C FE	12,000,000	12,000,000	11,969,952	12,000,000					7.077	6.808	JAJO	195,808	1,198,051	05/24/2024	07/10/2037	7,251,002	
04020W-AE-7	Ares LXXII CLO Ltd ARES 2024-72A B	C	1.C FE	26,000,000	26,000,000	25,954,006	26,000,000					5.605	5.840	JAJO	315,722	1,603,724	06/21/2024	07/15/2036	8,040,434	
04020W-AG-2	Ares LXXII CLO Ltd ARES 2024-72A C	C	1.F FE	39,099,160	39,000,000	39,070,785	39,083,026		(16,134)			5.905	5.419	JAJO	498,934	1,229,744	11/13/2025	07/15/2036	21,503,580	
04020W-AJ-6	Ares LXXII CLO Ltd ARES 2024-72A D	C	2.C FE	22,000,000	22,000,000	21,958,244	22,000,000					6.955	6.706	JAJO	331,500	1,658,122	06/21/2024	07/15/2036	10,748,882	
04021M-AJ-7	Ares Loan Funding VIII Ltd ARES 2024-ALF8 D1	C	2.C FE	1,977,000	2,000,000	2,007,778	1,960,459		(16,541)			6.515	6.582	JAJO	24,976	102,647	03/12/2025	01/24/2038	131,368	
04941Y-AC-3	Atlas Senior Loan Fund XI Ltd ATCLO 2018-11A A1L		1.A FE	54,876	54,870	54,871	54,861		(15)			5.220	5.315	JAJO	525	787	10/03/2025	07/26/2031	23,802	
04943A-AG-4	Atlas Senior Secured Loan Fund ATCLO 2017-8A C	C	1.A FE	4,153,970	4,306,967	4,309,194	4,267,511		51,093			6.705	9.913	JAJO	61,770	314,219	08/23/2023	01/16/2030	1,231,411	
05071U-AG-1	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A B	C	1.C FE	15,400,000	15,400,000	15,156,172	15,400,000					5.607	5.508	JAJO	170,308	531,553	02/21/2025	04/22/2037	3,561,374	
05071U-AJ-5	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A C	C	1.F FE	13,350,000	13,350,000	13,127,723	13,350,000					5.957	5.713	JAJO	156,852	488,050	02/21/2025	04/22/2037	9,018,463	
05072M-AQ-6	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A BRR	C	1.C FE	6,000,000	6,000,000	5,958,648	6,000,000					5.984	6.015	JAJO	72,811	194,057	04/16/2025	04/20/2035	484,814	
05072M-AS-2	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A CRR	C	1.F FE	17,500,000	17,500,000	17,362,748	17,500,000					6.834	6.617	JAJO	242,528	641,201	04/16/2025	04/20/2035	2,431,337	
05072M-AU-7	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A DRR		2.B FE	8,300,000	8,300,000	8,299,378	8,300,000					8.534	8.349	JAJO	143,639	375,446	04/16/2025	04/20/2035	3,407,429	
05072N-AA-9	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A A	C	1.A FE	7,000,000	7,000,000	6,990,431	7,000,000					5.677	6.308	JAJO	78,379	440,193	05/20/2024	07/22/2036	6,627	
05072N-AC-5	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A B	C	1.C FE	2,500,000	2,500,000	2,488,190	2,500,000					5.957	6.605	JAJO	29,373	164,309	05/20/2024	07/22/2036	106,644	
05072N-AE-1	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A C	C	1.F FE	6,400,000	6,400,000	6,367,776	6,400,000					6.607	6.404	JAJO	83,399	462,808	05/20/2024	07/22/2036	3,065,386	
054978-AS-0	BBAM US CLO I Ltd BBAM 2022-1A D1R	C	2.C FE	2,457,903	2,567,000	2,571,962	2,460,632		2,729			6.905	7.293	JAJO	38,402	140,384	04/11/2025	03/30/2038	166,750	
05553V-AG-6	BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A D	C	2.C FE	26,291,715	26,600,000	26,635,857	26,565,972		233,797			7.296	7.554	JAJO	393,541	1,861,865	10/16/2025	10/20/2034	4,883,499	
05555G-AB-8	BCC Middle Market CLO 2024-1 L BCMM 2024-1A A2	C	1.A FE	4,750,000	4,750,000	4,757,439	4,750,000					5.832	6.238	JAJO	58,478	405,511	05/29/2024	05/09/2065	1,870,626	
05555G-AC-6	BCC Middle Market CLO 2024-1 L BCMM 2024-1A B	C	1.C FE	6,000,000	6,000,000	6,014,202	6,000,000					5.932	6.341	JAJO	75,134	519,958	05/29/2024	05/09/2065	4,333,378	
05555G-AE-2	BCC Middle Market CLO 2024-1 L BCMM 2024-1A C	C	1.F FE	12,500,000	12,500,000	12,559,475	12,500,000					6.632	6.413	JAJO	175,001	1,196,023	05/29/2024	05/09/2065	9,995,677	
05555G-AF-9	BCC Middle Market CLO 2024-1 L BCMM 2024-1A D		2.C FE	8,667,205	8,500,000	8,551,281	8,587,300		(79,318)			8.382	6.826	JAJO	150,404	1,005,018	10/24/2024	07/17/2036	2,417,205	
05555J-AG-1	Bbam US Clo IV Ltd BBAM 2024-4A B	C	1.F FE	12,600,000	12,600,000	12,645,347	12,600,000					6.005	5.753	JAJO	163,924	1,111,474	06/07/2024	07/15/2039	2,989,607	
05555J-AJ-5	Bbam US Clo IV Ltd BBAM 2024-4A C	C	2.B FE	12,500,000	12,500,000	12,514,825	12,500,000					7.105	6.869	JAJO	192,415	1,283,695	06/07/2024	07/15/2039	6,850,280	
05555W-AC-1	Bcred Clo 2024-2 LLC BCRED 2024-2A B	C	1.C FE	12,647,041	12,700,000	12,718,491	12,647,041					5.684	5.778	JAJO	146,390	675,637	03/24/2025	01/20/2037	2,965,616	
056162-AS-9	Barings CLO Ltd 2015-I BABSN 2015-IA CR	C	1.A FE	2,823,590	2,823,500	2,825,296	2,822,551		(990)			5.896	5.658	JAJO	33,757	182,394	07/30/2024	01/20/2031	239,684	
05683N-AG-7	Bain Capital Credit CLO 2021-3 BCC 2021-3A D	C	2.C FE	17,905,158	18,000,000	17,821,332	17,902,193		(2,965)			7.227	7.102	JAJO	249,332		11/19/2025	07/24/2034	4,336,331	
05685V-AJ-1	Bain Capital Credit CLO 2024-4 BCC 2024-4A D1		2.C FE	789,947	788,000	789,953	789,912		(35)			6.960	6.545	JAJO	10,664		12/17/2025	10/23/2037	801,405	
056912-AL-2	Bain Capital Credit Clo 2024-5 BCC 2024-5A D1	C	2.B FE	4,550,000	4,550,000	4,555,506	4,550,000					6.970	6.760	JAJO	63,427	361,677	08/22/2024	10/21/2037	162,348	
05766B-AY-4	Balboa Bay Loan Funding 2020-1 BOBA 2020-1A CRR	C	1.F FE	8,500,000	8,500,000	8,505,491	8,500,000					5.934	5.726	JAJO	102,287	529,680	10/24/2024	10/20/2035	2,227,490	
05766B-BA-5	Balboa Bay Loan Funding 2020-1 BOBA 2020-1A D1RR	C	2.B FE	9,500,000	9,500,000	9,514,260	9,500,000					7.134	6.943	JAJO	137,437	702,829	10/24/2024	10/20/2035	6,585,001	
05766G-AJ-6	Balboa Bay Loan Funding 2021-2 BOBA 2021-2A D	C	2.C FE	3,309,962	3,300,000	3,277,464	3,306,021		(3,715)			7.396	7.107	JAJO	49,492	185,284	09/18/2025	01/20/2035	2,217,673	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05876H-AJ-1	Ballyrock CLO 28 Ltd BALLY 2024-28A C1	C	2.C FE	1,428,750	1,500,000	1,497,975	1,403,931		(24,819)			6.684	11.021	JAJO	20,332	90,346	04/09/2025	01/20/2038	193,398	
06761V-AW-7	Barings Clo Ltd 2019-IV BABSN 2019-4A D1R		2.B FE	9,999,969	10,000,000	9,999,590	9,998,406		(1,563)			7.205	6.973	JAJO	156,098	171,389	10/16/2025	07/15/2037	8,441,378	
06762J-AS-2	Barings CLO Ltd 2021-II BABSN 2021-2A DR		2.C FE	1,200,000	1,200,000	1,197,132	1,200,000					6.805	6.525	JAJO	17,692		10/01/2025	07/15/2034	37,972	
06763D-AC-9	Barings CLO Ltd 2024-IV BABSN 2024-4A B	C	1.C FE	27,200,000	27,200,000	27,150,659	27,200,000					5.534	6.121	JAJO	305,255	1,931,055	07/19/2024	10/20/2037	1,791,047	
06763D-AE-5	Barings CLO Ltd 2024-IV BABSN 2024-4A C	C	1.F FE	15,800,000	15,800,000	15,749,566	15,800,000					5.784	5.536	JAJO	185,327	1,167,470	07/19/2024	10/20/2037	7,267,912	
06763D-AF-2	Barings CLO Ltd 2024-IV BABSN 2024-4A D1	C	2.C FE	8,000,000	8,000,000	7,979,232	8,000,000					6.784	6.551	JAJO	110,059	683,791	07/19/2024	10/20/2037	1,738,226	
06763M-AG-0	Barings CLO Ltd 2023-IV BABSN 2023-4A D		2.C FE	1,000,000	1,000,000	1,001,511	1,000,000					8.384	8.258	JAJO	17,002	66,459	04/10/2025	01/20/2037	538,528	
06764L-AE-6	Barings CLO Ltd 2025-II BABSN 2025-2A D1	C	2.C FE	19,000,000	19,000,000	18,993,825	19,000,000					6.934	6.695	JAJO	690,932		05/23/2025	07/20/2038	9,502	
067924-AJ-9	Barings CLO Ltd 2024-III BABSN 2024-3A D	C	2.C FE	4,247,875	4,250,000	4,239,197	4,218,230		(29,645)			6.834	7.572	JAJO	58,900	232,679	03/12/2025	07/20/2037	1,713,061	
08049A-AG-8	Belmont Park CLO Ltd BMTPK 2024-1A C		1.F FE	752,813	750,000	753,954	745,765		(7,048)			6.305	6.777	JAJO	10,245	38,060	03/14/2025	04/15/2037	77,739	
087598-AG-3	Bethpage Park CLO Ltd BETHP 2021-1A D	C	2.C FE	7,965,136	8,000,000	7,926,864	7,980,849		15,713			7.116	7.757	JAJO	123,347		11/07/2025	10/15/2036	8,144,557	
09609Q-AG-3	Blueberry Park CLO Ltd BERRY 2024-1A D1		2.C FE	2,254,522	2,248,000	2,247,894	2,252,128		(2,394)			6.784	6.358	JAJO	30,927	54,832	09/05/2025	10/20/2037	265,111	
09629V-AE-3	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A B	C	1.B FE	1,098,625	1,100,000	1,102,122	1,098,625					5.813	6.548	FMAN	7,993	70,746	12/22/2023	08/15/2031	254,755	
09631B-AJ-2	BlueMountain CLO XXXI Ltd BLUEM 2021-31A D	C	2.C FE	4,104,750	4,210,000	4,188,937	4,158,274		85,600			7.146	7.152	JAJO	61,005	325,170	02/29/2024	04/19/2034	3,032,583	
107921-AJ-7	Bridge Street CLO V Ltd BRDGS 2025-1A D1A	C	2.C FE	2,454,933	2,500,000	2,501,543	2,452,586		(2,347)			6.734	6.767	JAJO	34,140	77,630	09/24/2025	04/20/2038	210,029	
107934-AC-5	Bridge Street CLO IV Ltd BRDGS 2024-1A B	C	1.C FE	22,073,718	22,000,000	22,023,958	22,033,683		(38,969)			6.034	5.601	JAJO	269,203	1,451,956	11/06/2024	04/20/2037	2,485,944	
107934-AE-1	Bridge Street CLO IV Ltd BRDGS 2024-1A C		1.F FE	5,928,409	5,900,000	5,922,497	5,925,232		(3,177)			6.634	5.843	JAJO	79,374		12/04/2025	04/20/2037	5,999,651	
10805Y-AN-1	Bridge Street CLO I Ltd BRDGS 2020-1A A2R	C	1.C FE	32,261,639	32,100,000	32,154,442	32,100,000		(158,388)			5.834	5.828	JAJO	379,773	2,053,622	11/06/2024	07/20/2037	9,187,731	
10805Y-AQ-4	Bridge Street CLO I Ltd BRDGS 2020-1A BR	C	1.F FE	7,481,250	7,500,000	7,512,953	7,486,893		5,643			6.084	6.175	JAJO	92,534	368,110	03/25/2025	07/20/2037	5,635,022	
10805Y-AS-0	Bridge Street CLO I Ltd BRDGS 2020-1A C1R	C	2.B FE	15,588,680	15,500,000	15,499,163	15,535,999		(52,681)			7.284	6.636	JAJO	228,954	938,173	03/27/2025	07/20/2037	1,286,628	
10806J-AG-8	Bridge Street CLO II Ltd BRDGS 2021-1A B	RA	1.F FE	6,626,935	6,600,000	6,597,294	6,602,583		(24,352)			6.496	6.167	JAJO	86,939	115,734	07/30/2025	07/20/2034	6,713,622	
10806P-AG-4	Bridge Street CLO VI Ltd Bridge Street CLO VI - C		1.F FE	1,000,000	1,000,000	1,004,790	1,000,000					5.805	5.324	JAJO	7,256		10/03/2025	01/15/2039	21,928	
10806P-AJ-8	Bridge Street CLO VI Ltd BRDGS 2025-2A D1		2.C FE	8,000,000	8,000,000	8,026,816	8,000,000					6.805	6.338	JAJO	68,045		10/03/2025	01/15/2039	1,071,790	
12481H-AU-9	CBAM 2017-3 Ltd CBAM 2017-3A CR	M	1.F FE	48,488,121	48,600,000	48,597,764	48,580,983		68,055			6.593	6.535	JAJO	676,466	3,138,817	11/06/2024	07/17/2034	36,447,960	
12481K-AW-8	CBAM 2017-2 Ltd CBAM 2017-2A CR	M	1.F FE	55,004,010	55,000,000	54,997,580	54,997,717		(5,826)			6.443	6.246	JAJO	748,132	3,875,871	08/02/2024	07/17/2034	16,801,740	
12481K-AY-4	CBAM 2017-2 Ltd CBAM 2017-2A DR	C	2.C FE	32,018,466	32,000,000	31,894,464	32,000,667		(17,260)			7.493	7.295	JAJO	506,210	2,595,719	10/01/2024	07/17/2034	18,872,031	
12482J-AC-4	Cbam 2018-7 Ltd CBAM 2018-7A B1	C	1.A FE	6,443,021	6,500,000	6,508,080	6,500,000					5.746	4.318	JAJO	75,736	410,033	01/17/2020	07/20/2031	1,715,369	
12550G-AN-3	CIFC Funding 2018-V Ltd CIFC 2018-5A CR	C	1.F FE	12,528,770	12,500,000	12,491,875	12,522,864		(5,906)			5.955	5.453	JAJO	161,269	570,590	09/22/2025	07/15/2038	5,102,833	
12550G-AQ-6	CIFC Funding 2018-V Ltd CIFC 2018-5A D1R		2.C FE	3,600,000	3,600,000	3,617,917	3,600,000					7.005	6.767	JAJO	54,635	273,154	07/12/2024	07/15/2038	1,700,045	
12550T-BG-9	CIFC Funding 2015-IV Ltd CIFC 2015-4A CR2		2.C FE	3,957,520	4,000,000	3,992,512	3,954,973		7,723			7.146	9.068	JAJO	57,962	308,950	01/31/2024	04/20/2034	2,416,400	
12553D-AW-7	CIFC Funding 2019-I Ltd CIFC 2019-1A BR2	C	1.C FE	8,000,000	8,000,000	7,985,360	8,000,000					5.584	5.715	JAJO	90,592	491,584	10/10/2024	10/20/2037	2,747,259	
12553D-AY-3	CIFC Funding 2019-I Ltd CIFC 2019-1A CR2	C	1.F FE	8,000,000	8,000,000	8,009,784	8,000,000					5.884	5.644	JAJO	95,459	515,851	10/10/2024	10/20/2037	5,478,348	
12553D-BA-4	CIFC Funding 2019-I Ltd CIFC 2019-1A D1R2	C	2.C FE	16,500,000	16,500,000	16,509,669	16,500,000					6.934	6.710	JAJO	232,015	1,239,117	10/10/2024	10/20/2037	3,962,547	
12553S-AL-8	CIFC Funding 2021-VI Ltd CIFC 2021-6A D	C	2.C FE	9,289,052	9,475,000	9,470,717	9,459,367		135,083			7.266	7.643	JAJO	149,168	744,058	02/07/2024	10/15/2034	955,540	
12555X-AY-7	CIFC Funding 2019-VI Ltd CIFC 2019-6A D1R		2.C FE	1,162,800	1,150,000	1,150,952	1,154,404		(6,588)			7.194	6.227	JAJO	17,694	89,594	10/15/2024	07/16/2037	506,019	
12563E-AS-2	CIFC Funding 2021-I Ltd CIFC 2021-1A CR	C	1.F FE	6,411,564	6,400,000	6,407,149	6,401,978		(9,587)			5.958	5.693	JAJO	69,907	210,502	06/05/2025	07/25/2037	5,411,155	
12563E-AU-7	CIFC Funding 2021-I Ltd CIFC 2021-1A D1R		2.C FE	1,000,000	1,000,000	998,700	1,000,000					7.008	6.810	JAJO	12,848	76,802	05/31/2024	07/25/2037	392,041	
12567M-AW-1	CIFC Funding 2022-II Ltd CIFC 2022-2A DR	C	2.A FE	5,928,000	6,000,000	5,923,620	5,846,756		(81,244)			6.434	6.676	JAJO	78,286	312,813	03/11/2025	04/19/2035	2,026,503	
12569E-AY-3	CIFC Funding 2022-VII Ltd CIFC 2022-7A D1R		2.C FE	3,000,000	3,000,000	2,992,074	3,000,000					6.707	6.492	JAJO	39,685	162,624	03/28/2025	01/22/2038	1,599,028	
12572G-AU-1	CIFC Funding 2022-V Ltd CIFC 2022-5A DR		2.C FE	3,000,000	3,000,000	3,000,912	3,000,000					7.794	7.598	JAJO	50,009	251,973	01/19/2024	01/16/2037	499,170	
12572V-AE-4	CIFC Funding 2025-I Ltd CIFC 2025-1A C	C	1.F FE	5,007,500	5,000,000	5,006,390	4,945,208		(62,292)			5.560	5.477	JAJO	54,054	185,926	05/21/2025	04/23/2038	2,627,003	
12575W-AG-4	CIFC Funding 2024-III Ltd CIFC 2024-3A C	C	1.F FE	1,504,095	1,500,000	1,503,365	1,500,758		(3,338)			6.070	5.779	JAJO	18,210	73,894	03/13/2025	07/21/2037	554,022	
12598Y-AJ-7	Cifc Funding 2023-III Ltd CIFC 2023-3A D	C	2.C FE	9,061,875	8,950,000	8,954,153	8,984,348		(77,527)			8.134	6.658	JAJO	147,629	577,903	03/12/2025	01/20/2037	1,555,010	
13876N-BA-0	Canyon CLO 2020-2 Ltd CANYC 2020-2A CR2	M	1.F FE	13,500,000	13,500,000	13,468,221	13,460,591		(39,409)			5.755	5.517	JAJO	168,320	631,380	01/17/2025	10/15/2034	11,571,097	
13876N-BC-6	Canyon CLO 2020-2 Ltd CANYC 2020-2A DR2	C	2.C FE	14,400,000	14,400,000	14,274,490	14,400,000					6.855	6.576	JAJO	213,862	793,593	01/17/2025	10/15/2034	3,278,293	
13876R-AS-3	Canyon CLO 2020-3 Ltd CANYC 2020-3A BR	C	1.C FE	7,200,000	7,200,000	7,212,535	7,200,000					5.855	6.121	JAJO	91,331	462,358	08/08/2024	10/15/2037	1,171,259	
13876R-AW-4	Canyon CLO 2020-3 Ltd CANYC 2020-3A D1R		2.C FE	2,700,000	2,700,000	2,715,177	2,700,000					7.155	6.920	JAJO	41,854	208,972	08/08/2024	10/15/2037	477,786	
13876X-AN-1	Canyon Capital CLO 2021-2 Ltd CANYC 2021-2A D		2.C FE	1,741,425	1,750,000	1,751,636	1,733,487		2,769			7.516	9.115	JAJO	28,499	141,861	02/08/2024	04/15/2034	390,252	
13877J-AE-1	Canyon Capital CLO 2022-1 Ltd CANYC 2022-1A C	C	1.F FE	11,896,680	12,000,000	11,976,240	11,938,471		23,771			6.094	7.757	JAJO	158,434	757,313	03/27/2025	04/15/2035	3,368,401	
13877J-AG-6	Canyon Capital CLO 2022-1 Ltd CANYC 2022-1A D	C	2.C FE	7,819,228	8,000,000	7,920,368	7,880,119		44,687			7.094	12.375	JAJO	122,956	307,575	10/16/2025	04/15/2035	4,005,350	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
13877L-AY-2	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A CR	C	1.E FE	19,003,354	19,000,000	18,936,540	19,001,494		(1,861)			5.655	5.356	JAJO	232,779	440,191	10/30/2025	04/15/2038	5,800,885	
13877L-BA-3	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A D1R	C	2.A FE	8,100,000	8,100,000	8,072,663	8,100,000					6.505	6.219	JAJO	114,155	344,211	02/20/2025	04/15/2038	1,017,205	
14074E-AJ-0	Captree Park CLO Ltd CPTPK 2024-1A C		1.F FE	1,004,130	1,000,000	1,005,043	995,202		(8,928)			6.184	6.406	JAJO	12,541	49,837	03/13/2025	07/20/2037	553,553	
14074E-AL-5	Captree Park CLO Ltd CPTPK 2024-1A D		2.C FE	4,008,000	4,000,000	3,994,868	3,968,468		(39,532)			7.134	7.686	JAJO	57,868	228,059	03/19/2025	07/20/2037	1,387,863	
142915-AG-2	Carlyle US CLO 2024-8 Ltd CGMS 2024-8A C	C	1.F FE	20,785,194	20,775,000	20,707,793	20,782,462		(2,732)			5.808	5.555	JAJO	221,211	781,703	09/22/2025	01/25/2037	13,326,025	
142915-AJ-6	Carlyle US CLO 2024-8 Ltd CGMS 2024-8A D1	C	2.C FE	14,700,000	14,700,000	14,699,192	14,700,000					6.658	6.448	JAJO	179,433	893,852	11/22/2024	01/25/2037	6,651,206	
142923-AE-1	Carlyle US CLO 2024-1 Ltd CGMS 2024-1A C	C	1.F FE	13,682,250	13,500,000	13,537,773	13,552,498		(79,287)			6.355	5.350	JAJO	185,870	935,359	09/13/2024	04/15/2037	2,099,131	
143111-AU-6	Carlyle US CLO 2022-3 Ltd CGMS 2022-3A D1R		2.B FE	1,250,000	1,250,000	1,251,249	1,250,000					7.734	7.534	JAJO	19,605	76,935	04/15/2025	04/20/2037	572,914	
143119-AU-9	CARLYLE US CLO 2022-2 LTD CGMS 2022-2A D1R	C	2.C FE	8,491,500	8,500,000	8,543,741	8,481,838		(9,662)			6.984	6.884	JAJO	120,385	474,991	03/21/2025	01/20/2038	5,373,674	
14316B-BQ-7	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A CR2		2.A FE	1,755,684	1,750,000	1,751,066	1,749,428		(6,256)			6.484	6.230	JAJO	23,011	31,860	09/24/2025	04/20/2031	354,689	
14316E-BA-6	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A BR2	C	1.C FE	6,075,000	6,075,000	6,081,968	6,075,000					5.655	5.894	JAJO	74,428	384,457	09/18/2024	10/15/2037	1,355,116	
14316E-BC-2	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A CR2	C	1.F FE	4,725,000	4,725,000	4,718,995	4,725,000					5.955	5.702	JAJO	60,960	313,630	09/18/2024	10/15/2037	3,430,885	
14316E-BE-8	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A D1R2	C	2.C FE	11,745,000	11,745,000	11,722,567	11,745,000					7.005	6.767	JAJO	178,248	906,685	09/18/2024	10/15/2037	1,918,724	
14316K-BC-8	CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D1R	C	2.C FE	6,700,766	6,800,000	6,808,656	6,673,271		(27,495)			6.734	6.764	JAJO	92,860	217,564	09/24/2025	04/20/2038	1,082,256	
14316T-AJ-5	CARLYLE US CLO 2021-4 LTD CGMS 2021-4A D		2.C FE	3,573,575	3,595,000	3,601,841	3,581,328		9,846			7.096	7.594	JAJO	51,729	275,852	06/11/2024	04/20/2034	861,477	
14318J-AE-6	Carlyle US CLO 2022-1 Ltd CGMS 2022-1A B	C	1.C FE	6,800,000	6,800,000	6,799,816	6,800,000					5.805	6.527	JAJO	85,520	433,224	01/22/2024	04/15/2035	1,911,971	
14318J-AG-1	Carlyle US CLO 2022-1 Ltd CGMS 2022-1A C	C	1.F FE	3,118,450	3,250,000	3,246,714	3,223,370		11,016			6.055	8.772	JAJO	42,634	66,244	01/22/2024	04/15/2035	879,733	
14318J-AJ-5	Carlyle US CLO 2022-1 Ltd CGMS 2022-1A D		2.C FE	2,949,000	3,000,000	2,984,949	2,985,105		45,500			7.305	8.881	JAJO	47,480	236,753	01/30/2024	04/15/2035	1,405,058	
14318V-AG-4	Carlyle US CLO 2024-2 Ltd CGMS 2024-2A D		2.C FE	1,529,250	1,500,000	1,507,608	1,515,669		(13,581)			7.708	6.180	JAJO	21,197	92,710	03/06/2025	04/25/2037	667,472	
14319H-AJ-8	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A C		1.F FE	3,750,000	3,750,000	3,761,273	3,750,000					6.258	6.049	JAJO	43,024	368,470	04/23/2024	07/25/2036	1,132,319	
14319H-AL-3	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A D1		2.C FE	3,500,000	3,500,000	3,506,542	3,500,000					7.308	7.115	JAJO	46,893	395,253	04/23/2024	07/25/2036	130,068	
14319K-AE-2	Carlyle US CLO 2024-5 Ltd CGMS 2024-5A B	C	1.C FE	7,940,000	7,940,000	7,949,091	7,940,000					5.558	5.340	JAJO	80,906	463,139	09/26/2024	10/25/2036	2,128,257	
14319K-AJ-1	Carlyle US CLO 2024-5 Ltd CGMS 2024-5A D1	C	2.C FE	5,800,000	5,800,000	5,799,664	5,800,000					6.858	6.658	JAJO	72,923	410,990	09/26/2024	10/25/2036	3,079,347	
14319P-AE-1	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A B	C	1.C FE	29,000,000	29,000,000	28,964,765	29,000,000					5.558	6.358	JAJO	295,499	1,662,954	10/10/2024	10/25/2037	6,081,101	
14319P-AG-6	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A C	C	1.F FE	31,040,805	31,000,000	31,018,011	31,030,605		(10,200)			5.858	5.524	JAJO	332,929	1,821,796	09/18/2025	10/25/2037	4,320,244	
14319P-AJ-0	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A D1	C	2.C FE	33,145,250	33,000,000	33,081,642	33,114,757		(30,493)			6.858	6.207	JAJO	414,908	1,034,701	09/22/2025	10/25/2037	14,427,647	
14319R-AC-1	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A B	M	1.C FE	17,000,000	17,000,000	17,020,077	17,000,000					5.605	5.331	JAJO	206,434	879,651	10/30/2024	01/15/2037	1,632,563	
14319R-AE-7	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A C	C	1.F FE	19,000,000	19,000,000	18,938,934	19,000,000					5.855	5.584	JAJO	241,012	1,023,910	10/30/2024	01/15/2037	9,585,824	
14319R-AG-2	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A D1	C	2.C FE	15,032,540	15,000,000	14,999,430	15,024,525		(8,015)			6.905	6.505	JAJO	224,398	501,517	09/22/2025	01/15/2037	5,654,429	
14319V-AG-3	Carlyle US CLO 2025-1 Ltd CGMS 2025-1A C	C	1.F FE	16,648,345	16,600,000	16,610,143	16,642,979		(5,366)			5.808	5.518	JAJO	176,756	497,006	09/18/2025	04/25/2038	7,265,403	
14319V-AJ-7	Carlyle US CLO 2025-1 Ltd CGMS 2025-1A D1		2.C FE	3,620,310	3,575,000	3,584,166	3,617,289		(3,021)			6.908	6.487	JAJO	45,276	125,824	09/24/2025	04/25/2038	896,055	
14320E-AE-3	Carlyle US CLO 2025-3 Ltd CGMS 2025-3A C	C	1.F FE	30,500,000	30,500,000	30,326,364	30,500,000					5.858	5.643	JAJO	953,161		05/21/2025	07/25/2038	8,218,137	
14320E-AG-8	Carlyle US CLO 2025-3 Ltd CGMS 2025-3A D	C	2.C FE	35,000,000	35,000,000	34,868,295	35,000,000					6.908	6.705	JAJO	1,280,604		05/21/2025	07/25/2038	727,824	
15186P-AC-2	Centerbridge Credit Funding 1 CBCF 2021-1A B	C	1.B FE	7,000,000	7,000,000	6,723,563	7,000,000					3.564	3.579	JAJO	45,738	249,480	04/08/2021	07/25/2039	164,297	
17150Y-AG-2	Churchill Mmslf Clo-III LP CHMML 2023-3A C	C	1.F FE	10,193,600	10,000,000	10,010,130	10,094,097		(99,503)			8.084	6.648	JAJO	163,934	641,924	04/01/2025	01/20/2036	6,226,718	
17151P-AC-9	Churchill NCPCIF CLO I CHMML 2024-2A B	C	1.C FE	7,034,748	7,000,000	6,967,044	7,007,099		(27,649)			5.834	5.451	JAJO	82,817	221,091	06/05/2025	07/20/2036	869,149	
17151P-AE-5	Churchill NCPCIF CLO I CHMML 2024-2A C	C	1.F FE	19,040,394	19,000,000	18,904,050	19,022,311		(18,083)			6.434	6.052	JAJO	247,905	1,308,248	06/05/2025	07/20/2036	9,133,465	
17180W-AS-4	CIFC Funding 2018-II Ltd CIFC 2018-2A D1R	C	2.C FE	12,017,750	12,000,000	11,999,412	11,940,650		(77,100)			6.934	7.091	JAJO	168,738	666,042	03/21/2025	10/20/2037	899,513	
17181D-AC-0	CIFC Funding 2025-II Ltd CIFC 2025-2A B	M	1.C FE	9,500,000	9,500,000	9,429,985	9,500,000					5.405	5.235	JAJO	111,243	255,791	02/07/2025	04/15/2038	1,577,767	
17181D-AE-6	CIFC Funding 2025-II Ltd CIFC 2025-2A C	M	1.F FE	29,000,000	29,000,000	28,904,387	29,000,000					5.605	5.307	JAJO	352,152	807,774	02/07/2025	04/15/2038	5,098,781	
17181D-AG-1	CIFC Funding 2025-II Ltd CIFC 2025-2A D1		2.C FE	10,800,000	10,800,000	10,728,050	10,800,000					6.405	6.118	JAJO	149,866	426,193	02/07/2025	04/15/2038	3,266,544	
17181N-AL-8	CIFC Funding 2018-I Ltd CIFC 2018-1A D1R	C	2.C FE	14,030,000	14,050,000	14,123,074	14,031,226		1,226			6.684	6.556	JAJO	190,442	875,319	04/03/2025	01/18/2038	914,089	
17181P-AG-4	CIFC Funding 2017-I Ltd CIFC 2017-1A CRR	C	1.F FE	3,791,698	3,750,000	3,761,070	3,748,648		689			6.320	6.170	JAJO	47,400	190,354	11/25/2025	04/21/2037	1,326,391	
17181P-AJ-8	CIFC Funding 2017-I Ltd CIFC 2017-1A DRR		2.C FE	1,008,130	1,000,000	1,001,729	1,003,425		(4,705)			7.570	6.734	JAJO	15,140	60,638	03/13/2025	04/21/2037	313,578	
17181T-AN-1	CIFC Funding 2018-IV Ltd CIFC 2018-4A CR	C	1.F FE	5,001,235	5,000,000	4,983,515	4,996,629		(4,606)			5.632	5.364	JAJO	59,445	171,829	09/18/2025	01/17/2038	1,323,689	
17181W-AE-4	CIFC Funding 2024-IV Ltd CIFC 2024-4A C	C	1.F FE	7,019,326	7,000,000	6,978,048	7,013,813		(5,514)			5.844	5.336	JAJO	87,492	448,272	02/28/2025	10/16/2037	2,546,592	
17181W-AG-9	CIFC Funding 2024-IV Ltd CIFC 2024-4A D1	C	2.C FE	4,200,000	4,200,000	4,194,540	4,200,000					6.844	6.615	JAJO	61,479	311,448	09/06/2024	10/16/2037	1,558,517	
171929-AC-6	Churchill MMSLF CLO-IV Ltd CHMML 2024-3A B	C	1.C FE	15,500,000	15,500,000	15,351,324	15,500,000					5.707	6.507	JAJO	174,471	931,762	10/02/2024	10/22/2035	1,769,093	
185833-AJ-9	Clermont Park CLO Ltd CLRMPK 2025-1A C	C	1.F FE	25,029,223	25,000,000	24,917,300	25,023,019		(6,204)			5.765	5.494	JAJO	276,259	695,662	09/18/2025	04/24/2038	4,468,085	
185833-AL-4	Clermont Park CLO Ltd CLRMPK 2025-1A D1	C	2.C FE	9,000,000	9,000,000	8,969,805	9,000,000					6.765	6.524	JAJO	116,703	290,688	04/03/2025	04/24/2038	9,175	
227800-AE-9	Croton Park CLO Ltd CRTPK 2024-1A B	C	1.C FE	23,000,000	23,000,000	22,958,462	23,000,000					5.605	5.708	JAJO	279,293	1,414,249	08/28/2024	10/15/2036	2,352,887	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
227800-AG-4	Croton Park CLO Ltd CRTPK 2024-1A C	C	1.F FE	25,600,000	25,600,000	25,519,258	25,600,000					5.855	5.591	JAJO	324,732	1,638,686	08/28/2024	10/15/2036	13,213,662	
227800-AJ-8	Croton Park CLO Ltd CRTPK 2024-1A D	C	2.C FE	32,115,642	32,000,000	32,039,296	32,079,482		(36,159)			6.905	6.402	JAJO	478,715	2,388,273	02/28/2025	10/15/2036	7,788,625	
22846B-AN-7	Crown Point CLO 8 Ltd CRNPT 2019-8A CR	M	1.F FE	7,500,000	7,500,000	7,499,678	7,500,000					6.446	6.288	JAJO	98,034	473,579	10/13/2021	10/20/2034	3,909,777	
22846B-AQ-0	Crown Point CLO 8 Ltd CRNPT 2019-8A DR	C	2.C FE	19,800,000	19,800,000	19,763,033	19,800,000					7.846	7.710	JAJO	315,019	1,669,444	10/13/2021	10/20/2034	6,725,934	
22846F-AJ-7	Crown Point CLO 10 Ltd CRNPT 2021-10A D	C	2.C FE	3,800,000	3,800,000	3,796,515	3,800,000					7.646	7.701	JAJO	58,917	312,714	05/27/2021	07/20/2034	484,282	
25211A-AL-3	Dewolf Park CLO Ltd DWOLF 2017-1A DR		1.F FE	927,500	1,000,000	1,000,000	959,464		11,027			7.016	8.396	JAJO	15,202	75,994	01/09/2023	10/15/2030	143,576	
25254A-AG-2	Diameter Capital CLO 9 Ltd DCLO 2025-9A C	M	1.F FE	18,004,598	18,000,000	18,058,410	18,004,544		(54)			5.634	5.353	JAJO	205,657	527,106	12/17/2025	04/20/2038	6,602,901	
25255C-AC-6	Diameter Credit Funding III Lt DCF 2020-3A B		1.D PL	34,333,011	35,425,000	33,081,247	34,481,539		41,927			3.690	4.420	JAJO	239,650	841,320	12/11/2025	10/25/2038	11,091,961	
25255C-AE-2	Diameter Credit Funding III Lt DCF 2020-3A C		1.G PL	9,670,228	10,150,000	9,679,162	9,707,990		32,981			4.540	5.654	JAJO	84,482	152,090	09/22/2025	10/25/2038	7,949,892	
25255C-AG-7	Diameter Credit Funding III Lt DCF 2020-3A D		2.C PL	9,999,874	10,150,000	9,654,873	9,996,151		1,904			6.140	6.554	JAJO	114,255	380,680	11/13/2025	10/25/2038	2,250,350	
25255D-AN-0	Diameter Capital Clo 1 Ltd DCLO 2021-1A A2R	C	1.C FE	41,700,000	41,700,000	41,771,057	41,700,000					5.705	5.844	JAJO	515,405	2,545,070	10/11/2024	10/15/2037	1,018,972	
25255D-AQ-3	Diameter Capital Clo 1 Ltd DCLO 2021-1A BR	C	1.F FE	28,000,000	28,000,000	27,964,832	28,000,000					5.955	5.686	JAJO	361,242	1,778,142	10/11/2024	10/15/2037	13,788,220	
25255D-AS-9	Diameter Capital Clo 1 Ltd DCLO 2021-1A CR	C	2.C FE	15,000,000	15,000,000	14,971,440	15,000,000					7.005	6.751	JAJO	227,648	1,108,326	10/11/2024	10/15/2037	1,435,603	
25255G-AG-8	Diameter Credit Funding IV Ltd DCF 2021-4A D		2.C FE	8,139,023	8,600,000	8,119,501	8,143,057		4,034			5.290	6.566	JAJO	96,043		12/12/2025	01/15/2040	1,656,799	
25255J-AQ-0	Diameter Capital Clo 3 Ltd DCLO 2022-3A BR	M	1.F FE	26,000,000	26,000,000	25,917,112	26,000,000					5.855	5.584	JAJO	329,806	876,590	12/12/2024	01/15/2038	8,310,779	
25255J-AS-6	Diameter Capital Clo 3 Ltd DCLO 2022-3A CR	C	2.C FE	16,800,000	16,800,000	16,756,186	16,800,000					6.655	6.396	JAJO	242,225	912,947	12/12/2024	01/15/2038	9,612,616	
25255L-AU-6	Diameter Capital Clo 2 Ltd DCLO 2021-2A A2R	C	1.C FE	27,000,000	27,000,000	27,046,035	27,000,000					5.705	5.806	JAJO	333,716	1,647,887	10/11/2024	10/15/2037	803,726	
25255L-AW-2	Diameter Capital Clo 2 Ltd DCLO 2021-2A BR	C	1.F FE	33,000,000	33,000,000	32,958,519	33,000,000					5.955	5.681	JAJO	425,750	2,095,668	10/11/2024	10/15/2037	16,786,614	
25255L-AY-8	Diameter Capital Clo 2 Ltd DCLO 2021-2A CR	C	2.C FE	20,000,000	20,000,000	19,961,900	20,000,000					7.005	6.747	JAJO	303,530	1,477,768	10/11/2024	10/15/2037	2,222,858	
25255N-AW-8	Diameter Capital CLO 4 Ltd DCLO 2022-4A BR	C	1.F FE	25,000,000	25,000,000	25,013,725	25,000,000					6.805	6.583	JAJO	368,579	1,846,209	12/13/2023	01/15/2037	7,441,359	
25255N-AY-4	Diameter Capital CLO 4 Ltd DCLO 2022-4A C1R	C	2.B FE	16,200,000	16,200,000	16,205,378	16,200,000					8.205	8.005	JAJO	287,979	1,426,293	12/13/2023	01/15/2037	10,927,638	
25255N-BA-5	Diameter Capital CLO 4 Ltd DCLO 2022-4A C2R	C	2.C FE	4,360,000	4,360,000	4,363,418	4,360,000					10.105	9.943	JAJO	95,454	467,857	12/13/2023	01/15/2037	1,217,476	
25255R-AS-8	Diameter Capital CLO 5 Ltd DCLO 2023-5A C1R	C	2.C FE	13,500,000	13,500,000	13,547,088	13,500,000					6.655	6.384	JAJO	154,718		10/16/2025	01/15/2039	2,165,217	
25255U-AC-6	Diameter Capital Clo 6 Ltd DCLO 2024-6A A2A	C	1.C FE	59,500,000	59,500,000	59,562,237	59,500,000					6.005	5.753	JAJO	774,085	3,911,366	02/23/2024	04/15/2037	13,131,685	
25255U-AG-7	Diameter Capital Clo 6 Ltd DCLO 2024-6A B		1.F FE	19,500,000	19,500,000	19,562,810	19,500,000					6.505	6.260	JAJO	274,817	1,380,730	02/23/2024	04/15/2037	5,711,845	
25255U-AJ-1	Diameter Capital Clo 6 Ltd DCLO 2024-6A C1	C	2.B FE	19,750,000	19,750,000	19,788,039	19,750,000					7.705	7.479	JAJO	329,690	1,638,724	02/23/2024	04/15/2037	13,708,597	
25255W-AE-8	Diameter Capital CLO 7 Ltd DCLO 2024-7A A2	C	1.C FE	16,700,000	16,700,000	16,718,387	16,700,000					5.734	6.339	JAJO	194,190	1,442,074	05/21/2024	05/09/2065	4,019,142	
25255W-AG-3	Diameter Capital CLO 7 Ltd DCLO 2024-7A B	C	1.F FE	20,500,000	20,500,000	20,538,089	20,500,000					6.084	5.858	JAJO	252,927	1,868,612	05/21/2024	05/09/2065	4,226,358	
25255W-AJ-7	Diameter Capital CLO 7 Ltd DCLO 2024-7A C	C	2.C FE	17,650,000	17,650,000	17,670,598	17,650,000					7.084	6.873	JAJO	253,554	1,845,143	05/21/2024	05/09/2065	7,388,273	
25256J-AE-6	Diameter Capital CLO 8 Ltd DCLO 2024-8A A2	C	1.C FE	22,998,732	23,000,000	23,039,284	22,998,732					5.684	6.102	JAJO	265,116	1,458,294	04/28/2025	10/20/2037	2,098,667	
25256J-AG-1	Diameter Capital CLO 8 Ltd DCLO 2024-8A B	C	1.F FE	14,998,068	15,000,000	14,981,025	14,998,164		96			5.984	5.769	JAJO	182,027	941,492	12/17/2025	10/20/2037	9,935,060	
25256J-AJ-5	Diameter Capital CLO 8 Ltd DCLO 2024-8A C		2.C FE	5,700,000	5,700,000	5,699,704	5,700,000					7.134	6.924	JAJO	82,462	468,167	08/15/2024	10/20/2037	1,023,552	
25290B-AC-5	Diameter Capital CLO 10 Ltd DCLO 2025-10A B	C	1.C FE	10,000,000	10,000,000	10,017,680	10,000,000					5.784	6.708	JAJO	117,296	298,266	04/07/2025	04/20/2038	2,067,567	
25290B-AE-1	Diameter Capital CLO 10 Ltd DCLO 2025-10A C		1.F FE	6,600,000	6,600,000	6,582,781	6,600,000					6.034	5.779	JAJO	80,761	204,785	04/07/2025	04/20/2038	2,703,742	
25290B-AG-6	Diameter Capital CLO 10 Ltd DCLO 2025-10A D1	C	2.C FE	4,250,000	4,250,000	4,236,086	4,250,000					7.134	6.898	JAJO	61,485	154,335	04/07/2025	04/20/2038	1,566,714	
26245X-AU-1	Dryden 86 CLO Ltd DRSLF 2020-86A DR	C	2.C FE	6,817,717	7,000,000	6,996,766	6,942,347		109,561			7.343	7.345	JAJO	108,517	557,168	07/18/2024	07/17/2034	2,335,885	
26246B-AY-0	Dryden 85 CLO Ltd DRSLF 2020-85A BR2	C	1.C FE	19,893,000	19,893,000	19,915,459	19,893,000					5.705	5.967	JAJO	245,874	1,247,203	06/24/2024	07/15/2037	3,300,517	
26246B-BC-7	Dryden 85 CLO Ltd DRSLF 2020-85A D1R2	C	2.B FE	15,250,000	15,250,000	15,277,862	15,250,000					7.005	6.757	JAJO	231,442	1,157,111	06/24/2024	07/15/2037	1,334,738	
26246E-AN-8	Dryden 83 CLO Ltd DRSLF 2020-83A B1R	RA	1.B FE	2,126,680	2,120,000	2,126,988	2,120,000		(6,680)			5.834	5.669	JAJO	25,082	100,073	03/17/2025	04/18/2037	310,781	
26248B-AG-4	Dryden 92 CLO Ltd DRSLF 2021-92A D		2.C FE	3,146,906	3,220,000	3,188,306	3,206,378		51,946			7.151	8.113	FMAN	26,862	248,246	01/22/2024	11/20/2034	806,374	
26248D-AJ-7	Dryden 115 CLO Ltd DRSLF 2024-115A D		2.C FE	5,516,000	5,600,000	5,631,461	5,542,121		26,121			7.684	8.828	JAJO	87,261	342,619	04/14/2025	04/18/2037	2,863,950	
26248K-AQ-5	Dryden 109 CLO Ltd DRSLF 2022-109A CR	C	1.F FE	7,956,000	8,000,000	7,973,232	7,942,392		(13,608)			5.705	5.517	JAJO	98,879	247,538	05/06/2025	04/15/2038	789,535	
26248K-AS-1	Dryden 109 CLO Ltd DRSLF 2022-109A DR	C	2.C FE	11,814,011	11,950,000	11,933,581	11,809,205		(4,807)			6.605	6.499	JAJO	171,003	414,421	09/24/2025	04/15/2038	2,495,201	
26250U-AS-4	Dryden XXVI Senior Loan Fund DRSLF 2013-26A BR		1.A FE	8,950,072	8,950,000	8,959,272	8,950,000					5.616	5.940	JAJO	108,907	553,105	06/20/2024	04/15/2029	2,071,328	
26251Y-AJ-5	Dryden 65 CLO Ltd DRSLF 2018-65A D		2.C FE	982,050	1,000,000	999,415	998,342		13,551			7.246	7.633	JAJO	14,693	78,965	01/16/2024	07/18/2030	388,375	
26252N-AU-3	Dryden 72 CLO Ltd DRSLF 2019-72A DR	C	2.C FE	3,676,279	4,000,000	3,956,652	3,789,827		27,480			7.113	8.184	FMAN	35,567	310,268	02/28/2024	05/15/2032	943,383	
26253H-AJ-0	Dryden 123 CLO Ltd DRSLF 2025-123A D1	C	2.C FE	4,992,625	5,000,000	5,003,155	4,985,803		(6,822)			6.755	6.514	JAJO	73,174	192,415	05/21/2025	04/15/2038	511,175	
26253M-AS-9	Dryden 108 CLO Ltd DRSLF 2022-108A BR	C	1.C FE	22,500,000	22,500,000	22,538,273	22,500,000					5.684	6.798	JAJO	259,353	1,418,517	07/17/2024	07/18/2037	7,019,530	
26253M-AU-4	Dryden 108 CLO Ltd DRSLF 2022-108A CR	C	1.F FE	18,937,819	18,900,000	18,929,711	18,926,722		(11,097)			6.034	5.611	JAJO	231,270	695,439	10/16/2025	07/18/2037	12,719,841	
26253M-AW-0	Dryden 108 CLO Ltd DRSLF 2022-108A D1R	C	2.C FE	14,971,245	15,000,000	14,999,250	14,974,353		3,108			6.984	6.982	JAJO	212,443	632,369	10/16/2025	07/18/2037	11,331,299	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
26253V-AG-5	Dryden 121 CLO Ltd DRSLF 2024-121A C	M	1.F FE	33,415,600	33,500,000	33,520,804	33,134,737		(280,863)			5.805	6.409	JAJO	421,313	1,726,522	05/06/2025	01/15/2037	16,290,009	
26254C-AS-0	Dryden 106 CLO Ltd DRSLF 2022-106A BR	C	1.C FE	17,105,000	17,105,000	17,084,252	17,105,000					5.705	5.783	JAJO	211,415	1,072,408	09/25/2024	10/15/2037	2,293,896	
29001B-AE-3	Elmwood CLO 25 Ltd ELM25 2024-1A B	M	1.C FE	26,200,000	26,200,000	26,221,694	26,200,000					5.882	6.734	JAJO	325,319	1,697,139	01/24/2024	04/17/2037	8,013,690	
29001B-AJ-2	Elmwood CLO 25 Ltd ELM25 2024-1A D		2.C FE	10,039,610	10,000,000	10,018,070	10,027,991		(11,619)			7.632	7.034	JAJO	161,112	206,295	10/16/2025	04/17/2037	10,198,682	
29001E-AE-7	Elmwood CLO 33 Ltd ELM33 2024-9RA CR	C	1.F FE	5,182,952	5,200,000	5,186,636	5,183,917		965			5.870	5.931	JAJO	61,048	232,546	06/05/2025	10/21/2037	2,161,909	
29001E-AG-2	Elmwood CLO 33 Ltd ELM33 2024-9RA D1R	C	2.C FE	8,581,770	8,500,000	8,532,181	8,488,870		(5,273)			6.970	6.874	JAJO	118,489	731,756	10/15/2024	10/21/2037	2,633,487	
29001J-AE-6	Elmwood CLO 30 Ltd ELM30 2024-6A C	C	1.F FE	4,800,000	4,800,000	4,806,221	4,800,000					5.982	5.754	JAJO	60,614	414,458	05/23/2024	07/17/2037	670,218	
29001J-AG-1	Elmwood CLO 30 Ltd ELM30 2024-6A D1	C	2.C FE	8,650,675	8,650,000	8,633,513	8,650,019		(656)			6.982	6.766	JAJO	127,492	839,208	04/02/2025	07/17/2037	4,713,417	
29001L-BC-4	Elmwood CLO II Ltd ELMW2 2019-2A CRR		1.F FE	2,288,500	2,300,000	2,298,466	2,271,663		(16,837)			5.884	6.851	JAJO	27,444	109,411	03/17/2025	10/20/2037	942,312	
29001L-BE-0	Elmwood CLO II Ltd ELMW2 2019-2A D1RR	C	2.C FE	7,958,000	8,000,000	7,933,632	7,895,528		(62,472)			6.934	8.004	JAJO	112,492	444,028	03/13/2025	10/20/2037	2,289,322	
29001M-AE-9	Elmwood CLO 34 Ltd ELM34 2024-10A B	C	1.C FE	90,000,000	90,000,000	90,156,420	90,000,000					5.582	6.160	JAJO	1,060,510	4,993,834	10/11/2024	10/17/2037	5,325,867	
29001M-AG-4	Elmwood CLO 34 Ltd ELM34 2024-10A C	C	1.F FE	20,028,260	20,000,000	19,936,980	20,013,672		(14,588)			5.832	5.526	JAJO	246,224	1,155,215	06/05/2025	10/17/2037	5,726,857	
29001M-AJ-8	Elmwood CLO 34 Ltd ELM34 2024-10A D1	C	2.C FE	27,000,000	27,000,000	26,981,586	27,000,000					6.832	6.621	JAJO	389,403	1,806,588	10/11/2024	10/17/2037	7,431,811	
29002L-AQ-3	Elmwood CLO XI Ltd ELM11 2021-4A D1R		2.C FE	2,853,750	3,000,000	2,990,043	2,830,191		(23,559)			6.584	7.240	JAJO	40,055	141,807	04/09/2025	01/20/2038	80,393	
29003E-AW-5	Elmwood CLO VIII Ltd ELMW8 2021-1A CR	C	1.F FE	10,651,632	10,500,000	10,532,277	10,537,322		(43,551)			6.384	5.682	JAJO	135,935	730,137	10/30/2024	04/20/2037	1,734,436	
29003H-AJ-7	Elmwood CLO 31 Ltd ELM31 2024-7A D1	C	2.C FE	2,252,336	2,250,000	2,249,892	2,250,425		(1,911)			6.682	6.428	JAJO	31,738	40,954	10/16/2025	07/17/2037	459,010	
29003N-AG-0	Elmwood CLO 28 Ltd ELM28 2024-4A D		2.C FE	2,885,063	2,875,000	2,874,842	2,860,033		(25,030)			7.182	7.950	JAJO	43,589	165,734	03/13/2025	04/17/2037	1,051,071	
29003W-AU-9	Elmwood CLO 14 Ltd ELM14 2022-1A DR	C	2.C FE	8,575,000	8,575,000	8,574,597	8,575,000					6.784	6.524	JAJO	117,969	112,857	08/01/2025	10/20/2038	373,361	
29003Y-AQ-4	Elmwood CLO 23 Ltd ELM23 2023-2A DR	C	2.C FE	12,400,000	12,400,000	12,366,185	12,400,000					7.044	6.817	JAJO	186,813	496,842	05/14/2025	04/16/2036	3,530,235	
29004F-AE-1	Elmwood CLO 40 Ltd ELM40 2025-3A C	C	1.F FE	55,021,054	55,000,000	54,817,620	55,010,778		(10,276)			5.732	5.455	JAJO	665,506	1,672,476	09/18/2025	03/22/2038	2,848,300	
29004F-AG-6	Elmwood CLO 40 Ltd ELM40 2025-3A D1	C	2.C FE	60,000,000	60,000,000	59,997,060	60,000,000					6.782	6.524	JAJO	859,006	2,136,019	03/21/2025	03/22/2038	6,498,206	
29005B-AE-9	Elmwood CLO 41 Ltd ELM41 2025-4A C	C	1.F FE	10,500,000	10,500,000	10,462,211	10,500,000					6.282	6.044	JAJO	401,455		04/17/2025	07/17/2038	5,781,793	
29005B-AG-4	Elmwood CLO 41 Ltd ELM41 2025-4A D	C	2.C FE	12,675,000	12,675,000	12,670,222	12,675,000					7.432	7.208	JAJO	569,641		04/17/2025	07/17/2038	664,690	
29247B-AS-6	Empower CLO 2023-2 Ltd EMPWR 2023-2A CR	C	1.F FE	5,500,000	5,500,000	5,480,893	5,500,000					5.855	5.560	JAJO	69,767	51,478	08/08/2025	10/15/2038	788,741	
30191E-AA-3	FDF V Ltd FDF 2019-5A A	RA	1.A FE	1,165,287	1,197,421	1,190,646	1,180,328		14,797			3.970	5.783	JJ	20,600	47,538	12/26/2024	01/25/2038	234,839	
30191E-AJ-4	FDF V Ltd FDF 2019-5A BR	M	1.A FE	11,783,499	12,000,000	11,509,740	11,903,002		33,604			3.500	3.833	JJ	182,000	420,000	08/10/2022	01/25/2038	5,110,018	
30191E-AL-9	FDF V Ltd FDF 2019-5A CR	M	1.A FE	10,098,394	10,590,000	10,130,849	10,292,129		85,358			3.919	4.907	JJ	179,843	415,022	02/28/2024	01/25/2038	8,186,744	
30191E-AN-5	FDF V Ltd FDF 2019-5A DR	M	1.D FE	9,109,764	9,575,000	9,236,026	9,292,692		77,181			5.769	6.826	JJ	239,365	552,382	02/28/2024	01/25/2038	3,187,950	
34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R	M	1.A FE	5,960,554	6,002,373	6,005,068	5,989,520		1,831			5.891	6.187	JAJO	68,760	292,580	07/30/2025	07/23/2031	627,732	
34960J-BG-9	Fortress Credit Opportunities FCO 2015-6A A1T2	C	1.A FE	35,400,000	35,400,000	35,266,400	35,400,000					5.627	6.017	JAJO	459,288	2,369,549	08/13/2024	10/10/2036	2,681,791	
34960J-BL-8	Fortress Credit Opportunities FCO 2015-6A BR2	C	1.C FE	7,500,000	7,500,000	7,429,965	7,500,000					5.977	6.387	JAJO	103,359	530,679	08/13/2024	10/10/2036	5,815,435	
34960J-BN-4	Fortress Credit Opportunities FCO 2015-6A CR2		1.F FE	5,800,000	5,800,000	5,757,237	5,800,000					6.577	6.300	JAJO	87,954	448,382	08/13/2024	10/10/2036	3,153,969	
34960J-BQ-7	Fortress Credit Opportunities FCO 2015-6A DR2	C	2.C FE	21,000,000	21,000,000	20,947,227	21,000,000					8.577	8.334	JAJO	415,288	2,081,952	08/13/2024	10/10/2036	12,289,294	
34960K-AG-7	Fortress Credit Opportunities FCO 2015-6A ER2		3.C FE	9,306,000	9,400,000	9,426,320	9,304,555		26,319			11.987	12.887	JAJO	259,793	1,281,844	08/13/2024	10/10/2036	7,204,793	
34960N-AS-5	Fortress Credit BSL III Ltd FCBSL 2015-1A CR		1.A FE	20,999,811	21,000,000	21,024,045	20,978,633		(19,438)			6.446	6.273	JAJO	274,494	1,486,997	08/25/2021	04/18/2031	8,370,354	
34960N-AU-0	Fortress Credit BSL III Ltd FCBSL 2015-1A DR	C	1.G FE	15,979,292	16,000,000	16,002,848	15,988,849		(516)			7.496	7.288	JAJO	243,205	815,135	07/07/2025	04/18/2031	2,951,248	
34960N-AW-6	Fortress Credit BSL III Ltd FCBSL 2015-1A B2R2		1.A FE	1,731,078	1,746,169	1,741,128	1,731,078					2.865	6.564	JAJO	10,145	12,507	10/03/2025	04/18/2031	60,985	
34961J-AY-0	Fortress Credit Opportunities FCO 2017-9A A1TR	M	1.A FE	38,224,816	40,000,000	39,975,320	39,593,627		688,675			5.716	7.906	JAJO	495,400	2,512,532	09/29/2023	10/15/2033	922,162	
34961J-BC-7	Fortress Credit Opportunities FCO 2017-9A A2TR	RA	1.A FE	9,000,000	9,000,000	8,979,480	9,000,000					5.966	5.778	JAJO	116,340	588,132	09/20/2021	10/15/2033	4,709,382	
34961J-BE-3	Fortress Credit Opportunities FCO 2017-9A BR	C	1.C FE	38,481,805	38,400,000	38,328,614	38,408,013		(77,597)			6.116	5.856	JAJO	508,864	1,552,735	07/07/2025	10/15/2033	32,511,200	
34961J-BG-8	Fortress Credit Opportunities FCO 2017-9A CR		1.G FE	661,453	661,453	658,824	661,453					6.966	6.747	JAJO	9,984	49,931	09/20/2021	10/15/2033	893	
34961M-AE-7	Fortress Credit Opportunities FCO 2017-9A ER		3.C FE	20,572,500	21,100,000	21,197,060	21,031,055		118,868			12.226	12.750	JAJO	558,939	3,019,944	09/20/2021	10/15/2033	21,637,755	
34962U-AE-8	Fortress Credit Opportunities FCO 2021-15A B		1.A FE	9,974,465	10,000,000	9,993,110	9,996,934		6,449			5.970	5.899	JAJO	109,442	662,160	02/25/2022	04/25/2033	2,054,191	
34962U-AG-3	Fortress Credit Opportunities FCO 2021-15A C		1.E FE	10,000,000	10,000,000	10,031,460	10,000,000					6.770	6.632	JAJO	124,109	743,715	03/31/2021	04/25/2033	547,624	
34962U-AJ-7	Fortress Credit Opportunities FCO 2021-15A D		2.C FE	7,002,720	7,000,000	7,001,400	6,999,608		(3,112)			7.870	7.756	JAJO	100,993	513,356	07/11/2025	04/25/2033	4,151,393	
34963D-AC-9	Fortress Credit BSL XIII Ltd FCBSL 2021-2A B	M	1.C FE	66,191,420	67,400,000	67,401,213	67,117,245		545,531			6.046	6.601	JAJO	826,327	4,456,176	05/25/2022	07/20/2034	11,582,029	
34963D-AE-5	Fortress Credit BSL XIII Ltd FCBSL 2021-2A C	C	1.F FE	23,379,575	24,200,000	24,209,051	24,000,564		398,096			6.546	7.873	JAJO	321,229	1,685,133	01/29/2025	07/20/2034	4,412,962	
34963D-AQ-8	Fortress Credit BSL XII Ltd FCBSL 2021-4A C	M	1.F FE	33,636,255	34,000,000	33,998,844	33,973,406		280,266			6.566	6.617	JAJO	483,706	1,922,594	10/03/2025	10/15/2034	21,991,763	
34963D-AS-4	Fortress Credit BSL XII Ltd FCBSL 2021-4A D	C	2.C FE	913,088	1,000,000	978,687	993,657		65,756			7.816	9.910	JAJO	16,935	84,105	02/28/2023	10/15/2034	8,390	
34963Q-AG-1	Fortress Credit Bsl XI Ltd FCBSL 2021-3A C	M	1.F FE	25,450,648	26,000,000	26,009,620	26,000,000		436,731			6.546	6.588	JAJO	345,122	1,850,444	01/06/2025	07/20/2034	6,618,607	
34963Q-AJ-5	Fortress Credit Bsl XI Ltd FCBSL 2021-3A D	C	2.C FE	11,000,000	11,000,000	10,980,486	11,000,000					7.796	7.853	JAJO	173,895	921,908	07/15/2021	07/20/2034	3,542,588	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
34963W-AE-3	Fortress Credit BSL XIV Ltd FCBSL 2021-5A C	C	1.F FE	20,248,964	20,300,000	20,299,005	20,284,411		27,854			6.571	6.534	JAJO	259,388	1,459,486	10/04/2023	10/23/2034	11,284,654	
34963W-AG-8	Fortress Credit BSL XIV Ltd FCBSL 2021-5A D	C	2.C FE	3,999,928	4,000,000	3,949,736	3,998,204		(1,720)			7.921	7.836	JAJO	61,611	342,333	09/30/2024	10/23/2034	2,408,146	
34964H-AL-9	Fortress Credit BSL XVII Ltd FCBSL 2022-1A D	C	2.C FE	23,000,000	23,000,000	23,048,576	23,000,000					8.660	8.563	JAJO	387,286	2,140,606	04/29/2022	10/23/2034	23,014,748	
34966E-AC-4	Fortress Credit Bsl XXI Ltd FCBSL 2024-1A B	C	1.C FE	16,800,000	16,800,000	16,826,578	16,800,000					6.115	5.928	JAJO	196,916	1,129,663	03/27/2024	04/24/2037	4,053,851	
34966E-AE-0	Fortress Credit Bsl XXI Ltd FCBSL 2024-1A C		1.F FE	6,233,323	6,200,000	6,225,414	6,226,276		(7,047)			6.665	5.673	JAJO	79,207	21,646	12/04/2025	04/24/2037	6,304,878	
34966G-AC-9	Fortress Credit BSL XXV Ltd FCBSL 2024-2A B	C	1.C FE	24,600,000	24,600,000	24,643,813	24,600,000					5.965	6.601	JAJO	281,269	2,223,346	05/16/2024	07/24/2037	3,512,035	
34966G-AE-5	Fortress Credit BSL XXV Ltd FCBSL 2024-2A C	C	1.F FE	4,800,000	4,800,000	4,819,349	4,800,000					6.565	6.364	JAJO	60,402	471,885	05/16/2024	07/24/2037	2,522,051	
34966G-AG-0	Fortress Credit BSL XXV Ltd FCBSL 2024-2A D1A	C	2.B FE	1,500,000	1,500,000	1,512,900	1,500,000					8.165	7.990	JAJO	23,476	179,731	05/16/2024	07/24/2037	1,180,852	
34966P-AC-9	Fortress Credit BSL XXII Ltd FCBSL 2024-3A A2	M	1.A FE	3,300,000	3,300,000	3,294,331	3,300,000					5.560	6.539	JAJO	35,675	199,155	09/18/2024	10/23/2037	3,294,434	
34966P-AE-5	Fortress Credit BSL XXII Ltd FCBSL 2024-3A B	C	1.C FE	16,666,150	16,650,000	16,678,638	16,653,051		(13,099)			5.810	6.654	JAJO	188,092	1,046,225	02/28/2025	10/23/2037	2,503,828	
34966P-AJ-4	Fortress Credit BSL XXII Ltd FCBSL 2024-3A D1	C	2.B FE	4,522,000	4,522,000	4,559,225	4,522,000					7.810	7.636	JAJO	68,670	374,083	09/18/2024	10/23/2037	111,506	
34966Q-AG-8	Fortress Credit Opportunities FCO 2024-25A C	C	1.F FE	18,900,000	18,900,000	18,801,644	18,900,000					6.305	6.047	JAJO	258,171	1,062,596	11/12/2024	01/15/2037	5,127,152	
34966Q-AJ-2	Fortress Credit Opportunities FCO 2024-25A D	C	2.C FE	17,100,000	17,100,000	16,983,566	17,100,000					7.855	7.621	JAJO	291,011	1,183,744	11/12/2024	01/15/2037	2,795,321	
34966Q-AL-7	Fortress Credit Opportunities FCO 2024-25A E	C	3.C FE	7,100,000	7,100,000	7,103,536	7,100,000					11.405	11.097	JAJO	175,440	702,938	11/12/2024	01/15/2037	755,322	
34966V-AG-7	Fortress Credit BSL XXVI Ltd FCBSL 2024-4A C		1.F FE	3,500,000	3,500,000	3,507,004	3,500,000					6.055	5.780	JAJO	45,914		11/27/2024	01/15/2038	206,354	
34966V-AJ-1	Fortress Credit BSL XXVI Ltd FCBSL 2024-4A D1	C	2.B FE	14,700,000	14,700,000	14,699,324	14,700,000					7.655	7.408	JAJO	243,797	969,411	11/27/2024	01/15/2038	5,855,359	
34990B-AC-0	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A B	M	1.C FE	33,000,000	33,000,000	33,039,435	33,000,000					5.634	5.428	JAJO	377,038	1,047,991	02/05/2025	04/20/2038	5,067,235	
34990B-AE-6	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A C	C	1.F FE	19,039,672	19,000,000	18,974,730	19,035,419		(4,253)			5.984	5.682	JAJO	230,567	638,264	09/18/2025	04/20/2038	8,454,277	
34990B-AG-1	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A D1	C	2.B FE	5,200,000	5,200,000	5,227,591	5,200,000					7.334	7.084	JAJO	77,338	264,374	02/05/2025	04/20/2038	1,372,530	
34993G-AC-8	Fortress Credit BSL XX Ltd FCBSL 2023-3A B1	C	1.C FE	6,100,000	6,100,000	6,104,618	6,100,000					7.010	6.884	JAJO	83,144	465,678	10/31/2023	01/23/2037	81,986	
34993G-AE-4	Fortress Credit BSL XX Ltd FCBSL 2023-3A C	C	1.F FE	3,400,000	3,400,000	3,404,886	3,400,000					7.710	7.596	JAJO	50,970	283,689	10/31/2023	01/23/2037	1,497,440	
37091Z-AE-7	Kennedy Lewis CLO 20 Ltd GNRT 2024-20A C	C	1.F FE	3,994,000	4,000,000	3,987,084	3,961,209		(32,791)			5.808	5.908	JAJO	42,592	187,403	03/12/2025	01/25/2038	77,871	
37147L-AW-9	Kennedy Lewis CLO 9 Ltd GNRT 9A D1R		2.B FE	248,063	250,000	250,309	245,319		(2,744)			6.984	8.282	JAJO	3,541	13,970	03/14/2025	01/20/2038	141,074	
37147X-AG-8	Generate CLO 15 Ltd GNRT 2024-15A D		2.C FE	2,997,880	2,980,000	2,985,301	2,983,180		(14,700)			7.634	7.273	JAJO	46,133	121,240	05/01/2025	07/20/2037	881,321	
37149Q-AG-1	Kennedy Lewis CLO 14 Ltd GNRT 2024-14A D	C	2.C FE	11,272,800	11,200,000	11,229,590	11,213,326		(59,474)			7.860	7.459	JAJO	173,614	472,505	05/01/2025	04/22/2037	5,925,062	
37149Y-AL-3	Kennedy Lewis CLO 16 Ltd GNRT 2024-16A D1		2.B FE	751,875	750,000	753,163	745,089		(6,786)			7.134	7.758	JAJO	10,850	42,761	03/14/2025	07/20/2037	311,973	
38136R-AY-3	Goldentree Loan Management US GLM 2022-14A DR	C	2.C FE	5,198,233	5,200,000	5,186,891	5,195,707		(2,526)			6.884	6.755	JAJO	72,593	229,545	09/18/2025	07/20/2037	1,334,063	
38137M-AT-4	Goldentree Loan Opportunities GLD12 2016-12A DR		2.A FE	1,234,091	1,300,000	1,301,886	1,266,151		11,965			7.032	8.468	JAJO	18,282	99,365	02/07/2023	07/21/2030	196,585	
38138F-BA-8	Goldentree Loan Management US GLM 2022-12A DR	C	2.C FE	4,024,455	4,000,000	4,007,240	4,009,954		(6,506)			6.884	6.395	JAJO	55,840	371,872	10/08/2024	07/20/2037	1,483,331	
38139E-AJ-2	GoldenTree Loan Management US GLM 2024-22A C	C	1.F FE	2,989,500	3,000,000	2,990,577	2,922,084		(67,416)			5.784	8.132	JAJO	35,189	185,421	03/14/2025	10/20/2037	727,563	
38139E-AL-7	GoldenTree Loan Management US GLM 2024-22A D		2.C FE	1,003,000	1,000,000	996,792	1,002,066		(934)			6.734	6.284	JAJO	13,656		10/17/2025	10/20/2037	492,261	
38172U-AC-9	Golub Capital Partners Clo 38M GOCAP 2018-38A A2R	C	1.A FE	30,699,770	30,700,000	30,558,565	30,699,770					5.709	6.142	JAJO	316,475	1,938,882	10/24/2024	07/28/2036	17,212,007	
38172U-AE-5	Golub Capital Partners Clo 38M GOCAP 2018-38A BR	C	1.C FE	35,401,680	35,350,000	35,175,300	35,370,520		(31,160)			5.809	5.947	JAJO	370,792	1,786,776	07/31/2025	07/28/2036	15,806,716	
38172U-AG-0	Golub Capital Partners Clo 38M GOCAP 2018-38A CR		1.F FE	5,100,000	5,100,000	5,073,745	5,100,000					6.359	6.168	JAJO	58,559	355,705	06/07/2024	07/28/2036	1,949,971	
38172U-AJ-4	Golub Capital Partners Clo 38M GOCAP 2018-38A DR	C	2.C FE	10,000,000	10,000,000	10,045,490	10,000,000					8.059	7.897	JAJO	145,517	869,822	06/07/2024	07/28/2036	6,234,097	
38177U-AA-8	Golub Capital Partners ABS Fun GCPAF 2020-1A A2		1.E FE	4,690,658	5,180,417	5,184,043	5,180,417		160,304			3.208	3.216	JAJO	32,776	166,188	10/31/2022	01/22/2029	2,119,930	
38177Y-AQ-5	Golub Capital Partners CLO 53B GCBSL 2021-53A CR	C	1.F FE	14,500,000	14,500,000	14,486,892	14,500,000					5.584	5.312	JAJO	164,198	385,786	02/14/2025	07/20/2034	5,690,361	
38177Y-AS-1	Golub Capital Partners CLO 53B GCBSL 2021-53A DR	C	2.C FE	18,550,000	18,550,000	18,420,632	18,550,000					6.284	6.019	JAJO	236,391	787,295	02/14/2025	07/20/2034	12,029,167	
38178D-AY-3	Golub Capital Partners CLO 50B GCBSL 2020-50A DR2		2.A FE	400,000	400,000	399,982	400,000					6.634	6.376	JAJO	5,381	4,088	08/14/2025	04/20/2035	176,966	
38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2		1.F FE	1,497,813	1,497,813	1,487,332	1,497,813					2.773	2.784	JAJO	8,192	41,534	03/19/2021	04/20/2029	1,992,881	
38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR	M	1.F FE	212,332,283	212,642,797	192,547,972	212,421,811		89,558			3.100	3.168	JAJO	1,300,074	6,561,465	02/07/2025	07/20/2030	4,815,202	
38180B-AJ-6	Golub Capital Partners CLO 76 GCBSL 2024-76A D1		2.C FE	872,018	870,000	871,623	866,752		120			6.758	6.902	JAJO	10,779	72,949	10/02/2024	10/25/2037	121,511	
38180F-AJ-7	Golub Capital Partners Clo 28m GOCAP 2015-28A D	C	2.C FE	7,476,531	7,500,000	7,432,778	7,470,214		(6,483)			7.851	7.878	FMAN	93,226	687,072	02/28/2025	11/05/2038	4,977,046	
38180H-AE-4	Golub Capital Partners CLO 62B GCBSL 2022-62A CR	C	1.F FE	16,750,000	16,750,000	16,728,359	16,750,000					5.955	5.685	JAJO	216,100	1,155,620	09/05/2024	10/15/2037	11,192,147	
38180H-AG-9	Golub Capital Partners CLO 62B GCBSL 2022-62A D1R	C	2.C FE	17,500,000	17,500,000	17,477,110	17,500,000					7.005	6.751	JAJO	265,589	1,404,385	09/05/2024	10/15/2037	1,675,099	
38180N-AA-9	Golub Capital Partners Clo 44M GOCAP 2019-44A A1R	C	1.A FE	150,000,000	150,000,000	150,132,450	150,000,000					5.440	6.032	JAJO	1,631,988	8,407,654	10/25/2024	10/21/2038	13,060,013	
38180N-AC-5	Golub Capital Partners Clo 44M GOCAP 2019-44A A2R		1.A FE	5,787,889	5,800,000	5,719,131	5,787,889					5.620	5.817	JAJO	65,192	161,843	09/22/2025	10/21/2038	5,107,728	
38180N-AE-1	Golub Capital Partners Clo 44M GOCAP 2019-44A BR	C	1.C FE	54,800,000	54,800,000	54,194,131	54,800,000					5.720	6.342	JAJO	626,908	3,216,938	10/25/2024	10/21/2038	24,928,882	
38180N-AG-6	Golub Capital Partners Clo 44M GOCAP 2019-44A CR	C	1.F FE	33,615,620	33,500,000	33,256,958	33,592,450		(23,170)			6.170	5.709	JAJO	413,387	1,027,555	09/22/2025	10/21/2038	13,485,248	
38180N-AJ-0	Golub Capital Partners Clo 44M GOCAP 2019-44A DR	C	2.C FE	38,460,859	38,200,000	37,879,808	38,425,082		(35,777)			7.720	7.027	JAJO	589,805	1,450,789	09/22/2025	10/21/2038	5,636,418	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38180P-AE-6	Golub Capital Partners CLO 43B GCBSL 2019-43A BR	RA	1.C FE	22,000,000	22,000,000	22,025,718	22,000,000					5.634	5.391	JAJO	251,359	1,245,151	10/31/2024	10/20/2037	2,257,607	
38180P-AJ-5	Golub Capital Partners CLO 43B GCBSL 2019-43A D1R	C	2.C FE	18,943,000	18,943,000	18,930,005	18,943,000					6.884	6.659	JAJO	264,446	1,218,973	10/31/2024	10/20/2037	12,762,101	
381931-AE-4	Golub Capital Partners Clo 45M GOCAP 2019-45A A2R	C	1.A FE	24,300,000	24,300,000	24,033,964	24,300,000					5.684	5.960	JAJO	280,101	1,797,195	08/07/2024	07/20/2037	19,198,196	
381931-AG-9	Golub Capital Partners Clo 45M GOCAP 2019-45A BR		1.C FE	18,800,000	18,800,000	18,587,278	18,800,000					5.784	4.694	JAJO	220,516	1,412,512	08/07/2024	07/20/2037	10,328,901	
381931-AJ-3	Golub Capital Partners Clo 45M GOCAP 2019-45A CR		1.F FE	30,000,000	30,000,000	30,128,010	30,000,000					6.284	6.061	JAJO	382,303	2,430,259	08/07/2024	07/20/2037	9,984,514	
381931-AL-8	Golub Capital Partners Clo 45M GOCAP 2019-45A DR	C	2.C FE	7,000,000	7,000,000	6,938,708	7,000,000					7.834	7.636	JAJO	111,206	694,548	08/07/2024	07/20/2037	1,616,961	
381933-AC-4	Golub Capital BDC CLO 8 LLC GCBDC 2024-1RA A2RR	C	1.A FE	119,500,000	119,500,000	118,161,720	119,500,000					5.634	6.282	JAJO	1,365,334	6,795,187	10/31/2024	10/20/2036	105,318,373	
381945-AC-8	Golub Capital Partners CLO 52 GCBSL 2020-52A BR	C	1.C FE	8,100,000	8,100,000	8,106,917	8,100,000					5.884	6.346	JAJO	96,652	522,299	04/04/2024	04/20/2037	404,968	
381945-AE-4	Golub Capital Partners CLO 52 GCBSL 2020-52A CR		1.F FE	6,022,158	6,000,000	6,017,556	6,019,478		(2,680)			6.334	5.671	JAJO	77,069		12/04/2025	04/20/2037	6,096,740	
381948-AA-6	Golub Capital Partners Clo 47M GOCAP 2020-47A A1AR	C	1.A FE	106,114,466	106,000,000	105,995,124	105,975,050		(136,933)			5.521	5.278	FMAN	926,539	5,727,901	03/20/2025	08/05/2037	4,632,928	
381948-AC-2	Golub Capital Partners Clo 47M GOCAP 2020-47A A2R		1.A FE	24,199,476	24,200,000	23,936,172	24,188,758		(10,718)			5.701	5.511	FMAN	218,428	1,207,566	06/06/2025	08/05/2037	22,398,860	
381948-AE-8	Golub Capital Partners Clo 47M GOCAP 2020-47A BR		1.C FE	19,800,000	19,800,000	19,576,894	19,800,000					5.801	5.546	FMAN	181,849	1,256,706	06/28/2024	08/05/2037	14,939,061	
381948-AG-3	Golub Capital Partners Clo 47M GOCAP 2020-47A CR		1.F FE	11,000,000	11,000,000	10,935,727	11,000,000					6.301	6.052	FMAN	109,735	753,934	06/28/2024	08/05/2037	1,302,943	
390556-AS-7	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR	C	1.A FE	979,127	979,059	979,084	979,017		48			8.166	8.345	JAJO	17,323	85,818	07/18/2024	10/15/2029	1,441,253	
39055T-AS-7	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A CR		1.A FE	3,918,915	3,980,341	3,980,130	3,979,800		9,283			6.655	7.104	JAJO	56,659	288,372	11/29/2022	01/16/2030	2,456,498	
39055T-AU-2	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A DR		1.A FE	11,851,720	12,000,000	12,009,888	11,986,574		24,782			8.055	8.212	JAJO	206,751	1,039,722	08/10/2022	01/16/2030	760,492	
39808P-AQ-9	Greywolf CLO V Ltd GWOLF 2015-1A BR	C	1.B FE	5,936,468	5,934,391	5,950,373	5,929,520		(5,660)			6.120	6.089	JAJO	66,579	402,026	01/13/2022	01/27/2031	3,444,476	
39808P-AS-5	Greywolf CLO V Ltd GWOLF 2015-1A CR	C	2.A FE	8,967,411	9,000,000	9,007,731	8,986,319		1,055			7.120	6.995	JAJO	117,473	512,478	09/22/2025	01/27/2031	1,882,082	
39809A-AE-8	GREYWOLF CLO VII Ltd GWOLF 2018-2A B	M	1.B FE	9,415,279	9,400,000	9,414,852	9,399,035		(14,504)			6.444	6.285	JAJO	122,838	540,813	07/30/2025	10/20/2031	7,017,575	
39809A-AG-3	GREYWOLF CLO VII Ltd GWOLF 2018-2A C		1.G FE	972,737	1,000,000	1,000,225	997,827		462			7.394	7.963	JAJO	14,994		09/29/2023	10/20/2031	833,745	
39809G-AE-5	GREYWOLF CLO VI Ltd GWOLF 2018-1A B	C	1.B FE	29,400,000	29,400,000	29,441,601	29,400,000					6.068	5.847	JAJO	327,064	1,958,998	03/27/2018	04/26/2031	2,791,296	
39809G-AG-0	GREYWOLF CLO VI Ltd GWOLF 2018-1A C	C	2.A FE	22,387,127	23,000,000	22,994,457	22,606,401		99,821			7.068	7.623	JAJO	298,033	1,765,097	02/29/2024	04/26/2031	14,025,549	
40170U-AC-7	Guggenheim MM CLO 2021-3 Ltd GCF 2021-3A B		1.C FE	9,000,000	9,000,000	8,976,726	9,000,000					6.082	5.931	JAJO	109,468	601,223	11/04/2021	01/21/2034	1,313,840	
40172D-AG-4	Guggenheim CLO 2020-1 Ltd GUGG 2020-1A DR	C	2.B FE	6,250,000	6,250,000	6,251,438	6,250,000					7.916	7.664	JAJO	107,198	531,993	03/26/2021	04/15/2031	2,524,418	
40436X-AG-2	Highbridge Loan Management 3-2 HLM 3A-2014 BR	C	1.A FE	1,775,261	1,793,201	1,794,301	1,785,903		4,686			6.546	7.559	JAJO	23,803	128,804	08/24/2023	07/18/2029	1,212,139	
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1		1.B FE	26,319,657	26,454,068	26,513,653	26,436,022		(6,180)			5.890	5.395	FMAN	164,473	1,306,669	11/19/2025	05/22/2039	1,843,329	
43133J-AC-2	Hildene TruPS Securitization 2 HITR 2019-2A A2		1.D FE	10,053,750	10,500,000	10,465,010	10,199,411		1,820			6.580	6.596	FMAN	72,929	755,189	12/20/2022	05/22/2039	8,698,868	
44929B-BA-8	ICG US CLO 2014-2 Ltd ICG 2014-2A CRR	C	1.A FE	14,104,344	14,488,000	14,487,710	14,309,037		93,222			5.966	7.362	JAJO	187,281	946,762	11/30/2023	01/15/2031	4,214,090	
44934D-AC-4	ICG US CLO 2024-1 Ltd ICG 2024-1A B	C	1.C FE	12,000,000	12,000,000	12,012,552	12,000,000					6.005	5.753	JAJO	156,118	788,847	03/28/2024	04/15/2037	352,137	
46603P-AS-7	Ivy Hill Middle Market Credit IVYH 18A CR	C	1.F FE	13,500,000	13,500,000	13,425,359	13,500,000					6.157	5.947	JAJO	163,939	838,387	10/25/2024	01/22/2037	8,764,139	
46604K-AC-2	Ivy Hill Middle Market Credit IVYH 2024-22A B	C	1.C FE	11,000,000	11,000,000	11,020,394	11,000,000					6.384	7.304	JAJO	142,408	764,906	02/07/2024	04/20/2036	4,460,868	
46604K-AE-8	Ivy Hill Middle Market Credit IVYH 2024-22A C		1.F FE	6,000,000	6,000,000	6,011,160	6,000,000					7.134	6.920	JAJO	86,802	462,721	02/07/2024	04/20/2036	2,023,097	
46604K-AG-3	Ivy Hill Middle Market Credit IVYH 2024-22A D		2.C FE	3,626,750	3,625,000	3,632,718	3,625,877		(974)			8.934	8.723	JAJO	65,674	345,536	08/06/2024	04/20/2036	2,532,803	
48190D-AC-4	KKR CLO 47 Ltd KKR 2024-47A B	M	1.C FE	38,000,000	38,000,000	38,182,590	38,000,000					5.705	5.959	JAJO	469,674	1,951,929	11/01/2024	01/15/2038	3,415,158	
48190D-AE-0	KKR CLO 47 Ltd KKR 2024-47A C	C	1.F FE	10,052,080	10,000,000	10,019,060	10,044,836		(7,244)			5.905	5.255	JAJO	127,932		11/14/2025	01/15/2038	10,146,478	
48190D-AG-5	KKR CLO 47 Ltd KKR 2024-47A D1	C	2.C FE	9,000,000	9,000,000	8,999,649	9,000,000					7.055	6.802	JAJO	137,564	564,561	11/01/2024	01/15/2038	2,577,406	
48193G-AX-4	KKR CLO 49 Ltd KKR 49A D1R	C	2.B FE	4,524,750	4,500,000	4,513,851	4,469,828		(54,922)			7.184	7.039	JAJO	65,558	258,266	03/12/2025	10/20/2037	3,386,327	
48195Z-AC-3	KKR CLO 50 Ltd KKR 2024-50A B	C	1.C FE	7,200,000	7,200,000	7,207,848	7,200,000					5.984	5.776	JAJO	87,373	471,545	03/27/2024	04/20/2037	360,029	
48195Z-AE-9	KKR CLO 50 Ltd KKR 2024-50A C1		1.E FE	3,211,818	3,200,000	3,209,363	3,210,013		(1,805)			6.334	5.519	JAJO	41,103		12/04/2025	04/20/2037	3,251,034	
48250E-BG-9	KKR CLO 30 Ltd KKR 30A CR2	C	1.F FE	17,325,000	17,325,000	17,361,816	17,325,000					6.082	5.855	JAJO	222,436	1,157,380	06/14/2024	04/17/2037	2,783,840	
48250E-BJ-3	KKR CLO 30 Ltd KKR 30A D1R2	C	2.C FE	17,325,000	17,325,000	17,324,082	17,325,000					7.082	6.870	JAJO	259,011	1,333,037	06/14/2024	04/17/2037	6,656,199	
48250G-AU-4	KKR CLO 10 Ltd KKR 10 CR	M	1.A FE	7,264,959	7,265,541	7,271,360	7,264,165		(4,000)			6.185	6.160	MJSD	21,220	493,312	08/29/2024	09/15/2029	3,400,443	
48250G-AW-0	KKR CLO 10 Ltd KKR 10 DR	C	1.C FE	17,642,605	18,000,000	17,981,550	17,829,475		68,186			7.335	7.886	MJSD	62,346	1,431,456	02/28/2023	09/15/2029	2,882,939	
48251B-BC-3	KKR Clo 16 Ltd KKR 16 CR2		2.C FE	3,192,557	3,225,000	3,225,000	3,223,299		32,085			7.446	8.625	JAJO	48,694	258,874	01/23/2024	10/20/2034	1,186,413	
48251F-AL-5	KKR Clo 17 Ltd KKR 17 C1R		1.F FE	2,208,410	2,250,000	2,248,027	2,221,233		7,218			6.116	8.329	JAJO	29,816	108,162	06/05/2025	04/15/2034	853,469	
48252K-AC-3	KKR CLO 21 Ltd KKR 21 B	C	1.A FE	1,199,700	1,198,000	1,198,397	1,198,062		(745)			5.566	5.450	JAJO	14,448	47,201	09/18/2025	04/15/2031	176,227	
48252R-AS-3	KKR Clo 24 Ltd KKR 24 CR	M	1.B FE	7,100,000	7,100,000	7,113,433	7,100,000					6.246	6.086	JAJO	89,926	483,777	07/06/2021	04/20/2032	5,913,672	
48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR		1.G FE	3,769,699	3,750,000	3,751,166	3,763,586		(6,112)			7.396	5.983	JAJO	56,241	74,289	09/18/2025	04/20/2032	271,276	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
48252W-AE-3	KKR CLO 22 Ltd KKR 22A C		1.B FE	4,916,050	5,000,000	5,006,180	4,978,223		42,326			6.196	6.779	JAJO	62,821	338,160	08/23/2023	07/20/2031	982,829	
48252W-AG-8	KKR CLO 22 Ltd KKR 22A D	C	2.A FE	15,930,331	17,300,000	17,304,688	16,997,397		658,325			7.246	10.376	JAJO	254,195	1,262,789	07/09/2025	07/20/2031	8,200,356	
48254N-AJ-0	KKR CLO 31 Ltd KKR 31A D		2.C FE	2,932,500	3,000,000	2,960,055	2,982,881		47,462			6.946	8.723	JAJO	42,255	225,646	01/23/2024	04/20/2034	1,027,049	
48254Q-AE-4	KKR Clo 33 Ltd KKR 33A D		2.C FE	9,086,750	10,000,000	9,920,250	9,905,343		638,263			7.246	7.190	JAJO	146,934	782,487	10/12/2022	07/20/2034	1,213,339	
48255A-AG-3	KKR CLO 36 Ltd KKR 36A D	C	2.C FE	7,386,399	7,500,000	7,397,798	7,464,364		61,681			7.566	7.398	JAJO	122,950	611,777	08/04/2023	10/15/2034	1,713,678	
48255P-AC-9	KKR CLO 41 Ltd KKR 2022-41A B	C	1.C FE	9,011,250	9,000,000	8,991,819	9,000,000					5.805	6.283	JAJO	113,189	573,385	06/06/2024	04/15/2035	2,147,669	
48256G-AJ-3	KKR CLO 56 Ltd KKR 2024-56A D1	C	2.C FE	12,475,000	12,500,000	12,475,900	12,467,874		(7,126)			7.055	6.998	JAJO	191,060	705,433	03/21/2025	10/15/2037	2,772,876	
48256N-AE-9	KKR CLO 51 Ltd KKR 2024-51A B	C	1.B FE	8,750,000	8,750,000	8,765,181	8,750,000					5.734	6.199	JAJO	101,746	588,594	09/19/2024	10/20/2037	1,219,940	
48256N-AJ-8	KKR CLO 51 Ltd KKR 2024-51A D1	C	2.C FE	15,610,027	15,500,000	15,450,478	15,569,250		(40,776)			7.034	6.233	JAJO	221,096	1,260,383	02/28/2025	10/20/2037	3,358,014	
48256R-AE-0	KKR CLO 53 Ltd KKR 2024-53A B	M	1.B FE	24,025,510	24,000,000	24,057,768	24,007,345		(5,768)			5.705	5.976	JAJO	296,636	1,021,124	06/23/2025	01/15/2038	3,793,959	
48256R-AG-5	KKR CLO 53 Ltd KKR 2024-53A C	C	1.E FE	1,005,375	1,000,000	1,001,905	1,003,366		(412)			5.905	5.286	JAJO	12,793		06/23/2025	01/15/2038	206,614	
48256R-AJ-9	KKR CLO 53 Ltd KKR 2024-53A D1	C	2.C FE	9,800,000	9,800,000	9,799,618	9,800,000					7.055	6.808	JAJO	149,791	642,815	10/18/2024	01/15/2038	4,012,260	
48256V-AE-1	KKR CLO 54 LTD KKR 2024-54A C	M	1.F FE	19,922,600	20,000,000	19,935,000	19,647,080		(275,520)			5.755	6.685	JAJO	249,363	1,031,891	03/07/2025	01/15/2038	4,481,095	
48256V-AG-6	KKR CLO 54 LTD KKR 2024-54A D1	C	2.C FE	4,894,669	5,000,000	4,999,820	4,830,351		(64,318)			6.755	8.867	JAJO	73,174	237,418	09/05/2025	01/15/2038	1,380,015	
482937-AC-3	KKR Clo 32 Ltd KKR 32A CR		1.F FE	7,628,409	7,600,000	7,622,336	7,624,841		(3,568)			6.405	5.706	JAJO	105,461		12/04/2025	04/15/2037	7,723,508	
509827-AC-5	Lake George Park CLO Ltd LAKEG 2025-1A B	C	1.C FE	12,000,000	12,000,000	11,940,564	12,000,000					5.405	5.193	JAJO	140,518	374,497	02/18/2025	04/15/2038	2,181,309	
509827-AE-1	Lake George Park CLO Ltd LAKEG 2025-1A C	M	1.F FE	36,000,000	36,000,000	35,880,624	36,000,000					5.605	5.307	JAJO	437,154	1,162,291	02/18/2025	04/15/2038	24,203,307	
509827-AG-6	Lake George Park CLO Ltd LAKEG 2025-1A D	C	2.C FE	29,663,825	29,700,000	29,500,743	29,657,200		(6,625)			6.405	6.139	JAJO	412,132	1,086,930	07/30/2025	04/15/2038	187,198	
51218Y-AC-0	Lakeside Park CLO Ltd LAKES 2025-1A B1	C	1.C FE	15,000,000	15,000,000	14,981,205	15,000,000					5.455	5.214	JAJO	177,273	445,071	03/07/2025	04/15/2038	2,596,674	
51218Y-AE-6	Lakeside Park CLO Ltd LAKES 2025-1A B2		1.C FE	12,500,000	12,500,000	12,540,450	12,500,000					5.386	5.418	JAJO	142,131	336,625	03/07/2025	04/15/2038	2,162,334	
51218Y-AG-1	Lakeside Park CLO Ltd LAKES 2025-1A C	C	1.F FE	36,521,912	36,500,000	36,379,149	36,516,421		(5,491)			5.655	5.350	JAJO	447,180	1,009,637	09/18/2025	04/15/2038	8,153,973	
51218Y-AJ-5	Lakeside Park CLO Ltd LAKES 2025-1A D	C	2.C FE	32,400,000	32,400,000	32,398,931	32,400,000					6.505	6.219	JAJO	456,619	1,134,288	03/07/2025	04/15/2038	14,093,694	
527911-AJ-0	Lewey Park CLO Ltd LEWEY 2024-1A C	C	1.F FE	8,500,000	8,500,000	8,473,064	8,500,000					5.820	5.593	JAJO	98,939	508,568	09/27/2024	10/21/2037	4,818,050	
527911-AL-5	Lewey Park CLO Ltd LEWEY 2024-1A D1	C	2.C FE	8,499,300	8,500,000	8,483,408	8,496,715		(2,585)			6.820	6.639	JAJO	115,939	589,318	03/17/2025	10/21/2037	1,159,640	
557910-AW-6	Madison Park Funding LX Ltd MDPK 2022-60A D1R	C	2.B FE	1,917,500	2,000,000	1,977,194	1,935,198		17,698			6.908	9.949	JAJO	25,329	111,480	04/09/2025	10/25/2037	110,663	
55817B-AD-4	Madison Park Funding LVIII Ltd MDPK 2024-58A D		2.C FE	9,130,400	9,040,000	9,063,441	9,027,725		(102,675)			7.508	7.475	JAJO	124,432	545,020	03/12/2025	04/25/2037	3,902,512	
55817D-AJ-7	Madison Park Funding LXXI Ltd MDPK 2025-71A D1		2.C FE	10,368,050	10,500,000	10,464,521	10,358,254		(9,796)			6.460	6.427	JAJO	131,888	426,091	05/21/2025	04/23/2038	49,570	
55819Q-BQ-9	Madison Park Funding XIX Ltd MDPK 2015-19A DR3	C	2.C FE	1,056,563	1,050,000	1,050,000	1,052,343		(4,093)			8.107	7.519	JAJO	16,789	91,898	02/29/2024	01/22/2037	705,920	
55820Y-AW-7	Madison Park Funding XXVII Ltd MDPK 2018-27A D1R	C	2.C FE	4,920,418	5,000,000	4,999,770	4,903,714		(16,704)			6.734	6.778	JAJO	68,280	167,375	09/24/2025	04/20/2038	1,033,892	
55822V-AJ-0	Madison Park Funding LXIX Ltd MDPK 2024-69A D1	C	2.B FE	6,850,000	6,850,000	6,849,562	6,850,000					7.208	7.024	JAJO	90,520	397,401	03/17/2025	07/25/2037	1,208,798	
55822Y-AE-5	Madison Park Funding LXVI Ltd MDPK 2024-66A B	M	1.C FE	32,750,000	32,750,000	32,709,357	32,750,000					5.570	5.333	JAJO	364,832	1,713,506	10/31/2024	10/21/2037	6,262,117	
55822Y-AG-0	Madison Park Funding LXVI Ltd MDPK 2024-66A C	C	1.F FE	42,137,046	42,000,000	41,864,172	42,101,145		(35,901)			5.820	5.379	JAJO	488,877	673,569	09/22/2025	10/21/2037	19,602,563	
55822Y-AJ-4	Madison Park Funding LXVI Ltd MDPK 2024-66A D1	C	2.C FE	39,000,000	39,000,000	38,972,973	39,000,000					6.870	6.652	JAJO	535,857	2,481,319	10/31/2024	10/21/2037	700,051	
55823D-AG-5	Madison Park Funding LXXII Ltd MDPK 2025-72A C	C	1.F FE	33,500,000	33,500,000	33,296,019	33,500,000					6.116	5.645	JAJO	1,041,534		05/21/2025	07/23/2038	9,136,744	
55823D-AJ-9	Madison Park Funding LXXII Ltd MDPK 2025-72A D1	C	2.C FE	31,500,000	31,500,000	31,390,317	31,500,000					7.166	6.706	JAJO	1,147,485		05/21/2025	07/23/2038	11,797,472	
55952F-AG-3	Magnetite XXXI Ltd MAGNE 2021-31A D	C	2.C FE	5,996,250	6,000,000	6,000,000	5,998,285		1,395			7.166	7.072	JAJO	93,160	465,088	02/07/2024	07/15/2034	2,607,972	
55953Y-AS-5	Magnetite Xxxiii Ltd MAGNE 2022-33A CR	C	1.F FE	6,103,050	6,100,000	6,080,687	6,044,684		(58,366)			5.834	6.475	JAJO	72,169	287,874	03/13/2025	10/20/2037	2,276,858	
55953Y-AU-0	Magnetite Xxxiii Ltd MAGNE 2022-33A DR	C	2.C FE	500,250	500,000	498,710	494,197		(6,053)			6.884	7.806	JAJO	6,980	27,563	03/19/2025	10/20/2037	68,405	
55954H-BC-5	Magnetite XXII Ltd MAGNE 2019-22A DRR		2.C FE	549,835	550,000	551,516	546,917		(2,918)			6.805	6.632	JAJO	8,109	20,094	05/06/2025	07/15/2036	100,075	
55954K-BC-8	Magnetite XIX Ltd MAGNE 2017-19A DRR	C	2.C FE	9,500,000	9,500,000	9,486,045	9,500,000					6.632	6.375	JAJO	133,001	508,021	12/19/2024	04/17/2034	7,003,552	
55954N-AN-9	Magnetite XXIII Ltd MAGNE 2019-23A CR	C	1.F FE	1,500,000	1,500,000	1,496,447	1,500,000					6.170	6.198	JAJO	16,966	102,382	01/25/2024	01/25/2035	836,462	
55954P-AU-8	Magnetite XXI Ltd MAGNE 2019-21A DR	C	2.C FE	4,791,425	5,000,000	4,978,950	4,832,205		16,876			6.796	7.237	JAJO	68,904	368,494	12/22/2023	04/20/2034	4,250,238	
55954W-AQ-2	Magnetite XXIV Ltd MAGNE 2019-24A CR	C	1.F FE	21,049,414	21,250,000	21,238,971	21,121,748		36,192			6.005	7.943	JAJO	276,459	1,347,580	09/22/2025	04/15/2035	10,944,440	
55954Y-BC-8	Magnetite XXVI Ltd MAGNE 2020-26A D1R2	C	2.C FE	3,428,250	3,500,000	3,465,497	3,403,646		(24,604)			6.358	6.553	JAJO	40,797	170,199	03/19/2025	01/25/2038	26,824	
55955R-AJ-8	Magnetite XL Ltd MAGNE 2024-40A C	C	1.F FE	12,000,000	12,000,000	12,024,720	12,000,000					6.055	5.804	JAJO	157,418	1,084,231	05/10/2024	05/01/2065	6,236,346	
55955R-AL-3	Magnetite XL Ltd MAGNE 2024-40A D		2.B FE	21,031,786	21,000,000	21,012,033	21,023,543		(8,243)			7.005	6.610	JAJO	318,707	1,298,375	10/16/2025	07/15/2037	12,802,585	
55955U-AJ-1	Magnetite XLIV Ltd MAGNE 2024-44A D1	C	2.C FE	5,381,276	5,350,000	5,346,426	5,374,210		(7,066)			6.755	6.031	JAJO	78,296	97,996	09/05/2025	10/15/2037	53,821	
55956M-AG-4	Magnetite 50 Ltd MAGNE 2025-50A C	C	1.F FE	7,210,000	7,210,000	7,168,586	7,210,000					5.658	5.412	JAJO	177,722		06/23/2025	07/25/2038	1,892,623	
55956M-AJ-8	Magnetite 50 Ltd MAGNE 2025-50A D1	C	2.C FE	38,400,000	38,400,000	38,253,350	38,400,000					6.558	6.322	JAJO	1,090,536		06/23/2025	07/25/2038	419,265	
559916-AJ-0	Magnetite XLVII Ltd MAGNE 2024-47A D1	C	2.C FE	9,119,435	8,950,000	8,926,336	9,021,403		(98,032)			6.708	5.940	JAJO	110,067	600,112	02/28/2025	01/25/2038	1,099,806	
56607W-AE-8	Marble Point Clo XXIV Ltd MP24 2022-1A B	M	1.C FE	11,550,094	12,150,000	12,138,956	12,006,207		274,648			5.934	7.930	JAJO	146,210	789,591	11/08/2023	04/20/2035	573,367	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
57068U-AG-7	Market Street CLO Ltd I MKTST 2025-1A C	C	1.F FE	17,609,917	17,500,000	17,643,255	17,599,562		(10,354)			6.284	5.691	JAJO	223,010	164,801	11/14/2025	07/20/2038	13,862,208	
57068U-AJ-1	Market Street CLO Ltd I MKTST 2025-1A D1	C	2.C FE	10,350,000	10,350,000	10,349,420	10,350,000					7.384	7.152	JAJO	154,981	324,021	05/08/2025	07/20/2038	3,506,422	
58286Q-AG-0	Meacham Park Clo Ltd MCHPK 2024-1A C	C	1.F FE	11,035,943	11,000,000	10,965,086	11,022,208		(13,734)			5.784	5.326	JAJO	129,025	344,649	06/06/2025	10/20/2037	3,921,978	
58286Q-AJ-4	Meacham Park Clo Ltd MCHPK 2024-1A D	C	2.C FE	8,008,188	8,000,000	7,994,512	8,003,416		(4,772)			6.784	6.493	JAJO	110,059	274,254	09/05/2025	10/20/2037	898,692	
59803F-AG-6	MidOcean Credit CLO XIV Ltd MIDO 2024-14A C		1.F FE	3,512,936	3,500,000	3,509,716	3,510,882		(2,054)			6.555	5.701	JAJO	49,705		12/04/2025	04/15/2037	3,557,588	
59966P-AS-1	Milford Park CLO Ltd MLFPK 2022-1A CR	C	1.F FE	2,498,068	2,500,000	2,499,918	2,496,026		(2,042)			5.634	5.379	JAJO	28,563	65,022	09/18/2025	01/20/2038	1,244,774	
60688H-AA-3	MMcapS Funding XVIII Ltd A1		1.A FE	2,842,285	3,114,833	2,900,294	2,899,614		8,224			4.237	5.561	MJSD	2,200	151,789	11/12/2021	12/26/2039	114,380	
640969-AG-6	Neuberger Berman Loan Advisers NEUB 2024-55A C	RA	1.E FE	1,958,054	1,950,000	1,955,220	1,951,435		(6,618)			6.207	5.790	JAJO	23,872	98,312	03/24/2025	04/22/2038	140,159	
640969-AJ-0	Neuberger Berman Loan Advisers NEUB 2024-55A D1		2.B FE	723,850	720,000	721,041	719,795		(4,055)			7.357	7.303	JAJO	10,447	42,579	03/28/2025	04/22/2038	388,995	
64097Q-AG-4	Neuberger Berman Loan Advisers NEUB 2024-58A D1		2.C FE	2,878,249	2,875,000	2,874,865	2,817,470		(60,779)			6.784	8.186	JAJO	39,552	191,693	03/11/2025	10/18/2038	455,116	
64129U-CL-7	Neuberger Berman CLO XVII Ltd NEUB 2014-17A D1R3	C	2.C FE	8,048,000	8,000,000	7,999,568	8,011,689		(20,230)			7.007	6.614	JAJO	110,560	610,955	10/04/2024	07/22/2038	1,900,520	
64132J-BA-2	Neuberger Berman Loan Advisers NEUB 2019-31A CR2	C	1.F FE	2,458,750	2,500,000	2,491,763	2,441,483		(17,267)			5.634	5.730	JAJO	28,563	107,121	03/18/2025	01/20/2039	736,439	
64135B-AS-8	Neuberger Berman Loan Advisers NEUB 2022-51A D1R	C	2.B FE	2,003,000	2,000,000	1,994,724	1,981,448		(21,552)			6.810	6.755	JAJO	26,483	109,903	03/11/2025	10/23/2036	1,050,992	
64135T-AJ-9	Neuberger Berman Loan Advisers NEUB 2024-56A D	C	2.C FE	2,557,500	2,500,000	2,496,758	2,530,286		(27,214)			6.965	5.217	JAJO	33,376	140,233	02/05/2025	07/24/2037	1,166,934	
64135W-AS-2	Neuberger Berman Loan Advisers NEUB 2023-53A D1R	C	2.C FE	2,932,500	3,000,000	2,999,823	2,945,685		13,185			6.765	8.335	JAJO	38,901	207,801	04/04/2025	10/24/2037	510,836	
66860P-AE-4	Northwoods Capital XVII Ltd WOODS 2018-17A C	C	1.C FE	3,721,644	4,000,000	4,001,992	3,858,244		61,899			5.969	12.540	JAJO	47,088	263,365	05/25/2023	04/22/2031	997,208	
67085Q-AU-1	OCP CLO 2020-20 Ltd OCP 2020-20A D1R	C	2.B FE	1,879,082	1,850,000	1,853,117	1,857,324		(17,926)			7.484	5.958	JAJO	28,077	150,581	10/10/2024	04/18/2037	127,087	
67089J-AN-0	OCP CLO 2023-28 Ltd OCP 2023-28A CR	C	1.F FE	12,000,000	12,000,000	11,959,488	12,000,000					5.744	5.459	JAJO	147,420	189,145	06/18/2025	07/16/2038	6,384,360	
67089J-AQ-3	OCP CLO 2023-28 Ltd OCP 2023-28A D1R	C	2.C FE	8,875,000	8,875,000	8,880,636	8,875,000					6.744	6.473	JAJO	128,012	162,569	06/18/2025	07/16/2038	561,745	
67098U-BE-4	OHA Credit Funding 6 Ltd OAKC 2020-6A CR2	C	1.F FE	15,500,000	15,500,000	15,450,803	15,500,000					5.734	5.503	JAJO	180,237	944,430	10/11/2024	10/20/2037	9,138,988	
67098U-BG-9	OHA Credit Funding 6 Ltd OAKC 2020-6A D1R2		2.C FE	17,487,925	17,500,000	17,488,048	17,490,771		2,846			6.734	6.564	JAJO	238,979		12/29/2025	10/20/2037	17,786,946	
67100Q-AQ-0	OCP CLO 2021-21 Ltd OCP 2021-21A CR	C	1.E FE	4,663,975	4,735,000	4,719,408	4,640,949		(23,026)			5.634	5.673	JAJO	54,099	191,909	03/18/2025	01/20/2038	1,509,459	
67100Q-AS-6	OCP CLO 2021-21 Ltd OCP 2021-21A D1R	C	2.C FE	2,409,750	2,550,000	2,548,207	2,413,605		3,855			6.534	7.139	JAJO	33,789	118,715	04/09/2025	01/20/2038	502,754	
67100S-AN-6	OHA Credit Funding 19 Ltd OAKC 2024-19A C	C	1.F FE	2,001,000	2,000,000	1,999,930	1,985,189		(15,811)			5.884	6.360	JAJO	23,865	95,140	03/17/2025	07/20/2037	1,093,628	
67102Q-BR-8	OHA Credit Partners VII Ltd OAKC 2012-7A CR4	C	1.F FE	2,273,863	2,275,000	2,267,465	2,269,775		(4,088)			5.589	5.299	FMAN	14,834	69,334	05/21/2025	02/20/2038	173,837	
67108Q-AE-9	Ocp Clo 2024-33 Ltd OCP 2024-33A B	C	1.C FE	27,900,000	27,900,000	27,867,050	27,900,000					5.734	6.484	JAJO	324,426	2,431,780	05/10/2024	07/20/2037	11,632,885	
67108Q-AG-4	Ocp Clo 2024-33 Ltd OCP 2024-33A C	C	1.F FE	7,200,000	7,200,000	7,216,452	7,200,000					6.084	5.878	JAJO	88,833	662,376	05/10/2024	07/20/2037	1,835,942	
67108Q-AJ-8	Ocp Clo 2024-33 Ltd OCP 2024-33A D1	C	2.B FE	17,976,024	18,000,000	18,015,678	17,980,530		4,506			7.134	7.130	JAJO	260,407	971,247	10/16/2025	07/20/2037	14,183,916	
67109Y-BJ-2	OHA Credit Partners XII Ltd OAKC 2015-12A D1R2	C	2.C FE	9,525,088	9,500,000	9,513,842	9,516,779		(8,309)			7.360	6.851	JAJO	135,952	303,652	10/16/2025	04/23/2037	9,042,373	
67111V-AG-1	OZLM XXII Ltd OZLM 2018-22A B	M	1.A FE	1,931,980	2,000,000	2,000,224	1,967,052		12,084			5.943	6.638	JAJO	25,094	65,401	07/17/2025	01/17/2031	374,813	
67113G-BA-4	OHA Credit Funding 5 Ltd OAKC 2020-5A CR	C	1.F FE	3,001,500	3,000,000	2,990,508	2,995,919		(5,581)			5.784	5.707	JAJO	35,189	140,479	03/27/2025	10/18/2037	1,252,364	
67113G-BC-0	OHA Credit Funding 5 Ltd OAKC 2020-5A D1R	C	2.C FE	748,125	750,000	748,538	740,006		(8,119)			6.784	8.298	JAJO	10,318	40,787	03/14/2025	10/18/2037	65,818	
67115L-AL-8	OHA Credit Partners XVI OAKC 2021-16A B1R	C	1.C FE	15,000,000	15,000,000	15,052,170	15,000,000					5.584	5.353	JAJO	169,860	930,386	08/30/2024	10/18/2037	2,367,174	
67115L-AQ-7	OHA Credit Partners XVI OAKC 2021-16A CR	C	1.F FE	20,007,660	20,000,000	19,999,320	20,004,658		(3,002)			5.784	5.530	JAJO	234,591	1,090,093	09/18/2025	10/18/2037	11,444,411	
67115L-AS-3	OHA Credit Partners XVI OAKC 2021-16A D1R	C	2.C FE	10,450,000	10,450,000	10,475,989	10,450,000					6.884	6.675	JAJO	145,883	786,661	08/30/2024	10/18/2037	1,742,704	
67115V-AW-2	OHA Credit Funding 11 Ltd OAKC 2022-11A D1R	C	2.C FE	1,516,695	1,500,000	1,498,062	1,507,569		(5,120)			6.734	5.989	JAJO	20,484	109,614	10/02/2024	07/19/2037	662,731	
67117T-AU-9	OCP CLO 2021-22 Ltd OCP 2021-22A D1R	C	2.B FE	1,491,750	1,500,000	1,497,063	1,474,778		(16,972)			6.884	8.019	JAJO	20,940	82,689	03/18/2025	10/20/2037	411,877	
67120A-AJ-0	OCP CLO 2024-37 Ltd OCP 2024-37A C	C	1.F FE	18,500,000	18,500,000	18,441,041	18,500,000					5.805	5.540	JAJO	232,665	1,071,464	09/27/2024	10/15/2037	2,270,718	
67120A-AL-5	OCP CLO 2024-37 Ltd OCP 2024-37A D1	C	2.C FE	34,500,000	34,500,000	34,476,644	34,500,000					6.855	6.605	JAJO	512,377	2,334,223	09/27/2024	10/15/2037	16,168,200	
67120M-AE-5	OHA Credit Partners XVII Ltd OHACP 2024-17A B1	C	1.C FE	28,500,000	28,500,000	28,449,156	28,500,000					5.534	6.414	JAJO	319,845	1,508,560	11/01/2024	01/18/2038	24,599	
67120M-AJ-4	OHA Credit Partners XVII Ltd OHACP 2024-17A C		1.F FE	20,000,000	20,000,000	19,936,340	20,000,000					5.734	5.506	JAJO	232,563	1,093,972	11/01/2024	01/18/2038	8,937,165	
67120M-AL-9	OHA Credit Partners XVII Ltd OHACP 2024-17A D1	C	2.C FE	17,000,000	17,000,000	16,988,372	17,000,000					6.734	6.522	JAJO	232,151	1,080,043	11/01/2024	01/18/2038	2,588,471	
67403H-AE-4	Oaktree CLO 2024-28 Ltd OAKCL 2024-28A C	C	1.F FE	18,022,732	18,000,000	17,941,212	18,006,486		(16,246)			5.805	5.487	JAJO	226,377	735,181	09/18/2025	01/15/2038	6,433,100	
674436-AE-0	Obra CLO 2 Ltd OBRAC 2025-2A B	C	1.C FE	47,125,000	47,125,000	46,880,610	47,125,000					5.734	5.574	JAJO	1,427,801		05/22/2025	07/20/2038	12,137,348	
674436-AG-5	Obra CLO 2 Ltd OBRAC 2025-2A C	C	1.F FE	19,012,362	19,000,000	18,907,432	19,005,306		(7,057)			6.034	5.758	JAJO	604,482		11/13/2025	07/20/2038	14,945,836	
674436-AJ-9	Obra CLO 2 Ltd OBRAC 2025-2A D1	C	2.C FE	15,625,000	15,625,000	15,538,281	15,625,000					7.234	7.002	JAJO	591,899		05/22/2025	07/20/2038	5,270,694	
67570A-AL-0	OCP CLO 2024-31 Ltd OCP 2024-31A D	C	2.C FE	2,176,510	2,170,000	2,179,094	2,171,463		(5,047)			7.834	7.528	JAJO	34,474	90,479	04/22/2025	04/20/2037	941,844	
67570E-AJ-7	OCP CLO 2024-36 Ltd OCP 2024-36A D1	C	2.B FE	16,000,000	16,000,000	16,040,032	16,000,000					6.844	6.620	JAJO	234,204	1,112,809	09/26/2024	10/16/2037	6,355,427	
67570E-AN-8	OCP CLO 2024-36 Ltd OCP 2024-36A B1	C	1.C FE	7,200,000	7,200,000	7,187,090	7,200,000					5.594	6.298	JAJO	86,142	415,014	09/26/2024	10/16/2037	1,441,001	
67570M-AG-5	OCP CLO 2024-34 Ltd OCP 2024-34A C	C	1.F FE	1,500,000	1,500,000	1,495,332	1,500,000					5.785	5.520	JAJO	18,800	112,341	09/24/2024	10/15/2037	475,825	
67570Q-AR-2	OCP CLO 2019-16 Ltd OCP 2019-16A DR		2.C FE	6,459,145	7,350,000	7,323,467	6,798,230		98,437			7.339	9.099	JAJO	124,365	580,403	10/06/2022	04/10/2033	734,736	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
67577E-AC-5	Octagon 56 Ltd OCT56 2021-1A B	M	1.C FE	11,239,313	11,700,000	11,690,722	11,634,734		239,302			5.816	7.575	JAJO	147,439	746,778	11/08/2023	10/15/2034	2,219,061	
67577K-AS-6	Octagon 52 Ltd OCT52 2021-1A CR		1.F FE	2,008,190	2,000,000	2,004,314	2,005,728		(2,462)			6.110	5.376	JAJO	23,760	33,575	10/20/2025	07/23/2037	2,030,885	
67578U-AE-4	Octagon 69 Ltd OCT69 2024-3A B	C	1.C FE	17,095,000	17,095,000	17,163,705	17,095,000					5.665	6.105	JAJO	185,630	1,452,713	05/23/2024	07/24/2037	3,635,958	
67578U-AG-9	Octagon 69 Ltd OCT69 2024-3A C	C	1.F FE	7,425,080	7,410,000	7,414,157	7,413,127		(11,953)			6.015	5.718	JAJO	85,434	399,339	03/13/2025	07/24/2037	2,986,006	
67578U-AJ-3	Octagon 69 Ltd OCT69 2024-3A D	C	2.C FE	29,897,274	30,000,000	29,924,160	29,919,122		21,848			7.065	7.368	JAJO	406,261	1,588,672	10/16/2025	07/24/2037	23,168,260	
67578V-AE-2	Octagon 63 Ltd OCT63 2024-2A B	C	1.C FE	21,000,000	21,000,000	21,061,929	21,000,000					5.884	6.748	JAJO	250,579	1,354,108	04/10/2024	07/20/2037	4,125,409	
67578V-AG-7	Octagon 63 Ltd OCT63 2024-2A C		1.F FE	11,240,902	11,200,000	11,235,952	11,236,657		(4,246)			6.334	5.760	JAJO	143,862		12/04/2025	07/20/2037	11,380,581	
67579E-AJ-8	Octagon 75 Ltd OCT75 2025-1A D1	C	2.B FE	3,091,366	3,200,000	3,193,539	3,087,124		(4,242)			6.457	6.777	JAJO	40,753	99,033	07/29/2025	01/22/2038	961,666	
67590Y-AS-9	Octagon Investment Partners 26 OCT26 2016-1A CR	C	1.B FE	2,381,750	2,500,000	2,501,558	2,484,010		35,836			5.966	6.931	JAJO	32,317	163,370	08/20/2019	07/15/2030	925,446	
67591E-BN-2	Octagon Investment Partners 28 OCT28 2016-1A C1RR		1.F FE	12,762,636	12,680,000	12,723,023	12,741,822		(20,814)			6.415	5.570	JAJO	155,916	222,576	10/16/2025	04/24/2037	12,892,199	
67592X-AL-4	Octagon 57 Ltd OCT57 2021-1A D		2.C FE	1,232,813	1,250,000	1,240,970	1,247,814		15,003			7.266	7.026	JAJO	19,679	98,161	01/17/2024	10/15/2034	399,409	
675930-AJ-0	Octagon 59 Ltd OCT59 2022-1A D		2.C FE	19,683,640	20,000,000	19,801,040	19,760,616		42,475			7.552	10.808	FMAN	188,795	1,640,721	06/25/2024	05/15/2035	3,437,558	
675932-AS-6	Octagon 58 Ltd OCT58 2022-1A BR	M	1.C FE	28,000,000	28,000,000	27,964,384	28,000,000					5.655	5.419	JAJO	343,042	859,265	03/14/2025	04/15/2038	5,286,282	
675932-AU-1	Octagon 58 Ltd OCT58 2022-1A CR	C	1.F FE	13,004,254	13,000,000	12,957,087	13,002,102		(2,152)			5.805	5.507	JAJO	163,495	358,283	09/18/2025	04/15/2038	8,889,100	
675932-AW-7	Octagon 58 Ltd OCT58 2022-1A D1R	C	2.C FE	30,000,000	30,000,000	29,939,670	30,000,000					6.755	6.473	JAJO	439,045	1,088,391	03/14/2025	04/15/2038	10,355,877	
675935-AW-0	Octagon 60 Ltd OCT60 2022-1A CR	C	1.F FE	3,250,000	3,250,000	3,241,713	3,250,000					5.834	5.594	JAJO	38,451	207,921	09/27/2024	10/20/2037	1,816,549	
675935-AY-6	Octagon 60 Ltd OCT60 2022-1A D1R	C	2.C FE	7,500,000	7,500,000	7,490,168	7,500,000					6.984	6.760	JAJO	106,222	567,027	09/27/2024	10/20/2037	760,296	
675944-AE-2	Octagon 65 Ltd OCT65 2024-4A B	C	1.C FE	22,654,958	22,625,000	22,584,117	22,625,000		(29,958)			5.560	5.607	JAJO	244,593	1,414,567	02/28/2025	10/23/2037	3,932,880	
675944-AG-7	Octagon 65 Ltd OCT65 2024-4A C	C	1.F FE	18,200,000	18,200,000	18,176,577	18,200,000					5.860	5.637	JAJO	207,372	1,194,023	09/06/2024	10/23/2037	2,116,325	
675944-AJ-1	Octagon 65 Ltd OCT65 2024-4A D1	C	2.C FE	26,125,720	26,000,000	25,982,190	26,089,685		(36,036)			6.910	6.421	JAJO	349,329	1,986,330	02/28/2025	10/23/2037	1,476,845	
675947-AU-9	Octagon 61 Ltd OCT61 2023-2A D1R	C	2.B FE	400,000	400,000	399,974	400,000					7.884	7.661	JAJO	6,395	16,427	04/16/2025	04/20/2038	116,727	
67690A-AS-0	OHA Credit Funding 9 Ltd OAKC 2021-9A B1R	C	1.C FE	7,611,647	7,600,000	7,586,229	7,605,382		(6,265)			5.584	5.473	JAJO	86,062	291,381	09/18/2025	10/19/2037	2,289,069	
67690A-AW-1	OHA Credit Funding 9 Ltd OAKC 2021-9A CR	C	1.F FE	11,761,233	11,750,000	11,712,870	11,756,653		(4,580)			5.834	5.520	JAJO	139,014	469,053	09/18/2025	10/19/2037	5,032,416	
67690A-AY-7	OHA Credit Funding 9 Ltd OAKC 2021-9A D1R	C	2.C FE	17,963,820	18,000,000	18,044,730	17,962,346		(1,474)			6.884	6.932	JAJO	251,282	837,987	09/18/2025	10/19/2037	1,291,629	
67706Q-AJ-7	OHA Credit Funding 14-R Ltd OAKC 2023-14RA C	C	1.F FE	12,420,417	12,387,000	12,394,705	12,416,973		(3,444)			5.784	5.471	JAJO	145,294	332,500	09/18/2025	04/20/2038	8,167,360	
67706Q-AN-8	OHA Credit Funding 14-R Ltd OAKC 2023-14RA D1	C	2.C FE	14,500,000	14,500,000	14,537,613	14,500,000					6.784	6.524	JAJO	199,481	556,999	03/28/2025	04/20/2038	934,034	
67706X-AW-3	OHA Credit Partners XIV Ltd OAKC 2017-14A CR	C	1.F FE	1,998,000	2,000,000	1,993,824	1,981,297		(16,703)			5.770	6.450	JAJO	23,080	93,975	03/17/2025	07/21/2037	72,947	
67707G-BA-6	OHA Credit Funding 8 Ltd OAKC 2021-8A D1R	C	2.C FE	4,950,000	5,000,000	4,986,800	4,952,032		2,032			6.534	7.063	JAJO	66,252	273,956	03/12/2025	01/20/2038	3,258,841	
68563J-AJ-3	Orchard Park Clo Ltd ORCHPK 2024-1A D1	C	2.C FE	5,665,625	5,750,000	5,749,724	5,618,310		(47,315)			6.834	8.476	JAJO	79,688	439,821	04/04/2025	10/20/2037	1,766,664	
68626B-AC-0	Orion CLO 2024-3 Ltd ANTOR 2024-3A B	C	1.C FE	21,500,000	21,500,000	21,523,500	21,500,000					5.758	6.442	JAJO	226,960	1,984,464	05/03/2024	04/26/2065	866,739	
68626B-AE-6	Orion CLO 2024-3 Ltd ANTOR 2024-3A C	C	1.F FE	10,000,000	10,000,000	10,026,280	10,000,000					6.158	5.948	JAJO	112,896	963,244	05/03/2024	07/25/2037	5,075,971	
68626B-AG-1	Orion CLO 2024-3 Ltd ANTOR 2024-3A D	C	2.C FE	7,200,000	7,200,000	7,199,510	7,200,000					7.408	7.217	JAJO	97,785	818,536	05/03/2024	07/25/2037	2,772,557	
68626J-AC-3	Orion CLO 2024-4 LTD ANTOR 2024-4A B	C	1.C FE	11,000,000	11,000,000	11,012,507	11,000,000					5.634	6.218	JAJO	125,679	590,219	10/25/2024	10/20/2037	1,711,184	
68626J-AE-9	Orion CLO 2024-4 LTD ANTOR 2024-4A C	C	1.F FE	5,016,160	5,000,000	4,984,135	5,007,590		(8,570)			5.834	5.387	JAJO	59,155	157,922	06/05/2025	10/20/2037	839,323	
68626J-AG-4	Orion CLO 2024-4 LTD ANTOR 2024-4A D1	C	2.C FE	11,000,000	11,000,000	10,999,461	11,000,000					6.934	6.721	JAJO	154,677	716,536	10/25/2024	10/20/2037	1,950,495	
68627C-AC-7	Orion CLO 2025-5 Ltd ANTOR 2025-5A B	C	1.C FE	35,000,000	35,000,000	34,888,525	35,000,000					5.684	5.725	JAJO	403,437	656,060	05/23/2025	07/20/2038	9,493,962	
68627C-AE-3	Orion CLO 2025-5 Ltd ANTOR 2025-5A C	C	1.F FE	21,008,681	21,000,000	20,943,048	21,004,758		(3,924)			5.884	5.608	JAJO	250,579	142,264	11/13/2025	07/20/2038	7,093,390	
68627C-AG-8	Orion CLO 2025-5 Ltd ANTOR 2025-5A D1	C	2.C FE	20,000,000	20,000,000	19,999,020	20,000,000					6.934	6.698	JAJO	281,230	451,281	05/23/2025	07/20/2038	7,043,639	
69120D-AA-9	Owl Rock CLO III Ltd OR 2020-3A AR		1.A FE	25,039,390	25,000,000	24,968,300	25,000,000		(26,143)			5.734	6.093	JAJO	290,704	1,574,116	08/29/2024	04/20/2036	1,499,395	
69120D-AC-5	Owl Rock CLO III Ltd OR 2020-3A BR	C	1.C FE	8,000,000	8,000,000	7,981,984	8,000,000					6.234	6.802	JAJO	101,136	544,162	03/20/2024	04/20/2036	1,317,193	
69120J-AE-8	OWL Rock Clo V LLC OR 2020-5A C1		1.F FE	3,003,000	3,000,000	3,008,700	2,998,292		(4,708)			7.034	6.921	JAJO	42,793	228,329	12/12/2024	04/20/2034	280,159	
69121X-AC-0	Owl Rock CLO I LLC OR 2019-1A BR	C	1.C FE	19,000,000	19,000,000	19,013,946	19,000,000					7.139	8.291	FMAN	158,247	1,462,568	12/08/2023	02/20/2036	3,918,861	
69121X-AD-8	Owl Rock CLO I LLC OR 2019-1A C	C	1.F FE	23,000,000	23,000,000	23,016,330	23,000,000					8.139	7.955	FMAN	218,395	2,003,672	12/08/2023	02/20/2036	9,796,056	
69688G-AC-2	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A B	C	1.C FE	18,000,000	18,000,000	17,947,854	18,000,000					5.484	6.265	JAJO	200,182	1,271,057	07/17/2024	07/20/2037	2,948,544	
69688G-AE-8	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A C	C	1.F FE	18,000,000	18,000,000	17,944,506	18,000,000					5.784	5.554	JAJO	211,132	1,333,757	07/17/2024	07/20/2037	247,589	
69688G-AG-3	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A D1	C	2.C FE	27,541,597	27,500,000	27,481,603	27,529,187		(12,410)			6.684	6.316	JAJO	372,750	1,227,216	09/18/2025	07/20/2037	5,914,476	
69688N-AQ-6	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A CR	C	1.F FE	3,936,301	3,900,000	3,904,676	3,918,517		(17,784)			5.834	4.713	JAJO	46,141	184,050	02/28/2025	07/20/2037	2,329,053	
69688N-AS-2	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A D1R	C	2.C FE	18,436,175	18,500,000	18,338,458	18,451,439		15,264			6.884	7.167	JAJO	258,262	757,525	10/16/2025	07/20/2037	14,381,628	
69700X-AU-9	Palmer Square CLO 2022-4 Ltd PLMRS 2022-4A CR	C	1.F FE	20,500,000	20,500,000	20,434,810	20,500,000					5.784	5.536	JAJO	240,456	1,206,205	10/18/2024	10/20/2037	11,223,323	
69700X-AW-5	Palmer Square CLO 2022-4 Ltd PLMRS 2022-4A D1R	C	2.C FE	8,500,000	8,500,000	8,499,601	8,500,000					6.784	6.551	JAJO	116,937	580,176	10/18/2024	10/20/2037	1,980,288	
69702M-AQ-0	Palmer Square CLO 2022-5 Ltd PLMRS 2022-5A BR	C	1.C FE	7,500,000	7,500,000	7,486,440	7,500,000					5.584	5.907	JAJO	84,930	485,760	08/22/2024	10/20/2037	754,841	
69702M-AU-1	Palmer Square CLO 2022-5 Ltd PLMRS 2022-5A D1R	C	2.C FE	8,000,000	8,000,000	8,009,712	8,000,000					6.934	6.710	JAJO	112,492	632,744	08/22/2024	10/20/2037	1,495,744	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
69703J-AE-3	Palmer Square CLO 2024-1 Ltd PLMRS 2024-1A C	RA	1.F FE	2,009,000	2,000,000	2,003,318	2,002,500		(6,500)			6.205	5.702	JAJO	26,886	99,978	03/27/2025	04/15/2037	1,570,661	
69703W-AJ-3	Palmer Square CLO 2024-4 Ltd PLMRS 2024-4A D1	C	2.C FE	8,358,750	8,500,000	8,472,010	8,259,829		(98,921)			6.555	8.262	JAJO	120,713	492,585	05/06/2025	01/15/2038	561,457	
69916K-AE-3	Parallel 2021-2 Ltd PARL 2021-2A B	C	1.F FE	4,000,000	4,000,000	3,999,828	4,000,000					6.446	6.289	JAJO	52,285	280,639	10/26/2021	10/20/2034	662	
69916K-AG-8	Parallel 2021-2 Ltd PARL 2021-2A C	C	2.C FE	13,000,000	13,000,000	12,994,020	13,000,000					7.546	7.405	JAJO	198,922	1,056,667	10/26/2021	10/20/2034	1,455,489	
69917A-AS-3	Parallel 2020-1 Ltd PARL 2020-1A CR	C	2.C FE	3,814,155	3,900,000	3,892,840	3,874,049		49,781			7.546	8.597	JAJO	59,677	317,000	02/28/2024	07/20/2034	2,921,104	
70018C-AS-5	Park Blue CLO 2022-II Ltd PKBLU 2022-2A BR	C	1.B FE	5,520,000	5,520,000	5,526,204	5,520,000					5.684	6.016	JAJO	63,628	344,774	07/12/2024	07/20/2037	507,805	
70018C-AU-0	Park Blue CLO 2022-II Ltd PKBLU 2022-2A CR	C	1.E FE	5,370,000	5,370,000	5,378,528	5,370,000					6.034	5.807	JAJO	65,710	354,409	07/12/2024	07/20/2037	2,540,454	
70018C-AW-6	Park Blue CLO 2022-II Ltd PKBLU 2022-2A DR		2.A FE	2,660,000	2,660,000	2,648,253	2,660,000					7.034	6.822	JAJO	37,943	202,450	07/12/2024	07/20/2037	1,853,720	
70019C-AE-5	Park Blue Clo 2024-V Ltd PKBLU 2024-5A B	C	1.C FE	34,397,840	34,410,000	34,368,880	34,397,840					5.658	6.183	JAJO	356,934	2,114,289	12/04/2025	07/25/2037	18,939,494	
70019C-AG-0	Park Blue Clo 2024-V Ltd PKBLU 2024-5A C	C	1.E FE	1,540,000	1,540,000	1,542,068	1,540,000					6.058	5.875	JAJO	17,104	141,950	05/23/2024	07/25/2037	390,566	
70019C-AJ-4	Park Blue Clo 2024-V Ltd PKBLU 2024-5A D	C	2.A FE	19,211,652	19,000,000	19,022,458	19,094,399		(117,254)			7.058	5.969	JAJO	245,853	1,451,746	02/28/2025	07/25/2037	8,058,930	
70019H-AE-4	Park Blue CLO 2025-VII Ltd PKBLU 2025-7A B	C	1.C FE	18,000,000	18,000,000	17,943,228	18,000,000					5.458	5.288	JAJO	180,113	571,162	03/05/2025	04/25/2038	4,971,090	
70019H-AG-9	Park Blue CLO 2025-VII Ltd PKBLU 2025-7A C	M	1.F FE	20,500,000	20,500,000	20,431,653	20,500,000					5.758	5.510	JAJO	216,404	682,848	03/05/2025	04/25/2038	4,524,475	
70019H-AJ-3	Park Blue CLO 2025-VII Ltd PKBLU 2025-7A D1	C	2.C FE	13,500,000	13,500,000	13,454,573	13,500,000					6.708	6.473	JAJO	166,023	518,793	03/05/2025	04/25/2038	2,909,641	
701631-AC-7	Parliament Clo II Ltd PARLI 2021-2A C	C	1.E FE	6,313,945	6,313,945	6,314,362	6,313,945					6.701	6.483	FMAN	49,358	457,966	07/12/2021	08/20/2032	6,088,452	
701631-AD-5	Parliament Clo II Ltd PARLI 2021-2A D	C	2.A FE	11,000,000	11,000,000	10,999,527	11,000,000					7.851	7.617	FMAN	100,749	926,114	07/12/2021	08/20/2032	1,985,831	
70537A-AG-7	Peebles Park CLO Ltd PBSPK 2024-1A C	C	1.F FE	1,013,000	1,000,000	1,002,803	1,004,536		(6,536)			6.270	5.211	JAJO	12,540	68,713	10/09/2024	04/21/2037	287,480	
720916-AE-5	Pikes Peak CLO 18 PIPK 2025-18A C	C	1.F FE	22,200,000	22,200,000	22,155,911	22,200,000					5.934	5.662	JAJO	267,149	686,079	03/21/2025	04/20/2038	458,326	
720916-AG-0	Pikes Peak CLO 18 PIPK 2025-18A D	C	2.C FE	10,540,000	10,540,000	10,505,155	10,540,000					7.034	6.779	JAJO	150,346	382,093	03/21/2025	04/20/2038	370,246	
72132E-AJ-8	Pikes Peak Clo 16 Ltd PIPK 2024-16A D1	C	2.C FE	19,172,194	19,000,000	19,034,181	19,096,625		(77,628)			7.058	6.344	JAJO	245,853	2,003,720	11/08/2024	07/25/2037	6,901,872	
72132K-AQ-8	Pikes Peak CLO 11 Ltd PIPK 2022-11A BR	C	1.C FE	31,500,000	31,500,000	31,462,169	31,500,000					5.658	6.088	JAJO	326,748	1,985,737	07/11/2024	07/25/2037	1,539,787	
72132K-AS-4	Pikes Peak CLO 11 Ltd PIPK 2022-11A CR	C	1.F FE	9,000,000	9,000,000	9,007,101	9,000,000					5.958	5.773	JAJO	98,307	594,879	07/11/2024	07/25/2037	3,157,638	
72132K-AU-9	Pikes Peak CLO 11 Ltd PIPK 2022-11A D1R	C	2.B FE	12,466,333	12,500,000	12,483,713	12,472,937		6,605			7.008	7.211	JAJO	160,600	530,266	10/16/2025	07/25/2037	10,599,318	
72132U-BE-2	Pikes Peak CLO 3 PIPK 2019-3A CRR	RA	1.F FE	13,911,086	14,000,000	13,999,314	13,961,957		2,312			6.270	6.546	JAJO	160,919		04/16/2025	10/25/2034	13,626,349	
72132U-BG-7	Pikes Peak CLO 3 PIPK 2019-3A DRR	C	2.C FE	5,100,000	5,100,000	5,107,426	5,100,000					7.320	7.155	JAJO	68,438	407,890	08/13/2021	10/25/2034	2,683,563	
72132W-AQ-2	Pikes Peak Clo 4 PIPK 2019-4A BRR	RA	1.C FE	10,008,232	10,000,000	9,988,020	10,005,129		(3,103)			5.655	5.461	JAJO	122,515	481,838	10/03/2025	10/08/2065	1,524,726	
72132W-AS-8	Pikes Peak Clo 4 PIPK 2019-4A CRR	C	1.F FE	16,500,000	16,500,000	16,461,555	16,500,000					5.855	5.562	JAJO	209,300	1,059,571	10/10/2024	07/15/2034	4,539,755	
72132W-AU-3	Pikes Peak Clo 4 PIPK 2019-4A DRR	C	2.C FE	21,000,000	21,000,000	20,949,033	21,000,000					7.005	6.729	JAJO	318,707	1,593,399	10/10/2024	10/08/2065	1,174,325	
72133J-BC-0	Pikes Peak Clo 2 PIPK 2018-2A CRR	C	1.F FE	9,000,000	9,000,000	9,012,591	9,000,000					5.884	5.613	JAJO	107,391	585,757	10/10/2024	10/11/2034	427,331	
72133J-BE-6	Pikes Peak Clo 2 PIPK 2018-2A D1RR		2.B FE	14,006,034	14,000,000	13,971,958	14,002,701		(3,333)			6.834	6.571	JAJO	194,022		11/14/2025	10/11/2034	882,239	
72133L-AT-9	Pikes Peak Clo 12 Ltd PIPK 2023-12A C1R	C	1.F FE	10,000,000	10,000,000	10,006,330	9,993,411		(6,589)			5.684	5.417	JAJO	115,268	206,813	10/20/2025	04/20/2038	1,314,940	
72133L-AV-4	Pikes Peak Clo 12 Ltd PIPK 2023-12A D1R	C	2.B FE	7,600,000	7,600,000	7,574,282	7,590,755		(9,245)			6.534	6.286	JAJO	100,703	358,140	01/30/2025	04/20/2038	286,491	
72133P-AQ-6	Pikes Peak CLO 5 PIPK 2020-5A BR	C	1.C FE	6,075,000	6,075,000	6,060,347	6,075,000					5.684	5.956	JAJO	70,025	397,577	09/19/2024	10/20/2037	207,446	
72133P-AS-2	Pikes Peak CLO 5 PIPK 2020-5A CR	C	1.F FE	17,125,317	17,100,000	17,119,545	17,119,918		(5,399)			5.984	5.637	JAJO	207,510	725,642	10/16/2025	10/20/2037	8,677,376	
72133P-AU-7	Pikes Peak CLO 5 PIPK 2020-5A D1R	C	2.B FE	6,075,000	6,075,000	6,070,863	6,075,000					7.134	6.906	JAJO	87,887	491,048	09/19/2024	10/20/2037	3,691,760	
72134A-AW-5	Pikes Peak CLO 9 PIPK 2021-9A D1R	C	2.C FE	15,400,000	15,400,000	15,399,030	15,400,000					7.008	6.796	JAJO	197,859	290,550	07/23/2025	10/27/2038	2,457,883	
72583U-AJ-6	Pixley Park CLO Ltd PXLY 2024-1A C	C	1.F FE	16,390,500	16,500,000	16,446,573	16,294,179		(96,321)			5.705	5.605	JAJO	203,937	762,253	03/17/2025	01/15/2037	3,840,368	
73052V-AG-0	Point Au Roche Park CLO Ltd PARPK 2021-1A C		1.F FE	1,078,032	1,075,000	1,073,579	1,076,895		(1,137)			6.046	5.245	JAJO	13,180	17,628	09/22/2025	07/20/2034	464,360	
73742R-AG-5	Post CLO VI Ltd POST 2024-2A C	C	1.F Z	2,750,000	2,750,000	2,757,354	2,750,000					5.984	5.746	JAJO	33,372	164,058	03/27/2025	01/20/2038	130,325	
74042C-AC-2	Preferred Term Securities XXVI PRETSL 28-A2 A2		1.A FE	1,729,466	2,268,496	2,047,468	2,201,980		(5,079)			4.385	4.288	MJSD	2,763	112,630	12/22/2023	03/22/2038	353,176	
74042E-AA-2	Preferred Term Securities XVII A1		1.A FE	2,318,191	2,564,766	2,470,710	2,350,145		23,426			4.350	7.538	MJSD	2,789	127,597	08/02/2024	06/23/2035	539,565	
74042E-AB-0	Preferred Term Securities XVII PRETSL 17-A2 A2		1.A FE	899,000	1,160,000	1,040,885	933,900		16,020			4.447	7.346	MJSD	1,290	58,889	08/24/2023	06/23/2035	649,391	
74042F-AA-9	Preferred Term Securities XXV A1		1.A FE	743,530	848,940	794,863	748,728		4,382			4.241	6.370	MJSD	800	41,246	08/08/2024	06/22/2037	268,264	
74042F-AB-7	Preferred Term Securities XXV PRETSL 25-A2 A2		1.C FE	15,732,681	19,805,851	17,347,218	16,370,389		181,466			4.335	6.409	MJSD	23,849	949,030	12/22/2025	06/22/2037	1,023,698	
74042H-AA-5	Preferred Term Securities XIX A1		1.A FE	3,872,067	4,252,221	4,127,878	3,988,853		44,526			4.300	6.751	MJSD	5,079	190,071	11/13/2025	12/22/2035	668,225	
74042H-AB-3	Preferred Term Securities XIX PRETSL 19-A2 A2		1.A FE	11,244,735	13,393,437	12,517,849	11,432,392		103,350			4.415	6.575	MJSD	16,425	424,054	07/31/2025	12/22/2035	3,895,212	
74042J-AA-1	Preferred Term Securities XXI A1		1.A FE	974,211	1,029,073	975,305	974,143		(68)			4.039	5.210	MJSD	1,154	12,094	11/19/2025	03/22/2038	261,245	
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1		1.C FE	8,267,799	11,172,111	9,911,323	8,585,798		139,876			4.586	7.802	MJSD	14,233	581,208	07/30/2024	09/22/2036	8,026,631	
74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2		1.C FE	6,124,690	8,299,812	7,363,167	6,353,919		104,895			4.586	7.852	MJSD	10,573	432,721	07/30/2024	09/22/2036	6,062,460	
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3		1.C FE	2,692,432	3,337,726	2,961,059	2,766,595		32,437			4.586	6.828	MJSD	4,252	173,639	08/08/2024	09/22/2036	1,795,236	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2		1.B FE	4,741,982	5,741,464	5,024,760	4,837,223		22,986			4.326	6.282	MJSD	6,900	175,899	09/05/2025	09/22/2037	683,642	
74042Q-AC-1	Preferred Term Securities XXVI B1		1.F FE	222,136	300,184	258,470	225,209		3,073			4.511	7.879	MJSD	301	15,404	01/09/2025	09/22/2037	286,118	
74042Q-AE-7	Preferred Term Securities XXVI MMCAP 17A B2		1.F FE	66,908	90,417	77,852	68,164		1,256			4.510	5.422	MJSD	91	4,653	01/09/2025	09/22/2037	49,072	
74042T-AC-5	Preferred Term Securities XXVI MMCAP 17A A2		1.B FE	397,444	481,750	413,115	413,015		3,829			4.350	5.984	MJSD	349	23,942	11/03/2021	12/22/2037	394,933	
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2		1.A FE	4,093,382	4,620,739	4,331,096	4,246,344		28,860			4.448	5.829	MJSD	5,138	234,027	09/06/2023	09/23/2035	1,022,368	
75884A-AG-5	Regatta 32 Funding Ltd REG32 2025-4A C	C	1.F FE	5,000,000	5,000,000	4,969,030	5,000,000					5.758	5.561	JAJO	159,724		06/11/2025	07/25/2038	216,520	
75884A-AJ-9	Regatta 32 Funding Ltd REG32 2025-4A D1	C	2.C FE	16,780,000	16,780,000	16,709,390	16,780,000					6.708	6.521	JAJO	620,168		06/11/2025	07/25/2038	8,076,122	
75888H-BC-4	Regatta XII Funding Ltd REG12 2019-1A D1RR	C	2.C FE	8,250,000	8,250,000	8,249,678	8,250,000					7.055	6.808	JAJO	126,100	630,160	09/24/2024	10/15/2037	6,363,896	
758962-AG-9	Regatta 31 Funding Ltd REG31 2025-1A B	C	1.F FE	14,439,215	14,500,000	14,518,720	14,412,934		(26,281)			5.758	5.599	JAJO	153,066	563,637	04/21/2025	03/25/2038	2,748,361	
758971-AJ-4	Regatta XXIX Funding Ltd REG29 2024-3A C	C	1.F FE	998,000	1,000,000	996,896	996,844		(1,156)			5.855	5.886	JAJO	12,685	71,897	03/17/2025	09/06/2037	9,310	
75903U-AG-8	Regatta 30 Funding Ltd REG30 2024-4A C	M	1.F FE	23,910,000	24,000,000	23,921,568	23,629,270		(280,730)			5.708	6.989	JAJO	251,151	1,235,153	03/10/2025	01/25/2038	5,865,877	
75903U-AJ-2	Regatta 30 Funding Ltd REG30 2024-4A D1	C	2.C FE	2,711,099	2,700,000	2,701,615	2,707,767		(3,332)			6.658	6.152	JAJO	32,957	99,170	09/05/2025	01/25/2038	743,191	
75904B-AG-9	Regatta 34 Funding Ltd REG34 2025-3A C	C	1.F FE	20,521,773	20,500,000	20,412,281	20,513,464		(8,310)			6.034	5.733	JAJO	699,726		11/14/2025	07/20/2038	16,811,254	
75904B-AJ-3	Regatta 34 Funding Ltd REG34 2025-3A D1	C	2.C FE	24,000,000	24,000,000	23,943,816	24,000,000					7.084	6.855	JAJO	955,692		05/09/2025	07/20/2038	1,042,344	
77340E-BA-3	Rockford Tower CLO 2017-1 Ltd ROCKT 2017-1A CR2	M	1.F FE	18,016,965	18,000,000	18,024,840	17,995,039		(12,463)			6.246	6.140	JAJO	227,981	1,226,477	08/23/2023	04/20/2034	1,131,041	
77340L-AZ-3	Rockford Tower CLO 2022-2 Ltd ROCKT 2022-2A CR2		1.F FE	1,750,000	1,750,000	1,750,000	1,750,000					5.934	5.662	JAJO	21,059		10/10/2025	03/20/2038	45,255	
77340L-BB-5	Rockford Tower CLO 2022-2 Ltd ROCKT 2022-2A D1R2		2.B FE	5,250,000	5,250,000	5,215,896	5,250,000					7.034	6.778	JAJO	74,887		10/10/2025	03/20/2038	2,601,800	
77341A-AG-8	Rockford Tower CLO 2025-1 Ltd ROCKT 2025-1A C	C	1.F FE	8,700,000	8,700,000	8,699,765	8,700,000					5.805	5.510	JAJO	109,416	268,938	02/03/2025	03/31/2038	89,334	
77341A-AJ-2	Rockford Tower CLO 2025-1 Ltd ROCKT 2025-1A D1	C	2.C FE	4,970,000	5,000,000	5,003,110	4,970,240		240			6.855	6.667	JAJO	74,258	216,975	04/10/2025	03/31/2038	459,721	
77341D-AG-2	Rockford Tower CLO 2017-3 Ltd ROCKT 2017-3A C	C	1.A FE	2,263,307	2,300,000	2,302,696	2,297,488		22,349			5.946	6.137	JAJO	27,732	149,740	02/28/2023	10/20/2030	648,829	
77341G-AY-6	Rockford Tower CLO 2019-2 Ltd ROCKT 2019-2A DR2	C	2.C FE	24,250,000	24,250,000	24,204,119	24,250,000					6.889	6.593	FMAN	194,900	1,805,232	09/20/2024	08/20/2032	1,612,041	
77341K-AG-6	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A C	C	1.F FE	7,970,167	8,000,000	7,996,600	7,988,569		15,615			6.146	6.189	JAJO	99,703	537,012	10/24/2023	07/20/2034	4,623,898	
77341K-AJ-0	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A D		2.C FE	7,292,467	7,475,000	7,422,346	7,421,250		103,662			7.146	8.289	JAJO	108,317	577,351	08/02/2024	07/20/2034	3,777,064	
77341X-AN-3	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A BR	C	1.C FE	20,000,000	20,000,000	20,022,320	20,000,000					5.684	5.958	JAJO	230,536	1,249,182	07/10/2024	07/20/2037	5,497,765	
77341X-AQ-6	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A CR	C	1.F FE	7,200,000	7,200,000	7,211,434	7,200,000					6.034	5.796	JAJO	88,103	475,185	07/10/2024	07/20/2037	5,543,684	
77341X-AS-2	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A D1R	C	2.B FE	8,000,000	8,000,000	7,989,816	8,000,000					7.234	7.015	JAJO	117,359	625,051	07/10/2024	07/20/2037	2,251,486	
77342B-AG-5	Rockford Tower CLO 2024-1 Ltd ROCKT 2024-1A C	C	1.F FE	13,075,351	13,000,000	13,047,645	13,034,648		(40,127)			6.584	5.485	JAJO	173,573	472,290	12/04/2025	04/20/2037	7,789,841	
77342J-AE-3	Rockford Tower CLO 2018-1 Ltd ROCKT 2018-1A C	C	1.B FE	9,132,447	9,500,000	9,510,412	9,407,883		164,555			6.201	8.630	FMAN	68,723	640,899	03/24/2023	05/20/2031	8,005,206	
77587B-AA-2	Romark Credit Funding III Ltd RCF 2024-3A A	C	1.A FE	100,000,000	100,000,000	100,355,000	100,000,000					5.539	5.538	MS	1,630,928	5,785,178	07/26/2024	07/22/2065	21,749,830	
77587B-AC-8	Romark Credit Funding III Ltd RCF 2024-3A B	C	1.D FE	32,000,000	32,000,000	32,108,096	32,000,000					5.689	5.687	MS	536,030	1,901,390	07/26/2024	09/15/2042	23,332,386	
77587B-AE-4	Romark Credit Funding III Ltd RCF 2024-3A C	C	1.G FE	12,507,520	12,500,000	12,520,050	12,507,489		(31)			6.139	6.126	MS	225,949	480,888	12/12/2025	09/15/2042	12,884,475	
77587B-AG-9	Romark Credit Funding III Ltd RCF 2024-3A D		2.C FE	5,655,000	5,655,000	5,709,231	5,655,000					7.889	7.885	MS	131,358	465,951	07/26/2024	09/15/2042	5,257,322	
77587U-AE-2	Romark CLO Ltd RMRK 2017-1A B	C	1.B FE	4,260,576	4,250,000	4,255,296	4,254,894		(2,755)			6.271	5.976	JAJO	51,826	137,708	07/17/2025	10/23/2030	1,928,925	
77588J-AC-0	Romark Credit Funding II Ltd RCF 2021-2A B		1.D FE	2,600,000	2,600,000	2,411,960	2,600,000					2.925	2.924	AO	13,943	76,050	09/02/2021	10/25/2039	753,128	
77588J-AE-6	Romark Credit Funding II Ltd RCF 2021-2A C		1.G FE	2,400,000	2,400,000	2,209,363	2,400,000					3.425	3.424	AO	15,070	82,200	09/02/2021	10/25/2039	743,808	
81785B-AG-1	720 East CLO IV Ltd NWML 2024-1A C	C	1.F FE	5,600,000	5,600,000	5,614,879	5,600,000					6.305	6.076	JAJO	76,495	385,162	01/31/2024	04/15/2037	1,546,903	
81881Q-AU-0	Shackleton 2013-III CLO Ltd SHACK 2013-3A BR	C	1.A FE	1,792,829	1,790,087	1,790,071	1,790,124		(2,705)			5.716	5.443	JAJO	22,170	82,855	01/28/2025	07/15/2030	569,470	
81883M-AQ-6	Shackleton 2019-XV CLO Ltd SHACK 2019-15A CR	RA	1.F FE	8,779,158	9,000,000	9,011,268	8,984,252		151,151			6.316	6.709	JAJO	123,165	620,070	07/06/2023	01/15/2032	2,101,992	
82809V-AE-2	Silver Point CLO 9 Ltd SPCLO 2025-9A B	M	1.C FE	25,750,000	25,750,000	25,844,116	25,750,000					6.005	5.859	JAJO	934,622		05/01/2025	03/31/2038	26,126,520	
82809V-AJ-1	Silver Point CLO 9 Ltd SPCLO 2025-9A D1	C	2.C FE	10,969,000	10,969,000	11,077,527	10,969,000					7.505	7.257	JAJO	493,653		05/01/2025	03/31/2038	11,170,981	
83011V-AE-4	Sixth Street CLO XXV Ltd SIXST 2024-25A C	C	1.F FE	10,000,000	10,000,000	10,016,120	10,000,000					6.015	5.807	JAJO	115,295	913,449	05/15/2024	07/24/2037	4,646,759	
83011V-AG-9	Sixth Street CLO XXV Ltd SIXST 2024-25A D1	C	2.C FE	17,945,136	18,000,000	17,965,674	17,952,365		7,229			7.015	7.142	JAJO	242,032	961,019	10/16/2025	07/24/2037	13,287,054	
83012F-AU-2	Sixth Street CLO XVII Ltd SIXST 2021-17A D1R	C	2.C FE	3,473,750	3,500,000	3,502,156	3,464,049		(9,701)			6.582	6.480	JAJO	48,631	153,195	03/12/2025	04/17/2038	1,171,428	
83012K-AU-1	Sixth Street CLO XIX Ltd SIXST 2021-19A D1R	C	2.C FE	12,912,570	12,900,000	12,899,381	12,909,369		(3,200)			6.682	6.392	JAJO	181,963	167,533	09/24/2025	07/17/2038	6,386,477	
83013B-AG-1	Sixth Street CLO 29 Ltd SIXST 2025-29A D	C	2.C FE	8,000,000	8,000,000	7,981,224	8,000,000					6.732	6.502	JAJO	260,325		06/05/2025	07/17/2038	148,332	
83013T-AE-7	Sixth Street CLO 28 Ltd SIXST 2025-28A C	C	1.F FE	36,500,000	36,500,000	36,428,716	36,500,000					6.270	6.017	JAJO	457,707	1,077,470	04/08/2025	04/21/2038	14,428,810	
83013T-AG-2	Sixth Street CLO 28 Ltd SIXST 2025-28A D1	C	2.B FE	12,450,000	12,450,000	12,449,340	12,450,000					7.020	6.778	JAJO	174,797	408,502	04/08/2025	04/21/2038	2,814,069	
83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA		1.C FE	41,820,566	46,351,579	42,915,032	41,516,406		64,949			4.457	6.167	JAJO	493,529	2,295,194	05/25/2022	10/07/2037	5,068,926	
83607E-AC-6	Sound Point CLO V-R LTD SNDPT 2014-1RA B	M	1.A FE	8,500,000	8,500,000	8,492,928	8,500,000					5.896	6.822	JAJO	101,625	554,221	11/09/2023	07/18/2031	807,087	
83609T-AC-1	Sound Point CLO XVIII Ltd SNDPT 2017-4A A2A	C	1.A FE	4,509,090	4,600,000	4,600,285	4,600,000					5.546	4.377	JAJO	51,732	280,875	01/17/2020	01/21/2031	1,005,749	
83614V-AJ-4	Sound Point CLO XXIX Ltd SNDPT 2021-1A D	C	2.C FE	2,092,500	2,500,000	2,464,853	2,201,595		33,063			7.620	10.114	JAJO	34,923	207,592	11/01/2022	04/25/2034	527,344	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
83616K-AE-7	Sound Point CLO XXXIII Ltd SNDPT 2022-1A C		1.F FE	8,516,992	8,500,000	8,482,626	8,508,906		(8,085)			6.108	5.580	JAJO	95,183	145,783	09/22/2025	04/25/2035	2,624,743	
85816W-AG-9	Steele Creek CLO 2014-1 Ltd STCR 2014-1RA C	C	1.A FE	5,227,892	5,300,000	5,305,348	5,266,288		18,253			6.082	6.664	JAJO	64,465	354,053	11/30/2023	04/21/2031	910,705	
87246M-AW-2	TICP CLO VI 2016-2 Ltd TICP 2016-6A CR2	C	1.F FE	12,115,393	12,500,000	12,490,225	12,357,221		139,495			6.066	8.011	JAJO	164,292	803,390	03/04/2025	01/15/2034	1,457,064	
87246M-AY-8	TICP CLO VI 2016-2 Ltd TICP 2016-6A DR2	C	2.C FE	6,500,000	6,500,000	6,474,130	6,500,000					7.066	6.848	JAJO	99,515	497,255	02/08/2021	01/15/2034	1,932,383	
87249Q-AQ-3	TICP CLO XI Ltd TICP 2018-11A CR	C	1.F FE	1,218,000	1,200,000	1,203,853	1,183,263		10,619			6.358	7.920	JAJO	13,988	84,210	09/19/2024	04/25/2037	333,321	
87249Q-AS-9	TICP CLO XI Ltd TICP 2018-11A DR	C	2.C FE	3,059,700	3,100,000	3,104,095	3,072,361		12,661			7.558	8.500	JAJO	42,955	188,074	04/14/2025	04/25/2037	1,533,780	
87252G-AJ-5	TCW CLO 2024-2 Ltd TCW 2024-2A C	C	1.F FE	12,000,000	12,000,000	12,030,948	12,000,000					6.032	5.804	JAJO	152,801	930,862	07/12/2024	07/17/2037	6,793,495	
87252G-AL-0	TCW CLO 2024-2 Ltd TCW 2024-2A D1	C	2.C FE	9,200,000	9,200,000	9,209,274	9,200,000					7.182	6.971	JAJO	139,483	837,094	07/12/2024	07/17/2037	3,448,797	
87267J-AB-9	TruPS Financials Note Securiti TFINS 2018-2A A2		1.G FE	26,916,667	27,000,000	26,998,442	26,943,413		4,242			6.197	6.125	MJSD	9,296	1,845,629	12/22/2023	09/30/2039	630,109	
87268J-AJ-1	TPG CLO 2025-1 Ltd TPGCLO 2025-1A D1	C	2.C FE	453,704	454,000	456,131	453,213		(492)			7.255	6.967	JAJO	11,971		07/15/2025	07/15/2038	3,503	
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1		1.B FE	52,684,789	53,321,498	53,764,860	52,663,755		(46,018)			6.384	6.330	FMAN	321,492	2,948,476	03/20/2025	02/28/2039	5,868,522	
87268R-AB-0	TruPS Financials Note Securiti TFINS 2019-2A A2		1.F FE	1,000,000	1,000,000	998,528	1,000,000					6.934	6.635	FMAN	6,549	75,347	12/18/2019	02/28/2039	13,508	
87271L-AL-6	TIAA CLO I Ltd TIA 2016-1A B1R	RA	1.A FE	10,414,790	10,420,000	10,420,427	10,420,000					5.896	5.196	JAJO	124,580	673,119	12/16/2020	07/20/2031	6,063,727	
881936-AC-2	Texas Debt Capital CLO 2025-I TCIFC 2025-1A B	C	1.C FE	12,000,000	12,000,000	11,962,548	12,000,000					5.415	5.311	JAJO	124,554	425,913	02/19/2025	04/24/2038	982,900	
881936-AE-8	Texas Debt Capital CLO 2025-I TCIFC 2025-1A C	M	1.F FE	36,025,891	36,000,000	35,880,696	36,005,799		(20,092)			5.565	5.303	JAJO	384,013	1,179,531	06/20/2025	04/24/2038	15,680,985	
881936-AG-3	Texas Debt Capital CLO 2025-I TCIFC 2025-1A D1		2.C FE	18,600,000	18,600,000	18,475,678	18,600,000					6.365	6.118	JAJO	226,927	767,658	02/19/2025	04/24/2038	671,840	
88238E-AE-8	Texas Debt Capital CLO 2024-II TCIFC 2024-2A B	C	1.C FE	24,028,280	24,000,000	24,056,544	24,008,343		(19,937)			5.565	5.855	JAJO	256,009	1,207,998	06/05/2025	01/24/2037	4,881,273	
88238E-AG-3	Texas Debt Capital CLO 2024-II TCIFC 2024-2A C	C	1.F FE	34,026,320	34,000,000	33,890,486	34,013,813		(12,507)			5.765	5.500	JAJO	375,713	1,744,293	06/05/2025	01/24/2037	8,248,214	
88238E-AJ-7	Texas Debt Capital CLO 2024-II TCIFC 2024-2A D1	C	2.C FE	26,000,000	26,000,000	25,948,286	26,000,000					6.765	6.546	JAJO	337,143	1,731,335	10/22/2024	01/24/2037	2,202,950	
88432F-BC-2	THL Credit Wind River 2015-1 C WINDR 2015-1A C1	C	1.A FE	1,200,336	1,245,000	1,248,071	1,240,946		27,697			6.296	6.196	JAJO	15,895	85,461	02/28/2023	10/20/2030	1,003,126	
88675S-AE-7	Tikehau US CLO I Ltd TKO 2021-1A B	C	1.C FE	3,017,055	3,000,000	2,998,836	3,000,000		(16,537)			6.046	6.083	JAJO	36,780	200,195	11/06/2024	01/18/2035	1,208,459	
88675Y-AG-9	Tikehau US Clo V Ltd TKO 2023-2A C	C	1.F FE	6,500,000	6,500,000	6,504,609	6,500,000					7.255	7.040	JAJO	102,168	509,671	11/17/2023	01/15/2036	1,724,584	
88676P-AE-2	Tikehau US CLO VI Ltd TKO 2024-1A B	C	1.C FE	25,100,000	25,100,000	25,128,112	25,100,000					5.734	6.129	JAJO	291,867	2,045,237	06/18/2024	07/18/2037	11,769,639	
88676P-AG-7	Tikehau US CLO VI Ltd TKO 2024-1A C	C	1.F FE	1,000,000	1,000,000	1,001,840	1,000,000					6.084	5.878	JAJO	12,338	86,037	06/18/2024	07/18/2037	338,868	
88676P-AJ-1	Tikehau US CLO VI Ltd TKO 2024-1A D1	C	2.B FE	15,000,000	15,000,000	14,999,205	15,000,000					7.184	6.994	JAJO	218,527	1,500,469	06/18/2024	07/18/2037	9,870,895	
88677F-AE-3	Tikehau US CLO VII Ltd TKO 2025-1A C	M	1.F FE	20,785,834	20,800,000	20,758,816	20,783,581		(2,253)			5.858	5.623	JAJO	223,384	803,398	04/01/2025	02/25/2038	10,504,014	
88677F-AG-8	Tikehau US CLO VII Ltd TKO 2025-1A D1	C	2.C FE	14,400,000	14,400,000	14,399,136	14,400,000					6.958	6.728	JAJO	183,691	653,439	02/14/2025	02/25/2038	3,830,090	
894135-AA-0	Trapeza Cdo Xiii Ltd TRAP 2007-13A A1		1.A FE	713,652	814,206	778,031	748,117		5,697			4.407	6.489	FMAN	5,182	40,039	08/06/2020	11/09/2042	14,908	
894135-AE-2	Trapeza Cdo Xiii Ltd TRAP 2007-13A A3		1.C FE	1,148,000	1,400,000	1,185,497	1,190,330		8,938			4.557	6.021	FMAN	9,214	70,963	11/03/2021	11/09/2042	1,402,098	
89413C-AA-5	Trapeza CDO X Ltd TRAP 2006-10A A1		1.A FE	558,582	615,729	589,561	566,010		4,390			4.536	6.580	JAJO	6,749	30,915	12/01/2020	07/06/2041	18,813	
89413C-AE-7	Trapeza CDO X Ltd TRAP 2006-10A B		2.B FE	7,178,699	9,500,000	7,543,329	7,517,824		110,912			4.846	7.383	JAJO	111,251	506,757	12/20/2022	07/06/2041	5,367,415	
89413G-AC-2	Trapeza Cdo Xii Ltd TRAP 2007-12A A2		1.A FE	9,189,971	11,135,309	10,145,029	9,640,919		67,237			4.546	6.714	JAJO	122,329	560,212	09/24/2021	04/06/2042	2,756,572	
89531M-AS-1	TRESTLES CLO II LTD TREST 2018-2A CR	C	1.E FE	8,535,000	8,500,000	8,530,158	8,511,696		(21,231)			6.258	5.859	JAJO	97,520	450,236	03/14/2025	07/25/2037	4,932,469	
89532X-AL-1	Trestles CLO VII Ltd TREST 2024-7A D1		2.C FE	4,012,000	4,000,000	3,992,184	3,988,349		(836)			6.958	7.025	JAJO	51,025	350,239	09/23/2024	10/25/2037	819,241	
89624U-AG-7	Trimaran Cavu 2021-2 Ltd CAVU 2021-2A C	M	1.F FE	17,017,027	17,000,000	16,999,099	17,010,268		(9,856)			6.570	6.210	JAJO	204,752	770,856	10/03/2025	10/25/2034	10,136,528	
89640Y-BG-8	Trinitas CLO VI Ltd TRNTS 2017-6A DR2		2.C FE	2,290,080	2,700,000	2,683,109	2,405,640		33,292			7.870	10.167	JAJO	38,954	231,081	10/07/2022	01/25/2034	1,341,041	
89641H-AW-0	Trinitas CLO XI Ltd TRNTS 2019-11A CR		1.F FE	21,713,259	21,700,000	21,699,284	21,690,840		(3,510)			6.466	6.192	JAJO	304,017		10/17/2024	07/15/2034	5,787,186	
89641H-AY-6	Trinitas CLO XI Ltd TRNTS 2019-11A D1R		2.B FE	3,100,000	3,100,000	3,094,296	3,100,000					7.366	7.100	JAJO	49,476	246,582	08/20/2021	07/15/2034	2,069,290	
89641X-AJ-4	Trinitas CLO XV Ltd TRNTS 2021-15A D	C	2.C FE	10,750,000	10,750,000	10,745,130	10,750,000					7.869	7.657	JAJO	166,833	914,880	03/25/2021	04/22/2034	6,827,759	
89707Y-AC-8	Tropic CDO IV Ltd TROPC 2004-4A A3L		1.D FE	1,537,500	2,000,000	1,744,870	1,650,255		26,658			5.166	7.709	JAJO	22,387	114,430	07/21/2022	04/15/2035	418,139	
89708B-AB-9	Tropic CDO V Ltd TROPC 2006-5A A1L2		1.B FE	490,662	542,918	473,184	470,361		4,817			4.486	6.218	JAJO	5,277	27,323	02/01/2022	07/15/2036	97,441	
89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2		1.C FE	31,622,872	31,622,872	31,629,497	31,622,872					7.080	6.299	JAJO	472,626	2,119,780	04/22/2025	10/15/2039	23,291,599	
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1		1.B FE	29,215,168	29,396,803	29,205,351	29,474,262		201,205			6.905	7.080	JAJO	428,495	1,301,581	12/02/2024	04/15/2040	870,053	
89822P-AB-9	TruPS Financials Note Securiti TFINS 2020-1A A2		1.G FE	5,137,750	5,180,000	5,178,364	5,221,296		73,257			8.118	7.813	JAJO	88,770	271,022	12/02/2024	04/15/2040	2,220,774	
903428-AA-8	US Capital Funding VI Ltd/US C TRAP 2007-12A A1		1.C FE	1,133,144	1,296,725	1,138,665	1,155,723		5,111			4.469	5.754	JAJO	13,361	65,701	04/10/2025	07/10/2043	175,320	
90342W-AC-1	US Capital Funding V Ltd USCAP 2006-5A A2		1.D FE	3,979,800	4,824,000	4,022,591	4,259,194		33,290			4.569	5.699	JAJO	50,816	245,453	03/02/2018	10/10/2040	2,426,155	
913318-AE-1	Unity-Peace Park CLO Ltd UNPPK 2022-1A B	C	1.C FE	23,950,658	24,300,000	24,288,506	24,123,411		172,752			5.884	7.180	JAJO	289,956	1,566,896	12/22/2023	04/20/2035	4,187,788	
913318-AG-6	Unity-Peace Park CLO Ltd UNPPK 2022-1A C	C	1.F FE	5,014,100	5,000,000	4,992,530	4,997,501		(4,036)			6.284	6.145	JAJO	63,717	342,629	03/27/2024	04/20/2035	2,142,076	
92013A-AZ-2	Valley Stream Park CLO LTD VYSPK 2022-1A DRR		2.C FE	4,110,729	4,136,000	4,127,025	4,068,842		(41,887)			6.584	6.635	JAJO	55,223	218,625	03/11/2025	01/20/2037	2,222,214	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
92558N-AQ-5	Vibrant CLO XI Ltd VIBR 2019-11A BR		1.B FE	7,773,644	8,000,000	8,009,432	7,944,110		39,479			6.496	7.584	JAJO	105,380	282,662	08/23/2023	07/20/2032	3,576,159	
92895F-AE-1	Voya 2024-3 LTD VOYA 2024-3A B	C	1.C FE	7,497,518	7,500,000	7,491,030	7,497,518					5.584	6.488	JAJO	84,930	569,713	06/18/2024	06/06/2065	2,717,031	
92895F-AG-6	Voya 2024-3 LTD VOYA 2024-3A C	C	1.F FE	999,611	1,000,000	1,001,799	998,294		(467)			5.884	5.794	JAJO	11,932	79,795	06/18/2024	07/20/2037	121,760	
92895F-AJ-0	Voya 2024-3 LTD VOYA 2024-3A D	C	2.C FE	6,086,392	6,000,000	5,992,272	6,056,692		(28,896)			6.934	5.758	JAJO	84,369	370,146	02/07/2025	07/20/2037	1,681,394	
92914R-BL-5	Voya CLO 2014-4 Ltd VOYA 2014-4A A2RB		1.A FE	9,577,900	9,500,000	9,407,318	9,503,987		(29,437)			4.530	4.403	JAJO	92,047	430,350	01/17/2020	07/14/2031	3,596,375	
92918B-AU-7	Voya CLO 2019-4 Ltd VOYA 2019-4A CR	C	1.F FE	7,350,000	7,500,000	7,507,470	7,486,206		127,116			6.566	6.996	JAJO	106,700	535,735	10/03/2023	01/15/2035	3,137,228	
92918N-BE-6	Voya CLO 2020-3 Ltd VOYA 2020-3A D1RR		2.C FE	983,750	1,000,000	999,303	981,653		(2,097)			6.570	6.610	JAJO	13,140	35,376	04/29/2025	01/20/2038	95,162	
92919A-AW-4	Voya CLO 2021-2 Ltd VOYA 2021-2A D1R	C	2.C FE	13,970,944	13,950,000	13,949,400	13,967,379		(3,565)			6.484	6.197	JAJO	183,429	461,167	09/24/2025	04/20/2038	6,390,555	
92920D-AG-0	Voya CLO 2024-1 Ltd VOYA 2024-1A D		2.C FE	2,344,763	2,325,000	2,329,020	2,335,181		(9,581)			7.555	6.856	JAJO	38,056	140,026	03/27/2025	04/15/2037	1,176,909	
92920H-AJ-5	Voya CLO 2024-2 Ltd VOYA 2024-2A D	C	2.C FE	22,921,188	23,000,000	22,942,040	22,934,259		13,071			7.084	7.232	JAJO	330,410	1,222,006	10/16/2025	07/20/2037	18,331,983	
92920K-AE-9	Voya CLO 2024-4 Ltd VOYA 2024-4A B	C	1.C FE	17,994,222	18,000,000	17,967,744	17,994,222					5.534	6.315	JAJO	202,007	1,274,353	07/12/2024	07/20/2037	7,235,224	
92920K-AG-4	Voya CLO 2024-4 Ltd VOYA 2024-4A C	C	1.F FE	18,992,989	19,000,000	18,941,005	18,976,771		(16,198)			5.784	5.688	JAJO	222,862	1,400,039	07/12/2024	07/20/2037	2,783,768	
92920K-AJ-8	Voya CLO 2024-4 Ltd VOYA 2024-4A D1		2.C FE	16,509,521	16,500,000	16,458,024	16,501,552		(7,968)			6.784	6.534	JAJO	226,996	301,363	09/24/2025	07/20/2037	2,703,710	
92920L-AU-1	Voya CLO 2022-4 Ltd VOYA 2022-4A CR		1.F FE	21,725,669	21,600,000	21,663,202	21,687,148		(38,521)			6.334	5.350	JAJO	277,448	369,942	10/16/2025	04/20/2037	21,944,477	
92920L-AW-7	Voya CLO 2022-4 Ltd VOYA 2022-4A DR		2.C FE	21,079,002	21,000,000	21,036,015	21,053,626		(25,376)			7.584	6.894	JAJO	322,971	426,020	10/16/2025	04/20/2037	21,401,263	
92920T-AG-5	Voya CLO 2024-6 Ltd VOYA 2024-6A B1	M	1.C FE	32,000,000	32,000,000	32,038,144	32,000,000					5.584	5.881	JAJO	362,368	1,629,114	11/04/2024	01/20/2038	2,909,736	
92920T-AJ-9	Voya CLO 2024-6 Ltd VOYA 2024-6A C	M	1.F FE	24,000,000	24,000,000	23,921,904	24,000,000					5.784	5.536	JAJO	281,509	1,262,502	11/04/2024	01/20/2038	9,317,285	
92920T-AL-4	Voya CLO 2024-6 Ltd VOYA 2024-6A D1	C	2.C FE	21,500,000	21,500,000	21,512,879	21,500,000					6.834	6.601	JAJO	297,963	1,322,252	11/04/2024	01/20/2038	2,980,496	
92920X-AN-1	Voya CLO 2024-7 Ltd VOYA 2024-7A D1		2.C FE	1,743,000	1,750,000	1,748,784	1,719,194		(23,806)			6.734	7.704	JAJO	23,898	99,312	03/18/2025	01/20/2038	167,232	
92944Y-AL-5	Voya CLO 2024-5 Ltd VOYA 2024-5A C	C	1.F FE	3,000,000	3,000,000	2,996,145	3,000,000					5.905	5.635	JAJO	38,380	189,144	09/05/2024	10/15/2037	1,603,660	
92944Y-AN-1	Voya CLO 2024-5 Ltd VOYA 2024-5A D1A	C	2.A FE	13,590,480	13,600,000	13,590,902	13,565,020		(3,715)			7.055	6.998	JAJO	207,874	1,012,118	09/05/2024	10/15/2037	2,856,414	
92945V-AG-1	Voya CLO 2025-3 Ltd VOYA 2025-3A C	C	1.F FE	10,000,000	10,000,000	9,950,160	10,000,000					5.784	5.542	JAJO	279,803		06/06/2025	07/20/2038	284,683	
92945V-AJ-5	Voya CLO 2025-3 Ltd VOYA 2025-3A D1	C	2.C FE	10,000,000	10,000,000	9,976,480	10,000,000					6.784	6.553	JAJO	326,192		06/06/2025	07/20/2038	1,653,869	
936557-AG-2	Warwick Capital CLO 2 Ltd WWICK 2023-2A C	C	1.F FE	11,416,538	11,400,000	11,408,493	11,413,700		(2,838)			7.355	6.891	JAJO	181,657	365,354	12/04/2025	01/15/2037	10,417,843	
936557-AJ-6	Warwick Capital CLO 2 Ltd WWICK 2023-2A D	C	2.C FE	3,900,000	3,900,000	3,903,502	3,900,000					9.855	9.687	JAJO	83,271	408,611	10/20/2023	01/15/2037	1,591,433	
94957S-AE-4	Wellington Management Clo 3 Lt WELLI 2024-3A C	C	1.F FE	19,500,000	19,500,000	19,440,057	19,500,000					5.834	5.605	JAJO	230,703	1,507,462	07/15/2024	07/18/2037	2,228,649	
94957S-AG-9	Wellington Management Clo 3 Lt WELLI 2024-3A D1	C	2.C FE	13,473,856	13,500,000	13,499,339	13,471,516		(2,340)			6.884	6.924	JAJO	188,462	452,751	10/16/2025	07/18/2037	9,685,009	
94958L-AC-2	Wellington Management Clo 2 Lt WELLI 2024-2A B	C	1.C FE	9,000,000	9,000,000	9,006,354	9,000,000					5.884	6.441	JAJO	107,391	580,332	02/09/2024	04/20/2037	598,466	
94958L-AE-8	Wellington Management Clo 2 Lt WELLI 2024-2A C	C	1.F FE	1,800,000	1,800,000	1,805,000	1,800,000					6.284	6.081	JAJO	22,938	123,346	02/09/2024	04/20/2037	598,545	
94958L-AG-3	Wellington Management Clo 2 Lt WELLI 2024-2A D	C	2.C FE	1,800,000	1,800,000	1,804,145	1,800,000					7.784	7.604	JAJO	28,413	150,646	02/09/2024	04/20/2037	64,739	
968209-AC-0	Wildwood Park CLO Ltd WILDPK 2024-1A B1	C	1.C FE	19,500,000	19,500,000	19,464,978	19,500,000					5.584	6.338	JAJO	220,818	1,159,796	09/12/2024	10/20/2037	1,964,489	
968209-AG-1	Wildwood Park CLO Ltd WILDPK 2024-1A C	C	1.F FE	19,500,000	19,500,000	19,438,341	19,500,000					5.834	5.592	JAJO	230,703	1,207,057	09/12/2024	10/20/2037	17,646,091	
968209-AJ-5	Wildwood Park CLO Ltd WILDPK 2024-1A D1	C	2.C FE	19,500,000	19,500,000	19,548,536	19,500,000					6.884	6.659	JAJO	272,222	1,405,551	09/12/2024	10/20/2037	6,766,738	
97816W-AE-9	Wonder Lake Park CLO Ltd WONPK 2025-1A C	C	1.E FE	19,950,000	19,950,000	19,848,514	19,950,000					5.665	5.412	JAJO	528,582		06/12/2025	07/24/2038	8,408,798	
97816W-AG-4	Wonder Lake Park CLO Ltd WONPK 2025-1A D1	C	2.C FE	26,000,000	26,000,000	25,900,784	26,000,000					6.615	6.375	JAJO	799,343		06/12/2025	07/24/2038	7,974,662	
BCC2E2-AK-1	Madison Park Euro Funding VI D CADOG 6A CR	C	1.E FE	1,759,679	2,350,204	2,346,554	2,247,667		21,800		268,114	4.026	5.485	JAJO	20,501	103,539	10/12/2022	10/15/2030	479,668	
BCC2G0-7V-3	Aurium CLO IV DAC ACLO 4A B	C	1.C FE	2,518,444	3,231,530	3,221,519	3,077,160		24,494		366,026	3.121	5.424	JAJO	21,572	113,636	10/04/2022	01/16/2031	1,645,429	
BCC2HF-0A-2	Madison Park Euro Funding XII CADOG 12A B1N	C	1.B FE	5,517,700	7,021,234	7,021,171	6,657,365		16,632		790,427	3.726	5.671	JAJO	56,682	288,915	10/04/2022	10/15/2031	5,970,329	
BCC2LG-22-1	Aurium CLO III DAC ACLO 3A B1R	C	1.C FE	1,347,127	1,762,653	1,764,246	1,718,416		20,005		205,189	3.421	6.458	JAJO	12,898	67,092	10/11/2022	04/16/2030	493,698	
BCC2LG-23-9	Aurium CLO III DAC ACLO 3A B1RE	C	1.C FE	4,367,300	5,581,734	5,586,780	5,464,158		120,087		654,719	3.421	5.959	JAJO	40,842	212,467	10/04/2022	04/16/2030	483,242	
BCC2LG-25-4	Aurium CLO III DAC ACLO 3A B2R	C	1.C FE	7,757,186	10,472,508	10,300,602	9,970,999		250,520		1,192,425	1.800	7.615	JAJO	39,272	179,745	01/29/2024	04/16/2030	2,431,293	
BCC2LJ-UA-8	Harvest CLO XVII DAC HARVT 17A DR	C	2.A FE	7,605,717	9,400,816	9,403,213	8,845,956		120,667		1,046,582	5.959	8.126	FMAN	77,805	572,990	01/05/2023	05/11/2032	2,810,500	
BCC2LL-7Y-5	Ares European CLO VIII DAC ARESE 8A BR	C	1.B FE	1,775,488	2,350,204	2,348,018	2,255,056		26,349		269,224	3.616	5.328	JAJO	17,941	94,572	10/14/2022	04/17/2032	459,596	
BCC2LL-84-0	Ares European CLO VIII DAC ARESE 8A DR		2.A FE	1,346,418	1,468,877	1,469,042	1,467,519		(1,353)		174,142	5.816	5.914	JAJO	18,035	90,473	02/15/2024	04/17/2032	22,250	
BCC2MC-5V-2	Dryden 35 Euro CLO 2014 DAC DRYD 2014-35A DRR		2.A FE	3,553,761	4,072,903	4,074,080	3,902,307		35,556		460,953	6.216	7.717	JAJO	53,447	266,677	07/26/2023	01/17/2033	309,420	
BCC2ML-TX-2	Harvest CLO XXIII DAC HARVT 23A B1	C	1.C FE	5,672,553	7,168,122	7,133,457	6,776,864		40,432		805,560	3.554	5.683	JAJO	51,659	285,040	04/08/2024	10/20/2032	2,153,994	
BCC2ML-U1-0	Harvest CLO XXIII DAC HARVT 23A CE		1.F FE	5,051,684	4,994,183	4,994,108	4,993,667		(4,681)		593,107	4.065	4.114	JAJO	41,167	222,947	07/29/2024	10/20/2032	3,262,969	
BCC2ML-U3-6	Harvest CLO XXIII DAC HARVT 23A D	C	2.B FE	9,961,401	10,164,632	10,164,408	10,130,851		(3,795)		1,202,213	5.004	5.177	JAJO	103,141	547,518	10/12/2021	10/20/2032	1,381,858	
BCC2MM-PX-4	Sound Point Euro CLO III Fundi SNDPE 3A CE		1.F FE	3,247,318	4,298,523	4,298,471	4,055,470		54,134		484,301	4.316	6.424	JAJO	40,197	201,749	10/18/2023	04/15/2033	1,855,071	
BCC2MR-X7-1	Invesco Euro CLO IV DAC INVSC 4A B1E	C	1.C FE	3,151,726	4,112,857	4,112,820	3,960,916		38,246		471,884	3.716	5.141	JAJO	33,114	169,280	10/06/2022	04/15/2033	419,568	
BCC2MX-JM-1	Carlyle Global Market Strategi CGMSE 2020-1A C	C	2.C FE	7,322,655	7,403,142	7,380,074	7,402,677		(7,853)		879,018	5.309	5.378	JAJO	85,157	419,469	10/14/2021	04/15/2033	503,785	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
BCC2MZ-YQ-0	Voya Euro CLO III DAC VOYE 3A B1	C	1.C FE	1,122,496	1,488,854	1,488,842	1,412,887		4,536		167,912	3.659	5.580	JAJO	11,803	60,543	10/11/2022	04/15/2033	351,772	
BCC2QL-8T-0	Henley CLO IV DAC HNLY 4A B2	C	1.C FE	16,829,395	16,451,427	15,204,064	16,440,366		2,878		1,949,907	1.650	1.673	JAJO	49,766	261,411	01/28/2021	04/25/2034	226,859	
BCC2QL-8U-7	Henley CLO IV DAC HNLY 4A C	C	1.F FE	18,029,691	17,626,529	17,626,194	17,651,891		(22,061)		2,097,090	4.165	4.122	JAJO	132,554	788,375	01/28/2021	04/25/2034	7,724,221	
BCC2QL-8V-5	Henley CLO IV DAC HNLY 4A D	C	2.B FE	7,140,877	7,050,612	7,045,190	7,055,292		(7,123)		837,892	5.065	5.055	JAJO	64,479	377,816	01/28/2021	04/25/2034	2,494,029	
BCC2QM-J3-3	Neuberger Berman Loan Advisers NEUBE 2021-1A C		1.F FE	5,437,147	5,287,959	5,279,297	5,287,959				627,306	4.116	4.160	JAJO	45,949	238,450	02/01/2021	04/17/2034	390,981	
BCC2QM-J4-1	Neuberger Berman Loan Advisers NEUBE 2021-1A D	C	2.B FE	4,875,285	4,788,540	4,807,824	4,782,548		314		567,321	5.016	5.101	JAJO	50,707	257,760	02/09/2022	04/17/2034	591,928	
BCC2QP-61-4	Avoca CLO XXII DAC AVOCA 22A B2	C	1.C FE	20,045,923	19,389,182	17,990,989	19,389,182				2,300,122	1.650	1.652	JAJO	67,539	305,750	01/29/2021	04/15/2035	16,656,900	
BCC2QP-62-2	Avoca CLO XXII DAC AVOCA 22A C	C	1.F FE	18,831,018	18,214,080	18,220,109	18,214,080				2,160,721	4.026	4.060	JAJO	158,881	802,424	01/29/2021	04/15/2035	4,298,212	
BCC2QP-63-0	Avoca CLO XXII DAC AVOCA 22A D		2.C FE	8,067,745	7,814,428	7,784,452	7,814,428				927,019	4.926	4.969	JAJO	83,403	412,403	01/29/2021	04/15/2035	374,119	
BCC2QS-YG-4	CVC Cordatus Loan Fund IV DAC CORDA 4A CRRR		1.F FE	6,043,280	5,887,261	5,887,102	5,887,261				698,401	4.154	4.148	FMAN	25,814	257,370	02/05/2021	02/22/2034	1,127,885	
BCC2QS-YJ-8	CVC Cordatus Loan Fund IV DAC CORDA 4A DRRR		2.C FE	9,592,048	9,344,411	9,350,615	9,344,411				1,108,519	5.154	5.159	FMAN	50,837	499,465	02/05/2021	02/22/2034	3,369,508	
BCC2QW-Z7-4	Blackrock European CLO VII DAC BECLO 7A C1R		1.E FE	6,570,319	6,639,326	6,627,959	6,628,094		1,325		56,450	3.909	4.026	JAJO	56,232		10/29/2025	10/15/2031	1,987,160	
BCC2QW-ZD-1	Blackrock European CLO VII DAC BECLO 7A DR		2.A FE	8,610,846	8,725,132	8,712,664	8,687,696		2,858		73,992	4.909	5.118	JAJO	92,802		10/29/2025	10/15/2031	6,895,133	
BCC2QZ-6D-6	Dryden 27 R Euro CLO 2017 DAC DRYD 2017-27A CR	C	1.D FE	32,723,257	33,760,679	33,760,274	33,567,612		125,369		2,860,848	4.376	4.931	JAJO	320,096	1,115,078	10/29/2025	04/15/2033	19,847,925	
BCC2QZ-88-5	Avoca Capital CLO X Ltd AVOCA 10A B2RR	C	1.C FE	8,073,838	8,813,265	8,091,247	8,174,990		31,527		69,625	1.650	4.125	JAJO	30,700		10/29/2025	04/15/2035	1,332,423	
BCC2QZ-89-3	Avoca Capital CLO X Ltd AVOCA 10A CRR		1.F FE	18,579,550	18,801,631	18,801,443	18,802,338		400		289,543	4.026	4.059	JAJO	164,007	51,769	10/29/2025	04/15/2035	10,345,836	
BCC2QZ-8A-0	Avoca Capital CLO X Ltd AVOCA 10A DRR		2.C FE	10,752,707	10,869,693	10,869,508	10,847,013		1,923		92,382	5.126	5.230	JAJO	120,722		10/29/2025	04/15/2035	4,996,789	
BCC2QZ-WM-7	Euro-Galaxy III CLO DAC EGLXY 2013-3A BR2	C	1.C FE	3,219,951	4,273,846	4,247,010	4,084,244		49,768		487,520	3.466	5.154	JAJO	28,392	160,427	09/29/2022	04/24/2034	404,770	
BCC2R2-NQ-0	Jubilee CLO 2018-XXI DAC JUBIL 2018-21A DR		2.C FE	1,120,372	1,211,530	1,210,131	1,211,323		(1,175)		143,752	5.309	5.380	JAJO	13,936	68,647	07/29/2024	04/15/2035	149,254	
BCC2R3-KG-3	Sculptor European CLO I DAC OZLME 1A BRRE	C	1.C FE	2,908,605	3,936,592	3,928,183	3,702,710		46,606		442,067	3.604	5.540	JAJO	28,769	159,590	09/30/2022	04/18/2034	360,865	
BCC2R3-UF-4	Griffith Park CLO DAC GRIPK 1A A2ER	C	1.A FE	6,814,567	8,813,265	8,803,667	8,434,122		109,752		1,006,564	3.666	5.856	FMAN	36,797	341,551	09/27/2022	11/21/2031	2,117,661	
BCC2R3-UL-1	Griffith Park CLO DAC GRIPK 1A BRR		1.B FE	2,877,256	2,937,755	2,944,941	2,937,721		2		154,413	4.166	4.149	FMAN	13,939	69,501	10/29/2025	11/21/2031	1,551,088	
BCC2R4-KN-6	Aurium CLO V Designated Activi ACLO 5A CR		1.F FE	2,847,340	3,290,285	3,290,226	3,177,040		19,545		376,106	4.366	5.329	JAJO	30,327	156,353	01/20/2023	04/17/2034	613,844	
BCC2R5-LU-6	Rockford Tower Europe CLO 2021 RFTE 2021-1A C	C	1.F FE	7,703,981	7,520,652	7,520,525	7,510,260		(6,918)		891,907	4.354	4.455	JAJO	66,399	357,575	03/05/2021	04/20/2034	947,417	
BCC2R5-LX-0	Rockford Tower Europe CLO 2021 RFTE 2021-1A D	C	2.C FE	6,918,581	6,756,836	6,756,829	6,745,706		(6,244)		801,114	5.454	5.572	JAJO	74,727	393,532	03/05/2021	04/20/2034	1,022,014	
BCC2R6-UU-4	Contego CLO VI DAC CONTE 6A CR		1.F FE	5,317,960	5,934,265	5,934,194	5,814,098		20,011		688,944	4.426	5.017	JAJO	56,908	284,432	03/13/2024	04/15/2034	991,132	
BCC2R6-UX-8	Contego CLO VI DAC CONTE 6A DR		2.C FE	1,078,525	1,175,102	1,175,113	1,170,161		(267)		138,827	5.476	5.633	JAJO	13,942	68,277	04/08/2024	04/15/2034	245,499	
BCC2R9-6I-2	BlackRock European CLO II DAC BECLO 2A CRR	C	1.F FE	14,906,863	14,688,774	14,688,598	14,688,774				1,742,517	4.359	4.413	JAJO	138,728	697,088	03/19/2021	04/15/2034	5,340,429	
BCC2R9-6J-0	BlackRock European CLO II DAC BECLO 2A DRR	C	2.C FE	8,580,292	8,813,265	8,816,543	8,696,395		16,477		1,031,336	5.509	5.891	JAJO	105,197	516,445	01/04/2023	04/15/2034	2,951,866	
BCC2R9-A3-0	Carlyle Euro CLO 2019-1 DAC CGMSE 2019-1A BR	C	1.E FE	18,821,536	18,801,631	18,801,199	18,796,826		(973)		2,229,968	4.500	4.487	MJSD	39,953	879,142	03/16/2021	03/15/2032	4,233,722	
BCC2R9-A6-3	Carlyle Euro CLO 2019-1 DAC CGMSE 2019-1A CR	C	2.B FE	14,106,234	14,630,019	14,632,887	14,423,689		47,408		1,708,275	5.600	6.053	MJSD	38,688	842,701	07/12/2023	03/15/2032	5,493,146	
BCC2R9-ZJ-8	Barings Euro CLO 2021-1 DAC BABSE 2021-1A D	C	2.C FE	5,058,961	5,287,959	5,288,154	5,136,589		18,876		608,698	5.816	6.486	JAJO	58,947	319,439	07/07/2023	04/24/2034	707,355	
BCC2RD-5W-3	CVC Cordatus Loan Fund XII DAC CORDA 12A CR	C	1.E FE	13,521,506	14,101,223	14,115,748	14,115,748		26,519		1,661,185	4.238	4.560	JAJO	116,202	642,291	10/20/2022	01/23/2032	2,717,038	
BCC2RD-PH-4	Avoca CLO XIII DAC AVOCA 13A DRR		2.C FE	6,880,889	6,874,346	6,903,817	6,845,001		4,679		811,741	5.326	5.474	JAJO	79,328	389,430	07/12/2023	04/15/2034	2,685,115	
BCC2RD-TT-4	Harvest CLO XXI DAC HARVT 21A B1RE	C	1.A FE	4,876,614	6,286,795	6,281,219	5,976,842		46,710		710,907	3.609	5.806	JAJO	49,160	252,691	10/04/2022	07/15/2031	2,126,318	
BCC2RD-TY-3	Harvest CLO XXI DAC HARVT 21A CR	C	1.D FE	9,858,494	9,635,836	9,635,720	9,635,836				1,143,091	4.309	4.363	JAJO	89,962	452,622	03/26/2021	07/15/2031	626,124	
BCC2RD-U1-3	Harvest CLO XXI DAC HARVT 21A DR	C	2.A FE	6,677,921	6,709,832	6,709,805	6,654,095		13,102		788,597	5.409	5.760	JAJO	78,636	386,686	07/12/2023	07/15/2031	3,207,305	
BCC2RF-YM-8	Madison Park Euro Funding XIII CADOG 13A CR		1.E FE	334,736	363,107	363,107	363,036		(356)		43,082	4.396	4.441	JAJO	3,458	17,298	07/29/2024	01/15/2032	16,534	
BCC2RF-YN-6	Madison Park Euro Funding XIII CADOG 13A DR	C	2.C FE	3,568,952	4,112,857	4,112,857	3,922,041		37,814		463,039	5.426	6.822	JAJO	48,352	236,977	07/12/2023	01/15/2032	108,621	
BCC300-P4-8	OCP Euro CLO 2019-3 DAC OCPE 2019-3A CR	C	1.F FE	9,775,024	10,282,142	10,281,977	10,185,984		16,744		1,208,144	4.304	4.627	JAJO	89,738	483,873	06/26/2024	04/20/2033	5,713,324	
BCC300-P7-1	OCP Euro CLO 2019-3 DAC OCPE 2019-3A DR	C	2.C FE	10,730,350	11,045,958	11,114,300	10,880,863		28,998		1,289,078	5.304	5.763	JAJO	118,803	627,227	07/12/2023	04/20/2033	4,353,699	
BCC301-42-3	Aurium CLO VI DAC ACLO 6A DR		2.C FE	4,361,072	5,170,449	5,180,536	4,884,386		35,064		578,025	5.354	6.666	FMAN	29,221	286,430	01/19/2023	05/22/2034	3,807,215	
BCC302-B1-5	Jubilee CLO 2013-X DAC JUBIL 2013-10A BRRE	C	1.C FE	2,017,414	2,761,490	2,762,398	2,578,769		37,173		308,165	3.709	5.693	JAJO	22,192	113,663	09/30/2022	07/15/2034	431,762	
BCC304-HW-7	Crosthwaite Park CLO DAC CRWPK 1A B1R		1.F FE	12,000,521	12,338,570	12,338,299	12,326,654		(1,420)		1,462,623	4.400	4.402	MJSD	25,637	564,532	09/12/2024	03/15/2034	3,021,661	
BCC304-HZ-0	Crosthwaite Park CLO DAC CRWPK 1A B2R		1.F FE	1,513,995	1,468,877	1,371,726	1,468,877				174,252	2.700	2.708	MJSD	1,763	38,732	04/27/2021	03/15/2034	292,483	
BCC304-J2-1	Crosthwaite Park CLO DAC CRWPK 1A CR	C	2.C FE	8,611,658	8,460,734	8,476,792	8,421,249		6,508		998,622	5.250	5.346	MJSD	20,976	458,110	07/12/2023	03/15/2034	1,356,780	
BCC305-32-5	ARBOUR CLO IX DAC ARBR 9A C	C	1.F FE	24,752,774	24,089,590	24,089,301	24,089,590				2,857,727	4.309	4.362	JAJO	224,904	1,131,556	04/22/2021	04/15/2034	108,776	
BCC305-33-3	ARBOUR CLO IX DAC ARBR 9A D	C	2.C FE	9,814,665	9,988,366	10,008,074	9,933,749		5,408		1,178,101	5.259	5.451	JAJO	113,812	561,112	06/11/2024	04/15/2034	409,832	
BCC305-3P-4	Ares European CLO XI DAC ARESE 11A CR	C	1.C FE	9,061,145	8,813,265	8,838,647	8,813,265				1,045,510	4.209	4.260	JAJO	80,373	405,445	04/21/2021	04/15/2032	2,511,269	
BCC305-3S-8	Ares European CLO XI DAC ARESE 11A DR	C	2.A FE	15,353,293	15,276,325	15,288,164	15,195,684		20,486		1,801,443	5.309	5.569	JAJO	175,721	865,572	07/12/2023	04/15/2032	6,071,432	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
BCC305-ZY-0	Sculptor European Clo II DAC OZLME 2A BR	C	1.C FE	8,076,676	8,848,518	8,848,438	8,768,764		10,426		1,039,801	3.709	4.027	JAJO	71,108	364,204	09/12/2024	04/15/2034	4,227,953	
BCC305-ZZ-7	Sculptor European Clo II DAC OZLME 2A CR	C	1.F FE	14,772,040	14,923,795	14,923,601	14,831,809		14,874		1,759,036	4.459	4.680	JAJO	144,181	722,700	09/20/2023	04/15/2034	4,800,776	
BCC306-00-0	Sculptor European Clo II DAC OZLME 2A DR	C	2.C FE	6,227,114	6,169,285	6,169,507	6,123,067		7,210		725,949	5.609	5.858	JAJO	74,974	367,489	07/12/2023	04/15/2034	2,612,390	
BCC306-18-2	Avoca CLO XXIII DAC AVOCA 23A C	C	1.F FE	6,090,728	5,875,510	5,853,970	5,875,510				697,007	4.076	4.110	JAJO	51,889	261,693	04/23/2021	04/15/2034	74,135	
BCC306-19-0	Avoca CLO XXIII DAC AVOCA 23A D	C	2.B FE	6,090,728	5,875,510	5,863,430	5,875,510				697,007	5.076	5.121	JAJO	64,619	318,616	04/23/2021	04/15/2034	842,035	
BCC306-RG-6	Dryden 88 Euro Clo 2020 DAC DRYD 2020-88A B1	C	1.C FE	2,203,769	2,914,253	2,902,558	2,681,773		15,044		318,742	3.704	6.130	JAJO	21,889	120,140	10/04/2022	07/20/2034	335,311	
BCC30B-KZ-0	CVC Cordatus Loan Fund XX DAC CORDA 20A C	C	1.F FE	13,333,045	13,313,905	13,313,732	13,272,447		6,424		1,574,236	4.035	4.155	MJSD	14,923	552,779	02/21/2024	06/22/2034	5,421,214	
BCC30B-L2-2	CVC Cordatus Loan Fund XX DAC CORDA 20A D	C	2.C FE	7,267,178	7,050,612	7,022,148	7,050,612				836,408	5.035	5.086	MJSD	9,861	489,489	04/29/2021	06/22/2034	2,286,298	
BCC30B-V1-3	Madison Park Euro Funding V DA CADOG 5A DRR	C	2.A FE	9,723,261	10,869,693	10,853,367	10,613,550		53,783		1,258,314	5.164	5.951	FMAN	70,164	584,687	09/28/2023	05/15/2031	2,432,733	
BCC30G-DF-1	Aqueduct European CLO 3-2019 D AQUE 2019-3A CR	1.E FE	7,275,902	7,050,612	7,042,193	7,050,612				836,408	4.064	4.046	FMAN	35,817	303,743	06/15/2021	08/15/2034	2,844,157		
BCC30G-DJ-3	Aqueduct European CLO 3-2019 D AQUE 2019-3A DR	C	2.C FE	8,185,390	7,931,938	7,914,274	7,931,938				940,959	5.164	5.159	FMAN	51,201	426,683	06/15/2021	08/15/2034	3,441,761	
BCC30G-LQ-8	Sound Point Euro CLO I Funding SNDPE 1A CR	C	1.E FE	11,883,187	11,927,285	11,927,058	11,929,230		(4,481)		1,415,477	4.115	4.107	JAJO	88,618	527,596	09/23/2024	05/25/2034	4,035,696	
BCC30G-LT-2	Sound Point Euro CLO I Funding SNDPE 1A DR	C	1.G FE	7,033,410	6,844,969	6,831,306	6,844,969				812,013	5.115	5.123	JAJO	63,216	370,165	04/30/2021	05/25/2034	3,449,978	
BCC30M-W5-9	Northwoods Capital 21 Euro DAC NWDSE 2020-21A B1R	C	1.C FE	3,113,910	4,112,857	4,093,724	3,799,901		8,958		451,102	3.565	5.855	JAJO	28,917	162,785	07/14/2022	07/22/2034	773,557	
BCC30M-W7-5	Northwoods Capital 21 Euro DAC NWDSE 2020-21A CR	C	1.F FE	20,481,108	19,829,845	19,776,622	19,829,845				2,352,398	4.115	4.162	JAJO	160,933	891,214	06/01/2021	07/22/2034	3,471,572	
BCC30M-W8-3	Northwoods Capital 21 Euro DAC NWDSE 2020-21A DR	C	2.C FE	19,553,988	18,948,519	18,783,686	18,948,519				2,247,847	5.265	5.324	JAJO	196,757	1,064,107	06/01/2021	07/22/2034	2,988,312	
BCC30P-KZ-9	Penta Clo 9 DAC PENTA 2021-9A D	C	2.B FE	9,220,446	9,518,326	9,527,254	9,388,177		14,042		1,112,911	5.165	5.443	JAJO	88,765	519,418	07/24/2024	07/25/2036	2,388,024	
BCC30R-TJ-2	Vendome Funding Clo 2020-1 DAC VENDM 1A CR	C	1.F FE	3,805,855	3,819,081	3,826,345	3,813,800		(3,472)		452,833	4.004	4.096	JAJO	31,008	168,584	09/16/2021	07/20/2034	1,077,054	
BCC30R-YG-2	Madison Park Euro Funding IX D CADOG 9A DR	2.C FE	3,670,153	4,465,387	4,469,571	4,145,298		41,514		490,089	5.226	6.820	JAJO	50,562	248,637	01/19/2023	07/15/2035	1,773,620		
BCC30S-T4-3	Carlyle Euro CLO 2017-1 DAC CGMSE 2017-1A A2AR	C	1.C FE	3,532,563	4,700,408	4,700,365	4,298,154		14,514		510,470	3.709	6.141	JAJO	37,773	193,468	10/04/2022	07/15/2034	2,281,747	
BCC30S-T5-0	Carlyle Euro CLO 2017-1 DAC CGMSE 2017-1A A2BR	C	1.C FE	2,265,562	3,525,306	3,263,058	3,080,141		84,244		371,096	2.000	5.509	JAJO	14,885	67,383	10/13/2022	07/15/2034	492,390	
BCC30Y-M5-4	Blackrock European Clo III Des BECLO 3A CR	C	1.F FE	10,170,074	10,961,351	10,961,197	10,746,593		31,108		1,273,786	4.004	4.565	JAJO	88,998	483,861	04/26/2024	07/19/2035	3,378,240	
BCC30Y-M6-2	Blackrock European Clo III Des BECLO 3A DR	2.C FE	7,439,838	9,048,285	8,989,308	8,387,705		84,644		991,884	5.004	6.773	JAJO	91,813	487,397	10/03/2023	07/19/2035	1,936,950		
BCC30Y-P7-7	Cairn CLO X DAC CRNCL 2018-10A C1R	C	1.D FE	10,338,997	9,988,366	9,967,671	9,988,366				1,184,911	4.009	4.061	JAJO	86,761	440,151	06/03/2021	10/15/2031	3,813,585	
BCC30Y-P8-5	Cairn CLO X DAC CRNCL 2018-10A C2R	C	1.D FE	5,820,326	9,400,816	8,868,344	8,269,028		303,574		1,001,491	2.350	6.987	JAJO	46,638	211,133	10/12/2022	10/15/2031	545,188	
BCC30Z-SM-8	CVC Cordatus Loan Fund XIV DAC CORDA 14A CR	C	1.E FE	1,212,650	1,175,102	1,177,725	1,175,102				139,401	4.054	4.047	FMAN	5,029	50,227	06/08/2021	05/22/2032	184,885	
BCC30Z-SQ-9	CVC Cordatus Loan Fund XIV DAC CORDA 14A DR	C	2.A FE	3,152,891	3,055,265	3,049,567	3,055,265				362,443	5.004	5.007	FMAN	16,138	158,845	06/08/2021	05/22/2032	1,463,208	
BCC312-GN-1	Avoca CLO XXIV DAC AVOCA 24A CR	1.F FE	3,635,703	3,525,306	3,525,271	3,525,306				418,204	4.026	4.060	JAJO	30,751	155,308	06/09/2021	07/15/2034	1,111,125		
BCC312-GP-6	Avoca CLO XXIV DAC AVOCA 24A DR	2.B FE	3,878,083	3,760,326	3,750,437	3,760,326				446,084	5.026	5.071	JAJO	40,949	202,093	06/09/2021	07/15/2034	948,802		
BCC313-4W-2	Aurium CLO II DAC ACLO 2A ORR	1.F FE	1,163,465	1,175,102	1,179,220	1,172,677		(113)		139,126	4.185	4.271	MJSD	1,366	51,577	10/13/2021	06/22/2034	211,462		
BCC313-LD-5	CIFC European Funding CLO IV D CIFCE 4A C	1.F FE	1,306,550	1,527,633	1,528,954	1,459,319		9,952		172,719	4.104	5.146	JAJO	12,713	69,411	01/20/2023	08/18/2035	282,651		
BCC313-LH-6	CIFC European Funding CLO IV D CIFCE 4A D	2.C FE	1,968,430	2,350,204	2,352,411	2,203,711		17,848		260,709	5.104	6.494	JAJO	24,324	129,774	01/19/2023	08/18/2035	909,999		
BCC315-80-3	Dryden 52 Euro CLO 2017 DAC DRYD 2017-52A B2RE	C	1.B FE	4,772,668	7,050,612	6,715,849	6,529,427		161,740		785,526	2.000	5.089	FMAN	18,018	133,450	10/12/2022	05/15/2034	892,342	
BCC315-82-9	Dryden 52 Euro CLO 2017 DAC DRYD 2017-52A CR	C	1.D FE	16,591,380	16,098,897	16,098,446	16,098,897				1,909,798	4.214	4.210	FMAN	84,801	717,000	06/11/2021	05/15/2034	4,159,540	
BCC315-85-2	Dryden 52 Euro CLO 2017 DAC DRYD 2017-52A DR	C	2.B FE	17,695,032	18,331,590	18,330,784	18,106,844		98,521		2,154,667	5.264	6.070	FMAN	120,622	1,003,922	10/12/2022	05/15/2034	5,407,732	
BCC315-96-9	CVC Cordatus Loan Fund XVII DA CORDA 17A CR	C	1.F FE	27,573,967	27,203,610	27,202,821	27,203,610				3,227,141	4.219	4.200	FMAN	140,277	1,202,943	06/18/2021	11/18/2033	2,340,129	
BCC315-99-3	CVC Cordatus Loan Fund XVII DA CORDA 17A DR	C	2.C FE	32,338,368	31,904,018	31,902,614	31,904,018				3,784,746	5.219	5.209	FMAN	203,509	1,719,880	06/18/2021	11/18/2033	5,596,127	
BCC315-Y5-3	Contego CLO IX DAC CONTE 9A B2	C	1.C FE	5,914,990	5,875,510	5,478,214	5,875,510				697,007	2.000	1.939	JAJO	21,870	112,818	07/02/2021	01/24/2034	1,428,667	
BCC315-Y8-7	Contego CLO IX DAC CONTE 9A C	C	1.F FE	5,914,990	5,875,510	5,875,386	5,875,510				697,007	4.216	4.213	JAJO	47,478	263,437	07/02/2021	01/24/2034	2,060,095	
BCC315-YC-8	Contego CLO IX DAC CONTE 9A D	C	2.C FE	13,012,978	12,926,121	12,844,984	12,926,121				1,533,415	5.066	5.072	JAJO	125,510	686,497	07/02/2021	01/24/2034	263,477	
BCC316-HB-7	Providus Clo III DAC PRVD 3A CR	C	1.F FE	15,265,901	15,041,305	15,041,079	15,041,305				1,784,337	4.104	4.161	JAJO	125,174	683,427	06/23/2021	07/18/2034	3,177,107	
BCC316-HF-8	Providus Clo III DAC PRVD 3A DR	C	2.C FE	13,119,134	12,926,121	12,896,727	12,926,121				1,533,415	5.104	5.172	JAJO	133,782	713,907	06/23/2021	07/18/2034	839,889	
BCC318-B7-8	Harvest CLO XXVI DAC HARVT 26A D	C	2.C FE	3,438,830	3,407,796	3,415,153	3,407,796				404,264	5.259	5.324	JAJO	38,830	191,438	06/24/2021	01/15/2034	864,731	
BCC319-WM-0	Henley CLO I DAC HNLY 1A B1R	C	1.C FE	4,121,112	5,640,489	5,624,843	5,288,013		62,615		631,821	3.715	5.436	JAJO	37,834	227,294	10/11/2022	07/25/2034	429,614	
BCC31B-ZF-7	Rockfield Park CLO DAC RKFPK 1A B	C	1.F FE	14,804,894	14,688,774	14,668,122	14,684,362		(190)		1,742,013	4.021	4.067	JAJO	126,330	644,318	10/13/2021	07/16/2034	1,733,692	
BCC31B-ZG-5	Rockfield Park CLO DAC RKFPK 1A C	2.B FE	6,586,756	6,521,816	6,549,690	6,521,816				773,677	5.021	5.071	JAJO	70,040	349,120	06/30/2021	07/16/2034	1,643,754		
BCC31D-85-5	Voya Euro CLO II DAC VOYE 2A CR	C	1.E FE	7,110,420	8,049,448	8,058,134	7,858,014		30,415		931,339	4.159	4.824	JAJO	72,535	366,317	08/08/2024	07/15/2035	3,810,420	
BCC31D-9P-0	Penta CLO 6 DAC PENTA 2019-6A B1R	1.C FE	915,755	1,175,102	1,175,083	1,097,133		948		130,178	3.765	5.645	JAJO	7,988	47,931	07/18/2022	07/25/2034	366,055		
BCC31J-2N-9	Blackrock European CLO XI DAC BECLO 11A C	1.F FE	945,500	1,321,990	1,321,969	1,212,657		15,588		144,911	4.216	6.334	JAJO	11,766	60,896	10/13/2022	07/17/2034	482,012		
BCC31K-XC-6	GoldenTree Loan Management EUR GLME 4A CR	C	1.F FE	17,736,786	17,626,529	17,590,924	17,626,529				2,091,020	4.154	4.211	JAJO	148,475	803,788	07/08/2021	07/20/2034	5,428,731	
BCC31K-XG-7	GoldenTree Loan Management EUR GLME 4A DR	C	2.C FE	17,736,786	17,626,529	17,631,676	17,626,529				2,091,020	5.154	5.222	JAJO	184,218	975,185	07/08/2021	07/20/2034	4,227,262	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
BCC31K-Y4-3	Arbour CLO III DAC ARBR 3A B2RR	C	1.C FE	7,678,951	11,751,019	10,958,707	10,375,403		276,661		1,249,548	2.100	5.587	JAJO	52,096	235,841	10/13/2022	07/15/2034	1,479,407	
BCC31K-Y5-0	Arbour CLO III DAC ARBR 3A CRR	C	1.F FE	6,231,263	7,344,387	7,344,306	7,137,861		27,643		849,292	4.209	4.979	JAJO	66,977	337,871	10/29/2024	07/15/2034	1,771,821	
BCC31L-N7-6	Tymon Park CLO DAC TYMPK 1A A2EB	C	1.C FE	3,805,038	5,875,510	5,504,465	5,209,928		149,075		628,138	2.100	5.655	JAJO	23,992	118,615	10/13/2022	07/21/2034	1,018,797	
BCC31Q-Q3-1	AlbaCore EURO CLO I DAC ALBAC 1A B2R	C	1.C FE	8,485,962	8,460,734	7,849,285	8,460,734				1,003,690	2.150	2.188	JAJO	36,886	174,351	07/27/2021	10/18/2034	3,932,471	
BCC31T-7M-4	Henley CLO V DAC HNLY 5A C		1.F FE	3,948,330	3,936,592	3,936,509	3,936,592				466,994	4.365	4.364	JAJO	31,025	183,821	07/30/2021	10/25/2034	1,005,556	
BCC31T-R7-5	Invesco Euro CLO II DAC INVSC 2A B2R	C	1.C FE	4,534,034	7,050,612	6,558,310	6,176,131		178,971		744,781	2.100	5.766	FMAN	18,919	141,510	10/13/2022	08/15/2034	230,804	
BCC31V-7F-4	ICG Euro CLO 2021-1 DAC ICGE 2021-1A B2E	C	1.C FE	2,968,366	4,700,408	4,388,352	4,077,749		125,812		492,254	2.150	6.110	JAJO	21,335	96,582	10/12/2022	10/15/2034	903,446	
BCC31V-KQ-5	CIFC European Funding CLO I DA CIFCE 1A B2RE	C	1.C FE	4,562,651	6,756,836	6,381,636	6,150,930		155,192		740,182	2.100	5.278	JAJO	29,955	135,608	10/13/2022	07/15/2032	398,824	
BCC31Y-WW-3	Avondale Park CLO DAC AVDPK 1A B1R	C	1.C FE	11,811,479	13,807,448	13,811,825	13,360,389		2,985		1,585,088	3.835	4.867	MJSD	14,709	565,740	09/26/2024	09/20/2034	6,537,095	
BCC31Y-WY-9	Avondale Park CLO DAC AVDPK 1A DR		2.C FE	6,015,723	6,228,040	6,225,250	6,237,812		(3,331)		740,134	5.185	5.204	MJSD	8,970	338,821	07/25/2024	09/20/2034	72,794	
BCC31Y-XF-9	Voya Euro CLO V DAC VOYE 5A D		2.B FE	3,936,860	4,700,408	4,688,107	4,419,276		39,025		522,691	5.109	6.518	JAJO	52,031	257,222	01/19/2023	04/15/2035	251,920	
BCC31Z-71-6	Carlyle Euro CLO 2019-2 DAC CGMSE 2019-2A A2EB	C	1.C FE	2,379,058	3,525,306	3,369,787	3,220,600		83,331		387,696	2.200	5.682	FMAN	9,910	74,124	10/13/2022	08/15/2032	1,322,940	
BCC320-BZ-2	Neuberger Berman Loan Advisers NEUBE 2021-2A C	C	1.F FE	1,862,512	2,173,939	2,173,915	2,122,267		5,473		252,188	4.209	4.787	JAJO	19,825	100,003	06/26/2024	04/15/2034	802,747	
BCC320-P9-5	Contego CLO VIII DAC CONTE 8A B2RE	C	1.C FE	3,734,709	5,875,510	5,492,344	5,069,393		116,147		609,238	2.100	6.211	JAJO	22,621	118,822	10/13/2022	01/25/2034	987,119	
BCC321-1J-7	CVC Cordatus Loan Fund IX DAC CORDA 9A CR	C	1.F FE	2,454,163	2,937,755	2,943,422	2,808,831		20,147		332,830	4.201	5.262	FMAN	14,398	129,129	01/04/2023	08/20/2034	269,419	
BCC321-1K-4	CVC Cordatus Loan Fund IX DAC CORDA 9A DR	C	2.C FE	9,459,061	10,105,877	10,123,643	9,902,476		25,360		1,174,422	5.301	5.734	FMAN	62,500	551,708	10/03/2023	08/20/2034	1,708,253	
BCC32G-09-7	BBAM European CLO II DAC BBAME 2A B1	C	1.C FE	4,480,421	5,875,510	5,853,853	5,418,588		25,314		643,821	3.759	5.947	JAJO	47,853	244,682	10/04/2022	10/15/2034	631,926	
BCC32G-0C-0	BBAM European CLO II DAC BBAME 2A C	C	1.F FE	6,618,603	6,580,571	6,552,064	6,580,571				780,648	4.109	4.160	JAJO	58,586	296,357	09/15/2021	10/15/2034	2,497,205	
BCC32G-0D-8	BBAM European CLO II DAC BBAME 2A D	C	2.C FE	7,682,307	7,638,163	7,620,037	7,638,163				906,109	5.059	5.121	JAJO	83,723	414,277	09/15/2021	10/15/2034	568,860	
BCC32H-4Q-3	Anchorage Capital Europe CLO 5 ANCHE 5A D	C	2.C FE	15,066,350	15,276,325	15,291,052	15,276,325				1,812,217	5.209	5.273	JAJO	172,411	850,772	09/27/2021	07/15/2034	294,360	
BCC32H-KS-1	Bridgepoint CLO 3 DAC BRGPT 3A C	C	1.F FE	3,708,438	4,112,857	4,112,807	4,018,351		11,560		476,075	4.409	4.959	JAJO	39,289	197,177	08/04/2023	01/15/2036	1,900,017	
BCC32H-KT-9	Bridgepoint CLO 3 DAC BRGPT 3A D	C	2.C FE	2,200,250	2,406,609	2,412,286	2,391,004		(170)		283,650	5.409	5.609	JAJO	28,204	138,692	07/29/2024	01/15/2036	581,317	
BCC32N-02-7	Aqueduct European CLO 5-2020 D AQUE 2020-5A B2R	C	1.C FE	2,579,405	2,585,224	2,385,094	2,585,224				306,683	1.950	2.012	JAJO	9,942	48,345	09/22/2021	04/20/2034	776,931	
BCC32N-03-5	Aqueduct European CLO 5-2020 D AQUE 2020-5A CR	C	1.F FE	17,000,621	17,038,978	17,038,740	17,038,978				2,021,319	4.004	4.060	JAJO	138,343	752,142	09/22/2021	04/20/2034	6,076,924	
BCC32N-04-3	Aqueduct European CLO 5-2020 D AQUE 2020-5A DR	C	2.C FE	5,041,563	5,052,938	5,017,719	5,052,938				599,426	5.004	5.070	JAJO	51,272	272,185	09/22/2021	04/20/2034	840,753	
BCC32N-QF-5	ARBOUR CLO VIII DAC ARBR 8A B2R	C	1.C FE	10,436,840	10,575,917	9,781,634	10,575,917				1,254,612	2.050	2.055	JAJO	45,770	207,203	09/24/2021	10/15/2034	3,026,784	
BCC32N-CG-3	ARBOUR CLO VIII DAC ARBR 8A CR	C	1.F FE	4,216,839	4,230,367	4,230,320	4,230,367				501,845	4.109	4.160	JAJO	37,662	190,515	09/24/2021	10/15/2034	443,889	
BCC32N-CH-1	ARBOUR CLO VIII DAC ARBR 8A DR	C	2.C FE	5,548,821	5,834,381	5,795,653	5,702,120		17,582		675,332	5.009	5.547	JAJO	63,320	313,625	07/26/2023	10/15/2034	1,328,283	
BCC32Q-RK-1	Ares European CLO XII DAC ARESE 12A B2R	C	1.B FE	1,171,344	1,175,102	1,115,302	1,175,102				139,401	2.000	2.075	JAJO	4,635	22,538	09/24/2021	04/20/2032	193,533	
BCC32Q-RN-5	Ares European CLO XII DAC ARESE 12A CR	C	1.E FE	16,633,088	16,686,448	16,686,214	16,686,448				1,979,499	4.004	4.059	JAJO	135,481	736,572	09/24/2021	04/20/2032	10,545,810	
BCC32Q-RR-6	Ares European CLO XII DAC ARESE 12A DR	C	2.B FE	11,303,472	11,339,734	11,339,484	11,339,734				1,345,223	5.004	5.070	JAJO	115,064	610,829	09/24/2021	04/20/2032	1,683,885	
BCC32S-S9-1	Carlyle Euro CLO 2021-2 DAC CGMSE 2021-2A A2A	C	1.C FE	2,014,659	2,761,490	2,758,452	2,567,147		33,835		306,584	3.759	5.740	JAJO	22,491	115,000	09/30/2022	10/15/2035	533,539	
BCC32S-SC-4	Carlyle Euro CLO 2021-2 DAC CGMSE 2021-2A B	C	1.G FE	8,129,137	8,225,714	8,225,623	8,225,714				975,809	4.259	4.312	JAJO	75,906	382,400	09/27/2021	10/15/2035	1,744,637	
BCC32S-SD-2	Carlyle Euro CLO 2021-2 DAC CGMSE 2021-2A C	C	2.C FE	1,330,608	1,762,653	1,766,733	1,572,662		23,116		186,202	5.309	7.782	JAJO	20,276	99,874	12/13/2022	10/15/2035	160,392	
BCC32Y-Z3-3	Deer Park CLO DAC DERPK 1A B1R	C	1.C FE	12,865,720	17,626,529	17,632,258	16,215,560		63,695		1,928,511	3.709	6.111	JAJO	141,650	725,506	09/27/2022	10/15/2034	4,939,351	
BCC32Y-Z5-8	Deer Park CLO DAC DERPK 1A CR	C	1.F FE	13,851,055	14,101,223	14,101,068	14,101,223				1,672,816	4.109	4.160	JAJO	125,541	635,051	10/05/2021	10/15/2034	3,461,460	
BCC32Y-Z6-6	Deer Park CLO DAC DERPK 1A DR	C	2.C FE	16,736,692	17,038,978	16,964,467	17,038,978				2,021,319	5.009	5.070	JAJO	184,921	915,923	10/05/2021	10/15/2034	6,472,209	
BCC330-D5-5	AlbaCore EURO CLO III DAC ALBAC 3A B1	C	1.C FE	3,967,637	5,405,469	5,405,377	5,039,724		67,496		601,778	3.880	5.589	MJSD	9,904	219,568	10/05/2022	12/15/2034	48,455	
BCC330-D6-3	AlbaCore EURO CLO III DAC ALBAC 3A B2	C	1.C FE	3,870,517	6,169,285	5,682,424	5,314,952		160,820		641,391	2.100	5.708	MJSD	5,758	126,523	10/12/2022	12/15/2034	54,286	
BCC330-L9-8	Bluemountain Euro 2021-2 CLO D BLUME 2021-2A B2	C	1.C FE	5,592,985	7,638,163	6,992,203	6,832,942		159,018		812,946	2.050	4.758	JAJO	33,056	149,646	01/29/2024	10/15/2035	2,295,862	
BCC331-7N-1	Blackrock European CLO X DAC BECLO 10A B1R	C	1.C FE	9,655,391	11,810,950	11,815,142	11,359,668		72,031		1,350,207	3.789	4.831	JAJO	96,962	495,292	07/29/2024	10/15/2034	1,757,303	
BCC331-7Q-4	Blackrock European CLO X DAC BECLO 10A CR	C	1.F FE	7,137,386	7,226,877	7,226,797	7,226,877				857,318	4.109	4.160	JAJO	64,340	325,464	10/15/2021	10/15/2034	1,698,012	
BCC331-7R-2	Blackrock European CLO X DAC BECLO 10A DR	C	2.C FE	11,199,313	11,339,734	11,260,072	11,339,734				1,345,223	5.009	5.070	JAJO	123,068	609,562	10/15/2021	10/15/2034	2,070,635	
BCC334-KB-6	Penta CLO 10 DAC PENTA 2021-10A C	C	1.F FE	18,782,173	19,036,651	19,036,061	19,036,651				2,258,302	4.351	4.348	FMAN	96,633	864,372	10/20/2021	11/20/2034	7,925,184	
BCC334-KC-4	Penta CLO 10 DAC PENTA 2021-10A D	C	2.C FE	14,550,387	14,747,529	14,783,204	14,747,529				1,749,487	5.351	5.360	FMAN	92,066	812,239	10/20/2021	11/20/2034	707,402	
BCC335-PX-0	Avoca CLO XXV DAC AVOCA 25A C	C	1.F FE	19,677,127	19,964,982	19,956,916	19,961,571		386		2,368,004	4.126	4.165	JAJO	178,480	898,903	03/21/2024	10/15/2034	13,669,644	
BCC335-PY-8	Avoca CLO XXV DAC AVOCA 25A D	C	2.C FE	12,268,835	12,606,494	12,549,714	12,599,352		(1,466)		1,494,718	5.026	5.083	JAJO	137,281	677,515	05/22/2024	10/15/2034	2,134,041	
BCC337-TP-9	Dunedin Park CLO DAC DUNEP 1A CR	C	1.F FE	3,496,624	3,525,306	3,526,593	3,526,727		67		30,037	4.301	4.289	FMAN	17,689	37,800	10/29/2025	11/20/2034	211,123	
BCC337-TQ-7	Dunedin Park CLO DAC DUNEP 1A DR	C	2.B FE	25,155,474	25,382,202	25,266,891	25,382,202				3,011,069	5.051	5.056	FMAN	149,573	1,324,319	10/21/2021	11/20/2034	760,949	
BCC339-BV-1	CVC Cordatus Loan Fund XXII DA CORDA 22A D		2.C FE	491,202	558,173	557,376	530,597		2,908		36,487	5.250	6.308	MJSD	1,384	22,335	04/07/2025	12/15/2034	48,163	
BCC339-YT-1	Northwoods Capital 24 Euro DAC NWDSE 2021-24A B1	C	1.C FE	6,046,649	8,101,153	8,074,856	7,566,867		92,813		902,069	3.826	5.639	JAJO	67,156	341,200	10/04/2022	10/15/2035	152,157	
BCC33C-C8-4	Rockford Tower Europe CLO 2021 RFTE 2021-2A B	C	1.C FE	14,372,661	19,835,721	19,835,384	18,086,389		59,876		2,150,153	3.816	6.156	JAJO	145,078	812,143	09/27/2022	01/24/2035	1,656,764	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
BCC33C-CC-5	Rockford Tower Europe CLO 2021 RFTE 2021-2A D		2.C FE	3,399,473	3,584,061	3,592,541	3,574,414		(1,999)		424,163	5.516	5.581	JAJO	37,892	206,044	10/02/2024	01/24/2035	2,819,761	
BCC33D-H5-3	Jubilee CLO 2021-XXV DAC JUBIL 2021-25A B1	C	1.C FE	3,641,437	4,700,408	4,695,115	4,443,839		47,178		528,324	3.759	5.281	JAJO	38,282	195,745	07/13/2022	10/15/2035	1,206,491	
BCC33D-H7-9	Jubilee CLO 2021-XXV DAC JUBIL 2021-25A C1	C	1.G FE	9,542,706	9,694,591	9,665,711	9,694,464		(272)		1,150,059	4.259	4.312	JAJO	89,460	450,683	07/29/2024	10/15/2035	4,748,682	
BCC33J-7J-1	Harvest CLO XXV DAC HARVT 25A CR	C	1.F FE	11,782,031	12,044,795	12,044,578	12,038,038		830		1,428,023	4.410	4.476	JAJO	106,235	579,657	01/18/2024	10/21/2034	4,257,774	
BCC33J-7K-8	Harvest CLO XXV DAC HARVT 25A DR	C	2.C FE	24,764,734	25,264,692	25,265,121	25,264,692				2,997,129	5.460	5.527	JAJO	275,890	1,474,429	11/10/2021	10/21/2034	6,938,334	
BCC33L-PT-4	Aqueduct European CLO 6-2021 D AQUE 2021-6A C	C	1.G FE	34,413,141	35,253,058	35,093,996	35,253,058				4,182,040	4.109	4.160	JAJO	313,852	1,587,628	11/11/2021	12/15/2034	6,235,761	
BCC33L-PX-5	Aqueduct European CLO 6-2021 D AQUE 2021-6A D	C	2.C FE	29,824,722	30,552,650	30,399,948	30,552,650				3,624,435	5.109	5.172	JAJO	338,203	1,671,944	11/11/2021	12/15/2034	13,990,314	
BCC33N-Q2-8	Palmer Square European CLO PLMER 2022-1A B1		1.C FE	1,085,722	1,175,102	1,175,087	1,175,102				139,401	3.760	3.959	JAJO	8,837	49,114	07/25/2024	01/21/2035	299,428	
BCC33Q-GP-1	Ares European CLO XV DAC ARESE 15A D		2.C FE	5,866,005	6,815,591	6,830,817	6,383,035		57,258		753,534	5.159	6.632	JAJO	76,184	376,274	07/27/2023	01/15/2036	389,223	
BCC33S-S1-7	CVC Cordatus Loan Fund XVIII D CORDA 18A CR	C	1.F FE	11,348,548	11,751,019	11,725,860	11,751,019				1,394,013	4.234	4.214	JAJO	88,451	525,021	11/18/2021	07/29/2034	7,776,220	
BCC33S-S2-5	CVC Cordatus Loan Fund XVIII D CORDA 18A DR	C	2.C FE	27,803,943	28,789,998	28,789,019	28,789,998				3,415,333	5.234	5.225	JAJO	267,888	1,566,283	11/18/2021	07/29/2034	7,977,759	
BCC33X-3V-7	Penta CLO 8 DAC PENTA 2020-8A B1RE	C	1.C FE	2,334,019	3,231,530	3,235,066	3,047,894		42,463		364,773	3.796	5.845	JAJO	26,578	135,478	09/28/2022	01/15/2034	151,135	
BCC33X-40-4	Penta CLO 8 DAC PENTA 2020-8A CR	C	1.F FE	11,649,896	12,162,305	12,162,171	12,162,305				1,442,804	4.176	4.211	JAJO	110,045	553,487	11/24/2021	01/15/2034	1,435,185	
BCC33X-43-8	Penta CLO 8 DAC PENTA 2020-8A DR	C	2.C FE	5,627,969	5,875,510	5,885,193	5,875,510				697,007	5.276	5.324	JAJO	67,165	330,000	11/24/2021	01/15/2034	3,084,595	
BCC33Y-1M-7	Henley CLO III DAC HNLY 3A CR	C	1.F FE	13,079,560	13,631,183	13,637,507	13,631,183				1,617,056	4.365	4.365	JAJO	107,431	636,514	11/26/2021	12/25/2035	4,281,627	
BCC33Y-1Q-8	Henley CLO III DAC HNLY 3A DR	C	2.C FE	11,875,015	12,397,325	12,465,337	12,397,325				1,470,684	5.365	5.377	JAJO	120,090	700,938	11/26/2021	12/25/2035	407,969	
BCC341-RN-8	Arbour CLO X DAC ARBR 10A D		2.C FE	4,840,271	5,875,510	5,877,002	5,457,871		56,587		645,446	5.600	7.139	MJSD	15,537	338,432	07/26/2023	06/15/2034	57,269	
BCC34Q-0B-8	Logiclane I CLO DAC LOGIC 1A C	C	1.F FE	8,029,040	8,343,224	8,343,115	8,343,224				989,750	4.509	4.565	JAJO	81,509	408,023	02/11/2022	03/15/2035	855,589	
BCC34Q-0F-9	Logiclane I CLO DAC LOGIC 1A D	C	2.C FE	11,760,847	12,221,060	12,105,156	12,221,060				1,449,774	5.609	5.678	JAJO	148,521	727,994	02/11/2022	03/15/2035	3,628,035	
BCC34Q-G9-5	Sculptor European CLO IX DAC SCULE 9A D	C	2.C FE	8,564,969	8,813,265	8,838,497	8,813,265				1,045,510	5.369	5.425	JAJO	109,095	499,055	02/07/2022	10/10/2034	2,968,390	
BCC34S-06-7	OCP Euro CLO 2022-5 DAC OCPE 2022-5A C	C	1.F FE	16,706,717	17,156,488	17,156,197	17,156,488				2,035,260	4.354	4.414	JAJO	151,474	815,718	02/02/2022	04/20/2035	16,772,366	
BCC34S-Q9-1	OCP Euro CLO 2022-5 DAC OCPE 2022-5A D	C	2.C FE	13,731,548	14,101,223	14,147,433	14,101,223				1,672,816	5.354	5.425	JAJO	153,093	807,572	02/02/2022	04/20/2035	834,026	
BCC34Y-ZT-4	Dryden 39 Euro CLO 2015 DAC DRYD 2015-39A B2RR	C	1.C FE	21,788,241	22,326,937	20,612,384	22,326,937				2,648,625	2.250	2.256	JAJO	106,053	480,104	02/09/2022	04/15/2035	6,557,403	
BCC350-81-8	Sound Point Euro CLO II Fundin SNDPE 2A B1R	C	1.C FE	1,433,039	1,938,918	1,938,893	1,801,615		21,305		214,840	3.710	5.493	JAJO	14,387	80,084	10/05/2022	01/26/2036	53,361	
BCC350-89-1	Blackrock European CLO VIII DA BECLO 8A B2R	C	1.C FE	4,305,161	4,700,408	4,292,281	4,354,102		11,857		37,083	2.100	3.834	JAJO	19,468		10/29/2025	01/20/2036	1,101,516	
BCC350-8B-6	Blackrock European CLO VIII DA BECLO 8A CR	C	1.F FE	5,535,804	5,875,510	5,875,416	5,873,577		(6,431)		697,187	4.254	4.320	JAJO	50,683	273,642	09/12/2024	01/20/2036	1,870,171	
BCC350-8C-4	Blackrock European CLO VIII DA BECLO 8A DR		2.C FE	4,173,290	4,230,367	4,209,482	4,210,169		1,021		35,857	5.304	5.470	JAJO	45,499		10/29/2025	01/20/2036	15,745	
BCC351-MC-6	Neuberger Berman Loan Advisers NEUBE 2022-3A C	C	1.F FE	9,154,366	9,400,816	9,400,618	9,400,816				1,115,211	4.315	4.313	JAJO	73,242	434,348	02/03/2022	10/25/2034	2,979,440	
BCC352-TR-4	Cairn CLO XV DAC CRNCL 2022-15A C	C	1.F FE	5,911,644	6,110,530	6,115,614	6,110,530				724,887	4.609	4.666	JAJO	61,021	304,789	02/17/2022	04/15/2036	2,074,874	
BCC353-PY-1	Sound Point Euro CLO VIII Fund SNDPE 8A D	C	2.C FE	16,962,761	17,626,529	17,626,970	17,626,529				2,091,020	5.515	5.528	JAJO	175,519	1,022,622	02/14/2022	04/25/2035	4,553,688	
BCC353-TP-6	BBAM European CLO BBAME 3A B2	C	1.C FE	11,403,549	11,751,019	10,739,174	11,751,019				1,394,013	2.200	2.206	JAJO	54,577	247,071	02/11/2022	01/15/2036	2,359,454	
BCC353-TQ-4	BBAM European CLO BBAME 3A C	C	1.F FE	18,245,678	18,801,631	18,801,405	18,801,631				2,230,421	4.309	4.362	JAJO	175,535	883,127	02/11/2022	01/15/2036	11,644,628	
BCC353-TR-2	BBAM European CLO BBAME 3A D	C	2.C FE	18,473,749	19,036,651	19,036,309	19,036,651				2,258,302	5.309	5.374	JAJO	218,975	1,078,634	02/11/2022	01/15/2036	2,330,984	
BCC359-39-7	Avoca CLO XXVI DAC AVOCA 26A B2	C	1.C FE	9,625,838	9,988,366	9,456,116	9,988,366				1,184,911	2.750	2.759	JAJO	57,988	262,513	02/23/2022	04/15/2035	1,973,119	
BCC359-3B-2	Avoca CLO XXVI DAC AVOCA 26A C	C	1.F FE	15,288,095	15,863,876	15,863,686	15,863,876				1,881,918	4.426	4.464	JAJO	152,129	760,362	02/23/2022	04/15/2035	854,410	
BCC359-3C-0	Avoca CLO XXVI DAC AVOCA 26A D	C	2.C FE	18,119,224	18,801,631	18,801,800	18,801,631				2,230,421	5.526	5.577	JAJO	225,112	1,101,539	02/23/2022	04/15/2035	3,402,664	
BCC36F-DS-9	Northwoods Capital 26 Euro DAC NWDSE 2022-26A C	C	1.F FE	12,130,615	13,689,938	13,712,526	13,689,938				1,624,026	5.876	5.932	JAJO	174,291	848,479	05/13/2022	07/15/2035	2,120,669	
BCC36F-DT-7	Northwoods Capital 26 Euro DAC NWDSE 2022-26A D	C	2.C FE	14,577,563	16,451,427	16,459,916	16,451,427				1,951,619	7.276	7.354	JAJO	259,351	1,242,770	05/13/2022	07/15/2035	4,835,985	
BCC379-KP-0	CVC Cordatus Loan Fund XXIV DA CORDA 24A B2	C	1.C FE	3,796,436	4,465,387	4,468,781	4,425,201		11,141		525,135	4.790	5.151	JAJO	39,808	205,351	07/29/2022	10/23/2034	1,427,252	
BCC3GC-NH-8	Palmer Square European Clo 202 PLMER 2024-2A C	C	1.F FE	24,587,097	27,027,345	26,899,397	27,027,345				3,206,231	4.259	4.298	JAJO	249,404	1,659,042	06/20/2024	10/15/2037	9,063,846	
BCC3GC-NJ-4	Palmer Square European Clo 202 PLMER 2024-2A D		2.C FE	16,355,764	17,979,060	18,011,458	17,979,060				2,132,841	5.259	5.308	JAJO	204,862	1,316,610	06/20/2024	10/15/2037	2,519,010	
BCC3GW-2G-9	Sona Fios Clo III DAC FIOS 3A C		1.F FE	1,565,821	1,645,143	1,645,250	1,642,503		(1,566)		194,964	4.304	4.665	JAJO	14,358	88,122	09/25/2024	04/20/2037	683,466	
BCC3JP-GF-8	Margay CLO I DAC MARGA 1A BR	C	1.C FE	9,153,866	10,329,146	10,360,691	10,329,146				1,225,338	4.059	4.110	JAJO	90,840	368,491	11/22/2024	01/15/2038	1,247,533	
BCC3JP-GH-4	Margay CLO I DAC MARGA 1A DR	C	2.C FE	6,248,373	7,050,612	7,084,067	7,050,612				836,408	5.559	5.628	JAJO	84,921	336,483	11/22/2024	01/15/2038	723,395	
G0R37G-AS-4	Aurium CLO III DAC ACLO 3A C		1.F FE	1,891,394	1,909,541	1,912,615	1,907,958		315		16,250	4.071	4.160	JAJO	16,627		10/29/2025	04/16/2030	148,901	
G0R37G-BF-1	Aurium CLO III DAC ACLO 3A CNE	C	1.F FE	2,277,324	2,350,204	2,353,988	2,337,590		2,465		277,039	4.071	4.402	JAJO	20,464	104,224	09/25/2020	04/16/2030	38,041	
G6179R-AB-1	MMcapS Funding XVIII Ltd A2		1.B FE	1,138,500	1,375,000	1,223,320	1,191,023		10,379			4.297	5.904	MJSD	985	69,815	11/03/2021	12/26/2039		
G72219-AB-7	Preferred Term Securities XXVI A2		1.B FE	2,456,434	2,913,228	2,549,571	2,543,508		18,353			4.321	5.852	MJSD	2,798	143,897	11/03/2021	09/22/2037	1,606,294	
G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2		1.A FE	37,414,759	45,186,050	42,380,864	38,783,447		269,467			4.385	6.843	MJSD	55,037	2,187,999	09/05/2025	09/22/2036	5,025,288	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
G9012R-AB-6	Trapeza Cdo Xii Ltd TRAP 2007-12X A2		1.A FE	4,065,476	4,926,058	4,487,976	4,266,348		35,578			4.546	6.708	JAJO	54,116	247,828	09/24/2021	04/06/2042	1,219,457	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				20,221,170,798	20,812,151,150	20,566,879,998	20,606,022,135	(5,065,691)	10,358,815	78,144,405	635,148,890	XXX	XXX	XXX	248,149,554	1,008,645,439	XXX	XXX	6,539,965,355	XXX
00024D-AA-1	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1		1.A PL	463,250,000	463,250,000	463,713,250	463,250,000					5.755	6.150	JAJO	5,775,880	38,861,031	07/02/2024	07/15/2038	512,562	
00024D-AC-7	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2		1.C PL	62,475,000	62,475,000	62,537,475	62,475,000					6.055	6.454	JAJO	819,558	5,485,064	07/02/2024	07/15/2038	13,131,036	
00024D-AE-3	AA Infrastructure Fund 2 LLC AAIF 2024-1A B		1.F PL	51,000,000	51,000,000	51,051,000	51,000,000					6.755	6.532	JAJO	746,377	4,942,695	07/02/2024	07/15/2038	4,361,658	
00024D-AG-8	AA Infrastructure Fund 2 LLC AAIF 2024-1A C		2.B PL	30,741,667	30,741,667	30,772,409	30,741,667					8.755	8.565	JAJO	583,113	3,780,338	07/02/2024	07/15/2038	18,325,471	
00024D-AL-7	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1D	C	1.A PL	354,250,000	354,250,000	354,604,250	354,250,000					5.755	5.700	JAJO	4,416,849	5,583,517	08/12/2025	07/15/2038	359,726,074	
00024D-AN-3	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2D		1.C PL	68,250,000	68,250,000	68,318,250	68,250,000					6.055	6.563	JAJO	895,315	1,128,049	08/12/2025	07/15/2038	69,357,349	
00024D-AQ-6	AA Infrastructure Fund 2 LLC AAIF 2024-1A BD	C	1.F PL	39,000,000	39,000,000	39,039,000	39,000,000					6.755	6.532	JAJO	570,759	714,366	08/12/2025	07/15/2038	39,702,537	
00024D-AS-2	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD		2.B PL	23,508,333	23,508,333	23,531,841	23,508,333					8.755	8.565	JAJO	445,910	550,758	08/12/2025	07/15/2038	24,051,961	
00043*-AA-7	AA Warehouse 21-A		1.G PL	262,889,952	263,309,099	263,309,099	263,067,152		17,172			5.653	5.703	FMAN	2,149,865	16,850,010	01/14/2025	08/08/2036	267,120,020	
00043*-AB-5	AA Warehouse 21A		2.C PL	27,505,345	27,505,345	27,505,345	27,523,881		(1,021)			5.803	5.794	FMAN	230,535	1,808,373	01/14/2025	08/08/2036	27,913,978	
59565H-AX-3	Midcap Funding Franchise Finan A		1.F PL	103,492,617	103,492,617	103,347,727	103,492,617					5.350	5.338	MON	338,363	5,598,375	06/30/2022	04/14/2033	7,116,463	
59565H-AZ-8	Midcap Funding Franchise Finan C		3.B PL	19,920,000	19,920,000	19,840,320	19,920,000					8.250	8.266	MON	100,430	1,661,660	06/30/2022	04/14/2033	278,299	
59565H-BE-4	Midcap Funding Franchise Finan A		1.F PL	21,277,884	21,277,884	21,277,884	21,277,884					6.536	6.510	MON	65,669	1,611,995	06/30/2022	04/14/2033	1,639,731	
59565H-BG-9	Midcap Funding Franchise Finan C		3.B PL	7,200,000	7,200,000	7,200,000	7,200,000					9.458	9.439	MON	41,617	726,266	06/30/2022	04/14/2033	100,495	
69291N-AC-6	PK Alift Loan Funding 7 LP PK AIR 2025-2 - B		1.C FE	23,642,260	23,643,033	23,664,312	23,642,260					5.028	5.138	MON	52,834	244,359	09/10/2025	03/15/2043	3,901,240	
69291N-AD-4	PK Alift Loan Funding 7 LP PK AIR 2025-2 - C		1.F FE	50,537,567	50,537,901	50,411,556	50,539,035		1,468			5.342	5.400	MON	119,988	554,945	09/10/2025	03/15/2043	1,901,460	
69291N-AE-2	PK Alift Loan Funding 7 LP PK AIR 2025-2 - D		2.C FE	6,847,846	6,847,922	6,804,096	6,848,105		259			6.012	6.086	MON	18,298	84,627	09/10/2025	03/15/2043	857,917	
69291V-AA-2	PK Alift Loan Funding 3 LP PKAIR 2024-1 AF	RA	1.A FE	11,173,686	11,173,686	11,165,865	11,173,686					5.450	5.472	MON	28,757	673,615	06/20/2024	09/15/2039	7,940,675	
69291V-AB-0	PK Alift Loan Funding 3 LP PKAIR 2024-1 A1	C	1.A FE	20,554,259	20,554,495	20,953,252	20,554,830		95			5.842	5.911	MON	53,369	1,200,794	06/20/2024	09/15/2039	10,599,541	
69291V-AC-8	PK Alift Loan Funding 3 LP PKAIR 2024-1 B	RA	1.C FE	15,867,044	15,867,392	16,311,679	15,865,236		742			6.227	6.400	MON	43,914	988,063	06/20/2024	09/15/2039	11,603,621	
69291V-AD-6	PK Alift Loan Funding 3 LP PKAIR 2024-1 C		1.F FE	37,206,164	37,206,298	38,322,487	37,202,277		2,190			6.550	6.738	MON	108,312	2,437,013	06/20/2024	09/15/2039	11,738,777	
69291V-AE-4	PK Alift Loan Funding 3 LP PKAIR 2024-1 D		2.C FE	17,104,705	17,104,996	17,703,671	17,102,726		1,132			7.492	7.722	MON	56,956	1,281,506	06/20/2024	09/15/2039	5,639,938	
69291Y-AB-4	Pk Alift Loan Funding 6 LP PKAIR 2025-1 B	M	1.C FE	30,341,517	30,342,473	30,937,185	30,341,983		466			5.811	5.880	MON	78,364	1,033,432	05/02/2025	11/15/2042	657,513	
69291Y-AC-2	Pk Alift Loan Funding 6 LP PKAIR 2025-1 C		1.F FE	62,707,507	62,707,777	63,748,726	62,708,658		1,151			6.237	6.316	MON	173,826	2,292,330	05/02/2025	11/15/2042	1,463,600	
69291Y-AD-0	Pk Alift Loan Funding 6 LP PKAIR 2025-1 D		2.C FE	15,061,656	15,061,666	15,558,701	15,062,080		425			7.334	7.444	MON	49,094	647,432	05/02/2025	11/15/2042	341,544	
69381E-AA-1	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 A	RA	1.A FE	69,903,105	69,903,210	69,861,268	69,912,885					5.052	5.098	MON	156,956	4,247,622	09/18/2024	10/15/2039	299,997	
69381E-AB-9	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 B	RA	1.C FE	12,722,009	12,722,384	12,735,107	12,819,030		(7,752)			5.142	4.935	MON	29,075	786,839	09/18/2024	10/15/2039	4,145,700	
69381E-AC-7	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 C	C	1.F FE	55,921,439	55,922,568	55,967,306	55,929,853					5.432	5.489	MON	135,010	3,653,695	09/18/2024	10/15/2039	17,353,158	
69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D		2.C FE	24,885,349	24,885,543	25,649,529	24,889,763					6.407	6.488	MON	70,863	1,917,728	09/18/2024	10/15/2039	406,026	
69453#-AA-1	PK ALIFT WH 5 LP A		2.C PL	41,905,066	41,905,066	41,905,066	41,905,066					7.000	7.063	MON	138,522	2,955,002	04/28/2025	11/14/2044	1,123,636	
74980Q-AS-0	RR 17 Ltd RRAM 2021-17A BR	C	1.F FE	44,160,000	44,160,000	44,057,549	44,160,000					5.755	5.461	JAJO	550,594	267,523	08/28/2025	07/15/2034	4,394,408	
74980Q-AU-5	RR 17 Ltd RRAM 2021-17A CR	C	2.C FE	20,000,000	20,000,000	19,855,480	20,000,000					6.855	6.576	JAJO	297,030	143,161	08/28/2025	07/15/2034	7,304,404	
75009C-AE-6	RAD CLO 23 Ltd RAD 2024-23A B1	C	1.C FE	6,400,000	6,400,000	6,403,674	6,400,000					5.934	6.945	JAJO	77,016	415,916	01/25/2024	04/20/2037	1,094,714	
75009C-AL-0	RAD CLO 23 Ltd RAD 2024-23A C2	C	1.F FE	6,400,000	6,400,000	6,400,851	6,400,000					6.257	6.301	JAJO	78,977	400,448	01/25/2024	04/20/2037	2,452,949	
979888-BE-3	WOODMONT 2018-4 TRUST WDMNT 2018-4A A2RR	C	1.A FE	26,375,000	26,375,000	26,100,911	26,375,000					5.734	5.642	JAJO	306,693	819,707	03/28/2025	04/20/2037	26,758,127	
97888-BG-8	WOODMONT 2018-4 TRUST WDMNT 2018-4A BRR		1.C FE	46,250,000	46,250,000	45,753,275	46,250,000					5.834	5.744	JAJO	547,181	1,460,782	03/28/2025	04/20/2037	39,575,159	
979888-BJ-2	WOODMONT 2018-4 TRUST WDMNT 2018-4A CRR		1.F FE	78,000,000	78,000,000	77,130,768	78,000,000					6.384	6.136	JAJO	1,009,806	2,680,473	03/28/2025	04/20/2037	58,614,708	
979888-BL-7	WOODMONT 2018-4 TRUST WDMNT 2018-4A DRR	C	2.C FE	36,900,000	36,900,000	36,591,627	36,900,000					8.084	7.865	JAJO	604,918	1,585,205	03/28/2025	04/20/2037	26,593,539	
97988F-AQ-1	Woodmont 2022-10 Trust WDMNT 2022-10A A2R	C	1.A FE	9,500,000	9,500,000	9,351,639	9,500,000					5.555	5.757	JAJO	114,331	354,471	01/28/2025	04/15/2038	3,638,499	
97988F-AS-7	Woodmont 2022-10 Trust WDMNT 2022-10A BR	M	1.C FE	57,075,000	57,075,000	56,454,766	57,075,000					5.655	5.863	JAJO	699,255	2,165,457	01/28/2025	04/15/2038	10,807,537	
97988F-AU-2	Woodmont 2022-10 Trust WDMNT 2022-10A CR	C	1.F FE	55,500,000	55,500,000	54,622,767	55,500,000					6.005	5.728	JAJO	722,046	2,227,646	01/28/2025	04/15/2038	21,302,743	
97988F-AW-8	Woodmont 2022-10 Trust WDMNT 2022-10A DR	C	2.C FE	8,375,000	8,375,000	8,360,386	8,375,000					7.455	7.201	JAJO	135,269	412,390	01/28/2025	04/15/2038	811,779	
97988M-AY-9	Woodmont 2021-8 Trust WDMNT 2021-8A CR		1.F FE	15,000,000	15,000,000	14,953,545	15,000,000					6.384	6.135	JAJO	271,020		08/27/2025	10/18/2037	1,808,767	
97988Q-BC-7	Woodmont 2017-2 Trust WDMNT 2017-2A BRR	C	1.C FE	39,500,000	39,500,000	39,085,645	39,500,000					5.784	5.531	JAJO	463,318	2,083,490	11/27/2024	10/20/2036	16,349,020	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
97988Q-BE-3	Woodmont 2017-2 Trust WDMNT 2017-2A CRR	C	1.F FE	51,800,000	51,800,000	51,235,173	51,800,000					6.234	5.988	JAJO	654,859	2,930,408	11/27/2024	10/20/2036	29,924,637	
97988Q-BG-8	Woodmont 2017-2 Trust WDMNT 2017-2A DRR	C	2.C FE	32,500,000	32,500,000	32,701,598	32,500,000					7.784	7.563	JAJO	513,016	2,266,764	11/27/2024	10/20/2036	23,812,167	
97988R-BA-9	Woodmont 2022-9 Trust WDMNT 2022-9A A1R	C	1.A FE	117,500,000	117,500,000	117,149,263	117,500,000					5.558	5.340	JAJO	1,197,282	8,401,035	08/06/2024	10/25/2036	6,650,147	
97988R-BC-5	Woodmont 2022-9 Trust WDMNT 2022-9A A2R	C	1.A FE	18,750,000	18,750,000	18,548,606	18,750,000					5.708	5.492	JAJO	196,212	1,373,169	08/06/2024	10/25/2036	19,003,817	
97988R-BE-1	Woodmont 2022-9 Trust WDMNT 2022-9A BR	C	1.C FE	3,725,000	3,725,000	3,686,878	3,725,000					5.808	5.593	JAJO	39,664	277,118	08/06/2024	10/25/2036	2,939,848	
97988R-BG-6	Woodmont 2022-9 Trust WDMNT 2022-9A CR		1.F FE	38,700,000	38,700,000	38,492,529	38,700,000					6.308	6.100	JAJO	447,551	3,103,186	08/06/2024	10/25/2036	5,090,129	
97988R-BJ-0	Woodmont 2022-9 Trust WDMNT 2022-9A DR		2.C FE	12,625,000	12,625,000	12,590,193	12,625,000					8.008	7.827	JAJO	185,351	1,260,951	08/06/2024	10/25/2036	2,402,819	
97988T-AS-7	Woodmont 2023-11 Trust WDMNT 2023-11A A2R		1.A FE	36,000,000	36,000,000	35,626,248	36,000,000					5.710	5.640	JAJO	399,686	1,125,317	03/31/2025	04/23/2037	36,523,595	
97988T-AU-2	Woodmont 2023-11 Trust WDMNT 2023-11A BR		1.C FE	54,000,000	54,000,000	53,420,364	54,000,000					5.810	5.742	JAJO	610,029	1,715,426	03/31/2025	04/23/2037	44,714,417	
97988T-AW-8	Woodmont 2023-11 Trust WDMNT 2023-11A CR		1.F FE	72,000,000	72,000,000	71,195,904	72,000,000					6.360	6.136	JAJO	890,372	2,488,534	03/31/2025	04/23/2037	65,081,012	
97988T-AY-4	Woodmont 2023-11 Trust WDMNT 2023-11A DR	C	2.C FE	20,900,000	20,900,000	20,724,461	20,900,000					8.060	7.865	JAJO	327,541	902,977	03/31/2025	04/23/2037	16,182,689	
G2950*-AA-7	AA INFRASTRUCTURE DEBT AID		1.D PL	204,884,502	206,118,494	206,118,494	206,118,494		245,676			5.775	7.283	FMAN	1,984,042	14,363,927	12/11/2023	11/01/2034	605,997,239	
000000-00-0	RRE 5 Loan Management DAC RRME 5A A2R		1.C FE	1,765,262	1,921,292	1,921,274	1,904,955				225,983	3.759	4.254	JAJO	15,648	80,011	03/20/2024	01/15/2037	55,836	
000000-00-0	RRE 19 Loan Management DAC RRME 19A A2B		1.C FE	7,023,231	7,638,163	7,654,325	7,638,163				906,109	5.500	5.687	JAJO	88,688	511,250	05/24/2024	07/15/2037	1,528,270	
000000-00-0	RRE 19 Loan Management DAC RRME 19A B	C	1.F FE	30,794,165	33,490,405	33,491,845	33,490,405				3,972,938	4.559	4.601	JAJO	330,813	2,219,116	05/24/2024	07/15/2037	461,506	
000000-00-0	RRE 12 Loan Management DAC RRME 12A BR		1.F FE	37,414,046	40,599,772	40,578,863	40,599,772				4,816,316	4.209	4.261	JAJO	370,250	1,867,464	05/31/2024	07/15/2037	9,434,559	
000000-00-0	RRE 12 Loan Management DAC RRME 12A C1R		2.B FE	27,884,564	30,258,875	30,178,870	30,258,875				3,589,585	5.009	5.071	JAJO	328,395	1,626,306	05/31/2024	07/15/2037	16,058,116	
000000-00-0	RRE 19 Loan Management DAC RRME 19A C1		2.B FE	23,770,934	25,852,243	25,851,777	25,852,243				3,066,830	5.309	5.359	JAJO	297,374	1,952,450	05/24/2024	07/15/2037	10,186,224	
000000-00-0	RRE 12 Loan Management DAC RRME 12A C2R		2.C FE	6,497,374	7,050,612	7,051,028	7,050,612				836,408	6.309	6.389	JAJO	96,378	467,733	05/31/2024	07/15/2037	1,479,718	
000000-00-0	RRE 20 Loan Management DAC RRME 20A A2A	C	1.C FE	45,176,954	48,766,731	48,783,116	48,766,731				5,785,156	3.909	4.835	JAJO	413,030	2,448,626	07/12/2024	10/15/2037	5,012,409	
000000-00-0	RRE 20 Loan Management DAC RRME 20A A2B		1.C FE	8,164,510	8,813,265	8,859,296	8,813,265				1,045,510	5.200	5.660	JAJO	96,750	496,387	07/12/2024	10/15/2037	906,437	
000000-00-0	RRE 20 Loan Management DAC RRME 20A B	C	1.F FE	25,037,830	27,027,345	26,978,290	27,027,345				3,206,231	4.209	4.254	JAJO	246,476	1,446,152	07/12/2024	10/15/2037	15,405,426	
000000-00-0	RRE 20 Loan Management DAC RRME 20A C1	C	2.B FE	26,126,431	28,202,447	28,201,995	28,202,447				3,345,632	5.009	5.062	JAJO	306,076	1,756,911	07/12/2024	10/15/2037	1,405,818	
000000-00-0	RRE 22 Loan Management DAC RRME 22A A2	C	1.C FE	54,458,360	57,579,995	57,620,704	57,579,995				6,830,666	3.909	4.193	JAJO	487,674	2,399,524	09/18/2024	01/15/2038	13,676,842	
000000-00-0	RRE 22 Loan Management DAC RRME 22A B	C	1.F FE	25,562,087	27,027,345	27,027,047	27,027,345				3,206,231	4.259	4.313	JAJO	249,404	1,215,663	09/18/2024	01/15/2038	6,251,330	
000000-00-0	RRE 22 Loan Management DAC RRME 22A C1		2.B FE	26,673,482	28,202,447	28,115,357	28,202,447				3,345,632	5.059	5.125	JAJO	309,132	1,481,642	09/18/2024	01/15/2038	16,822,354	
000000-00-0	RRE 22 Loan Management DAC RRME 22A C2		2.C FE	3,334,185	3,525,306	3,539,178	3,525,306				418,204	6.109	6.186	JAJO	46,662	220,171	09/18/2024	01/15/2038	1,662,169	
000000-00-0	RRE 10 Loan Management DAC RRME 10A BR		1.F FE	55,502,237	56,404,893	56,404,893	56,404,893				902,656	4.109	4.160	JAJO	315,462		10/28/2025	03/15/2038	12,970,767	
000000-00-0	RRE 10 Loan Management DAC RRME 10A CR		2.C FE	728,467	740,314	740,314	740,314				11,847	5.009	5.070	JAJO	5,047		10/28/2025	03/15/2038	44,470	
000000-00-0	RRE 25 Loan Management DAC RRME 25A A2	C	1.C Z	28,930,132	31,140,201	31,102,179	31,140,201				2,210,069	3.659	3.724	JAJO	246,874	613,818	03/14/2025	04/15/2038	15,399,556	
000000-00-0	RRE 23 Loan Management DAC RRME 23A A2		1.C Z	54,815,236	61,340,321	61,446,195	61,340,321				6,525,086	3.759	3.901	JAJO	499,586	1,510,693	01/24/2025	04/15/2038	12,007,401	
000000-00-0	RRE 25 Loan Management DAC RRME 25A B	C	1.F Z	38,209,609	41,128,568	41,128,115	41,128,568				2,918,959	4.159	4.214	JAJO	370,616	917,107	03/14/2025	04/15/2038	7,861,902	
000000-00-0	RRE 23 Loan Management DAC RRME 23A B	C	1.F Z	20,791,986	23,267,018	23,148,008	23,267,018				2,475,032	4.009	4.063	JAJO	202,101	608,722	01/24/2025	04/15/2038	2,869,545	
000000-00-0	RRE 25 Loan Management DAC RRME 25A C1		2.B Z	17,221,616	18,537,233	18,536,955	18,537,233				1,315,617	4.809	4.869	JAJO	193,149	475,698	03/14/2025	04/15/2038	8,246,385	
000000-00-0	RRE 23 Loan Management DAC RRME 23A C1		2.B Z	17,851,705	19,976,733	19,911,109	19,976,733				2,125,028	4.759	4.818	JAJO	205,983	614,595	01/24/2025	04/15/2038	6,477,140	
000000-00-0	RRE 26 Loan Management DAC RRME 26A B		1.F FE	22,849,449	23,031,998	23,031,837	23,037,146		1,436		186,261	4.159	4.190	JAJO	467,511		10/29/2025	07/15/2038	9,131,687	
000000-00-0	RRE 26 Loan Management DAC RRME 26A C1		2.B FE	16,320,550	16,451,427	16,451,197	16,454,974		1,381		133,043	4.709	4.746	JAJO	377,921		10/29/2025	07/15/2038	3,203,321	
000000-00-0	RRE 26 Loan Management DAC RRME 26A C2		2.C FE	293,049	293,775	294,204	293,775				727	5.759	5.815	JAJO	8,248		05/29/2025	07/15/2038	298,114	
000000-00-0	RRE 7 Loan Management DAC RRME 7A A2R	C	1.C Z	57,519,121	61,692,852	61,535,782	61,692,852				4,173,731	3.709	3.767	JAJO	495,774	1,198,107	03/21/2025	10/15/2038	2,104	
000000-00-0	RRE 6 Loan Management DAC RRME 6A BR		1.F FE	31,762,838	31,727,752	31,723,660	31,727,752				(35,085)	4.209	4.221	JAJO	311,688		08/28/2025	10/15/2038	13,293,609	
000000-00-0	RRE 7 Loan Management DAC RRME 7A BR	C	1.F Z	34,995,242	37,603,262	37,182,218	37,603,262				2,608,020	4.309	4.363	JAJO	351,070	844,026	03/21/2025	10/15/2038	10,707,242	
000000-00-0	RRE 6 Loan Management DAC RRME 6A C1R		2.B FE	705,841	705,061	704,951	705,061				(780)	4.659	4.673	JAJO	7,667		08/28/2025	10/15/2038	428,807	
000000-00-0	RRE 7 Loan Management DAC RRME 7A C1R		2.B Z	32,868,069	35,253,058	35,252,494	35,253,058				2,384,989	5.059	5.122	JAJO	386,415	924,577	03/21/2025	10/15/2038	5,199,975	
000000-00-0	RRE 6 Loan Management DAC RRME 6A C2R		2.C FE	295,400	293,775	294,068	293,775				(1,625)	5.709	5.731	JAJO	3,914		08/28/2025	10/15/2038	230,590	
000000-00-0	RRE 18 Loan Management DAC RRME 18A A2B		1.C FE	8,142,792	8,813,265	8,831,420	8,813,265				1,045,510	5.500	5.558	JAJO	102,332	463,196	03/05/2024	04/15/2039	2,816,917	
000000-00-0	RRE 18 Loan Management DAC RRME 18A A2A	C	1.C FE	20,085,554	21,739,386	21,740,669	21,739,386				2,578,925	4.109	4.840	JAJO	193,542	978,886	03/05/2024	04/15/2039	6,935,927	
000000-00-0	RRE 18 Loan Management DAC RRME 18A B		1.F FE	39,085,402	42,303,670	42,305,489	42,303,670				5,018,448	4.559	4.607	JAJO	417,869	2,089,265	03/05/2024	04/15/2039	4,929,420	
000000-00-0	RRE 18 Loan Management DAC RRME 18A C1		2.B FE	17,914,142	19,389,182	19,392,071	19,389,182				2,300,122	5.559	5.618	JAJO	233,533	1,145,400	03/05/2024	04/15/2039	9,526,988	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
000000-00-0	RRE 21 Loan Management DAC RRME 21A A2A	C	1.C FE	29,934,808	31,727,752	31,745,583	31,727,752				3,763,836	3.959	4.151	JAJO	272,155	1,529,485	08/16/2024	10/15/2039	39,738	
000000-00-0	RRE 21 Loan Management DAC RRME 21A B	C	1.F FE	24,668,499	26,146,018	26,145,731	26,146,018				3,101,680	4.209	4.263	JAJO	238,439	1,328,778	08/16/2024	10/15/2039	13,667,753	
000000-00-0	RRE 21 Loan Management DAC RRME 21A C1		2.B FE	7,317,398	7,755,673	7,769,928	7,755,673				920,049	5.209	5.276	JAJO	87,532	475,275	08/16/2024	10/15/2039	816,965	
000000-00-0	RRE 21 Loan Management DAC RRME 21A C2		2.C FE	3,326,090	3,525,306	3,537,183	3,525,306				418,204	6.609	6.694	JAJO	50,481	267,657	08/16/2024	10/15/2039	3,389,022	
000000-00-0	RRE 3 Loan Management DAC RRME 3A A2R	C	1.C FE	36,775,768	39,636,188	39,665,361	39,636,188				4,702,007	3.859	3.908	JAJO	331,405	1,562,376	10/11/2024	12/15/2039	13,448,426	
000000-00-0	RRE 3 Loan Management DAC RRME 3A BR	C	1.F FE	21,805,970	23,502,039	23,501,780	23,502,039				2,788,027	4.209	4.265	JAJO	214,327	1,001,032	10/11/2024	12/15/2039	9,022,471	
000000-00-0	RRE 3 Loan Management DAC RRME 3A C1R		2.B FE	12,961,469	13,969,612	13,969,388	13,969,612				1,657,203	5.009	5.071	JAJO	151,610	696,408	10/11/2024	12/15/2039	9,547,353	
000000-00-0	RRE 3 Loan Management DAC RRME 3A C2R		2.C FE	3,543,470	3,819,081	3,835,893	3,819,081				453,054	6.059	6.135	JAJO	50,136	226,770	10/11/2024	12/15/2039	1,965,353	
000000-00-0	RRE 24 Loan Management DAC RRME 24A A2	C	1.C Z	38,858,425	42,303,670	42,200,999	42,303,670				3,445,245	3.709	3.484	JAJO	339,959	920,239	02/21/2025	04/15/2040	18,902,635	
000000-00-0	RRE 24 Loan Management DAC RRME 24A B	C	1.F Z	27,200,898	29,612,569	29,199,947	29,612,569				2,411,671	3.959	4.012	JAJO	254,012	685,325	02/21/2025	04/15/2040	3,641,581	
000000-00-0	RRE 24 Loan Management DAC RRME 24A C1		2.B Z	14,895,730	16,216,407	16,004,896	16,216,407				1,320,677	4.609	4.666	JAJO	161,940	433,898	02/21/2025	04/15/2040	4,783,674	
000000-00-0	RRE 24 Loan Management DAC RRME 24A C2		2.C Z	1,942,921	2,115,183	2,115,145	2,115,183				172,262	5.309	5.317	JAJO	24,331	64,827	02/21/2025	04/15/2040	1,973,198	
000000-00-0	RRE 8 Loan Management DAC RRME 8A A2R	C	1.C Z	57,519,121	61,692,852	61,535,658	61,692,852				4,173,731	3.709	3.767	JAJO	495,774	1,198,107	03/21/2025	07/15/2040	298,067	
000000-00-0	RRE 9 Loan Management DAC RRME 9A A2R	C	1.C Z	46,015,297	49,354,281	49,228,576	49,354,281				3,338,985	3.709	3.767	JAJO	396,619	958,485	03/21/2025	07/15/2040	23,396,333	
000000-00-0	RRE 27 Loan Management DAC RRME 27A B		1.F FE	11,168,635	11,280,979	11,280,618	11,280,979				112,343	4.159	4.204	JAJO	219,428		06/05/2025	07/15/2040	3,775,739	
000000-00-0	RRE 8 Loan Management DAC RRME 8A BR	C	1.F Z	38,346,081	41,128,568	40,667,969	41,128,568				2,782,487	4.309	4.363	JAJO	383,983	923,154	03/21/2025	07/15/2040	12,646,860	
000000-00-0	RRE 9 Loan Management DAC RRME 9A BR	C	1.F Z	27,390,058	29,377,549	29,048,696	29,377,549				1,987,491	4.309	4.363	JAJO	274,274	659,396	03/21/2025	07/15/2040	8,046,639	
000000-00-0	RRE 8 Loan Management DAC RRME 8A C1R		2.B Z	32,868,069	35,253,058	35,252,494	35,253,058				2,384,989	5.059	5.122	JAJO	386,415	924,577	03/21/2025	07/15/2040	5,423,851	
000000-00-0	RRE 9 Loan Management DAC RRME 9A C1R		2.B Z	26,294,455	28,202,447	28,201,995	28,202,447				1,907,991	5.059	5.122	JAJO	309,132	739,662	03/21/2025	07/15/2040	3,930,176	
000000-00-0	RRE 27 Loan Management DAC RRME 27A C		2.C FE	6,282,357	6,345,550	6,353,692	6,345,550				63,193	5.009	5.061	JAJO	148,599		06/05/2025	07/15/2040	2,453,668	
000000-00-0	RRE 1 Loan Management DAC RRME 1A BRR		1.F FE	51,255,767	51,704,485	51,698,901	51,704,485				448,718	4.159	4.174	JAJO	465,918		09/19/2025	10/15/2040	9,334,561	
000000-00-0	RRE 1 Loan Management DAC RRME 1A C1RR		2.B FE	687,293	693,310	693,218	693,310				6,017	4.609	4.628	JAJO	6,924		09/19/2025	10/15/2040	425,264	
000000-00-0	RRE 1 Loan Management DAC RRME 1A C2RR		2.C FE	291,226	293,775	293,717	293,775				2,550	5.659	5.693	JAJO	3,602		09/19/2025	10/15/2040	229,408	
000000-00-0	RRE 2 Loan Management DAC RRME 2A BRR		1.F FE	42,300,198	42,597,445	42,597,445	42,597,445				297,248	4.109	4.122	JAJO	316,032		10/03/2025	01/15/2041	1,160,690	
000000-00-0	RRE 17 Loan Management DAC RRME 17A BR		1.F FE	31,435,922	31,727,752	31,727,752	31,727,752				291,831	4.159	4.878	JAJO	76,974		11/28/2025	01/15/2041	870,437	
000000-00-0	RRE 2 Loan Management DAC RRME 2A C1RR		2.B FE	13,219,833	13,312,730	13,267,280	13,312,730				92,897	4.459	4.475	JAJO	107,180		10/03/2025	01/15/2041	4,940,093	
000000-00-0	RRE 17 Loan Management DAC RRME 17A C1R		2.B FE	727,683	734,439	734,439	734,439				6,755	4.709	5.458	JAJO	2,017		11/28/2025	01/15/2041	20,177	
000000-00-0	RRE 2 Loan Management DAC RRME 2A C2RR		2.C FE	291,726	293,775	291,770	293,775				2,050	5.509	5.537	JAJO	2,922		10/03/2025	01/15/2041	140,023	
000000-00-0	RRE 17 Loan Management DAC RRME 17A C2R		2.C FE	291,073	293,775	293,775	293,775				2,702	5.759	6.528	JAJO	987		11/28/2025	01/15/2041	8,092	
000000-00-0	RRE 19 Loan Management DAC RRME 19A A2A	C	1.C FE	30,253,916	32,902,854	32,906,276	32,902,854				3,903,238	4.059	4.861	JAJO	289,364	1,977,017	05/24/2024	05/13/2065	6,573,165	
48662L-AG-6	Rad CLO 10 Ltd RAD 2021-10A D		2.C FE	2,503,325	2,500,000	2,488,240	2,500,000		34,726			6.871	6.927	JAJO	33,403	187,344	09/10/2024	04/23/2034	92,615	
48662N-AE-7	Rad CLO 11 Ltd RAD 2021-11A C	C	1.F FE	7,185,600	7,200,000	7,190,748	7,176,496		3,355			5.966	6.895	JAJO	93,072	470,506	03/28/2024	04/15/2034	1,987,466	
48662N-AG-2	Rad CLO 11 Ltd RAD 2021-11A D		2.C FE	5,011,600	5,000,000	4,976,940	4,995,708		(3,529)			7.066	7.153	JAJO	76,550	382,504	06/26/2024	04/15/2034	2,406,859	
74938R-AG-7	RAD CLO 30 Ltd RAD 2025-30A B	C	1.F FE	23,100,000	23,100,000	23,121,368	23,100,000					5.755	5.271	JAJO	367,165		08/14/2025	10/15/2038	9,732,940	
74938R-AJ-1	RAD CLO 30 Ltd RAD 2025-30A C1	C	2.C FE	34,500,000	34,500,000	34,457,945	34,500,000					6.605	6.131	JAJO	628,192		08/14/2025	10/15/2038	4,708,759	
74939N-AJ-9	RAD CLO 31 Ltd RAD 2025-31A C1A		2.B FE	17,750,000	17,750,000	17,750,000	17,750,000					6.282	5.770	JAJO	43,361		11/19/2025	04/17/2039	521,266	
74939N-AL-4	RAD CLO 31 Ltd RAD 2025-31A C1B		2.C FE	250,000	250,000	250,000	250,000					7.082	6.580	JAJO	688		11/19/2025	04/17/2039	7,356	
74971C-AN-3	RR 16 Ltd RRAM 2021-16A BR	C	1.F FE	35,000,000	35,000,000	34,918,975	35,000,000					5.705	5.410	JAJO	432,594		10/08/2025	07/15/2036	8,858,364	
74971C-AQ-6	RR 16 Ltd RRAM 2021-16A CR	C	2.C FE	8,500,000	8,500,000	8,438,783	8,500,000					6.905	6.627	JAJO	127,159		10/08/2025	07/15/2036	677,178	
749752-AS-0	RR 18 Ltd RRAM 2021-18A BR	C	1.F FE	27,000,000	27,000,000	26,909,226	27,000,000					5.755	5.459	JAJO	336,641	187,282	08/07/2025	07/15/2040	5,952,405	
749752-AU-5	RR 18 Ltd RRAM 2021-18A C1R	C	2.C FE	41,150,000	41,150,000	41,148,601	41,150,000					6.605	6.321	JAJO	588,850	325,267	08/07/2025	07/15/2040	4,931,334	
749762-AE-0	RR 40 LTD RRAM 2025-40A B	C	1.F FE	42,000,000	42,000,000	41,768,706	42,000,000					5.905	5.639	JAJO	1,361,373		05/20/2025	07/15/2038	10,317,332	
749762-AG-5	RR 40 LTD RRAM 2025-40A C	C	2.C FE	29,500,000	29,500,000	29,434,009	29,500,000					6.955	6.701	JAJO	1,119,681		05/20/2025	07/15/2038	7,969,084	
749764-AJ-5	RR 41 LTD RRAM 2025-41A C1A	C	2.B FE	22,500,000	22,500,000	22,317,885	22,500,000					6.305	5.828	JAJO	387,117		08/29/2025	10/15/2040	3,848,950	
749764-AN-6	RR 41 LTD RRAM 2025-41A C1B		2.C FE	250,000	250,000	248,830	250,000					7.105	6.640	JAJO	4,840		08/29/2025	10/15/2040	254,629	
74979V-AR-4	RR 5 Ltd RRAM 2018-5A BR	C	1.F FE	12,000,000	12,000,000	12,045,912	12,000,000					6.405	6.159	JAJO	166,518	837,514	04/19/2024	07/15/2039	2,296,464	
74979V-AT-0	RR 5 Ltd RRAM 2018-5A CR	C	2.C FE	4,500,000	4,500,000	4,508,033	4,500,000					7.505	7.275	JAJO	73,169	364,255	04/19/2024	07/15/2039	2,285,634	
74979V-AV-5	RR 5 Ltd RRAM 2018-5A A2R	C	1.C FE	6,315,000	6,315,000	6,325,691	6,315,000					5.855	4.926	JAJO	80,105	405,527	04/19/2024	07/15/2039	2,621,213	
74980E-AU-2	RR 7 Ltd RRAM 2019-7A B1B	M	1.F FE	47,000,000	47,000,000	47,021,244	47,000,000					6.005	5.815	JAJO	611,462	3,089,650	04/16/2024	01/15/2037	3,696,631	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
74980E-AW-8	RR 7 Ltd RRAM 2019-7A C1B	C	2.C FE	45,000,000	45,000,000	44,558,055	45,000,000					7.005	6.828	JAJO	682,943	3,414,426	02/02/2022	01/15/2037	7,189,877	
74980F-BJ-3	RR 8 Ltd RRAM 2020-8A C1A2		2.B FE	23,750,000	23,750,000	23,750,000	23,750,000					6.355	6.089	JAJO	71,268		12/02/2025	01/15/2039	626,907	
74980F-BL-8	RR 8 Ltd 2020-8A C1B2 6.90012% 15JAN39		2.C Z	250,000	250,000	250,000	250,000					7.032	7.032	JAJO	830		12/02/2025	01/15/2039	254,344	
74980P-AE-3	RR 14 Ltd RRAM 2021-14A B	C	1.F FE	31,639,585	32,500,000	32,470,490	32,332,494		497,884			6.066	7.696	JAJO	427,158	2,156,762	07/30/2024	04/15/2036	9,003,722	
74980P-AG-8	RR 14 Ltd RRAM 2021-14A C	C	2.C FE	26,282,773	26,250,000	26,079,979	26,253,685		(37,982)			7.066	6.811	JAJO	401,887	2,008,146	12/26/2024	04/15/2036	19,691,792	
74983A-AL-7	RR 19 Ltd RRAM 2021-19A A2R	C	1.C FE	15,975,000	15,975,000	15,857,456	15,975,000					5.455	5.156	JAJO	188,795	505,497	03/04/2025	04/15/2040	452,386	
74983A-AN-3	RR 19 Ltd RRAM 2021-19A BR	C	1.F FE	56,000,000	56,000,000	55,815,536	56,000,000					5.705	5.409	JAJO	692,151	1,847,840	03/04/2025	04/15/2040	23,807,073	
74983A-AQ-6	RR 19 Ltd RRAM 2021-19A C1AR	C	2.B FE	31,500,000	31,500,000	31,394,381	31,500,000					6.405	6.118	JAJO	437,110	1,158,848	03/04/2025	04/15/2040	3,737,719	
74983A-AU-7	RR 19 Ltd RRAM 2021-19A C1BR		2.C FE	10,500,000	10,500,000	10,499,591	10,500,000					7.005	6.727	JAJO	159,353	420,408	03/04/2025	04/15/2040	10,685,978	
74988A-AE-8	RR 31 Ltd RRAM 2024-31A B	C	1.E FE	29,500,000	29,500,000	29,406,692	29,500,000					5.855	5.591	JAJO	374,203	1,996,859	08/15/2024	10/15/2039	11,842,738	
74988A-AG-3	RR 31 Ltd RRAM 2024-31A C1	C	2.A FE	19,500,000	19,500,000	19,474,475	19,500,000					6.705	6.453	JAJO	283,267	1,497,218	08/15/2024	10/15/2039	15,350,498	
74988A-AJ-7	RR 31 Ltd RRAM 2024-31A A2	C	1.B FE	19,250,000	19,250,000	19,272,349	19,250,000					5.655	5.973	JAJO	235,841	1,261,862	08/15/2024	10/15/2039	399,478	
74988A-AL-2	RR 31 Ltd RRAM 2024-31A C2	C	2.B FE	2,500,000	2,500,000	2,504,665	2,500,000					7.905	7.672	JAJO	42,816	224,034	08/15/2024	10/15/2039	2,066,385	
74988C-AC-8	RR 32 LTD /old RRAM 2024-32RA A2R	C	1.C FE	51,250,000	51,250,000	51,159,390	51,250,000					5.605	4.962	JAJO	622,337	3,161,186	09/26/2024	10/15/2039	4,039,866	
74988C-AE-4	RR 32 LTD /old RRAM 2024-32RA C1AR	C	2.B FE	18,500,000	18,500,000	18,452,622	18,500,000					6.705	6.453	JAJO	268,740	1,347,438	09/26/2024	10/15/2039	2,390,364	
74988C-AJ-3	RR 32 LTD /old RRAM 2024-32RA BR	C	1.F FE	29,500,000	29,500,000	29,407,518	29,500,000					5.855	5.591	JAJO	374,203	1,894,384	09/26/2024	10/15/2039	15,721,776	
74988C-AL-8	RR 32 LTD /old RRAM 2024-32RA C1BR	C	2.C FE	3,500,000	3,500,000	3,515,981	3,500,000					7.605	7.367	JAJO	57,668	286,858	09/26/2024	10/15/2039	3,562,615	
74988F-AG-2	RR 38 Ltd RRAM 2025-38A B	M	1.E FE	32,600,000	32,600,000	32,491,703	32,600,000					5.605	5.307	JAJO	395,867	919,101	02/05/2025	04/15/2040	12,421,744	
74988F-AJ-6	RR 38 Ltd RRAM 2025-38A C1	C	2.A FE	14,400,000	14,400,000	14,255,438	14,400,000					6.405	6.118	JAJO	199,822	625,061	02/05/2025	04/15/2040	4,339,825	
74988W-AC-4	RR 34 LTD RRAM 2024-34RA A2AR	M	1.C FE	21,375,000	21,375,000	21,349,478	21,375,000					5.605	5.656	JAJO	259,560	1,201,784	10/31/2024	10/15/2039	1,153,295	
74988W-AG-5	RR 34 LTD RRAM 2024-34RA BR		1.F FE	30,750,000	30,750,000	30,653,199	30,750,000					5.805	5.534	JAJO	386,727	1,786,112	10/31/2024	10/15/2039	15,384,259	
74988W-AJ-9	RR 34 LTD RRAM 2024-34RA C1AR	C	2.B FE	22,500,000	22,500,000	22,427,775	22,500,000					6.655	6.396	JAJO	324,409	1,484,880	10/31/2024	10/15/2039	3,440,834	
74988W-AN-0	RR 34 LTD RRAM 2024-34RA C1BR		2.C FE	4,500,000	4,500,000	4,518,819	4,500,000					7.555	7.310	JAJO	73,657	334,663	10/31/2024	10/15/2039	4,583,870	
74989H-AS-1	RR 12 Ltd RRAM 2020-12A BR3	C	1.F FE	20,640,000	20,640,000	20,621,837	20,640,000					5.905	5.613	JAJO	264,051	1,335,890	07/05/2024	01/15/2036	4,911,993	
74989H-AU-6	RR 12 Ltd RRAM 2020-12A CR3		2.C FE	19,965,000	19,965,000	19,918,242	19,965,000					6.905	6.628	JAJO	298,673	1,494,625	07/05/2024	01/15/2036	8,321,964	
74989K-AJ-4	RR 2 Ltd RRAM 2017-2A BR	C	1.F FE	45,000,000	45,000,000	45,059,130	45,000,000					5.966	5.675	JAJO	581,700	2,940,660	03/12/2021	04/15/2036	15,832,697	
74989K-AL-9	RR 2 Ltd RRAM 2017-2A CR		2.C FE	24,000,000	24,000,000	23,786,520	24,000,000					6.966	6.690	JAJO	362,240	1,811,686	03/12/2021	04/15/2036	3,527,686	
74989M-AQ-4	RR 26 Ltd RRAM 2023-26A A2R	C	1.C FE	16,325,000	16,325,000	16,292,072	16,325,000					5.405	5.187	JAJO	191,163	556,501	02/28/2025	04/15/2038	2,379,455	
74989M-AS-0	RR 26 Ltd RRAM 2023-26A B1R	C	1.E FE	29,750,000	29,750,000	29,670,330	29,750,000					5.655	5.308	JAJO	361,259	1,049,182	02/28/2025	04/15/2038	15,010,907	
74989M-AU-5	RR 26 Ltd RRAM 2023-26A B2R	C	1.F FE	5,000,000	5,000,000	4,989,155	5,000,000					5.955	5.663	JAJO	64,508	186,639	02/28/2025	04/15/2038	5,074,378	
74989M-AW-1	RR 26 Ltd RRAM 2023-26A C1R		2.B FE	21,500,000	21,500,000	21,264,962	21,500,000					6.505	6.068	JAJO	296,016	853,194	02/28/2025	04/15/2038	271,720	
74989N-AC-3	RR 28 Ltd RRAM 2024-28RA A2R	C	1.C FE	33,800,000	33,800,000	33,834,375	33,800,000					5.955	6.792	JAJO	436,071	2,204,784	02/12/2024	04/15/2037	4,008,095	
74989N-AE-9	RR 28 Ltd RRAM 2024-28RA C1R		2.B FE	18,400,000	18,400,000	18,408,814	18,400,000					7.355	7.123	JAJO	293,201	1,461,415	02/12/2024	04/15/2037	12,381,661	
74989N-AG-4	RR 28 Ltd RRAM 2024-28RA C2R		2.C FE	5,850,000	5,850,000	5,856,488	5,850,000					8.355	8.140	JAJO	105,894	523,947	02/12/2024	04/15/2037	946,298	
74989N-AJ-8	RR 28 Ltd RRAM 2024-28RA BR		1.F FE	25,000,000	25,000,000	25,042,750	25,000,000					6.355	6.108	JAJO	344,204	1,732,146	02/12/2024	04/15/2037	12,182,626	
74989U-AN-3	RR 20 Ltd RRAM 2022-20A BR	M	1.F FE	14,000,000	14,000,000	13,964,692	14,000,000					5.705	5.409	JAJO	173,038	389,347	02/18/2025	07/15/2037	1,748,438	
74989U-AQ-6	RR 20 Ltd RRAM 2022-20A CR	C	2.C FE	6,500,000	6,500,000	6,449,534	6,500,000					6.505	6.221	JAJO	91,606	286,298	02/18/2025	07/15/2037	3,936,237	
74989V-AC-5	RR 29 LTD RRAM 2024-29RA A	C	1.C FE	34,000,000	34,000,000	34,037,842	34,000,000					5.605	5.865	JAJO	412,868	2,097,177	06/20/2024	07/15/2039	8,635,950	
74989V-AE-1	RR 29 LTD RRAM 2024-29RA B	C	1.F FE	25,000,000	25,000,000	25,045,000	25,000,000					5.905	5.641	JAJO	319,829	1,618,084	06/20/2024	07/15/2039	1,547,989	
74989V-AG-6	RR 29 LTD RRAM 2024-29RA C1R	C	2.B FE	20,000,000	20,000,000	19,974,380	20,000,000					6.755	6.503	JAJO	292,697	1,466,828	06/20/2024	07/15/2039	4,093,957	
74989V-AJ-0	RR 29 LTD RRAM 2024-29RA C2R	C	2.C FE	2,400,000	2,400,000	2,404,932	2,400,000					7.655	7.418	JAJO	39,804	197,919	06/20/2024	07/15/2039	2,445,809	
749972-AG-0	RAD CLO 27 Ltd RAD 2024-27A C	C	1.F FE	11,908,175	11,950,000	11,957,445	11,894,185		(13,990)			5.805	5.897	JAJO	150,289	546,415	03/20/2025	01/15/2038	2,583,243	
749972-AJ-4	RAD CLO 27 Ltd RAD 2024-27A D1	C	2.C FE	4,326,805	4,452,000	4,454,751	4,311,188		(15,617)			6.705	9.067	JAJO	64,672	233,174	05/06/2025	01/15/2038	292,759	
749979-AQ-3	Rad CLO 20 Ltd RAD 2023-20A BR	C	1.F FE	19,500,000	19,500,000	19,433,837	19,500,000					5.784	5.525	JAJO	228,726		11/19/2025	07/20/2040	7,989,007	
749979-AS-9	Rad CLO 20 Ltd RAD 2023-20A C1R	C	2.C FE	18,500,000	18,500,000	18,499,149	18,500,000					6.734	6.489	JAJO	252,635	335,554	06/17/2025	07/20/2040	5,630,893	
749986-AJ-4	Rad CLO 3 Ltd RAD 2019-3A CR2	C	1.F FE	1,600,000	1,600,000	1,602,413	1,600,000					6.055	5.804	JAJO	20,989	105,991	06/18/2024	07/15/2037	137,145	
749986-AL-9	Rad CLO 3 Ltd RAD 2019-3A D1R2	C	2.C FE	1,500,000	1,500,000	1,499,942	1,500,000					7.005	6.767	JAJO	22,765	113,814	06/18/2024	07/15/2037	290,079	
75000G-BM-7	RR 23 Ltd RRAM 2022-23A BR2		1.F FE	51,000,000	51,000,000	50,827,977	51,000,000					5.705	5.428	JAJO	630,352	797,321	06/18/2025	07/15/2037	16,433,394	
75000G-BP-0	RR 23 Ltd RRAM 2022-23A C1A2		2.B FE	40,375,000	40,375,000	40,373,627	40,375,000					6.555	6.291	JAJO	573,386	718,916	06/18/2025	07/15/2037	2,914,013	
75000G-BT-2	RR 23 Ltd RRAM 2022-23A C1B2		2.C FE	4,625,000	4,625,000	4,594,258	4,625,000					7.275	7.023	JAJO	72,897	90,863	06/18/2025	07/15/2037	4,713,222	
75000H-BG-8	RR 24 Ltd RRAM 2022-24A BR2	M	1.E FE	39,000,000	39,000,000	38,872,626	39,000,000					5.755	5.488	JAJO	486,259	1,334,037	11/26/2024	01/15/2037	8,334,465	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
75000H-BN-3	RR 24 Ltd RRAM 2022-24A C1A2	C	2.A FE	21,500,000	21,500,000	21,429,179	21,500,000					6.555	6.300	JAJO	305,332	1,227,855	11/26/2024	01/15/2037	9,340,399	
75000K-AS-6	RR 25 Ltd RRAM 2023-25A BR		1.F FE	23,800,000	23,800,000	23,835,629	23,800,000					6.205	5.974	JAJO	319,947	1,612,807	01/26/2024	10/15/2037	16,931,213	
75000K-AU-1	RR 25 Ltd RRAM 2023-25A C1		2.A FE	11,480,000	11,480,000	11,479,529	11,480,000					7.205	6.926	JAJO	179,201	894,337	01/26/2024	10/15/2037	76,224	
75000K-AW-7	RR 25 Ltd RRAM 2023-25A C2		2.C FE	1,180,000	1,180,000	1,181,527	1,180,000					8.005	7.802	JAJO	20,465	101,498	01/26/2024	10/15/2037	1,203,194	
75009A-BA-7	Rad CLO 18 Ltd RAD 2023-18A CR	C	1.F FE	9,000,000	9,000,000	8,980,038	9,000,000					6.005	5.753	JAJO	117,089	213,406	05/16/2025	07/15/2037	9,137,108	
75009A-BC-3	Rad CLO 18 Ltd RAD 2023-18A D1R	C	2.B FE	10,900,000	10,900,000	10,899,553	10,900,000					7.205	6.970	JAJO	170,147	306,781	05/16/2025	07/15/2037	11,099,480	
75009G-AJ-6	Rad Clo 25 Ltd RAD 2024-25A D1		2.C FE	5,007,500	5,000,000	4,984,200	4,998,790	(8,710)				7.034	6.832	JAJO	71,321	281,050	03/18/2025	07/20/2037	1,789,130	
75009J-AS-0	Rad CLO 17 Ltd RAD 2022-17A CR	C	1.F FE	985,500	1,000,000	1,000,614	988,043	2,543				5.884	6.438	JAJO	11,932	47,570	04/16/2025	01/20/2038	298,740	
75009L-AU-0	Rad CLO 16 Ltd RAD 2022-16A D1R	C	2.B FE	3,899,958	3,900,000	3,904,957	3,897,987	(2,190)				7.355	7.175	JAJO	62,146	309,757	07/18/2024	07/15/2037	1,040,776	
75009N-AG-7	Rad CLO 9 Ltd RAD 2020-9A CR	M	1.F FE	19,750,000	19,750,000	19,787,841	19,750,000					5.905	5.634	JAJO	252,665	679,046	12/19/2024	01/15/2038	3,624,707	
75009N-AJ-1	Rad CLO 9 Ltd RAD 2020-9A D1R	C	2.A FE	10,100,000	10,100,000	10,099,626	10,100,000					6.805	6.548	JAJO	148,906	567,037	12/19/2024	01/15/2038	4,932,359	
75009P-AQ-0	Rad CLO 12 Ltd RAD 2021-12A BR	C	1.F FE	17,000,000	17,000,000	16,953,352	17,000,000					5.838	5.623	JAJO	173,690	274,133	07/10/2025	07/30/2040	10,664,468	
75009P-AS-6	Rad CLO 12 Ltd RAD 2021-12A C1R		2.B FE	6,435,000	6,435,000	6,434,582	6,435,000					6.888	6.687	JAJO	77,571	121,035	07/10/2025	07/30/2040	2,783,933	
75009R-AE-3	Rad CLO 14 Ltd RAD 2021-14A C	C	1.F FE	2,988,001	3,000,000	2,999,910	2,998,895	9,167				6.166	6.096	JAJO	40,080	202,127	10/04/2023	01/15/2035	599,607	
75009V-AC-8	RAD CLO 26 Ltd RAD 2024-26A B1	C	1.C FE	21,000,000	21,000,000	21,062,118	21,000,000					5.634	6.033	JAJO	239,933	1,431,071	08/07/2024	10/20/2037	5,283,394	
75009V-AG-9	RAD CLO 26 Ltd RAD 2024-26A C	C	1.F FE	24,500,000	24,500,000	24,421,110	24,500,000					5.784	5.536	JAJO	287,374	1,710,109	08/07/2024	10/20/2037	15,325,427	
75009V-AJ-3	RAD CLO 26 Ltd RAD 2024-26A D1		2.C FE	8,000,000	8,000,000	7,989,384	8,000,000					6.834	6.601	JAJO	110,870	651,037	08/07/2024	10/20/2037	1,651,557	
750103-AQ-6	Rad CLO 15 Ltd RAD 2021-15A BR	C	1.F FE	23,000,000	23,000,000	22,921,708	23,000,000					5.784	5.531	JAJO	269,780	413,766	06/12/2025	07/20/2040	13,636,397	
750103-AS-2	Rad CLO 15 Ltd RAD 2021-15A C1R	C	2.B FE	16,400,000	16,400,000	16,399,246	16,400,000					6.734	6.495	JAJO	223,958	340,042	06/12/2025	07/20/2040	5,397,395	
75010C-AE-3	RAD CLO 24 Ltd RAD 2024-24A B	C	1.B FE	14,000,000	14,000,000	14,020,748	14,000,000					5.884	6.739	JAJO	167,053	902,738	04/11/2024	07/20/2037	5,422,805	
75010R-AC-4	RAD CLO 29 Ltd RAD 2025-29A B	C	1.C FE	22,000,000	22,000,000	21,958,200	22,000,000					5.534	5.325	JAJO	246,898	676,331	03/14/2025	04/20/2038	4,629,520	
75010R-AE-0	RAD CLO 29 Ltd RAD 2025-29A C	C	1.F FE	24,000,000	24,000,000	23,919,864	24,000,000					5.734	5.459	JAJO	279,076	762,616	03/14/2025	04/20/2038	812,728	
75010R-AG-5	RAD CLO 29 Ltd RAD 2025-29A D1		2.C FE	10,000,000	10,000,000	9,966,310	10,000,000					6.634	6.372	JAJO	134,532	364,256	03/14/2025	04/20/2038	981,190	
780932-AE-9	RR 30 LTD RRAM 2024-30A A2	C	1.C FE	16,000,000	16,000,000	15,971,536	16,000,000					5.555	5.817	JAJO	192,557	1,165,351	07/02/2024	07/15/2036	7,130,178	
780932-AG-4	RR 30 LTD RRAM 2024-30A B	C	1.E FE	21,000,000	21,000,000	20,934,921	21,000,000					5.805	5.550	JAJO	264,107	1,591,648	07/02/2024	07/15/2036	17,922,700	
780932-AJ-8	RR 30 LTD RRAM 2024-30A C1	C	2.A FE	20,000,000	20,000,000	20,011,900	20,000,000					6.555	6.311	JAJO	284,030	1,693,356	07/02/2024	07/15/2036	3,418,057	
78109U-AG-4	RR 42 Ltd RRAM 2025-42A BR		1.F FE	30,000,000	30,000,000	30,000,000	30,000,000					5.655	5.359	JAJO	202,621		11/07/2025	10/15/2040	741,390	
78109U-AJ-8	RR 42 Ltd RRAM 2025-42A C1AR		2.B FE	23,750,000	23,750,000	23,750,000	23,750,000					6.355	6.069	JAJO	180,266		11/07/2025	10/15/2040	587,958	
78109U-AL-3	RR 42 Ltd RRAM 2025-42A C1BR		2.C FE	250,000	250,000	250,000	250,000					7.055	6.780	JAJO	2,107		11/07/2025	10/15/2040	6,200	
78110Q-AE-5	RR 33 LTD RRAM 2024-33A A2	M	1.B FE	25,000,000	25,000,000	24,954,525	25,000,000					5.605	5.676	JAJO	303,579	1,353,565	10/18/2024	10/15/2039	2,367,630	
78110Q-AG-0	RR 33 LTD RRAM 2024-33A B	C	1.E FE	30,000,000	30,000,000	29,904,240	30,000,000					5.805	5.540	JAJO	377,295	1,678,111	10/18/2024	10/15/2039	13,719,016	
78110Q-AJ-4	RR 33 LTD RRAM 2024-33A C		2.B FE	5,000,000	5,000,000	4,993,445	5,000,000					6.855	6.605	JAJO	74,258	326,789	10/18/2024	10/15/2039	981,485	
78110T-AU-3	RR 21 Ltd RRAM 2022-21A A2R	C	1.B FE	3,425,000	3,425,000	3,418,931	3,425,000					5.605	5.865	JAJO	41,590	211,260	06/07/2024	07/15/2039	1,804,447	
78110T-AW-9	RR 21 Ltd RRAM 2022-21A BR	C	1.E FE	25,000,000	25,000,000	25,045,200	25,000,000					5.905	5.641	JAJO	319,829	1,618,084	06/07/2024	07/15/2039	6,336,068	
78110T-AY-5	RR 21 Ltd RRAM 2022-21A C1R	C	2.A FE	1,750,000	1,750,000	1,755,415	1,750,000					6.755	6.503	JAJO	25,611	128,347	06/07/2024	07/15/2039	845,328	
78110T-BA-6	RR 21 Ltd RRAM 2022-21A C2R	C	2.B FE	5,000,000	5,000,000	5,010,275	5,000,000					7.655	7.418	JAJO	82,924	412,332	06/07/2024	07/15/2039	5,097,793	
78110V-AY-0	RR 27 Ltd RRAM 2023-27A BR	C	1.F FE	28,000,000	28,000,000	27,903,484	28,000,000					5.705	5.408	JAJO	346,075		09/25/2025	10/15/2040	8,309,888	
78110V-BA-1	RR 27 Ltd RRAM 2023-27A C1AR	C	2.B FE	9,000,000	9,000,000	8,981,037	9,000,000					6.405	6.117	JAJO	124,889		09/25/2025	10/15/2040	2,396,602	
78110V-BC-7	RR 27 Ltd RRAM 2023-27A C1BR		2.C FE	2,500,000	2,500,000	2,499,900	2,500,000					7.105	6.830	JAJO	38,483		09/25/2025	10/15/2040	2,546,282	
78110X-AG-5	RR 37 LTD RRAM 2025-37A B	C	1.E FE	14,500,000	14,500,000	14,451,831	14,500,000					5.605	5.307	JAJO	176,076	538,155	01/21/2025	04/15/2038	444,353	
78110X-AJ-9	RR 37 LTD RRAM 2025-37A C1A	C	2.B FE	17,750,000	17,750,000	17,584,055	17,750,000					6.355	6.067	JAJO	244,385	741,115	01/21/2025	04/15/2038	6,755,336	
78110X-AN-0	RR 37 LTD RRAM 2025-37A C1B		2.C FE	2,250,000	2,250,000	2,249,915	2,250,000					6.955	6.676	JAJO	33,903	102,322	01/21/2025	04/15/2038	2,290,941	
979926-AQ-5	Woodmont 2023-12 Trust WDMNT 2023-12A A2R	C	1.A FE	11,250,000	11,250,000	11,205,270	11,250,000					5.608	5.687	JAJO	115,665	719,360	09/11/2024	10/25/2032	11,383,238	
979926-AS-1	Woodmont 2023-12 Trust WDMNT 2023-12A BR	C	1.C FE	36,000,000	36,000,000	35,840,628	36,000,000					5.708	5.770	JAJO	376,727	2,339,452	09/11/2024	10/25/2032	6,725,153	
979926-AU-6	Woodmont 2023-12 Trust WDMNT 2023-12A CR	C	1.F FE	49,000,000	49,000,000	48,746,229	49,000,000					6.208	5.974	JAJO	557,684	3,439,462	09/11/2024	10/25/2032	17,989,921	
979926-AW-2	Woodmont 2023-12 Trust WDMNT 2023-12A DR	C	2.C FE	25,500,000	25,500,000	25,384,689	25,500,000					7.808	7.599	JAJO	365,023	2,214,924	09/11/2024	10/25/2032	3,038,322	
BCC33P-CQ-5	RRE 5 Loan Management DAC RRME 5A BRN	C	1.F FE	50,821,132	52,292,036	52,124,911	52,292,036				6,203,360	4.109	4.160	JAJO	465,547	2,354,981	11/12/2021	01/15/2037	10,190,530	
BCC33P-CT-9	RRE 5 Loan Management DAC RRME 5A CRN		2.C FE	40,828,212	42,009,894	42,009,222	42,009,894				4,983,598	5.109	5.172	JAJO	465,029	2,298,923	11/12/2021	01/15/2037	5,602,237	
BCC357-T1-0	RRE 11 Loan Management DAC RRME 11A A2BN	C	1.C FE	18,093,611	18,801,631	17,213,044	18,801,631				2,230,421	2.100	2.105	JAJO	83,354	377,345	02/11/2022	03/31/2035	3,773,133	
BCC357-T4-4	RRE 11 Loan Management DAC RRME 11A BN	C	1.F FE	42,406,901	44,066,323	44,065,838	44,066,323				5,227,550	4.259	4.312	JAJO	406,637	2,048,573	02/11/2022	03/31/2035	16,244,146	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
BCC357-T7-7	RRE 11 Loan Management DAC RRME 11A CN	C	2.C FE	29,684,831	30,846,426	30,893,220	30,846,426				3,659,285	5.309	5.374	JAJO	354,821	1,747,789	02/11/2022	03/31/2035	2,637,033	
G6092#-AA-3	MidCap 2023-1 Loan Fund LP 1		1.F FE	119,117,188	120,625,000	120,625,000	119,145,465					5.557	7.575	JAJO	1,359,332	9,188,701	03/08/2023	01/20/2035	4,050,410	
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)				7,126,209,184	7,235,437,268	7,225,168,842	7,233,433,214		730,477		152,737,356	XXX	XXX	XXX	79,657,674	333,318,917	XXX	XXX	3,084,828,569	XXX
88642N-AA-6	Tidewater Auto Receivables Tru TMCAT 2019-A A		4.A FE	12,743,344	12,743,344	11,712,407	12,743,344					8.397	8.383	MON	65,390		10/20/2022	10/15/2027	57,289,929	
88642N-AC-2	Tidewater Auto Receivables Tru TMCAT 2019-A B		5.B FE	5,724,369	14,048,911	2,412,198	5,701,727		(160,904)	985,037		9.153	14.104	MON		12	09/10/2025	10/15/2027	14,063,154	
88642N-AE-8	Tidewater Auto Receivables Tru TMCAT 2019-A C		6. FE	1,526,195	5,982,131	1,134,810	1,134,810	(83,676)	(105,803)			10.337	17.564	MON		7	09/10/2025	10/15/2027	5,988,974	
026944-AG-3	American Heritage Auto Receiva AHART 2024-1A D		2.B FE	2,699,310	2,700,000	2,753,562	2,699,406		100			6.340	6.428	MON	7,608	171,180	11/13/2024	01/18/2033	2,714,265	
04362V-AB-1	Ascent Education Funding Trust ASCNT 2024-A B	C	1.F FE	5,999,759	6,000,000	6,207,303	5,993,464		1,755			6.900	7.035	MON	6,900	414,000	04/29/2024	10/25/2050	486,057	
05494L-AD-7	BHG Securitization Trust 2025- BHG 2025-2CON D		2.C FE	7,036,136	7,037,000	7,146,702	7,036,130		(6)			5.950	6.179	MON	16,283	143,056	07/31/2025	09/17/2036	464,673	
054977-AE-3	BHG Securitization Trust 2022- BHG 2022-A E	C	1.E FE	4,182,425	4,420,000	4,326,495	4,240,627		58,202			4.300	6.278	MON	7,391	158,383	02/26/2025	02/20/2035	474,954	
05553D-AD-3	BHG Securitization Trust 2022- BHG 2022-B D	RA	2.B FE	3,004,175	2,996,684	3,031,036	3,002,002		(2,174)			6.690	6.683	MON	7,796	183,772	01/27/2025	06/18/2035	44,664	
07337G-AD-5	Bayview Opportunity Master Fun BVCLN 2025-EDU1 D		2.C FE	2,471,085	2,471,085	2,471,076	2,471,085					6.124	5.981	MON	2,522	38,458	09/26/2025	07/27/2048	35,271	
08860A-AC-3	BHG Securitization Trust 2025- BHG 2025-1CON C	C	1.G FE	13,061,311	13,100,000	13,164,628	13,068,165		6,855			5.560	5.746	MON	28,325	524,956	05/14/2025	04/17/2036	580,321	
08860A-AD-1	BHG Securitization Trust 2025- BHG 2025-1CON D		2.C FE	24,381,075	24,110,000	24,719,930	24,363,769		(17,306)			6.340	6.115	MON	59,445	863,814	09/16/2025	04/17/2036	5,830,702	
08860D-AC-7	BHG Securitization Trust 2022- BHG 2022-C C	C	1.G FE	3,914,375	4,000,000	4,068,852	3,969,413		24,452			6.560	7.428	MON	10,204	262,400	03/27/2023	10/17/2035	102,100	
173074-KZ-7	United Mexican States Senior Unsecured		2.B PL	50,430,000	50,000,000	51,305,000	50,232,125		(151,593)			6.220	5.878	JD	95,028	3,127,278	08/29/2024	06/20/2027	51,555,000	
193938-AD-9	College Ave Student Loans 2023 CASL 2023-A C		1.F FE	1,312,189	1,312,829	1,332,607	1,312,519		22			6.060	6.142	MON	1,326	79,558	05/09/2023	05/25/2055	13,061	
193938-AE-7	College Ave Student Loans 2023 CASL 2023-A D		1.G FE	1,270,013	1,270,743	1,322,944	1,270,356		6			6.890	6.995	MON	1,459	87,554	05/09/2023	05/25/2055	60,751	
19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C	C	1.F FE	1,431,749	1,581,143	1,489,752	1,457,555		22,080			2.920	7.151	MON	769	46,169	11/27/2024	07/25/2051	18,246	
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D		2.B FE	1,743,331	1,857,803	1,742,527	1,749,815		6,484			3.780	5.354	MON	1,170	31,015	09/05/2025	06/25/2052	312,535	
209031-AA-1	Consolidated Communications LL CNSL 2025-1 A-2	M	1.G FE	57,091,970	57,250,000	58,753,780	57,064,274		(27,695)			6.000	6.171	MON	104,958	1,916,000	09/24/2025	05/20/2055	4,439,353	
255387-AB-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B		1.F FE	1,496,420	1,687,295	1,584,383	1,511,140		8,759			4.250	6.762	MON	2,191	71,710	03/28/2024	12/20/2038	29,063	
255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B		1.F FE	1,314,165	1,498,158	1,411,914	1,329,055		9,652			4.290	7.181	MON	1,964	64,271	05/29/2024	07/20/2038	37,261	
29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A	M	1.G FE	87,703,487	89,359,579	85,663,783	87,752,424		40,754			5.980	6.383	MON	163,280	4,007,777	10/30/2025	09/20/2055	660,466	
29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A		1.G FE	16,599,346	16,716,766	16,606,028	16,611,809		8,622			6.650	6.858	MON	33,968	1,111,665	04/10/2024	02/20/2055	150,926	
30185A-AF-8	Exeter Select Automobile Recei ESART 2025-1 D		2.B FE	1,079,799	1,080,000	1,113,023	1,079,808		9			6.140	6.222	MON	2,947	42,734	04/17/2025	09/15/2031	36,056	
30191J-AB-0	FMC Issuer Trust-FMSR FMMSR 2024-FT1 A		2.C FE	64,598,333	64,600,000	65,191,749	64,598,404		408			6.559	6.649	MON	70,619	4,237,114	10/04/2024	09/25/2029	64,953,093	
30259R-AE-5	FMC GMSR Issuer Trust FMMSR 2020-GT1 A		2.C FE	7,497,108	7,500,000	7,454,162	7,636,134		72,747			4.450	5.411	MON	5,563	333,750	12/10/2020	01/25/2026	7,527,812	
30259R-AK-1	FMC GMSR Issuer Trust FMMSR 2021-GT2 A		2.C FE	39,998,208	40,000,000	38,737,756	39,999,785		239			3.850	3.881	MON	25,667	1,540,000	10/15/2021	10/25/2026	40,128,333	
30339E-AB-4	FHF Issuer Trust 2024-3 FHF 2024-3A A2		1.F FE	8,232,545	8,255,764	8,230,519	8,233,741		1,196			4.940	5.280	MON	18,126	33,986	11/20/2025	11/15/2030	132,461	
31568A-AB-2	FHF Issuer Trust 2024-1 FHF 2024-1A A2	RA	1.F FE	6,193,429	6,171,251	6,196,117	6,191,474		(1,955)			5.690	4.967	MON	15,606	58,524	10/28/2025	02/15/2030	28,069	
37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A		1.C PL	10,218,627	10,218,627	10,218,627	10,218,627					8.390	8.134	MON	33,341	949,573	12/14/2023	01/17/2026	3,570,806	
37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B		1.F PL	2,152,554	2,160,529	2,160,529	2,160,259		1,455			9.690	9.782	MON	8,142	227,089	04/19/2022	01/17/2026	8,786,808	
37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D		4.B PL	3,523,358	3,523,358	3,523,358	3,523,358					11.520	11.510	MON	15,785	431,992	06/13/2023	01/17/2026	2,848,300	
37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E		4.C PL	1,397,610	1,397,610	1,397,610	1,397,610					12.150	12.139	MON	6,604	180,801	06/13/2023	01/17/2026	1,130,394	
37187E-AA-4	Genesis GPCC Trust A		1.B PL	40,426,741	40,458,376	40,595,934	40,458,376		1,317			9.250	9.415	MON	166,329	4,036,409	01/03/2024	01/15/2031	32,871,670	
37187E-AB-2	Genesis GPCC Trust B		1.E PL	4,959,762	4,959,762	4,980,593	4,959,762		(128)			10.500	10.600	MON	24,592	596,723	01/03/2024	01/15/2031	4,034,180	
37187E-AC-0	Genesis GPCC Trust C		2.B PL	7,093,275	7,093,275	7,123,776	7,093,275		19			12.000	14.563	MON	37,831	881,223	01/03/2024	01/15/2031	5,776,502	
37187E-AD-8	Genesis GPCC Trust D		3.C PL	12,409,955	12,419,151	12,487,456	12,419,151		374			14.500	14.932	MON	80,035	1,869,884	01/03/2024	01/15/2031	10,134,382	
37187E-AE-6	Genesis GPCC Trust E		4.C PL	3,962,054	3,962,054	4,016,335	3,962,054					17.200	17.791	MON	30,288	709,301	01/03/2024	01/15/2031	3,597,205	
38411L-AA-4	Gracie Point Funding III, LLC A		1.C PL	18,728,025	18,728,025	18,728,025	18,728,025					6.151	5.787	FMAN	188,781	1,254,931	03/15/2024	05/01/2029	37,186,579	
463920-AA-6	Island Finance Trust 2025-1 ISLN 2025-1A A	M	1.F FE	56,247,497	56,250,000	56,976,019	56,247,299					6.540	6.628	MON	143,063	3,249,364	01/22/2025	03/19/2035	629,234	
46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A	C	1.A FE	5,630,772	5,754,019	5,415,066	5,632,295		1,324			3.960	4.362	MON	10,127	181,844	09/05/2025	10/15/2075	491,200	
46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B		2.B FE	3,236,526	3,236,627	3,541,350	3,248,703		(333)			8.350	8.408	MON	12,011	270,259	12/01/2011	09/15/2058	27,144	
46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B	C	2.A FE	1,849,584	1,692,363	1,714,391	1,835,963		(5,008)			6.770	5.251	MON	5,092	114,573	05/25/2022	10/17/2061	10,665	
46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B		1.G FE	1,162,717	1,162,729	1,161,237	1,170,276		(197)			6.170	6.112	MON	3,188	71,541	11/09/2012	09/15/2067	7,916	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46620J-AA-9	J.G. Wentworth XXXVIII LLC HENDR 2017-1A A	C	1.A FE	3,272,982	3,275,508	3,059,424	3,273,612		59			3.990	4.031	MON	5,809	129,604	03/15/2017	08/16/2060	24,816	
46620V-AA-2	J.G. Wentworth XXXIX LLC HENDR 2017-2A A	C	1.A FE	7,598,641	7,602,071	6,780,742	7,598,641					3.530	3.567	MON	11,927	268,356	08/01/2017	09/15/2072	1,230,735	
46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A	C	1.A FE	7,321,803	7,403,497	6,605,873	7,322,067		(1,461)			3.800	3.975	MON	12,504	265,704	09/05/2025	02/15/2067	18,586	
46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B	C	1.F FE	731,072	731,618	672,560	731,064		(3)			5.430	5.502	MON	1,766	39,617	12/14/2017	02/15/2069	1,596	
46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A	C	1.A FE	19,914,577	19,930,550	18,166,519	19,918,144		381			3.740	3.778	MON	33,129	743,315	03/13/2018	10/17/2072	3,020,967	
46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B	C	2.A FE	1,888,843	1,888,843	1,677,291	1,888,843					4.700	4.745	MON	3,946	88,630	03/13/2018	10/15/2074	276,449	
46657N-AA-6	J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A	C	1.F FE	10,504,514	10,504,514	8,162,007	10,504,514					3.165	3.169	MON	14,776	331,537	04/02/2024	12/15/2073	1,276,816	
46683*-AA-5	JG Wentworth LXI, LLC JGW 2025-B A		1.A Z	33,235,000	33,235,000	34,279,244	33,235,000					6.200	6.512	MON	88,887	178,152	12/17/2025	12/15/2080	139,461	
46683*-AB-3	JG Wentworth LXI, LLC JGW 2025-B B		2.B Z	5,865,000	5,865,000	6,042,475	5,865,000					6.850	7.181	MON	17,331	34,814	12/17/2025	12/15/2080	24,624	
50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A	M	1.A FE	17,147,096	17,258,477	15,294,188	17,140,835		737			4.700	4.821	MON	36,051	813,325	12/02/2024	12/15/2062	92,484	
518889-AE-0	Laurel Road Prime Student Loan DRB 2017-C C	C	1.A FE	319,819	328,153	326,679	327,144		2,970			3.290	4.408	MON	180	10,736	07/31/2023	11/25/2042	50,855	
53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A		2.C FE	15,418,788	15,418,788	15,051,476	15,418,788					5.956	7.376	JAJO	168,363	918,343	08/07/2018	07/25/2048	10,522,519	
567928-AC-0	Mariner Finance Issuance Trust MFIT 2024-AA C		1.G FE	2,538,545	2,500,000	2,535,498	2,537,483		(1,062)			6.000	4.700	MON	4,583	12,500	12/19/2025	09/22/2036	73,270	
56848D-AD-1	Mariner Finance Issuance Trust MFIT 2021-AA D		2.C FE	3,046,378	3,205,000	3,103,784	3,120,136		57,209			3.830	5.551	MON	3,751	122,751	09/05/2024	03/20/2036	667,479	
570920-AD-0	Marlette Funding Trust 2025-1 MFT 2025-1A D		2.C FE	8,870,267	8,872,000	8,932,372	8,870,397		129			6.020	6.336	MON	23,738	231,441	07/02/2025	07/16/2035	352,270	
57108V-AD-4	Marlette Funding Trust 2024-1 MFT 2024-1A D		2.C FE	1,809,500	1,760,000	1,813,259	1,799,758		(9,742)			6.930	5.752	MON	5,421	60,984	06/26/2025	07/17/2034	96,350	
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A		5.C Z	2,782,852	3,013,828	2,578,028	2,975,921		(4,220)			5.550	2.707	MON	9,757	171,925	12/10/2025	12/10/2065	4,051,497	
60510M-BW-7	Mission Lane Credit Card Maste MLANE 2025-B C		1.F FE	723,967	724,000	729,583	723,986		19			5.410	5.471	MON	1,741	17,082	06/27/2025	09/15/2031	727,264	
60510M-BX-5	Mission Lane Credit Card Maste MLANE 2025-B D	M	2.B FE	7,295,118	7,250,000	7,299,613	7,288,997		(6,121)			5.800	5.757	MON	18,689	183,385	09/05/2025	09/15/2031	6,502,168	
60510M-CD-8	Mission Lane Credit Card Maste MLANE 2025-C D Mtge	RA	2.B Z	11,179,512	11,181,000	11,197,683	11,161,886		(17,626)			5.710	5.873	MON	40,789	120,593	09/29/2025	12/16/2030	11,193,414	
61945H-AA-0	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A	C	1.D FE	21,848,416	21,851,891	21,957,752	21,850,176		1,760			6.120	6.199	MON	40,863	1,192,457	01/21/2025	08/22/2050	102,808	
61947B-AB-9	Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B		1.G FE	4,356,437	4,444,868	4,064,674	4,356,816		399			6.300	6.767	MON	8,556	280,027	06/21/2024	04/22/2052	188,446	
68269A-AA-8	Onemain Financial Issuance Tru OMFIT 2019-AA A		1.A PL	106,389,392	108,000,000	106,833,600	107,584,064		362,549			3.390	2.727	MON	172,890	3,661,200	02/28/2024	08/14/2036	3,942,705	
68269A-AB-6	Onemain Financial Issuance Tru OMFIT 2019-AA B		1.C PL	10,695,441	11,000,000	10,851,500	10,989,883		122,764			3.920	2.665	MON	20,362	431,200	02/28/2024	08/14/2036	505,832	
68269A-AC-4	Onemain Financial Issuance Tru OMFIT 2019-AA C		1.E PL	995,442	1,000,000	994,600	999,134		384			4.670	4.759	MON	2,205	46,700	07/29/2019	08/14/2036	17,678	
68269A-AD-2	Onemain Financial Issuance Tru OMFIT 2019-AA D		2.A PL	2,986,003	3,000,000	3,056,700	2,986,516		5,097			6.290	6.580	MON	8,911	188,700	07/29/2019	08/14/2036		
68269B-AD-0	OneMain Financial Issuance Tru OMFIT 2019-2A D		2.B FE	5,644,667	5,995,000	5,796,874	5,708,714		64,046			4.050	5.815	MON	11,465	182,098	04/01/2025	10/14/2036	169,254	
69354W-AJ-5	PNMAC GMSR ISSUER TRUST 2024-G PNMSR 2024-GT1 A		2.B FE	190,153,650	190,000,000	192,422,899	190,037,010		(109,188)			6.932	6.935	MON	219,505	14,357,932	11/27/2024	03/25/2029	191,258,771	
69354W-AK-2	PNMAC GMSR ISSUER TRUST 2025-G PNMSR 2025-GT1 A		2.B FE	68,400,000	68,400,000	68,484,385	68,400,000					6.182	5.681	MON	82,640	1,677,771	08/07/2025	08/26/2030	68,751,352	
693968-AA-7	PMT Issuer Trust - FMSR PNMSR 2024-FT1 A		2.C FE	47,500,000	47,500,000	47,351,743	47,500,000					6.482	5.768	MON	51,314	3,372,764	06/25/2024	12/25/2027	47,747,814	
69544M-AD-1	Pagaya AI Debt Grantor Trust 2 PAID 2024-10 D		2.C FE	2,693,864	2,669,671	2,691,871	2,696,639		2,775			6.429	5.494	MON	7,628	57,211	09/11/2025	06/15/2032	73,030	
70337U-10-0	Patrons' Legacy PATRNL IV		3.C FE	11,671,207	11,892,038	12,022,851	11,838,112		13,031			5.775	6.022	MON	15,261	582,123	12/31/2025	12/23/2063	4,057,651	
70337Y-10-2	Patrons' Legacy PATRNL I		1.F FE	20,603,645	21,315,751	21,603,513	21,291,320		8,273			5.859	5.992	MON	72,857	1,502,031	12/31/2025	07/10/2058	2,276,531	
70338A-10-3	Patrons' Legacy PATRNL III		1.F FE	2,736,714	2,831,746	2,859,497	2,813,053		3,304			5.646	5.924	MON	6,218	225,449	12/31/2025	12/17/2053	3,429,593	
70338C-10-9	Patrons' Legacy PATRNL I		1.G FE	12,501,391	14,008,353	14,628,923	13,897,817		38,899			6.673	7.059	MON	70,108	930,768	12/31/2025	05/04/2054	3,710,435	
70338E-10-5	Patrons' Legacy PATRNL II		1.E FE	10,571,616	10,841,978	10,972,082	10,828,554		4,873			5.628	5.743	MON	13,560	713,447	06/09/2015	11/23/2064	168,783	
70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2	RA	1.F FE	29,929,150	30,995,392	31,602,096	30,772,759		227,418			7.250	8.939	MON	99,874	2,247,166	10/14/2022	10/15/2034	126,303	
70475#-AA-3	Pearl 2025-1 LLC Project Pearl Financing	C	1.G PL	30,000,000	30,000,000	30,108,000	30,000,000					6.405	6.247	MJSD	90,733	1,161,763	06/02/2025	04/08/2033	2,513,334	
75908A-AC-6	Regional Management Issuance T RMIT 2025-1 C	M	1.G FE	4,398,655	4,400,000	4,452,615	4,399,101		446			5.730	5.803	MON	11,205	178,585	03/25/2025	04/17/2034	1,079,924	
75908A-AD-4	Regional Management Issuance T RMIT 2025-1 D	C	2.C FE	5,723,859	5,725,000	5,805,960	5,724,412		553			6.580	6.673	MON	16,742	266,833	03/25/2025	04/17/2034	474,256	
78443D-AH-5	SLM Private Credit Student Loa SLMA 2007-A C1		1.C FE	3,861,710	4,191,536	3,853,214	3,869,956		8,246			4.415	5.949	MJSD	8,738	50,109	10/30/2025	12/16/2041	601,907	
78443J-AG-4	SLM Private Credit Student Loa SLMA 2006-C C		1.C FE	15,225,415	18,455,048	16,218,903	17,593,329		209,507			4.375	5.730	MJSD	38,126	915,305	08/18/2014	12/15/2039	2,082,865	
78472V-AB-2	SPSS 2021-A LLC SPSS 2021-A B		1.F FE	90,000,000	90,000,000	62,115,273	90,000,000					3.000	3.018	MON	120,000	2,700,000	08/26/2021	09/15/2075	50,800	
869507-AA-1	SuttonPark Structured Settleme SPSS 2017-1A A	M	1.A FE	13,146,029	13,152,617	12,094,776	13,147,207		(503)			4.190	4.233	MON	24,493	551,140	02/09/2017	01/15/2071	9,136	
88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2		1.A FE	1,548,307	1,535,937	1,567,061	1,546,773		(1,534)			5.560	5.321	MON	3,795	85,398	01/09/2025	03/15/2047	45,381	
88576P-AG-8	321 Henderson Receivables LLC HENDR 2005-1A B		1.C FE	752,410	862,361	852,262	828,635		5,857			5.243	6.918	MON	2,009	45,214	03/28/2012	10/15/2055	20,431	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1		1.A FE	103,599	93,899	104,772	103,599		163			8.000	(0.562)	MON	334	8,100	12/02/2024	06/15/2045	734	
88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B		1.A FE	1,468,089	1,284,540	1,299,755	1,305,326		(14,678)			9.310	7.134	MON	5,315	119,591	06/09/2011	07/15/2061	46,519	
90321E-AB-8	Upgrade Inc UPGHI 2025-2 B		2.B FE	4,998,325	5,000,000	4,997,622	4,997,946		(378)			5.980	6.061	MON	29,900		11/20/2025	09/25/2047	16,330	
90945D-AC-4	United Auto Credit Securitizat UACST 2024-1 C	C	1.A FE	2,017,200	2,017,416	2,019,254	2,017,174		(42)			7.060	7.165	MON	8,308	142,430	04/25/2024	10/10/2029	379,717	
90945J-AD-9	United Auto Credit Securitizat UACST 2025-1 D	M	2.B FE	12,747,949	12,750,000	12,637,212	12,748,217		268			5.960	6.038	MON	44,328	565,703	03/04/2025	07/10/2030	119,640	
91533R-AC-9	Upgrade Master Pass-Thru Trust UMPT 2025-ST7 C		1.G FE	35,825,000	35,825,000	35,904,635	35,825,000					5.495	5.554	MON	87,493	317,161	10/15/2025	11/15/2032	2,491,309	
91534J-AB-8	Upgrade Master Pass-Thru Trust UMPT 2025-ST2 A		2.C FE	2,486,482	2,455,784	2,486,539	2,484,099		(2,382)			6.110	5.105	MON	6,669	50,016	09/11/2025	06/15/2032	26,677	
91684P-AA-4	Upstart Securitization Trust 2 UPST 2025-1 A		1.G FE	5,378,794	5,404,812	5,443,356	5,385,754		6,960			5.450	6.016	MON	9,001	190,198	04/22/2025	04/20/2035	201,047	
92512W-AB-3	Veros Auto Receivables Trust 2 VEROS 2024-1 B		1.C FE	3,030,041	3,000,000	3,028,361	3,026,968		(3,072)			6.600	5.239	MON	8,800	16,500	12/04/2025	06/15/2028	357,380	
92512W-AC-1	Veros Auto Receivables Trust 2 VEROS 2024-1 C		1.E FE	2,314,514	2,300,000	2,313,976	2,314,121		(393)			7.570	7.123	MON	7,738		12/19/2025	12/15/2028	23,900	
94108F-AA-8	WAT 2021-A WAT 2021-A A		1.G PL	42,295,598	42,317,947	42,114,821	42,301,495		2,447			6.065	6.150	MON	121,192	2,830,533	08/11/2025	02/18/2031	42,325,322	
94108F-AB-6	WAT 2021-A WAT 2021-A B		2.B PL	10,321,622	10,329,872	10,228,639	10,323,858		921			6.915	7.028	MON	33,729	776,144	08/11/2025	02/18/2031	10,331,916	
94108F-AC-4	WAT 2021-A WAT 2021-A C		3.C PL	19,922,019	19,968,745	19,491,492	19,933,952		4,991			8.615	8.813	MON	81,233	1,832,189	08/11/2025	02/18/2031	19,973,640	
000000-00-0	TIB Diversified Payment Rights Isbank Senior Notes Secured by		2.C FE	120,000,000	120,000,000	125,729,676	119,910,036		(89,964)			6.878	6.615	FMAN	1,031,688	4,506,307	07/16/2025	11/15/2034	7,179,481	
000000-00-0	Ziraat DPR Finance Company Ziraat DPR Finance Company		2.C Z	44,000,000	44,000,000	45,413,430	43,987,359		(12,641)			6.545	6.411	MJSD	135,984	2,259,541	03/26/2025	03/15/2035	1,863,256	
000000-00-0	VB DPR Finance Co VB DPR Finance Co		2.C Z	157,500,000	157,500,000	162,892,233	157,500,000					6.523	6.368	MJSD	485,163	9,657,893	01/31/2025	03/15/2035	160,291,106	
05554T-LG-8	Bbva Global Securities BV Senior Unsecured		1.E FE	120,997,500	121,000,000	125,537,500	120,997,500					6.620	6.514	JUN	4,316,608	7,944,000	07/01/2025	06/17/2039	129,010,200	
173074-KU-8	Republic of Chile Senior Unsecured		1.F PL	38,240,000	38,240,000	39,108,048	38,240,000					5.800	5.798	JD	67,770	2,217,920	07/20/2022	06/20/2027	39,348,960	
173074-LF-0	Federation of Malaysia Senior Unsecured		1.G PL	50,000,000	50,000,000	53,500,000	50,000,000					6.600	6.601	JD	100,833	3,318,333	09/22/2022	12/20/2032	51,650,000	
173074-LG-8	Republic of Indonesia Senior Unsecured		2.B PL	7,505,400	7,000,000	7,560,000	7,488,059		(17,341)			7.200	5.962	JD	15,400	254,800	09/05/2025	12/20/2032	7,252,000	
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured		3.C FE	15,752,656	15,933,993	15,964,968	15,883,258		55,408			6.750	7.244	JAJO	250,960	1,075,544	12/20/2023	10/07/2026	3,423,546	
47015P-AD-0	Ncbj Dpr 20-1 NCBJ DPR 2020-1		2.C FE	25,880,913	25,880,913	25,233,890	25,880,913					5.250	5.284	MJSD	60,389	1,358,748	12/14/2020	09/15/2030	1,547,922	
470170-AD-3	Jamaica Merchant Voucher Recei JAMREC-PP		2.C FE	2,094,597	2,147,024	2,157,896	2,131,388		14,836			5.625	7.122	JAJO	28,851	120,770	08/04/2023	01/08/2027	470,055	
470170-AE-1	Jamaica Merchant Voucher Recei Secured		2.C FE	21,830,000	22,000,000	22,275,000	21,864,513		31,855			6.120	6.359	JAJO	314,160	1,346,400	12/02/2024	10/07/2032	1,000,800	
BAN119-JN-9	DFS Funding Corp DFS Funding Corp 4.368 12/15/2		3.A FE	18,928,571	19,047,619	19,238,095	19,168,755		(58,104)			8.216	7.665	MJSD	73,903	1,475,525	05/31/2023	12/15/2027	51,125,836	
BCC37M-GH-4	SC Germany SA Compartment Cons SCGC 2022-1 C		1.F FE	23,816,317	22,663,520	23,695,180	23,599,763		(86,049)		(130,504)	5.685	1.708	MON	60,842	320,215	09/24/2025	10/14/2036	3,155,638	
G0445Q-AA-6	Fwu Life Insurance Lux Sa ANIMA 1		6. *	543,096	3,620,640	543,096	543,096		(97,944)	767,389		7.771	0.000	MJSD			05/05/2023	12/24/2024	2,015,753	
G9890#-AA-1	Ziraat DPR Finance Company Ziraat DPR Finance Company		2.C FE	95,000,000	95,000,000	98,954,062	95,000,000					6.801	6.669	MJSD	269,207	7,063,477	07/12/2024	06/15/2034	96,797,068	
Q7448@-AA-3	Latitude Australian Auto 10		2.A PL	21,151,241	18,481,452	18,481,452	18,481,452				1,340,681	8.548	8.896	MON	65,821	1,593,500	02/14/2023	12/19/2026	27,599,816	
000000-00-0	BALDUR LENDCO BALDUR LENDCO		1.G Z	229,943,401	233,257,735	233,327,712	232,796,673		(178,793)		3,032,065	3.826	3.856	MJSD	49,451	1,845,366	10/16/2025	05/08/2030	25,709,012	
000000-00-0	BALDUR LENDCO BALDUR LENDCO		1.G Z	21,096,512	21,563,342	21,569,811	21,512,091		(39,613)		455,192	5.576	5.686	MJSD	6,588	252,408	10/16/2025	05/08/2030	2,361,381	
000000-00-0	BALDUR LENDCO BALDUR LENDCO		1.G Z	114,720,993	114,755,419	114,789,846	114,512,546		(208,447)			5.561	5.444	MJSD	17,726	1,410,257	10/16/2025	05/08/2030	13,248,023	
86805V-AA-5	SunStrong Issuer 2025-A LLC STRONG 2025-A A		1.D FE	19,822,173	19,822,768	20,250,486	19,823,248		1,075			6.190	6.268	MON	37,493	688,500	05/16/2025	06/21/2055	3,219	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				2,775,265,004	2,803,446,465	2,773,190,086	2,782,959,748	(83,676)	93,037	1,752,426	4,697,434	XXX	XXX	XXX	11,077,787	132,478,904	XXX	XXX	1,444,356,378	XXX
000000-00-0	ATLAS SECURITIZED PRODUCTS FUN X		6. *			3,208,865	15,901					0.300	8,888.000	MON	111,419	2,726,849	12/13/2024	03/28/2069	7,223,867	
00076M-AA-8	BHG 2025 Forward Flow BHG 2025 Forward Flow		1.A PL	99,935,947	112,870,545	112,870,545	99,257,145		(678,802)			4.992	13.236	MON	15,651	879,260	10/20/2025	04/29/2036	1,337,240	
00076M-AB-6	BHG 2025 Forward Flow BHG 2025 Forward Flow		1.C PL	88,243,585	88,439,044	88,439,044	88,200,756		(42,830)			5.318	5.497	MON	13,064	915,686	10/20/2025	04/29/2036	822,892	
00076M-AC-4	BHG 2025 Forward Flow BHG 2025 Forward Flow		1.F PL	28,355,301	28,426,834	28,426,834	28,340,019		(15,282)			5.617	5.824	MON	4,435	251,008	10/20/2025	04/29/2036	30,544	
00076M-AD-2	BHG 2025 Forward Flow BHG 2025 Forward Flow		2.A PL	12,572,070	12,634,147	12,634,147	12,542,347		(29,723)			6.413	6.978	MON	2,251	127,417	10/20/2025	04/29/2036	272,322	
00076M-AE-0	BHG 2025 Forward Flow BHG 2025 Forward Flow		2.C PL	12,456,170	12,634,147	12,634,147	12,414,183		(41,987)			9.019	10.196	MON	3,165	179,223	10/20/2025	04/29/2036	202,796	
03770*-AA-0	Apollo Asset-Backed Finance Le A	C	2.A PL	125,000,000	125,000,000	125,000,000	125,000,000					5.561	5.466	MJSD	38,617	7,315,026	06/23/2025	06/30/2044	75,986,993	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
03770*-AB-8	Apollo Asset-Backed Finance Le C	C	2.C PL	50,000,000	50,000,000	50,000,000	50,000,000					6.761	6.667	MJSD	18,780	3,499,281	06/23/2025	06/30/2044	30,485,380	
03770*-AC-6	Apollo Asset-Backed Finance Le B	C	2.B PL	200,000,000	200,000,000	200,000,000	200,000,000					6.111	6.016	MJSD	67,898	12,755,038	06/23/2025	06/30/2044	121,745,257	
037980-AA-7	Aqua Assetco Finance Trust 202 AAFT 2022-A A		1.A PL	19,387,099	19,641,880	19,967,936	19,464,651		42,519			5.772	6.377	MON	94,477	1,133,713	12/31/2024	07/21/2046	225,462	
037980-AB-5	Aqua Assetco Finance Trust 202 AAFT 2022-A B		1.C PL	13,593,953	13,681,877	14,029,397	13,626,514		556			6.438	6.566	MON	34,255	880,839	12/02/2024	07/21/2046	70,231	
037980-AC-3	Aqua Assetco Finance Trust 202 AAFT 2022-A C		2.C PL	12,429,342	12,510,698	13,048,658	12,450,049		(1,371)			7.819	7.978	MON	81,518	984,450	12/02/2024	07/21/2046	10,101	
037983-AA-1	Aqua AssetCo Borrower Trust C A1		1.A FE	133,792,489	133,792,489	133,792,489	133,792,489					5.390	5.438	MON	380,602	4,672,467	08/25/2025	04/08/2055	64,474,536	
037983-AB-9	Aqua AssetCo Borrower Trust C A2		1.A FE	83,816,534	83,816,534	83,816,534	83,816,534					5.600	5.652	MON	247,724	3,100,258	08/25/2025	04/08/2055	39,962,662	
037983-AC-7	Aqua AssetCo Borrower Trust C B		1.C FE	31,640,436	31,640,436	31,640,436	31,640,436					6.070	6.131	MON	101,364	1,264,449	08/25/2025	04/08/2055	15,168,459	
037983-AD-5	Aqua AssetCo Borrower Trust C C		1.G PL	28,581,048	28,581,048	28,581,048	28,581,048					6.760	6.837	MON	101,971	1,264,920	08/25/2025	04/08/2055	13,616,143	
03837F-AB-5	Aqua AssetCo Borrower Trust E A2		1.G PL	15,382,782	15,496,436	16,103,896	15,414,399		13,645			6.356	6.733	MON	41,040	985,067	09/07/2023	06/01/2046	5,565	
03837F-AC-3	Aqua AssetCo Borrower Trust E B		2.B PL	8,642,631	8,724,786	9,448,070	8,664,506		9,520			7.355	7.769	MON	26,739	641,817	09/07/2023	06/01/2046	3,212	
03837F-AD-1	Aqua AssetCo Borrower Trust E C		3.A PL	8,361,370	8,463,100	9,709,715	8,387,414		11,438			8.605	9.073	MON	30,345	728,368	09/07/2023	06/01/2046	3,119	
03841S-AC-9	Aqua AssetCo Alt Trust II A-2		1.C Z	39,150,570	39,171,998	39,814,419	39,136,108		(14,462)			5.800	5.974	MON	119,910	378,925	10/29/2025	11/12/2055	1,415,480	
03841S-AD-7	Aqua AssetCo Alt Trust II B		1.F Z	36,294,133	36,331,280	36,996,143	36,280,045		(14,088)			6.140	6.271	MON	117,734	372,186	10/29/2025	11/12/2055	475,513	
03841S-AE-5	Aqua AssetCo Alt Trust II C		2.B Z	22,462,271	22,501,472	23,973,068	22,455,633		(6,638)			7.080	7.140	MON	84,081	265,928	10/29/2025	11/12/2055	124,749	
03842S-AC-8	Aqua Borrower Trust J A-2		1.C Z	38,422,976	38,422,976	38,422,976	38,422,976					6.310	6.392	MON	94,286	404,082	10/21/2025	12/16/2049	283,858	
03842S-AD-6	Aqua Borrower Trust J B		1.F Z	5,717,705	5,717,705	5,717,705	5,717,705					6.710	6.803	MON	14,920	95,915	10/21/2025	12/16/2049	52,048	
03842S-AE-4	Aqua Borrower Trust J C		2.B FE	2,104,115	2,104,115	2,104,115	2,104,115					7.840	7.968	MON	6,415	41,241	10/21/2025	12/16/2049	2,018	
03842V-AC-1	Aqua Finance Trust 2021-A AQFIT 2021-A C		2.C FE	5,161,500	6,200,000	5,791,277	5,515,267		104,914			3.140	5.870	MON	7,571	194,680	06/17/2022	07/17/2046	3,292,680	
03843F-AB-7	Aqua AssetCo Borrower Trust F A2		1.A PL	147,703,679	147,703,679	147,703,679	147,703,679					6.280	6.560	MON	489,556	9,275,791	10/01/2024	03/13/2049	227,226	
03843F-AC-5	Aqua AssetCo Borrower Trust F B		1.E PL	29,666,978	29,666,978	29,666,978	29,666,978					6.880	7.167	MON	107,724	2,041,088	10/01/2024	03/13/2049	46,066	
03843F-AD-3	Aqua AssetCo Borrower Trust F C		2.A PL	29,288,251	29,288,251	29,288,251	29,288,251					8.890	8.936	MON	137,419	2,603,725	10/01/2024	03/13/2049	45,543	
03843G-AB-5	Aqua AssetCo Borrower Trust G A2		1.C PL	48,502,494	48,502,494	48,502,494	48,502,494					6.411	6.494	MON	120,925	3,251,120	10/09/2024	06/21/2049	962,349	
03843G-AC-3	Aqua AssetCo Borrower Trust G B		1.F PL	33,407,830	33,407,830	33,407,830	33,407,830					7.161	7.267	MON	93,035	2,392,335	04/17/2025	06/21/2049	545,714	
03843G-AD-1	Aqua AssetCo Borrower Trust G C		2.B PL	34,671,167	34,671,167	34,671,167	34,671,167					8.261	8.403	MON	111,385	2,864,185	04/17/2025	06/21/2049	122,786	
03844A-AC-5	Aqua Borrower Trust L A2		1.C Z	52,066,739	52,065,325	52,705,729	52,065,942		(797)			5.700	5.786	MON	164,874	494,683	10/29/2025	01/12/2056	1,056,507	
03844A-AD-3	Aqua Borrower Trust L B		1.F Z	48,289,595	48,289,595	48,994,623	48,289,595					6.060	6.067	MON	162,575	487,784	10/29/2025	01/12/2056	854,255	
03844A-AE-1	Aqua Borrower Trust L C		2.B Z	32,102,548	32,102,548	33,489,378	32,102,548					6.750	6.908	MON	120,385	361,199	10/29/2025	01/12/2056	118,437	
03844C-AB-3	Aqua AssetCo Borrower Trust D A2	C	1.D Z	45,299,223	45,299,223	47,650,253	45,299,223					6.810	6.920	MON	128,537	525,320	10/21/2025	12/17/2044	43,324	
03844C-AD-9	Aqua AssetCo Borrower Trust D B	C	1.G Z	28,013,917	28,013,917	30,196,201	28,013,917					7.310	7.426	MON	85,326	522,390	10/21/2025	12/17/2044	27,760	
03844C-AE-7	Aqua AssetCo Borrower Trust D C	C	2.B Z	16,808,350	16,808,350	19,173,275	16,808,350					9.160	9.298	MON	64,152	391,172	10/21/2025	12/17/2044	16,681	
04940#-AA-9	ATLAS SECURITIZED PRODUCTS FUN A	C	1.D PL	891,351,351	891,351,351	888,142,487	891,351,351					5.666	5.786	MON	420,874	55,826,188	12/13/2024	03/28/2069	218,219,261	
04940#-AB-7	ATLAS SECURITIZED PRODUCTS FUN B	C	2.B PL	78,648,649	78,648,649	78,648,649	78,648,649					7.216	7.388	MON	47,295	6,101,300	12/13/2024	03/28/2069	38,639,922	
04940J-AD-5	Atlas Securitized Products Fun A1	C	2.A PL	600,000,000	600,000,000	601,860,000	600,000,000					7.950	4.907	MON	264,984	51,873,241	11/07/2023	02/08/2063	24,442,126	
04940K-AC-4	Atlas Securitized Products Fun A1		3.C PL	200,000,000	200,000,000	200,680,000	200,000,000					8.200	8.301	MON	91,106	18,848,024	11/07/2023	02/08/2063	1,555,857	
04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A	C	1.C PL	766,154,085	767,011,253	766,014,138	766,160,421		(359,630)			5.188	5.017	MON	110,524	30,316,172	07/30/2025	05/25/2063	769,853,220	
04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B	C	1.F PL	766,702,908	767,011,253	765,707,334	766,699,097		(3,964)			5.188	4.890	MON	110,524	30,215,182	07/30/2025	05/25/2063	769,918,950	
64034Q-AC-2	Nelnet Student Loan Trust 2021 NSLT 2021-BA B	C	1.C FE	27,089,284	32,527,471	28,942,254	28,499,884		419,989			2.680	4.627	MON	26,636	871,736	06/17/2022	04/20/2062	6,451,438	
64034Q-AD-0	Nelnet Student Loan Trust 2021 NSLT 2021-BA C	C	1.F FE	30,708,913	30,720,000	27,489,565	30,682,670		8,355			3.570	3.620	MON	33,510	1,096,704	06/25/2021	04/20/2062	30,816,256	
64034Q-AE-8	Nelnet Student Loan Trust 2021 NSLT 2021-BA D		2.B FE	14,147,783	14,152,000	12,750,869	14,130,201		4,787			4.750	4.828	MON	20,540	672,220	06/25/2021	04/20/2062	14,210,259	
64034Y-AC-5	Nelnet Student Loan Trust 2021 NSLT 2021-DA B		1.C FE	2,999,438	3,000,000	2,688,763	2,999,303		297			2.900	2.923	MON	2,658	87,000	10/21/2021	04/20/2062	21,921	
64034Y-AD-3	Nelnet Student Loan Trust 2021 NSLT 2021-DA C		1.F FE	3,338,828	4,000,000	3,404,885	3,379,841		41,013			3.500	7.108	MON	4,278	58,333	07/31/2025	04/20/2062	4,011,667	
64035D-AF-3	Nelnet Student Loan Trust 2021 NSLT 2021-A C	C	1.F FE	23,513,227	23,528,375	20,888,774	23,537,962		100			3.750	3.771	MON	26,960	882,314	05/13/2021	04/20/2062	58,219	
64035D-AG-1	Nelnet Student Loan Trust 2021 NSLT 2021-A D	C	2.B FE	8,108,054	8,112,075	7,386,018	8,118,943		(26)			4.930	4.967	MON	12,220	399,925	05/13/2021	04/20/2062	55,445	
64035D-AJ-5	Nelnet Student Loan Trust 2021 NSLT 2021-A B2	M	1.C FE	62,751,592	67,767,000	60,664,720	64,885,852		572,920			2.850	3.883	MON	59,014	1,931,360	07/15/2022	04/20/2062	996,775	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
64035G-AB-5	Nelnet Student Loan Trust 2021 NSLT 2021-CA AFX	C	1.A FE	3,791,758	4,215,993	3,939,558	3,976,083		58,672			1.320	5.515	MON	1,700	55,651	03/28/2023	04/20/2062	27,172	
716808-BC-9	Petros PACE Finance LLC A		1.C PL	97,714,659	95,930,747	77,253,031	97,182,895		3,898			3.638	3.961	MJSD	19,389	3,469,460	07/10/2024	01/31/2057	20,749	
716808-BD-7	Petros PACE Finance LLC B		2.B PL	1,836,805	1,761,995	1,411,711	1,820,962		(2,029)			4.446	4.566	MJSD	435	79,549	03/31/2022	01/31/2057	1	
716808-BE-5	Petros PACE Finance LLC A		1.C PL	11,526,074	11,251,976	9,648,569	11,467,459		(8,286)			4.616	4.447	MJSD	2,886	513,620	07/10/2024	01/31/2057	88,895	
716808-BF-2	Petros PACE Finance LLC B		2.B PL	215,452	206,669	175,689	213,708		(243)			5.416	4.560	MJSD	62	11,349	04/01/2022	01/31/2057		
716808-BG-0	Petros PACE Finance LLC A		1.C PL	7,589,102	7,279,714	6,355,190	7,553,409		(10,237)			5.039	3.737	MJSD	2,038	371,920	05/18/2022	01/31/2057	5	
716808-BH-8	Petros PACE Finance LLC B		2.B PL	154,880	148,566	128,301	154,805		(226)			5.836	4.481	MJSD	48	8,791	05/18/2022	01/31/2057		
716808-BJ-4	Petros PACE Finance LLC A		1.C PL	30,008,662	29,047,200	25,689,344	29,753,910		(36,403)			5.041	4.393	MJSD	8,135	1,484,606	05/12/2023	01/31/2057	511	
716808-BK-1	Petros PACE Finance LLC B		2.B PL	556,195	533,520	467,043	550,351		(855)			5.839	4.981	MJSD	173	31,585	05/31/2022	01/31/2057		
716808-BW-5	Petros PACE Finance LLC A		1.C PL	17,797,624	17,071,600	15,374,683	17,615,682		(48,961)			5.092	4.547	MJSD	2,415	921,515	09/02/2022	01/31/2057	5,268	
716808-BX-3	Petros PACE Finance LLC B		2.B PL	329,694	316,240	281,548	326,024		(862)			6.120	5.356	MJSD	54	19,623	09/02/2022	01/31/2057	98	
716808-CE-4	Petros PACE Finance LLC A		1.C PL	41,136,554	39,434,553	37,356,352	40,676,567		(92,583)			6.100	5.461	MJSD	6,682	2,439,899	09/30/2025	01/31/2057	40	
716808-CF-1	Petros PACE Finance LLC B		2.B PL	762,123	730,499	681,921	753,522		(1,784)			6.892	6.243	MJSD	140	42,246	09/30/2025	01/31/2057	1	
716808-CG-9	Petros PACE Finance LLC A		1.C PL	1,213,137	1,163,680	1,109,453	1,202,772		(4,150)			6.195	5.580	MJSD	200	89,814	11/03/2022	01/31/2057	1,248	
716808-CH-7	Petros PACE Finance LLC B		2.B PL	22,473	21,556	20,241	22,243		(72)			6.987	6.396	MJSD	4	1,527	11/03/2022	01/31/2057	23	
716808-CJ-3	Petros PACE Finance LLC A		1.C PL	14,792,215	14,189,175	13,664,176	14,640,199		(35,895)			6.353	5.523	MJSD	2,504	913,958	11/08/2022	01/31/2057	5,838	
716808-CK-0	Petros PACE Finance LLC B		2.B PL	274,016	262,845	249,046	270,917		(637)			7.145	6.332	MJSD	52	19,041	11/08/2022	01/31/2057	108	
716808-CL-8	Petros PACE Finance LLC A		1.C PL	3,731,573	3,577,392	3,454,687	3,692,816		(13,868)			6.363	5.690	MJSD	632	230,791	01/11/2023	01/31/2057	3,577,460	
716808-CM-6	Petros PACE Finance LLC B		2.B PL	69,092	66,269	64,486	68,321		(209)			7.498	6.908	MJSD	14	5,038	01/11/2023	01/31/2057	2	
716808-CQ-7	Petros PACE Finance LLC A		1.C PL	9,238,112	8,861,498	8,506,152	9,150,904		(30,404)			6.278	5.692	MJSD	1,545	564,052	12/20/2022	01/31/2057	2,240	
716808-CR-5	Petros PACE Finance LLC B		2.B PL	171,130	164,153	158,868	169,519		(582)			7.415	6.770	MJSD	34	12,341	12/20/2022	01/31/2057	42	
716808-DE-3	Petros PACE Finance LLC A		1.C PL	16,346,400	15,680,000	15,046,528	16,266,198		(49,622)			6.282	5.720	MJSD	2,736	998,698	05/16/2023	01/31/2057	3,904	
716808-DF-0	Petros PACE Finance LLC B		2.B PL	333,600	320,000	309,664	331,236		(927)			7.418	6.877	MJSD	1,912	24,067	05/16/2023	01/31/2057	80	
716808-DJ-2	Petros PACE Finance LLC A		1.C PL	2,206,764	2,116,800	2,127,807	2,193,608		(7,184)			6.779	6.299	MJSD	399	224,955	07/30/2024	01/31/2057	69	
716808-DK-9	Petros PACE Finance LLC B		2.B PL	45,036	43,200	43,356	44,776		(143)			7.371	7.318	MJSD	9	5,287	07/30/2024	01/31/2057		
716808-DN-3	Petros PACE Finance LLC A		1.C PL	12,710,900	12,118,298	12,204,338	12,592,658		(44,451)			6.942	6.245	MJSD	2,337	852,936	02/28/2024	01/31/2057	56	
716808-DP-8	Petros PACE Finance LLC B		2.B PL	259,662	247,312	248,623	257,179		(896)			7.975	7.251	MJSD	55	20,501	02/28/2024	01/31/2057		
716808-DS-2	Petros PACE Finance LLC A		1.C PL	5,771,529	5,536,239	5,673,538	5,725,050		(29,643)			7.185	5.995	MJSD	1,105	403,303	04/05/2024	01/31/2057	1	
716808-DT-0	Petros PACE Finance LLC B		2.B PL	117,786	112,984	115,448	116,862		(596)			8.217	6.979	MJSD	26	9,413	04/05/2024	01/31/2057		
716808-DW-3	Petros PACE Finance LLC A		1.C PL	22,987,125	22,050,000	23,139,270	22,854,884		(76,072)			7.525	6.911	MJSD	4,609	1,682,308	05/01/2024	01/31/2057	3,972	
716808-DX-1	Petros PACE Finance LLC B		2.B PL	469,125	450,000	470,115	466,491		(1,515)			8.555	7.928	MJSD	107	39,032	05/01/2024	01/31/2057	79	
716808-DY-9	Petros PACE Finance LLC A		1.C PL	17,866,441	17,138,073	17,578,522	17,779,583		(55,590)			7.300	6.707	MJSD	3,475	1,268,455	05/30/2024	01/31/2057	1	
716808-DZ-6	Petros PACE Finance LLC B		2.B PL	364,621	349,757	358,011	362,914		(1,102)			8.331	7.725	MJSD	81	29,543	05/30/2024	01/31/2057		
716808-EA-0	Petros PACE Finance LLC A		1.C PL	5,108,250	4,900,000	5,018,090	5,079,860		(20,604)			7.297	6.595	MJSD	993	362,519	06/18/2024	01/31/2057	7	
716808-EB-8	Petros PACE Finance LLC B		2.B PL	104,250	100,000	102,220	103,687		(411)			8.328	7.612	MJSD	23	8,444	06/18/2024	01/31/2057		
716808-EJ-1	Petros PACE Finance LLC A		1.C PL	2,916,620	2,876,635	2,909,428	2,914,972		(5,457)			7.056	6.827	MJSD	564	205,794	08/21/2024	01/31/2057	432	
716808-EK-8	Petros PACE Finance LLC A		2.B PL	59,634	58,707	59,294	59,617		(14)			8.087	7.995	MJSD	13	4,814	09/05/2024	01/31/2057	1,717	
716808-EN-2	Petros PACE Finance LLC CPACE Flow - Class A Sub-Cert		1.C PL	5,500,355	5,292,000	4,997,236	5,496,882		(3,473)			6.673	5.985	MJSD	981	180,491	07/24/2025	01/31/2057	79,033	
716808-EP-7	Petros PACE Finance LLC CPACE Flow - Class B Sub-Cert		2.B PL	112,262	108,000	107,147	112,196		(65)			7.706	7.004	MJSD	23	4,254	07/24/2025	01/31/2057	1,614	
716808-EQ-5	Petros PACE Finance LLC A		1.C PL	7,258,765	6,972,405	6,712,334	7,242,469		(16,296)			7.001	6.271	MJSD	1,356	249,493	07/18/2025	01/31/2057	1,033	
716808-ER-3	Petros PACE Finance LLC B		2.B PL	148,186	142,294	143,347	147,860		(326)			8.033	7.282	MJSD	32	5,842	07/18/2025	01/31/2057	21	
716808-EU-6	Petros PACE Finance LLC A		1.C PL	5,417,299	5,196,450	5,365,335	5,412,220		(5,079)			7.428	6.762	MJSD	1,072	350,610	02/06/2025	01/31/2057	320	
716808-EV-4	Petros PACE Finance LLC B		2.B PL	110,557	106,050	109,221	110,487		(70)			8.457	6.311	MJSD	25	8,147	02/06/2025	01/31/2057	7	
716808-FC-5	Petros PACE Finance LLC A		1.C PL	22,331,059	22,331,059	21,498,110	22,331,059					6.128	6.174	MJSD	3,801	1,007,329	04/09/2025	01/31/2057	4,991	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
716808-FD-3	Petros PACE Finance LLC B		2.B PL	455,736	455,736	455,736	455,736					7.081	7.143	MJSD	90	23,755	04/09/2025	01/31/2057	105	
35138C-AD-6	Fox Hedge LP A		1.F PL	1,495,000,000	1,495,000,000	1,440,582,000	1,495,000,000					6.050	6.095	FMAN	8,291,021	90,447,500	09/30/2024	11/28/2064	65,226,463	
35138C-AE-4	Fox Hedge LP B	C	1.G PL	1,054,000,000	1,054,000,000	1,054,000,000	1,054,000,000					6.879	6.565	FMAN	8,257,007	78,327,452	02/11/2025	11/28/2064	162,756,545	
35138C-AF-1	Fox Hedge LP C	C	2.B PL	676,000,000	676,000,000	676,000,000	676,000,000					7.879	7.525	FMAN	6,065,654	57,210,047	09/30/2024	11/28/2064	250,074,784	
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)				8,739,772,202	8,756,390,170	8,668,254,544	8,740,875,940		(524,799)			XXX	XXX	XXX	27,565,896	515,689,948	XXX	XXX	2,742,496,027	XXX
1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating				58,231,778,392	61,712,262,860	58,490,706,911	58,721,404,736	(8,740,123)	(83,241)	102,707,000	819,375,534	XXX	XXX	XXX	431,741,928	2,980,891,200	XXX	XXX	22,576,963,861	XXX
00262#-AA-7	Ardian A		1.G PL	34,049,423	34,049,423	34,049,423	34,049,423					6.411	6.423	MJSD	11,961	1,184,548	08/13/2025	06/17/2030	2,122,819	100.0
00262#-AB-5	Ardian A		1.G PL	34,308,849	36,070,675	36,070,675	36,070,675				1,761,826	4.766	4.831	MJSD	9,420	873,129	08/13/2025	06/17/2030	2,030,133	100.0
49549#-AA-1	King James Investments, LLC A		2.A PL	40,869,329	41,000,000	41,295,200	40,966,366		21,560			6.750	6.800	MS	818,877	2,757,701	12/15/2022	09/20/2027	42,433,034	100.0
92748#-AA-8	VINTAGE IX B AB LLC B		1.G PL	45,757,108	45,926,405	45,848,330	45,739,455		(17,654)			6.302	6.130	MJSD	8,039	1,610,152	08/14/2025	10/18/2030	34,382,324	100.0
92748#-AC-4	VINTAGE IX B AB LLC B		1.G PL	18,304,805	18,290,190	18,259,097	18,269,816		(34,989)			6.302	6.058	MJSD	3,202	522,231	09/03/2025	10/18/2030	18,605,349	100.0
92748@-AA-0	VINTAGE IX A AB LLC A		1.F PL	4,970,637	4,987,554	4,979,075	4,876,563		(94,074)			6.485	6.128	JAJO	80,867	87,254	08/14/2025	10/18/2030	3,734,147	100.0
92748@-AC-6	VINTAGE IX A AB LLC A		1.F PL	1,536,656	1,536,813	1,534,201	1,522,925		(13,730)			6.485	5.985	JAJO	24,917	27,097	08/14/2025	10/18/2030	1,562,695	100.0
G8292@-AA-9	Southern Palm Company Collateralized Facility Insure		1.G Z	22,376,409	22,376,409	22,376,409	22,376,409					6.955	6.821	MJSD	73,488	1,116,836	12/16/2025	09/15/2034	11,525,248	100.0
G0904J-AB-4	BC Partners Fund XI BC Partners Fund XI		1.C Z	18,167,285	18,216,263	18,216,263	18,216,263				48,978	4.370	4.108	FA	310,800		12/31/2025	02/25/2026	18,573,061	100.0
92749*-AA-1	VINTAGE IX B2 AB LP B2		1.G PL	3,034,064	3,044,366	3,039,191	2,976,803		(57,261)			6.585	6.217	JAJO	50,122	55,927	08/12/2025	10/18/2030	2,279,133	100.0
92749*-AC-7	VINTAGE IX B2 AB LP B2		1.G PL	2,028,951	2,029,280	2,025,830	2,011,157		(17,794)			6.585	6.085	JAJO	32,691	21,746	10/15/2025	10/18/2030	2,064,255	100.0
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)				225,403,516	227,527,378	227,693,694	227,075,855		(213,942)		1,810,804	XXX	XXX	XXX	1,424,384	8,256,621	XXX	XXX	139,312,198	XXX
02300A-AA-8	AMAPS 1 LLC AMAPS 1 LLC - Tranche A Note	C	1.F PL	1,917,500,000	1,917,500,000	1,917,500,000	1,917,500,000					5.859	5.321	JAJO	48,871,440		07/31/2025	07/31/2070	1,943,179,102	100.0
02300A-AC-4	AMAPS 1 LLC AMAPS 1 LLC - Tranche B Note	C	2.B PL	367,000,000	367,000,000	367,000,000	367,000,000					6.859	6.283	JAJO	10,882,918		10/31/2025	07/31/2075	372,913,081	100.0
02300B-AA-6	AMAPS 2 LLC AMAPS 2 LLC		1.F PL	2,511,200,000	2,511,200,000	2,511,200,000	2,511,200,000					5.672	5.635	MJSD	24,149,692		12/11/2025	10/31/2070	2,545,363,093	100.0
02300B-AC-2	AMAPS 2 LLC AMAPS 2 LLC		2.A PL	273,800,000	273,800,000	273,800,000	273,800,000					6.672	6.647	MJSD	3,074,200		12/11/2025	10/31/2075	278,216,961	100.0
049400-AA-2	ATLAS SECURED ADVANCE FUNDING, ATLAS SECURED ADVANCE FUNDING,	C	1.F PL	1,412,883,456	1,412,500,000	1,412,500,000	1,412,877,374		(6,082)			6.502	6.658	MJSD	255,100	19,016,711	11/24/2025	10/21/2070	1,440,755,240	100.0
L0009*-AA-6	AP Dolphin (Luxembourg) S.a.r. AP Dolphin		2.B PL	557,938,083	620,688,845	627,055,999	631,660,355		9,637,315		74,745,380	5.500	7.269	JUL	36,129,263		12/06/2024	12/31/2032	613,997,540	100.0
L0187*-AA-0	AP ALKAIOS (LUXEMBOURG) SARL AP ALKAIOS SENIOR		2.A PL	2,594,729,570	2,636,928,754	2,609,135,149	2,636,915,762				42,199,421	5.000	5.191	MAY	13,184,644		11/25/2025	12/31/2060	2,044,104,280	100.0
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)				9,635,051,109	9,739,617,599	9,718,191,148	9,750,953,491		9,631,233		116,944,801	XXX	XXX	XXX	136,547,257	19,016,711	XXX	XXX	9,238,529,297	XXX
29478D-AA-1	Equity Trustees Limited Greenstone Ltd		1.E PL	108,148,967	110,755,271	108,899,013	110,755,271				2,606,304	6.490	6.740	MON	159,734	1,900,770	09/24/2025	09/24/2045	94,343,548	86.8
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)				108,148,967	110,755,271	108,899,013	110,755,271				2,606,304	XXX	XXX	XXX	159,734	1,900,770	XXX	XXX	94,343,548	XXX
1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating				9,968,603,592	10,077,900,248	10,054,783,855	10,088,784,617		9,417,291		121,361,909	XXX	XXX	XXX	138,131,375	29,174,102	XXX	XXX	9,472,185,043	XXX
00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A	C	1.F FE	608,786	615,105	591,608	612,136		866			2.950	3.035	MON	756	18,145	11/02/2021	11/16/2041	354,717	100.0
00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1	C	1.A FE	29,874,648	30,752,023	30,516,102	30,506,081		330,085			3.780	5.956	MON	35,519	843,617	11/07/2025	05/20/2049	35,186,652	100.0
00109B-AB-1	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2	C	1.F FE	5,857,187	5,860,528	5,401,199	5,859,189		645			4.460	4.505	MON	7,987	261,386	05/24/2019	05/20/2049	5,781,509	100.0
00111L-AC-3	AFG ABS I LLC AFGE 2023-1 B		1.C FE	6,736,185	6,737,266	6,802,363	6,736,763		271			7.510	7.629	MON	22,488	505,969	02/22/2023	09/16/2030	170,544	100.0
00111L-AD-1	AFG ABS I LLC AFGE 2023-1 C		1.F FE	5,998,201	5,999,942	6,269,492	5,998,951		342			9.400	9.590	MON	25,066	563,995	02/22/2023	09/16/2030	324,881	100.0
12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5	C	1.E FE	18,478,758	18,568,542	18,233,976	18,530,739		31,680			3.480	4.081	MON	28,719	646,074	01/09/2025	02/15/2050	17,533,584	100.0
12510H-AH-3	CARS-DB4 LP CAUTO 2020-1A B2	C	2.B FE	33,682,349	34,000,000	33,154,981	33,778,776		94,440			4.520	5.182	MON	68,302	1,282,550	07/03/2025	02/15/2050	34,129,511	100.0
12510H-AT-7	CARS-DB7 LP CAUTO 2023-1A A2	C	1.E FE	39,696,786	41,055,000	41,821,649	40,226,020		263,031			6.500	7.443	MON	118,603	2,661,158	09/14/2023	09/15/2053	40,714,348	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2	C	1.E FE	47,481,062	49,218,751	46,730,970	47,767,676		233,461			4.550	5.315	MON	99,531	2,158,895	09/05/2025	10/15/2054	48,119,269	100.0
12575A-AF-4	CMFT Net Lease Master Issuer L CIMNL 2021-1 A6	C	1.F FE	4,099,917	4,100,000	3,581,579	4,100,007		188			3.440	3.463	MON	4,310	141,040	07/22/2021	07/20/2051	4,111,753	100.0
14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A		2.A FE	1,068,252	1,068,912	1,048,816	1,068,912		255			4.125	6.196	MON	1,960	44,093	07/23/2021	06/15/2043	3,488,798	100.0
14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A		2.C FE	105,634	105,635	105,624	105,635		(28)			2.741	2.702	MON	129	2,895	07/23/2021	08/15/2041	38,084	100.0
20469B-AB-3	Compass Datacenters Issuer III CMDC 2025-2A A2	C	1.F FE	32,298,205	32,000,000	32,574,304	32,275,233		(22,972)			5.835	5.735	MON	31,120	1,338,160	06/05/2025	02/25/2050	32,155,600	100.0
30332Y-AA-9	FIP Master Funding LLC FI 2023-2A A1	C	1.C FE	36,143,152	38,751,064	38,707,733	37,160,647		490,620			5.700	7.443	MON	98,169	2,208,811	10/12/2023	10/15/2053	38,665,731	100.0
30332Y-AB-7	FIP Master Funding LLC FI 2023-2A A2	C	1.F FE	10,741,825	11,378,626	11,339,734	10,973,956		122,666			6.600	8.155	MON	33,377	750,989	04/10/2024	10/15/2053	11,362,405	100.0
30332Y-AD-3	FIP Master Funding LLC FI 2024-1A A2	C	1.C FE	7,974,614	7,975,926	8,054,767	7,975,926					5.130	5.507	MON	18,185	409,164	10/01/2024	10/15/2054	7,933,749	100.0
30332Y-AE-1	FIP Master Funding LLC FI 2024-1A A3	C	1.F FE	5,999,598	6,000,000	6,129,991	5,999,694		106			5.670	6.128	MON	15,120	340,200	10/01/2024	10/15/2054	5,986,278	100.0
30332Y-AL-5	FIP Master Funding LLC FI 2025-1A A6		1.F FE	7,229,208	7,250,000	7,238,976	7,229,617		409			5.800	5.922	MON	18,689	70,083	10/09/2025	10/15/2055	7,193,977	100.0
31809K-AA-1	FIP Master Funding I LLC FI 2023-1 A1	C	1.A FE	80,450,662	80,707,650	81,357,435	80,593,877		47,699			6.380	6.538	MON	228,851	5,149,148	01/17/2024	03/15/2053	71,948,376	100.0
31809K-AB-9	FIP Master Funding I LLC FI 2023-1 A2	C	1.F FE	40,652,131	42,277,165	42,176,372	41,479,773		319,489			6.970	8.038	MON	130,965	2,946,719	03/15/2023	03/15/2053	42,435,164	100.0
49462D-AE-9	Kinetic Advantage Master Owner KAMOT 2025-1 A	M	1.F FE	23,350,000	23,350,000	23,303,043	23,350,000					6.184	5.975	MON	68,186	275,633	10/08/2025	10/15/2029	23,450,639	100.0
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A		1.F FE	363,273	363,276	357,864	363,616		(275)			3.376	3.298	MON	545	12,264	02/18/2020	02/15/2045	343,341	100.0
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A B		2.B FE	240,471	240,479	238,146	240,413		54			4.335	4.401	MON	463	10,425	02/18/2020	02/15/2045	229,076	100.0
78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A		1.F FE	3,601,203	3,601,206	3,408,181	3,601,353		(70)			2.675	2.685	MON	4,281	96,332	10/18/2021	02/28/2033	11,239	100.0
78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B		2.B FE	6,846,960	6,920,139	6,766,512	6,875,983		19,048			3.821	4.431	MON	11,752	264,418	12/22/2023	02/28/2033	120,618	100.0
78449A-AC-6	Slam 2021-1 Ltd SLAM 2021-1A B	C	2.B FE	3,045,892	3,045,975	2,913,475	3,092,278		17,140			3.422	4.013	MON	4,633	104,173	05/26/2021	06/15/2046	2,327,689	100.0
86190B-AD-6	Store Master Funding I-VII XIV STR 2021-1A A4	C	1.C FE	6,839,745	6,842,498	6,096,938	6,841,013		610			3.700	3.732	MON	7,736	253,173	05/19/2021	06/20/2051	6,603,208	100.0
86212V-AA-2	Store Master Funding I-VII STR 2016-1A A1	C	1.C FE	1,068,808	1,092,057	1,082,460	1,083,882		1,338			3.960	4.176	MON	1,321	43,246	08/10/2018	10/20/2046	1,069,993	100.0
86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2	C	1.A FE	7,720,313	7,709,590	7,699,638	7,740,254		19,838			4.290	4.270	MON	10,106	330,741	06/09/2022	10/20/2048	125,082	100.0
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4	C	1.C FE	40,337,476	40,348,333	39,858,493	40,460,787					4.740	7.529	MON	58,438	1,749,429	09/22/2025	10/20/2048	32,443,182	100.0
86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2	C	1.A FE	22,567,616	22,522,022	19,333,751	22,552,055		4			3.650	3.653	MON	25,118	822,048	12/10/2019	11/20/2049	164,352	100.0
86212X-AG-5	Store Master Funding I-VII XIV STR 2023-1A A2	C	1.C FE	40,464,911	40,470,416	40,953,928	40,463,792		1,982			6.920	7.012	MON	85,572	2,800,553	05/22/2023	05/20/2053	40,222,699	100.0
86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4	C	1.C FE	7,187,602	7,189,583	7,413,284	7,187,602					5.940	6.023	MON	13,049	427,061	04/05/2024	05/20/2054	7,033,912	100.0
88035K-AA-7	TENET 2024-1A TENET 2024-1A A1	C	1.C FE	15,545,477	15,555,836	15,775,594	15,548,155		2,678			5.490	5.562	MON	26,095	858,761	10/15/2024	10/20/2054	15,466,908	100.0
88164A-AE-4	Tesla Sustainable Energy Trust TSET 2024-1A C		1.G FE	3,559,687	3,450,000	3,523,582	3,557,802		(1,884)			6.250	5.861	MON	6,589	35,938	10/20/2025	06/21/2050	798,595	100.0
97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A	C	1.F FE	7,066,539	7,500,141	7,092,883	7,239,340		56,918			3.104	4.323	MON	10,347	232,804	02/09/2022	05/15/2046	9,058,319	100.0
63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A	C	1.F FE	38,138,155	38,139,814	36,423,523	38,128,564		2,272			2.771	2.800	MON	46,971	1,056,854	11/05/2021	11/15/2046	25,106,443	100.0
72353P-AB-2	Pioneer Aircraft Finance Ltd PION 2019-1 B		3.B FE	5,746,885	5,678,572	5,590,554	5,683,263		(12,561)			4.948	4.782	MON	12,488	280,976	01/17/2020	06/15/2044	2,773,287	100.0
827304-AA-4	Project Silver SLVRR 2019-1 A	C	2.A FE	10,378,547	10,491,420	10,281,592	10,447,025		68,456			3.967	4.890	MON	18,498	416,360	01/06/2025	07/15/2044	7,720,553	100.0
85572R-AA-7	Start Ltd/Bermuda STARR 2018-1 A		1.F FE	3,003,722	3,031,736	3,030,220	3,031,736		3,590			4.089	5.990	MON	5,510	123,968	06/15/2018	05/15/2043	6,658,381	100.0
85573L-AA-9	Start II LTD STARR 2019-1 A		1.F FE	5,285,256	5,412,828	5,414,994	5,400,843		48,386			4.089	5.178	MON	9,837	221,331	03/16/2023	03/15/2044	7,222,409	100.0
G8738K-AS-9	Telereal Securitisation PLC TELSEC C1		2.B FE	16,894,314	16,041,833	15,384,118	15,935,954		30,632		1,130,086	6.796	7.111	MJSD	66,577	1,178,856	02/02/2015	09/10/2031	947,686	5.0
G8738K-AT-7	Telereal Securitisation PLC TELSEC C2		2.B FE	78,991,378	75,005,499	62,734,020	74,794,436		47,811		5,319,981	7.215	6.758	MJSD	326,174	5,511,881	02/02/2015	09/10/2031	4,432,940	5.0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				763,421,390	768,425,388	746,514,464	762,599,754		2,219,220		6,450,067	XXX	XXX	XXX	1,808,132	39,450,316	XXX	XXX	601,965,481	XXX
55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A		1.E FE	856,528	856,556	817,412	856,551		10			2.521	2.534	MON	960	21,594	06/08/2021	06/15/2046	1,769,023	100.0
55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B		1.G FE	2,040,583	2,040,625	1,914,718	2,040,677		(17)			3.425	3.447	MON	3,106	69,891	06/08/2021	06/15/2046	4,425,883	100.0
92890C-AD-5	WDL Fleet LLC D		1.E FE	85,664,292	85,738,203	85,738,203	85,777,319		(1,746)			6.668	6.755	MON	222,317	5,462,768	04/08/2025	12/31/2038	85,918,592	100.0
92890C-AE-3	WDL Fleet LLC E		2.A FE	26,417,135	26,439,937	26,439,937	26,455,318		(638)			7.668	7.783	MON	78,840	1,946,332	04/08/2025	12/01/2038	26,515,228	100.0
96328G-AP-2	Wheels Fleet Lease Funding 1 L D		2.A FE	4,797,446	4,797,510	4,793,193	4,797,524		(1)			6.373	6.458	MON	18,684	173,928	12/23/2025	04/19/2040	325,611	100.0
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E		2.B FE	1,599,147	1,599,170	1,597,731	1,599,173					7.373	7.486	MON	7,205	65,056	12/23/2025	04/19/2040	116,752	100.0
96328G-AV-9	Wheels Fleet Lease Funding 1 L WFLF 2023-1A D	C	1.C FE	11,702,614	11,800,000	11,943,573	11,770,466		30,290			6.850	7.255	MON	29,189	808,300	09/08/2023	04/18/2038	11,867,358	100.0
96328G-BR-7	Wheels Fleet Lease Funding 1 L WFLF 2024-1A D	C	1.E FE	15,299,564	15,300,000	15,675,878	15,298,361		(1,142)			6.660	6.759	MON	36,797	1,018,980	04/09/2024	02/18/2039	13,884,273	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
96328G-BX-4	Wheels Fleet Lease Funding 1 L WFLF 2024-2A D	C	1.F FE	7,798,467	7,800,000	7,927,285	7,798,897		(351)			5.520	5.591	MON	15,548	430,560	08/13/2024	06/21/2039	7,835,880	100.0
1529999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (affiliated)				156,175,776	156,372,001	156,847,930	156,394,286		26,405			XXX	XXX	XXX	412,646	9,997,409	XXX	XXX	152,658,600	XXX
20633K-AE-8	Concord Music Royalties LLC TUNES 2024-1A A	RA	1.F FE	432,481,705	432,500,000	437,449,054	432,451,550		13,132			5.644	5.679	JAJO	4,814,254	23,935,655	10/16/2024	10/20/2074	438,602,575	100.0
20633K-AN-8	Concord Music Royalties LLC TUNES 2025-3A A		1.E FE	215,174,841	215,000,000	218,928,093	215,167,585		(7,256)			6.311	6.349	JAJO	2,676,039	3,313,275	10/29/2025	07/20/2075	218,392,163	100.0
21873B-AE-5	CoreVest American Finance 2021 CAFL 2021-2 XB		1.A FE	1,682,363		740,258	3,552,635		1,079,199			1.649	49.288	MON	18,135	231,746	07/26/2021	07/15/2054	27	100.0
21873L-AE-3	Corevest American Finance 2021 CAFL 2021-1 XB		1.A FE	1,793,239		842,234	949,835		(208,256)			1.417	5.042	MON	20,913	267,886	04/23/2021	04/15/2053	12	100.0
693342-AA-5	PG&E Wildfire Recovery Funding A1		1.A FE	1,158,898	1,158,922	1,147,907	1,158,976		21			3.594	3.589	JD	3,471	41,652	05/03/2022	06/01/2030	61,484	100.0
693342-AB-3	PG&E Wildfire Recovery Funding A2	C	1.A FE	4,731,788	5,000,000	4,862,583	4,762,762		26,226			4.263	5.042	JD	17,763	319,725	10/24/2024	06/01/2036	65,316	100.0
693342-AC-1	PG&E Wildfire Recovery Funding A3	C	1.A FE	14,419,073	15,000,000	14,246,477	14,458,929		33,380			4.377	4.775	JD	54,713	875,400	10/24/2024	06/01/2039	1,338,721	100.0
693342-AH-0	PG&E Wildfire Recovery Funding A-3		1.A FE	4,999,753	5,000,000	4,967,850	5,002,323		102			5.081	5.075	JD	21,171	254,050	07/13/2022	06/01/2041	331,715	100.0
78433L-AB-2	SCE Recovery Funding LLC Senior Secured		1.A FE	2,527,517	2,550,000	1,997,612	2,534,459		1,503			1.942	2.014	MN	6,328	49,521	03/16/2021	05/15/2038	102,460	4.0
78433L-AC-0	SCE Recovery Funding LLC Senior Secured		1.A FE	1,199,940	1,200,000	821,428	1,199,974					2.510	2.510	MN	3,849	30,120	02/17/2021	11/15/2043	112,643	9.3
78433L-AG-1	SCE Recovery Funding LLC Senior Secured		1.A FE	1,318,938	1,319,057	1,321,780	1,319,033		(1)			4.697	4.696	JD	2,754	61,956	04/19/2023	06/15/2040	12,462	0.8
86771P-AC-4	Sunrun Bacchus Issuer 2025-1 L SUNRN 2025-1A A2B		1.F FE	89,072,373	90,338,394	90,711,934	89,192,806		120,433			6.410	7.218	JAJO	981,200	4,262,592	01/28/2025	04/30/2060	89,527,248	100.0
88240T-AA-9	Texas Electric Market Stabiliz A-1	C	1.A FE	7,953,747	7,953,859	7,900,685	7,952,941		(1,285)			4.265	4.266	FA	141,347	339,232	06/08/2022	08/01/2034	276,244	100.0
88240T-AB-7	Texas Electric Market Stabiliz A-2	C	1.A FE	21,997,903	22,000,000	21,632,805	21,996,403		(4,420)			4.966	4.967	FA	455,217	1,092,520	06/08/2022	02/01/2042	1,550,577	100.0
88240T-AC-5	Texas Electric Market Stabiliz A-3	C	1.A FE	8,849,126	8,850,000	8,371,386	8,848,535		(1,824)			5.057	5.058	FA	186,477	447,545	06/08/2022	08/01/2046	831,764	100.0
97770*-AC-8	Wolf Entertainment Funding LLC Project Warrant		2.B PL	216,000,000	216,000,000	216,540,000	216,000,000					6.300	6.293	FMAN	1,625,400		11/19/2025	11/20/2050	10,291,025	100.0
97770*-AD-6	Wolf Entertainment Funding LLC Project Warrant		3.B PL	600,000	600,000	601,500	600,000					9.310	9.310	FMAN	6,672		11/19/2025	11/20/2050	38,082	100.0
29759B-AA-5	eStruxture Issuer LP ESTRX 2025-1		2.B Z	34,147,580	34,326,727	34,527,301	34,326,727				179,147	5.894	5.960	MON	61,821	803,653	07/11/2025	07/20/2055	34,315,302	100.0
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				1,060,108,784	1,058,796,959	1,067,610,887	1,061,475,473		1,050,954		179,147	XXX	XXX	XXX	11,097,524	36,326,528	XXX	XXX	795,849,820	XXX
00264#-AB-3	AP Aristotle Holdings LLC Aristotle Sen 5.25% 28 Feb 42		1.F PL	300,834,391	300,834,391	302,990,681	300,834,391					5.250	5.729	MJSD	43,872	17,137,629	12/30/2025	02/28/2042	28,317,574	100.0
31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE		1.D PL	51,372,797	51,372,797	51,244,365	51,372,797					5.750	5.826	MON	196,929	3,026,109	10/24/2019	10/22/2029	11,769,576	100.0
1549999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)				352,207,188	352,207,188	354,235,046	352,207,188					XXX	XXX	XXX	240,801	20,163,738	XXX	XXX	40,087,150	XXX
1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient				2,331,913,138	2,335,801,536	2,325,208,327	2,332,676,701		3,296,579		6,629,214	XXX	XXX	XXX	13,559,103	105,937,991	XXX	XXX	1,590,561,051	XXX
00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A		1.B PL	7,467,418	7,467,418	7,400,211	7,467,418					3.930	3.854	MON	13,043	293,469	11/29/2022	08/15/2039	5,985,537	100.0
00436M-AB-1	Accelerated Assets 2018-1 LLC AALLC 2018-1 B		2.B FE	155,598	161,500	161,085	158,684		1,175			4.510	6.711	MON	587	7,284	02/22/2023	12/02/2033	2,573	100.0
01627A-AB-4	Aligned Data Centers Issuer LL ADC 2021-1A B	C	2.B FE	446,250	500,000	491,105	497,034		29,335			2.482	8.752	MON	552	12,410	03/06/2024	08/15/2046	160,334	100.0
15201E-AA-2	Centersquare Issuer LLC CNSQ 2024-1A A2	C	1.G FE	34,534,147	36,000,000	35,492,915	34,840,073		254,084			5.200	6.227	MON	31,200	1,698,667	09/05/2025	10/26/2054	36,156,000	100.0
22822R-BH-2	Crown Castle Towers LLC CCI 2018-1 C2	M	1.F FE	24,069,367	24,300,000	24,116,178	24,102,754		21,793			4.241	4.594	MON	45,803	571,121	11/07/2025	07/15/2028	11,071,865	100.0
233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II	C	2.B FE	30,077,306	30,185,490	30,011,983	30,148,369		16,496			4.030	4.108	FMAN	138,543	1,216,475	06/11/2021	11/20/2047	29,955,125	100.0
233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23	C	2.B FE	34,728,317	34,687,500	34,228,376	34,648,577		769			4.352	4.408	FMAN	171,927	1,305,600	05/22/2025	05/20/2049	33,784,901	100.0
233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23	M	2.B FE	60,000,000	60,000,000	53,540,988	60,000,000					2.791	3.019	FMAN	190,718	1,674,600	10/15/2021	11/20/2051	96,956	100.0
25755T-AH-3	Domino's Pizza Master Issuer L DPABS 2017-1A A23	C	2.A FE	22,905,994	23,030,000	22,881,505	23,016,019		61,649			4.118	6.543	JAJO	173,869	948,375	02/28/2024	07/25/2047	351,300	100.0
25755T-AK-6	Domino's Pizza Master Issuer L DPABS 2018-1A A2II	C	2.A FE	24,163,335	23,687,500	23,623,788	24,419,433		165,473			4.328	5.478	JAJO	187,952	1,025,195	04/05/2022	07/25/2048	22,683,755	100.0
25755T-AL-4	Domino's Pizza Master Issuer L DPABS 2019-1A A2	C	2.A FE	23,775,411	24,000,000	23,115,048	23,822,295		44,414			3.668	3.938	JAJO	161,392	858,312	02/07/2025	10/25/2049	19,698,945	100.0
25755T-AP-5	Domino's Pizza Master Issuer L DPABS 2021-1A A2II	C	2.A FE	30,653,791	31,120,000	28,430,040	30,897,656		65,752			3.151	3.419	JAJO	179,775	980,591	03/10/2022	04/25/2051	28,735	100.0
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2	C	2.C FE	11,905,855	11,921,956	11,856,541	11,908,897		19,650			3.981	4.368	JAJO	93,604	474,613	01/06/2025	10/20/2049	12,231,769	100.0
33767T-AG-5	FirstKey Homes 2021-SFR2 Trust FKH 2021-SFR2 D	RA	2.A FE	8,609,414	9,000,000	8,800,700	8,782,317		172,903			2.058	5.462	MON	15,435	108,045	05/21/2025	09/17/2038	9,015,435	100.0
33767T-AL-4	FirstKey Homes 2021-SFR2 Trust FKH 2021-SFR2 E2		2.C FE	5,697,956	5,975,000	5,874,888	5,825,148		127,192			2.358	5.887	MON	11,741	82,186	05/02/2025	09/17/2038	5,986,741	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
33768D-AG-9	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFRA D	M	2.A FE	20,999,887	21,000,000	20,777,537	20,972,539		(8,293)			4.063	4.054	MON	71,103	853,230	03/10/2022	03/17/2039	21,071,102	100.0
33768D-AJ-3	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFRA E1	C	2.B FE	65,900,845	65,903,000	65,312,450	65,806,146		(28,939)			4.559	4.554	MON	250,376	3,004,518	03/10/2022	03/17/2039	66,153,377	100.0
33768D-AL-8	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFRA E2		2.C FE	19,322,391	19,323,000	18,673,939	19,293,120		(8,974)			4.807	4.804	MON	77,405	928,857	03/10/2022	03/17/2039	19,400,405	100.0
33768D-AN-4	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFRA F1		3.A FE	23,372,245	23,423,000	22,639,124	23,368,345		(2,086)			5.500	5.553	MON	107,355	1,288,265	03/10/2022	03/17/2039	23,530,355	100.0
361528-AA-0	GBX Leasing 2022-1 LLC GBXL 2022-1 A	C	1.C FE	4,270,467	4,272,523	4,055,354	4,271,363		381			2.870	2.892	MON	3,747	122,641	02/01/2022	02/20/2052	3,718,741	100.0
361528-AB-8	GBX Leasing 2022-1 LLC GBXL 2022-1 B	M	1.F FE	6,326,142	7,500,000	6,999,761	6,742,314		213,950			3.450	7.235	MON	7,906	258,750	01/12/2024	02/20/2052	7,521,563	100.0
44148J-AA-7	Hotwire Funding LLC HWIRE 2021-1 A2	M	1.F FE	234,193,750	234,500,000	229,698,144	234,570,524		(72,984)			2.311	2.287	MON	165,590	5,419,295	11/09/2021	11/20/2051	234,951,607	100.0
44148J-AB-5	Hotwire Funding LLC HWIRE 2021-1 B		2.B FE	11,000,000	11,000,000	10,784,749	11,000,000					2.658	2.673	MON	8,934	292,380	11/09/2021	11/20/2051	11,024,365	100.0
44148J-AC-3	Hotwire Funding LLC HWIRE 2021-1 C		3.C FE	43,611,250	44,000,000	43,319,945	44,010,781		(7,528)			4.459	4.471	MON	59,949	1,961,960	11/09/2021	11/20/2051	44,163,497	100.0
552339-AA-1	Lyra Music Assets Delaware LP LYRA 2024-2A A2	C	1.F FE	58,700,197	59,189,500	59,939,810	58,869,707		148,053			5.760	5.952	MJSD	104,174	2,557,779	12/04/2025	12/22/2064	64,885,255	100.0
64830R-AJ-1	New Residential Mortgage Loan NRMLT 2022-SFR2 E1		2.B FE	14,414,063	15,000,000	14,663,355	14,554,099		140,036			4.000	5.787	MON	50,000	350,000	05/20/2025	09/04/2039	15,050,000	100.0
64831K-AJ-5	New Residential Mortgage Loan NRMLT 2022-SFR1 E1		2.B FE	4,808,398	5,000,000	4,926,801	4,870,456		62,057			3.550	5.853	MON	14,792	103,542	05/20/2025	02/17/2039	5,014,792	100.0
66982F-AE-9	AMSR 2021-SFR4 Trust AMSR 2021-SFR4 E1		2.B FE	5,432,384	5,664,726	5,623,997	5,521,134		88,750			2.966	5.603	MON	14,001	98,009	05/02/2025	12/17/2038	5,678,727	100.0
74332Y-AG-4	Progress Residential 2022-SFR5 PROG 2022-SFR5 D		2.A FE	3,769,995	3,779,000	3,830,544	3,769,422		(573)			5.734	5.801	MON	18,057	126,401	05/14/2025	06/17/2039	3,797,057	100.0
74332Y-AJ-8	Progress Residential 2022-SFR5 PROG 2022-SFR5 E1	C	2.A FE	14,830,025	14,855,000	15,119,425	14,829,127		(8,506)			6.618	6.620	MON	81,925	711,352	05/27/2025	06/17/2039	14,936,925	100.0
74332Y-AL-3	Progress Residential 2022-SFR5 PROG 2022-SFR5 E2		2.C FE	1,850,800	1,925,000	1,936,467	1,890,827		17,560			6.863	8.063	MON	11,009	132,113	08/04/2023	06/17/2039	1,936,009	100.0
74333C-AG-1	Progress Residential 2022-SFR7 PROG 2022-SFR7 D	C	2.A FE	10,984,287	11,410,000	11,416,721	11,212,867		79,888			5.500	6.451	MON	52,296	534,864	05/14/2025	10/27/2039	11,462,296	100.0
74333X-AJ-9	Progress Residential 2021-SFR1 PROG 2021-SFR11 E1	C	2.A FE	12,653,147	12,673,000	12,001,065	12,653,372		177			3.378	3.403	MON	35,675	428,094	04/18/2022	01/17/2039	12,708,674	100.0
74333X-AL-4	Progress Residential 2021-SFR1 PROG 2021-SFR11 E2		2.C FE	3,998,414	4,000,000	3,790,955	3,995,914		(670)			3.527	3.534	MON	11,757	141,080	04/18/2022	01/17/2039	4,011,757	100.0
74333X-AN-0	Progress Residential 2021-SFR1 PROG 2021-SFR11 F		3.C FE	11,782,431	11,787,000	11,623,310	11,772,651		(2,656)			4.420	4.434	MON	43,415	520,985	04/18/2022	01/17/2039	11,830,415	100.0
74333X-AQ-3	Progress Residential 2021-SFR1 PROG 2021-SFR11 G		4.C FE	5,677,973	5,680,000	5,550,472	5,672,838		(1,401)			4.687	4.703	MON	22,185	266,222	04/18/2022	01/17/2039	5,702,185	100.0
74333Y-AJ-7	Progress Residential 2022-SFR1 PROG 2022-SFR1 E1	C	2.A FE	10,737,604	10,850,000	10,560,168	10,773,055		16,292			3.930	4.141	MON	35,534	426,405	01/27/2022	02/17/2041	10,885,534	100.0
74333Y-AL-2	Progress Residential 2022-SFR1 PROG 2022-SFR1 E2		2.C FE	5,283,658	5,400,000	5,210,196	5,331,809		16,734			3.990	4.394	MON	17,955	215,460	01/27/2022	02/17/2041	5,417,955	100.0
74334D-AG-8	Progress Residential 2022-SFR6 PROG 2022-SFR6 D	C	2.A	6,825,774	6,826,000	6,913,796	6,812,402		(4,208)			6.035	6.041	MON	34,329	411,949	07/25/2022	07/20/2039	6,860,329	100.0
76134K-AG-9	Retained Vantage Data Centers VDCR 2023-1A A2B		1.G FE	29,576,559	32,789,274	32,685,640	30,627,774		698,875		1,341,688	5.250	8.099	MON	76,508	1,693,017	09/15/2023	09/15/2048	33,419,754	100.0
76134K-AJ-3	Retained Vantage Data Centers VDCR 2024-1A B	C	2.C FE	19,818,784	19,800,000	19,746,972	19,817,276		(1,508)			5.775	5.810	MON	50,820	1,012,165	09/05/2025	09/15/2049	19,895,288	100.0
81761T-AC-9	ServiceMaster Funding LLC SERV 2020-1 A2II		2.C FE	14,068,548	14,068,548	12,662,186	14,068,548					3.337	3.415	JAJO	79,549	469,467	11/20/2020	01/30/2051	13,650,437	100.0
81761T-AG-0	ServiceMaster Funding LLC SERV 2021-1 A2II	C	2.C FE	43,941,990	43,917,144	38,081,847	43,964,900		20,759			3.113	3.668	JAJO	341,785	1,367,043	10/01/2025	07/30/2051	57,956	100.0
85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2	M	1.F FE	31,326,441	31,320,000	31,525,879	31,319,698		143			5.152	5.173	MJSD	49,305	1,622,571	03/23/2023	09/20/2029	3,524,822	100.0
871044-AE-3	Switch ABS Issuer LLC SWTCH 2024-2A A2	C	1.G FE	38,554,091	39,300,000	39,143,142	38,741,827		127,715			5.436	5.958	MON	35,606	1,592,748	12/29/2025	06/25/2054	39,478,029	100.0
871044-AG-8	Switch ABS Issuer LLC SWTCH 2024-2A B		2.C FE	2,314,821	2,400,000	2,414,949	2,337,495		15,297			6.200	7.149	MON	2,480	148,800	06/06/2024	06/25/2054	2,412,400	100.0
87244B-AA-6	TGIF Funding LLC 2017-1A TGIF 2017-1A A2		6. FE	4,810,162	9,525,073	4,381,534	4,381,534	1,858,529	211,129	1,807,718		6.202	12.857	JAJO	100,098	590,745	03/20/2018	04/30/2047	1,749,992	100.0
87342R-AE-4	Taco Bell Funding LLC BELL 2018-1A A2II	C	2.B FE	12,198,484	12,382,500	12,399,251	12,289,627		34,029			4.940	5.279	FMAN	61,170	611,696	04/03/2023	11/25/2048	8,953,319	100.0
88655A-AJ-9	TIF Funding III LLC TIF 2024-2A C	C	2.B FE	6,664,504	6,666,875	6,712,586	6,665,410		832			6.270	6.356	MON	12,773	418,013	06/25/2024	07/20/2049	92,186	100.0
89616Q-AF-8	Tricon Residential 2022-SFR1 T TCN 2022-SFR1 E2		2.C FE	999,063	1,000,000	998,296	998,735		(328)			5.739	5.678	MON	4,783	14,348	09/19/2025	04/17/2039	1,004,783	100.0
92212K-AC-0	Vantage Data Centers LLC VDC 2020-2A A2		1.G FE	908,566	1,000,000	951,378	935,790		23,051			1.992	4.699	MON	885	19,920	10/24/2024	09/15/2045	933,697	100.0
98919W-AA-1	Zayo Issuer LLC ZAYO 2025-1A A2	M	1.G FE	20,000,000	20,000,000	20,387,230	20,000,000					5.648	5.714	MON	34,516	960,160	01/31/2025	03/20/2055	20,094,133	100.0
000000-00-0	Vantage Data Centers Jersey Bo VDCUK 2024-1A A2		1.G FE	116,124,754	122,641,509	125,711,717	122,641,509				8,736,314	6.172	6.252	MON	62,215	7,468,814	05/17/2024	05/28/2039	116,713,841	100.0
88315L-AF-5	Textainer Marine Containers VI TMCL 2020-1A B	C	2.B FE	1,361,638	1,434,098	1,420,289	1,387,191		12,476			4.940	6.988	MON	2,165	70,844	12/22/2023	08/21/2045	16,456	100.0
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)				1,262,604,691	1,285,242,134	1,254,616,332	1,273,276,800	1,858,529	2,760,215	1,807,718	10,078,002	XXX	XXX	XXX	3,630,268	50,471,445	XXX	XXX	1,060,919,986	XXX
00238*-AA-2	AP Sunrise LLC A		2.B PL	306,578,539	333,002,467	349,352,151	341,371,576		2,282,852		40,421,078	6.000	7.140	MAY	11,856,352	19,303,497	05/31/2023	05/31/2048	36,880,687	100.0
10807G-AD-0	Bridge 2025-SFR1 Trust BRDGE 2025-SFR1 D		2.C FE	5,077,955	5,507,189	5,316,817	5,102,261		24,306			4.200	6.022	MON	19,275	59,110	08/11/2025	09/17/2042	5,529,285	100.0
41164@-AA-2	HarbourView Tune Royalty 1 LLC TLA		1.G PL	144,346,353	147,880,000	140,456,424	145,298,872		655,306			3.620	4.157	MN	460,975	5,353,256	07/10/2024	11/30/2081	150,592,188	100.0
41166L-AA-5	HarbourView Tune Royalty 1 LLC TLA		1.G PL	53,000,000	53,000,000	52,772,100	53,000,000					5.410	5.410	MN	246,906	2,867,300	05/12/2022	11/30/2081	54,433,650	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
L0004@-AA-9	AP Starlight (Luxembourg) Sarl A1		2.A PL	458,681,440	502,985,913	512,698,927	502,985,915				59,668,790	6.000	6.804	JUN	16,499,043	29,673,205	10/27/2023	06/15/2049	445,508,660	11.8
1749999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (affiliated)				967,684,287	1,042,375,569	1,060,596,419	1,047,758,624		2,962,464		100,089,868	XXX	XXX	XXX	29,082,551	57,256,368	XXX	XXX	692,944,470	XXX
1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis				2,230,288,978	2,327,617,703	2,315,212,751	2,321,035,424	1,858,529	5,722,679	1,807,718	110,167,870	XXX	XXX	XXX	32,712,819	107,727,813	XXX	XXX	1,753,864,456	XXX
1889999999. Total - asset-backed securities (unaffiliated)				44,090,757,116	47,423,878,916	44,421,290,877	44,477,221,116	(6,881,594)	5,525,610	88,471,767	677,357,443	XXX	XXX	XXX	337,978,058	2,197,153,408	XXX	XXX	19,116,179,255	XXX
1899999999. Total - asset-backed securities (affiliated)				28,671,826,984	29,029,703,431	28,764,620,966	28,986,680,362		12,827,698	16,042,951	380,177,084	XXX	XXX	XXX	278,167,167	1,026,577,697	XXX	XXX	16,277,395,157	XXX
1909999999. Total - asset-backed securities				72,762,584,100	76,453,582,347	73,185,911,844	73,463,901,478	(6,881,594)	18,353,308	104,514,718	1,057,534,527	XXX	XXX	XXX	616,145,225	3,223,731,106	XXX	XXX	35,393,574,411	XXX
2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities				158,050,616,650	162,856,628,060	156,057,511,148	158,852,395,199	(9,708,269)	46,347,947	109,313,580	1,632,578,964	XXX	XXX	XXX	1,504,450,447	6,230,478,120	XXX	XXX	105,990,035,085	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 17,305,878,669	1B ..$ 756,174,409	1C ..$ 8,961,163,206	1D ..$ 2,649,896,944	1E ..$ 1,649,931,804	1F ..$ 18,850,740,502	1G ..$ 4,579,473,056		
1B	2A ...$ 5,020,546,771	2B ..$ 5,170,055,977	2C ..$ 7,118,824,338						
1C	3A ...$ 160,535,016	3B ..$ 141,316,498	3C ..$ 549,286,675						
1D	4A ...$ 53,180,929	4B ..$ 73,367,507	4C ..$ 59,175,894						
1E	5A ...$ 35,549,272	5B ..$ 109,311,579	5C ..$ 121,409,824						
1F	6 ...$ 98,082,608								

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Date Acquired
04651L-30-5	AT&T Mobility II LLC Preferred		775,000.000	1	775,351,100	999.940	774,953,500	775,351,100	52,700,000	146,389								2.B PL	12/02/2024
060505-EU-4	Bank of America Corp Junior Subordinated		415,000.000	1	415,431	1.001	415,431	411,888	26,145	8,061			(2,737)			(2,737)		2.B FE	03/16/2023
060505-FL-3	Bank of America Corp Junior Subordinated		10,000,000.000	1	10,117,930	1.012	10,117,930	10,000,000	587,500	172,986			30,430			30,430		2.B FE	03/08/2018
06055H-60-8	Bank of America Corp Preferred		550,000.000	25	9,579,625	17.418	9,579,625	13,750,000	567,189				(397,375)			(397,375)		2.B FE	08/18/2021
06055H-AB-9	Bank of America Corp Junior Subordinated		5,000,000.000	1	5,075,085	1.015	5,075,085	5,000,000	306,250	54,444			24,835			24,835		2.B FE	04/19/2022
06055H-AH-6	Bank of America Corp Junior Subordinated		19,340,000.000	1	20,143,061	1.042	20,143,061	19,927,946	167,465	213,546			215,115			215,115		2.B FE	12/17/2025
064058-AJ-9	Bank of New York Mellon Corp/T Junior Subordinated		500,000.000	1	498,612	0.997	498,612	479,168	18,500	565			12,915			12,915		2.A FE	07/18/2024
064058-AL-4	Bank of New York Mellon Corp/T Junior Subordinated		5,000,000.000	1	4,925,343	0.985	4,925,343	5,000,000	187,500	5,729			184,667			184,667		2.A FE	11/08/2021
10924B-AA-5	Brighthouse Holdings LLC Junior Subordinated		5,000,000.000	1	4,164,750	0.833	4,164,750	5,556,250	325,000	84,861			(360,250)			(360,250)		3.A FE	01/24/2018
12542R-50-6	CHS Inc PERP PFD		615,375.000	25	15,384,375	25.345	15,596,679	15,384,375	1,172,609									3.A	03/04/2014
14019T-AA-4	Capital Farm Credit ACA Junior Subordinated		35,518,000.000	1	35,175,031	0.990	35,175,031	35,417,058	1,775,900	78,929			202,740			202,740		3.C FE	04/01/2022
19075Q-AC-6	CoBank ACB Junior Subordinated		1,000,000.000	1	1,005,283	1.005	1,005,283	1,000,000	62,500	15,625			6,270			6,270		2.B FE	04/05/2016
19075Q-AD-4	CoBank ACB Junior Subordinated		10,000,000.000	1	9,811,221	0.981	9,811,221	8,503,125	425,000	106,250			284,388			284,388		2.B FE	05/02/2024
19075Q-AE-2	CoBank ACB Junior Subordinated		16,000,000.000	1	16,118,942	1.007	16,118,942	16,063,269	741,750	258,000			37,124			37,124		2.B FE	07/17/2025
249670-AB-6	Depository Trust & Clearing Co Junior Subordinated		17,000,000.000	1	16,758,133	0.986	16,758,133	16,971,365	573,750	17,531			560,533			560,533		1.G FE	03/01/2022
25746U-DM-8	Dominion Energy Inc Junior Subordinated		17,250,000.000	1	17,120,453	0.992	17,120,453	15,588,825	750,375	158,413			380,252			380,252		2.C FE	01/18/2024
29273V-AM-2	Energy Transfer LP Junior Subordinated		25,000,000.000	1	25,650,718	1.026	25,650,718	24,212,500	1,781,250	227,604			469,218			469,218		3.A FE	01/18/2024
29273V-AN-0	Energy Transfer LP Junior Subordinated		35,497,000.000	1	35,721,451	1.006	35,721,451	34,269,889	2,307,305	294,822			323,221			323,221		3.A FE	09/29/2023
38141G-A3-8	Goldman Sachs Group Inc/The Junior Subordinated		9,000,000.000	1	9,557,940	1.062	9,557,940	9,000,000	675,000	264,375			43,612			43,612		3.A FE	08/14/2023
38144G-AG-6	Goldman Sachs Group Inc/The Junior Subordinated		3,000,000.000	1	2,959,744	0.987	2,959,744	3,000,000	109,500	42,888			93,360			93,360		3.A FE	07/21/2021
48128B-AQ-4	JPMorgan Chase & Co Junior Subordinated		20,000,000.000	1	21,127,112	1.056	21,127,112	20,000,000	1,375,010	114,583			227,112			227,112		2.A FE	03/05/2024
61762V-60-6	Morgan Stanley Preferred		400,000.000	1,000	9,826,000	24.565	9,826,000	10,000,000	585,000				112,260			112,260		2.C FE	01/24/2017
693475-BF-1	PNC Financial Services Group I Junior Subordinated		20,000,000.000	1	20,342,170	1.017	20,342,170	20,000,000	1,240,000	55,111			183,830			183,830		2.B FE	08/16/2022
693475-BP-9	PNC Financial Services Group I Junior Subordinated		8,000,000.000	1	8,261,453	1.033	8,261,453	8,000,000	500,000	22,222			178,213			178,213		2.B FE	02/02/2023
74460W-51-1	Public Storage Preferred		800,000.000	1,000	12,328,000	15.410	12,328,000	20,000,000	775,002	86			(722,000)			(722,000)		2.A FE	09/29/2020
74460W-55-2	Public Storage Preferred		300,000.000	1,000	5,545,500	18.485	5,545,500	7,500,000	346,876				(295,650)			(295,650)		1.G FE	06/08/2020
74460W-66-9	Public Storage Preferred		435,000.000	1,000	8,851,163	20.348	8,851,163	10,145,831	549,188	183			(617,700)			(617,700)		2.A FE	05/02/2024
74460W-68-5	Public Storage Preferred		800,000.000	1,000	16,670,000	20.838	16,670,000	20,693,000	1,030,000	229			(1,072,000)			(1,072,000)		2.A FE	08/03/2022
78500B-40-3	SVB Financial Trust Preferred		1,205,000.000	1	1,265	0.001	1,265	18,477					1,024			1,024		6. *	11/08/2024
808513-AR-6	Charles Schwab Corp/The Junior Subordinated		1,500,000.000	1	1,470,584	0.980	1,470,584	1,450,986	75,000	6,250			35,678			35,678		2.C FE	08/26/2024
808513-BJ-3	Charles Schwab Corp/The Junior Subordinated		20,000,000.000	1	18,696,316	0.935	18,696,316	20,000,000	800,000	66,667			1,418,324			1,418,324		2.C FE	12/08/2020

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
808513-BK-0	Charles Schwab Corp/The Junior Subordinated		7,400,000.000	1	7,357,247	0.994	7,357,247	7,400,000	296,000	24,667			194,010			194,010		2.C FE	03/15/2021
816300-50-3	Selective Insurance Group Inc Preferred		452,000.000	1,000	7,808,300	17.275	7,808,300	8,181,765	519,800				(175,195)			(175,195)		3.A FE	05/02/2024
857477-CH-4	State Street Corp Junior Subordinated		88,273,000.000	1	91,738,722	1.039	91,738,722	88,300,847	5,892,968	262,857			1,642,630			1,642,630		2.A FE	06/05/2025
902973-71-8	US Bancorp Preferred		330,000.000	1,000	5,380,650	16.305	5,380,650	8,250,000	330,000	2,787			(446,490)			(446,490)		2.B FE	01/26/2021
902973-73-4	US Bancorp Preferred		585,000.000	1,000	9,112,838	15.578	9,112,838	14,625,000	548,438	4,631			(664,853)			(664,853)		2.B FE	10/20/2020
902973-AZ-9	US Bancorp Junior Subordinated		8,000,000.000	1	8,028,452	1.004	8,028,452	8,000,000	424,000	89,511			146,062			146,062		2.B	02/02/2017
902973-BC-9	US Bancorp Junior Subordinated		6,000,000.000	1	5,857,487	0.976	5,857,487	5,936,613	166,500	46,867			139,875			139,875		2.B FE	10/02/2025
903312-AA-4	USB Realty Corp Junior Subordinated		22,480,000.000	1	17,904,819	0.796	17,904,819	19,248,874	1,320,190	258,786			(191,357)			(191,357)		2.B FE	10/04/2019
949746-TD-3	Wells Fargo & Co Junior Subordinated		30,500,000.000	1	30,414,330	0.997	30,414,332	29,633,750	1,189,500	52,867			796,315			796,315		2.B FE	01/18/2024
94988U-12-8	Wells Fargo & Co Preferred		800,000.000	1,000	15,717,840	19.647	15,717,840	20,000,000	940,000	1,671			(258,176)			(258,176)		2.B FE	10/21/2020
95002Y-AA-1	Wells Fargo & Co Junior Subordinated		12,000,000.000	1	12,800,503	1.067	12,800,503	12,000,000	914,999	40,667			62,953			62,953		2.B FE	07/17/2023
23332S-20-8	DSLA NIM Corp Preferred		50.000	1		0.000												6. *	01/31/2023
29359U-10-9	Enstar Group Ltd Preferred		600,000.000	25	14,190,000	23.650	14,190,000	15,000,000	1,050,000				2,032,800			2,032,800		2.C FE	06/20/2018
41162J-20-5	Harborview NIM Corp Preferred		11,533,350.000	1		0.000							(39)	39				6. *	01/31/2023
41164C-20-8	Harborview NIM Corp Preferred		10,707,200.000	1		0.000		11										6. *	01/31/2023
75968N-30-9	RenaissanceRe Holdings Ltd Preferred		80,000.000	25	1,779,130	22.239	1,779,130	2,000,000	115,000	345			(50,182)			(50,182)		2.B FE	06/11/2018
G7498P-12-7	RenaissanceRe Holdings Ltd Preferred		280,000.000	1	4,410,932	15.753	4,410,932	7,000,000	294,000	980			(401,260)			(401,260)		2.B FE	07/07/2021
G9078F-15-6	Triton International Ltd Preferred		200,000.000	1	3,985,000	19.925	3,985,000	5,000,000	287,500	1,597			34,000			34,000		3.A FE	08/11/2021
4019999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) perpetual preferred					1,375,140,041	XXX	1,374,954,747	1,403,271,912	86,825,459	3,204,582			4,418,502	39		4,418,541		XXX	XXX
4109999999. Total - preferred stock - industrial and miscellaneous (unaffiliated)					1,375,140,041	XXX	1,374,954,747	1,403,271,912	86,825,459	3,204,582			4,418,502	39		4,418,541		XXX	XXX
03770@-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre		75,000.000	1	74,999,980	1,000.000	74,999,980	74,999,976	6,519,886	18,024			4			4		3.A PL	06/23/2025
4319999999. Subtotal - preferred stock - parent, subsidiaries and affiliates perpetual preferred					74,999,980	XXX	74,999,980	74,999,976	6,519,886	18,024			4			4		XXX	XXX
G60918-10-8	MIDCAP PREF EQUITY MIDCAP PREF EQUITY		110,000,000.000	1		0.008	846,386		2,352,614									6. *	08/12/2021
4329999999. Subtotal - preferred stock - parent, subsidiaries and affiliates redeemable preferred						XXX	846,386		2,352,614									XXX	XXX
4409999999. Total - preferred stock - parent, subsidiaries and affiliates					74,999,980	XXX	75,846,366	74,999,976	8,872,500	18,024			4			4		XXX	XXX
4509999999 - Total preferred stocks					1,450,140,021	XXX	1,450,801,113	1,478,271,888	95,697,959	3,222,606			4,418,506	39		4,418,545		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$
1B	2A ...$ 156,138,952	2B ..$ 987,628,282	2C ..$ 68,660,600
1C	3A ...$ 105,232,278	3B ..$	3C ..$ 35,175,031
1D	4A ...$	4B ..$	4C ..$
1E	5A ...$	5B ..$	5C ..$
1F	6 .....$ 1,265		

1D ..$ 1E ..$ 1F ..$ 1G ..$ 22,303,633

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN HLDS CO CTRY Q		164,508.000	68,271	0.415	68,271	2				68,269		68,269		12/30/2025	
5019999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) publicly traded				68,271	XXX	68,271	2				68,269		68,269		XXX	XXX
000000-00-0	RIESEL HOLDCO LLC RIESEL HOLDCO LLC Units		6,805,556.000	5,619,347	0.780	5,619,347	6,805,556				(973,606)		(973,606)		12/02/2022	
000000-00-0	NIELSEN BIOSCIENCES INC NIELSEN BIOSCIENCES INC		25,402.000	592,614	23.329	592,614	213,885								06/30/2017	
000000-00-0	ACP Hyperdrive Co-Invest LLC ACP Hyperdrive Co-Invest LLC M		15,582.000	1,286,950	82.590	1,286,950	1,713,596				(319,595)		(319,595)		01/31/2024	
31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME LOAN BK/IOWA	OF	10,572,040.000	1,057,204,000	100.000	1,057,204,000	1,057,204,000		81,447,762						11/14/2025	
89156V-10-6	Tourmaline Oil Corp COMMON STOCK		466,120.000	20,911,548	44.863	20,911,548	24,002,408		890,127		(1,740,017)		(1,740,017)	1,075,120	11/17/2023	
5029999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) other				1,085,614,459	XXX	1,085,614,459	1,089,939,445		82,337,889		(3,033,218)		(3,033,218)	1,075,120	XXX	XXX
5109999999. Total - common stock - industrial and miscellaneous (unaffiliated)				1,085,682,730	XXX	1,085,682,730	1,089,939,447		82,337,889		(2,964,949)		(2,964,949)	1,075,120	XXX	XXX
5409999999. Total - common stocks - mutual funds					XXX										XXX	XXX
5609999999. Total - common stocks - unit investment trusts					XXX										XXX	XXX
5809999999. Total - common stocks - closed-end funds					XXX										XXX	XXX
69400#-10-7	PL ASSIGNED SERVICES, INC		200.000	42,634	213.169	42,634	39,649				1,091		1,091		02/28/2012	
05383*-10-6	ATHENE RE USA IV, INC.(AVRE4)		250,000.000	41,517,204	166.069	41,517,204	66,448,120				(599,445)		(599,445)		12/15/2011	
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY (STAR)		50,000.000	73,051,047	1,461.021	73,051,047	81,059,658				2,394,985		2,394,985		08/29/2013	
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK (AANY)		475,000.000	394,097,945	829.680	394,097,945	258,328,341				75,685,452		75,685,452		10/01/2013	
5929999999. Subtotal - common stock - parent, subsidiaries and affiliates other				508,708,831	XXX	508,708,831	405,875,768				77,482,083		77,482,083		XXX	XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates				508,708,831	XXX	508,708,831	405,875,768				77,482,083		77,482,083		XXX	XXX
5989999999 - Total common stocks				1,594,391,561	XXX	1,594,391,561	1,495,815,215		82,337,889		74,517,134		74,517,134	1,075,120	XXX	XXX
5999999999 - Total preferred and common stocks				3,044,531,582	XXX	3,045,192,674	2,974,087,103	3,222,606	178,035,848		78,935,640		78,935,679	1,075,120	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F 6 .....$ .....

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
912810-QC-5	United States Treasury Note/Bo TREASURY BOND 4.500% 08/15/39	08/21/2025	Deutsche Bank Securities Inc		23,655,000	24,000,000	20,543
912810-QD-3	United States Treasury Note/Bo BDS 4.375% 11/15/39	08/26/2025	Deutsche Bank Securities Inc		37,868,856	39,000,000	467,935
912810-QE-1	United States Treasury Note/Bo TREASURY BOND 4.625% 02/15/40	12/22/2025	Various		61,157,561	61,191,000	302,237
912810-QH-4	United States Treasury Note/Bo TREASURY BOND 4.375% 05/15/40	12/22/2025	Various		143,226,702	147,210,000	1,119,693
912810-QL-5	United States Treasury Note/Bo TREASURY BOND 4.250% 11/15/40	08/21/2025	Citigroup		112,306,641	119,750,000	946,751
912810-QX-9	United States Treasury Note/Bo TREASURY BOND 2.750% 08/15/42	12/12/2025	JPM SECURITIES LLC		50,001,497	64,988,000	592,486
912810-RB-6	United States Treasury Note/Bo US TREASURY N/B 2.875% 05/15/43	12/12/2025	JPM SECURITIES LLC		74,986,058	96,950,000	230,993
912810-RE-0	United States Treasury Note/Bo TREASURY BOND 3.625% 02/15/44	12/17/2025	Various		250,269,280	287,159,000	1,695,395
912810-RG-5	United States Treasury Note/Bo TREASURY BOND 3.375% 05/15/44	12/17/2025	Various		369,215,217	440,234,000	3,820,571
912810-RH-3	United States Treasury Note/Bo TREASURY BOND 3.125% 08/15/44	11/17/2025	Various		369,975,440	459,048,500	2,308,444
912810-RJ-9	United States Treasury Note/Bo TREASURY BOND 3.000% 11/15/44	11/17/2025	Various		150,973,754	192,053,000	742,025
912810-RK-6	United States Treasury Note/Bo TREASURY BOND 2.500% 02/15/45	12/17/2025	Various		576,120,808	802,550,500	3,738,641
912810-RM-2	United States Treasury Note/Bo TREASURY BOND 3.000% 05/15/45	12/17/2025	Various		578,054,845	740,863,500	5,447,523
912810-RN-0	United States Treasury Note/Bo TREASURY BOND 2.875% 08/15/45	12/12/2025	Various		471,720,188	618,608,500	2,922,252
912810-RP-5	United States Treasury Note/Bo TREASURY BOND 3.000% 11/15/45	12/17/2025	Various		536,657,641	691,631,500	5,056,133
912810-RQ-3	United States Treasury Note/Bo US TREASURY N/B 2.500% 02/15/46	10/23/2025	Various		115,625,115	162,393,000	634,874
912810-RS-9	United States Treasury Note/Bo TREASURY BOND 2.500% 05/15/46	10/29/2025	JPM SECURITIES LLC		35,944,503	50,000,000	570,652
912810-SF-6	United States Treasury Note/Bo TREASURY BOND 3.000% 02/15/49	03/10/2025	Goldman Sachs		40,880,675	53,680,000	106,767
912810-SW-9	United States Treasury Note/Bo US TREASURY N/B 1.875% 02/15/41	12/12/2025	JPM SECURITIES LLC		49,981,396	71,878,000	446,796
912810-TA-6	United States Treasury Note/Bo US TREASURY N/B 1.750% 08/15/41	12/12/2025	JPM SECURITIES LLC		24,990,345	37,244,000	216,076
912810-TH-1	United States Treasury Note/Bo US TREASURY N/B 3.250% 05/15/42	12/12/2025	JPM SECURITIES LLC		24,990,194	30,103,000	81,079
912810-UG-1	United States Treasury Note/Bo US TREASURY N/B 4.625% 02/15/55	03/10/2025	Goldman Sachs		12,694,070	12,470,000	38,237
912810-UL-0	United States Treasury Note/Bo US TREASURY N/B 5.000% 05/15/45	11/17/2025	Various		1,597,473,554	1,561,212,500	20,515,215
912810-UM-8	United States Treasury Note/Bo US TREASURY N/B 4.750% 08/15/55	12/22/2025	Deutsche Bank Securities Inc		23,103,190	23,429,000	393,136
912810-UN-6	United States Treasury Note/Bo US TREASURY N/B 4.875% 08/15/45	12/22/2025	Various		2,142,842,930	2,107,483,500	9,110,328
912810-UP-1	United States Treasury Note/Bo US TREASURY N/B 4.625% 11/15/55	12/22/2025	Deutsche Bank Securities Inc		23,376,529	24,195,000	117,466
912810-UQ-9	United States Treasury Note/Bo US TREASURY N/B 4.625% 11/15/45	12/22/2025	Various		64,955,888	66,529,000	270,589
91282C-FT-3	United States Treasury Note/Bo US TREASURY N/B 4.000% 10/31/29	03/24/2025	Credit Agricole CIB		14,944,386	15,000,000	240,331
91282C-GB-1	United States Treasury Note/Bo US TREASURY N/B 3.875% 12/31/29	03/26/2025	Various		34,536,445	35,000,000	249,948
91282C-HQ-7	United States Treasury Note/Bo US TREASURY N/B 4.125% 07/31/28	03/11/2025	Citigroup		7,541,334	7,500,000	34,185
91282C-JN-2	United States Treasury Note/Bo US TREASURY N/B 4.375% 11/30/28	03/12/2025	Citigroup		7,586,158	7,500,000	92,849
91282C-JR-3	United States Treasury Note/Bo US TREASURY N/B 3.750% 12/31/28	03/24/2025	Citigroup		14,839,503	15,000,000	130,525
91282C-KV-2	United States Treasury Note/Bo US TREASURY N/B 4.625% 06/15/27	01/29/2025	Various		45,359,330	45,000,000	244,909
91282C-LW-9	United States Treasury Note/Bo US TREASURY N/B 4.250% 11/15/34	02/12/2025	Various		225,074,368	232,500,000	1,826,209
91282C-MC-2	United States Treasury Note/Bo US TREASURY N/B 4.500% 12/31/31	01/13/2025	Various		26,043,611	26,250,000	38,225
91282C-MD-0	United States Treasury Note/Bo US TREASURY N/B 4.375% 12/31/29	01/13/2025	Goldman Sachs		6,186,789	6,250,000	10,575
91282C-MF-5	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/15/28	01/31/2025	Various		52,431,328	52,500,000	79,247
91282C-MG-3	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/31/30	02/20/2025	Various		115,432,029	116,000,000	158,964
91282C-MH-1	United States Treasury Note/Bo US TREASURY N/B 4.125% 01/31/27	01/31/2025	RBC CM, LLC		7,488,306	7,500,000	2,564
91282C-MK-4	United States Treasury Note/Bo US TREASURY N/B 4.375% 01/31/32	02/12/2025	Various		121,842,873	122,500,000	163,458
91282C-MM-0	United States Treasury Note/Bo US TREASURY N/B 4.625% 02/15/35	05/02/2025	Various		686,896,185	668,800,000	4,503,651
91282C-MR-9	United States Treasury Note/Bo US TREASURY N/B 4.125% 02/29/32	03/17/2025	Citigroup		120,791,061	121,250,000	183,832
91282C-NC-1	United States Treasury Note/Bo US TREASURY N/B 4.250% 05/15/35	08/06/2025	Various		766,433,594	775,000,000	6,447,181
91282C-NT-4	United States Treasury Note/Bo US TREASURY N/B 4.250% 08/15/35	08/18/2025	BNP Paribas		49,625,000	50,000,000	23,098
912834-JP-4	United States Treasury Strip C STRIPS 0.000% 02/15/41	12/17/2025	Various		72,451,765		
912834-KH-0	United States Treasury Strip C TREASURY STRIP INT 0.000% 05/15/41	12/17/2025	Various		72,499,284		
912834-KP-2	United States Treasury Strip C STRIPS 0.000% 08/15/41	09/12/2025	Various		42,555,290		
912834-KV-9	United States Treasury Strip C STRIPS 0.000% 11/15/41	09/12/2025	Various		42,565,114		
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					10,496,171,630	11,289,404,500	76,342,588
168863-QE-6	Chile Government International Senior Unsecured 3.860% 06/21/47	04/14/2025	ALRe Corporate AAM		725,021	1,000,000	12,116
168863-DL-9	Chile Government International Senior Unsecured 3.500% 01/25/50	04/23/2025	Various		2,032,811	3,000,000	24,792
168863-DS-4	Chile Government International Senior Unsecured 3.100% 05/07/41	03/27/2025	Various		7,320,965	10,000,000	120,383
224939-AB-4	Credicorp Capital Sociedad Tit Peruvian Government Internatio 9.700% 03/05/45	06/09/2025	MERRILL LYNCH INTERNATIONAL		1,639,684	1,639,225	
29135L-AJ-9	Abu Dhabi Government Internati Senior Unsecured 3.875% 04/16/50	04/23/2025	ALRe Modco - VIAC GA - AAM		1,514,529	2,000,000	1,507
715638-DQ-2	Peruvian Government Internatio Senior Unsecured 2.780% 12/01/60	04/14/2025	ALRe Corporate AAM		256,271	504,000	5,176
74727P-AY-7	Qatar Government International Senior Unsecured 5.103% 04/23/48	03/26/2025	ALRE - DFL Trust AAM		4,799,844	5,000,000	108,439
80413T-AJ-8	Saudi Government International Senior Unsecured 5.000% 04/17/49	04/23/2025	ALRe Modco - VIAC GA - AAM		1,260,361	1,500,000	1,250
91086Q-BF-4	Mexico Government Internationa Senior Unsecured 4.600% 01/23/46	04/23/2025	AAIA Modco AAM		2,135,677	3,000,000	34,500
91087B-AQ-3	Mexico Government Internationa Senior Unsecured 4.280% 08/14/41	03/26/2025	ALRE - DFL Trust AAM		265,166	350,000	1,748
Y20721-BB-4	Indonesia Government Internati Senior Unsecured 5.250% 01/17/42	03/26/2025	ALRE - DFL Trust AAM		671,233	700,000	7,044
Y20721-BE-8	Indonesia Government Internati Senior Unsecured 4.625% 04/15/43	04/14/2025	AEL Modco AAM		5,032,147	6,000,000	137,979
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					27,653,709	34,693,225	454,934
13063B-JC-7	State of California CALIFORNIA BABS 7.600% 11/01/40	04/04/2025	Various		346,990	280,000	9,044
718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34	04/04/2025	ALRe Modco - VIAC GA - AAM		2,727,779	2,670,000	36,343

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					3,074,769	2,950,000	45,387
010869-EH-4	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B 0.000% 10/01/31	09/05/2025	ALRE - DFL Trust AAM		1,519,290	2,022,000	
02765U-EK-6	American Municipal Power Inc AMERN MUN PWR-B-BABS 8.084% 02/15/50	04/04/2025	Various		1,173,861	900,000	9,903
79765R-TL-3	City of San Francisco CA Publi SAN FRANCISCO WTR-BAB 6.950% 11/01/50	04/04/2025	Athene Re 4 AAM		34,777	30,000	886
977100-GH-3	State of Wisconsin WISCONSIN ST GEN FUND 3.154% 05/01/27	01/09/2025	Jackson Ntl FWH - AAM		485,840	500,000	2,979
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					3,213,768	3,452,000	13,768
05647@-AA-4	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	09/22/2025	Direct		278,330,593	278,330,593	
05647@-AA-4	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	12/31/2025	Interest Capitalization		4,344,786	4,344,786	
05647@-AB-2	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	09/22/2025	Direct		168,503,856	168,503,856	
86214@-AA-7	Stonepeak Wallaby I Holdings L Stonepeak Wallaby I Holdings L 6.399% 12/31/49	09/26/2025	Direct		1,660,000,000	1,660,000,000	
89103*-AA-7	Toreador Holdings, LLC Toreador LLC 5.89 31 Oct 43 5.890% 10/31/43	10/31/2025	Direct		867,389,000	867,389,000	
P4003#-AA-6	DSWS SPA Minera Los Pelambres 7.070% 11/30/44	02/10/2025	PRIVATE		283,200,000	283,200,000	
03975*-AB-3	GIP Sharon Finco Pty Ltd GIP Finco Pty Ltd 6.230% 09/30/46	10/30/2025	Tax Free Exchange		5,175,000	5,175,000	896
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					3,266,943,235	3,266,943,235	896
00263@-AA-8	AP Moon II Holdings LLC. A 6.000% 12/15/49	06/17/2025	Tax Free Exchange		284,935,000	284,935,000	12,204,716
03744@-AA-1	AP Moon Holdings LLC A 6.000% 09/30/49	09/20/2025	Interest Capitalization		585,883	585,883	
G2973*-AA-0	AP Falkor Senior Issuer Limite AP Falkor Senior Callable Note 6.100% 12/30/50	12/05/2025	PRIVATE		99,881,475	99,881,475	
G2971@-AB-8	AP Pistachio LP AP Pistachio, L.P. 5.250% 11/15/49	06/06/2025	Apollo Internal		3,741,938	3,787,387	113,222
G2973#-AA-6	AP Chia Issuer LLC AP Chia Issuer LLC 7.250% 05/23/50	07/21/2025	STANDARD CHARTERED BANK		37,593,330	37,499,850	445,571
G2974*-AA-9	AP Falkor MidCo Issuer Limited AP Falkor Junior Notes 8.750% 12/30/50	12/05/2025	PRIVATE		913,830	913,830	
G2973*-AB-8	AP Falkor Senior Issuer Limite AP Falkor Senior NonCallable N 6.800% 12/30/50	12/05/2025	PRIVATE		783,249,337	783,249,337	
0079999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (affiliated)					1,210,900,793	1,210,852,762	12,763,509
000000-00-0	Deutsche Bank AG Senior Non Preferred 5.200% 12/14/26	10/08/2025	Barclays		6,055,620	6,000,000	100,533
000000-00-0	Telstra Group Ltd Senior Unsecured 3.250% 11/15/27	07/29/2025	Tax Free Exchange		6,296,206	6,510,000	43,490
12482S-AA-8	CBC USA Ammunition Company, In CBC USA Ammunition Company, In 7.042% 11/26/30	11/21/2025	PRIVATE		2,793,000	2,793,000	
000000-00-0	Shift4 Payments LLC / Shift4 P Senior Unsecured 5.500% 05/15/33	05/09/2025	Goldman Sachs		45,510,598	44,845,137	
000000-00-0	PSEG Power LLC Senior Unsecured 5.750% 05/15/35	11/13/2025	ALRe Corporate AAM		6,088,002	5,820,000	159,888
000000-00-0	Time Warner Cable LLC Secured 5.250% 07/15/42	10/29/2025	ALRe Corporate AAM		6,890,289	7,962,629	123,693
001055-AF-9	Aflac Inc Senior Unsecured 6.450% 08/15/40	09/05/2025	ALRE - DFL Trust AAM		1,100,344	1,000,000	3,583
001192-AH-6	Southern Co Gas Capital Corp Senior Unsecured 5.875% 03/15/41	11/13/2025	ALRe Corporate AAM		6,258,165	5,970,000	56,508
00206R-KA-9	AT&T Inc Senior Unsecured 3.650% 06/01/51	12/10/2025	Royal Bank of Canada		7,098,700	10,000,000	10,139
00206R-KB-7	AT&T Inc Senior Unsecured 3.850% 06/01/60	09/09/2025	Morgan Stanley		15,046,904	21,080,000	223,185
00206R-KG-6	AT&T Inc Senior Unsecured 1.650% 02/01/28	05/02/2025	Bank of America		18,625,200	20,000,000	86,167
00206R-KJ-0	AT&T Inc Senior Unsecured 3.500% 09/15/53	10/30/2025	BNP Paribas		10,392,900	15,000,000	67,083
00206R-MN-9	AT&T Inc Senior Unsecured 3.800% 12/01/57	10/08/2025	Barclays		18,834,540	26,310,000	355,477
00206R-MZ-2	AT&T Inc Senior Unsecured 6.050% 08/15/56	09/09/2025	Morgan Stanley		15,023,940	14,460,000	235,718
00206R-ND-0	AT&T Inc Senior Unsecured 5.550% 11/01/45	12/17/2025	Various		95,383,950	96,100,000	166,408
002824-BG-4	Abbott Laboratories Senior Unsecured 4.750% 11/30/36	10/06/2025	AEL FWH AAM		10,128,899	10,000,000	166,250
00287Y-AS-8	AbbVie Inc Senior Unsecured 4.700% 05/14/45	11/19/2025	ALRe Modco - RLI GA - AAM		454,507	500,000	326
00287Y-DB-2	AbbVie Inc Senior Unsecured 4.750% 03/15/45	08/20/2025	Deutsche Bank AG		4,532,100	5,000,000	102,917
00287Y-DW-6	AbbVie Inc Senior Unsecured 5.400% 03/15/54	11/19/2025	JPM SECURITIES LLC		2,944,260	3,000,000	29,250
00914A-AB-8	Air Lease Corp Senior Unsecured 3.750% 06/01/26	01/06/2025	MMTL Modco AAM		6,199,889	6,300,000	22,969
00914A-AJ-1	Air Lease Corp Senior Unsecured 2.875% 01/15/26	01/06/2025	AAIA NonModco AAM		8,612,293	8,800,000	120,175
010392-FB-9	Alabama Power Co Senior Unsecured 6.000% 03/01/39	10/08/2025	Barclays		4,957,769	4,560,000	28,880
010392-FG-8	Alabama Power Co Senior Unsecured 4.100% 01/15/42	01/29/2025	Midland AAM		606,047	737,000	1,175
020002-AU-5	Allstate Corp/The Junior Subordinated 6.500% 05/15/57	05/20/2025	AAIA Modco AAM		4,637,018	4,645,000	5,032
02079K-BF-3	Alphabet Inc Senior Unsecured 4.000% 11/06/44	11/03/2025	Goldman Sachs International		511,764	516,553	
02079K-BG-1	Alphabet Inc Senior Unsecured 4.375% 11/06/64	11/03/2025	Goldman Sachs International		507,198	516,553	
02209S-BT-9	Altria Group Inc Senior Unsecured 5.625% 02/06/35	08/01/2025	Citadel		10,254,200	10,000,000	278,125
023135-BM-7	Amazon.com Inc Senior Unsecured 4.250% 08/22/57	09/05/2025	ALRE - DFL Trust AAM		824,738	1,000,000	1,535
023135-CK-0	Amazon.com Inc Senior Unsecured 4.100% 04/13/62	09/05/2025	ALRE - DFL Trust AAM		2,769,542	3,500,000	56,603
023135-CW-4	Amazon.com Inc Senior Unsecured 5.450% 11/20/55	11/17/2025	JPM SECURITIES LLC		1,990,340	2,000,000	
02507*-AD-6	American Century Companies Inc SR NTS SER D 3.970% 10/26/27	08/14/2025	AEL Modco AAM		4,898,311	5,000,000	59,550
025537-BA-8	American Electric Power Co Inc Junior Subordinated 6.950% 12/15/54	06/20/2025	AAIA ACRA 2 Retail MODCO		35,313,614	34,000,000	26,256
025676-AM-9	American National Group Inc Senior Unsecured 5.000% 06/15/27	08/28/2025	AAIA Modco FHLB - AAM		6,287,271	6,240,000	63,267
025816-DY-2	American Express Co Senior Unsecured 5.085% 01/30/31	01/28/2025	Various		21,250,000	21,250,000	
02772A-AA-7	American National Group Inc Senior Unsecured 6.144% 06/13/32	05/20/2025	ALRE - DFL Trust AAM		5,010,057	5,000,000	134,827
03027X-CG-3	American Tower Corp Senior Unsecured 5.200% 02/15/29	02/21/2025	Morgan Stanley		6,248,298	6,200,000	8,060
03040W-AD-7	American Water Capital Corp Senior Unsecured 6.593% 10/15/37	09/09/2025	Morgan Stanley		2,911,514	2,550,000	67,716
031162-CU-2	Amgen Inc Senior Unsecured 2.450% 02/21/30	09/15/2025	Morgan Stanley		4,662,400	5,000,000	8,507
031162-DU-1	Amgen Inc Senior Unsecured 5.750% 03/02/63	09/09/2025	Morgan Stanley		27,044,689	27,240,000	34,807
032654-AW-5	Analog Devices Inc Senior Unsecured 2.800% 10/01/41	10/06/2025	AEL FWH AAM		2,237,663	3,000,000	1,167
03522A-AH-3	Anheuser-Busch Cos LLC / Anheu Senior Unsecured 4.700% 02/01/36	09/22/2025	AARE II Surplus ISG		19,918,115	20,050,000	133,500
03523T-BW-7	Anheuser-Busch InBev Worldwide Senior Unsecured 5.800% 01/23/59	09/05/2025	AAIA Modco AAM		8,181,554	8,000,000	54,133

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
036752-AB-9	Elevance Health Inc Senior Unsecured 3.650% 12/01/27	01/09/2025	Jackson Ntl FWH - AAM		485,816	500,000	1,926
036752-AK-9	Elevance Health Inc Senior Unsecured 3.700% 09/15/49	10/08/2025	Barclays		21,290,275	28,690,000	70,769
036752-AU-7	Elevance Health Inc Senior Unsecured 4.550% 05/15/52	10/16/2025	ACRA RE 2B Surplus AAM		3,839,034	4,500,000	85,881
036752-BE-2	Elevance Health Inc Senior Unsecured 5.700% 02/15/55	03/27/2025	Various		24,746,100	25,340,000	138,016
036752-BF-9	Elevance Health Inc Senior Unsecured 5.850% 11/01/64	03/27/2025	Goldman Sachs		12,549,856	12,800,000	290,188
036752-BL-6	Elevance Health Inc Senior Unsecured 5.700% 09/15/55	09/08/2025	Bank of America		54,189,895	54,500,000	
037735-CM-7	Appalachian Power Co Senior Unsecured 7.000% 04/01/38	11/13/2025	ALRe Corporate AAM		6,263,990	5,480,000	44,753
037833-ER-7	Apple Inc Senior Unsecured 4.100% 08/08/62	07/30/2025	Goldman Sachs		10,267,660	13,000,000	256,136
039936-AA-7	Ares Finance Co IV LLC Senior Unsecured 3.650% 02/01/52	10/16/2025	ACRA RE 2B Surplus AAM		2,893,548	4,000,000	30,417
04015K-AB-6	Ares Finance Co II LLC SENIOR 3.250% 06/15/30	02/07/2025	HSBC SECURITIES (USA) INC		9,136,600	10,000,000	49,653
04316J-AH-2	Arthur J Gallagher & Co Senior Unsecured 5.450% 07/15/34	09/12/2025	ORIX Life - Custody		4,183,705	4,000,000	34,517
04316J-AJ-8	Arthur J Gallagher & Co Senior Unsecured 5.750% 07/15/54	10/30/2025	AAIA ACRA 2 Retail MODCO		17,271,679	17,000,000	285,104
053332-AV-4	AutoZone Inc Senior Unsecured 3.750% 06/01/27	02/21/2025	Morgan Stanley		6,246,977	6,380,000	55,160
05368V-AB-2	Avient Corp Senior Unsecured 6.250% 11/01/31	04/07/2025	Various		5,107,550	5,250,000	181,337
054989-AC-2	BAT Capital Corp Senior Unsecured 7.079% 08/02/43	03/10/2025	Goldman Sachs		6,300,935	5,690,000	43,636
054989-AD-0	BAT Capital Corp Senior Unsecured 7.081% 08/02/53	03/10/2025	Goldman Sachs		12,646,399	11,220,000	86,070
06051G-HG-7	Bank of America Corp Senior Unsecured 3.970% 03/05/29	04/08/2025	Citadel		27,394,920	28,000,000	104,984
06051G-HV-4	Bank of America Corp Senior Unsecured 3.194% 07/23/30	03/21/2025	Morgan Stanley		23,457,750	25,000,000	135,301
06051G-KP-3	Bank of America Corp Senior Unsecured 4.376% 04/27/28	02/21/2025	Morgan Stanley		37,494,651	37,860,000	538,445
06051G-MD-8	Bank of America Corp BANK OF AMERICA CORP 5.518% 10/25/35	04/23/2025	Bank of America		967,650	1,000,000	27,437
06051G-ML-0	Bank of America Corp Senior Unsecured 5.162% 01/24/31	01/21/2025	Various		5,001,310	5,000,000	
06051G-MT-3	Bank of America Corp Senior Unsecured 4.623% 05/09/29	05/08/2025	Bank of America		49,954,250	50,000,000	
06654D-AD-9	Banner Health BDS SER 2020C 1.897% 01/01/31	10/06/2025	Various		8,544,498	9,600,000	46,751
06738E-BK-0	Barclays PLC Subordinated 5.088% 06/20/30	01/21/2025	BNP Paribas		4,863,650	5,000,000	22,613
06738E-CT-0	Barclays PLC Senior Unsecured 4.837% 09/10/28	03/27/2025	Goldman Sachs		4,874,974	4,880,000	11,802
06738E-CV-5	Barclays PLC Senior Unsecured 5.335% 09/10/35	05/20/2025	ALRE - DFL Trust AAM		4,347,506	4,500,000	47,348
06738E-CY-9	Barclays PLC Senior Unsecured 5.367% 02/25/31	06/03/2025	Goldman Sachs		19,150,290	19,000,000	280,426
073952-AB-9	Beacon Funding Trust Senior Unsecured 6.266% 08/15/54	03/10/2025	Various		12,788,225	12,650,000	56,744
09261B-AA-8	Blackstone Holdings Finance Co Senior Unsecured 1.600% 03/30/31	02/13/2025	Goldman Sachs		8,150,200	10,000,000	59,556
09261B-AH-3	Blackstone Holdings Finance Co Senior Unsecured 3.200% 01/30/52	01/01/2025	AAIA PRT ACRA 2 MODCO		2,561,003	4,000,000	50,489
09261B-AJ-9	Blackstone Holdings Finance Co Senior Unsecured 5.900% 11/03/27	04/29/2025	JPM SECURITIES LLC		18,739,156	18,190,000	527,662
09261X-AJ-1	Blackstone Secured Lending Fun Senior Unsecured 5.350% 04/13/28	04/29/2025	Various		39,974,189	40,080,000	101,258
09659T-2B-6	BNP Paribas SA Subordinated 2.588% 08/12/35	12/17/2025	Various		8,068,646	9,000,000	87,561
09659W-3A-0	BNP Paribas SA Senior Non Preferred 5.786% 01/13/33	02/05/2025	Citadel		30,510,300	30,000,000	110,898
09659W-3C-6	BNP Paribas SA BNP PARIBAS 4.792% 05/09/29	04/30/2025	BNP Paribas		50,000,000	50,000,000	
101137-AU-1	Boston Scientific Corp Senior Unsecured 4.700% 03/01/49	10/16/2025	ACRA RE 2B Surplus AAM		2,107,140	2,273,000	13,354
110122-CQ-9	Bristol-Myers Squibb Co Senior Unsecured 4.125% 06/15/39	11/04/2025	Morgan Stanley		2,733,210	3,000,000	48,125
11135F-QE-9	Broadcom Inc Senior Unsecured 4.800% 04/15/28	05/09/2025	Various		50,511,200	50,000,000	152,667
11135F-QP-4	Broadcom Inc Senior Unsecured 1.950% 02/15/28	10/21/2025	Tax Free Exchange		33,034,110	35,000,000	125,125
11135F-QQ-2	Broadcom Inc Senior Unsecured 2.450% 02/15/31	10/21/2025	Tax Free Exchange		4,586,902	5,000,000	22,458
11135F-QR-0	Broadcom Inc Senior Unsecured 2.600% 02/15/33	10/21/2025	Tax Free Exchange		11,982,512	12,000,000	57,200
11135F-QS-8	Broadcom Inc Senior Unsecured 3.750% 02/15/51	10/21/2025	Tax Free Exchange		9,763,545	13,000,000	89,375
11135F-QT-6	Broadcom Inc Senior Unsecured 3.469% 04/15/34	10/21/2025	Tax Free Exchange		3,685,536	4,000,000	2,313
11135F-QV-1	Broadcom Inc Senior Unsecured 3.500% 02/15/41	10/21/2025	Tax Free Exchange		10,245,689	11,160,000	71,610
118230-AV-3	Buckeye Partners LP BUCKEYE PARTNERS LP 6.875% 07/01/29	04/07/2025	Various		10,120,850	10,000,000	184,288
12008R-AS-6	Builders FirstSource Inc BUILDERS FIRSTSOURCE INC 6.375% 03/01/34	04/07/2025	Various		5,194,333	5,250,000	34,354
1248EP-CB-7	CCO Holdings LLC / CCO Holding Senior Unsecured 5.375% 06/01/29	04/04/2025	Various		14,485,300	15,000,000	279,948
125523-CJ-7	Cigna Group/The Senior Unsecured 3.200% 03/15/40	10/08/2025	Barclays		6,235,286	7,880,000	16,811
125523-CZ-1	Cigna Group/The Senior Unsecured 5.250% 01/15/36	09/02/2025	Morgan Stanley		49,904,500	50,000,000	
125896-BY-5	CMS Energy Corp CMS ENERGY CORP 6.500% 06/01/55	04/29/2025	Various		35,326,152	36,330,000	369,195
126117-AY-6	CNA Financial Corp Senior Unsecured 5.125% 02/15/34	07/02/2025	ALRE - MSPL Trust AAM - AFS		10,024,687	10,000,000	190,764
12636Y-AA-0	CRH America Finance Inc SENIOR 3.400% 05/09/27	02/21/2025	Morgan Stanley		16,501,220	17,000,000	168,583
126408-GU-1	CSX Corp Senior Unsecured 5.500% 04/15/41	10/08/2025	Barclays		4,886,090	4,730,000	125,739
126408-GU-1	CSX Corp Senior Unsecured 5.500% 04/15/41	10/06/2025	ALRe Modco - VIAC GA - AAM		4,434,492	4,300,000	112,338
12657N-AB-6	CQP Holdco LP / BIP-V Chinook Senior Secured 7.500% 12/15/33	04/04/2025	Various		10,938,640	10,500,000	244,687
131347-CR-5	Calpine Corp CALPINE CORP 3.750% 03/01/31	04/04/2025	Goldman Sachs		9,155,700	10,000,000	37,500
14456#-AB-2	Carrix Inc GTD SR NTS SER B 5.060% 07/31/29	07/22/2025	AEL Modco AAM		7,813,729	8,000,000	193,404
15189T-BH-9	CenterPoint Energy Inc Junior Subordinated 7.000% 02/15/55	04/03/2025	Various		5,114,400	5,000,000	47,639
15189T-BH-9	CenterPoint Energy Inc Junior Subordinated 7.000% 02/15/55	07/17/2025	AAIA ACRA 2 Retail MODCO		6,267,027	6,000,000	177,333
15189T-BJ-5	CenterPoint Energy Inc Junior Subordinated 6.850% 02/15/55	04/10/2025	Various		24,431,050	24,500,000	250,539
15189T-BP-1	CenterPoint Energy Inc Junior Subordinated 6.700% 05/15/55	04/03/2025	HSBC SECURITIES (USA) INC		4,962,500	5,000,000	143,306
15189T-BS-5	CenterPoint Energy Inc Junior Subordinated 5.950% 04/01/56	10/08/2025	Barclays		24,925,367	24,810,000	28,704
16115Q-AF-7	Chart Industries Inc CHART INDUSTRIES INC 7.500% 01/01/30	04/07/2025	Various		10,251,150	10,000,000	201,042
161175-BA-1	Charter Communications Operati Senior Secured 6.484% 10/23/45	10/08/2025	Barclays		18,198,464	18,260,000	545,946
161175-BJ-2	Charter Communications Operati Senior Secured 3.750% 02/15/28	03/21/2025	Morgan Stanley		17,426,700	18,000,000	73,125

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50	10/27/2025	AAIA Modco AAM		12,539,818	15,600,000	116,480
161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51	10/27/2025	Various		14,893,326	22,222,000	55,468
161175-BY-9	Charter Communications Operati Senior Secured 3.850% 04/01/61	10/08/2025	Various		91,104,857	147,405,000	852,615
161175-CA-0	Charter Communications Operati Senior Secured 3.900% 06/01/52	10/08/2025	Barclays		6,136,752	8,980,000	124,523
161175-CD-4	Charter Communications Operati Senior Secured 2.250% 01/15/29	04/10/2025	Various		55,855,600	62,000,000	322,750
161175-CG-7	Charter Communications Operati Senior Secured 3.950% 06/30/62	10/08/2025	Various		18,598,136	29,330,000	268,827
161175-CX-8	Charter Communications Operati Senior Secured 5.250% 04/01/53	02/21/2025	Morgan Stanley		12,558,029	15,360,000	320,320
161175-CL-6	Charter Communications Operati Senior Secured 5.500% 04/01/63	03/10/2025	Various		31,628,626	38,530,000	921,820
16411Q-AV-3	Cheniere Energy Partners LP Senior Unsecured 5.550% 10/30/35	10/08/2025	Barclays		12,339,492	12,020,000	164,924
171484-AJ-7	Churchill Downs Inc Senior Unsecured 6.750% 05/01/31	04/07/2025	Goldman Sachs		9,906,200	10,000,000	294,375
172967-KA-8	Citigroup Inc Subordinated 4.450% 09/29/27	01/09/2025	Jackson Ntl FWH - AAM		788,753	800,000	9,889
172967-LP-4	Citigroup Inc Senior Unsecured 3.668% 07/24/28	02/21/2025	Morgan Stanley		24,993,030	25,690,000	78,526
172967-QF-1	Citigroup Inc Senior Unsecured 4.503% 09/11/31	09/04/2025	Citigroup		24,000,000	24,000,000	
172967-QH-7	Citigroup Inc Senior Unsecured 5.174% 09/11/36	09/04/2025	Citigroup		7,000,000	7,000,000	
17888H-AB-9	Civitas Resources Inc Senior Unsecured 8.750% 07/01/31	04/04/2025	Various		10,056,800	10,000,000	229,687
18539U-AC-9	Clearway Energy Operating LLC SENIOR 4.750% 03/15/28	04/07/2025	Various		9,636,350	10,000,000	29,687
18539U-AD-7	Clearway Energy Operating LLC CLEARWAY ENERGY OP LLC 3.750% 02/15/31	04/07/2025	Various		4,588,373	5,250,000	28,958
19565C-AA-8	Colonial Enterprises Inc GTD SR NTS 3.250% 05/15/30	09/24/2025	ALRE - TDF Trust AAM		933,651	1,000,000	11,646
19828T-AF-3	Columbia Pipelines Operating C Senior Unsecured 5.695% 10/01/54	11/13/2025	ALRe Corporate AAM		2,874,815	3,000,000	19,933
20030N-BZ-3	Comcast Corp Senior Unsecured 4.000% 08/15/47	10/08/2025	Barclays		9,931,557	12,570,000	75,420
20030N-CK-5	Comcast Corp Senior Unsecured 4.000% 03/01/48	10/08/2025	Barclays		6,230,493	7,900,000	33,356
20030N-CT-6	Comcast Corp Senior Unsecured 4.150% 10/15/28	05/09/2025	Barclays		24,814,250	25,000,000	77,813
20030N-CZ-2	Comcast Corp Senior Unsecured 3.450% 02/01/50	10/08/2025	Barclays		19,802,086	28,180,000	183,640
20030N-DA-6	Comcast Corp Senior Unsecured 2.650% 02/01/30	01/31/2025	BNP Paribas		8,122,050	9,000,000	1,325
20030N-DH-1	Comcast Corp Senior Unsecured 3.750% 04/01/40	10/08/2025	Barclays		12,482,089	14,760,000	12,300
20030N-DL-2	Comcast Corp Senior Unsecured 2.800% 01/15/51	10/08/2025	Barclays		18,645,219	30,350,000	198,287
20030N-DS-7	Comcast Corp Senior Unsecured 2.887% 11/01/51	10/08/2025	Various		24,563,719	39,640,000	502,267
20030N-DS-7	Comcast Corp Senior Unsecured 2.887% 11/01/51	01/29/2025	AAIA Modco AAM		548,278	897,000	6,330
20030N-EG-2	Comcast Corp Senior Unsecured 5.500% 05/15/64	03/27/2025	Goldman Sachs		12,449,754	13,390,000	272,077
20030N-EN-7	Comcast Corp Senior Unsecured 5.250% 09/26/40	10/22/2025	BNP Paribas		6,370,563	6,677,529	26,893
20557#-AG-6	Computershare Us GTD SR NTS SER B 4.360% 11/20/28	09/18/2025	Various		9,884,974	10,000,000	122,322
20826F-BE-5	ConocoPhillips Co Senior Unsecured 5.300% 05/15/53	01/01/2025	AAIA ACRA 2 Retail MODCO		11,881,417	12,000,000	65,367
20826F-BH-8	ConocoPhillips Co Senior Unsecured 5.700% 09/15/63	03/27/2025	Goldman Sachs		11,029,525	11,480,000	23,630
20826F-BK-1	ConocoPhillips Co Senior Unsecured 4.850% 01/15/32	02/07/2025	Various		18,718,960	19,000,000	157,894
209111-ES-8	Consolidated Edison Co of New Senior Unsecured 6.300% 08/15/37	09/09/2025	Morgan Stanley		3,596,993	3,230,000	14,131
209111-EY-5	Consolidated Edison Co of New Senior Unsecured 5.500% 12/01/39	10/08/2025	Barclays		4,915,205	4,750,000	92,889
210385-AB-6	Constellation Energy Generatio Senior Unsecured 5.600% 03/01/28	04/04/2025	Various		41,286,000	40,000,000	224,000
210385-AC-4	Constellation Energy Generatio Senior Unsecured 5.800% 03/01/33	01/31/2025	BNP Paribas		9,212,490	9,000,000	220,400
21038N-2A-8	Constellation Global Funding Senior Secured 4.850% 10/22/30	10/15/2025	TRUIST SECURITIES, INC.		29,900,100	30,000,000	
210518-DY-9	Consumers Energy Co Secured 4.500% 01/15/31	04/28/2025	MUFG Securities Americas Inc		11,996,520	12,000,000	
210518-G*-1	Consumers Energy Company 1ST MTG 4.010% 10/01/38	01/29/2025	Midland AAM		2,573,901	3,000,000	39,432
21871X-AK-5	Corebridge Financial Inc Senior Unsecured 4.350% 04/05/42	01/01/2025	AAIA PRT ACRA 2 MODCO		7,048,135	8,600,000	80,016
21871X-AM-1	Corebridge Financial Inc Senior Unsecured 4.400% 04/05/52	01/01/2025	AAIA PRT ACRA 2 MODCO		6,328,164	8,000,000	75,289
224044-BV-8	Cox Communications Inc Senior Unsecured 8.375% 03/01/39	09/22/2025	AARE II Surplus ISG		5,907,895	4,885,000	23,865
224044-CF-2	Cox Communications Inc Senior Unsecured 4.800% 02/01/35	01/23/2025	STAR Surplus AAM		99,568	110,000	2,523
226373-AQ-1	Energy Transfer LP Senior Unsecured 5.625% 05/01/27	03/27/2025	Goldman Sachs		6,234,634	6,240,000	143,325
23311V-AK-3	DCP Midstream Operating LP Senior Unsecured 3.250% 02/15/32	09/24/2025	AAIA ACRA 2 Retail MODCO		5,462,648	6,000,000	21,125
233331-BJ-5	DTE Energy Co Senior Unsecured 4.875% 06/01/28	05/09/2025	Goldman Sachs		10,086,900	10,000,000	218,021
233331-BN-6	DTE Energy Co Senior Unsecured 5.200% 04/01/30	02/18/2025	JPM SECURITIES LLC		24,961,250	25,000,000	
233331-BP-1	DTE Energy Co Senior Unsecured 5.050% 10/01/35	10/08/2025	Barclays		6,223,090	6,240,000	23,634
23345M-AB-3	DT Midstream Inc DT MIDSTREAM INC 4.375% 06/15/31	04/04/2025	Goldman Sachs		9,163,200	10,000,000	136,111
23918K-AW-8	DAVITA INC Senior Unsecured 6.875% 09/01/32	04/04/2025	Various		10,067,700	10,000,000	65,885
24703T-AL-0	Dell International LLC / EMC C Senior Unsecured 4.750% 04/01/28	04/04/2025	Various		40,082,700	40,000,000	11,875
25179M-AL-7	Devon Energy Corp Senior Unsecured 5.600% 07/15/41	03/27/2025	Various		37,530,999	40,120,000	349,543
25179M-AN-3	Devon Energy Corp Senior Unsecured 4.750% 05/15/42	03/27/2025	Goldman Sachs		6,204,436	7,480,000	131,264
25179M-AU-7	Devon Energy Corp Senior Unsecured 5.000% 06/15/45	02/21/2025	Morgan Stanley		6,278,577	7,370,000	70,629
25179M-BH-5	Devon Energy Corp Senior Unsecured 5.750% 09/15/54	03/10/2025	Goldman Sachs		6,338,849	6,820,000	210,236
25278X-AY-5	Diamondback Energy Inc Senior Unsecured 5.150% 01/30/30	07/31/2025	ORIX Life - Custody		3,053,041	3,000,000	
25278X-BA-6	Diamondback Energy Inc Senior Unsecured 5.750% 04/18/54	10/30/2025	Various		38,181,280	39,800,000	219,171
25278X-BB-4	Diamondback Energy Inc Senior Unsecured 5.900% 04/18/64	03/27/2025	Various		17,871,821	18,850,000	444,613
254687-FM-3	Walt Disney Co/The Senior Unsecured 2.750% 09/01/49	09/09/2025	Morgan Stanley		10,528,927	16,280,000	11,193
25746U-DG-1	Dominion Energy Inc Senior Unsecured 3.375% 04/01/30	04/25/2025	JPM SECURITIES LLC		14,053,800	15,000,000	37,969
25746U-DQ-9	Dominion Energy Inc Senior Unsecured 4.850% 08/15/52	09/12/2025	Morgan Stanley		15,197,488	17,310,000	69,961
25746U-DR-7	Dominion Energy Inc Senior Unsecured 5.375% 11/15/32	02/07/2025	HSBC SECURITIES (USA) INC		10,030,300	10,000,000	126,910
25746U-DT-3	Dominion Energy Inc Junior Subordinated 6.875% 02/01/55	04/29/2025	Various		25,303,381	24,540,000	405,636

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
25746U-DU-0	Dominion Energy Inc Junior Subordinated 7.000% 06/01/54	04/10/2025	HSBC SECURITIES (USA) INC		3,127,500	3,000,000	75,833
25746U-DV-8	Dominion Energy Inc Junior Subordinated 6.625% 05/15/55	09/12/2025	Morgan Stanley		30,319,207	29,150,000	643,729
25746U-DW-6	Dominion Energy Inc Senior Unsecured 5.000% 06/15/30	04/25/2025	JPM SECURITIES LLC		15,123,150	15,000,000	97,917
25746U-DY-2	Dominion Energy Inc Senior Unsecured 4.600% 05/15/28	05/08/2025	Various		69,950,350	70,000,000	
25746U-DZ-9	Dominion Energy Inc Junior Subordinated 6.000% 02/15/56	08/04/2025	Various		26,121,600	26,100,000	
25746U-EA-3	Dominion Energy Inc Junior Subordinated 6.200% 02/15/56	10/08/2025	Barclays		16,698,599	16,490,000	178,917
260543-DK-6	Dow Chemical Co/The Senior Unsecured 5.600% 02/15/54	10/30/2025	AAIA ACRA 2 Retail MODCO		15,106,619	16,400,000	191,333
26441C-BS-3	Duke Energy Corp Senior Unsecured 4.300% 03/15/28	05/02/2025	Goldman Sachs		9,969,200	10,000,000	59,722
26441C-CA-1	Duke Energy Corp Senior Unsecured 6.100% 09/15/53	09/09/2025	Morgan Stanley		3,938,562	3,760,000	111,494
26441C-CC-7	Duke Energy Corp Senior Unsecured 4.850% 01/05/29	05/02/2025	Wells Fargo		10,092,600	10,000,000	161,667
26441C-CF-0	Duke Energy Corp Senior Unsecured 5.800% 06/15/54	11/12/2025	Royal Bank of Canada		12,120,960	12,000,000	286,133
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	04/04/2025	HSBC SECURITIES (USA) INC		17,500,000	17,500,000	112,875
26441C-CK-9	Duke Energy Corp Senior Unsecured 5.700% 09/15/55	09/08/2025	Goldman Sachs		9,975,700	10,000,000	
26442C-AA-2	Duke Energy Carolinas LLC Senior Unsecured 6.100% 06/01/37	10/08/2025	Barclays		6,130,194	5,650,000	122,542
26442C-AE-4	Duke Energy Carolinas LLC 1ST MORTGAGE 6.050% 04/15/38	10/08/2025	Barclays		6,076,732	5,580,000	163,169
26442C-AH-7	Duke Energy Carolinas LLC 1ST MORTGAGE 5.300% 02/15/40	09/09/2025	Morgan Stanley		7,463,919	7,330,000	26,978
26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34	09/22/2025	AARE II Surplus ISG		6,600,437	6,300,000	51,319
26884L-AV-1	EQT Corp Senior Unsecured 5.500% 07/15/28	09/10/2025	Tax Free Exchange		499,261	500,000	4,201
27409L-AC-7	East Ohio Gas Co/The Senior Unsecured 2.000% 06/15/30	01/31/2025	BNP Paribas		7,766,010	9,000,000	24,000
27636A-AA-0	Eastern Energy Gas Holdings LL Senior Unsecured 5.650% 10/15/54	10/08/2025	Various		36,192,580	36,740,000	864,036
281020-AN-7	Edison International Senior Unsecured 5.750% 06/15/27	01/09/2025	Jackson Ntl FWH - AAM		607,693	600,000	2,300
29250R-AX-4	Enbridge Energy Partners LP Senior Unsecured 7.375% 10/15/45	12/17/2025	Barclays		6,179,026	5,280,000	68,145
29261A-AB-6	Encompass Health Corp Senior Unsecured 4.750% 02/01/30	04/07/2025	Goldman Sachs		9,591,700	10,000,000	87,743
29273R-AR-0	Energy Transfer LP Senior Unsecured 6.500% 02/01/42	12/17/2025	Barclays		12,216,850	11,630,000	287,681
29273R-AR-0	Energy Transfer LP Senior Unsecured 6.500% 02/01/42	09/22/2025	AARE II Surplus ISG		4,484,805	4,201,000	38,684
29273R-BF-5	Energy Transfer LP Senior Unsecured 5.150% 03/15/45	12/17/2025	Barclays		9,858,719	11,150,000	148,341
29273V-AP-5	Energy Transfer LP Senior Unsecured 5.550% 02/15/28	03/21/2025	Various		30,723,394	30,000,000	180,375
29273V-AT-7	Energy Transfer LP Senior Unsecured 6.400% 12/01/30	08/01/2025	Various		25,727,820	24,000,000	267,200
29273V-AW-0	Energy Transfer LP Senior Unsecured 5.950% 05/15/54	10/30/2025	AAIA ACRA 2 Retail MODCO		19,617,002	20,000,000	545,417
29273V-AX-8	Energy Transfer LP Junior Subordinated 8.000% 05/15/54	04/03/2025	Various		15,767,400	15,000,000	463,333
29273V-AY-6	Energy Transfer LP Senior Unsecured 5.550% 05/15/34	09/24/2025	AAIA ACRA 2 Retail MODCO		9,895,444	9,600,000	190,920
29273V-AZ-3	Energy Transfer LP Senior Unsecured 5.250% 07/01/29	03/14/2025	BNP Paribas		10,106,900	10,000,000	110,833
29273V-BF-6	Energy Transfer LP Senior Unsecured 6.200% 04/01/55	04/29/2025	Various		31,235,742	32,120,000	240,119
29278N-AR-4	Energy Transfer LP Senior Unsecured 5.000% 05/15/50	12/17/2025	Barclays		19,878,255	23,810,000	109,129
29278N-AR-4	Energy Transfer LP Senior Unsecured 5.000% 05/15/50	10/16/2025	ACRA RE 2B Surplus AAM		1,722,240	2,000,000	41,944
29280H-AB-8	Enel Finance America LLC Senior Unsecured 2.875% 07/12/41	09/09/2025	Various		20,566,729	28,740,000	152,289
29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42	11/13/2025	Various		8,249,284	8,500,000	139,486
29362U-AC-8	Entegris Inc SENIOR 4.375% 04/15/28	01/09/2025	AAIA ACRA Retail		2,874,870	3,000,000	30,625
29364G-AN-3	Entergy Corp Senior Unsecured 1.900% 06/15/28	04/25/2025	JPM SECURITIES LLC		18,530,000	20,000,000	140,389
29364G-AQ-6	Entergy Corp Junior Subordinated 7.125% 12/01/54	04/29/2025	Various		38,713,073	38,230,000	943,150
29364W-AV-0	Entergy Louisiana LLC Secured 4.950% 01/15/45	06/13/2025	AARE Surplus AAM		1,278,528	1,460,000	29,711
29365T-AN-4	Entergy Texas Inc Secured 5.800% 09/01/53	01/01/2025	AAIA PRT ACRA 2 MODCO		6,977,018	7,000,000	125,183
29366W-AG-1	Entergy Mississippi LLC Secured 5.800% 04/15/55	04/29/2025	JPM SECURITIES LLC		6,270,135	6,320,000	47,856
29379V-AG-8	Enterprise Products Operating Senior Unsecured 6.125% 10/15/39	09/09/2025	Morgan Stanley		13,521,782	12,440,000	306,897
29379V-BM-4	Enterprise Products Operating Junior Subordinated 7.126% 08/16/77	12/11/2025	ALRE - DFL Trust AAM		3,491,528	3,500,000	17,351
29379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77	10/08/2025	Various		38,630,787	39,040,000	222,151
29379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77	05/20/2025	AAIA Modco AAM		18,158,675	18,500,000	250,906
29379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78	03/10/2025	Various		12,486,200	12,700,000	33,158
29444U-BG-0	Equinix Inc Senior Unsecured 1.800% 07/15/27	02/21/2025	Morgan Stanley		6,247,951	6,700,000	13,065
29444U-BL-9	Equinix Inc Senior Unsecured 1.550% 03/15/28	02/21/2025	Morgan Stanley		6,247,797	6,880,000	47,099
29605J-AA-4	Esab Corp ESAB CORP 6.250% 04/15/29	04/07/2025	Various		15,198,450	15,000,000	449,653
30034W-AB-2	EVERGY INC Senior Unsecured 2.900% 09/15/29	04/25/2025	JPM SECURITIES LLC		13,947,900	15,000,000	51,958
30034W-AE-6	EVERGY INC Unsecured 6.650% 06/01/55	10/08/2025	Various		30,499,607	31,000,000	725,127
30036F-AE-1	Evergy Kansas Central Inc Senior Unsecured 4.700% 03/13/28	04/25/2025	JPM SECURITIES LLC		20,143,400	20,000,000	117,500
30037F-AA-8	Evergy Missouri West Inc Secured 5.150% 12/15/27	03/10/2025	Goldman Sachs		6,255,049	6,160,000	75,785
30040W-AQ-1	Eversource Energy Senior Unsecured 2.900% 03/01/27	03/27/2025	Various		12,498,937	12,920,000	19,254
30161N-BL-4	Exelon Corp Senior Unsecured 5.600% 03/15/53	09/09/2025	Morgan Stanley		15,065,278	15,410,000	419,494
30161N-BQ-3	Exelon Corp Jr Subordinated 6.500% 03/15/55	10/08/2025	Various		36,753,900	37,000,000	323,346
30161N-BS-9	Exelon Corp Senior Unsecured 5.875% 03/15/55	09/09/2025	Various		13,767,184	13,730,000	278,542
30231G-BN-1	Exxon Mobil Corp Senior Unsecured 2.610% 10/15/30	02/13/2025	Goldman Sachs		8,905,500	10,000,000	86,275
30303M-8R-6	Meta Platforms Inc Senior Unsecured 5.750% 05/15/63	07/30/2025	Goldman Sachs		10,057,400	10,000,000	121,389
30303M-8W-5	Meta Platforms Inc Senior Unsecured 5.550% 08/15/64	08/20/2025	Morgan Stanley		2,923,440	3,000,000	2,775
30303M-8X-3	Meta Platforms Inc Senior Unsecured 5.500% 11/15/45	10/31/2025	Various		67,353,741	67,500,000	
30303M-AE-2	Meta Platforms Inc Senior Unsecured 5.625% 11/15/55	10/31/2025	Various		25,930,590	26,000,000	
303250-AE-4	Fair Isaac Corp Senior Unsecured 5.250% 05/15/26	04/04/2025	Goldman Sachs		4,996,950	5,000,000	103,542

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
31428X-DK-9	FedEx Corp Senior Unsecured 3.900% 02/01/35	10/08/2025	Tax Free Exchange		3,837,707	4,000,000	29,033
31428X-DM-5	FedEx Corp Senior Unsecured 3.875% 08/01/42	10/01/2025	Tax Free Exchange		7,897,636	8,000,000	51,667
31428X-DN-3	FedEx Corp Senior Unsecured 4.100% 04/15/43	10/08/2025	Tax Free Exchange		4,492,127	4,685,000	92,308
31428X-DP-8	FedEx Corp Senior Unsecured 5.100% 01/15/44	10/27/2025	ALRe Corporate AAM		1,379,821	1,478,000	21,357
31428X-DP-8	FedEx Corp Senior Unsecured 5.100% 01/15/44	10/08/2025	Tax Free Exchange		15,230,817	14,290,000	168,027
31428X-DQ-6	FedEx Corp Senior Unsecured 4.100% 02/01/45	10/27/2025	ALRe Corporate AAM		4,148,995	5,105,000	50,001
31428X-DV-5	FedEx Corp Senior Unsecured 4.950% 10/17/48	10/08/2025	Tax Free Exchange		6,955,699	7,000,000	164,588
31428X-DX-1	FedEx Corp Senior Unsecured 4.500% 02/01/65	10/08/2025	Tax Free Exchange		1,004,813	1,000,000	8,375
316773-DA-5	Fifth Third Bancorp Senior Unsecured 2.550% 05/05/27	02/21/2025	Morgan Stanley		6,243,657	6,550,000	50,571
316773-DJ-6	Fifth Third Bancorp Senior Unsecured 6.361% 10/27/28	02/21/2025	Morgan Stanley		12,502,347	12,070,000	249,526
316773-DK-3	Fifth Third Bancorp Senior Unsecured 6.339% 07/27/29	04/29/2025	Various		87,289,491	83,550,000	990,567
341081-FC-6	Florida Power & Light Co Secured 5.690% 03/01/40	10/08/2025	Various		19,926,545	18,880,000	48,354
341099-CH-0	Duke Energy Florida LLC Secured 6.350% 09/15/37	09/09/2025	Morgan Stanley		14,981,334	13,470,000	415,793
341099-CN-7	Duke Energy Florida LLC Secured 5.650% 04/01/40	08/20/2025	Bank of America		4,132,640	4,000,000	87,889
35137L-AH-8	Fox Corp Senior Unsecured 4.709% 01/25/29	05/01/2025	HSBC SECURITIES (USA) INC		24,978,750	25,000,000	317,203
35137L-AJ-4	Fox Corp Senior Unsecured 5.476% 01/25/39	10/30/2025	ACRA RE 2A Surplus AAM		1,013,040	1,000,000	14,451
36143L-2D-6	GA Global Funding Trust Secured 1.950% 09/15/28	03/27/2025	Goldman Sachs		6,257,498	6,880,000	4,845
36143L-2N-4	GA Global Funding Trust Secured 4.400% 09/23/27	04/29/2025	Various		33,727,838	34,020,000	305,641
36143L-2R-5	GA Global Funding Trust Secured 5.400% 01/13/30	02/13/2025	Goldman Sachs		10,057,700	10,000,000	46,500
36143L-2S-3	GA Global Funding Trust Secured 5.900% 01/13/35	10/08/2025	Various		26,319,150	25,910,000	89,854
363576-AB-5	Arthur J Gallagher & Co Senior Unsecured 3.500% 05/20/51	10/30/2025	AAIA ACRA 2 Retail MODCO		9,291,582	12,857,000	199,998
371559-AB-1	Genesee & Wyoming Inc GENESEE & WYOMING INC 6.250% 04/15/32	04/04/2025	Various		9,905,300	10,000,000	298,611
372460-AD-7	Genuine Parts Co Senior Unsecured 6.875% 11/01/33	09/05/2025	Various		16,676,201	15,000,000	216,181
373334-JS-1	Georgia Power Co Senior Unsecured 4.750% 09/01/40	10/08/2025	Various		19,919,762	20,830,000	44,633
373334-KQ-3	Georgia Power Co Senior Unsecured 4.700% 05/15/32	02/07/2025	HSBC SECURITIES (USA) INC		9,751,900	10,000,000	110,972
373334-LD-1	Georgia Power Co Senior Unsecured 5.500% 10/01/55	09/24/2025	Various		48,764,310	49,000,000	
378272-BY-3	Glencore Funding LLC Senior Unsecured 4.907% 04/01/28	04/25/2025	Various		42,098,900	42,000,000	89,962
37940X-AC-6	Global Payments Inc Senior Unsecured 4.150% 08/15/49	10/16/2025	ACRA RE 2B Surplus AAM		2,906,792	3,750,000	26,370
37940X-AG-7	Global Payments Inc Senior Unsecured 2.150% 01/15/27	02/21/2025	Morgan Stanley		6,252,406	6,570,000	15,303
37959G-AA-5	Global Atlantic Fin Co SENIOR 4.400% 10/15/29	01/21/2025	BNP Paribas		4,733,400	5,000,000	59,278
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33	07/17/2025	Various		23,634,940	21,000,000	311,154
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33	09/05/2025	Various		37,472,012	33,430,000	959,940
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured 6.750% 03/15/54	04/23/2025	Various		975,397	1,000,000	7,312
38141G-B2-9	Goldman Sachs Group Inc/The Senior Unsecured 5.049% 07/23/30	03/14/2025	Morgan Stanley		20,049,800	20,000,000	151,470
38141G-C3-6	Goldman Sachs Group Inc/The Senior Unsecured 5.207% 01/28/31	02/07/2025	HSBC SECURITIES (USA) INC		10,004,100	10,000,000	17,357
38141G-C9-3	Goldman Sachs Group Inc/The Senior Unsecured 5.218% 04/23/31	08/28/2025	Various		19,544,200	19,000,000	306,558
38141G-WL-4	Goldman Sachs Group Inc/The Senior Unsecured 3.691% 06/05/28	02/21/2025	Morgan Stanley		12,493,721	12,810,000	103,757
38141G-ZR-8	Goldman Sachs Group Inc/The Senior Unsecured 3.615% 03/15/28	02/21/2025	Morgan Stanley		12,494,295	12,790,000	204,208
38152B-AA-9	Goldman Sachs Private Credit C Senior Unsecured 5.875% 05/06/28	10/08/2025	Various		50,030,157	49,850,000	374,531
38152B-AC-5	Goldman Sachs Private Credit C Senior Unsecured 6.250% 05/06/30	05/01/2025	Various		117,435,442	117,600,000	
38152B-AE-1	Goldman Sachs Private Credit C Senior Unsecured 5.375% 01/31/29	10/09/2025	Various		41,708,520	42,000,000	
38152B-AG-6	Goldman Sachs Private Credit C Senior Unsecured 5.875% 01/31/31	11/19/2025	Wells Fargo		16,590,168	16,800,000	
38869A-AA-5	Graphic Packaging Internationa SENIOR 4.750% 07/15/27	01/09/2025	Jackson Ntl FWH - AAM		2,935,803	3,000,000	68,875
39121J-AH-3	Great River Energy 1ST MTG 4.478% 07/01/30	03/20/2025	AAIA Modco AAM		3,553,667	3,588,000	35,258
404119-BV-0	HCA Inc Senior Unsecured 5.500% 06/15/47	09/24/2025	JPM SECURITIES LLC		8,630,515	9,067,000	138,524
406216-BL-4	Halliburton Co Senior Unsecured 2.920% 03/01/30	01/31/2025	BNP Paribas		8,158,050	9,000,000	110,960
428102-AG-2	Hess Midstream Operations LP HESS MIDSTREAM OPERATION 6.500% 06/01/29	04/04/2025	Goldman Sachs		5,076,350	5,000,000	113,750
432833-AR-2	Hilton Domestic Operating Co I HILTON DOMESTIC OPERATIN 5.875% 03/15/33	04/07/2025	Various		19,733,000	20,000,000	73,437
437076-AU-6	Home Depot Inc/The Senior Unsecured 5.400% 09/15/40	08/20/2025	Jefferies & Co (PFI)		4,046,160	4,000,000	93,600
437076-AV-4	Home Depot Inc/The Senior Unsecured 5.950% 04/01/41	10/08/2025	Barclays		8,996,157	8,310,000	10,988
437076-BD-3	Home Depot Inc/The Senior Unsecured 4.875% 02/15/44	11/07/2025	Citigroup		5,656,560	6,000,000	69,063
437076-CC-4	Home Depot Inc/The Senior Unsecured 3.300% 04/15/40	09/09/2025	Morgan Stanley		22,451,069	27,360,000	363,660
437076-CF-7	Home Depot Inc/The Senior Unsecured 1.375% 03/15/31	02/07/2025	HSBC SECURITIES (USA) INC		8,159,300	10,000,000	55,382
438516-CE-4	Honeywell International Inc Senior Unsecured 1.100% 03/01/27	01/09/2025	Jackson Ntl FWH - AAM		8,287,952	8,900,000	34,809
44332P-AH-4	HUB International Ltd Senior Secured 7.250% 06/15/30	04/07/2025	Goldman Sachs		10,202,800	10,000,000	227,569
459200-LK-5	International Business Machine Senior Unsecured 5.700% 02/10/55	03/27/2025	Goldman Sachs		5,736,662	5,830,000	44,308
459506-AR-2	International Flavors & Fragra SR NTS 3.268% 11/15/40	02/14/2025	Midland AAM		724,931	1,000,000	8,079
46625H-JB-7	JPMorgan Chase & Co Senior Unsecured 5.600% 07/15/41	09/22/2025	AARE II Surplus ISG		8,796,510	8,380,000	87,338
46625H-RY-8	JPMorgan Chase & Co Senior Unsecured 3.782% 02/01/28	02/07/2025	MMTL Modco AAM		628,792	640,000	403
46647P-BE-5	JPMorgan Chase & Co Senior Unsecured 2.739% 10/15/30	03/31/2025	Bank of America		5,140,016	5,600,000	70,727
46647P-BU-9	JPMorgan Chase & Co Senior Unsecured 1.764% 11/19/31	03/14/2025	Various		25,301,100	30,000,000	173,460
46647P-CW-4	JPMorgan Chase & Co Senior Unsecured 2.947% 02/24/28	02/21/2025	Morgan Stanley		20,988,098	21,750,000	
46647P-DG-8	JPMorgan Chase & Co Senior Unsecured 4.851% 07/25/28	03/27/2025	Various		24,992,828	24,920,000	154,375
46647P-DU-7	JPMorgan Chase & Co Senior Unsecured 5.299% 07/24/29	04/08/2025	Barclays		28,444,920	28,000,000	309,108
46647P-EV-4	JPMorgan Chase & Co Senior Unsecured 5.140% 01/24/31	03/31/2025	Various		57,538,494	57,300,000	207,042

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
46647P-EY-8	JPMorgan Chase & Co Senior Unsecured 5.103% 04/22/31	04/14/2025	JPM SECURITIES LLC		80,036,800	80,000,000	
48255B-AA-4	KKR Group Finance Co X LLC Senior Unsecured 3.250% 12/15/51	10/30/2025	Goldman Sachs		10,229,700	15,000,000	184,167
49461M-AB-6	Kinetik Holdings LP Senior Unsecured 6.625% 12/15/28	04/07/2025	Various		20,129,000	20,000,000	414,063
50012L-AE-4	Kodiak Gas Services LLC Senior Unsecured 6.750% 10/01/35	10/10/2025	Various		18,458,528	18,333,000	24,373
501044-DG-3	Kroger Co/The Senior Unsecured 4.450% 02/01/47	12/17/2025	Barclays		3,932,947	4,660,000	78,916
501044-DM-0	Kroger Co/The Senior Unsecured 5.400% 01/15/49	01/29/2025	Midland AAM		4,025,387	4,250,000	8,925
501044-DW-8	Kroger Co/The Senior Unsecured 5.500% 09/15/54	12/17/2025	Barclays		27,295,623	28,030,000	182,788
501044-DX-6	Kroger Co/The Senior Unsecured 5.650% 09/15/64	12/12/2025	ALRe Corporate AAM		22,326,332	23,200,000	316,777
502431-AN-9	L3Harris Technologies Inc Senior Unsecured 1.800% 01/15/31	02/13/2025	Goldman Sachs		8,291,400	10,000,000	14,500
513075-BZ-3	Lamar Media Corp Senior Unsecured 3.625% 01/15/31	04/04/2025	Goldman Sachs		4,456,650	5,000,000	86,597
53190F-AE-5	Life Time Inc LIFE TIME INC 6.000% 11/15/31	04/04/2025	Goldman Sachs		492,865	500,000	12,667
532457-CZ-9	Eli Lilly & Co Senior Unsecured 5.600% 02/12/65	07/30/2025	Goldman Sachs		10,012,400	10,000,000	262,889
532457-DF-2	Eli Lilly & Co Senior Unsecured 5.550% 10/15/55	08/20/2025	JPM SECURITIES LLC		15,005,290	15,000,000	1,696
536797-AG-8	Lithia Motors Inc Senior Unsecured 3.875% 06/01/29	04/04/2025	Goldman Sachs		4,589,050	5,000,000	67,812
538034-AX-7	Live Nation Entertainment Inc Secured 3.750% 01/15/28	04/04/2025	Goldman Sachs		235,420	250,000	2,135
539830-BT-5	Lockheed Martin Corp Senior Unsecured 4.300% 06/15/62	09/05/2025	ALRE - DFL Trust AAM		792,348	1,000,000	9,556
548661-DR-5	Lowe's Cos Inc Senior Unsecured 3.650% 04/05/29	05/02/2025	Wells Fargo		19,347,800	20,000,000	60,833
548661-DX-2	Lowe's Cos Inc Senior Unsecured 1.300% 04/15/28	05/02/2025	HSBC SECURITIES (USA) INC		9,149,100	10,000,000	7,222
548661-DY-0	Lowe's Cos Inc Senior Unsecured 1.700% 10/15/30	09/15/2025	Morgan Stanley		4,432,950	5,000,000	35,653
548661-EF-0	Lowe's Cos Inc Senior Unsecured 4.450% 04/01/62	12/12/2025	ALRe Corporate AAM		22,405,337	28,350,000	248,811
548661-EJ-2	Lowe's Cos Inc Senior Unsecured 4.250% 04/01/52	12/17/2025	Barclays		12,458,816	15,710,000	142,808
548661-EN-3	Lowe's Cos Inc Senior Unsecured 5.800% 09/15/62	10/29/2025	Various		25,373,059	26,533,000	192,364
548661-ER-4	Lowe's Cos Inc Senior Unsecured 5.750% 07/01/53	10/16/2025	ACRA RE 2B Surplus AAM		2,039,203	2,000,000	33,542
548661-ES-2	Lowe's Cos Inc Senior Unsecured 5.850% 04/01/63	08/20/2025	Various		3,871,165	3,940,000	92,690
548661-ES-2	Lowe's Cos Inc Senior Unsecured 5.850% 04/01/63	10/16/2025	ACRA RE 2B Surplus AAM		4,093,674	4,000,000	9,750
55336V-AL-4	MPLX LP Senior Unsecured 5.200% 03/01/47	12/17/2025	Barclays		6,143,553	6,900,000	106,643
55336V-AP-5	MPLX LP Senior Unsecured 4.900% 04/15/58	03/27/2025	Various		12,473,475	15,320,000	304,350
55336V-AP-5	MPLX LP Senior Unsecured 4.900% 04/15/58	09/05/2025	AAIA Modco FHLB - AAM		8,079,627	9,950,000	189,603
55336V-BP-4	MPLX LP Senior Unsecured 5.200% 12/01/47	10/16/2025	ACRA RE 2B Surplus AAM		4,543,821	5,000,000	97,500
55336V-BQ-2	MPLX LP Senior Unsecured 2.650% 08/15/30	02/13/2025	Goldman Sachs		17,548,600	20,000,000	263,528
55336V-BV-1	MPLX LP Senior Unsecured 5.000% 03/01/33	09/24/2025	AAIA ACRA 2 Retail MODCO		2,008,953	2,000,000	6,389
55336V-BW-9	MPLX LP Senior Unsecured 5.650% 03/01/53	02/21/2025	Morgan Stanley		6,258,294	6,690,000	181,643
55336V-BY-5	MPLX LP Senior Unsecured 5.400% 04/01/35	07/11/2025	AAIA Modco AAM		18,952,846	19,200,000	348,480
55336V-BZ-2	MPLX LP Senior Unsecured 5.950% 04/01/55	04/29/2025	Various		44,134,761	45,600,000	133,620
55336V-CC-2	MPLX LP Senior Unsecured 5.400% 09/15/35	10/08/2025	Barclays		24,778,765	24,630,000	214,281
565130-AA-9	Maple Grove Funding Trust I Senior Unsecured 4.161% 08/15/51	06/05/2025	ALRE - DFL Trust AAM		2,154,840	3,200,000	39,576
56585A-AH-5	Marathon Petroleum Corp Senior Unsecured 4.750% 09/15/44	10/16/2025	ACRA RE 2B Surplus AAM		875,189	1,000,000	4,090
56585A-BL-5	Marathon Petroleum Corp Senior Unsecured 5.700% 03/01/35	03/10/2025	Goldman Sachs		2,058,241	2,050,000	10,062
57169*-BL-0	Mars Inc SR NTS SER X 4.720% 03/29/37	02/06/2025	Midland AAM		2,709,047	3,000,000	43,074
57169*-BM-8	Mars Inc SR NTS SER Y-1 4.920% 03/29/42	02/06/2025	Midland AAM		1,767,514	2,000,000	30,127
571903-BG-7	Marriott International Inc/MD Senior Unsecured 2.850% 04/15/31	02/07/2025	HSBC SECURITIES (USA) INC		8,791,300	10,000,000	91,042
571903-BN-2	Marriott International Inc/MD Senior Unsecured 5.550% 10/15/28	05/02/2025	Various		46,496,813	45,126,000	846,764
57767X-AA-8	McGraw-Hill Education Inc Senior Secured 5.750% 08/01/28	04/07/2025	Goldman Sachs		9,600,000	10,000,000	107,014
585055-CA-2	Medtronic Inc Senior Unsecured 4.200% 10/15/45	09/15/2025	Deutsche Bank AG London		29,379,743	29,410,035	
58506D-AA-6	Medline Borrower LP/Medline Co MEDLINE BORROWER/MEDL CO 6.250% 04/01/29	04/04/2025	Goldman Sachs		10,075,200	10,000,000	10,417
58769J-BE-6	Mercedes-Benz Finance North Am Senior Unsecured 4.750% 03/31/28	03/26/2025	Goldman Sachs		29,996,700	30,000,000	
58933Y-BA-2	Merck & Co Inc Senior Unsecured 2.350% 06/24/40	09/09/2025	Morgan Stanley		7,480,096	10,400,000	51,596
58933Y-BT-1	Merck & Co Inc Senior Unsecured 5.700% 09/15/55	11/19/2025	Goldman Sachs		8,145,040	8,000,000	89,933
58933Y-CB-9	Merck & Co Inc MERCK & CO INC 5.784% 04Dec55 5.550% 12/04/55	12/11/2025	Various		29,988,611	30,000,000	20,298
59156R-BL-1	MetLife Inc Senior Unsecured 4.721% 12/15/44	09/05/2025	ALRE - DFL Trust AAM		900,878	1,000,000	10,491
594918-BK-9	Microsoft Corp Senior Unsecured 4.200% 11/03/35	10/06/2025	ALRe Modco - VIAC GA - AAM		9,372,350	9,320,000	166,362
61690U-BA-1	Morgan Stanley Bank NA Senior Unsecured 4.952% 01/14/28	04/29/2025	JPM SECURITIES LLC		25,022,779	24,820,000	361,898
61690U-BE-3	Morgan Stanley Bank NA Senior Unsecured 4.968% 07/14/28	05/16/2025	Various		22,567,391	22,380,000	353,595
617446-BL-6	Morgan Stanley Senior Unsecured 2.699% 01/22/31	01/21/2025	BNP Paribas		4,445,850	5,000,000	
61747Y-ER-2	Morgan Stanley Senior Unsecured 4.210% 04/20/28	04/29/2025	JPM SECURITIES LLC		24,985,892	25,140,000	29,400
61747Y-FD-2	Morgan Stanley Senior Unsecured 5.164% 04/20/29	03/10/2025	Various		50,061,043	49,540,000	941,430
61748U-AE-2	Morgan Stanley Senior Unsecured 5.230% 01/15/31	01/17/2025	Various		7,001,128	7,000,000	
61774A-AF-0	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	04/17/2025	Various		4,019,280	4,000,000	105,233
61774A-AF-0	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	02/18/2025	Various		88,704,877	89,500,000	1,391,352
637432-PB-5	National Rural Utilities Coope Subordinated 7.125% 09/15/53	07/15/2025	Various		18,290,148	17,500,000	488,359
64110L-AV-8	Netflix Inc Senior Unsecured 4.875% 06/15/30	02/07/2025	HSBC SECURITIES (USA) INC		9,965,400	10,000,000	74,479
64944#-AA-9	New York Clean Power Holdings New York Clean Power Holdings 6.237% 10/31/36	12/17/2025	Tax Free Exchange		20,000,000	20,000,000	162,855
64944#-AB-7	New York Clean Power Holdings New York Clean Power Holdings 6.287% 10/31/36	08/15/2025	Tax Free Exchange		65,000,000	65,000,000	170,273
64944#-AC-5	New York Clean Power Holdings New York Clean Power Holdings 6.337% 10/31/36	12/17/2025	Tax Free Exchange		25,000,000	25,000,000	206,833
64952W-EY-5	New York Life Global Funding Secured 4.850% 01/09/28	02/21/2025	Morgan Stanley		9,482,669	9,440,000	57,230

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
64952W-FF-5	New York Life Global Funding Secured 4.700% 01/29/29	02/07/2025	Various		18,948,400	19,000,000	19,061
65339K-AV-2	NextEra Energy Capital Holding Junior Subordinated 4.800% 12/01/77	02/21/2025	Morgan Stanley		6,243,407	6,450,000	71,380
65339K-BK-5	NextEra Energy Capital Holding Junior Subordinated 5.650% 05/01/79	10/08/2025	Various		33,575,211	33,670,000	711,059
65339K-CB-4	NextEra Energy Capital Holding Junior Subordinated 3.800% 03/15/82	10/08/2025	Various		18,750,183	19,320,000	141,854
65339K-CB-4	NextEra Energy Capital Holding Junior Subordinated 3.800% 03/15/82	05/20/2025	AAIA NonModco AAM		11,380,300	12,000,000	81,067
65339K-CM-0	NextEra Energy Capital Holding Senior Unsecured 4.900% 02/28/28	04/25/2025	Various		20,205,731	20,000,000	163,333
65339K-CW-8	NextEra Energy Capital Holding Junior Subordinated 6.700% 09/01/54	10/08/2025	Various		35,189,651	34,340,000	525,220
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	09/09/2025	Various		60,227,081	57,910,000	984,898
65339K-DE-7	NextEra Energy Capital Holding Junior Subordinated 6.375% 08/15/55	09/09/2025	Morgan Stanley		27,585,644	26,930,000	103,801
65339K-DJ-6	NextEra Energy Capital Holding Senior Unsecured 5.050% 03/15/30	02/07/2025	HSBC SECURITIES (USA) INC		9,970,200	10,000,000	8,417
65473P-AN-5	NiSource Inc Senior Unsecured 5.250% 03/30/28	05/01/2025	Various		25,575,500	25,000,000	61,979
65473P-AR-6	NiSource Inc Junior Subordinated 6.950% 11/30/54	07/11/2025	AAIA Modco AAM		15,334,151	14,710,000	116,434
65473P-AU-9	NiSource Inc Senior Unsecured 5.850% 04/01/55	09/12/2025	Various		21,476,777	21,210,000	407,253
65473Q-BC-6	NiSource Inc Senior Unsecured 4.800% 02/15/44	12/17/2025	Barclays		6,162,407	6,860,000	112,504
65473Q-BD-4	NiSource Inc Senior Unsecured 5.650% 02/01/45	12/17/2025	Barclays		18,556,600	18,590,000	265,862
65960N-AC-4	North Haven Private Income Fun Senior Unsecured 5.125% 09/25/28	09/18/2025	Wells Fargo		744,705	750,000	
666807-BJ-0	Northrop Grumman Corp Senior Unsecured 3.850% 04/15/45	10/06/2025	Various		4,067,682	5,000,000	84,272
666807-BT-8	Northrop Grumman Corp Senior Unsecured 5.150% 05/01/40	04/04/2025	Morgan Stanley		10,810,800	11,000,000	245,483
666807-BT-8	Northrop Grumman Corp Senior Unsecured 5.150% 05/01/40	11/13/2025	ALRe Corporate AAM		4,870,183	4,880,000	8,377
66815L-2U-2	Northwestern Mutual Global Fun Secured 4.960% 01/13/30	02/13/2025	Goldman Sachs		10,005,200	10,000,000	42,711
67059T-AH-8	NuStar Logistics LP NUSTAR LOGISTICS LP 6.375% 10/01/30	04/07/2025	Goldman Sachs		10,066,900	10,000,000	11,510
67090S-AA-6	Nuveen Churchill Direct Lendin Senior Unsecured 6.650% 03/15/30	03/10/2025	Various		72,934,900	72,640,000	132,512
67103H-AF-4	O'Reilly Automotive Inc Senior Unsecured 3.600% 09/01/27	02/21/2025	Morgan Stanley		6,249,806	6,420,000	111,066
674599-DL-6	Occidental Petroleum Corp Senior Unsecured 6.600% 03/15/46	10/16/2025	AAIA ACRA 2 Retail MODCO		8,159,198	7,760,000	44,103
674599-DQ-5	Occidental Petroleum Corp Senior Unsecured 7.125% 10/15/27	02/07/2025	MMTL Modco AAM		5,190,475	5,000,000	110,833
674599-EL-5	Occidental Petroleum Corp Senior Unsecured 5.550% 10/01/34	10/29/2025	AAIA ACRA 2 Retail MODCO		7,895,423	7,693,000	33,208
674599-EM-3	Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54	10/30/2025	AAIA ACRA 2 Retail MODCO		11,392,274	11,540,000	56,241
67773#-AE-0	Ohio Valley Electric Corp SR NTS 07-A TR A 5.900% 02/15/26	01/01/2025	Interest Capitalization		41	41	
681919-BM-7	Omnicom Group Inc Senior Unsecured 3.375% 03/01/41	12/02/2025	Tax Free Exchange		10,980,499	11,000,000	93,844
682680-CG-6	ONEOK Inc Senior Unsecured 5.850% 11/01/64	03/27/2025	Various		18,784,119	19,890,000	539,875
682680-CU-5	ONEOK Inc Senior Unsecured 5.650% 09/01/34	06/16/2025	Tax Free Exchange		12,364,264	12,260,000	198,186
682680-CY-7	ONEOK Inc Senior Unsecured 5.050% 04/01/45	06/16/2025	Tax Free Exchange		41,533,166	45,000,000	473,438
682680-DA-8	ONEOK Inc Senior Unsecured 5.450% 06/01/47	06/16/2025	Tax Free Exchange		19,025,029	20,000,000	42,389
68268N-AG-8	ONEOK Partners LP Senior Unsecured 6.125% 02/01/41	12/17/2025	Barclays		6,115,291	5,950,000	138,689
683720-AA-4	Open Text Holdings Inc SENIOR 4.125% 02/15/30	04/07/2025	Goldman Sachs		9,578,510	10,500,000	63,708
683720-AC-0	Open Text Holdings Inc Senior Unsecured 4.125% 12/01/31	04/03/2025	Morgan Stanley		221,815	250,000	3,523
68389X-AM-7	Oracle Corp Senior Unsecured 5.375% 07/15/40	04/29/2025	JPM SECURITIES LLC		10,116,689	10,645,000	166,883
68389X-BJ-3	Oracle Corp Senior Unsecured 4.000% 07/15/46	10/08/2025	Barclays		10,874,443	13,920,000	129,920
68389X-BW-4	Oracle Corp Senior Unsecured 3.600% 04/01/40	10/08/2025	Various		27,694,883	34,300,000	340,010
68389X-BX-2	Oracle Corp Senior Unsecured 3.600% 04/01/50	10/08/2025	Barclays		10,976,607	15,590,000	12,472
686514-AM-2	Orlando Health Obligated Group REV BDS SER 2020B 2.891% 10/01/35	09/05/2025	ALRE - DFL Trust AAM		2,287,960	2,667,000	32,983
68902V-AL-1	Otis Worldwide Corp Senior Unsecured 3.112% 02/15/40	07/11/2025	ALRe Corporate AAM		4,575,771	6,000,000	75,725
69007T-AG-9	Outfront Media Capital LLC / O OUTFRONT MEDIA CAP LLC/C 7.375% 02/15/31	04/07/2025	Various		10,334,250	10,000,000	291,927
693475-CB-9	PNC Financial Services Group I Senior Unsecured 5.222% 01/29/31	01/24/2025	Various		17,010,717	17,000,000	
69448F-AB-7	Pacific Life Insurance Co Unsecured 5.950% 09/15/55	09/09/2025	Morgan Stanley		37,048,501	35,930,000	5,938
6944PL-3F-4	Pacific Life Global Funding II Secured 4.850% 02/10/30	02/13/2025	Goldman Sachs		9,930,800	10,000,000	5,389
71424V-AA-8	Permian Resources Operating LL Sr Unsecured 7.000% 01/15/32	04/07/2025	Various		10,100,200	10,000,000	160,417
714272-AC-2	Pernod Ricard International Fi Senior Unsecured 2.750% 10/01/50	10/08/2025	Barclays		6,285,479	10,340,000	6,319
717081-EZ-2	Pfizer Inc Senior Unsecured 2.550% 05/28/40	10/08/2025	Various		29,364,652	39,870,000	307,267
717081-FG-3	Pfizer Inc Senior Unsecured 5.600% 11/15/55	11/19/2025	Various		17,559,256	17,600,000	
718172-BL-2	Philip Morris International In Senior Unsecured 4.250% 11/10/44	08/20/2025	Deutsche Bank AG		4,236,400	5,000,000	59,618
718172-DH-9	Philip Morris International In Senior Unsecured 5.125% 02/13/31	09/15/2025	JANE STREET EXECUTION SERVICES		7,815,900	7,500,000	35,234
718172-DT-3	Philip Morris International In Senior Unsecured 4.375% 04/30/30	04/28/2025	Sumitomo Mitsui Banking Corpor		3,967,600	4,000,000	
718172-DU-0	Philip Morris International In Senior Unsecured 4.875% 04/30/35	04/28/2025	Barclays		1,665,898	1,700,000	
718172-DY-2	Philip Morris International In Senior Unsecured 4.000% 10/29/30	10/30/2025	Various		45,358,317	46,000,000	10,222
718546-AL-8	Phillips 66 Senior Unsecured 4.875% 11/15/44	03/10/2025	Goldman Sachs		4,262,035	4,850,000	76,185
718547-AX-0	Phillips 66 Co Senior Unsecured 5.500% 03/15/55	04/29/2025	Various		24,685,444	27,150,000	418,889
718547-AZ-5	Phillips 66 Co Junior Subordinated 5.875% 03/15/56	09/16/2025	Various		8,675,000	8,675,000	
718547-BA-9	Phillips 66 Co Junior Subordinated 6.200% 03/15/56	09/16/2025	Various		9,077,000	9,077,000	
724060-AA-6	Pipeline Funding Co LLC SR SECD BDS 7.500% 01/15/30	09/22/2025	AARE II Surplus ISG		1,934,403	1,886,115	26,327
743315-BA-0	Progressive Corp/The Senior Unsecured 3.700% 03/15/52	10/16/2025	ACRA RE 2B Surplus AAM		977,997	1,250,000	3,983
744320-BF-8	Prudential Financial Inc Junior Subordinated 5.700% 09/15/48	10/02/2025	HSBC SECURITIES (USA) INC		10,225,000	10,000,000	28,500
744320-BF-8	Prudential Financial Inc Junior Subordinated 5.700% 09/15/48	03/04/2025	AEL FWH AAM		1,000,984	1,000,000	26,758
744320-AH-8	Prudential Financial Inc Senior Unsecured 5.400% 06/13/35	11/13/2025	ALRe Corporate AAM		10,599,916	10,000,000	225,000
744320-AQ-8	Prudential Financial Inc Senior Unsecured 5.700% 12/14/36	07/17/2025	Various		16,221,122	15,750,000	309,265

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
744320-BQ-7	Prudential Financial Inc Senior Unsecured 6.200% 11/15/40	01/29/2025	AAIA Modco AAM		2,627,666	2,500,000	31,861
744448-DB-4	Public Service Co of Colorado Secured 5.850% 05/15/55	09/12/2025	Various		9,726,814	9,580,000	200,038
744533-BS-8	Public Service Co of Oklahoma Senior Unsecured 5.450% 01/15/36	10/08/2025	Barclays		6,152,760	6,000,000	94,467
74762E-AK-8	Quanta Services Inc Senior Unsecured 4.750% 08/09/27	02/21/2025	Morgan Stanley		6,250,626	6,270,000	12,409
74843P-AA-8	Quikrete Holdings Inc Senior Secured 6.375% 03/01/32	04/04/2025	Various		15,030,250	15,000,000	148,750
749983-AA-0	RWE Finance US LLC Senior Unsecured 5.875% 04/16/34	07/09/2025	Societe General		5,155,100	5,000,000	68,542
749983-AB-8	RWE Finance US LLC Senior Unsecured 6.250% 04/16/54	12/12/2025	Various		60,007,019	58,030,000	491,264
749983-AC-6	RWE Finance US LLC Senior Unsecured 5.125% 09/18/35	10/08/2025	Barclays		6,237,000	6,300,000	18,834
759351-AT-6	Reinsurance Group of America I Subordinated 6.650% 09/15/55	02/27/2025	Various		41,715,000	41,650,000	
76026A-AB-3	Repsol E&P Capital Markets US Senior Unsecured 5.204% 09/16/30	09/09/2025	Goldman Sachs		25,500,000	25,500,000	
76026A-AC-1	Repsol E&P Capital Markets US Senior Unsecured 5.976% 09/16/35	09/09/2025	Goldman Sachs		16,670,000	16,670,000	
76209P-AD-5	RGA Global Funding Secured 5.500% 01/11/31	02/07/2025	Various		19,259,940	19,000,000	74,556
78351G-AA-3	Ryan Specialty LLC RYAN SPECIALTY 5.875% 08/01/32	04/04/2025	Various		9,858,700	10,000,000	107,708
78351G-AA-3	Ryan Specialty LLC RYAN SPECIALTY 5.875% 08/01/32	07/31/2025	AAIA NonModco AAM		10,037,500	10,000,000	293,750
78466C-AC-0	SS&C Technologies Inc SENIOR 5.500% 09/30/27	04/07/2025	Goldman Sachs		9,937,100	10,000,000	12,222
79466L-AK-0	Salesforce Inc Senior Unsecured 2.700% 07/15/41	10/06/2025	ALRE - DFL Trust AAM		5,554,096	7,500,000	45,563
79587J-2B-8	Sammons Financial Group Global Secured 5.050% 01/10/28	03/10/2025	Various		17,553,948	17,400,000	146,085
79588T-AE-0	Sammons Financial Group Inc Senior Unsecured 4.750% 04/08/32	03/21/2025	Morgan Stanley		4,135,516	4,400,000	96,372
816851-BJ-7	Sempra Senior Unsecured 4.000% 02/01/48	02/14/2025	Midland AAM		372,232	500,000	722
816851-BR-9	Sempra Senior Unsecured 5.500% 08/01/33	09/24/2025	AAIA ACRA 2 Retail MODCO		3,337,248	3,200,000	25,911
816851-BT-5	Sempra Junior Subordinated 6.400% 10/01/54	11/13/2025	ALRe Corporate AAM		10,219,464	10,000,000	74,667
816851-BW-8	Sempra Junior Subordinated 6.375% 04/01/56	08/26/2025	Various		15,700,000	15,700,000	
816851-BW-8	Sempra Junior Subordinated 6.375% 04/01/56	09/24/2025	AAIA NonModco AAM		1,241,332	1,200,000	5,313
817565-CH-5	Service Corp International/US SERVICE CORP INTL 5.750% 10/15/32	04/04/2025	Various		9,865,300	10,000,000	319,444
817565-CH-5	Service Corp International/US SERVICE CORP INTL 5.750% 10/15/32	07/31/2025	AAIA NonModco AAM		10,028,281	10,000,000	169,306
822905-AT-2	Shell Finance US Inc Senior Unsecured 6.375% 12/15/38	12/09/2025	Tax Free Exchange		19,241,637	18,000,000	
822905-AX-3	Shell Finance US Inc Senior Unsecured 5.125% 10/15/41	12/09/2025	Tax Free Exchange		6,914,771	7,000,000	53,813
82453A-AB-3	Shift4 Payments LLC / Shift4 P Senior Unsecured 6.750% 08/15/32	05/08/2025	Goldman Sachs		10,050,000	10,000,000	170,625
82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27	12/09/2025	Siebert Williams Shank & Co		52,000,000	52,000,000	
829932-AB-8	Sixth Street Lending Partners Sr Unsecured 6.500% 03/11/29	01/21/2025	Various		129,385,720	129,900,000	3,049,042
829932-AD-4	Sixth Street Lending Partners Sr Unsecured 5.750% 01/15/30	02/07/2025	Barclays		4,967,450	5,000,000	19,965
829932-AD-4	Sixth Street Lending Partners Sr Unsecured 5.750% 01/15/30	04/28/2025	AARE - PACS Trust AAM		1,134,432	1,150,000	18,919
829932-AD-4	Sixth Street Lending Partners Sr Unsecured 5.750% 01/15/30	01/20/2025	Tax Free Exchange		86,560,901	86,700,000	69,240
83368R-BY-7	Societe Generale SA Subordinated 7.132% 01/19/55	10/16/2025	AAIA ACRA 2 Retail MODCO		75,598,181	70,400,000	1,213,391
842587-DE-4	Southern Co/The Senior Unsecured 3.700% 04/30/30	01/31/2025	BNP Paribas		8,479,710	9,000,000	86,025
842587-DH-7	Southern Co/The Senior Unsecured 1.750% 03/15/28	05/16/2025	Goldman Sachs		5,561,220	6,000,000	18,667
842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51	07/11/2025	AAIA Modco AAM		12,690,436	12,850,000	155,271
84265V-AG-0	Southern Copper Corp Senior Unsecured 5.250% 11/08/42	04/14/2025	AEL Modco AAM		855,875	1,000,000	22,750
843646-AY-6	Southern Power Co Senior Unsecured 4.900% 10/01/35	09/17/2025	Various		35,906,100	36,000,000	
852234-AS-2	Block Inc Senior Unsecured 6.500% 05/15/32	05/15/2025	Various		10,037,096	10,000,000	
857477-BV-4	State Street Corp Senior Unsecured 4.164% 08/04/33	05/20/2025	ALRE - DFL Trust AAM		21,276,623	22,500,000	278,468
86172*-AC-5	Stone Point Credit Corp SR NTS 6.030% 05/15/28	03/06/2025	Direct		18,000,000	18,000,000	
86333@-AA-3	Stripe Inc SR NTS 5.040% 09/26/30	09/17/2025	Direct		64,000,000	64,000,000	
86333@-AB-1	Stripe Inc SR NTS 5.320% 09/26/32	09/17/2025	Direct		62,000,000	62,000,000	
86333@-AC-9	Stripe Inc SR NTS 5.680% 09/26/35	09/17/2025	Direct		27,720,000	27,720,000	
86333@-AD-7	Stripe Inc SR NTS 5.680% 09/26/35	11/13/2025	Direct		109,934,240	110,500,000	
86765B-AP-4	Energy Transfer LP Senior Unsecured 5.300% 04/01/44	12/17/2025	Barclays		5,743,575	6,350,000	71,984
86765B-AQ-2	Energy Transfer LP Senior Unsecured 5.350% 05/15/45	12/17/2025	Barclays		6,204,228	6,870,000	33,692
86765B-AV-1	Energy Transfer LP Senior Unsecured 5.400% 10/01/47	12/17/2025	Barclays		12,402,501	13,770,000	159,044
86765K-AD-1	Sunoco LP Sr Unsecured 6.250% 07/01/33	04/07/2025	Various		10,396,910	10,500,000	14,497
87264A-BN-4	T-Mobile USA Inc Senior Unsecured 3.300% 02/15/51	10/08/2025	Various		14,930,505	21,750,000	107,663
87264A-BZ-7	T-Mobile USA Inc Senior Unsecured 1.500% 02/15/26	01/06/2025	MMTL Modco AAM		12,434,918	12,900,000	75,788
87264A-CA-1	T-Mobile USA Inc Senior Unsecured 2.050% 02/15/28	05/16/2025	Various		56,311,900	60,000,000	291,271
87264A-CX-1	T-Mobile USA Inc Senior Unsecured 5.800% 09/15/62	09/09/2025	Morgan Stanley		24,011,072	23,870,000	673,001
87264A-DB-8	T-Mobile USA Inc Senior Unsecured 5.750% 01/15/54	10/30/2025	ACRA RE 2A Surplus AAM		5,081,218	5,000,000	83,854
87264A-DG-7	T-Mobile USA Inc Senior Unsecured 5.500% 01/15/55	10/30/2025	AAIA ACRA 2 Retail MODCO		7,861,116	8,000,000	128,333
87268L-AA-5	TR Finance LLC Senior Unsecured 3.350% 05/15/26	03/20/2025	Tax Free Exchange		6,097,607	6,200,000	72,118
87268L-AB-3	TR Finance LLC Senior Unsecured 5.850% 04/15/40	10/30/2025	AAIA ACRA 2 Retail MODCO		5,262,040	5,000,000	12,188
87268L-AB-3	TR Finance LLC Senior Unsecured 5.850% 04/15/40	03/20/2025	Various		7,060,980	6,669,000	167,975
87268L-AC-1	TR Finance LLC Senior Unsecured 4.500% 05/23/43	03/20/2025	Tax Free Exchange		8,548,219	8,500,000	124,313
87268L-AD-9	TR Finance LLC Senior Unsecured 5.650% 11/23/43	03/20/2025	Tax Free Exchange		5,191,890	5,000,000	91,813
87268L-AE-7	TR Finance LLC Senior Unsecured 5.500% 08/15/35	03/20/2025	Various		13,394,497	12,300,000	65,771
87612B-BQ-4	Targa Resources Partners LP / Senior Unsecured 5.500% 03/01/30	11/19/2025	ALRe Modco - RLI GA - AAM		2,032,813	2,000,000	23,833
87612B-BS-0	Targa Resources Partners LP / Senior Unsecured 4.875% 02/01/31	01/31/2025	BNP Paribas		6,808,060	7,000,000	2,844
87612B-BS-0	Targa Resources Partners LP / Senior Unsecured 4.875% 02/01/31	09/12/2025	AAIA ACRA 2 Retail MODCO		2,005,108	2,000,000	11,104

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
87612G-AK-7	Targa Resources Corp Senior Unsecured 5.500% 02/15/35	10/08/2025	Barclays		12,403,289	12,130,000	100,073
87612G-AN-1	Targa Resources Corp Senior Unsecured 6.125% 05/15/55	03/27/2025	Goldman Sachs		6,237,076	6,330,000	33,386
87612G-AP-6	Targa Resources Corp Senior Unsecured 4.900% 09/15/30	08/28/2025	Barclays		10,161,300	10,000,000	96,639
88732J-AN-8	Time Warner Cable LLC Senior Secured 7.300% 07/01/38	04/29/2025	JPM SECURITIES LLC		4,215,174	4,040,000	97,487
88732J-AY-4	Time Warner Cable LLC Senior Secured 5.875% 11/15/40	06/05/2025	Goldman Sachs		24,003,437	25,590,000	298,391
88732J-BD-9	Time Warner Cable LLC Secured 4.500% 09/15/42	02/21/2025	Morgan Stanley		6,258,956	8,150,000	161,981
893473-AC-2	TRANSAMERICA CAPITAL III Junior Subordinated 7.625% 11/15/37	01/06/2025	AAIA NonModco AAM		5,259,176	4,965,000	53,632
902494-AZ-6	Tyson Foods Inc Senior Unsecured 4.875% 08/15/34	07/11/2025	ALRe Corporate AAM		7,784,151	8,000,000	158,167
902494-BC-6	Tyson Foods Inc Senior Unsecured 3.550% 06/02/27	03/06/2025	Various		32,060,913	32,840,000	291,187
902494-BH-5	Tyson Foods Inc Senior Unsecured 5.100% 09/28/48	11/13/2025	ALRe Corporate AAM		3,719,846	4,000,000	25,500
907818-FD-5	Union Pacific Corp Senior Unsecured 3.550% 08/15/39	09/09/2025	Morgan Stanley		7,480,307	8,810,000	21,719
913017-CA-5	RTX Corp Senior Unsecured 4.150% 05/15/45	08/20/2025	Barclays		4,123,650	5,000,000	55,333
91324P-BK-7	UnitedHealth Group Inc Senior Unsecured 6.875% 02/15/38	03/21/2025	Morgan Stanley		11,537,100	10,000,000	74,479
91324P-DT-6	UnitedHealth Group Inc Senior Unsecured 3.500% 08/15/39	04/04/2025	Various		9,039,250	11,000,000	55,611
91324P-DT-6	UnitedHealth Group Inc Senior Unsecured 3.500% 08/15/39	12/29/2025	ALRE - DFL Trust AAM		5,951,532	7,100,000	92,497
91324P-EF-5	UnitedHealth Group Inc Senior Unsecured 3.250% 05/15/51	07/17/2025	Wells Fargo		32,279,750	50,000,000	279,861
91324P-EL-2	UnitedHealth Group Inc Senior Unsecured 4.950% 05/15/62	09/12/2025	Various		17,377,446	19,600,000	317,108
91324P-ET-5	UnitedHealth Group Inc Senior Unsecured 6.050% 02/15/63	03/27/2025	Goldman Sachs		31,334,651	30,420,000	178,315
91324P-FD-9	UnitedHealth Group Inc Senior Unsecured 5.500% 04/15/64	09/12/2025	Various		27,804,762	29,390,000	718,367
91324P-FM-9	UnitedHealth Group Inc Senior Unsecured 5.750% 07/15/64	08/20/2025	Various		40,340,540	41,350,000	464,400
922966-AB-2	Venture Global Plaquemines LNG Senior Secured 7.750% 12/01/35	04/16/2025	Various		94,917,041	94,812,000	
922966-AD-8	Venture Global Plaquemines LNG Senior Secured 6.750% 01/15/36	10/10/2025	Various		6,300,000	6,000,000	113,625
922966-AE-6	Venture Global Plaquemines LNG Venture Global Plaquemines LNG 6.500% 12/15/30	12/04/2025	SMBC Nikko Securities America		18,750,000	18,750,000	
922966-AF-3	Venture Global Plaquemines LNG Venture Global Plaquemines LNG 6.500% 06/15/34	12/05/2025	Various		16,825,838	16,775,000	
92343V-CQ-5	Verizon Communications Inc Senior Unsecured 4.400% 11/01/34	09/12/2025	CRIX Life - Custody		2,434,890	2,500,000	40,028
92343V-FT-6	Verizon Communications Inc Senior Unsecured 2.650% 11/20/40	08/20/2025	Morgan Stanley		2,845,000	4,000,000	26,794
92343V-FW-9	Verizon Communications Inc Senior Unsecured 2.987% 10/30/56	10/08/2025	Barclays		13,403,600	21,640,000	285,488
92343V-HH-0	Verizon Communications Inc Senior Unsecured 5.750% 11/30/45	12/17/2025	Barclays		12,509,464	12,550,000	48,108
92343V-HJ-6	Verizon Communications Inc Senior Unsecured 5.875% 11/30/55	11/12/2025	BNP Paribas		12,104,280	12,000,000	
92535U-AB-0	Vertiv Group Corp VERTIV GROUP CORPORATION 4.125% 11/15/28	04/04/2025	Goldman Sachs		4,734,250	5,000,000	81,354
92564R-AE-5	VICI Properties LP / VICI Note SENIOR 4.125% 08/15/30	03/20/2025	Various		11,299,325	12,000,000	44,458
927804-FB-5	Virginia Electric and Power Co Senior Unsecured 6.000% 05/15/37	10/08/2025	Barclays		6,125,843	5,650,000	135,600
927804-FG-4	Virginia Electric and Power Co Senior Unsecured 8.875% 11/15/38	10/08/2025	Barclays		6,098,016	4,510,000	160,105
92840V-AR-3	Vistra Operations Co LLC Sr Unsecured 6.875% 04/15/32	04/04/2025	Various		10,202,600	10,000,000	328,472
92840V-AR-3	Vistra Operations Co LLC Sr Unsecured 6.875% 04/15/32	05/22/2025	AAIA Modco FHLB - AAM		10,348,750	10,000,000	70,660
928563-AJ-4	VMware LLC Senior Unsecured 1.400% 08/15/26	03/10/2025	Goldman Sachs		726,157	760,000	768
92933B-AR-5	WMG Acquisition Corp Senior Secured 3.000% 02/15/31	04/07/2025	Goldman Sachs		4,449,900	5,000,000	22,083
92976G-AJ-0	Wells Fargo Bank NA Subordinated 6.600% 01/15/38	09/05/2025	ALRE - DFL Trust AAM		1,129,173	1,000,000	9,167
931142-CK-7	Walmart Inc Senior Unsecured 6.500% 08/15/37	10/06/2025	ALRe Modco - VIAC GA - AAM		3,728,869	3,200,000	29,467
94973V-AN-7	Elevance Health Inc Senior Unsecured 6.375% 06/15/37	03/21/2025	Morgan Stanley		10,813,800	10,000,000	175,313
94973V-AY-3	Elevance Health Inc Senior Unsecured 4.625% 05/15/42	11/13/2025	ALRe Corporate AAM		3,617,646	4,000,000	91,472
95000U-2S-1	Wells Fargo & Co Senior Unsecured 2.393% 06/02/28	02/21/2025	Morgan Stanley		25,002,436	26,380,000	143,790
95000U-2V-4	Wells Fargo & Co Senior Unsecured 3.526% 03/24/28	02/21/2025	Morgan Stanley		25,002,323	25,670,000	377,135
95000U-3E-1	Wells Fargo & Co Senior Unsecured 5.574% 07/25/29	04/29/2025	Various		66,759,624	65,140,000	707,687
95000U-3T-8	Wells Fargo & Co Senior Unsecured 4.970% 04/23/29	04/16/2025	Wells Fargo		100,126,160	100,000,000	
95000U-4A-8	Wells Fargo & Co Senior Unsecured 4.078% 09/15/29	09/08/2025	Wells Fargo		6,500,000	6,500,000	
958254-AJ-3	Western Midstream Operating LP Senior Unsecured 5.300% 03/01/48	10/16/2025	AAIA ACRA 2 Retail MODCO		12,579,529	14,400,000	95,400
958667-AC-1	Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30	02/07/2025	HSBC SECURITIES (USA) INC		9,424,800	10,000,000	10,125
960413-AS-1	Westlake Corp Senior Unsecured 5.000% 08/15/46	10/30/2025	AAIA ACRA 2 Retail MODCO		8,982,882	10,000,000	104,167
969457-BD-1	Williams Cos Inc/The Senior Unsecured 7.750% 06/15/31	05/20/2025	ALRE - DFL Trust AAM		1,039,970	928,500	30,982
969457-CK-4	Williams Cos Inc/The Senior Unsecured 5.300% 08/15/28	05/09/2025	Morgan Stanley		15,304,050	15,000,000	192,125
97382B-AB-5	Windstream Services LLC Senior Secured 7.500% 10/15/33	12/11/2025	ALRE - DFL Trust AAM		10,222,908	10,000,000	135,417
983196-AA-4	Wynnton Funding Trust Senior Unsecured 5.251% 08/15/35	10/08/2025	Barclays		12,428,038	12,270,000	75,168
983197-AA-2	Wynnton Funding Trust II Senior Unsecured 5.991% 08/15/55	10/08/2025	Barclays		9,358,165	9,060,000	63,325
98380M-AA-3	XPLR Infrastructure Operating Senior Unsecured 8.375% 01/15/31	03/26/2025	Various		48,780,061	48,828,000	1,396
98380M-AB-1	XPLR Infrastructure Operating Senior Unsecured 8.625% 03/15/33	04/02/2025	Various		55,915,352	56,278,000	16,579
98388M-AB-3	Xcel Energy Inc Senior Unsecured 1.750% 03/15/27	04/29/2025	Various		12,502,661	13,190,000	18,571
98389B-BB-5	Xcel Energy Inc Senior Unsecured 5.500% 03/15/34	11/19/2025	JNL AAM		782,310	760,000	7,431
98389B-BD-1	Xcel Energy Inc Senior Unsecured 4.750% 03/21/28	04/25/2025	Various		40,267,134	40,000,000	153,715
D2740*-AG-2	Portigon Ag (New York Branch) SUB NTS SER 2 6.030% 01/02/27	01/02/2025	Interest Capitalization		168,117	168,117	
D2740*-AH-0	Portigon Ag (New York Branch) SUB NTS SER 12 6.030% 01/02/27	01/02/2025	Interest Capitalization		21,520	21,520	
G3674*-AA-0	Fontana Holdings LP Fontana Holdings LP 7.003% 11/01/35	11/03/2025	Tax Free Exchange		30,200,000	30,200,000	
U04644-AH-0	AT&T Inc Senior Unsecured 4.250% 06/01/43	10/22/2025	Goldman Sachs		5,391,838	6,677,529	112,740
U84258-AF-6	Southern Co/The Junior Subordinated 1.875% 09/15/81	10/08/2025	Goldman Sachs		9,967,376	10,289,860	13,215
01626P-AM-8	Alimentation Couche-Tard Inc SENIOR 2.950% 01/25/30	02/07/2025	Various		14,479,440	16,000,000	16,225

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
01626P-AM-8	Alimentation Couche-Tard Inc SENIOR 2.950% 01/25/30	07/31/2025	AAIA ACRA 2 Retail MODCO		2,798,008	3,000,000	1,475
01626P-AU-0	Alimentation Couche-Tard Inc Senior Unsecured 5.267% 02/12/34	12/23/2025	AAIA ACRA 2 Retail MODCO		12,315,798	12,000,000	229,992
06418G-AW-7	Bank of Nova Scotia/The Senior Unsecured 4.338% 09/15/31	09/08/2025	Scotia Capital		7,000,000	7,000,000	
112586-AB-8	Brookfield Asset Management Lt Senior Unsecured 6.077% 09/15/55	09/09/2025	Various		49,772,915	48,570,000	5,498
11271L-AM-4	Brookfield Finance Inc Senior Unsecured 5.675% 01/15/35	09/22/2025	AARE II Surplus ISG		12,265,562	11,700,000	123,573
11271L-AP-7	Brookfield Finance Inc Senior Unsecured 5.813% 03/03/55	03/10/2025	Goldman Sachs		6,342,536	6,340,000	8,190
113004-AA-3	Brookfield Asset Management Lt Senior Unsecured 5.795% 04/24/35	04/29/2025	Various		21,675,705	21,450,000	9,852
113004-AA-3	Brookfield Asset Management Lt Senior Unsecured 5.795% 04/24/35	10/30/2025	AAIA ACRA 2 Retail MODCO		63,112,134	60,000,000	57,950
13645R-AV-6	Canadian Pacific Railway Co Senior Unsecured 4.800% 09/15/35	08/19/2025	STAR Modco AAM		974,708	1,000,000	20,533
13645R-AY-0	Canadian Pacific Railway Co Senior Unsecured 4.000% 06/01/28	05/01/2025	Bank of America		14,860,350	15,000,000	251,667
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	02/27/2025	Various		1,148,306	1,325,000	7,598
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	12/23/2025	Various		44,691,977	50,800,000	186,799
29250N-AW-5	Enbridge Inc Subordinated 6.250% 03/01/78	03/04/2025	AEL FWH AAM		995,914	1,000,000	174
29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	06/24/2025	Morgan Stanley		15,506,250	15,000,000	491,667
29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	07/11/2025	AAIA Modco FHLB - AAM		42,248,112	40,870,000	1,473,591
29250N-BP-9	Enbridge Inc Subordinated 7.625% 01/15/83	07/16/2025	AAIA Modco FHLB - AAM		4,663,925	4,400,000	932
29250N-BZ-7	Enbridge Inc Senior Unsecured 6.700% 11/15/53	07/16/2025	Royal Bank of Canada		26,367,200	25,000,000	287,542
29250N-CG-8	Enbridge Inc Junior Subordinated 7.375% 03/15/55	09/09/2025	Morgan Stanley		16,847,887	15,930,000	571,102
29250N-CX-9	Enbridge Inc Senior Unsecured 5.550% 06/20/35	10/30/2025	AAIA ACRA 2 Retail MODCO		10,384,339	10,000,000	200,417
78016F-ZW-7	Royal Bank of Canada Senior Unsecured 4.900% 01/12/28	10/08/2025	Barclays		4,940,527	4,840,000	57,314
78017D-AC-2	Royal Bank of Canada Senior Unsecured 5.153% 02/04/31	01/21/2025	Royal Bank of Canada		9,000,000	9,000,000	
78017D-AF-5	Royal Bank of Canada Senior Unsecured 4.715% 03/27/28	03/28/2025	Various		40,039,270	40,000,000	7,858
89346D-AE-7	TransAlta Corp Senior Unsecured 6.500% 03/15/40	12/11/2025	Various		5,910,125	6,000,000	153,653
89352H-AL-3	TransCanada PipeLines Ltd Senior Unsecured 5.000% 10/16/43	01/01/2025	AAIA PRT ACRA 2 MODCO		2,637,759	3,000,000	27,500
89352H-BG-3	TransCanada PipeLines Ltd Junior Subordinated 7.000% 06/01/65	04/03/2025	Various		12,281,250	12,500,000	97,222
89356B-AC-2	Transcanada Trust Junior Subordinated 5.300% 03/15/77	01/06/2025	AAIA NonModco AAM		3,852,550	4,000,000	64,778
000000-00-0	Mumbai International Airport L Mumbai International Airport L 6.950% 07/30/29	06/18/2025	PRIVATE		33,750,000	33,750,000	
000000-00-0	Flutter Treasury DAC Senior Secured 4.000% 06/04/31	05/22/2025	Barclays		22,824,016	22,824,016	
000000-00-0	Flutter Treasury DAC Senior Secured 6.125% 06/04/31	05/22/2025	GOLDMAN SACHS BANK EUROPE SE		33,860,198	33,860,198	
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN 2.5% 30Dec2032 5.000% 12/31/32	12/30/2025	Taxable Exchange		1,040,650	13,008,126	6,323
000000-00-0	Port of Newcastle Investments Senior Secured 6.100% 07/18/33	10/29/2025	ALRe Corporate AAM		12,265,884	11,851,228	205,154
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN 2% 30Dec2034 2.250% 12/31/34	12/30/2025	Taxable Exchange		114,642	1,670,223	650
000000-00-0	Prosus NV Senior Unsecured 4.343% 07/15/35	09/24/2025	Various		59,627,938	59,080,006	513,169
000000-00-0	Commerzbank AG COMMERZBANK AG 3.875% 09/02/36	09/05/2025	BNP Paribas		3,175,417	3,163,334	2,351
000000-00-0	Achmea Bank NV Subordinated 5.875% 11/06/36	09/24/2025	Various		82,712,009	82,712,009	4,313,488
000000-00-0	Electricite de France SA Senior Unsecured 6.875% 06/26/37	06/20/2025	PRIVATE		1,301,700,246	1,291,961,873	
000000-00-0	Enel Finance International NV Senior Unsecured 4.500% 02/20/43	10/22/2025	JPM SECURITIES LLC		36,328,902	34,797,132	1,055,354
000000-00-0	Anheuser-Busch InBev SA/NV Senior Unsecured 3.950% 03/22/44	10/22/2025	JPM SECURITIES LLC		11,519,090	11,604,967	271,270
000000-00-0	TotalEnergies Capital Internat Senior Unsecured 3.852% 03/03/45	10/22/2025	JPM SECURITIES LLC		33,404,898	34,814,901	863,429
000000-00-0	Anheuser-Busch InBev SA/NV Senior Unsecured 4.125% 05/19/45	10/22/2025	JPM SECURITIES LLC		11,777,185	11,604,967	207,220
000000-00-0	RTE Reseau de Transport d'Elec Senior Unsecured 4.000% 07/08/45	10/22/2025	JPM SECURITIES LLC		11,523,152	11,604,967	137,352
000000-00-0	AXA SA Subordinated 5.125% 01/17/47	10/08/2025	Various		27,113,144	26,980,000	291,795
000000-00-0	Vodafone Group PLC Senior Unsecured 3.375% 08/08/49	10/22/2025	Goldman Sachs		17,788,937	26,710,116	190,172
000000-00-0	RTE Reseau de Transport d'Elec Senior Unsecured 1.125% 09/09/49	10/22/2025	JPM SECURITIES LLC		6,214,460	11,604,967	16,096
000000-00-0	Vodafone Group PLC Senior Unsecured 6.375% 07/03/50	10/22/2025	Goldman Sachs		27,455,328	26,710,116	527,159
000000-00-0	Prosus NV Senior Unsecured 4.027% 08/03/50	04/14/2025	MORGAN STANLEY & CO. INTERNATI		3,019,400	4,870,000	39,223
000000-00-0	Prosus NV Senior Unsecured 4.027% 08/03/50	06/20/2025	ALRE - TDF Trust AAM		3,747,201	5,650,000	86,586
000000-00-0	Electricite de France SA Senior Unsecured 5.125% 09/22/50	10/22/2025	Goldman Sachs		27,734,115	33,387,645	150,016
000000-00-0	Engie SA Senior Unsecured 5.750% 10/28/50	12/30/2025	Tax Free Exchange		25,172,965	26,921,886	267,191
000000-00-0	Prosus NV Senior Unsecured 3.832% 02/08/51	04/15/2025	Various		9,548,870	16,093,000	115,853
000000-00-0	Prosus NV Senior Unsecured 3.832% 02/08/51	09/24/2025	AAIA ACRA 2 Retail MODCO		14,067,723	21,561,000	233,845
000000-00-0	Electricite de France SA Senior Unsecured 5.625% 01/25/53	10/22/2025	Goldman Sachs		29,167,165	33,300,033	1,395,864
000000-00-0	Engie SA Senior Unsecured 5.625% 04/03/53	10/22/2025	Various		34,184,147	37,760,367	1,163,131
000000-00-0	Merck KGaA Junior Subordinated 3.875% 08/27/54	09/09/2025	JPM SECURITIES LLC		21,335,729	21,070,868	644,249
000000-00-0	EnBW Energie Baden-Wuerttember Unsecured 4.500% 07/28/55	09/24/2025	Various		47,660,394	47,264,005	349,624
000000-00-0	EnBW Energie Baden-Wuerttember ENBW ENERGIE BADEN - WU 2.125% 08/31/81	04/07/2025	BNP Paribas		22,585,973	27,292,578	351,158
000000-00-0	EnBW Energie Baden-Wuerttember Junior Subordinated 5.250% 01/23/84	09/09/2025	JPM SECURITIES LLC		22,508,309	21,169,746	703,387
000000-00-0	Engie SA Junior Subordinated 1.875% Perpet.	09/09/2025	JPM SECURITIES LLC		21,883,256	24,582,680	89,659
000000-00-0	TotalEnergies SE Junior Subordinated 4.120% Perpet.	09/09/2025	JPM SECURITIES LLC		21,503,875	21,070,868	485,196
000000-00-0	Iberdrola Finanzas SA IBERDROLA FINANZAS SAU 4.247% Perpet.	04/07/2025	Various		26,856,745	27,357,385	420,182
000000-00-0	Enel SpA Unsecured 4.250% Perpet.	09/09/2025	JPM SECURITIES LLC		21,542,334	21,169,746	369,746
000000-00-0	OMV AG Unsecured 4.370% Perpet.	09/09/2025	JPM SECURITIES LLC		21,520,099	21,070,868	184,168
000000-00-0	BP Capital Markets PLC Junior Subordinated 4.375% Perpet.	09/09/2025	JPM SECURITIES LLC		21,491,232	21,070,868	747,583
000000-00-0	Enel SpA ENEL SPA 4.500% Perpet.	04/07/2025	Various		26,125,208	27,357,385	286,690
000000-00-0	Orange SA ORANGE SA 4.500% Perpet.	04/07/2025	Various		27,162,119	27,292,578	84,121

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
000000-00-0	TotalEnergies SE TOTALENERGIES SE 4.500% Perpet.	04/07/2025	BNP Paribas		18,356,278	19,104,804	332,110
000000-00-0	Engie SA ENGIE SA 5.125% Perpet.	04/07/2025	BNP Paribas		27,412,665	27,292,578	1,145,821
00084D-BD-1	ABN AMRO Bank NV Senior Non Preferred 4.988% 12/03/28	03/06/2025	Various		20,099,600	20,000,000	260,484
001201-A#-9	AGL Energy Ltd GTD SR NTS SER C 3.760% 12/08/28	09/30/2025	ALRe Modco - VIAC GA - AAM		5,788,022	6,000,000	70,187
00131L-AK-1	AIA Group Ltd Subordinated 3.200% 09/16/40	04/14/2025	Various		1,197,192	1,600,000	1,582
00135T-AF-1	AIB Group PLC Senior Unsecured 5.320% 05/15/31	05/09/2025	Various		14,027,400	14,000,000	
00182Y-AA-3	ANZ Bank New Zealand Ltd Subordinated 5.548% 08/11/32	02/07/2025	MMTL Modco AAM		5,029,815	5,000,000	135,618
00388W-AH-4	Abu Dhabi National Energy Co P Senior Unsecured 4.000% 10/03/49	04/14/2025	AEL FWH AAM		1,489,925	2,000,000	2,444
00401M-AA-4	Abu Dhabi Crude Oil Pipeline L Senior Secured 3.650% 11/02/29	04/14/2025	AEL FWH AAM		2,856,225	3,000,000	31,633
00652M-AH-5	Adani Ports & Special Economic Senior Unsecured 3.100% 02/02/31	04/23/2025	AAIA Modco AAM		2,172,361	2,730,000	19,042
00774M-BC-8	AerCap Ireland Capital DAC / A Senior Unsecured 5.750% 06/06/28	10/16/2025	ALRe Corporate AAM		12,572,846	12,100,000	251,243
01538T-AA-3	Alfa Desarrollo SpA Senior Secured 4.550% 09/27/51	03/26/2025	ALRE - DFL Trust AAM		550,413	713,548	16,143
018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	09/09/2025	Morgan Stanley		14,960,182	14,600,000	15,898
018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	09/22/2025	AAIA NonModco AAM		12,528,958	12,200,000	36,058
02007V-AA-8	Allwyn Entertainment Financing Senior Secured 7.875% 04/30/29	04/07/2025	Various		19,452,998	18,839,000	332,709
020564-AE-0	Alpek SAB de CV Senior Unsecured 3.250% 02/25/31	04/23/2025	Various		5,660,667	6,670,000	30,854
04365X-AB-4	Ascot Group Ltd Senior Unsecured 6.349% 06/15/35	05/13/2025	Various		54,702,612	54,679,000	
04365X-AB-4	Ascot Group Ltd Senior Unsecured 6.349% 06/15/35	09/24/2025	Various		11,562,842	11,100,000	250,574
05256L-AB-9	Australia Pacific Lng Processi SR SECD NTS 4.820% 09/30/30	07/22/2025	AEL Modco AAM		5,652,382	5,660,000	84,875
05594K-AE-6	BMS Ireland Capital Funding DA Senior Unsecured 4.581% 11/10/55	11/07/2025	JPM SECURITIES LLC		58,555,149	57,814,830	
05946K-AL-5	Banco Bilbao Vizcaya Argentari Senior Non Preferred 6.138% 09/14/28	02/21/2025	Morgan Stanley		6,153,720	6,000,000	163,680
05946K-AN-1	Banco Bilbao Vizcaya Argentari Subordinated 7.883% 11/15/34	03/21/2025	Morgan Stanley		4,957,876	4,400,000	124,289
05946K-AN-1	Banco Bilbao Vizcaya Argentari Subordinated 7.883% 11/15/34	11/12/2025	ALRE - DFL Trust AAM		7,450,038	6,400,000	248,052
059520-AC-0	Banco de Chile Senior Unsecured 2.990% 12/09/31	03/26/2025	ALRE - MSPL Trust AAM - AFS		2,624,013	3,000,000	26,661
05964H-AF-2	Banco Santander SA Senior Non Preferred 3.800% 02/23/28	02/21/2025	Morgan Stanley		5,809,500	6,000,000	633
05964H-AS-4	Banco Santander SA Senior Non Preferred 5.294% 08/18/27	04/29/2025	JPM SECURITIES LLC		33,002,936	32,600,000	345,169
05964H-AS-4	Banco Santander SA Senior Non Preferred 5.294% 08/18/27	10/16/2025	ALRe Corporate AAM		12,649,734	12,400,000	105,762
06849A-AB-5	Barrick International Barbados Senior Unsecured 6.350% 10/15/36	11/19/2025	LSW Modco AAM		2,737,553	2,500,000	14,993
08523A-AA-6	Bermuda Skyport Corp Ltd SR NTS 5.900% 02/15/42	07/22/2025	AEL FWH AAM		7,759,313	7,674,133	197,460
08860H-AC-8	Bharti Airtel Ltd Senior Unsecured 3.250% 06/03/31	04/23/2025	Various		6,903,849	7,640,000	82,741
11778B-AB-8	Sky Group Finance Ltd Senior Unsecured 6.500% 10/15/35	11/19/2025	AEL FWH AAM		1,483,851	1,344,000	8,251
12563D-AB-1	CK Hutchison International 19 Senior Unsecured 3.375% 09/06/49	04/14/2025	ALRe Corporate AAM		136,656	210,000	748
12803R-AL-8	CaixaBank SA CAIXABANK SA 4.885% 07/03/31	08/28/2025	Various		25,289,000	25,000,000	161,476
191241-AF-5	Coca-Cola Femsa SAB de CV Senior Unsecured 5.250% 11/26/43	04/23/2025	ALRe Modco - VIAC GA - AAM		2,565,270	2,750,000	58,953
192714-AD-5	Colbun SA Senior Unsecured 3.150% 03/06/30	04/23/2025	ALRe Modco - VIAC GA - AAM		902,471	1,000,000	4,113
192714-AE-3	Colbun SA Senior Unsecured 3.150% 01/19/32	03/26/2025	ALRE - DFL Trust AAM		2,624,501	3,000,000	17,588
200447-AH-3	Comision Federal de Electricid Senior Unsecured 3.348% 02/09/31	04/23/2025	ALRe Modco - VIAC GA - AAM		4,361,439	5,170,000	35,580
202712-BS-3	Commonwealth Bank of Australia Subordinated 3.784% 03/14/32	02/07/2025	HSBC SECURITIES (USA) INC		8,963,000	10,000,000	153,462
204429-AA-2	Cia Cervecerias Unidas SA Senior Unsecured 3.350% 01/19/32	04/14/2025	AEL Modco AAM		2,600,378	3,000,000	23,729
21987B-AR-9	Corp Nacional del Cobre de Chi Senior Unsecured 4.250% 07/17/42	03/26/2025	ALRE - DFL Trust AAM		3,952,579	5,000,000	40,729
22535W-AN-7	Credit Agricole SA Senior Non Preferred 5.862% 01/09/36	06/17/2025	Various		24,091,449	23,750,000	533,397
22535W-AN-7	Credit Agricole SA Senior Non Preferred 5.862% 01/09/36	09/24/2025	Gen East Trust AAM		3,173,960	3,000,000	36,638
225401-AP-3	UBS Group AG SENIOR 4.194% 04/01/31	02/07/2025	HSBC SECURITIES (USA) INC		9,530,700	10,000,000	150,285
23330J-AA-9	DP World Ltd/United Arab Emira Senior Unsecured 6.850% 07/02/37	04/23/2025	Various		9,038,399	8,380,000	175,280
23636A-BG-5	Danske Bank A/S Senior Preferred 5.427% 03/01/28	04/29/2025	JPM SECURITIES LLC		12,484,746	12,300,000	109,399
23879A-AA-5	DaVinciRe Holdings Ltd Senior Unsecured 5.950% 04/15/35	02/26/2025	Goldman Sachs		18,736,500	18,750,000	
251526-BN-8	Deutsche Bank AG/New York NY Subordinated 4.875% 12/01/32	10/08/2025	Various		38,428,377	38,600,000	613,247
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred 6.720% 01/18/29	04/29/2025	Various		50,029,698	47,800,000	729,217
251526-CU-1	Deutsche Bank AG/New York NY Senior Non Preferred 6.819% 11/20/29	03/27/2025	Goldman Sachs		25,027,887	23,610,000	534,435
251526-CV-9	Deutsche Bank AG/New York NY Senior Non Preferred 5.706% 02/08/28	02/21/2025	Morgan Stanley		12,490,918	12,340,000	31,294
251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred 5.403% 09/11/35	09/05/2025	Deutsche Bank AG		27,865,656	27,300,000	725,218
251526-DB-2	Deutsche Bank AG/New York NY DEUTSCHE BANK NY 4.950% 08/04/31	08/28/2025	Barclays		10,095,000	10,000,000	34,375
25156P-AC-7	Deutsche Telekom International Senior Unsecured 8.750% 06/15/30	04/25/2025	JPM SECURITIES LLC		14,064,000	12,000,000	387,917
25160P-AN-7	Deutsche Bank AG/New York NY Senior Non Preferred 7.146% 07/13/27	05/19/2025	JPM SECURITIES LLC		18,748,688	18,320,000	461,838
25160P-AQ-0	Deutsche Bank AG/New York NY Senior Non Preferred 5.373% 01/10/29	03/27/2025	Various		68,392,968	67,730,000	694,357
268317-AK-0	Electricite de France SA Senior Unsecured 4.875% 01/22/44	10/08/2025	Barclays		12,402,864	13,790,000	143,789
268317-AU-8	Electricite de France SA Senior Unsecured 4.500% 09/21/28	02/21/2025	Morgan Stanley		12,499,777	12,710,000	243,079
268317-AY-0	Electricite de France SA Senior Unsecured 5.650% 04/22/29	04/10/2025	Various		25,612,907	25,000,000	597,574
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	02/21/2025	Morgan Stanley		12,136,947	12,990,000	264,130
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	12/12/2025	Various		39,362,897	40,420,000	326,833
26835P-AH-3	EDP FINANCE BV Senior Unsecured 1.710% 01/24/28	02/21/2025	Morgan Stanley		6,239,448	6,840,000	9,747
28504D-AB-9	Electricite de France SA Senior Unsecured 5.700% 05/23/28	04/24/2025	Various		20,540,302	20,000,000	481,333
28504D-AD-5	Electricite de France SA Senior Unsecured 6.900% 05/23/53	09/09/2025	Various		37,965,846	34,770,000	838,904
28504D-AF-0	Electricite de France SA Senior Unsecured 5.750% 01/13/35	12/17/2025	Various		9,416,099	9,000,000	181,604
28504D-AG-8	Electricite de France SA Senior Unsecured 6.375% 01/13/55	10/08/2025	Various		14,861,706	14,220,000	196,637

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
29249B-AA-3	ENA Master Trust Senior Secured 4.000% 05/19/48	04/23/2025	ALRe Modco - VIAC GA - AAM		2,207,808	3,000,000	51,333
29278G-AF-5	Enel Finance International NV Senior Unsecured 3.500% 04/06/28	03/10/2025	Various		25,004,515	26,050,000	370,974
29359U-AD-1	Enstar Group Ltd Jr Subordinated 7.500% 04/01/45	03/24/2025	Various		35,702,883	35,602,000	1,301
31575F-AA-4	Fidelis Insurance Holdings Ltd SENIOR 4.875% 06/30/30	02/13/2025	ALRe Corporate AAM		28,312,965	30,000,000	174,688
31575F-AC-0	Fidelis Insurance Holdings Ltd Unsecured 7.750% 06/15/55	06/12/2025	Various		62,167,627	62,145,000	
344045-AA-7	Flutter Treasury DAC Senior Secured 6.375% 04/29/29	04/07/2025	Various		15,319,200	15,000,000	455,990
344045-AB-5	Flutter Treasury DAC Senior Secured 5.875% 06/04/31	07/24/2025	Various		115,000,000	115,000,000	257,031
344419-AC-0	Fomento Economico Mexicano SAB Senior Unsecured 3.500% 01/16/50	04/23/2025	AARE II Surplus ISG		1,459,299	2,070,000	19,521
358070-AB-6	Fresnillo PLC Senior Unsecured 4.250% 10/02/50	03/26/2025	ALRE - DFL Trust AAM		727,624	1,000,000	20,542
40053X-AA-7	Grupo Energia Bogota SA ESP Senior Unsecured 4.875% 05/15/30	03/26/2025	Various		9,419,094	9,615,000	170,566
44287G-AA-4	Howden UK Refinance PLC / Howd Senior Secured 7.250% 02/15/31	04/07/2025	Goldman Sachs		10,059,100	10,000,000	106,736
45262B-AH-6	Imperial Brands Finance PLC Senior Unsecured 5.875% 07/01/34	09/22/2025	AARE II Surplus ISG		6,458,607	6,160,000	81,428
45262B-AK-9	Imperial Brands Finance PLC Senior Unsecured 5.625% 07/01/35	09/09/2025	Morgan Stanley		14,965,301	14,640,000	157,838
456472-AB-5	Industrias Penoles SAB de CV Senior Unsecured 4.150% 09/12/29	04/23/2025	ALRe Modco - VIAC GA - AAM		948,828	1,000,000	4,726
456837-BL-6	ING Groep NV Senior Unsecured 5.335% 03/19/30	02/07/2025	HSBC SECURITIES (USA) INC		10,060,200	10,000,000	208,954
456837-BR-3	ING Groep NV Senior Unsecured 5.066% 03/25/31	03/18/2025	Morgan Stanley		13,600,000	13,600,000	
46115H-CF-2	Intesa Sampaolo SpA Senior Preferred 7.800% 11/28/53	02/21/2025	Morgan Stanley		12,537,469	10,720,000	199,749
471105-AC-0	Japan Tobacco Inc Senior Unsecured 4.850% 05/15/28	04/10/2025	Deutsche Bank AG		9,986,400	10,000,000	
471105-AC-0	Japan Tobacco Inc Senior Unsecured 4.850% 05/15/28	07/11/2025	AAIA Modco FHLB - AAM		20,238,386	20,000,000	231,722
539439-AX-7	Lloyds Banking Group PLC Senior Unsecured 5.871% 03/06/29	04/29/2025	Various		62,484,067	60,660,000	344,034
55276V-AK-8	MDGH GMTN RSC Ltd Senior Unsecured 3.700% 11/07/49	04/23/2025	ALRe Modco - VIAC GA - AAM		1,192,460	1,650,000	28,151
55608J-AP-3	Macquarie Group Ltd Senior Unsecured 5.033% 01/15/30	11/19/2025	ALRe Modco - RLI GA - AAM		509,997	500,000	8,668
63861V-AN-7	Nationwide Building Society NATIONWIDE BLDG SOCIETY 5.537% 07/14/36	07/08/2025	Various		5,010,877	5,000,000	
639057-AF-5	NatWest Group PLC Senior Unsecured 5.516% 09/30/28	02/21/2025	Morgan Stanley		12,489,277	12,320,000	271,828
639057-AK-4	NatWest Group PLC Senior Unsecured 5.808% 09/13/29	02/21/2025	Morgan Stanley		12,490,240	12,190,000	316,631
639057-AP-3	NatWest Group PLC Subordinated 6.475% 06/01/34	02/21/2025	Morgan Stanley		12,498,090	12,100,000	180,635
63906Y-AP-3	NatWest Markets PLC Senior Unsecured 5.022% 03/21/30	03/18/2025	ROYAL BANK OF SCOTLAND		16,000,000	16,000,000	
65557F-AH-9	Nordea Bank Abp Subordinated 4.625% 09/13/33	05/16/2025	Goldman Sachs		4,900,300	5,000,000	42,396
69370P-AA-9	Pertamina Persero PT Senior Unsecured 6.450% 05/30/44	06/20/2025	Various		17,182,089	17,000,000	91,554
69370R-AG-2	Pertamina Persero PT Senior Unsecured 4.175% 01/21/50	03/26/2025	ALRE - DFL Trust AAM		367,715	500,000	3,769
71568P-AB-5	Perusahaan Perseroan Persero P Senior Unsecured 5.250% 10/24/42	04/14/2025	ALRE - DFL Trust AAM		248,061	300,000	7,438
71568P-AC-3	Perusahaan Perseroan Persero P Senior Unsecured 4.125% 05/15/27	01/09/2025	Jackson Ntl FWH - AAM		3,435,153	3,530,000	21,842
71568P-AD-1	Perusahaan Perseroan Persero P Senior Unsecured 5.250% 05/15/47	04/23/2025	ALRe Modco - VIAC GA - AAM		1,199,151	1,450,000	33,410
716743-AR-0	Petronas Capital Ltd Senior Unsecured 4.550% 04/21/50	04/23/2025	ALRe Modco - VIAC GA - AAM		1,615,872	2,000,000	506
716973-AF-9	Pfizer Investment Enterprises Senior Unsecured 5.110% 05/19/43	10/30/2025	AAIA ACRA 2 Retail MODCO		22,430,405	22,800,000	521,050
74365P-AA-6	Prosus NV Senior Unsecured 3.680% 01/21/30	04/23/2025	Various		1,823,284	2,000,000	18,809
74365P-AG-3	Prosus NV Senior Unsecured 3.257% 01/19/27	04/23/2025	ALRe Modco - VIAC GA - AAM		3,883,874	4,000,000	34,018
74977R-DN-1	Cooperatieve Rabobank UA Senior Non Preferred 3.649% 04/06/28	10/16/2025	ALRe Corporate AAM		19,382,499	19,490,000	19,755
74977R-DR-2	Cooperatieve Rabobank UA Senior Non Preferred 4.655% 08/22/28	03/27/2025	Various		36,999,716	37,140,000	119,822
74977R-DR-2	Cooperatieve Rabobank UA Senior Non Preferred 4.655% 08/22/28	11/19/2025	MMTL Modco AAM		2,561,453	2,540,000	28,574
74977R-DS-0	Cooperatieve Rabobank UA COOPERATIEVE RABOBANK UA 5.564% 02/28/29	03/27/2025	Goldman Sachs		6,256,598	6,120,000	28,376
74977R-DT-8	Cooperatieve Rabobank UA Senior Unsecured 5.447% 03/05/30	02/13/2025	Goldman Sachs		10,115,200	10,000,000	240,576
74977R-DU-5	Cooperatieve Rabobank UA Sr Non Preferred 5.710% 01/21/33	01/13/2025	Morgan Stanley		20,000,000	20,000,000	
75735G-AA-6	Rede D'or Finance Sarl Senior Unsecured 4.500% 01/22/30	06/05/2025	AAIA Modco FHLB - AAM		5,098,326	5,400,000	89,775
759470-BB-2	Reliance Industries Ltd Senior Unsecured 2.875% 01/12/32	04/14/2025	ALRe Corporate AAM		675,034	800,000	5,878
75968N-AG-6	RenaissanceRe Holdings Ltd Senior Unsecured 5.800% 04/01/35	10/08/2025	Barclays		6,245,541	5,920,000	7,630
75968N-AG-6	RenaissanceRe Holdings Ltd Senior Unsecured 5.800% 04/01/35	12/23/2025	Various		8,512,725	8,130,000	96,543
780097-BL-4	NatWest Group PLC Senior Unsecured 4.445% 05/08/30	01/21/2025	BNP Paribas		4,830,100	5,000,000	45,685
78009P-EH-0	NatWest Group PLC Senior Unsecured 5.076% 01/27/30	03/10/2025	Goldman Sachs		25,068,324	24,900,000	154,480
78448T-AH-5	SMBC Aviation Capital Finance Senior Unsecured 5.450% 05/03/28	03/04/2025	ALRE - MSPL Trust AAM - AFS		1,018,661	1,000,000	18,318
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	04/29/2025	JPM SECURITIES LLC		24,985,046	24,010,000	479,360
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	10/16/2025	ALRe Corporate AAM		12,468,526	11,900,000	207,346
80281L-AV-7	Santander UK Group Holdings PL Senior Unsecured 5.694% 04/15/31	02/13/2025	Various		20,198,200	20,000,000	85,410
80414L-2E-4	Saudi Arabian Oil Co Senior Unsecured 4.250% 04/16/39	04/23/2025	Various		2,542,855	3,000,000	2,479
86964W-AF-9	Suzano Austria GmbH Senior Unsecured 6.000% 01/15/29	03/26/2025	Various		10,313,139	10,100,000	104,850
86964W-AH-5	Suzano Austria GmbH Senior Unsecured 5.000% 01/15/30	04/23/2025	Various		7,134,206	7,350,000	90,854
86964W-AJ-1	Suzano Austria GmbH Senior Unsecured 3.750% 01/15/31	04/23/2025	Various		6,748,423	7,500,000	65,313
87088Q-AB-0	Swiss RE Subordinated Finance Unsecured 6.191% 04/01/46	03/24/2025	JPM SECURITIES LLC		7,600,000	7,600,000	
879385-AD-4	Telefonica Europe BV Senior Unsecured 8.250% 09/15/30	04/25/2025	Various		18,291,710	16,000,000	150,334
88167A-AE-1	Teva Pharmaceutical Finance Ne Senior Unsecured 3.150% 10/01/26	04/07/2025	Various		16,068,445	16,724,000	9,305
89157X-AC-5	TotalEnergies Capital SA Senior Unsecured 5.638% 04/05/64	03/27/2025	Goldman Sachs		11,969,731	12,390,000	335,691
89157X-AC-5	TotalEnergies Capital SA Senior Unsecured 5.638% 04/05/64	07/16/2025	AAIA Modco FHLB - AAM		7,311,200	7,800,000	123,378
89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	04/23/2025	Various		18,121,627	18,065,000	411,062
89400P-AG-8	Transurban Finance Co Pty Ltd GTD SR SECD NTS 3.375% 03/22/27	02/21/2025	Morgan Stanley		3,400,538	3,499,000	49,861
89400P-AG-8	Transurban Finance Co Pty Ltd GTD SR SECD NTS 3.375% 03/22/27	01/09/2025	Jackson Ntl FWH - AAM		8,208,721	8,500,000	85,266

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
89680Y-AC-9	Triton Container International GTD SR SECD NTS 3.150% 06/15/31	09/22/2025	Various		7,941,378	9,000,000	60,463
902613-AP-3	UBS Group AG Senior Unsecured 4.751% 05/12/28	02/21/2025	Morgan Stanley		12,483,445	12,540,000	168,803
90261A-AD-4	UBS AG/Stamford CT Senior Unsecured 4.864% 01/10/28	09/22/2025	AARE II Surplus ISG		18,885,778	18,690,000	181,816
904678-AF-6	UniCredit SpA Unsecured 5.861% 06/19/32	10/08/2025	Various		43,092,832	42,830,000	894,654
904678-AQ-2	UniCredit SpA Subordinated 7.296% 04/02/34	04/29/2025	JPM SECURITIES LLC		37,552,291	35,760,000	202,926
91845A-AB-1	VZ Secured Financing BV Senior Secured 7.500% 01/15/33	12/11/2025	ALRE - DFL Trust AAM		3,394,101	3,333,000	43,746
91911T-AH-6	Vale Overseas Ltd Senior Unsecured 6.875% 11/21/36	04/23/2025	ALRe Modco - VIAC GA - AAM		5,125,078	4,925,000	142,962
91911T-AK-9	Vale Overseas Ltd Senior Unsecured 6.875% 11/10/39	04/23/2025	AARE II Surplus ISG		2,209,570	2,120,000	65,992
91911T-AQ-6	Vale Overseas Ltd Senior Unsecured 3.750% 07/08/30	04/23/2025	ALRe Modco - VIAC GA - AAM		4,634,188	5,000,000	54,688
92857W-BY-5	Vodafone Group PLC Senior Unsecured 5.625% 02/10/53	07/09/2025	Goldman Sachs		23,658,500	25,000,000	585,938
92857W-CA-6	Vodafone Group PLC Senior Unsecured 5.750% 06/28/54	07/09/2025	JPM SECURITIES LLC		23,855,750	25,000,000	47,917
92858R-AE-0	Vmed O2 UK Financing I PLC Senior Secured 6.750% 01/15/33	10/10/2025	Various		9,918,750	10,000,000	
94244E-AA-6	Somers Group Holdings Ltd SENIOR 6.500% 07/02/29	12/12/2025	Various		6,621,743	7,000,000	173,333
961214-DF-7	Westpac Banking Corp Subordinated 4.322% 11/23/31	05/19/2025	JPM SECURITIES LLC		12,498,395	12,630,000	268,385
961214-EF-6	Westpac Banking Corp Subordinated 4.110% 07/24/34	11/19/2025	Various		4,421,486	4,500,000	56,684
BS4776-04-0	Naturgy Finance Iberia SA Junior Subordinated 2.375% Perpet.	10/29/2025	ALRe Corporate AAM		3,591,574	3,611,791	58,855
BT3302-12-7	Reliance Industries Ltd Senior Unsecured 2.875% 01/12/32	04/23/2025	Various		6,915,851	8,000,000	53,747
BT4309-49-3	Prosus NV Senior Unsecured 4.193% 01/19/32	03/26/2025	ALRE - DFL Trust AAM		2,362,465	2,594,000	20,243
F1883F-A9-1	BPCE SA Subordinated 2.125% 10/13/46	10/29/2025	ALRe Corporate AAM		16,867,287	18,641,501	19,535
F5616K-AC-8	La Mondiale SAM Subordinated 5.875% 01/26/47	05/16/2025	Goldman Sachs		5,008,550	5,000,000	93,021
F9103*-AL-5	Ermewa Holding SAS Secured 4.600% 11/26/37	11/13/2025	Direct		43,038,271	43,038,271	
G06830-ND-7	Aviva PLC Subordinated 6.875% 05/20/58	10/22/2025	Goldman Sachs		13,969,257	13,355,058	391,715
G2182G-AC-7	CK Hutchison International 21 Senior Unsecured 3.125% 04/15/41	04/23/2025	AARE II Surplus ISG		1,401,750	2,000,000	1,389
G2335P-EL-9	Cloverie PLC for Zurich Insura Subordinated 5.625% 06/24/46	05/19/2025	JPM SECURITIES LLC		34,040,041	33,930,000	1,702,361
G2335P-EL-9	Cloverie PLC for Zurich Insura Subordinated 5.625% 06/24/46	01/06/2025	MMTL Modco AAM		17,334,711	17,300,000	524,406
G4989#-AC-0	Jackson Square Aviation Irelan GTD SR NTS SER C 3.840% 09/28/27	08/14/2025	AEL FWH AAM		4,885,866	5,000,000	28,800
G54404-AP-6	Legal & General Group PLC Unsecured 5.250% 03/21/47	05/16/2025	Goldman Sachs		4,983,600	5,000,000	43,021
G7289N-TW-9	M&G PLC Subordinated 6.250% 10/20/68	10/22/2025	Goldman Sachs		18,686,913	19,980,020	13,723
L29753-DN-4	Enel Finance International NV Senior Unsecured 5.750% 09/14/40	10/22/2025	Goldman Sachs		26,585,019	26,740,112	168,499
M0479*-AA-6	Aldar Properties PJSC Aldar Properties PJSC 7.000% 05/05/55	01/29/2025	PRIVATE		282,500,000	282,500,000	
M1586M-AC-1	Bank Hapoalim BM Subordinated 3.255% 01/21/32	03/26/2025	ALRE - DFL Trust AAM		22,339,868	23,300,000	136,936
M28505-AF-8	DP World Ltd/United Arab Emira Senior Unsecured 4.700% 09/30/49	04/14/2025	AEL Modco AAM		807,106	1,000,000	2,089
M8237R-AA-2	Saudi Arabian Oil Co Senior Unsecured 4.250% 04/16/39	04/23/2025	ALRe Modco - VIAC GA - AAM		1,695,236	2,000,000	2,125
N2563P-CU-6	Argentum Netherlands BV for Zu Subordinated 5.125% 06/01/48	03/10/2025	Various		24,737,446	24,890,000	980,415
N8505*-AB-4	TenneT Netherlands B.V. SR NTS SER B 1.830% 01/24/31	09/19/2025	Tax Free Exchange		17,104,500	17,674,506	49,415
P3143N-AS-3	Corp Nacional del Cobre de Chi Senior Unsecured 5.625% 10/18/43	03/26/2025	ALRE - DFL Trust AAM		1,846,213	2,000,000	49,375
P37115-AH-8	Empresa Nacional de Telecomuni Senior Unsecured 3.050% 09/14/32	03/26/2025	ALRE - DFL Trust AAM		846,214	1,000,000	1,017
P9790#-AA-2	Viettel Peru SAC Senior Secured 5.000% 09/03/27	07/17/2025	Tax Free Exchange		53,180,001	53,437,500	1,009,375
Q14900-AP-1	BHP Billiton Finance Ltd Senior Unsecured 4.300% 09/25/42	10/22/2025	Goldman Sachs		22,540,667	26,710,116	91,253
Y0606W-CC-2	Bangkok Bank PCL/Hong Kong Subordinated 3.466% 09/23/36	04/14/2025	AAIA Modco AAM		9,025,543	10,445,000	15,053
Y0889V-AC-4	Bharti Airtel Ltd Senior Unsecured 3.250% 06/03/31	04/23/2025	Various		6,856,578	7,577,000	79,733
Y71260-AD-8	Indofood CBP Sukses Makmur Tbk Senior Unsecured 3.541% 04/27/32	04/14/2025	Various		7,462,007	8,500,000	132,443
Y7138A-AF-7	Pertamina Persero PT Senior Unsecured 5.625% 05/20/43	04/14/2025	AEL FWH AAM		1,744,463	2,000,000	45,000
Y8550*-AA-8	TATA CAPITAL LTD TATA CAPITAL LTD 4.910% 08/16/27	11/21/2025	Tax Free Exchange		13,989,606	14,300,000	5,911
Y8550*-AB-6	TATA CAPITAL LTD TATA CAPITAL LTD 4.910% 09/03/27	11/21/2025	Tax Free Exchange		13,986,921	14,300,000	162,106
Y8550*-AC-4	TATA CAPITAL LTD TATA CAPITAL LTD 4.910% 10/04/27	11/21/2025	Tax Free Exchange		4,693,650	4,800,000	31,617
YU9059-03-8	Electricite de France SA Senior Unsecured 6.500% 11/08/64	12/17/2025	Various		22,975,475	24,109,521	1,231,813
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					14,325,434,001	14,747,880,059	128,879,317
049463-AD-4	Atlas Warehouse Lending Co LP Senior Unsecured 6.050% 01/15/28	05/21/2025	Various		8,030,680	8,000,000	216,456
049463-AE-2	Atlas Warehouse Lending Co LP Senior Unsecured 6.250% 01/15/30	05/20/2025	Various		7,479,708	7,500,000	208,746
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					15,510,388	15,500,000	425,202
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN O 30Dec2031 0.000% 12/31/31	12/30/2025	Taxable Exchange		4,842,503	39,530,639	
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN O 30Dec2034 0.000% 12/31/34	12/30/2025	Taxable Exchange		29,229	899,349	
0109999999. Subtotal - issuer credit obligations - mandatory convertible bonds (unaffiliated)					4,871,732	40,429,988	
91878@-AA-4	VCI Asset Holdings 1 LLC VCI Asset Holdings Term Loan 10.000% 11/19/30	11/20/2025	Direct		65,680,245	66,343,682	
023761-AA-7	American Airlines 2017-1 Class Secured 3.650% 02/15/29	11/19/2025	Midland AAM		2,585,189	2,660,625	25,357
126650-BP-4	CVS Pass-Through Trust Secured 6.036% 12/10/28	07/17/2025	Various		5,436,933	5,404,671	16,881
126650-BQ-2	CVS Pass-Through Trust P/T CERTS 6.943% 01/10/30	01/09/2025	Jackson Ntl FWH - AAM		80,332	78,025	436
14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	04/23/2025	Interest Capitalization		302	302	
30217*-AA-4	EXPRESS 12K DTW LSB PT TR P/T CERTS 6.605% 05/15/55	12/15/2025	Interest Capitalization		195,140	195,140	
304528-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950% 01/05/44	02/06/2025	Midland AAM		4,517,460	4,956,224	681
89256A-AA-9	Trademark Royalty 2019-1 LLC CL A CERTS 4.850% 01/31/60	01/31/2025	Interest Capitalization		89,087	89,087	
92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49	01/15/2025	Various		3,217	3,217	
G0890*-AA-4	Barbados Enterprises PLC Project Vincent Virgin Air 7.461% 11/13/31	11/13/2025	PRIVATE		126,300,322	127,248,322	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					204,888,227	206,979,295	43,355
00233*-AA-7	AP MAIA HOLDINGS I LLC A 5.500% 07/28/47	01/01/2025	CROSSTRADE		(5,264,906)	(5,126,990)	(104,961)
00273*-AA-8	AP Middlebury Holdings, LLC Senior Secured 6.000% 05/31/45	06/24/2025	Apollo Capital Markets Partner		32,744,240	32,800,000	
00273*-AA-8	AP Middlebury Holdings, LLC Senior Secured 6.000% 05/31/45	05/29/2025	Various		196,800,000	196,800,000	452,294
28655*-AA-7	Eliant Invest Holding LP. B 5.683% 12/15/41	12/11/2025	Various		172,477,513	172,477,513	
28655*-AB-5	Eliant Invest Holding LP. C 6.133% 12/15/41	12/11/2025	Various		119,400,626	119,400,626	
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	12/22/2025	Various		159,252,333	159,252,333	
0139999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)					675,409,806	675,603,482	347,333
03666H-AG-6	Antares Holdings LP Senior Unsecured 6.500% 02/08/29	03/20/2025	AAIA Modco FHLB - AAM		14,836,406	14,700,000	111,475
03666N-A*-9	Antares Strategic Credit Fund SR NTS 5.760% 09/30/30	09/16/2025	Direct		169,109,000	169,109,000	
03770D-AB-9	Apollo Debt Solutions Bdc Senior Unsecured 6.900% 04/13/29	03/04/2025	Various		152,511,480	151,100,000	4,083,478
03770D-AD-5	Apollo Debt Solutions Bdc Senior Unsecured 6.700% 07/29/31	03/04/2025	Various		215,832,148	214,600,000	1,397,881
03770D-AF-0	Apollo Debt Solutions Bdc Senior Unsecured 6.550% 03/15/32	12/23/2025	Tax Free Exchange		39,351,152	39,375,000	702,078
03770D-AK-9	Apollo Debt Solutions Bdc Senior Unsecured 5.875% 08/30/30	12/23/2025	Tax Free Exchange		47,604,624	47,524,000	1,209,882
04020E-AB-3	Ares Strategic Income Fund Senior Unsecured 6.350% 08/15/29	07/14/2025	JPM SECURITIES LLC		10,235,900	10,000,000	264,583
04020E-AB-3	Ares Strategic Income Fund Senior Unsecured 6.350% 08/15/29	05/28/2025	Tax Free Exchange		206,256,730	208,000,000	3,668,889
04020E-AD-9	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	05/28/2025	Various		110,547,956	111,860,000	1,740,044
04020E-AG-2	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	05/29/2025	Various		59,134,522	59,980,000	677,442
04020E-AJ-6	Ares Strategic Income Fund Senior Unsecured 6.200% 03/21/32	12/23/2025	Various		22,050,218	21,500,000	158,100
04020E-AJ-6	Ares Strategic Income Fund Senior Unsecured 6.200% 03/21/32	05/28/2025	Various		98,996,071	100,110,000	1,155,158
04020E-AK-3	Ares Strategic Income Fund Senior Unsecured 5.800% 09/09/30	07/14/2025	Various		47,110,375	47,500,000	87,000
04020E-AP-2	Ares Strategic Income Fund Senior Unsecured 4.850% 01/15/29	10/08/2025	Various		69,614,563	70,210,000	97,679
09261H-B#-3	Blackstone Private Credit Fund SR NTS SER D 5.790% 03/25/33	03/25/2025	Tax Free Exchange		395,864,183	403,700,000	
09261H-B@-5	Blackstone Private Credit Fund SR NTS SER D 5.540% 03/25/31	03/25/2025	Tax Free Exchange		401,583,100	407,500,000	
09261H-BS-5	Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30	05/20/2025	Various		44,555,671	45,000,000	321,563
09261H-BW-6	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	05/20/2025	Tax Free Exchange		90,159,726	92,050,000	2,730,817
09261H-BX-4	Blackstone Private Credit Fund Senior Unsecured 6.000% 01/29/32	04/11/2025	Various		102,687,559	104,850,000	430,297
09261H-BX-4	Blackstone Private Credit Fund Senior Unsecured 6.000% 01/29/32	10/29/2025	Various		50,068,629	49,860,000	487,185
09581C-AB-7	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	09/24/2025	Various		8,389,390	8,000,000	13,200
09581C-AB-7	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	05/02/2025	Tax Free Exchange		221,761,260	223,550,000	1,844,288
09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	10/08/2025	Morgan Stanley		22,708,721	22,441,000	86,772
09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	10/30/2025	AAIA ACRA 2 Retail MODCO		4,217,027	4,190,000	30,378
09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	05/02/2025	Various		79,667,205	80,294,000	582,132
09581C-AE-1	Blue Owl Credit Income Corp Senior Unsecured 5.900% 05/23/28	05/20/2025	Various		342,060,940	344,500,000	
09581J-AS-5	Blue Owl Finance LLC Senior Unsecured 4.375% 02/15/32	11/13/2025	ALRe Corporate AAM		2,393,369	2,500,000	26,736
38173M-AD-4	Golub Capital BDC Inc Senior Unsecured 7.050% 12/05/28	01/31/2025	Barclays		2,604,075	2,500,000	28,396
38179R-AB-1	Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29	06/12/2025	Various		123,707,456	125,304,000	1,816,908
38179R-AD-7	Golub Capital Private Credit F Senior Unsecured 5.875% 05/01/30	06/12/2025	Tax Free Exchange		89,621,282	90,170,000	1,589,246
38179R-AE-5	Golub Capital Private Credit F Senior Unsecured 5.450% 08/15/28	07/16/2025	Various		31,787,200	32,000,000	
38239K-AA-6	Goodman US Finance Four LLC GTD SR NTS 4.500% 10/15/37	02/14/2025	Midland AAM		446,044	500,000	7,438
40440V-AC-9	HPS Corporate Lending Fund Senior Unsecured 6.250% 09/30/29	07/18/2025	Various		10,180,400	10,000,000	187,500
40440V-AC-9	HPS Corporate Lending Fund Senior Unsecured 6.250% 09/30/29	02/19/2025	Tax Free Exchange		126,651,386	128,000,000	5,355,556
40440V-AF-2	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	02/19/2025	Various		43,950,450	44,250,000	157,641
40440V-AH-8	HPS Corporate Lending Fund Senior Unsecured 5.450% 01/14/28	04/03/2025	Tax Free Exchange		4,978,910	5,000,000	59,799
40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	09/18/2025	Various		19,921,840	20,500,000	355,760
40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	12/26/2025	Various		32,166,976	31,853,000	307,519
40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	04/03/2025	Tax Free Exchange		71,712,652	72,834,000	950,989
40440V-AL-9	HPS Corporate Lending Fund Senior Unsecured 5.300% 06/05/27	05/29/2025	Various		9,460,005	9,500,000	
40440V-AN-5	HPS Corporate Lending Fund Senior Unsecured 5.850% 06/05/30	07/16/2025	Various		172,923,938	173,750,000	51,188
40440V-AQ-8	HPS Corporate Lending Fund Senior Unsecured 4.900% 09/11/28	10/08/2025	Barclays		29,922,135	30,020,000	114,410
40440V-AS-4	HPS Corporate Lending Fund Senior Unsecured 5.450% 11/15/30	10/08/2025	Various		68,842,669	68,890,000	47,659
40440V-B#-1	HPS Corporate Lending Fund SR NTS SER A-B 8.800% 09/14/28	01/01/2025	Direct		81,889,669	77,000,000	884,644
442931-A*-2	HPS Corporate Capital Solution HPS Corporate Capital Solution 5.860% 08/13/28	07/25/2025	Direct		2,000,000	2,000,000	
442931-A@-0	HPS Corporate Capital Solution SR NTS 6.200% 08/13/30	07/25/2025	Direct		22,960,000	22,960,000	
53621@-AH-9	Lion Industrial Properties LP SR GTD NTS SER A 4.100% 02/15/27	09/30/2025	Various		1,387,179	1,400,000	7,175
53621@-AJ-5	Lion Industrial Properties LP SR GTD NTS SER B 4.100% 04/17/27	09/30/2025	Various		8,213,126	8,300,000	154,080
61774A-AG-8	Morgan Stanley Direct Lending Senior Unsecured 6.000% 05/19/30	05/14/2025	Various		93,972,195	95,000,000	
65960N-AB-6	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30	03/27/2025	Goldman Sachs		24,988,133	25,380,000	231,064
65960N-AB-6	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30	04/02/2025	Various		146,619,097	147,910,000	1,441,095
67403A-AE-9	Oaktree Strategic Credit Fund Senior Unsecured 6.500% 07/23/29	03/10/2025	Various		24,721,480	24,130,000	150,266
69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured 6.650% 03/15/31	10/08/2025	Various		50,187,091	48,680,000	155,954
828807-DP-9	Simon Property Group LP Senior Unsecured 1.375% 01/15/27	01/09/2025	Jackson Ntl FWH - AAM		3,751,814	4,000,000	26,583
829932-AF-9	Sixth Street Lending Partners Senior Unsecured 6.125% 07/15/30	12/24/2025	Tax Free Exchange		109,667,911	109,600,000	2,964,908
83012A-AA-7	Sixth Street Specialty Lending Senior Unsecured 2.500% 08/01/26	05/19/2025	JPM SECURITIES LLC		24,987,386	25,850,000	195,670

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
G43905-A*-2	HARBOURVEST GLOBAL PRIVATE EQU A 7.238% 06/05/29	08/18/2025	Various		8,000,000	8,000,000	
M6779*-AA-0	MDC Capital LLC MDC Capital LLC 6.252% 10/28/37	10/28/2025	PRIVATE		1,035,000,000	1,035,000,000	
G77418-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.302% 04/25/29	10/15/2025	Tax Free Exchange		1,327,839,430	1,327,839,430	4,219,426
G77418-AD-2	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.302% 04/25/29	10/16/2025	Tax Free Exchange		710,957,677	710,957,677	2,409,796
G77418-AE-0	SVF II Finco Cayman LP SVF II Finco II B3 Upsize 6.902% 04/25/29	11/27/2025	PRIVATE		232,849,521	233,000,000	
G8868K-AD-4	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28 7.930% 03/14/28	07/23/2025	Tax Free Exchange		148,747,531	148,757,652	737,280
G9312@-AA-3	Vista Equity Partners Fund VII OTHER 8.292% 02/28/28	05/30/2025	Interest Capitalization		1,358,785	1,358,785	
L1304@-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.526% 06/25/30	11/30/2025	Interest Capitalization		3,536,724	3,536,724	
L1304@-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.526% 06/25/30	08/29/2025	Tax Free Exchange		172,972,087	173,463,070	1,720,392
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					8,104,792,179	8,133,197,338	48,235,399
03272L-B*-8	Anaplan Inc Anaplan Inc 4th Amendment Incr 8.287% 06/21/29	07/21/2025	Apollo Internal		47,348,143	47,348,143	
BL4729-73-9	RR Donnelley & Sons Co RRD TL B 1L USD 8.438% 08/08/29	01/16/2025	Direct		9,006,487	9,285,038	
000000-00-0	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc-TL 8.456% 03/31/30	03/31/2025	Direct		134,513,217	135,204,856	
08863I-AC-0	BGIF IV Fearless Utility Servi GridTek New Revolver 8.688% 06/07/30	01/01/2025	PRIVATE		(5,603,774)	(5,660,377)	
289706-AA-1	One Call Corporation One Call Corporation TL 9.438% 09/10/30	09/09/2025	Direct		45,960,526	46,710,526	
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco LLC - Delay 8.738% 06/06/31	01/01/2025	PRIVATE		(7,576,923)	(7,692,308)	
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Revolver 8.738% 06/06/31	01/01/2025	PRIVATE		(3,788,462)	(3,846,154)	
08863I-AA-4	BGIF IV Fearless Utility Servi GridTek New DDTL 8.652% 06/07/31	01/01/2025	PRIVATE		(11,674,528)	(11,792,453)	(81,232)
47631U-AB-7	Jensen Hughes Inc Jensen Hughes - DDTL1 8.688% 07/31/31	12/04/2025	Direct		922,885	929,858	
47631U-AD-3	Jensen Hughes Inc Jensen Hughes - TL 8.937% 07/31/31	01/01/2025	Direct		(65,155)		
50197*-AB-4	Leaf Home Solutions Inc Leaf Home Solutions TL 8.938% 08/28/31	09/03/2025	Direct		23,708,821	24,069,869	
50197*-AA-6	Leaf Home Solutions Inc Leaf Home Solutions RCF 8.988% 08/28/31	12/29/2025	Direct		231,616	231,616	
000000-00-0	Cascade Parent Inc. Couchbase Inc TL 9.438% 09/24/31	09/24/2025	Direct		22,101,624	22,438,197	
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.302% 09/27/31	01/01/2025	PRIVATE		(19,277,027)	(19,471,744)	(21,322)
92276A-AV-3	Vensure Employer Services Inc Vensure Employer Services, Inc 9.314% 09/27/31	01/01/2025	PRIVATE		(1,223,581)	(1,224,785)	(749)
47633C-AB-5	Jeppesen Holdings LLC Project Jupiter Term Loan 8.639% 10/31/32	10/31/2025	Direct		37,742,958	38,028,169	
000000-00-0	Enverus Enverus TL 8.370% 11/17/32	12/18/2025	Direct		31,476,470	31,631,810	
000000-00-0	Suave Brands Co LLC Suave Brands Co LLC RCF 8.260% 12/03/32	12/03/2025	Direct		730,600	731,133	
000000-00-0	Suave Brands Co LLC Suave Brands Co LLC TL 8.260% 12/03/32	12/03/2025	Direct		19,328,267	19,537,735	
000000-00-0	Saber Parent Holdings Corp. Project Fahrenheit TL 8.201% 12/16/32	12/16/2025	Direct		18,975,732	19,097,561	
000000-00-0	Victors Purchaser, LLC. VICTORS PURCHASER, LLC - Incre 8.195% 12/18/32	12/23/2025	Direct		575,044	575,044	
000000-00-0	Victors Purchaser, LLC. VICTORS PURCHASER, LLC - Incre 8.195% 12/18/32	12/23/2025	Direct		21,880,113	21,955,656	
000000-00-0	Victors Purchaser, LLC. VICTORS PURCHASER, LLC - Incre 8.195% 12/18/32	12/23/2025	Direct		53,551	53,618	
000000-00-0	Victors Purchaser, LLC. VICTORS PURCHASER, LLC-Refi TL 8.238% 12/18/32	12/23/2025	Direct		26,309,071	26,586,240	
000000-00-0	Russell Investments US Institu Russell Investment TL 9.902% 12/31/32	12/29/2025	Direct		32,714,108	33,212,292	
000000-00-0	Cascade Intermediate II, Inc. Couchbase Inc Holdco 15.304% 09/24/33	09/24/2025	Direct		4,040,395	4,122,852	
000000-00-0	Cascade Intermediate II, Inc. Couchbase Inc Holdco 15.304% 09/24/33	10/31/2025	Interest Capitalization		54,331	54,331	
00780S-AA-2	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 8.188% 09/13/31	10/29/2025	Tax Free Exchange		36,192,981	36,354,816	245,883
00780S-AB-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.188% 09/13/31	10/29/2025	Tax Free Exchange		22,868,323	22,974,933	155,389
05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 8.729% 06/07/31	08/13/2025	Tax Free Exchange		31,917,973	32,303,066	100,246
08863I-AA-4	BGIF IV Fearless Utility Servi GridTek New DDTL 9.310% 06/07/31	11/21/2025	PRIVATE		9,386,792	9,433,962	
12791*-AJ-7	CT Technologies Intermediate H Datavant TL 8.438% 09/02/31	11/21/2025	Tax Free Exchange		65,003,329	65,634,921	292,515
31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 8.889% 07/10/31	01/22/2025	Tax Free Exchange		49,518,132	50,000,000	541,396
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 8.672% 09/29/31	11/28/2025	Interest Capitalization		1,427,518	1,427,518	
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 8.672% 09/29/31	08/12/2025	Tax Free Exchange		22,612,074	22,612,074	64,270
000000-00-0	Sigma Irish AcquiCo Limited Project Waystone USD TL 5.250% 03/19/32	02/19/2025	Direct		10,612,658	10,867,815	
000000-00-0	Sigma Irish AcquiCo Limited Project Waystone EUR DDTL 7.230% 03/19/32	09/24/2025	Direct		1,214,421	1,226,688	
000000-00-0	Sigma Irish AcquiCo Limited Project Waystone EUR TL 7.276% 03/19/32	02/19/2025	Direct		10,972,824	11,196,759	
BL5078-01-1	Karo Healthcare AB KARINT TL 1L EUR 6.815% 04/23/32	08/20/2025	Direct		15,320,126	15,397,112	
BL5084-83-7	Karo Healthcare AB KARINT TL 1L GBP 8.725% 04/23/32	08/20/2025	Direct		11,630,843	11,689,290	
BL5084-85-2	Karo Healthcare AB KARINT TL 1L NOK 9.050% 04/23/32	08/20/2025	Direct		11,795,431	11,854,704	
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					728,937,934	735,090,381	1,296,396
000000-00-0	USA TODAY Co Inc Gannett DDTL 8.889% 10/04/29	04/15/2025	PRIVATE		742,500	750,000	
000000-00-0	Curia Global Inc Curia Global Inc 1L TL 10.037% 12/31/29	04/29/2025	Apollo Internal		29,475,000	30,000,000	
000000-00-0	Curia Global Inc Curia Global Inc 1L TL 10.037% 12/31/29	11/28/2025	Interest Capitalization		1,936,519	1,936,519	
000000-00-0	Curia Global Inc Curia Global Inc 1L TL 10.037% 12/31/29	03/27/2025	AMH - AmerUs Group Co.		49,125,000	50,000,000	351,333
000000-00-0	Somnigroup International Inc SGI TL B 1L USD 5.938% 10/24/31	06/24/2025	Tax Free Exchange		19,857,219	19,950,000	
13134M-BW-2	Calpine Corp CPN TL B10 1L USD 5.438% 01/31/31	01/01/2025	Tax Free Exchange		3,001,661	3,011,641	
13134M-BX-0	Calpine Corp CPN TL B5 1L USD 5.438% 02/27/32	01/31/2025	Tax Free Exchange		755,723	757,874	
76171J-AE-1	REYNOLDS CONSUMER PRODUCTS LLC REYN TL B 1L USD 5.438% 03/04/32	03/04/2025	Tax Free Exchange		1,081,809	1,082,242	
000000-00-0	MRO Holdings Inc MRO Holdings, Inc. TL 8.434% 12/17/30	04/25/2025	Direct		64,435,500	64,500,000	
000000-00-0	Madonna Bidco Limited Madonna Bidco Limited 8.976% 10/27/31	04/25/2025	Direct		305,284	308,368	
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					170,716,215	172,296,644	351,333
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 7.266% 12/31/33	01/01/2025	Apollo Internal		4,913,814	4,836,431	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
0219999999. Subtotal - issuer credit obligations - bank loans - acquired (affiliated)					4,913,814	4,836,431	
0489999999. Total - issuer credit obligations (unaffiliated)					37,336,697,399	38,633,316,665	255,663,373
0499999999. Total - issuer credit obligations (affiliated)					1,906,734,801	1,906,792,675	13,536,044
0509999997. Total - issuer credit obligations - Part 3					39,243,432,200	40,540,109,340	269,199,417
0509999998. Total - issuer credit obligations - Part 5					18,398,870,046	18,585,909,432	142,009,795
0509999999. Total - issuer credit obligations					57,642,302,246	59,126,018,772	411,209,212
38376G-W5-5	Government National Mortgage A GNR 2011-86 Z 3.723% 04/16/53	12/01/2025	Interest Capitalization		52,002	52,002	
38378B-AP-4	Government National Mortgage A GNR 2011-164 Z 3.470% 07/16/53	12/01/2025	Interest Capitalization		36,334	36,334	
38378B-SW-0	Government National Mortgage A GNR 2012-46 Z 3.457% 09/16/53	12/01/2025	Interest Capitalization		19,254	19,254	
38378X-SN-2	Government National Mortgage A GNR 2014-134 Z 2.570% 11/16/55	12/01/2025	Interest Capitalization		49,922	49,922	
38379K-3D-8	Government National Mortgage A GNR 2015-174 Z 3.000% 11/16/55	12/01/2025	Interest Capitalization		71,874	71,874	
38379K-5Y-0	Government National Mortgage A GNR 2015-163 Z 3.001% 12/16/57	12/01/2025	Interest Capitalization		184,426	184,426	
38379K-F8-6	Government National Mortgage A GNR 2015-120 Z 3.250% 03/16/57	12/01/2025	Interest Capitalization		103,232	103,232	
38379K-J6-6	Government National Mortgage A GNR 2015-130 Z 2.911% 07/16/57	12/01/2025	Interest Capitalization		135,051	135,051	
38379K-KQ-0	Government National Mortgage A GNR 2015-59 Z 3.250% 06/16/56	12/01/2025	Interest Capitalization		71,331	71,331	
38379K-RH-3	Government National Mortgage A GNR 2015-71 Z 3.250% 03/16/57	12/01/2025	Interest Capitalization		161,636	161,636	
38379K-UF-3	Government National Mortgage A GNR 2015-93 Z 3.054% 11/16/54	12/01/2025	Interest Capitalization		245,867	245,867	
38379R-B6-9	Government National Mortgage A GNR 2017-86 Z 2.500% 05/16/59	12/01/2025	Interest Capitalization		122,809	122,809	
38379R-CB-7	Government National Mortgage A GNR 2015-188 Z 3.000% 07/16/57	12/01/2025	Interest Capitalization		59,038	59,038	
38379R-K5-1	Government National Mortgage A GNR 2017-100 Z 2.500% 05/16/59	12/01/2025	Interest Capitalization		121,737	121,737	
38379R-N3-3	Government National Mortgage A GNR 2017-108 Z 2.750% 08/16/59	12/01/2025	Interest Capitalization		136,568	136,568	
38379R-YD-9	Government National Mortgage A GNR 2017-69 Z 2.500% 07/16/59	12/01/2025	Interest Capitalization		94,740	94,740	
38379U-AH-9	Government National Mortgage A GNR 2015-189 ZE 3.000% 01/16/57	12/01/2025	Interest Capitalization		81,652	81,652	
38379U-FK-7	Government National Mortgage A GNR 2016-30 Z 3.715% 08/16/55	12/01/2025	Interest Capitalization		73,744	73,744	
38379U-NX-0	Government National Mortgage A GNR 2016-52 Z 3.006% 03/16/58	12/01/2025	Interest Capitalization		45,054	45,054	
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					1,866,271	1,866,271	
3132DW-ES-8	Freddie Mac Pool FR SD8245 4.500% 09/01/52	06/20/2025	ALRE - TDF Trust AAM		7,821,282	8,274,752	18,618
3132DW-HG-1	Freddie Mac Pool FR SD8331 5.500% 06/01/53	07/17/2025	AAIA ACRA 2 Retail MODCO		22,832,226	23,013,756	56,256
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					30,653,508	31,288,508	74,874
3137HK-Q2-3	Freddie Mac Multifamily Struct FHMS Q032 A 4.950% 11/25/54	03/25/2025	Various		159,875,190	159,923,487	659,684
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					159,875,190	159,923,487	659,684
00002N-AC-1	A&D Mortgage Trust 2024-NQM2 ADMT 2024-NQM2 A3 6.802% 04/25/69	03/26/2025	BNP Paribas		3,430,697	3,405,159	16,728
00112X-AC-6	ACHM Trust 2025-HE2 ACHM 2025-HE2 C 5.966% 08/25/55	08/07/2025	Various		5,909,483	5,909,526	42,112
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A 8.566% 05/30/50	09/25/2025	Interest Capitalization		100	100	
00249F-AC-1	A&D Mortgage Trust 2023-NQM3 ADMT 2023-NQM3 A3 7.341% 07/25/68	09/25/2025	Various		2,907,744	2,876,876	10,412
00250E-AD-8	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A2 5.942% 06/25/70	05/12/2025	MIZUHO SECURITIES USA L		6,639,445	6,639,500	15,342
00250E-AE-6	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A3 6.094% 06/25/70	05/12/2025	MIZUHO SECURITIES USA L		5,999,939	6,000,000	14,219
00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.281% 06/25/36	11/25/2025	Interest Capitalization		414	414	
00441V-AE-8	ACE Securities Corp Home Equit ACE 2006-FM1 A2D 4.346% 07/25/36	05/14/2025	Citigroup		1,240,472	5,121,950	14,060
00442K-AA-9	ACE Securities Corp Home Equit ACE 2007-WM2 A1 4.266% 02/25/37	05/21/2025	Citigroup		3,984,664	9,341,336	34,057
00443K-AE-0	ACE Securities Corp Home Equit ACE 2006-ASP6 A2C 4.166% 12/25/36	05/22/2025	Goldman Sachs		47,672	149,870	555
00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.146% 01/25/37	05/21/2025	Citigroup		405,994	758,868	2,698
00449S-AB-3	ACHM Trust 2025-HE1 ACHM 2025-HE1 B 6.470% 03/25/55	03/19/2025	BARCLAYS CAPITAL INC.		22,453,325	22,454,010	221,952
00764M-FE-2	Aegis Asset Backed Securities AABST 2005-2 M4 4.791% 06/25/35	05/06/2025	JPM SECURITIES LLC		2,302,500	3,000,000	5,386
00764M-FT-9	Aegis Asset Backed Securities AABST 2005-3 M3 4.581% 08/25/35	03/10/2025	Various		5,622,363	6,544,766	13,156
02146T-AN-7	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13 4.196% 08/25/36	10/30/2025	AAIA ACRA 2 Retail MODCO		924,574	2,330,911	1,464
02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1 4.446% 04/25/36	08/25/2025	Interest Capitalization		779	779	
02148J-AW-7	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 4.296% 01/25/37	07/25/2025	Interest Capitalization		1	1	
02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5 6.000% 02/25/37	10/01/2025	Interest Capitalization		3	3	
02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37	10/01/2025	Interest Capitalization		90	90	
02660B-AA-0	American Home Mortgage Assets AHMA 2007-1 A1 4.729% 02/25/47	05/14/2025	Citigroup		9,650,819	27,090,017	55,568
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 4.446% 02/25/36	11/25/2025	Interest Capitalization		8,174	8,174	
026932-AC-7	American Home Mortgage Investm AHM 2007-1 GA1C 4.036% 05/25/47	09/11/2025	Citigroup		325,577	529,932	1,226
026933-AA-9	American Home Mortgage Investm AHM 2007-A 4A 4.746% 07/25/46	10/15/2025	ALRe Corporate AAM		3,388,961	14,215,989	44,935
03464B-AC-2	Angel Oak Mortgage Trust 2022- AOMT 2022-1 A3 3.290% 12/25/66	05/14/2025	Citigroup		1,782,971	1,983,834	2,538
03465L-AD-7	Angel Oak Mortgage Trust 2020- AOMT 2020-3 M1 3.809% 04/25/65	05/13/2025	Citigroup		2,161,250	2,375,000	3,267
03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 6.030% 04/25/70	04/24/2025	Various		3,649,198	3,649,206	17,726
03466P-AC-9	Angel Oak Mortgage Trust 2024- AOMT 2024-13 A3 5.870% 12/26/69	05/09/2025	Odeon Capital Group		1,559,504	1,560,480	2,799
034936-AB-0	Angel Oak Mortgage Trust 2025- AOMT 2025-HB1 M1 6.274% 02/25/55	04/24/2025	Goldman Sachs		7,508,000	7,508,000	
034951-AC-7	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 A3 5.504% 07/25/62	09/11/2025	Goldman Sachs		12,612,898	12,613,000	86,777
034951-AD-5	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 M1 5.862% 07/25/62	09/11/2025	Various		5,308,859	5,309,000	38,902
040104-PD-7	Argent Securities Inc Asset-Ba ARSI 2005-W3 M2 4.536% 11/25/35	07/08/2025	Various		14,663,000	17,200,000	34,272

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
04285A-AE-5	Arroyo Mortgage Trust 2019-3 ARRW 2019-3 B1 6.282% 10/25/48	03/20/2025	Nomura Sec International		5,492,495	5,534,000	16,980
05531W-AC-0	BCAP LLC 2009-RR1 Trust BCAP 2009-RR1 1A3 5.750% 07/26/37	06/02/2025	Interest Capitalization		4,922	4,922	
05532L-AG-4	BCAP LLC 2009-RR14 Trust BCAP 2009-RR14 3A3 4.589% 08/26/35	09/05/2025	ALRE - DFL Trust AAM		4,345,454	4,390,081	2,251
05542J-AF-9	BCAP LLC 2013-RR3 Trust BCAP 2013-RR3 3A2 3.536% 05/26/36	09/22/2025	AARE II Surplus ISG		4,201,480	5,590,574	13,599
05949C-MP-8	Banc of America Mortgage 2005- BOAMS 2005-K 1A1 3.721% 12/25/35	10/30/2025	ACRA RE 2A Surplus AAM		940,644	1,165,097	3,561
07336G-AK-0	Bayview MSR Opportunity Master BVINV 2021-4 A11 4.724% 10/25/51	09/05/2025	ALRE - DFL Trust AAM		496,878	539,794	750
07386H-VR-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 21A1 5.532% 09/25/35	10/15/2025	ALRe Corporate AAM		3,124,807	3,834,182	8,977
07387A-AA-3	Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1 5.660% 03/25/35	01/09/2025	Jackson Ntl FIWH - AAM		326,132	338,844	412
07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1 4.332% 07/25/36	03/04/2025	ALRE - DFL Trust AAM		675,559	768,046	286
07389K-AA-9	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 1A1 4.192% 09/25/47	09/05/2025	ALRE - DFL Trust AAM		2,041,475	4,289,960	2,022
07389P-AY-6	Bear Stearns Asset Backed Secu BSABS 2006-AQ1 2A3 4.466% 10/25/36	07/09/2025	Citigroup		1,328,548	1,479,246	3,115
07400N-AH-3	Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1 4.416% 06/25/47	12/26/2025	Interest Capitalization		35,294	35,294	
10569K-AB-3	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A2 6.538% 02/25/64	10/28/2025	Morgan Stanley		1,341,109	1,326,599	6,746
10569K-AC-1	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A3 6.589% 02/25/64	05/02/2025	Various		2,974,976	2,951,054	6,932
10569K-AD-9	BRAVO Residential Funding Trus BRAVO 2024-NQM2 M1 6.819% 02/25/64	04/28/2025	Bank of America		1,513,125	1,500,000	7,956
10569P-AD-8	BRAVO Residential Funding Trus BRAVO 2025-CES1 A2 5.972% 02/25/55	04/08/2025	JPM SECURITIES LLC		8,249,889	8,250,000	60,218
10569P-AE-6	BRAVO Residential Funding Trus BRAVO 2025-CES1 A3 6.171% 02/25/55	04/08/2025	JPM SECURITIES LLC		4,228,894	4,229,000	31,870
10569P-AF-3	BRAVO Residential Funding Trus BRAVO 2025-CES1 M1 6.570% 02/25/55	04/08/2025	JPM SECURITIES LLC		628,000	628,000	5,043
10569P-AF-3	BRAVO Residential Funding Trus BRAVO 2025-CES1 M1 6.570% 02/25/55	09/05/2025	ALRE - TDF Trust AAM		2,013,770	2,000,000	3,650
10570A-AE-6	BRAVO Residential Funding Trus BRAVO 2025-CES3 5.441% 12/25/55	11/24/2025	Morgan Stanley		4,949,852	4,950,000	25,451
10570A-AF-3	BRAVO Residential Funding Trus BRAVO 2025-CES3 5.791% 12/25/55	11/24/2025	Morgan Stanley		5,272,968	5,273,000	28,840
10570F-AD-7	BRAVO Residential Funding Trus BRAVO 2024-NQM1 M1 6.901% 12/01/63	10/08/2025	Bank of America		2,487,788	2,445,000	3,750
10570Q-AL-5	BRAVO Residential Funding Trus BRAVO 2025-NQM4 M1 6.650% 02/25/65	07/30/2025	Deutsche Bank Securities Inc		3,504,445	3,450,000	19,119
10570Q-AL-5	BRAVO Residential Funding Trus BRAVO 2025-NQM4 M1 6.650% 02/25/65	09/24/2025	AAIA ACRA 2 Retail MODCO		2,368,716	2,300,000	9,772
124760-AA-7	CAFL 2025-RRTL1 Issuer LP CAFL 2025-RRTL1 A1 5.684% 05/28/40	05/15/2025	Various		64,999,344	65,000,000	
124760-AB-5	CAFL 2025-RRTL1 Issuer LP CAFL 2025-RRTL1 A2 6.316% 05/28/40	05/15/2025	Various		7,784,904	7,785,000	
12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3 4.536% 08/25/35	11/25/2025	Interest Capitalization		34	34	
1248P1-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1 4.126% 10/25/36	06/25/2025	Various		4,303,563	4,815,175	630
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52	11/25/2025	Various		42,668	42,668	
125430-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1 6.000% 06/25/36	07/01/2025	Interest Capitalization		327	327	
12571D-AC-9	CIM Trust 2025-I1 CIM 2025-I1 A3 6.060% 10/25/69	01/29/2025	Various		16,840,183	16,840,508	85,045
12571D-AD-7	CIM Trust 2025-I1 CIM 2025-I1 M1 6.441% 10/25/69	11/18/2025	Various		5,187,859	5,170,000	24,916
12571D-AD-7	CIM Trust 2025-I1 CIM 2025-I1 M1 6.441% 10/25/69	06/24/2025	ALRE SML Trust AAM		2,482,318	2,450,000	9,644
12571D-AE-5	CIM Trust 2025-I1 CIM 2025-I1 B1A 6.839% 10/25/69	01/29/2025	Goldman Sachs		3,687,892	3,688,000	21,019
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.612% 07/27/36	12/01/2025	Interest Capitalization		286,213	286,213	
12596S-AD-5	COOPR Residential Mortgage Tru COOPR 2025-CES1 A2 5.918% 05/25/60	04/24/2025	BARCLAYS CAPITAL INC.		2,328,963	2,329,000	11,103
12596S-AE-3	COOPR Residential Mortgage Tru COOPR 2025-CES1 A3 6.117% 05/25/60	12/17/2025	ORIX Life - Custody		1,786,718	1,750,000	4,758
12596S-AF-0	COOPR Residential Mortgage Tru COOPR 2025-CES1 M1 6.565% 05/25/60	09/24/2025	ORIX Life - Custody		2,054,942	2,000,000	8,389
12636S-AE-5	COOPR Residential Mortgage Tru COOPR 2025-CES4 A3 5.497% 11/25/60	10/31/2025	BARCLAYS CAPITAL INC.		4,999,850	5,000,000	26,722
12636S-AF-2	COOPR Residential Mortgage Tru COOPR 2025-CES4 M1 5.697% 11/25/60	10/31/2025	BARCLAYS CAPITAL INC.		2,172,963	2,173,000	12,025
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38	11/01/2025	Interest Capitalization		627	627	
12642L-BS-0	CSMC Series 2009-13R CSMC 2009-13R 2A2 6.000% 01/26/37	08/01/2025	Interest Capitalization		1,163	1,163	
12645E-EU-5	CSMC Series 2010-20R CSMC 2010-20R 7B1 0.010% 03/27/37	10/30/2025	AAIA ACRA 2 Retail MODCO		1,576,819	2,715,073	22
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 4.128% 07/28/36	03/04/2025	AEL Modco AAM		992,607	1,945,907	728
12656Y-AD-9	COLT 2021-2R Mortgage Loan Tru COLT 2021-2R M1 2.179% 07/27/54	05/13/2025	Citigroup		3,356,920	4,417,000	3,476
12660L-AA-7	CSMC 2021-NQM3 CSMC 2021-NQM3 A1 1.015% 04/25/66	05/14/2025	Bank of America		2,357,509	2,764,393	1,091
12660L-AC-3	CSMC 2021-NQM3 CSMC 2021-NQM3 A3 1.632% 04/25/66	05/14/2025	Morgan Stanley		5,015,636	5,777,550	3,667
12662G-AD-0	CSMC 2021-RPL4 Trust CSMC 2021-RPL4 A2 7.559% 12/27/60	12/01/2025	Interest Capitalization		5,135	5,135	
12667D-TG-3	CWABS Asset-Backed Certificate CWL 2006-1 AF5 4.366% 07/25/36	06/05/2025	AAIA Modco FHLB - AAM		8,438,477	9,053,764	4,445
12667F-2J-3	Alternative Loan Trust 2005-1C CWALT 2005-1CB 1A3 5.500% 03/25/35	07/21/2025	Performance Trust Capital		6,645,046	6,824,181	21,894
12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	03/04/2025	AEL Modco AAM		781,968	801,029	367
12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1 4.191% 05/25/37	04/25/2025	Interest Capitalization		1	1	
12668A-BE-4	Alternative Loan Trust 2005-46 CWALT 2005-46CB A21 5.500% 10/25/35	09/24/2025	ALRE - TDF Trust AAM		498,408	689,517	2,423
12668A-JS-5	Alternative Loan Trust 2005-J1 CWALT 2005-J11 4A1 5.000% 02/28/23	01/01/2025	No Broker		75,672	206,975	862
12668A-KP-9	Alternative Loan Trust 2005-53 CWALT 2005-53T2 2A1 6.000% 11/25/35	09/05/2025	ALRE - TDF Trust AAM		1,631,035	2,607,265	1,738
12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35	03/04/2025	ALRE - DFL Trust AAM		2,780,983	4,700,706	2,154
12668A-US-2	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A3 4.346% 12/25/35	07/25/2025	Interest Capitalization		70	70	
12668A-UV-5	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A6 5.196% 12/25/35	07/25/2025	Interest Capitalization		55	55	
12668A-V6-9	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4 5.750% 01/25/36	09/22/2025	AARE II Surplus ISG		1,357,278	2,784,393	9,339
12668B-BN-2	Alternative Loan Trust 2005-81 CWALT 2005-81 A1 4.406% 02/25/37	06/05/2025	ALRE SML Trust AAM		8,451,255	9,852,914	12,314
12668B-ZB-2	Alternative Loan Trust 2006-13 CWALT 2006-13T1 A1 6.000% 05/25/36	07/30/2025	Goldman Sachs		2,202,640	4,637,137	23,186
126694-FD-5	CHL Mortgage Pass-Through Trus CWHL 2005-20 A6 5.500% 10/25/35	06/05/2025	ALRE - DFL Trust AAM		1,009,413	1,553,857	950
126694-MH-8	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1 4.439% 11/20/35	03/04/2025	ALRE - DFL Trust AAM		1,371,531	1,543,204	593
126694-X7-8	CHL Mortgage Pass-Through Trus CWHL 2006-9 A14 5.500% 05/25/36	04/01/2025	Interest Capitalization		10	10	
12669F-BY-8	CHL Mortgage Pass-Through Trus CWHL 2003-56 B2 3.386% 12/25/33	01/01/2025	Interest Capitalization		116	116	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
12669F-X7-3	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A2 5.187% 09/25/34	02/07/2025	MMTL Modco AAM		1,241,233	1,324,060	1,224
12669G-YN-5	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3 5.500% 05/25/35	12/22/2025	ACRA RE II Surplus AAM		798,722	935,133	3,000
12674U-AE-3	COOPR Residential Mortgage Tru COOPR 2025-CES2 A3 5.831% 06/25/60	06/18/2025	Various		4,999,932	5,000,000	20,247
12674U-AF-0	COOPR Residential Mortgage Tru COOPR 2025-CES2 M1 6.130% 06/25/60	07/22/2025	Various		1,727,953	1,725,000	7,075
12704N-AA-1	CRIBS Mortgage Trust 2025-RTL1 CRIBS 2025-RTL1 A1 5.811% 05/25/40	05/07/2025	Various		49,299,542	49,300,000	
12704N-AB-9	CRIBS Mortgage Trust 2025-RTL1 CRIBS 2025-RTL1 A2 6.437% 05/25/40	05/07/2025	Various		4,749,964	4,750,000	
144539-AC-7	Carrington Mortgage Loan Trust CARR 2006-NC5 A3 3.996% 01/25/37	03/21/2025	Various		11,412,235	12,831,747	44,113
16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	10/15/2025	AEL FWH AAM		3,685,548	4,386,208	11,514
16165T-AH-6	ChaseFlex Trust Series 2005-1 CFLX 2005-1 2A3 6.000% 02/25/35	10/01/2025	Interest Capitalization		73	73	
17292B-AK-2	Citigroup Mortgage Loan Trust CMLTI 2025-2 A10 6.000% 02/25/55	03/11/2025	Citigroup		25,201,058	25,000,000	83,333
17292B-CC-8	Citigroup Mortgage Loan Trust CMLTI 2025-2 B1 6.310% 02/25/55	10/20/2025	ORIX Life - Custody		4,588,531	4,397,630	19,360
17292B-CG-9	Citigroup Mortgage Loan Trust CMLTI 2025-2 B2 6.310% 02/25/55	10/20/2025	ORIX Life - Custody		2,013,547	1,961,119	8,633
17307G-VM-7	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B 6.050% 08/25/35	06/05/2025	ALRE - DFL Trust AAM		10,508,872	10,819,857	7,273
17309F-AD-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A2A 6.500% 07/25/36	10/30/2025	ACRA RE 2A Surplus AAM		689,986	1,253,761	6,980
17311Y-AA-1	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A1 3.267% 03/25/37	05/22/2025	Citigroup		78,671	223,577	788
17311Y-AE-3	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5 3.267% 03/25/37	05/22/2025	Citigroup		102,879	294,861	591
17311Y-AE-3	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5 3.267% 03/25/37	09/05/2025	ALRE - TDF Trust AAM		2,424,576	6,784,358	2,462
17315X-AV-3	Citigroup Mortgage Loan Trust CMLTI 2009-9 8A2 6.000% 11/25/36	09/22/2025	AARE II Surplus ISG		3,825,068	6,757,079	23,650
19688K-AA-2	COLT 2021-HX1 Mortgage Loan Tr COLT 2021-HX1 A1 1.110% 10/25/66	05/15/2025	Nomura Sec International		9,453,721	11,167,186	5,165
19688R-AC-3	COLT 2023-3 Mortgage Loan Trus COLT 2023-3 A3 7.584% 09/25/68	05/02/2025	JPM SECURITIES LLC		1,603,562	1,580,418	1,332
19688T-AC-9	COLT 2024-1 Mortgage Loan Trus COLT 2024-1 A3 6.139% 02/25/69	05/02/2025	JPM SECURITIES LLC		1,082,322	1,081,796	738
19688V-AC-4	COLT 2024-3 Mortgage Loan Trus COLT 2024-3 A3 6.798% 06/25/69	12/04/2025	Various		8,325,507	8,210,844	2,326
196920-AE-2	Colt 2025-1 Mortgage Loan Trus COLT 2025-1 A3 6.084% 01/25/70	04/04/2025	Bank of America		6,359,953	6,335,699	6,424
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.771% 03/25/36	10/15/2025	AANY NonModco AAM		3,345,447	4,380,133	8,894
2254W0-PS-8	Credit Suisse First Boston Mor CSFB 2005-11 5X 5.250% 02/28/23	01/01/2025	No Broker		10		
22757B-AC-8	Cross 2024-H2 Mortgage Trust CROSS 2024-H2 A3 6.518% 04/25/69	04/21/2025	Morgan Stanley		1,171,184	1,164,452	4,427
22757W-AA-6	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1A 5.296% 11/25/60	10/31/2025	Goldman Sachs		29,999,520	30,000,000	185,360
22757W-AB-4	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1B 5.436% 11/25/60	10/31/2025	Various		9,967,860	9,968,000	63,217
22757W-AC-2	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A2 5.586% 11/25/60	10/31/2025	Various		10,072,940	10,073,000	65,646
22757W-AD-0	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A3 5.735% 11/25/60	10/31/2025	Various		8,833,735	8,834,000	59,107
22757W-AK-4	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 M1 6.084% 11/25/60	10/31/2025	Goldman Sachs		2,891,910	2,892,000	20,527
22758N-AE-7	Cross 2025-H1 Mortgage Trust CROSS 2025-H1 A3 5.988% 02/25/70	04/21/2025	Morgan Stanley		975,095	973,725	3,401
22790A-AE-5	Cross 2025-H4 Mortgage Trust CROSS 2025-H4 A3 5.880% 06/25/70	05/14/2025	Goldman Sachs		8,249,994	8,250,000	29,645
22944B-DB-1	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 5A4 0.000% 02/28/23	01/01/2025	No Broker		5,712		
23332U-GM-0	DSLA Mortgage Loan Trust 2006- DSLA 2006-AR1 2A1A 4.970% 04/19/46	09/05/2025	ALRE - TDF Trust AAM		4,914,254	5,550,517	3,150
24381Y-AA-2	Deephaven Residential Mortgage DRMT 2022-3 A1 5.300% 07/25/67	10/07/2025	JPM SECURITIES LLC		3,747,092	3,756,483	3,871
24382E-AE-7	Deephaven Residential Mortgage DRMT 2025-INV1 A3 5.391% 11/25/60	11/04/2025	Nomura Sec International		5,099,962	5,100,000	32,076
24382E-AF-4	Deephaven Residential Mortgage DRMT 2025-INV1 M1 5.733% 11/25/60	11/04/2025	Nomura Sec International		2,299,930	2,300,000	15,384
25150X-AA-0	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A1A 4.246% 08/25/47	09/05/2025	ALRE - DFL Trust AAM		2,839,206	3,234,524	4,781
25150X-AB-8	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A2 4.446% 08/25/47	10/30/2025	AAIA ACRA 2 Retail MODCO		1,911,259	2,315,740	908
251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1 4.156% 08/25/35	03/04/2025	ALRE - DFL Trust AAM		711,543	810,454	748
25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A1 3.996% 02/25/47	02/05/2025	BREAN CAPITAL LLC		2,055,297	3,528,406	4,484
26845D-AD-7	EFMT 2024-NQM1 EFMT 2024-NQM1 A3 6.217% 11/25/69	05/19/2025	Nomura Sec International		3,695,269	3,674,599	12,057
26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3 6.023% 01/25/70	04/04/2025	Various		5,865,993	5,857,011	11,150
26846V-AE-4	EFMT 2025-CES1 EFMT 2025-CES1 A3 6.221% 01/25/60	02/12/2025	Bank of America		839,987	840,000	2,613
26846V-AF-1	EFMT 2025-CES1 EFMT 2025-CES1 M1 6.520% 01/25/60	02/12/2025	Various		7,636,790	7,636,800	24,896
26846X-AD-2	EFMT 2025-INV1 EFMT 2025-INV1 M1 6.489% 03/25/70	04/07/2025	Morgan Stanley		5,238,105	5,250,000	6,624
281914-AC-5	EFMT 2025-INV2 EFMT 2025-INV2 A3 5.792% 05/26/70	04/28/2025	BARCLAYS CAPITAL INC.		5,499,947	5,500,000	30,971
281914-AD-3	EFMT 2025-INV2 EFMT 2025-INV2 M1 6.430% 05/26/70	04/28/2025	BARCLAYS CAPITAL INC.		1,360,954	1,361,000	8,508
281914-AD-3	EFMT 2025-INV2 EFMT 2025-INV2 M1 6.430% 05/26/70	09/05/2025	AAIA ACRA 2 Retail MODCO		2,578,584	2,527,000	5,199
31573C-AC-9	Ellington Financial Mortgage T EFMT 2022-1 A3 3.253% 01/25/67	05/13/2025	Citigroup		6,034,600	8,440,000	9,914
31575L-AC-7	Fidelis Mortgage Trust 2025-RT FIDL 2025-RTL1 A1 5.880% 02/27/40	05/01/2025	Bank of America		15,946,576	15,887,000	18,164
31684K-AB-9	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 B 5.925% 03/25/55	03/20/2025	J.P. Morgan Sec		19,955,880	19,956,000	85,395
31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C 6.025% 03/25/55	03/20/2025	J.P. Morgan Sec		9,511,949	9,512,000	41,390
31684L-AD-3	FIGRE Trust 2025-HE3 FIGRE 2025-HE3 D 6.769% 05/25/55	09/24/2025	Various		2,528,393	2,450,000	8,384
31684R-AC-2	FIGRE Trust 2025-HE7 FIGRE 2025-HE7 C 5.350% 11/25/55	11/10/2025	JEFFERIES LLC		14,901,676	14,964,000	53,372
31684R-AD-0	FIGRE Trust 2025-HE7 FIGRE 2025-HE7 D 6.200% 11/25/55	11/10/2025	JEFFERIES LLC		10,811,173	10,832,000	44,772
316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A 5.758% 06/25/55	04/25/2025	Various		27,742,560	27,743,411	155,309
316922-AB-9	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 B 5.909% 06/25/55	04/25/2025	Goldman Sachs		2,399,991	2,400,000	13,788
316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C 6.109% 06/25/55	04/25/2025	Goldman Sachs		2,999,983	3,000,000	17,818
31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73	09/25/2025	Various		34	34	
31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73	03/20/2025	AAIA Modco AAM		25,316,652	25,990,789	81,221
32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1 4.566% 08/25/34	10/15/2025	ALRe Corporate AAM		3,169,481	3,284,974	10,022
32027N-NC-1	First Franklin Mortgage Loan T FFML 2004-FF11 M6 5.721% 01/25/35	11/25/2025	Interest Capitalization		196	196	
32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1 4.221% 08/25/36	11/25/2025	Interest Capitalization		528	528	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.126% 03/25/37	05/22/2025	Various		5,554,299	10,732,944	28,517
32051G-2V-6	First Horizon Alternative Mort FHAMS 2006-FA2 1A1 4.346% 05/25/36	10/30/2025	ACRA RE 2A Surplus AAM		862,351	3,212,361	2,085
35564K-L4-9	Freddie Mac STACR REMIC Trust STACR 2022-DNA7 M1B 8.874% 03/25/52	04/22/2025	ACRA RE 2A Surplus AAM		36,264,839	33,500,000	243,351
35564K-PV-5	Freddie Mac STACR REMIC Trust STACR 2022-DNA1 M1B 5.724% 01/25/42	04/22/2025	ACRA RE 2A Surplus AAM		6,448,868	6,395,000	30,787
35729P-HP-8	Fremont Home Loan Trust 2005-A FHLT 2005-A M4 4.866% 01/25/35	06/25/2025	Citigroup		2,196,924	2,503,617	379
35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 4.896% 01/25/35	09/25/2025	Interest Capitalization		32	32	
36168X-AG-4	GCAT 2022-CM1 Trust GCAT 2022-HX1 M1 3.989% 12/27/66	05/14/2025	Citigroup		1,420,393	1,759,000	2,735
36173Q-AA-5	GCAT 2025-INV2 Trust GCAT 2025-INV2 A1 6.000% 05/25/55	06/06/2025	Citigroup		40,018,752	40,000,000	273,333
3622EL-AF-3	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AF5A 6.502% 11/25/36	06/13/2025	Goldman Sachs		845,207	2,272,825	6,158
362341-4V-8	GSAMP Trust 2006-HE1 GSAMP 2006-HE1 M3 4.506% 01/25/36	06/24/2025	WELLS FARGO SECURITIES		1,979,715	2,463,098	
362341-HS-1	GSAA Home Equity Trust 2005-9 GSAA 2005-9 M5 4.821% 08/25/35	04/02/2025	Santander US Capital Markets L		1,613,299	1,722,000	2,329
362341-ZF-9	GSAMP Trust 2005-HE5 GSAMP 2005-HE5 M5 4.791% 11/25/35	06/26/2025	Citigroup		1,238,584	1,435,000	429
36242D-4A-8	GSAA Home Equity Trust 2005-6 GSAA 2005-6 M4 4.896% 06/25/35	01/22/2025	Nomura Sec International		4,525,703	5,300,000	22,686
362525-AB-3	GSMSC Pass-Through Trust 2009- GSMSC 2009-1R 1A2 5.567% 11/25/35	01/06/2025	MMTL Modco AAM		433,713	463,373	403
362528-AA-9	GSMSC Pass-Through Trust 2008- GSMSC 2008-1R A1 3.482% 08/27/37	09/22/2025	AARE II Surplus ISG		3,681,982	5,131,298	10,457
36270A-AC-8	GS Mortgage-Backed Securities GSMBS 2024-HE1 M2 6.224% 08/25/54	09/03/2025	Morgan Stanley		2,011,250	2,000,000	3,721
36271A-AC-7	GS Mortgage-Backed Securities GSMBS 2024-HE2 M2 6.124% 12/27/33	07/18/2025	Morgan Stanley		1,054,594	1,050,000	4,971
36271A-AD-5	GS Mortgage-Backed Securities GSMBS 2024-HE2 M3 6.474% 01/25/55	09/24/2025	ALRE SML Trust AAM		2,584,976	2,596,000	15,032
36271R-AE-6	GS Mortgage Backed Securities GSMBS 2025-CES1 5.949% 05/25/55	03/12/2025	Goldman Sachs		14,075,810	14,076,000	100,021
36271R-AF-3	GS Mortgage Backed Securities GSMBS 2025-CES1 6.298% 05/25/55	03/12/2025	Goldman Sachs		8,321,952	8,322,000	62,603
36273B-AC-3	GS Mortgage Backed Securities GSMBS 2025-CES2 A3 5.577% 09/25/55	09/29/2025	Various		7,710,922	7,711,000	34,642
36273B-AD-1	GS Mortgage Backed Securities GSMBS 2025-CES2 M1 5.926% 09/25/55	09/29/2025	Various		6,799,899	6,800,000	32,461
36275E-AE-1	GS Mortgage-Backed Securities GSMBS 2025-DSC1 A3 5.278% 06/25/65	09/09/2025	Goldman Sachs		1,399,985	1,400,000	2,258
36275E-AF-8	GS Mortgage-Backed Securities GSMBS 2025-DSC1 M1 5.696% 06/25/65	09/09/2025	Goldman Sachs		3,499,892	3,500,000	22,705
362957-AG-7	GS Mortgage-Backed Securities GS Mortgage-Backed Securities 6.000% 07/25/55	02/18/2025	Goldman Sachs		60,082,938	60,000,000	270,000
362960-AB-2	GS Mortgage-Backed Securities GSMBS 2025-SL1 A2 6.084% 11/25/67	03/26/2025	Goldman Sachs		18,182,749	18,183,000	175,157
362960-AC-0	GS Mortgage-Backed Securities GSMBS 2025-SL1 A3 6.100% 11/25/67	11/17/2025	Various		27,399,763	27,522,000	245,483
362960-AD-8	GS Mortgage-Backed Securities GSMBS 2025-SL1 M1 6.636% 11/25/67	11/17/2025	JPM SECURITIES LLC		14,976,563	15,000,000	47,462
36418X-AE-7	Galton Funding Mortgage Trust GFMT 2019-H1 B1 3.891% 10/25/59	10/16/2025	Various		4,842,950	5,480,000	9,477
39538B-AE-4	GreenPoint Mortgage Funding Tr GPMF 2006-AR6 A3A 4.286% 10/25/46	05/22/2025	JPM SECURITIES LLC		160,076	168,501	520
39538W-BE-7	GreenPoint Mortgage Funding Tr GPMF 2005-HY1 M1 4.671% 07/25/35	06/26/2025	Citigroup		593,938	600,506	175
39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1 3.986% 03/25/36	10/15/2025	ALRe Corporate AAM		4,218,221	4,342,685	11,710
403969-AE-8	HOMES 2025-AFC1 Trust HOMES 2025-AFC1 A3 6.031% 01/25/60	03/21/2025	Various		4,120,160	4,115,337	16,012
40431J-AA-1	HSI Asset Securitization Corp HASC 2007-OPT1 1A 3.986% 12/25/36	06/30/2025	Various		1,611,448	1,858,246	1,416
41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 4.939% 07/19/47	02/03/2025	Goldman Sachs		2,185,667	6,335,266	2,986
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 4.206% 07/19/46	09/05/2025	ALRE - TDF Trust AAM		3,174,258	5,992,632	13,662
41161P-JG-9	HarborView Mortgage Loan Trust HVMLT 2004-9 4A3 4.646% 12/19/34	10/30/2025	ACRA RE 2A Surplus AAM		930,050	1,040,507	1,429
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.078% 10/19/35	06/05/2025	ALRE - DFL Trust AAM		1,271,623	1,832,810	977
41164L-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A 4.166% 05/25/38	10/15/2025	ALRE - DFL Trust AAM		11,458,954	14,406,260	40,431
41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.246% 05/19/37	03/04/2025	Nomura Sec International		3,542,673	3,809,326	7,152
41165B-AA-8	HarborView Mortgage Loan Trust HVMLT 2007-6 1A1A 4.046% 08/19/37	07/16/2025	Various		11,863,253	14,336,258	49,805
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 5.526% 10/25/35	12/26/2025	Interest Capitalization		8,668	8,668	
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.146% 01/25/37	03/18/2025	Goldman Sachs		1,305,277	1,556,217	4,502
43789G-AA-9	Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1 5.989% 09/25/39	04/11/2025	Various		29,244,636	29,217,000	95,678
43789G-AA-9	Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1 5.989% 09/25/39	01/06/2025	MMTL Modco AAM		21,605,965	21,500,000	39,344
437919-AA-1	Homeward Opportunities Fund Tr HOF 2025-RRTL1 A1 5.476% 03/25/40	11/25/2025	Various		42,892,891	43,000,000	43,580
45254N-PU-5	Impac CMB Trust Series 2005-5 IMM 2005-5 A1 4.166% 08/25/35	05/27/2025	Various		2,623,570	2,805,957	396
45254N-RG-4	Impac CMB Trust Series 2005-8 IMM 2005-8 1A 4.366% 02/25/36	05/27/2025	JPM SECURITIES LLC		2,789,592	2,983,521	411
45254T-TP-9	Impac Secured Assets Trust 200 IMSA 2006-1 2A2 4.666% 05/25/36	09/24/2025	ALRE - TDF Trust AAM		321,676	332,231	1,455
452559-AC-1	Impac Secured Assets Trust 200 IMSA 2007-1 A3 4.326% 03/25/37	05/22/2025	Various		3,339,678	3,841,643	14,704
45660L-6K-0	Residential Asset Securitizati RAST 2006-A1 1A3 6.000% 04/25/36	07/01/2025	Interest Capitalization		267	267	
45660L-MG-1	IndyMac INDX Mortgage Loan Tru INDX 2005-AR12 2A1A 4.326% 07/25/35	05/06/2025	JPM SECURITIES LLC		1,152,825	1,266,840	2,078
45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35	07/01/2025	Interest Capitalization		8	8	
45660L-T2-5	Residential Asset Securitizati RAST 2005-A14 A3 5.500% 12/25/35	07/01/2025	Interest Capitalization		59	59	
45660L-TS-8	Residential Asset Securitizati RAST 2005-A9 A5 5.500% 07/25/35	07/01/2025	Interest Capitalization		49	49	
45660L-VZ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1A1 4.466% 10/25/36	09/19/2025	Various		11,165,648	25,974,824	85,043
456612-AC-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR6 2A1A 4.246% 06/25/46	05/27/2025	Citigroup		2,229,493	2,590,551	348
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 4.286% 04/25/46	01/27/2025	Interest Capitalization		33	33	
45661E-AB-0	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1B 4.266% 04/25/46	05/27/2025	Goldman Sachs		2,494,951	2,946,067	398
45661E-AW-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1B 4.446% 05/25/46	10/30/2025	ACRA RE 2A Surplus AAM		1,033,373	867,157	340
45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1 3.687% 05/25/36	01/29/2025	Midland AAM		2,148,324	2,300,555	6,557
45661H-AK-3	IndyMac INDX Mortgage Loan Tru INDX 2006-AR25 4A2 3.570% 09/25/36	11/01/2025	Interest Capitalization		15,204	15,204	
45662J-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2006-R1 A3 3.772% 12/25/35	05/30/2025	Piper Jaffray		3,442,698	3,849,278	405
456681-AE-5	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1 3.311% 07/25/37	10/15/2025	ALRe Corporate AAM		3,627,347	5,592,907	7,759
45669Y-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 2A1 3.766% 04/25/37	09/05/2025	AAIA ACRA 2 Retail MODCO		2,116,691	3,285,192	1,379

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
46593N-BK-0	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B1 6.623% 07/25/55	02/26/2025	Various		9,013,592	8,756,373	43,900
46593N-BN-4	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B2 6.623% 07/25/55	02/26/2025	JPM SECURITIES LLC		3,737,786	3,643,288	18,266
46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1 5.053% 05/25/36	03/04/2025	ALRE - DFL Trust AAM		5,026,614	5,852,406	2,546
46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A4 4.146% 07/25/36	05/22/2025	Various		3,055,297	6,381,821	23,533
46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A5 4.346% 07/25/36	05/22/2025	Various		3,232,618	6,752,205	25,949
46628Y-BF-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4 6.250% 07/25/36	03/01/2025	Interest Capitalization		47	47	
46628Y-BN-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A11 6.500% 07/25/36	10/30/2025	ACRA RE 2A Surplus AAM		615,073	1,807,303	9,463
46629E-AG-8	JP Morgan Alternative Loan Tru JPALT 2006-A4 A7 4.100% 09/25/36	10/15/2025	Various		12,877,179	14,515,071	23,489
46629N-AD-5	JP Morgan Mortgage Acquisition JPMAC 2006-RM1 A3 4.086% 08/25/36	09/15/2025	Various		3,728,185	8,377,945	23,946
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.421% 11/25/36	10/01/2025	Interest Capitalization		1,542	1,542	
46630P-BB-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 4A2 4.734% 04/25/37	09/24/2025	ALRE - TDF Trust AAM		360,497	429,506	1,303
46630R-AY-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S1 2A19 5.000% 03/25/37	06/05/2025	ALRE - DFL Trust AAM		674,139	2,027,434	845
46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37	04/01/2025	Interest Capitalization		22	22	
46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 4.446% 06/25/37	03/25/2025	Interest Capitalization		5	5	
46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1 5.500% 08/25/37	11/01/2025	Interest Capitalization		158	158	
46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87 4.496% 08/25/37	06/25/2025	Interest Capitalization		19	19	
46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37	09/01/2025	Interest Capitalization		17	17	
46635B-AN-1	JP Morgan Resecuritization Tru JPMRR 2010-7 2A4 4.500% 06/26/40	03/04/2025	AEL Modco AAM		1,352,962	2,007,806	753
46641T-CA-0	JP Morgan Resecuritization Tru JPMRR 2014-1 9A9 4.136% 12/26/35	10/30/2025	AAIA ACRA 2 Retail MODCO		2,154,531	2,887,911	1,790
46643N-AR-6	JP Morgan Resecuritization Tru JPMRR 2014-6 7A1 2.875% 11/27/36	02/07/2025	Citigroup		1,025,273	1,090,715	784
46659B-AE-2	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 A3 5.947% 08/25/55	04/08/2025	JPM SECURITIES LLC		2,970,659	2,970,195	3,925
46659B-AF-9	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 M1 6.412% 08/25/55	04/04/2025	J.P. Morgan Sec		4,042,500	4,000,000	4,275
50205P-AA-0	LHOME Mortgage Trust 2024-RTL4 LHOME 2024-RTL4 A1 5.921% 07/25/39	04/02/2025	BARCLAYS CAPITAL INC.		6,030,938	6,000,000	7,895
50205U-AA-9	LHOME Mortgage Trust 2025-RTL1 LHOME 2025-RTL1 A1 5.652% 01/25/40	10/15/2025	Various		9,045,911	9,000,000	19,468
50205W-AA-5	LHOME Mortgage Trust 2024-RTL5 LHOME 2024-RTL5 A1 5.323% 09/25/39	10/15/2025	Various		16,449,291	16,500,000	44,506
519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4 6.000% 08/26/37	02/01/2025	Interest Capitalization		155	155	
525200-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 4.496% 11/25/36	05/25/2025	Interest Capitalization		80	80	
52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36	08/01/2025	Interest Capitalization		50	50	
52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 4.196% 09/25/36	08/25/2025	Interest Capitalization		11	11	
52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1 4.096% 02/25/37	04/25/2025	Interest Capitalization		46	46	
52521Y-AC-0	Lehman Mortgage Trust 2007-8 LMT 2007-8 2A1 6.500% 09/25/37	10/01/2025	Interest Capitalization		124	124	
52522Z-AK-0	Lehman XS Trust Series 2006-GP LXS 2006-GP2 2A1 4.236% 06/25/46	06/05/2025	Bank of America		375,713	425,436	571
52523L-AD-4	Lehman XS Trust 2006-13 LXS 2006-13 1A4 4.226% 09/25/36	05/22/2025	WELLS FARGO SECURITIES		2,438,637	2,489,993	9,337
55285P-AA-2	MFA 2023-NQM1 Trust MFRA 2023-NQM1 A1 5.750% 11/25/67	10/02/2025	Morgan Stanley		1,376,332	1,375,902	440
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.408% 09/25/35	01/09/2025	AAIA ACRA Retail		1,133,732	1,218,293	1,281
576434-FN-9	MASTR Alternative Loan Trust 2 MALT 2003-5 15AX 5.000% 02/28/23	01/01/2025	No Broker		114		
576436-CW-7	Mastr Specialized Loan Trust MASD 2006-1 M1 4.821% 01/25/36	05/06/2025	JPM SECURITIES LLC		960,009	1,024,010	1,849
57643L-MP-8	Mastr Asset Backed Securities MABS 2005-NC2 A4 4.546% 11/25/35	05/22/2025	Citigroup		2,508,613	4,362,805	17,445
589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-WMC1 M2 5.496% 10/25/34	02/07/2025	MMTL Modco AAM		689,174	716,539	1,330
59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 4.431% 01/25/37	03/25/2025	Interest Capitalization		23	23	
59023M-AD-2	Merrill Lynch Alternative Note MANA 2007-A1 A2C 4.306% 01/25/37	09/05/2025	ALRE - DFL Trust AAM		2,044,608	6,471,761	9,684
59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1 3.000% 08/01/69	09/05/2025	AARE - PACS Trust AAM		2,141,609	2,246,489	749
599920-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69	09/05/2025	AARE - PACS Trust AAM		1,175,283	1,230,454	410
61690T-AF-0	Morgan Stanley Resecuritizatio MSRR 2015-R3 3B 7.500% 04/26/47	06/02/2025	Interest Capitalization		7,134	7,134	
617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 4.431% 01/25/36	11/25/2025	Interest Capitalization		1,449	1,449	
61746R-EV-9	Morgan Stanley ABS Capital I I MSAC 2004-HE1 A4 4.586% 01/25/34	04/25/2025	Citigroup		1,196,516	1,205,178	520
61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-9AR A5 4.366% 08/25/36	03/04/2025	AEL Modco AAM		948,999	3,963,729	3,818
61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1 4.126% 06/25/37	02/25/2025	Interest Capitalization		51	51	
61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47	01/29/2025	Citigroup		4,995,195	8,970,047	45,162
61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.126% 04/26/53	02/26/2025	Interest Capitalization		101,354	101,354	
61776H-AB-2	Morgan Stanley Residential Mor MSRM 2024-NQM2 A2 6.740% 05/25/69	03/03/2025	Morgan Stanley		9,543,429	9,432,888	5,298
61776X-AX-9	Morgan Stanley Residential Mor MSRM 2024-INV4 A11 5.500% 09/25/54	06/27/2025	Morgan Stanley		2,415,379	2,439,776	10,810
61777Q-AD-7	Morgan Stanley Residential Mor MSRM 2024-NQM5 A2 5.902% 10/25/69	04/16/2025	Goldman Sachs		4,734,019	4,725,513	12,396
61778L-AE-5	Morgan Stanley Residential Mor MSRM 2025-NQM3 A3 5.864% 05/25/70	05/16/2025	Morgan Stanley		13,782,095	13,782,273	65,104
617932-AD-0	Morgan Stanley Residential Mor MSRM 2025-NQM1 A2 5.941% 11/25/69	04/07/2025	Various		6,400,014	6,408,024	7,403
617942-AA-5	Morgan Stanley Residential Mor MSRM 2025-HX1 A1 5.960% 03/25/70	04/11/2025	Morgan Stanley		119,998,068	120,000,000	556,267
617942-AD-9	Morgan Stanley Residential Mor MSRM 2025-HX1 A2 6.163% 03/25/70	04/11/2025	Morgan Stanley		24,461,790	24,462,000	117,257
617942-AE-7	Morgan Stanley Residential Mor MSRM 2025-HX1 A3 6.467% 03/25/70	04/11/2025	Morgan Stanley		26,452,934	26,453,000	133,056
617944-AA-1	Morgan Stanley Residential Mor MSRM 2025-1 6.000% 03/25/55	03/12/2025	Morgan Stanley		49,984,375	50,000,000	216,667
617944-AY-9	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.652% 03/25/55	03/14/2025	Morgan Stanley		7,929,320	7,717,000	37,201
617944-BB-8	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.652% 03/25/55	03/14/2025	Morgan Stanley		4,241,307	4,151,000	20,010
61915C-AA-7	MortgageIT Securities Corp Mor MHL 2007-2 A1 4.346% 09/25/37	04/23/2025	Goldman Sachs		3,855,442	5,118,981	20,348
62923J-AD-4	NMLT 2021-INV1 Trust NLT 2021-INV1 M1 2.711% 05/25/56	05/12/2025	Nomura Sec International		7,126,180	9,712,000	9,508
62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	09/22/2025	AARE II Surplus ISG		1,988,420	2,197,010	8,330
64352V-GK-1	New Century Home Equity Loan T NCHET 2004-A M11 3.967% 08/25/34	03/17/2025	Citigroup		3,327,235	3,532,565	6,666

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
64830H-AG-9	New Residential Mortgage Loan NRZT 2019-RPL2 B3 3.967% 02/25/59	06/24/2025	ALRE SML Trust AAM		2,851,078	3,700,000	9,014
64831H-AB-9	New Residential Mortgage Loan NRZT 2023-NQM1 A2 7.319% 10/25/63	02/26/2025	Citigroup		7,945,082	7,827,667	41,377
64831P-AA-3	New Residential Mortgage Loan NRMLT 2024-RTL1 A1 6.664% 03/25/39	04/03/2025	Various		17,173,269	17,000,000	68,839
64831W-AA-8	New Residential Mortgage Loan NRMLT 2024-RTL2 A1 5.443% 09/25/39	04/24/2025	WELLS FARGO SECURITIES		4,962,500	5,000,000	
65542E-AG-2	Nomura Resecuritization Trust NMFR 2016-1R 4A2 3.809% 03/28/36	05/01/2025	Interest Capitalization		21,536	21,536	
669971-AC-7	NovaStar Mortgage Funding Trus NHEL 2007-1 A2B 4.146% 03/25/37	09/22/2025	AARE II Surplus ISG		782,715	2,512,480	9,257
670855-AC-9	OBX 2023-NQM1 Trust OBX 2023-NQM1 A3 6.500% 11/25/62	08/15/2025	Goldman Sachs		2,797,826	2,801,766	8,600
670857-AA-9	OBX 2021-NQM2 Trust OBX 2021-NQM2 A1 1.101% 05/25/61	05/13/2025	Bank of America		5,185,018	6,418,591	2,552
67114J-AB-6	OBX 2021-NQM3 Trust OBX 2021-NQM3 A2 1.260% 07/25/61	05/13/2025	Morgan Stanley		2,653,509	3,262,720	1,485
67117X-AC-0	OBX 2023-NQM7 Trust OBX 2023-NQM7 A3 7.299% 04/25/63	03/06/2025	Cantor Fitzgerald		3,737,104	3,680,177	4,477
67118H-AC-4	OBX 2024-NQM2 Trust OBX 2024-NQM2 A2 6.030% 12/25/63	05/02/2025	JPM SECURITIES LLC		1,462,855	1,459,456	978
67118K-AC-7	OBX 2024-NQM3 Trust OBX 2024-NQM3 A3 6.433% 12/25/63	02/27/2025	Santander US Capital Markets L		1,854,005	1,841,560	8,885
67119E-AB-2	OBX 2024-NQM11 Trust OBX 2024-NQM11 A2 6.128% 06/25/64	05/02/2025	JPM SECURITIES LLC		1,009,566	1,003,987	684
67119R-AA-5	NYMT Loan Trust Series 2024-BP NYMT 2024-BPL3 A1 5.268% 09/25/39	10/15/2025	Morgan Stanley		3,007,506	3,000,000	9,219
67120T-AA-8	NYMT Loan Trust Series 2024-BP NYMT 2024-BPL2 A1 6.509% 05/25/39	10/15/2025	Various		4,624,338	4,580,000	13,073
67120V-AC-9	OBX 2025-NQM2 Trust OBX 2025-NQM2 A3 5.952% 11/25/64	04/04/2025	Various		9,764,085	9,759,511	9,681
67449A-AC-9	OBX 2025-NQM8 Trust OBX 2025-NQM8 A3 5.826% 03/25/65	05/15/2025	Citigroup		14,999,751	15,000,000	48,550
67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3 5.772% 05/25/65	06/24/2025	WELLS FARGO SECURITIES		6,754,908	6,755,000	27,076
67449C-AD-3	OBX 2023-NQM10 Trust OBX 2023-NQM10 M1 7.647% 10/25/63	05/06/2025	Various		6,336,414	6,226,000	7,935
68383N-CH-4	Opteum Mortgage Acceptance Cor OPMAC 2005-4 M2 4.596% 11/25/35	05/06/2025	JPM SECURITIES LLC		1,257,750	1,300,000	2,249
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1 5.866% 01/25/37	12/22/2025	Various		6,129,765	6,923,977	20,528
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2 3.157% 10/25/35	03/20/2025	ALRe Corporate AAM		996,372	1,818,341	2,993
69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 4.221% 10/25/37	07/25/2025	Interest Capitalization		908	908	
69380W-AB-0	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 A2 6.636% 03/25/59	05/02/2025	JPM SECURITIES LLC		4,268,798	4,229,489	3,119
69382C-AB-2	PMT Loan Trust 2025-INV3 PMTLT 2025-INV3 A2 6.000% 03/25/56	03/14/2025	BOFA SECURITIES, INC.		13,573,829	13,500,000	45,000
69382F-AE-9	PRKCM 2025-HOME1 PRKCM Trust 2025-HOME1 6.002% 02/25/60	03/19/2025	Nomura Sec International		15,493,848	15,494,000	64,580
69382M-AB-0	PMT Loan Trust 2025-INV6 PMTLT 2025-INV6 A2 6.000% 06/25/56	06/06/2025	Citigroup		20,018,750	20,000,000	36,667
69382W-AD-4	PRPM 2025-RCF4 LLC PRPM 2025-RCF4 M1A 4.500% 08/25/55	08/19/2025	Goldman Sachs		1,715,760	1,800,000	11,025
69392U-AB-0	PMT Loan Trust 2025-INV9 PMTLT 2025-INV9 A2 6.000% 09/01/56	09/09/2025	Nomura Sec International		21,472,500	21,000,000	52,500
693977-AB-6	PRPM 2024-NQM1 Trust PRPM 2024-NQM1 A2 6.569% 12/25/68	02/27/2025	Citigroup		19,290,609	19,114,398	94,172
693984-AC-0	PRKCM 2023-AFC3 Trust PRKCM 2023-AFC3 A3 7.088% 09/25/58	08/26/2025	BNP Paribas		646,942	641,330	3,283
73015D-AB-7	PMT Loan Trust 2025-INV4 PMTLT 2025-INV4 A2 6.000% 03/25/56	04/01/2025	Citigroup		25,175,783	25,000,000	62,500
73015F-AG-1	PMT Loan Trust 2025-INV7 PMTLT 2025-INV7 A7 6.000% 06/25/56	07/11/2025	Goldman Sachs		25,300,143	25,000,000	70,833
748949-AD-6	RCKT Mortgage Trust 2025-CES6 RCKT 2025-CES6 A3 5.809% 06/25/55	06/13/2025	JPM SECURITIES LLC		4,548,954	4,549,000	16,883
748949-AD-6	RCKT Mortgage Trust 2025-CES6 RCKT 2025-CES6 A3 5.809% 06/25/55	09/05/2025	ALRE SML Trust AAM		3,052,120	3,000,000	1,936
748949-AE-4	RCKT Mortgage Trust 2025-CES6 RCKT 2025-CES6 M1 6.158% 06/25/55	06/13/2025	JPM SECURITIES LLC		4,005,981	4,006,000	15,761
748949-AE-4	RCKT Mortgage Trust 2025-CES6 RCKT 2025-CES6 M1 6.158% 06/25/55	09/05/2025	ALRE SML Trust AAM		2,644,919	2,600,000	1,779
748956-AC-3	RCKT Mortgage Trust 2023-CES2 RCKT 2023-CES2 A2 7.195% 09/25/43	12/04/2025	Various		11,175,907	11,027,000	22,538
748956-AD-1	RCKT Mortgage Trust 2023-CES2 RCKT 2023-CES2 M1 7.361% 09/25/43	12/04/2025	ALRE - TDF Trust AAM		3,342,885	3,300,000	2,024
74923X-AA-4	RALI Series 2007-QA3 Trust RALI 2007-QA3 A1 4.046% 05/25/37	05/20/2025	JPM SECURITIES LLC		6,210,764	6,783,087	22,736
74928X-BB-6	RBSSP Resecuritization Trust 2 RBSSP 2009-6 3A2 4.698% 01/26/36	03/04/2025	AEL FWH AAM		3,601,133	3,811,408	3,353
74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B 5.962% 04/25/55	04/16/2025	Various		11,417,841	11,418,048	43,492
74937Y-AD-0	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A2 6.131% 04/25/55	04/16/2025	Various		12,191,899	12,192,000	47,756
74937Y-AE-8	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A3 6.330% 04/25/55	04/16/2025	Citigroup		9,752,860	9,753,000	39,443
74937Y-AJ-7	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 M1 6.728% 04/25/55	04/16/2025	Citigroup		1,880,976	1,881,000	8,085
74937Y-AJ-7	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 M1 6.728% 04/25/55	09/24/2025	AAIA ACRA 2 Retail MODCO		5,294,503	5,176,000	8,045
74939W-AD-2	RCKT Mortgage Trust 2025-CES8 RCKT 2025-CES8 A3 5.649% 08/25/55	08/14/2025	WELLS FARGO SECURITIES		4,000,000	4,000,000	12,554
74939W-AE-0	RCKT Mortgage Trust 2025-CES8 RCKT 2025-CES8 M1 5.899% 08/25/55	08/14/2025	Various		3,609,999	3,610,000	11,830
749407-AD-4	RCKT Mortgage Trust 2023-CES3 RCKT 2023-CES3 M1 7.988% 11/25/43	01/29/2025	AADE BLIC Modco AAM		5,420,205	5,296,000	32,903
749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A 5.490% 11/25/44	09/05/2025	AAIA FA ACRA 2 MODCO		1,513,653	1,506,727	919
749421-AC-7	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A2 5.659% 11/25/44	12/04/2025	ALRE - TDF Trust AAM		2,859,934	2,840,000	1,339
749423-AE-9	RCKT Mortgage Trust 2025-CES11 RCKT 2025-CES11 A3 5.375% 11/25/55	11/13/2025	Citigroup		6,899,787	6,900,000	19,574
749423-AJ-8	RCKT Mortgage Trust 2025-CES11 RCKT 2025-CES11 M1 5.675% 11/25/55	11/13/2025	Citigroup		6,181,932	6,182,000	18,516
749424-AD-9	RCKT Mortgage Trust 2024-CES1 RCKT 2024-CES1 M1 6.573% 02/25/44	12/04/2025	ALRE - TDF Trust AAM		4,432,425	4,378,000	2,398
749427-AD-2	RCKT Mortgage Trust 2025-CES1 RCKT 2025-CES1 A3 6.163% 01/25/45	01/17/2025	Bank of America		2,321,998	2,322,000	8,745
749427-AD-2	RCKT Mortgage Trust 2025-CES1 RCKT 2025-CES1 A3 6.163% 01/25/45	09/22/2025	AARE II Surplus ISG		2,351,787	2,323,000	8,351
749427-AE-0	RCKT Mortgage Trust 2025-CES1 RCKT 2025-CES1 M1 6.312% 01/25/45	05/07/2025	Various		6,042,116	6,022,000	13,913
74942A-AD-5	RCKT Mortgage Trust 2024-CES3 RCKT 2024-CES3 M1 6.866% 05/25/44	12/04/2025	ALRE - TDF Trust AAM		3,869,067	3,800,000	2,174
74942C-AB-5	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A1B 5.838% 05/25/55	05/14/2025	Various		6,854,105	6,854,249	23,342
74942C-AC-3	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A2 5.822% 05/25/55	05/14/2025	Various		5,443,860	5,444,000	18,863
74942C-AD-1	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A3 5.971% 05/25/55	05/14/2025	Various		4,583,936	4,584,000	16,151
74942C-AE-9	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 M1 6.419% 05/25/55	05/14/2025	Bank of America		3,150,924	3,151,000	12,199
74942C-AE-9	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 M1 6.419% 05/25/55	09/05/2025	AAIA ACRA 2 Retail MODCO		2,041,993	2,006,000	1,431
74943A-AD-4	RCKT Mortgage Trust 2025-CES7 RCKT 2025-CES7 A3 5.875% 07/25/55	07/17/2025	Citigroup		9,199,839	9,200,000	42,039
74943A-AH-5	RCKT Mortgage Trust 2025-CES7 RCKT 2025-CES7 M1 6.174% 07/25/55	07/17/2025	Citigroup		314,995	315,000	1,513

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
74943A-AH-5	RCKT Mortgage Trust 2025-CES7 RCKT 2025-CES7 M1 6.174% 07/25/55	09/05/2025	ALRE SML Trust AAM		3,942,001	3,885,000	2,665
74958B-AG-7	RFMSI Series 2007-S3 Trust RFMSI 2007-S3 1A1 6.000% 03/25/37	07/25/2025	Goldman Sachs		419,903	564,102	2,538
749691-BW-0	RPMLT 2014-1 RPMLT 2014-1 B3S 4.094% 10/25/54	03/04/2025	ALRE - DFL Trust AAM		10,730,631	11,876,000	12,990
749691-BX-8	RPMLT 2014-1 RPMLT 2014-1 B3T 3.594% 10/25/54	03/04/2025	ALRE - DFL Trust AAM		10,477,374	11,876,000	11,505
749691-BY-6	RPMLT 2014-1 RPMLT 2014-1 B3U 4.094% 10/25/54	06/05/2025	AAIA Modco AAM		9,900,882	11,876,000	10,897
749691-BZ-3	RPMLT 2014-1 RPMLT 2014-1 B3V 3.594% 10/25/54	06/05/2025	AAIA Modco AAM		9,554,491	11,876,000	9,577
749691-C4-1	RPMLT 2014-1 RPMLT 2014-1 B3Z 3.594% 10/25/54	11/25/2025	Interest Capitalization		744	744	
749691-F7-1	RPMLT 2014-1 RPMLT 2014-1 B3Y 4.094% 10/25/54	11/25/2025	Interest Capitalization		744	744	
74978F-AH-2	RAAC Series 2007-SP3 Trust RAAC 2007-SP3 A2 5.346% 09/25/47	05/22/2025	Various		3,377,531	3,360,727	15,529
75114P-AD-1	RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B 4.446% 12/25/46	05/27/2025	Interest Capitalization		31,377	31,377	
751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 4.468% 09/25/46	04/01/2025	Interest Capitalization		2,611	2,611	
751153-AA-5	RALI Series 2006-Q010 Trust RALI 2006-Q010 A1 4.166% 01/25/37	03/04/2025	ALRE - DFL Trust AAM		2,203,057	2,437,051	2,253
753917-CD-3	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B1 6.429% 07/25/54	07/17/2025	AAIA ACRA 2 Retail MODCO		2,001,316	1,955,936	5,605
753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2 6.429% 07/25/54	07/17/2025	AAIA ACRA 2 Retail MODCO		2,266,974	2,249,326	6,446
75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	08/01/2025	Interest Capitalization		1,701	1,701	
759950-CP-1	Renaissance Home Equity Loan T RAMC 2004-2 AV3 4.806% 07/25/34	09/24/2025	ALRE - TDF Trust AAM		443,530	497,006	2,235
76110G-P4-7	RALI Series 2002-QS13 Trust RALI 2002-QS13 A8 8.100% 02/28/23	01/01/2025	No Broker		1		
761118-QM-3	RALI Series 2005-Q05 Trust RALI 2005-Q05 A1 5.029% 01/25/46	10/15/2025	ALRe Corporate AAM		3,180,471	4,371,159	9,305
761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2 6.000% 08/25/36	03/01/2025	Interest Capitalization		555	555	
76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.885% 06/25/35	01/06/2025	MMTL Modco AAM		43,999	44,668	39
76114A-AB-6	Residential Asset Securitizati RAST 2006-R2 A2 6.000% 04/25/36	09/01/2025	Interest Capitalization		642	642	
76114B-AB-4	Residential Asset Securitizati RAST 2006-A14C 1A2 6.250% 12/25/36	05/01/2025	Interest Capitalization		3	3	
76114D-AJ-3	Residential Asset Securitizati RAST 2006-A15 A9 6.250% 01/25/37	10/28/2025	Piper Jaffray		3,384,685	9,726,978	47,284
76114D-AJ-3	Residential Asset Securitizati RAST 2006-A15 A9 6.250% 01/25/37	11/01/2025	Interest Capitalization		154	154	
76114T-AA-7	Residential Asset Securitizati RAST 2007-R1 A1 5.750% 04/25/37	01/01/2025	Interest Capitalization		127	127	
76114T-AB-5	Residential Asset Securitizati RAST 2007-R1 A2 6.250% 04/25/37	01/01/2025	Interest Capitalization		159	159	
76119N-AD-9	Residential Mortgage Loan Trus RMLT 2019-3 M1 3.257% 09/25/59	01/07/2025	Morgan Stanley		980,625	1,000,000	633
77118U-AA-8	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A1 5.589% 10/25/39	04/28/2025	Various		11,868,413	11,885,000	41,613
77118U-AB-6	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A2 6.061% 10/25/39	08/19/2025	Cross Point Capital		1,706,375	1,700,000	7,155
78436V-AB-7	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 6.083% 07/25/54	11/17/2025	JPM SECURITIES LLC		1,624,088	1,610,000	4,625
78438C-AB-7	SAIF Securitization Trust 2025 SAIF 2025-CES1 A2 5.642% 06/25/65	08/22/2025	JPM SECURITIES LLC		1,999,999	2,000,000	8,463
802638-AD-8	Santander Mortgage Asset Recei SAN 2025-NQM2 A2 5.935% 02/25/65	05/12/2025	Santander US Capital Markets L		6,999,963	7,000,000	51,931
802638-AE-6	Santander Mortgage Asset Recei SAN 2025-NQM2 A3 6.036% 02/25/65	05/12/2025	Santander US Capital Markets L		6,999,904	7,000,000	52,815
81379E-AA-0	Securitized Asset Backed Recei SABR 2007-BR5 A2A 4.106% 05/25/37	02/03/2025	Goldman Sachs		1,472,246	1,959,729	1,984
81746P-CD-3	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B3 3.773% 06/25/46	01/29/2025	AAIA Modco AAM		1,713,916	2,208,898	6,480
81746R-CD-9	Sequoia Mortgage Trust 2016-2 SEMT 2016-2 B3 3.774% 08/25/46	01/29/2025	AAIA Modco AAM		1,754,234	2,119,384	6,201
83612P-AF-7	Soundview Home Loan Trust 2007 SVHE 2007-1 M1 4.326% 03/25/37	07/02/2025	Bank of America		1,981,340	2,512,000	2,743
83612T-AD-4	Soundview Home Loan Trust 2007 SVHE 2007-OPT1 2A3 4.056% 06/25/37	04/10/2025	Goldman Sachs		1,846,894	2,793,035	6,126
83613G-AB-5	Soundview Home Loan Trust 2008 SVHE 2008-1 A2 6.000% 02/25/38	09/30/2025	Morgan Stanley		453,961	553,611	
85573Q-AA-8	Starwood Mortgage Residential STAR 2021-5 A1 1.920% 09/25/66	05/13/2025	Goldman Sachs		12,439,716	14,849,669	10,296
85573R-AH-1	Starwood Mortgage Residential STAR 2021-6 B1 3.935% 25 Nov 6 3.935% 11/25/66	05/13/2025	Nomura Sec International		4,770,391	6,500,000	9,236
85573U-AD-3	Starwood Mortgage Residential STAR 2022-2 M1 4.200% 02/25/67	05/14/2025	Citigroup		1,482,000	1,900,000	3,103
86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A 4.196% 04/25/35	10/30/2025	AAIA ACRA 2 Retail MODCO		4,477,687	5,027,789	3,158
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.096% 07/25/35	09/22/2025	AARE II Surplus ISG		2,727,961	3,106,033	10,919
86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.266% 08/25/36	05/22/2025	JPM SECURITIES LLC		3,070,457	3,850,103	14,557
86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.266% 08/25/36	09/05/2025	AAIA ACRA 2 Retail MODCO		1,619,308	1,968,531	2,921
86363G-AF-1	Structured Adjustable Rate Mor SARM 2007-3 3A1 4.822% 04/25/47	09/05/2025	ALRE - TDF Trust AAM		2,589,249	5,473,438	2,936
878048-AL-1	TBW Mortgage-Backed Trust Seri TBW 2006-2 7A1 7.000% 07/25/36	09/24/2025	ALRE - TDF Trust AAM		653,002	6,081,617	27,198
881561-F3-3	Terwin Mortgage Trust Series T TMTS 2005-18AL A3 4.216% 01/25/37	01/10/2025	Goldman Sachs		1,333,820	3,088,440	7,448
885220-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1 4.599% 06/25/43	02/07/2025	MMTL Modco AAM		567,369	626,111	467
885220-JW-4	Thornburg Mortgage Securities TMST 2005-4 B1 4.351% 12/25/45	08/01/2025	Interest Capitalization		738	738	
89053J-AB-3	Toorak Mortgage Trust 2025-RRT TRK 2025-RRTL1 A1 5.524% 02/25/40	04/02/2025	BARCLAYS CAPITAL INC.		2,999,531	3,000,000	3,683
89054Y-AA-1	Toorak Mortgage Trust 2024-RRT TRK 2024-RRTL1 A1 6.597% 02/25/39	04/02/2025	BARCLAYS CAPITAL INC.		2,116,734	2,100,000	3,079
89055J-AA-3	Toorak Mortgage Trust 2024-RRT TRK 2024-RRTL2 A1 5.504% 09/25/39	10/27/2025	Various		11,509,219	11,500,000	16,971
89170U-AD-2	Towd Point Mortgage Trust 2025 TPMT 2025-CES4 M1 5.564% 10/25/65	10/09/2025	JPM SECURITIES LLC		9,899,889	9,900,000	24,482
89170U-AE-0	Towd Point Mortgage Trust 2025 TPMT 2025-CES4 M2 5.863% 10/25/65	10/09/2025	JPM SECURITIES LLC		9,899,806	9,900,000	25,797
89171D-AG-2	Towd Point Mortgage Trust TPMT 2015-1 B1 4.568% 10/25/53	06/05/2025	ALRE - DFL Trust AAM		237,564	250,000	98
89172U-AF-5	Towd Point Mortgage Trust 2016 TPMT 2016-4 B2 3.961% 07/25/56	06/05/2025	ALRE - DFL Trust AAM		1,884,192	2,000,000	662
89175T-AD-0	Towd Point Mortgage Trust 2018 TPMT 2018-4 M2 3.000% 06/25/58	02/14/2025	USAA - AAIA Modco AAM		751,040	1,000,000	1,083
89175V-AD-5	Towd Point Mortgage Trust 2018 TPMT 2018-2 M2 3.500% 03/25/58	09/05/2025	ALRE - DFL Trust AAM		1,832,956	2,000,000	778
89175V-AE-3	Towd Point Mortgage Trust 2018 TPMT 2018-2 B1 3.682% 03/25/58	09/05/2025	ALRE - DFL Trust AAM		873,503	1,000,000	414
89176L-AE-4	Towd Point Mortgage Trust 2018 TPMT 2018-6 M2 3.750% 03/25/58	06/05/2025	Various		1,666,289	2,000,000	1,667
89176V-AD-4	Towd Point Mortgage Trust 2018 TPMT 2018-5 M2 3.250% 07/25/58	02/14/2025	USAA - AAIA Modco AAM		791,985	1,000,000	1,174
89177E-AE-9	Towd Point Mortgage Trust 2019 TPMT 2019-HY1 B1 5.996% 10/25/48	09/05/2025	AAIA ACRA 2 Retail MODCO		2,256,081	2,200,000	4,428
89177J-AD-0	Towd Point Mortgage Trust 2019 TPMT 2019-2 M2 3.750% 12/25/58	06/05/2025	Various		9,053,514	11,000,000	6,563

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
89177L-AE-3	Towd Point Mortgage Trust 2019 TPMT 2019-3 M1 4.250% 02/25/59	06/05/2025	ALRE - DFL Trust AAM		135,015	150,000	53
89182J-AC-5	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 A2 6.481% 02/25/64	12/04/2025	ALRE SML Trust AAM		4,847,827	4,796,000	2,590
89183E-AB-7	Towd Point Mortgage Trust 2024 TPMT 2024-CES3 A2 6.413% 05/25/64	04/30/2025	Bank of America		23,268,984	22,911,000	
89183E-AC-5	Towd Point Mortgage Trust 2024 TPMT 2024-CES3 M1 6.811% 05/25/64	03/04/2025	USAA - AAIA Modco AAM		3,564,424	3,500,000	1,987
89183K-AC-1	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M1 5.676% 07/25/65	06/30/2025	JPM SECURITIES LLC		7,192,835	7,193,000	41,962
89183K-AD-9	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M2 6.025% 07/25/65	06/30/2025	JPM SECURITIES LLC		10,548,735	10,549,000	65,323
89183K-AD-9	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M2 6.025% 07/25/65	07/17/2025	Various		6,153,846	6,154,000	16,479
89183L-AF-2	Towd Point Mortgage Trust 2025 TPMT 2025-HE1 M2 6.124% 07/25/65	08/04/2025	Goldman Sachs		5,580,000	5,580,000	
891946-AT-2	Towd Point Mortgage Trust 2025 TPMT 2025-ORM1 M1B 5.500% 01/25/65	05/28/2025	Various		15,269,549	15,507,000	4,738
891946-AZ-8	Towd Point Mortgage Trust 2025 TPMT 2025-ORM1 M2A 6.250% 01/25/65	05/28/2025	Bank of America		13,027,286	13,134,000	4,560
891949-AC-3	Towd Point Mortgage Trust 2025 TPMT 2025-CES3 M1 5.667% 08/25/65	11/06/2025	Various		16,911,224	16,807,000	21,366
891949-AD-1	Towd Point Mortgage Trust 2025 TPMT 2025-CES3 M2 5.916% 08/25/65	08/08/2025	JPM SECURITIES LLC		9,499,813	9,500,000	28,101
89613G-AF-3	Tricon American Homes 2020-SFR TAH 2020-SFR1 F 4.882% 07/17/38	05/14/2025	Goldman Sachs		1,387,148	1,400,000	2,658
900927-AA-2	TVC Mortgage Trust 2025-RRTL1 TVC 2025-RRTL1 A1 6.047% 04/25/40	04/17/2025	Goldman Sachs		90,999,409	91,000,000	
924925-AE-0	Verus Securitization Trust 202 VERUS 2024-7 A3 5.400% 09/25/69	11/24/2025	Bank of America		3,773,010	3,770,065	13,572
924929-AE-2	Verus Securitization Trust 202 VERUS 2025-INV1 A3 5.953% 02/25/70	02/07/2025	Various		15,137,165	15,137,269	30,037
924929-AF-9	Verus Securitization Trust 202 VERUS 2025-INV1 M1 6.358% 02/25/70	03/18/2025	Various		18,172,898	18,173,000	45,943
924929-AF-9	Verus Securitization Trust 202 VERUS 2025-INV1 M1 6.358% 02/25/70	06/24/2025	ALRE SML Trust AAM		4,534,859	4,461,000	21,272
92539B-AD-4	Verus Securitization Trust 202 VERUS 2023-1 M1 6.847% 12/25/67	04/21/2025	Morgan Stanley		3,836,400	3,840,000	15,426
92539F-AD-5	Verus Securitization Trust 202 VERUS 2023-INV1 M1 7.451% 02/25/68	07/25/2025	Morgan Stanley		200,750	200,000	1,123
92539U-AB-6	Verus Securitization Trust 202 VERUS 2024-2 A2 6.400% 02/25/69	10/28/2025	Morgan Stanley		6,474,203	6,407,128	31,893
92539U-AC-4	Verus Securitization Trust 202 VERUS 2024-2 A3 6.501% 02/25/69	05/02/2025	JPM SECURITIES LLC		976,737	970,745	701
92540B-AC-3	Verus Securitization Trust 202 VERUS 2023-INV2 A3 7.079% 08/25/68	09/25/2025	Morgan Stanley		745,200	738,051	3,628
92540D-AC-9	Verus Securitization Trust 202 VERUS 2023-8 A3 6.968% 12/25/68	08/15/2025	Citigroup		646,904	639,708	2,105
92540E-AB-9	Verus Securitization Trust 202 VERUS 2024-1 A2 5.915% 01/25/69	05/01/2025	Various		16,487,624	16,465,281	20,050
92540E-AC-7	Verus Securitization Trust 202 VERUS 2024-1 A3 6.118% 01/25/69	05/02/2025	JPM SECURITIES LLC		2,045,618	2,042,909	1,389
92540G-AC-2	Verus Securitization Trust 202 VERUS 2024-4 A3 6.674% 06/25/69	10/23/2025	Various		5,585,220	5,522,890	21,186
92540J-AC-6	Verus Securitization Trust 202 VERUS 2024-6 A3 6.154% 07/25/69	04/14/2025	Morgan Stanley		1,245,148	1,246,316	2,983
92540M-AC-9	Verus Securitization Trust 202 VERUS 2024-3 A3 6.845% 04/25/69	10/23/2025	JPM SECURITIES LLC		3,333,361	3,291,755	6,649
92540R-AF-1	Verus Securitization Trust 202 VERUS 2024-9 M1 6.198% 11/25/69	09/26/2025	Deutsche Bank Securities Inc		2,018,906	2,000,000	9,641
92540U-AD-9	Verus Securitization Trust 202 VERUS 2025-4 A2 5.651% 05/25/70	05/08/2025	WELLS FARGO SECURITIES		4,399,942	4,400,000	10,360
92540U-AE-7	Verus Securitization Trust 202 VERUS 2025-4 A3 5.753% 05/25/70	05/08/2025	WELLS FARGO SECURITIES		12,599,994	12,600,000	30,203
92541A-AC-4	Verus Securitization Trust 202 VERUS 2025-R1 A3 5.774% 05/25/65	07/17/2025	Various		7,120,737	7,120,887	27,411
92541A-AD-2	Verus Securitization Trust 202 VERUS 2025-R1 M1 6.131% 05/25/65	09/22/2025	Various		4,807,912	4,793,000	19,065
92839H-AA-4	Vista Point Securitization Tru VSTA 2024-CES1 A1 6.676% 05/25/54	09/25/2025	JPM SECURITIES LLC		2,729,275	2,702,252	12,528
92841Y-AA-3	Vista Point Securitization Tru VSTA 2024-CES2 A1 5.252% 10/25/54	11/20/2025	JPM SECURITIES LLC		5,012,297	5,021,713	15,282
92842M-AA-8	Vista Point Securitization Tru VSTA 2025-CES3 A1 5.297% 11/25/55	10/28/2025	Various		59,999,394	60,000,000	291,335
92922F-MG-0	WaMu Mortgage Pass-Through Cer WAMU 2004-S1 B1 5.856% 03/25/34	01/09/2025	AAIA ACRA Retail		634,254	679,742	888
93363N-AD-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A4 4.492% 10/25/36	08/14/2025	Various		2,841,050	3,059,004	5,609
93364C-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2007-OA4 1A 4.799% 05/25/47	05/27/2025	Goldman Sachs		1,989,815	2,382,120	9,410
939336-6S-7	Washington Mutual Mortgage Pas WMALT 2005-4 5A2 4.396% 06/25/35	03/04/2025	ALRE - DFL Trust AAM		450,413	550,149	685
93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 4.969% 04/25/46	09/05/2025	ALRE - DFL Trust AAM		730,296	809,424	464
949789-AF-8	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A6 6.290% 12/25/36	10/30/2025	ACRA RE 2A Surplus AAM		1,013,484	1,087,910	5,972
94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 6.756% 10/25/36	02/07/2025	MMTL Modco AAM		700,875	729,150	925
94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 6.756% 10/25/36	02/07/2025	MMTL Modco AAM		592,361	616,258	782
94985J-BU-3	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A43 4.346% 06/25/37	06/05/2025	ALRE - DFL Trust AAM		32,766	36,964	51
41164H-AB-4	Harborview NIM CI-8 Corp HVNIM 2006-12 N2 8.350% 12/19/36	01/19/2025	Interest Capitalization		172,454	172,454	
418093-AE-0	HASCO NIM Cayman Co 2006-OPT1 HASCN 2006-OPT1 A 6.250% 12/26/35	11/26/2025	Interest Capitalization		89,629	89,629	
80382S-CX-4	Fremont NIM Trust FRENT 2004-3 A 4.500% 11/27/34	01/27/2025	Interest Capitalization		29	29	
83613U-AB-4	Soundview CI-21 SVNIM 2006-WF2 N4 6.500% 12/25/36	12/25/2025	Interest Capitalization		1,605,447	1,605,447	
BCC0WA-QH-7	Laguna Seca Funding I Ltd LSECA 2007-1X C 10.354% 04/10/47	10/10/2025	Interest Capitalization		411,192	411,192	
BCC34S-N9-4	Warrington Residential 2022-1 WARES 2022-1 A1 3.903% 12/24/56	10/29/2025	ALRe Corporate AAM		29,094,751	29,247,628	17,061
Q0286*-AA-5	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.478% 02/12/67	07/31/2025	Tax Free Exchange		9,708,674	9,662,096	20,747
Q0286*-AB-3	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.748% 02/12/67	07/31/2025	Tax Free Exchange		122,815,352	122,226,138	278,034
Q0286*-AC-1	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.298% 02/12/67	07/31/2025	Tax Free Exchange		10,259,870	10,210,648	25,879
Q0286*-AD-9	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.448% 02/12/67	07/31/2025	Tax Free Exchange		12,200,798	12,142,264	31,634
Q0286*-AE-7	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.548% 02/12/67	07/31/2025	Tax Free Exchange		6,377,648	6,347,051	16,836
Q0286*-AF-4	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 7.548% 02/12/67	07/31/2025	Tax Free Exchange		4,991,219	4,967,273	17,867
Q0286*-AG-2	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 8.548% 02/12/67	07/31/2025	Tax Free Exchange		2,495,426	2,483,454	10,106
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					2,842,121,725	3,046,111,977	9,317,239
Q7457#-AA-9	Turbin Finance Trust 2024-1 A 4.744% 10/23/66	07/31/2025	Tax Free Exchange		236,377,729	234,524,268	746,569
Q7457#-AB-7	Turbin Finance Trust 2024-1 B1 5.294% 10/23/66	07/31/2025	Tax Free Exchange		11,164,271	11,074,529	39,315
Q7457#-AC-5	Turbin Finance Trust 2024-1 C1 5.444% 10/23/66	07/31/2025	Tax Free Exchange		4,922,425	4,885,824	17,833
Q7457#-AD-3	Turbin Finance Trust 2024-1 D1 5.544% 10/23/66	07/31/2025	Tax Free Exchange		3,610,568	3,582,899	13,316

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
07457#-AE-1	Turbin Finance Trust 2024-1 E1 7.544% 10/23/66	07/31/2025	Tax Free Exchange		3,283,081	3,257,246	16,449
07457#-AF-8	Turbin Finance Trust 2024-1 F1 8.544% 10/23/66	07/31/2025	Tax Free Exchange		1,641,251	1,628,578	9,310
1069999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (affiliated)					260,999,325	258,953,344	842,792
00112H-AC-1	Acrec 2025 FI 3 LLC ACREC 2025-FL3 AS 5.374% 08/18/42	01/16/2025	Various		12,380,250	12,400,000	
00112H-AC-1	Acrec 2025 FI 3 LLC ACREC 2025-FL3 AS 5.374% 08/18/42	11/04/2025	Various		18,264,790	18,387,000	38,700
00112H-AE-7	Acrec 2025 FI 3 LLC ACREC 2025-FL3 B 5.675% 08/18/42	01/10/2025	J.P. Morgan Sec		1,178,048	1,181,000	
00112H-AE-7	Acrec 2025 FI 3 LLC ACREC 2025-FL3 B 5.675% 08/18/42	09/22/2025	AARE II Surplus ISG		3,904,747	3,938,000	2,659
00112H-AG-2	Acrec 2025 FI 3 LLC ACREC 2025-FL3 C 6.025% 08/18/42	01/10/2025	J.P. Morgan Sec		1,221,938	1,225,000	
00112H-AJ-6	Acrec 2025 FI 3 LLC ACREC 2025-FL3 D 6.775% 08/18/42	01/10/2025	J.P. Morgan Sec		504,735	506,000	
00112H-AL-1	Acrec 2025 FI 3 LLC ACREC 2025-FL3 E 7.525% 08/18/42	01/10/2025	J.P. Morgan Sec		314,213	315,000	
05492T-AH-3	BBCMS Mortgage Trust 2020-C6 BBCMS 2020-C6 B 3.043% 02/15/53	09/05/2025	ALRE - TDF Trust AAM		1,527,226	1,679,551	568
05493Q-AE-5	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 B 7.455% 12/15/56	12/19/2025	ALRE - TDF Trust AAM		2,925,906	2,727,000	10,503
05493Q-AF-2	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 C 7.455% 12/15/56	12/04/2025	ALRE - TDF Trust AAM		4,208,344	4,000,000	2,568
05493Y-AH-1	BBCMS Mortgage Trust 2024-C30 BBCMS 2024-C30 C 5.980% 11/15/57	10/20/2025	AARE - PACS Trust AAM		3,837,081	3,731,000	11,775
05494N-AH-4	BBCMS Mortgage Trust 2025-5C37 BBCMS 2025-5C37 C 6.002% 09/15/58	10/14/2025	BARCLAYS CAPITAL INC.		7,640,424	7,500,000	21,674
05553W-AK-5	BBCMS Mortgage Trust 2023-C21 BBCMS 2023-C21 C 6.296% 09/15/56	09/05/2025	ALRE - DFL Trust AAM		2,639,701	2,500,000	1,807
05555F-AG-9	BBCMS Mortgage Trust 2024-5C27 BBCMS 2024-5C27 C 6.700% 07/15/57	02/14/2025	Goldman Sachs		3,599,395	3,500,000	11,074
05555P-AH-5	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 C 5.512% 09/15/57	02/14/2025	Goldman Sachs		4,560,168	4,632,000	12,057
05556Q-AE-9	BFLD Commercial Mortgage Trust BFLD 2025-660F C 5.900% 11/15/42	10/17/2025	Citigroup		203,000	203,000	
05556Q-AG-4	BFLD Commercial Mortgage Trust BFLD 2025-660F D 6.500% 11/15/42	10/17/2025	Citigroup		413,000	413,000	
05556R-AF-4	BBCMS Mortgage Trust 2025-5C38 BBCMS 2025-5C38 C 5.727% 11/15/58	11/06/2025	Various		33,591,000	33,591,000	128,242
05589F-AB-0	BOP 300 Madison Holdings LLC BOP 2019-300M B1 5.000% 03/01/34	02/06/2025	MMTL Modco AAM		612,956	800,000	556
05589F-AB-0	BOP 300 Madison Holdings LLC BOP 2019-300M B1 5.000% 03/01/34	01/01/2025	Various		(129,669,816)	(127,680,000)	(492,100)
05589F-AC-8	BOP 300 Madison Holdings LLC BOP 2019-300M C1 5.000% 03/01/34	02/06/2025	MMTL Modco AAM		1,134,448	2,000,000	1,389
05589F-AC-8	BOP 300 Madison Holdings LLC BOP 2019-300M C1 5.000% 03/01/34	01/01/2025	Various		24,321,243	23,940,000	104,183
05589F-AD-6	BOP 300 Madison Holdings LLC BOP 2019-300M A1 5.000% 03/01/34	02/06/2025	MMTL Modco AAM		6,515,469	7,200,000	5,000
05589F-AD-6	BOP 300 Madison Holdings LLC BOP 2019-300M A1 5.000% 03/01/34	01/01/2025	Various		105,386,491	103,740,000	443,333
05593F-AK-4	BMO 2023-C7 Mortgage Trust BMO 2023-C7 C 7.123% 12/15/56	01/24/2025	Various		10,790,625	10,000,000	51,442
05593R-AH-5	BMO 2024-5C5 Mortgage Trust BMO 2024-5C5 C 6.880% 02/15/57	02/14/2025	Goldman Sachs		3,632,344	3,500,000	11,369
05598S-AL-9	BMO 2023-C6 MORTGAGE TRUST BMO 2023-C6 C 6.749% 09/15/56	09/05/2025	ALRE - TDF Trust AAM		1,582,142	1,500,000	1,162
05598G-AG-8	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 B 6.960% 08/15/56	12/19/2025	ALRE - TDF Trust AAM		5,239,315	5,000,000	17,400
05598G-AH-6	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 C 7.117% 08/15/56	12/04/2025	ALRE - TDF Trust AAM		5,225,016	5,000,000	3,064
05598B-AJ-8	BMO 2023-C5 Mortgage Trust BMO 2023-C5 B 6.473% 06/15/56	10/20/2025	AAIA ACRA 2 Retail MODCO		5,909,956	5,516,000	22,312
05610Q-AG-8	BMO 2023-5C2 Mortgage Trust BMO 2023-5C2 B 7.244% 11/15/56	12/19/2025	ALRE - TDF Trust AAM		5,295,160	5,000,000	18,713
05610Q-AH-6	BMO 2023-5C2 Mortgage Trust BMO 2023-5C2 C 7.244% 11/15/56	12/04/2025	ALRE - TDF Trust AAM		4,694,234	4,477,000	2,793
05610V-AE-2	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 B 7.015% 09/15/35	12/19/2025	AAIA ACRA 2 Retail MODCO		10,071,632	10,000,000	7,795
05610V-AG-7	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 C 7.724% 09/15/35	12/04/2025	ALRE - TDF Trust AAM		8,485,752	8,500,000	31,842
05613R-AE-8	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 B 6.044% 07/15/39	02/20/2025	Goldman Sachs		1,414,875	1,400,000	771
05613X-AJ-4	BMO 2025-C11 Mortgage Trust BMO 2025-C11 C 6.123% 02/15/58	02/14/2025	Various		8,799,990	8,800,000	40,410
05615D-AJ-6	BMO 2025-C12 Mortgage Trust BMO 2025-C12 C 6.393% 06/15/58	06/03/2025	BARCLAYS CAPITAL SEC LIMITED		85,066	84,000	164
05615D-AJ-6	BMO 2025-C12 Mortgage Trust BMO 2025-C12 C 6.393% 06/15/58	10/20/2025	Various		1,687,416	1,602,000	7,450
05615K-AA-9	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 A 5.274% 12/15/42	05/15/2025	J.P. Morgan Sec		12,948,548	12,981,000	
05615K-AC-5	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 AS 5.692% 12/15/42	05/14/2025	J.P. Morgan Sec		19,394,393	19,443,000	
05615K-AE-1	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 B 6.092% 12/15/42	05/14/2025	Various		39,534,915	39,634,000	
05615K-AG-6	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 C 6.592% 12/15/42	05/14/2025	Various		29,528,993	29,603,000	
05615K-AJ-0	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 D 7.145% 12/15/42	05/14/2025	Various		6,909,683	6,927,000	
05619B-AG-2	BSPRT 2025-FL12 Issuer LLC BSPRT 2025-FL12 C 5.933% 01/17/43	09/24/2025	JPM SECURITIES LLC		8,877,750	8,900,000	
05619B-AJ-6	BSPRT 2025-FL12 Issuer LLC BSPRT 2025-FL12 D 6.432% 01/17/43	09/24/2025	JPM SECURITIES LLC		2,663,325	2,670,000	
06211E-AU-5	BANK5 2023-5YR3 BANK5 2023-5YR3 B 7.315% 09/15/56	12/19/2025	ALRE - TDF Trust AAM		9,359,015	8,840,000	33,411
06211E-AZ-4	BANK5 2023-5YR3 BANK5 2023-5YR3 C 7.315% 09/15/56	02/11/2025	Citigroup		3,602,504	3,433,000	7,673
06211F-BF-4	BANK5 2023-5YR4 BANK5 2023-5YR4 B 7.605% 12/15/56	12/19/2025	ALRE - TDF Trust AAM		2,905,931	2,700,000	10,609
06211F-BL-1	BANK5 2023-5YR4 BANK5 2023-5YR4 C 7.605% 12/15/56	02/14/2025	Goldman Sachs		4,252,031	4,000,000	14,364
06211F-BL-1	BANK5 2023-5YR4 BANK5 2023-5YR4 C 7.605% 12/15/56	12/19/2025	ALRE - TDF Trust AAM		2,115,826	2,000,000	7,858
06540Z-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO 0.880% 05/15/62	01/09/2025	Jackson Ntl FWH - AAM		1,631,789		9,119
06540K-BB-4	BANK 2022-BNK44 BANK 2022-BNK44 C 5.935% 11/15/55	06/04/2025	Goldman Sachs		96,867	100,000	64
06540Y-AV-1	BANK 2020-BNK28 BANK 2020-BN28 B 2.344% 03/15/63	07/29/2025	BARCLAYS CAPITAL SEC LIMITED		3,460,248	4,075,000	7,695
06541B-CC-0	BANK 2023-BNK45 BANK 2023-BNK45 - C 6.312% 02/15/56	10/20/2025	Various		6,579,263	6,287,500	13,422
06541C-CD-6	BANK 2021-BNK33 BANK 2021-BN33 C 3.297% 05/15/64	02/27/2025	Various		6,300,901	7,609,353	18,816
06541L-BZ-8	BANK 2022-BNK40 BANK 2022-BNK40 C 3.390% 03/15/64	09/05/2025	ALRE - DFL Trust AAM		3,426,798	3,930,000	1,530
06593I-BS-5	BANK5 2024-5YR5 BANK5 2024-5YR5 C 7.011% 02/15/29	01/27/2025	Goldman Sachs		3,770,156	3,600,000	18,930
066043-AS-9	BANK5 Trust 2024-5YR6 BANK5 2024-5YR6 C 6.967% 05/15/57	02/14/2025	Goldman Sachs		4,168,125	4,000,000	13,160
06644V-BX-7	BANK5 2024-5YR9 BANK5 2024-5YR9 C 6.419% 08/15/57	02/14/2025	Goldman Sachs		4,081,250	4,000,000	12,124
06644W-BW-7	BANK5 2024-5YR11 BANK5 2024-5YR11 C 6.322% 11/15/57	04/08/2025	Various		8,396,715	8,351,719	18,055
06644W-BW-7	BANK5 2024-5YR11 BANK5 2024-5YR11 C 6.322% 11/15/57	12/19/2025	ALRE - TDF Trust AAM		1,072,069	1,055,155	3,447
06650C-AM-5	BANK5 Trust 2025-5YR13 BANK5 2025-5YR13 XA 1.062% 01/15/58	02/06/2025	J.P. Morgan Sec		2,249,938		35,037

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
07325B-AC-2	Bayview Commercial Asset Trust BAYC 2006-4A A2 4.251% 12/25/36	09/05/2025	ALRE SML Trust AAM		3,157,775	3,290,404	4,868
07336W-BF-5	BBCMS Mortgage Trust 2024-C28 BBCMS 2024-C28 C 6.287% 09/15/57	10/20/2025	ORIX Life - Custody		2,752,615	2,654,000	8,806
07336Y-AF-2	BBCMS Mortgage Trust 2024-5C31 BBCMS 2024-5C31 C 5.756% 12/15/57	02/14/2025	Goldman Sachs		3,974,531	4,000,000	10,872
08161N-AK-3	Benchmark 2020-B16 Mortgage Tr BMARK 2020-B16 C 3.522% 02/15/53	12/19/2025	ALRE - TDF Trust AAM		596,545	707,778	1,246
08163T-AF-9	Benchmark 2023-V2 Mortgage Tru BMARK 2023-V2 C 6.769% 05/15/55	02/14/2025	Goldman Sachs		3,588,594	3,500,000	11,188
08163U-AG-4	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 B 5.977% 09/15/57	12/19/2025	ALRE - TDF Trust AAM		5,803,339	5,628,500	16,820
08163U-AH-2	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 C 5.677% 09/15/57	04/01/2025	Goldman Sachs		10,083,307	10,238,000	11,708
08163V-AG-2	Benchmark 2023-V3 Mortgage Tru BMARK 2023-V3 B 6.924% 07/15/56	12/19/2025	ALRE - TDF Trust AAM		9,208,498	9,000,000	31,157
08163V-AH-0	Benchmark 2023-V3 Mortgage Tru BMARK 2023-V3 C 7.172% 07/15/56	12/04/2025	ALRE - TDF Trust AAM		5,077,671	5,000,000	3,088
08164A-AN-2	Benchmark 2025-V13 Mortgage Tr BMARK 2025-V13 C 5.908% 02/15/58	02/07/2025	CITIGROUP		3,199,937	3,200,000	9,453
08164C-AH-1	Benchmark 2025-V15 Mortgage Tr BMARK 2025-V15 C 6.268% 06/15/58	06/03/2025	BARCLAYS CAPITAL SEC LIMITED		1,006,758	1,000,000	1,915
08193S-BC-1	Benchmark 2025-B41 Mortgage Tr BMARK 2025-B41 C 6.136% 07/15/68	11/19/2025	LSW Modco AAM		2,774,687	2,674,000	7,293
08892B-AA-4	BHMS Commercial Mortgage Trust BHMS 2025-ATLS A 5.600% 08/15/42	08/01/2025	Various		100,000,000	100,000,000	
08892B-AC-0	BHMS Commercial Mortgage Trust BHMS 2025-ATLS B 6.300% 08/15/42	08/01/2025	Citigroup		29,300,000	29,300,000	
08892B-AE-6	BHMS Commercial Mortgage Trust BHMS 2025-ATLS C 7.050% 08/15/42	08/01/2025	Citigroup		1,200,000	1,200,000	
08892B-AE-6	BHMS Commercial Mortgage Trust BHMS 2025-ATLS C 7.050% 08/15/42	09/24/2025	AAIA ACRA 2 Retail MODCO		1,001,338	1,000,000	1,863
09660W-AZ-4	BMO 2024-5C7 Mortgage Trust BMO 2024-5C7 C 5.748% 11/15/57	02/14/2025	Goldman Sachs		3,989,688	4,000,000	10,857
09661X-AG-3	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 B 6.091% 12/15/57	12/19/2025	ALRE - TDF Trust AAM		2,083,363	2,000,000	6,091
09661X-AH-1	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 C 5.744% 12/15/57	02/14/2025	Goldman Sachs		3,972,656	4,000,000	10,850
09661X-AH-1	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 C 5.744% 12/15/57	12/19/2025	ALRE - TDF Trust AAM		602,426	600,000	1,723
09663V-AH-3	BMO 2025-5C12 Mortgage Trust BMO 2025-5C12 C 6.010% 10/15/58	09/19/2025	BMO CAPITAL MARKETS (NY)		2,879,989	2,880,000	3,846
096933-AH-9	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 B 6.452% 04/15/58	03/18/2025	BMO CAPITAL MARKETS (NY)		4,531,992	4,400,000	24,450
096933-AJ-5	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 C 6.256% 04/15/58	03/18/2025	BMO CAPITAL MARKETS (NY)		7,561,983	7,562,000	39,425
096933-AJ-5	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 C 6.256% 04/15/58	09/05/2025	ALRE SML Trust AAM		4,895,891	4,813,000	3,346
12433K-AA-5	BX Trust 2025-VLT6 BX 2025-VLT6 A 5.193% 03/15/42	02/20/2025	Goldman Sachs		314,112,750	314,900,000	
12433K-AC-1	BX Trust 2025-VLT6 BX 2025-VLT6 B 5.643% 03/15/42	02/20/2025	Goldman Sachs		43,890,000	44,000,000	
12529T-BB-8	Cantor Commercial Real Estate CF 2019-CF3 B 3.500% 01/15/53	02/06/2025	Various		4,922,607	5,663,000	3,304
12593G-AK-8	COMM 2015-PC1 Mortgage Trust COMM 2015-PC1 C 4.414% 07/10/50	10/17/2025	Various		4,859,957	4,983,592	7,289
12593Q-BJ-8	COMM 2015-CCRE26 Mortgage Trus COMM 2015-CR26 C 4.613% 10/10/48	08/05/2025	Goldman Sachs		2,966,423	3,078,000	1,936
12597D-AK-1	CSAIL 2019-C18 Commercial Mort CSAIL 2019-C18 C 3.910% 12/15/52	12/19/2025	ALRE - TDF Trust AAM		1,588,437	1,750,000	3,535
12597N-AY-9	CSAIL 2020-C19 Commercial Mort CSAIL 2020-C19 C 3.612% 03/15/53	09/22/2025	AARE II Surplus ISG		1,267,847	1,500,000	3,266
12631D-BE-2	COMM 2014-CCRE17 Mortgage Trus COMM 2014-CR17 B 4.377% 05/10/47	11/13/2025	ALRe Corporate AAM		891,549	919,947	1,342
17324K-AU-2	Citigroup Commercial Mortgage CGCMT 2015-GC35 D 3.236% 11/10/48	03/17/2025	AARE Surplus AAM		18,672,215	25,000,000	35,956
17325H-BT-0	Citigroup Commercial Mortgage CGCMT 2017-P7 C 4.399% 04/14/50	03/17/2025	AARE Surplus AAM		6,763,847	8,000,000	15,569
228925-AA-1	CRSO Trust A 6.891% 07/10/40	02/05/2025	Goldman Sachs		17,495,920	16,730,000	16,012
22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 0.987% 03/15/52	01/06/2025	MMTL Modco AAM		1,181,453		5,044
238021-AA-7	DATA 2023-CNTR Mortgage Trust DATA 2023-CNTR A 5.728% 08/12/43	01/31/2025	Bank of America		20,166,406	20,000,000	6,365
30340K-AC-5	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 AS 5.324% 08/19/42	01/31/2025	Goldman Sachs		39,900,000	40,000,000	
30340K-AE-1	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 B 5.578% 08/19/42	01/31/2025	Various		21,546,000	21,600,000	
30340K-AG-6	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 C 5.877% 08/19/42	01/31/2025	Goldman Sachs		13,466,250	13,500,000	
30340K-AJ-0	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 D 6.427% 08/19/42	01/31/2025	Goldman Sachs		5,236,875	5,250,000	
30340K-AJ-0	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 D 6.427% 08/19/42	09/24/2025	ALRE - TDF Trust AAM		4,141,323	4,200,000	3,984
362414-AE-4	GWT 2024-WLF2 GWT 2024-WLF2 C 6.190% 05/15/41	01/06/2025	MMTL Modco AAM		10,417,359	10,440,000	41,639
36251P-AL-8	GS Mortgage Securities Trust 2 GSMS 2016-GS3 C 3.966% 10/10/49	09/30/2025	Various		4,353,150	4,602,000	8,260
36253G-AK-8	GS Mortgage Securities Trust 2 GSMS 2014-GC24 B 4.497% 09/10/47	07/29/2025	Goldman Sachs		2,795,119	2,923,000	10,405
36258R-BG-7	GS Mortgage Securities Trust 2 GSMS 2020-GC47 C 3.451% 05/12/53	09/05/2025	ALRE - TDF Trust AAM		2,436,727	2,750,000	1,090
45339N-AA-4	INCREF 2025-FL1 LLC INCREF 2025-FL1 A 5.459% 10/19/42	04/29/2025	Various		179,549,982	180,000,000	
45339N-AC-0	INCREF 2025-FL1 LLC INCREF 2025-FL1 AS 5.869% 10/19/42	04/29/2025	Various		65,997,566	66,163,000	
45339N-AE-6	INCREF 2025-FL1 LLC INCREF 2025-FL1 B 6.320% 10/19/42	04/29/2025	Various		46,587,231	46,704,000	
45339N-AG-1	INCREF 2025-FL1 LLC INCREF 2025-FL1 C 6.820% 10/19/42	04/29/2025	Various		64,207,067	64,368,000	
46590K-AH-7	JP Morgan Chase Commercial Mor JPMCC 2015-JP1 B 4.622% 01/15/49	09/24/2025	Goldman Sachs		2,887,500	3,000,000	9,243
46642N-BJ-4	JPMBB Commercial Mortgage Secu JPMBB 2014-C22 B 4.513% 09/15/47	09/16/2025	Goldman Sachs		3,146,000	3,200,000	6,628
46644R-BE-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C29 B 4.118% 05/15/48	09/30/2025	BARCLAYS CAPITAL INC.		420,999	425,588	
46645L-BE-6	JPMBB Commercial Mortgage Secu JPMBB 2016-C1 B 4.706% 03/17/49	09/11/2025	Various		4,429,688	4,500,000	6,666
538912-AG-1	LoanCore 2025-CRE9 Issuer LLC LNCR 2025-CRE9 C 5.950% 08/18/42	10/20/2025	Various		13,015,000	13,015,000	
538912-AJ-5	LoanCore 2025-CRE9 Issuer LLC LNCR 2025-CRE9 D 6.400% 08/18/42	10/20/2025	Morgan Stanley		342,000	342,000	
53947F-AC-5	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 AS 5.327% 08/17/42	01/24/2025	Goldman Sachs		31,421,250	31,500,000	
53947F-AE-1	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 B 5.577% 08/17/42	03/12/2025	Goldman Sachs		16,703,125	16,750,000	4,835
53947F-AG-6	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 C 5.877% 08/17/42	01/24/2025	Goldman Sachs		12,568,500	12,600,000	
53947F-AJ-0	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 D 6.477% 08/17/42	01/24/2025	Various		3,591,000	3,600,000	
55285H-AA-0	MF1 2022-B1 LLC MF1 2022-B1 A 5.756% 11/17/37	09/25/2025	Various		28,898,701	29,000,000	58,379
55287H-AC-4	MF1 2025-FL17 LLC MF1 2025-FL17 AS 5.306% 02/18/40	01/24/2025	Various		65,618,044	65,782,500	
55287H-AE-0	MF1 2025-FL17 LLC MF1 2025-FL17 B 5.526% 02/18/40	01/24/2025	Morgan Stanley		15,710,625	15,750,000	
55287H-AG-5	MF1 2025-FL17 LLC MF1 2025-FL17 C 5.826% 02/18/40	01/24/2025	Various		20,200,373	20,251,000	
55287H-AJ-9	MF1 2025-FL17 LLC MF1 2025-FL17 D 6.475% 02/18/40	01/24/2025	Various		7,300,703	7,319,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
592918-AA-4	MF1 2025-B2 LLC MF1 2025-B2 A 5.362% 05/18/40	04/11/2025	Various		218,271,953	218,819,000	
592918-AC-0	MF1 2025-B2 LLC MF1 2025-B2 AS 5.754% 05/18/40	04/11/2025	Various		128,772,000	128,772,000	
592918-AE-6	MF1 2025-B2 LLC MF1 2025-B2 B 6.054% 05/18/40	04/11/2025	Various		57,647,000	57,647,000	
592918-AG-1	MF1 2025-B2 LLC MF1 2025-B2 C 6.354% 05/18/40	04/11/2025	Various		39,961,000	39,961,000	
592918-AJ-5	MF1 2025-B2 LLC MF1 2025-B2 D 7.104% 05/18/40	04/11/2025	Various		17,486,000	17,486,000	
592918-AL-0	MF1 2025-B2 LLC MF1 2025-B2 E 7.954% 05/18/40	04/11/2025	Piper Jaffray		6,372,000	6,372,000	
59319C-AG-0	MF1 2025-FL20 LLC MF1 2025-FL20 C 5.884% 02/18/43	08/15/2025	JPM SECURITIES LLC		19,950,000	19,950,000	
59319C-AJ-4	MF1 2025-FL20 LLC MF1 2025-FL20 D 6.334% 02/18/43	08/15/2025	JPM SECURITIES LLC		13,500,000	13,500,000	
59319C-AL-9	MF1 2025-FL20 LLC MF1 2025-FL20 E 7.084% 02/18/43	08/15/2025	JPM SECURITIES LLC		378,000	378,000	
61690Q-AS-8	Morgan Stanley Bank of America MSBAM 2015-C23 D 4.204% 07/15/50	07/29/2025	Goldman Sachs		2,940,000	3,000,000	10,028
61690V-BC-1	Morgan Stanley Bank of America MSBAM 2015-C26 B 4.090% 10/15/48	07/31/2025	BARCLAYS CAPITAL SEC LIMITED		956,056	970,000	
61691Y-BB-6	Morgan Stanley Capital I Trust MSC 2021-L5 C 3.156% 05/15/54	02/26/2025	Various		4,125,000	4,800,000	10,941
61765L-AY-6	Morgan Stanley Bank of America MSBAM 2015-C24 C 3.939% 05/15/48	03/27/2025	BMO CAPITAL MARKETS (NY)		379,095	389,815	1,263
61765T-AM-5	Morgan Stanley Bank of America MSBAM 2015-C25 C 4.374% 10/15/48	09/18/2025	Goldman Sachs		973,456	982,978	2,251
61766L-BV-0	Morgan Stanley Bank of America MSBAM 2016-C28 AS 3.951% 01/15/49	09/03/2025	BMO CAPITAL MARKETS (NY)		4,647,000	4,800,000	1,580
61766L-BX-6	Morgan Stanley Bank of America MSBAM 2016-C28 C 4.583% 01/15/49	12/12/2025	ALRe Corporate AAM		6,585,596	6,756,757	9,749
65486X-AA-1	NJ Trust 2023-GSP NJ 2023-GSP A 6.481% 01/06/29	03/20/2025	Goldman Sachs		65,090,618	61,965,000	101,527
75010#-AA-4	BBCMS Mortgage Trust 2025-5C38 BBCMS 2025-5C38 A2 5.184% 11/15/58	11/06/2025	Direct		3,027,256	3,125,000	9,721
75010#-AB-2	BBCMS Mortgage Trust 2025-5C38 BBCMS 2025-5C38 A3 5.208% 11/15/58	11/06/2025	Direct		10,716,118	10,849,000	37,220
75010#-AC-0	BBCMS Mortgage Trust 2025-5C38 BBCMS Mortgage Trust 2025-5C38 5.540% 11/17/55	11/06/2025	Direct		1,692,166	1,713,000	6,253
75010#-AD-8	BBCMS Mortgage Trust 2025-5C38 BBCMS Mortgage Trust 2025-5C38 6.043% 11/17/55	11/06/2025	Direct		1,043,877	1,068,000	4,075
75010#-AG-1	BBCMS Mortgage Trust 2025-5C38 BBCMS 2025-5C38 XA 1.458% 11/15/58	11/06/2025	Direct		343,225		5,432
78398L-AJ-8	SCMS 2025-BNC1 Mortgage Trust SCMS 2025-BNC1 B 5.526% 12/15/57	11/24/2025	Santander US Capital Markets L		17,914,450	17,694,000	29,877
78398L-AL-3	SCMS 2025-BNC1 Mortgage Trust SCMS 2025-BNC1 C 5.526% 12/15/57	11/24/2025	Santander US Capital Markets L		12,895,387	12,843,000	21,686
78398L-AN-9	SCMS 2025-BNC1 Mortgage Trust SCMS 2025-BNC1 D 5.526% 12/15/57	11/24/2025	Santander US Capital Markets L		2,950,499	3,033,000	5,121
78419C-AK-0	SG Commercial Mortgage Securit SGCMS 2016-C5 B 3.933% 10/10/48	10/07/2025	Goldman Sachs		4,664,843	4,827,000	3,691
87332P-AA-8	TYSN 2023-CRNR Mortgage Trust TYSN 2023-CRNR A 6.580% 12/10/33	03/21/2025	Various		40,828,024	38,975,000	141,017
91835W-AA-7	VMC Finance 2025-PV2 LLC Varde Partners Inc 5.565% 05/19/40	04/25/2025	Various		422,545,027	423,604,080	
91835W-AC-3	VMC Finance 2025-PV2 LLC Varde Partners Inc 6.072% 05/19/40	04/25/2025	Various		68,127,421	68,298,180	
91835W-AE-9	VMC Finance 2025-PV2 LLC Varde Partners Inc 6.423% 05/19/40	04/25/2025	Various		54,149,271	54,285,000	
91835W-AG-4	VMC Finance 2025-PV2 LLC Varde Partners Inc 6.923% 05/19/40	04/25/2025	Morgan Stanley		32,494,148	32,575,600	
91835W-AJ-8	VMC Finance 2025-PV2 LLC Varde Partners Inc 7.672% 05/19/40	04/25/2025	Various		15,459,726	15,498,475	
91835W-AL-3	VMC Finance 2025-PV2 LLC Varde Partners Inc 8.421% 05/19/40	04/25/2025	Morgan Stanley		688,350	690,075	
92890K-BC-8	WFRBS Commercial Mortgage Trus WFRBS 2014-C22 AS 4.069% 09/15/57	08/14/2025	Goldman Sachs		3,530,056	3,696,394	5,849
92939F-AX-7	WFRBS Commercial Mortgage Trus WFRBS 2014-C21 B 4.213% 08/15/47	09/10/2025	Goldman Sachs		1,976,011	2,021,495	2,366
94989A-BA-2	Wells Fargo Commercial Mortgag WFCM 2014-LC18 C 4.193% 12/15/47	09/04/2025	Goldman Sachs		1,001,888	1,020,545	475
94990F-AK-7	Wells Fargo Commercial Mortgag WFCM 2024-C63 C 6.116% 08/15/57	10/20/2025	ORIX Life - Custody		1,840,214	1,800,000	5,810
949931-AH-2	Wells Fargo Commercial Mortgag WFCM 2025-5C4 C 6.284% 05/15/58	08/06/2025	Goldman Sachs		1,692,926	1,650,000	1,728
95000F-AZ-9	Wells Fargo Commercial Mortgag WFCM 2016-C35 C 4.176% 07/15/48	03/03/2025	Various		11,384,875	11,750,000	8,683
95000G-BA-1	Wells Fargo Commercial Mortgag WFCM 2016-BNK1 AS 2.814% 08/15/49	09/25/2025	Goldman Sachs		3,607,341	3,765,000	7,357
95000J-BB-3	Wells Fargo Commercial Mortgag WFCM 2016-LC25 C 4.312% 12/15/59	09/24/2025	Goldman Sachs		3,640,150	3,760,000	11,207
95003V-AH-1	Wells Fargo Commercial Mortgag WFCM 2024-5C1 C 6.804% 07/15/57	04/01/2025	Various		8,824,314	8,550,000	13,711
95004B-BB-6	Wells Fargo Commercial Mortgag WFCM 2025-C64 C 6.041% 02/15/58	10/20/2025	Various		8,012,917	8,000,000	14,767
95004J-AD-6	Wells Fargo Commercial Mortgag WFCM 2025-5C3 XA 0.814% 01/15/58	01/10/2025	WELLS FARGO SECURITIES		1,695,416		29,043
95004J-AG-9	Wells Fargo Commercial Mortgag WFCM 2025-5C3 B 6.541% 01/15/58	01/10/2025	WELLS FARGO SECURITIES		2,059,974	2,000,000	9,812
95004T-AH-5	Wells Fargo Commercial Mortgag WFCM 2025-5C6 C 5.830% 10/15/58	09/22/2025	WELLS FARGO SECURITIES		5,999,868	6,000,000	6,802
000000-00-0	Sage AR Funding SGSHR 2025-1A C 6.123% 05/17/37	05/09/2025	Goldman Sachs International		18,482,097	18,482,097	
000000-00-0	Sage AR Funding SGSHR 2025-1A D 7.623% 05/17/37	05/09/2025	Goldman Sachs International		875,610	875,610	
00193D-AC-2	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 AS 5.278% 01/17/30	01/24/2025	Morgan Stanley		31,421,237	31,500,000	
00193D-AE-8	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 B 5.578% 01/17/30	01/24/2025	Morgan Stanley		16,339,043	16,380,000	
00193D-AG-3	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 C 5.827% 01/17/30	03/12/2025	Various		22,239,206	22,315,000	8,538
00193D-AJ-7	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 D 6.526% 01/17/30	01/24/2025	Various		5,095,218	5,108,000	
00193D-AL-2	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 E 7.275% 01/17/30	01/24/2025	Various		3,366,561	3,375,000	
00501D-AB-1	ACRES 2025-FL3 LLC ACRES 2025-FL3 AS 5.776% 08/18/40	07/02/2025	Various		64,638,000	64,800,000	
00501D-AC-9	ACRES 2025-FL3 LLC ACRES 2025-FL3 B 6.226% 08/18/40	08/04/2025	Various		62,964,125	63,100,000	51,090
00501D-AD-7	ACRES 2025-FL3 LLC ACRES 2025-FL3 C 6.775% 08/18/40	07/02/2025	Various		26,473,650	26,540,000	
00501D-AE-5	ACRES 2025-FL3 LLC ACRES 2025-FL3 D 7.424% 08/18/40	07/02/2025	Various		14,857,763	14,895,000	
00501D-AF-2	ACRES 2025-FL3 LLC ACRES 2025-FL3 E 8.173% 08/18/40	07/02/2025	Piper Jaffray		5,087,250	5,100,000	
04002B-AA-3	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 A 5.847% 08/17/41	12/19/2025	ALRE - TDF Trust AAM		1,017,002	1,016,463	330
04002V-AC-5	AREIT 2022-CRE6 Trust AREIT 2022-CRE6 AS 5.624% 01/20/37	01/06/2025	MMTL Modco AAM		1,973,596	2,000,000	7,290
04002V-AG-6	AREIT 2022-CRE6 Trust AREIT 2022-CRE6 C 6.124% 01/20/37	01/08/2025	Bank of America		7,619,000	7,600,000	32,776
05613B-AC-7	BRSP 2024-FL2 Ltd BRSP 2024-FL2 AS 6.111% 08/19/37	12/04/2025	ALRE - TDF Trust AAM		8,708,097	8,700,000	22,978
30323C-AJ-9	FS Rialto 2021-FL3 FSRIA 2021-FL3 D 6.349% 11/16/36	02/07/2025	Goldman Sachs		3,237,975	3,240,000	15,569
36262T-AJ-2	GPMT 2021-FL4 Ltd GPMT 2021-FL4 D 6.698% 12/15/36	07/17/2025	Lincoln Fin Mod - AAM		4,354,066	4,893,000	26,723
40390J-AG-7	HGI CRE CLO 2021-FL2 Ltd HGI 2021-FL2 D 5.996% 09/17/36	03/28/2025	Goldman Sachs		1,666,869	1,670,000	4,581

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
69291W-AE-2	PFP 2024-11 Ltd PFP 2024-11 B 6.226% 09/17/39	11/13/2025	ALRe Corporate AAM		10,331,479	10,353,511	50,685
69382J-AB-7	PFP 2025-12 Ltd PFP 2025-12 AS 5.476% 12/18/42	05/29/2025	Various		18,179,438	18,225,000	
69382J-AC-5	PFP 2025-12 Ltd PFP 2025-12 B 5.777% 12/18/42	05/29/2025	Various		9,073,559	9,096,300	
69382J-AD-3	PFP 2025-12 Ltd PFP 2025-12 C 6.276% 12/18/42	08/07/2025	Various		20,517,656	20,500,000	28,139
87277L-AG-1	TRTX 2025-FL7 issuer Ltd TRTX 2025-FL7 C 6.21524% 18 Ju 5.934% 06/18/43	10/24/2025	Goldman Sachs		3,000,000	3,000,000	
897764-AE-6	TRTX 2025-FL6 Issuer Ltd TRTX 2025-FL6 B 5.781% 09/18/42	03/12/2025	Goldman Sachs		14,962,500	15,000,000	
897764-AG-1	TRTX 2025-FL6 Issuer Ltd TRTX 2025-FL6 C 6.130% 09/18/42	03/12/2025	Various		28,428,750	28,500,000	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					3,448,116,723	3,451,560,962	1,985,342
05556E-AG-1	BDS 2025-FL15 LLC BDS 2025-FL15 C 5.881% 03/19/43	08/14/2025	Wells Fargo		3,000,000	3,000,000	
05556E-AJ-5	BDS 2025-FL15 LLC BDS 2025-FL15 D 6.131% 03/19/43	08/14/2025	Wells Fargo		10,500,000	10,500,000	
072921-AC-3	BDS 2025-FL14 LLC BDS 2025-FL14 AS 5.305% 10/17/42	02/21/2025	Goldman Sachs		798,000	800,000	
072921-AE-9	BDS 2025-FL14 LLC BDS 2025-FL14 B 5.426% 10/17/42	02/21/2025	Goldman Sachs		13,466,250	13,500,000	
072921-AL-3	BDS 2025-FL14 LLC BDS 2025-FL14 C 5.626% 10/17/42	02/21/2025	Goldman Sachs		13,466,250	13,500,000	
072921-AS-8	BDS 2025-FL14 LLC BDS 2025-FL14 D 6.234% 10/17/42	02/21/2025	Various		9,900,000	9,900,000	
072921-AY-5	BDS 2025-FL14 LLC BDS 2025-FL14 E 6.834% 10/17/42	02/21/2025	Various		2,700,000	2,700,000	
1089999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (affiliated)					53,830,500	53,900,000	
03663Y-AC-1	Antares CLO 2024-5 LLC ANTR 2024-5A B 5.734% 10/20/36	07/31/2025	ALRe Corporate AAM		23,659,611	23,648,000	40,566
03665C-AG-8	Antares CLO 2024-2 LLC ANTR 2024-2A B 5.834% 07/20/36	07/30/2025	Various		42,626,023	42,407,000	151,900
050922-AA-1	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A1 5.537% 07/22/36	01/28/2025	ALRE SML Trust AAM		5,999,916	6,000,000	5,970
05554L-AA-0	BCRED MML CLO 2021-1 LLC BXCMM 2021-1A B 6.066% 01/15/35	12/04/2025	ALRE - TDF Trust AAM		4,206,245	4,200,000	35,386
15674V-AD-6	Cerberus Loan Funding XLI LLC CERB 2023-2A B 7.505% 07/15/35	07/15/2025	Various		17,920,112	17,900,000	295,375
15675B-AC-1	Cerberus Loan Funding XLVI LP CERB 2024-2A C 6.955% 07/15/36	02/06/2025	SMBC Nikko Securities America		1,579,838	1,550,000	7,281
15675F-AE-8	Cerberus Loan Funding XLV LLC CERB 2024-1A C 7.055% 04/15/36	07/30/2025	ALRE - MSPL Trust AAM - AFS		4,778,334	4,750,000	14,780
156940-AC-2	Cerberus Loan Funding XLIII LL CERB 2023-4A B 7.255% 10/15/35	12/04/2025	ALRE - TDF Trust AAM		10,448,884	10,440,000	105,191
156945-AA-5	Cerberus Loan Funding XLVII LL CERB 2024-3A A 5.655% 07/15/36	01/14/2025	AARE II Surplus ISG		16,049,952	16,050,000	259,893
156945-AE-7	Cerberus Loan Funding XLVII LL CERB 2024-3A C 6.455% 07/15/36	06/05/2025	ALRE - DFL Trust AAM		6,966,313	6,930,000	66,819
381738-BE-2	Golub Capital Partners CLO 61M GOCAP 2022-61A C1R 5.858% 07/25/35	01/01/2025	SMBC Nikko Securities America		4,000,000	4,000,000	
381742-AE-5	Golub Capital Partners Clo 42M GOCAP 2019-42RA BR 7.059% 01/20/36	12/19/2025	ALRE - TDF Trust AAM		5,000,000	5,000,000	50,984
38178U-AE-9	Golub Capital Partners Clo 46M GOCAP 2019-46A CR 6.934% 04/20/37	12/19/2025	ALRE - TDF Trust AAM		9,553,171	9,600,000	110,951
38180Y-AC-1	Golub Capital Partners CLO 65M GOCAP 2023-65A A2R 5.684% 04/20/37	03/27/2025	Various		195,000,000	195,000,000	
38180Y-AE-7	Golub Capital Partners CLO 65M Golub 65(M) Reset Tranche B-R 5.784% 04/20/37	03/27/2025	Various		176,500,000	176,500,000	
38180Y-AG-2	Golub Capital Partners CLO 65M GOCAP 2023-65A CR 6.284% 04/20/37	03/27/2025	Various		144,500,000	144,500,000	
381936-AC-7	Golub Capital Partners CLO 59M GOCAP 2021-59A A2R 5.484% 04/20/37	02/21/2025	Various		175,000,000	175,000,000	
381936-AE-3	Golub Capital Partners CLO 59M GOCAP 2021-59A BR 5.584% 04/20/37	02/21/2025	Various		177,500,000	177,500,000	
381936-AG-8	Golub Capital Partners CLO 59M GOCAP 2021-59A CR 5.884% 04/20/37	02/21/2025	WELLS FARGO SECURITIES		77,500,000	77,500,000	
381936-AG-8	Golub Capital Partners CLO 59M GOCAP 2021-59A CR 5.884% 04/20/37	09/18/2025	AAIA ACRA 2 Retail MODCO		41,247,608	41,250,000	427,629
381936-AJ-2	Golub Capital Partners CLO 59M GOCAP 2021-59A DR 7.084% 04/20/37	02/21/2025	WELLS FARGO SECURITIES		23,500,000	23,500,000	
43732V-AA-4	Home Partners of America 2021- HPA 2021-2 B 2.302% 12/17/26	05/09/2025	Goldman Sachs		7,231,609	7,579,496	5,331
671026-AS-1	OCP CLO Ltd OCP 2021-23A D1R 6.632% 01/17/37	04/30/2025	Citigroup		2,962,500	3,000,000	65,629
671026-AS-1	OCP CLO Ltd OCP 2021-23A D1R 6.632% 01/17/37	09/18/2025	AAIA ACRA 2 Retail MODCO		1,994,374	2,000,000	24,753
91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	06/23/2025	Various		4,383,790	4,383,790	
91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	06/30/2025	Interest Capitalization		1,699	1,699	
L6491#-AA-4	Monroe Capital Private Credit A 6.657% 04/22/32	09/16/2025	PRIVATE		10,966,800	10,966,800	
L6491#-AA-4	Monroe Capital Private Credit A 6.657% 04/22/32	02/12/2025	Tax Free Exchange		30,987,007	30,977,283	134,224
000000-00-0	Aurium CLO IV DAC ACLO 4A D 4.321% 01/16/31	04/07/2025	JEFFERIES LLC		313,734	333,760	3,988
000000-00-0	CVC Cordatus Loan Fund XVI DAC CORDA 16A D 6.222% 06/17/32	10/29/2025	ALRe Corporate AAM		509,339	509,146	3,848
000000-00-0	Avoca CLO XXI DAC AVOCA 21A D 5.176% 04/15/33	10/29/2025	ALRe Corporate AAM		1,512,280	1,514,622	3,484
000000-00-0	Tymon Park CLO DAC TYMPK 1A CRR 5.210% 07/21/34	04/09/2025	Bank of America		778,562	821,702	11,396
000000-00-0	Madison Park Euro Funding XV D MDPKE 15A DRR 5.276% 07/15/36	08/01/2025	Morgan Stanley		5,415,644	5,415,644	
G0404*-AA-3	Antares Juno Funding Ltd. Antares Juno Warehouse A 6.493% 07/23/36	07/16/2025	PRIVATE		47,837,000	47,837,000	
G0404*-AB-1	Antares Juno Funding Ltd. Antares Juno Warehouse BBB 7.793% 07/23/36	07/16/2025	PRIVATE		47,837,000	47,837,000	
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A B1R 4.009% 01/15/38	01/01/2025	Bank of America		6,174,325	6,174,325	
000000-00-0	Sona Fios Clo VI DAC FIOS 6A B 4.009% 01/15/38	10/17/2025	Bank of America		1,739,857	1,739,857	
000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A CRR 4.409% 01/15/38	07/18/2025	Barclays		10,458,914	10,458,914	
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A CR 4.459% 01/15/38	01/01/2025	Bank of America		10,360,308	10,360,308	
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A B2R 4.900% 01/15/38	01/01/2025	Bank of America		2,208,106	2,208,106	
000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A DRR 5.309% 01/15/38	07/18/2025	Barclays		7,948,774	7,948,774	
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A DR 5.359% 01/15/38	01/01/2025	Bank of America		8,842,890	8,842,890	
000000-00-0	Margay Clo IV DAC MARGA 4A B 4.004% 01/19/38	10/24/2025	Bank of America		34,430,616	34,430,616	
000000-00-0	Margay Clo IV DAC MARGA 4A C 4.354% 01/19/38	10/24/2025	Bank of America		10,468,769	10,468,769	
000000-00-0	Margay Clo IV DAC MARGA 4A D 5.304% 01/19/38	10/24/2025	Bank of America		697,918	697,918	
000000-00-0	Providus CLO XI DAC PRVD 11A B 4.004% 01/20/38	01/01/2025	Bank of America		12,944,546	12,944,546	
000000-00-0	Providus CLO XI DAC PRVD 11A C 4.454% 01/20/38	01/01/2025	Bank of America		10,830,513	10,830,513	
000000-00-0	Providus CLO XI DAC PRVD 11A D 5.204% 01/20/38	01/01/2025	Bank of America		6,664,931	6,664,931	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
000000-00-0	Waterstown Park Clo DAC WTPK 2024-1A B 4.065% 01/25/38	01/01/2025	Goldman Sachs		5,755,727	5,755,727	
000000-00-0	Blackrock European CLO XII DAC BECLO 12A BR 4.065% 01/25/38	07/18/2025	Deutsche Bank Securities Inc		2,899,257	2,899,257	
000000-00-0	Waterstown Park Clo DAC WTPK 2024-1A C 4.365% 01/25/38	01/01/2025	Goldman Sachs		5,755,727	5,755,727	
000000-00-0	Blackrock European CLO XII DAC BECLO 12A CR 4.465% 01/25/38	07/18/2025	Deutsche Bank Securities Inc		13,342,380	13,342,380	
000000-00-0	Waterstown Park Clo DAC WTPK 2024-1A D 5.265% 01/25/38	01/01/2025	Goldman Sachs		3,662,735	3,662,735	
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A CR 4.215% 01/26/38	01/24/2025	Morgan Stanley		13,384,581	13,384,581	
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A B2R 4.700% 01/26/38	01/24/2025	Morgan Stanley		6,185,030	6,185,030	
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A DR 5.065% 01/26/38	01/24/2025	Morgan Stanley		5,208,008	5,208,008	
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A BR 3.676% 04/15/38	03/07/2025	Deutsche Bank Securities Inc		4,460,000	4,460,000	
000000-00-0	Ares European CLO XXI DAC ARESE 21A B 3.709% 04/15/38	02/04/2025	Morgan Stanley		19,249,774	19,249,774	
000000-00-0	Arbour Clo XIV DAC ARBR 14A B 3.759% 04/15/38	02/14/2025	BNP Paribas		28,417,353	28,417,353	
000000-00-0	Canyon Euro CLO 2025-1 DAC CANYE 2025-1A B 3.809% 04/15/38	02/12/2025	Bank of America		7,167,714	7,167,714	
000000-00-0	Ares European CLO XXI DAC ARESE 21A C 3.959% 04/15/38	02/04/2025	Morgan Stanley		15,852,755	15,852,755	
000000-00-0	Avoca CLO XIX DAC AVOCA 19A CR 3.976% 04/15/38	05/15/2025	Goldman Sachs		7,698,921	7,816,164	65,197
000000-00-0	Arbour Clo XIV DAC ARBR 14A C 4.009% 04/15/38	02/14/2025	BNP Paribas		6,937,746	6,937,746	
000000-00-0	Canyon Euro CLO 2025-1 DAC CANYE 2025-1A C 4.109% 04/15/38	02/12/2025	Bank of America		15,997,506	15,997,506	
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A CR 4.126% 04/15/38	03/07/2025	Deutsche Bank Securities Inc		8,844,499	8,844,499	
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A CR 4.176% 04/15/38	02/06/2025	Goldman Sachs		10,445,603	10,445,603	
000000-00-0	Monument Clo 3 DAC MNMNT 3A C 4.409% 04/15/38	05/29/2025	JPM SECURITIES LLC		22,584,393	22,584,393	
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A B2R 4.600% 04/15/38	02/06/2025	Goldman Sachs		8,323,190	8,323,190	
000000-00-0	Arbour Clo XIV DAC ARBR 14A D 4.859% 04/15/38	02/14/2025	BNP Paribas		10,178,570	10,178,570	
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A DR 5.076% 04/15/38	03/07/2025	Deutsche Bank Securities Inc		6,040,145	6,040,145	
000000-00-0	Monument Clo 3 DAC MNMNT 3A D1 5.359% 04/15/38	05/29/2025	JPM SECURITIES LLC		24,494,865	24,494,865	
000000-00-0	Indigo Credit Management III D INDI 3A C 5.009% 04/16/38	04/30/2025	Goldman Sachs		15,916,018	15,916,018	
000000-00-0	Indigo Credit Management III D INDI 3A B2 5.100% 04/16/38	04/30/2025	Goldman Sachs		5,643,978	5,643,978	
000000-00-0	Indigo Credit Management III D INDI 3A D 6.276% 04/16/38	04/30/2025	Goldman Sachs		9,758,438	9,758,438	
000000-00-0	CVC Cordatus Loan Fund XXXIV D CORDA 34A B 3.704% 04/20/38	02/14/2025	JEFFERIES LLC		20,214,645	20,231,607	
000000-00-0	Sona Fios CLO FIOS 4A B 3.904% 04/20/38	01/24/2025	BNP Paribas		14,582,422	14,582,422	
000000-00-0	CVC Cordatus Loan Fund XXXIV D CORDA 34A C 3.954% 04/20/38	02/14/2025	JEFFERIES LLC		10,973,506	10,984,068	
000000-00-0	Sona Fios CLO FIOS 4A C 4.254% 04/20/38	01/24/2025	BNP Paribas		20,832,032	20,832,032	
000000-00-0	Sound Point Euro CLO X Funding SNDPE 10A C 4.654% 04/20/38	01/08/2025	Goldman Sachs		3,550,019	3,516,611	48,731
000000-00-0	CVC Cordatus Loan Fund XXXIV D CORDA 34A D 4.704% 04/20/38	02/14/2025	JEFFERIES LLC		6,999,549	7,008,881	
000000-00-0	Ravensdale Park CLO DAC RAVPK 1A C 4.015% 04/25/38	02/27/2025	Morgan Stanley		19,464,163	19,464,163	
000000-00-0	Capital Four CLO IX DAC CFOUR 9A C 4.215% 04/25/38	01/31/2025	Morgan Stanley		1,561,345	1,561,345	
000000-00-0	Capital Four CLO IX DAC CFOUR 9A B2 4.600% 04/25/38	01/31/2025	Morgan Stanley		5,620,843	5,620,843	
000000-00-0	Ravensdale Park CLO DAC RAVPK 1A D 4.765% 04/25/38	02/27/2025	Morgan Stanley		22,885,754	22,885,754	
000000-00-0	Capital Four CLO IX DAC CFOUR 9A D 4.865% 04/25/38	01/31/2025	Morgan Stanley		11,658,044	11,658,044	
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A B1 3.809% 07/15/38	05/30/2025	Goldman Sachs		12,842,514	12,842,514	
000000-00-0	Avoca CLO XV DAC AVOCA 15A CRR 4.176% 07/15/38	05/29/2025	Morgan Stanley		3,431,081	3,431,081	
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A C 4.209% 07/15/38	05/30/2025	Goldman Sachs		26,366,932	26,366,932	
000000-00-0	Harvest CLO XXXVI DAC HARVT 36A C 4.309% 07/15/38	06/05/2025	Bank of America		32,595,270	32,595,270	
000000-00-0	Penta CLO 19 DAC PENTA 2025-19A C 4.376% 07/15/38	04/02/2025	Bank of America		1,796,194	1,796,194	
000000-00-0	Tully Park Clo DAC TULPK 1A C 4.576% 07/15/38	05/12/2025	Bank of America		23,410,506	23,410,506	
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A B2 4.600% 07/15/38	05/30/2025	Goldman Sachs		8,523,793	8,523,793	
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A D 5.109% 07/15/38	05/30/2025	Goldman Sachs		27,276,137	27,276,137	
000000-00-0	Avoca CLO XV DAC AVOCA 15A DRR 5.176% 07/15/38	05/29/2025	Morgan Stanley		6,290,315	6,290,315	
000000-00-0	Harvest CLO XXXVI DAC HARVT 36A D 5.309% 07/15/38	06/05/2025	Bank of America		28,020,496	28,020,496	
000000-00-0	Penta CLO 19 DAC PENTA 2025-19A D 5.326% 07/15/38	04/02/2025	Bank of America		5,393,976	5,393,976	
000000-00-0	Wilton Park CLO DAC WILPA 1A DR 5.359% 07/15/38	05/21/2025	Bank of America		10,152,055	10,152,055	
000000-00-0	Tully Park Clo DAC TULPK 1A D 5.726% 07/15/38	05/12/2025	Bank of America		11,029,950	11,029,950	
000000-00-0	Glenbrook Park Clo DAC GLNBR 1A BR 4.210% 07/21/38	05/06/2025	BNP Paribas		16,954,517	16,954,517	
000000-00-0	Glenbrook Park Clo DAC GLNBR 1A CR 4.710% 07/21/38	05/06/2025	BNP Paribas		11,585,586	11,585,586	
000000-00-0	Glenbrook Park Clo DAC GLNBR 1A DR 6.010% 07/21/38	05/06/2025	BNP Paribas		9,607,559	9,607,559	
000000-00-0	CVC Cordatus Loan Fund XXVIII CORDA 28A CR 4.364% 08/15/38	09/30/2025	Citigroup		5,660,085	5,634,729	33,255
000000-00-0	Harvest Clo XX DAC HARVT 20A B1RR 4.009% 10/15/38	08/06/2025	Bank of America		14,357,803	14,357,803	
000000-00-0	Avoca CLO XVII DAC AVOCA 17A B1R3 4.026% 10/15/38	07/29/2025	Bank of America		15,487,134	15,487,134	
000000-00-0	Legato Euro Clo I DAC LEGA 1A B 4.109% 10/15/38	07/29/2025	Deutsche Bank Securities Inc		20,210,652	20,210,652	
000000-00-0	Tikehau CLO XIII DAC TIKEH 13A C 4.159% 10/15/38	02/27/2025	JPM SECURITIES LLC		28,312,273	28,312,273	
000000-00-0	Harvest Clo XX DAC HARVT 20A CRR 4.409% 10/15/38	08/06/2025	Bank of America		27,119,000	27,119,000	
000000-00-0	Avoca CLO XVII DAC AVOCA 17A CR3 4.426% 10/15/38	07/29/2025	Bank of America		26,285,397	26,285,397	
000000-00-0	Legato Euro Clo I DAC LEGA 1A C 4.509% 10/15/38	07/29/2025	Deutsche Bank Securities Inc		14,551,669	14,551,669	
000000-00-0	Avoca CLO XVII DAC AVOCA 17A B2R3 5.000% 10/15/38	07/29/2025	Bank of America		13,512,264	13,512,264	
000000-00-0	Tikehau CLO XIII DAC TIKEH 13A D 5.209% 10/15/38	02/27/2025	JPM SECURITIES LLC		21,942,012	21,942,012	
000000-00-0	Avoca CLO XVII DAC AVOCA 17A DR3 5.326% 10/15/38	07/29/2025	Bank of America		18,559,153	18,559,153	
000000-00-0	Harvest Clo XX DAC HARVT 20A DRR 5.409% 10/15/38	08/06/2025	Bank of America		10,884,893	10,884,893	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
000000-00-0	Legato Euro Clo I DAC LEGA 1A D 5.509% 10/15/38	07/29/2025	Deutsche Bank Securities Inc		8,910,010	8,910,010	
000000-00-0	Orion CLO 2025-6 Ltd ANTOR 2025-6A D1 6.834% 10/20/38	07/29/2025	Various		12,000,000	12,000,000	
000000-00-0	OCP Euro Clo 2025-14 DAC OCPE 2025-14A B 3.965% 10/26/38	08/06/2025	Morgan Stanley		12,820,513	12,820,513	
000000-00-0	OCP Euro Clo 2025-14 DAC OCPE 2025-14A C 4.265% 10/26/38	08/06/2025	Morgan Stanley		6,993,007	6,993,007	
000000-00-0	Aqueduct European CLO 10 DAC AQUE 2024-10A B 4.004% 01/18/39	01/09/2025	JPM SECURITIES LLC		31,863,040	31,863,040	
000000-00-0	Aqueduct European CLO 10 DAC AQUE 2024-10A C 4.454% 01/18/39	01/09/2025	JPM SECURITIES LLC		8,157,632	8,157,632	
000000-00-0	Aqueduct European CLO 10 DAC AQUE 2024-10A D 5.204% 01/18/39	01/09/2025	JPM SECURITIES LLC		5,191,220	5,191,220	
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A BR 4.115% 01/25/39	01/01/2025	Citigroup		9,446,439	9,446,439	
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A CR 4.515% 01/25/39	01/01/2025	Citigroup		8,396,834	8,396,834	
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A DR 5.365% 01/25/39	01/01/2025	Citigroup		8,396,834	8,396,834	
000000-00-0	Canyon Euro CLO 2022-1 DAC CANYE 2022-1A BR 3.809% 04/15/39	03/25/2025	JEFFERIES LLC		6,480,601	6,480,601	
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A CR 4.176% 04/15/39	09/24/2025	JPM SECURITIES LLC		18,314,802	18,314,802	
000000-00-0	Canyon Euro CLO 2022-1 DAC CANYE 2022-1A CR 4.509% 04/15/39	03/25/2025	JEFFERIES LLC		19,981,854	19,981,854	
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A D1R 4.876% 04/15/39	09/24/2025	JPM SECURITIES LLC		11,343,361	11,343,361	
000000-00-0	Canyon Euro CLO 2022-1 DAC CANYE 2022-1A D1R 5.609% 04/15/39	03/25/2025	JEFFERIES LLC		12,853,192	12,853,192	
000000-00-0	Avoca CLO XIV DAC AVOCA 14A CRR 4.326% 07/15/39	05/22/2025	Citigroup		3,961,293	3,961,293	
000000-00-0	Avoca CLO XIV DAC AVOCA 14A B2RR 4.700% 07/15/39	05/22/2025	Citigroup		6,817,175	6,817,175	
000000-00-0	Avoca CLO XIV DAC AVOCA 14A DRR 5.326% 07/15/39	05/22/2025	Citigroup		6,771,547	6,771,547	
00037Q-AU-3	AB BSL CLO 3 Ltd ABBSL 2021-3A D1R 6.534% 04/20/38	04/09/2025	Goldman Sachs		7,380,750	7,800,000	76,996
00037Q-AU-3	AB BSL CLO 3 Ltd ABBSL 2021-3A D1R 6.534% 04/20/38	09/05/2025	AAIA ACRA 2 Retail MODCO		5,203,182	5,200,000	46,348
00038G-AG-5	AB BSL CLO 5 Ltd ABBSL 2024-5A C 5.984% 01/20/38	03/18/2025	Various		10,468,500	10,500,000	147,809
00038G-AJ-9	AB BSL CLO 5 Ltd ABBSL 2024-5A D1 6.984% 01/20/38	05/01/2025	Bank of America		1,782,000	1,800,000	45,601
000823-BC-7	ABPCI Direct Lending Fund CLO ABPCI 2017-1A DRR 8.034% 07/20/37	02/28/2025	AAIA ACRA 2 Retail MODCO		2,536,288	2,500,000	22,281
00092P-AJ-2	AIMCO CLO 24 Ltd AIMCO 2025-24A C 6.034% 04/19/38	04/30/2025	Various		17,550,000	17,550,000	
00092P-AL-7	AIMCO CLO 24 Ltd AIMCO 2025-24A D 7.034% 04/19/38	04/30/2025	Nomura Sec International		23,450,000	23,450,000	
00110D-AA-6	AG CC Funding I Ltd AGCCM 2021-1A A 2.820% 04/25/38	01/29/2025	Various		20,371,056	22,000,000	160,427
00118X-AY-2	AGL CLO 22 Ltd AGL 2022-22A CR 5.734% 01/20/37	04/21/2025	Morgan Stanley		986,250	1,000,000	170
00118X-BA-3	AGL CLO 22 Ltd AGL 2022-22A D1R 6.584% 01/20/37	03/11/2025	Various		12,904,580	13,000,000	126,266
00119E-AW-7	AGL CLO 23 Ltd AGL 2022-23A D1R 6.334% 04/20/38	03/11/2025	BNP Paribas		8,786,250	9,000,000	37,224
00119F-AU-8	AGL CLO 21 Ltd AGL 2022-21A D1R 6.920% 10/21/37	04/09/2025	Goldman Sachs		5,190,750	5,400,000	87,017
00119H-AW-0	AGL CLO 1 LTD AGL 2019-1A DRR 6.784% 10/20/34	11/14/2025	ALRe Corporate AAM		26,418,445	26,550,000	125,088
00119Y-AG-8	AGL CLO 10 Ltd AGL 2021-10A D 7.066% 04/15/34	03/19/2025	Bank of America		2,002,000	2,000,000	26,537
001207-AY-5	AGL CLO 9 LTD AGL 2020-9A DR 7.434% 04/20/37	04/16/2025	Bank of America		2,958,750	3,000,000	56,209
00120B-AW-0	AGL CLO 12 Ltd AGL 2021-12A D1R 6.784% 10/20/38	10/24/2025	Bank of America		4,800,000	4,800,000	
00120D-AN-6	AGL CLO 17 Ltd AGL 2022-17A CR 5.570% 01/21/35	01/24/2025	CIBC World Markets		5,125,000	5,125,000	
00120D-AN-6	AGL CLO 17 Ltd AGL 2022-17A CR 5.570% 01/21/35	07/18/2025	Gen East Trust AAM		2,002,988	2,000,000	29,184
00120D-AQ-9	AGL CLO 17 Ltd AGL 2022-17A DR 6.320% 01/21/35	01/24/2025	CIBC World Markets		16,375,000	16,375,000	
00121B-AJ-8	AGL CLO 32 Ltd AGL 2024-32A D1 6.770% 07/21/37	10/16/2025	ACRA RE 2B Surplus AAM		2,499,955	2,500,000	43,654
00121D-AD-7	AGL CLO 33 Ltd AGL 2024-33A D1 6.670% 07/21/37	09/05/2025	Various		6,026,730	6,000,000	54,629
00121M-AJ-4	AGL CLO 37 Ltd AGL 2024-37A D1 6.507% 04/22/38	01/14/2025	Goldman Sachs		8,888,000	8,800,000	
00121M-AJ-4	AGL CLO 37 Ltd AGL 2024-37A D1 6.507% 04/22/38	02/28/2025	ORIX Life - Custody		1,115,319	1,100,000	6,362
00121P-AJ-7	AGL CLO 41 Ltd AGL 2025-41A D1 7.534% 07/20/38	04/10/2025	MIZUHO SECURITIES USA L		22,500,000	22,500,000	
00122J-AG-6	AGL Clo 40 Ltd AGL 2025-40A C 5.707% 07/22/38	03/28/2025	SG Americas Securities LLC		18,550,000	18,550,000	
00122J-AJ-0	AGL Clo 40 Ltd AGL 2025-40A D1 6.757% 07/22/38	03/28/2025	Various		21,250,000	21,250,000	
00192W-AU-1	Ares LXII CLO Ltd ARES 2021-62A DR 7.008% 01/25/34	10/07/2025	Goldman Sachs		630,000	630,000	
00851W-AQ-2	AGL CLO 14 Ltd AGL 2021-14A CR 5.820% 12/02/34	03/13/2025	Morgan Stanley		15,000,000	15,000,000	
00851W-AS-8	AGL CLO 14 Ltd AGL 2021-14A DR 6.720% 12/02/34	03/13/2025	Morgan Stanley		18,875,000	18,875,000	
00852K-AE-4	AGL CLO 35 Ltd AGL 2024-35A D1 6.720% 01/21/38	05/21/2025	WELLS FARGO SECURITIES		2,096,479	2,090,000	12,813
00901A-AY-3	AIMCO CLO 10 Ltd AIMCO 2019-10A D1RR 6.857% 07/22/37	03/28/2025	Goldman Sachs		2,503,125	2,500,000	34,425
01448T-AB-0	ALESCO Preferred Funding V Ltd ALESC 5A A2 4.597% 12/23/34	09/22/2025	AARE II Surplus ISG		1,138,772	1,173,642	15,532
01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1 4.417% 03/23/35	01/06/2025	MMTL Modco AAM		541,336	553,797	1,092
014498-AC-3	ALESCO Preferred Funding XIV L ALESC 14A A2 4.347% 09/23/37	12/11/2025	Various		14,488,858	18,219,000	99,619
01449T-AC-7	ALESCO Preferred Funding IX Lt ALESC 9A A2B 4.397% 06/23/36	12/11/2025	Various		2,164,552	2,435,000	20,365
01450A-AC-4	ALESCO Preferred Funding XI Lt ALESC 11A B 4.547% 12/23/36	01/09/2025	Jackson Ntl FWH - AAM		375,274	493,782	1,212
01450G-AB-3	Alesco Preferred Funding XVI L ALESC 16A B 4.727% 03/23/38	07/01/2025	AEL FWH AAM		4,704,250	6,200,000	7,392
01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1 4.697% 09/23/38	10/30/2025	ACRA RE 2A Surplus AAM		1,946,889	2,056,304	10,618
03330D-AC-0	Anchorage Credit Funding Ltd ANCHF 2024-17A B 5.252% 10/22/42	12/12/2025	ALRe Corporate AAM		10,017,460	10,000,000	72,944
03330D-AE-6	Anchorage Credit Funding 17 Lt ANCHF 2024-17A C 5.702% 10/22/42	09/18/2025	AAIA ACRA 2 Retail MODCO		5,706,661	5,703,000	50,584
03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV 3.793% 10/25/37	01/09/2025	AAIA ACRA Retail		1,748,679	1,787,122	13,934
03330H-BS-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A CR 3.554% 10/25/37	01/01/2025	PRT 6 ACRA Modco AAM		993,357	1,000,000	3,850
03330H-BW-6	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A DR 5.204% 10/25/37	06/23/2025	AAIA PRT Ded ATT ACRA1 Mod AAM		951,280	1,000,000	5,638
03331F-AA-8	Anchorage Credit Funding 7 Ltd ANCHF 2019-7A A 4.620% 04/25/37	01/14/2025	Various		9,213,152	9,297,208	90,440
03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38	01/28/2025	MMTL Modco AAM		973,340	1,000,000	302
03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38	01/01/2025	PRT 6 ACRA Modco AAM		607,515	616,040	2,415
03332A-AG-5	Anchorage Credit Funding 10 Lt ANCHF 2020-10A DV 5.719% 04/25/38	12/12/2025	ALRe Corporate AAM		119,850	125,000	933

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
03332A-AG-5	Anchorage Credit Funding 10 Lt ANCHF 2020-10A DV 5.719% 04/25/38	01/01/2025	AAIA PRT Ded BMY Mod AAM		239,346	250,000	1,549
03332Q-AG-0	Anchorage Capital Clo 29 Ltd ANCHC 2024-29A C1 6.484% 07/20/37	12/04/2025	ALRE - TDF Trust AAM		8,040,024	8,000,000	64,844
03664X-AE-8	Antares CLO 2024-6 Ltd ANTR 2024-6A B 5.734% 01/20/37	07/31/2025	ALRe Corporate AAM		28,351,332	28,321,000	48,582
03664X-AG-3	Antares CLO 2024-6 Ltd ANTR 2024-6A C 6.184% 01/20/37	09/22/2025	AARE II Surplus ISG		7,521,015	7,500,000	86,960
03664X-AJ-7	Antares CLO 2024-6 Ltd ANTR 2024-6A D 7.684% 01/20/37	09/22/2025	AARE II Surplus ISG		7,586,003	7,500,000	106,647
03665A-AU-1	Antares CLO 2017-2 Ltd ANTR 2017-2A A2RR 5.684% 04/20/37	03/26/2025	Various		140,000,000	140,000,000	
03665A-AW-7	Antares CLO 2017-2 Ltd ANTR 2017-2A BRR 5.784% 04/20/37	03/26/2025	Various		138,000,000	138,000,000	
03665A-AY-3	Antares CLO 2017-2 Ltd ANTR 2017-2A CRR 6.284% 04/20/37	03/26/2025	Various		108,000,000	108,000,000	
03665A-BA-4	Antares CLO 2017-2 Ltd ANTR 2017-2A DRR 7.784% 04/20/37	03/26/2025	Citigroup		17,000,000	17,000,000	
03665J-AU-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CRR 6.134% 01/20/37	01/01/2025	BNP Paribas		94,000,000	94,000,000	
03665J-AU-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CRR 6.134% 01/20/37	09/05/2025	ALRE - DFL Trust AAM		8,299,436	8,300,000	69,737
03665J-AW-8	Antares CLO 2017-1 Ltd ANTR 2017-1A DRR 7.634% 01/20/37	01/01/2025	BNP Paribas		75,000,000	75,000,000	
03665M-AL-5	Antares CLO 2018-1 Ltd ANTR 2018-1A A2R 5.484% 04/20/38	02/21/2025	CIBC World Markets		16,800,000	16,800,000	
03665M-AN-1	Antares CLO 2018-1 Ltd ANTR 2018-1A BR 5.584% 04/20/38	02/21/2025	Various		47,500,000	47,500,000	
03665M-AQ-4	Antares CLO 2018-1 Ltd ANTR 2018-1A CR 5.884% 04/20/38	02/21/2025	CIBC World Markets		22,890,000	22,890,000	
03665M-AS-0	Antares CLO 2018-1 Ltd ANTR 2018-1A DR 7.084% 04/20/38	02/21/2025	CIBC World Markets		11,700,000	11,700,000	
03666B-BA-1	Antares CLO 2021-1 Ltd ANTR 2021-1A BR 5.658% 10/25/38	09/19/2025	Various		15,365,000	15,365,000	
03666B-BC-7	Antares CLO 2021-1 Ltd ANTR 2021-1A CR 6.058% 10/25/38	09/19/2025	Various		16,335,000	16,335,000	
03666B-BE-3	Antares CLO 2021-1 Ltd ANTR 2021-1A DR 7.058% 10/25/38	09/19/2025	Deutsche Bank Securities Inc		390,000	390,000	
03666J-AC-1	Antares CLO 2024-3 LLC ANTR 2024-3A B 5.784% 07/20/36	03/20/2025	ALRe Corporate AAM		24,998,625	25,000,000	249,447
03770G-AS-5	Apidos CLO XLII Ltd APID 2022-42A CR 5.584% 04/20/38	03/18/2025	Various		5,417,500	5,500,000	18,399
03771B-AE-6	Apidos Clo Xlix APID 2024-49A B 5.465% 10/24/37	06/06/2025	Various		18,044,379	18,000,000	124,848
03771B-AG-1	Apidos Clo Xlix APID 2024-49A C 5.765% 10/24/37	02/28/2025	ORIX Life - Custody		2,012,976	2,000,000	62,767
03771B-AJ-5	Apidos Clo Xlix APID 2024-49A D1 6.715% 10/24/37	03/27/2025	ALRE - DFL Trust AAM		10,437,210	10,500,000	432,082
037989-AQ-3	Apidos CLO XLIV Ltd APID 2023-44A D1R 6.708% 10/26/37	04/10/2025	WELLS FARGO SECURITIES		2,625,750	2,700,000	39,683
03990F-AG-7	Ares LXXIV CLO Ltd ARES 2024-74A C 5.805% 10/15/36	06/06/2025	AAIA ACRA 2 Retail MODCO		6,019,596	6,000,000	53,353
03990F-AJ-1	Ares LXXIV CLO Ltd ARES 2024-74A D 6.855% 10/15/36	09/24/2025	AAIA ACRA 2 Retail MODCO		4,007,636	4,000,000	57,333
03990H-AE-8	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche 5.455% 03/31/38	03/03/2025	Nomura Sec International		15,000,000	15,000,000	
03990H-AG-3	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche 5.705% 03/31/38	03/03/2025	Nomura Sec International		20,300,000	20,300,000	
03990H-AG-3	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche 5.705% 03/31/38	10/30/2025	AAIA ACRA 2 Retail MODCO		8,699,748	8,700,000	20,679
03990H-AJ-7	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche 6.505% 03/31/38	03/03/2025	Nomura Sec International		22,500,000	22,500,000	
03990K-AJ-0	Ares LXXVII CLO Ltd ARES 2025-77A D1 6.755% 07/15/38	05/30/2025	Various		22,000,000	22,000,000	
039939-AW-3	Ares LXVII CLO Ltd ARES 2022-67A CR 5.558% 01/25/38	03/17/2025	Various		3,940,000	4,000,000	26,679
039939-AY-9	Ares LXVII CLO Ltd ARES 2022-67A D1R 6.458% 01/25/38	03/17/2025	MUFG Securities Americas Inc		3,519,000	3,600,000	27,611
04009B-AW-8	ARES Loan Funding III Ltd ARES 2022-ALF3A D1R 6.958% 07/25/36	09/18/2025	AAIA ACRA 2 Retail MODCO		7,699,307	7,700,000	87,270
04018N-BC-4	Ares LVI CLO Ltd ARES 2020-56A CR2 5.758% 01/25/38	03/14/2025	Various		5,472,500	5,500,000	46,414
04019D-AU-6	Ares LXI CLO Ltd ARES 2021-61A DR 7.784% 04/20/37	02/28/2025	AAIA ACRA 2 Retail MODCO		1,680,900	1,650,000	14,270
04019H-AY-9	Ares LXIV CLO Ltd ARES 2022-64A DR 7.155% 10/24/39	03/12/2025	Various		6,542,500	6,500,000	77,722
04020M-AG-4	Ares LXXI CLO Ltd ARES 2024-71A C 6.334% 04/20/37	12/04/2025	Various		16,058,432	16,000,000	126,689
04020W-AG-2	Ares LXXII CLO Ltd ARES 2024-72A C 5.905% 07/15/36	11/13/2025	ALRe Corporate AAM		20,099,160	20,000,000	95,129
04021M-AJ-7	Ares Loan Funding VIII Ltd ARES 2024-ALF8 D1 6.515% 01/24/38	03/12/2025	Barclays		1,977,000	2,000,000	15,814
04941Y-AC-3	Atlas Senior Loan Fund XI Ltd ATCLO 2018-11A A1L 5.220% 07/26/31	10/03/2025	Jackson Ntl FWH - AAM		325,456	325,422	3,437
05071U-AG-1	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A B 5.607% 04/22/37	02/21/2025	JPM SECURITIES LLC		15,400,000	15,400,000	
05071U-AJ-5	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A C 5.957% 04/22/37	02/21/2025	JPM SECURITIES LLC		13,350,000	13,350,000	
05072M-AQ-6	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A BRR 5.984% 04/20/35	04/16/2025	Various		6,000,000	6,000,000	
05072M-AS-2	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A CRR 6.834% 04/20/35	04/16/2025	Various		17,500,000	17,500,000	
05072M-AU-7	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A DRR 8.534% 04/20/35	04/16/2025	Various		8,300,000	8,300,000	
054978-AS-0	BBAM US CLO I Ltd BBAM 2022-1A D1R 6.905% 03/30/38	04/11/2025	STONEX GROUP INC		2,457,903	2,567,000	44,775
05553V-AG-6	BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A D 7.296% 10/20/34	05/21/2025	Deutsche Bank Securities Inc		501,500	500,000	3,307
05553V-AG-6	BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A D 7.296% 10/20/34	10/16/2025	ALRe Corporate AAM		3,596,965	3,600,000	67,313
05555W-AC-1	Bcred Clo 2024-2 LLC BCRED 2024-2A B 5.684% 01/20/37	03/24/2025	Scotia Capital		12,647,041	12,700,000	225,581
05683N-AG-7	Bain Capital Credit CLO 2021-3 BCC 2021-3A D 7.227% 07/24/34	11/19/2025	ACRA RE II Surplus AAM		17,905,158	18,000,000	93,951
05685V-AJ-1	Bain Capital Credit CLO 2024-4 BCC 2024-4A D1 6.960% 10/23/37	12/17/2025	AARE - PACS Trust AAM		789,947	788,000	8,379
05766G-AJ-6	Balboa Bay Loan Funding 2021-2 BOBA 2021-2A D 7.396% 01/20/35	09/18/2025	AAIA ACRA 2 Retail MODCO		1,303,962	1,300,000	16,697
05876H-AJ-1	Ballyrock CLO 28 Ltd BALLY 2024-28A C1 6.684% 01/20/38	04/09/2025	Goldman Sachs		1,428,750	1,500,000	33,259
06761V-AW-7	Barings Clo Ltd 2019-IV BABSN 2019-4A D1R 7.205% 07/15/37	10/16/2025	ACRA RE 2B Surplus AAM		7,799,969	7,800,000	1,561
06762J-AS-2	Barings CLO Ltd 2021-II BABSN 2021-2A DR 6.805% 07/15/34	10/01/2025	MIZUHO SECURITIES USA L		1,200,000	1,200,000	
06763M-AG-0	Barings CLO Ltd 2023-IV BABSN 2023-4A D 8.384% 01/20/37	04/10/2025	Bank of America		1,000,000	1,000,000	20,517
06764L-AE-6	Barings CLO Ltd 2025-II BABSN 2025-2A D1 6.934% 07/20/38	05/23/2025	Bank of America		19,000,000	19,000,000	
067924-AJ-9	Barings CLO Ltd 2024-III BABSN 2024-3A D 6.834% 07/20/37	03/12/2025	Morgan Stanley		4,247,875	4,250,000	43,610
08049A-AG-8	Belmont Park CLO Ltd BMTPK 2024-1A C 6.305% 04/15/37	03/14/2025	Citigroup		752,813	750,000	8,517
087598-AG-3	Bethpage Park CLO Ltd BETHP 2021-1A D 7.116% 10/15/36	11/07/2025	ALRe Modco - VIAC GA - AAM		7,965,136	8,000,000	36,371
09609Q-AG-3	Blueberry Park CLO Ltd BERRY 2024-1A D1 6.784% 10/20/37	05/06/2025	Morgan Stanley		759,772	760,000	2,422
09609Q-AG-3	Blueberry Park CLO Ltd BERRY 2024-1A D1 6.784% 10/20/37	09/05/2025	AAIA ACRA 2 Retail MODCO		1,494,750	1,488,000	13,738
107921-AJ-7	Bridge Street CLO V Ltd BRDGS 2025-1A D1A 6.734% 04/20/38	04/10/2025	JPM SECURITIES LLC		1,455,000	1,500,000	2,370

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
107921-AJ-7	Bridge Street CLO V Ltd BRDGS 2025-1A D1A 6.734% 04/20/38	09/24/2025	ALRE SML Trust AAM		999,933	1,000,000	12,956
107934-AE-1	Bridge Street CLO IV Ltd BRDGS 2024-1A C 6.634% 04/20/37	12/04/2025	ALRE - TDF Trust AAM		5,928,409	5,900,000	48,929
10805Y-AQ-4	Bridge Street CLO I Ltd BRDGS 2020-1A BR 6.084% 07/20/37	03/25/2025	Various		7,481,250	7,500,000	86,576
10805Y-AS-0	Bridge Street CLO I Ltd BRDGS 2020-1A C1R 7.284% 07/20/37	03/27/2025	ALRE - DFL Trust AAM		13,788,680	13,700,000	190,299
10806J-AG-8	Bridge Street CLO II Ltd BRDGS 2021-1A B 6.496% 07/20/34	07/30/2025	Lincoln Fin Mod - AAM		6,626,935	6,600,000	11,446
10806P-AG-4	Bridge Street CLO VI Ltd Bridge Street CLO VI - C 5.805% 01/15/39	10/03/2025	Scotia Capital		1,000,000	1,000,000	
10806P-AJ-8	Bridge Street CLO VI Ltd BRDGS 2025-2A D1 6.805% 01/15/39	10/03/2025	Scotia Capital		8,000,000	8,000,000	
12481H-AU-9	CBAM 2017-3 Ltd CBAM 2017-3A CR 6.593% 07/17/34	01/01/2025	AAIA PRT Ded BMY Mod AAM		5,000,000	5,000,000	43,955
12550G-AN-3	CIFC Funding 2018-V Ltd CIFC 2018-5A CR 5.955% 07/15/38	09/22/2025	AARE II Surplus ISG		5,028,770	5,000,000	61,022
12563E-AS-2	CIFC Funding 2021-I Ltd CIFC 2021-1A CR 5.958% 07/25/37	05/13/2025	JPM SECURITIES LLC		2,008,260	2,000,000	6,736
12563E-AS-2	CIFC Funding 2021-I Ltd CIFC 2021-1A CR 5.958% 07/25/37	06/05/2025	ALRE - DFL Trust AAM		4,403,304	4,400,000	31,980
12567M-AW-1	CIFC Funding 2022-II Ltd CIFC 2022-2A DR 6.434% 04/19/35	03/11/2025	Various		5,928,000	6,000,000	59,333
12569E-AY-3	CIFC Funding 2022-VII Ltd CIFC 2022-7A D1R 6.707% 01/22/38	03/28/2025	Goldman Sachs		3,000,000	3,000,000	40,461
12572V-AE-4	CIFC Funding 2025-I Ltd CIFC 2025-1A C 5.560% 04/23/38	05/21/2025	Various		5,007,500	5,000,000	57,812
12575W-AG-4	CIFC Funding 2024-III Ltd CIFC 2024-3A C 6.070% 07/21/37	03/13/2025	Morgan Stanley		1,504,095	1,500,000	14,069
12598Y-AJ-7	Cifc Funding 2023-III Ltd CIFC 2023-3A D 8.134% 01/20/37	03/12/2025	Morgan Stanley		9,061,875	8,950,000	108,320
13876N-BA-0	Canyon CLO 2020-2 Ltd CANYC 2020-2A CR2 5.755% 10/15/34	01/17/2025	Scotia Capital		13,500,000	13,500,000	39,682
13876N-BC-6	Canyon CLO 2020-2 Ltd CANYC 2020-2A DR2 6.855% 10/15/34	01/17/2025	Scotia Capital		14,400,000	14,400,000	49,367
13877J-AE-1	Canyon Capital CLO 2022-1 Ltd CANYC 2022-1A C 6.094% 04/15/35	03/27/2025	ALRE - DFL Trust AAM		2,502,480	2,500,000	32,086
13877J-AG-6	Canyon Capital CLO 2022-1 Ltd CANYC 2022-1A D 7.094% 04/15/35	10/16/2025	ALRe Corporate AAM		3,969,708	4,000,000	788
13877L-AY-2	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A CR 5.655% 04/15/38	02/20/2025	Barclays		11,400,000	11,400,000	
13877L-AY-2	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A CR 5.655% 04/15/38	10/30/2025	Various		5,703,354	5,700,000	7,959
13877L-AY-2	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A CR 5.655% 04/15/38	02/20/2025	PRT 6 ACRA Modco AAM		1,900,000	1,900,000	14,922
13877L-BA-3	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A D1R 6.505% 04/15/38	02/20/2025	Barclays		8,100,000	8,100,000	
14074E-AJ-0	Captree Park CLO Ltd CPTPK 2024-1A C 6.184% 07/20/37	03/13/2025	Morgan Stanley		1,004,130	1,000,000	9,523
14074E-AL-5	Captree Park CLO Ltd CPTPK 2024-1A D 7.134% 07/20/37	03/19/2025	Various		4,008,000	4,000,000	48,612
142915-AG-2	Carlyle US CLO 2024-8 Ltd CGMS 2024-8A C 5.808% 01/25/37	09/22/2025	AARE II Surplus ISG		3,140,194	3,130,000	32,155
142915-AG-2	Carlyle US CLO 2024-8 Ltd CGMS 2024-8A C 5.808% 01/25/37	01/01/2025	AAIA PRT Ded LMT ACRA Mod AAM		4,000,000	4,000,000	24,523
143111-AU-6	Carlyle US CLO 2022-3 Ltd CGMS 2022-3A D1R 7.734% 04/20/37	04/15/2025	JPM SECURITIES LLC		1,250,000	1,250,000	24,034
143119-AU-9	CARLYLE US CLO 2022-2 LTD CGMS 2022-2A D1R 6.984% 01/20/38	03/21/2025	Various		8,491,500	8,500,000	108,228
14316B-BQ-7	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A CR2 6.484% 04/20/31	09/24/2025	AARE - DFL Trust		1,755,684	1,750,000	11,110
14316K-BC-8	CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D1R 6.734% 04/20/38	04/14/2025	Various		3,201,000	3,300,000	28,666
14316K-BC-8	CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D1R 6.734% 04/20/38	09/24/2025	ALRE SML Trust AAM		3,499,766	3,500,000	45,345
14318J-AG-1	Carlyle US CLO 2022-1 Ltd CGMS 2022-1A C 6.055% 04/15/35	01/01/2025	AAIA PRT Ded ATT ACRA1 Mod AAM		2,219,086	2,250,000	18,920
14318V-AG-4	Carlyle US CLO 2024-2 Ltd CGMS 2024-2A D 7.708% 04/25/37	03/06/2025	Citigroup		1,529,250	1,500,000	13,244
14319P-AG-6	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A C 5.858% 10/25/37	09/18/2025	Various		6,040,805	6,000,000	184,083
14319P-AJ-0	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A D1 6.858% 10/25/37	09/22/2025	AARE II Surplus ISG		25,145,250	25,000,000	299,854
14319R-AG-2	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A D1 6.905% 01/15/37	09/22/2025	AARE II Surplus ISG		10,032,540	10,000,000	140,253
14319V-AG-3	Carlyle US CLO 2025-1 Ltd CGMS 2025-1A C 5.808% 04/25/38	04/01/2025	Morgan Stanley		10,000,000	10,000,000	
14319V-AG-3	Carlyle US CLO 2025-1 Ltd CGMS 2025-1A C 5.808% 04/25/38	09/18/2025	AAIA ACRA 2 Retail MODCO		6,648,345	6,600,000	152,321
14319V-AJ-7	Carlyle US CLO 2025-1 Ltd CGMS 2025-1A D1 6.908% 04/25/38	09/24/2025	ALRE - TDF Trust AAM		3,620,310	3,575,000	101,426
14320E-AE-3	Carlyle US CLO 2025-3 Ltd CGMS 2025-3A C 5.858% 07/25/38	05/21/2025	Various		30,500,000	30,500,000	
14320E-AG-8	Carlyle US CLO 2025-3 Ltd CGMS 2025-3A D 6.908% 07/25/38	05/21/2025	Nomura Sec International		35,000,000	35,000,000	
17150Y-AG-2	Churchill Mmslf Clo-III LP CHMML 2023-3A C 8.084% 01/20/36	04/01/2025	Various		10,193,600	10,000,000	116,545
17151P-AC-9	Churchill NCPCIF CLO I CHMML 2024-2A B 5.834% 07/20/36	06/05/2025	ALRE - DFL Trust AAM		7,034,748	7,000,000	54,420
17151P-AE-5	Churchill NCPCIF CLO I CHMML 2024-2A C 6.434% 07/20/36	06/05/2025	AAIA Modco AAM		7,740,394	7,700,000	65,637
17180W-AS-4	CIFC Funding 2018-II Ltd CIFC 2018-2A D1R 6.934% 10/20/37	03/21/2025	Various		12,017,750	12,000,000	136,053
17181D-AC-0	CIFC Funding 2025-II Ltd CIFC 2025-2A B 5.405% 04/15/38	02/07/2025	Various		7,600,000	7,600,000	
17181D-AC-0	CIFC Funding 2025-II Ltd CIFC 2025-2A B 5.405% 04/15/38	02/07/2025	AAIA PR COM TX ACRA MOD AAM AF		1,900,000	1,900,000	14,262
17181D-AE-6	CIFC Funding 2025-II Ltd CIFC 2025-2A C 5.605% 04/15/38	02/07/2025	Various		23,200,000	23,200,000	
17181D-AE-6	CIFC Funding 2025-II Ltd CIFC 2025-2A C 5.605% 04/15/38	02/07/2025	AAIA PR COM TX ACRA MOD AAM AF		5,800,000	5,800,000	45,148
17181D-AG-1	CIFC Funding 2025-II Ltd CIFC 2025-2A D1 6.405% 04/15/38	02/07/2025	Bank of America		10,800,000	10,800,000	
17181N-AL-8	CIFC Funding 2018-I Ltd CIFC 2018-1A D1R 6.684% 01/18/38	04/03/2025	Morgan Stanley		980,000	1,000,000	23,035
17181P-AG-4	CIFC Funding 2017-I Ltd CIFC 2017-1A CRR 6.320% 04/21/37	11/25/2025	AAIA ACRA 2 Retail MODCO		1,004,573	1,000,000	6,144
17181P-AJ-8	CIFC Funding 2017-I Ltd CIFC 2017-1A DRR 7.570% 04/21/37	03/13/2025	Goldman Sachs		1,008,130	1,000,000	11,546
17181T-AN-1	CIFC Funding 2018-IV Ltd CIFC 2018-4A CR 5.632% 01/17/38	05/21/2025	Deutsche Bank Securities Inc		3,498,250	3,500,000	61,459
17181T-AN-1	CIFC Funding 2018-IV Ltd CIFC 2018-4A CR 5.632% 01/17/38	09/18/2025	AAIA ACRA 2 Retail MODCO		1,502,985	1,500,000	15,940
17181W-AE-4	CIFC Funding 2024-IV Ltd CIFC 2024-4A C 5.844% 10/16/37	02/28/2025	ORIX Life - Custody		2,119,326	2,100,000	51,588
185833-AJ-9	Clermont Park CLO Ltd CLRMPK 2025-1A C 5.765% 04/24/38	04/03/2025	Various		16,000,000	16,000,000	
185833-AJ-9	Clermont Park CLO Ltd CLRMPK 2025-1A C 5.765% 04/24/38	09/18/2025	AAIA ACRA 2 Retail MODCO		9,029,223	9,000,000	193,584
185833-AL-4	Clermont Park CLO Ltd CLRMPK 2025-1A D1 6.765% 04/24/38	04/03/2025	Citigroup		9,000,000	9,000,000	
227800-AJ-8	Croton Park CLO Ltd CRTPK 2024-1A D 6.905% 10/15/36	02/28/2025	AAIA ACRA 2 Retail MODCO		6,515,642	6,400,000	183,592
22846B-AN-7	Crown Point CLO 8 Ltd CRNPT 2019-8A CR 6.446% 10/20/34	01/01/2025	AAIA PRT Ded BMY Mod AAM		750,000	750,000	6,043
25254A-AG-2	Diameter Capital CLO 9 Ltd DCLO 2025-9A C 5.634% 04/20/38	01/27/2025	Various		14,000,000	14,000,000	
25254A-AG-2	Diameter Capital CLO 9 Ltd DCLO 2025-9A C 5.634% 04/20/38	12/17/2025	ORIX Life - Custody		2,204,598	2,200,000	19,971

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
25254A-AG-2	Diameter Capital CLO 9 Ltd DCLO 2025-9A C 5.634% 04/20/38	01/27/2025	PRT 6 ACRA Modco AAM		1,800,000	1,800,000	12,677
25255C-AC-6	Diameter Credit Funding III Lt DCF 2020-3A B 3.690% 10/25/38	12/11/2025	ALRE - DFL Trust AAM		11,801,459	12,625,000	59,527
25255C-AE-2	Diameter Credit Funding III Lt DCF 2020-3A C 4.540% 10/25/38	09/22/2025	Various		8,736,549	9,150,000	65,237
25255C-AG-7	Diameter Credit Funding III Lt DCF 2020-3A D 6.140% 10/25/38	11/13/2025	ALRe Corporate AAM		3,784,586	3,950,000	12,127
25255G-AG-8	Diameter Credit Funding IV Ltd DCF 2021-4A D 5.290% 01/15/40	12/12/2025	ALRe Corporate AAM		8,139,023	8,600,000	72,032
25255J-AQ-0	Diameter Capital Clo 3 Ltd DCLO 2022-3A BR 5.855% 01/15/38	01/01/2025	RBC CM, LLC		18,200,000	18,200,000	
25255J-AQ-0	Diameter Capital Clo 3 Ltd DCLO 2022-3A BR 5.855% 01/15/38	01/01/2025	AAIA PR COM TX ACRA MOD AAM AF		7,800,000	7,800,000	63,424
25255J-AS-6	Diameter Capital Clo 3 Ltd DCLO 2022-3A CR 6.655% 01/15/38	01/01/2025	RBC CM, LLC		16,800,000	16,800,000	
25255R-AS-8	Diameter Capital CLO 5 Ltd DCLO 2023-5A C1R 6.655% 01/15/39	10/16/2025	MIZUHO SECURITIES USA L		13,500,000	13,500,000	
25256J-AE-6	Diameter Capital CLO 8 Ltd DCLO 2024-8A A2 5.684% 10/20/37	04/28/2025	AARE - PACS Trust AAM		1,998,732	2,000,000	2,360
25256J-AG-1	Diameter Capital CLO 8 Ltd DCLO 2024-8A B 5.984% 10/20/37	12/17/2025	ORIX Life - Custody		1,498,068	1,500,000	14,462
25290B-AC-5	Diameter Capital CLO 10 Ltd DCLO 2025-10A B 5.784% 04/20/38	04/07/2025	Various		10,000,000	10,000,000	
25290B-AE-1	Diameter Capital CLO 10 Ltd DCLO 2025-10A C 6.034% 04/20/38	04/07/2025	Barclays		6,600,000	6,600,000	
25290B-AG-6	Diameter Capital CLO 10 Ltd DCLO 2025-10A D1 7.134% 04/20/38	04/07/2025	Barclays		4,250,000	4,250,000	
26246E-AN-8	Dryden 83 CLO Ltd DRSLF 2020-83A B1R 5.834% 04/18/37	03/17/2025	AARE Surplus AAM		2,126,680	2,120,000	20,221
26248D-AJ-7	Dryden 115 CLO Ltd DRSLF 2024-115A D 7.684% 04/18/37	04/14/2025	Bank of America		5,516,000	5,600,000	105,751
26248K-AQ-5	Dryden 109 CLO Ltd DRSLF 2022-109A CR 5.705% 04/15/38	05/06/2025	Various		7,956,000	8,000,000	29,608
26248K-AS-1	Dryden 109 CLO Ltd DRSLF 2022-109A DR 6.605% 04/15/38	05/02/2025	Various		7,138,650	7,300,000	56,856
26248K-AS-1	Dryden 109 CLO Ltd DRSLF 2022-109A DR 6.605% 04/15/38	09/24/2025	ALRE SML Trust AAM		4,675,361	4,650,000	64,357
26253H-AJ-0	Dryden 123 CLO Ltd DRSLF 2025-123A D1 6.755% 04/15/38	05/21/2025	Various		4,992,625	5,000,000	40,035
26253M-AU-4	Dryden 108 CLO Ltd DRSLF 2022-108A CR 6.034% 07/18/37	10/16/2025	ACRA RE 2B Surplus AAM		11,377,819	11,340,000	183,680
26253M-AW-0	Dryden 108 CLO Ltd DRSLF 2022-108A D1R 6.984% 07/18/37	10/16/2025	ACRA RE 2B Surplus AAM		8,971,245	9,000,000	167,153
26253V-AG-5	Dryden 121 CLO Ltd DRSLF 2024-121A C 5.805% 01/15/37	05/06/2025	Various		33,415,600	33,500,000	507,121
29001B-AJ-2	Elmwood CLO 25 Ltd ELM25 2024-1A D 7.632% 04/17/37	10/16/2025	ACRA RE 2B Surplus AAM		10,039,610	10,000,000	204,052
29001E-AE-7	Elmwood CLO 33 Ltd ELM33 2024-9RA CR 5.870% 10/21/37	03/17/2025	Bank of America		4,179,000	4,200,000	41,115
29001E-AE-7	Elmwood CLO 33 Ltd ELM33 2024-9RA CR 5.870% 10/21/37	06/05/2025	ALRE - DFL Trust AAM		1,003,952	1,000,000	7,837
29001J-AG-1	Elmwood CLO 30 Ltd ELM30 2024-6A D1 6.982% 07/17/37	04/02/2025	STIFEL FINANCIAL CORP.		450,675	450,000	7,033
29001L-BC-4	Elmwood CLO II Ltd ELMWI2 2019-2A CRR 5.884% 10/20/37	03/17/2025	Bank of America		2,288,500	2,300,000	22,516
29001L-BE-0	Elmwood CLO II Ltd ELMWI2 2019-2A D1RR 6.934% 10/20/37	03/13/2025	Various		7,958,000	8,000,000	84,854
29001M-AG-4	Elmwood CLO 34 Ltd ELM34 2024-10A C 5.832% 10/17/37	06/05/2025	ALRE - DFL Trust AAM		10,028,260	10,000,000	347,190
29002L-AQ-3	Elmwood CLO XI Ltd ELM11 2021-4A D1R 6.584% 01/20/38	04/09/2025	Goldman Sachs		2,853,750	3,000,000	29,245
29003H-AJ-7	Elmwood CLO 31 Ltd ELM31 2024-7A D1 6.682% 07/17/37	10/16/2025	Various		2,252,336	2,250,000	28,341
29003N-AG-0	Elmwood CLO 28 Ltd ELM28 2024-4A D 7.182% 04/17/37	03/13/2025	Various		2,885,063	2,875,000	34,002
29003W-AU-9	Elmwood CLO 14 Ltd ELM14 2022-1A DR 6.784% 10/20/38	08/01/2025	Citigroup		8,575,000	8,575,000	
29003Y-AQ-4	Elmwood CLO 23 Ltd ELM23 2023-2A DR 7.044% 04/16/36	05/14/2025	Various		12,400,000	12,400,000	133,969
29004F-AE-1	Elmwood CLO 40 Ltd ELM40 2025-3A C 5.732% 03/22/38	03/21/2025	WELLS FARGO SECURITIES		38,500,000	38,500,000	
29004F-AE-1	Elmwood CLO 40 Ltd ELM40 2025-3A C 5.732% 03/22/38	09/18/2025	AAIA ACRA 2 Retail MODCO		16,521,054	16,500,000	419,844
29004F-AG-6	Elmwood CLO 40 Ltd ELM40 2025-3A D1 6.782% 03/22/38	03/21/2025	WELLS FARGO SECURITIES		60,000,000	60,000,000	
29005B-AE-9	Elmwood CLO 41 Ltd ELM41 2025-4A C 6.282% 07/17/38	04/17/2025	Various		10,500,000	10,500,000	
29005B-AG-4	Elmwood CLO 41 Ltd ELM41 2025-4A D 7.432% 07/17/38	04/17/2025	SMBC Nikko Securities America		12,675,000	12,675,000	
29247B-AS-6	Empower CLO 2023-2 Ltd EMPWR 2023-2A CR 5.855% 10/15/38	08/08/2025	Citigroup		5,500,000	5,500,000	
34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R 5.891% 07/23/31	07/30/2025	Lincoln Fin Mod - AAM		3,471,437	3,462,148	4,275
34960N-AU-0	Fortress Credit BSL III Ltd FCBSL 2015-1A DR 7.496% 04/18/31	07/07/2025	Various		5,989,365	6,000,000	56,220
34960N-AW-6	Fortress Credit BSL III Ltd FCBSL 2015-1A B2R2 2.865% 04/18/31	10/03/2025	Jackson Ntl FIXH - AAM		4,005,587	4,040,505	24,117
34961J-BE-3	Fortress Credit Opportunities FCO 2017-9A BR 6.116% 10/15/33	07/07/2025	AAIA ACRA Retail		30,099,930	30,000,000	447,350
34962U-AJ-7	Fortress Credit Opportunities FCO 2021-15A D 7.870% 04/25/33	07/11/2025	ALRe Corporate AAM		2,002,720	2,000,000	35,477
34963D-AE-5	Fortress Credit BSL XIII Ltd FCBSL 2021-2A C 6.546% 07/20/34	01/29/2025	AADE BLIC Modco AAM		1,999,752	2,000,000	3,091
34963D-AQ-8	Fortress Credit BSL XII Ltd FCBSL 2021-4A C 6.566% 10/15/34	10/03/2025	Various		14,048,755	14,000,000	145,124
34963Q-AG-1	Fortress Credit Bsl XI Ltd FCBSL 2021-3A C 6.546% 07/20/34	01/06/2025	USAA - AAIA NonModco AAM		5,000,665	5,000,000	77,845
34966E-AE-0	Fortress Credit Bsl XXI Ltd FCBSL 2024-1A C 6.665% 04/24/37	06/09/2025	Citigroup		604,500	600,000	5,542
34966E-AE-0	Fortress Credit Bsl XXI Ltd FCBSL 2024-1A C 6.665% 04/24/37	12/04/2025	ALRE - TDF Trust AAM		5,628,823	5,600,000	42,511
34966P-AE-5	Fortress Credit BSL XXII Ltd FCBSL 2024-3A B 5.810% 10/23/37	02/28/2025	ORIX Life - Custody		2,016,150	2,000,000	44,039
34966V-AG-7	Fortress Credit BSL XXVI Ltd FCBSL 2024-4A C 6.055% 01/15/38	01/01/2025	AAIA PR COM TX ACRA MOD AAM AF		3,500,000	3,500,000	29,432
34990B-AC-0	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A B 5.634% 04/20/38	02/05/2025	Various		26,400,000	26,400,000	
34990B-AC-0	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A B 5.634% 04/20/38	02/05/2025	PRT 6 ACRA Modco AAM		6,600,000	6,600,000	46,484
34990B-AE-6	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A C 5.984% 04/20/38	02/05/2025	Bank of America		7,600,000	7,600,000	
34990B-AE-6	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A C 5.984% 04/20/38	09/18/2025	AAIA ACRA 2 Retail MODCO		7,639,672	7,600,000	275,280
34990B-AE-6	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A C 5.984% 04/20/38	02/05/2025	PRT 6 ACRA Modco AAM		3,800,000	3,800,000	28,426
34990B-AG-1	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A D1 7.334% 04/20/38	02/05/2025	Bank of America		5,200,000	5,200,000	
370912-AE-7	Kennedy Lewis CLO 20 Ltd GNRT 2024-20A C 5.808% 01/25/38	03/12/2025	Various		3,994,000	4,000,000	29,114
37147L-AW-9	Kennedy Lewis CLO 9 Ltd GNRT 9A D1R 6.984% 01/20/38	03/14/2025	Goldman Sachs		248,063	250,000	2,824
37147X-AG-8	Generate CLO 15 Ltd GNRT 2024-15A D 7.634% 07/20/37	05/01/2025	BTIG		2,997,880	2,980,000	7,302
37149Q-AG-1	Kennedy Lewis CLO 14 Ltd GNRT 2024-14A D 7.860% 04/22/37	05/01/2025	Various		11,272,800	11,200,000	25,758
37149Y-AL-3	Kennedy Lewis CLO 16 Ltd GNRT 2024-16A D1 7.134% 07/20/37	03/14/2025	Goldman Sachs		751,875	750,000	8,643
38136R-AY-3	Goldentree Loan Management US GLM 2022-14A DR 6.884% 07/20/37	03/21/2025	Bank of America		3,627,260	3,640,000	45,720

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
38136R-AY-3	Goldentree Loan Management US GLM 2022-14A DR 6.884% 07/20/37	09/18/2025	AAIA ACRA 2 Retail MODCO		1,570,973	1,560,000	18,729
38139E-AJ-2	GoldenTree Loan Management US GLM 2024-22A C 5.784% 10/20/37	03/14/2025	Various		2,989,500	3,000,000	74,825
38139E-AL-7	GoldenTree Loan Management US GLM 2024-22A D 6.734% 10/20/37	10/17/2025	Goldman Sachs		1,003,000	1,000,000	
38172U-AE-5	Golub Capital Partners Clo 38M GOCAP 2018-38A BR 5.809% 07/28/36	07/31/2025	ALRe Corporate AAM		10,051,680	10,000,000	5,220
38177Y-AQ-5	Golub Capital Partners CLO 53B GCBSL 2021-53A CR 5.584% 07/20/34	02/14/2025	WELLS FARGO SECURITIES		10,150,000	10,150,000	
38177Y-AQ-5	Golub Capital Partners CLO 53B GCBSL 2021-53A CR 5.584% 07/20/34	02/14/2025	AAIA PRT Ded BMY Mod AAM		4,350,000	4,350,000	30,365
38177Y-AS-1	Golub Capital Partners CLO 53B GCBSL 2021-53A DR 6.284% 07/20/34	02/14/2025	WELLS FARGO SECURITIES		18,550,000	18,550,000	
38178D-AY-3	Golub Capital Partners CLO 50B GCBSL 2020-50A DR2 6.634% 04/20/35	08/14/2025	JPM SECURITIES LLC		400,000	400,000	
38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR 3.100% 07/20/30	02/07/2025	MMTL Modco AAM		4,161,837	4,518,824	6,615
38180F-AJ-7	Golub Capital Partners Clo 28m GOCAP 2015-28A D 7.851% 11/05/38	02/28/2025	ORIX Life - Custody		2,012,484	2,000,000	11,618
38180N-AC-5	Golub Capital Partners Clo 44M GOCAP 2019-44A A2R 5.620% 10/21/38	09/22/2025	AARE II Surplus ISG		4,087,889	4,100,000	43,592
38180N-AG-6	Golub Capital Partners Clo 44M GOCAP 2019-44A CR 6.170% 10/21/38	09/22/2025	AARE II Surplus ISG		23,615,620	23,500,000	272,473
38180N-AJ-0	Golub Capital Partners Clo 44M GOCAP 2019-44A DR 7.720% 10/21/38	09/22/2025	AARE II Surplus ISG		26,960,859	26,700,000	382,000
381945-AE-4	Golub Capital Partners CLO 52 GCBSL 2020-52A CR 6.334% 04/20/37	12/04/2025	ALRE - TDF Trust AAM		6,022,158	6,000,000	47,508
381948-AA-6	Golub Capital Partners Clo 47M GOCAP 2020-47A A1AR 5.521% 08/05/37	03/20/2025	Various		44,363,216	44,300,000	313,416
381948-AC-2	Golub Capital Partners Clo 47M GOCAP 2020-47A A2R 5.701% 08/05/37	06/06/2025	AAIA ACRA 2 Retail MODCO		9,699,476	9,700,000	52,248
39808P-AS-5	Greywolf CLO V Ltd GWOLF 2015-1A CR 7.120% 01/27/31	09/22/2025	AARE II Surplus ISG		3,261,001	3,250,000	40,374
39809A-AE-8	GREYWOLF CLO VII Ltd GWOLF 2018-2A B 6.444% 10/20/31	07/30/2025	Lincoln Fin Mod - AAM		2,260,503	2,250,000	3,873
39809A-AG-3	GREYWOLF CLO VII Ltd GWOLF 2018-2A C 7.394% 10/20/31	01/01/2025	AAIA PRT Ded ATT ACRA1 Mod AAM		997,365	1,000,000	9,243
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 5.890% 05/22/39	11/19/2025	Various		9,324,864	9,336,730	108,509
48190D-AE-0	KKR CLO 47 Ltd KKR 2024-47A C 5.905% 01/15/38	11/14/2025	ALRe Corporate AAM		10,052,080	10,000,000	49,205
481939-AX-4	KKR CLO 49 Ltd KKR 49A D1R 7.184% 10/20/37	03/12/2025	Various		4,524,750	4,500,000	48,406
481952-AE-9	KKR CLO 50 Ltd KKR 2024-50A C1 6.334% 04/20/37	12/04/2025	ALRE - TDF Trust AAM		3,211,818	3,200,000	25,338
48251F-AL-5	KKR Clo 17 Ltd KKR 17 C1R 6.116% 04/15/34	06/05/2025	AAIA ACRA 2 Retail MODCO		1,254,310	1,250,000	11,453
48252K-AC-3	KKR CLO 21 Ltd KKR 21 B 5.566% 04/15/31	09/18/2025	ACRA RE 2A Surplus AAM		570,807	570,000	6,154
48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR 7.396% 04/20/32	09/18/2025	AAIA ACRA 2 Retail MODCO		3,769,699	3,750,000	48,166
48252W-AG-8	KKR CLO 22 Ltd KKR 22A D 7.246% 07/20/31	07/09/2025	AAIA ACRA Retail		2,311,491	2,300,000	38,516
48256G-AJ-3	KKR CLO 56 Ltd KKR 2024-56A D1 7.055% 10/15/37	03/21/2025	Various		12,475,000	12,500,000	175,950
48256N-AJ-8	KKR CLO 51 Ltd KKR 2024-51A D1 7.034% 10/20/37	02/28/2025	ORIX Life - Custody		7,860,027	7,750,000	248,364
48256R-AE-0	KKR CLO 53 Ltd KKR 2024-53A B 5.705% 01/15/38	06/23/2025	AAIA PRT Ded ATT ACRA1 Mod AAM		5,013,113	5,000,000	39,615
48256R-AG-5	KKR CLO 53 Ltd KKR 2024-53A C 5.905% 01/15/38	06/23/2025	AAIA PRT Ded ATT ACRA1 Mod AAM		1,003,778	1,000,000	8,201
48256V-AE-1	KKR CLO 54 LTD KKR 2024-54A C 5.755% 01/15/38	03/07/2025	Various		19,922,600	20,000,000	284,546
48256V-AG-6	KKR CLO 54 LTD KKR 2024-54A D1 6.755% 01/15/38	04/04/2025	Goldman Sachs		3,389,750	3,500,000	77,386
48256V-AG-6	KKR CLO 54 LTD KKR 2024-54A D1 6.755% 01/15/38	09/05/2025	AAIA ACRA 2 Retail MODCO		1,504,919	1,500,000	15,530
482937-AC-3	KKR Clo 32 Ltd KKR 32A CR 6.405% 04/15/37	12/04/2025	ALRE - TDF Trust AAM		7,628,409	7,600,000	67,603
509827-AC-5	Lake George Park CLO Ltd LAKEG 2025-1A B 5.405% 04/15/38	02/18/2025	BNP Paribas		12,000,000	12,000,000	
509827-AE-1	Lake George Park CLO Ltd LAKEG 2025-1A C 5.605% 04/15/38	02/18/2025	Various		36,000,000	36,000,000	
509827-AG-6	Lake George Park CLO Ltd LAKEG 2025-1A D 6.405% 04/15/38	02/18/2025	BNP Paribas		19,800,000	19,800,000	
509827-AG-6	Lake George Park CLO Ltd LAKEG 2025-1A D 6.405% 04/15/38	07/30/2025	ORIX Life - Custody		9,863,825	9,900,000	217,770
51218Y-AC-0	Lakeside Park CLO Ltd LAKES 2025-1A B1 5.455% 04/15/38	03/07/2025	Nomura Sec International		15,000,000	15,000,000	
51218Y-AE-6	Lakeside Park CLO Ltd LAKES 2025-1A B2 5.386% 04/15/38	03/07/2025	Nomura Sec International		12,500,000	12,500,000	
51218Y-AG-1	Lakeside Park CLO Ltd LAKES 2025-1A C 5.655% 04/15/38	03/07/2025	Nomura Sec International		21,900,000	21,900,000	
51218Y-AG-1	Lakeside Park CLO Ltd LAKES 2025-1A C 5.655% 04/15/38	09/18/2025	AAIA ACRA 2 Retail MODCO		11,021,912	11,000,000	287,511
51218Y-AG-1	Lakeside Park CLO Ltd LAKES 2025-1A C 5.655% 04/15/38	03/07/2025	AAIA PRT Ded LMT ACRA Mod AAM		3,600,000	3,600,000	28,273
51218Y-AJ-5	Lakeside Park CLO Ltd LAKES 2025-1A D 6.505% 04/15/38	03/07/2025	Various		32,400,000	32,400,000	
527911-AL-5	Lewey Park CLO Ltd LEWEY 2024-1A D1 6.820% 10/21/37	03/17/2025	Various		3,499,300	3,500,000	89,397
557910-AW-6	Madison Park Funding LX Ltd MDPK 2022-60A D1R 6.908% 10/25/37	04/09/2025	Citigroup		1,917,500	2,000,000	29,809
55817B-AD-4	Madison Park Funding LVIII Ltd MDPK 2024-58A D 7.508% 04/25/37	03/12/2025	Goldman Sachs		9,130,400	9,040,000	89,836
55817D-AJ-7	Madison Park Funding LXXI Ltd MDPK 2025-71A D1 6.460% 04/23/38	05/21/2025	Various		10,368,050	10,500,000	38,736
55820Y-AW-7	Madison Park Funding XXVII Ltd MDPK 2018-27A D1R 6.734% 04/20/38	04/10/2025	JPM SECURITIES LLC		2,913,750	3,000,000	16,723
55820Y-AW-7	Madison Park Funding XXVII Ltd MDPK 2018-27A D1R 6.734% 04/20/38	09/24/2025	ALRE SML Trust AAM		2,006,668	2,000,000	25,911
55822V-AJ-0	Madison Park Funding LXIX Ltd MDPK 2024-69A D1 7.208% 07/25/37	03/17/2025	Various		6,850,000	6,850,000	72,782
55822Y-AG-0	Madison Park Funding LXVI Ltd MDPK 2024-66A C 5.820% 10/21/37	09/22/2025	AARE II Surplus ISG		42,137,046	42,000,000	461,249
55823D-AG-5	Madison Park Funding LXXII Ltd MDPK 2025-72A C 6.116% 07/23/38	05/21/2025	Nomura Sec International		33,500,000	33,500,000	
55823D-AJ-9	Madison Park Funding LXXII Ltd MDPK 2025-72A D1 7.166% 07/23/38	05/21/2025	Nomura Sec International		31,500,000	31,500,000	
55953Y-AS-5	Magnetite Xxxiii Ltd MAGNE 2022-33A CR 5.834% 10/20/37	03/13/2025	Various		6,103,050	6,100,000	55,009
55953Y-AU-0	Magnetite Xxxiii Ltd MAGNE 2022-33A DR 6.884% 10/20/37	03/19/2025	Bank of America		500,250	500,000	5,875
55954H-BC-5	Magnetite XXII Ltd MAGNE 2019-22A DRR 6.805% 07/15/36	05/06/2025	Morgan Stanley		549,835	550,000	2,405
55954K-BC-8	Magnetite XIX Ltd MAGNE 2017-19A DRR 6.632% 04/17/34	01/01/2025	WELLS FARGO SECURITIES		9,500,000	9,500,000	
55954W-AQ-2	Magnetite XXIV Ltd MAGNE 2019-24A CR 6.005% 04/15/35	09/22/2025	AARE II Surplus ISG		1,004,517	1,000,000	12,300
55954Y-BC-8	Magnetite XXVI Ltd MAGNE 2020-26A D1R2 6.358% 01/25/38	03/19/2025	Goldman Sachs		3,428,250	3,500,000	24,340
55955R-AL-3	Magnetite XL Ltd MAGNE 2024-40A D 7.005% 07/15/37	10/16/2025	ACRA RE 2B Surplus AAM		8,431,786	8,400,000	1,634
55955U-AJ-1	Magnetite XLIV Ltd MAGNE 2024-44A D1 6.755% 10/15/37	09/05/2025	Various		5,381,276	5,350,000	55,389
55956M-AG-4	Magnetite 50 Ltd MAGNE 2025-50A C 5.658% 07/25/38	06/23/2025	Nomura Sec International		7,210,000	7,210,000	
55956M-AJ-8	Magnetite 50 Ltd MAGNE 2025-50A D1 6.558% 07/25/38	06/23/2025	Various		38,400,000	38,400,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
559916-AJ-0	Magnetite XLVII Ltd MAGNE 2024-47A D1 6.708% 01/25/38	01/13/2025	Goldman Sachs		7,538,750	7,400,000	72,247
559916-AJ-0	Magnetite XLVII Ltd MAGNE 2024-47A D1 6.708% 01/25/38	02/28/2025	AAIA ACRA 2 Retail MODCO		1,580,685	1,550,000	29,320
57068U-AG-7	Market Street CLO Ltd I MKTST 2025-1A C 6.284% 07/20/38	05/08/2025	Various		6,125,000	6,125,000	
57068U-AG-7	Market Street CLO Ltd I MKTST 2025-1A C 6.284% 07/20/38	11/14/2025	ALRe Corporate AAM		11,484,917	11,375,000	49,643
57068U-AJ-1	Market Street CLO Ltd I MKTST 2025-1A D1 7.384% 07/20/38	05/08/2025	Various		10,350,000	10,350,000	
58286Q-AG-0	Meacham Park Clo Ltd MCHPK 2024-1A C 5.784% 10/20/37	06/06/2025	Various		11,035,943	11,000,000	85,773
58286Q-AJ-4	Meacham Park Clo Ltd MCHPK 2024-1A D 6.784% 10/20/37	04/08/2025	Bank of America		1,953,000	2,000,000	89,272
58286Q-AJ-4	Meacham Park Clo Ltd MCHPK 2024-1A D 6.784% 10/20/37	09/05/2025	AAIA ACRA 2 Retail MODCO		6,055,188	6,000,000	55,395
59803F-AG-6	MidOcean Credit CLO XIV Ltd MIDO 2024-14A C 6.555% 04/15/37	12/04/2025	ALRE - TDF Trust AAM		3,512,936	3,500,000	31,862
59966P-AS-1	Milford Park CLO Ltd MLFPK 2022-1A CR 5.634% 01/20/38	05/21/2025	Deutsche Bank Securities Inc		1,749,125	1,750,000	9,071
59966P-AS-1	Milford Park CLO Ltd MLFPK 2022-1A CR 5.634% 01/20/38	09/18/2025	ACRA RE 2A Surplus AAM		748,943	750,000	7,468
640969-AG-6	Neuberger Berman Loan Advisers NEUB 2024-55A C 6.207% 04/22/38	03/24/2025	Morgan Stanley		1,958,054	1,950,000	22,300
640969-AJ-0	Neuberger Berman Loan Advisers NEUB 2024-55A D1 7.357% 04/22/38	03/28/2025	Various		723,850	720,000	9,837
640970-AG-4	Neuberger Berman Loan Advisers NEUB 2024-58A D1 6.784% 10/18/38	03/11/2025	Bank of America		2,878,249	2,875,000	63,768
64132J-BA-2	Neuberger Berman Loan Advisers NEUB 2019-31A CR2 5.634% 01/20/39	03/18/2025	MUFG Securities Americas Inc		2,458,750	2,500,000	16,811
64135B-AS-8	Neuberger Berman Loan Advisers NEUB 2022-51A D1R 6.810% 10/23/36	03/11/2025	MUFG Securities Americas Inc		2,003,000	2,000,000	19,308
64135T-AJ-9	Neuberger Berman Loan Advisers NEUB 2024-56A D 6.965% 07/24/37	02/05/2025	Goldman Sachs		2,557,500	2,500,000	6,678
64135W-AS-2	Neuberger Berman Loan Advisers NEUB 2023-53A D1R 6.765% 10/24/37	04/04/2025	Goldman Sachs		2,932,500	3,000,000	89,383
670891-AN-0	OCP CLO 2023-28 Ltd OCP 2023-28A CR 5.744% 07/16/38	06/18/2025	Various		12,000,000	12,000,000	
670891-AQ-3	OCP CLO 2023-28 Ltd OCP 2023-28A D1R 6.744% 07/16/38	06/18/2025	Various		8,875,000	8,875,000	
67098U-BG-9	OHA Credit Funding 6 Ltd OAKC 2020-6A D1R2 6.734% 10/20/37	12/29/2025	ALRE - DFL Trust AAM		17,487,925	17,500,000	229,158
671000-AQ-0	OCP CLO 2021-21 Ltd OCP 2021-21A CR 5.634% 01/20/38	03/18/2025	Various		4,663,975	4,735,000	20,775
671000-AS-6	OCP CLO 2021-21 Ltd OCP 2021-21A D1R 6.534% 01/20/38	04/09/2025	Goldman Sachs		2,409,750	2,550,000	23,716
67100S-AN-6	OHA Credit Funding 19 Ltd OAKC 2024-19A C 5.884% 07/20/37	03/17/2025	Bank of America		2,001,000	2,000,000	19,579
67102Q-BR-8	OHA Credit Partners VII Ltd OAKC 2012-7A CR4 5.589% 02/20/38	05/21/2025	Deutsche Bank Securities Inc		2,273,863	2,275,000	761
671080-AJ-8	Ocp Clo 2024-33 Ltd OCP 2024-33A D1 7.134% 07/20/37	10/16/2025	ACRA RE 2B Surplus AAM		10,776,024	10,800,000	197,720
67109Y-BJ-2	OHA Credit Partners XII Ltd OAKC 2015-12A D1R2 7.360% 04/23/37	10/16/2025	ACRA RE 2B Surplus AAM		7,625,088	7,600,000	140,307
67111V-AG-1	OZLM XXII Ltd OZLM 2018-22A B 5.943% 01/17/31	07/17/2025	AAIA PR COM TX ACRA MOD AAM AF		1,001,608	1,000,000	7,924
67113G-BA-4	OHA Credit Funding 5 Ltd OAKC 2020-5A CR 5.784% 10/18/37	03/27/2025	Bank of America		3,001,500	3,000,000	34,062
67113G-BC-0	OHA Credit Funding 5 Ltd OAKC 2020-5A D1R 6.784% 10/18/37	03/14/2025	Bank of America		748,125	750,000	8,242
67115L-AQ-7	OHA Credit Partners XVI OAKC 2021-16A CR 5.784% 10/18/37	09/18/2025	AAIA ACRA 2 Retail MODCO		4,007,660	4,000,000	42,911
67117T-AU-9	OCP CLO 2021-22 Ltd OCP 2021-22A D1R 6.884% 10/20/37	03/18/2025	Bank of America		1,491,750	1,500,000	17,321
67403H-AE-4	Oaktree CLO 2024-28 Ltd OAKCL 2024-28A C 5.805% 01/15/38	05/13/2025	STIFEL FINANCIAL CORP.		12,615,750	12,600,000	316,377
67403H-AE-4	Oaktree CLO 2024-28 Ltd OAKCL 2024-28A C 5.805% 01/15/38	09/18/2025	AAIA ACRA 2 Retail MODCO		5,406,982	5,400,000	60,621
674436-AE-0	Obra CLO 2 Ltd OBRAC 2025-2A B 5.734% 07/20/38	05/22/2025	Morgan Stanley		47,125,000	47,125,000	
674436-AG-5	Obra CLO 2 Ltd OBRAC 2025-2A C 6.034% 07/20/38	05/22/2025	Various		6,650,000	6,650,000	
674436-AG-5	Obra CLO 2 Ltd OBRAC 2025-2A C 6.034% 07/20/38	11/13/2025	ALRe Corporate AAM		12,362,362	12,350,000	291,476
674436-AJ-9	Obra CLO 2 Ltd OBRAC 2025-2A D1 7.234% 07/20/38	05/22/2025	Various		15,625,000	15,625,000	
67570A-AL-0	OCP CLO 2024-31 Ltd OCP 2024-31A D 7.834% 04/20/37	04/22/2025	Bank of America		2,176,510	2,170,000	991
67577K-AS-6	Octagon 52 Ltd OCT52 2021-1A CR 6.110% 07/23/37	10/20/2025	ORIX Life - Custody		2,008,190	2,000,000	32,480
67578U-AG-9	Octagon 69 Ltd OCT69 2024-3A C 6.015% 07/24/37	03/13/2025	Various		6,515,080	6,500,000	57,035
67578U-AJ-3	Octagon 69 Ltd OCT69 2024-3A D 7.065% 07/24/37	10/16/2025	ACRA RE 2B Surplus AAM		17,897,274	18,000,000	315,785
67578V-AG-7	Octagon 63 Ltd OCT63 2024-2A C 6.334% 07/20/37	12/04/2025	Various		11,240,902	11,200,000	88,682
67579E-AJ-8	Octagon 75 Ltd OCT75 2025-1A D1 6.457% 01/22/38	04/09/2025	Goldman Sachs		1,694,250	1,800,000	6,922
67579E-AJ-8	Octagon 75 Ltd OCT75 2025-1A D1 6.457% 01/22/38	07/29/2025	AARE - DFL Trust		1,397,116	1,400,000	1,887
67591E-BN-2	Octagon Investment Partners 28 OCT28 2016-1A C1RR 6.415% 04/24/37	10/16/2025	ACRA RE 2B Surplus AAM		12,762,636	12,680,000	203,222
675932-AS-6	Octagon 58 Ltd OCT58 2022-1A BR 5.655% 04/15/38	03/14/2025	WELLS FARGO SECURITIES		28,000,000	28,000,000	
675932-AU-1	Octagon 58 Ltd OCT58 2022-1A CR 5.805% 04/15/38	03/14/2025	WELLS FARGO SECURITIES		9,750,000	9,750,000	
675932-AU-1	Octagon 58 Ltd OCT58 2022-1A CR 5.805% 04/15/38	09/18/2025	AAIA ACRA 2 Retail MODCO		3,254,254	3,250,000	36,485
675932-AW-7	Octagon 58 Ltd OCT58 2022-1A D1R 6.755% 04/15/38	03/14/2025	WELLS FARGO SECURITIES		30,000,000	30,000,000	
675944-AE-2	Octagon 65 Ltd OCT65 2024-4A B 5.560% 10/23/37	02/28/2025	ORIX Life - Custody		6,816,958	6,787,000	154,591
675944-AJ-1	Octagon 65 Ltd OCT65 2024-4A D1 6.910% 10/23/37	02/28/2025	ORIX Life - Custody		7,925,720	7,800,000	216,567
675947-AU-9	Octagon 61 Ltd OCT61 2023-2A D1R 7.884% 04/20/38	04/16/2025	RBC CM, LLC		400,000	400,000	
67690A-AS-0	OHA Credit Funding 9 Ltd OAKC 2021-9A B1R 5.584% 10/19/37	09/18/2025	AAIA ACRA 2 Retail MODCO		3,811,647	3,800,000	37,525
67690A-AW-1	OHA Credit Funding 9 Ltd OAKC 2021-9A CR 5.834% 10/19/37	09/18/2025	AAIA ACRA 2 Retail MODCO		5,886,233	5,875,000	60,423
67690A-AY-7	OHA Credit Funding 9 Ltd OAKC 2021-9A D1R 6.884% 10/19/37	09/18/2025	AAIA ACRA 2 Retail MODCO		8,963,820	9,000,000	108,051
67706Q-AJ-7	OHA Credit Funding 14-R Ltd OAKC 2023-14RA C 5.784% 04/20/38	03/28/2025	Nomura Sec International		7,932,000	7,932,000	
67706Q-AJ-7	OHA Credit Funding 14-R Ltd OAKC 2023-14RA C 5.784% 04/20/38	09/18/2025	AAIA ACRA 2 Retail MODCO		4,488,417	4,455,000	45,454
67706Q-AN-8	OHA Credit Funding 14-R Ltd OAKC 2023-14RA D1 6.784% 04/20/38	03/28/2025	Various		14,500,000	14,500,000	
67706X-AW-3	OHA Credit Partners XIV Ltd OAKC 2017-14A CR 5.770% 07/21/37	03/17/2025	Bank of America		1,998,000	2,000,000	19,268
67707G-BA-6	OHA Credit Funding 8 Ltd OAKC 2021-8A D1R 6.534% 01/20/38	03/12/2025	Various		4,950,000	5,000,000	60,635
68563J-AJ-3	Orchard Park Clo Ltd ORCHPK 2024-1A D1 6.834% 10/20/37	04/04/2025	Various		5,665,625	5,750,000	207,865
68626J-AE-9	Orion CLO 2024-4 LTD ANTOR 2024-4A C 5.834% 10/20/37	06/05/2025	ALRE - DFL Trust AAM		5,016,160	5,000,000	38,872
68627C-AC-7	Orion CLO 2025-5 Ltd ANTOR 2025-5A B 5.684% 07/20/38	05/23/2025	Morgan Stanley		35,000,000	35,000,000	
68627C-AE-3	Orion CLO 2025-5 Ltd ANTOR 2025-5A C 5.884% 07/20/38	05/23/2025	Various		7,350,000	7,350,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
68627C-AE-3	Orion CLO 2025-5 Ltd ANTOR 2025-5A C 5.884% 07/20/38	11/13/2025	ALRe Corporate AAM		13,658,681	13,650,000	53,548
68627C-AG-8	Orion CLO 2025-5 Ltd ANTOR 2025-5A D1 6.934% 07/20/38	05/23/2025	Various		20,000,000	20,000,000	
69688G-AG-3	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A D1 6.684% 07/20/37	09/18/2025	AAIA ACRA 2 Retail MODCO		16,541,597	16,500,000	192,685
69688N-AQ-6	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A CR 5.834% 07/20/37	02/28/2025	ORIX Life - Custody		3,936,301	3,900,000	25,701
69688N-AS-2	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A D1R 6.884% 07/20/37	10/16/2025	ACRA RE 2B Surplus AAM		11,036,175	11,100,000	196,506
69703J-AE-3	Palmer Square CLO 2024-1 Ltd PLMRS 2024-1A C 6.205% 04/15/37	03/27/2025	BTIG		2,009,000	2,000,000	26,408
69703W-AJ-3	Palmer Square CLO 2024-4 Ltd PLMRS 2024-4A D1 6.555% 01/15/38	05/06/2025	Various		8,358,750	8,500,000	155,811
70019C-AE-5	Park Blue Clo 2024-V Ltd PKBLU 2024-5A B 5.658% 07/25/37	12/04/2025	ALRE - TDF Trust AAM		9,987,840	10,000,000	59,723
70019C-AJ-4	Park Blue Clo 2024-V Ltd PKBLU 2024-5A D 7.058% 07/25/37	02/28/2025	AAIA FA ACRA 2 MODCO		11,611,652	11,400,000	76,001
70019H-AE-4	Park Blue CLO 2025-VII Ltd PKBLU 2025-7A B 5.458% 04/25/38	03/05/2025	Bank of America		18,000,000	18,000,000	
70019H-AG-9	Park Blue CLO 2025-VII Ltd PKBLU 2025-7A C 5.758% 04/25/38	03/05/2025	Bank of America		20,500,000	20,500,000	
70019H-AJ-3	Park Blue CLO 2025-VII Ltd PKBLU 2025-7A D1 6.708% 04/25/38	03/05/2025	Bank of America		13,500,000	13,500,000	
720916-AE-5	Pikes Peak CLO 18 PIPK 2025-18A C 5.934% 04/20/38	03/21/2025	Various		22,200,000	22,200,000	
720916-AG-0	Pikes Peak CLO 18 PIPK 2025-18A D 7.034% 04/20/38	03/21/2025	Citigroup		10,540,000	10,540,000	
72132K-AU-9	Pikes Peak CLO 11 Ltd PIPK 2022-11A D1R 7.008% 07/25/37	10/16/2025	ACRA RE 2B Surplus AAM		7,466,333	7,500,000	129,142
72132U-BE-2	Pikes Peak CLO 3 PIPK 2019-3A CRR 6.270% 10/25/34	04/16/2025	PRT 6 ACRA Modco AAM		13,959,645	14,000,000	92,651
72132W-AQ-2	Pikes Peak Clo 4 PIPK 2019-4A BRR 5.655% 10/08/65	10/03/2025	ACRA RE II Surplus AAM		3,008,232	3,000,000	40,450
72133J-BE-6	Pikes Peak Clo 2 PIPK 2018-2A D1RR 6.834% 10/11/34	11/14/2025	ALRe Corporate AAM		14,006,034	14,000,000	66,446
72133L-AT-9	Pikes Peak Clo 12 Ltd PIPK 2023-12A C1R 5.684% 04/20/38	01/30/2025	Greensledge Capital Markets LL		5,000,000	5,000,000	
72133L-AT-9	Pikes Peak Clo 12 Ltd PIPK 2023-12A C1R 5.684% 04/20/38	10/20/2025	ORIX Life - Custody		3,000,000	3,000,000	46,452
72133L-AT-9	Pikes Peak Clo 12 Ltd PIPK 2023-12A C1R 5.684% 04/20/38	01/30/2025	AAIA PRT Ded ATT ACRA1 Mod AAM		2,000,000	2,000,000	14,211
72133L-AV-4	Pikes Peak Clo 12 Ltd PIPK 2023-12A D1R 6.534% 04/20/38	01/30/2025	Greensledge Capital Markets LL		7,600,000	7,600,000	
72133P-AS-2	Pikes Peak CLO 5 PIPK 2020-5A CR 5.984% 10/20/37	10/16/2025	ACRA RE 2B Surplus AAM		8,575,317	8,550,000	132,767
72134A-AW-5	Pikes Peak CLO 9 PIPK 2021-9A D1R 7.008% 10/27/38	07/23/2025	JPM SECURITIES LLC		15,400,000	15,400,000	
72583U-AJ-6	Pixley Park CLO Ltd PXLY 2024-1A C 5.705% 01/15/37	03/17/2025	Various		16,390,500	16,500,000	172,042
73052V-AG-0	Point Au Roche Park CLO Ltd PARPK 2021-1A C 6.046% 07/20/34	09/22/2025	AARE II Surplus ISG		1,078,032	1,075,000	12,204
73742R-AG-5	Post CLO VI Ltd POST 2024-2A C 5.984% 01/20/38	03/27/2025	Bank of America		2,750,000	2,750,000	63,097
74042F-AB-7	Preferred Term Securities XXV PRETSL 25-A2 A2 4.335% 06/22/37	07/31/2025	ALRe Corporate AAM		869,272	1,011,310	5,267
74042H-AA-5	Preferred Term Securities XIX A1 4.300% 12/22/35	11/13/2025	ALRe Corporate AAM		499,288	514,692	3,431
74042H-AB-3	Preferred Term Securities XIX PRETSL 19-A2 A2 4.415% 12/22/35	07/31/2025	ALRe Corporate AAM		6,167,115	7,107,845	37,619
74042J-AA-1	Preferred Term Securities XXI A1 4.039% 03/22/38	11/19/2025	AAIA ACRA Retail		974,211	1,029,073	7,218
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.326% 09/22/37	09/05/2025	AAIA Modco AAM		3,689,531	4,294,796	43,746
74042Q-AC-1	Preferred Term Securities XXVI B1 4.511% 09/22/37	01/09/2025	Jackson Ntl FWH - AAM		224,465	303,331	694
74042Q-AE-7	Preferred Term Securities XXVI MMCAP 17A B2 4.510% 09/22/37	01/09/2025	Jackson Ntl FWH - AAM		67,610	91,365	209
75884A-AG-5	Regatta 32 Funding Ltd REG32 2025-4A C 5.758% 07/25/38	06/11/2025	Various		5,000,000	5,000,000	
75884A-AJ-9	Regatta 32 Funding Ltd REG32 2025-4A D1 6.708% 07/25/38	06/11/2025	Various		16,780,000	16,780,000	
75896Z-AG-9	Regatta 31 Funding Ltd REG31 2025-1A B 5.758% 03/25/38	04/21/2025	Various		14,439,215	14,500,000	15,505
75897J-AJ-4	Regatta XXIX Funding Ltd REG29 2024-3A C 5.855% 09/06/37	03/17/2025	Bank of America		998,000	1,000,000	35,100
75903U-AG-8	Regatta 30 Funding Ltd REG30 2024-4A C 5.708% 01/25/38	03/10/2025	Various		23,910,000	24,000,000	291,713
75903U-AJ-2	Regatta 30 Funding Ltd REG30 2024-4A D1 6.658% 01/25/38	05/21/2025	Deutsche Bank Securities Inc		1,205,160	1,200,000	33,905
75903U-AJ-2	Regatta 30 Funding Ltd REG30 2024-4A D1 6.658% 01/25/38	09/05/2025	AAIA ACRA 2 Retail MODCO		1,505,939	1,500,000	12,457
75904B-AG-9	Regatta 34 Funding Ltd REG34 2025-3A C 6.034% 07/20/38	05/09/2025	Various		7,175,000	7,175,000	
75904B-AG-9	Regatta 34 Funding Ltd REG34 2025-3A C 6.034% 07/20/38	11/14/2025	ALRe Corporate AAM		13,346,773	13,325,000	347,610
75904B-AJ-3	Regatta 34 Funding Ltd REG34 2025-3A D1 7.084% 07/20/38	05/09/2025	Various		24,000,000	24,000,000	
77340L-AZ-3	Rockford Tower CLO 2022-2 Ltd ROCKT 2022-2A CR2 5.934% 03/20/38	10/10/2025	Bank of America		1,750,000	1,750,000	
77340L-BB-5	Rockford Tower CLO 2022-2 Ltd ROCKT 2022-2A D1R2 7.034% 03/20/38	10/10/2025	Bank of America		5,250,000	5,250,000	
77341A-AG-8	Rockford Tower CLO 2025-1 Ltd ROCKT 2025-1A C 5.805% 03/31/38	02/03/2025	MIZUHO SECURITIES USA L		7,250,000	7,250,000	
77341A-AG-8	Rockford Tower CLO 2025-1 Ltd ROCKT 2025-1A C 5.805% 03/31/38	02/03/2025	PRT 6 ACRA Modco AAM		1,450,000	1,450,000	11,690
77341A-AJ-2	Rockford Tower CLO 2025-1 Ltd ROCKT 2025-1A D1 6.855% 03/31/38	04/10/2025	Various		4,970,000	5,000,000	5,805
77342B-AG-5	Rockford Tower CLO 2024-1 Ltd ROCKT 2024-1A C 6.584% 04/20/37	12/04/2025	ALRE - TDF Trust AAM		6,429,619	6,400,000	52,676
77587B-AE-4	Romark Credit Funding III Ltd RCF 2024-3A C 6.139% 09/15/42	12/12/2025	ALRe Corporate AAM		5,007,520	5,000,000	74,180
77587U-AE-2	Romark CLO Ltd RMRK 2017-1A B 6.271% 10/23/30	07/17/2025	Various		2,256,996	2,250,000	16,462
81881Q-AU-0	Shackleton 2013-III CLO Ltd SHACK 2013-3A BR 5.716% 07/15/30	01/28/2025	AEL Modco AAM		4,006,128	4,000,000	8,831
82809V-AE-2	Silver Point CLO 9 Ltd SPCLO 2025-9A B 6.005% 03/31/38	05/01/2025	Various		25,750,000	25,750,000	
82809V-AJ-1	Silver Point CLO 9 Ltd SPCLO 2025-9A D1 7.505% 03/31/38	05/01/2025	Various		10,969,000	10,969,000	
83011V-AG-9	Sixth Street CLO XXV Ltd SIXST 2024-25A D1 7.015% 07/24/37	10/16/2025	ACRA RE 2B Surplus AAM		10,745,136	10,800,000	188,211
83012F-AU-2	Sixth Street CLO XVII Ltd SIXST 2021-17A D1R 6.582% 04/17/38	03/12/2025	BNP Paribas		3,473,750	3,500,000	4,772
83012K-AU-1	Sixth Street CLO XIX Ltd SIXST 2021-19A D1R 6.682% 07/17/38	07/30/2025	Bank of America		9,030,000	9,030,000	
83012K-AU-1	Sixth Street CLO XIX Ltd SIXST 2021-19A D1R 6.682% 07/17/38	09/24/2025	ALRE SML Trust AAM		3,882,570	3,870,000	32,923
83013B-AG-1	Sixth Street CLO 29 Ltd SIXST 2025-29A D 6.732% 07/17/38	06/05/2025	Various		8,000,000	8,000,000	
83013T-AE-7	Sixth Street CLO 28 Ltd SIXST 2025-28A C 6.270% 04/21/38	04/08/2025	Various		36,500,000	36,500,000	
83013T-AG-2	Sixth Street CLO 28 Ltd SIXST 2025-28A D1 7.020% 04/21/38	04/08/2025	Citigroup		12,450,000	12,450,000	
83616K-AE-7	Sound Point CLO XXXIII Ltd SNDPT 2022-1A C 6.108% 04/25/35	09/22/2025	AARE II Surplus ISG		8,516,992	8,500,000	91,502
87246M-AW-2	TICP CLO VI 2016-2 Ltd TICP 2016-6A CR2 6.066% 01/15/34	03/04/2025	USAA - AAIA Modco AAM		1,503,408	1,500,000	12,927
87249Q-AS-9	TICP CLO XI Ltd TICP 2018-11A DR 7.558% 04/25/37	04/14/2025	Bank of America		3,059,700	3,100,000	53,734

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
87268J-AJ-1	TPG CLO 2025-1 Ltd TPGCLO 2025-1A D1 7.255% 07/15/38	07/15/2025	Goldman Sachs		453,704	454,000	
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 6.384% 02/28/39	03/20/2025	AAIA Modco FHLB - AAM		42,729,193	43,197,163	164,986
881936-AC-2	Texas Debt Capital CLO 2025-I TCIFC 2025-1A B 5.415% 04/24/38	02/19/2025	Various		12,000,000	12,000,000	
881936-AE-8	Texas Debt Capital CLO 2025-I TCIFC 2025-1A C 5.565% 04/24/38	02/19/2025	Bank of America		18,300,000	18,300,000	
881936-AE-8	Texas Debt Capital CLO 2025-I TCIFC 2025-1A C 5.565% 04/24/38	06/20/2025	Various		14,125,891	14,100,000	190,464
881936-AE-8	Texas Debt Capital CLO 2025-I TCIFC 2025-1A C 5.565% 04/24/38	02/19/2025	AAIA PR COM TX ACRA MOD AAM AF		3,600,000	3,600,000	22,818
881936-AG-3	Texas Debt Capital CLO 2025-I TCIFC 2025-1A D1 6.365% 04/24/38	02/19/2025	Bank of America		18,600,000	18,600,000	
88238E-AE-8	Texas Debt Capital CLO 2024-II TCIFC 2024-2A B 5.565% 01/24/37	06/05/2025	ALRE - DFL Trust AAM		5,028,280	5,000,000	34,855
88238E-AG-3	Texas Debt Capital CLO 2024-II TCIFC 2024-2A C 5.765% 01/24/37	06/05/2025	ALRE - DFL Trust AAM		8,026,320	8,000,000	57,635
88677F-AE-3	Tikehau US CLO VII Ltd TKO 2025-1A C 5.858% 02/25/38	04/01/2025	Various		20,785,834	20,800,000	4,077
88677F-AG-8	Tikehau US CLO VII Ltd TKO 2025-1A D1 6.958% 02/25/38	02/14/2025	JPM SECURITIES LLC		14,400,000	14,400,000	
89531M-AS-1	TRESTLES CLO II LTD TREST 2018-2A CR 6.258% 07/25/37	03/14/2025	Various		7,522,500	7,500,000	68,397
89624U-AG-7	Trimaran Cavu 2021-2 Ltd CAVU 2021-2A C 6.570% 10/25/34	10/03/2025	Various		8,540,129	8,500,000	116,191
89641H-AW-0	Trinitas CLO XI Ltd TRNTS 2019-11A CR 6.466% 07/15/34	01/01/2025	AAIA PRT Ded LMT ACRA Mod AAM		21,694,350	21,700,000	194,883
89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2 7.080% 10/15/39	04/22/2025	Sandler O'Neill		8,267,553	8,267,553	13,653
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 6.905% 04/15/40	01/01/2025	Apollo Internal		1,031,545	1,041,965	4,710
903428-AA-8	US Capital Funding VI Ltd/US C TRAP 2007-12A A1 4.469% 07/10/43	04/10/2025	Interest Capitalization		1,045	1,045	
92013A-AZ-2	Valley Stream Park CLO LTD VYSPK 2022-1A DRR 6.584% 01/20/37	03/11/2025	Bank of America		4,110,729	4,136,000	40,172
92558N-AQ-5	Vibrant CLO XI Ltd VIBR 2019-11A BR 6.496% 07/20/32	01/01/2025	AAIA PRT Ded ATT ACRA1 Mod AAM		3,957,423	4,000,000	32,480
92895F-AJ-0	Voya 2024-3 LTD VOYA 2024-3A D 6.934% 07/20/37	02/07/2025	AEL Modco AAM		5,086,985	5,000,000	17,338
92918N-BE-6	Voya CLO 2020-3 Ltd VOYA 2020-3A D1RR 6.570% 01/20/38	04/29/2025	Bank of America		983,750	1,000,000	1,742
92919A-AW-4	Voya CLO 2021-2 Ltd VOYA 2021-2A D1R 6.484% 04/20/38	02/03/2025	Scotia Capital		7,750,000	7,750,000	
92919A-AW-4	Voya CLO 2021-2 Ltd VOYA 2021-2A D1R 6.484% 04/20/38	09/24/2025	AAIA ACRA 2 Retail MODCO		6,220,944	6,200,000	77,527
92920D-AG-0	Voya CLO 2024-1 Ltd VOYA 2024-1A D 7.555% 04/15/37	03/27/2025	Bank of America		2,344,763	2,325,000	36,977
92920H-AJ-5	Voya CLO 2024-2 Ltd VOYA 2024-2A D 7.084% 07/20/37	10/16/2025	ACRA RE 2B Surplus AAM		13,721,188	13,800,000	250,975
92920K-AJ-8	Voya CLO 2024-4 Ltd VOYA 2024-4A D1 6.784% 07/20/37	09/24/2025	AAIA ACRA 2 Retail MODCO		16,509,521	16,500,000	215,259
92920L-AU-1	Voya CLO 2022-4 Ltd VOYA 2022-4A CR 6.334% 04/20/37	10/16/2025	ACRA RE 2B Surplus AAM		21,725,669	21,600,000	353,681
92920L-AW-7	Voya CLO 2022-4 Ltd VOYA 2022-4A DR 7.584% 04/20/37	10/16/2025	ACRA RE 2B Surplus AAM		21,079,002	21,000,000	407,294
92920X-AN-1	Voya CLO 2024-7 Ltd VOYA 2024-7A D1 6.734% 01/20/38	03/18/2025	Bank of America		1,743,000	1,750,000	24,630
92945V-AG-1	Voya CLO 2025-3 Ltd VOYA 2025-3A C 5.784% 07/20/38	06/06/2025	Various		10,000,000	10,000,000	
92945V-AJ-5	Voya CLO 2025-3 Ltd VOYA 2025-3A D1 6.784% 07/20/38	06/06/2025	Various		10,000,000	10,000,000	
936557-AG-2	Warwick Capital CLO 2 Ltd WWICK 2023-2A C 7.355% 01/15/37	12/04/2025	ALRE - TDF Trust AAM		6,816,538	6,800,000	69,460
949575-AG-9	Wellington Management Clo 3 Lt WELLI 2024-3A D1 6.884% 07/18/37	10/16/2025	Various		13,473,856	13,500,000	219,521
97816W-AE-9	Wonder Lake Park CLO Ltd WONPK 2025-1A C 5.665% 07/24/38	06/12/2025	Various		19,950,000	19,950,000	
97816W-AG-4	Wonder Lake Park CLO Ltd WONPK 2025-1A D1 6.615% 07/24/38	06/12/2025	Nomura Sec International		26,000,000	26,000,000	
BCC20W-Z7-4	Blackrock European CLO VII DAC BECLO 7A C1R 3.909% 10/15/31	10/29/2025	ALRe Corporate AAM		6,570,319	6,582,780	11,436
BCC20W-ZD-1	Blackrock European CLO VII DAC BECLO 7A DR 4.909% 10/15/31	10/29/2025	ALRe Corporate AAM		8,610,846	8,650,821	18,874
BCC20Z-6D-6	Dryden 27 R Euro CLO 2017 DAC DRYD 2017-27A CR 4.376% 04/15/33	10/29/2025	ALRe Corporate AAM		10,171,096	10,171,269	19,782
BCC20Z-88-5	Avoca Capital CLO X Ltd AVOCA 10A B2RR 1.650% 04/15/35	10/29/2025	ALRe Corporate AAM		8,073,838	8,738,203	6,408
BCC20Z-89-3	Avoca Capital CLO X Ltd AVOCA 10A CRR 4.026% 04/15/35	10/29/2025	ALRe Corporate AAM		17,476,162	17,476,407	31,271
BCC20Z-8A-0	Avoca Capital CLO X Ltd AVOCA 10A DRR 5.126% 04/15/35	10/29/2025	ALRe Corporate AAM		10,752,707	10,777,118	24,553
BCC2R3-UL-1	Griffith Park CLO DAC GRIPK 1A BRR 4.166% 11/21/31	10/29/2025	ALRe Corporate AAM		1,747,606	1,747,641	14,249
BCC337-TP-9	Dunedin Park CLO DAC DUNEP 1A CR 4.301% 11/20/34	10/29/2025	ALRe Corporate AAM		3,496,624	3,495,281	29,906
BCC339-BV-1	CVC Cordatus Loan Fund XXII DA CORDA 22A D 5.250% 12/15/34	04/07/2025	JEFFERIES LLC		491,202	519,790	2,040
BCC350-89-1	Blackrock European CLO VIII DA BECLO 8A B2R 2.100% 01/20/36	10/29/2025	ALRe Corporate AAM		4,305,161	4,660,375	2,990
BCC350-8C-4	Blackrock European CLO VIII DA BECLO 8A DR 5.304% 01/20/36	10/29/2025	ALRe Corporate AAM		4,173,290	4,194,338	6,798
G0R37G-AS-4	Aurium CLO III DAC ACLO 3A C 4.071% 04/16/30	10/29/2025	ALRe Corporate AAM		1,891,394	1,893,277	3,211
G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 4.385% 09/22/36	09/05/2025	AAIA Modco AAM		2,072,724	2,284,477	23,405
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					7,267,595,177	7,281,291,988	27,076,442
00024D-AL-7	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1D 5.755% 07/15/38	01/01/2025	Various		(87,266,336)	(87,266,336)	
00024D-AN-3	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2D 6.055% 07/15/38	01/01/2025	Various		(16,888,773)	(16,888,773)	
00024D-AQ-6	AA Infrastructure Fund 2 LLC AAIF 2024-1A BD 6.755% 07/15/38	01/01/2025	Various		(9,650,727)	(9,650,727)	
00024D-AS-2	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD 8.755% 07/15/38	01/01/2025	Various		(5,720,720)	(5,720,720)	
00024D-AL-7	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1D 5.755% 07/15/38	08/12/2025	Tax Free Exchange		354,250,000	354,250,000	1,699,331
00024D-AN-3	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2D 6.055% 07/15/38	08/12/2025	Tax Free Exchange		68,250,000	68,250,000	343,319
00024D-AQ-6	AA Infrastructure Fund 2 LLC AAIF 2024-1A BD 6.755% 07/15/38	08/12/2025	Tax Free Exchange		39,000,000	39,000,000	217,416
00024D-AS-2	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD 8.755% 07/15/38	08/12/2025	Tax Free Exchange		23,508,333	23,508,333	167,622
00043*-AA-7	AA Warehouse 21-A 5.653% 08/08/36	01/14/2025	Various		18,285,101	18,285,101	
00043*-AB-5	AA Warehouse 21A 5.803% 08/08/36	01/14/2025	Various		2,641,445	2,641,445	
69291N-AC-6	PK Alift Loan Funding 7 LP PK AIR 2025-2 - B 5.028% 03/15/43	09/10/2025	BNP Paribas		24,174,209	24,175,000	
69291N-AD-4	PK Alift Loan Funding 7 LP PK AIR 2025-2 - C 5.342% 03/15/43	09/10/2025	BNP Paribas		51,674,659	51,675,000	
69291N-AE-2	PK Alift Loan Funding 7 LP PK AIR 2025-2 - D 6.012% 03/15/43	09/10/2025	BNP Paribas		7,001,922	7,002,000	
69291Y-AB-4	Pk Alift Loan Funding 6 LP PKAIR 2025-1 B 5.811% 11/15/42	05/02/2025	Royal Bank of Canada		32,398,979	32,400,000	
69291Y-AC-2	Pk Alift Loan Funding 6 LP PKAIR 2025-1 C 6.237% 11/15/42	05/02/2025	Royal Bank of Canada		66,959,712	66,960,000	
69291Y-AD-0	Pk Alift Loan Funding 6 LP PKAIR 2025-1 D 7.334% 11/15/42	05/02/2025	Royal Bank of Canada		16,082,989	16,083,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
69453#-AA-1	PK ALIFT WH 5 LP A 7.000% 11/14/44	04/28/2025	Capital Call Revolver		16,660,906	16,660,906	
74980Q-AS-0	RR 17 Ltd RRAM 2021-17A BR 5.755% 07/15/34	08/28/2025	Scotia Capital		44,160,000	44,160,000	
74980Q-AU-5	RR 17 Ltd RRAM 2021-17A CR 6.855% 07/15/34	08/28/2025	Scotia Capital		20,000,000	20,000,000	
979888-BE-3	WOODMONT 2018-4 TRUST WDMNT 2018-4A A2RR 5.734% 04/20/37	03/28/2025	Various		26,375,000	26,375,000	
979888-BG-8	WOODMONT 2018-4 TRUST WDMNT 2018-4A BRR 5.834% 04/20/37	03/28/2025	Various		46,250,000	46,250,000	
979888-BJ-2	WOODMONT 2018-4 TRUST WDMNT 2018-4A CRR 6.384% 04/20/37	03/28/2025	Various		78,000,000	78,000,000	
979888-BL-7	WOODMONT 2018-4 TRUST WDMNT 2018-4A DRR 8.084% 04/20/37	03/28/2025	Deutsche Bank Securities Inc		36,900,000	36,900,000	
97988F-AQ-1	Woodmont 2022-10 Trust WDMNT 2022-10A A2R 5.555% 04/15/38	01/28/2025	WELLS FARGO SECURITIES		9,500,000	9,500,000	
97988F-AS-7	Woodmont 2022-10 Trust WDMNT 2022-10A BR 5.655% 04/15/38	01/28/2025	Various		57,075,000	57,075,000	
97988F-AU-2	Woodmont 2022-10 Trust WDMNT 2022-10A CR 6.005% 04/15/38	01/28/2025	Various		55,500,000	55,500,000	
97988F-AW-8	Woodmont 2022-10 Trust WDMNT 2022-10A DR 7.455% 04/15/38	01/28/2025	WELLS FARGO SECURITIES		8,375,000	8,375,000	
97988M-AY-9	Woodmont 2021-8 Trust WDMNT 2021-8A CR 6.384% 10/18/37	08/27/2025	Citigroup		15,000,000	15,000,000	
97988T-AS-7	Woodmont 2023-11 Trust WDMNT 2023-11A A2R 5.710% 04/23/37	03/31/2025	Various		36,000,000	36,000,000	
97988T-AU-2	Woodmont 2023-11 Trust WDMNT 2023-11A BR 5.810% 04/23/37	03/31/2025	Various		54,000,000	54,000,000	
97988T-AW-8	Woodmont 2023-11 Trust WDMNT 2023-11A CR 6.360% 04/23/37	03/31/2025	Various		72,000,000	72,000,000	
97988T-AY-4	Woodmont 2023-11 Trust WDMNT 2023-11A DR 8.060% 04/23/37	03/31/2025	WELLS FARGO SECURITIES		20,900,000	20,900,000	
000000-00-0	RRE 10 Loan Management DAC RRME 10A BR 4.109% 03/15/38	10/28/2025	HSBC SECURITIES (USA) INC		55,502,237	55,502,237	
000000-00-0	RRE 10 Loan Management DAC RRME 10A CR 5.009% 03/15/38	10/28/2025	HSBC SECURITIES (USA) INC		728,467	728,467	
000000-00-0	RRE 25 Loan Management DAC RRME 25A A2 3.659% 04/15/38	03/14/2025	BNP Paribas		28,930,132	28,930,132	
000000-00-0	RRE 23 Loan Management DAC RRME 23A A2 3.759% 04/15/38	01/24/2025	BNP Paribas		54,815,236	54,815,236	
000000-00-0	RRE 23 Loan Management DAC RRME 23A B 4.009% 04/15/38	01/24/2025	BNP Paribas		20,791,986	20,791,986	
000000-00-0	RRE 25 Loan Management DAC RRME 25A B 4.159% 04/15/38	03/14/2025	BNP Paribas		38,209,609	38,209,609	
000000-00-0	RRE 23 Loan Management DAC RRME 23A C1 4.759% 04/15/38	01/24/2025	BNP Paribas		17,851,705	17,851,705	
000000-00-0	RRE 25 Loan Management DAC RRME 25A C1 4.809% 04/15/38	03/14/2025	BNP Paribas		17,221,616	17,221,616	
000000-00-0	RRE 26 Loan Management DAC RRME 26A B 4.159% 07/15/38	05/29/2025	Citigroup		1,641,074	1,641,074	
000000-00-0	RRE 26 Loan Management DAC RRME 26A B 4.159% 07/15/38	10/29/2025	ALRe Corporate AAM		21,208,375	21,204,707	278,536
000000-00-0	RRE 26 Loan Management DAC RRME 26A C1 4.709% 07/15/38	05/29/2025	Citigroup		1,172,196	1,172,196	
000000-00-0	RRE 26 Loan Management DAC RRME 26A C1 4.709% 07/15/38	10/29/2025	ALRe Corporate AAM		15,148,355	15,146,219	225,103
000000-00-0	RRE 26 Loan Management DAC RRME 26A C2 5.759% 07/15/38	05/29/2025	Citigroup		293,049	293,049	
000000-00-0	RRE 7 Loan Management DAC RRME 7A A2R 3.709% 10/15/38	03/21/2025	BNP Paribas		57,519,121	57,519,121	
000000-00-0	RRE 6 Loan Management DAC RRME 6A BR 4.209% 10/15/38	08/28/2025	Goldman Sachs		31,762,838	31,762,838	
000000-00-0	RRE 7 Loan Management DAC RRME 7A BR 4.309% 10/15/38	03/21/2025	BNP Paribas		34,995,242	34,995,242	
000000-00-0	RRE 6 Loan Management DAC RRME 6A C1R 4.659% 10/15/38	08/28/2025	Goldman Sachs		705,841	705,841	
000000-00-0	RRE 7 Loan Management DAC RRME 7A C1R 5.059% 10/15/38	03/21/2025	BNP Paribas		32,868,069	32,868,069	
000000-00-0	RRE 6 Loan Management DAC RRME 6A C2R 5.709% 10/15/38	08/28/2025	Goldman Sachs		295,400	295,400	
000000-00-0	RRE 24 Loan Management DAC RRME 24A A2 3.709% 04/15/40	02/21/2025	Barclays		38,858,425	38,858,425	
000000-00-0	RRE 24 Loan Management DAC RRME 24A B 3.959% 04/15/40	02/21/2025	Barclays		27,200,898	27,200,898	
000000-00-0	RRE 24 Loan Management DAC RRME 24A C1 4.609% 04/15/40	02/21/2025	Barclays		14,895,730	14,895,730	
000000-00-0	RRE 24 Loan Management DAC RRME 24A C2 5.309% 04/15/40	02/21/2025	Barclays		1,942,921	1,942,921	
000000-00-0	RRE 8 Loan Management DAC RRME 8A A2R 3.709% 07/15/40	03/21/2025	BNP Paribas		57,519,121	57,519,121	
000000-00-0	RRE 9 Loan Management DAC RRME 9A A2R 3.709% 07/15/40	03/21/2025	BNP Paribas		46,015,297	46,015,297	
000000-00-0	RRE 27 Loan Management DAC RRME 27A B 4.159% 07/15/40	06/05/2025	Morgan Stanley		11,168,635	11,168,635	
000000-00-0	RRE 8 Loan Management DAC RRME 8A BR 4.309% 07/15/40	03/21/2025	BNP Paribas		38,346,081	38,346,081	
000000-00-0	RRE 9 Loan Management DAC RRME 9A BR 4.309% 07/15/40	03/21/2025	BNP Paribas		27,390,058	27,390,058	
000000-00-0	RRE 27 Loan Management DAC RRME 27A C 5.009% 07/15/40	06/05/2025	Morgan Stanley		6,282,357	6,282,357	
000000-00-0	RRE 8 Loan Management DAC RRME 8A C1R 5.059% 07/15/40	03/21/2025	BNP Paribas		32,868,069	32,868,069	
000000-00-0	RRE 9 Loan Management DAC RRME 9A C1R 5.059% 07/15/40	03/21/2025	BNP Paribas		26,294,455	26,294,455	
000000-00-0	RRE 1 Loan Management DAC RRME 1A BRR 4.159% 10/15/40	09/19/2025	JEFFERIES LLC		51,255,767	51,255,767	
000000-00-0	RRE 1 Loan Management DAC RRME 1A C1RR 4.609% 10/15/40	09/19/2025	JEFFERIES LLC		687,293	687,293	
000000-00-0	RRE 1 Loan Management DAC RRME 1A C2RR 5.659% 10/15/40	09/19/2025	JEFFERIES LLC		291,226	291,226	
000000-00-0	RRE 2 Loan Management DAC RRME 2A BRR 4.109% 01/15/41	10/03/2025	JPM SECURITIES LLC		42,300,198	42,300,198	
000000-00-0	RRE 17 Loan Management DAC RRME 17A BR 4.159% 01/15/41	11/28/2025	Bank of America		31,435,922	31,435,922	
000000-00-0	RRE 2 Loan Management DAC RRME 2A C1RR 4.459% 01/15/41	10/03/2025	JPM SECURITIES LLC		13,219,833	13,219,833	
000000-00-0	RRE 17 Loan Management DAC RRME 17A C1R 4.709% 01/15/41	11/28/2025	Bank of America		727,683	727,683	
000000-00-0	RRE 2 Loan Management DAC RRME 2A C2RR 5.509% 01/15/41	10/03/2025	JPM SECURITIES LLC		291,726	291,726	
000000-00-0	RRE 17 Loan Management DAC RRME 17A C2R 5.759% 01/15/41	11/28/2025	Bank of America		291,073	291,073	
74938R-AG-7	RAD CLO 30 Ltd RAD 2025-30A B 5.755% 10/15/38	08/14/2025	JPM SECURITIES LLC		23,100,000	23,100,000	
74938R-AJ-1	RAD CLO 30 Ltd RAD 2025-30A C1 6.605% 10/15/38	08/14/2025	Various		34,500,000	34,500,000	
74939N-AJ-9	RAD CLO 31 Ltd RAD 2025-31A C1A 6.282% 04/17/39	11/19/2025	Citigroup		17,750,000	17,750,000	
74939N-AL-4	RAD CLO 31 Ltd RAD 2025-31A C1B 7.082% 04/17/39	11/19/2025	Citigroup		250,000	250,000	
74971C-AN-3	RR 16 Ltd RRAM 2021-16A BR 5.705% 07/15/36	10/08/2025	Scotia Capital		35,000,000	35,000,000	
74971C-AQ-6	RR 16 Ltd RRAM 2021-16A CR 6.905% 07/15/36	10/08/2025	Scotia Capital		8,500,000	8,500,000	
749752-AS-0	RR 18 Ltd RRAM 2021-18A BR 5.755% 07/15/40	08/07/2025	Citigroup		27,000,000	27,000,000	
749752-AU-5	RR 18 Ltd RRAM 2021-18A C1R 6.605% 07/15/40	08/07/2025	Citigroup		41,150,000	41,150,000	
749762-AE-0	RR 40 LTD RRAM 2025-40A B 5.905% 07/15/38	05/20/2025	Citigroup		42,000,000	42,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
749762-AG-5	RR 40 LTD RRAM 2025-40A C 6.955% 07/15/38	05/20/2025	Various		29,500,000	29,500,000	
749764-AJ-5	RR 41 LTD RRAM 2025-41A C1A 6.305% 10/15/40	08/29/2025	BNP Paribas		22,500,000	22,500,000	
749764-AN-6	RR 41 LTD RRAM 2025-41A C1B 7.105% 10/15/40	08/29/2025	BNP Paribas		250,000	250,000	
74980F-BJ-3	RR 8 Ltd RRAM 2020-8A C1A2 6.355% 01/15/39	12/02/2025	Santander US Capital Markets L		23,750,000	23,750,000	
74980F-BL-8	RR 8 Ltd 2020-8A C1B2 6.90012% 15JAN39 7.032% 01/15/39	12/02/2025	Santander US Capital Markets L		250,000	250,000	
74983A-AL-7	RR 19 Ltd RRAM 2021-19A A2R 5.455% 04/15/40	03/04/2025	CIBC World Markets		15,975,000	15,975,000	
74983A-AN-3	RR 19 Ltd RRAM 2021-19A BR 5.705% 04/15/40	03/04/2025	CIBC World Markets		56,000,000	56,000,000	
74983A-AQ-6	RR 19 Ltd RRAM 2021-19A C1AR 6.405% 04/15/40	03/04/2025	CIBC World Markets		31,500,000	31,500,000	
74983A-AU-7	RR 19 Ltd RRAM 2021-19A C1BR 7.005% 04/15/40	03/04/2025	CIBC World Markets		10,500,000	10,500,000	
74988F-AG-2	RR 38 Ltd RRAM 2025-38A B 5.605% 04/15/40	02/05/2025	Citigroup		24,000,000	24,000,000	
74988F-AG-2	RR 38 Ltd RRAM 2025-38A B 5.605% 04/15/40	02/05/2025	AAIA PRT Ded BMY Mod AAM		8,600,000	8,600,000	66,943
74988F-AJ-6	RR 38 Ltd RRAM 2025-38A C1 6.405% 04/15/40	02/05/2025	Citigroup		14,400,000	14,400,000	
74989M-AQ-4	RR 26 Ltd RRAM 2023-26A A2R 5.405% 04/15/38	02/28/2025	Piper Jaffray		16,325,000	16,325,000	
74989M-AS-0	RR 26 Ltd RRAM 2023-26A B1R 5.655% 04/15/38	02/28/2025	Piper Jaffray		29,750,000	29,750,000	
74989M-AU-5	RR 26 Ltd RRAM 2023-26A B2R 5.955% 04/15/38	02/28/2025	Piper Jaffray		5,000,000	5,000,000	
74989M-AW-1	RR 26 Ltd RRAM 2023-26A C1R 6.505% 04/15/38	02/28/2025	Various		21,500,000	21,500,000	
74989U-AN-3	RR 20 Ltd RRAM 2022-20A BR 5.705% 07/15/37	02/18/2025	BNP Paribas		10,000,000	10,000,000	
74989U-AN-3	RR 20 Ltd RRAM 2022-20A BR 5.705% 07/15/37	02/18/2025	AAIA PR COM TX ACRA MOD AAM AF		4,000,000	4,000,000	31,692
74989U-AQ-6	RR 20 Ltd RRAM 2022-20A CR 6.505% 07/15/37	02/18/2025	BNP Paribas		6,500,000	6,500,000	
749972-AG-0	RAD CLO 27 Ltd RAD 2024-27A C 5.805% 01/15/38	03/20/2025	Goldman Sachs		11,908,175	11,950,000	119,201
749972-AJ-4	RAD CLO 27 Ltd RAD 2024-27A D1 6.705% 01/15/38	05/06/2025	Goldman Sachs		4,326,805	4,452,000	79,872
749979-AQ-3	Rad CLO 20 Ltd RAD 2023-20A BR 5.784% 07/20/40	11/19/2025	Tax Free Exchange		19,500,000	19,500,000	93,997
749979-AS-9	Rad CLO 20 Ltd RAD 2023-20A C1R 6.734% 07/20/40	06/17/2025	Scotia Capital		18,500,000	18,500,000	
75000G-BM-7	RR 23 Ltd RRAM 2022-23A BR2 5.705% 07/15/37	06/18/2025	RBC CM, LLC		51,000,000	51,000,000	
75000G-BP-0	RR 23 Ltd RRAM 2022-23A C1A2 6.555% 07/15/37	06/18/2025	Various		40,375,000	40,375,000	
75000G-BT-2	RR 23 Ltd RRAM 2022-23A C1B2 7.275% 07/15/37	06/18/2025	RBC CM, LLC		4,625,000	4,625,000	
75000H-BG-8	RR 24 Ltd RRAM 2022-24A BR2 5.755% 01/15/37	01/01/2025	Various		12,600,000	12,600,000	100,704
75009A-BA-7	Rad CLO 18 Ltd RAD 2023-18A CR 6.005% 07/15/37	05/16/2025	Scotia Capital		9,000,000	9,000,000	
75009A-BC-3	Rad CLO 18 Ltd RAD 2023-18A D1R 7.205% 07/15/37	05/16/2025	Scotia Capital		10,900,000	10,900,000	
75009G-AJ-6	Rad Clo 25 Ltd RAD 2024-25A D1 7.034% 07/20/37	03/18/2025	Barclays		7,010,500	7,000,000	82,495
75009J-AS-0	Rad CLO 17 Ltd RAD 2022-17A CR 5.884% 01/20/38	04/16/2025	Barclays		985,500	1,000,000	15,034
75009N-AG-7	Rad CLO 9 Ltd RAD 2020-9A CR 5.905% 01/15/38	01/01/2025	Citigroup		13,825,000	13,825,000	
75009N-AG-7	Rad CLO 9 Ltd RAD 2020-9A CR 5.905% 01/15/38	01/01/2025	AAIA PR COM TX ACRA MOD AAM AF		5,925,000	5,925,000	48,589
75009N-AJ-1	Rad CLO 9 Ltd RAD 2020-9A D1R 6.805% 01/15/38	01/01/2025	Citigroup		10,100,000	10,100,000	
75009P-AQ-0	Rad CLO 12 Ltd RAD 2021-12A BR 5.838% 07/30/40	07/10/2025	Various		17,000,000	17,000,000	
75009P-AS-6	Rad CLO 12 Ltd RAD 2021-12A C1R 6.888% 07/30/40	07/10/2025	CIBC World Markets		6,435,000	6,435,000	
750103-AQ-6	Rad CLO 15 Ltd RAD 2021-15A BR 5.784% 07/20/40	06/12/2025	Various		23,000,000	23,000,000	
750103-AS-2	Rad CLO 15 Ltd RAD 2021-15A C1R 6.734% 07/20/40	06/12/2025	Bank of America		16,400,000	16,400,000	
75010R-AC-4	RAD CLO 29 Ltd RAD 2025-29A B 5.534% 04/20/38	03/14/2025	Bank of America		22,000,000	22,000,000	
75010R-AE-0	RAD CLO 29 Ltd RAD 2025-29A C 5.734% 04/20/38	03/14/2025	Various		24,000,000	24,000,000	
75010R-AG-5	RAD CLO 29 Ltd RAD 2025-29A D1 6.634% 04/20/38	03/14/2025	Bank of America		10,000,000	10,000,000	
78109U-AG-4	RR 42 Ltd RRAM 2025-42A BR 5.655% 10/15/40	11/07/2025	Scotia Capital		30,000,000	30,000,000	
78109U-AJ-8	RR 42 Ltd RRAM 2025-42A C1AR 6.355% 10/15/40	11/07/2025	Scotia Capital		23,750,000	23,750,000	
78109U-AL-3	RR 42 Ltd RRAM 2025-42A C1BR 7.055% 10/15/40	11/07/2025	Scotia Capital		250,000	250,000	
78110V-AY-0	RR 27 Ltd RRAM 2023-27A BR 5.705% 10/15/40	09/25/2025	WELLS FARGO SECURITIES		28,000,000	28,000,000	
78110V-BA-1	RR 27 Ltd RRAM 2023-27A C1AR 6.405% 10/15/40	09/25/2025	WELLS FARGO SECURITIES		9,000,000	9,000,000	
78110V-BC-7	RR 27 Ltd RRAM 2023-27A C1BR 7.105% 10/15/40	09/25/2025	WELLS FARGO SECURITIES		2,500,000	2,500,000	
78110X-AG-5	RR 37 LTD RRAM 2025-37A B 5.605% 04/15/38	01/21/2025	Bank of America		14,500,000	14,500,000	
78110X-AJ-9	RR 37 LTD RRAM 2025-37A C1A 6.355% 04/15/38	01/21/2025	Various		17,750,000	17,750,000	
78110X-AN-0	RR 37 LTD RRAM 2025-37A C1B 6.955% 04/15/38	01/21/2025	Various		2,250,000	2,250,000	
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					3,109,305,995	3,109,473,741	3,569,854
88642N-AC-2	Tidewater Auto Receivables Tru TMCAT 2019-A B 9.153% 10/15/27	09/10/2025	Interest Capitalization		12	12	
88642N-AE-8	Tidewater Auto Receivables Tru TMCAT 2019-A C 10.337% 10/15/27	09/10/2025	Interest Capitalization		7	7	
05494L-AD-7	BHG Securitization Trust 2025- BHG 2025-2CON D 5.950% 09/17/36	07/31/2025	Various		7,036,136	7,037,000	
054977-AE-3	BHG Securitization Trust 2022- BHG 2022-A E 4.300% 02/20/35	02/26/2025	Various		4,182,425	4,420,000	5,279
05553D-AD-3	BHG Securitization Trust 2022- BHG 2022-B D 6.690% 06/18/35	01/27/2025	Goldman Sachs		3,004,175	2,996,684	6,126
07337G-AD-5	Bayview Opportunity Master Fun BVCLN 2025-EDU1 D 6.124% 07/27/48	09/26/2025	Morgan Stanley		2,668,000	2,668,000	
08860A-AC-3	BHG Securitization Trust 2025- BHG 2025-1CON C 5.560% 04/17/36	05/14/2025	Various		13,061,311	13,100,000	24,217
08860A-AD-1	BHG Securitization Trust 2025- BHG 2025-1CON D 6.340% 04/17/36	09/16/2025	Various		20,687,409	20,490,000	
08860A-AD-1	BHG Securitization Trust 2025- BHG 2025-1CON D 6.340% 04/17/36	09/05/2025	Various		3,693,666	3,620,000	10,334
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	07/11/2025	Goldman Sachs		1,241,778	1,322,799	2,639
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	09/05/2025	ALRE SML Trust AAM		647,109	690,101	725
209031-AA-1	Consolidated Communications LL CNSL 2025-1 A-2 6.000% 05/20/55	05/09/2025	Various		52,983,580	53,250,000	
209031-AA-1	Consolidated Communications LL CNSL 2025-1 A-2 6.000% 05/20/55	09/24/2025	Various		4,108,390	4,000,000	6,333
29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55	10/30/2025	AAIA ACRA 2 Retail MODCO		25,733,312	26,807,874	44,531

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
30185A-AF-8	Exeter Select Automobile Recei ESART 2025-1 D 6.140% 09/15/31	04/17/2025	Citigroup		1,079,799	1,080,000	
30339E-AB-4	FHF Issuer Trust 2024-3 FHF 2024-3A A2 4.940% 11/15/30	11/20/2025	Deutsche Bank Securities Inc		8,699,617	8,724,154	7,183
31568A-AB-2	FHF Issuer Trust 2024-1 FHF 2024-1A A2 5.690% 02/15/30	10/28/2025	Goldman Sachs		7,004,096	6,979,015	13,878
463920-AA-6	Island Finance Trust 2025-1 ISLN 2025-1A A 6.540% 03/19/35	01/22/2025	Various		56,247,497	41,250,000	
46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75	09/05/2025	ALRE - DFL Trust AAM		1,654,235	1,778,400	3,912
46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67	09/05/2025	ALRE - DFL Trust AAM		546,001	617,779	1,304
46683*-AA-5	JG Wentworth LXI, LLC JGW 2025-B A 6.200% 12/15/80	12/17/2025	JG WENTWORTH		33,235,000	33,235,000	2,694
46683*-AB-3	JG Wentworth LXI, LLC JGW 2025-B B 6.850% 12/15/80	12/17/2025	JG WENTWORTH		5,865,000	5,865,000	525
50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62	01/01/2025	Apollo Internal		501,766	572,102	1,129
567928-AC-0	Mariner Finance Issuance Trust MFIT 2024-AA C 6.000% 09/22/36	12/19/2025	ALRE - TDF Trust AAM		2,538,545	2,500,000	12,083
570920-AD-0	Marlette Funding Trust 2025-1 MFT 2025-1A D 6.020% 07/16/35	07/02/2025	Goldman Sachs		8,870,267	8,872,000	
57108V-AD-4	Marlette Funding Trust 2024-1 MFT 2024-1A D 6.930% 07/17/34	06/26/2025	Goldman Sachs		1,809,500	1,760,000	4,066
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	12/10/2025	Various		132,012	132,012	
60510M-BW-7	Mission Lane Credit Card Maste MLANE 2025-B C 5.410% 09/15/31	06/27/2025	Various		723,967	724,000	
60510M-BX-5	Mission Lane Credit Card Maste MLANE 2025-B D 5.800% 09/15/31	06/27/2025	JPM SECURITIES LLC		823,942	824,000	
60510M-BX-5	Mission Lane Credit Card Maste MLANE 2025-B D 5.800% 09/15/31	09/05/2025	Various		6,471,176	6,426,000	59,012
60510M-CD-8	Mission Lane Credit Card Maste MLANE 2025-C D Mtge 5.710% 12/16/30	09/29/2025	Goldman Sachs		11,179,512	11,181,000	
61945H-AA-0	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A 6.120% 08/22/50	01/21/2025	Various		22,247,209	22,250,747	
68269B-AD-0	OneMain Financial Issuance Tru OMFIT 2019-2A D 4.050% 10/14/36	04/01/2025	Citigroup		5,644,667	5,995,000	12,140
69354W-AK-2	PNMAC GMSR ISSUER TRUST 2025-G PNMSR 2025-GT1 A 6.182% 08/26/30	08/07/2025	Academy Securities, Inc		68,400,000	68,400,000	
69544M-AD-1	Pagaya AI Debt Grantor Trust 2 PAID 2024-1O D 6.429% 06/15/32	09/11/2025	Goldman Sachs		3,446,410	3,415,457	16,468
70337U-10-0	Patrons' Legacy PATRNL IV 5.775% 12/23/63	12/31/2025	CROSSTRADE		1,545,650	1,560,002	2,002
70337Y-10-2	Patrons' Legacy PATRNL I 5.859% 07/10/58	12/31/2025	CROSSTRADE		2,260,475	2,265,459	7,743
70338A-10-3	Patrons' Legacy PATRNL III 5.646% 12/17/53	12/31/2025	CROSSTRADE		415,197	418,250	918
70338C-10-9	Patrons' Legacy PATRNL I 6.673% 05/04/54	12/31/2025	CROSSTRADE		1,159,089	1,133,029	5,671
70475#-AA-3	Pearl 2025-1 LLC Project Pearl Financing 6.405% 04/08/33	06/02/2025	PRIVATE		30,000,000	30,000,000	
75908A-AC-6	Regional Management Issuance T RMIT 2025-1 C 5.730% 04/17/34	03/25/2025	Various		4,398,655	4,400,000	
75908A-AD-4	Regional Management Issuance T RMIT 2025-1 D 6.580% 04/17/34	03/25/2025	Various		5,723,859	5,725,000	
78443D-AH-5	SLM Private Credit Student Loa SLMA 2007-A C1 4.415% 12/16/41	10/30/2025	AAIA ACRA 2 Retail MODCO		3,861,710	4,191,536	24,779
88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	01/09/2025	Jackson Ntl FWH - AAM		1,889,552	1,874,456	6,948
88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45	01/01/2025	Apollo Internal		95,497	86,555	337
90321E-AB-8	Upgrade Inc UPGHI 2025-2 B 5.980% 09/25/47	11/20/2025	Santander US Capital Markets L		4,998,325	5,000,000	
90945J-AD-9	United Auto Credit Securitizat UACST 2025-1 D 5.960% 07/10/30	03/04/2025	Various		12,747,949	12,750,000	
91533R-AC-9	Upgrade Master Pass-Thru Trust UMPT 2025-ST7 C 5.495% 11/15/32	10/15/2025	JEFFERIES LLC		35,825,000	35,825,000	
91534J-AB-8	Upgrade Master Pass-Thru Trust UMPT 2025-ST2 A 6.110% 06/15/32	09/11/2025	JEFFERIES LLC		2,961,961	2,925,394	13,406
91684P-AA-4	Upstart Securitization Trust 2 UPST 2025-1 A 5.450% 04/20/35	04/22/2025	Goldman Sachs		8,707,878	8,750,000	
92512W-AB-3	Veros Auto Receivables Trust 2 VEROS 2024-1 B 6.600% 06/15/28	12/04/2025	ALRE - TDF Trust AAM		3,030,041	3,000,000	10,450
92512W-AC-1	Veros Auto Receivables Trust 2 VEROS 2024-1 C 7.570% 12/15/28	12/19/2025	ALRE - TDF Trust AAM		2,314,514	2,300,000	1,935
94108F-AA-8	WAT 2021-A WAT 2021-A A 6.065% 02/18/31	08/11/2025	Direct		13,850,885	13,850,885	
94108F-AB-6	WAT 2021-A WAT 2021-A B 6.915% 02/18/31	08/11/2025	Direct		1,894,972	1,894,972	
94108F-AC-4	WAT 2021-A WAT 2021-A C 8.615% 02/18/31	08/11/2025	Direct		3,673,681	3,673,681	
000000-00-0	TIB Diversified Payment Rights Isbank Senior Notes Secured by 6.878% 11/15/34	01/01/2025	PRIVATE		(120,000,000)	(120,000,000)	
000000-00-0	TIB Diversified Payment Rights Isbank Senior Notes Secured by 6.878% 11/15/34	07/16/2025	Tax Free Exchange		120,000,000	120,000,000	1,513,716
000000-00-0	VB DPR Finance Co VB DPR Finance Co 6.523% 03/15/35	01/31/2025	Various		157,500,000	157,500,000	
000000-00-0	Ziraat DPR Finance Company Ziraat DPR Finance Company 6.545% 03/15/35	03/26/2025	Various		44,000,000	44,000,000	
05554T-LG-8	Bbva Global Securities BV Senior Unsecured 6.620% 06/17/39	07/01/2025	AEL FWH AAM		997,500	1,000,000	2,574
173074-LG-8	Republic of Indonesia Senior Unsecured 7.200% 12/20/32	09/05/2025	AAIA ACRA 2 Retail MODCO		7,505,400	7,000,000	105,000
BCC37M-GH-4	SC Germany SA Compartment Cons SCGC 2022-1 C 5.685% 10/14/36	09/24/2025	Various		23,816,317	22,788,847	39,182
000000-00-0	BALDUR LENDCO BALDUR LENDCO 3.826% 05/08/30	10/16/2025	Direct		229,943,401	230,219,665	
000000-00-0	BALDUR LENDCO BALDUR LENDCO 5.561% 05/08/30	10/16/2025	Various		127,863,027	127,901,397	
000000-00-0	BALDUR LENDCO BALDUR LENDCO 5.576% 05/08/30	10/16/2025	Direct		21,096,512	21,107,066	
86805V-AA-5	SunStrong Issuer 2025-A LLC STRONG 2025-A A 6.190% 06/21/55	05/16/2025	HSBC SECURITIES (USA) INC		22,999,310	23,000,000	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,163,243,885	1,149,125,337	1,969,239
00076M-AA-8	BHG 2025 Forward Flow BHG 2025 Forward Flow 4.992% 04/29/36	10/20/2025	Various		20,822,642	20,822,642	
00076M-AA-8	BHG 2025 Forward Flow BHG 2025 Forward Flow 4.992% 04/29/36	10/17/2025	Various		87,715,906	101,839,362	
00076M-AB-6	BHG 2025 Forward Flow BHG 2025 Forward Flow 5.318% 04/29/36	10/20/2025	Various		13,637,584	13,637,584	
00076M-AB-6	BHG 2025 Forward Flow BHG 2025 Forward Flow 5.318% 04/29/36	10/17/2025	Various		74,606,001	74,801,460	155,441
00076M-AC-4	BHG 2025 Forward Flow BHG 2025 Forward Flow 5.617% 04/29/36	10/20/2025	Various		4,383,509	4,383,509	
00076M-AC-4	BHG 2025 Forward Flow BHG 2025 Forward Flow 5.617% 04/29/36	10/17/2025	Various		23,971,792	24,043,325	44,884
00076M-AD-2	BHG 2025 Forward Flow BHG 2025 Forward Flow 6.413% 04/29/36	10/20/2025	Various		1,948,225	1,948,225	
00076M-AD-2	BHG 2025 Forward Flow BHG 2025 Forward Flow 6.413% 04/29/36	10/17/2025	Various		10,623,845	10,685,922	31,039
00076M-AE-0	BHG 2025 Forward Flow BHG 2025 Forward Flow 9.019% 04/29/36	10/20/2025	Various		1,948,225	1,948,225	
00076M-AE-0	BHG 2025 Forward Flow BHG 2025 Forward Flow 9.019% 04/29/36	10/17/2025	Various		10,507,945	10,685,922	88,988
03770*-AA-0	Apollo Asset-Backed Finance Le A 5.561% 06/30/44	06/23/2025	Various		29,398,148	29,398,148	
03770*-AB-8	Apollo Asset-Backed Finance Le C 6.761% 06/30/44	06/23/2025	PRIVATE		11,759,259	11,759,259	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
03770*-AC-6	Apollo Asset-Backed Finance Le B 6.111% 06/30/44	06/23/2025	PRIVATE		47,037,037	47,037,037	
037980-AB-5	Aqua Assetco Finance Trust 202 AAFT 2022-A B 6.438% 07/21/46	01/01/2025	Apollo Internal		29,734		(15,469)
037980-AC-3	Aqua Assetco Finance Trust 202 AAFT 2022-A C 7.819% 07/21/46	01/01/2025	Apollo Internal		1,813		(17,182)
037983-AA-1	Aqua AssetCo Borrower Trust C A1 5.390% 04/08/55	08/25/2025	Direct		63,205,809	63,205,809	
037983-AA-1	Aqua AssetCo Borrower Trust C A1 5.390% 04/08/55	01/22/2025	Various		90,086,110	90,086,110	(588,365)
037983-AB-9	Aqua AssetCo Borrower Trust C A2 5.600% 04/08/55	08/25/2025	Direct		39,596,332	39,596,332	
037983-AB-9	Aqua AssetCo Borrower Trust C A2 5.600% 04/08/55	01/22/2025	Various		56,435,945	56,435,945	(529,661)
037983-AC-7	Aqua AssetCo Borrower Trust C B 6.070% 04/08/55	08/25/2025	Direct		14,947,471	14,947,471	
037983-AC-7	Aqua AssetCo Borrower Trust C B 6.070% 04/08/55	01/22/2025	Various		21,304,364	21,304,364	(185,495)
037983-AD-5	Aqua AssetCo Borrower Trust C C 6.760% 04/08/55	08/25/2025	Direct		13,502,165	13,502,165	
037983-AD-5	Aqua AssetCo Borrower Trust C C 6.760% 04/08/55	01/22/2025	Various		19,244,395	19,244,395	(268,176)
03841S-AC-9	Aqua AssetCo Alt Trust II A-2 5.800% 11/12/55	10/29/2025	Tax Free Exchange		40,842,203	40,864,557	
03841S-AD-7	Aqua AssetCo Alt Trust II B 6.140% 11/12/55	10/29/2025	Tax Free Exchange		37,862,345	37,901,097	
03841S-AE-5	Aqua AssetCo Alt Trust II C 7.080% 11/12/55	10/29/2025	Tax Free Exchange		23,432,830	23,473,725	
03842S-AC-8	Aqua Borrower Trust J A-2 6.310% 12/16/49	10/21/2025	Tax Free Exchange		38,422,976	38,422,976	26,939
03842S-AD-6	Aqua Borrower Trust J B 6.710% 12/16/49	10/21/2025	Tax Free Exchange		5,717,705	5,717,705	4,263
03842S-AE-4	Aqua Borrower Trust J C 7.840% 12/16/49	10/21/2025	Tax Free Exchange		2,104,115	2,104,115	1,833
03844A-AC-5	Aqua Borrower Trust L A2 5.700% 01/12/56	10/29/2025	Tax Free Exchange		54,365,126	54,363,650	
03844A-AD-3	Aqua Borrower Trust L B 6.060% 01/12/56	10/29/2025	Tax Free Exchange		50,421,248	50,421,248	
03844A-AE-1	Aqua Borrower Trust L C 6.750% 01/12/56	10/29/2025	Tax Free Exchange		33,519,654	33,519,654	
03844C-AB-3	Aqua AssetCo Borrower Trust D A2 6.810% 12/17/44	10/21/2025	Tax Free Exchange		45,738,945	45,738,945	33,898
03844C-AD-9	Aqua AssetCo Borrower Trust D B 7.310% 12/17/44	10/21/2025	Tax Free Exchange		28,013,917	28,013,917	22,318
03844C-AE-7	Aqua AssetCo Borrower Trust D C 9.160% 12/17/44	10/21/2025	Tax Free Exchange		16,808,350	16,808,350	16,846
04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.188% 05/25/63	07/30/2025	Direct		580,669,324	580,669,324	
04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.188% 05/25/63	07/30/2025	Direct		580,669,324	580,669,324	
64034Y-AD-3	Nelnet Student Loan Trust 2021 NSLT 2021-DA C 3.500% 04/20/62	07/31/2025	ALRe Corporate AAM		3,338,828	4,000,000	4,278
71680@-EN-2	Petros PACE Finance LLC CPACE Flow - Class A Sub-Cert 6.673% 01/31/57	07/24/2025	Tax Free Exchange		5,500,355	5,292,000	23,542
71680@-EP-7	Petros PACE Finance LLC CPACE Flow - Class B Sub-Cert 7.706% 01/31/57	07/24/2025	Tax Free Exchange		112,262	108,000	555
71680@-EQ-5	Petros PACE Finance LLC A 7.001% 01/31/57	07/18/2025	Tax Free Exchange		7,258,765	6,972,405	24,407
71680@-ER-3	Petros PACE Finance LLC B 8.033% 01/31/57	07/18/2025	Tax Free Exchange		148,186	142,294	572
71680@-EU-6	Petros PACE Finance LLC A 7.428% 01/31/57	02/06/2025	Petros		5,417,299	5,196,450	
71680@-EV-4	Petros PACE Finance LLC B 8.457% 01/31/57	02/06/2025	Petros		110,557	106,050	
71680@-FC-5	Petros PACE Finance LLC A 6.128% 01/31/57	04/09/2025	Petros		22,331,059	22,331,059	
71680@-FD-3	Petros PACE Finance LLC B 7.081% 01/31/57	04/09/2025	Petros		455,736	455,736	
35138C-AE-4	Fox Hedge LP B 6.879% 11/28/64	02/11/2025	Various		237,000,000	237,000,000	4,109,130
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					2,476,975,365	2,491,605,792	2,984,585
00262#-AA-7	Ardian A 6.411% 06/17/30	08/13/2025	Tax Free Exchange		35,698,686	35,698,686	303,061
00262#-AB-5	Ardian A 4.766% 06/17/30	08/13/2025	Tax Free Exchange		34,334,590	35,861,328	202,922
92748#-AA-8	VINTAGE IX B AB LLC B 6.302% 10/18/30	08/14/2025	Tax Free Exchange		45,757,108	45,926,405	371,241
92748#-AC-4	VINTAGE IX B AB LLC B 6.302% 10/18/30	09/03/2025	PRIVATE		8,969,341	8,969,341	
92748#-AC-4	VINTAGE IX B AB LLC B 6.302% 10/18/30	08/12/2025	Tax Free Exchange		9,335,464	9,320,850	
92748@-AA-0	VINTAGE IX A AB LLC A 6.485% 10/18/30	08/14/2025	Tax Free Exchange		4,970,637	4,987,554	39,734
92748@-AC-6	VINTAGE IX A AB LLC A 6.485% 10/18/30	08/14/2025	Tax Free Exchange		1,536,656	1,536,813	
G8292@-AA-9	Southern Palm Company Collateralized Facility Insure 6.955% 09/15/34	12/16/2025	Various		11,987,700	11,987,700	
G8292@-AA-9	Southern Palm Company Collateralized Facility Insure 6.955% 09/15/34	02/26/2025	Tax Free Exchange		14,322,000	14,322,000	
G0904J-AB-4	BC Partners Fund XI BC Partners Fund XI 4.370% 02/25/26	12/31/2025	Tax Free Exchange		18,167,285	18,253,505	309,219
92749*-AA-1	VINTAGE IX B2 AB LP B2 6.585% 10/18/30	08/12/2025	Tax Free Exchange		3,034,064	3,044,366	23,437
92749*-AC-7	VINTAGE IX B2 AB LP B2 6.585% 10/18/30	10/15/2025	PRIVATE		1,023,026	1,023,026	
92749*-AC-7	VINTAGE IX B2 AB LP B2 6.585% 10/18/30	08/12/2025	Tax Free Exchange		1,005,924	1,006,254	
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					190,142,481	191,937,828	1,249,614
02300A-AA-8	AMAPS 1 LLC AMAPS 1 LLC - Tranche A Note 5.859% 07/31/70	07/31/2025	Various		2,185,500,000	2,185,500,000	
02300A-AC-4	AMAPS 1 LLC AMAPS 1 LLC - Tranche B Note 6.859% 07/31/75	10/31/2025	Various		367,000,000	367,000,000	916,218
02300B-AA-6	AMAPS 2 LLC AMAPS 2 LLC 5.672% 10/31/70	12/11/2025	Various		2,511,200,000	2,511,200,000	7,303,969
02300B-AC-2	AMAPS 2 LLC AMAPS 2 LLC 6.672% 10/31/75	12/11/2025	Various		273,800,000	273,800,000	808,956
049400-AA-2	ATLAS SECURED ADVANCE FUNDING, ATLAS SECURED ADVANCE FUNDING, 6.502% 10/21/70	11/24/2025	Direct		45,383,456	45,000,000	
049400-AA-2	ATLAS SECURED ADVANCE FUNDING, ATLAS SECURED ADVANCE FUNDING, 6.502% 10/21/70	11/13/2025	Various		1,367,500,000	1,367,500,000	2,573,831
L0187*-AA-0	AP ALKAIOS (LUXEMBOURG) SARL AP ALKAIOS SENIOR 5.000% 12/31/60	11/25/2025	Tax Free Exchange		2,594,729,570	2,585,551,331	
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					9,345,113,026	9,335,551,331	11,602,974
29478D-AA-1	Equity Trustees Limited Greenstone Ltd 6.490% 09/24/45	09/24/2025	Tax Free Exchange		108,148,967	109,526,857	19,745
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					108,148,967	109,526,857	19,745
00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49	11/07/2025	ALRe Modco - VIAC GA - AAM		9,958,579	10,129,640	18,081
12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50	01/09/2025	Jackson Ntl FWH - AAM		1,881,116	1,964,583	4,558
12510H-AH-3	CARS-DB4 LP CAUTO 2020-1A B2 4.520% 02/15/50	07/03/2025	Various		11,183,947	11,500,000	30,322
12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54	09/05/2025	AARE - PACS Trust AAM		2,362,180	2,471,354	6,247

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
20469B-AB-3	Compass Datacenters Issuer III CMDC 2025-2A A2 5.835% 02/25/50	02/12/2025	Guggenheim Capital		16,000,000	16,000,000	
20469B-AB-3	Compass Datacenters Issuer III CMDC 2025-2A A2 5.835% 02/25/50	06/05/2025	AAIA Modco FHLB - AAM		16,298,205	16,000,000	20,747
30332Y-AL-5	FIP Master Funding LLC FI 2025-1A A6 5.800% 10/15/55	10/09/2025	Bank of America		7,229,208	7,250,000	
49462D-AE-9	Kinetic Advantage Master Owner KAMOT 2025-1 A 6.184% 10/15/29	10/08/2025	Various		23,350,000	23,350,000	
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	09/22/2025	Various		7,442,375	7,516,667	7,910
88164A-AE-4	Tesla Sustainable Energy Trust TSET 2024-1A C 6.250% 06/21/50	10/20/2025	ORIX Life - Custody		3,559,687	3,450,000	17,969
827304-AA-4	Project Silver SLVRR 2019-1 A 3.967% 07/15/44	01/06/2025	MMTL Modco AAM		1,840,680	1,967,667	4,553
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					101,105,977	101,599,911	110,387
92890C-AD-5	WDL Fleet LLC D 6.668% 12/31/38	04/08/2025	Various		4,274,770	4,274,770	
92890C-AE-3	WDL Fleet LLC E 7.668% 12/01/38	04/08/2025	Various		1,318,253	1,318,253	
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.373% 04/19/40	12/23/2025	Capital Call Revolver		13,141,520	13,141,520	999
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.373% 04/19/40	12/23/2025	Capital Call Revolver		4,380,507	4,380,507	40
1529999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (affiliated)					23,115,050	23,115,050	1,039
20633K-AN-8	Concord Music Royalties LLC TUNES 2025-3A A 6.311% 07/20/75	07/01/2025	Various		209,997,018	210,000,000	
20633K-AN-8	Concord Music Royalties LLC TUNES 2025-3A A 6.311% 07/20/75	10/29/2025	AAIA ACRA 2 Retail MODCO		5,177,823	5,000,000	7,889
86771P-AC-4	Sunrun Bacchus Issuer 2025-1 L SUNRN 2025-1A A2B 6.410% 04/30/60	01/28/2025	HSBC SECURITIES (USA) INC		138,038,012	140,000,000	
97770*-AC-8	Wolf Entertainment Funding LLC Project Warrant 6.300% 11/20/50	11/19/2025	Direct		216,000,000	216,000,000	
97770*-AD-6	Wolf Entertainment Funding LLC Project Warrant 9.310% 11/20/50	11/19/2025	Direct		600,000	600,000	
29759B-AA-5	eStruxture Issuer LP ESTRX 2025-1 5.894% 07/20/55	07/11/2025	Guggenheim Capital		34,147,580	34,147,580	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					603,960,433	605,747,580	7,889
00264#-AB-3	AP Aristotle Holdings LLC Aristotle Sen 5.25% 28 Feb 42 5.250% 02/28/42	12/30/2025	Interest Capitalization		19,622,686	19,622,686	
00264#-AB-3	AP Aristotle Holdings LLC Aristotle Sen 5.25% 28 Feb 42 5.250% 02/28/42	02/10/2025	Tax Free Exchange		531,916,246	531,916,285	3,102,845
00264#-AA-5	AP Aristotle Holdings LLC(Old) Aristotle Junior 0% 30 Sep 42 0.000% 09/30/24	01/01/2025	AMH - AmerUs Group Co.		(3,900,000)	(3,900,000)	(18,296)
1549999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)					547,638,932	547,638,971	3,084,549
15201E-AA-2	Centersquare Issuer LLC CNSQ 2024-1A A2 5.200% 10/26/54	09/05/2025	ALRE - TDF Trust AAM		4,963,371	5,000,000	7,222
22822R-BH-2	Crown Castle Towers LLC CCI 2018-1 C2 4.241% 07/15/28	11/07/2025	ALRe Modco - VIAC GA - AAM		12,844,296	13,000,000	33,692
233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49	05/22/2025	Various		11,152,713	11,270,000	21,281
25755T-AL-4	Domino's Pizza Master Issuer L DPABS 2019-1A A2 3.668% 10/25/49	02/07/2025	USAA - AAIA Modco AAM		2,241,742	2,400,000	2,934
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2 3.981% 10/20/49	01/06/2025	MMTL Modco AAM		901,282	927,074	7,791
33767T-AG-5	FirstKey Homes 2021-SFR2 Trust FKH 2021-SFR2 D 2.058% 09/17/38	05/21/2025	Bank of America		8,609,414	9,000,000	10,805
33767T-AL-4	FirstKey Homes 2021-SFR2 Trust FKH 2021-SFR2 E2 2.358% 09/17/38	05/02/2025	Various		5,697,956	5,975,000	1,565
552339-AA-1	Lyra Music Assets Delaware LP LYRA 2024-2A A2 5.760% 12/22/64	12/04/2025	Various		25,445,948	24,964,171	297,173
64830R-AJ-1	New Residential Mortgage Loan NRMLT 2022-SFR2 E1 4.000% 09/04/39	05/20/2025	Citigroup		14,414,063	15,000,000	33,333
64831K-AJ-5	New Residential Mortgage Loan NRMLT 2022-SFR1 E1 3.550% 02/17/39	05/20/2025	Bank of America		4,808,398	5,000,000	9,861
66982F-AE-9	AMSR 2021-SFR4 Trust AMSR 2021-SFR4 E1 2.966% 12/17/38	05/02/2025	WELLS FARGO SECURITIES		5,432,384	5,664,726	1,867
74332Y-AG-4	Progress Residential 2022-SFR5 PROG 2022-SFR5 D 5.734% 06/17/39	05/14/2025	Morgan Stanley		3,769,995	3,779,000	8,427
74332Y-AJ-8	Progress Residential 2022-SFR5 PROG 2022-SFR5 E1 6.618% 06/17/39	05/27/2025	Various		9,861,159	9,855,000	48,915
74333C-AG-1	Progress Residential 2022-SFR7 PROG 2022-SFR7 D 5.500% 10/27/39	05/14/2025	Morgan Stanley		3,134,092	3,165,000	6,770
76134K-AJ-3	Retained Vantage Data Centers VDCR 2024-1A B 5.775% 09/15/49	09/05/2025	Various		3,928,784	3,910,000	11,422
871044-AE-3	Switch ABS Issuer LLC SWTCH 2024-2A A2 5.436% 06/25/54	12/29/2025	ALRE - DFL Trust AAM		9,953,646	10,000,000	6,040
89616Q-AF-8	Tricon Residential 2022-SFR1 T TCN 2022-SFR1 E2 5.739% 04/17/39	09/19/2025	STONEX GROUP INC		999,063	1,000,000	3,348
98919W-AA-1	Zayo Issuer LLC ZAYO 2025-1A A2 5.648% 03/20/55	01/31/2025	Various		20,000,000	20,000,000	
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					148,158,306	149,909,971	512,446
10807G-AD-0	Bridge 2025-SFR1 Trust BRDGE 2025-SFR1 D 4.200% 09/17/42	08/11/2025	Royal Bank of Canada		5,080,547	5,510,000	
1749999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (affiliated)					5,080,547	5,510,000	
1889999999. Total - asset-backed securities (unaffiliated)					16,064,988,643	16,279,890,677	42,982,901
1899999999. Total - asset-backed securities (affiliated)					15,822,058,740	15,825,748,229	22,085,793
1909999997. Total - asset-backed securities - Part 3					31,887,047,383	32,105,638,906	65,068,694
1909999998. Total - asset-backed securities - Part 5					8,017,882,222	8,135,466,507	10,772,900
1909999999. Total - asset-backed securities					39,904,929,605	40,241,105,413	75,841,594
2009999999. Total - issuer credit obligations and asset-backed securities					97,547,231,851	99,367,124,185	487,050,806
06055H-AH-6	Bank of America Corp Junior Subordinated 6.625% Perpet.	12/17/2025	Various	19,340,000.000	19,927,946		124,031
19075Q-AE-2	CoBank ACB Junior Subordinated 6.450% Perpet.	07/17/2025	Lincoln Fin Mod - AAM	6,000,000.000	6,063,269		17,200
857477-CH-4	State Street Corp Junior Subordinated 6.700% Perpet.	06/05/2025	ALRE SML Trust AAM	1,273,000.000	1,300,847		18,480
902973-BC-9	US Bancorp Junior Subordinated 3.700% Perpet.	10/02/2025	AAIA Modco FHLB - AAM	2,000,000.000	1,936,613		15,828
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					29,228,675	XXX	175,539
03770@-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 8.652% Perpet.	06/23/2025	Various	17,638.000	17,637,876		
4319999999. Subtotal - preferred stocks - parent, subsidiaries and affiliates perpetual preferred					17,637,876	XXX	
4509999997. Total - preferred stocks - Part 3					46,866,551	XXX	175,539
4509999998. Total - preferred stocks - Part 5					88,876,350	XXX	60,428

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
4509999999. Total - preferred stocks					135,742,901	XXX	235,967
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN HLDS CO CTRY Q	12/30/2025	Taxable Exchange	164,508.000	2		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					2	XXX	
31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME LOAN BK/IOWA	11/14/2025	Various	3,600,000.000	360,000,000		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					360,000,000	XXX	
05383*-10-6	ATHENE RE USA IV, INC.(AVRE4)	12/31/2025	Capital Contribution		20,390		
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY (STAR)	12/31/2025	Capital Contribution		19,920		
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK (AANY)	12/31/2025	Capital Contribution		94,312		
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					134,622	XXX	
5989999997. Total - common stocks - Part 3					360,134,624	XXX	
5989999998. Total - common stocks - Part 5					8,225,254	XXX	
5989999999. Total - common stocks					368,359,878	XXX	
5999999999. Total - preferred and common stocks					504,102,779	XXX	235,967
6009999999 - Totals					98,051,334,630	XXX	487,286,773

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-TT-5	United States Treasury Note/Bo US TREASURY N/B 4.125% 08/15/53	03/10/2025	Goldman Sachs		5,580,938	6,000,000	5,290,864	5,306,207		2,554		2,554		5,308,762		272,176	272,176	140,159	08/15/2053
912810-TT-5	United States Treasury Note/Bo US TREASURY N/B 4.125% 08/15/53	09/18/2025	ACRA RE 2A Surplus AAM		90,165,632	98,750,000	89,482,329	89,708,245		75,261		75,261		89,783,507		382,176	382,176	4,447,753	08/15/2053
912810-TU-2	United States Treasury Note/Bo US TREASURY N/B 4.375% 08/15/43	03/10/2025	Various		50,414,512	52,000,000	48,593,499	48,727,249		22,229		22,229		48,749,478		1,665,034	1,665,034	1,220,413	08/15/2043
912810-TV-0	United States Treasury Note/Bo US TREASURY N/B 4.750% 11/15/53	09/18/2025	ACRA RE 2A Surplus AAM		9,868,294	9,750,000	10,521,016	10,507,829		(8,374)		(8,374)		10,499,454		(631,160)	(631,160)	388,427	11/15/2053
912810-TW-8	United States Treasury Note/Bo US TREASURY N/B 4.750% 11/15/43	09/18/2025	ACRA RE 2A Surplus AAM		182,213,263	178,750,000	189,180,656	188,857,004		(228,641)		(228,641)		188,628,363		(6,415,099)	(6,415,099)	7,121,169	11/15/2043
912810-TX-6	United States Treasury Note/Bo US TREASURY N/B 4.250% 02/15/54	01/30/2025	TD SECURITIES (USA) LLC		13,498,496	14,750,000	13,827,032	13,842,482		2,482		2,482		13,844,964		(346,468)	(346,468)	287,886	02/15/2054
912828-4N-7	United States Treasury Note/Bo US TREASURY N/B 2.875% 05/15/28	09/04/2025	Citigroup		1,178,531	1,200,000	1,137,094	1,159,882		7,739		7,739		1,167,622		10,910	10,910	27,844	05/15/2028
912828-5M-8	United States Treasury Note/Bo TREASURY NOTE 3.125% 11/15/28	09/04/2025	Citigroup		1,972,656	2,000,000	1,914,219	1,942,341		9,593		9,593		1,951,934		20,722	20,722	50,442	11/15/2028
912828-6X-3	United States Treasury Note/Bo US TREASURY N/B 2.125% 05/31/26	09/05/2025	Citigroup		1,625,815	1,646,200	1,540,869	1,602,538		20,962		20,962		1,623,500		2,315	2,315	27,049	05/31/2026
912828-M5-6	United States Treasury Note/Bo US TREASURY N/B 2.250% 11/15/25	11/17/2025	Maturity		700,000	700,000	662,594	688,529		11,471		11,471		700,000				15,750	11/15/2025
912828-P4-6	United States Treasury Note/Bo US TREASURY N/B 1.625% 02/15/26	09/05/2025	Citigroup		1,781,930	1,800,000	1,664,156	1,751,146		29,214		29,214		1,780,361		1,569	1,569	31,158	02/15/2026
91282C-BH-3	United States Treasury Note/Bo US TREASURY N/B 0.375% 01/31/26	09/04/2025	Various		4,157,524	4,220,000	4,157,091	4,204,848		9,436		9,436		4,214,284		(56,759)	(56,759)	21,050	01/31/2026
91282C-BZ-3	United States Treasury Note/Bo US TREASURY N/B 1.250% 04/30/28	05/02/2025	Citigroup		927,891	1,000,000	869,375	917,065		8,049		8,049		925,115		2,776	2,776	6,420	04/30/2028
91282C-CR-0	United States Treasury Note/Bo US TREASURY N/B 1.000% 07/31/28	09/04/2025	Citigroup		2,045,570	2,200,000	1,873,781	1,987,235		37,811		37,811		2,025,047		20,523	20,523	24,152	07/31/2028
91282C-HT-1	United States Treasury Note/Bo US TREASURY N/B 3.875% 08/15/33	03/10/2025	Goldman Sachs		3,428,086	3,500,000	3,261,205	3,285,643		4,156		4,156		3,289,799		138,287	138,287	76,804	08/15/2033
91282C-JL-6	United States Treasury Note/Bo US TREASURY N/B 4.875% 11/30/25	11/28/2025	Maturity		75,000,000	75,000,000	75,644,197	75,644,197		(643,230)		(643,230)		75,000,967		(967)	(967)	3,656,250	11/30/2025
91282C-JS-1	United States Treasury Note/Bo US TREASURY N/B 4.250% 12/31/25	12/31/2025	Maturity		75,000,000	75,000,000	74,852,204	74,937,515		62,485		62,485		75,000,000				3,187,500	12/31/2025
91282C-JT-9	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/15/27	09/05/2025	Citigroup		3,768,311	3,750,000	3,672,317	3,691,979		18,451		18,451		3,710,429		57,881	57,881	172,418	01/15/2027
91282C-JV-4	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/31/26	09/05/2025	Citigroup		10,008,984	10,000,000	9,955,112	9,975,906		14,356		14,356		9,990,262		18,722	18,722	470,041	01/31/2026
91282C-JW-2	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/31/29	09/05/2025	Citigroup		67,840,578	67,300,000	66,219,472	66,388,782		83,666		83,666		66,472,448		1,368,130	1,368,130	2,190,478	01/31/2029
91282C-KA-8	United States Treasury Note/Bo US TREASURY N/B 4.125% 02/15/27	09/05/2025	Citigroup		26,739,791	26,550,000	26,308,756	26,382,356		44,934		44,934		26,427,290		312,501	312,501	1,166,613	02/15/2027
91282C-KD-2	United States Treasury Note/Bo US TREASURY N/B 4.250% 02/28/29	03/10/2025	Goldman Sachs		18,184,219	18,000,000	18,004,631	18,262,076		46,957		46,957		18,309,032		(124,814)	(124,814)	405,367	02/28/2029
91282C-LG-4	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/15/27	09/04/2025	Citigroup		11,187,464	11,160,000	11,246,571	11,241,287		(23,012)		(23,012)		11,218,275		(30,811)	(30,811)	442,382	08/15/2027
91282C-LG-4	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/15/27	11/13/2025	ACRA RE 2B Surplus AAM		6,859,549	6,840,000	6,893,060	6,889,821		(16,897)		(16,897)		6,872,925		(13,376)	(13,376)	318,892	08/15/2027
91282C-LH-2	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/31/26	03/10/2025	Goldman Sachs		69,631,815	69,872,000	70,012,490	69,990,154		(15,116)		(15,116)		69,975,038		(343,223)	(343,223)	1,388,421	08/31/2026
91282C-LJ-8	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/31/31	10/14/2025	Deutsche Bank Securities Inc		58,211,002	58,038,700	58,446,389	58,431,627		(46,363)		(46,363)		58,385,264		(174,262)	(174,262)	2,447,005	08/31/2031
91282C-LK-5	United States Treasury Note/Bo US TREASURY N/B 3.625% 08/31/29	09/04/2025	Citigroup		85,604,389	85,557,600	86,065,107	86,036,012		(72,589)		(72,589)		85,963,423		(359,034)	(359,034)	3,144,301	08/31/2029
91282C-LL-3	United States Treasury Note/Bo US TREASURY N/B 3.375% 09/15/27	09/04/2025	Citigroup		17,337,232	17,410,000	17,282,558	17,292,138		27,717		27,717		17,319,855		17,376	17,376	571,620	09/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91282C-LL-3	United States Treasury Note/Bo US TREASURY N/B 3.375% 09/15/27	11/13/2025	ACRA RE 2B Surplus AAM		54,963,651	55,148,000	54,729,491	54,760,908		116,851		116,851		54,877,758		85,893	85,893	2,162,930	09/15/2027
91282C-LN-9	United States Treasury Note/Bo US TREASURY N/B 3.500% 09/30/29	09/04/2025	Citigroup		108,322,678	108,781,600	107,115,979	107,182,087		214,832		214,832		107,396,920		925,758	925,758	3,547,291	09/30/2029
91282C-LQ-2	United States Treasury Note/Bo US TREASURY N/B 3.875% 10/15/27	09/04/2025	Citigroup		3,142,334	3,125,000	3,125,743	3,125,623		(129)		(129)		3,125,495		16,839	16,839	107,859	10/15/2027
91282C-LW-9	United States Treasury Note/Bo US TREASURY N/B 4.250% 11/15/34	03/10/2025	Goldman Sachs		85,265,625	85,000,000	83,652,684	83,662,347		14,705		14,705		83,677,051		1,588,574	1,588,574	1,157,597	11/15/2034
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					1,146,626,760	1,154,799,100	1,147,202,541	1,148,383,058		(168,440)		(168,440)		1,148,214,622		(1,587,811)	(1,587,811)	40,423,441	XXX
74727P-AY-7	Qatar Government International Senior Unsecured 5.103% 04/23/48	12/09/2025	ACRA RE 2B Surplus AAM		3,958,906	4,000,000	4,000,000	4,000,000						4,000,000		(41,094)	(41,094)	230,202	04/23/2048
76721R-AA-6	Rio Smart Lighting Sarl Secured 12.250% 09/20/32	09/22/2025	Various		816,174	816,174	867,602	730,791		(7,165)		(7,165)	135,973	816,174	(43,425)		(43,425)	74,663	09/20/2032
80413T-AK-5	Saudi Government International Senior Unsecured 4.375% 04/16/29	10/13/2025	HSBC HOLDINGS PLC		1,006,300	1,000,000	990,780	995,598		744		744		996,342		9,958	9,958	43,507	04/16/2029
N0727E-AA-4	Aruba (Government) ARUBA GOVERNMENT 9.069% 06/12/27	12/12/2025	Various		8,960,213	8,960,213	9,644,337	9,413,256		(453,043)		(453,043)		8,960,213				1,167,656	06/12/2027
X93622-GG-1	Hungary Government Internation Senior Unsecured 5.500% 06/16/34	09/16/2025	MORGAN STANLEY & CO. INTERNATI		254,350	250,000	252,750	252,340		(139)		(139)		252,201		2,149	2,149	10,389	06/16/2034
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					14,995,943	15,026,387	15,755,469	15,391,985		(459,603)		(459,603)	135,973	15,024,930	(43,425)	(28,987)	(72,412)	1,526,417	XXX
592112-DR-4	Metropolitan Government of Nas NASHVILLE GOVT-BABS 5.707% 07/01/34	09/09/2025	JPM SECURITIES LLC		9,477,000	9,000,000	9,000,000	9,000,000						9,000,000		477,000	477,000	612,076	07/01/2034
677521-CV-6	OHIO (STATE OF) OHIO INFRA IMPT-B-BAB 5.412% 09/01/28	02/21/2025	Hilltop Securities		610,722	600,000	748,257	637,547		(1,390)		(1,390)		636,157		(25,435)	(25,435)	15,605	09/01/2028
718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34	07/01/2025	Call 100.0000		380,000	380,000	430,605	407,381		(2,447)		(2,447)		404,934		(24,934)	(24,934)	20,022	07/01/2034
718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34	07/18/2025	Redemption 100.0000		1,855,000	1,855,000	1,884,179	1,865,872		(10,872)		(10,872)		1,855,000				85,684	07/01/2034
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					12,322,722	11,835,000	12,063,041	11,910,800		(14,709)		(14,709)		11,896,091		426,631	426,631	733,387	XXX
010869-EH-4	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B 0.000% 10/01/31	12/17/2025	JPM SECURITIES LLC		1,530,480	2,000,000	1,502,760			20,377		20,377		1,523,137		7,343	7,343		10/01/2031
072024-XF-4	Bay Area Toll Authority BAY AREA CA TOLL AUTH 1.869% 04/01/29	06/23/2025	Tax Free Exchange		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				20,403	04/01/2029
18085P-MT-8	County of Clark Department of CLARK ARPT-TXB-C-BABS 6.820% 07/01/45	10/16/2025	Bank of America		18,357,696	16,128,000	17,473,174	17,188,584		(33,082)		(33,082)		17,155,502		1,202,194	1,202,194	1,423,798	07/01/2045
295139-AR-0	ERIE CNTY OHIO REV BDS SER 2018 4.520% 04/01/38	04/01/2025	Redemption 100.0000		429,000	429,000	429,000	429,000						429,000				9,695	04/01/2038
38122N-A7-7	Golden State Tobacco Securitiz GOLDEN ST TOBACCO -B 1.400% 06/01/25	06/02/2025	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				35,000	06/01/2025
38122N-A9-3	Golden State Tobacco Securitiz GOLDEN ST TOBACCO -B 1.886% 06/01/27	02/21/2025	JPM SECURITIES LLC		4,710,850	5,000,000	5,000,000	5,000,000						5,000,000		(289,150)	(289,150)	21,741	06/01/2027
38122N-B2-7	Golden State Tobacco Securitiz GOLDEN ST TOBACCO -B 2.086% 06/01/28	02/21/2025	JPM SECURITIES LLC		4,618,700	5,000,000	5,000,000	5,000,000						5,000,000		(381,300)	(381,300)	24,047	06/01/2028
38122N-D8-2	Golden State Tobacco Securitiz GOLDEN ST TOBACCO SEC 3.850% 06/01/50	12/01/2025	Various		690,000	690,000	690,000	690,000						690,000				14,245	06/01/2050
487312-AC-4	Keenan Fort Detrick Energy LLC Unsecured 5.896% 05/15/33	10/03/2025	Deutsche Bank AG		11,489,502	11,282,912	11,282,912	11,282,912						11,282,912		206,590	206,590	593,173	05/15/2033
487312-AC-4	Keenan Fort Detrick Energy LLC Unsecured 5.896% 05/15/33	10/03/2025	Redemption 100.0000		514,299	514,299	514,299	514,299						514,299				15,162	05/15/2033
598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A 5.531% 01/01/51	07/01/2025	Redemption 100.0000		1,519	1,519	1,120	1,194		325		325		1,519				63	01/01/2051
64971M-5L-2	New York City Transitional Fin NYC TRANSL FIN -BABS 5.572% 11/01/38	03/27/2025	Various		1,335,639	1,330,000	1,602,158	1,505,277		(3,964)		(3,964)		1,501,314		(171,314)	(171,314)	35,695	11/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
792905-DW-8	Housing & Redevelopment Author ST PAUL HSG-B-TXBL 4.189% 07/01/27	10/03/2025	Deutsche Bank AG		1,992,360	2,000,000	2,000,000	2,000,000						2,000,000		(7,640)	(7,640)	105,889	07/01/2027
79765R-SV-2	City of San Francisco CA Publi SAN FRANCISCO UTILS-B 6.000% 11/01/40	06/12/2025	Call 103.6780		10,367,800	10,000,000	9,895,200	9,940,322		2,831		2,831		9,943,152		56,848	56,848	736,133	11/01/2040
88283L-HU-3	Texas Department of Transporta TX ST TRANSN-1ST TIER 5.178% 04/01/30	02/21/2025	Hilltop Securities		3,224,928	3,200,000	3,243,328	3,232,150		(1,038)		(1,038)		3,231,112		(6,184)	(6,184)	65,818	04/01/2030
914440-KJ-0	University of Massachusetts Bu UNIV MA BLDG-BABS 6.423% 05/01/29	10/03/2025	Deutsche Bank AG		430,787	430,000	430,000	430,000						430,000		787	787	25,701	05/01/2029
914440-KJ-0	University of Massachusetts Bu UNIV MA BLDG-BABS 6.423% 05/01/29	05/01/2025	Call 100.0000		95,000	95,000	95,000	95,000						95,000				3,051	05/01/2029
915217-RY-1	University of Virginia UNIV VA-TXB 6.200% 09/01/39	10/03/2025	Deutsche Bank AG		13,826,375	12,500,000	12,731,985	12,658,481		(4,858)		(4,858)		12,653,623		1,172,752	1,172,752	850,347	09/01/2039
940093-2L-0	Washington State University WASHINGTON UNIV-BABS 7.399% 04/01/41	03/27/2025	Bank of America		4,578,760	4,000,000	4,873,520	4,825,628		(11,220)		(11,220)		4,814,408		(235,648)	(235,648)	145,514	04/01/2041
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					84,693,695	81,100,730	83,264,456	81,292,847		(30,629)		(30,629)		82,764,978		1,555,278	1,555,278	4,125,475	XXX
127398-AA-9	CED Nevada Virginia Financing SR SECD NTS 3.770% 12/31/46	12/31/2025	Redemption 100.0000		252,613	252,613	252,613	252,613						252,613				9,023	12/31/2046
50228*-AA-9	LSU Energy Concessionaire LLC SR SECD NTS 3.730% 05/30/49	12/31/2025	Redemption 100.0000		249,642	249,642	249,642	249,642						249,642				5,847	05/30/2049
54246#-AA-5	Long Beach Judicial Partners L SR SECD NTS 6.880% 12/31/47	12/31/2025	Redemption 100.0000		1,015,214	1,015,214	1,015,214	1,015,214						1,015,214				53,433	12/31/2047
785592-AM-8	Sabine Pass Liquefaction LLC Senior Secured 5.625% 03/01/25	03/01/2025	Maturity		2,580,000	2,580,000	2,584,618	2,580,000						2,580,000				72,563	03/01/2025
785592-AU-0	Sabine Pass Liquefaction LLC Senior Secured 4.200% 03/15/28	03/27/2025	Goldman Sachs		7,899,120	8,000,000	7,752,930	7,784,767		14,977		14,977		7,799,744		99,376	99,376	180,133	03/15/2028
785592-AZ-9	Sabine Pass Liquefaction LLC Senior Secured 5.900% 09/15/37	09/15/2025	Redemption 100.0000		441,760	441,760	433,255	434,268		7,492		7,492		441,760				26,064	09/15/2037
785592-B*-6	Sabine Pass Liquefaction LLC SR SECD NTS 3.080% 09/15/37	09/15/2025	Redemption 100.0000		1,975,133	1,975,133	1,975,133	1,975,133						1,975,133				60,834	09/15/2037
84929X-AA-7	Spower Finance 3 LLC Sr Sec'd nts 6.370% 06/30/48	12/31/2025	Redemption 100.0000		820,694	820,694	820,694	820,694						820,694				29,241	06/30/2048
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					15,234,176	15,335,056	15,084,099	15,112,331		22,469		22,469		15,134,800		99,376	99,376	437,138	XXX
00263@-AA-8	AP Moon II Holdings LLC A 6.000% 12/15/49	06/17/2025	Tax Free Exchange		284,935,000	284,935,000	284,935,000	284,935,000						284,935,000				8,643,028	12/15/2049
00263@-AA-8	AP Moon II Holdings LLC. A 6.000% 12/15/49	12/15/2025	Paydown		3,971,032	3,971,032	3,971,032							3,971,032				289,885	12/15/2049
G2973#-AA-6	AP Chia Issuer LLC AP Chia Issuer LLC 7.250% 05/23/50	10/29/2025	Redemption 100.0000		1,378,096	1,378,096	1,381,531			(3,435)		(3,435)		1,378,096				567,405	05/23/2050
G2971@-AA-0	AP Pistachio LP Pistachio Jr Secured Perp Nts 0.000% 04/01/88	01/01/2025	Security Withdraw		3,944,526	3,944,526	3,944,526	3,782,379					162,147	3,944,526					04/01/2088
0079999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (affiliated)					294,228,654	294,228,654	294,232,089	288,717,379		(3,435)		(3,435)	162,147	294,228,654				9,500,318	XXX
000000-00-0	Steward foreclosures & propert Steward foreclosures & propert 5.420% 10/01/29	07/18/2025	Direct		42,745,226	44,067,243	44,067,243	44,067,243						44,067,243		(1,322,017)	(1,322,017)	1,888,675	10/01/2029
64944#-AA-9	New York Clean Power Holdings New York Clean Power Holdings 6.237% 10/31/36	12/17/2025	Various		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,410,255	10/31/2036
00003#-AD-5	A&E Television Networks LLC SR NTS SER D 3.980% 08/22/27	11/14/2025	Apollo Global Securities, LLC		4,930,600	5,000,000	5,000,000	5,000,000						5,000,000		(69,400)	(69,400)	255,383	08/22/2027
001055-AF-9	Aflac Inc Senior Unsecured 6.450% 08/15/40	02/20/2025	AARE Surplus AAM		1,079,617	1,000,000	1,258,610	1,210,673		(1,261)		(1,261)		1,209,412		(129,795)	(129,795)	33,146	08/15/2040
001055-AQ-5	Aflac Inc Senior Unsecured 2.875% 10/15/26	05/19/2025	JPM SECURITIES LLC		14,806,964	15,145,000	16,735,608	15,592,013		(111,520)		(111,520)		15,480,492		(673,529)	(673,529)	260,042	10/15/2026
001055-AY-8	Aflac Inc Senior Unsecured 4.750% 01/15/49	02/20/2025	AARE Surplus AAM		10,136,434	11,600,000	10,673,740	10,691,162		2,580		2,580		10,693,742		(557,308)	(557,308)	329,069	01/15/2049
001192-AK-9	Southern Co Gas Capital Corp Senior Unsecured 4.400% 06/01/43	12/09/2025	AMH - AmerUs Group Co.		3,704,087	4,300,000	3,856,842	3,861,541		13,650		13,650		3,875,191		(171,104)	(171,104)	193,404	06/01/2043
00206R-DE-9	AT&T Inc Senior Unsecured 6.350% 03/15/40	12/09/2025	Various		7,238,992	6,960,000	7,337,441	7,251,116		(11,902)		(11,902)		7,239,214		(222)	(222)	545,084	03/15/2040
002824-BB-5	Abbott Laboratories Senior Unsecured 2.950% 03/15/25	03/15/2025	Maturity		14,000,000	14,000,000	15,348,465	14,000,000						14,000,000				206,500	03/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Abbott Laboratories Senior Unsecured 3.750%																		
002824-BF-6	11/30/26	03/27/2025	Goldman Sachs		1,588,496	1,600,000	1,535,520	1,559,802		4,876		4,876		1,564,677		23,819	23,819	19,667	11/30/2026
	Abbott Laboratories Senior Unsecured 4.750%																		
002824-BG-4	11/30/36	10/08/2025	Barclays		10,104,400	10,000,000	9,936,000	9,955,032		2,210		2,210		9,957,241		147,159	147,159	407,708	11/30/2036
	Abbott Laboratories Senior Unsecured 1.400%																		
002824-BQ-2	06/30/30	03/27/2025	Goldman Sachs		3,442,120	4,000,000	3,815,007	3,884,268		4,843		4,843		3,889,112		(446,992)	(446,992)	13,689	06/30/2030
00287Y-AQ-2	AbbVie Inc Senior Unsecured 3.600% 05/14/25	05/14/2025	Maturity		13,500,000	13,500,000	13,285,375	13,444,035		55,965		55,965		13,500,000				243,000	05/14/2025
00287Y-AR-0	AbbVie Inc Senior Unsecured 4.500% 05/14/35	05/28/2025	AARE Surplus AAM		1,894,601	2,000,000	1,902,860	1,909,724		2,735		2,735		1,912,459		(17,858)	(17,858)	48,500	05/14/2035
00287Y-AW-9	AbbVie Inc Senior Unsecured 4.450% 05/14/46	11/13/2025	AMH - AmerUs Group Co.		2,032,267	2,300,000	2,049,136	2,051,773		5,586		5,586		2,057,359		(25,092)	(25,092)	102,066	05/14/2046
00287Y-BX-6	AbbVie Inc Senior Unsecured 3.200% 11/21/29	03/27/2025	Goldman Sachs		11,758,250	12,500,000	13,931,250	13,300,290		(40,115)		(40,115)		13,260,175		(1,501,925)	(1,501,925)	141,111	11/21/2029
00287Y-DR-7	AbbVie Inc Senior Unsecured 4.800% 03/15/27	02/21/2025	Morgan Stanley		25,105,750	25,000,000	24,964,750	24,974,642		1,602		1,602		24,976,245		129,505	129,505	530,000	03/15/2027
	Chubb INA Holdings LLC Senior Unsecured 3.350%																		
00440E-AV-9	05/03/26	03/10/2025	Goldman Sachs		1,878,150	1,900,000	1,855,997	1,879,600		2,894		2,894		1,882,494		(4,344)	(4,344)	22,631	05/03/2026
	Chubb INA Holdings LLC Senior Unsecured 3.350%																		
00440E-AV-9	05/03/26	05/13/2025	ACRA RE II Surplus AAM		19,174,080	19,382,000	20,579,311	19,713,163		(110,601)		(110,601)		19,602,562		(428,482)	(428,482)	339,077	05/03/2026
	Advanced Drainage Systems Inc SENIOR 5.000%																		
00790R-AA-2	09/30/27	09/03/2025	Morgan Stanley		2,983,680	3,000,000	2,899,957	2,921,189		18,172		18,172		2,939,361		44,319	44,319	139,167	09/30/2027
00817Y-AG-3	Aetna Inc Senior Unsecured 6.750% 12/15/37	06/05/2025	Susquehanna Financial		3,209,220	3,000,000	3,168,210	3,159,704		(3,530)		(3,530)		3,156,173		53,047	53,047	96,188	12/15/2037
	Air Lease Corp Senior Unsecured 2.875% 01/15/32																		
00914A-AS-1		12/09/2025	AMH - AmerUs Group Co.		2,684,563	3,000,000	2,465,039	2,576,902		47,878		47,878		2,624,779		59,783	59,783	120,750	01/15/2032
	Air Products and Chemicals Inc Senior Unsecured																		
009158-BC-9	2.050% 05/15/30	03/27/2025	Goldman Sachs		5,294,520	6,000,000	5,223,805	5,273,368		29,006		29,006		5,302,374		(7,854)	(7,854)	45,442	05/15/2030
	Alabama Power Co Senior Unsecured 5.700%																		
010392-EC-8	02/15/33	10/08/2025	Various		7,472,920	7,000,000	7,338,591	7,243,201		(19,196)		(19,196)		7,224,004		248,916	248,916	458,850	02/15/2033
	Alabama Power Co Senior Unsecured 6.000%																		
010392-FB-9	03/01/39	04/29/2025	JPM SECURITIES LLC		10,480,806	9,800,000	10,951,743	10,935,156		(18,610)		(18,610)		10,916,545		(435,739)	(435,739)	390,367	03/01/2039
	Alabama Power Co Senior Unsecured 3.700%		AARe - APAC Dedicated																
010392-FR-4	12/01/47	10/03/2025	Surplus		5,845,880	7,500,000	6,151,500	6,161,035		24,183		24,183		6,185,218		(339,338)	(339,338)	232,792	12/01/2047
	Alabama Power Co Senior Unsecured 1.450%																		
010392-FU-7	09/15/30	09/09/2025	Various		16,388,465	19,000,000	16,510,610	16,606,312		181,774		181,774		16,788,086		(399,621)	(399,621)	218,809	09/15/2030
	Alabama Power Co Senior Unsecured 3.750%																		
010392-FY-9	09/01/27	02/21/2025	Morgan Stanley		6,167,511	6,300,000	6,278,013	6,280,002		1,087		1,087		6,281,089		(113,578)	(113,578)	113,531	09/01/2027
	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33		Redemption																
01185*-AA-3		12/31/2025	100.0000		1,356,416	1,356,416	1,356,416	1,356,416						1,356,416				40,015	06/30/2033
	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33		Redemption																
01185*-AB-1		12/31/2025	100.0000		203,626	203,626	203,626	203,626						203,626				5,942	06/30/2033
012873-AK-1	Ovintiv Inc Senior Unsecured 7.375% 11/01/31	12/17/2025	Various		10,600,615	9,500,000	10,811,229	10,534,067		(107,683)		(107,683)		10,426,384		174,231	174,231	687,207	11/01/2031
	Allstate Corp/The Senior Unsecured 5.350%																		
020002-AQ-4	06/01/33	12/17/2025	Barclays		2,074,660	2,000,000	2,280,002	2,183,178		(17,976)		(17,976)		2,165,203		(90,543)	(90,543)	112,053	06/01/2033
	Allstate Corp/The Senior Unsecured 5.950%																		
020002-AT-8	04/01/36	07/02/2025	ACRA RE 2A Surplus AAM		4,800,018	4,500,000	4,576,500	4,544,844		(1,457)		(1,457)		4,543,387		256,630	256,630	201,556	04/01/2036
	Allstate Corp/The Senior Unsecured 5.200%		ALRe Modco - VIAC GA -																
020002-AY-7	01/15/42	11/19/2025	AAM		3,355,498	3,500,000	3,593,076	3,577,831		(2,631)		(2,631)		3,575,200		(219,702)	(219,702)	244,689	01/15/2042
02079K-AF-4	Alphabet Inc Senior Unsecured 2.050% 08/15/50	09/09/2025	Barclays		2,565,900	4,500,000	2,840,850	2,875,837		24,142		24,142		2,899,979		(334,079)	(334,079)	98,656	08/15/2050
			Redemption																
021345-AA-1	Alta Wind Holdings LLC Secured 7.000% 06/30/35	06/30/2025	100.0000		16,852	16,852	18,357	18,201		(1,349)		(1,349)		16,852				590	06/30/2035
	AMAROK HOLDINGS LLC SENIOR SECURED 5.950%		Redemption																
02311#-AA-4	09/30/37	12/31/2025	100.0000		335,170	335,170	335,170	335,170						335,170				12,354	09/30/2037
	AMAROK HOLDINGS LLC SENIOR SECURED 7.300%		Redemption																
02311#-AD-8	09/30/38	12/31/2025	100.0000		491,887	491,887	491,887	491,887						491,887				22,185	09/30/2038
	Amazon.com Inc Senior Unsecured 1.200% 06/03/27																		
023135-BR-6		02/21/2025	Morgan Stanley		12,381,103	13,300,000	12,432,707	12,522,130		45,485		45,485		12,567,616		(186,513)	(186,513)	35,910	06/03/2027
	Amazon.com Inc Senior Unsecured 1.500% 06/03/30																		
023135-BS-4		02/21/2025	Morgan Stanley		1,534,518	1,800,000	1,516,698	1,556,815		5,911		5,911		1,562,726		(28,208)	(28,208)	6,075	06/03/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Amazon.com Inc Senior Unsecured 2.500% 06/03/50																		
023135-BT-2		11/12/2025	JPM SECURITIES LLC		6,124,800	10,000,000	6,411,400	6,482,777		61,759		61,759		6,544,536		(419,736)	(419,736)	236,111	06/03/2050
	Amazon.com Inc Senior Unsecured 2.700% 06/03/60																		
023135-BU-9		02/20/2025	AARE Surplus AAM		3,449,801	6,000,000	3,611,460	3,641,940		3,283		3,283		3,645,222		(195,421)	(195,421)	34,650	06/03/2060
	Amazon.com Inc Senior Unsecured 4.650% 12/01/29																		
023135-CQ-7		10/30/2025	Various		10,246,290	10,000,000	9,992,900	9,994,780		804		804		9,995,584		250,706	250,706	426,250	12/01/2029
023608-AJ-1	Ameren Corp Senior Unsecured 3.500% 01/15/31	09/09/2025	Various		7,671,360	8,000,000	7,981,040	7,988,331		1,216		1,216		7,989,547		(318,187)	(318,187)	322,778	01/15/2031
023608-AQ-5	Ameren Corp Senior Unsecured 5.000% 01/15/29	04/29/2025	JPM SECURITIES LLC		15,199,650	15,000,000	14,966,100	14,972,869		2,027		2,027		14,974,896		224,754	224,754	593,750	01/15/2029
	American Century Companies Inc SR NTS SER E																		
02507*-AE-4	4.070% 10/26/29	10/08/2025	Various		11,610,720	12,000,000	12,000,000	12,000,000						12,000,000		(389,280)	(389,280)	489,757	10/26/2029
	American Electric Power Co Inc Senior Unsecured																		
025537-AJ-0	3.200% 11/13/27	09/09/2025	Morgan Stanley		1,472,760	1,500,000	1,497,450	1,499,184		190		190		1,499,374		(26,614)	(26,614)	39,600	11/13/2027
	American Electric Power Co Inc Junior Subordinated																		
025537-AU-5	3.875% 02/15/62	10/08/2025	Barclays		36,877,100	38,000,000	38,000,000	38,000,000						38,000,000		(1,122,900)	(1,122,900)	1,693,375	02/15/2062
	American Express Co Senior Unsecured 4.200%		Redemption																
025816-CA-5	11/06/25	10/06/2025	100.0000		7,000,000	7,000,000	6,984,460	6,997,871		2,129		2,129		7,000,000				269,500	11/06/2025
	American Express Co Senior Unsecured 3.950%																		
025816-CY-3	08/01/25	07/01/2025	Call 100.0000		10,000,000	10,000,000	9,802,800	9,927,692		61,944		61,944		9,989,636		10,364	10,364	362,083	08/01/2025
	American Express Co Senior Unsecured 4.990%																		
025816-DE-6	05/01/26	05/01/2025	Call 100.0000		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				336,825	05/01/2026
	American Express Co Senior Unsecured 5.043%																		
025816-DF-3	05/01/34	01/29/2025	ALRE - TDF Trust AAM		26,654,276	27,000,000	27,000,000	27,000,000						27,000,000		(345,724)	(345,724)	332,838	05/01/2034
	American Express Co Senior Unsecured 5.098%																		
025816-DP-1	02/16/28	02/21/2025	Morgan Stanley		12,185,910	12,100,000	12,351,559	12,322,700		(14,633)		(14,633)		12,308,067		(122,157)	(122,157)	322,137	02/16/2028
	American National Group Inc Senior Unsecured																		
02772A-AA-7	6.144% 06/13/32	10/08/2025	Barclays		628,902	600,000	579,073	582,408		1,454		1,454		583,862		45,040	45,040	30,310	06/13/2032
	American Tower Corp Senior Unsecured 3.800%																		
03027X-AW-0	08/15/29	04/29/2025	JPM SECURITIES LLC		4,833,100	5,000,000	5,774,000	5,417,612		(30,441)		(30,441)		5,387,171		(554,071)	(554,071)	134,583	08/15/2029
	American Tower Corp Senior Unsecured 1.875%																		
03027X-BG-4	10/15/30	09/12/2025	Various		34,485,360	39,000,000	38,826,060	38,895,836		12,083		12,083		38,907,919		(4,422,559)	(4,422,559)	670,313	10/15/2030
031162-CQ-1	Amgen Inc Senior Unsecured 3.200% 11/02/27	02/21/2025	Morgan Stanley		6,155,520	6,400,000	6,238,720	6,252,140		7,273		7,273		6,259,413		(103,893)	(103,893)	63,716	11/02/2027
031162-DJ-6	Amgen Inc Senior Unsecured 4.200% 03/01/33	10/08/2025	Barclays		9,756,200	10,000,000	9,999,800	9,999,972		2		2		9,999,975		(243,775)	(243,775)	464,333	03/01/2033
031162-DM-9	Amgen Inc Senior Unsecured 5.250% 03/02/25	03/02/2025	Maturity		17,000,000	17,000,000	16,993,480	16,999,459		541		541		17,000,000				446,250	03/02/2025
			Redemption																
031162-DN-7	Amgen Inc Senior Unsecured 5.507% 03/02/26	09/30/2025	100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				59,353	03/02/2026
031162-DU-1	Amgen Inc Senior Unsecured 5.750% 03/02/63	02/20/2025	AARE Surplus AAM		5,821,468	6,000,000	5,891,661	5,892,734		104		104		5,892,838		(71,370)	(71,370)	161,000	03/02/2063
	Analog Devices Inc Senior Unsecured 2.100%																		
032654-AV-7	10/01/31	10/08/2025	Various		10,813,850	12,500,000	11,281,508	11,349,313		36,571		36,571		11,385,884		(572,034)	(572,034)	184,771	10/01/2031
	Analog Devices Inc Senior Unsecured 2.100%																		
032654-AV-7	10/01/31	12/09/2025	ACRA RE 2B Surplus AAM		8,869,844	10,000,000	8,293,100	8,488,273		182,774		182,774		8,671,046		198,798	198,798	249,667	10/01/2031
	Analog Devices Inc Senior Unsecured 2.950%																		
032654-AX-3	10/01/51	02/20/2025	AARE Surplus AAM		3,401,038	5,300,000	3,193,727	3,232,560		4,411		4,411		3,236,972		164,066	164,066	60,368	10/01/2051
	Anheuser-Busch Cos LLC / Anheu Senior Unsecured																		
03522A-AG-5	3.650% 02/01/26	12/29/2025	Various		6,200,000	6,200,000	5,974,516	6,094,948		105,052		105,052		6,200,000				366,622	02/01/2026
	Anheuser-Busch Cos LLC / Anheu Senior Unsecured																		
03522A-AH-3	4.700% 02/01/36	06/24/2025	Various		19,359,460	20,050,000	20,626,708	20,453,556		(16,007)		(16,007)		20,437,549		(1,078,089)	(1,078,089)	840,262	02/01/2036
	Anheuser-Busch InBev Worldwide Senior Unsecured																		
03523T-BU-1	5.450% 01/23/39	12/09/2025	AMH - AmerUs Group Co.		518,022	500,000	498,610	498,880		51		51		498,932		19,091	19,091	37,544	01/23/2039
	Anheuser-Busch InBev Worldwide Senior Unsecured																		
035240-AR-1	4.900% 01/23/31	04/29/2025	JPM SECURITIES LLC		3,837,450	3,750,000	3,736,538	3,742,224		369		369		3,742,592		94,858	94,858	141,385	01/23/2031
	Anheuser-Busch InBev Worldwide Senior Unsecured																		
035240-AV-2	3.500% 06/01/30	03/27/2025	Goldman Sachs		1,897,500	2,000,000	1,995,800	1,997,651		96		96		1,997,747		(100,247)	(100,247)	22,750	06/01/2030
	Elevance Health Inc Senior Unsecured 2.375%																		
036752-AJ-2	01/15/25	01/15/2025	Maturity		3,000,000	3,000,000	2,997,360	2,999,979		21		21		3,000,000				35,625	01/15/2025
	Elevance Health Inc Senior Unsecured 2.550%																		
036752-AP-8	03/15/31	04/29/2025	JPM SECURITIES LLC		3,734,178	4,200,000	3,693,732	3,824,721		17,358		17,358		3,842,078		(107,900)	(107,900)	66,938	03/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
036752-BL-6	Elevance Health Inc Senior Unsecured 5.700% 09/15/55	12/01/2025	Morgan Stanley		2,946,960	3,000,000	2,982,930			47		47		2,982,977		(36,017)	(36,017)	36,575	09/15/2055
037389-BB-8	Aon Corp Senior Unsecured 4.500% 12/15/28	03/27/2025	Goldman Sachs		4,975,550	5,000,000	4,926,366	4,939,670		3,382		3,382		4,943,052		32,498	32,498	64,375	12/15/2028
03770D-AA-1	Apollo Debt Solutions Bdc Senior Unsecured 6.900% 04/13/29	03/04/2025	Tax Free Exchange		152,511,480	151,100,000	152,595,155	152,566,221		(54,741)		(54,741)		152,511,480				4,083,478	04/13/2029
03770D-AC-7	Apollo Debt Solutions Bdc Senior Unsecured 6.700% 07/29/31	03/04/2025	Various		215,832,148	214,600,000	215,877,586	215,856,952		(24,804)		(24,804)		215,832,148				8,586,981	07/29/2031
037735-DB-0	Appalachian Power Co Senior Unsecured 5.650% 04/01/34	09/09/2025	Morgan Stanley		13,172,418	12,600,000	12,561,570	12,564,149		2,083		2,083		12,566,232		606,186	606,186	670,373	04/01/2034
037833-BG-4	Apple Inc Senior Unsecured 3.200% 05/13/25	05/13/2025	Maturity		900,000	900,000	881,293	894,816		5,184		5,184		900,000				14,400	05/13/2025
037833-ES-5	Apple Inc Senior Unsecured 4.421% 05/08/26	10/09/2025	Redemption 100.0000		4,250,000	4,250,000	4,234,615	4,241,251		8,749		8,749		4,250,000				172,757	05/08/2026
03990B-AB-7	Ares Management Corp Senior Unsecured 5.600% 10/11/54	12/01/2025	Morgan Stanley		4,456,498	4,750,000	4,713,853	4,713,958		445		445		4,714,402		(257,905)	(257,905)	303,683	10/11/2054
03990B-AB-7	Ares Management Corp Senior Unsecured 5.600% 10/11/54	12/09/2025	AMH - AmerUs Group Co.		15,165,845	16,000,000	15,878,240	15,878,594		1,531		1,531		15,880,125		(714,280)	(714,280)	1,040,356	10/11/2054
039936-AA-7	Ares Finance Co IV LLC Senior Unsecured 3.650% 02/01/52	02/20/2025	AARE Surplus AAM		2,818,579	4,000,000	2,727,640	2,746,853		2,549		2,549		2,749,402		69,177	69,177	80,706	02/01/2052
04010L-AV-5	Ares Capital Corp Senior Unsecured 4.250% 03/01/25	03/01/2025	Maturity		1,000,000	1,000,000	975,751	998,356		1,644		1,644		1,000,000				21,250	03/01/2025
04015K-AB-6	Ares Finance Co II LLC SENIOR 3.250% 06/15/30	03/27/2025	Goldman Sachs		7,399,760	8,000,000	7,981,680	7,989,273		437		437		7,989,710		(589,950)	(589,950)	74,389	06/15/2030
04018V-AA-1	Ares Finance Co III LLC Subordinated 4.125% 06/30/51	05/19/2025	JPM SECURITIES LLC		605,467	624,000	494,520	498,987		843		843		499,830		105,637	105,637	10,010	06/30/2051
04018V-AA-1	Ares Finance Co III LLC Subordinated 4.125% 06/30/51	02/20/2025	AARE Surplus AAM		11,567,010	12,000,000	12,046,300	12,015,231		(1,360)		(1,360)		12,013,871		(446,861)	(446,861)	68,750	06/30/2051
04316J-AA-7	Arthur J Gallagher & Co Senior Unsecured 2.400% 11/09/31	12/17/2025	Barclays		1,782,400	2,000,000	1,991,360	1,993,854		803		803		1,994,658		(212,258)	(212,258)	53,200	11/09/2031
04316J-AD-1	Arthur J Gallagher & Co Senior Unsecured 5.500% 03/02/33	05/28/2025	AARE Surplus AAM		15,527,378	15,300,000	15,272,001	15,276,058		982		982		15,277,041		250,337	250,337	619,438	03/02/2033
04316J-AF-6	Arthur J Gallagher & Co Senior Unsecured 6.500% 02/15/34	05/28/2025	AARE Surplus AAM		7,762,312	7,200,000	7,185,960	7,186,316		467		467		7,186,783		575,529	575,529	364,000	02/15/2034
04316J-AH-2	Arthur J Gallagher & Co Senior Unsecured 5.450% 07/15/34	01/29/2025	ORIX Life - Custody		3,996,764	4,000,000	3,956,120	3,958,734		256		256		3,958,990		37,773	37,773	117,478	07/15/2034
04316J-AJ-8	Arthur J Gallagher & Co Senior Unsecured 5.750% 07/15/54	12/01/2025	Morgan Stanley		1,184,652	1,200,000	1,185,456	1,185,548		176		176		1,185,724		(1,072)	(1,072)	95,258	07/15/2054
04317@-BE-7	Arthur J Gallagher & Co SR NTS SER EE 4.440% 06/13/30	10/21/2025	Various		10,948,520	11,000,000	11,000,000	11,000,000						11,000,000		(51,480)	(51,480)	438,203	06/13/2030
045054-AL-7	Ashtead Capital Inc Senior Unsecured 4.250% 11/01/29	09/03/2025	Various		4,428,585	4,500,000	4,361,308	4,372,699		15,748		15,748		4,388,447		40,138	40,138	160,969	11/01/2029
04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30	12/20/2025	Redemption 100.0000		328,273	328,273	328,273	328,273						328,273				10,488	06/20/2030
04636N-AA-1	Astrazeneca Finance LLC Senior Unsecured 1.200% 05/28/26	03/10/2025	Various		21,639,503	22,500,000	21,672,450	22,183,555		39,086		39,086		22,222,641		(583,138)	(583,138)	68,147	05/28/2026
04774#-AA-0	Atlanta Falcons Stadium Co LLC SR SECD NTS SER A 3.590% 09/01/42	09/01/2025	Redemption 100.0000		469,852	469,852	469,852	469,852						469,852				12,688	09/01/2042
04774#-AB-8	Atlanta Falcons Stadium Co LLC SR SECD NTS SER B 3.590% 09/01/42	09/01/2025	Redemption 100.0000		340,238	340,238	340,238	340,238						340,238				9,188	09/01/2042
052769-AD-8	Autodesk Inc Senior Unsecured 4.375% 06/15/25	06/16/2025	Various		11,391,000	11,391,000	11,345,801	11,379,986		11,014		11,014		11,391,000				249,178	06/15/2025
052769-AG-1	Autodesk Inc Senior Unsecured 2.850% 01/15/30	04/29/2025	Various		7,443,280	8,000,000	7,899,499	7,912,281		5,194		5,194		7,917,475		(474,195)	(474,195)	180,500	01/15/2030
053332-AR-3	AutoZone Inc Senior Unsecured 3.250% 04/15/25	04/15/2025	Various		5,550,000	5,550,000	5,400,718	5,530,979		19,021		19,021		5,550,000				73,396	04/15/2025
053332-AY-8	AutoZone Inc Senior Unsecured 3.625% 04/15/25	04/15/2025	Various		15,000,000	15,000,000	16,438,500	15,077,770		(77,770)		(77,770)		15,000,000				271,875	04/15/2025
053332-BA-9	AutoZone Inc Senior Unsecured 1.650% 01/15/31	10/08/2025	Various		16,275,137	18,680,000	18,340,645	18,469,233		25,667		25,667		18,494,900		(2,219,763)	(2,219,763)	380,138	01/15/2031
053332-BH-4	AutoZone Inc Senior Unsecured 6.550% 11/01/33	08/05/2025	Morgan Stanley		6,221,656	5,600,000	6,269,648	6,253,470		(37,232)		(37,232)		6,216,238		5,418	5,418	280,194	11/01/2033
053332-BK-7	AutoZone Inc Senior Unsecured 5.400% 07/15/34	10/08/2025	Barclays		6,129,923	5,900,000	6,150,986	6,145,449		(16,556)		(16,556)		6,128,893		1,030	1,030	407,985	07/15/2034
05526D-BH-7	BAT Capital Corp Senior Unsecured 3.462% 09/06/29	04/29/2025	JPM SECURITIES LLC		3,803,560	4,000,000	4,000,000	4,000,000						4,000,000		(196,440)	(196,440)	90,012	09/06/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05526D-BN-4	BAT Capital Corp Senior Unsecured 4.906% 04/02/30	03/27/2025	Various		12,934,760	13,000,000	12,943,624	12,947,678		1,278		1,278		12,948,956		(14,196)	(14,196)	293,270	04/02/2030
05526D-BS-3	BAT Capital Corp Senior Unsecured 2.726% 03/25/31	10/08/2025	Various		20,142,540	22,000,000	22,000,000	22,000,000						22,000,000		(1,857,460)	(1,857,460)	623,168	03/25/2031
000000-00-0	BNP Paribas SA Junior Subordinated 5.125% Perpet.	01/01/2025	Security Withdraw		4,499,375	5,000,000	4,499,375	4,499,375						4,499,375				32,743	01/01/9999
000000-00-0	BNP Paribas SA Junior Subordinated 7.000% Perpet.	01/01/2025	Security Withdraw		9,199,650	9,000,000	9,199,650	9,199,650						9,199,650				236,250	01/01/9999
05565E-AH-8	BMW US Capital LLC Senior Unsecured 2.800% 04/11/26	03/27/2025	Goldman Sachs		7,861,520	8,000,000	7,733,954	7,797,852		37,162		37,162		7,835,014		26,506	26,506	103,911	04/11/2026
05581K-AG-6	BNP Paribas SA Senior Preferred 5.894% 12/05/34	03/27/2025	Goldman Sachs		12,434,280	12,000,000	12,484,680	12,467,156		(9,997)		(9,997)		12,457,159		(22,879)	(22,879)	222,007	12/05/2034
000000-00-0	BNP Paribas SA Junior Subordinated 8.000% Perpet.	01/01/2025	Security Withdraw		101,602,577	101,555,000	101,602,577	101,602,577						101,602,577				2,911,243	01/01/9999
000000-00-0	BNP Paribas SA Junior Subordinated 7.375% Perpet.	01/01/2025	Various		12,600,000	12,600,000	12,600,000	12,600,000						12,600,000				286,519	01/01/9999
05724B-AA-7	Baker Hughes Holdings LLC / Ba Senior Unsecured 4.486% 05/01/30	03/10/2025	Various		7,454,100	7,500,000	7,679,784	7,576,488		(2,955)		(2,955)		7,573,533		(119,433)	(119,433)	121,496	05/01/2030
059165-EC-0	Baltimore Gas and Electric Co Senior Unsecured 6.350% 10/01/36	12/09/2025	AMH - AmerUs Group Co.		44,405	40,000	43,213	42,016		(116)		(116)		41,899		2,506	2,506	3,020	10/01/2036
06051G-FM-6	Bank of America Corp Subordinated 4.000% 01/22/25	01/22/2025	Various		1,150,000	1,150,000	1,189,986	1,150,509		(509)		(509)		1,150,000				23,000	01/22/2025
06051G-FP-9	Bank of America Corp Subordinated 3.950% 04/21/25	04/21/2025	Various		15,320,000	15,320,000	15,006,162	15,248,053		71,947		71,947		15,320,000				302,570	04/21/2025
06051G-FS-3	Bank of America Corp Senior Unsecured 3.875% 08/01/25	08/01/2025	Maturity		1,800,000	1,800,000	1,772,511	1,785,023		14,977		14,977		1,800,000				69,750	08/01/2025
06051G-GL-7	Bank of America Corp Senior Unsecured 3.705% 04/24/28	02/21/2025	Morgan Stanley		1,117,325	1,145,000	1,115,535	1,116,305		1,200		1,200		1,117,505		(180)	(180)	14,141	04/24/2028
06051G-HD-4	Bank of America Corp Senior Unsecured 3.419% 12/20/28	02/21/2025	Morgan Stanley		2,880,780	3,000,000	3,362,280	3,160,409		(7,797)		(7,797)		3,152,612		(271,832)	(271,832)	18,235	12/20/2028
06051G-HG-7	Bank of America Corp Senior Unsecured 3.970% 03/05/29	02/21/2025	Morgan Stanley		778,856	800,000	778,339	778,790		703		703		779,493		(637)	(637)	14,910	03/05/2029
06051G-HM-4	Bank of America Corp Senior Unsecured 4.271% 07/23/29	03/27/2025	Various		6,896,680	7,000,000	7,000,000	7,000,000						7,000,000		(103,320)	(103,320)	203,466	07/23/2029
06051G-HQ-5	Bank of America Corp Senior Unsecured 3.974% 02/07/30	02/21/2025	Morgan Stanley		1,923,780	2,000,000	1,911,072	1,917,289		2,107		2,107		1,919,396		4,384	4,384	43,493	02/07/2030
06051G-HV-4	Bank of America Corp Senior Unsecured 3.194% 07/23/30	09/05/2025	Bank of America		9,661,800	10,000,000	9,383,100			47,660		47,660		9,430,760		231,040	231,040	199,625	07/23/2030
06051G-JL-4	Bank of America Corp Senior Unsecured 1.922% 10/24/31	09/09/2025	Various		7,343,677	8,270,000	8,183,926	8,203,214		5,967		5,967		8,209,181		(865,503)	(865,503)	139,522	10/24/2031
06051G-JP-5	Bank of America Corp Senior Unsecured 2.651% 03/11/32	02/21/2025	Morgan Stanley		5,617,632	6,465,000	5,615,790	5,795,370		11,668		11,668		5,807,038		(189,406)	(189,406)	77,600	03/11/2032
06051G-KA-6	Bank of America Corp Senior Unsecured 2.299% 07/21/32	04/29/2025	JPM SECURITIES LLC		986,321	1,150,000	967,939	1,004,821		5,443		5,443		1,010,264		(23,943)	(23,943)	20,490	07/21/2032
06051G-KC-2	Bank of America Corp Subordinated 2.482% 09/21/36	12/17/2025	Barclays		4,392,900	5,000,000	5,000,000	5,000,000						5,000,000		(607,100)	(607,100)	154,091	09/21/2036
06051G-KD-0	Bank of America Corp Senior Unsecured 2.572% 10/20/32	04/29/2025	JPM SECURITIES LLC		790,017	910,000	786,076	810,496		3,579		3,579		814,075		(24,058)	(24,058)	12,353	10/20/2032
06051G-KQ-1	Bank of America Corp Senior Unsecured 4.571% 04/27/33	09/09/2025	Morgan Stanley		3,096,156	3,100,000	3,141,503	3,133,037		(2,690)		(2,690)		3,130,347		(34,191)	(34,191)	123,201	04/27/2033
06051G-KY-4	Bank of America Corp Senior Unsecured 5.015% 07/22/33	02/21/2025	Various		1,005,271	1,020,000	1,015,319	1,014,882		28		28		1,014,910		(9,639)	(9,639)	30,123	07/22/2033
06051G-LA-5	Bank of America Corp Senior Unsecured 4.827% 07/22/26	07/24/2025	Call 100.0000		5,000,000	5,000,000	4,976,377	4,981,079		6,683		6,683		4,987,762		12,238	12,238	241,350	07/22/2026
06051G-LH-0	Bank of America Corp Senior Unsecured 5.288% 04/25/34	03/27/2025	Goldman Sachs		1,992,520	2,000,000	2,000,000	2,000,000						2,000,000		(7,480)	(7,480)	44,948	04/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06051G-LU-1	Bank of America Corp Senior Unsecured 5.872% 09/15/34	02/21/2025	Morgan Stanley		12,380,280	12,000,000	12,517,696	12,499,761		(6,668)		(6,668)		12,493,093		(112,813)	(112,813)	311,216	09/15/2034
06051G-MD-8	Bank of America Corp BANK OF AMERICA CORP 5.518% 10/25/35	12/01/2025	Morgan Stanley		308,496	300,000	290,295			414		414		290,709		17,787	17,787	18,255	10/25/2035
06368B-GS-1	Bank of Montreal Subordinated 3.803% 12/15/32	02/21/2025	Various		27,642,550	28,750,000	29,109,954	28,862,073		(8,473)		(8,473)		28,853,600		(1,211,050)	(1,211,050)	209,561	12/15/2032
06368D-H7-2	Bank of Montreal Subordinated 3.088% 01/10/37	10/08/2025	Various		23,639,620	27,000,000	24,714,722	24,957,008		49,708		49,708		25,006,717		(1,367,097)	(1,367,097)	919,795	01/10/2037
06368D-H7-2	Bank of Montreal Subordinated 3.088% 01/10/37	11/13/2025	ACRA RE 2B Surplus AAM		5,731,725	6,400,000	5,114,752	5,230,038		62,618		62,618		5,292,657		439,069	439,069	265,156	01/10/2037
000000-00-0	Bank of Montreal Junior Subordinated 7.300% 11/26/84	01/01/2025	Security Withdraw		34,214,846	33,800,000	34,221,800	34,214,846						34,214,846				239,886	11/26/2084
06368L-C5-3	Bank of Montreal Senior Unsecured 5.266% 12/11/26	04/29/2025	JPM SECURITIES LLC		5,070,950	5,000,000	5,000,000	5,000,000						5,000,000		70,950	70,950	101,663	12/11/2026
000000-00-0	Bank of Montreal Unsecured 7.700% 05/26/84	01/01/2025	Various		56,640,875	55,000,000	56,748,805	56,640,875						56,640,875				411,736	05/26/2084
06406H-CQ-0	Bank of New York Mellon Corp/T Senior Unsecured 3.950% 11/18/25	11/18/2025	Maturity		3,600,000	3,600,000	3,556,619	3,570,435		29,565		29,565		3,600,000				142,200	11/18/2025
06406R-AR-8	Bank of New York Mellon Corp/T Senior Unsecured 1.650% 01/28/31	03/27/2025	Goldman Sachs		5,924,100	7,000,000	5,826,629	6,137,876		30,589		30,589		6,168,464		(244,364)	(244,364)	77,000	01/28/2031
06406R-BA-4	Bank of New York Mellon Corp/T Senior Unsecured 2.050% 01/26/27	02/21/2025	Morgan Stanley		1,869,958	1,955,000	1,857,888	1,859,370		6,567		6,567		1,865,937		4,021	4,021	23,156	01/26/2027
06406R-BA-4	Bank of New York Mellon Corp/T Senior Unsecured 2.050% 01/26/27	12/09/2025	ACRA RE 2B Surplus AAM		4,899,663	5,000,000	4,744,954	4,757,154		107,533		107,533		4,864,687		34,976	34,976	140,368	01/26/2027
06406R-BH-9	Bank of New York Mellon Corp/T Senior Unsecured 4.289% 06/13/33	10/08/2025	Various		15,786,640	16,000,000	15,940,426	15,951,682		3,325		3,325		15,955,007		(168,367)	(168,367)	543,512	06/13/2033
06406R-BM-8	Bank of New York Mellon Corp/T Senior Unsecured 5.834% 10/25/33	01/13/2025	ORIX Life - Custody		2,044,863	2,000,000	2,067,900	2,061,559		(213)		(213)		2,061,346		(16,483)	(16,483)	25,281	10/25/2033
06406R-BQ-9	Bank of New York Mellon Corp/T Senior Unsecured 4.947% 04/26/27	03/27/2025	Goldman Sachs		2,510,975	2,500,000	2,501,235	2,501,199		(334)		(334)		2,500,865		10,110	10,110	52,218	04/26/2027
06406R-BR-7	Bank of New York Mellon Corp/T Senior Unsecured 4.967% 04/26/34	03/27/2025	Goldman Sachs		982,870	1,000,000	991,429	991,793		168		168		991,960		(9,090)	(9,090)	20,972	04/26/2034
06406R-BR-7	Bank of New York Mellon Corp/T Senior Unsecured 4.967% 04/26/34	12/09/2025	ACRA RE 2B Surplus AAM		9,175,406	9,000,000	9,000,000	9,000,000						9,000,000		175,406	175,406	500,425	04/26/2034
06406Y-AA-0	Bank of New York Mellon Corp/T Subordinated 3.300% 08/23/29	03/10/2025	Various		25,503,660	27,000,000	25,437,263	25,597,367		51,568		51,568		25,648,935		(145,275)	(145,275)	490,050	08/23/2029
06738E-BD-6	Barclays PLC Senior Unsecured 4.972% 05/16/29	03/10/2025	Various		7,020,300	7,000,000	7,000,000	7,000,000						7,000,000		20,300	20,300	111,179	05/16/2029
06738E-BV-6	Barclays PLC Senior Unsecured 2.894% 11/24/32	07/30/2025	Morgan Stanley		4,160,346	4,700,000	3,984,284	3,984,489		43,440		43,440		4,027,929		132,417	132,417	93,323	11/24/2032
06738E-BW-4	Barclays PLC Senior Unsecured 3.330% 11/24/42	11/19/2025	Barclays		4,165,123	5,390,000	3,936,155	3,936,818		42,694		42,694		3,979,513		185,610	185,610	177,493	11/24/2042
06738E-CA-1	Barclays PLC Senior Unsecured 5.746% 08/09/33	09/12/2025	Morgan Stanley		12,773,728	12,100,000	12,475,342	12,460,919		(28,594)		(28,594)		12,432,325		341,403	341,403	764,793	08/09/2033
06738E-CE-3	Barclays PLC Senior Unsecured 7.437% 11/02/33	10/08/2025	Various		37,953,672	33,000,000	37,417,022	37,251,196		(322,367)		(322,367)		36,928,829		1,024,843	1,024,843	2,164,415	11/02/2033
06738E-CG-8	Barclays PLC Senior Unsecured 6.224% 05/09/34	10/08/2025	Barclays		12,937,320	12,000,000	12,480,600	12,458,516		(33,995)		(33,995)		12,424,521		512,799	512,799	684,640	05/09/2034
06738E-CH-6	Barclays PLC Subordinated 7.119% 06/27/34	01/29/2025	ALRE - TDF Trust AAM		2,675,545	2,500,000	2,500,000	2,500,000						2,500,000		175,545	175,545	15,820	06/27/2034
06738E-CX-9	Barclays PLC Senior Unsecured 6.490% 09/13/29	09/09/2025	Morgan Stanley		12,429,378	11,700,000	12,478,518	12,429,938		(126,963)		(126,963)		12,302,975		126,403	126,403	753,002	09/13/2029
06738E-CL-7	Barclays PLC Senior Unsecured 6.692% 09/13/34	10/08/2025	Various		25,485,380	23,000,000	24,844,625	24,790,748		(126,295)		(126,295)		24,664,452		820,928	820,928	1,650,322	09/13/2034
06738E-CR-4	Barclays PLC Senior Unsecured 5.690% 03/12/30	09/12/2025	Morgan Stanley		12,603,602	12,100,000	12,509,286	12,481,829		(58,847)		(58,847)		12,422,982		180,620	180,620	694,227	03/12/2030
06738E-CU-7	Barclays PLC Senior Unsecured 4.942% 09/10/30	09/09/2025	Various		16,999,264	16,700,000	16,700,000	16,700,000						16,700,000		299,264	299,264	825,314	09/10/2030
06738E-CV-5	Barclays PLC Senior Unsecured 5.335% 09/10/35	11/13/2025	Various		16,280,165	16,000,000	16,000,000	16,000,000						16,000,000		280,165	280,165	1,002,980	09/10/2035
06759L-A#-0	Barings BDC Inc SR NTS SER B 4.250% 11/04/25	11/04/2025	Various		20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				871,250	11/04/2025
06759L-B#-9	Barings BDC Inc SR NTS SER E 4.060% 02/26/28	11/07/2025	Deutsche Bank AG		3,809,480	4,000,000	4,000,000	4,000,000						4,000,000		(190,520)	(190,520)	202,098	02/26/2028
06759L-B*-3	Barings BDC Inc SR NTS SER C 4.750% 11/04/27	11/07/2025	Various		19,907,140	20,500,000	20,500,000	20,500,000						20,500,000		(592,860)	(592,860)	1,027,847	11/04/2027
06849R-AK-8	Barrick North America Finance Senior Unsecured 5.750% 05/01/43	02/20/2025	AARE Surplus AAM		3,988,260	4,000,000	3,907,480	3,910,572		372		372		3,910,944		77,316	77,316	69,639	05/01/2043
070101-C#-5	Basin Electric Power Cooperati 1ST MTG 2008 SER E 7.690% 12/17/28	11/03/2025	CROSSTRADE		2,718,482	2,600,000	2,600,000	2,600,000						2,600,000		118,482	118,482	185,500	12/17/2028
070101-D#-4	Basin Electric Power Cooperati 1ST MTG 2009 SER C 4.890% 10/28/27	11/03/2025	CROSSTRADE		2,674,933	2,666,667	2,666,667	2,666,667						2,666,667		8,267	8,267	138,731	10/28/2027
070101-D#-4	Basin Electric Power Cooperati 1ST MTG 2009 SER C 4.890% 10/28/27	11/05/2025	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				65,200	10/28/2027
070101-E@-5	Basin Electric Power Cooperati 1ST MTG 11 SER A 4.000% 10/01/31	11/03/2025	CROSSTRADE		4,214,584	4,323,200	4,323,200	4,323,200						4,323,200		(108,616)	(108,616)	196,946	10/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Basin Electric Power Cooperati 1ST MTG 11 SER A		Redemption																
070101-E@-5	4.000% 10/01/31	10/01/2025	100.0000		626,600	626,600	626,600	626,600						626,600				25,064	10/01/2031
	Basin Electric Power Cooperati 1ST MTG 11 SER B																		
070101-F#-2	4.100% 06/15/34	11/03/2025	CROSSTRADE		7,415,236	7,748,880	7,748,880	7,748,880						7,748,880		(333,644)	(333,644)	296,524	06/15/2034
	Basin Electric Power Cooperati 1ST MTG 11 SER B		Redemption																
070101-F#-2	4.100% 06/15/34	06/15/2025	100.0000		298,034	298,034	298,034	298,034						298,034				6,110	06/15/2034
	Baxter International Inc Senior Unsecured 1.730%																		
071813-CB-3	04/01/31	10/16/2025	Various		14,901,766	17,350,000	14,888,221	15,419,332		147,165		147,165		15,566,497		(664,731)	(664,731)	269,092	04/01/2031
07274N-AL-7	Bayer US Finance II LLC SENIOR 4.375% 12/15/28	02/21/2025	Morgan Stanley		3,927,021	4,070,000	4,655,578	4,379,040		(11,829)		(11,829)		4,367,211		(440,190)	(440,190)	34,129	12/15/2028
	Bayer US Finance II LLC Senior Unsecured 5.500%																		
07274N-AY-9	08/15/25	08/15/2025	Maturity		5,000,000	5,000,000	4,988,694	4,998,855		1,145		1,145		5,000,000				275,000	08/15/2025
	Bayer US Finance II LLC Senior Unsecured 5.500%																		
07274N-BA-0	07/30/35	10/08/2025	Various		17,285,940	17,000,000	16,507,158	16,635,839		19,325		19,325		16,655,164		630,776	630,776	1,114,208	07/30/2035
	Becton Dickinson & Co Senior Unsecured 3.700%																		
075887-BW-8	06/06/27	02/21/2025	Morgan Stanley		1,956,720	2,000,000	1,944,093	1,965,784		1,980		1,980		1,967,764		(11,044)	(11,044)	16,033	06/06/2027
	W R Berkley Corp Senior Unsecured 4.000%																		
084423-AU-6	05/12/50	02/20/2025	AARE Surplus AAM		3,069,926	4,000,000	3,081,760	3,098,258		2,200		2,200		3,100,458		(30,533)	(30,533)	42,222	05/12/2050
	Berkshire Hathaway Energy Co Senior Unsecured																		
084659-BD-2	1.650% 05/15/31	10/08/2025	Various		1,487,488	1,715,000	1,707,927	1,710,444		526		526		1,710,970		(223,482)	(223,482)	25,468	05/15/2031
	Berkshire Hathaway Finance Cor Senior Unsecured																		
084664-CW-9	1.450% 10/15/30	04/29/2025	Various		4,357,350	5,000,000	4,955,354	4,971,878		1,527		1,527		4,973,405		(616,055)	(616,055)	39,271	10/15/2030
	Bishop Hill Energy LLC SR SECD NTS 3.280%																		
09143#-AA-3	06/30/37	12/31/2025	Various		2,189,691	2,189,691	2,189,691	2,189,691						2,189,691				41,284	06/30/2037
	Blackstone Holdings Finance Co Senior Unsecured																		
09256B-AG-2	5.000% 06/15/44	12/09/2025	AMH - AmerUs Group Co.		4,081,993	4,300,000	4,212,409	4,213,553		2,498		2,498		4,216,051		(134,058)	(134,058)	211,417	06/15/2044
	Blackstone Holdings Finance Co Senior Unsecured																		
09261B-AA-8	1.600% 03/30/31	09/12/2025	Various		37,880,988	43,600,000	43,529,516	43,556,597		4,684		4,684		43,561,281		(5,680,293)	(5,680,293)	668,533	03/30/2031
	Blackstone Holdings Finance Co Senior Unsecured																		
09261B-AC-4	1.625% 08/05/28	05/19/2025	Various		29,353,360	32,300,000	30,546,702	30,751,047		98,189		98,189		30,849,236		(1,495,876)	(1,495,876)	363,183	08/05/2028
	Blackstone Holdings Finance Co Senior Unsecured																		
09261B-AD-2	2.000% 01/30/32	09/09/2025	Morgan Stanley		6,456,600	7,500,000	6,161,850	6,222,005		106,588		106,588		6,328,593		128,007	128,007	166,667	01/30/2032
	Blackstone Holdings Finance Co Senior Unsecured																		
09261B-AH-3	3.200% 01/30/52	02/20/2025	AARE Surplus AAM		6,612,724	10,000,000	6,542,000	6,597,018		7,314		7,314		6,604,332		8,392	8,392	177,778	01/30/2052
	Blackstone Holdings Finance Co Senior Unsecured																		
09261B-AJ-9	5.900% 11/03/27	02/21/2025	Morgan Stanley		12,233,676	11,900,000	12,423,361	12,371,620		(23,866)		(23,866)		12,347,754		(114,078)	(114,078)	216,481	11/03/2027
	Blackstone Holdings Finance Co Senior Unsecured																		
09261B-AK-6	6.200% 04/22/33	09/09/2025	Various		14,048,250	13,000,000	13,931,700	13,894,742		(61,681)		(61,681)		13,833,061		215,189	215,189	656,167	04/22/2033
	Blackstone Private Credit Fund Senior Unsecured																		
09261H-AP-2	2.700% 01/15/25	01/15/2025	Maturity		8,079,000	8,079,000	8,078,594	8,078,995		5		5		8,079,000				109,067	01/15/2025
09659T-2A-8	BNP Paribas SA Subordinated 4.375% 03/01/33	03/10/2025	Various		11,617,360	12,000,000	11,731,440	11,827,949		2,596		2,596		11,830,545		(213,185)	(213,185)	268,819	03/01/2033
	BNP Paribas SA Senior Unsecured 4.400% 08/14/28																		
09659W-2F-0		09/09/2025	Morgan Stanley		4,018,120	4,000,000	3,855,436	3,880,288		21,150		21,150		3,901,437		116,683	116,683	188,711	08/14/2028
	BNP Paribas SA Senior Unsecured 3.050% 01/13/31																		
09659W-2K-9		03/27/2025	Goldman Sachs		12,461,520	13,700,000	12,452,752	12,520,153		41,385		41,385		12,561,538		(100,018)	(100,018)	296,171	01/13/2031
	BNP Paribas SA Senior Non Preferred 2.159%																		
09659W-2R-4	09/15/29	03/10/2025	Various		13,855,393	15,300,000	13,949,198	14,031,536		35,768		35,768		14,067,304		(211,911)	(211,911)	147,322	09/15/2029
	BNP Paribas SA Senior Non Preferred 5.500%																		
09659W-2W-3	05/20/30	09/09/2025	Morgan Stanley		12,448,920	12,000,000	12,345,336	12,325,143		(47,982)		(47,982)		12,277,161		171,759	171,759	531,377	05/20/2030
	BNP Paribas SA Senior Non Preferred 5.738%																		
09659W-2X-1	02/20/35	03/27/2025	Various		39,412,604	38,950,000	39,042,130	39,038,344		(1,578)		(1,578)		39,036,766		375,838	375,838	1,078,460	02/20/2035
097023-CA-1	Boeing Co/The Senior Unsecured 3.450% 11/01/28	02/21/2025	Various		4,290,605	4,550,000	4,438,116	4,502,169		1,715		1,715		4,503,884		(213,280)	(213,280)	49,273	11/01/2028
097023-CJ-2	Boeing Co/The Senior Unsecured 3.600% 05/01/34	10/08/2025	Various		15,871,625	17,500,000	17,451,249	17,465,988		2,400		2,400		17,468,389		(1,596,764)	(1,596,764)	591,500	05/01/2034
097023-CM-5	Boeing Co/The Senior Unsecured 2.700% 02/01/27	02/21/2025	Morgan Stanley		8,625,330	9,000,000	8,290,303	8,419,171		38,691		38,691		8,457,862		167,468	167,468	137,025	02/01/2027
097023-DC-6	Boeing Co/The Senior Unsecured 3.625% 02/01/31	03/10/2025	Goldman Sachs		1,845,040	2,000,000	1,998,720	1,999,133		25		25		1,999,157		(154,117)	(154,117)	44,306	02/01/2031
	Bon Secours Mercy Health Inc BDS SER 20-2 2.095%																		
09778P-AB-1	06/01/31	10/03/2025	Various		6,365,718	7,250,000	7,151,150	7,184,185		7,337		7,337		7,191,522		(825,805)	(825,805)	128,682	06/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09951L-AA-1	Booz Allen Hamilton Inc Senior Unsecured 3.875% 09/01/28	02/21/2025	Morgan Stanley		6,085,568	6,400,000	6,180,032	6,194,981		7,546		7,546		6,202,527		(116,959)	(116,959)	119,178	09/01/2028
09951L-AC-7	Booz Allen Hamilton Inc Senior Unsecured 5.950% 08/04/33	01/08/2025	BNP Paribas		8,101,040	8,000,000	8,223,280	8,204,385		(424)		(424)		8,203,961		(102,921)	(102,921)	204,944	08/04/2033
101137-AZ-0	Boston Scientific Corp Senior Unsecured 1.900% 06/01/25	06/01/2025	Maturity		12,000,000	12,000,000	11,481,184	11,844,578		155,422		155,422		12,000,000				114,000	06/01/2025
10240*-AA-7	BOWIE ACQUISITIONS LLC SR SECD NTS 3.920% 09/30/38	12/31/2025	Redemption 100.0000		1,305,772	1,305,772	1,305,772	1,305,772						1,305,772				38,446	09/30/2038
10373Q-AE-0	BP Capital Markets America Inc Senior Unsecured 4.234% 11/06/28	02/21/2025	Morgan Stanley		3,238,686	3,300,000	3,260,892	3,264,412		1,253		1,253		3,265,666		(26,980)	(26,980)	41,917	11/06/2028
10373Q-AT-7	BP Capital Markets America Inc Senior Unsecured 3.119% 05/04/26	07/08/2025	Various		4,529,576	4,600,000	4,588,675	4,594,796		559		559		4,595,355		(65,779)	(65,779)	56,705	05/04/2026
10373Q-BE-9	BP Capital Markets America Inc Senior Unsecured 3.410% 02/11/26	12/18/2025	Call 100.0000		1,600,000	1,600,000	1,528,768	1,565,385		29,948		29,948		1,595,334		4,667	4,667	73,808	02/11/2026
10373Q-BK-5	BP Capital Markets America Inc Senior Unsecured 3.543% 04/06/27	12/09/2025	ACRA RE 2B Surplus AAM		7,963,982	8,000,000	7,627,680	7,787,661		85,354		85,354		7,873,015		90,968	90,968	333,042	04/06/2027
10373Q-BL-3	BP Capital Markets America Inc Senior Unsecured 3.633% 04/06/30	04/29/2025	JPM SECURITIES LLC		2,879,190	3,000,000	3,483,690	3,266,825		(16,868)		(16,868)		3,249,957		(370,767)	(370,767)	61,761	04/06/2030
10373Q-BM-1	BP Capital Markets America Inc Senior Unsecured 1.749% 08/10/30	07/09/2025	Various		12,618,607	14,450,000	14,487,417	14,472,150		(2,080)		(2,080)		14,470,071		(1,851,464)	(1,851,464)	231,670	08/10/2030
10373Q-BQ-2	BP Capital Markets America Inc Senior Unsecured 3.379% 02/08/61	12/09/2025	ACRA RE 2B Surplus AAM		6,844,460	10,350,000	7,218,815	7,246,017		28,262		28,262		7,274,279		(429,819)	(429,819)	467,273	02/08/2061
10373Q-BW-9	BP Capital Markets America Inc Senior Unsecured 4.989% 04/10/34	03/27/2025	Goldman Sachs		587,952	600,000	599,868	600,002						600,002		(12,050)	(12,050)	13,969	04/10/2034
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41	09/30/2025	Various		681,410	681,410	681,410	681,410						681,410				19,327	09/30/2041
109696-AA-2	Brink's Co/The Senior Unsecured 4.625% 10/15/27	09/03/2025	Various		18,852,560	19,000,000	18,166,406	18,277,201		160,821		160,821		18,438,022		414,538	414,538	778,670	10/15/2027
110122-EB-0	Bristol-Myers Squibb Co Senior Unsecured 6.250% 11/15/53	02/20/2025	AARE Surplus AAM		2,138,116	2,000,000	1,994,340	1,994,427		10		10		1,994,436		143,680	143,680	32,986	11/15/2053
110122-EE-4	Bristol-Myers Squibb Co Senior Unsecured 4.900% 02/22/27	02/21/2025	Morgan Stanley		4,031,600	4,000,000	3,995,680	3,996,854		204		204		3,997,058		34,542	34,542	99,089	02/22/2027
110122-EE-4	Bristol-Myers Squibb Co Senior Unsecured 4.900% 02/22/27	12/02/2025	Call 100.0000		16,000,000	16,000,000	15,982,720	15,987,415		5,247		5,247		15,992,662		7,338	7,338	1,001,778	02/22/2027
110122-EH-7	Bristol-Myers Squibb Co Senior Unsecured 5.200% 02/22/34	09/24/2025	Goldman Sachs		8,295,280	8,000,000	7,998,160	7,998,284		110		110		7,998,394		296,886	296,886	454,133	02/22/2034
110122-EL-8	Bristol-Myers Squibb Co Senior Unsecured 5.650% 02/22/64	02/20/2025	AARE Surplus AAM		38,862,948	40,000,000	39,802,400	39,803,560		187		187		39,803,747		(940,799)	(940,799)	1,117,444	02/22/2064
11133T-AE-3	Broadridge Financial Solutions Senior Unsecured 2.600% 05/01/31	10/08/2025	Various		22,637,250	25,000,000	23,590,800	23,942,732		113,386		113,386		24,056,118		(1,418,868)	(1,418,868)	610,278	05/01/2031
11134L-AH-2	Broadcom Corp / Broadcom Cayma Senior Unsecured 3.875% 01/15/27	10/23/2025	Call 100.0200		10,571,114	10,569,000	10,033,927	10,288,076		108,386		108,386		10,396,462		172,538	172,538	523,151	01/15/2027
11135F-BF-7	Broadcom Inc Senior Unsecured 2.600% 02/15/33	10/21/2025	Various		11,982,512	12,000,000	11,972,640	11,980,782		1,730		1,730		11,982,512				369,200	02/15/2033
11135F-BJ-9	Broadcom Inc Senior Unsecured 3.500% 02/15/41	10/21/2025	Various		7,055,549	7,160,000	7,034,302	7,051,585		3,964		3,964		7,055,549				296,543	02/15/2041
11135F-BL-4	Broadcom Inc Senior Unsecured 3.469% 04/15/34	02/19/2025	ORIX Life - Custody		3,480,233	4,000,000	3,357,320	3,407,479		6,547		6,547		3,414,025		66,208	66,208	47,795	04/15/2034
11283#-AB-7	Brookfield Power New York Fina SR SECD NTS SER 2 5.910% 12/16/25	12/16/2025	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				236,400	12/16/2025
114259-AT-1	Brooklyn Union Gas Co/The SENIOR 3.865% 03/04/29	03/10/2025	Various		2,891,340	3,000,000	3,075,459	3,034,052		(1,590)		(1,590)		3,032,462		(141,122)	(141,122)	60,230	03/04/2029
114259-AV-6	Brooklyn Union Gas Co/The Senior Unsecured 4.632% 08/05/27	04/29/2025	JPM SECURITIES LLC		10,019,800	10,000,000	10,000,000	10,000,000						10,000,000		19,800	19,800	340,967	08/05/2027
12189L-AZ-4	Burlington Northern Santa Fe L Senior Unsecured 3.900% 08/01/46	02/20/2025	AARE Surplus AAM		649,237	817,000	584,371	590,220		685		685		590,905		58,332	58,332	17,613	08/01/2046
12189L-BK-6	Burlington Northern Santa Fe L Senior Unsecured 5.200% 04/15/54	02/20/2025	AARE Surplus AAM		947,014	1,000,000	999,460	999,460						999,460		(52,446)	(52,446)	18,056	04/15/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12189T-AG-9	Burlington Northern Santa Fe L Senior Unsecured 6.875% 12/01/27	02/21/2025	Various		5,817,405	5,500,000	5,926,433	5,770,124		(12,788)		(12,788)		5,757,336		60,069	60,069	87,179	12/01/2027
12189T-AN-4	Burlington Northern Santa Fe L Senior Unsecured 6.750% 03/15/29	12/09/2025	AMH - AmerUs Group Co.		540,533	500,000	533,776	530,109		(6,179)		(6,179)		523,930		16,604	16,604	41,625	03/15/2029
12505#-AA-9	Cchm Property Holdings LP SR SECD NTS 6.340% 12/31/31	12/31/2025	Redemption 100.0000		1,190,876	1,190,876	1,190,876	1,190,876						1,190,876				48,400	12/31/2031
125238-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30	12/29/2025	Call 100.0000		4,676,868	4,676,868	4,676,868	4,676,868						4,676,868				298,488	09/30/2030
125238-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30	09/30/2025	Various		1,155,091	1,155,091	1,155,091	1,155,091						1,155,091				37,158	09/30/2030
125238-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30	10/03/2025	AARe - Sony Life [Block] Trust		4,943,040	4,951,978	4,951,978	4,951,978						4,951,978		(8,937)	(8,937)	240,336	09/30/2030
126108-AA-3	Ced California Holdings 4 LLC SR SECD NTS 3.820% 12/31/38	12/31/2025	Various		1,868,414	1,868,414	1,868,414	1,868,414						1,868,414				55,733	12/31/2038
126117-AU-4	CNA Financial Corp Senior Unsecured 3.450% 08/15/27	03/27/2025	Goldman Sachs		6,227,328	6,400,000	6,200,768	6,225,715		15,219		15,219		6,240,934		(13,606)	(13,606)	136,773	08/15/2027
126117-AW-0	CNA Financial Corp Senior Unsecured 2.050% 08/15/30	09/09/2025	Morgan Stanley		446,875	500,000	433,995	437,678		6,835		6,835		444,513		2,362	2,362	10,962	08/15/2030
126307-AS-6	CSC Holdings LLC Senior Unsecured 5.375% 02/01/28	09/17/2025	Various		9,866,340	11,000,000	10,340,139	10,281,401		136,064		136,064		10,417,464		(551,124)	(551,124)	668,441	02/01/2028
126408-HM-8	CSX Corp Senior Unsecured 4.250% 03/15/29	03/10/2025	Various		4,948,950	5,000,000	4,991,640	4,995,793		177		177		4,995,970		(47,020)	(47,020)	103,889	03/15/2029
126408-HU-0	CSX Corp Senior Unsecured 4.100% 11/15/32	01/15/2025	Bank of America		2,793,240	3,000,000	2,998,140	2,998,392		7		7		2,998,399		(205,159)	(205,159)	20,842	11/15/2032
126650-CD-0	CVS Health Corp Senior Unsecured 5.300% 12/05/43	09/24/2025	Citadel		937,010	1,000,000	961,005	961,447		862		862		962,308		(25,298)	(25,298)	42,694	12/05/2043
126650-CL-2	CVS Health Corp Senior Unsecured 3.875% 07/20/25	07/20/2025	Maturity		10,000,000	10,000,000	9,785,900	9,924,067		75,933		75,933		10,000,000				290,625	07/20/2025
126650-CM-0	CVS Health Corp Senior Unsecured 4.875% 07/20/35	09/24/2025	Various		5,760,204	5,915,000	6,002,831	5,944,647		(2,541)		(2,541)		5,942,106		(181,901)	(181,901)	340,421	07/20/2035
126650-CY-4	CVS Health Corp Senior Unsecured 4.780% 03/25/38	09/24/2025	Various		8,429,040	9,000,000	8,600,031	8,634,724		14,022		14,022		8,648,745		(219,705)	(219,705)	430,200	03/25/2038
126650-DN-7	CVS Health Corp Senior Unsecured 1.750% 08/21/30	03/27/2025	Various		8,843,625	10,500,000	10,478,002	10,486,902		535		535		10,487,437		(1,643,812)	(1,643,812)	110,760	08/21/2030
126650-DY-3	CVS Health Corp Senior Unsecured 5.300% 06/01/33	12/09/2025	ACRA RE 2B Surplus AAM		1,542,279	1,500,000	1,495,395	1,495,970		366		366		1,496,336		45,943	45,943	81,267	06/01/2033
12781*-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 23-CTL 5.645% 06/30/43	12/10/2025	Redemption 100.0000		598,775	598,775	598,775	598,775						598,775				19,159	06/30/2043
136055-AA-8	Canadian Imperial Bank of Comm Secured 7.262% 04/10/32	10/03/2025	Various		4,011,527	3,773,424	3,794,049	3,779,405		(585)		(585)		3,778,821		232,707	232,707	270,981	04/10/2032
136055-AA-8	Canadian Imperial Bank of Comm Secured 7.262% 04/10/32	04/10/2025	Various		269,530	269,530	271,003	269,958		(427)		(427)		269,530				9,787	04/10/2032
141781-AC-8	Cargill Inc Senior Unsecured 7.375% 10/01/25	10/01/2025	Maturity		2,280,000	2,280,000	2,700,341	2,306,659		(26,659)		(26,659)		2,280,000				168,150	10/01/2025
14313*-AC-7	Carmax Auto Superstores Inc GTD SR NTS SER C 4.270% 04/27/28	10/10/2025	Apollo Global Securities, LLC		4,902,900	5,000,000	5,000,000	5,000,000						5,000,000		(97,100)	(97,100)	214,686	04/27/2028
144141-DB-1	Duke Energy Progress LLC Secured 4.100% 05/15/42	12/09/2025	AMH - AmerUs Group Co.		3,678,937	4,300,000	3,798,061	3,803,851		17,154		17,154		3,821,004		(142,067)	(142,067)	188,053	05/15/2042
144141-DD-7	Duke Energy Progress LLC Secured 4.100% 03/15/43	12/09/2025	AMH - AmerUs Group Co.		3,643,709	4,300,000	3,791,482	3,796,758		16,242		16,242		3,812,999		(169,290)	(169,290)	217,437	03/15/2043
14456#-AA-4	Carrix Inc GTD SR NTS SER A 4.960% 07/31/27	10/10/2025	Various		10,964,360	11,000,000	11,000,000	11,000,000						11,000,000		(35,640)	(35,640)	680,484	07/31/2027
14913U-AE-0	Caterpillar Financial Services Senior Unsecured 4.500% 01/08/27	03/10/2025	Various		6,031,620	6,000,000	5,993,520	5,995,543		414		414		5,995,957		35,663	35,663	182,250	01/08/2027
14913U-AE-0	Caterpillar Financial Services Senior Unsecured 4.500% 01/08/27	12/09/2025	ACRA RE 2B Surplus AAM		40,321,856	40,000,000	39,956,800	39,970,288		13,489		13,489		39,983,777		338,079	338,079	2,555,000	01/08/2027
15135B-AR-2	Centene Corp Senior Unsecured 4.250% 12/15/27	09/03/2025	Various		7,330,800	7,500,000	7,318,854	7,342,930		33,898		33,898		7,376,828		(46,028)	(46,028)	229,323	12/15/2027
15135B-AW-1	Centene Corp Senior Unsecured 3.000% 10/15/30	10/10/2025	Various		4,370,065	4,900,000	4,904,375	4,902,775		(364)		(364)		4,902,411		(532,346)	(532,346)	146,592	10/15/2030
15189T-AV-9	CenterPoint Energy Inc Senior Unsecured 4.250% 11/01/28	12/09/2025	AMH - AmerUs Group Co.		592,848	598,000	595,602	596,974		236		236		597,210		(4,363)	(4,363)	28,098	11/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15189T-BB-2	CenterPoint Energy Inc Senior Unsecured 2.650% 06/01/31	10/08/2025	Various		7,255,040	8,000,000	7,984,480	7,989,671		1,152		1,152		7,990,824		(735,784)	(735,784)	181,378	06/01/2031
15189T-BJ-5	CenterPoint Energy Inc Junior Subordinated 6.850% 02/15/55	12/17/2025	Barclays		10,648,400	10,000,000	10,000,000	10,000,000						10,000,000		648,400	648,400	920,944	02/15/2055
15189T-BJ-5	CenterPoint Energy Inc Junior Subordinated 6.850% 02/15/55	02/19/2025	ORIX Life - Custody		6,090,750	6,000,000	6,000,000	6,000,000						6,000,000		90,750	90,750	211,208	02/15/2055
15189W-AP-5	CenterPoint Energy Resources C Senior Unsecured 4.400% 07/01/32	09/09/2025	Morgan Stanley		9,913,000	10,000,000	9,930,798	9,945,746		4,289		4,289		9,950,036		(37,036)	(37,036)	524,333	07/01/2032
15189X-AZ-1	CenterPoint Energy Houston Ele Secured 4.450% 10/01/32	09/09/2025	Morgan Stanley		29,891,400	30,000,000	29,893,500	29,914,401		6,492		6,492		29,920,893		(29,493)	(29,493)	1,257,125	10/01/2032
15189Y-AF-3	CenterPoint Energy Resources C Senior Unsecured 1.750% 10/01/30	09/09/2025	Various		25,486,848	28,800,000	28,811,572	28,806,665		(857)		(857)		28,805,808		(3,318,960)	(3,318,960)	474,600	10/01/2030
15405E-AD-0	Central Maine Power Co MTN SER F 5.700% 11/01/25	11/01/2025	Maturity		6,500,000	6,500,000	6,439,421	6,470,752		29,248		29,248		6,500,000				432,250	11/01/2025
15502#-AA-5	Central Port LLC SR SECD NTS 4.860% 11/05/29	12/31/2025	Various		690,000	690,000	690,000	690,000						690,000				22,417	11/05/2029
15502#-AA-5	Central Port LLC SR SECD NTS 4.860% 11/05/29	10/03/2025	Various		12,089,161	12,525,000	12,525,000	12,525,000						12,525,000		(435,839)	(435,839)	461,609	11/05/2029
161175-BK-9	Charter Communications Operati Senior Secured 4.200% 03/15/28	02/21/2025	Morgan Stanley		5,878,837	6,048,000	5,677,862	5,733,592		13,086		13,086		5,746,678		132,160	132,160	112,190	03/15/2028
161175-BM-5	Charter Communications Operati Senior Secured 5.375% 04/01/38	06/05/2025	Goldman Sachs		6,215,389	6,700,000	6,145,910	6,153,862		11,602		11,602		6,165,464		49,925	49,925	245,085	04/01/2038
161175-BN-3	Charter Communications Operati Senior Secured 5.750% 04/01/48	10/03/2025	AARe - APAC Dedicated Surplus		8,021,327	8,800,000	7,811,144	7,817,124		13,785		13,785		7,830,909		190,418	190,418	508,811	04/01/2048
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50	02/21/2025	Morgan Stanley		20,411,212	26,871,000	20,168,333	20,208,746		14,688		14,688		20,223,434		187,777	187,777	619,824	03/01/2050
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50	10/03/2025	AARe - APAC Dedicated Surplus		7,019,145	8,800,000	6,829,240	6,838,846		23,825		23,825		6,862,671		156,474	156,474	459,947	03/01/2050
161175-BU-7	Charter Communications Operati Senior Secured 2.800% 04/01/31	02/20/2025	AARE Surplus AAM		14,832,555	17,400,000	14,931,810	15,018,363		43,705		43,705		15,062,068		(229,512)	(229,512)	188,113	04/01/2031
161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51	02/20/2025	AARE Surplus AAM		2,197,306	3,462,000	2,117,636	2,128,504		2,498		2,498		2,131,002		66,304	66,304	49,459	04/01/2051
161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41	03/27/2025	Goldman Sachs		40,435,650	59,000,000	40,769,472	41,013,892		150,423		150,423		41,164,314		(728,664)	(728,664)	671,125	06/01/2041
161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41	02/20/2025	AARE Surplus AAM		2,321,074	3,333,000	2,242,354	2,262,714		4,945		4,945		2,267,659		53,415	53,415	25,599	06/01/2041
161175-CC-6	Charter Communications Operati Senior Secured 4.400% 12/01/61	02/20/2025	AARE Surplus AAM		4,703,374	7,000,000	4,595,325	4,603,314		1,942		1,942		4,605,257		98,117	98,117	67,589	12/01/2061
161175-CE-2	Charter Communications Operati Senior Secured 3.500% 03/01/42	02/21/2025	Morgan Stanley		26,766,090	39,000,000	26,688,546	26,841,238		56,706		56,706		26,897,944		(131,854)	(131,854)	655,958	03/01/2042
161175-CJ-1	Charter Communications Operati Senior Secured 4.400% 04/01/33	04/29/2025	JPM SECURITIES LLC		11,886,678	13,100,000	11,674,327	11,743,258		42,475		42,475		11,785,733		100,945	100,945	334,632	04/01/2033
161175-CQ-5	Charter Communications Operati Senior Secured 6.100% 06/01/29	03/27/2025	Goldman Sachs		6,273,545	6,100,000	6,329,055	6,317,769		(10,918)		(10,918)		6,306,851		(33,306)	(33,306)	120,933	06/01/2029
161175-CR-3	Charter Communications Operati Senior Secured 6.550% 06/01/34	04/29/2025	JPM SECURITIES LLC		4,968,048	4,800,000	5,000,256	4,996,074		(5,383)		(5,383)		4,990,691		22,643	22,643	130,127	06/01/2034
16411R-AN-9	Cheniere Energy Inc Senior Unsecured 5.650% 04/15/34	02/21/2025	Various		58,626,360	58,500,000	58,455,479	58,457,592		928		928		58,458,520		167,840	167,840	1,184,381	04/15/2034
166756-AE-6	Chevron USA Inc Senior Unsecured 0.687% 08/12/25	08/12/2025	Maturity		6,500,000	6,500,000	6,188,130	6,332,027		167,973		167,973		6,500,000				44,655	08/12/2025
166756-AH-9	Chevron USA Inc Senior Unsecured 2.343% 08/12/50	02/20/2025	AARE Surplus AAM		1,132,943	2,000,000	1,153,060	1,169,739		2,081		2,081		1,171,820		38,877	38,877	24,471	08/12/2050
166764-BY-5	Chevron Corp Senior Unsecured 2.236% 05/11/30	04/29/2025	JPM SECURITIES LLC		905,350	1,000,000	1,000,000	1,000,000						1,000,000		94,650	94,650	10,497	05/11/2030
166764-CA-6	Chevron Corp Senior Unsecured 3.078% 05/11/50	02/20/2025	AARE Surplus AAM		1,330,604	2,000,000	1,453,640	1,464,607		1,461		1,461		1,466,067		135,463	135,463	16,929	05/11/2050
167885-A#-9	Chicago Parking Meters LLC SR SECD NTS 5.070% 12/30/33	12/30/2025	Redemption 100.0000		346,539	346,539	346,539	346,539						346,539				11,235	12/30/2033
167885-A@-1	Chicago Parking Meters LLC SR SECD NTS 4.930% 12/30/25	09/30/2025	Call 100.1187		10,011,868	10,000,000	10,000,000	10,000,000						10,000,000				381,618	12/30/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
168298-AB-9	Chick-Fil-A Inc SR NTS SER B 1.610% 10/29/25	10/29/2025	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				161,000	10/29/2025
168298-AD-5	Chick-Fil-A Inc SR NTS SER D 1.820% 10/29/27	10/21/2025	Apollo Global Securities, LLC		11,398,440	12,000,000	12,000,000	12,000,000						12,000,000		(601,560)	(601,560)	222,647	10/29/2027
169905-AG-1	Choice Hotels International In Senior Unsecured 3.700% 01/15/31	09/17/2025	Various		7,535,813	8,000,000	8,534,877	8,328,510		(37,611)		(37,611)		8,290,899		(755,086)	(755,086)	347,800	01/15/2031
169905-AH-9	Choice Hotels International In Senior Unsecured 5.850% 08/01/34	03/10/2025	Goldman Sachs		31,340,634	30,900,000	30,840,520	30,847,569		1,380		1,380		30,848,949		491,685	491,685	1,250,291	08/01/2034
171232-AQ-4	Chubb INA Holdings LLC Senior Unsecured 6.000% 05/11/37	08/28/2025	AARE Surplus AAM		406,646	375,000	402,814	400,690		(994)		(994)		399,696		6,950	6,950	17,938	05/11/2037
171239-AG-1	Chubb INA Holdings LLC Senior Unsecured 1.375% 09/15/30	06/24/2025	Various		32,738,569	37,835,000	37,667,066	37,734,675		7,454		7,454		37,742,128		(5,003,559)	(5,003,559)	400,289	09/15/2030
171265-A@-0	Chugach Electric Association I 1ST MTG 2011 SER A 4.750% 03/15/41	03/15/2025	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				31,667	03/15/2041
171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B 2.910% 10/30/50	03/08/2025	Call 0.0000															(77,655)	10/30/2050
171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B 2.910% 10/30/50	10/30/2025	Various		188,571	188,571	170,741	26,667		50,519		50,519		188,571				4,116	10/30/2050
171265-C@-8	Chugach Electric Association I 1ST MTG 2020 SER A-A 2.380% 10/30/39	10/30/2025	Various		552,727	552,727	536,861	538,019		14,708		14,708		552,727				9,866	10/30/2039
172967-BL-4	Citigroup Inc Subordinated 6.625% 06/15/32	10/08/2025	Barclays		2,059,977	1,855,000	2,474,975	2,314,817		(43,203)		(43,203)		2,271,614		(211,636)	(211,636)	100,363	06/15/2032
172967-KG-5	Citigroup Inc Senior Unsecured 3.700% 01/12/26	07/07/2025	MMTL Modco AAM		3,991,704	4,000,000	3,953,967	3,955,424		22,117		22,117		3,977,541		14,163	14,163	145,533	01/12/2026
172967-LW-9	Citigroup Inc Senior Unsecured 4.075% 04/23/29	03/27/2025	Goldman Sachs		5,885,940	6,000,000	5,721,639	5,762,663		11,951		11,951		5,774,614		111,326	111,326	105,271	04/23/2029
17327C-AR-4	Citigroup Inc Subordinated 6.174% 05/25/34	01/13/2025	ORIX Life - Custody		3,009,866	3,000,000	3,000,000	3,000,000						3,000,000		9,866	9,866	24,696	05/25/2034
186108-CL-8	Cleveland Electric Illuminatin Senior Unsecured 4.550% 11/15/30	03/27/2025	Goldman Sachs		4,850,200	5,000,000	5,044,840	5,033,265		(1,270)		(1,270)		5,031,995		(181,795)	(181,795)	84,049	11/15/2030
18685@-AD-4	Cliffwater Corporate Lending F SR SECD NTS SER A 5.440% 07/19/25	06/20/2025	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,000,356	07/19/2025
191216-DE-7	Coca-Cola Co/The Senior Unsecured 1.375% 03/15/31	09/09/2025	Various		7,211,688	8,270,000	8,256,630	8,261,692		890		890		8,262,582		(1,050,894)	(1,050,894)	112,133	03/15/2031
19565C-AA-8	Colonial Enterprises Inc GTD SR NTS 3.250% 05/15/30	10/03/2025	Deutsche Bank AG		3,723,200	4,000,000	3,997,960	3,998,827		155		155		3,998,981		(275,781)	(275,781)	115,917	05/15/2030
195869-AG-7	Colonial Pipeline Co SR NTS 7.630% 04/15/32	10/03/2025	Deutsche Bank AG		12,499,850	11,000,000	12,780,470	11,787,610		(66,900)		(66,900)		11,720,710		779,140	779,140	713,405	04/15/2032
195869-AL-6	Colonial Pipeline Co SR NTS 6.375% 08/01/37	10/03/2025	Various		1,034,480	1,000,000	996,050	997,437		105		105		997,541		36,939	36,939	75,260	08/01/2037
19828T-AB-2	Columbia Pipelines Operating C Senior Unsecured 6.036% 11/15/33	05/16/2025	Goldman Sachs		5,132,000	5,000,000	5,173,650	5,162,601		(5,661)		(5,661)		5,156,940		(24,940)	(24,940)	154,253	11/15/2033
19828T-AF-3	Columbia Pipelines Operating C Senior Unsecured 5.695% 10/01/54	11/13/2025	AMH - AmerUs Group Co.		2,874,815	3,000,000	2,999,850	2,999,930		80		80		3,000,010		(125,196)	(125,196)	201,223	10/01/2054
199575-AT-8	Ohio Power Co Senior Unsecured 6.600% 03/01/33	12/17/2025	Barclays		3,848,425	3,500,000	3,807,930	3,647,291		(13,953)		(13,953)		3,633,338		215,087	215,087	299,658	03/01/2033
20030N-BH-3	Comcast Corp Senior Unsecured 4.250% 01/15/33	12/17/2025	Barclays		2,917,320	3,000,000	3,009,968	3,006,427		(662)		(662)		3,005,765		(88,445)	(88,445)	181,688	01/15/2033
20030N-BN-0	Comcast Corp Senior Unsecured 3.375% 08/15/25	06/05/2025	Maturity		1,600,000	1,600,000	1,538,256	1,578,808		14,630		14,630		1,593,438		6,562	6,562	27,000	08/15/2025
20030N-BP-5	Comcast Corp Senior Unsecured 4.400% 08/15/35	12/09/2025	AMH - AmerUs Group Co.		885,915	925,000	924,436	924,609		28		28		924,637		(38,722)	(38,722)	53,588	08/15/2035
20030N-CU-3	Comcast Corp Senior Unsecured 4.250% 10/15/30	04/29/2025	Various		4,936,700	5,000,000	4,996,820	4,998,327		85		85		4,998,412		(61,712)	(61,712)	115,104	10/15/2030
202795-HK-9	Commonwealth Edison Co Secured 5.900% 03/15/36	07/02/2025	ACRA RE 2A Surplus AAM		2,130,270	2,000,000	1,774,420	1,858,653		4,036		4,036		1,862,689		267,581	267,581	93,417	03/15/2036
20557#-AF-8	Computershare Us GTD SR NTS SER A 4.220% 11/20/25	11/20/2025	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				422,000	11/20/2025
20557#-AG-6	Computershare Us GTD SR NTS SER B 4.360% 11/20/28	10/10/2025	Apollo Global Securities, LLC		9,937,100	10,000,000	10,000,000	10,000,000						10,000,000		(62,900)	(62,900)	409,356	11/20/2028
207597-EJ-0	Connecticut Light and Power Co Secured 3.200% 03/15/27	02/21/2025	Various		1,895,400	1,950,000	1,935,211	1,943,064		446		446		1,943,510		(48,110)	(48,110)	27,560	03/15/2027
20826F-BD-7	ConocoPhillips Co Senior Unsecured 4.025% 03/15/62	02/20/2025	AARE Surplus AAM		1,450,976	2,000,000	1,575,120	1,578,969		495		495		1,579,463		(128,487)	(128,487)	34,660	03/15/2062
20826F-BF-2	ConocoPhillips Co Senior Unsecured 5.050% 09/15/33	02/21/2025	Morgan Stanley		5,937,420	6,000,000	5,997,938	5,998,474		21		21		5,998,494		(61,074)	(61,074)	133,825	09/15/2033
20826F-BF-2	ConocoPhillips Co Senior Unsecured 5.050% 09/15/33	01/13/2025	ORIX Life - Custody		1,167,161	1,200,000	1,163,880	1,167,249		98		98		1,167,347		(186)	(186)	19,863	09/15/2033
20826F-BG-0	ConocoPhillips Co Senior Unsecured 5.550% 03/15/54	02/20/2025	AARE Surplus AAM		1,204,473	1,250,000	1,133,538	1,135,377		191		191		1,135,567		68,906	68,906	29,870	03/15/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
209111-ES-8	Consolidated Edison Co of New Senior Unsecured 6.300% 08/15/37	12/09/2025	AMH - AmerUs Group Co.		6,105,631	5,500,000	6,256,305	6,245,011		(41,179)		(41,179)		6,203,832		(98,201)	(98,201)	456,225	08/15/2037
209111-EU-3	Consolidated Edison Co of New Senior Unsecured 6.750% 04/01/38	03/27/2025	Goldman Sachs		4,808,776	4,300,000	5,061,530	5,049,241		(9,720)		(9,720)		5,039,521		(230,745)	(230,745)	142,706	04/01/2038
209111-FC-2	Consolidated Edison Co of New Senior Unsecured 3.950% 03/01/43	11/13/2025	AMH - AmerUs Group Co.		3,597,168	4,300,000	3,692,324	3,698,599		17,874		17,874		3,716,473		(119,305)	(119,305)	203,820	03/01/2043
209111-FH-1	Consolidated Edison Co of New Senior Unsecured 3.850% 06/15/46	12/09/2025	AMH - AmerUs Group Co.		3,397,759	4,300,000	3,573,171	3,579,165		17,822		17,822		3,596,987		(199,228)	(199,228)	162,791	06/15/2046
210371-AF-7	Exelon Corp Senior Unsecured 7.600% 04/01/32	10/08/2025	Various		8,389,628	7,250,000	8,736,985	8,304,790		(94,814)		(94,814)		8,209,976		179,652	179,652	563,244	04/01/2032
210385-AF-7	Constellation Energy Generatio Senior Unsecured 5.750% 03/15/54	12/01/2025	Various		8,184,640	8,115,000	8,099,172	8,099,336		154		154		8,099,490		85,149	85,149	520,895	03/15/2054
21038N-2A-8	Constellation Global Funding Senior Secured 4.850% 10/22/30	10/16/2025	Various		14,994,750	15,000,000	14,950,050							14,950,050		44,700	44,700		10/22/2030
210518-DB-9	Consumers Energy Co Secured 4.050% 05/15/48	12/09/2025	AMH - AmerUs Group Co.		2,918,600	3,600,000	3,161,808	3,165,110		9,593		9,593		3,174,703		(256,103)	(256,103)	155,520	05/15/2048
210518-DP-8	Consumers Energy Co Secured 3.600% 08/15/32	10/08/2025	Barclays		9,492,200	10,000,000	9,992,500	9,994,083		529		529		9,994,612		(502,412)	(502,412)	414,000	08/15/2032
210518-DU-7	Consumers Energy Co Secured 4.625% 05/15/33	03/27/2025	Goldman Sachs		5,413,240	5,600,000	5,549,880	5,552,113		1,135		1,135		5,553,248		(140,008)	(140,008)	95,686	05/15/2033
210518-DV-5	Consumers Energy Co Secured 4.900% 02/15/29	03/27/2025	Goldman Sachs		6,055,320	6,000,000	6,194,160	6,182,912		(10,271)		(10,271)		6,172,641		(117,321)	(117,321)	182,117	02/15/2029
212168-AA-6	Continental Wind LLC SR SECD NTS 6.000% 02/28/33	08/31/2025	Various		543,641	543,641	585,075	570,701		(27,060)		(27,060)		543,641				23,284	02/28/2033
21871X-AH-2	Corebridge Financial Inc Senior Unsecured 3.900% 04/05/32	01/07/2025	AEL Modco AAM		907,770	1,000,000	864,602	884,107		214		214		884,321		23,449	23,449	9,967	04/05/2032
21871X-AS-8	Corebridge Financial Inc Senior Unsecured 5.750% 01/15/34	02/20/2025	AARE Surplus AAM		32,615,987	32,000,000	31,938,560	31,946,400		622		622		31,947,022		668,965	668,965	1,098,889	01/15/2034
22160K-AQ-8	Costco Wholesale Corp Senior Unsecured 1.750% 04/20/32	10/08/2025	Various		3,207,382	3,700,000	3,695,027	3,696,851		314		314		3,697,165		(489,783)	(489,783)	62,772	04/20/2032
22160N-AA-7	CoStar Group Inc SENIOR 2.800% 07/15/30	09/12/2025	Various		35,353,862	38,600,000	37,949,037	37,740,657		49,194		49,194		37,789,851		(2,435,989)	(2,435,989)	1,206,380	07/15/2030
223611-A#-1	Cowboys Stadium LP SR SECD NTS 3.950% 03/31/34	09/30/2025	Redemption 100.0000		2,203,369	2,203,369	2,336,805	2,307,238		(103,869)		(103,869)		2,203,369				65,488	03/31/2034
223611-A#-1	Cowboys Stadium LP SR SECD NTS 3.950% 03/31/34	10/29/2025	AAIA PR COM TX ACRA MOD AAM AF		23,649,688	22,655,170	24,027,167	23,723,154		(73,467)		(73,467)		23,649,688				966,967	03/31/2034
223611-A@-3	Cowboys Stadium LP SECURED 3.460% 03/31/34	09/30/2025	Redemption 100.0000		2,204,299	2,204,299	2,274,506	2,258,987		(54,688)		(54,688)		2,204,299				57,365	03/31/2034
223611-A@-3	Cowboys Stadium LP SECURED 3.460% 03/31/34	10/29/2025	AAIA PR COM TX ACRA MOD AAM AF		22,641,329	22,129,495	22,834,319	22,678,524		(37,195)		(37,195)		22,641,329				827,360	03/31/2034
224044-BV-8	Cox Communications Inc Senior Unsecured 8.375% 03/01/39	10/16/2025	Various		9,687,145	8,000,000	9,121,220	8,843,017		(28,373)		(28,373)		8,814,644		872,501	872,501	755,611	03/01/2039
224044-CE-5	Cox Communications Inc Senior Unsecured 3.850% 02/01/25	02/01/2025	Maturity		10,000,000	10,000,000	10,275,290	10,000,000						10,000,000				192,500	02/01/2025
224044-CL-9	Cox Communications Inc Senior Unsecured 1.800% 10/01/30	09/12/2025	Morgan Stanley		10,383,239	11,880,000	11,779,758	11,819,577		7,063		7,063		11,826,641		(1,443,402)	(1,443,402)	204,336	10/01/2030
224044-CN-5	Cox Communications Inc Senior Unsecured 2.600% 06/15/31	10/08/2025	Various		13,399,200	15,000,000	14,942,100	14,961,097		4,317		4,317		14,965,414		(1,566,214)	(1,566,214)	318,500	06/15/2031
22541L-AE-3	Credit Suisse USA LLC Senior Unsecured 7.125% 07/15/32	10/08/2025	Various		5,712,500	5,000,000	6,164,610	5,772,597		(59,953)		(59,953)		5,712,644		(144)	(144)	394,844	07/15/2032
226373-AQ-1	Energy Transfer LP Senior Unsecured 5.625% 05/01/27	02/20/2025	AARE Surplus AAM		6,202,759	6,200,000	6,217,825	6,208,254		(3,370)		(3,370)		6,204,884		(2,125)	(2,125)	105,594	05/01/2027
226373-AR-9	Energy Transfer LP Senior Unsecured 6.000% 02/01/29	02/21/2025	Morgan Stanley		10,168,700	10,000,000	10,204,100	10,172,945		(11,608)		(11,608)		10,161,337		7,363	7,363	338,333	02/01/2029
22822V-AK-7	Crown Castle Inc Senior Unsecured 3.800% 02/15/28	09/09/2025	Morgan Stanley		6,920,480	7,000,000	6,754,577	6,807,796		39,845		39,845		6,847,641		72,839	72,839	284,472	02/15/2028
22822V-AY-7	Crown Castle Inc Senior Unsecured 2.500% 07/15/31	12/17/2025	Barclays		893,590	1,000,000	997,430	998,259		239		239		998,498		(104,908)	(104,908)	35,625	07/15/2031
23311V-AH-0	DCP Midstream Operating LP Senior Unsecured 5.125% 05/15/29	04/29/2025	JPM SECURITIES LLC		1,510,740	1,500,000	1,504,917	1,504,603		(324)		(324)		1,504,280		6,460	6,460	35,234	05/15/2029
23311V-AK-3	DCP Midstream Operating LP Senior Unsecured 3.250% 02/15/32	01/13/2025	ORIX Life - Custody		5,101,636	6,000,000	5,055,780	5,154,470		3,197		3,197		5,157,667		(56,032)	(56,032)	80,167	02/15/2032
233331-BF-3	DTE Energy Co Senior Unsecured 2.950% 03/01/30	09/09/2025	Various		1,889,500	2,000,000	1,996,825	1,998,212		207		207		1,998,419		(108,919)	(108,919)	60,475	03/01/2030
23338V-AH-9	DTE Electric Co Secured 4.050% 05/15/48	12/09/2025	AMH - AmerUs Group Co.		3,508,099	4,300,000	3,731,024	3,735,249		12,321		12,321		3,747,570		(239,471)	(239,471)	185,760	05/15/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23338V-AJ-5	DTE Electric Co Secured 3.950% 03/01/49	02/20/2025	AARE Surplus AAM		4,709,156	6,000,000	4,862,100	4,885,812		3,099		3,099		4,888,911		(179,755)	(179,755)	111,258	03/01/2049
23338V-AM-8	DTE Electric Co Secured 2.625% 03/01/31	09/09/2025	Morgan Stanley		1,844,280	2,000,000	1,996,640	1,997,967		212		212		1,998,178		(153,898)	(153,898)	53,813	03/01/2031
23338V-AV-8	DTE Electric Co Secured 5.200% 03/01/34	02/21/2025	Morgan Stanley		3,991,680	4,000,000	3,998,120	3,998,250		22		22		3,998,272		(6,592)	(6,592)	99,956	03/01/2034
233851-CU-6	Mercedes-Benz Finance North Am Senior Unsecured 3.450% 01/06/27	05/19/2025	JPM SECURITIES LLC		2,940,870	3,000,000	3,201,750	3,084,067		(15,872)		(15,872)		3,068,195		(127,325)	(127,325)	90,275	01/06/2027
23386#-AM-4	Dairy Farmers of America Inc SR NTS SER A 3.400% 01/06/29	10/02/2025	Apollo Global Securities, LLC		4,836,000	5,000,000	5,000,000	5,000,000						5,000,000		(164,000)	(164,000)	219,111	01/06/2029
23386#-AU-6	Dairy Farmers of America Inc SR NTS SER H 4.930% 01/03/31	10/02/2025	Apollo Global Securities, LLC		5,017,450	5,000,000	5,000,000	5,000,000						5,000,000		17,450	17,450	318,961	01/03/2031
23386#-AV-4	Dairy Farmers of America Inc SR NTS SER I 5.030% 01/03/34	10/02/2025	Various		10,913,980	11,000,000	11,000,000	11,000,000						11,000,000		(86,020)	(86,020)	717,142	01/03/2034
233898-AA-9	Dairyland Power Cooperative 1ST MTG SER 13A 3.420% 03/30/43	12/30/2025	Redemption 100.0000		766,667	766,667	766,667	766,667						766,667				16,388	03/30/2043
235851-AW-2	Danaher Corp Senior Unsecured 2.800% 12/10/51	05/28/2025	AARE Surplus AAM		2,411,641	4,000,000	2,662,240	2,685,901		9,528		9,528		2,695,429		(283,789)	(283,789)	52,267	12/10/2051
244199-BH-7	Deere & Co Senior Unsecured 2.750% 04/15/25	01/15/2025	Bank of America		17,916,300	18,000,000	19,526,099	18,074,590		(15,120)		(15,120)		18,059,471		(143,171)	(143,171)	125,125	04/15/2025
24422E-XF-1	John Deere Capital Corp Senior Unsecured 4.500% 01/08/27	12/09/2025	ACRA RE 2B Surplus AAM		9,074,245	9,000,000	8,994,617	8,995,224		2,204		2,204		8,997,429		76,816	76,816	574,875	01/08/2027
246688-AF-2	Delhaize America LLC Senior Unsecured 9.000% 04/15/31	12/09/2025	ACRA RE 2B Surplus AAM		39,030,140	33,000,000	38,226,249	35,409,396		(292,858)		(292,858)		35,116,538		3,913,602	3,913,602	3,415,500	04/15/2031
24703T-AD-8	Dell International LLC / EMC C Senior Unsecured 6.020% 06/15/26	10/08/2025	Redemption 100.7719		5,758,109	5,714,000	5,820,379	5,772,614		(14,505)		(14,505)		5,758,109				279,008	06/15/2026
24703T-AE-6	Dell International LLC / EMC C Senior Unsecured 4.900% 10/01/26	03/27/2025	Goldman Sachs		3,207,936	3,200,000	3,194,688	3,196,723		434		434		3,197,157		10,779	10,779	77,093	10/01/2026
248798-AA-4	Denton Cnty Electric Cooperati 1ST MTG SER 12A 3.750% 10/01/40	11/03/2025	CROSSTRADE		3,341,829	3,584,345	3,584,345	3,584,345						3,584,345		(242,517)	(242,517)	153,081	10/01/2040
248798-AA-4	Denton Cnty Electric Cooperati 1ST MTG SER 12A 3.750% 10/01/40	10/01/2025	Various		2,027,973	2,027,973	2,027,973	2,027,973						2,027,973				76,049	10/01/2040
251799-AA-0	Devon Energy Corp Senior Unsecured 7.950% 04/15/32	10/08/2025	Various		4,468,882	3,830,000	5,130,909	4,569,083		(66,718)		(66,718)		4,502,364		(33,482)	(33,482)	299,410	04/15/2032
25179M-AL-7	Devon Energy Corp Senior Unsecured 5.600% 07/15/41	01/15/2025	Bank of America		1,832,900	2,000,000	1,974,900	1,976,656		35		35		1,976,691		(143,791)	(143,791)	56,311	07/15/2041
25179M-AN-3	Devon Energy Corp Senior Unsecured 4.750% 05/15/42	12/09/2025	AMH - AmerUs Group Co.		867,993	1,000,000	889,432	890,623		3,562		3,562		894,185		(26,192)	(26,192)	50,667	05/15/2042
25179S-AD-2	Devon Energy Corp Senior Unsecured 7.875% 09/30/31	07/30/2025	OTHER		11,450,300	10,000,000	11,564,013	11,267,202		(91,455)		(91,455)		11,175,747		274,553	274,553	656,250	09/30/2031
25278X-AW-9	Diamondback Energy Inc Senior Unsecured 6.250% 03/15/53	12/01/2025	Morgan Stanley		5,097,100	5,000,000	5,243,150	5,241,589		(3,314)		(3,314)		5,238,275		(141,175)	(141,175)	379,340	03/15/2053
25278X-AX-7	Diamondback Energy Inc Senior Unsecured 5.200% 04/18/27	05/29/2025	Various		22,236,150	22,000,000	21,917,896	21,935,879		9,436		9,436		21,945,315		290,835	290,835	683,800	04/18/2027
25278X-BA-6	Diamondback Energy Inc Senior Unsecured 5.750% 04/18/54	12/01/2025	Morgan Stanley		2,293,032	2,400,000	2,398,968	2,398,977		13		13		2,398,990		(105,958)	(105,958)	154,867	04/18/2054
25278X-BB-4	Diamondback Energy Inc Senior Unsecured 5.900% 04/18/64	12/01/2025	Various		5,643,734	5,900,000	5,897,286	5,897,298		14		14		5,897,313		(253,579)	(253,579)	343,609	04/18/2064
253393-AF-9	Dick's Sporting Goods Inc Senior Unsecured 3.150% 01/15/32	10/08/2025	Various		12,855,360	14,000,000	13,983,340	13,987,749		1,210		1,210		13,988,959		(1,133,599)	(1,133,599)	543,900	01/15/2032
253393-AG-7	Dick's Sporting Goods Inc Senior Unsecured 4.100% 01/15/52	02/20/2025	AARE Surplus AAM		366,542	500,000	338,883	341,959		293		293		342,252		24,290	24,290	12,243	01/15/2052
254687-DV-5	Walt Disney Co/The Senior Unsecured 6.550% 03/15/33	07/14/2025	JANE STREET EXECUTION SERVICES		3,062,895	2,750,000	3,022,124	2,940,353		(10,074)		(10,074)		2,930,279		132,616	132,616	150,104	03/15/2033
254687-FB-7	Walt Disney Co/The Senior Unsecured 4.750% 11/15/46	11/13/2025	AMH - AmerUs Group Co.		921,467	1,000,000	916,343	917,246		1,770		1,770		919,016		2,451	2,451	47,236	11/15/2046
254687-FX-9	Walt Disney Co/The Senior Unsecured 2.650% 01/13/31	09/09/2025	Various		4,667,550	5,000,000	4,996,600	4,998,075		206		206		4,998,281		(330,731)	(330,731)	153,479	01/13/2031
25470D-BE-8	Discovery Communications LLC Senior Unsecured 3.950% 06/15/25	06/16/2025	Various		6,000,000	6,000,000	5,977,520	5,998,178		1,822		1,822		6,000,000				118,500	06/15/2025
25746U-DT-3	Dominion Energy Inc Junior Subordinated 6.875% 02/01/55	07/16/2025	Various		26,208,750	25,000,000	25,286,625	25,257,547		(25,528)		(25,528)		25,232,019		976,731	976,731	1,647,135	02/01/2055

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
260543-DG-5	Dow Chemical Co/The Senior Unsecured 6.300% 03/15/33	11/25/2025	Market Axess		3,201,090	3,000,000	3,017,700	3,016,237		(1,431)		(1,431)		3,014,806		186,284	186,284	226,275	03/15/2033
260543-DJ-9	Dow Chemical Co/The Senior Unsecured 5.150% 02/15/34	11/25/2025	Various		3,156,373	3,200,000	3,199,456	3,199,527		31		31		3,199,558		(43,185)	(43,185)	166,288	02/15/2034
260543-DK-6	Dow Chemical Co/The Senior Unsecured 5.600% 02/15/54	10/15/2025	Morgan Stanley		4,668,795	5,100,000	5,082,303	5,082,579		194		194		5,082,773		(413,978)	(413,978)	333,993	02/15/2054
26441C-BH-7	Duke Energy Corp Senior Unsecured 2.450% 06/01/30	09/09/2025	Morgan Stanley		4,886,282	5,300,000	5,621,074	5,481,765		(23,392)		(23,392)		5,458,373		(572,091)	(572,091)	100,634	06/01/2030
26441C-BT-1	Duke Energy Corp Senior Unsecured 4.500% 08/15/32	10/08/2025	Barclays		9,955,800	10,000,000	9,985,600	9,988,522		993		993		9,989,515		(33,715)	(33,715)	517,500	08/15/2032
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	12/01/2025	Morgan Stanley		1,576,170	1,500,000	1,500,000	1,500,000						1,500,000		76,170	76,170	123,625	09/01/2054
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	01/29/2025	ORIX Life - Custody		3,612,444	3,600,000	3,600,000	3,600,000						3,600,000		12,444	12,444	101,265	09/01/2054
26441C-CK-9	Duke Energy Corp Senior Unsecured 5.700% 09/15/55	12/01/2025	Morgan Stanley		2,960,730	3,000,000	2,992,710			32		32		2,992,742		(32,012)	(32,012)	38,475	09/15/2055
26442R-AD-3	Duke Energy Progress LLC Secured 4.150% 12/01/44	12/09/2025	AMH - AmerUs Group Co.		3,606,096	4,300,000	3,783,484	3,788,378		14,326		14,326		3,802,704		(196,608)	(196,608)	182,416	12/01/2044
26860#-AA-8	EIF Pio Pico LLC SR SECD NTS 4.170% 12/31/41	12/31/2025	Redemption 100.0000		361,089	361,089	361,089	361,089						361,089				13,567	12/31/2041
26875P-AQ-4	EOG Resources Inc Senior Unsecured 5.100% 01/15/36	12/09/2025	AMH - AmerUs Group Co.		1,016,004	1,000,000	995,761	995,903		269		269		996,172		19,832	19,832	71,400	01/15/2036
26884L-AF-6	EQT Corp Senior Unsecured 3.900% 10/01/27	12/09/2025	ACRA RE 2B Surplus AAM		2,384,009	2,400,000	2,283,288	2,325,391		24,326		24,326		2,349,718		34,292	34,292	111,280	10/01/2027
26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34	07/30/2025	Citadel		16,113,381	15,700,000	15,678,111	15,680,113		989		989		15,681,102		432,279	432,279	902,750	02/01/2034
26885B-AC-4	EQM Midstream Partners LP Senior Unsecured 5.500% 07/15/28	04/02/2025	Tax Free Exchange		499,111	500,000	497,690	499,048		62		62		499,111				20,132	07/15/2028
27409L-AC-7	East Ohio Gas Co/The Senior Unsecured 2.000% 06/15/30	03/27/2025	Various		11,848,456	13,700,000	11,876,534	11,969,440		54,969		54,969		12,024,408		(175,952)	(175,952)	66,117	06/15/2030
27409L-AE-3	East Ohio Gas Co/The SENIOR 3.000% 06/15/50	12/09/2025	AMH - AmerUs Group Co.		2,742,786	4,300,000	2,878,291	2,886,596		25,194		25,194		2,911,790		(169,004)	(169,004)	126,850	06/15/2050
281020-AM-9	Edison International Senior Unsecured 4.125% 03/15/28	04/29/2025	JPM SECURITIES LLC		9,714,000	10,000,000	9,766,600	9,791,011		20,109		20,109		9,811,120		(97,120)	(97,120)	257,813	03/15/2028
281020-AN-7	Edison International Senior Unsecured 5.750% 06/15/27	03/27/2025	Goldman Sachs		6,043,440	6,000,000	6,146,580	6,126,348		(12,705)		(12,705)		6,113,643		(70,203)	(70,203)	98,708	06/15/2027
281020-AR-8	Edison International Senior Unsecured 4.950% 04/15/25	04/15/2025	Maturity		1,000,000	1,000,000	973,597	996,702		3,298		3,298		1,000,000				24,750	04/15/2025
281020-AX-5	Edison International Junior Subordinated 8.125% 06/15/53	01/13/2025	Various		56,461,787	58,781,000	60,559,875	60,410,697		(16,793)		(16,793)		60,393,903		(3,932,116)	(3,932,116)	378,927	06/15/2053
281020-AZ-0	Edison International Junior Subordinated 7.875% 06/15/54	01/13/2025	Various		30,144,812	32,100,000	32,100,000	32,100,000						32,100,000		(1,955,188)	(1,955,188)	202,358	06/15/2054
28368E-AE-6	Kinder Morgan Inc Senior Unsecured 7.750% 01/15/32	10/08/2025	Barclays		5,241,330	4,500,000	5,462,199	5,102,787		(55,669)		(55,669)		5,047,118		194,212	194,212	430,125	01/15/2032
283695-BK-9	El Paso Natural Gas Co LLC Senior Unsecured 8.375% 06/15/32	10/08/2025	Barclays		598,490	500,000	647,785	573,779		(6,253)		(6,253)		567,527		30,963	30,963	34,198	06/15/2032
28622H-AB-7	Elevance Health Inc Senior Unsecured 4.750% 02/15/33	01/13/2025	ORIX Life - Custody		3,785,630	4,000,000	3,892,200	3,902,394		322		322		3,902,716		(117,085)	(117,085)	78,111	02/15/2033
28932M-AD-7	Elm Road Generating Station Su SR SECD NTS SER A 6.090% 02/11/40	10/03/2025	Deutsche Bank AG		15,885,450	15,000,000	15,000,000	15,000,000						15,000,000		885,450	885,450	1,053,063	02/11/2040
28932M-AG-0	Elm Road Generating Station Su SR SECD NTS SER B 4.673% 01/19/31	10/03/2025	Deutsche Bank AG		764,684	766,185	795,208	779,218		(1,143)		(1,143)		778,075		(13,391)	(13,391)	43,462	01/19/2031
28932M-AG-0	Elm Road Generating Station Su SR SECD NTS SER B 4.673% 01/19/31	07/19/2025	Redemption 100.0000		119,571	119,571	124,100	121,605		(2,034)		(2,034)		119,571				4,207	01/19/2031
292480-AK-6	Energy Transfer LP Senior Unsecured 4.400% 03/15/27	04/29/2025	JPM SECURITIES LLC		1,496,085	1,500,000	1,467,133	1,483,387		2,380		2,380		1,485,767		10,318	10,318	41,250	03/15/2027
292480-AL-4	Energy Transfer LP Senior Unsecured 4.950% 05/15/28	02/21/2025	Various		9,996,900	10,000,000	9,911,570	9,927,381		2,923		2,923		9,930,304		66,596	66,596	136,125	05/15/2028
292480-AM-2	Energy Transfer LP Senior Unsecured 4.150% 09/15/29	02/21/2025	Morgan Stanley		1,444,005	1,500,000	1,403,298	1,432,365		1,865		1,865		1,434,231		9,774	9,774	27,494	09/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
292505-AE-4	Ovintiv Inc Senior Unsecured 6.625% 08/15/37	08/28/2025	AARE Surplus AAM		1,179,837	1,136,000	871,880	926,733		6,070		6,070		932,803		247,034	247,034	77,978	08/15/2037
29250R-AX-4	Enbridge Energy Partners LP Senior Unsecured 7.375% 10/15/45	12/09/2025	AMH - AmerUs Group Co.		5,044,857	4,300,000	5,255,804	5,248,246		(24,556)		(24,556)		5,223,690		(178,833)	(178,833)	364,694	10/15/2045
29273R-AJ-8	Energy Transfer LP Senior Unsecured 7.500% 07/01/38	12/09/2025	AMH - AmerUs Group Co.		4,999,927	4,300,000	5,165,934	5,153,130		(41,564)		(41,564)		5,111,566		(111,639)	(111,639)	464,042	07/01/2038
29273R-AP-4	Energy Transfer LP Senior Unsecured 6.050% 06/01/41	11/13/2025	AMH - AmerUs Group Co.		2,025,534	2,000,000	2,015,450	2,015,407		(490)		(490)		2,014,917		10,617	10,617	114,950	06/01/2041
29273V-AP-5	Energy Transfer LP Senior Unsecured 5.550% 02/15/28	03/27/2025	Goldman Sachs		7,560,802	7,400,000	7,602,538	7,580,493		(13,560)		(13,560)		7,566,932		(6,130)	(6,130)	254,406	02/15/2028
29273V-AU-4	Energy Transfer LP Senior Unsecured 6.550% 12/01/33	10/08/2025	Barclays		12,494,856	11,400,000	12,421,098	12,386,604		(70,875)		(70,875)		12,315,729		179,127	179,127	638,843	12/01/2033
29273V-AU-4	Energy Transfer LP Senior Unsecured 6.550% 12/01/33	02/20/2025	AARE Surplus AAM		6,385,870	6,000,000	5,993,160	5,993,207		77		77		5,993,284		392,585	392,585	86,242	12/01/2033
29273V-AY-6	Energy Transfer LP Senior Unsecured 5.550% 05/15/34	11/13/2025	Various		18,577,311	18,400,000	18,708,800	18,702,019		(25,252)		(25,252)		18,676,767		(99,456)	(99,456)	595,207	05/15/2034
29273V-BF-6	Energy Transfer LP Senior Unsecured 6.200% 04/01/55	07/08/2025	ALRe Modco - VIAC GA - AAM		15,252,149	15,662,000	15,080,627			2,565		2,565		15,083,192		168,957	168,957	334,471	04/01/2055
29278N-AF-0	Energy Transfer LP Senior Unsecured 4.950% 06/15/28	02/21/2025	Various		4,297,764	4,300,000	4,287,122	4,290,472		367		367		4,290,839		6,925	6,925	40,796	06/15/2028
29278N-AG-8	Energy Transfer LP Senior Unsecured 5.250% 04/15/29	04/29/2025	JPM SECURITIES LLC		2,028,360	2,000,000	1,998,912	1,999,161		10		10		1,999,172		29,188	29,188	56,875	04/15/2029
29278N-AR-4	Energy Transfer LP Senior Unsecured 5.000% 05/15/50	02/20/2025	AARE Surplus AAM		1,704,616	2,000,000	1,709,720	1,714,661		653		653		1,715,314		(10,697)	(10,697)	26,389	05/15/2050
29336T-AE-0	ONEOK Inc Senior Unsecured 5.650% 09/01/34	02/19/2025	ORIX Life - Custody		1,987,150	2,000,000	2,040,287	2,039,319		(386)		(386)		2,038,933		(51,783)	(51,783)	57,756	09/01/2034
29336T-AE-0	ONEOK Inc Senior Unsecured 5.650% 09/01/34	06/16/2025	Tax Free Exchange		6,113,591	6,000,000	6,120,829	6,117,925		(4,334)		(4,334)		6,113,591				281,558	09/01/2034
29336U-AD-9	ONEOK Inc Senior Unsecured 5.050% 04/01/45	06/16/2025	Various		41,533,166	45,000,000	41,209,401	41,492,611		40,556		40,556		41,533,166				1,609,688	04/01/2045
29336U-AG-2	ONEOK Inc Senior Unsecured 5.450% 06/01/47	06/16/2025	Tax Free Exchange		19,025,029	20,000,000	19,006,600	19,015,200		9,829		9,829		19,025,029				587,389	06/01/2047
29360A-AA-8	Enstar Finance LLC Junior Subordinated 5.750% 09/01/40	03/19/2025	Tender Offer		2,900,000	2,900,000	2,613,625	2,634,127		2,104		2,104		2,636,231		263,769	263,769	91,713	09/01/2040
29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42	11/13/2025	Various		13,401,072	13,500,000	13,285,000	13,298,160		4,729		4,729		13,302,889		98,183	98,183	913,611	01/15/2042
293658-AB-2	Entergy New Orleans LLC 1ST MTG 3.000% 03/15/25	03/15/2025	Various		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				180,000	03/15/2025
29365T-AH-7	Entergy Texas Inc Secured 4.500% 03/30/39	12/09/2025	AMH - AmerUs Group Co.		930,352	1,000,000	997,300	997,814		105		105		997,919		(67,568)	(67,568)	53,625	03/30/2039
29379I-AP-4	Enterprise Products Operating Senior Unsecured 6.650% 10/15/34	10/08/2025	Various		16,806,702	14,925,000	15,473,421	15,451,816		(10,055)		(10,055)		15,441,760		1,364,942	1,364,942	802,207	10/15/2034
29379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77	02/20/2025	AARE Surplus AAM		4,231,472	4,300,000	4,214,645	4,214,855		88		88		4,214,943		16,529	16,529	115,383	08/16/2077
29379V-BQ-5	Enterprise Products Operating Senior Unsecured 4.250% 02/15/48	11/19/2025	Barclays		6,145,580	7,450,000	6,002,725	6,003,185		27,843		27,843		6,031,028		114,552	114,552	400,179	02/15/2048
29379V-BU-6	Enterprise Products Operating Senior Unsecured 4.800% 02/01/49	02/20/2025	AARE Surplus AAM		5,254,268	6,000,000	5,304,900	5,319,578		1,824		1,824		5,321,402		(67,133)	(67,133)	159,200	02/01/2049
29379V-BW-2	Enterprise Products Operating Senior Unsecured 4.200% 01/31/50	02/20/2025	AARE Surplus AAM		4,755,349	6,000,000	4,859,340	4,881,683		2,816		2,816		4,884,499		(129,149)	(129,149)	140,000	01/31/2050
29379V-BX-0	Enterprise Products Operating Senior Unsecured 2.800% 01/31/30	03/27/2025	Goldman Sachs		2,479,059	2,700,000	2,894,697	2,806,309		(5,088)		(5,088)		2,801,220		(322,161)	(322,161)	49,980	01/31/2030
29379V-CD-3	Enterprise Products Operating Senior Unsecured 5.350% 01/31/33	01/13/2025	ORIX Life - Custody		1,194,718	1,200,000	1,191,732	1,192,624		24		24		1,192,648		2,071	2,071	29,068	01/31/2033
29379V-CE-1	Enterprise Products Operating Senior Unsecured 4.600% 01/11/27	03/10/2025	Goldman Sachs		3,011,550	3,000,000	2,996,910	2,997,866		197		197		2,998,063		13,487	13,487	92,000	01/11/2027
294429-AS-4	Equifax Inc Senior Unsecured 3.100% 05/15/30	09/09/2025	Various		6,633,060	7,000,000	6,998,900	6,999,291		50		50		6,999,341		(366,281)	(366,281)	177,819	05/15/2030
29444U-BF-2	Equinix Inc Senior Unsecured 1.250% 07/15/25	07/15/2025	Maturity		6,500,000	6,500,000	6,190,990	6,343,275		156,725		156,725		6,500,000				81,250	07/15/2025
29444U-BQ-8	Equinix Inc Senior Unsecured 1.450% 05/15/26	02/21/2025	Various		2,691,780	2,800,000	2,795,968	2,798,863		121		121		2,798,984		(107,204)	(107,204)	11,165	05/15/2026
29444U-BS-4	Equinix Inc Senior Unsecured 2.500% 05/15/31	10/08/2025	Barclays		3,976,500	4,400,000	4,378,792	4,385,863		1,594		1,594		4,387,457		(410,957)	(410,957)	99,000	05/15/2031
29444U-BT-2	Equinix Inc Senior Unsecured 3.400% 02/15/52	02/20/2025	AARE Surplus AAM		4,879,419	7,200,000	5,111,828	5,166,757		4,534		4,534		5,171,291		(291,872)	(291,872)	125,800	02/15/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Essentia Health SR SECD NTS QQQ 3.990% 02/15/35		Redemption																
29669*-AA-9		02/15/2025	100.0000		1,494,593	1,494,593	1,494,593	1,494,593						1,494,593				29,817	02/15/2035
	Essentia Health SR SECD NTS SER VVV 3.900%		Redemption																
29669*-AB-7	02/15/40	02/15/2025	100.0000		55,278	55,278	55,278	55,278						55,278				1,078	02/15/2040
	Estee Lauder Cos Inc/The Senior Unsecured 4.650%																		
29736R-AT-7	05/15/33	05/29/2025	Various		9,664,650	10,000,000	9,989,700	9,991,116		143		143		9,991,259		(326,609)	(326,609)	251,875	05/15/2033
30037D-AB-1	Evergy Metro Inc Secured 4.950% 04/15/33	09/09/2025	Morgan Stanley		1,019,310	1,000,000	979,148	980,193		1,346		1,346		981,540		37,770	37,770	44,688	04/15/2033
30037D-AB-1	Evergy Metro Inc Secured 4.950% 04/15/33	12/09/2025	ACRA RE 2B Surplus AAM		4,074,680	4,000,000	3,994,920	3,995,685		405		405		3,996,091		78,589	78,589	227,700	04/15/2033
	Eversource Energy Senior Unsecured 1.650%																		
30040W-AK-4	08/15/30	09/09/2025	Morgan Stanley		7,046,640	8,000,000	7,997,760	7,998,697		154		154		7,998,851		(952,211)	(952,211)	141,167	08/15/2030
	Eversource Energy Senior Unsecured 5.450%																		
30040W-AT-5	03/01/28	02/21/2025	Various		6,091,380	6,000,000	6,102,210	6,078,802		(3,452)		(3,452)		6,075,350		16,030	16,030	157,142	03/01/2028
	Eversource Energy Senior Unsecured 5.500%																		
30040W-AX-6	01/01/34	10/08/2025	Barclays		4,343,346	4,200,000	4,154,822	4,156,811		2,923		2,923		4,159,734		183,612	183,612	293,883	01/01/2034
	Eversource Energy Senior Unsecured 5.950%																		
30040W-AZ-1	07/15/34	04/10/2025	Market Axess		1,527,345	1,500,000	1,495,845	1,495,910		83		83		1,495,993		31,352	31,352	65,946	07/15/2034
	Eversource Energy Senior Unsecured 5.850%																		
30040W-BA-5	04/15/31	07/30/2025	BNP Paribas		2,516,136	2,400,000	2,399,616	2,399,633		29		29		2,399,662		116,474	116,474	111,540	04/15/2031
	Constellation Energy Generatio Senior Unsecured																		
30161M-AG-8	6.250% 10/01/39	11/13/2025	AMH - AmerUs Group Co.		9,546,667	8,800,000	9,711,680	9,699,458		(35,999)		(35,999)		9,663,459		(116,792)	(116,792)	614,167	10/01/2039
	Constellation Energy Generatio Senior Unsecured																		
30161M-AS-2	3.250% 06/01/25	06/02/2025	Maturity		15,000,000	15,000,000	14,385,359	14,869,247		130,753		130,753		15,000,000				243,750	06/01/2025
	Exxon Mobil Corp Senior Unsecured 3.043%																		
30231G-AT-9	03/01/26	03/10/2025	Various		21,964,289	22,275,000	23,197,845	22,399,551		(19,649)		(19,649)		22,379,901		(415,613)	(415,613)	329,291	03/01/2026
	Exxon Mobil Corp Senior Unsecured 2.610%																		
30231G-BN-1	10/15/30	04/29/2025	Various		2,020,590	2,200,000	2,216,269	2,209,659		(551)		(551)		2,209,108		(188,518)	(188,518)	31,103	10/15/2030
	NextEra Energy Capital Holding Junior Subordinated																		
302570-AX-4	6.110% 06/15/67	02/20/2025	AARE Surplus AAM		2,959,594	3,000,000	2,550,000	2,866,454		65		65		2,866,519		93,075	93,075	37,098	06/15/2067
	FS KKR Capital Corp Senior Unsecured 3.125%																		
302635-AK-3	10/12/28	01/15/2025	Bank of America		1,807,040	2,000,000	1,993,640	1,996,392		37		37		1,996,430		(189,390)	(189,390)	16,319	10/12/2028
	FLNG Liquefaction 2 LLC SR SECD NTS SER A 4.280%		Redemption																
30288*-AC-4	06/30/38	12/31/2025	100.0000		696,000	696,000	696,000	696,000						696,000				22,117	06/30/2038
	FLNG Liquefaction 2 LLC SR SECD NTS 4.390%																		
30288*-AE-0	12/31/38	12/31/2025	Various		435,000	435,000	410,896	411,028		23,972		23,972		435,000				14,158	12/31/2038
	Meta Platforms Inc Senior Unsecured 3.500%																		
30303M-8G-0	08/15/27	10/30/2025	Various		30,642,870	31,000,000	29,684,785	30,182,986		215,305		215,305		30,398,291		244,579	244,579	1,049,903	08/15/2027
	Meta Platforms Inc Senior Unsecured 3.850%																		
30303M-8H-8	08/15/32	03/27/2025	Goldman Sachs		48,319,474	51,500,000	49,289,573	49,666,192		47,751		47,751		49,713,943		(1,394,469)	(1,394,469)	1,219,240	08/15/2032
	Meta Platforms Inc Senior Unsecured 4.450%																		
30303M-8J-4	08/15/52	02/20/2025	AARE Surplus AAM		1,695,246	2,000,000	1,761,400	1,765,418		517		517		1,765,935		(70,689)	(70,689)	45,736	08/15/2052
	Meta Platforms Inc Senior Unsecured 5.750%																		
30303M-8R-6	05/15/63	12/01/2025	Morgan Stanley		2,961,720	3,000,000	3,017,220							3,017,220		(55,500)	(55,500)	94,396	05/15/2063
	Meta Platforms Inc Senior Unsecured 5.750%																		
30303M-8R-6	05/15/63	02/20/2025	AARE Surplus AAM		28,706,101	28,400,000	29,359,348	29,353,824		(1,097)		(1,097)		29,352,727		(646,626)	(646,626)	430,931	05/15/2063
	Meta Platforms Inc Senior Unsecured 5.550%																		
30303M-8W-5	08/15/64	12/01/2025	Morgan Stanley		860,832	900,000	877,032			53		53		877,085		(16,253)	(16,253)	14,846	08/15/2064
	FLNG Liquefaction 3 LLC SR SECD NTS 4.360%																		
30306V-A@-8	06/30/39	12/31/2025	Various		1,392,000	1,392,000	1,392,000	1,392,000						1,392,000				45,972	06/30/2039
30313R-AA-7	FS KKR Capital Corp SENIOR 4.250% 02/14/25	02/14/2025	Various		8,800,000	8,800,000	8,800,000	8,800,000						8,800,000				187,000	02/14/2025
	F&G Global Funding Senior Secured 2.000%																		
30321L-2C-5	09/20/28	10/02/2025	Various		27,434,600	30,000,000	28,112,600	28,730,781		233,784		233,784		28,964,565		(1,529,965)	(1,529,965)	473,889	09/20/2028
	Fairview Health Services SECD REV BDS 4.160%		Redemption																
30571#-AA-0	11/15/43	11/15/2025	100.0000		1,733,784	1,733,784	1,733,784	1,733,784						1,733,784				72,125	11/15/2043
31428X-AT-3	FedEx Corp Senior Unsecured 3.875% 08/01/42	02/26/2025	Various		14,310,933	16,190,000	14,262,381	14,301,009		9,924		9,924		14,310,933				379,473	08/01/2042
31428X-AU-0	FedEx Corp Senior Unsecured 4.100% 04/15/43	02/26/2025	Tax Free Exchange		4,487,468	4,685,000	4,439,131	4,486,385		1,083		1,083		4,487,468				81,610	04/15/2043
31428X-AW-6	FedEx Corp Senior Unsecured 5.100% 01/15/44	02/26/2025	Tax Free Exchange		15,250,304	14,290,000	15,465,188	15,255,229		(4,925)		(4,925)		15,250,304				468,446	01/15/2044
31428X-AX-4	FedEx Corp Senior Unsecured 4.900% 01/15/34	02/26/2025	Tax Free Exchange		5,345,182	5,000,000	5,548,286	5,350,153		(4,971)		(4,971)		5,345,182				150,403	01/15/2034
31428X-BA-3	FedEx Corp Senior Unsecured 3.900% 02/01/35	02/26/2025	Various		4,767,160	5,000,000	4,689,018	4,764,315		2,845		2,845		4,767,160				123,542	02/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31428X-BD-7	FedEx Corp Senior Unsecured 4.500% 02/01/65	02/26/2025	Tax Free Exchange		1,004,817	1,000,000	1,005,060	1,004,824		(7)		(7)		1,004,817				28,125	02/01/2065
31428X-BS-4	FedEx Corp Senior Unsecured 4.950% 10/17/48	02/26/2025	Tax Free Exchange		6,954,636	7,000,000	6,949,110	6,954,482		154		154		6,954,636				124,163	10/17/2048
31431B-AC-3	FedNat Holding Co Senior Unsecured 7.750% 03/15/29	12/12/2025	NON-BROKER TRADE		129,318	2,000,000	236,700	236,700						236,700		(107,382)	(107,382)		03/15/2029
314382-AA-0	Fells Point Funding Trust Senior Unsecured 3.046% 01/31/27	12/09/2025	ACRA RE 2B Surplus AAM		3,944,457	4,000,000	3,669,888	3,817,176		80,074		80,074		3,897,250		47,207	47,207	165,499	01/31/2027
337738-AP-3	Fiserv Inc Senior Unsecured 3.850% 06/01/25	06/02/2025	Maturity		5,000,000	5,000,000	4,996,650	4,999,836		164		164		5,000,000				96,250	06/01/2025
337738-AU-2	Fiserv Inc Senior Unsecured 3.500% 07/01/29	04/29/2025	Various		8,536,439	9,000,000	9,134,540	9,063,643		(4,216)		(4,216)		9,059,426		(522,987)	(522,987)	242,653	07/01/2029
337738-BB-3	Fiserv Inc Senior Unsecured 2.250% 06/01/27	03/10/2025	Goldman Sachs		6,288,150	6,600,000	6,284,982	6,315,280		21,948		21,948		6,337,227		(49,077)	(49,077)	41,250	06/01/2027
337738-BC-1	Fiserv Inc Senior Unsecured 2.650% 06/01/30	09/09/2025	Morgan Stanley		1,853,360	2,000,000	1,996,480	1,997,998		240		240		1,998,238		(144,878)	(144,878)	41,075	06/01/2030
337932-AL-1	FirstEnergy Corp Senior Unsecured 2.650% 03/01/30	04/29/2025	JPM SECURITIES LLC		4,522,800	5,000,000	4,356,897	4,409,118		33,230		33,230		4,442,348		80,452	80,452	87,965	03/01/2030
33834D-AA-2	Five Corners Funding Trust II SENIOR 2.850% 05/15/30	09/09/2025	Various		4,692,950	5,000,000	5,290,727	5,165,069		(21,234)		(21,234)		5,143,835		(450,885)	(450,885)	116,771	05/15/2030
33835P-AA-4	Five Corners Funding Trust IV Senior Unsecured 5.997% 02/15/53	02/20/2025	AARE Surplus AAM		3,640,501	3,600,000	3,600,000	3,600,000						3,600,000		40,501	40,501	110,945	02/15/2053
33972P-AA-7	FLNG Liquefaction 2 LLC SR SECD NTS 4.125% 03/31/38	09/30/2025	Redemption 100.0000		420,000	420,000	420,000	420,000						420,000				13,365	03/31/2038
340711-AW-0	Florida Gas Transmission Co LL SR NTS 4.350% 07/15/25	06/27/2025	Call 100.0000		6,000,000	6,000,000	5,897,887	5,962,731		33,805		33,805		5,996,535		3,465	3,465	247,950	07/15/2025
340711-AY-6	Florida Gas Transmission Co LL SR NTS 2.550% 07/01/30	10/03/2025	Deutsche Bank AG		918,540	1,000,000	997,630	998,626		180		180		998,806		(80,266)	(80,266)	32,229	07/01/2030
34107@-AA-7	Florida Pipeline Holdings LLC SR SECURED NT SER A 2.920% 08/15/38	08/15/2025	Various		1,814,896	1,814,896	1,814,896	1,814,896						1,814,896				41,562	08/15/2038
341081-EQ-6	Florida Power & Light Co Secured 5.625% 04/01/34	12/17/2025	Barclays		4,259,680	4,000,000	4,162,140	4,077,418		(6,486)		(6,486)		4,070,932		188,748	188,748	273,125	04/01/2034
341081-FM-4	Florida Power & Light Co Secured 3.125% 12/01/25	12/01/2025	Maturity		6,400,000	6,400,000	6,214,976	6,279,862		120,138		120,138		6,400,000				200,000	12/01/2025
341081-FZ-5	Florida Power & Light Co Secured 2.850% 04/01/25	04/01/2025	Various		20,000,000	20,000,000	21,038,154	20,049,499		(49,499)		(49,499)		20,000,000				498,750	04/01/2025
341099-CN-7	Duke Energy Florida LLC Secured 5.650% 04/01/40	12/09/2025	AMH - AmerUs Group Co.		520,038	500,000	599,985	580,294		(3,608)		(3,608)		576,686		(56,649)	(56,649)	33,586	04/01/2040
34489*-AE-9	Football Club Term Notes 2033 SECD CERTS SER 18-E 4.210% 10/05/33	11/03/2025	Various		8,584,517	9,000,000	9,000,000	9,000,000						9,000,000		(415,483)	(415,483)	432,577	10/05/2033
34490@-AB-0	Football Club Term Notes 2020- SECD CERTS 20-XI-B 2.680% 10/05/25	10/06/2025	Maturity		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				42,999	10/05/2025
34490@-AC-8	Football Club Term Notes 2020- SECD CERTS 20-XI-C 2.970% 10/05/27	10/09/2025	Various		18,519,867	19,083,400	18,506,050	18,603,691		134,656		134,656		18,738,347		(218,480)	(218,480)	607,711	10/05/2027
34490@-AG-9	Football Club Term Notes 2020- SECD CERTS 20-XI-G 2.680% 10/05/25	10/06/2025	Maturity		400,000	400,000	400,000	400,000						400,000				10,749	10/05/2025
34502*-AD-4	Football Club Term Notes 2032 SECD CERTS 17-D 3.560% 10/05/32	11/03/2025	Various		21,330,276	23,000,000	22,742,917	22,782,270		20,657		20,657		22,802,927		(1,472,651)	(1,472,651)	934,797	10/05/2032
345370-DA-5	Ford Motor Co Senior Unsecured 3.250% 02/12/32	10/08/2025	Barclays		21,892,750	25,000,000	25,000,000	25,000,000						25,000,000		(3,107,250)	(3,107,250)	941,146	02/12/2032
345370-DB-3	Ford Motor Co Senior Unsecured 6.100% 08/19/32	02/06/2025	Citadel		3,978,960	4,000,000	3,952,181	3,955,291		455		455		3,955,746		23,214	23,214	113,867	08/19/2032
345397-B2-8	Ford Motor Credit Co LLC Senior Unsecured 3.375% 11/13/25	04/29/2025	JPM SECURITIES LLC		12,729,591	12,900,000	12,576,894	12,676,924		83,767		83,767		12,760,691		(31,100)	(31,100)	201,966	11/13/2025
345397-B6-9	Ford Motor Credit Co LLC Senior Unsecured 3.625% 06/17/31	10/08/2025	Barclays		9,108,700	10,000,000	10,000,000	10,000,000						10,000,000		(891,300)	(891,300)	294,028	06/17/2031
345397-B7-7	Ford Motor Credit Co LLC Senior Unsecured 2.700% 08/10/26	03/10/2025	Various		14,746,235	15,300,000	14,482,981	14,671,827		72,889		72,889		14,744,717		1,519	1,519	239,573	08/10/2026
345397-B8-5	Ford Motor Credit Co LLC Senior Unsecured 2.300% 02/10/25	02/10/2025	Maturity		20,000,000	20,000,000	18,582,500	19,941,215		58,785		58,785		20,000,000				230,000	02/10/2025
345397-C2-7	Ford Motor Credit Co LLC Senior Unsecured 4.950% 05/28/27	02/19/2025	BNP Paribas		9,563,521	9,700,000	9,478,743	9,515,322		9,827		9,827		9,525,149		38,372	38,372	109,368	05/28/2027
345397-C3-5	Ford Motor Credit Co LLC Senior Unsecured 7.350% 11/04/27	02/06/2025	Various		3,344,928	3,200,000	3,346,675	3,336,803		(4,571)		(4,571)		3,332,233		12,695	12,695	60,760	11/04/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
345397-D2-6	Ford Motor Credit Co LLC Senior Unsecured 6.950% 06/10/26	03/10/2025	Goldman Sachs		6,215,900	6,100,000	6,255,867	6,222,357		(17,147)		(17,147)		6,205,210		10,690	10,690	107,165	06/10/2026
345397-D8-3	Ford Motor Credit Co LLC Senior Unsecured 5.800% 03/05/27	02/07/2025	JPM SECURITIES LLC		2,008,060	2,000,000	1,997,560	1,998,146		86		86		1,998,232		9,828	9,828	49,944	03/05/2027
345397-E2-5	Ford Motor Credit Co LLC Senior Unsecured 6.050% 03/05/31	03/05/2025	Various		15,000,700	15,000,000	14,959,350	14,962,656		889		889		14,963,545		37,155	37,155	454,590	03/05/2031
345397-E2-5	Ford Motor Credit Co LLC Senior Unsecured 6.050% 03/05/31	07/24/2025	ORIX Life - Custody		997,247	1,000,000	997,290	997,510		191		191		997,701		(455)	(455)	53,610	03/05/2031
345397-XL-2	Ford Motor Credit Co LLC Senior Unsecured 4.134% 08/04/25	04/29/2025	JPM SECURITIES LLC		12,630,023	12,700,000	12,480,036	12,583,716		64,741		64,741		12,648,457		(18,434)	(18,434)	387,930	08/04/2025
345397-XU-2	Ford Motor Credit Co LLC Senior Unsecured 4.389% 01/08/26	04/29/2025	JPM SECURITIES LLC		12,669,184	12,800,000	12,546,048	12,631,663		53,766		53,766		12,685,429		(16,245)	(16,245)	455,676	01/08/2026
345397-YT-4	Ford Motor Credit Co LLC Senior Unsecured 3.815% 11/02/27	02/19/2025	BNP Paribas		6,299,568	6,600,000	6,224,977	6,275,097		14,457		14,457		6,289,554		10,014	10,014	75,537	11/02/2027
345397-ZW-6	Ford Motor Credit Co LLC Senior Unsecured 4.542% 08/01/26	03/10/2025	Goldman Sachs		6,329,536	6,400,000	6,232,832	6,272,099		15,112		15,112		6,287,211		42,325	42,325	177,643	08/01/2026
34959E-AB-5	Fortinet Inc Senior Unsecured 2.200% 03/15/31	09/09/2025	Morgan Stanley		895,000	1,000,000	991,319	994,381		586		586		994,967		(99,967)	(99,967)	21,694	03/15/2031
36143L-2A-2	GA Global Funding Trust Secured 1.625% 01/15/26	02/21/2025	Various		8,128,177	8,360,000	8,350,386	8,357,937		291		291		8,358,228		(230,051)	(230,051)	82,642	01/15/2026
36143L-2A-2	GA Global Funding Trust Secured 1.625% 01/15/26	07/07/2025	MMTL Modco AAM		13,303,676	13,500,000	12,535,695	12,902,395		292,578		292,578		13,194,973		108,703	108,703	214,500	01/15/2026
36143L-2D-6	GA Global Funding Trust Secured 1.950% 09/15/28	05/19/2025	Various		7,001,872	7,680,000	7,664,026	7,671,275		710		710		7,671,985		(670,114)	(670,114)	90,708	09/15/2028
36143L-2D-6	GA Global Funding Trust Secured 1.950% 09/15/28	11/19/2025	ALRe Modco - RLI GA - AAM		4,031,767	4,300,000	3,910,162	3,938,095		81,029		81,029		4,019,125		12,643	12,643	98,757	09/15/2028
36143L-2G-9	GA Global Funding Trust Secured 2.250% 01/06/27	03/27/2025	Goldman Sachs		4,115,272	4,300,000	4,091,020	4,117,863		21,127		21,127		4,138,990		(23,718)	(23,718)	70,413	01/06/2027
36143L-2G-9	GA Global Funding Trust Secured 2.250% 01/06/27	02/20/2025	AARE Surplus AAM		6,094,063	6,400,000	6,104,064	6,140,054		16,986		16,986		6,157,040		(62,977)	(62,977)	89,600	01/06/2027
36143L-2L-8	GA Global Funding Trust Senior Secured 5.500% 01/08/29	10/08/2025	Barclays		4,448,608	4,300,000	4,452,134	4,442,431		(25,417)		(25,417)		4,417,015		31,593	31,593	296,282	01/08/2029
361841-AP-4	GLP Capital LP / GLP Financing Senior Unsecured 4.000% 01/15/30	09/09/2025	Various		1,938,620	2,000,000	2,007,600	2,004,068		(532)		(532)		2,003,536		(64,916)	(64,916)	92,222	01/15/2030
36256#-AA-9	Gsrp Portfolio I LLC GTD SR SECD NTS 3.770% 12/31/44	12/31/2025	Various		1,139,844	1,139,844	1,139,844	1,139,828		15		15		1,139,844				32,775	12/31/2044
36258G-AA-5	GUSAP III LP Senior Unsecured 4.250% 01/21/30	12/02/2025	Call 100.0000		7,500,000	7,500,000	8,067,500	7,834,303		(63,680)		(63,680)		7,770,624		(270,624)	(270,624)	495,114	01/21/2030
363576-AB-5	Arthur J Gallagher & Co Senior Unsecured 3.500% 05/20/51	02/20/2025	Various		8,945,433	12,857,000	9,057,090	9,136,252		8,520		8,520		9,144,773		(199,340)	(199,340)	112,499	05/20/2051
36720#-AD-1	Gas Transmission Northwest Cor SR NTS 5.690% 06/01/35	11/03/2025	CROSSTRADE		3,124,590	3,000,000	3,000,000	3,000,000						3,000,000		124,590	124,590	165,958	06/01/2035
36804P-AF-3	GATX Financial Corp 2005-1 Pas Secured 5.697% 01/02/25	01/02/2025	Redemption 100.0000		10,045	10,045	10,019	10,045						10,045				286	01/02/2025
370334-CG-7	General Mills Inc Senior Unsecured 4.200% 04/17/28	03/10/2025	Various		6,921,670	7,000,000	6,955,468	6,982,995		936		936		6,983,931		(62,261)	(62,261)	117,600	04/17/2028
370334-CH-5	General Mills Inc Senior Unsecured 4.550% 04/17/38	09/29/2025	Market Axess		4,628,650	5,000,000	4,992,200	4,994,081		247		247		4,994,328		(365,678)	(365,678)	216,757	04/17/2038
37045V-AK-6	General Motors Co Senior Unsecured 6.600% 04/01/36	10/08/2025	Various		7,044,895	6,500,000	7,142,554	6,986,799		(26,153)		(26,153)		6,960,646		84,249	84,249	438,533	04/01/2036
37045V-AN-0	General Motors Co Senior Unsecured 4.200% 10/01/27	02/21/2025	Various		15,989,322	16,300,000	15,822,083	15,891,350		20,356		20,356		15,911,706		77,616	77,616	271,938	10/01/2027
37045V-AP-5	General Motors Co Senior Unsecured 5.150% 04/01/38	12/17/2025	Various		2,884,830	3,000,000	2,948,400	2,947,637		2,538		2,538		2,950,175		(65,345)	(65,345)	187,546	04/01/2038
37045V-AU-4	General Motors Co Senior Unsecured 6.800% 10/01/27	02/21/2025	Morgan Stanley		12,272,944	11,800,000	12,446,286	12,365,355		(30,330)		(30,330)		12,335,025		(62,081)	(62,081)	318,731	10/01/2027
37045X-BG-0	General Motors Financial Co In Senior Unsecured 5.250% 03/01/26	04/29/2025	JPM SECURITIES LLC		1,999,140	2,000,000	1,969,073	1,988,393		2,987		2,987		1,991,379		7,761	7,761	69,708	03/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37045X-DA-1	General Motors Financial Co In Senior Unsecured 2.700% 08/20/27	02/21/2025	Morgan Stanley		6,246,174	6,600,000	6,210,138	6,258,544		17,843		17,843		6,276,386		(30,212)	(30,212)	91,080	08/20/2027
37045X-DD-5	General Motors Financial Co In Senior Unsecured 1.250% 01/08/26	04/29/2025	JPM SECURITIES LLC		1,950,780	2,000,000	1,870,928	1,914,188		27,415		27,415		1,941,603		9,177	9,177	20,278	01/08/2026
37045X-DE-3	General Motors Financial Co In Senior Unsecured 2.350% 01/08/31	09/09/2025	Various		4,330,706	5,000,000	5,000,000	5,000,000						5,000,000		(669,294)	(669,294)	115,842	01/08/2031
37045X-DH-6	General Motors Financial Co In Senior Unsecured 2.400% 04/10/28	02/21/2025	Morgan Stanley		6,180,147	6,700,000	6,138,406	6,195,196		20,969		20,969		6,216,165		(36,018)	(36,018)	59,853	04/10/2028
37045X-DK-9	General Motors Financial Co In Senior Unsecured 1.500% 06/10/26	02/21/2025	Various		31,779,372	33,200,000	32,514,358	32,554,291		64,313		64,313		32,618,604		(839,232)	(839,232)	102,367	06/10/2026
37045X-DR-4	General Motors Financial Co In Senior Unsecured 2.350% 02/26/27	02/21/2025	Morgan Stanley		6,272,442	6,600,000	6,217,530	6,274,704		21,047		21,047		6,295,751		(23,309)	(23,309)	76,688	02/26/2027
37045X-DU-7	General Motors Financial Co In Senior Unsecured 3.800% 04/07/25	04/07/2025	Maturity		10,000,000	10,000,000	9,756,150	9,949,366		50,634		50,634		10,000,000				190,000	04/07/2025
37045X-DW-3	General Motors Financial Co In Senior Unsecured 5.000% 04/09/27	02/21/2025	Morgan Stanley		12,302,706	12,300,000	12,371,094	12,361,400		(3,895)		(3,895)		12,357,504		(54,798)	(54,798)	230,625	04/09/2027
37045X-EB-8	General Motors Financial Co In Senior Unsecured 6.000% 01/09/28	02/21/2025	Morgan Stanley		12,295,560	12,000,000	12,388,920	12,346,109		(16,235)		(16,235)		12,329,874		(34,314)	(34,314)	450,000	01/09/2028
37045X-EN-2	General Motors Financial Co In Senior Unsecured 5.800% 01/07/29	02/21/2025	Morgan Stanley		6,103,380	6,000,000	5,995,080	5,996,381		119		119		5,996,501		106,879	106,879	219,433	01/07/2029
37045X-EQ-5	General Motors Financial Co In Senior Unsecured 5.400% 05/08/27	02/21/2025	Morgan Stanley		12,395,448	12,300,000	12,456,702	12,437,740		(8,183)		(8,183)		12,429,557		(34,109)	(34,109)	195,570	05/08/2027
37045X-ER-3	General Motors Financial Co In Senior Unsecured 5.750% 02/08/31	02/21/2025	Morgan Stanley		4,041,440	4,000,000	4,058,528	4,055,233		(1,163)		(1,163)		4,054,070		(12,630)	(12,630)	125,222	02/08/2031
37045X-EU-6	General Motors Financial Co In Senior Unsecured 5.550% 07/15/29	02/21/2025	Morgan Stanley		40,855,317	40,517,000	40,505,434	40,504,548		118		118		40,504,666		350,651	350,651	1,367,955	07/15/2029
37045X-EX-0	General Motors Financial Co In Senior Unsecured 5.350% 07/15/27	02/21/2025	Morgan Stanley		12,398,031	12,300,000	12,501,474	12,476,742		(9,609)		(9,609)		12,467,133		(69,102)	(69,102)	449,668	07/15/2027
372460-AA-3	Genuine Parts Co NTS 1.875% 11/01/30	10/03/2025	Various		27,371,760	31,200,000	30,864,740	30,995,328		25,466		25,466		31,020,794		(3,649,033)	(3,649,033)	544,375	11/01/2030
37270*-AA-3	Georgetown Energy Partners, LL SR SECD NTS 3.580% 06/30/51	12/31/2025	Redemption 100.0000		45,912	45,912	45,912	45,912						45,912				1,231	06/30/2051
373298-BN-7	Georgia-Pacific LLC Senior Unsecured 7.375% 12/01/25	12/01/2025	Maturity		375,000	375,000	509,123	386,841		(11,841)		(11,841)		375,000				27,656	12/01/2025
37331N-AJ-0	Georgia-Pacific LLC Senior Unsecured 1.750% 09/30/25	02/20/2025	AARE Surplus AAM		6,390,262	6,500,000	6,217,445	6,333,996		29,713		29,713		6,363,709		26,553	26,553	44,236	09/30/2025
373334-JW-2	Georgia Power Co Senior Unsecured 4.300% 03/15/42	12/09/2025	AMH - AmerUs Group Co.		3,771,265	4,300,000	3,906,034	3,910,487		13,687		13,687		3,924,175		(152,910)	(152,910)	228,043	03/15/2042
374593-A*-2	Giants Stadium LLC SR SECD NTS SER 2010 7.100% 04/01/40	04/01/2025	Redemption 100.0000		413,667	413,667	413,667	413,667						413,667				14,685	04/01/2040
375558-AZ-6	Gilead Sciences Inc Senior Unsecured 3.500% 02/01/25	02/01/2025	Maturity		10,000,000	10,000,000	9,812,400	9,985,937		14,063		14,063		10,000,000				175,000	02/01/2025
37576*-AA-4	Gillette Childrens Specialty H SR SECD NTS SER 2019 3.560% 11/01/49	11/01/2025	Redemption 100.0000		115,000	115,000	115,000	115,000						115,000				4,094	11/01/2049
377372-AJ-6	GlaxoSmithKline Capital Inc Senior Unsecured 4.200% 03/18/43	12/09/2025	ACRA RE 2B Surplus AAM		8,748,845	10,000,000	9,046,100	9,078,718		30,058		30,058		9,108,776		(359,931)	(359,931)	514,500	03/18/2043
378272-AN-8	Glencore Funding LLC Senior Unsecured 4.000% 03/27/27	03/10/2025	Goldman Sachs		8,993,712	9,100,000	9,024,834	9,032,592		5,577		5,577		9,038,170		(44,458)	(44,458)	165,822	03/27/2027
378272-AQ-1	Glencore Funding LLC Senior Unsecured 3.875% 10/27/27	02/21/2025	Morgan Stanley		6,123,789	6,300,000	6,145,713	6,164,004		6,665		6,665		6,170,668		(46,879)	(46,879)	79,341	10/27/2027
378272-AY-4	Glencore Funding LLC Senior Unsecured 2.500% 09/01/30	03/10/2025	Various		2,647,260	3,000,000	2,987,100	2,992,293		246		246		2,992,538		(345,278)	(345,278)	39,583	09/01/2030
37940X-AB-8	Global Payments Inc Senior Unsecured 3.200% 08/15/29	09/09/2025	Various		15,703,225	16,491,000	17,513,626	17,061,585		(86,722)		(86,722)		16,974,863		(1,271,638)	(1,271,638)	564,359	08/15/2029
37940X-AC-6	Global Payments Inc Senior Unsecured 4.150% 08/15/49	02/20/2025	AARE Surplus AAM		2,801,745	3,750,000	2,758,477	2,782,333		2,286		2,286		2,784,619		17,125	17,125	79,974	08/15/2049
37940X-AD-4	Global Payments Inc Senior Unsecured 2.900% 05/15/30	09/09/2025	Morgan Stanley		927,910	1,000,000	996,730	998,126		225		225		998,351		(70,441)	(70,441)	23,764	05/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Global Payments Inc Senior Unsecured 5.400%																		
37940X-AQ-5	08/15/32	03/10/2025	Goldman Sachs		5,068,900	5,000,000	4,940,533	4,943,891		1,156		1,156		4,945,047		123,853	123,853	154,500	08/15/2032
37959G-AA-5	Global Atlantic Fin Co SENIOR 4.400% 10/15/29	10/08/2025	Various		39,909,100	40,400,000	39,031,769	39,114,797		171,129		171,129		39,285,926		623,174	623,174	1,639,352	10/15/2029
	Global Atlantic Fin Co Senior Unsecured 3.125%																		
37959G-AB-3	06/15/31	10/08/2025	Various		11,425,050	12,600,000	11,192,592	11,241,225		139,520		139,520		11,380,745		44,305	44,305	321,563	06/15/2031
	Global Atlantic Fin Co Senior Unsecured 3.125%																		
37959G-AB-3	06/15/31	07/07/2025	ALRe Corporate AAM		9,038,671	10,200,000	8,977,530	9,022,577		80,278		80,278		9,102,855		(64,184)	(64,184)	177,969	06/15/2031
	Global Atlantic Fin Co Subordinated 4.700%																		
37959G-AC-1	10/15/51	11/26/2025	Various		62,655,000	64,320,000	61,404,601	61,479,647		36,277		36,277		61,515,924		1,139,076	1,139,076	1,969,081	10/15/2051
	Global Atlantic Fin Co Subordinated 4.700%																		
37959G-AC-1	10/15/51	05/06/2025	ACRA RE II Surplus AAM		11,705,143	12,280,000	11,735,650	11,751,224		2,567		2,567		11,753,791		(48,648)	(48,648)	322,248	10/15/2051
	Global Atlantic Fin Co Senior Unsecured 7.950%																		
37959G-AD-9	06/15/33	10/15/2025	JPM SECURITIES LLC		6,135,545	5,300,000	5,950,045	5,940,292		(49,023)		(49,023)		5,891,269		244,276	244,276	352,295	06/15/2033
	Global Atlantic Fin Co Senior Unsecured 7.950%																		
37959G-AD-9	06/15/33	09/23/2025	AARE II Surplus ISG		15,204,181	13,100,000	14,978,278	14,933,281		(130,266)		(130,266)		14,803,015		401,166	401,166	804,231	06/15/2033
	Global Atlantic Fin Co Senior Unsecured 6.750%																		
37959G-AF-4	03/15/54	12/01/2025	Various		23,269,311	22,624,000	22,655,517	22,656,224		(183)		(183)		22,656,041		613,270	613,270	1,117,385	03/15/2054
	Goldman Sachs Group Inc/The Senior Unsecured																		
38141E-C3-1	4.800% 07/08/44	12/09/2025	ACRA RE 2B Surplus AAM		6,974,773	7,500,000	7,084,125	7,095,316		11,545		11,545		7,106,861		(132,088)	(132,088)	511,000	07/08/2044
	Goldman Sachs Group Inc/The Senior Unsecured																		
38141G-XR-0	1.992% 01/27/32	10/08/2025	Barclays		13,251,000	15,000,000	14,572,097	14,702,712		30,190		30,190		14,732,902		(1,481,902)	(1,481,902)	358,560	01/27/2032
	Goldman Sachs BDC Inc Senior Unsecured 6.375%																		
38147U-AE-7	03/11/27	05/21/2025	Various		102,218,813	100,000,000	99,584,000	99,688,202		23,159		23,159		99,711,361		2,507,451	2,507,451	3,061,837	03/11/2027
	Goldman Sachs Group Inc/The Senior Unsecured																		
38148L-AE-6	3.750% 05/22/25	05/22/2025	Maturity		10,000,000	10,000,000	9,769,300	9,935,543		64,457		64,457		10,000,000				187,500	05/22/2025
39121J-AE-0	Great River Energy Secured 6.254% 07/01/38	10/03/2025	Various		23,766,083	22,619,716	25,045,707	24,571,255		(21,760)		(21,760)		24,549,495		(783,412)	(783,412)	1,701,026	07/01/2038
39121J-AE-0	Great River Energy Secured 6.254% 07/01/38	07/02/2025	Various		3,379,184	3,379,184	3,707,940	3,643,645		(264,461)		(264,461)		3,379,184				199,556	07/01/2038
	Great River Energy 1ST MTG SER 2008A 7.233%																		
39121J-AG-5	07/01/38	10/03/2025	Various		5,339,901	4,942,980	4,942,980	4,942,980						4,942,980		396,921	396,921	449,276	07/01/2038
	Great River Energy 1ST MTG SER 2008A 7.233%																		
39121J-AG-5	07/01/38	07/01/2025	Various		329,560	329,560	329,560	329,560						329,560				17,878	07/01/2038
	GROUND LEASE TR 16B (URBAN TOW P/T CERTS 4.715%		Redemption																
39949#-AA-6	05/15/52	12/15/2025	100.0000		4,183	4,183	4,199	4,197		(14)		(14)		4,183				189	05/15/2052
	Ground Lease Trust A - 2018A P/T CERTS 4.580%		Redemption																
39951#-AA-1	02/15/51	12/15/2025	100.0000		206,466	206,466	206,466	206,466						206,466				5,236	02/15/2051
	Guardian Life Global Funding Secured 1.250%																		
40139L-BA-0	11/19/27	12/29/2025	ALRe Corporate AAM		6,666,993	7,000,000	6,178,970	6,294,212		232,127		232,127		6,526,339		140,653	140,653	97,222	11/19/2027
	Guardian Life Global Funding Secured 0.875%																		
40139L-BC-6	12/10/25	12/10/2025	Maturity		3,300,000	3,300,000	3,069,660	3,170,654		129,346		129,346		3,300,000				28,875	12/10/2025
	Gulfstream Natural Gas System SR NTS 6.190%																		
402740-AB-0	11/01/25	11/01/2025	Maturity		6,000,000	6,000,000	6,038,030	6,002,750		(2,750)		(2,750)		6,000,000				371,400	11/01/2025
	Gulfstream Natural Gas System SR NTS 4.600%																		
402740-AD-6	09/15/25	08/18/2025	Call 100.0000		13,000,000	13,000,000	12,995,060	12,999,559		394		394		12,999,953		47	47	546,507	09/15/2025
	Gulfstream Natural Gas System SR NTS 4.600%		Redemption																
402740-AD-6	09/15/25	08/14/2025	100.0000		5,000,000	5,000,000	4,998,100	4,999,830		170		170		5,000,000				210,195	09/15/2025
404119-BR-9	HCA Inc Senior Unsecured 5.375% 02/01/25	02/01/2025	Maturity		1,000,000	1,000,000	1,001,445	1,000,062		(62)		(62)		1,000,000				26,875	02/01/2025
404119-BS-7	HCA Inc Senior Unsecured 5.875% 02/15/26	11/26/2025	Call 100.0000		4,000,000	4,000,000	4,536,684	4,067,418		(67,418)		(67,418)		4,000,000				300,931	02/15/2026
404119-BV-0	HCA Inc Senior Unsecured 5.500% 06/15/47	10/10/2025	Various		12,405,770	13,000,000	13,139,695	13,123,104		(2,446)		(2,446)		13,120,659		(714,889)	(714,889)	593,847	06/15/2047
404119-CU-1	HCA Inc Senior Unsecured 5.600% 04/01/34	09/24/2025	JPM SECURITIES LLC		8,837,025	8,500,000	8,488,134	8,489,670		639		639		8,490,309		346,716	346,716	468,067	04/01/2034
	Ha-Ga Receivables Trust Series P/T CERTS SER A																		
40467@-AA-8	4.000% 04/01/34	12/01/2025	Various		1,610,282	1,610,282	1,610,282	1,610,282						1,610,282				34,958	04/01/2034
	Halliburton Co Senior Unsecured 3.800% 11/15/25																		
406216-BG-5		11/15/2025	Various		3,584,000	3,584,000	3,600,613	3,581,118		2,882		2,882		3,584,000				136,192	11/15/2025
	Halliburton Co Senior Unsecured 4.850% 11/15/35																		
406216-BJ-9		11/19/2025	Susquehanna Financial		6,398,990	6,500,000	6,142,390	6,167,028		19,549		19,549		6,186,576		212,414	212,414	319,628	11/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
406216-BJ-9	Halliburton Co Senior Unsecured 4.850% 11/15/35	05/28/2025	AARE Surplus AAM		1,126,332	1,200,000	1,116,516	1,122,158		2,146		2,146		1,124,304		2,028	2,028	31,202	11/15/2035
406216-BL-4	Halliburton Co Senior Unsecured 2.920% 03/01/30	04/29/2025	Various		3,681,800	4,000,000	4,009,083	4,005,486		(352)		(352)		4,005,134		(323,334)	(323,334)	77,542	03/01/2030
41242*-BC-5	Hardwood Funding LLC SR NTS SER AA 3.520% 06/07/28	10/10/2025	Apollo Global Securities, LLC		3,910,440	4,000,000	4,000,000	4,000,000						4,000,000		(89,560)	(89,560)	126,884	06/07/2028
41242*-BD-3	Hardwood Funding LLC SR NTS SER BB 3.670% 06/07/31	10/07/2025	Apollo Global Securities, LLC		3,803,120	4,000,000	4,000,000	4,000,000						4,000,000		(196,880)	(196,880)	129,821	06/07/2031
41242*-BL-5	Hardwood Funding LLC SR NTS SER II 3.960% 06/07/30	10/07/2025	Apollo Global Securities, LLC		973,670	1,000,000	1,000,000	1,000,000						1,000,000		(26,330)	(26,330)	35,009	06/07/2030
422418-AK-5	Hearst Communications Inc GTD SR NTS SER D 4.120% 06/01/30	10/08/2025	Various		10,781,540	11,000,000	11,000,000	11,000,000						11,000,000		(218,460)	(218,460)	405,362	06/01/2030
42251#-AN-4	HEB Grocery Co LP GTD SR NTS SER B 4.250% 12/17/29	09/26/2025	Apollo Global Securities, LLC		3,918,680	4,000,000	4,000,000	4,000,000						4,000,000		(81,320)	(81,320)	139,306	12/17/2029
42251#-AP-9	HEB Grocery Co LP GTD SR NTS SER C 4.350% 12/16/30	09/26/2025	Apollo Global Securities, LLC		6,826,470	7,000,000	7,000,000	7,000,000						7,000,000		(173,530)	(173,530)	249,521	12/16/2030
42251#-AQ-7	H-E-B LP GTD SR NTS SER D 4.550% 12/15/32	09/26/2025	Apollo Global Securities, LLC		5,795,940	6,000,000	6,000,000	6,000,000						6,000,000		(204,060)	(204,060)	223,708	12/15/2032
42251#-AR-5	H-E-B LP GTD SR NTS SER E 4.700% 12/17/35	10/09/2025	Apollo Global Securities, LLC		15,470,400	16,000,000	16,000,000	16,000,000						16,000,000		(529,600)	(529,600)	645,467	12/17/2035
42307T-AG-3	Kraft Heinz Foods Co Senior Unsecured 6.750% 03/15/32	04/29/2025	JPM SECURITIES LLC		5,498,550	5,000,000	5,556,358	5,551,860		(21,012)		(21,012)		5,530,847		(32,297)	(32,297)	210,938	03/15/2032
427866-BB-3	Hershey Co/The Senior Unsecured 3.125% 11/15/49	10/17/2025	Various		6,953,195	10,000,000	7,274,900	7,330,798		42,491		42,491		7,373,288		(420,093)	(420,093)	279,210	11/15/2049
431571-AB-4	Hillenbrand Inc Senior Unsecured 5.000% 09/15/26	07/21/2025	Call 100.4716		6,152,879	6,124,000	6,054,668	6,081,368		13,469		13,469		6,094,837		29,163	29,163	289,149	09/15/2026
437076-AV-4	Home Depot Inc/The Senior Unsecured 5.950% 04/01/41	12/09/2025	AMH - AmerUs Group Co.		11,791,548	11,000,000	12,432,970	12,416,794		(58,197)		(58,197)		12,358,597		(567,049)	(567,049)	778,128	04/01/2041
437076-BT-8	Home Depot Inc/The Senior Unsecured 2.800% 09/14/27	02/21/2025	Morgan Stanley		12,277,888	12,800,000	12,443,008	12,473,910		16,885		16,885		12,490,795		(212,907)	(212,907)	159,289	09/14/2027
437076-BW-1	Home Depot Inc/The Senior Unsecured 3.900% 12/06/28	03/10/2025	Various		9,805,427	10,000,000	9,931,300	9,969,733		1,257		1,257		9,970,991		(165,564)	(165,564)	95,465	12/06/2028
437076-CF-7	Home Depot Inc/The Senior Unsecured 1.375% 03/15/31	07/14/2025	Various		4,212,050	5,000,000	4,901,848	4,936,782		5,211		5,211		4,941,993		(729,943)	(729,943)	57,292	03/15/2031
437076-CR-1	Home Depot Inc/The Senior Unsecured 4.000% 09/15/25	09/15/2025	Maturity		3,000,000	3,000,000	2,998,920	2,999,731		269		269		3,000,000				120,000	09/15/2025
437076-CU-4	Home Depot Inc/The Senior Unsecured 5.125% 04/30/25	04/30/2025	Maturity		37,000,000	37,000,000	36,993,750	36,998,117		1,883		1,883		37,000,000				948,125	04/30/2025
438516-AT-3	Honeywell International Inc Senior Unsecured 5.700% 03/15/37	08/28/2025	AARE Surplus AAM		2,632,909	2,500,000	2,551,353	2,548,525		(1,881)		(1,881)		2,546,645		86,264	86,264	135,771	03/15/2037
438516-CE-4	Honeywell International Inc Senior Unsecured 1.100% 03/01/27	02/21/2025	Morgan Stanley		5,595,120	6,000,000	5,403,101	5,716,998		18,497		18,497		5,735,495		(140,375)	(140,375)	31,717	03/01/2027
438516-CF-1	Honeywell International Inc Senior Unsecured 1.750% 09/01/31	09/09/2025	Morgan Stanley		1,733,180	2,000,000	1,649,717	1,667,378		29,897		29,897		1,697,275		35,905	35,905	35,875	09/01/2031
444454-AD-4	Hughes Satellite Systems Corp Senior Secured 5.250% 08/01/26	06/04/2025	Citigroup		13,061,512	15,200,000	16,723,040	15,742,795		(146,203)		(146,203)		15,596,592		(2,535,080)	(2,535,080)	673,867	08/01/2026
44891A-AK-3	Hyundai Capital America Senior Unsecured 2.750% 09/27/26	03/10/2025	Goldman Sachs		12,727,698	13,100,000	12,458,474	12,588,572		54,698		54,698		12,643,270		84,428	84,428	164,114	09/27/2026
44891A-BD-8	Hyundai Capital America Senior Unsecured 3.500% 11/02/26	03/10/2025	Goldman Sachs		12,663,414	12,900,000	12,445,910	12,534,617		37,085		37,085		12,571,702		91,712	91,712	161,787	11/02/2026
44891A-BG-1	Hyundai Capital America Senior Unsecured 3.000% 02/10/27	02/21/2025	Morgan Stanley		6,169,408	6,400,000	6,149,568	6,187,695		14,116		14,116		6,201,811		(32,403)	(32,403)	103,467	02/10/2027
44891A-BL-0	Hyundai Capital America Senior Unsecured 6.375% 04/08/30	04/01/2025	JPM SECURITIES LLC		10,473,600	10,000,000	9,647,000	9,731,975		10,688		10,688		9,742,663		730,937	730,937	308,125	04/08/2030
44891A-BN-6	Hyundai Capital America Senior Unsecured 1.800% 10/15/25	10/15/2025	Various		15,050,000	15,050,000	14,727,561	14,863,249		186,751		186,751		15,050,000				270,900	10/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44891A-BP-1	Hyundai Capital America Senior Unsecured 2.375% 10/15/27	02/21/2025	Various		13,918,915	14,870,000	14,063,791	14,167,938		34,657		34,657		14,202,595		(283,680)	(283,680)	126,550	10/15/2027
44891A-BS-5	Hyundai Capital America Senior Unsecured 1.300% 01/08/26	09/09/2025	Various		4,951,450	5,000,000	4,811,379	4,902,789		65,546		65,546		4,968,336		(16,886)	(16,886)	76,194	01/08/2026
44891A-BS-5	Hyundai Capital America Senior Unsecured 1.300% 01/08/26	07/07/2025	MMTL Modco AAM		6,482,647	6,600,000	6,191,988	6,329,308		135,298		135,298		6,464,606		18,040	18,040	85,562	01/08/2026
44891A-BT-3	Hyundai Capital America Senior Unsecured 1.800% 01/10/28	02/21/2025	Various		8,049,888	8,800,000	7,905,095	8,008,211		36,061		36,061		8,044,272		5,616	5,616	98,560	01/10/2028
44891A-BW-6	Hyundai Capital America Senior Unsecured 1.500% 06/15/26	02/21/2025	Various		10,532,830	11,000,000	10,974,590	10,992,393		763		763		10,993,156		(460,326)	(460,326)	31,625	06/15/2026
44891A-BX-4	Hyundai Capital America Senior Unsecured 2.000% 06/15/28	02/21/2025	Morgan Stanley		9,079,600	10,000,000	9,939,100	9,968,829		1,286		1,286		9,970,115		(890,515)	(890,515)	38,333	06/15/2028
44891A-BZ-9	Hyundai Capital America Senior Unsecured 1.650% 09/17/26	03/10/2025	Goldman Sachs		12,721,982	13,300,000	12,363,644	12,554,840		80,956		80,956		12,635,796		86,186	86,186	106,068	09/17/2026
44891A-CA-3	Hyundai Capital America Senior Unsecured 2.100% 09/15/28	02/21/2025	Morgan Stanley		6,146,724	6,800,000	6,101,095	6,162,826		23,073		23,073		6,185,899		(39,175)	(39,175)	63,070	09/15/2028
44891A-CB-1	Hyundai Capital America Senior Unsecured 5.500% 03/30/26	03/10/2025	Goldman Sachs		12,604,000	12,500,000	12,493,000	12,495,813		632		632		12,496,445		107,555	107,555	307,465	03/30/2026
44891A-CF-2	Hyundai Capital America Senior Unsecured 5.800% 06/26/25	06/26/2025	Maturity		2,000,000	2,000,000	1,997,720	1,999,422		578		578		2,000,000				58,000	06/26/2025
44891A-CG-0	Hyundai Capital America Senior Unsecured 5.650% 06/26/26	03/10/2025	Goldman Sachs		6,275,268	6,200,000	6,215,376	6,211,607		(1,477)		(1,477)		6,210,130		65,138	65,138	72,979	06/26/2026
44891A-CH-8	Hyundai Capital America Senior Unsecured 5.680% 06/26/28	02/21/2025	Morgan Stanley		12,316,711	12,100,000	12,402,816	12,374,620		(11,035)		(11,035)		12,363,586		(46,875)	(46,875)	110,728	06/26/2028
44891A-CQ-8	Hyundai Capital America Senior Unsecured 6.250% 11/03/25	11/03/2025	Maturity		4,500,000	4,500,000	4,542,615	4,526,499		(26,499)		(26,499)		4,500,000				281,250	11/03/2025
44891A-CX-3	Hyundai Capital America Senior Unsecured 5.300% 03/19/27	02/21/2025	Morgan Stanley		6,141,602	6,100,000	6,189,243	6,176,534		(4,822)		(4,822)		6,171,712		(30,110)	(30,110)	139,199	03/19/2027
44891A-DB-0	Hyundai Capital America Senior Unsecured 5.275% 06/24/27	02/21/2025	Morgan Stanley		6,142,639	6,100,000	6,186,925	6,175,835		(4,291)		(4,291)		6,171,544		(28,905)	(28,905)	53,629	06/24/2027
44891A-DF-1	Hyundai Capital America Senior Unsecured 4.300% 09/24/27	12/09/2025	ACRA RE 2B Surplus AAM		11,020,467	11,000,000	10,961,060	10,964,091		11,900		11,900		10,975,991		44,476	44,476	568,914	09/24/2027
449538-AB-9	Ifm US Colonial Pipeline 2 LLC SR SECD NTS 3.640% 01/15/30	07/31/2025	Various		44,000,000	44,000,000	44,000,000	44,000,000						44,000,000				1,672,782	01/15/2030
449934-AD-0	IQVIA Inc Senior Unsecured 5.000% 10/15/26	09/03/2025	Morgan Stanley		7,499,625	7,500,000	7,835,438	7,500,000						7,500,000		(375)	(375)	332,292	10/15/2026
450636-AC-9	ITR Concession Co LLC SR SECD NTS 5.183% 07/15/35	11/04/2025	ALRe Modco - VIAC GA - AAM		4,948,584	5,000,000	5,000,000	5,000,000						5,000,000		(51,417)	(51,417)	337,615	07/15/2035
455434-BL-3	Indianapolis Power & Light Co 1ST MTG 6.600% 06/01/37	10/03/2025	Various		8,863,280	8,000,000	7,999,280	7,999,341		27		27		7,999,369		863,911	863,911	447,333	06/01/2037
458140-CA-6	Intel Corp Senior Unsecured 4.150% 08/05/32	12/17/2025	Barclays		14,459,400	15,000,000	14,975,700	14,980,666		2,132		2,132		14,982,798		(523,398)	(523,398)	852,479	08/05/2032
45866F-AH-7	Intercontinental Exchange Inc Senior Unsecured 4.250% 09/21/48	11/19/2025	Barclays		1,923,812	2,300,000	1,946,743	1,952,945		6,621		6,621		1,959,566		(35,754)	(35,754)	113,770	09/21/2048
45866F-AH-7	Intercontinental Exchange Inc Senior Unsecured 4.250% 09/21/48	02/20/2025	AARE Surplus AAM		4,389,209	5,300,000	4,485,973	4,500,264		2,286		2,286		4,502,550		(113,340)	(113,340)	93,228	09/21/2048
45866F-AN-4	Intercontinental Exchange Inc Senior Unsecured 1.850% 09/15/32	09/09/2025	Morgan Stanley		5,931,590	7,000,000	5,642,700	5,932,594		82,389		82,389		6,014,983		(83,393)	(83,393)	127,701	09/15/2032
45866F-AP-9	Intercontinental Exchange Inc Senior Unsecured 2.650% 09/15/40	11/19/2025	JPM SECURITIES LLC		5,165,790	7,000,000	4,971,999	5,005,938		73,924		73,924		5,079,861		85,929	85,929	218,993	09/15/2040
45866F-AV-6	Intercontinental Exchange Inc Senior Unsecured 4.350% 06/15/29	03/27/2025	Goldman Sachs		2,969,130	3,000,000	2,996,820	2,997,945		102		102		2,998,047		(28,917)	(28,917)	37,338	06/15/2029
459506-AK-7	International Flavors & Fragra SR NTS 4.450% 09/26/28	10/03/2025	Various		5,023,750	5,000,000	4,930,723	4,938,439		11,723		11,723		4,950,162		73,588	73,588	228,681	09/26/2028
459506-AN-1	International Flavors & Fragra SR NTS 1.230% 10/01/25	02/20/2025	AARE Surplus AAM		15,143,044	15,500,000	15,528,793	15,504,282		(918)		(918)		15,503,365		(360,320)	(360,320)	73,612	10/01/2025
459506-AP-6	International Flavors & Fragra SR NTS 1.832% 10/15/27	10/03/2025	Deutsche Bank AG		7,327,166	7,700,000	7,699,984	7,699,993		2		2		7,699,995		(372,829)	(372,829)	137,537	10/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
459506-AQ-4	International Flavors & Fragra SR NTS 2.300% 11/01/30	10/03/2025	Deutsche Bank AG		7,160,480	8,000,000	8,020,397	8,012,783		(1,655)		(1,655)		8,011,128		(850,648)	(850,648)	171,222	11/01/2030
460690-BP-4	Interpublic Group of Cos Inc/T Senior Unsecured 4.650% 10/01/28	12/02/2025	Various		3,972,153	4,000,000	3,955,880	3,963,926		8,226		8,226		3,972,153				221,517	10/01/2028
460690-BR-0	Interpublic Group of Cos Inc/T Senior Unsecured 4.750% 03/30/30	12/02/2025	Tax Free Exchange		9,972,146	9,000,000	11,034,495	10,180,711		(208,565)		(208,565)		9,972,146				510,125	03/30/2030
460690-BS-8	Interpublic Group of Cos Inc/T Senior Unsecured 3.375% 03/01/41	12/02/2025	Various		10,980,499	11,000,000	10,976,130	10,979,612		887		887		10,980,499				479,094	03/01/2041
460690-BT-6	Interpublic Group of Cos Inc/T Senior Unsecured 2.400% 03/01/31	12/02/2025	Tax Free Exchange		15,985,138	16,000,000	15,973,120	15,982,721		2,417		2,417		15,985,138				497,067	03/01/2031
46266T-AA-6	IQVIA Inc SENIOR 5.000% 05/15/27	09/03/2025	Various		8,073,594	8,100,000	8,380,125	8,094,232		1,574		1,574		8,095,806		(22,212)	(22,212)	325,125	05/15/2027
464338-AA-6	Iskandar Ventures LLC SECD REV NTS SER 20-1 3.410% 06/15/39	12/15/2025	Various		1,310,391	1,310,391	1,310,391	1,310,391						1,310,391				24,287	06/15/2039
46625H-MN-7	JPMorgan Chase & Co Senior Unsecured 3.900% 07/15/25	02/20/2025	AARE Surplus AAM		8,979,414	9,000,000	8,863,041	8,927,964		18,092		18,092		8,946,056		33,358	33,358	209,625	07/15/2025
46647P-AM-8	JPMorgan Chase & Co Senior Unsecured 3.509% 01/23/29	02/21/2025	Morgan Stanley		4,816,650	5,000,000	5,428,074	5,178,426		(8,321)		(8,321)		5,170,105		(353,455)	(353,455)	102,833	01/23/2029
46647P-AR-7	JPMorgan Chase & Co Senior Unsecured 4.005% 04/23/29	02/21/2025	Various		3,019,338	3,100,000	3,046,640	3,050,801		1,524		1,524		3,052,325		(32,987)	(32,987)	41,730	04/23/2029
46647P-AV-8	JPMorgan Chase & Co Senior Unsecured 4.203% 07/23/29	03/10/2025	Goldman Sachs		5,911,680	6,000,000	6,000,000	6,000,000						6,000,000		(88,320)	(88,320)	159,714	07/23/2029
46647P-CZ-7	JPMorgan Chase & Co Senior Unsecured 6.660% 04/26/26	04/26/2025	Various		20,000,000	20,000,000	19,705,090	19,793,228		48,075		48,075		19,841,303		158,697	158,697		04/26/2026
46647P-DR-4	JPMorgan Chase & Co Senior Unsecured 5.350% 06/01/34	02/21/2025	Various		12,049,920	12,000,000	12,117,877	12,114,231		(1,612)		(1,612)		12,112,619		(62,699)	(62,699)	148,017	06/01/2034
47233J-BH-0	Jefferies Financial Group Inc Senior Unsecured 4.150% 01/23/30	09/09/2025	Morgan Stanley		3,958,600	4,000,000	3,958,640	3,979,986		2,492		2,492		3,982,478		(23,878)	(23,878)	187,672	01/23/2030
47233W-BM-0	Jefferies Financial Group Inc Senior Unsecured 5.875% 07/21/28	02/21/2025	Various		12,300,960	12,000,000	12,270,794	12,244,350		(9,391)		(9,391)		12,234,959		66,001	66,001	417,125	07/21/2028
47233W-EJ-4	Jefferies Financial Group Inc Senior Unsecured 6.200% 04/14/34	02/21/2025	Morgan Stanley		12,677,364	12,300,000	12,701,734	12,688,201		(4,893)		(4,893)		12,683,308		(5,944)	(5,944)	275,383	04/14/2034
478045-AA-5	John Sevier Combined Cycle Gen SECD NTS 2012 SER A 4.626% 01/15/42	10/03/2025	Deutsche Bank AG		5,232,267	5,380,444	5,380,444	5,380,444						5,380,444		(148,177)	(148,177)	303,182	01/15/2042
478045-AA-5	John Sevier Combined Cycle Gen SECD NTS 2012 SER A 4.626% 01/15/42	07/15/2025	Redemption 100.0000		156,996	156,996	156,996	156,996						156,996				5,418	01/15/2042
478165-AF-0	SC Johnson & Son Inc SR NTS 5.750% 02/15/33	09/23/2025	Various		10,603,150	10,000,000	12,276,500	11,127,082		(86,517)		(86,517)		11,040,565		(437,415)	(437,415)	635,694	02/15/2033
482448-AB-9	Kcpl Trust 2005-A NT SER B 5.100% 09/30/25	09/30/2025	Redemption 100.0000		671,655	671,655	671,655	671,655						671,655				13,527	09/30/2025
482480-AF-7	KLA Corp Senior Unsecured 5.650% 11/01/34	12/17/2025	Various		1,890,109	1,775,000	1,830,360	1,827,984		(4,303)		(4,303)		1,823,681		66,428	66,428	113,381	11/01/2034
482480-AG-5	KLA Corp Senior Unsecured 4.100% 03/15/29	03/10/2025	Various		13,108,081	13,300,000	13,038,552	13,072,056		9,526		9,526		13,081,582		26,499	26,499	266,591	03/15/2029
482480-AL-4	KLA Corp Senior Unsecured 4.650% 07/15/32	03/10/2025	Goldman Sachs		1,988,580	2,000,000	1,992,239	1,992,616		166		166		1,992,782		(4,202)	(4,202)	60,967	07/15/2032
48250A-AA-1	KKR Group Finance Co III LLC Senior Unsecured 5.125% 06/01/44	02/20/2025	AARE Surplus AAM		13,194,852	14,500,000	13,153,385	13,187,872		5,003		5,003		13,192,875		1,977	1,977	163,075	06/01/2044
48252A-AA-9	KKR Group Finance Co VI LLC SENIOR 3.750% 07/01/29	03/27/2025	Various		24,093,524	25,070,000	25,037,525	24,742,839		13,334		13,334		24,756,173		(662,650)	(662,650)	697,259	07/01/2029
48252D-AA-3	KKR Group Finance Co VII LLC Senior Unsecured 3.625% 02/25/50	12/09/2025	AMH - AmerUs Group Co.		8,865,390	12,300,000	9,462,019	9,478,330		52,321		52,321		9,530,651		(665,261)	(665,261)	574,683	02/25/2050
48252M-AA-3	KKR Group Finance Co VIII LLC Senior Unsecured 3.500% 08/25/50	02/20/2025	AARE Surplus AAM		4,397,605	6,400,000	4,560,000	4,617,259		4,301		4,301		4,621,560		(223,955)	(223,955)	108,889	08/25/2050
48255B-AA-4	KKR Group Finance Co X LLC Senior Unsecured 3.250% 12/15/51	02/20/2025	AARE Surplus AAM		5,213,274	8,000,000	5,123,920	5,168,162		5,993		5,993		5,174,155		39,119	39,119	46,944	12/15/2051
48255G-AA-3	KKR Group Finance Co XII LLC Senior Unsecured 4.850% 05/17/32	09/12/2025	Various		12,592,572	12,400,000	12,404,952	12,406,401		(855)		(855)		12,405,547		187,025	187,025	497,825	05/17/2032
48255G-AA-3	KKR Group Finance Co XII LLC Senior Unsecured 4.850% 05/17/32	12/09/2025	ACRA RE 2B Surplus AAM		7,716,555	7,700,000	7,444,395	7,479,800		23,376		23,376		7,503,176		213,379	213,379	396,272	05/17/2032
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35	12/15/2025	Redemption 100.0000		34,661	34,661	34,661	34,661						34,661				589	12/31/2035
483007-AJ-9	Kaiser Aluminum Corp SENIOR 4.625% 03/01/28	09/03/2025	Morgan Stanley		983,300	1,000,000	1,000,000	1,000,000						1,000,000		(16,700)	(16,700)	46,635	03/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48666K-AY-5	KB Home Senior Unsecured 4.800% 11/15/29	10/10/2025	Various		1,971,340	2,000,000	2,000,000	2,000,000						2,000,000		(28,660)	(28,660)	87,733	11/15/2029
49177J-AB-8	Kenvue Inc Senior Unsecured 5.500% 03/22/25	03/22/2025	Maturity		18,358,000	18,358,000	18,436,681	18,370,843		(12,843)		(12,843)		18,358,000				504,845	03/22/2025
49177J-AM-4	Kenvue Inc Senior Unsecured 5.100% 03/22/43	10/17/2025	Citadel		12,770,340	13,200,000	12,934,629	12,944,895		6,845		6,845		12,951,741		(181,401)	(181,401)	725,560	03/22/2043
49177J-AP-7	Kenvue Inc Senior Unsecured 5.050% 03/22/53	10/17/2025	Citadel		9,314,000	10,000,000	9,841,400	9,844,714		2,018		2,018		9,846,733		(532,733)	(532,733)	544,278	03/22/2053
49271V-AC-4	Keurig Dr Pepper Inc Senior Unsecured 4.985% 05/25/38	12/09/2025	AMH - AmerUs Group Co.		973,800	1,000,000	962,483	963,401		1,804		1,804		965,205		8,595	8,595	51,789	05/25/2038
49271V-AF-7	Keurig Dr Pepper Inc Senior Unsecured 4.597% 05/25/28	03/27/2025	Various		7,061,376	7,062,000	6,994,227	7,017,652		2,383		2,383		7,020,034		41,341	41,341	100,065	05/25/2028
49271V-AJ-9	Keurig Dr Pepper Inc Senior Unsecured 3.200% 05/01/30	04/29/2025	JPM SECURITIES LLC		233,773	250,000	249,358	249,635		21		21		249,656		(15,884)	(15,884)	3,978	05/01/2030
49338C-AB-9	KeySpan Gas East Corp Unsecured 2.742% 08/15/26	02/21/2025	Morgan Stanley		1,939,180	2,000,000	2,189,920	2,049,227		(5,244)		(5,244)		2,043,982		(104,802)	(104,802)	28,791	08/15/2026
494550-AQ-9	Kinder Morgan Energy Partners Senior Unsecured 7.300% 08/15/33	12/17/2025	Barclays		9,189,360	8,000,000	9,632,320	8,953,646		(85,724)		(85,724)		8,867,922		321,438	321,438	783,533	08/15/2033
49456B-AR-2	Kinder Morgan Inc Senior Unsecured 2.000% 02/15/31	09/09/2025	Various		3,234,119	3,650,000	3,617,127	3,629,914		2,143		2,143		3,632,056		(397,937)	(397,937)	78,069	02/15/2031
50076Q-AE-6	Kraft Heinz Foods Co Senior Unsecured 5.000% 06/04/42	04/29/2025	JPM SECURITIES LLC		635,789	700,000	672,077	673,588		308		308		673,897		(38,108)	(38,108)	14,194	06/04/2042
50076Q-AR-7	Kraft Heinz Foods Co Senior Unsecured 6.875% 01/26/39	12/17/2025	Barclays		2,230,060	2,000,000	2,557,560	2,435,419		(21,566)		(21,566)		2,413,852		(183,792)	(183,792)	191,736	01/26/2039
50077L-AL-0	Kraft Heinz Foods Co Senior Unsecured 5.000% 07/15/35	10/08/2025	Various		23,965,200	24,000,000	25,358,923	24,874,179		(56,200)		(56,200)		24,817,978		(852,778)	(852,778)	1,480,000	07/15/2035
501044-BZ-3	Kroger Co/The Senior Unsecured 7.500% 04/01/31	09/09/2025	Morgan Stanley		1,812,447	1,575,000	1,959,694	1,791,960		(20,880)		(20,880)		1,771,080		41,367	41,367	111,234	04/01/2031
501044-DJ-7	Kroger Co/The Senior Unsecured 3.700% 08/01/27	02/21/2025	Morgan Stanley		976,850	1,000,000	994,577	997,075		159		159		997,234		(20,384)	(20,384)	20,864	08/01/2027
501044-DP-3	Kroger Co/The Senior Unsecured 2.200% 05/01/30	04/29/2025	JPM SECURITIES LLC		3,567,520	4,000,000	3,991,440	3,995,206		280		280		3,995,487		(427,967)	(427,967)	43,756	05/01/2030
501044-DQ-1	Kroger Co/The Senior Unsecured 1.700% 01/15/31	10/08/2025	Barclays		2,623,080	3,000,000	2,993,130	2,995,716		524		524		2,996,239		(373,159)	(373,159)	62,900	01/15/2031
501044-DW-8	Kroger Co/The Senior Unsecured 5.500% 09/15/54	02/20/2025	AARE Surplus AAM		7,653,626	8,100,000	8,066,628	8,066,963		155		155		8,067,118		(413,492)	(413,492)	214,088	09/15/2054
502431-AP-4	L3Harris Technologies Inc Senior Unsecured 5.400% 01/15/27	03/27/2025	Various		18,409,820	18,200,000	18,657,814	18,583,884		(30,110)		(30,110)		18,553,774		(143,954)	(143,954)	628,470	01/15/2027
502431-AP-4	L3Harris Technologies Inc Senior Unsecured 5.400% 01/15/27	12/09/2025	ACRA RE 2B Surplus AAM		24,359,546	24,000,000	24,451,680	24,308,126		(138,352)		(138,352)		24,169,774		189,772	189,772	1,814,400	01/15/2027
50247@-AA-4	Lv Stadium Events Company LLC SR SECD NTS 3.360% 06/30/45	12/30/2025	Various		1,102,988	1,102,988	1,072,098	1,072,287		30,701		30,701		1,102,988				27,872	06/30/2045
50249A-AG-8	LYB International Finance III Senior Unsecured 2.250% 10/01/30	09/09/2025	Various		12,884,976	14,400,000	12,836,328	12,955,464		151,830		151,830		13,107,294		(222,318)	(222,318)	305,100	10/01/2030
50249A-AM-5	LYB International Finance III Senior Unsecured 5.500% 03/01/34	10/01/2025	Various		78,657,896	78,600,000	78,158,809	78,193,303		29,520		29,520		78,222,822		435,073	435,073	4,570,659	03/01/2034
50540R-AQ-5	Laboratory Corp of America Hol Senior Unsecured 3.600% 02/01/25	02/01/2025	Maturity		6,000,000	6,000,000	5,878,380	5,990,875		9,125		9,125		6,000,000				108,000	02/01/2025
50540R-AS-1	Laboratory Corp of America Hol Senior Unsecured 4.700% 02/01/45	02/20/2025	AARE Surplus AAM		3,477,963	4,000,000	3,609,220	3,626,359		1,405		1,405		3,627,764		(149,801)	(149,801)	103,922	02/01/2045
50540R-AY-8	Laboratory Corp of America Hol Senior Unsecured 2.700% 06/01/31	03/27/2025	Goldman Sachs		15,795,720	18,000,000	15,422,981	15,588,899		77,388		77,388		15,666,287		129,433	129,433	157,950	06/01/2031
51223*-AA-2	Lakeview Loan Servicing LLC LAKEVIEW 4.25 0725 4.250% 07/13/25	07/13/2025	Maturity		80,000,000	80,000,000	80,000,000	80,000,000						80,000,000				3,400,000	07/13/2025
512807-AV-0	Lam Research Corp Senior Unsecured 1.900% 06/15/30	03/10/2025	Goldman Sachs		5,255,580	6,000,000	5,089,897	5,160,184		26,451		26,451		5,186,635		68,945	68,945	27,233	06/15/2030
513075-BR-1	Lamar Media Corp Senior Unsecured 3.750% 02/15/28	10/10/2025	Various		7,256,250	7,500,000	7,487,836	7,446,314		12,504		12,504		7,458,818		(202,568)	(202,568)	350,781	02/15/2028
513075-BT-7	Lamar Media Corp Senior Unsecured 4.000% 02/15/30	10/10/2025	Various		3,603,464	3,800,000	3,823,573	3,811,296		(2,700)		(2,700)		3,808,596		(205,132)	(205,132)	126,244	02/15/2030
52678@-AA-8	Lerado Investments SR SECD NTS 3.860% 03/31/36	12/31/2025	Redemption 100.0000		116,314	116,314	116,314	116,314						116,314				2,824	03/31/2036
532457-BV-9	Eli Lilly & Co Senior Unsecured 3.375% 03/15/29	10/30/2025	JANE STREET EXECUTION SERVICES		4,912,550	5,000,000	4,748,250	4,771,579		41,873		41,873		4,813,451		99,099	99,099	190,313	03/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Eli Lilly & Co Senior Unsecured 5.100% 02/09/64																		
532457-CN-6		11/20/2025	ALRE - DFL Trust AAM		8,279,409	8,900,000	9,217,018	9,216,533		(2,419)		(2,419)		9,214,114		(934,704)	(934,704)	581,244	02/09/2064
	Eli Lilly & Co Senior Unsecured 4.150% 08/14/27																		
532457-CP-1		02/21/2025	Morgan Stanley		4,374,040	4,400,000	4,449,632	4,444,822		(2,444)		(2,444)		4,442,378		(68,338)	(68,338)	96,372	08/14/2027
	Lockheed Martin Corp Senior Unsecured 3.600%																		
539830-BC-2	03/01/35	12/09/2025	AMH - AmerUs Group Co.		4,617,996	5,000,000	4,552,280	4,685,383		23,615		23,615		4,708,998		(91,002)	(91,002)	229,000	03/01/2035
	Lockheed Martin Corp Senior Unsecured 3.800%																		
539830-BD-0	03/01/45	02/20/2025	AARE Surplus AAM		1,962,273	2,500,000	1,841,988	1,861,193		2,229		2,229		1,863,421		98,852	98,852	44,597	03/01/2045
	Lockheed Martin Corp Senior Unsecured 4.300%																		
539830-BT-5	06/15/62	02/20/2025	AARE Surplus AAM		7,082,249	9,000,000	8,123,940	8,137,576		1,130		1,130		8,138,706		(1,056,457)	(1,056,457)	69,875	06/15/2062
	Lockheed Martin Corp Senior Unsecured 4.950%		Redemption																
539830-BU-2	10/15/25	10/15/2025	100.0000		30,000,000	30,000,000	30,096,573	30,064,080		(64,080)		(64,080)		30,000,000				1,113,750	10/15/2025
540424-AR-9	Loews Corp Senior Unsecured 4.125% 05/15/43	04/29/2025	JPM SECURITIES LLC		9,555,732	11,300,000	10,020,189	10,033,382		13,977		13,977		10,047,359		(491,627)	(491,627)	213,641	05/15/2043
540424-AT-5	Loews Corp Senior Unsecured 3.200% 05/15/30	04/29/2025	Various		14,962,240	16,000,000	16,384,483	16,223,169		(13,607)		(13,607)		16,209,562		(1,247,322)	(1,247,322)	234,667	05/15/2030
	Longwood Energy Partners LLC SR SECD NTS 4.490%																		
54336#-AA-6	06/30/51	12/31/2025	Various		165,786	165,786	165,786	165,786						165,786				5,019	06/30/2051
	Longwood Energy Partners LLC SR SECD NTS SER A																		
54336@-AA-8	5.150% 06/30/34	07/15/2025	Various		790,416	790,416	779,199	779,311		11,105		11,105		790,416				10,135	06/30/2034
	Lowe's Cos Inc Senior Unsecured 1.700% 10/15/30																		
548661-DY-0		09/09/2025	Various		18,534,810	21,000,000	21,011,585	21,007,035		(883)		(883)		21,006,152		(2,471,342)	(2,471,342)	322,292	10/15/2030
	Lowe's Cos Inc Senior Unsecured 5.750% 07/01/53																		
548661-ER-4		02/20/2025	AARE Surplus AAM		1,967,317	2,000,000	1,997,360	1,997,360						1,997,360		(30,043)	(30,043)	73,153	07/01/2053
	Lowe's Cos Inc Senior Unsecured 5.850% 04/01/63																		
548661-ES-2		12/01/2025	Morgan Stanley		894,231	900,000	878,292			112		112		878,404		15,827	15,827	35,246	04/01/2063
	Lowe's Cos Inc Senior Unsecured 5.850% 04/01/63																		
548661-ES-2		02/20/2025	AARE Surplus AAM		3,940,328	4,000,000	3,993,840	3,993,921		6		6		3,993,927		(53,599)	(53,599)	90,350	04/01/2063
	Lowe's Cos Inc Senior Unsecured 7.610% 06/17/27																		
54866N-BK-4		09/09/2025	Morgan Stanley		3,164,070	3,000,000	3,244,012	3,219,747		(59,214)		(59,214)		3,160,533		3,537	3,537	234,008	06/17/2027
	Lowe's Cos Inc Senior Unsecured 7.580% 06/18/27																		
54866N-BM-0		09/09/2025	Morgan Stanley		1,254,144	1,200,000	1,267,029	1,264,755		(17,242)		(17,242)		1,247,513		6,631	6,631	93,234	06/18/2027
	Mas Georgia Lfg SECD NTS SER 15 5.000% 12/01/35		Redemption																
55280M-AA-4		12/01/2025	100.0000		734,185	734,185	734,185	734,185						734,185				27,994	12/01/2035
55336V-AA-8	MPLX LP Senior Unsecured 4.000% 02/15/25	02/15/2025	Maturity		1,000,000	1,000,000	998,420	999,977		23		23		1,000,000				10,000	02/15/2025
55336V-AJ-9	MPLX LP Senior Unsecured 4.875% 06/01/25	04/09/2025	Various		5,000,000	5,000,000	5,226,114	5,002,500		(4,433)		(4,433)		4,998,067		1,933	1,933	86,667	06/01/2025
55336V-AR-1	MPLX LP Senior Unsecured 4.000% 03/15/28	04/29/2025	Various		20,508,967	21,040,000	22,746,478	21,758,887		(31,820)		(31,820)		21,727,067		(1,218,100)	(1,218,100)	386,373	03/15/2028
55336V-AS-9	MPLX LP Senior Unsecured 4.800% 02/15/29	03/10/2025	Various		4,996,800	5,000,000	4,972,449	4,985,951		601		601		4,986,552		10,248	10,248	137,333	02/15/2029
55336V-BP-4	MPLX LP Senior Unsecured 5.200% 12/01/47	02/20/2025	AARE Surplus AAM		4,427,471	5,000,000	4,302,100	4,323,052		1,831		1,831		4,324,883		102,588	102,588	57,056	12/01/2047
55336V-BQ-2	MPLX LP Senior Unsecured 2.650% 08/15/30	09/09/2025	Morgan Stanley		458,950	500,000	498,659	499,147		98		98		499,246		(40,296)	(40,296)	14,170	08/15/2030
55336V-BU-3	MPLX LP Senior Unsecured 4.950% 09/01/32	09/09/2025	Morgan Stanley		15,033,750	15,000,000	14,914,950	14,931,952		5,126		5,126		14,937,078		96,672	96,672	761,063	09/01/2032
55336V-BV-1	MPLX LP Senior Unsecured 5.000% 03/01/33	01/13/2025	ORIX Life - Custody		1,894,037	2,000,000	1,907,160	1,915,642		271		271		1,915,912		(21,875)	(21,875)	36,667	03/01/2033
55336V-BX-7	MPLX LP Senior Unsecured 5.500% 06/01/34	10/08/2025	Barclays		24,860,115	24,300,000	24,361,230	24,362,931		(4,610)		(4,610)		24,358,321		501,794	501,794	1,143,450	06/01/2034
	Warnermedia Holdings Inc Senior Unsecured 3.638%																		
55903V-AZ-6	03/15/25	03/15/2025	Maturity		4,000,000	4,000,000	3,907,649	3,989,538		10,462		10,462		4,000,000				72,760	03/15/2025
	Major League Baseball Trust SECD NTS SER 32																		
56081#-BN-9	3.530% 12/10/32	11/03/2025	CROSSTRADE		5,512,905	6,000,000	6,000,000	6,000,000						6,000,000		487,095	487,095	200,622	12/10/2032
	Major League Baseball Trust SECD NTS SER 48																		
56081#-CE-8	2.560% 12/10/28	11/03/2025	CROSSTRADE		4,728,080	5,000,000	5,000,000	5,000,000						5,000,000		271,920	271,920	121,244	12/10/2028
	Major League Baseball Facility SECD NTS SER 3																		
56081*-AC-8	3.610% 12/10/44	11/03/2025	Various		7,546,949	8,715,567	8,715,567	8,715,567						8,715,567		1,168,618	1,168,618	298,026	12/10/2044
	Major League Baseball Facility SECD NTS SER 3																		
56081*-AC-8	3.610% 12/10/44	06/10/2025	Various		153,138	153,138	153,138	153,138						153,138				2,764	12/10/2044
	Major League Baseball Facility SECD NTS SER 8																		
56081*-AH-7	3.230% 12/10/41	11/03/2025	CROSSTRADE		4,289,408	5,000,000	5,000,000	5,000,000						5,000,000		710,593	710,593	152,976	12/10/2041
	Mapleleaf Midstream Investment GTD SR NTS SER A																		
56540#-AA-3	4.560% 09/30/25	08/01/2025	Call 100.0000		5,500,022	5,500,022	5,500,022	5,500,022						5,500,022				268,966	09/30/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
56540#-AA-3	Mapleleaf Midstream Investment GTD SR NTS SER A 4.560% 09/30/25	01/05/2025	Redemption 100.0000		442,200	442,200	442,200	442,200						442,200				10,086	09/30/2025
56540#-AB-1	Mapleleaf Midstream Investment GTD SR NTS SER B 4.980% 09/30/28	08/01/2025	Various		16,872,500	17,000,000	16,306,481	16,387,788		85,225		85,225		16,473,013		474,487	474,487	832,743	09/30/2028
56585A-AH-5	Marathon Petroleum Corp Senior Unsecured 4.750% 09/15/44	09/09/2025	Morgan Stanley		3,565,622	4,133,000	4,526,503	4,479,630		(8,336)		(8,336)		4,471,294		(905,672)	(905,672)	193,591	09/15/2044
56585A-AH-5	Marathon Petroleum Corp Senior Unsecured 4.750% 09/15/44	02/20/2025	AARE Surplus AAM		836,271	1,000,000	829,270	835,654		584		584		836,238		33	33	20,451	09/15/2044
57169*-AU-1	Mars Inc SR NTS SER K 3.990% 10/11/27	09/29/2025	Apollo Global Securities, LLC		7,425,975	7,500,000	7,500,000	7,500,000						7,500,000		(74,025)	(74,025)	298,254	10/11/2027
571748-BC-5	Marsh & McLennan Cos Inc Senior Unsecured 4.350% 01/30/47	10/03/2025	AARe - APAC Dedicated Surplus		5,886,047	6,800,000	6,160,868	6,165,710		12,211		12,211		6,177,921		(291,873)	(291,873)	347,565	01/30/2047
571748-BG-6	Marsh & McLennan Cos Inc Senior Unsecured 4.375% 03/15/29	03/10/2025	Various		1,788,174	1,800,000	1,796,685	1,797,713		96		96		1,797,809		(9,635)	(9,635)	38,500	03/15/2029
571748-BJ-0	Marsh & McLennan Cos Inc Senior Unsecured 4.900% 03/15/49	02/20/2025	AARE Surplus AAM		10,475,287	11,600,000	10,955,620	10,968,330		1,761		1,761		10,970,091		(494,804)	(494,804)	244,728	03/15/2049
571748-BT-8	Marsh & McLennan Cos Inc Senior Unsecured 5.450% 03/15/53	12/09/2025	ACRA RE 2B Surplus AAM		13,135,897	13,500,000	13,422,780	13,424,895		1,086		1,086		13,425,982		(290,085)	(290,085)	907,425	03/15/2053
571748-BU-5	Marsh & McLennan Cos Inc Senior Unsecured 5.400% 09/15/33	01/13/2025	ORIX Life - Custody		1,997,422	2,000,000	2,062,900	2,057,500		(181)		(181)		2,057,319		(59,897)	(59,897)	35,400	09/15/2033
571748-BX-9	Marsh & McLennan Cos Inc Senior Unsecured 5.450% 03/15/54	12/09/2025	ACRA RE 2B Surplus AAM		38,911,108	40,000,000	39,845,200	39,849,263		2,041		2,041		39,851,303		(940,195)	(940,195)	2,688,667	03/15/2054
571748-CB-6	Marsh & McLennan Cos Inc Senior Unsecured 4.850% 11/15/31	10/15/2025	Susquehanna Financial		6,866,238	6,680,000	6,610,394	6,610,422		7,290		7,290		6,617,712		248,527	248,527	304,181	11/15/2031
571903-AX-1	Marriott International Inc/MD Senior Unsecured 4.500% 10/01/34	03/27/2025	Goldman Sachs		2,324,675	2,500,000	2,396,629	2,413,660		1,670		1,670		2,415,330		(90,655)	(90,655)	55,313	10/01/2034
571903-BD-4	Marriott International Inc/MD Senior Unsecured 5.750% 05/01/25	05/01/2025	Various		43,120,000	43,120,000	47,993,689	43,423,862		(303,862)		(303,862)		43,120,000				1,239,700	05/01/2025
571903-BJ-1	Marriott International Inc/MD Senior Unsecured 5.000% 10/15/27	02/21/2025	Morgan Stanley		10,062,000	10,000,000	9,910,679	9,925,635		3,656		3,656		9,929,291		132,709	132,709	179,167	10/15/2027
571903-BQ-5	Marriott International Inc/MD Senior Unsecured 5.300% 05/15/34	07/30/2025	BOFA SECURITIES, INC.		16,818,069	16,700,000	16,691,475	16,698,129		(372)		(372)		16,697,757		120,312	120,312	629,404	05/15/2034
571903-BR-3	Marriott International Inc/MD Senior Unsecured 4.800% 03/15/30	07/30/2025	Bank of America		5,944,368	5,900,000	5,883,185	5,883,995		1,984		1,984		5,885,979		58,389	58,389	274,547	03/15/2030
571903-BS-1	Marriott International Inc/MD Senior Unsecured 5.350% 03/15/35	06/24/2025	AARE II Surplus ISG		11,967,864	12,000,000	12,364,800	12,357,595		(12,951)		(12,951)		12,344,643		(376,779)	(376,779)	552,833	03/15/2035
575634-AU-4	Massachusetts Electric Co Senior Unsecured 1.729% 11/24/30	10/08/2025	Barclays		6,965,440	8,000,000	8,000,000	8,000,000						8,000,000		(1,034,560)	(1,034,560)	121,030	11/24/2030
57629W-3S-7	MassMutual Global Funding II Senior Secured 4.350% 09/17/31	09/09/2025	Various		30,339,770	30,500,000	30,478,940	30,479,680		643		643		30,480,322		(140,553)	(140,553)	1,161,462	09/17/2031
57629W-DK-3	MassMutual Global Funding II Secured 4.150% 08/26/25	08/26/2025	Maturity		6,300,000	6,300,000	6,226,416	6,259,440		40,560		40,560		6,300,000				261,450	08/26/2025
57629W-DL-1	MassMutual Global Funding II Senior Secured 5.050% 12/07/27	02/21/2025	Morgan Stanley		12,243,748	12,100,000	12,502,688	12,471,305		(17,721)		(17,721)		12,453,583		(209,835)	(209,835)	130,697	12/07/2027
579780-AN-7	McCormick & Co Inc/MD Senior Unsecured 3.400% 08/15/27	03/27/2025	Goldman Sachs		3,902,560	4,000,000	3,781,677	3,831,365		14,626		14,626		3,845,992		56,568	56,568	84,244	08/15/2027
58013M-FJ-8	McDonald's Corp Senior Unsecured 2.625% 09/01/29	03/10/2025	Goldman Sachs		8,705,166	9,399,000	10,144,623	9,805,840		(17,276)		(17,276)		9,788,564		(1,083,398)	(1,083,398)	130,215	09/01/2029
58013M-FP-4	McDonald's Corp Senior Unsecured 3.500% 07/01/27	03/27/2025	Goldman Sachs		1,568,208	1,600,000	1,532,275	1,556,478		4,015		4,015		1,560,493		7,715	7,715	41,533	07/01/2027
585055-AT-3	Medtronic Inc Senior Unsecured 5.550% 03/15/40	11/13/2025	AMH - AmerUs Group Co.		15,227,990	14,500,000	15,468,445	15,166,803		(25,868)		(25,868)		15,140,935		87,055	87,055	934,404	03/15/2040
585055-BT-2	Medtronic Inc Senior Unsecured 4.375% 03/15/35	04/01/2025	ACRA RE 2A Surplus AAM		3,846,466	4,000,000	3,798,800	3,813,468		3,530		3,530		3,816,998		29,468	29,468	95,278	03/15/2035
58933Y-AR-6	Merck & Co Inc Senior Unsecured 2.750% 02/10/25	02/10/2025	Maturity		10,000,000	10,000,000	9,750,650	9,976,201		23,799		23,799		10,000,000				137,500	02/10/2025
58933Y-BA-2	Merck & Co Inc Senior Unsecured 2.350% 06/24/40	11/19/2025	Goldman Sachs		4,297,860	6,000,000	4,158,589	4,190,272		69,376		69,376		4,259,648		38,212	38,212	127,683	06/24/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59156R-AM-0	MetLife Inc Senior Unsecured 5.700% 06/15/35	11/13/2025	AMH - AmerUs Group Co.		427,757	400,000	445,812	432,778		(2,155)		(2,155)		430,623		(2,866)	(2,866)	20,773	06/15/2035
59156R-AP-3	MetLife Inc Junior Subordinated 6.400% 12/15/66	12/02/2025	MIZUHO SECURITIES USA L		7,347,200	7,000,000	6,107,500	6,137,242		3,018		3,018		6,140,259		1,206,941	1,206,941	433,067	12/15/2066
59156R-BM-9	MetLife Inc Senior Unsecured 3.000% 03/01/25	03/01/2025	Maturity		1,650,000	1,650,000	1,614,377	1,649,240		760		760		1,650,000				24,750	03/01/2025
591894-CC-2	FirstEnergy Pennsylvania Elect Senior Unsecured 4.300% 01/15/29	04/29/2025	Various		5,430,275	5,500,000	5,481,863	5,460,444		1,533		1,533		5,461,978		(31,703)	(31,703)	175,524	01/15/2029
594457-BT-9	DTE Gas Co Senior Secured 5.700% 03/15/33	01/13/2025	ORIX Life - Custody		999,077	1,000,000	996,370	998,381		5		5		998,386		691	691	18,683	03/15/2033
594457-D*-1	DTE Gas Co 1ST MTG 08 SER F 6.780% 06/15/28	11/03/2025	CROSSTRADE		2,122,952	2,000,000	2,000,000	2,000,000						2,000,000		122,952	122,952	126,560	06/15/2028
594918-BJ-2	Microsoft Corp Senior Unsecured 3.125% 11/03/25	11/03/2025	Maturity		1,600,000	1,600,000	1,532,688	1,572,115		27,885		27,885		1,600,000				37,500	11/03/2025
595620-AX-3	MidAmerican Energy Co Secured 5.350% 01/15/34	01/29/2025	ALRE - TDF Trust AAM		2,540,662	2,500,000	2,476,475	2,478,600		143		143		2,478,743		61,919	61,919	72,076	01/15/2034
59748T-AA-7	Midland Cogeneration Venture L SR SECD NTS 6.000% 03/15/25	03/15/2025	Redemption 100.0000		581,270	581,270	581,270	581,270						581,270				17,438	03/15/2025
59833C-AC-6	Midwest Connector Capital Co L GTD SR NTS 4.625% 04/01/29	10/03/2025	Deutsche Bank AG		10,026,700	10,000,000	9,985,300	9,993,109		1,140		1,140		9,994,249		32,451	32,451	468,924	04/01/2029
60040#-AB-8	Millennium Pipeline Co LLC. SR SECD NTS SER B 6.000% 06/30/32	11/03/2025	CROSSTRADE		13,056,233	12,410,392	12,410,392	12,410,392						12,410,392		645,841	645,841	663,956	06/30/2032
60040#-AB-8	Millennium Pipeline Co LLC. SR SECD NTS SER B 6.000% 06/30/32	06/30/2025	Redemption 100.0000		327,375	327,375	327,375	327,375						327,375				9,821	06/30/2032
607120-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42	11/09/2025	Redemption 100.0000		1,943,673	1,943,673	1,943,673	1,943,673						1,943,673				54,485	11/09/2042
607120-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42	10/29/2025	PRT 6 ACRA Modco AAM		47,517,880	47,517,880	47,517,880	47,517,880						47,517,880				2,369,954	11/09/2042
610202-BP-7	Monongahela Power Co Secured 5.400% 12/15/43	02/21/2025	Various		4,287,317	4,483,000	4,292,563	4,299,251		798		798		4,300,049		(12,732)	(12,732)	46,399	12/15/2043
617446-7X-1	Morgan Stanley Subordinated 5.000% 11/24/25	11/24/2025	Maturity		10,000,000	10,000,000	9,939,950	9,971,720		28,280		28,280		10,000,000				500,000	11/24/2025
617446-8G-7	Morgan Stanley Senior Unsecured 4.431% 01/23/30	09/09/2025	Various		5,954,380	6,000,000	5,948,546	5,952,148		5,865		5,865		5,958,013		(3,633)	(3,633)	220,811	01/23/2030
617446-8L-6	Morgan Stanley Senior Unsecured 2.699% 01/22/31	09/09/2025	Various		4,675,500	5,000,000	5,044,977	4,940,986		1,532		1,532		4,942,518		(267,018)	(267,018)	152,943	01/22/2031
617446-8U-6	Morgan Stanley Senior Unsecured 1.794% 02/13/32	02/21/2025	Morgan Stanley		412,530	500,000	417,692	418,401		1,448		1,448		419,849		(7,319)	(7,319)	4,759	02/13/2032
617446-8X-0	Morgan Stanley Senior Unsecured 1.928% 04/28/32	10/08/2025	Barclays		11,371,360	13,000,000	12,639,272	12,746,870		24,789		24,789		12,771,659		(1,400,299)	(1,400,299)	237,412	04/28/2032
617446-HD-4	Morgan Stanley Senior Unsecured 7.250% 04/01/32	10/08/2025	Barclays		14,078,813	12,150,000	14,814,239	13,393,844		(110,435)		(110,435)		13,283,409		795,404	795,404	900,450	04/01/2032
61744Y-AK-4	Morgan Stanley Senior Unsecured 3.591% 07/22/28	02/21/2025	Various		18,371,670	19,000,000	18,353,180	18,742,361		9,952		9,952		18,752,313		(380,643)	(380,643)	401,793	07/22/2028
61744Y-AP-3	Morgan Stanley Senior Unsecured 3.772% 01/24/29	02/21/2025	Various		9,165,582	9,455,000	9,136,647	9,164,436		9,599		9,599		9,174,035		(8,452)	(8,452)	208,042	01/24/2029
61746B-CY-0	Morgan Stanley Senior Unsecured 6.250% 08/09/26	02/21/2025	Morgan Stanley		2,555,525	2,500,000	2,495,150	2,499,360		56		56		2,499,416		56,109	56,109	84,635	08/09/2026
61747Y-EF-8	Morgan Stanley Subordinated 2.484% 09/16/36	12/17/2025	Barclays		1,759,700	2,000,000	2,000,000	2,000,000						2,000,000		(240,300)	(240,300)	62,376	09/16/2036
61747Y-EX-9	Morgan Stanley Senior Unsecured 6.138% 10/16/26	10/16/2025	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				920,700	10/16/2026
61747Y-FE-0	Morgan Stanley Senior Unsecured 5.250% 04/21/34	03/27/2025	Goldman Sachs		1,985,540	2,000,000	2,000,000	2,000,000						2,000,000		(14,460)	(14,460)	45,792	04/21/2034
61747Y-FE-0	Morgan Stanley Senior Unsecured 5.250% 04/21/34	12/09/2025	ACRA RE 2B Surplus AAM		18,559,132	18,000,000	18,000,000	18,000,000						18,000,000		559,132	559,132	1,071,000	04/21/2034
61747Y-FG-5	Morgan Stanley Senior Unsecured 5.424% 07/21/34	03/27/2025	Goldman Sachs		5,020,500	5,000,000	5,042,335	5,040,853		(912)		(912)		5,039,940		(19,440)	(19,440)	186,073	07/21/2034
61747Y-FL-4	Morgan Stanley Senior Unsecured 5.466% 01/18/35	03/27/2025	Goldman Sachs		4,014,640	4,000,000	4,000,000	4,000,000						4,000,000		14,640	14,640	151,833	01/18/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Morgan Stanley Senior Unsecured 5.466% 01/18/35																		
61747Y-FL-4		04/01/2025	ACRA RE 2A Surplus AAM		10,111,475	10,000,000	10,000,000	10,000,000						10,000,000		111,475	111,475	384,138	01/18/2035
	Morgan Stanley Senior Unsecured 3.125% 07/27/26																		
61761J-3R-8		02/21/2025	Various		7,836,240	8,000,000	8,798,339	8,240,044		(22,293)		(22,293)		8,217,751		(381,511)	(381,511)	143,750	07/27/2026
	Morongo Transmission LLC SR SECD NTS SER A		Redemption																
61773*-AA-5	3.320% 07/12/51	12/31/2025	100.0000		251,736	251,736	251,736	251,736						251,736				5,245	07/12/2051
	Morongo Transmission LLC SR SECD NTS SER B		Redemption																
61773*-AB-3	3.440% 07/12/51	12/31/2025	100.0000		218,032	218,032	218,032	218,032						218,032				4,708	07/12/2051
628530-BJ-5	Mylan Inc Senior Unsecured 5.200% 04/15/48	03/27/2025	Goldman Sachs		77,771	100,000	79,330	79,565		86		86		79,651		(1,880)	(1,880)	2,354	04/15/2048
	NATF America LLC SER 6 SECD NTS 4.250% 06/15/28																		
62883*-AE-2		10/01/2025	Various		29,905	29,905	22,443	22,429	19	7,457		7,476		29,905				(28,953)	06/15/2028
	NATF America LLC SER 7 SECD NTS 4.000% 10/15/28		Redemption																
62883*-AF-9		12/31/2025	100.0000		5,014,354	5,014,354	3,760,765	3,760,765	625	1,252,963		1,253,588		5,014,354				208,931	10/15/2028
	Nfl Ventures LP SR GTD NTS 20-A-A 3.020%		Redemption																
62927#-AS-5	04/15/35	10/15/2025	100.0000		1,686,293	1,686,293	1,463,575	1,474,940		211,353		211,353		1,686,293				38,290	04/15/2035
	Nfl Ventures LP SR GTD NTS 20-A-B 3.420%		Redemption																
62927#-AT-3	04/15/45	10/15/2025	100.0000		556,155	556,155	445,614	448,156		108,000		108,000		556,155				14,306	04/15/2045
			Redemption																
62963#-AJ-0	Nrp Operating LLC SR NTS SER I 5.030% 12/01/26	12/01/2025	100.0000		861,614	861,614	861,614	861,614						861,614				43,339	12/01/2026
			Redemption																
62964*-AA-2	NYSARC INC SR SECD NTS 5.730% 07/02/35	07/02/2025	100.0000		264,063	264,063	264,063	264,063						264,063				15,131	07/02/2035
	Narragansett Electric Co/The SENIOR 3.395%																		
631005-BJ-3	04/09/30	09/09/2025	Various		2,507,541	2,599,000	2,643,096	2,623,098		(3,143)		(3,143)		2,619,955		(112,413)	(112,413)	81,128	04/09/2030
	NATIONAL HOCKEY LEAGUE SR SECD NTS SER C 3.710%		Apollo Global																
63636#-AC-0	08/10/29	10/24/2025	Securities, LLC		4,840,550	5,000,000	5,000,000	5,000,000						5,000,000		(159,450)	(159,450)	169,011	08/10/2029
	National Railroad Passenger Co SR SECD NTS																		
63730*-AB-1	3.600% 11/15/33	11/03/2025	CROSSTRADE		5,496,238	5,785,758	5,785,758	5,785,758						5,785,758		(289,519)	(289,519)	210,602	11/15/2033
	National Railroad Passenger Co SR SECD NTS		Redemption																
63730*-AB-1	3.600% 11/15/33	11/15/2025	100.0000		493,151	493,151	493,151	493,151						493,151				13,315	11/15/2033
	National Rural Utilities Coope Senior Unsecured																		
637432-CT-0	8.000% 03/01/32	10/08/2025	Various		5,933,100	5,000,000	6,755,294	6,025,556		(95,771)		(95,771)		5,929,785		3,315	3,315	442,222	03/01/2032
	National Rural Utilities Coope Secured 4.023%																		
637432-MS-1	11/01/32	10/08/2025	Barclays		2,908,710	3,000,000	2,914,298	2,917,132		6,956		6,956		2,924,088		(15,378)	(15,378)	113,314	11/01/2032
	National Rural Utilities Coope Subordinated																		
637432-NK-7	5.250% 04/20/46	03/10/2025	Goldman Sachs		4,444,470	4,500,000	4,678,064	4,534,045		(4,948)		(4,948)		4,529,097		(84,627)	(84,627)	92,531	04/20/2046
	National Rural Utilities Coope Senior Unsecured																		
63743H-FH-0	4.450% 03/13/26	03/10/2025	Goldman Sachs		1,997,440	2,000,000	1,998,580	1,999,470		83		83		1,999,554		(2,114)	(2,114)	44,006	03/13/2026
	Bank of America Corp Subordinated 6.800%																		
638585-BF-5	03/15/28	02/21/2025	Morgan Stanley		2,114,540	2,000,000	2,111,148	2,077,604		(3,259)		(3,259)		2,074,345		40,195	40,195	60,067	03/15/2028
	Nestle Holdings Inc Senior Unsecured 1.000%																		
641062-AS-3	09/15/27	02/21/2025	Morgan Stanley		3,665,280	4,000,000	3,560,604	3,758,465		12,547		12,547		3,771,012		(105,732)	(105,732)	17,667	09/15/2027
	Nestle Holdings Inc Senior Unsecured 1.250%																		
641062-AT-1	09/15/30	04/29/2025	JPM SECURITIES LLC		6,729,372	7,800,000	7,732,981	7,760,579		2,074		2,074		7,762,653		(1,033,281)	(1,033,281)	60,938	09/15/2030
	New York Life Global Funding Secured 1.200%																		
64952W-DS-9	08/07/30	03/27/2025	Goldman Sachs		6,181,812	7,400,000	6,295,393	6,340,271		41,058		41,058		6,381,329		(199,517)	(199,517)	56,980	08/07/2030
	New York Life Global Funding Secured 4.550%																		
64952W-EZ-2	01/28/33	10/08/2025	Barclays		15,583,620	15,600,000	15,662,556	15,661,512		(4,813)		(4,813)		15,656,699		(73,079)	(73,079)	849,788	01/28/2033
	New York Life Global Funding Secured 4.700%																		
64952W-FF-5	01/29/29	04/29/2025	JPM SECURITIES LLC		6,061,800	6,000,000	6,168,540	6,158,353		(11,780)		(11,780)		6,146,573		(84,773)	(84,773)	212,283	01/29/2029
	New York State Electric & Gas Senior Unsecured																		
649840-CQ-6	3.250% 12/01/26	03/07/2025	AARE II Surplus ISG		6,245,089	6,400,000	6,158,592	6,198,664		18,522		18,522		6,217,186		27,902	27,902	55,467	12/01/2026
	New York State Electric & Gas Senior Unsecured																		
649840-CT-0	2.150% 10/01/31	12/17/2025	Various		3,431,159	3,899,000	3,890,617	3,893,162		782		782		3,893,945		(462,786)	(462,786)	101,758	10/01/2031
651639-AV-8	Newmont Corp Senior Unsecured 5.450% 06/09/44	02/20/2025	AARE Surplus AAM		1,933,386	2,000,000	1,835,860	1,840,568		591		591		1,841,160		92,226	92,226	21,497	06/09/2044
651639-AW-6	Newmont Corp Senior Unsecured 5.875% 04/01/35	05/28/2025	AARE Surplus AAM		5,245,045	5,000,000	4,964,115	4,967,072		867		867		4,967,940		277,105	277,105	193,385	04/01/2035
651639-AX-4	Newmont Corp Senior Unsecured 2.800% 10/01/29	03/10/2025	Goldman Sachs		926,020	1,000,000	991,760	995,811		160		160		995,971		(69,951)	(69,951)	12,444	10/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
651639-AY-2	Newmont Corp Senior Unsecured 2.250% 10/01/30	04/29/2025	Various		3,556,040	4,000,000	4,223,156	4,128,120		(7,374)		(7,374)		4,120,746		(564,706)	(564,706)	52,250	10/01/2030
65163L-AB-5	Newmont Corp / Newcrest Financ Senior Unsecured 3.250% 05/13/30	04/29/2025	Various		19,016,805	20,143,000	21,027,482	20,982,540		(53,596)		(53,596)		20,928,944		(1,912,139)	(1,912,139)	303,684	05/13/2030
65339K-BP-4	NextEra Energy Capital Holding Senior Unsecured 6.051% 03/01/25	03/01/2025	Maturity		10,000,000	10,000,000	10,070,400	10,010,037		(10,037)		(10,037)		10,000,000				302,550	03/01/2025
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	12/17/2025	Barclays		5,332,200	5,000,000	5,000,000	5,000,000						5,000,000		332,200	332,200	340,313	06/15/2054
65343H-AA-9	Nexstar Media Inc SENIOR 5.625% 07/15/27	07/02/2025	Sumitomo Mitsui Banking Corpor		998,750	1,000,000	990,625	990,911		1,724		1,724		992,635		6,115	6,115	54,375	07/15/2027
65473P-AJ-4	NiSource Inc Senior Unsecured 3.600% 05/01/30	04/29/2025	Various		8,329,038	8,750,000	9,375,163	9,094,466		(21,288)		(21,288)		9,073,179		(744,141)	(744,141)	156,625	05/01/2030
65473P-AK-1	NiSource Inc Senior Unsecured 0.950% 08/15/25	08/15/2025	Maturity		13,200,000	13,200,000	12,539,340	12,841,634		358,366		358,366		13,200,000				125,400	08/15/2025
65473P-AL-9	NiSource Inc Senior Unsecured 1.700% 02/15/31	10/08/2025	Barclays		8,698,100	10,000,000	9,992,400	9,995,398		554		554		9,995,953		(1,297,853)	(1,297,853)	195,500	02/15/2031
65473P-AP-0	NiSource Inc Senior Unsecured 5.400% 06/30/33	01/13/2025	ORIX Life - Custody		984,408	1,000,000	996,270	996,769		10		10		996,779		(12,371)	(12,371)	1,950	06/30/2033
65473Q-BC-6	NiSource Inc Senior Unsecured 4.800% 02/15/44	12/09/2025	AMH - AmerUs Group Co.		3,869,245	4,300,000	4,044,451	4,046,948		7,463		7,463		4,054,411		(185,165)	(185,165)	271,760	02/15/2044
65473Q-BG-7	NiSource Inc Senior Unsecured 3.950% 03/30/48	02/20/2025	AARE Surplus AAM		765,370	1,000,000	998,920	999,091		3		3		999,094		(233,723)	(233,723)	15,361	03/30/2048
655844-AW-8	Norfolk Southern Corp Senior Unsecured 5.590% 05/17/25	05/19/2025	Maturity		455,000	455,000	428,383	454,099		901		901		455,000				12,717	05/17/2025
655844-BM-9	Norfolk Southern Corp Senior Unsecured 3.950% 10/01/42	07/02/2025	ACRA RE 2A Surplus AAM		2,785,110	3,400,000	2,681,206	2,697,067		11,615		11,615		2,708,682		76,428	76,428	101,098	10/01/2042
655844-CU-0	Norfolk Southern Corp Senior Unsecured 5.950% 03/15/64	02/20/2025	AARE Surplus AAM		3,071,989	3,000,000	2,991,630	2,991,630						2,991,630		80,359	80,359	76,854	03/15/2064
662352-A*-4	Northwell Healthcare Inc SR SECD NTS 4.200% 05/01/30	05/01/2025	Redemption 100.0000		1,037,520	1,037,520	1,037,520	1,037,520						1,037,520				21,788	05/01/2030
665772-CJ-6	Northern States Power Co/MN Secured 3.400% 08/15/42	12/09/2025	AMH - AmerUs Group Co.		3,364,802	4,300,000	3,519,034	3,527,672		26,614		26,614		3,554,286		(189,485)	(189,485)	192,497	08/15/2042
665772-CQ-0	Northern States Power Co/MN Secured 3.600% 09/15/47	12/09/2025	AMH - AmerUs Group Co.		3,250,425	4,300,000	3,457,071	3,463,258		19,076		19,076		3,482,334		(231,909)	(231,909)	190,920	09/15/2047
665772-CT-4	Northern States Power Co/MN Secured 2.250% 04/01/31	09/09/2025	Various		8,472,393	9,300,000	9,261,126	9,274,685		2,626		2,626		9,277,311		(804,918)	(804,918)	197,044	04/01/2031
665772-CV-9	Northern States Power Co/MN Secured 4.500% 06/01/52	12/09/2025	AMH - AmerUs Group Co.		3,686,932	4,300,000	3,943,487	3,945,655		5,796		5,796		3,951,450		(264,519)	(264,519)	197,800	06/01/2052
666807-BM-3	Northrop Grumman Corp Senior Unsecured 2.930% 01/15/25	01/15/2025	Maturity		1,000,000	1,000,000	972,940	999,803		197		197		1,000,000				14,650	01/15/2025
666807-CE-0	Northrop Grumman Corp Senior Unsecured 7.750% 02/15/31	09/09/2025	Morgan Stanley		3,476,580	3,000,000	3,422,685	3,319,249		(30,828)		(30,828)		3,288,421		188,159	188,159	248,646	02/15/2031
667274-AB-0	Northwell Healthcare Inc SECD BDS SER 2017A 3.391% 11/01/27	10/03/2025	Deutsche Bank AG		4,902,450	5,000,000	5,000,000	5,000,000						5,000,000		(97,550)	(97,550)	157,776	11/01/2027
66765R-BR-6	NORTHWEST NATURAL GAS CO 1ST MTG SER B 5.660% 02/25/33	10/03/2025	Deutsche Bank AG		2,054,200	2,000,000	2,000,000	2,000,000						2,000,000		54,200	54,200	95,591	02/25/2033
66815L-2D-0	Northwestern Mutual Global Fun Senior Secured 1.700% 06/01/28	03/10/2025	Various		22,942,500	25,000,000	24,977,000	24,988,431		641		641		24,989,073		(2,046,573)	(2,046,573)	118,056	06/01/2028
66989H-AJ-7	Novartis Capital Corp Senior Unsecured 3.000% 11/20/25	11/20/2025	Various		2,600,000	2,600,000	2,505,625	2,554,659		45,341		45,341		2,600,000				66,000	11/20/2025
66989H-AR-9	Novartis Capital Corp Senior Unsecured 2.200% 08/14/30	03/27/2025	Goldman Sachs		1,777,260	2,000,000	1,759,215	1,773,890		8,608		8,608		1,782,498		(5,238)	(5,238)	27,378	08/14/2030
66989H-AT-5	Novartis Capital Corp Senior Unsecured 3.800% 09/18/29	03/10/2025	Goldman Sachs		6,150,060	6,300,000	6,267,996	6,269,598		1,156		1,156		6,270,755		(120,695)	(120,695)	115,045	09/18/2029
670346-AH-8	Nucor Corp Senior Unsecured 6.400% 12/01/37	07/02/2025	ACRA RE 2A Surplus AAM		3,419,681	3,100,000	3,541,130	3,505,853		(11,419)		(11,419)		3,494,434		(74,753)	(74,753)	115,733	12/01/2037
670346-AR-6	Nucor Corp Senior Unsecured 2.000% 06/01/25	02/20/2025	AARE Surplus AAM		16,632,807	16,760,000	17,562,771	16,819,304		(24,216)		(24,216)		16,795,088		(162,282)	(162,282)	73,558	06/01/2025
670346-AS-4	Nucor Corp Senior Unsecured 2.700% 06/01/30	09/09/2025	Various		11,805,948	12,600,000	13,495,579	13,106,456		(65,131)		(65,131)		13,041,324		(1,235,376)	(1,235,376)	263,655	06/01/2030
67059T-AE-5	NuStar Logistics LP Senior Unsecured 5.625% 04/28/27	12/09/2025	ACRA RE 2B Surplus AAM		1,009,257	1,000,000	1,000,000	1,000,000						1,000,000		9,257	9,257	62,656	04/28/2027
67080L-AD-7	Nuveen LLC Senior Unsecured 5.850% 04/15/34	10/08/2025	Barclays		4,541,058	4,300,000	4,569,008	4,562,124		(18,103)		(18,103)		4,544,021		(2,963)	(2,963)	247,358	04/15/2034
67103H-AH-0	O'Reilly Automotive Inc Senior Unsecured 3.900% 06/01/29	03/10/2025	Various		22,327,940	23,000,000	25,699,695	24,419,348		(63,886)		(63,886)		24,355,461		(2,027,521)	(2,027,521)	249,167	06/01/2029
67103H-AJ-6	O'Reilly Automotive Inc Senior Unsecured 4.200% 04/01/30	03/27/2025	Goldman Sachs		1,941,240	2,000,000	1,999,180	1,999,533		19		19		1,999,553		(58,313)	(58,313)	41,300	04/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67103H-AK-3	O'Reilly Automotive Inc Senior Unsecured 1.750% 03/15/31	10/08/2025	Various		30,049,903	34,487,000	34,316,699	34,381,497		12,493		12,493		34,393,990		(4,344,087)	(4,344,087)	643,757	03/15/2031
67103H-AL-1	O'Reilly Automotive Inc Senior Unsecured 4.700% 06/15/32	08/01/2025	Various		19,164,435	19,500,000	19,323,515	19,311,791		6,282		6,282		19,318,073		(153,638)	(153,638)	256,281	06/15/2032
67103H-AM-9	O'Reilly Automotive Inc Senior Unsecured 5.750% 11/20/26	03/27/2025	Goldman Sachs		3,051,870	3,000,000	3,064,140	3,041,950		(5,400)		(5,400)		3,036,550		15,320	15,320	61,333	11/20/2026
674003-B@-6	Oaktree Capital Mgmt LP GTD SR NTS 3.780% 12/18/32	11/03/2025	CROSSTRADE		3,668,248	4,000,000	3,702,480	3,808,499		18,174		18,174		3,826,672		(158,424)	(158,424)	139,860	12/18/2032
67401P-AB-4	Oaktree Specialty Lending Corp Senior Unsecured 3.500% 02/25/25	02/25/2025	Various		11,000,000	11,000,000	10,893,374	10,996,483		3,517		3,517		11,000,000				192,500	02/25/2025
67403A-AB-5	Oaktree Strategic Credit Fund Senior Unsecured 8.400% 11/14/28	09/15/2025	Goldman Sachs		3,808,280	3,500,000	3,485,215	3,485,938		2,249		2,249		3,488,187		320,093	320,093	246,633	11/14/2028
674599-DC-6	Occidental Petroleum Corp Senior Unsecured 5.550% 03/15/26	04/11/2025	Call 100.5660		6,033,960	6,000,000	6,024,270	6,012,485		(3,391)		(3,391)		6,009,094		(9,094)	(9,094)	224,510	03/15/2026
674599-DQ-5	Occidental Petroleum Corp Senior Unsecured 7.125% 10/15/27	09/09/2025	Morgan Stanley		2,633,775	2,500,000	2,600,031	2,597,023		(22,578)		(22,578)		2,574,445		59,330	59,330	160,807	10/15/2027
674599-DR-3	Occidental Petroleum Corp Senior Unsecured 7.150% 05/15/28	09/09/2025	Morgan Stanley		9,376,654	8,870,000	9,341,906	9,246,561		(71,544)		(71,544)		9,175,017		201,638	201,638	519,696	05/15/2028
674599-DT-9	Occidental Petroleum Corp Senior Unsecured 7.200% 03/15/29	09/09/2025	Morgan Stanley		1,084,610	1,000,000	1,111,000	1,071,943		(10,760)		(10,760)		1,061,183		23,427	23,427	71,000	03/15/2029
674599-EF-8	Occidental Petroleum Corp Senior Unsecured 6.125% 01/01/31	09/09/2025	Morgan Stanley		2,200,779	2,100,000	2,085,090	2,087,437		1,227		1,227		2,088,664		112,115	112,115	153,278	01/01/2031
674599-EL-5	Occidental Petroleum Corp Senior Unsecured 5.550% 10/01/34	02/19/2025	ORIX Life - Custody		7,501,503	7,693,000	7,663,844	7,665,251		751		751		7,666,001		164,499	164,499	240,759	10/01/2034
674599-EM-3	Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54	02/20/2025	AARE Surplus AAM		10,978,543	11,540,000	11,460,525	11,462,085		849		849		11,462,935		484,392	484,392	395,630	10/01/2054
677050-AN-6	Oglethorpe Power Corp Secured 5.050% 10/01/48	10/03/2025	AARe - APAC Dedicated Surplus		5,972,495	6,500,000	6,188,845	6,190,895		4,974		4,974		6,195,869		223,374	223,374	330,074	10/01/2048
677347-CH-7	Ohio Edison Co Senior Unsecured 5.500% 01/15/33	02/21/2025	Various		20,124,280	20,000,000	20,840,106	20,795,114		10,682		10,682		20,784,431		660,151	660,151	645,944	01/15/2033
67740Q-AG-1	Constellation Insurance Inc SENIOR 6.625% 05/01/31	08/27/2025	Various		4,287,540	4,500,000	4,362,615	4,407,783		7,444		7,444		4,415,226		127,686	127,686	319,160	05/01/2031
67740Q-AH-9	Constellation Insurance Inc SENIOR 6.800% 01/24/30	08/27/2025	Various		14,200,000	14,900,000	14,860,961	14,871,468		3,138		3,138		14,874,606		674,606	674,606	1,806,077	01/24/2030
67773#-AE-0	Ohio Valley Electric Corp SR NTS 07-A TR A 5.900% 02/15/26	12/15/2025	Redemption 100.0000		506,862	506,862	506,862	506,827						506,862				22,583	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp SR NTS 07-A TR B 5.900% 02/15/26	12/15/2025	Redemption 100.0000		127,672	127,672	127,672	127,672						127,672				5,677	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp SR NTS 07-A TR C 5.900% 02/15/26	12/15/2025	Redemption 100.0000		128,607	128,607	128,607	128,607						128,607				5,735	02/15/2026
67773#-AJ-9	Ohio Valley Electric Corp SR NTS SER 08-B 6.710% 02/15/26	10/15/2025	Redemption 100.0000		786,472	786,472	786,472	786,472						786,472				39,797	02/15/2026
678858-BU-4	Oklahoma Gas and Electric Co Senior Unsecured 3.300% 03/15/30	04/29/2025	Various		5,592,204	5,922,000	6,707,669	6,346,644		29,013		29,013		6,317,631		725,427	725,427	122,141	03/15/2030
678858-BV-2	Oklahoma Gas and Electric Co Senior Unsecured 3.250% 04/01/30	03/27/2025	Goldman Sachs		23,249,500	25,000,000	23,023,761	23,580,287		58,050		58,050		23,638,338		388,838	388,838	399,479	04/01/2030
678858-BY-6	Oklahoma Gas and Electric Co Senior Unsecured 5.600% 04/01/53	02/20/2025	AARE Surplus AAM		4,853,984	5,000,000	4,975,550	4,976,110		47		47		4,976,157		122,174	122,174	108,111	04/01/2053
679574-A*-4	Old Dominion Electric Cooperat 1ST MTG 11 SER A 4.830% 12/01/40	10/08/2025	Apollo Global Securities, LLC		4,212,949	4,266,667	4,266,667	4,266,667						4,266,667		53,717	53,717	184,327	12/01/2040
679574-A@-2	Old Dominion Electric Cooperat 1ST MTG 11 SER B 5.540% 12/01/40	10/08/2025	Apollo Global Securities, LLC		18,116,032	17,600,000	17,600,000	17,600,000						17,600,000		516,032	516,032	872,119	12/01/2040
679574-AH-6	Old Dominion Electric Cooperat BDS 2003 SER A 5.676% 12/01/28	12/01/2025	Redemption 100.0000		33,331	33,331	36,692	34,460		1,128		1,128		33,331				1,892	12/01/2028
681919-BB-1	Omnicom Group Inc Senior Unsecured 2.450% 04/30/30	03/10/2025	Various		16,147,898	18,050,000	18,109,865	17,988,977		312		312		17,988,665		1,840,766	1,840,766	159,764	04/30/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
681919-BC-9	Omnicom Group Inc Senior Unsecured 4.200% 06/01/30	03/10/2025	Various		3,901,400	4,000,000	4,728,291	4,406,944		(14,546)		(14,546)		4,392,398		(490,998)	(490,998)	46,667	06/01/2030
681919-BG-0	Omnicom Group Inc Senior Unsecured 5.300% 11/01/34	02/21/2025	Morgan Stanley		5,835,454	5,900,000	6,110,158	6,105,688		(1,976)		(1,976)		6,103,712		(268,258)	(268,258)	175,459	11/01/2034
68217F-AA-0	Omnicom Group Inc Senior Unsecured 3.600% 04/15/26	02/21/2025	Various		8,498,520	8,600,000	8,741,977	8,617,971		(2,549)		(2,549)		8,615,422		(116,902)	(116,902)	110,940	04/15/2026
68233D-AP-2	Oncor Electric Delivery Co LLC Senior Secured 7.250% 01/15/33	12/17/2025	Barclays		7,811,976	6,800,000	6,783,876	6,768,824		1,476		1,476		6,770,300		1,041,676	1,041,676	702,525	01/15/2033
68233D-AT-4	Oncor Electric Delivery Co LLC Senior Secured 7.000% 05/01/32	07/14/2025	Morgan Stanley		11,130,000	10,000,000	11,957,100	10,908,944		(55,258)		(55,258)		10,853,687		276,313	276,313	493,889	05/01/2032
68233J-BH-6	Oncor Electric Delivery Co LLC Secured 3.700% 11/15/28	03/27/2025	Various		7,091,906	7,300,000	7,212,653	7,218,400		4,729		4,729		7,223,129		(131,223)	(131,223)	98,040	11/15/2028
68233J-CX-8	Oncor Electric Delivery Co LLC Secured 4.550% 09/15/32	09/09/2025	Morgan Stanley		20,019,000	20,000,000	19,981,294	19,985,452		1,108		1,108		19,986,559		32,441	32,441	897,361	09/15/2032
68233J-CQ-5	Oncor Electric Delivery Co LLC Senior Secured 4.300% 05/15/28	02/21/2025	Morgan Stanley		6,126,902	6,200,000	6,239,742	6,237,081		(1,615)		(1,615)		6,235,466		(108,564)	(108,564)	73,315	05/15/2028
68233J-CS-1	Oncor Electric Delivery Co LLC Secured 5.650% 11/15/33	09/09/2025	Morgan Stanley		5,772,762	5,400,000	5,743,764	5,731,823		(21,899)		(21,899)		5,709,923		62,839	62,839	250,013	11/15/2033
68268N-AG-8	ONEOK Partners LP Senior Unsecured 6.125% 02/01/41	12/09/2025	AMH - AmerUs Group Co.		4,419,605	4,300,000	4,525,062	4,522,521		(8,608)		(8,608)		4,513,913		(94,309)	(94,309)	357,019	02/01/2041
68372O-AA-4	Open Text Holdings Inc SENIOR 4.125% 02/15/30	10/10/2025	Various		2,828,340	3,000,000	3,000,000	3,000,000						3,000,000		(171,660)	(171,660)	144,031	02/15/2030
68372O-AA-4	Open Text Holdings Inc SENIOR 4.125% 02/15/30	12/29/2025	ALRe Corporate AAM		955,593	1,000,000	1,000,000	1,000,000						1,000,000		(44,407)	(44,407)	56,604	02/15/2030
68389X-AE-5	Oracle Corp Senior Unsecured 6.500% 04/15/38	11/24/2025	Citigroup		5,327,970	5,100,000	5,503,767	5,503,715		(18,377)		(18,377)		5,485,338		(157,368)	(157,368)	368,333	04/15/2038
68389X-AW-5	Oracle Corp Senior Unsecured 4.500% 07/08/44	11/24/2025	Citigroup		5,631,255	7,070,000	5,963,757	5,964,145		28,403		28,403		5,992,549		(361,294)	(361,294)	439,224	07/08/2044
68389X-BC-8	Oracle Corp Senior Unsecured 2.950% 05/15/25	05/15/2025	Maturity		15,000,000	15,000,000	14,518,900	14,870,182		129,818		129,818		15,000,000				221,250	05/15/2025
68389X-BD-6	Oracle Corp Senior Unsecured 3.250% 05/15/30	11/21/2025	Bank of America		9,385,000	10,000,000	9,051,100	9,168,158		123,840		123,840		9,291,998		93,002	93,002	333,125	05/15/2030
68389X-BN-4	Oracle Corp Senior Unsecured 3.250% 11/15/27	11/24/2025	Susquehanna Financial		538,659	550,000	549,390	549,805		59		59		549,864		(11,205)	(11,205)	18,372	11/15/2027
68389X-BQ-7	Oracle Corp Senior Unsecured 4.000% 11/15/47	02/20/2025	AARE Surplus AAM		382,100	500,000	497,655	497,993		7		7		498,000		(115,900)	(115,900)	5,278	11/15/2047
68389X-CB-9	Oracle Corp Senior Unsecured 4.100% 03/25/61	09/23/2025	Lincoln Fin Mod - AAM		1,458,373	2,000,000	1,553,765	1,561,068		2,870		2,870		1,563,938		(105,565)	(105,565)	81,544	03/25/2061
68389X-CE-3	Oracle Corp Senior Unsecured 2.875% 03/25/31	10/27/2025	Goldman Sachs		1,841,660	2,000,000	1,720,380	1,754,585		28,135		28,135		1,782,720		58,940	58,940	62,771	03/25/2031
68389X-CV-5	Oracle Corp Senior Unsecured 5.500% 09/27/64	10/30/2025	Citadel		5,726,110	6,500,000	6,468,215	6,468,273		190		190		6,468,464		(742,354)	(742,354)	391,264	09/27/2064
68902V-AH-0	Otis Worldwide Corp Senior Unsecured 2.056% 04/05/25	04/05/2025	Maturity		5,600,000	5,600,000	5,370,011	5,552,665		47,335		47,335		5,600,000				57,568	04/05/2025
68902V-AJ-6	Otis Worldwide Corp Senior Unsecured 2.293% 04/05/27	02/21/2025	Morgan Stanley		6,085,504	6,400,000	6,124,416	6,154,676		15,269		15,269		6,169,945		(84,441)	(84,441)	56,663	04/05/2027
68902V-AK-3	Otis Worldwide Corp Senior Unsecured 2.565% 02/15/30	02/10/2025	Barclays		1,785,320	2,000,000	1,631,460	1,689,944		5,695		5,695		1,695,640		89,680	89,680	25,080	02/15/2030
68902V-AL-1	Otis Worldwide Corp Senior Unsecured 3.112% 02/15/40	02/20/2025	AARE Surplus AAM		3,016,062	4,000,000	3,091,400	3,130,391		5,155		5,155		3,135,546		(119,484)	(119,484)	63,969	02/15/2040
69047Q-AA-0	Ovintiv Inc Senior Unsecured 5.650% 05/15/25	05/15/2025	Various		27,600,000	27,600,000	27,624,580	27,606,801		(6,801)		(6,801)		27,600,000				779,700	05/15/2025
69047Q-AC-6	Ovintiv Inc Senior Unsecured 6.250% 07/15/33	07/30/2025	Barclays		6,201,420	6,000,000	6,137,760	6,127,861		(7,095)		(7,095)		6,120,766		80,654	80,654	391,667	07/15/2033
69047Q-AC-6	Ovintiv Inc Senior Unsecured 6.250% 07/15/33	01/29/2025	ALRE - TDF Trust AAM		5,134,468	5,000,000	4,989,650	4,991,521		59		59		4,991,580		142,888	142,888	168,403	07/15/2033
69121K-AD-6	Blue Owl Capital Corp Senior Unsecured 4.250% 01/15/26	03/27/2025	Various		15,109,408	15,200,000	14,798,343	14,936,644		60,169		60,169		14,996,813		112,595	112,595	453,994	01/15/2026
69331C-AH-1	PG&E Corp Senior Secured 5.000% 07/01/28	01/10/2025	Jefferies & Co (PFI)		6,528,000	6,800,000	6,978,500	6,860,761		(1,321)		(1,321)		6,859,440		(331,440)	(331,440)	181,333	07/01/2028
69331C-AJ-7	PG&E Corp Senior Secured 5.250% 07/01/30	01/10/2025	Jefferies & Co (PFI)		3,810,000	4,000,000	4,000,000	4,000,000						4,000,000		(190,000)	(190,000)	112,000	07/01/2030
693475-AZ-8	PNC Financial Services Group I Senior Unsecured 2.550% 01/22/30	03/27/2025	Goldman Sachs		2,705,460	3,000,000	2,616,810	2,728,575		11,641		11,641		2,740,216		34,756	34,756	52,275	01/22/2030
693475-BL-8	PNC Financial Services Group I Senior Unsecured 4.758% 01/26/27	05/13/2025	ACRA RE II Surplus AAM		11,987,399	12,000,000	12,000,000	12,000,000						12,000,000		12,601	12,601	453,596	01/26/2027
693627-AY-7	Duke Energy Indiana LLC Senior Unsecured 6.120% 10/15/35	05/28/2025	AARE Surplus AAM		3,150,628	3,000,000	3,015,300	3,008,920		(243)		(243)		3,008,677		141,951	141,951	113,730	10/15/2035
6944PL-2D-0	Pacific Life Global Funding II Secured 1.450% 01/20/28	02/21/2025	Morgan Stanley		9,146,900	10,000,000	9,037,300	9,141,593		38,898		38,898		9,180,490		33,590	33,590	86,194	01/20/2028
695114-DD-7	PacifiCorp Secured 5.450% 02/15/34	11/07/2025	Goldman Sachs		9,819,567	9,660,000	9,722,983	9,721,263		4,556		4,556		9,716,707		102,860	102,860	645,590	02/15/2034
698900-AG-2	Ovintiv Inc Senior Unsecured 7.200% 11/01/31	10/08/2025	Barclays		6,103,947	5,515,000	6,188,382	5,824,332		28,837		28,837		5,795,495		308,452	308,452	372,814	11/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
709599-AX-2	Penske Truck Leasing Co Lp / P SR NTS 4.200% 04/01/27	10/03/2025	Various		9,982,000	10,000,000	9,881,863	9,916,962		27,041		27,041		9,944,003		37,997	37,997	425,833	04/01/2027
714270-AB-4	Pernod Ricard International Fi Senior Unsecured 1.625% 04/01/31	07/09/2025	Various		4,432,465	5,250,000	5,205,795	5,222,742		2,177		2,177		5,224,919		(792,454)	(792,454)	66,061	04/01/2031
718172-CE-7	Philip Morris International In Senior Unsecured 3.125% 03/02/28	02/21/2025	Various		12,909,105	13,500,000	13,769,947	13,583,206		(4,287)		(4,287)		13,578,919		(669,814)	(669,814)	201,562	03/02/2028
718172-CN-7	Philip Morris International In Senior Unsecured 1.500% 05/01/25	05/01/2025	Maturity		5,000,000	5,000,000	4,981,050	4,998,046		1,954		1,954		5,000,000				37,500	05/01/2025
718172-CR-8	Philip Morris International In Senior Unsecured 0.875% 05/01/26	02/21/2025	Various		4,786,000	5,000,000	4,947,681	4,986,113		1,524		1,524		4,987,637		(201,637)	(201,637)	13,733	05/01/2026
718172-CS-6	Philip Morris International In Senior Unsecured 1.750% 11/01/30	09/12/2025	Various		14,453,047	16,300,000	16,072,387	16,158,165		16,292		16,292		16,174,457		(1,721,410)	(1,721,410)	248,801	11/01/2030
718172-CV-9	Philip Morris International In Senior Unsecured 5.125% 11/17/27	10/30/2025	Morgan Stanley		10,199,300	10,000,000	10,026,057	10,022,464		(6,621)		(6,621)		10,015,843		183,457	183,457	489,722	11/17/2027
718172-CW-7	Philip Morris International In Senior Unsecured 5.625% 11/17/29	03/31/2025	Morgan Stanley		5,205,600	5,000,000	4,995,700	4,996,833		142		142		4,996,975		208,625	208,625	104,688	11/17/2029
718546-AW-4	Phillips 66 Senior Unsecured 2.150% 12/15/30	09/09/2025	Various		10,229,393	11,430,000	11,331,525	11,369,932		6,571		6,571		11,376,504		(1,147,111)	(1,147,111)	180,896	12/15/2030
718547-AD-4	Phillips 66 Co Senior Unsecured 3.605% 02/15/25	02/15/2025	Various		15,000,000	15,000,000	15,230,675	14,999,981		19		19		15,000,000				270,375	02/15/2025
718547-AR-3	Phillips 66 Co Senior Unsecured 5.300% 06/30/33	03/27/2025	Goldman Sachs		3,081,121	3,100,000	3,087,407	3,087,990		274		274		3,088,264		(7,143)	(7,143)	40,162	06/30/2033
718547-AT-9	Phillips 66 Co Senior Unsecured 4.950% 12/01/27	02/21/2025	Morgan Stanley		2,367,364	2,355,000	2,369,059	2,365,715		(518)		(518)		2,365,197		2,167	2,167	26,876	12/01/2027
718547-BA-9	Phillips 66 Co Junior Subordinated 6.200% 03/15/56	12/01/2025	Morgan Stanley		218,105	218,000	218,000							218,000		105	105	2,778	03/15/2056
724060-AA-6	Pipeline Funding Co LLC SR SECD BDS 7.500% 01/15/30	07/15/2025	Redemption 100.0000		528,700	528,700	528,700	528,700						528,700				20,801	01/15/2030
73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A 3.000% 09/13/27	09/13/2025	Redemption 100.0000		200,968	200,968	200,968	200,968						200,968				4,522	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B 3.000% 09/13/27	09/13/2025	Redemption 100.0000		208,532	208,532	208,532	208,532						208,532				5,719	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C 3.000% 09/13/27	09/13/2025	Redemption 100.0000		190,488	190,488	190,488	190,488						190,488				4,286	09/13/2027
731020-AA-4	POLAR TANKERS INC Senior Unsecured 5.951% 05/10/37	10/03/2025	Deutsche Bank AG		6,422,952	6,045,074	6,045,074	6,045,074						6,045,074		377,878	377,878	325,767	05/10/2037
731020-AA-4	POLAR TANKERS INC Senior Unsecured 5.951% 05/10/37	05/12/2025	Redemption 100.0000		171,045	171,045	171,045	171,045						171,045				3,677	05/10/2037
731572-AB-9	Ralph Lauren Corp Senior Unsecured 2.950% 06/15/30	09/09/2025	Various		4,544,160	4,800,000	4,786,042	4,759,534		3,986		3,986		4,763,520		(219,360)	(219,360)	104,233	06/15/2030
73557*-AB-0	Port Washington Generating Sta SR SECD NTS 6.000% 06/15/33	12/04/2025	Apollo Global Securities, LLC		6,027,048	5,876,549	5,876,549	5,876,549						5,876,549		150,498	150,498	352,593	06/15/2033
73557*-AB-0	Port Washington Generating Sta SR SECD NTS 6.000% 06/15/33	11/15/2025	Redemption 100.0000		546,182	546,182	546,182	546,182						546,182				16,522	06/15/2033
736508-G*-7	Portland General Electric Comp 1ST MTG 6.260% 05/01/31	10/24/2025	Apollo Global Securities, LLC		6,490,680	6,000,000	6,000,000	6,000,000						6,000,000		490,680	490,680	388,120	05/01/2031
736508-K*-2	Portland General Electric Comp 1ST MTG 5.430% 05/03/40	11/05/2025	Apollo Global Securities, LLC		4,967,550	5,000,000	5,000,000	5,000,000						5,000,000		(32,450)	(32,450)	284,321	05/03/2040
74153W-CU-1	Pricoa Global Funding I Secured 4.400% 08/27/27	02/21/2025	Morgan Stanley		6,075,966	6,100,000	6,170,150	6,163,615		(3,299)		(3,299)		6,160,316		(84,350)	(84,350)	131,963	08/27/2027
74251V-AA-0	Principal Financial Group Inc Senior Unsecured 6.050% 10/15/36	10/27/2025	ALRe Modco - VIAC GA - AAM		14,818,696	13,470,000	13,424,456	13,442,240		1,350		1,350		13,443,589		1,375,107	1,375,107	842,100	10/15/2036
74251V-AU-6	Principal Financial Group Inc Senior Unsecured 5.500% 03/15/53	03/10/2025	Goldman Sachs		989,140	1,000,000	997,510	997,587		7		7		997,594		(8,454)	(8,454)	26,889	03/15/2053
74251V-AU-6	Principal Financial Group Inc Senior Unsecured 5.500% 03/15/53	02/20/2025	AARE Surplus AAM		8,644,832	9,000,000	8,977,590	8,978,284		44		44		8,978,328		(333,496)	(333,496)	213,125	03/15/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74256L-AU-3	Principal Life Global Funding Senior Secured 3.000% 04/18/26	02/21/2025	Morgan Stanley		980,810	1,000,000	977,845	978,991		2,337		2,337		981,328		(518)	(518)	10,500	04/18/2026
74256L-EK-1	Principal Life Global Funding Senior Secured 0.875% 01/12/26	07/07/2025	MMTL Modco AAM		4,913,720	5,000,000	4,673,200	4,782,516		107,594		107,594		4,890,110		23,609	23,609	43,021	01/12/2026
74256L-EX-3	Principal Life Global Funding Senior Secured 5.000% 01/16/27	02/21/2025	Morgan Stanley		6,130,744	6,100,000	6,221,939	6,208,563		(7,520)		(7,520)		6,201,044		(70,300)	(70,300)	184,694	01/16/2027
74256L-EY-1	Principal Life Global Funding Senior Secured 5.100% 01/25/29	09/09/2025	Morgan Stanley		6,282,207	6,100,000	6,285,928	6,275,609		(27,723)		(27,723)		6,247,886		34,321	34,321	349,988	01/25/2029
74256L-FA-2	Principal Life Global Funding Secured 4.600% 08/19/27	02/21/2025	Morgan Stanley		6,078,711	6,100,000	6,191,683	6,183,098		(4,347)		(4,347)		6,178,751		(100,040)	(100,040)	144,197	08/19/2027
742718-DB-2	Procter & Gamble Co/The Senior Unsecured 5.800% 08/15/34	12/17/2025	Barclays		5,461,900	5,000,000	5,265,800	5,144,387		(11,359)		(11,359)		5,133,028		328,872	328,872	389,083	08/15/2034
743263-AE-5	Progress Energy Inc Senior Unsecured 7.750% 03/01/31	09/09/2025	Various		6,220,031	5,359,000	7,464,453	6,616,267		(128,471)		(128,471)		6,487,795		(267,765)	(267,765)	425,706	03/01/2031
743315-AQ-6	Progressive Corp/The Senior Unsecured 3.700% 01/26/45	12/09/2025	Various		8,294,013	10,700,000	8,626,995	8,690,356		16,556		16,556		8,706,912		(412,899)	(412,899)	283,749	01/26/2045
74355*-AA-4	Project Service LLC SR SECD NTS 3.160% 05/27/43	11/27/2025	Various		502,958	502,958	502,958	502,958						502,958				10,074	05/27/2043
744320-AV-4	Prudential Financial Inc Junior Subordinated 5.375% 05/15/45	05/15/2025	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				107,500	05/15/2045
744320-AW-2	Prudential Financial Inc Junior Subordinated 4.500% 09/15/47	10/08/2025	Various		23,678,998	24,000,000	23,651,251	23,552,993		(22,860)		(22,860)		23,530,134		148,864	148,864	1,065,979	09/15/2047
744320-BJ-0	Prudential Financial Inc Junior Subordinated 5.125% 03/01/52	11/13/2025	AMH - AmerUs Group Co.		6,324,073	6,365,000	6,149,712	6,150,594		3,642		3,642		6,154,236		169,837	169,837	394,166	03/01/2052
744320-BL-5	Prudential Financial Inc Junior Subordinated 6.750% 03/01/53	10/08/2025	Barclays		4,316,200	4,000,000	4,000,000	4,000,000						4,000,000		316,200	316,200	298,500	03/01/2053
744320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54	10/15/2025	Various		6,413,000	6,000,000	6,000,000	6,000,000						6,000,000		413,000	413,000	418,528	03/15/2054
744320-AH-8	Prudential Financial Inc Senior Unsecured 5.400% 06/13/35	11/13/2025	AMH - AmerUs Group Co.		10,599,916	10,000,000	11,507,700	10,985,269		(66,379)		(66,379)		10,918,890		(318,974)	(318,974)	495,000	06/13/2035
744448-CG-4	Public Service Co of Colorado Secured 3.600% 09/15/42	12/09/2025	AMH - AmerUs Group Co.		3,402,556	4,300,000	3,507,295	3,515,767		26,173		26,173		3,541,940		(139,384)	(139,384)	190,920	09/15/2042
744448-CV-1	Public Service Co of Colorado Secured 1.875% 06/15/31	10/08/2025	Various		8,521,230	9,719,000	9,558,970	9,613,310		11,891		11,891		9,625,201		(1,103,970)	(1,103,970)	148,822	06/15/2031
744448-CZ-2	Public Service Co of Colorado Secured 5.350% 05/15/34	02/21/2025	Morgan Stanley		15,997,440	16,000,000	16,058,170	16,057,729		(508)		(508)		16,057,220		(59,780)	(59,780)	235,400	05/15/2034
744448-DA-6	Public Service Co of Colorado Secured 5.750% 05/15/54	11/19/2025	Barclays		7,840,014	7,800,000	7,780,266	7,781,312		224		224		7,781,536		58,478	58,478	454,729	05/15/2054
74456Q-BR-6	Public Service Electric and Ga Secured 2.250% 09/15/26	03/27/2025	Goldman Sachs		1,554,112	1,600,000	1,527,696	1,540,835		8,085		8,085		1,548,920		5,192	5,192	19,300	09/15/2026
744573-AP-1	Public Service Enterprise Grou Senior Unsecured 0.800% 08/15/25	02/20/2025	AARE Surplus AAM		6,384,495	6,500,000	6,165,640	6,318,632		38,935		38,935		6,357,567		26,928	26,928	26,722	08/15/2025
744573-AQ-9	Public Service Enterprise Grou Senior Unsecured 1.600% 08/15/30	09/09/2025	Morgan Stanley		3,510,000	4,000,000	3,992,640	3,995,718		506		506		3,996,224		(486,224)	(486,224)	68,444	08/15/2030
745332-CL-8	Puget Sound Energy Inc Secured 5.448% 06/01/53	02/20/2025	AARE Surplus AAM		7,155,917	7,500,000	7,499,775	7,499,983						7,499,983		(344,067)	(344,067)	89,665	06/01/2053
745867-AM-3	PulteGroup Inc Senior Unsecured 7.875% 06/15/32	09/03/2025	Morgan Stanley		1,354,188	1,152,000	1,287,745	1,267,008		(8,415)		(8,415)		1,258,592		95,595	95,595	65,268	06/15/2032
74762E-AL-6	Quanta Services Inc Senior Unsecured 5.250% 08/09/34	10/08/2025	Barclays		4,531,032	4,400,000	4,507,756	4,505,357		(6,898)		(6,898)		4,498,458		32,574	32,574	269,500	08/09/2034
74834L-BB-5	Quest Diagnostics Inc Senior Unsecured 2.950% 06/30/30	09/09/2025	Various		10,388,510	11,000,000	12,106,820	11,650,880		(82,368)		(82,368)		11,568,512		(1,180,002)	(1,180,002)	225,347	06/30/2030
74834L-BC-3	Quest Diagnostics Inc Senior Unsecured 2.800% 06/30/31	10/08/2025	Various		14,285,197	15,770,000	15,809,692	15,536,713		(37,619)		(37,619)		15,499,094		(1,213,897)	(1,213,897)	253,076	06/30/2031
75513E-CH-2	RTX Corp Senior Unsecured 3.500% 03/15/27	05/19/2025	JPM SECURITIES LLC		7,077,240	7,200,000	7,949,232	7,477,527		(54,138)		(54,138)		7,423,389		(346,149)	(346,149)	171,500	03/15/2027
75513E-CX-7	RTX Corp Senior Unsecured 6.400% 03/15/54	05/28/2025	AARE Surplus AAM		4,252,143	4,000,000	3,985,000	3,985,000						3,985,000		267,143	267,143	178,489	03/15/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
759351-AM-1	Reinsurance Group of America I Senior Unsecured 3.950% 09/15/26	11/19/2025	MMTL Modco AAM		999,494	1,000,000	999,960	999,983		9		9		999,992		(498)	(498)	46,522	09/15/2026
759351-AN-9	Reinsurance Group of America I Senior Unsecured 3.900% 05/15/29	03/27/2025	Various		5,790,420	6,000,000	5,985,240	5,992,838		365		365		5,993,203		(202,783)	(202,783)	86,450	05/15/2029
759351-AP-4	Reinsurance Group of America I Senior Unsecured 3.150% 06/15/30	09/09/2025	Various		26,562,480	28,000,000	27,852,160	27,913,742		10,135		10,135		27,923,877		(1,361,397)	(1,361,397)	649,250	06/15/2030
759351-AR-0	Reinsurance Group of America I Senior Unsecured 6.000% 09/15/33	01/13/2025	ORIX Life - Custody		1,518,832	1,500,000	1,494,585	1,495,686		13		13		1,495,699		23,133	23,133	29,500	09/15/2033
759351-AS-8	Reinsurance Group of America I Senior Unsecured 5.750% 09/15/34	11/13/2025	Various		14,963,238	14,300,000	15,081,541	15,062,897		(55,841)		(55,841)		15,007,056		(43,818)	(43,818)	954,724	09/15/2034
759351-AT-6	Reinsurance Group of America I Subordinated 6.650% 09/15/55	12/01/2025	Morgan Stanley		489,041	475,000	476,425			(27)		(27)		476,398		12,643	12,643	23,603	09/15/2055
760759-AN-0	Republic Services Inc Senior Unsecured 5.700% 05/15/41	02/20/2025	AARE Surplus AAM		14,600,640	14,555,000	14,549,973	14,551,126		14		14		14,551,140		49,500	49,500	218,931	05/15/2041
760759-AX-8	Republic Services Inc Senior Unsecured 1.450% 02/15/31	04/29/2025	Various		11,748,380	14,000,000	11,767,380	12,334,817		77,937		77,937		12,412,754		(664,374)	(664,374)	143,792	02/15/2031
76169#-AL-7	REYES HOLDINGS LLC SR SECD NTS SER 18A-B 4.410% 12/13/25	12/13/2025	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				176,400	12/13/2025
76169#-AP-8	REYES HOLDINGS LLC SR SECD NTS SER 18A-E 4.650% 12/13/29	09/29/2025	Various		4,987,600	5,000,000	4,914,162	4,922,113		11,016		11,016		4,933,129		54,471	54,471	194,396	12/13/2029
76169#-AQ-6	REYES HOLDINGS LLC SR SECD NTS SER 18A-F 4.700% 12/13/30	09/29/2025	Apollo Global Securities, LLC		5,981,940	6,000,000	6,000,000	6,000,000						6,000,000		(18,060)	(18,060)	235,783	12/13/2030
761713-BG-0	Reynolds American Inc Senior Unsecured 4.450% 06/12/25	06/12/2025	Various		23,500,000	23,500,000	24,255,215	23,528,741		(28,741)		(28,741)		23,500,000				522,875	06/12/2025
76209P-AD-5	RGA Global Funding Secured 5.500% 01/11/31	09/09/2025	Various		15,592,600	15,000,000	15,295,100	15,280,481		(28,731)		(28,731)		15,251,750		340,850	340,850	836,458	01/11/2031
76209P-AE-3	RGA Global Funding Secured 5.448% 05/24/29	09/09/2025	Morgan Stanley		7,918,896	7,600,000	7,930,980	7,912,750		(45,347)		(45,347)		7,867,402		51,494	51,494	328,938	05/24/2029
76913@-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI SR NTS SER 2021 3.310% 07/01/51	07/01/2025	Redemption 100.0000		351,913	351,913	351,913	351,913						351,913				11,648	07/01/2051
771196-BP-6	Roche Holdings Inc Senior Unsecured 3.625% 09/17/28	03/10/2025	Goldman Sachs		6,160,959	6,300,000	6,209,280	6,215,023		4,144		4,144		6,219,167		(58,208)	(58,208)	110,381	09/17/2028
771196-BV-3	Roche Holdings Inc Senior Unsecured 2.314% 03/10/27	02/21/2025	Morgan Stanley		12,291,200	12,800,000	12,354,176	12,404,609		25,457		25,457		12,430,066		(138,866)	(138,866)	134,932	03/10/2027
771196-BY-7	Roche Holdings Inc Senior Unsecured 2.607% 12/13/51	02/20/2025	AARE Surplus AAM		2,245,911	3,750,000	2,200,071	2,229,265		3,416		3,416		2,232,681		13,230	13,230	18,195	12/13/2051
771367-CD-9	Rochester Gas and Electric Cor 1ST MTG 3.100% 06/01/27	10/03/2025	Deutsche Bank AG		6,886,180	7,000,000	6,687,044	6,905,642		28,951		28,951		6,934,593		(48,413)	(48,413)	183,847	06/01/2027
773903-AL-3	Rockwell Automation Inc Senior Unsecured 1.750% 08/15/31	10/08/2025	Barclays		3,493,040	4,000,000	3,979,364	3,985,911		1,557		1,557		3,987,468		(494,428)	(494,428)	80,500	08/15/2031
778296-AD-5	Ross Stores Inc Senior Unsecured 4.800% 04/15/30	09/09/2025	Various		5,590,200	5,500,000	6,561,711	6,097,337		(77,728)		(77,728)		6,019,609		(429,409)	(429,409)	238,333	04/15/2030
778296-AG-8	Ross Stores Inc Senior Unsecured 1.875% 04/15/31	10/08/2025	Various		22,023,432	25,200,000	24,154,454	24,203,320		97,032		97,032		24,300,353		(2,276,921)	(2,276,921)	453,750	04/15/2031
78412D-A#-6	SEMCO Energy Inc GTD 1ST MTG SER 2.450% 04/21/30	11/03/2025	Various		4,421,280	4,800,000	4,800,000	4,800,000						4,800,000		(378,720)	(378,720)	123,480	04/21/2030
78433L-AA-4	SCE Recovery Funding LLC Senior Secured 0.861% 11/15/31	02/21/2025	Morgan Stanley		3,819,836	4,368,673	4,358,182	4,362,129		268		268		4,362,397		(542,561)	(542,561)	10,344	11/15/2031
78512*-AA-5	S&E Replacement Power LLC SR SECD NTS 4.120% 05/31/29	11/03/2025	CROSSTRADE		4,443,887	4,443,887	4,443,887	4,443,887						4,443,887				164,496	05/31/2029
78512*-AA-5	S&E Replacement Power LLC SR SECD NTS 4.120% 05/31/29	10/31/2025	Redemption 100.0000		943,343	943,343	943,343	943,343						943,343				17,677	05/31/2029
79588T-AC-4	Sammons Financial Group Inc Senior Unsecured 4.450% 05/12/27	02/21/2025	Morgan Stanley		4,921,550	5,000,000	4,997,200	4,999,223		46		46		4,999,269		(77,719)	(77,719)	63,042	05/12/2027
79588T-AD-2	Sammons Financial Group Inc Senior Unsecured 3.350% 04/16/31	07/30/2025	Morgan Stanley		3,020,589	3,300,000	2,837,868	2,848,138		35,254		35,254		2,883,392		137,197	137,197	87,519	04/16/2031
79588T-AF-7	Sammons Financial Group Inc Senior Unsecured 6.875% 04/15/34	09/15/2025	Various		77,494,848	73,390,000	74,877,224	74,840,140		(17,366)		(17,366)		74,822,774		2,672,074	2,672,074	1,981,587	04/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
797440-BZ-6	San Diego Gas & Electric Co Senior Secured 1.700% 10/01/30	09/12/2025	Morgan Stanley		37,504,035	42,399,000	42,247,029	42,307,989		10,674		10,674		42,318,663		(4,814,628)	(4,814,628)	688,748	10/01/2030
797440-CF-9	San Diego Gas & Electric Co Secured 5.550% 04/15/54	11/19/2025	Barclays		6,337,355	6,490,000	6,424,062	6,425,084		802		802		6,425,887		(88,532)	(88,532)	395,214	04/15/2054
806851-AK-7	Schlumberger Holdings Corp Senior Unsecured 3.900% 05/17/28	03/10/2025	Various		30,352,098	30,951,000	30,471,133	30,450,748		26,307		26,307		30,477,055		(124,957)	(124,957)	382,245	05/17/2028
808513-CE-3	Charles Schwab Corp/The Senior Unsecured 5.853% 05/19/34	01/29/2025	ALRe - TDF Trust AAM		2,579,501	2,500,000	2,370,050	2,381,057		724		724		2,381,782		197,719	197,719	28,452	05/19/2034
816851-BG-3	Sempra Senior Unsecured 3.400% 02/01/28	02/21/2025	Various		13,897,380	14,500,000	15,622,952	14,878,105		(21,414)		(21,414)		14,856,692		(959,312)	(959,312)	277,997	02/01/2028
816851-BR-9	Sempra Senior Unsecured 5.500% 08/01/33	01/13/2025	ORIX Life - Custody		3,158,471	3,200,000	3,183,508	3,185,339		41		41		3,185,380		(26,909)	(26,909)	79,200	08/01/2033
816851-BT-5	Sempra Junior Subordinated 6.400% 10/01/54	02/20/2025	AARE Surplus AAM		9,726,000	10,000,000	10,000,000	10,000,000						10,000,000		(274,000)	(274,000)		10/01/2054
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-A 6.950% 04/30/32	10/31/2025	Redemption 100.0000		567,409	567,409	567,409	567,409						567,409				27,891	04/30/2032
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-G 4.480% 04/30/32	12/05/2025	Apollo Global Securities, LLC		17,291,247	17,391,947	17,391,947	17,391,947						17,391,947		(100,699)	(100,699)	883,047	04/30/2032
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-G 4.480% 04/30/32	12/18/2025	Redemption 100.0000		2,269,634	2,269,634	2,269,634	2,269,634						2,269,634				71,916	04/30/2032
82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27	01/10/2025	Redemption 100.0000		52,000,000	52,000,000	52,000,000	52,000,000						52,000,000				5,778	08/31/2027
826418-BM-6	Sierra Pacific Power Co Secured 2.600% 05/01/26	03/10/2025	Various		5,114,962	5,225,000	5,319,003	5,251,316		(4,734)		(4,734)		5,246,583		(131,621)	(131,621)	49,057	05/01/2026
82894*-BA-4	Jr Simplot Co SR NTS SER B 4.730% 05/01/31	11/05/2025	Apollo Global Securities, LLC		3,900,600	4,000,000	4,000,000	4,000,000						4,000,000		(99,400)	(99,400)	199,186	05/01/2031
829932-AA-0	Sixth Street Lending Partners Senior Unsecured 6.500% 03/11/29	01/21/2025	Various		182,033,720	182,700,000	181,886,370	182,026,195		7,525		7,525		182,033,720				4,288,375	03/11/2029
829932-AB-8	Sixth Street Lending Partners Sr Unsecured 6.500% 03/11/29	11/04/2025	ALRe Modco - VIAC GA - AAM		30,575,129	29,530,000	29,263,097			47,979		47,979		29,311,076		1,264,053	1,264,053	2,202,036	03/11/2029
829932-AC-6	Sixth Street Lending Partners Senior Unsecured 5.750% 01/15/30	01/20/2025	Tax Free Exchange		98,042,660	98,200,000	98,042,126	98,042,258		402		402		98,042,660				1,944,906	01/15/2030
83012A-AC-3	Sixth Street Specialty Lending Senior Unsecured 6.125% 03/01/29	01/14/2025	Various		13,104,978	13,100,000	12,990,115	13,009,709		735		735		13,010,444		94,534	94,534	298,662	03/01/2029
832248-BB-3	Smithfield Foods Inc Senior Unsecured 5.200% 04/01/29	11/19/2025	Various		2,205,850	2,200,000	2,427,436	2,316,728		(13,089)		(13,089)		2,303,638		(97,788)	(97,788)	83,344	04/01/2029
832248-BC-1	Smithfield Foods Inc Senior Unsecured 3.000% 10/15/30	03/27/2025	Various		41,770,302	47,000,000	47,703,316	47,440,221		(14,888)		(14,888)		47,425,333		(5,655,031)	(5,655,031)	604,983	10/15/2030
832248-BD-9	Smithfield Foods Inc Senior Unsecured 2.625% 09/13/31	10/08/2025	Barclays		13,205,550	15,000,000	14,802,150	14,861,526		14,681		14,681		14,876,208		(1,670,658)	(1,670,658)	422,188	09/13/2031
83367T-BJ-7	Societe Generale SA Subordinated 4.250% 04/14/25	04/14/2025	Maturity		17,500,000	17,500,000	17,173,775	17,419,041		80,959		80,959		17,500,000				371,875	04/14/2025
83367T-BJ-7	Societe Generale SA Subordinated 4.250% 04/14/25	02/20/2025	Various		17,478,494	17,500,000	17,170,650	17,409,148		43,221		43,221		17,452,369		26,125	26,125	260,313	04/14/2025
83368R-BC-5	Societe Generale SA Senior Non Preferred 1.792% 06/09/27	03/10/2025	Various		25,715,304	26,700,000	24,993,664	25,233,211		111,943		111,943		25,345,154		370,150	370,150	122,274	06/09/2027
83368R-BD-3	Societe Generale SA Senior Non Preferred 2.889% 06/09/32	09/09/2025	Morgan Stanley		7,892,544	8,800,000	7,605,488	7,645,581		90,409		90,409		7,735,990		156,554	156,554	191,380	06/09/2032
83368R-BD-3	Societe Generale SA Senior Non Preferred 2.889% 06/09/32	02/20/2025	AARE Surplus AAM		12,197,008	14,300,000	12,467,169	12,525,322		27,226		27,226		12,552,547		(355,539)	(355,539)	81,478	06/09/2032
83368R-BH-4	Societe Generale SA SOCIETE GENERALE 2.797% 01/19/28	02/21/2025	Various		25,338,770	26,500,000	24,921,980	25,103,709		63,132		63,132		25,166,841		171,929	171,929	442,664	01/19/2028
83368R-BJ-0	Societe Generale SA Senior Non Preferred 3.337% 01/21/33	06/24/2025	ALRe Corporate AAM		14,973,631	17,000,000	14,974,110	15,027,953		96,707		96,707		15,124,660		(151,029)	(151,029)	524,743	01/21/2033
83368R-BR-2	Societe Generale SA Senior Non Preferred 6.446% 01/10/29	10/08/2025	Barclays		12,276,484	11,800,000	12,348,228	12,304,344		(121,963)		(121,963)		12,182,382		94,102	94,102	948,672	01/10/2029
83368R-BS-0	Societe Generale SA Senior Non Preferred 6.691% 01/10/34	10/08/2025	Various		21,998,406	20,200,000	21,977,054	21,929,636		(136,468)		(136,468)		21,793,168		205,239	205,239	1,685,723	01/10/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83368R-BV-3	Societe Generale SA Senior Non Preferred 5.519% 01/19/28	10/08/2025	Barclays		2,025,940	2,000,000	2,000,000	2,000,000						2,000,000		25,940	25,940	134,909	01/19/2028
83368R-BW-1	Societe Generale SA Senior Non Preferred 5.634% 01/19/30	10/08/2025	Various		24,545,711	23,900,000	24,472,981	24,439,491		(91,190)		(91,190)		24,348,301		197,410	197,410	1,562,183	01/19/2030
83368R-BX-9	Societe Generale SA Senior Non Preferred 6.066% 01/19/35	12/01/2025	Various		24,044,053	23,112,000	23,636,540	23,625,585		(32,123)		(32,123)		23,593,463		450,590	450,590	1,530,705	01/19/2035
83368R-BY-7	Societe Generale SA Subordinated 7.132% 01/19/55	12/01/2025	Morgan Stanley		749,819	713,000	701,050	701,241		106		106		701,347		48,473	48,473	69,638	01/19/2055
83368R-BY-7	Societe Generale SA Subordinated 7.132% 01/19/55	02/20/2025	AARE Surplus AAM		71,419,406	70,400,000	69,532,528	69,541,441		1,091		1,091		69,542,533		1,876,873	1,876,873	2,942,822	01/19/2055
83416W-AA-1	Solar Star Funding LLC SR SECD NTS SER A 5.375% 06/30/35	10/03/2025	Deutsche Bank AG		17,525,925	17,141,275	17,771,114	17,524,327		(38,757)		(38,757)		17,485,570		40,355	40,355	706,363	06/30/2035
83416W-AA-1	Solar Star Funding LLC SR SECD NTS SER A 5.375% 06/30/35	06/30/2025	Redemption 100.0000		311,320	311,320	322,759	318,277		(6,957)		(6,957)		311,320				8,367	06/30/2035
837004-BW-9	Dominion Energy South Carolina Secured 5.800% 01/15/33	12/17/2025	Various		7,431,050	7,000,000	7,667,030	7,295,501		(25,658)		(25,658)		7,269,842		161,208	161,208	529,411	01/15/2033
837004-BX-7	Dominion Energy South Carolina Secured 5.300% 05/15/33	12/17/2025	Barclays		2,082,500	2,000,000	2,055,440	2,024,531		(2,325)		(2,325)		2,022,206		60,294	60,294	115,717	05/15/2033
84055*-AA-6	South Texas Electric Cooperati 1ST MTG SER 09B 5.410% 01/01/28	01/01/2025	Redemption 100.0000		764,706	764,706	764,706	764,706						764,706				20,685	01/01/2028
84055*-AB-4	South Texas Electric Cooperati 1ST MTG SER 09A 5.980% 01/01/40	01/01/2025	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				24,917	01/01/2040
84055*-AC-2	South Texas Electric Cooperati 1ST MTG SER 13A 3.300% 11/15/43	11/15/2025	Redemption 100.0000		366,667	366,667	366,667	366,667						366,667				9,075	11/15/2043
84055*-AE-8	South Texas Electric Cooperati 1ST MTG SER 18A 4.160% 08/15/48	08/15/2025	Various		400,000	400,000	400,000	400,000						400,000				12,480	08/15/2048
842400-FP-3	Southern California Edison Co Secured 5.500% 03/15/40	12/09/2025	AMH - AmerUs Group Co.		4,206,324	4,300,000	4,499,778	4,497,141		(8,321)		(8,321)		4,488,820		(282,496)	(282,496)	291,683	03/15/2040
842400-FQ-1	Southern California Edison Co Secured 4.500% 09/01/40	12/09/2025	AMH - AmerUs Group Co.		3,782,956	4,300,000	4,007,858	4,011,630		11,620		11,620		4,023,250		(240,294)	(240,294)	246,175	09/01/2040
842400-GU-1	Southern California Edison Co Secured 2.250% 06/01/30	04/29/2025	JPM SECURITIES LLC		8,759,600	10,000,000	10,341,100	10,200,083		(12,238)		(12,238)		10,187,845		(1,428,245)	(1,428,245)	93,125	06/01/2030
842400-HD-8	Southern California Edison Co Secured 2.500% 06/01/31	10/08/2025	Various		5,141,261	5,798,000	5,776,721	5,783,671		1,605		1,605		5,785,276		(644,015)	(644,015)	124,013	06/01/2031
842400-HM-8	Southern California Edison Co Secured 2.750% 02/01/32	10/08/2025	Barclays		4,419,250	5,000,000	4,998,200	4,998,718		128		128		4,998,846		(579,596)	(579,596)	163,472	02/01/2032
842400-HS-5	Southern California Edison Co Secured 5.850% 11/01/27	03/10/2025	Various		13,393,571	13,100,000	13,500,838	13,448,701		(23,186)		(23,186)		13,425,515		(31,944)	(31,944)	276,738	11/01/2027
842400-HT-3	Southern California Edison Co Secured 5.950% 11/01/32	12/09/2025	ACRA RE 2B Surplus AAM		2,111,797	2,000,000	2,091,780	2,082,810		(8,569)		(8,569)		2,074,241		37,556	37,556	131,561	11/01/2032
842400-HX-4	Southern California Edison Co Secured 5.875% 12/01/53	02/20/2025	AARE Surplus AAM		2,878,070	3,000,000	2,993,580	2,993,773		11		11		2,993,784		(115,714)	(115,714)	38,677	12/01/2053
842434-CQ-3	Southern California Gas Co Secured 2.600% 06/15/26	02/21/2025	Morgan Stanley		4,867,150	5,000,000	4,686,783	4,936,647		6,294		6,294		4,942,940		(75,790)	(75,790)	24,917	06/15/2026
842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51	09/15/2025	Seaport Global Securities LLC		1,978,000	2,000,000	2,000,000	2,000,000						2,000,000		(22,000)	(22,000)	75,208	09/15/2051
842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51	08/28/2025	Various		15,441,173	15,600,000	14,512,500	14,559,469		13,711		13,711		14,573,181		867,993	867,993	557,375	09/15/2051
842587-DM-6	Southern Co/The Senior Unsecured 5.150% 10/06/25	05/13/2025	ACRA RE II Surplus AAM		4,011,272	4,000,000	3,991,440	3,997,698		1,100		1,100		3,998,798		12,474	12,474	123,600	10/06/2025
842587-DT-1	Southern Co/The Senior Unsecured 5.700% 03/15/34	08/05/2025	Barclays		13,643,890	13,000,000	13,674,830	13,651,746		(36,326)		(36,326)		13,615,420		28,470	28,470	660,725	03/15/2034
8426EP-AD-0	Southern Co Gas Capital Corp Senior Unsecured 1.750% 01/15/31	10/08/2025	Various		25,000,604	28,562,000	28,391,994	28,458,168		12,661		12,661		28,470,829		(3,470,224)	(3,470,224)	616,463	01/15/2031
843646-AH-3	Southern Power Co Senior Unsecured 5.150% 09/15/41	12/09/2025	AMH - AmerUs Group Co.		4,138,888	4,300,000	4,312,556	4,312,439		(441)		(441)		4,311,998		(173,110)	(173,110)	273,122	09/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
845743-BU-6	Southwestern Public Service Co Secured 3.150% 05/01/50	11/20/2025	ALRE - DFL Trust AAM		5,829,844	8,800,000	6,193,088	6,207,769		44,669		44,669		6,252,438		(422,594)	(422,594)	291,830	05/01/2050
846150-AA-8	Space Florida GTD SR SECD NTS 6.050% 04/01/53	10/01/2025	Redemption 100.0000		688,420	688,420	688,420	688,420						688,420				41,649	04/01/2053
84756N-AG-4	Spectra Energy Partners LP Senior Unsecured 4.500% 03/15/45	12/09/2025	AMH - AmerUs Group Co.		3,662,117	4,300,000	3,787,526	3,791,872		13,365		13,365		3,805,237		(143,119)	(143,119)	238,650	03/15/2045
85234#-AB-1	STADIUM FUNDING TRUST SR SECD NTS 5.000% 04/01/39	04/01/2025	Redemption 100.0000		687,020	687,020	687,020	687,020						687,020				17,175	04/01/2039
852348-AA-5	ST CHARLES HEALTH SYSTEM INC SR NTS 4.420% 01/01/38	01/01/2025	Redemption 100.0000		1,520,134	1,520,134	1,520,134	1,520,134						1,520,134				33,595	01/01/2038
853496-AC-1	Standard Industries Inc/NY Senior Unsecured 5.000% 02/15/27	08/21/2025	Various		10,000,000	10,000,000	9,955,550	9,962,217		10,871		10,871		9,973,088		26,912	26,912	508,333	02/15/2027
857477-BF-9	State Street Corp Subordinated 3.031% 11/01/34	04/29/2025	Various		14,757,675	16,165,000	16,795,993	16,541,489		(24,399)		(24,399)		16,517,090		(1,759,415)	(1,759,415)	243,620	11/01/2034
857477-BP-7	State Street Corp Senior Subordinated 2.200% 03/03/31	12/09/2025	AMH - AmerUs Group Co.		4,485,974	5,000,000	4,987,681	4,991,549		1,212		1,212		4,992,762		(506,788)	(506,788)	139,333	03/03/2031
857477-BZ-5	State Street Corp Senior Unsecured 5.944% 01/26/26	01/26/2025	Call 100.0000		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000					01/26/2026
857477-CB-7	State Street Corp Senior Unsecured 6.470% 05/18/26	05/18/2025	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				178,640	05/18/2026
857477-CG-6	State Street Corp Subordinated 6.113% 11/21/34	11/13/2025	ACRA RE 2B Surplus AAM		7,324,059	6,750,000	6,750,000	6,750,000						6,750,000		574,059	574,059	403,796	11/21/2034
858119-BF-6	Steel Dynamics Inc Senior Unsecured 5.000% 12/15/26	12/21/2025	Call 100.0000		2,532,000	2,532,000	2,504,173	2,511,743		9,805		9,805		2,521,548		10,452	10,452	128,710	12/15/2026
858119-BK-5	Steel Dynamics Inc Senior Unsecured 3.450% 04/15/30	10/15/2025	Various		6,340,440	6,554,000	6,106,908	6,120,486		55,809		55,809		6,176,296		164,145	164,145	221,018	04/15/2030
858119-BM-1	Steel Dynamics Inc Senior Unsecured 3.250% 01/15/31	09/09/2025	Various		23,927,138	25,400,000	25,625,496	25,244,813		2,012		2,012		25,246,825		(1,319,687)	(1,319,687)	935,422	01/15/2031
858119-BM-1	Steel Dynamics Inc Senior Unsecured 3.250% 01/15/31	12/09/2025	ACRA RE 2B Surplus AAM		21,266,847	22,400,000	19,826,576	20,246,823		293,247		293,247		20,540,069		726,778	726,778	1,019,200	01/15/2031
858119-BQ-2	Steel Dynamics Inc Senior Unsecured 5.375% 08/15/34	10/08/2025	Barclays		6,113,521	5,900,000	6,097,827	6,093,854		(12,526)		(12,526)		6,081,328		32,193	32,193	401,692	08/15/2034
85855C-AA-8	Stellantis Finance US Inc Senior Unsecured 1.711% 01/29/27	05/19/2025	JPM SECURITIES LLC		9,059,424	9,600,000	9,600,000	9,600,000						9,600,000		(540,576)	(540,576)	132,774	01/29/2027
85855C-AB-6	Stellantis Finance US Inc Senior Unsecured 2.691% 09/15/31	10/08/2025	Barclays		5,182,920	6,000,000	6,000,000	6,000,000						6,000,000		(817,080)	(817,080)	172,224	09/15/2031
86157#-AA-4	Stolthaven New Orleans LLC GTD SR SECD NTS 5.150% 07/17/29	07/17/2025	Various		750,000	750,000	750,000	750,000						750,000				28,969	07/17/2029
86172*-AA-9	Stone Point Credit Corp Sr Nts 5.830% 05/19/25	05/19/2025	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				145,750	05/19/2025
86275#-AA-1	Strategic Credit Opportunities Unsecured 4.250% 04/01/26	10/03/2025	AARe - Sony Life [Block] Trust		9,911,810	10,000,000	10,000,000	10,000,000						10,000,000		(88,190)	(88,190)	427,361	04/01/2026
86765B-AQ-2	Energy Transfer LP Senior Unsecured 5.350% 05/15/45	03/27/2025	Goldman Sachs		6,057,576	6,800,000	6,160,188	6,168,602		3,822		3,822		6,172,424		(114,848)	(114,848)	134,404	05/15/2045
86765B-AS-8	Energy Transfer LP Senior Unsecured 5.950% 12/01/25	09/22/2025	Various		17,162,000	17,162,000	17,358,480	17,221,996		(59,996)		(59,996)		17,162,000				825,421	12/01/2025
872540-AT-6	TJX Cos Inc/The Senior Unsecured 3.875% 04/15/30	03/27/2025	Various		22,761,546	23,550,000	27,974,571	26,065,440		(115,764)		(115,764)		25,949,676		(3,188,130)	(3,188,130)	413,188	04/15/2030
872540-AW-9	TJX Cos Inc/The Senior Unsecured 1.600% 05/15/31	12/09/2025	ACRA RE 2B Surplus AAM		3,501,344	4,000,000	3,209,280	3,304,906		89,679		89,679		3,394,586		106,758	106,758	68,267	05/15/2031
87264A-AX-3	T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40	12/09/2025	AMH - AmerUs Group Co.		900,525	1,000,000	921,617	922,672		3,226		3,226		925,898		(25,373)	(25,373)	50,313	04/15/2040
87264A-BB-0	T-Mobile USA Inc Senior Unsecured 3.500% 04/15/25	04/15/2025	Maturity		15,000,000	15,000,000	16,430,363	15,078,194		(78,194)		(78,194)		15,000,000				262,500	04/15/2025
87264A-BD-6	T-Mobile USA Inc Senior Unsecured 3.750% 04/15/27	02/21/2025	Morgan Stanley		10,872,672	11,100,000	10,990,998	11,003,055		5,959		5,959		11,009,015		(136,343)	(136,343)	149,156	04/15/2027
87264A-BF-1	T-Mobile USA Inc Senior Unsecured 3.875% 04/15/30	03/27/2025	Goldman Sachs		4,293,315	4,500,000	4,470,592	4,481,381		767		767		4,482,147		(188,832)	(188,832)	78,953	04/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87264A-BU-8	T-Mobile USA Inc Senior Unsecured 2.625% 04/15/26	03/10/2025	Goldman Sachs		12,650,127	12,900,000	12,568,306	12,571,089		48,706		48,706		12,619,795		30,332	30,332	137,331	04/15/2026
87264A-CB-9	T-Mobile USA Inc Senior Unsecured 2.550% 02/15/31	10/08/2025	Various		15,928,098	17,470,000	18,013,906	17,820,249		(43,568)		(43,568)		17,776,681		(1,848,584)	(1,848,584)	512,308	02/15/2031
87264A-DB-8	T-Mobile USA Inc Senior Unsecured 5.750% 01/15/54	02/20/2025	AARE Surplus AAM		4,919,591	5,000,000	4,979,750	4,979,750		22		22		4,979,772		(60,181)	(60,181)	171,701	01/15/2054
87264A-DF-9	T-Mobile USA Inc Senior Unsecured 5.150% 04/15/34	02/19/2025	ORIX Life - Custody		5,922,988	6,000,000	5,979,240	5,980,319		221		221		5,980,540		(57,552)	(57,552)	106,433	04/15/2034
87264A-DG-7	T-Mobile USA Inc Senior Unsecured 5.500% 01/15/55	02/20/2025	AARE Surplus AAM		7,615,414	8,000,000	7,991,680	7,991,831		15		15		7,991,846		(376,433)	(376,433)	262,778	01/15/2055
872652-AA-0	TPG Operating Group II LP Senior Unsecured 5.875% 03/05/34	02/21/2025	Morgan Stanley		45,888,300	45,000,000	44,956,350	44,959,068		495		495		44,959,563		928,737	928,737	1,241,094	03/05/2034
87612E-BL-9	Target Corp Senior Unsecured 2.250% 04/15/25	04/15/2025	Maturity		10,000,000	10,000,000	9,654,950	9,923,718		76,282		76,282		10,000,000				112,500	04/15/2025
87612G-AF-8	Targa Resources Corp Senior Unsecured 6.500% 03/30/34	02/20/2025	AARE Surplus AAM		11,473,613	10,800,000	10,794,492	10,794,492						10,794,492		679,121	679,121	273,000	03/30/2034
88104L-AG-8	TerraForm Power Operating LLC SENIOR 4.750% 01/15/30	09/03/2025	Various		5,872,653	6,100,000	6,254,500	6,165,290		(13,828)		(13,828)		6,151,462		(278,809)	(278,809)	329,188	01/15/2030
88105#-AA-3	Terraform Phoenix I LLC GTD SR SECD NTS 3.380% 12/31/43	12/31/2025	Various		1,440,575	1,440,575	1,363,805	1,364,723		75,853		75,853		1,440,575				30,302	12/31/2043
882508-BC-7	Texas Instruments Inc Senior Unsecured 2.900% 11/03/27	02/21/2025	Morgan Stanley		6,148,864	6,400,000	6,225,536	6,240,050		7,885		7,885		6,247,935		(99,071)	(99,071)	57,227	11/03/2027
882508-BK-9	Texas Instruments Inc Senior Unsecured 1.125% 09/15/26	05/19/2025	JPM SECURITIES LLC		7,685,040	8,000,000	8,000,000	8,000,000						8,000,000		(314,960)	(314,960)	61,250	09/15/2026
882508-BL-7	Texas Instruments Inc Senior Unsecured 1.900% 09/15/31	09/09/2025	Various		2,162,760	2,500,000	2,262,123	2,274,760		7,090		7,090		2,281,850		(119,090)	(119,090)	34,015	09/15/2031
882508-BP-8	Texas Instruments Inc Senior Unsecured 3.650% 08/16/32	10/08/2025	Barclays		14,413,950	15,000,000	14,956,350	14,965,326		3,090		3,090		14,968,415		(554,465)	(554,465)	628,104	08/16/2032
882926-AA-6	Texas Instruments Inc Senior Unsecured 5.050% 05/18/63	11/13/2025	ACRA RE 2B Surplus AAM		5,501,998	6,000,000	5,950,020	5,950,674		372		372		5,951,046		(449,048)	(449,048)	298,792	05/18/2063
88339W-AC-0	Williams Cos Inc/The Senior Unsecured 5.150% 03/15/34	03/27/2025	Goldman Sachs		9,783,700	10,000,000	9,819,002	9,828,623		3,494		3,494		9,832,117		(48,417)	(48,417)	276,097	03/15/2034
883556-BY-7	Thermo Fisher Scientific Inc Senior Unsecured 4.100% 08/15/47	02/20/2025	AARE Surplus AAM		3,271,922	4,000,000	3,452,080	3,465,252		1,718		1,718		3,466,970		(195,049)	(195,049)	84,278	08/15/2047
883556-CX-6	Thermo Fisher Scientific Inc Senior Unsecured 1.750% 10/15/28	05/19/2025	JPM SECURITIES LLC		6,005,892	6,550,000	6,607,129	6,580,541		(3,173)		(3,173)		6,577,367		(571,476)	(571,476)	68,457	10/15/2028
883556-CV-2	Thermo Fisher Scientific Inc Senior Unsecured 4.953% 08/10/26	03/27/2025	Goldman Sachs		4,031,200	4,000,000	4,004,046	4,003,296		(474)		(474)		4,002,822		28,378	28,378	125,476	08/10/2026
883556-CY-6	Thermo Fisher Scientific Inc Senior Unsecured 5.404% 08/10/43	02/20/2025	AARE Surplus AAM		1,239,463	1,250,000	1,127,825	1,131,836		460		460		1,132,295		107,167	107,167	35,651	08/10/2043
883556-CZ-3	Thermo Fisher Scientific Inc Senior Unsecured 5.000% 12/05/26	03/27/2025	Goldman Sachs		2,623,244	2,600,000	2,632,779	2,627,375		(3,460)		(3,460)		2,623,915		(671)	(671)	40,806	12/05/2026
883556-DB-5	Thermo Fisher Scientific Inc Senior Unsecured 5.200% 01/31/34	01/29/2025	ORIX Life - Custody		4,028,652	4,000,000	3,993,840	3,994,838		34		34		3,994,873		33,779	33,779	103,422	01/31/2034
886758-AB-3	Tiger Global Management LLC Sr. Nts 3.820% 04/13/29	10/03/2025	AARe - Sony Life [Block] Trust		9,278,563	10,000,000	10,000,000	10,000,000						10,000,000		(721,437)	(721,437)	371,389	04/13/2029
88948A-BA-4	Toll Road Investors Partnershi INS REV BDS 99B 0.000% 02/15/25	02/15/2025	Maturity		9,000,000	9,000,000	4,592,000	8,930,144		69,856		69,856		9,000,000					02/15/2025
891598-AA-8	Total Terminals International TERM LOAN B 5.684% 07/30/26	12/23/2025	Redemption 100.0000		20,000,000	20,000,000	19,971,440	19,946,949		53,051		53,051		20,000,000				1,202,299	07/30/2026
89236T-GT-6	Toyota Motor Credit Corp Senior Unsecured 1.800% 02/13/25	02/13/2025	Various		27,000,000	27,000,000	25,516,439	26,925,250		74,750		74,750		27,000,000				243,000	02/13/2025
89236T-GY-5	Toyota Motor Credit Corp Senior Unsecured 3.375% 04/01/30	04/29/2025	JPM SECURITIES LLC		5,221,810	5,500,000	5,496,315	5,497,912		121		121		5,498,033		(276,223)	(276,223)	107,766	04/01/2030
89236T-KF-1	Toyota Motor Credit Corp Senior Unsecured 3.650% 08/18/25	08/18/2025	Maturity		6,300,000	6,300,000	6,191,703	6,241,097		58,903		58,903		6,300,000				229,950	08/18/2025
89236T-LJ-2	Toyota Motor Credit Corp Senior Unsecured 4.800% 01/05/26	07/07/2025	MMTL Modco AAM		3,407,700	3,400,000	3,397,382	3,398,645		695		695		3,399,340		8,360	8,360	245,253	01/05/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
893574-AH-6	Transcontinental Gas Pipe Line Senior Unsecured 7.850% 02/01/26	12/05/2025	Call 100.0000		1,200,000	1,200,000	1,523,041	1,262,787		(62,787)		(62,787)		1,200,000				126,647	02/01/2026
893574-AP-8	Transcontinental Gas Pipe Line Senior Unsecured 3.250% 05/15/30	04/29/2025	Various		2,798,250	3,000,000	2,993,784	2,996,256		210		210		2,996,466		(198,216)	(198,216)	44,687	05/15/2030
893928-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/40	10/25/2025	Various		540,156	540,156	513,517	511,685		28,471		28,471		540,156				14,966	01/25/2040
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50	09/15/2025	Redemption 100.0000		207,664	207,664	207,664	207,664						207,664				4,293	03/31/2050
89420G-AE-9	Travelers Property Casualty Co Senior Unsecured 6.375% 03/15/33	12/09/2025	Various		3,103,212	2,762,000	3,578,255	3,395,470		(65,001)		(65,001)		3,330,469		(227,257)	(227,257)	217,162	03/15/2033
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS 3.850% 05/31/29	11/03/2025	CROSSTRADE		7,549,180	7,585,438	7,585,438	7,585,438						7,585,438		(36,258)	(36,258)	333,412	05/31/2029
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS 3.850% 05/31/29	10/31/2025	Redemption 100.0000		1,621,916	1,621,916	1,621,916	1,621,916						1,621,916				28,758	05/31/2029
902494-BH-5	Tyson Foods Inc Senior Unsecured 5.100% 09/28/48	11/13/2025	AMH - AmerUs Group Co.		3,719,846	4,000,000	3,868,720	3,881,614		2,223		2,223		3,883,837		(163,990)	(163,990)	229,500	09/28/2048
90274*-AA-8	UFI-NOR HANSCOM FEDL RECV TR P/T CERTS 3.276% 03/01/40	03/01/2025	Redemption 100.0000		1,168,604	1,168,604	1,168,604	1,168,604						1,168,604				38,288	03/01/2040
90274@-AA-6	UFI-Jci Samford Cppc Tr P/T CERTS 3.660% 03/01/38	12/01/2025	Redemption 100.0000		1,245,926	1,245,926	1,245,926	1,245,926						1,245,926				28,630	03/01/2038
90279@-AA-1	UFI-Jci Bcps Cppc Receivables P/T CERTS SER 17 4.150% 03/01/38	12/01/2025	Redemption 100.0000		1,273,410	1,273,410	1,273,410	1,273,410						1,273,410				33,446	03/01/2038
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27	12/01/2025	Redemption 100.0000		398,947	398,947	398,947	398,945		2		2		398,947				10,668	11/01/2027
907818-EQ-7	Union Pacific Corp Senior Unsecured 3.600% 09/15/37	04/29/2025	JPM SECURITIES LLC		516,036	600,000	529,932	535,912		1,230		1,230		537,142		(21,106)	(21,106)	13,500	09/15/2037
907818-FX-1	Union Pacific Corp Senior Unsecured 2.800% 02/14/32	10/08/2025	Barclays		1,831,380	2,000,000	1,991,860	1,993,974		597		597		1,994,571		(163,191)	(163,191)	64,556	02/14/2032
907818-GD-4	Union Pacific Corp Senior Unsecured 5.150% 01/20/63	04/24/2025	ALRe Modco - VIAC GA - AAM		2,209,503	2,500,000	2,628,553	2,626,326		(375)		(375)		2,625,951		(416,448)	(416,448)	97,278	01/20/2063
90964*-AH-8	United Bottling Management Co SR NTS SER B 4.240% 12/21/31	11/18/2025	Apollo Global Securities, LLC		15,336,320	16,000,000	16,000,000	16,000,000						16,000,000		(663,680)	(663,680)	655,787	12/21/2031
91159H-JD-3	US Bancorp Senior Unsecured 2.677% 01/27/33	12/17/2025	Barclays		45,041	50,000	50,000	50,000						50,000		(4,960)	(4,960)	1,863	01/27/2033
913017-BA-6	RTX Corp Senior Unsecured 7.500% 09/15/29	03/10/2025	Goldman Sachs		5,022,495	4,500,000	6,504,750	5,630,922		(44,660)		(44,660)		5,586,261		(563,766)	(563,766)	165,000	09/15/2029
913017-DD-8	RTX Corp Senior Unsecured 3.950% 08/16/25	08/16/2025	Maturity		10,000,000	10,000,000	9,793,600	9,920,984		79,016		79,016		10,000,000				263,333	08/16/2025
91319#-AG-6	Veolia Utility Resources LLC. SR NTS 4.920% 01/26/25	01/26/2025	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				123,000	01/26/2025
91324P-DE-9	UnitedHealth Group Inc Senior Unsecured 2.950% 10/15/27	02/21/2025	Morgan Stanley		2,877,510	3,000,000	2,807,034	2,848,951		7,465		7,465		2,856,416		21,094	21,094	31,713	10/15/2027
91324P-DK-5	UnitedHealth Group Inc Senior Unsecured 3.850% 06/15/28	03/10/2025	Various		2,014,515	2,050,000	2,017,294	2,020,863		1,533		1,533		2,022,396		(7,882)	(7,882)	18,854	06/15/2028
91324P-ED-0	UnitedHealth Group Inc Senior Unsecured 2.300% 05/15/31	09/09/2025	Morgan Stanley		4,494,950	5,000,000	4,999,550	4,999,697		31		31		4,999,727		(504,777)	(504,777)	94,236	05/15/2031
91324P-FM-9	UnitedHealth Group Inc Senior Unsecured 5.750% 07/15/64	12/01/2025	Morgan Stanley		890,694	900,000	871,326			97		97		871,423		19,271	19,271	19,694	07/15/2064
91403#-AA-6	Univ Of Iowa Energy Collaborat SR SECD NTS 3.620% 06/30/50	12/31/2025	Various		971,445	971,445	971,445	971,445						971,445				22,297	06/30/2050
91412N-AZ-3	University of Chicago/The BDS SER 2015B 3.922% 10/01/29	09/23/2025	Call 100.0000		743,000	743,000	715,870	720,023		3,199		3,199		723,221		19,779	19,779	28,493	10/01/2029
91913Y-AE-0	Valero Energy Corp Senior Unsecured 7.500% 04/15/32	09/12/2025	Various		19,467,855	16,750,000	18,167,670	17,545,512		(67,721)		(67,721)		17,477,791		1,990,064	1,990,064	1,151,563	04/15/2032
91913Y-AE-0	Valero Energy Corp Senior Unsecured 7.500% 04/15/32	06/24/2025	ALRe Corporate AAM		7,373,033	6,500,000	7,507,870	6,960,990		(24,354)		(24,354)		6,936,636		436,396	436,396	337,188	04/15/2032
91913Y-BB-5	Valero Energy Corp Senior Unsecured 2.150% 09/15/27	03/10/2025	Goldman Sachs		13,179,460	14,000,000	12,720,933	12,906,759		73,026		73,026		12,979,785		199,675	199,675	147,156	09/15/2027
92343V-CQ-5	Verizon Communications Inc Senior Unsecured 4.400% 11/01/34	02/19/2025	ORIX Life - Custody		2,328,424	2,500,000	2,181,775	2,207,637		2,939		2,939		2,210,576		117,848	117,848	33,000	11/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92343V-DR-2	Verizon Communications Inc Senior Unsecured 4.812% 03/15/39	11/13/2025	AMH - AmerUs Group Co.		332,617	349,000	363,330	360,003		(490)		(490)		359,513		(26,895)	(26,895)	19,500	03/15/2039
92343V-GJ-7	Verizon Communications Inc Senior Unsecured 2.550% 03/21/31	10/08/2025	Various		8,195,490	9,000,000	8,963,010	8,975,870		2,787		2,787		8,978,657		(783,167)	(783,167)	240,975	03/21/2031
92556V-AD-8	Viatris Inc Senior Unsecured 2.700% 06/22/30	09/24/2025	Various		15,592,833	17,934,000	18,374,648	18,217,340		(12,400)		(12,400)		18,204,940		(2,612,107)	(2,612,107)	115,964	06/22/2030
92763M-AA-3	Vnom Sub Inc SENIOR 5.375% 11/01/27	11/01/2025	Various		10,500,000	10,500,000	10,401,089	10,352,044		20,191		20,191		10,372,235		127,765	127,765	564,375	11/01/2027
92826C-AD-4	Visa Inc Senior Unsecured 3.150% 12/14/25	12/14/2025	Various		14,100,000	14,100,000	13,739,251	13,890,870		209,130		209,130		14,100,000				444,150	12/14/2025
928388-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49	12/31/2025	Redemption 100.0000		922,118	922,118	922,118	922,118						922,118				14,951	10/14/2049
928563-AC-9	VMware LLC Senior Unsecured 3.900% 08/21/27	02/21/2025	Morgan Stanley		12,216,625	12,500,000	12,395,625	12,405,657		5,063		5,063		12,410,720		(194,095)	(194,095)	247,813	08/21/2027
928563-AE-5	VMware LLC Senior Unsecured 4.650% 05/15/27	05/29/2025	Various		14,009,100	14,000,000	13,710,550	13,822,579		27,461		27,461		13,850,039		159,061	159,061	352,625	05/15/2027
928563-AJ-4	VMware LLC Senior Unsecured 1.400% 08/15/26	02/21/2025	Morgan Stanley		5,712,120	6,000,000	5,989,800	5,996,638		301		301		5,996,940		(284,820)	(284,820)	44,100	08/15/2026
928563-AK-1	VMware LLC Senior Unsecured 1.800% 08/15/28	05/19/2025	Various		17,219,877	18,900,000	18,198,341	18,273,355		40,059		40,059		18,313,414		(1,093,537)	(1,093,537)	229,860	08/15/2028
928563-AL-9	VMware LLC Senior Unsecured 2.200% 08/15/31	10/08/2025	Various		8,304,310	9,744,000	8,266,319	8,270,844		75,375		75,375		8,346,219		(41,909)	(41,909)	173,685	08/15/2031
928668-AT-9	Volkswagen Group of America Fi GTD NTS 4.625% 11/13/25	11/13/2025	Maturity		6,300,000	6,300,000	6,234,102	6,259,031		40,969		40,969		6,300,000				291,407	11/13/2025
928668-BL-5	Volkswagen Group of America Fi GTD NTS 1.250% 11/24/25	11/24/2025	Various		6,000,000	6,000,000	5,990,994	5,998,336		1,664		1,664		6,000,000				75,000	11/24/2025
928668-CE-0	Volkswagen Group of America Fi Senior Unsecured 5.400% 03/20/26	03/10/2025	Goldman Sachs		6,238,440	6,200,000	6,185,740	6,190,215		1,508		1,508		6,191,723		46,717	46,717	159,030	03/20/2026
929328-AF-9	WSFS Financial Corp Senior Unsecured 2.750% 12/15/30	03/31/2025	Various		19,175,000	20,000,000	20,000,000	20,000,000						20,000,000		(825,000)	(825,000)	161,944	12/15/2030
92939U-A@-5	WEC Energy Group Inc WEC Energy Group Inc 6.740% 06/15/55	10/03/2025	AARe - Sony Life [Block] Trust		31,396,377	30,000,000	30,000,000	30,000,000						30,000,000		1,396,377	1,396,377	1,611,983	06/15/2055
92939U-AE-6	WEC Energy Group Inc Senior Unsecured 1.800% 10/15/30	10/08/2025	Various		25,748,004	29,000,000	29,016,313	29,010,021		(1,211)		(1,211)		29,008,810		(3,260,807)	(3,260,807)	471,439	10/15/2030
92939U-AH-9	WEC Energy Group Inc Senior Unsecured 5.000% 09/27/25	09/27/2025	Various		7,000,000	7,000,000	6,982,059	6,992,488		7,512		7,512		7,000,000				350,000	09/27/2025
92940P-AF-1	WRKCo Inc Senior Unsecured 4.200% 06/01/32	10/08/2025	Various		4,373,145	4,500,000	4,498,605	4,499,155		76		76		4,499,231		(126,086)	(126,086)	161,700	06/01/2032
92940P-AG-9	WRKCo Inc Senior Unsecured 3.000% 06/15/33	10/08/2025	Various		12,217,848	13,691,000	13,566,788	13,523,516		8,538		8,538		13,532,053		(1,314,205)	(1,314,205)	335,430	06/15/2033
92966*-AG-4	Wabash Valley Power Associatio 1ST MTG 6.140% 01/31/28	10/31/2025	Redemption 100.0000		804,892	804,892	804,892	804,892						804,892				31,123	01/31/2028
92984*-AA-5	WEC Infrastructure Wind Holdin SR SECD NTS 2.750% 12/31/32	12/31/2025	Various		4,720,129	4,720,129	4,720,129	4,720,129						4,720,129				92,447	12/31/2032
929903-AM-4	Wachovia Corp Subordinated 5.500% 08/01/35	04/01/2025	ACRA RE 2A Surplus AAM		7,030,200	7,000,000	6,646,370	6,799,015		3,466		3,466		6,802,481		227,720	227,720	256,667	08/01/2035
93002*-AA-1	WEC Infrastructure Wind Holdin SR SECD 6.380% 12/31/31	12/31/2025	Redemption 100.0000		9,090,590	9,090,590	9,090,590	9,090,590						9,090,590				419,702	12/31/2031
931142-EW-9	Walmart Inc Senior Unsecured 3.900% 09/09/25	09/09/2025	Maturity		3,000,000	3,000,000	2,959,440	2,983,689		16,311		16,311		3,000,000				117,000	09/09/2025
94973V-AL-1	Elevance Health Inc Senior Unsecured 5.850% 01/15/36	07/02/2025	ACRA RE 2A Surplus AAM		5,263,479	5,000,000	5,003,470	5,001,994		(67)		(67)		5,001,927		261,552	261,552	281,938	01/15/2036
94974B-GK-0	Wells Fargo & Co Senior Unsecured 3.900% 05/01/45	02/20/2025	AARE Surplus AAM		11,808,008	15,000,000	12,264,000	12,332,294		10,006		10,006		12,342,300		(534,292)	(534,292)	177,125	05/01/2045
94978#-EL-7	Dow Chemical Co/The EQUIP NT SER C 5.670% 01/03/29	01/03/2025	Redemption 100.0000		142,604	142,604	142,604	142,604						142,604				4,043	01/03/2029
94978#-GN-1	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-A 5.670% 01/30/30	01/15/2025	Redemption 100.0000		76,501	76,501	76,501	76,501						76,501				2,066	01/30/2030
94978#-GP-6	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-B 5.670% 01/15/30	01/15/2025	Redemption 100.0000		162,996	162,996	162,996	162,996						162,996				4,621	01/15/2030
95000U-2A-0	Wells Fargo & Co Senior Unsecured 3.584% 05/22/28	12/09/2025	ACRA RE 2B Surplus AAM		15,881,008	16,000,000	15,235,481	15,397,405		157,192		157,192		15,554,596		326,412	326,412	600,519	05/22/2028
957576-AA-9	Western & Southern Financial G Senior Unsecured 5.750% 07/15/33	01/15/2025	Bank of America		2,748,405	2,728,000	3,013,840	2,963,122		(935)		(935)		2,962,187		(213,782)	(213,782)	78,866	07/15/2033
958102-AM-7	Western Digital Corp Senior Unsecured 4.750% 02/15/26	09/03/2025	Morgan Stanley		1,084,762	1,086,000	1,192,564	1,110,340		(18,850)		(18,850)		1,091,490		(6,728)	(6,728)	54,308	02/15/2026
958102-AM-7	Western Digital Corp Senior Unsecured 4.750% 02/15/26	04/14/2025	Call 100.0000		3,914,000	3,914,000	4,298,061	4,001,722		(28,732)		(28,732)		3,972,991		(58,991)	(58,991)	123,427	02/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
958254-AJ-3	Western Midstream Operating LP Senior Unsecured 5.300% 03/01/48	02/20/2025	AARE Surplus AAM		12,389,790	14,400,000	12,238,848	12,299,283		5,324		5,324		12,304,607		85,183	85,183	358,280	03/01/2048
958254-AK-0	Western Midstream Operating LP Senior Unsecured 4.750% 08/15/28	02/21/2025	Various		5,430,755	5,500,000	5,374,261	5,388,400		4,098		4,098		5,392,498		38,257	38,257	137,156	08/15/2028
958667-AC-1	Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30	09/09/2025	Various		13,271,832	13,600,000	13,397,560	13,300,481		36,519		36,519		13,337,000		(65,168)	(65,168)	610,470	02/01/2030
958667-AF-4	Western Midstream Operating LP Senior Unsecured 6.350% 01/15/29	05/29/2025	Various		10,372,900	10,000,000	10,379,211	10,339,421		(32,160)		(32,160)		10,307,261		65,639	65,639	555,625	01/15/2029
960413-AS-1	Westlake Corp Senior Unsecured 5.000% 08/15/46	02/20/2025	AARE Surplus AAM		8,752,359	10,000,000	8,735,300	8,764,688		3,806		3,806		8,768,494		(16,135)	(16,135)	256,944	08/15/2046
960413-AY-8	Westlake Corp Senior Unsecured 2.875% 08/15/41	09/09/2025	Goldman Sachs		1,797,328	2,600,000	2,093,041	2,124,671		12,079		12,079		2,136,749		(339,421)	(339,421)	79,941	08/15/2041
960413-BA-9	Westlake Corp Senior Unsecured 3.375% 08/15/61	02/20/2025	AARE Surplus AAM		2,397,131	4,000,000	2,586,032	2,597,857		1,581		1,581		2,599,438		(202,307)	(202,307)	69,375	08/15/2061
96145D-AD-7	WPKCo Inc Senior Unsecured 3.375% 09/15/27	12/04/2025	Call 100.0000		3,000,000	3,000,000	2,822,887	2,862,148		45,014		45,014		2,907,162		92,838	92,838	123,469	09/15/2027
969457-BB-5	Williams Cos Inc/The Senior Unsecured 7.500% 01/15/31	09/09/2025	Morgan Stanley		9,210,077	8,093,000	8,995,404	8,934,458		(83,222)		(83,222)		8,851,237		358,840	358,840	699,707	01/15/2031
969457-BM-1	Williams Cos Inc/The Senior Unsecured 8.750% 03/15/32	10/08/2025	Barclays		749,992	618,000	787,845	752,870		(12,219)		(12,219)		740,652		9,341	9,341	57,680	03/15/2032
969457-BX-7	Williams Cos Inc/The Senior Unsecured 3.500% 11/15/30	04/29/2025	JPM SECURITIES LLC		4,683,900	5,000,000	5,585,300	5,358,490		(19,888)		(19,888)		5,338,601		(654,701)	(654,701)	80,208	11/15/2030
969457-BZ-2	Williams Cos Inc/The Senior Unsecured 4.650% 08/15/32	09/09/2025	Morgan Stanley		9,961,600	10,000,000	9,963,500	9,970,844		2,240		2,240		9,973,084		(11,484)	(11,484)	497,292	08/15/2032
969457-CA-6	Williams Cos Inc/The Senior Unsecured 5.300% 08/15/52	09/09/2025	Goldman Sachs		3,260,565	3,500,000	3,405,658	3,407,453		953		953		3,408,407		(147,842)	(147,842)	198,382	08/15/2052
969457-CN-8	Williams Cos Inc/The Senior Unsecured 5.800% 11/15/54	09/09/2025	Susquehanna Financial		3,489,885	3,500,000	3,492,440	3,492,440						3,492,440		(2,555)	(2,555)	166,347	11/15/2054
96949L-AC-9	Williams Cos Inc/The Senior Unsecured 5.100% 09/15/45	12/09/2025	AMH - AmerUs Group Co.		2,300,003	2,500,000	2,360,075	2,381,145		2,998		2,998		2,384,143		(84,140)	(84,140)	157,250	09/15/2045
96949L-AD-7	Williams Cos Inc/The Senior Unsecured 3.750% 06/15/27	04/29/2025	JPM SECURITIES LLC		4,431,240	4,500,000	4,340,405	4,364,844		17,272		17,272		4,382,116		49,124	49,124	63,281	06/15/2027
96950F-AQ-7	Williams Cos Inc/The Senior Unsecured 3.900% 01/15/25	01/15/2025	Maturity		8,000,000	8,000,000	7,816,753	7,996,472		3,528		3,528		8,000,000				156,000	01/15/2025
97181#-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A 4.920% 01/02/26	01/02/2025	Redemption 100.0000		125,777	125,777	125,777	125,777						125,777				3,094	01/02/2026
97181#-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B 4.920% 01/02/26	01/02/2025	Redemption 100.0000		88,999	88,999	88,999	88,999						88,999				2,111	01/02/2026
97181#-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C 4.920% 01/02/26	01/02/2025	Redemption 100.0000		157,400	157,400	157,400	157,400						157,400				3,872	01/02/2026
976657-AG-1	WEC Energy Group Inc Senior Unsecured 6.200% 04/01/33	11/19/2025	ALRe Modco - RLI GA - AAM		5,509,096	5,100,000	5,247,135	5,168,907		(5,878)		(5,878)		5,163,029		346,067	346,067	358,360	04/01/2033
976826-BP-1	Wisconsin Power and Light Co Senior Unsecured 1.950% 09/16/31	12/17/2025	Various		6,051,100	7,000,000	6,220,157	6,409,743		35,573		35,573		6,445,316		(394,216)	(394,216)	121,983	09/16/2031
976826-BQ-9	Wisconsin Power and Light Co Senior Unsecured 3.950% 09/01/32	10/08/2025	Barclays		33,665,450	35,000,000	34,351,300	34,480,801		45,026		45,026		34,525,827		(860,377)	(860,377)	1,528,431	09/01/2032
97942X-AA-2	Woodforest Financial Group Inc Subordinated 4.125% 04/01/31	11/06/2025	Various		12,728,261	12,961,000	12,961,000	12,961,000						12,961,000		(232,739)	(232,739)	555,865	04/01/2031
98388M-AB-3	Xcel Energy Inc Senior Unsecured 1.750% 03/15/27	02/21/2025	Morgan Stanley		6,204,198	6,600,000	6,227,892	6,266,761		21,237		21,237		6,287,998		(83,800)	(83,800)	51,012	03/15/2027
98389B-AX-8	Xcel Energy Inc Senior Unsecured 3.500% 12/01/49	10/03/2025	AARe - APAC Dedicated Surplus		6,010,478	8,300,000	6,153,454	6,165,857		31,709		31,709		6,197,565		(187,087)	(187,087)	243,697	12/01/2049
98389B-AY-6	Xcel Energy Inc Senior Unsecured 3.400% 06/01/30	09/09/2025	Morgan Stanley		2,402,225	2,500,000	2,491,750	2,495,342		548		548		2,495,891		(93,666)	(93,666)	65,875	06/01/2030
98389B-BA-7	Xcel Energy Inc Senior Unsecured 5.450% 08/15/33	10/08/2025	Barclays		6,209,100	6,000,000	6,240,420	6,234,313		(18,474)		(18,474)		6,215,839		(6,739)	(6,739)	376,050	08/15/2033
98389B-BB-5	Xcel Energy Inc Senior Unsecured 5.500% 03/15/34	10/08/2025	Various		66,993,073	64,747,000	64,589,390	64,603,884		8,606		8,606		64,612,491		2,380,583	2,380,583	3,798,491	03/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98389B-BB-5	Xcel Energy Inc Senior Unsecured 5.500% 03/15/34	11/13/2025	Various		16,397,574	16,253,000	16,218,938	16,222,224		521		521		16,222,745		174,829	174,829	704,190	03/15/2034
G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A 5.580% 06/30/31	12/31/2025	Redemption 100.0000		231,802	231,802	231,802	231,802						231,802				8,185	06/30/2031
G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B 5.580% 06/30/31	12/31/2025	Redemption 100.0000		231,802	231,802	231,802	231,802						231,802				8,185	06/30/2031
G7605#-AA-1	ROADSTER FINANCE DAC SR SECD NTS SER A 2.290% 10/18/32	10/18/2025	Redemption 100.0000		848,656	848,656	866,655	753,237					113,418	848,656	(17,999)		(17,999)	19,185	10/18/2032
G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33	12/31/2025	Redemption 100.0000		328,648	328,648	328,648	328,648						328,648				11,129	09/30/2033
L0808#-AD-9	BEACON FINCO SARL SECD NTS SER C 3.290% 06/25/34	12/31/2025	Redemption 100.0000		475,300	475,300	441,105	438,097					3,008	475,300	34,195		34,195	117,171	06/25/2034
L0808#-AE-7	BEACON FINCO SARL SECD NTS SER D 3.820% 04/01/32	12/31/2025	Redemption 100.0000		1,612,624	1,612,624	1,476,419	1,486,400					(9,981)	1,612,624	136,205		136,205	483,226	04/01/2032
R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27	12/31/2025	Various		4,275,166	4,275,166	3,966,710	3,854,867					111,844	4,275,166	308,456		308,456	72,144	08/05/2027
008474-C#-3	Agnico Eagle Mines Ltd SR NTS SER A 4.420% 06/29/25	06/29/2025	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				66,300	06/29/2025
008474-D*-6	Agnico Eagle Mines Ltd SR NTS SER B 4.640% 06/29/27	06/30/2025	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				124,416	06/29/2027
008474-D@-4	Agnico Eagle Mines Ltd SR NTS SER C 4.740% 06/29/29	06/30/2025	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				413,049	06/29/2029
013716-AU-9	Rio Tinto Alcan Inc Senior Unsecured 6.125% 12/15/33	07/09/2025	Various		14,926,105	13,897,000	15,389,671	14,800,534		(43,233)		(43,233)		14,757,301		168,803	168,803	484,706	12/15/2033
01626P-AG-1	Alimentation Couche-Tard Inc Senior Unsecured 4.500% 07/26/47	11/19/2025	Barclays		10,974,414	12,940,000	10,752,591	10,753,842		43,332		43,332		10,797,174		177,240	177,240	766,695	07/26/2047
01626P-AM-8	Alimentation Couche-Tard Inc SENIOR 2.950% 01/25/30	04/29/2025	Various		24,168,190	26,200,000	28,314,173	27,371,775		(76,963)		(76,963)		27,294,812		(3,126,622)	(3,126,622)	590,410	01/25/2030
01626P-AV-8	Alimentation Couche-Tard Inc Senior Unsecured 5.617% 02/12/54	09/24/2025	Morgan Stanley		2,979,990	3,000,000	3,000,000	3,000,000						3,000,000		(20,010)	(20,010)	188,638	02/12/2054
01626P-AV-8	Alimentation Couche-Tard Inc Senior Unsecured 5.617% 02/12/54	10/03/2025	AARe - APAC Dedicated Surplus		6,033,119	6,000,000	6,149,880	6,149,573		(1,580)		(1,580)		6,147,993		(114,874)	(114,874)	384,765	02/12/2054
000000-00-0	Bank of Nova Scotia/The Junior Subordinated 8.000% 01/27/84	01/01/2025	Security Withdraw		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				227,556	01/27/2084
000000-00-0	Bank of Nova Scotia/The Junior Subordinated 3.625% 10/27/81	01/01/2025	Various		63,000,000	63,000,000	63,000,000	63,000,000						63,000,000				406,000	10/27/2081
064159-HB-5	Bank of Nova Scotia/The Subordinated 4.500% 12/16/25	12/16/2025	Various		18,250,000	18,250,000	17,887,990	18,132,180		117,820		117,820		18,250,000				821,250	12/16/2025
06418G-AC-1	Bank of Nova Scotia/The Senior Unsecured 5.450% 06/12/25	06/12/2025	Maturity		12,000,000	12,000,000	12,019,590	12,006,116		(6,116)		(6,116)		12,000,000				327,000	06/12/2025
112586-AB-8	Brookfield Asset Management Lt Senior Unsecured 6.077% 09/15/55	12/01/2025	Morgan Stanley		1,533,870	1,500,000	1,510,680			(34)		(34)		1,510,646		23,224	23,224	21,016	09/15/2055
11271L-AA-0	Brookfield Finance Inc Senior Unsecured 4.250% 06/02/26	03/10/2025	Goldman Sachs		6,185,740	6,200,000	6,200,992	6,200,959		(79)		(79)		6,200,880		(15,140)	(15,140)	72,463	06/02/2026
11271L-AC-6	Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28	03/27/2025	Various		22,991,475	23,500,000	22,983,684	23,045,826		29,926		29,926		23,075,752		(84,277)	(84,277)	587,329	01/25/2028
11271L-AD-4	Brookfield Finance Inc Senior Unsecured 4.850% 03/29/29	03/10/2025	Goldman Sachs		501,080	500,000	499,105	499,603		16		16		499,619		1,461	1,461	10,913	03/29/2029
11271L-AE-2	Brookfield Finance Inc Senior Unsecured 4.350% 04/15/30	02/21/2025	Morgan Stanley		96,824	100,000	95,433	95,813		101		101		95,915		909	909	1,559	04/15/2030
11271L-AK-8	Brookfield Finance Inc Senior Unsecured 6.350% 01/05/34	10/08/2025	Barclays		6,432,121	5,900,000	6,293,857	6,281,048		(26,830)		(26,830)		6,254,219		177,902	177,902	472,475	01/05/2034
11271L-AM-4	Brookfield Finance Inc Senior Unsecured 5.675% 01/15/35	02/20/2025	AARE Surplus AAM		11,820,979	11,700,000	12,320,334	12,307,746		(6,452)		(6,452)		12,301,294		(480,315)	(480,315)	440,806	01/15/2035
13645R-AD-6	Canadian Pacific Railway Co Senior Unsecured 7.125% 10/15/31	09/09/2025	Morgan Stanley		5,712,850	5,000,000	5,876,000	5,412,485		(35,236)		(35,236)		5,377,250		335,600	335,600	321,615	10/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
13645R-BE-3	Canadian Pacific Railway Co Senior Unsecured 1.750% 12/02/26	05/19/2025	JPM SECURITIES LLC		3,359,300	3,500,000	3,494,820	3,497,957		405		405		3,498,363		(139,063)	(139,063)	28,583	12/02/2026
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	09/29/2025	Lincoln Fin Mod - AAM		3,243,489	3,645,000	3,000,852	3,134,628		47,171		47,171		3,181,799		61,690	61,690	73,675	12/02/2031
15135U-AF-6	Cenovus Energy Inc Senior Unsecured 6.750% 11/15/39	01/15/2025	Bank of America		1,066,980	1,000,000	1,108,965	1,101,063		(182)		(182)		1,100,881		(33,901)	(33,901)	11,438	11/15/2039
15135U-AM-1	Cenovus Energy Inc Senior Unsecured 4.250% 04/15/27	12/01/2025	Various		9,540,018	9,500,000	9,498,136	9,499,604		154		154		9,499,758		242	242	495,359	04/15/2027
15135U-AP-4	Cenovus Energy Inc Senior Unsecured 5.250% 06/15/37	11/21/2025	Various		7,106,070	7,500,000	7,259,338	7,282,862		6,282		6,282		7,289,144		(183,074)	(183,074)	191,115	06/15/2037
15135U-AS-8	Cenovus Energy Inc Senior Unsecured 5.375% 07/15/25	07/15/2025	Maturity		15,000,000	15,000,000	15,019,350	15,003,802		(3,802)		(3,802)		15,000,000				806,250	07/15/2025
15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	09/12/2025	Morgan Stanley		888,540	1,000,000	995,620	996,875		288		288		997,162		(108,622)	(108,622)	30,917	01/15/2032
21037X-AD-2	Constellation Software Inc/Can Senior Unsecured 5.461% 02/16/34	04/10/2025	Various		21,173,354	21,299,000	21,308,983	21,307,797		(379)		(379)		21,307,418		(134,064)	(134,064)	690,021	02/16/2034
21037X-AD-2	Constellation Software Inc/Can Senior Unsecured 5.461% 02/16/34	12/09/2025	ACRA RE 2B Surplus AAM		17,174,329	17,039,000	17,075,506	17,072,979		(2,823)		(2,823)		17,070,156		104,173	104,173	1,222,573	02/16/2034
29250N-AL-9	Enbridge Inc Senior Unsecured 4.250% 12/01/26	04/29/2025	JPM SECURITIES LLC		4,983,700	5,000,000	4,900,200	4,919,288		13,365		13,365		4,932,653		51,047	51,047	87,951	12/01/2026
29250N-AM-7	Enbridge Inc Senior Unsecured 5.500% 12/01/46	12/09/2025	AMH - AmerUs Group Co.		4,232,517	4,300,000	4,416,530	4,416,002		(2,829)		(2,829)		4,413,173		(180,657)	(180,657)	241,756	12/01/2046
29250N-AS-4	Enbridge Inc Subordinated 5.500% 07/15/77	12/17/2025	Barclays		4,279,102	4,300,000	4,150,145	4,150,597		495		495		4,151,093		128,009	128,009	337,013	07/15/2077
29250N-AW-5	Enbridge Inc Subordinated 6.250% 03/01/78	07/24/2025	ORIX Life - Custody		1,004,069	1,000,000	1,000,000	1,000,000						1,000,000		4,069	4,069	56,076	03/01/2078
29250N-BH-7	Enbridge Inc Senior Unsecured 1.600% 10/04/26	05/19/2025	JPM SECURITIES LLC		9,596,300	10,000,000	9,999,500	9,999,820		(280)		(280)		9,999,539		(403,239)	(403,239)	100,444	10/04/2026
29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	06/26/2025	ALRe Corporate AAM		5,156,250	5,000,000	5,106,250	5,103,487		(16,486)		(16,486)		5,087,002		69,248	69,248	349,288	01/15/2083
29250N-BR-5	Enbridge Inc Senior Unsecured 5.700% 03/08/33	09/09/2025	Morgan Stanley		631,962	600,000	622,473	622,324		(1,567)		(1,567)		620,757		11,205	11,205	34,390	03/08/2033
29250N-BR-5	Enbridge Inc Senior Unsecured 5.700% 03/08/33	01/13/2025	ORIX Life - Custody		1,996,584	2,000,000	2,014,460	2,013,323		(43)		(43)		2,013,281		(16,696)	(16,696)	39,583	03/08/2033
29250N-CC-7	Enbridge Inc Senior Unsecured 5.625% 04/05/34	10/08/2025	Barclays		9,204,976	8,800,000	9,226,712	9,215,813		(28,731)		(28,731)		9,187,082		17,894	17,894	500,500	04/05/2034
29250N-CD-5	Enbridge Inc Senior Unsecured 5.950% 04/05/54	12/01/2025	Morgan Stanley		793,931	780,000	779,134	779,142		10		10		779,153		14,778	14,778	53,758	04/05/2054
29250N-CD-5	Enbridge Inc Senior Unsecured 5.950% 04/05/54	11/13/2025	AMH - AmerUs Group Co.		1,437,011	1,400,000	1,489,124	1,488,797		(1,135)		(1,135)		1,487,663		(50,652)	(50,652)	92,093	04/05/2054
29250N-CF-0	Enbridge Inc Junior Subordinated 7.200% 06/27/54	12/17/2025	Barclays		21,168,800	20,000,000	20,000,000	20,000,000						20,000,000		1,168,800	1,168,800	1,404,000	06/27/2054
36485M-AK-5	Garda World Security Corp SECURED 4.625% 02/15/27	09/03/2025	Various		7,943,360	8,000,000	8,050,000	8,001,601		(1,601)		(1,601)		8,000,000		(56,640)	(56,640)	389,528	02/15/2027
36485M-AK-5	Garda World Security Corp SECURED 4.625% 02/15/27	11/17/2025	Call 100.0000		9,500,000	9,500,000	9,505,938	9,500,251		(251)		(251)		9,500,000				551,660	02/15/2027
56501R-AK-2	Manulife Financial Corp Senior Unsecured 2.484% 05/19/27	03/27/2025	Goldman Sachs		6,237,790	6,500,000	6,199,625	6,235,438		25,644		25,644		6,261,082		(23,292)	(23,292)	57,857	05/19/2027
66980C-AA-6	Nouvelle Autoroute 30 Financem SR SECD BDS SER A 4.115% 06/30/42	12/31/2025	Various		110,079	110,079	115,968	104,899					11,070	110,079	(5,889)		(5,889)	3,328	06/30/2042
66980C-AC-2	Nouvelle Autoroute 30 Financem SR SECD BDS SER C 3.750% 03/31/33	09/29/2025	Various		383,209	383,209	416,189	376,490					39,699	383,209	(32,980)		(32,980)	10,630	03/31/2033
67077M-AN-8	Nutrien Ltd Senior Unsecured 4.125% 03/15/35	06/05/2025	Susquehanna Financial		345,821	386,000	347,605	349,057		1,190		1,190		350,247		(4,426)	(4,426)	11,544	03/15/2035
67077M-AN-8	Nutrien Ltd Senior Unsecured 4.125% 03/15/35	04/01/2025	ACRA RE 2A Surplus AAM		5,407,470	6,000,000	5,310,000	5,358,387		11,790		11,790		5,370,178		37,292	37,292	134,750	03/15/2035
67077M-AR-9	Nutrien Ltd Senior Unsecured 4.900% 06/01/43	02/20/2025	AARE Surplus AAM		1,788,350	2,000,000	1,870,680	1,874,695		547		547		1,875,242		(86,892)	(86,892)	21,506	06/01/2043
67077M-AW-8	Nutrien Ltd Senior Unsecured 2.950% 05/13/30	09/09/2025	Various		14,006,125	14,900,000	14,668,406	14,615,869		19,842		19,842		14,635,711		(629,586)	(629,586)	346,699	05/13/2030
67077M-BA-5	Nutrien Ltd Senior Unsecured 4.900% 03/27/28	02/21/2025	Morgan Stanley		4,908,624	4,900,000	5,001,920	4,994,369		(4,139)		(4,139)		4,990,230		(81,606)	(81,606)	98,041	03/27/2028
683715-AC-0	Open Text Corp SENIOR 3.875% 02/15/28	10/10/2025	Goldman Sachs		966,540	1,000,000	1,000,000	1,000,000						1,000,000		33,460	33,460	45,101	02/15/2028
683715-AD-8	Open Text Corp Senior Unsecured 3.875% 12/01/29	10/10/2025	Goldman Sachs		4,688,900	5,000,000	5,000,000	5,000,000						5,000,000		(311,100)	(311,100)	168,455	12/01/2029
000000-00-0	Royal Bank of Canada Junior Subordinated 6.350% 11/24/84	01/01/2025	Security Withdraw		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				190,500	11/24/2084
000000-00-0	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84	01/01/2025	Various		97,014,917	95,900,000	97,059,060	97,014,917						97,014,917				1,178,771	05/02/2084
780082-AM-5	Royal Bank of Canada Secured 4.784% 12/12/25	12/12/2025	Maturity		12,600,000	12,600,000	12,543,930	12,563,867		36,133		36,133		12,600,000				602,784	12/12/2025
78016E-YH-4	Royal Bank of Canada Senior Unsecured 2.300% 11/03/31	04/29/2025	Various		15,588,720	18,000,000	15,095,445	15,539,935		102,449		102,449		15,642,385		(53,665)	(53,665)	203,550	11/03/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78016F-ZX-5	Royal Bank of Canada Senior Unsecured 5.000% 02/01/33	02/21/2025	Morgan Stanley		8,906,850	9,000,000	9,094,244	9,090,739		(1,338)		(1,338)		9,089,401		(182,551)	(182,551)	253,750	02/01/2033
78016F-ZX-5	Royal Bank of Canada Senior Unsecured 5.000% 02/01/33	01/13/2025	ORIX Life - Custody		1,941,538	2,000,000	1,956,180	1,960,328		130		130		1,960,458		(18,920)	(18,920)	45,000	02/01/2033
78016F-ZY-3	Royal Bank of Canada Senior Unsecured 4.950% 04/25/25	04/25/2025	Maturity		1,000,000	1,000,000	999,350	999,892		108		108		1,000,000				24,750	04/25/2025
78017D-AF-5	Royal Bank of Canada Senior Unsecured 4.715% 03/27/28	11/04/2025	ALRe Modco - VIAC GA - AAM		7,111,942	7,050,000	7,050,000							7,050,000		61,942	61,942	200,368	03/27/2028
878742-AE-5	Teck Resources Ltd Senior Unsecured 6.125% 10/01/35	11/19/2025	AEL FWH AAM		2,149,929	2,000,000	2,328,736	2,245,263		(15,890)		(15,890)		2,229,372		(79,444)	(79,444)	138,833	10/01/2035
884903-AY-1	Thomson Reuters Corp Senior Unsecured 5.500% 08/15/35	03/20/2025	Various		13,394,497	12,300,000	13,793,446	13,414,691		(20,195)		(20,195)		13,394,497				423,021	08/15/2035
884903-BH-7	Thomson Reuters Corp Senior Unsecured 5.850% 04/15/40	02/20/2025	AARE Surplus AAM		5,094,132	5,000,000	4,952,400	4,953,727		255		255		4,953,982		140,150	140,150	101,563	04/15/2040
884903-BH-7	Thomson Reuters Corp Senior Unsecured 5.850% 04/15/40	03/20/2025	Various		25,021,606	24,459,000	25,044,235	25,027,094		(5,488)		(5,488)		25,021,606				677,209	04/15/2040
884903-BM-6	Thomson Reuters Corp Senior Unsecured 4.500% 05/23/43	03/20/2025	Tax Free Exchange		8,548,219	8,500,000	8,560,630	8,548,635		(416)		(416)		8,548,219				145,563	05/23/2043
884903-BP-9	Thomson Reuters Corp Senior Unsecured 5.650% 11/23/43	03/20/2025	Tax Free Exchange		5,191,890	5,000,000	5,225,950	5,193,270		(1,380)		(1,380)		5,191,890				104,313	11/23/2043
884903-BV-6	Thomson Reuters Corp Senior Unsecured 3.350% 05/15/26	03/20/2025	Tax Free Exchange		6,097,607	6,200,000	6,077,594	6,078,558		19,048		19,048		6,097,607				87,618	05/15/2026
89114T-ZJ-4	Toronto-Dominion Bank/The Senior Unsecured 2.000% 09/10/31	09/09/2025	Morgan Stanley		4,441,050	5,000,000	4,979,750	4,986,000		1,359		1,359		4,987,359		(546,309)	(546,309)	100,000	09/10/2031
89114T-ZQ-8	Toronto-Dominion Bank/The Senior Unsecured 2.450% 01/12/32	12/17/2025	Various		13,179,853	14,750,000	13,769,179	13,978,730		67,569		67,569		14,046,299		(866,447)	(866,447)	462,596	01/12/2032
89115A-2C-5	Toronto-Dominion Bank/The Senior Unsecured 4.108% 06/08/27	02/21/2025	Morgan Stanley		6,902,910	7,000,000	6,842,290	6,886,590		6,523		6,523		6,893,113		9,797	9,797	60,707	06/08/2027
89115A-2E-1	Toronto-Dominion Bank/The Senior Unsecured 4.456% 06/08/32	09/09/2025	Morgan Stanley		6,597,690	6,600,000	6,600,000	6,600,000						6,600,000		(2,310)	(2,310)	222,206	06/08/2032
89115A-2Y-7	Toronto-Dominion Bank/The Senior Unsecured 4.994% 04/05/29	03/27/2025	Goldman Sachs		20,930,110	20,750,000	20,996,908	20,979,122		(11,760)		(11,760)		20,967,363		(37,253)	(37,253)	497,978	04/05/2029
891160-MJ-9	Toronto-Dominion Bank/The Subordinated 3.625% 09/15/31	11/13/2025	AMH - AmerUs Group Co.		546,154	550,000	549,038	549,505		57		57		549,563		(3,408)	(3,408)	23,150	09/15/2031
000000-00-0	Toronto-Dominion Bank/The Junior Subordinated 7.250% 07/31/84	01/01/2025	Security Withdraw		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				307,118	07/31/2084
000000-00-0	Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/82	01/01/2025	Various		70,239,696	69,100,000	70,426,740	70,239,696						70,239,696				951,325	10/31/2082
89346D-AE-7	TransAlta Corp Senior Unsecured 6.500% 03/15/40	02/20/2025	AARE Surplus AAM		1,949,200	2,000,000	2,024,960	2,021,205		(113)		(113)		2,021,092		(71,892)	(71,892)	55,972	03/15/2040
893526-DJ-9	TransCanada PipeLines Ltd Senior Unsecured 6.100% 06/01/40	02/20/2025	AARE Surplus AAM		1,823,573	1,796,000	1,768,198	1,769,073		144		144		1,769,217		54,356	54,356	24,041	06/01/2040
89352H-AL-3	TransCanada PipeLines Ltd Senior Unsecured 5.000% 10/16/43	02/20/2025	AARE Surplus AAM		9,241,434	10,200,000	8,907,358	8,931,912		4,956		4,956		8,936,868		304,566	304,566	175,667	10/16/2043
89352H-AW-9	TransCanada PipeLines Ltd Senior Unsecured 4.250% 05/15/28	02/21/2025	Various		1,961,120	2,000,000	1,970,660	1,988,286		477		477		1,988,763		(27,643)	(27,643)	23,375	05/15/2028
89352H-AX-7	TransCanada PipeLines Ltd Senior Unsecured 4.750% 05/15/38	11/13/2025	ACRA RE 2B Surplus AAM		5,648,686	6,000,000	4,885,680	4,944,376		43,596		43,596		4,987,972		660,714	660,714	283,417	05/15/2038
97263C-AA-9	Wilton RE Ltd Subordinated 6.000% Perpet.	10/08/2025	Various		17,802,900	18,000,000	18,000,000	18,000,000						18,000,000		(197,100)	(197,100)	1,041,000	01/01/9999
C1467#-AC-1	CSL GROUP INC (THE) SR SECD NTS SER 15-A 4.480% 08/13/30	08/13/2025	Redemption 100.0000		1,187,500	1,187,500	1,187,500	1,187,500						1,187,500				53,200	08/13/2030
C5847*-AB-9	Mosaic Forest Management L.P. SR SECD BDS SER 2 6.160% 08/30/25	08/29/2025	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				215,001	08/30/2025
C5847*-AD-5	Mosaic Forest Management L.P. SR SECD BDS SER 2 2.530% 08/27/27	11/20/2025	Apollo Global Securities, LLC		4,322,430	4,500,000	4,500,000	4,500,000						4,500,000		(177,570)	(177,570)	145,475	08/27/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C6802@-AA-0	Oilers Entertainment Group SR SECD NTS 4.560% 06/30/51	12/30/2025	Redemption 100.0000		349,283	349,283	383,619	337,805					45,814	349,283	(34,336)		(34,336)	9,952	06/30/2051
P9790#-AA-2	Viettel Peru SAC Senior Secured 5.000% 09/03/27	03/03/2025	Various		15,437,500	15,437,500	15,202,850	15,347,297		90,203		90,203		15,437,500				388,082	09/03/2027
P9790#-AA-2	Viettel Peru SAC Senior Secured 5.000% 09/03/27	07/17/2025	Various		53,180,001	53,437,500	52,625,250	53,125,259		54,742		54,742		53,180,001				2,352,734	09/03/2027
000000-00-0	Country Garden Holdings Co Ltd COUNTRY GARDEN 2.5% 30Dec2032 5.000% 12/31/32	12/31/2025	Redemption 100.0000		260,163	260,163	20,813			239,350		239,350		260,163					12/31/2032
000000-00-0	Sociedad Quimica y Minera de C Senior Unsecured 6.500% 11/07/33	06/27/2025	MORGAN STANLEY & CO. INTERNATI		1,593,750	1,500,000	1,552,800	1,552,665		(2,269)		(2,269)		1,550,396		43,354	43,354	63,104	11/07/2033
000000-00-0	Allianz SE Subordinated 5.100% 01/30/49	03/26/2025	Goldman Sachs		4,815,360	4,800,000	4,806,000	4,805,446		(293)		(293)		4,805,153		10,207	10,207	161,840	01/30/2049
000000-00-0	Vontobel Holding AG Subordinated 9.680% Perpet.	01/01/2025	Security Withdraw		36,560,958	33,000,000	36,577,200	36,560,958						36,560,958				17,747	01/01/9999
00084D-BC-3	ABN AMRO Bank NV Senior Non Preferred 5.210% 10/13/26	10/14/2025	Various		10,000,000	10,000,000	10,110,750	10,058,250		(58,250)		(58,250)		10,000,000				657,500	10/13/2026
001201-A@-1	AGL Energy Ltd GTD SR NTS SER B 5.280% 09/08/25	09/08/2025	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,584,000	09/08/2025
00182E-BJ-7	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 3.450% 01/21/28	02/21/2025	Various		4,833,350	5,000,000	4,913,104	4,928,054		3,254		3,254		4,931,308		(97,958)	(97,958)	102,063	01/21/2028
00182E-BN-8	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 1.250% 06/22/26	02/21/2025	Morgan Stanley		9,565,200	10,000,000	9,984,500	9,995,324		464		464		9,995,788		(430,588)	(430,588)	21,528	06/22/2026
00205G-AD-9	APA Infrastructure Ltd Senior Unsecured 4.250% 07/15/27	09/18/2025	Various		10,715,210	11,000,000	10,891,318	10,931,439		18,517		18,517		10,949,956		(234,746)	(234,746)	879,313	07/15/2027
00216L-AE-3	ASB Bank Ltd Senior Unsecured 2.375% 10/22/31	03/27/2025	Various		13,598,744	15,800,000	13,242,034	13,363,968		72,732		72,732		13,436,699		162,045	162,045	162,608	10/22/2031
00386S-AB-8	Abu Dhabi National Energy Co P Senior Unsecured 6.500% 10/27/36	10/13/2025	CITIGROUP		1,152,000	1,000,000	1,338,750	1,254,763		(13,635)		(13,635)		1,241,128		(89,128)	(89,128)	62,653	10/27/2036
00401M-AA-4	Abu Dhabi Crude Oil Pipeline L Senior Secured 3.650% 11/02/29	10/14/2025	Various		5,383,125	5,500,000	5,494,282	5,496,033		603		603		5,496,635		(113,510)	(113,510)	158,927	11/02/2029
00654U-AA-0	Adani International Container Senior Secured 3.000% 02/16/31	09/30/2025	Various		1,891,500	1,891,500	1,868,705	1,877,454		14,046		14,046		1,891,500				43,650	02/16/2031
00774M-AC-9	AerCap Ireland Capital DAC / A Senior Unsecured 3.500% 01/15/25	01/15/2025	Maturity		10,000,000	10,000,000	9,552,400	9,991,189		8,811		8,811		10,000,000				175,000	01/15/2025
00774M-AE-5	AerCap Ireland Capital DAC / A Senior Unsecured 3.875% 01/23/28	10/27/2025	ALRe Modco - VIAC GA - AAM		6,373,381	6,400,000	6,204,416	6,225,511		44,456		44,456		6,269,967		103,415	103,415	312,756	01/23/2028
00774M-AG-0	AerCap Ireland Capital DAC / A Senior Unsecured 4.450% 10/01/25	10/01/2025	Maturity		6,300,000	6,300,000	6,217,218	6,251,507		48,493		48,493		6,300,000				280,350	10/01/2025
00774M-AL-9	AerCap Ireland Capital DAC / A Senior Unsecured 4.450% 04/03/26	03/10/2025	Goldman Sachs		6,186,298	6,200,000	6,198,273	6,198,623		208		208		6,198,831		(12,533)	(12,533)	121,089	04/03/2026
00774M-AR-6	AerCap Ireland Capital DAC / A Senior Unsecured 4.625% 10/15/27	02/21/2025	Morgan Stanley		6,150,896	6,200,000	6,161,374	6,166,275		1,668		1,668		6,167,943		(17,047)	(17,047)	102,752	10/15/2027
00774M-AV-7	AerCap Ireland Capital DAC / A Senior Unsecured 2.450% 10/29/26	03/27/2025	Various		13,601,424	14,100,000	13,395,581	13,510,090		74,989		74,989		13,585,079		16,345	16,345	142,978	10/29/2026
00774M-AW-5	AerCap Ireland Capital DAC / A Senior Unsecured 3.000% 10/29/28	10/08/2025	Barclays		12,933,144	13,400,000	12,484,378	12,564,160		156,523		156,523		12,720,683		212,461	212,461	379,667	10/29/2028
00774M-BC-8	AerCap Ireland Capital DAC / A Senior Unsecured 5.750% 06/06/28	06/30/2025	ALRe Corporate AAM		12,496,379	12,100,000	12,489,499	12,451,607		(49,123)		(49,123)		12,402,485		93,894	93,894	394,258	06/06/2028
00774M-BL-8	AerCap Ireland Capital DAC / A Senior Unsecured 4.625% 09/10/29	08/05/2025	Various		10,031,100	10,000,000	9,912,243	9,915,707		9,773		9,773		9,925,480		105,620	105,620	418,819	09/10/2029
00774M-BM-6	AerCap Ireland Capital DAC / A Senior Unsecured 4.950% 09/10/34	10/08/2025	Barclays		11,465,155	11,500,000	11,320,255	11,324,561		11,023		11,023		11,335,584		129,571	129,571	615,106	09/10/2034
00774M-BM-6	AerCap Ireland Capital DAC / A Senior Unsecured 4.950% 09/10/34	11/13/2025	AMH - AmerUs Group Co.		1,991,228	2,000,000	1,968,740	1,969,489		2,158		2,158		1,971,647		19,581	19,581	116,325	09/10/2034
007924-AJ-2	Aegon Ltd Subordinated 5.500% 04/11/48	03/10/2025	Goldman Sachs		1,993,840	2,000,000	1,960,590	1,961,315		155		155		1,961,470		32,370	32,370	45,833	04/11/2048
009279-AA-8	Airbus SE Senior Unsecured 3.150% 04/10/27	02/21/2025	Various		7,491,452	7,730,000	7,540,915	7,564,501		10,218		10,218		7,574,720		(83,267)	(83,267)	90,634	04/10/2027
01538T-AA-3	Alfa Desarrollo SpA Senior Secured 4.550% 09/27/51	09/27/2025	Various		44,486	44,486	43,406	39,762		1,080		1,080		44,486				1,562	09/27/2051
018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	02/21/2025	Morgan Stanley		43,229,724	43,800,000	43,800,000	43,800,000						43,800,000		(570,276)	(570,276)	1,165,080	09/03/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	02/20/2025	Various		17,612,548	17,800,000	17,954,330	17,950,722		(1,684)		(1,684)		17,949,038		(336,490)	(336,490)	461,533	09/03/2054
034863-AX-8	Anglo American Capital PLC Senior Unsecured 2.625% 09/10/30	03/10/2025	Various		16,687,084	18,937,000	18,510,310	18,379,870		9,851		9,851		18,389,721		(1,702,637)	(1,702,637)	240,012	09/10/2030
034863-AZ-3	Anglo American Capital PLC Senior Unsecured 2.250% 03/17/28	02/21/2025	Morgan Stanley		2,762,730	3,000,000	2,982,840	2,991,783		363		363		2,992,145		(229,415)	(229,415)	29,438	03/17/2028
03512T-AE-1	AngloGold Ashanti Holdings PLC Senior Unsecured 3.750% 10/01/30	10/15/2025	Various		6,147,435	6,454,000	6,500,917	6,483,509		(3,930)		(3,930)		6,479,579		(332,144)	(332,144)	252,109	10/01/2030
03512T-AE-1	AngloGold Ashanti Holdings PLC Senior Unsecured 3.750% 10/01/30	06/23/2025	ACRA RE II Surplus AAM		9,070,235	9,731,000	9,827,375	9,796,327		(5,177)		(5,177)		9,791,150		(720,915)	(720,915)	265,575	10/01/2030
046353-AL-2	AstraZeneca PLC Senior Unsecured 3.375% 11/16/25	11/16/2025	Maturity		1,600,000	1,600,000	1,533,744	1,571,830		28,170		28,170		1,600,000				54,000	11/16/2025
046353-AT-5	AstraZeneca PLC Senior Unsecured 4.000% 01/17/29	03/10/2025	Goldman Sachs		2,962,800	3,000,000	2,991,371	2,993,784		277		277		2,994,061		(31,261)	(31,261)	78,000	01/17/2029
046353-AV-0	AstraZeneca PLC Senior Unsecured 0.700% 04/08/26	03/10/2025	Goldman Sachs		1,924,780	2,000,000	1,871,395	1,902,365		14,547		14,547		1,916,912		7,868	7,868	5,950	04/08/2026
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDI SR NTS SER B 4.750% 07/11/25	07/11/2025	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				47,500	07/11/2025
052528-AK-2	Australia & New Zealand Bankin Subordinated 4.400% 05/19/26	11/19/2025	MMTL Modco AAM		500,334	500,000	499,760	499,960		25		25		499,985		349	349	33,000	05/19/2026
052528-AM-8	Australia & New Zealand Bankin Subordinated 2.570% 11/25/35	04/29/2025	Various		4,939,750	5,723,000	5,723,000	5,723,000						5,723,000		(783,250)	(783,250)	63,327	11/25/2035
052528-AP-1	Australia & New Zealand Bankin Subordinated 6.742% 12/08/32	05/16/2025	Goldman Sachs		21,476,800	20,000,000	20,679,300	20,573,110		(21,665)		(21,665)		20,551,445		925,355	925,355	603,034	12/08/2032
052528-AR-7	Australia & New Zealand Bankin Subordinated 5.731% 09/18/34	09/09/2025	Various		42,517,221	41,200,000	41,173,432	41,174,813		1,138		1,138		41,175,950		1,341,271	1,341,271	2,168,292	09/18/2034
05253J-AX-9	Australia & New Zealand Bankin Senior Unsecured 5.375% 07/03/25	07/03/2025	Maturity		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				134,375	07/03/2025
000000-00-0	Australia & New Zealand Bankin Junior Subordinated 6.750% Perpet.	01/01/2025	Security Withdraw		12,700,000	12,500,000	12,700,000	12,700,000						12,700,000				37,500	01/01/9999
05254J-AA-8	Australia & New Zealand Bankin Senior Unsecured 5.088% 12/08/25	12/08/2025	Maturity		15,000,000	15,000,000	15,140,889	15,053,639		(53,639)		(53,639)		15,000,000				763,200	12/08/2025
05256L-AB-9	Australia Pacific Lng Processi SR SECD NTS 4.820% 09/30/30	10/16/2025	Various		38,393,845	38,570,000	38,570,000	38,570,000						38,570,000		(176,155)	(176,155)	2,027,276	09/30/2030
05256L-AB-9	Australia Pacific Lng Processi SR SECD NTS 4.820% 09/30/30	10/17/2025	Various		1,760,000	1,760,000	1,759,798	1,610,000		202		202		1,760,000				67,721	09/30/2030
05523R-AD-9	BAE Systems PLC Senior Unsecured 3.400% 04/15/30	04/29/2025	JPM SECURITIES LLC		7,769,202	8,230,000	9,228,618	8,792,805		(35,210)		(35,210)		8,757,595		(988,393)	(988,393)	151,569	04/15/2030
05523R-AD-9	BAE Systems PLC Senior Unsecured 3.400% 04/15/30	09/29/2025	ACRA RE II Surplus AAM		963,344	1,000,000	1,101,813	1,063,118		(8,911)		(8,911)		1,054,208		(90,864)	(90,864)	32,489	04/15/2030
05523R-AE-7	BAE Systems PLC Senior Unsecured 3.000% 09/15/50	02/20/2025	AARE Surplus AAM		3,888,589	6,000,000	4,067,760	4,103,988		4,781		4,781		4,108,769		(220,180)	(220,180)	77,500	09/15/2050
05523R-AF-4	BAE Systems PLC Senior Unsecured 1.900% 02/15/31	09/09/2025	Various		16,510,985	18,707,000	18,500,210	18,575,686		13,992		13,992		18,589,678		(2,078,692)	(2,078,692)	380,116	02/15/2031
05523R-AJ-6	BAE Systems PLC Senior Unsecured 5.125% 03/26/29	09/09/2025	Various		11,930,142	11,643,000	11,606,557	11,611,549		3,173		3,173		11,614,722		315,420	315,420	438,784	03/26/2029
05530Q-AK-6	BAT International Finance PLC Senior Unsecured 3.950% 06/15/25	06/16/2025	Maturity		1,050,000	1,050,000	1,046,819	1,049,826		174		174		1,050,000				20,738	06/15/2025
05533U-AG-3	BBVA Mexico SA Institucion De Subordinated 5.875% 09/13/34	06/24/2025	ACRA RE II Surplus AAM		1,026,318	1,050,000	1,153,340	1,114,187		(5,976)		(5,976)		1,108,211		(81,892)	(81,892)	48,151	09/13/2034
05541V-AF-3	BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41	04/29/2025	Various		23,748,481	25,332,000	24,419,143	24,431,508		9,118		9,118		24,440,625		(692,144)	(692,144)	630,338	10/15/2041
05541V-AF-3	BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41	12/09/2025	Tax Free Exchange		6,914,771	7,000,000	6,879,880	6,911,590		3,181		3,181		6,914,771				419,563	10/15/2041
05551C-AA-3	Bib Central American Card Rece Senior Unsecured 3.500% 01/07/30	10/05/2025	Various		3,067,015	3,067,015	3,067,015	3,067,015						3,067,015				65,534	01/07/2030
05571A-AV-7	BPCE SA Senior Non Preferred 5.716% 01/18/30	04/10/2025	Citadel		21,744,504	21,600,000	21,775,492	21,773,168		(10,998)		(10,998)		21,762,169		(17,665)	(17,665)	901,985	01/18/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05583J-AJ-1	BPCE SA Senior Non Preferred 2.277% 01/20/32	10/08/2025	Various		46,954,258	54,100,000	49,211,902	49,621,995		214,413		214,413		49,836,408		(2,882,150)	(2,882,150)	1,284,443	01/20/2032
05583J-AM-4	BPCE SA Senior Non Preferred 5.748% 07/19/33	12/29/2025	Various		47,265,775	45,300,000	46,914,831	46,872,094		(173,538)		(173,538)		46,698,556		567,220	567,220	3,761,108	07/19/2033
05946K-AN-1	Banco Bilbao Vizcaya Argentari Subordinated 7.883% 11/15/34	04/29/2025	JPM SECURITIES LLC		6,283,424	5,600,000	6,294,231	6,289,820		(19,441)		(19,441)		6,270,379		13,045	13,045	202,330	11/15/2034
05946K-AR-2	Banco Bilbao Vizcaya Argentari Senior Non Preferred 6.033% 03/13/35	11/13/2025	AMH - AmerUs Group Co.		9,379,959	8,800,000	9,309,960	9,296,957		(37,373)		(37,373)		9,259,585		120,374	120,374	619,388	03/13/2035
059520-AC-0	Banco de Chile Senior Unsecured 2.990% 12/09/31	10/16/2025	Various		2,730,000	3,000,000	2,927,340	2,947,135		5,461		5,461		2,952,595		(222,595)	(222,595)	76,630	12/09/2031
05964H-AJ-4	Banco Santander SA Senior Unsecured 4.379% 04/12/28	02/21/2025	Morgan Stanley		2,948,040	3,000,000	3,000,000	3,000,000						3,000,000		(51,960)	(51,960)	48,169	04/12/2028
05964H-AV-7	Banco Santander SA Subordinated 6.921% 08/08/33	10/08/2025	Barclays		12,910,684	11,600,000	12,361,424	12,335,411		(51,927)		(51,927)		12,283,484		627,200	627,200	938,872	08/08/2033
05964H-AZ-8	Banco Santander SA Senior Preferred 6.938% 11/07/33	03/27/2025	Goldman Sachs		13,696,544	12,400,000	13,755,072	13,704,720		(28,007)		(28,007)		13,676,713		19,831	19,831	336,956	11/07/2033
05964H-BB-0	Banco Santander SA Senior Non Preferred 5.538% 03/14/30	09/12/2025	Morgan Stanley		4,156,840	4,000,000	4,022,320	4,020,666		(3,149)		(3,149)		4,017,518		139,322	139,322	222,135	03/14/2030
05964H-BD-6	Banco Santander SA Subordinated 6.350% 03/14/34	03/10/2025	Goldman Sachs		15,526,650	15,000,000	15,522,750	15,507,296		(8,097)		(8,097)		15,499,199		27,451	27,451	468,313	03/14/2034
05964H-BD-6	Banco Santander SA Subordinated 6.350% 03/14/34	02/20/2025	AARE Surplus AAM		12,737,544	12,400,000	12,460,016	12,458,898		(512)		(512)		12,458,386		279,158	279,158	341,207	03/14/2034
05971K-AA-7	Banco Santander SA Subordinated 5.179% 11/19/25	11/19/2025	Maturity		7,000,000	7,000,000	6,928,600	6,960,203		39,797		39,797		7,000,000				362,530	11/19/2025
05971K-AA-7	Banco Santander SA Subordinated 5.179% 11/19/25	11/13/2025	AMH - AmerUs Group Co.		1,800,008	1,800,000	1,797,849	1,798,607		1,366		1,366		1,799,973		35	35	91,668	11/19/2025
067316-AF-6	Bacardi Ltd SENIOR 4.700% 05/15/28	11/13/2025	AMH - AmerUs Group Co.		6,250,155	6,200,000	6,203,534	6,203,459		(722)		(722)		6,202,737		47,418	47,418	289,781	05/15/2028
06849A-AB-5	Barrick International Barbados Senior Unsecured 6.350% 10/15/36	11/13/2025	Various		13,523,374	12,500,000	13,464,775	13,326,750		(31,241)		(31,241)		13,295,509		227,865	227,865	624,417	10/15/2036
07586P-AA-9	Becle SAB de CV Senior Unsecured 2.500% 10/14/31	03/10/2025	Goldman Sachs		4,677,004	5,800,000	4,633,208	4,693,045		25,876		25,876		4,718,921		(41,917)	(41,917)	59,208	10/14/2031
08523A-AA-6	Bermuda Skyport Corp Ltd SR NTS 5.900% 02/15/42	08/15/2025	Various		501,538	501,538	502,470	417,608		(932)		(932)		501,538				21,047	02/15/2042
08860H-AC-8	Bharti Airtel Ltd Senior Unsecured 3.250% 06/03/31	09/29/2025	ACRA RE II Surplus AAM		4,801,946	5,111,000	5,092,250	5,098,243		1,346		1,346		5,099,589		(297,644)	(297,644)	136,577	06/03/2031
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	10/07/2025	Redemption 100.0000		1,952,909	1,952,909	1,952,909	1,952,909						1,952,909				51,285	04/07/2028
12661P-AF-6	CSL Finance PLC Senior Unsecured 4.950% 04/27/62	02/20/2025	AARE Surplus AAM		9,122,244	10,500,000	9,703,050	9,710,024		907		907		9,710,932		(588,688)	(588,688)	163,144	04/27/2062
12803R-AA-2	CaixaBank SA Senior Non Preferred 6.208% 01/18/29	03/27/2025	Goldman Sachs		18,631,080	18,000,000	18,746,400	18,675,843		(50,183)		(50,183)		18,625,661		5,419	5,419	776,000	01/18/2029
12803R-AC-8	CaixaBank SA Senior Non Preferred 6.840% 09/13/34	02/21/2025	Morgan Stanley		11,869,990	11,000,000	11,769,230	11,722,682		(9,385)		(9,385)		11,713,297		156,694	156,694	336,490	09/13/2034
12803R-AG-9	CaixaBank SA Senior Non Preferred 5.673% 03/15/30	09/09/2025	Morgan Stanley		7,290,640	7,000,000	7,011,410	7,010,092		(1,520)		(1,520)		7,008,572		282,068	282,068	391,595	03/15/2030
12803R-AG-9	CaixaBank SA Senior Non Preferred 5.673% 03/15/30	08/28/2025	AARE Surplus AAM		17,673,319	17,000,000	16,966,870	16,970,833		2,953		2,953		16,973,786		699,533	699,533	918,868	03/15/2030
12803R-AH-7	CaixaBank SA CAIXABANK SA 6.037% 06/15/35	02/21/2025	Various		24,907,500	24,300,000	24,467,913	24,460,395		(1,893)		(1,893)		24,458,502		448,998	448,998	281,173	06/15/2035
15239X-AA-6	Central American Bottling Corp Senior Unsecured 5.250% 04/27/29	08/12/2025	Goldman Sachs International		3,890,000	4,000,000	3,970,640	3,980,944		2,460		2,460		3,983,404		(93,404)	(93,404)	166,833	04/27/2029
202712-BJ-3	Commonwealth Bank of Australia Subordinated 4.316% 01/10/48	11/19/2025	Barclays		8,285,200	10,000,000	8,092,500	8,116,442		35,853		35,853		8,152,295		132,905	132,905	587,456	01/10/2048
202712-BJ-3	Commonwealth Bank of Australia Subordinated 4.316% 01/10/48	02/20/2025	AARE Surplus AAM		6,502,912	8,000,000	6,099,040	6,136,680		5,062		5,062		6,141,742		361,170	361,170	211,004	01/10/2048
202712-BK-0	Commonwealth Bank of Australia SUB 3.610% 09/12/34	09/09/2025	Various		14,380,646	14,940,000	15,420,374	15,199,625		(36,069)		(36,069)		15,163,556		(782,910)	(782,910)	536,338	09/12/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
202712-BS-3	Commonwealth Bank of Australia Subordinated 3.784% 03/14/32	05/16/2025	Goldman Sachs		9,094,100	10,000,000	8,622,550	8,811,236		51,382		51,382		8,862,617		231,483	231,483	257,522	03/14/2032
20271R-AS-9	Commonwealth Bank of Australia Senior Unsecured 5.499% 09/12/25	09/12/2025	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				329,940	09/12/2025
2027A0-HR-3	Commonwealth Bank of Australia Subordinated 4.500% 12/09/25	12/09/2025	Various		16,000,000	16,000,000	15,785,271	15,932,472		67,528		67,528		16,000,000				720,000	12/09/2025
2027A0-JN-0	Commonwealth Bank of Australia Senior Unsecured 3.900% 07/12/47	09/09/2025	Jane Street Financial Ltd		2,484,660	3,000,000	3,080,620	3,069,908		(1,392)		(1,392)		3,068,515		(583,855)	(583,855)	135,850	07/12/2047
2027A0-KF-5	Commonwealth Bank of Australia Senior Unsecured 1.875% 09/15/31	09/09/2025	Morgan Stanley		2,669,490	3,000,000	2,971,290	2,980,132		1,929		1,929		2,982,061		(312,571)	(312,571)	55,469	09/15/2031
210314-AB-6	Consorcio Transmantaro SA Senior Unsecured 4.700% 04/16/34	10/14/2025	Various		2,925,885	2,978,000	3,165,451	3,096,267		(11,156)		(11,156)		3,085,111		(159,226)	(159,226)	139,577	04/16/2034
21684A-AF-3	Cooperatieve Rabobank UA Subordinated 3.750% 07/21/26	07/08/2025	Various		7,908,980	8,000,000	7,816,120	7,956,733		6,875		6,875		7,963,608		(54,628)	(54,628)	261,875	07/21/2026
225313-AF-2	Credit Agricole SA Subordinated 4.375% 03/17/25	03/17/2025	Maturity		2,450,000	2,450,000	2,466,003	2,450,457		(457)		(457)		2,450,000				53,594	03/17/2025
225313-AK-1	Credit Agricole SA Subordinated 4.000% 01/10/33	03/10/2025	Various		2,730,191	2,834,000	2,714,203	2,729,121		2,122		2,122		2,731,243		(1,053)	(1,053)	75,888	01/10/2033
225313-AQ-8	Credit Agricole SA Subordinated 6.251% 01/10/35	06/17/2025	Various		21,782,967	21,250,000	21,250,000	21,250,000						21,250,000		532,967	532,967	1,229,272	01/10/2035
22534P-AK-9	Credit Agricole SA Senior Preferred 5.365% 03/11/34	10/08/2025	Barclays		10,666,140	10,200,000	10,669,005	10,657,184		(31,226)		(31,226)		10,625,958		40,182	40,182	589,792	03/11/2034
22535W-AB-3	Credit Agricole SA/London Senior Unsecured 4.125% 01/10/27	03/10/2025	Various		6,943,230	7,000,000	6,846,286	6,901,981		9,025		9,025		6,911,007		32,223	32,223	193,302	01/10/2027
22535W-AN-7	Credit Agricole SA Senior Non Preferred 5.862% 01/09/36	11/19/2025	Barclays		263,290	250,000	250,000							250,000		13,290	13,290	12,660	01/09/2036
225401-AP-3	UBS Group AG SENIOR 4.194% 04/01/31	07/30/2025	Various		27,824,916	28,660,000	28,456,651	28,179,557		38,011		38,011		28,217,568		(392,651)	(392,651)	789,001	04/01/2031
225401-BB-3	UBS Group AG Senior Unsecured 9.016% 11/15/33	02/21/2025	Morgan Stanley		2,432,240	2,000,000	2,460,100	2,436,661		(6,576)		(6,576)		2,430,084		2,156	2,156	49,588	11/15/2033
225401-BG-2	UBS Group AG Senior Unsecured 6.301% 09/22/34	02/21/2025	Various		45,989,070	43,500,000	46,327,815	46,236,026		(36,313)		(36,313)		46,199,713		(210,643)	(210,643)	1,157,284	09/22/2034
23291K-AH-8	DH Europe Finance II Sarl Senior Unsecured 2.600% 11/15/29	04/29/2025	Various		12,898,550	14,000,000	13,866,522	13,776,907		1,748		1,748		13,778,655		(880,105)	(880,105)	150,656	11/15/2029
23636A-AR-2	Danske Bank A/S Senior Unsecured 4.375% 06/12/28	04/29/2025	Various		2,970,170	3,000,000	2,932,441	2,945,211		4,824		4,824		2,950,035		20,135	20,135	42,292	06/12/2028
23636A-BC-4	Danske Bank A/S DANSKE BANK A/S 4.298% 04/01/28	02/21/2025	Morgan Stanley		32,621,820	33,000,000	31,910,010	32,101,670		37,399		37,399		32,139,070		482,750	482,750	563,396	04/01/2028
23636A-BH-3	Danske Bank A/S Senior Non Preferred 5.705% 03/01/30	09/09/2025	Morgan Stanley		16,604,370	15,900,000	15,963,478	15,955,865		(8,400)		(8,400)		15,947,464		656,906	656,906	929,772	03/01/2030
238791-AB-3	DaVinciRe Holdings Ltd Senior Unsecured 4.750% 05/01/25	05/01/2025	Maturity		30,000,000	30,000,000	30,768,600	30,087,639		(87,639)		(87,639)		30,000,000				712,500	05/01/2025
24668P-AE-7	Koninklijke Ahold Delhaize NV Senior Unsecured 5.700% 10/01/40	11/13/2025	AMH - AmerUs Group Co.		417,733	400,000	461,476	448,487		(1,860)		(1,860)		446,627		(28,893)	(28,893)	25,460	10/01/2040
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred 6.720% 01/18/29	11/20/2025	ALRE - DFL Trust AAM		28,406,225	27,136,000	28,288,093	26,553,828		(276,248)		(276,248)		27,886,325		519,900	519,900	2,389,907	01/18/2029
251526-CX-5	Deutsche Bank AG/New York NY Senior Non Preferred 4.999% 09/11/30	10/15/2025	Various		42,151,914	41,400,000	41,344,416	41,344,396		6,362		6,362		41,350,758		801,156	801,156	2,123,825	09/11/2030
251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred 5.403% 09/11/35	10/08/2025	Deutsche Bank AG		20,449,400	20,000,000	20,000,000	20,000,000						20,000,000		449,400	449,400	1,164,647	09/11/2035
268317-AP-9	Electricite de France SA Senior Unsecured 4.750% 10/13/35	11/13/2025	AMH - AmerUs Group Co.		2,970,797	3,000,000	2,937,060	2,958,713		2,577		2,577		2,961,290		9,507	9,507	154,375	10/13/2035
268317-AZ-7	Electricite de France SA Senior Unsecured 5.950% 04/22/34	04/10/2025	Market Axess		6,078,780	6,000,000	5,993,760	5,994,084		133		133		5,994,218		84,562	84,562	167,592	04/22/2034
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	12/01/2025	Morgan Stanley		1,764,666	1,800,000	1,655,604	1,656,144		753		753		1,656,897		107,769	107,769	120,000	04/22/2064
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	02/20/2025	AARE Surplus AAM		18,979,617	20,400,000	18,763,512	18,769,626		1,232		1,232		18,770,858		208,759	208,759	401,200	04/22/2064

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28504D-AC-7	Electricite de France SA Senior Unsecured 6.250% 05/23/33	01/29/2025	ALRE - TDF Trust AAM		2,832,438	2,700,000	2,697,219	2,697,559		17		17		2,697,576		134,862	134,862	30,938	05/23/2033
28504D-AD-5	Electricite de France SA Senior Unsecured 6.900% 05/23/53	02/20/2025	AARE Surplus AAM		1,931,163	1,800,000	1,787,814	1,788,023		19		19		1,788,042		143,121	143,121	30,015	05/23/2053
29278D-AA-3	Enel Chile SA Senior Unsecured 4.875% 06/12/28	06/24/2025	HSBC HOLDINGS PLC		4,004,000	4,000,000	3,921,250	3,967,144		4,266		4,266		3,971,410		32,590	32,590	104,542	06/12/2028
29278G-AM-0	Enel Finance International NV Senior Unsecured 1.625% 07/12/26	04/29/2025	JPM SECURITIES LLC		9,753,974	10,100,000	9,603,844	9,614,093		102,099		102,099		9,716,192		37,782	37,782	131,300	07/12/2026
29278G-AZ-1	Enel Finance International NV Senior Unsecured 6.800% 10/14/25	10/14/2025	Redemption 100.0000		6,100,000	6,100,000	6,213,521	6,168,536		(68,536)		(68,536)		6,100,000				322,538	10/14/2025
29286D-AC-9	Engie SA Senior Unsecured 5.875% 04/10/54	11/19/2025	Barclays		3,289,585	3,250,000	3,210,844	3,211,197		451		451		3,211,648		77,937	77,937	212,153	04/10/2054
29359U-AB-5	Enstar Group Ltd Senior Unsecured 4.950% 06/01/29	10/08/2025	JPM SECURITIES LLC		3,031,710	3,000,000	2,988,300	2,994,129		937		937		2,995,066		36,644	36,644	127,050	06/01/2029
31503A-AA-2	Fermaca Enterprises S de RL de Senior Secured 6.375% 03/30/38	09/30/2025	Redemption 100.0000		692,468	692,468	720,577	712,876		(20,408)		(20,408)		692,468				34,678	03/30/2038
31575F-AA-4	Fidelis Insurance Holdings Ltd SENIOR 4.875% 06/30/30	12/09/2025	AMH - AmerUs Group Co.		8,003,965	8,000,000	7,921,680	7,952,447		7,240		7,240		7,959,687		44,278	44,278	367,250	06/30/2030
35177P-AL-1	Orange SA Senior Unsecured 9.000% 03/01/31	09/09/2025	Morgan Stanley		14,637,480	12,000,000	16,376,550	13,849,653		(175,673)		(175,673)		13,673,980		963,500	963,500	1,107,000	03/01/2031
36165R-AC-9	GCC SAB de CV Senior Unsecured 3.614% 04/20/32	06/24/2025	MERRILL LYNCH INTERNATIONAL		4,376,000	5,000,000	4,999,400	4,999,996		3		3		4,999,999		(623,999)	(623,999)	122,976	04/20/2032
37959D-AB-0	Globo Comunicacao e Participac Senior Unsecured 4.875% 01/22/30	09/24/2025	Various		4,800,000	5,000,000	5,059,500	5,033,536		(4,404)		(4,404)		5,029,132		(229,132)	(229,132)	286,406	01/22/2030
40049J-AT-4	Grupo Televisa SAB Senior Unsecured 8.500% 03/11/32	09/25/2025	Various		7,714,183	7,014,000	10,201,512	8,551,638		(131,702)		(131,702)		8,419,936		(705,753)	(705,753)	613,869	03/11/2032
404280-BB-4	HSBC Holdings PLC Senior Unsecured 3.900% 05/25/26	04/29/2025	JPM SECURITIES LLC		5,962,200	6,000,000	5,879,152	5,906,235		22,042		22,042		5,928,277		33,923	33,923	100,750	05/25/2026
404280-BH-1	HSBC Holdings PLC Subordinated 4.375% 11/23/26	11/19/2025	MMTL Modco AAM		750,954	750,000	749,940	749,987		6		6		749,993		961	961	32,448	11/23/2026
404280-BK-4	HSBC Holdings PLC Senior Unsecured 4.041% 03/13/28	02/21/2025	Various		12,919,612	13,150,000	13,029,166	13,056,037		3,978		3,978		13,060,016		(140,404)	(140,404)	237,650	03/13/2028
404280-BK-4	HSBC Holdings PLC Senior Unsecured 4.041% 03/13/28	12/09/2025	ACRA RE 2B Surplus AAM		12,374,584	12,400,000	11,924,336	12,030,115		102,520		102,520		12,132,635		241,949	241,949	620,787	03/13/2028
404280-CF-4	HSBC Holdings PLC Senior Unsecured 4.950% 03/31/30	09/09/2025	Various		5,069,820	5,000,000	5,016,747	5,016,764		(636)		(636)		5,016,128		53,692	53,692	162,250	03/31/2030
452628-AC-7	Imperial Brands Finance PLC SENIOR 3.875% 07/26/29	04/29/2025	Various		81,311,652	85,071,000	88,913,980	86,997,668		(118,295)		(118,295)		86,879,373		(5,567,721)	(5,567,721)	2,248,604	07/26/2029
453140-AF-2	Imperial Brands Finance PLC Senior Unsecured 4.250% 07/21/25	07/21/2025	Various		13,000,000	13,000,000	12,904,553	12,989,899		10,101		10,101		13,000,000				552,500	07/21/2025
456837-AM-5	ING Groep NV Senior Unsecured 4.550% 10/02/28	03/27/2025	Various		1,985,920	2,000,000	1,993,160	1,997,065		173		173		1,997,238		(11,318)	(11,318)	44,489	10/02/2028
456837-BM-4	ING Groep NV Senior Unsecured 5.550% 03/19/35	03/27/2025	Various		80,812,920	80,000,000	80,097,179	80,094,607		(1,922)		(1,922)		80,092,686		720,234	720,234	2,139,679	03/19/2035
46115H-BU-0	Intesa Sanpaolo SpA Senior Preferred 7.000% 11/21/25	11/21/2025	Maturity		15,000,000	15,000,000	15,317,346	15,117,724		(117,724)		(117,724)		15,000,000				1,050,000	11/21/2025
46115H-BV-8	Intesa Sanpaolo SpA Senior Non Preferred 8.250% 11/21/33	02/21/2025	Morgan Stanley		32,749,570	28,700,000	32,958,681	32,928,059		(62,422)		(62,422)		32,865,637		(116,067)	(116,067)	611,520	11/21/2033
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	04/29/2025	JPM SECURITIES LLC		12,803,640	11,500,000	12,563,405	12,517,633		(29,075)		(29,075)		12,488,558		315,082	315,082	349,600	11/28/2033
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	02/20/2025	AARE Surplus AAM		6,872,718	6,250,000	6,594,563	6,570,774		(3,685)		(3,685)		6,567,089		305,628	305,628	102,500	11/28/2033
46590X-AL-0	JBS USA Holding Lux Sarl/ JBS Senior Unsecured 5.500% 01/15/30	06/24/2025	HSBC HOLDINGS PLC		4,220,351	4,162,000	4,229,003	4,210,028		(7,608)		(7,608)		4,202,419		17,932	17,932	216,193	01/15/2030
46590X-AL-0	JBS USA Holding Lux Sarl/ JBS Senior Unsecured 5.500% 01/15/30	05/01/2025	Call 102.7500		9,081,045	8,838,000	8,981,550	8,940,774		(11,332)		(11,332)		8,929,442		(91,442)	(91,442)	629,217	01/15/2030
482466-AG-4	KEB Hana Bank Junior Subordinated 3.500% Perpet.	10/13/2025	Goldman Sachs International		19,626,375	19,900,000	20,387,500	20,387,500		(381,423)		(381,423)		20,006,077		(379,702)	(379,702)	686,826	01/01/9999
48667Q-AQ-8	KazMunayGas National Co JSC Senior Unsecured 5.375% 04/24/30	10/13/2025	Goldman Sachs International		3,502,000	3,400,000	4,029,000	3,773,016		(51,355)		(51,355)		3,721,661		(219,661)	(219,661)	177,674	04/24/2030
532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34	10/15/2025	Various		20,490,904	19,845,912	22,231,655	21,512,360		(125,697)		(125,697)		21,386,662		(895,759)	(895,759)	1,201,573	07/05/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34	10/05/2025	Various		1,818,409	1,818,409	2,044,479	1,976,674		(158,265)		(158,265)		1,818,409				67,264	07/05/2034
53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	12/05/2025	Seaport Global Securities LLC		922,434	950,962	950,962	950,962						950,962		(28,529)	(28,529)	52,305	01/10/2033
53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	10/10/2025	Various		376,243	376,243	351,337	354,105		22,138		22,138		376,243				11,205	01/10/2033
53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	12/05/2025	Seaport Global Securities LLC		717,411	739,599	739,599	739,599						739,599		(22,188)	(22,188)	40,679	04/10/2033
53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	10/10/2025	Redemption 100.0000		80,318	80,318	80,318	80,318						80,318				2,392	04/10/2033
000000-00-0	Lloyds Banking Group PLC Junior Subordinated 7.500% Perpet.	01/01/2025	Various		32,941,364	34,000,000	32,941,364	32,941,364						32,941,364				28,333	01/01/9999
539439-AQ-2	Lloyds Banking Group PLC Senior Unsecured 3.574% 11/07/28	02/21/2025	Various		9,150,020	9,500,000	9,173,247	9,361,756		4,874		4,874		9,366,630		(216,610)	(216,610)	100,916	11/07/2028
539439-AT-6	Lloyds Banking Group PLC Senior Unsecured 4.550% 08/16/28	03/10/2025	Various		6,456,645	6,500,000	6,480,370	6,491,840		404		404		6,492,244		(35,599)	(35,599)	168,413	08/16/2028
53944Y-AX-1	Lloyds Banking Group PLC Senior Unsecured 5.679% 01/05/35	10/08/2025	Citigroup		9,225,920	8,800,000	9,226,800	9,216,171		(28,870)		(28,870)		9,187,301		38,619	38,619	630,243	01/05/2035
552081-AM-3	LyondellBasell Industries NV Senior Unsecured 4.625% 02/26/55	02/20/2025	AARE Surplus AAM		1,585,832	2,000,000	1,646,140	1,650,658		580		580		1,651,238		(65,406)	(65,406)	44,708	02/26/2055
55608J-AP-3	Macquarie Group Ltd Senior Unsecured 5.033% 01/15/30	11/17/2025	Various		18,851,130	18,500,000	18,480,624	18,483,509		2,692		2,692		18,486,201		364,929	364,929	1,249,233	01/15/2030
55608J-BG-2	Macquarie Group Ltd Senior Unsecured 5.491% 11/09/33	03/18/2025	Citadel		30,210,000	30,000,000	30,000,000	30,000,000						30,000,000		210,000	210,000	594,858	11/09/2033
55608J-BN-7	Macquarie Group Ltd Senior Unsecured 5.887% 06/15/34	03/10/2025	Various		6,560,442	6,300,000	6,473,900	6,467,868		(3,078)		(3,078)		6,464,790		95,652	95,652	88,599	06/15/2034
55608J-BN-7	Macquarie Group Ltd Senior Unsecured 5.887% 06/15/34	01/13/2025	ORIX Life - Custody		1,007,982	1,000,000	1,000,000	1,000,000						1,000,000		7,982	7,982	4,579	06/15/2034
602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	10/13/2025	Various		11,541,326	11,651,040	11,579,382	11,556,720		5,391		5,391		11,562,111		(20,785)	(20,785)	623,848	08/10/2030
602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	08/10/2025	Various		3,636,360	3,636,360	3,612,827	3,612,520		23,840		23,840		3,636,360				126,136	08/10/2030
62878W-AA-6	NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% Perpet.	06/25/2025	CITIGROUP		992,600	1,000,000	973,135	973,135						973,135		19,465	19,465	26,125	01/01/9999
62878W-AA-6	NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% Perpet.	05/28/2025	AARE Surplus AAM		16,889,991	17,000,000	16,703,428	16,703,428						16,703,428		186,563	186,563	384,625	01/01/9999
62879N-AA-5	NBK Tier 1 Ltd Junior Subordinated 3.625% Perpet.	06/25/2025	MORGAN STANLEY & CO. INTERNATI		965,000	1,000,000	1,003,121	1,003,121		(2,486)		(2,486)		1,000,635		(35,635)	(35,635)	30,410	01/01/9999
632525-AS-0	National Australia Bank Ltd SUB 3.933% 08/02/34	09/09/2025	Various		11,201,345	11,500,000	11,693,112	11,538,555		(18,629)		(18,629)		11,519,926		(318,581)	(318,581)	500,037	08/02/2034
632525-AU-5	National Australia Bank Ltd Subordinated 2.332% 08/21/30	09/09/2025	Morgan Stanley		4,514,600	5,000,000	5,000,000	5,000,000						5,000,000		(485,400)	(485,400)	122,754	08/21/2030
632525-AY-7	National Australia Bank Ltd Subordinated 2.990% 05/21/31	10/08/2025	Barclays		8,675,020	9,500,000	9,557,325	9,539,631		(4,436)		(4,436)		9,535,195		(860,176)	(860,176)	250,911	05/21/2031
632525-BB-6	National Australia Bank Ltd Subordinated 3.347% 01/12/37	12/17/2025	Barclays		15,524,570	17,000,000	17,000,000	17,000,000						17,000,000		(1,475,430)	(1,475,430)	815,552	01/12/2037
63253Q-AF-1	National Australia Bank Ltd/Ne Senior Unsecured 4.750% 12/10/25	12/10/2025	Maturity		2,000,000	2,000,000	2,004,512	2,003,290		(3,290)		(3,290)		2,000,000				95,000	12/10/2025
63254A-AS-7	National Australia Bank Ltd/Ne Senior Unsecured 2.500% 07/12/26	02/21/2025	Various		28,235,850	29,000,000	29,151,048	28,862,016		12,534		12,534		28,874,551		(638,701)	(638,701)	447,083	07/12/2026
63861V-AB-3	Nationwide Building Society Senior Unsecured 4.302% 03/08/29	03/27/2025	Various		26,530,501	27,100,000	26,335,928	26,413,422		23,836		23,836		26,437,258		93,243	93,243	563,180	03/08/2029
63861V-AE-7	Nationwide Building Society Sr Non Preferred 3.960% 07/18/30	04/29/2025	JPM SECURITIES LLC		6,272,760	6,500,000	6,260,881	6,273,182		12,026		12,026		6,285,208		(12,448)	(12,448)	201,630	07/18/2030
639057-AN-8	NatWest Group PLC Senior Unsecured 5.778% 03/01/35	02/21/2025	Morgan Stanley		11,805,761	11,650,000	11,807,159	11,798,671		(1,826)		(1,826)		11,796,844		8,916	8,916	323,480	03/01/2035
639057-AP-3	NatWest Group PLC Subordinated 6.475% 06/01/34	06/26/2025	Citadel		20,236,935	19,424,000	19,890,395	12,037,261		(36,577)		(36,577)		19,823,869		413,066	413,066	694,496	06/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
654579-AK-7	Nippon Life Insurance Co Subordinated 2.900% 09/16/51	09/15/2025	Wells Fargo		8,087,625	9,100,000	8,928,680	8,937,430		2,506		2,506		8,939,936		(852,311)	(852,311)	263,900	09/16/2051
654579-AK-7	Nippon Life Insurance Co Subordinated 2.900% 09/16/51	11/20/2025	ALRE - DFL Trust AAM		8,078,845	9,000,000	8,998,533	8,998,641		30		30		8,998,672		(919,827)	(919,827)	307,400	09/16/2051
65557F-AH-9	Nordea Bank Abp Subordinated 4.625% 09/13/33	03/10/2025	Various		9,821,600	10,000,000	10,000,000	10,000,000						10,000,000		(178,400)	(178,400)	228,681	09/13/2033
000000-00-0	Nordea Bank Abp Jr Subordinated 6.625% Perpet.	01/01/2025	Security Withdraw		18,065,345	18,100,000	18,065,345	18,065,345						18,065,345				316,436	01/01/9999
656531-AD-2	Equinor ASA Senior Unsecured 7.150% 11/15/25	11/15/2025	Maturity		10,000,000	10,000,000	10,564,832	10,204,782		(204,782)		(204,782)		10,000,000				715,000	11/15/2025
68560E-AB-4	Orbia Advance Corp SAB de CV Senior Unsecured 2.875% 05/11/31	07/11/2025	Various		13,121,000	15,600,000	15,360,960	15,439,345		11,519		11,519		15,450,863		(2,329,863)	(2,329,863)	292,212	05/11/2031
71531Q-AD-3	Pershing Square Holdings Ltd/F Senior Unsecured 3.250% 11/15/30	10/08/2025	Various		10,150,360	11,000,000	10,975,404	10,984,176		1,918		1,918		10,986,094		(835,734)	(835,734)	322,743	11/15/2030
71568P-AG-4	Perusahaan Perseroan Persero P Senior Unsecured 5.375% 01/25/29	06/24/2025	HSBC HOLDINGS PLC		10,175,000	10,000,000	10,118,911	10,117,376		(12,461)		(12,461)		10,104,915		70,085	70,085	492,708	01/25/2029
71647N-AY-5	Petrobras Global Finance BV Senior Unsecured 5.999% 01/27/28	06/27/2025	Various		3,058,800	3,000,000	2,996,916	2,998,163		280		280		2,998,443		60,357	60,357	165,917	01/27/2028
716973-AA-0	Pfizer Investment Enterprises Senior Unsecured 4.650% 05/19/25	05/19/2025	Maturity		5,000,000	5,000,000	4,997,150	4,999,435		565		565		5,000,000				116,250	05/19/2025
716973-AE-2	Pfizer Investment Enterprises Senior Unsecured 4.750% 05/19/33	12/09/2025	ACRA RE 2B Surplus AAM		5,461,070	5,400,000	5,391,900	5,392,966		657		657		5,393,622		67,448	67,448	270,750	05/19/2033
716973-AF-9	Pfizer Investment Enterprises Senior Unsecured 5.110% 05/19/43	02/20/2025	AARE Surplus AAM		10,391,500	11,000,000	10,555,360	10,573,304		1,859		1,859		10,575,163		(183,663)	(183,663)	142,086	05/19/2043
716973-AG-7	Pfizer Investment Enterprises Senior Unsecured 5.300% 05/19/53	02/20/2025	AARE Surplus AAM		2,262,782	2,400,000	2,396,424	2,396,507		7		7		2,396,514		(133,732)	(133,732)	32,153	05/19/2053
716973-AH-5	Pfizer Investment Enterprises Senior Unsecured 5.340% 05/19/63	11/13/2025	ACRA RE 2B Surplus AAM		5,116,659	5,400,000	5,295,078	5,296,331		717		717		5,297,048		(180,389)	(180,389)	283,554	05/19/2063
74348D-AA-5	Promigas SA ESP / Gases del Pa Senior Unsecured 3.750% 10/16/29	06/17/2025	ACRA RE II Surplus AAM		464,788	500,000	455,000	469,788		2,595		2,595		472,383		(7,595)	(7,595)	12,552	10/16/2029
74977R-DT-8	Cooperatieve Rabobank UA Senior Unsecured 5.447% 03/05/30	09/09/2025	Various		32,725,269	31,516,000	31,516,000	31,516,000						31,516,000		1,209,269	1,209,269	1,740,519	03/05/2030
74977R-DT-8	Cooperatieve Rabobank UA Senior Unsecured 5.447% 03/05/30	06/24/2025	ALRe Corporate AAM		13,850,412	13,484,000	13,484,000	13,484,000						13,484,000		366,412	366,412	589,619	03/05/2030
75968N-AD-3	RenaissanceRe Holdings Ltd Senior Unsecured 3.600% 04/15/29	09/09/2025	Various		15,248,166	15,900,000	16,017,718	15,957,471		(7,154)		(7,154)		15,950,317		(702,151)	(702,151)	313,950	04/15/2029
75968N-AE-1	RenaissanceRe Holdings Ltd Senior Unsecured 5.750% 06/05/33	10/08/2025	Barclays		6,425,313	6,100,000	6,184,912	6,180,812		(6,305)		(6,305)		6,174,507		250,806	250,806	296,189	06/05/2033
780097-BG-5	NatWest Group PLC Senior Unsecured 4.892% 05/18/29	03/10/2025	Various		4,004,520	4,000,000	3,980,122	3,981,916		723		723		3,982,639		21,881	21,881	61,422	05/18/2029
78009P-EH-0	NatWest Group PLC Senior Unsecured 5.076% 01/27/30	04/29/2025	JPM SECURITIES LLC		1,007,170	1,000,000	1,000,000	1,000,000						1,000,000		7,170	7,170	38,493	01/27/2030
78448T-AF-9	SMBC Aviation Capital Finance Senior Unsecured 2.300% 06/15/28	03/10/2025	Various		29,832,603	32,300,000	32,340,236	32,319,312		(1,216)		(1,216)		32,318,096		(2,485,493)	(2,485,493)	177,471	06/15/2028
78448T-AG-7	SMBC Aviation Capital Finance Senior Unsecured 1.900% 10/15/26	05/19/2025	JPM SECURITIES LLC		7,192,650	7,500,000	7,481,475	7,493,167		1,455		1,455		7,494,621		(301,971)	(301,971)	85,104	10/15/2026
78448T-AH-5	SMBC Aviation Capital Finance Senior Unsecured 5.450% 05/03/28	10/27/2025	ALRe Modco - VIAC GA - AAM		6,269,558	6,100,000	6,230,418	6,217,678		(27,918)		(27,918)		6,189,759		79,799	79,799	326,909	05/03/2028
78448T-AK-8	SMBC Aviation Capital Finance Senior Unsecured 5.700% 07/25/33	02/21/2025	Morgan Stanley		6,077,760	6,000,000	6,034,538	6,033,307		(445)		(445)		6,032,862		44,898	44,898	198,550	07/25/2033
78448T-AK-8	SMBC Aviation Capital Finance Senior Unsecured 5.700% 07/25/33	11/13/2025	AMH - AmerUs Group Co.		9,244,250	8,800,000	9,222,312	9,210,508		(35,215)		(35,215)		9,175,293		68,957	68,957	652,080	07/25/2033
78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured 5.300% 04/03/29	09/09/2025	Morgan Stanley		40,238,250	39,000,000	38,989,860	38,991,210		1,298		1,298		38,992,507		1,245,743	1,245,743	1,934,942	04/03/2029
78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured 5.300% 04/03/29	06/24/2025	ALRe Corporate AAM		24,345,684	24,000,000	23,919,984	23,929,741		7,164		7,164		23,936,905		408,779	408,779	922,200	04/03/2029
78448T-AM-4	SMBC Aviation Capital Finance Senior Unsecured 5.550% 04/03/34	07/30/2025	Various		39,852,938	40,000,000	39,884,800	39,891,378		3,047		3,047		39,894,425		(41,488)	(41,488)	1,286,999	04/03/2034
80281L-AG-0	Santander UK Group Holdings PL Senior Unsecured 3.823% 11/03/28	03/27/2025	Goldman Sachs		6,214,464	6,400,000	6,181,760	6,200,946		11,494		11,494		6,212,440		2,024	2,024	98,548	11/03/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80281L-AP-0	Santander UK Group Holdings PL Senior Unsecured 2.896% 03/15/32	03/27/2025	Goldman Sachs		3,768,993	4,300,000	3,802,060	3,819,478		13,568		13,568		3,833,046		(64,053)	(64,053)	66,761	03/15/2032
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	06/30/2025	ALRe Corporate AAM		12,406,889	11,900,000	12,445,496	12,386,972		(75,066)		(75,066)		12,311,906		94,983	94,983	755,948	01/10/2029
80414L-2D-6	Saudi Arabian Oil Co Senior Unsecured 3.500% 04/16/29	10/13/2025	MIZUHO INTERNATIONAL PLC		488,135	500,000	468,842	471,365		4,794		4,794		476,159		11,976	11,976	17,403	04/16/2029
806854-AL-9	Schlumberger Investment SA Senior Unsecured 4.850% 05/15/33	03/17/2025	Tax Free Exchange		23,048,144	23,170,000	23,032,194	23,045,620		2,523		2,523		23,048,144				554,600	05/15/2033
822582-AD-4	Shell International Finance BV Senior Unsecured 6.375% 12/15/38	12/09/2025	Tax Free Exchange		19,241,637	18,000,000	19,919,120	19,302,536		(60,899)		(60,899)		19,241,637				573,750	12/15/2038
822582-AT-9	Shell International Finance BV Senior Unsecured 3.625% 08/21/42	12/09/2025	Various		4,507,338	5,590,000	4,696,742	4,730,523		27,682		27,682		4,758,205		(250,867)	(250,867)	263,429	08/21/2042
822582-BD-3	Shell International Finance BV Senior Unsecured 3.250% 05/11/25	05/12/2025	Various		1,371,000	1,371,000	1,381,200	1,371,512		(512)		(512)		1,371,000				22,279	05/11/2025
822582-BT-8	Shell International Finance BV Senior Unsecured 2.875% 05/10/26	02/21/2025	Morgan Stanley		4,910,000	5,000,000	4,836,768	4,876,534		13,035		13,035		4,889,569		20,431	20,431	41,528	05/10/2026
822582-CG-5	Shell International Finance BV Senior Unsecured 2.750% 04/06/30	03/27/2025	Various		61,476,341	66,800,000	73,148,506	70,353,816		(145,029)		(145,029)		70,208,788		(8,732,447)	(8,732,447)	825,798	04/06/2030
82620K-AU-7	Siemens Financieringsmaatschap GTD NTS 3.400% 03/16/27	10/03/2025	Various		15,624,012	15,700,000	15,541,385	15,561,173		46,664		46,664		15,607,837		16,175	16,175	563,456	03/16/2027
83192P-AA-6	Smith & Nephew PLC Senior Unsecured 2.032% 10/14/30	09/09/2025	Various		20,523,900	22,922,000	22,250,543	22,423,330		52,809		52,809		22,476,139		(1,952,238)	(1,952,238)	421,785	10/14/2030
83272G-AB-7	Smurfit Kappa Treasury ULC Senior Unsecured 5.777% 04/03/54	05/23/2025	Tax Free Exchange		18,639,918	18,800,000	18,636,652	18,639,096		822		822		18,639,918				693,882	04/03/2054
86564C-AC-4	Sumitomo Life Insurance Co Subordinated 3.375% 04/15/81	09/15/2025	HSBC SECURITIES (USA) INC		6,448,750	7,000,000	7,000,000	7,000,000						7,000,000		(551,250)	(551,250)	217,219	04/15/2081
86564C-AE-0	Sumitomo Life Insurance Co Subordinated 5.875% Perpet.	11/12/2025	Sumitomo Mitsui Banking Corpor		5,125,000	5,000,000	5,008,500	5,008,500		(1,139)		(1,139)		5,007,361		117,639	117,639	387,587	01/01/9999
86964W-AF-9	Suzano Austria GmbH Senior Unsecured 6.000% 01/15/29	10/15/2025	MORGAN STANLEY & CO. INTERNATI		3,090,000	3,000,000	3,244,502	3,114,260		(22,248)		(22,248)		3,092,011		(2,011)	(2,011)	225,500	01/15/2029
86964W-AH-5	Suzano Austria GmbH Senior Unsecured 5.000% 01/15/30	10/14/2025	Various		2,650,000	2,650,000	2,880,500	2,782,260		(20,169)		(20,169)		2,762,091		(112,091)	(112,091)	165,625	01/15/2030
86964W-AJ-1	Suzano Austria GmbH Senior Unsecured 3.750% 01/15/31	06/24/2025	MERRILL LYNCH INTERNATIONAL		739,000	800,000	699,200	723,288		5,238		5,238		728,526		10,474	10,474	28,333	01/15/2031
87124V-AE-9	Sydney Airport Finance Co Pty GTD SR SECD NTS 3.375% 04/30/25	04/30/2025	Maturity		10,000,000	10,000,000	9,633,359	9,914,715		85,285		85,285		10,000,000				168,750	04/30/2025
88167A-AE-1	Teva Pharmaceutical Finance Ne Senior Unsecured 3.150% 10/01/26	06/05/2025	Call 93.1500		587,777	631,000	606,549			2,580		2,580		609,129				1,348	10/01/2026
89157X-AC-5	TotalEnergies Capital SA Senior Unsecured 5.638% 04/05/64	12/01/2025	JPM SECURITIES LLC		959,449	975,000	975,000	975,000						975,000		(15,551)	(15,551)	63,674	04/05/2064
89366L-AE-4	Transelec SA Senior Unsecured 3.875% 01/12/29	06/27/2025	MORGAN STANLEY & CO. INTERNATI		1,936,200	2,000,000	1,977,140	1,991,365		997		997		1,992,362		(56,162)	(56,162)	74,917	01/12/2029
89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	06/25/2025	Banco Santander SA London Bran		1,013,600	1,000,000	983,024	984,614		1,765		1,765		986,380		27,220	27,220	36,229	11/01/2028
89388A-AA-0	Transportadora de Gas del Peru Senior Unsecured 4.250% 04/30/28	10/14/2025	HSBC HOLDINGS PLC		600,000	600,000	561,900	592,721		1,106		1,106		593,828		6,172	6,172	24,438	04/30/2028
89388A-AA-0	Transportadora de Gas del Peru Senior Unsecured 4.250% 04/30/28	04/30/2025	Redemption 100.0000		200,000	200,000	187,300	197,574		2,426		2,426		200,000				4,250	04/30/2028
89400P-AE-3	Transurban Finance Co Pty Ltd GTD SR SECD NTS 4.125% 02/02/26	11/05/2025	Various		7,000,000	7,000,000	6,938,610	6,992,136		7,864		7,864		7,000,000				363,344	02/02/2026
89400P-AG-8	Transurban Finance Co Pty Ltd GTD SR SECD NTS 3.375% 03/22/27	12/05/2025	Tender Offer		3,219,998	3,339,000	3,224,579			45,705		45,705		3,270,284		(50,286)	(50,286)	181,294	03/22/2027
89400P-AK-9	Transurban Finance Co Pty Ltd GTD SR SECD NTS 2.450% 03/16/31	10/03/2025	Deutsche Bank AG		2,923,850	3,225,000	3,222,936	3,223,716		148		148		3,223,864		(300,014)	(300,014)	83,402	03/16/2031
902133-AG-2	Tyco Electronics Group SA Senior Unsecured 7.125% 10/01/37	09/25/2025	Various		10,017,675	8,500,000	9,468,530	9,145,169		(25,101)		(25,101)		9,120,068		897,607	897,607	597,214	10/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
902133-AG-2	Tyco Electronics Group SA Senior Unsecured 7.125% 10/01/37	07/02/2025	ACRA RE 2A Surplus AAM		2,295,189	2,000,000	2,164,960	2,110,957		(2,882)		(2,882)		2,108,075		187,114	187,114	107,271	10/01/2037
000000-00-0	UBS Group AG Junior Subordinated 4.375% Perpet.	01/01/2025	Various		5,300,000	5,300,000	5,300,000	5,300,000						5,300,000				90,818	01/01/9999
902613-AA-6	UBS Group AG SENIOR 3.126% 08/13/30	07/08/2025	Goldman Sachs		938,590	1,000,000	938,450	941,282		4,892		4,892		946,174		(7,584)	(7,584)	28,308	08/13/2030
902613-AE-8	UBS Group AG Senior Unsecured 2.095% 02/11/32	07/09/2025	Various		2,586,090	3,000,000	2,928,763	2,950,647		3,356		3,356		2,954,002		(367,912)	(367,912)	57,438	02/11/2032
902613-AY-4	UBS Group AG Senior Unsecured 4.875% 05/15/45	02/20/2025	AARE Surplus AAM		4,499,366	5,000,000	4,696,750	4,704,550		1,106		1,106		4,705,656		(206,290)	(206,290)	64,323	05/15/2045
000000-00-0	UBS Group AG Junior Subordinated 7.750% Perpet.	01/01/2025	Security Withdraw		38,992,200	39,000,000	38,992,200	38,992,200						38,992,200				663,271	01/01/9999
000000-00-0	UBS Group AG Junior Subordinated 6.850% Perpet.	01/01/2025	Security Withdraw		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				528,021	01/01/9999
902613-BB-3	UBS Group AG Senior Unsecured 4.550% 04/17/26	02/21/2025	Various		20,129,371	20,178,000	20,341,560	20,247,511		(7,711)		(7,711)		20,239,800		(110,429)	(110,429)	321,335	04/17/2026
902613-BH-0	UBS Group AG Senior Unsecured 5.699% 02/08/35	02/21/2025	Morgan Stanley		20,217,206	19,900,000	20,237,462	20,226,354		(4,090)		(4,090)		20,222,264		(5,058)	(5,058)	617,455	02/08/2035
902613-BJ-6	UBS Group AG Senior Unsecured 5.428% 02/08/30	09/09/2025	Morgan Stanley		4,762,794	4,600,000	4,649,729	4,645,656		(7,045)		(7,045)		4,638,611		124,183	124,183	271,882	02/08/2030
902674-ZZ-6	UBS AG/London Senior Unsecured 1.250% 06/01/26	02/21/2025	Various		14,382,600	15,000,000	14,969,128	14,983,240		1,730		1,730		14,984,969		(602,369)	(602,369)	43,229	06/01/2026
90351D-AF-4	UBS Group AG Senior Unsecured 4.125% 04/15/26	07/08/2025	Bank of America		996,770	1,000,000	997,790	999,665		134		134		999,799		(3,029)	(3,029)	30,250	04/15/2026
92838*-AA-3	Vista Jet 2022-1 EETC P/T CERTS SER 22 6.850% 04/05/32	10/05/2025	Redemption 100.0000		1,055,388	1,055,388	1,055,388	1,055,388						1,055,388				54,221	04/05/2032
94244E-AA-6	Somers Group Holdings Ltd SENIOR 6.500% 07/02/29	12/09/2025	AMH - AmerUs Group Co.		4,706,518	5,000,000	5,000,000	5,000,000						5,000,000		(293,482)	(293,482)	466,736	07/02/2029
961214-EF-6	Westpac Banking Corp Subordinated 4.110% 07/24/34	11/13/2025	AMH - AmerUs Group Co.		3,439,433	3,500,000	3,698,300	3,606,089		(19,256)		(19,256)		3,586,834		(147,401)	(147,401)	187,405	07/24/2034
961214-EG-4	Westpac Banking Corp Subordinated 4.421% 07/24/39	11/19/2025	ALRe Modco - RLI GA - AAM		1,390,736	1,500,000	1,500,000	1,500,000						1,500,000		(109,264)	(109,264)	87,499	07/24/2039
961214-EL-3	Westpac Banking Corp Senior Unsecured 2.650% 01/16/30	04/29/2025	JPM SECURITIES LLC		4,637,800	5,000,000	4,675,221	4,690,091		18,546		18,546		4,708,637		(70,837)	(70,837)	104,528	01/16/2030
961214-ER-0	Westpac Banking Corp Senior Unsecured 1.150% 06/03/26	02/21/2025	Various		21,098,660	22,000,000	21,983,060	21,995,082		506		506		21,995,588		(896,928)	(896,928)	56,925	06/03/2026
961214-ET-6	Westpac Banking Corp Senior Unsecured 2.150% 06/03/31	02/21/2025	Morgan Stanley		34,237,200	40,000,000	34,103,936	34,398,265		111,101		111,101		34,509,366		(272,166)	(272,166)	193,500	06/03/2031
961214-FG-3	Westpac Banking Corp Subordinated 5.405% 08/10/33	05/16/2025	Goldman Sachs		4,955,700	5,000,000	4,901,800	4,908,927		3,166		3,166		4,912,093		43,607	43,607	209,444	08/10/2033
98420E-AD-7	XL Group Ltd Subordinated 5.500% 03/31/45	02/20/2025	AARE Surplus AAM		11,445,102	12,296,000	12,131,634	12,158,812		502		502		12,159,313		(714,211)	(714,211)	262,998	03/31/2045
A3158#-AD-1	Hofer Financial Services Gmbh SR NTS SER D 3.660% 07/25/27	12/16/2025	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				767,075	07/25/2027
AV0967-02-7	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	06/25/2025	Banco Santander SA London Bran		1,013,600	1,000,000	960,875	972,161		2,955		2,955		975,116		38,484	38,484	36,229	11/01/2028
BP8908-37-1	Indofood CBP Sukses Makmur Tbk Senior Unsecured 3.398% 06/09/31	10/13/2025	MERRILL LYNCH INTERNATIONAL		3,218,850	3,450,000	3,290,438	3,333,826		12,704		12,704		3,346,529		(127,679)	(127,679)	99,646	06/09/2031
BT4309-49-3	Prosus NV Senior Unsecured 4.193% 01/19/32	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM		809,319	1,000,000	747,500	792,656		16,663		16,663		809,319				49,734	01/19/2032
BX0460-26-7	Aviva PLC Junior Subordinated 6.875% Perpet.	01/01/2025	Security Withdraw		5,832,011	6,359,859	5,832,011	6,312,976					(480,965)	5,832,011				19,167	01/01/9999
D2736#-AS-8	Fritz Draexlmaier GmbH & Co KG SR NTS SER T 4.530% 07/25/25	07/25/2025	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				138,900	07/25/2025
E5444#-AH-7	Futbol Club Barcelona SL SR SECD NTS SER E2 1.890% 10/01/31	10/01/2025	Redemption 100.0000		1,105,081	1,105,081	1,116,418	974,982					141,436	1,105,081	(11,336)		(11,336)	20,057	10/01/2031
F0164#-AD-4	Air Liquide Finance SA SR NTS SER C 3.460% 09/13/27	11/17/2025	Apollo Global Securities, LLC		5,873,280	6,000,000	6,000,000	6,000,000						6,000,000		(126,720)	(126,720)	256,617	09/13/2027
F1000#-AA-6	Akiem Holding Sas SR SECD NTS 1.750% 09/05/34	12/31/2025	Various		820,750	820,750	780,780	724,990					55,790	820,750	39,970		39,970	10,767	09/05/2034
F1876N-AV-4	CNP Assurances SA Subordinated 5.797% 06/05/45	06/05/2025	Redemption 100.0000		1,486,802	1,486,802	1,500,168	1,348,997		(2,787)		(2,787)	104,980	1,486,802	35,612		35,612	63,051	06/05/2045
F2276J-PP-4	Credit Agricole SA Junior Subordinated 4.000% Perpet.	01/01/2025	Security Withdraw		5,976,874	5,506,103	5,976,874	5,396,414					580,460	5,976,874				5,431	01/01/9999
F5616K-AC-8	La Mondiale SAM Subordinated 5.875% 01/26/47	02/21/2025	Various		8,086,068	8,100,000	8,596,695	8,221,591		(9,336)		(9,336)		8,212,254		(126,186)	(126,186)	276,272	01/26/2047
F9094#-AA-6	Exeltium Sa Subordinated 9.400% 12/31/31	12/30/2025	Redemption 100.0000		2,294,684	2,294,684	2,210,020	2,056,484		(33,762)		(33,762)	134,523	2,294,684	137,439		137,439	163,134	12/31/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G1279M-RW-8	BP Capital Markets PLC Senior Unsecured 2.030% 02/14/25	02/14/2025	Maturity		6,903,091	6,903,091	6,586,117	6,851,932		28,888		28,888	46,542	6,903,091	(24,271)		(24,271)	70,066	02/14/2025
G1591#-AU-6	Britvic PLC SR NTS SER A 2.310% 02/20/25	02/20/2025	Maturity		6,607,098	6,607,098	6,792,781	6,567,454		4,252		4,252	414,207	6,607,098	(378,815)		(378,815)	76,312	02/20/2025
G1746#-AA-4	Cadent Finance PLC GTD SECD NTS SER 1 4.070% 03/19/31	11/03/2025	CROSSTRADE		7,702,008	8,000,000	8,000,000	8,000,000						8,000,000		(297,992)	(297,992)	381,676	03/19/2031
G2242#-AB-9	Coats Ltd SR NTS SER B 4.070% 12/06/27	11/18/2025	Apollo Global Securities, LLC		7,889,440	8,000,000	8,000,000	8,000,000						8,000,000		(110,560)	(110,560)	334,644	12/06/2027
G24524-BC-6	Country Garden Holdings Co Ltd Senior Secured 5.625% 01/14/30	12/30/2025	Various		1,709,484	14,590,000	913,400	1,092,200		(143,794)		(143,794)		948,406		761,077	761,077	23,415	01/14/2030
G24524-BD-4	Country Garden Holdings Co Ltd Secured 5.125% 01/14/27	12/30/2025	Various		703,510	6,090,000	380,043	624,171	257,003	(438,421)		(181,418)		442,754		260,756	260,756	9,773	01/14/2027
G24524-BF-9	Country Garden Holdings Co Ltd Senior Secured 4.800% 08/06/30	12/30/2025	Various		247,446	2,156,000	134,053	158,417		(19,878)		(19,878)		138,539		108,907	108,907	3,460	08/06/2030
G24524-BK-8	Country Garden Holdings Co Ltd Senior Secured 3.875% 10/22/30	12/30/2025	Taxable Exchange		3,674,527	32,000,000	2,020,237	2,466,178		(369,707)		(369,707)		2,096,471		1,578,055	1,578,055	51,355	10/22/2030
G2687*-AA-7	Dawsongroup PLC SR FRN SER B 4.866% 03/31/26	05/01/2025	Call 100.0000		13,403,029	13,403,029	13,508,037	12,517,054					990,983	13,403,029	(105,008)		(105,008)	444,367	03/31/2026
G3768B-AK-0	Gazprom PJSC via Gaz Finance P Senior Unsecured 2.950% 01/27/29	10/09/2025	Various		2,083,620	2,870,000	912,343	912,343						912,343		1,171,277	1,171,277	100,281	01/27/2029
G4445*-AA-6	High Speed Rail Finance PLC GTD SR SECD NTS 3.790% 03/30/28	11/03/2025	CROSSTRADE		5,009,459	5,033,908	5,033,908	5,033,908						5,033,908		(24,449)	(24,449)	217,799	03/30/2028
G4445*-AA-6	High Speed Rail Finance PLC GTD SR SECD NTS 3.790% 03/30/28	09/30/2025	Redemption 100.0000		7,658,033	7,658,033	7,658,033	7,658,033						7,658,033				222,533	03/30/2028
G54404-AL-5	Legal & General Group PLC Subordinated 5.500% 06/27/64	09/09/2025	Tender Offer		14,599,527	14,599,527	15,498,404	14,608,640		(24,615)		(24,615)	669,573	15,751,832	498,234	(1,152,305)	(654,071)	570,222	06/27/2064
G54404-AP-6	Legal & General Group PLC Unsecured 5.250% 03/21/47	02/21/2025	Various		16,063,596	16,200,000	15,923,967	15,927,798		960		960		15,928,758		134,838	134,838	363,825	03/21/2047
G54404-AU-5	Legal & General Group PLC Junior Subordinated 5.625% Perpet.	01/01/2025	Various		10,739,037	11,985,415	10,739,037	10,649,809					89,228	10,739,037				182,860	01/01/9999
G54897-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured 4.350% 04/05/36	10/05/2025	Various		1,362,023	1,362,023	1,478,041	1,453,546		(91,523)		(91,523)		1,362,023				37,427	04/05/2036
G6076#-AA-3	Midland Motorways Group Ltd GTD SR SECD NTS 3.120% 12/31/42	12/31/2025	Redemption 100.0000		826,255	826,255	803,688	763,842					39,845	826,255	22,568		22,568	21,747	12/31/2042
G6076#-AD-7	Midland Motorways Group Ltd GTD SR SECD NTS 2.550% 12/31/39	12/30/2025	Various		407,592	407,592	386,547	377,796					8,751	407,592	21,045		21,045	9,614	12/31/2039
G7016V-AD-3	Pershing Square Holdings Ltd/F Senior Unsecured 3.250% 11/15/30	12/17/2025	Barclays		18,522,169	20,000,000	20,003,800	20,002,706		(400)		(400)		20,002,307		(1,480,138)	(1,480,138)	694,321	11/15/2030
G7576P-AA-4	Riyad Sukuk Ltd Subordinated 6.051% 02/25/30	02/25/2025	Call 100.0000		10,000,000	10,000,000	9,404,035	9,564,553		11,353		11,353		9,575,906		424,094	424,094	158,700	02/25/2030
G7705H-AC-2	RSA Insurance Group LTD Subordinated 5.125% 10/10/45	10/10/2025	Redemption 100.0000		3,464,688	3,464,688	4,020,168	3,303,043		(45,616)		(45,616)	364,427	3,464,688	(157,165)		(157,165)	177,565	10/10/2045
G7S40B-AA-3	Rothesay Life PLC Subordinated 8.000% 10/30/25	10/30/2025	Various		4,485,251	4,485,251	4,961,194	4,371,931		(114,852)		(114,852)	(48,219)	4,485,251	276,391		276,391	358,820	10/30/2025
G8038#-AN-8	Serco Group PLC SR NTS SER A 3.270% 10/08/25	10/08/2025	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				490,500	10/08/2025
G8056*-AG-4	Severn Trent Water Ltd. SR NTS SER A 4.110% 11/07/28	10/15/2025	Apollo Global Securities, LLC		9,847,600	10,000,000	10,000,000	10,000,000						10,000,000		(152,400)	(152,400)	402,988	11/07/2028
G81043-AP-9	Shimao Group Holdings Ltd Senior Secured 6.125% 02/21/24	07/21/2025	Various		495,708	6,167,000	269,806	269,806						269,806		225,902	225,902		02/21/2024
G81269-AA-3	Shimao Group Holdings Ltd Senior Unsecured 4.600% 07/13/30	07/21/2025	Various		1,613,460	22,765,000	929,950	929,950						929,950		683,509	683,509		07/13/2030
G9000#-AE-0	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER A 2.470% 07/15/36	07/15/2025	Redemption 100.0000		1,957,810	1,957,810	2,061,074	1,825,404					235,670	1,957,810	(103,264)		(103,264)	46,157	07/15/2036
G9369*-AA-7	Viridor Energy Group Limited SR SECD NTS 2.900% 03/31/43	09/30/2025	Various		296,850	296,850	302,134	281,784					20,350	296,850	(5,284)		(5,284)	811,711	03/31/2043
G9400#-AA-4	WMMR THREE LTD SR SECD NTS SER A 5.350% 09/30/33	12/31/2025	Redemption 100.0000		328,648	328,648	328,648	328,648						328,648				11,129	09/30/2033
K26095-AB-3	Danica Pension Livsforsikrings Subordinated 4.375% 09/29/45	09/29/2025	Various		19,430,203	19,430,203	20,193,793	17,399,668		(221,107)		(221,107)	1,026,813	19,430,203	1,224,830		1,224,830	850,071	09/29/2045
K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	12/31/2025	Redemption 100.0000		1,573,481	1,573,481	1,573,481	1,573,481						1,573,481				40,804	08/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
K7653Q-AF-2	Orsted AS Junior Subordinated 1.750% 12/09/22	01/31/2025	BNP Paribas		4,799,576	5,146,999	5,945,761	5,242,960		(2,434)		(2,434)	621,403	5,208,901	(653,028)	(409,324)	(1,062,352)	14,066	12/09/2122
L8749#-AA-0	Stadium Finance Company Sarl SR SECD NTS SER A 2.220% 07/30/49	07/30/2025	Various		165,547	165,547	161,835	148,461					13,374	165,547	3,712		3,712	3,675	07/30/2049
L8749#-AB-8	Stadium Finance Company Sarl SR SECD NTS SER B 2.370% 07/30/49	07/30/2025	Various		1,072,973	1,072,973	1,048,916	962,234					86,681	1,072,973	24,058		24,058	25,429	07/30/2049
L8749#-AC-6	Stadium Finance Company Sarl SR SECD NTS SER C 2.500% 07/30/49	07/30/2025	Various		544,079	544,079	531,880	487,926					43,954	544,079	12,199		12,199	13,602	07/30/2049
L8749#-AD-4	Stadium Finance Company Sarl SR SECD NTS 1.520% 07/30/49	07/30/2025	Redemption 100.0000		445,277	445,277	433,614	399,321					34,293	445,277	11,663		11,663	6,768	07/30/2049
L8992#-AB-2	SYNGENTA FINANCE NV GTD SR NTS SER B 5.350% 12/08/25	12/08/2025	Maturity		25,000,000	25,000,000	26,612,500	25,142,479		(142,479)		(142,479)		25,000,000				1,337,500	12/08/2025
L8992#-AC-0	SYNGENTA FINANCE NV GTD SR NTS SER C 5.590% 12/08/35	12/12/2025	Call 100.0000		10,000,000	10,000,000	9,147,800	9,493,389		31,675		31,675		9,525,064		474,936	474,936	1,309,577	12/08/2035
L9031*-AB-7	Terminal Investment Ltd GTD SECD SR NTS 5.100% 04/19/28	10/30/2025	Apollo Global Securities, LLC		8,023,200	8,000,000	8,000,000	8,000,000						8,000,000		23,200	23,200	439,733	04/19/2028
L9031*-AC-5	Terminal Investment Ltd GTD SECD SR NTS 5.200% 04/19/30	10/30/2025	Apollo Global Securities, LLC		11,040,590	11,000,000	11,000,000	11,000,000						11,000,000		40,590	40,590	616,489	04/19/2030
M0R52W-AB-9	Abu Dhabi Crude Oil Pipeline L Senior Secured 4.600% 11/02/47	10/14/2025	MERRILL LYNCH INTERNATIONAL		1,850,000	2,000,000	1,964,065	1,972,241		950		950		1,973,191		(123,191)	(123,191)	73,089	11/02/2047
N0709G-AG-8	ASR Nederland NV Subordinated 5.125% 09/29/45	09/29/2025	Redemption 100.0000		16,855,116	16,855,116	18,350,993	15,091,257		(198,738)		(198,738)	1,526,291	16,855,116	436,306		436,306	863,825	09/29/2045
N22616-HJ-3	Cooperatieve Rabobank UA Junior Subordinated 3.100% Perpet.	01/01/2025	Various		11,637,871	11,579,971	11,637,871	10,408,791					1,229,080	11,637,871				1,967	01/01/9999
N2563P-BY-9	Argentum Netherlands BV for Sw Subordinated 5.625% 08/15/52	02/21/2025	Various		15,184,192	15,200,000	16,088,625	15,478,625		(15,100)		(15,100)		15,463,525		(279,333)	(279,333)	451,250	08/15/2052
N2563P-CU-6	Argentum Netherlands BV for Zu Subordinated 5.125% 06/01/48	04/29/2025	JPM SECURITIES LLC		981,350	1,000,000	1,150,718	1,081,086		(7,557)		(7,557)		1,073,530		(92,180)	(92,180)	46,979	06/01/2048
N73388-AC-5	RED ELECTRICA DE ESPANA FINANC SR GTD NTS SER C 5.310% 10/19/25	10/19/2025	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				106,200	10/19/2025
N8505#-AB-0	Tennet Holding Bv SR NTS SER B 1.830% 01/24/31	09/19/2025	Various		17,104,500	17,104,500	17,104,500	15,535,509					1,568,991	17,104,500				441,305	01/24/2031
P0359#-AA-4	Anpac SpA Senior Secured 7.729% 07/31/39	07/31/2025	Redemption 100.0000		22,507	22,507	22,507	22,507						22,507				1,740	07/31/2039
P0606*-AA-9	AES Mexico Generation Holdings SECURED 7.620% 11/30/27	12/30/2025	Redemption 100.0000		2,459,946	2,459,946	2,452,883	2,073,478	273,462	7,063		280,525		2,459,946				248,186	11/30/2027
P2000#-AA-3	Banesco Panama SA Banesco Panama SA BANESCO TLB 7.820% 07/15/33	07/29/2025	PRIVATE		9,847,156	8,888,889	8,888,889	8,888,889						8,888,889		958,267	958,267	554,347	07/15/2033
P4000#-AA-1	ELETRANS SA SR SECD NTS 4.060% 12/28/37	12/28/2025	Redemption 100.0000		653,366	653,366	653,366	653,366						653,366				20,082	12/28/2037
P4717#-AA-3	Global Bank Corporation Global Bank Corp 6.997% 12/20/27	12/22/2025	Various		11,970,000	11,970,000	11,929,720	12,051,734		(81,734)		(81,734)		11,970,000				661,691	12/20/2027
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37	07/31/2025	Various		1,050,244	1,050,244	1,050,244	1,050,244						1,050,244				47,223	01/31/2037
P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED 6.770% 09/30/37	12/31/2025	Various		1,039,470	1,039,470	1,019,980	1,016,293		23,177		23,177		1,039,470				42,888	09/30/2037
P9790#-AA-2	Viettel Peru SAC Senior Secured 5.000% 09/03/27	09/03/2025	Redemption 100.0000		15,437,500	15,437,500	15,363,111			74,389		74,389		15,437,500				394,514	09/03/2027
Q0458*-AF-6	AquaSure Finance Pty Ltd GTD SR SECD NTS SER 18A 4.320% 01/12/34	07/12/2025	Various		670,564	670,564	670,564	670,564						670,564				21,726	01/12/2034
Q1842#-AE-8	Arc Infrastructure Wa Pty Ltd GTD SR SECD NTS 4.380% 03/27/25	03/27/2025	Maturity		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				394,200	03/27/2025
Q3092*-AF-2	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS 7.060% 07/06/33	03/05/2025	ALRE - DFL Trust AAM		6,056,359	6,000,000	6,000,000	6,000,000						6,000,000		56,359	56,359	281,223	07/06/2033
Q3393*-AH-4	ELECTRANET PTY LTD SR SECD NTS 13-B 3.710% 05/15/25	05/15/2025	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				166,950	05/15/2025
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd GTD SR SECD NTS 3.110% 12/31/34	03/31/2025	Various		301,748	301,748	301,748	301,748						301,748				2,346	12/31/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd GTD SR SECD NTS 3.110% 12/31/34	10/29/2025	AAIA PR COM TX ACRA MOD AAM AF		24,915,239	24,915,239	24,915,239	24,915,239						24,915,239				643,568	12/31/2034
Q5664#-AA-2	Lonsdale Finance Pty Ltd GTD SR SECD NTS SER A 4.190% 10/01/28	10/17/2025	Apollo Global Securities, LLC		7,887,600	8,000,000	8,000,000	8,000,000						8,000,000		(112,400)	(112,400)	366,858	10/01/2028
Q5664#-AB-0	Lonsdale Finance Pty Ltd GTD SR SECD NTS SER B 4.270% 10/01/30	10/24/2025	Various		4,885,700	5,000,000	5,000,000	5,000,000						5,000,000		(114,300)	(114,300)	238,408	10/01/2030
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD GTD SR SECD NTS SER A 4.010% 07/11/30	10/31/2025	Apollo Global Securities, LLC		9,656,600	10,000,000	10,000,000	10,000,000						10,000,000		(343,400)	(343,400)	542,464	07/11/2030
Q7397#-AP-9	Pratt Finance Proprietary Ltd SR GTD NTS SER H 6.250% 11/04/26	11/04/2025	Redemption 100.0000		2,777,778	2,777,778	2,777,778	2,777,778						2,777,778				173,611	11/04/2026
Q7724#-AG-3	Powerco Ltd GTD SR SECD NTS SER A 3.400% 01/23/25	01/23/2025	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				170,000	01/23/2025
Q8059@-AA-1	Registry Finance Pty Ltd GTD SR SECD NTS SER A 2.800% 03/15/37	11/03/2025	CROSSTRADE		4,927,994	6,000,000	6,000,000	6,000,000						6,000,000		(1,072,006)	(1,072,006)	198,800	03/15/2037
Q9194*-AF-6	Transurban Queensland Finance GTD SR SECD NTS SER F 3.550% 12/20/28	10/30/2025	Apollo Global Securities, LLC		7,714,080	8,000,000	8,000,000	8,000,000						8,000,000		(285,920)	(285,920)	258,756	12/20/2028
R2284#-AC-4	STATNETT SF SR NTS SER B 3.510% 01/22/33	10/22/2025	Apollo Global Securities, LLC		21,276,150	23,000,000	23,000,000	23,000,000						23,000,000		(1,723,850)	(1,723,850)	1,053,975	01/22/2033
R2284#-AF-7	STATNETT SF SR NTS SER B 3.220% 06/12/29	10/22/2025	Apollo Global Securities, LLC		11,570,160	12,000,000	12,000,000	12,000,000						12,000,000		(429,840)	(429,840)	450,800	06/12/2029
R6236*-AA-2	NORSPAN LNG VIII AS SR SECD NTS 4.660% 03/30/32	10/16/2025	Apollo Global Securities, LLC		14,249,649	14,506,708	14,506,708	14,506,708						14,506,708		(257,059)	(257,059)	739,858	03/30/2032
R6236*-AA-2	NORSPAN LNG VIII AS SR SECD NTS 4.660% 03/30/32	09/30/2025	Redemption 100.0000		1,423,631	1,423,631	1,423,631	1,423,631						1,423,631				50,103	03/30/2032
R6236@-AA-0	NORSPAN LNG III AS SR SECD NTS 4.870% 07/27/29	08/31/2025	Redemption 100.0000		168,033	168,033	168,033	168,033						168,033				6,147	07/27/2029
R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	11/21/2025	Apollo Global Securities, LLC		3,669,399	4,316,940	4,273,770	4,294,676		2,726		2,726		4,297,401		(628,002)	(628,002)	219,265	04/30/2031
R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	11/28/2025	Redemption 100.0000		448,237	448,237	443,755	445,925		2,312		2,312		448,237				11,822	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 5.360% 04/30/31	11/21/2025	Apollo Global Securities, LLC		3,669,399	4,316,940	4,273,770	4,294,318		2,765		2,765		4,297,083		(627,684)	(627,684)	221,747	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 5.360% 04/30/31	11/28/2025	Redemption 100.0000		448,237	448,237	443,755	445,888		2,349		2,349		448,237				11,956	04/30/2031
X5151*-AF-7	Landsvirkjun SR NTS SER C 4.300% 03/08/25	03/08/2025	Various		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				152,172	03/08/2025
X5587X-AA-9	M6 Duna Autopalya Koncesszios Secured 2.649% 03/31/25	03/31/2025	Redemption 100.0000		1,333,758	1,333,758	1,389,453	1,262,147		18,583		18,583	418,907	1,333,758	(365,879)		(365,879)	23,142	03/31/2025
Y0606W-CC-2	Bangkok Bank PCL/Hong Kong Subordinated 3.466% 09/23/36	06/17/2025	ACRA RE II Surplus AAM		1,321,546	1,500,000	1,306,455	1,331,158		5,041		5,041		1,336,198		(14,652)	(14,652)	37,982	09/23/2036
ZH2256-56-3	Vontobel Holding AG Subordinated 9.480% Perpet.	01/01/2025	Security Withdraw		35,970,183	33,000,000	35,989,800	35,970,183						35,970,183				17,380	01/01/9999
000000-00-0	Advanced Micro Devices Inc Advanced Micro Devices, Inc SB	01/01/2025	Paydown															(3,672)	09/30/2054
26986*-AA-1	EAGLE SOLAR LLC SR SECD NTS	01/01/2025	Paydown															44,444	12/31/2042
38141G-WQ-3	Goldman Sachs Group Inc/The Senior Unsecured	01/01/2025	Paydown															(29,023)	09/29/2025
94978#-FG-7	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-A	01/01/2025	Paydown															(524)	09/26/2029
94978#-FL-6	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-A	01/01/2025	Paydown															(6,043)	01/15/2028
94978#-FM-4	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-B	01/01/2025	Paydown															(19)	01/15/2028
94978#-FP-7	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-D	01/01/2025	Paydown															(63)	09/26/2029
G0488*-AA-2	Atlantica Sustainable Infrastr SR SECD NTS	01/01/2025	Paydown															174,868	06/20/2026
110122-EE-4	Bristol-Myers Squibb Co Senior Unsecured	01/01/2025	Paydown															170,240	02/22/2027
126650-CL-2	CVS Health Corp Senior Unsecured	01/01/2025	Paydown															96,875	07/20/2025
31428X-AT-3	FedEx Corp Senior Unsecured	01/01/2025	Paydown															18,250	08/01/2042
31428X-AW-6	FedEx Corp Senior Unsecured	01/01/2025	Paydown															14,675	01/15/2044
31428X-AX-4	FedEx Corp Senior Unsecured	01/01/2025	Paydown															12,500	01/15/2034
31428X-BS-4	FedEx Corp Senior Unsecured	01/01/2025	Paydown															17,500	10/17/2048
38179R-AC-9	Golub Capital Private Credit F Senior Unsecured	01/01/2025	Paydown															(680)	05/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46647P-CZ-7	JPMorgan Chase & Co Senior Unsecured	01/01/2025	Paydown															408,000	04/26/2026
478045-AA-5	John Sevier Combined Cycle Gen SECD NTS 2012 SER A	01/01/2025	Paydown															1,770	01/15/2042
482448-AB-9	Kcpl Trust 2005-A NT SER B	01/01/2025	Paydown															36	09/30/2025
539830-BU-2	Lockheed Martin Corp Senior Unsecured	01/01/2025	Paydown															371,250	10/15/2025
594918-BJ-2	Microsoft Corp Senior Unsecured	01/01/2025	Paydown															12,500	11/03/2025
66621#-AA-4	Northfield Mountain LLC SECURED	01/01/2025	Paydown															(22,500)	07/18/2034
66989H-AJ-7	Novartis Capital Corp Senior Unsecured	01/01/2025	Paydown															12,000	11/20/2025
67740Q-AG-1	Constellation Insurance Inc SENIOR	01/01/2025	Paydown															12,500	05/01/2031
718172-CE-7	Philip Morris International In Senior Unsecured	01/01/2025	Paydown															14,516	03/02/2028
78412D-A#-6	SEMCO Energy Inc GTD 1ST MTG SER	01/01/2025	Paydown															(4,410)	04/21/2030
85350E-AB-2	Standard Industries Inc/NY BMCAUS TL B 1L USD	01/01/2025	Paydown															1,157	09/22/2028
857477-BZ-5	State Street Corp Senior Unsecured	01/01/2025	Paydown															66,784	01/26/2026
913017-DD-8	RTX Corp Senior Unsecured	01/01/2025	Paydown															131,667	08/16/2025
94978#-GN-1	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-A	01/01/2025	Paydown															4,251	01/30/2030
884903-AY-1	Thomson Reuters Corp Senior Unsecured	01/01/2025	Paydown															11,750	08/15/2035
000000-00-0	TATA CAPITAL LTD TATA CAPITAL LTD	01/01/2025	Paydown															(1,667)	08/16/2027
000000-00-0	TATA CAPITAL LTD TATA CAPITAL LTD	01/01/2025	Paydown															(1,667)	09/03/2027
000000-00-0	TATA CAPITAL LTD TATA CAPITAL LTD	01/01/2025	Paydown															(1,667)	10/04/2027
29278G-AZ-1	Enel Finance International NV Senior Unsecured	01/01/2025	Paydown															107,513	10/14/2025
G2687*-AA-7	Dawsongroup PLC SR FRN SER B	01/01/2025	Paydown															261,450	03/31/2026
R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A	01/01/2025	Paydown															182	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B	01/01/2025	Paydown															184	04/30/2031
Z05578-60-9	Adani Transmission Step-One Lt Senior Secured 4.250% 05/21/36	11/21/2025	Various		486,660	486,660	505,238	503,139		(16,479)		(16,479)		486,660				15,512	05/21/2036
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					15,429,985,836	15,883,160,090	15,681,759,982	15,510,954,156	531,109	4,699,055		5,230,164	10,252,240	15,646,958,618	1,327,629	(217,236,322)	(215,908,693)	512,654,047	XXX
049463-AE-2	Atlas Warehouse Lending Co LP Senior Unsecured 6.250% 01/15/30	07/24/2025	ORIX Life - Custody		2,520,125	2,500,000	2,496,725	2,496,725		590		590		2,497,315		22,810	22,810	97,222	01/15/2030
G7334#-AD-3	Redding Ridge Holdings LP. SR NTS 7.125% 09/13/29	10/03/2025	AARe - Sony Life [Block] Trust		13,434,550	13,000,000	13,000,000	13,000,000						13,000,000		434,550	434,550	1,119,219	09/13/2029
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					15,954,675	15,500,000	15,496,725	15,496,725		590		590		15,497,315		457,360	457,360	1,216,441	XXX
31431B-AD-1	FedNat Holding Co Senior Unsecured 5.000% 04/19/26	12/12/2025	NON-BROKER TRADE		442,468	7,000,000	828,450	828,450						828,450		(385,982)	(385,982)		04/19/2026
0109999999. Subtotal - issuer credit obligations - mandatory convertible bonds (unaffiliated)					442,468	7,000,000	828,450	828,450						828,450		(385,982)	(385,982)		XXX
G4800#-AA-1	Insight Partners XI NAV A 7.530% 08/28/25	02/28/2025	Paydown		962,320	962,320	962,311	964,386		(2,066)		(2,066)		962,320				12,154	08/28/2025
002216-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43	12/20/2025	Redemption 100.0000		73,794	73,794	74,530	74,333		(539)		(539)		73,794				1,835	08/20/2043
00230@-AA-8	AT&T REIGN (MULT-PRPTY) CTL P/ P/T CERTS 4.003% 05/15/46	12/15/2025	Various		521,844	521,844	527,063	526,435		(4,590)		(4,590)		521,844				11,681	05/15/2046
02379*-AA-7	American Airlines Pt Tr 2019-1 P/T CERTS SER 19-1A 3.530% 06/15/26	12/15/2025	Various		1,650,000	1,650,000	1,650,000	1,650,000						1,650,000				43,684	06/15/2026
05601*-AA-0	Bcbs Ne Il (Omaha Ne) CTL Pt T P/T CERTS 3.630% 12/31/45	12/15/2025	Various		1,094,044	1,094,044	1,094,044	1,094,044						1,094,044				21,674	12/31/2045
09751*-AA-0	Boldt Slhn Forks 2018 Pt Tr P/T CERTS 4.390% 10/15/43	12/15/2025	Various		225,583	225,583	225,583	225,583						225,583				5,400	10/15/2043
09752@-AA-7	Bolt Slhn Whitehall 2020 Pt Tr P/T CERTS 3.400% 12/15/40	12/15/2025	Redemption 100.0000		264,632	264,632	219,412	220,650		43,982		43,982		264,632				4,899	12/15/2040
11042C-AA-8	British Airways 2021-1 Class A Secured 2.900% 03/15/35	12/15/2025	Various		415,620	415,620	415,620	415,620						415,620				7,573	03/15/2035
11042T-AA-1	British Airways 2018-1 Class A Secured 3.800% 09/20/31	03/27/2025	Various		7,848,638	8,174,879	7,796,630	7,838,590		11,679		11,679		7,850,270		(1,631)	(1,631)	74,535	09/20/2031
11042T-AA-1	British Airways 2018-1 Class A Secured 3.800% 09/20/31	03/20/2025	Redemption 100.0000		209,236	209,236	197,440	197,959		11,277		11,277		209,236				1,988	09/20/2031
11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28	10/08/2025	Barclays		588,505	557,957	582,582	581,555		(4,196)		(4,196)		577,359		11,147	11,147	42,056	11/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28	11/17/2025	Call 100.0000		897,204	897,204	900,284	899,426		(353)		(353)		899,072		(1,869)	(1,869)	137,844	11/15/2028
11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28	11/15/2025	Various		368,772	368,772	374,505	374,055		(5,282)		(5,282)		368,772				23,156	11/15/2028
11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32	10/08/2025	Various		1,964,062	2,003,245	2,065,487	2,077,820		(5,760)		(5,760)		2,072,060		(107,998)	(107,998)	76,624	11/15/2032
11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32	11/17/2025	Various		3,613,249	3,613,249	3,624,624	3,635,771		(2,108)		(2,108)		3,633,663		(20,415)	(20,415)	159,839	11/15/2032
11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32	11/15/2025	Various		441,142	441,142	446,093	447,846		(6,705)		(6,705)		441,142				11,176	11/15/2032
12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34	12/10/2025	Redemption 100.0000		798,930	798,930	996,166	872,720		(73,789)		(73,789)		798,930				28,536	01/10/2034
126650-AQ-3	CVS Pass-Through Trust P/T CERTS 5.789% 01/10/26	12/10/2025	Redemption 100.0000		1,866,087	1,866,087	1,860,277	1,863,820		2,267		2,267		1,866,087				58,987	01/10/2026
126650-AW-0	CVS Pass-Through Trust P/T CERTS 5.298% 01/11/27	12/10/2025	Redemption 100.0000		383,625	383,625	409,455	387,713		(4,087)		(4,087)		383,625				10,999	01/11/2027
126650-BC-3	CVS Pass-Through Trust P/T CERTS 5.880% 01/10/28	10/03/2025	Deutsche Bank AG		139,230	137,777	148,058	140,152		(597)		(597)		139,555		(325)	(325)	6,661	01/10/2028
126650-BC-3	CVS Pass-Through Trust P/T CERTS 5.880% 01/10/28	09/10/2025	Redemption 100.0000		40,691	40,691	43,727	41,392		(702)		(702)		40,691				1,003	01/10/2028
126650-BP-4	CVS Pass-Through Trust Secured 6.036% 12/10/28	12/10/2025	Various		966,228	966,228	970,052			(3,824)		(3,824)		966,228				26,627	12/10/2028
126650-BQ-2	CVS Pass-Through Trust P/T CERTS 6.943% 01/10/30	12/10/2025	Redemption 100.0000		13,294	13,294	13,687			(393)		(393)		13,294				505	01/10/2030
126650-BY-5	CVS Pass-Through Trust P/T CERTS 5.926% 01/10/34	10/03/2025	Deutsche Bank AG		1,091,341	1,068,340	1,243,686	1,155,398		(7,169)		(7,169)		1,148,229		(56,888)	(56,888)	52,055	01/10/2034
126650-BY-5	CVS Pass-Through Trust P/T CERTS 5.926% 01/10/34	09/10/2025	Redemption 100.0000		72,904	72,904	84,869	78,844		(5,941)		(5,941)		72,904				1,812	01/10/2034
12696@-AA-0	CTL Pt Tr 2016 (Humc/Shu) P/T CERTS 4.065% 12/15/41	12/15/2025	Various		865,677	865,677	891,647	882,879		(17,203)		(17,203)		865,677				19,179	12/15/2041
12702*-AA-4	Cvs Lse-Bckd Pt Pp Tr Ser 2017 P/T CERTS 3.901% 10/10/39	12/10/2025	Various		227,167	227,167	227,167	227,167						227,167				4,829	10/10/2039
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44	12/15/2025	Various		449,524	449,524	449,524	449,524						449,524				11,971	01/15/2044
12708*-AA-8	CTL Philadelphia Lease Finance P/T CERTS 4.008% 12/28/26	12/06/2025	Redemption 100.0000		1,090,311	1,090,311	1,090,311	1,090,311						1,090,311				27,391	12/28/2026
12722@-AA-8	Cga Capital Credit Lease-Backe P/T CERTS 19-CTL-18 3.664% 12/31/52	12/10/2025	Various		44,570	44,570	44,570	44,570						44,570				853	12/31/2052
12735#-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7 3.967% 09/30/41	12/15/2025	Redemption 100.0000		298,355	298,355	298,355	298,355						298,355				6,537	09/30/2041
12743*-AA-5	Cga Capital Credit Lease-Backe P/T CERTS A-1 3.115% 04/10/46	12/10/2025	Redemption 100.0000		212,108	212,108	212,108	212,108						212,108				3,596	04/10/2046
12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47	12/15/2025	Redemption 100.0000		69,826	69,826	69,826	69,826						69,826				2,283	10/15/2047
14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	01/08/2025	Call 0.0000					(4)		4		4							03/15/2044
14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	12/15/2025	Various		833,674	833,674	833,674	833,668						833,674				20,301	03/15/2044
15725#-AA-6	Cga Capital Credit Pt Tr (Bp C P/T CERTS 16-CTL-18 3.440% 12/10/31	12/10/2025	Redemption 100.0000		40,221	40,221	40,221	40,221						40,221				754	12/10/2031
16372#-AA-0	Chemical Bank Tower Pt Trust P/T CERTS 4.589% 06/10/44	12/10/2025	Redemption 100.0000		232,914	232,914	232,914	232,914						232,914				5,830	06/10/2044
22234*-AA-0	Walgreen Co. SECURED 5.520% 09/15/30	12/15/2025	Redemption 100.0000		250,580	250,580	250,580	250,580						250,580				7,555	09/15/2030
22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34	12/15/2025	Various		749,854	749,854	749,901	749,871		(18)		(18)		749,854				20,834	08/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	CTL Pt Tr 2016A (Hospital Sist P/T CERTS 4.270%																		
22975#-AA-9	09/25/42	12/25/2025	Various		674,900	674,900	674,900	674,900						674,900				15,518	09/25/2042
	CTL 2016 - 05 Tr (Dow Chemical P/T CERTS 4.010%																		
22976#-AA-8	10/15/36	12/15/2025	Various		1,828,327	1,828,327	1,828,327	1,828,327						1,828,327				40,134	10/15/2036
	CTL 2016-29 Tr (Spirit Aerosys P/T CERTS 4.694%		Redemption																
22979@-AA-7	12/15/37	12/15/2025	100.0000		384,315	384,315	384,315	384,315						384,315				9,843	12/15/2037
	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290%		Redemption																
22984*-AA-2	04/15/45	12/15/2025	100.0000		77,642	77,642	77,642	77,642						77,642				1,816	04/15/2045
	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460%		Redemption																
22984*-AB-0	06/15/49	12/15/2025	100.0000		348,426	348,426	348,426	348,426						348,426				8,475	06/15/2049
			Redemption																
25240@-AA-3	Walgreen Co. SECD NTS 5.910% 01/15/31	12/15/2025	100.0000		134,873	134,873	134,873	134,873						134,873				4,357	01/15/2031
	Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950%																		
30452@-AA-6	01/05/44	12/05/2025	Various		356,700	356,700	351,190	294,458		5,510		5,510		356,700				9,446	01/05/2044
	Federal Express Corp 2020-1 Pa Secured 1.875%																		
31435@-AA-1	08/20/35	08/20/2025	Various		160,418	160,418	159,999	160,092		326		326		160,418				2,256	08/20/2035
	Ford (Corktown MI) CTL PT TR P/T CERTS 4.720%		Redemption																
34524#-AA-0	06/15/42	12/15/2025	100.0000		449,048	449,048	453,371	452,771		(3,722)		(3,722)		449,048				11,563	06/15/2042
			Redemption																
34742@-AA-8	Walgreen Co. SECURED 5.850% 04/05/31	12/05/2025	100.0000		162,552	162,552	162,552	162,552						162,552				5,197	04/05/2031
	Fresno Cnty CTL Trust II P/T CERTS 4.190%																		
35826*-AA-6	03/15/39	12/15/2025	Various		749,799	749,799	749,799	749,799						749,799				16,703	03/15/2039
	Gth I US Govt Lse-Bckd Pt Tr P/T CERTS 4.560%																		
36249@-AA-1	05/15/38	12/15/2025	Various		2,473,352	2,473,352	2,473,352	2,473,352						2,473,352				25,585	05/15/2038
	GSA / LONG BEACH LEASE FINANCE LSE REV BDS		Redemption																
36252@-AA-5	4.047% 07/15/34	12/15/2025	100.0000		783,510	783,510	783,510	783,510						783,510				17,704	07/15/2034
	GSA / LONG BEACH LEASE FINANCE LSE REV BDS		Redemption																
36252@-AB-3	4.561% 12/15/37	12/15/2025	100.0000		742,664	742,664	742,664	742,664						742,664				18,523	12/15/2037
			Redemption																
40867#-AD-6	Hampac LLC SECD NTS 4.250% 08/10/42	12/10/2025	100.0000		201,746	201,746	201,746	201,746						201,746				4,738	08/10/2042
	IRS CAMPUS (KANSAS CITY) LSB P P/T CERTS SER A		Redemption																
45886*-AA-2	4.549% 09/15/42	12/15/2025	100.0000		419,625	419,625	421,093	420,964		(1,339)		(1,339)		419,625				10,412	09/15/2042
	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433%		Redemption																
46658#-AA-2	12/15/45	12/15/2025	100.0000		751,980	751,980	771,719	767,385		(15,405)		(15,405)		751,980				18,177	12/15/2045
	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11																		
46671*-AA-9	3.287% 04/15/43	12/15/2025	Various		1,617,508	1,617,508	1,658,708	1,652,435		(34,926)		(34,926)		1,617,508				29,188	04/15/2043
	RWJ Barnabas Health Inc P/T CERTS 3.641%																		
46672@-AA-6	02/15/53	12/15/2025	Various		653,938	653,938	673,556	671,463		(17,525)		(17,525)		653,938				13,138	02/15/2053
	RWJ Barnabas Health Inc PT CERTS 3.056% 12/15/46		Redemption																
46673#-AA-3		12/15/2025	100.0000		323,490	323,490	333,195	332,026		(8,536)		(8,536)		323,490				5,380	12/15/2046
			Redemption																
46673*-AA-7	JRD Holdings LLC P/T CERTS 3.214% 12/15/41	12/15/2025	100.0000		381,061	381,061	350,033	350,951		30,110		30,110		381,061				6,668	12/15/2041
	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50																		
46675*-AA-5	3.980% 01/15/50	12/15/2025	Various		989,705	989,705	967,790	967,353		22,352		22,352		989,705				18,728	01/15/2050
	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850%																		
47659@-AA-1	10/15/45	12/15/2025	Various		264,775	264,775	267,304	266,771		(1,996)		(1,996)		264,775				7,077	10/15/2045
	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410%		Redemption																
47665@-AA-3	09/15/42	12/15/2025	100.0000		313,655	313,655	316,806	315,749		(2,094)		(2,094)		313,655				7,634	09/15/2042
			Redemption																
48239@-AD-2	Walgreen Co. P/T CERTS 07-C 6.300% 06/15/32	12/15/2025	100.0000		144,051	144,051	144,051	144,051						144,051				4,963	06/15/2032
	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320%		Redemption																
48239@-AE-0	10/15/32	12/15/2025	100.0000		706,384	706,384	706,384	706,384						706,384				24,687	10/15/2032
	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970%		Redemption																
48239@-AG-5	06/15/34	12/15/2025	100.0000		788,156	788,156	788,156	788,156						788,156				30,500	06/15/2034
	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250%		Redemption																
48239@-AK-6	03/10/34	12/10/2025	100.0000		494,684	494,684	494,684	494,684						494,684				22,651	03/10/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
482398-AL-4	Walgreen Co. P/T CERTS 09-B 6.620% 08/15/33	12/15/2025	Redemption 100.0000		140,563	140,563	140,563	140,563						140,563				5,091	08/15/2033
48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34	12/15/2025	Redemption 100.0000		135,998	135,998	135,998	135,998						135,998				5,588	06/15/2034
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32	12/10/2025	Redemption 100.0000		1,096,505	1,096,505	1,096,505	1,096,505						1,096,505				31,383	12/10/2032
50167*-AA-2	LA CHARGERS HQ TR (2022) P/T CERTS 4.020% 06/15/54	12/15/2025	Redemption 100.0000		113,343	113,343	113,343	113,343						113,343				3,676	06/15/2054
50167*-AB-0	LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54	12/15/2025	Redemption 100.0000		7,120	7,120	7,120	7,120						7,120				207	06/15/2054
55360#-AA-2	Walgreen Co. SECURED 5.760% 03/15/31	12/15/2025	Redemption 100.0000		222,811	222,811	222,811	222,811						222,811				7,013	03/15/2031
589438-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36	12/15/2025	Redemption 100.0000		217,984	217,984	220,140	219,395		(1,411)		(1,411)		217,984				4,914	10/15/2036
59705*-AA-2	Middletown Nj CTL Pt Trust P/T CERTS 4.100% 08/15/51	12/15/2025	Various		1,059,034	1,059,034	1,069,619	1,067,802		(8,768)		(8,768)		1,059,034				23,574	08/15/2051
599191-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27	07/07/2025	Call 100.0000		48,996,022	48,996,022	49,124,883	49,029,146		(1,664)		(1,664)		49,027,482		(31,460)	(31,460)	1,742,761	06/20/2027
599191-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27	06/20/2025	Redemption 100.0000		12,249,006	12,249,006	12,281,221	12,257,287		(8,281)		(8,281)		12,249,006				298,569	06/20/2027
62928#-AA-3	Nmc Omaha 2017-A Lse-Bckd Pt T P/T CERTS 3.670% 09/15/37	12/15/2025	Various		358,951	358,951	358,951	358,951						358,951				7,236	09/15/2037
62929*-AA-6	Nmc Elkhorn 2017-A Lse-Bckd Pt P/T CERTS 3.810% 03/15/38	12/15/2025	Various		175,327	175,327	175,327	175,327						175,327				3,668	03/15/2038
62929@-AA-4	Nmc Fontenelle 2018 Lse-Bckd P P/T CERTS 4.190% 11/15/38	12/15/2025	Various		106,521	106,521	106,521	106,521						106,521				2,442	11/15/2038
671128-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33	12/15/2025	Redemption 100.0000		358,259	358,259	358,259	358,259						358,259				11,400	09/15/2033
68278A-AA-7	OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29	12/15/2025	Redemption 100.0000		6,478,994	6,478,994	6,503,717	6,495,518		(16,524)		(16,524)		6,478,994				198,097	07/15/2029
694308-HW-0	Pacific Gas and Electric Co Secured 3.300% 12/01/27	03/10/2025	Goldman Sachs		9,549,300	10,000,000	10,707,300	10,293,784		(20,872)		(20,872)		10,272,912		(723,612)	(723,612)	91,667	12/01/2027
694308-JM-0	Pacific Gas and Electric Co Secured 4.550% 07/01/30	09/09/2025	Morgan Stanley		358,564	360,000	429,192	398,285		(5,045)		(5,045)		393,240		(34,676)	(34,676)	19,520	07/01/2030
694308-JW-8	Pacific Gas and Electric Co Secured 3.000% 06/15/28	03/27/2025	Various		7,310,004	7,800,000	7,761,702	7,780,190		1,322		1,322		7,781,512		(471,508)	(471,508)	66,950	06/15/2028
694308-KD-8	Pacific Gas and Electric Co Secured 5.250% 03/01/52	12/01/2025	Morgan Stanley		5,270,100	6,000,000	5,221,858	5,228,986		10,408		10,408		5,239,394		30,706	30,706	394,625	03/01/2052
694308-KE-6	Pacific Gas and Electric Co Secured 4.950% 06/08/25	06/09/2025	Maturity		5,000,000	5,000,000	4,994,100	4,999,089		911		911		5,000,000				123,750	06/08/2025
694308-KG-1	Pacific Gas and Electric Co Secured 5.900% 06/15/32	10/08/2025	Barclays		3,147,780	3,000,000	3,035,880	3,034,066		(3,000)		(3,000)		3,031,066		116,714	116,714	144,550	06/15/2032
694308-KQ-9	Pacific Gas and Electric Co Secured 5.550% 05/15/29	09/09/2025	Various		8,250,640	8,000,000	7,994,640	7,996,951		435		435		7,997,387		253,253	253,253	363,833	05/15/2029
694308-KQ-9	Pacific Gas and Electric Co Secured 5.550% 05/15/29	06/30/2025	ALRe Corporate AAM		12,178,964	12,000,000	11,991,960	11,995,427		478		478		11,995,905		183,059	183,059	416,250	05/15/2029
694308-KR-7	Pacific Gas and Electric Co Secured 5.800% 05/15/34	10/08/2025	Various		51,877,500	50,000,000	49,938,000	49,953,380		2,966		2,966		49,956,346		1,921,154	1,921,154	2,610,000	05/15/2034
702138-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51	12/15/2025	Various		98,941	98,941	98,941	98,941						98,941				1,775	03/15/2051
70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29	12/15/2025	Redemption 100.0000		887,052	887,052	887,052	887,052						887,052				15,200	03/15/2029
730208-AA-9	Pnnl Bsf/Csf Lease Fin Tru P/T CERTS SER 08 6.500% 11/15/34	11/03/2025	CROSSTRADE		5,988,719	5,494,994	5,494,994	5,494,769		23		23		5,494,792		493,928	493,928	333,363	11/15/2034
730208-AA-9	Pnnl Bsf/Csf Lease Fin Tru P/T CERTS SER 08 6.500% 11/15/34	11/15/2025	Redemption 100.0000		402,602	402,602	402,602	402,587		15		15		402,602				13,202	11/15/2034
74842#-AA-1	Quiktrip Corp P/T CERTS 11-A 5.050% 10/05/31	12/05/2025	Redemption 100.0000		2,221,844	2,221,844	2,221,844	2,221,844						2,221,844				61,244	10/05/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
750731-AA-9	Raiders Football Club Lsb Pt T P/T CERTS 3.744% 02/10/49	12/10/2025	Various		210,967	210,967	210,967	210,967						210,967				4,483	02/10/2049
75086#-AA-3	Rainier Gsa Portfolio I Invest LSE REV BDS 15-A 4.820% 06/15/36	12/15/2025	Redemption 100.0000		2,319,137	2,319,137	2,319,137	2,319,137						2,319,137				54,043	06/15/2036
75702@-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38	12/10/2025	Redemption 100.0000		365,097	365,097	365,097	365,097						365,097				10,027	06/10/2038
78444#-AA-4	SLHN Bethlehem 2018 CTL Pt Tr P/T CERTS 4.340% 03/15/38	12/15/2025	Various		581,795	581,795	581,795	581,795						581,795				13,873	03/15/2038
82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37	12/15/2025	Redemption 100.0000		245,789	245,789	248,247	247,459		(1,670)		(1,670)		245,789				5,861	03/15/2037
830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25	10/20/2025	Various		959,000	959,000	957,005	957,750		1,250		1,250		959,000				26,972	10/20/2025
85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42	12/15/2025	Redemption 100.0000		299,288	299,288	299,288	299,288						299,288				5,983	09/15/2042
86606D-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS 6.350% 09/15/42	09/15/2025	Redemption 100.0000		385,000	385,000	385,000	385,000						385,000				24,448	09/15/2042
86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	12/23/2025	Redemption 100.0000		638,753	638,753	638,753	638,753						638,753				17,799	12/23/2036
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE 4.920% 07/01/48	12/01/2025	Paydown		315,877	315,877	315,877	315,877						315,877				9,069	07/01/2048
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE 4.920% 07/01/48	07/11/2025	Various		6,212	6,212	6,212	6,212						6,212				178	07/01/2048
89256B-AA-7	Trademark Royalty 2021-1 LLC CL A CERTS 4.350% 01/31/60	01/31/2025	Redemption 100.0000		3,447	3,447	3,447	3,447						3,447				155	01/31/2060
90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29	09/15/2025	Redemption 100.0000		528,889	528,889	528,889	528,889						528,889				23,785	09/15/2029
90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43	12/15/2025	Redemption 100.0000		292,859	292,859	292,859	292,859						292,859				8,515	05/15/2043
909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31	03/27/2025	Various		4,052,328	4,285,824	4,285,824	4,285,824						4,285,824		(233,496)	(233,496)	81,755	09/01/2031
909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31	09/01/2025	Various		1,493,589	1,493,589	1,421,511	1,426,569		67,020		67,020		1,493,589				35,575	09/01/2031
90931C-AA-6	United Airlines 2019-1 Class A Secured 4.150% 02/25/33	10/08/2025	Various		6,634,375	6,820,436	6,748,362	6,750,704		4,819		4,819		6,755,523		(121,149)	(121,149)	315,480	02/25/2033
90931C-AA-6	United Airlines 2019-1 Class A Secured 4.150% 02/25/33	08/25/2025	Various		497,181	497,181	491,927	492,098		5,083		5,083		497,181				10,519	02/25/2033
90931G-AA-7	United Airlines 2020-1 Class A Secured 5.875% 10/15/27	02/21/2025	Various		14,670,553	14,491,296	14,666,297	14,652,275		(1,117)		(1,117)		14,651,158		19,395	19,395	305,072	10/15/2027
90931G-AA-7	United Airlines 2020-1 Class A Secured 5.875% 10/15/27	01/15/2025	Various		976,438	976,438	988,229	987,284		(10,847)		(10,847)		976,438				14,341	10/15/2027
90932L-AA-5	United Airlines 2015-1 Class A Secured 3.450% 06/01/29	02/21/2025	Morgan Stanley		4,525,309	4,711,999	5,025,040	4,853,269		(7,825)		(7,825)		4,845,444		(320,134)	(320,134)	37,480	06/01/2029
90932L-AJ-6	United Airlines 2023-1 Class A Secured 5.800% 01/15/36	02/21/2025	Various		10,118,567	10,030,797	10,182,044	10,177,681		800		800		10,178,481		(59,914)	(59,914)	348,349	01/15/2036
90932L-AJ-6	United Airlines 2023-1 Class A Secured 5.800% 01/15/36	07/15/2025	Various		435,688	435,688	439,131	439,042		(3,354)		(3,354)		435,688				15,420	01/15/2036
91426*-AA-3	University Faculty Office Buil SECD NTS 6.270% 11/10/33	12/10/2025	Redemption 100.0000		796,598	796,598	796,598	796,598						796,598				27,418	11/10/2033
91927#-AA-3	Valley 2016 Lease-Backed Pt Tr P/T CERTS 4.000% 01/15/43	12/15/2025	Various		191,139	191,139	191,139	191,139						191,139				4,191	01/15/2043
92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49	12/15/2025	Various		100,047	100,047	100,047	100,037						100,047				1,654	09/15/2049
92841E-AA-7	VistaJet Pass Through Trust 20 Secured 3.875% 02/15/30	08/15/2025	Redemption 100.0000		1,356,748	1,356,748	1,207,221	1,231,189		125,559		125,559		1,356,748				39,431	02/15/2030
94684@-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27	12/31/2025	Redemption 100.0000		1,043,956	1,043,956	1,043,956	1,043,956						1,043,956				36,659	01/18/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-CQ-8	Cvs Priv Sale-Leaseback Tr 200 P/T CERTS 5.610% 08/10/27	12/10/2025	Various		707,334	707,334	707,334	707,334						707,334				21,496	08/10/2027
94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26	07/10/2025	Call 100.0000		225,749	225,749	225,749	225,749						225,749				12,877	07/10/2026
94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26	12/10/2025	Redemption 100.0000		764,701	764,701	764,701	764,701						764,701				25,362	07/10/2026
96928*-EY-9	William Blair CTL Pt Tr (Wisha P/T CERTS SER 12H 4.830% 09/15/43	12/15/2025	Redemption 100.0000		539,144	539,144	544,517	542,629		(3,485)		(3,485)		539,144				14,209	09/15/2043
G4800#-AA-1	Insight Partners XI NAV A 7.573% 08/28/25	08/27/2025	Paydown		59,857,531	59,857,531	59,857,531	59,868,843		(11,312)		(11,312)		59,857,531				2,186,645	08/28/2025
G7741@-AA-8	SoftBank Vision Fund II A1 6.000% 12/23/25	09/30/2025	Paydown		26,590,548	26,590,548	26,878,210	26,687,444		(96,896)		(96,896)		26,590,548				1,181,770	12/23/2025
G7741@-AB-6	SoftBank Vision Fund II A 6.000% 12/18/25	09/30/2025	Paydown		372,922,731	372,922,731	372,922,731	372,922,731						372,922,731				16,532,653	12/18/2025
56059#-AA-6	MAINFREIGHT LTD (NZ) CTL 2022 P/T CERTS 4.606% 03/15/53	12/15/2025	Redemption 100.0000		260,216	260,216	260,216	260,216						260,216				6,611	03/15/2053
G8868K-AB-8	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 7.930% 03/14/28	03/14/2025	NON-BROKER TRADE		5,093,182	5,093,182	5,093,182	5,093,182						5,093,182					03/14/2028
G8868K-AB-8	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 7.930% 03/14/28	03/13/2025	Paydown		6,955,439	6,955,439	6,956,010	6,956,065		(626)		(626)		6,955,439					03/14/2028
G8868K-AB-8	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 7.930% 03/14/28	04/11/2025	Tax Free Exchange		201,083,852	201,075,324	201,085,317	201,086,291		(2,439)		(2,439)		201,083,852				5,575,027	03/14/2028
90931C-AA-6	United Airlines 2019-1 Class A Secured	01/01/2025	Paydown															2,320	02/25/2033
90931G-AA-7	United Airlines 2020-1 Class A Secured	01/01/2025	Paydown															(14,104)	10/15/2027
G4800#-AA-1	Insight Partners XI NAV A	01/01/2025	Paydown															(2,715)	08/28/2025
G2963@-AA-0	AP Hansel SPV, LLC A	01/01/2025	Paydown															69,123	09/19/2047
Q8438@-AA-3	Western Sydney University Loan Notes 4.300% 01/05/51	12/05/2025	Various		95,627	95,627	105,791	91,802					13,990	95,627	(10,165)		(10,165)	2,327	01/05/2051
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	12/31/2025	Paydown		26,823,037	26,823,037	25,993,946	26,177,089		645,948		645,948		26,823,037				607,748	09/30/2045
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					989,475,205	988,839,742	988,967,305	987,028,069		558,543		558,543	13,990	988,630,925	(10,165)	844,281	834,116	36,047,709	XXX
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42	10/21/2025	Paydown		31,401,775	31,401,775	31,294,792	31,353,098		48,677		48,677		31,401,775				860,597	02/15/2042
00233*-AA-7	AP MAIA HOLDINGS I LLC A 5.500% 07/28/47	07/28/2025	Paydown		119,166,050	119,166,050	105,609,873	106,766,461		(273,346)		(273,346)	(2,090,012)	119,166,050	14,798,155		14,798,155	7,766,335	07/28/2047
00238#-AA-8	AP Hermes Holdings I LLC 1 6.250% 07/25/48	07/25/2025	Paydown		1,353,609	1,353,609	1,283,176	1,194,055					89,122	1,353,609	70,432		70,432	84,601	07/25/2048
00240#-AA-4	AP Fides HOLDINGS I LLC AP Fides HOLDINGS I LLC A-1 6 6.000% 11/30/48	10/30/2025	Apollo Global Securities, LLC		1,197,216	1,153,054	1,053,657	1,032,796					20,861	1,153,054	99,397	44,162	143,559	65,724	11/30/2048
00240#-AA-4	AP Fides HOLDINGS I LLC AP Fides HOLDINGS I LLC A-1 6 6.000% 11/30/48	11/30/2025	Paydown		2,014,024	2,014,024	1,875,753	1,797,901					77,852	2,014,024	138,271		138,271	120,841	11/30/2048
00273*-AA-8	AP Middlebury Holdings, LLC Senior Secured 6.000% 05/31/45	10/03/2025	AARe - Sony Life [Block] Trust		30,523,062	30,000,000	30,000,000							30,000,000		523,062	523,062	765,000	05/31/2045
28655*-AA-7	Eliant Invest Holding LP. B 5.683% 12/15/41	12/24/2025	Various		356,444,966	356,444,966	356,444,966	205,615,636		(18)		(18)		356,444,966				6,163,732	12/15/2041
28655*-AB-5	Eliant Invest Holding LP. C 6.133% 12/15/41	12/24/2025	Various		188,308,136	188,308,136	188,308,136	77,480,207		(9)		(9)		188,308,136				3,813,047	12/15/2041
03744A-AA-0	AP Oryx Holdings LLC AP Oryx Holdings Limited 6.100% 09/08/43	11/12/2025	Apollo Global Funding LLC (no		1,963,859	1,937,036	1,937,036	1,937,036						1,937,036		26,823	26,823	136,331	09/08/2043
03744A-AA-0	AP Oryx Holdings LLC AP Oryx Holdings Limited 6.100% 09/08/43	09/08/2025	Various		11,805,824	11,805,824	11,805,824	11,805,824						11,805,824				614,539	09/08/2043
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	10/30/2025	Apollo Global Securities, LLC		2,249,993	2,130,193	2,130,193	2,060,804		(87)		(87)		2,130,972		119,021	119,021	120,812	03/20/2045
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	10/03/2025	AARe - Sony Life [Block] Trust		33,489,724	31,952,890	31,952,890	30,912,061		(628)		(628)		31,965,264		1,524,460	1,524,460	1,598,712	03/20/2045
G2963@-AA-0	AP Hansel SPV, LLC A 6.400% 09/19/47	02/07/2025	Redemption 100.0000		239,498,194	239,498,194	240,510,743	240,492,440		(994,246)		(994,246)		239,498,194				7,028,202	09/19/2047
00233*-AA-7	AP MAIA HOLDINGS I LLC A	01/01/2025	Paydown															52,351	07/28/2047
G2964#-AB-5	AP Grange Holdings LLC AP Grange Tranche B 5.000% 03/20/45	01/01/2025	Security Withdraw		430,069,386	422,480,066	422,904,069	430,069,386						430,069,386				(9,447,124)	03/20/2045
0139999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)					1,449,485,818	1,439,645,817	1,427,111,108	1,142,517,705		(1,219,657)		(1,219,657)	(1,902,177)	1,447,248,290	15,106,255	2,237,528	17,343,783	19,743,700	XXX
46138G-50-8	Invesco Senior Loan ETF INVESCO SENIOR LOAN ETF	01/01/2025	Paydown	0.000														634,385	

E15.63

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
464288-51-3	iShares iBoxx $ High Yield Cor ISHARES IBOXX HIGH YLD CORP	01/01/2025	Paydown	0.000														(16,327)	
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value																		618,058	XXX
02666T-AB-3	American Homes 4 Rent LP Senior Unsecured 4.900% 02/15/29	03/10/2025	Various		14,067,620	14,000,000	13,926,586	13,963,411		1,562		1,562		13,964,973		102,647	102,647	392,544	02/15/2029
02666T-AC-1	American Homes 4 Rent LP Senior Unsecured 2.375% 07/15/31	12/17/2025	Various		3,372,365	3,780,000	3,723,791	3,741,735		5,252		5,252		3,746,987		(374,622)	(374,622)	127,929	07/15/2031
03063#-AB-0	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER B 4.860% 01/08/29	10/03/2025	Various		15,964,480	16,000,000	15,813,099	15,834,147		30,006		30,006		15,864,153		100,327	100,327	1,000,080	01/08/2029
03063#-AC-8	Americold Realty Operating Par GTD SR NTS SER C 4.100% 01/08/30	11/03/2025	Various		14,411,196	15,000,000	15,000,000	15,000,000						15,000,000		(588,804)	(588,804)	842,208	01/08/2030
03666H-AB-7	Antares Holdings LP SENIOR 8.500% 05/18/25	04/18/2025	Various		21,800,000	21,800,000	21,953,079	21,809,417		(9,417)		(9,417)		21,800,000				772,083	05/18/2025
03666H-AC-5	Antares Holdings LP Senior Unsecured 3.950% 07/15/26	02/21/2025	Morgan Stanley		14,389,830	14,700,000	14,523,012	14,646,033		5,034		5,034		14,651,066		(261,236)	(261,236)	353,229	07/15/2026
03666H-AE-1	Antares Holdings LP Senior Unsecured 3.750% 07/15/27	02/21/2025	Morgan Stanley		4,756,900	5,000,000	4,950,300	4,975,582		1,355		1,355		4,976,937		(220,037)	(220,037)	114,063	07/15/2027
03666H-AG-6	Antares Holdings LP Senior Unsecured 6.500% 02/08/29	07/01/2025	Barclays		55,395,413	55,000,000	54,656,250	54,710,038		29,662		29,662		54,739,700		655,712	655,712	3,108,264	02/08/2029
03770D-A#-0	Apollo Debt Solutions Bdc SR NTS 8.210% 01/19/26	11/04/2025	Call 100.0000		14,000,000	14,000,000	14,026,364	14,009,886		(9,886)		(9,886)		14,000,000				1,484,642	01/19/2026
03770D-A*-4	Apollo Debt Solutions Bdc SR NTS 8.210% 12/21/25	10/01/2025	Redemption 100.0000		22,000,000	22,000,000	21,968,012	21,986,829		13,171		13,171		22,000,000				2,167,440	12/21/2025
04020E-AA-5	Ares Strategic Income Fund Senior Unsecured 6.350% 08/15/29	05/28/2025	Tax Free Exchange		201,671,578	203,500,000	201,255,395	201,497,657		173,920		173,920		201,671,578				12,563,299	08/15/2029
04020E-AC-1	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	05/28/2025	Tax Free Exchange		158,375,131	160,100,000	158,182,002	158,250,405		124,726		124,726		158,375,131				5,802,736	02/15/2030
04020E-AE-7	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	05/29/2025	Tax Free Exchange		2,486,115	2,500,000	2,483,975	2,484,390		1,725		1,725		2,486,115				74,021	03/15/2028
04020E-AG-2	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	11/20/2025	ALRE - DFL Trust AAM		6,877,404	6,800,000	6,673,331			20,778		20,778		6,694,108		183,295	183,295	263,798	03/15/2028
04020E-AJ-6	Ares Strategic Income Fund Senior Unsecured 6.200% 03/21/32	06/24/2025	ALRe Corporate AAM		20,252,162	20,000,000	19,930,638			1,091		1,091		19,931,730		320,432	320,432	320,333	03/21/2032
053484-AB-7	AvalonBay Communities Inc Senior Unsecured 2.050% 01/15/32	12/17/2025	Barclays		1,753,360	2,000,000	1,997,620	1,998,308		217		217		1,998,526		(245,166)	(245,166)	58,425	01/15/2032
06763A-A#-8	Barings Private Credit Corpora SR NTS SER C 3.500% 07/29/26	10/03/2025	AARe - Sony Life [Block] Trust		4,889,879	5,000,000	5,000,000	5,000,000						5,000,000		(110,122)	(110,122)	206,111	07/29/2026
06763A-A*-2	Barings Private Credit Corpora SR NTS SER A 3.500% 07/29/26	10/03/2025	AARe - Sony Life [Block] Trust		4,889,879	5,000,000	5,000,000	5,000,000						5,000,000		(110,122)	(110,122)	206,111	07/29/2026
09261H-AK-3	Blackstone Private Credit Fund Senior Unsecured 3.250% 03/15/27	03/10/2025	Goldman Sachs		3,276,988	3,400,000	3,391,073	3,395,586		375		375		3,395,961		(118,973)	(118,973)	54,022	03/15/2027
09261H-AR-8	Blackstone Private Credit Fund Senior Unsecured 4.000% 01/15/29	03/10/2025	Various		12,418,380	13,000,000	11,629,640	11,989,778		42,640		42,640		12,032,417		385,963	385,963	340,889	01/15/2029
09261H-BG-1	Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31	04/29/2025	Various		44,737,362	44,000,000	43,965,751	43,969,468		1,126		1,126		43,970,594		766,768	766,768	2,067,406	01/25/2031
09261H-BQ-9	Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30	05/20/2025	Tax Free Exchange		99,012,601	100,000,000	98,898,000	98,943,860		68,742		68,742		99,012,601				3,412,500	04/01/2030
09261H-BS-5	Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30	09/05/2025	MIZUHO SECURITIES USA L		5,044,850	5,000,000	4,950,630			2,959		2,959		4,953,589		91,261	91,261	114,479	04/01/2030
09261H-BV-8	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	05/20/2025	Tax Free Exchange		49,771,366	50,000,000	49,761,500	49,762,741		8,625		8,625		49,771,366				1,483,333	11/22/2034
09261H-BW-6	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	12/17/2025	Barclays		7,964,654	7,930,000	7,606,060			14,582		14,582		7,620,642		344,013	344,013	510,163	11/22/2034
09261H-BX-4	Blackstone Private Credit Fund Senior Unsecured 6.000% 01/29/32	11/04/2025	ALRe Modco - VIAC GA - AAM		30,759,939	30,110,000	30,037,757			7,942		7,942		30,045,699		714,240	714,240	1,380,042	01/29/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09261X-AD-4	Blackstone Secured Lending Fun Senior Unsecured 2.125% 02/15/27	05/19/2025	Various		34,940,550	37,000,000	36,610,859	36,816,423		23,411		23,411		36,839,834		(1,899,284)	(1,899,284)	514,309	02/15/2027
09261X-AG-7	Blackstone Secured Lending Fun Senior Unsecured 2.850% 09/30/28	03/27/2025	Goldman Sachs		5,852,096	6,400,000	6,349,986	6,369,021		1,889		1,889		6,370,910		(518,814)	(518,814)	90,187	09/30/2028
09261X-AH-5	Blackstone Secured Lending Fun Senior Unsecured 5.875% 11/15/27	03/27/2025	Goldman Sachs		15,231,150	15,000,000	14,891,850	14,909,182		7,055		7,055		14,916,238		314,912	314,912	325,573	11/15/2027
09581C-AA-9	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	05/02/2025	Tax Free Exchange		207,766,645	209,800,000	207,438,757	207,646,324		120,321		120,321		207,766,645				8,654,250	09/15/2029
09581C-AB-7	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	09/12/2025	Morgan Stanley		5,865,594	5,620,000	5,625,165							5,625,165		240,429	240,429	185,460	09/15/2029
09581C-AC-5	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	05/02/2025	Tax Free Exchange		143,659,288	145,000,000	143,509,400	143,579,201		80,087		80,087		143,659,288				5,302,972	03/15/2030
09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	12/17/2025	Various		6,022,366	6,039,000	5,996,159			5,038		5,038		6,001,197		21,169	21,169	256,114	03/15/2030
09581J-AR-7	Blue Owl Finance LLC Senior Unsecured 3.125% 06/10/31	12/10/2025	Various		12,298,282	13,550,000	11,365,901	11,413,915		239,826		239,826		11,653,741		644,541	644,541	387,092	06/10/2031
09581J-AS-5	Blue Owl Finance LLC Senior Unsecured 4.375% 02/15/32	11/13/2025	AMH - AmerUs Group Co.		2,393,369	2,500,000	2,476,161	2,476,731		2,508		2,508		2,479,239		(85,870)	(85,870)	136,111	02/15/2032
09581J-AT-3	Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34	12/10/2025	Various		15,237,393	14,700,000	14,949,000	14,945,624		(19,815)		(19,815)		14,925,810		311,583	311,583	1,047,760	04/18/2034
09581J-AT-3	Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34	11/13/2025	AMH - AmerUs Group Co.		5,212,682	5,000,000	5,267,979	5,264,185		(19,982)		(19,982)		5,244,203		(31,521)	(31,521)	334,201	04/18/2034
151895-C#-4	CenterPoint Properties Trust SR NTS SER D 3.790% 07/30/25	07/30/2025	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				341,100	07/30/2025
18055#-BB-7	Clarion Lion Properties Fund H SR NTS SER Z 4.390% 02/01/30	09/29/2025	Various		14,579,550	15,000,000	15,000,000	15,000,000						15,000,000		(420,450)	(420,450)	793,858	02/01/2030
18055#-BC-5	Clarion Lion Properties Fund H SR NTS SER AA 4.440% 02/01/31	10/03/2025	Apollo Global Securities, LLC		1,942,280	2,000,000	2,000,000	2,000,000						2,000,000		(57,720)	(57,720)	108,287	02/01/2031
22966R-AC-0	CubeSmart LP Senior Unsecured 4.000% 11/15/25	11/15/2025	Maturity		500,000	500,000	492,901	495,163		4,837		4,837		500,000				20,000	11/15/2025
22966R-AE-6	CubeSmart LP Senior Unsecured 4.375% 02/15/29	03/10/2025	Goldman Sachs		492,335	500,000	496,780	498,509		64		64		498,574		(6,239)	(6,239)	12,517	02/15/2029
22966R-AE-6	CubeSmart LP Senior Unsecured 4.375% 02/15/29	11/13/2025	AMH - AmerUs Group Co.		501,666	500,000	476,486	480,056		3,836		3,836		483,893		17,774	17,774	27,222	02/15/2029
22966R-AG-1	CubeSmart LP Senior Unsecured 2.000% 02/15/31	12/17/2025	Various		42,562,836	48,534,000	47,857,907	48,098,358		52,613		52,613		48,150,970		(5,588,134)	(5,588,134)	1,131,435	02/15/2031
25389J-AR-7	Digital Realty Trust LP Senior Unsecured 3.700% 08/15/27	03/27/2025	Goldman Sachs		1,960,600	2,000,000	1,918,746	1,930,486		6,030		6,030		1,936,516		24,084	24,084	45,839	08/15/2027
25389J-AR-7	Digital Realty Trust LP Senior Unsecured 3.700% 08/15/27	12/09/2025	ACRA RE 2B Surplus AAM		7,953,704	8,000,000	7,479,264	7,671,253		112,559		112,559		7,783,812		169,892	169,892	389,733	08/15/2027
25389J-AV-8	Digital Realty Trust LP Senior Unsecured 5.550% 01/15/28	02/20/2025	AARE Surplus AAM		16,285,856	16,000,000	15,986,880	15,991,138		368		368		15,991,506		294,350	294,350	530,333	01/15/2028
29717P-AW-7	Essex Portfolio LP Senior Unsecured 1.650% 01/15/31	10/08/2025	Various		8,003,193	9,250,000	9,121,469	9,171,746		9,541		9,541		9,181,287		(1,178,094)	(1,178,094)	188,238	01/15/2031
29717P-AY-3	Essex Portfolio LP Senior Unsecured 1.700% 03/01/28	03/10/2025	Various		5,511,060	6,000,000	5,938,155	5,970,416		1,762		1,762		5,972,178		(461,118)	(461,118)	53,833	03/01/2028
29717P-BA-4	Essex Portfolio LP Senior Unsecured 5.500% 04/01/34	02/21/2025	Morgan Stanley		3,008,730	3,000,000	2,992,560	2,993,121		84		84		2,993,205		15,525	15,525	65,542	04/01/2034
30225V-A#-4	Extra Space Storage LP SR NTS 3.470% 10/09/29	09/26/2025	Various		6,595,400	7,000,000	7,000,000	7,000,000						7,000,000		(404,600)	(404,600)	243,575	10/09/2029
30225V-A@-6	Extra Space Storage LP SR NTS 4.390% 07/17/28	10/20/2025	Various		8,925,660	9,000,000	9,000,000	9,000,000						9,000,000		(74,340)	(74,340)	513,630	07/17/2028
30225V-AP-2	Extra Space Storage LP Senior Unsecured 2.200% 10/15/30	09/09/2025	Morgan Stanley		13,932,640	15,500,000	15,502,100	15,501,748		(287)		(287)		15,501,461		(1,568,821)	(1,568,821)	307,847	10/15/2030
30225V-AS-6	Extra Space Storage LP Senior Unsecured 5.400% 02/01/34	01/29/2025	ORIX Life - Custody		9,953,133	10,000,000	9,974,500	9,976,605		154		154		9,976,759		(23,626)	(23,626)	267,000	02/01/2034
38173M-AC-6	Golub Capital BDC Inc Senior Unsecured 2.050% 02/15/27	05/19/2025	JPM SECURITIES LLC		30,065,280	32,000,000	31,629,120	31,852,332		26,374		26,374		31,878,705		(1,813,425)	(1,813,425)	501,111	02/15/2027
38173M-AE-2	Golub Capital BDC Inc Senior Unsecured 6.000% 07/15/29	12/19/2025	Various		78,434,899	77,510,000	76,622,346	76,749,009		77,911		77,911		76,826,920		1,607,979	1,607,979	4,646,460	07/15/2029
38175@-AC-1	Golub Capital Partners Private SENIOR 3.770% 02/24/27	10/03/2025	AARe - Sony Life [Block] Trust		7,790,498	8,000,000	8,000,000	8,000,000						8,000,000		(209,502)	(209,502)	334,273	02/24/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38179R-AA-3	Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29	06/12/2025	Tax Free Exchange		74,619,001	75,304,000	74,514,814	74,556,457		62,544		62,544		74,619,001				3,275,724	09/12/2029
38239J-AA-9	Goodman US Finance Three LLC GTD SR NTS 3.700% 03/15/28	10/03/2025	Deutsche Bank AG		493,730	500,000	473,501	490,012		2,255		2,255		492,266		1,464	1,464	19,579	03/15/2028
38239K-AA-6	Goodman US Finance Four LLC GTD SR NTS 4.500% 10/15/37	11/13/2025	AMH - AmerUs Group Co.		938,753	1,000,000	998,400	998,843		59		59		998,903		(60,150)	(60,150)	48,500	10/15/2037
40440V-AA-3	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	02/19/2025	Tax Free Exchange		43,950,450	44,250,000	43,884,800	43,941,696		8,754		8,754		43,950,450				1,651,078	01/30/2029
40440V-AB-1	HPS Corporate Lending Fund Senior Unsecured 6.250% 09/30/29	02/19/2025	Tax Free Exchange		126,651,386	128,000,000	126,449,920	126,599,507		51,879		51,879		126,651,386				5,355,556	09/30/2029
40440V-B#-1	HPS Corporate Lending Fund SR NTS SER A-B 8.800% 09/14/28	08/19/2025	Apollo Global Securities, LLC		535,199	500,000	500,000	500,000						500,000		35,199	35,199	42,533	09/14/2028
40440V-B@-3	HPS Corporate Lending Fund SR NTS SER A-A 8.670% 09/14/27	08/19/2025	Apollo Global Securities, LLC		522,840	500,000	500,000	500,000						500,000		22,840	22,840	41,905	09/14/2027
42225U-AH-7	Healthcare Realty Holdings LP Senior Unsecured 2.000% 03/15/31	12/17/2025	Various		36,340,990	41,470,000	40,998,874	41,164,493		44,816		44,816		41,209,309		(4,868,319)	(4,868,319)	967,662	03/15/2031
44107T-AW-6	Host Hotels & Resorts LP Senior Unsecured 4.500% 02/01/26	11/28/2025	Call 100.0000		7,000,000	7,000,000	6,875,902	6,926,046		61,807		61,807		6,987,854		12,146	12,146	417,375	02/01/2026
486606-M#-0	KAYNE ANDERSON ENERGY INFRASTR SR NTS SER QQ 1.810% 06/19/25	06/19/2025	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				27,301	06/19/2025
61774A-A*-4	Morgan Stanley Direct Lending Sr Nts 7.550% 09/13/25	06/16/2025	Various		80,000,000	80,000,000	80,000,000	80,000,000						80,000,000				5,083,667	09/13/2025
61774A-AE-3	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	02/18/2025	Tax Free Exchange		99,378,513	100,000,000	99,272,600	99,362,005		16,508		16,508		99,378,513				1,554,583	05/17/2029
62979*-AA-5	Nsa Op LP SR NTS SER A 3.980% 08/30/29	09/29/2025	Apollo Global Securities, LLC		4,804,150	5,000,000	5,000,000	5,000,000						5,000,000		(195,850)	(195,850)	223,322	08/30/2029
65539*-AE-3	North Haven Private Income Fun SR NTS 8.920% 03/01/27	10/30/2025	Apollo Global Securities, LLC		4,132,640	4,000,000	4,000,000	4,000,000						4,000,000		132,640	132,640	374,640	03/01/2027
65539*-AG-8	North Haven Private Income Fun SR NTS 6.840% 08/05/27	10/03/2025	AARe - Sony Life [Block] Trust		30,402,075	30,000,000	30,000,000	30,000,000						30,000,000		402,075	402,075	2,148,900	08/05/2027
65960N-AA-8	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30	04/02/2025	Tax Free Exchange		126,656,451	127,750,000	126,571,145	126,610,037		46,414		46,414		126,656,451				3,693,217	02/01/2030
69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured 6.650% 03/15/31	12/10/2025	Various		60,440,665	58,500,000	57,568,360	53,273,564		95,721		95,721		57,752,276		2,688,389	2,688,389	4,362,865	03/15/2031
69121K-AF-1	Blue Owl Capital Corp Senior Unsecured 2.625% 01/15/27	03/10/2025	Various		13,055,278	13,700,000	12,470,836	12,756,553		85,447		85,447		12,842,001		213,277	213,277	235,754	01/15/2027
69121K-AH-7	Blue Owl Capital Corp Senior Unsecured 5.950% 03/15/29	11/20/2025	Various		153,421,263	152,500,000	150,732,309	151,027,521		164,455		164,455		151,191,976		2,229,287	2,229,287	7,403,023	03/15/2029
69122J-AC-0	Blue Owl Capital Corp Senior Unsecured 3.125% 04/13/27	09/15/2025	Various		18,172,680	19,000,000	18,995,227	18,997,602		457		457		18,998,059		(825,379)	(825,379)	388,108	04/13/2027
74340X-BH-3	Prologis LP Senior Unsecured 3.875% 09/15/28	12/09/2025	AMH - AmerUs Group Co.		498,367	500,000	478,196	481,890		4,285		4,285		486,174		12,192	12,192	18,527	09/15/2028
74340X-BN-0	Prologis LP Senior Unsecured 2.125% 04/15/27	12/09/2025	ACRA RE 2B Surplus AAM		7,813,352	8,000,000	7,351,000	7,614,457		153,617		153,617		7,768,074		45,278	45,278	195,500	04/15/2027
74340X-BR-1	Prologis LP Senior Unsecured 1.250% 10/15/30	09/09/2025	Morgan Stanley		2,173,225	2,500,000	2,325,194	2,390,655		12,392		12,392		2,403,046		(229,821)	(229,821)	28,212	10/15/2030
74340X-BS-9	Prologis LP Senior Unsecured 1.625% 03/15/31	09/09/2025	Various		13,525,880	15,498,000	15,070,703	15,220,094		29,055		29,055		15,249,148		(1,723,269)	(1,723,269)	248,345	03/15/2031
74340X-BT-7	Prologis LP Senior Unsecured 4.625% 01/15/33	04/29/2025	JPM SECURITIES LLC		9,825,200	10,000,000	9,966,500	9,972,100		392		392		9,972,492		(147,292)	(147,292)	366,146	01/15/2033
74340X-CE-9	Prologis LP Senior Unsecured 4.750% 06/15/33	08/05/2025	JANE STREET EXECUTION SERVICES		16,004,320	16,000,000	15,982,880	15,984,612		899		899		15,985,511		18,809	18,809	487,667	06/15/2033
74340X-CF-6	Prologis LP Senior Unsecured 5.250% 06/15/53	02/20/2025	AARE Surplus AAM		1,892,075	2,000,000	1,816,460	1,819,228		342		342		1,819,570		72,506	72,506	18,958	06/15/2053
74340X-CK-5	Prologis LP Senior Unsecured 5.250% 03/15/54	11/19/2025	Barclays		1,899,900	2,000,000	1,964,400	1,965,096		454		454		1,965,550		(65,650)	(65,650)	123,958	03/15/2054
74340X-CN-9	Prologis LP Senior Unsecured 5.000% 01/31/35	03/27/2025	Goldman Sachs		4,605,026	4,686,000	4,821,660	4,818,774		(2,569)		(2,569)		4,816,205		(211,179)	(211,179)	160,105	01/31/2035
74340X-CN-9	Prologis LP Senior Unsecured 5.000% 01/31/35	12/09/2025	AMH - AmerUs Group Co.		1,332,392	1,314,000	1,352,040	1,351,231		(2,862)		(2,862)		1,348,369		(15,977)	(15,977)	90,703	01/31/2035
74460W-AD-9	Public Storage Operating Co Senior Unsecured 1.850% 05/01/28	03/10/2025	Goldman Sachs		2,777,850	3,000,000	2,641,650	2,788,553		11,555		11,555		2,800,108		(22,258)	(22,258)	20,042	05/01/2028
74460W-AG-2	Public Storage Operating Co Senior Unsecured 5.100% 08/01/33	01/13/2025	ORIX Life - Custody		1,960,557	2,000,000	1,929,820	1,936,272		192		192		1,936,464		24,094	24,094	45,900	08/01/2033
74986@-AX-9	Rreef America Reit II Inc SR NTS SER A 4.140% 08/31/29	10/24/2025	Apollo Global Securities, LLC		4,896,050	5,000,000	5,000,000	5,000,000						5,000,000		(103,950)	(103,950)	248,975	08/31/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
749868-BA-8	Rreef America Reit II Inc SR NTS SER D 4.240% 10/23/30	11/03/2025	Apollo Global Securities, LLC		970,250	1,000,000	1,000,000	1,000,000						1,000,000		(29,750)	(29,750)	45,462	10/23/2030
749868-BB-6	Rreef America Reit II Inc SR NTS SER A 2.250% 12/09/27	10/10/2025	Apollo Global Securities, LLC		13,329,960	14,000,000	14,000,000	14,000,000						14,000,000		(670,040)	(670,040)	279,125	12/09/2027
756109-AX-2	Realty Income Corp Senior Unsecured 3.250% 01/15/31	09/09/2025	Morgan Stanley		949,450	1,000,000	1,116,070	1,068,594		(7,791)		(7,791)		1,060,804		(111,354)	(111,354)	37,465	01/15/2031
828807-CE-5	Simon Property Group LP Senior Unsecured 6.750% 02/01/40	12/09/2025	AMH - AmerUs Group Co.		6,067,167	5,300,000	6,210,328	6,198,874		(39,077)		(39,077)		6,159,797		(92,631)	(92,631)	484,950	02/01/2040
828807-CV-7	Simon Property Group LP Senior Unsecured 3.500% 09/01/25	09/01/2025	Maturity		10,000,000	10,000,000	9,726,020	9,890,492		109,508		109,508		10,000,000				350,000	09/01/2025
828807-CZ-8	Simon Property Group LP Senior Unsecured 4.250% 11/30/46	03/10/2025	Goldman Sachs		6,144,483	7,300,000	6,197,335	6,208,208		5,137		5,137		6,213,346		(68,863)	(68,863)	87,042	11/30/2046
828807-DL-8	Simon Property Group LP Senior Unsecured 1.750% 02/01/28	02/21/2025	Morgan Stanley		5,525,160	6,000,000	5,922,660	5,963,016		1,715		1,715		5,964,732		(439,572)	(439,572)	59,208	02/01/2028
828807-DP-9	Simon Property Group LP Senior Unsecured 1.375% 01/15/27	02/21/2025	Morgan Stanley		6,207,432	6,600,000	6,206,046	6,250,264		24,417		24,417		6,274,681		(67,249)	(67,249)	55,206	01/15/2027
828807-DX-2	Simon Property Group LP Senior Unsecured 6.650% 01/15/54	05/28/2025	AARE Surplus AAM		4,280,176	4,000,000	3,952,240	3,953,882		216		216		3,954,098		326,078	326,078	231,272	01/15/2054
828807-DY-0	Simon Property Group LP Senior Unsecured 4.750% 09/26/34	10/08/2025	Barclays		9,947,900	10,000,000	9,930,900	9,932,339		4,288		4,288		9,936,627		11,273	11,273	492,153	09/26/2034
862121-AA-8	Store Capital LLC Senior Unsecured 4.500% 03/15/28	03/10/2025	Various		8,839,710	9,000,000	8,628,816	8,691,931		17,023		17,023		8,708,953		130,757	130,757	198,000	03/15/2028
862121-AD-2	Store Capital LLC Senior Unsecured 2.700% 12/01/31	10/08/2025	Barclays		10,512,960	12,000,000	11,985,240	11,989,476		1,080		1,080		11,990,556		(1,477,596)	(1,477,596)	277,200	12/01/2031
92277G-AN-7	Ventas Realty LP Senior Unsecured 4.400% 01/15/29	03/27/2025	Goldman Sachs		6,095,034	6,200,000	6,187,600	6,188,599		672		672		6,189,270		(94,236)	(94,236)	191,718	01/15/2029
92277G-AU-1	Ventas Realty LP Senior Unsecured 3.000% 01/15/30	03/27/2025	Goldman Sachs		6,138,942	6,700,000	6,215,456	6,237,605		19,993		19,993		6,257,597		(118,655)	(118,655)	141,258	01/15/2030
92277G-AW-7	Ventas Realty LP Senior Unsecured 2.500% 09/01/31	04/29/2025	JPM SECURITIES LLC		6,194,608	7,100,000	6,197,803	6,230,271		37,162		37,162		6,267,433		(72,825)	(72,825)	117,840	09/01/2031
92943J-AB-1	WPGG US HoldCo SPV LP Warburg Pincus Global Growth 9 7.660% 12/01/28	12/31/2025	Paydown		141,674,807	141,674,807	141,674,807	141,674,807						141,674,807				8,430,789	12/01/2028
939653-A*-2	Elme Communities SR NTS 3.440% 12/29/30	11/12/2025	Various		44,000,000	44,000,000	44,000,000	44,000,000						44,000,000				2,005,520	12/29/2030
95040Q-AD-6	Welltower OP LLC Senior Unsecured 4.250% 04/15/28	02/21/2025	Morgan Stanley		6,094,228	6,200,000	6,209,424	6,208,746		(449)		(449)		6,208,298		(114,070)	(114,070)	94,421	04/15/2028
95040Q-AN-4	Welltower OP LLC Senior Unsecured 2.050% 01/15/29	03/27/2025	Goldman Sachs		6,065,175	6,700,000	6,114,688	6,150,990		30,426		30,426		6,181,416		(116,241)	(116,241)	96,527	01/15/2029
G43905-A*-2	HARBOURVEST GLOBAL PRIVATE EQU A 7.238% 06/05/29	11/03/2025	Paydown		2,000,000	2,000,000	2,000,000	1,600,000						2,000,000				136,614	06/05/2029
G77418-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.302% 04/25/29	12/31/2025	Paydown		35,573,813	35,573,813	35,573,813							35,573,813				180,193	04/25/2029
G77418-AD-2	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.302% 04/25/29	12/31/2025	Paydown		19,047,091	19,047,091	19,047,091							19,047,091				96,480	04/25/2029
G77418-AE-0	SVF II Finco Cayman LP SVF II Finco II B3 Upsize 6.902% 04/25/29	12/19/2025	Apollo Global Securities, LLC		30,000,000	30,000,000	29,980,625							29,980,625		19,375	19,375	575,993	04/25/2029
G77418-AE-0	SVF II Finco Cayman LP SVF II Finco II B3 Upsize 6.902% 04/25/29	12/31/2025	Paydown		1,591,858	1,591,858	1,590,830			1,028		1,028		1,591,858				5,360	04/25/2029
G8867K-AB-9	Tiger Global Private Investmen A 6.580% 05/13/27	12/10/2025	Various		65,399,815	65,399,815	65,108,562	65,076,178		132,010		132,010		65,208,188		191,627	191,627	4,107,350	05/13/2027
G8867L-AB-7	Tiger Global Private Investmen A 6.580% 05/13/27	12/10/2025	Various		48,480,118	48,480,118	48,264,212	48,240,206		97,859		97,859		48,338,065		142,053	142,053	3,298,134	05/13/2027
G8867L-AB-7	Tiger Global Private Investmen A 6.580% 05/13/27	06/18/2025	Paydown		32,320,079	32,320,079	32,176,141	32,160,137		159,941		159,941		32,320,079				332,270	05/13/2027
G8868K-AD-4	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28 7.930% 03/14/28	11/26/2025	Paydown		5,721,448	5,721,448	5,721,059			389		389		5,721,448				117,085	03/14/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G93128-AA-3	Vista Equity Partners Fund VII OTHER 8.292% 02/28/28	11/13/2025	Redemption 100.0000		3,785,270	3,785,270	3,768,254	3,726,093		12,934		12,934		3,785,270				1,147,796	02/28/2028
L8367#-AD-5	Shurgard Luxembourg Sarl GTD SR NTS SER A 2.620% 06/25/25	06/25/2025	Maturity		17,414,928	17,414,928	16,923,000	15,535,509					1,387,491	17,414,928	491,928			491,928	228,136	06/25/2025
Q2312*-AA-9	Charter Hall Funds Management SR GTD NTS SER A 4.610% 08/24/28	12/02/2025	Various		4,935,650	5,000,000	5,000,000	5,000,000						5,000,000		(64,350)	(64,350)	302,851	08/24/2028
Q3972-AA-6	Gta Finance Company Pty Limite GTD SR NTS SER A 4.220% 12/14/25	08/19/2025	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				422,000	12/14/2025
Q4822#-AB-2	Ispt Finance Pty Ltd GTD SER NTS SER 19-B 3.570% 08/28/31	12/05/2025	Various		9,956,986	9,956,986	10,362,000	9,282,006					1,079,994	9,956,986	(405,014)		(405,014)	465,888	08/28/2031
Q4822#-AC-0	Ispt Finance Pty Ltd GTD SER NTS SER 19-C 3.750% 08/28/34	12/05/2025	Redemption 100.0000		3,318,995	3,318,995	3,455,000	3,094,002					360,998	3,318,995	(136,005)		(136,005)	162,677	08/28/2034
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					3,104,121,938	3,143,380,208	3,111,227,507	2,935,369,340		2,729,720		2,729,720	2,828,483	3,118,440,846	(49,091)	(14,318,911)	(14,368,002)	131,598,325	XXX
03272L-B*-8	Anaplan Inc Anaplan Inc 4th Amendment Incr 8.287% 06/21/29	10/31/2025	Redemption 100.0000		236,741	236,741	236,741							236,741				116,302	06/21/2029
000000-00-0	USA TODAY Co Inc Gannett TL 8.889% 06/30/29	12/31/2025	Redemption 100.0000		6,406,971	6,406,971	6,310,866	6,314,304		92,666		92,666		6,406,971				250,675	06/30/2029
000000-00-0	RR Donnelley & Sons Co RRD TL B 1L USD 8.438% 08/08/29	12/31/2025	Redemption 100.0000		7,378,097	7,378,097	7,037,288	5,697,184		318,250		318,250		7,378,097				835,609	08/08/2029
78433*-AD-5	SG Acquisition, Inc. Safe Guard New TL 8.935% 03/27/30	08/28/2025	Redemption 100.0000		911,955	911,955	902,835	903,353		8,602		8,602		911,955				52,015	03/27/2030
000000-00-0	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc-TL 8.456% 03/31/30	12/01/2025	Redemption 100.0000		676,024	676,024	672,566			3,458		3,458		676,024				29,574	03/31/2030
289706-AA-1	One Call Corporation One Call Corporation TL 9.438% 09/10/30	12/31/2025	Redemption 100.0000		145,970	145,970	143,627			2,344		2,344		145,970				417,038	09/10/2030
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Term Loan 9.316% 06/06/31	08/12/2025	Redemption 100.0000		37,980,769	37,980,769	37,354,087	37,400,589		580,180		580,180		37,980,769				2,465,815	06/06/2031
05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 9.310% 06/07/31	06/30/2025	Redemption 100.0000		162,736	162,736	160,531	160,671		2,065		2,065		162,736				6,445	06/07/2031
05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 9.310% 06/07/31	08/13/2025	Tax Free Exchange		31,917,973	32,303,066	31,865,336	31,893,102		24,871		24,871		31,917,973				2,200,087	06/07/2031
31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 19.490% 07/10/31	01/22/2025	Tax Free Exchange		49,518,132	50,000,000	49,500,000	49,515,716		2,416		2,416		49,518,132				1,112,968	07/10/2031
47631U-AB-7	Jensen Hughes Inc Jensen Hughes - DDTL1 8.688% 07/31/31	12/31/2025	Redemption 100.0000		354	354	351			3		3		354				11,411	07/31/2031
47631U-AD-3	Jensen Hughes Inc Jensen Hughes - TL 8.937% 07/31/31	12/31/2025	Redemption 100.0000		42,793	42,793	41,988			805		805		42,793				6,954	07/31/2031
92642G-AB-1	Victors Purchaser, LLC. Victors Purchaser, LLC - TL 8.402% 08/15/31	12/23/2025	Direct		25,007,973	25,279,289	24,962,009	24,978,981		28,992		28,992		25,007,973				1,444,364	08/15/2031
92642G-AB-1	Victors Purchaser, LLC. Victors Purchaser, LLC - TL 8.402% 08/15/31	09/30/2025	Redemption 100.0000		191,027	191,027	188,630	188,758		2,269		2,269		191,027				581,886	08/15/2031
50197*-AB-4	Leaf Home Solutions Inc Leaf Home Solutions TL 8.938% 08/28/31	12/31/2025	Redemption 100.0000		90,262	90,262	88,908			1,354		1,354		90,262				89,384	08/28/2031
00780S-AB-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.188% 09/13/31	09/28/2025	Redemption 100.0000		111,056	111,056	110,500	110,524		531		531		111,056				116,072	09/13/2031
00780S-AB-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.188% 09/13/31	10/29/2025	Tax Free Exchange		14,557,374	14,622,330	14,549,219	14,552,354		5,020		5,020		14,557,374				1,088,099	09/13/2031
00780S-AA-2	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 8.335% 09/13/31	09/30/2025	Redemption 100.0000		276,113	276,113	274,732	274,768		1,345		1,345		276,113				11,882	09/13/2031
00780S-AA-2	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 8.335% 09/13/31	10/29/2025	Tax Free Exchange		36,192,981	36,354,816	36,173,042	36,177,730		15,251		15,251		36,192,981				2,903,923	09/13/2031
22562#-AA-8	Creek Parent, Inc Creek Parent, Inc TL 8.729% 12/18/31	12/22/2025	Redemption 100.0000		229,500	229,500	225,484	225,500		4,000		4,000		229,500				23,885	12/18/2031
00780S-AA-2	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 8.188% 09/13/31	12/31/2025	Redemption 100.0000		92,038	92,038	91,628			410		410		92,038				1,316	09/13/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00780S-AB-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.188% 09/13/31	12/31/2025	Redemption 100.0000		58,164	58,164	57,895			270		270		58,164				89,833	09/13/2031
05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 8.729% 06/07/31	12/22/2025	Redemption 100.0000		162,736	162,736	160,796			1,940		1,940		162,736				3,346	06/07/2031
088631-AA-4	BGIF IV Fearless Utility Servi GridTek New DDTL 9.310% 06/07/31	12/01/2025	Redemption 100.0000		23,585	23,585	23,467			118		118		23,585				169	06/07/2031
31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 8.889% 07/10/31	12/31/2025	Redemption 100.0000		500,000	500,000	495,181			4,819		4,819		500,000				17,453	07/10/2031
69946@-AA-8	Parfums Holding Co Inc Parfums Holding Co Inc - TL 8.911% 06/18/30	12/30/2025	Redemption 100.0000		470,803	470,803	466,130	465,392		5,411		5,411		470,803				1,130,271	06/18/2030
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 8.672% 09/29/31	09/30/2025	Redemption 100.0000		58,392	58,392	58,392							58,392				274,096	09/29/2031
000000-00-0	Ardagh Metal Packaging Finance Ardagh Metal Packaging Finance 6.516% 09/24/29	12/01/2025	Redemption 100.0000		41,778,126	41,778,126	37,548,471	37,012,188		277,039		277,039	542,986	41,778,126	3,945,913		3,945,913	3,828,996	09/24/2029
000000-00-0	BGIF IV Fearless Utility Servi GridTek New Revolver	01/01/2025	Paydown															49,241	06/07/2030
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC.- DDTL	01/01/2025	Paydown															159	06/01/2031
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Term Loan	01/01/2025	Paydown															1,149	06/06/2031
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco LLC - Delay	01/01/2025	Paydown															21,816	06/06/2031
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Revolver	01/01/2025	Paydown															10,043	06/06/2031
000000-00-0	BGIF IV Fearless Utility Servi GridTek New Term Loan	01/01/2025	Paydown															1,114	06/07/2031
000000-00-0	BGIF IV Fearless Utility Servi GridTek New DDTL	01/01/2025	Paydown															77,387	06/07/2031
000000-00-0	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed	01/01/2025	Paydown															653,225	07/10/2031
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC - TL	01/01/2025	Paydown															387,860	08/15/2031
000000-00-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC	01/01/2025	Paydown															834	09/13/2031
000000-00-0	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF	01/01/2025	Paydown															64,835	09/13/2031
000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc	01/01/2025	Paydown															126,841	09/27/2031
000000-00-0	Violin Debtco Guernsey Limited Project Ivy - Senior Secured F 9.226% 06/24/31	04/02/2025	Redemption 100.0000		6,813,144	6,813,144	6,669,875	6,570,692		99,183		6,813,144		6,813,144	143,270		143,270	384,780	06/24/2031
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					261,991,789	263,356,857	256,370,575	252,441,806		1,384,429		1,384,429	642,169	261,991,789	4,089,183		4,089,183	20,889,152	XXX
000000-00-0	Broadcom Inc AVGO TL A3 1L USD 4.986% 11/20/26	01/21/2025	Redemption 100.0000		89,285,698	89,285,698	88,839,269	88,960,697		325,001		325,001		89,285,698				737,368	11/20/2026
000000-00-0	Calpine Corp CPN TL B5 1L USD 8.555% 12/16/27	01/31/2025	Tax Free Exchange		755,723	757,874	755,103	755,678		45		45		755,723				9,698	12/16/2027
000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 6.792% 07/21/28	06/27/2025	Redemption 100.0000		1,238	1,238	1,231	1,231		7		7		1,238				47	07/21/2028
000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 6.792% 07/21/28	08/15/2025	Tax Free Exchange		491,583	493,911	491,114	491,152		431		431		491,583				23,084	07/21/2028
000000-00-0	Standard Industries Inc/NY BMCAUS TL B 1L USD 2.132% 09/22/28	03/05/2025	Tax Free Exchange		244,330	244,655	244,181	244,315		15		15		244,330				2,631	09/22/2028
000000-00-0	USA TODAY Co Inc Gannett DDTL 8.889% 10/04/29	12/31/2025	Redemption 100.0000		49,322	49,322	48,829			493		493		49,322				2,038	10/04/2029
BL4122-52-1	INEOS US FINANCE LLC TERM B 0.254% 02/19/30	03/31/2025	Redemption 100.0000		4,786	4,786	4,781	4,782		4		4		4,786				66	02/19/2030
BL4122-52-1	INEOS US FINANCE LLC TERM B 0.254% 02/19/30	03/31/2025	Tax Free Exchange		1,903,378	1,904,790	1,902,799	1,903,307		71		71		1,903,378				26,181	02/19/2030
92642G-AC-9	Victors Purchaser, LLC. Victors Purchaser, LLC.- Revol 8.685% 08/15/31	02/07/2025	Redemption 100.0000		866,338	866,338	866,338	866,338						866,338				2,858	08/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Somnigroup International Inc SGI TL B 1L USD		Redemption																
000000-00-0	5.938% 10/24/31	12/31/2025	100.0000		4,515,250	4,515,250	4,494,251			20,999		20,999		4,515,250				165,202	10/24/2031
	Somnigroup International Inc TPX TL B 1L USD		Redemption																
000000-00-0	6.840% 10/24/31	03/31/2025	100.0000		50,000	50,000	49,750	49,754		246		246		50,000				1,129	10/24/2031
	Somnigroup International Inc TPX TL B 1L USD																		
000000-00-0	6.840% 10/24/31	06/24/2025	Tax Free Exchange		19,857,219	19,950,000	19,850,250	19,851,770		5,449		5,449		19,857,219				677,710	10/24/2031
	AVSC Holding Corp Project Encore TL 8.688%		Redemption																
00241#-AC-9	12/05/31	12/31/2025	100.0000		237,128	237,128	232,385	232,420		4,708		4,708		237,128				273,936	12/05/2031
	RUNWAY BIDCO, LLC RUNWAY BIDCO, LLC TL 8.652%		Redemption																
000000-00-0	12/17/31	12/31/2025	100.0000		191,233	191,233	189,321	189,338		1,895		1,895		191,233				593,055	12/17/2031
	Advanced Drainage Systems Inc WMS TL B 1L USD																		
00769Q-AG-8	6.484% 07/31/26	09/04/2025	Barclays		293,410	292,679	291,947	292,467		105		105		292,572		838	838	14,537	07/31/2026
	Advanced Drainage Systems Inc WMS TL B 1L USD		Redemption																
00769Q-AG-8	6.484% 07/31/26	06/27/2025	100.0000		3,750	3,750	3,741	3,747		3		3		3,750				1,658	07/31/2026
	Ali Group North America Corp ALIGRP TL B 1L USD		Redemption																
01608U-AE-7	7.027% 07/23/29	07/31/2025	100.0000		486,370	486,370	486,649	486,590		(221)		(221)		486,370				17,981	07/23/2029
	American Builders & Contractor TERM B 6.339%																		
02474R-AJ-2	01/31/31	09/04/2025	Barclays		1,893,426	1,891,063	1,886,593	1,887,055		415		415		1,887,470		5,957	5,957	80,327	01/31/2031
	American Builders & Contractor TERM B 6.339%		Redemption																
02474R-AJ-2	01/31/31	06/27/2025	100.0000		9,575	9,575	9,552	9,555		20		20		9,575				219	01/31/2031
	Arpad Solar Borrower LLC TERM LN 1L 5.250%		Redemption																
042688-AA-9	07/15/34	10/15/2025	100.0000		916,158	916,158	916,158	916,158						916,158				144,281	07/15/2034
	Avantor Funding Inc AVTR TL B6 1L USD 6.451%																		
05350N-AP-9	11/08/27	09/04/2025	Barclays		27,482	27,379	27,379	27,379						27,379		103	103	1,124	11/08/2027
	Avantor Funding Inc AVTR TL B6 1L USD 6.451%		Redemption																
05350N-AP-9	11/08/27	06/30/2025	100.0000		57,531	57,531	57,531	57,531						57,531				26	11/08/2027
	Berry Global Inc BERY TL Z 1L USD 12.272%		Redemption																
08579J-BG-6	07/01/26	01/01/2025	100.0000		98,693	98,693	98,619	98,668		25		25		98,693				140	07/01/2026
	OUTFRONT MEDIA CAPITAL LLC TERM B 22.625%																		
12505M-AF-3	11/18/26	09/04/2025	Barclays		1,044,115	1,045,422	1,042,808	1,044,382		322		322		1,044,704		(589)	(589)	48,446	11/18/2026
13134M-BQ-5	Calpine Corp CPN TL B9 1L USD 6.107% 04/01/26	01/01/2025	Tax Free Exchange		3,001,661	3,011,641	2,978,074	3,002,602		(941)		(941)		3,001,661				9,397	04/01/2026
	Churchill Downs Inc CHDN TL B1 1L USD 7.120%		Redemption																
17148P-AF-8	03/17/28	02/14/2025	100.0000		579,898	579,898	578,448	579,144		754		754		579,898				4,670	03/17/2028
	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 5.953%																		
28414B-AF-3	08/02/27	09/04/2025	Barclays		905,066	905,066	900,160	903,023		560		560		903,583		1,484	1,484	46,394	08/02/2027
	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 5.953%		Redemption																
28414B-AF-3	08/02/27	09/30/2025	100.0000		120,463	120,463	119,810	120,191		272		272		120,463				3,359	08/02/2027
	EVERI HOLDINGS INC EVRI TL 1L USD 6.820%		Redemption																
30034U-AC-4	08/03/28	07/01/2025	100.0000		323,881	323,881	323,071	323,417		464		464		323,881				10,412	08/03/2028
	First Student Bidco Inc FRSTST TL C 1L USD																		
33718F-AM-2	6.792% 07/21/28	08/15/2025	Tax Free Exchange		150,709	151,422	150,565	150,576		133		133		150,709				6,420	07/21/2028
35905C-AK-1	frontdoor Inc FTDR TL B 1L USD 6.610% 12/19/31	09/04/2025	J.P. Morgan Sec		829,265	825,139	822,803	822,814		195		195		823,009		6,256	6,256	39,523	12/19/2031
			Redemption																
35905C-AK-1	frontdoor Inc FTDR TL B 1L USD 6.610% 12/19/31	06/27/2025	100.0000		4,146	4,146	4,135	4,135		12		12		4,146				102	12/19/2031
	Gemini Renewables Investments TL B 4.827%		Redemption																
36877#-AA-8	10/31/39	10/30/2025	100.0000		690,162	690,162	688,822	689,473		690		690		690,162				124,093	10/31/2039
	HARBOURVEST PARTNERS LP HARBOURVEST PARTNERS LP																		
41165Q-AM-9	HAPART 6.446% 04/22/30	09/04/2025	J.P. Morgan Sec		340,645	340,645	341,283	340,747		(102)		(102)		340,645		(1)	(1)	16,568	04/22/2030
	HARBOURVEST PARTNERS LP HARBOURVEST PARTNERS LP		Redemption																
41165Q-AM-9	HAPART 6.446% 04/22/30	06/26/2025	100.0000		1,716	1,716	1,719	1,717		(1)		(1)		1,716				42	04/22/2030
	Hilton Domestic Operating Co I HLT TL B3 1L USD																		
43289D-AK-9	6.116% 11/08/30	09/04/2025	Barclays		500,625	500,000	501,180	501,088		(1,087)		(1,087)		500,001		624	624	22,177	11/08/2030
	ICU Medical Inc ICUI TL B 1L USD 6.767% 01/08/29																		
44931Y-AD-9		09/04/2025	Barclays		929,985	928,824	924,179	925,396		951		951		926,348		3,637	3,637	47,105	01/08/2029
	ICU Medical Inc ICUI TL B 1L USD 6.767% 01/08/29		Redemption																
44931Y-AD-9		03/31/2025	100.0000		43,676	43,676	43,458	43,515		161		161		43,676				762	01/08/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Lamar Media Corp LAMR TL B 1L USD 6.688%		Redemption																
513076-BB-4	02/08/27	09/23/2025	100.0000		1,687,496	1,687,496	1,642,448	1,671,221		16,275		16,275		1,687,496				87,231	02/08/2027
	Marriott Ownership Resorts Inc TL B 6.704%																		
57163K-AJ-7	04/01/31	09/04/2025	Bank of America		2,243,358	2,236,370	2,233,015	2,233,373		232		232		2,233,605		9,753	9,753	114,076	04/01/2031
	Marriott Ownership Resorts Inc TL B 6.704%		Redemption																
57163K-AJ-7	04/01/31	06/30/2025	100.0000		16,942	16,942	16,917	16,919		23		23		16,942				331	04/01/2031
	Nexstar Media Inc NXST TL B 1L USD 7.070%		Redemption																
65336R-AW-8	09/18/26	06/30/2025	100.0000		1,022,255	1,022,255	1,015,334	1,020,028		2,226		2,226		1,022,255				35,090	09/18/2026
72584D-AF-1	KFC Holding Co YUM TL B 1L USD 6.073% 03/15/28	09/04/2025	J.P. Morgan Sec		961,091	957,500	955,106	956,341		200		200		956,541		4,550	4,550	44,673	03/15/2028
			Redemption																
72584D-AF-1	KFC Holding Co YUM TL B 1L USD 6.073% 03/15/28	06/30/2025	100.0000		5,000	5,000	4,988	4,994		6		6		5,000				117	03/15/2028
	Playtika Holding Corp PLTK TL B 1L USD 7.104%																		
72814C-AF-5	03/13/28	09/04/2025	Barclays		365,716	370,815	368,961	369,794		226		226		370,019		(4,303)	(4,303)	20,218	03/13/2028
	Playtika Holding Corp PLTK TL B 1L USD 7.104%		Redemption																
72814C-AF-5	03/13/28	10/01/2025	100.0000		1,936	1,936	1,926	1,930		5		5		1,936				52	03/13/2028
	Quikrete Holdings Inc QUIKHO TL B1 1L USD 5.938%		Redemption																
74839X-AH-2	03/19/29	12/31/2025	100.0000		19,600	19,600	19,639	19,600						19,600				11,720	03/19/2029
			Redemption																
74983M-AE-7	RTX Corp RTX TL A UNSEC USD 5.533% 05/07/25	01/09/2025	100.0000		(8,333,333)	(8,333,333)	(8,316,667)	(8,336,727)		3,393		3,393		(8,333,333)				(19,818)	05/07/2025
74983M-AE-7	RTX Corp RTX TL A UNSEC USD 5.533% 05/07/25	05/07/2025	Maturity		19,843,750	19,843,750	19,804,063	19,838,660		5,090		5,090		19,843,750				459,445	05/07/2025
			Redemption																
74983M-AF-4	RTX Corp RTX TL A UNSEC USD 5.009% 11/13/26	12/17/2025	100.0000		127,875,000	127,875,000	127,315,031	127,431,499		443,501		443,501		127,875,000				7,529,918	11/13/2026
	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD		Redemption																
76171J-AB-7	6.162% 02/04/27	01/22/2025	100.0000		65,807	65,807	65,725	65,779		29		29		65,807				547	02/04/2027
	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD																		
76171J-AB-7	6.162% 02/04/27	03/04/2025	Tax Free Exchange		1,081,809	1,082,242	1,080,890	1,081,774		36		36		1,081,809				26,538	02/04/2027
	REYNOLDS CONSUMER PRODUCTS LLC REYN TL B 1L USD		Redemption																
76171J-AE-1	5.438% 03/04/32	10/10/2025	100.0000		38,315	38,315	38,300			15		15		38,315				1,143	03/04/2032
	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B		Redemption																
84986E-AB-7	4.700% 12/31/37	10/31/2025	100.0000		4,110,945	4,110,945	4,099,723	4,105,747		5,198		5,198		4,110,945				413,037	12/31/2037
	Tillman Networks LLC Tillman Networks 4.000%																		
88687@-AA-1	08/31/30	12/16/2025	Various		5,872,094	5,872,094	5,853,235	5,858,163		13,931		13,931		5,872,094				129,850	08/31/2030
89364M-CB-8	TransDigm Inc TDG TL K 1L USD 6.954% 03/22/30	09/04/2025	Barclays		2,326,439	2,320,638	2,327,890	2,326,991		(6,347)		(6,347)		2,320,643		5,796	5,796	116,058	03/22/2030
			Redemption																
89364M-CB-8	TransDigm Inc TDG TL K 1L USD 6.954% 03/22/30	06/27/2025	100.0000		11,750	11,750	11,787	11,782		(32)		(32)		11,750				313	03/22/2030
	Cable One Inc CABO TL B4 1L USD 6.320% 05/03/28																		
BL3613-00-9		05/14/2025	J.P. Morgan Sec		1,416,087	1,475,090	1,467,715	1,471,107		409		409		1,471,516		(55,429)	(55,429)	37,808	05/03/2028
	Cable One Inc CABO TL B4 1L USD 6.320% 05/03/28		Redemption																
BL3613-00-9		03/31/2025	100.0000		3,831	3,831	3,812	3,821		10		10		3,831				62	05/03/2028
	Virgin Media Bristol LLC VMED TL N 1L USD 6.236%		Redemption																
G9368P-BC-7	01/31/28	12/15/2025	100.0000		3,038,904	3,038,904	3,033,055	3,036,516		2,388		2,388		3,038,904				157,020	01/31/2028
	1011778 BC ULC BCULC TL B5 1L USD 5.438%		Redemption																
C6901L-AM-9	09/23/30	12/31/2025	100.0000		100,312	100,312	100,344	100,342		(30)		(30)		100,312				14,989	09/23/2030
	MRO Holdings Inc MRO Holdings, Inc. TL 8.434%		Redemption																
000000-00-0	12/17/30	07/28/2025	100.0000		161,250	161,250	161,089			161		161		161,250				3,580	12/17/2030
	SKYMILES IP LTD DAL TL B 1L USD 7.957% 10/20/27																		
24736C-BS-2		09/30/2025	Various		6,144,771	6,144,771	6,387,526	6,235,829		(91,058)		(91,058)		6,144,771				385,160	10/20/2027
BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL 3.438% 12/31/36	12/31/2025	Various		3,906,700	3,906,700	4,454,736	3,782,681		(339,009)		(339,009)	569,379	3,906,700		(106,351)	(106,351)	860,615	12/31/2036
			Redemption																
N2014A-AH-5	Cimpress PLC CMPR TL 1L USD 6.188% 05/17/28	12/31/2025	100.0000		5,329	5,329	5,298	5,299		30		30		5,329				3,327	05/17/2028
000000-00-0	Curia Global Inc AMRI TL B 1L USD	01/01/2025	Paydown															1,152	08/28/2026
000000-00-0	Calpine Corp CPN TL B5 1L USD	01/01/2025	Paydown															1,453	12/16/2027
000000-00-0	NOURYON USA LLC SPCHEM TL B 1L USD	01/01/2025	Paydown															(31,287)	04/03/2028
000000-00-0	Cimpress USA Inc CMPR TL B 1L USD	01/01/2025	Paydown															(1,644)	05/17/2028
000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD	01/01/2025	Paydown															617	07/21/2028
000000-00-0	AVSC Holding Corp Project Encore RCF	01/01/2025	Paydown															8,428	12/05/2029
000000-00-0	INEOS US FINANCE LLC TERM B	01/01/2025	Paydown															(25)	02/19/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	First Student Bidco Inc FRSTST TL C 1L USD	01/01/2025	Paydown															891	07/22/2030
000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD	01/01/2025	Paydown															2,905	07/22/2030
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC.- Revol	01/01/2025	Paydown															112,684	08/15/2031
00769Q-AG-8	Advanced Drainage Systems Inc WMS TL B 1L USD	01/01/2025	Paydown															270	07/31/2026
02474R-AJ-2	American Builders & Contractor TERM B	01/01/2025	Paydown															4,948	01/31/2031
05350N-AP-9	Avantor Funding Inc AVTR TL B6 1L USD	01/01/2025	Paydown															109	11/08/2027
13134M-BQ-5	Calpine Corp CPN TL B9 1L USD	01/01/2025	Paydown															30,036	04/01/2026
28414B-AF-3	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD	01/01/2025	Paydown															717	08/02/2027
30034U-AC-4	EVERI HOLDINGS INC EVRI TL 1L USD	01/01/2025	Paydown															972	08/03/2028
33718F-AM-2	First Student Bidco Inc FRSTST TL C 1L USD	01/01/2025	Paydown															847	07/21/2028
35905C-AC-9	frontdoor Inc FTDR TL B 1L USD	01/01/2025	Paydown															5,029	06/20/2028
36473F-AD-0	Gannett Holdings LLC GCI TL 1L USD	01/01/2025	Paydown															(5,370)	10/15/2026
41165Q-AL-1	HARBOURVEST PARTNERS LLC HARBOURVEST PARTNERS LP HAPART	01/01/2025	Paydown															(6,819)	04/22/2030
50212X-AX-4	LPL HOLDINGS INC TL	01/01/2025	Paydown															(2,802)	11/12/2026
513076-BB-4	Lamar Media Corp LAMR TL B 1L USD	01/01/2025	Paydown															4,308	02/08/2027
57163K-AJ-7	Marriott Ownership Resorts Inc TL B	01/01/2025	Paydown															13,588	04/01/2031
72814C-AF-5	Playtika Holding Corp PLTK TL B 1L USD	01/01/2025	Paydown															1,022	03/13/2028
74983M-AE-7	RTX Corp RTX TL A UNSEC USD	01/01/2025	Paydown															142,558	05/07/2025
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD	01/01/2025	Paydown															4	02/04/2027
89364M-CB-8	TransDigm Inc TDG TL K 1L USD	01/01/2025	Paydown															17,731	03/22/2030
BL3657-50-1	First Student Bidco Inc FRSTST TL B 1L USD	01/01/2025	Paydown															(14,176)	07/21/2028
BL3657-52-7	First Student Bidco Inc FRSTST TL C 1L USD	01/01/2025	Paydown															(6,664)	07/21/2028
G4768P-AN-1	INEOS US FINANCE LLC INEGRP TL B 1L USD	01/01/2025	Paydown															12,099	02/19/2030
G9368P-BC-7	Virgin Media Bristol LLC VMED TL N 1L USD	01/01/2025	Paydown															5,309	01/31/2028
000000-00-0	ICON Luxembourg Sarl ICON LUXEMBOURG SARL ICLR TL B	01/01/2025	Paydown															(13,586)	07/03/2028
24736C-BS-2	SKYMILES IP LTD DAL TL B 1L USD	01/01/2025	Paydown															36,700	10/20/2027
N9833R-AJ-8	Ziggo Financing Partnership ZIGGO TL I 1L USD 6.231% 04/28/28	12/30/2025	Redemption 100.0000		3,763,891	3,763,891	3,763,891	3,763,891						3,763,891				233,236	04/28/2028
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					309,462,679	309,612,722	309,084,063	303,859,506		419,002		419,002	569,379	309,484,004	(106,351)	(21,324)	(127,675)	14,143,106	XXX
03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2) 9.160% 07/29/29	12/31/2025	Redemption 100.0000		2,250,000	2,250,000	2,211,352	2,220,257		29,743		29,743		2,250,000				91,737	07/29/2029
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 7.266% 12/31/33	12/31/2025	Various		5,847,482	5,847,482	5,854,620	5,210,318		(7,996)		(7,996)		5,847,482				277,663	12/31/2033
0219999999. Subtotal - issuer credit obligations - bank loans - acquired (affiliated)					8,097,482	8,097,482	8,065,972	7,430,575		21,747		21,747		8,097,482				369,400	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					21,369,353,211	21,873,445,892	21,621,607,488	21,262,572,348	531,109	9,139,837		9,670,946	14,442,234	21,599,370,053	5,207,780	(230,653,771)	(225,445,991)	763,196,255	XXX
0499999999. Total - issuer credit obligations (affiliated)					1,767,766,629	1,757,471,953	1,744,905,894	1,454,162,384		(1,200,755)		(1,200,755)	(1,740,030)	1,765,071,741	15,106,255	2,694,888	17,801,143	30,829,859	XXX
0509999997. Total - issuer credit obligations - Part 4					23,137,119,840	23,630,917,845	23,366,513,382	22,716,734,732	531,109	7,939,082		8,470,191	12,702,204	23,364,441,794	20,314,035	(227,958,883)	(207,644,848)	794,026,114	XXX
0509999998. Total - issuer credit obligations - Part 5					18,564,280,029	18,585,909,432	18,398,870,046			8,746,728		8,746,728		18,406,176,103	(1,391,661)	158,128,843	156,737,182	386,540,626	XXX
0509999999. Total - issuer credit obligations					41,701,399,869	42,216,827,277	41,765,383,428	22,716,734,732	531,109	16,685,810		17,216,919	12,702,204	41,770,617,897	18,922,374	(69,830,040)	(50,907,666)	1,180,566,740	XXX
38375B-3G-5	Government National Mortgage A GNR 2013-H14 SI 0.000% 05/20/63	12/01/2025	Paydown				105,638	103,541		(103,541)		(103,541)						16,107	05/20/2063
38375B-5S-7	Government National Mortgage A GNR 2013-H19 ID 0.000% 05/20/63	11/01/2025	Paydown				31,561	41,597		(41,597)		(41,597)						8,287	05/20/2063
38375B-7Z-9	Government National Mortgage A GNR 2013-H22 BI 1.566% 08/20/63	12/01/2025	Paydown				9,826	9,452		(9,452)		(9,452)						2,928	08/20/2063
38375B-AE-2	Government National Mortgage A GNR 2010-H02 DI 2.363% 02/20/60	10/01/2025	Paydown				81,204	79,855		(78,307)		(78,307)						24,208	02/20/2060
38375B-AH-5	Government National Mortgage A GNR 2010-H02 GI 2.632% 02/20/60	11/01/2025	Paydown				21,066	22,923		(22,923)		(22,923)						6,024	02/20/2060
38375B-G9-7	Government National Mortgage A GNR 2013-H02 DI 1.990% 12/20/62	12/01/2025	Paydown				27,258	38,430		(38,430)		(38,430)						8,048	12/20/2062

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Government National Mortgage A GNR 2010-H24 FI																		
38375B-GQ-9	1.618% 10/20/60	12/01/2025	Paydown				32,532	32,532		(32,532)		(32,532)						10,327	10/20/2060
	Government National Mortgage A GNR 2011-H01 IF																		
38375B-JP-8	1.339% 11/20/60	12/01/2025	Paydown				18,405	26,708		(26,708)		(26,708)						7,214	11/20/2060
	Government National Mortgage A GNR 2011-H05 AI																		
38375B-KB-7	1.709% 12/20/60	12/01/2025	Paydown				55,716	57,085		(57,085)		(57,085)						20,997	12/20/2060
	Government National Mortgage A GNR 2011-H06 FI																		
38375B-KM-3	1.331% 02/20/61	12/01/2025	Paydown				122,052	117,452		(116,275)	1,177	(117,452)						34,049	02/20/2061
	Government National Mortgage A GNR 2011-H08 CI																		
38375B-KT-8	0.000% 02/20/61	12/01/2025	Paydown				21,263	22,252		(22,252)		(22,252)						3,610	02/20/2061
	Government National Mortgage A GNR 2011-H08 DI																		
38375B-KW-1	0.000% 02/20/61	12/01/2025	Paydown				25,063	32,064		(32,064)		(32,064)						7,818	02/20/2061
	Government National Mortgage A GNR 2011-H11 AI																		
38375B-LM-2	1.559% 03/20/61	12/01/2025	Paydown				31,308	31,308		(31,308)		(31,308)						11,864	03/20/2061
	Government National Mortgage A GNR 2011-H11 BI																		
38375B-LP-5	1.439% 04/20/61	12/01/2025	Paydown				61,594	30,119		(30,119)		(30,119)						8,463	04/20/2061
	Government National Mortgage A GNR 2011-H14 CI																		
38375B-MA-7	1.288% 05/20/61	12/01/2025	Paydown				14,407	24,659		(24,659)		(24,659)						5,611	05/20/2061
	Government National Mortgage A GNR 2011-H19 IA																		
38375B-MU-3	1.108% 08/20/61	12/01/2025	Paydown				53,763	52,407		(50,771)	1,636	(52,407)						15,921	08/20/2061
	Government National Mortgage A GNR 2012-H03 IA																		
38375B-PK-2	0.999% 01/20/62	12/01/2025	Paydown				30,699	33,021		(33,021)		(33,021)						5,513	01/20/2062
	Government National Mortgage A GNR 2012-H08 SI																		
38375B-QQ-8	1.207% 04/20/62	12/01/2025	Paydown				48,632	49,696		(49,281)		(49,281)						10,707	04/20/2062
	Government National Mortgage A GNR 2012-H08 FI																		
38375B-QY-1	1.354% 04/20/62	12/01/2025	Paydown				29,008	38,739		(38,739)		(38,739)						7,495	04/20/2062
	Government National Mortgage A GNR 2012-H12 FI																		
38375B-SB-9	1.112% 05/20/62	12/01/2025	Paydown				28,426	28,426		(28,426)		(28,426)						8,986	05/20/2062
	Government National Mortgage A GNR 2012-H14 KI																		
38375B-TS-1	1.029% 07/20/62	12/01/2025	Paydown				9,456	7,702		(7,702)		(7,702)						1,062	07/20/2062
	Government National Mortgage A GNR 2012-H15 CI																		
38375B-TZ-5	1.322% 06/20/62	12/01/2025	Paydown				47,307	46,643		(46,643)		(46,643)						11,154	06/20/2062
	Government National Mortgage A GNR 2012-H18 NI																		
38375B-UM-2	1.456% 08/20/62	12/01/2025	Paydown				11,317	14,415		(14,415)		(14,415)						2,696	08/20/2062
	Government National Mortgage A GNR 2013-H11 FI																		
38375B-Y3-0	0.000% 04/20/63	09/01/2025	Paydown				18,619	5,679		(5,679)		(5,679)						3,026	04/20/2063
	Government National Mortgage A GNR 2012-H27 SI																		
38375B-ZF-2	1.795% 10/20/62	12/01/2025	Paydown				36,549	26,435		(26,435)		(26,435)						5,672	10/20/2062
	Government National Mortgage A GNR 2012-H29 SI																		
38375B-ZT-2	1.769% 10/20/62	12/01/2025	Paydown				89,657	91,924		(91,924)		(91,924)						18,632	10/20/2062
	Government National Mortgage A GNR 2013-H25 SI																		
38375U-BG-4	1.622% 10/20/63	12/01/2025	Paydown				125,810	109,870		(109,212)	914	(110,126)						28,445	10/20/2063
	Government National Mortgage A GNR 2014-H03 SI																		
38375U-EE-6	0.000% 01/20/64	12/01/2025	Paydown				146,568	142,419		(140,820)	1,599	(142,419)						16,129	01/20/2064
	Government National Mortgage A GNR 2014-H03 AI																		
38375U-EH-9	0.000% 01/20/64	12/01/2025	Paydown				24,754	30,805		(30,805)		(30,805)						5,704	01/20/2064
	Government National Mortgage A GNR 2014-H10 AI																		
38375U-FL-9	1.754% 04/20/64	12/01/2025	Paydown				26,875	32,282		(30,745)	1,254	(31,999)						5,130	04/20/2064
	Government National Mortgage A GNR 2014-H10 BI																		
38375U-FN-5	1.450% 04/20/64	12/01/2025	Paydown				256,252	234,233		(234,233)		(234,233)						64,220	04/20/2064
	Government National Mortgage A GNR 2014-H10 GI																		
38375U-FR-6	1.726% 04/20/64	12/01/2025	Paydown				63,149	63,916		(63,916)		(63,916)						10,844	04/20/2064
	Government National Mortgage A GNR 2014-H11 BI																		
38375U-KH-2	1.559% 06/20/64	12/01/2025	Paydown				19,727	23,877		(23,877)		(23,877)						8,705	06/20/2064
	Government National Mortgage A GNR 2014-H13 CI																		
38375U-LD-0	1.495% 06/20/64	12/01/2025	Paydown				33,527	33,527		(33,527)		(33,527)						11,442	06/20/2064

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI 1.598% 06/20/64	12/01/2025	Paydown				308,716	288,916		(280,841)	8,074	(288,915)						94,849	06/20/2064
38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.625% 07/20/64	12/01/2025	Paydown				138,558	128,471		(128,471)		(128,471)						32,478	07/20/2064
38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI 1.915% 08/20/64	12/01/2025	Paydown				192,278	180,164		(180,029)		(180,029)						53,620	08/20/2064
38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI 1.585% 09/20/64	12/01/2025	Paydown				64,211	63,317		(63,317)		(63,317)						12,039	09/20/2064
38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI 1.865% 09/20/64	12/01/2025	Paydown				202,963	200,735		(194,791)	5,944	(200,735)						66,376	09/20/2064
38375U-PY-0	Government National Mortgage A GNR 2014-H19 GI 1.844% 09/20/64	12/01/2025	Paydown				426,432	427,765		(427,765)		(427,765)						134,153	09/20/2064
38375U-QG-8	Government National Mortgage A GNR 2014-H20 AI 1.541% 10/20/64	12/01/2025	Paydown				321,669	323,456		(312,442)	11,015	(323,457)						71,317	10/20/2064
38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI 1.705% 09/20/64	12/01/2025	Paydown				107,605	111,392		(111,392)		(111,392)						30,982	09/20/2064
38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI 1.530% 09/20/64	12/01/2025	Paydown				28,104	28,104		(28,104)		(28,104)						8,305	09/20/2064
38375U-QS-2	Government National Mortgage A GNR 2014-H20 LI 1.649% 10/20/64	12/01/2025	Paydown				160,277	144,954		(144,954)		(144,954)						54,498	10/20/2064
38375U-TL-4	Government National Mortgage A GNR 2015-H03 AI 1.484% 12/20/64	12/01/2025	Paydown				12,698	12,390		(12,390)		(12,390)						4,741	12/20/2064
38375U-TN-0	Government National Mortgage A GNR 2015-H03 BI 1.643% 01/20/65	12/01/2025	Paydown				245,944	241,416		(228,827)	12,589	(241,416)						73,096	01/20/2065
38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI 1.762% 01/20/65	12/01/2025	Paydown				121,007	121,414		(119,893)	1,521	(121,414)						38,245	01/20/2065
38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI 2.123% 12/20/64	12/01/2025	Paydown				200,848	199,983		(199,983)		(199,983)						39,870	12/20/2064
38375U-TY-6	Government National Mortgage A GNR 2015-H02 BI 1.681% 12/20/64	12/01/2025	Paydown				33,976	27,677		(27,677)		(27,677)						15,288	12/20/2064
38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI 1.753% 02/20/65	12/01/2025	Paydown				473,717	483,390		(441,176)	42,215	(483,391)						163,973	02/20/2065
38375U-VC-1	Government National Mortgage A GNR 2015-H08 DI 1.529% 03/20/65	12/01/2025	Paydown				231,595	205,816		(205,816)		(205,816)						62,978	03/20/2065
38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI 1.826% 02/20/65	12/01/2025	Paydown				275,869	244,319		(244,319)		(244,319)						80,498	02/20/2065
38375U-VY-3	Government National Mortgage A GNR 2015-H07 WI 1.672% 02/20/65	12/01/2025	Paydown				41,405	42,555		(42,555)		(42,555)						14,206	02/20/2065
38375U-VZ-0	Government National Mortgage A GNR 2015-H09 BI 1.755% 03/20/65	12/01/2025	Paydown				37,049	29,878		(29,878)		(29,878)						6,932	03/20/2065
38375U-WN-6	Government National Mortgage A GNR 2016-H11 CI 1.811% 05/20/66	12/01/2025	Paydown				271,965	276,974		(276,974)		(276,974)						72,521	05/20/2066
38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI 2.088% 05/20/66	12/01/2025	Paydown				449,735	427,562		(427,562)		(427,562)						120,734	05/20/2066
38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI 1.395% 01/20/66	12/01/2025	Paydown				124,526	122,962		(122,387)	574	(122,961)						30,177	01/20/2066
38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI 1.885% 05/20/66	12/01/2025	Paydown				85,897	82,176		(81,670)	506	(82,176)						18,805	05/20/2066
38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI 1.669% 03/20/67	12/01/2025	Paydown				141,908	139,001		(138,951)	49	(139,000)						39,327	03/20/2067
38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI 1.651% 03/20/67	12/01/2025	Paydown				81,403	79,284		(78,451)	833	(79,284)						20,996	03/20/2067
38376E-TN-5	Government National Mortgage A GNR 2009-H01 FI 2.128% 11/20/59	12/01/2025	Paydown				30,120	20,585		(16,690)		(16,690)						8,769	11/20/2059
38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI 1.906% 05/20/67	12/01/2025	Paydown				502,914	530,249		(514,372)	15,878	(530,250)						113,014	05/20/2067

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Government National Mortgage A GNR 2017-H11 VI																		
38376R-3Q-7	1.551% 05/20/67	12/01/2025	Paydown				181,961	174,462		(174,396)	66	(174,462)						42,468	05/20/2067
	Government National Mortgage A GNR 2017-H14 VI																		
38376R-5B-8	1.761% 06/20/67	12/01/2025	Paydown				160,778	159,884		(156,891)	2,992	(159,883)						31,692	06/20/2067
	Government National Mortgage A GNR 2017-H15 NI																		
38376R-5Z-5	1.600% 07/20/67	12/01/2025	Paydown				74,445	75,969		(75,969)		(75,969)						16,741	07/20/2067
	Government National Mortgage A GNR 2015-H10 AI																		
38376R-AA-4	2.290% 04/20/65	12/01/2025	Paydown				601,423	605,297		(605,297)		(605,297)						134,564	04/20/2065
	Government National Mortgage A GNR 2015-H10 GI																		
38376R-AP-1	1.808% 03/20/65	12/01/2025	Paydown				25,587	33,159		(33,159)		(33,159)						4,921	03/20/2065
	Government National Mortgage A GNR 2015-H10 KI																		
38376R-AR-7	2.230% 04/20/65	12/01/2025	Paydown				245,647	229,157		(226,993)	2,165	(229,158)						59,782	04/20/2065
	Government National Mortgage A GNR 2015-H11 BI																		
38376R-AX-4	0.000% 04/20/65	12/01/2025	Paydown				43,752	38,327		(38,327)		(38,327)						15,348	04/20/2065
	Government National Mortgage A GNR 2015-H12 CI																		
38376R-BL-9	1.556% 04/20/65	12/01/2025	Paydown				72,059	73,114		(71,549)	1,565	(73,114)						16,260	04/20/2065
	Government National Mortgage A GNR 2015-H12 DI																		
38376R-BN-5	2.208% 05/20/65	12/01/2025	Paydown				258,122	237,246		(236,957)		(236,957)						78,886	05/20/2065
	Government National Mortgage A GNR 2015-H12 KI																		
38376R-BZ-8	1.582% 03/20/65	12/01/2025	Paydown				43,484	43,484		(43,484)		(43,484)						14,055	03/20/2065
	Government National Mortgage A GNR 2015-H15 CI																		
38376R-DA-1	1.963% 06/20/65	12/01/2025	Paydown				247,092	240,861		(240,680)	182	(240,862)						62,152	06/20/2065
	Government National Mortgage A GNR 2015-H15 DI																		
38376R-DC-7	2.051% 06/20/65	11/01/2025	Paydown				209,470	177,047		(177,047)		(177,047)						62,824	06/20/2065
	Government National Mortgage A GNR 2015-H16 TI																		
38376R-DN-3	2.045% 07/20/65	12/01/2025	Paydown				644,156	620,330		(611,781)	8,549	(620,330)						224,798	07/20/2065
	Government National Mortgage A GNR 2015-H16 LI																		
38376R-DS-2	2.044% 07/20/65	12/01/2025	Paydown				536,205	562,961		(562,961)		(562,961)						207,583	07/20/2065
	Government National Mortgage A GNR 2015-H16 GI																		
38376R-DZ-6	0.000% 07/20/65	12/01/2025	Paydown				201,505	204,952		(204,952)		(204,952)						67,932	07/20/2065
	Government National Mortgage A GNR 2015-H19 LI																		
38376R-FS-0	2.208% 08/20/65	12/01/2025	Paydown				362,355	378,000		(376,622)	1,379	(378,001)						104,653	08/20/2065
	Government National Mortgage A GNR 2015-H19 MI																		
38376R-FT-8	2.018% 08/20/65	12/01/2025	Paydown				316,176	336,183		(336,183)		(336,183)						84,361	08/20/2065
	Government National Mortgage A GNR 2015-H22 BI																		
38376R-GS-9	1.856% 09/20/65	12/01/2025	Paydown				53,013	49,378		(49,378)		(49,378)						8,245	09/20/2065
	Government National Mortgage A GNR 2015-H27 AI																		
38376R-HQ-2	2.046% 09/20/65	12/01/2025	Paydown				147,827	141,924		(137,257)	4,667	(141,924)						54,190	09/20/2065
	Government National Mortgage A GNR 2015-H24 BI																		
38376R-HT-6	1.634% 08/20/65	12/01/2025	Paydown				22,104	16,139		(16,139)		(16,139)						2,774	08/20/2065
	Government National Mortgage A GNR 2015-H25 AI																		
38376R-JD-9	1.711% 09/20/65	12/01/2025	Paydown				47,645	47,645		(47,645)		(47,645)						25,310	09/20/2065
	Government National Mortgage A GNR 2015-H26 AI																		
38376R-JQ-0	1.877% 10/20/65	12/01/2025	Paydown				406,193	370,709		(370,507)	202	(370,709)						123,365	10/20/2065
	Government National Mortgage A GNR 2016-H27 DI																		
38376R-K8-8	1.677% 12/20/66	12/01/2025	Paydown				142,931	147,703		(147,703)		(147,703)						31,720	12/20/2066
	Government National Mortgage A GNR 2015-H28 CI																		
38376R-KL-9	1.274% 10/20/65	12/01/2025	Paydown				19,381	8,986		(8,986)		(8,986)						1,956	10/20/2065
	Government National Mortgage A GNR 2015-H30 DI																		
38376R-LH-7	1.311% 10/20/65	12/01/2025	Paydown				112,330	113,714		(113,714)		(113,714)						25,622	10/20/2065
	Government National Mortgage A GNR 2015-H30 EI																		
38376R-LK-0	1.682% 11/20/65	12/01/2025	Paydown				355,575	355,609		(355,609)		(355,609)						142,298	11/20/2065
	Government National Mortgage A GNR 2015-H29 JI																		
38376R-LS-3	1.832% 11/20/65	12/01/2025	Paydown				97,017	97,334		(97,334)		(97,334)						29,493	11/20/2065
	Government National Mortgage A GNR 2016-H26 BI																		
38376R-M5-2	1.460% 10/20/66	12/01/2025	Paydown				95,404	93,547		(93,547)		(93,547)						24,213	10/20/2066

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Government National Mortgage A GNR 2015-H29 VI																		
38376R-MF-0	1.852% 11/20/65	12/01/2025	Paydown				195,839	185,442		(183,470)	1,972	(185,442)						66,206	11/20/2065
	Government National Mortgage A GNR 2016-H26 MI																		
38376R-N5-1	1.899% 12/20/66	12/01/2025	Paydown				91,332	90,563		(90,563)		(90,563)						21,504	12/20/2066
	Government National Mortgage A GNR 2015-H33 BI																		
38376R-NG-7	1.679% 12/20/65	12/01/2025	Paydown				172,782	165,586		(165,586)		(165,586)						53,127	12/20/2065
	Government National Mortgage A GNR 2016-H03 BI																		
38376R-NN-2	1.775% 01/20/66	12/01/2025	Paydown				172,166	177,413		(177,413)		(177,413)						51,000	01/20/2066
	Government National Mortgage A GNR 2016-H03 CI																		
38376R-NQ-5	1.189% 11/20/65	12/01/2025	Paydown				53,207	55,651		(55,651)		(55,651)						14,252	11/20/2065
	Government National Mortgage A GNR 2016-H01 IO																		
38376R-NX-0	1.627% 12/20/65	12/01/2025	Paydown				32,648	26,164		(26,164)		(26,164)						4,890	12/20/2065
	Government National Mortgage A GNR 2016-H01 BI																		
38376R-NY-8	1.458% 11/20/65	12/01/2025	Paydown				312,751	329,530		(329,530)		(329,530)						90,740	11/20/2065
	Government National Mortgage A GNR 2016-H05 DI																		
38376R-QF-6	1.606% 02/20/66	12/01/2025	Paydown				744,907	753,065		(753,065)		(753,065)						240,028	02/20/2066
	Government National Mortgage A GNR 2016-H04 AI																		
38376R-QH-2	1.669% 02/20/66	12/01/2025	Paydown				397,940	398,989		(384,076)	14,913	(398,989)						132,836	02/20/2066
	Government National Mortgage A GNR 2016-H07 CI																		
38376R-RC-2	1.663% 03/20/66	12/01/2025	Paydown				533,756	551,032		(551,032)		(551,032)						158,799	03/20/2066
	Government National Mortgage A GNR 2016-H07 LI																		
38376R-RP-3	1.541% 01/20/66	12/01/2025	Paydown				401,404	386,240		(386,240)		(386,240)						120,720	01/20/2066
	Government National Mortgage A GNR 2016-H06 MI																		
38376R-SA-5	1.015% 02/20/66	12/01/2025	Paydown				354,047	352,210		(352,210)		(352,210)						94,954	02/20/2066
	Government National Mortgage A GNR 2016-H06 GI																		
38376R-SC-1	1.330% 03/20/66	12/01/2025	Paydown				43,247	29,821		(29,821)		(29,821)						5,238	03/20/2066
	Government National Mortgage A GNR 2016-H09 TI																		
38376R-SY-3	1.774% 04/20/66	12/01/2025	Paydown				253,377	251,027		(239,292)	11,735	(251,027)						64,326	04/20/2066
	Government National Mortgage A GNR 2017-H04 KI																		
38376R-T5-5	1.647% 01/20/67	12/01/2025	Paydown				118,147	117,021		(115,684)	1,337	(117,021)						27,634	01/20/2067
	Government National Mortgage A GNR 2016-H09 AI																		
38376R-TF-3	1.588% 03/20/66	12/01/2025	Paydown				146,016	152,387		(152,387)		(152,387)						45,196	03/20/2066
	Government National Mortgage A GNR 2016-H10 CI																		
38376R-UM-6	1.725% 05/20/66	12/01/2025	Paydown				523,989	505,855		(505,855)		(505,855)						139,453	05/20/2066
	Government National Mortgage A GNR 2016-H13 AI																		
38376R-VB-9	1.521% 03/20/66	12/01/2025	Paydown				151,951	155,531		(155,531)		(155,531)						34,472	03/20/2066
	Government National Mortgage A GNR 2017-H06 CI																		
38376R-W3-6	1.522% 02/20/67	12/01/2025	Paydown				27,955	27,955		(27,955)		(27,955)						8,180	02/20/2067
	Government National Mortgage A GNR 2016-H16 IO																		
38376R-WU-6	2.007% 06/20/66	12/01/2025	Paydown				587,857	553,312		(530,407)	22,905	(553,312)						125,785	06/20/2066
	Government National Mortgage A GNR 2016-H15 IO																		
38376R-WW-2	1.775% 07/20/66	12/01/2025	Paydown				395,388	409,306		(401,369)	7,938	(409,307)						102,339	07/20/2066
	Government National Mortgage A GNR 2016-H21 BI																		
38376R-YZ-3	1.851% 09/20/66	12/01/2025	Paydown				172,293	169,335		(169,335)		(169,335)						75,854	09/20/2066
	Government National Mortgage A GNR 2017-H08 CI																		
38376R-Z6-6	1.719% 03/20/67	12/01/2025	Paydown				149,746	146,890		(144,352)	2,538	(146,890)						34,814	03/20/2067
	Government National Mortgage A GNR 2010-H03 CI																		
38376X-NE-9	2.063% 03/20/60	11/01/2025	Paydown				153,882	148,977		(148,977)		(148,977)						25,591	03/20/2060
	Government National Mortgage A GNR 2010-H03 DI																		
38376X-NG-4	2.318% 03/20/60	12/01/2025	Paydown				13,600	16,418		(16,418)		(16,418)						3,542	03/20/2060
	Government National Mortgage A GNR 2010-H07 BI																		
38377E-X2-5	2.214% 04/20/60	11/01/2025	Paydown				36,870	19,931		(14,947)		(14,947)						13,330	04/20/2060
	Government National Mortgage A GNR 2010-H07 GI																		
38377E-X7-4	1.058% 01/20/59	12/01/2025	Paydown				28,173	28,173		(28,173)		(28,173)						6,750	01/20/2059
	Government National Mortgage A GNR 2015-H04 BI																		
38378U-8F-7	1.713% 02/20/65	12/01/2025	Paydown				228,961	201,377		(193,649)	7,727	(201,376)						61,775	02/20/2065

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38380L-C9-2	Government National Mortgage A GNR 2019-H15 IL 1.822% 08/20/69	12/01/2025	Paydown				71,524	72,683		(71,893)	790	(72,683)						14,167	08/20/2069
38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI 1.469% 06/20/69	11/01/2025	Paydown				57,666	60,574		(60,522)		(60,522)						7,129	06/20/2069
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)							19,419,435	19,092,477		(18,881,734)	199,400	(19,081,134)						5,442,662	XXX
38378B-A8-2	Government National Mortgage A GNR 2012-100 B 2.307% 11/16/51	12/01/2025	Paydown		2,233,430	2,233,430	2,232,698	2,231,693		1,737		1,737		2,233,430				44,022	11/16/2051
38378B-AX-7	Government National Mortgage A GNR 2011-161 Z 3.764% 04/16/53	12/01/2025	Paydown		15,408	15,408	16,201	16,178		(770)		(770)		15,408				316	04/16/2053
38378B-CP-2	Government National Mortgage A GNR 2012-2 Z 3.489% 12/16/51	12/01/2025	Paydown		161,975	161,975	169,002	168,546		(6,571)		(6,571)		161,975				3,187	12/16/2051
38378B-DK-2	Government National Mortgage A GNR 2012-19 Z 3.500% 08/16/52	12/01/2025	Paydown		18,600	18,600	19,372	19,470		(871)		(871)		18,600				355	08/16/2052
38378B-EQ-8	Government National Mortgage A GNR 2012-28 Z 3.250% 01/16/52	12/01/2025	Paydown		222,695	222,695	227,117	229,349		(6,654)		(6,654)		222,695				5,307	01/16/2052
38378B-YH-6	Government National Mortgage A GNR 2012-86 Z 3.062% 12/16/53	12/01/2025	Paydown		36,307	36,307	36,980	37,325		(1,019)		(1,019)		36,307				605	12/16/2053
38378B-YW-3	Government National Mortgage A GNR 2012-85 B 2.800% 09/16/52	12/01/2025	Paydown		804,633	804,633	808,326	806,148		(1,514)		(1,514)		804,633				19,197	09/16/2052
38378K-SU-4	Government National Mortgage A GNR 2013-74 AG 2.573% 12/16/53	12/01/2025	Paydown		6,365	6,365	6,320	6,336		29		29		6,365				89	12/16/2053
38378N-6Q-1	Government National Mortgage A GNR 2014-93 ZC 3.425% 11/16/55	12/01/2025	Paydown		264,675	264,675	271,762	274,312		(9,638)		(9,638)		264,675				4,946	11/16/2055
38378X-LE-9	Government National Mortgage A GNR 2014-124 DY 3.500% 05/16/54	12/01/2025	Paydown		403,882	403,882	419,738	413,199		(9,317)		(9,317)		403,882				7,852	05/16/2054
38379K-3R-7	Government National Mortgage A GNR 2015-169 C 3.000% 07/16/57	12/01/2025	Paydown		78,149	78,149	78,380	78,321		(172)		(172)		78,149				1,279	07/16/2057
38379K-G3-6	Government National Mortgage A GNR 2015-140 B 3.000% 06/16/57	12/01/2025	Paydown		90,951	90,951	91,311	91,120		(169)		(169)		90,951				1,486	06/16/2057
38379K-GN-2	Government National Mortgage A GNR 2015-58 B 2.900% 07/16/44	01/01/2025	Paydown		500,717	500,717	502,440	500,432		285		285		500,717				1,210	07/16/2044
38379K-GQ-5	Government National Mortgage A GNR 2015-58 Z 3.406% 01/16/55	12/01/2025	Paydown		1,513,508	1,513,508	1,529,209	1,543,836		(30,328)		(30,328)		1,513,508				10,959	01/16/2055
38379K-V4-7	Government National Mortgage A GNR 2015-150 C 3.000% 09/16/57	12/01/2025	Paydown		108,861	108,861	96,232	100,055		8,805		8,805		108,861				1,827	09/16/2057
38379K-VE-5	Government National Mortgage A GNR 2015-109 C 3.000% 01/16/52	12/01/2025	Paydown		249,422	249,422	250,605	249,897		(476)		(476)		249,422				5,704	01/16/2052
38379R-3T-8	Government National Mortgage A GNR 2017-142 B 3.000% 11/16/59	12/01/2025	Paydown		457,553	457,553	414,609	428,020		29,533		29,533		457,553				8,733	11/16/2059
38379R-AH-6	Government National Mortgage A GNR 2015-183 C 2.800% 09/16/57	12/01/2025	Paydown		88,279	88,279	87,004	87,419		860		860		88,279				1,356	09/16/2057
38379R-HB-2	Government National Mortgage A GNR 2016-36 IO 0.656% 08/16/57	12/01/2025	Paydown				7,351	6,144		(6,144)		(6,144)						980	08/16/2057
38379R-WA-7	Government National Mortgage A GNR 2017-76 B 2.600% 12/16/56	12/01/2025	Paydown		152,499	152,499	147,208	148,312		4,187		4,187		152,499				2,343	12/16/2056
38379R-YR-8	Government National Mortgage A GNR 2017-70 C 3.000% 02/16/59	12/01/2025	Paydown		236,433	236,433	213,699	224,454		11,979		11,979		236,433				5,238	02/16/2059
38379R-ZG-1	Government National Mortgage A GNR 2017-89 B 3.000% 07/16/59	12/01/2025	Paydown		1,500,300	1,500,300	1,393,649	1,417,245		83,055		83,055		1,500,300				13,085	07/16/2059
38379U-EG-7	Government National Mortgage A GNR 2016-26 C 3.000% 02/16/58	12/01/2025	Paydown		140,972	140,972	117,104	125,374		15,597		15,597		140,972				2,315	02/16/2058
38379U-FV-3	Government National Mortgage A GNR 2016-24 IO 0.627% 09/16/57	12/01/2025	Paydown				12,388	5,028		(5,028)		(5,028)						709	09/16/2057
38379U-NE-2	Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58	12/01/2025	Paydown		80,268	80,268	74,320	74,982		5,286		5,286		80,268				1,311	02/16/2058

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38379U-QX-7	Government National Mortgage A GNR 2016-65 C 3.000% 01/16/58	12/01/2025	Paydown		196,368	196,368	166,968	179,799		16,569		16,569		196,368				2,135	01/16/2058
38380J-BY-3	Government National Mortgage A GNR 2017-157 B 2.500% 12/16/59	12/01/2025	Paydown		62,055	62,055	58,875	59,951		2,104		2,104		62,055				859	12/16/2059
38380J-CD-8	Government National Mortgage A GNR 2017-152 B 3.000% 11/16/59	12/01/2025	Paydown		319,113	319,113	284,681	302,385		16,728		16,728		319,113				6,098	11/16/2059
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					9,943,418	9,943,418	9,733,549	9,825,330		118,083		118,083		9,943,418				153,503	XXX
3128MF-SR-0	Freddie Mac Gold Pool FG G16628 3.000% 02/01/31	12/01/2025	Paydown		200,224	200,224	189,572	190,631		9,592		9,592		200,224				3,264	02/01/2031
31298G-PM-6	Freddie Mac Gold Pool FG C47628 6.000% 02/01/31	12/01/2025	Paydown		124	124	138	135		(11)		(11)		124				4	02/01/2031
3132DP-UJ-5	Freddie Mac Pool FR SD2385 3.500% 07/01/52	11/17/2025	JPM SECURITIES LLC		16,426,616	17,781,030	16,409,946	16,468,962		21,630		21,630		16,490,591		(63,976)	(63,976)	599,863	07/01/2052
3132DP-UJ-5	Freddie Mac Pool FR SD2385 3.500% 07/01/52	11/01/2025	Paydown		1,288,054	1,288,054	1,188,733	1,193,008		95,046		95,046		1,288,054				23,715	07/01/2052
3132DP-UN-6	Freddie Mac Pool FR SD2389 3.500% 05/01/52	11/17/2025	JPM SECURITIES LLC		17,279,949	18,679,448	17,246,384	17,283,779		21,159		21,159		17,304,937		(24,988)	(24,988)	630,172	05/01/2052
3132DP-UN-6	Freddie Mac Pool FR SD2389 3.500% 05/01/52	11/01/2025	Paydown		1,484,544	1,484,544	1,370,652	1,373,624		110,920		110,920		1,484,544				30,276	05/01/2052
3132DQ-KZ-8	Freddie Mac Pool FR SD3012 3.000% 05/01/52	11/17/2025	MIZUHO SECURITIES USA L		13,980,562	15,637,120	13,704,469	13,767,987		22,033		22,033		13,790,020		190,543	190,543	452,173	05/01/2052
3132DQ-KZ-8	Freddie Mac Pool FR SD3012 3.000% 05/01/52	11/01/2025	Paydown		2,066,281	2,066,281	1,810,902	1,819,295		246,986		246,986		2,066,281				28,184	05/01/2052
3132DQ-NN-2	Freddie Mac Pool FR SD3097 3.500% 06/01/52	11/17/2025	JPM SECURITIES LLC		45,623,111	49,535,653	42,315,588	42,574,409		155,780		155,780		42,730,189		2,892,930	2,892,930	1,671,140	06/01/2052
3132DQ-NN-2	Freddie Mac Pool FR SD3097 3.500% 06/01/52	12/01/2025	Paydown		10,081,496	10,081,496	8,612,071	8,664,746		1,416,750		1,416,750		10,081,496				182,818	06/01/2052
3132DW-ES-8	Freddie Mac Pool FR SD8245 4.500% 09/01/52	12/01/2025	Paydown		2,223,989	2,223,989	2,067,411	1,685,199		153,469		153,469		2,223,989				50,849	09/01/2052
3132DW-HG-1	Freddie Mac Pool FR SD8331 5.500% 06/01/53	11/17/2025	Bank of America		7,897,435	7,813,501	7,725,904	7,728,601		635		635		7,729,236		168,199	168,199	414,224	06/01/2053
3132DW-HG-1	Freddie Mac Pool FR SD8331 5.500% 06/01/53	11/01/2025	Paydown		878,991	878,991	869,136	869,440		9,551		9,551		878,991				27,110	06/01/2053
3133BB-B7-3	Freddie Mac Pool FR QE1862 3.500% 05/01/52	11/17/2025	Bank of America		20,169,876	21,967,616	18,650,163	18,761,387		68,257		68,257		18,829,644		1,340,232	1,340,232	741,102	05/01/2052
3133BB-B7-3	Freddie Mac Pool FR QE1862 3.500% 05/01/52	12/01/2025	Paydown		3,771,945	3,771,945	3,202,322	3,221,420		550,525		550,525		3,771,945				77,908	05/01/2052
31358S-4Z-1	Fannie Mae Grantor Trust 2001- FNGT 2001-T1 A2 5.038% 10/25/40	12/01/2025	Paydown		47,708	47,708	47,917	47,708						47,708				1,197	10/25/2040
31371H-F2-9	Fannie Mae Pool FN 252285 7.000% 12/01/28	12/01/2025	Paydown		1,911	1,911	2,231	1,991		(80)		(80)		1,911				73	12/01/2028
31376Z-UY-7	Fannie Mae Pool FN 370599 6.800% 04/01/27	12/01/2025	Paydown		445	445	446	445						445				17	04/01/2027
31379H-QZ-6	Fannie Mae Pool FN 419972 6.500% 04/01/28	10/01/2025	Paydown		570	570	653	591		(22)		(22)		570				16	04/01/2028
31392D-L5-9	Fannie Mae REMIC Trust 2002-W5 FNW 2002-W5 IO 0.457% 06/25/32	12/01/2025	Paydown															432	06/25/2032
31394C-7F-3	Fannie Mae Grantor Trust 2005- FNGT 2005-T1 A3 5.005% 05/25/35	12/25/2025	Paydown															2,534	05/25/2035
31394D-JW-1	Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8 5.410% 05/25/35	12/01/2025	Paydown		96,003	96,003	94,143	95,097		905		905		96,003				2,712	05/25/2035
31396W-LT-1	Fannie Mae REMIC Trust 2007-W5 FNW 2007-W5 1A3 0.010% 06/25/37	12/26/2025	Paydown															3	06/25/2037
31396W-LU-8	Fannie Mae REMIC Trust 2007-W5 FNW 2007-W5 2A3 0.010% 06/25/37	12/26/2025	Paydown															1	06/25/2037
31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN 4.000% 10/25/40	12/01/2025	Paydown		45,919	45,919	44,909	44,923		996		996		45,919				956	10/25/2040
3140MG-MF-5	Fannie Mae Pool FN BV3057 3.500% 02/01/52	11/17/2025	JPM SECURITIES LLC		8,585,680	9,240,452	8,550,306	8,567,744		2,327		2,327		8,570,071		15,608	15,608	311,737	02/01/2052
3140MG-MF-5	Fannie Mae Pool FN BV3057 3.500% 02/01/52	11/01/2025	Paydown		1,080,763	1,080,763	1,000,044	1,002,083		78,680		78,680		1,080,763				17,536	02/01/2052
3140MP-6W-6	Fannie Mae Pool FN BV9884 3.500% 06/01/52	12/01/2025	Paydown		2,373,793	2,373,793	1,983,230	1,996,479		377,314		377,314		2,373,793				40,684	06/01/2052
3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52	11/17/2025	JPM SECURITIES LLC		9,736,741	10,568,157	9,706,192	9,745,074		16,476		16,476		9,761,550		(24,809)	(24,809)	356,528	06/01/2052
3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52	11/01/2025	Paydown		1,124,629	1,124,629	1,032,901	1,037,039		87,590		87,590		1,124,629				19,444	06/01/2052
3140QK-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51	11/17/2025	STONEX GROUP INC		39,407,931	44,239,740	39,520,258	39,586,376		25,656		25,656		39,612,032		(204,101)	(204,101)	1,279,266	04/01/2051
3140QK-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51	11/01/2025	Paydown		3,587,596	3,587,596	3,204,872	3,210,234		377,362		377,362		3,587,596				55,084	04/01/2051
3140QP-AA-5	Fannie Mae Pool FN CB3600 3.500% 05/01/52	11/17/2025	Bank of America		89,852,110	97,528,684	87,577,710	87,933,614		168,213		168,213		88,101,827		1,750,282	1,750,282	3,290,239	05/01/2052
3140QP-AA-5	Fannie Mae Pool FN CB3600 3.500% 05/01/52	11/01/2025	Paydown		7,150,858	7,150,858	6,421,247	6,447,342		703,516		703,516		7,150,858				125,587	05/01/2052
3140QP-E3-7	Fannie Mae Pool FN CB3753 4.000% 06/01/52	12/01/2025	Paydown		9,638,314	9,638,314	8,371,779	8,408,595		1,229,719		1,229,719		9,638,314				232,616	06/01/2052
3140XD-TN-6	Fannie Mae Pool FN FM9556 3.000% 11/01/51	11/17/2025	Various		11,541,677	12,952,259	11,327,156	11,369,326		10,509		10,509		11,379,835		161,842	161,842	374,536	11/01/2051
3140XD-TN-6	Fannie Mae Pool FN FM9556 3.000% 11/01/51	11/01/2025	Paydown		687,168	687,168	600,950	603,187		83,981		83,981		687,168				10,416	11/01/2051
3140XF-5F-4	Fannie Mae Pool FN FS0845 3.000% 02/01/52	11/17/2025	BARCLAYS CAPITAL INC.		32,544,609	36,621,626	32,450,194	32,618,892		66,465		66,465		32,685,357		(140,749)	(140,749)	1,058,975	02/01/2052
3140XF-5F-4	Fannie Mae Pool FN FS0845 3.000% 02/01/52	11/01/2025	Paydown		3,321,915	3,321,915	2,943,528	2,958,830		363,084		363,084		3,321,915				58,362	02/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140XG-JS-9 ..	Fannie Mae Pool FN FS1172 3.000% 11/01/51	..11/17/2025 .	STONEX GROUP INC		8,518,431	9,591,478	8,335,594	8,359,665		10,101		10,101		8,369,766		148,665	148,665	277,353	..11/01/2051 .
3140XG-JS-9 ..	Fannie Mae Pool FN FS1172 3.000% 11/01/51	..11/01/2025 .	Paydown		732,321	732,321	636,433	638,270		94,050		94,050		732,321				11,184	..11/01/2051 .
3140XH-BG-1 ..	Fannie Mae Pool FN FS1838 3.000% 12/01/51	..11/17/2025 .	Bank of America		13,833,253	15,519,821	13,435,558	13,490,577		26,378		26,378		13,516,955		316,298	316,298	448,782	..12/01/2051 .
3140XH-BG-1 ..	Fannie Mae Pool FN FS1838 3.000% 12/01/51	..11/01/2025 .	Paydown		1,381,732	1,381,732	1,196,170	1,201,069		180,664		180,664		1,381,732				21,125	..12/01/2051 .
3140XM-BW-5 ..	Fannie Mae Pool FN FS5452 3.500% 06/01/52	..11/17/2025 .	Bank of America		15,119,673	16,403,087	13,978,506	14,030,044		30,160		30,160		14,060,204		1,059,469	1,059,469	553,376	..06/01/2052 .
3140XM-BW-5 ..	Fannie Mae Pool FN FS5452 3.500% 06/01/52	..12/01/2025 .	Paydown		6,455,569	6,455,569	5,501,355	5,523,297		932,272		932,272		6,455,569				121,625	..06/01/2052 .
3140XP-CP-2 ..	Fannie Mae Pool FN FS7277 5.000% 09/01/53	..11/17/2025 .	Goldman Sachs		9,716,116	9,759,576	9,470,220	9,476,984		2,397		2,397		9,479,382		236,734	236,734	470,357	..09/01/2053 .
3140XP-CP-2 ..	Fannie Mae Pool FN FS7277 5.000% 09/01/53	..12/01/2025 .	Paydown		9,642,250	9,642,250	9,356,372	9,363,055		279,195		279,195		9,642,250				262,265	..09/01/2053 .
31418E-DE-7 ..	Fannie Mae Pool FN MA4600 3.500% 05/01/52	..11/17/2025 .	BMO CAPITAL MARKETS (NY)		39,167,215	42,564,024	37,915,234	38,078,340		79,228		79,228		38,157,569		1,009,646	1,009,646	1,435,945	..05/01/2052 .
31418E-DE-7 ..	Fannie Mae Pool FN MA4600 3.500% 05/01/52	..11/01/2025 .	Paydown		3,588,727	3,588,727	3,196,771	3,210,523		378,204		378,204		3,588,727				64,497	..05/01/2052 .
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					472,354,824	509,357,111	453,266,270	454,650,017		8,487,662		8,487,662		463,523,004		8,831,825	8,831,825	15,838,262	XXX
12633R-AA-8 ..	CSFBN 2001-3 A2 Csfbn 2001-3 A2 8.500% 02/28/23	..01/27/2025 .	Paydown			1,568,893													..02/28/2023 .
000000-00-0 ..	CSFBN 2001-3 A1 Csfbn 2001-3 A1 9.000% 02/28/23	..01/26/2025 .	Paydown			2,610,068													..02/28/2023 .
G7305P-10-4 ..	PYX 2007-1 A 0.000% 03/06/47	..09/02/2025 .	Redemption 0.0100		2	24,300				2		2		2					..03/06/2047 .
00002N-AC-1 ..	A&D Mortgage Trust 2024-NQM2 ADMT 2024-NQM2 A3 6.802% 04/25/69	..12/01/2025 .	Paydown		704,597	704,597	709,881			(5,284)		(5,284)		704,597				18,323	..04/25/2069 .
00105H-EE-2 ..	AFC Trust Series 1999-4 AFC 1999-4 2A 4.726% 12/26/29	..03/24/2025 .	Various		3,040,492	4,659,757	3,187,029	3,066,312		(48,436)		(48,436)		3,017,876		22,615	22,615	32,546	..12/26/2029 .
00105H-EE-2 ..	AFC Trust Series 1999-4 AFC 1999-4 2A 4.726% 12/26/29	..03/25/2025 .	Paydown		78,137	78,137	53,441	51,417		26,720		26,720		78,137				14,819	..12/26/2029 .
00112D-AB-2 ..	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500% 10/25/39	..12/25/2025 .	Paydown		4,628,987	4,628,987	4,515,780	4,515,200		113,787		113,787		4,628,987				143,512	..10/25/2039 .
00191X-AC-0 ..	APS Resecuritization Trust 201 APS 2015-3 2A 4.628% 06/27/49	..11/28/2025 .	Paydown		103,441	103,441	101,184	101,826		1,615		1,615		103,441				2,244	..06/27/2049 .
00192J-AE-6 ..	APS Resecuritization Trust 201 APS 2016-1 4A 8.566% 05/30/50	..12/25/2025 .	Paydown		14,709	25,188	12,002	11,727		2,982		2,982		14,709				527	..05/30/2050 .
00212F-BL-3 ..	ASG Resecuritization Trust 200 ASG 2009-2 M25 3.092% 05/24/36	..12/01/2025 .	Paydown		525,275	527,943	391,247	485,634		39,641		39,641		525,275				8,359	..05/24/2036 .
00212J-BN-1 ..	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.759% 03/26/37	..12/01/2025 .	Paydown		965,007	1,081,851	881,219	886,786		78,830	608	78,222		965,007				19,397	..03/26/2037 .
00213G-BL-0 ..	ASG Resecuritization Trust 201 ASG 2012-1 M36 4.781% 04/28/36	..12/01/2025 .	Paydown		392,202	386,951	389,814	393,775		(1,572)		(1,572)		392,202				10,542	..04/28/2036 .
00214W-AA-9 ..	APS Resecuritization Trust 201 APS 2016-3 1A 6.096% 11/27/66	..10/27/2025 .	Paydown		504,179	504,179	742,760	1,159,954		(655,775)		(655,775)		504,179				43,582	..11/27/2066 .
00214W-AC-5 ..	APS Resecuritization Trust 201 APS 2016-3 2A 6.096% 11/27/46	..12/29/2025 .	Paydown		661,991	661,991	975,793	1,140,593		(478,602)		(478,602)		661,991				47,396	..11/27/2046 .
00249F-AC-1 ..	A&D Mortgage Trust 2023-NQM3 ADMT 2023-NQM3 A3 7.341% 07/25/68	..12/01/2025 .	Paydown		533,030	533,030	538,748			(5,718)		(5,718)		533,030				12,644	..07/25/2068 .
00250E-AD-8 ..	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A2 5.942% 06/25/70	..12/01/2025 .	Paydown		484,249	484,249	484,245			4		4		484,249				9,845	..06/25/2070 .
00250E-AE-6 ..	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A3 6.094% 06/25/70	..12/01/2025 .	Paydown		437,607	437,607	437,603			4		4		437,607				9,125	..06/25/2070 .
00253C-HZ-3 ..	Aames Mortgage Trust 2002-2 AMT 2002-2 M3 6.740% 03/25/33	..12/01/2025 .	Paydown		58,349	58,349	39,924	43,719		14,630		14,630		58,349				1,524	..03/25/2033 .
00441T-AF-0 ..	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.281% 06/25/36	..12/26/2025 .	Paydown			47,608	3,260		6,265	(6,266)		(1)						2	..06/25/2036 .
00441V-AE-8 ..	ACE Securities Corp Home Equit ACE 2006-FM1 A2D 4.346% 07/25/36	..12/26/2025 .	Paydown		41,526	41,526	10,057			31,469		31,469		41,526				99	..07/25/2036 .
004421-KM-4 ..	ACE Securities Corp Home Equit ACE 2005-SD1 M3 9.096% 11/25/50	..12/26/2025 .	Paydown		394,944	394,944	460,255	536,589		(141,645)		(141,645)		394,944				8,571	..11/25/2050 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
004421-TS-2	ACE Securities Corp Home Equit ACE 2005-SD3 M3 6.346% 08/25/45	12/26/2025	Paydown			(76,056)	(12)	(12)		12		12							08/25/2045
004421-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.186% 01/25/36	12/26/2025	Paydown		58,676	58,676	1,064	1,536		57,140		57,140		58,676				33	01/25/2036
00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C 4.166% 10/25/36	12/26/2025	Paydown		118,997	118,997	45,504	45,504		73,493		73,493		118,997				656	10/25/2036
00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D 4.346% 10/25/36	12/26/2025	Paydown		242,831	242,831	92,303	92,303		150,528		150,528		242,831				1,248	10/25/2036
00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D 4.346% 10/25/36	11/19/2025	Various		1,474,776	3,917,788	1,481,820	1,481,820		(25,563)		(25,563)		1,456,257		18,519	18,519	38,192	10/25/2036
00442K-AA-9	ACE Securities Corp Home Equit ACE 2007-WM2 A1 4.266% 02/25/37	12/26/2025	Paydown		150,162	150,162	64,053			86,108		86,108		150,162				997	02/25/2037
00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 4.326% 06/25/36	12/26/2025	Paydown		634,426	634,426	587,987	591,510		42,916		42,916		634,426				7,044	06/25/2036
00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B 4.086% 12/25/36	12/26/2025	Paydown		216,981	216,981	67,761	67,761		149,220		149,220		216,981				589	12/25/2036
00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B 4.086% 12/25/36	11/19/2025	AANY Modco AAM		677,203	2,175,339	677,727	677,727		(15,837)		(15,837)		661,890		15,313	15,313	13,508	12/25/2036
00443K-AE-0	ACE Securities Corp Home Equit ACE 2006-ASP6 A2C 4.166% 12/25/36	12/26/2025	Paydown		4,005	4,005	1,274			2,731		2,731		4,005				5	12/25/2036
00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.146% 01/25/37	12/26/2025	Paydown		120,791	120,791	65,146	49,260		55,644		55,644		120,791				1,012	01/25/2037
00443L-AB-4	ACE Securities Corp Home Equit ACE 2007-HE1 A2A 4.026% 01/25/37	10/27/2025	Paydown		96,787	96,787	59,513	59,348		37,439		37,439		96,787				773	01/25/2037
00443L-AB-4	ACE Securities Corp Home Equit ACE 2007-HE1 A2A 4.026% 01/25/37	11/13/2025	AMH - AmerUs Group Co.		1,190,834	1,947,123	1,197,265	1,193,936		(168)		(168)		1,193,768		(2,934)	(2,934)	29,116	01/25/2037
00443L-AC-2	ACE Securities Corp Home Equit ACE 2007-HE1 A2B 4.086% 01/25/37	10/27/2025	Paydown		83,690	83,690	51,335	51,204		32,485		32,485		83,690				668	01/25/2037
00443L-AC-2	ACE Securities Corp Home Equit ACE 2007-HE1 A2B 4.086% 01/25/37	11/19/2025	AANY Modco AAM		1,028,030	1,683,641	1,032,739	1,030,112		724		724		1,030,836		(2,806)	(2,806)	26,443	01/25/2037
00443L-AD-0	ACE Securities Corp Home Equit ACE 2007-HE1 A2C 4.186% 01/25/37	10/27/2025	Paydown		90,538	90,538	55,492	55,355		35,183		35,183		90,538				723	01/25/2037
00443L-AD-0	ACE Securities Corp Home Equit ACE 2007-HE1 A2C 4.186% 01/25/37	11/19/2025	AANY Modco AAM		1,112,059	1,821,408	1,116,369	1,113,605		830		830		1,114,435		(2,376)	(2,376)	28,724	01/25/2037
00443L-AE-8	ACE Securities Corp Home Equit ACE 2007-HE1 A2D 4.346% 01/25/37	12/26/2025	Paydown		622	622	434	413		209		209		622				6	01/25/2037
00449S-AB-3	ACHM Trust 2025-HE1 ACHM 2025-HE1 B 6.470% 03/25/55	12/01/2025	Paydown		3,462,835	3,462,835	3,462,729			106		106		3,462,835				106,775	03/25/2055
007036-AW-6	Adjustable Rate Mortgage Trust ARMT 2004-1 CB1X 0.000% 01/25/35	12/01/2025	Paydown				16	16		(16)		(16)							01/25/2035
007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 5.298% 04/25/35	12/01/2025	Paydown		12,866	18,281	13,368	14,180		(1,314)		(1,314)		12,866				646	04/25/2035
007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1 4.708% 07/25/35	12/01/2025	Paydown		253,122	253,122	214,540	220,841		32,281		32,281		253,122				7,257	07/25/2035
007036-KC-9	Adjustable Rate Mortgage Trust ARMT 2005-4 2A1 6.499% 08/25/35	12/01/2025	Paydown		9,324	9,328	7,860	9,021		302		302		9,324				294	08/25/2035
007036-PD-2	Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31 4.346% 11/25/35	12/25/2025	Paydown		50,365	50,365	48,262	48,776		1,589		1,589		50,365				1,384	11/25/2035
007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4 4.506% 11/25/35	12/26/2025	Paydown		180,290	180,290	175,368	177,438		2,852		2,852		180,290				5,940	11/25/2035
007037-AB-0	Adjustable Rate Mortgage Trust ARMT 2007-1 2A1 4.994% 03/25/37	12/01/2025	Paydown		19,265	19,265	18,685	18,815		450		450		19,265				593	03/25/2037
007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.419% 03/25/37	12/01/2025	Paydown		36,159	36,086	30,080	27,822		8,337		8,337		36,159				1,465	03/25/2037
007030-BH-4	Adjustable Rate Mortgage Trust ARMT 2006-3 2A2 6.600% 08/25/36	01/01/2025	Paydown			23	23		23	(23)									08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Adjustable Rate Mortgage Trust ARMT 2007-3 1A1																		
00703R-AA-8	5.040% 11/25/37	09/01/2025	Paydown		46,006	45,729	46,243	49,987		(3,981)		(3,981)		46,006				1,240	11/25/2037
	Aegis Asset Backed Securities AABST 2004-3 M1																		
00764M-CF-2	4.746% 09/25/34	12/26/2025	Paydown		421,462	421,462	414,019	438,264		(16,802)		(16,802)		421,462				10,923	09/25/2034
	Alliance Bancorp Trust 2007-OA ALBT 2007-OA1 A1																		
01852T-AA-1	4.326% 07/25/37	12/26/2025	Paydown		163,294	163,294	119,279	120,670		42,624		42,624		163,294				2,308	07/25/2037
	Alternative Loan Trust 2006-16 CWALT 2006-16CB A4																		
021460-AD-2	6.000% 06/25/36	08/01/2025	Paydown		6,349	23,625	18,701	12,756		(6,407)		(6,407)		6,349				273	06/25/2036
	Alternative Loan Trust 2006-14 CWALT 2006-14CB A7																		
021468-AG-8	6.000% 06/25/36	11/01/2025	Paydown		18,417	22,690	13,327	12,002		6,415		6,415		18,417				1,223	06/25/2036
	Alternative Loan Trust 2006-J3 CWALT 2006-J3 1A1																		
021469-AA-9	4.246% 05/25/36	12/25/2025	Paydown		5,012	13,566	3,425	3,174		1,838		1,838		5,012				553	05/25/2036
	Alternative Loan Trust 2006-OA CWALT 2006-OA10 1A1																		
02146Q-AA-1	4.989% 08/25/46	12/01/2025	Paydown		130,603	133,529	126,695	150,496		(19,893)		(19,893)		130,603				3,270	08/25/2046
	Alternative Loan Trust 2006-OA CWALT 2006-OA10 3A1																		
02146Q-AC-7	4.226% 08/25/46	12/26/2025	Paydown		149,397	151,867	147,406	170,004		(20,607)		(20,607)		149,397				2,380	08/25/2046
	Alternative Loan Trust 2006-24 CWALT 2006-24CB A9																		
02146T-AJ-6	6.000% 08/25/36	12/01/2025	Paydown		25,880	31,218	22,782	17,375		8,505		8,505		25,880				808	08/25/2036
	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13																		
02146T-AN-7	4.196% 08/25/36	12/25/2025	Paydown		6,897	8,320	3,328	3,071		3,827		3,827		6,897				172	08/25/2036
	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23																		
02146T-AY-3	6.000% 08/25/36	12/01/2025	Paydown		9,851	11,882	8,603	6,094		3,756		3,756		9,851				308	08/25/2036
	Alternative Loan Trust 2007-7T CWALT 2007-7T2 A8																		
02147B-AH-8	6.000% 04/25/37	10/01/2025	Paydown			9,818	5,012	4,345		(4,345)		(4,345)						318	04/25/2037
	Alternative Loan Trust 2007-7T CWALT 2007-7T2 A8																		
02147B-AH-8	6.000% 04/25/37	11/19/2025	AANY Modco AAM		821,019	1,954,719	997,798	865,161		(58,933)		(58,933)		806,228		14,791	14,791	105,455	04/25/2037
	Alternative Loan Trust 2006-18 CWALT 2006-18CB A11																		
02147F-AV-8	4.346% 07/25/36	12/25/2025	Paydown		10,898	10,431	3,651	3,283		7,615		7,615		10,898				299	07/25/2036
	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6																		
02147G-AF-1	5.600% 07/25/36	12/25/2025	Paydown				7,719	6,843	629	(7,472)		(6,843)						250	07/25/2036
	Alternative Loan Trust Resecur CWALT 2006-22R 1A2																		
02147L-AB-9	6.000% 05/25/36	11/01/2025	Paydown		132,768	128,388	86,873	65,193		67,575		67,575		132,768				3,703	05/25/2036
	Alternative Loan Trust 2006-20 CWALT 2006-20CB A15																		
02147M-AQ-4	4.556% 07/25/36	12/25/2025	Paydown		7,725	6,605	2,213	1,960		5,765		5,765		7,725				402	07/25/2036
	Alternative Loan Trust 2006-19 CWALT 2006-19CB A8																		
02147Q-AH-5	6.000% 08/25/36	11/01/2025	Paydown		22,433	21,321	16,332	12,502		9,931		9,931		22,433				652	08/25/2036
	Alternative Loan Trust 2006-19 CWALT 2006-19CB A8																		
02147Q-AH-5	6.000% 08/25/36	11/19/2025	AANY Modco AAM		547,896	1,010,350	773,916	592,448		(36,097)		(36,097)		556,351		(8,455)	(8,455)	58,271	08/25/2036
	Alternative Loan Trust 2006-19 CWALT 2006-19CB A9																		
02147Q-AJ-1	4.546% 08/25/36	12/25/2025	Paydown		24,100	21,371	8,712	8,155		15,945		15,945		24,100				721	08/25/2036
	Alternative Loan Trust 2006-19 CWALT 2006-19CB A15																		
02147Q-AQ-5	6.000% 08/25/36	12/01/2025	Paydown		10,836	9,617	7,339	5,610		5,226		5,226		10,836				380	08/25/2036
	Alternative Loan Trust 2006-19 CWALT 2006-19CB A23																		
02147Q-AY-8	4.246% 08/25/36	12/25/2025	Paydown		24,078	21,352	8,601	8,029		16,050		16,050		24,078				678	08/25/2036
	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6																		
02147R-AF-7	6.000% 08/25/36	12/01/2025	Paydown		32,704	33,383	28,354	30,610		2,094		2,094		32,704				1,119	08/25/2036
	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7																		
02147R-AG-5	6.000% 08/25/36	12/01/2025	Paydown		237,226	242,151	209,817	223,480		13,746		13,746		237,226				8,116	08/25/2036
	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A9																		
02147R-AJ-9	6.000% 08/25/36	12/01/2025	Paydown		241,270	246,279	221,419	230,868		10,403		10,403		241,270				8,255	08/25/2036
	Alternative Loan Trust Resecur CWALT 2006-37R A1																		
02147U-AA-1	4.446% 04/25/36	10/25/2025	Paydown		44,013	51,426	19,635	19,224		24,786		24,786		44,013				1,189	04/25/2036
	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1																		
02147V-AA-9	6.000% 10/25/36	12/01/2025	Paydown		35,275	42,576	28,021	19,202		16,073		16,073		35,275				1,929	10/25/2036
	Alternative Loan Trust 2006-25 CWALT 2006-25CB A4																		
02147V-AD-3	6.000% 10/25/36	11/01/2025	Paydown		40,184	35,950	26,220	19,389		20,795		20,795		40,184				1,374	10/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02147V-AD-3	Alternative Loan Trust 2006-25 CWALT 2006-25CB A4 6.000% 10/25/36	11/19/2025	AANY Modco AAM		845,090	1,650,176	1,203,555	889,990		(61,226)		(61,226)		828,764		16,326	16,326	95,069	10/25/2036
02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	12/25/2025	Paydown		13,221	15,951	14,251	13,036		185		185		13,221				1,500	10/25/2036
02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5 6.000% 09/25/36	11/01/2025	Paydown		71,971	67,862	35,073	32,576		39,394		39,394		71,971				2,326	09/25/2036
02147X-AM-9	Alternative Loan Trust 2006-32 CWALT 2006-32CB A12 6.000% 11/25/36	12/01/2025	Paydown		8,620	8,486	5,134	4,667		3,953		3,953		8,620				278	11/25/2036
02147X-AU-1	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19 6.000% 11/25/36	12/01/2025	Paydown		34,758	34,216	24,580	17,744		17,014		17,014		34,758				1,122	11/25/2036
02147X-AW-7	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21 5.500% 11/25/36	12/01/2025	Paydown		55,265	54,403	38,745	27,334		27,932		27,932		55,265				1,636	11/25/2036
02148B-AC-8	Alternative Loan Trust 2006-33 CWALT 2006-33CB 2A1 6.000% 11/25/36	12/01/2025	Paydown		31,237	28,943	23,892	19,207		12,030		12,030		31,237				1,708	11/25/2036
02148D-AA-8	Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1 5.921% 03/25/47	12/01/2025	Paydown		24,014	24,007	18,438	20,351		3,664		3,664		24,014				329	03/25/2047
02148F-AF-2	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A6 5.750% 04/25/37	12/01/2025	Paydown		54,722	50,966	44,851	43,126		11,596		11,596		54,722				1,681	04/25/2037
02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37	12/01/2025	Paydown		121,030	112,722	104,353	100,115		20,914		20,914		121,030				3,717	04/25/2037
02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1 4.346% 11/25/36	12/25/2025	Paydown		41,595	38,682	18,416	11,690		29,905		29,905		41,595				1,244	11/25/2036
02148H-AL-5	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11 4.446% 11/25/36	12/25/2025	Paydown		45,907	42,707	21,040	13,379		32,528		32,528		45,907				1,402	11/25/2036
02148J-AW-7	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 4.296% 01/25/37	10/25/2025	Paydown			33,279	3,561	3,519		(3,519)		(3,519)						65	01/25/2037
02148L-AA-0	Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A 4.938% 03/25/47	12/01/2025	Paydown		156,252	164,553	140,290	141,574		14,678		14,678		156,252				4,346	03/25/2047
02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 5.041% 03/25/47	12/01/2025	Paydown		391,461	391,484	356,312	379,753		11,708		11,708		391,461				9,757	03/25/2047
02149C-AA-9	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 4.496% 01/25/37	12/25/2025	Paydown		124,274	124,712	47,348	44,239		80,034		80,034		124,274				3,942	01/25/2037
02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4 5.750% 01/25/37	12/01/2025	Paydown		45,279	45,426	32,976	22,653		22,626		22,626		45,279				1,639	01/25/2037
02149F-AP-9	Alternative Loan Trust 2006-43 CWALT 2006-43CB 1A14 5.750% 02/25/37	11/01/2025	Paydown		45,570	57,552	40,520	30,178		15,392		15,392		45,570				2,459	02/25/2037
02149F-AP-9	Alternative Loan Trust 2006-43 CWALT 2006-43CB 1A14 5.750% 02/25/37	11/19/2025	AANY Modco AAM		2,436,127	4,977,003	3,504,091	2,609,725		(166,475)		(166,475)		2,443,250		(7,123)	(7,123)	276,443	02/25/2037
02149H-AD-2	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A4 5.750% 03/25/37	12/01/2025	Paydown		58,557	80,569	55,814	43,392		15,165		15,165		58,557				2,987	03/25/2037
02149H-BR-0	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A15 5.750% 03/25/37	12/01/2025	Paydown		10,669	14,681	10,549	7,969		2,700		2,700		10,669				546	03/25/2037
02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5 6.000% 02/25/37	12/01/2025	Paydown			(12,880)	(9,531)	(7,471)		7,471		7,471							02/25/2037
02149L-AA-9	Alternative Loan Trust 2007-0A CWALT 2007-0A2 1A1 4.869% 03/25/47	12/01/2025	Paydown		107,515	109,723	69,917	92,135		15,380		15,380		107,515				1,795	03/25/2047
02149L-AE-1	Alternative Loan Trust 2007-0A CWALT 2007-0A2 2A1 4.106% 03/25/47	12/26/2025	Paydown		65,223	65,223	37,584	36,205		29,018		29,018		65,223				1,212	03/25/2047
02149M-AQ-2	Alternative Loan Trust 2007-J1 CWALT 2007-J1 2A2 5.800% 03/25/37	10/25/2025	Paydown				15	12	3	(15)		(12)						(1)	03/25/2037
02149M-CH-0	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A1 4.197% 11/25/36	12/01/2025	Paydown		1,740	57,439	41,213	56,638		(54,897)		(54,897)		1,740				3,068	11/25/2036
02149M-CL-1	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A4 4.197% 11/25/36	12/01/2025	Paydown		5,918	6,868	9,409	11,514	8	(5,604)		(5,596)		5,918				1,087	11/25/2036
02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37	12/01/2025	Paydown			452	295	222		(222)		(222)						118	04/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02150E-AA-1	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1 6.000% 04/25/37	12/01/2025	Paydown		60,959	60,329	35,896	32,294		28,666		28,666		60,959				2,887	04/25/2037
02150E-AU-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19 4.296% 04/25/37	12/25/2025	Paydown		63,532	62,875	24,021	22,586		40,946		40,946		63,532				2,443	04/25/2037
02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	12/01/2025	Paydown		59,457	58,842	48,029	32,324		27,133		27,133		59,457				2,581	04/25/2037
02150E-CC-5	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5 4.366% 04/25/37	07/25/2025	Paydown		3,717	(9,902)	(2,944)	(2,728)		6,445		6,445		3,717				322	04/25/2037
02150G-AF-5	Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6 4.446% 05/25/37	10/25/2025	Paydown			13,530	4,614	4,499		(4,499)		(4,499)						268	05/25/2037
02150G-AF-5	Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6 4.446% 05/25/37	11/20/2025	AARE Surplus AAM		331,768	1,077,367	367,390	358,247		(22,066)		(22,066)		336,182		(4,413)	(4,413)	46,979	05/25/2037
02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1 6.000% 06/25/47	12/01/2025	Paydown		4,428	4,334	2,612	1,886		2,543		2,543		4,428				197	06/25/2047
02150Q-AA-4	Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1 3.184% 06/25/37	12/01/2025	Paydown		5,338	5,625	4,700	4,722		616		616		5,338				96	06/25/2037
02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.306% 08/25/37	12/26/2025	Paydown		384,430	372,637	336,596	366,411		18,019		18,019		384,430				9,868	08/25/2037
02151A-AF-7	Alternative Loan Trust 2007-19 CWALT 2007-19 1A6 2.000% 08/25/37	12/01/2025	Paydown					3	124	(128)		(4)							08/25/2037
02151A-AG-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A7 0.010% 08/25/37	12/25/2025	Paydown					241		(241)		(241)						31	08/25/2037
02151A-AQ-3	Alternative Loan Trust 2007-19 CWALT 2007-19 1A15 0.120% 08/25/37	12/25/2025	Paydown					3		(3)		(3)						3	08/25/2037
02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37	12/01/2025	Paydown		15,523	49,829	30,411	26,718		(11,196)		(11,196)		15,523				1,921	08/25/2037
02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3 5.750% 07/25/37	12/01/2025	Paydown		78,734	75,801	51,278	38,819		39,915		39,915		78,734				2,137	07/25/2037
02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3 5.750% 07/25/37	11/13/2025	AMH - AmerUs Group Co.		318,889	557,520	426,972	335,968		(18,059)		(18,059)		317,909		980	980	30,404	07/25/2037
02151C-AE-6	Alternative Loan Trust 2007-15 CWALT 2007-15CB A5 5.750% 07/25/37	11/01/2025	Paydown		126,297	121,560	93,096	73,631		52,666		52,666		126,297				3,404	07/25/2037
02151C-AE-6	Alternative Loan Trust 2007-15 CWALT 2007-15CB A5 5.750% 07/25/37	11/19/2025	AANY Modco AAM		1,836,458	3,217,077	2,463,768	1,948,625		(106,167)		(106,167)		1,842,458		(6,000)	(6,000)	178,525	07/25/2037
02151F-AG-4	Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1 4.246% 09/25/37	09/25/2025	Paydown		15,117	10,315	3,050	2,962		12,155		12,155		15,117				427	09/25/2037
02151H-AC-9	Alternative Loan Trust 2007-17 CWALT 2007-17CB 1A3 5.750% 08/25/37	11/01/2025	Paydown		33,878	30,214	18,405	16,776		17,102		17,102		33,878				1,346	08/25/2037
02151H-AC-9	Alternative Loan Trust 2007-17 CWALT 2007-17CB 1A3 5.750% 08/25/37	11/19/2025	AANY Modco AAM		1,473,123	2,807,382	1,710,101	1,558,707		(85,433)		(85,433)		1,473,274		(151)	(151)	157,603	08/25/2037
02151N-AC-6	Alternative Loan Trust 2007-18 CWALT 2007-18CB 1A3 0.030% 08/25/37	11/25/2025	Paydown					5		(5)		(5)						28	08/25/2037
02151R-AA-1	Alternative Loan Trust 2007-0H CWALT 2007-0H2 A1A 4.226% 08/25/47	11/25/2025	Paydown		1,122,252	1,122,252	1,000,853	1,002,860		119,392		119,392		1,122,252				22,766	08/25/2047
02152A-AE-9	Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5 4.246% 08/25/37	12/25/2025	Paydown		10,838	10,789	7,010	6,952		3,885		3,885		10,838				307	08/25/2037
02152A-AY-5	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A1 6.250% 08/25/37	09/01/2025	Paydown		17,471	17,811	10,447	9,089		8,382		8,382		17,471				781	08/25/2037
02152A-AZ-2	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A2 6.250% 08/25/37	09/01/2025	Paydown		4,632	4,722	3,917	2,413		2,219		2,219		4,632				207	08/25/2037
02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	12/01/2025	Paydown		104,336	89,104	78,421	70,548		33,788		33,788		104,336				4,575	08/25/2037
02152L-AA-3	Alternative Loan Trust Resecur CWALT 2008-1R 1A1 4.316% 08/25/37	11/25/2025	Paydown		44,894	18,886	5,926	5,414		39,480		39,480		44,894				2,640	08/25/2037
02660B-AA-0	American Home Mortgage Assets AHMA 2007-1 A1 4.729% 02/25/47	12/01/2025	Paydown		224,242	224,242	79,886			144,356		144,356		224,242				4,324	02/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02660T-AN-3	American Home Mortgage Investm AHM 2004-1 3A 5.570% 04/25/44	12/01/2025	Paydown		64,905	64,905	61,653	67,382		(2,477)		(2,477)		64,905				2,058	04/25/2044
02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A 6.025% 10/25/34	12/01/2025	Paydown		577,679	577,679	497,893	573,549		4,130		4,130		577,679				13,229	10/25/2034
02660T-BU-6	American Home Mortgage Investm AHM 2004-3 6A5 6.090% 10/25/34	12/01/2025	Paydown		279,196	279,196	275,706	271,518		7,678		7,678		279,196				8,257	10/25/2034
02660T-BU-6	American Home Mortgage Investm AHM 2004-3 6A5 6.090% 10/25/34	12/09/2025	AMH - AmerUs Group Co.		934,313	981,120	968,856	954,139		(1,569)		(1,569)		952,570		(18,257)	(18,257)	43,340	10/25/2034
02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A 5.883% 09/25/35	12/01/2025	Paydown		170,503	170,503	135,872	108,417		62,086		62,086		170,503				2,370	09/25/2035
02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12 4.036% 10/25/46	10/27/2025	Paydown		34,921	34,921	32,040	32,754		2,167		2,167		34,921				579	10/25/2046
02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12 4.036% 10/25/46	11/13/2025	AMH - AmerUs Group Co.		512,535	540,756	496,152	507,195		1,028		1,028		508,224		4,311	4,311	19,610	10/25/2046
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 4.446% 02/25/36	12/26/2025	Paydown			(2,508)	(742)			51		51						52	02/25/2036
026932-AC-7	American Home Mortgage Investm AHM 2007-1 GA1C 4.036% 05/25/47	12/26/2025	Paydown		5,938	5,938	3,648			2,290		2,290		5,938				54	05/25/2047
026933-AA-9	American Home Mortgage Investm AHM 2007-A 4A 4.746% 07/25/46	10/09/2025	ALRe Corporate AAM		3,410,574	14,215,989	3,091,700	3,091,700		(88,667)		(88,667)		3,003,033		407,541	407,541	324,154	07/25/2046
03072S-LV-5	Ameriquest Mortgage Securities AMSI 2003-11 M1 4.881% 11/25/33	06/25/2025	Paydown		31,988	31,988	30,715	31,578		410		410		31,988				393	11/25/2033
03072S-SB-2	Ameriquest Mortgage Securities AMSI 2004-R5 M5 7.521% 07/25/34	12/26/2025	Paydown			(1,437)	(1,437)		(1,437)	1,437								12	07/25/2034
03464B-AC-2	Angel Oak Mortgage Trust 2022- AOMT 2022-1 A3 3.290% 12/25/66	12/01/2025	Paydown		146,167	146,167	131,367			14,799		14,799		146,167				1,791	12/25/2066
03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 6.030% 04/25/70	12/01/2025	Paydown		188,889	188,889	188,889							188,889				4,974	04/25/2070
03466P-AC-9	Angel Oak Mortgage Trust 2024- AOMT 2024-13 A3 5.870% 12/26/69	12/01/2025	Paydown		165,612	165,612	165,509			104		104		165,612				2,801	12/26/2069
034951-AC-7	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 A3 5.504% 07/25/62	12/01/2025	Paydown		594,999	594,999	594,994			5		5		594,999				7,649	07/25/2062
040104-BG-5	Argent Securities Inc Asset-Ba ARSI 2003-W3 M2 6.546% 09/25/33	12/26/2025	Paydown		604,590	604,590	580,999	596,602		7,988		7,988		604,590				10,375	09/25/2033
04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1 5.215% 04/15/33	12/15/2025	Paydown		186,166	186,166	185,199	184,989		1,178		1,178		186,166				7,132	04/15/2033
04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1 4.821% 10/25/34	12/26/2025	Paydown		419,191	419,191	389,398	405,280		13,910		13,910		419,191				5,992	10/25/2034
04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 4.821% 12/25/34	12/26/2025	Paydown		68,220	68,220	60,870	64,883		3,337		3,337		68,220				606	12/25/2034
04542B-HN-5	ABFC 2004-FF1 Trust ABFC 2004-FF1 M2 6.021% 01/25/34	08/25/2025	Paydown			(513)	(99)	(99)		99		99						2	01/25/2034
04542B-JY-9	ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1 4.546% 06/25/34	12/26/2025	Paydown		243,417	243,417	224,231	236,680		6,738		6,738		243,417				8,330	06/25/2034
05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 4.146% 03/25/37	12/26/2025	Paydown		756,504	756,504	283,669	276,692		479,812		479,812		756,504				6,681	03/25/2037
05530N-BK-2	BCAP LLC Trust 2007-AA2 BCAP 2007-AA2 2210 0.125% 02/28/23	12/01/2025	Paydown															1	02/28/2023
05530V-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A 4.266% 04/25/37	11/25/2025	Paydown		43,864	43,864	39,660	41,409		2,455		2,455		43,864				1,167	04/25/2037
05530V-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A 4.266% 04/25/37	12/09/2025	AMH - AmerUs Group Co.		513,498	535,669	484,326	505,685		1,158		1,158		506,843		6,655	6,655	24,799	04/25/2037
05530V-AB-5	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1B 4.126% 04/25/37	11/25/2025	Paydown		48,534	48,534	43,752	45,671		2,862		2,862		48,534				1,259	04/25/2037
05530V-AB-5	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1B 4.126% 04/25/37	12/09/2025	AMH - AmerUs Group Co.		565,537	592,690	534,298	557,736		1,351		1,351		559,087		6,450	6,450	26,712	04/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 4.124% 01/21/38	12/01/2025	Paydown		94,931	94,931	81,742	81,009		13,922		13,922		94,931				2,107	01/21/2038
05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 4.124% 01/21/38	12/09/2025	AMH - AmerUs Group Co.		2,544,126	3,132,245	2,697,065	2,672,893		(30,027)		(30,027)		2,642,866		(98,740)	(98,740)	133,067	01/21/2038
05531W-AC-0	BCAP LLC 2009-RR1 Trust BCAP 2009-RR1 1A3 5.750% 07/26/37	12/01/2025	Paydown		46,142	40,765	26,549	22,163		23,847		23,847		46,142				3,447	07/26/2037
05531X-AG-9	BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2 6.000% 07/26/37	12/01/2025	Paydown		263,013	335,482	347,588	345,899		(82,886)		(82,886)		263,013				15,749	07/26/2037
05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2 5.647% 01/26/36	12/01/2025	Paydown		86,297	86,297	81,566	87,578		(1,281)		(1,281)		86,297				3,247	01/26/2036
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37	08/01/2025	Paydown			(64,871)	(33,095)	(32,287)		32,287		32,287						1,350	07/26/2037
05532G-AF-7	BCAP LLC 2009-RR12 Trust BCAP 2009-RR12 3A2 5.063% 12/26/35	11/01/2025	Paydown		253,851	259,844	231,769	231,569		22,283		22,283		253,851				3,243	12/26/2035
05532G-AF-7	BCAP LLC 2009-RR12 Trust BCAP 2009-RR12 3A2 5.063% 12/26/35	11/19/2025	JNL AAM		1,892,100	2,128,253	1,898,306	1,896,666		(21,074)		(21,074)		1,875,592		16,508	16,508	108,850	12/26/2035
05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2 6.000% 07/26/37	12/01/2025	Paydown		44,068	225,290	204,110	214,515		(170,447)		(170,447)		44,068				3,593	07/26/2037
05532K-AS-0	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2 4.669% 12/26/35	12/01/2025	Paydown		42,435	42,435	38,100	38,513		3,922		3,922		42,435				804	12/26/2035
05532L-AG-4	BCAP LLC 2009-RR14 Trust BCAP 2009-RR14 3A3 4.589% 08/26/35	12/01/2025	Paydown		261,341	234,471	232,088			29,253		29,253		261,341				2,034	08/26/2035
05532M-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2 5.119% 02/26/36	12/01/2025	Paydown		224,662	211,361	178,566	151,344		73,318		73,318		224,662				6,021	02/26/2036
05532M-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2 5.119% 02/26/36	12/09/2025	AMH - AmerUs Group Co.		1,433,670	2,051,775	1,733,427	1,469,169		(109,659)		(109,659)		1,359,510		74,160	74,160	110,311	02/26/2036
05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6 4.271% 12/26/36	12/01/2025	Paydown		233,335	223,150	187,498	193,603		39,731		39,731		233,335				7,467	12/26/2036
05532T-DE-9	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 8A6 5.572% 05/20/35	12/01/2025	Paydown		202,353	207,965	164,033	176,266		26,088		26,088		202,353				4,702	05/20/2035
05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36	12/01/2025	Paydown		11,722	11,722	10,338	9,660		2,062		2,062		11,722				356	02/26/2036
05532V-BB-2	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 4A6 4.446% 08/26/37	07/25/2025	Paydown		234,692	234,692	115,977	77,355	45,700	113,975	2,339	157,336		234,692				5,986	08/26/2037
05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 6.020% 10/26/35	12/01/2025	Paydown		46,713	46,713	44,828	46,960		(247)		(247)		46,713				1,448	10/26/2035
05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.546% 02/28/36	12/04/2025	Paydown		159,940	176,504	126,944	120,288		39,652		39,652		159,940				5,611	02/28/2036
05533D-GD-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1A11 4.979% 07/26/35	12/01/2025	Paydown		74,033	74,033	72,623	73,032		1,002		1,002		74,033				2,683	07/26/2035
05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 6.767% 09/27/36	12/01/2025	Paydown		216,727	227,856	218,311	217,112		(385)		(385)		216,727				4,093	09/27/2036
05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 4.664% 12/27/34	12/01/2025	Paydown		87,668	87,668	80,059	80,126		7,542		7,542		87,668				2,161	12/27/2034
05533J-BZ-5	BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2 4.002% 11/27/36	12/01/2025	Paydown		714,992	719,161	661,630	773,846		(58,854)		(58,854)		714,992				18,573	11/27/2036
05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4 3.898% 09/28/36	12/01/2025	Paydown		232,047	231,394	223,015	226,203		5,843		5,843		232,047				4,825	09/28/2036
05533W-BF-0	BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 5A4 3.240% 11/27/37	12/01/2025	Paydown		265,940	265,940	200,185	199,691		66,272	23	66,249		265,940				5,088	11/27/2037
05533X-AC-6	BCAP LLC 2011-RR4-I Trust BCAP 2011-RR4 8A1 5.250% 02/26/36	09/01/2025	Paydown		35,448	35,448	28,561	16,881		18,567		18,567		35,448				1,450	02/26/2036
05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	12/01/2025	Paydown		155,706	154,904	138,270	116,600		39,106		39,106		155,706				5,436	10/26/2035
05535D-AM-6	BlackRock Capital Finance LP BCF 1997-R1 WAC 2.239% 03/25/37	10/01/2025	Paydown		11,438	11,438	3,660	3,771		7,667		7,667		11,438				175	03/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05535D-BL-7	BlackRock Capital Finance LP BCF 1997-R2 1B3 3.502% 12/25/35	12/01/2025	Paydown		3,383	4,902	9	9		3,374		3,374		3,383				18	12/25/2035
05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8 5.690% 07/26/35	12/01/2025	Paydown		1,262,555	1,262,555	1,146,705	1,143,157		119,397		119,397		1,262,555				36,616	07/26/2035
05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8 5.690% 07/26/35	12/09/2025	AMH - AmerUs Group Co.		1,259,015	1,399,818	1,299,950	1,291,635		(19,993)		(19,993)		1,271,642		(12,627)	(12,627)	83,753	07/26/2035
05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 4.146% 12/26/36	12/01/2025	Paydown		229,883	225,622	213,172	221,732		8,151		8,151		229,883				6,551	12/26/2036
05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 1.729% 12/26/37	12/01/2025	Paydown		76,039	90,169	68,312	68,260		7,779		7,779		76,039				4,144	12/26/2037
05539B-CB-8	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 4A7 4.796% 11/26/34	12/01/2025	Paydown		238,898	238,898	219,488	232,715		6,183		6,183		238,898				6,525	11/26/2034
05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 0.000% 04/26/35	10/01/2025	Paydown		158,991	158,991	152,797	152,703		6,288		6,288		158,991				2,530	04/26/2035
05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9 4.002% 11/26/36	12/01/2025	Paydown		380,830	384,001	325,230	327,587		53,243		53,243		380,830				9,982	11/26/2036
05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2 4.644% 10/26/35	12/01/2025	Paydown		119,575	121,643	113,107	112,593		6,981		6,981		119,575				3,287	10/26/2035
05539D-BS-8	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 7A7 6.729% 10/26/36	12/01/2025	Paydown		21,312	21,294	19,150	22,390		(1,078)		(1,078)		21,312				819	10/26/2036
05539D-BZ-2	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 8A7 4.474% 07/26/36	11/20/2025	Paydown		108,845	108,845	94,703	98,171		10,673		10,673		108,845				2,251	07/26/2036
05539D-BZ-2	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 8A7 4.474% 07/26/36	12/09/2025	AMH - AmerUs Group Co.		457,069	518,470	451,110	467,630		(12,549)		(12,549)		455,081		1,988	1,988	22,944	07/26/2036
05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.146% 12/26/36	12/01/2025	Paydown		858,587	842,674	757,327	763,084		95,503		95,503		858,587				23,150	12/26/2036
05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16 4.566% 02/26/36	12/01/2025	Paydown		1,045,759	1,037,213	970,562	1,021,746		24,013		24,013		1,045,759				24,873	02/26/2036
05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8 3.666% 04/26/37	12/01/2025	Paydown		574,104	438,785	367,739	377,900		196,204		196,204		574,104				16,894	04/26/2037
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 3.897% 07/26/37	12/01/2025	Paydown		756,519	661,950	546,579	544,106		212,413		212,413		756,519				18,069	07/26/2037
05541H-AP-2	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 6A6 5.287% 11/21/35	12/01/2025	Paydown		214,953	221,101	168,564	216,867		(1,914)		(1,914)		214,953				7,846	11/21/2035
05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 5.978% 10/26/35	12/01/2025	Paydown		501,043	501,043	463,474	460,849		40,194		40,194		501,043				18,601	10/26/2035
05541Y-BJ-8	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 11A2 6.468% 09/26/36	12/01/2025	Paydown		347,352	360,135	329,892	348,581		(1,229)		(1,229)		347,352				14,487	09/26/2036
05542J-AF-9	BCAP LLC 2013-RR3 Trust BCAP 2013-RR3 3A2 3.536% 05/26/36	11/01/2025	Paydown		5,671	18,708	14,060			(8,389)		(8,389)		5,671				103	05/26/2036
05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2 4.521% 01/26/36	12/01/2025	Paydown		158,252	150,534	141,981	143,438		14,814		14,814		158,252				4,097	01/26/2036
05543A-AF-7	BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 2A2 4.772% 01/26/36	12/01/2025	Paydown		374,729	374,729	369,576	375,613		(885)		(885)		374,729				10,187	01/26/2036
05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36	12/01/2025	Paydown		83,557	80,145	65,298	60,840		22,717		22,717		83,557				2,962	02/26/2036
05543D-BQ-6	BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2 0.974% 07/26/36	12/01/2025	Paydown		339,416	339,416	82,980	81,052		258,794	430	258,364		339,416				1,315	07/26/2036
05543D-BQ-6	BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2 0.974% 07/26/36	12/09/2025	AMH - AmerUs Group Co.		3,936,488	18,125,761	4,236,837	4,328,398		(184,950)	45,077	(230,027)		4,098,371		(161,883)	(161,883)	169,713	07/26/2036
05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 4.086% 03/25/37	12/26/2025	Paydown			76,642	62,650		62,541	(62,541)								(2)	03/25/2037
058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1 4.899% 05/20/36	12/01/2025	Paydown		112,766	112,912	102,005	102,112		10,654		10,654		112,766				2,230	05/20/2036
058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 4.013% 05/20/36	12/01/2025	Paydown		139,853	110,942	96,629	103,878		35,975		35,975		139,853				3,251	05/20/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
059469-AB-2	Banc of America Alternative Lo BOAA 2006-7 A2 5.707% 10/25/36	12/01/2025	Paydown		13,487	13,487	5,769	3,829		9,659		9,659		13,487				107	10/25/2036
05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1 5.500% 09/25/35	12/01/2025	Paydown		17,647	17,647	17,090	17,312		334		334		17,647				532	09/25/2035
05946X-JJ-3	Banc of America Funding 2004-B BAFC 2004-B 4A1 5.697% 11/20/34	12/01/2025	Paydown		130,875	130,875	127,113	132,054		(1,179)		(1,179)		130,875				3,287	11/20/2034
05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.226% 11/25/35	12/25/2025	Paydown		104,787	135,506	73,368	134,868		(30,081)		(30,081)		104,787				3,159	11/25/2035
05946X-QS-5	Banc of America Funding 2005-A BAFC 2005-A 2A1 5.918% 03/20/35	12/01/2025	Paydown		131,086	133,444	127,589	131,414		(328)		(328)		131,086				3,794	03/20/2035
05946X-XH-1	Banc of America Funding 2005-E BAFC 2005-E 1A1 4.428% 05/20/35	12/22/2025	Paydown		56,928	59,747	54,059	54,252		2,675		2,675		56,928				1,382	05/20/2035
05946X-XW-8	Banc of America Funding 2005-E BAFC 2005-E 8A1 5.459% 06/20/35	12/01/2025	Paydown		50,438	83,665	48,629	72,191		(21,753)		(21,753)		50,438				1,370	06/20/2035
05946X-YT-4	Banc of America Funding 2005-F BAFC 2005-F 1X 0.000% 09/20/35	12/01/2025	Paydown				1,351	1,351		(1,351)		(1,351)						1,321	09/20/2035
05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1 4.448% 09/20/35	11/01/2025	Paydown		4,422	4,422	4,113	4,176		246		246		4,422				99	09/20/2035
05948K-U6-4	Banc of America Alternative Lo BOAA 2005-11 1CB3 5.500% 12/25/35	12/01/2025	Paydown		49,217	60,682	49,759	50,471		(1,254)		(1,254)		49,217				2,075	12/25/2035
05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3 5.750% 12/25/35	12/01/2025	Paydown		110,322	124,871	102,459	102,386		7,936		7,936		110,322				4,636	12/25/2035
05948X-TD-3	Banc of America Mortgage 2003- BOAMS 2003-H 1A1 2.622% 09/25/33	12/01/2025	Paydown		1,559	1,559	1,534	1,563		(4)		(4)		1,559				22	09/25/2033
059494-AG-9	Banc of America Alternative Lo BOAA 2006-9 A2 4.246% 01/25/37	12/25/2025	Paydown		23,003	27,867	20,694	20,988		2,015		2,015		23,003				621	01/25/2037
05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1 5.372% 05/25/35	12/01/2025	Paydown		26,740	27,847	26,882	26,619		120		120		26,740				858	05/25/2035
05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7 5.316% 06/25/35	12/01/2025	Paydown		302,737	307,181	275,228	270,744		31,993		31,993		302,737				6,514	06/25/2035
05949A-ZE-3	Banc of America Mortgage 2004- BOAMS 2004-L 2A1 5.870% 01/25/35	12/01/2025	Paydown		24,545	24,545	23,881	24,262		283		283		24,545				952	01/25/2035
05949C-BZ-8	Banc of America Mortgage 2005- BOAMS 2005-F 2A1 5.597% 07/25/35	12/01/2025	Paydown		41,236	42,087	39,062	40,621		615		615		41,236				1,586	07/25/2035
05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2 5.597% 07/25/35	12/01/2025	Paydown		78,925	80,555	77,932	78,511		414		414		78,925				3,036	07/25/2035
05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1 5.066% 09/25/35	12/01/2025	Paydown		150,839	153,427	139,965	138,715		12,124		12,124		150,839				3,906	09/25/2035
05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5 5.066% 09/25/35	12/01/2025	Paydown		35,593	36,204	35,119	35,037		556		556		35,593				922	09/25/2035
05949C-KQ-8	Banc of America Mortgage 2005- BOAMS 2005-J 2A1 5.105% 11/25/35	12/01/2025	Paydown		24,711	25,504	23,668	24,672		39		39		24,711				552	11/25/2035
05949C-MP-8	Banc of America Mortgage 2005- BOAMS 2005-K 1A1 3.721% 12/25/35	12/01/2025	Paydown		5,943	6,306	5,091			851		851		5,943				30	12/25/2035
05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5 5.563% 01/25/36	12/01/2025	Paydown		4,988	5,521	4,859	4,830		158		158		4,988				174	01/25/2036
05949C-RS-7	Banc of America Mortgage 2006- BOAMS 2006-A 2A1 4.832% 02/25/36	12/01/2025	Paydown		45,301	46,779	42,456	42,686		2,615		2,615		45,301				1,811	02/25/2036
05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1 5.486% 06/20/36	12/01/2025	Paydown		190,049	191,751	172,248	176,243		13,806		13,806		190,049				4,029	06/20/2036
05950L-AC-6	Banc of America Mortgage 2006- BOAMS 2006-3 1A3 7.200% 10/25/36	12/25/2025	Paydown															175	10/25/2036
05950M-AH-3	Banc of America Funding 2006-G BAFC 2006-G 3A2 5.929% 07/20/36	12/01/2025	Paydown		691,373	691,373	618,567	680,719		10,653		10,653		691,373				23,557	07/20/2036
05950P-AD-5	Banc of America Funding 2006-H BAFC 2006-H 2A1 4.690% 09/20/46	12/01/2025	Paydown		11,469	12,313	10,547	11,872		(403)		(403)		11,469				251	09/20/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05951F-AB-0	Banc of America Funding 2007-1 BAFC 2007-1 TA1B 5.846% 01/25/37	12/01/2025	Paydown		45,669	45,393	37,514	37,803		7,866		7,866		45,669				1,108	01/25/2037
05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 TA4 6.590% 01/25/37	12/01/2025	Paydown		167,651	166,831	145,597	145,939		21,713		21,713		167,651				4,063	01/25/2037
05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	12/01/2025	Paydown		5,125	12,041	10,019	10,112		(4,986)		(4,986)		5,125				390	01/25/2037
05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	12/01/2025	Paydown		6,686	15,708	13,070	13,191		(6,505)		(6,505)		6,686				509	01/25/2037
05951G-AC-6	Banc of America Funding 2007-2 BAFC 2007-2 TA2 3.976% 03/25/37	12/26/2025	Paydown		478,611	452,557	397,353	408,990		69,621		69,621		478,611				10,841	03/25/2037
05951G-AQ-5	Banc of America Funding 2007-2 BAFC 2007-2 1A2 6.000% 03/25/37	12/01/2025	Paydown		16,670	42,678	40,679	40,807		(24,137)		(24,137)		16,670				1,677	03/25/2037
05951U-AW-1	Banc of America Funding 2006 8 BAFC 2006-8T2 A6 6.549% 10/25/36	12/01/2025	Paydown		47,787	43,436	40,613	41,787		6,000		6,000		47,787				660	10/25/2036
05952Z-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.443% 05/20/36	12/01/2025	Paydown		204,536	206,641	204,322	216,078		(11,542)		(11,542)		204,536				5,121	05/20/2036
05952D-AB-4	Banc of America Funding 2007-A BAFC 2007-A 2A1 4.168% 02/20/47	12/22/2025	Paydown		59,494	59,494	52,903	54,376		5,119		5,119		59,494				1,707	02/20/2047
05952D-AD-0	Banc of America Funding 2007-A BAFC 2007-A M1 4.283% 02/20/47	10/20/2025	Paydown			(12,909)												182	02/20/2047
05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	12/01/2025	Paydown		192,504	328,776	266,891	269,441		(71,418)	5,519	(76,937)		192,504				11,115	05/25/2037
05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	12/01/2025	Paydown		87,111	148,776	120,562	122,885		(34,818)	956	(35,774)		87,111				5,624	05/25/2037
05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37	12/01/2025	Paydown		24,501	56,861	48,011	48,197		(23,696)		(23,696)		24,501				1,854	03/25/2037
05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37	12/01/2025	Paydown		84,484	94,111	85,551	88,670		(4,186)		(4,186)		84,484				4,790	09/25/2037
05955C-AC-1	Banc of America Funding 2009-R BAFC 2009-R1 A2 5.255% 05/20/36	12/01/2025	Paydown		43,386	49,321	42,663	45,724		(2,338)		(2,338)		43,386				914	05/20/2036
05955C-AD-9	Banc of America Funding 2009-R BAFC 2009-R1 A4 5.255% 05/20/36	12/01/2025	Paydown		2,873	3,266	2,858	3,098		(224)		(224)		2,873				67	05/20/2036
05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.190% 11/26/35	12/01/2025	Paydown		158,463	158,463	139,726	140,450		18,012		18,012		158,463				3,578	11/26/2035
05955Y-AE-9	Banc of America Funding 2010-R BAFC 2010-R3 2A3 4.191% 05/26/35	12/01/2025	Paydown		117,478	117,478	108,812	112,296		5,182		5,182		117,478				2,215	05/26/2035
05956D-BC-7	Banc of America Funding 2010-R BAFC 2010-R5 4A6 4.953% 08/26/36	12/01/2025	Paydown		109,844	109,272	99,683	103,149		6,695		6,695		109,844				3,094	08/26/2036
05956E-AC-6	Banc of America Funding 2010-R BAFC 2010-R6 1A3 5.500% 02/26/35	12/01/2025	Paydown		225,317	225,317	200,532	215,016		10,301		10,301		225,317				6,294	02/26/2035
05956R-AD-5	Banc of America Funding 2010-R BAFC 2010-R11A 1A4 4.426% 08/26/35	12/01/2025	Paydown		203,898	203,898	174,384	175,887		28,011		28,011		203,898				3,697	08/26/2035
05956Y-AD-0	Banc of America Funding 2012-R BAFC 2012-R2 1A4 4.473% 08/26/46	12/01/2025	Paydown		283,684	284,822	227,195	276,158		7,525		7,525		283,684				6,059	08/26/2046
05956Y-AK-4	Banc of America Funding 2012-R BAFC 2012-R2 2A3 4.492% 10/26/36	12/01/2025	Paydown		1,334,774	1,358,059	1,180,153	1,396,537		(61,763)		(61,763)		1,334,774				30,356	10/26/2036
05956Y-AR-9	Banc of America Funding 2012-R BAFC 2012-R2 3A4 4.002% 11/26/36	12/01/2025	Paydown		190,736	191,848	149,881	193,213		(2,477)		(2,477)		190,736				4,980	11/26/2036
05963S-AE-2	Banc of America Funding 2014-R BAFC 2014-R7 2A2 1.187% 09/26/36	12/29/2025	Paydown		246,691	354,610	270,248	317,949		(71,258)		(71,258)		246,691				5,081	09/26/2036
05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3 3.225% 08/27/36	12/28/2025	Paydown		2,419,231	2,419,231	2,164,337	2,280,278		138,953		138,953		2,419,231				35,282	08/27/2036
05990T-BE-6	Banc of America Funding 2015-R BAFC 2015-R2 9A2 4.559% 03/27/36	11/28/2025	Paydown		26,122	25,627	20,990	20,658		5,464		5,464		26,122				491	03/27/2036
060051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.301% 05/25/35	12/01/2025	Paydown		134,047	134,047	115,262	113,986		20,061		20,061		134,047				3,696	05/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06606F-AK-7	BankAmerica Manufactured Housi BAMH 1997-2 AIO 0.150% 04/10/28	11/10/2025	Paydown															1,513	04/10/2028
07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5 6.601% 05/28/37	12/01/2025	Paydown		9,123	9,123	9,306	9,249		(126)		(126)		9,123				282	05/28/2037
07336G-AK-0	Bayview MSR Opportunity Master BVINV 2021-4 A11 4.724% 10/25/51	12/25/2025	Paydown		12,602	12,602	11,600			1,002		1,002		12,602				133	10/25/2051
07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2 25.200% 02/25/37	12/25/2025	Paydown		19,100	18,774	20,134	21,304		(2,204)		(2,204)		19,100				614	02/25/2037
07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2 4.885% 01/25/35	12/01/2025	Paydown		27,916	27,916	25,333	25,592		2,324		2,324		27,916				867	01/25/2035
07384M-G6-3	Bear Stearns ARM Trust 2004-1 BSARM 2004-1 12A3 5.251% 04/25/34	12/01/2025	Paydown		45,459	45,459	38,617	38,415		7,044		7,044		45,459				1,171	04/25/2034
07384M-N3-2	Bear Stearns ARM Trust 2004-2 BSARM 2004-2 22A 6.811% 05/25/34	12/01/2025	Paydown		121,322	121,322	117,520	122,020		(698)		(698)		121,322				3,619	05/25/2034
07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M 4.792% 04/25/33	12/01/2025	Paydown		27,892	27,892	27,192	27,373		519		519		27,892				920	04/25/2033
07384Y-PY-6	Bear Stearns Asset Backed Secu BSABS 2004-HE1 M2 5.796% 02/25/34	01/27/2025	Paydown		2,496	2,496	2,510	2,549		(52)		(52)		2,496				14	02/25/2034
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.326% 02/25/36	12/26/2025	Paydown		487,345	487,345	417,459	465,984		21,362		21,362		487,345				11,566	02/25/2036
07386H-C5-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1 5.073% 02/25/36	12/01/2025	Paydown		74,585	74,412	50,968	42,566		32,019		32,019		74,585				1,582	02/25/2036
07386H-F7-1	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 23A1 4.039% 03/25/36	12/01/2025	Paydown		155,982	152,241	121,135	121,282		34,700		34,700		155,982				2,339	03/25/2036
07386H-FM-8	Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M 5.049% 02/25/34	12/01/2025	Paydown		78,004	78,004	72,738	75,541		2,463		2,463		78,004				2,404	02/25/2034
07386H-GW-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M 5.092% 03/25/34	12/01/2025	Paydown		197,844	197,844	177,071	187,111		10,733		10,733		197,844				8,252	03/25/2034
07386H-H4-6	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1 4.286% 04/25/36	12/26/2025	Paydown		86,227	87,181	55,769	57,325		28,902		28,902		86,227				2,268	04/25/2036
07386H-LB-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-9 3A1 5.284% 09/25/34	12/01/2025	Paydown		63,020	63,020	55,324	55,941		7,078		7,078		63,020				1,230	09/25/2034
07386H-QW-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2A1 5.029% 04/25/35	12/01/2025	Paydown		472,921	472,921	418,722	413,018		59,903		59,903		472,921				17,919	04/25/2035
07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 1.875% 04/25/35	12/01/2025	Paydown			60,769	4,941	5,741	62	(5,803)		(5,741)						837	04/25/2035
07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 4.251% 04/25/35	12/01/2025	Paydown		169,960	169,889	151,864	152,389		17,572		17,572		169,960				3,999	04/25/2035
07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 4.251% 04/25/35	12/09/2025	AMH - AmerUs Group Co.		3,376,548	3,676,847	3,286,741	3,298,086		3,822		3,822		3,301,909	74,640	74,640	161,345		04/25/2035
07386H-SA-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 3A3 5.007% 03/25/35	12/01/2025	Paydown		203,186	203,186	195,770	197,962		5,224		5,224		203,186				5,510	03/25/2035
07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1 4.472% 04/25/35	12/01/2025	Paydown			132,137	29,516	31,079		(31,079)		(31,079)						3,436	04/25/2035
07386H-UL-3	Bear Stearns ALT-A Trust 2005- BALTA 2005-5 24A1 4.621% 07/25/35	03/25/2025	Nomura Sec International		700,290	1,077,369	839,275	873,566		63,818		63,818		937,384		(237,095)	(237,095)	16,086	07/25/2035
07386H-VR-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 21A1 5.532% 09/25/35	12/01/2025	Paydown		470,297	473,214	392,549	292,653		78,117		78,117		470,297				10,958	09/25/2035
07386H-VR-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 21A1 5.532% 09/25/35	10/09/2025	ALRe Corporate AAM		3,130,123	3,834,182	3,200,006	3,195,972		(165,781)		(165,781)		3,030,192		99,931	99,931	194,344	09/25/2035
07386H-VW-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 25A1 5.082% 09/25/35	12/01/2025	Paydown		51,007	51,008	20,702	16,186		34,821		34,821		51,007				970	09/25/2035
07386H-WR-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 11A1 4.386% 10/25/35	12/26/2025	Paydown		97,527	97,527	89,832	93,899		3,627		3,627		97,527				2,256	10/25/2035
07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1 4.386% 10/25/35	12/26/2025	Paydown		28,306	28,306	27,964	28,083		223		223		28,306				865	10/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Bear Stearns ALT-A Trust 2005- BALTA 2005-9 11A1																			
07386H-XN-6 .. 4.366% 11/25/35	12/26/2025	Paydown		222,571	222,571	280,751	191,340		31,231		31,231		222,571				5,954	11/25/2035
Bear Stearns ALT-A Trust 2005- BALTA 2005-10 11A1																			
07386H-YW-5 .. 4.346% 01/25/36	12/26/2025	Paydown		168,685	163,430	142,145	128,356		40,329		40,329		168,685				4,066	01/25/2036
Bear Stearns ALT-A Trust 2005- BALTA 2005-10 22A1																			
07386H-ZE-4 .. 5.084% 01/25/36	12/01/2025	Paydown		160,910	160,910	152,051	151,258		9,652		9,652		160,910				4,184	01/25/2036
Bear Stearns ALT-A Trust 2005- BALTA 2005-10 23A1																			
07386H-ZG-9 .. 4.724% 01/25/36	12/01/2025	Paydown		1,100,171	1,100,171	1,005,953	1,003,585		96,586		96,586		1,100,171				29,910	01/25/2036
Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A																			
07386R-AE-9 .. 4.286% 05/25/37	12/26/2025	Paydown		55,080	55,080	46,820	48,062		7,018		7,018		55,080				1,139	05/25/2037
Bear Stearns ALT-A Trust 2007- BALTA 2007-2 2A1																			
073870-AG-2 .. 3.963% 04/25/37	12/01/2025	Paydown		65,548	65,813	48,748	47,983		17,566		17,566		65,548				1,133	04/25/2037
Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1																			
073871-BL-8 .. 4.544% 07/25/36	12/01/2025	Paydown		323,789	323,789	276,839	229,909		93,880		93,880		323,789				7,107	07/25/2036
Bear Stearns ALT-A Trust 2006- BALTA 2006-4 32A1																			
073871-BN-4 .. 4.128% 07/25/36	12/01/2025	Paydown		18,312	18,312	12,586	9,345		8,967		8,967		18,312				492	07/25/2036
Bear Stearns ALT-A Trust 2006- BALTA 2006-4 32A1																			
073871-BN-4 .. 4.128% 07/25/36	12/09/2025	AMH - AmerUs Group Co.		364,515	799,644	549,596	408,086		(32,479)		(32,479)		375,607		(11,092)	(11,092)	35,598	07/25/2036
Bear Stearns ALT-A Trust 2006- BALTA 2006-7 1A1																			
073875-AA-4 .. 4.186% 12/25/46	12/26/2025	Paydown		6,978	6,927	5,394	5,572		1,406		1,406		6,978				157	12/25/2046
Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1																			
073877-DY-5 .. 6.000% 09/25/35	12/01/2025	Paydown		214,092	214,092	212,984	212,897		1,195		1,195		214,092				6,607	09/25/2035
Bear Stearns Asset Backed Secu BSABS 2005-AC9 A4																			
073879-4H-8 .. 9.968% 12/25/35	12/25/2025	Paydown		22,033	22,033	12,711	10,759		11,275		11,275		22,033				379	12/25/2035
Bear Stearns Asset Backed Secu BSABS 2006-HE1 1M4																			
073879-6S-2 .. 4.866% 12/25/35	12/26/2025	Paydown		373,902	373,902	351,964	252,034		121,868		121,868		373,902				10,074	12/25/2035
Bear Stearns Asset Backed Secu BSABS 2004-HE5 M2																			
073879-CD-8 .. 5.721% 07/25/34	06/25/2025	Paydown		154	154	147	154							154				4	07/25/2034
Bear Stearns Asset Backed Secu BSABS 2004-HE8 M2																			
073879-HF-8 .. 5.646% 09/25/34	12/26/2025	Paydown		73,419	73,419	73,419	73,635		(216)		(216)		73,419				2,092	09/25/2034
Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2																			
073879-PS-1 .. 5.091% 01/25/35	12/26/2025	Paydown		561,276	561,276	512,190	552,352		8,924		8,924		561,276				16,510	01/25/2035
Bear Stearns Asset Backed Secu BSABS 2005-HE4 M4																			
073879-TW-8 .. 5.721% 04/25/35	07/25/2025	Paydown			(68)	(23)	(24)		24		24						1	04/25/2035
Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1																			
073879-XF-0 .. 4.521% 07/25/35	12/26/2025	Paydown		63,267	63,267	10,856	11,286		51,982		51,982		63,267				14	07/25/2035
Bear Stearns Asset Backed Secu BSABS 2005-AC4 A																			
073879-YG-7 .. 6.000% 07/25/35	12/01/2025	Paydown		48,459	48,459	35,392	35,622		12,837		12,837		48,459				1,090	07/25/2035
Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1																			
07387A-AA-3 .. 5.660% 03/25/35	12/01/2025	Paydown		1,323,362	1,323,362	1,222,317	1,140,531		78,635		78,635		1,323,362				43,398	03/25/2035
Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1																			
07387A-AW-5 .. 4.842% 06/25/35	12/01/2025	Paydown		147,624	147,624	131,259	140,514		7,109		7,109		147,624				4,373	06/25/2035
Bear Stearns ARM Trust 2005-4 BSARM 2005-4 1A1																			
07387A-BL-8 .. 5.095% 08/25/35	12/01/2025	Paydown		512,119	473,909	438,164	420,427		91,692		91,692		512,119				17,418	08/25/2035
Bear Stearns ARM Trust 2005-4 BSARM 2005-4 2A3																			
07387A-BP-9 .. 6.003% 08/25/35	12/01/2025	Paydown		102,784	98,816	96,089	98,354		4,431		4,431		102,784				4,603	08/25/2035
Bear Stearns ARM Trust 2005-4 BSARM 2005-4 3A1																			
07387A-BR-5 .. 4.905% 08/25/35	12/01/2025	Paydown		64,175	61,520	56,252	55,777		8,399		8,399		64,175				1,520	08/25/2035
Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1																			
07387A-EG-6 .. 5.910% 10/25/35	12/01/2025	Paydown		606,063	606,063	605,661	606,831		(768)		(768)		606,063				19,536	10/25/2035
Bear Stearns ARM Trust 2005-12 BSARM 2005-12 21A1																			
07387A-GB-5 .. 5.641% 02/25/36	12/01/2025	Paydown			64,611	36,828	38,517		(38,517)		(38,517)						1,278	02/25/2036
Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1																			
07387A-GZ-2 .. 5.860% 02/25/36	12/01/2025	Paydown		198,643	198,643	193,336	194,792		3,851		3,851		198,643				8,688	02/25/2036
Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A4																			
07387A-HC-2 .. 5.860% 02/25/36	12/01/2025	Paydown		97,162	178,608	43,982	42,907		54,255		54,255		97,162				6,702	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4																		
07387U-BA-8	4.791% 12/25/35	12/25/2025	Paydown		763,109	763,109	540,623	458,340		304,769		304,769		763,109				22,111	12/25/2035
	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1A1																		
07387U-CE-9	6.250% 02/25/36	12/01/2025	Paydown		127,016	127,016	66,991	61,729		65,287		65,287		127,016				1,552	02/25/2036
	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1M1																		
07387U-CG-4	4.521% 02/25/36	12/26/2025	Paydown		4,308	4,302				4,308		4,308		4,308				(11)	02/25/2036
	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1																		
073881-AA-2	4.203% 05/25/47	12/01/2025	Paydown		66,953	65,632	62,396	63,272		3,680		3,680		66,953				1,618	05/25/2047
	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 2A1																		
073881-AD-6	4.193% 05/25/47	12/01/2025	Paydown		120,384	121,799	111,627	111,274		9,110		9,110		120,384				2,831	05/25/2047
	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 1A1																		
073882-AA-0	6.162% 10/25/36	12/01/2025	Paydown		1,870	1,667	1,407	1,303		568		568		1,870				76	10/25/2036
	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 2A2																		
073882-AD-4	4.095% 10/25/36	12/01/2025	Paydown		164,179	171,763	144,394	147,070		17,109		17,109		164,179				3,360	10/25/2036
	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1																		
073888-AQ-2	5.128% 07/25/36	12/01/2025	Paydown		232,989	232,989	185,179	194,433		38,556		38,556		232,989				4,297	07/25/2036
	Bear Stearns Asset Backed Secu BSABS 2006-SD3 2X1																		
073888-AR-0	0.000% 07/25/36	12/01/2025	Paydown															83	07/25/2036
	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B																		
073888-BE-8	6.000% 08/25/36	12/01/2025	Paydown		28,316	28,316	28,260	27,781		535		535		28,316				1,057	08/25/2036
	Bear Stearns Asset Backed Secu BSABS 2006-HE5 M2																		
07388C-AF-7	4.326% 06/25/36	05/27/2025	Paydown			(1,500)	(1,343)	(371)		371		371						23	06/25/2036
	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 1A1																		
07388D-AA-6	5.020% 07/25/36	12/01/2025	Paydown		7,548	8,876	7,078	7,222		326		326		7,548				241	07/25/2036
	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1																		
07388D-AC-2	4.332% 07/25/36	12/01/2025	Paydown		308,514	344,324	287,558	250,918		20,374		20,374		308,514				7,266	07/25/2036
	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2																		
07388D-AS-7	4.214% 07/25/36	12/01/2025	Paydown		268,427	278,899	254,670	254,645		13,782		13,782		268,427				3,282	07/25/2036
	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2																		
07388D-AS-7	4.214% 07/25/36	12/09/2025	AMH - AmerUs Group Co.		1,362,162	1,495,239	1,365,343	1,365,209		(2,231)		(2,231)		1,362,978		(816)	(816)	66,580	07/25/2036
	Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3																		
07388J-AC-9	4.366% 10/25/36	12/26/2025	Paydown		19,214	19,214	18,584	18,644		571		571		19,214				635	10/25/2036
	Bear Stearns ALT-A Trust II 2O BSAAT 2007-1 1A1																		
07389K-AA-9	4.192% 09/25/47	11/01/2025	Paydown		8,726	8,726	4,152			4,573		4,573		8,726				40	09/25/2047
	Bear Stearns ALT-A Trust II 2O BSAAT 2007-1 2X1																		
07389K-AF-8	0.321% 09/25/47	09/01/2025	Paydown					1	11	(12)		(1)							09/25/2047
	Bear Stearns Asset Backed Secu BSABS 2006-SD4 1A1																		
07389N-AA-3	5.884% 10/25/36	12/01/2025	Paydown		224,266	224,266	222,885	225,525		(1,258)		(1,258)		224,266				6,139	10/25/2036
	Bear Stearns Asset Backed Secu BSABS 2006-AQ1 2A3																		
07389P-AY-6	4.466% 10/25/36	09/25/2025	Paydown			(1)	(1)			1		1							10/25/2036
	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A																		
07400H-AR-4	4.326% 11/25/36	12/26/2025	Paydown		70,687	14,449	9,636	10,483		60,204		60,204		70,687				3,117	11/25/2036
	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G																		
07400N-AB-6	4.166% 06/25/47	12/26/2025	Paydown		23,831	23,831	20,334	20,350		3,480		3,480		23,831				596	06/25/2047
	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G																		
07400N-AD-2	4.286% 06/25/47	12/26/2025	Paydown		173,722	173,722	140,856	145,319		28,402		28,402		173,722				4,347	06/25/2047
	Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1																		
07400N-AH-3	4.416% 06/25/47	11/25/2025	Paydown			(114,328)	(20,731)	(3,474)	(16,726)	20,731		4,005						448	06/25/2047
	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1																		
07401A-AA-5	4.246% 09/25/46	12/26/2025	Paydown		430,731	430,731	335,880	364,731		66,000		66,000		430,731				6,002	09/25/2046
	Bear Stearns Mortgage Funding BSMF 2006-AR2 1B1																		
07401A-AE-7	4.401% 09/25/46	09/25/2025	Paydown			205,353				(1)		(1)						3,269	09/25/2046
	Bear Stearns Mortgage Funding BSMF 2006-AR2 2B1																		
07401A-AZ-0	4.401% 09/25/46	09/25/2025	Paydown							(1)		(1)		(1)			1	447	09/25/2046
	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1																		
07401E-AA-7	6.165% 12/25/46	12/01/2025	Paydown		368,933	369,734	315,663	312,944		55,989		55,989		368,933				9,087	12/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07401J-AA-6	Bear Stearns Mortgage Funding BSMF 2006-AR4 A1 4.266% 12/25/36	12/26/2025	Paydown		46,129	46,129	36,637	38,699		7,430		7,430		46,129				965	12/25/2036
07401L-AB-9	Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2 4.346% 07/25/36	12/26/2025	Paydown		44,928	28,460	12,634	12,905		32,024		32,024		44,928				994	07/25/2036
07401L-AS-2	Bear Stearns Mortgage Funding BSMF 2006-AR1 2B1 4.446% 08/25/36	09/25/2025	Paydown			71,310												2,052	08/25/2036
07401M-AG-6	Bear Stearns Mortgage Funding BSMF 2007-AR1 2A3 4.246% 02/25/37	10/27/2025	Paydown		413,317	413,317	359,992	388,739		24,578		24,578		413,317				6,637	02/25/2037
07401M-AG-6	Bear Stearns Mortgage Funding BSMF 2007-AR1 2A3 4.246% 02/25/37	11/19/2025	ALRe Modco - VIAC GA - AAM		5,166,369	5,544,019	4,828,739	5,214,341		121,857		121,857		5,336,198		(169,829)	(169,829)	185,697	02/25/2037
07401V-AB-7	Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2 4.206% 03/25/37	12/26/2025	Paydown		120,414	120,414	46,096	49,206		71,208		71,208		120,414				2,640	03/25/2037
07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1 4.146% 04/25/37	12/26/2025	Paydown		305,786	305,786	283,584	282,558		23,228		23,228		305,786				6,403	04/25/2037
07401W-AP-4	Bear Stearns Second Lien Trust BSSLT 2007-1 2A 4.286% 08/25/37	11/25/2025	Paydown		469,152	469,152	378,856	383,155		85,997		85,997		469,152				19,958	08/25/2037
07401W-BA-6	Bear Stearns Second Lien Trust BSSLT 2007-1 3A 4.286% 08/25/37	11/25/2025	Paydown		143,855	143,855	138,010	137,944		5,911		5,911		143,855				5,781	08/25/2037
07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 3.944% 12/26/46	12/01/2025	Paydown		63,953	63,978	55,913	54,768		9,185		9,185		63,953				1,343	12/26/2046
07820Q-AY-1	Bella Vista Mortgage Trust 200 BVMBS 2004-2 A1 4.586% 02/25/35	03/24/2025	Cross Point Capital		771,847	1,198,986	721,725	640,540		(8,660)		(8,660)		631,880		139,967	139,967	10,947	02/25/2035
07820Q-AY-1	Bella Vista Mortgage Trust 200 BVMBS 2004-2 A1 4.586% 02/25/35	03/25/2025	Paydown		16,444	17,151	10,324	9,163		7,282		7,282		16,444				4,890	02/25/2035
07820Q-BQ-7	Bella Vista Mortgage Trust 200 BVMBS 2005-1 4A 6.254% 02/22/35	12/01/2025	Paydown		38,860	38,860	35,937	37,756		1,104		1,104		38,860				2,176	02/22/2035
07820Q-CD-5	BellaVista Mortgage Trust 2005 BVMBS 2005-2 2A1 4.346% 05/20/45	12/22/2025	Paydown		204,675	205,200	154,088	123,423		81,252		81,252		204,675				4,599	05/20/2045
10569E-AA-9	BRAVO Residential Funding Trus BRAVO 2021-NQM2 A1 0.970% 03/25/60	12/01/2025	Paydown		20,728	20,728	17,619	20,007		722		722		20,728				120	03/25/2060
10569K-AB-3	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A2 6.538% 02/25/64	12/01/2025	Paydown		86,930	86,930	87,881			(951)		(951)		86,930				639	02/25/2064
10569K-AC-1	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A3 6.589% 02/25/64	12/01/2025	Paydown		672,112	672,112	677,554			(5,442)		(5,442)		672,112				15,029	02/25/2064
10570N-AF-5	BRAVO Residential Funding Trus BRAVO 2024-CES1 M1 7.010% 04/25/54	01/13/2025	ORIX Life - Custody		3,783,496	3,749,000	3,748,988	3,747,842		30		30		3,747,872		35,624	35,624	30,661	04/25/2054
12464Y-AA-7	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A1 3.966% 04/25/37	10/27/2025	Paydown		148,968	148,968	93,051	93,051		55,917		55,917		148,968				1,020	04/25/2037
12464Y-AA-7	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A1 3.966% 04/25/37	11/19/2025	ALRe Modco - VIAC GA - AAM		1,522,447	2,464,978	1,539,716	1,539,716		(3,856)		(3,856)		1,535,861		(13,413)	(13,413)	49,762	04/25/2037
12464Y-AB-5	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A2 4.186% 04/25/37	10/27/2025	Paydown		121,294	121,294	74,930	74,930		46,364		46,364		121,294				831	04/25/2037
12464Y-AB-5	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A2 4.186% 04/25/37	11/19/2025	ALRe Modco - VIAC GA - AAM		1,240,114	2,007,060	1,239,865	1,239,865		(2,690)		(2,690)		1,237,175		2,939	2,939	40,815	04/25/2037
12465M-AA-2	C-BASS 2006-CB9 TRUST CBASS 2006-CB9 A1 3.966% 11/25/36	10/27/2025	Paydown		59,942	59,942	27,258	27,258		32,684		32,684		59,942				382	11/25/2036
12465M-AA-2	C-BASS 2006-CB9 TRUST CBASS 2006-CB9 A1 3.966% 11/25/36	11/19/2025	AANY Modco AAM		969,336	2,176,969	989,948	989,948		(2,368)		(2,368)		987,580		(18,244)	(18,244)	32,364	11/25/2036
12479D-AC-2	C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3 4.066% 10/25/36	12/26/2025	Paydown		97,788	97,788	65,744	65,177		32,612		32,612		97,788				836	10/25/2036
12489W-GD-0	Credit-Based Asset Servicing a CBASS 2002-CB6 M2V 7.221% 01/25/33	12/26/2025	Paydown		231,554	233,843	212,276	214,991		18,765	2,202	16,563		231,554				2,637	01/25/2033
12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3 4.536% 08/25/35	12/26/2025	Paydown			(4,162)	(2,980)	(3,207)		3,207		3,207						37	08/25/2035
1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 3.279% 02/25/37	12/26/2025	Paydown		748,473	748,473	276,019	258,038		490,434		490,434		748,473				5,248	02/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
1248MP-AH-7	Credit-Based Asset Servicing a CBASS 2007-MX1 M4 7.032% 12/25/36	11/01/2025	Paydown			172,760												957	12/25/2036
1248P1-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1 4.126% 10/25/36	12/26/2025	Paydown		189,388	189,388	169,265			20,122		20,122		189,388				2,872	10/25/2036
12506Y-CX-5	CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2 5.646% 07/25/34	04/25/2025	Paydown			(198)	(166)	(174)		174		174						2	07/25/2034
125430-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1 6.000% 06/25/36	11/01/2025	Paydown		32,899	32,899	20,391	15,646		17,252		17,252		32,899				1,322	06/25/2036
125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1 4.266% 07/25/36	11/25/2025	Paydown		191,183	191,183	173,785	176,407		14,776		14,776		191,183				5,605	07/25/2036
125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1 4.266% 07/25/36	12/09/2025	AMH - AmerUs Group Co.		696,993	740,094	672,742	682,893		1,882		1,882		684,775		12,217	12,217	49,664	07/25/2036
125435-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS 1.864% 07/25/36	12/01/2025	Paydown				25,937	6,200	6,659	(12,859)		(6,200)						1,544	07/25/2036
12543P-AP-8	CHL Mortgage Pass-Through Trus CWHL 2006-21 A14 6.000% 02/25/37	08/01/2025	Paydown		338	140	88	73		265		265		338				16	02/25/2037
12543R-AP-4	CHL Mortgage Pass-Through Trus CWHL 2007-3 A14 4.246% 04/25/37	12/25/2025	Paydown		642	(2,159)	(756)	(672)		1,314		1,314		642				111	04/25/2037
12543W-AF-5	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A4 6.000% 12/25/36	08/01/2025	Paydown		74,481	74,585	43,715	40,031		34,450		34,450		74,481				2,030	12/25/2036
12543W-AJ-7	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A7 6.000% 12/25/36	08/01/2025	Paydown		77,347	77,455	45,396	41,562		35,785		35,785		77,347				2,108	12/25/2036
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1 6.000% 02/25/37	12/01/2025	Paydown		37,659	57,849	34,837	29,360		8,299		8,299		37,659				2,023	02/25/2037
12544A-BP-9	CHL Mortgage Pass-Through Trus CWHL 2006-20 X 0.073% 02/25/37	12/01/2025	Paydown															180	02/25/2037
12544C-AG-6	CHL Mortgage Pass-Through Trus CWHL 2007-2 A7 5.850% 03/25/37	07/01/2025	Paydown		18,814	17,694	9,969	7,970		10,844		10,844		18,814				373	03/25/2037
12544C-AR-2	CHL Mortgage Pass-Through Trus CWHL 2007-2 A16 6.000% 03/25/37	07/01/2025	Paydown		7,888	7,418	3,533	3,099		4,789		4,789		7,888				160	03/25/2037
12544T-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A4 5.750% 06/25/37	11/01/2025	Paydown		70,730	70,200	50,738	36,389		34,341		34,341		70,730				1,842	06/25/2037
12544T-AM-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A12 5.500% 06/25/37	11/01/2025	Paydown		14,109	14,004	9,923	6,973		7,136		7,136		14,109				352	06/25/2037
12544V-AB-5	CHL Mortgage Pass-Through Trus CWHL 2007-5 A2 5.750% 05/25/37	12/01/2025	Paydown		15,822	31,046	22,874	16,469		(647)		(647)		15,822				592	05/25/2037
12544X-AQ-8	CHL Mortgage Pass-Through Trus CWHL 2007-9 A6 5.750% 07/25/37	12/01/2025	Paydown		62,428	48,494	31,280	26,238		36,190		36,190		62,428				4,574	07/25/2037
12545A-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-8 1A4 6.000% 01/25/38	11/01/2025	Paydown			(3,795)	(2,109)	(1,803)		1,803		1,803						92	01/25/2038
12545A-AV-6	CHL Mortgage Pass-Through Trus CWHL 2007-8 1A20 2.000% 01/25/38	07/01/2025	Paydown						1	(1)									01/25/2038
12545C-AU-4	CHL Mortgage Pass-Through Trus CWHL 2007-10 A19 6.000% 07/25/37	11/01/2025	Paydown		8,021	4,410	2,314	2,000		6,020		6,020		8,021				510	07/25/2037
12566Q-AE-3	CitiMortgage Alternative Loan CMALT 2007-A1 1A5 6.000% 01/25/37	12/01/2025	Paydown		31,810	33,470	28,942	29,134		2,676		2,676		31,810				1,447	01/25/2037
12566Q-AG-8	CitiMortgage Alternative Loan CMALT 2007-A1 1A7 6.000% 01/25/37	12/01/2025	Paydown		29,856	31,414	27,163	27,344		2,512		2,512		29,856				1,358	01/25/2037
12566R-AD-3	CitiMortgage Alternative Loan CMALT 2006-A6 1A4 6.000% 11/25/36	12/01/2025	Paydown		59,863	77,091	69,018	69,454		(9,591)		(9,591)		59,863				2,495	11/25/2036
12566W-AM-2	CitiMortgage Alternative Loan CMALT 2007-A5 1A12 0.000% 05/25/37	12/01/2025	Paydown		21,430	27,173	15,022	15,016		6,414		6,414		21,430					05/25/2037
12567A-AG-2	CitiMortgage Alternative Loan CMALT 2007-A3 1A7 5.750% 03/25/37	12/01/2025	Paydown		33,957	45,154	41,034	42,153		(8,197)		(8,197)		33,957				1,240	03/25/2037
12571D-AC-9	CIM Trust 2025-I1 CIM 2025-I1 A3 6.060% 10/25/69	12/01/2025	Paydown		804,577	804,577	804,561			16		16		804,577				25,469	10/25/2069

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12592U-BA-9	CSMLT 2015-1 Trust CSMLT 2015-1 AIOS 0.232% 05/25/45	12/01/2025	Paydown				288	288		(288)		(288)						2,290	05/25/2045
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.612% 07/27/36	08/01/2025	Paydown			(191)	(60)	(43)		48		48						4	07/27/2036
12596M-AM-8	CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA 3.770% 07/25/58	12/01/2025	Paydown			50,559	50,559	47,881	2,679	(50,559)		(47,880)						5,712	07/25/2058
12596X-AH-5	CSMC 2019-AFC1 Trust CSMC 2019-AFC1 AIOS 0.000% 07/25/49	12/01/2025	Paydown				1	1		(1)		(1)						650	07/25/2049
12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50	12/01/2025	Paydown		608,049	608,049	569,134	573,603		34,446		34,446		608,049				10,006	02/25/2050
12637B-AY-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-1 4A1 6.500% 02/25/37	03/01/2025	Paydown			49,147	4,423	4,573		(4,573)		(4,573)						89	02/25/2037
12637G-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-4 1A2 4.246% 06/25/37	09/25/2025	Paydown		7,874	7,874				7,874		7,874		7,874				251	06/25/2037
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38	12/01/2025	Paydown		8,504	(99,875)	(42)	(41)		8,546		8,546		8,504				2,022	03/25/2038
12638P-BV-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A6 4.096% 04/25/37	12/25/2025	Paydown		1,991	1,991	1,130	1,083		908		908		1,991				45	04/25/2037
12638P-CB-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A12 6.750% 04/25/37	12/26/2025	Paydown				185	185		(185)		(185)						59	04/25/2037
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10 5.978% 10/26/35	12/01/2025	Paydown		1,034,542	1,034,542	979,028	976,408		58,134		58,134		1,034,542				38,408	10/26/2035
12639M-AT-2	CSMC Series 2010-15R CSMC 2010-15R 2B1 0.010% 05/26/36	12/01/2025	Paydown			2,021													05/26/2036
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 2.596% 10/26/37	12/01/2025	Paydown		541,726	541,726	355,703	353,531		188,195		188,195		541,726				8,282	10/26/2037
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 2.596% 10/26/37	02/20/2025	AARE Surplus AAM		534,872	819,152	614,090	622,358		(797)		(797)		621,560		(86,688)	(86,688)	7,034	10/26/2037
12639P-AB-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2 6.421% 10/25/37	12/01/2025	Paydown		5,279	(34,404)	(16)	(16)		5,295		5,295		5,279				1,611	10/25/2037
12640T-AA-6	CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 2.208% 05/25/65	12/01/2025	Paydown		1,155,525	1,155,525	1,066,549	1,079,870		75,655		75,655		1,155,525				13,490	05/25/2065
12640S-AM-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS 0.300% 01/25/60	12/01/2025	Paydown				174,683	171,991		(171,991)		(171,991)						33,748	01/25/2060
12640S-AN-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.482% 01/25/60	12/01/2025	Paydown				213,921	190,327		(190,327)		(190,327)						49,313	01/25/2060
12640S-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.000% 01/25/60	12/01/2025	Paydown				9,447	9,080	367	(9,447)		(9,080)						325	01/25/2060
12640S-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.000% 01/25/60	02/19/2025	Redemption 0.0000		381		381	366	15			15		381					01/25/2060
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2 5.500% 10/26/35	12/01/2025	Paydown		327,932	425,425	282,976	271,611		56,321		56,321		327,932				13,595	10/26/2035
12641T-AS-5	CSMC Series 2009-5R CSMC 2009-5R 2A3 4.663% 06/25/36	03/25/2025	Citigroup		3,271,736	4,333,426	3,678,704	3,708,139		82,380		82,380		3,790,519		(518,783)	(518,783)	73,321	06/25/2036
12641T-AS-5	CSMC Series 2009-5R CSMC 2009-5R 2A3 4.663% 06/25/36	03/01/2025	Paydown		42,779	42,779	36,316	36,606		6,173		6,173		42,779				378	06/25/2036
12642L-BS-0	CSMC Series 2009-13R CSMC 2009-13R 2A2 6.000% 01/26/37	12/01/2025	Paydown		4,626	27,675	18,416	17,463		(12,859)		(12,859)		4,626				1,700	01/26/2037
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2 5.902% 06/26/36	12/01/2025	Paydown		419,924	419,924	404,680	402,827		17,097		17,097		419,924				10,428	06/26/2036
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4 3.500% 03/27/37	11/01/2025	Paydown		71,987	71,987	71,061	71,610		377		377		71,987				1,097	03/27/2037
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2 4.375% 11/27/35	12/01/2025	Paydown		511,283	496,538	466,105	454,109		57,174		57,174		511,283				14,717	11/27/2035
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2 4.375% 11/27/35	11/19/2025	AANY Modco AAM		1,833,604	1,972,042	1,885,829	1,850,320		(13,883)		(13,883)		1,836,436		(2,833)	(2,833)	78,797	11/27/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2 4.245% 02/27/47	12/01/2025	Paydown		414,483	414,504	361,398	364,526		49,957		49,957		414,483				9,113	02/27/2047
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 4.128% 07/28/36	12/01/2025	Paydown		150,775	150,775	87,727	49,101		70,910		70,910		150,775				3,632	07/28/2036
12645V-AC-1	CSMC Series 2011-12R CSMC 2011-12R 1A2 2.596% 10/27/37	12/01/2025	Paydown		717,148	717,148	525,206	531,356		185,792		185,792		717,148				11,348	10/27/2037
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.372% 02/27/37	12/01/2025	Paydown		282,283	313,458	268,046	273,171		9,112		9,112		282,283				6,823	02/27/2037
12645Y-BA-8	CSMC Series 2011-16R CSMC 2011-16R 5A2 2.722% 09/27/35	12/01/2025	Paydown		175,503	175,503	157,182	155,295		20,208		20,208		175,503				4,530	09/27/2035
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2 4.332% 07/27/36	12/01/2025	Paydown		470,158	522,364	432,916	431,583		38,576		38,576		470,158				10,377	07/27/2036
12646B-CE-8	CSMC Series 2012-2R CSMC 2012-2R 2AC 0.000% 03/27/47	12/01/2025	Paydown						39	(39)									03/27/2047
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.713% 06/26/36	12/01/2025	Paydown		172,293	163,363	143,691	135,576		36,718		36,718		172,293				6,371	06/26/2036
12646N-AL-8	Credit Suisse Mortgage Capital CSMC 2012-10R 2A2 2.596% 10/26/37	12/01/2025	Paydown		151,886	151,886	109,322	110,456		41,430		41,430		151,886				2,404	10/26/2037
12646U-AX-6	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43	12/01/2025	Paydown				37	37		(37)		(37)						252	03/25/2043
12646U-AY-4	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X2 0.474% 03/25/43	12/01/2025	Paydown				287	287		(287)		(287)						1,816	03/25/2043
12646W-AW-4	CSMC Trust 2013-IVR2 CSMC 2013-IVR2 AIOS 0.000% 04/25/43	12/01/2025	Paydown				153	153		(153)		(153)						1,515	04/25/2043
12647J-BU-5	CSMC Trust 2013-HYB1 CSMC 2013-HYB1 AIOS 0.232% 04/25/43	12/01/2025	Paydown															6	04/25/2043
12647M-BM-6	CSMC Trust 2013-6 CSMC 2013-6 1X14 0.220% 07/25/28	12/01/2025	Paydown				4	4		(4)		(4)						4,871	07/25/2028
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28	12/01/2025	Paydown				16,011	16,011		(16,011)		(16,011)						7,446	07/25/2028
12647P-AE-8	CSMC Trust 2013-7 CSMC 2013-7 AX1 0.052% 08/25/43	12/01/2025	Paydown				6	6		(6)		(6)						1,088	08/25/2043
12648H-BG-9	CSMC Trust 2014-IVR2 CSMC 2014-IVR2 AIOS 0.232% 04/25/44	12/01/2025	Paydown				200	200		(200)		(200)						2,646	04/25/2044
12648J-DS-7	CSMC Series 2014-4R CSMC 2014-4R 16A4 4.031% 02/27/36	12/29/2025	Paydown		63,769	63,762	63,022	27,381		36,389		36,389		63,769				2,453	02/27/2036
12648P-CN-5	CSMC Series 2014-6R CSMC 2014-6R 9A1 2.750% 12/27/35	12/01/2025	Paydown		108,193	108,193	105,241	106,096		2,096		2,096		108,193				1,601	12/27/2035
12648T-AV-1	CSMC Trust 2014-IVR3 CSMC 2014-IVR3 AIOS 0.232% 07/25/44	12/01/2025	Paydown				91	91		(91)		(91)						811	07/25/2044
12649K-AR-8	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX5 0.500% 12/25/44	12/01/2025	Paydown				26	26		(26)		(26)						225	12/25/2044
12649K-AS-6	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX6 0.500% 12/25/44	12/01/2025	Paydown				2	2		(2)		(2)						65	12/25/2044
12649K-AZ-0	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AIOS 0.232% 12/25/44	12/01/2025	Paydown				190	190		(190)		(190)						2,364	12/25/2044
12649N-AA-9	CSMC Trust 2015-1 CSMC 2015-1 AX5 0.378% 01/25/45	12/01/2025	Paydown				89	89		(89)		(89)						1,989	01/25/2045
12649N-AX-9	CSMC Trust 2015-1 CSMC 2015-1 AIOS 0.232% 01/25/45	12/01/2025	Paydown				186	186		(186)		(186)						2,546	01/25/2045
12649Q-CA-0	CSMC Series 2015-2R CSMC 2015-2R 8AC 0.000% 04/27/30	12/01/2025	Paydown				189,400	189,400		(189,400)		(189,400)							04/27/2030
12649R-AK-8	CSMC Trust 2015-2 CSMC 2015-2 AX4 0.500% 02/25/45	12/01/2025	Paydown				24	24		(24)		(24)						279	02/25/2045
12649R-BA-9	CSMC Trust 2015-2 CSMC 2015-2 AIOS 0.232% 02/25/45	12/01/2025	Paydown				144	144		(144)		(144)						1,152	02/25/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12649X-AA-7	CSMC Trust 2015-3 CSMC 2015-3 AX3 0.299% 03/25/45	12/01/2025	Paydown				33	33		(33)		(33)						1,233	03/25/2045
12649X-BG-3	CSMC Trust 2015-3 CSMC 2015-3 AIOS 0.232% 03/25/45	12/01/2025	Paydown				52	52		(52)		(52)						561	03/25/2045
12650U-AA-9	CSMLT 2015-3 Trust CSMLT 2015-3 1AX2 0.388% 11/25/45	12/01/2025	Paydown				64	64		(64)		(64)						1,001	11/25/2045
12650U-AL-5	CSMLT 2015-3 Trust CSMLT 2015-3 2AX2 0.000% 10/25/30	12/01/2025	Paydown				52	52		(52)		(52)							10/25/2030
12651Y-AA-0	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 A1 4.000% 08/01/57	12/01/2025	Paydown		5,661	5,661	4,925	4,896		765		765		5,661				118	08/01/2057
12651Y-AW-2	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 AIOS 0.000% 08/01/57	12/01/2025	Paydown				1	1		(1)		(1)						476	08/01/2057
12653T-CB-5	CSMC 2018-J1 Trust CSMC 2018-J1 AIOS 0.010% 02/25/48	12/01/2025	Paydown		33,182,322													1,575	02/25/2048
12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57	12/01/2025	Paydown		6,801	6,471	6,477		(6,477)			(6,477)						380	09/25/2057
12657P-AA-3	CSMC Series 2021-2R CSMC 2021-2R 1A1 6.710% 07/25/47	02/03/2025	Paydown		559,814	559,814	566,028	564,081		(4,267)		(4,267)		559,814				6,564	07/25/2047
12657P-AA-3	CSMC Series 2021-2R CSMC 2021-2R 1A1 6.710% 07/25/47	02/18/2025	Various		33,803,858	33,231,407	33,600,314	33,484,695		(20,980)		(20,980)		33,463,715		340,143	340,143	567,459	07/25/2047
12657P-AC-9	CSMC Series 2021-2R CSMC 2021-2R 1A2 0.000% 07/25/47	05/06/2025	Paydown		37,925,612	77,888,589	13,228,134	23,418,592		14,507,021		14,507,021		37,925,612					07/25/2047
12657X-AJ-7	CSMC 2021-JR1 Trust CSMC 2021-JR1 SA 0.000% 09/27/66	03/04/2025	Call 100.0000		162,128	162,128								162,128			162,128	2,624	09/27/2066
12657X-AJ-7	CSMC 2021-JR1 Trust CSMC 2021-JR1 SA 0.000% 09/27/66	02/01/2025	Paydown			4,701												43	09/27/2066
12658Q-AA-0	CSMCM 2021-RPL11 Trust CSMCM 2021-RP11 CERT 3.778% 10/27/61	12/03/2025	Paydown			28,628	22,225	21,574	651	(22,225)		(21,574)						1,712	10/27/2061
12659A-AE-6	CSMC 2021-RPL11 Trust CSMC 2021-RP11 AIOS 0.200% 10/25/61	12/01/2025	Paydown				2	2		(2)		(2)						17,790	10/25/2061
12660K-AC-5	CSMC 2021-RPL1 Trust CSMC 2021-RPL1 A1 4.082% 09/27/60	05/01/2025	Paydown		51,941	51,941	43,111	45,751		6,190		6,190		51,941				1,160	09/27/2060
12660L-AA-7	CSMC 2021-NQM3 CSMC 2021-NQM3 A1 1.015% 04/25/66	12/01/2025	Paydown		296,456	296,456	252,821			43,635		43,635		296,456				873	04/25/2066
12660L-AC-3	CSMC 2021-NQM3 CSMC 2021-NQM3 A3 1.632% 04/25/66	12/01/2025	Paydown		618,602	618,602	537,024			81,578		81,578		618,602				2,919	04/25/2066
12661N-AJ-3	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B3 4.236% 03/25/67	12/01/2025	Paydown			297,285	66,340	59,375		(59,375)		(59,375)						9,463	03/25/2067
12661N-AK-0	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 AIOS 0.002% 03/25/67	12/01/2025	Paydown				1,776	1,637		(1,637)		(1,637)						391	03/25/2067
12661N-AL-8	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS 0.000% 03/25/67	12/01/2025	Paydown				155,274	155,274		(155,274)		(155,274)						12,417	03/25/2067
12661X-BU-5	CSMC 2021-INV1Trust CSMC 2021-INV1 AIOS 0.040% 07/25/56	12/01/2025	Paydown				8,668	8,565		(8,565)		(8,565)						1,487	07/25/2056
12662T-AC-4	CSMC Series 2022-7R CSMC 2022-7R 1A2 0.000% 10/25/66	03/24/2025	Cross Point Capital		6,834,928	10,051,365	1,451,158	1,938,174		109,063		109,063		2,047,237		4,787,691	4,787,691	63,671	10/25/2066
12662T-AC-4	CSMC Series 2022-7R CSMC 2022-7R 1A2 0.000% 10/25/66	03/28/2025	Paydown		230,925	115,650	16,697	22,301		208,625		208,625		230,925				5,660	10/25/2066
12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1 4.221% 05/25/37	11/25/2025	Paydown			(122,937)	(92,789)	(93,868)	(3,334)	97,202		93,868						1,394	05/25/2037
12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4 4.242% 10/25/46	12/01/2025	Paydown		1,954,218	1,925,741	1,859,492	2,013,983		(59,764)		(59,764)		1,954,218				47,467	10/25/2046
126670-AF-5	CWABS Asset-Backed Certificate CWL 2005-10 AF6 4.124% 02/25/36	12/01/2025	Paydown		636	636	624	637		(1)		(1)		636				17	02/25/2036
126670-CK-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A 5.993% 02/25/36	12/01/2025	Paydown		168,570	168,570	127,347	153,524		15,046		15,046		168,570				3,774	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	CHL Mortgage Pass-Through Trus CWHL 2005-HYB9 3A2A																		
126670-JY-5	6.224% 02/20/36	12/01/2025	Paydown		116,069	165,211	149,913	164,826		(48,757)		(48,757)		116,069				6,103	02/20/2036
	CWABS Asset-Backed Certificate CWL 2006-5 M2																		
126670-YK-8	4.401% 08/25/36	12/26/2025	Paydown			(130,967)	(108,739)	(109,613)		109,613		109,613						2,372	08/25/2036
	CWABS Inc Asset-Backed Certifi CWL 2004-5 M1																		
126671-6K-7	4.701% 08/25/34	08/25/2025	Paydown		54,433	54,433	51,953	55,284		(851)		(851)		54,433				852	08/25/2034
	CWABS Inc Asset-Backed Certifi CWL 2004-1 M2																		
126671-Z3-3	4.671% 03/25/34	10/27/2025	Paydown		127,863	127,863	119,147	134,412		(6,549)		(6,549)		127,863				2,634	03/25/2034
	CWABS Asset-Backed Certificate CWL 2005-IM1 M2																		
126673-4C-3	4.596% 11/25/35	08/25/2025	Paydown			4,673	3,104	3,187		(3,187)		(3,187)						92	11/25/2035
	CWABS Asset-Backed Certificate CWL 2004-7 MF2																		
126673-DR-0	5.649% 10/25/34	12/01/2025	Paydown		278,918	278,918	277,422	276,483		2,435		2,435		278,918				5,986	10/25/2034
	Countrywide Asset-Backed Certi CWL 2004-SD3 A1																		
126673-FJ-6	4.746% 09/25/34	12/26/2025	Paydown		12,135	12,135	11,320	11,427		708		708		12,135				652	09/25/2034
	CWABS Revolving Home Equity Lo CWHEL 2004-O 2A																		
126673-KS-0	4.145% 02/15/34	12/15/2025	Paydown		10,014	10,014	7,110	7,595		2,419		2,419		10,014				239	02/15/2034
	CWABS Asset-Backed Certificate CWL 2005-1 MV8																		
126673-XE-7	5.946% 07/25/35	02/20/2025	AARE Surplus AAM		186,009	238,000	188,678	190,347		652		652		190,999		(4,990)	(4,990)	1,987	07/25/2035
	CWABS Asset-Backed Certificate CWL 2005-AB1 M4																		
126673-XV-9	4.746% 08/25/35	12/26/2025	Paydown			(73,893)	(39,989)	(47,091)		47,091		47,091						812	08/25/2035
	Alternative Loan Trust 2005-1C CWALT 2005-1CB 1A3																		
12667F-2J-3	5.500% 03/25/35	12/01/2025	Paydown		615,222	604,007	588,152			27,070		27,070		615,222				8,945	03/25/2035
	Alternative Loan Trust 2005-J1 CWALT 2005-J1 1A7																		
12667F-3T-0	5.500% 02/25/35	12/01/2025	Paydown		433,830	433,830	406,505	406,778		27,052		27,052		433,830				13,924	02/25/2035
	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5																		
12667F-4Q-5	4.296% 03/01/38	12/25/2025	Paydown		187,170	178,397	121,514	121,505		65,665		65,665		187,170				5,921	03/01/2038
	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8																		
12667F-4T-9	4.296% 03/01/38	12/25/2025	Paydown		151,703	144,627	99,063	98,809		52,894		52,894		151,703				4,530	03/01/2038
	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4																		
12667F-5F-8	5.500% 04/25/35	12/01/2025	Paydown		338,246	341,296	321,890	308,869		29,377		29,377		338,246				11,010	04/25/2035
	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6																		
12667F-5H-4	5.500% 04/25/35	12/01/2025	Paydown		52,455	52,939	51,892	47,561		4,895		4,895		52,455				1,729	04/25/2035
	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7																		
12667F-5J-0	5.500% 04/25/35	12/01/2025	Paydown		141,892	143,142	127,126	119,054		22,837		22,837		141,892				4,679	04/25/2035
	Alternative Loan Trust 2005-J2 CWALT 2005-J2 1A1																		
12667F-5W-1	4.246% 04/25/35	10/25/2025	Paydown		166,377	166,377	130,035	130,404		36,224	250	35,974		166,377				2,936	04/25/2035
	Alternative Loan Trust 2005-J2 CWALT 2005-J2 1A1																		
12667F-5W-1	4.246% 04/25/35	11/19/2025	AANY Modco AAM		1,647,873	2,134,557	1,657,889	1,673,027		(9,292)	10,252	(19,544)		1,653,483		(5,610)	(5,610)	92,238	04/25/2035
	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7																		
12667F-7M-1	4.346% 04/25/35	12/25/2025	Paydown		73,561	72,007	40,338	30,754		42,807		42,807		73,561				1,370	04/25/2035
	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1																		
12667F-FA-8	5.748% 04/25/34	12/01/2025	Paydown			44,132	19,682	21,332		(21,332)		(21,332)						5,660	04/25/2034
	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1																		
12667F-NW-1	5.123% 09/25/34	12/01/2025	Paydown		423,257	423,657	412,852	412,838		10,419		10,419		423,257				10,655	09/25/2034
	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4																		
12667F-R6-4	5.500% 02/25/35	12/01/2025	Paydown		256,003	241,051	237,432	158,808		14,461		14,461		256,003				7,948	02/25/2035
	Alternative Loan Trust 2004-J8 CWALT 2004-J8 M																		
12667F-SR-7	5.500% 09/25/34	06/02/2025	Paydown			41,430	4	4		(4)		(4)							09/25/2034
	Alternative Loan Trust 2004-J7 CWALT 2004-J7 M2																		
12667F-TF-2	5.571% 10/25/34	07/25/2025	Paydown			(492)	(418)	(422)		422		422						11	10/25/2034
	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2																		
12667F-WV-3	5.500% 12/25/34	12/01/2025	Paydown		166,840	163,546	141,585	140,715		26,124		26,124		166,840				4,971	12/25/2034
	Alternative Loan Trust 2005-3C CWALT 2005-3CB 1A7																		
12667F-X5-9	5.500% 03/25/35	12/01/2025	Paydown		453,287	440,839	398,735	394,297		58,990		58,990		453,287				13,953	03/25/2035
	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1																		
12667G-2G-7	5.500% 09/25/35	12/01/2025	Paydown		88,408	89,315	71,564	67,013		21,395		21,395		88,408				2,484	09/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1																		
12667G-3L-5	4.506% 10/25/35	12/26/2025	Paydown		383,867	383,867	281,584	255,661		128,206		128,206		383,867				11,488	10/25/2035
	Alternative Loan Trust 2005-40 CWALT 2005-40CB A1																		
12667G-5G-4	5.500% 10/25/35	08/01/2025	Paydown		352,164	443,551	301,339	281,578		70,585		70,585		352,164				8,010	10/25/2035
	Alternative Loan Trust 2005-40 CWALT 2005-40CB A1																		
12667G-5G-4	5.500% 10/25/35	08/08/2025	ACRA RE II Surplus AAM		4,512,871	6,904,796	4,690,961	4,383,347		(141,724)		(141,724)		4,241,623		271,248	271,248	260,406	10/25/2035
	Alternative Loan Trust 2005-43 CWALT 2005-43 1A1																		
12667G-5S-8	3.911% 10/25/35	12/01/2025	Paydown		58,506	276,166	243,955	254,559		(196,054)		(196,054)		58,506				4,039	10/25/2035
	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1																		
12667G-6U-2	5.750% 10/25/35	12/01/2025	Paydown		57,445	59,829	52,477	45,101		12,344		12,344		57,445				1,799	10/25/2035
	Alternative Loan Trust 2005-46 CWALT 2005-46CB A2																		
12667G-6V-0	5.500% 10/25/35	12/01/2025	Paydown		4,427	4,611	4,265	4,025		402		402		4,427				132	10/25/2035
	Alternative Loan Trust 2005-46 CWALT 2005-46CB A13																		
12667G-7G-2	4.800% 10/25/35	12/26/2025	Paydown				302	302		(302)		(302)						84	10/25/2035
	Alternative Loan Trust 2005-46 CWALT 2005-46CB A14																		
12667G-7H-0	5.500% 10/25/35	12/01/2025	Paydown		63,690	66,333	56,997	50,070		13,620		13,620		63,690				1,908	10/25/2035
	Alternative Loan Trust 2005-13 CWALT 2005-13CB A8																		
12667G-AH-6	5.500% 05/25/35	12/01/2025	Paydown		32,659	36,431	33,380	32,199		460		460		32,659				1,077	05/25/2035
	Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1																		
12667G-DA-8	4.396% 05/25/35	12/25/2025	Paydown		331,668	349,115	257,372	258,038		74,133	502	73,631		331,668				4,803	05/25/2035
	Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5																		
12667G-EP-4	4.346% 05/25/35	12/25/2025	Paydown		198,269	185,891	151,656	153,748		44,521		44,521		198,269				5,445	05/25/2035
	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A1																		
12667G-H8-9	4.546% 07/25/35	12/25/2025	Paydown		17,656	17,663	12,436	10,904		6,752		6,752		17,656				565	07/25/2035
	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3																		
12667G-J2-0	5.500% 07/25/35	12/01/2025	Paydown		4,448	4,450	3,477	3,052		1,396		1,396		4,448				153	07/25/2035
	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2																		
12667G-JS-3	4.346% 06/25/35	12/25/2025	Paydown		11,304	11,307	8,223	8,139		3,165		3,165		11,304				294	06/25/2035
	Alternative Loan Trust 2005-27 CWALT 2005-27 1A2																		
12667G-L8-4	5.429% 08/25/35	12/01/2025	Paydown		171,090	171,090	157,880	155,630		15,460		15,460		171,090				6,225	08/25/2035
	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5																		
12667G-MA-8	5.500% 06/25/35	12/01/2025	Paydown			826	504	479		(479)		(479)						19	06/25/2035
	Alternative Loan Trust 2005-16 CWALT 2005-16 A4																		
12667G-MF-7	4.326% 06/25/35	12/26/2025	Paydown		285,180	285,180	262,695	261,246		23,934		23,934		285,180				7,925	06/25/2035
	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1																		
12667G-RV-7	4.366% 07/25/35	12/26/2025	Paydown		397,301	397,301	355,821	355,125		42,176		42,176		397,301				9,285	07/25/2035
	Alternative Loan Trust 2005-J9 CWALT 2005-J9 1A6																		
12667G-T8-6	5.500% 08/25/35	12/01/2025	Paydown		8,410	8,379	5,083	4,848		3,562		3,562		8,410				250	08/25/2035
	Alternative Loan Trust 2005-26 CWALT 2005-26CB A6																		
12667G-TS-2	5.500% 07/25/35	12/01/2025	Paydown		36,959	37,282	32,839	28,118		8,841		8,841		36,959				1,113	07/25/2035
	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B																		
12667G-UY-7	5.339% 07/20/35	12/01/2025	Paydown		568,961	531,943	358,067	378,112		190,849		190,849		568,961				16,124	07/20/2035
	Alternative Loan Trust 2005-J6 CWALT 2005-J6 1A5																		
12667G-VF-7	4.346% 07/25/35	12/25/2025	Paydown		10,582	10,582	8,042	8,031		2,551		2,551		10,582				293	07/25/2035
	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A																		
12667G-WF-6	4.466% 08/25/35	12/26/2025	Paydown		661,527	578,836	496,719	520,795		140,733		140,733		661,527				12,747	08/25/2035
	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6																		
12667G-WV-1	5.500% 08/25/35	12/01/2025	Paydown		141,402	131,302	125,394	121,161		20,240		20,240		141,402				4,236	08/25/2035
	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10																		
12667G-X5-7	4.346% 09/25/35	12/25/2025	Paydown		102,298	101,964	67,481	52,683		49,615		49,615		102,298				2,579	09/25/2035
	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A11																		
12667G-X6-5	4.246% 09/25/35	12/25/2025	Paydown		87,222	87,222	59,603	45,727		41,495		41,495		87,222				2,146	09/25/2035
	Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1																		
12667G-XA-6	4.246% 08/25/35	12/25/2025	Paydown		69,456	46,370	23,990	23,325		46,131		46,131		69,456				2,761	08/25/2035
	Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1																		
12667G-XK-4	4.596% 08/25/35	12/25/2025	Paydown		150,969	149,389	94,975	92,158		58,812		58,812		150,969				4,654	08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1																		
12667G-YX-5	4.406% 08/25/35	11/25/2025	Paydown		283,129	283,129	259,041	259,011		24,118		24,118		283,129				5,308	08/25/2035
	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1																		
12667G-YX-5	4.406% 08/25/35	12/09/2025	AMH - AmerUs Group Co.		1,863,465	2,011,724	1,840,575	1,840,358		(8,038)		(8,038)		1,832,320		31,145	31,145	88,281	08/25/2035
	CWABS Asset-Backed Certificate CWL 2006-21 M1																		
12667L-AF-9	4.191% 05/25/37	12/26/2025	Paydown			(202,973)	(69,011)	(85,729)		85,729		85,729						6,524	05/25/2037
	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1																		
12668A-4B-8	4.446% 01/25/36	12/26/2025	Paydown		400,638	400,638	354,474	345,752		54,886		54,886		400,638				7,072	01/25/2036
	Alternative Loan Trust 2005-82 CWALT 2005-82 A1																		
12668A-5X-9	4.386% 02/25/36	12/26/2025	Paydown		538,981	496,400	400,570	403,721		135,260		135,260		538,981				12,859	02/25/2036
	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A15																		
12668A-A2-1	5.500% 12/25/35	12/01/2025	Paydown		138,366	138,437	109,285	113,096		25,271		25,271		138,366				4,650	12/25/2035
	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20																		
12668A-BD-6	5.500% 10/25/35	12/01/2025	Paydown		167,939	174,909	142,041	123,382		44,558		44,558		167,939				5,032	10/25/2035
	Alternative Loan Trust 2005-46 CWALT 2005-46CB A21																		
12668A-BE-4	5.500% 10/25/35	12/01/2025	Paydown		11,281	11,225	8,114			3,167		3,167		11,281				97	10/25/2035
	Alternative Loan Trust 2005-J1 CWALT 2005-J13 2A1																		
12668A-C4-5	4.546% 11/25/35	12/25/2025	Paydown		11,481	11,481	6,946	6,645		4,836		4,836		11,481				319	11/25/2035
	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1																		
12668A-CG-8	4.488% 11/20/35	12/22/2025	Paydown		797,719	962,753	873,589	893,505		(95,787)		(95,787)		797,719				29,461	11/20/2035
	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1																		
12668A-CP-8	4.448% 11/20/35	12/22/2025	Paydown		160,403	160,403	123,132	131,534		28,868		28,868		160,403				2,861	11/20/2035
	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1																		
12668A-CP-8	4.448% 11/20/35	02/20/2025	AARE Surplus AAM		763,217	886,589	841,659	841,866		503		503		842,369		(79,153)	(79,153)	5,983	11/20/2035
	Alternative Loan Trust 2005-48 CWALT 2005-48T1 A6																		
12668A-FM-2	5.500% 11/25/35	12/01/2025	Paydown		36,894	121,809	91,288	72,633		(35,739)		(35,739)		36,894				3,879	11/25/2035
	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A1																		
12668A-FW-0	4.246% 11/25/35	12/25/2025	Paydown		79,483	78,554	55,068	45,387		34,096		34,096		79,483				2,351	11/25/2035
	Alternative Loan Trust 2005-56 CWALT 2005-56 1A1																		
12668A-GN-9	5.306% 11/25/35	12/26/2025	Paydown		59,546	59,546	52,845	52,943		6,603		6,603		59,546				1,286	11/25/2035
	Alternative Loan Trust 2005-56 CWALT 2005-56 2A2																		
12668A-GT-6	6.118% 11/25/35	12/01/2025	Paydown		84,909	180,502	147,994	190,523		(105,614)		(105,614)		84,909				3,575	11/25/2035
	Alternative Loan Trust 2005-56 CWALT 2005-56 5A3																		
12668A-HG-3	4.626% 11/25/35	12/26/2025	Paydown		2,092	2,670	617	1,300	1,514	(722)		792		2,092				71	11/25/2035
	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7																		
12668A-JF-3	5.500% 11/25/35	12/01/2025	Paydown		5,967	3,072	2,452	1,713		4,253		4,253		5,967				257	11/25/2035
	Alternative Loan Trust 2005-J1 CWALT 2005-J11 4A1																		
12668A-JS-5	5.000% 02/28/23	12/01/2025	Paydown		99,435	147,341	53,870			45,566		45,566		99,435				6,948	02/28/2023
	Alternative Loan Trust 2005-53 CWALT 2005-53T2 2A1																		
12668A-KP-9	6.000% 11/25/35	12/01/2025	Paydown		3,340	3,351	2,096			1,244		1,244		3,340				26	11/25/2035
	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10																		
12668A-LS-2	5.346% 11/25/35	12/25/2025	Paydown		173,170	171,155	131,184	110,758		62,413		62,413		173,170				6,290	11/25/2035
	Alternative Loan Trust 2005-56 CWALT 2005-56 2A3																		
12668A-LV-5	5.529% 11/25/35	12/01/2025	Paydown		567,487	1,206,382	998,012	1,014,244		(446,757)		(446,757)		567,487				21,033	11/25/2035
	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A9																		
12668A-PB-5	5.500% 11/25/35	12/01/2025	Paydown		71,120	71,461	60,951	54,688		16,433		16,433		71,120				1,699	11/25/2035
	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3																		
12668A-Q2-4	5.500% 12/25/35	12/01/2025	Paydown		205,531	219,176	128,330	18,354		76,985	1,127	75,858		205,531				5,962	12/25/2035
	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1																		
12668A-QH-1	4.488% 11/20/35	12/22/2025	Paydown		381,051	381,051	350,388	350,314		30,737		30,737		381,051				7,743	11/20/2035
	Alternative Loan Trust 2005-59 CWALT 2005-59 1A2C																		
12668A-RH-0	4.865% 11/20/35	12/22/2025	Paydown		1,403	1,787	465	465		939		939		1,403				47	11/20/2035
	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1																		
12668A-TT-2	5.029% 12/25/35	12/01/2025	Paydown		73,908	73,908	68,927	69,456		4,453		4,453		73,908				742	12/25/2035
	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A3																		
12668A-US-2	4.346% 12/25/35	12/25/2025	Paydown		12,094	11,092	4,437	3,995		8,099		8,099		12,094				474	12/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A6																		
12668A-UV-5	5.196% 12/25/35	12/25/2025	Paydown		9,497	8,710	5,179	3,430		6,068		6,068		9,497				337	12/25/2035
	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4																		
12668A-V6-9	5.750% 01/25/36	12/01/2025	Paydown		45,964	45,964	28,278	13,079		22,887		22,887		45,964				430	01/25/2036
	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4																		
12668A-V6-9	5.750% 01/25/36	02/20/2025	AARE Surplus AAM		1,426,150	2,831,018	2,033,108	1,454,720		(19,087)		(19,087)		1,435,633		(9,483)	(9,483)	35,722	01/25/2036
	Alternative Loan Trust 2005-63 CWALT 2005-63 1A1																		
12668A-XB-6	4.694% 12/25/35	12/01/2025	Paydown		41,306	41,329	34,103	37,672		3,635		3,635		41,306				1,047	12/25/2035
	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4																		
12668A-ZP-3	5.500% 12/25/35	12/01/2025	Paydown		365,930	366,119	316,967	316,890		49,040		49,040		365,930				12,299	12/25/2035
	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12																		
12668A-ZX-6	4.646% 12/25/35	12/25/2025	Paydown		150,455	150,533	122,875	122,890		27,565		27,565		150,455				4,797	12/25/2035
	Alternative Loan Trust 2005-81 CWALT 2005-81 A1																		
12668B-BN-2	4.406% 02/25/37	12/26/2025	Paydown		666,386	666,386	571,587			94,799		94,799		666,386				9,569	02/25/2037
	Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3																		
12668B-CH-4	4.246% 02/25/36	12/25/2025	Paydown		82,610	91,573	33,542	32,958		49,653		49,653		82,610				5,173	02/25/2036
	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2																		
12668B-QL-5	6.000% 02/25/36	12/01/2025	Paydown		69,147	53,524	31,165	29,515		39,632		39,632		69,147				3,213	02/25/2036
	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2																		
12668B-EG-4	5.500% 02/25/36	12/01/2025	Paydown		7,330	7,419	6,918	6,235		1,095		1,095		7,330				234	02/25/2036
	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5																		
12668B-EK-5	4.946% 02/25/36	12/25/2025	Paydown		188,927	191,211	141,686	139,126		49,801		49,801		188,927				6,053	02/25/2036
	Alternative Loan Trust 2005-86 CWALT 2005-86CB A4																		
12668B-FD-0	5.500% 02/25/36	12/01/2025	Paydown		51,102	44,588	33,746	26,368		24,734		24,734		51,102				2,189	02/25/2036
	Alternative Loan Trust 2005-86 CWALT 2005-86CB A5																		
12668B-FE-8	5.500% 02/25/36	12/01/2025	Paydown		13,549	11,822	6,945	6,474		7,074		7,074		13,549				580	02/25/2036
	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1																		
12668B-GD-9	6.000% 02/25/36	12/01/2025	Paydown		192,869	198,876	187,974	191,495		1,374		1,374		192,869				6,894	02/25/2036
	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9																		
12668B-KF-9	5.500% 02/25/36	12/01/2025	Paydown		19,341	18,551	16,149	14,292		5,048		5,048		19,341				664	02/25/2036
	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11																		
12668B-KH-5	5.500% 02/25/36	11/01/2025	Paydown		76,523	72,919	56,974	53,871		22,652		22,652		76,523				2,489	02/25/2036
	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11																		
12668B-KH-5	5.500% 02/25/36	11/19/2025	AANY Modco AAM		1,756,508	2,538,721	1,983,583	1,875,553		(64,256)		(64,256)		1,811,297		(54,789)	(54,789)	134,635	02/25/2036
	Alternative Loan Trust 2006-2C CWALT 2006-2CB A4																		
12668B-LD-3	4.246% 03/25/36	12/25/2025	Paydown			5,342	1,915	1,856		(1,856)		(1,856)						212	03/25/2036
	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5																		
12668B-MY-6	6.000% 04/25/36	12/01/2025	Paydown		150,447	149,125	81,389	75,853		74,627	33	74,594		150,447				4,435	04/25/2036
	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5																		
12668B-MY-6	6.000% 04/25/36	12/09/2025	AMH - AmerUs Group Co.		1,255,264	2,818,170	1,401,102	1,433,480		(107,623)	1,701	(109,324)		1,324,155		(68,891)	(68,891)	182,451	04/25/2036
	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1																		
12668B-PM-9	6.000% 04/25/36	10/01/2025	Paydown		2,264	2,605	1,580	1,769		494		494		2,264				73	04/25/2036
	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3																		
12668B-PP-2	4.546% 04/25/36	11/25/2025	Paydown		8,430	9,701	3,871	3,749		4,681		4,681		8,430				236	04/25/2036
	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5																		
12668B-PR-8	6.000% 04/25/36	10/01/2025	Paydown		4,562	5,268	3,194	2,663		1,899		1,899		4,562				148	04/25/2036
	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6																		
12668B-PS-6	6.000% 04/25/36	10/01/2025	Paydown		39,434	45,379	27,528	22,954		16,480		16,480		39,434				1,291	04/25/2036
	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4																		
12668B-PY-3	5.500% 04/25/36	12/01/2025	Paydown		99,746	90,693	79,889	75,898		23,849		23,849		99,746				3,257	04/25/2036
	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6																		
12668B-QA-4	5.500% 04/25/36	12/01/2025	Paydown		8,569	7,798	7,574	6,889		1,680		1,680		8,569				259	04/25/2036
	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A2																		
12668B-RX-3	4.246% 05/25/36	12/25/2025	Paydown		133,366	133,486	90,609	92,994		40,372		40,372		133,366				3,658	05/25/2036
	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4																		
12668B-TG-8	4.546% 04/25/36	12/25/2025	Paydown		48,508	45,308	18,729	19,080		29,612	184	29,428		48,508				1,410	04/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A7																		
12668B-TK-9	6.000% 04/25/36	11/01/2025	Paydown		80,912	75,477	60,007	39,243		41,669		41,669		80,912				3,074	04/25/2036
	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A7																		
12668B-TK-9	6.000% 04/25/36	11/19/2025	AANY Modco AAM		679,686	1,412,721	1,123,176	734,525		(45,214)		(45,214)		689,311		(9,624)	(9,624)	81,874	04/25/2036
	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A10																		
12668B-UA-9	5.500% 05/25/36	12/01/2025	Paydown		88,154	89,452	89,122	86,073		2,080		2,080		88,154				2,720	05/25/2036
	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1																		
12668B-WW-9	6.000% 05/25/36	12/01/2025	Paydown		31,335	23,934	12,594	9,361		21,974		21,974		31,335				1,662	05/25/2036
	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8																		
12668B-XD-0	6.000% 05/25/36	12/01/2025	Paydown		10,604	8,099	6,459	4,560		6,044		6,044		10,604				562	05/25/2036
	Alternative Loan Trust 2006-12 CWALT 2006-12CB A10																		
12668B-XF-5	4.196% 05/25/36	12/25/2025	Paydown		9,847	7,520	3,178	3,098		6,749		6,749		9,847				414	05/25/2036
	Alternative Loan Trust 2006-13 CWALT 2006-13T1 A1																		
12668B-ZB-2	6.000% 05/25/36	08/01/2025	Paydown		29,062	27,577	13,099			15,963		15,963		29,062				167	05/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4																		
12694-2A-5	4.346% 05/25/36	12/25/2025	Paydown		77,963	76,568	24,593	21,994		55,969		55,969		77,963				2,254	05/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A6																		
12694-2C-1	6.000% 05/25/36	12/01/2025	Paydown		3,242	3,190	2,305	1,387	732	1,124		1,856		3,242				114	05/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A13																		
12694-2K-3	4.146% 05/25/36	12/25/2025	Paydown		16,783	16,482	5,729	5,212		11,571		11,571		16,783				466	05/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2006-8 3A1																		
12694-3H-9	6.000% 05/25/36	03/01/2025	Paydown		106,580	49,128	4,851	2,304		104,276		104,276		106,580				9,491	05/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A																		
12694-3Y-2	4.368% 05/20/36	12/01/2025	Paydown		55,965	62,503	57,243	57,325		(1,359)		(1,359)		55,965				1,635	05/20/2036
	CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B																		
12694-BQ-0	4.568% 10/20/35	12/01/2025	Paydown		46,208	42,242	37,661	43,040		3,168		3,168		46,208				1,009	10/20/2035
	CHL Mortgage Pass-Through Trus CWHL 2006-HYB2 2A1B																		
12694-D2-1	4.613% 04/20/36	12/01/2025	Paydown		50,025	50,025	41,337	42,192		7,833		7,833		50,025				1,550	04/20/2036
	CHL Mortgage Pass-Through Trus CWHL 2005-18 A7																		
12694-EP-9	19.525% 10/25/35	12/25/2025	Paydown		6,202	5,483	3,838	3,888		2,314		2,314		6,202				349	10/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-20 A6																		
12694-FD-5	5.500% 10/25/35	12/01/2025	Paydown		34,474	33,817	21,968			12,506		12,506		34,474				312	10/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2006-J2 1A1																		
12694-G9-3	6.000% 04/25/36	12/01/2025	Paydown		178,456	166,248	103,465	97,113		83,199	1,856	81,343		178,456				3,710	04/25/2036
	Reperforming Loan REMIC Trust CWHL 2005-R3 AF																		
12694-JG-4	4.246% 09/25/35	11/25/2025	Paydown		514,836	514,836	435,652	435,652		79,184		79,184		514,836				12,100	09/25/2035
	Reperforming Loan REMIC Trust CWHL 2005-R3 AF																		
12694-JG-4	4.246% 09/25/35	12/09/2025	AMH - AmerUs Group Co.		1,457,927	1,772,779	1,500,119	1,500,119		(48,171)		(48,171)		1,451,948		5,979	5,979	68,280	09/25/2035
	Reperforming Loan REMIC Trust CWHL 2005-R3 AS																		
12694-JH-2	1.655% 09/25/35	12/01/2025	Paydown				33,040	19,756	15,018	(34,102)	672	(19,756)						1,631	09/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2006-6 A1																		
12694-K3-1	6.000% 04/25/36	11/01/2025	Paydown			40	25	22		(22)		(22)						2	04/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29																		
12694-KV-9	5.000% 11/25/35	12/01/2025	Paydown		14,987	13,541	11,457	7,948		7,039		7,039		14,987				438	11/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1																		
12694-LU-0	4.792% 11/25/35	12/01/2025	Paydown		185,620	185,812	152,349	155,514		30,106		30,106		185,620				4,689	11/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 1A2																		
12694-M7-0	4.446% 04/25/46	12/26/2025	Paydown		4,487	8,686	1,143	641		3,847		3,847		4,487				455	04/25/2046
	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1																		
12694-MH-8	4.439% 11/20/35	12/01/2025	Paydown		383,382	376,312	323,224	204,445		54,496		54,496		383,382				8,427	11/20/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8																		
12694-MS-4	5.500% 11/25/35	12/01/2025	Paydown		10,895	9,140	8,304	6,620		4,275		4,275		10,895				455	11/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10																		
12694-MU-9	5.500% 11/25/35	12/01/2025	Paydown		117,995	98,984	72,366	71,372		46,623		46,623		117,995				5,196	11/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 3A2																		
12694-N5-3	4.446% 04/25/46	12/26/2025	Paydown		6,559	4,032	1,048	907		5,652		5,652		6,559				351	04/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-TQ-1	CHL Mortgage Pass-Through Trus CWHL 2005-30 A1 4.496% 01/25/36	12/25/2025	Paydown		50,480	50,534	25,812	24,176		26,303		26,303		50,480				1,338	01/25/2036
126694-TU-2	CHL Mortgage Pass-Through Trus CWHL 2005-30 A5 5.500% 01/25/36	12/01/2025	Paydown		21,276	21,299	19,879	13,865		7,412		7,412		21,276				609	01/25/2036
126694-V9-6	Alternative Loan Trust 2006-0A CWALT 2006-0A2 X2 0.000% 05/20/46	12/01/2025	Paydown															90	05/20/2046
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.518% 02/20/36	12/01/2025	Paydown		81,149	81,135	66,626	75,513		5,636		5,636		81,149				1,652	02/20/2036
126694-WD-6	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B 4.518% 02/20/36	12/01/2025	Paydown		359,641	359,579	318,590	322,830		36,811		36,811		359,641				7,324	02/20/2036
126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1 4.821% 03/20/36	12/01/2025	Paydown		258,850	256,071	216,881	222,221		36,629		36,629		258,850				6,958	03/20/2036
126694-WL-8	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C 4.531% 03/20/36	12/01/2025	Paydown		13,566	15,293	14,370	14,417		(850)		(850)		13,566				443	03/20/2036
126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1 4.929% 03/20/36	12/01/2025	Paydown		79,820	85,074	76,462	76,344		3,476		3,476		79,820				1,881	03/20/2036
126694-X7-8	CHL Mortgage Pass-Through Trus CWHL 2006-9 A14 5.500% 05/25/36	03/01/2025	Paydown		20	15	10			(10)		(10)							05/25/2036
126694-XP-8	CHL Mortgage Pass-Through Trus CWHL 2006-J1 1A1 5.750% 02/25/36	12/01/2025	Paydown		29,218	28,514	20,725	13,876		15,341		15,341		29,218				983	02/25/2036
126694-XP-8	CHL Mortgage Pass-Through Trus CWHL 2006-J1 1A1 5.750% 02/25/36	12/09/2025	AMH - AmerUs Group Co.		349,521	760,128	552,474	369,913		(36,517)		(36,517)		333,396		16,125	16,125	44,642	02/25/2036
12669D-2Y-3	CHL Mortgage Pass-Through Trus CWHL 2003-HYB2 1A1 3.853% 07/19/33	12/01/2025	Paydown		3,092	3,092	3,093	3,095		(3)		(3)		3,092				61	07/19/2033
12669D-6A-1	CHL Mortgage Pass-Through Trus CWHL 2003-J3 1A3 4.000% 05/25/33	12/01/2025	Paydown		7,398	7,398	7,324	7,347		51		51		7,398				162	05/25/2033
12669D-BV-9	CHL Mortgage Pass-Through Trus CWHL 2002-19 M 6.250% 11/25/32	12/01/2025	Paydown			20,770	1,013											103	11/25/2032
12669D-D5-4	CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M 4.832% 05/19/33	12/01/2025	Paydown		8,451	8,451	5,916	5,979		2,472		2,472		8,451				159	05/19/2033
12669F-2G-7	CHL Mortgage Pass-Through Trus CWHL 2004-20 1A1 4.646% 10/25/34	12/26/2025	Paydown		828,584	822,934	726,518	746,573		82,011		82,011		828,584				21,593	10/25/2034
12669F-3D-3	CHL Mortgage Pass-Through Trus CWHL 2004-HYB5 4A1 5.204% 04/20/35	12/01/2025	Paydown		59,731	59,731	53,502	57,115		2,617		2,617		59,731				1,434	04/20/2035
12669F-D5-9	CHL Mortgage Pass-Through Trus CWHL 2004-10 M 5.000% 07/25/34	12/01/2025	Paydown		101,426	106,997	37,449	40,530		60,896		60,896		101,426				3,835	07/25/2034
12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1 5.322% 08/25/34	12/01/2025	Paydown		545,746	545,746	541,247	543,742		2,004		2,004		545,746				17,119	08/25/2034
12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1 5.322% 08/25/34	12/09/2025	AMH - AmerUs Group Co.		3,439,073	3,559,460	3,530,113	3,546,391		(23,599)		(23,599)		3,522,791		(83,719)	(83,719)	201,618	08/25/2034
12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1 5.304% 08/25/34	12/01/2025	Paydown		372,851	372,851	363,741	366,042		6,809		6,809		372,851				9,481	08/25/2034
12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1 6.072% 08/25/34	12/01/2025	Paydown		276,163	276,163	252,612	252,626		23,537		23,537		276,163				10,090	08/25/2034
12669F-N2-5	CHL Mortgage Pass-Through Trus CWHL 2004-12 9A1 5.355% 08/25/34	12/01/2025	Paydown		796,577	796,577	739,553	740,166		56,411		56,411		796,577				25,317	08/25/2034
12669F-P2-3	CHL Mortgage Pass-Through Trus CWHL 2004-12 1M 12.832% 08/25/34	12/01/2025	Paydown		1,616	(14,270)	(178)	(178)		1,794		1,794		1,616				273	08/25/2034
12669F-QD-8	CHL Mortgage Pass-Through Trus CWHL 2004-3 M 5.750% 04/25/34	12/01/2025	Paydown		26,111	26,111	15,405	17,111		8,999		8,999		26,111				858	04/25/2034
12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8 5.500% 03/25/34	12/01/2025	Paydown		9,771	9,771	9,514	9,568		203		203		9,771				195	03/25/2034
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34	12/26/2025	Various		21,000	21,000	20,482	20,499		6		6		20,505			495	566	06/25/2034
12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1 4.646% 09/25/34	12/25/2025	Paydown		315,646	315,646	290,779	290,924		24,722		24,722		315,646				7,610	09/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1																		
12669F-W9-0	4.646% 09/25/34	12/25/2025	Paydown		184,045	184,045	171,292	170,142		13,903		13,903		184,045				4,672	09/25/2034
	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A2																		
12669F-X7-3	5.187% 09/25/34	12/01/2025	Paydown		268,756	268,756	251,944			16,812		16,812		268,756				6,448	09/25/2034
	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A																		
12669F-X8-1	4.606% 09/25/34	12/25/2025	Paydown		85,752	85,752	83,287	83,608		2,144		2,144		85,752				2,052	09/25/2034
	CHL Mortgage Pass-Through Trus CWHL 2004-23 A																		
12669G-AA-9	4.384% 11/25/34	12/01/2025	Paydown		44,018	42,927	34,309	43,373		644		644		44,018				895	11/25/2034
	CHL Mortgage Pass-Through Trus CWHL 2004-HYB6 A2																		
12669G-BA-8	5.276% 11/20/34	12/01/2025	Paydown		38,174	38,174	33,498	34,447		3,727		3,727		38,174				1,183	11/20/2034
	CHL Mortgage Pass-Through Trus CWHL 2004-24 M																		
12669G-CX-7	5.500% 12/25/34	12/26/2025	Paydown			40,932	192	350		(350)		(350)						429	12/25/2034
	CHL Mortgage Pass-Through Trus CWHL 2004-J8 M																		
12669G-EC-1	5.574% 12/25/34	12/01/2025	Paydown		45,955	45,989	11,497	15,784		30,171		30,171		45,955				1,821	12/25/2034
	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1																		
12669G-JB-8	4.506% 02/25/35	12/26/2025	Paydown		122,563	122,563	114,368	115,284		7,279		7,279		122,563				2,927	02/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5																		
12669G-KC-4	4.546% 02/25/35	12/26/2025	Paydown		370,853	370,853	347,174	347,238		23,614		23,614		370,853				11,884	02/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1																		
12669G-LL-3	4.526% 03/25/35	12/26/2025	Paydown		138,351	139,426	105,020	139,565		(1,214)		(1,214)		138,351				5,024	03/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1																		
12669G-MU-2	4.546% 02/25/35	12/26/2025	Paydown		187,425	187,430	142,218	135,176		52,249		52,249		187,425				5,283	02/25/2035
	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1																		
12669G-N6-4	4.186% 06/25/35	12/25/2025	Paydown		438,651	438,651	412,720	413,273		25,379		25,379		438,651				13,533	06/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1																		
12669G-NP-2	4.466% 03/25/35	12/26/2025	Paydown		129,921	129,921	121,027	121,988		7,933		7,933		129,921				3,640	03/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-2 2A3																		
12669G-PT-2	4.526% 03/25/35	12/26/2025	Paydown		114,191	103,979	98,927	102,441		11,751		11,751		114,191				2,271	03/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1																		
12669G-RQ-6	4.426% 03/25/35	12/26/2025	Paydown		171,998	171,998	150,409	148,626		23,373		23,373		171,998				4,471	03/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2																		
12669G-TQ-4	4.426% 04/25/35	12/26/2025	Paydown		217,704	217,704	200,920	201,474		16,230		16,230		217,704				4,884	04/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-HYB2 2A																		
12669G-WU-1	5.063% 05/20/35	12/01/2025	Paydown		62,336	62,336	61,034	61,835		501		501		62,336				1,869	05/20/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-HYB2 2A																		
12669G-WU-1	5.063% 05/20/35	12/09/2025	AMH - AmerUs Group Co.		486,367	502,927	492,426	498,888		(2,612)		(2,612)		496,276		(9,909)	(9,909)	26,082	05/20/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3																		
12669G-YN-5	5.500% 05/25/35	08/01/2025	Paydown		23,656	23,656	20,224	20,068		3,588		3,588		23,656				491	05/25/2035
	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3																		
12669G-YN-5	5.500% 05/25/35	08/08/2025	ACRA RE II Surplus AAM		816,901	947,302	809,874	803,619		(3,271)		(3,271)		800,348		16,553	16,553	35,747	05/25/2035
	CWABS Asset-Backed Certificate CWL 2007-6 M1																		
12669L-AF-7	4.476% 09/25/37	11/25/2025	Paydown			(73,143)													09/25/2037
	Reperforming Loan REMIC Trust CWHL 2004-R2 1AF1																		
12669U-CB-4	4.407% 11/25/34	12/01/2025	Paydown		50,347	53,643	46,932	50,542		(195)		(195)		50,347				2,077	11/25/2034
	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A3																		
12669Y-AC-6	6.250% 09/25/36	01/01/2025	Paydown			2	1	1		(1)		(1)							09/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A5																		
12669Y-AE-2	6.250% 09/25/36	01/01/2025	Paydown			10	4	4		(4)		(4)							09/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A8																		
12669Y-AH-5	6.500% 09/25/36	01/01/2025	Paydown			8	3	3		(3)		(3)							09/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A11																		
12669Y-AW-2	6.250% 09/25/36	01/01/2025	Paydown			4	2	2		(2)		(2)							09/25/2036
	CWABS Asset-Backed Certificate CWL 2007-9 M1																		
12670F-AF-7	4.106% 06/25/47	12/26/2025	Paydown			(82,354)	(25,284)	(28,034)		28,034		28,034						502	06/25/2047
	Carrington Mortgage Loan Trust CARR 2004-NC1 M1																		
144531-AE-0	4.746% 05/25/34	12/26/2025	Paydown		113,406	113,406	105,862	112,455		951		951		113,406				3,509	05/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Carrington Mortgage Loan Trust CARR 2004-NC2 M1																		
144531-AQ-3	4.881% 08/25/34	12/26/2025	Paydown		306,493	306,493	304,358	312,852		(6,359)		(6,359)		306,493				6,092	08/25/2034
	Carrington Mortgage Loan Trust CARR 2006-NC5 A3																		
144539-AC-7	3.996% 01/25/37	12/26/2025	Paydown		585,996	585,996	521,171			64,826		64,826		585,996				12,603	01/25/2037
	Chase Funding Trust Series 200 CFAB 2002-3 2M1																		
161546-DC-7	4.701% 08/25/32	11/25/2025	Paydown		200,615	200,615	195,369	194,061		6,555		6,555		200,615				7,521	08/25/2032
	Chase Funding Trust Series 200 CFAB 2002-4 1M1																		
161546-DM-5	5.101% 02/25/32	12/01/2025	Paydown		72,813	72,813	70,874	76,988		(4,175)		(4,175)		72,813				6,039	02/25/2032
	Chase Funding Trust Series 200 CFAB 2003-2 1A5																		
161546-EQ-5	4.888% 01/25/33	12/01/2025	Paydown		10,075	10,075	10,343	10,240		(165)		(165)		10,075				266	01/25/2033
	Chase Funding Trust Series 200 CFAB 2004-2 1A5																		
161546-JH-0	6.200% 02/26/35	12/01/2025	Paydown		166,501	166,501	165,704	165,678		823		823		166,501				4,569	02/26/2035
	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5																		
16162W-PZ-6	4.765% 01/25/36	12/01/2025	Paydown		183,409	177,206	167,348	173,761		9,647		9,647		183,409				5,817	01/25/2036
	Chase Mortgage Finance Trust S CHASE 2006-S3 1A3																		
16162X-AC-1	6.000% 11/25/36	12/01/2025	Paydown			(248)	(41)	(40)		40		40						13	11/25/2036
	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5																		
161630-BL-1	4.613% 03/25/37	12/01/2025	Paydown		252,378	252,520	245,036	244,808		7,570		7,570		252,378				5,957	03/25/2037
	Chase Mortgage Finance Trust S CHASE 2007-A1 13A1																		
161630-CF-3	4.176% 03/25/37	12/01/2025	Paydown		4,801	8,892	8,848	8,888		(4,087)		(4,087)		4,801				151	03/25/2037
	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2																		
161630-CH-9	4.176% 03/25/37	12/01/2025	Paydown		211,777	392,234	369,125	368,800		(157,023)		(157,023)		211,777				6,643	03/25/2037
	Chase Mortgage Finance Trust S CHASE 2007-S5 2A1																		
161631-AZ-9	5.500% 07/25/37	11/01/2025	Paydown		11,529	6,440	386	375		11,154		11,154		11,529				903	07/25/2037
	Chase Mortgage Finance Trust S CHASE 2006-A1 4A1																		
16163C-AN-2	4.461% 09/25/36	12/01/2025	Paydown		40,879	36,449	30,878	32,003		8,877		8,877		40,879				1,141	09/25/2036
	Chase Mortgage Finance Trust S CHASE 2007-S3 1A8																		
16163H-AH-4	5.750% 05/25/37	12/01/2025	Paydown		11,951	8,458	4,431	3,752		8,199		8,199		11,951				505	05/25/2037
	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4																		
16165L-AF-7	6.300% 06/25/36	12/01/2025	Paydown		1,229,626	1,052,153	1,040,270	1,011,549		180,357		180,357		1,229,626				25,168	06/25/2036
	ChaseFlex Trust Series 2005-1 CFLX 2005-1 1A2																		
16165T-AB-9	5.500% 02/25/35	12/01/2025	Paydown		39,880	39,330	34,895	39,841		39		39		39,880				1,062	02/25/2035
	ChaseFlex Trust Series 2005-1 CFLX 2005-1 2A3																		
16165T-AH-6	6.000% 02/25/35	12/01/2025	Paydown		291,207	287,607	247,906	253,766		37,430		37,430		291,207				11,354	02/25/2035
	ChaseFlex Trust Series 2005-2 CFLX 2005-2 1A2																		
16165T-AY-9	6.500% 06/25/35	12/01/2025	Paydown		30,501	30,379	28,245	22,702		7,799		7,799		30,501				1,410	06/25/2035
	ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1																		
16165T-AZ-6	6.000% 06/25/35	10/01/2025	Paydown		43,245	43,001	29,256	26,851		16,395		16,395		43,245				972	06/25/2035
	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3																		
16165Y-AC-6	4.526% 08/25/37	12/26/2025	Paydown		53,077	64,036	53,540	54,206		(1,130)		(1,130)		53,077				1,716	08/25/2037
	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4																		
16165Y-AT-9	4.260% 08/25/37	12/01/2025	Paydown		119,862	118,215	110,058	105,548		14,314		14,314		119,862				2,539	08/25/2037
	Chevy Chase Funding LLC Mortga CCMFC 2004-4A A1																		
16678R-CC-9	4.076% 10/25/35	12/26/2025	Paydown		474	474	355	355		118		118		474				10	10/25/2035
	Chevy Chase Funding LLC Mortga CCMFC 2004-BA A1																		
16678R-CL-9	4.486% 10/25/35	12/26/2025	Paydown		42,316	42,316	37,989	39,484		2,832		2,832		42,316				1,022	10/25/2035
	Chevy Chase Funding LLC Mortga CCMFC 2005-1A B1																		
16678R-CV-7	4.216% 01/25/36	12/26/2025	Paydown		15,774	14,244	5,057	5,655		10,119		10,119		15,774				195	01/25/2036
	Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1																		
16678R-DM-6	4.216% 05/25/36	12/26/2025	Paydown		24,870	25,045	7,764	8,591		16,279		16,279		24,870				294	05/25/2036
	Chevy Chase Funding LLC Mortga CCMFC 2005-3A B1																		
16678R-DV-6	4.226% 07/25/36	12/26/2025	Paydown		28,452	14,111	3,228	3,910		24,542		24,542		28,452				736	07/25/2036
	Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1																		
16678R-ED-5	4.246% 06/25/36	12/26/2025	Paydown		71,971	71,996	52,842	51,274		20,697		20,697		71,971				1,136	06/25/2036
	Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2																		
16678R-FC-6	4.046% 12/25/46	12/26/2025	Paydown		219,305	208,509	181,198	181,198		38,108		38,108		219,305				4,400	12/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A2																		
16678W-AB-2	4.026% 04/25/47	12/26/2025	Paydown		52,665	54,053	47,767	49,730		2,935		2,935		52,665				562	04/25/2047
	Chevy Chase Funding LLC Mortga CCMFC 2006-3A A1																		
16678Y-AA-0	3.976% 08/25/47	12/26/2025	Paydown		368,714	392,586	330,731	489,701		(120,987)		(120,987)		368,714				5,303	08/25/2047
	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A3																		
170257-AG-4	6.500% 11/25/36	07/01/2025	Paydown			(5)	(4)	(1)	(2)	4		2							11/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4																		
170257-AH-2	6.500% 11/25/36	12/01/2025	Paydown			(138)	(43)	(38)		38		38						2	11/25/2036
	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1																		
17025R-AA-3	4.530% 09/25/47	12/01/2025	Paydown		78,752	78,691	72,861	73,364		5,388		5,388		78,752				1,767	09/25/2047
	Citigroup Mortgage Loan Trust CMLTI 2025-2 A10																		
17292B-AK-2	6.000% 02/25/55	12/01/2025	Paydown		5,700,502	5,700,502	5,746,348			(45,845)		(45,845)		5,700,502				166,197	02/25/2055
	Citigroup Mortgage Loan Trust CMLTI 2025-2 B1																		
17292B-CC-8	6.310% 02/25/55	12/25/2025	Paydown		16,680	16,680	17,404			(724)		(724)		16,680				176	02/25/2055
	Citigroup Mortgage Loan Trust CMLTI 2025-2 B2																		
17292B-CG-9	6.310% 02/25/55	12/25/2025	Paydown		7,438	7,438	7,637			(199)		(199)		7,438				78	02/25/2055
	Citicorp Mortgage Securities R CMSI 2005-8 B1																		
172973-4L-0	5.058% 11/25/35	12/01/2025	Paydown			38,681	2,804											100	11/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A																		
17306S-AC-7	4.711% 06/25/36	12/01/2025	Paydown		103,513	103,713	96,565	98,156		5,358		5,358		103,513				2,723	06/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1																		
17307G-2Z-0	6.010% 10/25/35	12/01/2025	Paydown		144,992	144,992	136,850	138,752		6,240		6,240		144,992				4,494	10/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 3A1																		
17307G-3F-3	6.010% 03/25/36	12/01/2025	Paydown		11,547	11,820	11,086	11,159		389		389		11,547				339	03/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2																		
17307G-6L-7	5.367% 03/25/36	12/01/2025	Paydown		16,849	16,872	15,012	16,933		(84)		(84)		16,849				497	03/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2003-HE3 M3																		
17307G-CX-4	7.371% 12/25/33	12/26/2025	Paydown		1,261,190	1,261,190	1,172,935	1,396,192		(135,001)		(135,001)		1,261,190				47,673	12/25/2033
	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1																		
17307G-K9-8	5.500% 11/25/35	12/01/2025	Paydown		47,777	51,123	44,470	47,154		623		623		47,777				1,790	11/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A																		
17307G-T4-0	4.923% 12/25/35	12/01/2025	Paydown		65,457	66,725	39,592	28,696		36,761		36,761		65,457				1,699	12/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2005-3 2A2																		
17307G-TH-1	5.395% 08/25/35	12/01/2025	Paydown		64,387	64,736	60,182	61,623		2,765		2,765		64,387				2,213	08/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B																		
17307G-VM-7	6.050% 08/25/35	12/01/2025	Paydown		833,489	833,489	807,224	237,771		43,093		43,093		833,489				17,359	08/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A																		
17307G-W5-3	6.010% 05/25/35	12/01/2025	Paydown		15,928	15,928	15,758	15,901		27		27		15,928				927	05/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3																		
17307G-Y5-1	5.500% 08/25/35	12/01/2025	Paydown			98,880	81,045	82,349		(82,349)		(82,349)						5,460	08/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5																		
17307G-YH-5	5.500% 08/25/35	12/01/2025	Paydown		71,626	82,417	67,535	75,361		(3,735)		(3,735)		71,626				2,768	08/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2009-12 4A2																		
173097-AH-9	5.500% 11/25/35	12/01/2025	Paydown		8,934	19,467	15,574	15,134		(6,201)		(6,201)		8,934				517	11/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2009-12 5A2																		
173097-AK-2	4.415% 07/25/37	11/01/2025	Paydown		1,107	605	316	272		835		835		1,107				68	07/25/2037
	CitiMortgage Alternative Loan CMALT 2006-A1 1A3																		
17309A-AC-3	5.750% 04/25/36	12/01/2025	Paydown		20,391	22,733	18,507	19,535		856		856		20,391				751	04/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2006-WF2 A2C																		
17309B-AB-3	6.352% 05/25/36	12/01/2025	Paydown		95,313	95,313	38,196	34,243		61,071		61,071		95,313				899	05/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A2A																		
17309F-AD-0	6.500% 07/25/36	12/01/2025	Paydown		52,234	52,245	28,752			23,482		23,482		52,234				597	07/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A5A																		
17309F-AH-1	4.872% 07/25/36	12/01/2025	Paydown		15,787	15,891	15,273	15,529		257		257		15,787				430	07/25/2036
	CitiMortgage Alternative Loan CMALT 2006-A3 1A10																		
17309K-AK-3	6.000% 07/25/36	12/01/2025	Paydown		492,143	554,886	478,666	482,879		9,263		9,263		492,143				19,040	07/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Citigroup Mortgage Loan Trust CMLTI 2006-AR6 2A1																		
17309R-AG-7	3.986% 09/25/36	12/26/2025	Paydown		24,282	24,282	22,263	23,320		962		962		24,282				273	09/25/2036
	CitiMortgage Alternative Loan CMALT 2006-A4 1A1																		
17309V-AA-1	6.000% 09/25/36	12/01/2025	Paydown		97,660	96,949	86,528	86,417		11,243		11,243		97,660				3,558	09/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2006-FX1 A5																		
17309Y-AE-7	7.755% 10/25/36	12/01/2025	Paydown		112,070	112,070	71,924	69,052		43,018		43,018		112,070				1,214	10/25/2036
	Citicorp Mortgage Securities T CMSI 2007-1 1A8																		
173105-AH-0	6.000% 01/25/37	12/01/2025	Paydown		33,441	25,185	22,782	22,866		10,575		10,575		33,441				1,982	01/25/2037
	Citicorp Residential Mortgage CRMSI 2006-3 A5																		
17310N-AE-8	4.574% 11/25/36	02/03/2025	Paydown		24,239	24,239	24,363	24,159		79		79		24,239				157	11/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A																		
17310R-AM-1	5.356% 11/25/36	12/01/2025	Paydown		164,852	162,628	120,888	121,358		43,493		43,493		164,852				5,342	11/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1 M2																		
17311C-AE-1	4.266% 01/25/37	12/26/2025	Paydown		541,733	541,733	520,687	526,576		15,157		15,157		541,733				10,794	01/25/2037
	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A2A																		
17311L-AB-7	4.955% 04/25/37	12/01/2025	Paydown		223,966	231,918	208,480	221,516		2,451		2,451		223,966				6,434	04/25/2037
	Citigroup Mortgage Loan Trust CMLTI 2007-AR4 1A1A																		
17311W-AA-5	4.607% 03/25/37	11/01/2025	Paydown		3,595	6,377	6,192	6,359		(2,764)		(2,764)		3,595				152	03/25/2037
	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A1																		
17311Y-AA-1	3.267% 03/25/37	12/01/2025	Paydown		4,922	4,922	1,732			3,190		3,190		4,922				17	03/25/2037
	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5																		
17311Y-AE-3	3.267% 03/25/37	12/01/2025	Paydown		50,986	50,986	18,166			32,820		32,820		50,986				112	03/25/2037
	Citicorp Mortgage Securities T CMSI 2007-5 1A9																		
17312K-AJ-1	6.000% 06/25/37	12/01/2025	Paydown		59,753	77,430	71,905	68,475		(8,722)		(8,722)		59,753				2,448	06/25/2037
	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A																		
17312V-AE-8	4.093% 10/25/46	12/01/2025	Paydown		173,452	174,030	163,991	175,499		(2,047)		(2,047)		173,452				4,631	10/25/2046
	Citigroup Mortgage Loan Trust CMLTI 2007-6 2A5																		
17312V-AW-8	2.804% 05/25/37	12/25/2025	Paydown				88,059	83,694	2,973	(86,667)		(83,694)						8,900	05/25/2037
	Citigroup Mortgage Loan Trust CMLTI 2007-AR8 2A1A																		
17313F-AR-3	5.019% 07/25/37	12/01/2025	Paydown		110,091	114,197	104,091	106,859		3,232		3,232		110,091				2,694	07/25/2037
	Citigroup Mortgage Loan Trust CMLTI 2007-11 1A1																		
17313R-AA-4	6.000% 05/25/36	12/01/2025	Paydown		29,086	33,305	27,262	27,656		1,430		1,430		29,086				1,335	05/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2009-1 2A2																		
17314U-AJ-7	4.994% 06/25/37	12/01/2025	Paydown		52,999	15,363	11,180	9,204		43,795		43,795		52,999				2,744	06/25/2037
	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2																		
17315G-AK-4	6.215% 01/25/37	12/01/2025	Paydown		56,881	56,881	43,947	39,756		17,125		17,125		56,881				1,916	01/25/2037
	Citigroup Mortgage Loan Trust CMLTI 2009-6 16A2																		
17315J-BK-7	6.000% 03/25/36	12/01/2025	Paydown		33,238	37,478	30,891	31,158		2,080		2,080		33,238				1,302	03/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2009-9 8A2																		
17315X-AV-3	6.000% 11/25/36	12/01/2025	Paydown		59,350	46,471	26,307			33,043		33,043		59,350				969	11/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2																		
17316Y-AH-1	5.750% 12/25/36	12/01/2025	Paydown		74,476	73,730	65,740	66,125		8,351		8,351		74,476				2,958	12/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2011-2 1A2																		
17318D-AB-8	5.385% 10/25/35	12/01/2025	Paydown		67,581	67,581	64,793	67,785		(204)		(204)		67,581				2,096	10/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2011-9 1A2																		
17318V-AB-8	4.955% 04/25/37	12/01/2025	Paydown		77,370	80,117	71,786	75,037		2,333		2,333		77,370				2,223	04/25/2037
	Citigroup Mortgage Loan Trust CMLTI 2012-6 1A2																		
17319B-AB-1	4.955% 04/25/37	12/01/2025	Paydown		125,828	130,296	103,422	123,572		2,256		2,256		125,828				3,615	04/25/2037
	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2																		
17319G-AG-9	4.970% 11/25/35	12/01/2025	Paydown		12,683	12,683	11,874	12,338		345		345		12,683				354	11/25/2035
	Citigroup Mortgage Loan Trust CMLTI 2012-4 3A2																		
17319G-AJ-3	5.356% 03/25/36	12/01/2025	Paydown		132,427	135,554	121,865	121,789		10,638		10,638		132,427				3,894	03/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2																		
17319N-AR-0	4.223% 10/25/36	12/01/2025	Paydown		17,104	17,120	15,021	15,029		2,075		2,075		17,104				412	10/25/2036
	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2																		
17319T-AB-2	5.978% 10/25/35	12/01/2025	Paydown		120,064	120,064	121,465	122,983		(2,919)		(2,919)		120,064				4,457	10/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17321H-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2 4.096% 11/25/35	12/25/2025	Paydown		188,692	188,692	176,541	185,357		3,335		3,335		188,692				7,548	11/25/2035
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2 4.728% 03/25/35	12/01/2025	Paydown		728,956	728,986	698,214	690,666		38,290		38,290		728,956				21,313	03/25/2035
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 7.791% 02/20/36	12/01/2025	Paydown		526,054	748,774	656,851	670,307		(144,253)		(144,253)		526,054				27,663	02/20/2036
17322N-AH-7	Citigroup Mortgage Loan Trust CMLTI 2014-J1 AIO 0.138% 06/25/44	12/01/2025	Paydown				14	14		(14)		(14)						768	06/25/2044
17323L-AC-1	Citigroup Mortgage Loan Trust CMLTI 2015-3 1A2 4.116% 03/25/36	12/26/2025	Paydown		1,208,348	1,208,348	1,209,712	1,216,888		(8,540)		(8,540)		1,208,348				25,768	03/25/2036
17323X-AL-5	Citigroup Mortgage Loan Trust CMLTI 2015-5 4A2 5.186% 04/20/35	12/01/2025	Paydown		510,410	510,410	499,086	508,459		1,951		1,951		510,410				13,127	04/20/2035
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.096% 01/25/36	12/26/2025	Paydown		339,295	322,183	293,661	294,431		44,864		44,864		339,295				8,741	01/25/2036
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.096% 01/25/36	11/19/2025	JNL AAM		1,543,656	1,636,087	1,489,148	1,496,649		5,481		5,481		1,502,130		41,526	41,526	64,554	01/25/2036
17328P-CB-7	Citigroup Mortgage Loan Trust CMLTI 2020-EXP2 B3W 4.032% 08/25/50	12/01/2025	Paydown		86,755	86,755	88,926	88,405		(1,650)		(1,650)		86,755				2,026	08/25/2050
19688K-AA-2	COLT 2021-HX1 Mortgage Loan Tr COLT 2021-HX1 A1 1.110% 10/25/66	12/01/2025	Paydown		596,395	596,395	504,885			91,509		91,509		596,395				2,205	10/25/2066
19688R-AC-3	COLT 2023-3 Mortgage Loan Trus COLT 2023-3 A3 7.584% 09/25/68	12/01/2025	Paydown		267,502	267,502	271,419			(3,917)		(3,917)		267,502				6,698	09/25/2068
19688T-AC-9	COLT 2024-1 Mortgage Loan Trus COLT 2024-1 A3 6.139% 02/25/69	10/01/2025	Paydown		140,271	140,271	140,340			(68)		(68)		140,271				2,251	02/25/2069
19692Q-AE-2	Colt 2025-1 Mortgage Loan Trus COLT 2025-1 A3 6.084% 01/25/70	12/01/2025	Paydown		875,411	875,411	878,762			(3,351)		(3,351)		875,411				20,645	01/25/2070
20753X-AB-0	Connecticut Avenue Securities CAS 2022-R03 1M2 7.374% 03/25/42	06/13/2025	ACRA RE II Surplus AAM		4,628,240	4,450,000	4,448,875	4,450,983		(181)		(181)		4,450,802		177,438	177,438	164,781	03/25/2042
20754K-AB-7	Connecticut Avenue Securities CAS 2021-R02 2M2 5.874% 11/25/41	12/26/2025	Paydown		20,102	20,102	17,489	18,650		1,452		1,452		20,102				997	11/25/2041
22540V-2L-5	Credit Suisse First Boston Mor CSFB 2002-HE16 M1 5.166% 10/25/32	12/26/2025	Paydown		266,865	266,865	261,536	274,149		(7,284)		(7,284)		266,865				6,425	10/25/2032
22540V-BW-1	Credit Suisse First Boston Mor CSFB 2001-HE20 AIO 11.617% 04/25/32	12/25/2025	Paydown															137	04/25/2032
22540V-CR-1	Credit Suisse First Boston Mor CSFB 2001-HE22 AIO 11.617% 02/25/32	12/25/2025	Paydown															845	02/25/2032
22541N-4X-4	Credit Suisse First Boston Mor CSFB 2003-AR12 3A1 4.566% 04/25/33	12/25/2025	Paydown		26,408	26,408	23,692	25,329		1,080		1,080		26,408				821	04/25/2033
22541N-NM-7	Credit Suisse First Boston Mor CSFB 2002-AR28 1A1 5.917% 11/25/32	12/01/2025	Paydown		10,142	10,142	10,015	10,354		(213)		(213)		10,142				337	11/25/2032
22541N-PQ-6	CSFB Mortgage-Backed Pass-Thro CSFB 2002-29 AX 7.000% 10/25/32	12/01/2025	Paydown					126		(126)		(126)						513	10/25/2032
22541N-TX-7	Credit Suisse First Boston Mor CSFB 2002-30 2X 7.000% 11/25/32	12/01/2025	Paydown				1	1		(1)		(1)						926	11/25/2032
22541Q-2J-0	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR30 CB1 5.389% 01/25/34	12/01/2025	Paydown		311,010	311,010	279,909	303,655		7,356		7,356		311,010				9,746	01/25/2034
22541Q-7L-0	Credit Suisse First Boston Mor CSFB 2004-AR2 CB1 5.856% 03/25/34	12/01/2025	Paydown		203,491	203,491	181,861	182,607		20,883		20,883		203,491				6,615	03/25/2034
22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-FIX1 A4 6.010% 05/25/35	12/01/2025	Paydown		461,125	461,125	435,798	463,119		(1,994)		(1,994)		461,125				10,757	05/25/2035
22541S-ED-6	Credit Suisse First Boston Mor CSFB 2004-AR3 3X 0.685% 04/25/34	02/01/2025	Paydown															2	04/25/2034
22541S-FK-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2X 0.306% 05/25/34	12/01/2025	Paydown															29	05/25/2034
22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2 4.857% 05/25/34	12/01/2025	Paydown		35,065	35,065	35,065	35,065						35,065				607	05/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2 4.896% 02/25/35	12/26/2025	Paydown		29,976	29,976	27,959	28,541		1,434		1,434		29,976				903	02/25/2035
22541S-JQ-2	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 2X 0.197% 06/25/34	12/01/2025	Paydown															5	06/25/2034
22541S-JR-0	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 9X 0.301% 06/25/34	11/01/2025	Paydown															4	06/25/2034
22541S-JS-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 11M1 4.946% 06/25/34	12/26/2025	Paydown		57,162	57,162	56,496	57,135		27		27		57,162				1,804	06/25/2034
22541S-QT-8	CSFB Mortgage-Backed Trust Ser CSFB 2004-AR6 CB1X 0.081% 10/25/34	12/01/2025	Paydown															10	10/25/2034
22541S-UQ-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-4 3A4 5.500% 08/25/34	12/01/2025	Paydown		349	349	261	261		87		87		349				6	08/25/2034
22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4 5.750% 12/25/34	12/01/2025	Paydown		194,431	194,431	197,639	195,633		(1,202)		(1,202)		194,431				1,357	12/25/2034
22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1 4.996% 09/25/34	12/26/2025	Paydown		560,787	560,787	544,226	548,654		12,134		12,134		560,787				18,790	09/25/2034
225458-5X-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-9 4A4 0.050% 10/25/35	12/25/2025	Paydown															70	10/25/2035
225458-LU-0	CSFB Mortgage-Backed Pass-Thro CSFB 2005-3 DB1 5.438% 07/25/35	12/01/2025	Paydown			28,260	2,967	3,799		(3,799)		(3,799)						10,098	07/25/2035
225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1 4.246% 06/25/35	12/25/2025	Paydown		164,431	164,806	119,287	100,175		64,255		64,255		164,431				4,815	06/25/2035
225458-PP-7	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A2 0.100% 06/25/35	12/25/2025	Paydown															106	06/25/2035
225458-PV-4	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A8 0.150% 06/25/35	12/25/2025	Paydown															160	06/25/2035
225458-Y2-8	Credit Suisse First Boston Mor CSFB 2005-8 3A5 5.196% 09/25/35	12/25/2025	Paydown		10,306	10,306	8,707	8,800		1,580	74	1,506		10,306				517	09/25/2035
225470-EC-3	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1 4.546% 11/25/35	12/25/2025	Paydown		55,647	55,652	41,273	36,437		19,209		19,209		55,647				1,647	11/25/2035
225470-RU-9	Credit Suisse First Boston Mor CSFB 2005-12 3A1 7.000% 01/25/36	12/01/2025	Paydown			6	1	1		(1)		(1)						24	01/25/2036
225470-SD-6	Credit Suisse First Boston Mor CSFB 2005-12 DX1 6.500% 01/25/36	12/01/2025	Paydown				690	698		(698)		(698)						384	01/25/2036
225492-AJ-6	CSMC Series 2008-2R CSMC 2008-2R 2A3 6.000% 07/25/37	12/26/2025	Paydown				42	71		(71)		(71)						178	07/25/2037
2254W0-EP-6	Credit Suisse First Boston Mor CSFB 2002-34 AX 6.500% 01/25/33	12/01/2025	Paydown															837	01/25/2033
2254W0-GA-7	Credit Suisse First Boston Mor CSFB 2003-1 1X 7.000% 02/25/33	12/01/2025	Paydown															913	02/25/2033
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.771% 03/25/36	12/01/2025	Paydown		113,388	107,967	91,578	79,063		26,584		26,584		113,388				2,146	03/25/2036
2254W0-NP-6	Credit Suisse First Boston Mor CSFB 2005-11 4A1 7.000% 12/25/35	03/24/2025	BTIG		213,921	1,420,220	284,174	221,001		(5,994)		(5,994)		215,007		(1,086)	(1,086)	20,060	12/25/2035
2254W0-PD-1	Credit Suisse First Boston Mor CSFB 2005-11 7A2 6.000% 12/25/35	05/01/2025	Paydown		8	307	307	6	301	(299)		2		8				2	12/25/2035
2254W0-PS-8	Credit Suisse First Boston Mor CSFB 2005-11 5X 5.250% 02/28/23	06/02/2025	Paydown															1	02/28/2023
22757B-AC-8	Cross 2024-H2 Mortgage Trust CROSS 2024-H2 A3 6.518% 04/25/69	12/01/2025	Paydown		244,518	244,518	245,931			(1,414)		(1,414)		244,518				5,727	04/25/2069
22757W-AA-6	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1A 5.296% 11/25/60	12/14/2025	Paydown		1,070,532	1,070,532	1,070,515			17		17		1,070,532				5,660	11/25/2060
22758N-AE-7	Cross 2025-H1 Mortgage Trust CROSS 2025-H1 A3 5.988% 02/25/70	12/01/2025	Paydown		139,441	139,441	139,637			(196)		(196)		139,441				3,371	02/25/2070
22790A-AE-5	Cross 2025-H4 Mortgage Trust CROSS 2025-H4 A3 5.880% 06/25/70	12/01/2025	Paydown		937,593	937,593	937,592			1		1		937,593				21,671	06/25/2070

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22942J-AU-7	CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX 6.500% 07/25/36	12/01/2025	Paydown				28,930	26,149		(26,149)		(26,149)						7,081	07/25/2036
22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 4.546% 08/25/36	12/25/2025	Paydown		26,815	26,818	21,299	20,602		6,214		6,214		26,815				884	08/25/2036
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9 6.500% 08/25/36	06/02/2025	Paydown		3,011	4,106	2,587	1,686		1,325		1,325		3,011				119	08/25/2036
22944B-AG-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 1A7 0.000% 08/25/37	12/01/2025	Paydown					3	6	(9)		(3)							08/25/2037
22944P-AH-0	CSMC Trust 2013-TH1 CSMC 2013-TH1 AIOS 0.230% 02/25/43	12/01/2025	Paydown				252	252		(252)		(252)						354	02/25/2043
22945A-AG-4	CSMC 2017-RPL1 Trust CSMC 2017-RPL1 B3 2.974% 07/25/57	03/24/2025	Various		771,244	1,455,178	523,024	491,394		(4,677)		(4,677)		486,718		284,527	284,527	13,704	07/25/2057
23242G-AE-4	Alternative Loan Trust 2006-0A CWALT 2006-0A16 A2 4.226% 10/25/46	12/26/2025	Paydown		84,575	84,575	78,986	79,407		5,169		5,169		84,575				2,295	10/25/2046
23244F-AD-6	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2A 0.053% 11/20/46	12/01/2025	Paydown				921	918		(918)		(918)						637	11/20/2046
23244F-AU-8	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B 0.000% 11/20/46	09/01/2025	Paydown				(3,773)											310	11/20/2046
23245Q-AA-7	Alternative Loan Trust 2006-0A CWALT 2006-0A21 A1 4.038% 03/20/47	12/22/2025	Paydown		44,273	51,673	44,351	46,204		(1,932)		(1,932)		44,273				1,223	03/20/2047
23323C-BZ-7	DLJ ABS Trust Series 2000-5 DLJAB 2000-5 AIO 0.160% 09/25/30	12/01/2025	Paydown															31	09/25/2030
23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A 4.626% 11/19/44	12/19/2025	Paydown		15,831	15,831	14,952	15,157		675		675		15,831				410	11/19/2044
23332U-BG-8	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR3 2A2A 4.586% 07/19/44	12/19/2025	Paydown		8,037	8,037	7,609	7,630		407		407		8,037				191	07/19/2044
23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 4.346% 02/19/45	12/19/2025	Paydown		117,602	117,602	114,916	115,502		2,100		2,100		117,602				3,333	02/19/2045
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 4.266% 03/19/45	12/19/2025	Paydown		13,153	13,153	11,981	12,830		323		323		13,153				454	03/19/2045
23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3 2A1A 4.326% 07/19/45	12/19/2025	Paydown		359,262	359,262	345,899	349,643		9,619		9,619		359,262				11,695	07/19/2045
23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 4.366% 08/19/45	12/19/2025	Paydown		184,625	184,625	165,499	165,638		18,987		18,987		184,625				4,639	08/19/2045
23332U-FW-9	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 2A1B 4.586% 10/19/45	12/19/2025	Paydown		153,939	150,971	147,275	164,015		(10,075)		(10,075)		153,939				3,095	10/19/2045
23332U-GM-0	DSLA Mortgage Loan Trust 2006- DSLA 2006-AR1 2A1A 4.970% 04/19/46	12/01/2025	Paydown		258,538	258,538	228,901			29,637		29,637		258,538				2,317	04/19/2046
24381Y-AA-2	Deephaven Residential Mortgage DRMT 2022-3 A1 5.300% 07/25/67	12/01/2025	Paydown		22,773	22,773	22,716			57		57		22,773				126	07/25/2067
24382E-AE-7	Deephaven Residential Mortgage DRMT 2025-INV1 A3 5.391% 11/25/60	12/01/2025	Paydown		73,618	73,618	73,618			1		1		73,618				510	11/25/2060
25150R-AH-8	Deutsche Alt-A Securities Mort DBALT 2006-AR6 A8 4.366% 02/25/37	12/26/2025	Paydown		15,536	(15,703)	(106)	(106)		15,642		15,642		15,536				445	02/25/2037
25150X-AA-0	Deutsche Alt-A Securities Mort DBALT 2007-0A5 A1A 4.246% 08/25/47	11/25/2025	Paydown		18,356	18,356	16,112			2,243		2,243		18,356				117	08/25/2047
251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1 4.156% 08/25/35	12/26/2025	Paydown		203,166	203,216	176,091	133,886		25,101		25,101		203,166				3,942	08/25/2035
251510-GR-8	Deutsche Alt-A Securities Inc DBALT 2005-AR2 3A1 3.762% 10/25/35	12/01/2025	Paydown		38,870	102,657	68,759	67,224		(28,355)		(28,355)		38,870				2,458	10/25/2035
251510-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3 5.500% 11/25/35	12/01/2025	Paydown			17,358	8,639	8,601		(8,585)	16	(8,601)						500	11/25/2035
251510-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1 3.851% 02/25/36	12/01/2025	Paydown		4,112	4,112	2,756	2,657		1,455		1,455		4,112				95	02/25/2036
25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6 4.406% 08/25/36	12/26/2025	Paydown		673,736	673,711	604,628	611,146		62,590		62,590		673,736				14,333	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25151R-AH-7	Deutsche Alt-A Securities Mort DBALT 2007-AR1 A6 4.346% 01/25/47	12/26/2025	Paydown		6,057	(3,703)				6,057		6,057		6,057				362	01/25/2047
25151U-AB-3	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A2 4.186% 03/25/37	12/26/2025	Paydown		16,965	(30,297)				16,965		16,965		16,965				1,039	03/25/2037
25151U-AF-4	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A6 4.146% 03/25/37	12/26/2025	Paydown		3,620	(4,286)				3,620		3,620		3,620				189	03/25/2037
25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A1 3.996% 02/25/47	12/26/2025	Paydown		171,745	171,745	100,041			71,704		71,704		171,745				2,658	02/25/2047
251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1 5.634% 06/25/34	12/01/2025	Paydown		284,247	284,247	241,041	245,112		39,135		39,135		284,247				12,124	06/25/2034
251563-FE-7	Deutsche Mortgage Securities I DMSI 2004-4 7AR2 4.296% 06/25/34	12/25/2025	Paydown		7,516	7,516	6,812	7,137		379		379		7,516				200	06/25/2034
26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3 6.023% 01/25/70	12/01/2025	Paydown		1,076,503	1,076,503	1,077,863			(1,360)		(1,360)		1,076,503				32,763	01/25/2070
281907-AC-9	EFMT 2024-CES1 EFMT 2024-CES1 A3 5.896% 01/26/60	07/10/2025	Lincoln Fin Mod - AAM		4,078,818	4,037,000	4,036,948	4,036,775		3,352		3,352		4,040,127		38,690	38,690	144,796	01/26/2060
281907-AD-7	EFMT 2024-CES1 EFMT 2024-CES1 M1 6.344% 01/26/60	12/12/2025	Lincoln Fin Mod - AAM		3,392,082	3,339,000	3,338,929	3,338,775		(1,566)		(1,566)		3,337,209		54,873	54,873	218,299	01/26/2060
281914-AC-5	EFMT 2025-INV2 EFMT 2025-INV2 A3 5.792% 05/26/70	12/01/2025	Paydown		390,310	390,310	390,307			4		4		390,310				8,401	05/26/2070
29256P-AY-0	Encore Credit Receivables Trus ECR 2005-4 M3 4.551% 01/25/36	02/25/2025	Paydown		48,974	48,974	43,319	48,904		70		70		48,974				208	01/25/2036
294751-BX-9	Equity One Mortgage Pass-Throu EQABS 2003-1 M1 4.860% 08/25/33	12/01/2025	Paydown		15,880	15,880	15,404	15,793		87		87		15,880				428	08/25/2033
31392G-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M 2.288% 12/25/42	12/01/2025	Paydown		66,862	66,862	34,939	1,377		65,485		65,485		66,862				928	12/25/2042
31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6 5.016% 03/25/35	12/26/2025	Paydown		297,944	297,944	206,403	222,566		75,378		75,378		297,944				765	03/25/2035
31659X-AA-4	Fieldstone Mortgage Investment FMIC 2006-S1 A 4.286% 01/25/37	12/26/2025	Paydown		75,403	75,403	730	520		74,882		74,882		75,403				13	01/25/2037
31659Y-AA-2	Fieldstone Mortgage Investment FMIC 2007-1 1A 4.104% 04/25/47	12/26/2025	Paydown		1,279,109	1,279,109	1,111,290	1,161,293		117,817		117,817		1,279,109				5,110	04/25/2047
31684K-AB-9	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 B 5.925% 03/25/55	12/25/2025	Paydown		3,414,104	3,414,104	3,414,083			21		21		3,414,104				74,431	03/25/2055
31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C 6.025% 03/25/55	12/25/2025	Paydown		1,627,328	1,627,328	1,627,319			9		9		1,627,328				36,076	03/25/2055
31684R-AC-2	FIGRE Trust 2025-HE7 FIGRE 2025-HE7 C 5.350% 11/25/55	12/25/2025	Paydown		312,533	312,533	311,232			1,302		1,302		312,533				1,393	11/25/2055
316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A 5.758% 06/25/55	12/01/2025	Paydown		3,013,177	3,013,177	3,013,085			93		93		3,013,177				63,981	06/25/2055
316922-AB-9	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 B 5.909% 06/25/55	12/01/2025	Paydown		370,156	370,156	370,155			1		1		370,156				8,064	06/25/2055
316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C 6.109% 06/25/55	12/01/2025	Paydown		462,695	462,695	462,693			3		3		462,695				10,422	06/25/2055
317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62	12/25/2025	Paydown		153,279,649	153,279,649	143,297,930	148,779,481		4,500,168		4,500,168		153,279,649				4,449,187	05/25/2062
317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62	05/13/2025	Various		48,037,882	48,792,298	45,537,340	47,307,570		595,111		595,111		47,902,681		135,201	135,201	561,111	05/25/2062
31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73	12/25/2025	Paydown		15,359,010	15,359,010	14,460,722	14,790,506		568,504		568,504		15,359,010				357,444	08/25/2073
32027L-AF-2	First Franklin Mortgage Loan T FFML 2006-FF14 A6 4.156% 10/25/36	12/26/2025	Paydown		15,470	15,470	10,334	10,931		4,539		4,539		15,470				496	10/25/2036
32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1 4.566% 08/25/34	12/26/2025	Paydown		648,627	648,627	604,703	472,563		20,610		20,610		648,627				8,457	08/25/2034
32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1 4.566% 08/25/34	10/09/2025	ALRe Corporate AAM		3,170,266	3,284,974	3,027,170	3,184,264		1,024		1,024		3,185,288		(15,022)	(15,022)	96,122	08/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	First Franklin Mortgage Loan T FFML 2004-FF11 M6																		
32027N-NC-1	5.721% 01/25/35	12/26/2025	Paydown			(11,126)	(4,184)	(4,727)		4,740		4,740						362	01/25/2035
	First Franklin Mortgage Loan T FFML 2004-FF8 M3																		
32027N-NS-6	5.271% 10/25/34	12/26/2025	Paydown		318,232	318,232	313,508	315,319		2,913		2,913		318,232				9,804	10/25/2034
	First Franklin Mortgage Loan T FFML 2005-FFH3 M5																		
32027N-VG-3	5.016% 09/25/35	10/27/2025	Paydown			(1,295)	(939)	(950)		950		950						27	09/25/2035
	First Franklin Mortgage Loan T FFML 2006-FF11 M1																		
32028P-AG-0	4.221% 08/25/36	12/26/2025	Paydown			(48,124)	(28,999)	(30,275)		30,275		30,275						1,110	08/25/2036
	First Franklin Mortgage Loan T FFML 2006-FF18 A2D																		
32029A-AE-7	4.266% 12/25/37	12/26/2025	Paydown		16,963	16,963	15,516	15,512		1,451		1,451		16,963				315	12/25/2037
	First Franklin Mortgage Loan T FFML 2007-FF2 A1																		
32029G-AA-2	4.126% 03/25/37	12/25/2025	Paydown		207,036	207,036	107,141			99,895		99,895		207,036				1,430	03/25/2037
	First Horizon Alternative Mort FHAMS 2006-FA2 1A1																		
32051G-2V-6	4.346% 05/25/36	12/25/2025	Paydown		14,490	14,512	3,896			10,595		10,595		14,490				99	05/25/2036
	First Horizon Alternative Mort FHAMS 2006-FA2 1A4																		
32051G-2Y-0	5.500% 05/25/36	12/25/2025	Paydown				236	272		(272)		(272)						540	05/25/2036
	First Horizon Alternative Mort FHAMS 2005-AA10 2A1																		
32051G-A8-8	5.395% 12/25/35	12/01/2025	Paydown		1,134	1,135	874	874		261		261		1,134				17	12/25/2035
	First Horizon Alternative Mort FHAMS 2004-AA5 2A2																		
32051G-BU-8	0.125% 12/25/34	12/01/2025	Paydown															9	12/25/2034
	First Horizon Asset Securities FHASI 2005-AR6 2A1B																		
32051G-J5-5	4.815% 01/25/36	01/01/2025	Paydown		67	67	57	33		34		34		67					01/25/2036
	First Horizon Alternative Mort FHAMS 2005-AA6 1A1																		
32051G-PW-9	4.906% 08/25/35	12/01/2025	Paydown		17,171	17,177	16,491	15,913		1,258		1,258		17,171				477	08/25/2035
	First Horizon Alternative Mort FHAMS 2006-FA1 1A7																		
32051G-T2-1	5.750% 04/25/36	12/01/2025	Paydown		16,810	12,790	5,802	5,075		11,735		11,735		16,810				327	04/25/2036
	First Horizon Alternative Mort FHAMS 2005-FA8 1A6																		
32051G-YL-3	4.496% 11/25/35	12/25/2025	Paydown		93,398	86,810	35,406	36,474		57,284	360	56,924		93,398				3,220	11/25/2035
	First Horizon Mortgage Pass-Th FHASI 2007-2 1A4																		
32052D-AD-1	5.750% 05/25/37	08/01/2025	Paydown		56,284	56,377	44,487	15,996		40,288		40,288		56,284				1,082	05/25/2037
	First Horizon Alternative Mort FHAMS 2006-FA8 1A3																		
32052D-AC-5	4.346% 02/25/37	12/25/2025	Paydown		25,887	24,066	5,787	5,083		20,804		20,804		25,887				619	02/25/2037
	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1																		
32052E-AA-7	3.725% 11/25/36	12/01/2025	Paydown		106,570	108,987	82,869	62,743		43,827		43,827		106,570				2,403	11/25/2036
	First Horizon Alternative Mort FHAMS 2006-AA4 2A1																		
32052N-AC-3	4.631% 07/25/36	11/01/2025	Paydown		197,626	188,774	94,485	70,325		127,301		127,301		197,626				3,875	07/25/2036
	First Horizon Alternative Mort FHAMS 2006-AA5 A1																		
32052Q-AA-0	4.991% 09/25/36	12/01/2025	Paydown		4,233	4,047	2,266	2,044		2,188		2,188		4,233				103	09/25/2036
	First Horizon Alternative Mort FHAMS 2007-FA4 1A9																		
32052W-AJ-8	0.000% 08/25/37	12/01/2025	Paydown						59	(59)									08/25/2037
	First Horizon Mortgage Pass-Th FHASI 2007-AR1 1A1																		
32053E-AA-6	5.185% 05/25/37	12/01/2025	Paydown			16	8	5		(5)		(5)							05/25/2037
	Freddie Mac STACR REMIC Trust STACR 2022-HQA2 M1B																		
35564K-B3-2	7.874% 07/25/42	08/08/2025	ACRA RE II Surplus AAM		633,039	600,000	601,688	601,236		(72)		(72)		601,164		31,875	31,875	31,391	07/25/2042
	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2																		
35564K-HE-2	5.524% 01/25/34	12/26/2025	Paydown		5,933,758	5,933,758	5,846,480	5,898,640		35,119		35,119		5,933,758				199,764	01/25/2034
	Freddie Mac STACR REMIC Trust STACR 2021-DNA6 M2																		
35564K-KY-4	5.374% 10/25/41	12/26/2025	Paydown		1,160,085	1,160,085	1,090,030	1,130,822		29,263		29,263		1,160,085				42,320	10/25/2041
	Freddie Mac Structured Agency STACR 2022-DNA5 M1B																		
35564K-YP-8	8.374% 06/25/42	12/12/2025	ACRA RE II Surplus AAM		17,507,885	16,590,000	16,611,550	16,619,340		(5,992)		(5,992)		16,613,348		894,537	894,537	1,429,340	06/25/2042
	Fremont Home Loan Trust 2004-2 FHLT 2004-2 M2																		
35729P-EE-6	4.776% 07/25/34	11/25/2025	Paydown		45,781	45,781	42,576	42,992		2,789		2,789		45,781				609	07/25/2034
	Fremont Home Loan Trust 2004-3 FHLT 2004-3 M6																		
35729P-FR-6	5.946% 11/25/34	09/25/2025	Paydown			(750)	(5)	(5)		5		5							11/25/2034
	Fremont Home Loan Trust 2005-A FHLT 2005-A M5																		
35729P-HQ-6	4.896% 01/25/35	12/26/2025	Paydown			(4,641)	(1,683)	(2,081)		2,082		2,082						25	01/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1 4.126% 11/25/36	12/26/2025	Paydown		17,892	17,892	10,103	10,084		7,807		7,807		17,892				184	11/25/2036
35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.191% 11/25/36	12/26/2025	Paydown			(32,771)													11/25/2036
36167C-AA-4	GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1 2.650% 10/25/68	12/01/2025	Paydown		6,927	6,927	5,749	6,060		867		867		6,927				106	10/25/2068
36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1 5.710% 08/25/67	12/01/2025	Paydown		12,186,163	12,186,163	11,800,816	11,984,096		202,067		202,067		12,186,163				363,559	08/25/2067
36173Q-AA-5	GCAT 2025-INV2 Trust GCAT 2025-INV2 A1 6.000% 05/25/55	12/01/2025	Paydown		4,688,879	4,688,879	4,691,077			(2,198)		(2,198)		4,688,879				114,305	05/25/2055
36185M-BJ-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR6 2A1 3.765% 11/19/35	12/01/2025	Paydown		462,028	511,270	384,054	406,725		77,513	22,210	55,303		462,028				14,056	11/19/2035
36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1 3.556% 05/19/36	12/01/2025	Paydown		175,633	236,368	200,410	198,979		(23,301)	44	(23,345)		175,633				4,275	05/19/2036
36185N-Q9-4	GMACM Mortgage Loan Trust 2003 GMACM 2003-GH2 B 5.500% 10/25/33	12/01/2025	Paydown		19,512	59,480	14,854	17,938		1,802	227	1,575		19,512				2,915	10/25/2033
36190B-AB-5	GSMSC Pass-Through Trust 2009- GSMSC 2009-5R 1A2 3.896% 11/26/35	12/01/2025	Paydown		140,492	142,098	101,713	81,696		58,796		58,796		140,492				2,549	11/26/2035
36190D-AB-1	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 1A2 5.348% 02/26/36	12/01/2025	Paydown		1,520,087	1,520,087	1,345,277	1,479,525		40,562		40,562		1,520,087				63,002	02/26/2036
36190F-AE-0	GSMSC Pass-Through Trust 2009- GSMSC 2009-3R 2A2 5.797% 07/25/35	12/01/2025	Paydown		304,494	304,494	226,565	216,484		88,010		88,010		304,494				13,276	07/25/2035
36190N-AD-5	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 2A2 4.549% 08/26/36	12/01/2025	Paydown		87,843	97,854	89,845	89,946		(2,103)		(2,103)		87,843				2,985	08/26/2036
36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2 6.600% 02/26/36	12/01/2025	Paydown		92,330	92,330	88,672	89,842		2,488		2,488		92,330				4,038	02/26/2036
36228F-2Y-1	GSR Mortgage Loan Trust 2004-6 GSR 2004-6F B1 6.102% 05/25/34	12/01/2025	Paydown		8,191	11,865	6,467	6,779		1,412		1,412		8,191				395	05/25/2034
36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2 5.796% 05/25/34	12/26/2025	Paydown		161,689	161,689	145,393	199,848		(38,158)		(38,158)		161,689				2,680	05/25/2034
36228F-6P-6	GSAMP Trust 2004-AR1 GSAMP 2004-AR1 M1 4.821% 06/25/34	03/24/2025	Goldman Sachs		1,925,281	1,915,702	1,896,362	1,910,290		596		596		1,910,886		14,394	14,394	11,907	06/25/2034
36228F-6P-6	GSAMP Trust 2004-AR1 GSAMP 2004-AR1 M1 4.821% 06/25/34	03/25/2025	Paydown		69,818	69,818	69,113	69,621		197		197		69,818				6,710	06/25/2034
36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11 5.577% 10/25/33	12/01/2025	Paydown		88,777	88,777	88,725	88,103		674		674		88,777				1,591	10/25/2033
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.147% 03/25/47	12/01/2025	Paydown		160,362	130,872	113,261	91,395		68,967		68,967		160,362				4,556	03/25/2047
3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A 3.880% 03/25/47	12/26/2025	Paydown		552,380	552,380	217,160	212,190		340,191		340,191		552,380				9,004	03/25/2047
3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 4.086% 04/25/47	12/26/2025	Paydown		356,333	356,333	322,605	330,119		26,214		26,214		356,333				2,937	04/25/2047
3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1 3.916% 11/25/36	12/26/2025	Paydown		29,221	29,221	9,728	7,350		21,871		21,871		29,221				162	11/25/2036
3622EL-AF-3	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AF5A 6.502% 11/25/36	12/01/2025	Paydown		38,197	38,197	14,204			23,992		23,992		38,197				112	11/25/2036
3622EQ-AA-3	GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1 4.006% 02/25/37	12/26/2025	Paydown		98,184	98,184	51,886	26,769		71,415		71,415		98,184				758	02/25/2037
3622MW-AC-7	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A1 5.750% 05/25/37	06/02/2025	Paydown		118,762	110,975	242,431	556,219		(437,457)		(437,457)		118,762				2,191	05/25/2037
3622MW-AF-0	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A5 5.750% 05/25/37	06/02/2025	Paydown		25,704	24,019	22,596	117,172		(91,468)		(91,468)		25,704				475	05/25/2037
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	12/01/2025	Paydown		57,146	61,798	52,432	47,602		9,614	70	9,544		57,146				1,621	05/25/2037
3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.307% 05/25/37	12/01/2025	Paydown		160,199	131,423	99,808	86,738		73,553	93	73,460		160,199				3,658	05/25/2037
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36	12/01/2025	Paydown		42,728	48,309	43,671	43,805		(1,076)		(1,076)		42,728				1,551	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A4																		
362334-CQ-5	5.750% 02/25/36	12/01/2025	Paydown		63,155	71,407	68,345	69,675		(6,520)		(6,520)		63,155				2,293	02/25/2036
	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1																		
362334-HH-0	6.000% 03/25/36	12/01/2025	Paydown		130,808	140,117	127,539	113,694		17,114		17,114		130,808				10,639	03/25/2036
	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 1A5																		
362334-JL-9	5.500% 03/25/36	12/01/2025	Paydown		55,551	64,772	51,494	77,004	29,418	(50,872)		(21,454)		55,551				2,474	03/25/2036
	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4																		
362334-MF-8	6.621% 03/25/36	12/01/2025	Paydown		281,321	281,321	81,277	77,196		204,125		204,125		281,321				1,793	03/25/2036
	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF5																		
362334-MG-6	6.741% 03/25/36	12/01/2025	Paydown		23,494	23,494	12,261	6,700		16,795		16,795		23,494				150	03/25/2036
	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF6																		
362334-MH-4	6.504% 03/25/36	12/01/2025	Paydown		474,423	474,423	191,603	179,099		295,495	171	295,324		474,423				3,023	03/25/2036
362334-NB-6	GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46	12/01/2025	Paydown		101,039	101,039	60,408	39,556		61,483		61,483		101,039				1,121	03/25/2046
362334-NC-4	GSAA Trust GSAA 2006-7 AF3 6.720% 03/25/46	12/01/2025	Paydown		46,242	46,242	29,609	19,422		26,820		26,820		46,242				513	03/25/2046
362334-ND-2	GSAA Trust GSAA 2006-7 AF4A 6.720% 03/25/46	12/01/2025	Paydown		154,141	154,141	103,585	75,014		79,127		79,127		154,141				1,712	03/25/2046
	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1																		
362341-3C-1	4.196% 01/25/36	12/25/2025	Paydown		377,038	385,113	318,377	314,359		62,680		62,680		377,038				9,031	01/25/2036
	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1																		
362341-4A-4	4.521% 01/25/36	12/01/2025	Paydown		123,658	118,147	109,983	117,417		6,240		6,240		123,658				3,312	01/25/2036
	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4																		
362341-4D-8	4.521% 01/25/36	12/01/2025	Paydown		31,677	30,369	27,494	30,283		1,394		1,394		31,677				852	01/25/2036
	GSAMP Trust 2006-HE1 GSAMP 2006-HE1 M3 4.506%																		
362341-4V-8	01/25/36	12/26/2025	Paydown		(1,855)	(1,491)				1,491		1,491						8	01/25/2036
	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6																		
362341-6N-4	4.796% 02/25/36	12/25/2025	Paydown		64,394	66,860	143,524	165,885	15,444	(116,935)		(101,491)		64,394				1,387	02/25/2036
	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 6A3																		
362341-8H-5	7.500% 02/25/36	12/01/2025	Paydown			2,497	626	518		(518)		(518)						37	02/25/2036
	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 2A1																		
362341-DS-5	4.146% 07/25/35	12/25/2025	Paydown		12,411	12,411	10,896	10,950		1,461		1,461		12,411				287	07/25/2035
	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A6																		
362341-DZ-9	4.176% 07/25/35	12/25/2025	Paydown		40,095	40,095	34,836	35,364		4,731		4,731		40,095				869	07/25/2035
	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18																		
362341-EM-7	5.500% 07/25/35	12/01/2025	Paydown		185,480	185,480	161,336	162,214		23,266		23,266		185,480				4,580	07/25/2035
	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1																		
362341-FJ-3	5.151% 07/25/35	12/01/2025	Paydown		11,965	11,965	8,268	8,020		3,945		3,945		11,965				303	07/25/2035
	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5																		
362341-FN-4	5.151% 07/25/35	12/01/2025	Paydown		49,706	49,706	32,268	32,853		17,613	760	16,853		49,706				1,260	07/25/2035
	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF																		
362341-LL-1	4.196% 09/25/35	12/25/2025	Paydown		190,690	190,464	166,379	166,746		23,944		23,944		190,690				4,756	09/25/2035
	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3																		
362341-MC-0	4.683% 10/25/35	12/01/2025	Paydown		34,814	24,363	13,419	12,796		22,018		22,018		34,814				1,105	10/25/2035
	GSR Trust 2005-HEL1 GSR 2005-HEL1 A2B 4.386%																		
362341-N5-4	11/25/30	10/27/2025	Paydown		11	11				11		11		11					11/25/2030
	GSR Mortgage Loan Trust 2005-9 GSR 2005-9F 1A2																		
362341-Q4-4	4.346% 12/25/35	12/25/2025	Paydown		17,079	19,769	16,108	15,719		1,360		1,360		17,079				634	12/25/2035
	GSR Mortgage Loan Trust 2005-A GSR 2005-AR6 3A1																		
362341-RZ-4	4.599% 09/25/35	12/01/2025	Paydown		66,808	66,808	61,899	63,245		3,563		3,563		66,808				1,724	09/25/2035
	GSR Mortgage Loan Trust 2005-8 GSR 2005-8F 4A1																		
362341-WE-5	6.000% 11/25/35	10/01/2025	Paydown		6,201	(19,548)	(16,267)	(8,383)		14,585		14,585		6,201				1,119	11/25/2035
	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1																		
362341-WZ-8	4.970% 11/25/35	12/01/2025	Paydown		6,265	6,265	5,714	5,862		491	87	404		6,265				175	11/25/2035
	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2																		
362341-ZU-6	4.346% 12/25/35	12/26/2025	Paydown		192,598	192,598	114,333	103,161		89,438		89,438		192,598				3,279	12/25/2035
	GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1																		
362351-AA-6	3.986% 12/25/46	12/26/2025	Paydown		44,447	44,447	14,626	12,563		31,884		31,884		44,447				347	12/25/2046
	GSAA Home Equity Trust 2006-20 GSAA 2006-20 2A1A																		
362351-AC-2	3.946% 12/25/46	12/26/2025	Paydown		118,643	118,643	81,670	62,257		56,386		56,386		118,643				683	12/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362405-AP-7	GSAMP Trust 2006-SD2 GSAMP 2006-SD2 A3 4.546% 05/25/46	12/26/2025	Paydown		527,346	527,346	256,981	405,652		121,694		121,694		527,346				5,549	05/25/2046
36242D-4T-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR3 3A1 6.470% 05/25/35	12/01/2025	Paydown		59,639	59,639	48,088	38,273		21,365		21,365		59,639				1,835	05/25/2035
36242D-7Y-3	GSR Mortgage Loan Trust 2005-5 GSR 2005-5F B2 5.754% 06/25/35	12/01/2025	Paydown			147,741													06/25/2035
36242D-AY-9	GSAMP Trust 2004-SD1 GSAMP 2004-SD1 M2 6.246% 06/25/34	07/25/2025	Paydown		350,372	350,372	292,710	313,017		37,355		37,355		350,372				5,307	06/25/2034
36242D-AY-9	GSAMP Trust 2004-SD1 GSAMP 2004-SD1 M2 6.246% 06/25/34	11/19/2025	LSW Modco AAM		2,396,141	2,635,139	2,201,461	2,354,190		20,121		20,121		2,374,311		21,830	21,830	80,544	06/25/2034
36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1 4.246% 09/25/34	11/25/2025	Paydown		285,623	285,623	262,806	257,260		28,363		28,363		285,623				6,930	09/25/2034
36242D-FH-1	GSR Mortgage Loan Trust 2004-1 GSR 2004-10F B2 6.040% 09/25/34	12/01/2025	Paydown		133,760	113,995	997	997		132,762		132,762		133,760				5,856	09/25/2034
36242D-JK-0	GSAA Home Equity Trust 2004-9 GSAA 2004-9 B1 8.346% 09/25/34	12/26/2025	Paydown			71,196	10,501	14,623		(14,623)		(14,623)							09/25/2034
36242D-KR-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-12 1A1 4.186% 12/25/34	12/25/2025	Paydown		42,213	42,213	38,906	39,960		2,253		2,253		42,213				2,012	12/25/2034
36242D-MB-6	GSR Mortgage Loan Trust 2004-1 GSR 2004-13F B1 6.764% 11/25/34	12/01/2025	Paydown			107,222	32,167	35,234		(35,234)		(35,234)						48	11/25/2034
36242D-PB-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-14 1A1 4.176% 12/25/34	12/25/2025	Paydown		8,146	8,146	7,270	7,596		550		550		8,146				210	12/25/2034
36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF 4.196% 03/25/35	12/25/2025	Paydown		399,851	399,851	361,814	368,875		30,977		30,977		399,851				10,604	03/25/2035
36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1 6.351% 01/25/35	12/01/2025	Paydown		164,150	164,150	141,423	158,714		5,436		5,436		164,150				4,468	01/25/2035
36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3 6.000% 02/25/35	12/01/2025	Paydown		591	591	562	450		141		141		591				34	02/25/2035
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.196% 01/25/35	12/25/2025	Paydown		2,435,040	2,446,039	2,113,682	2,100,655		334,385		334,385		2,435,040				59,519	01/25/2035
36242D-Y3-1	GSR Mortgage Loan Trust 2005-4 GSR 2005-4F 6A1 6.500% 02/25/35	12/01/2025	Paydown		763	763	758	763						763				26	02/25/2035
36242D-ZQ-9	GSAA Home Equity Trust 2005-4 GSAA 2005-4 M1 4.506% 03/25/35	02/25/2025	Paydown		122,444	122,444	121,771	122,421		23		23		122,444				740	03/25/2035
36244S-AC-2	GSAA Home Equity Trust 2006-13 GSAA 2006-13 AF3 6.040% 07/25/36	12/01/2025	Paydown		29,355	29,355	18,943	8,267		21,088		21,088		29,355				202	07/25/2036
36244S-AC-2	GSAA Home Equity Trust 2006-13 GSAA 2006-13 AF3 6.040% 07/25/36	12/09/2025	AMH - AmerUs Group Co.		271,496	929,097	599,558	261,654		(14,841)		(14,841)		246,813		24,682	24,682	14,782	07/25/2036
36245R-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1 4.086% 05/25/47	10/27/2025	Paydown		110,439	110,439	68,796	68,796		41,643		41,643		110,439				673	05/25/2047
36245R-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1 4.086% 05/25/47	11/13/2025	AMH - AmerUs Group Co.		1,341,001	2,156,916	1,343,617	1,343,617		(760)		(760)		1,342,857		(1,855)	(1,855)	31,729	05/25/2047
36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 4.286% 05/25/47	12/26/2025	Paydown		155,382	155,382	96,748	96,682		58,700		58,700		155,382				1,444	05/25/2047
36249B-AC-4	GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1 3.860% 07/25/37	12/26/2025	Paydown		88,202	88,202	86,798	87,045		1,157		1,157		88,202				1,479	07/25/2037
36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 5.938% 07/25/44	12/01/2025	Paydown		2,325	2,325	2,341	2,341		(16)		(16)		2,325				90	07/25/2044
36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 4.724% 01/26/36	12/01/2025	Paydown		812,543	812,543	738,417	735,945		76,598		76,598		812,543				22,090	01/26/2036
362525-AB-3	GSMSC Pass-Through Trust 2009- GSMSC 2009-1R 1A2 5.567% 11/25/35	12/01/2025	Paydown		145,114	145,114	135,825			9,289		9,289		145,114				1,755	11/25/2035
362528-AA-9	GSMSC Pass-Through Trust 2008- GSMSC 2008-1R A1 3.482% 08/27/37	12/01/2025	Paydown		36,798	28,021	20,106			16,692		16,692		36,798				353	08/27/2037
362611-AF-2	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 3A3 6.250% 09/25/36	12/01/2025	Paydown		30,915	34,656	31,850	37,570		(6,654)		(6,654)		30,915				1,207	09/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362611-AP-0	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A4 6.500% 09/25/36	12/01/2025	Paydown			6,625	5,032	3,126		(3,126)		(3,126)						262	09/25/2036
362611-BR-5	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A17 6.000% 09/25/36	12/01/2025	Paydown			28,851	13,593	13,254		(13,254)		(13,254)						1,051	09/25/2036
362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6 6.000% 03/25/37	12/01/2025	Paydown			10,183	7,354	6,129		(6,129)		(6,129)						267	03/25/2037
36270A-AB-0	GS Mortgage-Backed Securities GSMBS 2024-HE1 M1 6.124% 08/25/54	11/20/2025	AARE Surplus AAM		7,819,887	7,752,000	7,752,000	7,752,000						7,752,000		67,887	67,887	466,275	08/25/2054
36270A-AD-6	GS Mortgage-Backed Securities GSMBS 2024-HE1 M3 6.624% 08/25/54	12/09/2025	AMH - AmerUs Group Co.		1,692,797	1,692,000	1,692,000	1,692,000						1,692,000		797	797	116,250	08/25/2054
36271A-AD-5	GS Mortgage-Backed Securities GSMBS 2024-HE2 M3 6.474% 01/25/55	11/20/2025	AARE Surplus AAM		4,967,520	5,000,000	5,000,000	5,000,000						5,000,000		(32,481)	(32,481)	316,690	01/25/2055
36275E-AE-1	GS Mortgage-Backed Securities GSMBS 2025-DSC1 A3 5.278% 06/25/65	12/01/2025	Paydown		123,224	123,224	123,223			1		1		123,224				862	06/25/2065
362949-BP-3	GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24 6.000% 11/25/54	12/01/2025	Paydown		467,312	467,312	465,122	467,312						467,312				15,659	11/25/2054
362957-AG-7	GS Mortgage-Backed Securities GS Mortgage-Backed Securities 6.000% 07/25/55	12/01/2025	Paydown		19,500,643	19,500,643	19,527,599			(26,956)		(26,956)		19,500,643				630,556	07/25/2055
36297N-AA-3	GSAMP Trust 2006-S3 GSAMP 2006-S3 A1 6.585% 05/25/36	12/01/2025	Paydown		85,948	85,948	2,392	1,430		84,518		84,518		85,948				61	05/25/2036
36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1 5.829% 04/25/36	12/01/2025	Paydown		77,638	3,858	2,886	2,358		75,280		75,280		77,638				1,637	04/25/2036
36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1 5.829% 04/25/36	12/09/2025	AMH - AmerUs Group Co.		2,009,078	3,487,273	2,608,956	2,131,761		(204,788)		(204,788)		1,926,973		82,105	82,105	188,654	04/25/2036
36298N-AC-8	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 1A1 5.000% 08/25/36	12/01/2025	Paydown		9,216	9,573	7,898	5,891		3,325		3,325		9,216				262	08/25/2036
36298N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2 7.100% 08/25/36	12/25/2025	Paydown				1,560	1,052	25	(1,076)		(1,051)						145	08/25/2036
367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 4.506% 12/25/35	12/26/2025	Paydown			(106,529)	(79,377)	(80,507)		80,507		80,507						5,354	12/25/2035
38011A-AD-6	GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4 7.471% 05/25/36	12/01/2025	Paydown		307,715	307,715	264,943	267,029		40,686		40,686		307,715				10,304	05/25/2036
38012T-AB-8	GMACM Home Equity Loan Trust 2 GMACM 2006-HE3 A2 5.750% 10/25/36	12/01/2025	Paydown		49,105	41,443	40,407	39,636		9,469		9,469		49,105				1,682	10/25/2036
39538B-AE-4	GreenPoint Mortgage Funding Tr GPMF 2006-AR6 A3A 4.286% 10/25/46	12/25/2025	Paydown		17,157	17,148	16,291			866		866		17,157				400	10/25/2046
39538R-AA-7	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A1 4.326% 06/25/45	05/27/2025	Paydown		196,839	196,839	188,465	173,330		23,509		23,509		196,839				3,313	06/25/2045
39538R-AA-7	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A1 4.326% 06/25/45	05/28/2025	AARE Surplus AAM		3,095,152	3,509,675	3,360,372	3,090,511		(20,437)		(20,437)		3,070,074		25,078	25,078	78,324	06/25/2045
39538R-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2 4.286% 06/25/45	12/26/2025	Paydown		118,111	118,111	104,315	82,378		35,733		35,733		118,111				2,970	06/25/2045
39538W-BE-7	GreenPoint Mortgage Funding Tr GPMF 2005-HY1 M1 4.671% 07/25/35	12/26/2025	Paydown		65,344	65,344	64,629			715		715		65,344				791	07/25/2035
39538W-BU-1	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 2A1 4.376% 10/25/45	01/27/2025	Paydown		32,936	32,936	9,683	5,628		27,308		27,308		32,936				146	10/25/2045
39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 4.466% 10/25/45	12/26/2025	Paydown		221,592	221,592	166,441	132,149		89,443		89,443		221,592				8,860	10/25/2045
39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 4.406% 11/25/45	12/26/2025	Paydown		72,012	71,388	40,841	38,892		33,120		33,120		72,012				1,182	11/25/2045
39538W-EL-8	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 3A2 4.386% 11/25/46	12/26/2025	Paydown		23,659	23,659	11,948	8,076		15,583		15,583		23,659				677	11/25/2046
39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A 4.426% 02/25/36	12/26/2025	Paydown		127,744	127,744	93,365	114,785		12,959		12,959		127,744				3,686	02/25/2036
39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1 4.266% 03/25/36	12/26/2025	Paydown		39,465	39,465	38,070	38,088		1,377		1,377		39,465				516	03/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1 3.986% 03/25/36	12/25/2025	Paydown		366,357	366,357	354,107	301,471		15,803		15,803		366,357				4,486	03/25/2036
39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1 3.986% 03/25/36	10/09/2025	ALRe Corporate AAM		4,220,781	4,342,685	4,194,166	4,145,300		15,731		15,731		4,161,032		59,750	59,750	158,306	03/25/2036
39538W-GG-7	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2 4.486% 03/25/36	12/26/2025	Paydown		3,630	3,630	1,325	1,328		2,302		2,302		3,630				58	03/25/2036
39539M-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1 4.286% 06/25/37	12/26/2025	Paydown		83,667	83,667	67,328	71,894		11,773		11,773		83,667				2,072	06/25/2037
403969-AE-8	HOMES 2025-AFC1 Trust HOMES 2025-AFC1 A3 6.031% 01/25/60	12/01/2025	Paydown		420,929	420,929	421,423			(493)		(493)		420,929				9,825	01/25/2060
40430H-CA-4	HSI Asset Securitization Corp HASC 2005-OPT1 M1 4.476% 11/25/35	11/25/2025	Paydown		931,690	931,690	921,581	925,200		6,490		6,490		931,690				19,503	11/25/2035
40431J-AA-1	HSI Asset Securitization Corp HASC 2007-OPT1 1A 3.986% 12/25/36	10/27/2025	Paydown		6,352	6,352	5,508			844		844		6,352				32	12/25/2036
40431K-AF-7	HSI Asset Loan Obligation Trus HALO 2007-WF1 A6 6.350% 12/25/36	12/01/2025	Paydown		73,002	73,002	42,976	34,562		38,440		38,440		73,002				1,543	12/25/2036
41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 4.939% 07/19/47	04/01/2025	Paydown		75,194	58,889	23,262	20,645		54,549		54,549		75,194				1,149	07/19/2047
41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 4.939% 07/19/47	05/07/2025	ACRA RE II Surplus AAM		8,746,014	25,328,915	10,005,385	8,879,506		(289,474)		(289,474)		8,590,033		155,981	155,981	523,839	07/19/2047
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 4.206% 07/19/46	12/19/2025	Paydown		391,639	390,832	225,468	164,711		189,357		189,357		391,639				7,701	07/19/2046
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 4.206% 07/19/46	05/07/2025	Various		4,961,404	9,408,969	5,468,548	4,876,182		(99,815)		(99,815)		4,776,367		185,037	185,037	197,245	07/19/2046
41161P-BV-4	HarborView Mortgage Loan Trust HVMLT 2003-2 1A 4.586% 10/19/33	12/19/2025	Paydown		25,329	25,329	24,434	24,956		373		373		25,329				772	10/19/2033
41161P-GZ-0	HarborView Mortgage Loan Trust HVMLT 2004-8 2A1 4.740% 11/19/34	12/01/2025	Paydown		84,109	80,678	75,636	76,482		7,627		7,627		84,109				2,887	11/19/2034
41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 4.666% 11/19/34	12/19/2025	Paydown		143,112	137,275	104,988	116,678		26,434		26,434		143,112				4,834	11/19/2034
41161P-HU-0	HarborView Mortgage Loan Trust HVMLT 2004-9 4A1A 4.606% 12/19/34	12/19/2025	Paydown		9,985	9,985	8,568	8,332		1,653		1,653		9,985				284	12/19/2034
41161P-JG-9	HarborView Mortgage Loan Trust HVMLT 2004-9 4A3 4.646% 12/19/34	12/19/2025	Paydown		7,861	7,861	7,026			835		835		7,861				47	12/19/2034
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.129% 02/25/36	12/01/2025	Paydown		402,967	402,967	375,095	373,904		29,063		29,063		402,967				6,839	02/25/2036
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.129% 02/25/36	08/08/2025	ACRA RE II Surplus AAM		1,510,987	1,788,203	1,621,339	1,616,806		(20,053)		(20,053)		1,596,754		(85,766)	(85,766)	65,220	02/25/2036
41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A 6.494% 02/25/36	12/01/2025	Paydown		9,072	9,072	9,194	25,591		(16,519)		(16,519)		9,072				403	02/25/2036
41161P-KA-0	HarborView Mortgage Loan Trust HVMLT 2004-11 2A2A 4.486% 01/19/35	12/19/2025	Paydown		79,616	79,616	65,572	58,244		21,372		21,372		79,616				1,823	01/19/2035
41161P-KD-4	HarborView Mortgage Loan Trust HVMLT 2004-11 3A1A 4.546% 01/19/35	12/19/2025	Paydown		35,911	34,305	30,795	35,595		315		315		35,911				1,124	01/19/2035
41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 4.606% 01/19/35	12/19/2025	Paydown		19,330	16,047	11,660	15,878		3,452		3,452		19,330				694	01/19/2035
41161P-L4-3	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1A 4.246% 05/19/46	10/20/2025	Paydown		35,687	40,274	24,988	18,939		16,748		16,748		35,687				901	05/19/2046
41161P-L5-0	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1B 4.326% 05/19/46	04/21/2025	Paydown		35	5,949				35		35		35				23	05/19/2046
41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A 4.386% 03/19/35	12/19/2025	Paydown		56,897	56,897	53,210	54,229		2,668		2,668		56,897				1,467	03/19/2035
41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A 4.366% 05/19/35	10/20/2025	Paydown		21,100	19,937	8,650	6,080		15,020		15,020		21,100				675	05/19/2035
41161P-QU-0	HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A 4.506% 09/19/35	12/19/2025	Paydown		420,729	420,729	320,350	280,869		139,860		139,860		420,729				9,045	09/19/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 4.466% 11/19/35	12/19/2025	Paydown		138,488	138,488	100,841	100,841		37,647		37,647		138,488				3,880	11/19/2035
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.078% 10/19/35	11/01/2025	Paydown		419,375	419,375	305,734	299,115		113,800	1,001	112,799		419,375				4,909	10/19/2035
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.078% 10/19/35	11/19/2025	ALRe Modco - VIAC GA - AAM		2,888,380	4,096,094	3,040,709	3,114,567		(72,372)	40,697	(113,069)		3,001,498		(113,118)	(113,118)	171,134	10/19/2035
41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.346% 10/19/35	11/19/2025	Paydown		347,020	347,020	257,797	245,161		101,859		101,859		347,020				4,271	10/19/2035
41161P-WB-5	HarborView Mortgage Loan Trust HVMLT 2005-13 2A11 4.406% 02/19/36	11/19/2025	Paydown		127,423	127,423	65,988	56,505		70,918		70,918		127,423				2,636	02/19/2036
41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12 5.386% 02/19/36	11/19/2025	Paydown		140,452	140,452	71,648	65,611		74,841		74,841		140,452				2,905	02/19/2036
41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B 4.506% 01/19/36	12/19/2025	Paydown		3,794	2,610	2,601	2,251		1,543		1,543		3,794				107	01/19/2036
41161U-AC-6	HarborView Mortgage Loan Trust HVMLT 2006-6 2A1A 4.416% 08/19/36	09/01/2025	Paydown		87,996	87,996	53,773	47,192		40,803		40,803		87,996				2,222	08/19/2036
41162B-AA-1	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1A 4.879% 12/19/36	12/01/2025	Paydown		671,330	671,058	536,495	547,015		124,315		124,315		671,330				11,015	12/19/2036
41162B-AB-9	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1B 4.979% 12/19/36	11/01/2025	Paydown		48	(582)	(194)		(194)	242		48		48					12/19/2036
41162D-AD-1	HarborView Mortgage Loan Trust HVMLT 2006-12 2A13 4.326% 12/19/36	12/19/2025	Paydown		37,462	33,932	29,102	36,956		506		506		37,462				684	12/19/2036
41162D-AF-6	HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A 4.226% 01/19/38	12/19/2025	Paydown		776,374	776,374	693,862	727,142		49,233		49,233		776,374				13,183	01/19/2038
41164L-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A 4.166% 05/25/38	12/26/2025	Paydown		688,182	750,701	598,090	92,694		90,659	908	89,751		688,182				5,909	05/25/2038
41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2 4.266% 03/19/37	12/19/2025	Paydown		24,692	(16,004)	(13,763)	(3,528)	(9,594)	37,815		28,221		24,692				965	03/19/2037
41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.246% 05/19/37	12/19/2025	Paydown		609,909	609,909	572,941	169,371		34,698		34,698		609,909				10,258	05/19/2037
41164U-AD-1	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1C 4.426% 05/19/37	12/19/2025	Paydown		8,177	7,539				8,177		8,177		8,177				167	05/19/2037
41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 4.406% 09/19/37	12/19/2025	Paydown		10,392	164,717	32,717	20,145		(9,753)		(9,753)		10,392				4,005	09/19/2037
41165B-AA-8	HarborView Mortgage Loan Trust HVMLT 2007-6 1A1A 4.046% 08/19/37	12/19/2025	Paydown		453,880	453,880	375,586			78,294		78,294		453,880				4,364	08/19/2037
437084-AV-8	Home Equity Asset Trust 2004-1 HEAT 2004-1 M1 4.791% 06/25/34	12/26/2025	Paydown		80,645	80,645	73,242	78,586		2,059		2,059		80,645				2,586	06/25/2034
437084-QE-4	Home Equity Asset Trust HEAT 2004-3 M1 4.701% 08/25/34	12/26/2025	Paydown		144,494	144,494	101,165	138,175		6,319		6,319		144,494				3,477	08/25/2034
437089-AD-7	Home Equity Mortgage Loan Asse INDS 2006-1 A4 6.666% 05/25/36	03/25/2025	J.P. Morgan Sec		2,100,252	5,000,600	1,518,447	1,336,910		(41,052)		(41,052)		1,295,858		804,394	804,394	23,376	05/25/2036
437096-AD-2	Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3 4.146% 10/25/36	12/26/2025	Paydown		219,858	219,858	213,483	220,877		(1,020)		(1,020)		219,858				9,181	10/25/2036
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.146% 01/25/37	12/26/2025	Paydown		406,860	406,860	339,700	256,204		64,904		64,904		406,860				6,105	01/25/2037
43709X-AD-3	Home Equity Mortgage Loan Asse INABS 2006-E 2A2 4.086% 04/25/37	12/26/2025	Paydown		101,695	101,695	67,967	68,269		33,426		33,426		101,695				1,189	04/25/2037
43709X-AE-1	Home Equity Mortgage Loan Asse INABS 2006-E 2A3 4.186% 04/25/37	12/26/2025	Paydown		514,976	514,976	339,542	339,542		175,434		175,434		514,976				6,020	04/25/2037
43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 4.706% 08/25/29	12/25/2025	Paydown		170,706	170,706	150,856	158,680		12,026		12,026		170,706				5,220	08/25/2029
44328B-AB-4	HSI Asset Securitization Corp HASC 2006-HE2 1A 4.106% 12/25/36	12/26/2025	Paydown		27,986	27,986	10,355	9,885		18,101		18,101		27,986				267	12/25/2036
45254N-KX-4	Impac CMB Trust Series 2004-9 IMM 2004-9 1A1 4.606% 01/25/35	12/26/2025	Paydown		218,009	218,009	193,491	198,459		19,550		19,550		218,009				6,241	01/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Impac CMB Trust Series 2004-9 IMM 2004-9 1A2																		
45254N-KY-2	4.726% 01/25/35	12/26/2025	Paydown		50,749	50,749	41,888	42,832		7,917		7,917		50,749				1,487	01/25/2035
	Impac CMB Trust Series 2005-2 IMM 2005-2 2A2																		
45254N-NK-9	4.646% 04/25/35	12/26/2025	Paydown		90,787	90,787	78,984	81,863		8,924		8,924		90,787				1,789	04/25/2035
	Impac CMB Trust Series 2005-3 IMM 2005-3 A1																		
45254N-NP-8	4.326% 08/25/35	12/26/2025	Paydown		275,525	275,525	207,044	217,875		57,650		57,650		275,525				7,773	08/25/2035
	Impac CMB Trust Series 2005-4 IMM 2005-4 1M5																		
45254N-PL-5	4.526% 05/25/35	12/26/2025	Paydown		16,477	16,345		445		16,032		16,032		16,477				445	05/25/2035
	Impac CMB Trust Series 2005-4 IMM 2005-4 1B1																		
45254N-PQ-4	5.146% 05/25/35	12/26/2025	Paydown		17,621	17,480		537		17,084		17,084		17,621				521	05/25/2035
	Impac CMB Trust Series 2005-5 IMM 2005-5 A1																		
45254N-PU-5	4.166% 08/25/35	12/26/2025	Paydown		204,497	204,497	191,205			13,292		13,292		204,497				2,929	08/25/2035
	Impac CMB Trust Series 2005-5 IMM 2005-5 A2																		
45254N-PV-3	4.066% 08/25/35	12/26/2025	Paydown		68,926	68,926	58,367	60,971		7,954		7,954		68,926				1,687	08/25/2035
	Impac CMB Trust Series 2005-5 IMM 2005-5 M3																		
45254N-QA-8	4.426% 08/25/35	12/26/2025	Paydown		7,728	7,563				7,728		7,728		7,728				209	08/25/2035
	Impac CMB Trust Series 2005-8 IMM 2005-8 1A																		
45254N-RG-4	4.366% 02/25/36	12/26/2025	Paydown		103,464	103,464	96,739			6,725		6,725		103,464				1,863	02/25/2036
	Impac CMB Trust Series 2005-8 IMM 2005-8 2M2																		
45254N-RW-9	4.971% 02/25/36	12/26/2025	Paydown		121,411	121,411	107,897	114,966		6,444		6,444		121,411				4,553	02/25/2036
	Impac Secured Assets Corp Seri IMSA 2004-4 M5																		
45254T-QW-7	5.496% 02/25/35	11/25/2025	Paydown		401,232	401,213	386,347	391,895		9,337		9,337		401,232				11,318	02/25/2035
	Impac Secured Assets Corp Seri IMSA 2004-4 M5																		
45254T-QW-7	5.496% 02/25/35	12/12/2025	Lincoln Fin Mod - AAM		2,002,293	2,079,742	2,002,679	2,031,442		4,130		4,130		2,035,571		(33,279)	(33,279)	110,535	02/25/2035
	Impac Secured Assets Corp Seri IMSA 2005-2 A2D																		
45254T-SS-4	4.706% 03/25/36	12/26/2025	Paydown		219,090	248,406	180,145	166,446		52,644		52,644		219,090				6,079	03/25/2036
	Impac Secured Assets Trust 200 IMSA 2006-1 2A2																		
45254T-TP-9	4.666% 05/25/36	12/26/2025	Paydown		7,371	7,371	7,137			234		234		7,371				81	05/25/2036
	Impac Secured Assets Trust 200 IMSA 2006-1 2M2																		
45254T-TZ-7	4.776% 05/25/36	12/26/2025	Paydown		13,780	13,780	11,710	13,043		737		737		13,780				416	05/25/2036
	Impac Secured Assets Trust 200 IMSA 2007-1 A3																		
452559-AC-1	4.326% 03/25/37	12/26/2025	Paydown		123,129	146,015	126,936			(3,807)		(3,807)		123,129				2,108	03/25/2037
	Impac Secured Assets Trust 200 IMSA 2006-3 A3																		
45255R-AC-1	4.146% 11/25/36	10/27/2025	Paydown		1,792	1,012	932	1,784		8		8		1,792				7	11/25/2036
	Impac Secured Assets Trust 200 IMSA 2006-3 A7																		
45255R-AZ-0	4.386% 11/25/36	12/26/2025	Paydown		1,443,492	1,462,417	1,164,676	1,216,969		226,522		226,522		1,443,492				30,772	11/25/2036
	Home Equity Mortgage Loan Asse INHEL 2004-C M10																		
456606-GD-8	8.721% 03/25/35	11/25/2025	Paydown			(500)	(9)	(1)		1		1						3	03/25/2035
	Residential Asset Securitizati RAST 2005-A15 1A3																		
45660L-3J-6	5.750% 02/25/36	12/01/2025	Paydown		21,905	21,311	18,919	22,193		(288)		(288)		21,905				683	02/25/2036
	Residential Asset Securitizati RAST 2005-A15 3A1																		
45660L-4E-6	5.750% 02/25/36	12/01/2025	Paydown		79,734	69,047	60,076	60,018		19,743	28	19,715		79,734				2,465	02/25/2036
	Residential Asset Securitizati RAST 2005-A15 5A1																		
45660L-4G-1	5.750% 02/25/36	08/01/2025	Paydown		1,078	1,066	363	330		749		749		1,078				21	02/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR33 1A1																		
45660L-4W-6	3.720% 01/25/36	12/01/2025	Paydown		248,846	230,768	175,011	174,298		74,792	244	74,548		248,846				4,004	01/25/2036
	Residential Asset Securitizati RAST 2006-A1 1A3																		
45660L-6K-0	6.000% 04/25/36	08/01/2025	Paydown			(5,126)	(2,967)	(2,567)		2,568		2,568						73	04/25/2036
	Residential Asset Securitizati RAST 2004-A10 A2																		
45660L-BW-8	5.500% 02/25/35	12/01/2025	Paydown		641,081	641,081	576,960	586,811		54,271		54,271		641,081				17,708	02/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR2 2A2A																		
45660L-CN-7	4.526% 02/25/35	12/26/2025	Paydown		138,846	138,846	122,206	112,338		26,508		26,508		138,846				6,758	02/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR4 2A2																		
45660L-EJ-4	4.526% 03/25/35	08/25/2025	Paydown		6,563	9,965	8,495	8,495		(1,932)		(1,932)		6,563				97	03/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1																		
45660L-F8-7	4.473% 11/25/35	12/01/2025	Paydown		571,080	539,992	447,414	395,095		175,985		175,985		571,080				21,507	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1																		
45660L-GD-5	4.326% 04/25/35	12/26/2025	Paydown		9,537	9,537	7,392	7,347		2,190		2,190		9,537				280	04/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A2																		
45660L-GE-3	4.506% 04/25/35	12/26/2025	Paydown		180,565	64,742	52,405	58,521		122,044		122,044		180,565				6,868	04/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1																		
45660L-GQ-6	3.688% 05/25/35	12/01/2025	Paydown		3,958	3,889	3,176	3,939		19		19		3,958				90	05/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR8 2A1A																		
45660L-JJ-9	4.306% 04/25/35	12/26/2025	Paydown		147,299	147,299	140,311	143,633		3,667		3,667		147,299				4,417	04/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR7 6A1																		
45660L-LR-8	3.381% 06/25/35	12/01/2025	Paydown		41,047	41,047	24,248	22,317		18,730		18,730		41,047				379	06/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR12 2A1A																		
45660L-MG-1	4.326% 07/25/35	12/26/2025	Paydown		48,551	48,551	44,181			4,370		4,370		48,551				584	07/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1																		
45660L-MX-4	4.896% 07/25/35	12/01/2025	Paydown		964,143	597,180	474,849	477,400		489,800	3,058	486,742		964,143				46,451	07/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A																		
45660L-RU-5	4.406% 07/25/35	12/26/2025	Paydown		291,879	291,879	225,880	203,656		88,222		88,222		291,879				6,954	07/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 2A1C																		
45660L-RZ-4	4.626% 07/25/35	12/26/2025	Paydown		4,759	22,137				4,759		4,759		4,759				1,110	07/25/2035
	Residential Asset Securitizati RAST 2005-A8CB A3																		
45660L-SR-1	5.500% 07/25/35	12/01/2025	Paydown		19,244	16,073	12,367	9,772		9,472		9,472		19,244				635	07/25/2035
	Residential Asset Securitizati RAST 2005-A14 A3																		
45660L-T2-5	5.500% 12/25/35	12/01/2025	Paydown		17,628	9,061	5,822	5,027		12,601		12,601		17,628				1,086	12/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1																		
45660L-UZ-0	4.650% 09/25/35	12/01/2025	Paydown		156,570	154,844	114,513	109,514		47,056		47,056		156,570				5,049	09/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1A1																		
45660L-VZ-9	4.466% 10/25/36	12/26/2025	Paydown		162,167	162,167	69,710			92,457		92,457		162,167				1,137	10/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A																		
45660L-WD-7	4.466% 10/25/36	12/26/2025	Paydown		322,659	322,659	187,064	161,418		161,241		161,241		322,659				9,387	10/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B																		
45660L-WE-5	5.406% 10/25/36	12/26/2025	Paydown		250,564	250,564	128,771	121,586		128,978		128,978		250,564				7,571	10/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C																		
45660L-WF-2	5.066% 10/25/36	12/26/2025	Paydown		1,968	1,830	832	772		1,196		1,196		1,968				76	10/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1X																		
45660L-WS-4	0.000% 10/25/36	12/01/2025	Paydown				2	21	29	(50)		(21)							10/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR29 A2																		
45660L-Y3-7	3.576% 01/25/36	12/01/2025	Paydown		39,950	(12,216)				39,950		39,950		39,950				1,760	01/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3																		
45660L-YE-3	4.037% 10/25/35	12/01/2025	Paydown		51,217	252,801	202,241	185,522	138,415	(272,721)		(134,306)		51,217				8,756	10/25/2035
	IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1																		
45660L-YW-3	4.446% 11/25/35	09/25/2025	Paydown		350,103	310,531	200,308	195,763		154,340		154,340		350,103				1,930	11/25/2035
	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2																		
45660L-YX-1	4.566% 11/25/35	09/25/2025	Paydown		440	(41,444)	(41,444)	(24,895)		25,335		25,335		440				21	11/25/2035
	IndyMac INDA Mortgage Loan Tru INDA 2005-AR1 1A1																		
45660L-ZH-5	3.838% 11/25/35	12/01/2025	Paydown		12,273	12,273	10,452	8,032		4,241		4,241		12,273				280	11/25/2035
	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A																		
45660N-2J-3	4.646% 11/25/34	12/26/2025	Paydown		142,039	142,039	127,264	131,084		10,955		10,955		142,039				4,369	11/25/2034
	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1																		
45660N-5H-4	4.626% 12/25/34	12/26/2025	Paydown		82,958	81,333	65,393	68,142		14,816		14,816		82,958				1,610	12/25/2034
	IndyMac INDX Mortgage Loan Tru INDX 2004-AR11 2A																		
45660N-6S-9	4.373% 12/25/34	12/01/2025	Paydown		91,908	91,908	83,846	87,507		4,400		4,400		91,908				1,776	12/25/2034
	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A																		
45660N-Q3-2	4.964% 08/25/34	12/01/2025	Paydown		141,484	141,484	140,898	140,668		816		816		141,484				2,991	08/25/2034
	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1																		
45660N-S2-2	4.666% 08/25/34	12/26/2025	Paydown		10,388	10,311	7,283	6,275		4,113		4,113		10,388				194	08/25/2034
	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 2A1B																		
45660N-S4-8	4.646% 08/25/34	09/25/2025	Paydown		1,564	1,564	1,189	1,184		380		380		1,564				28	08/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A1																		
45660N-T8-8	4.726% 09/25/34	12/25/2025	Paydown		108,084	134,955	115,024	115,889		(7,805)		(7,805)		108,084				2,886	09/25/2034
	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2																		
45660N-T9-6	4.706% 09/25/34	12/25/2025	Paydown		323,825	323,825	291,296	288,001		35,824		35,824		323,825				7,666	09/25/2034
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR6 2A1A																		
456612-AC-4	4.246% 06/25/46	12/26/2025	Paydown		113,389	113,004	97,254			16,135		16,135		113,389				1,122	06/25/2046
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A																		
45661E-AA-2	4.286% 04/25/46	12/26/2025	Paydown		576,565	576,565	474,620	476,714		99,851		99,851		576,565				12,021	04/25/2046
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1B																		
45661E-AB-0	4.266% 04/25/46	12/26/2025	Paydown		186,361	186,361	157,824			28,536		28,536		186,361				2,216	04/25/2046
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1B																		
45661E-AW-4	4.446% 05/25/46	12/26/2025	Paydown		13,588	13,527	16,120			(2,531)		(2,531)		13,588				53	05/25/2046
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1C																		
45661E-AX-2	4.526% 05/25/46	12/26/2025	Paydown		8,196	5,890	127	127		8,069		8,069		8,196				250	05/25/2046
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1																		
45661E-CM-4	3.687% 05/25/36	12/01/2025	Paydown		661,877	647,706	602,689	315,540		46,648		46,648		661,877				12,800	05/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR7 3A2																		
45661E-DB-7	3.752% 05/25/36	09/01/2025	Paydown		7,997	7,742				7,997		7,997		7,997				193	05/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 1A1																		
45661E-GC-2	4.235% 06/25/36	12/01/2025	Paydown		330	330	218	208		122		122		330				6	06/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 3A2																		
45661E-GH-1	4.196% 06/25/36	12/25/2025	Paydown		60,463	60,463	56,931	57,107		3,510	154	3,356		60,463				2,436	06/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR25 4A2																		
45661H-AK-3	3.570% 09/25/36	12/01/2025	Paydown		4,579	4,579	4,579							4,579				14	09/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR29 A3																		
45662D-AC-9	4.186% 11/25/36	12/26/2025	Paydown		42,781	42,710	40,594	42,359		422		422		42,781				825	11/25/2036
	IndyMac INDA Mortgage Loan Tru INDA 2006-AR3 1A2																		
45662F-AB-6	3.941% 12/25/36	12/01/2025	Paydown		4,811	4,818				4,811		4,811		4,811				96	12/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2006-R1 A3																		
45662J-AC-6	3.772% 12/25/35	12/01/2025	Paydown		149,587	146,661	131,170			18,417		18,417		149,587				1,230	12/25/2035
	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 1A2																		
456654-AB-8	6.000% 10/25/37	07/01/2025	Paydown			(36,034)	(110)		(110)	110								1,005	10/25/2037
	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 2A2																		
456654-AD-4	6.500% 10/25/37	11/01/2025	Paydown			181,604												3,882	10/25/2037
	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR1 2A2																		
456672-AD-6	3.792% 06/25/37	12/01/2025	Paydown		3,922	(19,997)				3,922		3,922		3,922				411	06/25/2037
	IndyMac INDA Mortgage Loan Tru INDA 2007-AR3 1A1																		
456673-AA-0	4.939% 07/25/37	12/01/2025	Paydown		155,300	155,300	132,845	129,421		25,879		25,879		155,300				4,438	07/25/2037
	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1																		
456674-AA-8	4.841% 08/25/37	12/05/2025	Paydown		422,117	422,117	366,240	359,191		62,925		62,925		422,117				16,484	08/25/2037
	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 2A2																		
456674-AD-2	5.080% 08/25/37	12/01/2025	Paydown		12,041	2,036	102	102		11,939		11,939		12,041				207	08/25/2037
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR31 A2																		
45667Q-AB-7	3.990% 11/25/36	12/01/2025	Paydown		7,654	(46,840)	(2,342)	(2,342)		9,996		9,996		7,654				671	11/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR35 2A1B																		
45667S-AM-9	4.306% 01/25/37	12/26/2025	Paydown		5,363	479				5,363		5,363		5,363				33	01/25/2037
	IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1 A1																		
45667W-AA-6	4.266% 11/25/36	12/26/2025	Paydown		85,077	85,077	72,436	77,851		7,226		7,226		85,077				1,455	11/25/2036
	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1																		
456681-AE-5	3.311% 07/25/37	12/01/2025	Paydown		194,189	178,632	121,718	106,174		73,651		73,651		194,189				3,440	07/25/2037
	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1																		
456681-AE-5	3.311% 07/25/37	10/09/2025	ALRe Corporate AAM		3,632,546	5,592,907	3,836,919	3,794,750		(69,486)		(69,486)		3,725,264		(92,718)	(92,718)	163,298	07/25/2037
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B																		
45668G-AE-2	4.446% 11/25/46	12/26/2025	Paydown		123	(244)	(244)	(244)		367		367		123				2	11/25/2046
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1																		
45668L-AA-9	4.298% 02/25/37	12/01/2025	Paydown		755,894	755,894	717,295	701,206		54,823	135	54,688		755,894				21,612	02/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45669N-AT-3	IndyMac INDX Mortgage Loan Tru INDX 2007-AR19 3A1 3.830% 09/25/37	12/01/2025	Paydown		11,467	11,467	7,833	7,476		3,991		3,991		11,467				378	09/25/2037
45669W-AE-6	IndyMac INDX Mortgage Loan Tru INDX 2007-FLX5 2A3 4.426% 08/25/37	11/25/2025	Paydown		362	(199)	(199)	(199)		562		562		362				240	08/25/2037
45669Y-AT-9	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 3A2 3.285% 04/25/37	12/01/2025	Paydown		39,464	12,404				39,464		39,464		39,464				1,170	04/25/2037
45670C-AC-1	IndyMac INDX Mortgage Loan Tru INDX 2007-AR7 2A1 3.187% 06/25/37	10/01/2025	Paydown		9,632	9,091	7,097	7,149		2,483		2,483		9,632				105	06/25/2037
45670E-AA-1	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR2 A1 3.996% 03/25/47	09/25/2025	Paydown		45,136	42,254	27,778	27,905		17,231		17,231		45,136				1,023	03/25/2047
45670N-AA-1	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7 1A1 3.367% 11/25/37	12/01/2025	Paydown		123,844	123,844	98,963	98,308		25,536		25,536		123,844				2,287	11/25/2037
45670R-AC-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 3.947% 10/25/37	11/01/2025	Paydown		1,528,484	1,528,484	1,446,280	1,447,966		80,518		80,518		1,528,484				21,200	10/25/2037
46593N-BK-0	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B1 6.623% 07/25/55	12/01/2025	Paydown		82,026	82,026	84,436			(2,410)		(2,410)		82,026				2,530	07/25/2055
46593N-BN-4	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B2 6.623% 07/25/55	12/01/2025	Paydown		44,074	44,074	45,217			(1,143)		(1,143)		44,074				1,359	07/25/2055
465970-AD-3	JP Morgan Mortgage Trust Serie JPMMT 2024-VIS1 M1 6.750% 07/25/64	11/19/2025	ALRe Modco - VIAC GA - AAM		2,123,712	2,089,000	2,088,956	2,088,713		(206)		(206)		2,088,506		35,206	35,206	136,307	07/25/2064
466247-F5-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A1 3A2 5.368% 02/25/36	12/01/2025	Paydown		76,884	76,893	66,356	50,671		26,213		26,213		76,884				2,055	02/25/2036
466247-J4-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A1 5.217% 04/25/36	12/01/2025	Paydown		180,045	181,091	160,492	158,505		21,540		21,540		180,045				5,314	04/25/2036
466247-J5-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A2 5.217% 04/25/36	12/01/2025	Paydown		408,682	408,682	381,315	372,493		36,189		36,189		408,682				10,963	04/25/2036
466247-JW-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6 6.500% 11/25/34	12/01/2025	Paydown		290,095	305,722	272,811	272,903		17,842	650	17,192		290,095				7,967	11/25/2034
466247-K2-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 3A2 5.994% 04/25/36	12/01/2025	Paydown		61,309	58,436	53,891	54,780		6,529		6,529		61,309				1,862	04/25/2036
466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1 5.968% 06/25/35	12/01/2025	Paydown		267,823	267,876	242,012	240,669		27,154		27,154		267,823				7,599	06/25/2035
466247-RD-7	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 1B2 5.507% 06/25/35	12/01/2025	Paydown			(66,633)	(2,247)	(1,696)		1,696		1,696						3,465	06/25/2035
466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1 6.022% 08/25/35	12/01/2025	Paydown		58,439	58,439	58,116	58,468		(28)		(28)		58,439				1,988	08/25/2035
466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4 6.022% 08/25/35	12/01/2025	Paydown		179,161	179,161	151,902	184,286		(5,125)		(5,125)		179,161				6,096	08/25/2035
466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1 5.193% 09/25/35	12/01/2025	Paydown		6,210	6,210	5,509	5,216		994		994		6,210				169	09/25/2035
466247-UG-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1 5.099% 08/25/35	12/01/2025	Paydown		12,338	14,802	14,226	15,697		(203)	3,156	(3,359)		12,338				429	08/25/2035
466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3 5.279% 10/25/35	11/01/2025	Paydown		19,230	19,230	16,224	16,634		2,596		2,596		19,230				699	10/25/2035
466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4 5.279% 10/25/35	11/01/2025	Paydown		30,951	30,951	31,009	31,239		(288)		(288)		30,951				1,126	10/25/2035
466247-WS-8	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 2A5 5.391% 10/25/35	11/01/2025	Paydown		19,857	19,857	18,004	17,940		1,916		1,916		19,857				555	10/25/2035
466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1 5.567% 10/25/35	12/01/2025	Paydown		32,326	32,326	32,246	32,555		(229)		(229)		32,326				552	10/25/2035
466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 5.946% 10/25/35	12/01/2025	Paydown			903,677	202,918	228,589		(228,589)		(228,589)						(115)	10/25/2035
466247-XK-4	JP Morgan Mortgage Trust 2005- JPMMT 2005-ALT1 3A1 5.080% 10/25/35	12/01/2025	Paydown		32,178	32,179	23,159	22,263		9,915		9,915		32,178				970	10/25/2035
466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 4.837% 11/25/35	12/01/2025	Paydown		81,607	135,792	117,855	112,628		(31,020)		(31,020)		81,607				2,434	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.190% 11/25/35	12/01/2025	Paydown		213,370	213,370	204,738	192,815		20,555		20,555		213,370				4,819	11/25/2035
466247-ZY-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-S3 1A11 6.000% 01/25/36	10/01/2025	Paydown			2,344	1,924	1,239		(1,239)		(1,239)						98	01/25/2036
46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 4.521% 10/25/35	12/26/2025	Paydown			(76,459)	(18,978)	(21,530)		21,530		21,530						316	10/25/2035
46626L-JT-8	JP Morgan Mortgage Acquisition JPMAC 2006-NC1 M3 4.386% 04/25/36	11/25/2025	Paydown			(46,072)												861	04/25/2036
466278-AB-4	JP Morgan Alternative Loan Tru JPALT 2007-A2 11A2 4.506% 06/25/37	12/26/2025	Paydown			96,354	95,022		41	(41)								1,407	06/25/2037
46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4 5.500% 12/25/35	11/01/2025	Paydown		19,149	20,870	19,539	16,625		2,524		2,524		19,149				638	12/25/2035
46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7 5.500% 12/25/35	11/01/2025	Paydown		49,371	53,808	50,378	42,863		6,508		6,508		49,371				1,646	12/25/2035
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	11/01/2025	Paydown		118,128	139,321	120,024	101,050		17,078		17,078		118,128				4,096	12/25/2035
46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1 4.306% 03/25/36	12/26/2025	Paydown		339,502	339,502	316,197	305,151		34,351		34,351		339,502				11,560	03/25/2036
46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1 4.996% 03/25/36	12/01/2025	Paydown		134,806	146,541	118,618	107,827		26,979		26,979		134,806				3,366	03/25/2036
46627M-CZ-8	JP Morgan Alternative Loan Tru JPALT 2006-A1 3A2 5.451% 03/25/36	12/01/2025	Paydown		52,219	52,219	15,666	10,465		41,754		41,754		52,219				1,171	03/25/2036
46627M-DY-0	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2 5.500% 03/25/36	12/01/2025	Paydown		20,920	23,390	16,747	13,875		7,045		7,045		20,920				752	03/25/2036
46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36	12/01/2025	Paydown		34,600	39,199	21,543	20,957		13,643		13,643		34,600				1,404	03/25/2036
46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	12/01/2025	Paydown		162,979	154,510	112,036	80,255		82,725		82,725		162,979				5,651	03/25/2036
46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	11/19/2025	JNL AAM		394,569	819,385	461,154	421,549		(30,277)		(30,277)		391,272		3,297	3,297	46,538	03/25/2036
46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19 6.500% 03/25/36	12/01/2025	Paydown		37,878	38,597	31,325	20,818		17,060		17,060		37,878				1,557	03/25/2036
46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36	12/01/2025	Paydown		45,421	48,469	43,925	52,303		(6,882)		(6,882)		45,421				2,077	03/25/2036
46627M-FV-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4 6.180% 03/25/36	12/01/2025	Paydown			156,144	132,946	135,816		(135,816)		(135,816)						3,197	03/25/2036
466284-AM-8	JP Morgan Alternative Loan Tru JPALT 2006-A5 2A2 5.550% 10/25/36	08/01/2025	Paydown		1	1				1		1		1				8	10/25/2036
466287-AR-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1 4.154% 03/25/37	12/01/2025	Paydown		51,012	51,012	45,322	62,495		(11,483)		(11,483)		51,012				1,356	03/25/2037
466287-BD-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 1A1B 3.966% 03/25/37	12/26/2025	Paydown		32,780	32,780				32,780		32,780		32,780				(2,679)	03/25/2037
46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2 4.263% 10/25/36	12/01/2025	Paydown		37,709	39,714	36,723	33,607		4,102		4,102		37,709				875	10/25/2036
46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.321% 10/25/36	12/01/2025	Paydown		53,988	228,940	148,743	149,427	878	(96,316)		(95,438)		53,988				2,802	10/25/2036
46628B-CC-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 4A1 6.331% 10/25/36	12/01/2025	Paydown		34,866	34,866	29,473	28,283		6,583		6,583		34,866				1,056	10/25/2036
46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.210% 05/25/36	12/01/2025	Paydown		101,220	102,656	80,893	63,843		37,377		37,377		101,220				3,133	05/25/2036
46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1 5.053% 05/25/36	12/01/2025	Paydown		333,581	408,164	350,571			(16,989)		(16,989)		333,581				7,946	05/25/2036
46628K-AE-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 2A3 5.134% 05/25/36	12/01/2025	Paydown		22,497	22,904	19,875	19,508		2,989		2,989		22,497				561	05/25/2036
46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.512% 05/25/36	12/01/2025	Paydown		248,528	256,438	231,681	228,524		20,004		20,004		248,528				5,692	05/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.512% 05/25/36	12/01/2025	Paydown		218,285	225,233	180,957	177,517		40,768		40,768		218,285				5,086	05/25/2036
46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A4 4.146% 07/25/36	12/26/2025	Paydown		22,412	22,412	10,714			11,692	10	11,682		22,412				70	07/25/2036
46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A5 4.346% 07/25/36	12/26/2025	Paydown		23,709	23,709	11,336			12,366	8	12,358		23,709				74	07/25/2036
46628Y-BF-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4 6.250% 07/25/36	12/01/2025	Paydown			9,913	3,828	3,411		(3,411)		(3,411)						86	07/25/2036
46628Y-BN-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A11 6.500% 07/25/36	11/01/2025	Paydown			3,187	1,085			(1,085)		(1,085)						1	07/25/2036
46629A-AK-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A10 6.500% 08/25/36	12/01/2025	Paydown			11	9	4		(4)		(4)							08/25/2036
46629A-AL-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A11 6.500% 08/25/36	12/01/2025	Paydown			11	7	4		(4)		(4)							08/25/2036
46629C-AA-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 1A1 6.924% 08/25/36	12/01/2025	Paydown		13,479	13,456	8,183	7,385		6,094		6,094		13,479				591	08/25/2036
46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1 5.484% 08/25/36	12/01/2025	Paydown		255,536	255,415	237,350	230,631		24,905		24,905		255,536				8,862	08/25/2036
46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2 5.484% 08/25/36	12/01/2025	Paydown		27,254	27,241	19,982	16,562		10,692		10,692		27,254				945	08/25/2036
46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.484% 08/25/36	12/01/2025	Paydown		92,364	92,319	73,209	70,746		21,619		21,619		92,364				3,203	08/25/2036
46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5 4.797% 08/25/36	12/01/2025	Paydown		20,593	20,584	19,041	18,617		1,977		1,977		20,593				623	08/25/2036
46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 4.797% 08/25/36	12/01/2025	Paydown		99,011	98,966	82,807	81,823		17,188		17,188		99,011				2,995	08/25/2036
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.248% 08/25/36	12/01/2025	Paydown		688,573	688,303	625,504	605,064		83,509		83,509		688,573				20,768	08/25/2036
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.248% 08/25/36	08/08/2025	ACRA RE II Surplus AAM		2,266,637	2,667,718	2,382,274	2,318,715		(44,016)		(44,016)		2,274,699		(8,062)	(8,062)	99,300	08/25/2036
46629D-AH-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R 4.397% 01/25/37	12/01/2025	Paydown		81,461	87,133	84,929	85,170		(3,708)		(3,708)		81,461				1,804	01/25/2037
46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.397% 01/25/37	12/01/2025	Paydown		195,212	208,804	189,403	190,179		5,033		5,033		195,212				4,322	01/25/2037
46629D-BJ-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 3A3M 5.282% 01/25/37	12/01/2025	Paydown		43,294	46,715	39,930	39,445		3,849		3,849		43,294				1,206	01/25/2037
46629D-BM-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1 4.109% 01/25/37	12/01/2025	Paydown		69,090	69,090	55,322	54,327		14,763		14,763		69,090				1,331	01/25/2037
46629E-AG-8	JP Morgan Alternative Loan Tru JPALT 2006-A4 A7 4.100% 09/25/36	12/01/2025	Paydown		209,329	209,188	185,577			23,753		23,753		209,329				1,330	09/25/2036
46629N-AD-5	JP Morgan Mortgage Acquisition JPMAC 2006-RM1 A3 4.086% 08/25/36	12/26/2025	Paydown		31,964	31,964	14,224			17,740		17,740		31,964				125	08/25/2036
46629Q-AE-6	JP Morgan Mortgage Acquisition JPMAC 2006-CH2 AF4 6.263% 10/25/36	12/01/2025	Paydown		491,733	491,733	303,746	282,638		209,095		209,095		491,733				8,190	10/25/2036
46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5 6.000% 01/25/37	12/01/2025	Paydown		1,841	4,033	3,030	1,585		256		256		1,841				94	01/25/2037
46630G-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1 5.141% 11/25/36	12/01/2025	Paydown		69,900	64,767	54,891	40,491		29,409		29,409		69,900				3,765	11/25/2036
46630G-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1 4.346% 06/27/37	11/25/2025	Paydown		83,759	83,759	53,801	53,801		29,958		29,958		83,759				2,336	06/27/2037
46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2 5.191% 07/25/35	12/01/2025	Paydown		50,959	50,959	42,089	45,779		5,180		5,180		50,959				1,665	07/25/2035
46630G-AT-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A3 6.033% 07/25/35	12/01/2025	Paydown		39,175	39,175	36,580	38,920		255		255		39,175				994	07/25/2035
46630G-AW-5	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A6 6.033% 07/25/35	12/01/2025	Paydown		28,260	28,260	26,303	26,464		1,796		1,796		28,260				717	07/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46630G-BD-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3 5.685% 07/25/35	12/01/2025	Paydown		125,127	125,127	110,946	111,984		13,143		13,143		125,127				3,222	07/25/2035
46630G-BD-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3 5.685% 07/25/35	12/09/2025	AMH - AmerUs Group Co.		707,841	741,312	657,299	663,449		(15,316)		(15,316)		648,133		59,707	59,707	44,341	07/25/2035
46630K-AC-0	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF3 4.129% 05/25/35	08/01/2025	Paydown		124,291	124,291	85,072	84,245		40,201	155	40,046		124,291				900	05/25/2035
46630K-AC-0	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF3 4.129% 05/25/35	08/08/2025	Lincoln Fin Mod - AAM		1,783,094	2,687,188	1,805,630	1,821,397		(10,733)	11,340	(22,073)		1,799,324		(16,230)	(16,230)	56,588	05/25/2035
46630K-AF-3	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF6 4.129% 03/25/47	12/01/2025	Paydown		42,581	42,581	32,042	26,721		15,859		15,859		42,581				598	03/25/2047
46630K-AF-3	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF6 4.129% 03/25/47	12/09/2025	AMH - AmerUs Group Co.		412,804	618,899	465,722	388,387		(3,489)		(3,489)		384,898		27,906	27,906	19,065	03/25/2047
46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6 4.421% 11/25/36	12/01/2025	Paydown		3,950	3,950	3,887	3,892		58		58		3,950				86	11/25/2036
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.421% 11/25/36	11/01/2025	Paydown			(1,972)	(1,369)	(1,644)		1,645		1,645						27	11/25/2036
46630M-AG-7	JP Morgan Mortgage Acquisition JPMAC 2007-CH2 AF6 4.133% 01/25/37	12/01/2025	Paydown		13,542	13,542	6,551	6,154		7,388		7,388		13,542				173	01/25/2037
46630P-AG-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 2A3 5.419% 04/25/37	12/01/2025	Paydown		229,327	229,327	176,693	170,926		58,401		58,401		229,327				7,765	04/25/2037
46630P-BB-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 4A2 4.734% 04/25/37	12/01/2025	Paydown		6,588	6,588	5,530			1,059		1,059		6,588				69	04/25/2037
46630R-AY-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S1 2A19 5.000% 03/25/37	11/01/2025	Paydown			3,502	1,164			(1,164)		(1,164)						51	03/25/2037
46630U-AC-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 2A1 5.208% 05/25/37	12/01/2025	Paydown		25,605	25,605	21,396	21,421		4,184		4,184		25,605				946	05/25/2037
46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2 4.840% 05/25/37	12/01/2025	Paydown		10,752	10,835	10,307	9,707		1,045		1,045		10,752				376	05/25/2037
46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37	12/01/2025	Paydown			23,775	10,751	9,596		(9,596)		(9,596)						1,339	06/25/2037
46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 4.446% 06/25/37	12/25/2025	Paydown			17,577	3,998	2,982		(2,982)		(2,982)						798	06/25/2037
46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.633% 06/25/37	12/01/2025	Paydown		243,500	278,236	264,519	264,520		(21,020)		(21,020)		243,500				7,337	06/25/2037
46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1 5.500% 08/25/37	12/01/2025	Paydown		2,705	5,530	2,581	2,504		201		201		2,705				222	08/25/2037
46631N-AT-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A18 4.346% 08/25/37	12/25/2025	Paydown		86,636	134,038	44,970	44,490		42,147		42,147		86,636				2,737	08/25/2037
46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87 4.496% 08/25/37	12/25/2025	Paydown		42,448	64,591	24,164	12,083		30,365		30,365		42,448				1,518	08/25/2037
46631N-DT-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A90 7.000% 08/25/37	12/01/2025	Paydown		8,510	12,945	7,260	6,410		2,100		2,100		8,510				419	08/25/2037
46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37	12/01/2025	Paydown		40,456	59,340	32,434	28,620		11,836		11,836		40,456				1,762	08/25/2037
46632B-AE-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-A5 2A1 2.596% 10/25/37	12/01/2025	Paydown		179,287	179,287	136,419	139,893		39,395		39,395		179,287				2,837	10/25/2037
46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38	12/01/2025	Paydown		28,559	71,352	31,847	23,620		4,939		4,939		28,559				1,766	03/26/2038
46634D-CP-1	JP Morgan Resecuritization Tru JPMRR 2010-1 6A9 5.487% 09/26/35	12/01/2025	Paydown		150,221	150,248	139,581	139,743		10,478		10,478		150,221				3,378	09/26/2035
46634F-AJ-2	JP Morgan Resecuritization Tru JPMRR 2010-2 1A9 4.000% 06/26/37	12/01/2025	Paydown			6,702	4,026	1,955		(1,955)		(1,955)						185	06/26/2037
46634F-AJ-2	JP Morgan Resecuritization Tru JPMRR 2010-2 1A9 4.000% 06/26/37	12/09/2025	AMH - AmerUs Group Co.		353,540	1,376,929	978,555	402,822		(32,485)		(32,485)		370,337		(16,796)	(16,796)	42,692	06/26/2037
46635A-AH-6	JP Morgan Resecuritization Tru JPMRR 2010-6 1A8 5.939% 10/26/36	12/01/2025	Paydown		230,604	285,103	261,835	256,760		(26,156)		(26,156)		230,604				8,916	10/26/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46635B-AN-1	JP Morgan Resecuritization Tru JPMRR 2010-7 2A4 4.500% 06/26/40	12/01/2025	Paydown		65,607	65,616	44,215			21,392		21,392		65,607				1,264	06/26/2040
46635F-AD-4	JP Morgan Resecuritization Tru JPMRR 2010-8 1A4 6.682% 06/26/45	12/01/2025	Paydown		1,210,489	1,210,489	1,195,916	1,200,659		9,830		9,830		1,210,489				31,393	06/26/2045
46636K-BL-3	JP Morgan Resecuritization Tru JPMRR 2011-2 3A11 5.542% 03/26/36	12/01/2025	Paydown		157,543	176,090	145,425	149,994		7,549		7,549		157,543				5,966	03/26/2036
46637D-AB-1	JP Morgan Resecuritization Tru JPMRR 2012-1 1A2 4.442% 06/26/35	12/01/2025	Paydown		106,951	106,951	97,540	100,335		6,617		6,617		106,951				2,303	06/26/2035
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.203% 05/26/47	12/01/2025	Paydown		251,881	246,914	214,032	213,593		38,288		38,288		251,881				6,086	05/26/2047
46637J-BD-3	JP Morgan Resecuritization Tru JPMRR 2012-2 3A8 4.492% 10/26/36	12/01/2025	Paydown		465,573	473,695	460,699	466,906		(1,333)		(1,333)		465,573				10,588	10/26/2036
46637J-BP-6	JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 4.912% 03/26/35	12/01/2025	Paydown		111,764	111,764	100,666	100,638		11,126		11,126		111,764				2,783	03/26/2035
46637J-BZ-4	JP Morgan Resecuritization Tru JPMRR 2012-2 5A8 5.287% 11/21/35	12/01/2025	Paydown		109,941	113,085	87,343	109,147		794		794		109,941				4,013	11/21/2035
46637J-CH-3	JP Morgan Resecuritization Tru JPMRR 2012-2 6A6 5.170% 06/21/36	04/21/2025	Paydown		210,424	210,424	168,405	210,078		346		346		210,424				2,317	06/21/2036
46637J-CJ-9	JP Morgan Resecuritization Tru JPMRR 2012-2 6A7 5.170% 06/21/36	12/20/2025	Paydown		587,353	587,353	546,024	555,605		31,748		31,748		587,353				17,400	06/21/2036
46641C-BM-2	JP Morgan Mortgage Trust 2014- JPMMT 2014-1 2AX 0.030% 01/25/44	12/01/2025	Paydown															263	01/25/2044
46643N-AR-6	JP Morgan Resecuritization Tru JPMRR 2014-6 7A1 2.875% 11/27/36	12/01/2025	Paydown		272,839	272,839	256,469			16,370		16,370		272,839				3,706	11/27/2036
46659B-AE-2	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 A3 5.947% 08/25/55	12/01/2025	Paydown		175,520	175,520	175,548			(27)		(27)		175,520				3,994	08/25/2055
47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2 4.474% 11/26/35	12/01/2025	Paydown		114,621	108,698	66,640	66,564		48,057		48,057		114,621				3,578	11/26/2035
519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4 6.000% 08/26/37	07/01/2025	Paydown		11,403	11,400	8,909	5,118		6,283		6,283		11,403				337	08/26/2037
52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 4.596% 12/25/35	12/25/2025	Paydown		61,058	60,885	27,512	25,988		35,070		35,070		61,058				1,548	12/25/2035
52520M-CB-7	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4 5.500% 12/25/35	12/01/2025	Paydown		131,476	131,246	108,312	68,999		62,477		62,477		131,476				3,533	12/25/2035
52520M-DS-9	Lehman Mortgage Trust 2005-3 LMT 2005-3 1A6 4.346% 01/25/36	10/25/2025	Paydown		765	760	266	217		549		549		765				5	01/25/2036
52520M-EK-5	Lehman Mortgage Trust 2005-3 LMT 2005-3 4A1 5.085% 01/25/36	12/01/2025	Paydown		7,933	7,964	5,655	5,805		2,128		2,128		7,933				274	01/25/2036
52520M-FE-8	Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1 5.132% 02/25/36	12/01/2025	Paydown		177,415	178,038	151,911	152,272		25,144		25,144		177,415				5,960	02/25/2036
52520Q-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 4.496% 11/25/36	12/25/2025	Paydown		1,335	2,761	1,259	1,206		129		129		1,335				231	11/25/2036
52520S-AH-3	Lehman Mortgage Trust 2006-8 LMT 2006-8 3A1 4.196% 12/25/36	07/25/2025	Paydown			1,121	59	63		(63)		(63)						22	12/25/2036
52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36	12/01/2025	Paydown		24,005	24,500	12,677	11,582		12,423		12,423		24,005				627	09/25/2036
52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 4.196% 09/25/36	12/25/2025	Paydown			1,675	117	123		(123)		(123)						17	09/25/2036
52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1 4.096% 02/25/37	12/25/2025	Paydown			22,714	909	982		(982)		(982)						342	02/25/2037
52521H-BF-9	Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2 6.620% 01/25/37	12/25/2025	Paydown				557	395	7	(402)		(395)						83	01/25/2037
525221-DJ-3	Lehman XS Trust Series 2005-6 LXS 2005-6 3A3A 6.260% 11/25/35	11/01/2025	Paydown		450,529	450,529	272,786	206,825		243,704		243,704		450,529				4,802	11/25/2035
525221-DJ-3	Lehman XS Trust Series 2005-6 LXS 2005-6 3A3A 6.260% 11/25/35	11/13/2025	AMH - AmerUs Group Co.		4,548,786	10,520,913	6,370,195	4,829,850		(209,849)		(209,849)		4,620,001		(71,215)	(71,215)	202,341	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
525221-EE-3	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A 6.190% 12/25/35	12/01/2025	Paydown		21,885	21,753	16,165	19,311		2,574		2,574		21,885				626	12/25/2035
525221-EN-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B 4.446% 12/25/35	12/26/2025	Paydown		576,565	552,585	361,943	518,569		57,996		57,996		576,565				15,032	12/25/2035
525221-GC-5	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.979% 01/25/36	12/01/2025	Paydown		73,637	71,998	57,329	50,887		22,750		22,750		73,637				1,243	01/25/2036
525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1 4.116% 02/25/36	12/26/2025	Paydown		715,024	715,024	690,458	691,596		23,427		23,427		715,024				14,473	02/25/2036
525221-HA-8	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1 4.366% 02/25/46	12/26/2025	Paydown		837,493	837,487	813,198	831,885		5,608		5,608		837,493				24,009	02/25/2046
525227-AK-0	Lehman XS Trust Series 2006-GP LXS 2006-GP2 2A1 4.236% 06/25/46	12/26/2025	Paydown		11,689	11,667	10,303			1,386		1,386		11,689				106	06/25/2046
52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B 4.266% 09/25/46	12/26/2025	Paydown		464,278	463,594	462,517	493,845		(29,568)		(29,568)		464,278				11,993	09/25/2046
52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 4.086% 08/25/36	12/26/2025	Paydown		72,914	72,914	59,608	76,842		(3,928)		(3,928)		72,914				2,201	08/25/2036
52522H-AC-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1 4.026% 06/25/36	12/26/2025	Paydown		45,686	44,856	45,228	56,200		(10,514)		(10,514)		45,686				1,146	06/25/2036
52522Q-AU-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8 6.500% 12/25/37	12/01/2025	Paydown				6,134	5,169	254	(5,424)		(5,170)						492	12/25/2037
52522W-AR-0	Lehman XS Trust 2006-11 LXS 2006-11 M8 6.760% 06/25/46	11/27/2025	Redemption 100.0000		1	1				1		1		1					06/25/2046
525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.166% 07/25/37	12/26/2025	Paydown		186,584	179,539	129,453	136,195		50,389		50,389		186,584				4,389	07/25/2037
525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2 7.500% 07/25/37	12/01/2025	Paydown		45,836	44,105	35,063	38,514		7,321		7,321		45,836				1,445	07/25/2037
52523D-AB-6	Lehman XS Trust 2006-9 LXS 2006-9 A1B 4.166% 05/25/46	06/25/2025	Paydown		125					125		125		125					05/25/2046
52523K-AL-8	Lehman XS Trust 2006-17 LXS 2006-17 WF62 6.080% 11/25/36	12/01/2025	Paydown		34,136	29,274	20,345	24,411		9,725		9,725		34,136				969	11/25/2036
52523L-AD-4	Lehman XS Trust 2006-13 LXS 2006-13 1A4 4.226% 09/25/36	12/26/2025	Paydown		202,162	198,124	194,037			8,125		8,125		202,162				3,383	09/25/2036
525245-AA-4	Lehman XS Trust 2007-3 LXS 2007-3 1AA1 4.166% 03/25/37	12/26/2025	Paydown		40,785	40,363	38,026	38,952		1,833		1,833		40,785				501	03/25/2037
52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 5.052% 04/25/37	12/01/2025	Paydown		94,283	98,968	83,133	97,216		(2,932)		(2,932)		94,283				3,447	04/25/2037
52524P-AK-8	Lehman XS Trust 2007-6 LXS 2007-6 3A4 4.212% 05/25/37	01/29/2025	ORIX Life - Custody		3,769,145	5,029,811	3,683,260	3,760,230		5,025		5,025		3,765,255		3,890	3,890	34,430	05/25/2037
52524P-AZ-5	Lehman XS Trust 2007-6 LXS 2007-6 3A32 4.346% 05/25/37	12/25/2025	Paydown		8,183	8,183	5,033	5,730		2,453		2,453		8,183				240	05/25/2037
52524Y-AA-1	Lehman XS Trust Series 2007-12 LXS 2007-12N 1A1 3.932% 07/25/47	11/27/2025	Redemption 100.0000		3	3	3		3			3		3					07/25/2047
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 5.546% 09/25/47	12/25/2025	Paydown		695,188	695,188	599,176	598,160		97,029		97,029		695,188				15,032	09/25/2047
52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 5.846% 10/25/37	12/26/2025	Paydown		147,320	128,203	132,087	139,489		7,830		7,830		147,320				4,072	10/25/2037
52525L-AQ-3	Lehman XS Trust 2007-14H LXS 2007-14H A11 4.466% 07/25/47	12/26/2025	Paydown		37,891	37,613	26,141	33,428		4,462		4,462		37,891				933	07/25/2047
52525L-AS-9	Lehman XS Trust 2007-14H LXS 2007-14H A22 4.646% 07/25/47	12/26/2025	Paydown		182,320	182,320	158,802	163,480		18,840		18,840		182,320				4,612	07/25/2047
542514-BZ-6	Long Beach Mortgage Loan Trust LBMLT 2002-1 M2 5.909% 05/25/32	12/26/2025	Paydown		1,611,863	1,611,863	1,385,054	1,579,454		32,409		32,409		1,611,863				68,219	05/25/2032
542514-DK-7	Long Beach Mortgage Loan Trust LBMLT 2003-1 M2 6.921% 03/25/33	07/25/2025	Paydown		270,456	270,456	262,690	274,422		(3,966)		(3,966)		270,456				7,230	03/25/2033
542514-DU-5	Long Beach Mortgage Loan Trust LBMLT 2003-2 M1 5.076% 06/25/33	12/26/2025	Paydown		521,863	521,863	465,391	512,577		9,286		9,286		521,863				15,303	06/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
542514-EA-8	Long Beach Mortgage Loan Trust LBMLT 2003-3 M1 4.971% 07/25/33	12/26/2025	Paydown		82,215	82,215	81,107	81,435		780		780		82,215				2,354	07/25/2033
542514-EH-3	Long Beach Mortgage Loan Trust LBMLT 2003-4 M1 4.866% 08/25/33	02/25/2025	Paydown		1,961	1,961	1,824	1,961						1,961				17	08/25/2033
542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2 4.821% 10/25/34	07/25/2025	Paydown		18,294	18,294	17,578	18,984		(690)		(690)		18,294				388	10/25/2034
542514-RM-8	Long Beach Mortgage Loan Trust LBMLT 2006-1 2A4 4.446% 02/25/36	12/26/2025	Paydown		11,596	11,596	9,212	9,344		2,253		2,253		11,596				190	02/25/2036
542514-SE-5	Long Beach Mortgage Loan Trust LBMLT 2006-WL2 M1 4.431% 01/25/36	12/26/2025	Paydown			(10,901)	(2,793)	(3,231)		3,231		3,231						274	01/25/2036
542514-SX-3	Long Beach Mortgage Loan Trust LBMLT 2006-WL3 M1 4.431% 01/25/36	12/26/2025	Paydown			(5,059)	(5,969)	(5,792)		5,792		5,792						(120)	01/25/2036
54251T-AA-7	Long Beach Mortgage Loan Trust LBMLT 2006-7 1A 4.156% 08/25/36	12/26/2025	Paydown		745	745	397	381		364		364		745				11	08/25/2036
550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1 4.366% 11/25/35	12/26/2025	Paydown		196,602	196,602	191,172	191,379		5,223		5,223		196,602				5,411	11/25/2035
55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.366% 05/25/36	12/26/2025	Paydown		180,888	84,144	30,597	30,918		149,969		149,969		180,888				4,167	05/25/2036
55027B-AA-6	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A 4.226% 05/25/46	12/26/2025	Paydown		1,690,466	1,690,466	1,390,030	1,383,644		306,822		306,822		1,690,466				40,313	05/25/2046
55027X-AA-8	Luminent Mortgage Trust 2006-5 LUM 2006-5 A1A 4.226% 07/25/36	12/26/2025	Paydown		18,499	21,076	11,682	10,971		7,528		7,528		18,499				598	07/25/2036
55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.186% 10/25/46	12/26/2025	Paydown		61,852	58,773	56,085	58,616		3,236		3,236		61,852				1,693	10/25/2046
55027Y-AD-0	Luminent Mortgage Trust 2006-6 LUM 2006-6 A1 4.246% 10/25/46	12/26/2025	Paydown		50,688	50,688	44,738	46,424		4,264		4,264		50,688				1,152	10/25/2046
55265K-3T-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7 5.250% 12/25/33	12/01/2025	Paydown		38,519	38,519	37,579	37,007		1,512		1,512		38,519				1,235	12/25/2033
55265K-6X-2	MASTR Asset Securitization Tru MASTR 2004-1 30PO 0.000% 02/25/34	12/01/2025	Paydown		368	368	222	222		145		145		368					02/25/2034
552754-AA-1	MFA 2020-NQM1 Trust MFRA 2020-NQM1 A1 2.479% 03/25/65	12/01/2025	Paydown		11,684	11,684	10,399	11,113		571		571		11,684				163	03/25/2065
55275B-AA-5	Mastr Asset Backed Securities MABS 2006-NC2 A1 4.106% 08/25/36	12/26/2025	Paydown		114,546	114,546	57,272	56,587		57,990	31	57,959		114,546				812	08/25/2036
55285P-AA-2	MFA 2023-NQM1 Trust MFRA 2023-NQM1 A1 5.750% 11/25/67	12/01/2025	Paydown		49,995	49,995	50,011			(16)		(16)		49,995				425	11/25/2067
576433-A7-1	MASTR Adjustable Rate Mortgage MARM 2005-6 5A1 3.412% 07/25/35	10/01/2025	Paydown		21,901	21,901	20,140	20,995		905		905		21,901				346	07/25/2035
576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2 3.183% 07/25/35	10/01/2025	Paydown		19,468	19,468	16,010	16,229		3,239		3,239		19,468				287	07/25/2035
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.408% 09/25/35	12/01/2025	Paydown		256,031	256,076	248,681	252,111		3,920		3,920		256,031				5,757	09/25/2035
576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1 6.210% 12/21/34	12/01/2025	Paydown		67,205	67,205	65,791	67,003		202		202		67,205				2,226	12/21/2034
576434-2H-6	MASTR Alternative Loan Trust 2 MALT 2006-2 2A1 4.246% 03/25/36	12/25/2025	Paydown		653	2,774	222	161		491		491		653				39	03/25/2036
576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.067% 12/25/32	12/01/2025	Paydown		33,308	38,389	35,856	35,925		(2,617)		(2,617)		33,308				949	12/25/2032
576434-D8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1 6.000% 02/25/35	12/01/2025	Paydown		10,021	10,021	10,490	10,209		(189)		(189)		10,021				378	02/25/2035
576434-SK-1	MASTR Alternative Loan Trust 2 MALT 2004-6 7A1 6.000% 07/25/34	12/01/2025	Paydown		276,164	276,164	279,961	278,825		(2,661)		(2,661)		276,164				11,830	07/25/2034
576434-Y4-0	MASTR Alternative Loan Trust 2 MALT 2006-1 A2 4.546% 02/25/36	10/25/2025	Paydown		22,488	22,522	7,671	6,890		15,598		15,598		22,488				874	02/25/2036
576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	12/01/2025	Paydown		90,100	90,477	86,389	67,029		23,071		23,071		90,100				3,182	08/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
576436-CW-7	Mastr Specialized Loan Trust MASD 2006-1 M1 4.821% 01/25/36	12/26/2025	Paydown		91,929	91,929	86,183			5,746		5,746		91,929				865	01/25/2036
576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.647% 01/25/36	12/01/2025	Paydown		188,287	188,287	182,724	184,533		3,754		3,754		188,287				7,085	01/25/2036
57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35	12/01/2025	Paydown		62,857	62,857	26,118	25,735		37,122		37,122		62,857				630	11/25/2035
57643L-MP-8	Mastr Asset Backed Securities MABS 2005-NC2 A4 4.546% 11/25/35	12/26/2025	Paydown		227,965	227,965	131,080			96,885		96,885		227,965				1,228	11/25/2035
57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 4.416% 01/25/36	12/26/2025	Paydown		865,337	865,337	858,045	858,964		6,373		6,373		865,337				21,700	01/25/2036
57643M-DQ-4	MASTR Asset Securitization Tru MASTR 2004-6 B1 5.329% 07/25/34	12/01/2025	Paydown			25,817	6,809	8,364		(8,364)		(8,364)						(94)	07/25/2034
57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5 5.250% 11/25/35	12/01/2025	Paydown		5,228	5,228	4,974	5,037		191		191		5,228				150	11/25/2035
57645N-AL-4	MASTR Adjustable Rate Mortgage MARM 2007-3 1A3 4.706% 05/25/47	12/26/2025	Paydown		854,424	116,227,469				854,424		854,424		854,424					05/25/2047
585525-FD-5	Mellon Residential Funding Cor MRFC 2001-TBC1 X 0.586% 11/15/31	12/01/2025	Paydown				8	8		(8)		(8)						2,285	11/15/2031
589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3 4.566% 07/25/34	12/26/2025	Paydown		57,408	57,408	56,554	59,086		(1,678)		(1,678)		57,408				830	07/25/2034
589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1 4.486% 01/25/29	12/25/2025	Paydown		100,007	100,007	98,659	98,404		1,603		1,603		100,007				1,868	01/25/2029
589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2 4.713% 01/25/29	12/25/2025	Paydown		29,912	29,912	28,905	28,918		994		994		29,912				852	01/25/2029
589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-WMC1 M2 5.496% 10/25/34	12/26/2025	Paydown		244,981	244,981	235,624			9,356		9,356		244,981				5,033	10/25/2034
589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A 4.586% 03/25/28	12/25/2025	Paydown		38,759	38,759	38,557	38,602		157		157		38,759				1,214	03/25/2028
589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1 4.626% 03/25/28	12/25/2025	Paydown		18,265	18,265	18,197	18,217		49		49		18,265				456	03/25/2028
589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1 4.506% 06/25/28	12/25/2025	Paydown		48,346	48,346	45,878	45,921		2,425		2,425		48,346				1,218	06/25/2028
589929-V6-2	Merrill Lynch Mortgage Investo MLCC 2003-D B1 4.791% 08/25/28	12/25/2025	Paydown		21,221	21,221	19,308	19,715		1,505		1,505		21,221				690	08/25/2028
59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E 5.629% 12/25/35	12/01/2025	Paydown		320,892	320,905	295,171	299,332		21,560		21,560		320,892				11,472	12/25/2035
59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 4.431% 01/25/37	11/25/2025	Paydown			(6,410)	(4,372)	(4,583)		4,583		4,583						33	01/25/2037
59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.348% 02/25/36	12/01/2025	Paydown		206,639	206,639	206,827	209,353		(2,714)		(2,714)		206,639				8,564	02/25/2036
59020U-5U-5	Merrill Lynch Mortgage Investo MLMI 2006-A1 1A1 4.446% 03/25/36	12/01/2025	Paydown		82,074	81,896	66,735	51,884		30,190		30,190		82,074				1,793	03/25/2036
59020U-5W-1	Merrill Lynch Mortgage Investo MLMI 2006-A1 2A1 4.312% 03/25/36	12/01/2025	Paydown		42,974	42,974	23,206	20,442		22,532		22,532		42,974				1,766	03/25/2036
59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 4.774% 04/25/29	12/25/2025	Paydown		133,717	133,717	128,350	129,463		4,255		4,255		133,717				3,781	04/25/2029
59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1 4.506% 09/25/29	12/25/2025	Paydown		9,390	9,390	9,012	9,110		280		280		9,390				297	09/25/2029
59020U-L3-7	Merrill Lynch Mortgage Investo MLCC 2005-3 1A 5.286% 11/25/35	12/25/2025	Paydown		13,868	13,868	13,805	13,978		(110)		(110)		13,868				555	11/25/2035
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.223% 12/25/34	12/01/2025	Paydown		159,410	159,410	154,361	156,167		3,243		3,243		159,410				5,999	12/25/2034
59020U-TC-9	Merrill Lynch Mortgage Investo MLCC 2005-A A2 4.774% 03/25/30	12/25/2025	Paydown		8,902	8,902	8,609	8,694		208		208		8,902				232	03/25/2030
59020U-UJ-2	Merrill Lynch Mortgage Investo MLCC 2005-1 1A 6.000% 04/25/35	12/01/2025	Paydown		4,488	4,488	4,261	4,296		192		192		4,488				163	04/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59020U-W2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1 5.782% 12/25/35	12/01/2025	Paydown		303,128	306,208	201,314	141,912		161,216		161,216		303,128				12,145	12/25/2035
59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1 4.266% 07/25/30	12/25/2025	Paydown		10,129	10,129	9,633	9,774		355		355		10,129				239	07/25/2030
59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2 4.776% 07/25/30	12/25/2025	Paydown			34,265	22,919	22,426		(22,426)		(22,426)						734	07/25/2030
59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9 0.000% 06/25/35	12/01/2025	Paydown		28,654	28,654	28,847	28,897		(243)		(243)		28,654				713	06/25/2035
59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C 5.629% 12/25/35	12/01/2025	Paydown		139,088	139,088	132,504	133,401		5,687		5,687		139,088				4,973	12/25/2035
590216-AF-4	Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D 4.346% 05/25/37	12/26/2025	Paydown		60,203	60,203	5,130	5,130		55,073		55,073		60,203				189	05/25/2037
59023C-AH-5	Merrill Lynch Mortgage Investo MLMI 2006-A3 5A1 7.000% 05/25/36	12/01/2025	Paydown		11,826	11,826	11,012	11,503		324		324		11,826				445	05/25/2036
59023M-AD-2	Merrill Lynch Alternative Note MANA 2007-A1 A2C 4.306% 01/25/37	12/26/2025	Paydown		70,595	70,595	22,303			48,292		48,292		70,595				130	01/25/2037
59023N-AP-3	Merrill Lynch Mortgage Investo MLMI 2006-AF2 AF1 6.250% 10/25/36	11/01/2025	Paydown		413	808	303	303		110		110		413				21	10/25/2036
59023Y-AB-0	Merrill Lynch Alternative Note MANA 2007-F1 2A1 6.000% 03/25/37	12/01/2025	Paydown			665	530	247		(247)		(247)						25	03/25/2037
59023Y-AH-7	Merrill Lynch Alternative Note MANA 2007-F1 2A7 6.000% 03/25/37	09/01/2025	Paydown		1	195	61	52		(51)		(51)		1				11	03/25/2037
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2 4.266% 04/25/37	12/26/2025	Paydown		161,861	161,861	135,956	135,861		26,001		26,001		161,861				1,604	04/25/2037
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 4.066% 03/25/37	12/26/2025	Paydown		70,013	70,013	18,760	18,114		51,899		51,899		70,013				230	03/25/2037
59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B 4.246% 03/25/37	12/26/2025	Paydown		109,011	109,011	28,729	28,729		80,282		80,282		109,011				366	03/25/2037
59024K-AB-9	Merrill Lynch Alternative Note MANA 2007-AF1 1AF2 5.750% 05/25/37	12/01/2025	Paydown		1,745	1,745	1,597	1,745						1,745				51	05/25/2037
59024K-AF-0	Merrill Lynch Alternative Note MANA 2007-AF1 1AF6 6.000% 05/25/37	12/01/2025	Paydown		4,246	43,273	41,461	38,489		(34,243)		(34,243)		4,246				2,101	05/25/2037
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.326% 05/25/37	11/25/2025	Paydown		219,100	219,100	137,090	82,562		136,538		136,538		219,100				3,261	05/25/2037
59024V-AH-2	Merrill Lynch First Franklin M FFMER 2007-3 A2D 4.346% 06/25/37	12/26/2025	Paydown		225,441	225,441	157,809	156,737		68,704		68,704		225,441				7,473	06/25/2037
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 5.880% 08/25/36	12/01/2025	Paydown		35,841	35,842	31,561	31,627		4,261	47	4,214		35,841				1,176	08/25/2036
59025J-AD-7	Merrill Lynch Mortgage Backed MLMBS 2007-3 3A1 5.203% 06/25/37	12/01/2025	Paydown		454,562	454,612	293,897	264,634		189,929		189,929		454,562				10,490	06/25/2037
59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1 3.000% 08/01/69	12/01/2025	Paydown		19,811,702	19,811,702	17,988,685	17,878,000		1,774,195		1,774,195		19,811,702				433,078	08/01/2069
599920-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69	12/01/2025	Paydown		40,262,799	40,262,799	37,245,350	37,374,831		2,834,107		2,834,107		40,262,799				857,879	11/01/2069
61690P-AK-7	Morgan Stanley Resecuritizatio MSRR 2013-R7 5B 4.178% 12/20/46	12/22/2025	Paydown		442,307	442,307	336,729	295,191		147,116		147,116		442,307				9,501	12/20/2046
61690T-AA-1	Morgan Stanley Resecuritizatio MSRR 2015-R3 1A 7.500% 04/26/47	12/01/2025	Paydown		126,165	126,165	141,840	132,356		(6,192)		(6,192)		126,165				4,289	04/26/2047
61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47	12/01/2025	Paydown		195,180	195,180	200,289	200,622		(5,441)		(5,441)		195,180				8,217	04/26/2047
61690T-AH-6	Morgan Stanley Resecuritizatio MSRR 2015-R3 4B 8.000% 04/26/47	10/01/2025	Paydown			(92)	(77)	(79)		79		79						53	04/26/2047
61690T-AH-6	Morgan Stanley Resecuritizatio MSRR 2015-R3 4B 8.000% 04/26/47	11/19/2025	JNL AAM		439,402	503,978	423,935	437,163		1,107		1,107		438,270		1,132	1,132	42,044	04/26/2047
61690T-AJ-2	Morgan Stanley Resecuritizatio MSRR 2015-R3 5A 8.500% 04/26/47	12/01/2025	Paydown		74,059	74,059	84,751	77,473		(3,413)		(3,413)		74,059				4,007	04/26/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61690T-AK-9	Morgan Stanley Resecuritizatio MSRR 2015-R3 5B 8.500% 04/26/47	12/01/2025	Paydown			(1,065)	(961)	(952)		952		952						87	04/26/2047
61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1 4.002% 07/26/45	12/29/2025	Paydown		346,803	346,803	311,256	345,363		1,441		1,441		346,803				6,346	07/26/2045
61744C-CV-6	Morgan Stanley ABS Capital I I MSAC 2004-HE2 M1 4.701% 03/25/34	12/26/2025	Paydown		178,504	178,504	137,448	165,751		12,753		12,753		178,504				5,279	03/25/2034
61744C-HB-5	Morgan Stanley ABS Capital I I MSAC 2004-HE8 M2 4.866% 09/25/34	12/26/2025	Paydown		109,781	109,781	106,888	112,766		(2,984)		(2,984)		109,781				3,125	09/25/2034
61744C-JJ-1	Morgan Stanley ABS Capital I I MSAC 2004-HE9 M2 4.776% 11/25/34	11/25/2025	Paydown		28,064	28,064	22,514	18,332		9,732		9,732		28,064				473	11/25/2034
61744C-MK-9	Morgan Stanley ABS Capital I I MSAC 2005-NC1 M1 4.506% 01/25/35	12/26/2025	Paydown		167,454	167,454	142,357	165,468		1,986		1,986		167,454				5,932	01/25/2035
61744C-TN-6	Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4 4.731% 07/25/35	11/25/2025	Paydown			(15,835)	(10,242)	(10,835)		10,835		10,835						143	07/25/2035
617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 4.431% 01/25/36	12/26/2025	Paydown			(128,194)	(57,400)	(29,235)	(15,271)	44,699		29,428						928	01/25/2036
617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 4.426% 02/25/36	12/26/2025	Paydown		488,911	488,911	483,756	485,189		3,723		3,723		488,911				11,562	02/25/2036
61745M-4M-2	Morgan Stanley Mortgage Loan T MSM 2005-3AR 1A 4.501% 07/25/35	08/01/2025	Paydown		13,468	13,470	7,173	6,315		7,153		7,153		13,468				217	07/25/2035
61746R-AB-7	Morgan Stanley ABS Capital I I MSAC 2002-HE3 M1 5.496% 03/25/33	10/27/2025	Paydown		8,831	8,831	8,159	8,461		370		370		8,831				448	03/25/2033
61746R-CE-9	Morgan Stanley ABS Capital I I MSAC 2003-SD1 A1 4.846% 03/25/33	12/26/2025	Paydown		2,337	2,337	1,940	2,065		272		272		2,337				25	03/25/2033
61746R-EV-9	Morgan Stanley ABS Capital I I MSAC 2004-HE1 A4 4.586% 01/25/34	12/26/2025	Paydown		133,586	133,586	132,626			960		960		133,586				2,058	01/25/2034
61746W-LM-0	Morgan Stanley Dean Witter Cap MSDWC 2001-NC4 M2 6.321% 01/25/32	12/26/2025	Paydown		81,919	81,919	126,070	185,930		(104,010)		(104,010)		81,919				3,480	01/25/2032
617487-AB-9	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A1 4.006% 11/25/36	12/26/2025	Paydown		32,776	32,776	9,346	8,832		23,945		23,945		32,776				143	11/25/2036
61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 5.907% 02/25/34	12/01/2025	Paydown		48,023	61,063	56,588	57,801		(9,779)		(9,779)		48,023				1,801	02/25/2034
61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A 5.000% 08/25/35	12/01/2025	Paydown		2,240	2,240	2,227	2,250		(10)		(10)		2,240				61	08/25/2035
61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1 4.426% 08/25/35	12/01/2025	Paydown		49,382	49,382	44,326	44,342		5,040		5,040		49,382				895	08/25/2035
61748H-KG-5	Morgan Stanley Mortgage Loan T MSM 2005-4 5A4 5.500% 08/25/35	12/01/2025	Paydown		17,522	17,295	16,710	16,807		716		716		17,522				712	08/25/2035
61748H-KM-2	Morgan Stanley Mortgage Loan T MSM 2005-4 6A2 7.200% 08/25/35	12/25/2025	Paydown				2,008	1,812		(1,812)		(1,812)						169	08/25/2035
61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2 5.007% 09/25/35	12/01/2025	Paydown		458,954	459,053	385,954	396,737		62,218		62,218		458,954				16,017	09/25/2035
61748H-NW-7	Morgan Stanley Mortgage Loan T MSM 2005-7 3A1 4.557% 11/25/35	12/01/2025	Paydown		702,825	702,825	422,573	386,948		315,877		315,877		702,825				19,283	11/25/2035
61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1 5.500% 11/25/35	12/01/2025	Paydown		19,137	16,679	13,364	10,782		8,355		8,355		19,137				621	11/25/2035
61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A 4.136% 12/25/35	12/25/2025	Paydown		455,934	457,484	358,854	360,021		95,913		95,913		455,934				12,147	12/25/2035
61748H-QX-2	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1X 0.000% 12/25/35	12/01/2025	Paydown				5,060	4	5,056	(5,060)		(4)							12/25/2035
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.126% 02/25/36	12/25/2025	Paydown		1,064,540	942,121	564,131	546,384		518,155		518,155		1,064,540				17,605	02/25/2036
61748H-VH-1	Morgan Stanley Mortgage Loan T MSM 2006-2 2A1 4.746% 02/25/36	10/25/2025	Paydown		202,587	182,147	169,424	180,252		22,672	338	22,334		202,587				4,838	02/25/2036
61748H-VH-1	Morgan Stanley Mortgage Loan T MSM 2006-2 2A1 4.746% 02/25/36	11/19/2025	ALRe Modco - RLI GA - AAM		644,060	672,037	652,859	665,045		(1,811)	11,069	(12,880)		652,165		(8,105)	(8,105)	31,423	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36	12/01/2025	Paydown		16,689	16,313	9,516	9,315		7,374		7,374		16,689				635	02/25/2036
61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3 5.500% 02/25/36	12/01/2025	Paydown		111,526	109,016	72,099	57,386		54,140		54,140		111,526				4,245	02/25/2036
61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 4.106% 03/25/36	12/25/2025	Paydown		186,023	185,255	134,280	121,238		64,784		64,784		186,023				5,786	03/25/2036
61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.584% 03/25/36	11/01/2025	Paydown		52,640	52,540	34,779	34,270		18,370		18,370		52,640				1,650	03/25/2036
61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.134% 03/25/36	12/01/2025	Paydown		133,794	133,806	92,502	112,659		21,135		21,135		133,794				3,173	03/25/2036
61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A 4.096% 04/25/36	12/25/2025	Paydown		853,720	887,214	636,792	641,039		221,492	8,811	212,681		853,720				30,782	04/25/2036
61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-9AR A5 4.366% 08/25/36	12/26/2025	Paydown		193,072	193,072	45,065			147,507	660	146,847		193,072				420	08/25/2036
61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 4.266% 06/25/36	12/26/2025	Paydown			(3,576)	(1,156)		(777)	777								31	06/25/2036
61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.665% 06/25/36	12/01/2025	Paydown		92,015	92,023	62,209	59,156		32,859		32,859		92,015				3,316	06/25/2036
61749W-AT-4	Morgan Stanley Mortgage Loan T MSM 2006-11 3A1 6.000% 08/25/36	03/01/2025	Paydown		5,819	5,819	4,615	4,188		1,631		1,631		5,819				89	08/25/2036
61750Y-AB-5	Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A 6.316% 11/25/36	12/01/2025	Paydown		36,623	36,623	8,594	7,874		28,749		28,749		36,623				216	11/25/2036
61750Y-AE-9	Morgan Stanley Mortgage Loan T MSM 2006-15XS A4A 6.700% 11/25/36	12/01/2025	Paydown		6,890	6,890	1,516	1,369		5,522		5,522		6,890				41	11/25/2036
61752R-AH-5	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A2S 6.204% 01/25/47	12/01/2025	Paydown		74,417	74,417	29,970	27,571		46,847		46,847		74,417				570	01/25/2047
61752R-AJ-1	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A3S 6.358% 01/25/47	12/01/2025	Paydown		217,131	217,131	88,420	79,309		137,822		137,822		217,131				1,662	01/25/2047
61753E-AP-5	Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1 3.976% 01/25/37	12/26/2025	Paydown		41,815	41,815	16,643	15,963		25,853		25,853		41,815				279	01/25/2037
61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1 4.126% 06/25/37	12/26/2025	Paydown			(33,602)	(15,490)	(18,058)		18,063		18,063						218	06/25/2037
61755G-AM-5	Morgan Stanley Mortgage Loan T MSM 2007-12 3A4 6.250% 08/25/37	10/01/2025	Paydown			1													08/25/2037
61755G-BF-9	Morgan Stanley Mortgage Loan T MSM 2007-12 3A22 6.000% 08/25/37	10/01/2025	Paydown			4	2	2		(2)		(2)							08/25/2037
61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.386% 10/25/37	12/01/2025	Paydown		139,895	139,345	101,914	98,744		41,151		41,151		139,895				2,041	10/25/2037
61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.520% 11/25/37	12/01/2025	Paydown		284,979	230,362	171,977	163,506		121,473		121,473		284,979				7,596	11/25/2037
61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1 3.240% 11/25/37	12/01/2025	Paydown		364,763	364,763	292,559	286,395		78,369		78,369		364,763				6,978	11/25/2037
61756X-BT-1	Morgan Stanley Mortgage Loan T MSM 2007-15AR 5A1 3.768% 12/25/37	12/01/2025	Paydown		15,722	17,648	13,808	14,232		1,491		1,491		15,722				220	12/25/2037
61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 4.082% 05/26/36	12/26/2025	Paydown		395,475	930,651	711,652	568,247		(172,772)		(172,772)		395,475				21,838	05/26/2036
61759D-AF-3	Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B 5.191% 07/26/35	12/01/2025	Paydown		461,884	461,884	427,392	436,522		25,362		25,362		461,884				15,089	07/26/2035
61759D-AF-3	Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B 5.191% 07/26/35	12/09/2025	AMH - AmerUs Group Co.		1,047,619	1,101,391	1,033,913	1,078,485		(7,647)		(7,647)		1,070,838		(23,219)	(23,219)	60,511	07/26/2035
61759F-AE-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 1C 4.176% 01/26/36	12/26/2025	Paydown		542,507	578,424	419,434	420,792		121,714		121,714		542,507				11,424	01/26/2036
61759F-AJ-0	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 2B 4.346% 07/26/36	10/27/2025	Paydown			129,088	79,299	78,262		(78,262)		(78,262)						8,911	07/26/2036
61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47	12/01/2025	Paydown		120,472	83,861	48,519	9,158		73,741		73,741		120,472				5,860	08/26/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47	11/13/2025	AMH - AmerUs Group Co.		5,713,888	10,789,573	7,205,828	6,028,209		(335,295)		(335,295)		5,692,914		20,974	20,974	603,705	08/26/2047
61759H-BA-4	Morgan Stanley Re-REMIC Trust MSRR 2010-R5 4B 0.000% 06/26/36	11/28/2025	Paydown		97,966	186,491	162,139	165,775		(67,809)		(67,809)		97,966				7,312	06/26/2036
61759N-AT-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R6 2B 5.902% 06/21/36	11/01/2025	Paydown		442,129	442,129	419,470	436,477		5,652		5,652		442,129				10,603	06/21/2036
61759Q-AN-7	Morgan Stanley Re-REMIC Trust MSRR 2010-R7 2C 5.500% 01/26/37	12/01/2025	Paydown		5,474	6,104	4,639	5,509		(35)		(35)		5,474				175	01/26/2037
61761P-AG-0	Morgan Stanley Reremic Trust MSRR 2013-R1 2B2 5.019% 07/26/37	12/01/2025	Paydown		286,413	297,096	290,292	289,835		(3,422)		(3,422)		286,413				7,008	07/26/2037
61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2 4.271% 12/26/36	12/01/2025	Paydown		458,527	438,514	370,596	382,508		76,019		76,019		458,527				15,107	12/26/2036
61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2 4.002% 11/26/36	12/01/2025	Paydown		248,519	249,968	250,404	263,803		(15,284)		(15,284)		248,519				6,478	11/26/2036
61762B-CZ-6	Morgan Stanley Reremic Trust MSRR 2013-R3 10B2 5.978% 10/26/35	12/01/2025	Paydown		141,246	141,246	135,769	141,389		(143)		(143)		141,246				5,195	10/26/2035
61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 4.153% 04/26/53	12/01/2025	Paydown		590,759	489,889	448,507	451,436		139,322		139,322		590,759				16,526	04/26/2053
61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.126% 04/26/53	12/26/2025	Paydown		1,658,800	1,658,800	1,220,430	1,408,015		239,136		239,136		1,658,800				41,230	04/26/2053
61762U-AG-8	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 2B1 4.262% 09/26/36	03/28/2025	Paydown		496,971	496,971	485,160	497,738		(766)		(766)		496,971				2,486	09/26/2036
61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 5.978% 09/26/36	12/01/2025	Paydown		310,041	310,041	290,195	288,641		21,400		21,400		310,041				11,510	09/26/2036
61762U-BL-6	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2 4.731% 09/26/36	12/01/2025	Paydown		140,355	140,200	99,859	121,163		19,192		19,192		140,355				3,973	09/26/2036
61762U-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2 6.603% 09/26/36	12/01/2025	Paydown		111,668	111,668	90,703	84,555		27,113		27,113		111,668				3,315	09/26/2036
61762U-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 9B2 4.202% 09/26/36	11/28/2025	Paydown		1,245,702	1,234,325	1,009,842	1,009,842		235,861		235,861		1,245,702				31,666	09/26/2036
61762U-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 9B2 4.202% 09/26/36	12/09/2025	AMH - AmerUs Group Co.		5,056,032	6,533,368	5,345,163	5,345,163		(128,143)		(128,143)		5,217,020		(160,988)	(160,988)	316,181	09/26/2036
61762U-CQ-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 10B2 6.468% 09/26/36	12/01/2025	Paydown		220,843	228,970	210,847	220,917		(74)		(74)		220,843				9,211	09/26/2036
61763D-AN-0	Morgan Stanley Resecuritizatio MSRR 2013-R9 2B2 4.162% 06/26/46	12/01/2025	Paydown		30,710	9,170	6,537	5,382		25,328		25,328		30,710				1,201	06/26/2046
61763D-BC-3	Morgan Stanley Resecuritizatio MSRR 2013-R9 4B2 4.589% 06/26/46	12/01/2025	Paydown		181,336	161,773	119,119	185,708		(4,373)		(4,373)		181,336				5,562	06/26/2046
61763D-BJ-8	Morgan Stanley Resecuritizatio MSRR 2013-R9 5B 5.160% 06/26/46	12/20/2025	Paydown		447,631	447,631	390,236	384,572		63,059		63,059		447,631				10,666	06/26/2046
61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.087% 01/26/51	12/01/2025	Paydown		1,329,767	1,283,535	1,055,352	1,051,360		278,407		278,407		1,329,767				28,861	01/26/2051
61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 5.107% 08/26/34	12/01/2025	Paydown		1,389,973	1,389,973	1,265,704	1,300,428		89,545		89,545		1,389,973				43,490	08/26/2034
61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 5.107% 08/26/34	11/13/2025	AMH - AmerUs Group Co.		5,060,029	5,333,082	4,994,416	4,969,740		(38,677)		(38,677)		4,931,063		128,966	128,966	275,889	08/26/2034
61763T-AY-1	Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2 4.926% 08/26/34	12/01/2025	Paydown		539,147	539,147	517,193	531,376		7,771		7,771		539,147				13,974	08/26/2034
61763T-AY-1	Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2 4.926% 08/26/34	12/09/2025	Various		3,012,217	3,087,710	2,961,981	3,043,207		(14,878)		(14,878)		3,028,328		(16,112)	(16,112)	159,593	08/26/2034
61764M-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.821% 11/20/36	12/01/2025	Paydown		281,606	281,606	265,634	265,749		15,857		15,857		281,606				7,534	11/20/2036
61775L-AA-6	Morgan Stanley Residential Mor MSRM 2023-INV1 A1 6.500% 08/25/53	12/01/2025	Paydown		1,222,724	1,222,724	1,238,772	1,238,772		(16,048)		(16,048)		1,222,724				46,131	08/25/2053
61776H-AB-2	Morgan Stanley Residential Mor MSRM 2024-NQM2 A2 6.740% 05/25/69	12/01/2025	Paydown		2,440,772	2,440,772	2,469,374			(28,603)		(28,603)		2,440,772				59,413	05/25/2069

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61776X-AX-9	Morgan Stanley Residential Mor MSRM 2024-INV4 A11 5.500% 09/25/54	12/01/2025	Paydown		430,018	430,018	425,718			4,300		4,300		430,018				7,951	09/25/2054
61777Q-AD-7	Morgan Stanley Residential Mor MSRM 2024-NQM5 A2 5.902% 10/25/69	12/01/2025	Paydown		866,257	866,257	867,817			(1,559)		(1,559)		866,257				22,732	10/25/2069
617932-AD-0	Morgan Stanley Residential Mor MSRM 2025-NQM1 A2 5.941% 11/25/69	12/01/2025	Paydown		492,708	492,708	492,092			616		616		492,708				11,091	11/25/2069
617942-AA-5	Morgan Stanley Residential Mor MSRM 2025-HX1 A1 5.960% 03/25/70	12/01/2025	Paydown		13,830,932	13,830,932	13,830,709			223		223		13,830,932				372,866	03/25/2070
617942-AD-9	Morgan Stanley Residential Mor MSRM 2025-HX1 A2 6.163% 03/25/70	12/01/2025	Paydown		2,819,352	2,819,352	2,819,328			24		24		2,819,352				78,594	03/25/2070
617942-AE-7	Morgan Stanley Residential Mor MSRM 2025-HX1 A3 6.467% 03/25/70	12/01/2025	Paydown		3,048,824	3,048,824	3,048,816			8		8		3,048,824				89,183	03/25/2070
617944-AA-1	Morgan Stanley Residential Mor MSRM 2025-1 6.000% 03/25/55	12/01/2025	Paydown		14,564,847	14,564,847	14,560,296			4,552		4,552		14,564,847				368,184	03/25/2055
617944-AY-9	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.652% 03/25/55	12/01/2025	Paydown		76,414	76,414	78,516			(2,102)		(2,102)		76,414				2,177	03/25/2055
617944-BB-8	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.652% 03/25/55	12/01/2025	Paydown		41,103	41,103	41,997			(894)		(894)		41,103				1,171	03/25/2055
61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2 4.626% 02/25/35	12/25/2025	Paydown		59,965	59,965	59,323	59,386		579		579		59,965				1,448	02/25/2035
61915C-AA-7	MortgageIT Securities Corp Mor MHL 2007-2 A1 4.346% 09/25/37	11/25/2025	Paydown		85,700	72,602	54,681			31,018		31,018		85,700				1,555	09/25/2037
61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.146% 06/25/47	12/26/2025	Paydown		30,652	30,633	24,391	25,318		5,335		5,335		30,652				701	06/25/2047
61915Y-AE-1	MortgageIT Securities Corp Mor MHL 2007-1 2A14 4.406% 06/25/47	12/26/2025	Paydown		158,248	155,899	122,431	121,365		38,195	1,312	36,883		158,248				3,579	06/25/2047
62923J-AJ-1	NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS 0.500% 05/25/56	12/01/2025	Paydown				80,709	79,944	764	(80,709)		(79,945)						12,828	05/25/2056
62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1 6.500% 10/25/34	12/01/2025	Paydown		225,383	228,336	218,837	201,853		23,529		23,529		225,383				5,102	10/25/2034
62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	12/01/2025	Paydown		487,639	490,876	470,286	365,441		23,500	4,391	19,109		487,639				9,768	02/25/2035
62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF 4.296% 02/25/35	12/25/2025	Paydown		131,269	132,240	112,545	114,435		17,703	870	16,833		131,269				2,354	02/25/2035
62955R-AB-1	NYMT Loan Trust 2021-SP1 NYMT 2021-SP1 A2 6.558% 08/25/61	07/01/2025	Paydown		294,348	294,348	213,708	212,808		81,539		81,539		294,348				12,548	08/25/2061
643528-AF-9	New Century Alternative Mortga NCAMT 2006-ALT1 AF6 6.667% 07/25/36	12/01/2025	Paydown		132,956	132,956	89,746	27,881		105,076		105,076		132,956				1,045	07/25/2036
64352V-GA-3	New Century Home Equity Loan T NCHET 2004-2 M1 4.731% 08/25/34	12/26/2025	Paydown		17,421	17,421	17,966	18,065		(643)		(643)		17,421				378	08/25/2034
64352V-GK-1	New Century Home Equity Loan T NCHET 2004-A M11 3.967% 08/25/34	12/01/2025	Paydown		688,080	688,080	648,085			39,995		39,995		688,080				9,779	08/25/2034
64829N-AD-6	New Residential Mortgage Loan NRZT 2017-4A B1 4.500% 05/25/57	12/01/2025	Paydown		139,729	139,729	150,895	144,946		(5,217)		(5,217)		139,729				3,632	05/25/2057
64829N-AF-1	New Residential Mortgage Loan NRZT 2017-4A B2 4.750% 05/25/57	12/01/2025	Paydown		98,459	98,459	106,245	101,428		(2,969)		(2,969)		98,459				2,701	05/25/2057
64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D 6.246% 10/25/46	12/01/2025	Paydown		101,680	101,680	101,383	100,954		726		726		101,680				3,991	10/25/2046
64831H-AB-9	New Residential Mortgage Loan NRZT 2023-NQM1 A2 7.319% 10/25/63	12/01/2025	Paydown		1,413,816	1,413,816	1,435,023			(21,207)		(21,207)		1,413,816				46,225	10/25/2063
64831V-AA-0	New Residential Mortgage Loan NRZT 2022-NQM5 A1 6.274% 11/25/52	11/01/2025	Paydown		3,686,977	3,686,977	3,652,251	3,686,977						3,686,977				202,222	11/25/2052
649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 4.790% 05/25/36	12/01/2025	Paydown		52,165	52,165	47,047	48,486		4,577	899	3,678		52,165				1,190	05/25/2036
65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 4.956% 10/25/34	12/26/2025	Paydown		449,501	449,501	429,701	446,362		3,139		3,139		449,501				15,104	10/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1 4.986% 11/25/34	12/26/2025	Paydown		601,321	601,321	493,834	570,945		30,377		30,377		601,321				21,223	11/25/2034
65535V-NC-8	Nomura Asset Acceptance Corp A NAA 2005-AR4 M1 4.866% 08/25/35	01/27/2025	Paydown			9													08/25/2035
65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 4.226% 08/25/36	12/26/2025	Paydown		58,356	58,356	9,829	9,835		48,538	17	48,521		58,356				162	08/25/2036
65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36	12/01/2025	Paydown		29,491	29,491	8,564	8,338		21,153		21,153		29,491				207	06/25/2036
65537D-AA-4	Nomura Asset Acceptance Corp A NAA 2006-S4 A1 4.186% 08/25/36	12/26/2025	Paydown		15,346	9,647	7,187	6,986		8,360		8,360		15,346				530	08/25/2036
65537E-AB-0	Nomura Asset Acceptance Corp A NAA 2006-AR3 A1B 4.326% 10/25/36	12/26/2025	Paydown		701	565	6	(54)		755		755		701				18	10/25/2036
65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.166% 02/25/37	11/25/2025	Paydown		45,680	44,795	31,732	42,628		3,052		3,052		45,680				1,264	02/25/2037
65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 4.006% 02/25/37	11/25/2025	Paydown		174,702	170,008	122,241	163,777		10,925		10,925		174,702				4,820	02/25/2037
65537K-AY-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1A4 4.646% 02/25/37	12/26/2025	Paydown		8,837	8,837	2,651	2,659		6,178		6,178		8,837				70	02/25/2037
65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1 4.311% 01/25/37	12/26/2025	Paydown			(99,738)	(99,736)		(99,736)	99,736									01/25/2037
65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 4.186% 12/25/36	12/26/2025	Paydown		92,620	82,556	65,686	66,147		26,474		26,474		92,620				2,193	12/25/2036
65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3 4.463% 12/26/35	12/01/2025	Paydown		194,372	194,372	154,684	184,131		10,241		10,241		194,372				5,083	12/26/2035
65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3 4.463% 12/26/35	03/07/2025	AARE II Surplus ISG		302,429	309,672	246,442	293,357		226		226		293,583		8,847	8,847	3,247	12/26/2035
65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 6.010% 03/26/36	12/01/2025	Paydown		421,499	431,450	417,168	421,384		115		115		421,499				12,404	03/26/2036
65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 6.010% 03/26/36	12/09/2025	AMH - AmerUs Group Co.		2,848,535	2,946,999	2,850,080	2,879,750		20,666		20,666		2,900,416		(51,881)	(51,881)	165,506	03/26/2036
65539L-AF-3	Nomura Resecuritization Trust NMRR 2011-1RA 1A6 6.010% 03/26/36	12/01/2025	Paydown		232,293	237,778	232,465	234,392		(2,099)		(2,099)		232,293				6,830	03/26/2036
65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14 4.953% 07/26/35	12/01/2025	Paydown		136,028	136,089	129,254	125,495		10,533		10,533		136,028				5,106	07/26/2035
65539V-AW-4	Nomura Resecuritization Trust NMRR 2011-3RA 2A3 4.147% 03/26/37	12/01/2025	Paydown		1,402,845	1,402,845	1,391,015	1,392,590		10,255		10,255		1,402,845				49,427	03/26/2037
65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2 4.414% 01/26/37	12/26/2025	Paydown		714,066	714,066	647,358	647,476		66,590		66,590		714,066				14,362	01/26/2037
65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2 4.521% 01/26/36	12/01/2025	Paydown		182,880	175,331	140,709	169,574		13,306		13,306		182,880				4,920	01/26/2036
65540R-AL-4	Nomura Resecuritization Trust NMRR 2014-7R 3A4 4.521% 01/26/36	12/01/2025	Paydown		120,481	115,508	95,637	113,660		6,821		6,821		120,481				3,241	01/26/2036
65542E-AG-2	Nomura Resecuritization Trust NMRR 2016-1R 4A2 3.809% 03/28/36	07/01/2025	Paydown		29,041	22,753	7,863	7,144		21,529		21,529		29,041				1,100	03/28/2036
66987X-HB-4	NovaStar Mortgage Funding Trus NHEL 2005-3 M5 4.806% 01/25/36	12/26/2025	Paydown			(88,702)													01/25/2036
669971-AC-7	NovaStar Mortgage Funding Trus NHEL 2007-1 A2B 4.146% 03/25/37	12/26/2025	Paydown		43,718	43,718	13,620			30,099		30,099		43,718				100	03/25/2037
670855-AC-9	OBX 2023-NQM1 Trust OBX 2023-NQM1 A3 6.500% 11/25/62	12/01/2025	Paydown		165,086	165,086	164,853			232		232		165,086				2,409	11/25/2062
670857-AA-9	OBX 2021-NQM2 Trust OBX 2021-NQM2 A1 1.101% 05/25/61	12/01/2025	Paydown		250,670	250,670	202,495			48,176		48,176		250,670				917	05/25/2061
67114J-AB-6	OBX 2021-NQM3 Trust OBX 2021-NQM3 A2 1.260% 07/25/61	12/15/2025	Paydown		209,348	209,348	170,259			39,089		39,089		209,348				940	07/25/2061
67117X-AC-0	OBX 2023-NQM7 Trust OBX 2023-NQM7 A3 7.299% 04/25/63	12/01/2025	Paydown		846,946	846,946	860,047			(13,101)		(13,101)		846,946				26,841	04/25/2063

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67118H-AC-4	OBX 2024-NQM2 Trust OBX 2024-NQM2 A2 6.030% 12/25/63	12/01/2025	Paydown		238,956	238,956	239,512			(557)		(557)		238,956				5,087	12/25/2063
67118K-AC-7	OBX 2024-NQM3 Trust OBX 2024-NQM3 A3 6.433% 12/25/63	12/01/2025	Paydown		432,203	432,203	435,124			(2,921)		(2,921)		432,203				13,419	12/25/2063
67119E-AB-2	OBX 2024-NQM11 Trust OBX 2024-NQM11 A2 6.128% 06/25/64	12/01/2025	Paydown		184,439	184,439	185,464			(1,025)		(1,025)		184,439				3,964	06/25/2064
67120V-AC-9	OBX 2025-NQM2 Trust OBX 2025-NQM2 A3 5.952% 11/25/64	12/01/2025	Paydown		1,257,712	1,257,712	1,258,302			(590)		(590)		1,257,712				30,930	11/25/2064
67449A-AC-9	OBX 2025-NQM8 Trust OBX 2025-NQM8 A3 5.826% 03/25/65	12/01/2025	Paydown		2,707,006	2,707,006	2,706,961			45		45		2,707,006				59,311	03/25/2065
67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3 5.772% 05/25/65	12/01/2025	Paydown		711,772	711,772	711,762			10		10		711,772				14,933	05/25/2065
68383N-CH-4	Opteum Mortgage Acceptance Cor OPMAC 2005-4 M2 4.596% 11/25/35	12/26/2025	Paydown		157,317	157,317	152,204			5,113		5,113		157,317				3,303	11/25/2035
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1 5.866% 01/25/37	12/01/2025	Paydown		117,980	117,980	109,319	92,326		9,366		9,366		117,980				2,367	01/25/2037
68403K-AD-7	Option One Mortgage Loan Trust OOMLT 2007-6 2A4 4.096% 07/25/37	12/26/2025	Paydown		15,323	15,323	9,526	9,582		5,772	31	5,741		15,323				104	07/25/2037
69121E-AG-3	Ownit Mortgage Loan Trust Seri OWNIT 2006-5 M1 4.281% 07/25/37	12/26/2025	Paydown			(4,848)													07/25/2037
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2 3.157% 10/25/35	12/01/2025	Paydown		464,633	464,633	255,081	206,398		211,429		211,429		464,633				4,607	10/25/2035
69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 4.221% 10/25/37	12/26/2025	Paydown			(17,717)	(3,319)	(4,267)		4,270		4,270						(4)	10/25/2037
69380W-AB-0	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 A2 6.636% 03/25/59	12/01/2025	Paydown		1,002,586	1,002,586	1,011,904			(9,318)		(9,318)		1,002,586				26,697	03/25/2059
69381F-AD-2	PRPM 2024-NQM3 PRPM 2024-NQM3 M1A 5.682% 08/25/69	02/20/2025	AARE Surplus AAM		3,104,684	3,139,000	3,138,963	3,123,910		54		54		3,123,964	(19,279)		(19,279)	24,277	08/25/2069
69382C-AB-2	PMT Loan Trust 2025-INV3 PMTLT 2025-INV3 A2 6.000% 03/25/56	12/25/2025	Paydown		1,916,043	1,916,043	1,926,522			(10,478)		(10,478)		1,916,043				51,857	03/25/2056
69382F-AE-9	PRKCM 2025-HOME1 PRKCM Trust 2025-HOME1 6.002% 02/25/60	12/25/2025	Paydown		2,104,627	2,104,627	2,104,606			21		21		2,104,627				60,876	02/25/2060
69382M-AB-0	PMT Loan Trust 2025-INV6 PMTLT 2025-INV6 A2 6.000% 06/25/56	12/01/2025	Paydown		1,888,112	1,888,112	1,889,882			(1,770)		(1,770)		1,888,112				36,517	06/25/2056
69392U-AB-0	PMT Loan Trust 2025-INV9 PMTLT 2025-INV9 A2 6.000% 09/01/56	12/01/2025	Paydown		1,050,223	1,050,223	1,073,853			(23,630)		(23,630)		1,050,223				8,980	09/01/2056
693977-AB-6	PRPM 2024-NQM1 Trust PRPM 2024-NQM1 A2 6.569% 12/25/68	12/01/2025	Paydown		4,456,190	4,456,190	4,497,271			(41,081)		(41,081)		4,456,190				142,507	12/25/2068
693984-AC-0	PRKCM 2023-AFC3 Trust PRKCM 2023-AFC3 A3 7.088% 09/25/58	12/01/2025	Paydown		83,642	83,642	84,374			(732)		(732)		83,642				1,172	09/25/2058
73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1 6.500% 10/25/59	12/01/2025	Paydown		3,009,261	3,009,261	3,049,698	3,046,392		(37,130)		(37,130)		3,009,261				130,997	10/25/2059
73015D-AB-7	PMT Loan Trust 2025-INV4 PMTLT 2025-INV4 A2 6.000% 03/25/56	12/01/2025	Paydown		3,397,636	3,397,636	3,421,526			(23,890)		(23,890)		3,397,636				83,745	03/25/2056
73015F-AG-1	PMT Loan Trust 2025-INV7 PMTLT 2025-INV7 A7 6.000% 06/25/56	12/01/2025	Paydown		2,941,380	2,941,380	2,976,693			(35,313)		(35,313)		2,941,380				50,824	06/25/2056
74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1 4.196% 06/25/36	12/25/2025	Paydown		43,286	107,518	53,489	69,967		(26,681)		(26,681)		43,286				2,098	06/25/2036
74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1 4.346% 02/25/35	12/25/2025	Paydown		203,547	203,547	196,455	202,283		1,264		1,264		203,547				4,513	02/25/2035
748956-AC-3	RCKT Mortgage Trust 2023-CES2 RCKT 2023-CES2 A2 7.195% 09/25/43	03/07/2025	AARE II Surplus ISG		4,525,272	4,427,000	4,426,722	4,426,722						4,426,722		98,550	98,550	84,939	09/25/2043
749228-AA-0	RALI Series 2006-QS4 Trust RALI 2006-QS4 A1 6.000% 04/25/36	12/01/2025	Paydown		121,702	160,561	135,135	136,837		(15,135)		(15,135)		121,702				7,304	04/25/2036
749228-AD-4	RALI Series 2006-QS4 Trust RALI 2006-QS4 A4 6.000% 04/25/36	12/01/2025	Paydown		108,179	142,721	121,392	122,799		(14,619)		(14,619)		108,179				6,493	04/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74922A-AA-5	RALI Series 2007-QH6 Trust RALI 2007-QH6 A1 4.226% 07/25/37	12/26/2025	Paydown		451,348	451,348	363,904	411,800		39,548		39,548		451,348				10,446	07/25/2037
74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1 4.126% 03/25/37	12/26/2025	Paydown		61,800	61,800	54,551	56,393		5,407		5,407		61,800				1,276	03/25/2037
74922K-AB-1	RALI Series 2007-QS1 Trust RALI 2007-QS1 1A2 5.450% 01/25/37	12/25/2025	Paydown				625	625		(625)		(625)						77	01/25/2037
74922P-AC-8	RALI Series 2007-QA2 Trust RALI 2007-QA2 A3 4.146% 02/25/37	12/26/2025	Paydown		94,715	94,760	91,384	94,766		(51)		(51)		94,715				1,802	02/25/2037
74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.206% 09/25/36	12/26/2025	Paydown		1,639,668	1,613,803	1,383,457	1,551,690		87,977		87,977		1,639,668				31,958	09/25/2036
74922W-AA-7	RALI Series 2007-QH3 Trust RALI 2007-QH3 A1 4.166% 04/25/37	12/26/2025	Paydown		246,798	246,798	199,629	225,169		21,629		21,629		246,798				5,372	04/25/2037
74923H-AE-1	RALI Series 2007-QS4 Trust RALI 2007-QS4 2A1 4.176% 03/25/37	12/26/2025	Paydown			954	141	141		(141)		(141)						21	03/25/2037
74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.366% 03/25/37	12/25/2025	Paydown		199,272	247,162	164,412	168,274		30,998		30,998		199,272				4,937	03/25/2037
74923J-AE-7	RALI Series 2007-QS5 Trust RALI 2007-QS5 A5 4.146% 03/25/37	10/25/2025	Paydown		82,110	105,337	79,341	80,535		1,575		1,575		82,110				1,643	03/25/2037
74923J-AE-7	RALI Series 2007-QS5 Trust RALI 2007-QS5 A5 4.146% 03/25/37	11/19/2025	AANY Modco AAM		733,008	962,260	724,789	735,695		7,390		7,390		743,086		(10,078)	(10,078)	40,715	03/25/2037
74923J-AH-0	RALI Series 2007-QS5 Trust RALI 2007-QS5 A8 6.700% 03/25/37	12/25/2025	Paydown				31,335	26,330	3,111	(29,440)		(26,329)						3,441	03/25/2037
74923J-AJ-6	RALI Series 2007-QS5 Trust RALI 2007-QS5 A9 4.396% 03/25/37	10/25/2025	Paydown		135,061	173,267	132,522	134,435		626		626		135,061				2,845	03/25/2037
74923J-AJ-6	RALI Series 2007-QS5 Trust RALI 2007-QS5 A9 4.396% 03/25/37	11/19/2025	AANY Modco AAM		1,223,171	1,582,808	1,210,606	1,228,080		11,475		11,475		1,239,555		(16,384)	(16,384)	70,533	03/25/2037
74923T-AA-3	RALI Series 2007-QO3 Trust RALI 2007-QO3 A1 4.166% 03/25/47	12/26/2025	Paydown		163,426	163,426	138,637	146,191		17,236		17,236		163,426				4,051	03/25/2047
74923X-AA-4	RALI Series 2007-QA3 Trust RALI 2007-QA3 A1 4.046% 05/25/37	12/26/2025	Paydown		506,648	393,005	359,846			146,803		146,803		506,648				9,711	05/25/2037
749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1 4.080% 11/25/37	12/01/2025	Paydown		17,041	14,614	13,336	13,422		3,619		3,619		17,041				722	11/25/2037
74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 4.251% 01/25/37	12/26/2025	Paydown			(10,128)	(9,592)	(4,026)	(4,417)	8,443		4,026						290	01/25/2037
74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4 6.250% 01/25/37	12/01/2025	Paydown		71,531	66,392	64,872	62,798		8,733		8,733		71,531				2,822	01/25/2037
74927X-AE-2	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5 6.000% 01/25/37	12/01/2025	Paydown		158,161	155,211	80,975	79,794		78,367		78,367		158,161				6,439	01/25/2037
74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	12/01/2025	Paydown		37,439	38,992	36,247	30,614		6,825		6,825		37,439				1,098	10/26/2035
74928U-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 5.728% 10/26/35	12/29/2025	Paydown		1,310,304	1,310,304	1,258,080	1,253,633		56,672		56,672		1,310,304				47,588	10/26/2035
74928W-BQ-5	RBSSP Resecuritization Trust 2 RBSSP 2009-5 12A3 4.690% 09/21/46	12/01/2025	Paydown		20,571	22,085	18,664	18,768		1,803		1,803		20,571				437	09/21/2046
74928X-BB-6	RBSSP Resecuritization Trust 2 RBSSP 2009-6 3A2 4.698% 01/26/36	12/26/2025	Paydown		670,496	633,712	598,750			71,745		71,745		670,496				10,489	01/26/2036
74928X-CS-8	RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3 4.306% 08/26/35	12/01/2025	Paydown		200,049	192,063	160,376	186,663		13,385		13,385		200,049				5,519	08/26/2035
74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 4.842% 06/26/35	12/01/2025	Paydown		170,365	170,365	156,027	156,137		14,228		14,228		170,365				5,046	06/26/2035
74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B 5.962% 04/25/55	12/01/2025	Paydown		402,118	402,118	402,111			7		7		402,118				10,331	04/25/2055
74938P-AE-6	RCKT Mortgage Trust 2024-CES2 RCKT 2024-CES2 M2 6.765% 04/25/44	08/04/2025	Apollo Global Securities, LLC		2,007,958	2,000,000	1,999,974	1,999,163		(1,179)		(1,179)		1,997,984		9,974	9,974	91,703	04/25/2044
74938Q-AA-2	RCKT Mortgage Trust 2024-INV1 RCKT 2024-INV1 A1 6.500% 06/25/54	12/01/2025	Paydown		4,350,990	4,350,990	4,435,290	4,433,563		(82,574)		(82,574)		4,350,990				166,162	06/25/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	RCKT Mortgage Trust 2024-CES7 RCKT 2024-CES7 M1																		
749414-AJ-7	5.920% 10/25/44	11/13/2025	AMH - AmerUs Group Co.		4,962,990	4,950,000	4,949,977	4,958,800		(2,333)		(2,333)		4,956,467		6,523	6,523	283,272	10/25/2044
	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A																		
749421-AA-1	5.490% 11/25/44	12/05/2025	Paydown		15,812,356	15,812,356	15,812,355	15,812,355		2		2		15,812,356				561,844	11/25/2044
	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 A2																		
749426-AD-4	5.830% 12/25/44	05/13/2025	ACRA RE II Surplus AAM		2,517,089	2,500,000	2,499,928	2,499,928						2,499,928		17,161	17,161	65,587	12/25/2044
	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 A3																		
749426-AE-2	5.980% 12/25/44	05/13/2025	ACRA RE II Surplus AAM		4,017,652	4,000,000	3,999,951	3,999,814		(764)		(764)		3,999,050		18,602	18,602	107,640	12/25/2044
	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 M1																		
749426-AJ-1	6.279% 12/25/44	05/13/2025	ACRA RE II Surplus AAM		4,764,957	4,750,000	4,749,969	4,749,797		(943)		(943)		4,748,854		16,103	16,103	134,214	12/25/2044
	RCKT Mortgage Trust 2025-CES1 RCKT 2025-CES1 M1		Apollo Global																
749427-AE-0	6.312% 01/25/45	08/04/2025	Securities, LLC		2,000,571	2,000,000	2,011,875			(1,872)		(1,872)		2,010,003		(9,432)	(9,432)	54,003	01/25/2045
	RCKT Mortgage Trust 2024-CES3 RCKT 2024-CES3 M2																		
74942A-AE-3	7.009% 05/25/44	08/04/2025	Apollo Internal		1,108,588	1,100,000	1,099,927	1,094,771		23		23		1,094,794		13,794	13,794	52,256	05/25/2044
	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A1B																		
74942C-AB-5	5.838% 05/25/55	12/25/2025	Paydown		543,323	543,323	543,311			11		11		543,323				12,428	05/25/2055
	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4																		
749583-AD-2	6.000% 02/25/37	12/01/2025	Paydown		51,086	80,517	69,154	67,767		(16,681)		(16,681)		51,086				4,552	02/25/2037
	RFMSI Series 2007-S3 Trust RFMSI 2007-S3 1A1																		
74958B-AG-7	6.000% 03/25/37	12/01/2025	Paydown		2,361	7,236	5,386			(3,025)		(3,025)		2,361				107	03/25/2037
	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1																		
74958T-AB-9	5.101% 07/27/37	12/01/2025	Paydown		238,346	262,612	207,088	192,040		46,306		46,306		238,346				5,030	07/27/2037
	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1																		
74958X-AB-0	5.672% 04/25/37	12/01/2025	Paydown		53,501	50,696	44,615	45,387		8,114		8,114		53,501				2,446	04/25/2037
749691-BS-9	RPMLT 2014-1 RPMLT 2014-1 B3O 4.094% 10/25/54	12/25/2025	Paydown		1,100,229	1,100,229	1,073,139	1,078,221		22,008		22,008		1,100,229				43,788	10/25/2054
749691-BT-7	RPMLT 2014-1 RPMLT 2014-1 B3P 3.594% 10/25/54	12/25/2025	Paydown		1,100,229	1,100,229	1,064,763	1,071,578		28,651		28,651		1,100,229				38,579	10/25/2054
749691-C4-1	RPMLT 2014-1 RPMLT 2014-1 B3Z 3.594% 10/25/54	07/25/2025	Paydown			61,091	21,398	20,653	1,197	(21,850)		(20,653)						1,315	10/25/2054
749691-C5-8	RPMLT 2014-1 RPMLT 2014-1 GRP2 4.107% 10/25/54	12/25/2025	Paydown		828,254	800,074	449,113	498,170		330,084		330,084		828,254				14,601	10/25/2054
749691-F7-1	RPMLT 2014-1 RPMLT 2014-1 B3Y 4.094% 10/25/54	07/25/2025	Paydown			61,091	22,957	22,187	1,160	(23,346)		(22,186)						1,490	10/25/2054
	RAAC Series 2007-SP3 Trust RAAC 2007-SP3 A2																		
74978F-AH-2	5.346% 09/25/47	12/26/2025	Paydown		109,006	109,006	109,551			(545)		(545)		109,006				1,727	09/25/2047
	RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1																		
75114H-AD-9	4.226% 05/25/46	12/26/2025	Paydown		930,133	930,133	859,086	855,059		96,562	21,487	75,075		930,133				26,971	05/25/2046
	RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B																		
75114P-AD-1	4.446% 12/25/46	12/26/2025	Paydown		11,145	(5,264)	(5,264)		(4,472)	16,409		11,937		11,145				5,385	12/25/2046
	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9																		
75114T-AJ-0	6.000% 05/25/36	12/01/2025	Paydown		67,161	81,589	66,690	67,162		(1)		(1)		67,161				3,017	05/25/2036
	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1																		
751150-AA-1	4.468% 09/25/46	12/01/2025	Paydown		742,854	704,668	607,824	606,083		136,696		136,696		742,854				23,359	09/25/2046
	RALI Series 2006-QS12 Trust RALI 2006-QS12 1A4																		
751151-AD-3	6.000% 09/25/36	12/01/2025	Paydown		11,306	13,767	5,936	5,323		5,983		5,983		11,306				703	09/25/2036
	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A6																		
751151-AK-7	0.450% 09/25/36	12/25/2025	Paydown															396	09/25/2036
	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A8																		
751151-AM-3	0.300% 09/25/36	12/25/2025	Paydown															516	09/25/2036
	RALI Series 2006-Q010 Trust RALI 2006-Q010 A1																		
751153-AA-5	4.166% 01/25/37	12/26/2025	Paydown		192,651	192,651	174,154			18,497		18,497		192,651				3,865	01/25/2037
	RALI Series 2006-QS10 Trust RALI 2006-QS10 A8																		
751155-AH-5	6.000% 08/25/36	12/01/2025	Paydown		45,266	52,647	37,096	39,571		5,695		5,695		45,266				1,586	08/25/2036
	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A																		
75115F-AD-2	4.246% 10/25/46	12/26/2025	Paydown		410,165	430,265	348,693	438,435		(28,270)		(28,270)		410,165				15,565	10/25/2046
	RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1																		
75115L-AA-5	4.346% 08/25/37	12/26/2025	Paydown		71,780	71,780	60,550	64,743		7,037		7,037		71,780				1,480	08/25/2037
	RALI Series 2007-QS6 Trust RALI 2007-QS6 A12																		
75116C-AM-8	4.246% 04/25/37	12/25/2025	Paydown		169,344	209,832	135,620	139,326		30,018		30,018		169,344				5,379	04/25/2037
	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19																		
753917-AU-7	6.000% 07/25/54	12/01/2025	Paydown		4,220,809	4,220,809	4,194,429	4,194,032		26,777		26,777		4,220,809				183,366	07/25/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2 6.429% 07/25/54	12/01/2025	Paydown		55,847	55,847	56,339	56,335		(489)		(489)		55,847				1,992	07/25/2054
75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 4.146% 07/25/36	12/26/2025	Paydown			(26,068)	(19,250)	(20,119)		20,119		20,119						516	07/25/2036
75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36	12/01/2025	Paydown		100,486	178,664	113,291	115,985		(15,499)		(15,499)		100,486				4,428	09/26/2036
75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	12/01/2025	Paydown		7,124	8,071	6,801	4,656		2,457		2,457		7,124				390	02/26/2037
759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 4.606% 05/25/34	12/26/2025	Paydown		58,204	58,204	52,806	56,417		1,787		1,787		58,204				1,275	05/25/2034
759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 4.786% 05/25/34	12/26/2025	Paydown		86,117	86,117	80,008	83,389		2,728		2,728		86,117				1,887	05/25/2034
759950-CP-1	Renaissance Home Equity Loan T RAMC 2004-2 AV3 4.806% 07/25/34	12/26/2025	Paydown		12,596	12,596	11,241			1,355		1,355		12,596				67	07/25/2034
760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 4.496% 11/25/33	12/26/2025	Paydown		211,237	211,237	210,064	211,996		(759)		(759)		211,237				4,549	11/25/2033
760985-FC-0	RAMP Series 2001-RS3 Trust RAMP 2001-RS3 AII 4.446% 10/25/31	12/26/2025	Paydown		149,798	149,798	140,694	148,164		1,634		1,634		149,798				4,094	10/25/2031
760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1 4.526% 01/25/34	12/26/2025	Paydown		208,389	208,389	151,082	205,251		3,137		3,137		208,389				8,292	01/25/2034
76110G-P4-7	RALI Series 2002-QS13 Trust RALI 2002-QS13 A8 8.100% 02/28/23	08/25/2025	Paydown				1			(1)		(1)						438	02/28/2023
76110H-7A-1	RALI Series 2005-QA7 Trust RALI 2005-QA7 A1 4.582% 07/25/35	12/01/2025	Paydown		59,303	66,528	52,869	53,623		5,680		5,680		59,303				1,942	07/25/2035
76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2 4.488% 02/25/35	12/01/2025	Paydown		104,499	115,133	96,615	110,061		(5,561)		(5,561)		104,499				2,671	02/25/2035
76110H-TG-4	RALI Series 2004-QS6 Trust RALI 2004-QS6 A1 5.000% 05/25/19	11/01/2025	Paydown		12,718	12,741	12,563	12,741		(22)		(22)		12,718				113	05/25/2019
76110W-D6-0	RASC Series 2004-KS8 Trust RASC 2004-KS8 MII2 4.926% 09/25/34	09/25/2025	Paydown			4	1	2		(2)		(2)							09/25/2034
76110W-VW-3	RASC Series 2003-KS11 Trust RASC 2003-KS11 MII2 5.046% 01/25/34	12/26/2025	Paydown		431	431	407	416		15		15		431				27	01/25/2034
761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 4.596% 06/25/35	12/25/2025	Paydown		46,050	50,173	39,123	39,229		6,821		6,821		46,050				1,357	06/25/2035
761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1 4.346% 08/25/35	12/25/2025	Paydown		153,364	177,212	149,809	149,809		3,555		3,555		153,364				4,484	08/25/2035
761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8 4.196% 08/25/35	12/25/2025	Paydown		77,419	89,458	61,837	66,576		10,843		10,843		77,419				2,194	08/25/2035
761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.196% 08/25/35	12/25/2025	Paydown		88,117	101,818	84,055	84,522		3,594		3,594		88,117				3,022	08/25/2035
761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.146% 08/25/35	12/26/2025	Paydown		18,689	18,689	15,027	14,117		4,575	3	4,572		18,689				524	08/25/2035
761118-FL-7	RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3 4.681% 08/25/35	12/01/2025	Paydown		325,638	322,639	322,639	330,377		(4,739)		(4,739)		325,638				10,804	08/25/2035
761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31 5.036% 09/25/35	12/01/2025	Paydown		120,046	139,496	98,274	93,157		26,889		26,889		120,046				3,870	09/25/2035
761118-JJ-8	RALI Series 2005-QS14 Trust RALI 2005-QS14 3A1 6.000% 09/25/35	12/01/2025	Paydown		68,552	75,438	69,638	70,446		(1,893)		(1,893)		68,552				1,994	09/25/2035
761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 4.646% 10/25/45	10/16/2025	Nomura Sec International		4,312,096	6,068,033	4,724,230	4,686,094		(57,825)		(57,825)		4,628,269		(316,173)	(316,173)	258,712	10/25/2045
761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 4.646% 10/25/45	12/26/2025	Paydown		234,474	234,474	185,659	183,789		50,686		50,686		234,474				6,657	10/25/2045
761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	12/01/2025	Paydown		123,283	136,817	118,826	120,036		3,247		3,247		123,283				3,691	11/25/2035
761118-QM-3	RALI Series 2005-Q05 Trust RALI 2005-Q05 A1 5.029% 01/25/46	12/01/2025	Paydown		564,678	564,565	436,162	400,579		128,685	12,115	116,570		564,678				16,431	01/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	RALI Series 2005-QO5 Trust RALI 2005-QO5 A1																		
761118-QM-3	5.029% 01/25/46	10/09/2025	ALRe Corporate AAM		3,178,391	4,371,159	3,240,406	3,406,671		(6,871)	157,920	(164,791)		3,241,880		(63,489)	(63,489)	203,846	01/25/2046
	RALI Series 2006-QA1 Trust RALI 2006-QA1 A11																		
761118-SZ-2	5.071% 01/25/36	12/01/2025	Paydown		267,827	290,912	211,275	206,437		61,390		61,390		267,827				6,289	01/25/2036
	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1																		
761118-TN-8	4.096% 02/25/36	12/26/2025	Paydown		98,506	108,707	70,964	60,249		38,257		38,257		98,506				2,804	02/25/2036
	RALI Series 2006-QS2 Trust RALI 2006-QS2 1A18																		
761118-UZ-9	0.020% 02/25/36	12/25/2025	Paydown															87	02/25/2036
	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1																		
761118-XD-5	4.546% 03/25/36	12/25/2025	Paydown		32,693	36,864	30,303	30,358		2,336		2,336		32,693				1,093	03/25/2036
	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8																		
761118-XL-7	4.246% 03/25/36	12/25/2025	Paydown		30,426	34,307	27,855	27,913		2,513		2,513		30,426				957	03/25/2036
	Residential Asset Securitizati RAST 2006-A8 2A1																		
761119-AF-3	6.500% 08/25/36	07/01/2025	Paydown			(3,416)	(1,118)	(933)		933		933						51	08/25/2036
	Residential Asset Securitizati RAST 2006-A8 3A2																		
761119-AQ-9	6.000% 08/25/36	09/01/2025	Paydown			(4,416)	(2,203)	(1,915)		1,916		1,916						155	08/25/2036
	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2																		
76111X-VG-5	5.885% 06/25/35	12/01/2025	Paydown		249,006	255,289	231,654	225,029		12,576		12,576		249,006				6,601	06/25/2035
	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1																		
76111X-WA-7	5.315% 08/25/35	12/01/2025	Paydown		71,322	74,836	68,224	71,122		200		200		71,322				3,131	08/25/2035
	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1																		
76111X-YH-0	5.229% 09/25/35	12/01/2025	Paydown		18,896	22,579	19,580	12,475		6,421		6,421		18,896				499	09/25/2035
	Residential Asset Securitizati RAST 2007-A8 1A4																		
761128-BL-0	6.000% 08/25/37	08/01/2025	Paydown		4,455	(55,394)				4,455		4,455		4,455				1,586	08/25/2037
	Residential Asset Securitizati RAST 2007-A8 2A6																		
761128-BM-8	6.250% 08/25/37	07/01/2025	Paydown			(19,036)	(15,304)		(6,346)	6,346								55	08/25/2037
	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2																		
76112B-3G-3	4.671% 09/25/45	12/26/2025	Paydown			53,168	30,389	31,850		(31,850)		(31,850)						3,639	09/25/2045
	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1																		
76112B-YB-0	4.636% 09/19/35	12/01/2025	Paydown		17,342	17,465	12,771	12,825		4,517		4,517		17,342				461	09/19/2035
	Residential Asset Securitizati RAST 2006-A9CB A1																		
76112H-AA-5	4.216% 09/25/36	11/25/2025	Paydown			(13,461)	(2,150)	(1,153)		1,153		1,153						147	09/25/2036
	Residential Asset Securitizati RAST 2006-A9CB A3																		
76112H-AC-1	3.284% 09/25/36	12/25/2025	Paydown				120	106	8	(114)		(106)						7	09/25/2036
	Residential Asset Securitizati RAST 2006-A7CB 1A1																		
76113N-AA-1	4.346% 07/25/36	12/25/2025	Paydown		80,582	67,512	44,702	44,099		36,483		36,483		80,582				2,045	07/25/2036
	Residential Asset Securitizati RAST 2006-A7CB 3A2																		
76113N-AQ-6	6.500% 07/25/36	08/01/2025	Paydown			(1,704)												27	07/25/2036
	Residential Asset Securitizati RAST 2006-A14C 1A2																		
76114B-AB-4	6.250% 12/25/36	08/01/2025	Paydown		15,951	15,923	13,667	12,929		3,022		3,022		15,951				670	12/25/2036
	Residential Asset Securitizati RAST 2006-A14C 2A5																		
76114B-AJ-7	6.000% 12/25/36	11/01/2025	Paydown			(23,644)	(1,320)	(1,083)	(237)	1,320		1,083						(172)	12/25/2036
	Residential Asset Securitizati RAST 2007-R1 A1																		
76114T-AA-7	5.750% 04/25/37	07/01/2025	Paydown			(919)	(221)	(202)		202		202						9	04/25/2037
	Residential Asset Securitizati RAST 2007-R1 A2																		
76114T-AB-5	6.250% 04/25/37	07/01/2025	Paydown			(1,148)	(299)	(273)		273		273						12	04/25/2037
	Residential Mortgage Loan Trus RMLT 2019-3 M1																		
76119N-AD-9	3.257% 09/25/59	12/01/2025	Paydown		604,069	604,069	592,365			11,704		11,704		604,069				(16,310)	09/25/2059
	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 1A11																		
762009-AL-2	6.000% 06/25/37	12/01/2025	Paydown		6,145	5,806	5,110	5,108		1,036		1,036		6,145				267	06/25/2037
	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 2A4																		
762009-BB-3	6.000% 06/25/37	12/01/2025	Paydown		15,291	21,538	18,487	18,316		(3,025)		(3,025)		15,291				584	06/25/2037
	RFMSI Series 2007-S8 Trust RFMSI 2007-S8 1A1																		
76200Q-AA-8	6.000% 09/25/37	12/01/2025	Paydown		25,029	39,910	30,061	27,429		(2,400)		(2,400)		25,029				2,117	09/25/2037
	SG Residential Mortgage Trust SGR 2022-2 A1																		
78434K-AA-5	5.353% 08/25/62	12/01/2025	Paydown		3,767,630	3,767,630	3,765,276	3,767,630						3,767,630				131,220	08/25/2062

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78434K-AA-5	SG Residential Mortgage Trust SGR 2022-2 A1 5.353% 08/25/62	12/22/2025	ACRA RE II Surplus AAM		8,173,658	8,145,879	8,140,789	8,145,879						8,145,879		27,779	27,779	461,485	08/25/2062
78434K-AB-3	SG Residential Mortgage Trust SGR 2022-2 A2 5.353% 08/25/62	12/01/2025	Paydown		313,969	313,969	308,214	312,949		1,020		1,020		313,969				15,422	08/25/2062
78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54	12/16/2025	Paydown		1,498,808	1,498,808	1,498,779	1,527,676		(28,868)		(28,868)		1,498,808				49,217	07/25/2054
78436V-AB-7	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 6.083% 07/25/54	11/20/2025	Various		7,525,507	7,500,000	7,499,784	7,497,288		(36,298)		(36,298)		7,460,991		64,516	64,516	436,075	07/25/2054
78473N-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-1 2A1 5.860% 02/25/37	12/01/2025	Paydown		129,427	106,619	89,052	85,236		44,190		44,190		129,427				4,679	02/25/2037
78473W-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1 4.712% 10/25/37	12/01/2025	Paydown		112,867	112,867	100,031	92,323		20,594	50	20,544		112,867				3,021	10/25/2037
785778-EH-0	SACO I Inc SACO 2005-2 M4 4.866% 04/25/35	12/26/2025	Paydown		1,806	1,806	1,372	1,453		352		352		1,806					04/25/2035
785778-NH-0	SACO I Trust 2005-10 SACO 2005-10 1M 5.346% 06/25/36	01/27/2025	Paydown			(236)	(27)	(9)		9		9							06/25/2036
802638-AD-8	Santander Mortgage Asset Recei SAN 2025-NQM2 A2 5.935% 02/25/65	12/01/2025	Paydown		712,961	712,961	712,957			4		4		712,961				17,032	02/25/2065
802638-AE-6	Santander Mortgage Asset Recei SAN 2025-NQM2 A3 6.036% 02/25/65	12/01/2025	Paydown		712,961	712,961	712,951			10		10		712,961				17,322	02/25/2065
805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1 2.825% 08/25/35	12/01/2025	Paydown		278,445	278,445	214,263	262,176		16,269		16,269		278,445				4,925	08/25/2035
81375H-AD-1	Securitized Asset Backed Recei SABR 2006-NC1 M1 4.296% 03/25/36	12/26/2025	Paydown			(21,250)												119	03/25/2036
81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2 5.421% 08/25/34	12/26/2025	Paydown		306,822	306,822	275,588	283,796	2,818	20,209		23,027		306,822				2,683	08/25/2034
81375W-BV-7	Securitized Asset Backed Recei SABR 2004-OD2 M1 4.836% 09/25/34	12/26/2025	Paydown		35,050	35,050	35,026	39,098		(4,048)		(4,048)		35,050				901	09/25/2034
81375W-GB-6	Securitized Asset Backed NIM T SABN 2005-FR5 NIM 0.000% 08/25/35	11/27/2025	Redemption 0.0010		11	1,051,981				11		11		11				(10,958)	08/25/2035
81377J-AB-9	Securitized Asset Backed Recei SABR 2007-HE1 A2A 3.966% 12/25/36	12/26/2025	Paydown		12,147	12,147	2,703	2,554		9,593		9,593		12,147				28	12/25/2036
81378G-AE-8	Securitized Asset Backed Recei SABR 2007-NC2 M1 4.191% 01/25/37	12/26/2025	Paydown			(485)	(105)	(39)	(33)	72		39							01/25/2037
81379E-AA-0	Securitized Asset Backed Recei SABR 2007-BR5 A2A 4.106% 05/25/37	12/26/2025	Paydown		147,654	147,654	110,925			36,729		36,729		147,654				1,561	05/25/2037
81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A 4.608% 04/20/33	12/20/2025	Paydown		59,331	59,331	56,961	57,495		1,836		1,836		59,331				1,550	04/20/2033
81743P-AH-9	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 B1 5.168% 04/20/33	12/20/2025	Paydown			2,828	1,951	1,141	930	(2,070)		(1,140)							04/20/2033
81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1 4.508% 06/20/33	12/20/2025	Paydown		29,790	29,790	28,042	29,227		563		563		29,790				855	06/20/2033
81743P-BJ-4	Sequoia Mortgage Trust 2003-4 SEMT 2003-4 1A2 4.708% 07/20/33	12/20/2025	Paydown		14,609	14,609	14,026	13,818	403	388		791		14,609				277	07/20/2033
81743P-CJ-3	Sequoia Mortgage Trust 2003-5 SEMT 2003-5 A1 4.468% 09/20/33	12/20/2025	Paydown		6,888	6,888	6,027	5,983		905		905		6,888				201	09/20/2033
81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.245% 09/20/46	12/01/2025	Paydown		83,597	(210,475)	(154,909)	(121,669)		205,266		205,266		83,597				12,443	09/20/2046
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.615% 09/20/46	12/01/2025	Paydown		241,583	241,583	187,566	153,808		87,775		87,775		241,583				9,300	09/20/2046
81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A 4.548% 09/20/32	12/20/2025	Paydown		39,342	39,342	37,338	37,756		1,586		1,586		39,342				868	09/20/2032
81744A-AA-6	Sequoia Mortgage Trust 11 SEMT 11 A 4.748% 12/20/32	12/20/2025	Paydown		55,889	55,889	55,600	55,626		264		264		55,889				1,382	12/20/2032
81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A 5.239% 02/20/34	12/20/2025	Paydown		305,144	305,144	295,076	294,320		10,824		10,824		305,144				10,632	02/20/2034
81744F-CG-0	Sequoia Mortgage Trust 2004-6 SEMT 2004-6 A1 4.761% 07/20/34	12/01/2025	Paydown		33,776	33,776	30,550	29,925		3,851		3,851		33,776				877	07/20/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Sequoia Mortgage Trust 2004-7 SEMT 2004-7 A3A																			
81744F-CX-3 .. 5.128% 08/20/34	12/20/2025	Paydown		28,404	28,404	27,129	27,253		1,152		1,152		28,404				837	08/20/2034
Sequoia Mortgage Trust 2004-9 SEMT 2004-9 B2																			
81744F-EB-9 .. 5.168% 10/20/34	12/20/2025	Paydown			36	5	5		(5)		(5)								10/20/2034
Sequoia Mortgage Trust 2004-10 SEMT 2004-10 A4																			
81744F-EY-9 .. 4.838% 11/20/34	07/20/2025	Paydown		43,609	43,609	42,226	42,608		1,001		1,001		43,609				825	11/20/2034
Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1																			
81744F-FY-8 .. 4.388% 01/20/35	12/20/2025	Paydown		276,779	276,779	273,691	274,192		2,587		2,587		276,779				8,576	01/20/2035
Sequoia Mortgage Trust 2005-1 SEMT 2005-1 XA																			
81744F-GP-6 .. 0.050% 02/20/35	12/01/2025	Paydown																120	02/20/2035
Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1																			
81744L-AN-4 .. 4.467% 06/20/37	12/01/2025	Paydown		45,736	45,736	40,437	40,330		5,406		5,406		45,736				1,115	06/20/2037
Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2AIO																			
81745N-AG-4 .. 0.243% 04/25/44	12/26/2025	Paydown				46	46		(46)		(46)						1,200	04/25/2044
Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2																			
81746P-CC-5 .. 3.773% 06/25/46	12/01/2025	Paydown		206,934	206,934	195,491	196,635		10,299		10,299		206,934				4,631	06/25/2046
Soundview Home Loan Trust 2005 SVHE 2005-1 M4																			
83611M-CQ-9 .. 4.941% 04/25/35	12/26/2025	Paydown		275,112	275,112	273,394	274,415		698		698		275,112				6,381	04/25/2035
Soundview Home Loan Trust 2007 SVHE 2007-OPT1 2A3																			
83612T-AD-4 .. 4.056% 06/25/37	12/26/2025	Paydown		105,456	105,456	69,733			35,723		35,723		105,456				587	06/25/2037
Soundview Home Loan Trust 2007 SVHE 2007-OPT4 2A2																			
83613A-AQ-5 .. 4.796% 09/25/37	12/26/2025	Paydown		145,099	145,099	111,035	124,006		21,093		21,093		145,099				2,127	09/25/2037
Soundview Home Loan Trust 2008 SVHE 2008-1 A1																			
83613G-AA-7 .. 5.346% 02/25/38	12/26/2025	Paydown		33,360	33,360	25,528	26,117		7,244		7,244		33,360				455	02/25/2038
Soundview Home Loan Trust 2008 SVHE 2008-1 A2																			
83613G-AB-5 .. 6.000% 02/25/38	12/01/2025	Paydown		4,494	4,494	3,685			809		809		4,494				12	02/25/2038
Specialty Underwriting & Resid SURF 2004-BC1 M1																			
84751P-BZ-1 .. 4.611% 02/25/35	12/26/2025	Paydown		22,328	22,328	22,227	22,354		(27)		(27)		22,328				503	02/25/2035
STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A																			
855541-AA-6 .. 6.674% 01/25/37	07/01/2025	Paydown		59,436	59,436	54,930	43,796		15,640		15,640		59,436				1,539	01/25/2037
Starwood Mortgage Residential STAR 2020-1 A3																			
85573A-AC-9 .. 2.562% 02/25/50	12/01/2025	Paydown		404,283	404,283	378,813	384,290		19,993		19,993		404,283				5,017	02/25/2050
Starwood Mortgage Residential STAR 2021-5 A1																			
85573Q-AA-8 .. 1.920% 09/25/66	12/01/2025	Paydown		1,126,286	1,126,286	943,501			182,785		182,785		1,126,286				6,673	09/25/2066
Structured Asset Securities Co SASC 2005-5 2A2																			
863576-AF-1 .. 5.500% 04/25/35	12/01/2025	Paydown		80,396	80,505	75,574	75,375		5,022		5,022		80,396				2,722	04/25/2035
Structured Asset Securities Co SASC 2005-5 2A2																			
863576-AF-1 .. 5.500% 04/25/35	12/09/2025	AMH - AmerUs Group Co.		1,347,102	1,454,848	1,365,739	1,362,135		988		988		1,363,124		(16,022)	(16,022)	81,573	04/25/2035
Structured Asset Securities Co SASC 2006-OW1 A6M																			
863576-ES-9 .. 4.401% 12/25/35	06/25/2025	Paydown			(444)												9	12/25/2035
Structured Adjustable Rate Mor SARM 2005-21 3A1																			
863579-B4-9 .. 4.302% 11/25/35	12/01/2025	Paydown		48,233	48,396	45,516	45,489		2,744		2,744		48,233				1,225	11/25/2035
Structured Adjustable Rate Mor SARM 2005-21 3A1																			
863579-B4-9 .. 4.302% 11/25/35	12/09/2025	AMH - AmerUs Group Co.		540,983	579,036	544,572	544,258		(938)		(938)		543,320		(2,338)	(2,338)	26,417	11/25/2035
Structured Adjustable Rate Mor SARM 2004-12 1A3																			
863579-BP-2 .. 5.274% 09/25/34	12/01/2025	Paydown		30,980	30,980	31,018	30,854		126		126		30,980				1,169	09/25/2034
Structured Adjustable Rate Mor SARM 2004-19 2A2																			
863579-JH-2 .. 4.911% 01/25/35	12/01/2025	Paydown		54,935	55,226	49,215	47,579		7,356		7,356		54,935				1,807	01/25/2035
Structured Adjustable Rate Mor SARM 2005-2 A2																			
863579-KH-0 .. 4.096% 02/25/35	12/25/2025	Paydown		43,368	43,368	37,351	40,996		2,372		2,372		43,368				927	02/25/2035
Structured Adjustable Rate Mor SARM 2005-1 3A																			
863579-LB-2 .. 4.615% 02/25/35	12/01/2025	Paydown		83,230	83,230	80,980	81,769		1,461		1,461		83,230				2,373	02/25/2035
Structured Adjustable Rate Mor SARM 2005-11 3A																			
863579-RT-7 .. 5.512% 05/25/35	12/01/2025	Paydown		103,470	87,412	79,425	79,271		24,285	85	24,200		103,470				2,978	05/25/2035
Structured Adjustable Rate Mor SARM 2005-17 4A1																			
863579-VP-0 .. 4.516% 08/25/35	12/01/2025	Paydown		310,665	304,262	254,439	254,021		56,644		56,644		310,665				9,331	08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1 4.726% 09/25/35	12/01/2025	Paydown		231,259	212,363	143,816	133,834		97,424		97,424		231,259				5,744	09/25/2035
863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 4.780% 09/25/35	12/01/2025	Paydown		93,852	93,864	81,937	86,757		7,095		7,095		93,852				3,308	09/25/2035
863579-Y6-9	Structured Adjustable Rate Mor SARM 2006-3 4A 4.062% 04/25/36	12/01/2025	Paydown		59,078	59,121	37,956	34,331		24,747		24,747		59,078				1,490	04/25/2036
86358H-RG-6	Structured Asset Mortgage Inve SAMI 2002-AR5 X 0.497% 05/19/33	11/01/2025	Paydown															360	05/19/2033
86358L-AA-8	Structured Asset Securities Co SASC 2006-ARS1 A1 4.066% 02/25/36	12/26/2025	Paydown		23,094	23,094	260	491		22,603		22,603		23,094				20	02/25/2036
86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5 5.508% 09/25/33	12/01/2025	Paydown		114,751	114,751	106,960	107,174		7,577		7,577		114,751				3,970	09/25/2033
86359A-ZF-3	Structured Asset Securities Co SASC 2003-22A B2 6.076% 06/25/33	03/25/2025	Citigroup		446,069	811,035	200,731	214,454		5,152		5,152		219,606		226,463	226,463	3,631	06/25/2033
86359A-ZF-3	Structured Asset Securities Co SASC 2003-22A B2 6.076% 06/25/33	02/01/2025	Paydown		21	21	5	6		(6)		(6)							06/25/2033
86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B 5.750% 03/25/35	12/01/2025	Paydown		78,923	78,923	73,603	83,412		(4,489)		(4,489)		78,923				2,076	03/25/2035
86359B-HT-1	Structured Asset Securities Co SASC 2004-4XS 1M2 6.250% 02/25/34	11/01/2025	Paydown		1,985	1,985	3	3		(3)		(3)							02/25/2034
86359B-V8-1	Structured Asset Securities Co SASC 2005-WF1 M2 4.551% 02/25/35	12/26/2025	Paydown		1,019,243	1,019,243	896,313	1,010,390		8,853		8,853		1,019,243				35,124	02/25/2035
86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A 4.196% 03/25/35	12/25/2025	Paydown		313,273	313,273	273,886	274,766		38,507		38,507		313,273				7,505	03/25/2035
86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A 4.196% 04/25/35	12/25/2025	Paydown		21,654	21,654	15,999	16,011		5,643		5,643		21,654				581	04/25/2035
86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	12/01/2025	Paydown		29,239	30,911	26,758	27,711		1,528		1,528		29,239				586	07/25/2035
86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B 5.810% 07/25/35	12/01/2025	Paydown		117,804	124,542	95,976	99,040		18,764		18,764		117,804				2,359	07/25/2035
86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A 4.196% 06/25/35	12/25/2025	Paydown		349,270	349,270	303,370	303,344		45,926		45,926		349,270				8,814	06/25/2035
86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A 4.476% 06/25/35	12/01/2025	Paydown		62,266	62,266	56,669	53,050		9,215		9,215		62,266				1,342	06/25/2035
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.096% 07/25/35	12/25/2025	Paydown		1,027,082	1,027,082	898,046	793,404		125,376	1,315	124,061		1,027,082				23,238	07/25/2035
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.096% 07/25/35	02/20/2025	AARE Surplus AAM		3,006,523	3,362,504	2,937,528	2,961,346		3,330		3,330		2,964,676		41,847	41,847	22,759	07/25/2035
86359D-TE-7	Structured Asset Securities Co SASC 2005-SC1 1A1 4.386% 05/25/31	12/26/2025	Paydown		45,301	61,264	33,082	32,535		12,766		12,766		45,301				1,648	05/25/2031
86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1 4.546% 01/19/34	12/19/2025	Paydown		252,269	252,269	249,138	248,012		4,257		4,257		252,269				9,659	01/19/2034
86359L-AH-2	Structured Asset Mortgage Inve SAMI 2003-AR4 B1 4.971% 01/19/34	12/19/2025	Paydown		8,464	97,827	49,403	36,119		(27,655)		(27,655)		8,464				5,628	01/19/2034
86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A 4.426% 05/19/34	12/19/2025	Paydown		145,586	145,586	140,537	141,090		4,496		4,496		145,586				3,525	05/19/2034
86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1 4.446% 07/19/34	12/19/2025	Paydown		103,799	103,799	101,661	102,144		1,655		1,655		103,799				3,384	07/19/2034
86359L-DX-4	Structured Asset Mortgage Inve SAMI 2004-AR5 1A1 4.506% 10/19/34	12/19/2025	Paydown		70,375	70,375	68,642	68,601		1,773		1,773		70,375				1,480	10/19/2034
86359L-EA-3	Structured Asset Mortgage Inve SAMI 2004-AR5 2A2 4.793% 10/19/34	12/01/2025	Paydown		53,894	57,449	48,548	46,032		7,862		7,862		53,894				1,585	10/19/2034
86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 4.306% 05/25/45	12/26/2025	Paydown		167,747	197,321	158,545	158,529		9,217		9,217		167,747				4,840	05/25/2045
86359L-JG-5	Structured Asset Mortgage Inve SAMI 2005-AR2 MX 0.000% 05/25/45	07/01/2025	Paydown															20	05/25/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1																		
86359L-JZ-3	4.386% 08/25/35	12/26/2025	Paydown		49,186	49,186	41,132	41,784		7,402		7,402		49,186				1,518	08/25/2035
	Structured Asset Mortgage Inve SAMI 2005-AR4 M1																		
86359L-MJ-5	4.641% 12/25/35	01/27/2025	Paydown			1,502													12/25/2035
	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1																		
86359L-NA-3	4.466% 09/25/45	12/26/2025	Paydown		503,375	503,375	457,759	467,117		36,258		36,258		503,375				18,993	09/25/2045
	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1																		
86359L-QS-1	5.538% 03/25/46	12/01/2025	Paydown		209,713	209,713	206,351	203,865		5,848		5,848		209,713				4,134	03/25/2046
	Structured Asset Mortgage Inve SAMI 2005-AR7 6A1																		
86359L-QU-6	5.678% 03/25/46	12/01/2025	Paydown		12,536	12,536	9,522	11,734		803		803		12,536				360	03/25/2046
	Structured Asset Mortgage Inve SAMI 2005-AR7 B1																		
86359L-RG-6	4.821% 03/25/46	12/26/2025	Paydown		247,779	340,524				247,779		247,779		247,779				10,335	03/25/2046
	Structured Asset Mortgage Inve SAMI 2006-AR2 A2																		
86359L-SN-0	4.466% 02/25/36	12/26/2025	Paydown		155,288	130,640	86,479	88,609		66,679		66,679		155,288				3,945	02/25/2036
	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A																		
86359L-TH-2	4.466% 02/25/36	12/26/2025	Paydown		125,088	133,186	36,011	36,037		89,051		89,051		125,088				1,585	02/25/2036
	Structured Asset Securities Co SASC 2006-BC5 A4																		
86359S-AD-6	4.186% 12/25/36	12/26/2025	Paydown		50,113	50,113	45,101	48,030		2,082		2,082		50,113				671	12/25/2036
	Structured Asset Mortgage Inve SAMI 2006-AR5 4A1																		
86360J-AN-1	4.286% 05/25/46	08/25/2025	Paydown		55,076	55,076	19,842	14,588		40,488		40,488		55,076				1,592	05/25/2046
	Structured Asset Mortgage Inve SAMI 2006-AR5 4A2																		
86360J-AP-6	4.386% 05/25/46	11/25/2025	Paydown		19,872	21,090	2,964	2,740		17,132		17,132		19,872				620	05/25/2046
	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1																		
86360Q-AB-1	4.226% 06/25/36	12/26/2025	Paydown		49,803	49,803	45,196	48,291		1,512		1,512		49,803				1,108	06/25/2036
	Structured Asset Securities Co SASC 2006-BC2 A3																		
86361G-AC-0	3.996% 09/25/36	12/26/2025	Paydown		276,633	276,633	259,201	263,688		12,945		12,945		276,633				3,147	09/25/2036
	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A																		
86361H-AA-2	4.266% 08/25/36	12/25/2025	Paydown		194,212	194,212	154,884			39,328		39,328		194,212				2,640	08/25/2036
	Structured Asset Mortgage Inve SAMI 2006-AR7 A5																		
86361H-AH-7	4.306% 08/25/36	12/26/2025	Paydown		356,978	358,184	234,440	281,843		75,135		75,135		356,978				7,166	08/25/2036
	Structured Adjustable Rate Mor SARM 2006-9 4A1																		
86361P-AN-6	4.223% 10/25/36	12/01/2025	Paydown		158,268	158,396	136,865	138,669		19,599		19,599		158,268				3,816	10/25/2036
	Structured Adjustable Rate Mor SARM 2006-10 3AF																		
86361Q-AJ-3	4.246% 11/25/36	12/25/2025	Paydown		102,900	102,900	88,343	87,869		15,032		15,032		102,900				3,148	11/25/2036
	Structured Asset Mortgage Inve SAMI 2006-AR8 A1A																		
86361W-AA-9	4.246% 10/25/36	12/26/2025	Paydown		152,999	152,999	133,209	134,186		18,813		18,813		152,999				3,145	10/25/2036
	Structured Asset Mortgage Inve SAMI 2006-AR8 A4A																		
86361W-AE-1	4.346% 10/25/36	12/26/2025	Paydown		49,368	42,381	24,581	23,901		25,467		25,467		49,368				1,134	10/25/2036
	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG																		
86361X-AA-7	3.966% 10/25/36	12/26/2025	Paydown		817,120	817,120	734,407	750,782		100,621	34,283	66,338		817,120				19,908	10/25/2036
	Structured Adjustable Rate Mor SARM 2007-8 1A2																		
86362N-AB-6	5.487% 09/25/37	12/01/2025	Paydown		306,149	306,149	207,791	227,663		78,487		78,487		306,149				9,472	09/25/2037
	Structured Adjustable Rate Mor SARM 2006-12 2A1																		
86362R-AC-5	4.408% 01/25/37	12/01/2025	Paydown		297,676	248,020	161,060	163,823		133,853		133,853		297,676				11,853	01/25/2037
	Structured Asset Securities Co SASC 2006-BC6 A4																		
86362V-AD-4	4.186% 01/25/37	10/27/2025	Paydown		313,677	313,677	307,784	309,992		3,684		3,684		313,677				4,501	01/25/2037
	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1																		
86363D-AA-9	4.146% 02/25/37	12/26/2025	Paydown		119,381	119,381	106,031	106,061		13,320		13,320		119,381				2,675	02/25/2037
	Structured Adjustable Rate Mor SARM 2007-3 3A1																		
86363G-AF-1	4.822% 04/25/47	05/01/2025	Paydown		3,260	3,440	1,769	1,566		1,693		1,693		3,260				64	04/25/2047
	Structured Adjustable Rate Mor SARM 2007-7 1A1																		
86364D-AA-8	4.446% 08/25/37	12/26/2025	Paydown		30,322	30,322	26,077	26,545		3,777		3,777		30,322				761	08/25/2037
	Structured Asset Securities Co SASC 2006-RF4 2A1																		
863911-AC-7	6.000% 10/25/36	11/01/2025	Paydown		261,887	261,887	175,691	142,773		119,114		119,114		261,887				6,677	10/25/2036
	Structured Asset Securities Co SASC 2006-RF4 2A1																		
863911-AC-7	6.000% 10/25/36	11/13/2025	AMH - AmerUs Group Co.		10,112,923	20,111,373	13,492,042	10,964,134		(737,500)		(737,500)		10,226,635		(113,711)	(113,711)	1,247,266	10/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86789M-AL-1	Suntrust Alternative Loan Trus STALT 2005-1F 2A1 4.496% 12/25/35	12/25/2025	Paydown		80,317	84,712	70,294	70,432		9,886		9,886		80,317				2,294	12/25/2035
86789M-AQ-0	Suntrust Alternative Loan Trus STALT 2005-1F 2A5 5.750% 12/25/35	12/01/2025	Paydown		79,019	83,342	73,187	73,215		5,804		5,804		79,019				2,557	12/25/2035
872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 4.146% 07/25/37	10/27/2025	Paydown		149,796	149,796	43,945	44,107		105,717	28	105,689		149,796				803	07/25/2037
872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 4.146% 07/25/37	11/19/2025	Various		1,707,179	5,974,947	1,742,246	1,759,297		(38,091)	2,927	(41,018)		1,718,280		(11,101)	(11,101)	74,960	07/25/2037
87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A 4.206% 01/25/37	12/26/2025	Paydown		159,289	159,289	38,455	37,431		121,858		121,858		159,289				838	01/25/2037
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1 6.000% 07/25/36	08/01/2025	Paydown			(33,364)	(11,589)	(10,566)		10,566		10,566						637	07/25/2036
881561-M3-5	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M1 4.551% 01/25/37	12/26/2025	Paydown		2,246,890	2,246,890	1,617,761	2,181,866		65,024		65,024		2,246,890				75,788	01/25/2037
881561-Z6-4	Terwin Mortgage Trust 2006-5 TMTS 2006-5 2A3 4.466% 06/25/37	12/26/2025	Paydown		210,107	210,107	120,960	106,623		103,484		103,484		210,107				3,126	06/25/2037
88156E-AA-4	Terwin Mortgage Trust 2006-17H TMTS 2006-17HE A2A 4.006% 01/25/38	03/25/2025	Paydown															242	01/25/2038
88156U-AV-2	Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.301% 08/25/37	12/01/2025	Paydown		345,681	345,681	26,134	21,363		324,318		324,318		345,681				402	08/25/2037
88522O-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1 4.599% 06/25/43	12/01/2025	Paydown		51,572	55,168	49,992			1,580		1,580		51,572				1,045	06/25/2043
88522O-JW-4	Thornburg Mortgage Securities TMST 2005-4 B1 4.351% 12/25/45	12/01/2025	Paydown			(312)	(300)	(2)		98		98						194	12/25/2045
88522A-AD-3	Thornburg Mortgage Securities TMST 2006-4 A2C 5.060% 07/25/36	12/26/2025	Paydown		2,158	2,355				2,158		2,158		2,158				79	07/25/2036
89169D-AA-9	Towd Point Mortgage Trust 2017 TPMT 2017-3 A1 2.750% 07/25/57	04/25/2025	Paydown		4,403	4,403	4,095	4,372		31		31		4,403				21	07/25/2057
89175J-AE-0	Towd Point Mortgage Trust 2017 TPMT 2017-6 B1 3.266% 10/25/57	10/15/2025	Morgan Stanley		3,488,125	4,000,000	3,894,882	3,882,694		(373)		(373)		3,882,322		(394,197)	(394,197)	116,748	10/25/2057
89175V-AD-5	Towd Point Mortgage Trust 2018 TPMT 2018-2 M2 3.500% 03/25/58	10/15/2025	Morgan Stanley		6,464,063	7,000,000	6,850,643	6,861,081		4,519		4,519		6,865,600		(401,537)	(401,537)	214,375	03/25/2058
924922-AA-5	Verus Securitization Trust 202 VERUS 2022-8 A1 6.090% 09/25/67	10/27/2025	Paydown		55,602,790	55,602,790	54,826,725	55,602,790						55,602,790				2,765,855	09/25/2067
924925-AE-0	Verus Securitization Trust 202 VERUS 2024-7 A3 5.400% 09/25/69	12/01/2025	Paydown		94,756	94,756	94,830			(74)		(74)		94,756				426	09/25/2069
924929-AE-2	Verus Securitization Trust 202 VERUS 2025-INV1 A3 5.953% 02/25/70	12/25/2025	Paydown		278,183	278,183	278,181			2		2		278,183				6,900	02/25/2070
92538B-AA-1	Verus Securitization Trust 202 VERUS 2021-R1 A1 0.820% 10/25/63	12/01/2025	Paydown		6,456	6,456	5,359	5,382		1,074		1,074		6,456				12	10/25/2063
92539D-AD-0	Verus Securitization Trust 202 VERUS 2023-2 M1 7.422% 03/25/68	02/26/2025	Apollo Global Securities, LLC		2,035,578	2,000,000	2,026,563	2,025,865		(1,727)		(1,727)		2,024,138		11,440	11,440	35,277	03/25/2068
92539U-AB-6	Verus Securitization Trust 202 VERUS 2024-2 A2 6.400% 02/25/69	12/01/2025	Paydown		642,445	642,445	649,170			(6,726)		(6,726)		642,445				5,466	02/25/2069
92539U-AC-4	Verus Securitization Trust 202 VERUS 2024-2 A3 6.501% 02/25/69	12/01/2025	Paydown		242,027	242,027	243,521			(1,494)		(1,494)		242,027				5,384	02/25/2069
92540B-AC-3	Verus Securitization Trust 202 VERUS 2023-INV2 A3 7.079% 08/25/68	12/01/2025	Paydown		46,727	46,727	47,180			(453)		(453)		46,727				589	08/25/2068
92540D-AC-9	Verus Securitization Trust 202 VERUS 2023-8 A3 6.968% 12/25/68	12/01/2025	Paydown		96,401	96,401	97,485			(1,085)		(1,085)		96,401				1,397	12/25/2068
92540E-AB-9	Verus Securitization Trust 202 VERUS 2024-1 A2 5.915% 01/25/69	12/01/2025	Paydown		3,599,496	3,599,496	3,603,890			(4,394)		(4,394)		3,599,496				73,140	01/25/2069
92540E-AC-7	Verus Securitization Trust 202 VERUS 2024-1 A3 6.118% 01/25/69	12/01/2025	Paydown		418,160	418,160	418,715			(554)		(554)		418,160				8,336	01/25/2069
92540F-AD-2	Verus Securitization Trust 202 VERUS 2024-INV1 M1 6.797% 03/25/69	08/04/2025	Apollo Global Securities, LLC		4,046,074	4,000,000	3,999,908	4,002,061		(131)		(131)		4,001,930		44,143	44,143	138,054	03/25/2069

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92540G-AC-2	Verus Securitization Trust 202 VERUS 2024-4 A3 6.674% 06/25/69	12/01/2025	Paydown		1,136,104	1,136,104	1,148,236			(12,132)		(12,132)		1,136,104				28,824	06/25/2069
92540J-AC-6	Verus Securitization Trust 202 VERUS 2024-6 A3 6.154% 07/25/69	12/01/2025	Paydown		257,322	257,322	257,080			241		241		257,322				6,378	07/25/2069
92540M-AC-9	Verus Securitization Trust 202 VERUS 2024-3 A3 6.845% 04/25/69	12/01/2025	Paydown		627,078	627,078	634,593			(7,514)		(7,514)		627,078				12,933	04/25/2069
92540U-AD-9	Verus Securitization Trust 202 VERUS 2025-4 A2 5.651% 05/25/70	12/01/2025	Paydown		545,321	545,321	545,314			7		7		545,321				11,879	05/25/2070
92540U-AE-7	Verus Securitization Trust 202 VERUS 2025-4 A3 5.753% 05/25/70	12/01/2025	Paydown		1,561,601	1,561,601	1,561,600			1		1		1,561,601				34,631	05/25/2070
92541A-AC-4	Verus Securitization Trust 202 VERUS 2025-R1 A3 5.774% 05/25/65	12/01/2025	Paydown		204,138	204,138	204,134			4		4		204,138				2,768	05/25/2065
92839H-AA-4	Vista Point Securitization Tru VSTA 2024-CES1 A1 6.676% 05/25/54	12/01/2025	Paydown		331,702	331,702	335,019			(3,317)		(3,317)		331,702				3,847	05/25/2054
92841Y-AA-3	Vista Point Securitization Tru VSTA 2024-CES2 A1 5.252% 10/25/54	12/01/2025	Paydown		63,726	63,726	63,606			119		119		63,726				279	10/25/2054
92842M-AA-8	Vista Point Securitization Tru VSTA 2025-CES3 A1 5.297% 11/25/55	12/01/2025	Paydown		635,735	635,735	635,728			6		6		635,735				2,805	11/25/2055
929103-AA-7	Voyager HRBVW DEL TR VHVML 2009-1 PUJ0 6.839% 08/20/45	12/19/2025	Paydown				34,411	34,418		(34,418)		(34,418)						2,776	08/20/2045
92911F-AA-9	Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3 5.738% 02/25/38	12/29/2025	Paydown			16,496	12,209	12,330		(12,330)		(12,330)						524	02/25/2038
929227-S3-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR5 B2 5.731% 06/25/33	12/01/2025	Paydown		838	1,540	616	76		761		761		838				73	06/25/2033
929227-Y9-1	WaMu Mortgage Pass-Through Cer WAMU 2003-S3 3A2 5.500% 05/25/33	12/01/2025	Paydown		2,359	2,359	2,316	2,359						2,359				71	05/25/2033
92922F-3J-5	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12 1A4 4.509% 10/25/35	12/01/2025	Paydown		89,524	89,524	87,107	87,163		2,361		2,361		89,524				2,105	10/25/2035
92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 4.686% 12/25/35	12/01/2025	Paydown		69,515	69,515	63,989	64,190		5,325		5,325		69,515				2,252	12/25/2035
92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1 4.386% 12/25/45	12/26/2025	Paydown		114,451	114,451	106,929	109,381		5,070		5,070		114,451				3,146	12/25/2045
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.774% 01/25/36	12/01/2025	Paydown		127,564	127,564	113,341	119,177		8,386		8,386		127,564				3,468	01/25/2036
92922F-EN-4	WaMu Mortgage Pass-Through Cer WAMU 2003-S9 A1 5.250% 10/25/33	12/01/2025	Paydown		8,021	8,021	7,851	7,896		125		125		8,021				312	10/25/2033
92922F-L4-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR6 2AB3 4.386% 04/25/45	12/26/2025	Paydown		324,342	324,342	291,234	313,215		11,127		11,127		324,342				7,530	04/25/2045
92922F-NL-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3 B1 5.362% 06/25/34	12/01/2025	Paydown		32,656	32,656	31,573	31,621		1,034		1,034		32,656				755	06/25/2034
92922F-QV-3	WaMu Mortgage Pass-Through Cer WAMU 2004-S2 B3 5.479% 06/25/34	12/01/2025	Paydown			24,308	273	273		(273)		(273)						381	06/25/2034
92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 4.626% 07/25/45	11/25/2025	Paydown		237,479	237,479	228,103	228,160		9,319		9,319		237,479				5,974	07/25/2045
92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 4.626% 07/25/45	12/09/2025	AMH - AmerUs Group Co.		2,207,282	2,307,903	2,216,783	2,217,339		(829)		(829)		2,216,509		(9,227)	(9,227)	103,721	07/25/2045
92922F-TJ-7	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8 A1 4.686% 06/25/44	12/25/2025	Paydown		86,561	86,561	81,679	81,469		5,092		5,092		86,561				1,919	06/25/2044
92922F-X8-6	Washington Mutual Mortgage Pas WMALT 2005-6 1CB 6.500% 08/25/35	12/01/2025	Paydown		29,575	35,050	28,675	28,836		739		739		29,575				1,398	08/25/2035
92922F-YJ-1	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1 1F 4.216% 05/25/34	12/25/2025	Paydown		54,749	54,749	45,853	46,285		8,464		8,464		54,749				1,226	05/25/2034
92922F-ZF-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12 A2A 4.626% 10/25/44	12/26/2025	Paydown		60,890	60,890	58,988	59,096		1,794		1,794		60,890				1,726	10/25/2044
92925G-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 2A1 4.127% 12/25/36	12/01/2025	Paydown		104,359	105,758	91,489	92,972		11,387		11,387		104,359				2,302	12/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY2 2A2																		
92926U-AD-3	4.167% 11/25/36	12/01/2025	Paydown		209,466	203,641	191,141	203,909		5,557		5,557		209,466				6,186	11/25/2036
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6 1A1																		
92927X-AA-2	4.028% 06/25/37	12/01/2025	Paydown		53,467	59,487	57,932	52,039	14,016	(12,588)		1,428		53,467				1,241	06/25/2037
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5 2A4																		
92990G-AF-0	4.693% 05/25/37	12/01/2025	Paydown		122,667	124,164	114,478	136,113		(13,446)		(13,446)		122,667				3,170	05/25/2037
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A3																		
93362F-AC-7	4.475% 08/25/46	12/01/2025	Paydown		294,460	295,642	284,185	298,925		(4,465)		(4,465)		294,460				6,289	08/25/2046
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4																		
93362F-AD-5	4.475% 08/25/46	12/01/2025	Paydown		1,065,062	1,069,335	1,024,181	1,124,707		(59,646)		(59,646)		1,065,062				22,747	08/25/2046
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1																		
933634-AJ-6	4.953% 03/25/37	12/01/2025	Paydown		572,244	569,265	525,552	524,675		47,569		47,569		572,244				16,119	03/25/2037
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 1A1																		
933636-AA-0	3.670% 04/25/37	12/01/2025	Paydown		606,425	463,242	403,619	456,945		149,480		149,480		606,425				17,845	04/25/2037
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 2A1																		
933636-AC-6	3.975% 04/25/37	12/01/2025	Paydown		58,804	63,076	57,236	65,282		(6,478)		(6,478)		58,804				1,414	04/25/2037
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1																		
933636-AJ-1	4.482% 09/25/36	11/01/2025	Paydown		1,426	1,389	1,186	1,310		116		116		1,426				37	09/25/2036
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 1A1																		
933637-AA-8	3.664% 01/25/37	12/01/2025	Paydown		129,863	136,482	112,602	127,107		2,756		2,756		129,863				2,737	01/25/2037
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 2A2																		
933637-AD-2	3.485% 01/25/37	12/01/2025	Paydown		159,586	159,619	156,187	165,785		(6,199)		(6,199)		159,586				2,882	01/25/2037
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19 1A																		
933638-AA-6	4.769% 01/25/47	12/01/2025	Paydown		597,668	592,795	577,963	605,236		(7,568)		(7,568)		597,668				12,295	01/25/2047
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 1A																		
93363C-AA-7	5.009% 07/25/46	12/01/2025	Paydown		253,884	253,884	253,884	253,884						253,884				3,474	07/25/2046
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A																		
93363C-AB-5	5.009% 07/25/46	12/01/2025	Paydown		84,031	77,557	72,355	72,725		11,306		11,306		84,031				1,538	07/25/2046
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A																		
93363C-AC-3	5.126% 07/25/46	12/01/2025	Paydown		140,023	140,023	123,797	126,589		13,433		13,433		140,023				3,032	07/25/2046
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A																		
93363D-AA-5	5.029% 08/25/46	12/01/2025	Paydown		162,360	152,433	142,506	158,032		4,328		4,328		162,360				3,497	08/25/2046
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A1																		
93363N-AA-3	4.492% 10/25/36	12/01/2025	Paydown		33,177	33,756	33,165	36,204		(3,027)		(3,027)		33,177				726	10/25/2036
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3																		
93363N-AC-9	4.492% 10/25/36	12/01/2025	Paydown		45,221	46,010	40,521	45,285		(65)		(65)		45,221				1,024	10/25/2036
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A4																		
93363N-AD-7	4.492% 10/25/36	12/01/2025	Paydown		58,744	54,358	50,485			8,260		8,260		58,744				554	10/25/2036
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1																		
93363N-AF-2	3.790% 10/25/36	12/01/2025	Paydown		191,474	244,659	235,593	254,987		(63,512)		(63,512)		191,474				5,072	10/25/2036
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1																		
93363P-AA-8	4.002% 11/25/36	12/01/2025	Paydown		295,008	296,728	282,429	311,560		(16,552)		(16,552)		295,008				7,673	11/25/2036
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4																		
93363P-AD-2	4.002% 11/25/36	12/01/2025	Paydown		254,509	255,993	227,937	251,851		2,658		2,658		254,509				6,645	11/25/2036
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1																		
93363P-AH-3	3.860% 11/25/36	12/01/2025	Paydown		529,174	509,712	459,266	469,181		59,993		59,993		529,174				10,806	11/25/2036
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A																		
93363Q-AA-6	4.869% 11/25/46	12/01/2025	Paydown		808,283	693,611	638,435	696,190		112,093		112,093		808,283				13,698	11/25/2046
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR13 2A																		
93363R-AB-2	5.529% 10/25/46	12/01/2025	Paydown		143,137	143,137	129,083	136,072		7,065		7,065		143,137				3,956	10/25/2046
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 2A																		
93363T-AB-8	5.529% 09/25/46	10/16/2025	Robert W. Baird		8,167,243	8,607,007	7,868,584	7,894,297		11,629		11,629		7,905,926		261,317	261,317	339,042	09/25/2046
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 2A																		
93363T-AB-8	5.529% 09/25/46	10/01/2025	Paydown		451,450	451,450	412,719	414,068		37,383		37,383		451,450				8,521	09/25/2046
	WaMu Mortgage Pass-Through Cer WAMU 2007-OA3 2A																		
93364A-AB-8	4.799% 04/25/47	12/01/2025	Paydown		280,502	271,377	245,477	280,378		123		123		280,502				6,760	04/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93364B-AG-5	WaMu Mortgage Pass-Through Cer WAMU 2007-0A5 2XPP 0.000% 06/25/47	12/01/2025	Paydown															197	06/25/2047
93364C-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2007-0A4 1A 4.799% 05/25/47	12/01/2025	Paydown		138,139	138,139	115,389			22,750		22,750		138,139				1,088	05/25/2047
93364C-AG-3	WaMu Mortgage Pass-Through Cer WAMU 2007-0A4 2XPP 0.000% 05/25/47	12/01/2025	Paydown															46	05/25/2047
93364E-AE-4	WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4 4.136% 05/25/37	12/26/2025	Paydown		39,161	39,161	32,294	32,903		6,258		6,258		39,161				595	05/25/2037
939336-6H-1	Washington Mutual Mortgage Pas WMALT 2005-4 CB13 4.346% 06/25/35	12/25/2025	Paydown		122,881	127,047	98,453	99,163		23,718		23,718		122,881				3,564	06/25/2035
939336-6S-7	Washington Mutual Mortgage Pas WMALT 2005-4 5A2 4.396% 06/25/35	12/25/2025	Paydown		45,157	55,366	45,329			(172)		(172)		45,157				1,106	06/25/2035
939336-6Y-4	Washington Mutual Mortgage Pas WMALT 2005-4 5A8 5.500% 06/25/35	12/01/2025	Paydown		57,601	71,411	58,087	60,319		(2,718)		(2,718)		57,601				2,112	06/25/2035
939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 5.321% 08/25/33	12/01/2025	Paydown		416,681	416,681	387,228	410,958		5,723		5,723		416,681				17,190	08/25/2033
939336-PC-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR1 A6 5.778% 03/25/33	12/01/2025	Paydown		8,379	8,379	7,488	7,553		826		826		8,379				440	03/25/2033
939336-Y3-1	WaMu Mortgage Pass-Through Cer WAMU 2005-AR1 B2 5.271% 01/25/45	12/25/2025	Paydown		8,849	41,502	882	882		7,967		7,967		8,849				1,206	01/25/2045
93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 4.366% 12/25/35	12/26/2025	Paydown		41,064	41,064	35,602	35,595		5,469		5,469		41,064				494	12/25/2035
93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A 4.346% 02/25/36	12/26/2025	Paydown		22,934	37,747	32,439	37,552		(14,618)		(14,618)		22,934				1,066	02/25/2036
93934F-KP-6	Washington Mutual Mortgage Pas WMALT 2006-1 3A2 5.750% 02/25/36	12/01/2025	Paydown		47,070	64,159	62,966	80,202		(33,132)		(33,132)		47,070				1,907	02/25/2036
93934F-LT-7	Washington Mutual Mortgage Pas WMALT 2006-2 1A3 6.000% 03/25/36	12/01/2025	Paydown		78,656	71,897	72,143	74,248		4,409		4,409		78,656				2,743	03/25/2036
93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 4.969% 04/25/46	12/01/2025	Paydown		318,036	273,909	232,576	242,441		58,140		58,140		318,036				7,136	04/25/2046
93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 5.068% 06/25/46	12/01/2025	Paydown		113,006	130,983	109,386	118,246		(5,240)		(5,240)		113,006				2,638	06/25/2046
93935A-AF-9	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A 5.019% 06/25/46	12/01/2025	Paydown		44,731	45,276	39,705	40,715		4,016		4,016		44,731				859	06/25/2046
93935H-AJ-6	Washington Mutual Mortgage Pas WMALT 2006-7 A6 3.911% 09/25/36	02/03/2025	Paydown		82,183	82,183	26,105	25,929		56,254		56,254		82,183				119	09/25/2036
93935H-AJ-6	Washington Mutual Mortgage Pas WMALT 2006-7 A6 3.911% 09/25/36	02/20/2025	AARE Surplus AAM		2,173,096	7,740,015	2,458,614	2,441,982		(19,451)		(19,451)		2,422,531		(249,435)	(249,435)	31,594	09/25/2036
93935N-AB-0	Washington Mutual Mortgage Pas WMALT 2007-0A1 2A 4.798% 12/25/46	12/01/2025	Paydown		20,849	20,074	17,289	21,195		(345)		(345)		20,849				533	12/25/2046
93935Q-AE-7	Washington Mutual Mortgage Pas WMALT 2007-0A2 CX1 0.000% 01/25/47	12/01/2025	Paydown				7	23	779	(802)		(23)							01/25/2047
93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 1A1 4.789% 04/25/47	12/01/2025	Paydown		432,582	443,608	406,432	441,154		(8,572)		(8,572)		432,582				8,510	04/25/2047
949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.290% 12/25/36	12/01/2025	Paydown		184,296	205,476	184,876	190,791		(5,884)	610	(6,494)		184,296				6,515	12/25/2036
949789-AF-8	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A6 6.290% 12/25/36	12/01/2025	Paydown		7,887	13,832	12,886			(4,998)		(4,998)		7,887				113	12/25/2036
9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 4.266% 03/25/37	12/26/2025	Paydown		393,173	393,173	387,429	388,068		5,105		5,105		393,173				10,215	03/25/2037
94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5 6.322% 03/25/36	12/01/2025	Paydown		129,836	146,267	137,657	136,664		(6,828)		(6,828)		129,836				3,610	03/25/2036
94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.673% 04/25/36	12/01/2025	Paydown		342,445	344,839	325,043	335,931		6,514		6,514		342,445				16,027	04/25/2036
94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.468% 09/25/36	12/01/2025	Paydown		95,099	98,598	94,583	99,405		(4,306)		(4,306)		95,099				3,966	09/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1 6.767% 09/25/36	12/01/2025	Paydown		119,617	125,396	105,207	111,157		8,460		8,460		119,617				2,346	09/25/2036
94984M-AM-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR14 2A1 6.497% 10/25/36	12/01/2025	Paydown		67,991	73,221	63,980	65,509		2,481		2,481		67,991				2,810	10/25/2036
94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 6.729% 10/25/36	12/01/2025	Paydown		138,685	138,567	131,431	130,502		8,183		8,183		138,685				5,605	10/25/2036
94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 6.756% 10/25/36	12/01/2025	Paydown		64,630	76,855	73,875			(9,245)		(9,245)		64,630				2,017	10/25/2036
94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 6.756% 10/25/36	12/01/2025	Paydown		54,624	64,956	62,437			(7,814)		(7,814)		54,624				1,704	10/25/2036
94985G-BF-2	Wells Fargo Alternative Loan 2 WFALT 2007-PA3 3A7 0.250% 07/25/37	12/01/2025	Paydown				382		767	(1,149)		(382)						69	07/25/2037
94985J-BU-3	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A43 4.346% 06/25/37	12/25/2025	Paydown		2,931	3,194	2,831			99		99		2,931				61	06/25/2037
94985J-CA-6	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A49 6.000% 06/25/37	12/01/2025	Paydown		41,251	44,251	37,774	38,415		2,836		2,836		41,251				1,401	06/25/2037
94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 5.122% 03/25/38	12/01/2025	Paydown		85,809	102,472	86,956	88,030	3,428	(5,650)		(2,222)		85,809				3,001	03/25/2038
94986K-AA-4	Wells Fargo Mortgage Backed Se WFMBS 2007-AR7 A1 6.037% 12/28/37	12/01/2025	Paydown		73,509	96,218	87,513	88,389		(14,428)	451	(14,879)		73,509				2,981	12/28/2037
94987F-AJ-5	Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2 6.022% 08/27/35	12/01/2025	Paydown		109,466	109,466	100,120	98,886		10,579		10,579		109,466				3,724	08/27/2035
94987U-AG-8	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR2 2A2 5.870% 02/27/36	12/01/2025	Paydown		318,818	318,818	296,021	296,288		22,530		22,530		318,818				13,944	02/27/2036
94987V-AL-5	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR3 A5 4.147% 03/27/37	12/01/2025	Paydown		297,399	248,180	178,379	161,186		136,214		136,214		297,399				11,723	03/27/2037
000000-00-0	Dutch Property Finance 2021-2 DPF 2021-2 A 2.772% 04/28/59	10/28/2025	Paydown		6,994,526	6,994,526	5,843,246	6,266,491		106,756		106,756	(388,593)	6,994,526	1,009,872		1,009,872	144,713	04/28/2059
000000-00-0	Portman Square IE PRTSQ 2023-NPL1A A 5.565% 07/25/63	01/27/2025	Paydown		976,365	976,365	1,039,328	955,151		9,872		9,872	80,047	976,365	(68,706)		(68,706)	16,790	07/25/2063
000000-00-0	Tower Bridge Funding 2023-2 PL TWRBG 2023-2A B 5.925% 03/20/65	03/20/2025	Paydown		2,111,843	2,111,843	2,009,398	2,034,021					(24,624)	2,111,843	102,445		102,445	35,568	03/20/2065
000000-00-0	Tower Bridge Funding 2023-2 PL TWRBG 2023-2A C 6.925% 03/20/65	03/20/2025	Paydown		2,209,313	2,209,313	2,102,139	2,127,899					(25,760)	2,209,313	107,174		107,174	42,658	03/20/2065
000000-00-0	Clavel Residential 3 DAC CLAVE 2023-1A B 4.065% 01/28/76	10/28/2025	Paydown		56,646,403	56,646,403	52,456,219	49,286,148		1,163,499		1,163,499	3,307,495	56,646,403	2,889,261		2,889,261	2,615,031	01/28/2076
000000-00-0	Clavel Residential 3 DAC CLAVE 2023-1A C 4.815% 01/28/76	10/28/2025	Paydown		18,191,135	18,191,135	16,738,489	15,730,724		476,911		476,911	1,055,658	18,191,135	927,842		927,842	973,732	01/28/2076
12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4 4.001% 12/26/36	12/01/2025	Paydown		1,184,803	1,184,803	1,137,367	1,139,899		44,904		44,904		1,184,803				24,359	12/26/2036
41164H-AB-4	Harborview NIM CI-8 Corp HVNIM 2006-12 N2 8.350% 12/19/36	03/19/2025	Paydown			172,454	3,717			(3,717)		(3,717)						3,717	12/19/2036
418095-AA-3	HASCO NIM Trust 2005-OPT1 HASCN 2005-OP1A A 0.000% 11/26/35	09/26/2025	Paydown			101,895													11/26/2035
507238-AL-7	Laguna Seca Funding I Ltd LSECA 2007-1A C 10.354% 04/10/47	10/10/2025	Paydown			(1,116,017)													04/10/2047
55311B-AA-1	MLMI Cayman NIM 2004-WMC3 Ltd MLMIN 2004-WM3A N1 0.000% 01/25/35	10/01/2025	Paydown		7,179	7,179				7,179		7,179		7,179				(7,179)	01/25/2035
700696-AE-7	Park Place NIM 2004-WCWN2 PPSIN 2005-WCW2 C 0.000% 07/25/35	10/25/2025	Paydown			4,250,000													07/25/2035
74732X-AF-4	Pyxis ABS CDO 2007-1 Ltd PYXIS 2007-1A D1 12.210% 03/06/47	08/25/2025	Paydown			11,799,319	1	1		(1)		(1)							03/06/2047
74951P-DZ-8	RESI Finance LP 2005-B RESIF 2005-B B3 4.467% 06/10/37	05/12/2025	Paydown			462,581	10,408	10,411		(10,411)		(10,411)						9,821	06/10/2037
803820-BB-7	Sail Net Interest Margin Notes SAILN 2004-BNCA B 0.000% 09/27/34	08/27/2025	Paydown			1,207,389	345,129	55	357,138	(357,193)		(55)						(44,311)	09/27/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80382S-AM-0	Sail Net Interest Margin Notes SAILN 2003-BC2A A 0.000% 04/27/33	08/27/2025	Paydown		141,210	141,210				141,210		141,210		141,210				(141,210)	04/27/2033
80382S-AP-3	Sail Net Interest Margin Notes SAILN 2003-3 A 7.750% 04/27/33	12/27/2025	Paydown		840	840	899	899		(59)		(59)		840				146	04/27/2033
80382S-BQ-0	Sail Net Interest Margin Notes SAILN 2004-2A B 0.000% 03/27/34	08/27/2025	Paydown		6,465,000	307,088	307,088			(307,088)		(307,088)							03/27/2034
BCC0VX-AB-8	Pyxis ABS CDO 2007-1 Ltd PYXIS 2007-1X E 6.000% 03/06/47	06/02/2025	NON-BROKER TRADE		7	6,678,000	1	1				1		1		6	6		03/06/2047
BCC0VX-AC-6	Pyxis ABS CDO 2007-1 Ltd PYXIS 2007-1X F 6.000% 03/06/47	06/02/2025	NON-BROKER TRADE		7	6,866,812										7	7		03/06/2047
BCC0WA-QH-7	Laguna Seca Funding I Ltd LSECA 2007-1X C 10.354% 04/10/47	04/10/2025	Paydown			(396,958)													04/10/2047
BCC2MD-5K-4	Dutch Property Finance 2020-1 DPF 2020-1 C 3.472% 07/28/54	01/28/2025	Paydown		2,307,144	2,307,144	2,097,752	2,237,960		39,019		39,019	(86,116)	2,307,144	116,280		116,280	26,367	07/28/2054
BCC2MY-WH-5	Domi 2020-1 BV DOMI 2020-1 B 3.326% 04/15/52	04/15/2025	Paydown		5,901,513	5,901,513	4,941,000	5,230,111		147,790		147,790	(260,345)	5,901,513	783,957		783,957	121,582	04/15/2052
000000-00-0	Domi 2020-1 BV DOMI 2020-1 C 3.726% 04/15/52	04/15/2025	Paydown		1,694,415	1,694,415	1,393,749	1,489,483		53,263		53,263	(93,189)	1,694,415	244,858		244,858	38,175	04/15/2052
BCC2NV-M0-8	Canada Square Funding 2020-2 P CSF 2020-2 B 5.523% 12/17/57	06/17/2025	Paydown		8,876,101	8,876,101	7,208,005	8,010,582		158,275		158,275	(787,638)	8,876,101	1,494,883		1,494,883	295,198	12/17/2057
BCC2PQ-WW-6	Domi 2020-2 BV DOMI 2020-2 A 2.944% 11/15/52	11/17/2025	Paydown		5,021,662	5,021,662	4,146,403	4,458,061		45,415		45,415	(278,918)	5,021,662	797,105		797,105	152,492	11/15/2052
BCC2PQ-XD-7	Domi 2020-2 BV DOMI 2020-2 B 3.564% 11/15/52	11/17/2025	Paydown		8,714,243	8,714,243	7,113,895	7,534,102		222,022		222,022	(375,033)	8,714,243	1,333,152		1,333,152	337,179	11/15/2052
BCC2PQ-XE-5	Domi 2020-2 BV DOMI 2020-2 C 3.864% 11/15/52	11/17/2025	Paydown		3,447,354	3,447,354	2,765,028	2,970,962		95,518		95,518	(187,743)	3,447,354	568,616		568,616	143,588	11/15/2052
BCC315-SV-3	Canada Square Funding 2021-2 P CSF 2021-2 B 4.923% 06/17/58	12/17/2025	Paydown		6,443,040	6,443,040	5,133,231	5,740,422		240,735		240,735	(579,462)	6,443,040	1,041,345		1,041,345	352,814	06/17/2058
BCC31K-RV-1	Polaris 2021-1 PLC PLRS 2021-1 B 4.873% 12/23/58	07/23/2025	Paydown		21,345,259	21,345,259	16,998,116	19,149,161		537,784		537,784	(1,883,994)	21,345,259	3,542,307		3,542,307	669,704	12/23/2058
BCC32S-W2-1	Dilosk Rmbs NO 5 DAC DILSK 5 B 2.955% 12/20/60	03/20/2025	Paydown		3,145,161	3,145,161	2,653,013	2,825,831		153,691		153,691	(164,654)	3,145,161	330,293		330,293	29,659	12/20/2060
BCC34S-N9-4	Warrington Residential 2022-1 WARES 2022-1 A1 3.903% 12/24/56	12/24/2025	Paydown		1,815,454	1,815,454	1,825,572			9,592		9,592		1,815,454	(19,710)		(19,710)	6,308	12/24/2056
BCC366-26-9	Mortimer BTL 2022-1 PLC MORTI 2022-1 B 5.223% 03/23/54	06/23/2025	Paydown		10,096,393	10,096,393	8,217,131	9,125,958		248,080		248,080	(873,851)	10,096,393	1,596,206		1,596,206	295,883	03/23/2054
N2115H-AA-3	Domi 2020-1 BV DOMI 2020-1 A 2.826% 04/15/52	04/15/2025	Paydown		9,723,924	9,723,924	8,269,301	8,907,910		75,438		75,438	(557,322)	9,723,924	1,297,899		1,297,899	171,731	04/15/2052
N2115K-AA-6	Domi 2021-1 BV DOMI 2021-1 A 2.730% 06/15/53	12/15/2025	Paydown		1,768,611	1,768,611	1,458,648	1,567,262		32,387		32,387	(98,056)	1,768,611	267,018		267,018	33,014	06/15/2053
N2819R-AA-0	Dutch Property Finance 2020-1 DPF 2020-1 A 2.722% 07/28/54	01/28/2025	Paydown		1,968,476	1,968,476	1,800,221	1,931,885		11,476		11,476	(112,566)	1,968,476	137,680		137,680	18,724	07/28/2054
N2819V-AA-1	Dutch Property Finance 2021-1 DPF 2021-1 A 2.722% 07/28/58	10/28/2025	Paydown		3,278,216	3,278,216	2,724,937	2,888,384		41,394		41,394	(141,264)	3,278,216	489,702		489,702	93,151	07/28/2058
Q0286*-AA-5	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.478% 02/12/67	12/12/2025	Paydown		2,807,663	2,807,663	2,767,131							2,807,663	40,532		40,532	24,872	02/12/2067
Q0286*-AB-3	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.748% 02/12/67	12/12/2025	Paydown		22,489,996	22,489,996	22,086,753							22,489,996	403,242		403,242	312,664	02/12/2067
Q0286*-AC-1	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.298% 02/12/67	12/12/2025	Paydown		1,878,791	1,878,791	1,845,105							1,878,791	33,686		33,686	29,107	02/12/2067
Q0286*-AD-9	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.448% 02/12/67	12/12/2025	Paydown		2,234,215	2,234,215	2,194,156							2,234,215	40,059		40,059	35,582	02/12/2067
Q0286*-AE-7	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.548% 02/12/67	12/12/2025	Paydown		1,167,877	1,167,877	1,146,938							1,167,877	20,940		20,940	18,937	02/12/2067
Q0286*-AF-4	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 7.548% 02/12/67	12/12/2025	Paydown		913,994	913,994	897,606							913,994	16,388		16,388	20,104	02/12/2067
00214W-AA-9	APS Resecuritization Trust 201 APS 2016-3 1A	01/01/2025	Paydown															15,507	11/27/2066
007036-UR-5	Adjustable Rate Mortgage Trust ARMT 2005-11 5A2	01/01/2025	Paydown															4,939	02/25/2036
02148D-AF-7	Alternative Loan Trust 2007-HY CWALT 2007-HY3 3A2	01/01/2025	Paydown															204	03/25/2047
02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12	01/01/2025	Paydown															(2,126)	10/25/2046
07401L-AS-2	Bear Stearns Mortgage Funding BSMF 2006-AR1 2B1	01/01/2025	Paydown															230	08/25/2036
1248P1-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1	01/01/2025	Paydown															74	10/25/2036
126378-AN-8	CSMC Mortgage-Backed Trust 200 CSMC 2007-1 1M1	01/01/2025	Paydown															140	02/25/2037
12657X-AJ-7	CSMC 2021-JR1 Trust CSMC 2021-JR1 SA	01/01/2025	Paydown															2,034	09/27/2066
12662T-AC-4	CSMC Series 2022-7R CSMC 2022-7R 1A2	01/01/2025	Paydown															(103,606)	10/25/2066
126683-AB-7	CWHEQ Home Equity Loan Trust S CWL 2006-S5 A2	01/01/2025	Paydown															119,833	06/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-MU-9 ..	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 .	01/01/2025 .	Paydown															(2,200)	11/25/2035 .
126694-X7-8 ..	CHL Mortgage Pass-Through Trus CWHL 2006-9 A14	01/01/2025 .	Paydown															37	05/25/2036 .
17313F-AK-8 ..	Citigroup Mortgage Loan Trust CMLTI 2007-AR8 1B1 .	01/01/2025 .	Paydown															18,676	08/25/2047 .
225458-UZ-9 ...	Credit Suisse First Boston Mor CSFB 2005-5 DB3	01/01/2025 .	Paydown															52,302	07/25/2035 .
23242M-AA-9 ...	CWHEQ Home Equity Loan Trust S CWL 2006-S3 A1	01/01/2025 .	Paydown															300	02/28/2023 .
25151T-AE-0 ..	Deutsche Alt-A Securities Mort DBALT 2007-BAR1 A5	01/01/2025 .	Paydown															57	03/25/2037 .
25151V-AB-1 ..	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A2 .	01/01/2025 .	Paydown															1,748	02/25/2047 .
35563P-AE-9 ...	Freddie Mac Seasoned Credit Ri SCRT 2016-1 M2	01/01/2025 .	Paydown															(54,337)	09/25/2055 .
361856-BJ-5 ..	GMACM Home Equity Loan Trust 2 GMACM 2001-HE2 IA2	01/01/2025 .	Paydown															2,850	12/25/2026 .
3622MW-AC-7 ..	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A1	01/01/2025 .	Paydown															91,721	05/25/2037 .
3622MW-AF-0 ..	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A5	01/01/2025 .	Paydown															18,059	05/25/2037 .
41161M-AA-8 ..	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A .	01/01/2025 .	Paydown															(363)	07/19/2047 .
41161P-L5-0 ..	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1B .	01/01/2025 .	Paydown															29	05/19/2046 .
45668R-AE-8 ..	IndyMac INDX Mortgage Loan Tru INDX 2007-FLX2 A3 ..	01/01/2025 .	Paydown															12,194	04/25/2037 .
466278-AB-4 ..	JP Morgan Alternative Loan Tru JPALT 2007-A2 11A2	01/01/2025 .	Paydown															10	06/25/2037 .
466284-AM-8 ..	JP Morgan Alternative Loan Tru JPALT 2006-A5 2A2 ..	01/01/2025 .	Paydown															10	10/25/2036 .
493553-BM-2 ...	Keystone Owner Trust KEYOT 1998-P2 B1	01/01/2025 .	Paydown															483	01/25/2029 .
525161-AD-7 ..	Lehman XS Trust Series 2006-GP LXS 2006-GP4 2A2 ...	01/01/2025 .	Paydown															20,624	08/25/2046 .
52523D-AB-6 ...	Lehman XS Trust 2006-9 LXS 2006-9 A1B	01/01/2025 .	Paydown															88	05/25/2046 .
525245-AE-6 ...	Lehman XS Trust 2007-3 LXS 2007-3 1BA3	01/01/2025 .	Paydown															21,168	03/25/2037 .
525245-AM-8 ...	Lehman XS Trust 2007-3 LXS 2007-3 3BA2	01/01/2025 .	Paydown															60	03/25/2037 .
52524P-AX-0 ...	Lehman XS Trust 2007-6 LXS 2007-6 A3	01/01/2025 .	Paydown															3	05/25/2037 .
55027A-AW-0 ..	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A3	01/01/2025 .	Paydown															4,705	05/25/2036 .
55265W-DV-2 ...	MASTR Seasoned Securitization MSSTR 2005-2 B2	01/01/2025 .	Paydown															4,368	10/25/2032 .
55292A-AE-8 ..	MASTR Asset Securitization Tru MASTR 2007-1 1A5 ..	01/01/2025 .	Paydown															203	11/25/2037 .
57645D-AK-8 ..	MASTR Alternative Loan Trust 2 MALT 2006-3 2A5	01/01/2025 .	Paydown															75	07/25/2036 .
57645R-AB-7 ..	MASTR Adjustable Rate Mortgage MARM 2007-HF1 A2 ...	01/01/2025 .	Paydown															466	05/25/2037 .
57645T-AC-1 ..	MASTR Adjustable Rate Mortgage MARM 2007-HF2 A3 ...	01/01/2025 .	Paydown															3,951	09/25/2037 .
76113F-AZ-3 ..	Residential Asset Securitizati RAST 2006-A6 2A10 ..	01/01/2025 .	Paydown															8	07/25/2036 .
785778-NJ-6 ..	SACO I Trust 2005-10 SACO 2005-10 2M1	01/01/2025 .	Paydown															(1,312)	01/25/2036 .
863579-VP-0 ..	Structured Adjustable Rate Mor SARM 2005-17 4A1 ...	01/01/2025 .	Paydown															(1,105)	08/25/2035 .
86358H-RG-6 ..	Structured Asset Mortgage Inve SAMI 2002-AR5 X	01/01/2025 .	Paydown															713	05/19/2033 .
86359D-RS-8 ...	Structured Asset Securities Co SASC 2005-RF5 1A ...	01/01/2025 .	Paydown															(7)	07/25/2035 .
86362T-AC-1 ..	Structured Adjustable Rate Mor SARM 2007-1 1A2	01/01/2025 .	Paydown															6,449	02/25/2037 .
863911-AC-7 ..	Structured Asset Securities Co SASC 2006-RF4 2A1 ..	01/01/2025 .	Paydown															(100,804)	10/25/2036 .
881561-WT-7 ..	Terwin Mortgage Trust 2005-9HG TMTS 2005-9HGS M2 .	01/01/2025 .	Paydown															89,791	08/25/2035 .
92925V-AN-0 ...	WaMu Mortgage Pass-Through Cer WAMU 2007-HY1 4A2 ..	01/01/2025 .	Paydown															2,673	02/25/2037 .
92926W-AC-1 ..	WaMu Mortgage Pass-Through Cer WAMU 2007-OA1 A1C .	01/01/2025 .	Paydown															180	02/25/2047 .
93934F-MP-4 ...	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1B	01/01/2025 .	Paydown															17	04/25/2046 .
939355-AG-8 ...	Washington Mutual Mortgage Pas WMALT 2007-OA3 CA1C	01/01/2025 .	Paydown															879	02/25/2047 .
93935L-AE-8 ..	Washington Mutual Mortgage Pas WMALT 2006-AR8 3A1C	01/01/2025 .	Paydown															409	10/25/2046 .
93935L-AG-3 ...	Washington Mutual Mortgage Pas WMALT 2006-AR8 CA1C	01/01/2025 .	Paydown															628	10/25/2046 .
93935N-AD-6 ...	Washington Mutual Mortgage Pas WMALT 2007-OA1 CA1C	01/01/2025 .	Paydown															186	12/25/2046 .
93935Q-AC-1 ...	Washington Mutual Mortgage Pas WMALT 2007-OA2 CA1B	01/01/2025 .	Paydown															148	01/25/2047 .
93936M-AB-1 ..	Washington Mutual Mortgage Pas WMALT 2007-OA4 A1B	01/01/2025 .	Paydown															620	04/25/2047 .
94983L-AA-5 ..	Wells Fargo Mortgage Backed Se WFMBS 2006-2 1A1 ...	01/01/2025 .	Paydown															6,937	03/25/2036 .
94983L-BB-2 ..	Wells Fargo Mortgage Backed Se WFMBS 2006-2 3A1 ...	01/01/2025 .	Paydown															20,397	03/25/2036 .
02660K-AB-8 ..	American Home Mortgage Assets AHMA 2006-5 A2	01/01/2025 .	Paydown															226	11/25/2046 .
05535D-BF-0 ..	BlackRock Capital Finance LP BCF 1997-R2 2B1	01/01/2025 .	Paydown															258	12/25/2035 .
05541Y-BC-3 ..	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 8A4	01/01/2025 .	Paydown															5,110	01/26/2037 .
073879-RC-4 ..	Bear Stearns Asset Backed Secu BSABS 2005-HE2 M4 .	01/01/2025 .	Paydown															40,850	02/25/2035 .
07389P-AE-0 ..	Bear Stearns Asset Backed Secu BSABS 2006-AQ1 1M1	01/01/2025 .	Paydown															97,963	10/25/2036 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12629E-CK-9	CSAB Mortgage-Backed Trust 200 CSAB 2007-1 4A4	01/01/2025	Paydown															109	05/25/2037
12638D-AF-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 2A3	01/01/2025	Paydown															4,495	03/25/2038
12662J-AA-0	CSMCM 2022-RPL1 Trust CSMCM 2022-RPL1 CERT	01/01/2025	Paydown															35,192	04/25/2061
17315G-AF-5	Citigroup Mortgage Loan Trust CMLTI 2009-5 3A2	01/01/2025	Paydown															250,364	06/25/2036
17319N-AZ-2	Citigroup Mortgage Loan Trust CMLTI 2012-7 12A2	01/01/2025	Paydown															6,094	03/25/2036
23246L-AB-5	CWABS Asset-Backed Certificate CWL 2007-BC3 2A1	01/01/2025	Paydown															163	11/25/2047
23332U-FU-3	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 1A1A	01/01/2025	Paydown															31,920	10/19/2045
36190B-AH-2	GSMSC Pass-Through Trust 2009- GSMSC 2009-5R 4A2	01/01/2025	Paydown															33,852	02/26/2037
362636-AK-8	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 2A5	01/01/2025	Paydown															7,072	02/25/2037
39538C-AH-5	GreenPoint Mortgage Funding Tr GPMF 2006-AR7 2A1	01/01/2025	Paydown															1,198	12/25/2046
39538W-HC-5	GreenPoint Mortgage Funding Tr GPMF 2006-AR3 3A1	01/01/2025	Paydown															3,251	04/25/2036
41161M-AE-0	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1C	01/01/2025	Paydown															1,613	07/19/2046
43739E-CQ-8	HOMEBANC MORTGAGE TRUST HMBT_0 HMBT 2006-1 3A1	01/01/2025	Paydown															1,819	04/25/2037
45254T-SN-5	Impac Secured Assets Corp Seri IMSA 2005-2 A1M	01/01/2025	Paydown															29	03/25/2036
45254T-UD-4	Impac Secured Assets Trust 200 IMSA 2006-1 1A12	01/01/2025	Paydown															811	05/25/2036
45660L-WG-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A3A	01/01/2025	Paydown															127	10/25/2036
45668G-AB-8	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A1B	01/01/2025	Paydown															176	11/25/2046
466247-ST-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A5 IB2	01/01/2025	Paydown															(1,315)	08/25/2035
466286-AE-1	JMA_06-A7 JMA_06-A7-1A5	01/01/2025	Paydown															47,936	12/25/2036
46629E-AE-3	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-A4 A5	01/01/2025	Paydown															521	09/25/2036
525221-GA-9	Lehman XS Trust Series 2005-10 LXS 2005-10 2A3A	01/01/2025	Paydown															5,332	01/25/2036
525221-JH-1	Lehman XS Trust 2006-3 LXS 2006-3 A2	01/01/2025	Paydown															394	03/25/2036
52522H-AK-8	Lehman XS Trust 2006-8 LXS 2006-8 3A2	01/01/2025	Paydown															366	06/25/2036
525237-BF-9	Lehman XS Trust 2007-10H LXS 2007-10H 1A11	01/01/2025	Paydown															9,267	07/25/2037
52523L-AB-8	Lehman XS Trust 2006-13 LXS 2006-13 1A2	01/01/2025	Paydown															456	09/25/2036
52523Q-AB-7	Lehman XS Trust 2006-20 LXS 2006-20 A2	01/01/2025	Paydown															6,042	01/25/2037
52523Y-AB-0	Lehman XS Trust 2006-19 LXS 2006-19 A2	01/01/2025	Paydown															2,924	12/25/2036
525245-AG-1	Lehman XS Trust 2007-3 LXS 2007-3 2A2	01/01/2025	Paydown															10,975	03/25/2037
52524M-AB-5	Lehman XS Trust 2007-9 LXS 2007-9 1A1	01/01/2025	Paydown															4,818	06/25/2037
52525L-AT-7	Lehman XS Trust 2007-14H LXS 2007-14H A2I1	01/01/2025	Paydown															3,649	07/25/2047
59020U-K5-3	Merrill Lynch Mortgage Investo MLMI 2005-SL3 M2	01/01/2025	Paydown															28,942	07/25/2036
65535Y-AA-0	Nomura Asset Acceptance Corp A NAA 2006-S2 A1	01/01/2025	Paydown															441	04/25/2036
749691-BN-0	RPMLT 2014-1 RPMLT 2014-1 B3K	01/01/2025	Paydown															12,682	10/25/2054
749691-BP-5	RPMLT 2014-1 RPMLT 2014-1 B3L	01/01/2025	Paydown															11,206	10/25/2054
75114H-AJ-6	RALI Series 2006-Q05 Trust RALI 2006-Q05 3A3	01/01/2025	Paydown															7,613	05/25/2046
75114H-AL-1	RALI Series 2006-Q05 Trust RALI 2006-Q05 3A5	01/01/2025	Paydown															1,650	05/25/2046
751150-AB-9	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A2	01/01/2025	Paydown															763	09/25/2046
751150-AE-3	RALI Series 2006-Q07 Trust RALI 2006-Q07 2A2	01/01/2025	Paydown															1,036	09/25/2046
75115F-AB-6	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A1B	01/01/2025	Paydown															29,475	10/25/2046
75115F-AR-1	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A4B	01/01/2025	Paydown															43	10/25/2046
863579-P9-3	Structured Adjustable Rate Mor SARM 2006-1 5A2	01/01/2025	Paydown															102	02/25/2036
86359D-KR-7	Lehman XS Trust Series 2005-1 LXS 2005-1 3A2A	01/01/2025	Paydown															34	07/25/2035
881561-F2-5	Terwin Mortgage Trust Series T TMTS 2005-18AL A2	01/01/2025	Paydown															10,803	01/25/2037
939346-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR9 CA1C	01/01/2025	Paydown															25	11/25/2046
93935A-AG-7	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A1B	01/01/2025	Paydown															6,483	06/25/2046
94981S-AK-0	WFMBS 2005-16 B5 WFMBS 2005-16 A7	01/01/2025	Paydown															46,987	12/25/2035
00286*-AG-2	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 8.548% 02/12/67	12/12/2025	Paydown		456,963	456,963	448,770							456,963	8,193		8,193	11,372	02/12/2067
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,396,235,585	1,767,976,631	1,300,636,954	1,132,587,510	559,784	56,019,074	419,137	56,159,721	(2,475,928)	1,389,474,909	19,552,519	6,760,673	26,313,192	47,120,020	XXX
Q7457#-AA-9	Turbin Finance Trust 2024-1 A 4.744% 10/23/66	07/07/2025	Paydown		58,721,133	58,721,133	60,022,428	58,408,646		(1,148,714)		(1,148,714)	1,585,585	58,721,133	(124,384)		(124,384)	1,250,871	10/23/2066
Q7457#-AA-9	Turbin Finance Trust 2024-1 A 4.744% 10/23/66	02/04/2025	Redemption 100.0000		5,449,439	5,449,439	5,644,560	5,492,799		(108,026)		(108,026)	149,110	5,449,439	(84,444)		(84,444)	50,726	10/23/2066

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q7457#-AA-9	Turbin Finance Trust 2024-1 A 4.744% 10/23/66	07/31/2025	Tax Free Exchange		236,377,729	231,788,954	236,424,733	230,068,145		64,061		64,061	6,245,523	236,377,729				7,860,594	10/23/2066
Q7457#-AB-7	Turbin Finance Trust 2024-1 B1 5.294% 10/23/66	07/31/2025	Tax Free Exchange		11,164,271	10,945,364	11,164,271	10,869,211					295,060	11,164,271				411,050	10/23/2066
Q7457#-AC-5	Turbin Finance Trust 2024-1 C1 5.444% 10/23/66	07/31/2025	Tax Free Exchange		4,922,425	4,828,840	4,925,416	4,795,678		(3,439)		(3,439)	130,185	4,922,425				186,059	10/23/2066
Q7457#-AD-3	Turbin Finance Trust 2024-1 D1 5.544% 10/23/66	07/31/2025	Tax Free Exchange		3,610,568	3,541,110	3,611,933	3,516,927		(1,831)		(1,831)	95,472	3,610,568				138,744	10/23/2066
Q7457#-AE-1	Turbin Finance Trust 2024-1 E1 7.544% 10/23/66	07/31/2025	Tax Free Exchange		3,283,081	3,219,256	3,283,641	3,197,524		(1,245)		(1,245)	86,801	3,283,081				168,002	10/23/2066
Q7457#-AF-8	Turbin Finance Trust 2024-1 F1 8.544% 10/23/66	07/31/2025	Tax Free Exchange		1,641,251	1,609,584	1,641,775	1,598,669		(817)		(817)	43,398	1,641,251				94,466	10/23/2066
Q7457#-AA-9	Turbin Finance Trust 2024-1 A 4.744% 10/23/66	12/04/2025	Paydown		52,184,111	52,184,111	51,723,375			(1,004,100)		(1,004,100)		52,184,111	1,464,837		1,464,837	609,892	10/23/2066
Q7457#-AL-5	Turbin Finance Trust 2024-1 D1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		9,504		5	4	9,248			9,248	251	9,504				8,263	10/23/2066
Q7457#-AM-3	Turbin Finance Trust 2024-1 E1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		8,640		5	4	8,407			8,407	228	8,640				7,512	10/23/2066
Q7457#-AN-1	Turbin Finance Trust 2024-1 F1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		4,320		5	4	4,201			4,201	114	4,320				3,756	10/23/2066
Q7457#-AP-6	Turbin Finance Trust 2024-1 G1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		4,321		5	4	4,202			4,202	114	4,321				3,757	10/23/2066
Q7457#-AH-4	Turbin Finance Trust 2024-1 A1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		1		1		1			1		1				197,960	10/23/2066
Q7457#-AJ-0	Turbin Finance Trust 2024-1 B1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		29,376		5	4	28,595			28,595	776	29,376				25,539	10/23/2066
Q7457#-AK-7	Turbin Finance Trust 2024-1 C1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		12,960		5	4	12,613			12,613	343	12,960				11,267	10/23/2066
Q7457#-AH-4	Turbin Finance Trust 2024-1 A1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		3		3		3			3		3				493,377	10/23/2066
Q7457#-AG-6	Turbin Finance Trust 2024-1 G1 11.544% 10/23/66	01/01/2025	Security Withdraw		1,628,783	1,609,974	1,642,173	1,585,736					43,047	1,628,783				15,432	10/23/2066
1069999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (affiliated)					379,051,916	373,897,765	380,084,339	319,533,359	67,270	(2,204,111)		(2,136,841)	8,676,007	379,051,916	1,256,009		1,256,009	11,537,267	XXX
00501B-AA-7	ACREC 2023-FL2 LLC ACREC 2023-FL2 A 5.961% 02/19/38	12/19/2025	Paydown		3,497,816	3,497,816	3,509,411	3,500,891		(3,075)		(3,075)		3,497,816				181,772	02/19/2038
000000-00-0	Ashford Hospitality Trust 2018 AHT1 2018-ASHF F 8.022% 04/15/35	01/01/2025	Various		46,378,481	47,000,000	44,985,670	46,378,481						46,378,481				192,680	04/15/2035
000000-00-0	BB-UBS Trust BBUBS 2012-TFT E 3.559% 06/05/30	01/01/2025	Security Withdraw			8,500,000	153,790												06/05/2030
05493Q-AE-5	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 B 7.455% 12/15/56	10/20/2025	ACRA RE II Surplus AAM		7,327,127	6,817,000	7,308,234	7,300,646		(96,668)		(96,668)		7,203,978		123,149	123,149	456,852	12/15/2056
05554F-AG-0	BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA 0.387% 11/15/56	12/01/2025	Paydown				56,547	54,388		(54,388)		(54,388)						1,778	11/15/2056
05554V-AC-4	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA 1.193% 03/15/57	12/01/2025	Paydown				165	141		(141)		(141)						23	03/15/2057
05555P-AG-7	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 B 5.858% 09/15/57	11/13/2025	AMH - AmerUs Group Co.		6,938,127	6,750,000	6,952,323	6,942,138		(34,857)		(34,857)		6,907,281		30,846	30,846	375,644	09/15/2057
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/14/2025	Various		37,918					37,918		37,918		37,918				30,942	06/03/2029
055984-AA-6	BSPRT 2022-FL9 Issuer Ltd BSPRT 2022-FL9 A 6.046% 07/15/39	10/15/2025	Paydown		5,629,281	5,629,281	5,580,463	5,611,825		17,456		17,456		5,629,281				196,358	07/15/2039
055988-AJ-8	BMO 2023-C5 Mortgage Trust BMO 2023-C5 B 6.473% 06/15/56	06/23/2025	ACRA RE II Surplus AAM		5,935,688	5,516,000	5,914,402	5,912,108		(17,583)		(17,583)		5,894,525		41,162	41,162	201,429	06/15/2056
05610V-AA-0	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 A 6.009% 09/15/35	12/15/2025	Paydown		23,585,206	23,585,206	23,467,280	23,560,796		24,410		24,410		23,585,206				1,111,391	09/15/2035
060352-AG-6	BANK 2017-BNK6 BANK 2017-BNK6 XA 0.762% 07/15/60	12/01/2025	Paydown				33,277	17,372		(17,372)		(17,372)						4,720	07/15/2060
06211U-CD-5	BANK5 2024-5YR7 BANK5 2024-5YR7 C 7.104% 06/15/57	06/23/2025	ACRA RE II Surplus AAM		5,318,776	5,100,000	5,375,320	5,372,733		(26,534)		(26,534)		5,346,198		(27,423)	(27,423)	204,300	06/15/2057
065402-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO 0.880% 05/15/62	12/01/2025	Paydown				14,460			(14,460)		(14,460)						1,819	05/15/2062

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
065403-BG-1	BANK 2019-BNK17 BANK 2019-BN17 B 4.128% 04/15/52	06/24/2025	ACRA RE II Surplus AAM		1,098,382	1,169,888	1,084,523	1,085,047		8,436		8,436		1,093,483		4,899	4,899	27,098	04/15/2052
06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA 0.579% 11/15/62	12/01/2025	Paydown				9,353	5,797		(5,797)		(5,797)						726	11/15/2062
065923-BR-4	BANK5 2024-5YR8 BANK5 2024-5YR8 C 6.775% 08/15/57	11/13/2025	AMH - AmerUs Group Co.		6,978,587	6,725,000	7,016,123	7,000,292		(50,878)		(50,878)		6,949,414		29,173	29,173	439,124	08/15/2057
06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.028% 08/15/57	12/01/2025	Paydown				36,125	34,127		(34,127)		(34,127)						4,882	08/15/2057
06650C-AM-5	BANK5 Trust 2025-5YR13 BANK5 2025-5YR13 XA 1.062% 01/15/58	12/01/2025	Paydown				1,033			(1,033)		(1,033)						119	01/15/2058
07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A A2 4.296% 10/25/36	12/26/2025	Paydown		463,795	463,795	372,805	407,902		55,893		55,893		463,795				11,090	10/25/2036
07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2 4.371% 08/25/35	11/25/2025	Paydown		68,761	68,761	50,797	55,780		12,981		12,981		68,761				1,196	08/25/2035
07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2 4.446% 11/25/35	12/26/2025	Paydown		660,689	660,689	633,809	635,766		24,923		24,923		660,689				17,979	11/25/2035
07324S-CN-0	Bayview Commercial Asset Trust BAYC 2005-3A IO 2.870% 11/25/35	01/23/2025	Call 0.0000		1		1	1				1		1					11/25/2035
07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2 4.431% 01/25/36	12/26/2025	Paydown		261,736	261,736	250,101	250,512		11,223		11,223		261,736				6,705	01/25/2036
07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A A2 4.386% 04/25/36	12/26/2025	Paydown		125,847	125,847	120,567	120,465		5,382		5,382		125,847				3,095	04/25/2036
07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2 4.266% 07/25/36	12/26/2025	Paydown		112,720	112,720	81,158	86,650		26,070		26,070		112,720				2,789	07/25/2036
07325B-AC-2	Bayview Commercial Asset Trust BAYC 2006-4A A2 4.251% 12/25/36	12/26/2025	Paydown		124,449	124,449	119,433			5,016		5,016		124,449				1,344	12/25/2036
07336W-BF-5	BBCMS Mortgage Trust 2024-C28 BBCMS 2024-C28 C 6.287% 09/15/57	02/19/2025	ORIX Life - Custody		2,740,165	2,654,000	2,653,937	2,653,739						2,653,739		86,426	86,426	36,152	09/15/2057
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.430% 02/15/51	12/01/2025	Paydown				8,032	7,210		(7,210)		(7,210)						1,945	02/15/2051
08161Q-AJ-9	Benchmark 2022-B37 Mortgage Tr BMARK 2022-B37 B 5.746% 11/15/55	11/13/2025	AMH - AmerUs Group Co.		722,178	700,000	655,952	663,506		3,006		3,006		666,512		55,666	55,666	38,795	11/15/2055
08162B-BG-6	Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11 XA 0.965% 05/15/52	12/01/2025	Paydown				48,914	29,617		(29,617)		(29,617)						5,164	05/15/2052
08162T-BF-9	Benchmark 2018-B7 Mortgage Tru BMARK 2018-B7 C 4.842% 05/15/53	11/20/2025	Various		7,030,117	7,689,552	6,882,149	7,109,117		117,686		117,686		7,226,804		(196,687)	(196,687)	365,815	05/15/2053
08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO 0.844% 06/15/54	12/01/2025	Paydown				397,199	240,187		(240,187)		(240,187)						31,877	06/15/2054
08163T-AR-3	Benchmark 2023-V2 Mortgage Tru BMARK 2023-V2 D 4.000% 05/15/55	12/30/2025	Lincoln Fin Mod - AAM		4,746,441	5,000,000	4,473,828	4,480,668		135,323		135,323		4,615,991		130,450	130,450	216,111	05/15/2055
08163W-AB-1	Benchmark 2023-B40 Mortgage Tr BMARK 2023-B40 A2 6.930% 12/15/56	12/01/2025	Paydown		432,303	432,303	445,271	445,271		(12,968)		(12,968)		432,303				16,274	12/15/2056
081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA 0.847% 12/15/57	12/01/2025	Paydown				210	210		(210)		(210)						28	12/15/2057
081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO 1.335% 03/15/57	12/01/2025	Paydown				1,352	1,172		(1,172)		(1,172)						184	03/15/2057
09660Q-AY-0	BMO 2024-5C3 Mortgage Trust BMO 2024-5C3 C 6.859% 02/15/57	06/17/2025	ACRA RE II Surplus AAM		2,365,014	2,322,000	2,420,866	2,419,731		(10,119)		(10,119)		2,409,612		(44,598)	(44,598)	87,157	02/15/2057
09661X-AD-0	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 XA 1.021% 12/15/57	12/01/2025	Paydown				1,419	1,411		(1,411)		(1,411)						188	12/15/2057
12433C-AA-3	BX Commercial Mortgage Trust 2 BX 2024-AIRC A 5.441% 08/15/41	07/15/2025	Paydown		9,570,718	9,570,718	9,546,791	9,546,791		23,927		23,927		9,570,718				272,527	08/15/2041
12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA 1.382% 08/15/57	12/01/2025	Paydown				78,873	45,913		(45,913)		(45,913)						3,892	08/15/2057
12515G-AJ-6	CD 2017-CD3 Mortgage Trust CD 2017-CD3 XA 0.976% 02/10/50	12/01/2025	Paydown				86,023	34,279		(34,279)		(34,279)						6,047	02/10/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	COMM 2015-3BP Mortgage Trust COMM 2015-3BP F 3.454% 02/10/35	01/01/2025	Security Withdraw		19,851,138	20,822,000	17,416,564	19,851,138						19,851,138				56,192	02/10/2035
12593A-BB-0	COMM 2015-CCRE23 Mortgage Trus COMM 2015-CR23 XA 0.653% 05/10/48	04/01/2025	Paydown				54,762	19,079		(19,079)		(19,079)						23,407	05/10/2048
12593G-AK-8	COMM 2015-PC1 Mortgage Trust COMM 2015-PC1 C 4.414% 07/10/50	12/01/2025	Paydown		279,424	279,424	271,845			7,579		7,579		279,424				2,115	07/10/2050
12636M-AG-3	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA 1.751% 01/15/49	12/01/2025	Paydown				372,892	99,685		(99,685)		(99,685)						82,888	01/15/2049
149837-AA-4	CBA Commercial Small Balance C CBAC 2006-1A A 4.346% 06/25/38	12/26/2025	Paydown		108,454	115,502	65,325	52,310		56,145		56,145		108,454				3,138	06/25/2038
17291D-AH-6	Citigroup Commercial Mortgage CGCMT 2018-C5 C 4.825% 06/10/51	11/19/2025	LSW Modco AAM		974,671	1,000,000	1,009,632	1,004,914		(1,652)		(1,652)		1,003,262		(28,591)	(28,591)	47,353	06/10/2051
17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA 0.597% 11/10/52	12/01/2025	Paydown				36,540	22,943		(22,943)		(22,943)						2,815	11/10/2052
22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 0.987% 03/15/52	12/01/2025	Paydown				26,944	6,944		(21,437)		(21,437)						3,537	03/15/2052
26860F-AA-8	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY A 6.500% 09/15/41	11/17/2025	Paydown		21,560,326	21,560,326	21,560,326	21,560,326						21,560,326				655,476	09/15/2041
26860F-AB-6	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY B 7.250% 09/15/41	11/17/2025	Paydown		3,341,700	3,341,700	3,341,700	3,341,700						3,341,700				67,176	09/15/2041
30326M-AC-9	FS Rialto 2022-FI4 Issuer LLC FSRIA 2022-FL4 AS 6.343% 01/19/39	10/21/2025	Paydown		20,745,000	20,745,000	20,782,276	20,748,585		(3,585)		(3,585)		20,745,000				1,194,566	01/19/2039
30327M-AA-2	FS Rialto 2022-FL5 Issuer LLC FSRIA 2022-FL5 A 6.039% 06/19/37	02/18/2025	Paydown		16,472,414	16,472,414	16,307,642	16,447,588		24,826		24,826		16,472,414				183,022	06/19/2037
34706C-AG-4	Fortress CBO Investments I Ltd FORT 2022-FL3 C 7.168% 02/23/39	12/30/2025	Lincoln Fin Mod - AAM		4,959,911	5,000,000	5,000,000	5,000,000						5,000,000		(40,089)	(40,089)	392,348	02/23/2039
362414-AE-4	GWT 2024-WLF2 GWT 2024-WLF2 C 6.190% 05/15/41	11/13/2025	AMH - AmerUs Group Co.		5,008,863	5,000,000	4,987,500	4,988,942		5,406		5,406		4,994,348		14,515	14,515	311,319	05/15/2041
36252H-AL-5	GS Mortgage Securities Trust 2 GSMS 2017-GS5 D 3.509% 03/10/50	03/24/2025	Various		1,129,219	9,000,000	7,593,935	3,160,378	5,432,739	39,919		5,472,658		8,633,036		(7,503,817)	(7,503,817)	100,007	03/10/2050
36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA 1.005% 02/10/52	12/01/2025	Paydown				31,630	20,412		(20,412)		(20,412)						3,022	02/10/2052
36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA 0.994% 05/10/50	12/01/2025	Paydown				47,557	20,053		(20,053)		(20,053)						5,234	05/10/2050
36254C-BA-7	GS Mortgage Securities Trust 2 GSMS 2017-GS7 B 3.884% 08/10/50	11/13/2025	AMH - AmerUs Group Co.		968,075	1,000,000	1,029,923	1,007,876		(3,014)		(3,014)		1,004,862		(36,786)	(36,786)	36,898	08/10/2050
40443G-AA-3	HIG RCP 2023-FL1 LLC HIG 2023-FL1 A 6.005% 09/19/38	05/19/2025	Paydown		6,380,841	6,380,841	6,348,937	6,369,376		11,464		11,464		6,380,841				72,160	09/19/2038
40443G-AC-9	HIG RCP 2023-FL1 LLC HIG 2023-FL1 AS 6.839% 09/19/38	07/21/2025	Paydown		21,499,904	21,499,904	21,415,049	21,441,605		58,299		58,299		21,499,904				939,217	09/19/2038
40443G-AC-9	HIG RCP 2023-FL1 LLC HIG 2023-FL1 AS 6.839% 09/19/38	09/19/2025	Various		10,249,096	10,249,096	10,208,646	10,221,305		27,791		27,791		10,249,096				580,519	09/19/2038
45378Y-AS-3	Independence Plaza Trust 2018- IPT 2018-INDP E 4.996% 07/10/35	06/02/2025	Paydown		11,500,000	11,500,000	11,404,326	11,461,468		38,532		38,532		11,500,000				287,270	07/10/2035
46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA 0.893% 03/15/50	11/01/2025	Paydown				132,067	52,049		(52,049)		(52,049)						15,924	03/15/2050
46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C 4.104% 12/15/47	08/01/2025	Paydown		154,048	154,048	154,755	154,048						154,048				1,747	12/15/2047
46639Y-AU-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 AS 3.216% 04/15/46	03/01/2025	Paydown		1,415,285	1,415,285	1,457,738	1,415,958		(673)		(673)		1,415,285				11,379	04/15/2046
46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA 0.705% 02/15/48	12/01/2025	Paydown				312,317	921		(921)		(921)						14,815	02/15/2048
46644R-BE-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C29 B 4.118% 05/15/48	12/01/2025	Paydown		13,890	13,890	13,740			150		150		13,890				72	05/15/2048
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010-SILL A 6.730% 06/10/55	12/10/2025	Redemption 100.0000		143,274	143,274	144,984	144,655		(1,380)		(1,380)		143,274				5,277	06/10/2055
55283J-AA-8	MAD Commercial Mortgage Trust MAD 2019-650M A 3.460% 12/12/34	07/30/2025	Various		17,955,000	27,000,000	23,916,195	25,170,720		182,400		182,400		25,353,119		(7,398,119)	(7,398,119)	627,990	12/12/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	MF1 2022-FL10 LLC MF1 2022-FL10 A 6.371%																		
55285B-AA-3	09/17/37	12/17/2025	Paydown		26,631,642	26,631,642	26,498,484	26,631,642						26,631,642				1,151,040	09/17/2037
55285H-AA-0	MF1 2022-B1 LLC MF1 2022-B1 A 5.756% 11/17/37	10/20/2025	ACRA RE II Surplus AAM		127,067,788	127,500,000	128,237,141	127,968,904		(142,825)		(142,825)		127,826,079		(758,291)	(758,291)	6,886,057	11/17/2037
			Apollo Global																
55287E-AG-2	MF1 2024-FL16 MF1 2024-FL16 C 6.276% 11/18/39	02/26/2025	Securities, LLC		2,000,338	2,000,000	1,995,000	1,993,806		(62)		(62)		1,993,744		6,594	6,594	27,172	11/18/2039
	MF1 2024-FL14 LLC MF1 2024-FL14 C 7.020%		Apollo Global																
55416A-AG-4	03/19/39	02/26/2025	Securities, LLC		1,004,291	1,000,000	997,500	997,664		29		29		997,693		6,598	6,598	14,848	03/19/2039
58003M-AC-0	MF1 2024-FL15 MF1 2024-FL15 AS 5.774% 08/18/41	12/11/2025	Bank of America		6,415,000	6,400,000	6,384,000	6,377,781		2,357		2,357		6,380,138		34,862	34,862	402,569	08/18/2041
58003M-AC-0	MF1 2024-FL15 MF1 2024-FL15 AS 5.774% 08/18/41	11/20/2025	AARE Surplus AAM		59,263,163	59,100,000	58,952,250	58,894,824		19,010		19,010		58,913,834		349,329	349,329	3,520,249	08/18/2041
58003M-AE-6	MF1 2024-FL15 MF1 2024-FL15 B 6.225% 08/18/41	11/13/2025	AMH - AmerUs Group Co.		3,000,592	3,000,000	2,992,500	2,989,590		996		996		2,990,586		10,006	10,006	185,482	08/18/2041
			Apollo Global																
58003M-AG-1	MF1 2024-FL15 MF1 2024-FL15 C 6.674% 08/18/41	08/04/2025	Securities, LLC		1,999,591	2,000,000	1,995,000	1,993,062		437		437		1,993,499		6,092	6,092	92,896	08/18/2041
58003M-AG-1	MF1 2024-FL15 MF1 2024-FL15 C 6.674% 08/18/41	11/13/2025	AMH - AmerUs Group Co.		299,362	300,000	299,250	298,959		76		76		299,036		326	326	19,777	08/18/2041
592918-AC-0	MF1 2025-B2 LLC MF1 2025-B2 AS 5.754% 05/18/40	12/11/2025	Bank of America		38,965,860	38,772,000	38,772,000							38,772,000		193,860	193,860	1,582,536	05/18/2040
	MF1 2023-FL12 LLC MF1 2023-FL12 A 5.797%																		
59319M-AA-1	10/19/38	04/21/2025	Paydown		40,000,000	40,000,000	39,800,000	39,852,776		147,224		147,224		40,000,000				860,461	10/19/2038
	MF1 2023-FL12 LLC MF1 2023-FL12 AS 6.509%																		
59319M-AC-7	10/19/38	04/21/2025	Paydown		109,066,000	109,066,000	108,520,670	108,617,416		448,584		448,584		109,066,000				2,607,186	10/19/2038
	MF1 2023-FL12 LLC MF1 2023-FL12 B 6.908%																		
59319M-AE-3	10/19/38	04/21/2025	Paydown		25,860,000	25,860,000	25,730,700	25,751,009		108,991		108,991		25,860,000				656,922	10/19/2038
	MF1 2023-FL12 LLC MF1 2023-FL12 C 7.508%																		
59319M-AG-8	10/19/38	04/21/2025	Paydown		16,893,600	16,893,600	16,809,132	16,823,636		69,964		69,964		16,893,600				460,566	10/19/2038
	Morgan Stanley Bank of America MSBAM 2015-C23 D																		
61690Q-AS-8	4.204% 07/15/50	12/01/2025	Paydown		1,413,178	1,413,178	1,384,915			28,264		28,264		1,413,178				24,913	07/15/2050
	Morgan Stanley Bank of America MSBAM 2015-C26 B																		
61690V-BC-1	4.090% 10/15/48	12/01/2025	Paydown		109,641	109,641	108,065			1,576		1,576		109,641				1,139	10/15/2048
	Morgan Stanley Capital I Trust MSC 2021-L6 XA																		
61692C-BK-3	1.141% 06/15/54	12/01/2025	Paydown				285,527	174,199		(174,199)		(174,199)						24,317	06/15/2054
	Morgan Stanley Capital I Trust MSC 2014-150E G																		
000000-00-0	4.295% 09/09/32	01/01/2025	Security Withdraw		34,110,091	34,500,000	30,954,752	11,949,248	22,160,844			22,160,844		34,110,091				123,482	09/09/2032
	Morgan Stanley Bank of America MSBAM 2015-C25 C																		
61765T-AM-5	4.374% 10/15/48	12/01/2025	Paydown		138,072	138,072	136,734			1,338		1,338		138,072				1,036	10/15/2048
	Morgan Stanley Bank of America MSBAM 2016-C28 C																		
61766L-BX-6	4.583% 01/15/49	12/09/2025	AMH - AmerUs Group Co.		6,568,060	6,756,757	6,194,661	6,666,520		41,029		41,029		6,707,549		(139,489)	(139,489)	322,583	01/15/2049
	Morgan Stanley Capital I Trust MSC 2016-UB11 D		ALRe Modco - VIAC GA -																
61767F-AJ-0	3.500% 08/15/49	05/15/2025	AAM		5,490,856	5,950,248	4,763,466	5,693,406		54,962		54,962		5,748,368		(257,512)	(257,512)	94,873	08/15/2049
	Morgan Stanley Capital I Trust MSC 2018-H3 B																		
61767Y-BD-1	4.620% 07/15/51	12/30/2025	Lincoln Fin Mod - AAM		2,885,384	3,000,000	2,878,125	2,879,682		30,825		30,825		2,910,507		(25,124)	(25,124)	149,765	07/15/2051
	Morgan Stanley Capital I Trust MSC 2019-L2 XA																		
61768H-AX-4	0.991% 03/15/52	12/01/2025	Paydown				308,011	199,903		(199,903)		(199,903)						13,581	03/15/2052
	Ready Capital Mortgage Financi RCMT 2022-FL9 A																		
75574E-AA-5	6.199% 06/25/37	06/25/2025	Paydown		3,067,648	3,067,648	3,043,107	3,062,618		5,030		5,030		3,067,648				84,795	06/25/2037
	Ready Capital Mortgage Financi RCMT 2023-FL12 A																		
75575A-AA-2	6.067% 05/25/38	09/25/2025	Paydown		6,399,958	6,399,958	6,367,958	6,367,958		32,000		32,000		6,399,958				201,194	05/25/2038
	1211 Avenue of the Americas Tr AOTA 2015-1211 E																		
000000-00-0	4.142% 08/10/35	01/01/2025	Various		84,697,984	85,697,396	77,650,177	84,697,984						84,697,984				295,806	08/10/2035
	VMC Finance 2022-FL5 LLC VMC 2022-FL5 A 5.874%																		
91835B-AA-3	02/18/39	03/17/2025	Paydown		1,007,760	1,007,760	989,494	1,007,760						1,007,760				12,982	02/18/2039
	VMC Finance 2022-FL5 LLC VMC 2022-FL5 C 7.274%																		
91835B-AG-0	02/18/39	03/18/2025	Paydown		11,355,000	11,355,000	11,355,000	11,355,000						11,355,000				219,977	02/18/2039
	VMC Finance 2023-PV1 LLC VMC 2023-PV1 A 6.498%																		
91836A-AA-4	01/19/40	07/21/2025	Paydown		295,311,000	295,311,000	294,595,617	294,858,695		452,305		452,305		295,311,000				11,060,678	01/19/2040
	VMC Finance 2023-PV1 LLC VMC 2023-PV1 AS 6.909%																		
91836A-AC-0	01/19/40	07/21/2025	Paydown		49,308,000	49,308,000	49,184,730	49,203,663		104,337		104,337		49,308,000				2,204,864	01/19/2040
	VMC Finance 2023-PV1 LLC VMC 2023-PV1 B 7.310%																		
91836A-AE-6	01/19/40	07/21/2025	Paydown		37,532,000	37,532,000	37,438,170	37,447,140		84,860		84,860		37,532,000				1,767,909	01/19/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91836A-AG-1	VMC Finance 2023-PV1 LLC VMC 2023-PV1 C 8.359% 01/19/40	07/21/2025	Paydown		31,764,000	31,764,000	31,684,590	31,685,132		78,868		78,868		31,764,000				1,694,321	01/19/2040
91836A-AJ-5	VMC Finance 2023-PV1 LLC VMC 2023-PV1 D 10.507% 01/19/40	07/21/2025	Paydown		15,553,000	15,553,000	15,528,487	15,532,163		20,837		20,837		15,553,000				1,028,190	01/19/2040
92890K-BC-8	WFRBS Commercial Mortgage Trus WFRBS 2014-C22 AS 4.069% 09/15/57	12/01/2025	Paydown		28,395	28,395	27,117			1,278		1,278		28,395				239	09/15/2057
92939F-AX-7	WFRBS Commercial Mortgage Trus WFRBS 2014-C21 B 4.213% 08/15/47	12/01/2025	Paydown		11,989	11,989	11,719			270		270		11,989				72	08/15/2047
94989A-BA-2	Wells Fargo Commercial Mortgag WFCM 2014-LC18 C 4.193% 12/15/47	12/01/2025	Paydown		126,527	126,527	124,214			2,313		2,313		126,527				845	12/15/2047
94989T-BF-0	Wells Fargo Commercial Mortgag WFCM 2015-LC22 C 4.733% 09/15/58	12/01/2025	Paydown		5,662,922	5,662,922	5,234,560	5,505,141		157,781		157,781		5,662,922				246,919	09/15/2058
94989Y-BC-6	Wells Fargo Commercial Mortgag WFCM 2016-C32 XA 0.956% 01/15/59	12/01/2025	Paydown				2,795,513	657,051		(657,051)		(657,051)						641,331	01/15/2059
94990F-AK-7	Wells Fargo Commercial Mortgag WFCM 2024-C63 C 6.116% 08/15/57	01/29/2025	ORIX Life - Custody		1,806,563	1,800,000	1,799,969	1,799,853		(25)		(25)		1,799,828		6,735	6,735	17,736	08/15/2057
95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA 1.188% 03/15/50	12/01/2025	Paydown				8,509	3,655		(3,655)		(3,655)						1,015	03/15/2050
95001F-BC-8	Wells Fargo Commercial Mortgag WFCM 2017-RC1 B 4.036% 01/15/60	12/30/2025	Lincoln Fin Mod - AAM		4,833,979	4,942,000	4,740,073	4,744,898		84,392		84,392		4,829,290		4,688	4,688	215,527	01/15/2060
95001M-AL-4	Wells Fargo Commercial Mortgag WFCM 2017-C38 C 3.903% 07/15/50	11/20/2025	AARE Surplus AAM		1,842,348	2,000,000	1,999,884	1,997,760		(276)		(276)		1,997,484		(155,136)	(155,136)	75,675	07/15/2050
95004J-AD-6	Wells Fargo Commercial Mortgag WFCM 2025-5C3 XA 0.814% 01/15/58	12/01/2025	Paydown				11,674			(11,674)		(11,674)						2,143	01/15/2058
000000-00-0	Sage AR Funding SGSHR 2025-1A C 6.123% 05/17/37	08/18/2025	Paydown		538,356	538,356	535,056							538,356	3,300		3,300	8,795	05/17/2037
000000-00-0	Sage AR Funding SGSHR 2025-1A D 7.623% 05/17/37	08/18/2025	Paydown		25,505	25,505	25,349							25,505	156		156	511	05/17/2037
00193A-AA-2	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 A 5.422% 05/17/41	12/17/2025	Paydown		33,701,514	33,701,514	33,617,260	33,617,260		84,254		84,254		33,701,514				1,493,465	05/17/2041
04002B-AA-3	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 A 5.847% 08/17/41	12/17/2025	Paydown		9,939,104	9,939,104	9,889,408	9,918,914		20,190		20,190		9,939,104				584,265	08/17/2041
055983-AA-8	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 A 5.484% 02/15/37	12/15/2025	Paydown		15,764,844	15,764,844	15,167,673	15,407,100		357,744		357,744		15,764,844				384,214	02/15/2037
05602C-AA-2	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 A 5.185% 12/15/38	10/15/2025	Paydown		1,604,655	1,604,655	1,570,055	1,587,957		16,698		16,698		1,604,655				66,509	12/15/2038
05602C-AG-9	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 C 6.165% 12/15/38	10/15/2025	Paydown		11,188,000	11,188,000	11,178,625	11,179,841		8,159		8,159		11,188,000				633,727	12/15/2038
05602C-AJ-3	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 D 6.615% 12/15/38	10/15/2025	Paydown		2,120,000	2,120,000	2,120,000	2,120,000						2,120,000				128,114	12/15/2038
36262T-AJ-2	GPMT 2021-FL4 Ltd GPMT 2021-FL4 D 6.698% 12/15/36	11/13/2025	AMH - AmerUs Group Co.		1,770,950	1,766,000	1,542,264	1,766,000		72,602	223,736	(151,134)		1,614,865		156,085	156,085	116,357	12/15/2036
36262T-AL-7	GPMT 2021-FL4 Ltd GPMT 2021-FL4 E 7.298% 12/15/36	03/24/2025	Performance Trust Capital		305,609	415,000	415,000	415,000						415,000		(109,391)	(109,391)	8,368	12/15/2036
40390J-AG-7	HGI CRE CLO 2021-FL2 Ltd HGI 2021-FL2 D 5.996% 09/17/36	12/19/2025	Paydown		626,439	626,439	625,265			1,175		1,175		626,439				31,107	09/17/2036
40441L-AA-4	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 A 4.899% 06/16/36	07/16/2025	Paydown		1,415,525	1,415,525	1,355,366	1,407,706		7,820		7,820		1,415,525				45,652	06/16/2036
40441L-AC-0	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 AS 5.249% 06/16/36	08/18/2025	Paydown		1,143,000	1,143,000	1,141,571	1,141,706		1,294		1,294		1,143,000				42,423	06/16/2036
48275E-AA-4	KREF 2022-FL3 Ltd KREF 2022-FL3 A 5.186% 02/17/39	11/17/2025	Paydown		15,092,201	15,092,201	14,568,690	14,946,666		145,535		145,535		15,092,201				510,436	02/17/2039
53948H-AA-4	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-CRE6 A 5.165% 11/15/38	12/15/2025	Paydown		3,323,669	3,323,669	3,252,003	3,281,952		41,717		41,717		3,323,669				149,205	11/15/2038
55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A 4.929% 10/16/36	12/16/2025	Paydown		10,385,673	10,385,673	10,023,926	10,339,467		46,206		46,206		10,385,673				285,939	10/16/2036
69291Q-AA-3	PFP 2022-9 Ltd PFP 2022-9 A 6.024% 08/19/35	08/14/2025	Paydown		7,333,179	7,333,179	7,346,928	7,346,928		(13,750)		(13,750)		7,333,179				298,329	08/19/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69291Q-AE-5 ..	PFP 2022-9 Ltd PFP 2022-9 B 6.984% 08/19/35	..08/14/2025 .	Paydown		12,000,000	12,000,000	12,031,875	12,011,468		(11,468)		(11,468)		12,000,000				610,139	..08/19/2035 .
69291W-AA-0 ..	PFP 2024-11 Ltd PFP 2024-11 A 5.568% 09/17/39	..12/17/2025 .	Paydown		46,654,962	46,654,962	46,538,325	46,538,325		116,637		116,637		46,654,962				2,021,079	..09/17/2039 .
69291W-AC-6 ..	PFP 2024-11 Ltd PFP 2024-11 AS 5.925% 09/17/39	..11/20/2025 .	AARE Surplus AAM		25,587,986	25,518,522	25,454,726	25,433,393		8,186		8,186		25,441,579		146,407	146,407	1,560,005	..09/17/2039 .
69291W-AE-2 ..	PFP 2024-11 Ltd PFP 2024-11 B 6.226% 09/17/39	..11/13/2025 .	AMH - AmerUs Group Co.		10,331,479	10,353,511	10,327,627	10,318,700		1,868		1,868		10,320,568		10,911	10,911	652,582	..09/17/2039 .
69291W-AG-7 ..	PFP 2024-11 Ltd PFP 2024-11 C 6.725% 09/17/39	..08/04/2025 .	Apollo Global Securities, LLC		2,945,949	2,926,874	2,919,557	2,917,016		258		258		2,917,274		28,675	28,675	74,629	..09/17/2039 .
69380C-AA-6 ..	PFP 2023-10 Ltd PFP 2023-10 A 6.101% 09/16/38	..08/18/2025 .	Paydown		23,415,684	23,415,684	23,447,465	23,408,909		6,776		6,776		23,415,684				947,735	..09/16/2038 .
69380C-AC-2 ..	PFP 2023-10 Ltd PFP 2023-10 AS 6.760% 09/16/38	..08/18/2025 .	Paydown		23,866,000	23,866,000	24,045,253	23,994,405		(128,405)		(128,405)		23,866,000				1,189,425	..09/16/2038 .
69380C-AE-8 ..	PFP 2023-10 Ltd PFP 2023-10 B 7.161% 09/16/38	..08/18/2025 .	Paydown		13,996,500	13,996,500	14,171,456	14,110,152		(113,652)		(113,652)		13,996,500				735,579	..09/16/2038 .
78485K-AA-3 ..	STWD 2022-FL3 Ltd STWD 2022-FL3 A 5.334% 11/15/38	..12/15/2025 .	Paydown		9,970,886	9,970,886	9,703,977	9,921,603		49,284		49,284		9,970,886				436,038	..11/15/2038 .
06211U-CD-5 ..	BANK5 2024-5YR7 BANK5 2024-5YR7 C	..01/01/2025 .	Paydown															403	..06/15/2057 .
081927-AG-0 ..	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 C	..01/01/2025 .	Paydown															23,341	..03/15/2057 .
59319M-AA-1 ..	MF1 2023-FL12 LLC MF1 2023-FL12 A	..01/01/2025 .	Paydown															95	..10/19/2038 .
59319M-AE-3 ..	MF1 2023-FL12 LLC MF1 2023-FL12 B	..01/01/2025 .	Paydown															(4,067)	..10/19/2038 .
82286D-AA-2 ..	Shelter Growth CRE 2022-FL4 Is SGCP 2022-FL4 A 6.027% 06/17/37	..02/20/2025 .	Paydown		10,600,649	10,600,649	10,521,144	10,597,969		2,679		2,679		10,600,649				123,031	..06/17/2037 .
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					1,662,000,756	1,690,814,450	1,659,398,022	1,606,206,592	27,593,584	1,467,349	223,736	28,837,197		1,677,244,352	3,456	(15,243,599)	(15,240,143)	62,437,992	XXX
408203-AA-5 ..	Hamlet Securitization Trust 20 HMLET 2020-CRE1 A 2.295% 10/18/52	..12/18/2025 .	Paydown		82,289,098	82,289,098	82,289,098	82,289,098						82,289,098				365,237	..10/18/2052 .
07335Y-AJ-5 ..	BDS 2021-FL10 Ltd BDS 2021-FL10 D 6.699% 12/16/36	..02/20/2025 .	AARE Surplus AAM		10,502,517	10,500,000	10,500,000	10,500,000						10,500,000		2,517	2,517	138,464	..12/16/2036 .
1089999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (affiliated)					92,791,615	92,789,098	92,789,098	92,789,098						92,789,098		2,517	2,517	503,701	XXX
L6491#-AA-4 ..	Monroe Capital Private Credit A 6.657% 04/22/32	..02/11/2025 .	Paydown		2,296,954	2,296,954	2,296,954	2,296,988		(34)		(34)		2,296,954				52,271	..04/22/2032 .
L6491#-AA-4 ..	Monroe Capital Private Credit A 6.657% 04/22/32	..02/12/2025 .	Tax Free Exchange		26,660,806	26,651,845	26,651,845	26,652,239		8,567		8,567		26,660,806				773,244	..04/22/2032 .
000000-00-0 ..	Carlyle Euro CLO 2022-5 DAC CGMSE 2022-5A BR 5.065% 04/25/37	..10/27/2025 .	Paydown		6,688,380	6,688,380	6,391,718	5,934,629		21,963		21,963	377,611	6,688,380	354,176		354,176	361,968	..04/25/2037 .
00091Y-AA-3 ..	ABPCI Direct Lending Fund CLO ABPCI 2023-14A A 6.488% 01/30/35	..03/20/2025 .	Paydown		26,500,000	26,500,000	26,102,500	26,222,044		277,956		277,956		26,500,000				740,462	..01/30/2035 .
00091Y-AC-9 ..	ABPCI Direct Lending Fund CLO ABPCI 2023-14A B 7.788% 01/30/35	..03/20/2025 .	Paydown		16,625,000	16,625,000	15,960,000	16,113,986		511,014		511,014		16,625,000				549,184	..01/30/2035 .
00091Y-AE-5 ..	ABPCI Direct Lending Fund CLO ABPCI 2023-14A C 8.888% 01/30/35	..03/20/2025 .	Paydown		15,750,000	15,750,000	15,750,000	15,750,000						15,750,000				588,136	..01/30/2035 .
00112C-AG-3 ..	ABPCI Direct Lending Fund CLO ABPCI 2024-19A C 6.188% 10/30/36	..03/07/2025 .	AARE II Surplus ISG		10,866,193	10,800,000	10,800,000	10,800,000						10,800,000		66,193	66,193	273,276	..10/30/2036 .
03663Y-AC-1 ..	Antares CLO 2024-5 LLC ANTR 2024-5A B 5.734% 10/20/36	..06/24/2025 .	ALRe Corporate AAM		23,659,115	23,648,000	23,648,000	23,648,000						23,648,000		11,115	11,115	982,207	..10/20/2036 .
03665C-AG-8 ..	Antares CLO 2024-2 LLC ANTR 2024-2A B 5.834% 07/20/36	..07/24/2025 .	ORIX Life - Custody		28,798,865	28,650,000	28,650,000	28,650,000						28,650,000		148,865	148,865	1,393,412	..07/20/2036 .
05070W-AE-3 ..	Audax Senior Debt Clo 8 LLC AUDAX 2023-8A A2 6.884% 10/20/35	..11/06/2025 .	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				467,061	..10/20/2035 .
05070W-AG-8 ..	Audax Senior Debt Clo 8 LLC AUDAX 2023-8A B 7.184% 10/20/35	..11/06/2025 .	Paydown		13,800,000	13,800,000	13,800,000	13,800,000						13,800,000				1,118,054	..10/20/2035 .
05070W-AL-7 ..	Audax Senior Debt Clo 8 LLC AUDAX 2023-8A D 10.384% 10/20/35	..11/06/2025 .	Paydown		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				976,523	..10/20/2035 .
05071A-AS-9 ..	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A CRR 6.207% 01/22/38	..02/20/2025 .	AARE Surplus AAM		20,116,560	20,000,000	20,000,000	20,000,000						20,000,000		116,560	116,560	344,979	..01/22/2038 .
05071G-AE-7 ..	AUDAX SENIOR DEBT CLO 5 LLC AUDAX 2021-5A C 6.969% 07/22/33	..08/05/2025 .	Paydown		8,000,000	8,000,000	8,058,776	8,055,599		(55,599)		(55,599)		8,000,000				478,819	..07/22/2033 .
05071L-AC-0 ..	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A B 6.096% 10/20/33	..10/10/2025 .	Paydown		42,400,000	42,400,000	42,635,778	42,602,463		(202,463)		(202,463)		42,400,000				2,747,735	..10/20/2033 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A C																		
05071L-AE-6	6.796% 10/20/33	10/10/2025	Paydown		6,800,000	6,800,000	6,810,358	6,809,700		(9,700)		(9,700)		6,800,000				487,481	10/20/2033
	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A D																		
05071L-AG-1	7.996% 10/20/33	10/10/2025	Paydown		5,200,000	5,200,000	5,221,970	5,220,643		(20,643)		(20,643)		5,200,000				434,140	10/20/2033
	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A D																		
05071L-AG-1	7.996% 10/20/33	05/29/2025	ACRA RE II Surplus AAM		20,875,608	20,800,000	20,800,000	20,800,000						20,800,000		75,608	75,608	1,085,055	10/20/2033
	AUDAX SENIOR DEBT CLO 7 LLC AUDAX 2023-7A D																		
050921-AF-2	10.884% 04/20/35	04/21/2025	Paydown		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				1,332,202	04/20/2035
	BCC Middle Market CLO 2023-1 L BCMM 2023-1A B1																		
055401-AC-7	7.684% 07/20/35	08/13/2025	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				1,077,331	07/20/2035
	BCC Middle Market CLO 2023-1 L BCMM 2023-1A C																		
055401-AE-3	8.434% 07/20/35	08/13/2025	Paydown		19,800,000	19,800,000	19,800,000	19,791,902		8,098		8,098		19,800,000				1,455,297	07/20/2035
	Blue Torch Capital LP Blue Torch Capital LP II TL																		
05621#-AA-2	6.557% 04/11/30	12/31/2025	Various		45,270,021	45,270,021	45,270,021	45,270,021						45,270,021				2,431,706	04/11/2030
	Blue Torch Capital LP Blue Torch Capital LP II TL		AARe - Sony Life																
05621#-AA-2	6.557% 04/11/30	10/03/2025	[Block] Trust		4,810,864	4,810,864	4,810,864	4,810,864						4,810,864				272,404	04/11/2030
	BTC Offshore Holdings Fund II- LN 6.557%																		
05644#-AA-5	03/20/29	12/31/2025	Paydown		62,357,248	62,357,248	62,357,248	62,357,248						62,357,248				2,995,383	03/20/2029
	BTC Offshore Holdings Fund II- LN 6.557%		Redemption																
05644#-AA-5	03/20/29	04/04/2025	100.0000		2,986,726	2,986,726	2,986,726	2,986,726						2,986,726				96,868	03/20/2029
	Cerberus Onshore Levered IV LL CERB IV LEVERED																		
15674#-AB-5	6.566% 07/16/30	04/23/2025	Paydown		10,246,784	10,246,784	10,255,278	10,261,734		(14,950)		(14,950)		10,246,784				335,758	07/16/2030
	Cerberus Onshore Levered IV LL CERB IV LEVERED																		
15674#-AC-3	6.566% 07/16/30	05/09/2025	Paydown		7,693,629	7,693,629	7,696,932	7,692,477		1,152		1,152		7,693,629				225,501	07/16/2030
	Cerberus Loan Funding XXXVIII CERB 2022-2A A2																		
15674X-AE-0	7.055% 10/15/34	12/17/2025	Paydown		11,500,000	11,500,000	11,635,896	11,628,603		(128,603)		(128,603)		11,500,000				1,020,378	10/15/2034
	Cerberus Loan Funding XXXVIII CERB 2022-2A C																		
15674X-AJ-9	9.305% 10/15/34	12/17/2025	Paydown		32,500,000	32,500,000	32,500,000	32,506,169		(6,169)		(6,169)		32,500,000				3,753,052	10/15/2034
21868*-AA-5	Core Income Funding I LLC TL 5.819% 09/16/31	05/15/2025	Paydown		130,000,000	130,000,000	130,000,000	130,000,000						130,000,000				5,759,967	09/16/2031
	Fortress Credit Opportunities FCO 2022-19A CR																		
34964R-AU-7	6.455% 10/15/36	03/07/2025	AARE II Surplus ISG		7,242,134	7,200,000	7,200,000	7,200,000						7,200,000		42,134	42,134	202,479	10/15/2036
	Fortress Credit Opportunities FCO 2023-8A B																		
34966D-AE-2	7.257% 10/22/34	10/22/2025	Paydown		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				165,699	10/22/2034
	Fortress Credit Opportunities FCO 2023-8A C																		
34966D-AG-7	8.207% 10/22/34	10/22/2025	Paydown		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				336,437	10/22/2034
	Fortress Credit Opportunities FCO 2023-8A D																		
34966D-AJ-1	10.457% 10/22/34	10/22/2025	Paydown		8,400,000	8,400,000	8,400,000	8,400,000						8,400,000				935,328	10/22/2034
	Golub Capital Partners CLO 56M GOCAP 2021-56A A																		
38172R-AA-0	5.650% 10/25/33	11/21/2025	Paydown		54,100,000	54,100,000	53,918,690	53,946,607		153,393		153,393		54,100,000				3,611,617	10/25/2033
	Golub Capital Partners CLO 56M GOCAP 2021-56A B																		
38172R-AC-6	6.020% 10/25/33	11/21/2025	Paydown		36,100,000	36,100,000	35,538,150	35,569,267		530,733		530,733		36,100,000				2,559,705	10/25/2033
	Golub Capital Partners CLO 56M GOCAP 2021-56A C																		
38172R-AE-2	6.820% 10/25/33	11/21/2025	Paydown		25,550,000	25,550,000	25,806,292	25,790,587		(240,587)		(240,587)		25,550,000				2,034,216	10/25/2033
	Golub Capital Partners CLO 61M GOCAP 2022-61A C1																		
381738-AN-3	7.858% 07/25/35	01/08/2025	Paydown		6,200,000	6,200,000	6,197,552	6,197,344		2,656		2,656		6,200,000				111,417	07/25/2035
	Golub Capital Partners CLO 17 GOCAP 2013-17A A2R1																		
38175J-AC-1	6.270% 10/25/30	01/14/2025	Paydown		5,500,000	5,500,000	5,512,562	5,513,199		(13,199)		(13,199)		5,500,000				87,089	10/25/2030
	Golub Capital Partners CLO 17 GOCAP 2013-17A BR																		
38175J-AG-2	7.020% 10/25/30	01/15/2025	Paydown		19,200,000	19,200,000	18,800,653	18,975,303		224,697		224,697		19,200,000				336,419	10/25/2030
	Golub Capital Partners ABS Fun GCPAF 2021-2A A																		
38178X-AA-1	2.944% 10/19/29	10/20/2025	Paydown		2,888,046	2,888,046	2,450,815	2,684,870		203,176		203,176		2,888,046				43,500	10/19/2029
	Golub Capital Partners CLO 59M GOCAP 2021-59A C																		
38179G-AJ-8	6.946% 01/20/34	03/20/2025	Paydown		38,000,000	38,000,000	38,410,780	38,335,638		(335,638)		(335,638)		38,000,000				1,195,993	01/20/2034
	Golub Capital Partners CLO 201 GOCAP 2016-30A CR2																		
38179J-AG-8	6.684% 04/20/34	10/06/2025	Paydown		40,700,000	40,700,000	40,965,289	40,964,206		(264,206)		(264,206)		40,700,000				2,840,827	04/20/2034
	Golub Capital Partners CLO 65M GOCAP 2023-65A C																		
38179L-AE-8	8.058% 04/25/35	04/22/2025	Paydown		80,000,000	80,000,000	81,264,000	81,021,287		(1,021,287)		(1,021,287)		80,000,000				3,449,195	04/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Golub Capital Partners CLO 67M GOCAP 2023-67A A2																		
38179P-AC-3	6.965% 05/09/36	08/12/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				451,633	05/09/2036
	Golub Capital Partners CLO 69M GOCAP 2023-69A B1																		
38179U-AD-0	7.115% 11/09/36	11/10/2025	Paydown		19,500,000	19,500,000	19,500,000	19,500,000						19,500,000				1,479,311	11/09/2036
	Golub Capital Partners CLO 69M GOCAP 2023-69A C																		
38179U-AF-5	7.865% 11/09/36	11/10/2025	Paydown		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				1,917,329	11/09/2036
	Golub Capital Partners ABS Fun GCPAF 2024-1A A1																		
38179V-AA-4	6.758% 01/25/34	12/24/2025	Paydown		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				2,970,550	01/25/2034
	Golub Capital Partners ABS Fun GCPAF 2024-2A A1																		
38180A-AA-7	6.863% 07/25/34	12/09/2025	AMH - AmerUs Group Co.		3,899,748	3,900,000	3,900,000	3,900,000						3,900,000		(252)	(252)	363,894	07/25/2034
	Golub Capital Partners CLO 69M GCBSL 2023-70A C																		
381939-AE-7	6.958% 10/25/36	11/04/2025	Paydown		4,300,000	4,300,000	4,300,000	4,300,000						4,300,000				334,705	10/25/2036
	Home Partners of America 2021- HPA 2021-2 B																		
43732V-AA-4	2.302% 12/17/26	08/01/2025	Paydown		3,318	3,318	3,166			152		152		3,318				14	12/17/2026
	Ivy Hill Middle Market Credit IVYH 9A BRR 5.910%																		
46604E-AJ-1	04/23/34	08/21/2025	Paydown		2,000,000	2,000,000	2,004,000	2,000,000						2,000,000				108,084	04/23/2034
	Lendbuzz Securitization Trust LBZZ 2024-3A C																		
52609Y-AD-3	5.900% 11/15/31	11/20/2025	AARE Surplus AAM		1,973,953	2,000,000	1,999,647	1,999,699		45		45		1,999,744		(25,791)	(25,791)	109,806	11/15/2031
	Owl Rock CLO XII LLC OR 2023-12A A2 6.984%																		
69120F-AE-6	07/20/34	08/08/2025	Paydown		5,000,000	5,000,000	5,016,335	5,011,206		(11,206)		(11,206)		5,000,000				302,731	07/20/2034
	Owl Rock CLO XIII LLC OR 2023-13A A 6.245%																		
69120G-AA-2	09/20/35	10/16/2025	Paydown		12,800,000	12,800,000	12,931,000	12,913,500		(13,500)		(13,500)		12,800,000				730,650	09/20/2035
	Owl Rock CLO VII LLC OR 2022-7A A1 5.984%																		
69121B-AA-2	07/20/33	02/28/2025	Paydown		11,400,000	11,400,000	11,230,829	11,230,649		169,351		169,351		11,400,000				272,631	07/20/2033
	Owl Rock CLO VIII LLC OR 2022-8A AT 6.389%																		
69121C-AA-0	11/20/34	04/24/2025	Paydown		30,000,000	30,000,000	30,022,890	30,000,000						30,000,000				896,427	11/20/2034
	Owl Rock CLO VIII LLC OR 2022-8A B 7.389%																		
69121C-AC-6	11/20/34	04/24/2025	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				239,305	11/20/2034
	Owl Rock CLO VIII LLC OR 2022-8A C 8.789%																		
69121C-AD-4	11/20/34	04/24/2025	Paydown		30,000,000	30,000,000	30,036,657	30,034,920		(34,920)		(34,920)		30,000,000				1,206,427	11/20/2034
	Tikehau US CLO IV Ltd TKO 2023-1A C 7.655%																		
88675C-AG-7	07/15/34	12/05/2025	Paydown		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				2,239,448	07/15/2034
	VCP RRL ABS II Ltd VCRRL 2022-1A A 5.480%																		
91824X-AC-4	01/20/33	04/16/2025	Paydown		17,785,000	17,785,000	16,852,787	17,453,648		331,352		331,352		17,785,000				460,505	01/20/2033
91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	04/02/2025	Paydown		378,531	378,531	378,531	372,214		(660)		(660)		378,531				(792)	06/11/2028
91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	10/16/2025	Capital Distribution		111,982		111,982	106,122						111,982					06/11/2028
	VCP RRL ABS I Ltd VCRRL 2021-1A A 2.152%																		
92243R-AA-2	10/20/31	10/20/2025	Paydown		1,809,223	1,809,223	1,675,967	1,724,650		84,573		84,573		1,809,223				16,614	10/20/2031
	VCP RRL ABS I Ltd VCRRL 2021-1A A 2.152%																		
92243R-AA-2	10/20/31	11/19/2025	MMTL Modco AAM		1,837,475	1,868,368	1,741,410	1,777,060		21,930		21,930		1,798,990		38,485	38,485	43,446	10/20/2031
	Cairn CLO VIII DAC CRNCL 2017-8A B1 3.374%																		
BCC2EJ-T5-7	10/30/30	10/30/2025	Paydown		2,326,552	2,326,552	1,842,483	1,960,766		112,331		112,331	(75,825)	2,326,552	329,281		329,281	85,696	10/30/2030
	Cairn CLO VIII DAC CRNCL 2017-8A B2NE 2.050%																		
BCC2EJ-T7-3	10/30/30	10/30/2025	Paydown		7,248,730	7,248,730	5,407,619	5,945,514		507,211		507,211	(229,919)	7,248,730	1,025,924		1,025,924	143,935	10/30/2030
	Providus CLO I DAC PRVD 1A B2NE 2.100% 05/14/31																		
BCC2FU-M8-2		04/14/2025	Paydown		2,837,266	2,837,266	1,927,540	2,308,690		260,880		260,880	(161,951)	2,837,266	429,646		429,646	23,661	05/14/2031
	Dryden 32 Euro CLO 2014 DAC DRYD 2014-32A C2R																		
BCC2HG-4U-2	3.000% 08/15/31	12/05/2025	Paydown		5,239,321	5,239,321	4,517,582	4,389,063		284,598		284,598	210,212	5,239,321	355,448		355,448	160,368	08/15/2031
	Monroe Capital Private Credit A 6.657% 04/22/32																		
L6491#-AA-4		10/20/2025	Paydown		14,238,485	14,238,485	14,242,358			(3,873)		(3,873)		14,238,485				321,579	04/22/2032
000000-00-0	Contego CLO IV DAC CONTE 4A DR 4.688% 01/23/30	11/21/2025	Paydown		1,727,394	1,727,394	1,655,854	1,523,015		32,809		32,809	113,383	1,727,394	58,187		58,187	94,349	01/23/2030
	Blackrock European CLO IV DAC BECLO 4A D 4.659%																		
000000-00-0	07/15/30	03/14/2025	Paydown		2,176,397	2,176,397	2,252,535	2,036,807		39,105		39,105	261,339	2,176,397	(160,855)		(160,855)	49,774	07/15/2030
000000-00-0	Marlay Park CLO DAC MRLPK 1A C 4.426% 10/15/30	03/03/2025	Paydown		3,143,995	3,143,995	3,400,217	3,070,049		41,862		41,862	391,566	3,143,995	(359,482)		(359,482)	65,382	10/15/2030
	Harvest CLO XV DAC HARVT 15A CR 3.854% 11/22/30																		
000000-00-0		08/22/2025	Paydown		2,030,704	2,030,704	1,707,996	1,748,627		67,227		67,227	92,521	2,030,704	122,329		122,329	63,719	11/22/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Harvest CLO XV DAC HARVT 15X CR 3.854% 11/22/30																		
000000-00-0		08/22/2025	Paydown		1,740,604	1,740,604	1,641,979	1,545,158		9,029		9,029	117,038	1,740,604	69,379		69,379	54,616	11/22/2030
	Avoca CLO XIV DAC AVOCA 14A B2R 3.325% 01/12/31																		
000000-00-0		07/03/2025	Paydown		1,880,163	1,880,163	1,876,317	1,657,121					235,759	1,880,163	(12,717)		(12,717)	52,223	01/12/2031
	Milltown Park CLO DAC MILPK 1A B 3.826% 01/15/31																		
000000-00-0		03/03/2025	Paydown		869,839	869,839	899,128	859,685		(56)		(56)	38,600	869,839	(28,391)		(28,391)	16,097	01/15/2031
	Milltown Park CLO DAC MILPK 1X B 3.826% 01/15/31																		
000000-00-0		03/03/2025	Paydown		1,571,997	1,571,997	1,639,472	1,543,961		10,316		10,316	116,948	1,571,997	(99,228)		(99,228)	29,090	01/15/2031
	Anchorage Capital Europe Clo 1 ANCHE 1X CE																		
000000-00-0	3.909% 01/15/31	04/15/2025	Paydown		4,482,880	4,482,880	4,369,137	4,083,607		7,954		7,954	299,531	4,482,880	91,787		91,787	105,181	01/15/2031
	Milltown Park CLO DAC MILPK 1A CE 4.676%																		
000000-00-0	01/15/31	03/03/2025	Paydown		922,239	922,239	989,239	891,161		23,142		23,142	127,001	922,239	(119,065)		(119,065)	20,059	01/15/2031
	Anchorage Capital Europe Clo 1 ANCHE 1A D1E																		
000000-00-0	5.009% 01/15/31	04/15/2025	Paydown		567,453	567,453	506,961	487,509		32,243		32,243	30,546	567,453	17,156		17,156	16,346	01/15/2031
	CVC Cordatus Loan Fund X DAC CORDA 10A C 3.665%																		
000000-00-0	01/27/31	02/17/2025	Paydown		2,358,441	2,358,441	2,459,127	2,301,906		31,281		31,281	219,150	2,358,441	(193,896)		(193,896)	32,932	01/27/2031
	CVC Cordatus Loan Fund X DAC CORDA 10A D 4.565%																		
000000-00-0	01/27/31	02/17/2025	Paydown		4,861,533	4,861,533	4,667,411	4,585,638		218,124		218,124	273,859	4,861,533	(216,089)		(216,089)	81,143	01/27/2031
000000-00-0	Avoca CLO XV DAC AVOCA 15A DR 4.326% 04/15/31	06/11/2025	Paydown		1,836,969	1,836,969	1,814,888	1,636,868		22,725		22,725	199,770	1,836,969	(22,393)		(22,393)	59,480	04/15/2031
	Dryden 62 Euro CLO 2017 DAC DRYD 2017-62A C																		
000000-00-0	3.726% 07/15/31	01/01/2025	Paydown		(8,842)	(8,842)								(8,842)	(8,842)		(8,842)	4,236	07/15/2031
	Blackrock European CLO V DAC BECLO 5A B 3.121%																		
000000-00-0	07/16/31	07/16/2025	Paydown		5,509,993	5,509,993	5,367,252	4,919,578					599,447	5,509,993	(9,032)		(9,032)	151,902	07/16/2031
000000-00-0	Arbour CLO V DAC ARBR 5A B2N 3.500% 09/15/31	07/02/2025	Paydown		1,180,094	1,180,094	1,159,555	1,035,701					126,401	1,180,094	17,993		17,993	24,948	09/15/2031
000000-00-0	Arbour CLO V DAC ARBR 5A C 3.950% 09/15/31	07/02/2025	Paydown		7,080,565	7,080,565	6,935,284	6,168,596		51,807		51,807	845,707	7,080,565	14,455		14,455	166,413	09/15/2031
000000-00-0	Arbour CLO V DAC ARBR 5A CN 3.950% 09/15/31	07/02/2025	Paydown		2,950,235	2,950,235	2,858,134	2,560,149		33,060		33,060	348,166	2,950,235	8,860		8,860	69,339	09/15/2031
000000-00-0	Tikehau CLO IV DAC TIKEH 4A B1 3.659% 10/15/31	09/22/2025	Paydown		2,102,543	2,102,543	1,944,463	1,845,562		8,790		8,790	98,902	2,102,543	149,290		149,290	80,857	10/15/2031
000000-00-0	Avoca CLO XIX DAC AVOCA 19A C 4.396% 10/15/31	03/13/2025	Paydown		2,711,761	2,711,761	2,902,100	2,581,654		8,603		8,603	342,043	2,711,761	(220,539)		(220,539)	58,653	10/15/2031
000000-00-0	Avoca CLO XIX DAC AVOCA 19A D 5.226% 10/15/31	03/13/2025	Paydown		4,121,877	4,121,877	4,468,724	3,936,562		(1,057)		(1,057)	530,470	4,121,877	(344,098)		(344,098)	102,899	10/15/2031
	OAK Hill European Credit Partn OHECP 2018-7A DE																		
000000-00-0	5.204% 10/20/31	12/01/2025	Paydown		3,482,420	3,482,420	3,459,836	3,097,837		10,581		10,581	440,132	3,482,420	(66,130)		(66,130)	217,894	10/20/2031
	Phoenix Park CLO DAC PHNXP 1X CR 5.522% 10/29/31																		
000000-00-0		07/14/2025	Paydown		11,666,978	11,666,978	10,986,525	10,248,067		119,563		119,563	991,120	11,666,978	308,228		308,228	480,807	10/29/2031
	Phoenix Park CLO DAC PHNXP 1A CRN 5.522%																		
000000-00-0	10/29/31	07/14/2025	Paydown		452,679	452,679	377,615	377,647		24,655		24,655	7,036	452,679	43,340		43,340	18,655	10/29/2031
	Sutton Park CLO DAC STNPK 1A CE 5.364% 11/15/31																		
000000-00-0		04/08/2025	Paydown		1,095,602	1,095,602	1,092,739	1,012,588		25,636		25,636	110,576	1,095,602	(53,198)		(53,198)	26,044	11/15/2031
000000-00-0	Sutton Park CLO DAC STNPK 1A C 5.364% 11/15/31	04/07/2025	Paydown		1,637,555	1,637,555	1,540,539	1,480,987		76,753		76,753	85,501	1,637,555	(5,687)		(5,687)	39,021	11/15/2031
	Sculptor European CLO V DAC OZLME 5X B1 3.775%																		
000000-00-0	01/14/32	09/30/2025	Paydown		2,347,804	2,347,804	2,228,300	2,071,401					156,899	2,347,804	119,504		119,504	93,886	01/14/2032
	Sculptor European CLO V DAC OZLME 5A B1 3.775%																		
000000-00-0	01/14/32	09/30/2025	Paydown		2,876,059	2,876,059	2,830,818	2,530,211		8,154		8,154	313,557	2,876,059	24,137		24,137	115,015	01/14/2032
	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A B2																		
000000-00-0	2.100% 01/15/32	03/14/2025	Paydown		1,088,198	1,088,198	1,016,117	989,866		48,030		48,030	47,409	1,088,198	2,893		2,893	9,153	01/15/2032
	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A C																		
000000-00-0	3.776% 01/15/32	03/14/2025	Paydown		22,390,772	22,390,772	20,157,177	20,663,950		611,975		611,975	302,383	22,390,772	812,465		812,465	430,633	01/15/2032
	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A D																		
000000-00-0	4.626% 01/15/32	03/14/2025	Paydown		1,795,528	1,795,528	1,929,410	1,696,631		14,141		14,141	258,013	1,795,528	(173,258)		(173,258)	40,687	01/15/2032
	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56X D																		
000000-00-0	4.626% 01/15/32	03/14/2025	Paydown		6,529,191	6,529,191	6,427,625	6,134,075		87,742		87,742	582,784	6,529,191	(275,409)		(275,409)	147,952	01/15/2032
	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A D																		
000000-00-0	4.626% 01/15/32	03/14/2025	Paydown		1,632,298	1,632,298	1,602,576	1,518,406		38,983		38,983	165,811	1,632,298	(90,902)		(90,902)	36,988	01/15/2032
	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A B2R																		
000000-00-0	3.754% 01/18/32	07/30/2025	Paydown		5,711,022	5,711,022	5,459,317	5,160,378		19,175		19,175	298,939	5,711,022	232,531		232,531	196,016	01/18/2032
	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A B1																		
000000-00-0	3.754% 01/18/32	07/30/2025	Paydown		5,745,288	5,745,288	5,785,913	5,209,574					634,783	5,745,288	(99,069)		(99,069)	197,752	01/18/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A C 4.454% 01/18/32	07/18/2025	Paydown		2,899,257	2,899,257	2,778,287	2,586,891		2,539		2,539	195,820	2,899,257	114,007		114,007	113,820	01/18/2032
000000-00-0	Dryden 59 Euro CLO 2017 DAC DRYD 2017-59A C1 3.614% 05/15/32	12/15/2025	Paydown		7,637,534	7,637,534	6,401,395	6,466,710		273,666		273,666	222,701	7,637,534	674,457		674,457	322,351	05/15/2032
000000-00-0	Dryden 59 Euro CLO 2017 DAC DRYD 2017-59X D1 4.464% 05/15/32	12/15/2025	Paydown		5,875,026	5,875,026	5,350,684	5,080,259		107,578		107,578	482,663	5,875,026	204,526		204,526	301,484	05/15/2032
000000-00-0	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A B1RR 3.276% 07/15/32	08/18/2025	Paydown		2,450,065	2,450,065	2,280,197	2,174,971					200,234	2,450,065	74,860		74,860	77,246	07/15/2032
000000-00-0	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A CRR 3.726% 07/15/32	08/18/2025	Paydown		8,073,549	8,073,549	7,515,427	7,158,652		8,841		8,841	379,032	8,073,549	527,023		527,023	286,560	07/15/2032
000000-00-0	Avoca CLO XX DAC AVOCA 20A B1 3.826% 07/15/32	07/15/2025	Paydown		16,012,927	16,012,927	14,369,193	14,059,188		160,108		160,108	468,595	16,012,927	1,325,036		1,325,036	415,991	07/15/2032
000000-00-0	BlackRock European CLO VI DAC BECLO 6A DE 5.109% 07/15/32	03/12/2025	Paydown		1,088,898	1,088,898	1,221,553	1,035,701					185,853	1,088,898	(132,656)		(132,656)	26,511	07/15/2032
000000-00-0	BlackRock European CLO VI DAC BECLO 6A D 5.109% 07/15/32	03/12/2025	Paydown		2,177,795	2,177,795	2,413,771	2,066,661		5,551		5,551	353,688	2,177,795	(248,105)		(248,105)	53,021	07/15/2032
000000-00-0	BlackRock European CLO VI DAC BECLO 6A DE 5.109% 07/15/32	03/12/2025	Paydown		2,613,354	2,613,354	2,708,606	2,437,840		54,389		54,389	333,651	2,613,354	(212,526)		(212,526)	63,628	07/15/2032
000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A B1RR 3.364% 08/15/32	04/08/2025	Paydown		273,901	273,901	284,358	258,925					32,512	273,901	(17,537)		(17,537)	4,424	08/15/2032
000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A CRR 3.764% 08/15/32	04/08/2025	Paydown		10,408,221	10,408,221	10,978,243	9,782,598		60,365		60,365	1,264,803	10,408,221	(699,544)		(699,544)	184,403	08/15/2032
000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A DRR 4.614% 08/15/32	04/08/2025	Paydown		413,042	413,042	416,450	380,132		11,717		11,717	51,182	413,042	(29,990)		(29,990)	8,682	08/15/2032
000000-00-0	Vesey Park CLO DAC VESPK 1A C 6.514% 11/16/32	12/19/2025	Paydown		3,336,768	3,336,768	2,891,789	2,843,726		109,314		109,314	34,037	3,336,768	349,691		349,691	241,872	11/16/2032
000000-00-0	Blackrock European CLO IX DAC BECLO 9A B 3.650% 12/15/32	07/15/2025	Paydown		1,391,998	1,391,998	1,375,209	1,242,841					154,019	1,391,998	(4,862)		(4,862)	32,792	12/15/2032
000000-00-0	Blackrock European CLO IX DAC BECLO 9A C 4.500% 12/15/32	07/15/2025	Paydown		13,276,184	13,276,184	12,951,919	11,704,933		158,210		158,210	1,319,351	13,276,184	93,691		93,691	376,958	12/15/2032
000000-00-0	Capital Four CLO I DAC CFOUR 1A C 4.559% 01/15/33	03/20/2025	Paydown		477,488	477,488	476,630	456,360		(680)		(680)	20,223	477,488	1,585		1,585	11,170	01/15/2033
000000-00-0	Capital Four CLO I DAC CFOUR 1A DE 6.009% 01/15/33	03/20/2025	Paydown		2,349,456	2,349,456	2,368,360	2,235,770		6,871		6,871	119,813	2,349,456	(12,998)		(12,998)	69,284	01/15/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A B2N 1.950% 01/25/33	01/10/2025	Paydown		6,145,778	6,145,778	6,607,500	6,214,204					393,296	6,145,778	(461,722)		(461,722)	24,967	01/25/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A B1N 3.715% 01/25/33	01/10/2025	Paydown		7,170,074	7,170,074	7,708,750	7,249,904					458,846	7,170,074	(538,676)		(538,676)	72,631	01/25/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A CN 4.115% 01/25/33	01/10/2025	Paydown		11,369,689	11,369,689	12,223,875	11,496,277					727,598	11,369,689	(854,186)		(854,186)	124,900	01/25/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A DN 5.165% 01/25/33	01/10/2025	Paydown		7,067,645	7,067,645	7,598,625	7,146,334					452,291	7,067,645	(530,980)		(530,980)	93,513	01/25/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A D 5.165% 01/25/33	01/10/2025	Paydown		256,074	256,074	271,671	258,583		359		359	12,458	256,074	(15,326)		(15,326)	3,388	01/25/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A DN 5.165% 01/25/33	01/10/2025	Paydown		5,121,482	5,121,482	5,506,250	5,178,503					327,747	5,121,482	(384,768)		(384,768)	67,763	01/25/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A B2N 1.900% 04/15/33	10/30/2025	Paydown		8,094,076	8,094,076	7,541,793	7,225,173		25,924		25,924	348,453	8,094,076	494,526		494,526	155,773	04/15/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A B1 3.609% 04/15/33	10/30/2025	Paydown		3,468,890	3,468,890	3,167,938	3,058,942		49,876		49,876	108,996	3,468,890	251,076		251,076	146,902	04/15/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A CN 4.009% 04/15/33	10/30/2025	Paydown		18,269,486	18,269,486	17,153,270	16,364,069					789,201	18,269,486	1,116,216		1,116,216	848,681	04/15/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A DN 5.009% 04/15/33	10/30/2025	Paydown		17,951,505	17,951,505	17,184,230	16,086,693		(8,659)		(8,659)	1,090,378	17,951,505	783,093		783,093	1,018,135	04/15/2033
000000-00-0	Accunia European CLO IV DAC ACCUN 4A C 4.454% 04/20/33	12/11/2025	Paydown		3,521,705	3,521,705	3,497,983	3,089,660		19,920		19,920	438,970	3,521,705	(26,845)		(26,845)	193,921	04/20/2033
000000-00-0	Jubilee CLO 2020 XXIV DAC JUBIL 2020-24A D 5.921% 01/16/34	11/20/2025	Paydown		7,779,366	7,779,366	7,343,281	6,879,442		106,468		106,468	508,590	7,779,366	284,866		284,866	538,394	01/16/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Elm Park CLO DAC ELMP 1A CRR 5.509% 04/15/34	12/11/2025	Paydown		1,173,902	1,173,902	1,075,275	1,027,191		8,902		8,902	47,308	1,173,902	90,502		90,502	79,099	04/15/2034
000000-00-0	Blackrock European Clo XIII DA BECLO 13A B 4.254% 10/20/34	07/21/2025	Paydown		2,324,203	2,324,203	2,178,795	2,071,401					102,394	2,324,203	150,408		150,408	84,243	10/20/2034
000000-00-0	Blackrock European Clo XIII DA BECLO 13A D 6.104% 10/20/34	07/21/2025	Paydown		1,278,312	1,278,312	1,132,515	1,102,739		37,668		37,668	34,280	1,278,312	103,625		103,625	63,584	10/20/2034
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A B1 3.840% 11/04/34	03/31/2025	Paydown		4,470,754	4,470,754	4,411,401	4,246,220		37,818		37,818	165,181	4,470,754	21,534		21,534	83,329	11/04/2034
000000-00-0	Palmer Square European CLO 202 PLMER 2021-2A C 4.079% 04/15/35	11/05/2025	Paydown		5,800,930	5,800,930	5,434,889	5,192,650		39,201		39,201	237,571	5,800,930	331,508		331,508	279,288	04/15/2035
000000-00-0	Palmer Square European CLO 202 PLMER 2021-2A D 5.009% 04/15/35	11/05/2025	Paydown		2,986,618	2,986,618	2,859,212	2,698,076		(5,568)		(5,568)	160,997	2,986,618	133,112		133,112	172,936	04/15/2035
000000-00-0	Penta CLO 3 DAC PENTA 2017-3A BR 3.816% 04/17/35	02/18/2025	Paydown		2,089,406	2,089,406	2,135,568	2,035,152		38,038		38,038	100,416	2,089,406	(84,200)		(84,200)	34,843	04/17/2035
000000-00-0	Dryden 96 Euro CLO 2021 DAC DRYD 2021-96A D 6.400% 06/15/35	12/15/2025	Paydown		2,347,611	2,347,611	2,146,224	2,061,071		10,757		10,757	85,180	2,347,611	190,602		190,602	153,937	06/15/2035
000000-00-0	Bridgepoint Clo V DAC BRGPT 5A D 7.009% 04/15/36	06/27/2025	Paydown		1,287,770	1,287,770	1,215,471	1,145,746		(6,822)		(6,822)	61,399	1,287,770	87,447		87,447	66,860	04/15/2036
000000-00-0	Ocp Euro Clo 2023-7 DAC OCPE 2023-7A D 7.165% 04/25/36	03/31/2025	Paydown		2,162,396	2,162,396	2,210,777	2,088,493		(18,008)		(18,008)	111,920	2,162,396	(20,009)		(20,009)	74,275	04/25/2036
000000-00-0	BlackRock European CLO BECLO 14A C 5.926% 07/15/36	02/10/2025	Paydown		10,305,029	10,305,029	11,039,965	10,357,006					682,959	10,305,029	(734,936)		(734,936)	230,497	07/15/2036
000000-00-0	Providus Clo IX DAC PRVD 9A C 5.304% 07/18/36	06/20/2025	Call 100.0000		6,909,020	6,909,020	6,355,192	6,214,204					140,988	6,909,020	553,828		553,828	275,531	07/18/2036
000000-00-0	Providus Clo IX DAC PRVD 9A D 7.254% 07/18/36	06/20/2025	Call 100.0000		9,672,628	9,672,628	8,897,268	8,699,885					197,383	9,672,628	775,359		775,359	509,339	07/18/2036
000000-00-0	Harvest Clo XXXI DAC HARVT 31A B 4.859% 10/15/36	07/15/2025	Paydown		16,217,099	16,217,099	15,070,365	14,396,238					674,126	16,217,099	1,146,734		1,146,734	653,278	10/15/2036
000000-00-0	Tikehau CLO XI DAC TIKEH 11A C 5.259% 10/15/36	06/30/2025	Paydown		3,768,963	3,768,963	3,457,292	3,314,242					143,050	3,768,963	311,671		311,671	152,985	10/15/2036
000000-00-0	Harvest Clo XXXI DAC HARVT 31A C 5.509% 10/15/36	07/15/2025	Paydown		3,500,093	3,500,093	3,252,597	3,107,102					145,495	3,500,093	247,497		247,497	157,408	10/15/2036
000000-00-0	Tikehau CLO XI DAC TIKEH 11A D 7.009% 10/15/36	06/30/2025	Paydown		3,910,299	3,910,299	3,583,959	3,438,526					145,433	3,910,299	326,340		326,340	204,948	10/15/2036
000000-00-0	Palmer Square European CLO 202 PLMER 2023-2A D 7.259% 10/15/36	11/26/2025	Paydown		10,433,694	10,433,694	9,462,628	9,321,305					141,323	10,433,694	971,066		971,066	887,403	10/15/2036
000000-00-0	Cross Ocean Bosphorus CLO VII BOPHO 7A CR 5.716% 10/17/36	10/17/2025	Paydown		17,093,667	17,093,667	15,448,399	15,147,121					301,278	17,093,667	1,645,268		1,645,268	1,041,855	10/17/2036
000000-00-0	Penta CLO 16 DAC PENTA 2024-16A C 4.554% 10/18/36	10/20/2025	Paydown		7,468,173	7,468,173	6,883,201	6,628,484					254,717	7,468,173	584,972		584,972	375,051	10/18/2036
000000-00-0	Cairn CLO CRNCL 2023-17A C 5.604% 10/18/36	03/28/2025	Paydown		5,953,734	5,953,734	6,078,624	5,696,353					382,271	5,953,734	(124,890)		(124,890)	172,147	10/18/2036
000000-00-0	Penta CLO 16 DAC PENTA 2024-16A D 5.954% 10/18/36	10/20/2025	Paydown		9,335,216	9,335,216	8,604,001	8,285,605					318,396	9,335,216	731,215		731,215	597,802	10/18/2036
000000-00-0	Capital Four CLO VI DAC CFOUR 6A C 5.215% 10/25/36	12/18/2025	Paydown		4,219,211	4,219,211	3,861,708	3,728,522					133,186	4,219,211	357,503		357,503	264,058	10/25/2036
000000-00-0	Capital Four CLO VI DAC CFOUR 6A D 6.965% 10/25/36	11/18/2025	Paydown		4,168,790	4,168,790	3,861,708	3,728,522					133,186	4,168,790	307,082		307,082	346,866	10/25/2036
000000-00-0	Wilton Park CLO DAC WILPA 1A D 7.247% 11/25/36	06/30/2025	Paydown		9,893,527	9,893,527	8,831,786	8,699,885					131,901	9,893,527	1,061,741		1,061,741	438,622	11/25/2036
000000-00-0	Penta CLO 15 DAC PENTA 2023-15A D 7.726% 01/15/37	11/28/2025	Paydown		6,961,203	6,961,203	6,347,997	6,214,204					133,793	6,961,203	613,206		613,206	629,088	01/15/2037
000000-00-0	CVC Cordatus Loan Fund XXIX DA CORDA 29A D 7.464% 02/15/37	07/17/2025	Paydown		17,105,614	17,105,614	16,413,744	15,489,018		(224,597)		(224,597)	886,865	17,105,614	954,329		954,329	882,474	02/15/2037
000000-00-0	Avoca CLO XXIX DAC AVOCA 29A B 4.176% 04/15/37	09/16/2025	Paydown		11,858,036	11,858,036	10,868,975	10,357,006					511,969	11,858,036	989,061		989,061	497,580	04/15/2037
000000-00-0	Avoca CLO XXIX DAC AVOCA 29A C 4.526% 04/15/37	09/16/2025	Paydown		9,012,107	9,012,107	8,260,421	7,871,325					389,096	9,012,107	751,686		751,686	406,075	04/15/2037
000000-00-0	Ares European Clo XVIII DAC ARESE 18A C 4.659% 04/15/37	11/21/2025	Paydown		21,880,326	21,880,326	20,755,499	19,678,311					1,077,188	21,880,326	1,124,827		1,124,827	1,229,239	04/15/2037
000000-00-0	Fidelity Grand Harbour Clo 202 FIGLO 2022-1A CR 4.859% 04/15/37	10/15/2025	Paydown		19,728,444	19,728,444	18,572,537	17,606,910					965,627	19,728,444	1,155,906		1,155,906	1,043,044	04/15/2037
000000-00-0	AlbaCore Euro CLO VI DAC ALBAC 6A C 4.909% 04/15/37	10/15/2025	Paydown		13,809,911	13,809,911	12,763,995	12,324,837					439,158	13,809,911	1,045,916		1,045,916	738,028	04/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Ares European Clo XVIII DAC ARESE 18A B2 5.500%																		
000000-00-0	04/15/37	11/21/2025	Paydown		16,237,505	16,237,505	15,402,765	14,603,378					799,387	16,237,505	834,740		834,740	960,232	04/15/2037
	AlbaCore Euro CLO VI DAC ALBAC 6A B2 5.700%																		
000000-00-0	04/15/37	10/15/2025	Paydown		4,641,987	4,641,987	4,290,418	4,142,802					147,616	4,641,987	351,568		351,568	256,021	04/15/2037
000000-00-0	Avoca CLO XXIX DAC AVOCA 29A D 5.926% 04/15/37	09/16/2025	Paydown		2,371,607	2,371,607	2,173,795	2,071,401					102,394	2,371,607	197,812		197,812	136,245	04/15/2037
	Ares European Clo XVIII DAC ARESE 18A D 6.009%																		
000000-00-0	04/15/37	11/21/2025	Paydown		3,685,108	3,685,108	3,495,663	3,314,242					181,421	3,685,108	189,445		189,445	261,324	04/15/2037
	AlbaCore Euro CLO VI DAC ALBAC 6A D 6.159%																		
000000-00-0	04/15/37	10/15/2025	Paydown		11,953,116	11,953,116	11,047,827	10,667,716					380,111	11,953,116	905,289		905,289	785,355	04/15/2037
	Penta CLO 12 DAC PENTA 2022-12A BR 4.198%																		
000000-00-0	05/09/37	12/02/2025	Paydown		28,478,769	28,478,769	26,102,427	25,374,665					727,763	28,478,769	2,376,341		2,376,341	1,350,936	05/09/2037
	Penta CLO 12 DAC PENTA 2022-12A CR 4.698%																		
000000-00-0	05/09/37	12/02/2025	Paydown		15,692,383	15,692,383	14,382,970	13,981,958					401,012	15,692,383	1,309,413		1,309,413	825,578	05/09/2037
	Penta CLO 12 DAC PENTA 2022-12A DR 5.898%																		
000000-00-0	05/09/37	12/02/2025	Paydown		13,309,465	13,309,465	12,185,129	11,858,772					326,357	13,309,465	1,124,336		1,124,336	865,469	05/09/2037
	Palmer Square European CLO 202 PLMER 2024-1A B1																		
000000-00-0	4.164% 05/15/37	12/23/2025	Paydown		20,629,008	20,629,008	18,759,916	18,124,761					635,156	20,629,008	1,869,092		1,869,092	992,005	05/15/2037
	Palmer Square European CLO 202 PLMER 2024-1A C																		
000000-00-0	4.714% 05/15/37	12/23/2025	Paydown		15,904,641	15,904,641	14,471,935	13,981,958					489,977	15,904,641	1,432,705		1,432,705	858,972	05/15/2037
	Palmer Square European CLO 202 PLMER 2024-1A B2																		
000000-00-0	5.650% 05/15/37	12/23/2025	Paydown		6,483,402	6,483,402	5,895,974	5,696,353					199,620	6,483,402	587,429		587,429	388,073	05/15/2037
	Palmer Square European CLO 202 PLMER 2024-1A D																		
000000-00-0	5.814% 05/15/37	12/23/2025	Paydown		15,324,406	15,324,406	13,935,938	13,464,108					471,830	15,324,406	1,388,468		1,388,468	1,007,765	05/15/2037
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A B1 4.176% 07/15/37	10/15/2025	Paydown		5,570,384	5,570,384	5,210,425	4,971,363					239,062	5,570,384	359,959		359,959	256,690	07/15/2037
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A C 4.726% 07/15/37	10/15/2025	Paydown		7,195,079	7,195,079	6,730,132	6,421,344					308,789	7,195,079	464,947		464,947	370,379	07/15/2037
	Nassau Euro CLO III DAC NGCE 3A B 5.259%																		
000000-00-0	07/15/37	09/15/2025	Paydown		12,069,634	12,069,634	11,543,428	10,647,002					896,426	12,069,634	526,205		526,205	630,972	07/15/2037
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A B2 5.650% 07/15/37	10/15/2025	Paydown		11,604,967	11,604,967	10,855,052	10,357,006					498,046	11,604,967	749,915		749,915	634,523	07/15/2037
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A D 5.976% 07/15/37	10/15/2025	Paydown		4,177,788	4,177,788	3,907,819	3,728,522					179,297	4,177,788	269,969		269,969	266,289	07/15/2037
	Nassau Euro CLO III DAC NGCE 3A C 6.259%																		
000000-00-0	07/15/37	09/17/2025	Paydown		11,715,739	11,715,739	11,094,268	10,232,722					861,546	11,715,739	621,471		621,471	711,512	07/15/2037
	Indigo Credit Management I DAC INDI 1A C 5.509%																		
000000-00-0	10/15/37	12/18/2025	Paydown		11,134,030	11,134,030	10,041,540	9,839,156					202,384	11,134,030	1,092,490		1,092,490	764,912	10/15/2037
	Adagio X Eur Clo DAC ADAGI X-A CR 5.354%																		
000000-00-0	10/20/37	06/24/2025	Paydown		11,255,849	11,255,849	10,292,260	10,041,117					251,142	11,255,849	963,589		963,589	451,515	10/20/2037
	Adagio X Eur Clo DAC ADAGI X-A DR 7.504%																		
000000-00-0	10/20/37	06/24/2025	Paydown		8,359,165	8,359,165	7,600,308	7,457,044					143,264	8,359,165	758,857		758,857	452,996	10/20/2037
	Palmer Square European CLO 202 PLMER 2022-2A CR																		
000000-00-0	5.009% 01/15/38	08/01/2025	Paydown		10,411,244	10,411,244	9,804,562	9,321,305					483,257	10,411,244	606,682		606,682	458,977	01/15/2038
	Palmer Square European CLO 202 PLMER 2022-2A DR																		
000000-00-0	6.009% 01/15/38	08/01/2025	Paydown		12,724,854	12,724,854	11,983,354	11,392,707					590,647	12,724,854	741,500		741,500	659,571	01/15/2038
	Bain Capital Euro CLO 2022-2 D BCCE 2022-2A DR																		
000000-00-0	6.315% 01/22/38	08/27/2025	Paydown		20,941,190	20,941,190	19,535,490	18,642,611					892,879	20,941,190	1,405,700		1,405,700	1,201,776	01/22/2038
	BBAM European CLO IV DAC BBAME 4A B1 4.259%																		
000000-00-0	02/26/38	09/16/2025	Paydown		41,588,502	41,588,502	38,119,669	36,324,091					1,795,578	41,588,502	3,468,833		3,468,833	1,503,113	02/26/2038
	BBAM European CLO IV DAC BBAME 4A C 4.709%																		
000000-00-0	02/26/38	09/16/2025	Paydown		17,615,112	17,615,112	16,145,862	15,385,332					760,530	17,615,112	1,469,250		1,469,250	697,920	02/26/2038
	BBAM European CLO IV DAC BBAME 4A D 6.109%																		
000000-00-0	02/26/38	09/16/2025	Paydown		20,858,285	20,858,285	19,118,527	18,217,974					900,553	20,858,285	1,739,758		1,739,758	1,051,896	02/26/2038
	Madison Park Euro Funding XX D MDPKE 20A B1R																		
000000-00-0	4.276% 04/15/38	12/16/2025	Paydown		9,866,682	9,866,682	9,128,252	8,699,885					428,367	9,866,682	738,430		738,430	531,430	04/15/2038
	Madison Park Euro Funding XX D MDPKE 20A CR																		
000000-00-0	4.876% 04/15/38	12/16/2025	Paydown		10,571,445	10,571,445	9,780,270	9,321,305					458,965	10,571,445	791,175		791,175	641,790	04/15/2038
	Madison Park Euro Funding XX D MDPKE 20A B2R																		
000000-00-0	5.650% 04/15/38	12/16/2025	Paydown		3,523,815	3,523,815	3,260,090	3,107,102					152,988	3,523,815	263,725		263,725	224,093	04/15/2038
	Madison Park Euro Funding XX D MDPKE 20A DR																		
000000-00-0	6.226% 04/15/38	12/16/2025	Paydown		3,641,276	3,641,276	3,375,913	3,210,672					165,241	3,641,276	265,362		265,362	277,172	04/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	OCP Euro Clo 2024-9 DAC OCPE 2024-9A B2 5.650%																		
000000-00-0	04/20/38	11/10/2025	Paydown		14,453,708	14,453,708	13,468,405	12,933,413		13,378		13,378	539,548	14,453,708	967,369		967,369	1,159,190	04/20/2038
	OCP Euro Clo 2024-9 DAC OCPE 2024-9A D 5.854%																		
000000-00-0	04/20/38	11/12/2025	Paydown		2,028,257	2,028,257	1,885,429	1,804,161		8,693		8,693	82,049	2,028,257	133,353		133,353	195,923	04/20/2038
	AB BSL CLO 3 Ltd ABBSL 2021-3A C 6.246% 10/20/34																		
00037Q-AE-9		02/18/2025	Paydown		16,500,000	16,500,000	15,892,014	16,010,370		489,630		489,630		16,500,000				379,685	10/20/2034
	AB BSL CLO 4 Ltd ABBSL 2023-4A C 7.234% 04/20/36																		
00037V-AE-8		04/14/2025	Paydown		12,000,000	12,000,000	12,034,964	12,035,486		(35,486)		(35,486)		12,000,000				455,795	04/20/2036
	AB BSL CLO 1 Ltd ABBSL 2020-1A CR 6.405%																		
00038K-AW-1	01/15/35	11/05/2025	Paydown		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				238,969	01/15/2035
	AB BSL CLO 1 Ltd ABBSL 2020-1A DR 7.355%																		
00038K-AY-7	01/15/35	11/05/2025	Paydown		4,000,000	4,000,000	3,864,636	3,892,535		107,465		107,465		4,000,000				334,860	01/15/2035
	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1Z																		
000807-BE-6	5.884% 01/20/36	11/19/2025	MMTL Modco AAM		2,506,895	2,500,000	2,515,625	2,515,625						2,515,625		(8,730)	(8,730)	173,482	01/20/2036
	ABPCI Direct Lending Fund CLO ABPCI 2017-1A DRR																		
000823-BC-7	8.034% 07/20/37	01/13/2025	ORIX Life - Custody		2,515,078	2,500,000	2,500,000	2,500,000						2,500,000		15,078	15,078	90,838	07/20/2037
	AG GC Funding I Ltd AGCCM 2021-1A B 3.250%																		
00110D-AC-2	04/25/38	10/15/2025	CROSSTRADE		23,146,900	25,000,000	24,748,300	24,847,361		25,550		25,550		24,872,911		(1,726,011)	(1,726,011)	801,215	04/25/2038
	AG GC Funding I Ltd AGCCM 2021-1A C 3.650%																		
00110D-AE-8	04/25/38	10/15/2025	CROSSTRADE		7,364,200	8,000,000	7,042,616	7,183,661		109,362		109,362		7,293,023		71,177	71,177	287,944	04/25/2038
	ABPCI Direct Lending Fund CLO ABPCI 2023-12A A																		
00111G-AA-8	6.393% 04/29/35	05/29/2025	Paydown		2,500,000	2,500,000	2,515,625	2,512,494		(12,494)		(12,494)		2,500,000				102,714	04/29/2035
00119A-AG-0	AGL CLO 24 Ltd AGL 2023-24A C 7.358% 07/25/36	05/23/2025	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				254,853	07/25/2036
00119C-AU-5	AGL CLO 20 Ltd AGL 2022-20A CR 5.884% 10/20/37	02/20/2025	AARE Surplus AAM		12,501,089	12,375,000	12,375,000	12,375,000						12,375,000		126,089	126,089	274,174	10/20/2037
00119H-AW-0	AGL CLO 1 LTD AGL 2019-1A DRR 6.784% 10/20/34	02/19/2025	AARE II Surplus ISG		26,548,142	26,550,000	26,550,000	26,550,000						26,550,000		(1,859)	(1,859)	619,590	10/20/2034
00119M-AG-4	AGL CLO 3 LTD AGL 2020-3A C 6.316% 01/15/33	03/04/2025	Paydown		1,955,000	1,955,000	1,919,253	1,931,194		23,806		23,806		1,955,000				52,810	01/15/2033
00119M-AJ-8	AGL CLO 3 LTD AGL 2020-3A D 7.466% 01/15/33	03/06/2025	Paydown		5,520,000	5,520,000	5,261,508	5,331,001		188,999		188,999		5,520,000				173,798	01/15/2033
00119T-AX-2	AGL CLO 5 Ltd AGL 2020-5A CRR 5.804% 07/20/34	12/11/2025	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				1,152,906	07/20/2034
00119T-AZ-7	AGL CLO 5 Ltd AGL 2020-5A DRR 6.784% 07/20/34	12/11/2025	Paydown		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				2,001,146	07/20/2034
00119V-AS-8	AGL CLO 6 LTD AGL 2020-6A CR 6.296% 07/20/34	04/08/2025	Paydown		22,300,000	22,300,000	21,859,691	21,936,426		363,574		363,574		22,300,000				720,375	07/20/2034
00120D-AE-6	AGL CLO 17 Ltd AGL 2022-17A C 5.970% 01/21/35	02/07/2025	Paydown		7,250,000	7,250,000	7,251,088	7,252,217		(2,217)		(2,217)		7,250,000				146,346	01/21/2035
00120D-AG-1	AGL CLO 17 Ltd AGL 2022-17A D 6.970% 01/21/35	02/07/2025	Paydown		1,500,000	1,500,000	1,505,595	1,505,562		(5,562)		(5,562)		1,500,000				34,820	01/21/2035
00120J-AG-8	AGL CLO 13 Ltd AGL 2021-13A C 6.196% 10/20/34	08/08/2025	Call 100.0000		10,500,000	10,500,000	10,499,685	10,486,042		5,155		5,155		10,491,198		8,802	8,802	533,977	10/20/2034
00120J-AJ-2	AGL CLO 13 Ltd AGL 2021-13A D 7.296% 10/20/34	08/08/2025	Paydown		465,880	465,880	462,386	462,718		3,162		3,162		465,880				29,381	10/20/2034
001210-AG-8	AGL CLO 19 Ltd AGL 2022-19A C 7.370% 07/21/35	07/11/2025	Paydown		900,000	900,000	904,975	904,444		(4,444)		(4,444)		900,000				51,938	07/21/2035
001210-AJ-2	AGL CLO 19 Ltd AGL 2022-19A D 8.480% 07/21/35	05/28/2025	AARE Surplus AAM		3,906,887	3,900,000	3,861,000	3,911,220		(1,993)		(1,993)		3,909,228		(2,340)	(2,340)	214,364	07/21/2035
	AMMC CLO 21 LTD AMMC 2017-21A C 6.215% 11/02/30																		
00178L-AD-1		11/10/2025	Paydown		5,000,000	5,000,000	4,766,408	4,857,452		142,548		142,548		5,000,000				339,506	11/02/2030
	Ares LXII CLO Ltd ARES 2021-62A C 6.170%																		
00192W-AG-2	01/25/34	10/27/2025	Paydown		27,500,000	27,500,000	27,505,740	27,516,325		(16,325)		(16,325)		27,500,000				1,877,009	01/25/2034
	Ares LXII CLO Ltd ARES 2021-62A D 7.220%																		
00192W-AJ-6	01/25/34	10/27/2025	Paydown		663,789	663,789	648,730	650,347		13,442		13,442		663,789				52,412	01/25/2034
	AG GC Funding II Ltd AGCCM 2021-2A B 3.151%		Deutsche Bank																
00840B-AA-7	11/17/36	10/22/2025	Securities Inc		4,662,500	5,000,000	5,000,000	5,000,000						5,000,000		(337,500)	(337,500)	147,047	11/17/2036
008511-AQ-0	AGL CLO 7 Ltd AGL 2020-7A CR 6.216% 07/15/34	09/26/2025	Paydown		15,000,000	15,000,000	14,764,683	14,812,383		187,617		187,617		15,000,000				965,760	07/15/2034
008511-AS-6	AGL CLO 7 Ltd AGL 2020-7A DR 7.266% 07/15/34	09/26/2025	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				297,903	07/15/2034
00851T-AJ-5	AGL CLO 11 Ltd AGL 2021-11A C 6.216% 04/15/34	09/26/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				386,304	04/15/2034
00851T-AL-0	AGL CLO 11 Ltd AGL 2021-11A D 7.316% 04/15/34	09/26/2025	Paydown		8,750,000	8,750,000	8,752,188	8,756,250		(6,250)		(6,250)		8,750,000				655,867	04/15/2034
00851W-AE-9	AGL CLO 14 Ltd AGL 2021-14A C 6.182% 12/02/34	03/21/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				171,192	12/02/2034
00851W-AG-4	AGL CLO 14 Ltd AGL 2021-14A D 7.182% 12/02/34	03/21/2025	Paydown		15,500,000	15,500,000	15,272,904	15,298,423		201,577		201,577		15,500,000				507,259	12/02/2034
	ALESCO Preferred Funding III L ALESC 3A A2																		
01448M-AB-5	4.916% 05/01/34	07/15/2025	Paydown		33,600	33,600	30,324	31,643		1,957		1,957		33,600				1,380	05/01/2034
	ALESCO Preferred Funding IV Lt ALESC 4A A2																		
01448Q-AB-6	4.800% 07/30/34	07/30/2025	Paydown		2,653,571	2,653,571	2,362,177	2,370,979		282,592		282,592		2,653,571				75,664	07/30/2034
	ALESCO Preferred Funding V Ltd ALESC 5A A2																		
01448T-AB-0	4.597% 12/23/34	12/23/2025	Paydown		10,709	10,709	10,391			318		318		10,709				161	12/23/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	ALESCO Preferred Funding VI Lt ALESC 6A A1																		
01448X-AA-3	4.417% 03/23/35	09/23/2025	Paydown		685,184	685,184	660,952	231,558		25,719		25,719		685,184				(38,857)	03/23/2035
	ALESCO Preferred Funding XIII ALESC 13A A2																		
014495-AC-9	4.347% 09/23/37	11/19/2025	AEL FWH AAM		2,617,410	2,982,000	2,497,823	2,593,593		19,262		19,262		2,612,855		4,555	4,555	135,162	09/23/2037
	ALESCO Preferred Funding VIII ALESC 8A A1A																		
01449C-AA-8	4.317% 12/23/35	12/23/2025	Paydown		84,938	84,938	79,417	81,798		3,140		3,140		84,938				3,659	12/23/2035
	ALESCO Preferred Funding VIII ALESC 8A A1B																		
01449C-AB-6	4.327% 12/23/35	12/23/2025	Paydown		87,703	87,703	82,002	84,460		3,243		3,243		87,703				3,786	12/23/2035
	ALESCO Preferred Funding X Ltd ALESC 10A A1																		
01449W-AA-4	4.287% 09/23/36	06/23/2025	Paydown		92,025	92,025	81,061	82,827		9,197		9,197		92,025				2,290	09/23/2036
	ALESCO Preferred Funding XI Lt ALESC 11A A1A																		
01450A-AA-8	4.277% 12/23/36	06/23/2025	Paydown		56,236	56,236	50,472	53,804		2,432		2,432		56,236				1,036	12/23/2036
	ALESCO Preferred Funding XI Lt ALESC 11A A2																		
01450A-AB-6	4.397% 12/23/36	09/23/2025	Paydown		482,624	482,624	413,613	424,790		57,834		57,834		482,624				17,277	12/23/2036
	ALESCO Preferred Funding XI Lt ALESC 11A A1BF																		
01450A-AF-7	4.277% 12/23/36	06/23/2025	Paydown		3,744,686	3,744,686	3,524,032	3,592,045		152,641		152,641		3,744,686				68,977	12/23/2036
	ALESCO Preferred Funding XII L ALESC 12A A1																		
01450D-AB-0	4.486% 07/15/37	10/15/2025	Paydown		1,218,187	1,218,187	1,126,525	1,140,755		77,432		77,432		1,218,187				49,153	07/15/2037
	ALESCO Preferred Funding XII L ALESC 12A A1																		
01450D-AB-0	4.486% 07/15/37	12/16/2025	Lincoln Fin Mod - AAM		2,895,819	3,016,003	2,825,578	2,860,006		8,527		8,527		2,868,533		27,286	27,286	175,135	07/15/2037
	Alesco Preferred Funding XVI L ALESC 16A A																		
01450G-AA-5	4.267% 03/23/38	12/23/2025	Paydown		1,965,656	1,965,656	1,676,950	1,698,686		266,970		266,970		1,965,656				48,700	03/23/2038
	Alesco Preferred Funding XVI L ALESC 16A A																		
01450G-AA-5	4.267% 03/23/38	12/09/2025	Various		35,651,912	40,206,192	34,300,908	34,745,470		145,646		145,646		34,891,116		760,795	760,795	1,524,732	03/23/2038
	Alesco Preferred Funding XVII ALESC 17A A1																		
01450N-AA-0	4.697% 09/23/38	12/23/2025	Paydown		619,661	619,661	579,663	350,012		36,963		36,963		619,661				21,419	09/23/2038
	Alesco Preferred Funding XVII ALESC 17A A1																		
01450N-AA-0	4.697% 09/23/38	11/04/2025	Various		33,023,834	34,895,751	32,909,151	33,108,450		52,712		52,712		33,161,162		(137,328)	(137,328)	1,444,038	09/23/2038
	Allegro CLO VI Ltd ALLEG 2017-2A D 6.893%																		
01749B-AD-1	01/17/31	02/28/2025	Paydown		1,655,000	1,655,000	1,537,296	1,573,648		81,352		81,352		1,655,000				46,517	01/17/2031
	Allegro CLO XIII Ltd ALLEG 2021-1A C 6.246%																		
01750W-AG-4	07/20/34	07/30/2025	Paydown		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				714,229	07/20/2034
	Allegro CLO XIII Ltd ALLEG 2021-1A D 7.346%																		
01750W-AJ-8	07/20/34	07/30/2025	Paydown		16,750,000	16,750,000	16,750,000	16,750,000						16,750,000				1,030,502	07/20/2034
	Allegro CLO XIV Ltd ALLEG 2021-2A C 6.316%																		
01751A-AG-1	10/15/34	08/14/2025	Paydown		1,850,000	1,850,000	1,841,340	1,842,584		7,416		7,416		1,850,000				106,019	10/15/2034
	Allegro CLO XIV Ltd ALLEG 2021-2A D 7.316%																		
01751A-AJ-5	10/15/34	08/14/2025	Paydown		3,200,000	3,200,000	3,200,000	3,200,000						3,200,000				210,317	10/15/2034
	Anchorage Capital CLO 19 Ltd ANCHC 2021-19A C																		
03328J-AE-7	6.566% 10/15/34	08/28/2025	Paydown		21,000,000	21,000,000	20,239,027	20,386,508		613,492		613,492		21,000,000				1,304,642	10/15/2034
	Anchorage Capital CLO 19 Ltd ANCHC 2021-19A D																		
03328J-AG-2	7.716% 10/15/34	08/28/2025	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				289,009	10/15/2034
	Anchorage Capital Clo 13 LLC ANCHC 2019-13A CR																		
033291-AQ-8	6.566% 04/15/34	03/27/2025	Paydown		10,000,000	10,000,000	9,975,500	9,978,992		21,008		21,008		10,000,000				324,341	04/15/2034
	Anchorage Capital Clo 13 LLC ANCHC 2019-13A D1R																		
033291-AS-4	7.716% 04/15/34	03/27/2025	Paydown		13,300,000	13,300,000	13,300,000	13,300,000						13,300,000				500,625	04/15/2034
	Anchorage Capital CLO 15 Ltd ANCHC 2020-15A CR																		
03329F-AS-3	6.396% 07/20/34	06/24/2025	Paydown		5,000,000	5,000,000	4,933,340	4,942,692		57,308		57,308		5,000,000				236,429	07/20/2034
	Anchorage Capital CLO 15 Ltd ANCHC 2020-15A DR																		
03329F-AU-8	7.546% 07/20/34	06/24/2025	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				303,293	07/20/2034
	Anchorage Capital CLO 8 Ltd ANCHC 2016-8A CR2																		
03329K-BE-2	6.520% 10/27/34	11/06/2025	Paydown		14,000,000	14,000,000	13,913,430	13,901,542		98,458		98,458		14,000,000				1,021,910	10/27/2034
	Anchorage Credit Funding 2 Ltd ANCHF 2015-2A ARV																		
03329L-AS-0	3.928% 04/25/38	11/03/2025	Paydown		2,000,000	2,000,000	1,907,984	1,926,020		73,980		73,980		2,000,000				78,643	04/25/2038
	Anchorage Credit Funding 2 Ltd ANCHF 2015-2A BRV																		
03329L-AY-7	4.628% 04/25/38	11/03/2025	Paydown		6,000,000	6,000,000	5,712,450	5,767,398		232,602		232,602		6,000,000				283,851	04/25/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03329L-BL-4	Anchorage Credit Funding 2 Ltd ANCHF 2015-2A DRV 6.353% 04/25/38	11/03/2025	Paydown		3,070,000	3,070,000	3,070,000	3,070,000						3,070,000				199,371	04/25/2038
03330D-AC-0	Anchorage Credit Funding Ltd ANCHF 2024-17A B 5.252% 10/22/42	12/09/2025	AMH - AmerUs Group Co.		10,016,560	10,000,000	10,000,000	10,000,000						10,000,000		16,560	16,560	571,884	10/22/2042
03330D-AE-6	Anchorage Credit Funding 17 Lt ANCHF 2024-17A C 5.702% 10/22/42	07/02/2025	ACRA RE 2A Surplus AAM		5,700,702	5,703,000	5,703,000	5,703,000						5,703,000		(2,298)	(2,298)	212,274	10/22/2042
03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV 3.793% 10/25/37	10/25/2025	Paydown		222,991	222,991	214,641	216,140		6,851		6,851		222,991				6,756	10/25/2037
03330H-BS-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A CR 3.554% 10/25/37	10/15/2025	CROSSTRADE		4,683,135	5,000,000	5,000,000	5,000,000						5,000,000		(316,865)	(316,865)	175,232	10/25/2037
03331F-AA-8	Anchorage Credit Funding 7 Ltd ANCHF 2019-7A A 4.620% 04/25/37	10/25/2025	Paydown		2,133,135	2,133,135	2,113,849			19,286		19,286		2,133,135				69,697	04/25/2037
03331K-AE-9	Anchorage Capital CLO 21 Ltd ANCHC 2021-21A C 6.546% 10/20/34	01/21/2025	Paydown		18,000,000	18,000,000	17,956,247	17,962,159		37,841		37,841		18,000,000				334,834	10/20/2034
03331K-AG-4	Anchorage Capital CLO 21 Ltd ANCHC 2021-21A D 7.696% 10/20/34	01/21/2025	Paydown		6,200,000	6,200,000	6,200,000	6,200,000						6,200,000				133,553	10/20/2034
03331X-AA-9	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A A 4.430% 07/25/37	07/25/2025	Paydown		448,627	448,627	448,245	448,442		185		185		448,627				15,997	07/25/2037
03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38	10/25/2025	Paydown		104,492	104,492	101,989	51,751		1,888		1,888		104,492				3,309	04/25/2038
03332A-AG-5	Anchorage Credit Funding 10 Lt ANCHF 2020-10A DV 5.719% 04/25/38	12/09/2025	AMH - AmerUs Group Co.		119,888	125,000	112,654	115,756		1,143		1,143		116,899		2,988	2,988	8,023	04/25/2038
03332P-AG-2	Anchorage Capital Clo 17 Ltd ANCHC 2021-17A C 6.416% 07/15/34	02/27/2025	Paydown		6,012,500	6,012,500	5,985,881	5,989,847		22,653		22,653		6,012,500				159,063	07/15/2034
03332P-AJ-6	Anchorage Capital Clo 17 Ltd ANCHC 2021-17A D 7.566% 07/15/34	02/27/2025	Paydown		12,700,000	12,700,000	12,700,000	12,700,000						12,700,000				390,753	07/15/2034
03664X-AE-8	Antares CLO 2024-6 Ltd ANTR 2024-6A B 5.734% 01/20/37	06/24/2025	ALRe Corporate AAM		28,350,737	28,321,000	28,321,000	28,321,000						28,321,000		29,737	29,737	951,698	01/20/2037
03664X-AG-3	Antares CLO 2024-6 Ltd ANTR 2024-6A C 6.184% 01/20/37	02/20/2025	AARE Surplus AAM		7,518,743	7,500,000	7,500,000	7,500,000						7,500,000		18,743	18,743	101,735	01/20/2037
03664X-AJ-7	Antares CLO 2024-6 Ltd ANTR 2024-6A D 7.684% 01/20/37	02/20/2025	AARE Surplus AAM		7,518,113	7,500,000	7,500,000	7,500,000						7,500,000		18,113	18,113	124,235	01/20/2037
03665A-AJ-6	Antares CLO 2017-2 Ltd ANTR 2017-2A AR 5.626% 10/20/33	04/21/2025	Paydown		29,009,316	29,009,316	27,365,983	28,153,502		855,814		855,814		29,009,316				909,087	10/20/2033
03665A-AN-7	Antares CLO 2017-2 Ltd ANTR 2017-2A CR 6.746% 10/20/33	04/21/2025	Paydown		28,500,000	28,500,000	28,531,353	28,531,785		(31,785)		(31,785)		28,500,000				1,054,499	10/20/2033
03665A-AQ-0	Antares CLO 2017-2 Ltd ANTR 2017-2A DR 7.896% 10/20/33	04/21/2025	Paydown		8,412,000	8,412,000	8,444,262	8,444,725		(32,725)		(32,725)		8,412,000				360,150	10/20/2033
03665G-AH-7	Antares CLO 2023-1 Ltd ANTR 2023-1A C 7.958% 04/25/35	07/10/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				610,126	04/25/2035
03665G-AK-0	Antares CLO 2023-1 Ltd ANTR 2023-1A D 9.958% 04/25/35	07/10/2025	Paydown		7,000,000	7,000,000	7,000,000	6,986,379		13,621		13,621		7,000,000				527,421	04/25/2035
03665J-AK-4	Antares CLO 2017-1 Ltd ANTR 2017-1A BR 6.146% 04/20/33	01/21/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				246,498	04/20/2033
03665J-AL-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CR 6.846% 04/20/33	01/15/2025	Paydown		127,500,000	127,500,000	128,214,895	128,182,130		(682,130)		(682,130)		127,500,000				2,308,440	04/20/2033
03665L-AU-7	Antares CLO 2018-3 LTD ANTR 2018-3A DR 7.734% 07/20/36	02/26/2025	Apollo Global Securities, LLC		2,034,588	2,000,000	2,000,000	2,000,000						2,000,000		34,588	34,588	90,235	07/20/2036
03665M-AC-5	Antares CLO 2018-1 Ltd ANTR 2018-1A B 5.796% 04/20/31	03/13/2025	Paydown		12,855,000	12,855,000	11,923,013	12,467,347		387,653		387,653		12,855,000				327,486	04/20/2031
03665T-AQ-9	Antares CLO 2018-2 Ltd ANTR 2018-2A BR 6.184% 04/20/34	11/06/2025	Paydown		8,000,000	8,000,000	7,640,000	7,769,231		230,769		230,769		8,000,000				563,481	04/20/2034
03665T-AS-5	Antares CLO 2018-2 Ltd ANTR 2018-2A CR 6.984% 04/20/34	11/06/2025	Paydown		48,200,000	48,200,000	48,200,000	48,200,000						48,200,000				3,803,064	04/20/2034
03666B-AA-2	Antares CLO 2021-1 Ltd ANTR 2021-1A A1 5.650% 07/25/33	10/15/2025	Paydown		25,000,000	25,000,000	24,237,415	24,488,823		511,177		511,177		25,000,000				1,522,927	07/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03666B-AE-4	Antares CLO 2021-1 Ltd ANTR 2021-1A B 5.970% 07/25/33	10/15/2025	Paydown		9,000,000	9,000,000	9,016,524	9,013,916		(13,916)		(13,916)		9,000,000				576,654	07/25/2033
03666B-AE-4	Antares CLO 2021-1 Ltd ANTR 2021-1A B 5.970% 07/25/33	05/28/2025	AARE Surplus AAM		1,002,713	1,000,000	1,000,000	1,000,000						1,000,000		2,713	2,713	39,126	07/25/2033
03666B-AG-9	Antares CLO 2021-1 Ltd ANTR 2021-1A C 6.870% 07/25/33	10/15/2025	Paydown		4,000,000	4,000,000	3,650,000	3,754,017		245,983		245,983		4,000,000				291,790	07/25/2033
03666B-AJ-3	Antares CLO 2021-1 Ltd ANTR 2021-1A D 8.020% 07/25/33	02/20/2025	AARE Surplus AAM		4,543,101	4,500,000	4,500,000	4,500,000						4,500,000		43,101	43,101	128,638	07/25/2033
03666L-AL-6	Antares CLO 2020-1 Ltd ANTR 2020-1A A1R 5.581% 10/23/33	10/15/2025	Paydown		46,000,000	46,000,000	43,645,200	44,521,171		1,478,829		1,478,829		46,000,000				2,783,737	10/23/2033
03666L-AQ-5	Antares CLO 2020-1 Ltd ANTR 2020-1A BR 6.021% 10/23/33	10/15/2025	Paydown		950,000	950,000	847,115	875,508		74,492		74,492		950,000				61,635	10/23/2033
03755H-AJ-2	Apex Credit Clo 2018-I Ltd APEXC 2018-1A C 6.070% 04/25/31	03/21/2025	Paydown		18,225,000	18,225,000	18,088,542	18,124,674		100,326		100,326		18,225,000				500,095	04/25/2031
03755H-AL-7	Apex Credit Clo 2018-I Ltd APEXC 2018-1A D 7.070% 04/25/31	05/12/2025	Various		7,978,250	8,225,000	8,178,354	8,185,477		2,935		2,935		8,188,412		(210,162)	(210,162)	350,164	04/25/2031
03763Y-BQ-8	Apidos CLO XI APID 2012-11A CR3 6.143% 04/17/34	04/10/2025	Paydown		2,500,000	2,500,000	2,488,709	2,489,800		10,200		10,200		2,500,000				81,978	04/17/2034
03769L-AG-3	Apidos CLO XXXVI APID 2021-36A C 6.146% 07/20/34	12/23/2025	Paydown		5,725,000	5,725,000	5,710,688	5,701,189		23,811		23,811		5,725,000				446,852	07/20/2034
03771B-AG-1	Apidos Clo XIix APID 2024-49A C 5.765% 10/24/37	02/19/2025	ORIX Life - Custody															(932)	10/24/2037
04009B-AW-8	ARES Loan Funding III Ltd ARES 2022-ALF3A D1R 6.958% 07/25/36	05/28/2025	AARE Surplus AAM		7,699,384	7,700,000	7,700,000	7,700,000						7,700,000		(616)	(616)	346,722	07/25/2036
04009G-AW-7	Ares LIII CLO Ltd ARES 2019-53A CR 5.865% 10/24/36	12/09/2025	Paydown		8,250,000	8,250,000	8,250,000	8,250,000						8,250,000				595,665	10/24/2036
04009G-AY-3	Ares LIII CLO Ltd ARES 2019-53A D1R 6.965% 10/24/36	12/09/2025	Paydown		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				165,282	10/24/2036
04009G-AY-3	Ares LIII CLO Ltd ARES 2019-53A D1R 6.965% 10/24/36	11/13/2025	AMH - AmerUs Group Co.		15,038,310	15,000,000	15,000,000	15,000,000						15,000,000		38,310	38,310	1,195,944	10/24/2036
04016N-AX-1	ARES XLIV CLO Ltd ARES 2017-44A CR 7.566% 04/15/34	08/13/2025	Paydown		3,760,000	3,760,000	3,514,961	3,557,504		202,496		202,496		3,760,000				254,201	04/15/2034
04017F-AG-4	Ares XLVIII CLO Ltd ARES 2018-48A C 5.946% 07/20/30	07/08/2025	Paydown		4,000,000	4,000,000	3,877,360	3,921,309		78,691		78,691		4,000,000				186,697	07/20/2030
04017J-AW-1	Ares XLIX CLO Ltd ARES 2018-49A D1R 7.007% 10/22/36	03/07/2025	AARE II Surplus ISG		15,223,260	15,000,000	15,000,000	15,000,000						15,000,000		223,260	223,260	434,697	10/22/2036
04017Q-AJ-4	Ares XXVIIIR CLO Ltd ARES 2018-28RA D 7.243% 10/17/30	01/17/2025	Paydown		5,000,000	5,000,000	4,997,212	4,998,402		1,598		1,598		5,000,000				102,338	10/17/2030
04018L-AN-5	ARES L CLO Ltd ARES 2018-50A CR 6.066% 01/15/32	07/15/2025	Paydown		3,000,000	3,000,000	3,010,500	3,004,941		(4,941)		(4,941)		3,000,000				149,412	01/15/2032
04019D-AU-6	Ares LXI CLO Ltd ARES 2021-61A DR 7.784% 04/20/37	01/13/2025	ORIX Life - Custody		1,684,257	1,650,000	1,680,047	1,679,386		(145)		(145)		1,679,241		5,016	5,016	32,792	04/20/2037
04020F-AG-9	Ares Loan Funding IV Ltd ARES 2023-ALF4A D 8.585% 10/15/36	10/15/2025	Paydown		750,000	750,000	767,250	761,391		(11,391)		(11,391)		750,000				68,922	10/15/2036
04623T-AG-0	ASSURANT CLO II LTD MORGN 2018-2A D 6.996% 04/20/31	11/26/2025	Various		10,602,750	10,550,000	10,308,172	10,378,718		32,625		32,625		10,411,343		191,407	191,407	891,116	04/20/2031
04941Y-AC-3	Atlas Senior Loan Fund XI Ltd ATCLO 2018-11A A1L 5.220% 07/26/31	10/27/2025	Paydown		270,552	270,552	270,580			(28)		(28)		270,552				3,881	07/26/2031
04942J-AG-6	Atlas Senior Loan Fund X Ltd ATCLO 2018-10A C 6.016% 01/15/31	12/12/2025	Various		15,156,625	15,100,000	14,925,766	14,986,726		105,303		105,303		15,092,029		64,596	64,596	1,158,433	01/15/2031
04942U-AJ-5	Atlas Senior Loan Fund XII Ltd ATCLO 2018-12A C 6.497% 10/24/31	12/12/2025	Various		22,863,750	22,750,000	22,576,195	22,629,223		104,584		104,584		22,733,807		129,943	129,943	1,847,696	10/24/2031
04942U-AL-0	Atlas Senior Loan Fund XII Ltd ATCLO 2018-12A D 7.197% 10/24/31	06/05/2025	Various		7,010,500	7,000,000	6,786,707	6,864,286		11,508		11,508		6,875,794		134,706	134,706	344,042	10/24/2031
04942V-AS-3	Atlas Senior Loan Fund XIII ATCLO 2019-13A D 8.229% 04/22/31	05/30/2025	Janney Montgomery		3,018,000	3,000,000	2,918,003	2,941,688		5,122		5,122		2,946,810		71,190	71,190	164,242	04/22/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04943A-AG-4	Atlas Senior Secured Loan Fund ATCLO 2017-8A C 6.705% 01/16/30	10/16/2025	Paydown		2,877,033	2,877,033	2,774,831	2,816,546		60,487		60,487		2,877,033				209,897	01/16/2030
04943A-AJ-8	Atlas Senior Loan Fund Ltd ATCLO 2017-8A D 7.855% 01/16/30	06/06/2025	Various		4,024,000	4,000,000	3,981,443	3,989,930		1,239		1,239		3,991,169		32,831	32,831	220,027	01/16/2030
04966H-AJ-5	Madison Park Funding XLII Ltd ATRM 13A D 6.821% 11/21/30	10/03/2025	Paydown		4,000,000	4,000,000	3,695,356	3,790,351		209,649		209,649		4,000,000				281,543	11/21/2030
05072M-AJ-2	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A BR 7.584% 04/20/35	02/20/2025	AARE Surplus AAM		16,733,166	16,700,000	16,700,000	16,700,000						16,700,000		33,166	33,166	466,206	04/20/2035
05072M-AL-7	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A CR 8.234% 04/20/35	04/21/2025	Paydown		23,300,000	23,300,000	23,342,811	23,333,445		(33,445)		(33,445)		23,300,000				1,037,424	04/20/2035
054974-AC-4	BBAM US CLO III Ltd BBAM 2023-3A A2 6.705% 10/15/38	10/03/2025	Paydown		11,250,000	11,250,000	11,250,000	11,250,000						11,250,000				792,697	10/15/2038
054974-AE-0	BBAM US CLO III Ltd BBAM 2023-3A B 7.105% 10/15/38	10/03/2025	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				1,190,147	10/15/2038
054978-AC-5	BBAM US CLO I Ltd BBAM 2022-1A A2 5.855% 04/15/35	02/27/2025	Paydown		2,000,000	2,000,000	1,999,000	1,999,161		839		839		2,000,000				48,351	04/15/2035
054978-AE-1	BBAM US CLO I Ltd BBAM 2022-1A B 6.105% 04/15/35	02/28/2025	Paydown		26,500,000	26,500,000	26,500,000	26,500,000						26,500,000				665,316	04/15/2035
054978-AG-6	BBAM US CLO I Ltd BBAM 2022-1A C 7.205% 04/15/35	02/27/2025	Paydown		20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				598,615	04/15/2035
054979-AA-7	BBAM US CLO I Ltd BBAM 2022-1A D 10.705% 04/15/35	02/26/2025	Paydown		1,252,500	1,252,500	1,227,450	1,235,564		16,936		16,936		1,252,500				52,891	04/15/2035
054984-AA-7	BBAM US CLO II Ltd BBAM 2023-2A A2 6.555% 10/15/38	10/15/2025	Various		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				927,077	10/15/2038
054984-AC-3	BBAM US CLO II Ltd BBAM 2023-2A B 6.905% 10/15/38	10/15/2025	Various		18,750,000	18,750,000	18,772,253	18,771,876		(21,876)		(21,876)		18,750,000				1,403,667	10/15/2038
054984-AE-9	BBAM US CLO II Ltd BBAM 2023-2A C1 8.405% 10/15/38	10/15/2025	Paydown		14,400,000	14,400,000	14,400,000	14,400,000						14,400,000				1,297,016	10/15/2038
054984-AG-4	BBAM US CLO II Ltd BBAM 2023-2A C2 10.905% 10/15/38	10/15/2025	Paydown		1,700,000	1,700,000	1,700,000	1,698,632		1,368		1,368		1,700,000				196,210	10/15/2038
05550G-AN-7	BCC Middle Market CLO 2019-1 L BCMM 2019-1A A2R 6.166% 10/15/33	07/02/2025	Paydown		13,000,000	13,000,000	12,185,485	12,449,028		550,972		550,972		13,000,000				626,714	10/15/2033
05553M-AE-1	BCRED BSL CLO 2021-1, LLC BXBSL 2021-1A C 6.296% 07/20/34	05/29/2025	Paydown		4,500,000	4,500,000	4,501,613	4,501,695		(1,695)		(1,695)		4,500,000				187,998	07/20/2034
05553M-AG-6	BCRED BSL CLO 2021-1, LLC BXBSL 2021-1A D 7.496% 07/20/34	05/29/2025	Paydown		7,700,000	7,700,000	7,672,552	7,676,142		23,858		23,858		7,700,000				378,151	07/20/2034
056162-AU-4	Barings CLO Ltd 2015-I BABSN 2015-IA DR 6.746% 01/20/31	05/30/2025	Various		8,534,000	8,500,000	8,359,062	8,386,690		11,491		11,491		8,398,181		135,819	135,819	386,900	01/20/2031
05682G-AG-3	Bain Capital Credit CLO 2022-2 BCC 2022-2A B 5.807% 04/22/35	07/02/2025	Paydown		36,900,000	36,900,000	35,447,063	35,447,063		1,452,938		1,452,938		36,900,000				1,649,129	04/22/2035
05682G-AL-2	Bain Capital Credit CLO 2022-2 BCC 2022-2A D1 7.507% 04/22/35	07/02/2025	Paydown		1,230,000	1,230,000	1,225,818	1,221,715		8,285		8,285		1,230,000				69,666	04/22/2035
05684A-AW-9	Bain Capital Credit Clo 2019-4 BCC 2019-4A DR 7.490% 04/23/35	03/10/2025	Paydown		5,000,000	5,000,000	4,985,500	4,984,008		15,992		15,992		5,000,000				156,099	04/23/2035
056912-AL-2	Bain Capital Credit Clo 2024-5 BCC 2024-5A D1 6.970% 10/21/37	01/13/2025	ORIX Life - Custody		1,954,924	1,950,000	1,950,000	1,950,000						1,950,000		4,924	4,924	42,595	10/21/2037
05765X-AG-6	Balboa Bay Loan Funding 2021-1 BOBA 2021-1A C 6.196% 07/20/34	02/20/2025	Paydown		5,500,000	5,500,000	5,470,143	5,474,606		25,394		25,394		5,500,000				118,862	07/20/2034
05874W-AC-5	Ballyrock CLO 19 Ltd BALLY 2022-19A A2 5.834% 04/20/35	08/28/2025	Paydown		21,150,000	21,150,000	20,824,290	20,824,290		325,710		325,710		21,150,000				1,157,684	04/20/2035
05875T-AG-2	Ballyrock CLO 15 Ltd BALLY 2021-1A C 7.266% 04/15/34	01/15/2025	Paydown		4,410,000	4,410,000	4,398,710	4,395,079		14,921		14,921		4,410,000				90,357	04/15/2034
05875Y-AE-6	Ballyrock CLO 18 Ltd BALLY 2021-18A B 6.216% 01/15/35	03/21/2025	Paydown		11,550,000	11,550,000	11,504,144	11,510,085		39,915		39,915		11,550,000				343,579	01/15/2035
05875Y-AG-1	Ballyrock CLO 18 Ltd BALLY 2021-18A C 7.266% 01/15/35	03/21/2025	Paydown		21,450,000	21,450,000	21,450,000	21,450,000						21,450,000				736,298	01/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05876K-AG-0	Ballyrock CLO 16 Ltd BALLY 2021-16A C 7.046% 07/20/34	03/13/2025	Paydown		2,340,000	2,340,000	2,322,310	2,320,818		19,182		19,182		2,340,000				71,231	07/20/2034
06760G-AC-5	Barings CLO Ltd 2018-I BABSN 2018-1A B 5.916% 04/15/31	08/15/2025	Call 100.0000		2,500,000	2,500,000	2,441,003	2,454,728		6,724		6,724		2,461,452		38,548	38,548	135,292	04/15/2031
06760G-AC-5	Barings CLO Ltd 2018-I BABSN 2018-1A B 5.916% 04/15/31	08/15/2025	Paydown		2,850,000	2,850,000	2,850,000	2,850,000						2,850,000				154,232	04/15/2031
06760G-AD-3	Barings CLO Ltd 2018-I BABSN 2018-1A C 6.766% 04/15/31	08/15/2025	Call 100.0000		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				159,366	04/15/2031
06760G-AD-3	Barings CLO Ltd 2018-I BABSN 2018-1A C 6.766% 04/15/31	08/15/2025	Paydown		4,900,000	4,900,000	4,814,100	4,834,217		65,783		65,783		4,900,000				300,343	04/15/2031
06761V-AW-7	Barings Clo Ltd 2019-IV BABSN 2019-4A D1R 7.205% 07/15/37	02/20/2025	AARE Surplus AAM		7,946,640	7,800,000	7,800,000	7,797,724		1,015		1,015		7,798,739		147,901	147,901	217,883	07/15/2037
06762H-AG-2	Barings Clo Ltd 2023-I BABSN 2023-1A D 9.084% 04/20/36	06/02/2025	Paydown		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				778,304	04/20/2036
06762L-AQ-1	Barings CLO Ltd 2020-I BABSN 2020-1A DR 7.366% 10/15/36	01/15/2025	Paydown		4,000,000	4,000,000	3,990,000	3,966,970		33,030		33,030		4,000,000				82,979	10/15/2036
070252-AE-1	Basswood Park CLO Ltd BARK 2021-1A C 5.796% 04/20/34	09/19/2025	Paydown		1,000,000	1,000,000	992,000	996,908		3,092		3,092		1,000,000				58,217	04/20/2034
07378W-AU-2	Bean Creek CLO Ltd BCRK 2015-1A CR 6.046% 04/20/31	09/25/2025	Paydown		4,500,000	4,500,000	4,404,489	4,435,234		64,766		64,766		4,500,000				277,247	04/20/2031
07378W-AW-8	Bean Creek CLO Ltd BCRK 2015-1A DR 6.896% 04/20/31	09/25/2025	Paydown		2,100,000	2,100,000	2,055,375	2,072,493		27,507		27,507		2,100,000				146,191	04/20/2031
08180X-AU-6	Benefit Street Partners CLO VI BSP 2015-8A BR 5.996% 01/20/31	08/12/2025	Paydown		9,000,000	9,000,000	8,935,625	8,951,536		48,464		48,464		9,000,000				473,011	01/20/2031
08180X-AW-2	Benefit Street Partners CLO VI BSP 2015-8A CR 6.896% 01/20/31	08/07/2025	Paydown		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				185,479	01/20/2031
08182N-AG-7	Benefit Street Partners CLO XX BSP 2021-24A D 7.496% 10/20/34	03/25/2025	Paydown		3,675,000	3,675,000	3,683,967	3,677,798		(2,798)		(2,798)		3,675,000				128,122	10/20/2034
08186R-AW-9	Benefit Street Partners CLO XX BSP 2020-21A DR 7.516% 10/15/34	11/18/2025	Paydown		4,500,000	4,500,000	4,500,018	4,499,768		232		232		4,500,000				396,728	10/15/2034
08186U-AN-2	Benefit Street Partners Clo XX BSP 2020-22A BR 5.784% 04/20/35	07/21/2025	Paydown		15,300,000	15,300,000	15,038,520	15,038,520		261,480		261,480		15,300,000				730,254	04/20/2035
08186V-AL-4	Benefit Street Partners CLO XX BSP 2021-23A D 7.770% 04/25/34	07/16/2025	Paydown		4,000,000	4,000,000	4,009,760	4,003,115		(3,115)		(3,115)		4,000,000				244,112	04/25/2034
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 6.019% 11/22/34	07/29/2025	Paydown		19,807,331	19,807,331	19,542,564	19,535,015		272,316		272,316		19,807,331				1,010,493	11/22/2034
09204W-AD-6	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A B 6.769% 11/22/34	07/29/2025	Paydown		12,000,000	12,000,000	11,999,592	12,001,076		(1,076)		(1,076)		12,000,000				682,193	11/22/2034
09204W-AE-4	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A C 8.019% 11/22/34	07/29/2025	Paydown		7,000,000	7,000,000	6,987,500	6,995,881		4,119		4,119		7,000,000				466,002	11/22/2034
09261M-AA-4	Blackrock Rainier CLO VI Ltd BLKMM 2021-6A A 5.846% 04/20/33	04/21/2025	Paydown		12,500,000	12,500,000	11,843,750	12,193,402		306,598		306,598		12,500,000				405,625	04/20/2033
09628F-AE-9	BlueMountain Fuji US Clo III L BLUEM 2017-3A B 5.541% 01/15/30	03/28/2025	Call 100.0000		2,150,000	2,150,000	2,126,395	2,126,395						2,126,395		23,605	23,605	34,574	01/15/2030
09628F-AJ-8	BlueMountain Fuji US Clo III L BLUEM 2017-3A D 6.566% 01/15/30	03/21/2025	Paydown		750,000	750,000	728,250	738,123		11,877		11,877		750,000				23,455	01/15/2030
09628J-AQ-4	BlueMountain CLO 2015-3 Ltd BLUEM 2015-3A BR 5.896% 04/20/31	12/12/2025	Janney Montgomery		22,835,313	22,750,000	22,750,000	22,750,000						22,750,000		85,313	85,313	1,693,179	04/20/2031
09628J-AS-0	BlueMountain CLO 2015-3 Ltd BLUEM 2015-3A CR 6.746% 04/20/31	11/26/2025	Janney Montgomery		12,265,313	12,250,000	12,250,000	12,250,000						12,250,000		15,313	15,313	999,915	04/20/2031
09628N-AW-2	BlueMountain CLO 2015-4 Ltd BLUEM 2015-4A DR 7.096% 04/20/30	05/30/2025	Janney Montgomery		10,035,000	10,000,000	10,000,000	10,000,000						10,000,000		35,000	35,000	477,052	04/20/2030
09629V-AG-8	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A C 6.315% 08/15/31	12/12/2025	Various		10,544,625	10,500,000	10,391,670	10,426,456		29,655		29,655		10,456,111		88,514	88,514	787,749	08/15/2031
09629V-AJ-2	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A D 7.265% 08/15/31	11/25/2025	Various		9,273,125	9,250,000	9,195,632	9,220,369		6,856		6,856		9,227,225		45,900	45,900	757,635	08/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09630M-AE-0	BlueMountain CLO XXXIII Ltd BLUEM 2021-33A C 6.251% 11/20/34	10/08/2025	Redemption 100.0000		1,900,000	1,900,000	1,885,750	1,885,048		14,952		14,952		1,900,000				114,244	11/20/2034
09631J-AC-0	BlueMountain CLO XXXIV Ltd BLUEM 2022-34A B1 5.934% 04/20/35	10/15/2025	Paydown		6,279,000	6,279,000	6,204,932	6,204,932		74,068		74,068		6,279,000				402,494	04/20/2035
12482N-AU-5	CBAM 2019-10 Ltd CBAM 2019-10A CR 6.446% 04/20/32	09/10/2025	Paydown		14,500,000	14,500,000	14,093,522	14,189,462		310,538		310,538		14,500,000				906,359	04/20/2032
12510T-AC-8	CBAMR 2019-11R Ltd CBAM 2019-11RA B 5.896% 01/20/35	12/04/2025	Paydown		12,561,000	12,561,000	12,156,923	12,156,923		404,077		404,077		12,561,000				904,000	01/20/2035
12511T-AG-8	CBAMR Ltd CBAMR 2021-15A D 7.516% 01/15/36	02/20/2025	Paydown		5,000,000	5,000,000	4,986,705	4,987,047		12,953		12,953		5,000,000				145,208	01/15/2036
12528V-AG-4	CFIP CLO Ltd CFIP 2018-1A C 6.596% 07/18/31	03/21/2025	Paydown		10,000,000	10,000,000	9,982,270	9,986,850		13,150		13,150		10,000,000				308,600	07/18/2031
12549A-AQ-3	CIFC Funding 2013-I Ltd CIFC 2013-1A BR 6.555% 07/16/30	07/28/2025	Call 100.0000		7,650,000	7,650,000	7,557,320	7,579,943		8,210		8,210		7,588,153		61,847	61,847	423,380	07/16/2030
12549A-AQ-3	CIFC Funding 2013-I Ltd CIFC 2013-1A BR 6.555% 07/16/30	07/25/2025	Paydown		15,450,000	15,450,000	15,232,154	15,291,024		158,976		158,976		15,450,000				855,062	07/16/2030
12549A-AS-9	CIFC Funding 2013-I Ltd CIFC 2013-1A CR 7.705% 07/16/30	07/25/2025	Paydown		2,500,000	2,500,000	2,483,548	2,491,404		8,596		8,596		2,500,000				160,880	07/16/2030
12550M-AN-0	CIFC Funding 2015-III Ltd CIFC 2015-3A CR 5.796% 04/19/29	02/13/2025	Paydown		1,245,000	1,245,000	1,245,413	1,245,317		(317)		(317)		1,245,000				25,709	04/19/2029
12551Y-AE-3	CIFC Funding 2018-III Ltd CIFC 2018-3A C 6.046% 07/18/31	09/05/2025	Paydown		1,500,000	1,500,000	1,444,676	1,461,288		38,712		38,712		1,500,000				87,927	07/18/2031
12551Y-AG-8	CIFC Funding 2018-III Ltd CIFC 2018-3A D 6.996% 07/18/31	09/05/2025	Paydown		2,500,000	2,500,000	2,359,530	2,399,874		100,126		100,126		2,500,000				167,789	07/18/2031
12552M-AJ-7	CIFC Funding 2013-III-R Ltd CIFC 2013-3RA C 7.027% 04/24/31	03/27/2025	Paydown		2,150,000	2,150,000	2,014,707	2,080,580		69,420		69,420		2,150,000				70,453	04/24/2031
12554A-AY-8	CIFC Funding 2019-II Ltd CIFC 2019-2A DR 7.143% 04/17/34	09/17/2025	Paydown		5,010,000	5,010,000	4,860,202	4,890,940		119,060		119,060		5,010,000				356,950	04/17/2034
12567H-AJ-1	CIFC Funding 2021-VII Ltd CIFC 2021-7A D 7.121% 01/23/35	09/04/2025	Paydown		5,200,000	5,200,000	5,064,404	5,087,247		112,753		112,753		5,200,000				349,202	01/23/2035
13875L-AS-7	Canyon Capital CLO 2014-1 Ltd CANYC 2014-1A BR 5.900% 01/30/31	12/12/2025	Various		4,516,875	4,500,000	4,266,117	4,275,260		172,294		172,294		4,447,554		69,321	69,321	330,184	01/30/2031
13875M-AG-1	Canyon CLO 2021-3 Ltd CANYC 2021-3A D 7.216% 07/15/34	08/21/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				530,928	07/15/2034
13876N-AS-2	Canyon CLO 2020-2 Ltd CANYC 2020-2A CR 6.216% 10/15/34	01/31/2025	Paydown		6,750,000	6,750,000	6,724,870	6,728,417		21,583		21,583		6,750,000				125,958	10/15/2034
13877E-AG-7	Canyon Capital CLO 2021-1 Ltd CANYC 2021-1A C 6.116% 04/15/34	10/15/2025	Paydown		1,000,000	1,000,000	999,000	999,030		970		970		1,000,000				66,869	04/15/2034
13877E-AJ-1	Canyon Capital CLO 2021-1 Ltd CANYC 2021-1A D 7.266% 04/15/34	10/15/2025	Paydown		4,500,000	4,500,000	4,432,950	4,416,147		83,853		83,853		4,500,000				353,379	04/15/2034
13877L-AE-6	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A C 7.794% 01/15/36	03/07/2025	Paydown		12,500,000	12,500,000	12,521,438	12,523,071		(23,071)		(23,071)		12,500,000				418,381	01/15/2036
13877L-AG-1	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A D 9.634% 01/15/36	03/07/2025	Paydown		13,500,000	13,500,000	13,365,000	13,392,580		107,420		107,420		13,500,000				550,522	01/15/2036
13877P-AG-2	Canyon CLO 2021-4 Ltd CANYC 2021-4A D 7.216% 10/15/34	09/15/2025	Paydown		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				118,392	10/15/2034
13887W-AN-0	Canyon Capital CLO 2019-2 Ltd CANYC 2019-2A CR 6.316% 10/15/34	02/11/2025	Paydown		1,500,000	1,500,000	1,492,879	1,492,964		7,036		7,036		1,500,000				34,645	10/15/2034
13887W-AQ-3	Canyon Capital CLO 2019-2 Ltd CANYC 2019-2A DR 7.466% 10/15/34	02/11/2025	Paydown		8,000,000	8,000,000	7,954,020	7,952,122		47,878		47,878		8,000,000				215,184	10/15/2034
143120-AG-8	CARLYLE US CLO 2021-8 LTD CGMS 2021-8A D 7.366% 10/15/34	09/11/2025	Paydown		2,550,000	2,550,000	2,346,000	2,379,695		170,305		170,305		2,550,000				184,098	10/15/2034
14312J-BL-5	Carlyle Global Market Strategi CGMS 2015-5A BR3 5.884% 01/20/32	11/04/2025	Paydown		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				870,131	01/20/2032
14316B-AQ-8	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A A2R 5.746% 04/20/31	08/26/2025	Paydown		1,250,000	1,250,000	1,251,500	1,250,000						1,250,000				66,178	04/20/2031
14316B-AQ-8	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A A2R 5.746% 04/20/31	08/22/2025	Maturity		350,000	350,000	350,420	350,000						350,000				18,530	04/20/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14316B-AU-9	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A CR 7.496% 04/20/31	06/05/2025	ACRA RE II Surplus AAM		2,511,480	2,500,000	2,500,000	2,500,000						2,500,000		11,480	11,480	126,607	04/20/2031
14316K-AJ-4	CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D 6.796% 04/20/34	02/27/2025	Paydown		4,000,000	4,000,000	4,006,000	3,940,711		59,289		59,289		4,000,000				106,583	04/20/2034
14316W-AG-4	Carlyle US CLO 2021-7 LTD CGMS 2021-7A C 7.266% 10/15/35	03/26/2025	Paydown		2,000,000	2,000,000	1,990,200	1,991,752		8,248		8,248		2,000,000				70,781	10/15/2035
14317K-AE-4	Carlyle US CLO 2021-9 Ltd CGMS 2021-9A C 6.146% 10/20/34	07/21/2025	Paydown		1,400,000	1,400,000	1,394,750	1,395,283		4,717		4,717		1,400,000				70,666	10/20/2034
14317K-AG-9	Carlyle US CLO 2021-9 Ltd CGMS 2021-9A D 7.346% 10/20/34	07/25/2025	Paydown		4,470,000	4,470,000	4,469,106	4,462,609		7,391		7,391		4,470,000				270,171	10/20/2034
14317X-AW-6	CARLYLE US CLO 2020-1 LTD CGMS 2020-1A BR 6.146% 07/20/34	02/07/2025	Paydown		2,000,000	2,000,000	1,750,000	1,802,522		197,478		197,478		2,000,000				41,350	07/20/2034
14317Y-AG-9	CARLYLE US CLO 2021-5 LTD CGMS 2021-5A C 6.046% 07/20/34	08/06/2025	Paydown		1,830,000	1,830,000	1,820,850	1,819,471		10,529		10,529		1,830,000				96,259	07/20/2034
14319C-AG-5	CARLYLE US CLO 2023-4 LTD CGMS 2023-4A C 6.658% 10/25/36	10/27/2025	Paydown		9,000,000	9,000,000	9,126,000	8,981,441		18,559		18,559		9,000,000				659,104	10/25/2036
14319H-AL-3	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A D1 7.308% 07/25/36	09/08/2025	Apollo Global Securities, LLC		1,005,043	1,000,000	1,000,000	1,000,000						1,000,000		5,043	5,043	102,572	07/25/2036
14319K-AJ-1	Carlyle US CLO 2024-5 Ltd CGMS 2024-5A D1 6.858% 10/25/36	05/28/2025	AARE Surplus AAM		8,728,258	8,700,000	8,700,000	8,700,000						8,700,000		28,258	28,258	348,168	10/25/2036
14319P-AG-6	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A C 5.858% 10/25/37	11/13/2025	AMH - AmerUs Group Co.		5,018,895	5,000,000	5,000,000	5,000,000						5,000,000		18,895	18,895	314,714	10/25/2037
14319R-AG-2	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A D1 6.905% 01/15/37	03/07/2025	AARE II Surplus ISG		10,196,070	10,000,000	10,000,000	10,000,000						10,000,000		196,070	196,070	178,559	01/15/2037
14889D-AS-7	Catamaran CLO 2014-1 Ltd CRMN 2014-1A CR 7.549% 04/22/30	05/30/2025	Janney Montgomery		5,030,000	5,000,000	4,799,595	4,837,733		15,356		15,356		4,853,089		176,911	176,911	252,580	04/22/2030
14900C-AG-0	Catamaran CLO 2018-1 Ltd CRMN 2018-1A C 6.627% 10/25/31	09/12/2025	Paydown		9,650,000	9,650,000	9,544,732	9,580,209		69,791		69,791		9,650,000				617,524	10/25/2031
14900C-AJ-4	Catamaran CLO 2018-1 Ltd CRMN 2018-1A D 7.777% 10/25/31	06/05/2025	Various		17,549,920	17,480,000	17,458,869	17,462,372		640		640		17,463,012		86,908	86,908	919,571	10/25/2031
14919B-AJ-5	Cathedral Lake V Ltd CATLK 2018-5A C 6.582% 10/21/30	01/10/2025	Paydown															(183)	10/21/2030
150323-BE-2	Cedar Funding IV CLO Ltd CEDF 2014-4A CRR 6.121% 07/23/34	01/10/2025	Paydown		3,250,000	3,250,000	3,255,525	3,206,755		43,245		43,245		3,250,000				48,502	07/23/2034
150323-BG-7	Cedar Funding IV CLO Ltd CEDF 2014-4A DRR 7.121% 07/23/34	01/10/2025	Paydown		2,000,000	2,000,000	1,782,720	1,825,931		174,069		174,069		2,000,000				34,181	07/23/2034
15032D-AX-9	Cedar Funding VI CLO Ltd CEDF 2016-6A DRR 7.456% 04/20/34	10/20/2025	Paydown		6,900,000	6,900,000	6,919,200	6,938,785		(38,785)		(38,785)		6,900,000				554,567	04/20/2034
15032E-AU-3	Cedar Funding VIII Clo Ltd CEDF 2017-8A DR 7.643% 10/17/34	02/20/2025	Paydown		4,800,000	4,800,000	4,494,425	4,546,154		253,846		253,846		4,800,000				125,239	10/17/2034
15032T-BL-9	Cedar Funding II CLO Ltd CEDF 2013-1A D1RR 7.296% 04/20/34	09/03/2025	Paydown		7,350,000	7,350,000	7,258,125	7,230,684		119,316		119,316		7,350,000				504,600	04/20/2034
15672R-AC-9	Cerberus Loan Funding XXIV LP CERB 2018-3A B 6.066% 07/15/30	04/15/2025	Paydown		2,000,000	2,000,000	1,938,400	2,000,000						2,000,000				67,163	07/15/2030
15672R-AE-5	Cerberus Loan Funding XXIV LP CERB 2018-3A C 6.916% 07/15/30	04/15/2025	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				454,545	07/15/2030
15672R-AG-0	Cerberus Loan Funding XXIV LP CERB 2018-3A D 8.016% 07/15/30	04/15/2025	Paydown		5,500,000	5,500,000	5,501,832	5,500,526		(526)		(526)		5,500,000				238,919	07/15/2030
15673E-AC-7	Cerberus Loan Funding XXVIII L CERB 2020-1A C 7.866% 10/15/31	04/23/2025	Paydown		7,270,000	7,270,000	7,270,000	7,270,000						7,270,000				282,772	10/15/2031
15673E-AD-5	Cerberus Loan Funding XXVIII L CERB 2020-1A D 9.466% 10/15/31	04/24/2025	Paydown		7,500,000	7,500,000	7,487,950	7,495,759		4,241		4,241		7,500,000				397,140	10/15/2031
15674E-AC-6	Cerberus Loan Funding XXXI LP CERB 2021-1A B 6.066% 04/15/32	04/15/2025	Paydown		15,946,865	15,946,865	15,949,511	15,947,995		(1,130)		(1,130)		15,946,865				369,322	04/15/2032
15674E-AE-2	Cerberus Loan Funding XXXI LP CERB 2021-1A C 6.766% 04/15/32	04/24/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				185,602	04/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15674E-AG-7	Cerberus Loan Funding XXXI LP CERB 2021-1A D 7.766% 04/15/32	04/23/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				87,960	04/15/2032
15674P-AA-5	Cerberus Loan Funding XXXIII L CERB 2021-3A A 5.726% 07/23/33	07/15/2025	Paydown		18,000,000	18,000,000	17,355,000	17,618,057		381,943		381,943		18,000,000				850,063	07/23/2033
15674P-AE-7	Cerberus Loan Funding XXXIII L CERB 2021-3A C 6.966% 07/23/33	07/15/2025	Paydown		500,000	500,000	500,875	500,474		(474)		(474)		500,000				28,315	07/23/2033
15674R-AG-8	Cerberus Loan Funding XXXV LP CERB 2021-5A C 6.766% 09/22/33	08/15/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				487,165	09/22/2033
15674R-AJ-2	Cerberus Loan Funding XXXV LP CERB 2021-5A D 7.966% 09/22/33	08/13/2025	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				248,368	09/22/2033
171518-AA-1	Churchill Middle Market CLO II CHMML 2021-1A E 12.287% 10/24/33	06/18/2025	Paydown		11,200,000	11,200,000	10,976,000	11,049,469		150,531		150,531		11,200,000				943,119	10/24/2033
171519-AE-1	Churchill MMSLF CLO-I LP CHMML 2021-2A C 6.796% 10/01/32	01/23/2025	Paydown															(4,761)	10/01/2032
17151K-AA-4	Churchill Middle Market CLO II CHMML 2021-1A A1 5.627% 10/24/33	06/18/2025	Paydown		22,350,000	22,350,000	21,053,145	21,537,288		812,712		812,712		22,350,000				906,227	10/24/2033
17151K-AJ-5	Churchill Middle Market CLO II CHMML 2021-1A C 6.727% 10/24/33	06/18/2025	Paydown		5,000,000	5,000,000	4,691,747	4,763,020		236,980		236,980		5,000,000				238,791	10/24/2033
17181W-AE-4	CIFC Funding 2024-IV Ltd CIFC 2024-4A C 5.844% 10/16/37	01/13/2025	ORIX Life - Custody		2,102,245	2,100,000	2,100,000	2,100,000						2,100,000		2,245	2,245	33,878	10/16/2037
17181W-AG-9	CIFC Funding 2024-IV Ltd CIFC 2024-4A D1 6.844% 10/16/37	01/13/2025	ORIX Life - Custody		1,805,393	1,800,000	1,800,000	1,800,000						1,800,000		5,393	5,393	33,439	10/16/2037
171929-AE-2	Churchill MMSLF CLO-IV Ltd CHMML 2024-3A C 6.157% 10/22/35	03/07/2025	AARE II Surplus ISG		14,093,926	14,000,000	14,000,000	14,000,000						14,000,000		93,926	93,926	312,867	10/22/2035
17275G-AA-4	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A A 4.800% 01/25/37	06/18/2025	Paydown		6,920,965	6,920,965	6,531,660	6,769,398		151,567		151,567		6,920,965				293,012	01/25/2037
17275G-AN-6	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A CR 3.514% 01/25/37	06/18/2025	Paydown		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				118,231	01/25/2037
17275G-AQ-9	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A DR 5.514% 01/25/37	06/18/2025	Paydown		7,275,000	7,275,000	7,275,000	7,275,000						7,275,000				359,915	01/25/2037
22780D-AG-4	Croton Park CLO Ltd CRTPK 2024-1A C 5.855% 10/15/36	07/02/2025	ACRA RE 2A Surplus AAM		6,408,282	6,400,000	6,400,000	6,400,000						6,400,000		8,282	8,282	292,856	10/15/2036
22780D-AJ-8	Croton Park CLO Ltd CRTPK 2024-1A D 6.905% 10/15/36	02/19/2025	ORIX Life - Custody		6,516,531	6,400,000	6,400,000	6,400,000						6,400,000		116,531	116,531	171,352	10/15/2036
22845J-AE-1	Crown Point CLO 11 Ltd CRNPT 2021-11A C 6.443% 01/17/34	03/06/2025	Paydown		16,000,000	16,000,000	15,490,448	15,632,131		367,869		367,869		16,000,000				441,213	01/17/2034
22845J-AG-6	Crown Point CLO 11 Ltd CRNPT 2021-11A D 7.743% 01/17/34	03/06/2025	Paydown		11,000,000	11,000,000	10,510,478	10,616,145		383,855		383,855		11,000,000				358,945	01/17/2034
22845X-AJ-9	Crown Point CLO IV Ltd CRNPT 2018-4A C 6.046% 04/20/31	12/12/2025	Various		5,020,000	5,000,000	4,687,334	4,811,151		151,573		151,573		4,962,724		57,276	57,276	380,961	04/20/2031
22846M-AG-8	Crown Point CLO 7 Ltd CRNPT 2018-7A D 7.646% 10/20/31	05/30/2025	Janney Montgomery		3,015,000	3,000,000	2,947,942	2,966,635		2,903		2,903		2,969,538		45,462	45,462	153,428	10/20/2031
25253Y-AA-4	Diameter Credit Funding II Ltd DCF 2019-2A A 3.940% 01/25/38	07/25/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				39,400	01/25/2038
25253Y-AC-0	Diameter Credit Funding II Ltd DCF 2019-2A B 3.350% 01/25/38	07/25/2025	Paydown		9,900,000	9,900,000	9,935,000	9,917,101		(17,101)		(17,101)		9,900,000				331,650	01/25/2038
25253Y-AE-6	Diameter Credit Funding II Ltd DCF 2019-2A C 3.700% 01/25/38	07/25/2025	Paydown		7,150,000	7,150,000	7,170,000	7,160,702		(10,702)		(10,702)		7,150,000				264,550	01/25/2038
25253Y-AG-1	Diameter Credit Funding II Ltd DCF 2019-2A D 5.450% 01/25/38	07/25/2025	Paydown		7,150,000	7,150,000	6,604,102	6,655,018		494,982		494,982		7,150,000				389,675	01/25/2038
25255A-AA-4	Diameter Credit Funding I Ltd DCF 2019-1A A 4.600% 07/25/37	07/08/2025	Paydown		25,000,000	25,000,000	24,335,816	24,639,275		360,725		360,725		25,000,000				1,043,260	07/25/2037
25255A-AB-2	Diameter Credit Funding I Ltd DCF 2019-1A B 2.850% 07/25/37	07/08/2025	Paydown		18,622,000	18,622,000	18,670,176	18,644,545		(22,545)		(22,545)		18,622,000				505,665	07/25/2037
25255A-AC-0	Diameter Credit Funding I Ltd DCF 2019-1A C 3.353% 07/25/37	07/08/2025	Paydown		3,000,000	3,000,000	3,010,000	3,005,230		(5,230)		(5,230)		3,000,000				95,754	07/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25255C-AA-0	Diameter Credit Funding III Lt DCF 2020-3A A 2.940% 10/25/38	10/15/2025	Various		93,886,943	97,500,000	97,173,645	97,348,270		42,226		42,226		97,390,496		(3,503,553)	(3,503,553)	2,826,688	10/25/2038
25255C-AC-6	Diameter Credit Funding III Lt DCF 2020-3A B 3.690% 10/25/38	10/15/2025	Various		4,234,059	4,500,000	4,500,000	4,500,000						4,500,000		(265,941)	(265,941)	163,744	10/25/2038
25255C-AG-7	Diameter Credit Funding III Lt DCF 2020-3A D 6.140% 10/25/38	11/13/2025	AMH - AmerUs Group Co.		3,784,586	3,950,000	3,966,321	3,960,314		(1,786)		(1,786)		3,958,528		(173,942)	(173,942)	254,657	10/25/2038
25255G-AA-1	Diameter Credit Funding IV Ltd DCF 2021-4A A 2.940% 01/15/40	10/22/2025	Various		117,887,254	123,600,000	123,600,000	123,600,000						123,600,000		(5,712,746)	(5,712,746)	3,691,920	01/15/2040
25255G-AC-7	Diameter Credit Funding IV Ltd DCF 2021-4A B 3.140% 01/15/40	10/15/2025	Various		47,012,805	51,500,000	51,448,583	51,488,181		1,744		1,744		51,489,925		(4,477,120)	(4,477,120)	1,639,560	01/15/2040
25255G-AE-3	Diameter Credit Funding IV Ltd DCF 2021-4A C 3.490% 01/15/40	10/15/2025	Various		15,151,135	16,600,000	16,221,883	16,236,504		44,856		44,856		16,281,361		(1,130,226)	(1,130,226)	587,386	01/15/2040
25255G-AG-8	Diameter Credit Funding IV Ltd DCF 2021-4A D 5.290% 01/15/40	12/09/2025	AMH - AmerUs Group Co.		8,138,730	8,600,000	8,600,000	8,600,000						8,600,000		(461,270)	(461,270)	523,181	01/15/2040
25255J-AE-7	Diameter Capital Clo 3 Ltd DCLO 2022-3A A2 5.955% 04/15/37	01/13/2025	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				24,309	04/15/2037
25255J-AE-7	Diameter Capital Clo 3 Ltd DCLO 2022-3A A2 5.955% 04/15/37	01/10/2025	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				24,308	04/15/2037
25255J-AG-2	Diameter Capital Clo 3 Ltd DCLO 2022-3A B 6.155% 04/15/37	01/14/2025	Redemption 100.0000		26,000,000	26,000,000	26,000,000	26,000,000						26,000,000				443,896	04/15/2037
25255J-AJ-6	Diameter Capital Clo 3 Ltd DCLO 2022-3A C 7.205% 04/15/37	01/10/2025	Paydown		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				461,442	04/15/2037
25255K-AA-2	Diameter Capital Clo 3 Ltd DCLO 2022-3A D 10.705% 04/15/37	01/10/2025	Paydown		1,925,000	1,925,000	1,867,250	1,881,929		43,071		43,071		1,925,000				53,294	04/15/2037
25255R-AE-9	Diameter Capital CLO 5 Ltd DCLO 2023-5A B 6.755% 10/15/36	10/31/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,145,151	10/15/2036
25255R-AG-4	Diameter Capital CLO 5 Ltd DCLO 2023-5A C1 8.105% 10/15/36	10/31/2025	Paydown		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				1,223,518	10/15/2036
25255W-AJ-7	Diameter Capital CLO 7 Ltd DCLO 2024-7A C 7.084% 05/09/65	10/03/2025	AARe - Sony Life [Block] Trust		7,130,842	7,100,000	7,100,000	7,100,000						7,100,000		30,842	30,842	717,008	05/09/2065
25256J-AE-6	Diameter Capital CLO 8 Ltd DCLO 2024-8A A2 5.684% 10/20/37	01/01/2025	AARE - PACS Trust AAM															(1,210)	10/20/2037
25256J-AG-1	Diameter Capital CLO 8 Ltd DCLO 2024-8A B 5.984% 10/20/37	01/01/2025	AARE - PACS Trust AAM															(907)	10/20/2037
25256J-AJ-5	Diameter Capital CLO 8 Ltd DCLO 2024-8A C 7.134% 10/20/37	10/03/2025	AARe - Sony Life [Block] Trust		13,341,802	13,300,000	13,300,000	13,300,000						13,300,000		41,802	41,802	1,044,812	10/20/2037
26243D-AS-2	Dryden 112 CLO Ltd DRSLF 2022-112A CR 6.902% 11/15/36	11/17/2025	Paydown		2,000,000	2,000,000	2,033,000	2,003,414		(3,414)		(3,414)		2,000,000				150,819	11/15/2036
26243E-AC-5	Dryden 53 CLO Ltd DRSLF 2017-53A C 5.866% 01/15/31	07/09/2025	Paydown		8,250,000	8,250,000	7,813,859	7,964,335		285,665		285,665		8,250,000				388,397	01/15/2031
26244R-AC-5	Dryden 54 Senior Loan Fund DRSLF 2017-54A C 6.296% 10/19/29	12/12/2025	Various		10,285,875	10,250,000	10,104,343	10,137,663		16,367		16,367		10,154,030		131,845	131,845	811,150	10/19/2029
26245R-AG-5	Dryden 58 Clo Ltd DRSLF 2018-58A C 5.943% 07/17/31	03/07/2025	Paydown		6,200,000	6,200,000	6,074,380	6,103,099		96,901		96,901		6,200,000				158,172	07/17/2031
26246G-AG-8	Dryden 87 CLO Ltd DRSLF 2021-87A C 6.051% 05/20/34	08/08/2025	Paydown		1,880,000	1,880,000	1,868,250	1,867,355		12,645		12,645		1,880,000				89,327	05/20/2034
26248K-AG-7	Dryden 109 CLO Ltd DRSLF 2022-109A C 6.234% 04/20/35	02/11/2025	Paydown		3,945,000	3,945,000	3,811,948	3,835,051		109,949		109,949		3,945,000				85,531	04/20/2035
26251C-AY-0	Dryden 61 Clo Ltd DRSLF 2018-61A DR 7.243% 01/17/32	11/26/2025	Janney Montgomery		703,500	700,000	666,750	670,904		3,581		3,581		674,485		29,015	29,015	61,767	01/17/2032
26251L-AG-9	Dryden 64 CLO Ltd DRSLF 2018-64A C 5.896% 04/18/31	12/12/2025	Various		8,030,000	8,000,000	7,777,044	7,828,513		29,765		29,765		7,858,278		171,722	171,722	600,233	04/18/2031
26251L-AJ-3	Dryden 64 CLO Ltd DRSLF 2018-64A D 6.796% 04/18/31	06/05/2025	Various		1,628,250	1,625,000	1,580,327	1,591,239		3,071		3,071		1,594,310		33,940	33,940	76,900	04/18/2031
26252E-AJ-8	Dryden 70 CLO Ltd DRSLF 2018-70A D 7.905% 01/16/32	09/19/2025	Paydown		4,550,000	4,550,000	4,502,000	4,517,707		32,293		32,293		4,550,000				358,884	01/16/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26252J-BA-5	Dryden 75 CLO Ltd DRSLF 2019-75A DR2 7.266% 04/15/34	05/12/2025	Goldman Sachs		6,096,681	6,245,000	5,761,013	5,844,307		15,013		15,013		5,859,320		237,361	237,361	284,604	04/15/2034
26252N-AU-3	Dryden 72 CLO Ltd DRSLF 2019-72A DR 7.113% 05/15/32	12/26/2025	Jackson Ntl FWH - AAM		1,978,286	2,000,000	2,001,000	2,002,283		(4,097)		(4,097)		1,998,186		(19,900)	(19,900)	170,546	05/15/2032
26253M-AU-4	Dryden 108 CLO Ltd DRSLF 2022-108A CR 6.034% 07/18/37	02/20/2025	AARE Surplus AAM		11,449,408	11,340,000	11,340,000	11,340,000						11,340,000		109,408	109,408	263,850	07/18/2037
26253M-AW-0	Dryden 108 CLO Ltd DRSLF 2022-108A D1R 6.984% 07/18/37	02/20/2025	AARE Surplus AAM		9,140,211	9,000,000	9,000,000	9,000,000						9,000,000		140,211	140,211	239,092	07/18/2037
27830B-BS-2	Eaton Vance CLO 2013-1 Ltd EATON 2013-1A B3R 6.316% 01/15/34	08/08/2025	Call 100.0000		1,000,000	1,000,000	890,000	915,237		27,302		27,302		942,539		57,461	57,461	51,700	01/15/2034
28622P-AG-8	Elevation CLO 2017-6 Ltd AWPT 2017-6A C 6.866% 07/15/29	01/15/2025	Paydown		9,900,548	9,900,548	9,858,558	9,893,190		7,358		7,358		9,900,548				192,734	07/15/2029
28622P-AJ-2	Elevation CLO 2017-6 Ltd AWPT 2017-6A D 7.816% 07/15/29	02/03/2025	Paydown		8,410,000	8,410,000	8,342,424	8,383,349		26,651		26,651		8,410,000				210,955	07/15/2029
28622Q-AE-1	Elevation CLO 2014-2 Ltd AWPT 2014-2A CR 6.366% 10/15/29	01/15/2025	Paydown		2,500,000	2,500,000	2,454,875	2,484,286		15,714		15,714		2,500,000				46,747	10/15/2029
28623C-AG-6	Elevation CLO 2018-10 Ltd AWPT 2018-10A C 6.496% 10/20/31	03/12/2025	Paydown		14,500,000	14,500,000	14,161,826	14,255,460		244,540		244,540		14,500,000				406,930	10/20/2031
28623C-AJ-0	Elevation CLO 2018-10 Ltd AWPT 2018-10A D 7.596% 10/20/31	03/12/2025	Paydown		9,300,000	9,300,000	9,206,133	9,244,048		55,952		55,952		9,300,000				301,348	10/20/2031
29001B-AJ-2	Elmwood CLO 25 Ltd ELM25 2024-1A D 7.632% 04/17/37	02/20/2025	AARE Surplus AAM		10,204,340	10,000,000	10,000,000	10,000,000						10,000,000		204,340	204,340	290,656	04/17/2037
29001J-AE-6	Elmwood CLO 30 Ltd ELM30 2024-6A C 5.982% 07/17/37	02/20/2025	AARE Surplus AAM		7,269,070	7,200,000	7,200,000	7,200,000						7,200,000		69,070	69,070	315,691	07/17/2037
29001M-AG-4	Elmwood CLO 34 Ltd ELM34 2024-10A C 5.832% 10/17/37	02/20/2025	Various		40,286,040	40,000,000	40,000,000	40,000,000						40,000,000		286,040	286,040	646,728	10/17/2037
29001M-AJ-8	Elmwood CLO 34 Ltd ELM34 2024-10A D1 6.832% 10/17/37	06/17/2025	ALRE - DFL Trust AAM		10,022,260	10,000,000	10,000,000	10,000,000						10,000,000		22,260	22,260	422,009	10/17/2037
29002L-AE-0	Elmwood CLO XI Ltd ELM11 2021-4A C 6.096% 10/20/34	02/19/2025	Paydown		1,200,000	1,200,000	1,068,000	1,094,711		105,289		105,289		1,200,000				27,230	10/20/2034
29002L-AG-5	Elmwood CLO XI Ltd ELM11 2021-4A D 7.096% 10/20/34	02/19/2025	Paydown		3,995,000	3,995,000	3,742,516	3,807,146		187,854		187,854		3,995,000				104,082	10/20/2034
29003J-AG-9	Elmwood CLO 15 Ltd ELM15 2022-2A B 5.707% 04/22/35	07/11/2025	Paydown		21,600,000	21,600,000	21,310,016	21,310,016		289,984		289,984		21,600,000				979,552	04/22/2035
29003U-AG-4	Elmwood CLO IX Ltd ELMW9 2021-2A D 7.096% 07/20/34	03/21/2025	Paydown		1,000,000	1,000,000	937,500	948,678		51,322		51,322		1,000,000				32,307	07/20/2034
29003W-AE-5	Elmwood CLO 14 Ltd ELM14 2022-1A C 6.034% 04/20/35	08/15/2025	Paydown		8,750,000	8,750,000	8,703,259	8,709,637		40,363		40,363		8,750,000				473,605	04/20/2035
29247B-AJ-6	Empower CLO 2023-2 Ltd EMPWR 2023-2A C 7.305% 07/15/36	08/22/2025	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				370,378	07/15/2036
29247B-AL-1	Empower CLO 2023-2 Ltd EMPWR 2023-2A D 9.305% 07/15/36	08/22/2025	Paydown		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				380,787	07/15/2036
30191E-AA-3	FDF V Ltd FDF 2019-5A A 3.970% 01/25/38	07/25/2025	Paydown		302,579	302,579	294,459	294,520		8,058		8,058		302,579				11,808	01/25/2038
30258U-AN-9	FDF IV LTD FDF 2018-4A DR 5.729% 07/25/36	02/21/2025	Paydown		24,500,000	24,500,000	24,500,000	24,500,000						24,500,000				803,174	07/25/2036
31722P-AW-6	Fillmore Park CLO Ltd FILPK 2018-1A D 7.066% 07/15/30	10/10/2025	Paydown		2,400,000	2,400,000	2,226,000	2,275,332		124,668		124,668		2,400,000				181,109	07/15/2030
33883M-AL-8	Flatiron CLO 20 Ltd FLAT 2020-1A BR 5.809% 05/20/36	10/16/2025	Paydown		2,500,000	2,500,000	2,503,750	2,500,000						2,500,000				143,848	05/20/2036
34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R 5.891% 07/23/31	10/23/2025	Paydown		6,459,775	6,459,775	6,404,753	4,973,370		21,127		21,127		6,459,775				306,389	07/23/2031
34955Y-AG-4	Fortress Credit BSL VI Ltd FCBSL 2018-1A CR 6.984% 07/23/31	12/12/2025	Various		20,361,375	20,250,000	20,361,997	20,313,348		(36,975)		(36,975)		20,276,373		85,002	85,002	1,666,587	07/23/2031
34955Y-AJ-8	Fortress Credit BSL VI Ltd FCBSL 2018-1A DR 7.571% 07/23/31	11/26/2025	Various		11,306,250	11,250,000	10,980,019	11,056,743		37,520		37,520		11,094,263		211,987	211,987	1,027,681	07/23/2031
34960J-BN-4	Fortress Credit Opportunities FCO 2015-6A CR2 6.577% 10/10/36	02/19/2025	AARE II Surplus ISG		13,033,592	13,000,000	13,000,000	13,000,000						13,000,000		33,592	33,592	422,431	10/10/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
34960N-AW-6	Fortress Credit BSL III Ltd FCBSL 2015-1A B2R2 2.865% 04/18/31	10/18/2025	Paydown		2,294,336	2,294,336	2,274,509			19,828		19,828		2,294,336				16,433	04/18/2031
34961J-BC-7	Fortress Credit Opportunities FCO 2017-9A A2TR 5.966% 10/15/33	11/19/2025	MMTL Modco AAM		2,248,470	2,250,000	2,250,000	2,250,000						2,250,000		(1,530)	(1,530)	160,084	10/15/2033
34962H-AC-1	Fortress Credit Bsl X Ltd FCBSL 2021-1A B 5.996% 04/20/33	10/07/2025	Paydown		52,500,000	52,500,000	51,592,083	51,811,329		688,671		688,671		52,500,000				3,322,479	04/20/2033
34962H-AE-7	Fortress Credit Bsl X Ltd FCBSL 2021-1A C 6.646% 04/20/33	10/07/2025	Paydown		21,375,000	21,375,000	20,967,564	21,058,466		316,534		316,534		21,375,000				1,488,188	04/20/2033
34962H-AG-2	Fortress Credit Bsl X Ltd FCBSL 2021-1A D 7.746% 04/20/33	10/07/2025	Paydown		6,025,000	6,025,000	6,025,000	6,025,000						6,025,000				484,096	04/20/2033
34962U-AJ-7	Fortress Credit Opportunities FCO 2021-15A D 7.870% 04/25/33	05/28/2025	AARE Surplus AAM		17,022,168	17,000,000	17,072,539	17,070,889		(11,747)		(11,747)		17,059,143		(36,975)	(36,975)	858,043	04/25/2033
34962X-AG-7	Fortress Credit BSL IX Ltd FCBSL 2020-1A B 6.446% 10/20/33	11/05/2025	Paydown		22,000,000	22,000,000	21,923,114	21,941,053		58,947		58,947		22,000,000				1,606,544	10/20/2033
34962X-AJ-1	Fortress Credit BSL IX Ltd FCBSL 2020-1A C 7.296% 10/20/33	11/05/2025	Paydown		11,000,000	11,000,000	10,682,179	10,762,594		237,406		237,406		11,000,000				901,966	10/20/2033
34962X-AL-6	Fortress Credit BSL IX Ltd FCBSL 2020-1A D 8.696% 10/20/33	11/05/2025	Paydown		2,000,000	2,000,000	2,009,802	2,009,297		(9,297)		(9,297)		2,000,000				193,549	10/20/2033
34962Y-AA-8	Fortress Credit BSL IX Ltd FCBSL 2020-1A E 12.076% 10/20/33	11/05/2025	Paydown		3,000,000	3,000,000	2,745,000	2,822,473		177,527		177,527		3,000,000				397,358	10/20/2033
34963V-AC-9	Fortress Credit Opportunities FCO 2022-17A B 5.855% 01/15/30	01/24/2025	Paydown		3,098,941	3,098,941	3,098,941	3,098,941						3,098,941				52,414	01/15/2030
34963V-AE-5	Fortress Credit Opportunities FCO 2022-17A C 6.555% 01/15/30	01/24/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				163,269	01/15/2030
34963V-AG-0	Fortress Credit Opportunities FCO 2022-17A D 7.805% 01/15/30	01/24/2025	Paydown		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				298,945	01/15/2030
34964H-AG-0	Fortress Credit BSL XVII Ltd FCBSL 2022-1A C1 6.860% 10/23/34	11/19/2025	Various		11,036,168	11,000,000	11,000,000	11,000,000						11,000,000		36,168	36,168	879,611	10/23/2034
34965D-AE-3	Fortress Credit BSL XVIII Ltd FCBSL 2023-1A B1 6.860% 04/23/36	06/06/2025	Paydown		5,000,000	5,000,000	5,045,000	5,019,620		(19,620)		(19,620)		5,000,000				233,061	04/23/2036
34965D-AG-8	Fortress Credit BSL XVIII Ltd FCBSL 2023-1A C 7.860% 04/23/36	06/06/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				528,899	04/23/2036
34965D-AN-3	Fortress Credit BSL XVIII Ltd FCBSL 2023-1A D2A 9.360% 04/23/36	06/06/2025	Paydown		5,500,000	5,500,000	5,500,000	5,494,389		5,611		5,611		5,500,000				342,686	04/23/2036
34966B-AG-1	Fortress Credit BSL XIX Ltd FCBSL 2023-2A C1 7.715% 07/24/36	01/13/2025	ORIX Life - Custody		3,035,880	3,000,000	3,009,981	3,009,922		(162)		(162)		3,009,760		26,120	26,120	57,272	07/24/2036
34966G-AG-0	Fortress Credit BSL XXV Ltd FCBSL 2024-2A D1A 8.165% 07/24/37	02/20/2025	AARE Surplus AAM		5,721,565	5,600,000	5,600,000	5,600,000						5,600,000		121,565	121,565	342,018	07/24/2037
34966P-AE-5	Fortress Credit BSL XXII Ltd FCBSL 2024-3A B 5.810% 10/23/37	02/01/2025	ORIX Life - Custody															(71)	10/23/2037
35455D-AE-7	Franklin Park Place CLO I LLC FPPC 2022-1A C 6.412% 04/14/35	04/02/2025	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				229,556	04/14/2035
35455D-AG-2	Franklin Park Place CLO I LLC FPPC 2022-1A D 7.662% 04/14/35	04/02/2025	Paydown		14,500,000	14,500,000	14,233,515	14,268,544		231,456		231,456		14,500,000				560,596	04/14/2035
38137W-AU-9	Goldentree Loan Management US GLM 2019-6A CR 5.984% 04/20/35	03/06/2025	Paydown		7,500,000	7,500,000	7,149,125	7,216,492		283,508		283,508		7,500,000				187,354	04/20/2035
38137Y-AW-1	Goldentree Loan Management US GLM 2019-4A DR 7.277% 04/24/31	04/17/2025	Paydown		9,975,000	9,975,000	10,026,291	10,025,877		(50,877)		(50,877)		9,975,000				382,389	04/24/2031
38138B-AL-4	Goldentree Loan Management US GLM 2018-3A C 6.046% 04/20/30	02/13/2025	Paydown		2,800,000	2,800,000	2,743,525	2,760,962		39,038		39,038		2,800,000				60,054	04/20/2030
38139B-AW-9	Goldentree Loan Management US GLM 2022-15A DR 8.284% 10/20/36	02/20/2025	AARE Surplus AAM		4,884,485	4,800,000	4,802,400	4,798,323		617		617		4,798,941		85,544	85,544	145,386	10/20/2036
381736-AG-2	Golub Capital Partners CLO 18 GOCAP 2014-18A CR2 7.008% 04/25/34	03/20/2025	Paydown		91,000,000	91,000,000	91,591,500	91,363,806		(363,806)		(363,806)		91,000,000				2,826,903	04/25/2034
381740-AE-9	Golub Capital Partners CLO 51M GOCAP 2021-51A C1 7.012% 05/05/34	03/25/2025	Paydown		6,565,000	6,565,000	6,370,000	6,422,738		142,262		142,262		6,565,000				193,516	05/05/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Golub Capital Partners CLO 24M GOCAP 2015-24A BR																		
38174Y-AC-9	6.162% 11/05/29	05/05/2025	Paydown		6,000,000	6,000,000	5,646,600	5,836,873		163,127		163,127		6,000,000				201,887	11/05/2029
	Golub Capital Partners CLO 24M GOCAP 2015-24A CR																		
38174Y-AE-5	6.762% 11/05/29	05/05/2025	Paydown		14,000,000	14,000,000	13,848,160	13,921,702		78,298		78,298		14,000,000				513,304	11/05/2029
	Golub Capital Partners CLO 24M GOCAP 2015-24A DR																		
38174Y-AG-0	8.062% 11/05/29	05/05/2025	Paydown		21,000,000	21,000,000	21,009,998	21,008,814		(8,814)		(8,814)		21,000,000				907,214	11/05/2029
	Golub Capital Partners Clo 36m GOCAP 2018-36A A																		
38175B-AA-2	5.462% 02/05/31	05/16/2025	Paydown		1,125,069	1,125,069	1,093,427	1,114,647		10,422		10,422		1,125,069				23,142	02/05/2031
	Golub Capital Partners Clo 36m GOCAP 2018-36A B																		
38175B-AC-8	5.812% 02/05/31	05/16/2025	Paydown		22,950,000	22,950,000	22,779,916	22,884,607		65,393		65,393		22,950,000				775,110	02/05/2031
	Golub Capital Partners Clo 36m GOCAP 2018-36A C																		
38175B-AE-4	6.262% 02/05/31	05/16/2025	Paydown		6,130,000	6,130,000	5,883,967	5,979,373		150,627		150,627		6,130,000				220,471	02/05/2031
	Golub Capital Partners CLO 21M GOCAP 2014-21A AR																		
38175C-AA-0	5.590% 01/25/31	01/24/2025	Paydown		2,609,153	2,609,153	2,531,661	2,580,842		28,312		28,312		2,609,153				41,930	01/25/2031
	Golub Capital Partners CLO 21M GOCAP 2014-21A BR																		
38175C-AC-6	5.920% 01/25/31	01/27/2025	Paydown		13,000,000	13,000,000	12,401,589	12,729,110		270,890		270,890		13,000,000				219,757	01/25/2031
	Golub Capital Partners CLO 21M GOCAP 2014-21A CR																		
38175C-AE-2	6.570% 01/25/31	01/27/2025	Paydown		18,000,000	18,000,000	18,074,592	18,062,205		(62,205)		(62,205)		18,000,000				333,855	01/25/2031
	Golub Capital Partners CLO 21M GOCAP 2014-21A DR																		
38175C-AG-7	7.870% 01/25/31	01/24/2025	Paydown		3,500,000	3,500,000	3,496,000	3,498,102		1,898		1,898		3,500,000				76,418	01/25/2031
	Golub Capital Partners CLO 40B GCBSL 2019-40A CR																		
38176E-AQ-0	6.220% 01/25/32	04/21/2025	Paydown		10,600,000	10,600,000	10,452,296	10,494,649		105,351		105,351		10,600,000				346,395	01/25/2032
	Golub Capital Partners CLO 40B GCBSL 2019-40A DR																		
38176E-AS-6	7.320% 01/25/32	04/21/2025	Paydown		2,000,000	2,000,000	2,010,294	2,009,522		(9,522)		(9,522)		2,000,000				75,869	01/25/2032
	Golub Capital Partners 48 LP GCBSL 2020-48A C																		
38177D-AL-2	6.943% 04/17/33	04/24/2025	Paydown		2,000,000	2,000,000	1,913,570	1,941,001		58,999		58,999		2,000,000				76,224	04/17/2033
	Golub Capital Partners ABS Fun GCPAF 2020-1A A2																		
38177U-AA-8	3.208% 01/22/29	04/21/2025	Paydown		1,473,674	1,473,674	1,334,352	1,428,072		45,602		45,602		1,473,674				12,793	01/22/2029
	Golub Capital Partners CLO 53B GCBSL 2021-53A C																		
38177Y-AE-2	6.196% 07/20/34	03/06/2025	Paydown		13,000,000	13,000,000	12,933,248	12,943,547		56,453		56,453		13,000,000				335,140	07/20/2034
	Golub Capital Partners CLO 53B GCBSL 2021-53A D																		
38177Y-AG-7	7.196% 07/20/34	03/06/2025	Paydown		16,500,000	16,500,000	16,500,000	16,500,000						16,500,000				487,703	07/20/2034
	Golub Capital Partners CLO 41B GCBSL 2019-41A B1R																		
38178A-AC-7	5.896% 01/20/34	07/28/2025	Paydown		13,350,000	13,350,000	13,301,526	13,318,833		31,167		31,167		13,350,000				664,992	01/20/2034
	Golub Capital Partners CLO 41B GCBSL 2019-41A CR																		
38178A-AE-3	6.546% 01/20/34	07/30/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				54,867	01/20/2034
	Golub Capital Partners CLO 41B GCBSL 2019-41A DR																		
38178A-AG-8	7.646% 01/20/34	07/28/2025	Paydown		500,000	500,000	499,250	499,480		520		520		500,000				31,712	01/20/2034
	Golub Capital Partners CLO 37B GOCAP 2017-19RA CR2																		
38178B-AG-6	6.446% 04/20/34	10/16/2025	Various		15,500,000	15,500,000	15,482,259	15,484,326		15,674		15,674		15,500,000				1,075,616	04/20/2034
	Golub Capital Partners CLO 37B GOCAP 2017-19RA CR2																		
38178B-AG-6	6.446% 04/20/34	10/16/2025	Paydown		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				770,253	04/20/2034
	Golub Capital Partners CLO 50B GCBSL 2020-50A BR																		
38178D-AE-7	5.834% 04/20/35	08/29/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				109,822	04/20/2035
	Golub Capital Partners CLO 50B GCBSL 2020-50A CR																		
38178D-AG-2	6.675% 04/20/35	08/29/2025	Paydown		4,000,000	4,000,000	3,970,493	3,974,197		25,803		25,803		4,000,000				233,511	04/20/2035
	Golub Capital Partners CLO 50B GCBSL 2020-50A DR																		
38178D-AJ-6	7.334% 04/20/35	08/29/2025	Paydown		4,000,000	4,000,000	4,017,280	4,016,672		(16,672)		(16,672)		4,000,000				271,645	04/20/2035
	Golub Capital Partners CLO 16M GOCAP 2013-16A CR2																		
38178E-AG-0	7.020% 07/25/33	06/25/2025	Paydown		47,500,000	47,500,000	47,523,305	47,521,311		(21,311)		(21,311)		47,500,000				2,431,337	07/25/2033
	Golub Capital Partners ABS Fun GCPAF 2021-1A A2																		
38178H-AA-6	2.773% 04/20/29	10/20/2025	Paydown		3,128,067	3,128,067	3,031,722	3,075,622		52,446		52,446		3,128,067				51,612	04/20/2029
	Golub Capital Partners ABS Fun GCPAF 2021-1A A2																		
38178H-AA-6	2.773% 04/20/29	11/19/2025	MMTL Modco AAM		8,847,583	8,986,876	8,663,945	8,811,088		141,628		141,628		8,952,717		(105,133)	(105,133)	269,281	04/20/2029
	Golub Capital Partners ABS Fun GCPAF 2019-1 AR																		
38178M-AA-5	3.100% 07/20/30	10/20/2025	Paydown		53,358,918	53,358,918	53,312,445	52,770,644		46,474		46,474		53,358,918				809,298	07/20/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38178T-AG-7	Golub Capital Partners CLO 58B GCBSL 2021-58A C 6.420% 01/25/35	09/03/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				604,834	01/25/2035
38178T-AJ-1	Golub Capital Partners CLO 58B GCBSL 2021-58A D 7.620% 01/25/35	09/03/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				758,183	01/25/2035
38180F-AJ-7	Golub Capital Partners Clo 28m GOCAP 2015-28A D 7.851% 11/05/38	06/17/2025	Various		8,015,016	8,000,000	7,947,704	7,948,196		(530)		(530)		7,947,667		67,350	67,350	509,296	11/05/2038
38180P-AG-1	Golub Capital Partners CLO 43B GCBSL 2019-43A CR 5.834% 10/20/37	02/20/2025	AARE Surplus AAM		25,191,100	25,000,000	25,000,000	25,000,000						25,000,000		191,100	191,100	417,390	10/20/2037
38193J-AG-9	Golub Capital Partners Clo 45M GOCAP 2019-45A BR 5.784% 07/20/37	06/17/2025	ALRE - DFL Trust AAM		5,999,658	6,000,000	6,000,000	6,000,000						6,000,000		(342)	(342)	321,421	07/20/2037
38194S-AC-8	Golub Capital Partners CLO 52 GCBSL 2020-52A BR 5.884% 04/20/37	11/19/2025	MMTL Modco AAM		2,103,826	2,100,000	2,100,000	2,100,000						2,100,000		3,826	3,826	145,709	04/20/2037
38194B-AJ-7	Golub Capital Partners Clo 47M GOCAP 2020-47A DR 7.951% 08/05/37	02/20/2025	AARE Surplus AAM		14,171,332	14,000,000	14,000,000	14,000,000						14,000,000		171,332	171,332	356,569	08/05/2037
39055G-AQ-1	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A CR 6.866% 10/15/29	04/15/2025	Paydown		2,802,705	2,802,705	2,798,867	2,802,479		226		226		2,802,705				90,702	10/15/2029
39055G-AS-7	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR 8.166% 10/15/29	10/15/2025	Paydown		2,922,998	2,922,998	2,923,306	2,922,506		492		492		2,922,998				231,413	10/15/2029
39055G-AS-7	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR 8.166% 10/15/29	11/19/2025	MMTL Modco AAM		163,006	162,942	162,995	162,841		(104)		(104)		162,737		269	269	15,576	10/15/2029
39055T-AS-7	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A CR 6.655% 01/16/30	10/16/2025	Paydown		5,369,659	5,369,659	5,286,792	5,356,405		13,254		13,254		5,369,659				329,637	01/16/2030
39057B-AL-6	Great Lakes CLO 2019-1 Ltd GRTLK 2019-1A AR 5.726% 07/15/31	03/06/2025	Paydown		3,080,725	3,080,725	2,980,601	3,053,369		27,357		27,357		3,080,725				71,922	07/15/2031
39729R-AD-0	Greenwood Park CLO Ltd GRNPK 2018-1A C 5.866% 04/15/31	08/15/2025	Call 100.0000		4,200,000	4,200,000	4,108,432	4,128,177		10,636		10,636		4,138,813		61,187	61,187	225,517	04/15/2031
39729R-AD-0	Greenwood Park CLO Ltd GRNPK 2018-1A C 5.866% 04/15/31	08/15/2025	Paydown		11,550,000	11,550,000	11,235,483	11,338,987		211,013		211,013		11,550,000				620,171	04/15/2031
39729R-AE-8	Greenwood Park CLO Ltd GRNPK 2018-1A D 6.666% 04/15/31	08/15/2025	Paydown		20,700,000	20,700,000	20,442,255	20,556,794		143,206		143,206		20,700,000				1,251,315	04/15/2031
39808P-AQ-9	Greywolf CLO V Ltd GWOLF 2015-1A BR 6.120% 01/27/31	10/27/2025	Paydown		1,065,609	1,065,609	1,065,982	1,065,750		(142)		(142)		1,065,609				72,190	01/27/2031
39809A-AG-3	GREYWOLF CLO VII Ltd GWOLF 2018-2A C 7.394% 10/20/31	11/19/2025	MMTL Modco AAM		4,907,267	4,900,000	4,829,337	4,839,668		50,319		50,319		4,889,988		17,279	17,279	421,044	10/20/2031
40170U-AC-7	Guggenheim MM CLO 2021-3 Ltd GCF 2021-3A B 6.082% 01/21/34	11/19/2025	AANY Modco AAM		3,000,846	3,000,000	3,000,000	3,000,000						3,000,000		846	846	215,105	01/21/2034
40436X-AG-2	Highbridge Loan Management 3-2 HLM 3A-2014 BR 6.546% 07/18/29	10/20/2025	Paydown		3,006,799	3,006,799	2,976,717	2,986,704		20,095		20,095		3,006,799				208,056	07/18/2029
40439D-AU-2	HPS Loan Management 15-2019 Lt HLM 15A-19 CR 6.057% 01/22/35	11/25/2025	Paydown		1,500,000	1,500,000	1,497,000	1,494,051		5,949		5,949		1,500,000				108,687	01/22/2035
41154X-AN-5	Harbor Park CLO 18-1 Ltd HARB 2018-1A D 7.046% 01/20/31	10/20/2025	Paydown		2,000,000	2,000,000	1,835,000	1,877,202		122,798		122,798		2,000,000				152,453	01/20/2031
413717-AY-5	Harriman Park CLO LTD HRPK 2020-1A DR 7.246% 04/20/34	07/09/2025	Paydown		750,000	750,000	743,438	744,092		5,908		5,908		750,000				42,205	04/20/2034
43133A-AB-3	Hildene TruPS Financials Note HITR 2018-1A A2L 6.189% 10/10/38	04/24/2025	ALRe Modco - VIAC GA - AAM		25,631,667	26,000,000	26,000,000	26,000,000						26,000,000		(368,333)	(368,333)	947,517	10/10/2038
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 5.890% 05/22/39	08/22/2025	Paydown		3,108,502	3,108,502	3,090,848	3,108,502						3,108,502				95,642	05/22/2039
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 5.890% 05/22/39	09/29/2025	ACRA RE II Surplus AAM		6,628,815	6,613,517	6,601,282	6,613,517						6,613,517		15,298	15,298	365,097	05/22/2039
43133W-AB-5	Hildene TruPS Financials Note HITR 2020-3A A1R 5.894% 07/30/39	06/27/2025	Paydown		11,323,414	11,323,414	11,096,946	10,939,697		383,717		383,717		11,323,414				471,123	07/30/2039
43133Y-AA-3	Hildene TruPS Securitization 2 HITR 4A A1A 6.310% 07/23/42	04/02/2025	Paydown		31,712,707	31,712,707	31,712,707	31,712,707						31,712,707				975,687	07/23/2042
43133Y-AB-1	Hildene TruPS Securitization 2 HITR 4A A2 6.760% 07/23/42	04/02/2025	Paydown		43,900,000	43,900,000	43,900,000	43,900,000						43,900,000				1,449,370	07/23/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44330G-AG-8	Highbridge Loan Management 4-2 HLM 4A-2014 BR 5.971% 01/28/30	03/03/2025	Paydown		6,500,000	6,500,000	6,352,595	6,402,886		97,114		97,114		6,500,000				151,132	01/28/2030
44330G-AJ-2	Highbridge Loan Management 4-2 HLM 4A-2014 CR 6.671% 01/28/30	03/03/2025	Paydown		29,000,000	29,000,000	28,164,956	28,409,855		590,145		590,145		29,000,000				745,333	01/28/2030
449258-AC-6	ICG US CLO 2018-1 LTD ICG 2018-1A B 5.902% 04/21/31	12/18/2025	Paydown		19,800,000	19,800,000	19,502,421	19,580,170		219,830		219,830		19,800,000				1,474,815	04/21/2031
449258-AD-4	ICG US CLO 2018-1 LTD ICG 2018-1A C 6.732% 04/21/31	06/05/2025	Various		10,315,725	10,290,000	10,117,063	10,161,734		12,994		12,994		10,174,728		140,997	140,997	480,606	04/21/2031
44929B-BC-4	ICG US CLO 2014-2 Ltd ICG 2014-2A DRR 6.866% 01/15/31	05/30/2025	Various		18,615,394	18,532,000	17,841,049	18,012,140		54,878		54,878		18,067,018		548,376	548,376	879,344	01/15/2031
44932T-AC-1	ICG US CLO 2018-2 LTD ICG 2018-2A B 5.869% 07/22/31	02/04/2025	Paydown		3,175,000	3,175,000	3,130,725	3,130,725		44,275		44,275		3,175,000				61,128	07/22/2031
44932T-AG-2	ICG US CLO 2018-2 LTD ICG 2018-2A D 7.219% 07/22/31	02/07/2025	Paydown		4,500,000	4,500,000	4,487,033	4,492,874		7,126		7,126		4,500,000				104,356	07/22/2031
44933E-AL-3	ICG US CLO 2022-1i Ltd ICG 2022-1A D1 7.944% 07/20/35	10/07/2025	Paydown		11,000,000	11,000,000	10,848,750	10,860,255		139,745		139,745		11,000,000				905,103	07/20/2035
44933W-AE-9	ICG US CLO 2015-2R Ltd ICG 2015-2RA B 6.555% 01/16/33	02/05/2025	Paydown		6,700,000	6,700,000	6,666,657	6,672,518		27,482		27,482		6,700,000				151,086	01/16/2033
44933W-AG-4	ICG US CLO 2015-2R Ltd ICG 2015-2RA C 7.655% 01/16/33	02/05/2025	Paydown		5,000,000	5,000,000	4,928,410	4,943,683		56,317		56,317		5,000,000				129,862	01/16/2033
46600C-AN-0	IVY Hill Middle Market Credit IVYH 12A A1TR 5.746% 07/20/33	02/20/2025	Paydown		3,000,000	3,000,000	2,841,000	2,944,204		55,797		55,797		3,000,000				65,059	07/20/2033
46600C-AQ-3	IVY Hill Middle Market Credit IVYH 12A A2AR 6.046% 07/20/33	02/20/2025	Paydown		8,200,000	8,200,000	7,407,716	7,769,310		430,690		430,690		8,200,000				186,166	07/20/2033
46603P-AU-2	Ivy Hill Middle Market Credit IVYH 18A DR 7.707% 01/22/37	02/20/2025	AARE Surplus AAM		7,497,810	7,500,000	7,500,000	7,500,000						7,500,000		(2,190)	(2,190)	158,734	01/22/2037
46604C-AE-6	Ivy Hill Middle Market Credit IVYH 20A C 8.084% 04/20/35	06/06/2025	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				298,942	04/20/2035
47421M-BC-6	Jefferson Mill CLO Ltd JEFFM 2015-1A DR 7.696% 10/20/31	05/30/2025	Various		9,045,000	9,000,000	8,961,886	8,972,071		1,823		1,823		8,973,894		71,106	71,106	463,096	10/20/2031
48190D-AE-0	KKR CLO 47 Ltd KKR 2024-47A C 5.905% 01/15/38	11/13/2025	AMH - AmerUs Group Co.		10,052,060	10,000,000	10,000,000	10,000,000						10,000,000		52,060	52,060	578,063	01/15/2038
48249V-BC-4	KKR Financial CLO 2013-1 Ltd KKR 2013-1A CR2 7.305% 04/15/29	11/20/2025	Paydown		26,000,000	26,000,000	26,000,000	26,000,000						26,000,000				2,241,781	04/15/2029
48250G-AU-4	KKR CLO 10 Ltd KKR 10 CR 6.185% 09/15/29	12/15/2025	Paydown		16,734,459	16,734,459	16,733,119	16,740,505		(6,045)		(6,045)		16,734,459				1,136,229	09/15/2029
48250L-BA-6	KKR CLO 9 Ltd KKR 9 CR2 6.266% 07/15/30	12/12/2025	Various		16,064,000	16,000,000	15,814,183	15,897,886		19,887		19,887		15,917,773		146,227	146,227	1,275,257	07/15/2030
48250R-BL-9	KKR CLO 12 Ltd KKR 12 DR2 7.266% 10/15/30	06/05/2025	Janney Montgomery		1,455,800	1,450,000	1,450,000	1,450,000						1,450,000		5,800	5,800	74,365	10/15/2030
48251B-BA-7	KKR Clo 16 Ltd KKR 16 BR2 6.396% 10/20/34	12/01/2025	Various		3,000,000	3,000,000	2,902,739	2,923,408		66,334		66,334		2,989,742		10,258	10,258	231,349	10/20/2034
48251J-AJ-2	KKR CLO 18 Ltd KKR 18 D 7.746% 07/18/30	09/15/2025	Paydown		13,300,000	13,300,000	12,975,630	13,078,384		221,616		221,616		13,300,000				1,012,117	07/18/2030
48251M-BJ-4	KKR CLO 15 Ltd KKR 15 DR2 6.884% 01/18/32	06/05/2025	Janney Montgomery		6,513,000	6,500,000	6,500,000	6,500,000						6,500,000		13,000	13,000	313,732	01/18/2032
48252K-AE-9	KKR CLO 21 Ltd KKR 21 C 5.966% 04/15/31	12/12/2025	Various		12,864,060	12,816,000	12,644,402	12,693,460		20,682		20,682		12,714,142		149,918	149,918	975,557	04/15/2031
48252K-AG-4	KKR CLO 21 Ltd KKR 21 D 6.766% 04/15/31	06/05/2025	Various		7,390,430	7,372,000	7,308,897	7,334,232		3,415		3,415		7,337,647		52,783	52,783	353,817	04/15/2031
48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR 7.396% 04/20/32	05/29/2025	ACRA RE II Surplus AAM		5,027,205	5,000,000	4,999,500	4,999,716		(324)		(324)		4,999,392		27,813	27,813	242,497	04/20/2032
48253H-AS-4	KKR CLO 26 Ltd KKR 26 CR 6.366% 10/15/34	10/15/2025	Paydown		500,000	500,000	500,000	500,000						500,000				34,702	10/15/2034
48253H-AU-9	KKR CLO 26 Ltd KKR 26 DR 7.566% 10/15/34	10/15/2025	Paydown		7,500,000	7,500,000	7,508,340	7,506,530		(6,530)		(6,530)		7,500,000				611,777	10/15/2034
48253U-AC-0	KKR Clo 34 Ltd KKR 34A B 5.966% 07/15/34	09/18/2025	Paydown		10,125,000	10,125,000	10,163,818	10,133,479		(8,479)		(8,479)		10,125,000				613,207	07/15/2034
48253U-AE-6	KKR Clo 34 Ltd KKR 34A C 6.366% 07/15/34	09/18/2025	Paydown		13,000,000	13,000,000	12,906,917	12,921,869		78,131		78,131		13,000,000				836,150	07/15/2034
48253U-AG-1	KKR Clo 34 Ltd KKR 34A D 7.466% 07/15/34	09/18/2025	Paydown		19,750,000	19,750,000	19,750,000	19,750,000						19,750,000				1,474,278	07/15/2034
48254F-AL-2	KKR Clo 37 Ltd KKR 37A C 6.396% 01/20/35	03/07/2025	Paydown		13,000,000	13,000,000	12,928,617	12,964,055		35,945		35,945		13,000,000				347,419	01/20/2035
48254F-AN-8	KKR Clo 37 Ltd KKR 37A D 7.496% 01/20/35	03/07/2025	Paydown		13,000,000	13,000,000	12,546,800	12,672,131		327,870		327,870		13,000,000				401,839	01/20/2035
48254L-AE-5	KKR CLO 35 Ltd KKR 35A C 6.346% 10/20/34	01/13/2025	ORIX Life - Custody		1,900,059	1,900,000	1,895,250	1,895,719		(49)		(49)		1,895,670		4,389	4,389	31,384	10/20/2034
48254L-AG-0	KKR CLO 35 Ltd KKR 35A D 7.346% 10/20/34	02/14/2025	Paydown		3,410,000	3,410,000	3,376,793	3,379,205		30,795		30,795		3,410,000				88,033	10/20/2034
48254Q-AD-6	KKR Clo 33 Ltd KKR 33A C 6.146% 07/20/34	11/21/2025	Paydown		13,500,000	13,500,000	13,275,000	13,317,038		182,962		182,962		13,500,000				979,960	07/20/2034
48255A-AC-2	KKR CLO 36 Ltd KKR 36A B 5.866% 10/15/34	09/03/2025	Paydown		9,600,000	9,600,000	9,588,000	9,588,000		12,000		12,000		9,600,000				547,281	10/15/2034
48255A-AE-8	KKR CLO 36 Ltd KKR 36A C 6.316% 10/15/34	09/03/2025	Paydown		4,750,000	4,750,000	4,729,000	4,726,039		23,961		23,961		4,750,000				289,968	10/15/2034
48256N-AJ-8	KKR CLO 51 Ltd KKR 2024-51A D1 7.034% 10/20/37	02/19/2025	ORIX Life - Custody		7,860,794	7,750,000	7,750,000	7,750,000						7,750,000		110,794	110,794	233,943	10/20/2037
48259B-AN-2	KKR CLO 38 Ltd KKR 38A D 7.555% 04/15/33	11/26/2025	Various		13,860,000	14,000,000	13,944,700	13,937,210		(4,043)		(4,043)		13,933,167		(73,167)	(73,167)	1,287,229	04/15/2033
48661Q-AJ-0	Rad CLO 9 Ltd RAD 2020-9A C 6.766% 01/15/34	01/07/2025	Paydown		9,000,000	9,000,000	8,877,070	8,907,141		92,859		92,859		9,000,000				121,618	01/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50200J-AJ-0	LCM Loan Income Fund I Income LCM 27A C 6.105% 07/16/31	12/12/2025	Janney Montgomery		3,615,300	3,600,000	3,599,946	3,600,135		(3,033)		(3,033)		3,597,102		18,198	18,198	279,815	07/16/2031
542798-AJ-2	Long Point Park CLO Ltd LNGPT 2017-1A C 6.543% 01/17/30	08/08/2025	Call 100.0000		2,000,000	2,000,000	1,926,866	1,955,623		6,193		6,193		1,961,816		38,184	38,184	115,809	01/17/2030
542798-AJ-2	Long Point Park CLO Ltd LNGPT 2017-1A C 6.543% 01/17/30	08/08/2025	Paydown		2,000,000	2,000,000	2,002,456	2,002,527		(2,527)		(2,527)		2,000,000				115,809	01/17/2030
553205-AG-0	MP CLO III LTD MP3 2013-1A CR 6.146% 10/20/30	08/18/2025	Paydown		2,300,000	2,300,000	2,279,555	2,285,350		14,650		14,650		2,300,000				127,878	10/20/2030
553205-AJ-4	MP CLO III LTD MP3 2013-1A DR 7.196% 10/20/30	06/05/2025	Various		12,663,000	12,600,000	12,386,666	12,482,238		12,312		12,312		12,494,550		168,450	168,450	624,880	10/20/2030
55320R-AN-7	ACAS CLO 2015-1 Ltd MP7 2015-1A DRR 7.096% 10/18/28	05/30/2025	Various		10,050,000	10,000,000	10,000,000	10,000,000						10,000,000		50,000	50,000	483,950	10/18/2028
55817G-AG-6	Madison Park Funding LXIII Ltd MDPK 2023-63A C 7.370% 04/21/35	06/05/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				249,696	04/21/2035
55818R-BC-9	Madison Park Funding XIV Ltd MDPK 2014-14A CRR 6.319% 10/22/30	03/27/2025	Paydown		600,000	600,000	576,000	589,453		10,547		10,547		600,000				18,078	10/22/2030
55818R-BE-5	Madison Park Funding XIV Ltd MDPK 2014-14A DRR 7.069% 10/22/30	03/27/2025	Paydown		5,306,000	5,306,000	5,217,070	5,250,308		55,692		55,692		5,306,000				177,115	10/22/2030
55819P-AQ-2	Madison Park Funding XXXVI Ltd MDPK 2019-36A B1R 5.805% 04/15/35	01/29/2025	Paydown		24,060,000	24,060,000	23,850,399	23,797,802		262,198		262,198		24,060,000				461,130	04/15/2035
55819Q-BQ-9	Madison Park Funding XIX Ltd MDPK 2015-19A DR3 8.107% 01/22/37	02/20/2025	AARE Surplus AAM		3,076,209	3,000,000	3,018,750	3,001,979		336		336		3,002,315		73,894	73,894	88,731	01/22/2037
55819X-BC-5	Madison Park Funding XXII Ltd MDPK 2016-22A BR 5.766% 01/15/33	01/09/2025	Paydown		1,105,000	1,105,000	1,105,774	1,105,000						1,105,000				17,204	01/15/2033
55820C-AS-4	Madison Park Funding XXIX LTD MDPK 2018-29A CR 6.134% 10/18/30	03/25/2025	Paydown		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				106,604	10/18/2030
55820J-BJ-8	Madison Park Funding XXI Ltd MDPK 2016-21A BRR 6.366% 10/15/32	09/05/2025	Paydown		1,350,000	1,350,000	1,276,425	1,294,260		55,740		55,740		1,350,000				83,272	10/15/2032
55820T-AN-8	Madison Park Funding XXIII Ltd MDPK 2017-23A CR 6.120% 07/27/31	10/15/2025	Paydown		11,400,000	11,400,000	11,400,000	11,400,000						11,400,000				740,388	07/27/2031
55820T-AQ-1	Madison Park Funding XXIII Ltd MDPK 2017-23A DR 7.320% 07/27/31	10/15/2025	Paydown		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				191,699	07/27/2031
55820V-AE-3	Madison Park Funding XLIX Ltd MDPK 2021-49A C 6.196% 10/19/34	03/06/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				257,800	10/19/2034
55820V-AG-8	Madison Park Funding XLIX Ltd MDPK 2021-49A D 7.346% 10/19/34	03/06/2025	Paydown		17,250,000	17,250,000	17,250,000	17,250,000						17,250,000				519,646	10/19/2034
55820Y-AD-9	Madison Park Funding XXVII Ltd MDPK 2018-27A B 5.946% 04/20/30	03/14/2025	Paydown		2,000,000	2,000,000	1,984,455	1,987,425		12,575		12,575		2,000,000				52,495	04/20/2030
55820Y-AE-7	Madison Park Funding XXVII Ltd MDPK 2018-27A C 6.746% 04/20/30	03/14/2025	Paydown		2,090,000	2,090,000	1,967,594	2,026,439		63,561		63,561		2,090,000				61,546	04/20/2030
55821G-AL-9	Madison Park Funding LI Ltd MDPK 2021-51A D 7.196% 07/19/34	10/20/2025	Paydown		2,600,000	2,600,000	2,592,980	2,589,943		10,057		10,057		2,600,000				202,132	07/19/2034
55821K-AG-1	Madison Park Funding XXXVIII L MDPK 2021-38A C 6.043% 07/17/34	10/08/2025	Paydown		2,000,000	2,000,000	1,760,000	1,812,428		187,572		187,572		2,000,000				129,588	07/17/2034
55821K-AJ-5	Madison Park Funding XXXVIII L MDPK 2021-38A D 7.043% 07/17/34	06/13/2025	ACRA RE II Surplus AAM		8,015,680	8,000,000	7,980,000	7,947,540		1,543		1,543		7,949,083		66,597	66,597	403,199	07/17/2034
55822Y-AG-0	Madison Park Funding LXVI Ltd MDPK 2024-66A C 5.820% 10/21/37	02/20/2025	AARE Surplus AAM		42,325,878	42,000,000	42,000,000	42,000,000						42,000,000		325,878	325,878	524,990	10/21/2037
55953H-AY-9	Magnetite XII Ltd MAGNE 2015-12A DR 7.166% 10/15/31	07/08/2025	Paydown		14,500,000	14,500,000	14,432,975	14,446,021		53,979		53,979		14,500,000				821,917	10/15/2031
55953W-AE-0	Magnetite XXXII Ltd MAGNE 2022-32A C 6.205% 04/15/35	09/10/2025	Paydown		2,000,000	2,000,000	2,006,200	2,001,420		(1,420)		(1,420)		2,000,000				122,663	04/15/2035
55954K-AS-4	Magnetite XIX Ltd MAGNE 2017-19A CR 6.093% 04/17/34	01/17/2025	Paydown		12,700,000	12,700,000	12,707,500	12,706,929		(6,929)		(6,929)		12,700,000				222,615	04/17/2034
55954K-AU-9	Magnetite XIX Ltd MAGNE 2017-19A DR 7.043% 04/17/34	01/17/2025	Paydown		7,750,000	7,750,000	7,453,330	7,512,961		237,039		237,039		7,750,000				154,663	04/17/2034
55954T-AU-0	Magnetite XXXV Ltd MAGNE 2022-35A CR 6.558% 10/25/36	12/29/2025	Paydown		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				163,197	10/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Magnetite XXXV Ltd MAGNE 2022-35A CR 6.558%																		
55954T-AU-0	10/25/36	01/13/2025	ORIX Life - Custody		2,830,268	2,800,000	2,800,000	2,800,000						2,800,000		30,268	30,268	45,583	10/25/2036
	Magnetite XXXV Ltd MAGNE 2022-35A DR 7.858%																		
55954T-AW-6	10/25/36	02/20/2025	AARE Surplus AAM		7,834,481	7,700,000	7,700,000	7,700,000						7,700,000		134,481	134,481	216,035	10/25/2036
	Magnetite XX Ltd MAGNE 2018-20A D 6.646%																		
55955A-AG-1	04/20/31	08/29/2025	Paydown		12,287,500	12,287,500	11,627,593	11,808,719		478,781		478,781		12,287,500				758,732	04/20/2031
	Magnetite XXVII Ltd MAGNE 2020-27A CR 5.996%																		
55955E-AQ-1	10/20/34	10/03/2025	Paydown		2,000,000	2,000,000	1,800,000	1,841,265		158,735		158,735		2,000,000				125,140	10/20/2034
	Magnetite XL Ltd MAGNE 2024-40A D 7.005%																		
55955R-AL-3	07/15/37	02/20/2025	AARE Surplus AAM		8,546,748	8,400,000	8,400,000	8,400,000						8,400,000		146,748	146,748	456,894	07/15/2037
	Marble Point Clo X Ltd MP10 2017-1A C 6.516%																		
566061-AG-2	10/15/30	01/15/2025	Paydown		10,400,000	10,400,000	10,208,670	10,295,628		104,372		104,372		10,400,000				193,154	10/15/2030
60688H-AA-3	MMcapS Funding XVIII Ltd A1 4.237% 12/26/39	12/26/2025	Paydown		86,908	86,908	79,303	80,673		6,234		6,234		86,908				2,527	12/26/2039
60688H-AC-9	MMcapS Funding XVIII Ltd B 4.447% 12/26/39	12/09/2025	AMH - AmerUs Group Co.		2,501,494	3,000,000	2,118,750	2,487,073		25,272		25,272		2,512,345		(10,851)	(10,851)	144,701	12/26/2039
	MJX Venture Management II LLC VENTR 2017-28RR BF																		
60689W-AM-3	3.779% 07/22/30	09/04/2025	Various		1,387,500	1,387,500	1,341,577	1,361,998		7,603		7,603		1,369,601		17,900	17,900	72,818	07/22/2030
	MJX Venture Management II LLC VENTR 2014-18RR B																		
60689W-BT-7	5.816% 10/16/29	01/17/2025	Paydown		800,075	800,075	790,976	800,053		22		22		800,075				14,757	10/16/2029
	MJX Venture Management II LLC VENTR 2014-18RR C																		
60689W-BV-2	6.916% 10/16/29	09/04/2025	Various		366,526	366,526	366,890	366,616		(107)		(107)		366,510		16	16	24,796	10/16/2029
	MJX Venture Management II LLC VENTR 2014-18RR C																		
60689W-BV-2	6.916% 10/16/29	07/15/2025	Paydown		2,283,474	2,283,474	2,285,742	2,284,040		(566)		(566)		2,283,474				92,200	10/16/2029
	MJX Venture Management II LLC VENTR 2014-18RR D																		
60689W-BX-8	7.916% 10/16/29	09/04/2025	Janney Montgomery		1,650,000	1,650,000	1,601,785	1,618,052		10,813		10,813		1,628,865		21,135	21,135	126,703	10/16/2029
	MJX Venture Management II LLC VENTR 2015-22RR B																		
60689W-CX-7	6.005% 01/16/31	09/04/2025	Janney Montgomery		2,100,000	2,100,000	2,020,303	2,052,250		10,369		10,369		2,062,619		37,381	37,381	124,420	01/16/2031
	MJX Venture Management II LLC VENTR 2015-22RR C																		
60689W-CZ-2	6.505% 01/16/31	09/04/2025	Janney Montgomery		1,875,000	1,875,000	1,877,520	1,877,711		(653)		(653)		1,877,058		(2,058)	(2,058)	119,590	01/16/2031
	MJX Venture Management II LLC VENTR 2015-22RR D																		
60689W-DB-4	7.555% 01/16/31	09/04/2025	Janney Montgomery		1,641,500	1,675,000	1,675,000	1,675,000						1,675,000		(33,500)	(33,500)	122,893	01/16/2031
	Morgan Stanley Eaton Vance CLO MSEV 2022-16A B																		
61774J-AE-4	5.855% 04/15/35	12/05/2025	Paydown		18,000,000	18,000,000	17,654,364	17,654,364		345,636		345,636		18,000,000				1,299,332	04/15/2035
	Neuberger Berman CLO XX Ltd NEUB 2015-20A CRR																		
64130T-BE-4	6.066% 07/15/34	02/19/2025	Paydown		2,255,000	2,255,000	2,209,432	2,215,836		39,164		39,164		2,255,000				53,458	07/15/2034
	Neuberger Berman Loan Advisers NEUB 2019-31A DR																		
64132J-AU-9	7.396% 04/20/31	02/07/2025	Paydown		2,950,000	2,950,000	2,890,150	2,905,856		44,144		44,144		2,950,000				72,156	04/20/2031
	Neuberger Berman Loan Advisers NEUB 2020-38A CR																		
64133R-AN-6	6.146% 10/20/35	02/28/2025	Paydown		5,000,000	5,000,000	4,987,500	4,981,764		18,236		18,236		5,000,000				122,493	10/20/2035
	Neuberger Berman Loan Advisers NEUB 2020-38A DR																		
64133R-AQ-9	7.146% 10/20/35	02/28/2025	Paydown		3,925,000	3,925,000	3,941,944	3,940,798		(15,798)		(15,798)		3,925,000				110,331	10/20/2035
	Neuberger Berman Loan Advisers NEUB 2021-42A D																		
64133W-AG-0	6.955% 07/16/35	02/28/2025	Paydown		1,615,000	1,615,000	1,594,490	1,594,478		20,522		20,522		1,615,000				46,032	07/16/2035
	Neuberger Berman Loan Advisers NEUB 2021-43A C																		
64134A-AE-2	6.093% 07/17/35	03/20/2025	Paydown		10,000,000	10,000,000	10,025,000	10,009,288		(9,288)		(9,288)		10,000,000				287,481	07/17/2035
	Neuberger Berman Loan Advisers NEUB 2021-43A D																		
64134A-AG-7	7.243% 07/17/35	03/20/2025	Paydown		2,350,000	2,350,000	2,343,655	2,341,198		8,802		8,802		2,350,000				79,119	07/17/2035
	Neuberger Berman Loan Advisers NEUB 2021-45A C																		
64134M-AE-6	6.173% 10/14/35	03/20/2025	Paydown		13,700,000	13,700,000	12,755,792	12,978,769		721,231		721,231		13,700,000				401,545	10/14/2035
	Neuberger Berman Loan Advisers NEUB 2022-48A C																		
64135G-AG-3	6.058% 04/25/36	09/05/2025	Paydown		4,000,000	4,000,000	4,006,000	3,997,146		2,854		2,854		4,000,000				230,806	04/25/2036
	New Mountain CLO 1 Ltd NMC CLO-1A CR 6.366%																		
64755R-AU-7	10/15/34	02/07/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				337,656	10/15/2034
	New Mountain CLO 1 Ltd NMC CLO-1A DR 7.366%																		
64755R-AW-3	10/15/34	02/07/2025	Paydown		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				359,867	10/15/2034
	Northwoods Capital XIV-B Ltd WOODS 2018-14BA D																		
66860C-AJ-2	7.503% 11/13/31	05/30/2025	Various		14,035,000	14,000,000	13,651,348	13,751,144		18,115		18,115		13,769,259		265,741	265,741	633,750	11/13/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Northwoods Capital XVII Ltd WOODS 2018-17A D																		
66860P-AG-9	6.969% 04/22/31	11/26/2025	Various		3,460,350	3,450,000	3,403,433	3,406,478		5,640		5,640		3,412,118		48,232	48,232	290,849	04/22/2031
	NYACK Park CLO Ltd NYKPK 2021-1A D 6.946%																		
67080P-AL-0	10/20/34	10/09/2025	Paydown		4,000,000	4,000,000	3,949,200	3,954,118		45,882		45,882		4,000,000				291,833	10/20/2034
	OHA Credit Funding 7 Ltd OAKC 2020-7A CR 5.934%																		
67098W-AS-0	02/24/37	07/02/2025	Paydown		1,500,000	1,500,000	1,432,050	1,441,716		58,284		58,284		1,500,000				68,305	02/24/2037
	OHA Credit Funding 7 Ltd OAKC 2020-7A DR 6.984%																		
67098W-AU-5	02/24/37	07/02/2025	Paydown		2,750,000	2,750,000	2,750,250	2,750,205		(205)		(205)		2,750,000				145,598	02/24/2037
	OHA Credit Partners VII Ltd OAKC 2012-7A BR3																		
67102Q-AZ-1	5.601% 02/20/34	02/20/2025	Paydown		9,000,000	9,000,000	8,735,625	8,836,345		163,655		163,655		9,000,000				143,350	02/20/2034
	Ocp Clo 2024-33 Ltd OCP 2024-33A C 6.084%																		
671080-AG-4	07/20/37	02/20/2025	AARE Surplus AAM		10,904,112	10,800,000	10,800,000	10,800,000						10,800,000		104,112	104,112	521,925	07/20/2037
	Ocp Clo 2024-33 Ltd OCP 2024-33A D1 7.134%																		
671080-AJ-8	07/20/37	02/20/2025	AARE Surplus AAM		10,955,401	10,800,000	10,800,000	10,800,000						10,800,000		155,401	155,401	598,785	07/20/2037
	OHA Loan Funding 2015-1 Ltd OHALF 2015-1A CR3																		
67109B-DG-6	6.196% 01/19/37	09/10/2025	Paydown		1,500,000	1,500,000	1,320,000	1,355,020		144,980		144,980		1,500,000				90,386	01/19/2037
67109K-AY-0	OZLM IX Ltd OZLM 2014-9A CRR 7.396% 10/20/31	05/30/2025	Various		4,771,375	4,750,000	4,741,918	4,744,976		(237)		(237)		4,744,740		26,635	26,635	235,506	10/20/2031
	OHA Credit Partners XII Ltd OAKC 2015-12A D1R2																		
67109Y-BJ-2	7.360% 04/23/37	02/20/2025	AARE Surplus AAM		7,711,507	7,600,000	7,600,000	7,600,000						7,600,000		111,507	111,507	203,880	04/23/2037
67110H-BW-7	OZLM XIV Ltd OZLM 2015-14A CRR 7.556% 07/15/34	01/10/2025	Paydown		4,550,000	4,550,000	3,887,975	4,017,173		532,827		532,827		4,550,000				91,348	07/15/2034
	OZLM XVIII Ltd OZLM 2018-18A D 7.016% 04/15/31																		
67112G-AG-3		05/30/2025	Janney Montgomery		1,004,500	1,000,000	1,005,453	1,004,991		(626)		(626)		1,004,365		135	135	48,413	04/15/2031
67112M-AE-5	OZLM XX Ltd OZLM 2018-20A B 6.096% 04/20/31	12/12/2025	Various		4,368,488	4,350,000	4,168,810	4,250,378		23,746		23,746		4,274,124		94,363	94,363	333,997	04/20/2031
	OHA Credit Partners XVI OAKC 2021-16A CR 5.784%																		
67115L-AQ-7	10/18/37	07/02/2025	ACRA RE 2A Surplus AAM		4,007,852	4,000,000	4,000,000	4,000,000						4,000,000		7,852	7,852	178,176	10/18/2037
	Oaktree CLO 2020-1 Ltd OAKCL 2020-1A DR 7.316%																		
67402F-AQ-2	07/15/34	02/14/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				162,270	07/15/2034
	Octagon Investment Partners XX OCT22 2014-1A DRR																		
67572Y-BW-1	6.869% 01/22/30	05/30/2025	Janney Montgomery		1,003,500	1,000,000	946,942	958,811		3,920		3,920		962,732		40,768	40,768	46,285	01/22/2030
67577A-AJ-8	Octagon 55 Ltd OCT55 2021-1A D 7.246% 07/20/34	09/30/2025	Paydown		3,425,000	3,425,000	3,377,906	3,377,800		47,200		47,200		3,425,000				253,375	07/20/2034
67577E-AG-6	Octagon 56 Ltd OCT56 2021-1A D 7.366% 10/15/34	05/12/2025	Goldman Sachs		5,599,063	5,750,000	5,513,350	5,548,245		6,753		6,753		5,554,999		44,064	44,064	265,399	10/15/2034
67577F-AJ-7	Octagon 54 Ltd OCT54 2021-1A D 7.216% 07/15/34	06/05/2025	Janney Montgomery		4,962,500	5,000,000	4,900,000	4,904,054		4,293		4,293		4,908,347		54,153	54,153	254,786	07/15/2034
	Octagon Investment Partners 44 OCT44 2019-1A DR																		
67577L-AQ-8	7.416% 10/15/34	05/12/2025	Goldman Sachs		4,906,250	5,000,000	4,509,000	4,603,823		14,466		14,466		4,618,289		287,961	287,961	232,240	10/15/2034
	Octagon 70 Alto Ltd OCT70 2023-1A D 7.974%																		
67578C-AJ-3	10/20/36	10/20/2025	Paydown		500,000	500,000	503,050	502,905		(2,905)		(2,905)		500,000				42,807	10/20/2036
	Octagon 70 Alto Ltd OCT70 2023-1A D 7.974%																		
67578C-AJ-3	10/20/36	01/13/2025	ORIX Life - Custody		1,957,319	1,925,000	1,932,219	1,929,816		(93)		(93)		1,929,723		27,596	27,596	39,111	10/20/2036
	Octagon Investment Partners 51 OCT51 2021-1A C																		
67578J-AE-9	6.096% 07/20/34	02/19/2025	Paydown		2,000,000	2,000,000	1,995,000	1,985,841		14,159		14,159		2,000,000				45,384	07/20/2034
	Octagon Investment Partners 51 OCT51 2021-1A D																		
67578J-AG-4	7.196% 07/20/34	02/19/2025	Paydown		11,500,000	11,500,000	11,503,750	11,503,600		(3,600)		(3,600)		11,500,000				303,475	07/20/2034
67578U-AG-9	Octagon 69 Ltd OCT69 2024-3A C 6.015% 07/24/37	02/20/2025	AARE Surplus AAM		7,874,732	7,800,000	7,800,000	7,800,000						7,800,000		74,732	74,732	355,461	07/24/2037
67578U-AJ-3	Octagon 69 Ltd OCT69 2024-3A D 7.065% 07/24/37	02/20/2025	AARE Surplus AAM		18,297,180	18,000,000	18,000,000	18,000,000						18,000,000		297,180	297,180	942,094	07/24/2037
	Octagon Investment Partners XV OCT16 2013-1A CR																		
67590B-AW-0	5.993% 07/17/30	12/12/2025	Various		8,280,938	8,250,000	7,993,804	8,077,551		159,204		159,204		8,236,755		44,182	44,182	630,267	07/17/2030
	Octagon Investment Partners XV OCT16 2013-1A DR																		
67590B-AY-6	7.143% 07/17/30	05/30/2025	Janney Montgomery		1,002,500	1,000,000	1,000,000	1,000,000						1,000,000		2,500	2,500	48,969	07/17/2030
	Octagon Investment Partners XX OCT21 2014-1A BR3																		
67590Q-BN-6	5.865% 02/14/31	03/06/2025	Paydown		1,000,000	1,000,000	996,000	998,767		1,233		1,233		1,000,000				20,200	02/14/2031
	Octagon Investment Partners 28 OCT28 2016-1A C1RR																		
67591E-BN-2	6.415% 04/24/37	02/20/2025	AARE Surplus AAM		12,865,940	12,680,000	12,680,000	12,680,000						12,680,000		185,940	185,940	297,930	04/24/2037
	Octagon Investment Partners 28 OCT28 2016-1A D1RR																		
67591E-BS-1	7.565% 04/24/37	02/20/2025	AARE Surplus AAM		24,779,876	24,300,000	24,300,000	24,300,000						24,300,000		479,876	479,876	663,327	04/24/2037
	Octagon Investment Partners 41 OCT41 2019-2A CR																		
67592F-AU-3	6.316% 10/15/33	03/28/2025	Paydown		10,000,000	10,000,000	9,200,000	9,369,075		630,925		630,925		10,000,000				314,886	10/15/2033
	Octagon Investment Partners 41 OCT41 2019-2A DR																		
67592F-AW-9	7.366% 10/15/33	03/28/2025	Paydown		1,750,000	1,750,000	1,641,500	1,658,822		91,178		91,178		1,750,000				63,476	10/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
675944-AE-2	Octagon 65 Ltd OCT65 2024-4A B 5.560% 10/23/37	01/13/2025	ORIX Life - Custody		6,786,606	6,787,000	6,787,000	6,787,000						6,787,000		(394)	(394)	103,787	10/23/2037
675944-AG-7	Octagon 65 Ltd OCT65 2024-4A C 5.860% 10/23/37	02/20/2025	AARE Surplus AAM		7,868,843	7,800,000	7,800,000	7,800,000						7,800,000		68,843	68,843	178,135	10/23/2037
675944-AJ-1	Octagon 65 Ltd OCT65 2024-4A D1 6.910% 10/23/37	01/29/2025	ORIX Life - Custody		7,929,293	7,800,000	7,800,000	7,800,000						7,800,000		129,293	129,293	171,342	10/23/2037
676924-AG-8	OHA Credit Funding 16 Ltd OAKC 2023-16A C 6.534% 10/20/36	10/20/2025	Paydown		3,000,000	3,000,000	3,022,500	3,007,745		(7,745)		(7,745)		3,000,000				213,161	10/20/2036
67707C-AU-2	Oak Hill Credit Partners X-R L OAKC 2014-10RA CR 6.146% 04/20/34	03/11/2025	Paydown		17,900,000	17,900,000	17,899,915	17,918,055		(18,055)		(18,055)		17,900,000				474,376	04/20/2034
67707E-BE-3	OHA Credit Funding 2 LTD OAKC 2019-2A DR 7.432% 04/21/34	01/09/2025	Paydown		4,299,000	4,299,000	4,293,042	4,294,591		4,409		4,409		4,299,000				78,137	04/21/2034
67707G-AJ-8	OHA Credit Funding 8 Ltd OAKC 2021-8A C 6.046% 01/18/34	01/09/2025	Paydown		10,450,000	10,450,000	9,859,523	9,995,112		454,888		454,888		10,450,000				163,687	01/18/2034
67707G-AL-3	OHA Credit Funding 8 Ltd OAKC 2021-8A D 6.996% 01/18/34	01/09/2025	Paydown		3,165,000	3,165,000	3,164,984	3,164,377		623		623		3,165,000				56,508	01/18/2034
682337-AJ-9	One Eleven Funding III Ltd OELF 2019-3A A2R 2.950% 07/19/37	05/29/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				267,958	07/19/2037
682337-AL-4	One Eleven Funding III Ltd OELF 2019-3A BR 3.351% 07/19/37	05/29/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				304,383	07/19/2037
682337-AN-0	One Eleven Funding III Ltd OELF 2019-3A CR 4.951% 07/19/37	05/28/2025	Paydown		11,750,000	11,750,000	11,750,000	11,750,000						11,750,000				353,893	07/19/2037
68626B-AG-1	Orion CLO 2024-3 Ltd ANTOR 2024-3A D 7.408% 07/25/37	02/20/2025	AARE Surplus AAM		11,092,043	10,800,000	10,800,000	10,800,000						10,800,000		292,043	292,043	641,384	07/25/2037
68626C-AC-8	Orion Clo 2023-1 Ltd ANTOR 2023-1A B 6.458% 10/25/36	11/19/2025	Paydown		2,000,000	2,000,000	2,018,000	2,018,000		(18,000)		(18,000)		2,000,000				150,642	10/25/2036
68626C-AE-4	Orion Clo 2023-1 Ltd ANTOR 2023-1A C 7.108% 10/25/36	11/19/2025	Paydown		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				172,961	10/25/2036
68626F-AC-1	Orion CLO 2023-2 Ltd ANTOR 2023-2A B 6.608% 01/25/37	12/23/2025	Paydown		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				199,648	01/25/2037
68626F-AC-1	Orion CLO 2023-2 Ltd ANTOR 2023-2A B 6.608% 01/25/37	01/13/2025	ORIX Life - Custody		3,639,906	3,600,000	3,600,000	3,600,000						3,600,000		39,906	39,906	59,007	01/25/2037
68626F-AE-7	Orion CLO 2023-2 Ltd ANTOR 2023-2A C 6.958% 01/25/37	12/23/2025	Paydown		5,760,000	5,760,000	5,760,000	5,760,000						5,760,000				502,899	01/25/2037
68626J-AE-9	Orion CLO 2024-4 LTD ANTOR 2024-4A C 5.834% 10/20/37	02/20/2025	AARE Surplus AAM		15,113,295	15,000,000	15,000,000	15,000,000						15,000,000		113,295	113,295	203,915	10/20/2037
69355D-AE-7	PPM CLO 2018-1 Ltd PPMC 2018-1A C 6.316% 07/15/31	12/12/2025	Various		6,529,250	6,500,000	6,377,459	6,416,171		57,580		57,580		6,473,751		55,499	55,499	521,955	07/15/2031
69355D-AG-2	PPM CLO 2018-1 Ltd PPMC 2018-1A D 7.416% 07/15/31	05/30/2025	Various		5,722,800	5,700,000	5,502,129	5,569,587		11,847		11,847		5,581,433		141,367	141,367	290,582	07/15/2031
69356A-AQ-5	PPM CLO 4 Ltd PPMC 2020-4A CR 6.246% 10/18/34	09/25/2025	Paydown		11,200,000	11,200,000	11,199,984	11,199,239		761		761		11,200,000				718,191	10/18/2034
69356A-AS-1	PPM CLO 4 Ltd PPMC 2020-4A DR 7.296% 10/18/34	05/12/2025	Goldman Sachs		3,977,000	4,100,000	4,100,000	4,100,000						4,100,000		(123,000)	(123,000)	182,618	10/18/2034
69688N-AQ-6	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A CR 5.834% 07/20/37	01/13/2025	ORIX Life - Custody		3,905,125	3,900,000	3,900,000	3,900,000						3,900,000		5,125	5,125	59,763	07/20/2037
69688N-AS-2	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A D1R 6.884% 07/20/37	02/20/2025	AARE Surplus AAM		11,270,008	11,100,000	11,100,000	11,100,000						11,100,000		170,008	170,008	283,542	07/20/2037
69688X-AU-5	Palmer Square CLO 2014-1 Ltd PLMRS 2014-1A A2R2 5.593% 01/17/31	01/17/2025	Paydown		4,900,000	4,900,000	4,762,766	4,875,382		24,618		24,618		4,900,000				79,630	01/17/2031
69689C-BA-3	Palmer Square CLO 2015-2 Ltd PLMRS 2015-2A BR2 6.096% 07/20/30	01/21/2025	Paydown		25,200,000	25,200,000	25,084,528	25,170,038		29,962		29,962		25,200,000				439,788	07/20/2030
69689C-BC-9	Palmer Square CLO 2015-2 Ltd PLMRS 2015-2A CR2 6.896% 07/20/30	01/21/2025	Paydown		6,250,000	6,250,000	6,168,695	6,229,100		20,900		20,900		6,250,000				121,852	07/20/2030
69689Q-AE-5	Palmer Square CLO 2022-1 Ltd PLMRS 2022-1A C 5.934% 04/20/35	09/18/2025	Paydown		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				222,449	04/20/2035
69701C-AE-0	Palmer Square Loan Funding 202 PSTAT 2022-1A B 5.905% 04/15/30	08/20/2025	Paydown		10,000,000	10,000,000	10,020,000	10,001,479		(1,479)		(1,479)		10,000,000				548,961	04/15/2030
69701X-AG-9	Palmer Square CLO 2021-2 Ltd PLMRS 2021-2A D 7.066% 07/15/34	03/28/2025	Paydown		3,625,000	3,625,000	3,625,000	3,625,000						3,625,000				126,532	07/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69702B-AG-6	Palmer Square Loan Funding 202 PSTAT 2021-3A C 6.646% 07/20/29	04/21/2025	Paydown		1,875,000	1,875,000	1,875,938	1,867,998		7,002		7,002		1,875,000				68,427	07/20/2029
69702E-AE-5	Palmer Square CLO 2021-4 Ltd PLMRS 2021-4A C 6.116% 10/15/34	07/02/2025	Paydown		2,055,000	2,055,000	1,873,668	1,911,798		143,202		143,202		2,055,000				98,327	10/15/2034
69702H-AG-3	Palmer Square Loan Funding 202 PSTAT 2021-4A C 6.767% 10/15/29	08/21/2025	Paydown		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				234,240	10/15/2029
69916H-AJ-9	Parallel 2021-1 Ltd PARL 2021-1A D 7.616% 07/15/34	02/12/2025	Paydown		1,750,000	1,750,000	1,648,841	1,662,824		87,176		87,176		1,750,000				48,329	07/15/2034
700162-AN-0	Park Avenue Institutional Advi PAIA 2016-1A BR 6.360% 08/23/31	01/22/2025	Paydown															1,294	08/23/2031
700162-AQ-3	Park Avenue Institutional Advi PAIA 2016-1A CR 7.190% 08/23/31	01/11/2025	Paydown															49	08/23/2031
70016R-AJ-4	Park Avenue Institutional Advi PAIA 2018-1A C 7.476% 10/20/31	06/12/2025	Paydown		2,500,000	2,500,000	2,389,807	2,437,389		62,611		62,611		2,500,000				130,114	10/20/2031
70018C-AU-0	Park Blue CLO 2022-II Ltd PKBLU 2022-2A CR 6.034% 07/20/37	11/19/2025	MMTL Modco AAM		2,005,832	2,000,000	2,000,000	2,000,000						2,000,000		5,832	5,832	142,053	07/20/2037
70018Q-AG-0	Park Avenue Institutional Advi PAIA 2021-2A D 7.566% 07/15/34	12/09/2025	Paydown		2,300,000	2,300,000	2,122,440	2,164,129		135,871		135,871		2,300,000				214,198	07/15/2034
70019C-AJ-4	Park Blue Clo 2024-V Ltd PKBLU 2024-5A D 7.058% 07/25/37	01/29/2025	ORIX Life - Custody		11,591,041	11,400,000	11,400,000	11,400,000						11,400,000		191,041	191,041	561,366	07/25/2037
701631-AC-7	Parliament Clo II Ltd PARLI 2021-2A C 6.701% 08/20/32	11/20/2025	Paydown		5,686,055	5,686,055	5,686,055	5,686,055						5,686,055				412,424	08/20/2032
72132K-AU-9	Pikes Peak CLO 11 Ltd PIPK 2022-11A D1R 7.008% 07/25/37	02/20/2025	AARE Surplus AAM		7,626,698	7,500,000	7,500,000	7,500,000						7,500,000		126,698	126,698	189,528	07/25/2037
72132Y-AQ-8	Pikes Peak CLO 6 PIPK 2020-6A CR2 6.186% 05/18/34	02/18/2025	Paydown		9,000,000	9,000,000	9,000,423	9,000,169		(169)		(169)		9,000,000				156,331	05/18/2034
72132Y-AS-4	Pikes Peak CLO 6 PIPK 2020-6A DR2 7.236% 05/18/34	02/18/2025	Paydown		5,375,000	5,375,000	5,375,000	5,375,000						5,375,000				107,787	05/18/2034
72133C-AE-2	Pikes Peak CLO 8 PIPK 2021-8A C 6.146% 07/20/34	01/21/2025	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				73,319	07/20/2034
72133C-AG-7	Pikes Peak CLO 8 PIPK 2021-8A D 7.246% 07/20/34	01/21/2025	Paydown		7,400,000	7,400,000	7,281,250	7,310,137		89,863		89,863		7,400,000				150,892	07/20/2034
72133J-BE-6	Pikes Peak Clo 2 PIPK 2018-2A D1RR 6.834% 10/11/34	11/13/2025	AMH - AmerUs Group Co.		14,006,062	14,000,000	14,000,000	14,000,000						14,000,000		6,062	6,062	1,110,551	10/11/2034
72133L-AH-5	Pikes Peak Clo 12 Ltd PIPK 2023-12A C 7.684% 04/20/36	02/18/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				222,447	04/20/2036
72133L-AK-8	Pikes Peak Clo 12 Ltd PIPK 2023-12A D 9.714% 04/20/36	02/18/2025	Paydown		15,200,000	15,200,000	15,124,000	15,146,088		53,912		53,912		15,200,000				525,502	04/20/2036
72133P-AS-2	Pikes Peak CLO 5 PIPK 2020-5A CR 5.984% 10/20/37	02/20/2025	AARE Surplus AAM		8,683,936	8,550,000	8,550,000	8,550,000						8,550,000		133,936	133,936	219,137	10/20/2037
72134A-AC-9	Pikes Peak CLO 9 PIPK 2021-9A B 5.870% 10/27/34	07/28/2025	Paydown		14,800,000	14,800,000	14,792,600	14,764,684		35,316		35,316		14,800,000				719,593	10/27/2034
72134A-AE-5	Pikes Peak CLO 9 PIPK 2021-9A C1 6.220% 10/27/34	07/30/2025	Paydown		9,800,000	9,800,000	9,800,000	9,800,000						9,800,000				502,498	10/27/2034
72134A-AG-0	Pikes Peak CLO 9 PIPK 2021-9A D 7.370% 10/27/34	07/28/2025	Paydown		15,400,000	15,400,000	15,400,000	15,400,000						15,400,000				923,940	10/27/2034
74042C-AC-2	Preferred Term Securities XXVI PRETSL 28-A2 A2 4.385% 03/22/38	12/22/2025	Paydown		15,927	15,927	12,142	15,496		431		431		15,927				484	03/22/2038
74042E-AA-2	Preferred Term Securities XVII A1 4.350% 06/23/35	12/23/2025	Paydown		795,200	795,200	718,750	721,394		73,806		73,806		795,200				23,925	06/23/2035
74042F-AA-9	Preferred Term Securities XXV A1 4.241% 06/22/37	12/24/2025	Paydown		333,921	333,921	292,459	292,780		41,141		41,141		333,921				14,521	06/22/2037
74042F-AB-7	Preferred Term Securities XXV PRETSL 25-A2 A2 4.335% 06/22/37	08/08/2025	Lincoln Fin Mod - AAM		2,644,348	3,077,901	2,500,794	2,608,439		14,915		14,915		2,623,354		20,993	20,993	96,282	06/22/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74042H-AA-5	Preferred Term Securities XIX A1 4.300% 12/22/35	12/22/2025	Paydown		397,171	397,171	358,850	361,680		31,198		31,198		397,171				9,031	12/22/2035
74042H-AA-5	Preferred Term Securities XIX A1 4.300% 12/22/35	11/13/2025	AMH - AmerUs Group Co.		499,288	514,692	465,796	470,240		6,417		6,417		476,657		22,632	22,632	22,701	12/22/2035
74042H-AB-3	Preferred Term Securities XIX PRETSL 19-A2 A2 4.415% 12/22/35	12/22/2025	Paydown		61,044	61,044	50,445	34,700		10,034		10,034		61,044				874	12/22/2035
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 4.586% 09/22/36	12/22/2025	Paydown		28,324	28,324	20,961	21,413		6,912		6,912		28,324				944	09/22/2036
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 4.586% 09/22/36	02/20/2025	AARE Surplus AAM		4,242,804	4,926,332	3,645,486	3,923,222		7,205		7,205		3,930,426		312,377	312,377	42,217	09/22/2036
74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 4.586% 09/22/36	12/22/2025	Paydown		20,728	20,728	15,295	15,529		5,199		5,199		20,728				704	09/22/2036
74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 4.586% 09/22/36	02/20/2025	AARE Surplus AAM		2,561,693	2,974,389	2,201,048	2,372,480		4,327		4,327		2,376,807		184,886	184,886	25,489	09/22/2036
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 4.586% 09/22/36	12/22/2025	Paydown		8,462	8,462	6,826	6,932		1,530		1,530		8,462				282	09/22/2036
74042Q-AA-5	Preferred Term Securities XXVI A1 4.251% 09/22/37	09/24/2025	Paydown		1,935,517	1,935,517	1,777,081	1,853,101		82,416		82,416		1,935,517				26,455	09/22/2037
74042Q-AA-5	Preferred Term Securities XXVI A1 4.251% 09/22/37	10/20/2025	ACRA RE II Surplus AAM		5,320,580	5,720,409	5,252,153	5,476,828						5,476,828		(156,248)	(156,248)	230,850	09/22/2037
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.326% 09/22/37	12/22/2025	Paydown		15,170	15,170	11,037	11,794		3,376		3,376		15,170				462	09/22/2037
74042Q-AC-1	Preferred Term Securities XXVI B1 4.511% 09/22/37	12/24/2025	Paydown		3,148	3,148	2,329			818		818		3,148				99	09/22/2037
74042Q-AE-7	Preferred Term Securities XXVI MMCAP 17A B2 4.510% 09/22/37	12/24/2025	Paydown		948	948	702			247		247		948				30	09/22/2037
74042W-AA-2	Preferred Term Securities XVII A1 4.330% 09/23/35	06/23/2025	Paydown		143,988	143,988	139,418	143,988						143,988				3,613	09/23/2035
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 4.448% 09/23/35	09/23/2025	Paydown		414,150	414,150	364,774	373,431		40,719		40,719		414,150				11,285	09/23/2035
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 4.448% 09/23/35	12/09/2025	Various		10,875,542	11,621,127	10,212,065	10,427,491		81,235		81,235		10,508,726		366,815	366,815	485,663	09/23/2035
74042W-AC-8	Preferred Term Securities XVII B 4.700% 09/23/35	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM		1,695,536	1,925,127	1,643,577	1,684,394		11,142		11,142		1,695,536				79,004	09/23/2035
74043C-AB-3	Preferred Term Securities XXIV A2 4.330% 03/22/37	06/23/2025	Paydown		57,917	57,917	45,712	47,370		10,547		10,547		57,917				1,096	03/22/2037
74043C-AB-3	Preferred Term Securities XXIV A2 4.330% 03/22/37	08/08/2025	Various		7,937,645	9,202,335	7,263,121	7,526,516		48,606		48,606		7,575,122		362,523	362,523	289,549	03/22/2037
74981H-CG-3	Race Point IX CLO Ltd RACEP 2015-9A BR 6.316% 10/15/30	09/10/2025	Paydown		5,250,000	5,250,000	5,005,413	5,092,923		157,077		157,077		5,250,000				327,361	10/15/2030
75884Y-AG-3	Regatta XX Funding Ltd REG20 2021-2A D 7.266% 10/15/34	02/11/2025	Paydown		2,602,523	2,602,523	2,444,269	2,475,277		127,246		127,246		2,602,523				68,282	10/15/2034
75888A-BL-9	Regatta VII Funding Ltd REGT7 2016-1A CR2 6.006% 06/20/34	10/09/2025	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				646,410	06/20/2034
75888A-BN-5	Regatta VII Funding Ltd REGT7 2016-1A DR2 7.006% 06/20/34	10/09/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				496,051	06/20/2034
75888E-AJ-7	Regatta XIX Funding Ltd REG19 2022-1A C 6.084% 04/20/35	10/20/2025	Paydown		11,200,000	11,200,000	11,167,004	11,171,154		28,846		28,846		11,200,000				744,840	04/20/2035
75888E-AL-2	Regatta XIX Funding Ltd REG19 2022-1A D 7.184% 04/20/35	10/20/2025	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				310,503	04/20/2035
75888F-AQ-8	Regatta XIII Funding Ltd REG13 2018-2A BR 5.705% 07/15/31	09/04/2025	Redemption 100.0000		10,350,000	10,350,000	10,350,000	10,350,000						10,350,000				576,789	07/15/2031
75888M-AQ-3	Regatta XIV Funding Ltd REG14 2018-3A CR 5.658% 10/25/31	06/27/2025	Paydown		7,900,000	7,900,000	7,900,000	7,802,275		97,725		97,725		7,900,000				334,431	10/25/2031
75888M-AR-1	Regatta XIV Funding Ltd REG14 2018-3A DR 6.658% 10/25/31	05/30/2025	Janney Montgomery		13,152,400	13,100,000	13,100,000	13,100,000						13,100,000		52,400	52,400	581,868	10/25/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75888R-AJ-8	Regatta XV Funding Ltd REG15 2018-4A C 7.420% 10/25/31	03/18/2025	Paydown		13,000,000	13,000,000	13,008,460	13,000,982		(982)		(982)		13,000,000				417,028	10/25/2031
75888R-AQ-2	Regatta XV Funding Ltd REG15 2018-4A BR 5.908% 10/25/31	03/17/2025	Paydown		12,960,000	12,960,000	12,960,000	12,960,000						12,960,000				337,927	10/25/2031
77340G-AQ-4	Rockford Tower CLO 2017-2 Ltd ROCKT 2017-2A DR 7.016% 10/15/29	11/07/2025	Paydown		1,375,000	1,375,000	1,364,275	1,373,369		1,631		1,631		1,375,000				110,655	10/15/2029
77340J-AG-0	Rockford Tower CLO 2022-1 Ltd ROCKT 2022-1A D 7.834% 07/20/35	08/29/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,083,667	07/20/2035
77340L-AS-9	Rockford Tower CLO 2022-2 Ltd ROCKT 2022-2A DR 9.034% 10/20/35	10/20/2025	Paydown		7,000,000	7,000,000	7,081,250	7,060,406		(60,406)		(60,406)		7,000,000				674,319	10/20/2035
77341D-AJ-6	Rockford Tower CLO 2017-3 Ltd ROCKT 2017-3A D 6.796% 10/20/30	06/05/2025	Janney Montgomery		2,005,000	2,000,000	1,888,466	1,915,287		8,697		8,697		1,923,985		81,015	81,015	94,054	10/20/2030
77341L-AE-9	Rockford Tower CLO 2021-2 Ltd ROCKT 2021-2A C 6.246% 07/20/34	09/11/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				365,359	07/20/2034
77341L-AG-4	Rockford Tower CLO 2021-2 Ltd ROCKT 2021-2A D 7.396% 07/20/34	09/11/2025	Paydown		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				302,920	07/20/2034
77341X-AQ-6	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A CR 6.034% 07/20/37	02/20/2025	AARE Surplus AAM		10,904,166	10,800,000	10,800,000	10,800,000						10,800,000		104,166	104,166	244,769	07/20/2037
77342B-AG-5	Rockford Tower CLO 2024-1 Ltd ROCKT 2024-1A C 6.584% 04/20/37	02/20/2025	AARE Surplus AAM		8,094,496	8,000,000	8,000,000	8,000,000						8,000,000		94,496	94,496	196,221	04/20/2037
77342J-AG-8	Rockford Tower CLO 2018-1 Ltd ROCKT 2018-1A D 7.151% 05/20/31	06/05/2025	Various		15,295,750	15,250,000	15,225,000	15,233,029		1,549		1,549		15,234,577		61,173	61,173	578,467	05/20/2031
77342K-AE-0	Rockford Tower CLO 2018-2 Ltd ROCKT 2018-2A C 6.346% 10/20/31	12/12/2025	Janney Montgomery		732,920	730,000	712,626	722,694		6,589		6,589		729,283		3,637	3,637	58,200	10/20/2031
77342K-AG-5	Rockford Tower CLO 2018-2 Ltd ROCKT 2018-2A D 7.246% 10/20/31	06/05/2025	Janney Montgomery		1,003,500	1,000,000	1,008,865	1,004,936		(636)		(636)		1,004,300		(800)	(800)	49,914	10/20/2031
77342M-AU-0	Rockford Tower CLO 2019-1 Ltd ROCKT 2019-1A CR 6.096% 04/20/34	10/06/2025	Paydown		6,500,000	6,500,000	6,500,020	6,499,659		341		341		6,500,000				416,512	04/20/2034
773663-AG-4	Rockland Park CLO Ltd ROCKP 2021-1A D 7.096% 04/20/34	08/14/2025	Paydown		3,000,000	3,000,000	3,005,000	3,004,789		(4,789)		(4,789)		3,000,000				188,114	04/20/2034
77588J-AC-0	Romark Credit Funding II Ltd RCF 2021-2A B 2.925% 10/25/39	10/22/2025	Deutsche Bank Securities Inc		601,250	650,000	650,000	650,000						650,000		(48,750)	(48,750)	18,907	10/25/2039
77588J-AE-6	Romark Credit Funding II Ltd RCF 2021-2A C 3.425% 10/25/39	10/22/2025	Deutsche Bank Securities Inc		553,500	600,000	600,000	600,000						600,000		(46,500)	(46,500)	20,436	10/25/2039
77588L-AG-6	Romark CLO - IV Ltd RMRK 2021-4A C1 7.389% 07/10/34	10/10/2025	Paydown		3,750,000	3,750,000	3,483,000	3,532,785		217,215		217,215		3,750,000				298,025	07/10/2034
81124E-AG-5	Sculptor CLO XXIX Ltd SCUL 29A C 6.419% 10/22/34	09/03/2025	Paydown		1,420,000	1,420,000	1,412,900	1,413,399		6,601		6,601		1,420,000				86,650	10/22/2034
81124L-AG-9	Sculptor CLO XXVIII Ltd SCUL 28A C 6.546% 01/20/35	02/06/2025	Paydown		1,000,000	1,000,000	1,000,640	1,000,572		(572)		(572)		1,000,000				21,693	01/20/2035
81124U-AJ-3	Sculptor CLO XXVII Ltd SCUL 27A B1 5.896% 07/20/34	01/21/2025	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				54,500	07/20/2034
81880X-AU-6	Shackleton 2019-XIV Clo Ltd SHACK 2019-14A DR 7.846% 07/20/34	07/11/2025	Paydown		614,000	614,000	614,503	614,353		(353)		(353)		614,000				37,504	07/20/2034
81881C-AC-1	Shackleton 2018-XII Clo Ltd SHACK 2018-12A B 5.796% 07/20/31	07/02/2025	Paydown		2,800,000	2,800,000	2,783,514	2,800,000						2,800,000				124,764	07/20/2031
81881C-AG-2	Shackleton 2018-XII Clo Ltd SHACK 2018-12A D 7.296% 07/20/31	07/02/2025	Paydown		4,500,000	4,500,000	4,500,020	4,499,967		33		33		4,500,000				248,142	07/20/2031
81881Q-AU-0	Shackleton 2013-III CLO Ltd SHACK 2013-3A BR 5.716% 07/15/30	10/15/2025	Paydown		2,209,913	2,209,913	2,213,299			(3,386)		(3,386)		2,209,913				94,404	07/15/2030
81881Q-AW-6	Shackleton 2013-III CLO Ltd SHACK 2013-3A CR 6.116% 07/15/30	12/12/2025	Various		9,387,400	9,350,000	9,195,042	9,243,045		31,812		31,812		9,274,857		112,543	112,543	728,476	07/15/2030
81883E-AE-1	Shackleton 2017-XI Clo Ltd SHACK 2017-11A AR 5.203% 08/15/30	08/15/2025	Paydown		333,610	333,610	333,816	333,730		(121)		(121)		333,610				8,553	08/15/2030
828085-AG-5	Silver Point CLO 1 Ltd SPCLO 2022-1A D 9.854% 01/20/36	01/21/2025	Paydown		12,000,000	12,000,000	11,760,000	11,783,060		216,940		216,940		12,000,000				324,680	01/20/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82808E-AJ-0	Silver Point CLO 2 Ltd SPCLO 2023-2A C 7.584% 04/20/35	04/21/2025	Paydown		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				185,573	04/20/2035
82808E-AL-5	Silver Point CLO 2 Ltd SPCLO 2023-2A D1 9.444% 04/20/35	04/21/2025	Paydown		11,041,322	11,041,322	10,986,115	10,988,638		52,684		52,684		11,041,322				559,153	04/20/2035
82812L-AG-4	Silver Rock CLO II Ltd SLVRK 2021-2A C 6.546% 01/20/35	03/07/2025	Paydown		13,000,000	13,000,000	12,952,416	12,958,647		41,353		41,353		13,000,000				354,840	01/20/2035
83011V-AG-9	Sixth Street CLO XXV Ltd SIXST 2024-25A D1 7.015% 07/24/37	02/20/2025	AARE Surplus AAM		10,920,085	10,800,000	10,800,000	10,800,000						10,800,000		120,085	120,085	582,740	07/24/2037
83012F-AG-3	Sixth Street CLO XVII Ltd SIXST 2021-17A D 7.296% 01/20/34	03/06/2025	Paydown		2,500,000	2,500,000	2,492,500	2,493,493		6,507		6,507		2,500,000				74,839	01/20/2034
83012H-AG-9	Sixth Street CLO XVIII Ltd SIXST 2021-18A D 7.046% 04/20/34	09/08/2025	Paydown		1,755,000	1,755,000	1,759,388	1,754,866		134		134		1,755,000				118,448	04/20/2034
83012K-AG-2	Sixth Street CLO XIX Ltd SIXST 2021-19A D 7.146% 07/20/34	08/12/2025	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				708,532	07/20/2034
83012Q-AE-4	Sixth Street CLO XX Ltd SIXST 2021-20A C 6.146% 10/20/34	07/08/2025	Paydown		6,400,000	6,400,000	6,400,000	6,400,000						6,400,000				307,951	10/20/2034
83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 4.457% 10/07/37	10/07/2025	Paydown		1,365,137	1,365,137	1,231,691	1,220,820		144,317		144,317		1,365,137				40,596	10/07/2037
83607P-AG-2	Sound Point CLO 35 Ltd SNDPT 2022-35A C 7.858% 01/26/36	02/27/2025	Paydown		7,200,000	7,200,000	7,213,054	7,212,981		(12,981)		(12,981)		7,200,000				208,294	01/26/2036
83607P-AJ-6	Sound Point CLO 35 Ltd SNDPT 2022-35A D 9.618% 01/26/36	02/27/2025	Paydown		10,000,000	10,000,000	9,850,000	10,028,559		(28,559)		(28,559)		10,000,000				348,941	01/26/2036
83611L-AE-0	SOUND POINT CLO III-R LTD SNDPT 2013-2RA C 6.066% 04/15/29	04/15/2025	Paydown		3,916,785	3,916,785	3,922,425	3,918,614		(1,829)		(1,829)		3,916,785				73,980	04/15/2029
83611V-BC-1	Sound Point CLO XXVII Ltd SNDPT 2020-2A DR 7.470% 10/25/34	05/12/2025	Goldman Sachs		1,458,750	1,500,000	1,428,750	1,433,330		2,412		2,412		1,435,742		23,008	23,008	67,193	10/25/2034
83614X-AW-1	Sound Point CLO XXVI Ltd SNDPT 2020-1A DR 7.496% 07/20/34	05/12/2025	Goldman Sachs		1,955,000	2,000,000	1,825,000	1,853,181		5,472		5,472		1,858,654		96,346	96,346	91,216	07/20/2034
85816V-AC-0	Steele Creek Clo 2017-1 Ltd STCR 2017-1A C 6.066% 10/15/30	12/12/2025	Various		4,317,200	4,300,000	4,205,691	4,234,029		65,971		65,971		4,300,000		17,200	17,200	332,453	10/15/2030
85817E-AG-8	Steele Creek CLO 2019-2 LTD STCR 2019-2A D 8.516% 07/15/32	03/06/2025	Paydown		3,000,000	3,000,000	3,004,476	3,002,948		(2,948)		(2,948)		3,000,000				108,191	07/15/2032
860444-AQ-1	Stewart Park CLO Ltd STWRT 2015-1A BR 5.536% 01/15/30	08/27/2025	Paydown		5,250,000	5,250,000	5,153,379	5,250,000						5,250,000				277,677	01/15/2030
860444-AS-7	Stewart Park CLO Ltd STWRT 2015-1A CR 5.966% 01/15/30	08/27/2025	Paydown		1,000,000	1,000,000	1,002,485	1,002,365		(2,365)		(2,365)		1,000,000				56,665	01/15/2030
860444-AS-7	Stewart Park CLO Ltd STWRT 2015-1A CR 5.966% 01/15/30	08/28/2025	Redemption 100.0000		1,250,000	1,250,000	1,174,375	1,221,143		28,857		28,857		1,250,000				70,832	01/15/2030
87168Y-AJ-9	Symphony CLO XXXI Ltd SYMP 2022-31A D 7.057% 04/22/35	02/21/2025	Paydown		1,000,000	1,000,000	971,250	964,205		35,795		35,795		1,000,000				26,256	04/22/2035
87190C-BE-9	TCW CLO 2020-1 Ltd TCW 2020-1A DRR 7.546% 04/20/34	01/03/2025	Paydown		3,850,000	3,850,000	3,707,275	3,728,384		121,616		121,616		3,850,000				65,519	04/20/2034
871969-AL-5	TCW CLO 2022-1 Ltd TCW 2022-1A D1 7.337% 04/22/33	03/13/2025	Paydown		14,500,000	14,500,000	14,210,000	14,316,881		183,119		183,119		14,500,000				457,062	04/22/2033
87231B-AG-8	TCI-Flatiron Clo 2017-1 Ltd TFLAT 2017-1A C 5.963% 11/17/30	05/07/2025	Paydown		5,000,000	5,000,000	4,880,612	4,921,351		78,649		78,649		5,000,000				154,003	11/17/2030
87244D-AP-9	Wind River 2013-1 CLO Ltd WINDR 2013-1A CR 7.796% 07/20/30	06/05/2025	Various		13,455,250	13,375,000	13,072,650	13,206,456		19,524		19,524		13,225,980		229,270	229,270	714,809	07/20/2030
87250A-AQ-4	Sixth Street CLO XIII Ltd SIXST 2019-13A D 7.316% 04/15/34	02/11/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				132,011	04/15/2034
87250C-AS-6	Sixth Street CLO XIV Ltd TICP 2019-14A CR 7.396% 10/20/32	02/20/2025	Paydown		875,000	875,000	805,263	822,530		52,470		52,470		875,000				23,868	10/20/2032
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 6.384% 02/28/39	11/28/2025	Paydown		1,051,773	1,051,773	1,034,244	1,036,839		14,934		14,934		1,051,773				25,828	02/28/2039
87271L-AN-2	TIAA CLO I Ltd TIA 2016-1A CR 6.496% 07/20/31	12/12/2025	Janney Montgomery		10,854,000	10,800,000	10,697,616	10,747,996		3,183		3,183		10,751,179		102,821	102,821	880,115	07/20/2031
87271L-AQ-5	TIAA CLO I Ltd TIA 2016-1A DR 7.646% 07/20/31	11/26/2025	Janney Montgomery		2,211,000	2,200,000	2,200,000	2,200,000						2,200,000		11,000	11,000	202,072	07/20/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
874777-AE-5	Tallman Park CLO Ltd TALPK 2021-1A C 6.096% 04/20/34	07/21/2025	Paydown		2,000,000	2,000,000	2,002,773	2,004,061		(4,061)		(4,061)		2,000,000				98,753	04/20/2034
88675S-AJ-6	Tikehau US CLO I Ltd TKO 2021-1A D 8.096% 01/18/35	11/20/2025	Goldman Sachs		7,620,000	8,000,000	7,451,736	7,561,970		438,030		438,030		8,000,000		(380,000)	(380,000)	758,614	01/18/2035
894135-AA-0	Trapeza Cdo Xiii Ltd TRAP 2007-13A A1 4.407% 11/09/42	11/10/2025	Paydown		26,667	26,667	23,373	24,316		2,351		2,351		26,667				1,144	11/09/2042
894135-AG-7	Trapeza Cdo Xiii Ltd TRAP 2007-13A B 4.727% 11/09/42	11/19/2025	Various		4,554,465	5,800,000	4,397,526	4,514,519		45,225		45,225		4,559,744		(5,279)	(5,279)	308,423	11/09/2042
89413C-AA-5	Trapeza CDO X Ltd TRAP 2006-10A A1 4.536% 07/06/41	10/06/2025	Paydown		30,947	30,947	28,075	28,228		2,720		2,720		30,947				1,379	07/06/2041
89413G-AG-3	Trapeza Cdo Xii Ltd TRAP 2007-12A B 4.756% 04/06/42	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM		1,615,145	2,000,000	1,547,500	1,600,866		14,279		14,279		1,615,145				102,028	04/06/2042
89640A-AS-5	Trinitas CLO X Ltd TRNTS 2019-10A CR 6.405% 01/15/35	12/05/2025	Paydown		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				1,419,586	01/15/2035
89640E-AE-8	Trinitas Clo XX Ltd TRNTS 2022-20A C 7.384% 07/20/35	02/19/2025	Paydown		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				75,662	07/20/2035
89640E-AG-3	Trinitas Clo XX Ltd TRNTS 2022-20A D1 8.584% 07/20/35	02/19/2025	Paydown		5,600,000	5,600,000	5,544,000	5,566,050		33,950		33,950		5,600,000				173,912	07/20/2035
89640E-AL-2	Trinitas Clo XX Ltd TRNTS 2022-20A D2 9.734% 07/20/35	02/19/2025	Paydown		2,400,000	2,400,000	2,376,000	2,388,122		11,878		11,878		2,400,000				83,810	07/20/2035
89640X-AS-5	TRINITAS CLO IV LTD TRNTS 2016-4A CR 6.596% 10/18/31	12/12/2025	Various		17,235,750	17,150,000	17,066,520	17,072,832		77,168		77,168		17,150,000		85,750	85,750	1,429,143	10/18/2031
89640X-AT-3	TRINITAS CLO IV LTD TRNTS 2016-4A DR 7.506% 10/18/31	05/30/2025	Various		4,520,250	4,500,000	4,455,000	4,477,361		3,531		3,531		4,480,892		39,359	39,359	229,463	10/18/2031
89640Y-BL-7	Trinitas CLO VI Ltd TRNTS 2017-6A DR4 8.370% 01/25/34	11/13/2025	AMH - AmerUs Group Co.		1,643,242	1,650,000	1,650,050	1,649,668		(1,550)		(1,550)		1,648,117		(4,876)	(4,876)	156,148	01/25/2034
89641J-AG-1	Trinitas Clo IX Ltd TRNTS 2018-9A D 7.596% 01/20/32	05/29/2025	Various		15,101,250	15,000,000	14,851,001	14,920,176		5,771		5,771		14,925,947		175,303	175,303	759,127	01/20/2032
89642J-AE-5	Trinitas CLO XVII Ltd TRNTS 2021-17A C 6.446% 10/20/34	09/12/2025	Paydown		5,500,000	5,500,000	5,454,088	5,460,380		39,620		39,620		5,500,000				345,896	10/20/2034
89642J-AG-0	Trinitas CLO XVII Ltd TRNTS 2021-17A D 7.646% 10/20/34	09/12/2025	Paydown		2,000,000	2,000,000	1,995,990	1,996,101		3,899		3,899		2,000,000				147,514	10/20/2034
89642R-AG-2	Trinitas Clo VIII Ltd TRNTS 2018-8A D 7.246% 07/20/31	05/30/2025	Various		17,310,375	17,250,000	17,065,336	17,091,996		13,079		13,079		17,105,076		205,299	205,299	839,086	07/20/2031
89708B-AB-9	Tropic CDO V Ltd TROPC 2006-5A A1L2 4.486% 07/15/36	10/15/2025	Paydown		7,476	7,476	6,757	6,411		1,065		1,065		7,476				359	07/15/2036
89708B-AC-7	Tropic CDO V Ltd TROPC 2006-5A A1LB 4.566% 07/15/36	09/23/2025	AARE II Surplus ISG		30,516,494	37,000,000	25,345,000	27,183,124		381,781		381,781		27,564,905		2,951,589	2,951,589	1,780,098	07/15/2036
89820U-AB-0	TruPS Financials Note Securiti TFINS 2018-1A A2 5.182% 03/30/39	12/12/2025	Paydown		11,259,345	11,259,345	11,146,752	11,219,921		39,424		39,424		11,259,345				621,795	03/30/2039
89820X-AA-6	TruPS Financials Note Securiti TFINS 2020-2A A1 3.000% 07/15/41	12/10/2025	CROSSTRADE		5,942,770	5,934,984	5,912,727	5,956,700						5,956,700		(13,929)	(13,929)	205,746	07/15/2041
89820X-AA-6	TruPS Financials Note Securiti TFINS 2020-2A A1 3.000% 07/15/41	10/15/2025	Paydown		16,171,235	16,171,235	16,110,593	16,230,405		(59,171)		(59,171)		16,171,235				441,103	07/15/2041
89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.602% 02/02/39	08/04/2025	Paydown		36,887	36,887	36,887	36,887						36,887				1,485	02/02/2039
89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.602% 02/02/39	09/18/2025	Redemption 100.0000		1,409,674	1,409,674	1,409,674	1,409,674						1,409,674				83,096	02/02/2039
89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.602% 02/02/39	01/01/2025	Various															1,034	02/02/2039
89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2 7.080% 10/15/39	10/15/2025	Paydown		4,346,809	4,346,809	4,346,809	3,925,532						4,346,809				183,649	10/15/2039
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 6.905% 04/15/40	10/15/2025	Paydown		6,077,048	6,077,048	6,039,499	5,432,729		26,955		26,955		6,077,048				120,153	04/15/2040
89822P-AB-9	TruPS Financials Note Securiti TFINS 2020-1A A2 8.118% 04/15/40	11/13/2025	AMH - AmerUs Group Co.		419,851	420,000	420,000	420,000						420,000		(149)	(149)	24,627	04/15/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
903428-AA-8	US Capital Funding VI Ltd/US C TRAP 2007-12A A1 4.469% 07/10/43	07/10/2025	Paydown		22,598	22,598	19,746	20,041		2,547		2,547		22,598				579	07/10/2043
92331A-AN-4	Venture XXVIII CLO Ltd VENTR 2017-28A D 8.146% 07/20/30	05/12/2025	Various		12,672,000	12,800,000	12,120,200	12,256,017		44,184		44,184		12,300,201		371,799	371,799	630,927	07/20/2030
92331L-AY-6	Venture XXII CLO Ltd VENTR 2015-22A CR 6.066% 01/15/31	05/29/2025	Various		15,671,875	15,625,000	15,609,684	15,612,433		1,236		1,236		15,613,669		58,206	58,206	658,413	01/15/2031
92331M-AC-2	Venture XXVI CLO Ltd VENTR 2017-26A C 6.746% 01/20/29	09/04/2025	Various		1,808,730	1,807,374	1,771,377	1,791,083		4,532		4,532		1,795,615		13,114	13,114	117,493	01/20/2029
92331M-AC-2	Venture XXVI CLO Ltd VENTR 2017-26A C 6.746% 01/20/29	07/21/2025	Paydown		1,192,626	1,192,626	1,168,873	1,181,876		10,750		10,750		1,192,626				65,625	01/20/2029
92331V-AG-3	Venture 31 CLO Ltd VENTR 2018-31A C1 6.096% 04/20/31	05/29/2025	Various		8,028,000	8,000,000	8,000,000	8,000,000						8,000,000		28,000	28,000	330,201	04/20/2031
92331X-AN-4	Venture 35 CLO Ltd VENTR 2018-35A D 7.619% 10/22/31	05/12/2025	Goldman Sachs		2,346,875	2,500,000	2,500,000	2,500,000						2,500,000		(153,125)	(153,125)	115,663	10/22/2031
92558W-AY-8	Vibrant CLO XII Ltd VIBR 2021-12A C1R 7.634% 04/20/34	09/26/2025	Paydown		1,500,000	1,500,000	1,504,680	1,501,621		(1,621)		(1,621)		1,500,000				115,188	04/20/2034
92915C-AW-4	Voya CLO 2016-1 Ltd VOYA 2016-1A CR 6.796% 01/20/31	06/05/2025	Various		14,021,000	14,000,000	13,942,580	13,950,847		4,488		4,488		13,955,335		65,665	65,665	658,378	01/20/2031
92917J-AN-7	Voya CLO 2018-2 Ltd VOYA 2018-2A D 6.916% 07/15/31	11/26/2025	Janney Montgomery		1,503,750	1,500,000	1,364,015	1,392,414		18,204		18,204		1,410,617		93,133	93,133	126,879	07/15/2031
92918N-AU-1	Voya CLO 2020-3 Ltd VOYA 2020-3A CR 6.146% 10/20/34	01/21/2025	Paydown		7,200,000	7,200,000	7,178,400	7,170,516		29,484		29,484		7,200,000				126,574	10/20/2034
92918N-AW-7	Voya CLO 2020-3 Ltd VOYA 2020-3A DR 7.396% 10/20/34	01/21/2025	Paydown		3,250,000	3,250,000	3,233,750	3,234,640		15,360		15,360		3,250,000				67,516	10/20/2034
92919A-AG-9	Voya CLO 2021-2 Ltd VOYA 2021-2A D 7.396% 10/20/34	02/25/2025	Paydown		9,376,000	9,376,000	9,343,180	9,346,249		29,751		29,751		9,376,000				265,923	10/20/2034
92919D-AE-8	Voya CLO 2021-3 Ltd VOYA 2021-3A C 6.246% 01/20/35	04/15/2025	Paydown		1,000,000	1,000,000	1,001,000	998,651		1,349		1,349		1,000,000				33,363	01/20/2035
92920F-AE-0	Voya CLO 2023-1 Ltd VOYA 2023-1A C 6.734% 01/20/37	01/13/2025	ORIX Life - Custody		1,285,782	1,270,000	1,292,377	1,271,468		(52)		(52)		1,271,416		14,367	14,367	22,128	01/20/2037
92920H-AJ-5	Voya CLO 2024-2 Ltd VOYA 2024-2A D 7.084% 07/20/37	02/20/2025	AARE Surplus AAM		14,026,099	13,800,000	13,800,000	13,800,000						13,800,000		226,099	226,099	743,820	07/20/2037
92920L-AU-1	Voya CLO 2022-4 Ltd VOYA 2022-4A CR 6.334% 04/20/37	02/20/2025	AARE Surplus AAM		21,843,367	21,600,000	21,600,000	21,600,000						21,600,000		243,367	243,367	511,498	04/20/2037
92920L-AW-7	Voya CLO 2022-4 Ltd VOYA 2022-4A DR 7.584% 04/20/37	02/20/2025	AARE Surplus AAM		21,449,169	21,000,000	21,000,000	21,000,000						21,000,000		449,169	449,169	586,248	04/20/2037
92944Y-AN-1	Voya CLO 2024-5 Ltd VOYA 2024-5A D1A 7.055% 10/15/37	01/29/2025	ORIX Life - Custody		3,460,942	3,400,000	3,397,620	3,392,184		33		33		3,392,216		68,725	68,725	71,005	10/15/2037
94860L-AE-5	Wehle Park CLO Ltd WEHPK 2022-1A C 6.120% 04/21/35	10/02/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				509,771	04/21/2035
94860L-AG-0	Wehle Park CLO Ltd WEHPK 2022-1A D 7.220% 04/21/35	10/02/2025	Paydown		3,500,000	3,500,000	3,511,760	3,511,222		(11,222)		(11,222)		3,500,000				260,028	04/21/2035
94949L-AS-9	Wellfleet CLO 2016-2 Ltd WELF 2016-2A CR 7.096% 10/20/28	06/05/2025	Various		12,776,678	12,713,112	12,706,530	12,703,368		1,937		1,937		12,705,305		71,373	71,373	622,332	10/20/2028
94949L-AS-9	Wellfleet CLO 2016-2 Ltd WELF 2016-2A CR 7.096% 10/20/28	04/21/2025	Paydown		3,286,888	3,286,888	3,285,186	3,284,368		2,519		2,519		3,286,888				127,431	10/20/2028
94950A-AU-4	Wellfleet CLO 2020-2 Ltd WELF 2020-2A DR 7.966% 07/15/34	05/12/2025	Goldman Sachs		985,000	1,000,000	954,486	960,917		1,321		1,321		962,238		22,762	22,762	49,656	07/15/2034
94950H-AE-5	Wellfleet CLO 2017-3 Ltd WELF 2017-3A B 6.093% 01/17/31	02/27/2025	Paydown		8,500,000	8,500,000	8,497,473	8,499,883		117		117		8,500,000				210,520	01/17/2031
94950H-AG-0	Wellfleet CLO 2017-3 Ltd WELF 2017-3A C 6.893% 01/17/31	02/26/2025	Paydown		8,250,000	8,250,000	8,019,193	8,081,421		168,579		168,579		8,250,000				228,528	01/17/2031
94950N-AS-1	Wellfleet Clo 2019-1 Ltd WELF 2019-1A BR 6.496% 07/20/32	09/18/2025	Paydown		1,000,000	1,000,000	932,500	951,463		48,537		48,537		1,000,000				64,499	07/20/2032
94951M-AG-8	Wellfleet CLO 2017-2A Ltd WELF 2017-2A C 7.546% 10/20/29	01/21/2025	Paydown		5,860,000	5,860,000	5,865,356	5,857,398		2,602		2,602		5,860,000				123,983	10/20/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
949575-AG-9	Wellington Management Clo 3 Lt WELLI 2024-3A D1 6.884% 07/18/37	02/20/2025	AARE Surplus AAM		8,206,758	8,100,000	8,100,000	8,100,000						8,100,000		106,758	106,758	328,725	07/18/2037
94957J-AE-4	Wellington Management CLO 1 Lt WELLI 2023-1A C 6.984% 10/20/36	11/03/2025	Paydown		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				281,951	10/20/2036
94957J-AG-9	Wellington Management CLO 1 Lt WELLI 2023-1A D 8.734% 10/20/36	11/03/2025	Paydown		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				232,067	10/20/2036
94958L-AE-8	Wellington Management Clo 2 Lt WELLI 2024-2A C 6.284% 04/20/37	02/20/2025	AARE Surplus AAM		7,272,943	7,200,000	7,200,000	7,200,000						7,200,000		72,943	72,943	169,279	04/20/2037
94958L-AG-3	Wellington Management Clo 2 Lt WELLI 2024-2A D 7.784% 04/20/37	02/20/2025	AARE Surplus AAM		7,280,107	7,200,000	7,200,000	7,200,000						7,200,000		80,107	80,107	205,879	04/20/2037
98887V-AE-3	Zais Clo 7 Ltd ZAIS7 2017-2A C 6.616% 04/15/30	02/03/2025	Various		8,542,500	8,500,000	8,348,540	8,416,269		3,323		3,323		8,419,592		122,908	122,908	193,158	04/15/2030
98955R-AH-2	Owl Rock CLO II Ltd OR 2019-2A BR 6.046% 04/20/33	07/08/2025	Paydown		30,000,000	30,000,000	29,677,838	29,756,410		243,590		243,590		30,000,000				1,416,494	04/20/2033
BCC2CR-LU-4	Carlyle Euro CLO 2013-1 DAC CGMSE 2013-1A A2R 3.559% 04/15/30	09/19/2025	Paydown		3,230,164	3,230,164	2,542,813	2,713,067		129,885		129,885	(104,917)	3,230,164		492,129	492,129	120,339	04/15/2030
BCC2E9-8S-2	Bain Capital Euro CLO 2017-1 D BCCE 2017-1A B1NE 3.516% 10/17/30	07/17/2025	Paydown		2,908,499	2,908,499	2,277,241	2,477,360		106,474		106,474	(119,954)	2,908,499		444,619	444,619	88,914	10/17/2030
BCC2E9-91-0	Bain Capital Euro CLO 2017-1 D BCCE 2017-1A B1 3.516% 10/17/30	07/17/2025	Paydown		5,526,147	5,526,147	4,392,131	4,718,004		193,779		193,779	(182,450)	5,526,147		796,815	796,815	168,937	10/17/2030
BCC2EH-AV-4	Tikehau CLO III BV TIKEH 3A B 3.469% 12/01/30	12/18/2025	Paydown		2,327,211	2,327,211	1,845,933	1,965,011		102,276		102,276	(75,989)	2,327,211		335,913	335,913	89,347	12/01/2030
BCC2EH-B5-0	Tikehau CLO III BV TIKEH 3A BNE 3.469% 12/01/30	12/01/2025	Paydown		1,741,210	1,741,210	1,387,437	1,475,749		74,793		74,793	(57,069)	1,741,210		247,736	247,736	67,005	12/01/2030
BCC2EJ-TX-6	Harvest Clo XII DAC HARVT 12A B1R 3.419% 11/18/30	11/05/2025	Paydown		4,847,510	4,847,510	3,855,906	4,214,350		148,556		148,556	(208,954)	4,847,510		693,558	693,558	156,674	11/18/2030
BCC2EP-MQ-4	Willow Park CLO DAC WILPK 1A C 4.759% 01/15/31	04/07/2025	Paydown		504,367	504,367	557,776	478,494					79,282	504,367		(53,409)	(53,409)	13,576	01/15/2031
BCC2EQ-E9-9	Avoca CLO XIV DAC AVOCA 14A DR 4.625% 01/12/31	07/03/2025	Paydown		2,330,227	2,330,227	1,656,335	1,870,009		172,287		172,287	(116,997)	2,330,227		404,928	404,928	85,519	01/12/2031
BCC2EU-XE-8	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A B1 3.226% 01/15/32	03/14/2025	Paydown		1,088,198	1,088,198	885,948	996,413		36,830		36,830	(62,340)	1,088,198		117,296	117,296	18,514	01/15/2032
BCC2F4-EF-3	CVC Cordatus Loan Fund X DAC CORDA 10A B1NE 3.265% 01/27/31	02/18/2025	Paydown		3,134,109	3,134,109	2,806,360	3,000,247		103,166		103,166	(103,563)	3,134,109		134,259	134,259	40,065	01/27/2031
BCC2F5-C4-7	OZLME III DAC OZLME 3A C 3.704% 08/24/30	05/30/2025	Paydown		1,504,280	1,504,280	1,130,800	1,280,506		86,449		86,449	(74,612)	1,504,280		211,938	211,938	32,894	08/24/2030
BCC2F5-C7-0	OZLME III DAC OZLME 3A D 4.604% 08/24/30	05/30/2025	Paydown		13,838,242	13,838,242	13,931,132	12,552,345		80,247		80,247	1,474,883	13,838,242		(269,234)	(269,234)	363,849	08/24/2030
BCC2F5-NC-7	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A B2RE 2.050% 07/15/32	08/18/2025	Paydown		3,916,664	3,916,664	2,720,478	3,180,379		272,728		272,728	(181,335)	3,916,664		644,892	644,892	63,861	07/15/2032
BCC2F5-PH-4	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A DRR 4.626% 07/15/32	08/15/2025	Paydown		12,004,212	12,004,212	11,770,957	10,583,163		48,193		48,193	1,243,507	12,004,212		129,350	129,350	512,942	07/15/2032
BCC2FL-6C-1	Newhaven II CLO DAC NEWH 2A B1RE 3.114% 02/16/32	08/18/2025	Paydown		7,020,007	7,020,007	5,475,074	5,863,053		337,572		337,572	(226,730)	7,020,007		1,046,113	1,046,113	182,161	02/16/2032
BCC2FP-CR-2	Marlay Park CLO DAC MRLPK 1A B 3.576% 10/15/30	03/03/2025	Paydown		4,715,992	4,715,992	5,279,454	4,655,954		5,335		5,335	631,396	4,715,992		(576,693)	(576,693)	82,770	10/15/2030
BCC2FV-KX-7	Dryden 59 Euro CLO 2017 DAC DRYD 2017-59A D1 4.464% 05/15/32	12/15/2025	Paydown		293,751	293,751	231,440	234,079		25,309		25,309	4,361	293,751		30,002	30,002	15,074	05/15/2032
BCC2FY-37-7	Carlyle Euro CLO 2018-1 DAC CGMSE 2018-1A A2BE 2.000% 04/15/31	04/15/2025	Paydown		22,452,200	22,452,200	16,315,339	19,568,367		1,064,234		1,064,234	(1,390,545)	22,452,200		3,210,144	3,210,144	209,404	04/15/2031
BCC2GQ-WR-7	Contego Clo V DAC CONTE 5A B2 3.376% 01/15/31	03/17/2025	Paydown		1,092,097	1,092,097	908,062	994,465		39,191		39,191	(49,307)	1,092,097		107,748	107,748	19,699	01/15/2031
BCC2GQ-WU-0	Contego Clo V DAC CONTE 5A C 3.826% 01/15/31	03/17/2025	Paydown		4,422,991	4,422,991	3,870,267	4,001,919		190,802		190,802	(595)	4,422,991		230,865	230,865	88,009	01/15/2031
BCC2H3-9D-4	Arbour CLO V DAC ARBR 5A DN 4.850% 09/15/31	07/02/2025	Paydown		590,047	590,047	606,597	517,850					88,747	590,047		(16,550)	(16,550)	16,655	09/15/2031
BCC2HR-2Y-2	Sutton Park CLO DAC STNPK 1A CN 5.364% 11/15/31	04/08/2025	Paydown		3,772,159	3,772,159	4,027,431	3,544,932		20,744		20,744	485,396	3,772,159		(278,913)	(278,913)	89,671	11/15/2031
000000-00-0	Phoenix Park CLO DAC PHNXP 1A CR 5.522% 10/29/31	07/14/2025	Paydown		3,383,424	3,383,424	3,333,573	3,004,255		(819)		(819)	329,843	3,383,424		50,144	50,144	139,434	10/29/2031
000000-00-0	Contego Clo VII DAC CONTE 7A D 5.988% 05/14/32	01/23/2025	Paydown		4,685,418	4,685,418	5,334,917	4,668,884		(9,376)		(9,376)	658,598	4,685,418		(632,689)	(632,689)	84,871	05/14/2032
BCC2LL-UT-0	Blackrock European CLO IX DAC BECLO 9A D 5.700% 12/15/32	07/15/2025	Paydown		2,609,997	2,609,997	2,667,607	2,336,780		(7,351)		(7,351)	324,906	2,609,997		(44,338)	(44,338)	91,939	12/15/2032
BCC2MN-95-1	Accunia European CLO IV DAC ACCUN 4A B1E 3.915% 04/20/33	12/11/2025	Paydown		9,978,165	9,978,165	7,437,776	8,196,216		564,088		564,088	(582,430)	9,978,165		1,800,292	1,800,292	488,142	04/20/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BCC2QM-7Y-8	Anchorage Capital Europe CLO 2 ANCHE 4A D 5.265% 04/25/34	10/28/2025	Paydown		14,790,488	14,790,488	14,224,292	12,960,443		204,204		204,204	1,308,991	14,790,488	316,848		316,848	829,092	04/25/2034
000000-00-0	Contego CLO IV DAC CONTE 4A B1R 3.338% 01/23/30	11/21/2025	Paydown		7,600,534	7,600,534	8,018,369	6,835,624					1,182,745	7,600,534	(417,835)		(417,835)	305,677	01/23/2030
000000-00-0	Contego CLO IV DAC CONTE 4A CR 3.938% 01/23/30	11/21/2025	Paydown		9,788,567	9,788,567	10,166,370	8,803,455					1,362,915	9,788,567	(377,803)		(377,803)	456,808	01/23/2030
BCC2QS-DP-7	Palmer Square European CLO 202 PLMER 2021-1A B 3.359% 04/15/34	07/15/2025	Paydown		10,033,601	10,033,601	7,206,727	8,049,569		796,525		796,525	(572,009)	10,033,601	1,759,517		1,759,517	295,583	04/15/2034
BCC2QX-4W-1	Providus CLO V DAC PRVD 5A B2 1.600% 02/15/35	10/31/2025	Paydown		5,186,244	5,186,244	5,414,641	4,660,653					753,989	5,186,244	(228,397)		(228,397)	77,236	02/15/2035
BCC2QX-52-6	Providus CLO V DAC PRVD 5A D 5.014% 02/15/35	10/31/2025	Paydown		3,457,496	3,457,496	3,609,761	3,107,102					502,659	3,457,496	(152,265)		(152,265)	175,500	02/15/2035
BCC2QX-6A-7	CVC Cordatus Loan Fund VII DAC CORDA 7A DRR 5.000% 09/15/31	12/09/2025	Paydown		290,650	290,650	270,822	259,166		(252)		(252)	11,637	290,650	20,099		20,099	14,908	09/15/2031
BCC2R3-FU-8	Arbour CLO IV DAC ARBR 4A DRR 5.109% 04/15/34	11/03/2025	Paydown		2,303,404	2,303,404	2,422,442	2,075,143		(4,363)		(4,363)	344,416	2,303,404	(111,792)		(111,792)	134,822	04/15/2034
BCC2R3-HU-6	Harvest Clo XX DAC HARVT 20A B1R 3.404% 10/20/31	09/04/2025	Paydown		4,659,995	4,659,995	3,654,032	3,907,284		226,411		226,411	(151,099)	4,659,995	677,399		677,399	159,597	10/20/2031
BCC2R3-HX-0	Harvest Clo XX DAC HARVT 20A B2R 1.600% 10/20/31	09/04/2025	Paydown		23,299,976	23,299,976	23,454,908	20,714,012					2,740,896	23,299,976	(154,932)		(154,932)	312,820	10/20/2031
000000-00-0	Harvest Clo XX DAC HARVT 20A CR 4.104% 10/20/31	09/04/2025	Paydown		17,474,982	17,474,982	17,591,181	15,535,509					2,055,672	17,474,982	(116,199)		(116,199)	702,835	10/20/2031
000000-00-0	Harvest Clo XX DAC HARVT 20A DR 5.104% 10/20/31	09/04/2025	Paydown		8,329,741	8,329,741	8,500,975	7,405,259					1,095,715	8,329,741	(171,233)		(171,233)	406,039	10/20/2031
BCC2R3-K0-8	CVC Cordatus Loan Fund XI DAC CORDA 11A B1R 3.509% 10/15/31	10/15/2025	Paydown		4,351,863	4,351,863	3,439,588	3,757,477		120,108		120,108	(187,040)	4,351,863	661,317		661,317	172,837	10/15/2031
BCC2R3-K9-9	CVC Cordatus Loan Fund XI DAC CORDA 11A DR 4.909% 10/15/31	10/15/2025	Paydown		2,320,993	2,320,993	2,175,076	2,064,796		6,964		6,964	112,052	2,320,993	137,182		137,182	124,057	10/15/2031
BCC2R9-9E-8	Anchorage Capital Europe CLO 2 ANCHE 2A CR 4.409% 04/15/34	08/20/2025	Paydown		10,481,448	10,481,448	10,738,832	9,321,305					1,417,526	10,481,448	(257,384)		(257,384)	428,838	04/15/2034
BCC2R9-9F-5	Anchorage Capital Europe CLO 2 ANCHE 2A DR 5.559% 04/15/34	08/15/2025	Paydown		6,990,757	6,990,757	7,129,391	6,188,311					941,080	6,990,757	(138,634)		(138,634)	349,595	04/15/2034
000000-00-0	Adagio IV CLO Ltd ADAGI IV-A CRR 4.416% 04/15/34	12/02/2025	Paydown		5,347,034	5,347,034	5,477,429	4,764,223					713,207	5,347,034	(130,395)		(130,395)	290,688	04/15/2034
BCC30J-8Z-7	Aurium Clo VIII DAC ACLO 8A B1 3.502% 06/23/34	10/06/2025	Paydown		2,634,537	2,634,537	2,047,398	2,185,770		139,567		139,567	(75,449)	2,634,537	384,650		384,650	79,332	06/23/2034
BCC318-9M-8	Palmer Square European CLO 202 PLMER 2021-2A B2 1.970% 04/15/35	11/05/2025	Paydown		4,594,796	4,594,796	2,968,366	3,462,079		637,577		637,577	(219,438)	4,594,796	714,579		714,579	93,525	04/15/2035
BCC318-PB-4	Aqueduct European Clo 16 Desig SEGOV 2019-6A C2RE 2.650% 07/20/32	10/20/2025	Paydown		10,502,118	10,502,118	6,722,477	7,918,736		1,313,670		1,313,670	(501,916)	10,502,118	1,771,628		1,771,628	268,766	07/20/2032
BCC32F-XN-2	Aqueduct European CLO 4-2019 D AQUE 2019-4A CR 4.009% 07/15/32	03/28/2025	Paydown		1,896,535	1,896,535	2,045,208	1,814,655		(113)		(113)	230,529	1,896,535	(148,536)		(148,536)	42,056	07/15/2032
BCC32T-VB-0	Penta CLO 2021-2 DAC PENTA 2021-2A C 4.340% 11/04/34	03/31/2025	Paydown		2,162,396	2,162,396	1,861,042	1,939,892		129,662		129,662	(27,257)	2,162,396	120,100		120,100	44,610	11/04/2034
BCC334-7P-0	Anchorage Capital Europe Clo 1 ANCHE 1A D2R 3.200% 01/15/31	04/15/2025	Paydown		6,809,438	6,809,438	6,986,737	6,214,204					772,533	6,809,438	(177,299)		(177,299)	103,920	01/15/2031
BCC33B-12-1	Barings Euro CLO 2020-1 DAC BABSE 2020-1A BR 3.760% 10/21/34	10/21/2025	Paydown		11,639,005	11,639,005	8,533,852	9,439,342		852,454		852,454	(670,768)	11,639,005	2,017,977		2,017,977	489,922	10/21/2034
BCC33B-15-4	Barings Euro CLO 2020-1 DAC BABSE 2020-1A CR 4.310% 10/21/34	10/21/2025	Paydown		3,491,701	3,491,701	3,433,358	3,107,102					326,257	3,491,701	58,343		58,343	165,871	10/21/2034
BCC33B-18-8	Barings Euro CLO 2020-1 DAC BABSE 2020-1A DR 5.410% 10/21/34	10/21/2025	Paydown		29,679,462	29,679,462	28,747,476	25,931,671		497,483		497,483	2,905,110	29,679,462	345,198		345,198	1,731,113	10/21/2034
BCC33B-8Z-1	Sculptor European CLO V DAC OZLME 5A CR 4.325% 01/14/32	09/30/2025	Paydown		18,371,563	18,371,563	17,760,478	16,208,714					1,551,763	18,371,563	611,086		611,086	828,658	01/14/2032
BCC33B-92-3	Sculptor European CLO V DAC OZLME 5A DR 5.325% 01/14/32	09/30/2025	Paydown		6,456,460	6,456,460	5,947,559	5,532,936		173,656		173,656	466,588	6,456,460	283,280		283,280	351,256	01/14/2032
BCC33L-ZC-0	Blackrock European CLO XII DAC BECLO 12A C1 4.116% 01/17/35	08/01/2025	Paydown		17,328,937	17,328,937	17,193,549	15,449,829		66,808		66,808	1,764,141	17,328,937	48,160		48,160	638,349	01/17/2035
BCC33L-ZF-3	Blackrock European CLO XII DAC BECLO 12A D 5.116% 01/17/35	08/01/2025	Paydown		15,292,961	15,292,961	15,314,751	13,691,962					1,622,789	15,292,961	(21,790)		(21,790)	681,018	01/17/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BCC33X-0Z-1	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A DR 5.354% 01/18/32	07/30/2025	Paydown		10,508,281	10,508,281	9,456,402	9,049,241		506,585		506,585	559,105	10,508,281	393,350		393,350	492,062	01/18/2032
BCC34Q-D8-1	Avoca CLO XVII DAC AVOCA 17A B2RR 2.000% 10/15/32	08/19/2025	Paydown		16,886,777	16,886,777	16,379,924	15,017,659					1,362,265	16,886,777	506,854		506,854	273,446	10/15/2032
BCC34Q-D9-9	Avoca CLO XVII DAC AVOCA 17A CRR 4.176% 10/15/32	08/19/2025	Paydown		26,040,575	26,040,575	24,682,510	22,998,628		150,506		150,506	1,762,443	26,040,575	1,128,999		1,128,999	1,024,546	10/15/2032
BCC34Q-DB-4	Avoca CLO XVII DAC AVOCA 17A DRR 5.276% 10/15/32	08/19/2025	Paydown		17,969,860	17,969,860	17,617,172	15,968,493		13,633		13,633	1,635,045	17,969,860	352,688		352,688	869,122	10/15/2032
BCC35D-14-1	Otranto Park CLO DAC OTOPK 1A B 4.214% 05/15/35	10/10/2025	Paydown		12,506,096	12,506,096	11,039,170	10,911,435		232,934		232,934	220,473	12,506,096	1,141,254		1,141,254	508,365	05/15/2035
BCC36B-YF-3	Madison Park Euro Funding XV D MDPKE 15A DR 6.526% 07/15/36	08/14/2025	Paydown		6,557,797	6,557,797	5,920,769	5,830,994					89,775	6,557,797	637,028		637,028	378,944	07/15/2036
BCC37D-JW-8	Tikehau CLO VII DAC TIKEH 7A B1 5.784% 10/20/35	01/21/2025	Paydown															(3,043)	10/20/2035
BCC388-DR-5	CVC Cordatus Loan Fund CORDA 26A B1 5.866% 01/15/37	01/15/2025	Paydown		23,383,259	23,383,259	22,238,164	23,510,404					(1,047,612)	23,383,259	920,467		920,467	419,730	01/15/2037
BCC388-DS-3	CVC Cordatus Loan Fund XXVI DA CORDA 26A B2 7.000% 01/15/37	01/15/2025	Paydown		2,060,199	2,060,199	1,939,519	2,039,242		30,726		30,726	(90,868)	2,060,199	81,098		81,098	36,053	01/15/2037
BCC388-DT-1	CVC Cordatus Loan Fund CORDA 26A C 6.776% 01/15/37	01/15/2025	Paydown		29,357,836	29,357,836	27,497,129	28,946,694		545,339		545,339	(1,289,850)	29,357,836	1,155,652		1,155,652	595,253	01/15/2037
BCC388-DV-6	CVC Cordatus Loan Fund XXVI DA CORDA 26A D1 9.344% 01/15/37	01/15/2025	Paydown		21,220,050	21,220,050	19,777,473	20,710,595		596,713		596,713	(798,866)	21,220,050	711,608		711,608	506,715	01/15/2037
BCC388-Y0-1	CVC Cordatus Loan Fund XXVI DA CORDA 26A D2 10.914% 01/15/37	01/15/2025	Paydown		1,030,100	1,030,100	1,054,032	1,038,095		(2,430)		(2,430)	15,739	1,030,100	(21,304)		(21,304)	28,731	01/15/2037
BCC3CC-ZB-2	Ares European CLO XVII DAC ARESE 17A D 7.209% 07/15/37	12/11/2025	Paydown		7,747,752	7,747,752	6,987,454	6,835,624					151,830	7,747,752	760,298		760,298	670,642	07/15/2037
G0158Y-AC-2	ALESCO Preferred Funding XIV L ALESC 14X A2 4.347% 09/23/37	12/09/2025	AMH - AmerUs Group Co.		1,321,401	1,500,000	1,124,063	1,140,513		17,045		17,045		1,157,558		163,843	163,843	71,884	09/23/2037
G0416S-AU-3	Anchorage Capital Europe Clo 1 ANCHE 1X D1E 5.009% 01/15/31	04/15/2025	Paydown		2,269,813	2,269,813	2,225,119	2,066,859		4,903		4,903	164,537	2,269,813	33,513		33,513	65,386	01/15/2031
G2612P-BU-6	CVC Cordatus Loan Fund V DAC CORDA 5A B1R 3.510% 07/21/30	08/14/2025	Paydown		3,610,865	3,610,865	2,897,309	3,077,709		127,821		127,821	(119,018)	3,610,865	524,353		524,353	119,351	07/21/2030
G2612P-CF-8	CVC Cordatus Loan Fund V DAC CORDA 5A CR 4.060% 07/21/30	08/14/2025	Paydown		582,398	582,398	578,560	515,767		2,361		2,361	68,647	582,398	(4,377)		(4,377)	21,795	07/21/2030
G2612P-CM-3	CVC Cordatus Loan Fund V DAC CORDA 5A DR 4.960% 07/21/30	08/14/2025	Paydown		1,339,515	1,339,515	1,029,314	1,113,542		74,838		74,838	(38,438)	1,339,515	189,572		189,572	59,707	07/21/2030
G72219-AB-7	Preferred Term Securities XXVI A2 4.321% 09/22/37	12/24/2025	Paydown		30,550	30,550	25,759	26,480		4,070		4,070		30,550				929	09/22/2037
G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 4.385% 09/22/36	12/22/2025	Paydown		108,766	108,766	89,601	92,388		16,379		16,379		108,766				3,464	09/22/2036
N0705V-CX-0	Ares European CLO VII DAC ARESE 7A BR 4.026% 10/15/30	01/15/2025	Paydown		1,802,674	1,802,674	1,799,714	1,765,131		49,377		49,377	75,749	1,802,674	(87,583)		(87,583)	23,882	10/15/2030
000000-00-0	Bastille Euro CLO 2020-3 DAC BAST 2020-3A B2 2.300% 01/15/34	02/07/2025	Various															65,558	01/15/2034
34961X-AA-1	Fortress Credit Opportunities FCO 2018-11A E 11.316% 04/15/31	02/21/2025	Paydown															(192,055)	04/15/2031
75009A-AQ-3	Rad CLO 18 Ltd RAD 2023-18A C 7.155% 04/15/36	06/04/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				396,072	04/15/2036
000000-00-0	Monroe Capital Private Credit A	01/01/2025	Paydown															100,414	04/22/2032
15674#-AB-5	Cerberus Onshore Levered IV LL CERB IV LEVERED	01/01/2025	Paydown															(41)	07/16/2030
054978-AC-5	BBAM US CLO I Ltd BBAM 2022-1A A2	01/01/2025	Paydown															42,291	04/15/2035
05555J-AE-6	Bbam US Clo IV Ltd BBAM 2024-4A A2	01/01/2025	Paydown															(1,399)	07/15/2039
05765X-AG-6	Balboa Bay Loan Funding 2021-1 BOBA 2021-1A C	01/01/2025	Paydown															8,801	07/20/2034
06760G-AD-3	Barings CLO Ltd 2018-I BABSN 2018-1A C	01/01/2025	Paydown															6,182	04/15/2031
15032E-AU-3	Cedar Funding VIII Clo Ltd CEDF 2017-8A DR	01/01/2025	Paydown															14,471	10/17/2034
25255C-AA-0	Diameter Credit Funding III Lt DCF 2020-3A A	01/01/2025	Paydown															88,200	10/25/2038
34955Y-AJ-8	Fortress Credit BSL VI Ltd FCBSL 2018-1A DR	01/01/2025	Paydown															(4,813)	07/23/2031
44933W-AE-9	ICG US CLO 2015-2R Ltd ICG 2015-2RA B	01/01/2025	Paydown															34,378	01/16/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69356A-AS-1 ..	PPM CLO 4 Ltd PPMC 2020-4A DR	01/01/2025 .	Paydown															2,624	10/18/2034 .
69688F-AG-5 ..	Palmer Square CLO 2021-3 Ltd PLMRS 2021-3A D	01/01/2025 .	Paydown															8,207	01/15/2035 .
75888R-AJ-8 ..	Regatta XV Funding Ltd REG15 2018-4A C	01/01/2025 .	Paydown															22,460	10/25/2031 .
77342J-AG-8 ..	Rockford Tower CLO 2018-1 Ltd ROCKT 2018-1A D	01/01/2025 .	Paydown															74,998	05/20/2031 .
83611L-AE-0 ..	SOUND POINT CLO III-R LTD SNDPT 2013-2RA C	01/01/2025 .	Paydown															17,428	04/15/2029 .
BCC30J-8Z-7 ..	Aurium Clo VIII DAC ACLO 8A B1	01/01/2025 .	Paydown															26,067	06/23/2034 .
BCC34Q-D8-1 ..	Avoca CLO XVII DAC AVOCA 17A B2RR	01/01/2025 .	Paydown															20,102	10/15/2032 .
14318L-AG-6 ..	Carlyle US CLO 2022-5 Ltd CGMS 2022-5A D	01/01/2025 .	Paydown															10,786	10/15/2035 .
38172F-AA-6 ..	Golub Capital Partners CLO 34M GOCAP 2017-34A AR	01/01/2025 .	Paydown															2,048	03/14/2031 .
98887Y-AE-7 ..	Zais Clo 11 Ltd ZAIS 2018-11A B	01/01/2025 .	Paydown															(35,289)	01/20/2032 .
BCC2MC-6S-8 ..	Arbour Clo VII DAC ARBR 7A B2	01/01/2025 .	Paydown															(9,928)	03/15/2033 .
75009A-AS-9 ..	Rad CLO 18 Ltd RAD 2023-18A D 9.155% 04/15/36	06/04/2025 .	Paydown		8,000,000	8,000,000	8,000,000	8,001,958		(1,958)		(1,958)		8,000,000				499,184	04/15/2036 .
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					8,956,409,397	8,986,992,345	8,794,352,661	8,729,353,707		52,178,949		52,178,949	72,809,777	8,955,185,243	75,921,002	1,224,151	77,145,153	407,986,249	XXX
00024D-AL-7 ..	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1D 5.755% 07/15/38	08/12/2025 .	Tax Free Exchange		6,284,750	6,284,750	6,284,750	6,284,750						6,284,750				288,327	07/15/2038 .
00024D-AN-3 ..	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2D 6.055% 07/15/38	08/12/2025 .	Tax Free Exchange		1,147,364	1,147,364	1,147,364	1,147,364						1,147,364				62,926	07/15/2038 .
00024D-AQ-6 ..	AA Infrastructure Fund 2 LLC AAIF 2024-1A BD 6.755% 07/15/38	08/12/2025 .	Tax Free Exchange		655,636	655,636	655,636	655,636						655,636				38,878	07/15/2038 .
00024D-AS-2 ..	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD 8.755% 07/15/38	08/12/2025 .	Tax Free Exchange		491,727	491,727	491,727	491,727						491,727				36,129	07/15/2038 .
000249-AB-8 ..	AA MMF 1 LTD AA 8.104% 10/08/51	08/12/2025 .	Various		33,515,611	33,600,000	33,528,000	33,491,661		23,950		23,950		33,515,611				2,344,650	10/08/2051 .
000249-AC-6 ..	AA MMF 1 LTD AA 11.854% 10/08/51	08/12/2025 .	Various		17,798,830	17,675,000	17,699,493	17,875,643		(76,813)		(76,813)		17,798,830				1,767,316	10/08/2051 .
000249-AD-4 ..	AA MMF 1 LTD AA 13.104% 10/08/51	08/12/2025 .	Various		16,492,447	16,625,000	16,619,538	16,471,240		21,208		21,208		16,492,447				1,829,732	10/08/2051 .
000249-AA-0 ..	AA MMF 1 LTD AA 5.804% 10/08/51	09/30/2025 .	Paydown		222,810,000	222,810,000	223,026,444	222,815,985		(5,985)		(5,985)		222,810,000				13,358,310	10/08/2051 .
00024D-AC-7 ..	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2 6.055% 07/15/38	05/15/2025 .	AEL FIXH AAM		26,606,532	26,775,000	26,775,000	26,775,000						26,775,000	(168,468)	(168,468)		1,617,563	07/15/2038 .
00043*-AA-7 ..	AA Warehouse 21-A 5.653% 08/08/36	11/25/2025 .	Various		44,045,101	44,045,101	43,974,805	41,473,858		43,457		43,457		44,045,101				1,917,288	08/08/2036 .
00043*-AB-5 ..	AA Warehouse 21A 5.803% 08/08/36	11/25/2025 .	Various		17,553,848	17,553,848	17,553,848	16,570,940		(12,523)		(12,523)		17,553,848				917,200	08/08/2036 .
00196#-AA-8 ..	AOP Finance Partners LP AOP 6.132% 03/31/41	12/30/2025 .	Paydown		390,434,238	390,434,238	390,434,238	390,045,693		388,544		388,544		390,434,238				29,127,560	03/31/2041 .
00196#-AB-6 ..	AOP Finance Partners LP AOP 7.132% 03/31/41	12/30/2025 .	Paydown		222,312,069	222,312,069	222,312,069	222,036,330		275,739		275,739		222,312,069				20,153,834	03/31/2041 .
59565H-AX-3 ..	Midcap Funding Franchise Finan A 5.350% 04/14/33	12/10/2025 .	Paydown		72,107,383	72,107,383	72,107,383	72,107,383						72,107,383				2,522,601	04/14/2033 .
59565H-BE-4 ..	Midcap Funding Franchise Finan A 6.536% 04/14/33	12/15/2025 .	Paydown		28,931,737	28,931,737	28,931,737	28,931,737						28,931,737				1,248,099	04/14/2033 .
59565H-BE-4 ..	Midcap Funding Franchise Finan A 6.536% 04/14/33	10/03/2025 .	AARe - Sony Life [Block] Trust		30,390,379	30,390,379	30,390,379	30,390,379						30,390,379				1,770,393	04/14/2033 .
69291N-AC-6 ..	PK Alift Loan Funding 7 LP PK AIR 2025-2 - B 5.028% 03/15/43	12/15/2025 .	Paydown		531,967	531,967	531,949			17		17		531,967				5,498	03/15/2043 .
69291N-AD-4 ..	PK Alift Loan Funding 7 LP PK AIR 2025-2 - C 5.342% 03/15/43	12/15/2025 .	Paydown		1,137,099	1,137,099	1,137,092			8		8		1,137,099				12,486	03/15/2043 .
69291N-AE-2 ..	PK Alift Loan Funding 7 LP PK AIR 2025-2 - D 6.012% 03/15/43	12/15/2025 .	Paydown		154,078	154,078	154,076			2		2		154,078				1,904	03/15/2043 .
69291V-AA-2 ..	PK Alift Loan Funding 3 LP PKAIR 2024-1 AF 5.450% 09/15/39	12/15/2025 .	Paydown		3,598,200	3,598,200	3,598,200	3,598,200						3,598,200				133,958	09/15/2039 .
69291V-AB-0 ..	PK Alift Loan Funding 3 LP PKAIR 2024-1 A1 5.842% 09/15/39	12/15/2025 .	Paydown		5,940,687	5,940,687	5,940,619	5,940,757		(70)		(70)		5,940,687				213,513	09/15/2039 .
69291V-AC-8 ..	PK Alift Loan Funding 3 LP PKAIR 2024-1 B 6.227% 09/15/39	12/15/2025 .	Paydown		4,708,598	4,708,598	4,708,495	4,707,738		860		860		4,708,598				180,258	09/15/2039 .
69291V-AD-6 ..	PK Alift Loan Funding 3 LP PKAIR 2024-1 C 6.550% 09/15/39	12/15/2025 .	Paydown		11,040,851	11,040,851	11,040,811	11,039,008		1,843		1,843		11,040,851				444,598	09/15/2039 .
69291V-AE-4 ..	PK Alift Loan Funding 3 LP PKAIR 2024-1 D 7.492% 09/15/39	12/15/2025 .	Paydown		5,075,853	5,075,853	5,075,767	5,074,844		1,010		1,010		5,075,853				233,793	09/15/2039 .
69291Y-AB-4 ..	Pk Alift Loan Funding 6 LP PKAIR 2025-1 B 5.811% 11/15/42	12/15/2025 .	Paydown		2,057,527	2,057,527	2,057,463			65		65		2,057,527				40,786	11/15/2042 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69291Y-AC-2	Pk Alift Loan Funding 6 LP PKAIR 2025-1 C 6.237% 11/15/42	12/15/2025	Paydown		4,252,223	4,252,223	4,252,205			18		18		4,252,223				90,470	11/15/2042
69291Y-AD-0	Pk Alift Loan Funding 6 LP PKAIR 2025-1 D 7.334% 11/15/42	12/15/2025	Paydown		1,021,334	1,021,334	1,021,333			1		1		1,021,334				25,552	11/15/2042
69346Y-A@-2	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-F 5.396% 01/20/35	02/20/2025	Paydown		2,099,143	2,099,143	2,093,444	2,098,717		426		426		2,099,143				14,103	01/20/2035
69346Y-AP-8	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B1-F 3.460% 01/20/35	07/21/2025	Paydown		353,936,203	353,936,203	346,813,390	353,436,687		499,516		499,516		353,936,203				6,465,999	01/20/2035
69346Y-AP-8	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B1-F 3.460% 01/20/35	10/01/2025	Various		143,763,797	143,763,797	140,870,613	143,560,901		202,896		202,896		143,763,797				4,645,981	01/20/2035
69346Y-AQ-6	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B2-F 3.750% 01/20/35	10/01/2025	Various		434,184,002	434,184,002	424,269,314	433,473,202		710,800		710,800		434,184,002				15,422,578	01/20/2035
69346Y-AR-4	Pk Airfinance Paf 20 PK AIRFINANCE 2020 D1-F 7.000% 01/20/35	10/01/2025	Various		43,608,001	43,608,001	42,455,774	43,517,728		90,272		90,272		43,608,001				2,891,453	01/20/2035
69346Y-AU-7	Pk Airfinance Paf 20 PK AIRFINANCE 2020 C-F 5.000% 01/20/35	10/01/2025	Various		255,959,999	255,959,999	250,141,006	255,526,978		433,021		433,021		255,959,999				12,122,550	01/20/2035
69381E-AA-1	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 A 5.052% 10/15/39	12/15/2025	Paydown		30,096,790	30,096,790	30,096,745	30,100,955		(4,166)		(4,166)		30,096,790				843,382	10/15/2039
69381E-AB-9	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 B 5.142% 10/15/39	12/15/2025	Paydown		5,477,616	5,477,616	5,477,454	5,522,564		(44,948)		(44,948)		5,477,616				156,230	10/15/2039
69381E-AC-7	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 C 5.432% 10/15/39	12/15/2025	Paydown		24,077,432	24,077,432	24,076,945	24,080,568		(3,136)		(3,136)		24,077,432				725,456	10/15/2039
69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D 6.407% 10/15/39	02/26/2025	Apollo Global Securities, LLC		1,638,445	1,661,878	1,661,865	1,662,160						1,662,160		(23,714)	(23,714)	42,886	10/15/2039
69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D 6.407% 10/15/39	12/15/2025	Paydown		11,052,579	11,052,579	11,052,493	11,054,454		(1,874)		(1,874)		11,052,579				387,107	10/15/2039
74980Q-AG-6	RR 17 Ltd RRAM 2021-17A B 6.066% 07/15/34	09/09/2025	Paydown		47,000,000	47,000,000	46,974,204	46,977,454		22,546		22,546		47,000,000				2,814,489	07/15/2034
74980Q-AJ-0	RR 17 Ltd RRAM 2021-17A C 7.116% 07/15/34	09/09/2025	Paydown		38,000,000	38,000,000	37,960,385	37,964,776		35,224		35,224		38,000,000				2,640,186	07/15/2034
75009C-AJ-5	RAD CLO 23 Ltd RAD 2024-23A C1 6.384% 04/20/37	02/20/2025	AARE Surplus AAM		6,475,725	6,400,000	6,400,000	6,400,000						6,400,000		75,725	75,725	152,639	04/20/2037
75009C-AN-6	RAD CLO 23 Ltd RAD 2024-23A D1 7.684% 04/20/37	02/20/2025	AARE Surplus AAM		7,939,979	7,800,000	7,800,000	7,800,000						7,800,000		139,979	139,979	220,392	04/20/2037
979888-AS-3	WOODMONT 2018-4 TRUST WDMNT 2018-4A A2R 5.834% 04/20/34	04/21/2025	Paydown		10,625,000	10,625,000	9,752,688	10,023,226		601,774		601,774		10,625,000				344,157	04/20/2034
979888-AW-4	WOODMONT 2018-4 TRUST WDMNT 2018-4A CR 6.734% 04/20/34	04/21/2025	Paydown		73,000,000	73,000,000	73,000,000	73,000,000						73,000,000				2,696,713	04/20/2034
979888-AY-0	WOODMONT 2018-4 TRUST WDMNT 2018-4A DR 7.934% 04/20/34	04/21/2025	Paydown		47,000,000	47,000,000	47,000,000	47,000,000						47,000,000				2,021,374	04/20/2034
97988M-AE-3	Woodmont 2021-8 Trust WDMNT 2021-8A C 6.946% 01/18/34	09/23/2025	Paydown		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				1,196,182	01/18/2034
97988T-AC-2	Woodmont 2023-11 Trust WDMNT 2023-11A A2 6.960% 04/23/35	04/23/2025	Paydown		8,000,000	8,000,000	8,052,296	8,036,797		(36,797)		(36,797)		8,000,000				305,766	04/23/2035
97988T-AE-8	Woodmont 2023-11 Trust WDMNT 2023-11A B 7.510% 04/23/35	04/23/2025	Paydown		27,000,000	27,000,000	27,000,000	27,003,917		(3,917)		(3,917)		27,000,000				1,107,035	04/23/2035
97988T-AG-3	Woodmont 2023-11 Trust WDMNT 2023-11A C 8.410% 04/23/35	04/23/2025	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				728,821	04/23/2035
G2950*-AA-7	AA INFRASTRUCTURE DEBT AID 5.775% 11/01/34	11/01/2025	Paydown		137,482,317	137,482,317	136,659,237	137,318,450		163,868		163,868		137,482,317				3,969,624	11/01/2034
000000-00-0	RRE 7 Loan Management DAC RRME 7A A2 3.609% 01/15/36	04/15/2025	Paydown		453,963	453,963	428,384	408,729		5,818		5,818	19,655	453,963	19,760		19,760	10,014	01/15/2036
000000-00-0	RRE 9 Loan Management DAC RRME 9A A2 3.709% 10/15/36	04/15/2025	Paydown		3,745,191	3,745,191	3,523,810	3,392,380		26,418		26,418	131,429	3,745,191	194,963		194,963	84,421	10/15/2036
000000-00-0	RRE 16 Loan Management DAC RRME 16A B1 4.859% 10/15/36	04/15/2025	Paydown		26,102,845	26,102,845	24,577,901	23,821,114					756,787	26,102,845	1,524,944		1,524,944	728,978	10/15/2036
000000-00-0	RRE 16 Loan Management DAC RRME 16A C1 6.559% 10/15/36	04/15/2025	Paydown		19,520,389	19,520,389	18,379,996	17,814,050					565,945	19,520,389	1,140,393		1,140,393	704,163	10/15/2036
000000-00-0	RRE 16 Loan Management DAC RRME 16A C2 8.509% 10/15/36	04/15/2025	Paydown		3,064,247	3,064,247	2,885,232	2,796,392					88,840	3,064,247	179,015		179,015	139,169	10/15/2036
000000-00-0	RRE 17 Loan Management DAC RRME 17A A2A 4.159% 04/15/39	12/11/2025	Paydown		24,555,372	24,555,372	22,631,748	21,749,713					882,036	24,555,372	1,923,624		1,923,624	1,284,819	04/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	RRE 17 Loan Management DAC RRME 17A B 4.509% 04/15/39	12/11/2025	Paydown		39,756,317	39,756,317	36,641,878	35,213,820					1,428,058	39,756,317	3,114,439		3,114,439	2,237,674	04/15/2039
000000-00-0	RRE 17 Loan Management DAC RRME 17A A2B 5.500% 04/15/39	12/11/2025	Paydown		4,677,214	4,677,214	4,310,809	4,142,802					168,007	4,677,214	366,405		366,405	287,054	04/15/2039
000000-00-0	RRE 17 Loan Management DAC RRME 17A C1 5.509% 04/15/39	12/11/2025	Paydown		23,970,721	23,970,721	22,092,897	21,231,862					861,035	23,970,721	1,877,823		1,877,823	1,620,492	04/15/2039
40257D-AC-1	RR 42 Ltd RRAM 2022-7A A2 5.905% 07/15/35	11/19/2025	Paydown		6,900,000	6,900,000	6,916,008	6,900,000						6,900,000				486,201	07/15/2035
40257D-AE-7	RR 42 Ltd RRAM 2022-7A B 6.105% 07/15/35	11/19/2025	Paydown		24,000,000	24,000,000	23,887,008	23,898,541		101,459		101,459		24,000,000				1,735,306	07/15/2035
40257D-AG-2	RR 42 Ltd RRAM 2022-7A C 7.105% 07/15/35	11/19/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,256,958	07/15/2035
74923E-AE-8	Rad CLO 5 Ltd RAD 2019-5A CR 6.277% 07/24/32	08/13/2025	Paydown		19,350,000	19,350,000	19,349,865	19,358,180		(8,180)		(8,180)		19,350,000				1,068,755	07/24/2032
74923E-AG-3	Rad CLO 5 Ltd RAD 2019-5A DR 7.277% 07/24/32	08/12/2025	Various		1,409,974	1,409,974	1,362,080	1,376,232		3,888		3,888		1,380,119		29,855	29,855	89,313	07/24/2032
74971C-AE-3	RR 16 Ltd RRAM 2021-16A B 6.116% 07/15/36	10/15/2025	Paydown		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				2,674,754	07/15/2036
74971C-AG-8	RR 16 Ltd RRAM 2021-16A C 7.166% 07/15/36	10/15/2025	Paydown		12,750,000	12,750,000	12,750,000	12,750,000						12,750,000				988,312	07/15/2036
749752-AJ-0	RR 18 Ltd RRAM 2021-18A C 7.066% 10/15/34	09/04/2025	Paydown		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				577,854	10/15/2034
74979V-AT-0	RR 5 Ltd RRAM 2018-5A CR 7.505% 07/15/39	02/28/2025	ORIX Life - Custody		18,483,087	18,100,000	18,100,000	18,100,000						18,100,000		383,087	383,087	556,691	07/15/2039
74980F-AU-9	RR 8 Ltd RRAM 2020-8A BR 6.105% 07/15/37	12/15/2025	Paydown		17,670,000	17,670,000	17,670,000	17,670,000						17,670,000				1,362,268	07/15/2037
74980F-AW-5	RR 8 Ltd RRAM 2020-8A C1R 7.055% 07/15/37	02/28/2025	ORIX Life - Custody		14,768,165	14,730,000	14,730,000	14,730,000						14,730,000		38,165	38,165	428,001	07/15/2037
74980F-AY-1	RR 8 Ltd RRAM 2020-8A C2R 8.255% 07/15/37	02/28/2025	ORIX Life - Custody		4,954,965	4,950,000	4,950,000	4,950,000						4,950,000		4,965	4,965	166,269	07/15/2037
74980X-AE-6	RR15 Ltd RRAM 2021-15A B 6.066% 04/15/36	11/25/2025	Paydown		25,500,000	25,500,000	25,509,614	25,512,218		(12,218)		(12,218)		25,500,000				1,958,676	04/15/2036
74980X-AE-6	RR15 Ltd RRAM 2021-15A B 6.066% 04/15/36	09/23/2025	MMTL Modco AAM		18,064,296	18,000,000	18,000,000	18,000,000						18,000,000		64,296	64,296	1,123,243	04/15/2036
74980X-AG-1	RR15 Ltd RRAM 2021-15A C 7.066% 04/15/36	11/25/2025	Paydown		18,000,000	18,000,000	18,007,154	18,009,828		(9,828)		(9,828)		18,000,000				1,521,870	04/15/2036
74980X-AG-1	RR15 Ltd RRAM 2021-15A C 7.066% 04/15/36	10/03/2025	AARe - Sony Life [Block] Trust		11,021,329	11,000,000	10,968,101	10,975,820		4,533		4,533		10,980,353		40,976	40,976	814,085	04/15/2036
74983A-AE-3	RR 19 Ltd RRAM 2021-19A B 6.116% 10/15/35	04/03/2025	Paydown		17,640,000	17,640,000	17,640,000	17,640,000						17,640,000				558,537	10/15/2035
74983A-AG-8	RR 19 Ltd RRAM 2021-19A C 7.216% 10/15/35	04/03/2025	Paydown		23,500,000	23,500,000	23,500,000	23,500,000						23,500,000				866,152	10/15/2035
74989H-AU-6	RR 12 Ltd RRAM 2020-12A CR3 6.905% 01/15/36	02/26/2025	Apollo Global Securities, LLC		2,004,712	2,000,000	2,000,000	2,000,000						2,000,000		4,712	4,712	56,574	01/15/2036
74989V-AJ-0	RR 29 LTD RRAM 2024-29RA C2R 7.655% 07/15/39	02/28/2025	ORIX Life - Custody		1,619,910	1,600,000	1,600,000	1,600,000						1,600,000		19,910	19,910	50,117	07/15/2039
749979-AE-0	Rad CLO 20 Ltd RAD 2023-20A C 6.884% 07/20/36	07/21/2025	Paydown		1,600,000	1,600,000	1,599,200	1,584,172		15,828		15,828		1,600,000				89,720	07/20/2036
75000G-AX-4	RR 23 Ltd RRAM 2022-23A B1R 6.805% 10/15/35	07/15/2025	Paydown		17,340,000	17,340,000	17,340,000	17,340,000						17,340,000				960,697	10/15/2035
75000G-AX-4	RR 23 Ltd RRAM 2022-23A B1R 6.805% 10/15/35	05/15/2025	MMTL Modco AAM		5,010,190	5,000,000	5,000,000	5,000,000						5,000,000		10,190	10,190	216,389	10/15/2035
75000G-AZ-9	RR 23 Ltd RRAM 2022-23A B2R 7.505% 10/15/35	07/15/2025	Paydown		2,900,000	2,900,000	2,900,000	2,900,000						2,900,000				176,064	10/15/2035
75000G-BB-1	RR 23 Ltd RRAM 2022-23A C1R 8.405% 10/15/35	02/28/2025	ORIX Life - Custody		15,985,097	15,800,000	15,800,000	15,800,000						15,800,000		185,097	185,097	539,671	10/15/2035
75000G-BD-7	RR 23 Ltd RRAM 2022-23A C2R 10.355% 10/15/35	02/28/2025	ORIX Life - Custody		5,529,880	5,440,000	5,440,000	5,440,000						5,440,000		89,880	89,880	225,885	10/15/2035
75000K-AU-1	RR 25 Ltd RRAM 2023-25A C1 7.205% 10/15/37	02/28/2025	ORIX Life - Custody		5,079,105	5,000,000	5,000,000	5,000,000						5,000,000		79,105	79,105	148,115	10/15/2037
75000K-AW-7	RR 25 Ltd RRAM 2023-25A C2 8.005% 10/15/37	02/28/2025	ORIX Life - Custody		4,786,392	4,720,000	4,720,000	4,720,000						4,720,000		66,392	66,392	154,086	10/15/2037
75009G-AJ-6	Rad Clo 25 Ltd RAD 2024-25A D1 7.034% 07/20/37	08/04/2025	Apollo Global Securities, LLC		2,012,798	2,000,000	2,003,000			(1,921)		(1,921)		2,001,079		11,719	11,719	81,201	07/20/2037
75009P-AE-7	Rad CLO 12 Ltd RAD 2021-12A C 6.150% 10/30/34	07/30/2025	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				457,135	10/30/2034
75009P-AG-2	Rad CLO 12 Ltd RAD 2021-12A D 7.150% 10/30/34	07/30/2025	Paydown		12,600,000	12,600,000	12,600,000	12,600,000						12,600,000				735,540	10/30/2034
75009V-AJ-3	RAD CLO 26 Ltd RAD 2024-26A D1 6.834% 10/20/37	08/04/2025	Apollo Global Securities, LLC		4,007,748	4,000,000	4,000,000	4,000,000						4,000,000		7,748	7,748	264,081	10/20/2037
75009V-AJ-3	RAD CLO 26 Ltd RAD 2024-26A D1 6.834% 10/20/37	10/03/2025	AARe - Sony Life [Block] Trust		14,527,782	14,500,000	14,500,000	14,500,000						14,500,000		27,782	27,782	1,130,187	10/20/2037
750103-AE-3	Rad CLO 15 Ltd RAD 2021-15A C 6.196% 01/20/34	07/08/2025	Paydown		8,000,000	8,000,000	7,875,296	7,900,459		99,541		99,541		8,000,000				387,827	01/20/2034
750103-AG-8	Rad CLO 15 Ltd RAD 2021-15A D 7.196% 01/20/34	07/09/2025	Paydown		5,000,000	5,000,000	5,020,940	5,019,467		(19,467)		(19,467)		5,000,000				278,503	01/20/2034
75010C-AG-8	RAD CLO 24 Ltd RAD 2024-24A C 6.334% 07/20/37	02/20/2025	AARE Surplus AAM		8,480,774	8,400,000	8,400,000	8,400,000						8,400,000		80,774	80,774	198,916	07/20/2037
780932-AN-9	RR 30 LTD RRAM 2024-30A C2 7.455% 07/15/36	02/28/2025	ORIX Life - Custody		2,423,539	2,400,000	2,400,000	2,400,000						2,400,000		23,539	23,539	109,072	07/15/2036
78110K-AN-8	RR 6 Ltd RRAM 2019-6A BR 6.066% 04/15/36	04/14/2025	Paydown		33,000,000	33,000,000	33,031,568	33,031,479		(31,479)		(31,479)		33,000,000				1,084,490	04/15/2036
78110K-AQ-1	RR 6 Ltd RRAM 2019-6A CR 7.066% 04/15/36	04/14/2025	Paydown		14,900,000	14,900,000	14,900,000	14,900,000						14,900,000				563,336	04/15/2036
78110Q-AJ-4	RR 33 LTD RRAM 2024-33A C 6.855% 10/15/39	10/03/2025	AARe - Sony Life [Block] Trust		20,940,191	20,900,000	20,900,000	20,900,000						20,900,000		40,191	40,191	1,315,349	10/15/2039
78110T-AY-5	RR 21 Ltd RRAM 2022-21A C1R 6.755% 07/15/39	10/03/2025	AARe - Sony Life [Block] Trust		23,323,749	23,250,000	23,250,000	23,250,000						23,250,000		73,749	73,749	1,649,639	07/15/2039
78110V-AG-9	RR 27 Ltd RRAM 2023-27A B 6.705% 10/15/35	10/15/2025	Paydown		14,280,000	14,280,000	14,280,000	14,280,000						14,280,000				1,040,076	10/15/2035
78110V-AL-8	RR 27 Ltd RRAM 2023-27A C1 7.905% 10/15/35	02/28/2025	ORIX Life - Custody		6,890,080	6,800,000	6,800,000	6,800,000						6,800,000		90,080	90,080	219,419	10/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97988U-AS-4	Woodmont 2019-6 Trust WDMNT 2019-6A BR 6.016% 07/15/31	11/18/2025	Paydown		12,980,000	12,980,000	12,980,000	12,980,000						12,980,000				928,549	07/15/2031
97988U-AU-9	Woodmont 2019-6 Trust WDMNT 2019-6A CR 6.916% 07/15/31	11/18/2025	Paydown		13,900,000	13,900,000	13,900,000	13,900,000						13,900,000				1,133,015	07/15/2031
97988U-AW-5	Woodmont 2019-6 Trust WDMNT 2019-6A DR 8.066% 07/15/31	11/18/2025	Paydown		10,750,000	10,750,000	10,750,000	10,750,000						10,750,000				1,013,270	07/15/2031
97988U-BC-8	Woodmont 2019-6 Trust WDMNT 2019-6A BR2 6.016% 07/15/31	11/18/2025	Paydown		6,112,500	6,112,500	6,112,500	6,112,500						6,112,500				437,269	07/15/2031
97988U-BE-4	Woodmont 2019-6 Trust WDMNT 2019-6A CR2 6.916% 07/15/31	11/18/2025	Paydown		3,402,500	3,402,500	3,402,500	3,402,500						3,402,500				311,985	07/15/2031
97988U-BG-9	Woodmont 2019-6 Trust WDMNT 2019-6A DR2 8.066% 07/15/31	11/18/2025	Paydown		2,550,000	2,550,000	2,550,000	2,550,000						2,550,000				240,357	07/15/2031
BCC2QL-QV-5	RRE 6 Loan Management DAC RRME 6A A2 3.409% 04/15/35	10/09/2025	Paydown		5,813,480	5,813,480	6,037,262	5,178,503				858,759		5,813,480	(223,782)		(223,782)	221,535	04/15/2035
BCC2QL-QY-9	RRE 6 Loan Management DAC RRME 6A B 4.309% 04/15/35	10/09/2025	Paydown		23,117,913	23,117,913	24,149,048	20,714,012				3,435,036		23,117,913	(1,031,135)		(1,031,135)	1,086,272	04/15/2035
BCC2QL-R1-0	RRE 6 Loan Management DAC RRME 6A C 5.309% 04/15/35	10/09/2025	Paydown		15,115,049	15,115,049	15,696,881	13,464,108				2,232,773		15,115,049	(581,832)		(581,832)	852,544	04/15/2035
BCC2QW-MU-7	RRE 1 Loan Management DAC RRME 1A BR 4.009% 04/15/35	10/15/2025	Paydown		49,553,209	49,553,209	50,991,445	44,232,391		(8,361)		(8,361)	6,758,599	49,553,209	(1,429,420)		(1,429,420)	2,211,111	04/15/2035
BCC2QW-MX-1	RRE 1 Loan Management DAC RRME 1A CR 5.009% 04/15/35	10/15/2025	Paydown		16,148,311	16,148,311	16,611,973	14,364,579		48,075		48,075	2,257,200	16,148,311	(521,541)		(521,541)	878,970	04/15/2035
BCC30J-N5-6	RRE 2 Loan Management DAC RRME 2A BR 4.059% 07/15/35	10/28/2025	Paydown		52,633,112	52,633,112	54,792,385	46,767,958		20,964		20,964	8,026,034	52,633,112	(2,181,844)		(2,181,844)	2,442,135	07/15/2035
BCC30J-N8-0	RRE 2 Loan Management DAC RRME 2A CR 5.059% 07/15/35	10/28/2025	Paydown		15,182,337	15,182,337	14,702,626	13,116,050		368,203		368,203	1,694,995	15,182,337	3,089		3,089	858,284	07/15/2035
BCC31R-MB-5	RRE 7 Loan Management DAC RRME 7A B 4.059% 01/15/36	04/15/2025	Paydown		32,912,283	32,912,283	34,179,571	30,035,317					4,144,254	32,912,283	(1,267,288)		(1,267,288)	797,400	01/15/2036
BCC31R-MF-6	RRE 7 Loan Management DAC RRME 7A C 5.059% 01/15/36	04/15/2025	Paydown		36,884,455	36,884,455	38,304,692	33,660,269					4,644,422	36,884,455	(1,420,237)		(1,420,237)	1,071,405	01/15/2036
BCC325-Y4-5	RRE 8 Loan Management DAC RRME 8A B 4.159% 10/15/36	04/15/2025	Paydown		37,451,908	37,451,908	38,789,761	34,178,120					4,611,641	37,451,908	(1,337,853)		(1,337,853)	925,436	10/15/2036
BCC325-Y7-8	RRE 8 Loan Management DAC RRME 8A C 5.159% 10/15/36	04/15/2025	Paydown		30,075,017	30,075,017	31,149,353	27,446,066					3,703,288	30,075,017	(1,074,336)		(1,074,336)	888,102	10/15/2036
BCC32L-1W-4	RRE 9 Loan Management DAC RRME 9A A2E 3.709% 10/15/36	04/15/2025	Paydown		1,702,359	1,702,359	1,300,523	1,439,182		107,213		107,213	(90,042)	1,702,359	246,006		246,006	38,373	10/15/2036
BCC32L-1Y-0	RRE 9 Loan Management DAC RRME 9A B 4.059% 10/15/36	04/15/2025	Paydown		23,833,033	23,833,033	24,622,456	21,749,713					2,872,743	23,833,033	(789,423)		(789,423)	577,428	10/15/2036
BCC32L-21-1	RRE 9 Loan Management DAC RRME 9A C 5.009% 10/15/36	04/15/2025	Paydown		9,079,251	9,079,251	9,379,983	8,285,605					1,094,378	9,079,251	(300,733)		(300,733)	261,543	10/15/2036
BCC32T-P8-4	RRE 10 Loan Management DAC RRME 10A BN 4.059% 04/15/34	11/13/2025	Various		51,762,243	51,762,243	51,068,955	46,100,992		(12,518)		(12,518)	4,967,285	51,762,986	707,226	(743)	706,483	2,498,699	04/15/2034
BCC32T-PC-5	RRE 10 Loan Management DAC RRME 10A CN 5.059% 04/15/34	11/13/2025	Paydown		18,029,545	18,029,545	17,939,607	16,053,359					1,886,248	18,029,545	89,938		89,938	1,061,389	04/15/2034
69346Y-A*-4	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-R 5.396% 01/20/35	02/20/2025	Various		717,576	717,576	713,191	713,932		3,644		3,644		717,576				4,820	01/20/2035
97988F-AA-6	Woodmont 2022-10 Trust WDMNT 2022-10A A 7.134% 10/20/34	03/03/2025	Paydown		10,000,000	10,000,000	9,883,000	9,883,000		117,000		117,000		10,000,000				286,964	10/20/2034
97988F-AC-2	Woodmont 2022-10 Trust WDMNT 2022-10A B 7.884% 10/20/34	03/03/2025	Paydown		45,000,000	45,000,000	44,311,500	44,490,444		509,556		509,556		45,000,000				1,416,026	10/20/2034
97988F-AE-8	Woodmont 2022-10 Trust WDMNT 2022-10A C 9.084% 10/20/34	03/03/2025	Paydown		40,000,000	40,000,000	39,400,000	40,242,644		(242,644)		(242,644)		40,000,000				1,436,023	10/20/2034
97988F-AG-3	Woodmont 2022-10 Trust WDMNT 2022-10A D 10.964% 10/20/34	03/03/2025	Paydown		15,000,000	15,000,000	14,868,750	14,881,234		118,766		118,766		15,000,000				642,692	10/20/2034
97988P-BA-3	Woodmont 2017-1 Trust WDMNT 2017-1A A1RR 5.666% 10/18/33	03/03/2025	Paydown		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				953,769	10/18/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97988P-BC-9	Woodmont 2017-1 Trust WDMNT 2017-1A A2RR 5.946% 10/18/33	03/03/2025	Paydown		6,750,000	6,750,000	6,674,424	6,674,424		75,576		75,576		6,750,000				168,089	10/18/2033
97988P-BE-5	Woodmont 2017-1 Trust WDMNT 2017-1A BRR 6.076% 10/18/33	03/03/2025	Paydown		52,000,000	52,000,000	51,905,995	51,905,995		94,005		94,005		52,000,000				1,319,549	10/18/2033
97988P-BG-0	Woodmont 2017-1 Trust WDMNT 2017-1A CRR 6.796% 10/18/33	03/03/2025	Paydown		49,000,000	49,000,000	48,826,554	48,852,378		147,622		147,622		49,000,000				1,377,543	10/18/2033
97988P-BJ-4	Woodmont 2017-1 Trust WDMNT 2017-1A DRR 7.996% 10/18/33	03/03/2025	Paydown		22,750,000	22,750,000	22,849,031	22,841,299		(91,299)		(91,299)		22,750,000				742,707	10/18/2033
40256G-AE-1	RR 36 LTD RRAMX 2021-6A B 6.216% 01/15/37	01/15/2025	Paydown		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				480,758	01/15/2037
40256G-AG-6	RR 36 LTD RRAMX 2021-6A C 7.266% 01/15/37	01/15/2025	Paydown		11,800,000	11,800,000	11,800,000	11,800,000						11,800,000				241,772	01/15/2037
74989M-AE-1	RR 26 Ltd RRAM 2023-26A B1 6.805% 04/15/38	03/17/2025	Paydown		29,750,000	29,750,000	29,750,000	29,750,000						29,750,000				937,508	04/15/2038
74989M-AG-6	RR 26 Ltd RRAM 2023-26A B2 7.505% 04/15/38	03/17/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				172,439	04/15/2038
74989M-AJ-0	RR 26 Ltd RRAM 2023-26A C1 8.405% 04/15/38	03/17/2025	Paydown		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				881,196	04/15/2038
78108Y-AS-1	RR 1 LLC RRAM 2017-1A B1B 6.066% 07/15/35	03/04/2025	Paydown		53,000,000	53,000,000	52,969,342	52,973,333		26,667		26,667		53,000,000				1,380,154	07/15/2035
69346Y-AP-8	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B1-F	01/01/2025	Paydown															3,042	01/20/2035
BCC32T-P8-4	RRE 10 Loan Management DAC RRME 10A BN	01/01/2025	Paydown															201	04/15/2034
59565H-BC-8	Midcap Funding Franchise Finan C	01/01/2025	Paydown															6,825	04/14/2033
78108Y-AU-6	RR 1 LLC RRAM 2017-1A C1B 7.166% 07/15/35	03/04/2025	Paydown		42,000,000	42,000,000	42,000,000	42,000,000						42,000,000				1,273,374	07/15/2035
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					4,538,869,200	4,537,614,720	4,507,094,071	4,460,782,572		4,783,697		4,783,697	57,999,405	4,537,474,210	(771,799)	1,394,991	623,192	214,221,365	XXX
88642N-AA-6	Tidewater Auto Receivables Tru TMCAT 2019-A A 8.397% 10/15/27	12/10/2025	Various		11,969,946	11,969,946	11,969,946	11,969,946						11,969,946				1,728,595	10/15/2027
88642N-AC-2	Tidewater Auto Receivables Tru TMCAT 2019-A B 9.153% 10/15/27	12/10/2025	Various		1,376,745		1,376,745	1,376,745						1,376,745					10/15/2027
88642N-AE-8	Tidewater Auto Receivables Tru TMCAT 2019-A C 10.337% 10/15/27	12/10/2025	Various		656,997		656,997	656,997						656,997					10/15/2027
00432C-DK-4	AccessLex Institute ACCSS 2007-A B 4.690% 02/25/37	05/27/2025	Paydown		3,403,179	3,403,179	3,271,157	3,305,134		98,045		98,045		3,403,179				85,179	02/25/2037
07337G-AD-5	Bayview Opportunity Master Fun BVCLN 2025-EDU1 D 6.124% 07/27/48	12/26/2025	Paydown		196,915	196,915	196,915							196,915				2,080	07/27/2048
193938-AD-9	College Ave Student Loans 2023 CASL 2023-A C 6.060% 05/25/55	12/25/2025	Paydown		187,171	187,171	187,080	187,124		47		47		187,171				7,215	05/25/2055
193938-AE-7	College Ave Student Loans 2023 CASL 2023-A D 6.890% 05/25/55	12/25/2025	Paydown		229,257	229,257	229,125	229,186		71		71		229,257				11,030	05/25/2055
19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51	12/25/2025	Paydown		357,868	357,868	324,055	324,898		32,970		32,970		357,868				5,522	07/25/2051
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	03/24/2025	Citigroup		417,875	445,140	444,937	445,003		4		4		445,006		(27,131)	(27,131)	11,246	06/25/2052
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	12/25/2025	Paydown		169,098	169,098	159,550	13,996		9,546		9,546		169,098				1,626	06/25/2052
194262-AK-7	College Loan Corp Trust I COLLE 2002-1 B1 1.538% 03/01/42	02/20/2025	AARE Surplus AAM		9,837,255	10,000,000	9,000,000	9,742,388		(10,601)		(10,601)		9,731,787		105,468	105,468	38,605	03/01/2042
194262-BW-0	College Loan Corp Trust I COLLE 2003-1 B1 1.703% 03/01/42	06/05/2025	Odeon Capital Group		20,945,031	23,650,000	21,294,460	23,022,511		(64,275)		(64,275)		22,958,236		(2,013,204)	(2,013,204)	495,286	03/01/2042
255387-AB-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B 4.250% 12/20/38	12/20/2025	Paydown		275,055	275,055	243,940	244,911		30,144		30,144		275,055				6,145	12/20/2038
255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B 4.290% 07/20/38	12/20/2025	Paydown		317,388	317,388	278,409	279,519		37,870		37,870		317,388				7,058	07/20/2038
255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B 4.290% 07/20/38	12/09/2025	AMH - AmerUs Group Co.		355,024	377,505	331,143	332,463		2,388		2,388		334,851		20,173	20,173	15,700	07/20/2038
29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55	12/20/2025	Paydown		7,404,970	7,404,970	7,336,128	7,337,096		67,874		67,874		7,404,970				234,080	09/20/2055
29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55	12/20/2025	Paydown		2,163,326	2,163,326	2,148,131	2,148,628		14,698		14,698		2,163,326				80,025	02/20/2055
30191J-AB-0	FMC Issuer Trust-FMSR FMMSR 2024-FT1 A 6.559% 09/25/29	12/29/2025	ALRE - DFL Trust AAM		61,050,786	60,500,000	60,498,439	60,498,123		423		423		60,498,546		552,240	552,240	4,012,286	09/25/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30259R-AK-1	FMC GMSR Issuer Trust FMMSR 2021-GT2 A 3.850% 10/25/26	05/15/2025	MMTL Modco AAM		13,958,473	15,000,000	14,999,328	14,999,830		2,030		2,030		15,001,860		(1,043,387)	(1,043,387)	224,583	10/25/2026
30339E-AB-4	FHF Issuer Trust 2024-3 FHF 2024-3A A2 4.940% 11/15/30	12/15/2025	Paydown		468,390	468,390	467,072			1,317		1,317		468,390				1,928	11/15/2030
31568A-AB-2	FHF Issuer Trust 2024-1 FHF 2024-1A A2 5.690% 02/15/30	12/15/2025	Paydown		807,764	807,764	810,667			(2,903)		(2,903)		807,764				5,705	02/15/2030
37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/17/26	12/17/2025	Paydown		5,386,713	5,386,713	5,386,713	5,386,713						5,386,713				244,349	01/17/2026
37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B 9.690% 01/17/26	12/17/2025	Paydown		1,138,915	1,138,915	1,134,711	1,138,006		909		909		1,138,915				58,402	01/17/2026
37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/17/26	12/17/2025	Paydown		1,857,326	1,857,326	1,857,326	1,857,326						1,857,326				111,104	01/17/2026
37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/17/26	12/17/2025	Paydown		736,745	736,745	736,745	736,745						736,745				46,229	01/17/2026
37187E-AA-4	Genesis GPCC Trust A 9.250% 01/15/31	12/15/2025	Paydown		26,824,245	26,824,245	26,803,271	26,823,372		874		874		26,824,245				1,241,522	01/15/2031
37187E-AB-2	Genesis GPCC Trust B 10.500% 01/15/31	12/15/2025	Paydown		3,288,710	3,288,710	3,288,710	3,288,795		(85)		(85)		3,288,710				192,370	01/15/2031
37187E-AC-0	Genesis GPCC Trust C 12.000% 01/15/31	12/15/2025	Paydown		4,703,145	4,703,145	4,703,145	4,703,132		12		12		4,703,145				268,728	01/15/2031
37187E-AD-8	Genesis GPCC Trust D 14.500% 01/15/31	12/15/2025	Paydown		8,234,246	8,234,246	8,228,149	8,233,999		248		248		8,234,246				576,350	01/15/2031
37187E-AE-6	Genesis GPCC Trust E 17.200% 01/15/31	12/15/2025	Paydown		2,626,849	2,626,849	2,626,849	2,626,849						2,626,849				217,242	01/15/2031
38411L-AA-4	Gracie Point Funding III, LLC A 6.151% 05/01/29	11/03/2025	Paydown		14,571,310	14,571,310	14,571,310	14,571,310						14,571,310				452,994	05/01/2029
46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75	12/15/2025	Paydown		446,077	446,077	442,167	393,636		3,891		3,891		446,077				8,464	10/15/2075
46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B 8.350% 09/15/58	12/15/2025	Paydown		349,341	349,341	349,331	350,681		(1,339)		(1,339)		349,341				13,295	09/15/2058
46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61	12/15/2025	Paydown		171,143	171,143	187,042	186,171		(15,028)		(15,028)		171,143				7,342	10/17/2061
46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B 6.170% 09/15/67	12/15/2025	Paydown		153,362	153,362	153,360	154,383		(1,021)		(1,021)		153,362				5,437	09/15/2067
46620J-AA-9	J.G. Wentworth XXXVIII LLC HENDR 2017-1A A 3.990% 08/16/60	12/15/2025	Paydown		341,846	341,846	341,583	341,642		204		204		341,846				6,526	08/16/2060
46620V-AA-2	J.G. Wentworth XXXIX LLC HENDR 2017-2A A 3.530% 09/15/72	12/15/2025	Paydown		723,601	723,601	723,274	723,274		327		327		723,601				14,108	09/15/2072
46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67	12/15/2025	Paydown		748,373	748,373	743,568	717,884		4,623		4,623		748,373				17,017	02/15/2067
46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B 5.430% 02/15/69	12/15/2025	Paydown		77,199	77,199	77,142	77,141		58		58		77,199				2,586	02/15/2069
46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A 3.740% 10/17/72	12/15/2025	Paydown		1,474,395	1,474,395	1,473,213	1,473,449		946		946		1,474,395				28,605	10/17/2072
46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74	12/15/2025	Paydown		139,730	139,730	139,730	139,730						139,730				3,304	10/15/2074
46657N-AA-6	J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A 3.165% 12/15/73	12/15/2025	Paydown		431,432	431,432	431,432	431,432						431,432				8,176	12/15/2073
50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62	12/15/2025	Paydown		768,762	768,762	763,292	664,334		7,442		7,442		768,762				19,507	12/15/2062
518889-AE-0	Laurel Road Prime Student Loan DRB 2017-C C 3.290% 11/25/42	12/25/2025	Paydown		135,736	135,736	132,289	134,090		1,646		1,646		135,736				4,084	11/25/2042
53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A 5.956% 07/25/48	10/25/2025	Paydown		1,454,571	1,454,571	1,454,571	1,454,571						1,454,571				54,791	07/25/2048
57109N-AC-3	Marlette Funding Trust 2022-3 MFT 2022-3A C 6.890% 11/15/32	12/15/2025	Paydown		1,120,986	1,120,986	1,135,613	1,126,606		(5,620)		(5,620)		1,120,986				53,142	11/15/2032
57109N-AC-3	Marlette Funding Trust 2022-3 MFT 2022-3A C 6.890% 11/15/32	11/19/2025	MMTL Modco AAM		14,032	14,014	14,157	14,112		(78)		(78)		14,034		(2)	(2)	896	11/15/2032
57109N-AD-1	Marlette Funding Trust 2022-3 MFT 2022-3A D 7.800% 11/15/32	03/24/2025	Goldman Sachs		1,264,063	1,250,000	1,238,739	1,244,336		664		664		1,245,000		19,063	19,063	27,083	11/15/2032
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	04/10/2025	Paydown		930,752	930,752	856,152	919,528		11,223		11,223		930,752				14,586	12/10/2065

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
618937-AB-2	Mosaic Solar Loan Trust 2024-1 MSAIC 2024-1A B 6.250% 09/20/49	07/23/2025	Various		3,643,657	3,855,721	3,779,399	3,780,559		460		460		3,781,018		(137,362)	(137,362)	143,920	09/20/2049
618937-AB-2	Mosaic Solar Loan Trust 2024-1 MSAIC 2024-1A B 6.250% 09/20/49	07/20/2025	Paydown		376,498	376,498	369,045	369,158		7,339		7,339		376,498				7,437	09/20/2049
61945H-AA-0	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A 6.120% 08/22/50	12/20/2025	Paydown		398,857	398,857	398,793			63		63		398,857				9,830	08/22/2050
61947B-AB-9	Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B 6.300% 04/22/52	12/20/2025	Paydown		755,448	755,448	740,418	740,415		15,033		15,033		755,448				23,442	04/22/2052
66704J-AC-2	NORTHSTAR EDUCATION FINANCE IN NEF 2000-1 B 4.803% 11/01/40	06/06/2025	Odeon Capital Group		4,811,531	5,100,000	4,576,161	4,776,011		9,339		9,339		4,785,350		26,181	26,181	144,894	11/01/2040
66704J-AG-3	Northstar Education Finance In NEF 2002-1 B1 4.713% 04/01/42	06/06/2025	Various		30,378,688	32,200,000	29,254,432	29,625,651		(40,355)		(40,355)		29,585,296		793,392	793,392	763,648	04/01/2042
68269C-AE-6	OneMain Financial Issuance Tru OMFIT 2018-2A E 5.770% 03/14/33	02/14/2025	Paydown		8,380,000	8,380,000	8,380,000	8,380,000						8,380,000				80,588	03/14/2033
69346M-AD-1	PMT Issuer Trust - FMSR PNMSR 2021-FT1 A 6.846% 03/25/26	08/20/2025	Paydown		23,500,000	23,500,000	23,500,000	23,500,000						23,500,000				1,151,138	03/25/2026
69346M-AD-1	PMT Issuer Trust - FMSR PNMSR 2021-FT1 A 6.846% 03/25/26	05/13/2025	ACRA RE II Surplus AAM		48,859,020	48,750,000	48,750,000	48,750,000						48,750,000		109,020	109,020	1,389,902	03/25/2026
69354W-AF-3	PNMAC GMSR ISSUER TRUST 2022-G PNMSR 2022-GT1 A 8.124% 05/25/27	06/20/2025	Various		71,500,000	71,500,000	71,106,150	71,374,271		125,729		125,729		71,500,000				3,005,954	05/25/2027
69544M-AD-1	Pagaya AI Debt Grantor Trust 2 PAID 2024-10 D 6.429% 06/15/32	12/15/2025	Paydown		745,787	745,787	752,545			(6,759)		(6,759)		745,787				8,547	06/15/2032
69548J-AA-0	Pagaya AI Debt Trust 2023-1 PAID 2023-1 A 7.556% 07/15/30	02/15/2025	Paydown		352,949	352,949	352,949	352,949						352,949				3,010	07/15/2030
70337U-10-0	Patrons' Legacy PATRNL IV 5.775% 12/23/63	06/23/2025	Paydown		3,454,743	3,454,743	3,385,702	3,437,153		17,590		17,590		3,454,743				96,847	12/23/2063
70338A-10-3	Patrons' Legacy PATRNL III 5.646% 12/17/53	06/17/2025	Paydown		14,517,883	14,517,883	13,964,604	14,403,932		113,951		113,951		14,517,883				494,372	12/17/2053
70338C-10-9	Patrons' Legacy PATRNL I 6.673% 05/04/54	06/04/2025	Paydown		7,812,503	7,812,503	6,882,294	7,706,016		106,487		106,487		7,812,503				289,627	05/04/2054
70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2 7.250% 10/15/34	12/15/2025	Paydown		8,076,162	8,076,162	7,798,342	7,958,897		117,265		117,265		8,076,162				315,743	10/15/2034
86361Y-AA-5	Structured Receivables Finance SFS 2006-B A 5.189% 03/15/38	04/15/2025	Paydown		106,713	106,713	108,077	106,765		(52)		(52)		106,713				1,117	03/15/2038
869507-AA-1	SuttonPark Structured Settleme SPSS 2017-1A A 4.190% 01/15/71	12/15/2025	Paydown		563,445	563,445	563,162	563,234		210		210		563,445				11,212	01/15/2071
88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	12/15/2025	Paydown		338,519	338,519	341,245			(2,726)		(2,726)		338,519				9,605	03/15/2047
88576P-AG-8	321 Henderson Receivables LLC HENDR 2005-1A B 5.243% 10/15/55	12/15/2025	Paydown		161,778	161,778	141,151	154,352		7,426		7,426		161,778				4,600	10/15/2055
88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45	12/15/2025	Paydown		15,877	15,877	17,517	(1,580)		(1,803)		(1,803)		15,877				465	06/15/2045
88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B 9.310% 07/15/61	12/15/2025	Paydown		766,381	766,381	875,889	787,539		(21,158)		(21,158)		766,381				38,852	07/15/2061
90945D-AC-4	United Auto Credit Securitizat UACST 2024-1 C 7.060% 10/10/29	12/10/2025	Paydown		982,584	982,584	982,479	982,487		97		97		982,584				66,371	10/10/2029
91534J-AB-8	Upgrade Master Pass-Thru Trust UMPT 2025-ST2 A 6.110% 06/15/32	12/15/2025	Paydown		469,610	469,610	475,480			(5,870)		(5,870)		469,610				6,162	06/15/2032
91684P-AA-4	Upstart Securitization Trust 2 UPST 2025-1 A 5.450% 04/20/35	12/20/2025	Paydown		3,345,188	3,345,188	3,329,084			16,104		16,104		3,345,188				61,720	04/20/2035
94108F-AA-8	WAT 2021-A WAT 2021-A A 6.065% 02/18/31	12/15/2025	Various		64,335,274	64,335,274	64,299,903	56,838,822		29,911		29,911		64,335,274				2,458,813	02/18/2031
94108F-AB-6	WAT 2021-A WAT 2021-A B 6.915% 02/18/31	07/15/2025	Various		4,306,202	4,306,202	4,302,476	3,961,011		3,132		3,132		4,306,202				103,068	02/18/2031
94108F-AC-4	WAT 2021-A WAT 2021-A C 8.615% 02/18/31	07/15/2025	Various		8,318,995	8,318,995	8,297,890	7,640,215		17,969		17,969		8,318,995				242,308	02/18/2031
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	10/07/2025	Various		14,902,335	14,902,335	14,732,739	14,803,065		99,271		99,271		14,902,335				633,952	10/07/2026
47015P-AD-0	Ncbj Dpr 20-1 NCBJ DPR 2020-1 5.250% 09/15/30	06/15/2025	Paydown		1,161,870	1,161,870	1,161,870	1,161,870						1,161,870				30,499	09/15/2030
47015P-AD-0	Ncbj Dpr 20-1 NCBJ DPR 2020-1 5.250% 09/15/30	12/15/2025	Various		3,516,553	3,516,553	3,516,553	3,516,553						3,516,553				124,007	09/15/2030
470170-AD-3	Jamaica Merchant Voucher Recei JAMREC-PP 5.625% 01/08/27	10/05/2025	Paydown		1,218,072	1,218,072	1,188,328	1,200,784		17,288		17,288		1,218,072				51,547	01/08/2027
470170-AD-3	Jamaica Merchant Voucher Recei JAMREC-PP 5.625% 01/08/27	01/06/2025	Redemption 100.0000		394,815	394,815	385,174	389,212		5,604		5,604		394,815				5,552	01/08/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BAN119-JN-9	DFS Funding Corp DFS Funding Corp 4.368 12/15/2 8.216% 12/15/27	12/15/2025	Paydown		2,380,952	2,380,952	2,366,071	2,403,357		(22,405)		(22,405)		2,380,952				184,441	12/15/2027
BAN119-JN-9	DFS Funding Corp DFS Funding Corp 4.368 12/15/2 8.216% 12/15/27	09/15/2025	Various		7,142,857	7,142,857	7,098,214	7,210,072		(67,215)		(67,215)		7,142,857				558,505	12/15/2027
000000-00-0	Ace Credit Fund LP ACE J59738	01/01/2025	Paydown															(573,073)	07/18/2068
000000-00-0	Ace Credit Fund LP ACE J59738	01/01/2025	Paydown															(752,923)	04/01/2069
194262-AK-7	College Loan Corp Trust I COLLE 2002-1 B1	01/01/2025	Paydown															(5,013)	03/01/2042
194262-BW-0	College Loan Corp Trust I COLLE 2003-1 B1	01/01/2025	Paydown															102,267	03/01/2042
66704J-AG-3	Northstar Education Finance In NEF 2002-1 B1	01/01/2025	Paydown															64,219	04/01/2042
000000-00-0	KIOXIA America, Inc. KIOXIA America, Inc.	01/01/2025	Paydown															2,363	06/20/2025
000000-00-0	KIOXIA Singapore Pte Ltd KIOXIA Singapore Pte. Ltd	01/01/2025	Paydown															7,505	06/20/2025
000000-00-0	Toshiba America Electronic Com Toshiba America Electronic Com	01/01/2025	Paydown															(13,892)	07/31/2025
000000-00-0	Kingston Technologies Inc Kingston Technology Company, I	01/01/2025	Paydown															(11,044)	12/31/2054
918286-AC-9	VSE 2018-A VOI Mortgage LLC VSTNA 2018-A C	01/01/2025	Paydown															(5,987)	02/20/2036
000000-00-0	BALDUR LENDCO BALDUR LENDCO 5.561% 05/08/30	12/31/2025	Paydown		13,145,978	13,145,978	13,142,034			3,944		3,944		13,145,978				44,528	05/08/2030
000000-00-0	SK Hynix Inc SK Hynix Inc ABS Loan 10.500% 05/11/24	01/01/2025	Paydown															167,872	05/11/2024
000000-00-0	Advanced Micro Devices Inc Advanced Micro Devices SBLC AB 10.500% 05/22/24	01/01/2025	Paydown															72,471	05/22/2024
000000-00-0	Intel Corp Intel SBLC ABS Loan 10.500% 05/22/24	01/01/2025	Paydown															261,137	05/22/2024
000000-00-0	Samsung Electronics Singapore Samsung Electronics Singapore 10.500% 06/15/24	01/01/2025	Paydown															33,968	06/15/2024
000000-00-0	Samsung Semiconductor Europe L Samsung Semiconductor Europe 10.500% 06/15/24	01/01/2025	Paydown															98,201	06/15/2024
000000-00-0	Samsung Semiconductor Inc Samsung Semiconductor Inc 10.500% 06/15/24	01/01/2025	Paydown															97,836	06/15/2024
000000-00-0	Micron Semiconductor Products Micron Semiconductor Products, 10.500% 06/30/24	01/01/2025	Paydown															(18,384)	06/30/2024
000000-00-0	Seagate Technology LLC Seagate Technology LLC 10.500% 09/30/24	01/01/2025	Paydown															112,801	09/30/2024
000000-00-0	Samsung Semiconductor Inc Samsung Semiconductor Inc 10.500% 06/30/24	01/01/2025	Paydown															942	06/30/2024
000000-00-0	Micron Semiconductor Products Micron Semiconductor Products 9.500% 12/31/24	01/01/2025	Paydown															30,420	12/31/2024
000000-00-0	KIOXIA Europe GmbH KIOXIA Europe GmbH 10.500% 09/30/24	01/01/2025	Paydown															(2,218)	09/30/2024
000000-00-0	Micron Semiconductor Products Micron Semiconductor Products 0.000% 11/15/24	01/01/2025	Paydown															1,556	11/15/2024
86805V-AA-5	SunStrong Issuer 2025-A LLC STRONG 2025-A A 6.190% 06/21/55	12/20/2025	Paydown		3,177,232	3,177,232	3,177,137			95		95		3,177,232				35,677	06/21/2055
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					574,977,074	578,550,277	570,711,115	543,900,515		775,508		775,508		576,572,623		(1,595,549)	(1,595,549)	22,945,057	XXX
03844C-AB-3	Aqua AssetCo Borrower Trust D A2 6.810% 12/17/44	10/17/2025	Paydown		3,280,607	3,280,607	3,280,607	3,280,607						3,280,607				146,435	12/17/2044
03844C-AB-3	Aqua AssetCo Borrower Trust D A2 6.810% 12/17/44	10/21/2025	Tax Free Exchange		45,738,942	45,738,942	45,738,942	45,738,942						45,738,942				2,685,994	12/17/2044
03844C-AD-9	Aqua AssetCo Borrower Trust D B 7.310% 12/17/44	06/17/2025	Paydown		217,238	217,238	217,238	217,238						217,238				8,102	12/17/2044
03844C-AD-9	Aqua AssetCo Borrower Trust D B 7.310% 12/17/44	10/21/2025	Tax Free Exchange		28,013,915	28,013,915	28,013,915	28,013,915						28,013,915				1,589,486	12/17/2044
03844C-AE-7	Aqua AssetCo Borrower Trust D C 9.160% 12/17/44	06/17/2025	Paydown		130,343	130,343	130,343	130,343						130,343				6,067	12/17/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Aqua AssetCo Borrower Trust D C 9.160% 12/17/44																		
03844C-AE-7		10/21/2025	Tax Free Exchange		16,808,349	16,808,349	16,808,349	16,808,349						16,808,349				1,190,363	12/17/2044
03842S-AC-8	Aqua Borrower Trust J A-2 6.310% 12/16/49	07/17/2025	Paydown		3,577,024	3,577,024	3,577,024	3,577,024						3,577,024				86,341	12/16/2049
03842S-AC-8	Aqua Borrower Trust J A-2 6.310% 12/16/49	10/21/2025	Tax Free Exchange		38,422,976	38,422,976	38,422,976	38,422,976						38,422,976				2,060,816	12/16/2049
03842S-AD-6	Aqua Borrower Trust J B 6.710% 12/16/49	07/17/2025	Paydown		532,295	532,295	532,295	532,295						532,295				13,663	12/16/2049
03842S-AD-6	Aqua Borrower Trust J B 6.710% 12/16/49	10/21/2025	Tax Free Exchange		5,717,705	5,717,705	5,717,705	5,717,705						5,717,705				294,138	12/16/2049
03842S-AE-4	Aqua Borrower Trust J C 7.840% 12/16/49	07/17/2025	Paydown		195,885	195,885	195,885	195,885						195,885				5,875	12/16/2049
03842S-AE-4	Aqua Borrower Trust J C 7.840% 12/16/49	10/21/2025	Tax Free Exchange		2,104,115	2,104,115	2,104,115	2,104,115						2,104,115				126,471	12/16/2049
716808-EN-2	Petros PACE Finance LLC A 6.673% 01/31/57	07/24/2025	Tax Free Exchange		5,500,355	5,292,000	5,516,910	5,514,732	(14,377)			(14,377)		5,500,355				275,642	01/31/2057
716808-EQ-5	Petros PACE Finance LLC A 7.001% 01/31/57	07/18/2025	Tax Free Exchange		7,258,765	6,972,405	7,268,732	7,278,987	(20,222)			(20,222)		7,258,765				352,544	01/31/2057
716808-EP-7	Petros PACE Finance LLC B 7.706% 01/31/57	07/24/2025	Tax Free Exchange		112,262	108,000	112,590	112,551	(289)			(289)		112,262				6,496	01/31/2057
716808-ER-3	Petros PACE Finance LLC B 8.033% 01/31/57	07/18/2025	Tax Free Exchange		148,186	142,294	148,341	148,595	(409)			(409)		148,186				6,512	01/31/2057
	BHG 2025 Forward Flow BHG 2025 Forward Flow																		
00076M-AA-8	4.992% 04/29/36	11/28/2025	Paydown		9,791,459	9,791,459	8,602,601					1,188,858		9,791,459				58,921	04/29/2036
	Aqua Assetco Finance Trust 202 AAFT 2022-A A																		
037980-AA-7	5.772% 07/21/46	12/01/2025	Paydown		6,854,110	6,854,110	6,765,147	6,743,334				76,729		6,854,110				182,339	07/21/2046
	Aqua Assetco Finance Trust 202 AAFT 2022-A B																		
037980-AB-5	6.438% 07/21/46	12/17/2025	Paydown		2,433,623	2,433,623	2,417,983	1,419,686		9,943		9,943		2,433,623				109,612	07/21/2046
	Aqua Assetco Finance Trust 202 AAFT 2022-A C																		
037980-AC-3	7.819% 07/21/46	12/01/2025	Paydown		2,225,303	2,225,303	2,210,832	1,292,659		10,318		10,318		2,225,303				115,491	07/21/2046
	Aqua AssetCo Borrower Trust 20 AQUAGR 6.508%																		
037980-AF-6	12/17/50	04/30/2025	Paydown		45,656,412	45,656,412	45,709,040	45,709,040		(52,628)		(52,628)		45,656,412				1,020,498	12/17/2050
	Aqua AssetCo Borrower Trust 20 AQUAGR 7.506%																		
037980-AG-4	12/17/50	04/30/2025	Paydown		23,832,647	23,832,647	23,700,635	23,700,635		132,012		132,012		23,832,647				614,389	12/17/2050
	Aqua AssetCo Borrower Trust 20 AQUAGR 8.756%																		
037980-AH-2	12/17/50	04/30/2025	Paydown		28,763,539	28,763,539	27,068,132	27,068,132		1,695,407		1,695,407		28,763,539				864,990	12/17/2050
	Aqua AssetCo Borrower Trust C A1 5.390% 04/08/55																		
037983-AA-1		12/12/2025	Paydown		19,499,430	19,499,430	19,499,430							19,499,430				438,176	04/08/2055
	Aqua AssetCo Borrower Trust C A2 5.600% 04/08/55																		
037983-AB-9		12/12/2025	Paydown		12,215,743	12,215,743	12,215,743							12,215,743				286,586	04/08/2055
	Aqua AssetCo Borrower Trust C B 6.070% 04/08/55																		
037983-AC-7		12/12/2025	Paydown		4,611,399	4,611,399	4,611,399							4,611,399				116,946	04/08/2055
	Aqua AssetCo Borrower Trust C C 6.760% 04/08/55																		
037983-AD-5		12/12/2025	Paydown		4,165,512	4,165,512	4,165,512							4,165,512				117,334	04/08/2055
	Aqua AssetCo Borrower Trust E A2 6.356% 06/01/46																		
03837F-AB-5		10/17/2025	Paydown		1,720,509	1,720,509	1,707,891	1,709,886		10,623		10,623		1,720,509				35,284	06/01/2046
	Aqua AssetCo Borrower Trust E B 7.355% 06/01/46																		
03837F-AC-3		10/17/2025	Paydown		968,679	968,679	959,558	960,930		7,750		7,750		968,679				22,989	06/01/2046
	Aqua AssetCo Borrower Trust E C 8.605% 06/01/46																		
03837F-AD-1		10/17/2025	Paydown		939,625	939,625	928,331	929,952		9,673		9,673		939,625				26,089	06/01/2046
03841S-AC-9	Aqua AssetCo Alt Trust II A-2 5.800% 11/12/55	12/12/2025	Paydown		1,692,559	1,692,559	1,691,634			926		926		1,692,559				12,257	11/12/2055
03841S-AD-7	Aqua AssetCo Alt Trust II B 6.140% 11/12/55	12/12/2025	Paydown		1,569,817	1,569,817	1,568,212			1,605		1,605		1,569,817				12,039	11/12/2055
03841S-AE-5	Aqua AssetCo Alt Trust II C 7.080% 11/12/55	12/12/2025	Paydown		972,253	972,253	970,559			1,694		1,694		972,253				8,602	11/12/2055
	Aqua AssetCo Borrower Trust F A2 6.280% 03/13/49																		
03843F-AB-7		12/12/2025	Paydown		25,911,560	25,911,560	25,911,560	25,911,560						25,911,560				987,165	03/13/2049
	Aqua AssetCo Borrower Trust F B 6.880% 03/13/49																		
03843F-AC-5		12/12/2025	Paydown		5,204,459	5,204,459	5,204,459	5,204,459						5,204,459				217,220	03/13/2049
	Aqua AssetCo Borrower Trust F C 8.890% 03/13/49																		
03843F-AD-3		12/12/2025	Paydown		5,138,019	5,138,019	5,138,019	5,138,019						5,138,019				277,098	03/13/2049
	Aqua AssetCo Borrower Trust G A2 6.411% 06/21/49																		
03843G-AB-5		04/17/2025	Paydown		1,427,737	1,427,737	1,427,737	1,427,737						1,427,737				7,628	06/21/2049
	Aqua AssetCo Borrower Trust G A2 6.411% 06/21/49		AARe - Sony Life																
03843G-AB-5		10/03/2025	[Block] Trust		26,509,168	26,509,168	26,509,168	26,509,168						26,509,168				1,350,161	06/21/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	Aqua AssetCo Borrower Trust G B 7.161% 06/21/49																		
03843G-AC-3		01/17/2025	Paydown		635,869	635,869	635,869	635,869						635,869				3,795	06/21/2049
	Aqua AssetCo Borrower Trust G C 8.261% 06/21/49																		
03843G-AD-1		01/17/2025	Paydown		659,915	659,915	659,915	659,915						659,915				4,543	06/21/2049
03844A-AC-5	Aqua Borrower Trust L A2 5.700% 01/12/56	12/12/2025	Paydown		2,298,325	2,298,325	2,298,388			(62)		(62)		2,298,325				16,656	01/12/2056
03844A-AD-3	Aqua Borrower Trust L B 6.060% 01/12/56	12/12/2025	Paydown		2,131,653	2,131,653	2,131,653							2,131,653				16,423	01/12/2056
03844A-AE-1	Aqua Borrower Trust L C 6.750% 01/12/56	12/12/2025	Paydown		1,417,106	1,417,106	1,417,106							1,417,106				12,161	01/12/2056
	Aqua AssetCo Borrower Trust D A2 6.810% 12/17/44																		
03844C-AB-3		12/17/2025	Paydown		439,721	439,721	439,721							439,721				3,230	12/17/2044
	Atlas Securitized Products Fun ATLAS Funding 1 A1A		Redemption																
04941*-AA-2	5.188% 05/25/63	12/16/2025	100.0000		42,474,364	42,474,364	42,344,761	(38,499,626)		493,955		493,955		42,474,364				307,000	05/25/2063
	Atlas Securitized Products Fun ATLAS Funding 1 A2A		Redemption																
04941*-AB-0	5.688% 05/25/63	11/25/2025	100.0000		111,201,719	111,201,719	111,142,433	111,142,230		59,489		59,489		111,201,719				5,481,472	05/25/2063
	Atlas Securitized Products Fun ATLAS Funding 1 A1B		Redemption																
04941*-AC-8	5.188% 05/25/63	06/17/2025	100.0000		42,474,364	42,474,364	42,426,588	30,597,538		47,752		47,752		42,474,364				310,872	05/25/2063
	Atlas Securitized Products Fun ATLAS Funding 1 A2B		Redemption																
04941*-AD-6	5.688% 05/25/63	11/25/2025	100.0000		111,201,719	111,201,719	111,039,268	111,039,288		162,431		162,431		111,201,719				5,481,472	05/25/2063
	Nelnet Student Loan Trust 2021 NSLT 2021-CA AFX																		
64035G-AB-5	1.320% 04/20/62	12/20/2025	Paydown		1,457,732	1,457,732	1,311,047	1,354,493		103,238		103,238		1,457,732				10,149	04/20/2062
716808-BC-9	Petros PACE Finance LLC A 3.638% 01/31/57	12/30/2025	Paydown		2,112,642	2,112,642	2,151,892	2,148,878		(36,236)		(36,236)		2,112,642				43,271	01/31/2057
716808-BC-9	Petros PACE Finance LLC A 3.638% 01/31/57	12/01/2025	Various		676,998	676,998	689,588	685,807		(8,809)		(8,809)		676,998				18,022	01/31/2057
716808-BD-7	Petros PACE Finance LLC B 4.446% 01/31/57	12/30/2025	Paydown		49,864	49,864	51,982	51,591		(1,726)		(1,726)		49,864				1,563	01/31/2057
716808-BS-4	Petros PACE Finance LLC A 5.092% 01/31/57	10/31/2025	Paydown		3,040,060	3,040,060	3,169,262	3,137,010		(96,951)		(96,951)		3,040,060				146,682	01/31/2057
716808-BT-2	Petros PACE Finance LLC B 5.890% 01/31/57	10/31/2025	Paydown		62,042	62,042	64,679	66,211		(4,169)		(4,169)		62,042				3,353	01/31/2057
716808-BU-9	Petros PACE Finance LLC A 5.104% 01/31/57	03/31/2025	Paydown		14,724,255	14,724,255	15,350,036	15,225,482		(501,227)		(501,227)		14,724,255				236,962	01/31/2057
716808-BV-7	Petros PACE Finance LLC B 5.902% 01/31/57	03/31/2025	Paydown		272,757	272,757	284,349	282,124		(9,367)		(9,367)		272,757				4,934	01/31/2057
716808-CE-4	Petros PACE Finance LLC A 6.100% 01/31/57	12/31/2025	Paydown		95,018	95,018	99,119	98,234		(3,216)		(3,216)		95,018				2,902	01/31/2057
716808-CF-1	Petros PACE Finance LLC B 6.892% 01/31/57	11/28/2025	Paydown		1,760	1,760	1,836	1,820		(60)		(60)		1,760				39	01/31/2057
716808-CG-9	Petros PACE Finance LLC A 6.195% 01/31/57	09/30/2025	Paydown		11,529	11,529	12,019	11,957		(428)		(428)		11,529				707	01/31/2057
716808-CH-7	Petros PACE Finance LLC B 6.987% 01/31/57	09/30/2025	Paydown		214	214	223	221		(8)		(8)		214				11	01/31/2057
716808-DJ-2	Petros PACE Finance LLC A 6.779% 01/31/57	07/31/2025	Paydown		10,886,558	10,886,558	11,349,237	11,318,521		(431,963)		(431,963)		10,886,558				349,610	01/31/2057
716808-DK-9	Petros PACE Finance LLC B 7.371% 01/31/57	07/31/2025	Paydown		222,175	222,175	231,617	231,014		(8,840)		(8,840)		222,175				8,448	01/31/2057
35138C-AD-6	Fox Hedge LP A 6.050% 11/28/64	03/14/2025	PRIVATE		4,925,000	5,000,000	5,000,000	5,000,000						5,000,000		(75,000)	(75,000)	97,472	11/28/2064
35138C-AF-1	Fox Hedge LP C 7.879% 11/28/64	02/14/2025	PRIVATE		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				198,108	11/28/2064
00455*-AB-6	Ace Credit Fund LP ACE J59738 5.460% 07/18/68	01/01/2025	Security Withdraw		37,389,504	36,817,275	37,402,870	37,389,504						37,389,504				325,125	07/18/2068
00455*-AA-8	Ace Credit Fund LP ACE J59738 5.420% 04/01/69	01/01/2025	Security Withdraw		50,955,599	50,955,599	50,955,599	50,955,599						50,955,599				437,249	04/01/2069
	Apollo Total Return Fund - Inv A 4.827% 02/01/77																		
03765#-AA-3		01/01/2025	Security Withdraw		180,064,552	187,692,418	180,000,000	180,064,552						180,064,552				2,264,978	02/01/2077
000000-00-0	Aqua AssetCo Alt Trust II A-1	01/01/2025	Paydown															354,174	11/12/2055
000000-00-0	Aqua Borrower Trust L A-1	01/01/2025	Paydown															769,737	01/12/2056
716808-BS-4	Petros PACE Finance LLC A	01/01/2025	Paydown															13,109	01/31/2057
716808-BT-2	Petros PACE Finance LLC B	01/01/2025	Paydown															309	01/31/2057
000000-00-0	Aqua AssetCo Borrower Trust 20 AQUAGR	01/01/2025	Paydown															(120,346)	12/17/2050
000000-00-0	Aqua AssetCo Borrower Trust 20 AQUAGR	01/01/2025	Paydown															(169,433)	12/17/2050
000000-00-0	Aqua AssetCo Borrower Trust 20 AQUAGR	01/01/2025	Paydown															(189,899)	12/17/2050
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					1,018,745,538	1,025,371,306	1,016,430,606	862,117,688		2,821,416		2,821,416		1,018,820,538		(75,000)	(75,000)	32,181,620	XXX
00262#-AB-5	Ardian A 4.766% 06/17/30	06/30/2025	Paydown		983,853	983,853	1,013,822	939,439					74,383	983,853	(29,969)		(29,969)	8,364	06/17/2030
00262#-AB-5	Ardian A 4.766% 06/17/30	08/13/2025	Tax Free Exchange		34,334,590	34,334,590	34,334,590	31,815,494					2,519,096	34,334,590				1,141,214	06/17/2030
00262#-AA-7	Ardian A 6.411% 06/17/30	06/30/2025	Paydown		4,393,944	4,393,944	4,393,944	4,393,944						4,393,944				29,351	06/17/2030
00262#-AA-7	Ardian A 6.411% 06/17/30	08/13/2025	Tax Free Exchange		35,698,686	35,698,686	35,698,686	35,698,686						35,698,686				1,628,177	06/17/2030
00262#-AA-7	Ardian A 6.411% 06/17/30	09/30/2025	Paydown		1,649,263	1,649,263	1,649,263							1,649,263				29,696	06/17/2030
00262#-AB-5	Ardian A 4.766% 06/17/30	09/30/2025	Paydown		27,035	27,035	25,741							27,035	1,294		1,294	327	06/17/2030
	Southern Palm Company Collateralized Facility																		
G8292@-AA-9	Insure 6.955% 09/15/34	12/04/2025	Paydown		1,201,799	1,201,799	1,201,799							1,201,799				31,136	09/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Broad Street Senior Credit Par Broad Street Senior Credit Par	01/01/2025	Paydown															1,174,861	05/08/2030
000000-00-0	Broad Street Senior Credit Par Broad Street Senior Credit Par	01/01/2025	Paydown															1,075	05/08/2030
000000-00-0	Ardian A	01/01/2025	Paydown															(43,277)	06/17/2030
G8292B-AA-9	Southern Palm Company Collateralized Facility Insure 6.955% 09/15/34	08/28/2025	Redemption 100.0000		2,731,492	2,731,492	2,731,492							2,731,492				76,664	09/15/2034
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					81,020,662	81,020,662	81,049,337	72,847,563					2,593,479	81,020,662	(28,675)		(28,675)	4,077,588	XXX
02300A-AA-8	AMAPS 1 LLC AMAPS 1 LLC - Tranche A Note 5.859% 07/31/70	10/24/2025	Apollo Capital Markets Partner		268,000,000	268,000,000	268,000,000							268,000,000				3,986,842	07/31/2070
L0009*-AB-4	AP Dolphin (Luxembourg) S.a.r. AP Dolphin 4.750% 12/31/32	01/01/2025	Security Withdraw		29,528,562	29,328,917	29,328,917	28,988,470					540,092	29,528,562				81,266	12/31/2032
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					297,528,562	297,328,917	297,328,917	28,988,470					540,092	297,528,562				4,068,108	XXX
00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41	12/16/2025	Paydown		159,754	159,754	158,112	158,757		996		996		159,754				2,284	11/16/2041
00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49	12/20/2025	Paydown		2,561,575	2,561,575	2,474,011	2,502,726		50,275		50,275		2,561,575				40,074	05/20/2049
00109B-AB-1	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49	12/20/2025	Paydown		30,300	30,300	30,283	30,289		11		11		30,300				724	05/20/2049
00111L-AC-3	AFG ABS I LLC AFGE 2023-1 B 7.510% 09/16/30	12/15/2025	Paydown		762,661	762,661	762,539	762,574		88		88		762,661				57,276	09/16/2030
00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40	10/15/2025	Paydown		1,078,889	1,078,889	1,078,871	1,080,798		(1,909)		(1,909)		1,078,889				14,749	01/16/2040
00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40	11/13/2025	AMH - AmerUs Group Co.		1,213,695	1,276,096	1,276,074	1,278,354		2,002		2,002		1,280,356		(66,661)	(66,661)	38,961	01/16/2040
04546K-AA-6	AASET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38	05/16/2025	Paydown		1,371,942	1,371,942	1,346,761	1,348,226		23,716		23,716		1,371,942				15,595	11/18/2038
12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50	12/15/2025	Paydown		95,000	95,000	94,540	85,071		354		354		95,000				1,795	02/15/2050
12510H-AT-7	CARS-DB7 LP CAUTO 2023-1A A2 6.500% 09/15/53	12/15/2025	Paydown		288,750	288,750	279,197	281,070		7,680		7,680		288,750				8,244	09/15/2053
12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54	12/15/2025	Paydown		604,166	604,166	583,020	573,739		20,471		20,471		604,166				14,708	10/15/2054
14855M-AA-6	Castlelake Aircraft Structured CLAST 2019-1A A 3.967% 04/15/39	03/04/2025	Various		7,705,755	8,330,546	8,010,464	8,071,412		28,506		28,506		8,099,919		(394,164)	(394,164)	73,438	04/15/2039
14855M-AA-6	Castlelake Aircraft Structured CLAST 2019-1A A 3.967% 04/15/39	02/15/2025	Paydown		204,164	204,164	196,319	197,813		6,351		6,351		204,164				1,062	04/15/2039
14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43	11/15/2025	Paydown		657,034	657,034	658,485	657,771		(737)		(737)		657,034				9,302	06/15/2043
14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43	11/13/2025	AMH - AmerUs Group Co.		857,902	877,021	882,024	879,481		(2,460)		(2,460)		877,021		(19,119)	(19,119)	32,961	06/15/2043
14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A 2.741% 08/15/41	12/15/2025	Paydown		631,545	631,545	631,539	631,711		(166)		(166)		631,545				8,311	08/15/2041
30332Y-AA-9	FIP Master Funding LLC FI 2023-2A A1 5.700% 10/15/53	12/15/2025	Paydown		104,151	104,151	97,142	98,558		5,593		5,593		104,151				3,073	10/15/2053
30332Y-AB-7	FIP Master Funding LLC FI 2023-2A A2 6.600% 10/15/53	12/15/2025	Paydown		21,374	21,374	20,178	20,384		991		991		21,374				940	10/15/2053
30332Y-AD-3	FIP Master Funding LLC FI 2024-1A A2 5.130% 10/15/54	12/15/2025	Paydown		22,222	22,222	22,218	22,222						22,222				618	10/15/2054
30605Y-AB-7	Falcon Aerospace Ltd 2017-1 FLCON 2017-1 A 4.581% 02/15/42	11/15/2025	Paydown		526,718	526,718	526,663	526,598		120		120		526,718				13,186	02/15/2042
31809K-AA-1	FIP Master Funding I LLC FI 2023-1 A1 6.380% 03/15/53	12/15/2025	Paydown		244,960	244,960	244,180	244,470		490		490		244,960				7,483	03/15/2053
31809K-AB-9	FIP Master Funding I LLC FI 2023-1 A2 6.970% 03/15/53	12/15/2025	Paydown		79,417	79,417	76,365	77,319		2,098		2,098		79,417				3,690	03/15/2053
42806M-AG-4	Hertz Vehicle Financing III LP HERTZ 2021-2A C 2.520% 12/27/27	03/18/2025	Various		9,425,000	10,000,000	9,645,402	9,810,345		21,855		21,855		9,832,200		(407,200)	(407,200)	58,800	12/27/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
440405-AE-8	Horizon Aircraft Finance I Ltd HORZN 2018-1 A 4.458% 12/15/38	03/04/2025	Bank of America		2,893,943	3,006,694	3,006,630	3,009,131		(396)		(396)		3,008,735		(114,792)	(114,792)	29,786	12/15/2038
440405-AE-8	Horizon Aircraft Finance I Ltd HORZN 2018-1 A 4.458% 12/15/38	02/15/2025	Paydown		324,493	324,493	324,486	324,756		(263)		(263)		324,493				1,421	12/15/2038
49462D-AD-1	Kinetic Advantage Master Owner KAMOT 2024-1A A 6.634% 11/15/27	11/17/2025	Paydown		15,000,000	15,000,000	15,011,152	15,008,011		(8,011)		(8,011)		15,000,000				980,829	11/15/2027
50543L-AA-0	Labrador Aviation Finance Ltd LAFL 2016-1A A1 4.300% 01/15/42	03/04/2025	Bank of America		5,932,889	6,170,451	6,114,938	6,170,451						6,170,451		(237,562)	(237,562)	58,962	01/15/2042
50543L-AA-0	Labrador Aviation Finance Ltd LAFL 2016-1A A1 4.300% 01/15/42	01/15/2025	Paydown		151,292	151,292	149,931	151,292						151,292				542	01/15/2042
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A 3.376% 02/15/45	12/15/2025	Paydown		154,392	154,392	154,391	154,654		(261)		(261)		154,392				2,683	02/15/2045
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A 3.376% 02/15/45	11/19/2025	MMTL Modco AAM		722,246	735,635	735,627	736,880		(482)		(482)		736,398		(14,152)	(14,152)	23,041	02/15/2045
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A B 4.335% 02/15/45	12/15/2025	Paydown		99,198	99,198	99,194	99,148		49		49		99,198				2,101	02/15/2045
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A B 4.335% 02/15/45	11/13/2025	Various		511,368	517,631	517,615	517,373		101		101		517,474		(6,106)	(6,106)	20,445	02/15/2045
78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A 2.675% 02/28/33	12/15/2025	Paydown		1,487,786	1,487,786	1,487,785	1,487,876		(90)		(90)		1,487,786				13,428	02/28/2033
78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B 3.821% 02/28/33	12/15/2025	Paydown		2,689,959	2,689,959	2,661,513	2,665,391		24,568		24,568		2,689,959				33,984	02/28/2033
78449A-AC-6	Slam 2021-1 Ltd SLAM 2021-1A B 3.422% 06/15/46	12/15/2025	Paydown		274,125	274,125	274,118	276,750		(2,625)		(2,625)		274,125				5,171	06/15/2046
86190B-AD-6	Store Master Funding I-VII XIV STR 2021-1A A4 3.700% 06/20/51	12/20/2025	Paydown		35,001	35,001	34,987	34,990		11		11		35,001				701	06/20/2051
86212V-AA-2	Store Master Funding I-VII STR 2016-1A A1 3.960% 10/20/46	12/20/2025	Paydown		32,941	32,941	32,240	32,654		287		287		32,941				711	10/20/2046
86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48	12/20/2025	Paydown		172,083	172,083	172,733	172,708		(625)		(625)		172,083				3,844	10/20/2048
86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48	12/09/2025	AMH - AmerUs Group Co.		8,596,162	8,624,517	8,677,215	8,674,543		16,216		16,216		8,690,760		(94,597)	(94,597)	358,686	10/20/2048
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	12/20/2025	Paydown		360,000	360,000	360,454	351,988		(1,768)		(1,768)		360,000				9,065	10/20/2048
86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2 3.650% 11/20/49	12/20/2025	Paydown		120,001	120,001	120,243	120,161		(160)		(160)		120,001				2,379	11/20/2049
86212X-AG-5	Store Master Funding I-VII XIV STR 2023-1A A2 6.920% 05/20/53	12/20/2025	Paydown		205,001	205,001	204,973	204,958		44		44		205,001				7,684	05/20/2053
86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4 5.940% 05/20/54	12/20/2025	Paydown		36,250	36,250	36,240	36,240		10		10		36,250				1,166	05/20/2054
86213C-AB-1	STORE Master Funding I LLC STR 2015-1A A2 4.170% 04/20/45	04/21/2025	Paydown		19,178,938	19,178,938	18,495,190	19,002,341		176,598		176,598		19,178,938				266,924	04/20/2045
88035K-AA-7	TENET 2024-1A TENET 2024-1A A1 5.490% 10/20/54	12/20/2025	Paydown		37,855	37,855	37,830	37,830		25		25		37,855				1,128	10/20/2054
88164A-AE-4	Tesla Sustainable Energy Trust TSET 2024-1A C 6.250% 06/21/50	02/19/2025	ORIX Life - Custody		3,415,137	3,450,000	3,448,243	3,448,265		26		26		3,448,291		(33,154)	(33,154)	30,547	06/21/2050
94353W-AA-3	WAVE 2017-1 Trust WAAV 2017-1A A 3.844% 11/15/42	03/04/2025	Various		670,975	719,544	715,945	719,544						719,544		(48,569)	(48,569)	6,147	11/15/2042
94353W-AA-3	WAVE 2017-1 Trust WAAV 2017-1A A 3.844% 11/15/42	02/15/2025	Paydown		8,603	8,603	8,560	8,603						8,603				55	11/15/2042
97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46	12/15/2025	Paydown		802,945	802,945	756,525	768,931		34,014		34,014		802,945				12,389	05/15/2046
97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46	06/23/2025	ACRA RE II Surplus AAM		6,971,764	7,704,458	7,259,044	7,378,084		28,378		28,378		7,406,462		(434,698)	(434,698)	124,223	05/15/2046
G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	03/04/2025	Various		5,554,825	5,909,388	5,871,901	5,909,388						5,909,388		(354,563)	(354,563)	4,941	11/15/2037
G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/15/2025	Paydown		1,043,152	1,043,152	1,036,536	1,043,152						1,043,152				110,100	11/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A 2.771% 11/15/46	12/15/2025	Paydown		6,393,034	6,393,034	6,392,756	6,390,767		2,267		2,267		6,393,034				98,074	11/15/2046
827304-AA-4	Project Silver SLVRR 2019-1 A 3.967% 07/15/44	12/15/2025	Paydown		1,314,580	1,314,580	1,300,437	1,095,483		14,140		14,140		1,314,580				30,808	07/15/2044
83438L-AB-7	Lunar 2021-1 Structured Aircra SOLRR 2021-1 B 3.432% 10/15/46	11/15/2025	Paydown		268,355	268,355	268,351	268,390		(34)		(34)		268,355				4,537	10/15/2046
83438L-AB-7	Lunar 2021-1 Structured Aircra SOLRR 2021-1 B 3.432% 10/15/46	11/19/2025	LSW Modco AAM		2,078,672	2,185,545	2,185,511	2,185,808		(47)		(47)		2,185,761		(107,090)	(107,090)	69,635	10/15/2046
85572R-AA-7	Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43	12/15/2025	Paydown		2,260,425	2,260,425	2,226,112	2,252,966		7,460		7,460		2,260,425				53,791	05/15/2043
85572R-AA-7	Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43	11/19/2025	Various		1,957,411	1,960,015	1,892,898	1,939,866		20,148		20,148		1,960,015		(2,603)	(2,603)	73,209	05/15/2043
85573L-AA-9	Start II LTD STARR 2019-1 A 4.089% 03/15/44	12/15/2025	Paydown		1,635,690	1,635,690	1,597,140	1,617,447		18,244		18,244		1,635,690				44,516	03/15/2044
G8738K-AS-9	Telereal Securitisation PLC TELSEC C1 6.796% 09/10/31	12/10/2025	Paydown		663,794	663,794	703,930	615,635		6,193		6,193	123,103	663,794	(81,137)		(81,137)	49,119	09/10/2031
86213C-AB-1	STORE Master Funding I LLC STR 2015-1A A2	01/01/2025	Paydown															(512)	04/20/2045
G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A	01/01/2025	Paydown															(125)	11/15/2037
G8738K-AT-7	Telereal Securitisation PLC TELSEC C2 7.215% 09/10/31	12/10/2025	Paydown		3,103,646	3,103,646	3,291,307	2,892,777		11,793		11,793	578,442	3,103,646	(379,367)		(379,367)	229,662	09/10/2031
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					125,805,905	128,765,702	126,759,068	127,144,920		512,135		512,135	701,545	128,140,936	(460,504)	(2,335,030)	(2,795,534)	3,173,071	XXX
55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A 2.521% 06/15/46	12/15/2025	Paydown		120,742	120,742	120,738	120,740		2		2		120,742				1,652	06/15/2046
55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B 3.425% 06/15/46	12/15/2025	Paydown		301,034	301,034	301,028	301,045		(10)		(10)		301,034				5,596	06/15/2046
92890C-AD-5	WDL Fleet LLC D 6.668% 12/31/38	11/25/2025	Redemption 100.0000		11,456,383	11,456,383	11,447,248	10,889,409		(5,050)		(5,050)		11,456,383				559,639	12/31/2038
92890C-AE-3	WDL Fleet LLC E 7.668% 12/01/38	11/25/2025	Redemption 100.0000		3,532,918	3,532,918	3,530,100	3,358,497		(1,980)		(1,980)		3,532,918				199,220	12/01/2038
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.373% 04/19/40	12/10/2025	Paydown		7,419,236	7,419,236	7,418,419	5,166,440		(185)		(185)		7,419,236				95,536	04/19/2040
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.373% 04/19/40	11/05/2025	Redemption 100.0000		8,287,445	8,287,445	8,287,224	1,394,859		(50)		(50)		8,287,445				226,485	04/19/2040
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.373% 04/19/40	12/10/2025	Paydown		2,473,079	2,473,079	2,472,789	1,722,117		(33)		(33)		2,473,079				44,577	04/19/2040
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.373% 04/19/40	11/05/2025	Redemption 100.0000		2,762,482	2,762,482	2,762,403	464,945		(9)		(9)		2,762,482				98,694	04/19/2040
55283L-AA-3	MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458% 03/15/44	07/28/2025	Paydown		5,398,187	5,398,187	5,373,894	5,373,875		24,312		24,312		5,398,187				139,323	03/15/2044
55283L-AB-1	MAPS 2019-1 Ltd MAPSL 2019-1A B 5.560% 03/15/44	07/28/2025	Paydown		12,479,620	12,479,620	12,459,734	12,476,127		3,493		3,493		12,479,620				365,655	03/15/2044
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A	01/01/2025	Paydown															34,700	11/18/2038
96328G-AB-3	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class B	01/01/2025	Paydown															1,188	11/18/2038
96328G-AC-1	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class C	01/01/2025	Paydown															1,581	11/18/2038
96328G-AD-9	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class D	01/01/2025	Paydown															604	11/18/2038
96328G-AE-7	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class E	01/01/2025	Paydown															201	11/18/2038
56564R-AA-8	MAPS 2018-1 Ltd MAPSL 2018-1A A 4.212% 05/15/43	07/28/2025	Paydown		7,726,437	7,726,437	7,728,213	7,726,746		(309)		(309)		7,726,437				214,608	05/15/2043
1529999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (affiliated)					61,957,563	61,957,563	61,901,790	48,994,800		20,181		20,181		61,957,563				1,989,259	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20633K-AA-6	Concord Music Royalties LLC TUNES 2022-1A A2 6.500% 01/20/73	07/21/2025	Various		550,000,000	550,000,000	535,081,564	540,093,134		1,821,205		1,821,205		541,914,339		8,085,661	8,085,661	26,812,500	01/20/2073
20633K-AA-6	Concord Music Royalties LLC TUNES 2022-1A A2 6.500% 01/20/73	05/13/2025	ACRA RE II Surplus AAM		74,910,660	75,000,000	72,965,668	73,648,078		137,841		137,841		73,785,919		1,124,741	1,124,741	2,735,417	01/20/2073
20633K-AE-8	Concord Music Royalties LLC TUNES 2024-1A A 5.644% 10/20/74	12/10/2025	Direct		8,083,976	8,000,000	7,999,662	7,998,861		206		206		7,999,067		84,909	84,909	511,723	10/20/2074
693342-AA-5	PG&E Wildfire Recovery Funding A1 3.594% 06/01/30	12/01/2025	Paydown		248,622	248,622	248,617	248,629		(7)		(7)		248,622				6,724	06/01/2030
78433L-AG-1	SCE Recovery Funding LLC Senior Secured 4.697% 06/15/40	12/15/2025	Various		352,797	352,797	352,766	352,791		6		6		352,797				9,055	06/15/2040
78433L-AG-1	SCE Recovery Funding LLC Senior Secured 4.697% 06/15/40	12/09/2025	ACRA RE 2B Surplus AAM		12,168,139	12,166,314	12,165,220	12,166,107		155		155		12,166,262		1,876	1,876	561,928	06/15/2040
78433L-AH-9	SCE Recovery Funding LLC Senior Secured 5.112% 12/15/47	10/08/2025	Barclays		967,980	1,000,000	999,894	1,000,000						1,000,000		(32,020)	(32,020)	41,748	12/15/2047
78433L-AH-9	SCE Recovery Funding LLC Senior Secured 5.112% 12/15/47	12/09/2025	ACRA RE 2B Surplus AAM		8,674,780	9,000,000	8,999,044	9,000,000						9,000,000		(325,220)	(325,220)	452,412	12/15/2047
86771P-AC-4	Sunrun Bacchus Issuer 2025-1 L SUNRN 2025-1A A2B 6.410% 04/30/60	09/15/2025	Various		48,979,592	48,908,908	48,223,489			37,966		37,966		48,261,454		718,137	718,137	1,676,895	04/30/2060
86771P-AC-4	Sunrun Bacchus Issuer 2025-1 L SUNRN 2025-1A A2B 6.410% 04/30/60	10/30/2025	Paydown		752,699	752,699	742,150			10,548		10,548		752,699				28,062	04/30/2060
88240T-AA-9	Texas Electric Market Stabiliz A-1 4.265% 08/01/34	08/01/2025	Paydown		741,730	741,730	741,720	741,764		(34)		(34)		741,730				23,806	08/01/2034
88240T-AC-5	Texas Electric Market Stabiliz A-3 5.057% 08/01/46	09/15/2025	Seaport Global Securities LLC		4,806,000	5,000,000	4,999,506	5,000,203		(1,105)		(1,105)		4,999,098		(193,098)	(193,098)	284,456	08/01/2046
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					710,686,975	711,171,070	693,519,300	650,249,567		2,006,781		2,006,781		701,221,987		9,464,986	9,464,986	33,144,726	XXX
00264#-AB-3	AP Aristotle Holdings LLC Aristotle Sen 5.25% 28 Feb 42 5.250% 02/28/42	12/15/2025	Paydown		250,704,550	250,704,579	250,704,579							250,704,579				5,270,263	02/28/2042
31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29	12/08/2025	Paydown		35,799,848	35,799,848	35,799,848	35,799,848						35,799,848				1,013,193	10/22/2029
31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29	01/30/2025	Various		252	252	252	252						252				1	10/22/2029
00264#-AB-3	AP Aristotle Holdings LLC(Old) A 5.250% 02/28/42	02/10/2025	Various		525,327,798	525,327,798	525,327,798	525,327,798						525,327,798				6,393,285	02/28/2042
00264#-AA-5	AP Aristotle Holdings LLC(Old) Aristotle Junior 0% 30 Sep 42 0.000% 09/30/24	01/01/2025	Security Withdraw		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000					09/30/2124
1549999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)					814,432,448	814,432,477	814,432,477	563,727,898						814,432,477				12,676,742	XXX
00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A 3.930% 08/15/39	12/15/2025	Paydown		454,384	454,384	454,384	454,384						454,384				9,750	08/15/2039
00436M-AB-1	Accelerated Assets 2018-1 LLC AALLC 2018-1 B 4.510% 12/02/33	12/02/2025	Paydown		130,561	130,561	125,790	127,335		3,226		3,226		130,561				3,077	12/02/2033
01627A-AB-4	Aligned Data Centers Issuer LL ADC 2021-1A B 2.482% 08/15/46	09/03/2025	Lincoln Fin Mod - AAM		4,902,680	5,000,000	4,325,288	4,608,165		200,636		200,636		4,808,801		93,878	93,878	88,938	08/15/2046
02666A-AG-3	American Homes 4 Rent 2015-SFR AH4R 2015-SFR1 XS 0.000% 04/17/52	04/01/2025	Paydown				2	2		(2)		(2)							04/17/2052
03789X-AE-8	Applebee's Funding LLC / IHOP DIN 2019-1A A2II 4.723% 06/05/49	03/14/2025	Various		54,711,142	55,723,140	54,338,445	54,891,392		109,689		109,689		55,001,081		(289,939)	(289,939)	691,906	06/05/2049
03789X-AE-8	Applebee's Funding LLC / IHOP DIN 2019-1A A2II 4.723% 06/05/49	02/20/2025	AARE Surplus AAM		9,987,660	10,111,860	10,111,860	10,111,860						10,111,860		(124,200)	(124,200)	100,502	06/05/2049
038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50	03/19/2025	Various		5,420,222	5,730,000	5,523,434	5,545,684		14,474		14,474		5,560,158		(139,936)	(139,936)	72,131	07/30/2050
038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50	01/30/2025	Paydown		15,000	15,000	14,459	14,517		483		483		15,000				121	07/30/2050
19521U-AA-1	Cologix Data Centers US Issuer CLGIX 2021-1A A2 3.300% 12/26/51	06/17/2025	ACRA RE II Surplus AAM		3,471,137	3,600,000	3,590,719	3,618,280		(1,354)		(1,354)		3,616,926		(145,789)	(145,789)	56,100	12/26/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II 4.030% 11/20/47	11/20/2025	Paydown		327,214	327,214	326,041	326,633		581		581		327,214				8,242	11/20/2047
233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49	11/20/2025	Paydown		270,000	270,000	271,412	250,825		(553)		(553)		270,000				7,344	05/20/2049
233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23 2.791% 11/20/51	11/20/2025	Paydown		625,000	625,000	625,000	625,000						625,000				10,902	11/20/2051
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK 2019-1A A2 4.641% 04/20/49	10/20/2025	Paydown		11,037,049	11,037,049	11,037,049	11,037,049						11,037,049				510,141	04/20/2049
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2 3.981% 10/20/49	10/20/2025	Paydown		130,000	130,000	129,824	119,922		357		357		130,000				3,235	10/20/2049
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2 3.237% 01/20/51	10/15/2025	Various		21,614,797	22,362,545	22,362,545	22,362,545						22,362,545		(747,748)	(747,748)	715,833	01/20/2051
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2 3.237% 01/20/51	07/20/2025	Paydown		180,000	180,000	180,000	180,000						180,000				2,913	01/20/2051
26209X-AD-3	DRIVEN BRANDS FUNDING LLC HONK 2021-1A A2 2.791% 10/20/51	10/15/2025	Bank of America		4,432,992	4,695,461	4,695,461	4,695,461						4,695,461		(262,469)	(262,469)	129,594	10/20/2051
26209X-AD-3	DRIVEN BRANDS FUNDING LLC HONK 2021-1A A2 2.791% 10/20/51	07/20/2025	Paydown		37,500	37,500	37,500	37,500						37,500				523	10/20/2051
33767P-AG-3	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 D 4.500% 07/17/39	12/01/2025	Paydown		10,500,000	10,500,000	9,717,712	10,065,747		434,253		434,253		10,500,000				472,500	07/17/2039
33767P-AJ-7	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 E1 4.500% 07/17/39	02/20/2025	AARE Surplus AAM		14,456,214	15,000,000	13,290,719	14,045,904		45,047		45,047		14,090,951		365,263	365,263	148,125	07/17/2039
33767P-AL-2	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 E2 4.500% 07/17/39	12/01/2025	Paydown		2,000,000	2,000,000	1,726,677	1,846,869		153,131		153,131		2,000,000				90,000	07/17/2039
33767P-AL-2	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 E2 4.500% 07/17/39	05/29/2025	ACRA RE II Surplus AAM		8,450,315	9,000,000	7,770,045	8,310,910		101,127		101,127		8,412,038		38,277	38,277	200,250	07/17/2039
34417M-AB-3	Goto Foods Funding LLC FOCUS 2017-1A A2II 5.093% 04/30/47	11/12/2025	Bank of America		39,882,563	40,260,000	40,260,000	40,260,000						40,260,000		(377,438)	(377,438)	2,124,486	04/30/2047
34417M-AB-3	Goto Foods Funding LLC FOCUS 2017-1A A2II 5.093% 04/30/47	10/30/2025	Paydown		440,000	440,000	440,000	440,000						440,000				14,006	04/30/2047
361528-AA-0	GBX Leasing 2022-1 LLC GBXL 2022-1 A 2.870% 02/20/52	12/20/2025	Paydown		198,788	198,788	198,692	198,716		72		72		198,788				3,105	02/20/2052
36246M-AU-3	GTP Acquisition Partners I LLC AMTTOW A 3.482% 06/16/25	06/16/2025	Paydown		5,000,000	5,000,000	4,815,150	5,000,000						5,000,000				87,050	06/16/2025
411707-AF-9	Hardee's Funding LLC HNGRY 2018-1A A23 5.710% 06/20/48	07/01/2025	Various		45,692,500	46,625,000	46,655,363	46,698,874		(9,396)		(9,396)		46,689,478		(996,978)	(996,978)	1,419,887	06/20/2048
411707-AF-9	Hardee's Funding LLC HNGRY 2018-1A A23 5.710% 06/20/48	06/20/2025	Paydown		250,000	250,000	250,163	250,396		(396)		(396)		250,000				5,353	06/20/2048
466365-AC-7	Jack in the Box Funding LLC JACK 2019-1A A23 4.970% 08/25/49	11/12/2025	Various		5,436,338	5,730,000	5,598,200	5,626,853		25,610		25,610		5,652,463		(216,126)	(216,126)	275,289	08/25/2049
466365-AC-7	Jack in the Box Funding LLC JACK 2019-1A A23 4.970% 08/25/49	08/25/2025	Paydown		45,000	45,000	43,965	44,190		810		810		45,000				1,118	08/25/2049
466365-AE-3	Jack in the Box Funding LLC JACK 2022-1A A2I 4.136% 02/26/52	11/12/2025	Various		32,422,125	37,200,000	37,200,000	37,200,000						37,200,000		(4,777,875)	(4,777,875)	1,487,306	02/26/2052
466365-AE-3	Jack in the Box Funding LLC JACK 2022-1A A2I 4.136% 02/26/52	08/25/2025	Paydown		600,000	600,000	600,000	600,000						600,000				12,408	02/26/2052
47760Q-AB-9	Jimmy Johns Funding LLC JIMMY 2017-1A A2II 4.846% 07/30/47	11/12/2025	Various		22,948,406	23,100,000	23,087,593	23,106,424		9,108		9,108		23,115,532		(167,126)	(167,126)	1,159,850	07/30/2047
47760Q-AB-9	Jimmy Johns Funding LLC JIMMY 2017-1A A2II 4.846% 07/30/47	10/30/2025	Paydown		400,000	400,000	399,785	400,111		(111)		(111)		400,000				12,115	07/30/2047
552339-AA-1	Lyra Music Assets Delaware LP LYRA 2024-2A A2 5.760% 12/22/64	12/20/2025	Paydown		4,718,776	4,718,776	4,679,768	2,802,633		37,298		37,298		4,718,776				203,914	12/22/2064
72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49	10/24/2025	Various		21,656,760	22,620,000	22,581,858	22,599,896		3,243		3,243		22,603,139		(946,380)	(946,380)	759,454	12/05/2049
72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49	09/05/2025	Paydown		180,000	180,000	179,696	179,840		160		160		180,000				3,472	12/05/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74333X-AL-4	Progress Residential 2021-SFR1 PROG 2021-SFR11 E2 3.527% 01/17/39	12/09/2025	AMH - AmerUs Group Co.		4,932,173	5,248,000	5,245,919	5,243,518		(811)		(811)		5,242,707		(310,534)	(310,534)	189,210	01/17/2039
74333Y-AJ-7	Progress Residential 2022-SFR1 PROG 2022-SFR1 E1 3.930% 02/17/41	12/16/2025	Lincoln Fin Mod - AAM		10,523,237	10,850,000	10,737,604	10,756,763		15,618		15,618		10,772,381		(249,144)	(249,144)	444,172	02/17/2041
74333Y-AL-2	Progress Residential 2022-SFR1 PROG 2022-SFR1 E2 3.990% 02/17/41	06/23/2025	ACRA RE II Surplus AAM		4,904,872	5,400,000	5,283,658	5,315,074		8,075		8,075		5,323,149		(418,277)	(418,277)	120,299	02/17/2041
78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2 5.216% 07/25/49	07/31/2025	Paydown		18,476,250	18,476,250	18,352,315	18,398,199		78,051		78,051		18,476,250				736,818	07/25/2049
81761T-AC-9	ServiceMaster Funding LLC SERV 2020-1 A2II 3.337% 01/30/51	07/30/2025	Paydown		75,000	75,000	75,000	75,000						75,000				1,251	01/30/2051
81761T-AG-0	ServiceMaster Funding LLC SERV 2021-1 A2II 3.113% 07/30/51	07/18/2025	Paydown		232,000	232,000	232,131	232,143		(143)		(143)		232,000				3,708	07/30/2051
85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2 5.152% 09/20/29	12/20/2025	Paydown		13,920,000	13,920,000	13,922,863	13,919,802		198		198		13,920,000				450,216	09/20/2029
86613X-AA-3	Summit Issuer LLC FIBER 2020-1A A2 2.290% 12/20/50	11/20/2025	Various		9,300,000	9,300,000	9,300,000	9,300,000						9,300,000				195,221	12/20/2050
87342R-AC-8	Taco Bell Funding LLC BELL 2016-1A A23 4.970% 05/25/46	09/24/2025	Paydown		13,612,500	13,612,500	13,612,500	13,612,500						13,612,500				561,905	05/25/2046
88655A-AJ-9	TIF Funding III LLC TIF 2024-2A C 6.270% 07/20/49	12/20/2025	Paydown		558,125	558,125	557,927	557,933		192		192		558,125				19,035	07/20/2049
92535V-AF-9	Vertical Bridge Holdings LLC VBTOW 2020-2A A 2.636% 09/15/50	08/28/2025	Paydown		24,460,000	24,460,000	24,472,063	24,461,864		(1,864)		(1,864)		24,460,000				453,127	09/15/2050
95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A2II 3.884% 03/15/48	11/12/2025	Various		30,600,651	31,415,491	31,213,766	31,331,254						31,331,254		(730,603)	(730,603)	1,111,717	03/15/2048
95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A2II 3.884% 03/15/48	09/15/2025	Paydown		258,598	258,598	256,937	257,904		693		693		258,598				5,022	03/15/2048
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49	11/12/2025	Various		7,223,881	7,500,461	7,442,538	7,444,769		10,009		10,009		7,454,778		(230,897)	(230,897)	275,511	06/15/2049
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49	09/15/2025	Paydown		64,046	64,046	63,551	63,570		476		476		64,046				1,255	06/15/2049
974153-AB-4	Wingstop Funding LLC WSTOP 2020-1A A2 2.841% 12/05/50	11/12/2025	Various		10,124,507	10,539,500	10,551,535	10,593,119		26,422		26,422		10,619,541		(495,034)	(495,034)	281,129	12/05/2050
97770*-AA-2	Wolf Entertainment Funding LLC A 2.990% 05/20/45	05/20/2025	Paydown		15,754,358	15,754,358	15,754,358	15,754,358						15,754,358				153,917	05/20/2045
98920M-AA-0	Zaxbys Funding LLC ZAXBY 2021-1A A2 3.238% 07/30/51	10/15/2025	Bank of America		13,498,875	14,400,000	14,400,000	14,400,000						14,400,000		(901,125)	(901,125)	448,139	07/30/2051
98920M-AA-0	Zaxbys Funding LLC ZAXBY 2021-1A A2 3.238% 07/30/51	07/30/2025	Paydown		112,500	112,500	112,500	112,500						112,500				1,821	07/30/2051
98979Q-AA-1	Ziply Fiber Issuer LLC ZIPLY 2024-1A A2 6.640% 04/20/54	08/28/2025	Paydown		115,000,000	115,000,000	114,967,938	115,129,228		(129,228)		(129,228)		115,000,000				9,303,935	04/20/2054
98979Q-AC-7	Ziply Fiber Issuer LLC ZIPLY 2024-1A B 7.810% 04/20/54	08/28/2025	Paydown		7,960,000	7,960,000	7,959,594	7,979,959		(19,959)		(19,959)		7,960,000				848,520	04/20/2054
428357-AA-5	HI-FI Music IP Issuer LP HIFI 2022-1A A2 3.939% 02/01/62	12/26/2025	Jackson Ntl FWH - AAM		1,976,495	2,000,000	1,999,958	1,999,261		194		194		1,999,455		(22,959)	(22,959)	91,254	02/01/2062
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK 2019-1A A2	01/01/2025	Paydown															74,091	04/20/2049
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II	01/01/2025	Paydown															(9,407)	06/15/2049
88315L-AF-5	Textainer Marine Containers VI TMCL 2020-1A B 4.940% 08/21/45	12/20/2025	Paydown		462,641	462,641	439,265	443,484		19,157		19,157		462,641				13,544	08/21/2045
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					637,055,832	651,896,748	644,598,519	646,066,119		1,134,573		1,134,573		649,108,988		(12,053,159)	(12,053,159)	26,666,350	XXX
00238*-AA-2	AP Sunrise LLC A 6.000% 05/31/48	05/30/2025	Paydown		7,543,842	7,543,842	7,188,687	7,003,192		(125,351)		(125,351)	239,671	7,543,842	426,330		426,330	452,631	05/31/2048
10807G-AD-0	Bridge 2025-SFR1 Trust BRDGE 2025-SFR1 D 4.200% 09/17/42	12/01/2025	Paydown		2,811	2,811	2,592			219		219		2,811				30	09/17/2042
L00048-AA-9	AP Starlight (Luxembourg) Sarl A1 6.000% 06/15/49	06/16/2025	Paydown		11,059,709	11,059,709	10,257,503	9,913,911					343,593	11,059,709	802,206		802,206	663,583	06/15/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
1749999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (affiliated)					18,606,362	18,606,362	17,448,782	16,917,103		(125,132)		(125,132)	583,264	18,606,362	1,228,536		1,228,536	1,116,244	XXX
1889999999. Total - asset-backed securities (unaffiliated)					14,626,490,428	15,116,488,414	14,353,444,230	13,991,924,317	28,153,368	103,818,380	842,273	131,129,475	73,628,873	14,631,436,122	94,987,798	(4,945,702)	90,042,096	628,985,480	XXX
1899999999. Total - asset-backed securities (affiliated)					7,221,983,204	7,221,998,208	7,187,510,080	6,393,850,988	67,270	5,296,051		5,363,321	67,798,768	7,220,660,726	1,712,746	1,322,508	3,035,254	278,294,306	XXX
1909999997. Total - asset-backed securities - Part 4					21,848,473,632	22,338,486,622	21,540,954,310	20,385,775,305	28,220,638	109,114,431	842,273	136,492,796	141,427,641	21,852,096,848	96,700,544	(3,623,194)	93,077,350	907,279,786	XXX
1909999998. Total - asset-backed securities - Part 5					8,050,881,159	8,135,466,507	8,017,882,222			4,874,127	71,417	4,802,710		8,036,840,338	14,155,454	14,040,819	28,196,273	119,556,382	XXX
1909999999. Total - asset-backed securities					29,899,354,791	30,473,953,129	29,558,836,532	20,385,775,305	28,220,638	113,988,558	913,690	141,295,506	141,427,641	29,888,937,186	110,855,998	10,417,625	121,273,623	1,026,836,168	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					71,600,754,660	72,690,780,406	71,324,219,960	43,102,510,037	28,751,747	130,674,368	913,690	158,512,425	154,129,845	71,659,555,083	129,778,372	(59,412,415)	70,365,957	2,207,402,908	XXX
02369G-AA-3	American AgCredit Corp Junior Subordinated 5.250% Perpet.	10/03/2025	Various	50,000,000.000	49,000,000		50,000,000	49,125,000	875,000			875,000		50,000,000		(1,000,000)	(1,000,000)	2,107,292	
000000-00-0	BNP Paribas SA Junior Subordinated 8.500% Perpet.	01/01/2025	Security Withdraw	11,600,000.000	12,413,740		12,413,740	12,111,490	302,250			302,250		12,413,740				375,228	
000000-00-0	BNP Paribas SA Junior Subordinated 7.750% Perpet.	01/01/2025	Security Withdraw	17,800,000.000	18,706,285		18,706,285	18,210,730	495,555			495,555		18,706,285				517,313	
000000-00-0	BNP Paribas SA Junior Subordinated 9.250% Perpet.	01/01/2025	Various	17,100,000.000	18,711,960		18,711,960	18,270,283	441,677			441,677		18,711,960				193,325	
060505-GB-4	Bank of America Corp Junior Subordinated 4.375% Perpet.	10/08/2025	Various	5,000,000.000	4,916,250		5,000,000	4,827,448	172,552			172,552		5,000,000		(83,750)	(83,750)	207,813	
064058-AL-4	Bank of New York Mellon Corp/T Junior Subordinated 3.750% Perpet.	10/08/2025	Barclays	5,500,000.000	5,382,025		5,500,000	5,214,744	285,256			285,256		5,500,000		(117,975)	(117,975)	165,573	
172967-MU-2	Citigroup Inc Junior Subordinated 4.000% Perpet.	12/10/2025	Various	22,800,000.000	22,800,000		22,800,000	22,243,602	556,398			556,398		22,800,000				912,000	
20453Q-AA-0	Compeer Financial ACA Junior Subordinated 4.875% Perpet.	12/17/2025	Seaport Global Securities LLC	20,000,000.000	19,643,750		20,000,000	19,500,003	499,997			499,997		20,000,000		(356,250)	(356,250)	1,063,698	
23385H-40-6	Dairy Farmers of America Inc PERP PFD 7.875% Perpet.	12/22/2025	Various	150,000.000	15,000,000		15,000,000	14,887,500	112,500			112,500		15,000,000				1,250,156	
249670-AB-6	Depository Trust & Clearing Co Junior Subordinated 3.375% Perpet.	10/27/2025	ALRe Modco - VIAC GA - AAM	34,250,000.000	33,789,862		30,277,000	32,633,400	(2,356,400)			(2,356,400)		30,277,000		3,512,862	3,512,862	985,758	
25746U-DM-8	Dominion Energy Inc Junior Subordinated 4.350% Perpet.	10/08/2025	Barclays	17,750,000.000	17,520,138		17,003,675	17,225,424	(221,749)			(221,749)		17,003,675		516,463	516,463	759,256	
281020-AS-6	Edison International Junior Subordinated 5.375% Perpet.	01/13/2025	Barclays	2,500,000.000	2,368,750		2,494,799	2,472,054	22,746			22,746		2,494,799		(126,049)	(126,049)	44,418	
281020-AT-4	Edison International Junior Subordinated 5.000% Perpet.	01/13/2025	Various	20,000,000.000	17,807,500		20,000,000	19,505,000	495,000			495,000		20,000,000		(2,192,500)	(2,192,500)	330,556	
30767E-AD-1	Farm Credit Bank of Texas Junior Subordinated 9.005% Perpet.	09/15/2025	Call 100.0000	2,000,000.000	2,000,000		2,000,000	1,974,000	26,000			26,000		2,000,000				85,500	
30767E-AD-1	Farm Credit Bank of Texas Junior Subordinated 9.005% Perpet.	09/15/2025	Redemption 100.0000	4,000,000.000	4,000,000		4,000,000	3,948,000	52,000			52,000		4,000,000				171,000	
38144G-AG-6	Goldman Sachs Group Inc/The Junior Subordinated 3.650% Perpet.	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM	8,000,000.000	8,000,000		8,000,000	7,643,691	356,309			356,309		8,000,000				329,311	
59156R-CA-4	MetLife Inc Junior Subordinated 7.166% Perpet.	09/15/2025	Call 100.0000	15,000,000.000	15,000,000		15,000,000	14,775,000	225,000			225,000		15,000,000				577,500	
816851-BK-4	Sempra Junior Subordinated 4.875% Perpet.	10/15/2025	Various	41,689,000.000	41,689,000		40,895,768	41,268,983	(373,215)			(373,215)		40,895,768		793,232	793,232	2,032,339	
000000-00-0	Danske Bank A/S Junior Subordinated 4.375% Perpet.	01/01/2025	Security Withdraw	6,400,000.000	6,136,960		6,136,960	6,233,905	(96,945)			(96,945)		6,136,960				33,444	
000000-00-0	Swedbank AB Junior Subordinated 7.750% Perpet.	01/01/2025	Security Withdraw	8,800,000.000	9,232,320		9,232,320	9,065,754	166,566			166,566		9,232,320				197,022	
000000-00-0	ING Groep NV Junior Subordinated 8.000% Perpet.	01/01/2025	Security Withdraw	5,800,000.000	6,242,250		6,242,250	6,084,830	157,420			157,420		6,242,250				58,000	
000000-00-0	Phoenix Group Holdings PLC Junior Subordinated 8.500% Perpet.	01/01/2025	Security Withdraw	13,000,000.000	13,521,730		13,521,730	13,513,253	8,477			8,477		13,521,730				58,319	
000000-00-0	Credit Agricole SA Junior Subordinated 6.700% Perpet.	01/01/2025	Security Withdraw	40,000,000.000	40,000,000		40,000,000	38,375,000	1,625,000			1,625,000		40,000,000				59,556	
000000-00-0	ING Groep NV Junior Subordinated 5.750% Perpet.	01/01/2025	Security Withdraw	12,600,000.000	12,444,390		12,444,390	12,470,370	(25,980)			(25,980)		12,444,390				136,427	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Nordea Bank Abp Junior Subordinated 6.300% Perpet.	01/01/2025	Security Withdraw	30,000,000.000	30,000,000		30,000,000	28,876,875	1,123,125			1,123,125		30,000,000				504,000	
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					426,326,910	XXX	425,380,877	420,456,339	4,924,539			4,924,539		425,380,877		946,033	946,033	13,154,804	XXX
4509999997. Total - preferred stocks - Part 4					426,326,910	XXX	425,380,877	420,456,339	4,924,539			4,924,539		425,380,877		946,033	946,033	13,154,804	XXX
4509999998. Total - preferred stocks - Part 5					91,500,527	XXX	88,876,350							88,876,350		2,624,178	2,624,178	1,362,120	XXX
4509999999. Total - preferred stocks					517,827,437	XXX	514,257,227	420,456,339	4,924,539			4,924,539		514,257,227		3,570,211	3,570,211	14,516,924	XXX
000000-00-0	SOUND CAPITAL LOANS LLC Sound Capital Warrant	07/01/2025	NON-BROKER TRADE	100.000															
31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME LOAN BK/IOWA	05/05/2025	NON-BROKER TRADE	135,000.000	13,500,000		13,500,000	13,500,000						13,500,000					
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					13,500,000	XXX	13,500,000	13,500,000						13,500,000					XXX
5989999997. Total - common stocks - Part 4					13,500,000	XXX	13,500,000	13,500,000						13,500,000					XXX
5989999998. Total - common stocks - Part 5					8,211,727	XXX	8,225,254							8,225,254		(13,526)	(13,526)		XXX
5989999999. Total - common stocks					21,711,727	XXX	21,725,254	13,500,000						21,725,254		(13,526)	(13,526)		XXX
5999999999. Total - preferred and common stocks					539,539,164	XXX	535,982,481	433,956,339	4,924,539			4,924,539		535,982,481		3,556,685	3,556,685	14,516,924	XXX
6009999999 - Totals					72,140,293,824	XXX	71,860,202,441	43,536,466,376	33,676,286	130,674,368	913,690	163,436,964	154,129,845	72,195,537,564	129,778,372	(55,855,730)	73,922,642	2,221,919,832	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-QC-5	United States Treasury Note/Bo TREASURY BOND 4.500% 08/15/39	08/21/2025	Deutsche Bank Securities Inc	12/04/2025	ACRA RE 2A Surplus AAM	16,000,000	15,770,000	16,192,200	15,776,141		6,141		6,141			416,059	416,059	216,000	13,696
912810-QD-3	United States Treasury Note/Bo BDS 4.375% 11/15/39	08/26/2025	Deutsche Bank Securities Inc	10/02/2025	ACRA RE 2A Surplus AAM	26,000,000	25,245,938	25,876,284	25,250,706		4,769		4,769			625,578	625,578	432,745	311,957
912810-QH-4	United States Treasury Note/Bo TREASURY BOND 4.375% 05/15/40	09/02/2025	Various	10/02/2025	ACRA RE 2A Surplus AAM	45,500,000	44,069,063	45,145,591	44,080,619		11,556		11,556			1,064,973	1,064,973	757,303	464,725
912810-QL-5	United States Treasury Note/Bo TREASURY BOND 4.250% 11/15/40	08/21/2025	Citigroup	09/18/2025	ACRA RE 2A Surplus AAM	125,250,000	117,447,266	122,742,019	117,524,292		77,027		77,027			5,217,727	5,217,727	1,802,994	947,848
912810-RS-9	United States Treasury Note/Bo TREASURY BOND 2.500% 05/15/46	11/17/2025	WELLS FARGO SECURITIES	12/04/2025	ACRA RE 2A Surplus AAM	134,682,000	94,943,734	95,026,703	94,995,509		51,775		51,775			31,194	31,194	176,724	27,904
912810-UN-6	United States Treasury Note/Bo US TREASURY N/B 4.875% 08/15/45	09/02/2025	Various	10/02/2025	ACRA RE 2A Surplus AAM	30,000,000	29,785,938	30,758,757	29,788,127		2,190		2,190			970,630	970,630	189,730	75,509
91282B-ZS-2	United States Treasury Note/Bo US TREASURY N/B 0.500% 05/31/27	03/10/2025	Goldman Sachs	05/02/2025	Citigroup	53,980,000	50,083,319	50,412,259	50,336,008		252,689		252,689			76,251	76,251	115,671	74,890
91282C-AE-1	United States Treasury Note/Bo TREASURY NOTE 0.625% 08/15/30	03/10/2025	Goldman Sachs	09/05/2025	Citigroup	24,430,000	20,410,502	21,193,025	20,740,467		329,965		329,965			452,558	452,558	86,302	10,123
91282C-BW-0	United States Treasury Note/Bo US TREASURY N/B 0.750% 04/30/26	03/10/2025	Goldman Sachs	09/04/2025	Citigroup	12,970,000	12,503,891	12,704,520	12,700,768		196,877		196,877			3,752	3,752	82,472	35,202
91282C-BZ-3	United States Treasury Note/Bo US TREASURY N/B 1.250% 04/30/28	03/10/2025	Goldman Sachs	05/02/2025	Citigroup	54,420,000	50,138,677	50,495,808	50,333,704		195,028		195,028			162,104	162,104	349,368	246,168
91282C-CF-6	United States Treasury Note/Bo US TREASURY N/B 0.750% 05/31/26	03/10/2025	Goldman Sachs	09/04/2025	Citigroup	39,030,000	37,523,686	38,136,579	38,117,613		593,927		593,927			18,966	18,966	223,943	81,223
91282C-EV-9	United States Treasury Note/Bo US TREASURY N/B 3.250% 06/30/29	03/10/2025	Goldman Sachs	09/04/2025	Citigroup	139,240,000	135,258,606	137,477,744	135,678,909		420,302		420,302			1,798,835	1,798,835	3,086,550	875,058
91282C-FT-3	United States Treasury Note/Bo US TREASURY N/B 4.000% 10/31/29	03/24/2025	Credit Agricole CIB	09/05/2025	Citigroup	35,000,000	34,870,234	35,642,578	34,885,286		15,052		15,052			757,292	757,292	1,198,370	560,773
91282C-FY-2	United States Treasury Note/Bo US TREASURY N/B 3.875% 11/30/29	02/27/2025	Citigroup	09/05/2025	Citigroup	50,000,000	49,482,589	50,664,063	49,533,029		50,440		50,440			1,131,033	1,131,033	1,498,122	479,052
91282C-GB-1	United States Treasury Note/Bo US TREASURY N/B 3.875% 12/31/29	03/26/2025	Various	09/05/2025	Citigroup	165,000,000	163,123,404	167,255,859	163,302,465		179,061		179,061			3,953,394	3,953,394	4,413,077	1,157,683
91282C-HQ-7	United States Treasury Note/Bo US TREASURY N/B 4.125% 07/31/28	03/11/2025	Citigroup	05/02/2025	Citigroup	17,500,000	17,596,445	17,654,492	17,591,837		(4,608)		(4,608)			62,655	62,655	187,448	79,765
91282C-JA-0	United States Treasury Note/Bo US TREASURY N/B 4.625% 09/30/28	03/07/2025	Deutsche Bank Securities Inc	05/02/2025	Citigroup	30,000,000	30,571,875	30,803,906	30,549,271		(22,604)		(22,604)			254,635	254,635	826,434	613,702
91282C-JN-2	United States Treasury Note/Bo US TREASURY N/B 4.375% 11/30/28	03/12/2025	Citigroup	05/02/2025	Citigroup	67,500,000	68,164,093	68,781,445	68,136,458		(27,636)		(27,636)			644,988	644,988	1,265,625	757,512
91282C-JR-3	United States Treasury Note/Bo US TREASURY N/B 3.750% 12/31/28	03/24/2025	Citigroup	05/02/2025	Citigroup	35,000,000	34,625,508	34,937,109	34,635,313		9,805		9,805			301,797	301,797	453,211	304,558
91282C-KV-2	United States Treasury Note/Bo US TREASURY N/B 4.625% 06/15/27	01/29/2025	Various	09/05/2025	Citigroup	30,000,000	30,239,554	30,557,813	30,180,136		(59,418)		(59,418)			377,676	377,676	1,015,984	163,273
91282C-LW-9	United States Treasury Note/Bo US TREASURY N/B 4.250% 11/15/34	02/12/2025	Various	03/10/2025	Goldman Sachs	105,000,000	101,887,920	105,328,125	101,914,932		27,012		27,012			3,413,193	3,413,193	1,429,972	932,769
91282C-MA-6	United States Treasury Note/Bo US TREASURY N/B 4.125% 11/30/29	03/05/2025	Deutsche Bank Securities Inc	09/04/2025	Citigroup	155,000,000	155,939,453	158,039,453	155,841,754		(97,699)		(97,699)			2,197,699	2,197,699	4,891,393	1,666,432
91282C-MC-2	United States Treasury Note/Bo US TREASURY N/B 4.500% 12/31/31	01/13/2025	Various	03/10/2025	Goldman Sachs	36,250,000	35,978,612	37,129,346	35,981,860		3,249		3,249			1,147,485	1,147,485	315,435	51,899
91282C-MD-0	United States Treasury Note/Bo US TREASURY N/B 4.375% 12/31/29	01/13/2025	Various	09/05/2025	Citigroup	56,250,000	55,913,519	58,152,832	55,947,800		34,281		34,281			2,205,032	2,205,032	1,698,582	77,046
91282C-MF-5	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/15/28	01/31/2025	Various	09/05/2025	Citigroup	35,000,000	34,954,219	35,598,828	34,958,926		4,707		4,707			639,902	639,902	966,067	52,831
91282C-MG-3	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/31/30	02/20/2025	Various	09/05/2025	Citigroup	174,000,000	173,148,044	179,059,922	173,209,910		61,866		61,866			5,850,012	5,850,012	4,481,209	238,446
91282C-MH-1	United States Treasury Note/Bo US TREASURY N/B 4.125% 01/31/27	01/31/2025	RBC CM, LLC	09/05/2025	Citigroup	5,000,000	4,992,204	5,033,789	4,994,038		1,834		1,834			39,751	39,751	124,983	1,709
91282C-MR-9	United States Treasury Note/Bo US TREASURY N/B 4.125% 02/29/32	03/14/2025	Citigroup	12/04/2025	ACRA RE 2A Surplus AAM	26,250,000	26,171,150	26,781,864	26,176,214		5,064		5,064			605,650	605,650	831,340	40,353

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						1,724,252,000	1,650,839,443	1,687,582,913	1,653,162,092		2,322,652		2,322,652			34,420,821	34,420,821	33,117,054	10,342,106
455780-BJ-4	Indonesia Government Internati Senior Unsecured 5.250% 01/17/42	04/14/2025	ALRe Corporate AAM	09/16/2025	MORGAN STANLEY & CO. INTERNATI	1,900,000	1,744,254	1,912,521	1,746,794		2,540		2,540			165,727	165,727	66,777	24,106
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities						1,900,000	1,744,254	1,912,521	1,746,794		2,540		2,540			165,727	165,727	66,777	24,106
13063A-5E-0	State of California CA TXB-VAR PURP 7.500% 04/01/34	09/05/2025	AAIA Modco AAM	10/08/2025	TRUIST SECURITIES, INC.	4,220,000	4,930,142	4,955,419	4,924,004		(6,137)		(6,137)			31,415	31,415	165,283	135,392
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)						4,220,000	4,930,142	4,955,419	4,924,004		(6,137)		(6,137)			31,415	31,415	165,283	135,392
010869-EJ-0	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B 0.000% 10/01/32	09/05/2025	ALRE - DFL Trust AAM	11/19/2025	AEL FWH AAM	2,522,000	1,744,367	1,768,376	1,763,158		18,792		18,792			5,218	5,218		
02765U-CY-8	American Municipal Power Inc AMERN MUN PWR-B-BABS 6.449% 02/15/44	09/05/2025	ALRE - DFL Trust AAM	11/19/2025	ALRe Modco - VIAC GA - AAM	1,700,000	1,811,401	1,819,986	1,810,094		(1,307)		(1,307)			9,892	9,892	28,626	6,091
072024-K9-2	Bay Area Toll Authority REV BDS 2021 SER F-1 1.869% 04/01/29	06/23/2025	Tax Free Exchange	10/03/2025	Deutsche Bank AG	95,000	95,000	88,599	95,000							(6,401)	(6,401)	912	404
072024-L2-6	Bay Area Toll Authority REV BDS 2021 SER F-1 1.869% 04/01/29	06/23/2025	Tax Free Exchange	10/03/2025	Deutsche Bank AG	1,405,000	1,405,000	1,308,153	1,405,000							(96,847)	(96,847)	13,494	5,981
45528S-5S-1	INDIANAPOLIS LOCAL PUBLIC IMPR INDIANPLS IMPT-B2-BAB 6.116% 01/15/40	04/04/2025	ALRe Modco - VIAC GA - AAM	10/08/2025	JPM SECURITIES LLC	2,060,000	2,197,443	2,207,228	2,192,036		(5,408)		(5,408)			15,193	15,193	92,392	27,648
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue						7,782,000	7,253,211	7,192,342	7,265,288		12,077		12,077			(72,945)	(72,945)	135,424	40,124
P4003#-AA-6	DSWS SPA Minera Los Pelambres 7.070% 11/30/44	02/10/2025	PRIVATE	10/29/2025	AAIA PRT Ded ATT ACRA1 Mod AAM	90,800,000	90,800,000	90,800,000	90,800,000									4,172,714	
03975*-AB-3	GIP Sharon Finco Pty Ltd GIP Finco Pty Ltd 6.230% 09/30/46	07/30/2025	PRIVATE	10/30/2025	Tax Free Exchange	5,175,000	5,175,000	5,175,000	5,175,000									896	
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)						95,975,000	95,975,000	95,975,000	95,975,000									4,173,610	
G2973#-AA-6	AP Chia Issuer LLC AP Chia Issuer LLC 7.250% 05/23/50	05/29/2025	AMH - AmerUs Group Co.	08/08/2025	Redemption 100.0000	349,188	349,188	349,188	349,188									402,477	162
G2973#-AA-6	AP Chia Issuer LLC AP Chia Issuer LLC 7.250% 05/23/50	05/29/2025	AMH - AmerUs Group Co.	10/03/2025	AARe - Sony Life [Block] Trust	25,946,962	25,946,962	26,454,123	25,946,962							507,161	507,161	289,016	12,022
0079999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (affiliated)						26,296,150	26,296,150	26,803,311	26,296,150							507,161	507,161	691,493	12,184
000000-00-0	Berlin Station LLC SR SECD SUPERPRIORITY DIP CRED 12.000% 02/28/26	01/01/2025	UMB FINANCIAL SERVICES	12/31/2025	Maturity	2,956,569	2,956,569	2,956,569	2,956,569									(160,775)	
000000-00-0	PSEG Power LLC Senior Unsecured 5.750% 05/15/35	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	5,820,000	6,104,773	6,088,002	6,102,847		(1,926)		(1,926)			(14,845)	(14,845)	159,888	128,283
G3674*-AA-0	Fontana Holdings LP Fontana Holdings LP 7.003% 11/01/35	08/28/2025	Direct	11/03/2025	Tax Free Exchange	30,200,000	30,200,000	30,200,000	30,200,000										
64944#-AB-7	New York Clean Power Holdings New York Clean Power Holdings 6.287% 10/31/36	01/01/2025	Cantor Fitzgerald	08/15/2025	Tax Free Exchange	65,000,000	65,000,000	65,000,000	65,000,000									170,273	
64944#-AC-5	New York Clean Power Holdings New York Clean Power Holdings 6.337% 10/31/36	01/01/2025	Cantor Fitzgerald	12/17/2025	Tax Free Exchange	25,000,000	25,000,000	25,000,000	25,000,000									206,833	
001192-AH-6	Southern Co Gas Capital Corp Senior Unsecured 5.875% 03/15/41	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	5,970,000	6,243,545	6,258,165	6,242,460		(1,085)		(1,085)			15,705	15,705	56,508	23,383
00206R-GQ-9	AT&T Inc Senior Unsecured 4.300% 02/15/30	04/25/2025	Various	08/01/2025	Various	25,000,000	24,686,250	24,846,938	24,699,059		12,809		12,809			147,879	147,879	434,479	217,986
00206R-LV-2	AT&T Inc Senior Unsecured 3.650% 09/15/59	09/09/2025	Morgan Stanley	09/11/2025	AARE II Surplus ISG	99,030,000	67,955,376	68,633,148	67,956,346		970		970			676,802	676,802	1,767,135	1,757,095
00287Y-DW-6	AbbVie Inc Senior Unsecured 5.400% 03/15/54	11/19/2025	Various	12/17/2025	Various	18,000,000	17,665,560	17,654,907	17,666,162		602		602			(11,255)	(11,255)	235,500	175,500
00287Y-DX-4	AbbVie Inc Senior Unsecured 5.500% 03/15/64	07/30/2025	Goldman Sachs	11/19/2025	Barclays	10,000,000	9,640,200	9,840,500	9,641,711		1,511		1,511			198,789	198,789	374,306	207,778
020002-AU-5	Allstate Corp/The Junior Subordinated 6.500% 05/15/57	09/12/2025	Morgan Stanley	11/19/2025	STAR Modco AAM	7,150,000	7,536,172	7,518,038	7,532,827		(3,344)		(3,344)			(14,789)	(14,789)	237,539	154,917
02079K-AZ-0	Alphabet Inc Senior Unsecured 5.350% 11/15/45	11/03/2025	JPM SECURITIES LLC	11/18/2025	Various	1,500,000	1,496,685	1,511,738	1,496,686		1		1			15,051	15,051	2,787	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02079K-BA-4	Alphabet Inc Senior Unsecured 5.450% 11/15/55	11/03/2025	Various	11/17/2025	Various	25,245,000	25,108,824	25,285,966	25,108,841		17		17			177,125	177,125	42,387	
02209S-BV-4	Altria Group Inc Senior Unsecured 5.250% 08/06/35	08/05/2025	Various	10/08/2025	Barclays	12,000,000	11,933,258	12,158,280	11,934,158		900		900			224,122	224,122	110,250	
023135-BU-9	Amazon.com Inc Senior Unsecured 2.700% 06/03/60	10/30/2025	Various	11/13/2025	Various	30,200,000	17,962,447	17,559,132	17,972,137		9,690		9,690			(413,005)	(413,005)	328,650	267,855
023135-CX-0	Amazon.com Inc Senior Unsecured 4.100% 04/13/62	06/06/2025	Various	11/13/2025	Various	6,500,000	5,006,401	5,160,568	5,012,308		5,908		5,908			148,259	148,259	155,458	38,153
023135-CW-4	Amazon.com Inc Senior Unsecured 5.450% 11/20/55	11/17/2025	JPM SECURITIES LLC	11/19/2025	Wells Fargo	3,600,000	3,582,612	3,586,284	3,582,612							3,672	3,672		
023135-CW-4	Amazon.com Inc Senior Unsecured 5.450% 11/20/55	11/17/2025	JPM SECURITIES LLC	12/11/2025	AARe - APAC Dedicated Surplus	6,400,000	6,369,088	6,347,965	6,369,111		23		23			(21,145)	(21,145)	21,620	
024747-AF-4	American Builders & Contractor LN1 4.000% 01/15/28	04/07/2025	Various	09/03/2025	Various	10,000,000	9,578,300	9,786,100	9,637,008		58,708		58,708			149,092	149,092	254,444	91,667
024747-AF-4	American Builders & Contractor LN1 4.000% 01/15/28	07/31/2025	ALRe Corporate AAM	09/03/2025	Morgan Stanley	5,000,000	4,873,822	4,893,050	4,878,422		4,601		4,601			14,628	14,628	27,222	8,889
025816-DU-0	American Express Co Senior Unsecured 5.532% 04/25/30	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	11,730,000	11,990,993	12,283,421	11,960,561		(30,432)		(30,432)			322,861	322,861	567,791	214,499
02666T-AH-0	American Homes 4 Rent LP Senior Unsecured 5.500% 07/15/34	02/21/2025	Morgan Stanley	06/24/2025	ALRe Corporate AAM	12,550,000	12,494,655	12,607,802	12,496,724		2,070		2,070			111,077	111,077	304,860	74,777
031162-CY-4	Amgen Inc Senior Unsecured 2.770% 09/01/53	09/09/2025	Morgan Stanley	09/11/2025	AARE II Surplus ISG	59,540,000	36,105,056	36,426,876	36,106,053		997		997			320,822	320,822	45,813	41,231
035229-CL-5	Anheuser-Busch Cos LLC Senior Unsecured 6.000% 11/01/41	01/29/2025	Midland AAM	03/10/2025	Various	2,000,000	2,007,211	2,068,952	2,007,211							61,741	61,741	42,846	29,333
036752-AN-3	Elevance Health Inc Senior Unsecured 2.250% 05/15/30	03/04/2025	ALRE - DFL Trust AAM	03/27/2025	Goldman Sachs	3,000,000	2,667,344	2,659,050	2,671,166		3,823		3,823			(12,116)	(12,116)	24,938	20,438
036752-BK-8	Elevance Health Inc Senior Unsecured 5.000% 01/15/36	09/08/2025	Deutsche Bank AG	12/09/2025	ACRA RE 2B Surplus AAM	25,000,000	24,910,000	24,836,570	24,910,403		403		403			(73,833)	(73,833)	291,667	
03770D-AG-8	Apollo Debt Solutions Bdc Senior Unsecured 5.875% 08/30/30	10/31/2025	Various	12/23/2025	Various	45,524,000	45,600,655	45,600,532	45,600,532		(123)		(123)					1,158,965	203,111
03770D-AG-8	Apollo Debt Solutions Bdc Senior Unsecured 5.875% 08/30/30	07/29/2025	AARE - DFL Trust	12/23/2025	Tax Free Exchange	2,000,000	2,004,170	2,004,093	2,004,093		(77)		(77)					50,917	3,917
037735-CM-7	Appalachian Power Co Senior Unsecured 7.000% 04/01/38	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	5,480,000	6,236,843	6,263,990	6,232,794		(4,049)		(4,049)			31,196	31,196	44,753	8,524
037735-DB-0	Appalachian Power Co Senior Unsecured 5.650% 04/01/34	04/28/2025	ALRE - MSPL Trust AAM - AFS	09/09/2025	Morgan Stanley	4,000,000	4,042,054	4,181,720	4,040,795		(1,259)		(1,259)			140,925	140,925	99,817	16,950
038522-AQ-1	Aramark Services Inc Senior Unsecured 5.000% 02/01/28	04/07/2025	Goldman Sachs	09/03/2025	Morgan Stanley	5,000,000	4,860,950	4,962,900	4,880,004		19,054		19,054			82,896	82,896	147,917	46,528
04015K-AB-6	Ares Finance Co II LLC SENIOR 3.250% 06/15/30	02/13/2025	ALRe Corporate AAM	04/29/2025	Various	33,000,000	29,955,908	30,565,947	30,026,272		70,364		70,364			539,674	539,674	322,795	172,792
04018V-AA-1	Ares Finance Co III LLC Subordinated 4.125% 06/30/51	01/09/2025	Jackson Ntl FWH - AAM	11/19/2025	ACRA RE II Surplus AAM	4,000,000	3,850,184	3,926,798	3,852,884		2,700		2,700			73,914	73,914	146,208	4,125
04316J-AE-9	Arthur J Gallagher & Co Senior Unsecured 5.750% 03/02/53	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	22,500,000	22,764,364	22,378,181	22,764,364							(386,183)	(386,183)	255,156	208,438
04316J-AL-3	Arthur J Gallagher & Co Senior Unsecured 4.850% 12/15/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,280,000	6,254,064	6,292,183	6,254,631		568		568			37,552	37,552	83,760	54,994
04316J-AP-4	Arthur J Gallagher & Co Senior Unsecured 5.550% 02/15/55	03/27/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	13,130,000	12,453,017	12,417,172	12,454,573		1,555		1,555			(37,400)	(37,400)	265,171	200,397
043436-AU-8	Asbury Automotive Group Inc Senior Unsecured 4.500% 03/01/28	04/07/2025	Goldman Sachs	09/03/2025	Morgan Stanley	5,000,000	4,753,450	4,940,750	4,785,579		32,129		32,129			155,171	155,171	114,375	23,125
043436-AU-8	Asbury Automotive Group Inc Senior Unsecured 4.500% 03/01/28	07/31/2025	ALRe Corporate AAM	09/03/2025	Morgan Stanley	961,000	944,768	949,612	945,346		578		578			4,266	4,266	21,983	18,019
053332-BG-6	AutoZone Inc Senior Unsecured 6.250% 11/01/28	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	5,980,000	6,251,671	6,275,173	6,245,356		(6,315)		(6,315)			29,817	29,817	152,615	117,316
053332-BJ-0	AutoZone Inc Senior Unsecured 5.100% 07/15/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,210,000	6,252,352	6,281,726	6,251,585		(767)		(767)			30,140	30,140	64,222	34,310

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
053332-BK-7	AutoZone Inc Senior Unsecured 5.400% 07/15/34	08/28/2025	Barclays	09/19/2025	Barclays	10,000,000	10,322,000	10,415,600	10,320,149		(1,851)		(1,851)			95,451	95,451	100,500	66,000
05351W-AB-9	AVANGRID INC Senior Unsecured 3.800% 06/01/29	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	3,060,000	2,914,222	2,958,041	2,919,991		5,769		5,769			38,050	38,050	48,127	26,809
054989-AC-2	BAT Capital Corp Senior Unsecured 7.079% 08/02/43	02/21/2025	Morgan Stanley	12/09/2025	AMH - AmerUs Group Co.	5,720,000	6,255,506	6,434,732	6,242,483		(13,023)		(13,023)			192,249	192,249	345,306	24,745
05581K-AG-6	BNP Paribas SA Senior Preferred 5.894% 12/05/34	05/20/2025	AAIA Modco AAM	06/30/2025	ALRe Corporate AAM	35,300,000	36,639,801	37,272,666	36,627,176		(12,625)		(12,625)			645,490	645,490	1,184,776	959,379
058498-AX-4	Ball Corp Senior Unsecured 3.125% 09/15/31	04/07/2025	Various	09/03/2025	Various	5,250,000	4,540,463	4,721,115	4,578,201		37,738		37,738			142,914	142,914	77,018	10,460
06051G-GC-7	Bank of America Corp Subordinated 4.183% 11/25/27	01/09/2025	Jackson Ntl FWH - AAM	05/19/2025	JPM SECURITIES LLC	600,000	589,225	593,460	590,532		1,307		1,307			2,928	2,928	12,200	3,068
06051G-GF-0	Bank of America Corp Senior Unsecured 3.824% 01/20/28	02/07/2025	MMTL Modco AAM	03/10/2025	Goldman Sachs	1,100,000	1,080,993	1,085,205	1,081,571		578		578			3,634	3,634	5,959	1,870
06051G-HG-7	Bank of America Corp Senior Unsecured 3.970% 03/05/29	04/08/2025	Various	04/29/2025	JPM SECURITIES LLC	37,000,000	36,409,680	36,460,170	36,418,426		8,746		8,746			41,744	41,744	224,415	133,216
06051G-HM-4	Bank of America Corp Senior Unsecured 4.271% 07/23/29	02/21/2025	Morgan Stanley	04/29/2025	Various	38,260,000	37,494,035	37,810,791	37,515,819		21,784		21,784			294,972	294,972	362,301	140,713
06051G-HV-4	Bank of America Corp Senior Unsecured 3.194% 07/23/30	03/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	15,000,000	14,074,650	14,012,250	14,076,390		1,740		1,740			(64,140)	(64,140)	86,504	81,181
06051G-JK-6	Bank of America Corp Senior Unsecured 5.250% 10/24/26	03/31/2025	Barclays	10/24/2025	Redemption 100.0000	19,500,000	19,133,400	19,500,000	19,500,000		366,600		366,600					233,415	101,795
06051G-JL-4	Bank of America Corp Senior Unsecured 1.922% 10/24/31	09/15/2025	Goldman Sachs	11/17/2025	Bank of America	6,500,000	5,802,485	5,782,725	5,820,137		17,652		17,652			(37,412)	(37,412)	70,794	49,278
06051G-JZ-3	Bank of America Corp Senior Unsecured 2.087% 06/14/29	03/10/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	40,720,000	37,587,410	37,824,808	37,680,200		92,790		92,790			144,608	144,608	321,046	205,375
06051G-LU-1	Bank of America Corp Senior Unsecured 5.872% 09/15/34	04/29/2025	JPM SECURITIES LLC	09/09/2025	Morgan Stanley	5,000,000	5,212,000	5,362,700	5,204,954		(7,046)		(7,046)			157,746	157,746	142,722	36,700
06051G-MD-8	Bank of America Corp BANK OF AMERICA CORP 5.518% 10/25/35	04/23/2025	Bank of America	04/29/2025	JPM SECURITIES LLC	4,000,000	3,870,600	3,931,400	3,870,760		160		160			60,640	60,640	113,426	109,747
06051G-MD-8	Bank of America Corp BANK OF AMERICA CORP 5.518% 10/25/35	04/23/2025	Bank of America	05/28/2025	AARE Surplus AAM	15,000,000	14,514,750	14,670,455	14,518,001		3,251		3,251			152,453	152,453	489,723	411,551
06368B-GS-1	Bank of Montreal Subordinated 3.803% 12/15/32	01/21/2025	BNP Paribas	07/30/2025	Goldman Sachs	5,000,000	4,787,000	4,860,400	4,799,165		12,165		12,165			61,235	61,235	119,372	19,543
06368D-H7-2	Bank of Montreal Subordinated 3.088% 01/10/37	05/20/2025	ALRE - MSPL Trust AAM - AFS	10/08/2025	Barclays	5,000,000	4,247,869	4,453,300	4,266,866		18,998		18,998			186,434	186,434	115,371	56,184
06368D-H7-2	Bank of Montreal Subordinated 3.088% 01/10/37	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	3,000,000	2,688,617	2,686,746	2,689,427		810		810			(2,681)	(2,681)	31,652	28,307
06738E-BM-6	Barclays PLC Senior Unsecured 2.645% 06/24/31	03/10/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	7,050,000	6,277,109	6,292,830	6,291,746		14,637		14,637			1,084	1,084	65,265	39,884
06738E-BV-6	Barclays PLC Senior Unsecured 2.894% 11/24/32	04/22/2025	ALRE - TDF Trust AAM	05/28/2025	AARE Surplus AAM	10,000,000	8,569,434	8,672,398	8,585,193		15,759		15,759			87,205	87,205	145,504	118,172
06738E-BY-0	Barclays PLC Senior Unsecured 5.501% 08/09/28	11/19/2025	ALRe Modco - RLI GA - AAM	12/17/2025	Barclays	3,350,000	3,415,723	3,421,355	3,412,823		(2,900)		(2,900)			8,532	8,532	66,035	51,190
06738E-CA-1	Barclays PLC Senior Unsecured 5.746% 08/09/33	05/20/2025	ALRE - DFL Trust AAM	09/12/2025	Morgan Stanley	21,600,000	21,925,555	22,802,688	21,915,727		(9,828)		(9,828)			886,961	886,961	744,682	348,208
06738E-CH-6	Barclays PLC Subordinated 7.119% 06/27/34	05/20/2025	ALRE - DFL Trust AAM	10/08/2025	Barclays	11,500,000	12,312,823	12,899,320	12,283,285		(29,538)		(29,538)			616,035	616,035	641,303	327,474
06738E-CH-6	Barclays PLC Subordinated 7.119% 06/27/34	06/06/2025	ALRE - TDF Trust AAM	11/13/2025	ACRA RE 2B Surplus AAM	5,000,000	5,395,496	5,608,152	5,378,685		(16,811)		(16,811)			229,467	229,467	312,445	157,211
06738E-CX-9	Barclays PLC Senior Unsecured 6.490% 09/13/29	03/27/2025	Goldman Sachs	05/15/2025	ALRe Modco - VIAC GA - AAM	41,680,000	43,717,735	43,495,877	43,646,666		(71,069)		(71,069)			(150,790)	(150,790)	465,867	112,710
06738E-CR-4	Barclays PLC Senior Unsecured 5.690% 03/12/30	03/10/2025	Goldman Sachs	09/12/2025	Morgan Stanley	24,470,000	25,084,442	25,488,441	25,012,595		(71,846)		(71,846)			475,846	475,846	1,403,946	692,304
06738E-CU-7	Barclays PLC Senior Unsecured 4.942% 09/10/30	03/14/2025	BNP Paribas	09/09/2025	Morgan Stanley	10,000,000	9,922,300	10,179,200	9,928,394		6,094		6,094			250,806	250,806	247,100	9,609

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
06738E-CY-9	Barclays PLC Senior Unsecured 5.367% 02/25/31	02/21/2025	Various	09/09/2025	Various	45,980,000	46,035,067	47,048,127	46,031,535		(3,532)		(3,532)			1,016,592	1,016,592	881,634	2,700
06738E-CY-9	Barclays PLC Senior Unsecured 5.367% 02/25/31	02/21/2025	Morgan Stanley	05/28/2025	AARE Surplus AAM	1,520,000	1,524,621	1,531,196	1,524,413		(208)		(208)			6,784	6,784	21,074	227
06738E-CZ-6	Barclays PLC Senior Unsecured 5.785% 02/25/36	02/19/2025	Barclays	10/08/2025	Barclays	10,200,000	10,200,000	10,690,212	10,200,000							490,212	490,212	367,155	
073952-AB-9	Beacon Funding Trust Senior Unsecured 6.266% 08/15/54	02/21/2025	Morgan Stanley	10/03/2025	AARe - APAC Dedicated Surplus	12,480,000	12,375,293	12,880,548	12,376,347		1,055		1,055			504,201	504,201	495,265	19,550
09261B-AC-4	Blackstone Holdings Finance Co Senior Unsecured 1.625% 08/05/28	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	13,900,000	12,511,807	12,623,980	12,547,211		35,404		35,404			76,769	76,769	33,254	11,921
09261H-BT-3	Blackstone Private Credit Fund Senior Unsecured 5.600% 11/22/29	04/29/2025	JPM SECURITIES LLC	05/20/2025	Tax Free Exchange	30,320,000	30,034,386	30,038,615	30,038,615		4,229		4,229					839,527	745,198
09659T-2B-6	BNP Paribas SA Subordinated 2.588% 08/12/35	01/21/2025	BNP Paribas	04/10/2025	Societe General	5,000,000	4,210,900	4,239,150	4,223,971		13,071		13,071			15,179	15,179	85,907	57,511
09778P-AB-1	Bon Secours Mercy Health Inc BDS SER 20-2 2.095% 06/01/31	07/30/2025	ALRE - MSPL Trust AAM - AFS	10/03/2025	Deutsche Bank AG	5,999,000	5,228,919	5,267,302	5,250,268		21,349		21,349			17,034	17,034	43,639	20,597
109696-AC-8	Brink's Co/The Senior Unsecured 6.500% 06/15/29	04/07/2025	Goldman Sachs	09/03/2025	Morgan Stanley	10,000,000	10,055,150	10,298,300	10,051,464		(3,686)		(3,686)			246,836	246,836	467,639	203,125
110122-CR-7	Bristol-Myers Squibb Co Senior Unsecured 4.250% 10/26/49	10/17/2025	JPM SECURITIES LLC	12/09/2025	ACRA RE 2B Surplus AAM	10,000,000	8,448,300	8,212,831	8,452,775		4,475		4,475			(239,944)	(239,944)	263,264	205,417
110122-DH-8	Bristol-Myers Squibb Co Senior Unsecured 4.625% 05/15/44	10/17/2025	Various	12/09/2025	ACRA RE 2B Surplus AAM	10,000,000	9,230,400	9,031,077	9,234,136		3,736		3,736			(203,059)	(203,059)	262,083	199,132
110122-DK-1	Bristol-Myers Squibb Co Senior Unsecured 4.350% 11/15/47	10/17/2025	Various	12/09/2025	ACRA RE 2B Surplus AAM	16,500,000	14,166,645	14,041,955	14,177,295		10,650		10,650			(135,340)	(135,340)	406,725	280,333
110122-DL-9	Bristol-Myers Squibb Co Senior Unsecured 4.550% 02/20/48	02/14/2025	Midland AAM	02/21/2025	Morgan Stanley	389,000	333,589	333,186	333,626		37		37			(440)	(440)	9,046	8,555
110122-DW-5	Bristol-Myers Squibb Co Senior Unsecured 3.700% 03/15/52	10/30/2025	AAIA FA ACRA 2 MODCO	12/09/2025	ACRA RE 2B Surplus AAM	7,250,000	5,536,784	5,380,958	5,540,132		3,348		3,348			(159,174)	(159,174)	62,592	33,531
11135F-AL-5	Broadcom Inc Senior Unsecured 4.110% 09/15/28	03/06/2025	BNP Paribas	03/27/2025	Goldman Sachs	15,000,000	14,770,500	14,750,850	14,774,180		3,680		3,680			(23,330)	(23,330)	330,512	294,550
11135F-AQ-4	Broadcom Inc Senior Unsecured 4.150% 11/15/30	04/07/2025	HSBC SECURITIES (USA) INC	06/24/2025	Citigroup	26,000,000	25,334,140	25,373,400	25,357,629		23,489		23,489			15,771	15,771	659,389	428,603
11135F-BE-0	Broadcom Inc Senior Unsecured 1.950% 02/15/28	04/08/2025	Various	10/21/2025	Tax Free Exchange	35,000,000	32,605,900	33,034,110	33,034,110		428,210		428,210					466,375	100,750
11135F-BG-5	Broadcom Inc Senior Unsecured 3.750% 02/15/51	07/30/2025	Goldman Sachs	10/21/2025	Tax Free Exchange	13,000,000	9,750,260	9,763,545	9,763,545		13,285		13,285					333,125	224,792
11135F-BH-3	Broadcom Inc Senior Unsecured 2.450% 02/15/31	09/15/2025	Bank of America	10/21/2025	Tax Free Exchange	5,000,000	4,580,100	4,586,902	4,586,902		6,802		6,802					22,458	10,549
11135F-BJ-9	Broadcom Inc Senior Unsecured 3.500% 02/15/41	08/20/2025	JPM SECURITIES LLC	10/21/2025	Tax Free Exchange	4,000,000	3,184,440	3,190,141	3,190,141		5,701		5,701					25,667	2,333
11135F-BL-4	Broadcom Inc Senior Unsecured 3.469% 04/15/34	09/12/2025	ORIX Life - Custody	10/21/2025	Tax Free Exchange	4,000,000	3,682,129	3,685,536	3,685,536		3,407		3,407					71,693	56,660
11135F-QL-3	Broadcom Inc Senior Unsecured 4.900% 07/15/32	08/14/2025	Deutsche Bank AG	08/28/2025	AARE Surplus AAM	10,000,000	10,098,400	10,119,391	10,097,979		(421)		(421)			21,412	21,412	63,972	46,278
12189L-AZ-4	Burlington Northern Santa Fe L Senior Unsecured 3.900% 08/01/46	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	817,000	673,413	664,308	673,560		147		147			(9,252)	(9,252)	9,028	7,877
12189L-BK-6	Burlington Northern Santa Fe L Senior Unsecured 5.200% 04/15/54	10/30/2025	ACRA RE 2A Surplus AAM	12/02/2025	HSBC SECURITIES (USA) INC	1,000,000	974,766	950,900	974,806		40		40			(23,906)	(23,906)	6,933	2,167
1248EP-CB-7	CCO Holdings LLC / CCO Holding Senior Unsecured 5.375% 06/01/29	04/07/2025	Goldman Sachs	04/24/2025	ALRe Modco - VIAC GA - AAM	10,000,000	9,641,200	9,738,100	9,644,837		3,637		3,637			93,263	93,263	210,521	189,618
1248EP-CQ-4	CCO Holdings LLC / CCO Holding Senior Unsecured 4.750% 02/01/32	04/07/2025	Various	09/03/2025	Various	15,250,000	13,542,208	14,101,523	13,625,735		83,528		83,528			475,787	475,787	428,589	132,142
125523-DA-5	Cigna Group/The Senior Unsecured 6.000% 01/15/56	09/09/2025	Morgan Stanley	12/09/2025	AMH - AmerUs Group Co.	14,640,000	15,094,426	15,066,441	15,092,261		(2,165)		(2,165)			(25,820)	(25,820)	231,800	14,640
125896-BU-3	CMS Energy Corp Junior Subordinated 4.750% 06/01/50	03/21/2025	Morgan Stanley	08/05/2025	Barclays	11,000,000	10,379,930	10,615,000	10,385,208		5,278		5,278			229,792	229,792	355,590	164,007

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
125896-BV-1	CMS Energy Corp Junior Subordinated 3.750% 12/01/50	06/05/2025	AAIA Modco AAM	10/08/2025	Barclays	23,050,000	20,243,609	21,161,053	20,264,116		20,506		20,506			896,937	896,937	307,333	7,203
12636Y-AC-6	CRH America Finance Inc SENIOR 3.950% 04/04/28	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	15,390,000	15,013,253	15,067,118	15,024,407		11,155		11,155			42,710	42,710	293,821	236,408
14913U-AE-0	Caterpillar Financial Services Senior Unsecured 4.500% 01/08/27	02/07/2025	MMTL Modco AAM	03/10/2025	Goldman Sachs	4,000,000	4,007,610	4,021,080	4,007,271		(339)		(339)			13,809	13,809	31,500	14,500
15189T-BG-1	CenterPoint Energy Inc Senior Unsecured 5.400% 06/01/29	03/27/2025	Goldman Sachs	09/09/2025	Morgan Stanley	12,760,000	12,999,122	13,248,963	12,975,947		(23,175)		(23,175)			273,016	273,016	534,006	223,938
15189T-BJ-5	CenterPoint Energy Inc Junior Subordinated 6.850% 02/15/55	04/10/2025	BNP Paribas	07/08/2025	ALRe Modco - VIAC GA - AAM	3,000,000	2,992,500	3,116,635	2,992,751		251		251			123,884	123,884	79,917	31,967
15189T-BP-1	CenterPoint Energy Inc Junior Subordinated 6.700% 05/15/55	04/03/2025	HSBC SECURITIES (USA) INC	07/24/2025	ORIX Life - Custody	5,000,000	4,962,500	5,069,668	4,963,215		715		715			106,453	106,453	245,667	143,306
15189W-AL-4	CenterPoint Energy Resources C Senior Unsecured 4.000% 04/01/28	04/04/2025	Barclays	04/29/2025	JPM SECURITIES LLC	25,000,000	24,792,500	24,780,750	24,796,608		4,108		4,108			(15,858)	(15,858)	80,556	16,667
15189X-BH-0	CenterPoint Energy Houston Ele Secured 4.950% 08/15/35	08/14/2025	Goldman Sachs	08/28/2025	AARE Surplus AAM	15,000,000	14,911,950	14,909,336	14,912,227		277		277			(2,891)	(2,891)	43,313	16,500
15189X-BH-0	CenterPoint Energy Houston Ele Secured 4.950% 08/15/35	10/30/2025	AAIA FA ACRA 2 MODCO	12/09/2025	ACRA RE 2B Surplus AAM	15,000,000	15,159,791	15,094,305	15,158,860		(931)		(931)			(64,555)	(64,555)	251,625	171,188
161175-BJ-2	Charter Communications Operati Senior Secured 3.750% 02/15/28	03/21/2025	Morgan Stanley	07/16/2025	JPM SECURITIES LLC	12,000,000	11,617,800	11,734,200	11,657,124		39,324		39,324			77,076	77,076	190,000	48,750
161175-BM-5	Charter Communications Operati Senior Secured 5.375% 04/01/38	10/08/2025	Barclays	11/12/2025	Goldman Sachs	6,590,000	6,244,486	6,073,410	6,246,304		1,817		1,817			(172,894)	(172,894)	41,325	7,871
161175-BN-3	Charter Communications Operati Senior Secured 5.750% 04/01/48	03/27/2025	Goldman Sachs	11/19/2025	Goldman Sachs	14,500,000	12,445,205	12,392,570	12,469,467		24,262		24,262			(76,897)	(76,897)	947,233	409,927
161175-BN-3	Charter Communications Operati Senior Secured 5.750% 04/01/48	04/29/2025	JPM SECURITIES LLC	06/26/2025	ALRe Corporate AAM	21,040,000	18,083,249	18,911,865	18,092,138		8,889		8,889			819,727	819,727	285,647	97,456
161175-BR-4	Charter Communications Operati Senior Secured 5.050% 03/30/29	04/10/2025	Various	05/29/2025	Various	32,680,000	32,195,338	32,627,922	32,209,344		14,006		14,006			418,578	418,578	484,946	286,997
161175-BS-2	Charter Communications Operati Senior Secured 5.125% 07/01/49	03/27/2025	Goldman Sachs	11/20/2025	Morgan Stanley	11,830,000	9,306,424	9,287,970	9,334,615		28,190		28,190			(46,645)	(46,645)	538,922	146,519
161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	2,300,000	1,466,825	1,432,095	1,468,075		1,250		1,250			(35,980)	(35,980)	41,841	33,804
161175-BX-1	Charter Communications Operati Senior Secured 2.300% 02/01/32	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	7,820,000	6,257,095	6,350,778	6,291,146		34,051		34,051			59,632	59,632	44,465	11,491
161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41	02/21/2025	Morgan Stanley	11/13/2025	AMH - AmerUs Group Co.	7,710,000	5,392,605	5,455,726	5,452,658		60,053		60,053			3,068	3,068	256,358	62,215
161175-CC-6	Charter Communications Operati Senior Secured 4.400% 12/01/61	10/16/2025	ACRA RE 2B Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	7,000,000	4,916,703	4,655,901	4,918,072		1,369		1,369			(262,171)	(262,171)	138,600	115,500
161175-CD-4	Charter Communications Operati Senior Secured 2.250% 01/15/29	04/04/2025	Barclays	09/05/2025	JPM SECURITIES LLC	18,000,000	16,293,600	16,804,800	16,469,002		175,402		175,402			335,798	335,798	262,125	92,250
161175-CJ-1	Charter Communications Operati Senior Secured 4.400% 04/01/33	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	6,940,000	6,265,085	6,297,217	6,277,514		12,429		12,429			19,704	19,704	177,278	121,296
161175-CQ-5	Charter Communications Operati Senior Secured 6.100% 06/01/29	04/25/2025	Various	09/09/2025	Various	32,200,000	33,117,194	33,605,290	33,061,429		(55,765)		(55,765)			543,861	543,861	1,187,365	669,746
161175-CR-3	Charter Communications Operati Senior Secured 6.550% 06/01/34	03/27/2025	Various	04/29/2025	JPM SECURITIES LLC	17,700,000	18,188,556	18,319,677	18,183,489		(5,067)		(5,067)			136,188	136,188	479,842	301,504
161175-CS-1	Charter Communications Operati Senior Secured 5.850% 12/01/35	08/18/2025	Various	08/28/2025	AARE Surplus AAM	25,000,000	25,009,581	25,107,273	25,009,581							97,692	97,692		
161175-CS-1	Charter Communications Operati Senior Secured 5.850% 12/01/35	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	25,000,000	25,327,458	24,906,170	25,326,358		(1,099)		(1,099)			(420,188)	(420,188)	288,438	235,625
16411Q-AQ-4	Cheniere Energy Partners LP Senior Unsecured 5.950% 06/30/33	03/27/2025	Goldman Sachs	09/12/2025	Morgan Stanley	12,190,000	12,479,634	12,949,681	12,466,691		(12,943)		(12,943)			482,990	482,990	513,758	177,297
17275R-AF-9	Cisco Systems Inc Senior Unsecured 5.500% 01/15/40	10/30/2025	ACRA RE 2A Surplus AAM	12/09/2025	ACRA RE 2B Surplus AAM	2,004,000	2,106,721	2,091,637	2,106,262		(458)		(458)			(14,625)	(14,625)	44,088	32,148
172967-BL-4	Citigroup Inc Subordinated 6.625% 06/15/32	05/20/2025	ALRE - DFL Trust AAM	10/08/2025	Barclays	1,000,000	1,074,832	1,110,500	1,071,482		(3,350)		(3,350)			39,018	39,018	54,104	28,524

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
172967-CC-3	Citigroup Inc Subordinated 6.000% 10/31/33	09/05/2025	ALRE - DFL Trust AAM	12/17/2025	Barclays	3,000,000	3,217,809	3,228,480	3,212,006		(5,803)		(5,803)			16,474	16,474	114,000	62,500
172967-ME-8	Citigroup Inc Senior Unsecured 3.980% 03/20/30	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	26,050,000	25,010,605	25,317,214	25,044,874		34,269		34,269			272,339	272,339	633,594	443,516
172967-PA-3	Citigroup Inc Senior Unsecured 6.270% 11/17/33	04/29/2025	JPM SECURITIES LLC	09/12/2025	Morgan Stanley	23,570,000	25,007,770	25,800,665	24,949,446		(58,324)		(58,324)			851,219	851,219	1,223,322	669,133
172967-QH-7	Citigroup Inc Senior Unsecured 5.174% 09/11/36	09/04/2025	Citigroup	12/09/2025	ACRA RE 2B Surplus AAM	17,000,000	17,000,000	17,201,265	17,000,000							201,265	201,265	215,008	
17308C-C5-3	Citigroup Inc Senior Unsecured 2.976% 11/05/30	03/10/2025	Various	04/29/2025	JPM SECURITIES LLC	68,400,000	62,692,601	63,261,108	62,832,924		140,323		140,323			428,184	428,184	989,520	673,878
17327C-AT-0	Citigroup Inc Senior Unsecured 4.542% 09/19/30	04/29/2025	Various	08/28/2025	AARE Surplus AAM	47,710,000	47,061,449	47,974,590	47,102,932		41,483		41,483			871,658	871,658	957,086	144,207
184496-AP-2	Clean Harbors Inc SENIOR 5.125% 07/15/29	05/20/2025	ALRE - MSPL Trust AAM - AFS	09/03/2025	Morgan Stanley	3,000,000	2,953,466	2,972,070	2,956,567		3,101		3,101			15,503	15,503	97,802	53,813
184496-AQ-0	Clean Harbors Inc CLEAN HARBORS INC 6.375% 02/01/31	04/07/2025	Goldman Sachs	09/03/2025	Morgan Stanley	10,000,000	10,083,200	10,236,000	10,072,933		(10,267)		(10,267)			163,067	163,067	377,187	117,760
18539U-AD-7	Clearway Energy Operating LLC CLEARWAY ENERGY OP LLC 3.750% 02/15/31	04/04/2025	Goldman Sachs	12/29/2025	ALRe Corporate AAM	4,750,000	4,153,828	4,428,366	4,216,994		63,166		63,166			211,372	211,372	155,365	25,729
191216-CW-8	Coca-Cola Co/The Senior Unsecured 2.500% 06/01/40	09/09/2025	Morgan Stanley	10/29/2025	Barclays	10,030,000	7,473,754	7,612,168	7,490,529		16,775		16,775			121,639	121,639	103,783	68,956
195869-AJ-1	Colonial Pipeline Co SR NTS 6.580% 08/28/32	09/22/2025	AARE II Surplus ISG	10/03/2025	Deutsche Bank AG	2,000,000	2,157,597	2,137,420	2,156,871		(727)		(727)			(19,451)	(19,451)	13,891	8,773
20030N-CJ-8	Comcast Corp Senior Unsecured 3.900% 03/01/38	10/08/2025	Barclays	11/03/2025	ALRe Modco - VIAC GA - AAM	14,070,000	12,446,744	12,253,699	12,453,161		6,417		6,417			(199,462)	(199,462)	94,504	57,922
20030N-CY-5	Comcast Corp Senior Unsecured 3.250% 11/01/39	10/08/2025	Barclays	11/03/2025	ALRe Modco - VIAC GA - AAM	15,300,000	12,267,846	12,114,128	12,277,980		10,134		10,134			(163,851)	(163,851)	251,388	218,238
20030N-DA-6	Comcast Corp Senior Unsecured 2.650% 02/01/30	01/21/2025	BNP Paribas	05/21/2025	Barclays	5,000,000	4,484,750	4,580,050	4,515,289		30,539		30,539			64,761	64,761	107,104	62,938
20030N-DN-8	Comcast Corp Senior Unsecured 1.500% 02/15/31	02/07/2025	HSBC SECURITIES (USA) INC	12/09/2025	ACRA RE 2B Surplus AAM	10,000,000	8,191,700	8,659,752	8,410,931		219,231		219,231			248,821	248,821	197,500	72,917
20030N-DQ-1	Comcast Corp Senior Unsecured 2.650% 08/15/62	09/09/2025	Morgan Stanley	09/11/2025	AARE II Surplus ISG	52,830,000	28,031,598	28,348,752	28,032,166		568		568			316,586	316,586	101,111	97,222
20030N-EG-2	Comcast Corp Senior Unsecured 5.500% 05/15/64	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	20,130,000	19,108,890	18,368,524	19,109,678		788		788			(741,154)	(741,154)	547,424	507,444
202795-HK-9	Commonwealth Edison Co Secured 5.900% 03/15/36	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	2,000,000	2,180,804	2,166,634	2,180,324		(480)		(480)			(13,690)	(13,690)	19,011	14,750
20826F-BD-7	ConocoPhillips Co Senior Unsecured 4.025% 03/15/62	10/16/2025	ACRA RE 2B Surplus AAM	12/02/2025	Barclays	2,000,000	1,508,989	1,472,280	1,509,566		576		576			(37,286)	(37,286)	17,442	6,932
20826F-BH-8	ConocoPhillips Co Senior Unsecured 5.700% 09/15/63	03/27/2025	Goldman Sachs	10/08/2025	Barclays	1,460,000	1,402,710	1,450,729	1,402,962		252		252			47,767	47,767	47,158	3,005
20826F-BH-8	ConocoPhillips Co Senior Unsecured 5.700% 09/15/63	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	14,400,000	14,522,331	14,220,547	14,522,331							(301,784)	(301,784)	132,240	102,600
209111-FC-2	Consolidated Edison Co of New Senior Unsecured 3.950% 03/01/43	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	11,920,000	9,977,278	9,971,684	9,983,869		6,591		6,591			(12,185)	(12,185)	94,168	49,700
210385-AC-4	Constellation Energy Generatio Senior Unsecured 5.800% 03/01/33	04/29/2025	JPM SECURITIES LLC	09/09/2025	Morgan Stanley	6,040,000	6,260,098	6,473,491	6,251,961		(8,136)		(8,136)			221,530	221,530	183,918	57,414
21038N-2A-8	Constellation Global Funding Senior Secured 4.850% 10/22/30	10/15/2025	TRUIST SECURITIES, INC.	12/17/2025	Various	15,000,000	14,950,050	14,939,775	14,950,745		695		695			(10,970)	(10,970)	56,583	
210518-DY-9	Consumers Energy Co Secured 4.500% 01/15/31	04/28/2025	MUFG Securities Americas Inc	09/09/2025	Morgan Stanley	3,000,000	2,999,130	3,037,320	2,999,273		143		143			38,047	38,047	48,000	
21871X-AF-6	Corebridge Financial Inc Senior Unsecured 3.850% 04/05/29	01/09/2025	Jackson Ntl FWH - AAM	06/17/2025	ACRA RE II Surplus AAM	500,000	476,038	485,054	478,322		2,285		2,285			6,731	6,731	13,368	5,026
21871X-AH-2	Corebridge Financial Inc Senior Unsecured 3.900% 04/05/32	06/05/2025	Various	06/26/2025	Various	21,000,000	19,427,680	19,589,232	19,443,563		15,883		15,883			145,669	145,669	168,350	101,617
21871X-AH-2	Corebridge Financial Inc Senior Unsecured 3.900% 04/05/32	07/22/2025	Jackson Ntl FWH - AAM	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM	10,333,000	9,683,761	9,698,868	9,698,868		15,107		15,107					191,419	119,777

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
21871X-AM-1	Corebridge Financial Inc Senior Unsecured 4.400% 04/05/52	10/16/2025	Various	11/13/2025	Various	3,750,000	2,973,162	2,993,438	2,974,594		1,433		1,433			18,844	18,844	33,611	15,125
21871X-AT-6	Corebridge Financial Inc Junior Subordinated 6.375% 09/15/54	05/20/2025	ALRE - DFL Trust AAM	06/24/2025	AARE II Surplus ISG	20,000,000	19,467,716	19,658,444	19,468,927		1,211		1,211			189,517	189,517	343,542	226,667
22160N-AA-7	CoStar Group Inc SENIOR 2.800% 07/15/30	02/21/2025	Morgan Stanley	09/12/2025	Morgan Stanley	7,100,000	6,242,817	6,527,456	6,320,986		78,169		78,169			206,470	206,470	132,533	21,537
23311V-AH-0	DCP Midstream Operating LP Senior Unsecured 5.125% 05/15/29	03/27/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	6,230,000	6,248,254	6,274,607	6,248,137		(116)		(116)			26,469	26,469	146,340	117,959
23311V-AJ-6	DCP Midstream Operating LP Senior Unsecured 5.625% 07/15/27	03/27/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	6,160,000	6,253,509	6,263,303	6,249,766		(3,742)		(3,742)			13,537	13,537	101,063	70,263
23345M-AB-3	DT Midstream Inc DT MIDSTREAM INC 4.375% 06/15/31	04/07/2025	Goldman Sachs	06/24/2025	ALRe Corporate AAM	10,000,000	9,164,100	9,500,211	9,188,597		24,497		24,497			311,614	311,614	228,472	137,326
23918K-AW-8	DAVITA INC Senior Unsecured 6.875% 09/01/32	04/07/2025	Goldman Sachs	04/24/2025	ALRe Modco - VIAC GA - AAM	5,000,000	5,011,200	5,054,025	5,011,129		(71)		(71)			42,896	42,896	47,743	35,330
24703D-BU-4	Dell International LLC / EMC C Senior Unsecured 5.100% 02/15/36	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	12,520,000	12,504,851	12,432,537	12,504,851							(72,314)	(72,314)	65,626	5,321
24703T-AL-0	Dell International LLC / EMC C Senior Unsecured 4.750% 04/01/28	04/04/2025	Various	04/29/2025	JPM SECURITIES LLC	50,000,000	50,258,750	50,395,500	50,252,668		(6,082)		(6,082)			142,832	142,832	191,319	19,792
24703T-AM-8	Dell International LLC / EMC C Senior Unsecured 5.000% 04/01/30	03/28/2025	Various	04/29/2025	JPM SECURITIES LLC	40,000,000	40,089,350	40,209,600	40,088,045		(1,305)		(1,305)			121,555	121,555	161,111	
24703T-AN-6	Dell International LLC / EMC C Senior Unsecured 5.300% 04/01/32	04/29/2025	JPM SECURITIES LLC	09/09/2025	Morgan Stanley	12,440,000	12,493,990	12,892,692	12,491,967		(2,023)		(2,023)			400,725	400,725	291,200	53,112
25179M-AN-3	Devon Energy Corp Senior Unsecured 4.750% 05/15/42	02/21/2025	Various	12/09/2025	Various	7,430,000	6,261,112	6,441,632	6,290,614		29,501		29,501			151,018	151,018	357,783	97,054
25179M-BG-7	Devon Energy Corp Senior Unsecured 5.200% 09/15/34	02/21/2025	Morgan Stanley	10/08/2025	Barclays	13,040,000	12,524,138	13,010,921	12,550,622		26,485		26,485			460,299	460,299	755,306	331,506
25179M-BG-7	Devon Energy Corp Senior Unsecured 5.200% 09/15/34	06/13/2025	AAIA Modco AAM	09/09/2025	Morgan Stanley	13,170,000	12,697,734	13,033,691	12,708,315		10,580		10,580			325,376	325,376	332,908	163,601
25278X-AR-0	Diamondback Energy Inc Senior Unsecured 3.125% 03/24/31	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,490,000	5,809,004	5,840,870	5,818,237		9,232		9,232			22,634	22,634	103,660	84,505
25278X-AR-0	Diamondback Energy Inc Senior Unsecured 3.125% 03/24/31	03/14/2025	Various	12/09/2025	Various	20,500,000	18,346,835	19,075,441	18,581,343		234,508		234,508			494,097	494,097	761,806	278,212
25278X-BB-4	Diamondback Energy Inc Senior Unsecured 5.900% 04/18/64	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	27,200,000	26,478,011	25,981,834	26,478,245		233		233			(496,410)	(496,410)	111,444	53,493
253393-AF-9	Dick's Sporting Goods Inc Senior Unsecured 3.150% 01/15/32	04/29/2025	JPM SECURITIES LLC	10/08/2025	Barclays	7,130,000	6,249,659	6,547,051	6,299,029		49,370		49,370			248,022	248,022	164,703	65,507
253393-AG-7	Dick's Sporting Goods Inc Senior Unsecured 4.100% 01/15/52	10/16/2025	ACRA RE 2B Surplus AAM	12/10/2025	Goldman Sachs	500,000	377,955	370,950	378,280		324		324			(7,330)	(7,330)	8,314	5,182
25746U-DG-1	Dominion Energy Inc Senior Unsecured 3.375% 04/01/30	04/25/2025	JPM SECURITIES LLC	04/29/2025	JPM SECURITIES LLC	5,000,000	4,684,600	4,687,400	4,684,920		320		320			2,480	2,480	13,594	12,656
25746U-DU-0	Dominion Energy Inc Junior Subordinated 7.000% 06/01/54	04/10/2025	HSBC SECURITIES (USA) INC	11/13/2025	ACRA RE 2B Surplus AAM	7,000,000	7,297,500	7,625,108	7,283,176		(14,324)		(14,324)			341,932	341,932	465,500	176,944
25746U-DW-6	Dominion Energy Inc Senior Unsecured 5.000% 06/15/30	04/25/2025	JPM SECURITIES LLC	04/29/2025	JPM SECURITIES LLC	5,000,000	5,041,050	5,044,350	5,041,005		(45)		(45)			3,345	3,345	34,028	32,639
26439X-AH-6	DCP Midstream Operating LP Senior Unsecured 6.450% 11/03/36	01/09/2025	Jackson Ntl FWH - AAM	01/15/2025	Bank of America	500,000	505,901	510,375	505,898		(3)		(3)			4,477	4,477	6,540	5,913
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	04/04/2025	HSBC SECURITIES (USA) INC	12/17/2025	Barclays	9,000,000	9,000,000	9,428,760	9,000,000							428,760	428,760	462,788	58,050
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	04/29/2025	JPM SECURITIES LLC	06/24/2025	ALRe Corporate AAM	14,980,000	15,019,697	15,423,333	15,019,852		155		155			403,481	403,481	297,915	158,351
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	05/20/2025	ALRE - DFL Trust AAM	06/24/2025	ALRe Corporate AAM	12,200,000	12,375,375	12,561,059	12,374,474		(901)		(901)			186,585	186,585	242,628	170,495
26442C-AH-7	Duke Energy Carolinas LLC 1ST MORTGAGE 5.300% 02/15/40	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	4,860,000	4,960,699	4,942,949	4,960,333		(366)		(366)			(17,385)	(17,385)	62,964	38,637
26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34	01/29/2025	Midland AAM	02/20/2025	AARE Surplus AAM	6,300,000	6,320,343	6,345,136	6,320,256		(87)		(87)			24,881	24,881	200,244	179,113

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26884L-AU-3	EQT Corp Senior Unsecured 5.500% 07/15/28	04/02/2025	Tax Free Exchange	09/10/2025	Tax Free Exchange	500,000	499,111	499,261	499,261		150		150					17,951	5,882
27409L-AE-3	East Ohio Gas Co/The SENIOR 3.000% 06/15/50	09/09/2025	Morgan Stanley	10/03/2025	AARe - APAC Dedicated Surplus	27,990,000	18,007,367	18,278,061	18,019,658		12,292		12,292			258,402	258,402	251,910	198,263
28622H-AB-7	Elevance Health Inc Senior Unsecured 4.750% 02/15/33	07/31/2025	ORIX Life - Custody	08/28/2025	AARE Surplus AAM	4,000,000	3,940,948	3,984,635	3,941,521		572		572			43,114	43,114	101,861	87,611
28932M-AA-3	Elm Road Generating Station Su SR SECD NTS SER A 5.209% 02/11/30	01/09/2025	Jackson Ntl FWH - AAM	08/11/2025	Redemption 100.0000	127,631	126,943	127,631	127,631		688		688					5,008	2,733
28932M-AA-3	Elm Road Generating Station Su SR SECD NTS SER A 5.209% 02/11/30	01/09/2025	Jackson Ntl FWH - AAM	09/23/2025	ACRA RE II Surplus AAM	663,012	659,438	657,525	659,705		268		268			(2,181)	(2,181)	38,566	14,198
29273V-AQ-3	Energy Transfer LP Senior Unsecured 5.750% 02/15/33	03/27/2025	Goldman Sachs	09/09/2025	Morgan Stanley	2,780,000	2,829,234	2,911,383	2,827,048		(2,185)		(2,185)			84,334	84,334	91,026	19,093
29273V-BD-1	Energy Transfer LP Senior Unsecured 5.200% 04/01/30	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	12,470,000	12,505,540	12,539,707	12,504,691		(849)		(849)			35,017	35,017	43,229	1,801
29273V-BE-9	Energy Transfer LP Senior Unsecured 5.700% 04/01/35	02/21/2025	Morgan Stanley	09/23/2025	Morgan Stanley	12,470,000	12,516,388	12,923,285	12,515,188		(1,200)		(1,200)			408,096	408,096	394,883	1,974
29278N-AD-5	Energy Transfer LP Senior Unsecured 5.800% 06/15/38	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	1,500,000	1,535,813	1,527,318	1,535,608		(204)		(204)			(8,291)	(8,291)	35,767	23,442
29280H-AB-8	Enel Finance America LLC Senior Unsecured 2.875% 07/12/41	07/09/2025	Barclays	12/09/2025	AMH - AmerUs Group Co.	6,000,000	4,114,260	4,272,335	4,144,133		29,873		29,873			128,202	128,202	156,688	85,292
29336T-AE-0	ONEOK Inc Senior Unsecured 5.650% 09/01/34	02/21/2025	Morgan Stanley	06/16/2025	Tax Free Exchange	6,260,000	6,250,297	6,250,673	6,250,673		376		376					293,759	185,687
29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42	01/09/2025	Various	09/30/2025	Various	7,500,000	7,136,550	7,451,723	7,145,881		9,331		9,331			305,842	305,842	498,438	199,375
29364G-AQ-6	Entergy Corp Junior Subordinated 7.125% 12/01/54	04/08/2025	Various	07/24/2025	ORIX Life - Custody	14,900,000	14,962,130	15,440,125	14,958,919		(3,211)		(3,211)			481,206	481,206	687,107	364,404
29364W-BB-3	Entergy Louisiana LLC Secured 4.200% 09/01/48	02/14/2025	Midland AAM	03/10/2025	Goldman Sachs	500,000	398,729	403,480	398,896		167		167			4,584	4,584	11,083	9,508
29364W-BQ-0	Entergy Louisiana LLC Secured 5.800% 03/15/55	03/27/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	12,640,000	12,427,774	12,577,432	12,428,782		1,007		1,007			148,650	148,650	230,118	164,952
29365B-AA-1	Entegris Inc Senior Secured 4.750% 04/15/29	04/07/2025	Goldman Sachs	04/24/2025	ALRe Modco - VIAC GA - AAM	5,000,000	4,793,900	4,850,000	4,795,997		2,097		2,097			54,003	54,003	124,028	114,132
29379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78	04/29/2025	JPM SECURITIES LLC	05/28/2025	AARE Surplus AAM	22,070,000	21,356,036	21,543,631	21,356,700		664		664			186,931	186,931	329,517	247,138
29379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78	05/20/2025	ALRE - DFL Trust AAM	05/28/2025	AARE Surplus AAM	8,000,000	7,791,840	7,809,200	7,791,910		70		70			17,290	17,290	119,444	111,083
294429-AX-3	Equifax Inc Senior Unsecured 4.800% 09/15/29	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	6,310,000	6,245,954	6,426,546	6,253,102		7,148		7,148			173,444	173,444	323,913	159,012
29444U-BE-5	Equinix Inc Senior Unsecured 3.200% 11/18/29	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	13,510,000	12,505,802	12,698,319	12,540,984		35,183		35,183			157,335	157,335	194,544	115,285
30034W-AB-2	EVERGY INC Senior Unsecured 2.900% 09/15/29	04/25/2025	Various	04/29/2025	JPM SECURITIES LLC	11,850,000	10,906,159	11,033,180	10,928,104		21,946		21,946			105,075	105,075	142,281	105,057
30034W-AE-6	EVERGY INC Unsecured 6.650% 06/01/55	04/23/2025	Various	07/21/2025	Various	26,480,000	26,181,217	26,690,080	26,184,365		3,148		3,148			505,715	505,715	1,096,504	538,942
30037D-AE-5	Evergy Metro Inc Secured 5.125% 08/15/35	08/28/2025	Barclays	11/13/2025	ACRA RE 2B Surplus AAM	10,000,000	10,041,300	10,149,200	10,040,734		(566)		(566)			108,466	108,466	125,278	19,931
30040W-AP-3	Eversource Energy Senior Unsecured 3.375% 03/01/32	04/29/2025	JPM SECURITIES LLC	09/09/2025	Morgan Stanley	6,970,000	6,258,712	6,455,405	6,290,748		32,037		32,037			164,656	164,656	123,500	38,553
30040W-AP-3	Eversource Energy Senior Unsecured 3.375% 03/01/32	03/20/2025	ALRe Corporate AAM	09/09/2025	Morgan Stanley	6,275,000	5,600,064	5,811,717	5,638,805		38,741		38,741			172,912	172,912	111,185	11,177
30040W-AX-6	Eversource Energy Senior Unsecured 5.500% 01/01/34	05/20/2025	ALRE - DFL Trust AAM	10/08/2025	Barclays	6,300,000	6,255,099	6,515,019	6,257,084		1,985		1,985			257,935	257,935	267,575	133,788
30161M-AG-8	Constellation Energy Generatio Senior Unsecured 6.250% 10/01/39	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	5,720,000	6,237,488	6,205,333	6,235,109		(2,379)		(2,379)			(29,776)	(29,776)	41,708	7,944
30161N-BM-2	Exelon Corp Senior Unsecured 5.150% 03/15/29	04/25/2025	Various	08/01/2025	Various	20,000,000	20,392,800	20,479,250	20,374,086		(18,714)		(18,714)			105,164	105,164	330,458	123,028

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
30161N-BQ-3	Exelon Corp Jr Subordinated 6.500% 03/15/55	04/29/2025	Various	05/28/2025	AARE Surplus AAM	22,580,000	22,420,512	22,507,236	22,421,788		1,276		1,276			85,448	85,448	403,618	262,326
30161N-BR-1	Exelon Corp Senior Unsecured 5.125% 03/15/31	04/25/2025	JPM SECURITIES LLC	09/09/2025	Morgan Stanley	5,000,000	5,049,700	5,178,150	5,047,426		(2,274)		(2,274)			130,724	130,724	141,649	47,691
30161N-BR-1	Exelon Corp Senior Unsecured 5.125% 03/15/31	04/25/2025	JPM SECURITIES LLC	12/09/2025	ACRA RE 2B Surplus AAM	15,000,000	15,149,100	15,449,057	15,136,488		(12,612)		(12,612)			312,568	312,568	615,000	143,073
30161N-BS-9	Exelon Corp Senior Unsecured 5.875% 03/15/55	04/29/2025	JPM SECURITIES LLC	10/03/2025	AARe - APAC Dedicated Surplus	6,360,000	6,245,647	6,535,467	6,247,306		1,658		1,658			288,161	288,161	230,418	71,616
302570-AX-4	NextEra Energy Capital Holding Junior Subordinated 6.110% 06/15/67	10/16/2025	ACRA RE 2B Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	3,000,000	2,783,070	2,710,459	2,783,179		109		109			(72,720)	(72,720)	31,587	16,596
30303M-8J-4	Meta Platforms Inc Senior Unsecured 4.450% 08/15/52	10/30/2025	ACRA RE 2A Surplus AAM	12/09/2025	ACRA RE 2B Surplus AAM	2,000,000	1,737,769	1,660,336	1,738,305		536		536			(77,969)	(77,969)	28,183	18,542
30303M-8R-6	Meta Platforms Inc Senior Unsecured 5.750% 05/15/63	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	28,400,000	29,447,503	28,412,121	29,447,503							(1,035,382)	(1,035,382)	807,428	748,458
30303M-8X-3	Meta Platforms Inc Senior Unsecured 5.500% 11/15/45	10/31/2025	Various	12/11/2025	Various	20,000,000	19,956,662	19,829,488	19,956,746		84		84			(127,258)	(127,258)	73,333	
30303M-AE-2	Meta Platforms Inc Senior Unsecured 5.625% 11/15/55	10/31/2025	Various	11/19/2025	Barclays	1,500,000	1,495,996	1,480,650	1,495,998		2		2			(15,348)	(15,348)	3,984	
30303M-AE-2	Meta Platforms Inc Senior Unsecured 5.625% 11/15/55	10/31/2025	Various	11/13/2025	AMH - AmerUs Group Co.	7,500,000	7,479,978	7,480,547	7,479,978							569	569	11,719	
31428X-BV-7	FedEx Corp Senior Unsecured 3.100% 08/05/29	02/21/2025	Morgan Stanley	07/23/2025	Seaport Global Securities LLC	6,720,000	6,230,582	6,326,947	6,272,190		41,608		41,608			54,757	54,757	97,795	10,995
31428X-CL-8	FedEx Corp Senior Unsecured 4.900% 01/15/34	02/26/2025	Tax Free Exchange	04/29/2025	JPM SECURITIES LLC	5,000,000	5,345,182	4,804,900	5,339,441		(5,741)		(5,741)			(534,541)	(534,541)	71,458	27,903
31428X-CM-6	FedEx Corp Senior Unsecured 3.900% 02/01/35	02/26/2025	Tax Free Exchange	10/08/2025	Tax Free Exchange	5,000,000	4,767,160	4,778,941	4,778,941		11,781		11,781					133,792	13,542
31428X-CP-9	FedEx Corp Senior Unsecured 3.875% 08/01/42	02/26/2025	Tax Free Exchange	07/30/2025	Citadel	8,190,000	6,415,976	6,198,683	6,441,924		25,947		25,947			(243,240)	(243,240)	158,681	22,039
31428X-CP-9	FedEx Corp Senior Unsecured 3.875% 08/01/42	02/26/2025	Various	10/01/2025	Various	8,000,000	7,894,956	7,897,636	7,897,636		2,679		2,679					206,667	21,528
31428X-CQ-7	FedEx Corp Senior Unsecured 4.100% 04/15/43	02/26/2025	Tax Free Exchange	10/08/2025	Tax Free Exchange	4,685,000	4,487,468	4,492,127	4,492,127		4,659		4,659					188,350	69,898
31428X-CR-5	FedEx Corp Senior Unsecured 5.100% 01/15/44	02/26/2025	Tax Free Exchange	10/08/2025	Tax Free Exchange	14,290,000	15,250,304	15,230,817	15,230,817		(19,487)		(19,487)					532,422	83,001
31428X-CX-2	FedEx Corp Senior Unsecured 4.950% 10/17/48	02/26/2025	Tax Free Exchange	10/08/2025	Tax Free Exchange	7,000,000	6,954,636	6,955,699	6,955,699		1,063		1,063					337,838	124,163
31428X-CZ-7	FedEx Corp Senior Unsecured 4.500% 02/01/65	02/26/2025	Tax Free Exchange	10/08/2025	Tax Free Exchange	1,000,000	1,004,817	1,004,813	1,004,813		(5)		(5)					30,875	3,125
31428X-DK-9	FedEx Corp Senior Unsecured 3.900% 02/01/35	10/08/2025	Tax Free Exchange	12/09/2025	AMH - AmerUs Group Co.	1,000,000	941,234	918,310	942,123		889		889			(23,814)	(23,814)	13,867	7,258
316773-DG-2	Fifth Third Bancorp Senior Unsecured 4.772% 07/28/30	03/10/2025	Various	09/09/2025	Morgan Stanley	18,930,000	18,799,335	19,205,621	18,811,411		12,076		12,076			394,210	394,210	557,059	93,635
316773-DL-1	Fifth Third Bancorp Senior Unsecured 5.631% 01/29/32	04/29/2025	JPM SECURITIES LLC	09/09/2025	Morgan Stanley	12,220,000	12,486,152	12,849,452	12,472,630		(13,522)		(13,522)			376,823	376,823	422,422	173,938
316773-DM-9	Fifth Third Bancorp Senior Unsecured 4.895% 09/06/30	04/29/2025	Various	09/09/2025	Various	19,110,000	19,000,018	19,447,774	19,008,110		8,092		8,092			439,664	439,664	601,661	238,125
337738-AU-2	Fiserv Inc Senior Unsecured 3.500% 07/01/29	02/21/2025	Morgan Stanley	05/29/2025	Susquehanna Financial	13,260,000	12,507,760	12,630,150	12,549,760		41,999		41,999			80,390	80,390	192,086	68,326
337738-BE-7	Fiserv Inc Senior Unsecured 5.600% 03/02/33	04/29/2025	JPM SECURITIES LLC	08/01/2025	Wells Fargo	6,120,000	6,239,891	6,316,574	6,236,871		(3,020)		(3,020)			79,704	79,704	144,704	55,216
33830G-AA-9	Five Corners Funding Trust III Senior Unsecured 5.791% 02/15/33	04/29/2025	JPM SECURITIES LLC	10/08/2025	JPM SECURITIES LLC	10,000,000	10,228,100	10,601,900	10,218,023		(10,077)		(10,077)			383,877	383,877	376,415	120,646
33835P-AA-4	Five Corners Funding Trust IV Senior Unsecured 5.997% 02/15/53	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	3,600,000	3,795,394	3,757,201	3,795,323		(71)		(71)			(38,122)	(38,122)	52,774	44,978
33972P-AA-7	FLNG Liquefaction 2 LLC SR SECD NTS 4.125% 03/31/38	09/22/2025	AARE II Surplus ISG	09/30/2025	Redemption 100.0000	114,000	110,265	114,000	114,000		3,735		3,735					2,351	2,247

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
33972P-AA-7	FLNG Liquefaction 2 LLC SR SECD NTS 4.125% 03/31/38	09/22/2025	AARE II Surplus ISG	12/09/2025	AMH - AmerUs Group Co.	3,796,500	3,672,129	3,547,647	3,671,617		(512)		(512)			(123,971)	(123,971)	108,319	74,823
36143L-2G-9	GA Global Funding Trust Secured 2.250% 01/06/27	05/19/2025	JPM SECURITIES LLC	09/29/2025	Lincoln Fin Mod - AAM	9,780,000	9,382,932	9,529,982	9,468,245		85,313		85,313			61,737	61,737	160,759	81,908
36143L-2H-7	GA Global Funding Trust Secured 2.900% 01/06/32	06/05/2025	ALRE - DFL Trust AAM	11/19/2025	ALRe Modco - RLI GA - AAM	4,300,000	3,719,867	3,810,077	3,754,026		34,159		34,159			56,051	56,051	108,420	51,612
36143L-2Q-7	GA Global Funding Trust Secured 5.200% 12/09/31	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	12,720,000	12,496,637	13,001,875	12,512,726		16,090		16,090			489,149	489,149	497,917	137,800
36143L-2Q-7	GA Global Funding Trust Secured 5.200% 12/09/31	06/20/2025	AAIA FA ACRA 2 MODCO	12/09/2025	ACRA RE 2B Surplus AAM	18,900,000	18,777,602	19,057,662	18,785,499		7,897		7,897			272,163	272,163	982,800	30,030
36143L-2R-5	GA Global Funding Trust Secured 5.400% 01/13/30	03/10/2025	Various	10/15/2025	Various	11,130,000	11,287,584	11,549,376	11,272,937		(14,647)		(14,647)			276,440	276,440	422,672	60,081
36143L-2T-1	GA Global Funding Trust Secured 5.500% 04/01/32	04/29/2025	Various	11/13/2025	AMH - AmerUs Group Co.	70,790,000	70,952,507	72,396,374	70,943,341		(9,166)		(9,166)			1,453,033	1,453,033	2,400,961	118,695
36268N-AA-8	Boost Newco Borrower LLC Secured 7.500% 01/15/31	04/04/2025	Goldman Sachs	09/03/2025	Morgan Stanley	5,000,000	5,182,400	5,304,000	5,165,271		(17,129)		(17,129)			138,729	138,729	238,542	85,417
37045V-AH-3	General Motors Co Senior Unsecured 5.000% 04/01/35	09/22/2025	AARE II Surplus ISG	10/08/2025	Barclays	1,000,000	980,019	978,150	980,111		93		93			(1,961)	(1,961)	26,111	23,750
372460-AA-3	Genuine Parts Co NTS 1.875% 11/01/30	09/05/2025	ALRE - DFL Trust AAM	10/03/2025	Deutsche Bank AG	3,200,000	2,816,922	2,807,360	2,822,673		5,750		5,750			(15,313)	(15,313)	25,833	20,667
373334-JR-3	Georgia Power Co Senior Unsecured 5.400% 06/01/40	02/14/2025	Midland AAM	02/21/2025	Morgan Stanley	250,000	244,890	245,845	244,898		8		8			947	947	3,113	2,738
373334-KA-8	Georgia Power Co Senior Unsecured 4.300% 03/15/43	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	1,936,000	1,699,874	1,710,599	1,701,055		1,181		1,181			9,544	9,544	13,412	1,619
37940X-AB-8	Global Payments Inc Senior Unsecured 3.200% 08/15/29	03/14/2025	Various	08/01/2025	Goldman Sachs	23,540,000	21,795,741	22,057,965	21,871,288		75,547		75,547			186,677	186,677	201,975	39,276
37940X-AG-7	Global Payments Inc Senior Unsecured 2.150% 01/15/27	05/19/2025	JPM SECURITIES LLC	09/29/2025	ACRA RE II Surplus AAM	13,030,000	12,497,203	12,691,604	12,609,958		112,754		112,754			81,647	81,647	197,658	97,273
37940X-AN-2	Global Payments Inc Senior Unsecured 5.300% 08/15/29	02/21/2025	Morgan Stanley	08/05/2025	HSBC SECURITIES (USA) INC	6,210,000	6,249,930	6,320,849	6,246,271		(3,659)		(3,659)			74,577	74,577	156,337	8,228
37959G-AA-5	Global Atlantic Fin Co SENIOR 4.400% 10/15/29	02/21/2025	Morgan Stanley	09/12/2025	Morgan Stanley	13,090,000	12,509,982	12,933,182	12,573,096		63,114		63,114			360,086	360,086	527,963	206,386
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33	07/17/2025	ALRE SML Trust AAM	11/13/2025	ACRA RE 2B Surplus AAM	8,200,000	9,195,139	9,374,435	9,162,135		(33,004)		(33,004)			212,300	212,300	268,003	57,947
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured 6.750% 03/15/54	04/23/2025	Various	05/28/2025	AARE Surplus AAM	15,000,000	14,630,887	14,783,478	14,631,588		702		702			151,890	151,890	199,688	109,687
38141G-A4-6	Goldman Sachs Group Inc/The Senior Unsecured 6.484% 10/24/29	02/21/2025	Morgan Stanley	10/08/2025	Barclays	11,890,000	12,498,649	12,661,423	12,403,253		(95,396)		(95,396)			258,170	258,170	738,825	256,983
38141G-A8-7	Goldman Sachs Group Inc/The Senior Unsecured 5.727% 04/25/30	02/21/2025	Morgan Stanley	09/12/2025	Morgan Stanley	12,210,000	12,506,703	12,805,604	12,471,262		(35,441)		(35,441)			334,342	334,342	621,570	231,146
38141G-B2-9	Goldman Sachs Group Inc/The Senior Unsecured 5.049% 07/23/30	04/29/2025	Various	09/09/2025	Morgan Stanley	86,930,000	87,478,641	89,277,110	87,437,988		(40,653)		(40,653)			1,839,122	1,839,122	2,767,569	899,416
38141G-B6-0	Goldman Sachs Group Inc/The Senior Unsecured 4.692% 10/23/30	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	12,710,000	12,511,851	12,893,278	12,529,358		17,507		17,507			363,920	363,920	525,122	200,441
38141G-C4-4	Goldman Sachs Group Inc/The Senior Unsecured 5.536% 01/28/36	10/08/2025	Royal Bank of Canada	11/13/2025	AMH - AmerUs Group Co.	18,000,000	18,849,780	18,756,610	18,843,306		(6,474)		(6,474)			(86,695)	(86,695)	290,640	196,528
38141G-C9-3	Goldman Sachs Group Inc/The Senior Unsecured 5.218% 04/23/31	09/15/2025	Various	11/17/2025	Various	11,500,000	11,898,545	11,876,750	11,887,473		(11,072)		(11,072)			(10,723)	(10,723)	292,425	207,923
38141G-FD-1	Goldman Sachs Group Inc/The Subordinated 6.750% 10/01/37	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	6,330,000	7,129,925	7,093,798	7,128,192		(1,733)		(1,733)			(34,394)	(34,394)	49,849	34,419
38141G-YJ-7	Goldman Sachs Group Inc/The Senior Unsecured 2.383% 07/21/32	08/01/2025	Morgan Stanley	12/09/2025	ACRA RE 2B Surplus AAM	42,000,000	36,977,220	37,565,968	37,194,091		216,871		216,871			371,876	371,876	383,663	36,142
38152B-AA-9	Goldman Sachs Private Credit C Senior Unsecured 5.875% 05/06/28	04/29/2025	Bank of America	05/19/2025	JPM SECURITIES LLC	6,150,000	6,145,634	6,128,721	6,145,686		53		53			(16,965)	(16,965)	14,051	
38179R-AC-9	Golub Capital Private Credit F Senior Unsecured 5.875% 05/01/30	03/10/2025	Various	06/12/2025	Tax Free Exchange	90,170,000	89,596,641	89,621,282	89,621,282		24,642		24,642					1,589,246	111,444

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38869A-AD-9	Graphic Packaging Internationa GRAPHIC PACKAGING INTERN 3.750% 02/01/30	04/04/2025	Goldman Sachs	09/03/2025	Morgan Stanley	5,000,000	4,582,300	4,700,650	4,613,817		31,517		31,517			86,833	86,833	110,938	34,375
39121J-AH-3	Great River Energy 1ST MTG 4.478% 07/01/30	03/20/2025	ALRe Corporate AAM	07/01/2025	Call 100.0000	2,094,000	2,073,963	2,094,000	2,077,909		3,946		3,946			16,091	16,091	46,885	20,577
40139L-BJ-1	Guardian Life Global Funding Secured 4.179% 09/26/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,410,000	6,240,071	6,282,954	6,243,438		3,367		3,367			39,515	39,515	135,425	110,126
404119-BV-0	HCA Inc Senior Unsecured 5.500% 06/15/47	09/24/2025	JPM SECURITIES LLC	11/13/2025	ACRA RE 2B Surplus AAM	6,933,000	6,599,245	6,636,189	6,600,681		1,436		1,436			35,507	35,507	156,763	105,921
404119-CU-1	HCA Inc Senior Unsecured 5.600% 04/01/34	06/24/2025	ALRE SML Trust AAM	09/24/2025	JPM SECURITIES LLC	6,500,000	6,587,004	6,757,725	6,585,487		(1,517)		(1,517)			172,238	172,238	175,933	83,922
404121-AJ-4	HCA Inc Senior Unsecured 5.625% 09/01/28	01/09/2025	Jackson Ntl FWH - AAM	09/16/2025	Lincoln Fin Mod - AAM	4,051,000	4,100,582	4,194,887	4,090,666		(9,915)		(9,915)			104,221	104,221	237,363	81,020
413875-AW-5	L3Harris Technologies Inc Senior Unsecured 4.400% 06/15/28	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	14,000,000	13,807,780	13,867,000	13,813,125		5,345		5,345			53,875	53,875	176,244	118,067
437076-BA-9	Home Depot Inc/The Senior Unsecured 4.200% 04/01/43	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	6,000,000	5,306,552	5,239,230	5,307,468		916		916			(68,238)	(68,238)	29,400	20,300
437076-DG-4	Home Depot Inc/The Senior Unsecured 5.400% 06/25/64	08/20/2025	Deutsche Bank AG	11/19/2025	Barclays	3,000,000	2,872,290	2,892,570	2,872,693		403		403			19,877	19,877	65,250	25,200
44891A-CZ-8	Hyundai Capital America Senior Unsecured 4.910% 03/19/27	02/07/2025	MMTL Modco AAM	02/21/2025	Morgan Stanley	1,600,000	1,608,617	1,602,496	1,608,458		(159)		(159)			(5,962)	(5,962)	16,098	11,987
449934-AD-0	IQVIA Inc Senior Unsecured 5.000% 10/15/26	05/20/2025	ALRE - MSPL Trust AAM - AFS	09/03/2025	Morgan Stanley	5,000,000	4,974,931	4,999,750	4,980,055		5,125		5,125			19,695	19,695	96,528	25,000
45866F-AH-7	Intercontinental Exchange Inc Senior Unsecured 4.250% 09/21/48	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	5,300,000	4,551,029	4,477,015	4,551,668		639		639			(74,653)	(74,653)	32,536	24,402
45866F-AX-2	Intercontinental Exchange Inc Senior Unsecured 4.950% 06/15/52	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	20,000,000	18,923,418	18,557,334	18,924,442		1,024		1,024			(367,108)	(367,108)	407,000	371,250
46266T-AA-6	IQVIA Inc SENIOR 5.000% 05/15/27	04/04/2025	Goldman Sachs	09/03/2025	Morgan Stanley	5,000,000	4,940,600	4,983,700	4,951,865		11,265		11,265			31,835	31,835	200,694	98,611
46625H-RY-8	JPMorgan Chase & Co Senior Unsecured 3.782% 02/01/28	01/09/2025	Jackson Ntl FWH - AAM	05/19/2025	JPM SECURITIES LLC	1,855,000	1,815,044	1,829,809	1,819,567		4,523		4,523			10,242	10,242	56,320	30,791
46647P-AV-8	JPMorgan Chase & Co Senior Unsecured 4.203% 07/23/29	04/04/2025	Barclays	04/29/2025	JPM SECURITIES LLC	25,000,000	24,815,750	24,746,500	24,818,540		2,790		2,790			(72,040)	(72,040)	283,119	215,988
46647P-BE-5	JPMorgan Chase & Co Senior Unsecured 2.739% 10/15/30	03/14/2025	Various	03/27/2025	Goldman Sachs	26,550,000	24,233,697	24,263,514	24,246,527		12,831		12,831			16,987	16,987	329,262	304,330
46647P-BR-6	JPMorgan Chase & Co Senior Unsecured 2.182% 06/01/28	02/21/2025	Morgan Stanley	12/09/2025	AMH - AmerUs Group Co.	39,720,000	37,502,830	38,657,415	38,014,490		511,661		511,661			642,924	642,924	885,950	199,820
46647P-CC-8	JPMorgan Chase & Co Senior Unsecured 2.580% 04/22/32	08/28/2025	Barclays	12/09/2025	ACRA RE 2B Surplus AAM	18,000,000	16,304,580	16,437,211	16,367,121		62,541		62,541			70,090	70,090	292,830	163,830
46647P-DF-0	JPMorgan Chase & Co Senior Unsecured 4.565% 06/14/30	04/29/2025	Various	09/09/2025	Various	85,420,000	85,107,478	85,402,754	85,125,530		18,053		18,053			277,224	277,224	2,239,371	1,290,515
46647P-DU-7	JPMorgan Chase & Co Senior Unsecured 5.299% 07/24/29	03/10/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	28,590,000	29,153,795	29,243,282	29,133,116		(20,679)		(20,679)			110,166	110,166	403,996	197,790
46647P-DU-7	JPMorgan Chase & Co Senior Unsecured 5.299% 07/24/29	04/08/2025	Barclays	06/30/2025	ALRe Corporate AAM	12,000,000	12,190,680	12,304,409	12,179,192		(11,488)		(11,488)			125,217	125,217	275,548	132,475
46647P-DX-1	JPMorgan Chase & Co Senior Unsecured 6.087% 10/23/29	03/27/2025	Goldman Sachs	09/09/2025	Morgan Stanley	19,140,000	20,009,339	20,229,832	19,907,973		(101,365)		(101,365)			321,858	321,858	1,025,893	501,620
46647P-EG-7	JPMorgan Chase & Co Senior Unsecured 5.581% 04/22/30	03/27/2025	Various	09/09/2025	Morgan Stanley	29,230,000	30,001,087	30,588,903	29,919,015		(82,072)		(82,072)			669,888	669,888	1,441,005	642,497
46647P-EJ-1	JPMorgan Chase & Co Senior Unsecured 4.995% 07/22/30	02/21/2025	Morgan Stanley	09/12/2025	Morgan Stanley	37,490,000	37,520,742	38,512,727	37,518,433		(2,308)		(2,308)			994,294	994,294	1,212,005	166,456
46647P-EQ-5	JPMorgan Chase & Co Senior Unsecured 4.603% 10/22/30	03/27/2025	Goldman Sachs	09/12/2025	Morgan Stanley	31,850,000	31,563,669	32,265,643	31,585,730		22,062		22,062			679,912	679,912	1,315,378	635,291
46647P-EV-4	JPMorgan Chase & Co Senior Unsecured 5.140% 01/24/31	01/17/2025	Various	02/21/2025	Morgan Stanley	5,000,000	5,000,806	5,014,200	5,000,787		(19)		(19)			13,413	13,413	21,417	
46647P-EY-8	JPMorgan Chase & Co Senior Unsecured 5.103% 04/22/31	04/14/2025	JPM SECURITIES LLC	04/29/2025	JPM SECURITIES LLC	13,000,000	13,005,980	13,207,480	13,005,955		(25)		(25)			201,525	201,525	14,742	
48251W-AB-0	KKR & Co Inc Senior Unsecured 5.100% 08/07/35	08/04/2025	Morgan Stanley	10/08/2025	Barclays	21,000,000	20,947,920	21,001,680	20,948,618		698		698			53,062	53,062	184,450	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
48251W-AB-0	KKR & Co Inc Senior Unsecured 5.100% 08/07/35	08/28/2025	Various	12/09/2025	ACRA RE 2B Surplus AAM	30,000,000	29,852,320	30,023,889	29,856,173		3,853		3,853			167,716	167,716	518,500	36,550
48251W-AB-0	KKR & Co Inc Senior Unsecured 5.100% 08/07/35	09/24/2025	AAIA FA ACRA 2 MODCO	12/09/2025	ACRA RE 2B Surplus AAM	3,000,000	3,021,302	3,002,389	3,021,052		(251)		(251)			(18,663)	(18,663)	51,850	19,975
48252A-AA-9	KKR Group Finance Co VI LLC SENIOR 3.750% 07/01/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,560,000	6,232,131	6,304,488	6,238,637		6,506		6,506			65,851	65,851	59,450	36,217
48255G-AA-3	KKR Group Finance Co XII LLC Senior Unsecured 4.850% 05/17/32	01/31/2025	BNP Paribas	12/09/2025	ACRA RE 2B Surplus AAM	9,000,000	8,787,330	9,019,350	8,808,840		21,510		21,510			210,510	210,510	463,175	92,150
494550-AQ-9	Kinder Morgan Energy Partners Senior Unsecured 7.300% 08/15/33	09/22/2025	AARE II Surplus ISG	12/17/2025	Barclays	840,000	966,929	964,883	963,789		(3,140)		(3,140)			1,093	1,093	20,951	6,302
494550-AT-3	Kinder Morgan Energy Partners Senior Unsecured 5.800% 03/15/35	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	575,000	603,830	605,591	603,492		(338)		(338)			2,099	2,099	5,373	648
49456B-AG-6	Kinder Morgan Inc Senior Unsecured 5.300% 12/01/34	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	1,010,000	1,034,904	1,030,121	1,034,633		(271)		(271)			(4,513)	(4,513)	24,089	16,505
501044-DV-0	Kroger Co/The Senior Unsecured 5.000% 09/15/34	08/28/2025	Barclays	11/13/2025	ACRA RE 2B Surplus AAM	10,000,000	9,990,400	10,082,837	9,990,822		422		422			92,015	92,015	330,556	227,778
501044-DX-6	Kroger Co/The Senior Unsecured 5.650% 09/15/64	10/29/2025	Various	12/09/2025	Various	32,000,000	31,730,504	30,826,790	31,731,023		519		519			(904,232)	(904,232)	385,958	62,150
501797-AW-4	Bath & Body Works Inc Senior Unsecured 6.625% 10/01/30	04/07/2025	Goldman Sachs	09/03/2025	Morgan Stanley	5,000,000	4,997,300	5,120,100	4,997,547		247		247			122,553	122,553	140,781	6,441
502431-AS-8	L3Harris Technologies Inc Senior Unsecured 5.050% 06/01/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	18,690,000	18,754,854	18,845,875	18,754,038		(816)		(816)			91,837	91,837	306,750	217,609
502431-AT-6	L3Harris Technologies Inc Senior Unsecured 5.250% 06/01/31	03/14/2025	MUFG Securities Americas Inc	12/09/2025	ACRA RE 2B Surplus AAM	10,000,000	10,127,100	10,387,169	10,114,501		(12,599)		(12,599)			272,668	272,668	536,667	154,583
50249A-AM-5	LYB International Finance III Senior Unsecured 5.500% 03/01/34	06/06/2025	ALRE - MSPL Trust AAM - AFS	10/01/2025	Citadel	6,000,000	5,875,233	6,020,760	5,879,396		4,163		4,163			141,364	141,364	193,417	85,250
50540R-AW-2	Laboratory Corp of America Hol Senior Unsecured 2.950% 12/01/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,840,000	6,243,278	6,301,897	6,253,924		10,646		10,646			47,973	47,973	65,579	46,522
513075-BZ-3	Lamar Media Corp Senior Unsecured 3.625% 01/15/31	04/07/2025	Goldman Sachs	09/23/2025	ALRe Modco - VIAC GA - AAM	5,000,000	4,474,650	4,679,892	4,510,473		35,823		35,823			169,419	169,419	170,174	87,101
527298-BX-0	Level 3 Financing Inc PRIV PLACEMENT 10.500% 04/15/29	04/07/2025	Various	06/30/2025	Redemption 115.1999	20,000,000	21,908,400	23,039,981	23,039,981		1,131,581		1,131,581					694,167	215,833
53079E-BG-8	Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	6,360,000	6,250,290	6,422,773	6,264,414		14,124		14,124			158,359	158,359	176,775	18,565
53190F-AE-5	Life Time Inc LIFE TIME INC 6.000% 11/15/31	04/07/2025	Goldman Sachs	09/23/2025	ALRe Modco - VIAC GA - AAM	10,000,000	9,817,600	10,189,892	9,828,839		11,239		11,239			361,053	361,053	530,000	255,000
532457-BZ-0	Eli Lilly & Co Senior Unsecured 2.500% 09/15/60	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	4,500,000	2,595,496	2,538,751	2,596,237		740		740			(57,485)	(57,485)	18,125	14,063
548661-EF-0	Lowe's Cos Inc Senior Unsecured 4.450% 04/01/62	09/12/2025	Morgan Stanley	12/09/2025	AMH - AmerUs Group Co.	28,350,000	22,896,311	22,352,611	22,907,674		11,363		11,363			(555,062)	(555,062)	869,085	574,718
548661-EN-3	Lowe's Cos Inc Senior Unsecured 5.800% 09/15/62	03/27/2025	Goldman Sachs	10/08/2025	Barclays	22,250,000	21,434,983	22,383,945	21,438,772		3,790		3,790			945,173	945,173	731,283	46,601
54866N-BK-4	Lowe's Cos Inc Senior Unsecured 7.610% 06/17/27	08/19/2025	STAR Modco AAM	09/09/2025	Morgan Stanley	1,000,000	1,043,202	1,054,690	1,041,915		(1,287)		(1,287)			12,775	12,775	39,953	35,513
55336V-AS-9	MPLX LP Senior Unsecured 4.800% 02/15/29	03/14/2025	BNP Paribas	03/27/2025	Goldman Sachs	15,000,000	14,955,450	14,982,450	14,955,812		362		362			26,638	26,638	86,000	64,000
55336V-BU-3	MPLX LP Senior Unsecured 4.950% 09/01/32	01/31/2025	BNP Paribas	12/09/2025	ACRA RE 2B Surplus AAM	9,000,000	8,758,080	9,053,901	8,781,021		22,941		22,941			272,880	272,880	566,775	188,100
55336V-BX-7	MPLX LP Senior Unsecured 5.500% 06/01/34	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	12,620,000	12,517,778	12,457,328	12,518,990		1,212		1,212			(61,662)	(61,662)	225,583	160,029
55336V-BY-5	MPLX LP Senior Unsecured 5.400% 04/01/35	04/29/2025	JPM SECURITIES LLC	06/26/2025	ALRe Corporate AAM	19,200,000	18,774,336	18,958,677	18,780,241		5,905		5,905			178,437	178,437	305,280	144,000
55336V-CA-6	MPLX LP Senior Unsecured 4.800% 02/15/31	08/14/2025	JPM SECURITIES LLC	12/09/2025	ACRA RE 2B Surplus AAM	15,000,000	15,004,800	15,142,431	15,004,664		(136)		(136)			137,767	137,767	236,000	8,000
571748-BH-4	Marsh & McLennan Cos Inc Senior Unsecured 4.750% 03/15/39	01/29/2025	Midland AAM	02/21/2025	Morgan Stanley	2,000,000	1,859,669	1,865,920	1,860,197		528		528			5,723	5,723	41,958	35,361

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
571748-BJ-0	Marsh & McLennan Cos Inc Senior Unsecured 4.900% 03/15/49	10/30/2025	AAIA FA ACRA 2 MODCO	12/09/2025	ACRA RE 2B Surplus AAM	11,600,000	10,818,658	10,512,291	10,820,699		2,042		2,042			(308,408)	(308,408)	132,627	71,050
571903-BL-6	Marriott International Inc/MD Senior Unsecured 4.900% 04/15/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	12,500,000	12,505,250	12,531,750	12,505,250							26,500	26,500	277,326	219,479
571903-BR-3	Marriott International Inc/MD Senior Unsecured 4.800% 03/15/30	03/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	12,500,000	12,483,375	12,425,750	12,483,412		37		37			(57,662)	(57,662)	21,667	15,000
571903-BS-1	Marriott International Inc/MD Senior Unsecured 5.350% 03/15/35	04/29/2025	JPM SECURITIES LLC	10/08/2025	Barclays	5,755,000	5,677,020	5,902,846	5,680,068		3,048		3,048			222,778	222,778	174,472	38,487
571903-BS-1	Marriott International Inc/MD Senior Unsecured 5.350% 03/15/35	04/29/2025	JPM SECURITIES LLC	06/24/2025	AARE II Surplus ISG	6,915,000	6,821,302	6,896,482	6,822,554		1,252		1,252			73,928	73,928	99,682	46,244
571903-BT-9	Marriott International Inc/MD Senior Unsecured 5.100% 04/15/32	02/25/2025	Bank of America	12/09/2025	ACRA RE 2B Surplus AAM	20,000,000	19,906,280	20,578,688	19,917,010		10,730		10,730			661,678	661,678	801,833	
571903-BT-9	Marriott International Inc/MD Senior Unsecured 5.100% 04/15/32	07/11/2025	AAIA Modco AAM	09/09/2025	Morgan Stanley	4,000,000	4,060,521	4,113,720	4,059,618		(903)		(903)			54,102	54,102	109,933	76,500
571903-BT-9	Marriott International Inc/MD Senior Unsecured 5.100% 04/15/32	05/20/2025	ALRe - DFL Trust AAM	06/24/2025	ALRe Corporate AAM	4,000,000	3,971,940	4,021,069	3,972,422		483		483			48,646	48,646	66,867	48,167
571903-BU-6	Marriott International Inc/MD Senior Unsecured 5.500% 04/15/37	10/08/2025	Barclays	11/19/2025	TD SECURITIES (USA) LLC	11,780,000	12,102,183	12,011,241	12,099,957		(2,226)		(2,226)			(88,715)	(88,715)	475,127	401,338
571903-BW-2	Marriott International Inc/MD Senior Unsecured 4.500% 10/15/31	08/28/2025	Barclays	12/09/2025	ACRA RE 2B Surplus AAM	10,000,000	9,935,500	10,002,081	9,938,053		2,553		2,553			64,028	64,028	136,250	11,250
57629T-BV-8	MassMutual Global Funding II Secured 4.950% 01/10/30	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	5,740,000	5,753,489	5,764,567	5,753,329		(160)		(160)			11,238	11,238	61,562	34,727
58013M-EF-7	McDonald's Corp Senior Unsecured 6.300% 03/01/38	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	5,570,000	6,217,290	6,186,478	6,213,770		(3,520)		(3,520)			(27,292)	(27,292)	70,182	37,041
58013M-FC-3	McDonald's Corp Senior Unsecured 4.450% 03/01/47	01/29/2025	Midland AAM	02/21/2025	Morgan Stanley	1,000,000	847,850	845,190	848,129		279		279			(2,939)	(2,939)	21,385	18,294
585055-BT-2	Medtronic Inc Senior Unsecured 4.375% 03/15/35	10/30/2025	ACRA RE 2A Surplus AAM	12/09/2025	ACRA RE 2B Surplus AAM	4,000,000	3,955,226	3,930,470	3,955,697		471		471			(25,227)	(25,227)	40,833	21,875
58506D-AA-6	Medline Borrower LP/Medline Co MEDLINE BORROWER/MEDL CO 6.250% 04/01/29	04/07/2025	Goldman Sachs	06/26/2025	ALRe Corporate AAM	10,000,000	10,041,600	10,264,850	10,038,633		(2,967)		(2,967)			226,217	226,217	147,569	12,153
58506D-AA-6	Medline Borrower LP/Medline Co MEDLINE BORROWER/MEDL CO 6.250% 04/01/29	07/31/2025	ALRe Corporate AAM	12/29/2025	ALRe Corporate AAM	10,000,000	10,203,736	10,349,019	10,174,860		(28,876)		(28,876)			174,159	174,159	465,278	208,333
58933Y-BN-4	Merck & Co Inc Senior Unsecured 5.150% 05/17/63	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	31,250,000	30,107,441	29,454,094	30,108,487		1,047		1,047			(654,393)	(654,393)	786,806	728,689
58933Y-BS-3	Merck & Co Inc Senior Unsecured 4.950% 09/15/35	09/02/2025	JPM SECURITIES LLC	12/09/2025	ACRA RE 2B Surplus AAM	25,000,000	24,997,750	25,370,283	24,997,907		157		157			372,376	372,376	309,375	
58933Y-BT-1	Merck & Co Inc Senior Unsecured 5.700% 09/15/55	11/19/2025	Various	12/11/2025	Various	24,000,000	24,435,120	24,343,235	24,435,120							(91,885)	(91,885)	343,583	269,800
58933Y-CB-9	Merck & Co Inc MERCK & CO INC 5.784% 04Dec55 5.550% 12/04/55	12/02/2025	Various	12/17/2025	Various	40,000,000	39,984,025	39,663,205	39,984,032		6		6			(320,827)	(320,827)	70,917	
59151L-AA-4	Methanex US Operations Inc Senior Unsecured 6.250% 03/15/32	04/04/2025	Goldman Sachs	09/03/2025	Morgan Stanley	250,000	239,818	251,693	240,305		487		487			11,388	11,388	7,335	955
59151L-AA-4	Methanex US Operations Inc Senior Unsecured 6.250% 03/15/32	04/07/2025	Goldman Sachs	06/26/2025	ALRe Corporate AAM	5,000,000	4,768,950	4,973,675	4,774,765		5,815		5,815			198,910	198,910	85,938	19,965
61690U-8E-3	Morgan Stanley Bank NA Senior Unsecured 4.968% 07/14/28	03/27/2025	Goldman Sachs	06/30/2025	ALRe Corporate AAM	24,830,000	25,018,211	25,114,390	24,999,488		(18,724)		(18,724)			114,903	114,903	568,806	253,564
617446-8P-7	Morgan Stanley Senior Unsecured 3.622% 04/01/31	09/15/2025	Goldman Sachs	11/17/2025	Goldman Sachs	6,500,000	6,335,290	6,290,700	6,339,982		4,692		4,692			(49,282)	(49,282)	148,452	107,905
61747Y-EF-8	Morgan Stanley Subordinated 2.484% 09/16/36	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	5,160,000	4,260,044	4,264,895	4,265,799		5,754		5,754			(904)	(904)	68,360	56,254
61747Y-ES-0	Morgan Stanley Subordinated 5.297% 04/20/37	07/16/2025	Various	10/08/2025	Various	10,000,000	9,880,000	10,151,900	9,882,873		2,873		2,873			269,027	269,027	248,665	89,460
61747Y-EY-7	Morgan Stanley Senior Unsecured 6.342% 10/18/33	04/29/2025	JPM SECURITIES LLC	09/12/2025	Morgan Stanley	35,030,000	37,527,639	38,633,886	37,424,053		(103,586)		(103,586)			1,209,834	1,209,834	907,154	74,053
61747Y-FB-6	Morgan Stanley Subordinated 5.948% 01/19/38	06/06/2025	ALRe - TDF Trust AAM	07/02/2025	ACRA RE 2A Surplus AAM	10,000,000	10,125,298	10,297,871	10,124,796		(502)		(502)			173,075	173,075	266,008	223,050

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
61747Y-FH-3	Morgan Stanley Senior Unsecured 6.407% 11/01/29	03/27/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	23,730,000	25,014,742	25,063,389	24,986,755		(27,987)		(27,987)			76,634	76,634	755,967	620,822
61747Y-FH-3	Morgan Stanley Senior Unsecured 6.407% 11/01/29	02/21/2025	Morgan Stanley	06/24/2025	ALRe Corporate AAM	23,830,000	24,998,623	25,143,424	24,903,009		(95,615)		(95,615)			240,415	240,415	988,171	479,242
61747Y-FK-6	Morgan Stanley Senior Unsecured 5.173% 01/16/30	04/29/2025	Various	12/17/2025	Barclays	61,710,000	62,576,756	63,411,668	62,452,580		(124,177)		(124,177)			959,088	959,088	2,652,275	630,294
61747Y-FQ-3	Morgan Stanley Senior Unsecured 5.656% 04/18/30	03/10/2025	Various	09/09/2025	Morgan Stanley	60,460,000	62,125,911	63,310,084	61,938,988		(186,922)		(186,922)			1,371,096	1,371,096	3,058,658	1,293,098
61747Y-FS-9	Morgan Stanley Senior Unsecured 5.042% 07/19/30	03/27/2025	Various	09/12/2025	Morgan Stanley	32,350,000	32,486,809	33,231,861	32,474,976		(11,833)		(11,833)			756,885	756,885	1,069,268	253,149
61747Y-FU-4	Morgan Stanley Senior Unsecured 4.654% 10/18/30	04/29/2025	Various	09/12/2025	Morgan Stanley	105,700,000	104,705,209	107,010,680	104,783,310		78,101		78,101			2,227,370	2,227,370	3,591,298	1,373,757
61748U-AE-2	Morgan Stanley Senior Unsecured 5.230% 01/15/31	01/17/2025	Various	02/21/2025	Morgan Stanley	5,000,000	5,000,806	5,020,550	5,000,780		(26)		(26)			19,770	19,770	23,971	
61774A-AF-0	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	03/27/2025	Goldman Sachs	06/02/2025	JPM SECURITIES LLC	19,840,000	20,014,989	20,225,637	20,012,045		(2,943)		(2,943)			213,591	213,591	578,281	444,003
61774A-AF-0	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	02/18/2025	Tax Free Exchange	04/29/2025	JPM SECURITIES LLC	20,000,000	20,248,129	20,409,800	20,239,236		(8,894)		(8,894)			170,564	170,564	556,917	310,917
61776N-VG-5	Morgan Stanley Private Bank NA Senior Unsecured 4.734% 07/18/31	07/17/2025	Morgan Stanley	09/09/2025	Morgan Stanley	30,000,000	30,000,000	30,534,900	30,000,000							534,900	534,900	193,305	
61776N-ZW-6	Morgan Stanley Private Bank NA Senior Unsecured 4.465% 11/19/31	11/17/2025	Morgan Stanley	12/17/2025	Barclays	13,000,000	13,000,000	13,041,210	13,000,000							41,210	41,210	46,758	
61776N-ZW-6	Morgan Stanley Private Bank NA Senior Unsecured 4.465% 11/19/31	11/17/2025	Morgan Stanley	12/09/2025	AMH - AmerUs Group Co.	25,000,000	25,000,000	25,046,745	25,000,000							46,745	46,745	62,014	
62915W-2A-0	NLG Global Funding Secured 5.400% 01/23/30	06/13/2025	AARE Surplus AAM	09/09/2025	Morgan Stanley	6,120,000	6,238,560	6,374,837	6,233,288		(5,271)		(5,271)			141,548	141,548	208,386	128,520
631005-BJ-3	Narragansett Electric Co/The SENIOR 3.395% 04/09/30	03/04/2025	Various	03/27/2025	Various	7,724,000	7,194,890	7,224,566	7,204,235		9,345		9,345			20,331	20,331	123,102	98,047
63111X-AL-5	Nasdaq Inc Senior Unsecured 6.100% 06/28/63	03/27/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	6,200,000	6,219,406	6,280,414	6,219,406							61,008	61,008	128,168	94,550
637432-NY-7	National Rural Utilities Coope Secured 2.750% 04/15/32	04/29/2025	JPM SECURITIES LLC	09/09/2025	Morgan Stanley	7,190,000	6,242,789	6,504,146	6,284,499		41,710		41,710			219,647	219,647	79,639	8,239
63743H-FS-6	National Rural Utilities Coope Senior Unsecured 5.150% 06/15/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,180,000	6,253,604	6,277,273	6,252,248		(1,356)		(1,356)			25,026	25,026	91,061	61,002
64952W-EG-4	New York Life Global Funding Senior Secured 1.850% 08/01/31	01/29/2025	Midland AAM	02/21/2025	Morgan Stanley	4,300,000	3,570,791	3,576,009	3,577,488		6,698		6,698			(1,479)	(1,479)	44,857	39,333
64952W-FD-0	New York Life Global Funding Senior Secured 4.900% 06/13/28	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	6,210,000	6,244,714	6,328,301	6,243,153		(1,561)		(1,561)			85,148	85,148	115,799	60,013
64952W-FE-8	New York Life Global Funding Secured 5.000% 01/09/34	01/29/2025	Midland AAM	02/20/2025	AARE Surplus AAM	8,800,000	8,701,586	8,684,826	8,702,133		547		547			(17,307)	(17,307)	50,111	24,444
64952W-FF-5	New York Life Global Funding Secured 4.700% 01/29/29	03/27/2025	Goldman Sachs	09/09/2025	Morgan Stanley	6,230,000	6,249,126	6,370,549	6,247,374		(1,752)		(1,752)			123,175	123,175	179,753	47,988
64952W-FK-4	New York Life Global Funding Secured 4.600% 12/05/29	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	6,300,000	6,242,859	6,350,652	6,245,086		2,227		2,227			105,566	105,566	116,725	63,595
65339K-AV-2	NextEra Energy Capital Holding Junior Subordinated 4.800% 12/01/77	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	1,000,000	980,948	973,950	980,969		20		20			(7,019)	(7,019)	21,600	19,867
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	04/09/2025	Various	08/28/2025	Various	7,500,000	7,546,875	7,887,864	7,546,317		(558)		(558)			341,548	341,548	344,625	161,719
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	05/20/2025	AAIA Modco AAM	08/28/2025	AARE Surplus AAM	25,000,000	25,750,000	26,352,083	25,734,002		(15,998)		(15,998)			618,081	618,081	1,185,938	726,563
65339K-DJ-6	NextEra Energy Capital Holding Senior Unsecured 5.050% 03/15/30	03/14/2025	BNP Paribas	03/27/2025	Goldman Sachs	10,000,000	10,077,600	10,085,700	10,077,246		(354)		(354)			8,454	8,454	75,750	60,319
65473P-AN-5	NiSource Inc Senior Unsecured 5.250% 03/30/28	04/04/2025	Barclays	04/29/2025	JPM SECURITIES LLC	15,000,000	15,367,500	15,307,050	15,359,660		(7,840)		(7,840)			(52,610)	(52,610)	65,625	15,312
65473P-AP-0	NiSource Inc Senior Unsecured 5.400% 06/30/33	07/31/2025	ORIX Life - Custody	08/28/2025	AARE Surplus AAM	1,000,000	1,020,377	1,031,273	1,020,215		(162)		(162)			11,059	11,059	8,700	4,500

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
65473P-AR-6	NiSource Inc Junior Subordinated 6.950% 11/30/54	04/29/2025	Various	12/29/2025	ALRe Corporate AAM	26,900,000	27,458,389	27,887,555	27,407,175		(51,214)		(51,214)			480,380	480,380	1,494,781	663,665
65473P-AT-2	NiSource Inc Junior Subordinated 6.375% 03/31/55	05/20/2025	ALRE - DFL Trust AAM	10/14/2025	Various	5,000,000	4,916,253	5,161,361	4,916,576		323		323			244,785	244,785	162,057	45,156
65473P-AX-3	NiSource Inc Senior Unsecured 5.350% 07/15/35	08/28/2025	Various	09/29/2025	Various	25,000,000	25,298,600	25,540,097	25,296,791		(1,809)		(1,809)			243,306	243,306	338,090	199,139
654730-BF-9	NiSource Inc Senior Unsecured 4.375% 05/15/47	02/14/2025	Midland AAM	03/10/2025	Goldman Sachs	500,000	411,931	417,705	412,090		160		160			5,615	5,615	7,049	5,408
666807-BT-8	Northrop Grumman Corp Senior Unsecured 5.150% 05/01/40	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	4,880,000	4,896,787	4,870,183	4,896,767		(20)		(20)			(26,584)	(26,584)	134,037	110,302
670346-AH-8	Nucor Corp Senior Unsecured 6.400% 12/01/37	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	3,100,000	3,498,634	3,477,639	3,497,832		(802)		(802)			(20,194)	(20,194)	89,280	82,116
67080L-AC-9	Nuveen LLC Senior Unsecured 5.550% 01/15/30	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	6,130,000	6,247,267	6,339,953	6,243,383		(3,884)		(3,884)			96,570	96,570	99,229	36,857
67080L-AD-7	Nuveen LLC Senior Unsecured 5.850% 04/15/34	03/10/2025	Various	10/08/2025	Barclays	12,260,000	12,536,591	12,947,296	12,522,685		(13,906)		(13,906)			424,610	424,610	705,257	273,879
67090S-AA-6	Nuveen Churchill Direct Lendin Senior Unsecured 6.650% 03/15/30	02/07/2025	Various	10/27/2025	ALRe Modco - VIAC GA - AAM	20,000,000	20,067,950	20,690,350	20,063,275		(4,675)		(4,675)			627,075	627,075	1,015,972	16,625
677400-AH-9	Constellation Insurance Inc SENIOR 6.800% 01/24/30	03/04/2025	ALRE - DFL Trust AAM	08/27/2025	Tender Offer	4,500,000	4,483,227	4,275,000	4,485,053		1,826		1,826			(210,053)	(210,053)	406,050	34,000
681919-BH-8	Omnicom Group Inc Senior Unsecured 4.650% 10/01/28	12/02/2025	Tax Free Exchange	12/17/2025	Barclays	4,000,000	3,972,153	4,016,000	3,972,593		440		440			43,407	43,407	39,783	31,517
681919-BJ-4	Omnicom Group Inc Senior Unsecured 4.750% 03/30/30	12/02/2025	Tax Free Exchange	12/17/2025	Barclays	9,000,000	9,972,146	9,105,570	9,962,027		(10,119)		(10,119)			(856,457)	(856,457)	92,625	73,625
681919-BK-1	Omnicom Group Inc Senior Unsecured 2.400% 03/01/31	12/02/2025	Tax Free Exchange	12/17/2025	Barclays	16,000,000	15,985,138	14,425,760	15,985,306		168		168			(1,559,546)	(1,559,546)	114,133	97,067
68217F-AA-0	Omnicom Group Inc Senior Unsecured 3.600% 04/15/26	01/06/2025	MMTL Modco AAM	03/10/2025	Goldman Sachs	10,500,000	10,349,846	10,400,040	10,370,897		21,051		21,051			29,143	29,143	153,300	85,050
682680-CC-5	ONEOK Inc Senior Unsecured 4.400% 10/15/29	03/27/2025	Various	04/29/2025	JPM SECURITIES LLC	12,800,000	12,492,298	12,568,320	12,501,427		9,129		9,129			66,893	66,893	337,920	261,179
682680-CD-3	ONEOK Inc Senior Unsecured 4.750% 10/15/31	02/07/2025	HSBC SECURITIES (USA) INC	12/09/2025	ACRA RE 2B Surplus AAM	10,000,000	9,668,400	10,025,418	9,704,494		36,094		36,094			320,924	320,924	573,958	179,444
682680-CU-5	ONEOK Inc Senior Unsecured 5.650% 09/01/34	09/12/2025	ORIX Life - Custody	11/13/2025	ACRA RE 2B Surplus AAM	2,000,000	2,072,180	2,062,274	2,071,070		(1,110)		(1,110)			(8,796)	(8,796)	22,600	3,453
682680-DC-4	ONEOK Inc Senior Unsecured 5.400% 10/15/35	10/08/2025	Barclays	12/09/2025	AMH - AmerUs Group Co.	24,570,000	24,763,857	24,807,201	24,762,872		(985)		(985)			44,329	44,329	431,204	210,074
683720-AA-4	Open Text Holdings Inc SENIOR 4.125% 02/15/30	04/04/2025	Goldman Sachs	12/29/2025	ALRe Corporate AAM	9,500,000	8,690,790	9,078,133	8,798,126		107,336		107,336			280,007	280,007	341,802	56,604
683720-AC-0	Open Text Holdings Inc Senior Unsecured 4.125% 12/01/31	04/03/2025	Morgan Stanley	12/29/2025	ALRe Corporate AAM	4,750,000	4,214,485	4,433,012	4,263,900		49,415		49,415			169,112	169,112	211,177	66,945
68389X-AM-7	Oracle Corp Senior Unsecured 5.375% 07/15/40	04/29/2025	JPM SECURITIES LLC	10/08/2025	Barclays	17,285,000	16,427,145	16,984,587	16,444,553		17,407		17,407			540,034	540,034	681,317	270,978
68389X-BF-1	Oracle Corp Senior Unsecured 4.125% 05/15/45	07/15/2025	Royal Bank of Canada	10/08/2025	Barclays	20,000,000	15,515,000	16,086,400	15,543,373		28,373		28,373			543,027	543,027	330,000	139,792
68389X-BN-4	Oracle Corp Senior Unsecured 3.250% 11/15/27	03/06/2025	BNP Paribas	03/27/2025	Goldman Sachs	15,000,000	14,510,700	14,498,700	14,520,914		10,214		10,214			(22,214)	(22,214)	180,104	151,667
68389X-BX-2	Oracle Corp Senior Unsecured 3.600% 04/01/50	09/09/2025	Morgan Stanley	09/11/2025	AARE II Surplus ISG	67,930,000	48,030,586	48,756,554	48,031,693		1,108		1,108			724,860	724,860	1,086,880	1,080,087
68389X-CD-5	Oracle Corp Senior Unsecured 2.300% 03/25/28	05/16/2025	Various	11/21/2025	Various	45,000,000	42,500,850	42,876,450	42,945,328		444,478		444,478			(68,878)	(68,878)	687,125	133,208
68389X-CV-5	Oracle Corp Senior Unsecured 5.500% 09/27/64	03/27/2025	Goldman Sachs	06/24/2025	ALRe Corporate AAM	15,990,000	14,452,242	14,311,042	14,454,559		2,317		2,317			(143,517)	(143,517)	212,534	2,443
68389X-CV-5	Oracle Corp Senior Unsecured 5.500% 09/27/64	07/11/2025	AAIA Modco FHLB - AAM	10/24/2025	Morgan Stanley	15,990,000	14,400,487	14,467,752	14,405,041		4,554		4,554			62,711	62,711	513,013	254,063
68389X-CZ-6	Oracle Corp Senior Unsecured 5.250% 02/03/32	02/13/2025	Various	10/24/2025	Morgan Stanley	30,000,000	29,985,600	30,865,500	29,987,313		1,713		1,713			878,187	878,187	1,155,000	42,292

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68389X-DC-6	Oracle Corp Senior Unsecured 6.125% 08/03/65	04/29/2025	JPM SECURITIES LLC	10/24/2025	Morgan Stanley	2,760,000	2,718,296	2,742,971	2,718,738		441		441			24,233	24,233	123,970	40,854
68389X-DP-7	Oracle Corp Senior Unsecured 5.875% 09/26/45	09/25/2025	Various	11/26/2025	Bank of America	80,915,000	81,033,578	75,848,455	81,033,033		(545)		(545)			(5,184,577)	(5,184,577)	771,023	
68389X-DP-7	Oracle Corp Senior Unsecured 5.875% 09/26/45	10/30/2025	ACRA RE 2A Surplus AAM	11/26/2025	Bank of America	38,400,000	37,810,495	36,032,394	37,812,041		1,546		1,546			(1,779,647)	(1,779,647)	372,157	213,067
68389X-DR-3	Oracle Corp Senior Unsecured 5.950% 09/26/55	09/24/2025	Deutsche Bank AG	12/01/2025	Various	23,000,000	22,774,600	21,290,525	22,775,082		482		482			(1,484,557)	(1,484,557)	239,488	
693475-BX-2	PNC Financial Services Group I Senior Unsecured 5.492% 05/14/30	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	12,270,000	12,501,412	12,807,671	12,475,039		(26,374)		(26,374)			332,633	332,633	554,070	187,186
6944PL-3F-4	Pacific Life Global Funding II Secured 4.850% 02/10/30	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	5,770,000	5,750,267	5,781,829	5,750,625		359		359			31,203	31,203	37,313	10,883
695114-CB-2	PacifiCorp Secured 6.100% 08/01/36	10/30/2025	ACRA RE 2A Surplus AAM	11/06/2025	Millennium Advisors	500,000	540,783	534,190	540,730		(52)		(52)			(6,540)	(6,540)	8,133	7,540
717081-FG-3	Pfizer Inc Senior Unsecured 5.600% 11/15/55	11/19/2025	Various	12/09/2025	AMH - AmerUs Group Co.	37,333,000	37,246,572	37,129,800	37,246,582		10		10			(116,782)	(116,782)	104,532	
718172-CW-7	Philip Morris International In Senior Unsecured 5.625% 11/17/29	03/06/2025	BNP Paribas	03/27/2025	Goldman Sachs	15,000,000	15,601,800	15,565,650	15,595,165		(6,635)		(6,635)			(29,515)	(29,515)	307,031	257,813
718172-DA-4	Philip Morris International In Senior Unsecured 5.125% 02/15/30	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	12,380,000	12,503,305	12,685,662	12,499,015		(4,290)		(4,290)			186,648	186,648	132,182	15,862
718172-DT-3	Philip Morris International In Senior Unsecured 4.375% 04/30/30	04/28/2025	Sumitomo Mitsui Banking Corpor	09/12/2025	Morgan Stanley	19,600,000	19,441,240	19,751,508	19,451,976		10,736		10,736			299,532	299,532	321,563	
718172-DU-0	Philip Morris International In Senior Unsecured 4.875% 04/30/35	04/28/2025	Barclays	10/08/2025	Barclays	11,220,000	10,994,927	11,248,499	11,002,657		7,731		7,731			245,841	245,841	241,581	
718547-BA-9	Phillips 66 Co Junior Subordinated 6.200% 03/15/56	09/16/2025	Royal Bank of Canada	11/13/2025	ACRA RE 2B Surplus AAM	6,090,000	6,090,000	6,103,832	6,090,000							13,832	13,832	57,686	
720186-AK-1	Piedmont Natural Gas Co Inc Senior Unsecured 3.640% 11/01/46	06/13/2025	AARE Surplus AAM	11/19/2025	LSW Modco AAM	2,190,000	1,570,325	1,642,355	1,576,764		6,439		6,439			65,591	65,591	43,844	9,300
74256L-EY-1	Principal Life Global Funding Senior Secured 5.100% 01/25/29	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	11,930,000	12,006,471	12,286,349	11,997,113		(9,359)		(9,359)			289,236	289,236	380,269	49,012
743263-AE-5	Progress Energy Inc Senior Unsecured 7.750% 03/01/31	01/29/2025	Midland AAM	02/21/2025	Morgan Stanley	2,250,000	2,550,425	2,543,018	2,547,622		(2,803)		(2,803)			(4,605)	(4,605)	83,797	71,688
743263-AP-0	Progress Energy Inc Senior Unsecured 6.000% 12/01/39	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	11,490,000	12,250,638	12,256,394	12,247,808		(2,830)		(2,830)			8,587	8,587	310,230	245,120
744320-BJ-0	Prudential Financial Inc Junior Subordinated 5.125% 03/01/52	11/13/2025	ALRe Corporate AAM	12/17/2025	Barclays	6,365,000	6,324,073	6,292,694	6,324,784		711		711			(32,090)	(32,090)	97,862	67,960
744320-BJ-0	Prudential Financial Inc Junior Subordinated 5.125% 03/01/52	09/05/2025	ALRE - DFL Trust AAM	11/13/2025	AMH - AmerUs Group Co.	818,000	804,135	812,740	804,257		122		122			8,483	8,483	8,734	815
744320-BK-7	Prudential Financial Inc Junior Subordinated 6.000% 09/01/52	05/20/2025	ALRE - DFL Trust AAM	10/08/2025	Barclays	3,500,000	3,510,816	3,651,375	3,510,676		(141)		(141)			140,699	140,699	127,167	45,500
744320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54	07/14/2025	Various	10/15/2025	Various	16,000,000	16,451,200	17,083,125	16,439,902		(11,298)		(11,298)			643,223	643,223	600,076	268,667
744320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54	07/14/2025	Various	07/24/2025	ACRA RE 2B Surplus AAM	34,000,000	34,958,800	35,206,150	34,951,839		(6,961)		(6,961)			254,311	254,311	791,917	570,917
744320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54	05/20/2025	AAIA NonModco AAM	10/08/2025	Barclays	14,000,000	14,402,500	14,990,500	14,389,930		(12,570)		(12,570)			600,570	600,570	515,667	161,778
744320-AC-9	Prudential Financial Inc Senior Unsecured 5.750% 07/15/33	05/20/2025	AAIA Modco AAM	10/08/2025	Barclays	4,250,000	4,446,803	4,614,948	4,439,505		(7,298)		(7,298)			175,442	175,442	179,208	85,531
744320-AH-8	Prudential Financial Inc Senior Unsecured 5.400% 06/13/35	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	1,500,000	1,563,906	1,589,987	1,563,743		(163)		(163)			26,244	26,244	33,750	30,825
744320-BD-6	Prudential Financial Inc Senior Unsecured 6.625% 12/01/37	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	5,650,000	6,473,053	6,470,546	6,466,454		(6,599)		(6,599)			4,091	4,091	168,441	115,413
745332-CG-9	Puget Sound Energy Inc Senior Secured 4.300% 05/20/45	02/14/2025	Midland AAM	03/10/2025	Goldman Sachs	500,000	408,752	415,430	408,942		190		190			6,488	6,488	6,629	5,017
74834L-BF-6	Quest Diagnostics Inc Senior Unsecured 4.625% 12/15/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,320,000	6,267,544	6,262,678	6,268,586		1,042		1,042			(5,909)	(5,909)	83,630	56,024
74843P-AA-8	Quikrete Holdings Inc Senior Secured 6.375% 03/01/32	04/07/2025	Goldman Sachs	04/24/2025	ALRe Modco - VIAC GA - AAM	10,000,000	9,997,600	10,018,750	9,997,799		199		199			20,951	20,951	129,271	102,708

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
749983-AA-0	RWE Finance US LLC Senior Unsecured 5.875% 04/16/34	07/09/2025	Societe General	10/08/2025	Barclays	15,000,000	15,465,300	15,762,600	15,455,901		(9,399)		(9,399)			306,699	306,699	423,490	205,625
749983-AA-0	RWE Finance US LLC Senior Unsecured 5.875% 04/16/34	08/14/2025	Goldman Sachs	08/28/2025	AARE Surplus AAM	10,000,000	10,434,500	10,435,759	10,433,186		(1,314)		(1,314)			2,573	2,573	215,417	194,201
749983-AB-8	RWE Finance US LLC Senior Unsecured 6.250% 04/16/54	09/09/2025	Various	12/09/2025	Various	58,030,000	59,232,202	59,489,279	59,233,260		1,058		1,058			256,019	256,019	2,172,047	1,146,931
749983-AC-6	RWE Finance US LLC Senior Unsecured 5.125% 09/18/35	09/15/2025	Barclays	12/09/2025	ACRA RE 2B Surplus AAM	15,000,000	14,918,850	14,856,419	14,920,266		1,416		1,416			(63,847)	(63,847)	172,969	
749983-AE-2	RWE Finance US LLC Senior Unsecured 5.875% 09/18/55	10/08/2025	Barclays	10/27/2025	ALRe Modco - VIAC GA - AAM	6,300,000	6,256,656	6,328,732	6,256,714		58		58			72,018	72,018	40,097	21,591
759351-AN-9	Reinsurance Group of America I Senior Unsecured 3.900% 05/15/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,520,000	6,255,484	6,292,256	6,260,988		5,504		5,504			31,268	31,268	93,942	69,927
759351-AR-0	Reinsurance Group of America I Senior Unsecured 6.000% 09/15/33	09/12/2025	ORIX Life - Custody	11/13/2025	ACRA RE 2B Surplus AAM	1,500,000	1,613,122	1,606,073	1,611,068		(2,054)		(2,054)			(4,995)	(4,995)	59,500	44,250
759351-AS-8	Reinsurance Group of America I Senior Unsecured 5.750% 09/15/34	02/21/2025	Morgan Stanley	10/08/2025	Barclays	6,180,000	6,261,391	6,469,718	6,257,440		(3,950)		(3,950)			212,278	212,278	379,040	156,946
759351-AT-6	Reinsurance Group of America I Subordinated 6.650% 09/15/55	02/26/2025	Bank of America	12/01/2025	Morgan Stanley	1,050,000	1,051,500	1,081,038	1,051,472		(28)		(28)			29,566	29,566	52,175	
76026A-AB-3	Repsol E&P Capital Markets US Senior Unsecured 5.204% 09/16/30	09/09/2025	Goldman Sachs	09/16/2025	JPM SECURITIES LLC	2,000,000	2,000,000	2,024,680	2,000,000							24,680	24,680	289	
76026A-AC-1	Repsol E&P Capital Markets US Senior Unsecured 5.976% 09/16/35	09/09/2025	Goldman Sachs	09/16/2025	Royal Bank of Canada	2,164,000	2,164,000	2,209,466	2,164,000							45,466	45,466	359	
76209P-AD-5	RGA Global Funding Secured 5.500% 01/11/31	07/16/2025	ALRE - MSPL Trust AAM - AFS	09/09/2025	Morgan Stanley	6,000,000	6,160,766	6,289,260	6,156,902		(3,864)		(3,864)			132,358	132,358	54,083	4,583
76209P-AF-0	RGA Global Funding Secured 5.050% 12/06/31	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	12,680,000	12,493,984	12,970,372	12,507,595		13,610		13,610			462,777	462,777	487,370	138,740
76209P-AG-8	RGA Global Funding Secured 5.250% 01/09/30	03/14/2025	Various	10/15/2025	JPM SECURITIES LLC	38,610,000	39,022,056	39,616,159	39,002,684		(19,372)		(19,372)			613,475	613,475	867,083	335,758
78351G-AA-3	Ryan Specialty LLC RYAN SPECIALTY 5.875% 08/01/32	04/07/2025	Goldman Sachs	06/26/2025	ALRe Corporate AAM	10,000,000	9,845,500	10,028,750	9,849,782		4,282		4,282			178,968	178,968	233,368	109,340
78410G-AG-9	SBA Communications Corp SBA COMMUNICATIONS CORP 3.125% 02/01/29	04/04/2025	Goldman Sachs	12/29/2025	ALRe Corporate AAM	5,000,000	4,588,600	4,780,496	4,660,871		72,271		72,271			119,625	119,625	142,361	28,646
79587J-2B-8	Sammons Financial Group Global Secured 5.050% 01/10/28	03/06/2025	BNP Paribas	11/03/2025	ALRe Modco - VIAC GA - AAM	5,000,000	5,039,000	5,082,650	5,030,691		(8,309)		(8,309)			51,959	51,959	205,507	39,979
79588T-AE-0	Sammons Financial Group Inc Senior Unsecured 4.750% 04/08/32	03/21/2025	Morgan Stanley	10/08/2025	Barclays	6,600,000	6,203,274	6,455,394	6,228,611		25,337		25,337			226,783	226,783	314,371	144,558
806851-AP-6	Schlumberger Holdings Corp Senior Unsecured 4.850% 05/15/33	03/17/2025	Tax Free Exchange	12/09/2025	ACRA RE 2B Surplus AAM	23,170,000	23,048,144	23,256,686	23,058,441		10,298		10,298			198,245	198,245	1,198,661	380,825
808513-CD-5	Charles Schwab Corp/The Senior Unsecured 5.643% 05/19/29	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	12,190,000	12,498,407	12,553,262	12,490,409		(7,998)		(7,998)			62,853	62,853	246,491	181,524
808625-AA-5	Science Applications Internati SENIOR 4.875% 04/01/28	04/07/2025	Goldman Sachs	09/03/2025	Morgan Stanley	10,000,000	9,485,300	9,902,000	9,549,714		64,414		64,414			352,286	352,286	207,188	9,479
81211K-AY-6	Sealed Air Corp SENIOR 4.000% 12/01/27	01/09/2025	Jackson Ntl FWH - AAM	12/26/2025	Jackson Ntl FWH - AAM	5,143,000	4,917,145	5,119,331	4,988,568		71,423		71,423			130,763	130,763	220,006	21,715
816851-BT-5	Sempra Junior Subordinated 6.400% 10/01/54	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	10,000,000	10,188,500	10,219,464	10,183,759		(4,741)		(4,741)			35,705	35,705	394,667	304,000
817565-CE-2	Service Corp International/US Senior Unsecured 5.125% 06/01/29	07/31/2025	ALRe Corporate AAM	12/29/2025	ALRe Corporate AAM	7,091,000	7,031,780	7,132,497	7,038,065		6,285		6,285			94,431	94,431	209,972	60,569
817565-CH-5	Service Corp International/US SERVICE CORP INTL 5.750% 10/15/32	04/07/2025	Goldman Sachs	06/26/2025	ALRe Corporate AAM	10,000,000	9,855,400	10,075,233	9,858,964		3,564		3,564			216,269	216,269	445,625	321,042
82983M-AB-6	Sitio Royalties Operating Part Senior Unsecured 7.875% 11/01/28	04/07/2025	Goldman Sachs	08/19/2025	Call 104.5965	5,000,000	5,120,550	5,229,825	5,104,911		(15,640)		(15,640)			(104,911)	(104,911)	544,825	171,719
829932-AB-8	Sixth Street Lending Partners Sr Unsecured 6.500% 03/11/29	03/27/2025	Goldman Sachs	12/09/2025	AMH - AmerUs Group Co.	29,400,000	30,011,814	30,436,397	29,911,598		(100,216)		(100,216)			524,799	524,799	1,422,633	90,242
829932-AB-8	Sixth Street Lending Partners Sr Unsecured 6.500% 03/11/29	01/21/2025	Tax Free Exchange	12/09/2025	AMH - AmerUs Group Co.	52,800,000	52,648,000	54,661,284	52,681,662		33,662		33,662			1,979,623	1,979,623	4,270,933	1,239,333

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
829932-AD-4	Sixth Street Lending Partners Sr Unsecured 5.750% 01/15/30	01/20/2025	Tax Free Exchange	10/15/2025	Barclays	11,500,000	11,481,759	11,673,880	11,484,262		2,503		2,503			189,618	189,618	497,774	9,184
829932-AE-2	Sixth Street Lending Partners Senior Unsecured 6.125% 07/15/30	04/09/2025	Barclays	10/27/2025	ALRe Modco - VIAC GA - AAM	17,500,000	17,088,300	18,065,971	17,127,132		38,832		38,832			938,839	938,839	845,590	256,484
829932-AE-2	Sixth Street Lending Partners Senior Unsecured 6.125% 07/15/30	04/10/2025	Various	12/24/2025	Various	100,850,000	100,711,838	100,733,595	100,733,595		21,756		21,756					5,851,051	522,253
829932-AE-2	Sixth Street Lending Partners Senior Unsecured 6.125% 07/15/30	09/24/2025	Various	12/24/2025	Various	8,750,000	8,943,011	8,934,317	8,934,317		(8,695)		(8,695)					345,084	124,159
83002Y-AA-7	Six Flags Entertainment Corp / PRIV PLACEMENT 6.625% 05/01/32	04/07/2025	Goldman Sachs	04/24/2025	ALRe Modco - VIAC GA - AAM	10,000,000	10,010,800	10,068,750	10,010,800							57,950	57,950	316,528	288,924
83368R-BS-0	Societe Generale SA Senior Non Preferred 6.691% 01/10/34	05/20/2025	ALRE - DFL Trust AAM	07/08/2025	ALRe Modco - VIAC GA - AAM	12,000,000	12,570,512	12,787,151	12,563,832		(6,680)		(6,680)			223,319	223,319	396,999	292,174
837004-BX-7	Dominion Energy South Carolina Secured 5.300% 05/15/33	05/20/2025	ALRE - DFL Trust AAM	12/09/2025	AMH - AmerUs Group Co.	950,000	954,597	990,968	954,346		(250)		(250)			36,621	36,621	28,532	839
837004-CJ-7	Dominion Energy South Carolina Secured 5.100% 06/01/65	03/27/2025	Goldman Sachs	10/08/2025	Barclays	7,140,000	6,218,083	6,500,970	6,221,752		3,668		3,668			279,218	279,218	311,542	118,346
842400-HX-4	Southern California Edison Co Secured 5.875% 12/01/53	10/30/2025	ACRA RE 2A Surplus AAM	12/17/2025	AARE - PACS Trust AAM	3,000,000	2,963,810	2,879,613	2,964,062		251		251			(84,448)	(84,448)	95,958	72,948
842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51	03/10/2025	Goldman Sachs	06/24/2025	ALRe Corporate AAM	12,850,000	12,459,103	12,626,856	12,461,597		2,494		2,494			165,259	165,259	370,776	235,583
842587-EB-9	Southern Co/The Junior Subordinated 6.375% 03/15/55	09/12/2025	Various	12/17/2025	Various	32,470,000	34,374,106	34,195,632	34,350,015		(24,090)		(24,090)			(154,383)	(154,383)	469,685	30,122
842587-EB-9	Southern Co/The Junior Subordinated 6.375% 03/15/55	04/09/2025	UBS	07/02/2025	ACRA RE 2A Surplus AAM	9,450,000	9,520,875	9,782,746	9,520,223		(652)		(652)			262,523	262,523	204,159	70,284
8426EP-AK-4	Southern Co Gas Capital Corp Senior Unsecured 5.100% 09/15/35	09/03/2025	Various	09/25/2025	Various	25,000,000	24,929,325	24,965,350	24,929,518		193		193			35,832	35,832	63,750	
843646-AH-3	Southern Power Co Senior Unsecured 5.150% 09/15/41	01/29/2025	Midland AAM	02/21/2025	Morgan Stanley	1,000,000	935,261	935,720	935,462		201		201			258	258	22,746	19,169
845437-BT-8	Southwestern Electric Power Co Senior Unsecured 3.250% 11/01/51	09/09/2025	Morgan Stanley	10/03/2025	AARe - APAC Dedicated Surplus	18,020,000	12,000,960	12,121,847	12,007,793		6,833		6,833			114,054	114,054	247,274	209,858
845743-BN-2	Southwestern Public Service Co Secured 4.500% 08/15/41	01/29/2025	Midland AAM	03/10/2025	Goldman Sachs	1,000,000	862,428	875,000	863,043		615		615			11,957	11,957	25,750	20,500
852234-AR-4	Block Inc BLOCK INC 6.500% 05/15/32	04/04/2025	Goldman Sachs	05/15/2025	Tax Free Exchange	10,000,000	10,037,100	10,037,096	10,037,096		(4)		(4)					325,000	256,389
853496-AG-2	Standard Industries Inc/NY Senior Unsecured 4.375% 07/15/30	04/07/2025	Goldman Sachs	09/03/2025	Morgan Stanley	10,000,000	9,055,450	9,563,900	9,118,606		63,156		63,156			445,294	445,294	278,299	100,260
85350E-AB-2	Standard Industries Inc/NY BMCAUS TL B 1L USD 6.471% 09/22/28	03/05/2025	Tax Free Exchange	09/04/2025	Barclays	238,837	238,520	239,732	238,573		53		53			1,159	1,159	6,915	28
85350E-AB-2	Standard Industries Inc/NY BMCAUS TL B 1L USD 6.471% 09/22/28	03/05/2025	Tax Free Exchange	06/17/2025	Redemption 100.0000	5,818	5,810	5,818	5,818		8		8					1,200	1
86765B-AV-1	Energy Transfer LP Senior Unsecured 5.400% 10/01/47	09/23/2025	Morgan Stanley	12/09/2025	AMH - AmerUs Group Co.	12,500,000	11,468,875	11,271,413	11,473,828		4,953		4,953			(202,416)	(202,416)	465,000	324,375
86944B-AH-6	Sutter Health Unsecured 3.161% 08/15/40	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	1,900,000	1,515,572	1,517,592	1,516,218		646		646			1,374	1,374	14,681	12,512
87264A-AX-3	T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40	09/09/2025	Morgan Stanley	09/22/2025	JPM SECURITIES LLC	16,490,000	14,957,090	14,947,361	14,959,897		2,808		2,808			(12,537)	(12,537)	316,631	290,579
87264A-BY-0	T-Mobile USA Inc Senior Unsecured 3.600% 11/15/60	09/09/2025	Morgan Stanley	09/11/2025	AARE II Surplus ISG	44,140,000	30,022,262	30,211,866	30,022,656		394		394			189,209	189,209	512,024	507,610
87264A-CT-0	T-Mobile USA Inc Senior Unsecured 3.400% 10/15/52	10/08/2025	Barclays	12/09/2025	AMH - AmerUs Group Co.	21,270,000	14,675,024	14,404,195	14,692,888		17,864		17,864			(288,693)	(288,693)	470,067	349,537
87264A-CX-1	T-Mobile USA Inc Senior Unsecured 5.800% 09/15/62	03/27/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	6,400,000	6,211,648	6,230,016	6,211,795		147		147			18,221	18,221	46,400	13,404
87264A-DF-9	T-Mobile USA Inc Senior Unsecured 5.150% 04/15/34	09/12/2025	AAIA FA ACRA 2 MODCO	12/09/2025	ACRA RE 2B Surplus AAM	6,000,000	6,192,247	6,139,636	6,187,885		(4,362)		(4,362)			(48,249)	(48,249)	200,850	126,175
872652-AB-8	TPG Operating Group II LP Senior Unsecured 5.375% 01/15/36	08/28/2025	Bank of America	09/19/2025	Stifel Nicolaus	10,000,000	9,997,100	10,034,300	9,997,100							37,200	37,200	56,736	22,396
872652-AB-8	TPG Operating Group II LP Senior Unsecured 5.375% 01/15/36	08/14/2025	Citadel	08/28/2025	AARE Surplus AAM	15,000,000	14,890,950	14,948,505	14,891,177		227		227			57,328	57,328	31,354	2,240

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
872652-AB-8	TPG Operating Group II LP Senior Unsecured 5.375% 01/15/36	10/30/2025	AAIA FA ACRA 2 MODCO	12/09/2025	ACRA RE 2B Surplus AAM	15,000,000	14,093,018	14,967,660	15,092,542		(476)		(476)			(124,882)	(124,882)	257,552	170,208
87268L-AB-3	TR Finance LLC Senior Unsecured 5.850% 04/15/40	03/20/2025	Tax Free Exchange	11/25/2025	Various	17,790,000	17,960,626	18,572,743	17,956,289		(4,337)		(4,337)			616,453	616,453	1,149,913	448,086
87305Q-CR-0	TTX Co Senior Unsecured 5.750% 11/22/33	07/17/2025	ALRE - TDF Trust AAM	11/13/2025	ACRA RE 2B Surplus AAM	3,750,000	3,932,081	4,022,395	3,926,425		(5,656)		(5,656)			95,970	95,970	102,422	32,943
87422V-AN-8	TALEN ENERGY SUPPLY LLC Senior Unsecured 6.500% 02/01/36	10/10/2025	Goldman Sachs	12/29/2025	ALRe Corporate AAM	6,667,000	6,658,666	6,880,564	6,658,666							221,898	221,898	74,633	
87422V-AN-8	TALEN ENERGY SUPPLY LLC Senior Unsecured 6.500% 02/01/36	12/11/2025	ALRE - DFL Trust AAM	12/29/2025	ALRe Corporate AAM	3,333,000	3,435,628	3,439,766	3,434,967		(661)		(661)			4,799	4,799	37,311	26,479
875127-BN-1	Tampa Electric Co Senior Unsecured 5.150% 03/01/35	10/31/2025	Morgan Stanley	11/13/2025	ACRA RE 2B Surplus AAM	15,000,000	15,276,300	15,218,150	15,275,714		(586)		(586)			(57,565)	(57,565)	154,500	133,042
87612G-AA-9	Targa Resources Corp Senior Unsecured 4.200% 02/01/33	04/29/2025	JPM SECURITIES LLC	09/09/2025	Morgan Stanley	6,830,000	6,259,763	6,491,027	6,281,848		22,085		22,085			209,179	209,179	174,507	70,918
87612G-AC-5	Targa Resources Corp Senior Unsecured 6.125% 03/15/33	04/29/2025	JPM SECURITIES LLC	06/17/2025	ALRE - DFL Trust AAM	6,060,000	6,247,981	6,289,882	6,245,535		(2,447)		(2,447)			44,348	44,348	94,856	46,397
87612G-AM-3	Targa Resources Corp Senior Unsecured 5.550% 08/15/35	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	12,110,000	12,402,093	12,350,455	12,400,108		(1,985)		(1,985)			(49,653)	(49,653)	164,292	100,816
87612G-AN-1	Targa Resources Corp Senior Unsecured 6.125% 05/15/55	04/29/2025	JPM SECURITIES LLC	10/03/2025	AARe - APAC Dedicated Surplus	6,480,000	6,269,400	6,564,946	6,272,383		2,983		2,983			292,562	292,562	238,140	69,458
88104L-AG-8	TerraForm Power Operating LLC SENIOR 4.750% 01/15/30	02/13/2025	ALRe Corporate AAM	09/03/2025	Morgan Stanley	8,600,000	7,972,071	8,279,478	8,034,324		62,253		62,253			245,154	245,154	259,851	31,772
882508-CJ-1	Texas Instruments Inc Senior Unsecured 5.150% 02/08/54	10/30/2025	AAIA FA ACRA 2 MODCO	12/09/2025	ACRA RE 2B Surplus AAM	13,600,000	13,309,783	12,896,660	13,310,722		939		939			(414,062)	(414,062)	235,412	159,536
88339W-AB-2	Williams Cos Inc/The Senior Unsecured 4.900% 03/15/29	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	12,530,000	12,504,063	12,647,907	12,505,533		1,470		1,470			142,374	142,374	383,731	271,170
883556-CL-4	Thermo Fisher Scientific Inc Senior Unsecured 2.000% 10/15/31	10/06/2025	AEL FWH AAM	10/08/2025	Barclays	3,000,000	2,658,243	2,654,640	2,658,665		422		422			(4,025)	(4,025)	29,000	28,500
88632Q-AE-3	Cloud Software Group Inc Senior Secured 6.500% 03/31/29	04/07/2025	Goldman Sachs	04/24/2025	ALRe Modco - VIAC GA - AAM	10,000,000	9,692,900	9,975,000	9,695,932		3,032		3,032			279,068	279,068	41,528	14,444
88732J-AJ-7	Time Warner Cable LLC Senior Secured 6.550% 05/01/37	10/08/2025	Barclays	12/09/2025	AMH - AmerUs Group Co.	11,640,000	12,178,583	11,862,134	12,173,700		(4,882)		(4,882)			(311,566)	(311,566)	461,688	334,618
88732J-AN-8	Time Warner Cable LLC Senior Secured 7.300% 07/01/38	04/29/2025	JPM SECURITIES LLC	10/08/2025	Barclays	8,000,000	8,346,880	8,758,320	8,340,552		(6,328)		(6,328)			417,768	417,768	450,978	193,044
88732J-AU-2	Time Warner Cable LLC Senior Secured 6.750% 06/15/39	02/21/2025	Morgan Stanley	10/08/2025	Barclays	12,510,000	12,455,081	13,069,948	12,458,169		3,088		3,088			611,779	611,779	689,614	161,848
88732J-AY-4	Time Warner Cable LLC Senior Secured 5.875% 11/15/40	06/05/2025	Various	11/19/2025	Various	35,410,000	32,559,209	33,385,060	32,611,776		52,567		52,567			773,283	773,283	1,594,561	622,347
88732J-BB-3	Time Warner Cable LLC Senior Secured 5.500% 09/01/41	04/29/2025	Various	10/08/2025	Various	23,330,000	20,038,358	21,411,807	20,095,197		56,839		56,839			1,316,610	1,316,610	777,019	139,503
88732J-BB-3	Time Warner Cable LLC Senior Secured 5.500% 09/01/41	04/29/2025	Various	06/26/2025	Various	33,440,000	29,198,269	30,059,614	29,232,704		34,435		34,435			826,911	826,911	573,638	140,922
89417E-AD-1	Travelers Cos Inc/The Senior Unsecured 6.250% 06/15/37	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	6,000,000	6,733,540	6,704,205	6,731,954		(1,585)		(1,585)			(27,749)	(27,749)	154,167	140,625
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS 3.850% 05/31/29	09/18/2025	Midland AAM	11/03/2025	CROSSTRADE	910,253	904,829	905,902	905,091		262		262			811	811	16,646	1,752
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS 3.850% 05/31/29	09/18/2025	Midland AAM	10/31/2025	Redemption 100.0000	39,426	39,191	39,426	39,426		235		235					190	76
902494-BK-8	Tyson Foods Inc Senior Unsecured 4.350% 03/01/29	03/27/2025	Various	09/09/2025	Various	19,170,000	18,764,471	19,021,997	18,794,517		30,046		30,046			227,479	227,479	561,625	288,532
902494-BL-6	Tyson Foods Inc Senior Unsecured 5.400% 03/15/29	03/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	12,500,000	12,766,250	12,841,875	12,759,982		(6,268)		(6,268)			81,893	81,893	84,375	16,875
911312-BV-7	United Parcel Service Inc Senior Unsecured 5.200% 04/01/40	10/08/2025	Barclays	12/11/2025	AARe - APAC Dedicated Surplus	4,950,000	4,995,045	5,000,361	4,994,682		(363)		(363)			5,679	5,679	50,050	5,720
91159H-JB-7	US Bancorp Subordinated 2.491% 11/03/36	09/05/2025	ALRE - DFL Trust AAM	12/17/2025	Barclays	3,000,000	2,593,615	2,617,290	2,602,049		8,434		8,434			15,241	15,241	46,706	25,325

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91324P-CD-2	UnitedHealth Group Inc Senior Unsecured 4.250% 03/15/43	10/17/2025	Goldman Sachs	12/09/2025	ACRA RE 2B Surplus AAM	10,000,000	8,859,400	8,617,147	8,865,092		5,692		5,692			(247,945)	(247,945)	99,167	41,319
91324P-CR-1	UnitedHealth Group Inc Senior Unsecured 4.750% 07/15/45	10/17/2025	Citigroup	12/09/2025	ACRA RE 2B Surplus AAM	20,000,000	18,576,600	18,050,934	18,583,110		6,510		6,510			(532,176)	(532,176)	380,000	250,694
91324P-DL-3	UnitedHealth Group Inc Senior Unsecured 4.250% 06/15/48	10/17/2025	Wells Fargo	12/09/2025	ACRA RE 2B Surplus AAM	10,000,000	8,455,800	8,223,140	8,461,109		5,309		5,309			(237,969)	(237,969)	205,417	147,569
91324P-DT-6	UnitedHealth Group Inc Senior Unsecured 3.500% 08/15/39	09/09/2025	Morgan Stanley	12/11/2025	AARe - APAC Dedicated Surplus	18,000,000	14,967,900	15,125,953	15,006,223		38,323		38,323			119,729	119,729	203,000	43,750
91324P-EK-4	UnitedHealth Group Inc Senior Unsecured 4.750% 05/15/52	07/14/2025	Morgan Stanley	10/08/2025	Barclays	40,000,000	33,378,400	35,439,600	33,404,315		25,915		25,915			2,035,285	2,035,285	760,000	316,667
91324P-FH-0	UnitedHealth Group Inc Senior Unsecured 4.950% 01/15/32	02/13/2025	Various	12/09/2025	ACRA RE 2B Surplus AAM	19,000,000	18,832,410	19,453,165	18,850,156		17,746		17,746			603,009	603,009	846,450	62,150
91324P-FQ-0	UnitedHealth Group Inc Senior Unsecured 5.300% 06/15/35	06/17/2025	Bank of America	08/28/2025	AARE Surplus AAM	2,600,000	2,596,646	2,660,926	2,596,686		40		40			64,240	64,240	26,029	
91324P-FQ-0	UnitedHealth Group Inc Senior Unsecured 5.300% 06/15/35	10/30/2025	ACRA RE 2A Surplus AAM	12/09/2025	ACRA RE 2B Surplus AAM	2,600,000	2,707,504	2,696,207	2,706,634		(870)		(870)			(10,427)	(10,427)	64,689	49,761
91327T-AA-9	Uniti Group LP / Uniti Group F Secured 10.500% 02/15/28	04/07/2025	Goldman Sachs	06/24/2025	Call 106.4810	1,802,000	1,894,353	1,918,788	1,884,333		(10,020)		(10,020)			(82,333)	(82,333)	168,820	12,088
91327T-AA-9	Uniti Group LP / Uniti Group F Secured 10.500% 02/15/28	04/07/2025	Goldman Sachs	10/06/2025	Redemption 105.2500	8,198,000	8,618,148	8,628,395	8,628,395		10,248		10,248					480,608	54,995
91913Y-BF-6	Valero Energy Corp Senior Unsecured 5.150% 02/15/30	03/10/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	6,230,000	6,279,155	6,305,944	6,278,039		(1,115)		(1,115)			27,904	27,904	73,973	30,302
92328M-AC-7	Venture Global Calcasieu Pass Senior Secured 3.875% 11/01/33	04/07/2025	Various	10/10/2025	Various	10,500,000	8,957,085	9,148,125	9,029,806		72,721		72,721			118,319	118,319	387,661	177,389
92343V-ER-1	Verizon Communications Inc Senior Unsecured 4.329% 09/21/28	05/09/2025	Various	06/25/2025	Taxable Exchange	45,000,000	44,952,443	44,964,077	44,954,485		2,042		2,042			9,592	9,592	508,658	251,924
92343V-FE-9	Verizon Communications Inc Senior Unsecured 3.150% 03/22/30	04/25/2025	Various	04/29/2025	JPM SECURITIES LLC	6,250,000	5,844,750	5,868,938	5,845,475		725		725			23,462	23,462	20,781	18,876
92343V-FE-9	Verizon Communications Inc Senior Unsecured 3.150% 03/22/30	04/25/2025	Various	06/25/2025	Taxable Exchange	18,750,000	17,534,252	16,846,422	17,570,698		36,446		36,446			(724,276)	(724,276)	153,203	56,629
92343V-FW-9	Verizon Communications Inc Senior Unsecured 2.987% 10/30/56	07/30/2025	Goldman Sachs	11/19/2025	Barclays	15,000,000	9,014,250	8,995,950	9,036,515		22,265		22,265			(40,565)	(40,565)	248,917	112,013
92343V-HA-5	Verizon Communications Inc Senior Unsecured 5.401% 07/02/37	06/25/2025	Taxable Exchange	07/02/2025	ACRA RE 2A Surplus AAM	63,180,000	62,319,157	63,613,920	62,319,229		72		72			1,294,691	1,294,691	575,009	
92763M-AB-1	Vnom Sub Inc VIPER ENERGY INC 7.375% 11/01/31	04/04/2025	Goldman Sachs	07/23/2025	Call 106.8720	5,000,000	5,164,750	5,343,601	5,152,719		(12,031)		(12,031)			(152,719)	(152,719)	611,969	159,792
92840V-AR-3	Vistra Operations Co LLC Sr Unsecured 6.875% 04/15/32	04/07/2025	Goldman Sachs	04/24/2025	ALRe Modco - VIAC GA - AAM	10,000,000	10,170,000	10,304,050	10,166,630		(3,370)		(3,370)			137,420	137,420	359,028	330,382
929903-AM-4	Wachovia Corp Subordinated 5.500% 08/01/35	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	7,000,000	7,251,740	7,231,442	7,251,095		(646)		(646)			(19,652)	(19,652)	109,083	95,181
94973V-AL-1	Elevance Health Inc Senior Unsecured 5.850% 01/15/36	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	5,000,000	5,337,723	5,311,788	5,336,874		(849)		(849)			(25,086)	(25,086)	95,875	85,313
94973V-AY-3	Elevance Health Inc Senior Unsecured 4.625% 05/15/42	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	4,000,000	3,622,626	3,617,646	3,624,861		2,235		2,235			(7,215)	(7,215)	91,472	65,264
95000U-3F-8	Wells Fargo & Co Senior Unsecured 5.557% 07/25/34	05/20/2025	AAIA NonModco AAM	09/12/2025	Morgan Stanley	36,940,000	37,211,797	38,849,429	37,206,369		(5,428)		(5,428)			1,643,059	1,643,059	1,311,483	650,039
95000U-3G-6	Wells Fargo & Co Senior Unsecured 6.303% 10/23/29	03/27/2025	Goldman Sachs	09/09/2025	Morgan Stanley	17,820,000	18,716,881	18,915,217	18,612,366		(104,515)		(104,515)			302,851	302,851	989,035	483,598
95000U-3J-0	Wells Fargo & Co Senior Unsecured 5.198% 01/23/30	04/29/2025	Various	10/08/2025	Various	45,440,000	46,063,671	46,818,195	45,983,366		(80,305)		(80,305)			834,829	834,829	1,679,624	348,168
95000U-3T-8	Wells Fargo & Co Senior Unsecured 4.970% 04/23/29	04/16/2025	Various	10/27/2025	Various	25,000,000	25,031,540	25,493,353	25,027,429		(4,111)		(4,111)			465,924	465,924	472,150	
958254-AK-0	Western Midstream Operating LP Senior Unsecured 4.750% 08/15/28	03/04/2025	ALRE - MSPL Trust AAM - AFS	03/27/2025	Goldman Sachs	2,950,000	2,940,348	2,928,701	2,940,531		184		184			(11,830)	(11,830)	16,737	7,395
969457-BV-1	Williams Cos Inc/The Senior Unsecured 5.750% 06/24/44	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	1,000,000	1,013,615	1,009,982	1,013,608		(7)		(7)			(3,626)	(3,626)	22,201	14,056

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
98380M-AB-1	XPLR Infrastructure Operating Senior Unsecured 8.625% 03/15/33	12/11/2025	ALRE - DFL Trust AAM	12/29/2025	ALRE - DFL Trust AAM	16,859,000	17,671,179	17,700,370	17,663,540		(7,639)		(7,639)			36,831	36,831	420,070	347,366
98389B-AH-3	Xcel Energy Inc Senior Unsecured 6.500% 07/01/36	02/14/2025	Midland AAM	03/10/2025	Goldman Sachs	544,000	579,910	589,723	579,748		(162)		(162)			9,975	9,975	6,876	4,224
98389B-AW-0	Xcel Energy Inc Senior Unsecured 2.600% 12/01/29	03/27/2025	Various	09/09/2025	Morgan Stanley	13,890,000	12,496,201	13,005,485	12,629,454		133,253		133,253			376,031	376,031	279,884	100,231
AP8115-77-0	Telstra Group Ltd Senior Unsecured 3.250% 11/15/27	02/21/2025	Morgan Stanley	07/29/2025	Tax Free Exchange	6,510,000	6,258,389	6,296,206	6,296,206		37,817		37,817					149,278	58,771
01626P-AU-0	Alimentation Couche-Tard Inc Senior Unsecured 5.267% 02/12/34	02/21/2025	Morgan Stanley	06/24/2025	ALRe Corporate AAM	6,370,000	6,250,053	6,330,580	6,253,622		3,569		3,569			76,958	76,958	123,020	11,184
112586-AB-8	Brookfield Asset Management Lt Senior Unsecured 6.077% 09/15/55	09/04/2025	Wells Fargo	12/01/2025	Morgan Stanley	6,000,000	5,999,880	6,135,480	5,999,919		39		39			135,561	135,561	84,065	
11271L-AD-4	Brookfield Finance Inc Senior Unsecured 4.850% 03/29/29	04/29/2025	JPM SECURITIES LLC	10/08/2025	Barclays	12,450,000	12,499,925	12,660,530	12,494,887		(5,037)		(5,037)			165,642	165,642	318,685	51,996
11271L-AP-7	Brookfield Finance Inc Senior Unsecured 5.813% 03/03/55	04/29/2025	JPM SECURITIES LLC	10/08/2025	Barclays	2,520,000	2,410,279	2,541,722	2,411,104		825		825			130,618	130,618	87,893	23,194
113004-AA-3	Brookfield Asset Management Lt Senior Unsecured 5.795% 04/24/35	04/29/2025	Various	06/24/2025	Various	74,390,000	74,871,580	75,394,528	74,866,942		(4,638)		(4,638)			527,586	527,586	467,367	13,898
136385-BB-6	Canadian Natural Resources Ltd Senior Unsecured 5.000% 12/15/29	04/29/2025	JPM SECURITIES LLC	09/09/2025	Morgan Stanley	6,280,000	6,258,083	6,420,295	6,260,014		1,931		1,931			160,282	160,282	238,989	125,600
13645R-AY-0	Canadian Pacific Railway Co Senior Unsecured 4.000% 06/01/28	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,410,000	6,257,698	6,287,056	6,261,914		4,216		4,216			25,142	25,142	83,330	59,114
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	02/27/2025	Various	07/30/2025	Societe General	3,311,000	2,869,454	2,898,582	2,893,695		24,241		24,241			4,887	4,887	53,854	18,986
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	04/29/2025	Various	12/09/2025	Various	41,298,000	35,856,413	36,264,358	36,043,275		186,862		186,862			221,083	221,083	659,075	392,978
15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	03/27/2025	Various	09/12/2025	Morgan Stanley	22,390,000	18,748,349	19,894,411	18,983,904		235,556		235,556			910,506	910,506	395,557	82,849
15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	04/29/2025	JPM SECURITIES LLC	06/24/2025	ALRe Corporate AAM	7,450,000	6,257,702	6,390,208	6,280,131		22,429		22,429			110,077	110,077	87,196	57,582
15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	07/11/2025	ALRe Corporate AAM	09/12/2025	Morgan Stanley	7,450,000	6,432,125	6,619,623	6,455,894		23,769		23,769			163,729	163,729	131,617	96,519
29250N-AS-4	Enbridge Inc Subordinated 5.500% 07/15/77	05/20/2025	AAIA Modco AAM	09/09/2025	Morgan Stanley	5,357,000	5,199,178	5,329,840	5,199,766		588		588			130,074	130,074	192,331	103,122
29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	03/27/2025	Goldman Sachs	06/26/2025	ALRe Corporate AAM	35,870,000	36,711,869	36,990,938	36,640,773		(71,096)		(71,096)			350,165	350,165	1,183,087	536,431
29250N-BR-5	Enbridge Inc Senior Unsecured 5.700% 03/08/33	07/31/2025	ORIX Life - Custody	08/28/2025	AARE Surplus AAM	2,000,000	2,070,651	2,085,886	2,070,352		(299)		(299)			15,534	15,534	53,833	45,283
29250N-BS-3	Enbridge Inc Subordinated 8.250% 01/15/84	10/08/2025	HSBC SECURITIES (USA) INC	11/20/2025	Royal Bank of Canada	10,000,000	10,825,000	10,650,000	10,795,839		(29,161)		(29,161)			(145,839)	(145,839)	288,750	192,500
29250N-CD-5	Enbridge Inc Senior Unsecured 5.950% 04/05/54	10/08/2025	Citadel	11/13/2025	AMH - AmerUs Group Co.	25,000,000	25,847,500	25,660,913	25,846,351		(1,149)		(1,149)			(185,439)	(185,439)	157,014	16,528
29250N-CF-0	Enbridge Inc Junior Subordinated 7.200% 06/27/54	04/09/2025	Various	07/16/2025	Various	17,500,000	17,112,318	17,893,500	17,116,154		3,836		3,836			777,346	777,346	699,000	360,500
29250N-CF-0	Enbridge Inc Junior Subordinated 7.200% 06/27/54	04/09/2025	Various	06/24/2025	ALRe Corporate AAM	7,500,000	7,333,851	7,672,962	7,335,335		1,484		1,484			337,627	337,627	265,500	154,500
29250N-CX-9	Enbridge Inc Senior Unsecured 5.550% 06/20/35	07/15/2025	Citadel	10/08/2025	Barclays	5,000,000	4,999,750	5,175,200	4,999,876		126		126			175,324	175,324	84,021	20,042
29250N-CX-9	Enbridge Inc Senior Unsecured 5.550% 06/20/35	07/15/2025	Citadel	08/28/2025	AARE Surplus AAM	10,000,000	9,999,500	10,189,370	9,999,628		128		128			189,742	189,742	104,833	40,083
36485M-AK-5	Garda World Security Corp SECURED 4.625% 02/15/27	04/07/2025	Various	09/03/2025	Various	15,000,000	14,518,750	14,893,800	14,620,549		101,799		101,799			273,251	273,251	383,490	101,493
56501R-AD-8	Manulife Financial Corp Senior Unsecured 5.375% 03/04/46	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	10,000,000	10,135,205	10,011,728	10,135,146		(59)		(59)			(123,418)	(123,418)	103,021	83,611
67077M-AR-9	Nutrien Ltd Senior Unsecured 4.900% 06/01/43	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	1,000,000	924,352	920,248	924,770		419		419			(4,522)	(4,522)	22,050	15,108

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
67077M-AW-8	Nutrien Ltd Senior Unsecured 2.950% 05/13/30	03/04/2025	ALRE - DFL Trust AAM	03/27/2025	Goldman Sachs	3,000,000	2,752,094	2,728,290	2,754,958		2,864		2,864			(26,668)	(26,668)	33,187	27,288
78017D-AC-2	Royal Bank of Canada Senior Unsecured 5.153% 02/04/31	01/21/2025	Royal Bank of Canada	02/21/2025	Morgan Stanley	5,000,000	5,000,000	5,011,800	5,000,000							11,800	11,800	21,471	
78017D-AF-5	Royal Bank of Canada Senior Unsecured 4.715% 03/27/28	03/28/2025	Various	04/29/2025	JPM SECURITIES LLC	10,000,000	10,026,180	10,054,100	10,025,195		(985)		(985)			28,905	28,905	43,221	5,239
89346D-AE-7	TransAlta Corp Senior Unsecured 6.500% 03/15/40	10/16/2025	ACRA RE 2B Surplus AAM	12/09/2025	ACRA RE 2B Surplus AAM	2,000,000	2,026,849	2,009,923	2,026,729		(121)		(121)			(16,806)	(16,806)	30,333	11,194
89352H-AM-1	TransCanada PipeLines Ltd Senior Unsecured 4.625% 03/01/34	06/13/2025	AARE Surplus AAM	11/19/2025	JNL AAM	730,000	693,238	710,105	694,752		1,514		1,514			15,353	15,353	24,196	9,378
89352H-AW-9	TransCanada PipeLines Ltd Senior Unsecured 4.250% 05/15/28	01/09/2025	Jackson Ntl FWH - AAM	09/16/2025	Lincoln Fin Mod - AAM	1,000,000	976,278	1,003,474	980,875		4,596		4,596			22,600	22,600	35,535	6,375
97263C-AA-9	Wilton RE Ltd Subordinated 6.000% Perpet.	01/09/2025	Jackson Ntl FWH - AAM	01/15/2025	Bank of America	16,200,000	16,281,000	16,035,570	16,281,000							(245,430)	(245,430)	226,800	207,900
Y8550*-AA-8	TATA CAPITAL LTD TATA CAPITAL LTD 4.910% 08/16/27	03/26/2025	PRIVATE	11/21/2025	Tax Free Exchange	14,300,000	13,881,010	13,989,606	13,989,606		108,596		108,596					587,361	81,252
Y8550*-AB-6	TATA CAPITAL LTD TATA CAPITAL LTD 4.910% 09/03/27	03/26/2025	PRIVATE	11/21/2025	Tax Free Exchange	14,300,000	13,881,010	13,986,921	13,986,921		105,911		105,911					554,142	51,253
Y8550*-AC-4	TATA CAPITAL LTD TATA CAPITAL LTD 4.910% 10/04/27	03/26/2025	PRIVATE	11/21/2025	Tax Free Exchange	4,800,000	4,659,360	4,693,650	4,693,650		34,290		34,290					228,483	58,246
000000-00-0	JT International Financial Ser Senior Unsecured 3.875% 09/28/28	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,480,000	6,263,827	6,292,663	6,269,579		5,752		5,752			23,084	23,084	126,945	102,533
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 6.000% 07/21/31	07/21/2025	Taxable Exchange	07/29/2025	Barclays	23,371,455	1,895,201	1,656,552	1,895,201							(238,649)	(238,649)		
000000-00-0	Red Dorsal Finance Ltd Senior Secured 5.875% 10/12/31	03/26/2025	ALRE - DFL Trust AAM	06/25/2025	KNG SECURITIES	14,805,985	14,532,074	14,639,417	14,543,806		11,733		11,733			95,611	95,611	410,481	183,635
000000-00-0	Red Dorsal Finance Ltd Senior Secured 5.875% 10/12/31	03/26/2025	ALRE - DFL Trust AAM	07/14/2025	Redemption 100.0000	533,837	523,961	533,837	533,837		9,876		9,876					8,123	6,621
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 3.000% 07/21/32	07/21/2025	Taxable Exchange	07/29/2025	Barclays	4,276,908	235,230	188,939	235,230							(46,291)	(46,291)		
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 2.000% 07/21/33	07/21/2025	Taxable Exchange	07/29/2025	Barclays	6,415,364	224,538	251,328	224,538							26,791	26,791		
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 2.000% 01/21/34	07/21/2025	Taxable Exchange	07/29/2025	Barclays	6,415,364	160,384	187,175	160,384							26,791	26,791		
000000-00-0	AXA SA Subordinated 5.125% 01/17/47	05/19/2025	Various	11/19/2025	Various	36,660,000	36,765,680	36,891,758	36,743,777		(21,903)		(21,903)			147,981	147,981	1,409,253	613,696
000000-00-0	Allianz SE Subordinated 5.100% 01/30/49	03/10/2025	Goldman Sachs	09/09/2025	Various	6,200,000	6,220,088	6,265,630	6,218,760		(1,328)		(1,328)			46,870	46,870	138,692	36,890
000000-00-0	Allianz SE Unsecured 6.350% 09/06/53	03/26/2025	Goldman Sachs	10/08/2025	Barclays	5,000,000	5,228,500	5,384,250	5,216,279		(12,221)		(12,221)			167,971	167,971	187,854	18,521
000000-00-0	Allianz SE Unsecured 6.350% 09/06/53	03/26/2025	Goldman Sachs	05/28/2025	AARE Surplus AAM	3,400,000	3,555,380	3,486,273	3,552,760		(2,620)		(2,620)			(66,487)	(66,487)	49,177	12,594
225401-BJ-6	UBS Group AG Junior Subordinated 7.125% Perpet.	10/08/2025	UBS	10/14/2025	MORGAN STANLEY & CO. INTERNATI	24,010,000	24,717,800	24,190,075	24,717,800							(527,725)	(527,725)	308,879	280,367
00084D-AV-2	ABN AMRO Bank NV Unsecured 3.324% 03/13/37	04/28/2025	JPM SECURITIES LLC	07/02/2025	ACRA RE 2A Surplus AAM	9,400,000	8,158,166	8,243,670	8,172,084		13,918		13,918			71,586	71,586	94,605	39,925
00135T-AE-4	AIB Group PLC Senior Unsecured 5.871% 03/28/35	02/21/2025	Morgan Stanley	10/08/2025	Barclays	12,300,000	12,483,516	12,956,574	12,474,389		(9,127)		(9,127)			482,185	482,185	744,198	292,865
00182Y-AC-9	ANZ Bank New Zealand Ltd Subordinated 5.898% 07/10/34	02/21/2025	Morgan Stanley	10/08/2025	Barclays	6,120,000	6,249,377	6,356,477	6,233,021		(16,355)		(16,355)			123,455	123,455	269,716	44,117
00185A-AB-0	Aon Global Ltd Senior Unsecured 4.250% 12/12/42	01/29/2025	Midland AAM	03/10/2025	Goldman Sachs	1,000,000	805,346	831,090	806,085		739		739			25,005	25,005	10,507	5,549
00774M-BM-6	AerCap Ireland Capital DAC / A Senior Unsecured 4.950% 09/10/34	05/20/2025	ALRE - DFL Trust AAM	10/08/2025	Barclays	4,000,000	3,808,068	3,987,880	3,814,509		6,441		6,441			173,371	173,371	114,950	39,050
02007V-AA-8	Allwyn Entertainment Financing Senior Secured 7.875% 04/30/29	04/07/2025	Various	08/05/2025	Various	1,911,000	1,974,602	1,968,330	1,967,246		(7,356)		(7,356)			(56,246)	(56,246)	140,936	33,533

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04342J-AA-5	ASB Bank Ltd Subordinated 5.284% 06/17/32	02/07/2025	MMTL Modco AAM	02/21/2025	Morgan Stanley	4,000,000	3,991,075	4,003,040	3,991,157		82		82			11,883	11,883	39,336	29,356
052528-AR-7	Australia & New Zealand Bankin Subordinated 5.731% 09/18/34	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	12,350,000	12,489,555	12,804,233	12,475,143		(14,412)		(14,412)			329,090	329,090	692,050	306,704
05523R-AH-0	BAE Systems PLC Senior Unsecured 5.000% 03/26/27	03/06/2025	BNP Paribas	03/27/2025	Goldman Sachs	15,000,000	15,130,950	15,106,650	15,127,632		(3,318)		(3,318)			(20,982)	(20,982)	379,167	335,417
05523R-AK-3	BAE Systems PLC Senior Unsecured 5.250% 03/26/31	03/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	15,000,000	15,299,700	15,211,050	15,299,264		(436)		(436)			(88,214)	(88,214)	398,125	389,375
05530Q-AQ-3	BAT International Finance PLC Senior Unsecured 5.931% 02/02/29	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	12,090,000	12,497,433	12,626,312	12,479,843		(17,590)		(17,590)			146,469	146,469	175,281	43,820
05565Q-DV-7	BP Capital Markets PLC Subordinated 4.875% Perpet.	03/27/2025	Goldman Sachs	09/09/2025	Morgan Stanley	25,970,000	25,017,388	25,960,651	25,017,388							943,263	943,263	907,327	307,683
05571A-AZ-8	BPCE SA Senior Non Preferred 5.876% 01/14/31	01/21/2025	BNP Paribas	07/30/2025	TD SECURITIES (USA) LLC	5,000,000	5,046,450	5,187,400	5,042,359		(4,091)		(4,091)			145,041	145,041	159,958	10,609
05946K-AN-1	Banco Bilbao Vizcaya Argentari Subordinated 7.883% 11/15/34	03/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	6,600,000	7,436,814	7,405,464	7,429,900		(6,914)		(6,914)			(24,436)	(24,436)	238,461	186,433
05946K-AN-1	Banco Bilbao Vizcaya Argentari Subordinated 7.883% 11/15/34	05/20/2025	ALRE - DFL Trust AAM	12/09/2025	AMH - AmerUs Group Co.	4,200,000	4,676,563	4,902,454	4,652,563		(24,000)		(24,000)			249,891	249,891	187,615	5,518
05946K-AQ-4	Banco Bilbao Vizcaya Argentari Senior Preferred 5.381% 03/13/29	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	12,400,000	12,572,360	12,851,732	12,551,498		(20,862)		(20,862)			300,234	300,234	661,684	298,406
05946K-AR-2	Banco Bilbao Vizcaya Argentari Senior Non Preferred 6.033% 03/13/35	02/21/2025	Morgan Stanley	10/08/2025	Barclays	8,200,000	8,374,414	8,717,830	8,365,324		(9,090)		(9,090)			352,506	352,506	530,435	221,244
05964H-AS-4	Banco Santander SA Senior Non Preferred 5.294% 08/18/27	02/21/2025	Morgan Stanley	06/24/2025	ALRe Corporate AAM	12,400,000	12,490,892	12,567,177	12,479,357		(11,535)		(11,535)			87,820	87,820	229,760	10,941
05964H-AV-7	Banco Santander SA Subordinated 6.921% 08/08/33	05/20/2025	ALRE - DFL Trust AAM	10/08/2025	Barclays	11,800,000	12,539,741	13,133,282	12,513,847		(25,894)		(25,894)			619,435	619,435	546,721	229,124
05964H-AY-1	Banco Santander SA Senior Preferred 6.607% 11/07/28	03/27/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	29,200,000	30,971,856	31,102,380	30,933,239		(38,617)		(38,617)			169,141	169,141	927,109	755,621
05964H-BA-2	Banco Santander SA Senior Non Preferred 5.552% 03/14/28	05/19/2025	Various	06/05/2025	Various	40,200,000	40,649,054	40,723,493	40,612,441		(36,613)		(36,613)			111,052	111,052	1,163,853	768,705
05964H-BB-0	Banco Santander SA Senior Non Preferred 5.538% 03/14/30	04/29/2025	Various	09/12/2025	Various	68,600,000	69,920,988	71,289,806	69,779,422		(141,566)		(141,566)			1,510,384	1,510,384	3,272,435	1,412,067
05964H-BF-1	Banco Santander SA Senior Preferred 5.365% 07/15/28	03/10/2025	Various	06/30/2025	ALRe Corporate AAM	37,200,000	37,578,696	37,838,207	37,530,314		(48,382)		(48,382)			307,893	307,893	914,733	247,625
06279J-AD-1	BANK OF IRELAND GROUP PLC Senior Unsecured 5.601% 03/20/30	03/27/2025	Goldman Sachs	09/09/2025	Morgan Stanley	12,240,000	12,492,878	12,737,678	12,466,841		(26,037)		(26,037)			270,837	270,837	323,738	15,235
06279J-AD-1	BANK OF IRELAND GROUP PLC Senior Unsecured 5.601% 03/20/30	04/29/2025	Various	08/28/2025	AARE Surplus AAM	24,520,000	24,995,798	25,498,679	24,953,455		(42,342)		(42,342)			545,224	545,224	947,496	370,932
12803R-AC-8	CaixaBank SA Senior Non Preferred 6.840% 09/13/34	03/27/2025	Goldman Sachs	10/08/2025	Barclays	15,060,000	16,296,727	16,828,496	16,235,397		(61,330)		(61,330)			593,099	593,099	589,448	42,921
12803R-AC-8	CaixaBank SA Senior Non Preferred 6.840% 09/13/34	07/02/2025	ALRE - MSPL Trust AAM - AFS	10/08/2025	Barclays	10,000,000	11,002,875	11,174,300	10,977,264		(25,611)		(25,611)			197,036	197,036	391,400	207,100
12803R-AH-7	CaixaBank SA CAIXABANK SA 6.037% 06/15/35	04/29/2025	JPM SECURITIES LLC	10/08/2025	Barclays	12,080,000	12,529,134	12,892,138	12,512,976		(16,159)		(16,159)			379,163	379,163	595,570	273,476
12803R-AM-6	CaixaBank SA CAIXABANK SA 5.581% 07/03/36	09/05/2025	Barclays	12/09/2025	ACRA RE 2B Surplus AAM	2,700,000	2,773,305	2,778,782	2,772,016		(1,289)		(1,289)			6,766	6,766	65,298	27,207
202712-BJ-3	Commonwealth Bank of Australia Subordinated 4.316% 01/10/48	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	8,000,000	6,745,822	6,707,007	6,746,978		1,155		1,155			(39,970)	(39,970)	117,971	105,502
202712-BS-3	Commonwealth Bank of Australia Subordinated 3.784% 03/14/32	03/14/2025	BNP Paribas	03/27/2025	Goldman Sachs	10,000,000	9,051,800	8,996,900	9,055,264		3,464		3,464			(58,364)	(58,364)	14,716	3,153
21684A-AD-8	Cooperatieve Rabobank UA Subordinated 5.250% 08/04/45	02/14/2025	Midland AAM	02/21/2025	Morgan Stanley	300,000	287,666	286,284	287,675		9		9			(1,391)	(1,391)	875	438
21684A-AF-3	Cooperatieve Rabobank UA Subordinated 3.750% 07/21/26	01/06/2025	MMTL Modco AAM	04/29/2025	JPM SECURITIES LLC	5,000,000	4,898,690	4,942,050	4,919,031		20,341		20,341			23,019	23,019	145,313	85,938
225313-AT-2	Credit Agricole SA Junior Subordinated 7.125% Perpet.	09/02/2025	Credit Agricole CIB	09/04/2025	Deutsche Bank AG London	80,000,000	80,000,000	80,200,000	80,000,000							200,000	200,000		
22535W-AN-7	Credit Agricole SA Senior Non Preferred 5.862% 01/09/36	01/02/2025	Credit Agricole CIB	05/28/2025	AARE Surplus AAM	9,500,000	9,500,000	9,612,991	9,500,000							112,991	112,991	215,021	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
225401-AP-3	UBS Group AG SENIOR 4.194% 04/01/31	03/21/2025	Various	03/27/2025	Goldman Sachs	15,000,000	14,449,900	14,391,150	14,450,856		956		956			(59,706)	(59,706)	309,308	302,318
225401-AU-2	UBS Group AG Senior Unsecured 3.091% 05/14/32	02/13/2025	Goldman Sachs	04/01/2025	ACRA RE 2A Surplus AAM	10,000,000	8,773,300	8,915,357	8,791,941		18,641		18,641			123,416	123,416	117,630	77,275
225401-BG-2	UBS Group AG Senior Unsecured 6.301% 09/22/34	02/07/2025	MMTL Modco AAM	10/08/2025	Barclays	11,600,000	12,311,144	12,689,820	12,267,512		(43,632)		(43,632)			422,308	422,308	765,431	274,094
23341C-AE-3	DNB Bank ASA Senior Preferred 4.853% 11/05/30	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	12,580,000	12,490,556	12,862,924	12,498,902		8,345		8,345			364,023	364,023	517,235	184,848
23636A-BG-5	Danske Bank A/S Senior Preferred 5.427% 03/01/28	02/21/2025	Morgan Stanley	06/30/2025	ALRe Corporate AAM	12,350,000	12,508,327	12,557,144	12,482,001		(26,326)		(26,326)			75,143	75,143	552,943	322,085
23636A-BH-3	Danske Bank A/S Senior Non Preferred 5.705% 03/01/30	03/10/2025	Various	09/09/2025	Morgan Stanley	24,400,000	25,027,678	25,480,920	24,953,374		(74,304)		(74,304)			527,546	527,546	1,079,386	354,322
23636A-BH-3	Danske Bank A/S Senior Non Preferred 5.705% 03/01/30	03/04/2025	ALRE - DFL Trust AAM	09/09/2025	Morgan Stanley	1,000,000	1,030,405	1,044,300	1,026,793		(3,612)		(3,612)			17,507	17,507	29,951	475
23636A-BJ-9	Danske Bank A/S Senior Non Preferred 4.613% 10/02/30	03/27/2025	Various	09/12/2025	Morgan Stanley	44,530,000	43,757,304	44,818,109	43,817,068		59,763		59,763			1,001,041	1,001,041	1,957,166	976,421
23879A-AA-5	DaVinciRe Holdings Ltd Senior Unsecured 5.950% 04/15/35	02/26/2025	Goldman Sachs	04/24/2025	ALRe Modco - VIAC GA - AAM	31,250,000	31,227,500	30,862,091	31,227,711		211		211			(365,620)	(365,620)	247,917	
23879A-AA-5	DaVinciRe Holdings Ltd Senior Unsecured 5.950% 04/15/35	10/29/2025	Various	11/13/2025	Various	15,000,000	15,590,997	15,468,251	15,588,458		(2,539)		(2,539)			(120,208)	(120,208)	160,319	111,149
251526-CD-9	Deutsche Bank AG/New York NY Senior Non Preferred 3.547% 09/18/31	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	13,710,000	12,500,230	12,562,747	12,515,328		15,099		15,099			47,419	47,419	256,655	210,727
251526-CF-4	Deutsche Bank AG/New York NY Unsecured 3.729% 01/14/32	03/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	7,200,000	6,462,216	6,444,864	6,463,233		1,017		1,017			(18,369)	(18,369)	55,189	52,206
251526-CF-4	Deutsche Bank AG/New York NY Unsecured 3.729% 01/14/32	03/21/2025	Morgan Stanley	11/13/2025	ACRA RE 2B Surplus AAM	4,800,000	4,308,144	4,535,022	4,347,107		38,963		38,963			187,915	187,915	148,663	34,804
251526-CT-4	Deutsche Bank AG/New York NY Unsecured 7.079% 02/10/34	09/05/2025	ALRE - DFL Trust AAM	10/08/2025	Barclays	11,920,000	13,046,258	13,107,351	13,034,116		(12,141)		(12,141)			73,235	73,235	138,292	58,598
251526-CT-4	Deutsche Bank AG/New York NY Unsecured 7.079% 02/10/34	05/20/2025	ALRE - DFL Trust AAM	06/17/2025	ALRE - DFL Trust AAM	11,920,000	12,529,797	12,528,368	12,525,631		(4,166)		(4,166)			2,737	2,737	297,680	236,737
251526-CV-9	Deutsche Bank AG/New York NY Senior Non Preferred 5.706% 02/08/28	05/19/2025	JPM SECURITIES LLC	06/05/2025	ACRA RE II Surplus AAM	12,350,000	12,498,200	12,525,427	12,494,906		(3,294)		(3,294)			30,521	30,521	225,110	199,662
251526-CW-7	Deutsche Bank AG/New York NY Senior Preferred 5.414% 05/10/29	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	12,310,000	12,495,266	12,856,441	12,474,261		(21,004)		(21,004)			382,180	382,180	555,386	192,534
251526-CX-5	Deutsche Bank AG/New York NY Senior Non Preferred 4.999% 09/11/30	03/14/2025	Various	09/09/2025	Morgan Stanley	35,260,000	34,951,512	35,905,611	34,977,310		25,798		25,798			928,301	928,301	1,193,114	295,109
251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred 5.403% 09/11/35	04/29/2025	Various	10/08/2025	Various	38,460,000	37,585,283	39,324,196	37,621,230		35,947		35,947			1,702,966	1,702,966	1,548,572	409,003
251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred 5.403% 09/11/35	09/05/2025	Various	11/13/2025	Various	17,700,000	17,869,794	17,860,418	17,868,884		(910)		(910)			(8,466)	(8,466)	474,023	418,417
25156P-AD-5	Deutsche Telekom International Senior Unsecured 9.250% 06/01/32	04/29/2025	JPM SECURITIES LLC	09/09/2025	Morgan Stanley	5,040,000	6,240,679	6,354,180	6,189,635		(51,044)		(51,044)			164,545	164,545	361,305	192,955
268317-AV-6	Electricite de France SA Senior Unsecured 4.875% 09/21/38	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	1,000,000	946,107	936,045	946,218		111		111			(10,173)	(10,173)	7,042	5,281
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	09/12/2025	Various	12/09/2025	Various	51,000,000	49,358,467	48,955,095	49,364,751		6,284		6,284			(409,656)	(409,656)	2,022,530	1,235,520
268789-AB-0	E.ON International Finance BV Senior Unsecured 6.650% 04/30/38	08/28/2025	Various	12/09/2025	ACRA RE 2B Surplus AAM	17,000,000	18,945,720	19,040,369	18,915,522		(30,198)		(30,198)			124,847	124,847	687,721	355,590
29278G-AY-4	Enel Finance International NV Senior Unsecured 5.500% 06/15/52	07/09/2025	HSBC SECURITIES (USA) INC	10/08/2025	Barclays	25,000,000	22,965,500	23,927,000	22,973,751		8,251		8,251			953,249	953,249	435,417	95,486
29278G-BD-9	Enel Finance International NV Senior Unsecured 5.125% 06/26/29	03/27/2025	Various	09/09/2025	Morgan Stanley	24,900,000	24,987,742	25,560,846	24,979,670		(8,072)		(8,072)			581,176	581,176	900,377	265,666
29286D-AA-3	Engie SA Senior Unsecured 5.250% 04/10/29	03/21/2025	Various	09/09/2025	Various	25,000,000	25,391,500	25,599,178	25,367,233		(24,267)		(24,267)			231,945	231,945	971,600	587,708
29286D-AC-9	Engie SA Senior Unsecured 5.875% 04/10/54	04/29/2025	JPM SECURITIES LLC	10/08/2025	Barclays	6,430,000	6,258,898	6,652,542	6,260,158		1,260		1,260			392,384	392,384	187,832	20,987
29359U-AB-5	Enstar Group Ltd Senior Unsecured 4.950% 06/01/29	05/22/2025	ALRe Modco - VIAC GA - AAM	11/03/2025	ALRe Modco - VIAC GA - AAM	5,000,000	4,939,762	5,047,193	4,945,928		6,167		6,167			101,265	101,265	228,250	117,563

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31575F-AA-4	Fidelis Insurance Holdings Ltd SENIOR 4.875% 06/30/30	09/22/2025	AARE II Surplus ISG	12/09/2025	AMH - AmerUs Group Co.	5,000,000	5,042,917	5,002,478	5,041,392		(1,525)		(1,525)			(38,914)	(38,914)	107,656	55,521
31575F-AC-0	Fidelis Insurance Holdings Ltd Unsecured 7.750% 06/15/55	06/12/2025	Wells Fargo	07/30/2025	ORIX Life - Custody	30,877,000	30,886,385	32,276,506	30,886,285		(99)		(99)			1,390,221	1,390,221	312,415	
36165R-AC-9	GCC SAB de CV Senior Unsecured 3.614% 04/20/32	04/14/2025	AEL Modco AAM	06/24/2025	MERRILL LYNCH INTERNATIONAL	6,000,000	5,122,875	5,251,200	5,142,966		20,091		20,091			108,234	108,234	147,572	104,806
37959D-AB-0	Globo Comunicacao e Participac Senior Unsecured 4.875% 01/22/30	03/04/2025	ALRE - DFL Trust AAM	09/24/2025	Goldman Sachs International	18,000,000	16,706,363	17,280,000	16,835,889		129,526		129,526			444,111	444,111	592,313	102,375
40049J-AT-4	Grupo Televisa SAB Senior Unsecured 8.500% 03/11/32	03/26/2025	ALRE - DFL Trust AAM	09/25/2025	Various	375,000	412,491	412,448	410,400		(2,091)		(2,091)			2,048	2,048	16,882	1,328
45262B-AC-7	Imperial Brands Finance PLC SENIOR 3.875% 07/26/29	04/24/2025	Goldman Sachs	04/29/2025	JPM SECURITIES LLC	30,000,000	28,717,200	28,858,500	28,721,082		3,882		3,882			137,418	137,418	303,542	287,396
45262B-AG-8	Imperial Brands Finance PLC Senior Unsecured 5.500% 02/01/30	04/29/2025	Various	09/12/2025	Morgan Stanley	49,080,000	50,075,195	51,057,924	49,990,897		(84,298)		(84,298)			1,067,027	1,067,027	1,679,627	391,108
45262B-AH-6	Imperial Brands Finance PLC Senior Unsecured 5.875% 07/01/34	04/29/2025	Various	10/08/2025	Various	18,590,000	18,754,128	19,462,986	18,748,418		(5,710)		(5,710)			714,569	714,569	843,392	261,756
45262B-AK-9	Imperial Brands Finance PLC Senior Unsecured 5.625% 07/01/35	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	18,010,000	18,482,943	18,479,423	18,479,924		(3,018)		(3,018)			(501)	(501)	371,456	275,778
456837-AM-5	ING Groep NV Senior Unsecured 4.550% 10/02/28	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	12,660,000	12,488,330	12,638,605	12,496,944		8,613		8,613			141,661	141,661	332,817	227,212
456837-AQ-6	ING Groep NV Senior Unsecured 4.050% 04/09/29	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	5,970,000	5,764,572	5,941,105	5,789,642		25,069		25,069			151,464	151,464	222,308	90,669
456837-BB-8	ING Groep NV Senior Unsecured 4.017% 03/28/28	02/21/2025	Morgan Stanley	06/30/2025	ALRe Corporate AAM	12,710,000	12,497,108	12,617,277	12,520,200		23,093		23,093			97,077	97,077	385,757	207,061
456837-BL-6	ING Groep NV Senior Unsecured 5.335% 03/19/30	03/27/2025	Various	09/09/2025	Morgan Stanley	24,690,000	25,007,059	25,531,188	24,972,455		(34,604)		(34,604)			558,733	558,733	955,912	300,789
456837-BR-3	ING Groep NV Senior Unsecured 5.066% 03/25/31	03/18/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	20,400,000	20,400,000	20,555,652	20,400,000							155,652	155,652	100,476	
456837-BS-1	ING Groep NV Senior Unsecured 5.525% 03/25/36	03/18/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,914,000	6,914,000	6,863,735	6,914,000							(50,265)	(50,265)	3,183	
46115H-BZ-9	Intesa Sanpaolo SpA Senior Preferred 6.625% 06/20/33	04/29/2025	JPM SECURITIES LLC	10/08/2025	BNP Paribas	11,600,000	12,483,804	12,780,880	12,445,971		(37,833)		(37,833)			334,909	334,909	616,993	277,514
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	03/27/2025	Goldman Sachs	10/08/2025	BNP Paribas	14,610,000	16,106,648	16,725,236	16,035,789		(70,859)		(70,859)			689,447	689,447	908,742	350,640
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	8,000,000	9,164,684	9,141,308	9,148,881		(15,803)		(15,803)			(7,573)	(7,573)	264,000	182,400
46115H-CF-2	Intesa Sanpaolo SpA Senior Preferred 7.800% 11/28/53	03/10/2025	Goldman Sachs	12/17/2025	Barclays	10,680,000	12,558,826	13,014,114	12,542,272		(16,553)		(16,553)			471,842	471,842	879,320	238,342
46590X-AU-0	JBS USA Holding Lux Sarl/ JBS Senior Unsecured 3.625% 01/15/32	01/09/2025	Jackson Ntl FWH - AAM	06/23/2025	ACRA RE II Surplus AAM	4,000,000	3,502,216	3,624,752	3,528,897		26,681		26,681			95,855	95,855	136,139	70,083
471105-AC-0	Japan Tobacco Inc Senior Unsecured 4.850% 05/15/28	04/10/2025	Deutsche Bank AG	06/30/2025	ALRe Corporate AAM	20,000,000	19,972,800	20,279,828	19,974,255		1,455		1,455			305,573	305,573	202,083	
48241F-AC-8	KBC Group NV Senior Unsecured 6.324% 09/21/34	04/29/2025	JPM SECURITIES LLC	10/08/2025	Barclays	6,580,000	7,011,516	7,194,704	6,993,668		(17,848)		(17,848)			201,036	201,036	228,866	45,080
48241F-AD-6	KBC Group NV Senior Unsecured 4.932% 10/16/30	03/10/2025	Various	09/09/2025	Morgan Stanley	25,170,000	25,037,241	25,713,672	25,049,717		12,476		12,476			663,955	663,955	1,117,246	470,587
539439-AQ-2	Lloyds Banking Group PLC Senior Unsecured 3.574% 11/07/28	03/06/2025	BNP Paribas	03/27/2025	Goldman Sachs	20,000,000	19,402,400	19,378,200	19,411,485		9,085		9,085			(33,285)	(33,285)	279,963	238,267
539439-AW-9	Lloyds Banking Group PLC Subordinated 7.953% 11/15/33	05/20/2025	ALRE - DFL Trust AAM	06/04/2025	Citadel	11,000,000	12,493,536	12,557,160	12,486,943		(6,593)		(6,593)			70,217	70,217	48,602	14,581
53944Y-AX-1	Lloyds Banking Group PLC Senior Unsecured 5.679% 01/05/35	06/04/2025	Various	10/08/2025	Citigroup	23,390,000	23,676,224	24,522,076	23,665,734		(10,490)		(10,490)			856,342	856,342	1,010,998	356,059
53944Y-BA-0	Lloyds Banking Group PLC Senior Unsecured 5.721% 06/05/30	03/27/2025	Various	09/12/2025	Morgan Stanley	36,550,000	37,494,995	38,310,979	37,397,239		(97,756)		(97,756)			913,740	913,740	1,626,353	590,323
59284B-AE-8	Orbia Advance Corp SAB de CV Senior Unsecured 5.875% 09/17/44	04/23/2025	ALRe Modco - VIAC GA - AAM	07/14/2025	HSBC HOLDINGS PLC	4,100,000	3,322,128	3,444,000	3,326,375		4,248		4,248			117,625	117,625	78,953	24,088

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	03/26/2025	ALRE - DFL Trust AAM	10/13/2025	Barclays	719,200	700,640	713,087	702,472		1,833		1,833			10,614	10,614	22,545	4,250
602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	03/26/2025	ALRE - DFL Trust AAM	08/10/2025	Redemption 100.0000	70,200	68,388	70,200	70,200		1,812		1,812					1,623	415
63861V-AE-7	Nationwide Building Society Sr Non Preferred 3.960% 07/18/30	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	6,550,000	6,254,006	6,321,012	6,262,969		8,963		8,963			58,043	58,043	73,491	25,938
63861V-AK-3	Nationwide Building Society Senior Preferred 5.127% 07/29/29	03/27/2025	Various	09/09/2025	Various	24,820,000	24,984,733	25,651,222	24,969,620		(15,113)		(15,113)			681,602	681,602	781,187	148,316
63861V-AN-7	Nationwide Building Society NATIONWIDE BLDG SOCIETY 5.537% 07/14/36	07/08/2025	Various	12/17/2025	Various	30,000,000	30,065,256	30,949,800	30,063,124		(2,132)		(2,132)			886,676	886,676	710,582	
63861V-AN-7	Nationwide Building Society NATIONWIDE BLDG SOCIETY 5.537% 07/14/36	08/14/2025	Various	08/28/2025	AARE Surplus AAM	10,000,000	10,189,300	10,191,299	10,188,811		(489)		(489)			2,488	2,488	67,674	47,680
63861V-AN-7	Nationwide Building Society NATIONWIDE BLDG SOCIETY 5.537% 07/14/36	10/30/2025	AAIA FA ACRA 2 MODCO	12/09/2025	ACRA RE 2B Surplus AAM	10,000,000	10,351,025	10,329,034	10,348,402		(2,623)		(2,623)			(19,368)	(19,368)	223,018	163,034
639057-AH-1	NatWest Group PLC Senior Unsecured 6.016% 03/02/34	05/20/2025	AAIA NonModco AAM	10/08/2025	Barclays	20,900,000	21,635,636	22,450,780	21,608,060		(27,576)		(27,576)			842,720	842,720	757,899	272,425
639057-AK-4	NatWest Group PLC Senior Unsecured 5.808% 09/13/29	03/27/2025	Goldman Sachs	09/09/2025	Morgan Stanley	12,150,000	12,514,257	12,709,265	12,470,477		(43,780)		(43,780)			238,787	238,787	346,955	29,403
639057-AK-4	NatWest Group PLC Senior Unsecured 5.808% 09/13/29	04/29/2025	JPM SECURITIES LLC	08/28/2025	AARE Surplus AAM	20,000,000	20,644,200	20,910,306	20,586,910		(57,290)		(57,290)			323,396	323,396	532,400	151,653
639057-AP-3	NatWest Group PLC Subordinated 6.475% 06/01/34	04/29/2025	Various	10/08/2025	Various	24,070,000	25,011,225	25,226,572	24,927,709		(83,517)		(83,517)			298,864	298,864	1,129,873	539,213
639057-AS-7	NatWest Group PLC Senior Unsecured 4.964% 08/15/30	06/26/2025	Various	09/09/2025	Morgan Stanley	59,931,000	60,176,669	61,256,074	60,167,876		(8,793)		(8,793)			1,088,198	1,088,198	1,694,083	660,989
63906Y-AJ-7	NatWest Markets PLC Senior Unsecured 5.410% 05/17/29	03/27/2025	Goldman Sachs	09/09/2025	Morgan Stanley	12,230,000	12,490,499	12,725,927	12,465,212		(25,287)		(25,287)			260,714	260,714	538,504	240,765
63906Y-AP-3	NatWest Markets PLC Senior Unsecured 5.022% 03/21/30	03/18/2025	ROYAL BANK OF SCOTLAND	04/29/2025	JPM SECURITIES LLC	24,000,000	24,000,000	24,252,720	24,000,000							252,720	252,720	130,572	
68560E-AB-4	Orbia Advance Corp SAB de CV Senior Unsecured 2.875% 05/11/31	03/26/2025	ALRE - DFL Trust AAM	07/11/2025	MERRILL LYNCH INTERNATIONAL	5,000,000	4,176,875	4,188,060	4,210,842		33,967		33,967			(22,782)	(22,782)	96,983	53,906
716973-AH-5	Pfizer Investment Enterprises Senior Unsecured 5.340% 05/19/63	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	2,500,000	2,419,582	2,368,824	2,419,665		83		83			(50,841)	(50,841)	64,525	59,704
74977R-DN-1	Cooperatieve Rabobank UA Senior Non Preferred 3.649% 04/06/28	02/21/2025	Morgan Stanley	06/24/2025	ALRe Corporate AAM	19,490,000	18,993,980	19,194,705	19,044,632		50,653		50,653			150,073	150,073	507,711	272,623
74977R-DT-8	Cooperatieve Rabobank UA Senior Unsecured 5.447% 03/05/30	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	12,310,000	12,494,896	12,782,335	12,472,233		(22,663)		(22,663)			310,102	310,102	679,839	314,775
74977R-DU-5	Cooperatieve Rabobank UA Sr Non Preferred 5.710% 01/21/33	01/13/2025	Morgan Stanley	02/21/2025	Morgan Stanley	5,000,000	5,000,000	5,088,950	5,000,000							88,950	88,950	26,171	
74977R-DU-5	Cooperatieve Rabobank UA Sr Non Preferred 5.710% 01/21/33	04/28/2025	AARE - PACS Trust AAM	05/28/2025	AARE Surplus AAM	3,000,000	3,087,195	3,081,037	3,086,381		(814)		(814)			(5,344)	(5,344)	60,431	46,156
75968N-AE-1	RenaissanceRe Holdings Ltd Senior Unsecured 5.750% 06/05/33	05/20/2025	AAIA Modco AAM	10/08/2025	Barclays	6,330,000	6,392,827	6,667,579	6,390,423		(2,403)		(2,403)			277,155	277,155	307,357	167,833
75968N-AG-6	RenaissanceRe Holdings Ltd Senior Unsecured 5.800% 04/01/35	03/10/2025	Goldman Sachs	12/09/2025	AMH - AmerUs Group Co.	6,130,000	6,277,978	6,405,688	6,269,996		(7,982)		(7,982)			135,692	135,692	280,482	15,802
75968N-AG-6	RenaissanceRe Holdings Ltd Senior Unsecured 5.800% 04/01/35	07/31/2025	Gen East Trust AAM	08/28/2025	AARE Surplus AAM	1,000,000	1,026,696	1,035,512	1,026,589		(107)		(107)			8,923	8,923	29,483	24,972
780097-BL-4	NatWest Group PLC Senior Unsecured 4.445% 05/08/30	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	12,830,000	12,498,601	12,890,044	12,530,253		31,651		31,651			359,792	359,792	478,413	167,920
780097-BP-5	NatWest Group PLC Senior Unsecured 3.073% 05/22/28	02/21/2025	Morgan Stanley	06/30/2025	ALRe Corporate AAM	19,500,000	18,741,645	18,999,872	18,819,367		77,722		77,722			180,505	180,505	362,870	153,138
78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured 5.300% 04/03/29	07/11/2025	AAIA Modco AAM	09/09/2025	Morgan Stanley	24,000,000	24,451,195	24,762,000	24,433,492		(17,703)		(17,703)			328,508	328,508	554,733	346,267
78448T-AM-4	SMBC Aviation Capital Finance Senior Unsecured 5.550% 04/03/34	06/06/2025	ALRE - MSPL Trust AAM - AFS	10/08/2025	Barclays	6,100,000	6,070,330	6,319,051	6,071,747		1,416		1,416			247,304	247,304	174,918	59,246
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	02/26/2025	Various	11/20/2025	Various	28,700,000	29,632,106	29,979,994	29,400,311		(231,795)		(231,795)			579,683	579,683	1,614,806	173,078

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
80281L-AV-7	Santander UK Group Holdings PL Senior Unsecured 5.694% 04/15/31	03/27/2025	Goldman Sachs	09/09/2025	Morgan Stanley	12,280,000	12,497,356	12,855,195	12,480,143		(17,213)		(17,213)			375,052	375,052	456,437	141,787
83192P-AA-6	Smith & Nephew PLC Senior Unsecured 2.032% 10/14/30	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	7,380,000	6,246,801	6,325,103	6,263,349		16,548		16,548			61,754	61,754	68,316	54,153
83272G-AF-8	Smurfit Kappa Treasury ULC Senior Unsecured 5.777% 04/03/54	05/23/2025	Tax Free Exchange	11/19/2025	Barclays	18,800,000	18,639,918	18,871,252	18,642,251		2,333		2,333			229,001	229,001	684,831	150,844
83304J-AB-3	Snam SpA Senior Unsecured 5.750% 05/28/35	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	5,880,000	6,119,904	6,111,105	6,118,315		(1,589)		(1,589)			(7,210)	(7,210)	154,963	123,031
83449D-AA-4	Somers Group Holdings Ltd Subordinated 6.500% 06/15/32	07/31/2025	Various	12/29/2025	Various	25,000,000	24,952,500	25,187,500	24,955,248		2,748		2,748			232,252	232,252	867,389	197,708
87020P-AY-3	Swedbank AB Senior Non Preferred 5.407% 03/14/29	02/21/2025	Morgan Stanley	09/09/2025	Morgan Stanley	6,170,000	6,242,929	6,401,375	6,234,159		(8,770)		(8,770)			167,216	167,216	329,905	148,272
87088Q-AB-0	Swiss RE Subordinated Finance Unsecured 6.191% 04/01/46	03/24/2025	JPM SECURITIES LLC	04/29/2025	JPM SECURITIES LLC	13,400,000	13,400,000	13,333,268	13,400,000							(66,732)	(66,732)	66,828	
874060-BN-5	Takeda Pharmaceutical Co Ltd Senior Unsecured 5.800% 07/05/64	03/27/2025	Goldman Sachs	10/08/2025	Barclays	6,410,000	6,229,815	6,462,690	6,231,122		1,308		1,308			231,568	231,568	282,966	85,716
879385-AD-4	Telefonica Europe BV Senior Unsecured 8.250% 09/15/30	04/25/2025	Various	04/29/2025	Various	14,950,000	17,065,123	17,111,406	17,041,953		(23,170)		(23,170)			69,453	69,453	525,559	436,574
88167A-AE-1	Teva Pharmaceutical Finance Ne Senior Unsecured 3.150% 10/01/26	04/04/2025	Various	06/05/2025	Various	24,276,000	23,335,305	22,613,094	23,434,555		99,250		99,250					51,853	12,745
89157X-AB-7	TotalEnergies Capital SA Senior Unsecured 5.488% 04/05/54	07/09/2025	Goldman Sachs	10/08/2025	Barclays	15,000,000	14,295,450	14,846,400	14,299,314		3,864		3,864			547,086	547,086	420,747	217,233
89366L-AE-4	Transelec SA Senior Unsecured 3.875% 01/12/29	04/14/2025	AEL FWH AAM	06/27/2025	MORGAN STANLEY & CO. INTERNATI	1,000,000	948,708	968,100	951,391		2,683		2,683			16,709	16,709	18,083	9,903
89400P-AG-8	Transurban Finance Co Pty Ltd GTD SR SECD NTS 3.375% 03/22/27	02/21/2025	Morgan Stanley	12/05/2025	Tender Offer	2,941,000	2,858,240	2,836,183	2,888,481		30,241		30,241			(52,299)	(52,299)	159,679	41,909
89400P-AG-8	Transurban Finance Co Pty Ltd GTD SR SECD NTS 3.375% 03/22/27	01/09/2025	Jackson Ntl FWH - AAM	12/05/2025	Tender Offer	1,000,000	965,732	964,360	979,420		13,688		13,688			(15,060)	(15,060)	54,296	10,031
90261A-AD-4	UBS AG/Stamford CT Senior Unsecured 4.864% 01/10/28	03/27/2025	Goldman Sachs	05/28/2025	AARE Surplus AAM	18,690,000	18,751,677	18,740,584	18,746,528		(5,149)		(5,149)			(5,944)	(5,944)	348,481	196,968
904678-AB-5	UniCredit SpA Senior Unsecured 4.625% 04/12/27	04/02/2025	Morgan Stanley	11/03/2025	ALRe Modco - VIAC GA - AAM	6,310,000	6,278,450	6,335,628	6,287,295		8,845		8,845			48,334	48,334	308,861	138,623
904678-AD-1	UniCredit SpA Senior Preferred 4.625% 04/12/27	02/21/2025	Morgan Stanley	04/02/2025	Morgan Stanley	6,310,000	6,247,783	6,278,450	6,251,062		3,278		3,278			27,388	27,388	138,623	107,007
904678-AF-6	UniCredit SpA Unsecured 5.861% 06/19/32	04/30/2025	JPM SECURITIES LLC	06/30/2025	ALRe Corporate AAM	22,000,000	22,082,940	22,158,552	22,078,535		(4,405)		(4,405)			80,017	80,017	684,109	472,787
904678-AF-6	UniCredit SpA Unsecured 5.861% 06/19/32	10/27/2025	ALRe Corporate AAM	11/03/2025	ALRe Modco - VIAC GA - AAM	22,000,000	22,424,648	22,350,706	22,420,651		(3,998)		(3,998)			(69,944)	(69,944)	479,951	458,460
91911T-AE-3	Vale Overseas Ltd Senior Unsecured 8.250% 01/17/34	04/23/2025	ALRe Modco - VIAC GA - AAM	06/25/2025	MERRILL LYNCH INTERNATIONAL	1,900,000	2,212,548	2,261,000	2,207,897		(4,652)		(4,652)			53,103	53,103	69,231	41,800
98420E-AD-7	XL Group Ltd Subordinated 5.500% 03/31/45	10/30/2025	ACRA RE 2A Surplus AAM	11/13/2025	ACRA RE 2B Surplus AAM	12,296,000	11,775,824	11,702,123	11,776,413		589		589			(74,290)	(74,290)	80,778	56,357
A3158#-AD-1	Hofer Financial Services Gmbh SR NTS SER D 3.660% 07/25/27	08/14/2025	AEL FWH AAM	12/16/2025	Call 100.0000	10,000,000	9,836,860	10,000,000	9,864,417		27,557		27,557			135,583	135,583	145,383	19,317
G54404-AP-6	Legal & General Group PLC Unsecured 5.250% 03/21/47	05/19/2025	JPM SECURITIES LLC	09/23/2025	ACRA RE II Surplus AAM	20,050,000	20,033,960	20,149,779	20,035,599		1,639		1,639			114,180	114,180	538,008	175,438
P2000#-AA-3	Banesco Panama SA Banesco Panama SA BANESCO TLB 7.820% 07/15/33	01/01/2025	NON-BROKER TRADE	07/29/2025	PRIVATE	14,666,667	15,656,667	16,247,807	15,551,719		(104,948)		(104,948)			696,088	696,088	765,474	
YU6515-35-4	Engie SA Senior Unsecured 5.750% 10/28/50	10/22/2025	Goldman Sachs	12/30/2025	Tax Free Exchange	26,640,026	25,167,898	25,172,965	25,172,965		5,066		5,066					1,800,606	1,515,015
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						10,477,751,052	10,143,514,580	10,253,203,683	10,148,900,325		5,385,769		5,385,769			104,377,253	104,377,253	260,714,514	108,120,597
049463-AE-2	Atlas Warehouse Lending Co LP Senior Unsecured 6.250% 01/15/30	05/20/2025	Various	07/24/2025	ORIX Life - Custody	22,500,000	22,439,123	22,681,125	22,444,623		5,500		5,500			236,502	236,502	875,000	626,237
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)						22,500,000	22,439,123	22,681,125	22,444,623		5,500		5,500			236,502	236,502	875,000	626,237
11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32	02/13/2025	ALRe Corporate AAM	11/17/2025	Call 100.0000	2,889,917	2,738,076	2,889,917	2,745,677		7,600		7,600			144,240	144,240	127,841	30,023

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32	02/13/2025	ALRe Corporate AAM	11/15/2025	Redemption 100.0000	250,771	237,595	250,771	250,771		13,176		13,176					6,770	2,605
92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49	01/15/2025	Interest Capitalization	12/15/2025	Redemption 100.6313	3	3	3	3										
G8868K-AD-4	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28 7.930% 03/14/28	04/11/2025	Tax Free Exchange	05/01/2025	CROSSTRADE	824,637	825,411	824,637	825,349		(63)		(63)			(711)	(711)		1,971
G8868K-AD-4	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28 7.930% 03/14/28	04/11/2025	Tax Free Exchange	06/30/2025	Paydown	51,493,034	51,495,028	51,493,034	51,493,034		(1,994)		(1,994)					169,156	123,061
G8868K-AD-4	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28 7.930% 03/14/28	04/11/2025	Tax Free Exchange	07/23/2025	Tax Free Exchange	148,757,652	148,763,413	148,747,531	148,747,531		(15,882)		(15,882)					4,366,203	355,510
L1304@-AB-2	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.518% 06/25/28	06/19/2025	PRIVATE	08/29/2025	Tax Free Exchange	653,450,107	653,450,107	653,450,107	653,450,107									6,499,260	
G7741@-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.302% 04/25/29	09/09/2025	Direct	10/08/2025	Paydown	9,884,715	9,884,715	9,884,715	9,884,715									124	
G7741@-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.302% 04/25/29	09/09/2025	PRIVATE	10/08/2025	Paydown	5,292,517	5,292,517	5,292,517	5,292,517									66	
G7741@-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.302% 04/25/29	09/09/2025	Direct	10/15/2025	Tax Free Exchange	1,327,839,430	1,327,839,430	1,327,839,430	1,327,839,430									4,236,109	
G7741@-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.302% 04/25/29	09/09/2025	PRIVATE	10/16/2025	Tax Free Exchange	710,957,677	710,957,677	710,957,677	710,957,677									2,418,728	
L1304@-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.518% 06/25/30	06/19/2025	PRIVATE	08/29/2025	Tax Free Exchange	172,972,087	172,972,087	172,972,087	172,972,087									1,720,392	
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)						3,084,612,547	3,084,456,059	3,084,602,426	3,084,458,898		2,837		2,837			143,529	143,529	19,544,649	513,170
00233*-AA-7	AP MAIA HOLDINGS I LLC A 5.500% 07/28/47	01/01/2025	CROSSTRADE	07/28/2025	Paydown	5,698,332	5,255,315	5,698,332	5,698,332		(137,665)		(137,665)		580,682		580,682	371,374	129,789
00273*-AA-8	AP Middlebury Holdings, LLC Senior Secured 6.000% 05/31/45	05/29/2025	ACRA RE 1B Surplus AAM	10/29/2025	AAIA PRT Ded LMT ACRA Mod AAM	98,400,000	98,400,000	98,400,000	98,400,000									2,935,600	336,501
28655*-AA-7	Eliant Invest Holding LP. B 5.683% 12/15/41	02/03/2025	Various	12/24/2025	Redemption 100.0000	1,806,570	1,806,570	1,806,570	1,806,570									43,047	
28655*-AB-5	Eliant Invest Holding LP. C 6.133% 12/15/41	02/03/2025	Various	12/24/2025	Redemption 100.0000	1,155,994	1,155,994	1,155,994	1,155,994									27,679	
0139999999. Subtotal - issuer credit obligations - single entity backed obligations (affiliated)						107,060,896	106,617,879	107,060,896	107,060,896		(137,665)		(137,665)		580,682		580,682	3,377,700	466,290
46138G-50-8	Invesco Senior Loan ETF INVESCO SENIOR LOAN ETF	04/09/2025	Various	04/23/2025	Various		102,440,207	104,431,920	102,440,207							1,991,713	1,991,713	(100,321)	
464288-51-3	iShares iBoxx $ High Yield Cor ISHARES IBOXX HIGH YLD CORP	04/09/2025	Various	04/23/2025	Various		124,249,591	129,062,577	124,249,591							4,812,986	4,812,986	(22,717)	
78467V-60-8	SPDR Blackstone Senior Loan ET SPDR BLACKSTONE SENIOR LOAN	04/09/2025	Various	04/23/2025	BARCLAYS CAPITAL INC.		26,404,223	27,053,888	26,404,223							649,665	649,665	(11,900)	
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value							253,094,021	260,548,385	253,094,021							7,454,364	7,454,364	(134,938)	
09261H-B@-5	Blackstone Private Credit Fund SR NTS SER D 5.540% 03/25/31	02/25/2025	Direct	03/25/2025	Tax Free Exchange	407,500,000	401,583,100	401,583,100	401,583,100										
09261H-B#-3	Blackstone Private Credit Fund SR NTS SER D 5.790% 03/25/33	02/25/2025	Direct	03/25/2025	Tax Free Exchange	403,700,000	395,864,183	395,864,183	395,864,183										
03666H-AG-6	Antares Holdings LP Senior Unsecured 6.500% 02/08/29	03/20/2025	AAIA Modco AAM	09/17/2025	Various	34,170,000	34,487,074	34,856,185	34,457,451		(29,622)		(29,622)			398,733	398,733	1,208,095	259,123
03770D-AE-3	Apollo Debt Solutions Bdc Sr Unsecured 6.550% 03/15/32	01/13/2025	Wells Fargo	12/23/2025	Tax Free Exchange	39,375,000	39,339,563	39,351,152	39,351,152		11,589		11,589					2,414,289	
04020E-AA-5	Ares Strategic Income Fund Senior Unsecured 6.350% 08/15/29	01/31/2025	Barclays	05/28/2025	Tax Free Exchange	4,500,000	4,590,720	4,585,152	4,585,152		(5,568)		(5,568)					277,813	188,913

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04020E-AC-1	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	04/29/2025	JPM SECURITIES LLC	05/28/2025	Tax Free Exchange	27,000,000	26,592,840	26,599,238	26,599,238		6,398		6,398					420,000	315,000
04020E-AC-1	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	02/26/2025	Athene Re 4 AAM	05/28/2025	Tax Free Exchange	360,000	359,050	359,095	359,095		45		45					5,600	616
04020E-AD-9	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	05/28/2025	Tax Free Exchange	12/09/2025	AMH - AmerUs Group Co.	75,600,000	74,785,508	75,897,312	74,873,499		87,991		87,991			1,023,813	1,023,813	3,457,440	1,176,000
04020E-AE-7	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	04/11/2025	Morgan Stanley	05/29/2025	Tax Free Exchange	117,480,000	115,593,714	115,671,412	115,671,412		77,698		77,698					1,548,310	627,893
04020E-AG-2	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	05/28/2025	Various	11/20/2025	Various	60,000,000	59,023,006	60,711,021	59,172,642		149,636		149,636			1,538,379	1,538,379	2,209,071	674,500
04020E-AH-0	Ares Strategic Income Fund Senior Unsecured 6.200% 03/21/32	03/27/2025	Various	05/28/2025	Various	100,110,000	98,960,411	98,996,071	98,996,071		35,660		35,660					1,878,491	36,299
04020E-AR-8	Ares Strategic Income Fund Senior Unsecured 5.150% 01/15/31	10/08/2025	Barclays	11/13/2025	AMH - AmerUs Group Co.	10,090,000	9,918,167	9,885,111	9,920,722		2,555		2,555			(35,610)	(35,610)	83,719	34,642
09261H-BC-0	Blackstone Private Credit Fund Senior Unsecured 7.300% 11/27/28	02/21/2025	Morgan Stanley	04/29/2025	JPM SECURITIES LLC	11,780,000	12,500,229	12,473,606	12,468,492		(31,737)		(31,737)			5,114	5,114	365,475	207,819
09261H-BG-1	Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31	02/13/2025	ALRe Corporate AAM	03/27/2025	Goldman Sachs	25,000,000	25,308,033	25,360,000	25,302,676		(5,357)		(5,357)			57,324	57,324	273,438	78,125
09261H-BS-5	Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30	05/20/2025	Tax Free Exchange	11/20/2025	Bank of America	5,000,000	4,950,630	4,957,850	4,955,484		4,854		4,854			2,366	2,366	167,708	35,729
09261H-BS-5	Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30	05/20/2025	Tax Free Exchange	12/09/2025	AMH - AmerUs Group Co.	50,000,000	49,506,301	49,723,990	49,559,392		53,092		53,092			164,598	164,598	1,808,333	357,292
09261H-BU-0	Blackstone Private Credit Fund Senior Unsecured 5.600% 11/22/29	05/20/2025	Tax Free Exchange	06/02/2025	JPM SECURITIES LLC	30,320,000	30,038,615	30,041,359	30,040,749		2,134		2,134			610	610	900,841	839,527
09261H-BV-8	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	04/29/2025	Various	05/20/2025	Tax Free Exchange	104,790,000	101,506,628	101,545,558	101,545,558		38,930		38,930					3,108,770	2,244,320
09261H-BW-6	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	05/20/2025	Tax Free Exchange	12/17/2025	Barclays	52,740,000	51,202,925	52,970,474	51,272,487		69,562		69,562			1,697,987	1,697,987	3,392,940	1,564,620
09261H-BW-6	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	05/20/2025	Tax Free Exchange	12/09/2025	AMH - AmerUs Group Co.	10,000,000	9,954,273	10,141,701	9,956,331		2,058		2,058			185,370	185,370	628,333	296,667
09261H-BX-4	Blackstone Private Credit Fund Senior Unsecured 6.000% 01/29/32	01/22/2025	Citigroup	12/09/2025	AMH - AmerUs Group Co.	12,500,000	12,309,000	12,733,928	12,328,325		19,325		19,325			405,602	405,602	645,833	
09261X-AG-7	Blackstone Secured Lending Fun Senior Unsecured 2.850% 09/30/28	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	13,680,000	12,497,090	12,508,855	12,525,645		28,555		28,555			(16,790)	(16,790)	192,774	155,952
09581C-AA-9	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	03/14/2025	Various	05/02/2025	Tax Free Exchange	40,000,000	40,721,300	40,691,019	40,691,019		(30,281)		(30,281)					1,320,000	702,167
09581C-AB-7	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	05/02/2025	Tax Free Exchange	09/12/2025	Morgan Stanley	26,250,000	26,696,404	27,397,125	26,664,774		(31,630)		(31,630)			732,351	732,351	866,250	216,563
09581C-AC-5	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	04/08/2025	Various	05/02/2025	Tax Free Exchange	81,922,000	80,409,307	80,436,970	80,436,970		27,662		27,662					1,793,858	1,234,578
09581C-AC-5	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	02/13/2025	ALRe Corporate AAM	05/02/2025	Tax Free Exchange	25,000,000	24,577,603	24,595,042	24,595,042		17,440		17,440					914,306	604,167
09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	05/02/2025	Various	12/17/2025	Various	115,906,000	113,919,011	116,818,398	114,082,862		163,851		163,851			2,735,536	2,735,536	3,964,646	840,319
09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	05/02/2025	Various	08/28/2025	Various	55,722,000	55,105,083	56,207,701	55,138,406		33,322		33,322			1,069,296	1,069,296	1,276,433	403,985
09581C-AE-1	Blue Owl Credit Income Corp Senior Unsecured 5.900% 05/23/28	05/20/2025	Sumitomo Mitsui Banking Corpor	10/20/2025	ACRA RE II Surplus AAM	20,000,000	19,858,400	20,386,932	19,876,241		17,841		17,841			510,691	510,691	481,833	
09581J-AR-7	Blue Owl Finance LLC Senior Unsecured 3.125% 06/10/31	02/13/2025	Goldman Sachs	12/10/2025	HSBC SECURITIES (USA) INC	10,000,000	8,663,000	9,047,800	8,812,303		149,303		149,303			235,497	235,497	313,368	55,556
09581J-AR-7	Blue Owl Finance LLC Senior Unsecured 3.125% 06/10/31	01/29/2025	Midland AAM	06/24/2025	ALRe Corporate AAM	4,300,000	3,744,743	3,785,064	3,774,644		29,901		29,901			10,420	10,420	72,413	18,290
09581J-AT-3	Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34	11/13/2025	ALRe Corporate AAM	12/10/2025	Goldman Sachs	5,000,000	5,212,682	5,190,150	5,211,118		(1,564)		(1,564)			(20,968)	(20,968)	46,007	21,701
25389J-AT-3	Digital Realty Trust LP Senior Unsecured 4.450% 07/15/28	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	6,340,000	6,251,747	6,285,413	6,254,092		2,345		2,345			31,320	31,320	57,210	30,564

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
30225V-AS-6	Extra Space Storage LP Senior Unsecured 5.400% 02/01/34	07/31/2025	ORIX Life - Custody	08/28/2025	AARE Surplus AAM	10,000,000	10,130,465	10,210,353	10,129,721		(744)		(744)			80,632	80,632	310,500	270,000
38147U-AF-4	Goldman Sachs BDC Inc Senior Unsecured 5.650% 09/09/30	09/04/2025	Bank of America	09/16/2025	Various	25,000,000	24,993,500	25,151,100	24,993,524		24		24			157,577	157,577	29,035	
38173M-AC-6	Golub Capital BDC Inc Senior Unsecured 2.050% 02/15/27	01/09/2025	Jackson Ntl FWH - AAM	05/19/2025	JPM SECURITIES LLC	3,010,000	2,805,455	2,828,015	2,839,458		34,003		34,003			(11,443)	(11,443)	47,136	24,682
38173M-AC-6	Golub Capital BDC Inc Senior Unsecured 2.050% 02/15/27	01/09/2025	Jackson Ntl FWH - AAM	06/13/2025	ACRA RE II Surplus AAM	8,990,000	8,379,085	8,548,097	8,498,519		119,434		119,434			49,578	49,578	151,020	73,718
38173M-AE-2	Golub Capital BDC Inc Senior Unsecured 6.000% 07/15/29	02/07/2025	Barclays	06/02/2025	JPM SECURITIES LLC	5,000,000	5,029,750	5,045,000	5,027,996		(1,754)		(1,754)			17,004	17,004	115,000	20,833
38179R-AA-3	Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29	04/11/2025	Various	06/12/2025	Tax Free Exchange	50,000,000	49,041,970	49,088,455	49,088,455		46,485		46,485					1,450,000	681,132
40440V-AA-3	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	01/31/2025	Barclays	02/19/2025	Tax Free Exchange	4,500,000	4,645,575	4,644,094	4,644,094		(1,481)		(1,481)					16,031	2,531
40440V-AD-7	HPS Corporate Lending Fund Senior Unsecured 5.450% 01/14/28	02/07/2025	Barclays	04/03/2025	Tax Free Exchange	5,000,000	4,977,800	4,978,910	4,978,910		1,110		1,110					59,799	19,681
40440V-AE-5	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	01/07/2025	Various	04/03/2025	Various	76,667,000	75,464,861	75,486,639	75,486,639		21,777		21,777					1,001,037	
40440V-AF-2	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	02/19/2025	Tax Free Exchange	04/29/2025	JPM SECURITIES LLC	4,500,000	4,644,094	4,629,375	4,637,584		(6,510)		(6,510)			(8,209)	(8,209)	75,938	16,031
40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	04/03/2025	Tax Free Exchange	12/11/2025	AARe - APAC Dedicated Surplus	3,833,000	3,773,987	3,870,245	3,778,718		4,731		4,731			91,527	91,527	178,650	50,047
40440V-AN-5	HPS Corporate Lending Fund Senior Unsecured 5.850% 06/05/30	07/16/2025	Morgan Stanley	10/27/2025	ALRe Modco - VIAC GA - AAM	7,500,000	7,503,525	7,625,439	7,503,525							121,914	121,914	173,063	51,188
61774A-AE-3	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	02/07/2025	Barclays	02/18/2025	Tax Free Exchange	9,500,000	9,574,880	9,574,493	9,574,493		(387)		(387)					147,685	129,321
65960N-AA-8	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30	03/10/2025	Various	04/02/2025	Tax Free Exchange	20,160,000	19,958,915	19,962,646	19,962,646		3,731		3,731					196,420	104,043
67403A-AE-9	Oaktree Strategic Credit Fund Senior Unsecured 6.500% 07/23/29	04/30/2025	Athene Re 4 AAM	11/19/2025	AEL FWH AAM	500,000	509,135	512,421	508,074		(1,061)		(1,061)			4,347	4,347	26,722	8,757
69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured 6.650% 03/15/31	04/29/2025	JPM SECURITIES LLC	12/17/2025	Barclays	19,000,000	19,222,110	19,613,130	19,203,058		(19,052)		(19,052)			410,072	410,072	958,154	157,937
74340X-BK-6	Prologis LP Senior Unsecured 3.250% 10/01/26	01/06/2025	MMTL Modco AAM	12/09/2025	AMH - AmerUs Group Co.	200,000	195,656	198,900	197,936		2,280		2,280			964	964	7,728	1,715
74340X-BP-5	Prologis LP Senior Unsecured 3.000% 04/15/50	02/14/2025	Midland AAM	03/10/2025	Goldman Sachs	1,000,000	653,085	663,030	653,586		501		501			9,444	9,444	12,167	9,917
74340X-CF-6	Prologis LP Senior Unsecured 5.250% 06/15/53	10/30/2025	AAIA FA ACRA 2 MODCO	12/09/2025	ACRA RE 2B Surplus AAM	17,000,000	16,782,930	16,162,852	16,784,264		1,334		1,334			(621,412)	(621,412)	431,375	334,688
92277G-AX-5	Ventas Realty LP Senior Unsecured 5.625% 07/01/34	02/21/2025	Morgan Stanley	03/27/2025	Goldman Sachs	5,200,000	5,265,988	5,240,352	5,265,547		(441)		(441)			(25,195)	(25,195)	70,688	43,063
L13048-AB-2	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.526% 06/25/28	11/28/2025	Interest Capitalization	12/22/2025	Paydown	8,607,356	8,615,877	8,607,356	8,615,877							(8,521)	(8,521)	57,884	
L13048-AB-2	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.526% 06/25/28	08/29/2025	Tax Free Exchange	12/22/2025	Paydown	651,437,301	653,450,107	651,472,112	651,428,780						(1,986,517)	8,521	(1,977,996)	15,387,509	6,499,260
L13048-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/30	12/31/2025	Interest Capitalization	12/31/2025	Interest Capitalization	14,169									14,174		14,174		
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)						2,922,739,657	2,891,649,090	2,901,785,150	2,890,727,731		1,099,968		1,099,968		(1,972,343)	11,008,439	9,036,096	56,997,138	21,719,471
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC.- DDTL 10.092% 06/01/31	02/04/2025	Direct	12/23/2025	Direct	1,306,950	1,300,416	1,301,098	1,301,098		682		682					26,099	
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC.- DDTL 10.092% 06/01/31	02/04/2025	Direct	09/30/2025	Redemption 100.0000	9,876	9,827	9,876	9,876		49		49					13	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
50197*-AA-6	Leaf Home Solutions Inc Leaf Home Solutions RCF 8.988% 08/28/31	09/03/2025	Direct	09/12/2025	Redemption 100.0000	115,808	115,808	115,808	115,808									245	
12791*-AJ-7	Datavant Inc Datavant TL 8.438% 09/02/31	08/04/2025	Direct	11/21/2025	Tax Free Exchange	65,634,921	64,978,571	65,003,329	65,003,329		24,758		24,758					1,723,464	
00780S-AB-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.188% 09/13/31	10/24/2025	Direct	10/29/2025	Tax Free Exchange	8,352,603	8,310,840	8,310,949	8,310,949		109		109					61,520	
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.302% 09/27/31	01/01/2025	PRIVATE	06/30/2025	Redemption 100.0000	97,359	97,359	97,359	97,359									398,055	
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.302% 09/27/31	01/01/2025	PRIVATE	08/12/2025	Tax Free Exchange	19,374,385	19,374,385	19,374,385	19,374,385									3,914,768	
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.302% 09/27/31	06/27/2025	Interest Capitalization	06/30/2025	Redemption 100.0000	11,698	11,698	11,698	11,698									64,607	
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.302% 09/27/31	06/27/2025	Interest Capitalization	08/12/2025	Tax Free Exchange	3,237,689	3,237,689	3,237,689	3,237,689									219,857	
92276A-AV-3	Vensure Employer Services Inc Vensure Employer Services, Inc 9.314% 09/27/31	08/04/2025	PRIVATE	08/12/2025	Tax Free Exchange	3,539,312	3,521,615	3,522,389	3,522,389		773		773					67,137	
92276A-AV-3	Vensure Employer Services Inc Vensure Employer Services, Inc 8.843% 09/29/31	12/24/2025	Various	12/31/2025	Redemption 100.0000	1,598,280	1,590,289	1,598,280	1,598,280		7,991		7,991					53,178	46
92276A-AV-3	Vensure Employer Services Inc Vensure Employer Services, Inc 8.843% 09/29/31	08/12/2025	Tax Free Exchange	12/31/2025	Redemption 100.0000	3,539,312	3,522,389	3,539,312	3,539,312		16,924		16,924					199,864	10,072
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)						106,818,193	106,070,886	106,122,172	106,122,172		51,286		51,286					6,728,807	10,118
000000-00-0	Curia Global Inc AMRI TL B 1L USD 8.789% 08/28/26	01/01/2025	Citibank	03/07/2025	Redemption 100.0000	166,297	159,021	166,297	166,297		7,275		7,275					121	
00241#-AD-7	AVSC Holding Corp Project Encore RCF 8.652% 12/05/29	11/18/2025	Various	12/22/2025	Redemption 100.0000	1,285,517	1,285,517	1,285,517	1,285,517									15,748	
000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 6.780% 07/22/30	08/15/2025	Tax Free Exchange	09/04/2025	Barclays	493,911	491,583	493,911	491,994		411		411			1,917	1,917	9,668	
000000-00-0	First Student Bidco Inc FRSTST TL C 1L USD 6.831% 07/22/30	08/15/2025	Tax Free Exchange	09/04/2025	Barclays	151,422	150,709	151,422	150,756		47		47			666	666	2,964	
G4768P-AN-1	INEOS US FINANCE LLC INEGRP TL B 1L USD 7.573% 02/19/30	03/31/2025	Tax Free Exchange	09/04/2025	Barclays	1,900,004	1,898,596	1,752,753	1,898,759		164		164			(146,006)	(146,006)	59,522	
G4768P-AN-1	INEOS US FINANCE LLC INEGRP TL B 1L USD 7.573% 02/19/30	03/31/2025	Tax Free Exchange	06/30/2025	Redemption 100.0000	4,786	4,782	4,786	4,786		4		4					92	
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)						4,001,937	3,990,208	3,854,686	3,998,109		7,901		7,901			(143,423)	(143,423)	88,115	
0489999999. Total - issuer credit obligations (unaffiliated)						18,430,052,386	18,243,516,894	18,407,734,697	18,250,374,434		8,878,893		8,878,893		(1,972,343)	157,385,180	155,412,837	381,596,433	140,905,084
0499999999. Total - issuer credit obligations (affiliated)						155,857,046	155,353,152	156,545,332	155,801,669		(132,165)		(132,165)		580,682	743,663	1,324,345	4,944,193	1,104,711
0509999998. Total - issuer credit obligations						18,585,909,432	18,398,870,046	18,564,280,029	18,406,176,103		8,746,728		8,746,728		(1,391,661)	158,128,843	156,737,182	386,540,626	142,009,795
38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI 1.754% 04/20/64	04/01/2025	Various	12/01/2025	Various						4	4						15	
38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.625% 07/20/64	07/01/2025	Interest Capitalization	12/01/2025	Paydown													15	
38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI 2.123% 12/20/64	04/01/2025	Various	12/01/2025	Various													118	
38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI 2.230% 04/20/65	07/01/2025	Interest Capitalization	12/01/2025	Paydown						4	4						63	
38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI 2.051% 06/20/65	07/01/2025	Interest Capitalization	11/01/2025	Paydown													26	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI 2.318% 03/20/60	03/01/2025	Various	12/01/2025	Various													4	
38377E-X7-4	Government National Mortgage A GNR 2010-H07 GI 1.058% 01/20/59	07/01/2025	Various	12/01/2025	Various													6	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)											8	8						247	
3132D5-7J-5	Freddie Mac Pool FR SB8097 1.500% 04/01/36	04/01/2025	BOFA SECURITIES, INC.	11/17/2025	JPM SECURITIES LLC	27,829,309	24,581,107	24,970,283	24,745,904		164,797		164,797			224,379	224,379	263,219	1,160
3132D5-7J-5	Freddie Mac Pool FR SB8097 1.500% 04/01/36	04/01/2025	BOFA SECURITIES, INC.	11/01/2025	Paydown	2,310,044	2,040,419	2,310,044	2,310,044		269,626		269,626					11,397	96
3132D6-AB-6	Freddie Mac Pool FR SB8102 1.500% 05/01/36	04/01/2025	BOFA SECURITIES, INC.	11/17/2025	JPM SECURITIES LLC	48,161,001	42,509,609	43,203,804	42,789,585		279,976		279,976			414,220	414,220	455,523	2,007
3132D6-AB-6	Freddie Mac Pool FR SB8102 1.500% 05/01/36	04/01/2025	BOFA SECURITIES, INC.	11/01/2025	Paydown	4,006,269	3,536,159	4,006,269	4,006,269		470,111		470,111					19,880	167
3132DW-HG-1	Freddie Mac Pool FR SD8331 5.500% 06/01/53	07/17/2025	Various	12/01/2025	Various	1,629,896	1,617,039	1,629,896	1,629,896		12,856		12,856					24,548	3,984
3133GF-BY-0	Freddie Mac Pool FR QN8155 1.500% 10/01/36	04/01/2025	BOFA SECURITIES, INC.	11/17/2025	JPM SECURITIES LLC	10,951,900	9,659,918	9,809,651	9,721,291		61,373		61,373			88,360	88,360	103,587	456
3133GF-BY-0	Freddie Mac Pool FR QN8155 1.500% 10/01/36	04/01/2025	BOFA SECURITIES, INC.	11/01/2025	Paydown	1,021,317	900,834	1,021,317	1,021,317		120,484		120,484					4,924	43
3133KQ-VN-3	Freddie Mac Pool FR RA8721 4.500% 04/01/53	07/29/2025	Citigroup	11/17/2025	Bank of America	34,160,546	32,505,895	33,291,854	32,516,596		10,701		10,701			775,258	775,258	584,999	123,832
3133KQ-VN-3	Freddie Mac Pool FR RA8721 4.500% 04/01/53	07/29/2025	Citigroup	11/01/2025	Paydown	442,287	420,863	442,287	442,287		21,423		21,423					4,488	1,603
3133L8-SH-9	Freddie Mac Pool FR RC2320 1.500% 10/01/36	03/28/2025	Citigroup	11/17/2025	Bank of America	16,611,944	14,602,288	14,874,179	14,679,136		76,847		76,847			195,044	195,044	177,886	20,765
3133L8-SH-9	Freddie Mac Pool FR RC2320 1.500% 10/01/36	03/28/2025	Citigroup	11/01/2025	Paydown	1,858,846	1,633,969	1,858,846	1,858,846		224,877		224,877					8,429	2,324
3140MH-SH-3	Fannie Mae Pool FN BV4119 2.500% 03/01/52	07/30/2025	Morgan Stanley	11/17/2025	Nomura Sec International	20,772,674	17,095,262	17,631,618	17,118,300		23,038		23,038			513,319	513,319	197,629	43,276
3140MH-SH-3	Fannie Mae Pool FN BV4119 2.500% 03/01/52	07/30/2025	Morgan Stanley	11/01/2025	Paydown	480,155	395,152	480,155	480,155		85,002		85,002					2,302	1,000
3140MK-FU-1	Fannie Mae Pool FN BV5578 3.000% 05/01/52	07/31/2025	Direct	11/17/2025	Citigroup	28,964,544	24,891,404	25,566,867	24,941,859		50,454		50,454			625,008	625,008	258,267	
3140MK-FU-1	Fannie Mae Pool FN BV5578 3.000% 05/01/52	07/31/2025	Direct	11/01/2025	Paydown	584,406	502,224	584,406	584,406		82,182		82,182					2,603	
3140MN-MH-6	Fannie Mae Pool FN BV8459 3.000% 04/01/52	07/29/2025	JPM SECURITIES LLC	11/17/2025	JPM SECURITIES LLC	27,431,122	23,599,337	24,267,971	23,627,721		28,383		28,383			640,250	640,250	313,172	66,292
3140MN-MH-6	Fannie Mae Pool FN BV8459 3.000% 04/01/52	07/29/2025	JPM SECURITIES LLC	11/01/2025	Paydown	839,068	721,861	839,068	839,068		117,207		117,207					4,924	2,028
3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52	06/20/2025	ALRE - TDF Trust AAM	11/17/2025	JPM SECURITIES LLC	7,219,183	6,423,308	6,651,236	6,431,211		7,903		7,903			220,025	220,025	117,211	12,634
3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52	06/20/2025	ALRE - TDF Trust AAM	11/01/2025	Paydown	310,940	276,661	310,940	310,940		34,279		34,279					3,140	544
3140N2-6Z-9	Fannie Mae Pool FN BI9887 5.000% 10/01/52	07/17/2025	Various	11/17/2025	Various	24,953,328	24,248,220	24,892,894	24,253,945		5,726		5,726			638,949	638,949	474,806	55,452
3140N2-6Z-9	Fannie Mae Pool FN BI9887 5.000% 10/01/52	07/17/2025	Various	11/01/2025	Various	901,247	875,780	901,247	901,247		25,467		25,467					10,047	2,003
3140QK-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51	06/20/2025	ALRE - TDF Trust AAM	11/17/2025	STONEX GROUP INC	6,319,963	5,448,203	5,629,704	5,451,816		3,614		3,614			177,888	177,888	87,953	9,480
3140QK-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51	06/20/2025	ALRE - TDF Trust AAM	11/01/2025	Paydown	241,787	208,436	241,787	241,787		33,352		33,352					1,707	363
3140QM-KH-6	Fannie Mae Pool FN CB2095 3.000% 11/01/51	07/29/2025	WELLS FARGO SECURITIES	11/17/2025	Nomura Sec International	34,236,050	29,394,859	30,181,218	29,414,424		19,565		19,565			766,794	766,794	390,862	82,737
3140QM-KH-6	Fannie Mae Pool FN CB2095 3.000% 11/01/51	07/29/2025	WELLS FARGO SECURITIES	11/01/2025	Paydown	901,035	773,623	901,035	901,035		127,412		127,412					6,075	2,177

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140W1-RC-9	Fannie Mae Pool FN FA1382 4.000% 02/01/53	07/30/2025	Morgan Stanley	11/17/2025	Goldman Sachs	27,999,936	25,921,815	26,595,564	25,941,271		19,455		19,455			654,293	654,293	426,221	93,333
3140W1-RC-9	Fannie Mae Pool FN FA1382 4.000% 02/01/53	07/30/2025	Morgan Stanley	11/01/2025	Paydown	1,198,440	1,109,494	1,198,440	1,198,440		88,947		88,947					8,438	3,995
3140W1-RF-2	Fannie Mae Pool FN FA1385 4.000% 05/01/53	07/29/2025	Morgan Stanley	11/17/2025	Goldman Sachs	33,972,364	31,461,594	32,207,394	31,477,744		16,150		16,150			729,650	729,650	517,135	109,466
3140W1-RF-2	Fannie Mae Pool FN FA1385 4.000% 05/01/53	07/29/2025	Morgan Stanley	11/01/2025	Paydown	600,993	556,576	600,993	600,993		44,417		44,417					4,638	1,937
31418D-X8-0	Fannie Mae Pool FN MA4302 1.500% 04/01/36	03/28/2025	BOFA SECURITIES, INC.	11/17/2025	JPM SECURITIES LLC	22,053,785	19,403,885	19,781,211	19,513,607		109,723		109,723			267,604	267,604	236,159	27,567
31418D-X8-0	Fannie Mae Pool FN MA4302 1.500% 04/01/36	03/28/2025	BOFA SECURITIES, INC.	11/01/2025	Paydown	1,971,232	1,734,376	1,971,232	1,971,232		236,856		236,856					11,098	2,464
31418D-ZZ-8	Fannie Mae Pool FN MA4359 1.500% 06/01/36	03/28/2025	BOFA SECURITIES, INC.	11/17/2025	JPM SECURITIES LLC	66,571,483	58,499,691	59,649,089	58,826,790		327,099		327,099			822,299	822,299	712,870	83,214
31418D-ZZ-8	Fannie Mae Pool FN MA4359 1.500% 06/01/36	03/28/2025	BOFA SECURITIES, INC.	11/01/2025	Paydown	6,081,337	5,343,975	6,081,337	6,081,337		737,362		737,362					33,716	7,602
31427M-PD-7	Freddie Mac Pool FR SL0419 3.000% 10/01/53	07/31/2025	Direct	11/17/2025	JPM SECURITIES LLC	11,724,916	10,070,604	10,354,567	10,089,595		18,991		18,991			264,972	264,972	104,547	
31427M-PD-7	Freddie Mac Pool FR SL0419 3.000% 10/01/53	07/31/2025	Direct	11/01/2025	Paydown	208,856	179,388	208,856	208,856		29,468		29,468					1,034	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)						475,522,203	423,143,828	435,147,259	427,128,950		3,985,123		3,985,123			8,018,312	8,018,312	5,585,434	764,001
3137HK-Q2-3	Freddie Mac Multifamily Struct FHMS Q032 A 4.950% 11/25/54	03/25/2025	Various	12/01/2025	Various	10,076,513	10,073,470	10,076,513	10,076,513		3,043		3,043					236,519	41,566
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)						10,076,513	10,073,470	10,076,513	10,076,513		3,043		3,043					236,519	41,566
00112X-AC-6	ACHM Trust 2025-HE2 ACHM 2025-HE2 C 5.966% 08/25/55	08/07/2025	Various	12/05/2025	Various	532,474	532,471	532,474	532,474		4		4					8,993	3,794
00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.146% 01/25/37	05/21/2025	Citigroup	10/27/2025	Paydown	298,895	159,909	298,895	298,895		138,986		138,986					1,365	1,063
00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.146% 01/25/37	05/21/2025	Citigroup	11/13/2025	AMH - AmerUs Group Co.	8,807,519	4,712,023	4,959,496	4,680,450		(31,573)		(31,573)			279,046	279,046	93,728	31,318
00764M-FT-9	Aegis Asset Backed Securities AABST 2005-3 M3 4.581% 08/25/35	03/10/2025	Goldman Sachs	08/08/2025	ACRA RE II Surplus AAM	1,636,191	1,405,590	1,362,350	1,421,726		16,136		16,136			(59,376)	(59,376)	15,884	3,289
00834M-AC-7	Affirm Asset Securitization Tr AFFRM 2025-X1 C 5.340% 04/15/30	05/01/2025	BARCLAYS CAPITAL INC.	05/13/2025	ACRA RE II Surplus AAM	11,000,000	10,998,929	10,997,361	10,998,929							(1,568)	(1,568)		
02146Q-AA-1	Alternative Loan Trust 2006-OA CWALT 2006-OA10 1A1 4.989% 08/25/46	10/30/2025	ACRA RE 2A Surplus AAM	12/01/2025	Paydown	17,853	16,904	17,164	17,164		261		261					88	73
02146Q-AA-1	Alternative Loan Trust 2006-OA CWALT 2006-OA10 1A1 4.989% 08/25/46	10/30/2025	ACRA RE 2A Surplus AAM	12/09/2025	ACRA RE 2B Surplus AAM	2,718,675	2,574,182	2,569,572	2,584,943		10,761		10,761			(15,371)	(15,371)	20,734	11,101
02146T-AN-7	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13 4.196% 08/25/36	10/30/2025	Various	12/25/2025	Various	2,213	878	3,081	3,081		2,203		2,203					16	1
02150G-AF-5	Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6 4.446% 05/25/37	10/30/2025	ACRA RE 2A Surplus AAM	11/20/2025	AARE Surplus AAM	4,886,624	1,504,518	1,504,804	1,497,795		(6,723)		(6,723)			7,009	7,009	16,013	3,239
03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 6.030% 04/25/70	04/24/2025	Various	12/01/2025	Various	350,794	350,793	350,794	350,794		1		1					9,237	1,704
034951-AC-7	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 A3 5.504% 07/25/62	09/11/2025	Goldman Sachs	12/01/2025	Paydown	396,682	396,678	396,682	396,682		3		3					5,100	2,729
034951-AC-7	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 A3 5.504% 07/25/62	09/11/2025	Various	12/12/2025	Various	8,012,318	8,012,254	8,044,488	8,012,139		(115)		(115)			32,349	32,349	157,259	55,125
07401A-AZ-0	Bear Stearns Mortgage Funding BSMF 2006-AR2 2B1 4.401% 09/25/46	05/27/2025	Interest Capitalization	09/25/2025	Paydown	1	1		1										
1248P1-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1 4.126% 10/25/36	06/25/2025	Various	12/26/2025	Various	189,394	169,271	189,394	189,394		20,123		20,123					2,868	25
12571D-AC-9	CIM Trust 2025-I1 CIM 2025-I1 A3 6.060% 10/25/69	01/29/2025	Various	12/01/2025	Various	4,316,492	4,316,409	4,316,492	4,316,492		83		83					136,638	21,798

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12571D-AE-5	CIM Trust 2025-I1 CIM 2025-I1 B1A 6.839% 10/25/69	02/04/2025	BOFA SECURITIES, INC.	12/09/2025	AMH - AmerUs Group Co.	3,000,000	3,011,133	3,063,081	3,006,462		(4,671)		(4,671)			56,619	56,619	175,534	2,280
126670-TG-3	CWABS Asset-Backed Certificate CWL 2006-1 AF5 4.366% 07/25/36	06/05/2025	Various	12/01/2025	Various	314,851	293,454	314,851	314,851		21,397		21,397					3,857	155
126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1 4.821% 03/20/36	09/05/2025	ALRE - DFL Trust AAM	12/01/2025	Paydown	94,758	91,764	95,549	95,549		3,785		3,785					616	52
126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1 4.821% 03/20/36	09/05/2025	ALRE - DFL Trust AAM	12/09/2025	AMH - AmerUs Group Co.	2,401,202	2,325,333	2,335,091	2,327,611		2,278		2,278			7,479	7,479	31,860	1,317
144539-AC-7	Carrington Mortgage Loan Trust CARR 2006-NC5 A3 3.996% 01/25/37	03/21/2025	Various	12/26/2025	Various	372,907	331,654	372,907	372,907		41,253		41,253					8,020	1,282
19688K-AA-2	COLT 2021-HX1 Mortgage Loan Tr COLT 2021-HX1 A1 1.110% 10/25/66	05/15/2025	Nomura Sec International	12/01/2025	Paydown	275,259	233,024	275,259	275,259		42,235		42,235					1,018	127
19688K-AA-2	COLT 2021-HX1 Mortgage Loan Tr COLT 2021-HX1 A1 1.110% 10/25/66	05/15/2025	Nomura Sec International	12/09/2025	ACRA RE 2B Surplus AAM	4,878,827	4,130,232	4,224,180	4,158,130		27,898		27,898			66,050	66,050	32,794	2,256
19688M-AC-4	COLT 2022-8 Mortgage Loan Trus COLT 2022-8 A3 6.477% 08/25/67	05/01/2025	Bank of America	10/27/2025	Paydown	5,772,844	5,771,040	5,772,844	5,772,844		1,804		1,804					175,688	1,042
19688V-AC-4	COLT 2024-3 Mortgage Loan Trus COLT 2024-3 A3 6.798% 06/25/69	04/30/2025	Various	12/01/2025	Various	1,099,065	1,113,833	1,099,065	1,099,065		(14,769)		(14,769)					25,509	
22757W-AA-6	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1A 5.296% 11/25/60	10/31/2025	Goldman Sachs	12/01/2025	Paydown	1,070,532	1,070,515	1,070,532	1,070,532		17		17					4,908	6,614
22757W-AA-6	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1A 5.296% 11/25/60	10/31/2025	Goldman Sachs	12/09/2025	ACRA RE 2B Surplus AAM	28,929,468	28,929,005	28,982,166	28,926,670		(2,335)		(2,335)			55,496	55,496	290,150	178,746
22757W-AB-4	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A1B 5.436% 11/25/60	10/31/2025	Goldman Sachs	12/12/2025	ACRA RE II Surplus AAM	2,492,000	2,491,965	2,499,933	2,491,803		(163)		(163)			8,130	8,130	15,428	15,804
22757W-AC-2	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A2 5.586% 11/25/60	10/31/2025	Goldman Sachs	12/12/2025	Lincoln Fin Mod - AAM	2,518,000	2,517,985	2,526,013	2,517,816		(169)		(169)			8,197	8,197	16,019	16,410
22757W-AD-0	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 A3 5.735% 11/25/60	10/31/2025	Goldman Sachs	12/12/2025	Lincoln Fin Mod - AAM	2,208,000	2,207,934	2,214,958	2,207,783		(150)		(150)			7,174	7,174	14,422	14,773
22757W-AK-4	Cross 2025-CES1 Mortgage Trust CROSS 2025-CES1 M1 6.084% 11/25/60	10/31/2025	Goldman Sachs	12/12/2025	Lincoln Fin Mod - AAM	2,892,000	2,891,910	2,901,057	2,891,703		(207)		(207)			9,354	9,354	20,039	20,527
25150X-AB-8	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A2 4.446% 08/25/47	10/30/2025	Various	12/26/2025	Various	4,411	3,641	4,411	4,411		771		771					9	2
25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A1 3.996% 02/25/47	02/05/2025	BREAN CAPITAL LLC	02/20/2025	AARE Surplus AAM	3,528,406	2,055,297	2,011,149	2,056,789		1,492		1,492			(45,640)	(45,640)	10,762	4,484
26845D-AD-7	EFMT 2024-NQM1 EFMT 2024-NQM1 A3 6.217% 11/25/69	05/19/2025	Various	12/01/2025	Various	830,085	834,754	830,085	830,085		(4,669)		(4,669)					18,036	2,724
26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3 6.023% 01/25/70	04/04/2025	Nomura Sec International	12/01/2025	Paydown	294,800	295,537	294,800	294,800		(737)		(737)					7,225	296
26846V-AE-4	EFMT 2025-CES1 EFMT 2025-CES1 A3 6.221% 01/25/60	02/12/2025	Bank of America	12/09/2025	AMH - AmerUs Group Co.	840,000	839,987	859,895	838,295		(1,692)		(1,692)			21,600	21,600	44,708	2,613
30191L-AC-3	FIGRE Trust 2025-HE1 FIGRE 2025-HE1 C 6.029% 01/25/55	01/28/2025	Goldman Sachs	05/01/2025	Paydown	371,564	371,553	371,564	371,564		11		11					4,759	2,240
30191L-AC-3	FIGRE Trust 2025-HE1 FIGRE 2025-HE1 C 6.029% 01/25/55	01/28/2025	Goldman Sachs	05/13/2025	ACRA RE II Surplus AAM	4,378,436	4,378,309	4,388,536	4,378,713		405		405			9,822	9,822	96,791	26,398
316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A 5.758% 06/25/55	04/25/2025	Various	12/01/2025	Various	1,506,589	1,506,542	1,506,589	1,506,589		46		46					31,991	8,434
317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62	09/25/2025	ALRE - PACS Trust AAM	12/25/2025	Paydown	17,764,368	17,668,826	17,764,368	17,764,368		95,542		95,542					132,679	
31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73	03/20/2025	Various	12/25/2025	Various	2,226,870	2,169,110	2,226,870	2,226,870		57,759		57,759					36,668	6,959
32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.126% 03/25/37	05/22/2025	Various	12/26/2025	Various	111,481	57,691	111,481	111,481		53,790		53,790					770	296
35563P-AE-9	Freddie Mac Seasoned Credit Ri SCRT 2016-1 M2 3.750% 09/25/55	07/31/2025	ALRe Corporate AAM	10/14/2025	Bank of America	6,375,514	5,916,121	5,938,194	5,916,512		391		391			21,681	21,681	127,316	19,923
35563P-AE-9	Freddie Mac Seasoned Credit Ri SCRT 2016-1 M2 3.750% 09/25/55	07/31/2025	ALRe Corporate AAM	09/01/2025	Paydown	140,713	130,574	140,713	140,713		10,139		10,139					730	440

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36170H-AD-2	GCAT 2022-NQM4 Trust GCAT 2022-NQM4 M1 5.725% 08/25/67	11/14/2025	Morgan Stanley	11/24/2025	Paydown	6,000,000	5,976,563	6,000,000	6,000,000		23,438		23,438					50,574	15,267
3622E8-AC-9	GSAA Home Equity Trust 2006-15 GSAA 2006-15 AF3A 5.882% 09/25/36	09/24/2025	ALRE - TDF Trust AAM	12/01/2025	Paydown	23,414	7,529	23,414	23,414		15,885		15,885					30	88
3622E8-AC-9	GSAA Home Equity Trust 2006-15 GSAA 2006-15 AF3A 5.882% 09/25/36	09/24/2025	ALRE - TDF Trust AAM	12/09/2025	ACRA RE 2B Surplus AAM	4,641,885	1,492,701	1,478,087	1,472,560		(20,141)		(20,141)			5,527	5,527	17,042	17,445
36270A-AC-8	GS Mortgage-Backed Securities GSMBS 2024-HE1 M2 6.224% 08/25/54	09/05/2025	ALRE - DFL Trust AAM	11/19/2025	LSW Modco AAM	1,660,000	1,664,678	1,660,704	1,664,272		(406)		(406)			(3,568)	(3,568)	25,780	3,398
36272N-AD-6	GS Mortgage-Backed Securities GSMBS 2025-HE1 M3 6.324% 10/25/55	08/28/2025	AARE - DFL Trust	11/19/2025	ALRe Modco - VIAC GA - AAM	1,818,000	1,833,419	1,828,774	1,832,684		(735)		(735)			(3,910)	(3,910)	28,658	1,030
36273B-AD-1	GS Mortgage Backed Securities GSMBS 2025-CES2 M1 5.926% 09/25/55	09/29/2025	Goldman Sachs	12/16/2025	Lincoln Fin Mod - AAM	500,000	499,993	502,509	499,904		(88)		(88)			2,605	2,605	8,642	2,387
36275E-AE-1	GS Mortgage-Backed Securities GSMBS 2025-DSC1 A3 5.278% 06/25/65	09/09/2025	Goldman Sachs	12/01/2025	Paydown	184,837	184,835	184,837	184,837		2		2					1,293	298
36275E-AE-1	GS Mortgage-Backed Securities GSMBS 2025-DSC1 A3 5.278% 06/25/65	09/09/2025	Goldman Sachs	12/09/2025	AMH - AmerUs Group Co.	1,915,164	1,915,143	1,915,550	1,915,111		(33)		(33)			440	440	27,517	3,089
403969-AE-8	HOMES 2025-AFC1 Trust HOMES 2025-AFC1 A3 6.031% 01/25/60	03/21/2025	Various	12/01/2025	Various	280,620	280,948	280,620	280,620		(329)		(329)					6,550	1,092
40431J-AA-1	HSI Asset Securitization Corp HASC 2007-OPT1 1A 3.986% 12/25/36	06/30/2025	Various	12/26/2025	Various	44,454	38,550	44,454	44,454		5,904		5,904					225	34
41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 4.939% 07/19/47	02/03/2025	Various	12/01/2025	Various	66,280	22,866	71,934	71,934		49,067		49,067					1,740	31
41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.246% 05/19/37	03/04/2025	Nomura Sec International	11/19/2025	Paydown	552,513	513,837	552,513	552,513		38,676		38,676					7,437	1,037
41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.246% 05/19/37	03/04/2025	Various	12/16/2025	Various	5,161,476	4,800,172	4,831,652	4,840,234		40,062		40,062			(8,582)	(8,582)	148,568	9,691
41165B-AA-8	HarborView Mortgage Loan Trust HVMLT 2007-6 1A1A 4.046% 08/19/37	07/16/2025	Various	12/19/2025	Various	244,403	202,243	244,403	244,403		42,160		42,160					2,350	849
45254N-PU-5	Impac CMB Trust Series 2005-5 IMM 2005-5 A1 4.166% 08/25/35	05/27/2025	Various	12/26/2025	Various	22,722	21,245	22,722	22,722		1,477		1,477					325	3
452559-AC-1	Impac Secured Assets Trust 200 IMSA 2007-1 A3 4.326% 03/25/37	05/22/2025	Various	12/26/2025	Various	78,624	68,350	66,300	66,300		(2,050)		(2,050)					1,135	301
452763-AC-9	Imperial Fund Mortgage Trust 2 IMPRL 2022-NQM7 A3 7.500% 11/25/67	07/25/2025	Morgan Stanley	09/01/2025	Paydown	13,006	13,006	13,006	13,006									115	73
452763-AC-9	Imperial Fund Mortgage Trust 2 IMPRL 2022-NQM7 A3 7.500% 11/25/67	07/25/2025	Morgan Stanley	09/03/2025	Lincoln Fin Mod - AAM	391,878	391,878	393,076	391,878							1,198	1,198	5,062	2,204
45660L-VZ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1A1 4.466% 10/25/36	09/16/2025	Citigroup	10/27/2025	Paydown	73,366	31,561	73,366	73,366		41,805		41,805					340	237
45660L-VZ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1A1 4.466% 10/25/36	09/16/2025	Citigroup	11/20/2025	AARE Surplus AAM	16,178,927	6,959,896	6,828,251	6,870,297		(89,599)		(89,599)			(42,045)	(42,045)	169,462	52,272
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 4.286% 04/25/46	01/27/2025	Various	12/26/2025	Various	3	3	3	3										
45669Y-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 2A1 3.766% 04/25/37	09/05/2025	ALRE - TDF Trust AAM	12/01/2025	Paydown	213,148	137,334	227,552	227,552		90,218		90,218					1,134	89
46593N-BK-0	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B1 6.623% 07/25/55	02/26/2025	Various	12/01/2025	Various	24,195	24,905	24,195	24,195		(711)		(711)					746	121
46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A4 4.146% 07/25/36	05/22/2025	Various	12/26/2025	Various	397,511	190,308	397,511	397,511		207,272	69	207,203					1,147	1,466
46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A4 4.146% 07/25/36	05/22/2025	Citigroup	11/19/2025	ALRe Modco - VIAC GA - AAM	9,567,126	4,580,262	4,530,801	4,524,709		(15,439)	40,114	(55,553)			6,092	6,092	69,739	35,279
46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A5 4.346% 07/25/36	05/22/2025	Various	12/26/2025	Various	420,585	201,355	420,585	420,585		219,284	54	219,230					1,213	1,616
46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A5 4.346% 07/25/36	05/22/2025	Citigroup	11/19/2025	ALRe Modco - VIAC GA - AAM	10,122,393	4,846,096	4,799,992	4,797,643		(17,281)	31,172	(48,453)			2,350	2,350	75,080	38,901
46629N-AD-5	JP Morgan Mortgage Acquisition JPMAC 2006-RM1 A3 4.086% 08/25/36	09/15/2025	Various	12/26/2025	Various	21,309	9,483	21,309	21,309		11,827		11,827					83	61

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46641T-CA-0	JP Morgan Resecuritization Tru JPMRR 2014-1 9A9 4.136% 12/26/35	10/30/2025	Various	12/25/2025	Various	15,729	11,734	15,729	15,729		3,994		3,994					84	10
525221-AV-9	Lehman XS Trust Series 2005-3 LXS 2005-3 3A3B 4.695% 09/25/35	09/24/2025	ALRE - TDF Trust AAM	12/01/2025	Paydown	224,323	201,843	224,649	224,649		22,806		22,806					1,251	684
525221-AV-9	Lehman XS Trust Series 2005-3 LXS 2005-3 3A3B 4.695% 09/25/35	09/24/2025	ALRE - TDF Trust AAM	12/09/2025	ACRA RE 2B Surplus AAM	4,456,458	4,009,863	3,987,451	4,009,989		126		126			(22,538)	(22,538)	54,583	13,586
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.408% 09/25/35	01/09/2025	Jackson Ntl FWH - AAM	12/01/2025	Paydown	186,917	173,943	186,883	186,883		12,940		12,940					3,596	197
61690T-AH-6	Morgan Stanley Resecuritizatio MSRR 2015-R3 4B 8.000% 04/26/47	06/02/2025	Interest Capitalization	11/19/2025	JNL AAM	6,374	6,374	5,557	6,374							(817)	(817)	195	
61760C-AN-5	Morgan Stanley Re-REMIC Trust MSRR 2010-R9 2C 4.499% 12/26/46	01/09/2025	Jackson Ntl FWH - AAM	08/08/2025	ACRA RE II Surplus AAM	1,727,552	916,079	912,234	873,595		(42,484)		(42,484)			38,638	38,638	56,588	1,836
61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.821% 11/20/36	09/05/2025	ALRE - DFL Trust AAM	11/01/2025	Paydown	25,115	23,898	25,115	25,115		1,217		1,217					142	14
61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.821% 11/20/36	09/05/2025	ALRE - DFL Trust AAM	11/13/2025	AMH - AmerUs Group Co.	668,545	636,139	638,821	635,545		(595)		(595)			3,277	3,277	6,550	367
61778L-AE-5	Morgan Stanley Residential Mor MSRM 2025-NQM3 A3 5.864% 05/25/70	05/16/2025	Various	12/01/2025	Various	2,217,727	2,217,698	2,217,727	2,217,727		29		29					46,738	10,476
617932-AD-0	Morgan Stanley Residential Mor MSRM 2025-NQM1 A2 5.941% 11/25/69	04/07/2025	Various	12/01/2025	Various	328,317	327,906	328,317	328,317		410		410					7,391	379
62955R-AB-1	NYMT Loan Trust 2021-SP1 NYMT 2021-SP1 A2 6.558% 08/25/61	06/02/2025	Interest Capitalization	07/01/2025	Paydown	9,785	9,785	9,785	9,785									229	
65539C-AK-2	Nomura Resecuritization Trust NMRR 2011-4RA 1A10 2.768% 12/26/36	09/05/2025	ALRE - DFL Trust AAM	12/01/2025	Paydown	55,512	50,372	54,384	54,384		4,012		4,012					465	17
65539C-AK-2	Nomura Resecuritization Trust NMRR 2011-4RA 1A10 2.768% 12/26/36	09/05/2025	ALRE - DFL Trust AAM	12/09/2025	AMH - AmerUs Group Co.	3,067,447	2,783,436	2,793,042	2,785,806		2,369		2,369			7,236	7,236	33,706	943
670857-AA-9	OBX 2021-NQM2 Trust OBX 2021-NQM2 A1 1.101% 05/25/61	05/13/2025	Bank of America	12/01/2025	Paydown	115,699	93,463	115,699	115,699		22,236		22,236					423	46
670857-AA-9	OBX 2021-NQM2 Trust OBX 2021-NQM2 A1 1.101% 05/25/61	05/13/2025	Bank of America	12/09/2025	ACRA RE 2B Surplus AAM	2,846,846	2,299,718	2,383,332	2,323,938		24,220		24,220			59,394	59,394	18,980	1,132
67114J-AB-6	OBX 2021-NQM3 Trust OBX 2021-NQM3 A2 1.260% 07/25/61	05/13/2025	Morgan Stanley	12/01/2025	Paydown	96,622	78,581	96,622	96,622		18,041		18,041					434	44
67114J-AB-6	OBX 2021-NQM3 Trust OBX 2021-NQM3 A2 1.260% 07/25/61	05/13/2025	Morgan Stanley	12/09/2025	ACRA RE 2B Surplus AAM	1,409,249	1,146,116	1,182,659	1,154,482		8,367		8,367			28,177	28,177	10,753	641
67120V-AC-9	OBX 2025-NQM2 Trust OBX 2025-NQM2 A3 5.952% 11/25/64	04/04/2025	Various	12/01/2025	Various	887,223	887,639	887,223	887,223		(416)		(416)					21,819	880
67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3 5.772% 05/25/65	06/24/2025	WELLS FARGO SECURITIES	11/01/2025	Paydown	278,903	278,899	278,903	278,903		4		4					4,520	1,118
67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3 5.772% 05/25/65	06/24/2025	Various	11/20/2025	Various	4,224,097	4,224,040	4,260,399	4,226,194		2,154		2,154			34,205	34,205	105,441	16,932
73316P-DT-4	Popular ABS Mortgage Pass-Thro POPLR 2005-3 M2 3.410% 07/25/35	02/05/2025	Goldman Sachs	12/12/2025	ACRA RE II Surplus AAM	4,387,658	3,663,695	3,784,756	3,730,325		66,630		66,630			54,431	54,431	108,912	3,504
74924S-AE-6	RASC Series 2007-KS1 Trust RASC 2007-KS1 M1S 4.206% 01/25/37	04/07/2025	AADE - FABN	11/19/2025	ALRe Modco - VIAC GA - AAM	7,233,000	5,894,895	5,999,549	5,946,777		51,932		51,932			52,772	52,772	211,234	26,009
74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B 5.962% 04/25/55	04/16/2025	Various	12/01/2025	Various	1,306,952	1,306,928	1,306,952	1,306,952		24		24					33,577	4,978
74937Y-AD-0	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A2 6.131% 04/25/55	04/16/2025	Citigroup	12/16/2025	Lincoln Fin Mod - AAM	1,355,000	1,354,989	1,394,372	1,355,000		11		11			39,372	39,372	58,845	5,308
74937Y-AE-8	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A3 6.330% 04/25/55	04/16/2025	Citigroup	12/16/2025	Lincoln Fin Mod - AAM	1,084,000	1,083,984	1,117,016	1,081,836		(2,148)		(2,148)			35,179	35,179	48,604	4,384
74937Y-AJ-7	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 M1 6.728% 04/25/55	04/16/2025	Citigroup	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM	941,000	940,988	936,909	936,909		(4,078)		(4,078)					30,776	4,045
74939W-AD-2	RCKT Mortgage Trust 2025-CES8 RCKT 2025-CES8 A3 5.649% 08/25/55	08/14/2025	WELLS FARGO SECURITIES	12/12/2025	Lincoln Fin Mod - AAM	500,000	500,000	505,104	499,862		(138)		(138)			5,242	5,242	10,279	1,569
749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A 5.490% 11/25/44	09/05/2025	Various	12/05/2025	Various	140,567	141,213	140,567	140,567		(646)		(646)					1,287	86

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74942C-AB-5	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A1B 5.838% 05/25/55	05/14/2025	Various	12/25/2025	Various	345,751	345,743	345,751	345,751		7		7					7,909	1,177
74943A-AD-4	RCKT Mortgage Trust 2025-CES7 RCKT 2025-CES7 A3 5.875% 07/25/55	07/29/2025	AARE - DFL Trust	11/19/2025	ALRe Modco - VIAC GA - AAM	1,725,000	1,724,971	1,752,621	1,726,052		1,082		1,082			26,568	26,568	38,848	7,882
74978F-AH-2	RAAC Series 2007-SP3 Trust RAAC 2007-SP3 A2 5.346% 09/25/47	05/22/2025	Various	12/26/2025	Various	58,696	58,989	58,696	58,696		(293)		(293)					930	271
753917-CD-3	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B1 6.429% 07/25/54	07/17/2025	ALRE - TDF Trust AAM	12/01/2025	Paydown	14,072	14,398	14,072	14,072		(326)		(326)					229	40
753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2 6.429% 07/25/54	07/17/2025	ALRE - TDF Trust AAM	12/01/2025	Paydown	16,182	16,309	16,182	16,182		(127)		(127)					263	46
81746P-CD-3	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B3 3.773% 06/25/46	01/29/2025	Various	12/01/2025	Various	187,768	145,692	187,768	187,768		42,076		42,076					4,357	551
81746R-CD-9	Sequoia Mortgage Trust 2016-2 SEMT 2016-2 B3 3.774% 08/25/46	01/29/2025	Various	12/01/2025	Various	231,496	191,612	231,496	231,496		39,885		39,885					4,884	677
85573Q-AA-8	Starwood Mortgage Residential STAR 2021-5 A1 1.920% 09/25/66	05/13/2025	Goldman Sachs	12/01/2025	Paydown	519,824	435,462	519,824	519,824		84,362		84,362					3,080	360
85573Q-AA-8	Starwood Mortgage Residential STAR 2021-5 A1 1.920% 09/25/66	05/13/2025	Goldman Sachs	12/09/2025	ACRA RE 2B Surplus AAM	6,333,869	5,305,945	5,627,106	5,314,356		8,411		8,411			312,750	312,750	73,642	4,392
86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A 4.196% 04/25/35	10/30/2025	Various	12/25/2025	Various	75,124	66,904	75,124	75,124		8,219		8,219					423	47
86359L-JG-5	Structured Asset Mortgage Inve SAMI 2005-AR2 MX 0.000% 05/25/45	01/01/2025	Interest Capitalization	07/01/2025	Paydown													13,851	
86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.266% 08/25/36	09/05/2025	Various	12/25/2025	Various	67,075	55,175	67,075	67,075		11,899		11,899					380	100
881561-F3-3	Terwin Mortgage Trust Series T TMTS 2005-18AL A3 4.216% 01/25/37	01/10/2025	Various	12/26/2025	Various	271,134	117,096	230,552	230,552		113,456		113,456					6,724	654
881561-F3-3	Terwin Mortgage Trust Series T TMTS 2005-18AL A3 4.216% 01/25/37	01/10/2025	Goldman Sachs	09/24/2025	Lincoln Fin Mod - AAM	3,555,024	1,535,326	1,394,826	1,492,497		(42,829)		(42,829)			(97,671)	(97,671)	138,650	8,573
89170U-AD-2	Towd Point Mortgage Trust 2025 TPMT 2025-CES4 M1 5.564% 10/25/65	10/09/2025	JPM SECURITIES LLC	12/16/2025	Lincoln Fin Mod - AAM	521,000	520,994	523,037	520,924		(70)		(70)			2,113	2,113	6,039	1,288
89170U-AE-0	Towd Point Mortgage Trust 2025 TPMT 2025-CES4 M2 5.863% 10/25/65	10/09/2025	JPM SECURITIES LLC	12/16/2025	Lincoln Fin Mod - AAM	521,000	520,990	523,024	520,916		(73)		(73)			2,108	2,108	6,364	1,358
89183K-AC-1	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M1 5.676% 07/25/65	06/30/2025	JPM SECURITIES LLC	11/20/2025	AARE Surplus AAM	3,873,000	3,872,911	3,902,957	3,877,535		4,624		4,624			25,422	25,422	103,199	22,594
891949-AC-3	Towd Point Mortgage Trust 2025 TPMT 2025-CES3 M1 5.667% 08/25/65	08/08/2025	JPM SECURITIES LLC	11/20/2025	AARE Surplus AAM	1,938,000	1,937,983	1,949,252	1,937,536		(447)		(447)			11,717	11,717	33,253	5,491
900927-AA-2	TVC Mortgage Trust 2025-RRTL1 TVC 2025-RRTL1 A1 6.047% 04/25/40	04/17/2025	Goldman Sachs	05/29/2025	ACRA RE II Surplus AAM	14,000,000	13,999,909	14,106,562	13,999,984		75		75			106,578	106,578	79,955	
924929-AE-2	Verus Securitization Trust 202 VERUS 2025-INV1 A3 5.953% 02/25/70	02/07/2025	Various	12/25/2025	Various	1,112,731	1,112,723	1,112,731	1,112,731		8		8					28,428	2,208
92541A-AC-4	Verus Securitization Trust 202 VERUS 2025-R1 A3 5.774% 05/25/65	07/17/2025	Various	12/01/2025	Various	379,113	379,105	379,113	379,113		8		8					5,141	1,459
92922F-MG-0	WaMu Mortgage Pass-Through Cer WAMU 2004-S1 B1 5.856% 03/25/34	01/09/2025	Jackson Ntl FWH - AAM	12/01/2025	Paydown	304,861	284,460	304,861	304,861		20,401		20,401					10,980	398
93363N-AD-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A4 4.492% 10/25/36	08/14/2025	BTIG	12/01/2025	Paydown	36,238	33,657	39,163	39,163		5,506		5,506					369	66
93363T-AD-4	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 3A1A 4.949% 09/25/46	10/30/2025	ACRA RE 2A Surplus AAM	11/01/2025	Paydown	27,693	26,254	27,164	27,164		910		910					96	112
93363T-AD-4	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 3A1A 4.949% 09/25/46	10/30/2025	ACRA RE 2A Surplus AAM	11/20/2025	AARE Surplus AAM	9,101,096	8,627,979	8,625,364	8,631,316		3,337		3,337			(5,952)	(5,952)	55,590	36,868
939355-AB-9	Washington Mutual Mortgage Pas WMALT 2007-OA3 2A 4.779% 02/25/47	06/09/2025	Goldman Sachs	11/01/2025	Paydown	14,394	13,000	16,808	16,808		3,808		3,808					136	19
939355-AB-9	Washington Mutual Mortgage Pas WMALT 2007-OA3 2A 4.779% 02/25/47	06/09/2025	Goldman Sachs	11/19/2025	AANY Modco AAM	833,624	752,866	751,240	762,248		9,382		9,382			(11,008)	(11,008)	14,172	1,075
95758B-AR-0	Western Alliance Bank WAL 2022-CL4 M2 6.624% 10/25/52	01/29/2025	BOFA SECURITIES, INC.	02/20/2025	AARE Surplus AAM	4,416,212	4,537,658	4,522,520	4,536,109		(1,548)		(1,548)			(13,590)	(13,590)	20,906	2,613

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.478% 02/12/67																		
Q0286*-AA-5		06/02/2025	Over the Counter	07/14/2025	Paydown	593,480	585,864	593,480	593,480						7,616		7,616	2,666	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.478% 02/12/67																		
Q0286*-AA-5		06/02/2025	Over the Counter	07/31/2025	Tax Free Exchange	9,708,674	9,708,674	9,708,674	9,708,674									64,927	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.748% 02/12/67																		
Q0286*-AB-3		06/02/2025	Over the Counter	07/14/2025	Paydown	7,507,562	7,411,213	7,507,562	7,507,562						96,348		96,348	35,669	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.748% 02/12/67																		
Q0286*-AB-3		06/02/2025	Over the Counter	07/31/2025	Tax Free Exchange	122,815,352	122,815,352	122,815,352	122,815,352									869,125	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.298% 02/12/67																		
Q0286*-AC-1		06/02/2025	Over the Counter	07/14/2025	Paydown	627,174	619,125	627,174	627,174						8,049		8,049	3,311	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.298% 02/12/67																		
Q0286*-AC-1		06/02/2025	Over the Counter	07/31/2025	Tax Free Exchange	10,259,870	10,259,870	10,259,870	10,259,870									80,739	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.448% 02/12/67																		
Q0286*-AD-9		06/02/2025	Over the Counter	07/14/2025	Paydown	745,821	736,249	745,821	745,821						9,571		9,571	4,044	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.448% 02/12/67																		
Q0286*-AD-9		06/02/2025	Over the Counter	07/31/2025	Tax Free Exchange	12,200,798	12,200,798	12,200,798	12,200,798									98,651	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.548% 02/12/67																		
Q0286*-AE-7		06/02/2025	Over the Counter	07/14/2025	Paydown	389,858	384,855	389,858	389,858						5,003		5,003	2,151	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.548% 02/12/67																		
Q0286*-AE-7		06/02/2025	Over the Counter	07/31/2025	Tax Free Exchange	6,377,648	6,377,648	6,377,648	6,377,648									52,486	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 7.548% 02/12/67																		
Q0286*-AF-4		06/02/2025	Over the Counter	07/14/2025	Paydown	305,107	301,192	305,107	305,107						3,916		3,916	2,269	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 7.548% 02/12/67																		
Q0286*-AF-4		06/02/2025	Over the Counter	07/31/2025	Tax Free Exchange	4,991,219	4,991,219	4,991,219	4,991,219									55,464	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 8.548% 02/12/67																		
Q0286*-AG-2		06/02/2025	Over the Counter	07/14/2025	Paydown	152,543	150,585	152,543	152,543						1,958		1,958	1,281	
	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 8.548% 02/12/67																		
Q0286*-AG-2		06/02/2025	Over the Counter	07/31/2025	Tax Free Exchange	2,495,426	2,495,426	2,495,426	2,495,426									31,327	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)						469,924,040	426,635,091	429,442,485	428,320,722		1,624,626	71,409	1,553,217		132,461	1,121,760	1,254,221	5,288,526	859,316
	BFLD Commercial Mortgage Trust BFLD 2025-660F C 5.900% 11/15/42																		
05556Q-AE-9		10/17/2025	Various	12/09/2025	Various	6,209,000	6,209,000	6,226,911	6,209,000							17,911	17,911	23,486	
	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 A 5.274% 12/15/42																		
05615K-AA-9		05/15/2025	J.P. Morgan Sec	12/30/2025	Lincoln Fin Mod - AAM	1,442,000	1,438,395	1,441,698	1,438,395							3,303	3,303	49,074	
	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 AS 5.692% 12/15/42																		
05615K-AC-5		05/14/2025	J.P. Morgan Sec	11/20/2025	AARE Surplus AAM	12,373,000	12,342,068	12,423,445	12,342,068							81,377	81,377	371,914	
	BSPDF 2025-FL2 Issuer LLC BSPDF 2025-FL2 E 8.693% 12/15/42																		
05615K-AL-5		05/14/2025	J.P. Morgan Sec	06/17/2025	Goldman Sachs	567,000	565,583	572,670	565,556		(26)		(26)			7,114	7,114	2,920	
	BANK5 2023-5YR3 BANK5 2023-5YR3 C 7.315% 09/15/56																		
06211E-AZ-4		02/11/2025	Citigroup	12/30/2025	Lincoln Fin Mod - AAM	1,717,000	1,801,777	1,795,219	1,781,434		(20,343)		(20,343)			13,785	13,785	116,868	3,838

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
06211F-BL-1	BANK5 2023-5YR4 BANK5 2023-5YR4 C 7.605% 12/15/56	02/14/2025	Various	12/30/2025	Various	2,000,000	2,126,523	2,118,774	2,103,509		(23,015)		(23,015)			15,265	15,265	120,985	4,436
06540K-BB-4	BANK 2022-BNK44 BANK 2022-BNK44 C 5.935% 11/15/55	09/05/2025	ALRE - DFL Trust AAM	11/13/2025	AMH - AmerUs Group Co.	1,200,000	1,215,314	1,209,636	1,215,012		(302)		(302)			(5,376)	(5,376)	13,976	791
06541B-CC-0	BANK 2023-BNK45 BANK 2023-BNK45 - C 6.312% 02/15/56	09/05/2025	ALRE - DFL Trust AAM	11/19/2025	LSW Modco AAM	2,433,000	2,549,424	2,534,552	2,546,652		(2,772)		(2,772)			(12,099)	(12,099)	33,596	1,754
066043-AS-9	BANK5 Trust 2024-5YR6 BANK5 2024-5YR6 C 6.967% 05/15/57	02/14/2025	Goldman Sachs	06/24/2025	ACRA RE II Surplus AAM	1,000,000	1,042,031	1,036,109	1,038,754		(3,278)		(3,278)			(2,645)	(2,645)	28,010	3,290
08163Q-BP-2	Benchmark 2022-B36 Mortgage Tr BMARK 2022-B36 C 5.119% 07/15/55	09/05/2025	ALRE - DFL Trust AAM	11/13/2025	AMH - AmerUs Group Co.	7,835,000	7,557,502	7,556,943	7,564,978		7,477		7,477			(8,036)	(8,036)	81,322	4,605
081919-AU-6	Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 C 6.453% 08/15/57	02/14/2025	Goldman Sachs	06/23/2025	ACRA RE II Surplus AAM	2,000,000	2,043,047	2,045,828	2,039,862		(3,185)		(3,185)			5,966	5,966	50,551	6,095
081927-AG-0	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 C 6.669% 03/15/57	01/08/2025	Goldman Sachs	06/24/2025	ACRA RE II Surplus AAM	4,200,000	4,316,977	4,303,512	4,304,617		(12,360)		(12,360)			(1,105)	(1,105)	110,482	6,224
081927-AG-0	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 C 6.669% 03/15/57	11/19/2025	ACRA RE II Surplus AAM	12/26/2025	Jackson Ntl FWH - AAM	4,200,000	4,325,504	4,319,005	4,321,645		(3,860)		(3,860)			(2,640)	(2,640)	42,792	14,005
081935-BC-1	Benchmark 2025-B41 Mortgage Tr BMARK 2025-B41 C 6.136% 07/15/68	08/15/2025	Goldman Sachs	11/13/2025	AMH - AmerUs Group Co.	2,674,000	2,700,738	2,777,227	2,705,662		4,924		4,924			71,565	71,565	45,580	15,041
09661X-AG-3	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 B 6.091% 12/15/57	01/09/2025	Jackson Ntl FWH - AAM	06/13/2025	ACRA RE II Surplus AAM	5,000,000	5,079,294	5,158,644	5,072,766		(6,528)		(6,528)			85,878	85,878	136,204	6,768
09661X-AH-1	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 C 5.744% 12/15/57	01/09/2025	Jackson Ntl FWH - AAM	06/17/2025	ACRA RE II Surplus AAM	1,500,000	1,479,861	1,497,370	1,481,226		1,365		1,365			16,144	16,144	39,490	1,915
12593G-AK-8	COMM 2015-PC1 Mortgage Trust COMM 2015-PC1 C 4.414% 07/10/50	10/17/2025	Citigroup	11/01/2025	Paydown	12,878	12,600	12,878	12,878		278		278					47	30
12593G-AK-8	COMM 2015-PC1 Mortgage Trust COMM 2015-PC1 C 4.414% 07/10/50	10/17/2025	Citigroup	11/13/2025	AMH - AmerUs Group Co.	3,375,894	3,303,101	3,273,638	3,304,424		1,323		1,323			(30,786)	(30,786)	17,411	7,812
12594C-BJ-8	COMM 2016-DC2 Mortgage Trust COMM 2016-DC2 B 4.632% 02/10/49	02/28/2025	Barclays	05/13/2025	ACRA RE II Surplus AAM	10,000,000	9,850,000	9,850,280	9,878,543		28,543		28,543			(28,263)	(28,263)	95,143	2,587
12631D-BE-2	COMM 2014-CORE17 Mortgage Trus COMM 2014-CR17 B 4.377% 05/10/47	07/29/2025	Goldman Sachs	09/01/2025	Paydown	4,589	4,474				(4,474)		(4,474)					17	16
12631D-BE-2	COMM 2014-CORE17 Mortgage Trus COMM 2014-CR17 B 4.377% 05/10/47	07/29/2025	Goldman Sachs	11/13/2025	AMH - AmerUs Group Co.	919,947	896,949	891,549	899,571		2,622		2,622			(8,022)	(8,022)	4,682	3,244
12634N-AY-4	Csail 2015-C2 Commercial Mortg CSAIL 2015-C2 B 4.044% 06/15/57	08/05/2025	Goldman Sachs	12/01/2025	Paydown	3,000,000	2,908,125	3,000,000	3,000,000		91,875		91,875					33,050	1,753
30338W-AL-3	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 A 5.362% 10/19/39	11/19/2025	ACRA RE II Surplus AAM	12/26/2025	Jackson Ntl FWH - AAM	20,826,000	20,923,266	20,805,026	20,922,968		(298)		(298)			(117,941)	(117,941)	219,744	98,258
34706C-AG-4	Fortress CBO Investments I Ltd FORT 2022-FL3 C 7.168% 02/23/39	07/17/2025	Lincoln Fin Mod - AAM	12/26/2025	Jackson Ntl FWH - AAM	6,500,000	6,393,096	6,446,242	6,421,506		28,409		28,409			24,737	24,737	252,444	32,726
36251P-AL-8	GS Mortgage Securities Trust 2 GSMS 2016-GS3 C 3.966% 10/10/49	09/30/2025	Performance Trust Capital	11/13/2025	AMH - AmerUs Group Co.	3,153,000	2,995,350	3,068,045	3,013,395		18,045		18,045			54,650	54,650	14,914	
46642N-BJ-4	JPMBB Commercial Mortgage Secu JPMBB 2014-C22 B 4.513% 09/15/47	07/31/2025	Direct	11/19/2025	AEL FWH AAM	1,776,000	1,728,270	1,741,331	1,733,496		5,226		5,226			7,835	7,835	24,474	
55287H-AJ-9	MF1 2025-FL17 LLC MF1 2025-FL17 D 6.475% 02/18/40	01/24/2025	Morgan Stanley	02/26/2025	Apollo Global Securities, LLC	2,000,000	1,995,000	1,996,848	1,994,975		(25)		(25)			1,873	1,873	8,225	
592918-AA-4	MF1 2025-B2 LLC MF1 2025-B2 A 5.362% 05/18/40	04/11/2025	Piper Jaffray	05/28/2025	Various	210,000,000	209,475,000	209,559,375	209,475,000							84,375	84,375	1,302,655	
592918-AC-0	MF1 2025-B2 LLC MF1 2025-B2 AS 5.754% 05/18/40	04/11/2025	Piper Jaffray	12/11/2025	Bank of America	8,773,000	8,773,000	8,816,865	8,773,000							43,865	43,865	358,083	
592918-AG-1	MF1 2025-B2 LLC MF1 2025-B2 C 6.354% 05/18/40	04/11/2025	Piper Jaffray	09/08/2025	Apollo Global Securities, LLC	1,000,000	1,000,000	1,014,141	1,000,000							14,141	14,141	27,227	
592918-AG-1	MF1 2025-B2 LLC MF1 2025-B2 C 6.354% 05/18/40	04/11/2025	Piper Jaffray	09/03/2025	Lincoln Fin Mod - AAM	4,551,000	4,551,000	4,615,403	4,551,000							64,403	64,403	118,616	
61765L-AY-6	Morgan Stanley Bank of America MSBAM 2015-C24 C 3.939% 05/15/48	03/27/2025	Various	12/01/2025	Various	1,375,185	1,337,368	1,375,185	1,375,185		37,818		37,818					35,248	4,454
61766L-BV-0	Morgan Stanley Bank of America MSBAM 2016-C28 AS 3.951% 01/15/49	09/03/2025	BMO CAPITAL MARKETS (NY)	12/09/2025	ACRA RE 2B Surplus AAM	3,200,000	3,098,000	3,190,668	3,098,000							92,668	92,668	34,418	1,054

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
75575A-AA-2	Ready Capital Mortgage Financi RCMT 2023-FL12 A 6.067% 05/25/38	07/09/2025	ACRA RE 1B Surplus AAM	09/25/2025	Paydown	2,000,004	2,000,631	2,000,004	2,000,004		(627)		(627)					23,959	5,176
78398L-AJ-8	SCMS 2025-BNC1 Mortgage Trust SCMS 2025-BNC1 B 5.526% 12/15/57	11/24/2025	Santander US Capital Markets L	12/26/2025	Jackson Ntl FWH - AAM	4,423,000	4,478,106	4,478,106	4,477,232		(874)		(874)			874	874	16,974	7,468
78398L-AL-3	SCMS 2025-BNC1 Mortgage Trust SCMS 2025-BNC1 C 5.526% 12/15/57	11/24/2025	Santander US Capital Markets L	12/26/2025	Jackson Ntl FWH - AAM	3,211,000	3,224,098	3,224,098	3,223,894		(204)		(204)			204	204	12,322	5,422
95003V-AH-1	Wells Fargo Commercial Mortgag WFCM 2024-5C1 C 6.804% 07/15/57	02/14/2025	Goldman Sachs	06/24/2025	ACRA RE II Surplus AAM	1,000,000	1,035,742	1,025,248	1,033,047		(2,696)		(2,696)			(7,799)	(7,799)	27,359	3,213
30323C-AJ-9	FS Rialto 2021-FL3 FSRIA 2021-FL3 D 6.349% 11/16/36	02/07/2025	Goldman Sachs	12/30/2025	Lincoln Fin Mod - AAM	2,160,000	2,158,650	2,132,841	2,158,279		(371)		(371)			(25,438)	(25,438)	142,874	10,379
40390J-AE-2	HGI CRE CLO 2021-FL2 Ltd HGI 2021-FL2 C 5.646% 09/17/36	02/20/2025	Goldman Sachs	12/19/2025	Paydown	250,000	249,844	250,000	250,000		156		156					12,705	216
55283T-AJ-7	MF1 2021-FL6 Ltd MF1 2021-FL6 D 6.399% 07/16/36	01/06/2025	MMTL Modco AAM	12/18/2025	Paydown	1,800,000	1,750,121	1,800,000	1,800,000		49,879		49,879					126,665	7,415
69380C-AC-2	PFP 2023-10 Ltd PFP 2023-10 AS 6.760% 09/16/38	03/04/2025	AEL FWH AAM	08/18/2025	Paydown	15,400,000	15,456,019	15,400,000	15,400,000		(56,019)		(56,019)					569,002	43,937
76243N-AE-6	RIAL 2022-FL8 Issuer Ltd RIAL 2022-FL8 B 6.984% 01/19/37	03/18/2025	Bank of America	07/16/2025	Paydown	5,250,000	5,263,125	5,250,000	5,250,000		(13,125)		(13,125)					134,686	3,312
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)						372,311,497	371,653,973	372,235,314	371,777,533		123,558		123,558			457,783	457,783	4,880,194	307,234
L6491#-AA-4	Monroe Capital Private Credit A 6.657% 04/22/32	01/22/2025	Capital Call Revolver	02/11/2025	Paydown	336,562	336,562	336,562	336,562										
L6491#-AA-4	Monroe Capital Private Credit A 6.657% 04/22/32	01/22/2025	Capital Call Revolver	02/12/2025	Tax Free Exchange	4,325,438	4,325,438	4,326,201	4,326,201		763		763					18,742	
05070W-AC-7	Audax Senior Debt Clo 8 LLC AUDAX 2023-8A A1LN 6.284% 10/20/35	03/10/2025	BNP Paribas	11/06/2025	Paydown	60,000,000	60,300,000	60,000,000	60,000,000		(300,000)		(300,000)					3,213,604	691,628
38172R-AE-2	Golub Capital Partners CLO 56M GOCAP 2021-56A C 6.820% 10/25/33	01/09/2025	Various	11/21/2025	Various	20,550,000	20,735,114	20,550,000	20,550,000		(185,114)		(185,114)					1,636,131	329,170
38179U-AB-4	Golub Capital Partners CLO 69M GOCAP 2023-69A A 6.215% 11/09/36	03/10/2025	BNP Paribas	11/10/2025	Paydown	65,000,000	65,325,000	65,000,000	65,000,000		(325,000)		(325,000)					3,229,397	504,091
381936-AG-8	Golub Capital Partners CLO 59M GOCAP 2021-59A CR 5.884% 04/20/37	02/21/2025	WELLS FARGO SECURITIES	04/01/2025	ACRA RE 2A Surplus AAM	41,250,000	41,250,000	41,117,175	41,250,000							(132,825)	(132,825)	86,891	
381936-AG-8	Golub Capital Partners CLO 59M GOCAP 2021-59A CR 5.884% 04/20/37	06/05/2025	ALRE - DFL Trust AAM	11/13/2025	AMH - AmerUs Group Co.	5,000,000	4,999,145	4,970,880	4,989,188		(9,957)		(9,957)			(18,308)	(18,308)	206,880	67,582
381936-AJ-2	Golub Capital Partners CLO 59M GOCAP 2021-59A DR 7.084% 04/20/37	02/21/2025	WELLS FARGO SECURITIES	05/28/2025	AARE Surplus AAM	14,250,000	14,250,000	14,162,947	14,250,000							(87,053)	(87,053)	204,310	
671026-AS-1	OCP CLO Ltd OCP 2021-23A D1R 6.632% 01/17/37	04/30/2025	Citigroup	05/28/2025	AARE Surplus AAM	2,000,000	1,975,000	1,993,942	1,930,735		(44,265)		(44,265)			63,207	63,207	54,564	43,753
67116T-AG-1	OHA Credit Funding 15-R Ltd OAKC 2023-15A A 5.714% 04/20/35	03/06/2025	Bank of America	06/18/2025	Paydown	14,300,000	14,319,448	14,300,000	14,300,000		(19,448)		(19,448)					359,428	109,452
00119E-AW-7	AGL CLO 23 Ltd AGL 2022-23A D1R 6.334% 04/20/38	03/11/2025	BNP Paribas	11/13/2025	ACRA RE 2B Surplus AAM	3,000,000	2,928,750	2,979,438	2,916,260		(12,490)		(12,490)			63,178	63,178	149,973	12,408
00119H-AW-0	AGL CLO 1 LTD AGL 2019-1A DRR 6.784% 10/20/34	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	26,550,000	26,614,357	26,418,524	26,606,343		(8,015)		(8,015)			(187,818)	(187,818)	605,005	335,714
00119V-AU-3	AGL CLO 6 LTD AGL 2020-6A DR 7.396% 07/20/34	03/27/2025	Bank of America	04/08/2025	Paydown	2,000,000	2,001,000	2,000,000	2,000,000		(1,000)		(1,000)					33,387	28,618
00120D-AQ-9	AGL CLO 17 Ltd AGL 2022-17A DR 6.320% 01/21/35	09/18/2025	ACRA RE 2A Surplus AAM	11/20/2025	AARE Surplus AAM	4,375,000	4,352,184	4,330,454	4,350,589		(1,595)		(1,595)			(20,135)	(20,135)	98,795	48,581
00121B-AJ-8	AGL CLO 32 Ltd AGL 2024-32A D1 6.770% 07/21/37	01/22/2025	Citigroup	02/20/2025	AARE Surplus AAM	2,500,000	2,541,875	2,530,488	2,541,591		(284)		(284)			(11,103)	(11,103)	14,986	999
00122J-AG-6	AGL Clo 40 Ltd AGL 2025-40A C 5.707% 07/22/38	03/28/2025	SG Americas Securities LLC	07/02/2025	ACRA RE 2A Surplus AAM	7,950,000	7,950,000	7,958,292	7,950,000							8,292	8,292	73,009	
00901F-AQ-9	AIMCO CLO 16 Ltd AIMCO 2021-16A CR 5.832% 07/17/37	03/17/2025	Various	11/19/2025	Various	4,200,000	4,195,800	4,209,196	4,191,950		(3,850)		(3,850)			17,246	17,246	183,736	43,770
014495-AC-9	ALESCO Preferred Funding XIII ALESC 13A A2 4.347% 09/23/37	01/06/2025	ALRe Modco - VIAC GA - AAM	12/09/2025	AMH - AmerUs Group Co.	2,540,000	2,063,750	2,231,266	2,087,707		23,957		23,957			143,558	143,558	121,724	4,938

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
014498-AC-3	ALESCO Preferred Funding XIV L ALESC 14A A2 4.347% 09/23/37	01/09/2025	Jackson Ntl FWH - AAM	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM	6,960,000	5,507,100	5,559,880	5,559,880		52,780		52,780					266,672	16,430
01449C-AG-5	ALESCO Preferred Funding VIII ALESC 8A A2 4.417% 12/23/35	09/05/2025	ALRE - DFL Trust AAM	11/19/2025	LSW Modco AAM	1,000,000	905,756	920,211	907,595		1,839		1,839			12,616	12,616	20,431	10,391
01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2 4.397% 12/23/36	07/31/2025	ALRe Corporate AAM	09/23/2025	Paydown	557,895	470,339	557,895	557,895		87,555		87,555					7,179	2,965
01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2 4.397% 12/23/36	07/31/2025	ALRe Corporate AAM	12/09/2025	AMH - AmerUs Group Co.	4,606,988	3,883,973	4,355,380	3,904,039		20,066		20,066			451,341	451,341	105,833	24,486
03329K-BE-2	Anchorage Capital CLO 8 Ltd ANCHC 2016-8A CR2 6.520% 10/27/34	07/30/2025	Jackson Ntl FWH - AAM	11/06/2025	Paydown	5,000,000	5,034,880	5,000,000	5,000,000		(34,880)		(34,880)					97,217	1,938
03330D-AC-0	Anchorage Credit Funding Ltd ANCHF 2024-17A B 5.252% 10/22/42	06/05/2025	ALRE - DFL Trust AAM	11/13/2025	AMH - AmerUs Group Co.	2,088,000	2,094,016	2,090,623	2,093,717		(299)		(299)			(3,094)	(3,094)	61,228	13,098
03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV 3.793% 10/25/37	01/09/2025	AAIA ACRA Retail	10/25/2025	Paydown	512,878	501,846	512,878	512,878		11,033		11,033					15,540	3,999
03665J-AU-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CRR 6.134% 01/20/37	01/01/2025	BNP Paribas	06/17/2025	ALRE - DFL Trust AAM	3,300,000	3,300,000	3,299,792	3,300,000							(208)	(208)	91,644	
03665J-AW-8	Antares CLO 2017-1 Ltd ANTR 2017-1A DRR 7.634% 01/20/37	01/01/2025	BNP Paribas	11/19/2025	AANY Modco AAM	2,567,000	2,567,000	2,559,635	2,567,000							(7,365)	(7,365)	175,826	
03665M-AL-5	Antares CLO 2018-1 Ltd ANTR 2018-1A A2R 5.484% 04/20/38	02/21/2025	CIBC World Markets	11/20/2025	AARE Surplus AAM	7,200,000	7,200,000	7,114,457	7,200,000							(85,543)	(85,543)	294,853	
03665M-AQ-4	Antares CLO 2018-1 Ltd ANTR 2018-1A CR 5.884% 04/20/38	02/21/2025	CIBC World Markets	07/02/2025	ACRA RE 2A Surplus AAM	11,445,000	11,445,000	11,443,947	11,445,000							(1,053)	(1,053)	221,536	
03665M-AQ-4	Antares CLO 2018-1 Ltd ANTR 2018-1A CR 5.884% 04/20/38	09/18/2025	ACRA RE 2A Surplus AAM	11/20/2025	AARE Surplus AAM	11,445,000	11,444,336	11,371,706	11,440,376		(3,960)		(3,960)			(68,670)	(68,670)	240,993	118,648
03665M-AS-0	Antares CLO 2018-1 Ltd ANTR 2018-1A DR 7.084% 04/20/38	02/21/2025	CIBC World Markets	05/28/2025	AARE Surplus AAM	5,850,000	5,850,000	5,810,957	5,850,000							(39,043)	(39,043)	92,398	
03666B-BA-1	Antares CLO 2021-1 Ltd ANTR 2021-1A BR 5.658% 10/25/38	09/19/2025	Deutsche Bank Securities Inc	12/09/2025	ACRA RE 2B Surplus AAM	6,585,000	6,585,000	6,548,783	6,585,000							(36,218)	(36,218)	57,932	
03666B-BC-7	Antares CLO 2021-1 Ltd ANTR 2021-1A CR 6.058% 10/25/38	09/19/2025	Deutsche Bank Securities Inc	11/13/2025	AMH - AmerUs Group Co.	20,165,000	20,165,000	20,054,093	20,165,000							(110,908)	(110,908)	101,501	
03666B-BC-7	Antares CLO 2021-1 Ltd ANTR 2021-1A CR 6.058% 10/25/38	11/14/2025	ALRe Corporate AAM	12/09/2025	AMH - AmerUs Group Co.	20,165,000	20,054,093	20,054,093	20,049,701		(4,392)		(4,392)			4,392	4,392	189,727	104,895
03666B-BE-3	Antares CLO 2021-1 Ltd ANTR 2021-1A DR 7.058% 10/25/38	09/19/2025	Deutsche Bank Securities Inc	11/13/2025	AMH - AmerUs Group Co.	5,710,000	5,710,000	5,635,821	5,710,000							(74,179)	(74,179)	33,341	
03666B-BE-3	Antares CLO 2021-1 Ltd ANTR 2021-1A DR 7.058% 10/25/38	11/14/2025	ALRe Corporate AAM	12/09/2025	AMH - AmerUs Group Co.	5,710,000	5,635,821	5,635,821	5,634,896		(926)		(926)			926	926	62,448	34,461
03766H-AL-4	Apidos CLO XXXIX Ltd APID 2022-39A D 7.220% 04/21/35	03/27/2025	Bank of America	10/16/2025	Call 100.0000	1,500,000	1,500,750	1,500,000	1,498,778		(1,972)		(1,972)			1,222	1,222	85,376	21,019
03990H-AG-3	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche 5.705% 03/31/38	03/03/2025	Nomura Sec International	07/02/2025	ACRA RE 2A Surplus AAM	8,700,000	8,700,000	8,728,371	8,700,000							28,371	28,371	115,632	
04009G-AW-7	Ares LIII CLO Ltd ARES 2019-53A CR 5.865% 10/24/36	03/17/2025	Bank of America	12/09/2025	Paydown	4,000,000	3,988,000	4,000,000	4,000,000		12,000		12,000					220,985	37,080
04009G-AY-3	Ares LIII CLO Ltd ARES 2019-53A D1R 6.965% 10/24/36	11/14/2025	ALRe Corporate AAM	12/09/2025	Paydown	15,000,000	15,038,280	15,000,000	15,000,000		(38,280)		(38,280)					133,504	60,947
04018A-AW-9	Ares LVIII CLO Ltd ARES 2020-58A DR 7.105% 01/15/35	01/29/2025	Midland AAM	04/02/2025	Paydown	2,700,000	2,708,392	2,700,000	2,700,000		(8,392)		(8,392)					43,324	7,877
04020W-AG-2	Ares LXXII CLO Ltd ARES 2024-72A C 5.905% 07/15/36	06/05/2025	AAIA Modco AAM	11/13/2025	AMH - AmerUs Group Co.	20,000,000	20,168,240	20,099,160	20,130,419		(37,821)		(37,821)			(31,259)	(31,259)	734,306	177,256
04942J-AG-6	Atlas Senior Loan Fund X Ltd ATCLO 2018-10A C 6.016% 01/15/31	07/17/2025	PRT 6 ACRA Modco AAM	12/12/2025	Janney Montgomery	6,000,000	6,001,337	6,022,500	6,000,432		(905)		(905)			22,068	22,068	65,175	50,135
05071U-AG-1	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A B 5.607% 04/22/37	02/21/2025	JPM SECURITIES LLC	11/20/2025	AARE Surplus AAM	6,600,000	6,600,000	6,528,872	6,600,000							(71,128)	(71,128)	257,621	
05071U-AJ-5	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A C 5.957% 04/22/37	02/21/2025	JPM SECURITIES LLC	07/02/2025	ACRA RE 2A Surplus AAM	6,675,000	6,675,000	6,633,495	6,675,000							(41,505)	(41,505)	115,880	
05071U-AJ-5	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A C 5.957% 04/22/37	09/18/2025	ACRA RE 2A Surplus AAM	11/20/2025	AARE Surplus AAM	6,675,000	6,635,110	6,599,399	6,635,232		121		121			(35,833)	(35,833)	276,058	208,682

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05071U-AL-0	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A D 7.107% 04/22/37	02/21/2025	JPM SECURITIES LLC	05/28/2025	AARE Surplus AAM	3,000,000	3,000,000	2,961,027	3,000,000							(38,973)	(38,973)	39,532	
05072M-AS-2	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A CRR 6.834% 04/20/35	04/16/2025	Various	11/19/2025	Various	5,000,000	5,000,000	4,989,628	5,000,000							(10,373)	(10,373)	124,389	
056912-AL-2	Bain Capital Credit Clo 2024-5 BCC 2024-5A D1 6.970% 10/21/37	02/28/2025	ORIX Life - Custody	05/28/2025	AARE Surplus AAM	1,950,000	1,977,639	1,945,975	1,976,590		(1,050)		(1,050)			(30,614)	(30,614)	96,445	61,848
06762J-AS-2	Barings CLO Ltd 2021-II BABSN 2021-2A DR 6.805% 07/15/34	10/01/2025	MIZUHO SECURITIES USA L	11/13/2025	AMH - AmerUs Group Co.	2,800,000	2,800,000	2,799,818	2,800,000							(182)	(182)	15,348	
06763M-AG-0	Barings CLO Ltd 2023-IV BABSN 2023-4A D 8.384% 01/20/37	04/10/2025	Bank of America	05/13/2025	ACRA RE II Surplus AAM	4,000,000	4,000,000	4,011,620	4,000,000							11,620	11,620	109,368	82,070
067924-AJ-9	Barings CLO Ltd 2024-III BABSN 2024-3A D 6.834% 07/20/37	03/12/2025	Morgan Stanley	05/28/2025	AARE Surplus AAM	1,750,000	1,749,125	1,751,006	1,729,702		(19,423)		(19,423)			21,304	21,304	44,674	17,957
07378W-AW-8	Bean Creek CLO Ltd BCRK 2015-1A DR 6.896% 04/20/31	09/22/2025	AARE II Surplus ISG	09/25/2025	Paydown	1,250,000	1,254,266	1,250,000	1,250,000		(4,266)		(4,266)					16,814	16,050
08049A-AG-8	Belmont Park CLO Ltd BMTPK 2024-1A C 6.305% 04/15/37	03/14/2025	Citigroup	11/19/2025	MMTL Modco AAM	2,250,000	2,258,438	2,266,855	2,236,013		(22,424)		(22,424)			30,841	30,841	127,972	25,551
08180X-AS-1	Benefit Street Partners CLO VI BSP 2015-8A A2R 5.596% 01/20/31	07/30/2025	Lincoln Fin Mod - AAM	08/08/2025	Paydown	2,500,000	2,505,753	2,500,000	2,500,000		(5,753)		(5,753)					7,546	3,773
08186V-AJ-9	Benefit Street Partners CLO XX BSP 2021-23A C 6.320% 04/25/34	03/21/2025	Morgan Stanley	07/16/2025	Paydown	500,000	500,165	500,000	500,000		(165)		(165)					15,944	5,259
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 6.019% 11/22/34	07/16/2025	Various	07/29/2025	Various	5,000,000	5,008,468	5,000,000	5,000,000		(8,468)		(8,468)					188,101	73,407
09204W-AD-6	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A B 6.769% 11/22/34	07/16/2025	ALRE - MSPL Trust AAM - AFS	07/29/2025	Paydown	3,000,000	3,018,333	3,000,000	3,000,000		(18,333)		(18,333)					58,704	50,887
09629V-AG-8	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A C 6.315% 08/15/31	07/17/2025	AAIA PRT Ded ATT ACRA1 Mod AAM	12/12/2025	Janney Montgomery	5,500,000	5,515,682	5,523,375	5,513,844		(1,838)		(1,838)			9,531	9,531	30,866	16,401
12553D-AY-3	CIFC Funding 2019-I Ltd CIFC 2019-1A CR2 5.884% 10/20/37	06/05/2025	ALRE - DFL Trust AAM	11/13/2025	AMH - AmerUs Group Co.	5,250,000	5,277,657	5,264,721	5,269,799		(7,858)		(7,858)			(5,078)	(5,078)	187,741	41,143
12567H-AJ-1	CIFC Funding 2021-VII Ltd CIFC 2021-7A D 7.121% 01/23/35	07/09/2025	Various	09/04/2025	Various	5,000,000	5,015,445	5,000,000	5,000,000		(15,445)		(15,445)					140,582	80,646
13875L-AS-7	Canyon Capital CLO 2014-1 Ltd CANYC 2014-1A BR 5.900% 01/30/31	01/01/2025	AAIA PR COM TX ACRA MOD AAM AF	12/12/2025	Janney Montgomery	2,000,000	1,971,116	2,007,500	1,978,519		7,403		7,403			28,981	28,981	16,389	11,472
13876R-AU-8	Canyon CLO 2020-3 Ltd CANYC 2020-3A CR 6.055% 10/15/37	06/06/2025	ALRE - TDF Trust AAM	11/20/2025	AARE Surplus AAM	2,400,000	2,402,952	2,406,120	2,400,752		(2,200)		(2,200)			5,368	5,368	93,062	22,208
13877L-BA-3	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A D1R 6.505% 04/15/38	09/24/2025	ORIX Life - Custody	11/13/2025	ACRA RE 2B Surplus AAM	2,050,000	2,049,887	2,049,879	2,049,303		(584)		(584)		576	576	46,982	27,968	
13877P-AC-1	Canyon CLO 2021-4 Ltd CANYC 2021-4A B 5.866% 10/15/34	06/05/2025	ALRE SML Trust AAM	09/26/2025	Paydown	1,000,000	1,004,267	1,000,000	1,000,000		(4,267)		(4,267)					28,450	8,808
14316K-BC-8	CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D1R 6.734% 04/20/38	04/14/2025	Various	12/09/2025	AMH - AmerUs Group Co.	7,800,000	7,566,000	7,809,789	7,501,243		(64,757)		(64,757)			308,546	308,546	437,147	71,596
14319C-AJ-9	CARLYLE US CLO 2023-4 LTD CGMS 2023-4A D 7.958% 10/25/36	04/24/2025	Bank of America	10/27/2025	Paydown	1,500,000	1,502,250	1,500,000	1,500,000		(2,250)		(2,250)					64,753	
14319K-AJ-1	Carlyle US CLO 2024-5 Ltd CGMS 2024-5A D1 6.858% 10/25/36	05/01/2025	Bank of America	05/28/2025	AARE Surplus AAM	1,000,000	996,500	1,003,248	996,436		(64)		(64)			6,812	6,812	6,675	1,416
14319P-AG-6	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A C 5.858% 10/25/37	03/27/2025	Bank of America	05/28/2025	AARE Surplus AAM	1,000,000	1,001,000	1,006,688	1,000,436		(564)		(564)			6,252	6,252	33,490	22,778
14319V-AG-3	Carlyle US CLO 2025-1 Ltd CGMS 2025-1A C 5.808% 04/25/38	04/01/2025	Morgan Stanley	07/02/2025	ACRA RE 2A Surplus AAM	6,600,000	6,600,000	6,606,494	6,600,000							6,494	6,494	62,837	
17181D-AG-1	CIFC Funding 2025-II Ltd CIFC 2025-2A D1 6.405% 04/15/38	10/20/2025	Various	11/13/2025	Various	8,800,000	8,809,395	8,769,851	8,806,112		(3,283)		(3,283)			(36,261)	(36,261)	282,175	151,477
17181T-AN-1	CIFC Funding 2018-IV Ltd CIFC 2018-4A CR 5.632% 01/17/38	05/21/2025	Deutsche Bank Securities Inc	07/02/2025	ACRA RE 2A Surplus AAM	1,500,000	1,499,250	1,500,939	1,499,131		(119)		(119)			1,808	1,808	36,749	26,340
17181T-AQ-4	CIFC Funding 2018-IV Ltd CIFC 2018-4A D1R 6.482% 01/17/38	03/17/2025	Barclays	11/13/2025	ACRA RE 2B Surplus AAM	2,000,000	1,954,000	2,001,220	1,953,319		(681)		(681)			47,901	47,901	106,556	15,268
17181W-AG-9	CIFC Funding 2024-IV Ltd CIFC 2024-4A D1 6.844% 10/16/37	03/25/2025	Bank of America	05/28/2025	AARE Surplus AAM	2,040,000	2,040,000	2,039,833	2,040,000							(167)	(167)	93,364	68,904

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
17181W-AG-9	CIFC Funding 2024-IV Ltd CIFC 2024-4A D1 6.844% 10/16/37	02/28/2025	ORIX Life - Custody	05/28/2025	AARE Surplus AAM	1,800,000	1,835,093	1,799,852	1,833,440		(1,653)		(1,653)			(33,588)	(33,588)	82,380	50,918
17182X-AU-5	CIFC Funding 2019-IV Ltd CIFC 2019-4A CR 7.266% 10/15/34	03/11/2025	MUFG Securities Americas Inc	07/07/2025	Paydown	4,000,000	4,006,000	4,000,000	4,000,000		(6,000)		(6,000)					146,888	47,685
185833-AJ-9	Clermont Park CLO Ltd CLRMPK 2025-1A C 5.765% 04/24/38	04/03/2025	Citigroup	07/02/2025	ACRA RE 2A Surplus AAM	9,000,000	9,000,000	9,027,567	9,000,000							27,567	27,567	72,558	
22845X-AJ-9	Crown Point CLO IV Ltd CRNPT 2018-4A C 6.046% 04/20/31	01/01/2025	AAIA PRT Ded LMT ACRA Mod AAM	12/12/2025	Janney Montgomery	1,000,000	996,200	1,004,000	997,344		1,143		1,143			6,656	6,656	10,077	7,558
25253Y-AE-6	Diameter Credit Funding II Ltd DCF 2019-2A C 3.700% 01/25/38	06/05/2025	ALRE - DFL Trust AAM	07/25/2025	Paydown	1,000,000	935,964	1,000,000	1,000,000		64,036		64,036					18,500	13,361
25254A-AJ-6	Diameter Capital CLO 9 Ltd DCLO 2025-9A D 6.484% 04/20/38	01/27/2025	Morgan Stanley	11/19/2025	ALRe Modco - VIAC GA - AAM	5,250,000	5,250,000	5,256,741	5,250,000							6,741	6,741	253,801	
25290B-AE-1	Diameter Capital CLO 10 Ltd DCLO 2025-10A C 6.034% 04/20/38	04/07/2025	Barclays	09/23/2025	MMTL Modco AAM	15,400,000	15,400,000	15,449,573	15,400,000							49,573	49,573	402,465	
26244R-AC-5	Dryden 54 Senior Loan Fund DRSLF 2017-54A C 6.296% 10/19/29	09/18/2025	ACRA RE 2A Surplus AAM	12/12/2025	Janney Montgomery	4,000,000	4,021,024	4,014,000	4,017,279		(3,745)		(3,745)			(3,279)	(3,279)	110,093	44,165
26253Q-AA-9	Dryden 105 CLO Ltd DRSLF 2023-105A A 5.684% 04/18/36	03/06/2025	Bank of America	05/22/2025	Paydown	32,000,000	32,023,360	32,000,000	32,000,000		(23,360)		(23,360)					654,638	243,727
29001E-AE-7	Elmwood CLO 33 Ltd ELM33 2024-9RA CR 5.870% 10/21/37	03/17/2025	Bank of America	11/20/2025	AARE Surplus AAM	1,800,000	1,791,000	1,801,071	1,791,754		754		754			9,317	9,317	94,748	17,621
29003H-AJ-7	Elmwood CLO 31 Ltd ELM31 2024-7A D1 6.682% 07/17/37	01/22/2025	Citigroup	02/20/2025	AARE Surplus AAM	750,000	762,188	758,062	762,100		(88)		(88)			(4,038)	(4,038)	5,031	888
29003Y-AA-9	Elmwood CLO 23 Ltd ELM23 2023-2A A 5.694% 04/16/36	03/06/2025	Bank of America	05/28/2025	Paydown	40,000,000	40,048,400	40,000,000	40,000,000		(48,400)		(48,400)					893,583	339,310
29004F-AE-1	Elmwood CLO 40 Ltd ELM40 2025-3A C 5.732% 03/22/38	03/21/2025	WELLS FARGO SECURITIES	07/02/2025	ACRA RE 2A Surplus AAM	16,500,000	16,500,000	16,517,556	16,500,000							17,556	17,556	199,474	
29247B-AL-1	Empower CLO 2023-2 Ltd EMPWR 2023-2A D 9.305% 07/15/36	03/06/2025	Bank of America	08/22/2025	Paydown	4,000,000	4,066,000	4,000,000	4,000,000		(66,000)		(66,000)					235,683	54,978
30191E-AJ-4	FDF V Ltd FDF 2019-5A BR 3.500% 01/25/38	07/16/2025	ALRE - MSPL Trust AAM - AFS	10/15/2025	CROSSTRADE	3,000,000	2,864,919	2,882,610	2,875,272		10,353		10,353			7,338	7,338	77,292	49,875
30259A-AN-2	FDF III Ltd FDF 2017-3A BR 3.374% 01/25/36	01/14/2025	ALRE - DFL Trust AAM	06/06/2025	Paydown	5,000,000	4,790,110	5,000,000	5,000,000		209,890		209,890					145,738	79,195
34962H-AE-7	Fortress Credit Bsl X Ltd FCBSL 2021-1A C 6.646% 04/20/33	07/30/2025	Jackson Ntl FWH - AAM	10/07/2025	Paydown	7,125,000	7,164,857	7,125,000	7,125,000		(39,857)		(39,857)					109,407	12,624
34962H-AG-2	Fortress Credit Bsl X Ltd FCBSL 2021-1A D 7.746% 04/20/33	03/04/2025	ALRE - DFL Trust AAM	10/07/2025	Paydown	6,025,000	6,038,568	6,025,000	6,025,000		(13,568)		(13,568)					353,542	57,321
34962X-AJ-1	Fortress Credit BSL IX Ltd FCBSL 2020-1A C 7.296% 10/20/33	10/03/2025	Various	11/05/2025	Various	8,645,000	8,672,539	8,645,000	8,645,000		(27,539)		(27,539)					222,056	133,095
34966B-AG-1	Fortress Credit BSL XIX Ltd FCBSL 2023-2A C1 7.715% 07/24/36	02/28/2025	ORIX Life - Custody	09/05/2025	Paydown	3,000,000	3,032,112	3,000,000	3,000,000		(32,112)		(32,112)					151,987	23,761
34966E-AE-0	Fortress Credit Bsl XXI Ltd FCBSL 2024-1A C 6.665% 04/24/37	06/09/2025	Citigroup	11/19/2025	MMTL Modco AAM	1,400,000	1,410,500	1,408,886	1,405,543		(4,957)		(4,957)			3,343	3,343	57,247	12,932
34990B-AE-6	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A C 5.984% 04/20/38	02/05/2025	Bank of America	02/20/2025	AARE Surplus AAM	7,600,000	7,600,000	7,600,000	7,600,000										
38136R-AY-3	Goldentree Loan Management US GLM 2022-14A DR 6.884% 07/20/37	03/21/2025	Bank of America	05/28/2025	AARE Surplus AAM	1,560,000	1,554,540	1,571,104	1,554,658		118		118			16,446	16,446	40,099	19,594
38137Y-AW-1	Goldentree Loan Management US GLM 2019-4A DR 7.277% 04/24/31	01/09/2025	Various	04/17/2025	Various	10,975,000	11,030,105	10,975,000	10,975,000		(55,105)		(55,105)					420,724	188,883
38139B-AW-9	Goldentree Loan Management US GLM 2022-15A DR 8.284% 10/20/36	10/16/2025	ACRA RE 2B Surplus AAM	10/29/2025	Paydown	4,800,000	4,800,898	4,800,000	4,800,000		(898)		(898)					115,811	101,216
38172U-AE-5	Golub Capital Partners Clo 38M GOCAP 2018-38A BR 5.809% 07/28/36	06/05/2025	ALRE - DFL Trust AAM	06/24/2025	ALRe Corporate AAM	10,000,000	10,052,210	10,051,940	10,051,503		(707)		(707)			437	437	98,683	65,789
38178D-AJ-6	Golub Capital Partners CLO 50B GCBSL 2020-50A DR 7.334% 04/20/35	05/22/2025	ALRe Modco - VIAC GA - AAM	08/29/2025	Paydown	5,900,000	5,899,504	5,900,000	5,900,000		496		496					164,826	39,219
38179M-AA-4	Golub Capital Partners CLO 66B GCBSL 2023-66A A 5.808% 04/25/36	03/06/2025	Bank of America	06/03/2025	Paydown	49,670,000	49,745,995	49,670,000	49,670,000		(75,995)		(75,995)					1,094,182	336,311

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38179M-AG-1	Golub Capital Partners CLO 66B GCBSL 2023-66A C 7.158% 04/25/36	03/06/2025	Bank of America	06/03/2025	Paydown	10,000,000	10,027,000	10,000,000	10,000,000		(27,000)		(27,000)					267,915	82,334
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 5.890% 05/22/39	06/05/2025	AAIA Modco AAM	11/24/2025	Paydown	111,490	110,376	111,490	111,490		1,115		1,115					1,809	275
48250L-BA-6	KKR CLO 9 Ltd KKR 9 CR2 6.266% 07/15/30	07/17/2025	AAIA PRT Ded ATT ACRA1 Mod AAM	12/12/2025	Janney Montgomery	2,500,000	2,506,823	2,510,000	2,506,569		(253)		(253)			3,431	3,431	28,285	21,757
48251B-BA-7	KKR Clo 16 Ltd KKR 16 BR2 6.396% 10/20/34	07/30/2025	Various	12/01/2025	Various	26,500,000	26,626,564	26,500,000	26,520,868		(105,696)		(105,696)			(20,868)	(20,868)	655,735	45,296
48252K-AE-9	KKR CLO 21 Ltd KKR 21 C 5.966% 04/15/31	09/18/2025	ACRA RE 2A Surplus AAM	12/12/2025	Janney Montgomery	300,000	300,867	301,125	300,656		(211)		(211)			469	469	8,122	3,455
48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR 7.396% 04/20/32	09/22/2025	AARE II Surplus ISG	10/03/2025	AARe - Sony Life [Block] Trust	1,599,600	1,607,982	1,607,952	1,607,726		(256)		(256)			226	226	25,769	21,938
48254F-AL-2	KKR Clo 37 Ltd KKR 37A C 6.396% 01/20/35	02/03/2025	ALRE - MSPL Trust AAM - AFS	03/07/2025	Paydown	865,000	867,152	865,000	865,000		(2,152)		(2,152)					7,358	2,126
50204A-AG-1	LCM 32 Ltd LCM 32A C 6.346% 07/20/34	07/16/2025	ALRE - MSPL Trust AAM - AFS	11/13/2025	AMH - AmerUs Group Co.	2,300,000	2,311,919	2,306,281	2,305,100		(6,819)		(6,819)			1,182	1,182	88,324	36,984
51218Y-AG-1	Lakeside Park CLO Ltd LAKES 2025-1A C 5.655% 04/15/38	03/07/2025	Nomura Sec International	07/02/2025	ACRA RE 2A Surplus AAM	11,000,000	11,000,000	11,019,932	11,000,000							19,932	19,932	143,145	
55954T-AU-0	Magnetite XXXV Ltd MAGNE 2022-35A CR 6.558% 10/25/36	02/28/2025	ORIX Life - Custody	12/29/2025	Paydown	2,800,000	2,832,836	2,800,000	2,800,000		(32,836)		(32,836)					180,774	17,422
55954T-AW-6	Magnetite XXXV Ltd MAGNE 2022-35A DR 7.858% 10/25/36	12/17/2025	ORIX Life - Custody	12/29/2025	Paydown	7,700,000	7,700,000	7,700,000	7,700,000									105,886	85,717
55954Y-BC-8	Magnetite XXVI Ltd MAGNE 2020-26A D1R2 6.358% 01/25/38	03/19/2025	Goldman Sachs	11/13/2025	ACRA RE 2B Surplus AAM	1,500,000	1,469,250	1,494,950	1,458,580		(10,670)		(10,670)			36,369	36,369	77,446	10,431
55956M-AG-4	Magnetite 50 Ltd MAGNE 2025-50A C 5.658% 07/25/38	06/23/2025	Nomura Sec International	12/09/2025	ACRA RE 2B Surplus AAM	3,090,000	3,090,000	3,071,015	3,090,000							(18,985)	(18,985)	64,997	
57068U-AG-7	Market Street CLO Ltd I MKTST 2025-1A C 6.284% 07/20/38	05/08/2025	JEFFERIES LLC	11/13/2025	AMH - AmerUs Group Co.	11,375,000	11,375,000	11,485,099	11,375,000							110,099	110,099	353,717	
59966P-AS-1	Milford Park CLO Ltd MLFPK 2022-1A CR 5.634% 01/20/38	05/21/2025	Deutsche Bank Securities Inc	07/02/2025	ACRA RE 2A Surplus AAM	750,000	749,625	748,943	749,565		(60)		(60)			(623)	(623)	9,029	3,888
670899-AE-3	OCP CLO 2020-8R Ltd OCP 2020-8RA D1R 6.832% 10/17/36	03/18/2025	Bank of America	10/17/2025	Paydown	2,500,000	2,487,500	2,500,000	2,500,000		12,500		12,500					137,481	30,724
671000-AS-6	OCP CLO 2021-21 Ltd OCP 2021-21A D1R 6.534% 01/20/38	04/09/2025	Goldman Sachs	11/13/2025	ACRA RE 2B Surplus AAM	1,700,000	1,606,500	1,704,464	1,608,451		1,951		1,951			96,013	96,013	86,549	15,810
67102Q-BR-8	OHA Credit Partners VII Ltd OAKC 2012-7A CR4 5.589% 02/20/38	05/21/2025	Deutsche Bank Securities Inc	07/02/2025	ACRA RE 2A Surplus AAM	975,000	974,513	966,917	974,208		(304)		(304)			(7,291)	(7,291)	7,013	326
67403H-AE-4	Oaktree CLO 2024-28 Ltd OAKCL 2024-28A C 5.805% 01/15/38	05/13/2025	STIFEL FINANCIAL CORP.	07/02/2025	ACRA RE 2A Surplus AAM	5,400,000	5,406,750	5,406,809	5,405,806		(944)		(944)			1,004	1,004	181,321	135,590
674436-AG-5	Obra CLO 2 Ltd OBRAC 2025-2A C 6.034% 07/20/38	05/22/2025	Morgan Stanley	11/13/2025	AMH - AmerUs Group Co.	12,350,000	12,350,000	12,362,362	12,350,000							12,362	12,362	291,476	
67578C-AJ-3	Octagon 70 Alto Ltd OCT70 2023-1A D 7.974% 10/20/36	02/28/2025	Various	10/20/2025	Various	1,925,000	1,958,202	1,925,000	1,925,000		(33,202)		(33,202)					121,971	17,034
67579E-AJ-8	Octagon 75 Ltd OCT75 2025-1A D1 6.457% 01/22/38	05/21/2025	Morgan Stanley	11/13/2025	ACRA RE 2B Surplus AAM	600,000	597,600	600,773	597,241		(359)		(359)			3,532	3,532	27,112	7,115
67590B-AY-6	Octagon Investment Partners XV OCT16 2013-1A DR 7.143% 07/17/30	02/13/2025	ALRe Modco - RLI GA - AAM	05/30/2025	Janney Montgomery	1,000,000	1,001,877	1,002,500	1,001,485		(392)		(392)			1,015	1,015	28,757	5,673
67591T-AE-0	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018-1A A2 5.546% 01/20/31	07/17/2025	Lincoln Fin Mod - AAM	08/20/2025	Paydown	1,700,000	1,704,697	1,700,000	1,700,000		(4,697)		(4,697)					33,969	24,367
675932-AU-1	Octagon 58 Ltd OCT58 2022-1A CR 5.805% 04/15/38	03/14/2025	WELLS FARGO SECURITIES	07/02/2025	ACRA RE 2A Surplus AAM	3,250,000	3,250,000	3,254,371	3,250,000							4,371	4,371	43,349	
67706Q-AJ-7	OHA Credit Funding 14-R Ltd OAKC 2023-14RA C 5.784% 04/20/38	03/28/2025	Nomura Sec International	05/28/2025	AARE Surplus AAM	4,455,000	4,455,000	4,455,000	4,455,000									35,913	
68626F-AC-1	Orion CLO 2023-2 Ltd ANTOR 2023-2A B 6.608% 01/25/37	02/28/2025	ORIX Life - Custody	12/23/2025	Paydown	3,600,000	3,644,831	3,600,000	3,600,000		(44,831)		(44,831)					230,139	22,560
68627C-AE-3	Orion CLO 2025-5 Ltd ANTOR 2025-5A C 5.884% 07/20/38	05/23/2025	Morgan Stanley	11/13/2025	AMH - AmerUs Group Co.	13,650,000	13,650,000	13,658,681	13,650,000							8,681	8,681	317,754	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69688F-AG-5	Palmer Square CLO 2021-3 Ltd PLMRS 2021-3A D 7.116% 01/15/35	03/19/2025	Various	08/14/2025	Various	4,360,000	4,364,360	4,360,000	4,360,000		(4,360)		(4,360)					183,350	58,239
69703L-AG-3	Palmer Square CLO 2024-2 LTD PLMRS 2024-2A C 5.834% 07/20/37	03/17/2025	Bank of America	11/19/2025	MMTL Modco AAM	2,000,000	1,999,000	2,002,384	1,983,983		(15,017)		(15,017)			18,401	18,401	104,109	19,423
74042F-AA-9	Preferred Term Securities XXV A1 4.241% 06/22/37	09/05/2025	ALRE - DFL Trust AAM	11/13/2025	AMH - AmerUs Group Co.	1,250,334	1,134,990	1,156,434	1,135,385		395		395			21,049	21,049	23,294	12,306
74042J-AA-1	Preferred Term Securities XXI A1 4.039% 03/22/38	11/19/2025	ACRA RE II Surplus AAM	12/22/2025	Paydown	35,707	33,804	35,707	35,707		1,904		1,904					420	250
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 4.586% 09/22/36	01/06/2025	ALRe Modco - VIAC GA - AAM	09/22/2025	Paydown	2,578	2,191	2,578	2,578		387		387					68	5
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 4.586% 09/22/36	01/06/2025	ALRe Modco - VIAC GA - AAM	11/13/2025	AMH - AmerUs Group Co.	1,391,667	1,182,917	1,211,685	1,192,859		9,942		9,942			18,826	18,826	64,898	2,830
74042Q-AA-5	Preferred Term Securities XXVI A1 4.251% 09/22/37	11/19/2025	ACRA RE II Surplus AAM	12/22/2025	ACRA RE II Surplus AAM	5,720,409	5,326,397	5,329,966	5,326,397							3,568	3,568	64,488	40,577
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.326% 09/22/37	09/05/2025	AAIA Modco AAM	12/22/2025	Paydown	21,669	18,615	21,669	21,669		3,054		3,054					398	221
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 4.448% 09/23/35	09/05/2025	ALRE - DFL Trust AAM	09/23/2025	Paydown	2,042	1,872	2,042	2,042		170		170					26	21
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 4.448% 09/23/35	09/05/2025	ALRE - DFL Trust AAM	11/13/2025	AMH - AmerUs Group Co.	641,844	588,394	601,077	588,678		284		284			12,399	12,399	12,630	6,681
75888A-BN-5	Regatta VII Funding Ltd REGT7 2016-1A DR2 7.006% 06/20/34	04/11/2025	Deutsche Bank Securities Inc	10/09/2025	Paydown	500,000	492,500	500,000	500,000		7,500		7,500					21,421	2,645
75888E-AL-2	Regatta XIX Funding Ltd REG19 2022-1A D 7.184% 04/20/35	04/08/2025	Bank of America	10/20/2025	Paydown	1,000,000	976,500	1,000,000	1,000,000		23,500		23,500					57,392	16,452
75889J-AS-5	Regatta XXI Funding Ltd REG21 2021-3A D1R 7.005% 10/15/37	02/28/2025	ORIX Life - Custody	05/28/2025	AARE Surplus AAM	1,000,000	1,014,721	1,001,244	1,013,966		(755)		(755)			(12,722)	(12,722)	27,291	9,047
758968-AU-5	Regatta XXII Funding Ltd REG22 2022-2A DR 6.984% 07/20/35	03/11/2025	Various	12/30/2025	Various	4,650,000	4,664,555	4,650,000	4,650,000		(14,555)		(14,555)					323,901	47,748
758968-AU-5	Regatta XXII Funding Ltd REG22 2022-2A DR 6.984% 07/20/35	03/11/2025	Morgan Stanley	05/28/2025	AARE Surplus AAM	1,550,000	1,554,852	1,549,871	1,537,490		(17,361)		(17,361)			12,381	12,381	40,389	15,916
758968-AU-5	Regatta XXII Funding Ltd REG22 2022-2A DR 6.984% 07/20/35	09/18/2025	Various	12/30/2025	Various	1,550,000	1,549,876	1,550,000	1,550,000		124		124					50,445	18,863
75904B-AG-9	Regatta 34 Funding Ltd REG34 2025-3A C 6.034% 07/20/38	05/09/2025	BNP Paribas	11/13/2025	AMH - AmerUs Group Co.	13,325,000	13,325,000	13,346,573	13,325,000							21,573	21,573	345,376	
77341A-AG-8	Rockford Tower CLO 2025-1 Ltd ROCKT 2025-1A C 5.805% 03/31/38	02/03/2025	MIZUHO SECURITIES USA L	02/20/2025	AARE Surplus AAM	5,800,000	5,800,000	5,800,000	5,800,000										
77341L-AE-9	Rockford Tower CLO 2021-2 Ltd ROCKT 2021-2A C 6.246% 07/20/34	07/30/2025	Lincoln Fin Mod - AAM	09/11/2025	Paydown	5,000,000	5,024,050	5,000,000	5,000,000		(24,050)		(24,050)					48,296	8,359
77341L-AG-4	Rockford Tower CLO 2021-2 Ltd ROCKT 2021-2A D 7.396% 07/20/34	01/09/2025	Various	09/11/2025	Various	1,000,000	1,002,037	1,000,000	1,000,000		(2,037)		(2,037)					71,275	18,064
77341R-AE-6	Rockford Tower CLO 2023-1 Ltd ROCKT 2023-1A C 7.084% 01/20/36	04/03/2025	Citigroup	10/20/2025	Redemption 100.0000	2,400,000	2,408,400	2,400,000	2,400,000		(8,400)		(8,400)					129,270	36,467
77342K-AE-0	Rockford Tower CLO 2018-2 Ltd ROCKT 2018-2A C 6.346% 10/20/31	10/03/2025	ACRA RE II Surplus AAM	12/12/2025	Janney Montgomery	770,000	773,954	773,080	771,062		(2,892)		(2,892)			2,019	2,019	21,354	10,742
77342M-AU-0	Rockford Tower CLO 2019-1 Ltd ROCKT 2019-1A CR 6.096% 04/20/34	07/16/2025	ALRE - MSPL Trust AAM - AFS	10/06/2025	Paydown	2,000,000	2,008,744	2,000,000	2,000,000		(8,744)		(8,744)					60,730	30,965
77587B-AE-4	Romark Credit Funding III Ltd RCF 2024-3A C 6.139% 09/15/42	09/22/2025	AARE II Surplus ISG	12/09/2025	AMH - AmerUs Group Co.	5,000,000	4,999,330	5,006,530	4,998,848		(482)		(482)			7,682	7,682	71,622	5,968
77587B-AG-9	Romark Credit Funding III Ltd RCF 2024-3A D 7.889% 09/15/42	09/22/2025	AARE II Surplus ISG	12/09/2025	AMH - AmerUs Group Co.	3,000,000	3,016,968	3,028,026	3,016,140		(828)		(828)			11,886	11,886	55,223	4,602
817941-AJ-6	720 East CLO 2023-II Ltd NWML 2023-2A D 9.055% 10/15/36	03/27/2025	ALRE - DFL Trust AAM	10/06/2025	Paydown	2,000,000	2,024,192	2,000,000	2,000,000		(24,192)		(24,192)					138,469	37,283
81881J-AG-7	Shackleton 2014-V-R CLO Ltd SHACK 2014-5RA C 6.281% 05/07/31	01/01/2025	PRT 6 ACRA Modco AAM	12/12/2025	Janney Montgomery	3,150,000	3,150,000	3,163,388	3,150,000							13,388	13,388	23,083	14,839
81881Q-AW-6	Shackleton 2013-III CLO Ltd SHACK 2013-3A CR 6.116% 07/15/30	10/03/2025	Lincoln Fin Mod - AAM	12/12/2025	Janney Montgomery	1,000,000	1,004,022	1,004,000	1,003,269		(753)		(753)			731	731	27,729	14,509

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
83012K-AC-1	Sixth Street CLO XIX Ltd SIXST 2021-19A B 5.846% 07/20/34	06/20/2025	Various	08/12/2025	Various	7,785,500	7,817,272	7,785,500	7,785,500		(31,772)		(31,772)					152,541	76,218
83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 4.457% 10/07/37	09/22/2025	AARE II Surplus ISG	10/07/2025	Paydown	4,841	4,473	4,841	4,841		368		368					59	50
83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 4.457% 10/07/37	09/22/2025	AARE II Surplus ISG	11/13/2025	AMH - AmerUs Group Co.	747,471	690,657	691,253	690,199		(457)		(457)			1,054	1,054	12,594	7,686
83438J-AC-0	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LB 4.517% 10/07/37	09/22/2025	AARE II Surplus ISG	12/09/2025	AMH - AmerUs Group Co.	3,700,000	2,940,223	2,962,050	2,947,180		6,957		6,957			14,870	14,870	75,204	38,520
83609T-AE-7	Sound Point CLO XVIII Ltd SNDPT 2017-4A B 5.946% 01/21/31	07/30/2025	Lincoln Fin Mod - AAM	12/12/2025	Janney Montgomery	3,000,000	3,007,296	3,011,250	3,002,553		(4,743)		(4,743)			8,697	8,697	78,166	4,790
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 6.384% 02/28/39	03/20/2025	AAIA Modco FHLB - AAM	11/28/2025	Paydown	1,294,502	1,280,479	1,294,502	1,294,502		14,024		14,024					29,939	4,944
87268R-AB-0	TruPS Financials Note Securiti TFINS 2019-2A A2 6.934% 02/28/39	09/22/2025	AARE II Surplus ISG	12/09/2025	AMH - AmerUs Group Co.	4,000,000	3,958,369	3,992,358	3,957,299		(1,070)		(1,070)			35,059	35,059	83,266	20,324
87271L-AQ-5	TIAA CLO I Ltd TIA 2016-1A DR 7.646% 07/20/31	09/22/2025	AARE II Surplus ISG	11/26/2025	Janney Montgomery	1,200,000	1,199,948	1,206,000	1,199,542		(407)		(407)			6,458	6,458	36,000	16,983
881936-AG-3	Texas Debt Capital CLO 2025-I TCIFC 2025-1A D1 6.365% 04/24/38	10/20/2025	Various	11/13/2025	Various	6,700,000	6,703,141	6,677,113	6,701,711		(1,430)		(1,430)			(24,598)	(24,598)	300,215	243,887
88675S-AG-2	Tikehau US CLO I Ltd TKO 2021-1A C 6.596% 01/18/35	11/07/2025	ALRe Modco - VIAC GA - AAM	11/19/2025	MMTL Modco AAM	5,000,000	5,011,595	5,011,460	5,009,637		(1,958)		(1,958)			1,823	1,823	27,484	16,490
88677F-AG-8	Tikehau US CLO VII Ltd TKO 2025-1A D1 6.958% 02/25/38	02/14/2025	JPM SECURITIES LLC	09/03/2025	Lincoln Fin Mod - AAM	3,600,000	3,600,000	3,610,944	3,600,000							10,944	10,944	123,488	
92013A-AZ-2	Valley Stream Park CLO LTD VYSPK 2022-1A DRR 6.584% 01/20/37	03/11/2025	Bank of America	05/28/2025	AARE Surplus AAM	1,379,000	1,370,574	1,367,481	1,356,178		(14,396)		(14,396)			11,303	11,303	33,987	13,394
92558F-AL-3	Vibrant CIO VIII Ltd VIBR 2018-8A B2 4.383% 01/20/31	01/09/2025	Various	06/26/2025	Various	7,125,000	6,779,039	7,125,000	7,125,000		345,962		345,962					218,601	68,530
92916M-AD-3	Voya CLO 2017-1 Ltd VOYA 2017-1A C 7.473% 04/17/30	03/04/2025	AEL FWH AAM	05/30/2025	Janney Montgomery	1,000,000	1,002,029	1,005,500	1,002,066		37		37			3,434	3,434	30,013	10,087
92917N-BC-1	Voya CLO 2019-1 Ltd VOYA 2019-1A D1RR 6.955% 10/15/37	03/21/2025	Bank of America	05/28/2025	AARE Surplus AAM	1,237,000	1,235,145	1,239,355	1,233,817		(1,328)		(1,328)			5,538	5,538	57,690	41,226
92920F-AE-0	Voya CLO 2023-1 Ltd VOYA 2023-1A C 6.734% 01/20/37	02/28/2025	ORIX Life - Custody	12/15/2025	Paydown	1,270,000	1,284,395	1,270,000	1,270,000		(14,395)		(14,395)					81,875	9,576
92944Y-AN-1	Voya CLO 2024-5 Ltd VOYA 2024-5A D1A 7.055% 10/15/37	02/28/2025	ORIX Life - Custody	05/28/2025	AARE Surplus AAM	3,400,000	3,468,785	3,408,690	3,465,869		(2,916)		(2,916)			(57,179)	(57,179)	93,419	30,967
94957J-AG-9	Wellington Management CLO 1 Lt WELLI 2023-1A D 8.734% 10/20/36	03/06/2025	MUFG Securities Americas Inc	11/03/2025	Paydown	1,100,000	1,120,570	1,100,000	1,100,000		(20,570)		(20,570)					79,750	12,572
97816W-AE-9	Wonder Lake Park CLO Ltd WONPK 2025-1A C 5.665% 07/24/38	06/12/2025	Nomura Sec International	12/09/2025	ACRA RE 2B Surplus AAM	8,550,000	8,550,000	8,503,043	8,550,000							(46,957)	(46,957)	195,588	
BCC2QX-66-6	CVC Cordatus Loan Fund VII DAC CORDA 7A B2RR 1.600% 09/15/31	10/29/2025	ALRe Corporate AAM	12/09/2025	Paydown	8,719,511	8,738,203	8,719,511	8,719,511						(18,693)		(18,693)	32,553	17,865
BCC2QX-67-4	CVC Cordatus Loan Fund VII DAC CORDA 7A CRR 4.000% 09/15/31	10/29/2025	ALRe Corporate AAM	12/09/2025	Paydown	6,103,658	6,116,742	6,103,658	6,103,658						(13,085)		(13,085)	56,406	30,591
BCC2QX-6A-7	CVC Cordatus Loan Fund VII DAC CORDA 7A DRR 5.000% 09/15/31	10/29/2025	ALRe Corporate AAM	12/09/2025	Paydown	5,638,617	5,650,705	5,638,617	5,638,617						(12,088)		(12,088)	65,422	35,481
BCC36B-YF-3	Madison Park Euro Funding XV D MDPKE 15A DR 6.526% 07/15/36	04/14/2025	Citigroup	08/14/2025	Paydown	1,334,855	1,292,914	1,334,855	1,334,855						41,942		41,942	30,171	523
G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 4.385% 09/22/36	09/05/2025	AAIA Modco AAM	12/22/2025	Paydown	3,039	2,757	3,039	3,039		282		282					57	31
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)						1,117,995,095	1,114,332,782	1,113,722,620	1,113,148,448		(1,182,408)		(1,182,408)		(1,924)	574,170	572,246	30,641,440	7,682,843
00024D-AL-7	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1D 5.755% 07/15/38	03/19/2025	Various	08/12/2025	Various	347,965,250	347,965,250	347,965,250	347,965,250									12,489,271	
00024D-AN-3	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2D 6.055% 07/15/38	03/19/2025	Various	08/12/2025	Various	67,102,636	67,102,636	67,102,636	67,102,636									2,508,902	
00024D-AQ-6	AA Infrastructure Fund 2 LLC AAIF 2024-1A BD 6.755% 07/15/38	03/19/2025	Various	08/12/2025	Various	38,344,364	38,344,364	38,344,364	38,344,364									1,573,532	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00024D-AS-2	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD 8.755% 07/15/38	03/19/2025	Various	08/12/2025	Various	23,016,606	23,016,606	23,016,606	23,016,606									1,190,717	
000249-AB-8	AA MMF 1 LTD AA 8.104% 10/08/51	08/12/2025	Tax Free Exchange	09/30/2025	Paydown	33,600,000	33,515,611	33,600,000	33,600,000		84,389		84,389					536,540	136,071
000249-AC-6	AA MMF 1 LTD AA 11.854% 10/08/51	08/12/2025	Tax Free Exchange	09/30/2025	Paydown	17,675,000	17,798,830	17,675,000	17,675,000		(123,830)		(123,830)					405,599	102,878
000249-AD-4	AA MMF 1 LTD AA 13.104% 10/08/51	08/12/2025	Tax Free Exchange	09/30/2025	Paydown	16,625,000	16,492,447	16,625,000	16,625,000		132,553		132,553					420,181	106,580
00043*-AA-7	AA Warehouse 21-A 5.653% 08/08/36	01/14/2025	Capital Call Revolver	11/25/2025	Redemption 100.0000	114,899	114,899	114,899	114,899									4,995	
00043*-AB-5	AA Warehouse 21A 5.803% 08/08/36	01/14/2025	Capital Call Revolver	11/25/2025	Redemption 100.0000	58,555	58,555	58,555	58,555									3,059	
00196#-AA-8	AOP Finance Partners LP AOP 6.132% 03/31/41	07/30/2025	PRIVATE	12/30/2025	Paydown	61,424,592	61,424,592	61,424,592	61,424,592									1,965,488	
00196#-AB-6	AOP Finance Partners LP AOP 7.132% 03/31/41	07/30/2025	PRIVATE	12/30/2025	Paydown	10,713,592	10,713,592	10,713,592	10,713,592									544,557	
749979-AQ-3	Rad CLO 20 Ltd RAD 2023-20A BR 5.784% 07/20/40	06/17/2025	Scotia Capital	11/19/2025	Tax Free Exchange	19,500,000	19,500,000	19,500,000	19,500,000									400,862	
40257D-AE-7	RR 42 Ltd RRAM 2022-7A B 6.105% 07/15/35	07/30/2025	Lincoln Fin Mod - AAM	11/19/2025	Paydown	6,000,000	6,033,582	6,000,000	6,000,000		(33,582)		(33,582)					135,546	16,294
74923V-AJ-9	Rad CLO 22 Ltd RAD 2023-22A D 8.884% 01/20/37	05/13/2025	Bank of America	12/16/2025	Paydown	2,350,000	2,378,036	2,350,000	2,350,000		(28,036)		(28,036)					143,517	13,917
75000G-AX-4	RR 23 Ltd RRAM 2022-23A B1R 6.805% 10/15/35	05/29/2025	MMTL Modco AAM	07/15/2025	Paydown	5,000,000	5,007,960	5,000,000	5,000,000		(7,960)		(7,960)					90,445	43,732
75009P-AS-6	Rad CLO 12 Ltd RAD 2021-12A C1R 6.888% 07/30/40	07/10/2025	Various	10/03/2025	Various	13,065,000	13,065,000	13,108,755	13,065,000							43,755	43,755	173,618	
97988P-BA-3	Woodmont 2017-1 Trust WDMNT 2017-1A A1RR 5.666% 10/18/33	02/07/2025	MMTL Modco AAM	03/03/2025	Paydown	15,000,000	15,040,185	15,000,000	15,000,000		(40,185)		(40,185)					103,777	43,030
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)						677,555,494	677,572,145	677,599,249	677,555,494		(16,651)		(16,651)			43,755	43,755	22,690,606	462,502
05494L-AD-7	BHG Securitization Trust 2025- BHG 2025-2CON D 5.950% 09/17/36	08/28/2025	AARE - DFL Trust	11/13/2025	AMH - AmerUs Group Co.	2,000,000	2,027,222	2,036,129	2,026,113		(1,110)		(1,110)			10,016	10,016	29,419	4,628
07337G-AD-5	Bayview Opportunity Master Fun BVCLN 2025-EDU1 D 6.124% 07/27/48	09/26/2025	Morgan Stanley	11/25/2025	Paydown	190,222	190,222	190,222	190,222									1,484	
07337G-AD-5	Bayview Opportunity Master Fun BVCLN 2025-EDU1 D 6.124% 07/27/48	09/26/2025	Morgan Stanley	12/09/2025	AMH - AmerUs Group Co.	3,811,778	3,811,778	3,811,750	3,811,778							(27)	(27)	47,944	
255388-AA-8	Dividend Solar Loans 2019-1 LL DIV 2019-1 A 3.670% 08/22/39	03/10/2025	Apollo Global Securities, LLC	07/23/2025	Goldman Sachs	14,532,720	13,043,116	13,370,103	13,059,886		16,770		16,770			310,216	310,216	228,156	31,112
255388-AA-8	Dividend Solar Loans 2019-1 LL DIV 2019-1 A 3.670% 08/22/39	03/10/2025	Apollo Global Securities, LLC	07/20/2025	Paydown	1,070,233	960,534	1,070,233	1,070,233		109,699		109,699					9,846	2,291
29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55	10/30/2025	Various	12/20/2025	Various	407,451	391,119	407,451	407,451		16,332		16,332					2,969	677
30259R-AE-5	FMC GMSR Issuer Trust FMMSR 2020-GT1 A 4.450% 01/25/26	01/09/2025	Jackson Ntl FWH - AAM	06/17/2025	ACRA RE II Surplus AAM	7,500,000	7,202,357	7,271,980	7,262,563		60,206		60,206			9,417	9,417	157,604	12,979
570920-AD-0	Marlette Funding Trust 2025-1 MFT 2025-1A D 6.020% 07/16/35	07/02/2025	Goldman Sachs	09/16/2025	Lincoln Fin Mod - AAM	1,156,000	1,155,774	1,166,475	1,155,783		9		9			10,692	10,692	12,952	
57109N-AC-3	Marlette Funding Trust 2022-3 MFT 2022-3A C 6.890% 11/15/32	10/20/2025	ORIX Life - Custody	12/15/2025	Paydown	375,538	376,301	375,538	375,538		(763)		(763)					2,880	359
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	07/10/2025	Various	12/10/2025	Various	13,623	13,623	13,623	13,623									108	
60510M-BW-7	Mission Lane Credit Card Maste MLANE 2025-B C 5.410% 09/15/31	06/27/2025	Various	12/09/2025	Various	6,526,000	6,525,706	6,561,497	6,525,882		177		177			35,615	35,615	140,841	
61945H-AA-0	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A 6.120% 08/22/50	01/21/2025	Various	12/20/2025	Various	3,749,253	3,748,657	3,749,253	3,749,253		596		596					92,400	
61945H-AB-8	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A B 7.120% 08/22/50	01/21/2025	Various	07/23/2025	Various	8,901,807	8,898,181	8,851,734	8,898,990		809		809			(47,256)	(47,256)	309,862	
61945H-AB-8	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A B 7.120% 08/22/50	01/21/2025	Various	07/20/2025	Various	1,098,193	1,097,746	1,098,193	1,098,193		447		447					20,511	
68269B-AD-0	OneMain Financial Issuance Tru OMFIT 2019-2A D 4.050% 10/14/36	04/01/2025	Citigroup	09/03/2025	Lincoln Fin Mod - AAM	1,090,000	1,026,303	1,045,927	1,032,883		6,580		6,580			13,044	13,044	20,724	2,207

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
75908A-AD-4	Regional Management Issuance T RMIT 2025-1 D 6.580% 04/17/34	03/25/2025	WELLS FARGO SECURITIES	09/03/2025	Lincoln Fin Mod - AAM	1,950,000	1,949,611	1,976,480	1,949,790		179		179			26,690	26,690	54,532	
91684P-AA-4	Upstart Securitization Trust 2 UPST 2025-1 A 5.450% 04/20/35	04/22/2025	Goldman Sachs	05/22/2025	Jackson Ntl FWH - AAM	26,250,000	26,123,633	26,079,792	26,133,495		9,863		9,863			(53,703)	(53,703)	95,375	
000000-00-0	TIB Diversified Payment Rights Isbank Senior Notes Secured by 6.878% 11/15/34	01/01/2025	PRIVATE	07/16/2025	Tax Free Exchange	120,000,000	120,000,000	120,000,000	120,000,000									5,995,399	
000000-00-0	VB DPR Finance Co VB DPR Finance Co 6.523% 03/15/35	01/31/2025	PRIVATE	10/29/2025	AAIA PRT Ded BMY Mod AAM	17,500,000	17,500,000	17,500,000	17,500,000									916,874	
000000-00-0	BALDUR LENDCO BALDUR LENDCO 5.561% 05/08/30	10/16/2025	Various	12/31/2025	Various	2,454,808	2,454,071	2,454,808	2,454,808		736		736					911	
000000-00-0	BALDUR LENDCO BALDUR LENDCO 5.561% 05/08/30	10/16/2025	Direct	12/09/2025	ACRA RE 2B Surplus AAM	26,849,245	26,841,190	26,841,190	26,816,212		(24,978)		(24,978)			24,978	24,978	241,853	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)						247,426,871	245,337,144	245,872,378	245,532,696		195,552		195,552			339,682	339,682	8,382,644	54,253
03844C-AB-3	Aqua AssetCo Borrower Trust D A2 6.810% 12/17/44	04/17/2025	Interest Capitalization	10/21/2025	Tax Free Exchange	3	3	3	3										
03844C-AD-9	Aqua AssetCo Borrower Trust D B 7.310% 12/17/44	04/17/2025	Interest Capitalization	10/21/2025	Tax Free Exchange	2	2	2	2										
03844C-AE-7	Aqua AssetCo Borrower Trust D C 9.160% 12/17/44	04/17/2025	Interest Capitalization	10/21/2025	Tax Free Exchange	1	1	1	1										
000000-00-0	Aqua AssetCo Alt Trust II A-1 5.460% 11/12/55	06/25/2025	Wilmington Trust National Asso	07/23/2025	PRIVATE	42,455,954	42,447,328	42,455,954	42,415,328		(32,000)		(32,000)			40,626	40,626	217,342	
000000-00-0	Aqua AssetCo Alt Trust II A-1 5.460% 11/12/55	06/25/2025	Wilmington Trust National Asso	07/12/2025	Paydown	1,296,701	1,296,208	1,296,701	1,296,701		493		493					6,481	
000000-00-0	Aqua AssetCo Alt Trust II A-1 5.460% 11/12/55	06/05/2025	Various	07/23/2025	Various	136,582,856	136,582,856	136,582,857	136,582,856							1	1	1,202,458	(104,247)
000000-00-0	Aqua AssetCo Alt Trust II A-1 5.460% 11/12/55	06/05/2025	Various	07/12/2025	Various	7,805,368	7,805,368	7,805,368	7,805,368									49,609	(5,957)
03841S-AC-9	Aqua AssetCo Alt Trust II A-2 5.800% 11/12/55	06/25/2025	Wilmington Trust National Asso	10/12/2025	Paydown	803,315	802,300	803,315	803,315		1,016		1,016					8,300	
03841S-AC-9	Aqua AssetCo Alt Trust II A-2 5.800% 11/12/55	06/25/2025	Wilmington Trust National Asso	10/29/2025	Tax Free Exchange	10,393,500	10,383,656	10,371,146	10,371,146		(12,510)		(12,510)					210,074	
03841S-AC-9	Aqua AssetCo Alt Trust II A-2 5.800% 11/12/55	06/05/2025	Various	10/12/2025	Various	3,143,864	3,143,864	3,143,864	3,143,864									35,807	(6,439)
03841S-AC-9	Aqua AssetCo Alt Trust II A-2 5.800% 11/12/55	06/05/2025	Various	10/29/2025	Various	30,471,057	30,471,057	30,471,057	30,471,057									727,096	(62,407)
03841S-AD-7	Aqua AssetCo Alt Trust II B 6.140% 11/12/55	06/25/2025	Wilmington Trust National Asso	10/12/2025	Paydown	745,060	742,390	745,060	745,060		2,669		2,669					8,150	
03841S-AD-7	Aqua AssetCo Alt Trust II B 6.140% 11/12/55	06/25/2025	Wilmington Trust National Asso	10/29/2025	Tax Free Exchange	9,639,773	9,613,903	9,601,021	9,601,021		(12,882)		(12,882)					206,312	
03841S-AD-7	Aqua AssetCo Alt Trust II B 6.140% 11/12/55	06/05/2025	Various	10/12/2025	Various	2,915,874	2,915,874	2,915,874	2,915,874									35,148	(7,111)
03841S-AD-7	Aqua AssetCo Alt Trust II B 6.140% 11/12/55	06/05/2025	Various	10/29/2025	Various	28,261,324	28,261,324	28,261,324	28,261,324									713,932	(68,926)
03841S-AE-5	Aqua AssetCo Alt Trust II C 7.080% 11/12/55	06/25/2025	Wilmington Trust National Asso	10/12/2025	Paydown	461,446	458,224	461,446	461,446		3,223		3,223					5,824	
03841S-AE-5	Aqua AssetCo Alt Trust II C 7.080% 11/12/55	06/25/2025	Wilmington Trust National Asso	10/29/2025	Tax Free Exchange	5,970,312	5,939,075	5,929,418	5,929,418		(9,658)		(9,658)					147,405	
03841S-AE-5	Aqua AssetCo Alt Trust II C 7.080% 11/12/55	06/05/2025	Various	10/12/2025	Various	1,805,922	1,805,922	1,805,922	1,805,922									25,113	(6,451)
03841S-AE-5	Aqua AssetCo Alt Trust II C 7.080% 11/12/55	06/05/2025	Various	10/29/2025	Various	17,503,412	17,503,412	17,503,412	17,503,412									510,078	(62,529)
000000-00-0	Aqua Borrower Trust L A-1 5.300% 01/12/56	09/25/2025	Wilmington Trust National Asso	10/29/2025	Various	169,930,369	169,930,369	169,526,347	169,930,369							(404,023)	(404,023)	851,649	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	Aqua Borrower Trust L A-1 5.300% 01/12/56	07/30/2025	Wilmington Trust National Asso	09/12/2025	Paydown	5,878,378	5,878,378	5,878,378	5,878,378									38,407	
000000-00-0	Aqua Borrower Trust L A-1 5.300% 01/12/56	06/05/2025	Various	10/06/2025	Various	128,326,678	128,326,678	128,021,571	128,326,678							(305,107)	(305,107)	2,283,297	382,749
000000-00-0	Aqua Borrower Trust L A-1 5.300% 01/12/56	06/05/2025	Various	09/12/2025	Various	15,843,481	15,843,481	15,843,481	15,843,481									202,710	47,255
03844A-AC-5	Aqua Borrower Trust L A2 5.700% 01/12/56	06/09/2025	Wilmington Trust National Asso	10/06/2025	Direct	523,118	523,118	529,552	523,118							6,434	6,434	7,104	
03844A-AC-5	Aqua Borrower Trust L A2 5.700% 01/12/56	09/25/2025	Wilmington Trust National Asso	10/14/2025	Paydown	1,382,964	1,382,964	1,382,964	1,382,964									9,986	
03844A-AC-5	Aqua Borrower Trust L A2 5.700% 01/12/56	09/25/2025	Wilmington Trust National Asso	10/29/2025	Tax Free Exchange	35,961,651	35,961,651	35,963,127	35,963,127		1,476		1,476					347,955	
03844A-AC-5	Aqua Borrower Trust L A2 5.700% 01/12/56	06/05/2025	Various	10/06/2025	Various	8,893,003	8,893,003	9,002,387	8,893,003							109,384	109,384	169,477	25,951
03844A-AC-5	Aqua Borrower Trust L A2 5.700% 01/12/56	06/05/2025	Various	10/14/2025	Various	3,429,107	3,429,107	3,429,107	3,429,107									47,482	10,007
03844A-AC-5	Aqua Borrower Trust L A2 5.700% 01/12/56	06/05/2025	Various	10/29/2025	Various	18,401,999	18,401,999	18,401,999	18,401,999									431,371	53,700
03844A-AD-3	Aqua Borrower Trust L B 6.060% 01/12/56	06/09/2025	Wilmington Trust National Asso	10/06/2025	Direct	485,182	485,182	492,266	485,182							7,084	7,084	6,988	
03844A-AD-3	Aqua Borrower Trust L B 6.060% 01/12/56	09/25/2025	Wilmington Trust National Asso	10/14/2025	Paydown	1,282,672	1,282,672	1,282,672	1,282,672									9,821	
03844A-AD-3	Aqua Borrower Trust L B 6.060% 01/12/56	09/25/2025	Wilmington Trust National Asso	10/29/2025	Tax Free Exchange	33,353,745	33,353,745	33,353,745	33,353,745									342,848	
03844A-AD-3	Aqua Borrower Trust L B 6.060% 01/12/56	06/05/2025	Various	10/06/2025	Various	8,248,091	8,248,091	8,368,513	8,248,091							120,422	120,422	166,790	24,069
03844A-AD-3	Aqua Borrower Trust L B 6.060% 01/12/56	06/05/2025	Various	10/14/2025	Various	3,180,431	3,180,431	3,180,431	3,180,431									46,753	9,281
03844A-AD-3	Aqua Borrower Trust L B 6.060% 01/12/56	06/05/2025	Various	10/29/2025	Various	17,067,503	17,067,503	17,067,503	17,067,503									424,854	49,806
03844A-AE-1	Aqua Borrower Trust L C 6.750% 01/12/56	06/09/2025	Wilmington Trust National Asso	10/06/2025	Direct	429,276	429,276	447,821	429,276							18,545	18,545	6,919	
03844A-AE-1	Aqua Borrower Trust L C 6.750% 01/12/56	09/25/2025	Wilmington Trust National Asso	10/14/2025	Paydown	893,865	893,865	893,865	893,865									7,615	
03844A-AE-1	Aqua Borrower Trust L C 6.750% 01/12/56	09/25/2025	Wilmington Trust National Asso	10/29/2025	Tax Free Exchange	22,394,162	22,394,162	22,394,162	22,394,162									255,080	
03844A-AE-1	Aqua Borrower Trust L C 6.750% 01/12/56	06/05/2025	Various	10/06/2025	Various	5,376,535	5,376,535	5,608,801	5,376,535							232,266	232,266	122,858	14,513
03844A-AE-1	Aqua Borrower Trust L C 6.750% 01/12/56	06/05/2025	Various	10/14/2025	Various	2,073,165	2,073,165	2,073,165	2,073,165									34,883	5,596
03844A-AE-1	Aqua Borrower Trust L C 6.750% 01/12/56	06/05/2025	Various	10/29/2025	Various	11,125,491	11,125,491	11,125,491	11,125,491									311,545	30,031
04941*-AB-0	Atlas Securitized Products Fun ATLAS Funding 1 A2A 5.688% 05/25/63	03/28/2025	Direct	11/25/2025	Redemption 100.0000	132,433,355	132,433,355	132,433,355	132,433,355									6,245,736	
04941*-AD-6	Atlas Securitized Products Fun ATLAS Funding 1 A2B 5.688% 05/25/63	03/28/2025	Direct	11/25/2025	Redemption 100.0000	132,433,355	132,433,355	132,433,355	132,433,355									6,245,736	
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)						1,059,603,320	1,059,520,343	1,059,287,803	1,059,462,170		(58,173)		(58,173)			(174,368)	(174,368)	22,726,993	328,891
000000-00-0	VINTAGE IX B LP AA 6.822% 03/25/25	01/01/2025	No Broker	03/25/2025	Paydown	98,000,000	98,065,819	98,000,000	98,000,000		(65,819)		(65,819)					1,562,250	111,796
000000-00-0	Broad Street Senior Credit Par Broad Street Senior Credit Par 3.816% 05/08/30	05/12/2025	PRIVATE	10/16/2025	Direct	231,630,047	220,156,826	231,352,091	231,630,047						11,473,221	(277,956)	11,195,265	3,663,656	
000000-00-0	Broad Street Senior Credit Par Broad Street Senior Credit Par 3.816% 05/08/30	05/12/2025	PRIVATE	09/30/2025	Paydown	25,995,203	24,400,253	25,995,203	25,995,203						1,594,950		1,594,950	156,570	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	Broad Street Senior Credit Par Broad Street Senior Credit Par 5.561% 05/08/30	05/12/2025	PRIVATE	10/16/2025	Direct	157,205,450	157,205,450	157,158,288	157,205,450							(47,162)	(47,162)	3,991,028	
000000-00-0	Broad Street Senior Credit Par Broad Street Senior Credit Par 5.561% 05/08/30	05/12/2025	PRIVATE	09/30/2025	Paydown	45,794,550	45,794,550	45,794,550	45,794,550									195,017	
000000-00-0	Broad Street Senior Credit Par Broad Street Senior Credit Par 5.576% 05/08/30	05/12/2025	PRIVATE	10/16/2025	Direct	21,496,131	21,081,480	21,485,383	21,496,131						414,651	(10,748)	403,903	599,119	
000000-00-0	Broad Street Senior Credit Par Broad Street Senior Credit Par 5.576% 05/08/30	05/12/2025	PRIVATE	09/30/2025	Paydown	24,258,760	23,716,665	24,258,760	24,258,760						542,095		542,095	311,596	
92748@-AC-6	VINTAGE IX A AB LLC A 6.485% 10/18/30	03/27/2025	PRIVATE	08/14/2025	Tax Free Exchange	1,536,813	1,532,202	1,536,656	1,536,656		4,453		4,453					30,347	
92748@-AC-6	VINTAGE IX A AB LLC A 6.485% 10/18/30	01/31/2025	PRIVATE	08/14/2025	Tax Free Exchange	4,987,554	4,972,591	4,970,637	4,970,637		(1,954)		(1,954)					185,274	
92748#-AC-4	VINTAGE IX B AB LLC B 6.551% 10/18/30	01/31/2025	PRIVATE	08/12/2025	Tax Free Exchange	9,320,850	9,262,864	9,335,464	9,335,464		72,600		72,600					278,324	
92748#-AA-8	VINTAGE IX B AB LLC B 6.585% 10/18/30	01/31/2025	PRIVATE	08/14/2025	Tax Free Exchange	45,926,405	45,788,626	45,757,108	45,757,108		(31,518)		(31,518)					1,693,233	
G8292@-AA-9	Southern Palm Company Collateralized Facility Insure 6.955% 09/15/34	02/06/2025	Bank of Nova Scotia	02/26/2025	Tax Free Exchange	14,322,000	14,322,000	14,322,000	14,322,000										
G0904J-AB-4	BC Partners Fund XI BC Partners Fund XI 4.370% 02/25/26	08/14/2025	PRIVATE	12/31/2025	Tax Free Exchange	18,167,285	18,167,285	18,167,285	18,167,285									309,219	
92749*-AA-1	VINTAGE IX B2 AB LP B2 6.585% 10/18/30	01/31/2025	PRIVATE	08/12/2025	Tax Free Exchange	3,044,366	3,035,233	3,034,064	3,034,064		(1,169)		(1,169)					112,011	
92749*-AA-1	VINTAGE IX B2 AB LP B2 6.585% 10/18/30	01/31/2025	PRIVATE	08/12/2025	Tax Free Exchange	1,006,254	999,725	1,005,924	1,005,924		6,199		6,199					30,075	
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)						702,691,668	688,501,569	702,173,413	702,509,279		(17,208)		(17,208)		14,024,917	(335,866)	13,689,051	13,117,719	111,796
L0187*-AA-0	AP ALKAIOS (LUXEMBOURG) SARL AP ALKAIOS LUXEMBOURG SARL 5.000% 11/25/60	09/04/2025	PRIVATE	11/25/2025	Tax Free Exchange	2,594,729,570	2,594,729,570	2,594,729,570	2,594,729,570										
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)						2,594,729,570	2,594,729,570	2,594,729,570	2,594,729,570										
000000-00-0	Greenstone Ltd Greenstone Ltd 6.490% 09/24/45	08/08/2025	PRIVATE	09/24/2025	Tax Free Exchange	108,148,967	108,148,967	108,148,967	108,148,967									19,745	
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)						108,148,967	108,148,967	108,148,967	108,148,967									19,745	
49462D-AE-9	Kinetic Advantage Master Owner KAMOT 2025-1 A 6.184% 10/15/29	10/08/2025	Various	12/26/2025	Various	16,000,000	16,000,000	15,959,557	16,000,000							(40,444)	(40,444)	192,276	
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	03/04/2025	Various	12/20/2025	Various	63,583	63,427	63,583	63,583		157		157					1,441	137
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	01/09/2025	AAIA ACRA Retail	12/16/2025	Lincoln Fin Mod - AAM	3,099,250	3,075,473	3,058,094	3,075,473							(17,379)	(17,379)	145,272	7,753
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)						19,162,833	19,138,900	19,081,234	19,139,056		157		157			(57,823)	(57,823)	338,989	7,890
20633K-AN-8	Concord Music Royalties LLC TUNES 2025-3A A 6.311% 07/20/75	07/01/2025	Santander US Capital Markets L	11/20/2025	AARE Surplus AAM	225,000,000	224,996,805	229,053,398	224,990,141		(6,664)		(6,664)			4,063,257	4,063,257	4,733,250	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)						225,000,000	224,996,805	229,053,398	224,990,141		(6,664)		(6,664)			4,063,257	4,063,257	4,733,250	
00264#-AB-3	AP Aristotle Holdings LLC(Old) A 5.250% 02/28/42	01/01/2025	Interest Capitalization	02/10/2025	Tax Free Exchange	6,588,486	6,588,486	6,588,486	6,588,486									38,433	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00264#-AA-5	AP Aristotle Holdings LLC(Old) Aristotle Junior 0% 30 Sep 42 0.000% 09/30/24	01/01/2025	AMH - AmerUs Group Co.	01/01/2025	Security Withdraw	3,900,000	3,900,000	3,900,000	3,900,000										18,296
1549999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)						10,488,486	10,488,486	10,488,486	10,488,486									38,433	18,296
233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49	05/22/2025	AAIA Modco FHLB - AAM	11/20/2025	Paydown	50,000	49,512	50,000	50,000		488		488					816	12
72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49	07/03/2025	AARE II Surplus ISG	10/15/2025	Bank of America	11,310,000	10,725,965	10,823,140	10,766,250		40,285		40,285			56,890	56,890	158,779	38,786
72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49	07/03/2025	AARE II Surplus ISG	09/05/2025	Paydown	30,000	28,451	30,000	30,000		1,549		1,549					289	103
86613X-AA-3	Summit Issuer LLC FIBER 2020-1A A2 2.290% 12/20/50	07/11/2025	Various	11/20/2025	Various	10,000,000	9,836,572	10,000,000	9,962,583		126,011		126,011			37,417	37,417	95,417	13,358
87342R-AC-8	Taco Bell Funding LLC BELL 2016-1A A23 4.970% 05/25/46	01/09/2025	Various	09/24/2025	Various	9,281,250	9,266,880	9,281,250	9,281,250		14,370		14,370					383,117	56,378
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49	07/02/2025	AARE II Surplus ISG	11/12/2025	Bank of America	14,118,514	13,662,880	13,597,894	13,702,044		39,164		39,164			(104,150)	(104,150)	236,815	25,602
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49	07/02/2025	AARE II Surplus ISG	09/15/2025	Paydown	40,186	38,889	40,186	40,186		1,297		1,297					410	73
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)						44,829,950	43,609,149	43,822,470	43,832,313		223,164		223,164			(9,843)	(9,843)	875,643	134,312
1889999999. Total - asset-backed securities (unaffiliated)						3,793,089,637	3,675,571,678	3,708,776,051	3,694,604,618		4,948,951	71,417	4,877,534		14,155,454	14,171,432	28,326,886	74,100,350	9,963,211
1899999999. Total - asset-backed securities (affiliated)						4,342,376,870	4,342,310,544	4,342,105,108	4,342,235,720		(74,824)		(74,824)			(130,613)	(130,613)	45,456,032	809,689
1909999998. Total - asset-backed securities						8,135,466,507	8,017,882,222	8,050,881,159	8,036,840,338		4,874,127	71,417	4,802,710		14,155,454	14,040,819	28,196,273	119,556,382	10,772,900
2009999999. Total - issuer credit obligations and asset-backed securities						26,721,375,939	26,416,752,268	26,615,161,188	26,443,016,441		13,620,855	71,417	13,549,438		12,763,793	172,169,662	184,933,455	506,097,008	152,782,695
06055H-AH-6	Bank of America Corp Junior Subordinated 6.625% Perpet.	04/24/2025	Various	07/15/2025	Various	85,000,000	85,048,850	87,673,027	85,048,850							2,624,178	2,624,178	1,197,464	
38144G-AG-6	Goldman Sachs Group Inc/The Junior Subordinated 3.650% Perpet.	01/09/2025	Jackson Ntl FWH - AAM	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM	4,000,000	3,827,500	3,827,500	3,827,500									164,656	60,428
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred							88,876,350	91,500,527	88,876,350							2,624,178	2,624,178	1,362,120	60,428
4509999998. Total - preferred stocks							88,876,350	91,500,527	88,876,350							2,624,178	2,624,178	1,362,120	60,428
172573-10-7	CIRCLE INTERNET GROUP INC CIRCLE INTERNET GROUP INC	11/13/2025	ASSET IN KIND PRT/M&A	12/10/2025	UBS	47,655	4,112,627	4,099,100	4,112,627							(13,526)	(13,526)		
172573-10-7	CIRCLE INTERNET GROUP INC CIRCLE INTERNET GROUP INC	11/13/2025	ASSET IN KIND PRT/M&A	12/05/2025	Security Withdraw	47,655	4,112,627	4,112,627	4,112,627										
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded							8,225,254	8,211,727	8,225,254							(13,526)	(13,526)		
5989999998. Total - common stocks							8,225,254	8,211,727	8,225,254							(13,526)	(13,526)		
5999999999. Total - preferred and common stocks							97,101,604	99,712,254	97,101,604							2,610,652	2,610,652	1,362,120	60,428
6009999999 - Totals							26,513,853,872	26,714,873,442	26,540,118,045		13,620,855	71,417	13,549,438		12,763,793	174,780,314	187,544,107	507,459,128	152,843,123

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
03770@-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre				74,999,980			75,000.000	
0899999. Subtotal - preferred stock - other affiliates					74,999,980			XXX	XXX
0999999. Total preferred stocks					74,999,980			XXX	XXX
05383*-10-6	ATHENE RE USA IV INC	14179	45-3727380	8BI	41,517,204			250,000.000	100.0
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY	15306	46-2091695	8BI	73,051,047			50,000.000	100.0
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK	68039	13-2570714	8BI	394,097,945			475,000.000	100.0
1299999. Subtotal - common stock - U.S. life insurer					508,666,197			XXX	XXX
15626#-10-8	CENTRALIFE ANNUITIES SERVICE INC		93-0936153	8BIII					
69400#-10-7	PL ASSIGNED SERVICES, INC			8BIII	42,634		42,634	200.000	100.0
1799999. Subtotal - common stock - other affiliates					42,634		42,634	XXX	XXX
1899999. Total common stocks					508,708,831		42,634	XXX	XXX
1999999 - Totals					583,708,811		42,634	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
000000-00-0	ATHENE LIFE INSURANCE COMPANY OF NEW YORK	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK		4,603.000	100.0
0299999. Subtotal - common stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change in Book/Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Interest Income Due and Accrued Dec. 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Aruba Government International GOVERNMENT OF ARUBA		06/11/2025	Apollo Global Securities, LLC	03/31/2026	3,996,796		7,116			4,000,000	3,989,680	63,093		6.240	6.575	MS	124,800	58,933
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					3,996,796		7,116			4,000,000	3,989,680	63,093		XXX	XXX	XXX	124,800	58,933
Fortinet Inc Senior Unsecured	M	10/06/2025	Midland AAM	03/15/2026	14,571,822		109,326			14,667,000	14,462,497	43,186		1.000	4.213	MS		8,556
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					14,571,822		109,326			14,667,000	14,462,497	43,186		XXX	XXX	XXX		8,556
0489999999. Total - issuer credit obligations (unaffiliated)					18,568,618		116,442			18,667,000	18,452,177	106,279		XXX	XXX	XXX	124,800	67,489
0499999999. Total - issuer credit obligations (affiliated)														XXX	XXX	XXX		
0509999999. Total - issuer credit obligations					18,568,618		116,442			18,667,000	18,452,177	106,279		XXX	XXX	XXX	124,800	67,489
7689999999. Total short-term investments (unaffiliated)					18,568,618		116,442			18,667,000	18,452,177	106,279		XXX	XXX	XXX	124,800	67,489
7699999999. Total short-term investments (affiliated)														XXX	XXX	XXX		
7709999999 - Totals					18,568,618		116,442			18,667,000	18,452,177	106,279		XXX	XXX	XXX	124,800	67,489

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$		
1B	2A ...$ 18,568,618	2B ..$	2C ..$						
1C	3A ...$	3B ..$	3C ..$						
1D	4A ...$	4B ..$	4C ..$						
1E	5A ...$	5B ..$	5C ..$						
1F	6 .....$								

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPXM13T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,000,000	6118.39		15,300		340		22,173			(14,922)		785		0001
Purchased Call/S&P 500 INDEX/SPXA21JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	2,837,000	5827.04		35,463		788		56,677			(34,586)		2,227		0001
Purchased Call/S&P 500 INDEX/SPXN134$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	1,002,000	5895.29		18,637		3,491		49,638			(15,114)		2,178		0001
Purchased Call/S&P 500 INDEX/SPX9150$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/28/2025	01/28/2026	1	1,055,065	6067.7		24,161		1,797		41,902			(22,308)		1,461		0001
Purchased Call/S&P 500 INDEX/SPXN133$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	2,110,000	5770.2		25,953		4,614		41,902			(21,319)		4,452		0001
Purchased Call/S&P 500 INDEX/SPX9154$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/18/2026	1	1,147,095	6134		13,980		1,869		22,250			(12,093)		2,101		0001
Purchased Call/S&P 500 INDEX/SPX9153$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/11/2026	1	1,116,463	6068		13,669		1,548		22,147			(12,092)		1,894		0001
Purchased Call/S&P 500 INDEX/SPXI100XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/10/2026	1	1,069,272	5598		24,635		4,640		42,476			(19,952)		2,325		0001
Purchased Call/S&P 500 INDEX/SPXN132$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	1,291,883	5899		15,553		2,463		25,896			(13,075)		2,575		0001
Purchased Call/S&P 500 INDEX/SPXN134$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	1,615,000	5638.94		19,380		3,822		32,055			(15,547)		3,586		0001
Purchased Call/S&P 500 INDEX/SPXM13X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,876,000	6040.53		23,638		1,904		37,389			(21,689)		2,689		0001
Purchased Call/S&P 500 INDEX/SPX9155$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	1,079,744	5965		24,893		3,782		42,966			(21,063)		2,115		0001
Purchased Call/S&P 500 INDEX/SPX815Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/15/2025	01/13/2026	1	1,471,535	5839		38,581		1,282		58,877			(37,200)		1,389		0001
Purchased Call/S&P 500 INDEX/SPXC059$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2026	1	2,272,000	6406.3		29,536		1,805		1			(27,670)		2,852		0001
Purchased Call/S&P 500 INDEX/SPX815Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/21/2026	1	1,090,850	6049.24		24,980		1,376		36,463			(23,543)		1,308		0001
Purchased Call/S&P 500 INDEX/SPX9155$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	1,071,000	5778.15		13,495		2,305		21,279			(11,165)		2,225		0001
Purchased Call/S&P 500 INDEX/SPXA21KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	1,931,000	5996.66		24,524		1,025		38,539			(23,446)		2,021		0001
Purchased Call/S&P 500 INDEX/SPX9151$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/05/2025	02/04/2026	1	1,318,226	6019		31,987		3,004		52,420			(28,911)		2,041		0001
Purchased Call/S&P 500 INDEX/SPXN134$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	1,130,000	5638.94		14,464		2,949		24,107			(11,508)		2,561		0001
Purchased Call/S&P 500 INDEX/SPX9151$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,481,753	6073		18,256		1,826		29,617			(16,400)		2,359		0001
Purchased Call/S&P 500 INDEX/SPXN136$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,843,000	5667.56		22,116		4,792		36,546			(17,316)		4,287		0001
Purchased Call/S&P 500 INDEX/SPX9153$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/17/2026	1	1,360,000	6114.63		18,224		2,360		28,867			(15,847)		2,466		0001
Purchased Call/S&P 500 INDEX/SPXN133$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2025	03/05/2026	1	1,091,000	5842.63		13,638		2,367		21,664			(11,246)		2,284		0001
Purchased Call/S&P 500 INDEX/SPXM13S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	1,160,000	5942.47		14,732		162		23,190			(14,531)		679		0001
Purchased Call/S&P 500 INDEX/SPX9157$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/18/2026	1	1,292,304	5643		29,777		6,304		51,336			(23,461)		2,968		0001
Purchased Call/S&P 500 INDEX/SPX9153$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2025	02/11/2026	1	1,037,947	6063		24,942		2,856		40,278			(22,056)		1,760		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9151$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,997,000	6025.99		37,463		3,746		59,675			(33,654)		4,771		0001
Purchased Call/S&P 500 INDEX/SPX9153$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	1,551,000	6114.63		19,388		2,322		30,760			(17,044)		2,693		0001
Purchased Call/S&P 500 INDEX/SPX9154$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,457,000	6013.13		32,432		4,505		51,252			(27,888)		4,592		0001
Purchased Call/S&P 500 INDEX/SPXA21K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	1,277,000	5996.66		16,218		678		25,485			(15,505)		1,337		0001
Purchased Call/S&P 500 INDEX/SPX9154$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	975,287	.6137		21,336		2,904		32,620			(18,405)		1,805		0001
Purchased Call/S&P 500 INDEX/SPXM13V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	1,550,000	6296.49		20,615		861		19			(19,709)		1,623		0001
Purchased Call/S&P 500 INDEX/SPXN130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,155,000	6420.36		15,362		1,989		11			(13,358)		2,094		0001
Purchased Call/S&P 500 INDEX/SPX815Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,772,000	6101.24		34,927		2,405		55,262			(32,453)		3,699		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,218,000	6294.3		17,296		1,572		8,174			(15,685)		1,859		0001
Purchased Call/S&P 500 INDEX/SPXM133$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,320,000	5942.47		29,464		82		46,383			(29,302)		859		0001
Purchased Call/S&P 500 INDEX/SPXN138$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	2,569,000	5580.94		30,828		7,279		50,917			(23,544)		6,235		0001
Purchased Call/S&P 500 INDEX/SPXN133$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2025	03/03/2026	1	1,006,341	.6143		16,457		2,773		45,460			(13,654)		2,074		0001
Purchased Call/S&P 500 INDEX/SPXN132$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	2,127,000	5954.5		27,226		4,311		43,315			(22,887)		4,239		0001
Purchased Call/S&P 500 INDEX/SPXN136$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	1,029,213	.5655		12,733		2,723		20,757			(10,004)		2,379		0001
Purchased Call/S&P 500 INDEX/SPX9158$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2025	03/31/2026	1	409,102	.5612		11,694		2,875		21,880			(8,803)		1,016		0001
Purchased Call/S&P 500 INDEX/SPXA21W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	1,358,000	5967.84		16,839		7,979		25,767			(8,901)		4,675		0001
Purchased Call/S&P 500 INDEX/SPX915A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	1,246,000	6000.36		15,575		6,779		24,283			(8,827)		4,112		0001
Purchased Call/S&P 500 INDEX/SPXA21W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	1	2,082,000	5967.84		26,441		12,374		40,502			(14,131)		7,083		0001
Purchased Call/S&P 500 INDEX/SPXD170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/12/2026	1	1,219,003	.6035		14,390		6,476		23,125			(7,946)		4,073		0001
Purchased Call/S&P 500 INDEX/SPX915B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,214,105	.5951		16,153		6,955		23,934			(9,230)		3,969		0001
Purchased Call/S&P 500 INDEX/SPXD17PS$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2026	1	1,383,000	6268.89		22,405		9,443		63,445			(12,952)		4,492		0001
Purchased Call/S&P 500 INDEX/SPXJ008$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2025	05/22/2026	1	1,425,000	5802.82		17,670		6,940		27,943			(10,777)		4,444		0001
Purchased Call/S&P 500 INDEX/SPXJ008$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2025	05/19/2026	1	1,126,004	.5958		12,688		4,850		21,937			(7,829)		3,474		0001
Purchased Call/S&P 500 INDEX/SPXN13M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,677,000	5976.97		21,130		9,509		32,587			(11,668)		5,603		0001
Purchased Call/S&P 500 INDEX/SPXD170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/22/2026	1	1,066,000	6092.96		18,868		7,411		51,318			(11,508)		3,324		0001
Purchased Call/S&P 500 INDEX/SPXJ000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	1,007,000	5074.08		11,782		3,083		19,941			(8,700)		2,582		0001
Purchased Call/S&P 500 INDEX/SPXJ004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2025	04/30/2026	1	369,389	.5569		11,860		3,920		20,430			(7,950)		1,059		0001
Purchased Call/S&P 500 INDEX/SPXA21U$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/21/2026	1	1,425,834	.5844		16,646		6,509		26,859			(10,180)		4,431		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	1,282,000	6256.3		20,384		7,587		58,130			(12,824)		3,898		0001
Purchased Call/S&P 500 INDEX/SPX915A9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/29/2025	05/28/2026	1	1,179,663	5898		27,464		11,214		46,175			(16,297)		3,756		0001
Purchased Call/S&P 500 INDEX/SPXJ033S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/25/2025	04/24/2026	1	1,490,000	5525.21		17,582		5,519		29,448			(12,076)		4,164		0001
Purchased Call/S&P 500 INDEX/SPXN13N5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	1,947,000	5980.87		24,727		11,539		37,741			(13,278)		6,624		0001
Purchased Call/S&P 500 INDEX/SPXJ002S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/16/2026	1	1,066,000	5275.7		12,472		3,608		21,085			(8,850)		2,872		0001
Purchased Call/S&P 500 INDEX/SPXJ006S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2025	05/11/2026	1	1,227,000	5659.91		14,847		5,317		24,197			(9,547)		3,675		0001
Purchased Call/S&P 500 INDEX/SPX915A5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,696,000	6000.36		21,200		9,128		33,074			(12,114)		5,544		0001
Purchased Call/S&P 500 INDEX/SPXJ001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/11/2025	04/13/2026	1	2,446,000	5363.36		29,352		8,248		48,404			(21,114)		6,497		0001
Purchased Call/S&P 500 INDEX/SPXJ008SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2025	05/22/2026	1	1,307,000	5802.82		15,815		6,211		24,999			(9,645)		4,076		0001
Purchased Call/S&P 500 INDEX/SPXD17TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,164,000	6396.77		17,809		8,586		49,251			(9,222)		4,041		0001
Purchased Call/S&P 500 INDEX/SPX915B5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2025	06/10/2026	1	1,005,825	6023		12,239		5,410		19,157			(6,826)		3,340		0001
Purchased Call/S&P 500 INDEX/SPXJ000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	1,947,000	5074.08		22,780		5,774		38,564			(17,006)		4,887		0001
Purchased Call/S&P 500 INDEX/SPXJ004S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2025	05/01/2026	1	1,039,000	5604.14		12,884		4,283		21,031			(8,613)		2,991		0001
Purchased Call/S&P 500 INDEX/SPXJ002S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/15/2026	1	1,488,137	5400		30,977		8,900		62,161			(22,041)		3,991		0001
Purchased Call/S&P 500 INDEX/SPXN13FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,101,000	5659.91		25,842		9,117		42,431			(16,755)		6,221		0001
Purchased Call/S&P 500 INDEX/SPX9158S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2025	04/17/2026	1	1,225,000	5546.84		23,888		7,014		60,556			(16,885)		3,316		0001
Purchased Call/S&P 500 INDEX/SPXJ005SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/07/2025	05/05/2026	1	1,182,218	5630		26,529		9,113		46,618			(17,394)		3,459		0001
Purchased Call/S&P 500 INDEX/SPXJ005S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/02/2025	05/01/2026	1	1,615,000	5686.67		19,703		6,568		31,880			(13,153)		4,649		0001
Purchased Call/S&P 500 INDEX/SPXJ005S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/02/2025	05/04/2026	1	1,106,000	5686.67		13,493		4,572		21,830			(8,934)		3,223		0001
Purchased Call/S&P 500 INDEX/SPXJ007SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2025	05/13/2026	1	1,179,012	5866		27,509		10,031		46,059			(17,458)		3,559		0001
Purchased Call/S&P 500 INDEX/SPX9158SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	1,181,000	5801.47		21,730		6,821		58,235			(14,925)		3,300		0001
Purchased Call/S&P 500 INDEX/SPXJ007SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2025	05/13/2026	1	1,003,133	5866		13,128		4,787		20,474			(8,331)		3,028		0001
Purchased Call/S&P 500 INDEX/SPXJ008S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2025	05/19/2026	1	1,667,085	5954		34,471		13,177		64,788			(21,271)		5,144		0001
Purchased Call/S&P 500 INDEX/SPX9159SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	1,302,500	5911		29,371		10,933		47,970			(18,478)		3,961		0001
Purchased Call/S&P 500 INDEX/SPX915B36	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2025	06/11/2026	1	1,042,836	6028		24,403		10,914		40,281			(13,543)		3,474		0001
Purchased Call/S&P 500 INDEX/SPXJ002S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/15/2026	1	1,101,683	5400		12,254		3,521		22,804			(8,719)		2,954		0001
Purchased Call/S&P 500 INDEX/SPXJ007SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/16/2025	05/14/2026	1	1,173,939	5899		15,102		5,595		22,814			(9,527)		3,556		0001
Purchased Call/S&P 500 INDEX/SPXJ008SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2025	05/22/2026	1	1,440,000	5802.82		17,856		7,013		28,246			(10,890)		4,491		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2025	06/02/2026	1	1,398,440	.5951		17,940		7,554		27,202			(10,378)		4,527		0001
Purchased Call/S&P 500 INDEX/SPXJ006S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/08/2026	1	1,568,000	5942.91		28,694		10,123		76,467			(18,604)		4,643		0001
Purchased Call/S&P 500 INDEX/SPXJ003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/20/2026	1	1,526,700	.5283		14,693		4,424		30,004			(10,253)		4,191		0001
Purchased Call/S&P 500 INDEX/SPXN13FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,006,642	.5624		11,712		4,044		19,237			(7,658)		2,957		0001
Purchased Call/S&P 500 INDEX/SPXA21P$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/01/2026	1	1,214,323	.5648		20,748		5,201		48,142			(15,546)		3,032		0001
Purchased Call/S&P 500 INDEX/SPXJ007SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/15/2026	1	2,987,000	5958.38		37,039		13,787		58,278			(23,302)		9,083		0001
Purchased Call/S&P 500 INDEX/SPXJ004SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2025	04/28/2026	1	1,224,492	.5541		29,915		9,777		48,251			(20,163)		3,481		0001
Purchased Call/S&P 500 INDEX/SPXN13ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	1,102,198	.5567		13,452		4,447		20,908			(9,017)		3,160		0001
Purchased Call/S&P 500 INDEX/SPXN130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,111,000	6173.07		13,999		6,903		21,163			(7,133)		3,901		0001
Purchased Call/S&P 500 INDEX/SPXJ002SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/17/2026	1	2,316,000	5282.7		27,329		8,025		45,804			(19,317)		6,270		0001
Purchased Call/S&P 500 INDEX/SPXN13JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	1,867,000	5911.69		22,777		9,364		35,605			(13,454)		5,964		0001
Purchased Call/S&P 500 INDEX/SPXN130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/25/2026	1	1,382,922	.6092		18,301		8,896		26,626			(9,452)		4,802		0001
Purchased Call/S&P 500 INDEX/SPXN13DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	1,256,000	5525.21		14,821		4,736		24,810			(10,096)		3,556		0001
Purchased Call/S&P 500 INDEX/SPXN130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	1,234,000	6173.07		15,548		7,601		23,538			(7,988)		4,297		0001
Purchased Call/S&P 500 INDEX/SPXN13YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	1,555,000	6449.8		19,749		12,343		26,398			(7,487)		6,118		0001
Purchased Call/S&P 500 INDEX/SPXJ00DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	07/03/2025	07/01/2026	1	1,062,307	.6212		26,401		13,348		39,675			(13,164)		3,751		0001
Purchased Call/S&P 500 INDEX/SPX915CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2025	08/06/2026	1	1,391,885	.6327		31,869		19,210		48,371			(12,783)		5,378		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	08/01/2025	07/31/2026	1	1,711,635	.6339		24,060		14,102		40,069			(10,047)		6,522		0001
Purchased Call/S&P 500 INDEX/SPXB211SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	09/16/2026	1	1,004,000	6606.76		12,751		9,063		14,892			(3,703)		4,229		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	07/03/2025	07/02/2026	1	1,553,211	.6213		19,925		10,101		28,093			(9,908)		5,499		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/02/2025	08/31/2026	1	1,137,006	.6460		35,174		23,579		57,854			(11,628)		4,639		0001
Purchased Call/S&P 500 INDEX/SPXN13RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/14/2026	1	1,282,540	.6256		16,306		8,763		23,569			(7,546)		4,687		0001
Purchased Call/S&P 500 INDEX/SPXE17DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	1	1,436,899	.6622		34,164		24,674		39,044			(9,667)		6,075		0001
Purchased Call/S&P 500 INDEX/SPX915ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2025	08/31/2026	1	1,285,592	.6460		24,839		16,651		36,584			(8,211)		5,245		0001
Purchased Call/S&P 500 INDEX/SPXO134$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	1,645,000	6664.36		21,056		15,207		23,478			(5,958)		6,955		0001
Purchased Call/S&P 500 INDEX/SPXB212S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	09/22/2026	1	1,295,591	.6678		15,974		11,682		18,413			(4,313)		5,520		0001
Purchased Call/S&P 500 INDEX/SPXN13RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	1,808,000	6296.79		22,962		12,651		32,951			(10,386)		6,708		0001
Purchased Call/S&P 500 INDEX/SPXO137$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	2,505,000	6643.7		31,814		23,663		37,754			(8,322)		10,792		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915C5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/11/2025	07/13/2026	1	1,809,000	6259.75		22,793		12,119		33,429			(10,745)		6,594		0001
Purchased Call/S&P 500 INDEX/SPXD052SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	1,202,000	6761.29		16,347		10,628		30,593			(5,733)		4,843		0001
Purchased Call/S&P 500 INDEX/SPX915E9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2025	08/25/2026	1	1,064,440	6451		25,321		16,553		34,377			(8,789)		4,289		0001
Purchased Call/S&P 500 INDEX/SPX915B9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	1	698,561	6205		10,168		5,056		15,600			(5,112)		2,460		0001
Purchased Call/S&P 500 INDEX/SPXN13Y9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	1	1,558,000	6772.29		21,345		13,407		33,218			(8,026)		6,170		0001
Purchased Call/S&P 500 INDEX/SPXA21Y9J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/16/2026	1	1,255,378	6277		16,106		8,793		23,017			(7,365)		4,611		0001
Purchased Call/S&P 500 INDEX/SPXA21Y9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2025	07/09/2026	1	1,047,222	6271		13,497		7,106		19,988			(6,432)		3,778		0001
Purchased Call/S&P 500 INDEX/SPX915E5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/05/2025	09/04/2026	1	1,402,000	6481.5		17,946		12,263		22,917			(5,768)		5,767		0001
Purchased Call/S&P 500 INDEX/SPXO132SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/10/2026	1	1,735,047	6523		23,065		16,190		27,599			(6,989)		7,223		0001
Purchased Call/S&P 500 INDEX/SPX915GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2025	09/24/2026	1	1,198,468	6621		28,075		20,802		33,145			(7,425)		5,125		0001
Purchased Call/S&P 500 INDEX/SPXE17D9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/17/2026	1	1,029,834	6932		15,942		11,501		14,569			(4,523)		4,346		0001
Purchased Call/S&P 500 INDEX/SPXN13WSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,250,000	6708.92		17,250		10,502		33,423			(6,815)		4,874		0001
Purchased Call/S&P 500 INDEX/SPX915CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2025	07/21/2026	1	1,002,875	6307		24,516		13,650		35,340			(10,874)		3,730		0001
Purchased Call/S&P 500 INDEX/SPX915ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2025	08/24/2026	1	1,798,000	6466.91		23,014		14,899		29,962			(8,215)		7,229		0001
Purchased Call/S&P 500 INDEX/SPX915CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2025	07/31/2026	1	1,218,000	6238.01		15,590		9,138		22,419			(6,510)		4,641		0001
Purchased Call/S&P 500 INDEX/SPXB210SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2025	08/27/2026	1	1,068,510	6476		13,340		8,869		18,115			(4,557)		4,323		0001
Purchased Call/S&P 500 INDEX/SPXN13VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	1,104,000	6238.01		14,131		8,331		20,383			(5,853)		4,237		0001
Purchased Call/S&P 500 INDEX/SPXJ00H98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	08/01/2025	07/31/2026	1	1,185,466	6339		31,001		18,170		59,949			(12,945)		4,517		0001
Purchased Call/S&P 500 INDEX/SPX915ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2025	09/08/2026	1	1,119,000	6495.15		14,323		9,864		18,130			(4,474)		4,640		0001
Purchased Call/S&P 500 INDEX/SPXO134SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	1,102,000	6664.36		14,106		10,220		15,805			(3,959)		4,686		0001
Purchased Call/S&P 500 INDEX/SPXO137SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	1,268,000	6661.21		16,104		12,022		18,811			(4,103)		5,473		0001
Purchased Call/S&P 500 INDEX/SPXO130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	1,290,000	6460.26		16,383		10,907		21,909			(5,581)		5,230		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	1,195,320	6426		14,562		9,252		20,107			(5,321)		4,755		0001
Purchased Call/S&P 500 INDEX/SPXA21XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	1	1,547,000	6229.98		19,338		9,962		29,023			(9,377)		5,551		0001
Purchased Call/S&P 500 INDEX/SPX915ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2025	08/19/2026	1	1,085,209	6421		24,551		15,598		35,414			(8,970)		4,317		0001
Purchased Call/S&P 500 INDEX/SPX915FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	1,415,670	6615		21,772		15,457		25,232			(6,340)		5,951		0001
Purchased Call/S&P 500 INDEX/SPXN13WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,421,000	6389.45		18,047		10,987		24,947			(7,130)		5,541		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915C\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2025	07/15/2026	1	1,537,162	.6249		32,278		17,387		48,503			(14,897)		5,632		0001
Purchased Call/S&P 500 INDEX/SPX0130\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	1,270,000	6460.26		16,129		10,782		21,538			(5,450)		5,181		0001
Purchased Call/S&P 500 INDEX/SPXE174\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2026	1	1,654,000	6549.91		25,637		15,114		59,991			(10,618)		6,347		0001
Purchased Call/S&P 500 INDEX/SPX915B\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	1	283,500	.6205		7,380		3,669		12,382			(3,710)		998		0001
Purchased Call/S&P 500 INDEX/SPXB210\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	1,027,243	.6380		14,050		9,055		17,476			(5,057)		4,104		0001
Purchased Call/S&P 500 INDEX/SPXN13T\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	1,733,000	6388.64		22,182		12,649		30,920			(9,610)		6,541		0001
Purchased Call/S&P 500 INDEX/SPX0136\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	1,591,000	6934.96		23,388		17,298		27,260			(6,215)		6,816		0001
Purchased Call/S&P 500 INDEX/SPXN13Y\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	1	1,056,000	6449.8		13,411		8,424		17,826			(5,043)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXN13P\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	1,517,000	6279.35		19,266		9,872		28,124			(9,476)		5,429		0001
Purchased Call/S&P 500 INDEX/SPXN13T\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	1,176,850	.6361		15,553		8,813		21,262			(6,794)		4,410		0001
Purchased Call/S&P 500 INDEX/SPX0132\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	2,033,000	6584.29		25,819		18,209		31,429			(7,739)		8,530		0001
Purchased Call/S&P 500 INDEX/SPXB214\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/28/2026	1	1,025,759	.6884		23,406		19,398		19,922			(4,051)		4,657		0001
Purchased Call/S&P 500 INDEX/SPXJ00U\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/03/2025	10/30/2026	1	1,073,911	.6840		35,480		29,847		31,078			(5,700)		4,892		0001
Purchased Call/S&P 500 INDEX/SPX915J\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/25/2026	1	1,255,319	.6786		30,351		27,808		29,209			(2,767)		5,959		0001
Purchased Call/S&P 500 INDEX/SPX915H\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/02/2026	1	1,386,000	6715.35		31,878		24,195		34,100			(7,860)		6,015		0001
Purchased Call/S&P 500 INDEX/SPXB216\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/01/2026	1	1,122,710	.6820		26,375		24,403		24,989			(2,034)		5,378		0001
Purchased Call/S&P 500 INDEX/SPXJ00V\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2025	11/19/2026	1	1,452,846	.6634		32,057		28,673		40,287			(3,611)		6,834		0001
Purchased Call/S&P 500 INDEX/SPXE17N\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	1,084,000	7104.17		16,694		15,126		15,265			(1,646)		5,146		0001
Purchased Call/S&P 500 INDEX/SPXE171\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	1,151,000	6997.21		18,761		15,009		16,409			(3,866)		5,121		0001
Purchased Call/S&P 500 INDEX/SPXJ00V\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2025	11/19/2026	1	1,856,680	.6631		22,369		20,008		27,068			(2,520)		8,733		0001
Purchased Call/S&P 500 INDEX/SPXB218\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2025	12/15/2026	1	1,329,219	.6817		26,101		25,091		26,411			(1,076)		6,499		0001
Purchased Call/S&P 500 INDEX/SPXJ00T\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/21/2026	1	1,198,875	.6735		25,717		20,816		28,757			(4,946)		5,380		0001
Purchased Call/S&P 500 INDEX/SPX013C\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	1,903,000	6791.69		23,788		19,493		24,401			(4,444)		8,569		0001
Purchased Call/S&P 500 INDEX/SPXB214\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2026	1	1,355,472	.6647		32,309		25,526		36,261			(6,835)		6,010		0001
Purchased Call/S&P 500 INDEX/SPXE17FS\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	1,596,000	7051.58		22,823		17,371		18,298			(5,580)		6,927		0001
Purchased Call/S&P 500 INDEX/SPX013H\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	1	1,640,000	6602.99		20,336		18,246		24,426			(2,235)		7,726		0001
Purchased Call/S&P 500 INDEX/SPXE17R\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/17/2026	1	1,030,535	.7072		18,605		18,138		17,475			(615)		5,053		0001
Purchased Call/S&P 500 INDEX/SPX915K\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/19/2025	12/17/2026	1	1,002,532	.6728		25,449		24,811		24,821			(841)		4,916		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/02/2026	1	1,250,897	.6836		14,946		13,946		14,696			(1,112)		6,001		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2025	09/30/2026	1	1,388,746	.6677		34,208		25,703		38,194			(8,552)		6,005		0001
Purchased Call/S&P 500 INDEX/SPX915KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2025	12/07/2026	1	1,787,000	6870.4		22,159		20,755		20,273			(1,570)		8,636		0001
Purchased Call/S&P 500 INDEX/SPX013BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	1,120,000	6753.72		14,112		10,885		14,840			(3,248)		4,914		0001
Purchased Call/S&P 500 INDEX/SPXB21BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2025	12/15/2026	1	1,095,448	.6817		33,470		32,176		34,039			(1,379)		5,356		0001
Purchased Call/S&P 500 INDEX/SPX013KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	1,110,079	.6895		12,867		12,295		12,385			(672)		5,396		0001
Purchased Call/S&P 500 INDEX/SPX013BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/06/2026	1	2,025,241	.6728		24,712		18,978		27,377			(5,771)		8,853		0001
Purchased Call/S&P 500 INDEX/SPX013NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	2,028,000	6929.94		25,147		25,009		22,694			(343)		10,098		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2026	1	1,049,000	7192.21		15,420		14,273		11,605			(1,183)		5,040		0001
Purchased Call/S&P 500 INDEX/SPXJ00USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2025	11/05/2026	1	1,275,992	.6787		27,818		23,800		30,098			(4,203)		5,870		0001
Purchased Call/S&P 500 INDEX/SPX013BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	1,755,000	6715.79		23,693		18,033		26,253			(5,793)		7,617		0001
Purchased Call/S&P 500 INDEX/SPX013ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	1,528,000	6840.2		18,947		15,920		18,436			(3,149)		6,995		0001
Purchased Call/S&P 500 INDEX/SPX013FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	2,015,000	6728.8		24,986		21,535		27,516			(3,676)		9,330		0001
Purchased Call/S&P 500 INDEX/SPX013DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/27/2026	1	1,258,951	.6880		15,410		12,764		14,320			(2,675)		5,707		0001
Purchased Call/S&P 500 INDEX/SPXB215SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/17/2025	11/13/2026	1	1,111,128	.6734		32,592		28,689		38,818			(3,972)		5,177		0001
Purchased Call/S&P 500 INDEX/SPX915JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	1,241,000	6849.09		15,761		14,458		14,578			(1,417)		5,936		0001
Purchased Call/S&P 500 INDEX/SPX013NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	1,455,000	6905.74		18,042		17,992		16,775			(99)		7,255		0001
Purchased Call/S&P 500 INDEX/SPX915KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/15/2025	12/15/2026	1	1,131,000	6816.51		14,251		13,662		13,697			(625)		5,530		0001
Purchased Call/S&P 500 INDEX/SPX013MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	1	1,282,541	.6750		16,940		16,517		16,850			(558)		6,297		0001
Purchased Call/S&P 500 INDEX/SPXE17HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/09/2026	1	1,409,000	6880.14		22,544		17,646		30,496			(5,079)		6,192		0001
Purchased Call/S&P 500 INDEX/SPXJ00QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2025	09/30/2026	1	1,384,511	.6688		48,392		36,361		53,046			(12,098)		5,987		0001
Purchased Call/S&P 500 INDEX/SPX0137SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	09/30/2026	1	1,163,792	.6688		19,070		14,329		21,149			(4,768)		5,032		0001
Purchased Call/S&P 500 INDEX/SPX013GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	1,837,000	6734.11		22,779		20,018		24,846			(2,917)		8,600		0001
Purchased Call/S&P 500 INDEX/SPX0139SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	1,298,000	6552.51		16,355		12,801		20,467			(3,684)		5,705		0001
Purchased Call/S&P 500 INDEX/SPX013MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	1	2,209,000	6834.5		27,392		26,707		27,338			(903)		10,847		0001
Purchased Call/S&P 500 INDEX/SPX013HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	1	1,168,000	7006.03		19,389		17,092		20,475			(2,337)		5,477		0001
Purchased Call/S&P 500 INDEX/SPX013ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	1,536,000	6644.31		19,200		15,127		22,523			(4,103)		6,810		0001
Purchased Call/S&P 500 INDEX/SPX013CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	998,000	7131.27		14,172		11,613		9,786			(2,647)		4,494		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	1,763,000	6664.01		22,390		17,949		25,249			(4,576)		7,884		0001
Purchased Call/S&P 500 INDEX/SPX013KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	2,082,000	6827.41		26,025		24,878		25,913			(1,347)		10,165		0001
Purchased Call/S&P 500 INDEX/SPX013BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/15/2026	1	1,032,288	6660		15,374		12,291		18,026			(3,177)		4,585		0001
Purchased Call/S&P 500 INDEX/SPX013JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	1	1,089,000	6812.63		13,613		12,525		13,733			(1,119)		5,216		0001
Purchased Call/S&P 500 INDEX/SPX013EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	1,324,000	7194.57		19,992		16,853		10,688			(3,177)		6,071		0001
Purchased Call/S&P 500 INDEX/SPX013HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/23/2026	1	1,364,000	6602.99		16,914		15,190		20,333			(1,843)		6,455		0001
Purchased Call/S&P 500 INDEX/SPXB05G3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	1	1,998,769	4770		92,038		1,017		157,310			(46,082)		1,569		0001
Purchased Call/S&P 500 INDEX/SPXB05HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	1,036,000	4868.55		38,746		1,171		64,511			(19,373)		1,300		0001
Purchased Call/S&P 500 INDEX/SPXB05HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	2,600,000	4958.61	110,500			5,154		187,377			(55,024)		4,026		0001
Purchased Call/S&P 500 INDEX/SPXB05JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2024	02/12/2026	1	1,149,867	5021		53,847		3,107		96,661			(26,924)		1,973		0001
Purchased Call/S&P 500 INDEX/SPXB05LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	16,659	5234.18	1,151			124		2,083			(577)		39		0001
Purchased Call/S&P 500 INDEX/SPXC170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	1	1,761,988	4922		89,024		3,546		159,510			(44,512)		2,526		0001
Purchased Call/S&P 500 INDEX/SPXC17T5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/13/2026	1	1,575,499	5166		77,232		7,595		131,417			(38,936)		3,499		0001
Purchased Call/S&P 500 INDEX/SPXH0029N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/09/2024	02/10/2026	1	1,923,000	5026.61		78,266		4,300		131,612			(39,026)		3,223		0001
Purchased Call/S&P 500 INDEX/SPXH0029R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/09/2024	02/06/2026	1	1,887,596	4980		84,070		4,180		139,963			(42,150)		3,005		0001
Purchased Call/S&P 500 INDEX/SPXH007SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/07/2024	03/06/2026	1	1,003,071	5092		46,478		4,103		75,931			(23,271)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXK13A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/04/2024	01/02/2026	1	1,390,468	4729		55,772		77		95,810			(27,924)		515		0001
Purchased Call/S&P 500 INDEX/SPXK13D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/12/2026	1	1,007,000	4783.83		36,353		551		61,341			(18,151)		913		0001
Purchased Call/S&P 500 INDEX/SPXK13D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/14/2026	1	1,341,000	4783.83		51,763		924		87,677			(25,775)		1,313		0001
Purchased Call/S&P 500 INDEX/SPXK13ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/18/2024	01/16/2026	1	1,655,132	4756		80,346		1,662		137,821			(40,228)		1,733		0001
Purchased Call/S&P 500 INDEX/SPXK13FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2024	01/22/2026	1	1,545,321	4844		66,250		1,911		111,289			(33,125)		1,897		0001
Purchased Call/S&P 500 INDEX/SPXK13HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/28/2026	1	2,138,000	4890.97		79,534		2,946		132,012			(39,604)		2,961		0001
Purchased Call/S&P 500 INDEX/SPXK13HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/23/2026	1	1,089,537	4864		59,188		1,801		100,446			(29,798)		1,367		0001
Purchased Call/S&P 500 INDEX/SPXK13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/23/2026	1	1,066,854	4894		55,989		1,704		96,232			(28,188)		1,339		0001
Purchased Call/S&P 500 INDEX/SPXK13KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2024	02/05/2026	1	1,923,420	4932		109,235		5,252		189,467			(54,618)		3,020		0001
Purchased Call/S&P 500 INDEX/SPXK13MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/19/2026	1	2,259,000	5005.57		94,878		6,377		158,975			(47,180)		4,180		0001
Purchased Call/S&P 500 INDEX/SPXK13OSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/23/2026	1	1,351,000	5088.8		49,312		3,595		81,465			(24,622)		2,598		0001
Purchased Call/S&P 500 INDEX/SPXK13OSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/25/2026	1	1,306,000	5088.8		60,990		4,601		103,126			(30,370)		2,558		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/13/2026	1	1,482,914	5010	69,755			4,183		114,115			(35,313)		2,574		0001
Purchased Call/S&P 500 INDEX/SPXK130SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/20/2026	1	1,065,061	4977	57,857			3,996		94,427			(29,008)		1,991		0001
Purchased Call/S&P 500 INDEX/SPXK13PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/27/2026	1	2,655,000	5078.18	99,563			7,785		165,035			(49,713)		5,292		0001
Purchased Call/S&P 500 INDEX/SPXK13PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/20/2026	1	1,361,692	5081	72,837			5,044		126,323			(36,720)		2,545		0001
Purchased Call/S&P 500 INDEX/SPXK130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	03/03/2026	1	2,456,000	5137.08	94,310			7,902		157,392			(47,026)		5,061		0001
Purchased Call/S&P 500 INDEX/SPXK130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	1	1,160,936	5092	53,977			4,250		89,916			(27,063)		2,314		0001
Purchased Call/S&P 500 INDEX/SPXK13SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/09/2026	1	1,232,000	5123.69	52,730			4,860		88,960			(26,329)		2,659		0001
Purchased Call/S&P 500 INDEX/SPXK13SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2024	03/04/2026	1	1,407,950	5139	63,779			5,492		107,007			(32,243)		2,925		0001
Purchased Call/S&P 500 INDEX/SPXK13TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/17/2026	1	1,516,000	5117.09	64,278			6,622		107,757			(32,051)		3,459		0001
Purchased Call/S&P 500 INDEX/SPXK13V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/23/2026	1	1,250,000	5234.18	45,625			5,083		75,543			(22,781)		2,962		0001
Purchased Call/S&P 500 INDEX/SPXK13W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2026	1	1,041,000	5218.19	45,596			5,198		76,965			(22,798)		2,497		0001
Purchased Call/S&P 500 INDEX/SPXK13XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	1,513,000	5254.35	55,678			6,528		91,865			(27,877)		3,672		0001
Purchased Call/S&P 500 INDEX/SPXK13XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/20/2026	1	1,380,698	5230	66,417			7,215		111,322			(33,577)		3,212		0001
Purchased Call/S&P 500 INDEX/SPXH00NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	1	1,560,226	5289	76,511			15,535		124,716			(38,361)		4,968		0001
Purchased Call/S&P 500 INDEX/SPXL138S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/08/2026	1	1,135,956	5211	63,876			11,220		107,480			(32,158)		3,363		0001
Purchased Call/S&P 500 INDEX/SPXL132S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2026	1	1,597,000	5022.21	75,538			10,999		126,906			(37,769)		4,323		0001
Purchased Call/S&P 500 INDEX/SPX921US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	05/01/2026	1	1,571,000	5127.79	73,052			12,108		122,983			(36,626)		4,523		0001
Purchased Call/S&P 500 INDEX/SPX921PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	1,005,743	5211	49,333			6,201		83,784			(24,734)		2,525		0001
Purchased Call/S&P 500 INDEX/SPXL130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/10/2026	1	1,454,000	5160.64	67,175			9,135		111,134			(33,587)		3,805		0001
Purchased Call/S&P 500 INDEX/SPXL13DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/01/2026	1	1,600,000	5277.51	60,640			12,595		94,990			(30,279)		5,163		0001
Purchased Call/S&P 500 INDEX/SPXL137SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	1,301,000	5222.68	58,805			10,315		96,664			(29,483)		3,852		0001
Purchased Call/S&P 500 INDEX/SPXL137SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2026	1	1,584,000	5222.68	56,232			10,119		90,643			(28,039)		4,763		0001
Purchased Call/S&P 500 INDEX/SPXL133SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	1	1,635,000	5048.42	77,663			12,105		130,217			(38,885)		4,569		0001
Purchased Call/S&P 500 INDEX/SPXL13LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2026	1	1,777,000	5460.48	76,589			18,937		116,862			(38,190)		6,257		0001
Purchased Call/S&P 500 INDEX/SPXL135SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	1	1,029,000	5127.79	37,559			6,354		61,802			(18,754)		2,999		0001
Purchased Call/S&P 500 INDEX/SPXH00LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/21/2026	1	1,313,268	5317	71,684			13,881		120,163			(35,941)		4,081		0001
Purchased Call/S&P 500 INDEX/SPXL13FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/05/2026	1	1,080,986	5351	53,300			11,427		84,376			(26,834)		3,534		0001
Purchased Call/S&P 500 INDEX/SPXL13HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/12/2026	1	1,243,824	5432	58,523			13,131		89,504			(29,463)		4,156		0001
Purchased Call/S&P 500 INDEX/SPXL131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	1,909,000	5123.41	71,206			9,990		115,778			(35,554)		5,070		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/20/2026	1	1,093,283	.5307	63,730			12,185		105,275			(31,909)		3,385		0001
Purchased Call/S&P 500 INDEX/SPXL13GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/11/2026	1	1,485,954	.5384	72,108			16,035		111,634			(36,153)		4,950		0001
Purchased Call/S&P 500 INDEX/SPXL13FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2026	1	1,232,000	5360.79	53,222			11,697		83,627			(26,611)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXL13DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2026	1	1,147,000	5283.4	51,730			10,872		82,287			(25,865)		3,725		0001
Purchased Call/S&P 500 INDEX/SPXL13A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/15/2026	1	1,196,354	.5294	53,004			9,824		85,286			(26,685)		3,638		0001
Purchased Call/S&P 500 INDEX/SPXL137$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/07/2026	1	1,042,371	.5186	52,947			9,215		87,588			(26,546)		3,074		0001
Purchased Call/S&P 500 INDEX/SPXL13FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/08/2026	1	1,984,000	5346.99	78,963			17,161		123,223			(39,428)		6,547		0001
Purchased Call/S&P 500 INDEX/SPXL13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,491,000	5464.62	62,324			14,745		95,767			(31,119)		5,132		0001
Purchased Call/S&P 500 INDEX/SPXX13ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,420,000	5204.34	90,750			11,422		149,115			(45,562)		6,075		0001
Purchased Call/S&P 500 INDEX/SPXL133SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/17/2026	1	1,008,669	.5018	47,257			6,938		77,551			(23,824)		2,731		0001
Purchased Call/S&P 500 INDEX/SPXL13ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/04/2026	1	1,242,990	.5267	61,768			13,084		96,187			(30,927)		4,050		0001
Purchased Call/S&P 500 INDEX/SPXL13CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	1,772,000	5304.72	77,436			15,102		122,662			(38,825)		5,526		0001
Purchased Call/S&P 500 INDEX/SPXL134SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2026	1	1,655,000	5473.23	74,310			17,070		115,273			(37,155)		5,614		0001
Purchased Call/S&P 500 INDEX/SPXX13ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/01/2026	1	1,224,998	.5235	54,632			6,773		91,778			(27,391)		3,058		0001
Purchased Call/S&P 500 INDEX/SPXL130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2026	1	1,639,651	.5207	70,802			9,544		119,337			(35,450)		4,270		0001
Purchased Call/S&P 500 INDEX/SPXH00TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,058,000	5469.3	53,217			12,793		82,597			(26,609)		3,673		0001
Purchased Call/S&P 500 INDEX/SPXL13JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,358,948	.5480	72,662			16,884		114,973			(36,481)		4,623		0001
Purchased Call/S&P 500 INDEX/SPXL135S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	04/24/2026	1	1,353,161	.5087	66,920			10,532		114,814			(33,831)		3,781		0001
Purchased Call/S&P 500 INDEX/SPXL133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/10/2026	1	1,098,134	.5131	54,377			7,529		95,036			(27,682)		2,874		0001
Purchased Call/S&P 500 INDEX/SPXL132SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	1	1,464,000	4967.23	56,657			8,295		93,890			(28,406)		3,963		0001
Purchased Call/S&P 500 INDEX/SPXH00GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/26/2024	04/27/2026	1	1,911,000	5099.96	73,000			11,648		118,550			(36,450)		5,410		0001
Purchased Call/S&P 500 INDEX/SPXL139SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,062,000	5303.27	91,965			17,021		149,077			(46,109)		6,270		0001
Purchased Call/S&P 500 INDEX/SPXL13LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	1	1,269,280	.5471	70,646			17,174		110,269			(35,420)		4,419		0001
Purchased Call/S&P 500 INDEX/SPXB05VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/27/2024	09/29/2026	1	1,105,000	5738.17	54,145			20,156		77,096			(26,999)		4,769		0001
Purchased Call/S&P 500 INDEX/SPXI006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/03/2024	09/03/2026	1	1,807,000	5528.93	85,833			28,886		127,798			(42,916)		7,417		0001
Purchased Call/S&P 500 INDEX/SPXM134SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	1	1,803,000	5495.52	75,005			25,963		113,344			(37,502)		7,505		0001
Purchased Call/S&P 500 INDEX/SPXM132SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/27/2026	1	1,229,681	.5615	63,298			20,837		95,662			(31,736)		4,975		0001
Purchased Call/S&P 500 INDEX/SPXI005S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2026	1	1,448,000	5634.61	64,291			20,842		94,692			(32,058)		5,834		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM131$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/14/2026	1	1,395,232	.5559	69,705			21,874		101,815			(35,288)		5,489		0001
Purchased Call/S&P 500 INDEX/SPXA216$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/17/2024	09/17/2026	1	1,407,000	5634.58	57,968			20,623		83,914			(28,984)		5,938		0001
Purchased Call/S&P 500 INDEX/SPXB050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/12/2024	07/10/2026	1	1,933,000	5615.35	78,093			20,494		117,237			(39,154)		6,992		0001
Purchased Call/S&P 500 INDEX/SPXL13RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,158,000	.5505	44,930			12,226		67,996			(22,527)		4,264		0001
Purchased Call/S&P 500 INDEX/SPXL13RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,065,310	.5607	62,725			17,115		99,654			(31,622)		3,923		0001
Purchased Call/S&P 500 INDEX/SPXI005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2024	08/26/2026	1	1,780,313	.5616	80,547			26,258		118,048			(40,329)		7,188		0001
Purchased Call/S&P 500 INDEX/SPXM137$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2026	1	1,368,370	.5725	57,518			21,045		82,139			(28,798)		5,852		0001
Purchased Call/S&P 500 INDEX/SPXL130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2026	1	1,008,000	5633.91	47,275			12,338		71,631			(23,638)		3,646		0001
Purchased Call/S&P 500 INDEX/SPXL13US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2026	1	1,209,000	5436.44	45,458			13,113		69,427			(22,729)		4,596		0001
Purchased Call/S&P 500 INDEX/SPXB050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/09/2024	08/10/2026	1	2,737,000	5344.16	119,881			36,442		188,005			(59,858)		10,673		0001
Purchased Call/S&P 500 INDEX/SPXM136$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	2,551,000	5702.55	103,316			37,466		147,835			(51,517)		10,868		0001
Purchased Call/S&P 500 INDEX/SPXL13TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,259,000	5459.1	51,241			14,438		79,039			(25,691)		4,718		0001
Purchased Call/S&P 500 INDEX/SPXL13ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2026	1	2,249,000	5554.25	103,679			32,613		155,475			(51,698)		8,926		0001
Purchased Call/S&P 500 INDEX/SPXL130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,109,377	.5575	63,638			16,544		96,489			(31,863)		4,002		0001
Purchased Call/S&P 500 INDEX/SPXM134$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/04/2026	1	1,072,937	.5531	48,238			16,413		75,505			(24,285)		4,413		0001
Purchased Call/S&P 500 INDEX/SPXL13YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2026	1	1,183,496	.5331	60,191			18,488		89,913			(30,178)		4,636		0001
Purchased Call/S&P 500 INDEX/SPXM133$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,155,000	5648.4	48,048			15,883		70,145			(24,090)		4,683		0001
Purchased Call/S&P 500 INDEX/SPXL13XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/07/2026	1	1,296,978	.5209	65,318			19,695		98,404			(32,884)		5,023		0001
Purchased Call/S&P 500 INDEX/SPXM135$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2026	1	1,621,000	5626.02	69,217			24,435		101,416			(34,514)		6,814		0001
Purchased Call/S&P 500 INDEX/SPXL13MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2026	1	1,006,000	5537.02	47,584			11,962		72,609			(23,825)		3,562		0001
Purchased Call/S&P 500 INDEX/SPXL130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	1,418,000	5588.27	68,206			18,457		104,678			(34,103)		5,222		0001
Purchased Call/S&P 500 INDEX/SPXL13VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2026	1	2,621,000	5346.56	107,723			31,814		170,193			(53,714)		10,081		0001
Purchased Call/S&P 500 INDEX/SPXM135$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/11/2026	1	1,265,672	.5576	61,326			21,460		89,513			(30,875)		5,279		0001
Purchased Call/S&P 500 INDEX/SPXL130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/10/2026	1	1,390,106	.5605	65,899			17,342		98,422			(33,222)		5,028		0001
Purchased Call/S&P 500 INDEX/SPXL13SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/24/2026	1	1,118,000	5399.22	50,086			14,093		77,563			(25,078)		4,189		0001
Purchased Call/S&P 500 INDEX/SPXL13RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,078,000	5564.41	40,209			11,157		59,923			(20,105)		4,020		0001
Purchased Call/S&P 500 INDEX/SPXL130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/02/2026	1	1,050,881	.5560	54,277			13,720		81,780			(27,439)		3,721		0001
Purchased Call/S&P 500 INDEX/SPXM134$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2026	1	1,409,000	5408.42	56,501			19,403		85,264			(28,173)		5,842		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/13/2026	1	1,098,870	.5440	56,457			17,395		88,195			(28,267)		4,314		0001
Purchased Call/S&P 500 INDEX/SPXL13U86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,697,096	.5457	81,277			23,366		127,345			(40,694)		6,436		0001
Purchased Call/S&P 500 INDEX/SPXM138SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	1,748,245	.5732	74,417			27,444		105,156			(37,311)		7,490		0001
Purchased Call/S&P 500 INDEX/SPXC053SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/25/2024	11/25/2026	1	1,515,214	5987.37	73,639			33,178		96,408			(36,820)		7,193		0001
Purchased Call/S&P 500 INDEX/SPXM13JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2026	1	1,098,000	5969.34	46,775			21,010		60,718			(23,324)		5,204		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/18/2024	12/18/2026	1	825,770	5872.16	41,784			20,146		54,515			(20,892)		4,055		0001
Purchased Call/S&P 500 INDEX/SPXA21DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	1,002,741	.6008	56,819			25,934		72,600			(28,606)		4,774		0001
Purchased Call/S&P 500 INDEX/SPXI00CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/17/2024	10/16/2026	1	1,414,000	5841.47	66,599			26,456		91,184			(33,345)		6,291		0001
Purchased Call/S&P 500 INDEX/SPXI00HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	1,125,141	5917.11	66,721			29,603		91,094			(33,360)		5,300		0001
Purchased Call/S&P 500 INDEX/SPXB05XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/13/2026	1	1,050,000	5815.03	42,630			16,712		58,584			(21,257)		4,647		0001
Purchased Call/S&P 500 INDEX/SPXB05YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/23/2024	10/23/2026	1	1,075,942	5797.42	57,455			23,282		79,449			(28,728)		4,845		0001
Purchased Call/S&P 500 INDEX/SPXB05XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2024	10/09/2026	1	2,010,102	.5776	97,391			37,904		134,508			(49,099)		8,834		0001
Purchased Call/S&P 500 INDEX/SPXC054SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/26/2024	11/20/2026	1	702,498	.5965	40,923			18,333		52,883			(20,631)		3,309		0001
Purchased Call/S&P 500 INDEX/SPXA21ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	1,844,650	5995.54	80,611			34,706		104,791			(40,195)		8,555		0001
Purchased Call/S&P 500 INDEX/SPXA21DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2026	1	1,290,000	6075.11	54,567			25,364		68,591			(27,321)		6,207		0001
Purchased Call/S&P 500 INDEX/SPXI00JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	478,242	6032.38	27,786			12,748		36,480			(13,855)		2,291		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	1,107,549	.5721	71,772			29,980		101,592			(36,134)		5,046		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2026	1	617,241	.5926	30,677			13,250		39,741			(15,359)		2,867		0001
Purchased Call/S&P 500 INDEX/SPXM13MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	1,411,068	.6088	83,685			39,007		109,038			(42,131)		6,789		0001
Purchased Call/S&P 500 INDEX/SPXM130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	1,710,799	6051.09	73,907			35,116		93,696			(37,055)		8,316		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	1,202,800	.5985	59,034			25,730		78,524			(29,557)		5,605		0001
Purchased Call/S&P 500 INDEX/SPXM139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	2,756,000	5751.07	121,540			46,309		169,889			(60,687)		12,026		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	1,839,465	5808.12	89,582			36,501		121,857			(44,914)		8,282		0001
Purchased Call/S&P 500 INDEX/SPXA218SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2024	10/02/2026	1	1,905,216	.5704	91,519			34,636		127,373			(45,885)		8,269		0001
Purchased Call/S&P 500 INDEX/SPXM130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	1,167,341	6040.04	58,250			28,604		73,638			(29,125)		5,780		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	11/03/2026	1	1,168,000	5728.8	48,355			20,325		65,962			(24,112)		5,356		0001
Purchased Call/S&P 500 INDEX/SPXI00CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	1,315,660	5851.2	46,048			18,596		61,638			(23,024)		5,914		0001
Purchased Call/S&P 500 INDEX/SPXI00DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	1,312,103	.5831	57,524			23,962		80,654			(28,802)		5,977		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI100EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2024	11/06/2026	1	1,069,028	.5985	67,467			28,834		91,727			(33,966)		4,926		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	1,018,234	.5848	46,962			18,681		63,452			(23,546)		4,530		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	1,081,724	.5994	72,100			35,700		96,882			(36,349)		5,357		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	2,460,572	6049.88	108,265			49,969		137,915			(54,133)		11,822		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	1,000,606	5929.04	55,534			23,571		74,305			(27,767)		4,611		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	2,006,443	5870.62	101,125			44,450		135,901			(50,424)		9,408		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	755,911	6084.19	40,819			19,288		51,938			(20,410)		3,675		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	1,481,582	6050.61	77,190			37,111		98,240			(38,595)		7,264		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,353,644	6034.91	110,151			51,898		140,631			(55,075)		11,425		0001
Purchased Call/S&P 500 INDEX/SPXM130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	1,381,727	6037.59	63,421			31,273		79,671			(31,798)		6,842		0001
Purchased Call/S&P 500 INDEX/SPXB05XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/07/2026	1	1,048,053	.5696	38,484			14,912		51,612			(19,455)		4,590		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	1,359,703	.5813	67,029			27,349		90,634			(33,745)		6,122		0001
Purchased Call/S&P 500 INDEX/SPXB05YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	1,237,000	5864.67	52,078			20,845		70,725			(26,003)		5,532		0001
Purchased Call/S&P 500 INDEX/SPXM13MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	2,143,000	6090.27	76,077			35,579		95,222			(37,986)		10,357		0001
Purchased Call/S&P 500 INDEX/SPXM131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	978,217	.5915	45,752			20,202		61,236			(22,908)		4,594		0001
Purchased Call/S&P 500 INDEX/SPXM13KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/27/2026	1	1,208,000	6032.38	43,850			19,987		55,458			(21,985)		5,752		0001
Purchased Call/S&P 500 INDEX/SPXM13PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	1,531,000	5930.85	56,647			27,623		72,804			(28,246)		7,560		0001
Purchased Call/S&P 500 INDEX/SPXA21JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	1,217,430	5827.04		72,194		37,094		97,039			(35,204)		6,153		0001
Purchased Call/S&P 500 INDEX/SPXA21NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	807,387	.5956	47,838			27,637		62,242			(20,211)		4,336		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	779,264	.6064	52,107			29,261		65,845			(22,976)		4,114		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	836,826	.6133	32,963			18,823		40,472			(14,198)		4,462		0001
Purchased Call/S&P 500 INDEX/SPXA21NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	917,884	.6125	60,901			34,872		81,485			(26,040)		4,894		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	1,025,371	.5672	43,628			26,588		61,638			(17,127)		5,635		0001
Purchased Call/S&P 500 INDEX/SPXC056SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	617,731	.5961	38,689			19,638		52,100			(19,052)		3,106		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	822,455	.6015	54,215			29,845		68,577			(24,460)		4,300		0001
Purchased Call/S&P 500 INDEX/SPXA21NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	1,284,000	6013.13	83,332			47,651		107,012			(35,828)		6,846		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	1,036,542	6101.24	71,521			38,269		91,259			(33,364)		5,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	1,626,309	6114.63		95,627		54,119		120,255			(41,747)		8,650		0001
Purchased Call/S&P 500 INDEX/SPXA21LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	818,126	.6042		53,316		28,901		67,424			(24,500)		4,250		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	232,706	.6103		15,595		8,344		19,920			(7,275)		1,203		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	921,449	.5705		57,803		35,817		88,420			(22,104)		5,110		0001
Purchased Call/S&P 500 INDEX/SPXC05HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	803,386	5580.94		31,252		19,430		43,872			(11,885)		4,475		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	765,245	.6070		54,036		29,895		69,993			(24,148)		4,010		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	901,345	5675.29		54,171		32,889		77,549			(21,297)		4,965		0001
Purchased Call/S&P 500 INDEX/SPXA21JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	1,222,125	5836.22		39,963		20,695		51,933			(19,270)		6,218		0001
Purchased Call/S&P 500 INDEX/SPXM13JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	1,273,414	.5912		58,973		30,597		76,393			(28,506)		6,436		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	2,107,360	5996.66		79,026		41,684		100,631			(37,518)		10,822		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	978,049	.6085		35,267		18,802		43,320			(16,519)		5,035		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	1,218,889	.5959		44,739		25,847		56,903			(18,902)		6,545		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	1,068,710	6025.99		41,252		22,893		51,194			(18,428)		5,629		0001
Purchased Call/S&P 500 INDEX/SPXM13TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	972,905	5942.47		34,538		17,506		44,167			(17,080)		4,898		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	870,740	.5981		61,293		32,174		78,506			(29,123)		4,442		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,014,779	5994.57		38,968		21,304		49,012			(17,669)		5,305		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,240,775	6114.63		49,879		28,079		61,487			(21,925)		6,559		0001
Purchased Call/S&P 500 INDEX/SPXC05DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,564,820	5770.2		57,742		34,232		77,649			(23,618)		8,512		0001
Purchased Call/S&P 500 INDEX/SPXC05ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,116,223	5572.07		47,105		28,082		66,610			(19,035)		6,093		0001
Purchased Call/S&P 500 INDEX/SPXM13US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	1	1,241,000	5827.04		42,939		22,062		55,936			(20,938)		6,273		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	1,390,309	6013.13		49,217		28,259		61,825			(21,045)		7,448		0001
Purchased Call/S&P 500 INDEX/SPXC05ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	1,100,000	6040.53		35,200		19,107		43,704			(16,149)		5,714		0001
Purchased Call/S&P 500 INDEX/SPXC05ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	950,615	6040.53		55,516		30,240		71,147			(25,366)		4,957		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/10/2027	1	1,159,485	.6071		47,072		26,223		58,304			(20,856)		6,114		0001
Purchased Call/S&P 500 INDEX/SPXC05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	980,172	.5672		61,152		37,267		89,444			(24,006)		5,387		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	1,038,179	.5762		64,140		37,970		100,652			(26,187)		5,628		0001
Purchased Call/S&P 500 INDEX/SPXM13XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	834,869	6101.24		32,142		17,199		39,573			(14,994)		4,315		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	959,137	5614.56		51,602		30,692		74,092			(20,923)		5,229		0001
Purchased Call/S&P 500 INDEX/SPXI00Y5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2025	03/12/2027	1	608,380	5601		38,907		23,441		56,648			(15,477)		3,325		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	904,001	6048		32,587		17,571		40,497			(15,020)		4,690		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,344,561	5638.94		47,597		28,702		66,410			(18,987)		7,381		0001
Purchased Call/S&P 500 INDEX/SPXC05BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,825,000	6114.63		59,313		33,389		72,541			(26,071)		9,648		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	1,318,660	5776.65		58,680		36,111		79,104			(22,588)		7,313		0001
Purchased Call/S&P 500 INDEX/SPXM133SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/28/2026	1	1,003,101	5971		35,100		17,574		46,755			(17,574)		4,995		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	1,563,914	6050		62,209		34,322		77,576			(27,990)		8,196		0001
Purchased Call/S&P 500 INDEX/SPXN133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	1,787,632	5954.5		60,422		35,239		77,492			(25,293)		9,645		0001
Purchased Call/S&P 500 INDEX/SPXN137SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	1,837,008	5667.56		61,356		37,589		85,091			(23,889)		10,165		0001
Purchased Call/S&P 500 INDEX/SPXN133SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2027	1	1,160,000	5954.5		69,716		40,700		91,283			(29,144)		6,266		0001
Purchased Call/S&P 500 INDEX/SPXN135SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2027	1	1,023,000	5638.94		71,201		42,779		104,448			(28,559)		5,590		0001
Purchased Call/S&P 500 INDEX/SPXD17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	913,023	6141.02		41,634		31,010		50,086			(10,737)		5,558		0001
Purchased Call/S&P 500 INDEX/SPXC05PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	2,207,635	5802.82		89,409		62,562		117,402			(27,153)		13,035		0001
Purchased Call/S&P 500 INDEX/SPXA21RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	1	595,221	5268.05		22,142		14,140		33,191			(8,049)		3,356		0001
Purchased Call/S&P 500 INDEX/SPXC05KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	1,215,217	5363		80,319		51,436		119,174			(28,915)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXA21PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	1	1,023,054	5772		51,976		32,476		88,795			(19,608)		5,673		0001
Purchased Call/S&P 500 INDEX/SPXC05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	1,746,766	5659.91		113,365		77,032		164,085			(36,599)		10,171		0001
Purchased Call/S&P 500 INDEX/SPXA21SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	990,481	5268		60,539		38,715		89,781			(21,954)		5,584		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	823,680	5074.08		27,429		17,317		42,403			(10,168)		4,623		0001
Purchased Call/S&P 500 INDEX/SPXC05US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	1,766,222	6024		115,106		83,512		147,576			(31,895)		10,611		0001
Purchased Call/S&P 500 INDEX/SPXA21PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	1	823,713	5598		48,636		30,490		77,765			(18,247)		4,588		0001
Purchased Call/S&P 500 INDEX/SPXC05VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/14/2027	1	1,048,071	5978		70,753		51,912		91,587			(19,101)		6,315		0001
Purchased Call/S&P 500 INDEX/SPXC05VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2025	06/17/2027	1	1,113,935	5973		76,361		56,266		97,435			(20,145)		6,730		0001
Purchased Call/S&P 500 INDEX/SPXJ00C5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/25/2027	1	1,055,853	6092.16		48,358		35,870		59,625			(12,520)		6,427		0001
Purchased Call/S&P 500 INDEX/SPXA21XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	1,354,425	6141		91,192		68,016		113,711			(23,424)		8,245		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	1,459,554	5958.38		59,550		41,038		76,321			(18,655)		8,558		0001
Purchased Call/S&P 500 INDEX/SPXC05MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	2,631,843	5659.91		108,432		73,680		150,573			(35,007)		15,324		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	1,561,519	5363.36		55,122		35,250		80,406			(19,989)		8,803		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	2,722,968	5967.84		110,553		81,508		139,062			(29,340)		16,514		0001
Purchased Call/S&P 500 INDEX/SPXA21USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	1	860,309	5955		50,526		34,964		68,859			(15,589)		5,045		0001
Purchased Call/S&P 500 INDEX/SPXA21USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2027	1	1,679,341	5844.61		114,027		79,099		153,137			(34,989)		9,886		0001
Purchased Call/S&P 500 INDEX/SPXC05TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/04/2027	1	1,194,576	5990		80,618		57,871		104,413			(22,796)		7,129		0001
Purchased Call/S&P 500 INDEX/SPXA21SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	1,604,812	5282		63,905		41,543		104,969			(22,389)		9,115		0001
Purchased Call/S&P 500 INDEX/SPXC05RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	2,110,000	5970.37		93,051		66,209		118,702			(26,896)		12,580		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/02/2025	05/03/2027	1	1,368,001	5686.67		55,267		37,022		75,579			(18,372)		7,909		0001
Purchased Call/S&P 500 INDEX/SPXC05TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	1,854,648	6038.81		76,597		55,238		95,675			(21,405)		11,132		0001
Purchased Call/S&P 500 INDEX/SPXJ008SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/27/2025	02/20/2026	1	2,950,000	6100		154,045		28,847		395,321			(124,839)		5,514		0001
Purchased Call/S&P 500 INDEX/SPXA21QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	1,108,582	5397		46,533		29,308		80,363			(17,322)		6,202		0001
Purchased Call/S&P 500 INDEX/SPXC05RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	1,237,664	5911.69		47,031		33,260		60,502			(13,890)		7,336		0001
Purchased Call/S&P 500 INDEX/SPXJ000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/03/2025	04/02/2027	1	1,323,000	5396.52		73,691		46,349		111,376			(27,495)		7,402		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/28/2025	05/21/2027	1	1,357,904	5843		56,896		39,851		71,057			(17,077)		7,994		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/15/2025	05/14/2027	1	213,123	5916.93		5,882		4,040		7,517			(1,856)		1,246		0001
Purchased Call/S&P 500 INDEX/SPXN13DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/25/2025	04/27/2027	1	1,208,169	5525.21		44,219		29,216		62,746			(15,102)		6,942		0001
Purchased Call/S&P 500 INDEX/SPXJ003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/16/2027	1	1,655,506	5281		91,490		59,475		156,344			(32,053)		9,403		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	28,237	4982.77		2,016		1,279		3,408			(737)		159		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/15/2025	05/14/2027	1	799,560	5890		28,421		19,522		36,150			(8,967)		4,674		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/08/2025	05/06/2027	1	1,307,231	5617		52,809		35,741		70,854			(17,192)		7,581		0001
Purchased Call/S&P 500 INDEX/SPXN13DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/27/2025	06/29/2027	1	2,583,571	6173.07		102,051		76,258		121,997			(26,070)		15,785		0001
Purchased Call/S&P 500 INDEX/SPXN13DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/25/2025	04/23/2027	1	975,000	5525.21		58,793		38,735		86,603			(20,190)		5,579		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/02/2025	05/28/2027	1	1,164,677	5911		76,274		54,014		99,730			(22,304)		6,904		0001
Purchased Call/S&P 500 INDEX/SPXN13LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/06/2025	06/04/2027	1	1,970,000	6000.36		80,967		58,041		100,266			(23,133)		11,757		0001
Purchased Call/S&P 500 INDEX/SPXD170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	1,603,858	5976.97		63,834		46,448		80,682			(17,552)		9,663		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	1,636,799	5907		62,985		44,480		81,291			(18,662)		9,702		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	1,142,999	5582		46,860		31,413		65,377			(15,469)		6,588		0001
Purchased Call/S&P 500 INDEX/SPXN13DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/25/2025	04/23/2027	1	1,327,000	5525.21		52,417		34,534		74,687			(18,000)		7,593		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/17/2025	06/17/2027	1	1,674,695	5982.72		70,840		51,839		89,533			(19,117)		10,119		0001
Purchased Call/S&P 500 INDEX/SPXC050$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/14/2027	1	739,617	5877		47,163		32,441		61,666			(14,836)		4,324		0001
Purchased Call/S&P 500 INDEX/SPXC05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/05/2025	05/03/2027	1	906,056	5687		51,411		34,486		73,290			(16,949)		5,238		0001
Purchased Call/S&P 500 INDEX/SPXJ002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/17/2025	04/16/2027	1	1,578,340	5282.7		50,823		32,947		75,992			(17,987)		8,965		0001
Purchased Call/S&P 500 INDEX/SPXO136SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2027	1	1,059,954	6667		34,980		30,313		36,418			(4,702)		6,968		0001
Purchased Call/S&P 500 INDEX/SPXD055S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/17/2025	09/17/2027	1	2,092,000	6600.35		90,793		77,822		96,481			(13,059)		13,688		0001
Purchased Call/S&P 500 INDEX/SPXD052S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/15/2025	08/13/2027	1	2,026,000	6449.8		86,915		70,709		97,113			(16,476)		12,879		0001
Purchased Call/S&P 500 INDEX/SPXO133SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2027	1	1,585,000	6606.76		49,928		42,726		52,188			(7,250)		10,362		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/01/2025	08/03/2027	1	1,584,185	6238.01		76,833		61,108		91,385			(15,954)		9,985		0001
Purchased Call/S&P 500 INDEX/SPXD052S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/15/2025	08/13/2027	1	1,109,826	6461		75,228		61,201		85,513			(14,260)		7,055		0001
Purchased Call/S&P 500 INDEX/SPXD055$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/12/2025	09/09/2027	1	1,329,699	6518		42,738		36,413		44,635			(6,467)		8,644		0001
Purchased Call/S&P 500 INDEX/SPXD053$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/26/2025	08/20/2027	1	1,052,078	6464		70,067		57,839		79,800			(12,291)		6,728		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	1,712,609	6449.8		69,018		56,219		76,308			(13,012)		10,924		0001
Purchased Call/S&P 500 INDEX/SPXB211ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	1,456,000	6664.36		52,853		45,583		54,813			(7,447)		9,549		0001
Purchased Call/S&P 500 INDEX/SPXD052SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/22/2025	08/23/2027	1	1,530,037	6466.91		56,764		46,770		62,797			(10,173)		9,808		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2027	1	1,356,253	6432		85,476		69,956		98,922			(15,594)		8,665		0001
Purchased Call/S&P 500 INDEX/SPXD055$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/16/2025	09/15/2027	1	1,571,949	6605		107,148		91,672		114,281			(15,580)		10,268		0001
Purchased Call/S&P 500 INDEX/SPXD054$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/10/2025	09/10/2027	1	1,342,000	6532.04		72,468		61,419		79,050			(11,118)		8,731		0001
Purchased Call/S&P 500 INDEX/SPXN13R$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/19/2027	1	1,132,000	6296.79		35,771		27,751		41,495			(8,123)		7,042		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/01/2025	08/02/2027	1	1,227,736	6238.01		43,953		34,945		51,572			(9,139)		7,732		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/15/2027	1	1,157,602	6253		80,955		62,617		95,337			(18,571)		7,176		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/31/2025	07/29/2027	1	1,121,270	6375		75,212		59,629		87,129			(15,807)		7,037		0001
Purchased Call/S&P 500 INDEX/SPXN13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	1,175,424	6361		46,238		36,773		53,629			(9,503)		7,383		0001
Purchased Call/S&P 500 INDEX/SPXN13QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	1,586,778	6194		65,265		49,287		75,656			(16,227)		9,713		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/11/2025	07/09/2027	1	1,175,184	6259.75		45,597		34,891		53,783			(10,836)		7,246		0001
Purchased Call/S&P 500 INDEX/SPXN13USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	1	1,022,460	6370.86		41,001		32,327		46,330			(8,706)		6,417		0001
Purchased Call/S&P 500 INDEX/SPXO134$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/17/2027	1	1,132,000	6631.96		37,582		32,347		39,098			(5,362)		7,406		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	1	992,409	6296.79		42,872		33,220		50,120			(9,776)		6,157		0001
Purchased Call/S&P 500 INDEX/SPXO131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	1	1,292,162	6438		48,528		40,830		52,409			(7,855)		8,359		0001
Purchased Call/S&P 500 INDEX/SPXN13XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	1	1,254,522	6445.76		46,292		37,390		51,321			(8,941)		7,968		0001
Purchased Call/S&P 500 INDEX/SPXN13WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/05/2027	1	1,104,175	6309		46,196		37,072		53,147			(9,265)		6,971		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/13/2027	1	1,187,856	6464		47,900		39,076		54,132			(8,865)		7,551		0001
Purchased Call/S&P 500 INDEX/SPXN13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	1	1,131,804	6388.64		43,574		34,224		48,915			(9,478)		7,084		0001
Purchased Call/S&P 500 INDEX/SPXD057SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/29/2025	09/24/2027	1	2,236,771	6637		151,027		131,809		158,089			(19,373)		14,716		0001
Purchased Call/S&P 500 INDEX/SPXN13RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	1,491,104	6250		99,631		76,342		119,162			(23,362)		9,193		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	07/09/2027	1	1,593,000	6280.46		72,322		55,264		85,767			(17,262)		9,822		0001
Purchased Call/S&P 500 INDEX/SPXD054$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	1,428,563	6464		98,374		83,114		108,594			(15,354)		9,242		0001
Purchased Call/S&P 500 INDEX/SPXN13XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	1	1,471,819	6389.45		59,756		48,100		67,714			(11,837)		9,332		0001
Purchased Call/S&P 500 INDEX/SPXN13SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2027	1	1,257,760	6309.62		50,813		39,576		58,278			(11,276)		7,845		0001
Purchased Call/S&P 500 INDEX/SPXD057S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	1	2,540,000	6643.7		86,106		75,106		89,873			(11,293)		16,764		0001
Purchased Call/S&P 500 INDEX/SPXN13US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,141,000	6388.64		55,681		43,683		63,117			(12,161)		7,123		0001
Purchased Call/S&P 500 INDEX/SPXO131S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	1	1,481,270	6460.26		53,918		45,006		59,184			(9,146)		9,551		0001
Purchased Call/S&P 500 INDEX/SPXD056$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/21/2027	1	1,294,509	6673		85,942		74,444		91,173			(11,585)		8,497		0001
Purchased Call/S&P 500 INDEX/SPXD053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2025	08/25/2027	1	1,043,700	6455		43,926		36,565		47,547			(7,553)		6,702		0001
Purchased Call/S&P 500 INDEX/SPXN13US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,331,234	6362		55,262		43,355		62,263			(12,070)		8,311		0001
Purchased Call/S&P 500 INDEX/SPXN13YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	1	1,153,954	6411.37		39,234		32,067		43,796			(7,202)		7,373		0001
Purchased Call/S&P 500 INDEX/SPXD054$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	1,345,629	6487		46,977		39,690		50,538			(7,332)		8,705		0001
Purchased Call/S&P 500 INDEX/SPXD053S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	1,164,000	6465.94		36,899		30,512		40,670			(6,419)		7,481		0001
Purchased Call/S&P 500 INDEX/SPXN13RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/16/2027	1	2,146,816	6257		88,676		68,617		101,715			(20,314)		13,319		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2025	07/19/2027	1	941,212	6302		62,578		48,749		72,970			(13,877)		5,855		0001
Purchased Call/S&P 500 INDEX/SPXC05XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/16/2027	1	1,064,505	6299		48,420		37,623		56,068			(10,834)		6,604		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	1	2,237,227	6279.35		100,004		75,556		117,312			(24,830)		13,706		0001
Purchased Call/S&P 500 INDEX/SPXO137SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/24/2027	1	1,117,829	6614		46,796		40,841		48,419			(6,003)		7,355		0001
Purchased Call/S&P 500 INDEX/SPXO137SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2027	1	1,856,000	6688.46		57,350		50,182		58,565			(7,228)		12,269		0001
Purchased Call/S&P 500 INDEX/SPXN13WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	1,141,556	6238		79,729		63,409		93,305			(16,386)		7,170		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0133SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	1	2,017,000	6584.29		73,217		62,441		77,319			(11,018)		13,155		0001
Purchased Call/S&P 500 INDEX/SPXN13RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	1,573,530	6249		64,373		49,326		75,134			(15,094)		9,702		0001
Purchased Call/S&P 500 INDEX/SPXD05HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/11/2027	1	989,268	6843		57,257		53,772		59,111			(3,702)		6,751		0001
Purchased Call/S&P 500 INDEX/SPXD05F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	571,267	6832.43		26,564		24,773		26,429			(1,856)		3,896		0001
Purchased Call/S&P 500 INDEX/SPXD058S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	1	1,377,000	6715.79		53,152		46,839		54,596			(6,498)		9,110		0001
Purchased Call/S&P 500 INDEX/SPXD05B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/15/2027	1	1,407,109	6637		97,098		87,563		99,587			(9,643)		9,410		0001
Purchased Call/S&P 500 INDEX/SPXD05ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2027	1	1,750,000	6664.01		82,250		74,070		86,597			(8,474)		11,704		0001
Purchased Call/S&P 500 INDEX/SPXD058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	1,220,000	6715.35		37,454		32,960		38,337			(4,624)		8,071		0001
Purchased Call/S&P 500 INDEX/SPXD05KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	11/26/2027	1	1,024,977	6833		66,989		64,302		66,966			(2,772)		7,072		0001
Purchased Call/S&P 500 INDEX/SPX0136S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/08/2027	1	1,119,000	6728.8		35,696		33,238		36,481			(2,637)		7,620		0001
Purchased Call/S&P 500 INDEX/SPXD05KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2027	1	1,439,000	6849.72		54,970		52,931		54,607			(2,108)		9,978		0001
Purchased Call/S&P 500 INDEX/SPXD05MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2027	1	1,076,000	6886.68		44,439		43,218		43,226			(1,278)		7,498		0001
Purchased Call/S&P 500 INDEX/SPXD051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/12/2027	1	1,122,155	6719		70,302		66,212		75,481			(4,175)		7,664		0001
Purchased Call/S&P 500 INDEX/SPXD05DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	1,229,000	6791.69		48,177		43,869		48,245			(4,482)		8,282		0001
Purchased Call/S&P 500 INDEX/SPX0138SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/28/2027	1	1,095,644	6891		33,886		31,125		33,818			(2,886)		7,400		0001
Purchased Call/S&P 500 INDEX/SPXD05LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/03/2027	1	1,110,988	6858		71,324		69,153		70,856			(2,263)		7,704		0001
Purchased Call/S&P 500 INDEX/SPX013FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	10/29/2027	1	1,162,264	6837		37,788		34,808		37,189			(3,023)		7,856		0001
Purchased Call/S&P 500 INDEX/SPXB218SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/15/2027	1	1,020,480	6820		63,908		62,763		66,145			(1,229)		7,136		0001
Purchased Call/S&P 500 INDEX/SPX138SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/01/2027	1	1,068,388	6719		72,060		63,677		74,337			(8,460)		7,068		0001
Purchased Call/S&P 500 INDEX/SPX013AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/11/2027	1	2,465,000	6552.51		88,987		79,426		95,705			(9,982)		16,435		0001
Purchased Call/S&P 500 INDEX/SPX013BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/13/2027	1	1,098,493	6658		72,795		65,445		77,749			(7,610)		7,335		0001
Purchased Call/S&P 500 INDEX/SPX013NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/23/2027	1	1,746,577	6931		64,303		64,214		62,416			(178)		12,282		0001
Purchased Call/S&P 500 INDEX/SPX013MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	1	1,243,709	6878.49		43,530		43,051		42,437			(537)		8,740		0001
Purchased Call/S&P 500 INDEX/SPXD058SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	1	1,699,000	6714.59		50,121		44,337		51,322			(5,836)		11,293		0001
Purchased Call/S&P 500 INDEX/SPX013KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2027	1	1,232,000	6827.41		38,315		37,473		38,212			(995)		8,610		0001
Purchased Call/S&P 500 INDEX/SPX013JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/03/2027	1	1,194,000	6870.4		40,596		39,306		39,570			(1,450)		8,279		0001
Purchased Call/S&P 500 INDEX/SPX013AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/08/2027	1	1,553,000	6552.51		107,002		95,458		116,551			(12,052)		10,330		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/18/2025	11/15/2027	1	1,575,795	.6710		57,072		53,765		60,468			(3,376)		10,786		0001
Purchased Call/S&P 500 INDEX/SPX013BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/04/2027	1	2,038,000	6715.79		67,458		59,478		68,633			(8,213)		13,514		0001
Purchased Call/S&P 500 INDEX/SPX013ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/08/2027	1	996,932	.6740		33,236		29,650		34,970			(3,622)		6,631		0001
Purchased Call/S&P 500 INDEX/SPX013BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/18/2027	1	1,399,000	6664.01		44,348		39,956		46,432			(4,550)		9,378		0001
Purchased Call/S&P 500 INDEX/SPX013BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/15/2027	1	1,257,332	.6657		40,671		36,627		42,388			(4,190)		8,409		0001
Purchased Call/S&P 500 INDEX/SPXB218SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/29/2027	1	1,342,644	.6921		89,269		89,269		86,101			(122)		9,481		0001
Purchased Call/S&P 500 INDEX/SPX013JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	11/26/2027	1	997,630	.6833		32,294		30,998		32,010			(1,336)		6,883		0001
Purchased Call/S&P 500 INDEX/SPX013HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/19/2027	1	1,088,000	6602.99		33,402		31,695		35,605			(1,835)		7,469		0001
Purchased Call/S&P 500 INDEX/SPX013ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/14/2027	1	1,037,146	.6648		31,740		28,422		33,054			(3,352)		6,931		0001
Purchased Call/S&P 500 INDEX/SPX815ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/21/2026	1	1,314,482	.6049		69,296		3,829		114,727			(65,298)		1,576		0001
Purchased Call/S&P 500 INDEX/SPX9150SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	2,398,721	.6042		130,909		10,182		216,200			(120,479)		3,381		0001
Purchased Call/S&P 500 INDEX/SPX815ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,652,000	6118.71		80,886		4,929		125,646			(75,789)		3,329		0001
Purchased Call/S&P 500 INDEX/SPX815YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	01/02/2026	1	11,345,000	5942.47		555,905		1,544		963,723			(552,851)		4,199		0001
Purchased Call/S&P 500 INDEX/SPX815ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	4,424,000	6101.24		254,380		15,545		442,605			(238,307)		5,553		0001
Purchased Call/S&P 500 INDEX/SPX815ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	3,725,000	5918.25		186,250		3,592		321,623			(182,168)		2,757		0001
Purchased Call/S&P 500 INDEX/SPXA21LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	8,405,997	6067.7		213,512		15,881		328,732			(197,133)		11,641		0001
Purchased Call/S&P 500 INDEX/SPXN132SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	1,111,951	5861.57		10,008		1,580		14,534			(8,417)		2,216		0001
Purchased Call/S&P 500 INDEX/SPXA21LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	4,588,000	6040.53		283,997		22,878		511,812			(260,591)		6,577		0001
Purchased Call/S&P 500 INDEX/SPX9155S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	3,132,603	.5955		170,563		25,914		284,755			(144,323)		6,135		0001
Purchased Call/S&P 500 INDEX/SPX815ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,708,000	6118.71		125,922		7,674		207,705			(117,987)		3,399		0001
Purchased Call/S&P 500 INDEX/SPX9157S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	2,717,969	.5639		117,054		23,150		188,934			(93,708)		6,036		0001
Purchased Call/S&P 500 INDEX/SPX9156SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,538,000	5770.2		143,905		25,583		248,556			(118,207)		5,355		0001
Purchased Call/S&P 500 INDEX/SPX9156S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/04/2026	1	1,687,220	.5778		66,611		11,504		111,310			(55,050)		3,505		0001
Purchased Call/S&P 500 INDEX/SPXI00WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2025	03/09/2026	1	3,149,941	5770.2		40,004		7,384		60,809			(32,592)		6,798		0001
Purchased Call/S&P 500 INDEX/SPX9150SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/23/2026	1	3,075,769	.6103		99,963		6,126		171,510			(93,595)		3,860		0001
Purchased Call/S&P 500 INDEX/SPX9157SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/30/2026	1	2,431,000	5580.94		114,500		27,758		194,737			(86,733)		6,002		0001
Purchased Call/S&P 500 INDEX/SPX9155SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,447,000	5861.57		130,915		20,671		218,691			(110,112)		4,877		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9154$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	4,447,725	.6143		187,415		25,509		294,284			(161,671)		8,231		0001
Purchased Call/S&P 500 INDEX/SPX9157$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/25/2026	1	5,818,000	5776.65		236,793		54,143		381,830			(182,298)		13,955		0001
Purchased Call/S&P 500 INDEX/SPXN131$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	432,042	6013.13		3,500		511		4,993			(2,985)		831		0001
Purchased Call/S&P 500 INDEX/SPX9150$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	11,320,000	6040.53		521,852		42,038		868,110			(478,842)		16,227		0001
Purchased Call/S&P 500 INDEX/SPX9156$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,506,000	5770.2		131,816		23,434		223,930			(108,277)		5,288		0001
Purchased Call/S&P 500 INDEX/SPX9155$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	3,446,000	5861.57		192,287		30,361		324,801			(161,732)		6,868		0001
Purchased Call/S&P 500 INDEX/SPX815Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	1,840,975	.5997		79,350		3,325		127,074			(75,824)		1,927		0001
Purchased Call/S&P 500 INDEX/SPXA21LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	6,234,000	6040.53		274,296		24,180		448,988			(249,632)		9,372		0001
Purchased Call/S&P 500 INDEX/SPX9150$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/30/2026	1	4,478,000	6071.17		217,183		17,447		361,294			(199,332)		6,419		0001
Purchased Call/S&P 500 INDEX/SPX9155$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	3,813,000	5738.52		166,247		29,473		273,192			(136,641)		8,045		0001
Purchased Call/S&P 500 INDEX/SPX9150$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	6,181,000	6101.24		287,417		19,795		472,678			(267,055)		8,248		0001
Purchased Call/S&P 500 INDEX/SPX815Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,618,000	6086.37		96,081		5,558		153,518			(90,289)		3,214		0001
Purchased Call/S&P 500 INDEX/SPX815Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	801,234	.5985		42,491		1,780		70,501			(40,603)		839		0001
Purchased Call/S&P 500 INDEX/SPXA21LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	1,694,015	.6068		87,555		6,530		152,286			(80,820)		2,346		0001
Purchased Call/S&P 500 INDEX/SPX9155$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,264,000	5861.57		116,370		18,374		192,182			(97,878)		4,512		0001
Purchased Call/S&P 500 INDEX/SPX9155$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	2,262,995	.5955		138,050		20,974		239,132			(116,812)		4,432		0001
Purchased Call/S&P 500 INDEX/SPX9158$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,198,612	.5693		153,247		36,183		287,617			(117,041)		7,763		0001
Purchased Call/S&P 500 INDEX/SPX9157$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	5,101,000	5580.94		274,434		64,797		482,448			(209,595)		12,380		0001
Purchased Call/S&P 500 INDEX/SPX9150$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/23/2026	1	2,416,735	.6103		93,036		5,701		164,892			(87,109)		3,033		0001
Purchased Call/S&P 500 INDEX/SPX9157$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/20/2026	1	1,462,342	.5668		77,909		16,975		123,551			(60,812)		3,402		0001
Purchased Call/S&P 500 INDEX/SPX9157$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	2,698,000	5693.31		153,786		36,210		270,171			(117,551)		6,548		0001
Purchased Call/S&P 500 INDEX/SPX815Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2025	01/06/2026	1	1,751,000	5975.38		90,001		1,240		157,391			(88,522)		1,122		0001
Purchased Call/S&P 500 INDEX/SPX815Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	6,915,000	5868.55		342,984		950		594,319			(341,105)		2,559		0001
Purchased Call/S&P 500 INDEX/SPX9153$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,270,000	6114.63		178,542		21,385		293,097			(156,960)		5,677		0001
Purchased Call/S&P 500 INDEX/SPX9154$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	4,142,373	.6144		222,006		30,217		364,259			(191,510)		7,666		0001
Purchased Call/S&P 500 INDEX/SPX9157$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	53,043	.5639		2,424		479		3,944			(1,941)		118		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,170,000	6101.24		159,294		9,735		255,558			(149,229)		5,234		0001
Purchased Call/S&P 500 INDEX/SPX9157$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	3,178,860	.5675		168,379		36,014		296,404			(132,297)		7,348		0001
Purchased Call/S&P 500 INDEX/SPX9157$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	5,559,000	5580.94		313,528		74,027		558,826			(239,452)		13,492		0001
Purchased Call/S&P 500 INDEX/SPX9157$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/30/2026	1	2,938,000	5580.94		155,714		37,749		271,917			(117,952)		7,254		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	6,472,980	5955.25		164,414		24,911		247,649			(139,189)		12,677		0001
Purchased Call/S&P 500 INDEX/SPX9151$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	5,682,000	6040.53		275,577		22,199		461,360			(252,865)		8,145		0001
Purchased Call/S&P 500 INDEX/SPX9156$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,830,913	.5843		143,018		25,028		266,071			(117,872)		5,927		0001
Purchased Call/S&P 500 INDEX/SPX815Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,527,000	6101.24		118,155		7,221		185,991			(110,689)		4,427		0001
Purchased Call/S&P 500 INDEX/SPX9155$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	4,432,000	5861.57		209,634		33,100		340,012			(176,322)		8,834		0001
Purchased Call/S&P 500 INDEX/SPX9151$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,417,000	6025.99		58,491		5,849		87,827			(52,546)		3,848		0001
Purchased Call/S&P 500 INDEX/SPX9153$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,204,000	6114.63		153,866		18,430		236,204			(135,267)		7,298		0001
Purchased Call/S&P 500 INDEX/SPXD17FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	1	2,778,000	6115.07		153,068		18,283		248,609			(134,616)		4,823		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	3,285,000	6071.17		57,159		4,592		85,076			(52,461)		4,709		0001
Purchased Call/S&P 500 INDEX/SPX9157$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/24/2026	1	2,318,563	.5768		90,321		20,516		154,768			(69,669)		5,528		0001
Purchased Call/S&P 500 INDEX/SPX9153$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	6,375,828	.6066		349,542		38,623		584,653			(310,170)		10,684		0001
Purchased Call/S&P 500 INDEX/SPXA21NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/26/2026	1	6,327,000	5956.06		265,101		40,897		417,421			(223,702)		12,501		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	3,235,000	6040.53		122,607		10,808		195,409			(111,582)		4,864		0001
Purchased Call/S&P 500 INDEX/SPX9152$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,935,000	6025.99		174,926		18,794		302,318			(155,860)		4,858		0001
Purchased Call/S&P 500 INDEX/SPX9152$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	345,059	.6080		16,658		1,666		28,627			(14,965)		549		0001
Purchased Call/S&P 500 INDEX/SPX815Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,715,000	6086.37		113,487		6,565		184,878			(106,647)		3,333		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	941,552	.6084		67,265		3,946		119,896			(63,154)		1,156		0001
Purchased Call/S&P 500 INDEX/SPXD17HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2026	1	4,699,770	.5598		242,647		47,181		451,307			(195,318)		10,364		0001
Purchased Call/S&P 500 INDEX/SPXD17HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	1	2,420,029	5675.29		37,752		8,008		58,243			(29,685)		5,594		0001
Purchased Call/S&P 500 INDEX/SPXN133$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	1,877,133	5738.52		30,785		5,458		47,228			(25,303)		3,961		0001
Purchased Call/S&P 500 INDEX/SPX9158$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,339,950	.5693		118,039		27,870		224,795			(90,151)		5,679		0001
Purchased Call/S&P 500 INDEX/SPXD17HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	1	3,521,035	5675.29		44,365		9,411		67,854			(34,884)		8,138		0001
Purchased Call/S&P 500 INDEX/SPXD17GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2026	1	1,875,238	5599.3		31,316		6,039		49,148			(25,225)		4,135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9153S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/06/2026	1	1,928,877	.6063		97,213		9,803		162,517			(87,194)		3,071		0001
Purchased Call/S&P 500 INDEX/SPXD17GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/03/2026	1	1,942,107	.5850		79,780		13,481		128,788			(66,153)		4,002		0001
Purchased Call/S&P 500 INDEX/SPX9152SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,179,000	6025.99		183,428		19,707		314,885			(163,436)		5,262		0001
Purchased Call/S&P 500 INDEX/SPXN135S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	1,545,268	5638.94		12,671		2,583		19,490			(10,082)		3,502		0001
Purchased Call/S&P 500 INDEX/SPXN131SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	8,987,282	6013.13		118,632		16,477		173,107			(102,011)		16,797		0001
Purchased Call/S&P 500 INDEX/SPX9157SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	1,453,831	.5768		73,551		16,661		123,749			(56,780)		3,466		0001
Purchased Call/S&P 500 INDEX/SPXI00QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/14/2025	01/14/2026	1	2,006,000	5842.91		65,396		2,342		105,893			(62,887)		1,964		0001
Purchased Call/S&P 500 INDEX/SPXD17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,254,000	6115.07		77,988		9,315		118,459			(68,587)		3,913		0001
Purchased Call/S&P 500 INDEX/SPXD17GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/26/2026	1	1,625,960	.5956		60,459		9,431		100,487			(50,965)		3,213		0001
Purchased Call/S&P 500 INDEX/SPX9153SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	6,838,000	6114.63		392,501		47,013		650,653			(345,056)		11,871		0001
Purchased Call/S&P 500 INDEX/SPXC058SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	1,304,186	.5938		76,891		3,213		130,005			(73,511)		1,365		0001
Purchased Call/S&P 500 INDEX/SPXI00QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/03/2026	1	3,464,861	.5995		128,039		11,672		197,421			(116,079)		5,287		0001
Purchased Call/S&P 500 INDEX/SPX9153SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	6,076,000	6114.63		307,446		36,825		497,150			(270,282)		10,548		0001
Purchased Call/S&P 500 INDEX/SPXM13TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	3,003,344	5975.38		65,473		902		100,530			(64,397)		1,925		0001
Purchased Call/S&P 500 INDEX/SPXM13VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	127,180	6049.24		1,132		62		1,639			(1,067)		153		0001
Purchased Call/S&P 500 INDEX/SPXM13YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	2,350,645	6061.48		31,264		3,014		45,765			(28,180)		3,691		0001
Purchased Call/S&P 500 INDEX/SPXM13TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	1,809,860	5942.47		31,311		345		47,933			(30,884)		1,059		0001
Purchased Call/S&P 500 INDEX/SPXI00QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/03/2026	1	2,283,931	.5995		95,166		8,675		148,833			(86,277)		3,485		0001
Purchased Call/S&P 500 INDEX/SPX9157SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,014,000	5580.94		99,693		23,539		171,928			(76,139)		4,888		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,745,912	.6067		199,883		16,102		339,196			(183,409)		5,370		0001
Purchased Call/S&P 500 INDEX/SPXD17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,460,995	6115.07		54,880		6,555		80,711			(48,264)		4,272		0001
Purchased Call/S&P 500 INDEX/SPXI00RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/12/2025	02/11/2026	1	1,790,208	.6069		62,393		7,067		97,495			(55,193)		3,036		0001
Purchased Call/S&P 500 INDEX/SPXI00QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	02/02/2026	1	5,569,000	6040.53		142,010		12,519		216,923			(129,240)		8,373		0001
Purchased Call/S&P 500 INDEX/SPXD17FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	2,246,777	.6115		125,002		15,014		205,347			(109,724)		3,900		0001
Purchased Call/S&P 500 INDEX/SPXD17FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,855,000	6115.07		133,900		15,994		211,024			(117,758)		4,956		0001
Purchased Call/S&P 500 INDEX/SPX9157SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	2,674,000	5693.31		144,663		34,062		249,868			(110,578)		6,490		0001
Purchased Call/S&P 500 INDEX/SPX9151SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	3,713,000	6040.53		229,463		20,228		407,668			(208,830)		5,582		0001
Purchased Call/S&P 500 INDEX/SPXD17GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,935,000	5954.5		200,292		31,713		325,480			(168,377)		7,843		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/05/2026	1	3,166,000	5842.63		138,354		24,012		224,818			(114,095)		6,629		0001
Purchased Call/S&P 500 INDEX/SPXA21JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	5,955,599	5917		301,692		6,704		572,030			(294,232)		4,676		0001
Purchased Call/S&P 500 INDEX/SPXA21JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	3,093,253	5842.91		52,276		1,872		80,181			(50,271)		3,029		0001
Purchased Call/S&P 500 INDEX/SPXA21KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,388,692	6101.24		99,623		6,088		150,860			(93,328)		5,508		0001
Purchased Call/S&P 500 INDEX/SPXD17GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/25/2026	1	2,478,236	5956		91,833		13,953		142,758			(77,705)		4,854		0001
Purchased Call/S&P 500 INDEX/SPXA21ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,974,000	5942.47		155,838		433		274,968			(154,981)		1,101		0001
Purchased Call/S&P 500 INDEX/SPXA21MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	9,592,000	6144.15		446,987		60,337		698,486			(385,756)		17,751		0001
Purchased Call/S&P 500 INDEX/SPXD17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	2,419,000	6061.48		82,246		7,930		127,687			(74,134)		3,798		0001
Purchased Call/S&P 500 INDEX/SPXD17GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	2,714,896	6115		152,336		19,778		250,132			(132,248)		4,923		0001
Purchased Call/S&P 500 INDEX/SPXD17FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	4,548,000	6115.07		116,429		13,907		172,442			(102,394)		7,895		0001
Purchased Call/S&P 500 INDEX/SPXA21KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	5,875,000	5996.66		226,188		9,451		369,191			(216,245)		6,150		0001
Purchased Call/S&P 500 INDEX/SPXD17FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,183,000	6115.07		63,307		7,562		94,858			(55,675)		3,790		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	3,157,135	5996.66		40,096		2,099		59,565			(37,917)		3,695		0001
Purchased Call/S&P 500 INDEX/SPXN137SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,854,238	5776.65		36,249		8,288		54,410			(27,907)		6,846		0001
Purchased Call/S&P 500 INDEX/SPXD17ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	2,754,275	6026		155,832		15,627		252,910			(139,860)		4,385		0001
Purchased Call/S&P 500 INDEX/SPXD17GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/04/2026	1	4,766,974	5778		212,289		36,359		332,004			(175,547)		9,902		0001
Purchased Call/S&P 500 INDEX/SPXA21JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	4,357,107	5827		239,441		5,336		428,085			(233,472)		3,421		0001
Purchased Call/S&P 500 INDEX/SPXD17GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	4,897,850	5572		209,325		39,899		343,023			(169,070)		10,725		0001
Purchased Call/S&P 500 INDEX/SPXI100XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	4,038,000	5521.52		161,116		31,688		273,274			(129,334)		8,967		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	930,730	5954.5		7,446		1,179		10,745			(6,259)		1,855		0001
Purchased Call/S&P 500 INDEX/SPXD17FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,060,000	6051.97		177,786		20,570		304,690			(156,841)		5,251		0001
Purchased Call/S&P 500 INDEX/SPXD17GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	1,933,820	5572.07		24,366		4,632		37,661			(19,693)		4,234		0001
Purchased Call/S&P 500 INDEX/SPXD17FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,177,000	6051.97		195,703		22,643		341,979			(172,648)		5,452		0001
Purchased Call/S&P 500 INDEX/SPXA21ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	3,763,000	5918.25		96,333		1,858		150,268			(94,221)		2,785		0001
Purchased Call/S&P 500 INDEX/SPX9155S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	3,156,000	5956.06		195,356		30,138		336,470			(164,849)		6,236		0001
Purchased Call/S&P 500 INDEX/SPXM13YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,360,816	5994.57		23,270		2,115		34,655			(21,102)		2,077		0001
Purchased Call/S&P 500 INDEX/SPXC05CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	2,965,000	5778.15		104,961		17,927		166,549			(86,844)		6,159		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	2,778,650	6114.63		48,071		6,224		70,229			(41,801)		5,038		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN132S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,820,870	5956.06		25,128		3,877		36,746			(21,204)		3,598		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	562,413	5937.34		4,781		199		6,996			(4,571)		589		0001
Purchased Call/S&P 500 INDEX/SPXD171S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,116,000	5667.56		97,336		21,720		165,456			(75,588)		5,015		0001
Purchased Call/S&P 500 INDEX/SPXC05FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	3,959,869	5675		218,783		45,453		374,397			(172,977)		9,035		0001
Purchased Call/S&P 500 INDEX/SPXA21NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,796,408	5954.5		97,847		15,492		146,740			(82,256)		9,560		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	3,496,499	5983.25		79,021		11,755		117,170			(67,114)		6,786		0001
Purchased Call/S&P 500 INDEX/SPXA21KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/13/2026	1	4,400,510	5836		155,980		5,171		257,850			(150,409)		4,152		0001
Purchased Call/S&P 500 INDEX/SPXA21JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	2,833,612	5842.91		57,522		2,060		88,980			(55,316)		2,775		0001
Purchased Call/S&P 500 INDEX/SPXA21NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	4,971,013	6013.13		109,362		15,968		161,500			(93,271)		9,560		0001
Purchased Call/S&P 500 INDEX/SPXC05HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/30/2026	1	2,919,316	5581		167,016		40,601		291,980			(126,180)		7,208		0001
Purchased Call/S&P 500 INDEX/SPXA21NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	2,242,592	6127		82,291		10,912		123,386			(71,214)		4,108		0001
Purchased Call/S&P 500 INDEX/SPXM13WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	2,179,480	6118.71		36,833		2,245		54,699			(34,512)		2,736		0001
Purchased Call/S&P 500 INDEX/SPXA21JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	1,105,813	5827		51,104		1,139		87,111			(49,830)		868		0001
Purchased Call/S&P 500 INDEX/SPXC05HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,542,079	5580.94		40,165		9,737		62,367			(30,425)		6,276		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	8,878,342	6040.53		117,194		9,441		174,127			(107,535)		12,727		0001
Purchased Call/S&P 500 INDEX/SPXI000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/03/2026	1	2,355,866	5995		136,984		12,488		228,454			(124,189)		3,595		0001
Purchased Call/S&P 500 INDEX/SPXD17EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	3,531,230	6026		155,091		15,552		239,971			(139,195)		5,621		0001
Purchased Call/S&P 500 INDEX/SPXM13TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	5,382,271	5975.38		71,584		986		107,561			(70,407)		3,450		0001
Purchased Call/S&P 500 INDEX/SPXI000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/16/2026	1	2,552,000	5937.34		157,969		6,582		296,416			(151,044)		2,672		0001
Purchased Call/S&P 500 INDEX/SPXD17FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,485,000	6115.07		144,876		17,305		237,852			(127,411)		4,314		0001
Purchased Call/S&P 500 INDEX/SPXN132S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,035,236	5956.06		8,696		1,342		12,463			(7,338)		2,046		0001
Purchased Call/S&P 500 INDEX/SPXA21JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,019,000	5827.04		60,368		1,829		95,691			(58,394)		1,830		0001
Purchased Call/S&P 500 INDEX/SPXA211SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	2,233,000	5918.25		65,650		1,443		103,628			(64,036)		1,753		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/20/2026	1	1,800,799	5663		99,817		21,627		179,354			(78,153)		4,189		0001
Purchased Call/S&P 500 INDEX/SPXC059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	3,615,304	6086		194,820		11,365		331,124			(183,045)		4,438		0001
Purchased Call/S&P 500 INDEX/SPXM13USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	17,230	5836.22		155		5		232			(150)		16		0001
Purchased Call/S&P 500 INDEX/SPXN137S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	7,902,974	5667.56		98,787		21,404		152,243			(77,347)		18,383		0001
Purchased Call/S&P 500 INDEX/SPX9155SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,632,000	5778.15		256,150		43,750		437,460			(211,937)		9,622		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/13/2026	1	1,762,538	.5836		51,274		1,700		82,821			(49,442)		1,663		0001
Purchased Call/S&P 500 INDEX/SPXC05CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,225,363	.5983		114,377		17,062		189,003			(97,094)		4,319		0001
Purchased Call/S&P 500 INDEX/SPXC05CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	5,241,138	5842.63		129,980		22,559		200,915			(107,189)		10,973		0001
Purchased Call/S&P 500 INDEX/SPXA21M$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,571,000	6144.15		192,120		25,934		307,102			(165,802)		6,608		0001
Purchased Call/S&P 500 INDEX/SPXN130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	1,749,381	6144.15		23,267		3,141		33,219			(20,080)		3,237		0001
Purchased Call/S&P 500 INDEX/SPXM13T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	1,268,638	5918.25		10,657		234		15,840			(10,395)		996		0001
Purchased Call/S&P 500 INDEX/SPXN133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	1,613,832	5738.52		20,496		3,634		31,265			(16,846)		3,405		0001
Purchased Call/S&P 500 INDEX/SPXN132$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	2,596,842	.5956		84,327		13,118		135,799			(71,122)		5,131		0001
Purchased Call/S&P 500 INDEX/SPXA21I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	1,701,880	.5869		76,073		211		120,585			(75,655)		630		0001
Purchased Call/S&P 500 INDEX/SPXN138$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	1,869,948	5712.2		16,643		3,851		25,069			(12,767)		4,512		0001
Purchased Call/S&P 500 INDEX/SPXC059$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	3,001,000	6039.31		186,662		14,398		334,455			(171,832)		4,229		0001
Purchased Call/S&P 500 INDEX/SPXC05CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	3,968,953	5778.15		84,936		14,507		130,364			(70,275)		8,245		0001
Purchased Call/S&P 500 INDEX/SPXC05DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	5,229,000	5770.2		121,313		21,567		188,959			(99,650)		11,033		0001
Purchased Call/S&P 500 INDEX/SPXC057$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	3,218,000	5918.25		168,301		3,699		293,408			(164,163)		2,527		0001
Purchased Call/S&P 500 INDEX/SPXC05DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	5,109,000	5770.2		191,077		33,969		308,096			(156,956)		10,780		0001
Purchased Call/S&P 500 INDEX/SPXA21N$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	3,331,083	.6013		184,278		25,665		305,975			(158,244)		6,226		0001
Purchased Call/S&P 500 INDEX/SPXC05A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	2,962,000	6040.53		84,121		7,416		129,618			(76,557)		4,453		0001
Purchased Call/S&P 500 INDEX/SPXC05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	2,122,495	.5675		77,463		16,093		124,307			(61,245)		4,843		0001
Purchased Call/S&P 500 INDEX/SPXA21M$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,014,000	6144.15		166,982		22,540		257,265			(144,108)		7,428		0001
Purchased Call/S&P 500 INDEX/SPXA21J$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	1,864,653	.5827		70,106		1,562		115,301			(68,358)		1,464		0001
Purchased Call/S&P 500 INDEX/SPXA21NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	3,089,308	.6130		126,222		16,737		192,333			(109,230)		5,660		0001
Purchased Call/S&P 500 INDEX/SPX91518$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	4,281,000	6040.53		256,860		22,643		452,592			(233,764)		6,436		0001
Purchased Call/S&P 500 INDEX/SPXI00NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/09/2026	1	2,441,023	5918.25		45,403		998		69,406			(44,287)		1,917		0001
Purchased Call/S&P 500 INDEX/SPXN132$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	2,597,898	5956.06		52,997		8,176		78,394			(44,721)		5,133		0001
Purchased Call/S&P 500 INDEX/SPXD17F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	9,820,096	.6115		421,880		54,774		658,497			(366,248)		17,806		0001
Purchased Call/S&P 500 INDEX/SPXC056$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	3,441,819	.5975		180,023		2,487		345,495			(177,056)		2,206		0001
Purchased Call/S&P 500 INDEX/SPXA21JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/07/2026	1	2,439,677	.5909		131,603		2,181		233,210			(129,072)		1,689		0001
Purchased Call/S&P 500 INDEX/SPXA21I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,812,453	.5942		71,919		200		115,848			(71,521)		671		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,553,000	5827.04		122,579		2,724		198,600			(119,548)		2,790		0001
Purchased Call/S&P 500 INDEX/SPXC056S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	1,702,983	.5975		70,347		.972		124,091			(69,187)		1,092		0001
Purchased Call/S&P 500 INDEX/SPXA21LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	2,009,000	6040.53		73,730		6,500		116,627			(67,101)		3,020		0001
Purchased Call/S&P 500 INDEX/SPXC057SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	4,814,000	5937.34		183,413		7,642		298,613			(175,373)		5,039		0001
Purchased Call/S&P 500 INDEX/SPXI00IWSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,384,000	5599.3		74,142		14,297		120,936			(59,720)		5,257		0001
Purchased Call/S&P 500 INDEX/SPXM13TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	5,717,268	5909.03		146,362		2,419		228,468			(143,555)		3,959		0001
Purchased Call/S&P 500 INDEX/SPXI00SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/19/2025	02/19/2026	1	3,116,000	6144.15		89,118		12,030		132,510			(76,910)		5,766		0001
Purchased Call/S&P 500 INDEX/SPXC05CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	3,649,000	5842.63		123,336		21,405		194,853			(101,710)		7,640		0001
Purchased Call/S&P 500 INDEX/SPXC05DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,989,979	5770.2		81,337		14,460		125,338			(66,812)		10,529		0001
Purchased Call/S&P 500 INDEX/SPXC058SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	25,560,000	5996.66		1,538,712		64,292		2,846,576			(1,790,226)		26,757		0001
Purchased Call/S&P 500 INDEX/SPXM13TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	1,758,148	5918.25		23,383		.514		35,101			(22,808)		1,380		0001
Purchased Call/S&P 500 INDEX/SPXI00V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	2,871,000	5738.52		70,914		12,572		110,784			(58,285)		6,058		0001
Purchased Call/S&P 500 INDEX/SPXC05BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	2,328,000	6117.52		52,846		7,319		76,921			(45,462)		4,351		0001
Purchased Call/S&P 500 INDEX/SPXC05DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/04/2026	1	1,953,015	.5778		68,665		11,760		104,587			(56,780)		4,057		0001
Purchased Call/S&P 500 INDEX/SPXC05FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	3,029,000	5675.29		107,227		22,745		175,170			(84,312)		7,001		0001
Purchased Call/S&P 500 INDEX/SPXC05CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	2,039,510	5842.63		33,448		5,805		51,007			(27,583)		4,270		0001
Purchased Call/S&P 500 INDEX/SPXC05HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,387,000	5580.94		70,894		16,739		114,430			(54,144)		5,793		0001
Purchased Call/S&P 500 INDEX/SPXC059SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	5,946,145	.6012		223,890		16,080		345,892			(207,283)		8,086		0001
Purchased Call/S&P 500 INDEX/SPXI00U8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/25/2026	1	1,703,202	.5955		69,844		10,700		116,434			(59,069)		3,336		0001
Purchased Call/S&P 500 INDEX/SPXI00U8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	3,086,000	5861.57		88,877		14,033		136,245			(74,754)		6,151		0001
Purchased Call/S&P 500 INDEX/SPXC059SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	3,389,000	6101.24		198,257		12,116		347,077			(185,729)		4,254		0001
Purchased Call/S&P 500 INDEX/SPXC05BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	8,094,280	6114.63		206,404		24,723		307,051			(181,454)		14,052		0001
Purchased Call/S&P 500 INDEX/SPXC057S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	3,575,000	5918.25		228,085		5,013		433,870			(222,476)		2,807		0001
Purchased Call/S&P 500 INDEX/SPXA21LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	374,039	.6054		18,474		1,492		32,201			(16,939)		536		0001
Purchased Call/S&P 500 INDEX/SPXC05GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,487,000	5712.2		74,610		17,265		118,096			(57,235)		6,001		0001
Purchased Call/S&P 500 INDEX/SPXI00VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	1,952,000	5738.52		43,139		7,648		66,908			(35,457)		4,119		0001
Purchased Call/S&P 500 INDEX/SPXI00V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	8,936,000	5849.72		224,294		37,691		343,066			(186,194)		18,415		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	03/02/2026	1	3,541,994	5954.5		76,861		12,704		114,880			(64,086)		7,240		0001
Purchased Call/S&P 500 INDEX/SPXA21LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	6,793,000	6040.53		386,522		34,074		673,774			(351,766)		10,213		0001
Purchased Call/S&P 500 INDEX/SPXC05BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	2,866,524	6144.15		64,783		8,745		94,404			(55,909)		5,305		0001
Purchased Call/S&P 500 INDEX/SPXC058SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	7,168,000	5996.66		333,312		13,927		566,112			(318,661)		7,504		0001
Purchased Call/S&P 500 INDEX/SPXI00SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/13/2025	02/12/2026	1	2,892,842	.6052		129,213		15,117		197,434			(113,949)		4,965		0001
Purchased Call/S&P 500 INDEX/SPXC05FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	5,113,000	5675.29		271,500		57,591		473,321			(213,481)		11,818		0001
Purchased Call/S&P 500 INDEX/SPXA210SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	5,067,280	.5955		199,653		31,700		344,733			(167,576)		10,100		0001
Purchased Call/S&P 500 INDEX/SPX9155S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,323,000	5956.06		132,411		20,427		222,061			(111,733)		4,590		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,473,353	5954.5		137,381		21,752		208,746			(115,491)		10,909		0001
Purchased Call/S&P 500 INDEX/SPX9155SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	3,087,860	.5862		171,257		27,116		289,588			(143,968)		6,155		0001
Purchased Call/S&P 500 INDEX/SPXN135SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	2,765,981	5638.94		46,745		9,529		73,548			(37,192)		6,269		0001
Purchased Call/S&P 500 INDEX/SPXN137SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	3,499,484	5767.57		75,589		17,075		116,532			(58,400)		8,344		0001
Purchased Call/S&P 500 INDEX/SPXA21JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,142,000	5827.04		152,011		3,378		248,053			(148,253)		3,252		0001
Purchased Call/S&P 500 INDEX/SPXC05ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,197,764	.6071		77,580		6,250		122,383			(71,186)		3,150		0001
Purchased Call/S&P 500 INDEX/SPXC05FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	4,126,775	.5615		167,257		35,115		262,535			(131,875)		9,477		0001
Purchased Call/S&P 500 INDEX/SPXI00WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	3,872,000	5572.07		166,109		31,574		280,229			(134,252)		8,478		0001
Purchased Call/S&P 500 INDEX/SPXI00XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,972,000	5599.3		134,037		25,847		228,506			(107,964)		6,554		0001
Purchased Call/S&P 500 INDEX/SPXA211SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	5,477,000	5942.47		328,620		913		615,826			(326,814)		2,027		0001
Purchased Call/S&P 500 INDEX/SPXC05AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	3,325,000	6040.53		92,435		7,446		142,594			(84,817)		4,766		0001
Purchased Call/S&P 500 INDEX/SPXI00WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	2,241,602	5572.07		45,280		8,607		71,844			(36,596)		4,908		0001
Purchased Call/S&P 500 INDEX/SPXC05FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	4,838,000	5675.29		218,194		46,284		367,884			(171,566)		11,182		0001
Purchased Call/S&P 500 INDEX/SPXA210SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	6,557,000	5778.15		163,269		27,886		252,990			(135,089)		13,621		0001
Purchased Call/S&P 500 INDEX/SPXD17FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	5,966,155	.6115		326,111		39,170		533,595			(286,253)		10,357		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	4,482,857	6068.5		102,657		11,595		152,946			(90,845)		7,603		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	533,231	5954.5		4,426		732		6,402			(3,690)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXN138SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	1,986,082	5611.85		33,962		8,327		53,294			(25,588)		4,931		0001
Purchased Call/S&P 500 INDEX/SPXI00VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	3,351,000	5849.72		172,241		28,944		285,511			(142,984)		6,905		0001
Purchased Call/S&P 500 INDEX/SPXI00WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	2,733,000	5572.07		94,015		17,871		154,727			(75,985)		5,984		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,945,813	6068.5		34,441		3,890		50,654			(30,478)		3,300		0001
Purchased Call/S&P 500 INDEX/SPXN135SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	5,870,793	5638.94		141,486		28,843		226,605			(112,572)		13,306		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	1,215,449	5827.04		22,486		500		34,581			(21,930)		954		0001
Purchased Call/S&P 500 INDEX/SPXA21MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2025	02/13/2026	1	5,342,092	6114.63		120,197		14,397		177,951			(105,668)		9,274		0001
Purchased Call/S&P 500 INDEX/SPXC05ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	3,372,086	.5639		131,339		25,975		209,913			(105,144)		7,488		0001
Purchased Call/S&P 500 INDEX/SPXI00TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,546,000	6013.13		93,438		12,978		144,630			(80,347)		4,758		0001
Purchased Call/S&P 500 INDEX/SPXA21ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,949,000	5942.47		186,377		518		360,992			(185,353)		1,091		0001
Purchased Call/S&P 500 INDEX/SPXM13USI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	1,760,144	5842.91		20,418		731		30,717			(19,635)		1,724		0001
Purchased Call/S&P 500 INDEX/SPXI00X5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	2,693,000	5521.52		71,903		14,142		117,584			(57,719)		5,980		0001
Purchased Call/S&P 500 INDEX/SPXI00IWSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	4,373,000	5572.07		239,203		45,468		421,646			(193,329)		9,575		0001
Purchased Call/S&P 500 INDEX/SPXM13WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	3,154,175	6118.71		71,600		4,363		108,419			(67,088)		3,959		0001
Purchased Call/S&P 500 INDEX/SPXA21MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,149,000	6144.15		226,556		30,582		351,651			(195,521)		9,529		0001
Purchased Call/S&P 500 INDEX/SPXI00VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	2,874,000	5738.52		78,173		13,859		123,261			(64,252)		6,064		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	2,289,919	5954.5		29,998		4,958		43,898			(25,012)		4,681		0001
Purchased Call/S&P 500 INDEX/SPXN137SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	932,886	5767.57		8,303		1,876		12,487			(6,415)		2,224		0001
Purchased Call/S&P 500 INDEX/SPXN132S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	2,483,335	5955.25		44,452		6,735		65,621			(37,632)		4,864		0001
Purchased Call/S&P 500 INDEX/SPXC05DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	3,752,992	.5739		161,584		28,726		260,438			(132,730)		7,919		0001
Purchased Call/S&P 500 INDEX/SPXC05CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/03/2026	1	2,995,057	.5850		100,961		17,013		159,036			(83,765)		6,172		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	3,468,535	5842.91		79,776		2,857		124,485			(76,716)		3,397		0001
Purchased Call/S&P 500 INDEX/SPXC058SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	4,699,000	5996.66		106,197		4,437		163,369			(101,529)		4,919		0001
Purchased Call/S&P 500 INDEX/SPXC058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	7,882,000	5996.66		491,049		20,517		924,212			(469,464)		8,251		0001
Purchased Call/S&P 500 INDEX/SPXM13YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	2,464,574	6061.48		44,362		4,277		65,839			(39,987)		3,870		0001
Purchased Call/S&P 500 INDEX/SPXC059SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2025	01/26/2026	1	1,223,559	.6101		60,863		4,203		116,885			(56,515)		1,633		0001
Purchased Call/S&P 500 INDEX/SPXM13YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	799,631	6040.53		6,717		592		9,827			(6,113)		1,202		0001
Purchased Call/S&P 500 INDEX/SPXC05CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,459,116	.5983		92,915		13,860		145,638			(78,875)		4,773		0001
Purchased Call/S&P 500 INDEX/SPXM13YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	2,567,154	.6042		97,106		7,844		157,810			(89,036)		3,680		0001
Purchased Call/S&P 500 INDEX/SPXC05DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,337,000	5770.2		60,996		10,844		95,600			(50,104)		4,931		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	3,223,787	5693.31		55,127		12,980		84,695			(42,138)		7,824		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2025	01/02/2026	1	2,778,000	5868.55		102,230		283		166,603			(101,670)		1,028		0001
Purchased Call/S&P 500 INDEX/SPXC059S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/21/2026	1	5,323,331	.6049		297,625		16,443		500,782			(280,454)		6,384		0001
Purchased Call/S&P 500 INDEX/SPXC057ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	2,699,000	5937.34		142,777		5,949		250,473			(136,518)		2,825		0001
Purchased Call/S&P 500 INDEX/SPXC05BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	8,707,000	6114.63		247,279		29,618		370,501			(217,388)		15,115		0001
Purchased Call/S&P 500 INDEX/SPXC05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,111,781	5667.56		78,124		16,927		122,629			(61,168)		9,565		0001
Purchased Call/S&P 500 INDEX/SPXC05CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	2,023,000	5778.15		47,743		8,154		73,230			(39,502)		4,202		0001
Purchased Call/S&P 500 INDEX/SPXI00XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	2,545,000	5521.52		79,913		15,717		131,962			(64,149)		5,652		0001
Purchased Call/S&P 500 INDEX/SPXM13USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	2,083,845	5836.22		27,298		902		41,581			(26,326)		1,966		0001
Purchased Call/S&P 500 INDEX/SPXA21PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	3,791,744	.5693		115,138		27,185		198,422			(87,935)		9,203		0001
Purchased Call/S&P 500 INDEX/SPXC05CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	867,901	5842.63		7,030		1,220		10,467			(5,797)		1,817		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,730,000	6066.44		77,532		8,543		117,829			(68,823)		4,575		0001
Purchased Call/S&P 500 INDEX/SPXN131SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	3,276,000	5983.25		95,987		14,279		145,218			(81,523)		6,358		0001
Purchased Call/S&P 500 INDEX/SPXN131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	2,760,823	6013.13		47,210		6,893		68,839			(40,264)		5,310		0001
Purchased Call/S&P 500 INDEX/SPXC05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	3,431,000	6114.63		54,210		6,493		78,708			(47,657)		5,956		0001
Purchased Call/S&P 500 INDEX/SPXN134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	2,218,000	5770.2		65,209		12,036		103,268			(53,127)		4,787		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	2,271,884	5675.12		23,628		4,882		36,208			(18,708)		5,183		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,800,130	6066.44		59,643		6,572		89,071			(52,943)		4,692		0001
Purchased Call/S&P 500 INDEX/SPXC05BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	2,299,000	6115.07		140,699		16,806		234,070			(123,738)		3,991		0001
Purchased Call/S&P 500 INDEX/SPXC056SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	2,264,000	5909.03		109,125		1,804		186,475			(107,032)		1,568		0001
Purchased Call/S&P 500 INDEX/SPX815Z94	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	1,517,155	.5997		56,305		2,359		87,841			(53,803)		1,588		0001
Purchased Call/S&P 500 INDEX/SPXC05A5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	4,352,000	6040.53		146,662		12,929		229,814			(133,475)		6,543		0001
Purchased Call/S&P 500 INDEX/SPX815Y5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	5,976,000	5868.55		362,743		1,005		674,867			(360,756)		2,212		0001
Purchased Call/S&P 500 INDEX/SPXM13TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	3,947,842	5942.47		101,065		281		157,848			(100,509)		1,461		0001
Purchased Call/S&P 500 INDEX/SPXN134SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	730,587	5614.56		6,064		1,136		9,244			(4,918)		1,588		0001
Purchased Call/S&P 500 INDEX/SPX815ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	10,031,000	6086.37		465,438		26,926		775,903			(437,385)		12,313		0001
Purchased Call/S&P 500 INDEX/SPXM13YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	2,492,268	6037.88		50,095		4,692		75,252			(45,291)		3,859		0001
Purchased Call/S&P 500 INDEX/SPX9156SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/17/2026	1	2,783,000	5675.12		133,306		27,543		227,135			(105,549)		6,350		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN138$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	2,903,793	5611.85		63,012		15,449		100,036			(47,475)		7,210		0001
Purchased Call/S&P 500 INDEX/SPX9156$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,632,000	5770.2		211,019		37,515		367,059			(173,337)		7,663		0001
Purchased Call/S&P 500 INDEX/SPX9150$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,790,000	6039.31		105,741		8,156		169,056			(97,340)		3,932		0001
Purchased Call/S&P 500 INDEX/SPXN130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	1,479,270	6129.58		16,716		2,210		23,999			(14,472)		2,710		0001
Purchased Call/S&P 500 INDEX/SPX9150$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	1,345,058	.6114		56,052		3,425		92,668			(52,510)		1,688		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	3,364,493	6066.44		57,196		6,303		84,528			(50,772)		5,638		0001
Purchased Call/S&P 500 INDEX/SPXC05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/27/2025	03/27/2026	1	4,005,000	5693.31		177,422		41,775		294,331			(135,618)		9,720		0001
Purchased Call/S&P 500 INDEX/SPXC05HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/30/2026	1	1,996,584	5580.94		37,935		9,196		59,494			(28,736)		4,930		0001
Purchased Call/S&P 500 INDEX/SPXC05BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/14/2025	02/13/2026	1	2,698,183	6114.63		56,122		6,722		82,226			(49,338)		4,684		0001
Purchased Call/S&P 500 INDEX/SPXN131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,939,157	6117.52		20,749		2,874		29,582			(17,850)		3,624		0001
Purchased Call/S&P 500 INDEX/SPX815Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	4,761,000	5868.55		211,865		587		356,852			(210,704)		1,762		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	2,604,817	6115.07		30,216		3,609		43,718			(26,573)		4,522		0001
Purchased Call/S&P 500 INDEX/SPX815Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/20/2026	1	1,894,945	.5997		105,493		5,552		169,859			(99,681)		2,218		0001
Purchased Call/S&P 500 INDEX/SPXC056$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	3,709,000	5868.55		141,684		392		231,651			(140,907)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXM13U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,367,411	5949.91		21,605		833		32,668			(20,717)		1,386		0001
Purchased Call/S&P 500 INDEX/SPX9151$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	2,248,000	6040.53		132,182		11,652		231,613			(120,297)		3,380		0001
Purchased Call/S&P 500 INDEX/SPXC058$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	4,972,000	5996.66		219,265		9,162		368,593			(209,627)		5,205		0001
Purchased Call/S&P 500 INDEX/SPXM13V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	690,024	5996.66		6,072		254		8,922			(5,805)		722		0001
Purchased Call/S&P 500 INDEX/SPX9157$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	2,733,084	.5639		154,526		30,561		261,822			(123,706)		6,069		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	2,559,085	6115.07		42,737		5,105		62,381			(37,585)		4,443		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	1,823,668	6061.48		17,325		1,670		24,890			(15,616)		2,864		0001
Purchased Call/S&P 500 INDEX/SPXC059$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/24/2025	01/26/2026	1	2,775,000	6101.24		143,468		9,881		242,211			(133,304)		3,703		0001
Purchased Call/S&P 500 INDEX/SPXC057$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/16/2026	1	5,996,000	5937.34		266,222		11,093		445,675			(254,552)		6,277		0001
Purchased Call/S&P 500 INDEX/SPXC057$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2026	1	2,388,000	5918.25		139,937		2,699		255,802			(136,870)		1,768		0001
Purchased Call/S&P 500 INDEX/SPXA211$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	3,567,000	5942.47		136,259		379		222,837			(135,511)		1,320		0001
Purchased Call/S&P 500 INDEX/SPX815Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,769,000	6086.37		122,390		7,080		201,454			(115,013)		3,399		0001
Purchased Call/S&P 500 INDEX/SPXC057$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/15/2026	1	850,311	.5950		36,545		1,425		60,667			(35,039)		862		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9156SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	4,277,000	5770.2		235,235		41,820		403,474			(193,229)		9,024		0001
Purchased Call/S&P 500 INDEX/SPXC057SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	5,499,000	5827.04		257,903		7,815		438,553			(249,470)		4,985		0001
Purchased Call/S&P 500 INDEX/SPXC055SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	983,577	5868.55		8,557		24		12,778			(8,510)		364		0001
Purchased Call/S&P 500 INDEX/SPX9151SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	4,803,000	6083.57		272,810		27,205		459,356			(245,156)		7,646		0001
Purchased Call/S&P 500 INDEX/SPX9151SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	3,915,716	.6061		169,588		16,488		271,624			(152,815)		6,149		0001
Purchased Call/S&P 500 INDEX/SPXM13V9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,687,000	5996.66		74,430		3,110		116,049			(71,158)		2,813		0001
Purchased Call/S&P 500 INDEX/SPX9150S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	6,967,000	6101.24		339,293		23,367		563,532			(315,256)		9,297		0001
Purchased Call/S&P 500 INDEX/SPXM13USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,188,766	5949.91		13,909		536		20,712			(13,337)		1,205		0001
Purchased Call/S&P 500 INDEX/SPXN131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,846,708	6117.52		31,025		4,297		44,711			(26,690)		3,451		0001
Purchased Call/S&P 500 INDEX/SPXM13YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	586,911	5994.57		5,106		464		7,490			(4,630)		896		0001
Purchased Call/S&P 500 INDEX/SPX9153SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/17/2026	1	2,051,000	6114.63		103,986		13,464		166,859			(90,422)		3,719		0001
Purchased Call/S&P 500 INDEX/SPXC055SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,028,041	5868.55		77,215		214		121,040			(76,792)		1,121		0001
Purchased Call/S&P 500 INDEX/SPX9151S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	4,503,000	6040.53		244,063		19,661		420,648			(223,948)		6,455		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/13/2026	1	194,755	.6115		3,922		471		5,740			(3,442)		338		0001
Purchased Call/S&P 500 INDEX/SPXM13USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	2,201,247	5937.34		32,799		1,367		49,276			(31,361)		2,304		0001
Purchased Call/S&P 500 INDEX/SPX9153SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	5,123,000	6114.63		174,182		20,863		264,809			(153,127)		8,893		0001
Purchased Call/S&P 500 INDEX/SPXM13XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	3,495,000	6101.24		46,833		3,225		68,816			(43,515)		4,664		0001
Purchased Call/S&P 500 INDEX/SPXC059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	846,111	.6086		47,309		2,760		81,227			(44,450)		1,039		0001
Purchased Call/S&P 500 INDEX/SPX9151SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	4,586,000	6083.57		234,345		23,370		385,265			(210,589)		7,301		0001
Purchased Call/S&P 500 INDEX/SPXM13WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	1,064,566	6086.37		14,372		831		21,037			(13,505)		1,307		0001
Purchased Call/S&P 500 INDEX/SPX8152SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,550,000	6118.71		138,465		8,438		235,650			(129,740)		3,201		0001
Purchased Call/S&P 500 INDEX/SPXM13YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,960,290	.6041		81,371		6,573		134,455			(74,609)		2,810		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	520,776	6068.5		4,375		494		6,305			(3,871)		883		0001
Purchased Call/S&P 500 INDEX/SPX9151S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	3,976,000	6040.53		201,583		17,770		338,628			(183,457)		5,978		0001
Purchased Call/S&P 500 INDEX/SPXC056S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	4,319,000	5942.47		110,566		1,218		172,597			(109,060)		2,527		0001
Purchased Call/S&P 500 INDEX/SPXM13USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	6,475,000	5836.22		163,818		5,415		258,342			(157,983)		6,110		0001
Purchased Call/S&P 500 INDEX/SPX9152S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	5,504,000	6025.99		208,602		20,860		330,011			(187,398)		8,762		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9152S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,541,000	6025.99		274,276		27,428		478,855			(246,397)		7,229		0001
Purchased Call/S&P 500 INDEX/SPX9153SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2026	1	1,275,849	.6054		72,049		8,476		113,797			(63,419)		2,190		0001
Purchased Call/S&P 500 INDEX/SPX9156S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,845,000	5738.52		245,157		43,463		414,559			(201,499)		10,223		0001
Purchased Call/S&P 500 INDEX/SPXM13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/14/2026	1	2,786,807	.5842		124,220		4,461		191,465			(119,443)		2,729		0001
Purchased Call/S&P 500 INDEX/SPX9152SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/11/2026	1	2,090,000	6068.5		76,285		8,616		117,850			(67,507)		3,545		0001
Purchased Call/S&P 500 INDEX/SPXM13W55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	4,039,315	6086.37		87,653		5,071		133,419			(82,370)		4,958		0001
Purchased Call/S&P 500 INDEX/SPX9151SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	2,240,000	6083.57		83,776		8,354		131,052			(75,284)		3,566		0001
Purchased Call/S&P 500 INDEX/SPXM13US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	2,491,566	.5918		83,598		1,858		142,969			(81,531)		1,956		0001
Purchased Call/S&P 500 INDEX/SPX9155S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	4,263,000	5956.06		248,533		38,341		419,926			(209,721)		8,423		0001
Purchased Call/S&P 500 INDEX/SPX9153ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,545,000	6114.63		219,436		26,283		369,440			(192,910)		6,154		0001
Purchased Call/S&P 500 INDEX/SPXD17HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2026	1	1,850,000	5675.29		55,130		11,694		88,585			(43,349)		4,276		0001
Purchased Call/S&P 500 INDEX/SPXM13T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	3,627,848	5942.47		81,989		903		126,896			(80,872)		2,123		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	8,387,000	6040.53		479,736		38,645		842,513			(440,198)		12,022		0001
Purchased Call/S&P 500 INDEX/SPX9153SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,568,329	.6115		104,483		12,515		161,445			(91,854)		4,459		0001
Purchased Call/S&P 500 INDEX/SPXC05G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,400,000	5712.2		51,840		11,996		80,094			(39,768)		5,791		0001
Purchased Call/S&P 500 INDEX/SPX9154SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,265,000	6013.13		180,555		25,077		299,703			(155,257)		6,102		0001
Purchased Call/S&P 500 INDEX/SPXC05D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,628,242	.5739		89,021		15,826		140,083			(73,125)		5,546		0001
Purchased Call/S&P 500 INDEX/SPXD17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,137,547	.5615		167,675		31,584		295,016			(135,803)		6,821		0001
Purchased Call/S&P 500 INDEX/SPX9152SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	8,062,299	.6066		345,806		38,211		550,430			(306,855)		13,511		0001
Purchased Call/S&P 500 INDEX/SPX9151SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,217,000	6025.99		120,185		12,018		183,403			(107,968)		6,713		0001
Purchased Call/S&P 500 INDEX/SPX9152ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	345,371	6025.99		28,424		2,842		48,471			(25,535)		550		0001
Purchased Call/S&P 500 INDEX/SPXD17HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	1,544,220	.5572		78,532		15,094		142,742			(63,388)		3,381		0001
Purchased Call/S&P 500 INDEX/SPX9155SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,867,000	5778.15		213,661		36,493		348,087			(176,783)		10,110		0001
Purchased Call/S&P 500 INDEX/SPX9152S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,985,000	6025.99		308,039		30,804		499,071			(276,727)		11,120		0001
Purchased Call/S&P 500 INDEX/SPXC056S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	6,044,000	5868.55		387,420		1,073		742,796			(385,298)		2,237		0001
Purchased Call/S&P 500 INDEX/SPXD17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	1	3,482,000	5662.89		161,217		34,834		272,721			(126,323)		8,100		0001
Purchased Call/S&P 500 INDEX/SPXC059$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	4,382,000	6118.71		272,999		16,637		479,023			(255,796)		5,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9154$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	3,627,000	6013.13		156,686		22,877		245,755			(133,632)		6,975		0001
Purchased Call/S&P 500 INDEX/SPX815YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	01/05/2026	1	3,772,000	5942.47		174,266		1,920		295,878			(171,892)		2,207		0001
Purchased Call/S&P 500 INDEX/SPX815ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	5,796,000	6118.71		290,380		17,696		487,615			(272,082)		7,275		0001
Purchased Call/S&P 500 INDEX/SPXC05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	3,364,486	.5712		141,060		32,914		230,506			(108,120)		8,118		0001
Purchased Call/S&P 500 INDEX/SPXC05CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	3,542,084	.5983		194,241		28,975		326,456			(164,892)		6,875		0001
Purchased Call/S&P 500 INDEX/SPXI00YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/19/2025	03/19/2026	1	3,391,000	5675.29		191,252		40,569		338,283			(150,382)		7,838		0001
Purchased Call/S&P 500 INDEX/SPXC05FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	1,280,178	.5615		74,978		15,741		124,209			(59,117)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXC05D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	2,087,000	5770.2		77,428		14,291		124,707			(63,081)		4,504		0001
Purchased Call/S&P 500 INDEX/SPXC05GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	4,224,000	5693.31		144,883		34,114		232,305			(110,746)		10,252		0001
Purchased Call/S&P 500 INDEX/SPXD17HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	1	2,114,000	5614.66		54,541		11,419		87,642			(43,035)		4,855		0001
Purchased Call/S&P 500 INDEX/SPXA21PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	8,089,000	5580.94		171,487		40,490		272,153			(130,971)		19,632		0001
Purchased Call/S&P 500 INDEX/SPXC055$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	1,898,689	5868.55		35,316		98		54,076			(35,122)		703		0001
Purchased Call/S&P 500 INDEX/SPX9150S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2026	1	803,170	.6086		41,741		2,442		70,855			(39,211)		986		0001
Purchased Call/S&P 500 INDEX/SPX9151$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,979,000	6040.53		201,337		16,219		340,745			(184,744)		5,704		0001
Purchased Call/S&P 500 INDEX/SPXC05FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	3,978,259	.5675		168,801		35,069		275,780			(133,460)		9,077		0001
Purchased Call/S&P 500 INDEX/SPX9152S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,423,000	6025.99		255,207		25,521		440,262			(229,266)		7,041		0001
Purchased Call/S&P 500 INDEX/SPX9154$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,014,560	.6127		113,642		15,784		187,312			(97,720)		5,634		0001
Purchased Call/S&P 500 INDEX/SPX9151$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	5,977,000	6040.53		277,333		24,448		455,998			(252,396)		8,986		0001
Purchased Call/S&P 500 INDEX/SPXM13VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	4,456,000	5996.66		73,524		3,072		110,737			(70,292)		4,665		0001
Purchased Call/S&P 500 INDEX/SPX9156$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	1,600,150	.5615		89,849		16,878		159,701			(72,817)		3,479		0001
Purchased Call/S&P 500 INDEX/SPXC05CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	2,802,159	5778.15		46,796		7,993		70,498			(38,719)		5,821		0001
Purchased Call/S&P 500 INDEX/SPXD17HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	1	2,252,000	5614.66		130,841		27,394		234,764			(103,239)		5,172		0001
Purchased Call/S&P 500 INDEX/SPX9150S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,790,000	6101.24		167,518		11,537		272,796			(155,650)		5,058		0001
Purchased Call/S&P 500 INDEX/SPXN134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	404,112	5572.07		3,597		684		5,510			(2,907)		885		0001
Purchased Call/S&P 500 INDEX/SPXC05GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,514,749	5693.31		31,686		7,461		48,145			(24,220)		6,103		0001
Purchased Call/S&P 500 INDEX/SPXC05HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	3,481,000	5580.94		79,019		18,657		125,461			(60,349)		8,448		0001
Purchased Call/S&P 500 INDEX/SPXN135$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,252,000	5638.94		84,552		16,676		136,565			(67,827)		7,222		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN137$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,174,000	5776.65		75,655		17,299		119,924			(58,244)		5,215		0001
Purchased Call/S&P 500 INDEX/SPX9155$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	2,950,000	5842.63		135,995		23,602		222,678			(112,149)		6,176		0001
Purchased Call/S&P 500 INDEX/SPXC05HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	1,832,187	5580.94		33,712		7,960		52,897			(25,747)		4,447		0001
Purchased Call/S&P 500 INDEX/SPXC05FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,441,000	5667.56		95,037		20,591		149,419			(74,411)		10,330		0001
Purchased Call/S&P 500 INDEX/SPX815ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	3,173,000	6118.71		118,353		7,213		188,008			(110,895)		3,982		0001
Purchased Call/S&P 500 INDEX/SPXA211$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,204,382	5942		66,489		185		116,078			(66,121)		446		0001
Purchased Call/S&P 500 INDEX/SPXN137$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	5,419,000	5776.65		233,559		53,403		380,958			(179,808)		12,998		0001
Purchased Call/S&P 500 INDEX/SPX815ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/21/2026	1	1,810,233	6049		92,193		5,136		150,062			(86,859)		2,171		0001
Purchased Call/S&P 500 INDEX/SPXA210$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	3,018,932	5955		112,128		17,803		191,592			(94,113)		6,017		0001
Purchased Call/S&P 500 INDEX/SPXC057$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	7,554,000	5937.34		370,146		15,423		635,260			(353,920)		7,908		0001
Purchased Call/S&P 500 INDEX/SPX815ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	5,147,000	6101.24		238,821		14,595		396,205			(223,730)		6,460		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	437,434	6025.99		3,674		367		5,337			(3,301)		696		0001
Purchased Call/S&P 500 INDEX/SPX9152$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,166,000	6025.99		118,913		12,776		201,258			(105,953)		3,585		0001
Purchased Call/S&P 500 INDEX/SPXM13W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	1,423,134	6086.37		13,093		757		18,998			(12,304)		1,747		0001
Purchased Call/S&P 500 INDEX/SPX9152$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,374,000	6025.99		164,900		17,717		259,144			(146,927)		7,240		0001
Purchased Call/S&P 500 INDEX/SPXN132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	548,838	5955.25		4,665		707		6,619			(3,949)		1,075		0001
Purchased Call/S&P 500 INDEX/SPX9151$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	3,568,216	6059		194,583		18,918		327,514			(175,339)		5,603		0001
Purchased Call/S&P 500 INDEX/SPX9155$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,561,000	5778.15		265,906		45,417		461,446			(220,010)		9,474		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	2,070,237	5994.57		27,534		2,503		40,599			(24,969)		3,159		0001
Purchased Call/S&P 500 INDEX/SPX9157$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	9,513,000	5580.94		427,134		100,851		723,713			(326,217)		23,088		0001
Purchased Call/S&P 500 INDEX/SPX815ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,999,000	6101.24		102,374		7,051		156,226			(95,122)		5,337		0001
Purchased Call/S&P 500 INDEX/SPX815ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,897,000	6118.71		126,599		7,715		206,543			(118,621)		3,636		0001
Purchased Call/S&P 500 INDEX/SPXN135$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	4,043,000	5638.94		97,436		19,217		156,216			(78,163)		8,978		0001
Purchased Call/S&P 500 INDEX/SPX9150$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/27/2026	1	1,989,000	6012.28		101,837		7,294		172,329			(94,304)		2,705		0001
Purchased Call/S&P 500 INDEX/SPXM13W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	4,766,801	6049		180,350		9,964		282,279			(169,945)		5,717		0001
Purchased Call/S&P 500 INDEX/SPXA21K$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	8,698,875	6101.24		116,565		7,123		171,391			(109,200)		10,918		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	3,027,000	5638.94		171,631		33,849		307,534			(137,682)		6,722		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9150$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,496,000	6039.31		91,354		7,047		145,347			(84,095)		3,518		0001
Purchased Call/S&P 500 INDEX/SPXN137$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/21/2025	03/20/2026	1	3,895,000	5667.56		142,168		30,803		234,293			(111,312)		9,060		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	3,399,000	5638.94		205,300		40,490		374,688			(164,691)		7,548		0001
Purchased Call/S&P 500 INDEX/SPX9151$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	1,769,365	.6069		97,307		7,839		166,656			(89,287)		2,536		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	8,117,287	5580.94		100,654		23,766		156,492			(76,873)		19,701		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/03/2025	02/03/2026	1	5,759,708	5994.57		128,441		11,677		194,286			(116,477)		8,789		0001
Purchased Call/S&P 500 INDEX/SPXC055$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	2,810,874	5868.55		42,444		118		64,609			(42,212)		1,040		0001
Purchased Call/S&P 500 INDEX/SPXC05D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	2,068,670	5770.2		32,685		6,033		49,916			(26,629)		4,464		0001
Purchased Call/S&P 500 INDEX/SPX9151$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,212,000	6040.53		192,399		15,499		341,590			(176,542)		4,604		0001
Purchased Call/S&P 500 INDEX/SPXN130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/14/2025	02/13/2026	1	12,186,767	6114.63		160,865		19,268		233,539			(141,420)		21,156		0001
Purchased Call/S&P 500 INDEX/SPX9156$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,523,000	5738.52		263,691		46,749		461,098			(216,732)		9,543		0001
Purchased Call/S&P 500 INDEX/SPXM13XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/24/2025	01/23/2026	1	1,787,643	.6101		61,975		3,787		99,085			(58,059)		2,244		0001
Purchased Call/S&P 500 INDEX/SPXN130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/14/2025	02/17/2026	1	2,014,000	6114.63		57,198		7,406		85,598			(49,737)		3,652		0001
Purchased Call/S&P 500 INDEX/SPXN132$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/27/2025	02/27/2026	1	3,430,999	5861.57		45,289		7,151		66,351			(38,093)		6,838		0001
Purchased Call/S&P 500 INDEX/SPXI00X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	5,616,000	5638.94		238,680		47,073		403,737			(191,469)		12,471		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/20/2026	1	4,347,000	5662.89		180,401		38,979		300,018			(141,355)		10,112		0001
Purchased Call/S&P 500 INDEX/SPX9156$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,448,062	.5843		76,212		13,337		128,489			(62,812)		5,125		0001
Purchased Call/S&P 500 INDEX/SPXM13W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/22/2025	01/22/2026	1	2,187,970	6086.37		36,320		2,101		54,009			(34,131)		2,686		0001
Purchased Call/S&P 500 INDEX/SPX815Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	4,160,000	6101.24		150,592		9,203		239,176			(141,077)		5,221		0001
Purchased Call/S&P 500 INDEX/SPXN137$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/25/2025	03/25/2026	1	4,171,000	5776.65		238,164		54,456		413,937			(183,354)		10,005		0001
Purchased Call/S&P 500 INDEX/SPXM13W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/22/2025	01/21/2026	1	4,488,536	.6049		195,680		10,811		312,161			(184,391)		5,383		0001
Purchased Call/S&P 500 INDEX/SPXD17F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	7,427,296	.6115		313,880		37,701		489,781			(275,517)		12,894		0001
Purchased Call/S&P 500 INDEX/SPXI000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	1,966,408	5836.22		35,002		1,157		53,920			(33,755)		1,856		0001
Purchased Call/S&P 500 INDEX/SPXI00P$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	2,567,948	6012.28		56,752		4,065		87,268			(52,554)		3,492		0001
Purchased Call/S&P 500 INDEX/SPXN136$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/18/2025	03/17/2026	1	4,716,025	.5675		147,311		30,520		249,429			(116,554)		10,760		0001
Purchased Call/S&P 500 INDEX/SPXC05E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	3,486,642	.5615		126,932		23,844		210,107			(102,871)		7,580		0001
Purchased Call/S&P 500 INDEX/SPX9157$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	5,811,310	.5777		228,644		52,424		394,819			(175,880)		13,939		0001
Purchased Call/S&P 500 INDEX/SPXM133$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/03/2025	01/05/2026	1	802,821	5942.47		6,744		74		10,031			(6,652)		470		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	3,947,887	5522		150,679		29,717		237,388			(120,874)		8,767		0001
Purchased Call/S&P 500 INDEX/SPXA21I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/06/2026	1	6,111,000	5975.38		157,053		2,163		244,117			(154,471)		3,917		0001
Purchased Call/S&P 500 INDEX/SPX9150$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,733,000	6039.31		164,800		12,712		291,315			(151,706)		3,852		0001
Purchased Call/S&P 500 INDEX/SPXC057$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	4,339,000	5918.25		204,367		4,492		346,079			(199,341)		3,407		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,115,099	6066.44		24,535		2,704		35,861			(21,779)		3,544		0001
Purchased Call/S&P 500 INDEX/SPXA21JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	7,850,103	5827.04		103,621		2,303		156,739			(101,059)		6,163		0001
Purchased Call/S&P 500 INDEX/SPXD17F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,246,453	6051.97		83,109		9,616		124,424			(73,318)		5,571		0001
Purchased Call/S&P 500 INDEX/SPXA21I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	8,961,000	5942.47		420,271		1,167		716,558			(417,962)		3,316		0001
Purchased Call/S&P 500 INDEX/SPX9150$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,079,000	6101.24		86,902		5,985		140,153			(80,746)		2,774		0001
Purchased Call/S&P 500 INDEX/SPXA21JS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,353,000	5827.04		135,814		3,018		217,257			(132,456)		3,418		0001
Purchased Call/S&P 500 INDEX/SPXA21LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2025	01/30/2026	1	1,372,139	6042		65,809		5,331		109,576			(60,325)		1,967		0001
Purchased Call/S&P 500 INDEX/SPXC05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	5,652,602	6068.5		144,707		16,344		216,685			(128,055)		9,587		0001
Purchased Call/S&P 500 INDEX/SPXD17D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/09/2026	1	733,689	5918		35,892		800		69,177			(34,997)		576		0001
Purchased Call/S&P 500 INDEX/SPXC05D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	3,772,000	5770.2		104,862		18,642		165,072			(86,136)		7,959		0001
Purchased Call/S&P 500 INDEX/SPX9154$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	2,007,000	6013.13		111,188		16,234		183,468			(94,828)		3,860		0001
Purchased Call/S&P 500 INDEX/SPXC056$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	2,206,000	5942.47		61,106		673		95,870			(60,274)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXC057$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	8,756,000	5937.34		408,905		17,038		693,677			(390,981)		9,166		0001
Purchased Call/S&P 500 INDEX/SPXM13W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/21/2026	1	1,717,984	6049		68,058		3,792		106,400			(64,121)		2,060		0001
Purchased Call/S&P 500 INDEX/SPXN131$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	5,843,000	5983.25		149,581		22,252		223,371			(127,041)		11,341		0001
Purchased Call/S&P 500 INDEX/SPX9152$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,497,000	6025.99		191,636		19,164		326,511			(172,156)		5,567		0001
Purchased Call/S&P 500 INDEX/SPXM13V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	13,712,557	5996.66		182,377		7,620		272,685			(174,360)		14,355		0001
Purchased Call/S&P 500 INDEX/SPX9152$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,593,992	6025.99		103,824		11,155		155,372			(92,508)		7,604		0001
Purchased Call/S&P 500 INDEX/SPXN131$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	4,640,724	6013.13		118,803		16,500		177,554			(102,157)		8,673		0001
Purchased Call/S&P 500 INDEX/SPXN135$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	2,843,982	5638.94		55,458		10,937		88,023			(44,488)		6,316		0001
Purchased Call/S&P 500 INDEX/SPXC05F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,296,000	5667.56		115,562		25,039		185,445			(90,482)		9,993		0001
Purchased Call/S&P 500 INDEX/SPXM13S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	3,153,345	5942.47		71,266		198		110,321			(70,874)		1,167		0001
Purchased Call/S&P 500 INDEX/SPXA21LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	2,727,000	6012.28		77,174		5,528		120,510			(71,465)		3,708		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,287,130	5667.56		50,951		11,039		79,082			(39,893)		7,646		0001
Purchased Call/S&P 500 INDEX/SPX9155S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/24/2026	1	1,131,852	5983		59,906		8,961		102,127			(50,830)		2,197		0001
Purchased Call/S&P 500 INDEX/SPXC05FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	6,010,751	5675.29		146,061		30,983		230,942			(114,848)		13,893		0001
Purchased Call/S&P 500 INDEX/SPXD17FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	6,441,334	6115		229,611		27,579		350,433			(201,548)		11,182		0001
Purchased Call/S&P 500 INDEX/SPXD17GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,220,280	5954.5		57,321		9,076		84,732			(48,187)		6,418		0001
Purchased Call/S&P 500 INDEX/SPXI00YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/20/2026	1	2,162,000	5662.89		69,184		14,948		111,661			(54,210)		5,029		0001
Purchased Call/S&P 500 INDEX/SPX9150SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,675,000	6039.31		157,825		12,174		277,869			(145,285)		3,770		0001
Purchased Call/S&P 500 INDEX/SPX9152SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,143,000	6025.99		158,093		16,985		261,223			(140,862)		5,202		0001
Purchased Call/S&P 500 INDEX/SPXA211SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2025	01/07/2026	1	4,494,000	5909.03		162,233		2,682		262,511			(159,122)		3,112		0001
Purchased Call/S&P 500 INDEX/SPXD171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	2,921,045	5767.57		37,097		8,380		55,769			(28,661)		6,965		0001
Purchased Call/S&P 500 INDEX/SPX9150SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,896,000	6039.31		73,848		5,696		113,196			(67,981)		4,082		0001
Purchased Call/S&P 500 INDEX/SPXD17DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2025	01/28/2026	1	977,106	6067.7		9,185		683		13,455			(8,480)		1,353		0001
Purchased Call/S&P 500 INDEX/SPX9157SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	1,362,011	5775		64,046		14,685		114,720			(49,266)		3,267		0001
Purchased Call/S&P 500 INDEX/SPX9157S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/20/2026	1	8,447,000	5662.89		421,505		91,073		723,517			(330,275)		19,649		0001
Purchased Call/S&P 500 INDEX/SPXC058SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	4,035,000	6086.37		241,697		13,982		430,581			(227,128)		4,953		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	10,025,000	5614.56		244,610		45,822		389,164			(198,369)		21,794		0001
Purchased Call/S&P 500 INDEX/SPXN137SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,358,000	5776.65		87,010		19,895		138,781			(66,986)		5,656		0001
Purchased Call/S&P 500 INDEX/SPXC056SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,602,147	5909.03		28,518		471		43,201			(27,971)		1,109		0001
Purchased Call/S&P 500 INDEX/SPXM13YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	590,613	6083.57		5,197		518		7,461			(4,671)		940		0001
Purchased Call/S&P 500 INDEX/SPXN137SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	906,270	5776.65		8,156		1,865		12,110			(6,279)		2,174		0001
Purchased Call/S&P 500 INDEX/SPXN139S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	3,638,893	5581		198,436		46,984		344,480			(151,163)		8,832		0001
Purchased Call/S&P 500 INDEX/SPXN135SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2026	1	486,739	5594		25,546		4,981		43,973			(20,550)		1,073		0001
Purchased Call/S&P 500 INDEX/SPX9152SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,792,000	6025.99		116,426		12,509		185,940			(103,737)		4,621		0001
Purchased Call/S&P 500 INDEX/SPXN138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	360,344	5611.85		3,063		751		4,673			(2,308)		895		0001
Purchased Call/S&P 500 INDEX/SPXN134SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/12/2026	1	2,211,724	5599		69,789		13,570		119,477			(56,176)		4,877		0001
Purchased Call/S&P 500 INDEX/SPX9153SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,218,000	6114.63		169,589		20,313		276,058			(149,089)		5,586		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	4,921,246	6129.58		126,968		16,789		187,937			(109,923)		9,016		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	5,356,242	5770.2		116,230		20,663		180,750			(95,475)		11,302		0001
Purchased Call/S&P 500 INDEX/SPXD17D9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	4,809,000	5827.04		294,792		6,551		551,073			(287,503)		3,776		0001
Purchased Call/S&P 500 INDEX/SPX9152S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,040,000	6025.99		134,672		14,469		216,243			(119,994)		5,032		0001
Purchased Call/S&P 500 INDEX/SPXA21LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	3,894,000	6071.17		114,873		9,228		177,766			(105,431)		5,582		0001
Purchased Call/S&P 500 INDEX/SPXN138S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	2,658,850	5768		98,078		22,217		156,624			(75,714)		6,340		0001
Purchased Call/S&P 500 INDEX/SPXN132SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	2,851,829	5861.57		47,340		7,475		70,235			(39,818)		5,684		0001
Purchased Call/S&P 500 INDEX/SPXC057SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	3,509,730	5950		188,832		7,364		334,096			(181,051)		3,557		0001
Purchased Call/S&P 500 INDEX/SPXC05FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,086,000	5667.56		99,986		21,664		162,436			(78,286)		7,178		0001
Purchased Call/S&P 500 INDEX/SPXA210ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/03/2026	1	6,487,339	5850		260,426		43,884		417,036			(216,068)		13,369		0001
Purchased Call/S&P 500 INDEX/SPXM13WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,193,000	6086.37		77,632		4,491		123,550			(72,953)		2,692		0001
Purchased Call/S&P 500 INDEX/SPXC05FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	7,696,000	5667.56		308,610		66,865		513,520			(241,631)		17,902		0001
Purchased Call/S&P 500 INDEX/SPXC058SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	1,846,971	5997		105,416		4,417		180,682			(100,731)		1,933		0001
Purchased Call/S&P 500 INDEX/SPXA21KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	9,902,000	6086.37		481,237		27,840		812,201			(452,231)		12,155		0001
Purchased Call/S&P 500 INDEX/SPXN136SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	3,779,743	5675		145,508		31,122		242,100			(114,327)		8,736		0001
Purchased Call/S&P 500 INDEX/SPXC056SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	3,017,567	5975		107,227		1,481		183,080			(105,459)		1,934		0001
Purchased Call/S&P 500 INDEX/SPXN137S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	4,505,092	5667.56		56,314		12,566		86,690			(43,731)		10,677		0001
Purchased Call/S&P 500 INDEX/SPXC059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/21/2026	1	4,766,801	6049		271,939		15,024		460,144			(256,250)		5,717		0001
Purchased Call/S&P 500 INDEX/SPXC056SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	3,698,000	5942.47		222,620		2,453		415,398			(219,587)		2,164		0001
Purchased Call/S&P 500 INDEX/SPXC059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	3,541,000	6086.37		220,604		12,762		397,171			(207,308)		4,347		0001
Purchased Call/S&P 500 INDEX/SPXM132SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,607,093	6068.5		21,374		2,414		31,062			(18,915)		2,726		0001
Purchased Call/S&P 500 INDEX/SPXN137SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	4,330,544	5776.65		93,973		21,487		143,930			(72,346)		10,387		0001
Purchased Call/S&P 500 INDEX/SPXN134SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	2,563,097	5614.56		32,295		6,050		49,850			(26,190)		5,572		0001
Purchased Call/S&P 500 INDEX/SPX9156SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,482,183	5522		89,178		17,637		141,065			(71,392)		3,291		0001
Purchased Call/S&P 500 INDEX/SPX9153SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	9,128,000	6114.63		379,725		45,482		593,494			(333,824)		15,846		0001
Purchased Call/S&P 500 INDEX/SPXA210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,918,964	5955		97,381		15,462		163,707			(81,735)		5,818		0001
Purchased Call/S&P 500 INDEX/SPXA21NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	1,378,196	6129		77,996		10,342		124,699			(67,497)		2,525		0001
Purchased Call/S&P 500 INDEX/SPXN137SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	9,143,394	5767.57		224,013		50,604		347,512			(173,073)		21,801		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN136SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,448,000	5662.89		138,067		29,832		244,589			(108,184)		5,694		0001
Purchased Call/S&P 500 INDEX/SPXC05G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	5,530,888	5667.56		133,848		29,867		212,199			(103,942)		13,108		0001
Purchased Call/S&P 500 INDEX/SPXM13YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	2,938,000	6037.88		68,749		6,439		104,284			(62,157)		4,549		0001
Purchased Call/S&P 500 INDEX/SPXA21ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,601,605	5869		148,665		413		249,029			(147,848)		963		0001
Purchased Call/S&P 500 INDEX/SPXN134$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	2,090,000	5770.2		69,597		12,846		111,153			(56,702)		4,510		0001
Purchased Call/S&P 500 INDEX/SPXM13VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,729,000	5996.66		57,855		2,417		88,128			(55,312)		2,857		0001
Purchased Call/S&P 500 INDEX/SPX9157$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	3,327,888	5768		184,340		41,757		317,546			(142,306)		7,935		0001
Purchased Call/S&P 500 INDEX/SPXN138S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	5,496,494	5768		216,874		49,126		349,258			(167,422)		13,105		0001
Purchased Call/S&P 500 INDEX/SPXA21K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	7,081,758	6101.24		181,293		11,079		277,855			(169,838)		8,888		0001
Purchased Call/S&P 500 INDEX/SPXA21JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,987,262	5827.04		86,922		1,932		135,333			(84,773)		3,131		0001
Purchased Call/S&P 500 INDEX/SPX9157$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	1,028,782	5675		55,600		11,892		98,398			(43,686)		2,378		0001
Purchased Call/S&P 500 INDEX/SPXD17D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	2,799,000	5827.04		181,375		4,031		349,668			(176,891)		2,198		0001
Purchased Call/S&P 500 INDEX/SPXA21MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	3,323,000	6061.48		137,905		13,297		220,217			(124,303)		5,218		0001
Purchased Call/S&P 500 INDEX/SPXC05ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	1,771,451	5770		51,186		9,125		93,954			(41,970)		3,738		0001
Purchased Call/S&P 500 INDEX/SPXC05E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,984,907	5639		66,922		13,235		105,502			(53,575)		4,408		0001
Purchased Call/S&P 500 INDEX/SPX9156V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	4,828,317	5615		259,399		48,727		456,344			(210,228)		10,496		0001
Purchased Call/S&P 500 INDEX/SPXD17D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	3,457,000	5827.04		219,520		4,878		418,304			(214,092)		2,714		0001
Purchased Call/S&P 500 INDEX/SPXA21LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	3,761,479	6067.7		81,248		6,043		123,406			(75,015)		5,209		0001
Purchased Call/S&P 500 INDEX/SPX9154$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,707,000	6013.13		155,323		21,573		243,831			(133,561)		6,928		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	3,941,038	5955		197,916		31,424		363,374			(166,118)		7,855		0001
Purchased Call/S&P 500 INDEX/SPXN131ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	1,734,762	5983.25		22,899		3,406		33,377			(19,448)		3,367		0001
Purchased Call/S&P 500 INDEX/SPXN135S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,401,267	5638.94		72,447		14,288		115,087			(58,117)		7,553		0001
Purchased Call/S&P 500 INDEX/SPX9151$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,539,492	6071		148,787		11,986		239,955			(136,525)		5,074		0001
Purchased Call/S&P 500 INDEX/SPXA21KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	2,570,000	6101.24		71,189		4,350		109,550			(66,691)		3,226		0001
Purchased Call/S&P 500 INDEX/SPXN137S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,496,838	5667.56		12,274		2,659		18,764			(9,610)		3,482		0001
Purchased Call/S&P 500 INDEX/SPXD17HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	2,510,664	5521.52		43,686		8,592		69,628			(35,068)		5,575		0001
Purchased Call/S&P 500 INDEX/SPXD17HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,975,000	5614.66		67,830		14,201		107,668			(53,521)		6,832		0001
Purchased Call/S&P 500 INDEX/SPX9154$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	6,464,000	6013.13		373,619		51,892		627,632			(321,271)		12,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,850,000	5954.5		352,755		55,853		598,106			(296,547)		11,660		0001
Purchased Call/S&P 500 INDEX/SPX9157SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	3,991,665	5777		144,454		33,121		245,904			(111,118)		9,575		0001
Purchased Call/S&P 500 INDEX/SPX9151SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	3,406,000	6083.57		138,965		13,858		219,362			(124,878)		5,422		0001
Purchased Call/S&P 500 INDEX/SPXC057S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	5,691,000	5918.25		254,388		5,591		425,611			(248,132)		4,468		0001
Purchased Call/S&P 500 INDEX/SPXA211SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	3,123,000	5942.47		193,626		538		369,843			(192,562)		1,156		0001
Purchased Call/S&P 500 INDEX/SPX815ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,437,000	6101.24		150,197		9,179		245,802			(140,706)		4,314		0001
Purchased Call/S&P 500 INDEX/SPX815Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,990,000	6101.24		193,914		11,850		324,953			(181,661)		5,008		0001
Purchased Call/S&P 500 INDEX/SPXC056SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	2,155,000	5942.47		134,472		1,482		257,047			(132,640)		1,261		0001
Purchased Call/S&P 500 INDEX/SPXA21MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,674,000	6144.15		132,631		17,903		200,557			(114,463)		6,799		0001
Purchased Call/S&P 500 INDEX/SPXA21NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	3,830,364	6013		165,244		23,015		260,963			(141,899)		7,159		0001
Purchased Call/S&P 500 INDEX/SPX9153SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,131,000	6114.63		200,354		23,998		321,197			(176,135)		7,171		0001
Purchased Call/S&P 500 INDEX/SPX9154SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	7,205,000	6013.13		336,474		46,732		538,020			(289,330)		13,466		0001
Purchased Call/S&P 500 INDEX/SPX815Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/22/2026	1	2,696,262	6086		114,046		6,653		184,007			(107,153)		3,310		0001
Purchased Call/S&P 500 INDEX/SPXN136SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	4,080,534	5675		142,146		30,404		233,666			(111,686)		9,432		0001
Purchased Call/S&P 500 INDEX/SPXA21MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,005,000	6144.15		151,790		20,489		230,876			(130,996)		7,412		0001
Purchased Call/S&P 500 INDEX/SPXN131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	2,450,113	6013.13		32,587		4,758		47,084			(27,792)		4,712		0001
Purchased Call/S&P 500 INDEX/SPXA21JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	2,673,743	5827.04		41,978		933		64,061			(40,940)		2,099		0001
Purchased Call/S&P 500 INDEX/SPXA21LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	2,381,963	6067.7		39,779		2,959		59,593			(36,727)		3,299		0001
Purchased Call/S&P 500 INDEX/SPXA210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	6,456,000	5954.5		375,739		59,492		630,922			(315,869)		12,868		0001
Purchased Call/S&P 500 INDEX/SPX9152S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	5,516,000	6025.99		268,078		26,808		443,598			(240,828)		8,781		0001
Purchased Call/S&P 500 INDEX/SPX9151SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,455,872	6025.99		88,470		8,847		133,838			(79,477)		5,501		0001
Purchased Call/S&P 500 INDEX/SPXA21LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	5,487,000	6071.17		206,311		16,573		328,317			(189,354)		7,865		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,426,789	5862		196,667		31,139		318,764			(165,330)		8,823		0001
Purchased Call/S&P 500 INDEX/SPXN132SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	3,049,503	5956		112,635		17,521		184,477			(94,997)		6,025		0001
Purchased Call/S&P 500 INDEX/SPXM13YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	2,518,000	6083.57		40,792		4,068		59,744			(36,657)		4,008		0001
Purchased Call/S&P 500 INDEX/SPXN133SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	1,019,851	5770.2		8,159		1,450		12,342			(6,702)		2,152		0001
Purchased Call/S&P 500 INDEX/SPX9152SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,741,000	6025.99		121,370		13,040		182,934			(108,141)		7,847		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	5,687,000	6040.53		215,537		17,363		344,273			(197,773)		8,152		0001
Purchased Call/S&P 500 INDEX/SPX9155$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	2,092,000	5842.63		126,357		21,930		219,095			(104,201)		4,380		0001
Purchased Call/S&P 500 INDEX/SPX9155$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	1,107,249	5954		53,801		8,566		98,165			(45,133)		2,207		0001
Purchased Call/S&P 500 INDEX/SPXC05ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	3,160,997	5615		103,232		19,392		168,943			(83,663)		6,872		0001
Purchased Call/S&P 500 INDEX/SPXD17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,728,368	5614.66		77,550		16,236		122,414			(61,190)		8,562		0001
Purchased Call/S&P 500 INDEX/SPX9150$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,796,000	6039.31		136,445		10,525		228,720			(125,604)		3,941		0001
Purchased Call/S&P 500 INDEX/SPX9153$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	7,263,000	6114.63		319,572		38,277		503,630			(280,942)		12,609		0001
Purchased Call/S&P 500 INDEX/SPX9150$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/28/2026	1	1,735,362	6068		58,579		4,369		94,133			(54,072)		2,403		0001
Purchased Call/S&P 500 INDEX/SPX9152$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,738,000	6025.99		170,030		17,003		299,054			(152,747)		4,359		0001
Purchased Call/S&P 500 INDEX/SPX9152$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,039,113	6081		159,965		15,997		281,786			(143,705)		4,838		0001
Purchased Call/S&P 500 INDEX/SPXC05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	3,472,000	5675.29		113,187		24,009		182,789			(88,999)		8,025		0001
Purchased Call/S&P 500 INDEX/SPXC058$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,591,000	5996.66		120,658		5,041		192,322			(115,354)		3,759		0001
Purchased Call/S&P 500 INDEX/SPX9155$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,488,000	5861.57		153,758		24,278		269,025			(129,326)		4,959		0001
Purchased Call/S&P 500 INDEX/SPX9151$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	1,913,971	6057		110,117		10,706		186,831			(99,226)		3,005		0001
Purchased Call/S&P 500 INDEX/SPXC057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	5,160,000	5918.25		328,692		6,338		628,212			(321,488)		3,820		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	2,087,946	6071.17		45,935		3,690		69,242			(42,159)		2,993		0001
Purchased Call/S&P 500 INDEX/SPXN138$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	233,250	5693.31		1,633		384		2,459			(1,248)		566		0001
Purchased Call/S&P 500 INDEX/SPX9152S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,706,000	6025.99		340,665		34,066		568,764			(306,037)		10,675		0001
Purchased Call/S&P 500 INDEX/SPXC059$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	3,439,000	6101.24		210,123		14,471		370,106			(195,237)		4,589		0001
Purchased Call/S&P 500 INDEX/SPXC05A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,263,000	6040.53		82,373		6,636		130,459			(75,584)		3,244		0001
Purchased Call/S&P 500 INDEX/SPX9156$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	2,474,000	5738.52		130,875		23,202		223,036			(107,568)		5,220		0001
Purchased Call/S&P 500 INDEX/SPX9152$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,830,000	6025.99		159,711		15,971		256,175			(143,477)		6,097		0001
Purchased Call/S&P 500 INDEX/SPX815Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,224,000	6101.24		163,779		10,009		276,652			(153,431)		4,047		0001
Purchased Call/S&P 500 INDEX/SPXA210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	69,788	5955		1,604		255		2,571			(1,346)		139		0001
Purchased Call/S&P 500 INDEX/SPXA210$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,573,000	5954.5		210,102		33,266		329,046			(176,624)		11,108		0001
Purchased Call/S&P 500 INDEX/SPXC05D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,180,638	5739		88,114		15,665		140,987			(72,380)		4,601		0001
Purchased Call/S&P 500 INDEX/SPXC05E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	3,166,612	5615		123,680		23,233		206,417			(100,235)		6,884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	2,121,354	6037.88		34,790		3,259		51,726			(31,454)		3,285		0001
Purchased Call/S&P 500 INDEX/SPXD17G$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2026	1	3,114,366	5849.72		35,815		6,019		52,614			(29,732)		6,418		0001
Purchased Call/S&P 500 INDEX/SPXC05C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/25/2025	02/24/2026	1	2,192,243	.5983		122,878		18,330		207,843			(104,312)		4,255		0001
Purchased Call/S&P 500 INDEX/SPXM13X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	497,605	6101.24		4,230		258		6,140			(3,962)		625		0001
Purchased Call/S&P 500 INDEX/SPXC05B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/18/2025	02/18/2026	1	3,683,192	6129.58		76,610		10,130		111,590			(66,326)		6,748		0001
Purchased Call/S&P 500 INDEX/SPXC05G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2025	03/26/2026	1	4,792,312	5712.2		116,932		27,059		182,547			(89,702)		11,563		0001
Purchased Call/S&P 500 INDEX/SPXC059$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/24/2025	01/26/2026	1	1,964,000	6101.24		115,287		7,940		201,121			(107,119)		2,621		0001
Purchased Call/S&P 500 INDEX/SPXN138$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/26/2026	1	2,006,094	.5725		103,868		24,236		181,449			(79,613)		4,840		0001
Purchased Call/S&P 500 INDEX/SPXC05A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	2,711,000	6040.53		84,583		6,814		131,845			(77,612)		3,886		0001
Purchased Call/S&P 500 INDEX/SPXC05E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/12/2025	03/11/2026	1	2,095,974	.5572		115,270		21,971		198,754			(93,102)		4,589		0001
Purchased Call/S&P 500 INDEX/SPXC057$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/09/2026	1	6,148,000	5918.25		303,711		6,675		520,912			(296,243)		4,827		0001
Purchased Call/S&P 500 INDEX/SPXA210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/03/2026	1	9,008,569	.5850		383,629		64,645		619,029			(318,286)		18,564		0001
Purchased Call/S&P 500 INDEX/SPX9154$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	4,005,821	.6118		203,607		28,279		354,793			(175,080)		7,487		0001
Purchased Call/S&P 500 INDEX/SPXC055$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	3,224,449	5868.55		72,550		201		112,781			(72,153)		1,193		0001
Purchased Call/S&P 500 INDEX/SPXM13S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	1,954,853	5942.47		39,879		111		61,552			(39,660)		723		0001
Purchased Call/S&P 500 INDEX/SPXN137$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	5,253,000	5776.65		284,713		65,100		486,889			(219,190)		12,600		0001
Purchased Call/S&P 500 INDEX/SPX9152$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,771,000	6025.99		101,696		10,170		159,691			(91,358)		4,411		0001
Purchased Call/S&P 500 INDEX/SPXI100N$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	3,393,569	5918.25		71,265		1,374		110,090			(69,703)		2,512		0001
Purchased Call/S&P 500 INDEX/SPXC05A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/05/2025	02/04/2026	1	5,059,150	.6030		287,987		27,048		478,018			(260,296)		7,833		0001
Purchased Call/S&P 500 INDEX/SPXC05C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/25/2025	02/25/2026	1	2,020,000	5955.25		62,014		9,396		94,309			(52,500)		3,956		0001
Purchased Call/S&P 500 INDEX/SPXC05E$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/10/2025	03/06/2026	1	3,115,908	.5770		103,378		18,429		193,723			(84,764)		6,575		0001
Purchased Call/S&P 500 INDEX/SPXN137$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	916,443	5667.56		7,515		1,677		11,476			(5,836)		2,172		0001
Purchased Call/S&P 500 INDEX/SPX9154$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,136,000	6013.13		139,238		19,339		220,302			(119,730)		5,861		0001
Purchased Call/S&P 500 INDEX/SPXC057$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/15/2025	01/14/2026	1	3,249,619	.5843		189,716		6,813		308,972			(182,419)		3,182		0001
Purchased Call/S&P 500 INDEX/SPX9156$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	1,453,940	.5843		67,956		11,892		123,599			(56,008)		3,044		0001
Purchased Call/S&P 500 INDEX/SPXC05C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	2,290,295	5842.63		48,783		8,467		74,750			(40,229)		4,795		0001
Purchased Call/S&P 500 INDEX/SPXD171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,421,000	5667.56		132,429		29,550		233,537			(102,840)		5,738		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	4,228,000	5770.2		139,947		24,879		223,106			(114,956)		8,921		0001
Purchased Call/S&P 500 INDEX/SPXC057SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/14/2025	01/13/2026	1	3,821,567	5836		203,008		6,730		366,181			(195,758)		3,606		0001
Purchased Call/S&P 500 INDEX/SPXC059SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/28/2025	01/27/2026	1	1,761,598	6012		103,001		7,398		172,431			(95,361)		2,396		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,080,843	5827.04		9,728		216		14,568			(9,487)		849		0001
Purchased Call/S&P 500 INDEX/SPXC05DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	2,169,161	5739		81,773		14,537		129,920			(67,170)		4,577		0001
Purchased Call/S&P 500 INDEX/SPX9157SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,009,738	5693		68,235		16,111		118,916			(52,113)		4,878		0001
Purchased Call/S&P 500 INDEX/SPX9153SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/13/2026	1	1,218,987	6115		61,455		7,381		98,874			(53,944)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXC05DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	1,232,622	5770.2		44,128		7,845		70,856			(36,248)		2,601		0001
Purchased Call/S&P 500 INDEX/SPXC05AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	3,118,000	6040.53		70,155		5,651		106,651			(64,373)		4,469		0001
Purchased Call/S&P 500 INDEX/SPXC05DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	6,831,000	5770.2		280,071		49,790		456,706			(230,058)		14,413		0001
Purchased Call/S&P 500 INDEX/SPX9153SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,687,000	6114.63		150,203		17,991		247,869			(132,047)		4,665		0001
Purchased Call/S&P 500 INDEX/SPXC05BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/14/2025	02/17/2026	1	4,365,404	6114.63		94,729		12,265		138,901			(82,373)		7,915		0001
Purchased Call/S&P 500 INDEX/SPX9153SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,458,258	6115		91,017		10,902		138,860			(80,015)		4,268		0001
Purchased Call/S&P 500 INDEX/SPXC05ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	02/02/2026	1	3,672,000	6040.53		48,470		4,273		71,906			(44,112)		5,521		0001
Purchased Call/S&P 500 INDEX/SPXC05ASI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	1,894,821	6037.88		25,201		2,360		37,006			(22,785)		2,934		0001
Purchased Call/S&P 500 INDEX/SPXC05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/13/2025	02/12/2026	1	2,499,890	6053		90,216		10,554		134,641			(79,558)		4,290		0001
Purchased Call/S&P 500 INDEX/SPXC058SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	3,589,000	5996.66		132,075		5,518		213,415			(126,270)		3,757		0001
Purchased Call/S&P 500 INDEX/SPXC05FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	5,498,000	5667.56		246,310		53,367		418,013			(192,853)		12,789		0001
Purchased Call/S&P 500 INDEX/SPXA21USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,343,000	5942.47		149,952		417		292,638			(149,128)		867		0001
Purchased Call/S&P 500 INDEX/SPXA21JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,280,474	5827.04		78,731		1,750		122,804			(76,785)		2,576		0001
Purchased Call/S&P 500 INDEX/SPXA21MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/06/2026	1	2,951,000	6083.57		75,546		7,534		113,677			(67,888)		4,698		0001
Purchased Call/S&P 500 INDEX/SPXA21KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	9,299,306	5996.66		237,132		9,908		369,173			(226,709)		9,735		0001
Purchased Call/S&P 500 INDEX/SPX9155SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	4,525,291	5850		246,087		41,468		417,289			(204,171)		9,325		0001
Purchased Call/S&P 500 INDEX/SPXA21NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	7,306,892	5954.5		95,720		15,156		140,221			(80,468)		14,564		0001
Purchased Call/S&P 500 INDEX/SPX9155SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	4,061,000	5842.63		235,944		40,949		404,298			(194,573)		8,502		0001
Purchased Call/S&P 500 INDEX/SPX9154SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	2,248,759	6144		89,344		12,161		139,103			(77,072)		4,162		0001
Purchased Call/S&P 500 INDEX/SPXC05FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	4,848,000	5667.56		117,322		25,420		186,222			(91,859)		11,277		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	3,279,161	6071.17		38,366		3,082		56,188			(35,213)		4,701		0001
Purchased Call/S&P 500 INDEX/SPXI00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	1,927,640	6053		109,847		12,851		175,367			(96,870)		3,308		0001
Purchased Call/S&P 500 INDEX/SPX9154SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,464,000	6013.13		173,546		24,104		281,330			(149,231)		6,474		0001
Purchased Call/S&P 500 INDEX/SPX9154S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,079,000	6117.52		259,537		35,947		411,111			(223,273)		9,493		0001
Purchased Call/S&P 500 INDEX/SPX9157SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,830,000	5712.2		171,967		39,794		284,479			(131,920)		9,241		0001
Purchased Call/S&P 500 INDEX/SPX9156S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,237,727	5843		77,561		13,573		132,812			(63,924)		4,685		0001
Purchased Call/S&P 500 INDEX/SPXC057SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	2,060,186	5836		112,964		3,745		206,113			(108,929)		1,944		0001
Purchased Call/S&P 500 INDEX/SPXC058SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	9,055,000	5996.66		520,663		21,755		948,657			(497,776)		9,479		0001
Purchased Call/S&P 500 INDEX/SPXM13WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	2,589,075	6049		90,034		4,974		139,615			(84,840)		3,105		0001
Purchased Call/S&P 500 INDEX/SPX9154S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,114,000	6117.52		222,970		30,882		344,360			(191,816)		9,558		0001
Purchased Call/S&P 500 INDEX/SPXC056SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,712,964	5909.03		20,213		334		29,939			(19,825)		1,186		0001
Purchased Call/S&P 500 INDEX/SPXC055SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,048,000	5868.55		101,498		281		162,959			(100,942)		1,128		0001
Purchased Call/S&P 500 INDEX/SPXA211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	96	5918.25		8				15			(8)				0001
Purchased Call/S&P 500 INDEX/SPXC05HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	7,883,000	5580.94		316,108		74,637		526,689			(241,423)		19,132		0001
Purchased Call/S&P 500 INDEX/SPX9152SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	6,042,174	6066		229,468		25,356		357,788			(203,622)		10,125		0001
Purchased Call/S&P 500 INDEX/SPXM13WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	251,415	6101.24		1,710		118		2,486			(1,589)		336		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,556,489	5675.29		53,175		11,280		83,596			(41,812)		5,909		0001
Purchased Call/S&P 500 INDEX/SPXA211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	935,456	5869		55,523		154		94,163			(55,218)		346		0001
Purchased Call/S&P 500 INDEX/SPXC058SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	3,623,795	6049.24		82,260		4,532		125,423			(77,527)		4,346		0001
Purchased Call/S&P 500 INDEX/SPXD171SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	2,881,928	5767.57		49,569		11,197		75,518			(38,297)		6,871		0001
Purchased Call/S&P 500 INDEX/SPXC05FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,123,000	5667.56		108,993		23,615		179,097			(85,338)		7,265		0001
Purchased Call/S&P 500 INDEX/SPX9150SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,030,000	6039.31		65,163		5,026		101,790			(59,986)		2,861		0001
Purchased Call/S&P 500 INDEX/SPX9153SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,421,568	6115		104,342		12,498		162,571			(91,729)		4,204		0001
Purchased Call/S&P 500 INDEX/SPX9153SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	5,359,000	6114.63		312,430		37,422		519,412			(274,663)		9,303		0001
Purchased Call/S&P 500 INDEX/SPXC05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	2,371,900	5581		85,264		20,188		138,215			(64,951)		5,757		0001
Purchased Call/S&P 500 INDEX/SPXC059SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	3,529,816	6119		186,099		11,373		325,199			(174,340)		4,430		0001
Purchased Call/S&P 500 INDEX/SPXC058SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	6,824,000	6086.37		385,556		22,305		676,066			(362,317)		8,377		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/21/2025	02/19/2026	1	3,086,315	.6141		152,523		20,818		269,053			(131,515)		5,711		0001
Purchased Call/S&P 500 INDEX/SPXC05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/31/2025	03/27/2026	1	4,693,571	.5581		184,927		43,785		302,798			(140,873)		11,391		0001
Purchased Call/S&P 500 INDEX/SPXA21JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,760,000	5827.04		62,832		1,904		95,009			(60,778)		4,315		0001
Purchased Call/S&P 500 INDEX/SPX9151$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	7,103,573	6025.99		160,541		16,054		241,106			(144,222)		11,308		0001
Purchased Call/S&P 500 INDEX/SPXC05F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/19/2025	03/19/2026	1	5,561,000	5675.29		227,445		48,246		378,908			(178,840)		12,854		0001
Purchased Call/S&P 500 INDEX/SPXC05HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/27/2025	03/26/2026	1	2,576,202	.5712		88,518		20,654		141,446			(67,847)		6,216		0001
Purchased Call/S&P 500 INDEX/SPXC059$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/28/2025	01/23/2026	1	1,111,925	.6110		56,610		3,479		100,641			(52,993)		1,396		0001
Purchased Call/S&P 500 INDEX/SPXC05D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/10/2025	03/10/2026	1	3,423,637	5614.56		73,608		13,789		116,379			(59,693)		7,443		0001
Purchased Call/S&P 500 INDEX/SPXC057$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/08/2025	01/07/2026	1	2,848,152	.5909		117,300		1,944		191,550			(115,044)		1,972		0001
Purchased Call/S&P 500 INDEX/SPXC05HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	4,607,000	5580.94		166,773		39,377		275,317			(127,371)		11,181		0001
Purchased Call/S&P 500 INDEX/SPXI00PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	2,219,142	6012.28		37,504		2,686		56,900			(34,729)		3,018		0001
Purchased Call/S&P 500 INDEX/SPX9150$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	4,281,000	6039.31		178,518		13,770		289,484			(164,334)		6,033		0001
Purchased Call/S&P 500 INDEX/SPX9156$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	3,306,929	.5843		122,256		21,395		211,487			(100,760)		6,924		0001
Purchased Call/S&P 500 INDEX/SPX9156$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2026	1	2,154,000	5770.2		114,808		21,190		194,875			(93,536)		4,649		0001
Purchased Call/S&P 500 INDEX/SPXC057S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/08/2025	01/09/2026	1	3,565,000	5918.25		218,891		4,811		407,180			(213,508)		2,799		0001
Purchased Call/S&P 500 INDEX/SPXA21JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,723,000	5827.04		117,906		3,573		196,909			(114,051)		2,469		0001
Purchased Call/S&P 500 INDEX/SPXI000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/21/2025	01/21/2026	1	5,759,782	6049.24		147,450		8,124		227,648			(138,967)		6,908		0001
Purchased Call/S&P 500 INDEX/SPXC05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/27/2025	03/25/2026	1	1,865,858	.5777		68,366		15,806		114,760			(52,546)		4,475		0001
Purchased Call/S&P 500 INDEX/SPXC05C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	1,894,000	5842.63		56,820		9,861		88,699			(46,857)		3,965		0001
Purchased Call/S&P 500 INDEX/SPX9157$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,422,000	5712.2		195,738		45,295		342,041			(150,155)		8,257		0001
Purchased Call/S&P 500 INDEX/SPX9157$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,787,000	5580.94		160,948		38,001		270,411			(122,921)		9,191		0001
Purchased Call/S&P 500 INDEX/SPXC05G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/23/2026	1	1,857,000	5667.56		62,581		13,964		101,991			(48,598)		4,401		0001
Purchased Call/S&P 500 INDEX/SPXI000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/31/2025	02/02/2026	1	3,585,974	6040.53		80,326		7,081		122,399			(73,103)		5,391		0001
Purchased Call/S&P 500 INDEX/SPX9152$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,890,000	6025.99		319,696		31,970		523,369			(287,199)		10,968		0001
Purchased Call/S&P 500 INDEX/SPXC05E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/10/2025	03/10/2026	1	2,640,000	5614.56		132,528		24,826		228,238			(107,475)		5,739		0001
Purchased Call/S&P 500 INDEX/SPXC05HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/31/2025	03/27/2026	1	11,156,299	.5581		467,986		110,804		772,236			(356,499)		27,077		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,779,000	5580.94		74,199		17,519		118,696			(56,669)		6,745		0001
Purchased Call/S&P 500 INDEX/SPXC05GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2026	1	2,455,076	5777		77,261		17,714		129,081			(59,431)		5,889		0001
Purchased Call/S&P 500 INDEX/SPXC05HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	3,535,852	5712		139,275		32,498		225,705			(106,752)		8,532		0001
Purchased Call/S&P 500 INDEX/SPX9154SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,184,306	6119		72,817		10,114		116,665			(62,615)		4,082		0001
Purchased Call/S&P 500 INDEX/SPX9156SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,310,029	5739		128,034		22,762		216,996			(105,171)		4,874		0001
Purchased Call/S&P 500 INDEX/SPXD17IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,871,000	5667.56		214,841		46,549		380,887			(168,213)		9,005		0001
Purchased Call/S&P 500 INDEX/SPX9152SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,284,000	6025.99		142,522		15,312		249,929			(126,988)		3,781		0001
Purchased Call/S&P 500 INDEX/SPXC05GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,022,000	5693.31		57,829		13,616		91,338			(44,204)		4,907		0001
Purchased Call/S&P 500 INDEX/SPX9154SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2025	02/20/2026	1	2,952,447	6013		120,216		16,743		187,599			(103,233)		5,518		0001
Purchased Call/S&P 500 INDEX/SPXC05HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	3,948,742	5580.94		49,359		11,966		76,054			(37,389)		9,749		0001
Purchased Call/S&P 500 INDEX/SPXC05HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,314,000	5580.94		46,049		10,873		72,343			(35,169)		5,616		0001
Purchased Call/S&P 500 INDEX/SPX9152S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,487,759	6025.99		118,933		11,893		184,659			(106,843)		5,552		0001
Purchased Call/S&P 500 INDEX/SPX9157SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	3,914,000	5693.31		199,223		46,908		339,635			(152,282)		9,499		0001
Purchased Call/S&P 500 INDEX/SPXC05GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,366,000	5693.31		74,056		17,437		117,968			(56,607)		5,742		0001
Purchased Call/S&P 500 INDEX/SPX9153SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	8,184,000	6114.63		311,810		37,348		481,687			(274,119)		14,207		0001
Purchased Call/S&P 500 INDEX/SPXD17IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,144,000	5667.56		110,630		24,686		192,227			(85,912)		5,081		0001
Purchased Call/S&P 500 INDEX/SPXC05HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,529,000	5580.94		70,306		17,044		112,705			(53,256)		6,244		0001
Purchased Call/S&P 500 INDEX/SPXC05HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	3,411,000	5580.94		110,516		26,792		179,478			(83,715)		8,422		0001
Purchased Call/S&P 500 INDEX/SPXD17HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	4,530,000	5614.66		109,626		22,952		174,795			(86,499)		10,403		0001
Purchased Call/S&P 500 INDEX/SPXM13SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	11,035,902	5942.47		145,674		405		220,628			(144,874)		4,084		0001
Purchased Call/S&P 500 INDEX/SPXD17DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/13/2026	1	3,065,000	5836.22		157,541		5,208		274,609			(151,930)		2,892		0001
Purchased Call/S&P 500 INDEX/SPXD17HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	8,850,000	5614.66		398,250		83,380		677,096			(314,236)		20,324		0001
Purchased Call/S&P 500 INDEX/SPXD17DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/08/2026	1	1,163,541	5918		60,797		1,185		117,381			(59,457)		861		0001
Purchased Call/S&P 500 INDEX/SPXD17HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,905,000	5614.66		209,308		43,822		367,718			(165,153)		8,968		0001
Purchased Call/S&P 500 INDEX/SPX9152SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,147,726	6082		167,110		16,711		277,296			(150,124)		6,603		0001
Purchased Call/S&P 500 INDEX/SPX9153SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/12/2026	1	1,822,189	6054		105,859		12,419		167,413			(93,319)		3,127		0001
Purchased Call/S&P 500 INDEX/SPXD17DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	2,487,000	5827.04		158,671		4,808		301,596			(153,482)		2,255		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/26/2026	1	4,346,000	5956.06		192,962		29,768		306,067			(162,829)		8,587		0001
Purchased Call/S&P 500 INDEX/SPXD17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	2,828,863	5778.15		36,492		6,233		54,789			(30,194)		5,876		0001
Purchased Call/S&P 500 INDEX/SPXD17HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,948,000	5614.66		168,185		35,212		283,537			(132,705)		9,067		0001
Purchased Call/S&P 500 INDEX/SPXA21MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/05/2025	02/04/2026	1	6,215,476	.6034		268,562		25,224		425,699			(242,739)		9,623		0001
Purchased Call/S&P 500 INDEX/SPX9153SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,567,000	6114.63		274,020		32,821		458,287			(240,897)		7,928		0001
Purchased Call/S&P 500 INDEX/SPXD171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,930,000	5667.56		211,041		45,726		370,685			(165,238)		9,142		0001
Purchased Call/S&P 500 INDEX/SPXC05HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,377,000	5580.94		50,630		12,274		79,910			(38,352)		5,869		0001
Purchased Call/S&P 500 INDEX/SPX9154SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	5,389,000	6013.13		252,205		36,823		400,827			(215,096)		10,364		0001
Purchased Call/S&P 500 INDEX/SPX9154SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	11,510,000	5956.06		537,517		82,923		861,202			(453,576)		22,742		0001
Purchased Call/S&P 500 INDEX/SPXD17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	5,828,348	.5675		232,143		48,096		405,710			(183,674)		13,298		0001
Purchased Call/S&P 500 INDEX/SPX9152SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,311,314	.6066		79,419		8,776		122,192			(70,474)		3,873		0001
Purchased Call/S&P 500 INDEX/SPXD17HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	7,182,000	5614.66		287,998		60,297		481,991			(227,242)		16,494		0001
Purchased Call/S&P 500 INDEX/SPXD17ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	875,126	.6026		51,063		5,120		83,510			(45,829)		1,393		0001
Purchased Call/S&P 500 INDEX/SPXD17FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	3,974,510	.6115		215,014		27,916		350,149			(186,660)		7,207		0001
Purchased Call/S&P 500 INDEX/SPXD17FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	7,756,000	6051.97		341,264		39,485		546,364			(301,060)		13,311		0001
Purchased Call/S&P 500 INDEX/SPXD17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	1,950,225	.5572		65,471		12,479		104,451			(52,880)		4,270		0001
Purchased Call/S&P 500 INDEX/SPXD17ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,563,000	6083.57		153,524		15,310		262,013			(137,961)		4,080		0001
Purchased Call/S&P 500 INDEX/SPXC05HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,492,000	5580.94		82,734		19,535		134,805			(63,187)		6,048		0001
Purchased Call/S&P 500 INDEX/SPXA21KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	2,595,000	5949.91		95,237		3,673		154,626			(91,323)		2,630		0001
Purchased Call/S&P 500 INDEX/SPX9154SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,703,000	5956.06		150,017		23,143		249,276			(126,589)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXA21MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	8,443,000	6061.48		392,600		37,854		639,372			(353,877)		13,258		0001
Purchased Call/S&P 500 INDEX/SPXI00WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,601,321	5599.3		32,517		6,270		50,503			(26,191)		5,736		0001
Purchased Call/S&P 500 INDEX/SPXI00XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	2,487,000	5521.52		105,200		20,690		180,181			(84,448)		5,523		0001
Purchased Call/S&P 500 INDEX/SPXI00XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	4,328,000	5638.94		157,972		31,156		262,087			(126,725)		9,611		0001
Purchased Call/S&P 500 INDEX/SPXI00QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	3,197,000	6061.48		193,099		18,618		334,383			(174,053)		5,020		0001
Purchased Call/S&P 500 INDEX/SPXA210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	10,127,000	5954.5		471,918		74,720		758,198			(396,722)		20,185		0001
Purchased Call/S&P 500 INDEX/SPXD171S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	5,586,000	5667.56		275,948		61,575		475,307			(214,292)		13,238		0001
Purchased Call/S&P 500 INDEX/SPXC05GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	3,620,000	5693.31		88,328		20,797		137,971			(67,516)		8,786		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,589,000	6051.97		131,357		15,198		204,286			(115,882)		6,159		0001
Purchased Call/S&P 500 INDEX/SPXD17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	3,045,086	6115		104,002		13,503		157,703			(90,288)		5,521		0001
Purchased Call/S&P 500 INDEX/SPXD17GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/04/2026	1	6,951,114	5778		286,735		49,109		444,721			(237,108)		14,439		0001
Purchased Call/S&P 500 INDEX/SPXI00SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/13/2025	02/12/2026	1	1,882,163	6052		79,044		9,247		119,810			(69,706)		3,230		0001
Purchased Call/S&P 500 INDEX/SPXA21LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	4,327,000	6012.28		109,473		7,841		170,147			(101,375)		5,884		0001
Purchased Call/S&P 500 INDEX/SPXA21MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,615,000	6144.15		143,183		19,328		210,740			(123,568)		10,391		0001
Purchased Call/S&P 500 INDEX/SPXD17HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	4,670,624	5675		163,110		33,794		279,563			(129,054)		10,656		0001
Purchased Call/S&P 500 INDEX/SPXD171S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,286,000	5667.56		186,316		40,369		332,208			(145,879)		7,644		0001
Purchased Call/S&P 500 INDEX/SPXD17DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	5,093,000	6071.17		220,527		17,715		358,104			(202,401)		7,301		0001
Purchased Call/S&P 500 INDEX/SPXC05HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	2,433,290	5581		79,779		18,889		128,197			(60,774)		5,906		0001
Purchased Call/S&P 500 INDEX/SPXA21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,325,886	5918		132,913		2,954		234,986			(129,627)		2,611		0001
Purchased Call/S&P 500 INDEX/SPXA21PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	3,748,000	5580.94		63,341		14,956		99,211			(48,376)		9,096		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,873,000	6144.15		230,056		31,054		374,250			(198,542)		7,167		0001
Purchased Call/S&P 500 INDEX/SPXD17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	6,895,271	5675		257,143		53,275		444,702			(203,453)		15,732		0001
Purchased Call/S&P 500 INDEX/SPXI00YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/16/2026	1	2,352,000	5638.94		80,909		16,494		133,342			(64,374)		5,331		0001
Purchased Call/S&P 500 INDEX/SPXI00XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,976,000	5599.3		168,739		32,539		301,086			(135,916)		6,563		0001
Purchased Call/S&P 500 INDEX/SPXI00RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/12/2025	02/10/2026	1	2,893,692	6066		118,825		13,166		189,737			(105,404)		4,849		0001
Purchased Call/S&P 500 INDEX/SPX9154S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2025	02/20/2026	1	1,767,860	6013		60,917		8,484		92,998			(52,311)		3,304		0001
Purchased Call/S&P 500 INDEX/SPX9156SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,939,620	5739		110,273		19,604		188,029			(90,581)		4,093		0001
Purchased Call/S&P 500 INDEX/SPXC05HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,236,000	5580.94		69,316		16,366		112,491			(52,939)		5,427		0001
Purchased Call/S&P 500 INDEX/SPXI00QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/03/2026	1	1,674,963	6003		90,209		8,246		145,617			(81,760)		2,556		0001
Purchased Call/S&P 500 INDEX/SPXN133SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	8,255,240	5770.2		104,842		18,639		159,644			(86,120)		17,418		0001
Purchased Call/S&P 500 INDEX/SPXD17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	2,321,421	5521.52		28,786		5,661		45,221			(23,107)		5,155		0001
Purchased Call/S&P 500 INDEX/SPXI00XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	7,326,000	5638.94		362,637		71,520		629,448			(290,907)		16,269		0001
Purchased Call/S&P 500 INDEX/SPXI00QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	2,466,000	6061.48		145,494		14,028		249,712			(131,144)		3,872		0001
Purchased Call/S&P 500 INDEX/SPXA21NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/26/2026	1	6,659,000	5956.06		169,139		26,093		254,295			(142,725)		13,157		0001
Purchased Call/S&P 500 INDEX/SPXA21PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2026	1	4,165,879	5599		164,112		31,911		290,920			(132,101)		9,187		0001
Purchased Call/S&P 500 INDEX/SPXC057S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	3,518,000	5937.34		129,462		5,394		209,542			(123,787)		3,683		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC057SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/16/2026	1	4,182,000	5937.34		104,550		4,356		162,131			(99,967)		4,378		0001
Purchased Call/S&P 500 INDEX/SPXM13II$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/22/2026	1	2,714,521	.6086		96,238		5,614		151,669			(90,421)		3,332		0001
Purchased Call/S&P 500 INDEX/SPXA21JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	5,704,741	5827.04		144,900		3,220		227,790			(141,318)		4,479		0001
Purchased Call/S&P 500 INDEX/SPXD17FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,179,000	6115.07		58,833		7,027		87,659			(51,741)		3,783		0001
Purchased Call/S&P 500 INDEX/SPXD17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,194,685	.5615		121,612		22,908		202,183			(98,496)		6,945		0001
Purchased Call/S&P 500 INDEX/SPXC057SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/10/2025	01/12/2026	1	3,307,000	5827.04		124,343		3,768		202,818			(120,277)		2,998		0001
Purchased Call/S&P 500 INDEX/SPXN135SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,428,000	5638.94		77,816		15,347		124,227			(62,424)		7,613		0001
Purchased Call/S&P 500 INDEX/SPXA21PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	03/26/2026	1	3,674,481	5712.2		46,298		10,714		70,285			(35,517)		8,866		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	6,879,000	6066.44		175,415		19,329		264,495			(155,710)		11,528		0001
Purchased Call/S&P 500 INDEX/SPXD17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	4,234,000	6071.17		215,511		17,312		361,317			(197,797)		6,069		0001
Purchased Call/S&P 500 INDEX/SPXD17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	11,997,000	6051.97		555,461		64,268		897,903			(490,023)		20,589		0001
Purchased Call/S&P 500 INDEX/SPXC057SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/14/2025	01/13/2026	1	2,328,652	.5836		99,080		3,284		168,543			(95,541)		2,197		0001
Purchased Call/S&P 500 INDEX/SPXD17ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,577,372	6025.99		46,650		4,665		68,903			(41,908)		4,103		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	523,125	6025.99		4,394		472		6,373			(3,915)		866		0001
Purchased Call/S&P 500 INDEX/SPXD17DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	2,077,532	6039.31		45,706		3,526		69,182			(42,074)		2,928		0001
Purchased Call/S&P 500 INDEX/SPXN135SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	4,561,363	5638.94		57,017		11,623		88,306			(45,365)		10,338		0001
Purchased Call/S&P 500 INDEX/SPXD17DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/23/2026	1	1,849,933	6101.24		36,444		2,227		54,647			(34,141)		2,322		0001
Purchased Call/S&P 500 INDEX/SPXC059S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/23/2025	01/23/2026	1	2,837,000	6118.71		163,128		9,941		282,066			(152,848)		3,561		0001
Purchased Call/S&P 500 INDEX/SPXI100II$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	7,113,000	5572.07		322,219		61,248		548,563			(260,423)		15,575		0001
Purchased Call/S&P 500 INDEX/SPX9154SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	02/26/2025	02/26/2026	1	2,582,000	5956.06		126,518		19,518		204,617			(106,760)		5,102		0001
Purchased Call/S&P 500 INDEX/SPXM13USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	2,726,279	5937.34		53,435		2,226		81,350			(51,093)		2,854		0001
Purchased Call/S&P 500 INDEX/SPXD17FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,945,000	6051.97		167,636		19,396		258,737			(147,887)		8,486		0001
Purchased Call/S&P 500 INDEX/SPXD17DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	3,010,000	5827.04		148,393		4,497		255,013			(143,541)		2,729		0001
Purchased Call/S&P 500 INDEX/SPXD17ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,331,000	6083.57		67,832		6,764		102,851			(60,956)		3,711		0001
Purchased Call/S&P 500 INDEX/SPXC05AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	4,198,000	6040.53		68,847		5,546		102,811			(63,173)		6,018		0001
Purchased Call/S&P 500 INDEX/SPXD17ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,345,770	6051.97		73,607		8,517		109,259			(64,935)		5,742		0001
Purchased Call/S&P 500 INDEX/SPXD17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,034,000	6051.97		106,175		12,285		176,531			(93,667)		3,491		0001
Purchased Call/S&P 500 INDEX/SPXC05CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/25/2025	02/24/2026	1	2,590,747	.5983		88,263		13,166		136,731			(74,926)		5,028		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN134$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	4,015,000	5770.2		174,653		31,049		287,290			(143,465)		8,472		0001
Purchased Call/S&P 500 INDEX/SPXI00P$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2025	01/30/2026	1	3,249,000	6071.17		200,463		16,104		354,521			(183,987)		4,657		0001
Purchased Call/S&P 500 INDEX/SPXC05A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	549,065	6037.88		4,996		468		7,248			(4,517)		850		0001
Purchased Call/S&P 500 INDEX/SPXC058$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,713,000	5996.66		159,524		6,665		291,480			(152,512)		2,840		0001
Purchased Call/S&P 500 INDEX/SPXD17E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	3,782,000	6061.48		167,164		16,118		268,885			(150,677)		5,939		0001
Purchased Call/S&P 500 INDEX/SPXC059$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	2,463,000	6101.24		151,967		9,287		269,217			(142,365)		3,091		0001
Purchased Call/S&P 500 INDEX/SPXM13V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	3,066,293	5996.66		58,260		2,434		88,375			(55,699)		3,210		0001
Purchased Call/S&P 500 INDEX/SPXD17E$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,291,958	6025.99		48,590		4,859		72,307			(43,650)		3,649		0001
Purchased Call/S&P 500 INDEX/SPXD17E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	4,117,519	6025.99		54,763		5,884		80,082			(48,794)		6,815		0001
Purchased Call/S&P 500 INDEX/SPXC05G$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,081,900	5712.2		32,478		7,515		49,746			(24,914)		5,023		0001
Purchased Call/S&P 500 INDEX/SPXC05B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	2,824,000	6114.63		68,058		8,152		100,567			(59,832)		4,902		0001
Purchased Call/S&P 500 INDEX/SPXA210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	7,222,000	5954.5		300,435		47,569		475,792			(252,564)		14,394		0001
Purchased Call/S&P 500 INDEX/SPXI00Q$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	3,844,000	6061.48		240,250		23,165		419,632			(216,554)		6,036		0001
Purchased Call/S&P 500 INDEX/SPXI00R$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/11/2026	1	4,193,334	.6069		174,097		19,718		278,414			(154,009)		7,112		0001
Purchased Call/S&P 500 INDEX/SPXC059$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	5,946,145	.6012		331,869		23,836		548,920			(307,252)		8,086		0001
Purchased Call/S&P 500 INDEX/SPXC05E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	2,534,844	5675.12		45,374		9,375		70,908			(35,926)		5,783		0001
Purchased Call/S&P 500 INDEX/SPXC057$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	2,060,515	.5950		78,993		3,081		128,592			(75,738)		2,089		0001
Purchased Call/S&P 500 INDEX/SPXC05A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	3,537,484	6040.53		60,137		5,301		89,931			(54,730)		5,318		0001
Purchased Call/S&P 500 INDEX/SPXD17D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	4,145,000	5918.25		194,815		3,757		330,812			(190,545)		3,068		0001
Purchased Call/S&P 500 INDEX/SPXD17F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	8,010,165	.6115		323,688		42,026		500,829			(281,004)		14,524		0001
Purchased Call/S&P 500 INDEX/SPXC05E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	6,357,966	.5769		231,409		41,254		440,686			(189,743)		13,415		0001
Purchased Call/S&P 500 INDEX/SPXM13U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	484,933	5827.04		4,219		128		6,292			(4,081)		440		0001
Purchased Call/S&P 500 INDEX/SPXD17G$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2026	1	2,596,476	5954.5		43,102		7,124		63,299			(35,937)		5,307		0001
Purchased Call/S&P 500 INDEX/SPXM13V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	6,209,000	5996.66		149,637		6,252		231,279			(143,059)		6,500		0001
Purchased Call/S&P 500 INDEX/SPXA210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,935,143	5954.5		110,054		17,425		164,976			(92,518)		9,836		0001
Purchased Call/S&P 500 INDEX/SPXC05G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,485,129	.5663		184,370		39,947		310,185			(144,355)		10,433		0001
Purchased Call/S&P 500 INDEX/SPXD17G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	3,482,544	.5572		136,144		25,950		220,647			(109,962)		7,625		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	10,878,411	5638.94		134,892		26,604		210,802			(108,210)		24,158		0001
Purchased Call/S&P 500 INDEX/SPXC05A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/06/2026	1	3,296,217	6026		124,087		12,443		188,665			(111,369)		5,247		0001
Purchased Call/S&P 500 INDEX/SPXC05FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,077,000	5675.29		124,412		26,390		224,053			(97,826)		4,801		0001
Purchased Call/S&P 500 INDEX/SPXC05CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/03/2026	1	3,790,619	5850		141,659		23,871		225,511			(117,531)		7,811		0001
Purchased Call/S&P 500 INDEX/SPXC059$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	5,537,310	6012		247,924		17,807		392,389			(229,534)		7,530		0001
Purchased Call/S&P 500 INDEX/SPXN136S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	1,005,636	5675.29		8,548		1,813		13,095			(6,721)		2,324		0001
Purchased Call/S&P 500 INDEX/SPXM13T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,105,000	5942.47		50,731		141		78,905			(50,452)		779		0001
Purchased Call/S&P 500 INDEX/SPXC05FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	2,670,000	5667.56		60,876		13,190		96,201			(47,664)		6,211		0001
Purchased Call/S&P 500 INDEX/SPXC05DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	4,720,891	5770.2		116,606		21,522		181,648			(95,001)		10,188		0001
Purchased Call/S&P 500 INDEX/SPXA21NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	3,608,334	6128		195,966		25,984		311,875			(169,586)		6,610		0001
Purchased Call/S&P 500 INDEX/SPXD17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	03/04/2025	03/04/2026	1	856,405	5778.15		7,879		1,346		11,623			(6,519)		1,779		0001
Purchased Call/S&P 500 INDEX/SPXC05DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,965,000	5770.2		122,636		21,802		191,274			(100,736)		10,476		0001
Purchased Call/S&P 500 INDEX/SPXM13V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,743,051	5937		113,139		4,727		176,511			(108,166)		2,872		0001
Purchased Call/S&P 500 INDEX/SPXC05ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,407,988	5522		59,186		11,705		89,905			(47,381)		3,127		0001
Purchased Call/S&P 500 INDEX/SPXD17ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	02/06/2025	02/06/2026	1	1,760,366	6083.57		38,376		3,827		56,879			(34,486)		2,802		0001
Purchased Call/S&P 500 INDEX/SPXD17DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	01/10/2025	01/12/2026	1	2,328,000	5827.04		123,151		3,732		215,736			(119,124)		2,111		0001
Purchased Call/S&P 500 INDEX/SPXI100TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/26/2025	02/26/2026	1	5,322,000	5956.06		202,236		31,199		314,264			(170,654)		10,516		0001
Purchased Call/S&P 500 INDEX/SPXM13VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	2,435,000	5996.66		56,736		2,970		86,938			(53,652)		2,850		0001
Purchased Call/S&P 500 INDEX/SPXC05GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	1,891,405	5663		61,212		13,263		100,078			(47,927)		4,400		0001
Purchased Call/S&P 500 INDEX/SPXA21KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2025	01/16/2026	1	2,772,000	5937.34		81,220		3,384		128,032			(77,659)		2,902		0001
Purchased Call/S&P 500 INDEX/SPXA21KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/26/2026	1	4,263,797	6101.24		96,788		6,666		146,277			(89,931)		5,690		0001
Purchased Call/S&P 500 INDEX/SPXD17ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	01/30/2025	01/29/2026	1	1,047,998	6044		60,092		4,674		100,253			(55,305)		1,477		0001
Purchased Call/S&P 500 INDEX/SPXI100TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/23/2026	1	2,038,000	6013.13		122,688		17,913		207,970			(104,635)		3,919		0001
Purchased Call/S&P 500 INDEX/SPXI100TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/26/2025	02/26/2026	1	3,308,000	5956.06		114,126		17,606		175,544			(96,304)		6,536		0001
Purchased Call/S&P 500 INDEX/SPXD17ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	01/30/2025	01/29/2026	1	2,047,326	6039		75,282		5,855		115,635			(69,284)		2,885		0001
Purchased Call/S&P 500 INDEX/SPXI100TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/23/2026	1	3,812,000	6013.13		108,642		15,862		163,192			(92,657)		7,331		0001
Purchased Call/S&P 500 INDEX/SPXA21JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,392,000	5827.04		195,005		4,333		328,725			(190,183)		3,448		0001
Purchased Call/S&P 500 INDEX/SPXN136SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,032,000	5662.89		109,728		23,709		191,959			(85,979)		4,727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/20/2026	1	3,524,000	5667.56		202,982		43,980		364,183			(158,929)		8,197		0001
Purchased Call/S&P 500 INDEX/SPXA21JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	6,765,000	5827.04		332,838		7,396		573,747			(324,608)		5,311		0001
Purchased Call/S&P 500 INDEX/SPXD17ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	1,963,000	6083.57		123,276		12,293		212,703			(110,780)		3,125		0001
Purchased Call/S&P 500 INDEX/SPXD17DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	5,389,000	5827.04		316,873		7,042		580,180			(309,038)		4,231		0001
Purchased Call/S&P 500 INDEX/SPXI00YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	5,052,191	5522		221,101		43,606		353,695			(177,366)		11,219		0001
Purchased Call/S&P 500 INDEX/SPXD17ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	5,439,000	6061.48		206,682		19,928		324,915			(186,297)		8,541		0001
Purchased Call/S&P 500 INDEX/SPXD17FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	3,771,000	6115.07		196,469		23,467		315,599			(172,785)		6,546		0001
Purchased Call/S&P 500 INDEX/SPXI00USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	2,589,000	5954.5		90,097		14,892		144,897			(75,122)		5,292		0001
Purchased Call/S&P 500 INDEX/SPXI00WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	2,740,000	5572.07		158,098		30,052		282,057			(127,778)		6,000		0001
Purchased Call/S&P 500 INDEX/SPXA21KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,392,000	6101.24		263,081		16,077		464,569			(246,458)		5,512		0001
Purchased Call/S&P 500 INDEX/SPXI00YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2026	1	2,798,000	5638.94		137,382		28,006		237,493			(109,307)		6,342		0001
Purchased Call/S&P 500 INDEX/SPXI00USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/27/2026	1	4,088,000	5954.5		114,873		18,188		175,396			(96,569)		8,148		0001
Purchased Call/S&P 500 INDEX/SPXA21JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,689,000	5827.04		119,101		3,609		187,159			(115,206)		4,251		0001
Purchased Call/S&P 500 INDEX/SPXA21LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/23/2026	1	2,278,495	.6104		108,738		6,664		206,060			(101,810)		2,860		0001
Purchased Call/S&P 500 INDEX/SPXN132S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	2,241,000	5955.25		35,856		5,433		52,803			(30,355)		4,389		0001
Purchased Call/S&P 500 INDEX/SPXN136SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,279,603	5662.89		40,349		8,718		62,504			(31,616)		5,303		0001
Purchased Call/S&P 500 INDEX/SPXN137ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	6,119,000	5776.65		277,803		63,520		457,919			(213,870)		14,677		0001
Purchased Call/S&P 500 INDEX/SPXA210SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2026	1	4,199,475	5599		152,303		29,614		266,910			(122,595)		9,261		0001
Purchased Call/S&P 500 INDEX/SPXD17ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	4,609,000	6071.17		261,791		21,030		452,097			(240,274)		6,607		0001
Purchased Call/S&P 500 INDEX/SPXI00USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2026	1	1,655,560	5955		59,289		9,083		96,674			(50,143)		3,242		0001
Purchased Call/S&P 500 INDEX/SPXI00IWST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	2,589,000	5572.07		151,974		28,888		272,517			(122,829)		5,669		0001
Purchased Call/S&P 500 INDEX/SPXA21LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	2,666,000	6071.17		67,983		5,461		103,827			(62,395)		3,822		0001
Purchased Call/S&P 500 INDEX/SPXN131SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	280,093	5983.25		2,353		350		3,375			(1,998)		544		0001
Purchased Call/S&P 500 INDEX/SPXA21MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2025	02/03/2026	1	5,485,032	5995		313,424		28,572		520,378			(284,148)		8,370		0001
Purchased Call/S&P 500 INDEX/SPXN132SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	3,465,391	5861.57		77,971		12,311		116,883			(65,581)		6,907		0001
Purchased Call/S&P 500 INDEX/SPXD17DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	4,433,000	5827.04		260,217		7,885		474,468			(251,709)		4,019		0001
Purchased Call/S&P 500 INDEX/SPXD17ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	3,902,000	6071.17		232,559		18,682		406,503			(213,445)		5,593		0001
Purchased Call/S&P 500 INDEX/SPXI00USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/26/2026	1	4,613,975	5956		238,366		37,079		420,085			(201,039)		9,117		0001
Purchased Call/S&P 500 INDEX/SPXD17ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	7,867,040	6025.99		104,632		10,463		153,266			(93,996)		12,524		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	3,013,000	6013.13		49,715		6,905		72,433			(42,749)		5,631		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	5,495,000	5693.31		221,998		52,271		363,386			(169,692)		13,336		0001
Purchased Call/S&P 500 INDEX/SPXM13V5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	2,556,404	5996.66		45,504		2,382		68,504			(43,031)		2,992		0001
Purchased Call/S&P 500 INDEX/SPXD17HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/13/2026	1	5,322,000	5638.94		87,281		17,214		136,531			(70,016)		11,819		0001
Purchased Call/S&P 500 INDEX/SPXA211SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,881,458	.5869		108,408		301		167,844			(107,812)		1,066		0001
Purchased Call/S&P 500 INDEX/SPXN137S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	2,408,000	5667.56		66,220		14,776		106,044			(51,424)		5,707		0001
Purchased Call/S&P 500 INDEX/SPXC056S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	3,172,000	5942.47		99,601		277		158,488			(99,054)		1,174		0001
Purchased Call/S&P 500 INDEX/SPXC056SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,834,000	5909.03		116,092		1,919		222,016			(113,866)		1,270		0001
Purchased Call/S&P 500 INDEX/SPXC059SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	1,781,562	.6101		94,246		5,792		167,910			(88,225)		2,236		0001
Purchased Call/S&P 500 INDEX/SPXC05DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,225,294	5770.2		43,616		7,754		67,639			(35,827)		4,695		0001
Purchased Call/S&P 500 INDEX/SPXA21MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,178,000	6144.15		139,545		18,837		209,606			(120,429)		7,732		0001
Purchased Call/S&P 500 INDEX/SPXA210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,980,000	5954.5		276,888		43,841		459,536			(232,768)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXC05GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,037,859	.5663		154,058		33,379		256,574			(120,622)		9,393		0001
Purchased Call/S&P 500 INDEX/SPXD17ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/03/2025	02/03/2026	1	2,323,000	5994.57		127,533		11,594		217,951			(115,653)		3,545		0001
Purchased Call/S&P 500 INDEX/SPXA210SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,149,575	.5955		110,517		17,547		203,676			(92,760)		4,284		0001
Purchased Call/S&P 500 INDEX/SPXI100US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	3,337,000	5861.57		145,827		23,025		233,125			(122,654)		6,651		0001
Purchased Call/S&P 500 INDEX/SPXI100VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	2,673,054	5849.72		45,175		7,591		66,954			(37,501)		5,508		0001
Purchased Call/S&P 500 INDEX/SPXI100YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	4,010,643	.5522		229,946		45,350		383,342			(184,462)		8,906		0001
Purchased Call/S&P 500 INDEX/SPXI100VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	1,959,000	5842.63		123,221		21,385		216,899			(101,615)		4,102		0001
Purchased Call/S&P 500 INDEX/SPXC05FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,066,000	5675.29		78,095		16,566		128,208			(61,406)		4,775		0001
Purchased Call/S&P 500 INDEX/SPXI100ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	2,760,102	.5668		95,720		20,797		145,232			(74,773)		6,420		0001
Purchased Call/S&P 500 INDEX/SPXA21JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,775,000	5827.04		223,948		4,977		381,187			(218,410)		3,749		0001
Purchased Call/S&P 500 INDEX/SPXC056SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	3,467,000	5942.47		173,003		1,906		299,562			(170,646)		2,029		0001
Purchased Call/S&P 500 INDEX/SPXA21PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	5,963,000	5580.94		143,708		33,931		229,072			(109,755)		14,472		0001
Purchased Call/S&P 500 INDEX/SPX9155SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2025	02/25/2026	1	782,117	.5964		32,979		5,081		58,176			(27,834)		1,532		0001
Purchased Call/S&P 500 INDEX/SPXD17DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	3,508,161	6118.71		42,449		2,587		62,259			(39,774)		4,403		0001
Purchased Call/S&P 500 INDEX/SPXA21KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2025	01/16/2026	1	1,879,000	5937.34		64,074		2,670		102,580			(61,265)		1,967		0001
Purchased Call/S&P 500 INDEX/SPXC056S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	4,236,000	5942.47		152,920		425		247,628			(152,079)		1,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9155ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	2,807,866	.5850		159,653		26,903		274,120			(132,459)		5,786		0001
Purchased Call/S&P 500 INDEX/SPXD17D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	1	3,104,000	5827.04		169,168		3,759		300,262			(164,985)		2,437		0001
Purchased Call/S&P 500 INDEX/SPXN132$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2026	1	5,454,196	.5961		218,173		33,148		348,015			(184,608)		10,682		0001
Purchased Call/S&P 500 INDEX/SPXN138$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	2,429,996	5611.85		30,132		7,388		46,639			(22,702)		6,033		0001
Purchased Call/S&P 500 INDEX/SPX9156$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,413,006	.5843		94,606		16,556		165,359			(77,972)		5,052		0001
Purchased Call/S&P 500 INDEX/SPXD17ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/30/2026	1	6,758,000	6071.17		312,895		25,136		514,676			(287,178)		9,687		0001
Purchased Call/S&P 500 INDEX/SPXI00VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	2,139,900	5849.72		46,436		7,803		69,949			(38,548)		4,410		0001
Purchased Call/S&P 500 INDEX/SPXA21JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,664,888	5827.04		46,103		1,397		70,475			(44,595)		2,416		0001
Purchased Call/S&P 500 INDEX/SPX9155S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	2,268,950	.5955		97,707		14,845		154,873			(82,676)		4,444		0001
Purchased Call/S&P 500 INDEX/SPXN131$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	2,152,822	5983.25		37,459		5,572		54,775			(31,815)		4,178		0001
Purchased Call/S&P 500 INDEX/SPX9155SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	3,713,000	5778.15		219,810		37,543		383,908			(181,870)		7,713		0001
Purchased Call/S&P 500 INDEX/SPXA210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	7,093,000	5778.15		292,941		50,034		475,132			(242,378)		14,734		0001
Purchased Call/S&P 500 INDEX/SPX9155SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,528,000	5861.57		147,130		23,231		251,578			(123,750)		5,039		0001
Purchased Call/S&P 500 INDEX/SPX9155SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/04/2026	1	2,192,084	.5778		127,637		21,860		207,436			(105,546)		4,554		0001
Purchased Call/S&P 500 INDEX/SPXA210$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	3,575,558	.5862		129,924		20,571		204,749			(109,222)		7,127		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	4,786,468	.5668		278,697		60,553		453,128			(217,708)		11,134		0001
Purchased Call/S&P 500 INDEX/SPXN136$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	2,656,036	.5675		109,273		23,372		183,696			(85,858)		6,139		0001
Purchased Call/S&P 500 INDEX/SPXA21PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/30/2026	1	5,586,579	5580.94		134,637		32,639		214,420			(101,986)		13,793		0001
Purchased Call/S&P 500 INDEX/SPXN138$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	3,973,856	.5768		131,702		29,833		207,905			(101,671)		9,475		0001
Purchased Call/S&P 500 INDEX/SPXA21PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2025	03/24/2026	1	6,151,000	5767.57		306,320		69,196		516,359			(236,664)		14,666		0001
Purchased Call/S&P 500 INDEX/SPXC056SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/02/2026	1	1,194,743	.5942		63,942		179		118,525			(63,587)		442		0001
Purchased Call/S&P 500 INDEX/SPXC056SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	2,382,000	5918.25		81,464		1,571		130,750			(79,679)		1,763		0001
Purchased Call/S&P 500 INDEX/SPXD17FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	4,107,000	6051.97		170,851		19,768		271,004			(150,724)		7,048		0001
Purchased Call/S&P 500 INDEX/SPXN137$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	1,923,000	5776.65		99,419		22,732		168,042			(76,539)		4,613		0001
Purchased Call/S&P 500 INDEX/SPXN137$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	6,066,000	5776.65		351,828		80,446		615,140			(270,859)		14,550		0001
Purchased Call/S&P 500 INDEX/SPXN139$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	1,933,000	5611.85		64,756		15,877		105,890			(48,788)		4,799		0001
Purchased Call/S&P 500 INDEX/SPXD17DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	2,377,000	5918.25		106,014		2,044		177,869			(103,691)		1,760		0001
Purchased Call/S&P 500 INDEX/SPXD17DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2026	1	2,020,000	6101.24		61,206		4,215		94,744			(56,870)		2,696		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN139S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	1,646,377	.5581		83,830		19,848		142,256			(63,860)		3,996		0001
Purchased Call/S&P 500 INDEX/SPXC056S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	2,769,000	5942.47		102,176		1,126		165,976			(100,784)		1,620		0001
Purchased Call/S&P 500 INDEX/SPXI00QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	01/30/2026	1	3,969,472	6040.53		101,222		8,154		154,986			(92,879)		5,690		0001
Purchased Call/S&P 500 INDEX/SPXD17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,211,528	.5615		133,499		25,147		224,466			(108,123)		6,982		0001
Purchased Call/S&P 500 INDEX/SPXD17DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	2,594,063	6039.31		29,572		2,281		43,342			(27,223)		3,656		0001
Purchased Call/S&P 500 INDEX/SPXD17HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	2,715,000	5667.56		134,121		29,060		231,302			(105,012)		6,315		0001
Purchased Call/S&P 500 INDEX/SPXD17FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,314,000	6051.97		236,839		27,403		399,105			(208,937)		7,404		0001
Purchased Call/S&P 500 INDEX/SPX9155SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/26/2026	1	1,447,674	.5956		61,933		9,661		106,702			(52,208)		2,860		0001
Purchased Call/S&P 500 INDEX/SPXD17HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,466,000	5614.66		121,310		25,398		199,825			(95,719)		7,960		0001
Purchased Call/S&P 500 INDEX/SPXD17GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,092,224	5954.5		49,476		7,834		72,556			(41,592)		6,163		0001
Purchased Call/S&P 500 INDEX/SPXA21LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	4,417,000	5918.25		162,987		3,582		264,443			(158,979)		3,468		0001
Purchased Call/S&P 500 INDEX/SPXA21JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,209,520	5827.04		94,293		2,857		147,024			(91,210)		3,816		0001
Purchased Call/S&P 500 INDEX/SPXA21JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,107,000	5827.04		119,620		2,658		196,917			(116,662)		2,439		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/20/2026	1	2,583,710	.5666		169,723		36,876		284,064			(132,582)		6,010		0001
Purchased Call/S&P 500 INDEX/SPXD17HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	3,904,483	.5675		200,256		41,490		369,620			(158,444)		8,908		0001
Purchased Call/S&P 500 INDEX/SPXD17HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,159,000	5667.56		134,258		29,089		225,341			(105,119)		7,348		0001
Purchased Call/S&P 500 INDEX/SPXI000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	01/13/2026	1	2,666,463	5836.22		61,862		2,045		97,033			(59,659)		2,516		0001
Purchased Call/S&P 500 INDEX/SPX9157S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,613,229	.5693		94,761		22,374		166,977			(72,372)		6,342		0001
Purchased Call/S&P 500 INDEX/SPXA21ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	5,243,000	5918.25		134,221		2,950		209,317			(130,920)		4,116		0001
Purchased Call/S&P 500 INDEX/SPXI00QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/04/2026	1	5,889,631	6037.88		149,597		14,012		228,663			(135,252)		9,119		0001
Purchased Call/S&P 500 INDEX/SPXA21LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	2,771,649	6012.28		32,705		2,343		49,217			(30,286)		3,769		0001
Purchased Call/S&P 500 INDEX/SPXN139S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/25/2026	1	4,743,138	.5775		240,542		55,152		441,953			(185,032)		11,377		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	3,401,402	5949.91		75,511		2,912		116,736			(72,408)		3,448		0001
Purchased Call/S&P 500 INDEX/SPXD17ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,131,000	5667.56		161,560		35,005		281,070			(126,496)		7,283		0001
Purchased Call/S&P 500 INDEX/SPX9152SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	7,083,000	6025.99		329,360		35,386		535,592			(293,462)		11,724		0001
Purchased Call/S&P 500 INDEX/SPX9151S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/04/2026	1	1,920,046	.6038		75,678		7,167		117,834			(68,381)		2,973		0001
Purchased Call/S&P 500 INDEX/SPX815YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	5,945,000	5868.55		278,821		772		475,303			(277,293)		2,200		0001
Purchased Call/S&P 500 INDEX/SPXD17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/13/2026	1	1,793,183	.5639		72,860		14,450		124,775			(58,288)		3,982		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/16/2026	1	3,435,000	5937.34		207,818		8,659		384,999			(198,708)		3,596		0001
Purchased Call/S&P 500 INDEX/SPX815Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	5,404,000	6101.24		294,518		17,998		506,798			(275,908)		6,783		0001
Purchased Call/S&P 500 INDEX/SPX9156$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	5,931,000	5770.2		272,233		48,397		451,157			(223,620)		12,514		0001
Purchased Call/S&P 500 INDEX/SPX9155$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	9,713,000	5778.15		448,741		76,644		739,735			(371,287)		20,177		0001
Purchased Call/S&P 500 INDEX/SPX9150$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,510,000	6101.24		132,678		9,138		210,582			(123,278)		4,684		0001
Purchased Call/S&P 500 INDEX/SPX9151$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	2,182,000	6040.53		126,992		10,230		223,561			(116,526)		3,128		0001
Purchased Call/S&P 500 INDEX/SPX9152$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	4,628,694	.6066		187,423		20,710		294,827			(166,312)		7,757		0001
Purchased Call/S&P 500 INDEX/SPX9154$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,047,000	5956.06		109,310		16,863		180,034			(92,240)		4,045		0001
Purchased Call/S&P 500 INDEX/SPX9158$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	6,404,974	.5693		246,499		58,201		439,402			(188,260)		15,545		0001
Purchased Call/S&P 500 INDEX/SPXI00V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	4,031,000	5738.52		165,271		29,300		270,173			(135,839)		8,505		0001
Purchased Call/S&P 500 INDEX/SPX9151$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	2,732,000	6083.57		120,754		12,042		193,041			(108,514)		4,349		0001
Purchased Call/S&P 500 INDEX/SPX9157$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2025	03/20/2026	1	4,194,002	.5664		220,817		47,844		392,143			(172,893)		9,756		0001
Purchased Call/S&P 500 INDEX/SPXD17G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/27/2026	1	2,678,737	.5862		108,931		17,247		172,051			(91,573)		5,339		0001
Purchased Call/S&P 500 INDEX/SPXD17E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	2,003,831	6051.97		22,042		2,550		31,947			(19,445)		3,439		0001
Purchased Call/S&P 500 INDEX/SPX9153$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,561,055	.6066		132,328		14,622		217,925			(117,423)		4,292		0001
Purchased Call/S&P 500 INDEX/SPX9154$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,315,000	6013.13		122,232		16,977		200,878			(105,106)		4,327		0001
Purchased Call/S&P 500 INDEX/SPX9157$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2025	03/17/2026	1	4,767,101	.5675		249,035		51,596		461,443			(197,039)		10,876		0001
Purchased Call/S&P 500 INDEX/SPX9151$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	6,788,000	6083.57		318,357		31,748		515,333			(286,085)		10,806		0001
Purchased Call/S&P 500 INDEX/SPX9151$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	2,576,129	.6061		92,548		8,998		144,097			(83,395)		4,045		0001
Purchased Call/S&P 500 INDEX/SPX9154$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	2,426,725	.6144		86,477		11,771		132,669			(74,599)		4,491		0001
Purchased Call/S&P 500 INDEX/SPX9156$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	4,395,000	5770.2		222,387		39,535		374,714			(182,675)		9,273		0001
Purchased Call/S&P 500 INDEX/SPXI00U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/27/2026	1	2,688,000	5861.57		100,800		15,916		157,851			(84,782)		5,358		0001
Purchased Call/S&P 500 INDEX/SPX9152$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,669,000	6025.99		156,670		15,667		271,014			(140,745)		4,249		0001
Purchased Call/S&P 500 INDEX/SPX9157$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,314,000	5580.94		119,634		28,247		208,221			(91,369)		5,616		0001
Purchased Call/S&P 500 INDEX/SPXI00T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,015,000	6013.13		118,885		16,512		201,477			(102,228)		3,766		0001
Purchased Call/S&P 500 INDEX/SPX9150$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	3,063,138	.6042		133,660		10,396		211,328			(123,012)		4,317		0001
Purchased Call/S&P 500 INDEX/SPX9150$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,477,000	6040.53		152,988		12,324		250,765			(140,379)		4,984		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	1	1,909,000	5662.89		69,679		15,055		113,916			(54,597)		4,441		0001
Purchased Call/S&P 500 INDEX/SPX9153$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,083,000	6117.52		191,121		26,471		289,407			(164,416)		9,500		0001
Purchased Call/S&P 500 INDEX/SPX9153$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,232,061	.6115		231,373		27,713		376,380			(203,405)		7,347		0001
Purchased Call/S&P 500 INDEX/SPX9154$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	4,865,000	6117.52		230,601		31,939		360,251			(198,380)		9,093		0001
Purchased Call/S&P 500 INDEX/SPX9154$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	3,417,000	6013.13		174,950		25,544		283,709			(149,208)		6,572		0001
Purchased Call/S&P 500 INDEX/SPX9157$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,310,000	5712.2		133,724		30,944		218,505			(102,583)		7,987		0001
Purchased Call/S&P 500 INDEX/SPXI00W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	11,314,000	5572.07		455,954		86,669		764,956			(368,511)		24,774		0001
Purchased Call/S&P 500 INDEX/SPXI000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/16/2026	1	2,542,000	5937.34		147,690		6,154		268,447			(141,216)		2,661		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	2,520,136	5667.56		42,842		9,560		66,646			(33,270)		5,972		0001
Purchased Call/S&P 500 INDEX/SPXI00S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	2,087,760	.6054		122,771		14,363		197,578			(108,268)		3,583		0001
Purchased Call/S&P 500 INDEX/SPX9150$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	5,527,000	6039.31		315,592		24,343		549,703			(290,517)		7,790		0001
Purchased Call/S&P 500 INDEX/SPX9156$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	2,464,000	5738.52		135,520		24,026		233,366			(111,386)		5,199		0001
Purchased Call/S&P 500 INDEX/SPX9157$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	4,066,000	5712.2		219,971		50,902		379,309			(168,745)		9,811		0001
Purchased Call/S&P 500 INDEX/SPXC058$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	6,737,000	5996.66		328,092		13,709		564,495			(313,670)		7,053		0001
Purchased Call/S&P 500 INDEX/SPXI00X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	3,041,000	5638.94		104,610		20,632		172,604			(83,918)		6,753		0001
Purchased Call/S&P 500 INDEX/SPX9150$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,113,000	6101.24		72,265		4,977		112,851			(67,145)		2,820		0001
Purchased Call/S&P 500 INDEX/SPX9156$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,792,000	5770.2		226,762		40,313		398,376			(186,268)		8,001		0001
Purchased Call/S&P 500 INDEX/SPX9155$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	4,255,000	5842.63		233,600		40,542		395,665			(192,640)		8,909		0001
Purchased Call/S&P 500 INDEX/SPX9155$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/25/2026	1	2,775,147	.5955		107,255		16,432		176,724			(90,708)		5,435		0001
Purchased Call/S&P 500 INDEX/SPX9156$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,059,000	5738.52		186,714		33,102		309,742			(153,464)		8,564		0001
Purchased Call/S&P 500 INDEX/SPX815Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	3,781,000	6086.37		143,678		8,312		230,712			(135,018)		4,641		0001
Purchased Call/S&P 500 INDEX/SPXC05HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/31/2026	1	2,023,000	5611.85		54,823		13,442		87,950			(41,305)		5,023		0001
Purchased Call/S&P 500 INDEX/SPXA21MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,776,000	6144.15		330,965		44,676		535,433			(285,627)		10,689		0001
Purchased Call/S&P 500 INDEX/SPXI00X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	3,489,000	5599.3		124,906		24,087		207,007			(100,609)		7,694		0001
Purchased Call/S&P 500 INDEX/SPXI00X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	1,941,000	5521.52		114,325		22,485		209,250			(91,773)		4,310		0001
Purchased Call/S&P 500 INDEX/SPX9150$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	3,427,000	6039.31		151,131		11,657		247,601			(139,123)		4,830		0001
Purchased Call/S&P 500 INDEX/SPX9150$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	7,746,000	6039.31		359,414		27,723		595,132			(330,858)		10,917		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9150$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/28/2026	1	2,069,086	.6068		79,255		5,911		129,887			(73,159)		2,865		0001
Purchased Call/S&P 500 INDEX/SPX9155$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	2,426,690	.5862		137,469		21,766		233,782			(115,564)		4,837		0001
Purchased Call/S&P 500 INDEX/SPX9150$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	2,753,000	6040.53		114,525		9,226		185,841			(105,086)		3,946		0001
Purchased Call/S&P 500 INDEX/SPX9154$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	2,593,000	6117.52		149,616		20,722		243,240			(128,711)		4,846		0001
Purchased Call/S&P 500 INDEX/SPX9155$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,832,000	5956.06		167,938		25,908		284,793			(141,712)		5,596		0001
Purchased Call/S&P 500 INDEX/SPX9151$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	2,691,297	.6061		109,339		10,630		173,418			(98,526)		4,226		0001
Purchased Call/S&P 500 INDEX/SPX9154$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,619,107	.6119		105,566		14,662		174,916			(90,775)		4,895		0001
Purchased Call/S&P 500 INDEX/SPXA21K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	3,833,000	5949.91		97,742		3,770		152,478			(93,725)		3,885		0001
Purchased Call/S&P 500 INDEX/SPXA21L$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	5,037,656	.6042		271,038		21,894		477,709			(248,514)		7,221		0001
Purchased Call/S&P 500 INDEX/SPX9153$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	17,964,000	6114.63		831,733		99,623		1,321,960			(731,194)		31,185		0001
Purchased Call/S&P 500 INDEX/SPX9153$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,217,237	.6066		124,012		13,703		207,966			(110,043)		3,716		0001
Purchased Call/S&P 500 INDEX/SPXA21NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	5,723,876	6013.13		127,642		17,728		188,978			(109,758)		10,698		0001
Purchased Call/S&P 500 INDEX/SPXA21NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	9,158,000	6013.13		234,445		34,230		349,231			(199,949)		17,612		0001
Purchased Call/S&P 500 INDEX/SPXI00XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	3,297,000	5521.52		118,692		23,344		199,454			(95,279)		7,322		0001
Purchased Call/S&P 500 INDEX/SPX9155$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	2,000,712	.5955		77,388		12,321		133,487			(64,920)		3,988		0001
Purchased Call/S&P 500 INDEX/SPX9157$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,333,000	5580.94		194,647		45,958		350,234			(148,659)		8,089		0001
Purchased Call/S&P 500 INDEX/SPXA210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,549,000	5954.5		107,811		17,070		162,792			(90,633)		9,067		0001
Purchased Call/S&P 500 INDEX/SPXA210$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	4,101,000	5778.15		153,788		26,267		245,826			(127,243)		8,519		0001
Purchased Call/S&P 500 INDEX/SPXA21PS$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2025	03/24/2026	1	4,377,586	.5768		237,438		53,784		405,879			(183,297)		10,438		0001
Purchased Call/S&P 500 INDEX/SPXI00USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	4,497,000	5861.57		114,224		18,035		172,949			(96,073)		8,963		0001
Purchased Call/S&P 500 INDEX/SPXI00NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,711,239	5918.25		37,686		727		56,835			(36,860)		2,007		0001
Purchased Call/S&P 500 INDEX/SPXA21NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	4,873,016	.6130		210,977		27,975		324,554			(182,576)		8,927		0001
Purchased Call/S&P 500 INDEX/SPXA21JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	5,653,857	5842.91		143,043		5,123		225,412			(137,556)		5,536		0001
Purchased Call/S&P 500 INDEX/SPXI00YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	2,159,000	5638.94		125,006		24,654		225,259			(100,280)		4,794		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2025	03/18/2026	1	1,864,067	.5615		85,968		18,250		143,442			(67,682)		4,281		0001
Purchased Call/S&P 500 INDEX/SPXC05CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	8,526,131	.5983		364,458		54,367		581,151			(309,389)		16,548		0001
Purchased Call/S&P 500 INDEX/SPXA211$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	2,469,000	5918.25		91,106		1,757		147,869			(89,109)		1,828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	4,222,000	5614.66		238,543		49,943		424,712			(188,220)		9,696		0001
Purchased Call/S&P 500 INDEX/SPXC058SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,455,000	5996.66		135,516		5,662		241,557			(129,559)		2,570		0001
Purchased Call/S&P 500 INDEX/SPXC058SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	5,293,000	5996.66		271,002		11,323		471,257			(259,089)		5,541		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,252,478	5614.66		24,777		5,188		38,164			(19,550)		5,173		0001
Purchased Call/S&P 500 INDEX/SPXA21KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026	1	986,555	.5950		27,185		1,060		42,700			(26,064)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXD17FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,522,000	6051.97		201,811		23,350		343,920			(178,036)		6,044		0001
Purchased Call/S&P 500 INDEX/SPXA21PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2025	03/25/2026	1	3,583,000	5776.65		199,573		45,632		344,312			(153,644)		8,594		0001
Purchased Call/S&P 500 INDEX/SPX9154S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	2,977,000	6117.52		161,353		22,348		258,362			(138,808)		5,564		0001
Purchased Call/S&P 500 INDEX/SPX9156SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2026	1	2,328,000	5770.2		143,405		26,469		253,065			(116,834)		5,024		0001
Purchased Call/S&P 500 INDEX/SPXI00TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,082,000	6013.13		56,422		7,836		84,459			(48,517)		3,891		0001
Purchased Call/S&P 500 INDEX/SPXA21IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	5,101,000	5942.47		226,995		631		382,404			(225,747)		1,888		0001
Purchased Call/S&P 500 INDEX/SPXC058SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	3,421,716	.5992		192,227		8,054		327,731			(183,684)		3,582		0001
Purchased Call/S&P 500 INDEX/SPXI00TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,204,000	6013.13		135,105		18,765		231,481			(116,176)		4,119		0001
Purchased Call/S&P 500 INDEX/SPXD17FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,665,000	6051.97		158,568		18,347		273,389			(139,887)		4,574		0001
Purchased Call/S&P 500 INDEX/SPXI00XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,529,000	5599.3		154,016		29,700		281,416			(124,057)		5,577		0001
Purchased Call/S&P 500 INDEX/SPXI00WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	2,750,299	5614.56		45,105		8,449		70,769			(36,578)		5,979		0001
Purchased Call/S&P 500 INDEX/SPX9157SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	7,155,000	5712.2		358,466		82,951		606,359			(274,987)		17,264		0001
Purchased Call/S&P 500 INDEX/SPXD17FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	3,305,000	6115.07		125,590		15,001		192,906			(110,450)		5,737		0001
Purchased Call/S&P 500 INDEX/SPXD17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	1,992,421	5614.66		32,676		6,841		51,050			(25,782)		4,576		0001
Purchased Call/S&P 500 INDEX/SPXI00XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	3,525,000	5521.52		200,573		39,448		363,587			(161,008)		7,828		0001
Purchased Call/S&P 500 INDEX/SPXC05A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,229,639	6040.53		46,154		3,718		69,783			(42,350)		3,196		0001
Purchased Call/S&P 500 INDEX/SPXC059S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	2,561,000	6118.71		152,380		9,286		265,499			(142,778)		3,214		0001
Purchased Call/S&P 500 INDEX/SPXC059SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	4,631,000	6101.24		263,967		18,180		456,868			(245,266)		6,180		0001
Purchased Call/S&P 500 INDEX/SPXC05FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	3,847,650	.5615		218,983		45,974		360,703			(172,660)		8,836		0001
Purchased Call/S&P 500 INDEX/SPXC05GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2026	1	1,755,000	5767.57		48,789		11,021		76,566			(37,695)		4,184		0001
Purchased Call/S&P 500 INDEX/SPXC059SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	2,092,273	.6012		88,041		6,323		138,031			(81,510)		2,845		0001
Purchased Call/S&P 500 INDEX/SPXC05CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	3,485,000	5955.25		127,203		19,273		196,671			(107,687)		6,825		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/04/2026	1	2,558,000	6037.88		90,042		8,434		141,800			(81,407)		3,961		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	5,094,971	.5763		232,576		41,462		466,795			(190,699)		10,750		0001
Purchased Call/S&P 500 INDEX/SPXI00TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,886,000	6013.13		98,413		13,668		150,666			(84,624)		5,394		0001
Purchased Call/S&P 500 INDEX/SPXC05ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	2,013,800	.5770		95,200		16,972		195,124			(78,059)		4,249		0001
Purchased Call/S&P 500 INDEX/SPXI00TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/23/2026	1	3,420,000	6013.13		198,702		29,012		332,861			(169,465)		6,577		0001
Purchased Call/S&P 500 INDEX/SPXI00U8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,755,000	5954.5		73,559		11,647		111,407			(61,838)		5,491		0001
Purchased Call/S&P 500 INDEX/SPXC05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	3,431,000	6117.52		88,177		12,213		129,194			(75,856)		6,413		0001
Purchased Call/S&P 500 INDEX/SPXI00QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	2,574,000	6061.48		94,466		9,108		147,907			(85,149)		4,042		0001
Purchased Call/S&P 500 INDEX/SPXC05GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	3,237,000	5712.2		117,827		27,266		189,921			(90,388)		7,810		0001
Purchased Call/S&P 500 INDEX/SPXI00XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	6,561,000	5599.3		351,014		67,689		618,176			(282,734)		14,468		0001
Purchased Call/S&P 500 INDEX/SPXI00XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	2,769,000	5521.52		148,972		29,299		266,158			(119,586)		6,149		0001
Purchased Call/S&P 500 INDEX/SPXC05GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,466,000	5712.2		82,118		19,002		130,921			(62,994)		5,950		0001
Purchased Call/S&P 500 INDEX/SPXC05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	2,103,787	6129.58		35,975		4,757		51,948			(31,145)		3,854		0001
Purchased Call/S&P 500 INDEX/SPXC05BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	3,599,000	6117.52		219,179		30,357		359,978			(188,554)		6,727		0001
Purchased Call/S&P 500 INDEX/SPXC05FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	5,704,495	.5615		249,804		52,445		395,504			(196,961)		13,100		0001
Purchased Call/S&P 500 INDEX/SPXI00SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/19/2025	02/19/2026	1	1,914,000	6144.15		118,094		15,941		193,196			(101,917)		3,542		0001
Purchased Call/S&P 500 INDEX/SPXI00XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	5,414,000	5521.52		129,936		25,555		210,256			(104,305)		12,023		0001
Purchased Call/S&P 500 INDEX/SPXA21NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	4,667,841	5955.25		105,026		15,913		156,522			(88,913)		9,142		0001
Purchased Call/S&P 500 INDEX/SPXC058SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,017,081	.5939		168,393		7,036		281,784			(160,991)		3,158		0001
Purchased Call/S&P 500 INDEX/SPXD17FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	4,223,000	6115.07		182,856		21,841		285,255			(160,813)		7,331		0001
Purchased Call/S&P 500 INDEX/SPXC056SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	2,155,000	5942.47		137,705		1,517		266,620			(135,828)		1,261		0001
Purchased Call/S&P 500 INDEX/SPXA21NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	6,717,000	6013.13		257,261		35,731		399,853			(221,216)		12,554		0001
Purchased Call/S&P 500 INDEX/SPXD17FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,894,000	6051.97		237,359		27,463		387,497			(209,396)		8,399		0001
Purchased Call/S&P 500 INDEX/SPXD17FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	6,516,000	6051.97		248,260		28,724		388,738			(219,013)		11,182		0001
Purchased Call/S&P 500 INDEX/SPXD17ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	1,845,566	5776.65		30,267		6,921		45,659			(23,302)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXI00QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/03/2026	1	2,493,741	.5995		111,255		10,142		175,714			(100,863)		3,806		0001
Purchased Call/S&P 500 INDEX/SPXC05BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	3,588,000	6114.63		64,584		7,736		94,165			(56,777)		6,229		0001
Purchased Call/S&P 500 INDEX/SPXD17DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	2,001,000	5827.04		122,061		3,699		226,985			(118,070)		1,814		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2025	01/15/2026	1	2,921,000	5949.91		180,518		6,962		338,967			(173,099)		2,961		0001
Purchased Call/S&P 500 INDEX/SPXD17FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,361,000	6051.97		93,772		10,850		141,448			(82,725)		5,768		0001
Purchased Call/S&P 500 INDEX/SPXD17ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	2,967,000	6061.48		158,438		15,276		264,820			(142,811)		4,659		0001
Purchased Call/S&P 500 INDEX/SPXC05DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	3,849,000	5842.63		158,579		27,522		255,578			(130,773)		8,059		0001
Purchased Call/S&P 500 INDEX/SPXC05AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,859,000	6040.53		97,206		7,830		152,648			(89,195)		4,098		0001
Purchased Call/S&P 500 INDEX/SPXA21NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	1,978,320	6013		75,456		10,509		116,920			(64,796)		3,697		0001
Purchased Call/S&P 500 INDEX/SPXC05ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/11/2026	1	3,645,624	6068		195,602		22,154		330,279			(173,033)		6,183		0001
Purchased Call/S&P 500 INDEX/SPXC05ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	1,451,846	5739		49,780		8,874		91,488			(40,817)		3,063		0001
Purchased Call/S&P 500 INDEX/SPXD17DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	5,661,000	5918.25		346,453		6,681		647,822			(338,860)		4,190		0001
Purchased Call/S&P 500 INDEX/SPXC05FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	2,229,020	5615		76,867		16,138		118,834			(60,607)		5,119		0001
Purchased Call/S&P 500 INDEX/SPXI00USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,498,000	5954.5		133,393		21,121		219,510			(112,138)		4,979		0001
Purchased Call/S&P 500 INDEX/SPXI00US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	2,787,000	5861.57		94,479		14,918		146,696			(79,466)		5,555		0001
Purchased Call/S&P 500 INDEX/SPXD17ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	3,301,000	6083.57		111,574		11,126		171,794			(100,264)		5,255		0001
Purchased Call/S&P 500 INDEX/SPXC05CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	5,253,294	5983		211,501		31,550		334,296			(179,544)		10,196		0001
Purchased Call/S&P 500 INDEX/SPXD17DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	3,768,000	6118.71		96,838		5,901		147,864			(90,736)		4,729		0001
Purchased Call/S&P 500 INDEX/SPXD17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	1,975,012	5572.07		31,995		6,082		49,966			(25,859)		4,325		0001
Purchased Call/S&P 500 INDEX/SPXC056SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	1,193,578	5975		57,835		799		107,293			(56,882)		765		0001
Purchased Call/S&P 500 INDEX/SPXI00UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,599,000	5954.5		93,304		14,773		139,286			(78,437)		5,180		0001
Purchased Call/S&P 500 INDEX/SPXM13YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,813,307	6041		56,418		4,557		89,620			(51,729)		2,599		0001
Purchased Call/S&P 500 INDEX/SPXN13OSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	8,104,000	6114.63		206,652		26,757		307,065			(179,697)		14,694		0001
Purchased Call/S&P 500 INDEX/SPXI00VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	2,597,000	5849.72		72,976		12,263		111,998			(60,580)		5,352		0001
Purchased Call/S&P 500 INDEX/SPXD17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,362,000	6083.57		146,208		14,580		251,272			(131,387)		3,760		0001
Purchased Call/S&P 500 INDEX/SPXD17FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	2,017,828	6115		76,550		9,939		117,462			(66,456)		3,659		0001
Purchased Call/S&P 500 INDEX/SPXC05HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	3,594,914	5580.94		53,564		12,647		83,112			(40,909)		8,725		0001
Purchased Call/S&P 500 INDEX/SPXD17HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	2,466,123	5579		95,715		18,397		166,521			(77,258)		5,400		0001
Purchased Call/S&P 500 INDEX/SPXI00USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	2,287,073	5956		121,414		18,887		216,020			(102,401)		4,519		0001
Purchased Call/S&P 500 INDEX/SPXC05GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/20/2026	1	1,874,417	5663		76,706		16,759		123,760			(59,826)		4,360		0001
Purchased Call/S&P 500 INDEX/SPXI00W9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	2,534,000	5572.07		57,775		10,982		92,237			(46,695)		5,549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	2,788,000	5827.04		143,582		3,191		250,276			(140,032)		2,189		0001
Purchased Call/S&P 500 INDEX/SPXD17DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	3,078,253	6039.31		50,483		3,894		75,525			(46,472)		4,338		0001
Purchased Call/S&P 500 INDEX/SPXI00VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	4,218,000	5842.63		156,066		27,086		248,718			(128,701)		8,831		0001
Purchased Call/S&P 500 INDEX/SPXI00WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	2,995,000	5614.56		82,363		15,429		131,973			(66,793)		6,511		0001
Purchased Call/S&P 500 INDEX/SPXD17DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	3,532,000	5918.25		134,922		2,602		220,287			(131,965)		2,614		0001
Purchased Call/S&P 500 INDEX/SPXD17ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,485,000	6051.97		39,263		4,543		57,490			(34,637)		4,265		0001
Purchased Call/S&P 500 INDEX/SPXD17HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/13/2026	1	1,922,879	5639		69,451		13,774		117,039			(55,561)		4,270		0001
Purchased Call/S&P 500 INDEX/SPXC05ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	6,838,534	5615		284,817		53,502		479,351			(230,827)		14,867		0001
Purchased Call/S&P 500 INDEX/SPXD17HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	1,759,287	5675		84,339		17,473		152,931			(66,729)		4,014		0001
Purchased Call/S&P 500 INDEX/SPXD17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	4,615,000	6061.48		225,212		21,715		368,808			(202,999)		7,247		0001
Purchased Call/S&P 500 INDEX/SPXD17ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	3,680,474	6025.99		63,304		6,801		92,899			(56,405)		6,092		0001
Purchased Call/S&P 500 INDEX/SPXM13TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	4,567,589	5942.47		60,292		664		91,296			(59,471)		2,673		0001
Purchased Call/S&P 500 INDEX/SPXM13SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,814,215	5942.47		46,153		128		70,326			(45,900)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXC05EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	1,931,450	5675.12		42,106		8,700		66,058			(33,338)		4,407		0001
Purchased Call/S&P 500 INDEX/SPXM13YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	2,494,684	6083.57		33,179		3,309		48,388			(29,816)		3,971		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	2,456,000	6025.99		40,524		4,052		59,754			(36,405)		3,910		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	4,249,000	6129.58		98,152		12,979		144,620			(84,975)		7,784		0001
Purchased Call/S&P 500 INDEX/SPXC057SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	3,135,707	5950		174,654		6,811		313,024			(167,456)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXM13VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	2,444,976	6049.24		37,408		2,061		55,696			(35,256)		2,932		0001
Purchased Call/S&P 500 INDEX/SPXI00WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	3,336,000	5572.07		121,764		23,145		201,648			(98,412)		7,305		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	3,882,170	5667		157,153		34,145		242,301			(122,762)		9,030		0001
Purchased Call/S&P 500 INDEX/SPXC057SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	3,134,050	5836		125,121		4,148		210,285			(120,652)		2,957		0001
Purchased Call/S&P 500 INDEX/SPXN131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	3,267,000	6013.13		78,735		10,935		117,296			(67,703)		6,106		0001
Purchased Call/S&P 500 INDEX/SPXI00QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	2,902,000	6061.48		89,672		8,646		138,295			(80,827)		4,557		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	4,856,672	5667		215,810		46,889		335,981			(168,583)		11,297		0001
Purchased Call/S&P 500 INDEX/SPXC057S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	2,026,000	5918.25		119,737		2,632		218,633			(116,792)		1,591		0001
Purchased Call/S&P 500 INDEX/SPXI00YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	5,204,000	5638.94		280,496		55,320		495,282			(225,013)		11,557		0001
Purchased Call/S&P 500 INDEX/SPXM13SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	2,375,000	5868.55		67,450		187		106,831			(67,080)		879		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00Y5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/20/2026	1	3,395,000	5662.89		92,005		19,879		146,409			(72,091)		7,897		0001
Purchased Call/S&P 500 INDEX/SPXI00X5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	4,029,000	5521.52		198,630		39,066		349,297			(159,448)		8,947		0001
Purchased Call/S&P 500 INDEX/SPXI00Y57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2026	1	1,951,000	5638.94		106,330		21,676		188,122			(84,600)		4,422		0001
Purchased Call/S&P 500 INDEX/SPXC056SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	5,407,719	5975		277,138		3,828		526,648			(272,570)		3,467		0001
Purchased Call/S&P 500 INDEX/SPXN130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,011,786	6114.63		8,094		1,048		11,677			(7,039)		1,835		0001
Purchased Call/S&P 500 INDEX/SPXN134SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	391,583	5521.52		3,054		601		4,769			(2,452)		870		0001
Purchased Call/S&P 500 INDEX/SPXN135SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	2,261,000	5638.94		68,734		13,556		112,248			(55,139)		5,021		0001
Purchased Call/S&P 500 INDEX/SPXI00XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	3,251,000	5521.52		145,645		28,645		251,012			(116,915)		7,219		0001
Purchased Call/S&P 500 INDEX/SPXN135SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	9,760,009	5675.12		237,168		49,002		375,562			(187,785)		22,268		0001
Purchased Call/S&P 500 INDEX/SPXN134S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	3,053,000	5770.2		153,871		28,400		258,921			(125,361)		6,589		0001
Purchased Call/S&P 500 INDEX/SPXI00TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2026	1	1,829,000	6013.13		68,770		10,041		106,149			(58,652)		3,517		0001
Purchased Call/S&P 500 INDEX/SPXI00XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	4,727,000	5638.94		244,386		48,198		428,064			(196,046)		10,497		0001
Purchased Call/S&P 500 INDEX/SPXN135SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	2,916,000	5675.12		79,024		16,327		126,107			(62,569)		6,653		0001
Purchased Call/S&P 500 INDEX/SPXI000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	4,810,748	6061.48		122,674		11,828		185,983			(110,575)		7,554		0001
Purchased Call/S&P 500 INDEX/SPXN130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,299,133	6114.63		17,149		2,220		24,851			(14,912)		2,356		0001
Purchased Call/S&P 500 INDEX/SPXI00U8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/27/2026	1	3,373,000	5954.5		111,984		17,731		172,496			(94,140)		6,723		0001
Purchased Call/S&P 500 INDEX/SPXI00U8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/27/2026	1	3,762,000	5954.5		166,280		26,328		264,443			(139,785)		7,498		0001
Purchased Call/S&P 500 INDEX/SPXI00XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,711,000	5599.3		111,151		21,434		186,638			(89,530)		5,978		0001
Purchased Call/S&P 500 INDEX/SPXI000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	01/30/2026	1	5,370,000	6040.53		128,343		10,339		196,704			(117,765)		7,698		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	2,107,638	6013.13		39,413		5,474		57,696			(33,891)		3,939		0001
Purchased Call/S&P 500 INDEX/SPXM13TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	44,221	5975.38		402		6		597			(396)		28		0001
Purchased Call/S&P 500 INDEX/SPXI00XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	6,122,000	5638.94		274,878		54,212		468,854			(220,506)		13,595		0001
Purchased Call/S&P 500 INDEX/SPXN131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	616,764	6013.13		5,181		720		7,440			(4,455)		1,153		0001
Purchased Call/S&P 500 INDEX/SPXI000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/16/2026	1	4,133,000	5937.34		262,446		10,935		498,304			(250,941)		4,327		0001
Purchased Call/S&P 500 INDEX/SPXI00U8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	4,612,000	5954.5		240,746		39,793		392,427			(200,731)		9,427		0001
Purchased Call/S&P 500 INDEX/SPXI00V5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/05/2026	1	2,208,394	5842.63		28,488		4,944		42,529			(23,493)		4,624		0001
Purchased Call/S&P 500 INDEX/SPXI00Y54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2026	1	3,446,000	5638.94		92,697		18,897		149,415			(73,754)		7,810		0001
Purchased Call/S&P 500 INDEX/SPXI00XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	2,987,000	5638.94		96,480		19,028		158,172			(77,396)		6,633		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00X\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,228,000	5599.3		129,892		25,048		233,625			(104,626)		4,913		0001
Purchased Call/S&P 500 INDEX/SPXI00V5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	2,772,000	5738.52		103,118		18,281		166,239			(84,755)		5,849		0001
Purchased Call/S&P 500 INDEX/SPXI00X5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	3,876,000	5521.52		200,389		39,412		354,329			(160,860)		8,607		0001
Purchased Call/S&P 500 INDEX/SPXI00S5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/20/2026	1	2,465,000	6117.52		72,471		10,038		107,470			(62,345)		4,607		0001
Purchased Call/S&P 500 INDEX/SPXI00V5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	3,616,000	5738.52		115,712		20,514		184,346			(95,106)		7,630		0001
Purchased Call/S&P 500 INDEX/SPXI00U5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2026	1	1,032,898	.5955		52,366		8,023		91,937			(44,287)		2,023		0001
Purchased Call/S&P 500 INDEX/SPXN136\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	6,097,904	5662.89		72,565		15,679		111,644			(56,859)		14,185		0001
Purchased Call/S&P 500 INDEX/SPXM13Z\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	2,127,000	6068.5		59,343		6,703		89,613			(52,515)		3,608		0001
Purchased Call/S&P 500 INDEX/SPXM13T\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	3,948,000	5909.03		89,225		1,475		138,047			(87,514)		2,734		0001
Purchased Call/S&P 500 INDEX/SPXI00U5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	3,207,000	5954.5		90,117		14,895		136,913			(75,138)		6,555		0001
Purchased Call/S&P 500 INDEX/SPXI00W5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	7,030,000	5572.07		170,126		32,338		272,862			(137,499)		15,393		0001
Purchased Call/S&P 500 INDEX/SPXI00T\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,294,000	6013.13		66,755		9,272		100,576			(57,402)		4,287		0001
Purchased Call/S&P 500 INDEX/SPXN139\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	3,309,000	5611.85		159,494		39,105		273,705			(120,167)		8,216		0001
Purchased Call/S&P 500 INDEX/SPXN132\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	3,115,019	.5956		127,837		19,886		213,182			(107,818)		6,155		0001
Purchased Call/S&P 500 INDEX/SPXM13V\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,306,000	5996.66		81,863		3,420		131,460			(78,265)		2,414		0001
Purchased Call/S&P 500 INDEX/SPXN138\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	2,564,431	5580.94		22,567		5,328		34,607			(17,235)		6,224		0001
Purchased Call/S&P 500 INDEX/SPXI00R5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/11/2026	1	1,711,271	.6068		95,023		10,762		161,500			(84,059)		2,902		0001
Purchased Call/S&P 500 INDEX/SPXN135\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	6,854,000	5638.94		274,160		54,070		460,735			(219,931)		15,221		0001
Purchased Call/S&P 500 INDEX/SPXI00W5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	6,763,539	5599.3		163,678		31,563		261,919			(131,839)		14,915		0001
Purchased Call/S&P 500 INDEX/SPXN13A\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	3,322,103	5770.2		71,093		13,122		110,380			(57,920)		7,170		0001
Purchased Call/S&P 500 INDEX/SPXN137\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	3,056,000	5776.65		94,736		21,661		148,743			(72,934)		7,330		0001
Purchased Call/S&P 500 INDEX/SPXI00Q5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	4,797,000	6061.48		275,828		26,595		471,036			(248,623)		7,533		0001
Purchased Call/S&P 500 INDEX/SPXI00S5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/20/2026	1	2,202,000	6117.52		78,171		10,827		117,798			(67,248)		4,116		0001
Purchased Call/S&P 500 INDEX/SPXI00U5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	3,687,724	5954.5		92,931		15,360		140,458			(77,484)		7,538		0001
Purchased Call/S&P 500 INDEX/SPXM13X\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	3,149,000	6067.7		87,542		6,511		135,381			(80,827)		4,361		0001
Purchased Call/S&P 500 INDEX/SPXN138\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	722,698	5580.94		6,143		1,489		9,396			(4,653)		1,784		0001
Purchased Call/S&P 500 INDEX/SPXI00Y5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/20/2026	1	2,329,000	5662.89		56,595		12,228		89,371			(44,345)		5,418		0001
Purchased Call/S&P 500 INDEX/SPXN137\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	8,498,000	5776.65		209,051		47,799		322,347			(160,940)		20,384		0001
Purchased Call/S&P 500 INDEX/SPXI00R5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/09/2026	1	2,408,000	6025.99		69,350		7,451		105,672			(61,792)		3,986		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN137S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	4,429,000	5667.56		94,338		21,051		148,740			(73,260)		10,496		0001
Purchased Call/S&P 500 INDEX/SPXN135SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	3,745,493	5638.94		79,779		16,263		126,605			(63,475)		8,489		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	961,185	.5665		50,741		11,024		80,833			(39,637)		2,236		0001
Purchased Call/S&P 500 INDEX/SPXM13VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	5,255,000	5996.66		137,156		7,179		213,578			(129,701)		6,150		0001
Purchased Call/S&P 500 INDEX/SPXI00V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	03/02/2026	1	3,990,000	5954.5		237,405		39,241		399,844			(197,945)		8,156		0001
Purchased Call/S&P 500 INDEX/SPXI00TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/26/2025	02/26/2026	1	1,999,000	5956.06		59,970		9,252		91,232			(50,605)		3,950		0001
Purchased Call/S&P 500 INDEX/SPXN139S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	2,618,923	.5693		93,380		22,109		163,679			(71,134)		6,356		0001
Purchased Call/S&P 500 INDEX/SPXM13XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,580,000	6101.24		75,896		4,638		114,467			(71,100)		4,493		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	1,847,001	.6076		64,138		6,414		103,603			(57,618)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXN130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	1,717,254	6144.15		30,395		4,103		43,868			(26,232)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXM13YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,967,000	5994.57		57,240		5,204		88,210			(51,908)		3,002		0001
Purchased Call/S&P 500 INDEX/SPXN134SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	822,431	5599.3		6,744		1,300		10,394			(5,432)		1,814		0001
Purchased Call/S&P 500 INDEX/SPXM13WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	3,547,000	6086.37		111,376		6,443		174,192			(104,663)		4,354		0001
Purchased Call/S&P 500 INDEX/SPXM13W56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	6,910,000	6086.37		176,896		10,234		272,165			(166,234)		8,482		0001
Purchased Call/S&P 500 INDEX/SPXN132S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	1,294,654	5955.25		17,089		2,589		24,932			(14,467)		2,536		0001
Purchased Call/S&P 500 INDEX/SPXN136SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	1,906,000	5662.89		43,076		9,307		67,742			(33,752)		4,434		0001
Purchased Call/S&P 500 INDEX/SPXN134S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,684,916	5770.2		13,985		2,581		21,181			(11,394)		3,636		0001
Purchased Call/S&P 500 INDEX/SPXN138S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	6,828,803	.5768		286,504		64,899		465,417			(221,175)		16,282		0001
Purchased Call/S&P 500 INDEX/SPXN130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	2,971,924	.6115		101,229		12,125		153,547			(88,992)		5,159		0001
Purchased Call/S&P 500 INDEX/SPXM13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,027,031	6101.24		51,157		3,126		76,045			(47,924)		3,799		0001
Purchased Call/S&P 500 INDEX/SPXM13XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,574,868	6101.24		86,512		5,287		131,735			(81,045)		4,487		0001
Purchased Call/S&P 500 INDEX/SPXN130SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	1,524,000	6129.58		53,797		7,114		81,649			(46,575)		2,792		0001
Purchased Call/S&P 500 INDEX/SPXM13YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/04/2026	1	1,955,170	.6034		72,022		6,764		111,273			(65,097)		3,027		0001
Purchased Call/S&P 500 INDEX/SPXM13YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	8,510,000	5994.57		217,856		19,805		332,385			(197,563)		12,986		0001
Purchased Call/S&P 500 INDEX/SPXN138SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	4,796,000	5611.85		115,104		28,221		183,440			(86,722)		11,908		0001
Purchased Call/S&P 500 INDEX/SPXD17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	2,856,190	5606.91		49,698		17,114		76,357			(32,542)		8,391		0001
Purchased Call/S&P 500 INDEX/SPXA21SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	4,279,830	.5397		150,919		43,358		273,944			(107,384)		11,477		0001
Purchased Call/S&P 500 INDEX/SPXC05KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	12,802	5287.76		775		237		1,460			(537)		35		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,504,000	6141.02		83,884		40,896		113,647			(43,206)		8,719		0001
Purchased Call/S&P 500 INDEX/SPXD17TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	5,017,682	6092.16		125,944		60,717		169,407			(65,215)		17,421		0001
Purchased Call/S&P 500 INDEX/SPX9158S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/10/2026	1	4,532,000	5363.36		245,634		67,549		431,988			(178,152)		11,861		0001
Purchased Call/S&P 500 INDEX/SPXD17JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	1,230,565	5396.63		10,706		3,067		16,611			(7,626)		3,300		0001
Purchased Call/S&P 500 INDEX/SPXN13NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	3,246,991	6025.17		42,211		20,117		56,423			(22,088)		11,209		0001
Purchased Call/S&P 500 INDEX/SPXN13NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	1,875,508	5967.84		17,255		8,176		23,124			(9,121)		6,456		0001
Purchased Call/S&P 500 INDEX/SPXD17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,311,739	5525.21		40,403		12,911		62,979			(27,523)		9,375		0001
Purchased Call/S&P 500 INDEX/SPXA21SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	5,030,603	5275.7		116,710		33,759		194,304			(82,816)		13,555		0001
Purchased Call/S&P 500 INDEX/SPXC05ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	3,228,653	5670.97		66,187		16,592		102,969			(49,505)		8,105		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	06/11/2025	06/11/2026	1	3,007,455	6022.24		67,668		30,012		93,646			(37,634)		10,018		0001
Purchased Call/S&P 500 INDEX/SPX9159SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	2,386,772	.5660		136,478		48,281		202,170			(88,087)		7,067		0001
Purchased Call/S&P 500 INDEX/SPXC05PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,176,265	5802.82		60,031		23,578		86,605			(36,613)		9,906		0001
Purchased Call/S&P 500 INDEX/SPX9158SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	1,717,996	.5288		63,421		19,447		102,597			(43,907)		4,758		0001
Purchased Call/S&P 500 INDEX/SPXD17JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	6,366,266	5268.05		145,151		39,806		240,416			(105,384)		16,661		0001
Purchased Call/S&P 500 INDEX/SPXC05NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,934,126	5958.38		89,491		33,310		129,856			(56,301)		8,922		0001
Purchased Call/S&P 500 INDEX/SPXD17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,539,231	6092.16		23,615		11,385		30,486			(12,228)		8,816		0001
Purchased Call/S&P 500 INDEX/SPX9159SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	3,902,000	5842.01		130,327		51,045		191,954			(79,624)		12,169		0001
Purchased Call/S&P 500 INDEX/SPX9158SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	2,381,506	.5376		91,355		28,422		146,229			(62,995)		6,625		0001
Purchased Call/S&P 500 INDEX/SPX9159SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	11,687,778	.5529		490,871		158,652		794,068			(331,742)		33,227		0001
Purchased Call/S&P 500 INDEX/SPX9158SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	1,629,991	.5158		88,420		26,868		151,522			(61,457)		4,494		0001
Purchased Call/S&P 500 INDEX/SPX9158ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	3,257,771	.5376		108,929		33,889		172,038			(75,113)		9,063		0001
Purchased Call/S&P 500 INDEX/SPX9159SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2025	04/29/2026	1	1,596,863	.5561		80,856		26,357		140,589			(54,423)		4,559		0001
Purchased Call/S&P 500 INDEX/SPX9159SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	6,123,830	.5660		287,100		101,565		415,203			(185,303)		18,132		0001
Purchased Call/S&P 500 INDEX/SPX9159SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	3,279,702	.5529		165,031		53,339		274,871			(111,532)		9,324		0001
Purchased Call/S&P 500 INDEX/SPX915ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	3,205,000	5939.3		174,352		74,860		267,344			(99,834)		10,476		0001
Purchased Call/S&P 500 INDEX/SPXD170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	1,505,701	5802.82		27,253		10,886		38,971			(16,441)		4,761		0001
Purchased Call/S&P 500 INDEX/SPX915ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	8,221,805	.5971		345,902		147,969		511,254			(198,609)		26,789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9158S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/13/2026	1	3,694,000	5363.36		177,312		49,823		304,834			(127,549)		9,812		0001
Purchased Call/S&P 500 INDEX/SPX915A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	7,707,000	6000.36		356,063		153,305		522,013			(203,465)		25,192		0001
Purchased Call/S&P 500 INDEX/SPXD17M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	7,599,126	5686.67		95,749		31,916		142,263			(63,920)		21,877		0001
Purchased Call/S&P 500 INDEX/SPX9159$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	6,167,000	5842.01		292,316		114,490		448,753			(178,593)		19,233		0001
Purchased Call/S&P 500 INDEX/SPX915A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,971,848	5939		76,765		33,052		106,373			(43,866)		6,446		0001
Purchased Call/S&P 500 INDEX/SPX915A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	3,601,000	5939.3		178,610		76,688		269,059			(102,272)		11,771		0001
Purchased Call/S&P 500 INDEX/SPXD17T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	4,204,916	6092.16		92,929		44,800		124,625			(48,119)		14,599		0001
Purchased Call/S&P 500 INDEX/SPXD17N$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,304,262	5659.91		42,168		14,876		64,402			(27,340)		6,823		0001
Purchased Call/S&P 500 INDEX/SPXA21W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	10,090,000	5976.97		466,158		209,771		686,107			(257,411)		33,714		0001
Purchased Call/S&P 500 INDEX/SPX9159$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	2,497,798	5664		139,422		49,322		206,282			(89,987)		7,396		0001
Purchased Call/S&P 500 INDEX/SPXJ008$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/27/2025	02/20/2026	1	2,950,000	6100		154,045		28,847		395,321			(124,839)		5,514		0001
Purchased Call/S&P 500 INDEX/SPX9159$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	10,076,000	5842.01		437,298		171,275		665,065			(267,171)		31,424		0001
Purchased Call/S&P 500 INDEX/SPX9158$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	6,979,045	5158		274,848		83,517		453,161			(191,035)		19,243		0001
Purchased Call/S&P 500 INDEX/SPX9159$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/29/2026	1	3,835,000	5560.83		217,445		70,684		378,925			(146,552)		10,949		0001
Purchased Call/S&P 500 INDEX/SPX915A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	1,713,622	5971		62,222		26,617		90,251			(35,726)		5,583		0001
Purchased Call/S&P 500 INDEX/SPX9158$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	659,982	5376		36,061		11,219		60,358			(24,866)		1,836		0001
Purchased Call/S&P 500 INDEX/SPXA21V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/27/2026	1	3,748,335	5922		190,786		76,947		294,641			(113,738)		11,894		0001
Purchased Call/S&P 500 INDEX/SPX9158$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/13/2026	1	3,296,000	5363.36		177,654		49,919		310,588			(127,795)		8,754		0001
Purchased Call/S&P 500 INDEX/SPXC05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	1,803,916	5842.01		99,937		39,142		157,570			(61,057)		5,626		0001
Purchased Call/S&P 500 INDEX/SPX9158S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/10/2026	1	2,320,000	5363.36		116,464		32,028		201,572			(84,468)		6,072		0001
Purchased Call/S&P 500 INDEX/SPX9158$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/22/2026	1	1,279,995	5288		72,005		22,264		115,470			(49,789)		3,545		0001
Purchased Call/S&P 500 INDEX/SPXD17L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,093,087	5525.21		35,373		11,304		55,643			(24,096)		5,925		0001
Purchased Call/S&P 500 INDEX/SPX915A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	4,798,954	5939		200,457		86,308		280,397			(114,547)		15,687		0001
Purchased Call/S&P 500 INDEX/SPX915A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	6,561,920	5971		259,562		111,035		381,049			(149,034)		21,381		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/17/2025	06/17/2026	1	2,998,000	5982.72		182,878		84,366		280,907			(98,704)		10,170		0001
Purchased Call/S&P 500 INDEX/SPX915A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/27/2025	05/22/2026	1	456,988	5803		22,949		9,039		32,963			(13,897)		1,425		0001
Purchased Call/S&P 500 INDEX/SPXA21W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	2,961,000	6173.07		95,048		46,468		127,752			(48,830)		10,310		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	6,716,000	5287.76		290,803		88,923		514,183			(201,570)		18,601		0001
Purchased Call/S&P 500 INDEX/SPX915A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/27/2025	05/22/2026	1	2,062,230	5842		92,094		36,272		132,741			(55,768)		6,431		0001
Purchased Call/S&P 500 INDEX/SPX9159$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	1,087,176	5522		56,259		17,708		97,960			(38,493)		3,038		0001
Purchased Call/S&P 500 INDEX/SPX9158$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	1,509,823	5288		74,732		22,915		125,223			(51,738)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXA21US$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	1,397,068	5842.01		30,735		12,038		44,157			(18,778)		4,357		0001
Purchased Call/S&P 500 INDEX/SPX9159$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	6,557,098	5529		213,290		68,936		335,810			(144,147)		18,641		0001
Purchased Call/S&P 500 INDEX/SPX9158$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	8,970,110	5158		376,824		114,505		625,620			(261,913)		24,733		0001
Purchased Call/S&P 500 INDEX/SPXD17M$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	1,227,100	5569.06		10,308		3,379		15,685			(6,919)		3,518		0001
Purchased Call/S&P 500 INDEX/SPX9158$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,700,000	5484.77		179,450		56,171		312,467			(123,403)		10,339		0001
Purchased Call/S&P 500 INDEX/SPXD17T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,206,568	6141.02		37,732		18,396		49,255			(19,435)		7,683		0001
Purchased Call/S&P 500 INDEX/SPX915AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	2,906,000	6000.36		112,753		49,077		161,432			(63,903)		9,590		0001
Purchased Call/S&P 500 INDEX/SPXA21V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/27/2026	1	5,193,191	5922		206,156		83,146		306,710			(122,901)		16,478		0001
Purchased Call/S&P 500 INDEX/SPX9159$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	1,412,777	5529		66,610		21,529		109,788			(45,016)		4,016		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	04/03/2025	04/02/2026	1	3,185,000	5396.52		170,079		42,992		304,624			(127,092)		7,995		0001
Purchased Call/S&P 500 INDEX/SPX9159$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	6,779,176	5485		337,477		105,930		571,782			(231,784)		18,943		0001
Purchased Call/S&P 500 INDEX/SPX9159$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	6,310,000	5958.38		209,492		77,978		306,128			(131,796)		19,188		0001
Purchased Call/S&P 500 INDEX/SPX9158$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/10/2026	1	4,439,000	5363.36		257,906		70,924		458,306			(187,053)		11,617		0001
Purchased Call/S&P 500 INDEX/SPX9159$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	2,967,000	5842.01		114,230		44,740		170,420			(69,790)		9,253		0001
Purchased Call/S&P 500 INDEX/SPX915B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	3,026,464	5939		169,614		73,028		245,656			(96,922)		9,893		0001
Purchased Call/S&P 500 INDEX/SPX9159$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	3,798,997	5845		129,474		50,491		188,326			(79,320)		11,806		0001
Purchased Call/S&P 500 INDEX/SPX9159G3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	2,248,760	5525		85,124		26,794		140,885			(58,243)		6,284		0001
Purchased Call/S&P 500 INDEX/SPX915ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	2,362,288	6000.36		113,626		49,457		167,186			(64,398)		7,796		0001
Purchased Call/S&P 500 INDEX/SPXD17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	612,461	5484.77		4,716		1,476		7,313			(3,243)		1,711		0001
Purchased Call/S&P 500 INDEX/SPX9159$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	3,080,000	5842.01		153,384		60,075		237,032			(93,711)		9,605		0001
Purchased Call/S&P 500 INDEX/SPX9158S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2025	06/16/2026	1	2,346,000	6033.11		116,362		53,212		170,090			(63,122)		7,934		0001
Purchased Call/S&P 500 INDEX/SPXJ003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	04/21/2025	04/17/2026	1	5,663,054	5283		183,355		54,138		356,555			(129,009)		15,331		0001
Purchased Call/S&P 500 INDEX/SPXJ000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	04/04/2025	04/02/2026	1	5,358,000	5074.08		115,733		29,336		196,064			(86,401)		13,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,538,461	6025.17		44,169		21,050		59,184			(23,113)		8,763		0001
Purchased Call/S&P 500 INDEX/SPXJ000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	04/04/2025	04/02/2026	1	3,933,000	5074.08		98,718		25,023		168,800			(73,699)		9,873		0001
Purchased Call/S&P 500 INDEX/SPXJ00B9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	06/17/2025	06/17/2026	1	3,653,000	5982.72		227,582		104,989		351,634			(122,832)		12,392		0001
Purchased Call/S&P 500 INDEX/SPX915B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,929,510	5939		88,729		38,203		125,064			(50,702)		6,307		0001
Purchased Call/S&P 500 INDEX/SPX9159$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	656,103	5842.01		33,921		13,286		52,678			(20,724)		2,046		0001
Purchased Call/S&P 500 INDEX/SPX915A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	2,106,000	6000.36		70,762		30,800		99,639			(40,105)		6,950		0001
Purchased Call/S&P 500 INDEX/SPX915B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	310,235	5981		17,546		8,234		25,594			(9,309)		1,055		0001
Purchased Call/S&P 500 INDEX/SPXA21RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	1,516,648	4983		97,045		26,004		144,316			(70,918)		3,929		0001
Purchased Call/S&P 500 INDEX/SPXA21VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	3,661,268	6000.36		200,271		87,170		302,931			(113,505)		12,082		0001
Purchased Call/S&P 500 INDEX/SPX915A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	9,558,000	5939.3		452,093		194,112		675,754			(258,870)		31,243		0001
Purchased Call/S&P 500 INDEX/SPXJ005SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	05/08/2025	05/08/2026	1	1,970,814	5663.94		24,241		8,528		36,844			(15,740)		5,835		0001
Purchased Call/S&P 500 INDEX/SPX915AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2025	05/22/2026	1	1,642,198	5803		90,218		35,632		131,605			(54,533)		5,121		0001
Purchased Call/S&P 500 INDEX/SPX9159$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	2,156,661	5845		87,726		34,211		129,907			(53,744)		6,702		0001
Purchased Call/S&P 500 INDEX/SPX915A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	2,120,330	5939		74,095		31,902		101,792			(42,340)		6,931		0001
Purchased Call/S&P 500 INDEX/SPXJ000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	04/04/2025	04/06/2026	1	2,838,336	5074.08		65,282		17,085		110,699			(48,205)		7,278		0001
Purchased Call/S&P 500 INDEX/SPXJ003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	04/21/2025	04/17/2026	1	11,357,203	5282		317,813		93,839		606,372			(223,614)		30,746		0001
Purchased Call/S&P 500 INDEX/SPXA21USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	1,670,898	5842.01		31,246		12,238		44,609			(19,090)		5,211		0001
Purchased Call/S&P 500 INDEX/SPXD17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	2,135,470	5375.86		33,527		10,344		54,292			(23,147)		5,941		0001
Purchased Call/S&P 500 INDEX/SPXJ007SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	05/15/2025	05/15/2026	1	3,147,000	5916.93		112,977		41,936		167,357			(71,191)		9,569		0001
Purchased Call/S&P 500 INDEX/SPX9159D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	2,418,103	5529		129,474		41,847		218,115			(87,502)		6,874		0001
Purchased Call/S&P 500 INDEX/SPX9158SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	2,921,000	5484.77		128,232		40,139		219,828			(88,181)		8,162		0001
Purchased Call/S&P 500 INDEX/SPX915B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,527,000	5484.77		185,168		57,961		326,873			(127,334)		9,856		0001
Purchased Call/S&P 500 INDEX/SPXJ007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	05/13/2025	05/12/2026	1	1,992,869	5844		108,373		39,218		167,140			(69,073)		5,992		0001
Purchased Call/S&P 500 INDEX/SPX9159$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	5,747,000	5525.21		348,843		109,498		628,494			(239,590)		16,059		0001
Purchased Call/S&P 500 INDEX/SPX915A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	2,232,000	6000.36		115,171		49,588		171,317			(65,812)		7,296		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	06/26/2025	06/26/2026	1	2,170,000	6141.02		129,332		63,054		191,638			(66,615)		7,556		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	05/19/2025	05/19/2026	1	1,497,000	5963.6		61,527		23,390		91,325			(38,096)		4,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9158SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	2,725,209	.5158		136,609		41,511		231,299			(94,951)		7,514		0001
Purchased Call/S&P 500 INDEX/SPX915ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	3,003,317	.5971		99,418		42,529		143,081			(57,083)		9,786		0001
Purchased Call/S&P 500 INDEX/SPXA21WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	6,801,000	6173.07		170,705		83,456		225,813			(87,697)		23,680		0001
Purchased Call/S&P 500 INDEX/SPX9158SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	5,270,000	5484.77		207,111		64,830		350,277			(142,424)		14,726		0001
Purchased Call/S&P 500 INDEX/SPXJ008SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/27/2025	02/10/2026	1	2,950,000	.6200		122,550		19,074		342,580			(103,150)		4,944		0001
Purchased Call/S&P 500 INDEX/SPX9159SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	2,285,527	.5845		114,843		44,786		174,752			(70,357)		7,103		0001
Purchased Call/S&P 500 INDEX/SPX915AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	783,941	.5843		42,398		16,652		68,056			(25,858)		2,445		0001
Purchased Call/S&P 500 INDEX/SPX915BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	3,725,383	.5968		209,196		98,170		302,274			(110,990)		12,675		0001
Purchased Call/S&P 500 INDEX/SPX915A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	3,645,414	.5842		143,695		56,437		219,158			(87,638)		11,369		0001
Purchased Call/S&P 500 INDEX/SPX9158SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	8,209,000	5484.77		369,405		115,631		636,708			(254,029)		22,939		0001
Purchased Call/S&P 500 INDEX/SPXC05JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	3,468,736	.5062		162,848		43,186		303,196			(119,452)		8,941		0001
Purchased Call/S&P 500 INDEX/SPXJ000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2026	1	5,926,000	5074.08		226,966		57,532		403,925			(169,443)		14,876		0001
Purchased Call/S&P 500 INDEX/SPX9159SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	7,126,000	5958.38		176,725		65,781		253,494			(111,181)		21,669		0001
Purchased Call/S&P 500 INDEX/SPXA21WSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	1	2,557,000	5982.72		87,961		40,579		124,125			(47,475)		8,674		0001
Purchased Call/S&P 500 INDEX/SPX9159S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/21/2025	05/21/2026	1	11,388,000	5844.61		496,517		191,494		756,469			(304,712)		35,390		0001
Purchased Call/S&P 500 INDEX/SPXA21SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,527,069	.5268		86,701		23,843		147,330			(62,882)		3,997		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/11/2026	1	2,729,863	6022.24		43,678		19,372		59,392			(24,292)		9,093		0001
Purchased Call/S&P 500 INDEX/SPX9159S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/28/2026	1	4,079,000	5528.75		188,042		60,609		318,102			(127,250)		11,596		0001
Purchased Call/S&P 500 INDEX/SPX915AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	7,220,724	.5842		301,806		118,537		464,782			(184,069)		22,519		0001
Purchased Call/S&P 500 INDEX/SPX9159S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	2,919,180	.5529		99,723		32,231		157,841			(67,395)		8,299		0001
Purchased Call/S&P 500 INDEX/SPXA21WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	1	2,327,000	5982.72		54,917		25,335		75,780			(29,640)		7,894		0001
Purchased Call/S&P 500 INDEX/SPXJ007S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/12/2026	1	6,510,428	.5844		230,877		83,549		337,191			(147,152)		19,576		0001
Purchased Call/S&P 500 INDEX/SPXA21RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	1,015,470	.4983		60,287		16,154		88,940			(44,056)		2,631		0001
Purchased Call/S&P 500 INDEX/SPXA21WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	3,304,000	5976.97		132,490		59,621		191,159			(73,161)		11,040		0001
Purchased Call/S&P 500 INDEX/SPXA21US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,890,000	5844.61		144,708		55,810		215,336			(88,807)		12,089		0001
Purchased Call/S&P 500 INDEX/SPXD17K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	1	1,632,755	5525.21		29,390		9,225		46,529			(20,185)		4,562		0001
Purchased Call/S&P 500 INDEX/SPXJ008$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2025	05/19/2026	1	1,977,000	5963.6		58,322		22,172		83,783			(36,111)		6,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,622,000	5525.21		76,562		24,466		123,910			(52,154)		7,422		0001
Purchased Call/S&P 500 INDEX/SPX915A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	6,505,000	5939.3		284,269		122,054		420,214			(162,773)		21,263		0001
Purchased Call/S&P 500 INDEX/SPXJ006SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	5,650,000	5886.55		143,510		52,185		211,262			(91,217)		17,053		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	4,237,000	5982.72		159,311		73,494		226,284			(85,984)		14,373		0001
Purchased Call/S&P 500 INDEX/SPX9158SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	4,515,722	.5376		191,528		59,587		310,408			(132,070)		12,563		0001
Purchased Call/S&P 500 INDEX/SPXJ007S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/19/2025	05/19/2026	1	5,402,000	5963.6		135,050		51,341		191,602			(83,620)		16,668		0001
Purchased Call/S&P 500 INDEX/SPXD17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,779,000	5525.21		120,172		37,721		196,406			(82,536)		10,560		0001
Purchased Call/S&P 500 INDEX/SPXD17LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,414,000	5525.21		50,211		16,045		80,109			(34,204)		6,834		0001
Purchased Call/S&P 500 INDEX/SPXN13HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	3,183,609	5916.93		41,069		15,244		57,665			(25,879)		9,681		0001
Purchased Call/S&P 500 INDEX/SPXN13GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	2,846,607	5892.58		61,202		22,424		88,786			(38,733)		8,624		0001
Purchased Call/S&P 500 INDEX/SPXN13ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	2,351,080	4982.77		38,558		10,303		63,154			(28,205)		6,091		0001
Purchased Call/S&P 500 INDEX/SPXD17KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,471,000	5525.21		72,197		22,662		115,286			(49,586)		9,699		0001
Purchased Call/S&P 500 INDEX/SPXC05KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/15/2025	04/15/2026	1	2,711,000	5396.63		145,852		41,787		257,809			(103,894)		7,270		0001
Purchased Call/S&P 500 INDEX/SPXC05NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/15/2025	05/14/2026	1	2,964,549	.5893		151,533		55,983		233,924			(95,749)		8,981		0001
Purchased Call/S&P 500 INDEX/SPXC05USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	06/11/2026	1	2,078,109	.6022		106,945		47,961		164,907			(59,217)		6,922		0001
Purchased Call/S&P 500 INDEX/SPXN13GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	3,637,651	5844.19		69,115		24,942		101,312			(44,120)		10,938		0001
Purchased Call/S&P 500 INDEX/SPXC05JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/11/2025	04/10/2026	1	4,326,000	5363.36		199,429		54,843		342,176			(144,641)		11,322		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	4,737,000	5396.52		192,796		48,735		330,128			(144,067)		11,891		0001
Purchased Call/S&P 500 INDEX/SPXJ006SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/12/2025	05/12/2026	1	8,251,000	5844.19		202,150		72,952		299,644			(129,043)		24,809		0001
Purchased Call/S&P 500 INDEX/SPXJ006SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/12/2025	05/12/2026	1	3,881,000	5844.19		132,342		47,760		201,025			(84,481)		11,670		0001
Purchased Call/S&P 500 INDEX/SPXJ002S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/21/2026	1	2,333,000	5158.2		77,222		23,401		135,172			(53,738)		6,433		0001
Purchased Call/S&P 500 INDEX/SPXC05LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/06/2025	05/06/2026	1	2,768,000	5606.91		166,080		57,190		288,015			(108,748)		8,132		0001
Purchased Call/S&P 500 INDEX/SPXA21WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	1	4,246,000	5967.84		265,800		124,385		410,824			(142,053)		14,446		0001
Purchased Call/S&P 500 INDEX/SPXA21VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/05/2026	1	4,819,000	6000.36		278,056		119,719		426,441			(158,889)		15,752		0001
Purchased Call/S&P 500 INDEX/SPXC05JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2026	1	3,433,000	4982.77		180,576		48,253		337,496			(132,092)		8,894		0001
Purchased Call/S&P 500 INDEX/SPX9159S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	2,327,452	.5516		110,562		34,801		188,521			(75,648)		6,504		0001
Purchased Call/S&P 500 INDEX/SPXA21WSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	6,125,000	6173.07		144,550		70,669		191,017			(74,261)		21,326		0001
Purchased Call/S&P 500 INDEX/SPXJ007SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	3,503,000	5886.55		208,779		75,920		344,671			(132,703)		10,573		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	659,039	5686.67		5,272		1,786		7,726			(3,491)		1,921		0001
Purchased Call/S&P 500 INDEX/SPXC05T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	1,774,083	.6000		95,759		41,345		143,322			(54,379)		5,799		0001
Purchased Call/S&P 500 INDEX/SPXC05W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	5,092,994	.6025		285,217		136,305		399,323			(148,877)		17,582		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	7,717,000	5982.72		193,697		89,357		267,242			(104,543)		26,177		0001
Purchased Call/S&P 500 INDEX/SPXN13BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	1,024,800	5282.7		9,326		2,738		14,858			(6,592)		2,774		0001
Purchased Call/S&P 500 INDEX/SPXA21W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2025	06/16/2026	1	6,232,203	.6033		204,761		94,156		293,204			(110,819)		21,078		0001
Purchased Call/S&P 500 INDEX/SPXC051$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	3,900,343	5670.97		93,998		23,564		148,291			(70,306)		9,791		0001
Purchased Call/S&P 500 INDEX/SPXJ007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	8,631,869	.5844		293,982		106,386		427,622			(187,373)		25,955		0001
Purchased Call/S&P 500 INDEX/SPXC05K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	3,445,000	5569.06		153,992		50,482		256,683			(103,364)		9,877		0001
Purchased Call/S&P 500 INDEX/SPXC05L$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,989,000	5606.91		92,360		31,804		146,307			(60,477)		8,781		0001
Purchased Call/S&P 500 INDEX/SPXD17K$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	8,497,512	5525.21		103,670		32,541		161,733			(71,202)		23,745		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	5,969,000	5396.52		271,590		68,652		472,562			(202,946)		14,984		0001
Purchased Call/S&P 500 INDEX/SPXC050$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,698,264	.5912		192,389		71,611		293,734			(121,036)		11,246		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	11,977,000	5982.72		556,931		256,927		809,408			(300,590)		40,628		0001
Purchased Call/S&P 500 INDEX/SPXA21W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	5,008,000	6173.07		135,717		66,350		180,341			(69,723)		17,437		0001
Purchased Call/S&P 500 INDEX/SPXC051$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	2,407,000	5670.97		78,228		19,611		125,331			(58,510)		6,042		0001
Purchased Call/S&P 500 INDEX/SPXN139$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	1,950,642	5633.07		24,188		5,997		37,354			(18,158)		4,870		0001
Purchased Call/S&P 500 INDEX/SPXJ008$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/27/2025	01/27/2026	1	2,950,000	.6100		142,580		15,255		384,062			(126,867)		4,012		0001
Purchased Call/S&P 500 INDEX/SPXC05JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	3,682,000	5268.05		211,347		57,959		383,446			(153,444)		9,636		0001
Purchased Call/S&P 500 INDEX/SPXC05JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	3,829,774	4982.77		78,893		21,082		130,981			(57,711)		9,922		0001
Purchased Call/S&P 500 INDEX/SPXJ007$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	3,466,000	5886.55		210,733		76,630		350,532			(133,945)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXC05K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	3,386,000	5686.67		184,537		61,512		308,332			(123,194)		9,748		0001
Purchased Call/S&P 500 INDEX/SPXN13A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	470,684	5405.97		3,813		1,082		5,899			(2,726)		1,256		0001
Purchased Call/S&P 500 INDEX/SPXC05V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,391,787	.6045		121,293		54,582		188,464			(66,978)		7,992		0001
Purchased Call/S&P 500 INDEX/SPXC051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	1	3,269,890	.5631		179,559		44,642		309,662			(134,669)		8,164		0001
Purchased Call/S&P 500 INDEX/SPXJ000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	3,120,000	5074.08		65,208		17,065		109,542			(48,151)		8,000		0001
Purchased Call/S&P 500 INDEX/SPXN131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	1,970,734	5940.46		25,422		9,735		35,465			(15,671)		6,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/17/2026	1	2,462,000	5982.72		77,307		35,664		108,031			(41,724)		8,352		0001
Purchased Call/S&P 500 INDEX/SPXC05KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	4,337,604	.5604		148,608		49,536		222,748			(99,208)		12,487		0001
Purchased Call/S&P 500 INDEX/SPXD17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	1	716,095	5525.21		5,586		1,785		8,523			(3,805)		2,027		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,147,171	5062.25		32,208		8,518		53,477			(23,648)		5,534		0001
Purchased Call/S&P 500 INDEX/SPXC05JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	1,979,340	.5062		68,566		18,183		120,786			(50,294)		5,102		0001
Purchased Call/S&P 500 INDEX/SPXN13JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	2,454,790	5911.69		40,504		16,849		57,112			(23,729)		7,921		0001
Purchased Call/S&P 500 INDEX/SPXJ007S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/12/2026	1	7,860,436	.5844		318,523		115,267		471,592			(203,015)		23,635		0001
Purchased Call/S&P 500 INDEX/SPXI00ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2026	1	2,057,000	5396.52		65,618		16,587		109,041			(49,033)		5,164		0001
Purchased Call/S&P 500 INDEX/SPXN13GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	3,379,078	5886.55		73,326		26,664		107,105			(46,607)		10,199		0001
Purchased Call/S&P 500 INDEX/SPXN13JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	2,599,082	5911.69		22,872		9,403		31,594			(13,510)		8,303		0001
Purchased Call/S&P 500 INDEX/SPXJ006SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2026	1	10,293,000	5886.55		443,628		161,319		683,726			(281,977)		31,066		0001
Purchased Call/S&P 500 INDEX/SPXN13HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	350,692	5916.93		2,735		1,015		3,824			(1,724)		1,066		0001
Purchased Call/S&P 500 INDEX/SPXD17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	1	1,305,584	5525.21		10,967		3,442		16,792			(7,532)		3,648		0001
Purchased Call/S&P 500 INDEX/SPXC05RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	8,115,000	5970.37		374,102		157,679		555,270			(216,261)		26,356		0001
Purchased Call/S&P 500 INDEX/SPXD17JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	1	1,826,724	.5457		79,394		21,613		155,156			(57,800)		4,757		0001
Purchased Call/S&P 500 INDEX/SPXN139SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	395,121	5633.07		3,359		833		5,113			(2,521)		986		0001
Purchased Call/S&P 500 INDEX/SPXN139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	3,181,414	.5671		108,744		27,488		217,787			(81,259)		7,986		0001
Purchased Call/S&P 500 INDEX/SPXD17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/29/2026	1	1,503,117	.5561		74,304		24,423		118,662			(49,945)		4,291		0001
Purchased Call/S&P 500 INDEX/SPXJ007S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2025	05/15/2026	1	2,804,000	5916.93		104,309		38,719		155,117			(65,729)		8,526		0001
Purchased Call/S&P 500 INDEX/SPXC050S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2026	1	1,838,485	.5893		73,766		27,328		107,272			(46,536)		5,570		0001
Purchased Call/S&P 500 INDEX/SPXN13BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	2,666,428	.5397		78,338		22,506		139,728			(55,741)		7,151		0001
Purchased Call/S&P 500 INDEX/SPXD17ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2026	1	7,872,085	5074.08		94,465		23,945		153,852			(70,523)		19,761		0001
Purchased Call/S&P 500 INDEX/SPXN13DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	995,282	5287.76		33,840		10,348		58,259			(23,456)		2,757		0001
Purchased Call/S&P 500 INDEX/SPXC05PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	3,374,000	5888.55		197,379		79,930		312,331			(117,346)		10,742		0001
Purchased Call/S&P 500 INDEX/SPXC05LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	3,329,000	5631.28		201,072		69,793		349,122			(131,110)		9,818		0001
Purchased Call/S&P 500 INDEX/SPXN13ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	878,477	5921.54		8,609		3,463		11,865			(5,142)		2,787		0001
Purchased Call/S&P 500 INDEX/SPXA21RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	3,250,581	5363.36		66,637		18,325		108,256			(48,330)		8,507		0001
Purchased Call/S&P 500 INDEX/SPXC051SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	03/31/2026	1	1,734,062	.5612		68,907		16,988		111,585			(51,823)		4,305		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	2,105,477	5970.81		18,528		7,860		25,282			(10,660)		6,860		0001
Purchased Call/S&P 500 INDEX/SPXC05NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	8,221,000	5958.38		356,791		132,806		537,555			(224,465)		24,999		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	2,452,000	5982.72		67,920		31,333		94,229			(36,658)		8,318		0001
Purchased Call/S&P 500 INDEX/SPXJ007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	3,076,949	5844		160,287		58,004		245,293			(102,161)		9,252		0001
Purchased Call/S&P 500 INDEX/SPXN139SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	2,642,672	5671		83,461		21,097		164,548			(62,366)		6,634		0001
Purchased Call/S&P 500 INDEX/SPXC05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	2,095,817	5626		105,416		36,896		168,223			(68,636)		6,181		0001
Purchased Call/S&P 500 INDEX/SPXC05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,832,826	5663.94		111,069		39,074		191,916			(72,119)		5,427		0001
Purchased Call/S&P 500 INDEX/SPXC05LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,300,000	5631.28		67,850		23,551		106,933			(44,242)		6,783		0001
Purchased Call/S&P 500 INDEX/SPXC05MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	7,206,000	5659.91		306,255		108,040		496,570			(198,561)		21,336		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	6,135,695	5917		263,401		98,044		390,783			(165,711)		18,658		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2025	05/29/2026	1	3,298,123	5904		166,446		68,619		250,637			(97,747)		10,536		0001
Purchased Call/S&P 500 INDEX/SPXD17ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/03/2025	04/02/2026	1	2,560,973	5396.52		51,476		13,012		82,986			(38,465)		6,429		0001
Purchased Call/S&P 500 INDEX/SPXC05PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	2,771,000	5842.01		162,104		63,491		258,949			(99,039)		8,642		0001
Purchased Call/S&P 500 INDEX/SPXC05NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,342,000	5958.38		192,165		71,528		305,595			(120,895)		10,162		0001
Purchased Call/S&P 500 INDEX/SPXN13ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,568,457	5686.67		13,489		4,496		19,871			(9,005)		4,515		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	4,270,000	5911.69		93,513		38,899		132,824			(54,783)		13,778		0001
Purchased Call/S&P 500 INDEX/SPXC05LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	3,823,000	5663.94		138,775		48,821		220,397			(90,109)		11,320		0001
Purchased Call/S&P 500 INDEX/SPXC05MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,659,017	5663.94		95,559		33,618		163,059			(62,048)		4,912		0001
Purchased Call/S&P 500 INDEX/SPXN13CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	3,030,000	5282.7		136,653		40,921		239,544			(95,806)		8,317		0001
Purchased Call/S&P 500 INDEX/SPXJ007S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	6,937,054	5844		301,652		109,161		450,029			(192,262)		20,859		0001
Purchased Call/S&P 500 INDEX/SPXD17JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	5,252,000	5268.05		237,390		65,102		414,882			(172,352)		13,745		0001
Purchased Call/S&P 500 INDEX/SPXC05NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,743,000	5958.38		98,474		36,654		144,843			(61,952)		8,341		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	2,783,123	5074		141,090		35,864		269,367			(105,034)		6,986		0001
Purchased Call/S&P 500 INDEX/SPXC05PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	2,470,609	5842.01		153,919		60,285		250,629			(94,038)		7,705		0001
Purchased Call/S&P 500 INDEX/SPXC05LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,384,000	5606.91		135,650		46,711		232,458			(88,823)		7,003		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	2,704,000	5982.72		157,643		72,725		239,305			(85,084)		9,172		0001
Purchased Call/S&P 500 INDEX/SPXC051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	8,858,000	5633.07		396,838		98,390		668,860			(297,901)		22,115		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	3,394,000	5569.06		143,227		46,953		237,439			(96,139)		9,730		0001
Purchased Call/S&P 500 INDEX/SPXN13BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	3,346,000	5396.63		191,057		54,738		341,474			(136,095)		8,973		0001
Purchased Call/S&P 500 INDEX/SPXC051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/07/2025	04/02/2026	1	1,570,387	5397		47,049		11,959		106,435			(35,025)		3,942		0001
Purchased Call/S&P 500 INDEX/SPXA21WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	8,430,000	5976.97		369,234		166,155		539,258			(203,890)		28,167		0001
Purchased Call/S&P 500 INDEX/SPXN13ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	420,110	5650.38		3,739		1,277		5,526			(2,459)		1,229		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	480,921	.6033		23,077		10,612		34,599			(12,490)		1,627		0001
Purchased Call/S&P 500 INDEX/SPXD17JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	1	3,076,000	5268.05		88,589		24,294		148,755			(64,318)		8,050		0001
Purchased Call/S&P 500 INDEX/SPXN13FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,843,805	.5607		89,420		30,877		147,936			(58,467)		5,417		0001
Purchased Call/S&P 500 INDEX/SPXN13ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	2,201,908	5405.97		27,083		7,685		42,420			(19,367)		5,877		0001
Purchased Call/S&P 500 INDEX/SPXC05HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	2,742,135	5633.07		60,327		14,957		95,562			(45,287)		6,846		0001
Purchased Call/S&P 500 INDEX/SPXN13ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/09/2026	1	3,540,641	.5457		140,772		38,428		252,721			(102,379)		9,220		0001
Purchased Call/S&P 500 INDEX/SPXD171ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2026	1	2,159,430	5074.08		33,255		8,703		54,826			(24,556)		5,537		0001
Purchased Call/S&P 500 INDEX/SPXN13CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	2,695,883	.5276		85,041		24,804		142,752			(60,276)		7,264		0001
Purchased Call/S&P 500 INDEX/SPXN13FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,849,795	5631.28		92,010		31,937		143,762			(59,996)		11,354		0001
Purchased Call/S&P 500 INDEX/SPXN13ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/27/2026	1	796,317	.5525		39,258		12,615		65,338			(26,605)		2,254		0001
Purchased Call/S&P 500 INDEX/SPXC05KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	3,421,979	.5406		179,285		51,012		315,682			(128,060)		9,133		0001
Purchased Call/S&P 500 INDEX/SPXA21RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	5,068,000	5363.36		174,339		47,943		292,510			(126,444)		13,264		0001
Purchased Call/S&P 500 INDEX/SPXN13ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	1,373,994	5456.9		11,816		3,190		17,875			(8,611)		3,578		0001
Purchased Call/S&P 500 INDEX/SPXA210SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,620,000	5456.9		116,926		31,567		194,239			(85,212)		9,426		0001
Purchased Call/S&P 500 INDEX/SPXC05MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	7,075,000	5663.94		300,688		105,782		487,315			(195,241)		20,949		0001
Purchased Call/S&P 500 INDEX/SPXN13FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,848,000	5631.28		125,445		43,543		200,293			(81,797)		11,349		0001
Purchased Call/S&P 500 INDEX/SPXC050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	5,708,128	.5958		241,780		90,247		361,435			(151,364)		17,357		0001
Purchased Call/S&P 500 INDEX/SPXC05RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	308,671	.5912		14,042		5,773		21,535			(8,294)		986		0001
Purchased Call/S&P 500 INDEX/SPXC05NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	1	3,453,052	.5893		138,607		51,207		205,993			(87,581)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXD17USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	1	4,144,373	.6092		223,281		108,540		312,676			(115,321)		14,389		0001
Purchased Call/S&P 500 INDEX/SPXD17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	1	4,063,000	5525.21		141,799		45,313		233,659			(96,593)		11,502		0001
Purchased Call/S&P 500 INDEX/SPXD17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	1	2,967,000	5560.83		102,955		33,467		167,084			(69,389)		8,471		0001
Purchased Call/S&P 500 INDEX/SPXA21SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	3,947,097	.5397		148,657		42,708		271,985			(105,775)		10,585		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	9,108,033	.5612		376,601		92,590		628,419			(283,485)		22,614		0001
Purchased Call/S&P 500 INDEX/SPXC050SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	5,224,114	.5964		167,631		63,904		249,746			(103,618)		16,119		0001
Purchased Call/S&P 500 INDEX/SPXA21PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2025	04/01/2026	1	10,262,000	5633.07		246,288		61,063		391,702			(184,885)		25,620		0001
Purchased Call/S&P 500 INDEX/SPXA21RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	4,083,270	5363.36		44,916		12,621		71,040			(32,310)		10,846		0001
Purchased Call/S&P 500 INDEX/SPXJ003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/21/2025	04/17/2026	1	2,157,046	.5283		98,716		29,147		204,627			(69,457)		5,839		0001
Purchased Call/S&P 500 INDEX/SPXA210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	2,093,850	.5397		64,800		16,426		136,002			(48,377)		5,256		0001
Purchased Call/S&P 500 INDEX/SPXN13BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,067,000	5282.7		41,098		12,068		66,654			(29,050)		8,303		0001
Purchased Call/S&P 500 INDEX/SPXC05NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,822,000	5916.93		156,339		58,032		248,462			(98,515)		8,581		0001
Purchased Call/S&P 500 INDEX/SPXN13FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	2,279,000	5631.28		130,131		45,169		223,620			(84,852)		6,722		0001
Purchased Call/S&P 500 INDEX/SPXN13CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,637,180	5287.76		73,835		22,578		122,544			(51,179)		10,074		0001
Purchased Call/S&P 500 INDEX/SPXA210SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	5,033,487	.5074		196,287		49,894		360,604			(146,125)		12,635		0001
Purchased Call/S&P 500 INDEX/SPXC05RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,849,849	.5912		145,930		59,993		228,709			(86,195)		9,104		0001
Purchased Call/S&P 500 INDEX/SPXN13BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	389,335	.5397		18,988		5,455		36,708			(13,511)		1,044		0001
Purchased Call/S&P 500 INDEX/SPXN13FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,973,632	.5607		63,620		21,968		100,484			(41,598)		5,798		0001
Purchased Call/S&P 500 INDEX/SPXC05PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	4,524,000	5802.82		105,409		41,400		153,766			(64,288)		14,109		0001
Purchased Call/S&P 500 INDEX/SPXC05NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,563,000	5958.38		132,544		49,336		195,691			(83,386)		10,834		0001
Purchased Call/S&P 500 INDEX/SPXC05NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,363,000	5916.93		145,088		53,855		236,700			(91,425)		7,185		0001
Purchased Call/S&P 500 INDEX/SPXC050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	3,725,000	5940.46		215,678		82,587		341,003			(132,952)		11,535		0001
Purchased Call/S&P 500 INDEX/SPXC05PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/22/2026	1	2,423,815	.5803		135,592		53,404		197,516			(82,109)		7,559		0001
Purchased Call/S&P 500 INDEX/SPXN13NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	710,142	6025.17		6,533		3,114		8,666			(3,419)		2,452		0001
Purchased Call/S&P 500 INDEX/SPXC051SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	1	6,596,325	.5633		275,208		68,422		453,074			(206,406)		16,468		0001
Purchased Call/S&P 500 INDEX/SPXN13FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	2,534,323	.5607		98,920		34,158		158,809			(64,679)		7,445		0001
Purchased Call/S&P 500 INDEX/SPXC05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	5,982	5663.94		394		138		697			(256)		18		0001
Purchased Call/S&P 500 INDEX/SPXC05JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	4,563,000	5268.05		244,577		67,072		438,599			(177,569)		11,942		0001
Purchased Call/S&P 500 INDEX/SPXN13CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	10,427,000	5282.7		457,745		134,407		800,296			(323,557)		28,228		0001
Purchased Call/S&P 500 INDEX/SPXA21TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/21/2026	1	2,326,348	.5158		98,643		30,057		154,135			(68,479)		6,414		0001
Purchased Call/S&P 500 INDEX/SPXA21SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	2,486,989	5158.2		29,595		8,968		48,237			(20,595)		6,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	473,172	6005.88		4,022		1,762		5,428			(2,259)		1,566		0001
Purchased Call/S&P 500 INDEX/SPXC05L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	6,696,947	.5604		293,791		97,930		450,993			(196,130)		19,279		0001
Purchased Call/S&P 500 INDEX/SPXA21Q$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,239,000	5456.9		101,427		27,382		170,820			(73,916)		5,830		0001
Purchased Call/S&P 500 INDEX/SPXN139SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	3,457,000	5670.97		199,123		49,918		350,412			(148,933)		8,678		0001
Purchased Call/S&P 500 INDEX/SPXA21Q$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,430,636	5456.9		42,540		11,485		66,116			(31,002)		8,933		0001
Purchased Call/S&P 500 INDEX/SPXC051$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	6,251,601	.5612		242,462		59,611		401,244			(182,513)		15,522		0001
Purchased Call/S&P 500 INDEX/SPXA21R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,530,912	5363.36		12,400		3,410		19,258			(8,994)		4,007		0001
Purchased Call/S&P 500 INDEX/SPXC05KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	1,469,252	.5569		72,792		24,062		117,001			(48,794)		4,212		0001
Purchased Call/S&P 500 INDEX/SPXN13CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	3,376,680	5282.7		46,598		13,954		74,961			(32,669)		9,268		0001
Purchased Call/S&P 500 INDEX/SPXN139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	10,775	5396.52		78		20		120			(58)		27		0001
Purchased Call/S&P 500 INDEX/SPXC050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	5,984,000	5912.17		260,902		106,963		390,974			(154,397)		19,116		0001
Purchased Call/S&P 500 INDEX/SPXC051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,491,084	.5612		123,568		30,380		212,449			(93,015)		6,185		0001
Purchased Call/S&P 500 INDEX/SPXC050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	2,634,393	.5958		138,065		51,534		214,023			(86,434)		8,011		0001
Purchased Call/S&P 500 INDEX/SPXA21PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	2,515,031	5396.52		30,683		7,756		48,745			(22,928)		6,313		0001
Purchased Call/S&P 500 INDEX/SPXC05RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	3,951,000	5911.69		214,539		89,244		331,911			(125,684)		12,748		0001
Purchased Call/S&P 500 INDEX/SPXC05IISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	436,572	.6173		21,224		10,405		29,342			(10,818)		1,520		0001
Purchased Call/S&P 500 INDEX/SPXN13DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/24/2026	1	4,974,686	.5485		193,073		60,604		316,567			(132,605)		13,901		0001
Purchased Call/S&P 500 INDEX/SPXC050$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	4,435,018	.5958		220,479		82,296		338,212			(138,028)		13,486		0001
Purchased Call/S&P 500 INDEX/SPXC055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	3,176,237	.5970		119,599		50,549		172,142			(68,999)		10,316		0001
Purchased Call/S&P 500 INDEX/SPXC050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,724,000	5911.69		138,905		57,105		204,241			(82,046)		11,897		0001
Purchased Call/S&P 500 INDEX/SPXN13CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	4,502,000	5282.7		151,717		45,432		257,499			(106,367)		12,357		0001
Purchased Call/S&P 500 INDEX/SPXC05PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,588,000	5802.82		97,235		38,190		142,722			(59,303)		11,190		0001
Purchased Call/S&P 500 INDEX/SPXC05PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	8,480,334	5802.82		209,464		82,269		307,147			(127,750)		26,447		0001
Purchased Call/S&P 500 INDEX/SPXC050$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	4,555,000	5940.46		276,944		106,047		443,228			(170,719)		14,105		0001
Purchased Call/S&P 500 INDEX/SPXA21RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	5,040,000	5363.36		118,440		32,571		194,475			(85,902)		13,190		0001
Purchased Call/S&P 500 INDEX/SPXA210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	4,881,421	5062.25		111,296		29,434		190,553			(81,719)		12,582		0001
Purchased Call/S&P 500 INDEX/SPXN13HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2026	1	3,116,815	.5892		105,451		38,958		154,390			(66,631)		9,442		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	3,827,000	6173.07		194,794		95,233		276,829			(100,073)		13,325		0001
Purchased Call/S&P 500 INDEX/SPXN13CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,812,000	5282.7		214,234		62,905		391,445			(151,431)		10,320		0001
Purchased Call/S&P 500 INDEX/SPXC05TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,301,000	6038.81		137,830		60,751		212,190			(77,034)		7,641		0001
Purchased Call/S&P 500 INDEX/SPXN13HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	2,814,000	5958.38		75,697		28,176		108,934			(47,622)		8,557		0001
Purchased Call/S&P 500 INDEX/SPXC051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	3,026,000	5670.97		121,645		30,495		199,639			(90,984)		7,596		0001
Purchased Call/S&P 500 INDEX/SPXC05LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	2,254,578	5604		117,614		39,205		184,504			(78,517)		6,491		0001
Purchased Call/S&P 500 INDEX/SPXC05JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	4,885,071	5062		179,355		47,564		321,504			(131,560)		12,592		0001
Purchased Call/S&P 500 INDEX/SPXN13AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	289,468	4982.77		2,403		642		3,820			(1,758)		750		0001
Purchased Call/S&P 500 INDEX/SPXC05KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	2,316,972	5363		93,256		25,717		150,726			(67,423)		6,064		0001
Purchased Call/S&P 500 INDEX/SPXA21TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	3,374,000	5604.14		189,956		63,143		325,809			(126,984)		9,713		0001
Purchased Call/S&P 500 INDEX/SPXC05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	4,967,000	5970.37		299,013		126,030		467,649			(172,854)		16,132		0001
Purchased Call/S&P 500 INDEX/SPXC05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	397,472	5842.01		23,650		9,263		37,944			(14,449)		1,240		0001
Purchased Call/S&P 500 INDEX/SPXA21SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2025	04/14/2026	1	3,713,901	5406		118,487		33,713		195,034			(84,633)		9,912		0001
Purchased Call/S&P 500 INDEX/SPXC05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	3,597,000	5911.69		152,513		63,442		227,259			(89,347)		11,606		0001
Purchased Call/S&P 500 INDEX/SPXD17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	656,953	5560.83		5,781		1,879		8,721			(3,896)		1,876		0001
Purchased Call/S&P 500 INDEX/SPXD170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/11/2026	1	3,431,524	6022.24		85,445		37,897		118,497			(47,521)		11,431		0001
Purchased Call/S&P 500 INDEX/SPXC05WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	2,299,063	6173		122,140		59,879		171,509			(62,254)		8,005		0001
Purchased Call/S&P 500 INDEX/SPXN13NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	3,259,105	5967.84		29,984		14,031		40,229			(16,024)		11,088		0001
Purchased Call/S&P 500 INDEX/SPXC051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,237,209	5612		76,132		18,717		124,185			(57,308)		5,555		0001
Purchased Call/S&P 500 INDEX/SPXD170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	2,437,000	6000.36		70,917		30,867		99,179			(40,193)		8,042		0001
Purchased Call/S&P 500 INDEX/SPXN13KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	1,781,993	5939.3		29,046		12,471		40,355			(16,632)		5,825		0001
Purchased Call/S&P 500 INDEX/SPXC05U5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	4,608,159	6024		241,962		108,211		356,661			(134,275)		15,350		0001
Purchased Call/S&P 500 INDEX/SPXD17PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	2,875,000	6000.36		98,038		42,211		138,799			(56,021)		9,398		0001
Purchased Call/S&P 500 INDEX/SPXC05QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	3,752,711	5891		127,394		52,019		185,891			(75,596)		11,948		0001
Purchased Call/S&P 500 INDEX/SPXA21VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	6,475,072	5912		260,462		107,377		378,366			(152,958)		20,685		0001
Purchased Call/S&P 500 INDEX/SPXC05QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,716,000	5912.17		67,628		27,726		96,435			(40,021)		8,677		0001
Purchased Call/S&P 500 INDEX/SPXC05TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	3,283,000	6038.81		188,116		82,916		286,116			(105,139)		10,902		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,650,000	6173.07		278,070		135,945		409,946			(142,855)		16,191		0001
Purchased Call/S&P 500 INDEX/SPXN13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	2,396,796	5963.6		30,919		11,754		43,028			(19,144)		7,395		0001
Purchased Call/S&P 500 INDEX/SPXA21QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,605,922	5062.25		15,417		4,077		25,108			(11,320)		4,139		0001
Purchased Call/S&P 500 INDEX/SPXD17JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	2,918,822	5396.63		35,610		10,202		56,246			(25,366)		7,828		0001
Purchased Call/S&P 500 INDEX/SPXC05SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	2,688,614	5970		144,811		61,205		219,532			(83,545)		8,732		0001
Purchased Call/S&P 500 INDEX/SPXA21US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	4,084,246	5844.61		86,178		33,237		123,676			(52,887)		12,692		0001
Purchased Call/S&P 500 INDEX/SPXN1399P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,621,897	5671		44,170		11,165		85,034			(33,006)		4,071		0001
Purchased Call/S&P 500 INDEX/SPXD17JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	5,827,969	5457		195,967		53,347		367,697			(142,669)		15,176		0001
Purchased Call/S&P 500 INDEX/SPXC05MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	7,021,000	5663.94		323,668		113,867		530,465			(210,163)		20,789		0001
Purchased Call/S&P 500 INDEX/SPXD17PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	4,252,128	5888.55		106,303		43,048		151,644			(63,199)		13,538		0001
Purchased Call/S&P 500 INDEX/SPXD17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/29/2026	1	3,859,661	5911.69		75,649		31,100		106,654			(44,683)		12,330		0001
Purchased Call/S&P 500 INDEX/SPXN13FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	6,163,000	5659.91		199,065		70,226		314,020			(129,064)		18,248		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	2,314,054	5899		113,281		46,256		173,753			(67,222)		7,368		0001
Purchased Call/S&P 500 INDEX/SPXC05USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,233,000	5976.97		161,003		72,452		238,762			(88,906)		10,802		0001
Purchased Call/S&P 500 INDEX/SPXN13KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	7,920,480	6000.36		102,966		44,333		139,685			(58,838)		25,890		0001
Purchased Call/S&P 500 INDEX/SPXD17MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/29/2026	1	3,692,391	5561		115,954		37,797		190,322			(78,046)		10,542		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	11,613,000	5911.69		548,134		225,344		830,863			(323,760)		37,099		0001
Purchased Call/S&P 500 INDEX/SPXA21US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2025	05/15/2026	1	4,384,445	5917		177,351		66,014		261,278			(111,575)		13,332		0001
Purchased Call/S&P 500 INDEX/SPXA21TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	9,158,000	5686.67		391,962		130,654		632,321			(261,667)		26,364		0001
Purchased Call/S&P 500 INDEX/SPXC050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,281,000	5911.69		130,912		53,819		193,798			(77,324)		10,481		0001
Purchased Call/S&P 500 INDEX/SPXN13FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	2,186,912	5607		74,696		25,793		118,503			(48,840)		6,425		0001
Purchased Call/S&P 500 INDEX/SPXN13HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	2,697,414	5958.38		45,586		17,205		64,090			(28,445)		8,293		0001
Purchased Call/S&P 500 INDEX/SPXD17MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	2,275,000	5686.67		59,150		19,717		90,991			(39,488)		6,549		0001
Purchased Call/S&P 500 INDEX/SPXJ003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	3,491,319	5282		145,806		43,051		295,757			(102,589)		9,452		0001
Purchased Call/S&P 500 INDEX/SPXA21US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,155,000	5844.61		145,761		56,216		223,316			(89,453)		9,805		0001
Purchased Call/S&P 500 INDEX/SPXN13DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/22/2026	1	2,458,808	5288		84,193		25,816		135,709			(58,287)		6,810		0001
Purchased Call/S&P 500 INDEX/SPXC05VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	2,577,234	5977		143,036		64,545		208,212			(78,452)		8,611		0001
Purchased Call/S&P 500 INDEX/SPXN13MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	702,539	5976.97		6,182		2,810		8,374			(3,386)		2,369		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	5,113,502	.5607		211,912		73,174		343,645			(138,558)		15,022		0001
Purchased Call/S&P 500 INDEX/SPXA21TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2025	04/29/2026	1	2,585,000	5560.83		153,808		49,998		272,079			(103,662)		7,380		0001
Purchased Call/S&P 500 INDEX/SPXC05USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,296,000	5976.97		131,331		59,099		200,684			(72,521)		7,672		0001
Purchased Call/S&P 500 INDEX/SPXC05USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,158,158	.6045		77,191		34,736		113,620			(42,624)		7,211		0001
Purchased Call/S&P 500 INDEX/SPXC05VWA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	2,431,844	.6141		99,689		48,873		132,710			(50,811)		8,467		0001
Purchased Call/S&P 500 INDEX/SPXA21VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	4,701,764	.6036		184,966		81,753		268,854			(103,154)		15,613		0001
Purchased Call/S&P 500 INDEX/SPXA21US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	5,882,117	.5940		238,999		91,771		376,479			(147,077)		18,215		0001
Purchased Call/S&P 500 INDEX/SPXC05SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/04/2026	1	1,659,854	.5971		71,326		30,682		101,528			(40,616)		5,408		0001
Purchased Call/S&P 500 INDEX/SPXN13MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	4,240,476	6033.11		55,126		25,209		73,858			(29,904)		14,342		0001
Purchased Call/S&P 500 INDEX/SPXA21QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,098,000	5456.9		62,730		16,935		101,615			(45,716)		5,463		0001
Purchased Call/S&P 500 INDEX/SPXN13MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	2,566,978	5976.97		51,340		23,336		70,748			(28,118)		8,656		0001
Purchased Call/S&P 500 INDEX/SPXA21TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2025	04/24/2026	1	8,591,702	.5525		349,035		109,863		586,829			(238,814)		24,008		0001
Purchased Call/S&P 500 INDEX/SPXC05SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/03/2026	1	1,426,918	.5970		55,611		23,700		83,472			(32,018)		4,634		0001
Purchased Call/S&P 500 INDEX/SPXN13KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	2,595,530	6000.36		23,879		10,281		32,139			(13,645)		8,484		0001
Purchased Call/S&P 500 INDEX/SPXA21USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	6,334,000	5802.82		210,922		82,841		313,705			(128,639)		19,754		0001
Purchased Call/S&P 500 INDEX/SPXN13HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,950,592	5916.93		37,061		13,757		52,771			(23,354)		5,931		0001
Purchased Call/S&P 500 INDEX/SPXN13HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	4,594,000	5916.93		111,634		41,438		160,899			(70,345)		13,970		0001
Purchased Call/S&P 500 INDEX/SPXN13CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	4,347,177	.5276		162,295		47,336		276,647			(115,033)		11,713		0001
Purchased Call/S&P 500 INDEX/SPXA21RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	4,289,000	5363.36		127,383		35,030		210,694			(92,388)		11,225		0001
Purchased Call/S&P 500 INDEX/SPXD17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,549,259	5967.84		77,019		36,494		104,948			(40,713)		12,218		0001
Purchased Call/S&P 500 INDEX/SPXC05TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	3,438,000	6038.81		128,237		56,523		182,394			(71,672)		11,417		0001
Purchased Call/S&P 500 INDEX/SPXJ000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	3,904,477	5074.08		79,261		20,091		133,370			(59,173)		9,801		0001
Purchased Call/S&P 500 INDEX/SPXA21US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,799,854	5844.61		125,015		48,215		183,882			(76,722)		11,809		0001
Purchased Call/S&P 500 INDEX/SPXC051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,149,339	.5612		77,910		19,155		127,926			(58,646)		5,336		0001
Purchased Call/S&P 500 INDEX/SPXC05HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	2,364,000	5633.07		69,974		17,349		112,499			(52,529)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXD17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	12,589,000	5560.83		532,515		173,104		882,564			(358,900)		35,941		0001
Purchased Call/S&P 500 INDEX/SPXD17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,350,793	5650.38		51,012		17,426		77,915			(33,542)		6,878		0001
Purchased Call/S&P 500 INDEX/SPXC05KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	3,004,414	.5363		156,591		43,182		260,632			(113,214)		7,863		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC050$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,298,887	5940.46		40,231		15,405		56,564			(24,800)		7,119		0001
Purchased Call/S&P 500 INDEX/SPXC050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,479,000	5911.69		130,643		53,709		201,560			(77,166)		7,919		0001
Purchased Call/S&P 500 INDEX/SPXN13GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	3,092,511	5664		101,774		35,904		161,222			(65,986)		9,157		0001
Purchased Call/S&P 500 INDEX/SPXN13I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	1,695,268	5844.61		15,088		5,819		20,878			(9,259)		5,268		0001
Purchased Call/S&P 500 INDEX/SPXA21VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	6,573,929	5912		224,183		92,421		320,763			(131,653)		21,001		0001
Purchased Call/S&P 500 INDEX/SPXN13KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	2,544,000	5970.81		59,784		25,363		83,837			(34,396)		8,289		0001
Purchased Call/S&P 500 INDEX/SPXD17MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,951,799	5604.14		36,897		12,265		55,638			(24,666)		8,498		0001
Purchased Call/S&P 500 INDEX/SPXA21VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,640,630	6032		57,977		25,625		83,113			(32,333)		5,448		0001
Purchased Call/S&P 500 INDEX/SPXD17U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,316,000	6173.07		103,757		50,726		143,930			(53,304)		8,064		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	726,837	5964		32,549		12,408		50,628			(20,120)		2,243		0001
Purchased Call/S&P 500 INDEX/SPXN13BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/14/2026	1	3,200,334	5406		114,854		32,679		190,495			(82,039)		8,542		0001
Purchased Call/S&P 500 INDEX/SPXD17T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	4,075,957	6141.02		53,395		26,032		68,957			(27,502)		14,192		0001
Purchased Call/S&P 500 INDEX/SPXD17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	1,415,433	5560.83		17,410		5,659		26,811			(11,734)		4,041		0001
Purchased Call/S&P 500 INDEX/SPXD17RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	6,527,000	5967.84		243,457		113,930		344,116			(130,112)		22,207		0001
Purchased Call/S&P 500 INDEX/SPXC05T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	3,060,000	6022.24		173,196		76,817		264,318			(96,325)		10,193		0001
Purchased Call/S&P 500 INDEX/SPXD17N$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,395,000	5686.67		68,258		23,129		105,564			(45,195)		6,980		0001
Purchased Call/S&P 500 INDEX/SPXA21RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/08/2026	1	1,534,693	4983		67,532		18,247		103,655			(49,300)		3,976		0001
Purchased Call/S&P 500 INDEX/SPXC05RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2026	1	1,766,565	5889		71,106		29,116		105,994			(42,115)		5,624		0001
Purchased Call/S&P 500 INDEX/SPXN13DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	1	1,052,596	5375.86		8,316		2,566		13,146			(5,741)		2,928		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	3,130,715	6173.07		62,927		30,765		82,273			(32,328)		10,901		0001
Purchased Call/S&P 500 INDEX/SPXN13NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	1,732,965	6092.18		17,156		8,224		22,350			(8,931)		6,000		0001
Purchased Call/S&P 500 INDEX/SPXN130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	2,893,996	6204.95		37,622		18,656		48,242			(18,966)		10,190		0001
Purchased Call/S&P 500 INDEX/SPXC05W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/18/2026	1	748,578	5968		41,574		19,564		56,567			(22,003)		2,547		0001
Purchased Call/S&P 500 INDEX/SPXC05V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	743,519	5982		36,909		17,272		54,142			(19,725)		2,530		0001
Purchased Call/S&P 500 INDEX/SPXC05RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	3,570,000	5970.37		203,490		85,769		314,520			(117,634)		11,594		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	2,085,000	5396.52		55,253		13,967		90,551			(41,288)		5,234		0001
Purchased Call/S&P 500 INDEX/SPXA21PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	2,401,000	5074.08		75,151		19,049		131,195			(56,105)		6,027		0001
Purchased Call/S&P 500 INDEX/SPXD17VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	6,908,648	6141		294,885		144,166		407,962			(151,493)		24,055		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17OS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	4,239,000	6000.36		180,581		77,750		262,080			(103,189)		13,856		0001
Purchased Call/S&P 500 INDEX/SPXN13LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	2,997,755	6038.81		38,671		17,045		52,362			(21,613)		9,955		0001
Purchased Call/S&P 500 INDEX/SPXN13GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	2,812,854	5892.58		36,005		13,192		51,165			(22,786)		8,522		0001
Purchased Call/S&P 500 INDEX/SPXA21SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	2,574,402	5158.2		40,676		12,326		67,371			(28,306)		7,098		0001
Purchased Call/S&P 500 INDEX/SPXC05US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,195,000	6045.26		92,849		41,666		133,680			(51,385)		7,334		0001
Purchased Call/S&P 500 INDEX/SPXN13BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	2,910,576	5397		130,486		37,488		247,728			(92,846)		7,805		0001
Purchased Call/S&P 500 INDEX/SPXD17USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	5,817,000	6173.07		128,556		62,849		169,286			(66,044)		20,254		0001
Purchased Call/S&P 500 INDEX/SPXC05USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,733,000	5976.97		159,399		71,730		230,845			(88,020)		12,473		0001
Purchased Call/S&P 500 INDEX/SPXN13KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	2,043,617	5970.81		42,507		18,033		59,409			(24,456)		6,659		0001
Purchased Call/S&P 500 INDEX/SPXD17MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/30/2026	1	2,895,911	5569		97,828		32,337		150,712			(65,577)		8,302		0001
Purchased Call/S&P 500 INDEX/SPXJ005SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	2,237,959	5663.94		40,955		14,408		62,587			(26,592)		6,626		0001
Purchased Call/S&P 500 INDEX/SPXD17TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,259,445	6092.16		42,699		20,585		55,714			(22,110)		11,317		0001
Purchased Call/S&P 500 INDEX/SPXC05RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	2,182,251	5936		108,963		45,752		160,767			(63,163)		7,064		0001
Purchased Call/S&P 500 INDEX/SPXC05TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,189,000	6022.24		114,923		50,971		172,619			(63,916)		7,292		0001
Purchased Call/S&P 500 INDEX/SPXA21SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	5,046,792	5268		213,165		58,620		353,061			(154,603)		13,208		0001
Purchased Call/S&P 500 INDEX/SPXA21SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	2,609,377	5275.7		39,923		11,548		64,349			(28,329)		7,031		0001
Purchased Call/S&P 500 INDEX/SPXD17LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	5,915,000	5560.83		141,369		45,955		223,137			(95,278)		16,887		0001
Purchased Call/S&P 500 INDEX/SPXD17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	3,547,985	5686.67		44,705		15,148		66,362			(29,600)		10,340		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	5,056,000	5396.52		224,486		56,745		388,321			(167,748)		12,692		0001
Purchased Call/S&P 500 INDEX/SPXN13ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	3,446,767	5650.38		63,765		21,782		96,784			(41,928)		10,085		0001
Purchased Call/S&P 500 INDEX/SPXC05TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	3,527,000	6022.24		192,574		85,412		291,481			(107,103)		11,749		0001
Purchased Call/S&P 500 INDEX/SPXN13NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	4,840,307	5980.87		76,961		35,915		103,794			(41,327)		16,468		0001
Purchased Call/S&P 500 INDEX/SPXC05TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	4,443,000	6022.24		193,271		85,721		281,064			(107,490)		14,800		0001
Purchased Call/S&P 500 INDEX/SPXA21RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,842,997	5363.36		46,909		12,900		75,535			(34,022)		7,440		0001
Purchased Call/S&P 500 INDEX/SPXD17VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	3,102,000	6204.95		145,794		72,295		201,742			(73,496)		10,922		0001
Purchased Call/S&P 500 INDEX/SPXC05PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,331,000	5802.82		67,952		26,689		98,304			(41,443)		10,388		0001
Purchased Call/S&P 500 INDEX/SPXC05USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	4,207,000	5976.97		181,742		82,610		263,263			(99,537)		14,186		0001
Purchased Call/S&P 500 INDEX/SPXA21TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	8,149,000	5686.67		378,929		126,310		617,189			(252,966)		23,460		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,129,000	5062.25		92,824		24,549		167,822			(68,156)		5,488		0001
Purchased Call/S&P 500 INDEX/SPXC05SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	2,057,000	5970.81		97,090		41,190		144,711			(55,860)		6,702		0001
Purchased Call/S&P 500 INDEX/SPXA21US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,254,192	5844.61		42,305		16,316		59,132			(25,962)		10,113		0001
Purchased Call/S&P 500 INDEX/SPXD17LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/23/2026	1	1,779,410	.5376		74,667		23,294		117,333			(51,424)		4,950		0001
Purchased Call/S&P 500 INDEX/SPXD17RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,623,000	5967.84		198,789		93,027		285,341			(106,240)		15,729		0001
Purchased Call/S&P 500 INDEX/SPXA21WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	3,203,000	5976.97		113,386		51,024		161,504			(62,612)		10,702		0001
Purchased Call/S&P 500 INDEX/SPXN13DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	2,504,346	5287.76		147,756		45,182		276,296			(102,417)		6,936		0001
Purchased Call/S&P 500 INDEX/SPXN13ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,308,000	5569.06		129,248		42,371		224,170			(86,756)		6,617		0001
Purchased Call/S&P 500 INDEX/SPXC050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	4,078,000	5911.69		236,524		97,238		372,059			(139,705)		13,028		0001
Purchased Call/S&P 500 INDEX/SPXA21RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	9,487,694	5363.36		114,801		31,570		183,483			(83,262)		24,830		0001
Purchased Call/S&P 500 INDEX/SPXC05RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	4,291,685	.5936		175,270		73,594		251,989			(101,599)		13,893		0001
Purchased Call/S&P 500 INDEX/SPXA21VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2025	05/22/2026	1	4,334,707	.5803		185,390		73,017		262,241			(112,264)		13,518		0001
Purchased Call/S&P 500 INDEX/SPXD17USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	2,016,505	.6092		78,076		37,954		104,759			(40,325)		7,001		0001
Purchased Call/S&P 500 INDEX/SPXN13LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	939,289	6045.26		7,984		3,583		10,673			(4,419)		3,138		0001
Purchased Call/S&P 500 INDEX/SPXN13JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	1,123,698	5888.55		10,226		4,141		14,217			(6,079)		3,578		0001
Purchased Call/S&P 500 INDEX/SPXD17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,824,000	5525.21		173,992		55,601		295,790			(118,523)		10,825		0001
Purchased Call/S&P 500 INDEX/SPXN13HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	1,877,200	5963.6		33,414		12,703		47,001			(20,689)		5,792		0001
Purchased Call/S&P 500 INDEX/SPXC05IWG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	919,659	.6173		50,569		24,792		71,503			(25,775)		3,202		0001
Purchased Call/S&P 500 INDEX/SPXC05VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	2,576,138	.6033		94,427		43,421		136,300			(51,105)		8,713		0001
Purchased Call/S&P 500 INDEX/SPXD17XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,579,000	5375.86		185,034		57,090		330,635			(127,750)		9,957		0001
Purchased Call/S&P 500 INDEX/SPXJ000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	5,776,000	5074.08		169,814		43,045		292,825			(126,776)		14,499		0001
Purchased Call/S&P 500 INDEX/SPXN13JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	664,204	5935.94		6,244		2,614		8,623			(3,626)		2,150		0001
Purchased Call/S&P 500 INDEX/SPXN13ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	3,081,920	5842.01		34,826		13,640		49,113			(21,277)		9,611		0001
Purchased Call/S&P 500 INDEX/SPXD17MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	6,086,000	5686.67		147,890		49,297		226,636			(98,729)		17,521		0001
Purchased Call/S&P 500 INDEX/SPXD17USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,623,000	6173.07		159,216		77,839		235,456			(81,795)		9,133		0001
Purchased Call/S&P 500 INDEX/SPXA21SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	5,145,000	5275.7		274,743		79,471		492,589			(194,955)		13,863		0001
Purchased Call/S&P 500 INDEX/SPXD17MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	2,011,000	5686.67		98,338		32,779		161,135			(65,649)		5,789		0001
Purchased Call/S&P 500 INDEX/SPXD17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	3,234,000	5686.67		74,059		24,686		112,983			(49,440)		9,310		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	3,146,000	6173.07		175,547		85,823		253,564			(90,185)		10,954		0001
Purchased Call/S&P 500 INDEX/SPXA21USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	2,391,000	5844.61		126,962		48,966		199,262			(77,916)		7,430		0001
Purchased Call/S&P 500 INDEX/SPXN13LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	4,144,120	6005.88		53,459		23,416		72,871			(30,025)		13,719		0001
Purchased Call/S&P 500 INDEX/SPXD17KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	2,522,000	5525.21		36,065		11,320		56,367			(24,770)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXD17TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,787,000	6092.16		199,575		96,214		290,614			(103,342)		13,148		0001
Purchased Call/S&P 500 INDEX/SPXD17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,626,000	6173.07		104,777		51,667		143,387			(53,388)		9,220		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,671,895	5062.25		51,835		13,708		87,385			(38,059)		6,887		0001
Purchased Call/S&P 500 INDEX/SPXA210SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,333,000	5456.9		96,586		26,076		160,458			(70,389)		6,075		0001
Purchased Call/S&P 500 INDEX/SPXD17JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/14/2026	1	1,093,014	5406		49,479		14,117		93,621			(35,303)		2,917		0001
Purchased Call/S&P 500 INDEX/SPXN13MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	4,020,434	5976.97		81,615		36,727		112,650			(45,068)		13,434		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	965,877	6204.95		8,596		4,263		10,919			(4,333)		3,401		0001
Purchased Call/S&P 500 INDEX/SPXN13KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	1,196,446	5970.37		10,888		4,589		14,912			(6,294)		3,886		0001
Purchased Call/S&P 500 INDEX/SPXD17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	4,008,000	5686.67		139,078		46,359		218,845			(92,846)		11,538		0001
Purchased Call/S&P 500 INDEX/SPXJ00A9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/11/2025	06/11/2026	1	2,823,347	6022.24		36,421		16,154		49,273			(20,256)		9,405		0001
Purchased Call/S&P 500 INDEX/SPXD17JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	2,928,209	5396.63		47,730		13,675		76,107			(33,999)		7,853		0001
Purchased Call/S&P 500 INDEX/SPXA210SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,627,938	5456.9		39,945		10,784		63,264			(29,110)		6,843		0001
Purchased Call/S&P 500 INDEX/SPXD17MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,385,244	5604.14		39,834		13,241		60,600			(26,628)		6,867		0001
Purchased Call/S&P 500 INDEX/SPXD17RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,166,000	5980.87		182,362		85,102		275,451			(97,926)		10,772		0001
Purchased Call/S&P 500 INDEX/SPXD17MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,603,000	5604.14		83,556		27,775		132,576			(55,857)		7,494		0001
Purchased Call/S&P 500 INDEX/SPXD17LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,485,000	5525.21		124,996		39,943		216,026			(85,147)		7,035		0001
Purchased Call/S&P 500 INDEX/SPXD17SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	2,631,817	5968		102,158		47,940		140,923			(54,200)		8,954		0001
Purchased Call/S&P 500 INDEX/SPXA21SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	2,828,000	5158.2		56,843		17,225		95,872			(39,556)		7,798		0001
Purchased Call/S&P 500 INDEX/SPXN13GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	2,125,090	5886.55		23,801		8,655		33,917			(15,128)		6,414		0001
Purchased Call/S&P 500 INDEX/SPXC050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,900,000	5912.17		158,340		64,915		246,215			(93,703)		9,264		0001
Purchased Call/S&P 500 INDEX/SPXN13GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/08/2026	1	3,650,642	5660		132,393		46,835		188,183			(85,450)		10,809		0001
Purchased Call/S&P 500 INDEX/SPXD17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,504,155	5967.84		63,105		29,901		86,837			(33,358)		8,620		0001
Purchased Call/S&P 500 INDEX/SPXN13FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	2,167,807	5631.28		43,790		15,200		67,909			(28,553)		6,394		0001
Purchased Call/S&P 500 INDEX/SPXD17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	4,148,000	5686.67		86,693		28,898		131,521			(57,875)		11,941		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	6,699,000	5604.14		285,377		94,862		466,840			(190,773)		19,285		0001
Purchased Call/S&P 500 INDEX/SPXD17TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	2,562,000	6092.18		49,190		23,579		65,362			(25,606)		8,870		0001
Purchased Call/S&P 500 INDEX/SPXA21SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	2,691,756	5275.7		53,297		15,416		87,135			(37,819)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXN13JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	4,429,655	5911.69		56,700		23,586		79,480			(33,216)		14,293		0001
Purchased Call/S&P 500 INDEX/SPXD17RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	5,997,000	5967.84		151,124		70,721		208,180			(80,766)		20,403		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	3,740,805	5982.72		80,801		37,276		110,476			(43,611)		12,689		0001
Purchased Call/S&P 500 INDEX/SPXD17TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	1,831,725	6141.02		39,565		19,289		52,195			(20,379)		6,378		0001
Purchased Call/S&P 500 INDEX/SPXN13MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	6,300,000	5976.97		148,050		66,623		206,239			(81,753)		21,050		0001
Purchased Call/S&P 500 INDEX/SPXD17NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	3,316,034	5659.91		68,310		24,464		104,817			(43,927)		9,933		0001
Purchased Call/S&P 500 INDEX/SPXA21TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026	1	3,538,000	5892.58		207,327		75,963		336,415			(131,212)		10,718		0001
Purchased Call/S&P 500 INDEX/SPXD17NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,668,000	5650.38		124,062		42,379		202,485			(81,575)		7,807		0001
Purchased Call/S&P 500 INDEX/SPXD17RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,194,855	5967.84		84,736		39,654		115,187			(45,286)		14,272		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	2,081,869	6173.07		41,846		20,635		54,654			(21,322)		7,310		0001
Purchased Call/S&P 500 INDEX/SPXN139SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	1	1,068,197	.5622		54,064		13,441		91,243			(40,548)		2,667		0001
Purchased Call/S&P 500 INDEX/SPXD17SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	534,393	.5968		27,365		12,842		38,961			(14,519)		1,818		0001
Purchased Call/S&P 500 INDEX/SPXC05SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	5,988,000	5970.81		276,047		117,111		409,210			(158,821)		19,511		0001
Purchased Call/S&P 500 INDEX/SPXC05TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	1	2,562,154	.6000		104,683		45,324		147,624			(59,321)		8,375		0001
Purchased Call/S&P 500 INDEX/SPXN13KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	2,435,824	5970.37		45,550		19,199		63,492			(26,332)		7,911		0001
Purchased Call/S&P 500 INDEX/SPXC05USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,442,285	.6045		78,639		35,387		114,433			(43,424)		8,160		0001
Purchased Call/S&P 500 INDEX/SPXN13JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	2,487,838	5935.94		47,269		19,793		66,357			(27,455)		8,054		0001
Purchased Call/S&P 500 INDEX/SPXN13ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,872,897	5569.06		35,337		11,584		54,358			(23,719)		8,236		0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	56,623	5282.7		345		101		548			(244)		153		0001
Purchased Call/S&P 500 INDEX/SPXN13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	690,496	5958.38		6,145		2,319		8,407			(3,835)		2,123		0001
Purchased Call/S&P 500 INDEX/SPXD17PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	4,260,105	5888.55		92,870		37,609		131,360			(55,213)		13,564		0001
Purchased Call/S&P 500 INDEX/SPXA21SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2025	04/14/2026	1	7,439,000	5405.97		176,304		50,026		286,051			(126,070)		19,854		0001
Purchased Call/S&P 500 INDEX/SPXA21WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,342,505	.6031		70,349		31,093		106,746			(39,233)		4,458		0001
Purchased Call/S&P 500 INDEX/SPXD17USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	3,779,000	6173.07		132,643		65,408		178,800			(67,586)		13,269		0001
Purchased Call/S&P 500 INDEX/SPXN13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	695,011	5963.6		6,116		2,325		8,446			(3,787)		2,144		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	2,366,277	5980.87		21,060		9,828		28,114			(11,309)		8,051		0001
Purchased Call/S&P 500 INDEX/SPXN13LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	2,115,246	6000.36		35,959		15,652		49,206			(20,380)		6,980		0001
Purchased Call/S&P 500 INDEX/SPXN13JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	3,901,036	5935.94		50,323		21,072		69,689			(29,229)		12,628		0001
Purchased Call/S&P 500 INDEX/SPXC05RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	1,715,487	5936		91,292		38,333		136,136			(52,919)		5,553		0001
Purchased Call/S&P 500 INDEX/SPXN13LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,893,410	6000.36		77,868		33,527		107,483			(44,496)		12,727		0001
Purchased Call/S&P 500 INDEX/SPXC05VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/12/2026	1	2,647,798	5977		108,079		49,044		153,870			(59,143)		8,847		0001
Purchased Call/S&P 500 INDEX/SPXD17VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	3,603,000	6204.95		173,304		85,936		240,749			(87,364)		12,686		0001
Purchased Call/S&P 500 INDEX/SPXD17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	3,316,000	5528.75		94,506		30,461		151,889			(63,953)		9,427		0001
Purchased Call/S&P 500 INDEX/SPXA21VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,129,285	5842		171,113		67,206		255,450			(104,360)		15,996		0001
Purchased Call/S&P 500 INDEX/SPXJ003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/21/2026	1	4,395,000	5158.2		196,457		59,532		355,573			(136,712)		12,118		0001
Purchased Call/S&P 500 INDEX/SPXD170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	1	3,623,000	5976.97		98,183		44,182		136,815			(54,217)		12,106		0001
Purchased Call/S&P 500 INDEX/SPXJ006SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/12/2025	05/08/2026	1	1,585,903	5664		71,557		25,314		103,305			(46,185)		4,696		0001
Purchased Call/S&P 500 INDEX/SPXD17RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	1,112,060	5983		55,145		25,652		80,365			(29,693)		3,772		0001
Purchased Call/S&P 500 INDEX/SPXD17MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,072,000	5604.14		93,447		31,063		153,730			(62,469)		5,965		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	2,227,521	5074		68,111		17,313		121,226			(50,705)		5,592		0001
Purchased Call/S&P 500 INDEX/SPXC05TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,858,000	6022.24		104,317		46,267		148,510			(58,017)		9,520		0001
Purchased Call/S&P 500 INDEX/SPXD17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/16/2026	1	3,217,000	5275.7		138,009		39,920		239,538			(97,930)		8,668		0001
Purchased Call/S&P 500 INDEX/SPXD170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	2,052,000	6000.36		127,019		54,689		198,016			(72,582)		6,708		0001
Purchased Call/S&P 500 INDEX/SPXD170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	2,391,000	5958.38		35,387		13,172		49,326			(22,263)		7,271		0001
Purchased Call/S&P 500 INDEX/SPXN13MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	3,261,929	6033.11		60,346		27,596		81,958			(32,735)		11,032		0001
Purchased Call/S&P 500 INDEX/SPXN13BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	1,499,091	5282.7		26,684		7,835		43,408			(18,861)		4,058		0001
Purchased Call/S&P 500 INDEX/SPXD17NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,690,000	5650.38		93,074		31,794		147,173			(61,199)		7,871		0001
Purchased Call/S&P 500 INDEX/SPXC05NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	5,168,000	5958.38		242,896		90,411		369,818			(152,811)		15,715		0001
Purchased Call/S&P 500 INDEX/SPXD17JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	2,628,702	5457		125,936		34,283		251,464			(91,684)		6,845		0001
Purchased Call/S&P 500 INDEX/SPXN13AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	1,914,030	5405.97		32,539		9,233		51,573			(23,267)		5,108		0001
Purchased Call/S&P 500 INDEX/SPXC05JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,997,000	4982.77		60,110		16,062		102,363			(43,971)		5,174		0001
Purchased Call/S&P 500 INDEX/SPXN13NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	3,283,498	5981		110,552		51,735		155,350			(59,083)		11,171		0001
Purchased Call/S&P 500 INDEX/SPXC05US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,078,000	6045.26		113,459		50,915		170,548			(62,791)		6,943		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	3,587,000	6141.02		148,143		72,225		204,631			(76,304)		12,489		0001
Purchased Call/S&P 500 INDEX/SPXN13LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	2,558,000	6045.26		32,998		14,808		44,545			(18,262)		8,547		0001
Purchased Call/S&P 500 INDEX/SPXC05W4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	9,989,732	.6025		447,743		213,977		608,014			(233,712)		34,487		0001
Purchased Call/S&P 500 INDEX/SPXN13BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,269,000	5282.7		67,341		19,773		110,375			(47,600)		8,850		0001
Purchased Call/S&P 500 INDEX/SPXN13LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	5,609,000	6000.36		132,372		56,994		183,712			(75,641)		18,335		0001
Purchased Call/S&P 500 INDEX/SPXD17LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,558,000	5525.21		128,800		40,429		213,074			(88,461)		9,942		0001
Purchased Call/S&P 500 INDEX/SPXD17PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/29/2026	1	2,987,000	5911.69		74,376		30,577		106,065			(43,931)		9,542		0001
Purchased Call/S&P 500 INDEX/SPXN13MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	5,167,000	6033.11		129,175		59,072		177,875			(70,073)		17,475		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	2,954,000	5963.6		138,543		52,669		209,424			(85,783)		9,115		0001
Purchased Call/S&P 500 INDEX/SPXD17RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	2,638,380	.5983		88,985		41,394		124,216			(47,915)		8,950		0001
Purchased Call/S&P 500 INDEX/SPXA21RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	3,655,000	5363.36		95,396		26,234		156,806			(69,188)		9,566		0001
Purchased Call/S&P 500 INDEX/SPXN13BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,619,000	5282.7		94,094		27,629		156,937			(66,510)		9,797		0001
Purchased Call/S&P 500 INDEX/SPXN1396F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	3,337,857	5670.97		41,723		10,460		63,720			(31,207)		8,379		0001
Purchased Call/S&P 500 INDEX/SPXN13KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	5,558,000	5935.94		138,394		57,950		196,679			(80,382)		17,992		0001
Purchased Call/S&P 500 INDEX/SPXN13CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	5,440,000	5282.7		225,216		66,130		391,713			(159,194)		14,727		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,923,916	6173.07		32,129		15,843		41,859			(16,371)		6,755		0001
Purchased Call/S&P 500 INDEX/SPXN13NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	2,652,655	5982.72		45,095		20,804		61,477			(24,339)		8,998		0001
Purchased Call/S&P 500 INDEX/SPXN13MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	9,710,981	5976.97		126,243		56,809		171,118			(69,711)		32,447		0001
Purchased Call/S&P 500 INDEX/SPXN13MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	1,718,441	6033.11		16,325		7,466		21,765			(8,856)		5,812		0001
Purchased Call/S&P 500 INDEX/SPXN13KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	1,890,803	5970.81		30,820		13,075		42,639			(17,732)		6,161		0001
Purchased Call/S&P 500 INDEX/SPXN13MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	2,424,243	5976.97		60,606		27,548		84,446			(33,193)		8,174		0001
Purchased Call/S&P 500 INDEX/SPXN13CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	2,367,000	5282.7		129,475		38,018		235,292			(91,519)		6,408		0001
Purchased Call/S&P 500 INDEX/SPXN13KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	1,925,654	5970.37		24,841		10,470		34,191			(14,360)		6,254		0001
Purchased Call/S&P 500 INDEX/SPXN130SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,556,037	6173.07		13,849		6,829		17,732			(7,056)		5,464		0001
Purchased Call/S&P 500 INDEX/SPXN13CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	4,118,000	5282.7		144,954		42,563		247,508			(102,460)		11,148		0001
Purchased Call/S&P 500 INDEX/SPXN13BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	2,138,000	5282.7		52,809		15,506		87,587			(37,328)		5,788		0001
Purchased Call/S&P 500 INDEX/SPXN13FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	890,317	.5607		47,773		16,496		80,351			(31,236)		2,615		0001
Purchased Call/S&P 500 INDEX/SPXN13KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	4,332,054	5970.81		55,883		23,708		76,829			(32,152)		14,115		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/28/2026	1	5,270,079	5528.75		61,133		19,704		95,157			(41,369)		14,982		0001
Purchased Call/S&P 500 INDEX/SPXN13DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	4,364,489	6173.07		75,506		36,914		98,639			(38,790)		15,196		0001
Purchased Call/S&P 500 INDEX/SPXN13LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	680,384	6038.81		6,192		2,729		8,346			(3,460)		2,259		0001
Purchased Call/S&P 500 INDEX/SPXC05LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	7,837,000	5606.91		352,665		121,441		579,632			(230,923)		23,023		0001
Purchased Call/S&P 500 INDEX/SPXN13BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	4,247,000	5282.7		69,226		20,327		112,754			(48,932)		11,497		0001
Purchased Call/S&P 500 INDEX/SPXD170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	1	2,705,000	5802.82		34,895		13,939		49,277			(21,050)		8,554		0001
Purchased Call/S&P 500 INDEX/SPXD17RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	5,652,000	5967.84		93,258		43,642		126,011			(49,840)		19,230		0001
Purchased Call/S&P 500 INDEX/SPXA21VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	2,293,000	5802.82		143,313		56,287		234,821			(87,405)		7,151		0001
Purchased Call/S&P 500 INDEX/SPXN13GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	5,648,743	5659.91		70,044		25,085		105,571			(45,042)		16,920		0001
Purchased Call/S&P 500 INDEX/SPXC05VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	4,880,687	.5981		197,309		92,334		280,908			(105,449)		16,605		0001
Purchased Call/S&P 500 INDEX/SPXN13JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	2,307,000	5911.69		61,366		25,527		88,061			(35,950)		7,444		0001
Purchased Call/S&P 500 INDEX/SPXD170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2026	1	2,444,000	5892.58		138,330		50,683		221,382			(87,546)		7,404		0001
Purchased Call/S&P 500 INDEX/SPXN13CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	2,307,658	5287.76		24,230		7,409		38,946			(16,795)		6,392		0001
Purchased Call/S&P 500 INDEX/SPXN13FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,502,000	5659.91		90,572		31,952		144,526			(58,723)		7,408		0001
Purchased Call/S&P 500 INDEX/SPXN131SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	3,111,397	5921.54		40,137		16,143		55,913			(23,972)		9,873		0001
Purchased Call/S&P 500 INDEX/SPXN13KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	4,118,000	5970.37		96,773		40,789		135,872			(55,943)		13,374		0001
Purchased Call/S&P 500 INDEX/SPXN13GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	2,392,000	5659.91		110,271		39,491		180,943			(70,910)		7,165		0001
Purchased Call/S&P 500 INDEX/SPXN13FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	4,019,000	5631.28		170,004		59,010		278,521			(110,852)		11,853		0001
Purchased Call/S&P 500 INDEX/SPXN13GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	2,593,211	5892.58		39,417		14,442		56,514			(24,946)		7,856		0001
Purchased Call/S&P 500 INDEX/SPXN13GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	3,891,063	5844.19		49,417		17,834		71,334			(31,545)		11,700		0001
Purchased Call/S&P 500 INDEX/SPXN13GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,404,000	5659.91		146,884		51,818		255,365			(95,233)		7,118		0001
Purchased Call/S&P 500 INDEX/SPXN131SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,339,000	5921.54		52,861		21,261		75,112			(31,572)		7,422		0001
Purchased Call/S&P 500 INDEX/SPXN13CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	1,869,109	.5276		89,769		26,183		158,006			(63,628)		5,036		0001
Purchased Call/S&P 500 INDEX/SPXN13FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	2,199,495	5631.28		33,652		11,681		51,525			(21,943)		6,487		0001
Purchased Call/S&P 500 INDEX/SPXN13CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	2,068,000	5282.7		114,981		34,431		209,267			(80,612)		5,676		0001
Purchased Call/S&P 500 INDEX/SPXN13GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	1,371,422	5892.58		12,343		4,522		17,502			(7,811)		4,155		0001
Purchased Call/S&P 500 INDEX/SPXD17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	1	1,496,965	5659.91		13,173		4,647		19,604			(8,541)		4,432		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	1	2,974,884	5958.38		52,060		19,378		73,227			(32,752)		9,046		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,834,000	5363.36		43,077		12,104		68,426			(30,987)		7,527		0001
Purchased Call/S&P 500 INDEX/SPXD170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	1	4,153,000	5980.87		142,448		66,476		199,531			(76,493)		14,130		0001
Purchased Call/S&P 500 INDEX/SPXN13LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	1,467,970	6005.88		24,809		10,867		34,083			(13,934)		4,860		0001
Purchased Call/S&P 500 INDEX/SPXJ006S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	2,569,000	5886.55		146,176		53,155		238,506			(92,912)		7,754		0001
Purchased Call/S&P 500 INDEX/SPXN13ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,804,533	5604		64,477		21,492		96,919			(43,044)		5,195		0001
Purchased Call/S&P 500 INDEX/SPXN13BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	982,730	5275.7		8,255		2,388		12,834			(5,858)		2,648		0001
Purchased Call/S&P 500 INDEX/SPXN13BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	2,918,551	5282.7		56,036		16,454		91,527			(39,609)		7,901		0001
Purchased Call/S&P 500 INDEX/SPXN13CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	2,970,219	5276		97,540		28,449		164,281			(69,135)		8,003		0001
Purchased Call/S&P 500 INDEX/SPXD17MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2026	1	2,960,000	5569.06		95,016		31,149		152,718			(63,778)		8,486		0001
Purchased Call/S&P 500 INDEX/SPXJ000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	3,770,841	5074.08		69,006		17,492		115,948			(51,517)		9,466		0001
Purchased Call/S&P 500 INDEX/SPXC05US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/12/2025	06/12/2026	1	6,892,000	6045.26		396,979		178,146		603,645			(219,698)		23,028		0001
Purchased Call/S&P 500 INDEX/SPXN13CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	5,349,560	5276		215,992		62,998		371,361			(153,093)		14,414		0001
Purchased Call/S&P 500 INDEX/SPXN131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	3,293,005	5802.82		74,093		29,596		107,617			(44,697)		10,413		0001
Purchased Call/S&P 500 INDEX/SPXC05PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/29/2026	1	2,659,304	5912.17		40,687		16,681		57,066			(24,078)		8,495		0001
Purchased Call/S&P 500 INDEX/SPXD17NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	1	2,996,000	5686.67		103,362		35,023		162,063			(68,439)		8,731		0001
Purchased Call/S&P 500 INDEX/SPXD17MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2026	1	4,939,768	5569.06		118,060		38,703		186,032			(79,246)		14,162		0001
Purchased Call/S&P 500 INDEX/SPXD17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	1	4,304,728	5375.86		99,870		30,814		164,875			(68,951)		11,976		0001
Purchased Call/S&P 500 INDEX/SPXD170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	1	3,082,000	5980.87		73,043		34,087		100,205			(39,223)		10,486		0001
Purchased Call/S&P 500 INDEX/SPXA21TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	2,544,000	5686.67		133,051		44,350		220,763			(88,823)		7,324		0001
Purchased Call/S&P 500 INDEX/SPXA21USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	1,398,370	5944		68,744		26,396		112,096			(42,304)		4,330		0001
Purchased Call/S&P 500 INDEX/SPXD17RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	3,364,000	5967.84		113,703		53,209		159,228			(60,767)		11,445		0001
Purchased Call/S&P 500 INDEX/SPXA21RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,730,000	5363.36		37,674		10,360		59,379			(27,324)		7,145		0001
Purchased Call/S&P 500 INDEX/SPXC050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/20/2025	05/20/2026	1	8,601,000	5940.46		395,646		151,501		598,003			(243,891)		26,634		0001
Purchased Call/S&P 500 INDEX/SPXN13HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	5,189,722	5958.38		66,947		25,267		93,343			(41,774)		15,955		0001
Purchased Call/S&P 500 INDEX/SPXA21VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2025	05/22/2026	1	6,911,159	5803		314,150		123,730		446,981			(190,235)		21,554		0001
Purchased Call/S&P 500 INDEX/SPXC05VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/16/2025	06/12/2026	1	434,731	5977		21,971		9,914		31,474			(12,051)		1,453		0001
Purchased Call/S&P 500 INDEX/SPXN13MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	1,940,719	5976.97		32,410		14,732		44,277			(17,750)		6,544		0001
Purchased Call/S&P 500 INDEX/SPXC05NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/15/2025	05/14/2026	1	7,798,189	5893		334,328		123,516		501,273			(211,251)		23,625		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17I1Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	350,585	5268.05		2,594		711		4,084			(1,884)		918		0001
Purchased Call/S&P 500 INDEX/SPXD17MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,131,000	5604.14		51,570		17,142		79,962			(34,474)		6,135		0001
Purchased Call/S&P 500 INDEX/SPXN13DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,029,000	5287.76		165,081		50,479		303,116			(114,426)		8,389		0001
Purchased Call/S&P 500 INDEX/SPXN13J5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	4,506,263	5911.69		71,650		29,456		100,957			(42,320)		14,396		0001
Purchased Call/S&P 500 INDEX/SPXD17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,166,592	5686.67		37,049		12,554		55,610			(24,531)		6,314		0001
Purchased Call/S&P 500 INDEX/SPXD17NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,058,651	5659.91		30,468		10,748		46,101			(19,754)		6,096		0001
Purchased Call/S&P 500 INDEX/SPXD17TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,302,934	6092.16		37,998		18,319		50,024			(19,676)		7,996		0001
Purchased Call/S&P 500 INDEX/SPXD17KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	1	6,756,112	5282.7		148,634		44,509		244,294			(104,206)		18,545		0001
Purchased Call/S&P 500 INDEX/SPXC05TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/10/2025	06/09/2026	1	588,384	.6006		29,138		12,798		42,149			(16,330)		1,948		0001
Purchased Call/S&P 500 INDEX/SPXC05WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2026	1	1,361,947	.6025		66,658		31,856		91,456			(34,794)		4,702		0001
Purchased Call/S&P 500 INDEX/SPXN13A5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	2,661,321	4982.77		32,468		8,676		52,010			(23,751)		6,895		0001
Purchased Call/S&P 500 INDEX/SPXN13ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,340,957	5569.06		39,796		13,046		61,912			(26,713)		6,711		0001
Purchased Call/S&P 500 INDEX/SPXA21TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	05/13/2026	1	2,997,760	.5887		150,348		54,823		233,794			(95,413)		9,048		0001
Purchased Call/S&P 500 INDEX/SPXD170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	6,841,556	5980.87		172,407		80,457		236,950			(92,580)		23,277		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	3,423,039	6173.07		85,918		42,367		113,367			(43,779)		12,019		0001
Purchased Call/S&P 500 INDEX/SPXC05JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2026	1	4,520,554	4982.77		195,288		52,184		352,528			(142,854)		11,712		0001
Purchased Call/S&P 500 INDEX/SPXC05MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	2,525,403	5663.94		134,857		47,443		226,336			(87,564)		7,478		0001
Purchased Call/S&P 500 INDEX/SPXD17U86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,092,000	6141.02		127,612		62,215		190,259			(65,729)		7,284		0001
Purchased Call/S&P 500 INDEX/SPXD17RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,456,000	5980.87		202,522		94,510		307,190			(108,751)		11,758		0001
Purchased Call/S&P 500 INDEX/SPXD17KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,686,000	5525.21		94,730		29,735		151,896			(65,062)		10,300		0001
Purchased Call/S&P 500 INDEX/SPXA210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	7,269,112	.5397		238,621		60,486		506,758			(178,144)		18,247		0001
Purchased Call/S&P 500 INDEX/SPXN13CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	12,039,000	5282.7		469,521		137,865		809,633			(331,881)		32,592		0001
Purchased Call/S&P 500 INDEX/SPXA21TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026	1	6,319,000	5892.58		274,245		100,481		419,227			(173,563)		19,144		0001
Purchased Call/S&P 500 INDEX/SPXN139ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,739,615	.5671		75,653		19,123		162,344			(56,532)		4,367		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	3,802,000	5074.08		197,704		50,114		369,717			(147,597)		9,544		0001
Purchased Call/S&P 500 INDEX/SPXD17SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	3,287,000	6025.17		74,286		35,404		100,283			(38,873)		11,347		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/19/2025	05/15/2026	1	2,305,893	.5958		76,425		28,526		111,052			(47,845)		7,012		0001
Purchased Call/S&P 500 INDEX/SPXD17R96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	2,621,000	5980.87		160,929		75,100		247,577			(86,417)		8,917		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	2,637,944	5958.38		68,059		25,686		97,217			(42,467)		8,110		0001
Purchased Call/S&P 500 INDEX/SPXD17JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	2,411,905	5396.63		46,067		13,198		74,248			(32,815)		6,468		0001
Purchased Call/S&P 500 INDEX/SPXN13MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	5,306,000	5976.97		132,650		59,693		185,018			(73,249)		17,729		0001
Purchased Call/S&P 500 INDEX/SPXD17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	7,141,000	5525.21		169,242		53,123		270,794			(116,237)		19,954		0001
Purchased Call/S&P 500 INDEX/SPXD17ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	2,257,835	5268.05		34,319		9,412		55,823			(24,917)		5,909		0001
Purchased Call/S&P 500 INDEX/SPXN139SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	1,425,792	5670.97		12,119		3,038		18,395			(9,065)		3,579		0001
Purchased Call/S&P 500 INDEX/SPXN13GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	1,696,000	5659.91		54,272		19,436		85,562			(34,900)		5,080		0001
Purchased Call/S&P 500 INDEX/SPXA21TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	6,462,000	5686.67		292,729		97,576		475,039			(195,420)		18,603		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	3,201,968	5970.81		79,729		33,824		112,401			(45,871)		10,433		0001
Purchased Call/S&P 500 INDEX/SPXD17JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	2,846,000	5396.63		63,466		18,183		102,590			(45,209)		7,632		0001
Purchased Call/S&P 500 INDEX/SPXD17SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	3,831,353	.5968		132,933		62,382		181,754			(70,528)		13,035		0001
Purchased Call/S&P 500 INDEX/SPXC05USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	6,257,107	.6022		269,745		120,636		385,337			(149,694)		20,843		0001
Purchased Call/S&P 500 INDEX/SPXN13FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	3,900,000	5659.91		134,160		47,329		212,902			(86,983)		11,548		0001
Purchased Call/S&P 500 INDEX/SPXA21RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,035,000	5363.36		43,753		12,294		70,659			(31,473)		5,405		0001
Purchased Call/S&P 500 INDEX/SPXC05PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	2,747,684	.5964		136,361		51,983		216,320			(84,289)		8,478		0001
Purchased Call/S&P 500 INDEX/SPXA210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	2,525,571	.5397		68,117		17,267		139,924			(50,853)		6,340		0001
Purchased Call/S&P 500 INDEX/SPXJ000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	2,151,450	5074.08		38,941		10,191		65,064			(28,755)		5,517		0001
Purchased Call/S&P 500 INDEX/SPXC050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	819,605	.5917		42,642		15,916		64,274			(26,695)		2,492		0001
Purchased Call/S&P 500 INDEX/SPXD17KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,832,000	5375.86		227,238		70,112		417,584			(156,887)		10,661		0001
Purchased Call/S&P 500 INDEX/SPXC05JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	3,184,155	.5062		160,351		42,524		302,579			(117,620)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXC05LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,788,000	5606.91		171,183		58,947		298,553			(112,090)		8,190		0001
Purchased Call/S&P 500 INDEX/SPXC05V96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	4,542,497	.5977		187,682		84,692		262,110			(102,939)		15,178		0001
Purchased Call/S&P 500 INDEX/SPXD17SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	3,458,000	6025.17		113,768		54,220		157,266			(59,533)		11,938		0001
Purchased Call/S&P 500 INDEX/SPXA21RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	2,102,729	.4983		79,800		21,383		114,530			(58,316)		5,448		0001
Purchased Call/S&P 500 INDEX/SPXC05VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	2,576,138	.6033		137,648		63,295		211,300			(74,496)		8,713		0001
Purchased Call/S&P 500 INDEX/SPXC05MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,116,000	5659.91		102,626		36,204		169,318			(66,538)		6,265		0001
Purchased Call/S&P 500 INDEX/SPXN13ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	555,724	.5569		14,319		4,733		21,710			(9,598)		1,593		0001
Purchased Call/S&P 500 INDEX/SPXD17NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,823,000	5650.38		80,456		27,483		124,777			(52,902)		8,260		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	728,935	5939.3		5,977		2,566		8,139			(3,423)		2,383		0001
Purchased Call/S&P 500 INDEX/SPXC05JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	318,652	4982.77		15,327		4,096		27,937			(11,212)		826		0001
Purchased Call/S&P 500 INDEX/SPXN13MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,887,627	5976.97		16,611		7,475		22,523			(9,173)		6,307		0001
Purchased Call/S&P 500 INDEX/SPXC05JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	2,944,008	4982.77		100,391		26,826		175,256			(73,436)		7,627		0001
Purchased Call/S&P 500 INDEX/SPXA21RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	4,873,149	.4983		216,813		58,096		318,686			(158,440)		12,625		0001
Purchased Call/S&P 500 INDEX/SPXN13JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,820,000	5921.54		70,500		28,355		100,424			(42,107)		8,948		0001
Purchased Call/S&P 500 INDEX/SPXD17QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/15/2026	1	3,061,000	5976.97		92,442		42,019		129,661			(50,629)		10,321		0001
Purchased Call/S&P 500 INDEX/SPXD17TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,334,000	6141.02		85,658		41,761		116,922			(44,120)		8,127		0001
Purchased Call/S&P 500 INDEX/SPXA21USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,025,000	5802.82		183,915		72,234		275,318			(112,168)		15,671		0001
Purchased Call/S&P 500 INDEX/SPXA21WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	1	3,853,000	6092.16		218,850		105,506		323,753			(113,323)		13,378		0001
Purchased Call/S&P 500 INDEX/SPXD17TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	1,675,350	.6092		67,529		32,459		93,629			(35,063)		5,800		0001
Purchased Call/S&P 500 INDEX/SPXA21RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	5,586,495	5363.36		131,283		36,889		215,415			(94,438)		14,838		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	136,060	.6141		7,138		3,499		9,813			(3,638)		474		0001
Purchased Call/S&P 500 INDEX/SPXA21TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2025	04/24/2026	1	4,668,802	.5525		148,509		46,745		242,780			(101,611)		13,046		0001
Purchased Call/S&P 500 INDEX/SPXC05MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,667,387	5663.94		74,866		26,338		122,277			(48,611)		4,937		0001
Purchased Call/S&P 500 INDEX/SPXN13DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	628,996	5287.76		30,129		9,213		54,092			(20,884)		1,742		0001
Purchased Call/S&P 500 INDEX/SPXC050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	4,528,000	5958.38		150,330		56,736		219,529			(93,802)		13,921		0001
Purchased Call/S&P 500 INDEX/SPXD17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	3,948,000	6000.36		99,095		42,666		137,434			(56,626)		12,905		0001
Purchased Call/S&P 500 INDEX/SPXD17SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,225,000	5967.84		138,675		65,708		198,841			(73,305)		11,101		0001
Purchased Call/S&P 500 INDEX/SPXA21RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,101,334	5363.36		39,295		11,042		62,868			(28,267)		5,581		0001
Purchased Call/S&P 500 INDEX/SPXN13FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,619,762	5631.28		44,885		15,580		67,914			(29,268)		10,676		0001
Purchased Call/S&P 500 INDEX/SPXD17SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,049,760	5967.84		114,172		54,098		170,921			(60,352)		7,056		0001
Purchased Call/S&P 500 INDEX/SPXN13CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/21/2026	1	645,782	5158.2		5,231		1,585		8,450			(3,640)		1,781		0001
Purchased Call/S&P 500 INDEX/SPXN13LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	893,081	6000.36		8,216		3,576		11,047			(4,657)		2,947		0001
Purchased Call/S&P 500 INDEX/SPXN13CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	1,048,257	5282.7		8,281		2,480		13,166			(5,806)		2,877		0001
Purchased Call/S&P 500 INDEX/SPXD17JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	3,683,000	5396.63		127,064		36,404		211,684			(90,511)		9,877		0001
Purchased Call/S&P 500 INDEX/SPXC05KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	11,736,361	.5406		480,529		136,725		814,018			(343,235)		31,324		0001
Purchased Call/S&P 500 INDEX/SPXD17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	561,755	5606.91		4,943		1,702		7,402			(3,237)		1,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	5,945,165	5892.58		146,846		53,803		214,466			(92,935)		18,011		0001
Purchased Call/S&P 500 INDEX/SPXC050S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,411,837	.5917		82,636		30,759		119,547			(51,988)		7,334		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2026	1	2,870,167	5963.6		63,431		24,114		89,320			(39,275)		8,856		0001
Purchased Call/S&P 500 INDEX/SPXD17PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	2,165,893	5912.17		27,940		11,455		38,795			(16,534)		6,919		0001
Purchased Call/S&P 500 INDEX/SPXC051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	1,926,525	5670.97		30,824		7,727		47,768			(23,055)		4,836		0001
Purchased Call/S&P 500 INDEX/SPXC05TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	4,866,158	.6006		265,537		116,631		390,752			(148,818)		16,109		0001
Purchased Call/S&P 500 INDEX/SPXD17LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	1	3,179,928	5525.21		75,364		24,083		120,478			(51,338)		9,002		0001
Purchased Call/S&P 500 INDEX/SPXD17TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2026	1	2,560,919	.6092		133,112		63,982		191,847			(69,116)		8,866		0001
Purchased Call/S&P 500 INDEX/SPXD17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2026	1	2,222,000	5275.7		126,876		36,700		230,457			(90,030)		5,987		0001
Purchased Call/S&P 500 INDEX/SPXA21RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	4,384,838	.4983		213,646		57,248		311,538			(156,126)		11,360		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	2,568,062	.5958		97,333		36,330		143,459			(60,934)		7,809		0001
Purchased Call/S&P 500 INDEX/SPXD171SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2026	1	4,058,000	5074.08		48,696		12,744		79,277			(35,958)		10,406		0001
Purchased Call/S&P 500 INDEX/SPXA21SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,964,913	.5268		101,288		27,854		170,143			(73,462)		5,142		0001
Purchased Call/S&P 500 INDEX/SPXD17MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	3,348,000	5686.67		101,779		33,926		158,431			(67,946)		9,638		0001
Purchased Call/S&P 500 INDEX/SPXD17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	6,183,000	5967.84		310,387		145,251		455,873			(165,882)		21,036		0001
Purchased Call/S&P 500 INDEX/SPXC05LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	3,301,000	5606.91		70,972		24,439		109,759			(46,472)		9,697		0001
Purchased Call/S&P 500 INDEX/SPXD17JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	1	2,471,000	6173.07		129,728		63,970		184,581			(66,101)		8,676		0001
Purchased Call/S&P 500 INDEX/SPXD17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	1	2,877,000	5525.21		156,797		50,106		274,843			(106,810)		8,144		0001
Purchased Call/S&P 500 INDEX/SPXD17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	1	2,879,000	5659.91		75,718		26,712		117,552			(49,092)		8,525		0001
Purchased Call/S&P 500 INDEX/SPXD170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2026	1	3,225,798	6038.81		70,000		30,854		96,190			(39,123)		10,712		0001
Purchased Call/S&P 500 INDEX/SPXD175SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	1	2,637,785	.5968		109,607		51,436		152,125			(58,153)		8,974		0001
Purchased Call/S&P 500 INDEX/SPXD17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	3,996,781	5686.67		65,947		21,982		98,976			(44,025)		11,506		0001
Purchased Call/S&P 500 INDEX/SPXN13GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	4,281,939	.5664		176,314		62,200		285,391			(114,314)		12,679		0001
Purchased Call/S&P 500 INDEX/SPXN13DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,520,000	5287.76		109,120		33,367		185,922			(75,637)		9,749		0001
Purchased Call/S&P 500 INDEX/SPXN13ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,303,000	5569.06		131,501		43,109		228,804			(88,268)		6,602		0001
Purchased Call/S&P 500 INDEX/SPXA21WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2025	06/16/2026	1	13,658,961	.6033		568,309		261,328		835,011			(307,574)		46,195		0001
Purchased Call/S&P 500 INDEX/SPXC050S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	3,093,000	5958.38		168,878		63,736		264,409			(105,376)		9,509		0001
Purchased Call/S&P 500 INDEX/SPXN130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	3,501,000	6173.07		51,115		24,989		66,150			(26,259)		12,190		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,771,000	5976.97		229,277		103,175		356,443			(126,606)		12,600		0001
Purchased Call/S&P 500 INDEX/SPXD17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	1	2,417,407	.5457		88,215		24,014		167,555			(64,222)		6,295		0001
Purchased Call/S&P 500 INDEX/SPXD170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2026	1	2,589,000	5892.58		136,181		49,896		214,628			(86,186)		7,843		0001
Purchased Call/S&P 500 INDEX/SPXC05PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,221,059	5802.82		49,282		19,356		70,416			(30,057)		10,045		0001
Purchased Call/S&P 500 INDEX/SPXC05NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	6,553,000	5916.93		307,991		114,324		473,031			(194,077)		19,926		0001
Purchased Call/S&P 500 INDEX/SPXA21US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	05/20/2026	1	6,371,000	5940.46		158,638		60,746		226,843			(97,790)		19,729		0001
Purchased Call/S&P 500 INDEX/SPXA21US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	2,758,000	5844.61		152,242		58,716		241,202			(93,430)		8,571		0001
Purchased Call/S&P 500 INDEX/SPXD17VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	1	2,094,739	6204.95		35,820		17,762		46,013			(18,057)		7,376		0001
Purchased Call/S&P 500 INDEX/SPXN13LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	5,101,888	6000.36		66,325		28,869		89,880			(37,590)		16,837		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	2,762,000	5842.01		75,126		29,425		109,254			(45,899)		8,614		0001
Purchased Call/S&P 500 INDEX/SPXC05KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	3,848,603	.5406		186,465		53,055		323,804			(133,190)		10,272		0001
Purchased Call/S&P 500 INDEX/SPXD17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2026	1	2,444,000	5528.75		40,815		13,155		63,752			(27,620)		6,948		0001
Purchased Call/S&P 500 INDEX/SPXC051SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2026	1	2,629,000	5074.08		131,187		33,254		242,951			(97,939)		6,599		0001
Purchased Call/S&P 500 INDEX/SPXD17KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/21/2026	1	1,726,570	.5158		93,194		28,397		149,523			(64,696)		4,761		0001
Purchased Call/S&P 500 INDEX/SPXD17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	1	2,021,000	5659.91		59,822		21,104		93,607			(38,785)		5,984		0001
Purchased Call/S&P 500 INDEX/SPXC05JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/06/2026	1	1,557,743	.5074		60,310		15,871		110,068			(44,360)		3,994		0001
Purchased Call/S&P 500 INDEX/SPXD17MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	2,170,464	5686.67		40,371		13,457		60,790			(26,951)		6,248		0001
Purchased Call/S&P 500 INDEX/SPXD17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	1	3,308,000	5268.05		133,974		36,741		231,338			(97,269)		8,657		0001
Purchased Call/S&P 500 INDEX/SPXD17LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	1	4,326,000	5525.21		218,463		68,573		378,404			(150,043)		12,088		0001
Purchased Call/S&P 500 INDEX/SPXD17PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	1	2,512,000	5802.82		145,696		58,198		233,196			(87,893)		7,944		0001
Purchased Call/S&P 500 INDEX/SPXD17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/17/2026	1	2,666,543	5282.7		39,732		11,666		64,410			(28,084)		7,219		0001
Purchased Call/S&P 500 INDEX/SPXD17RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	10,842,362	5967.84		142,035		66,468		190,099			(75,908)		36,888		0001
Purchased Call/S&P 500 INDEX/SPXD17TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	1	2,432,000	6092.16		88,282		42,560		121,442			(45,713)		8,444		0001
Purchased Call/S&P 500 INDEX/SPXD17KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	1	3,628,000	5375.86		158,544		48,917		276,007			(109,460)		10,093		0001
Purchased Call/S&P 500 INDEX/SPXA21PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2025	04/01/2026	1	6,201,000	5633.07		355,317		88,095		629,229			(266,731)		15,481		0001
Purchased Call/S&P 500 INDEX/SPXD170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/13/2026	1	2,907,956	.5887		114,070		41,594		171,887			(72,390)		8,777		0001
Purchased Call/S&P 500 INDEX/SPXD17PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2026	1	5,470,000	5935.94		216,065		90,474		316,440			(125,495)		17,707		0001
Purchased Call/S&P 500 INDEX/SPXC05KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	2,673,149	.5569		114,725		37,923		181,016			(76,903)		7,664		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	2,620,000	5287.76		107,158		32,767		188,192			(74,277)		7,257		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	1,991,102	5397		81,950		20,773		183,794			(61,180)		4,998		0001
Purchased Call/S&P 500 INDEX/SPXN13ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	910,311	5569		33,262		10,995		51,495			(22,297)		2,610		0001
Purchased Call/S&P 500 INDEX/SPXA21SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2025	04/10/2026	1	2,917,668	5363		97,006		26,751		154,492			(70,135)		7,636		0001
Purchased Call/S&P 500 INDEX/SPXA21RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,813,139	5268		104,349		28,696		170,225			(75,682)		7,362		0001
Purchased Call/S&P 500 INDEX/SPXN13FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2026	1	2,007,274	5607		82,208		28,624		125,783			(53,673)		5,897		0001
Purchased Call/S&P 500 INDEX/SPXN13LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	2,608,316	6038.81		44,081		19,429		60,143			(24,637)		8,662		0001
Purchased Call/S&P 500 INDEX/SPXD17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	4,134,000	5604.14		147,170		48,921		235,233			(98,382)		11,901		0001
Purchased Call/S&P 500 INDEX/SPXN13JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	2,842,656	5911.69		27,574		11,470		38,333			(16,154)		9,172		0001
Purchased Call/S&P 500 INDEX/SPXD17US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	3,792,000	6141.02		216,523		105,563		317,004			(111,524)		13,203		0001
Purchased Call/S&P 500 INDEX/SPXD17KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	4,162,000	5375.86		168,145		51,879		289,313			(116,089)		11,579		0001
Purchased Call/S&P 500 INDEX/SPXD17USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	5,464,670	.6092		225,918		109,821		305,080			(116,683)		18,973		0001
Purchased Call/S&P 500 INDEX/SPXD17NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,380,000	5659.91		40,222		14,189		61,014			(26,078)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2026	1	2,736,000	5802.82		116,280		46,448		176,875			(70,147)		8,652		0001
Purchased Call/S&P 500 INDEX/SPXN13JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	10,094,884	5911.69		129,215		53,122		181,317			(76,322)		32,249		0001
Purchased Call/S&P 500 INDEX/SPXD17USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,477,000	6173.07		74,805		36,888		99,751			(38,116)		8,697		0001
Purchased Call/S&P 500 INDEX/SPXA21XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,362,000	6173.07		205,014		100,229		287,395			(105,323)		15,188		0001
Purchased Call/S&P 500 INDEX/SPXC05JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	2,506,000	5363.36		141,088		38,799		250,005			(102,327)		6,558		0001
Purchased Call/S&P 500 INDEX/SPXA21RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,085,000	5456.9		174,920		47,223		311,383			(127,476)		8,033		0001
Purchased Call/S&P 500 INDEX/SPXN13CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	6,801,000	5282.7		360,453		105,839		650,486			(254,786)		18,411		0001
Purchased Call/S&P 500 INDEX/SPXA21USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,890,000	5802.82		181,412		71,251		268,345			(110,641)		18,369		0001
Purchased Call/S&P 500 INDEX/SPXA21RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,713,046	5268		89,002		24,476		143,905			(64,551)		7,100		0001
Purchased Call/S&P 500 INDEX/SPXN13GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	3,578,000	5659.91		125,946		45,104		200,007			(80,990)		10,718		0001
Purchased Call/S&P 500 INDEX/SPXC05USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,591,000	5976.97		222,283		100,027		347,356			(122,744)		11,999		0001
Purchased Call/S&P 500 INDEX/SPXD17KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	2,144,000	5525.21		35,590		11,171		56,031			(24,444)		5,991		0001
Purchased Call/S&P 500 INDEX/SPXA21US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	3,825,656	.5940		124,260		47,713		189,881			(76,468)		11,847		0001
Purchased Call/S&P 500 INDEX/SPXN13KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	8,786,000	5970.37		219,650		92,580		308,791			(126,976)		28,535		0001
Purchased Call/S&P 500 INDEX/SPXA21TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	2,025,000	5604.14		109,755		36,484		186,579			(73,370)		5,830		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,105,000	5604.14		106,303		35,336		177,929			(71,062)		6,060		0001
Purchased Call/S&P 500 INDEX/SPXD170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	2,973,664	5980.87		85,344		39,827		118,043			(45,829)		10,117		0001
Purchased Call/S&P 500 INDEX/SPXD17SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,096,000	5967.84		84,678		40,123		120,704			(44,762)		7,215		0001
Purchased Call/S&P 500 INDEX/SPXD170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	5,228,000	5980.87		193,436		90,270		272,771			(103,872)		17,787		0001
Purchased Call/S&P 500 INDEX/SPXD17MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	5,039,000	5686.67		164,271		54,757		256,823			(109,665)		14,506		0001
Purchased Call/S&P 500 INDEX/SPXD17SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,403,000	6025.17		103,089		49,130		146,194			(53,945)		8,296		0001
Purchased Call/S&P 500 INDEX/SPXA21SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	6,308,000	5158.2		143,822		43,583		244,290			(100,085)		17,393		0001
Purchased Call/S&P 500 INDEX/SPXD17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,600,000	5967.84		117,520		55,684		169,749			(62,122)		8,950		0001
Purchased Call/S&P 500 INDEX/SPXC05KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	3,709,000	5569.06		222,911		73,075		392,462			(149,625)		10,633		0001
Purchased Call/S&P 500 INDEX/SPXD17TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	2,606,763	6092.18		57,870		27,739		77,343			(30,124)		9,025		0001
Purchased Call/S&P 500 INDEX/SPXA21SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	3,107,000	5275.7		107,502		31,096		182,543			(76,282)		8,372		0001
Purchased Call/S&P 500 INDEX/SPXC05JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	3,589,611	4982.77		138,200		36,929		245,087			(101,094)		9,300		0001
Purchased Call/S&P 500 INDEX/SPXC05JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	8,909,560	5062		349,589		92,709		632,421			(256,429)		22,965		0001
Purchased Call/S&P 500 INDEX/SPXA21RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	4,061,000	5363.36		129,546		35,625		215,017			(93,956)		10,628		0001
Purchased Call/S&P 500 INDEX/SPXD17TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,749,000	6092.16		51,071		24,621		69,056			(26,445)		6,073		0001
Purchased Call/S&P 500 INDEX/SPXN13GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	2,287,000	5659.91		113,207		40,542		188,180			(72,798)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXD17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,594,030	5659.91		51,362		18,119		78,488			(33,301)		7,681		0001
Purchased Call/S&P 500 INDEX/SPXD17TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,223,000	6092.16		176,943		85,303		259,058			(91,622)		11,190		0001
Purchased Call/S&P 500 INDEX/SPXA21XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	7,551,000	6173.07		300,530		146,926		413,292			(154,393)		26,291		0001
Purchased Call/S&P 500 INDEX/SPXD17RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	20,342,000	5967.84		901,151		421,708		1,296,721			(481,607)		69,209		0001
Purchased Call/S&P 500 INDEX/SPXD170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,992,000	5980.87		128,942		60,173		180,183			(69,240)		13,582		0001
Purchased Call/S&P 500 INDEX/SPXN13DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/22/2026	1	3,119,778	5288		102,271		31,359		164,316			(70,803)		8,641		0001
Purchased Call/S&P 500 INDEX/SPXD17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	2,298,000	5569.06		124,092		40,680		212,684			(83,295)		6,588		0001
Purchased Call/S&P 500 INDEX/SPXD17SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,794,872	5981		257,466		120,486		384,720			(137,599)		16,313		0001
Purchased Call/S&P 500 INDEX/SPXD17SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	1,068,470	5967.84		53,103		25,162		77,851			(28,071)		3,678		0001
Purchased Call/S&P 500 INDEX/SPXN13GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/08/2026	1	1,845,131	5660		80,088		28,332		115,199			(51,691)		5,463		0001
Purchased Call/S&P 500 INDEX/SPXN13GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	3,065,000	5892.58		99,919		36,609		148,261			(63,236)		9,286		0001
Purchased Call/S&P 500 INDEX/SPXD17TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	2,849,000	6092.18		67,521		32,366		90,422			(35,148)		9,864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/27/2026	1	483,793	5922		22,457		9,057		34,043			(13,388)		1,535		0001
Purchased Call/S&P 500 INDEX/SPXC05TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	4,439,000	6022.24		147,819		65,561		208,795			(82,211)		14,787		0001
Purchased Call/S&P 500 INDEX/SPXD17RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,261,000	5967.84		95,020		44,466		129,769			(50,782)		14,497		0001
Purchased Call/S&P 500 INDEX/SPXA21WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2025	06/12/2026	1	4,811,461	5977		211,176		95,294		297,805			(115,825)		16,077		0001
Purchased Call/S&P 500 INDEX/SPXD17TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	2,424,688	6092		103,878		49,930		145,131			(53,937)		8,395		0001
Purchased Call/S&P 500 INDEX/SPXA21SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	2,903,000	5275.7		113,798		32,917		195,481			(80,750)		7,822		0001
Purchased Call/S&P 500 INDEX/SPXA21USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	4,920,000	5802.82		196,800		77,295		297,430			(120,026)		15,344		0001
Purchased Call/S&P 500 INDEX/SPXD17USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,431,844	6141		81,861		40,021		110,450			(42,055)		8,467		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	5,043,000	5911.69		165,410		68,002		240,057			(97,701)		16,110		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	4,427,000	5074.08		243,928		61,831		462,451			(182,106)		11,113		0001
Purchased Call/S&P 500 INDEX/SPXA21XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	9,679,000	6173.07		443,298		216,724		620,043			(227,738)		33,701		0001
Purchased Call/S&P 500 INDEX/SPXA21WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	06/12/2026	1	4,038,703	6045.26		86,428		38,785		118,542			(47,832)		13,495		0001
Purchased Call/S&P 500 INDEX/SPXD17MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/28/2026	1	1,951,649	5529		70,949		22,995		116,280			(47,886)		5,548		0001
Purchased Call/S&P 500 INDEX/SPXD17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	3,023,000	5569.06		106,410		34,884		172,713			(71,426)		8,667		0001
Purchased Call/S&P 500 INDEX/SPXC050SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,516,000	5911.69		156,998		64,544		251,913			(92,733)		8,038		0001
Purchased Call/S&P 500 INDEX/SPX915AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	383,332	5843		17,461		6,858		27,180			(10,650)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXA21VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	4,614,000	5802.82		270,380		106,194		435,026			(164,902)		14,389		0001
Purchased Call/S&P 500 INDEX/SPXD170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	3,862,000	5958.38		84,964		31,625		120,548			(53,453)		11,744		0001
Purchased Call/S&P 500 INDEX/SPXC050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	4,458,000	5911.69		245,636		100,984		382,087			(145,087)		14,242		0001
Purchased Call/S&P 500 INDEX/SPXA21TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	4,839,000	5686.67		278,726		92,909		472,573			(186,073)		13,931		0001
Purchased Call/S&P 500 INDEX/SPXD17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	3,875,285	5528.75		77,118		24,856		121,172			(52,187)		11,017		0001
Purchased Call/S&P 500 INDEX/SPXC05PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2026	1	2,714,000	5802.82		100,689		40,220		150,776			(60,742)		8,582		0001
Purchased Call/S&P 500 INDEX/SPXC05PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	2,826,000	5888.55		172,951		70,038		277,100			(102,823)		8,998		0001
Purchased Call/S&P 500 INDEX/SPXA21VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	4,514,000	6000.36		195,908		85,271		284,716			(111,032)		14,896		0001
Purchased Call/S&P 500 INDEX/SPXA21WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/15/2026	1	3,204,000	5976.97		112,460		51,118		160,047			(61,593)		10,804		0001
Purchased Call/S&P 500 INDEX/SPXC05JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/14/2026	1	2,816,000	5405.97		135,168		38,353		232,351			(96,654)		7,516		0001
Purchased Call/S&P 500 INDEX/SPXC05PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	4,035,000	5912.17		88,367		36,228		125,655			(52,294)		12,890		0001
Purchased Call/S&P 500 INDEX/SPXD17TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	5,853,000	6141.02		255,776		124,700		356,149			(131,742)		20,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,092,000	5456.9		111,312		30,051		182,018			(81,121)		8,052		0001
Purchased Call/S&P 500 INDEX/SPXD17I8P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	2,731,000	5074.08		38,234		9,692		62,704			(28,544)		6,855		0001
Purchased Call/S&P 500 INDEX/SPXD17Q51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	3,505,000	6000.36		140,551		60,515		202,449			(80,315)		11,457		0001
Purchased Call/S&P 500 INDEX/SPXD17PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2025	06/04/2026	1	2,846,000	5970.81		104,733		44,432		151,376			(60,257)		9,273		0001
Purchased Call/S&P 500 INDEX/SPXD17USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	1,730,174	.6092		60,438		29,380		80,387			(31,215)		6,007		0001
Purchased Call/S&P 500 INDEX/SPXC050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	2,780,957	.5917		119,789		44,712		175,535			(74,992)		8,456		0001
Purchased Call/S&P 500 INDEX/SPXA21S96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2025	04/10/2026	1	5,974,783	.5363		256,710		70,792		418,149			(185,599)		15,637		0001
Purchased Call/S&P 500 INDEX/SPXC05LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	4,228,164	.5650		158,332		54,235		258,907			(103,960)		12,372		0001
Purchased Call/S&P 500 INDEX/SPXD17RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	4,887,882	.5983		194,822		90,627		275,870			(104,904)		16,581		0001
Purchased Call/S&P 500 INDEX/SPXC05LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	6,418,832	.5650		204,423		70,023		329,046			(134,223)		18,782		0001
Purchased Call/S&P 500 INDEX/SPXN13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	3,443,788	5982.72		44,769		20,653		60,439			(24,163)		11,682		0001
Purchased Call/S&P 500 INDEX/SPXC05JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	4,748,391	.5062		147,379		39,084		258,796			(108,105)		12,239		0001
Purchased Call/S&P 500 INDEX/SPXD17PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2025	06/03/2026	1	2,032,000	5970.37		57,709		24,324		81,672			(33,360)		6,599		0001
Purchased Call/S&P 500 INDEX/SPXA21TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	2,835,000	5604.14		172,368		57,297		301,131			(115,227)		8,161		0001
Purchased Call/S&P 500 INDEX/SPXC051SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	5,350,000	5670.97		190,460		47,746		308,432			(142,454)		13,430		0001
Purchased Call/S&P 500 INDEX/SPXC05JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	2,536,000	5363.36		131,872		36,265		230,444			(95,643)		6,637		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	4,576,000	5633.07		194,480		48,218		324,431			(145,993)		11,424		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,903,000	5911.69		123,087		50,603		183,641			(72,703)		9,274		0001
Purchased Call/S&P 500 INDEX/SPXC05TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,401,000	6038.81		81,394		35,876		114,639			(45,491)		7,973		0001
Purchased Call/S&P 500 INDEX/SPXD17RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	3,158,000	5967.84		194,533		91,035		299,375			(103,965)		10,744		0001
Purchased Call/S&P 500 INDEX/SPXA21XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,353,000	6173.07		184,132		90,020		254,664			(94,595)		15,156		0001
Purchased Call/S&P 500 INDEX/SPXD17US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,440,000	6141.02		124,684		60,788		178,235			(64,221)		8,496		0001
Purchased Call/S&P 500 INDEX/SPXA21VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/05/2026	1	5,542,000	6000.36		262,691		113,103		387,668			(150,109)		18,116		0001
Purchased Call/S&P 500 INDEX/SPXC055S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	2,070,000	5970.81		61,065		25,906		86,595			(35,133)		6,745		0001
Purchased Call/S&P 500 INDEX/SPXD17USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	3,469,000	6173.07		188,714		92,260		271,331			(96,949)		12,079		0001
Purchased Call/S&P 500 INDEX/SPXC05PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	6,012,686	5802.82		131,077		51,481		190,920			(79,942)		18,752		0001
Purchased Call/S&P 500 INDEX/SPXC05HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	3,722,000	5633.07		134,736		33,406		220,696			(101,145)		9,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	5,123,000	5967.84		285,351		133,535		427,632			(152,502)		17,430		0001
Purchased Call/S&P 500 INDEX/SPXC05QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	12,581,000	5911.69		549,790		226,025		822,085			(324,738)		40,191		0001
Purchased Call/S&P 500 INDEX/SPXA21XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,652,000	6173.07		267,490		130,773		390,508			(137,419)		16,198		0001
Purchased Call/S&P 500 INDEX/SPXA21USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,111,000	5844.61		178,260		68,751		284,765			(109,398)		9,668		0001
Purchased Call/S&P 500 INDEX/SPXA21US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,212,003	5844.61		80,300		30,970		115,831			(49,280)		9,982		0001
Purchased Call/S&P 500 INDEX/SPXD17SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	3,920,871	5968		173,349		81,348		242,172			(91,972)		13,340		0001
Purchased Call/S&P 500 INDEX/SPXC05QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	8,873,000	5911.69		409,045		168,163		616,565			(241,606)		28,346		0001
Purchased Call/S&P 500 INDEX/SPXC05SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	3,210,000	5939.3		80,250		34,456		112,921			(45,951)		10,493		0001
Purchased Call/S&P 500 INDEX/SPXC05NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	6,870,000	5958.38		314,646		117,118		477,542			(197,950)		20,890		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,047,786	5664		98,901		34,890		163,583			(64,123)		6,063		0001
Purchased Call/S&P 500 INDEX/SPXD17TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	3,842,000	6141.02		116,413		56,755		156,074			(59,960)		13,377		0001
Purchased Call/S&P 500 INDEX/SPXC05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	4,831,000	5363.36		216,429		59,518		370,703			(156,970)		12,643		0001
Purchased Call/S&P 500 INDEX/SPXC05QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	3,931,573	5894		156,998		64,108		233,336			(93,164)		12,518		0001
Purchased Call/S&P 500 INDEX/SPXA21TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	3,312,000	5686.67		201,038		67,013		344,787			(134,210)		9,535		0001
Purchased Call/S&P 500 INDEX/SPXC05TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,041,000	6038.81		47,964		21,141		66,026			(26,807)		6,778		0001
Purchased Call/S&P 500 INDEX/SPXD17RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,744,000	5967.84		150,859		70,597		210,686			(80,624)		16,140		0001
Purchased Call/S&P 500 INDEX/SPXC05NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,446,000	5916.93		141,134		52,388		226,011			(88,934)		7,438		0001
Purchased Call/S&P 500 INDEX/SPXC05SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	2,364,142	6000		80,104		34,585		112,811			(45,489)		7,728		0001
Purchased Call/S&P 500 INDEX/SPXA21USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	2,409,000	5802.82		108,405		42,577		166,425			(66,115)		7,513		0001
Purchased Call/S&P 500 INDEX/SPXA21UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	10,462,000	5802.82		457,189		179,565		700,290			(278,835)		32,627		0001
Purchased Call/S&P 500 INDEX/SPXA21USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,068,000	5802.82		280,767		110,273		446,456			(171,237)		15,805		0001
Purchased Call/S&P 500 INDEX/SPXC05QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	4,602,000	5911.69		277,501		114,084		441,352			(163,908)		14,702		0001
Purchased Call/S&P 500 INDEX/SPXC05RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	7,467,413	5936		323,860		135,985		468,769			(187,732)		24,173		0001
Purchased Call/S&P 500 INDEX/SPXC05QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	2,143,000	5963.6		113,365		43,097		175,161			(70,193)		6,612		0001
Purchased Call/S&P 500 INDEX/SPXC05SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	4,115,000	5970.81		222,622		94,445		339,890			(128,084)		13,408		0001
Purchased Call/S&P 500 INDEX/SPXD17US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	5,316,000	6141.02		250,915		122,330		353,317			(129,239)		18,510		0001
Purchased Call/S&P 500 INDEX/SPXA21VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	6,834,208	5912		294,191		121,282		430,456			(172,766)		21,833		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,869,000	6173.07		161,812		79,791		233,990			(82,449)		10,074		0001
Purchased Call/S&P 500 INDEX/SPXA21W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	5,343,000	5976.97		200,363		90,163		287,131			(110,640)		17,853		0001
Purchased Call/S&P 500 INDEX/SPXC05RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	06/02/2026	1	2,918,000	5935.94		138,313		57,916		207,281			(80,335)		9,446		0001
Purchased Call/S&P 500 INDEX/SPXC05QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,885,000	5911.69		107,615		44,242		154,820			(63,564)		12,411		0001
Purchased Call/S&P 500 INDEX/SPXC05RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	10,505,000	5970.37		459,069		193,492		676,197			(265,379)		34,118		0001
Purchased Call/S&P 500 INDEX/SPXD17QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	2,353,000	6000.36		141,415		60,887		218,471			(80,809)		7,691		0001
Purchased Call/S&P 500 INDEX/SPXC05SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	2,054,000	5939.3		118,516		50,886		184,451			(67,862)		6,714		0001
Purchased Call/S&P 500 INDEX/SPXC05QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,378,000	5911.69		167,549		68,881		255,508			(98,964)		10,791		0001
Purchased Call/S&P 500 INDEX/SPXA21WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	1	6,233,000	5967.84		367,747		172,093		559,034			(196,537)		21,206		0001
Purchased Call/S&P 500 INDEX/SPXD17RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	3,223,000	5967.84		185,000		86,574		278,902			(98,871)		10,965		0001
Purchased Call/S&P 500 INDEX/SPXD17RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	8,173,000	5980.87		357,160		166,675		512,962			(191,790)		27,807		0001
Purchased Call/S&P 500 INDEX/SPXC05RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	5,001,696	.5912		209,064		85,948		316,641			(123,485)		15,978		0001
Purchased Call/S&P 500 INDEX/SPXD17ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/01/2025	04/01/2026	1	2,194,494	5633.07		35,770		8,869		55,641			(26,852)		5,479		0001
Purchased Call/S&P 500 INDEX/SPXC05VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,015,000	6092.18		185,423		88,880		279,531			(96,521)		10,438		0001
Purchased Call/S&P 500 INDEX/SPXA21VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/26/2026	1	4,774,000	5802.82		226,765		90,581		349,862			(136,798)		15,097		0001
Purchased Call/S&P 500 INDEX/SPXD170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2025	06/09/2026	1	3,660,000	6005.88		146,034		63,965		210,725			(82,019)		12,116		0001
Purchased Call/S&P 500 INDEX/SPXC05OSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	3,444,000	5940.46		212,495		81,369		341,643			(130,990)		10,665		0001
Purchased Call/S&P 500 INDEX/SPXC05NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	6,680,000	5958.38		402,804		149,933		649,049			(253,412)		20,313		0001
Purchased Call/S&P 500 INDEX/SPXC050SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,359,000	5940.46		86,575		33,151		127,541			(53,368)		7,305		0001
Purchased Call/S&P 500 INDEX/SPXA21W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	1	19,371,000	5982.72		852,324		393,199		1,233,529			(460,021)		65,710		0001
Purchased Call/S&P 500 INDEX/SPXC05TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,107,000	6022.24		121,153		53,734		185,890			(67,381)		7,019		0001
Purchased Call/S&P 500 INDEX/SPXA21XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2025	06/30/2026	1	3,892,000	6204.95		129,993		64,459		173,705			(65,531)		13,704		0001
Purchased Call/S&P 500 INDEX/SPXD17RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	6,405,000	5967.84		152,439		71,336		208,726			(81,469)		21,791		0001
Purchased Call/S&P 500 INDEX/SPXC05USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	2,424,000	5976.97		97,202		44,183		139,856			(53,236)		8,174		0001
Purchased Call/S&P 500 INDEX/SPXC05KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	8,644,146	.5406		332,480		94,601		558,763			(237,486)		23,071		0001
Purchased Call/S&P 500 INDEX/SPXA21XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,091,000	6173.07		151,776		74,202		206,723			(77,973)		14,244		0001
Purchased Call/S&P 500 INDEX/SPXD17RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	6,572,000	5967.84		314,799		147,315		458,489			(168,240)		22,360		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	2,456,000	5967.84		131,642		61,604		195,515			(70,354)		8,356		0001
Purchased Call/S&P 500 INDEX/SPXC05USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	4,486,569	6022		181,348		81,103		257,138			(100,638)		14,945		0001
Purchased Call/S&P 500 INDEX/SPXD17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	1	2,453,000	5686.67		52,740		17,870		79,965			(34,920)		7,149		0001
Purchased Call/S&P 500 INDEX/SPXA21USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	11,155,000	5802.82		530,978		208,546		823,090			(323,838)		34,789		0001
Purchased Call/S&P 500 INDEX/SPXC05SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2026	1	1,946,128	5971		99,624		42,617		156,385			(57,201)		6,341		0001
Purchased Call/S&P 500 INDEX/SPXC05SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	2,688,161	6000		107,041		46,215		153,053			(60,785)		8,787		0001
Purchased Call/S&P 500 INDEX/SPXC05KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	3,351,450	5561		157,121		51,216		272,189			(105,755)		9,568		0001
Purchased Call/S&P 500 INDEX/SPXC05RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,601,355	5912		85,941		35,331		126,740			(50,762)		8,310		0001
Purchased Call/S&P 500 INDEX/SPXD17PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	1	11,991,000	5888.55		553,984		224,341		837,715			(329,355)		38,178		0001
Purchased Call/S&P 500 INDEX/SPXD17PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	1	2,503,000	5802.82		114,637		45,792		175,756			(69,156)		7,915		0001
Purchased Call/S&P 500 INDEX/SPXD170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	2,481,777	6000.36		144,439		62,869		220,997			(81,862)		8,190		0001
Purchased Call/S&P 500 INDEX/SPXD17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	2,974,000	5686.67		109,443		36,481		173,161			(73,062)		8,562		0001
Purchased Call/S&P 500 INDEX/SPXD17NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	1	3,985,496	5686.67		96,848		32,816		148,268			(64,125)		11,615		0001
Purchased Call/S&P 500 INDEX/SPXA21VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/11/2026	1	2,224,000	6022.24		67,832		30,085		95,572			(37,726)		7,408		0001
Purchased Call/S&P 500 INDEX/SPXC05RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,227,000	5970.37		71,487		30,131		101,760			(41,325)		7,233		0001
Purchased Call/S&P 500 INDEX/SPXA21VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,050,439	6034		50,539		22,337		75,548			(28,185)		3,488		0001
Purchased Call/S&P 500 INDEX/SPXC05QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	559,056	5889		30,577		12,486		47,510			(18,145)		1,780		0001
Purchased Call/S&P 500 INDEX/SPXA21VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,216,000	5802.82		318,176		124,966		517,308			(194,052)		16,267		0001
Purchased Call/S&P 500 INDEX/SPXC05NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,562,000	5916.93		128,869		47,835		200,748			(81,205)		7,791		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	1,620,464	6045		72,249		32,512		109,814			(39,896)		5,414		0001
Purchased Call/S&P 500 INDEX/SPXD17JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	1	8,813,000	5396.63		393,060		112,612		672,961			(279,988)		23,634		0001
Purchased Call/S&P 500 INDEX/SPXC05PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,700,309	5802.82		33,673		13,225		47,349			(20,537)		11,540		0001
Purchased Call/S&P 500 INDEX/SPXD170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2026	1	2,683,000	6005.88		75,392		33,023		105,589			(42,344)		8,882		0001
Purchased Call/S&P 500 INDEX/SPXD17RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/16/2026	1	2,660,602	6033		103,044		47,780		149,326			(55,638)		8,998		0001
Purchased Call/S&P 500 INDEX/SPXA21USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	2,345,000	5802.82		124,754		48,998		196,800			(76,086)		7,313		0001
Purchased Call/S&P 500 INDEX/SPXD17PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/05/2026	1	3,579,000	5939.3		79,812		34,268		111,987			(45,700)		11,699		0001
Purchased Call/S&P 500 INDEX/SPXD17MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	1	2,314,000	5560.83		140,923		45,810		250,560			(94,978)		6,606		0001
Purchased Call/S&P 500 INDEX/SPXD17KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	1	3,092,000	5375.86		107,911		33,295		182,910			(74,503)		8,602		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	2,691,328	5287.76		45,214		13,826		73,931			(31,340)		7,454		0001
Purchased Call/S&P 500 INDEX/SPXJ007S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/12/2026	1	1,697,593	.5844		81,876		29,629		123,796			(52,185)		5,104		0001
Purchased Call/S&P 500 INDEX/SPXD17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	3,327,000	5888.55		108,460		43,922		157,683			(64,482)		10,593		0001
Purchased Call/S&P 500 INDEX/SPXC05QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,688,000	5911.69		129,818		53,369		189,733			(76,678)		11,782		0001
Purchased Call/S&P 500 INDEX/SPXC05PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	2,048,000	5802.82		35,635		13,996		51,237			(21,734)		6,387		0001
Purchased Call/S&P 500 INDEX/SPXC05LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,032,000	5631.28		109,728		38,087		185,730			(71,549)		5,993		0001
Purchased Call/S&P 500 INDEX/SPXD17JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	3,498,000	5268.05		114,734		31,465		194,370			(83,300)		9,155		0001
Purchased Call/S&P 500 INDEX/SPXA21VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/05/2026	1	9,793,000	6000.36		427,954		184,258		626,206			(244,545)		32,011		0001
Purchased Call/S&P 500 INDEX/SPXC05IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	3,420,000	5633.07		181,260		44,941		314,413			(136,069)		8,538		0001
Purchased Call/S&P 500 INDEX/SPXD17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	5,983,000	5528.75		142,395		45,896		226,439			(96,361)		17,009		0001
Purchased Call/S&P 500 INDEX/SPXA21USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,591,000	5844.61		221,206		85,313		360,415			(135,754)		11,160		0001
Purchased Call/S&P 500 INDEX/SPXD17SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	1,687,938	5967.84		97,732		46,308		147,838			(51,662)		5,810		0001
Purchased Call/S&P 500 INDEX/SPXD17JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/16/2026	1	3,056,000	5275.7		156,467		45,259		278,172			(111,027)		8,234		0001
Purchased Call/S&P 500 INDEX/SPXD17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	2,080,000	5525.21		63,232		19,848		103,247			(43,429)		5,812		0001
Purchased Call/S&P 500 INDEX/SPXC05LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	3,234,000	5606.91		116,101		39,980		186,433			(76,022)		9,501		0001
Purchased Call/S&P 500 INDEX/SPXD17USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	3,262,000	6173.07		75,352		37,157		98,799			(38,395)		11,454		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	4,333,076	5980.87		92,728		43,273		126,123			(49,794)		14,742		0001
Purchased Call/S&P 500 INDEX/SPXD17LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,545,000	5525.21		210,928		66,208		378,751			(144,868)		9,906		0001
Purchased Call/S&P 500 INDEX/SPXD17LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	5,867,000	5525.21		231,747		72,743		386,700			(159,167)		16,394		0001
Purchased Call/S&P 500 INDEX/SPXD17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	2,276,021	5606.91		28,223		9,719		42,785			(18,480)		6,686		0001
Purchased Call/S&P 500 INDEX/SPXC05KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/23/2025	04/22/2026	1	5,319,487	.5288		224,087		68,712		369,432			(155,137)		14,733		0001
Purchased Call/S&P 500 INDEX/SPXD17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	4,038,359	5560.83		84,806		27,568		133,448			(57,157)		11,529		0001
Purchased Call/S&P 500 INDEX/SPXD17VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	2,885,000	6204.95		72,414		35,908		94,674			(36,504)		10,158		0001
Purchased Call/S&P 500 INDEX/SPXC05MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,503,000	5659.91		135,162		47,682		227,725			(87,633)		7,411		0001
Purchased Call/S&P 500 INDEX/SPXD17LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	8,310,000	5525.21		367,302		115,292		624,330			(252,268)		23,221		0001
Purchased Call/S&P 500 INDEX/SPXC05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	5,451,147	.5485		228,093		71,596		377,267			(156,657)		15,232		0001
Purchased Call/S&P 500 INDEX/SPXD17PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	7,604,000	6000.36		244,088		105,094		344,902			(139,479)		24,856		0001
Purchased Call/S&P 500 INDEX/SPXC05LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,656,000	5631.28		118,989		41,302		195,685			(77,587)		7,833		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/16/2025	06/16/2026	1	2,689,000	6033.11		127,190		58,164		185,058			(68,996)		9,094		0001
Purchased Call/S&P 500 INDEX/SPXN139SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,423,413	5671		63,096		15,949		136,430			(47,149)		3,573		0001
Purchased Call/S&P 500 INDEX/SPXD17TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	2,948,615	6092		105,744		50,827		144,884			(54,906)		10,208		0001
Purchased Call/S&P 500 INDEX/SPXD17VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,503,796	6141		128,953		63,044		183,808			(66,248)		8,718		0001
Purchased Call/S&P 500 INDEX/SPXC05VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/16/2025	06/16/2026	1	3,109,000	6033.11		120,318		55,022		170,800			(65,269)		10,515		0001
Purchased Call/S&P 500 INDEX/SPXD171SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	940,425	5074.08		7,523		1,969		11,946			(5,555)		2,411		0001
Purchased Call/S&P 500 INDEX/SPXC051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/04/2025	04/06/2026	1	1,616,000	5074.08		88,557		23,176		167,137			(65,392)		4,144		0001
Purchased Call/S&P 500 INDEX/SPXD17TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,382,000	6141.02		60,026		29,265		79,516			(30,918)		8,294		0001
Purchased Call/S&P 500 INDEX/SPXC05VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/17/2025	06/16/2026	1	5,333,269	6033		208,739		95,985		303,567			(112,971)		18,037		0001
Purchased Call/S&P 500 INDEX/SPXD17MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,962,000	5604.14		61,610		20,480		94,609			(41,186)		8,527		0001
Purchased Call/S&P 500 INDEX/SPXD17NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	6,289,000	5659.91		150,936		53,247		233,712			(97,860)		18,621		0001
Purchased Call/S&P 500 INDEX/SPXC05VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/24/2025	06/24/2026	1	5,991,000	6092.18		150,973		72,367		202,477			(78,589)		20,742		0001
Purchased Call/S&P 500 INDEX/SPXC05LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/05/2025	05/01/2026	1	6,954,797	5687		286,317		95,705		463,996			(190,349)		20,022		0001
Purchased Call/S&P 500 INDEX/SPXD17TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,494,000	6092.16		207,893		100,224		310,505			(107,649)		12,131		0001
Purchased Call/S&P 500 INDEX/SPXN139S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	2,786,000	5396.63		161,867		46,375		290,770			(115,302)		7,471		0001
Purchased Call/S&P 500 INDEX/SPXN13FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	10,324,458	5659.91		128,023		45,164		193,124			(83,004)		30,570		0001
Purchased Call/S&P 500 INDEX/SPXN13FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,692,000	5659.91		83,183		29,345		131,030			(53,932)		7,971		0001
Purchased Call/S&P 500 INDEX/SPXC05MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	4,466,000	5663.94		216,154		76,043		357,171			(140,352)		13,224		0001
Purchased Call/S&P 500 INDEX/SPXA21VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/28/2026	1	2,425,000	5888.55		150,835		61,082		242,845			(89,675)		7,721		0001
Purchased Call/S&P 500 INDEX/SPXC05SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/09/2025	06/02/2026	1	1,781,553	5936		80,795		34,497		114,071			(46,265)		5,767		0001
Purchased Call/S&P 500 INDEX/SPXN139SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	1	2,757,782	5628		90,885		22,596		145,506			(68,164)		6,885		0001
Purchased Call/S&P 500 INDEX/SPXC05US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/12/2025	06/12/2026	1	2,803,000	6045.26		100,908		45,283		142,568			(55,845)		9,366		0001
Purchased Call/S&P 500 INDEX/SPXN13HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/13/2026	1	5,333,214	5887		179,297		65,379		266,500			(113,785)		16,097		0001
Purchased Call/S&P 500 INDEX/SPXD17NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	5,010,000	5650.38		121,242		41,416		186,873			(79,721)		14,659		0001
Purchased Call/S&P 500 INDEX/SPXD170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	4,589,000	5958.38		107,383		39,970		153,282			(67,557)		13,954		0001
Purchased Call/S&P 500 INDEX/SPXC057SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/11/2025	06/11/2026	1	4,057,000	6022.24		186,216		82,592		272,723			(103,567)		13,514		0001
Purchased Call/S&P 500 INDEX/SPXD17RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	6,575,009	5983		282,894		131,597		404,112			(152,327)		22,304		0001
Purchased Call/S&P 500 INDEX/SPXD17NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2026	1	3,795,000	5663.94		86,147		30,306		132,260			(55,936)		11,237		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/15/2026	1	2,033,000	5976.97		47,979		21,809		66,327			(26,277)		6,855		0001
Purchased Call/S&P 500 INDEX/SPXD17NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,242,000	5686.67		107,168		36,313		174,504			(70,958)		6,534		0001
Purchased Call/S&P 500 INDEX/SPXC05US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	4,358,632	.6045		177,539		79,893		265,878			(98,037)		14,564		0001
Purchased Call/S&P 500 INDEX/SPXD17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/30/2026	1	1,149,463	.5569		63,914		21,127		103,820			(42,844)		3,295		0001
Purchased Call/S&P 500 INDEX/SPXD17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	4,059,596	5484.77		95,806		29,989		154,374			(65,883)		11,344		0001
Purchased Call/S&P 500 INDEX/SPXD17VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	3,432,830	.6141		129,135		63,132		176,060			(66,341)		11,953		0001
Purchased Call/S&P 500 INDEX/SPXC05TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	1	818,815	.6000		42,003		18,186		61,061			(23,802)		2,677		0001
Purchased Call/S&P 500 INDEX/SPXD17RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	2,605,000	5980.87		137,544		64,187		203,698			(73,859)		8,863		0001
Purchased Call/S&P 500 INDEX/SPXN13FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	716,241	5631.28		5,587		1,939		8,413			(3,643)		2,112		0001
Purchased Call/S&P 500 INDEX/SPXC05MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,923,000	5659.91		175,965		62,076		303,763			(114,087)		8,655		0001
Purchased Call/S&P 500 INDEX/SPXC05TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	4,159,000	6038.81		254,947		112,373		395,346			(142,491)		13,811		0001
Purchased Call/S&P 500 INDEX/SPXC05VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,148,000	6092.18		182,269		87,369		270,097			(94,880)		10,899		0001
Purchased Call/S&P 500 INDEX/SPXC05LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	8,526,649	.5650		349,675		119,778		577,929			(229,594)		24,949		0001
Purchased Call/S&P 500 INDEX/SPXC05LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	3,046,998	.5650		148,015		50,701		250,796			(97,186)		8,916		0001
Purchased Call/S&P 500 INDEX/SPXD17QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	1	4,636,000	5976.97		148,816		66,967		210,210			(82,176)		15,490		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	4,773,000	5560.83		214,308		69,665		358,576			(144,438)		13,627		0001
Purchased Call/S&P 500 INDEX/SPXD17LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	2,092,000	5528.75		71,337		22,993		116,288			(48,275)		5,947		0001
Purchased Call/S&P 500 INDEX/SPXN13JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	1,597,983	5888.55		20,614		8,348		28,814			(12,255)		5,088		0001
Purchased Call/S&P 500 INDEX/SPXC05LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	584,860	.5687		26,504		8,859		43,517			(17,620)		1,684		0001
Purchased Call/S&P 500 INDEX/SPXD170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	2,795,063	5940.46		61,491		23,546		87,214			(37,906)		8,655		0001
Purchased Call/S&P 500 INDEX/SPXC05NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,811,000	5916.93		169,503		62,918		276,171			(106,810)		8,548		0001
Purchased Call/S&P 500 INDEX/SPXD17PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2025	06/05/2026	1	3,667,000	5939.3		120,644		51,800		172,877			(69,081)		11,987		0001
Purchased Call/S&P 500 INDEX/SPXD17US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,816,000	6141.02		153,754		74,960		222,734			(79,194)		9,805		0001
Purchased Call/S&P 500 INDEX/SPXD17LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	4,321,999	.5485		139,807		43,884		226,292			(96,021)		12,077		0001
Purchased Call/S&P 500 INDEX/SPXC05RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	2,707,000	5911.69		154,840		64,410		242,413			(90,710)		8,734		0001
Purchased Call/S&P 500 INDEX/SPXC05TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,546,000	6038.81		73,834		32,544		102,624			(41,266)		8,455		0001
Purchased Call/S&P 500 INDEX/SPXN13BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	14,402,743	5282.7		172,833		50,749		278,297			(122,167)		38,991		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17N$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	4,091,000	5659.91		86,729		30,596		133,211			(56,231)		12,113		0001
Purchased Call/S&P 500 INDEX/SPXC050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,546,000	5940.46		83,254		31,880		121,376			(51,321)		7,884		0001
Purchased Call/S&P 500 INDEX/SPXC05T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	9,590,000	6038.81		441,140		194,442		642,749			(246,555)		31,846		0001
Purchased Call/S&P 500 INDEX/SPXD17R$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,929,000	5980.87		218,452		101,944		326,905			(117,306)		13,367		0001
Purchased Call/S&P 500 INDEX/SPXD170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/14/2026	1	2,863,000	5892.58		131,412		48,148		201,801			(83,167)		8,674		0001
Purchased Call/S&P 500 INDEX/SPXD171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	1,861,893	5074.08		14,895		3,776		23,659			(11,120)		4,674		0001
Purchased Call/S&P 500 INDEX/SPXN13E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	35,395	.5569		1,479		489		2,318			(991)		101		0001
Purchased Call/S&P 500 INDEX/SPXN13L$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	4,448,000	6000.36		120,541		51,900		168,398			(68,880)		14,540		0001
Purchased Call/S&P 500 INDEX/SPXC051$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	7,131,000	5633.07		285,240		70,721		472,565			(214,125)		17,803		0001
Purchased Call/S&P 500 INDEX/SPXD170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	2,112,000	5940.46		49,632		19,005		70,522			(30,595)		6,540		0001
Purchased Call/S&P 500 INDEX/SPXD170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/14/2026	1	2,117,000	5892.58		116,012		42,506		184,099			(73,421)		6,414		0001
Purchased Call/S&P 500 INDEX/SPXC05L$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	9,408,000	5606.91		399,840		137,686		653,420			(261,813)		27,638		0001
Purchased Call/S&P 500 INDEX/SPXD170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2025	06/09/2026	1	2,781,000	6005.88		132,654		58,105		195,796			(74,504)		9,206		0001
Purchased Call/S&P 500 INDEX/SPXN13C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/20/2026	1	2,102,515	.5283		22,411		6,748		40,347			(15,639)		5,771		0001
Purchased Call/S&P 500 INDEX/SPXN131$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,328,716	5921.54		40,753		16,391		57,351			(24,340)		7,389		0001
Purchased Call/S&P 500 INDEX/SPXC05N$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,031,000	5958.38		99,925		37,194		153,592			(62,865)		6,176		0001
Purchased Call/S&P 500 INDEX/SPXD17V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	3,172,000	6204.95		159,552		79,117		223,109			(80,431)		11,169		0001
Purchased Call/S&P 500 INDEX/SPXD17V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	2,957,000	6204.95		81,909		40,616		107,561			(41,291)		10,412		0001
Purchased Call/S&P 500 INDEX/SPXN139$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	4,206,000	5670.97		224,180		56,199		386,913			(167,674)		10,558		0001
Purchased Call/S&P 500 INDEX/SPXN13C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	3,527,000	5282.7		186,931		55,977		337,050			(131,055)		9,681		0001
Purchased Call/S&P 500 INDEX/SPXC05R$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	7,188,423	.5936		245,845		103,228		347,685			(142,509)		23,270		0001
Purchased Call/S&P 500 INDEX/SPXN13B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	5,795,000	5282.7		127,490		37,435		209,585			(90,116)		15,688		0001
Purchased Call/S&P 500 INDEX/SPXC05M$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,618,000	5659.91		150,273		53,013		256,338			(97,430)		7,752		0001
Purchased Call/S&P 500 INDEX/SPXC05T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	3,225,158	.6006		131,474		57,747		185,474			(73,683)		10,677		0001
Purchased Call/S&P 500 INDEX/SPXC05U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	3,405,000	6045.26		206,003		92,444		317,761			(114,007)		11,377		0001
Purchased Call/S&P 500 INDEX/SPXN13L$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,525,000	6000.36		62,040		26,712		85,141			(35,451)		11,522		0001
Purchased Call/S&P 500 INDEX/SPXC05R$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,856,000	5970.37		100,246		42,252		143,709			(57,950)		9,276		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	3,339,000	5970.81		190,657		80,885		295,072			(109,693)		10,879		0001
Purchased Call/S&P 500 INDEX/SPXC05S5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	2,551,000	5939.3		156,376		67,142		247,564			(89,541)		8,339		0001
Purchased Call/S&P 500 INDEX/SPXD17T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	1,385,900	6141.02		12,889		6,284		16,474			(6,639)		4,825		0001
Purchased Call/S&P 500 INDEX/SPXC05TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,709,000	6045.26		69,080		31,000		95,330			(38,230)		9,052		0001
Purchased Call/S&P 500 INDEX/SPXC05S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	194,346	5970		9,486		4,009		14,120			(5,473)		631		0001
Purchased Call/S&P 500 INDEX/SPXD17N$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,742,830	5650.38		38,674		13,211		57,811			(25,429)		8,026		0001
Purchased Call/S&P 500 INDEX/SPXC05Q$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	3,328,000	5912.17		191,027		78,316		300,988			(113,046)		10,632		0001
Purchased Call/S&P 500 INDEX/SPXN13B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	12,440,600	5282.7		289,866		85,113		479,801			(204,892)		33,679		0001
Purchased Call/S&P 500 INDEX/SPXD17P$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	2,341,000	5888.55		87,085		35,266		128,027			(51,774)		7,453		0001
Purchased Call/S&P 500 INDEX/SPXC05PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	2,651,000	5888.55		149,782		60,655		234,881			(89,048)		8,440		0001
Purchased Call/S&P 500 INDEX/SPXN13B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/14/2026	1	1,973,179	5406		71,226		20,322		130,927			(50,820)		5,266		0001
Purchased Call/S&P 500 INDEX/SPXC05LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	3,246,000	5631.28		182,101		63,208		310,884			(118,740)		9,574		0001
Purchased Call/S&P 500 INDEX/SPXN13JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/22/2026	1	6,214,820	5803		222,543		87,650		310,976			(134,762)		19,382		0001
Purchased Call/S&P 500 INDEX/SPXC05RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	05/29/2026	1	1,312,395	5912		56,446		23,335		80,862			(33,083)		4,193		0001
Purchased Call/S&P 500 INDEX/SPXC05S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	5,818,000	6005.88		145,450		63,710		201,897			(81,691)		19,260		0001
Purchased Call/S&P 500 INDEX/SPXC05Q$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	5,712,792	5889		243,334		99,361		363,168			(144,396)		18,189		0001
Purchased Call/S&P 500 INDEX/SPXC05N$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	4,591,000	5958.38		252,964		94,159		398,388			(159,145)		13,960		0001
Purchased Call/S&P 500 INDEX/SPXC050$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	3,736,000	5958.38		178,207		67,257		271,555			(111,197)		11,486		0001
Purchased Call/S&P 500 INDEX/SPXN13JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/27/2026	1	4,091,784	5922		135,885		54,805		197,177			(81,008)		12,984		0001
Purchased Call/S&P 500 INDEX/SPXN13L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	4,392,724	6000.36		67,648		29,126		92,770			(38,656)		14,359		0001
Purchased Call/S&P 500 INDEX/SPXD170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	13,835,685	5958.38		178,480		66,434		248,544			(112,286)		42,072		0001
Purchased Call/S&P 500 INDEX/SPXC05RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	2,609,000	5911.69		123,406		51,334		186,428			(72,295)		8,418		0001
Purchased Call/S&P 500 INDEX/SPXC050$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	9,175,000	5940.46		400,030		153,180		599,984			(246,594)		28,411		0001
Purchased Call/S&P 500 INDEX/SPXC05PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	14,552,577	5802.82		186,273		73,160		265,487			(113,606)		45,385		0001
Purchased Call/S&P 500 INDEX/SPXN1398H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	3,873,000	5670.97		216,888		54,371		378,806			(162,220)		9,722		0001
Purchased Call/S&P 500 INDEX/SPXC050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,741,000	5912.17		89,083		36,521		129,293			(52,717)		8,756		0001
Purchased Call/S&P 500 INDEX/SPXD17S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,429,000	5967.84		40,807		19,336		55,146			(21,571)		8,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	2,052,454	5886.55		35,507		12,912		51,275			(22,569)		6,195		0001
Purchased Call/S&P 500 INDEX/SPXC05US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	8,465,000	6045.26		398,702		178,919		582,038			(220,651)		28,284		0001
Purchased Call/S&P 500 INDEX/SPXN13HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	4,531,000	5892.58		162,210		59,432		242,763			(102,659)		13,727		0001
Purchased Call/S&P 500 INDEX/SPXN13HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	3,566,000	5958.38		78,452		29,609		111,435			(48,952)		10,963		0001
Purchased Call/S&P 500 INDEX/SPXJ000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	3,340,000	5074.08		114,562		29,039		201,756			(85,527)		8,384		0001
Purchased Call/S&P 500 INDEX/SPXD17SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	1,572,969	5981		64,048		30,056		89,215			(33,981)		5,352		0001
Purchased Call/S&P 500 INDEX/SPXD17VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/26/2026	1	3,956,938	6173		135,860		66,605		179,886			(69,247)		13,777		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	2,351,000	5396.52		69,825		17,650		115,626			(52,177)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXD17VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	3,737,000	6204.95		82,961		41,138		107,726			(41,822)		13,158		0001
Purchased Call/S&P 500 INDEX/SPXD17USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	3,935,000	6173.07		174,321		85,960		241,436			(88,823)		13,817		0001
Purchased Call/S&P 500 INDEX/SPXN13KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	2,903,074	5939.3		37,450		16,079		51,694			(21,444)		9,490		0001
Purchased Call/S&P 500 INDEX/SPXN13GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	4,307,000	5659.91		193,384		68,222		316,537			(125,381)		12,753		0001
Purchased Call/S&P 500 INDEX/SPXD17TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	3,433,000	6092.18		107,796		51,671		146,829			(56,113)		11,885		0001
Purchased Call/S&P 500 INDEX/SPXD17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,115,000	5967.84		149,209		70,699		217,081			(78,873)		10,723		0001
Purchased Call/S&P 500 INDEX/SPXN13LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	2,282,396	6022.24		20,770		9,212		28,049			(11,551)		7,603		0001
Purchased Call/S&P 500 INDEX/SPXD17TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,683,000	6092.16		90,149		43,460		123,265			(46,680)		9,315		0001
Purchased Call/S&P 500 INDEX/SPXD17VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	4,268,009	6141		171,533		83,861		235,556			(88,123)		14,861		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	2,192,000	5396.52		75,405		19,061		126,669			(56,346)		5,502		0001
Purchased Call/S&P 500 INDEX/SPXN13LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,480,000	6000.36		76,908		33,113		106,536			(43,947)		11,375		0001
Purchased Call/S&P 500 INDEX/SPXC05USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,662,000	5976.97		154,928		69,718		237,707			(85,551)		8,895		0001
Purchased Call/S&P 500 INDEX/SPXN13NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	5,520,343	5981		236,519		110,683		340,551			(126,404)		18,782		0001
Purchased Call/S&P 500 INDEX/SPXN13MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	2,689,223	6045.26		43,028		19,309		58,370			(23,813)		8,986		0001
Purchased Call/S&P 500 INDEX/SPXJ000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	2,633,000	5074.08		69,511		18,192		119,329			(51,328)		6,752		0001
Purchased Call/S&P 500 INDEX/SPXJ000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	2,180,000	5074.08		103,986		26,359		190,746			(77,631)		5,472		0001
Purchased Call/S&P 500 INDEX/SPXC05TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	5,970,358	6000		258,411		111,570		373,105			(146,743)		19,516		0001
Purchased Call/S&P 500 INDEX/SPXN13MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	3,277,000	5976.97		50,466		22,710		69,153			(27,867)		10,949		0001
Purchased Call/S&P 500 INDEX/SPXD17VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	2,347,000	6204.95		104,911		52,022		144,172			(52,887)		8,264		0001
Purchased Call/S&P 500 INDEX/SPXJ003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	5,034,413	5283		177,973		52,549		350,534			(125,222)		13,629		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	3,642,000	6000.36		80,488		35,033		111,371			(45,617)		12,019		0001
Purchased Call/S&P 500 INDEX/SPXJ003S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/16/2026	1	2,004,766	.5276		69,715		20,447		136,631			(49,188)		5,402		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2026	1	3,993,000	5396.52		197,654		49,962		348,150			(147,697)		10,023		0001
Purchased Call/S&P 500 INDEX/SPXD17SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	1	2,902,000	6025.17		131,170		62,514		186,892			(68,640)		10,018		0001
Purchased Call/S&P 500 INDEX/SPXN13NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	6,869,535	5980.87		89,991		41,996		120,529			(48,324)		23,372		0001
Purchased Call/S&P 500 INDEX/SPXN13NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	5,040,834	5967.84		65,531		31,050		88,531			(34,640)		17,352		0001
Purchased Call/S&P 500 INDEX/SPXC05VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/23/2026	1	1,740,000	6025.17		97,266		46,355		144,140			(50,898)		6,007		0001
Purchased Call/S&P 500 INDEX/SPXN13MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	2,584,477	5976.97		45,487		20,469		62,380			(25,118)		8,636		0001
Purchased Call/S&P 500 INDEX/SPXC05USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	6,552,000	5976.97		359,050		161,572		542,639			(198,266)		21,892		0001
Purchased Call/S&P 500 INDEX/SPXC05USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,343,029	.6045		128,130		57,659		190,253			(70,753)		11,170		0001
Purchased Call/S&P 500 INDEX/SPX915AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	3,224,694	.5843		161,147		63,292		254,562			(98,282)		10,057		0001
Purchased Call/S&P 500 INDEX/SPXN13MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	5,941,079	5976.97		77,234		35,106		104,584			(42,300)		20,033		0001
Purchased Call/S&P 500 INDEX/SPXC05US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	5,425,000	6045.26		246,295		110,526		358,204			(136,306)		18,127		0001
Purchased Call/S&P 500 INDEX/SPXC05VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	7,319,000	6092.18		321,304		154,014		451,922			(167,254)		25,339		0001
Purchased Call/S&P 500 INDEX/SPXC05VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	8,957,000	6092.18		414,709		198,786		587,428			(215,876)		31,010		0001
Purchased Call/S&P 500 INDEX/SPXC05VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	2,868,946	.5977		105,254		47,496		145,367			(57,730)		9,586		0001
Purchased Call/S&P 500 INDEX/SPXC05TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	7,103,000	6038.81		177,575		78,270		244,724			(99,247)		23,587		0001
Purchased Call/S&P 500 INDEX/SPXC05US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	6,711,000	6045.26		267,098		119,861		381,956			(147,819)		22,424		0001
Purchased Call/S&P 500 INDEX/SPXD17KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	1	2,507,000	5484.77		53,650		16,793		85,865			(36,893)		7,005		0001
Purchased Call/S&P 500 INDEX/SPXN130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	9,727,149	6173.07		126,453		61,821		163,659			(64,963)		33,868		0001
Purchased Call/S&P 500 INDEX/SPXC05TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	8,258,085	.6006		357,858		157,181		508,323			(200,558)		27,338		0001
Purchased Call/S&P 500 INDEX/SPXC05TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	3,285,216	.6006		111,829		49,118		155,203			(62,673)		10,875		0001
Purchased Call/S&P 500 INDEX/SPXN13MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	807,885	5982.72		7,109		3,280		9,601			(3,837)		2,740		0001
Purchased Call/S&P 500 INDEX/SPXD17JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/10/2026	1	1,791,362	.5363		76,710		21,213		127,257			(55,402)		4,688		0001
Purchased Call/S&P 500 INDEX/SPXD17KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	1	4,871,000	5375.86		150,027		46,289		251,309			(103,580)		13,551		0001
Purchased Call/S&P 500 INDEX/SPXN130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	4,209,130	6173.07		41,249		20,166		53,298			(21,191)		14,656		0001
Purchased Call/S&P 500 INDEX/SPXN130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	5,284,172	6173.07		68,694		33,874		88,815			(35,002)		18,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/16/2026	1	2,217,000	5275.7		123,265		35,655		222,660			(87,468)		5,974		0001
Purchased Call/S&P 500 INDEX/SPXD17JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	2,995,838	5457		86,747		23,615		159,910			(63,154)		7,801		0001
Purchased Call/S&P 500 INDEX/SPXN13NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	2,077,243	6092.18		27,004		12,944		35,612			(14,057)		7,192		0001
Purchased Call/S&P 500 INDEX/SPXC05WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/30/2025	06/26/2026	1	2,697,632	6173		101,262		49,644		135,525			(51,613)		9,393		0001
Purchased Call/S&P 500 INDEX/SPXC05VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/16/2025	06/16/2026	1	2,512,000	6033.11		109,774		50,200		158,077			(59,549)		8,496		0001
Purchased Call/S&P 500 INDEX/SPXD17KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	2,678,000	5375.86		148,897		45,941		269,680			(102,800)		7,450		0001
Purchased Call/S&P 500 INDEX/SPXJ000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	2,280,000	5396.52		129,048		32,620		234,051			(96,431)		5,723		0001
Purchased Call/S&P 500 INDEX/SPXD17LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,431,000	5525.21		158,169		49,648		270,363			(108,633)		9,587		0001
Purchased Call/S&P 500 INDEX/SPXN13MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	3,175,000	5976.97		70,168		31,575		97,143			(38,746)		10,609		0001
Purchased Call/S&P 500 INDEX/SPXD17JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	4,973,000	5396.63		196,931		56,421		332,888			(140,279)		13,336		0001
Purchased Call/S&P 500 INDEX/SPXA21RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,707,000	5363.36		76,879		21,602		126,417			(55,302)		7,190		0001
Purchased Call/S&P 500 INDEX/SPXD17LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	10,178,000	5525.21		426,458		133,860		717,834			(292,897)		28,441		0001
Purchased Call/S&P 500 INDEX/SPXA210ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	4,488,306	5456.9		107,271		28,960		172,489			(78,175)		11,688		0001
Purchased Call/S&P 500 INDEX/SPXA210SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,154,036	5456.9		42,865		11,572		67,338			(31,239)		5,609		0001
Purchased Call/S&P 500 INDEX/SPXD17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,651,000	5525.21		120,848		37,933		198,264			(83,000)		10,202		0001
Purchased Call/S&P 500 INDEX/SPXD17KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,169,000	5525.21		70,669		22,182		112,718			(48,536)		8,855		0001
Purchased Call/S&P 500 INDEX/SPXA21PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	2,380,168	5396.52		36,417		9,205		57,633			(27,212)		5,975		0001
Purchased Call/S&P 500 INDEX/SPXN13HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	2,472,340	5958.38		23,240		8,650		32,355			(14,621)		7,518		0001
Purchased Call/S&P 500 INDEX/SPXD17JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	1,888,000	5396.63		50,976		14,605		83,380			(36,312)		5,063		0001
Purchased Call/S&P 500 INDEX/SPXD17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	2,115,531	5484.77		39,560		12,383		63,451			(27,205)		5,911		0001
Purchased Call/S&P 500 INDEX/SPXA21RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,872,670	5363.36		33,895		9,321		54,262			(24,583)		4,901		0001
Purchased Call/S&P 500 INDEX/SPXD17LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	4,089,000	5525.21		140,253		44,024		231,568			(96,327)		11,426		0001
Purchased Call/S&P 500 INDEX/SPXC05VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/24/2025	06/24/2026	1	3,632,000	6092.18		218,283		104,632		326,806			(113,627)		12,574		0001
Purchased Call/S&P 500 INDEX/SPX9159S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	4,873,355	5529		188,579		60,950		302,674			(127,446)		13,855		0001
Purchased Call/S&P 500 INDEX/SPXJ007SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/15/2025	05/15/2026	1	2,257,000	5916.93		74,932		27,814		110,321			(47,218)		6,863		0001
Purchased Call/S&P 500 INDEX/SPXA21SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	3,917,000	5275.7		123,386		35,690		207,657			(87,553)		10,554		0001
Purchased Call/S&P 500 INDEX/SPXN13GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	949,763	5844.19		8,548		3,085		12,214			(5,457)		2,856		0001
Purchased Call/S&P 500 INDEX/SPXA21RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	4,062,000	5363.36		90,176		24,799		146,988			(65,403)		10,631		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	3,314,406	5958.38		65,957		24,551		93,271			(41,495)		10,079		0001
Purchased Call/S&P 500 INDEX/SPXJ000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2026	1	2,749,000	5074.08		111,609		28,291		200,685			(83,323)		6,901		0001
Purchased Call/S&P 500 INDEX/SPXD17K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,617,995	5375.86		43,416		13,396		69,480			(29,975)		10,065		0001
Purchased Call/S&P 500 INDEX/SPX915A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2025	05/22/2026	1	2,090,977	5803		96,390		38,070		137,564			(58,264)		6,521		0001
Purchased Call/S&P 500 INDEX/SPXJ006$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2026	1	9,856,000	5886.55		447,462		162,714		696,341			(284,414)		29,747		0001
Purchased Call/S&P 500 INDEX/SPXJ006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2026	1	5,438,000	5886.55		183,261		66,640		274,822			(116,483)		16,413		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2026	1	6,452,000	5396.52		152,912		38,653		249,234			(114,264)		16,196		0001
Purchased Call/S&P 500 INDEX/SPXJ000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2026	1	6,147,516	5074.08		141,393		35,841		239,916			(105,558)		15,432		0001
Purchased Call/S&P 500 INDEX/SPX915B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	2,295,469	5376		114,708		35,687		189,702			(79,098)		6,386		0001
Purchased Call/S&P 500 INDEX/SPXN13C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,356,000	5282.7		170,485		50,059		305,185			(120,507)		9,085		0001
Purchased Call/S&P 500 INDEX/SPXN13C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	4,305,000	5282.7		248,829		73,063		458,191			(175,885)		11,654		0001
Purchased Call/S&P 500 INDEX/SPXN13C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	6,321,000	5282.7		214,282		62,919		364,833			(151,465)		17,112		0001
Purchased Call/S&P 500 INDEX/SPXN13C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	9,821,000	5282.7		307,397		90,261		519,923			(217,284)		26,587		0001
Purchased Call/S&P 500 INDEX/SPXD17R$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	1,996,740	5983		108,299		50,379		160,427			(58,315)		6,773		0001
Purchased Call/S&P 500 INDEX/SPXC05L$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	3,031,876	5687		150,638		50,352		251,044			(100,147)		8,728		0001
Purchased Call/S&P 500 INDEX/SPXC05I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	5,992,841	5612		323,934		79,641		567,571			(243,840)		14,879		0001
Purchased Call/S&P 500 INDEX/SPXA21S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	3,342,613	5275.7		40,780		11,796		64,687			(28,937)		9,007		0001
Purchased Call/S&P 500 INDEX/SPXN13C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	2,096,000	5282.7		103,123		30,880		183,530			(72,298)		5,753		0001
Purchased Call/S&P 500 INDEX/SPXN13C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	7,133,000	5287.76		164,772		50,385		274,500			(114,212)		19,756		0001
Purchased Call/S&P 500 INDEX/SPXN13J$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/27/2026	1	3,695,041	5922		128,519		51,834		187,130			(76,617)		11,725		0001
Purchased Call/S&P 500 INDEX/SPXN13C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	6,970,000	5282.7		313,650		92,097		551,482			(221,703)		18,869		0001
Purchased Call/S&P 500 INDEX/SPXN13J$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,020,000	5921.54		60,398		24,292		86,842			(36,073)		6,410		0001
Purchased Call/S&P 500 INDEX/SPXN139$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	2,829,814	5671		114,066		28,833		238,430			(85,236)		7,104		0001
Purchased Call/S&P 500 INDEX/SPXN13C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	4,518,000	5282.7		219,123		64,341		389,533			(154,887)		12,231		0001
Purchased Call/S&P 500 INDEX/SPXN13G$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,877,282	5664		111,323		39,272		178,978			(72,177)		8,519		0001
Purchased Call/S&P 500 INDEX/SPXN131$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	547,789	5802.82		4,437		1,772		6,267			(2,677)		1,732		0001
Purchased Call/S&P 500 INDEX/SPXN13G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	2,287,000	5659.91		124,870		44,719		211,207			(80,298)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXD170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	3,913,006	6000.36		98,216		42,750		136,075			(55,665)		12,913		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2026	1	5,823,069	4982.77		326,092		87,138		617,411			(238,538)		15,086		0001
Purchased Call/S&P 500 INDEX/SPXN13JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	1,252,889	5912.17		11,025		4,520		15,229			(6,525)		4,002		0001
Purchased Call/S&P 500 INDEX/SPXN13DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,752,647	5287.76		144,477		44,179		251,760			(100,144)		10,394		0001
Purchased Call/S&P 500 INDEX/SPXN13GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	3,498,000	5659.91		161,258		56,888		264,867			(104,552)		10,357		0001
Purchased Call/S&P 500 INDEX/SPXN13FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/07/2026	1	1,880,848	.5631		75,978		26,592		117,262			(49,469)		5,547		0001
Purchased Call/S&P 500 INDEX/SPXD17MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	309,375	5604.14		2,444		812		3,651			(1,634)		891		0001
Purchased Call/S&P 500 INDEX/SPXD170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	695,255	5940.46		6,814		2,609		9,382			(4,200)		2,153		0001
Purchased Call/S&P 500 INDEX/SPX9158SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	5,271,680	.5158		166,310		50,536		268,947			(115,595)		14,536		0001
Purchased Call/S&P 500 INDEX/SPX9158SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	2,375,000	5484.77		133,713		41,855		239,512			(91,950)		6,636		0001
Purchased Call/S&P 500 INDEX/SPX9158SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,354,000	5484.77		105,651		33,071		174,483			(72,653)		9,372		0001
Purchased Call/S&P 500 INDEX/SPX915ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	2,339,000	5939.3		107,828		46,297		160,634			(61,743)		7,646		0001
Purchased Call/S&P 500 INDEX/SPX9158SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	4,592,000	5525.21		259,448		81,438		459,117			(178,192)		12,831		0001
Purchased Call/S&P 500 INDEX/SPX9158SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	2,459,000	5484.77		147,294		46,106		267,907			(101,290)		6,871		0001
Purchased Call/S&P 500 INDEX/SPX9158SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	2,612,153	.5288		103,483		31,731		168,630			(71,642)		7,235		0001
Purchased Call/S&P 500 INDEX/SPX915ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	2,811,000	5939.3		108,786		46,709		158,358			(62,291)		9,189		0001
Purchased Call/S&P 500 INDEX/SPX9158SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	2,496,569	.5158		87,701		26,649		142,664			(60,957)		6,884		0001
Purchased Call/S&P 500 INDEX/SPX9159SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	2,315,583	5842.01		107,212		41,991		163,626			(65,502)		7,222		0001
Purchased Call/S&P 500 INDEX/SPX9158SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,269,000	5484.77		114,088		35,712		189,895			(78,455)		9,135		0001
Purchased Call/S&P 500 INDEX/SPX9159SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	4,494,505	.5845		193,104		75,305		288,492			(118,302)		13,967		0001
Purchased Call/S&P 500 INDEX/SPX915ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	3,620,000	6000.36		199,824		86,035		301,424			(114,185)		11,833		0001
Purchased Call/S&P 500 INDEX/SPXA21US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2025	05/13/2026	1	1,648,234	.5887		69,933		25,713		104,000			(44,310)		4,975		0001
Purchased Call/S&P 500 INDEX/SPXA21SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2025	04/15/2026	1	6,417,000	5396.63		151,441		43,388		246,695			(107,876)		17,209		0001
Purchased Call/S&P 500 INDEX/SPXD17KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	3,722,070	5484.77		45,409		14,214		71,021			(31,227)		10,401		0001
Purchased Call/S&P 500 INDEX/SPXA21VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/27/2026	1	11,446,337	.5922		483,385		194,957		724,700			(288,172)		36,320		0001
Purchased Call/S&P 500 INDEX/SPXA210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	3,618,000	5074.08		156,298		39,619		283,689			(116,685)		9,082		0001
Purchased Call/S&P 500 INDEX/SPXA210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/06/2026	1	2,939,000	5074.08		92,872		24,305		161,920			(68,579)		7,536		0001
Purchased Call/S&P 500 INDEX/SPXA21RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	8,856,000	5363.36		351,583		96,685		595,395			(254,994)		23,177		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05I1S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,969,567	.5612		95,191		23,403		154,392			(71,654)		7,373		0001
Purchased Call/S&P 500 INDEX/SPXA21US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	4,276,000	5802.82		246,298		96,735		394,372			(150,214)		13,335		0001
Purchased Call/S&P 500 INDEX/SPXA21QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	5,425,000	5456.9		290,238		78,356		509,969			(211,516)		14,127		0001
Purchased Call/S&P 500 INDEX/SPXA21VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2025	06/03/2026	1	11,391,466	.5970		486,368		205,564		711,616			(280,597)		36,997		0001
Purchased Call/S&P 500 INDEX/SPXA21VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/26/2026	1	4,144,722	5802.82		102,789		41,059		150,042			(62,009)		13,107		0001
Purchased Call/S&P 500 INDEX/SPXA21VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/28/2026	1	14,601,000	5888.55		639,524		258,981		960,378			(380,210)		46,488		0001
Purchased Call/S&P 500 INDEX/SPXA21XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2025	06/26/2026	1	7,506,453	.6173		323,140		158,420		439,571			(164,703)		26,136		0001
Purchased Call/S&P 500 INDEX/SPXA21USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	3,213,789	.5940		121,390		46,611		188,913			(74,701)		9,952		0001
Purchased Call/S&P 500 INDEX/SPXA21USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	9,781,000	5802.82		451,882		177,480		696,662			(275,598)		30,504		0001
Purchased Call/S&P 500 INDEX/SPXA21VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/30/2025	05/29/2026	1	7,733,000	5911.69		176,312		72,484		251,275			(104,141)		24,704		0001
Purchased Call/S&P 500 INDEX/SPXA21XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,260,000	6173.07		143,562		70,186		193,805			(73,753)		14,833		0001
Purchased Call/S&P 500 INDEX/SPXD17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	1	1,702,378	5484.77		25,536		7,993		40,569			(17,560)		4,757		0001
Purchased Call/S&P 500 INDEX/SPXA21QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	3,318,448	.5074		118,485		30,118		215,537			(88,206)		8,330		0001
Purchased Call/S&P 500 INDEX/SPXS21SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2025	04/14/2026	1	3,735,525	.5406		124,781		35,504		206,015			(89,129)		9,970		0001
Purchased Call/S&P 500 INDEX/SPXA21QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,966,000	5062.25		51,706		13,674		89,182			(37,965)		5,067		0001
Purchased Call/S&P 500 INDEX/SPXA21TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	2,588,000	5686.67		159,938		53,313		276,037			(106,772)		7,450		0001
Purchased Call/S&P 500 INDEX/SPXA21RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,524,000	5363.36		85,564		24,043		141,965			(61,550)		6,704		0001
Purchased Call/S&P 500 INDEX/SPXA21US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	2,665,224	5844.61		42,910		16,549		60,426			(26,334)		8,283		0001
Purchased Call/S&P 500 INDEX/SPXA21XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	12,508,000	6173.07		544,098		266,003		755,093			(279,523)		43,551		0001
Purchased Call/S&P 500 INDEX/SPXA21RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/07/2026	1	1,675,605	.5062		71,340		18,971		105,785			(52,277)		4,319		0001
Purchased Call/S&P 500 INDEX/SPXA21QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,530,000	5062.25		124,476		32,919		228,747			(91,396)		6,521		0001
Purchased Call/S&P 500 INDEX/SPXC05JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	5,580,000	4982.77		130,014		34,742		218,049			(95,106)		14,457		0001
Purchased Call/S&P 500 INDEX/SPXC05JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	4,690,000	4982.77		191,821		51,258		342,994			(140,318)		12,151		0001
Purchased Call/S&P 500 INDEX/SPXC05VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	2,552,006	.6033		131,540		60,487		200,097			(71,191)		8,631		0001
Purchased Call/S&P 500 INDEX/SPXC05LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	2,576,062	.5687		99,529		33,269		160,063			(66,169)		7,416		0001
Purchased Call/S&P 500 INDEX/SPXC05MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	1,942,000	5659.91		100,790		35,556		168,204			(65,347)		5,750		0001
Purchased Call/S&P 500 INDEX/SPXC05SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	2,340,385	.5970		79,337		33,532		113,076			(45,771)		7,601		0001
Purchased Call/S&P 500 INDEX/SPXC05LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,304,000	5631.28		116,582		40,467		195,372			(76,018)		6,795		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,944,000	5916.93		134,835		50,050		206,400			(84,965)		8,952		0001
Purchased Call/S&P 500 INDEX/SPXC05IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/27/2026	1	1,752,415	.5581		71,702		17,024		117,476			(54,573)		4,253		0001
Purchased Call/S&P 500 INDEX/SPXC05KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	3,269,038	.5569		131,705		43,536		206,324			(88,286)		9,372		0001
Purchased Call/S&P 500 INDEX/SPXC05ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	1	3,723,459	.5633		141,956		35,293		231,209			(106,467)		9,296		0001
Purchased Call/S&P 500 INDEX/SPXC05VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	2,123,409	.5981		79,825		37,356		112,919			(42,661)		7,224		0001
Purchased Call/S&P 500 INDEX/SPXC050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	2,756,658	5911.69		68,365		28,438		97,769			(40,050)		8,895		0001
Purchased Call/S&P 500 INDEX/SPXC051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	1	3,115,000	5074.08		158,865		41,576		295,198			(117,309)		7,988		0001
Purchased Call/S&P 500 INDEX/SPXC05SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	3,175,000	5970.81		193,358		82,030		304,466			(111,247)		10,345		0001
Purchased Call/S&P 500 INDEX/SPXC05SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	3,335,000	5970.81		145,740		61,829		214,400			(83,850)		10,866		0001
Purchased Call/S&P 500 INDEX/SPXC050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	5,599,820	.5964		216,101		82,381		328,751			(133,579)		17,278		0001
Purchased Call/S&P 500 INDEX/SPXC05LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	3,514,362	.5687		114,126		38,148		180,332			(75,873)		10,117		0001
Purchased Call/S&P 500 INDEX/SPXC05LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	4,258,000	5606.91		102,192		35,190		159,341			(66,915)		12,509		0001
Purchased Call/S&P 500 INDEX/SPXC05NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,775,000	5916.93		120,435		44,704		182,960			(75,891)		8,438		0001
Purchased Call/S&P 500 INDEX/SPXC05XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/15/2026	1	1,932,998	.5399		71,407		20,686		130,526			(50,752)		5,184		0001
Purchased Call/S&P 500 INDEX/SPXC05KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	4,220,670	.5561		169,189		55,150		286,092			(113,877)		12,050		0001
Purchased Call/S&P 500 INDEX/SPXC051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	4,709,000	5670.97		207,667		52,060		345,271			(155,323)		11,821		0001
Purchased Call/S&P 500 INDEX/SPXC05RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	05/29/2026	1	2,376,499	.5912		125,758		51,989		185,212			(73,708)		7,592		0001
Purchased Call/S&P 500 INDEX/SPXC05LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,831,000	5631.28		99,934		34,688		160,049			(65,163)		8,350		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	3,166,672	.5964		106,827		40,724		159,967			(66,033)		9,771		0001
Purchased Call/S&P 500 INDEX/SPXC05USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	2,517,296	.6022		95,225		42,587		134,100			(52,844)		8,385		0001
Purchased Call/S&P 500 INDEX/SPXC05SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	3,157,000	6005.88		136,382		59,738		198,328			(76,598)		10,451		0001
Purchased Call/S&P 500 INDEX/SPXC05JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	3,845,000	5976.97		210,706		95,775		318,071			(115,400)		12,965		0001
Purchased Call/S&P 500 INDEX/SPXN13MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/13/2025	06/12/2026	1	2,815,000	5976.97		94,303		42,436		133,768			(52,074)		9,406		0001
Purchased Call/S&P 500 INDEX/SPXC05LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	3,433,000	5663.94		110,886		39,010		174,592			(72,000)		10,165		0001
Purchased Call/S&P 500 INDEX/SPXC05US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,522,000	6045.26		127,109		57,041		187,981			(70,345)		8,427		0001
Purchased Call/S&P 500 INDEX/SPXC05KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/01/2026	1	5,709,000	5604.14		263,756		87,675		436,382			(176,319)		16,435		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05M56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	3,356,243	.5631		144,059		50,421		224,539			(93,797)		9,899		0001
Purchased Call/S&P 500 INDEX/SPXC05W5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	3,314,939	.6173		134,384		65,882		181,319			(68,495)		11,542		0001
Purchased Call/S&P 500 INDEX/SPXC05W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	4,175,443	.6025		148,898		71,158		198,217			(77,721)		14,415		0001
Purchased Call/S&P 500 INDEX/SPXC05T5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,267,000	6022.24		137,834		61,133		214,813			(76,658)		7,551		0001
Purchased Call/S&P 500 INDEX/SPXC05NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,263,000	5958.38		118,129		43,970		183,856			(74,317)		6,881		0001
Purchased Call/S&P 500 INDEX/SPXC050SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	3,507,000	5911.69		121,693		50,622		177,216			(71,291)		11,316		0001
Purchased Call/S&P 500 INDEX/SPXC05T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	2,132,087	.6006		80,525		35,369		112,746			(45,129)		7,058		0001
Purchased Call/S&P 500 INDEX/SPXC05JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	2,853,308	.5363		103,240		28,470		165,353			(74,642)		7,467		0001
Purchased Call/S&P 500 INDEX/SPXC05M55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	2,798,746	.5631		95,126		33,294		144,870			(61,936)		8,254		0001
Purchased Call/S&P 500 INDEX/SPXC05W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	2,078,684	.6025		81,924		39,151		109,909			(42,762)		7,176		0001
Purchased Call/S&P 500 INDEX/SPXC05T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	10,034,000	6038.81		437,482		192,830		632,950			(244,511)		33,320		0001
Purchased Call/S&P 500 INDEX/SPXC05M$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,018,000	5659.91		113,008		39,867		191,486			(73,269)		5,975		0001
Purchased Call/S&P 500 INDEX/SPXC05US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	10,239,000	6045.26		445,397		199,873		643,841			(246,493)		34,212		0001
Purchased Call/S&P 500 INDEX/SPXC05SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/02/2026	1	1,478,049	.5936		77,454		32,612		114,505			(44,808)		4,785		0001
Purchased Call/S&P 500 INDEX/SPXC05USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	2,432,985	.6022		82,267		36,791		114,705			(45,653)		8,104		0001
Purchased Call/S&P 500 INDEX/SPXC05VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,136,000	6092.18		116,346		55,769		160,499			(60,563)		10,857		0001
Purchased Call/S&P 500 INDEX/SPXC05RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,273,000	5970.37		140,471		59,207		221,606			(81,204)		7,382		0001
Purchased Call/S&P 500 INDEX/SPXC05W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	7,525,437	.6025		317,196		151,588		428,096			(165,569)		25,979		0001
Purchased Call/S&P 500 INDEX/SPXC05RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,187,503	.5912		85,977		35,346		129,179			(50,783)		6,988		0001
Purchased Call/S&P 500 INDEX/SPXC05JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	3,673,000	5363.36		155,735		42,827		264,454			(112,951)		9,613		0001
Purchased Call/S&P 500 INDEX/SPXC05US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	3,859,000	5976.97		183,303		83,319		269,371			(100,392)		13,012		0001
Purchased Call/S&P 500 INDEX/SPXC05SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	5,104,666	.5970		205,055		86,667		297,202			(118,301)		16,579		0001
Purchased Call/S&P 500 INDEX/SPXC050S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,272,000	5912.17		138,365		56,726		221,370			(81,882)		7,258		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	5,937,000	5912.17		279,039		114,398		422,292			(165,130)		18,966		0001
Purchased Call/S&P 500 INDEX/SPXC050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	3,463,000	5912.17		128,131		52,530		188,441			(75,825)		11,063		0001
Purchased Call/S&P 500 INDEX/SPXC050SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	12,511,633	.5964		513,968		195,933		788,657			(317,700)		38,605		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	1,602,784	.5604		66,066		22,022		100,396			(44,105)		4,614		0001
Purchased Call/S&P 500 INDEX/SPXD170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/13/2026	1	4,909,383	.5887		207,199		75,553		315,126			(131,492)		14,818		0001
Purchased Call/S&P 500 INDEX/SPXD17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	1,892,586	5560.83		30,660		9,967		47,438			(20,664)		5,403		0001
Purchased Call/S&P 500 INDEX/SPXD17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	1,949,000	5375.86		39,955		12,328		65,366			(27,585)		5,422		0001
Purchased Call/S&P 500 INDEX/SPXD17RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	12,447,000	5967.84		578,786		270,852		838,504			(309,323)		42,348		0001
Purchased Call/S&P 500 INDEX/SPXD17KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,794,000	5525.21		73,604		23,103		117,071			(50,552)		10,602		0001
Purchased Call/S&P 500 INDEX/SPXD17KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/16/2026	1	163,553	.5277		8,331		2,457		14,176			(5,864)		441		0001
Purchased Call/S&P 500 INDEX/SPXD17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	4,377,000	5525.21		235,483		73,915		412,629			(161,733)		12,231		0001
Purchased Call/S&P 500 INDEX/SPXD17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	5,646,000	5396.63		237,697		68,100		404,564			(169,318)		15,141		0001
Purchased Call/S&P 500 INDEX/SPXD17NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	2,226,000	5659.91		32,945		11,798		49,800			(21,185)		6,668		0001
Purchased Call/S&P 500 INDEX/SPXD17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	1,880,000	5888.55		100,956		40,883		156,794			(60,020)		5,986		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2025	06/09/2026	1	2,648,000	6005.88		58,256		25,517		80,642			(32,719)		8,766		0001
Purchased Call/S&P 500 INDEX/SPXD171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	3,965,000	5074.08		64,233		16,282		106,512			(47,954)		9,953		0001
Purchased Call/S&P 500 INDEX/SPXD17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	5,186,000	6141.02		239,075		116,557		335,036			(123,140)		18,057		0001
Purchased Call/S&P 500 INDEX/SPXD17SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,766,000	6025.17		111,746		53,257		157,231			(58,476)		9,549		0001
Purchased Call/S&P 500 INDEX/SPXD17NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,303,000	5686.67		126,665		42,920		211,535			(83,868)		6,712		0001
Purchased Call/S&P 500 INDEX/SPXD17TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	6,199,000	6092.16		269,657		130,000		379,986			(139,630)		21,523		0001
Purchased Call/S&P 500 INDEX/SPXD17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/29/2026	1	3,486,640	.5561		124,522		40,590		206,962			(83,813)		9,954		0001
Purchased Call/S&P 500 INDEX/SPXD17NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	6,720,000	5659.91		151,872		53,577		234,286			(98,466)		19,897		0001
Purchased Call/S&P 500 INDEX/SPXD17RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	5,719,000	5980.87		269,365		125,704		391,002			(144,645)		19,457		0001
Purchased Call/S&P 500 INDEX/SPXD17USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	7,426,343	.6092		326,594		158,761		444,049			(168,681)		25,784		0001
Purchased Call/S&P 500 INDEX/SPXD17PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2025	06/02/2026	1	3,329,000	5935.94		144,146		60,359		213,329			(83,723)		10,777		0001
Purchased Call/S&P 500 INDEX/SPXD17SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	4,940,000	6025.17		124,488		59,329		169,373			(65,143)		17,054		0001
Purchased Call/S&P 500 INDEX/SPXD17JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	3,474,000	5268.05		170,226		46,682		300,852			(123,589)		9,092		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	3,876,000	6000.36		142,249		61,246		203,188			(81,285)		12,670		0001
Purchased Call/S&P 500 INDEX/SPXD17NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	3,213,080	5659.91		77,114		27,617		119,286			(49,588)		9,625		0001
Purchased Call/S&P 500 INDEX/SPXD17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	3,124,000	5802.82		136,831		54,657		208,664			(82,545)		9,879		0001
Purchased Call/S&P 500 INDEX/SPXD17SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,028,000	5967.84		91,143		43,186		126,722			(48,179)		10,423		0001
Purchased Call/S&P 500 INDEX/SPXD17RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,210,000	5967.84		114,933		53,785		158,633			(61,424)		14,323		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	2,075,000	5569.06		107,485		35,236		182,758			(72,147)		5,949		0001
Purchased Call/S&P 500 INDEX/SPXD17TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,928,000	6092.16		110,093		53,075		152,016			(57,007)		10,166		0001
Purchased Call/S&P 500 INDEX/SPXD17SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,878,000	6025.17		139,007		66,249		200,001			(72,741)		9,935		0001
Purchased Call/S&P 500 INDEX/SPXD17PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2025	06/04/2026	1	2,089,000	5970.81		70,190		29,778		100,633			(40,384)		6,807		0001
Purchased Call/S&P 500 INDEX/SPXD17SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,061,000	5967.84		75,227		35,645		105,991			(39,766)		7,095		0001
Purchased Call/S&P 500 INDEX/SPXD17TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,303,000	6092.16		152,599		73,567		216,406			(79,017)		11,468		0001
Purchased Call/S&P 500 INDEX/SPXD17USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,211,000	6173.07		127,796		63,018		186,215			(65,117)		7,763		0001
Purchased Call/S&P 500 INDEX/SPXD17US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,441,000	6141.02		109,601		53,434		153,131			(56,452)		8,499		0001
Purchased Call/S&P 500 INDEX/SPXD17RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,677,000	5967.84		188,951		88,423		269,629			(100,982)		15,912		0001
Purchased Call/S&P 500 INDEX/SPXA21XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2025	06/30/2026	1	4,901,980	.6205		180,525		89,764		243,382			(90,759)		17,260		0001
Purchased Call/S&P 500 INDEX/SPXA21YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/02/2026	1	1,896,364	.6279		75,941		38,715		104,620			(37,230)		6,714		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	08/07/2026	1	5,006,000	.6340		185,222		111,852		233,847			(74,089)		19,388		0001
Purchased Call/S&P 500 INDEX/SPXA21YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/10/2026	1	2,522,679	.6260		103,623		54,996		137,102			(48,645)		9,124		0001
Purchased Call/S&P 500 INDEX/SPXE17CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	695,055	.6585		35,627		25,108		40,216			(10,560)		2,899		0001
Purchased Call/S&P 500 INDEX/SPXA21XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2026	1	2,450,000	6279.35		147,735		74,896		208,657			(73,462)		8,674		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	1,165,867	.6280		59,628		31,558		81,339			(28,079)		4,217		0001
Purchased Call/S&P 500 INDEX/SPXE17ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	9,090,003	6693.75		424,503		308,730		454,645			(116,302)		38,727		0001
Purchased Call/S&P 500 INDEX/SPXD17WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	86,228	6225.52		5,881		3,046		8,794			(2,836)		310		0001
Purchased Call/S&P 500 INDEX/SPX915BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	1	12,528,384	.6205		524,844		260,972		716,762			(263,864)		44,112		0001
Purchased Call/S&P 500 INDEX/SPX915BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/06/2026	1	2,651,000	6279.35		116,909		59,904		155,303			(57,501)		9,488		0001
Purchased Call/S&P 500 INDEX/SPX915GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	11,070,000	6664.36		505,899		365,372		543,855			(143,153)		46,805		0001
Purchased Call/S&P 500 INDEX/SPX915FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	11,802,000	6606.76		540,532		384,179		601,461			(156,976)		49,708		0001
Purchased Call/S&P 500 INDEX/SPXE171SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	1,162,321	6309.62		69,856		38,873		95,580			(31,004)		4,334		0001
Purchased Call/S&P 500 INDEX/SPXE175S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	4,213,551	6389.45		245,229		148,500		323,601			(97,687)		16,319		0001
Purchased Call/S&P 500 INDEX/SPXE17BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	868,953	6495.15		42,666		29,384		51,611			(13,326)		3,603		0001
Purchased Call/S&P 500 INDEX/SPX915FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	9,442,000	6584.29		441,886		310,547		500,287			(133,537)		39,383		0001
Purchased Call/S&P 500 INDEX/SPXE17DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	3,754,991	6631.96		81,483		58,686		88,712			(23,217)		15,876		0001
Purchased Call/S&P 500 INDEX/SPX915FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	5,023,000	6631.96		256,173		184,501		282,678			(72,992)		21,238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	10,954,904	.6615		.466,528		.331,209		.513,774			(135,857)		.46,051		0001
Purchased Call/S&P 500 INDEX/SPX915FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/15/2026	1	4,400,000	6615.28		.208,120		.147,347		.230,997			(61,011)		.18,496		0001
Purchased Call/S&P 500 INDEX/SPXJ00P9Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	09/30/2025	04/02/2026	1	6,650,000	.5000		.14,880		.7,440		.4,368			(7,440)		.16,693		0001
Purchased Call/S&P 500 INDEX/SPX915CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,891,409	.6238		.111,144		.65,324		.143,245			(45,874)		.7,207		0001
Purchased Call/S&P 500 INDEX/SPX915CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	08/04/2026	1	4,459,000	6329.94		.213,586		.126,504		.274,709			(87,190)		.17,151		0001
Purchased Call/S&P 500 INDEX/SPXJ00LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	9,353,000	6481.5		.406,856		278,018		.490,258			(130,775)		.38,470		0001
Purchased Call/S&P 500 INDEX/SPXE17ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	5,632,537	6693.75		.243,889		.177,374		.261,198			(66,819)		.23,997		0001
Purchased Call/S&P 500 INDEX/SPX915GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	2,993,000	6664.36		166,411		120,186		.179,745			(47,089)		.12,655		0001
Purchased Call/S&P 500 INDEX/SPXJ00GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/24/2026	1	3,425,000	6363.35		187,690		106,063		.248,368			(82,275)		.12,834		0001
Purchased Call/S&P 500 INDEX/SPX915ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	8,780,000	6584.29		.381,930		.268,412		.429,677			(115,418)		.36,621		0001
Purchased Call/S&P 500 INDEX/SPXE17CS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2026	1	2,810,000	6584.29		161,013		.113,552		187,208			(48,260)		.11,790		0001
Purchased Call/S&P 500 INDEX/SPX915CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	2,214,494	.6238		.93,649		.55,042		.115,838			(38,653)		.8,439		0001
Purchased Call/S&P 500 INDEX/SPXA21YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	3,366,217	.6269		.133,584		.71,589		.176,509			(62,021)		.12,302		0001
Purchased Call/S&P 500 INDEX/SPXA21YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2025	07/10/2026	1	5,097,000	6280.46		.126,915		.66,798		.163,313			(60,502)		.18,435		0001
Purchased Call/S&P 500 INDEX/SPX915ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	10,937,000	6501.86		.514,039		.341,265		607,663			(176,041)		.44,343		0001
Purchased Call/S&P 500 INDEX/SPX915BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	2,151,000	6279.35		.77,436		.39,257		100,987			(38,505)		.7,615		0001
Purchased Call/S&P 500 INDEX/SPXC05XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/22/2026	1	5,936,501	.6309		.261,447		.145,891		.327,913			(115,640)		.22,136		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	8,948,000	6481.5		.223,700		.152,862		.262,498			(71,904)		.36,804		0001
Purchased Call/S&P 500 INDEX/SPXE17BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/04/2026	1	1,989,636	.6502		.82,106		.56,106		100,190			(26,391)		.8,184		0001
Purchased Call/S&P 500 INDEX/SPXE177SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2026	1	1,995,483	.6396		.116,794		.75,152		.142,363			(42,149)		.7,955		0001
Purchased Call/S&P 500 INDEX/SPXC05XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	963,222	.6363		.48,351		.27,475		.62,032			(20,894)		.3,609		0001
Purchased Call/S&P 500 INDEX/SPXE17BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2026	1	3,618,000	6532.04		.47,396		.32,903		.53,286			(14,543)		.15,061		0001
Purchased Call/S&P 500 INDEX/SPXE178SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	1	2,182,000	6501.86		.48,877		.32,449		.56,112			(16,739)		.8,847		0001
Purchased Call/S&P 500 INDEX/SPX915ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2025	09/11/2026	1	9,562,000	6587.47		.447,502		.313,623		.505,657			(136,090)		.39,883		0001
Purchased Call/S&P 500 INDEX/SPX915GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	6,866,000	6664.36		.350,166		.252,898		.377,283			(99,085)		.29,030		0001
Purchased Call/S&P 500 INDEX/SPXC05XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	8,138,286	.6363		.354,513		.200,891		.440,001			(154,856)		.30,495		0001
Purchased Call/S&P 500 INDEX/SPXE17AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	1	6,296,000	6448.26		.278,913		.188,247		.338,813			(90,933)		.25,844		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	2,230,000	6631.96		123,096		88,656		136,412			(35,074)		9,429		0001
Purchased Call/S&P 500 INDEX/SPXD17VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,296,000	6198.01		36,223		18,062		46,406			(18,161)		7,895		0001
Purchased Call/S&P 500 INDEX/SPXE177SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	2,442,000	6466.91		140,415		90,490		176,408			(50,534)		9,755		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	4,277,000	6481.4		195,887		128,433		238,049			(67,621)		17,305		0001
Purchased Call/S&P 500 INDEX/SPXC05XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/28/2025	07/24/2026	1	2,114,640	.6389		75,250		42,760		94,103			(32,518)		7,924		0001
Purchased Call/S&P 500 INDEX/SPX915GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	4,081,000	6664.36		195,480		141,180		210,241			(55,314)		17,255		0001
Purchased Call/S&P 500 INDEX/SPX915GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	4,239,000	6664.36		253,916		183,384		274,383			(71,850)		17,923		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	4,972,308	.6466		212,667		139,232		255,329			(73,615)		20,076		0001
Purchased Call/S&P 500 INDEX/SPX915CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,549,119	.6339		80,281		47,185		106,408			(33,135)		5,903		0001
Purchased Call/S&P 500 INDEX/SPXC05XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2025	07/21/2026	1	253,087	.6306		12,290		6,824		16,220			(5,470)		941		0001
Purchased Call/S&P 500 INDEX/SPXC05WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/15/2025	07/14/2026	1	1,548,334	.6269		84,593		45,334		117,052			(39,275)		5,659		0001
Purchased Call/S&P 500 INDEX/SPX915FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	2,257,000	6584.29		108,336		76,136		122,546			(32,739)		9,414		0001
Purchased Call/S&P 500 INDEX/SPXD17YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	1,968,000	6259.75		70,848		37,669		93,167			(33,397)		7,174		0001
Purchased Call/S&P 500 INDEX/SPXD17XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	3,325,791	.6263		112,328		58,972		144,872			(53,695)		11,998		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/05/2025	08/05/2026	1	7,600,000	6299.19		350,360		208,479		458,509			(142,064)		29,300		0001
Purchased Call/S&P 500 INDEX/SPXD17WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	1,877,997	.6198		65,351		32,949		85,871			(32,676)		6,631		0001
Purchased Call/S&P 500 INDEX/SPX915GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	5,847,000	6664.36		336,203		242,813		363,534			(95,134)		24,722		0001
Purchased Call/S&P 500 INDEX/SPXE17CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2025	09/16/2026	1	4,347,000	6606.76		163,882		116,478		183,343			(47,593)		18,309		0001
Purchased Call/S&P 500 INDEX/SPX915GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	2,090,000	6604.72		109,307		80,845		122,504			(29,049)		8,954		0001
Purchased Call/S&P 500 INDEX/SPXE178S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,381,000	6465.94		137,216		89,587		161,242			(47,743)		21,726		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/29/2025	01/08/2026	1	6,400,000	.6500		228,390		9,930		355,799			(217,181)		4,737		0001
Purchased Call/S&P 500 INDEX/SPXD17YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	5,636,934	.6263		241,173		126,616		318,160			(115,286)		20,335		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	08/03/2026	1	3,619,000	6238.01		133,541		78,727		174,878			(55,309)		13,888		0001
Purchased Call/S&P 500 INDEX/SPXC05YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2025	07/29/2026	1	2,688,503	.6371		104,863		60,542		133,110			(44,365)		10,196		0001
Purchased Call/S&P 500 INDEX/SPXD17YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,399,000	6259.75		261,741		138,141		371,693			(124,399)		15,911		0001
Purchased Call/S&P 500 INDEX/SPXE17BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	3,346,000	6587.47		44,167		30,954		48,343			(13,432)		13,956		0001
Purchased Call/S&P 500 INDEX/SPXE179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	3,549,000	6460.26		172,481		114,827		211,822			(58,757)		14,389		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	3,281,900	.6600		185,154		133,208		203,558			(52,901)		13,850		0001
Purchased Call/S&P 500 INDEX/SPXN13USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,142,000	6370.86		65,759		37,861		80,799			(27,925)		8,124		0001
Purchased Call/S&P 500 INDEX/SPXE17FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/25/2026	1	6,867,000	6604.72		299,401		221,441		337,259			(79,567)		29,421		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2025	03/17/2026	1	1,665,000	.6700		80,630		35,158		73,968			(45,412)		3,799		0001
Purchased Call/S&P 500 INDEX/SPX915BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	3,960,639	.6227		173,882		88,152		225,741			(86,464)		14,022		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2025	09/03/2026	1	5,525,000	6448.26		139,783		94,344		163,867			(45,573)		22,679		0001
Purchased Call/S&P 500 INDEX/SPX915DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/07/2026	1	1,456,795	.6389		85,051		51,936		103,153			(33,167)		5,642		0001
Purchased Call/S&P 500 INDEX/SPX915DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	9,781,000	6468.54		458,729		285,911		554,155			(174,694)		38,482		0001
Purchased Call/S&P 500 INDEX/SPXE177SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	427,473	.6370		23,167		14,930		27,688			(8,338)		1,708		0001
Purchased Call/S&P 500 INDEX/SPXE177SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	4,508,000	6439.32		213,679		138,921		265,161			(74,934)		18,163		0001
Purchased Call/S&P 500 INDEX/SPXD17XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	3,872,273	.6226		166,304		86,368		221,270			(79,954)		13,932		0001
Purchased Call/S&P 500 INDEX/SPX915DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	6,267,000	6411.37		273,241		173,128		335,588			(100,313)		24,928		0001
Purchased Call/S&P 500 INDEX/SPX915FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	4,452,000	6606.76		194,107		137,960		215,002			(56,371)		18,751		0001
Purchased Call/S&P 500 INDEX/SPXC05X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	3,290,150	.6389		130,733		74,288		165,109			(56,494)		12,329		0001
Purchased Call/S&P 500 INDEX/SPXE171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	632,427	.6297		31,414		17,238		41,251			(14,184)		2,329		0001
Purchased Call/S&P 500 INDEX/SPXE170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,672,000	6296.79		77,755		42,840		97,910			(35,170)		9,914		0001
Purchased Call/S&P 500 INDEX/SPX915FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/14/2026	1	4,545,000	6584.29		270,882		191,035		311,971			(81,191)		19,069		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	2,290,000	6238.01		128,698		75,872		176,917			(53,303)		8,788		0001
Purchased Call/S&P 500 INDEX/SPX915FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	3,437,854	.6611		192,509		138,349		211,931			(55,154)		14,480		0001
Purchased Call/S&P 500 INDEX/SPX915HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	6,876,230	.6644		293,216		218,074		316,521			(75,538)		29,461		0001
Purchased Call/S&P 500 INDEX/SPX915CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	4,801,000	6339.39		265,975		155,459		345,307			(111,491)		18,295		0001
Purchased Call/S&P 500 INDEX/SPX915BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/06/2026	1	3,595,000	6279.35		202,758		103,893		279,494			(99,726)		12,866		0001
Purchased Call/S&P 500 INDEX/SPXD057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	2,695,706	6643.7		58,497		43,510		63,191			(15,302)		11,614		0001
Purchased Call/S&P 500 INDEX/SPXD17YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	7,090,639	.6280		296,419		156,443		398,368			(140,880)		25,646		0001
Purchased Call/S&P 500 INDEX/SPXE171SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	3,472,000	6305.6		97,563		54,023		122,898			(43,569)		12,915		0001
Purchased Call/S&P 500 INDEX/SPX915CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2025	07/02/2026	1	7,390,795	.6279		298,146		151,571		413,654			(146,588)		26,166		0001
Purchased Call/S&P 500 INDEX/SPXD17WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	3,572,000	6229.98		166,098		85,566		227,215			(80,546)		12,818		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Q$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/30/2025	08/14/2026	1	3,325,000	.6700		243,900		173,663		259,601			(70,562)		13,082		0001
Purchased Call/S&P 500 INDEX/SPXE178$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	8,590,053	.6439		482,628		314,641		599,898			(168,389)		34,609		0001
Purchased Call/S&P 500 INDEX/SPX915F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	2,831,000	6631.96		167,878		120,910		186,284			(47,834)		11,970		0001
Purchased Call/S&P 500 INDEX/SPX915B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/06/2026	1	3,693,000	6279.35		174,679		89,505		234,003			(85,915)		13,217		0001
Purchased Call/S&P 500 INDEX/SPXN13V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	4,412,994	6339.39		58,252		34,047		69,865			(24,418)		16,816		0001
Purchased Call/S&P 500 INDEX/SPX915F$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	141,033	.6600		7,252		5,218		7,950			(2,072)		595		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/08/2026	1	5,210,000	6225.52		315,205		163,247		455,401			(151,989)		18,745		0001
Purchased Call/S&P 500 INDEX/SPX915H$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	5,733,513	.6644		230,041		171,089		247,549			(59,263)		24,565		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,135,000	6238.01		176,565		103,486		233,074			(73,730)		15,757		0001
Purchased Call/S&P 500 INDEX/SPXE172$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	3,920,000	6358.91		98,784		55,243		121,810			(43,573)		14,653		0001
Purchased Call/S&P 500 INDEX/SPXD057$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	4,061,000	6643.7		172,186		128,073		189,197			(45,041)		17,496		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	3,962,542	.6330		217,867		129,396		297,715			(88,583)		15,241		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	3,232,000	6299.19		119,907		71,350		153,042			(48,620)		12,460		0001
Purchased Call/S&P 500 INDEX/SPXE17C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	5,310,549	.6532		234,388		164,072		264,111			(71,475)		22,107		0001
Purchased Call/S&P 500 INDEX/SPXE178$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	743,044	.6439		38,033		24,795		46,691			(13,270)		2,994		0001
Purchased Call/S&P 500 INDEX/SPX915G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	3,526,000	6604.72		157,965		116,833		175,340			(41,980)		15,107		0001
Purchased Call/S&P 500 INDEX/SPXD17X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,699,567	.6226		64,433		33,463		84,604			(30,978)		6,115		0001
Purchased Call/S&P 500 INDEX/SPX915G$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	3,329,244	.6632		187,728		135,581		202,916			(53,121)		14,076		0001
Purchased Call/S&P 500 INDEX/SPX915C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2025	07/02/2026	1	3,685,978	.6279		140,563		71,459		193,016			(69,110)		13,050		0001
Purchased Call/S&P 500 INDEX/SPXE17E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	4,312,000	6637.97		216,031		158,304		240,286			(58,003)		18,440		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/24/2026	1	4,589,000	6363.35		210,635		119,029		271,276			(92,333)		17,196		0001
Purchased Call/S&P 500 INDEX/SPXE17A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/02/2026	1	2,213,361	.6416		130,234		88,516		156,006			(42,335)		9,067		0001
Purchased Call/S&P 500 INDEX/SPXE17C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/15/2026	1	2,606,000	6615.28		148,803		105,351		168,970			(43,622)		10,955		0001
Purchased Call/S&P 500 INDEX/SPXE17A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/03/2026	1	1,508,893	.6448		55,191		37,561		64,035			(17,892)		6,194		0001
Purchased Call/S&P 500 INDEX/SPXE179$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	2,481,000	6460.26		91,301		61,035		109,166			(30,848)		10,122		0001
Purchased Call/S&P 500 INDEX/SPX915B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	1,577,451	.6227		86,882		44,046		116,248			(43,202)		5,585		0001
Purchased Call/S&P 500 INDEX/SPX915C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	08/04/2026	1	4,828,000	6329.94		222,571		131,826		284,872			(90,858)		18,570		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2025	07/29/2026	1	10,010,000	6370.86		461,461		265,690		588,600			(195,963)		37,964		0001
Purchased Call/S&P 500 INDEX/SPXE171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	2,166,292	6297		113,988		62,377		153,405			(51,983)		7,978		0001
Purchased Call/S&P 500 INDEX/SPX915C5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	3,736,568	6238		167,744		98,590		208,701			(69,235)		14,238		0001
Purchased Call/S&P 500 INDEX/SPX915ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	9,682,000	6370.17		458,927		294,934		574,009			(165,968)		38,678		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/05/2025	08/04/2026	1	6,924,954	6330		289,965		172,217		378,896			(117,898)		26,636		0001
Purchased Call/S&P 500 INDEX/SPXC05YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/31/2025	07/30/2026	1	2,869,668	6363		114,216		66,626		141,950			(48,008)		10,909		0001
Purchased Call/S&P 500 INDEX/SPX915GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	4,374,000	6661.21		190,706		142,373		204,535			(48,591)		18,879		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/05/2025	08/05/2026	1	4,648,000	6299.19		264,471		157,371		358,489			(107,238)		17,919		0001
Purchased Call/S&P 500 INDEX/SPX915GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	7,821,000	6661.21		366,805		273,841		395,242			(93,460)		33,757		0001
Purchased Call/S&P 500 INDEX/SPX915GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	4,137,000	6604.72		251,116		185,728		283,077			(66,735)		17,725		0001
Purchased Call/S&P 500 INDEX/SPXD17WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,935,000	6227.42		157,903		79,829		222,356			(78,735)		10,391		0001
Purchased Call/S&P 500 INDEX/SPXE172SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	1,684,669	6310		65,041		36,294		81,125			(28,768)		6,282		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/06/2025	08/05/2026	1	5,341,713	6299		218,530		130,393		272,740			(88,252)		20,594		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	3,118,980	6339		118,036		69,182		164,685			(49,290)		11,885		0001
Purchased Call/S&P 500 INDEX/SPXE179S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	2,497,000	6460.26		63,174		42,232		73,971			(21,345)		10,187		0001
Purchased Call/S&P 500 INDEX/SPXE179S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	6,621,000	6460.26		372,100		247,721		465,092			(126,759)		26,844		0001
Purchased Call/S&P 500 INDEX/SPXN13V86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	1,680,789	6339.39		28,573		16,701		34,407			(11,977)		6,405		0001
Purchased Call/S&P 500 INDEX/SPXE177ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,490,620	6370		64,741		41,838		76,756			(22,955)		5,955		0001
Purchased Call/S&P 500 INDEX/SPXE17AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	4,369,068	6502.08		97,867		66,691		112,049			(31,639)		17,971		0001
Purchased Call/S&P 500 INDEX/SPXD17VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,608,049	6198.01		54,247		27,049		69,982			(27,198)		9,208		0001
Purchased Call/S&P 500 INDEX/SPX0133SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	3,539,000	6600.35		46,361		33,078		50,467			(13,337)		14,934		0001
Purchased Call/S&P 500 INDEX/SPX0133SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,228,760	6606.76		41,009		29,147		44,693			(11,910)		9,387		0001
Purchased Call/S&P 500 INDEX/SPXC05XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2025	07/28/2026	1	1,759,718	6390		85,340		49,035		109,894			(36,340)		6,658		0001
Purchased Call/S&P 500 INDEX/SPXC05YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	12,772,000	6238.01		591,344		346,593		788,205			(246,935)		48,669		0001
Purchased Call/S&P 500 INDEX/SPX915DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	4,345,542	6467		183,893		114,422		220,809			(70,223)		17,059		0001
Purchased Call/S&P 500 INDEX/SPX915ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	6,784,000	6501.86		295,782		196,367		347,662			(101,295)		27,505		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/24/2025	07/29/2026	1	3,330,000	6900		180,260		123,119		180,694			(57,355)		12,629		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	1,353,812	.6615		68,066		48,323		75,591			(19,822)		5,691		0001
Purchased Call/S&P 500 INDEX/SPXC05ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	3,955,891	.6299		137,149		81,835		168,888			(55,387)		15,251		0001
Purchased Call/S&P 500 INDEX/SPXC05WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2025	07/14/2026	1	6,726,165	.6269		224,633		120,383		291,730			(104,294)		24,581		0001
Purchased Call/S&P 500 INDEX/SPX915ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	636,186	.6481		32,613		21,621		38,451			(11,200)		2,574		0001
Purchased Call/S&P 500 INDEX/SPXC05Z9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	07/31/2026	1	2,170,827	.6238		90,960		53,611		114,470			(37,395)		8,272		0001
Purchased Call/S&P 500 INDEX/SPX915FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/15/2026	1	4,296,000	6615.28		195,898		138,693		216,654			(57,428)		18,059		0001
Purchased Call/S&P 500 INDEX/SPXD057S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	2,725,000	6643.7		123,170		91,614		135,637			(32,219)		11,740		0001
Purchased Call/S&P 500 INDEX/SPXD17XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	3,194,566	6280.46		70,600		37,158		89,822			(33,656)		11,555		0001
Purchased Call/S&P 500 INDEX/SPX915GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	10,992,000	6604.72		515,525		381,288		575,820			(137,002)		47,094		0001
Purchased Call/S&P 500 INDEX/SPX915ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	7,984,048	.6449		328,602		207,873		409,897			(120,969)		31,689		0001
Purchased Call/S&P 500 INDEX/SPXE17D0S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,246,000	6664.36		97,701		70,786		106,236			(27,420)		9,551		0001
Purchased Call/S&P 500 INDEX/SPXJ00KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/28/2025	08/28/2026	1	3,723,000	6501.86		101,638		67,476		118,050			(34,808)		15,095		0001
Purchased Call/S&P 500 INDEX/SPXD17XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/07/2026	1	1,763,084	.6230		93,432		48,399		128,610			(45,043)		6,327		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	4,716,000	6466.91		194,299		125,215		234,891			(69,926)		18,840		0001
Purchased Call/S&P 500 INDEX/SPXE173SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	1,845,372	.6363		70,963		40,212		87,305			(30,998)		6,915		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	967,488	.6330		47,999		28,508		64,291			(19,516)		3,721		0001
Purchased Call/S&P 500 INDEX/SPXE174SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,346,002	6345.06		38,240		22,860		46,099			(15,401)		9,065		0001
Purchased Call/S&P 500 INDEX/SPX915DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	319,382	.6373		17,311		10,646		20,675			(6,677)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	1,832,632	6225.52		99,512		51,538		140,486			(47,984)		6,594		0001
Purchased Call/S&P 500 INDEX/SPXE173SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,168,000	6388.64		129,863		73,589		171,599			(56,726)		8,124		0001
Purchased Call/S&P 500 INDEX/SPX915FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/15/2026	1	4,123,000	6615.28		174,403		123,475		192,523			(51,126)		17,332		0001
Purchased Call/S&P 500 INDEX/SPX915BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	11,284,000	6279.35		488,597		247,701		650,238			(242,956)		39,950		0001
Purchased Call/S&P 500 INDEX/SPXD17XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	3,759,000	6280.46		211,632		111,385		295,442			(100,887)		13,596		0001
Purchased Call/S&P 500 INDEX/SPXD17WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	2,872,021	.6230		107,312		55,434		142,805			(51,887)		10,306		0001
Purchased Call/S&P 500 INDEX/SPXC05XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	6,331,142	.6389		266,708		151,555		338,887			(115,253)		23,724		0001
Purchased Call/S&P 500 INDEX/SPXE179SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	3,378,716	.6460		130,243		86,950		163,074			(43,414)		13,699		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	2,465,000	6481.4		138,533		90,829		172,577			(47,822)		9,973		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	08/03/2026	1	2,385,000	6238.01		69,881		41,197		90,116			(28,942)		9,152		0001
Purchased Call/S&P 500 INDEX/SPX915GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	5,077,000	6604.72		233,034		172,355		259,261			(61,930)		21,752		0001
Purchased Call/S&P 500 INDEX/SPX915ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	6,179,445	6481		347,223		230,193		414,056			(119,239)		25,002		0001
Purchased Call/S&P 500 INDEX/SPXC05XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	563,204	6389		30,252		17,191		39,725			(13,073)		2,110		0001
Purchased Call/S&P 500 INDEX/SPX915DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	7,081,000	6411.37		387,331		245,416		490,488			(142,198)		28,166		0001
Purchased Call/S&P 500 INDEX/SPXD17XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,077,000	6280.46		103,642		54,549		141,448			(49,408)		7,512		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	1,975,761	6466.91		49,987		32,361		58,520			(17,843)		7,944		0001
Purchased Call/S&P 500 INDEX/SPX915C0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/30/2026	1	11,115,986	6363		477,333		278,444		592,852			(200,637)		42,258		0001
Purchased Call/S&P 500 INDEX/SPXE178S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,848,000	6465.94		318,716		208,087		397,044			(110,896)		23,611		0001
Purchased Call/S&P 500 INDEX/SPXC05YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	2,266,000	6238.01		115,113		67,469		155,573			(48,069)		8,635		0001
Purchased Call/S&P 500 INDEX/SPXJ00DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/03/2025	07/02/2026	1	2,935,000	6279.35		161,425		81,837		223,882			(80,269)		10,391		0001
Purchased Call/S&P 500 INDEX/SPX915FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	7,733,262	6615		426,007		302,441		475,083			(124,057)		32,508		0001
Purchased Call/S&P 500 INDEX/SPXE178S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,833,000	6465.94		267,735		174,802		326,409			(93,157)		23,551		0001
Purchased Call/S&P 500 INDEX/SPXC05YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	3,000,675	6371		100,723		58,152		126,218			(42,614)		11,380		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	07/10/2026	1	4,175,000	6280.46		180,360		94,926		241,665			(85,980)		15,101		0001
Purchased Call/S&P 500 INDEX/SPXE171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,926,000	6296.79		131,963		72,707		172,815			(59,689)		10,857		0001
Purchased Call/S&P 500 INDEX/SPXE176SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	3,623,000	6370.17		215,569		138,537		282,550			(77,959)		14,473		0001
Purchased Call/S&P 500 INDEX/SPXE173S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	6,535,000	6388.64		292,768		165,902		371,482			(127,885)		24,488		0001
Purchased Call/S&P 500 INDEX/SPXE17ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	1,879,000	6502.08		96,581		65,814		116,434			(31,223)		7,729		0001
Purchased Call/S&P 500 INDEX/SPX915DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	3,752,000	6411.37		139,950		88,673		169,200			(51,379)		14,924		0001
Purchased Call/S&P 500 INDEX/SPXE171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/17/2026	1	3,274,370	6297		134,774		74,163		173,864			(60,648)		12,058		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	2,872,431	6299		165,327		98,648		215,772			(66,767)		11,074		0001
Purchased Call/S&P 500 INDEX/SPXE17ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	2,114,000	6502.08		126,840		86,434		155,844			(41,006)		8,695		0001
Purchased Call/S&P 500 INDEX/SPXE175SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	3,781,000	6466.58		218,920		135,091		276,750			(83,969)		14,843		0001
Purchased Call/S&P 500 INDEX/SPXE172SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	6,884,000	6363.35		324,236		183,225		417,976			(142,131)		25,795		0001
Purchased Call/S&P 500 INDEX/SPXN13YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	2,534,000	6449.15		59,549		37,567		69,951			(22,025)		10,058		0001
Purchased Call/S&P 500 INDEX/SPXE179SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	4,038,000	6460.26		238,242		159,267		299,939			(80,496)		16,474		0001
Purchased Call/S&P 500 INDEX/SPXN13YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/12/2026	1	2,584,750	6446		108,543		67,423		130,384			(41,563)		10,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE172S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	3,599,143	.6359		146,385		82,545		183,583			(64,345)		13,454		0001
Purchased Call/S&P 500 INDEX/SPX0134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	3,536,787	6600.35		77,809		55,517		85,313			(22,383)		14,925		0001
Purchased Call/S&P 500 INDEX/SPX915DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/14/2026	1	3,245,695	.6453		123,974		77,917		154,065			(46,146)		12,770		0001
Purchased Call/S&P 500 INDEX/SPX915ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	5,269,378	.6481		214,941		142,496		248,686			(73,812)		21,320		0001
Purchased Call/S&P 500 INDEX/SPXE171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	6,813,141	.6297		293,503		161,059		378,565			(132,524)		25,090		0001
Purchased Call/S&P 500 INDEX/SPXC05XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	5,696,000	6389.77		286,509		164,170		367,798			(122,453)		21,551		0001
Purchased Call/S&P 500 INDEX/SPX0130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	7,201,934	6460.26		160,603		107,365		186,836			(54,264)		29,382		0001
Purchased Call/S&P 500 INDEX/SPX0131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	1,050,563	6502.08		9,455		6,443		10,590			(3,057)		4,321		0001
Purchased Call/S&P 500 INDEX/SPXE171S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/16/2026	1	2,881,302	.6264		123,643		67,504		159,429			(56,542)		10,584		0001
Purchased Call/S&P 500 INDEX/SPX915ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	3,242,000	6370.17		164,369		105,634		207,357			(59,443)		12,951		0001
Purchased Call/S&P 500 INDEX/SPXD056SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	5,485,302	.6657		230,473		168,716		255,594			(62,050)		23,413		0001
Purchased Call/S&P 500 INDEX/SPXE17AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/31/2026	1	2,047,902	.6460		77,006		51,622		96,125			(25,456)		8,355		0001
Purchased Call/S&P 500 INDEX/SPX0132S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	2,657,000	6481.5		55,266		37,765		63,584			(17,764)		10,929		0001
Purchased Call/S&P 500 INDEX/SPX0133S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	6,539,840	6664.36		139,299		100,605		149,190			(39,417)		27,651		0001
Purchased Call/S&P 500 INDEX/SPXN13XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	9,583,660	6389.45		125,546		76,434		148,977			(49,603)		37,371		0001
Purchased Call/S&P 500 INDEX/SPXN13TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	2,159,742	6363.35		45,571		25,752		55,532			(19,976)		8,093		0001
Purchased Call/S&P 500 INDEX/SPX915ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	6,916,000	6370.17		319,519		205,342		399,050			(115,552)		27,628		0001
Purchased Call/S&P 500 INDEX/SPXN13YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	3,003,003	6449.8		59,760		37,350		70,003			(22,656)		11,815		0001
Purchased Call/S&P 500 INDEX/SPXD172SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	4,568,000	6243.76		168,102		90,303		220,365			(77,834)		16,737		0001
Purchased Call/S&P 500 INDEX/SPX915HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	8,736,466	.6644		483,381		359,506		527,067			(124,527)		37,431		0001
Purchased Call/S&P 500 INDEX/SPX0130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	7,882,000	6460.26		198,626		132,233		232,473			(67,664)		31,957		0001
Purchased Call/S&P 500 INDEX/SPXJ00D5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/03/2025	07/02/2026	1	2,830,000	6279.35		158,197		80,200		220,211			(78,664)		10,019		0001
Purchased Call/S&P 500 INDEX/SPX915DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	85,258	.6456		4,304		2,678		5,234			(1,644)		335		0001
Purchased Call/S&P 500 INDEX/SPX0131SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	1	3,954,768	6448.26		37,966		25,624		43,504			(12,378)		16,233		0001
Purchased Call/S&P 500 INDEX/SPXE173S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,785,000	6388.64		252,805		143,256		319,448			(110,428)		21,677		0001
Purchased Call/S&P 500 INDEX/SPX0130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	3,515,199	6460.26		32,691		21,764		37,320			(11,137)		14,252		0001
Purchased Call/S&P 500 INDEX/SPXN13XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	3,100,819	6466.58		61,396		37,886		71,917			(23,549)		12,173		0001
Purchased Call/S&P 500 INDEX/SPXN13SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	2,509,000	6296.79		63,478		34,974		79,449			(28,712)		9,309		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,133,338	6388.64		62,353		35,334		75,237			(27,237)		11,741		0001
Purchased Call/S&P 500 INDEX/SPXO133$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	7,407,000	6584.29		186,656		131,178		207,355			(56,407)		30,895		0001
Purchased Call/S&P 500 INDEX/SPXO133$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	4,114,043	6600.35		38,261		27,299		41,377			(11,006)		17,361		0001
Purchased Call/S&P 500 INDEX/SPXE170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	1	5,285,000	6296.79		299,660		163,980		406,829			(136,658)		19,463		0001
Purchased Call/S&P 500 INDEX/SPXE179$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	1	9,941,000	6460.26		457,286		304,433		557,640			(155,779)		40,305		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	3,225,000	6449.15		42,570		26,855		49,026			(15,745)		12,800		0001
Purchased Call/S&P 500 INDEX/SPXO135$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,778,991	6693.75		49,505		36,003		51,851			(13,563)		16,100		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,279,703	.6644		64,464		47,944		70,118			(16,607)		5,483		0001
Purchased Call/S&P 500 INDEX/SPXE178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2026	1	4,077,000	6465.94		152,888		99,819		183,204			(53,196)		16,461		0001
Purchased Call/S&P 500 INDEX/SPXO132$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,732,502	6481.5		33,437		22,849		38,380			(10,748)		7,126		0001
Purchased Call/S&P 500 INDEX/SPXC05YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2025	07/28/2026	1	1,255,668	.6390		61,943		35,690		81,775			(26,279)		4,751		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	1	3,041,000	6263.7		111,605		60,260		144,587			(51,369)		11,171		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/18/2026	1	3,521,236	.6449		144,652		91,760		182,144			(52,999)		13,976		0001
Purchased Call/S&P 500 INDEX/SPXE176S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	1	4,428,669	6395.78		58,458		37,201		68,520			(21,301)		17,654		0001
Purchased Call/S&P 500 INDEX/SPXE17A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	1	3,419,000	6448.26		45,131		30,460		51,791			(14,714)		14,034		0001
Purchased Call/S&P 500 INDEX/SPXE175$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2026	1	3,675,000	6449.8		129,360		81,251		155,713			(48,642)		14,555		0001
Purchased Call/S&P 500 INDEX/SPXE179$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	1	3,351,000	6460.26		185,310		123,368		230,984			(63,128)		13,586		0001
Purchased Call/S&P 500 INDEX/SPXE170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/15/2026	1	2,573,567	.6244		137,277		73,948		185,233			(63,359)		9,429		0001
Purchased Call/S&P 500 INDEX/SPX915GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	929,735	.6664		47,990		34,853		52,182			(13,197)		3,931		0001
Purchased Call/S&P 500 INDEX/SPXC05YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	08/03/2026	1	3,100,000	6238.01		143,530		84,615		191,144			(59,446)		11,896		0001
Purchased Call/S&P 500 INDEX/SPXN13T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	2,496,000	6388.64		44,429		25,176		53,359			(19,407)		9,353		0001
Purchased Call/S&P 500 INDEX/SPXO133$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	7,174,274	6584.29		93,983		66,049		103,173			(28,401)		29,924		0001
Purchased Call/S&P 500 INDEX/SPXC05YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	6,020,000	6238.01		264,278		154,896		350,129			(110,358)		22,940		0001
Purchased Call/S&P 500 INDEX/SPXE177S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	3,139,000	6466.91		150,358		97,339		184,087			(53,670)		12,620		0001
Purchased Call/S&P 500 INDEX/SPXE175$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2026	1	3,626,000	6466.58		165,708		102,255		203,382			(63,559)		14,235		0001
Purchased Call/S&P 500 INDEX/SPXO137$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	9,630,537	6643.7		126,160		93,569		134,924			(33,273)		41,261		0001
Purchased Call/S&P 500 INDEX/SPXE174S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/31/2026	1	2,752,323	6339.39		61,927		36,196		75,375			(25,959)		10,488		0001
Purchased Call/S&P 500 INDEX/SPXE173$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	1	2,253,000	6388.64		82,910		47,279		103,120			(35,920)		8,504		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17W9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,616,646	6225.52		79,205		41,021		101,859			(38,192)		13,012		0001
Purchased Call/S&P 500 INDEX/SPX915G9W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	2,619,000	6661.21		156,092		116,532		168,979			(39,771)		11,304		0001
Purchased Call/S&P 500 INDEX/SPX915F9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	3,064,000	6584.29		156,570		110,034		178,021			(47,315)		12,780		0001
Purchased Call/S&P 500 INDEX/SPXE174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	4,958,000	.6340		217,160		131,138		277,955			(86,864)		19,202		0001
Purchased Call/S&P 500 INDEX/SPXC05Z9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	7,511,000	6299.19		328,982		195,758		427,348			(133,395)		28,957		0001
Purchased Call/S&P 500 INDEX/SPXE178$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,502,000	6501.86		146,617		97,338		180,302			(50,211)		10,144		0001
Purchased Call/S&P 500 INDEX/SPXE174$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,665,155	.6340		43,442		26,234		52,424			(17,377)		10,322		0001
Purchased Call/S&P 500 INDEX/SPXE176$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	5,782,000	6466.91		165,943		106,941		195,755			(59,721)		23,098		0001
Purchased Call/S&P 500 INDEX/SPX0132$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2026	1	5,456,392	6532.04		113,493		78,788		127,998			(34,825)		22,714		0001
Purchased Call/S&P 500 INDEX/SPXE178$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,514,000	6460.26		191,845		127,719		232,254			(65,354)		18,302		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	1,042,936	.6260		51,579		27,298		69,189			(24,289)		3,772		0001
Purchased Call/S&P 500 INDEX/SPX0130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	3,861,000	6481.4		50,579		33,162		57,834			(17,460)		15,621		0001
Purchased Call/S&P 500 INDEX/SPX0133$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,858,000	6584.29		46,300		32,538		51,049			(13,992)		11,921		0001
Purchased Call/S&P 500 INDEX/SPXC05Y9$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	2,571,000	6339.39		110,296		64,467		140,074			(46,234)		9,797		0001
Purchased Call/S&P 500 INDEX/SPXN13X9W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	3,135,000	6466.58		111,293		68,676		133,462			(42,688)		12,307		0001
Purchased Call/S&P 500 INDEX/SPX0135$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	2,493,000	6664.36		69,056		49,874		74,164			(19,541)		10,541		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	2,679,953	.6411		104,345		66,297		128,967			(38,126)		10,660		0001
Purchased Call/S&P 500 INDEX/SPX915G9Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,803,089	.6605		74,646		55,517		80,012			(19,230)		7,725		0001
Purchased Call/S&P 500 INDEX/SPXD17V$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,488,000	6198.01		55,234		27,541		71,759			(27,692)		8,784		0001
Purchased Call/S&P 500 INDEX/SPX0133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,254,000	6606.76		54,321		38,609		59,448			(15,776)		9,494		0001
Purchased Call/S&P 500 INDEX/SPX0137$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	4,029,004	6661.21		41,096		30,680		43,689			(10,471)		17,390		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	1	6,006,000	6411.37		153,153		97,039		182,985			(56,226)		23,890		0001
Purchased Call/S&P 500 INDEX/SPXD17X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	3,604,576	.6226		145,873		75,757		192,792			(70,131)		12,969		0001
Purchased Call/S&P 500 INDEX/SPX0131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	2,958,000	6415.54		68,626		46,129		80,990			(22,562)		12,117		0001
Purchased Call/S&P 500 INDEX/SPXE179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	3,242,000	6460.26		147,511		98,612		179,801			(49,840)		13,226		0001
Purchased Call/S&P 500 INDEX/SPX915E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2025	09/11/2026	1	8,206,000	6587.47		375,014		262,822		423,067			(114,045)		34,227		0001
Purchased Call/S&P 500 INDEX/SPX915F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	13,567,000	6584.29		618,655		434,777		700,805			(186,956)		56,588		0001
Purchased Call/S&P 500 INDEX/SPX0130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	2,475,648	6481.4		40,106		26,295		46,101			(13,845)		10,016		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	1	1,595,447	6373.45		15,316		9,367		18,140			(5,959)		6,235		0001
Purchased Call/S&P 500 INDEX/SPXE179SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	1	2,955,000	6415.54		134,748		90,574		166,047			(44,301)		12,105		0001
Purchased Call/S&P 500 INDEX/SPX915DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/12/2026	1	4,582,935	6446		196,755		121,205		235,570			(75,675)		17,951		0001
Purchased Call/S&P 500 INDEX/SPX915DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	2,945,000	6468.54		128,108		79,845		153,749			(48,786)		11,587		0001
Purchased Call/S&P 500 INDEX/SPX0137SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	01/08/2026	1	6,650,000	6000		32,130		2,295		153			(29,560)		4,922		0001
Purchased Call/S&P 500 INDEX/SPXE17ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	5,498,118	6416		237,286		159,939		289,318			(77,574)		22,523		0001
Purchased Call/S&P 500 INDEX/SPXE170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	2,680,864	6264		98,975		53,886		124,935			(45,409)		9,848		0001
Purchased Call/S&P 500 INDEX/SPXN13TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	4,671,000	6388.64		126,117		71,466		153,545			(55,090)		17,503		0001
Purchased Call/S&P 500 INDEX/SPXD050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/05/2026	1	1,280,029	6299		75,009		45,257		94,639			(30,045)		4,935		0001
Purchased Call/S&P 500 INDEX/SPX0135SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	4,985,000	6693.75		125,124		90,999		132,367			(34,280)		21,238		0001
Purchased Call/S&P 500 INDEX/SPXJ000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	09/22/2025	04/22/2026	1	3,320,000	6750		178,570		94,387		161,522			(84,231)		9,195		0001
Purchased Call/S&P 500 INDEX/SPX0135SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	3,230,000	6664.36		74,613		54,058		79,886			(20,940)		13,735		0001
Purchased Call/S&P 500 INDEX/SPXD17YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,635,000	6259.75		154,809		81,705		202,271			(73,577)		16,764		0001
Purchased Call/S&P 500 INDEX/SPX0134S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	5,276,000	6600.35		132,955		94,863		146,377			(38,247)		22,265		0001
Purchased Call/S&P 500 INDEX/SPXD056S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	1	2,332,000	6637.97		94,679		69,379		104,440			(25,421)		9,973		0001
Purchased Call/S&P 500 INDEX/SPX0130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	2,825,773	6481.4		26,280		17,230		29,817			(9,072)		11,433		0001
Purchased Call/S&P 500 INDEX/SPXE179SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/27/2026	1	1,249,276	6481		66,365		44,120		83,168			(22,670)		5,055		0001
Purchased Call/S&P 500 INDEX/SPXE17CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2025	09/16/2026	1	1,997,000	6606.76		111,433		79,200		126,957			(32,361)		8,411		0001
Purchased Call/S&P 500 INDEX/SPX915DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/07/2026	1	1,546,247	6389		67,015		40,808		80,124			(26,247)		5,989		0001
Purchased Call/S&P 500 INDEX/SPXD17WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	2,967,608	6198		157,291		79,303		217,752			(78,645)		10,478		0001
Purchased Call/S&P 500 INDEX/SPXE17BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	8,715,000	6512.61		401,762		277,802		478,000			(124,381)		36,207		0001
Purchased Call/S&P 500 INDEX/SPXE173SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	6,764,000	6388.64		373,373		211,578		486,785			(163,094)		25,346		0001
Purchased Call/S&P 500 INDEX/SPXE17BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	4,307,000	6512.61		177,448		122,698		209,221			(54,936)		17,894		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	2,303,588	6260		87,253		46,178		113,319			(41,089)		8,332		0001
Purchased Call/S&P 500 INDEX/SPXD17XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	8,360,000	6263.26		361,988		188,473		486,778			(173,556)		30,158		0001
Purchased Call/S&P 500 INDEX/SPXE17ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	548,491	6416		27,974		18,855		34,792			(9,145)		2,247		0001
Purchased Call/S&P 500 INDEX/SPXE17CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	2,093,912	6585		71,728		50,549		79,544			(21,260)		8,734		0001
Purchased Call/S&P 500 INDEX/SPX0133SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,206,000	6584.29		60,665		42,634		67,529			(18,333)		9,201		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE179ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	685,537	.6502		33,329		22,188		41,616			(11,354)		2,779		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,773,000	6238.01		271,584		159,178		375,196			(113,409)		18,188		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	5,975,000	6299.19		154,155		91,729		192,371			(62,507)		23,035		0001
Purchased Call/S&P 500 INDEX/SPX0131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	2,704,000	6460.26		43,805		29,324		50,634			(14,760)		11,054		0001
Purchased Call/S&P 500 INDEX/SPXE170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	8,920,000	6297.36		423,700		231,216		557,518			(193,857)		32,849		0001
Purchased Call/S&P 500 INDEX/SPXE172$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	2,206,000	6358.91		82,725		46,262		104,456			(36,490)		8,246		0001
Purchased Call/S&P 500 INDEX/SPX0131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	4,295,000	6502.08		108,664		74,048		124,444			(35,130)		17,666		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	2,195,000	6238.01		95,263		56,161		125,977			(39,455)		8,423		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	3,783,000	6395.78		176,288		112,183		220,090			(64,236)		15,080		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	3,181,000	6238.01		120,242		70,475		157,249			(50,211)		12,121		0001
Purchased Call/S&P 500 INDEX/SPX0133$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	1,774,428	6664.36		15,970		11,570		16,799			(4,482)		7,545		0001
Purchased Call/S&P 500 INDEX/SPXD17X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,472,000	6263.26		148,073		77,096		210,661			(70,994)		8,918		0001
Purchased Call/S&P 500 INDEX/SPX915G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/17/2026	1	1,573,147	.6600		88,897		64,135		95,853			(25,224)		6,639		0001
Purchased Call/S&P 500 INDEX/SPXE175$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	4,468,000	6445.76		165,763		101,832		201,882			(64,034)		17,501		0001
Purchased Call/S&P 500 INDEX/SPXE176$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/17/2026	1	4,603,000	6449.8		211,278		132,703		260,138			(79,445)		18,230		0001
Purchased Call/S&P 500 INDEX/SPX0130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	7,188,996	6460.26		94,176		62,957		108,315			(31,820)		29,329		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/13/2026	1	2,353,835	.6467		81,572		50,756		97,411			(31,150)		9,240		0001
Purchased Call/S&P 500 INDEX/SPX0132$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/10/2026	1	1,678,734	.6532		58,172		40,720		64,587			(17,739)		6,988		0001
Purchased Call/S&P 500 INDEX/SPXE17B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	1,969,000	6495.15		72,262		49,767		85,220			(22,570)		8,164		0001
Purchased Call/S&P 500 INDEX/SPX0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	5,557,000	6460.26		133,924		89,158		156,070			(45,622)		22,530		0001
Purchased Call/S&P 500 INDEX/SPX915F$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	9,851,000	6631.96		427,533		307,919		468,754			(121,818)		41,651		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	1	2,246,000	6370.17		55,476		35,652		66,800			(20,063)		8,972		0001
Purchased Call/S&P 500 INDEX/SPXE17F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/24/2026	1	2,090,961	.6638		68,711		50,770		77,008			(18,310)		8,942		0001
Purchased Call/S&P 500 INDEX/SPXN13V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/31/2026	1	2,183,304	.6238		77,322		45,446		94,988			(31,914)		8,320		0001
Purchased Call/S&P 500 INDEX/SPXC05X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	4,649,000	6389.77		218,503		125,203		278,621			(93,388)		17,590		0001
Purchased Call/S&P 500 INDEX/SPXN13T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	4,725,000	6363.35		119,070		67,286		146,192			(52,195)		17,705		0001
Purchased Call/S&P 500 INDEX/SPXE175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/14/2026	1	3,295,000	6468.54		43,165		26,903		50,064			(16,438)		12,964		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	783,316	.6263		38,001		19,951		50,954			(18,165)		2,826		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,923,000	6389.45		134,890		81,684		164,390			(53,734)		19,067		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	2,491,000	6468.54		62,773		39,125		73,645			(23,905)		9,801		0001
Purchased Call/S&P 500 INDEX/SPXN13T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	1,168,217	6363.35		10,047		5,677		12,060			(4,404)		4,377		0001
Purchased Call/S&P 500 INDEX/SPXO135$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	3,055,000	6664.36		51,324		37,185		54,715			(14,404)		12,991		0001
Purchased Call/S&P 500 INDEX/SPX915D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	1,982,143	.6373		117,552		72,289		141,759			(45,337)		7,747		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	1,935,177	.6363		99,574		58,085		127,438			(41,854)		7,357		0001
Purchased Call/S&P 500 INDEX/SPXC05X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	2,423,853	.6306		132,605		73,629		178,536			(59,017)		9,016		0001
Purchased Call/S&P 500 INDEX/SPXE17E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	4,578,525	.6694		176,787		128,927		194,686			(48,082)		19,506		0001
Purchased Call/S&P 500 INDEX/SPXN13T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	2,826,000	6388.64		67,259		38,113		81,516			(29,380)		10,589		0001
Purchased Call/S&P 500 INDEX/SPXC05X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	1,918,000	6389.77		69,432		39,785		86,332			(29,675)		7,257		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	3,875,000	6339.39		223,975		130,911		297,023			(93,885)		14,766		0001
Purchased Call/S&P 500 INDEX/SPXD17X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,864,044	.6226		100,854		52,377		138,808			(48,487)		6,707		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,085,000	6259.75		82,678		43,958		106,337			(38,974)		11,246		0001
Purchased Call/S&P 500 INDEX/SPXD17I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	2,878,251	.6230		150,663		77,829		209,957			(72,848)		10,328		0001
Purchased Call/S&P 500 INDEX/SPXD17X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	3,166,000	6263.26		96,880		50,441		126,130			(46,449)		11,421		0001
Purchased Call/S&P 500 INDEX/SPXE17C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/11/2026	1	7,840,000	6584.29		283,808		199,454		320,734			(85,766)		32,701		0001
Purchased Call/S&P 500 INDEX/SPXE174$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,630,680	.6345		55,440		33,418		70,352			(22,237)		6,301		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	4,499,000	6243.76		113,375		60,904		145,012			(52,494)		16,484		0001
Purchased Call/S&P 500 INDEX/SPXE173$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	3,343,000	6370.86		126,031		72,563		157,335			(53,520)		12,679		0001
Purchased Call/S&P 500 INDEX/SPXE17ES$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	3,761,000	6693.75		110,573		80,417		117,986			(30,294)		16,023		0001
Purchased Call/S&P 500 INDEX/SPXE17ES$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	1,065,964	.6694		51,520		37,572		56,988			(14,012)		4,541		0001
Purchased Call/S&P 500 INDEX/SPXE17C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	8,645,501	.6585		373,811		263,438		418,467			(110,797)		36,060		0001
Purchased Call/S&P 500 INDEX/SPXE17E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	3,105,900	.6694		108,771		79,325		119,503			(29,583)		13,232		0001
Purchased Call/S&P 500 INDEX/SPXE173$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	4,968,000	6362.9		219,586		127,033		278,342			(92,647)		18,886		0001
Purchased Call/S&P 500 INDEX/SPXD057$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	9,820,000	6643.7		464,486		345,485		511,431			(121,500)		42,308		0001
Purchased Call/S&P 500 INDEX/SPXE179$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	10,129,898	.6502		391,650		260,736		477,188			(133,419)		41,071		0001
Purchased Call/S&P 500 INDEX/SPXO135$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	11,016,020	6664.36		144,310		104,224		153,139			(40,835)		46,577		0001
Purchased Call/S&P 500 INDEX/SPXE17C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	2,541,609	.6584		96,959		68,331		107,947			(28,739)		10,601		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,517,528	6584.29		50,099		35,208		55,316			(15,140)		10,501		0001
Purchased Call/S&P 500 INDEX/SPX0130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	1	1,366,417	6501.86		12,708		8,436		14,320			(4,352)		5,540		0001
Purchased Call/S&P 500 INDEX/SPXE17A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	5,885,297	6460		240,577		160,609		303,206			(80,192)		23,861		0001
Purchased Call/S&P 500 INDEX/SPX915B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	530,815	6198		27,768		14,039		36,372			(13,846)		1,874		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	4,500,967	6339		175,491		102,857		245,931			(73,282)		17,151		0001
Purchased Call/S&P 500 INDEX/SPXE172$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/21/2026	1	2,238,488	6306		91,182		50,769		114,163			(40,441)		8,326		0001
Purchased Call/S&P 500 INDEX/SPX0137$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	4,623,000	6661.21		60,561		45,212		64,287			(15,431)		19,954		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,320,000	6259.75		155,376		82,610		210,833			(73,243)		12,102		0001
Purchased Call/S&P 500 INDEX/SPXD17X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	2,041,823	6263		82,370		43,244		107,964			(39,375)		7,366		0001
Purchased Call/S&P 500 INDEX/SPXD050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2025	08/07/2026	1	8,231,000	6389.45		386,034		233,765		492,233			(153,777)		31,879		0001
Purchased Call/S&P 500 INDEX/SPXD17V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,789,000	6198.01		81,997		40,885		108,093			(41,111)		9,847		0001
Purchased Call/S&P 500 INDEX/SPXE17E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	3,850,917	6637.97		96,658		70,829		105,604			(25,952)		16,468		0001
Purchased Call/S&P 500 INDEX/SPXJ000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/22/2025	02/06/2026	1	6,640,000	6400		55,170		14,712		12,407			(40,270)		10,570		0001
Purchased Call/S&P 500 INDEX/SPXE17A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/03/2026	1	4,171,106	6448		239,208		162,794		288,796			(77,545)		17,122		0001
Purchased Call/S&P 500 INDEX/SPXE178S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,364,316	6465.94		119,624		78,102		139,794			(41,623)		21,658		0001
Purchased Call/S&P 500 INDEX/SPXE17F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/25/2026	1	6,180,000	6643.7		146,466		108,629		159,166			(38,628)		26,478		0001
Purchased Call/S&P 500 INDEX/SPXE17A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	4,353,000	6502.08		200,238		136,450		238,919			(64,734)		17,904		0001
Purchased Call/S&P 500 INDEX/SPXE179$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	6,769,000	6460.26		163,133		109,205		190,798			(54,969)		27,672		0001
Purchased Call/S&P 500 INDEX/SPXE17E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	9,505,125	6694		389,250		283,873		429,220			(105,868)		40,495		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	2,287,000	6225.52		130,816		67,751		186,435			(63,079)		8,228		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2025	07/16/2026	1	3,761,000	6263.7		213,249		115,143		293,749			(98,153)		13,815		0001
Purchased Call/S&P 500 INDEX/SPXD052$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/18/2025	08/14/2026	1	3,450,643	6450		115,437		72,349		138,229			(43,169)		13,576		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	9,584,000	6481.5		438,947		299,947		532,021			(141,090)		39,420		0001
Purchased Call/S&P 500 INDEX/SPXE176$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	6,576,000	6466.91		286,714		184,771		348,160			(103,185)		26,270		0001
Purchased Call/S&P 500 INDEX/SPXE178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	5,634,405	6439		192,570		125,543		228,061			(67,188)		22,701		0001
Purchased Call/S&P 500 INDEX/SPXE17D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	1	2,659,941	6600		91,598		65,900		100,182			(26,171)		11,225		0001
Purchased Call/S&P 500 INDEX/SPXE173$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,787,000	6362.9		157,539		91,138		198,177			(66,469)		14,397		0001
Purchased Call/S&P 500 INDEX/SPXD053$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/25/2025	08/25/2026	1	2,343,000	6439.32		62,324		40,519		74,169			(21,856)		9,440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	2,475,703	6448.26		51,742		34,922		60,187			(16,869)		10,162		0001
Purchased Call/S&P 500 INDEX/SPXD17W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,069,000	6227.42		125,175		63,283		180,922			(62,416)		7,325		0001
Purchased Call/S&P 500 INDEX/SPXE172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	422,395	.6359		20,884		11,776		26,769			(9,180)		1,579		0001
Purchased Call/S&P 500 INDEX/SPXE17BS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,371,919	6587.47		40,797		28,592		45,036			(12,407)		9,893		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,720,000	6259.75		178,188		94,739		242,644			(83,996)		13,560		0001
Purchased Call/S&P 500 INDEX/SPXE17E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	9,342,000	6656.92		426,929		311,670		468,221			(115,797)		39,875		0001
Purchased Call/S&P 500 INDEX/SPXD050$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	6,447,780	.6340		283,458		171,650		350,620			(112,916)		24,972		0001
Purchased Call/S&P 500 INDEX/SPXE17CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/14/2026	1	3,921,000	6584.29		98,809		69,684		110,392			(29,616)		16,451		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	3,473,000	6339.39		153,159		89,520		195,116			(64,201)		13,234		0001
Purchased Call/S&P 500 INDEX/SPXC05X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	2,389,000	6389.77		107,027		61,327		135,548			(45,743)		9,039		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,371,000	6259.75		172,258		91,586		236,968			(81,201)		12,288		0001
Purchased Call/S&P 500 INDEX/SPXD051$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,598,000	6373.45		110,155		67,368		139,221			(42,855)		10,153		0001
Purchased Call/S&P 500 INDEX/SPXE171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/21/2026	1	6,286,683	.6306		252,440		140,167		325,579			(112,350)		23,384		0001
Purchased Call/S&P 500 INDEX/SPXE17FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/25/2026	1	5,230,000	6643.7		171,021		126,841		187,020			(45,104)		22,407		0001
Purchased Call/S&P 500 INDEX/SPXE17DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/16/2026	1	1,836,679	.6607		62,767		45,108		68,727			(17,983)		7,736		0001
Purchased Call/S&P 500 INDEX/SPXE171$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	2,304,634	.6297		78,459		43,054		99,040			(35,426)		8,487		0001
Purchased Call/S&P 500 INDEX/SPX915C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2026	1	11,073,000	6225.52		480,568		248,889		648,635			(231,726)		39,840		0001
Purchased Call/S&P 500 INDEX/SPXD17W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	2,698,000	6229.98		132,472		68,243		182,954			(64,240)		9,682		0001
Purchased Call/S&P 500 INDEX/SPXE170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	5,480,738	.6264		226,065		123,080		288,125			(103,717)		20,132		0001
Purchased Call/S&P 500 INDEX/SPXD051$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	3,830,443	.6373		150,364		92,212		179,511			(58,245)		14,970		0001
Purchased Call/S&P 500 INDEX/SPXE175$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/11/2026	1	4,927,000	6373.45		124,160		75,933		151,298			(48,303)		19,256		0001
Purchased Call/S&P 500 INDEX/SPX0135$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	4,474,000	6664.36		79,190		57,193		84,572			(22,408)		18,916		0001
Purchased Call/S&P 500 INDEX/SPX0137$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,556,998	6688.46		46,597		34,915		48,883			(11,745)		15,381		0001
Purchased Call/S&P 500 INDEX/SPXE17DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	3,136,000	6664.36		141,120		102,244		153,940			(39,606)		13,335		0001
Purchased Call/S&P 500 INDEX/SPXE176$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	6,137,000	6466.91		227,069		146,333		272,053			(81,720)		24,516		0001
Purchased Call/S&P 500 INDEX/SPXE17BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	2,619,000	6512.61		34,309		23,723		38,845			(10,622)		10,881		0001
Purchased Call/S&P 500 INDEX/SPXD051$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	218,637	.6389		10,872		6,602		14,055			(4,276)		847		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/16/2025	07/16/2026	1	4,463,000	6263.7		261,532		141,213		362,362			(120,376)		16,394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE177S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,883,000	6466.91		195,703		126,120		241,293			(70,432)		15,512		0001
Purchased Call/S&P 500 INDEX/SPXE178S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	4,017,580	6467		217,929		140,834		274,989			(77,271)		16,050		0001
Purchased Call/S&P 500 INDEX/SPXE178SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	3,318,000	6501.86		185,808		123,356		227,207			(63,633)		13,453		0001
Purchased Call/S&P 500 INDEX/SPXD17VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	321,936	6205		15,535		7,724		21,753			(7,810)		1,134		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/27/2026	1	3,592,000	6481.4		156,252		102,446		188,690			(53,939)		14,533		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	3,341,000	6481.5		192,776		131,730		240,688			(61,964)		13,742		0001
Purchased Call/S&P 500 INDEX/SPXE178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,354,000	6460.26		124,960		83,191		147,383			(42,569)		17,653		0001
Purchased Call/S&P 500 INDEX/SPXD17W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	3,321,000	6229.98		83,357		42,942		107,926			(40,422)		11,917		0001
Purchased Call/S&P 500 INDEX/SPXD17VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	4,273,000	6198.01		55,976		27,911		71,197			(28,065)		15,087		0001
Purchased Call/S&P 500 INDEX/SPXD052$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	6,288,555	6450		247,514		155,127		300,010			(92,560)		24,742		0001
Purchased Call/S&P 500 INDEX/SPXE17A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	4,202,179	6416		235,826		158,955		297,284			(77,097)		17,214		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	1,659,147	6280		86,708		45,762		120,715			(41,210)		6,001		0001
Purchased Call/S&P 500 INDEX/SPXE17C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,868,000	6587.47		127,913		89,645		146,242			(38,900)		11,962		0001
Purchased Call/S&P 500 INDEX/SPXE173$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	3,148,000	6370.86		188,250		108,387		250,153			(79,942)		11,939		0001
Purchased Call/S&P 500 INDEX/SPXD053$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	1,734,093	6495		67,391		44,990		85,626			(22,464)		7,031		0001
Purchased Call/S&P 500 INDEX/SPXD17VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,584,000	6198.01		61,241		30,536		79,698			(30,704)		9,123		0001
Purchased Call/S&P 500 INDEX/SPXE17B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	6,241,405	6488		265,223		181,741		316,362			(83,755)		25,672		0001
Purchased Call/S&P 500 INDEX/SPXD17VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,219,000	6227.42		80,106		40,498		106,519			(39,943)		7,856		0001
Purchased Call/S&P 500 INDEX/SPXD054$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,185,228	6495.15		72,299		49,793		90,108			(22,581)		4,914		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,269,699	6664.36		44,486		32,231		47,643			(12,485)		9,651		0001
Purchased Call/S&P 500 INDEX/SPXE177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	24,656	6466.91		1,605		1,034		2,058			(578)		98		0001
Purchased Call/S&P 500 INDEX/SPXE170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	4,834,000	6297.36		158,555		86,525		200,746			(72,544)		17,802		0001
Purchased Call/S&P 500 INDEX/SPXE177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	2,445,362	6466.91		44,506		28,812		51,414			(15,886)		9,832		0001
Purchased Call/S&P 500 INDEX/SPXE171S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	6,433,000	6296.79		312,001		171,901		412,716			(141,123)		23,869		0001
Purchased Call/S&P 500 INDEX/SPXE170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,058,000	6297.36		125,126		68,282		171,643			(57,250)		7,579		0001
Purchased Call/S&P 500 INDEX/SPXE17ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	2,155,000	6656.92		112,060		81,807		123,380			(30,394)		9,198		0001
Purchased Call/S&P 500 INDEX/SPXE173$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	4,608,000	6370.86		255,283		146,981		334,550			(108,408)		17,476		0001
Purchased Call/S&P 500 INDEX/SPXE170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	4,747,000	6296.79		214,090		117,155		280,557			(97,634)		17,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00L5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	2,444,000	6481.5		54,257		37,075		63,079			(17,440)		10,052		0001
Purchased Call/S&P 500 INDEX/SPXE17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/18/2026	1	168,914	.6664		8,632		6,252		9,267			(2,391)		714		0001
Purchased Call/S&P 500 INDEX/SPXE170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/18/2026	1	2,300,000	6631.96		70,840		51,021		77,844			(20,185)		9,725		0001
Purchased Call/S&P 500 INDEX/SPXE17ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/18/2026	1	2,539,121	.6664		86,559		62,689		92,397			(23,978)		10,736		0001
Purchased Call/S&P 500 INDEX/SPXE179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	1	3,932,215	.6500		129,355		86,117		155,501			(44,066)		15,943		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2025	07/31/2026	1	2,283,112	.6238		90,563		53,228		112,153			(37,379)		8,700		0001
Purchased Call/S&P 500 INDEX/SPXD053S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	3,106,000	6439.32		50,317		32,713		58,921			(17,645)		12,514		0001
Purchased Call/S&P 500 INDEX/SPXE179SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2026	1	3,682,000	6460.26		173,422		115,934		212,010			(58,595)		15,021		0001
Purchased Call/S&P 500 INDEX/SPXE170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/15/2026	1	2,578,673	.6244		107,789		58,548		136,624			(49,589)		9,448		0001
Purchased Call/S&P 500 INDEX/SPXJ00L9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	5,171,000	6481.5		186,673		127,560		221,775			(60,002)		21,269		0001
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2026	1	5,666,335	.6463		312,265		194,298		389,816			(119,244)		22,244		0001
Purchased Call/S&P 500 INDEX/SPXE17BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	5,039,610	6495.15		234,342		161,392		281,896			(73,192)		20,896		0001
Purchased Call/S&P 500 INDEX/SPXE177SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2026	1	2,262,000	6439.32		126,672		82,354		160,792			(44,422)		9,114		0001
Purchased Call/S&P 500 INDEX/SPXD051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,366,000	6373.45		111,202		68,008		142,284			(43,262)		9,247		0001
Purchased Call/S&P 500 INDEX/SPXD050S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	4,635,000	6389.45		175,667		106,376		219,085			(69,977)		17,951		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2026	1	5,640,000	6238.01		141,000		83,124		180,555			(58,398)		21,643		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/25/2026	1	1,564,755	.6439		63,931		41,794		75,846			(22,191)		6,304		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	07/06/2026	1	3,518,000	6279.35		186,102		95,358		256,056			(91,534)		12,590		0001
Purchased Call/S&P 500 INDEX/SPXE17ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	1	4,223,140	6637.97		91,220		66,844		99,362			(24,492)		18,060		0001
Purchased Call/S&P 500 INDEX/SPXD054S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/04/2026	1	2,586,119	.6482		109,095		74,964		127,738			(34,244)		10,637		0001
Purchased Call/S&P 500 INDEX/SPXD051SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	507,021	.6373		26,843		16,462		32,962			(10,398)		1,982		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	1	4,940,000	6243.76		110,162		59,178		139,891			(51,007)		18,100		0001
Purchased Call/S&P 500 INDEX/SPXE171SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/21/2026	1	13,569,651	.6306		578,673		321,307		751,179			(257,541)		50,474		0001
Purchased Call/S&P 500 INDEX/SPXE17BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	1	2,482,000	6587.47		64,780		45,400		72,271			(19,700)		10,352		0001
Purchased Call/S&P 500 INDEX/SPXE170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2026	1	5,750,077	.6264		252,230		137,325		323,418			(115,721)		21,122		0001
Purchased Call/S&P 500 INDEX/SPXD17WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/07/2026	1	5,307,943	.6230		176,023		90,929		231,746			(85,110)		19,047		0001
Purchased Call/S&P 500 INDEX/SPXE170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	1	11,318,000	6296.79		496,860		271,893		649,325			(226,590)		41,680		0001
Purchased Call/S&P 500 INDEX/SPXE17ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	3,215,000	6693.75		187,756		136,550		200,883			(51,440)		13,697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	3,515,000	6198.01		209,143		104,283		303,833			(104,858)		12,410		0001
Purchased Call/S&P 500 INDEX/SPXD053$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	1,991,892	6439.32		42,626		27,713		50,196			(14,948)		8,025		0001
Purchased Call/S&P 500 INDEX/SPXD051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	3,395,000	6373.45		188,762		115,441		248,534			(73,436)		13,268		0001
Purchased Call/S&P 500 INDEX/SPXE17A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	3,472,111	.6502		114,020		77,913		136,497			(36,649)		14,281		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	2,750,142	6225.52		163,908		84,889		236,132			(79,035)		9,895		0001
Purchased Call/S&P 500 INDEX/SPXD050$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	4,478,000	6389.45		256,142		155,943		336,330			(101,200)		17,462		0001
Purchased Call/S&P 500 INDEX/SPXE17DS$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	7,958,352	.6632		345,492		249,522		375,718			(97,763)		33,649		0001
Purchased Call/S&P 500 INDEX/SPXE177$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	72,228	6466.91		4,543		2,928		5,796			(1,635)		289		0001
Purchased Call/S&P 500 INDEX/SPXE17BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	4,667,282	.6482		176,155		120,708		207,708			(55,628)		19,197		0001
Purchased Call/S&P 500 INDEX/SPXE17ES$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	3,799,000	6656.92		141,703		103,447		154,741			(38,434)		16,216		0001
Purchased Call/S&P 500 INDEX/SPXD050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	4,523,000	6389.45		207,153		126,118		263,052			(81,845)		17,637		0001
Purchased Call/S&P 500 INDEX/SPXD051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	6,542,449	6449.8		86,360		54,243		99,835			(32,473)		25,911		0001
Purchased Call/S&P 500 INDEX/SPXD051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	3,616,429	.6389		152,656		92,699		193,164			(60,047)		14,006		0001
Purchased Call/S&P 500 INDEX/SPXD050$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	3,440,000	6389.45		164,432		100,109		209,878			(64,966)		13,414		0001
Purchased Call/S&P 500 INDEX/SPXD17I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	4,732,000	6227.42		216,252		109,328		296,635			(107,830)		16,753		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,573,000	6259.75		219,047		115,608		298,448			(104,107)		16,540		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	871,748	.6280		41,573		21,941		56,945			(19,759)		3,153		0001
Purchased Call/S&P 500 INDEX/SPXA21XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2026	1	7,393,000	6279.35		419,922		212,885		586,440			(208,808)		26,174		0001
Purchased Call/S&P 500 INDEX/SPXJ000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6II8S6QX2D1J857QP30	09/22/2025	05/08/2026	1	4,980,000	.6800		259,860		146,028		235,946			(113,974)		14,745		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/24/2025	03/25/2026	1	1,665,000	.6750		75,638		34,877		68,713			(40,728)		3,994		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	4,089,000	6238.01		90,367		52,965		115,100			(37,736)		15,581		0001
Purchased Call/S&P 500 INDEX/SPXD053$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	2,402,445	6439.32		24,024		15,619		27,607			(8,425)		9,679		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6II8S6QX2D1J857QP30	09/30/2025	03/06/2026	1	6,650,000	.6000		46,080		19,027		11,483			(27,002)		14,031		0001
Purchased Call/S&P 500 INDEX/SPXE176$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	2,663,499	.6449		141,250		89,602		184,867			(51,753)		10,572		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,269,000	6259.75		213,877		112,879		293,105			(101,650)		15,441		0001
Purchased Call/S&P 500 INDEX/SPXE171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	4,515,000	6305.6		217,623		120,502		288,522			(97,185)		16,794		0001
Purchased Call/S&P 500 INDEX/SPXE17DS$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	3,400,000	6664.36		131,580		95,030		142,647			(37,233)		14,375		0001
Purchased Call/S&P 500 INDEX/SPXD051$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	4,970,992	.6389		166,749		101,257		206,546			(65,591)		19,253		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE179SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	3,830,000	6460.26		162,775		108,816		196,962			(54,998)		15,625		0001
Purchased Call/S&P 500 INDEX/SPXD050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	293,249	6341		15,493		9,382		19,589			(6,172)		1,136		0001
Purchased Call/S&P 500 INDEX/SPXD17YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,711,752	6280		146,160		77,140		195,032			(69,466)		13,425		0001
Purchased Call/S&P 500 INDEX/SPXE171S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,752,000	6296.79		145,306		80,058		194,577			(65,724)		10,211		0001
Purchased Call/S&P 500 INDEX/SPXD053SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	1,995,105	6497		98,661		65,866		130,043			(32,887)		8,089		0001
Purchased Call/S&P 500 INDEX/SPXE170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	6,498,000	6296.79		308,005		168,547		406,222			(140,464)		23,930		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	5,033,000	6481.5		160,049		109,367		189,516			(51,444)		20,701		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2025	05/01/2026	1	1,665,000	6800		80,225		44,364		75,948			(35,900)		4,793		0001
Purchased Call/S&P 500 INDEX/SPXE17E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	3,091,000	6637.97		40,492		29,672		43,639			(10,872)		13,218		0001
Purchased Call/S&P 500 INDEX/SPXD17YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	2,950,000	6259.75		97,055		51,602		126,425			(45,751)		10,753		0001
Purchased Call/S&P 500 INDEX/SPXE171SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/21/2026	1	4,445,448	6306		150,835		83,751		191,547			(67,130)		16,535		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	3,006,572	6445.76		50,811		31,215		59,525			(19,628)		11,777		0001
Purchased Call/S&P 500 INDEX/SPXD17YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,337,000	6259.75		126,432		66,728		175,829			(60,090)		8,453		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	3,653,424	6243.76		47,860		25,710		59,803			(22,160)		13,386		0001
Purchased Call/S&P 500 INDEX/SPXD057SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2026	1	1,476,313	6650		52,345		38,785		57,253			(13,843)		6,313		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	3,861,000	6296.79		232,432		127,192		319,489			(105,999)		14,219		0001
Purchased Call/S&P 500 INDEX/SPXD17WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	409,000	6230		19,974		10,318		27,501			(9,658)		1,468		0001
Purchased Call/S&P 500 INDEX/SPXD17WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	285,528	6279		13,148		6,684		18,648			(6,465)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXN13PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	3,601,000	6279.35		110,551		56,045		143,091			(54,972)		12,749		0001
Purchased Call/S&P 500 INDEX/SPXD172SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	2,304,000	6243.76		67,968		36,512		87,626			(31,470)		8,442		0001
Purchased Call/S&P 500 INDEX/SPXE170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,674,000	6297.36		124,074		67,708		162,590			(56,768)		9,847		0001
Purchased Call/S&P 500 INDEX/SPXD17WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	3,171,072	6279		102,162		51,937		138,315			(50,229)		11,227		0001
Purchased Call/S&P 500 INDEX/SPXE170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	3,254,000	6296.79		74,842		41,235		93,198			(33,852)		12,074		0001
Purchased Call/S&P 500 INDEX/SPXA21XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2026	1	3,102,000	6279.35		184,569		93,570		259,760			(91,777)		10,982		0001
Purchased Call/S&P 500 INDEX/SPXD17XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	3,572,000	6263.26		123,591		64,349		162,472			(59,256)		12,886		0001
Purchased Call/S&P 500 INDEX/SPXJ001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2025	08/07/2026	1	2,106,000	6340		118,778		71,728		158,660			(47,511)		8,157		0001
Purchased Call/S&P 500 INDEX/SPXD057SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	305,677	6605		15,838		11,747		17,447			(4,177)		1,310		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	3,855,000	6466.91		163,452		105,336		198,040			(58,825)		15,400		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	2,066,000	6389.77		46,072		26,399		55,675			(19,691)		7,817		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	17,976,000	6481.5		843,074		576,101		1,025,182			(270,988)		73,938		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	1	4,842,000	6296.79		246,458		134,867		328,457			(112,396)		17,831		0001
Purchased Call/S&P 500 INDEX/SPXN13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	1,048,188	6370.86		9,748		5,613		11,593			(4,140)		3,975		0001
Purchased Call/S&P 500 INDEX/SPXD057S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	5,364,000	6643.7		320,231		238,188		355,204			(83,766)		23,110		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2025	07/10/2026	1	3,587,000	6280.46		171,459		90,241		232,552			(81,736)		12,974		0001
Purchased Call/S&P 500 INDEX/SPXD050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	6,086,000	6389.45		253,178		153,313		318,475			(100,854)		23,571		0001
Purchased Call/S&P 500 INDEX/SPXN13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,398,000	6370.86		57,312		32,998		69,435			(24,338)		9,095		0001
Purchased Call/S&P 500 INDEX/SPXD055S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,239,000	6584.29		134,340		94,411		156,822			(40,597)		9,339		0001
Purchased Call/S&P 500 INDEX/SPXC057Z1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	2,133,190	.6330		74,598		44,306		95,673			(30,331)		8,205		0001
Purchased Call/S&P 500 INDEX/SPXE174S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	1	3,556,000	6345.06		197,358		117,980		263,233			(79,484)		13,741		0001
Purchased Call/S&P 500 INDEX/SPXA21Z51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	4,253,000	6296.79		234,340		128,236		316,497			(106,869)		15,662		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/15/2026	1	1,155,071	.6244		56,329		30,343		74,939			(25,998)		4,232		0001
Purchased Call/S&P 500 INDEX/SPXE171SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/17/2026	1	2,989,240	.6297		161,795		88,784		215,318			(73,054)		11,008		0001
Purchased Call/S&P 500 INDEX/SPXE172S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	1	2,279,000	6358.91		78,170		43,715		98,257			(34,480)		8,519		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	9,878	6309.62		678		377		960			(301)		37		0001
Purchased Call/S&P 500 INDEX/SPXD055S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	4,855,969	.6607		185,764		132,395		208,345			(53,586)		20,453		0001
Purchased Call/S&P 500 INDEX/SPXE176SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/18/2026	1	252,021	.6449		12,236		7,762		15,780			(4,483)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXD057SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,471,395	.6605		196,608		145,817		215,392			(51,853)		19,157		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	07/31/2026	1	4,558,021	.6339		160,661		94,165		222,430			(67,089)		17,369		0001
Purchased Call/S&P 500 INDEX/SPXD057SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	5,135,000	6688.46		240,318		180,073		256,944			(60,573)		22,205		0001
Purchased Call/S&P 500 INDEX/SPXD054SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	3,855,465	.6513		165,482		114,740		193,974			(50,917)		16,018		0001
Purchased Call/S&P 500 INDEX/SPXD056SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	10,802,000	6643.7		507,694		376,540		559,740			(133,897)		46,280		0001
Purchased Call/S&P 500 INDEX/SPXE173SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	1	2,989,000	6362.9		109,995		63,634		136,804			(46,409)		11,363		0001
Purchased Call/S&P 500 INDEX/SPXE179SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	1	2,839,000	6460.26		104,475		69,938		124,842			(35,204)		11,606		0001
Purchased Call/S&P 500 INDEX/SPXE176S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	1	2,676,789	6395.78		43,899		27,936		51,536			(15,996)		10,670		0001
Purchased Call/S&P 500 INDEX/SPXE175SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	1	4,157,000	6445.76		170,853		104,959		209,567			(66,001)		16,283		0001
Purchased Call/S&P 500 INDEX/SPXD054S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	3,890,595	.6495		158,160		109,529		183,828			(48,799)		16,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD056$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	1	3,714,000	6656.92		189,414		138,277		208,202			(51,375)		15,853		0001
Purchased Call/S&P 500 INDEX/SPXD057$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	5,479,000	6688.46		195,052		146,155		208,153			(49,164)		23,692		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/24/2025	07/24/2026	1	4,751,000	6363.35		165,810		93,699		207,985			(72,684)		17,803		0001
Purchased Call/S&P 500 INDEX/SPXD055$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2026	1	2,712,265	.6615		101,988		72,405		113,140			(29,700)		11,402		0001
Purchased Call/S&P 500 INDEX/SPXD051$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	4,160,000	6449.8		105,248		66,106		124,257			(39,576)		16,475		0001
Purchased Call/S&P 500 INDEX/SPXE178$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/21/2026	1	2,198,749	.6467		91,079		59,023		110,667			(32,131)		8,784		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2026	1	2,081,000	6345.06		95,518		57,100		123,327			(38,469)		8,041		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	2,760,000	6481.4		109,572		71,841		131,096			(37,825)		11,167		0001
Purchased Call/S&P 500 INDEX/SPXD056$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	2,889,103	.6657		113,391		83,007		125,494			(30,528)		12,332		0001
Purchased Call/S&P 500 INDEX/SPXE176$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	10,917,906	6466.91		144,116		92,875		165,461			(51,866)		43,615		0001
Purchased Call/S&P 500 INDEX/SPXN13PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/03/2025	07/02/2026	1	6,306,000	6279.35		148,822		75,447		190,242			(74,002)		22,326		0001
Purchased Call/S&P 500 INDEX/SPXD056$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	3,917,000	6643.7		151,588		112,428		166,212			(39,979)		16,782		0001
Purchased Call/S&P 500 INDEX/SPXE179$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	3,092,000	6460.26		135,120		90,453		163,762			(45,530)		12,640		0001
Purchased Call/S&P 500 INDEX/SPXE175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	317,646	.6446		16,138		9,941		19,921			(6,207)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	3,056,000	6466.91		70,288		45,503		81,839			(25,089)		12,287		0001
Purchased Call/S&P 500 INDEX/SPXD052$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	3,059,000	6466.91		178,952		115,324		225,349			(64,403)		12,220		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	07/31/2026	1	1,615,645	.6238		97,239		57,472		124,324			(39,817)		6,157		0001
Purchased Call/S&P 500 INDEX/SPXE178$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/26/2026	1	1,622,951	.6466		70,059		46,380		82,256			(24,125)		6,553		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	8,778,927	6466.91		190,503		122,768		222,736			(68,560)		35,071		0001
Purchased Call/S&P 500 INDEX/SPXD056$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,705,000	6643.7		242,308		179,711		267,761			(63,905)		20,158		0001
Purchased Call/S&P 500 INDEX/SPXD051$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	2,279,000	6449.8		72,472		45,295		86,503			(27,476)		8,966		0001
Purchased Call/S&P 500 INDEX/SPXE175$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	4,265,000	6389.45		234,575		142,048		306,453			(93,443)		16,518		0001
Purchased Call/S&P 500 INDEX/SPXE177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,549,000	6439.32		111,136		72,254		136,509			(38,974)		10,270		0001
Purchased Call/S&P 500 INDEX/SPXD055$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	1,043,765	.6615		51,470		36,642		58,675			(14,888)		4,388		0001
Purchased Call/S&P 500 INDEX/SPXE176$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	3,565,000	6370.17		208,909		134,257		273,104			(75,551)		14,242		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	229,780	.6299		12,532		7,478		16,205			(5,061)		886		0001
Purchased Call/S&P 500 INDEX/SPXE177$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	5,653,224	6466.91		271,920		175,237		333,365			(97,861)		22,584		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	2,639,000	6495.15		78,642		54,161		91,505			(24,562)		10,942		0001
Purchased Call/S&P 500 INDEX/SPXD17YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,514,000	6259.75		196,784		103,858		275,529			(93,526)		12,710		0001
Purchased Call/S&P 500 INDEX/SPXE171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	3,425,528	6297		137,262		75,322		175,688			(61,977)		12,615		0001
Purchased Call/S&P 500 INDEX/SPXC05Z8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	4,823,414	6330		159,578		94,777		203,709			(64,883)		18,553		0001
Purchased Call/S&P 500 INDEX/SPXD056SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	3,867,000	6643.7		173,242		128,488		190,440			(45,690)		16,568		0001
Purchased Call/S&P 500 INDEX/SPXE174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	3,730,000	6345.06		217,086		129,773		292,223			(87,429)		14,413		0001
Purchased Call/S&P 500 INDEX/SPXD050S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	6,504,000	6389.45		282,924		171,326		357,525			(112,703)		25,190		0001
Purchased Call/S&P 500 INDEX/SPXE174SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/05/2026	1	1,738,576	6299		71,023		42,733		89,978			(28,566)		6,703		0001
Purchased Call/S&P 500 INDEX/SPXE174SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	5,499,000	6340		231,508		139,803		295,181			(92,603)		21,298		0001
Purchased Call/S&P 500 INDEX/SPXE174S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	4,476,000	6362.9		260,056		150,445		342,660			(109,722)		17,016		0001
Purchased Call/S&P 500 INDEX/SPXE174S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	5,754,000	6362.9		325,676		188,408		427,562			(137,409)		21,874		0001
Purchased Call/S&P 500 INDEX/SPXD055SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	2,447,654	6615		133,100		94,755		152,660			(38,500)		10,289		0001
Purchased Call/S&P 500 INDEX/SPXD050SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,256,000	6389.45		126,336		76,503		165,206			(50,326)		8,737		0001
Purchased Call/S&P 500 INDEX/SPXN13V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/30/2025	07/30/2026	1	2,302,000	6362.9		30,386		17,579		36,223			(12,821)		8,751		0001
Purchased Call/S&P 500 INDEX/SPXE175S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,706,821	6345		92,837		55,960		125,603			(37,237)		6,595		0001
Purchased Call/S&P 500 INDEX/SPXE177SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	3,175,253	6467		118,017		76,267		142,778			(41,845)		12,685		0001
Purchased Call/S&P 500 INDEX/SPXD050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	2,716,000	6389.45		77,678		47,291		94,846			(30,690)		10,591		0001
Purchased Call/S&P 500 INDEX/SPXE174S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2025	07/31/2026	1	2,392,000	6339.39		64,345		37,609		78,986			(26,972)		9,115		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	2,841,000	6481.5		160,801		109,880		200,420			(51,686)		11,685		0001
Purchased Call/S&P 500 INDEX/SPXD050SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,045,000	6389.45		104,909		63,528		135,546			(41,790)		7,920		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/20/2025	08/20/2026	1	4,936,000	6395.78		124,881		79,470		149,266			(45,505)		19,676		0001
Purchased Call/S&P 500 INDEX/SPXE176SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/20/2026	1	7,854,018	6396		330,921		212,341		416,159			(120,004)		31,308		0001
Purchased Call/S&P 500 INDEX/SPXD051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	2,618,458	6389		142,179		86,337		186,500			(55,926)		10,141		0001
Purchased Call/S&P 500 INDEX/SPXE176SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	4,563,000	6395.78		252,790		160,866		324,507			(92,113)		18,189		0001
Purchased Call/S&P 500 INDEX/SPXE17AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	5,020,000	6448.26		207,828		140,270		251,050			(67,758)		20,606		0001
Purchased Call/S&P 500 INDEX/SPXN13W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/05/2025	08/05/2026	1	2,521,748	6299.19		40,096		23,859		49,137			(16,258)		9,722		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	2,596,000	6225.52		64,900		33,612		84,422			(31,294)		9,340		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/18/2025	08/18/2026	1	3,120,340	6449.15		31,203		19,685		35,757			(11,541)		12,385		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	2,269,978	6502.08		29,737		20,264		33,665			(9,614)		9,337		0001
Purchased Call/S&P 500 INDEX/SPXE179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	2,187,000	6460.26		100,602		67,345		122,559			(33,899)		8,941		0001
Purchased Call/S&P 500 INDEX/SPX0131$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	3,814,000	6481.5		59,498		40,657		68,041			(19,124)		15,687		0001
Purchased Call/S&P 500 INDEX/SPXN130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	1	5,722,000	6229.98		74,386		38,320		94,480			(36,072)		20,533		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	830,189	6495.15		49,147		33,848		61,238			(15,350)		3,442		0001
Purchased Call/S&P 500 INDEX/SPX0130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	1	3,563,000	6501.86		47,032		31,224		52,996			(16,107)		14,446		0001
Purchased Call/S&P 500 INDEX/SPXE174$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,703,601	6345.06		57,857		34,587		70,656			(23,301)		10,447		0001
Purchased Call/S&P 500 INDEX/SPXE175$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	2,499,000	6466.58		32,737		20,201		38,007			(12,557)		9,810		0001
Purchased Call/S&P 500 INDEX/SPXD055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2026	1	2,738,726	.6615		109,797		77,950		122,131			(31,974)		11,513		0001
Purchased Call/S&P 500 INDEX/SPXE177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,387,174	.6370		202,683		130,618		245,045			(72,943)		13,531		0001
Purchased Call/S&P 500 INDEX/SPXE178$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	12,221,829	.6439		528,859		344,781		637,804			(184,519)		49,242		0001
Purchased Call/S&P 500 INDEX/SPXD055$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	3,461,942	.6607		147,076		104,822		165,849			(42,426)		14,581		0001
Purchased Call/S&P 500 INDEX/SPXN13RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	2,134,000	6259.75		33,077		17,586		41,700			(15,592)		7,779		0001
Purchased Call/S&P 500 INDEX/SPX0131$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	6,324,948	6481.5		62,617		42,788		71,193			(20,127)		26,015		0001
Purchased Call/S&P 500 INDEX/SPXE172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	3,412,000	6358.91		164,117		91,779		213,004			(72,391)		12,754		0001
Purchased Call/S&P 500 INDEX/SPXD050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	3,206,581	6389.45		153,916		93,205		196,807			(61,313)		12,419		0001
Purchased Call/S&P 500 INDEX/SPXJ00FS$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	14,271,000	6309.62		657,893		366,100		863,248			(291,996)		53,214		0001
Purchased Call/S&P 500 INDEX/SPXE17B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/10/2026	1	7,299,000	6532.04		183,935		127,690		209,912			(56,440)		30,384		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	3,962,246	.6370		147,881		95,301		171,504			(53,221)		15,829		0001
Purchased Call/S&P 500 INDEX/SPX0132$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	1	1,620,252	6587.47		14,096		9,879		15,258			(4,287)		6,758		0001
Purchased Call/S&P 500 INDEX/SPX0136$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	3,172,000	6604.72		79,617		58,886		87,814			(21,159)		13,590		0001
Purchased Call/S&P 500 INDEX/SPXE173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,042,000	6388.64		125,635		71,193		157,922			(54,879)		11,399		0001
Purchased Call/S&P 500 INDEX/SPX0130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	2,179,374	6460.26		21,794		14,569		24,750			(7,364)		8,891		0001
Purchased Call/S&P 500 INDEX/SPX0131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	3,155,983	6460.26		41,343		27,676		47,526			(13,931)		12,902		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	1	3,434,000	6411.37		78,639		49,826		93,456			(28,870)		13,659		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	2,024,000	6238.01		55,255		32,386		71,115			(23,074)		7,713		0001
Purchased Call/S&P 500 INDEX/SPXE172$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	2,321,002	.6359		79,023		44,560		97,645			(34,735)		8,676		0001
Purchased Call/S&P 500 INDEX/SPXN13RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	3,475,246	6259.75		73,675		39,172		94,035			(34,730)		12,668		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD054$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	3,191,000	6512.61		177,101		122,458		214,506			(54,828)		13,257		0001
Purchased Call/S&P 500 INDEX/SPXE17A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	08/31/2026	1	6,079,105	.6460		253,195		170,203		313,625			(83,233)		24,801		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/03/2026	1	2,527,718	.6448		140,822		96,104		175,654			(45,389)		10,376		0001
Purchased Call/S&P 500 INDEX/SPXE176$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	6,926,000	6466.91		113,586		73,200		130,534			(40,879)		27,668		0001
Purchased Call/S&P 500 INDEX/SPXE17A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	08/31/2026	1	568,392	.6460		28,060		18,863		35,471			(9,224)		2,319		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	1,316,124	6468.54		11,450		7,137		13,037			(4,361)		5,178		0001
Purchased Call/S&P 500 INDEX/SPXD051$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,026,000	6373.45		97,451		59,598		125,066			(37,912)		7,918		0001
Purchased Call/S&P 500 INDEX/SPXD051$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	6,490,505	.6373		377,111		231,267		468,897			(146,079)		25,366		0001
Purchased Call/S&P 500 INDEX/SPXN13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,247,000	6370.86		60,894		35,060		74,167			(25,859)		8,522		0001
Purchased Call/S&P 500 INDEX/SPXN13VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	2,076,437	6329.94		19,311		11,438		23,153			(7,883)		7,987		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2025	07/14/2026	1	4,540,000	6268.56		214,288		114,523		287,558			(99,805)		16,592		0001
Purchased Call/S&P 500 INDEX/SPXN13W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	9,605,301	6389.45		125,829		76,197		149,425			(50,124)		37,201		0001
Purchased Call/S&P 500 INDEX/SPX0133$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,888,000	6606.76		47,074		33,458		51,043			(13,671)		12,164		0001
Purchased Call/S&P 500 INDEX/SPX0137$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,821,286	6688.46		37,831		28,347		39,670			(9,535)		16,524		0001
Purchased Call/S&P 500 INDEX/SPXD050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	3,373,071	.6340		135,974		82,340		166,882			(54,165)		13,064		0001
Purchased Call/S&P 500 INDEX/SPXD054$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/04/2026	1	1,963,895	.6482		110,789		76,129		133,468			(34,775)		8,078		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	11,411,000	6481.5		677,813		463,172		849,602			(217,869)		46,935		0001
Purchased Call/S&P 500 INDEX/SPXN13R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/15/2026	1	1,585,915	.6244		30,897		16,643		38,578			(14,260)		5,811		0001
Purchased Call/S&P 500 INDEX/SPX0137$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	8,429,000	6643.7		136,550		101,274		146,597			(36,013)		36,113		0001
Purchased Call/S&P 500 INDEX/SPXN13X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	2,835,698	6445.76		25,521		15,678		29,405			(9,859)		11,107		0001
Purchased Call/S&P 500 INDEX/SPXD056$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,095,992	6643.7		82,739		61,365		89,326			(21,821)		17,549		0001
Purchased Call/S&P 500 INDEX/SPXN13T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	12,538,000	6388.64		165,502		93,784		196,399			(72,293)		46,982		0001
Purchased Call/S&P 500 INDEX/SPX0135$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	6,481,840	6664.36		64,170		46,345		68,059			(18,158)		27,406		0001
Purchased Call/S&P 500 INDEX/SPXN13S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	2,374,000	6305.6		38,459		21,295		47,478			(17,175)		8,830		0001
Purchased Call/S&P 500 INDEX/SPXN13X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	3,871,180	6389.45		85,940		52,322		103,756			(33,955)		15,095		0001
Purchased Call/S&P 500 INDEX/SPXE172$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	1	2,045,000	6363.35		98,569		55,701		127,440			(43,208)		7,663		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/18/2026	1	3,888,837	.6449		147,874		93,804		184,944			(54,180)		15,435		0001
Purchased Call/S&P 500 INDEX/SPXN13P$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	3,016,000	6227.42		75,400		38,119		98,249			(37,597)		10,678		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE175$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	5,620,000	6445.76		256,834		157,780		318,592			(99,215)		22,013		0001
Purchased Call/S&P 500 INDEX/SPXD054$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	7,573,345	6495		327,623		226,886		382,463			(101,085)		31,401		0001
Purchased Call/S&P 500 INDEX/SPXN13W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	1	2,987,290	6345.06		28,678		17,144		34,295			(11,550)		11,543		0001
Purchased Call/S&P 500 INDEX/SPXJ0OJS$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	6,334,000	6466.91		150,749		97,149		176,534			(54,253)		25,303		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	08/03/2026	1	3,568,378	6238.01		77,077		45,439		97,553			(31,923)		13,693		0001
Purchased Call/S&P 500 INDEX/SPXD055$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	11,508,310	6587		495,047		347,908		557,626			(149,602)		48,001		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	3,996,000	6299.19		92,707		55,165		114,985			(37,591)		15,406		0001
Purchased Call/S&P 500 INDEX/SPXD051$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	6,605,860	6449.8		66,719		41,699		76,050			(25,295)		25,990		0001
Purchased Call/S&P 500 INDEX/SPXN13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/10/2026	1	2,666,654	6260		91,697		48,530		118,021			(43,181)		9,645		0001
Purchased Call/S&P 500 INDEX/SPXJ000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/22/2025	06/10/2026	1	4,980,000	6850		264,405		163,339		245,768			(101,305)		16,537		0001
Purchased Call/S&P 500 INDEX/SPXD055$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	1,962,208	6607		66,264		47,227		73,892			(19,115)		8,265		0001
Purchased Call/S&P 500 INDEX/SPXE17BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	4,499,810	6495.15		100,346		69,109		115,600			(31,341)		18,658		0001
Purchased Call/S&P 500 INDEX/SPXE174$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,821,000	6340		89,708		54,173		111,534			(35,883)		10,926		0001
Purchased Call/S&P 500 INDEX/SPXE176$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	5,037,173	6466.91		48,861		31,488		55,646			(17,584)		20,123		0001
Purchased Call/S&P 500 INDEX/SPXJ000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/22/2025	04/02/2026	1	3,320,000	6700		182,560		87,437		163,618			(95,083)		8,334		0001
Purchased Call/S&P 500 INDEX/SPXD051$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,057,000	6373.45		119,512		73,090		158,634			(46,495)		8,039		0001
Purchased Call/S&P 500 INDEX/SPXN13X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,229,000	6389.45		106,148		64,278		128,942			(42,284)		16,379		0001
Purchased Call/S&P 500 INDEX/SPXE179$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	2,620,000	6460.26		78,076		52,194		92,261			(26,380)		10,689		0001
Purchased Call/S&P 500 INDEX/SPXE173$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,468,980	6363		85,131		48,241		103,927			(37,186)		9,252		0001
Purchased Call/S&P 500 INDEX/SPXO134$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	4,271,000	6631.96		55,950		40,296		60,169			(15,942)		18,058		0001
Purchased Call/S&P 500 INDEX/SPXJ00FS$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	4,133,000	6309.62		155,401		86,476		199,301			(68,972)		15,411		0001
Purchased Call/S&P 500 INDEX/SPXE17CS$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	4,207,361	6584		171,278		120,705		191,221			(50,766)		17,549		0001
Purchased Call/S&P 500 INDEX/SPXO131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	2,544,242	6415.54		45,288		30,441		52,970			(14,889)		10,422		0001
Purchased Call/S&P 500 INDEX/SPXN13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	10,990,066	6259.75		142,871		75,404		179,705			(67,903)		39,750		0001
Purchased Call/S&P 500 INDEX/SPXE17D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,943,000	6664.36		74,164		53,733		79,761			(20,814)		12,515		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	4,936,000	6395.78		212,742		135,381		263,370			(77,520)		19,676		0001
Purchased Call/S&P 500 INDEX/SPXN13X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/07/2026	1	2,169,513	6344		94,963		57,827		112,910			(37,194)		8,402		0001
Purchased Call/S&P 500 INDEX/SPXE177$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,858,000	6439.32		131,182		85,287		161,986			(46,004)		11,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	07/31/2026	1	4,083,000	6238.01		133,514		78,254		173,039			(55,753)		15,559		0001
Purchased Call/S&P 500 INDEX/SPXN13PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	1,442,761	6227.42		12,408		6,273		15,606			(6,187)		5,108		0001
Purchased Call/S&P 500 INDEX/SPX0133S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,964,000	6584.29		43,571		30,621		47,802			(13,167)		12,363		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	7,179,182	.6370		306,860		197,754		357,999			(110,436)		28,680		0001
Purchased Call/S&P 500 INDEX/SPXE17CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2026	1	4,037,000	6584.29		158,250		111,604		179,638			(47,432)		16,937		0001
Purchased Call/S&P 500 INDEX/SPXD055SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	6,280,235	.6607		343,776		245,012		393,612			(99,166)		26,451		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	855,774	6280.46		6,761		3,558		8,406			(3,223)		3,095		0001
Purchased Call/S&P 500 INDEX/SPXN13RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	2,754,000	6259.75		60,863		32,122		77,822			(28,927)		9,961		0001
Purchased Call/S&P 500 INDEX/SPXJ00GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/24/2026	1	3,393,000	6363.35		196,455		111,016		262,305			(86,117)		12,714		0001
Purchased Call/S&P 500 INDEX/SPXD055SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	3,355,000	6600.35		142,588		101,736		160,182			(41,018)		14,158		0001
Purchased Call/S&P 500 INDEX/SPXD057SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2026	1	3,066,742	.6638		127,406		94,401		139,891			(33,694)		13,115		0001
Purchased Call/S&P 500 INDEX/SPXD056SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/22/2026	1	1,445,850	.6694		48,017		35,115		53,143			(12,963)		6,160		0001
Purchased Call/S&P 500 INDEX/SPXD056SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	3,874,189	.6668		208,004		152,268		232,428			(56,001)		16,537		0001
Purchased Call/S&P 500 INDEX/SPXJ000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	09/22/2025	01/30/2026	1	6,640,000	.6400		53,840		12,198		9,144			(41,415)		9,518		0001
Purchased Call/S&P 500 INDEX/SPXE17CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/09/2026	1	3,653,574	.6513		162,875		113,876		182,959			(49,805)		15,179		0001
Purchased Call/S&P 500 INDEX/SPXD054SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	3,540,000	6532.04		151,158		104,936		176,487			(46,383)		14,736		0001
Purchased Call/S&P 500 INDEX/SPXN13TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	3,038,947	6358.91		29,174		16,315		35,002			(12,868)		11,360		0001
Purchased Call/S&P 500 INDEX/SPXD053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	3,914,000	6439.32		51,273		33,335		59,691			(17,981)		15,770		0001
Purchased Call/S&P 500 INDEX/SPX0133SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,232,000	6606.76		47,765		33,949		52,240			(13,871)		9,401		0001
Purchased Call/S&P 500 INDEX/SPXN130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	1	1,117,120	6229.98		9,942		5,122		12,512			(4,821)		4,009		0001
Purchased Call/S&P 500 INDEX/SPXE172S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	1	4,286,000	6358.91		196,727		110,016		253,731			(86,776)		16,021		0001
Purchased Call/S&P 500 INDEX/SPXD055S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,351,727	.6587		88,961		62,520		99,596			(26,884)		9,809		0001
Purchased Call/S&P 500 INDEX/SPXD053SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2026	1	2,992,000	6448.26		50,565		34,128		58,544			(16,486)		12,282		0001
Purchased Call/S&P 500 INDEX/SPXD054SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	1,493,885	.6495		70,355		48,588		83,448			(21,841)		6,194		0001
Purchased Call/S&P 500 INDEX/SPXD054SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	2,615,000	6532.04		137,288		95,307		163,103			(42,127)		10,886		0001
Purchased Call/S&P 500 INDEX/SPXN13US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	3,026,000	6388.64		82,610		47,108		100,497			(35,790)		11,422		0001
Purchased Call/S&P 500 INDEX/SPXN13XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,948,794	6389.45		18,708		11,390		22,075			(7,392)		7,599		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD053$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/03/2025	09/03/2026	1	3,694,000	6448.26		138,156		93,246		165,327			(45,043)		15,163		0001
Purchased Call/S&P 500 INDEX/SPXD057$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/30/2026	1	3,242,000	6688.46		138,109		103,487		147,674			(34,811)		14,019		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/22/2025	08/20/2026	1	1,758,840	.6396		75,221		48,401		88,391			(27,146)		7,011		0001
Purchased Call/S&P 500 INDEX/SPXE17C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/11/2025	09/11/2026	1	5,177,000	6587.47		307,514		215,515		357,933			(93,518)		21,593		0001
Purchased Call/S&P 500 INDEX/SPXD057$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/28/2026	1	1,730,000	6643.7		62,626		46,581		68,434			(16,382)		7,453		0001
Purchased Call/S&P 500 INDEX/SPXN13S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/20/2026	1	6,553,000	6296.79		85,844		47,297		105,625			(38,829)		24,314		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	08/20/2025	08/20/2026	1	2,043,000	6395.78		76,817		48,883		94,046			(27,991)		8,144		0001
Purchased Call/S&P 500 INDEX/SPXN13T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/23/2025	07/23/2026	1	2,839,735	6358.91		63,326		35,414		77,415			(27,933)		10,615		0001
Purchased Call/S&P 500 INDEX/SPXD056$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/26/2025	09/25/2026	1	3,721,000	6643.7		82,978		61,542		89,685			(21,884)		15,942		0001
Purchased Call/S&P 500 INDEX/SPXN13PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/03/2025	07/06/2026	1	3,090,000	6279.35		84,666		43,383		108,579			(41,643)		11,059		0001
Purchased Call/S&P 500 INDEX/SPXE17F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/25/2025	09/25/2026	1	4,063,000	6604.72		167,396		123,808		188,109			(44,486)		17,408		0001
Purchased Call/S&P 500 INDEX/SPXD055$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/12/2025	09/11/2026	1	2,358,314	.6587		80,002		56,224		89,161			(24,177)		9,837		0001
Purchased Call/S&P 500 INDEX/SPXE173$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	07/30/2025	07/30/2026	1	3,235,000	6362.9		105,138		60,823		129,675			(44,359)		12,298		0001
Purchased Call/S&P 500 INDEX/SPXD055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/17/2025	09/16/2026	1	481,369	.6607		24,047		17,139		27,376			(6,937)		2,027		0001
Purchased Call/S&P 500 INDEX/SPXD057$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/30/2025	09/25/2026	1	2,664,124	.6644		112,529		83,925		120,887			(28,757)		11,414		0001
Purchased Call/S&P 500 INDEX/SPXE17D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/18/2026	1	7,460,000	6664.36		269,306		194,499		292,029			(76,205)		31,542		0001
Purchased Call/S&P 500 INDEX/SPXN13S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/21/2025	07/21/2026	1	3,806,573	6305.6		81,461		45,106		101,234			(36,378)		14,159		0001
Purchased Call/S&P 500 INDEX/SPXN13T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/23/2025	07/23/2026	1	3,251,994	6358.91		42,601		23,824		51,406			(18,791)		12,156		0001
Purchased Call/S&P 500 INDEX/SPXE17D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/18/2025	09/18/2026	1	9,588,000	6631.96		437,213		314,890		488,394			(124,576)		40,539		0001
Purchased Call/S&P 500 INDEX/SPXD054$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	09/08/2025	09/08/2026	1	2,159,000	6495.15		124,358		85,646		153,663			(38,841)		8,952		0001
Purchased Call/S&P 500 INDEX/SPXD052$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	08/18/2025	08/14/2026	1	3,863,197	.6455		211,663		132,658		266,743			(79,154)		15,199		0001
Purchased Call/S&P 500 INDEX/SPXN13V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/31/2025	07/31/2026	1	1,761,860	6339.39		16,561		9,680		19,627			(6,942)		6,714		0001
Purchased Call/S&P 500 INDEX/SPXE17D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC	09/19/2025	09/21/2026	1	4,826,000	6664.36		283,769		205,596		310,259			(79,641)		20,522		0001
Purchased Call/S&P 500 INDEX/SPXN13S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/20/2026	1	870,700	6296.79		7,836		4,318		9,524			(3,544)		3,231		0001
Purchased Call/S&P 500 INDEX/SPXN13S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/21/2025	07/21/2026	1	4,952,000	6305.6		124,790		69,099		156,283			(55,728)		18,420		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	08/22/2025	08/24/2026	1	3,417,000	6466.91		147,614		95,563		178,637			(52,691)		13,738		0001
Purchased Call/S&P 500 INDEX/SPXN13R$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/14/2025	07/14/2026	1	2,098,000	6268.56		58,954		31,507		75,226			(27,458)		7,667		0001
Purchased Call/S&P 500 INDEX/SPXN13S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	07/18/2025	07/17/2026	1	2,765,000	6296.79		77,697		42,517		98,105			(35,433)		10,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	3,257,415	6268.56		72,640		38,822		91,679			(33,832)		11,905		0001
Purchased Call/S&P 500 INDEX/SPXN13XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/12/2026	1	2,114,209	6446		71,766		44,210		85,247			(27,602)		8,281		0001
Purchased Call/S&P 500 INDEX/SPXE17DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	3,090,493	6632		106,141		76,657		114,650			(30,034)		13,067		0001
Purchased Call/S&P 500 INDEX/SPXE17BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	6,558,401	6487		361,746		247,882		443,926			(114,236)		26,976		0001
Purchased Call/S&P 500 INDEX/SPXN13USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,182,000	6370.86		104,954		60,428		134,141			(44,570)		8,275		0001
Purchased Call/S&P 500 INDEX/SPXN13TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	2,087,759	6363.35		34,030		19,231		40,989			(14,917)		7,823		0001
Purchased Call/S&P 500 INDEX/SPXN13SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	1,561,515	6296.79		14,522		7,947		17,722			(6,623)		5,750		0001
Purchased Call/S&P 500 INDEX/SPXE17DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	7,292,000	6664.36		299,701		216,451		325,785			(84,806)		30,831		0001
Purchased Call/S&P 500 INDEX/SPXN13SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	1,991,879	6296.79		33,065		18,218		40,744			(14,956)		7,391		0001
Purchased Call/S&P 500 INDEX/SPXN13RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	3,819,000	6268.56		50,029		26,737		62,205			(23,301)		13,957		0001
Purchased Call/S&P 500 INDEX/SPXN13TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	7,412,000	6388.64		97,838		55,792		116,009			(42,388)		27,976		0001
Purchased Call/S&P 500 INDEX/SPXJ000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/22/2025	09/22/2026	1	1,800,056	6693.75		108,003		78,548		115,774			(29,590)		7,669		0001
Purchased Call/S&P 500 INDEX/SPXN13VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	2,489,219	6362.9		40,823		23,617		48,733			(17,224)		9,463		0001
Purchased Call/S&P 500 INDEX/SPXD051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	2,095,740	6389		78,244		47,513		97,788			(30,778)		8,117		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/03/2025	07/06/2026	1	4,131,000	6279.35		137,975		70,698		179,699			(67,863)		14,784		0001
Purchased Call/S&P 500 INDEX/SPXO135SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	2,270,372	6656.92		22,477		16,409		23,896			(6,096)		9,691		0001
Purchased Call/S&P 500 INDEX/SPXN13SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,155,000	6296.79		84,239		46,097		105,984			(38,416)		11,619		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	754,665	6464		38,305		25,078		46,869			(13,260)		3,047		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	07/10/2026	1	6,820,000	6280.46		317,812		167,269		430,688			(151,505)		24,667		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	6,854,303	6370		313,213		201,848		367,059			(112,722)		27,382		0001
Purchased Call/S&P 500 INDEX/SPXD053S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	3,427,000	6439.32		124,057		80,654		149,894			(43,505)		13,807		0001
Purchased Call/S&P 500 INDEX/SPXO133SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	3,062,212	6606.76		30,622		21,764		32,898			(8,893)		12,898		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	2,018,227	6481.4		43,190		28,317		50,097			(14,909)		8,166		0001
Purchased Call/S&P 500 INDEX/SPXO133S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	3,463,000	6584.29		61,641		43,320		67,818			(18,628)		14,444		0001
Purchased Call/S&P 500 INDEX/SPXN13USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,636,000	6370.86		109,130		62,833		137,070			(46,343)		9,997		0001
Purchased Call/S&P 500 INDEX/SPXN13PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	9,345,773	6279.35		122,430		62,067		152,712			(60,878)		33,088		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	09/30/2025	03/13/2026	1	6,650,000	6000		47,410		20,778		13,505			(26,596)		14,768		0001
Purchased Call/S&P 500 INDEX/SPX9156GG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	2,003,000	6604.72		96,344		71,257		107,533			(25,604)		8,582		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	2,720,785	6227.42		43,805		22,146		56,084			(21,842)		9,633		0001
Purchased Call/S&P 500 INDEX/SPXN13WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	1	3,833,000	6345.06		50,212		30,017		60,406			(20,222)		14,811		0001
Purchased Call/S&P 500 INDEX/SPXE172S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	4,496,000	6358.91		196,026		109,623		251,317			(86,466)		16,806		0001
Purchased Call/S&P 500 INDEX/SPXD057$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,263,000	6643.7		254,927		189,071		282,876			(67,234)		18,264		0001
Purchased Call/S&P 500 INDEX/SPXD051$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/14/2026	1	3,036,000	6468.54		166,980		104,073		208,310			(63,590)		11,945		0001
Purchased Call/S&P 500 INDEX/SPXE17FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/24/2026	1	2,907,431	6638		109,715		81,067		123,726			(29,237)		12,433		0001
Purchased Call/S&P 500 INDEX/SPX0133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	4,941,000	6584.29		119,078		83,685		131,785			(35,985)		20,609		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/03/2025	09/03/2026	1	1,995,000	6448.26		55,062		37,163		64,802			(17,952)		8,189		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	2,615,465	6465.94		26,155		17,076		29,703			(9,100)		10,560		0001
Purchased Call/S&P 500 INDEX/SPXE172SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	5,665,789	6359		243,582		137,353		307,183			(107,069)		21,179		0001
Purchased Call/S&P 500 INDEX/SPXE173SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,221,000	6388.64		105,971		60,430		130,512			(45,911)		12,158		0001
Purchased Call/S&P 500 INDEX/SPXD054$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	4,481,654	6495		252,726		175,018		302,353			(77,976)		18,582		0001
Purchased Call/S&P 500 INDEX/SPXD054$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	3,247,828	6532.04		51,965		36,075		58,263			(15,946)		13,520		0001
Purchased Call/S&P 500 INDEX/SPXE17BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	1,976,858	6482		67,115		45,990		78,570			(21,194)		8,131		0001
Purchased Call/S&P 500 INDEX/SPXD057$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	6,452,811	6605		264,542		196,202		289,171			(69,769)		27,646		0001
Purchased Call/S&P 500 INDEX/SPX0132$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	3,584,000	6495.15		90,317		62,202		104,040			(28,209)		14,860		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/10/2025	07/10/2026	1	3,891,000	6280.46		177,041		93,179		238,987			(84,397)		14,073		0001
Purchased Call/S&P 500 INDEX/SPXN13X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	2,992,000	6389.45		91,854		55,623		112,761			(36,590)		11,588		0001
Purchased Call/S&P 500 INDEX/SPXN13USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	2,076,000	6389.77		58,336		33,426		71,132			(24,932)		7,855		0001
Purchased Call/S&P 500 INDEX/SPXD054$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	5,637,790	6495		241,981		167,114		284,715			(75,120)		23,376		0001
Purchased Call/S&P 500 INDEX/SPXD051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	3,309,395	6449.8		48,979		30,764		56,669			(18,417)		13,107		0001
Purchased Call/S&P 500 INDEX/SPXD052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	3,798,932	6450		160,950		100,874		196,389			(60,189)		14,946		0001
Purchased Call/S&P 500 INDEX/SPX0131$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	16,901,000	6481.5		221,403		151,292		252,337			(71,165)		69,516		0001
Purchased Call/S&P 500 INDEX/SPXE17B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/10/2026	1	2,405,000	6532.04		110,390		76,634		129,829			(33,873)		10,011		0001
Purchased Call/S&P 500 INDEX/SPXD056$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	8,259,000	6643.7		340,271		252,368		373,501			(89,742)		35,385		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	4,059,000	6225.52		146,936		76,099		196,055			(70,851)		14,604		0001
Purchased Call/S&P 500 INDEX/SPXN13PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,445,000	6279.35		43,277		21,940		54,583			(21,519)		8,656		0001
Purchased Call/S&P 500 INDEX/SPX0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	11,017,000	6460.26		144,323		96,081		166,097			(49,165)		44,668		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,454,895	6370.86		40,015		23,039		47,989			(16,993)		9,310		0001
Purchased Call/S&P 500 INDEX/SPXO13558	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	2,744,000	6664.36		88,082		63,615		94,915			(24,924)		11,602		0001
Purchased Call/S&P 500 INDEX/SPXN13W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,245,826	6389.45		39,486		23,911		46,493			(15,729)		16,444		0001
Purchased Call/S&P 500 INDEX/SPXE17EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	3,461,085	6637.97		55,723		40,833		60,666			(14,961)		14,801		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	5,600,000	6481.4		141,120		92,525		164,762			(48,715)		22,657		0001
Purchased Call/S&P 500 INDEX/SPX9159SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	5,537,000	6604.72		331,113		244,895		373,413			(87,994)		23,723		0001
Purchased Call/S&P 500 INDEX/SPXN13PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	3,159,000	6279.35		83,714		42,440		107,497			(41,627)		11,184		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	2,596,605	.6411		87,484		55,584		107,145			(31,965)		10,328		0001
Purchased Call/S&P 500 INDEX/SPXN13YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	2,356,000	6468.54		50,418		31,424		58,796			(19,200)		9,269		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	6,843,000	6466.91		172,444		111,130		202,852			(62,061)		27,337		0001
Purchased Call/S&P 500 INDEX/SPXN13TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	1,136,072	6388.64		10,225		5,831		12,077			(4,430)		4,288		0001
Purchased Call/S&P 500 INDEX/SPXN13USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/28/2026	1	3,859,421	.6390		129,981		74,685		160,769			(55,349)		14,602		0001
Purchased Call/S&P 500 INDEX/SPXO130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	4,026,840	6460.26		74,094		49,327		85,736			(25,241)		16,327		0001
Purchased Call/S&P 500 INDEX/SPX915GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	6,087,018	.6638		326,314		241,110		368,719			(86,957)		26,031		0001
Purchased Call/S&P 500 INDEX/SPXD057SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	1,519,086	.6605		58,323		43,257		63,628			(15,382)		6,508		0001
Purchased Call/S&P 500 INDEX/SPXD057ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	718,187	.6661		36,666		27,449		39,576			(9,267)		3,100		0001
Purchased Call/S&P 500 INDEX/SPXN13PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,254,781	6279.35		45,321		22,976		57,455			(22,536)		7,983		0001
Purchased Call/S&P 500 INDEX/SPXD052SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	1,275,542	.6453		66,971		41,974		83,810			(25,045)		5,018		0001
Purchased Call/S&P 500 INDEX/SPXJ00FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	2,986,000	6309.62		90,774		50,514		114,511			(40,289)		11,134		0001
Purchased Call/S&P 500 INDEX/SPXN13PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	3,334,287	6227.42		74,688		37,759		96,767			(37,242)		11,805		0001
Purchased Call/S&P 500 INDEX/SPXD056SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	2,575,000	6643.7		70,813		52,519		76,901			(18,676)		11,032		0001
Purchased Call/S&P 500 INDEX/SPXN13VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	2,671,901	6329.94		60,919		36,082		75,121			(24,868)		10,277		0001
Purchased Call/S&P 500 INDEX/SPXN13SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	3,258,850	6309.62		54,097		30,104		66,325			(24,010)		12,152		0001
Purchased Call/S&P 500 INDEX/SPXN13XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	2,558,895	6445.76		51,690		31,754		60,749			(19,968)		10,023		0001
Purchased Call/S&P 500 INDEX/SPXE17ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	7,162,313	.6694		378,973		276,378		419,743			(103,072)		30,514		0001
Purchased Call/S&P 500 INDEX/SPXN13XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	2,915,876	6466.58		27,118		16,734		31,114			(10,401)		11,447		0001
Purchased Call/S&P 500 INDEX/SPXN13USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	2,172,112	6389.77		35,188		20,163		42,246			(15,039)		8,218		0001
Purchased Call/S&P 500 INDEX/SPXN13XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	4,342,000	6445.76		99,432		61,083		117,203			(38,411)		17,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,615,516	.6227		93,933		47,621		120,198			(46,708)		9,260		0001
Purchased Call/S&P 500 INDEX/SPXN13V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	1,235,661	6238.01		10,997		6,483		13,605			(4,555)		4,742		0001
Purchased Call/S&P 500 INDEX/SPXN133$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	4,377,385	6309.62		97,616		54,321		121,227			(43,325)		16,322		0001
Purchased Call/S&P 500 INDEX/SPXN13X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	2,195,000	6466.58		50,046		30,882		58,772			(19,196)		8,617		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	2,623,000	6309.62		150,036		83,491		203,843			(66,591)		9,781		0001
Purchased Call/S&P 500 INDEX/SPXJ000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	09/22/2025	07/02/2026	1	4,980,000	.6900		260,925		168,998		244,849			(92,200)		17,631		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	9,425,000	6481.5		387,368		264,701		464,547			(124,511)		38,766		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/27/2026	1	4,482,000	6481.4		242,028		158,685		299,921			(83,549)		18,134		0001
Purchased Call/S&P 500 INDEX/SPXN13U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	7,746,000	6370.86		339,275		195,340		428,591			(144,076)		29,377		0001
Purchased Call/S&P 500 INDEX/SPXN13P$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	2,115,000	6279.35		53,087		27,201		67,823			(26,110)		7,569		0001
Purchased Call/S&P 500 INDEX/SPX915G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	755,478	.6641		36,868		27,241		41,402			(9,825)		3,231		0001
Purchased Call/S&P 500 INDEX/SPXO133$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,292,000	6584.29		86,408		60,726		97,391			(26,112)		9,560		0001
Purchased Call/S&P 500 INDEX/SPXN13V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	9,013,490	6238.01		117,175		69,079		146,323			(48,530)		34,589		0001
Purchased Call/S&P 500 INDEX/SPXN13U$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,488,000	6370.86		55,731		32,088		67,414			(23,667)		9,436		0001
Purchased Call/S&P 500 INDEX/SPXD054$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	2,519,051	6532.04		25,191		17,488		27,961			(7,730)		10,486		0001
Purchased Call/S&P 500 INDEX/SPXN13T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,383,000	6388.64		75,441		42,750		91,324			(32,954)		12,677		0001
Purchased Call/S&P 500 INDEX/SPXN13R$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,841,000	6259.75		59,536		31,422		75,124			(28,296)		13,893		0001
Purchased Call/S&P 500 INDEX/SPXE170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/16/2026	1	1,969,393	.6609		84,805		60,946		93,652			(24,297)		8,295		0001
Purchased Call/S&P 500 INDEX/SPXN13S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	3,569,994	6309.62		46,767		26,025		57,260			(20,757)		13,312		0001
Purchased Call/S&P 500 INDEX/SPXN13P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	5,170,000	6279.35		171,127		86,755		222,879			(85,093)		18,304		0001
Purchased Call/S&P 500 INDEX/SPXE170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	2,083,000	6631.96		77,904		56,108		86,084			(22,197)		8,807		0001
Purchased Call/S&P 500 INDEX/SPXN130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	2,856,000	6280.46		37,128		19,541		46,453			(17,699)		10,330		0001
Purchased Call/S&P 500 INDEX/SPXN13T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,423,000	6388.64		52,714		29,871		62,785			(23,026)		12,826		0001
Purchased Call/S&P 500 INDEX/SPXO135$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	2,774,981	6656.92		56,610		41,327		60,798			(15,354)		11,845		0001
Purchased Call/S&P 500 INDEX/SPX915G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	763,173	.6632		38,909		28,101		41,956			(11,010)		3,227		0001
Purchased Call/S&P 500 INDEX/SPXD17W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	12,095,000	6225.52		553,951		286,895		757,147			(267,111)		43,517		0001
Purchased Call/S&P 500 INDEX/SPXD17W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	736,442	.6227		36,711		18,663		51,128			(18,049)		2,607		0001
Purchased Call/S&P 500 INDEX/SPX915G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	2,657,000	6661.21		131,522		98,188		141,860			(33,511)		11,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	1,259,867	6259.75		11,591		6,163		14,475			(5,464)		4,592		0001
Purchased Call/S&P 500 INDEX/SPXD051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	5,293,000	6449.8		260,416		162,760		322,937			(98,729)		20,825		0001
Purchased Call/S&P 500 INDEX/SPXD056ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	7,108,000	6643.7		309,909		229,849		340,673			(81,734)		30,454		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/15/2025	09/15/2026	1	2,330,000	6615.28		139,101		98,482		158,505			(40,778)		9,795		0001
Purchased Call/S&P 500 INDEX/SPXD056SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	1,704,172	6657		62,746		45,933		69,311			(16,893)		7,274		0001
Purchased Call/S&P 500 INDEX/SPXD054SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	588,392	6495		30,353		21,020		35,971			(9,365)		2,440		0001
Purchased Call/S&P 500 INDEX/SPXJ001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2025	08/07/2026	1	1,527,940	6340		62,783		38,124		77,754			(24,696)		5,918		0001
Purchased Call/S&P 500 INDEX/SPXJ001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2025	08/07/2026	1	2,524,000	6340		146,897		88,708		197,430			(58,759)		9,775		0001
Purchased Call/S&P 500 INDEX/SPXN13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	2,467,000	6388.64		62,415		35,592		75,637			(27,041)		9,312		0001
Purchased Call/S&P 500 INDEX/SPXN13RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	1,287,521	6268.56		11,588		6,193		14,229			(5,397)		4,705		0001
Purchased Call/S&P 500 INDEX/SPXJ000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/22/2025	04/10/2026	1	3,320,000	.5500		34,600		17,300		11,149			(17,300)		8,689		0001
Purchased Call/S&P 500 INDEX/SPX0135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,861,012	6693.75		38,224		27,799		40,028			(10,472)		16,449		0001
Purchased Call/S&P 500 INDEX/SPXN13SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	9,169,000	6296.79		120,114		65,729		147,925			(54,777)		33,766		0001
Purchased Call/S&P 500 INDEX/SPX0133ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	5,184,000	6606.76		130,637		92,849		143,487			(37,938)		21,834		0001
Purchased Call/S&P 500 INDEX/SPX0133SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	2,622,049	6584.29		25,172		17,752		27,510			(7,545)		11,001		0001
Purchased Call/S&P 500 INDEX/SPX0131SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	3,258,677	6415.54		32,261		21,685		37,451			(10,606)		13,349		0001
Purchased Call/S&P 500 INDEX/SPXN13SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	4,086,000	6296.79		97,247		53,216		121,691			(44,349)		15,047		0001
Purchased Call/S&P 500 INDEX/SPX0131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	3,646,033	6502.08		57,243		39,008		64,601			(18,506)		14,997		0001
Purchased Call/S&P 500 INDEX/SPXN13SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,523,586	6296.79		70,119		38,371		87,272			(31,978)		12,976		0001
Purchased Call/S&P 500 INDEX/SPX915GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	3,976,144	.6638		165,552		122,324		184,350			(44,117)		17,004		0001
Purchased Call/S&P 500 INDEX/SPXN13VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	3,657,971	6329.94		47,919		28,382		57,972			(19,562)		14,070		0001
Purchased Call/S&P 500 INDEX/SPXN13RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,814,000	6259.75		90,010		47,505		115,219			(42,780)		13,795		0001
Purchased Call/S&P 500 INDEX/SPX0135SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	01/23/2026	1	6,640,000	.6400		54,400		9,891		6,152			(44,228)		8,334		0001
Purchased Call/S&P 500 INDEX/SPXJ001SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/13/2025	01/02/2026	1	6,475,000	.6300		51,970		371		61			(51,238)		2,396		0001
Purchased Call/S&P 500 INDEX/SPXD17XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	5,700,000	6263.26		142,500		74,194		183,312			(68,322)		20,562		0001
Purchased Call/S&P 500 INDEX/SPXE17ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2026	1	4,491,000	6656.92		191,766		139,994		210,004			(52,013)		19,169		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/26/2026	1	5,318,280	.6465		295,553		193,497		365,747			(102,307)		21,473		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2025	08/18/2026	1	3,669,000	6449.15		179,781		113,416		223,496			(66,494)		14,562		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00L$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	5,399,000	6481.5		272,650		186,310		334,806			(87,637)		22,207		0001
Purchased Call/S&P 500 INDEX/SPXN13RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,413,000	6259.75		60,069		31,703		76,267			(28,549)		12,345		0001
Purchased Call/S&P 500 INDEX/SPXE17ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	3,609,000	6656.92		146,165		106,704		160,041			(39,645)		15,405		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	4,022,000	6468.54		158,467		98,767		190,577			(60,348)		15,824		0001
Purchased Call/S&P 500 INDEX/SPX0133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	5,507,568	6615.28		72,149		51,081		78,163			(21,151)		23,152		0001
Purchased Call/S&P 500 INDEX/SPXN13S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	2,856,000	6296.79		50,837		27,819		62,946			(23,184)		10,518		0001
Purchased Call/S&P 500 INDEX/SPXD054$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	1,543,489	6513		54,301		37,651		62,823			(16,708)		6,412		0001
Purchased Call/S&P 500 INDEX/SPXE17D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	1	3,973,411	6600		173,274		124,661		191,123			(49,507)		16,768		0001
Purchased Call/S&P 500 INDEX/SPXN13S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	4,213,554	6305.6		41,714		23,098		50,993			(18,629)		15,673		0001
Purchased Call/S&P 500 INDEX/SPX0134$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	2,179,031	6631.96		19,611		14,124		20,899			(5,588)		9,213		0001
Purchased Call/S&P 500 INDEX/SPX915GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	2,014,000	6661.21		115,402		86,154		124,955			(29,404)		8,693		0001
Purchased Call/S&P 500 INDEX/SPXN130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	1,991,500	6263.26		32,063		16,694		40,529			(15,373)		7,184		0001
Purchased Call/S&P 500 INDEX/SPXN13T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	1,860,905	6358.91		31,821		17,795		38,737			(14,036)		6,956		0001
Purchased Call/S&P 500 INDEX/SPXC05W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	1	1,804,000	6243.76		100,122		53,785		138,733			(46,358)		6,610		0001
Purchased Call/S&P 500 INDEX/SPXN13S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	3,411,777	6309.62		33,777		18,796		41,215			(14,991)		12,722		0001
Purchased Call/S&P 500 INDEX/SPXN13PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	3,246,527	6279.35		52,594		26,949		65,955			(25,868)		11,619		0001
Purchased Call/S&P 500 INDEX/SPXN13RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	5,841,000	6259.75		75,933		40,372		95,422			(35,794)		21,292		0001
Purchased Call/S&P 500 INDEX/SPXN13US$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	3,629,000	6389.77		47,540		27,240		56,744			(20,318)		13,730		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	4,347,000	6481.5		239,085		163,375		296,629			(76,849)		17,880		0001
Purchased Call/S&P 500 INDEX/SPXN13PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	5,811,887	6279.35		76,136		39,012		94,858			(37,447)		20,800		0001
Purchased Call/S&P 500 INDEX/SPXC05W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2025	07/14/2026	1	3,961,730	6269		143,597		76,955		187,790			(66,670)		14,479		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	9,044	6495.15		576		397		726			(180)		37		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	6,934,000	6466.91		382,063		246,219		477,415			(137,501)		27,700		0001
Purchased Call/S&P 500 INDEX/SPX915FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	118,764	6607		6,076		4,366		6,667			(1,741)		500		0001
Purchased Call/S&P 500 INDEX/SPX915GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/23/2026	1	2,862,476	6657		111,955		82,641		124,714			(29,916)		12,218		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	09/22/2025	02/25/2026	1	6,640,000	6400		59,180		21,136		21,990			(37,936)		13,004		0001
Purchased Call/S&P 500 INDEX/SPXN13RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	2,724,991	6297.36		44,417		24,239		54,710			(20,322)		10,035		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	09/22/2025	02/13/2026	1	6,640,000	6400		56,510		17,112		15,876			(39,243)		11,527		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	1	1,820,108	6263.7		16,381		8,845		20,103			(7,540)		6,686		0001
Purchased Call/S&P 500 INDEX/SPX915HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	2,258,814	.6605		128,999		95,941		140,349			(33,232)		9,678		0001
Purchased Call/S&P 500 INDEX/SPXJ0OHSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/01/2025	07/31/2026	1	5,073,000	6238.01		119,723		70,171		152,703			(49,994)		19,331		0001
Purchased Call/S&P 500 INDEX/SPX01378E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	6,350,988	6643.7		83,198		61,883		88,958			(21,763)		27,362		0001
Purchased Call/S&P 500 INDEX/SPXC05XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	2,800,000	6389.77		134,680		77,172		172,195			(57,562)		10,594		0001
Purchased Call/S&P 500 INDEX/SPXC05XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	2,385,286	.6306		124,481		69,118		166,183			(55,401)		8,872		0001
Purchased Call/S&P 500 INDEX/SPXC05XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/22/2026	1	3,941,344	.6308		216,033		120,549		279,709			(95,553)		14,697		0001
Purchased Call/S&P 500 INDEX/SPX915CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	232,420	.6238		12,396		7,286		15,741			(5,116)		886		0001
Purchased Call/S&P 500 INDEX/SPXC05Z5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	6,595,252	.6299		289,642		172,825		364,029			(116,971)		25,426		0001
Purchased Call/S&P 500 INDEX/SPXC05YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	3,807,000	6339.39		137,433		80,328		171,517			(57,609)		14,507		0001
Purchased Call/S&P 500 INDEX/SPXC05Z5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/04/2026	1	3,975,202	.6330		170,728		101,680		217,070			(69,138)		15,290		0001
Purchased Call/S&P 500 INDEX/SPX915DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	5,385,040	.6449		176,444		111,618		215,017			(64,955)		21,374		0001
Purchased Call/S&P 500 INDEX/SPX01378Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,099,000	6688.46		50,204		37,618		52,840			(12,654)		13,401		0001
Purchased Call/S&P 500 INDEX/SPXC05IWL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/07/2025	07/02/2026	1	1,968,417	.6210		79,053		40,189		105,871			(38,868)		6,969		0001
Purchased Call/S&P 500 INDEX/SPXD17IIS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	7,255,000	6227.42		314,867		159,183		428,741			(157,002)		25,685		0001
Purchased Call/S&P 500 INDEX/SPXC05XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	2,862,617	.6390		155,250		89,204		204,459			(66,109)		10,831		0001
Purchased Call/S&P 500 INDEX/SPX915CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	7,388,000	6339.39		351,669		205,546		446,780			(147,412)		28,153		0001
Purchased Call/S&P 500 INDEX/SPXD17VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	4,388,000	6198.01		249,238		124,276		358,171			(124,961)		15,493		0001
Purchased Call/S&P 500 INDEX/SPX915CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	8,057,000	6339.39		374,651		218,979		474,191			(157,045)		30,702		0001
Purchased Call/S&P 500 INDEX/SPXC05Z5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	3,722,005	.6330		146,600		87,069		190,222			(59,607)		14,316		0001
Purchased Call/S&P 500 INDEX/SPX915FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	3,199,000	6584.29		177,545		124,774		203,003			(53,654)		13,343		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	5,519,183	6263.7		121,974		65,859		153,201			(56,141)		20,274		0001
Purchased Call/S&P 500 INDEX/SPXD053SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	660,027	6495.15		35,641		24,546		43,659			(11,132)		2,737		0001
Purchased Call/S&P 500 INDEX/SPXC05XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	374,589	.6389		18,200		10,342		23,535			(7,865)		1,404		0001
Purchased Call/S&P 500 INDEX/SPX915ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	4,675,634	.6449		180,888		114,429		224,083			(66,590)		18,558		0001
Purchased Call/S&P 500 INDEX/SPXE173SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,507,350	6362.9		76,811		44,436		92,801			(32,408)		13,333		0001
Purchased Call/S&P 500 INDEX/SPXD17VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	1,706,361	.6205		92,524		46,006		132,517			(46,516)		6,008		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0136SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	3,696,000	6604.72		48,048		35,537		52,569			(12,769)		15,835		0001
Purchased Call/S&P 500 INDEX/SPX915D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	5,004,000	6411.37		206,165		130,628		251,968			(75,688)		19,904		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,784,000	6238.01		267,904		157,022		368,328			(111,872)		18,230		0001
Purchased Call/S&P 500 INDEX/SPXE175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	254,339	.6345		12,588		7,588		16,727			(5,049)		983		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	1,124,830	.6371		56,497		32,618		73,978			(23,903)		4,266		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	2,112,483	.6363		72,572		42,334		89,141			(30,504)		8,031		0001
Purchased Call/S&P 500 INDEX/SPX915D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	7,820,000	6411.37		358,156		226,931		443,249			(131,487)		31,105		0001
Purchased Call/S&P 500 INDEX/SPX915ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	3,998,000	6501.86		192,304		127,668		227,731			(65,857)		16,210		0001
Purchased Call/S&P 500 INDEX/SPX915E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	5,032,000	6370.17		220,905		141,967		274,136			(79,889)		20,102		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	2,298,815	.6260		122,878		65,033		166,989			(57,865)		8,315		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,382,000	6259.75		195,437		103,147		263,126			(92,886)		15,849		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	2,440,771	6243.76		23,431		12,587		29,082			(10,849)		8,943		0001
Purchased Call/S&P 500 INDEX/SPXE170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	4,532,000	6297.36		115,113		62,818		143,805			(52,668)		16,690		0001
Purchased Call/S&P 500 INDEX/SPX915C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	2,562,000	6339.39		127,588		74,573		163,102			(53,482)		9,763		0001
Purchased Call/S&P 500 INDEX/SPXE170S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,714,000	6297.36		151,170		82,494		203,889			(69,165)		9,995		0001
Purchased Call/S&P 500 INDEX/SPXC05X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	965,985	.6362		48,849		27,681		61,665			(21,338)		3,620		0001
Purchased Call/S&P 500 INDEX/SPX915F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/14/2026	1	8,311,000	6584.29		388,124		273,718		438,260			(116,331)		34,869		0001
Purchased Call/S&P 500 INDEX/SPXE17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	235,627	.6502		11,507		7,863		14,314			(3,699)		969		0001
Purchased Call/S&P 500 INDEX/SPXE170S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	2,975,000	6296.79		171,360		93,772		233,487			(78,148)		10,956		0001
Purchased Call/S&P 500 INDEX/SPX915F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/14/2026	1	3,055,000	6584.29		149,695		105,570		169,873			(44,868)		12,817		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	5,795,000	6259.75		145,455		76,768		186,443			(69,131)		20,960		0001
Purchased Call/S&P 500 INDEX/SPX915D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	821,671	.6468		41,134		25,709		50,046			(15,595)		3,233		0001
Purchased Call/S&P 500 INDEX/SPXD17V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	7,040,000	6198.01		324,544		161,825		448,307			(162,717)		24,856		0001
Purchased Call/S&P 500 INDEX/SPX915D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	6,977,440	.6467		277,443		172,631		331,748			(105,947)		27,391		0001
Purchased Call/S&P 500 INDEX/SPXD17X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	4,497,000	6263.26		247,785		129,012		346,431			(118,801)		16,223		0001
Purchased Call/S&P 500 INDEX/SPXE172$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,715,000	6388.64		139,684		79,154		173,970			(61,016)		13,921		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,757,138	6259.75		55,418		29,249		70,354			(26,339)		9,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	13,507,000	6259.75		586,204		309,385		787,161			(278,608)		48,854		0001
Purchased Call/S&P 500 INDEX/SPXE172SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	5,684,968	6310		234,575		130,896		294,303			(103,754)		21,198		0001
Purchased Call/S&P 500 INDEX/SPXA21XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	1	2,133,000	6229.98		58,871		30,327		76,967			(28,548)		7,654		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	3,216,000	6243.76		196,176		105,384		278,277			(90,832)		11,783		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	1,763,354	6468.54		30,330		18,904		35,257			(11,550)		6,938		0001
Purchased Call/S&P 500 INDEX/SPXD17YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	2,932,000	6259.75		164,192		87,298		229,801			(77,398)		10,688		0001
Purchased Call/S&P 500 INDEX/SPX915B9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2025	07/02/2026	1	5,178,000	6227.42		171,392		86,648		225,893			(85,461)		18,332		0001
Purchased Call/S&P 500 INDEX/SPX915E9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	5,676,598	6400		312,490		200,514		401,101			(113,321)		22,628		0001
Purchased Call/S&P 500 INDEX/SPXE173SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,318,000	6388.64		148,646		84,765		188,529			(64,400)		12,524		0001
Purchased Call/S&P 500 INDEX/SPX915B9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	7,385,000	6279.35		274,722		139,274		360,099			(136,606)		26,146		0001
Purchased Call/S&P 500 INDEX/SPXE173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	6,215,000	6388.64		354,255		200,745		464,354			(154,743)		23,288		0001
Purchased Call/S&P 500 INDEX/SPXE172SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,660,000	6388.64		190,742		108,087		235,473			(83,319)		21,209		0001
Purchased Call/S&P 500 INDEX/SPX915E9A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	612,974	6400		30,636		19,658		38,777			(11,110)		2,443		0001
Purchased Call/S&P 500 INDEX/SPX915FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	4,561,000	6584.29		267,275		187,835		307,182			(80,770)		19,024		0001
Purchased Call/S&P 500 INDEX/SPX915FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	5,263,000	6606.76		271,571		193,017		303,744			(78,867)		22,167		0001
Purchased Call/S&P 500 INDEX/SPXE174SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	3,060,025	6340		64,873		39,175		78,903			(25,949)		11,851		0001
Purchased Call/S&P 500 INDEX/SPXE174SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	3,132,000	6340		84,564		51,066		104,264			(33,826)		12,130		0001
Purchased Call/S&P 500 INDEX/SPX915FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	2,317,000	6584.29		121,643		85,488		138,502			(36,760)		9,664		0001
Purchased Call/S&P 500 INDEX/SPXD17YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,087,000	6259.75		58,853		31,062		76,011			(27,972)		7,549		0001
Purchased Call/S&P 500 INDEX/SPXD172SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	24,250,000	6243.76		1,117,925		600,538		1,504,106			(517,615)		88,851		0001
Purchased Call/S&P 500 INDEX/SPXE173S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,551,000	6388.64		192,464		109,063		250,544			(84,071)		13,306		0001
Purchased Call/S&P 500 INDEX/SPX915FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	12,551,000	6631.96		587,387		423,049		646,058			(167,365)		53,067		0001
Purchased Call/S&P 500 INDEX/SPXD172ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	6,050,000	6263.7		153,065		82,647		193,806			(70,452)		22,223		0001
Purchased Call/S&P 500 INDEX/SPXE173S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,598,000	6388.64		145,748		82,590		190,574			(63,665)		9,735		0001
Purchased Call/S&P 500 INDEX/SPXD054SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	752,717	6513		37,972		26,329		45,138			(11,684)		3,127		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	1,785,306	6339		82,597		48,411		119,411			(34,491)		6,803		0001
Purchased Call/S&P 500 INDEX/SPXE173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,327,578	6363		125,718		71,240		160,522			(54,915)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXE171S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	499,224	6297		24,884		13,617		33,190			(11,348)		1,838		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	5,932,000	6445.76		149,486		91,833		177,850			(57,747)		23,235		0001
Purchased Call/S&P 500 INDEX/SPXE171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	4,200,339	6297		179,056		97,984		233,835			(81,657)		15,468		0001
Purchased Call/S&P 500 INDEX/SPXE177SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,059,512	6370		59,749		38,612		72,704			(21,185)		4,233		0001
Purchased Call/S&P 500 INDEX/SPXE170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	4,427,000	6297.36		215,595		117,652		284,138			(98,642)		16,303		0001
Purchased Call/S&P 500 INDEX/SPX915GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2025	09/25/2026	1	5,937,643	6605		338,105		250,761		368,526			(89,171)		25,439		0001
Purchased Call/S&P 500 INDEX/SPXE177SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	5,793,641	6467		229,429		148,266		279,075			(81,349)		23,145		0001
Purchased Call/S&P 500 INDEX/SPXD056SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	129,575	6668		6,330		4,634		7,060			(1,704)		553		0001
Purchased Call/S&P 500 INDEX/SPXE172SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/22/2026	1	1,075,519	6310		57,937		32,599		73,545			(25,537)		4,010		0001
Purchased Call/S&P 500 INDEX/SPXD17XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	2,197,609	6226		74,487		38,684		96,858			(35,811)		7,907		0001
Purchased Call/S&P 500 INDEX/SPXE175SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	4,183,000	6466.58		227,555		140,420		285,209			(87,281)		16,421		0001
Purchased Call/S&P 500 INDEX/SPX915GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/24/2026	1	2,027,374	6647		111,743		83,027		121,837			(28,867)		8,670		0001
Purchased Call/S&P 500 INDEX/SPXE175SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	5,589,998	6345		233,932		141,009		303,331			(93,830)		21,600		0001
Purchased Call/S&P 500 INDEX/SPX915BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	6,991,000	6279.35		349,550		177,209		473,805			(173,815)		24,751		0001
Purchased Call/S&P 500 INDEX/SPXE175ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/14/2026	1	4,369,000	6468.54		134,565		83,870		160,272			(51,245)		17,189		0001
Purchased Call/S&P 500 INDEX/SPXD17XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	174,440	6226		8,598		4,465		11,649			(4,134)		628		0001
Purchased Call/S&P 500 INDEX/SPXE174SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,700,476	6345		67,078		40,433		86,386			(26,905)		6,571		0001
Purchased Call/S&P 500 INDEX/SPX915BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	7,973,000	6279.35		354,001		179,466		473,241			(176,028)		28,227		0001
Purchased Call/S&P 500 INDEX/SPXE177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	342,178	6467		17,590		11,367		22,025			(6,237)		1,367		0001
Purchased Call/S&P 500 INDEX/SPX915DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	3,130,300	6468		172,085		107,553		211,586			(65,241)		12,316		0001
Purchased Call/S&P 500 INDEX/SPXE176SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/20/2026	1	4,182,840	6396		162,643		104,363		202,892			(58,981)		16,674		0001
Purchased Call/S&P 500 INDEX/SPXE177SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	14,106,000	6466.91		647,465		417,255		789,894			(233,016)		56,351		0001
Purchased Call/S&P 500 INDEX/SPXE176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	1,930,161	6449.15		34,550		21,796		40,199			(12,779)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXD17YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	4,294,000	6259.75		191,512		101,823		257,683			(90,277)		15,653		0001
Purchased Call/S&P 500 INDEX/SPX915FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	2,927,000	6584.29		130,544		91,744		147,246			(39,450)		12,209		0001
Purchased Call/S&P 500 INDEX/SPX915BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	8,166,000	6279.35		381,352		193,332		512,598			(189,628)		28,911		0001
Purchased Call/S&P 500 INDEX/SPXB210SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	4,159,000	6370.17		232,072		149,143		300,584			(83,927)		16,615		0001
Purchased Call/S&P 500 INDEX/SPX915FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/11/2026	1	5,341,931	6585		299,302		210,929		334,881			(88,713)		22,281		0001
Purchased Call/S&P 500 INDEX/SPXB210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	4,450,356	6469		176,039		110,024		212,944			(66,740)		17,509		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/19/2026	1	2,840,237	.6411		111,592		71,493		140,342			(40,579)		11,298		0001
Purchased Call/S&P 500 INDEX/SPXE170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	502,967	.6264		25,237		13,740		32,890			(11,579)		1,848		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	7,314,000	6449.8		318,890		199,307		390,497			(120,898)		28,776		0001
Purchased Call/S&P 500 INDEX/SPXD050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	3,838,000	6389.45		96,718		58,883		117,298			(38,213)		14,966		0001
Purchased Call/S&P 500 INDEX/SPXE174SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,169,000	.6340		128,188		77,410		172,275			(51,275)		8,401		0001
Purchased Call/S&P 500 INDEX/SPXE176S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	2,463,436	6395.78		23,895		15,206		27,763			(8,707)		9,820		0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	434,849	.6460		20,826		13,903		26,798			(6,942)		1,763		0001
Purchased Call/S&P 500 INDEX/SPXD17XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,181,000	6263.26		104,688		54,507		142,934			(50,193)		7,868		0001
Purchased Call/S&P 500 INDEX/SPXB210SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	2,533,748	6370.17		45,101		28,984		53,940			(16,310)		10,122		0001
Purchased Call/S&P 500 INDEX/SPXD17YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,221,000	6259.75		177,155		93,498		247,479			(84,197)		11,650		0001
Purchased Call/S&P 500 INDEX/SPXB210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	5,977,000	6449.8		329,333		205,833		414,712			(124,857)		23,516		0001
Purchased Call/S&P 500 INDEX/SPXB212SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	4,642,863	.6661		175,435		131,334		188,874			(44,341)		20,040		0001
Purchased Call/S&P 500 INDEX/SPX915ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	775,622	.6449		37,610		23,792		47,901			(13,845)		3,078		0001
Purchased Call/S&P 500 INDEX/SPXD051$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	7,898,000	6449.8		116,890		73,057		135,384			(44,316)		31,074		0001
Purchased Call/S&P 500 INDEX/SPXB211SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	6,347,000	6615.28		165,657		117,283		182,046			(48,562)		26,681		0001
Purchased Call/S&P 500 INDEX/SPXE176S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	2,162,000	6449.15		79,562		50,192		95,934			(29,427)		8,581		0001
Purchased Call/S&P 500 INDEX/SPXE175SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/14/2026	1	3,520,000	6449.8		96,096		60,060		114,052			(36,432)		13,849		0001
Purchased Call/S&P 500 INDEX/SPX915F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	4,000,000	6631.96		228,800		164,787		253,879			(65,192)		16,912		0001
Purchased Call/S&P 500 INDEX/SPX915GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	3,120,000	6604.72		158,496		117,226		177,649			(42,121)		13,367		0001
Purchased Call/S&P 500 INDEX/SPXD051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	2,343,017	6449.8		44,049		27,667		51,363			(16,563)		9,279		0001
Purchased Call/S&P 500 INDEX/SPX915BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	9,655,000	6279.35		461,509		233,968		622,329			(229,487)		34,182		0001
Purchased Call/S&P 500 INDEX/SPXB210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	2,209,076	6411.37		41,310		26,174		48,995			(15,166)		8,787		0001
Purchased Call/S&P 500 INDEX/SPXB210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	4,637,943	.6469		195,010		121,881		238,208			(73,932)		18,247		0001
Purchased Call/S&P 500 INDEX/SPXD053S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	5,347,000	6439.32		134,744		87,602		159,754			(47,253)		21,543		0001
Purchased Call/S&P 500 INDEX/SPXB211SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	4,402,136	6615.28		98,168		69,502		107,577			(28,778)		18,505		0001
Purchased Call/S&P 500 INDEX/SPX915GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	7,088,000	6664.36		331,718		239,574		356,759			(93,865)		29,969		0001
Purchased Call/S&P 500 INDEX/SPXB210SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	1,919,347	6411.37		31,285		19,823		36,842			(11,486)		7,635		0001
Purchased Call/S&P 500 INDEX/SPX915F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	3,652,000	6631.96		219,485		158,078		243,718			(62,538)		15,441		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	3,411,966	.6389		135,850		82,494		170,830			(53,437)		13,214		0001
Purchased Call/S&P 500 INDEX/SPX915E$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	11,234,000	6501.86		515,641		342,328		608,217			(176,589)		45,547		0001
Purchased Call/S&P 500 INDEX/SPXD050$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	11,878,000	6389.45		544,012		329,430		691,416			(216,708)		46,003		0001
Purchased Call/S&P 500 INDEX/SPX915D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/11/2026	1	7,832,970	.6373		328,364		201,373		389,383			(127,196)		30,613		0001
Purchased Call/S&P 500 INDEX/SPXD054$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	4,874,000	6512.61		79,446		54,934		89,827			(24,596)		20,249		0001
Purchased Call/S&P 500 INDEX/SPXB212$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	5,535,466	.6661		187,690		140,508		201,599			(47,438)		23,893		0001
Purchased Call/S&P 500 INDEX/SPXD050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	5,709,000	6389.45		206,095		124,802		256,101			(82,098)		22,111		0001
Purchased Call/S&P 500 INDEX/SPXB210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	3,807,293	6411.37		38,073		24,123		44,260			(13,977)		15,144		0001
Purchased Call/S&P 500 INDEX/SPX915D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	3,792,100	.6449		137,815		87,182		169,652			(50,734)		15,051		0001
Purchased Call/S&P 500 INDEX/SPXE17B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	3,418,123	6512.61		74,173		51,288		84,841			(22,963)		14,201		0001
Purchased Call/S&P 500 INDEX/SPXD052$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	2,604,000	6449.8		72,652		45,632		86,071			(27,319)		10,313		0001
Purchased Call/S&P 500 INDEX/SPXD053$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2025	08/31/2026	1	3,572,959	.6460		192,307		129,273		247,272			(63,217)		14,577		0001
Purchased Call/S&P 500 INDEX/SPXD17V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,665,000	6227.42		99,405		50,255		132,938			(49,566)		9,435		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,951,000	6259.75		182,197		96,159		240,049			(86,594)		17,907		0001
Purchased Call/S&P 500 INDEX/SPXE170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	7,323,930	.6244		315,877		170,155		413,627			(145,789)		26,835		0001
Purchased Call/S&P 500 INDEX/SPXE17E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	477,426	6693.75		23,298		16,944		24,979			(6,383)		2,034		0001
Purchased Call/S&P 500 INDEX/SPXD057$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	1,798,527	.6661		84,696		63,405		91,288			(21,407)		7,763		0001
Purchased Call/S&P 500 INDEX/SPXB210$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	6,822,000	6449.8		285,842		178,651		349,185			(108,369)		26,840		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	4,607,176	.6260		186,164		98,527		243,346			(87,667)		16,664		0001
Purchased Call/S&P 500 INDEX/SPX915B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	14,513,000	6279.35		660,342		334,769		886,322			(328,357)		51,381		0001
Purchased Call/S&P 500 INDEX/SPXB210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	2,811,000	6468.54		157,135		97,937		196,526			(59,840)		11,060		0001
Purchased Call/S&P 500 INDEX/SPXB210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	2,905,000	6468.54		141,183		87,995		173,698			(53,766)		11,429		0001
Purchased Call/S&P 500 INDEX/SPXE17C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	5,197,000	6587.47		213,597		149,695		243,043			(64,957)		21,677		0001
Purchased Call/S&P 500 INDEX/SPXE17C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	3,772,000	6587.47		191,240		134,027		220,051			(58,158)		15,733		0001
Purchased Call/S&P 500 INDEX/SPXB210$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	7,377,000	6449.8		272,949		170,593		329,728			(103,481)		29,024		0001
Purchased Call/S&P 500 INDEX/SPXE17C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/09/2026	1	2,526,893	.6513		105,377		73,676		117,963			(32,223)		10,498		0001
Purchased Call/S&P 500 INDEX/SPXD057$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	3,422,000	6688.46		175,549		131,541		187,808			(44,248)		14,797		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	2,725,720	.6280		110,631		58,551		146,027			(52,098)		9,859		0001
Purchased Call/S&P 500 INDEX/SPXD17V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	4,388,000	6198.01		110,139		54,918		144,080			(55,220)		15,493		0001
Purchased Call/S&P 500 INDEX/SPXD057$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/30/2025	09/29/2026	1	12,163,369	.6661		680,715		509,596		735,567			(172,049)		52,500		0001
Purchased Call/S&P 500 INDEX/SPXE171$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	2,653,000	6309.62		161,568		89,908		221,860			(71,709)		9,893		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	4,880,000	6263.7		214,232		115,673		283,250			(98,605)		17,926		0001
Purchased Call/S&P 500 INDEX/SPXD050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2025	08/07/2026	1	2,530,327	.6342		145,184		87,917		186,017			(57,834)		9,800		0001
Purchased Call/S&P 500 INDEX/SPXE17B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	2,876,000	6512.61		109,288		75,568		128,068			(33,834)		11,948		0001
Purchased Call/S&P 500 INDEX/SPXE170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	2,383,906	.6244		130,963		70,547		177,651			(60,445)		8,735		0001
Purchased Call/S&P 500 INDEX/SPXE177$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	10,851,475	.6467		456,013		294,694		557,773			(161,689)		43,350		0001
Purchased Call/S&P 500 INDEX/SPXD17M$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	2,691,923	6229.98		58,146		29,954		74,722			(28,197)		9,660		0001
Purchased Call/S&P 500 INDEX/SPXD054$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/09/2025	09/09/2026	1	2,396,000	6512.61		124,832		86,316		149,960			(38,646)		9,954		0001
Purchased Call/S&P 500 INDEX/SPXD056$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/23/2025	09/23/2026	1	7,003,000	6656.92		250,007		182,512		272,874			(67,810)		29,892		0001
Purchased Call/S&P 500 INDEX/SPXE170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,583,000	6297.36		147,748		80,627		200,345			(67,600)		9,512		0001
Purchased Call/S&P 500 INDEX/SPXE17ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	3,725,377	.6664		147,447		106,786		157,818			(40,844)		15,751		0001
Purchased Call/S&P 500 INDEX/SPXE17ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	3,372,166	.6664		188,667		136,639		202,511			(52,262)		14,258		0001
Purchased Call/S&P 500 INDEX/SPXE170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	4,107,000	6296.79		144,156		79,425		184,084			(65,204)		15,239		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2026	1	2,400,000	6268.56		108,000		57,719		143,501			(50,301)		8,771		0001
Purchased Call/S&P 500 INDEX/SPXE171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	3,295,000	6305.6		121,915		67,507		156,753			(54,444)		12,256		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	2,066,685	.6244		70,467		37,959		90,293			(32,523)		7,572		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,127,000	6259.75		95,999		50,666		124,642			(45,626)		11,310		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	4,253,000	6263.7		139,924		75,551		180,034			(64,403)		15,623		0001
Purchased Call/S&P 500 INDEX/SPXD054$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/09/2025	09/08/2026	1	5,787,179	.6495		197,374		136,308		228,645			(61,273)		23,995		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	3,924,000	6263.7		181,681		98,098		241,542			(83,623)		14,414		0001
Purchased Call/S&P 500 INDEX/SPXD055$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/17/2025	09/15/2026	1	3,671,480	.6615		155,350		110,595		175,522			(44,936)		15,434		0001
Purchased Call/S&P 500 INDEX/SPXE17B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	5,712,000	6512.61		206,774		142,976		241,629			(64,015)		23,731		0001
Purchased Call/S&P 500 INDEX/SPXD050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2025	08/10/2026	1	2,593,000	6389.45		94,904		57,779		117,999			(37,496)		10,111		0001
Purchased Call/S&P 500 INDEX/SPXE17E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	5,304,831	.6664		228,858		165,747		245,283			(63,396)		22,429		0001
Purchased Call/S&P 500 INDEX/SPXD054$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2026	1	4,565,340	.6513		183,634		127,326		214,245			(56,503)		18,967		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2026	1	1,954,137	.6263		73,907		38,801		96,258			(35,329)		7,049		0001
Purchased Call/S&P 500 INDEX/SPXD051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,905,000	6373.45		67,396		41,217		81,650			(26,220)		11,353		0001
Purchased Call/S&P 500 INDEX/SPXD17XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	2,434,073	6263.26		53,793		28,008		68,789			(25,791)		8,781		0001
Purchased Call/S&P 500 INDEX/SPXD054$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	2,195,361	.6495		83,256		57,497		97,074			(25,846)		9,103		0001
Purchased Call/S&P 500 INDEX/SPXD050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	1,699,120	.6340		59,075		35,773		71,714			(23,533)		6,581		0001
Purchased Call/S&P 500 INDEX/SPXE17D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/18/2026	1	4,227,000	6631.96		173,307		124,819		192,650			(49,381)		17,872		0001
Purchased Call/S&P 500 INDEX/SPXD057$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/25/2026	1	2,703,986	.6644		152,747		113,920		164,961			(39,035)		11,585		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	1	2,506,000	6243.76		144,596		77,676		202,309			(66,950)		9,182		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	1	2,848,000	6243.76		171,450		92,101		242,177			(79,384)		10,435		0001
Purchased Call/S&P 500 INDEX/SPXD055$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	4,091,000	6600.35		209,459		149,449		238,320			(60,255)		17,264		0001
Purchased Call/S&P 500 INDEX/SPXE171$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	1	2,673,000	6296.79		151,559		83,504		205,658			(68,553)		9,918		0001
Purchased Call/S&P 500 INDEX/SPXE176$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2026	1	2,810,000	6449.15		132,351		83,494		163,084			(48,952)		11,153		0001
Purchased Call/S&P 500 INDEX/SPXE170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	1	7,255,000	6664.36		314,867		227,404		343,227			(89,097)		30,675		0001
Purchased Call/S&P 500 INDEX/SPXE170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2026	1	1,779,033	.6264		98,306		53,522		129,967			(45,102)		6,535		0001
Purchased Call/S&P 500 INDEX/SPXE177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	5,710,463	6466.91		75,378		48,799		86,474			(26,906)		22,959		0001
Purchased Call/S&P 500 INDEX/SPXE178$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2026	1	2,292,398	.6439		87,405		56,982		104,309			(30,496)		9,236		0001
Purchased Call/S&P 500 INDEX/SPXE179$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2026	1	1,834,236	.6481		73,252		48,698		88,888			(25,023)		7,421		0001
Purchased Call/S&P 500 INDEX/SPXE172$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2026	1	2,111,158	.6359		78,226		44,111		97,301			(34,385)		7,891		0001
Purchased Call/S&P 500 INDEX/SPXE172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/22/2026	1	135,917	.6310		6,775		3,781		8,676			(2,997)		507		0001
Purchased Call/S&P 500 INDEX/SPXD17WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	06/30/2026	1	3,263,804	.6205		137,339		69,053		184,699			(68,858)		11,492		0001
Purchased Call/S&P 500 INDEX/SPXD17YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	1	3,904,000	6259.75		182,707		96,429		248,060			(86,836)		14,120		0001
Purchased Call/S&P 500 INDEX/SPXE172$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	1	6,012,000	6363.35		259,718		146,766		331,472			(113,849)		22,528		0001
Purchased Call/S&P 500 INDEX/SPXE17C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/09/2026	1	2,487,817	.6513		145,221		101,533		165,994			(44,406)		10,336		0001
Purchased Call/S&P 500 INDEX/SPXE173$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	1	5,168,000	6388.64		259,950		147,305		334,256			(113,550)		19,365		0001
Purchased Call/S&P 500 INDEX/SPXE17E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	3,131,000	6693.75		114,282		83,114		122,121			(31,310)		13,339		0001
Purchased Call/S&P 500 INDEX/SPXD050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	2,688,000	6389.45		115,584		70,369		145,863			(45,667)		10,482		0001
Purchased Call/S&P 500 INDEX/SPXE172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	1	2,106,879	6363.35		65,103		36,789		80,849			(28,538)		7,895		0001
Purchased Call/S&P 500 INDEX/SPXD055$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	4,483,126	.6587		248,239		174,457		283,847			(75,017)		18,699		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE179SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	2,921,000	6460.26		120,637		80,757		145,504			(40,650)		11,941		0001
Purchased Call/S&P 500 INDEX/SPXE17D8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,016,000	6664.36		82,858		60,032		90,047			(23,254)		8,573		0001
Purchased Call/S&P 500 INDEX/SPXE174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,942,000	.6340		162,693		98,247		215,746			(65,077)		11,394		0001
Purchased Call/S&P 500 INDEX/SPXD056SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	8,119,000	6643.7		372,662		276,391		410,369			(98,285)		34,785		0001
Purchased Call/S&P 500 INDEX/SPXE17C8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	6,631,451	.6532		381,296		266,907		437,097			(116,274)		27,605		0001
Purchased Call/S&P 500 INDEX/SPXE17C8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/14/2026	1	3,827,000	6584.29		168,388		118,753		192,288			(50,471)		16,056		0001
Purchased Call/S&P 500 INDEX/SPXE17A8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	2,282,230	.6502		88,312		60,346		107,101			(28,386)		9,387		0001
Purchased Call/S&P 500 INDEX/SPXD17Z89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	5,502,320	.6260		236,258		125,039		310,929			(111,257)		19,902		0001
Purchased Call/S&P 500 INDEX/SPXD17XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,894,000	6280.46		90,872		47,827		117,933			(43,320)		10,467		0001
Purchased Call/S&P 500 INDEX/SPXE171S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	3,778,416	.6297		144,432		79,036		186,449			(65,867)		13,914		0001
Purchased Call/S&P 500 INDEX/SPXD055S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2026	1	2,058,000	6584.29		60,711		42,815		67,963			(18,197)		8,634		0001
Purchased Call/S&P 500 INDEX/SPXE175SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	3,563,988	.6446		197,696		121,785		246,863			(76,037)		13,960		0001
Purchased Call/S&P 500 INDEX/SPXE177S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	8,777,000	6466.91		412,519		265,846		504,616			(148,462)		35,063		0001
Purchased Call/S&P 500 INDEX/SPXE176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	5,186,000	6449.15		222,998		140,679		272,166			(82,479)		20,584		0001
Purchased Call/S&P 500 INDEX/SPXE177SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	2,024,000	6466.91		118,606		76,784		149,138			(42,336)		8,137		0001
Purchased Call/S&P 500 INDEX/SPXE17D8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	1	2,673,142	.6600		106,880		76,894		117,454			(30,537)		11,281		0001
Purchased Call/S&P 500 INDEX/SPXE172SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,019,000	6388.64		180,684		102,388		224,625			(78,925)		18,807		0001
Purchased Call/S&P 500 INDEX/SPXE178SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,720,000	6460.26		194,936		129,776		235,377			(66,407)		19,137		0001
Purchased Call/S&P 500 INDEX/SPXE17D8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	5,769,000	6664.36		256,721		185,409		280,316			(72,643)		24,392		0001
Purchased Call/S&P 500 INDEX/SPXE176SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	1,865,709	.6411		102,688		65,244		132,382			(37,521)		7,421		0001
Purchased Call/S&P 500 INDEX/SPXE179SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	1	4,181,000	6415.54		157,624		105,951		191,139			(51,821)		17,127		0001
Purchased Call/S&P 500 INDEX/SPXE17A82	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	5,117,738	.6460		269,280		179,771		351,901			(89,760)		20,749		0001
Purchased Call/S&P 500 INDEX/SPXE178SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	1,952,190	6501.86		33,578		22,292		38,388			(11,499)		7,915		0001
Purchased Call/S&P 500 INDEX/SPXD17WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	2,813,149	.6279		100,943		51,318		138,273			(49,630)		9,960		0001
Purchased Call/S&P 500 INDEX/SPXB211S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2026	1	4,049,507	.6448		177,617		120,878		209,021			(57,579)		16,622		0001
Purchased Call/S&P 500 INDEX/SPXE178SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	8,232,000	6460.26		298,822		198,937		356,972			(101,796)		33,376		0001
Purchased Call/S&P 500 INDEX/SPXB212SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	1	4,202,000	6688.46		162,617		121,851		173,746			(40,988)		18,170		0001
Purchased Call/S&P 500 INDEX/SPXN13XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	4,010,000	6466.58		101,854		62,852		120,125			(39,067)		15,742		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE179SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	2,777,912	.6460		93,276		62,271		115,425			(31,092)		11,263		0001
Purchased Call/S&P 500 INDEX/SPXD17XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,284,000	6280.46		123,108		64,793		170,316			(58,687)		8,261		0001
Purchased Call/S&P 500 INDEX/SPXD056SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	2,287,000	6643.7		127,157		94,308		140,815			(33,536)		9,798		0001
Purchased Call/S&P 500 INDEX/SPXE17AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/02/2026	1	5,510,949	.6416		247,169		167,992		288,320			(80,347)		22,575		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/16/2026	1	2,880,818	.6607		115,876		83,276		127,523			(33,199)		12,134		0001
Purchased Call/S&P 500 INDEX/SPXE174SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,410,000	6345.06		93,267		55,755		118,317			(37,562)		9,313		0001
Purchased Call/S&P 500 INDEX/SPXE173SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,899,000	6388.64		187,932		107,168		240,112			(81,420)		14,717		0001
Purchased Call/S&P 500 INDEX/SPXE175SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	2,080,000	6445.76		55,328		33,989		66,073			(21,373)		8,147		0001
Purchased Call/S&P 500 INDEX/SPXE174SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	9,297,000	.6340		438,818		264,993		567,740			(175,527)		36,007		0001
Purchased Call/S&P 500 INDEX/SPXE175SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	2,654,128	6466.58		42,997		26,533		50,195			(16,492)		10,419		0001
Purchased Call/S&P 500 INDEX/SPXE173SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,697,106	.6363		151,780		86,009		187,775			(66,300)		13,854		0001
Purchased Call/S&P 500 INDEX/SPXE175SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	2,780,000	6466.58		154,846		95,552		194,556			(59,393)		10,913		0001
Purchased Call/S&P 500 INDEX/SPXE177SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	4,779,000	6439.32		279,094		181,449		357,058			(97,874)		19,255		0001
Purchased Call/S&P 500 INDEX/SPXE173SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,190,000	6388.64		150,249		85,679		191,448			(65,094)		12,041		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	10,979,000	6296.79		507,230		277,567		667,228			(231,319)		40,431		0001
Purchased Call/S&P 500 INDEX/SPXN13XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/11/2026	1	1,969,396	.6373		83,266		51,205		98,290			(32,114)		7,697		0001
Purchased Call/S&P 500 INDEX/SPXE179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	6,421,000	6460.26		302,429		201,339		369,882			(103,025)		26,033		0001
Purchased Call/S&P 500 INDEX/SPXE17956	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	5,548,000	6460.26		323,448		215,332		406,679			(110,186)		22,494		0001
Purchased Call/S&P 500 INDEX/SPXE178SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	6,181,747	.6439		251,347		163,862		301,528			(87,695)		24,906		0001
Purchased Call/S&P 500 INDEX/SPXE17A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	3,419,483	.6416		129,556		87,325		156,313			(42,355)		14,008		0001
Purchased Call/S&P 500 INDEX/SPX0132SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	1	2,329,225	6512.61		23,292		16,106		25,926			(7,211)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2025	07/28/2026	1	7,699,673	.6390		306,215		175,947		385,551			(130,394)		29,132		0001
Purchased Call/S&P 500 INDEX/SPXE17A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	2,402,000	6502.08		99,443		67,764		117,352			(32,149)		9,880		0001
Purchased Call/S&P 500 INDEX/SPXB212S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	1	3,801,000	6688.46		204,114		152,945		219,068			(51,448)		16,436		0001
Purchased Call/S&P 500 INDEX/SPXB212SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	3,528,000	6604.72		105,840		78,281		117,406			(28,127)		15,115		0001
Purchased Call/S&P 500 INDEX/SPX0133S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	6,440,083	6584.29		63,757		44,807		69,890			(19,267)		26,862		0001
Purchased Call/S&P 500 INDEX/SPXE171SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	5,132,000	6305.6		258,140		142,937		344,829			(115,279)		19,089		0001
Purchased Call/S&P 500 INDEX/SPXD056$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	7,476,000	6643.7		188,395		139,726		204,314			(49,687)		32,030		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	2,354,396	6263.7		38,377		20,721		47,719			(17,664)		8,648		0001
Purchased Call/S&P 500 INDEX/SPXB210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	3,824,000	6449.8		225,234		140,771		286,898			(85,391)		15,045		0001
Purchased Call/S&P 500 INDEX/SPXE179SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	3,052,000	6460.26		182,204		121,972		229,611			(61,395)		12,477		0001
Purchased Call/S&P 500 INDEX/SPXB212SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	1	3,895,000	6688.46		160,474		120,245		171,540			(40,448)		16,843		0001
Purchased Call/S&P 500 INDEX/SPXB210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	6,636,000	6449.8		311,892		194,933		384,845			(118,245)		26,109		0001
Purchased Call/S&P 500 INDEX/SPXE174SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	3,929,000	6345.06		170,912		102,170		219,855			(68,833)		15,182		0001
Purchased Call/S&P 500 INDEX/SPXE17A5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	4,484,462	6416		181,467		122,315		219,941			(59,326)		18,370		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	2,858,000	6449.8		160,048		100,030		202,086			(60,678)		11,244		0001
Purchased Call/S&P 500 INDEX/SPXB212SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/25/2026	1	5,813,238	6644		197,418		146,826		214,134			(50,858)		24,906		0001
Purchased Call/S&P 500 INDEX/SPXB212S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	2,890,118	6604.72		59,825		44,248		66,019			(15,899)		12,382		0001
Purchased Call/S&P 500 INDEX/SPXO132SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	2,401,000	6495.15		37,456		25,796		42,609			(11,698)		9,955		0001
Purchased Call/S&P 500 INDEX/SPXA21YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	1,633,222	6243.76		27,601		14,827		34,665			(12,780)		5,984		0001
Purchased Call/S&P 500 INDEX/SPXB212SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	1,917,000	6604.72		69,395		51,326		77,404			(18,442)		8,213		0001
Purchased Call/S&P 500 INDEX/SPXE178S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	2,306,000	6465.94		129,597		84,613		161,980			(45,093)		9,310		0001
Purchased Call/S&P 500 INDEX/SPXB210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	5,051,930	6469		168,204		105,127		201,807			(63,770)		19,876		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2025	07/28/2026	1	9,539,927	6390		402,065		231,021		509,457			(171,209)		36,095		0001
Purchased Call/S&P 500 INDEX/SPXE17A5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,231,000	6502.08		183,521		125,059		223,672			(59,330)		13,290		0001
Purchased Call/S&P 500 INDEX/SPXE176SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	5,173,967	6370.17		68,296		43,891		80,569			(24,699)		20,669		0001
Purchased Call/S&P 500 INDEX/SPXE17AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	2,489,000	6448.26		118,725		80,131		145,422			(38,708)		10,217		0001
Purchased Call/S&P 500 INDEX/SPXC05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,595,000	6238.01		166,339		97,493		216,935			(69,460)		17,510		0001
Purchased Call/S&P 500 INDEX/SPXB211S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	08/31/2026	1	4,334,834	6460		143,165		96,238		174,082			(47,062)		17,685		0001
Purchased Call/S&P 500 INDEX/SPXB210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	2,471,000	6370.17		89,944		57,804		111,001			(32,528)		9,871		0001
Purchased Call/S&P 500 INDEX/SPXB212SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	09/25/2026	1	2,040,858	6605		70,022		51,933		76,136			(18,467)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXB212ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	8,932,683	6661		360,018		269,516		388,190			(90,994)		38,556		0001
Purchased Call/S&P 500 INDEX/SPXA21YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/07/2026	1	8,491,463	6230		360,336		186,141		485,975			(174,229)		30,471		0001
Purchased Call/S&P 500 INDEX/SPXE177SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	2,653,000	6466.91		148,568		96,180		185,577			(53,031)		10,666		0001
Purchased Call/S&P 500 INDEX/SPXE177S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	2,796,000	6466.91		128,336		83,083		156,478			(45,809)		11,241		0001
Purchased Call/S&P 500 INDEX/SPXB212SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	4,115,614	6661.21		93,013		69,439		99,705			(23,699)		17,764		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2026	1	2,127,000	6388.64		121,239		69,136		158,843			(52,526)		8,028		0001
Purchased Call/S&P 500 INDEX/SPXE177$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	1	3,906,014	6467		130,645		84,428		156,804			(46,323)		15,604		0001
Purchased Call/S&P 500 INDEX/SPXE176$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2026	1	2,558,312	6396		85,572		54,909		105,409			(31,032)		10,198		0001
Purchased Call/S&P 500 INDEX/SPXE177$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	2,281,000	6466.91		131,614		85,204		165,293			(46,979)		9,171		0001
Purchased Call/S&P 500 INDEX/SPXB212$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	3,539,000	6661.21		129,881		96,964		140,718			(33,093)		15,275		0001
Purchased Call/S&P 500 INDEX/SPXE176$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	1	3,929,000	6370.17		166,197		106,808		207,487			(60,104)		15,696		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2026	1	1,802,953	6371		72,256		42,065		90,234			(30,455)		6,838		0001
Purchased Call/S&P 500 INDEX/SPXC05X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	4,684,404	6390		242,351		139,252		315,126			(103,199)		17,724		0001
Purchased Call/S&P 500 INDEX/SPXO130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	1,903,093	6460.26		30,830		20,610		35,654			(10,417)		7,764		0001
Purchased Call/S&P 500 INDEX/SPXC05X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	2,069,919	6389		107,493		61,083		140,382			(46,451)		7,756		0001
Purchased Call/S&P 500 INDEX/SPXJ001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	3,260	6389.45		210		127		284			(84)		13		0001
Purchased Call/S&P 500 INDEX/SPXO135$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	4,981,000	6656.92		80,194		58,544		86,158			(21,751)		21,261		0001
Purchased Call/S&P 500 INDEX/SPXO133$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	4,128,000	6584.29		92,054		64,694		101,843			(27,819)		17,218		0001
Purchased Call/S&P 500 INDEX/SPXO135$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	2,293,024	6656.92		29,809		21,762		31,958			(8,085)		9,788		0001
Purchased Call/S&P 500 INDEX/SPXN13RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,466,709	6259.75		33,280		17,565		41,276			(15,817)		12,539		0001
Purchased Call/S&P 500 INDEX/SPXD050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,023,720	6373.45		36,022		22,030		43,221			(14,014)		7,909		0001
Purchased Call/S&P 500 INDEX/SPXJ000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2025	09/22/2026	1	13,809	6693.75		743		540		798			(204)		59		0001
Purchased Call/S&P 500 INDEX/SPXC05X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	3,580,000	6389.77		90,574		51,899		109,980			(38,711)		13,545		0001
Purchased Call/S&P 500 INDEX/SPXN13$S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,642,000	6296.79		56,815		31,091		70,269			(25,910)		13,412		0001
Purchased Call/S&P 500 INDEX/SPXN130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	3,511,000	6225.52		45,643		23,639		57,990			(22,009)		12,632		0001
Purchased Call/S&P 500 INDEX/SPXN130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	1,632,905	6280.46		26,290		13,837		33,060			(12,533)		5,906		0001
Purchased Call/S&P 500 INDEX/SPXN13$S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,153,000	6296.79		70,312		38,476		87,848			(32,065)		11,611		0001
Purchased Call/S&P 500 INDEX/SPXO135$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,519,000	6693.75		57,008		41,460		59,889			(15,619)		14,992		0001
Purchased Call/S&P 500 INDEX/SPXN130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	1,850,816	6263.26		16,287		8,480		20,528			(7,809)		6,677		0001
Purchased Call/S&P 500 INDEX/SPXN13RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	2,108,000	6268.56		34,150		18,251		42,744			(15,905)		7,704		0001
Purchased Call/S&P 500 INDEX/SPXN130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	1,870,606	6225.52		17,771		9,204		22,492			(8,569)		6,730		0001
Purchased Call/S&P 500 INDEX/SPXN13$S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	4,071,000	6296.79		102,996		56,362		129,021			(46,971)		14,992		0001
Purchased Call/S&P 500 INDEX/SPXN13PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	3,220,917	6279.35		66,673		34,163		84,505			(32,793)		11,527		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13V5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	4,248,000	6238.01		64,570		37,845		80,884			(26,963)		16,187		0001
Purchased Call/S&P 500 INDEX/SPXN13YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	1	4,525,000	6449.8		104,980		65,938		123,346			(39,475)		17,921		0001
Purchased Call/S&P 500 INDEX/SPXO131$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	6,715,000	6415.54		169,890		114,196		200,737			(55,854)		27,508		0001
Purchased Call/S&P 500 INDEX/SPXN13PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	2,659,000	6279.35		63,018		32,290		80,127			(30,995)		9,516		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	8,725,000	6449.8		202,420		126,513		237,976			(76,742)		34,328		0001
Purchased Call/S&P 500 INDEX/SPXO132S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	1,799,543	6495.15		16,736		11,526		18,829			(5,227)		7,461		0001
Purchased Call/S&P 500 INDEX/SPXN13XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,960,343	6389.45		31,758		19,334		37,910			(12,547)		7,644		0001
Purchased Call/S&P 500 INDEX/SPXN13TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	2,347,000	6388.64		67,359		38,170		82,247			(29,423)		8,795		0001
Purchased Call/S&P 500 INDEX/SPXN130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	2,537,000	6225.52		40,085		20,760		51,154			(19,328)		9,128		0001
Purchased Call/S&P 500 INDEX/SPXN13XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	6,062,000	6389.45		143,669		87,000		173,744			(57,231)		23,478		0001
Purchased Call/S&P 500 INDEX/SPXO135$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	6,775,968	6664.36		88,765		64,312		94,178			(24,912)		28,814		0001
Purchased Call/S&P 500 INDEX/SPXO137$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,513,414	6688.46		75,890		56,865		80,322			(19,128)		15,193		0001
Purchased Call/S&P 500 INDEX/SPXO130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	6,241,000	6460.26		133,557		88,914		155,324			(45,498)		25,304		0001
Purchased Call/S&P 500 INDEX/SPXN13US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	1,394,684	6389.77		12,552		7,192		14,811			(5,365)		5,277		0001
Purchased Call/S&P 500 INDEX/SPXN13XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	1	3,823,000	6373.45		50,081		30,628		59,656			(19,484)		14,941		0001
Purchased Call/S&P 500 INDEX/SPXD051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	1,992,862	6449.8		18,733		11,766		21,411			(7,044)		7,893		0001
Purchased Call/S&P 500 INDEX/SPXN13V5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	2,818,000	6238.01		116,665		68,379		153,394			(48,717)		10,738		0001
Purchased Call/S&P 500 INDEX/SPXE170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	1	2,745,023	6297.36		60,940		33,255		75,494			(27,882)		10,109		0001
Purchased Call/S&P 500 INDEX/SPXN13V5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	10,729,209	6238.01		139,480		81,751		174,325			(58,244)		40,885		0001
Purchased Call/S&P 500 INDEX/SPXO132$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	6,807,000	6495.15		89,172		61,413		101,106			(27,851)		28,224		0001
Purchased Call/S&P 500 INDEX/SPXN13TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,603,351	6388.64		33,511		18,990		39,737			(14,638)		13,502		0001
Purchased Call/S&P 500 INDEX/SPXN13U5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,950,000	6370.86		38,940		22,420		46,354			(16,536)		11,188		0001
Purchased Call/S&P 500 INDEX/SPXN13XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	2,541,870	6389.45		51,092		30,939		61,579			(20,352)		9,845		0001
Purchased Call/S&P 500 INDEX/SPXN13VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	1,884,854	6238.01		30,346		17,890		38,103			(12,568)		7,233		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	2,767,000	6465.94		36,248		23,666		41,683			(12,612)		11,172		0001
Purchased Call/S&P 500 INDEX/SPXO135S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	4,251,000	6664.36		100,749		72,763		107,849			(28,509)		17,974		0001
Purchased Call/S&P 500 INDEX/SPXN13PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,914,012	6279.35		27,100		13,739		33,495			(13,476)		10,317		0001
Purchased Call/S&P 500 INDEX/SPXN13PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	3,621,998	6227.42		47,086		23,805		59,960			(23,478)		12,823		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0137SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	2,014,000	6643.7		31,418		23,369		33,666			(8,218)		8,677		0001
Purchased Call/S&P 500 INDEX/SPX0133SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,325,000	6584.29		73,005		51,306		81,603			(22,062)		9,698		0001
Purchased Call/S&P 500 INDEX/SPXN13PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	6,643,000	6279.35		166,739		84,531		213,266			(82,912)		23,519		0001
Purchased Call/S&P 500 INDEX/SPXN13PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,743,000	6279.35		78,176		39,632		100,682			(38,873)		9,711		0001
Purchased Call/S&P 500 INDEX/SPXN13PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	2,206,303	6279.35		21,181		10,853		26,225			(10,418)		7,896		0001
Purchased Call/S&P 500 INDEX/SPX0133SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	2,573,331	6600.35		40,144		28,643		43,808			(11,548)		10,859		0001
Purchased Call/S&P 500 INDEX/SPX0136SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	2,034,572	6604.72		32,757		24,227		35,941			(8,705)		8,717		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/01/2025	07/30/2026	1	1,424,134	6363		55,668		32,564		79,644			(23,310)		5,414		0001
Purchased Call/S&P 500 INDEX/SPXE178ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/26/2026	1	1,015,263	6466		55,892		37,001		67,153			(19,246)		4,099		0001
Purchased Call/S&P 500 INDEX/SPXN13YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	1,916,000	6449.15		56,522		35,657		67,044			(20,905)		7,605		0001
Purchased Call/S&P 500 INDEX/SPXA21YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	2,891,327	6269		147,298		78,939		201,075			(68,388)		10,567		0001
Purchased Call/S&P 500 INDEX/SPXE176SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	1	1,778,225	6370.17		16,182		10,399		18,791			(5,852)		7,104		0001
Purchased Call/S&P 500 INDEX/SPX915ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	782,641	6435		41,368		28,153		48,539			(13,410)		3,213		0001
Purchased Call/S&P 500 INDEX/SPXE177S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	1,045,585	6466.91		9,515		6,160		10,756			(3,396)		4,204		0001
Purchased Call/S&P 500 INDEX/SPXB210SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	94,753	6466.91		7,770		5,007		10,255			(2,796)		379		0001
Purchased Call/S&P 500 INDEX/SPX0133SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	2,004,056	6615.28		18,638		13,195		20,064			(5,464)		8,424		0001
Purchased Call/S&P 500 INDEX/SPX0137SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	2,552,189	6643.7		24,501		18,224		26,107			(6,409)		10,996		0001
Purchased Call/S&P 500 INDEX/SPX0133SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	3,212,383	6584.29		52,041		36,701		57,354			(15,598)		13,478		0001
Purchased Call/S&P 500 INDEX/SPXB210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	10,290,414	6449.8		135,833		84,896		157,301			(51,497)		40,487		0001
Purchased Call/S&P 500 INDEX/SPXN13IIS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	2,197,679	6299.19		21,757		12,946		26,424			(8,822)		8,473		0001
Purchased Call/S&P 500 INDEX/SPXN130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	07/01/2026	1	2,091,166	6198.01		19,239		9,593		24,519			(9,646)		7,383		0001
Purchased Call/S&P 500 INDEX/SPXN13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	2,464,299	6362.9		23,164		13,401		27,292			(9,773)		9,368		0001
Purchased Call/S&P 500 INDEX/SPXN13IISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	1	1,698,377	6340		15,285		9,231		18,185			(6,114)		6,578		0001
Purchased Call/S&P 500 INDEX/SPXN13VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	4,902,212	6238.01		48,532		28,445		59,960			(20,266)		18,680		0001
Purchased Call/S&P 500 INDEX/SPX0131SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	2,896,492	6460.26		27,806		18,614		31,796			(9,370)		11,841		0001
Purchased Call/S&P 500 INDEX/SPXD055S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	53,123	6587		2,693		1,892		3,062			(814)		222		0001
Purchased Call/S&P 500 INDEX/SPXE17CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2026	1	287,423	6532		15,068		10,547		17,161			(4,595)		1,196		0001
Purchased Call/S&P 500 INDEX/SPX0133SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	4,852,549	6584.29		105,300		74,261		116,414			(31,561)		20,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	993,935	.6486		49,724		34,073		60,254			(15,702)		4,088		0001
Purchased Call/S&P 500 INDEX/SPX0136SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	1	2,109,589	6637.97		18,775		13,758		20,165			(5,041)		9,021		0001
Purchased Call/S&P 500 INDEX/SPXD17YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	1,228,736	.6263		66,431		34,876		90,645			(31,755)		4,433		0001
Purchased Call/S&P 500 INDEX/SPXE172SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	2,134,655	.6359		114,432		64,527		148,332			(50,300)		7,979		0001
Purchased Call/S&P 500 INDEX/SPX0134S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	2,145,022	6631.96		36,680		26,418		39,681			(10,451)		9,069		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/22/2025	07/22/2026	1	3,478,396	6309.62		191,312		106,460		257,387			(84,911)		12,970		0001
Purchased Call/S&P 500 INDEX/SPXN13TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	1,599,659	6388.64		26,074		14,869		31,143			(11,297)		6,038		0001
Purchased Call/S&P 500 INDEX/SPXE173SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,582,836	6388.64		78,106		44,540		94,264			(33,839)		13,523		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/05/2025	08/05/2026	1	2,350,891	6299.19		45,372		26,998		55,907			(18,397)		9,063		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	3,004,877	6465.94		50,782		33,155		58,471			(17,669)		12,132		0001
Purchased Call/S&P 500 INDEX/SPX0135SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,670,331	6693.75		80,380		58,458		84,869			(22,022)		15,637		0001
Purchased Call/S&P 500 INDEX/SPX0131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	3,794,956	6460.26		80,074		53,603		92,990			(26,981)		15,514		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	4,229,719	6395.78		94,323		60,024		112,510			(34,370)		16,861		0001
Purchased Call/S&P 500 INDEX/SPXN13VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	2,096,247	6238.01		42,135		24,696		53,166			(17,595)		7,988		0001
Purchased Call/S&P 500 INDEX/SPX0131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	2,851,760	6415.54		37,358		25,111		43,496			(12,282)		11,682		0001
Purchased Call/S&P 500 INDEX/SPXB212SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	3,104,000	6661.21		90,637		67,665		97,634			(23,094)		13,398		0001
Purchased Call/S&P 500 INDEX/SPXB210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	3,537,000	6411.37		46,335		29,358		54,573			(17,011)		14,069		0001
Purchased Call/S&P 500 INDEX/SPXN13RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	1,945,029	6297.36		25,674		14,011		31,375			(11,747)		7,163		0001
Purchased Call/S&P 500 INDEX/SPXB211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	1,971,039	6615.28		32,128		22,746		34,911			(9,418)		8,286		0001
Purchased Call/S&P 500 INDEX/SPXB211S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2026	1	5,151,679	.6416		175,191		118,084		210,301			(57,274)		21,104		0001
Purchased Call/S&P 500 INDEX/SPXB210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	5,132,000	6468.54		298,169		185,840		375,434			(113,549)		20,191		0001
Purchased Call/S&P 500 INDEX/SPXB211S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2026	1	4,468,644	.6448		184,712		125,707		216,452			(59,879)		18,343		0001
Purchased Call/S&P 500 INDEX/SPXN13USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,120,913	6370.86		43,691		25,155		52,703			(18,554)		8,044		0001
Purchased Call/S&P 500 INDEX/SPXN13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	4,250,970	6305.6		55,688		30,835		68,307			(24,869)		15,812		0001
Purchased Call/S&P 500 INDEX/SPX0136SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	1,078,082	6604.72		9,272		6,857		10,053			(2,464)		4,619		0001
Purchased Call/S&P 500 INDEX/SPX0137SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	5,068,574	6643.7		48,658		36,088		51,860			(12,833)		21,716		0001
Purchased Call/S&P 500 INDEX/SPXN13XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/11/2026	1	5,366,445	.6373		188,591		115,655		223,022			(73,053)		20,973		0001
Purchased Call/S&P 500 INDEX/SPXN13YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	3,346,000	6449.15		84,654		53,404		99,504			(31,310)		13,280		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	1,987,000	6279.35		29,209		14,808		36,449			(14,524)		7,035		0001
Purchased Call/S&P 500 INDEX/SPXN13PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,063,000	6279.35		33,421		16,943		41,960			(16,618)		7,304		0001
Purchased Call/S&P 500 INDEX/SPXN13W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	3,870,000	6299.19		50,697		30,167		61,789			(20,557)		14,920		0001
Purchased Call/S&P 500 INDEX/SPXN13PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,382,000	6279.35		52,880		26,808		67,227			(26,295)		8,433		0001
Purchased Call/S&P 500 INDEX/SPXN13T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,031,000	6388.64		96,992		54,962		119,214			(42,367)		11,358		0001
Purchased Call/S&P 500 INDEX/SPXN13W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,056,000	6389.45		62,057		37,579		73,891			(24,720)		15,709		0001
Purchased Call/S&P 500 INDEX/SPXN13T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	8,483,000	6388.64		213,772		121,137		260,281			(93,378)		31,787		0001
Purchased Call/S&P 500 INDEX/SPXN13V$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	2,224,000	6238.01		39,365		23,072		49,399			(16,438)		8,475		0001
Purchased Call/S&P 500 INDEX/SPXN13V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	2,746,000	6329.94		44,485		26,348		54,160			(18,160)		10,562		0001
Purchased Call/S&P 500 INDEX/SPXN13T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	3,518,000	6363.35		46,086		26,043		55,517			(20,202)		13,182		0001
Purchased Call/S&P 500 INDEX/SPXN13USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	5,816,000	6370.86		147,145		84,720		179,157			(62,486)		22,058		0001
Purchased Call/S&P 500 INDEX/SPXN13W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	1	3,589,000	.6340		47,016		28,392		56,615			(18,806)		13,900		0001
Purchased Call/S&P 500 INDEX/SPXN13USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/24/2026	1	3,002,661	.6389		121,744		69,374		153,279			(52,418)		11,251		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/01/2025	07/01/2026	1	6,072,000	6198.01		367,963		183,475		537,860			(184,486)		21,438		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	4,302,029	.6411		181,338		115,215		225,538			(66,258)		17,112		0001
Purchased Call/S&P 500 INDEX/SPXN13W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	3,788,000	6389.45		67,048		40,601		80,438			(26,709)		14,671		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	2,128,000	6395.78		64,691		41,167		78,052			(23,572)		8,483		0001
Purchased Call/S&P 500 INDEX/SPX0135$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	2,380,000	6664.36		65,926		47,765		70,800			(18,502)		10,121		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	4,770,000	6481.5		287,154		196,222		360,734			(92,300)		19,620		0001
Purchased Call/S&P 500 INDEX/SPX0133$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	3,660,000	6606.76		47,946		34,077		52,093			(13,924)		15,415		0001
Purchased Call/S&P 500 INDEX/SPXN13V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	3,368,000	6329.94		85,884		50,868		106,063			(35,059)		12,955		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	13,366,000	6309.62		585,431		325,777		762,851			(259,835)		49,839		0001
Purchased Call/S&P 500 INDEX/SPX915FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	4,442,000	6606.76		183,010		130,074		202,331			(53,148)		18,709		0001
Purchased Call/S&P 500 INDEX/SPXN13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	5,473,000	6389.45		121,501		73,575		146,791			(48,400)		21,197		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/03/2026	1	1,957,934	.6441		80,645		55,036		96,838			(25,993)		8,037		0001
Purchased Call/S&P 500 INDEX/SPX0131$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	5,259,000	6481.5		93,610		63,967		107,092			(30,089)		21,631		0001
Purchased Call/S&P 500 INDEX/SPX0131$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	3,538,000	6460.26		92,342		61,816		107,962			(31,115)		14,464		0001
Purchased Call/S&P 500 INDEX/SPX0130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	5,657,000	6460.26		88,249		58,751		101,917			(30,063)		22,936		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD056$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/24/2025	09/24/2026	1	2,343,000	6637.97		107,309		78,634		118,744			(28,812)		10,020		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	7,080,204	.6466		285,094		186,650		340,803			(98,686)		28,586		0001
Purchased Call/S&P 500 INDEX/SPXD056$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2025	09/25/2026	1	9,434,000	6643.7		341,511		253,287		373,228			(90,069)		40,419		0001
Purchased Call/S&P 500 INDEX/SPX915B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2025	07/01/2026	1	5,919,100	.6198		239,925		120,965		318,306			(119,962)		20,898		0001
Purchased Call/S&P 500 INDEX/SPX0135$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	3,809,000	6664.36		59,420		42,915		63,171			(16,814)		16,105		0001
Purchased Call/S&P 500 INDEX/SPXD055$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/17/2025	09/17/2026	1	2,650,000	6600.35		122,695		87,543		138,830			(35,296)		11,183		0001
Purchased Call/S&P 500 INDEX/SPXD055$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/16/2025	09/15/2026	1	6,046,366	.6615		203,127		144,209		224,367			(59,152)		25,417		0001
Purchased Call/S&P 500 INDEX/SPXD055$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/17/2025	09/11/2026	1	1,935,781	.6584		77,695		55,061		87,035			(22,724)		8,074		0001
Purchased Call/S&P 500 INDEX/SPXC05X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/29/2025	07/28/2026	1	4,121,402	.6390		153,955		88,460		192,436			(65,558)		15,593		0001
Purchased Call/S&P 500 INDEX/SPX0133$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	5,416,000	6584.29		70,950		50,036		77,851			(21,266)		22,723		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	3,666,188	.6466		128,635		84,217		152,428			(44,528)		14,802		0001
Purchased Call/S&P 500 INDEX/SPXD055$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/17/2025	09/11/2026	1	1,711,915	.6584		95,451		67,645		109,018			(27,917)		7,140		0001
Purchased Call/S&P 500 INDEX/SPX915E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2025	08/26/2026	1	5,912,000	6465.94		257,763		168,292		308,343			(89,687)		23,870		0001
Purchased Call/S&P 500 INDEX/SPX915D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	10,110,000	6449.8		463,038		289,399		563,421			(175,547)		39,777		0001
Purchased Call/S&P 500 INDEX/SPX915D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	3,568,000	6468.54		150,926		94,068		180,819			(57,476)		14,038		0001
Purchased Call/S&P 500 INDEX/SPXD054$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2026	1	4,198,592	.6513		232,841		161,445		279,576			(71,644)		17,443		0001
Purchased Call/S&P 500 INDEX/SPXD057$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2025	09/28/2026	1	6,556,000	6643.7		171,112		127,273		185,375			(44,759)		28,245		0001
Purchased Call/S&P 500 INDEX/SPX915E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	4,940,049	.6449		261,635		165,509		337,646			(96,316)		19,607		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	2,627,000	6466.91		77,759		50,340		91,734			(27,756)		10,562		0001
Purchased Call/S&P 500 INDEX/SPX915C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2025	07/30/2026	1	2,012,000	6362.9		99,795		57,733		126,702			(42,105)		7,649		0001
Purchased Call/S&P 500 INDEX/SPX0137$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	2,733,000	6661.21		44,275		33,053		47,171			(11,281)		11,796		0001
Purchased Call/S&P 500 INDEX/SPX0137$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	4,610,000	6661.21		116,172		86,729		124,408			(29,600)		19,898		0001
Purchased Call/S&P 500 INDEX/SPXD056$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2025	09/25/2026	1	2,946,000	6643.7		170,868		126,727		189,240			(45,064)		12,622		0001
Purchased Call/S&P 500 INDEX/SPX915B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	6,551,246	.6227		270,364		137,065		349,751			(134,439)		23,194		0001
Purchased Call/S&P 500 INDEX/SPXD056$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2026	1	3,734,532	.6657		123,493		90,402		135,998			(33,248)		15,940		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	07/10/2026	1	3,695,000	6280.46		219,114		115,323		309,673			(104,454)		13,365		0001
Purchased Call/S&P 500 INDEX/SPX915D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/14/2026	1	2,143,021	.6455		112,741		70,857		146,231			(41,965)		8,431		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	3,732,000	6263.26		48,516		25,260		61,009			(23,261)		13,463		0001
Purchased Call/S&P 500 INDEX/SPX915B3S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	07/01/2026	1	14,952,000	6198.01		648,917		323,565		886,944			(325,347)		52,791		0001
Purchased Call/S&P 500 INDEX/SPX0135S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	5,658,000	6664.36		142,016		102,567		152,475			(40,186)		23,923		0001
Purchased Call/S&P 500 INDEX/SPX915ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	8,186,008	.6481		353,526		234,371		411,328			(121,403)		33,120		0001
Purchased Call/S&P 500 INDEX/SPX915HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	4,996,062	.6644		188,211		139,978		201,890			(48,486)		21,405		0001
Purchased Call/S&P 500 INDEX/SPXD056S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	1	2,452,000	6656.92		56,396		41,171		61,116			(15,296)		10,466		0001
Purchased Call/S&P 500 INDEX/SPX915B3R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	2,258,000	6279.35		122,158		61,930		167,440			(60,743)		7,994		0001
Purchased Call/S&P 500 INDEX/SPXC05YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	8,267,000	6238.01		391,856		229,671		524,711			(163,632)		31,502		0001
Purchased Call/S&P 500 INDEX/SPX915DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	5,513,034	.6373		248,921		153,076		293,004			(96,003)		21,546		0001
Purchased Call/S&P 500 INDEX/SPX915DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/13/2026	1	5,792,000	6466.58		247,318		152,615		297,274			(94,862)		22,738		0001
Purchased Call/S&P 500 INDEX/SPXC05YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	3,251,000	6238.01		193,109		113,844		268,750			(79,980)		12,476		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2025	08/28/2026	1	3,853,000	6501.86		151,038		100,272		178,935			(51,725)		15,622		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	3,358,000	6299.19		184,690		109,898		248,661			(74,888)		12,946		0001
Purchased Call/S&P 500 INDEX/SPXD17IWSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	3,030,779	.6279		150,990		76,760		217,381			(74,237)		10,730		0001
Purchased Call/S&P 500 INDEX/SPX915DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/14/2026	1	2,831,462	.6450		115,633		72,674		144,591			(43,041)		11,140		0001
Purchased Call/S&P 500 INDEX/SPX915ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	3,677,000	6501.86		155,905		103,503		182,966			(53,392)		14,908		0001
Purchased Call/S&P 500 INDEX/SPXD055SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	2,304,000	6600.35		83,405		59,509		93,255			(23,993)		9,723		0001
Purchased Call/S&P 500 INDEX/SPX915DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	8,303,000	6468.54		380,277		237,015		458,371			(144,818)		32,667		0001
Purchased Call/S&P 500 INDEX/SPXC05YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	4,166,542	.6371		175,730		101,457		224,885			(74,347)		15,802		0001
Purchased Call/S&P 500 INDEX/SPXC05YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	2,089,000	6238.01		114,477		67,096		156,733			(47,804)		7,960		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	2,139,520	.6330		79,102		46,981		101,978			(32,162)		8,229		0001
Purchased Call/S&P 500 INDEX/SPX915ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/03/2025	09/03/2026	1	9,374,000	6448.26		432,141		291,666		520,807			(140,890)		38,478		0001
Purchased Call/S&P 500 INDEX/SPXJ00FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2025	07/16/2026	1	2,235,000	6263.7		124,713		67,338		171,070			(57,402)		8,210		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2025	07/16/2026	1	2,580,000	6263.7		140,352		75,782		191,718			(64,600)		9,477		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	3,565,000	6481.5		84,134		57,492		98,308			(27,043)		14,663		0001
Purchased Call/S&P 500 INDEX/SPX915FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	2,782,000	6631.96		132,980		95,775		146,659			(37,890)		11,763		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/04/2026	1	2,493,996	.6330		100,699		59,973		127,187			(40,779)		9,593		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	3,815,000	6370.17		216,311		139,014		277,609			(78,227)		15,240		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	4,045,000	6481.5		112,856		77,118		132,947			(36,275)		16,638		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	6,211,000	6481.5		277,011		189,291		335,224			(89,039)		25,547		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,436,000	6238.01		260,837		152,879		362,809			(108,921)		16,904		0001
Purchased Call/S&P 500 INDEX/SPX915GJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	5,939,000	6604.72		342,680		253,451		385,636			(91,068)		25,445		0001
Purchased Call/S&P 500 INDEX/SPXN13RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	6,234,000	6268.56		157,097		83,958		199,618			(73,168)		22,783		0001
Purchased Call/S&P 500 INDEX/SPXE179$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,244,499	.6502		225,410		150,064		284,868			(76,788)		17,209		0001
Purchased Call/S&P 500 INDEX/SPXD052$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	3,447,000	6449.8		195,100		122,542		246,223			(73,362)		13,652		0001
Purchased Call/S&P 500 INDEX/SPXE17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	4,250,821	.6502		226,797		154,978		285,637			(72,899)		17,484		0001
Purchased Call/S&P 500 INDEX/SPXD054$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	3,357,993	.6495		187,485		129,479		226,545			(58,203)		13,923		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	2,446,000	6238.01		118,876		69,674		159,510			(49,640)		9,321		0001
Purchased Call/S&P 500 INDEX/SPXC05XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2026	1	4,619,000	6362.9		117,323		67,873		142,906			(49,500)		17,560		0001
Purchased Call/S&P 500 INDEX/SPX915GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	3,044,000	6661.21		184,162		137,487		199,191			(46,923)		13,139		0001
Purchased Call/S&P 500 INDEX/SPXD051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	3,016,000	6449.8		174,325		108,953		220,935			(66,090)		11,866		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	4,191,689	.6390		167,923		96,753		215,722			(71,240)		15,859		0001
Purchased Call/S&P 500 INDEX/SPXD051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	3,251,000	6373.45		149,221		91,259		190,265			(58,053)		12,706		0001
Purchased Call/S&P 500 INDEX/SPXD051$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	4,722,000	6449.8		81,691		51,057		94,942			(30,971)		18,578		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	5,051,000	6238.01		242,953		143,229		325,595			(100,624)		19,383		0001
Purchased Call/S&P 500 INDEX/SPXN13RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	1	4,371,000	6263.7		57,260		30,917		71,156			(26,355)		16,056		0001
Purchased Call/S&P 500 INDEX/SPXD053$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2025	08/31/2026	1	4,308,993	.6460		165,009		110,923		203,023			(54,243)		17,579		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	3,604,000	6299.19		148,124		88,140		191,205			(60,061)		13,894		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	3,394,000	6481.5		128,633		87,899		153,296			(41,346)		13,960		0001
Purchased Call/S&P 500 INDEX/SPXD055$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,154,103	.6587		86,930		61,092		97,611			(26,270)		8,985		0001
Purchased Call/S&P 500 INDEX/SPXD052$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	2,548,332	.6468		103,862		65,095		127,083			(38,840)		10,026		0001
Purchased Call/S&P 500 INDEX/SPXD054$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	5,806,664	.6495		235,185		162,420		275,484			(73,011)		24,076		0001
Purchased Call/S&P 500 INDEX/SPXD057$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	11,850,293	.6661		507,531		379,947		546,377			(128,277)		51,149		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2025	08/18/2026	1	4,362,000	6449.15		251,687		158,778		319,355			(93,090)		17,313		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/24/2025	07/24/2026	1	3,622,000	6363.35		203,194		114,824		269,923			(89,071)		13,572		0001
Purchased Call/S&P 500 INDEX/SPXD055SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	3,704,557	.6615		123,704		88,066		138,150			(35,782)		15,573		0001
Purchased Call/S&P 500 INDEX/SPXD055SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	1,865,509	.6615		72,528		51,633		81,579			(20,979)		7,842		0001
Purchased Call/S&P 500 INDEX/SPX915CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,527,793	.6339		63,062		37,065		80,928			(26,029)		5,822		0001
Purchased Call/S&P 500 INDEX/SPX915DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/11/2026	1	5,181,615	.6373		231,738		142,115		276,458			(89,766)		20,251		0001
Purchased Call/S&P 500 INDEX/SPXD052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	5,514,000	6449.8		261,915		164,509		323,084			(98,486)		21,838		0001
Purchased Call/S&P 500 INDEX/SPXD057SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	4,586,000	6688.46		116,484		87,283		123,968			(29,360)		19,831		0001
Purchased Call/S&P 500 INDEX/SPXD17WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	3,730,000	6227.42		208,507		105,412		295,983			(103,968)		13,206		0001
Purchased Call/S&P 500 INDEX/SPXD17VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	2,984,581	.6205		155,983		77,561		221,720			(78,420)		10,509		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	5,435,000	6238.01		135,875		79,638		174,163			(56,739)		20,711		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	2,979,513	.6339		91,800		53,805		125,258			(38,334)		11,354		0001
Purchased Call/S&P 500 INDEX/SPXJ001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6II8S60X2D1J857QP30	08/13/2025	01/16/2026	1	6,475,000	.6300		53,270		5,189		1,794			(47,806)		6,778		0001
Purchased Call/S&P 500 INDEX/SPXD17WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	3,650,628	.6198		157,157		79,235		210,956			(78,578)		12,889		0001
Purchased Call/S&P 500 INDEX/SPXE171S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	4,995,000	6296.79		236,763		130,448		312,058			(107,092)		18,533		0001
Purchased Call/S&P 500 INDEX/SPXE170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	3,474,000	6296.79		111,515		61,024		141,708			(50,856)		12,793		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/18/2025	08/18/2026	1	4,484,000	6449.15		206,264		130,122		253,648			(76,289)		17,797		0001
Purchased Call/S&P 500 INDEX/SPXE170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	5,117,000	6297.36		259,944		141,853		345,362			(118,933)		18,844		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	6,415,000	6296.79		311,128		170,256		411,824			(141,888)		23,624		0001
Purchased Call/S&P 500 INDEX/SPXE172SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	2,183,129	.6310		75,646		42,211		93,580			(33,459)		8,140		0001
Purchased Call/S&P 500 INDEX/SPXE170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	6,068,000	6296.79		225,730		123,524		289,893			(102,943)		22,346		0001
Purchased Call/S&P 500 INDEX/SPXE178S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	4,571,000	6465.94		188,325		122,956		227,490			(65,527)		18,455		0001
Purchased Call/S&P 500 INDEX/SPXE176SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/19/2026	1	2,218,334	.6411		92,718		59,401		117,352			(33,715)		8,824		0001
Purchased Call/S&P 500 INDEX/SPXA21YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	7,716,597	.6269		327,175		175,337		435,448			(151,903)		28,201		0001
Purchased Call/S&P 500 INDEX/SPXE173SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	5,114,000	6388.64		260,303		148,437		335,284			(112,774)		19,303		0001
Purchased Call/S&P 500 INDEX/SPXE172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	3,869,000	6358.91		225,950		126,357		302,269			(99,665)		14,462		0001
Purchased Call/S&P 500 INDEX/SPXE177S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	7,138,000	6466.91		399,014		257,142		499,474			(143,601)		28,515		0001
Purchased Call/S&P 500 INDEX/SPXA21YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	5,666,000	6296.79		190,944		104,489		243,869			(87,079)		20,866		0001
Purchased Call/S&P 500 INDEX/SPXE17CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	7,649,000	6587.47		332,732		233,189		379,421			(101,187)		31,904		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE177SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,755,000	6439.32		66,396		43,166		78,416			(23,284)		11,100		0001
Purchased Call/S&P 500 INDEX/SPXE17BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	6,924,000	6512.61		174,485		120,649		200,713			(54,019)		28,766		0001
Purchased Call/S&P 500 INDEX/SPXE17CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,270,000	6587.47		125,077		87,658		144,840			(38,037)		9,468		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	08/12/2026	1	1,701,681	.6446		66,441		40,929		80,003			(25,554)		6,665		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	3,082,000	6445.76		40,374		24,803		47,231			(15,597)		12,072		0001
Purchased Call/S&P 500 INDEX/SPXE17BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	5,862,000	6495.15		255,583		176,021		305,158			(79,826)		24,306		0001
Purchased Call/S&P 500 INDEX/SPXE17CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,311,000	6587.47		110,697		77,580		127,147			(33,664)		9,639		0001
Purchased Call/S&P 500 INDEX/SPXE17BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	8,789,835	.6492		351,390		240,785		417,488			(110,965)		36,154		0001
Purchased Call/S&P 500 INDEX/SPXA21YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/07/2026	1	7,307,767	.6230		291,760		150,716		390,783			(141,071)		26,223		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2025	07/31/2026	1	3,537,000	6339.39		147,493		86,208		186,617			(61,826)		13,478		0001
Purchased Call/S&P 500 INDEX/SPXA21XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	1	2,407,000	6229.98		38,753		19,964		49,573			(18,792)		8,637		0001
Purchased Call/S&P 500 INDEX/SPXD17XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	3,660,000	6263.26		166,896		86,896		225,976			(80,019)		13,203		0001
Purchased Call/S&P 500 INDEX/SPXD17YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,313,000	6259.75		88,788		46,861		114,285			(42,199)		11,983		0001
Purchased Call/S&P 500 INDEX/SPXD17XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,400,000	6280.46		87,360		45,979		114,734			(41,646)		8,681		0001
Purchased Call/S&P 500 INDEX/SPXE171S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,021,000	6296.79		116,410		64,138		158,537			(52,654)		7,499		0001
Purchased Call/S&P 500 INDEX/SPXD17YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	5,290,000	6259.75		301,001		158,862		423,004			(143,058)		19,134		0001
Purchased Call/S&P 500 INDEX/SPXD17XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,832,000	6280.46		125,741		66,179		168,813			(59,942)		10,243		0001
Purchased Call/S&P 500 INDEX/SPXD17VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	2,723,973	.6205		108,108		53,755		147,286			(54,351)		9,591		0001
Purchased Call/S&P 500 INDEX/SPXE172S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	5,241,000	6358.91		293,496		164,131		389,045			(129,460)		19,591		0001
Purchased Call/S&P 500 INDEX/SPXE173SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,858,000	6388.64		212,962		121,441		277,595			(92,264)		14,562		0001
Purchased Call/S&P 500 INDEX/SPXD17WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,794,000	6227.42		165,684		83,763		238,395			(82,615)		9,892		0001
Purchased Call/S&P 500 INDEX/SPXD17WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	4,313,000	6227.42		245,841		124,286		350,522			(122,584)		15,270		0001
Purchased Call/S&P 500 INDEX/SPXD17WSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	1,669,635	.6230		89,866		46,422		125,904			(43,452)		5,991		0001
Purchased Call/S&P 500 INDEX/SPXD17YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	15,159,000	6259.75		692,766		365,627		936,841			(329,254)		54,829		0001
Purchased Call/S&P 500 INDEX/SPXD17VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	5,472,766	.6205		182,098		90,546		243,662			(91,549)		19,269		0001
Purchased Call/S&P 500 INDEX/SPXE179SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	8,062,306	.6502		332,332		221,246		407,363			(113,212)		32,688		0001
Purchased Call/S&P 500 INDEX/SPXD17YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/09/2026	1	1,722,397	.6263		69,726		36,708		92,668			(33,230)		6,213		0001
Purchased Call/S&P 500 INDEX/SPXD17WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,040,000	6225.52		84,816		43,927		110,723			(40,898)		10,938		0001
Purchased Call/S&P 500 INDEX/SPXE172SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	6,808,000	6363.35		342,442		193,513		445,658			(150,112)		25,511		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17V5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,292,000	6198.01		79,303		39,542		105,735			(39,760)		8,092		0001
Purchased Call/S&P 500 INDEX/SPXE171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	8,085,000	6305.6		377,570		209,067		497,696			(168,613)		30,073		0001
Purchased Call/S&P 500 INDEX/SPXD17V5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,763,402	6280		92,682		48,915		121,693			(44,049)		9,995		0001
Purchased Call/S&P 500 INDEX/SPXE175SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/14/2026	1	4,858,000	6449.8		122,907		76,817		145,337			(46,597)		19,113		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	5,114,000	6297.36		225,016		122,793		293,339			(102,953)		18,833		0001
Purchased Call/S&P 500 INDEX/SPXD172SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	13,795,000	6243.76		604,221		324,582		806,607			(279,763)		50,544		0001
Purchased Call/S&P 500 INDEX/SPXD17V5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	3,548,000	6198.01		132,695		66,165		178,581			(66,529)		12,527		0001
Purchased Call/S&P 500 INDEX/SPXE175SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	4,940,000	6445.76		268,242		164,788		339,763			(103,622)		19,350		0001
Purchased Call/S&P 500 INDEX/SPXE173S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	8,407,000	6388.64		405,217		229,623		517,922			(177,004)		31,502		0001
Purchased Call/S&P 500 INDEX/SPXD17Z5S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2026	1	4,767,000	6268.56		233,583		124,835		314,617			(108,792)		17,422		0001
Purchased Call/S&P 500 INDEX/SPXE173SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,327,000	6362.9		154,040		89,114		196,263			(64,992)		12,648		0001
Purchased Call/S&P 500 INDEX/SPXE174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,399,000	6345.06		73,889		44,171		92,100			(29,758)		9,270		0001
Purchased Call/S&P 500 INDEX/SPXE175S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/11/2026	1	2,182,000	6373.45		73,097		44,704		90,677			(28,438)		8,528		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	3,925,000	6297.36		177,410		96,814		231,928			(81,171)		14,454		0001
Purchased Call/S&P 500 INDEX/SPXE172SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	5,143,000	6363.35		230,406		130,202		295,506			(101,000)		19,272		0001
Purchased Call/S&P 500 INDEX/SPXE171SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/21/2026	1	2,282,627	6306		86,015		47,760		110,197			(38,281)		8,491		0001
Purchased Call/S&P 500 INDEX/SPXE170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,513,000	6297.36		93,735		51,152		120,036			(42,887)		9,254		0001
Purchased Call/S&P 500 INDEX/SPXE174ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	3,608,000	6340		178,235		107,632		232,067			(71,294)		13,974		0001
Purchased Call/S&P 500 INDEX/SPXE178SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	6,594,000	6512.61		287,498		198,794		340,290			(89,006)		27,395		0001
Purchased Call/S&P 500 INDEX/SPXE178ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/10/2026	1	2,003,000	6532.04		73,510		51,032		85,226			(22,557)		8,338		0001
Purchased Call/S&P 500 INDEX/SPXE171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	4,118,000	6309.62		103,774		57,747		129,935			(46,058)		15,355		0001
Purchased Call/S&P 500 INDEX/SPXE175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/17/2026	1	4,255,000	6449.8		184,667		115,989		225,983			(69,439)		16,852		0001
Purchased Call/S&P 500 INDEX/SPXE17A5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/02/2026	1	3,753,091	6416		156,283		106,220		181,353			(50,803)		15,374		0001
Purchased Call/S&P 500 INDEX/SPXE178SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,152,000	6501.86		124,170		82,435		152,562			(42,524)		8,725		0001
Purchased Call/S&P 500 INDEX/SPXE175S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/11/2026	1	3,072,000	6373.45		86,016		52,605		105,588			(33,464)		12,006		0001
Purchased Call/S&P 500 INDEX/SPXE175SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	5,740,000	6445.76		249,116		153,038		307,601			(96,234)		22,483		0001
Purchased Call/S&P 500 INDEX/SPXE178SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,979,000	6501.86		164,143		108,973		200,281			(56,213)		12,078		0001
Purchased Call/S&P 500 INDEX/SPXE173S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	6,433,000	6388.64		295,918		167,687		376,022			(129,261)		24,105		0001
Purchased Call/S&P 500 INDEX/SPXE178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2026	1	3,687,917	6481		133,055		88,209		154,873			(45,692)		14,921		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	3,366,000	6448.26		182,437		123,133		226,855			(59,480)		13,817		0001
Purchased Call/S&P 500 INDEX/SPXE178$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	6,868,000	6460.26		300,132		199,809		364,128			(102,243)		27,846		0001
Purchased Call/S&P 500 INDEX/SPXE179$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	2,429,000	6460.26		109,062		73,009		132,407			(36,749)		9,930		0001
Purchased Call/S&P 500 INDEX/SPXE17BS$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,028,000	6587.47		45,427		31,837		50,274			(13,815)		8,459		0001
Purchased Call/S&P 500 INDEX/SPXE174$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	6,782,000	.6340		312,650		188,803		402,953			(125,060)		26,267		0001
Purchased Call/S&P 500 INDEX/SPXE17A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,014,000	6502.08		107,298		73,117		125,268			(34,688)		12,397		0001
Purchased Call/S&P 500 INDEX/SPXE179$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,978,000	6460.26		257,860		171,668		318,622			(87,843)		20,183		0001
Purchased Call/S&P 500 INDEX/SPXE179$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	3,499,000	6460.26		164,803		110,323		201,367			(55,531)		14,304		0001
Purchased Call/S&P 500 INDEX/SPXE17FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/28/2026	1	2,035,000	6643.7		48,230		35,873		52,399			(12,616)		8,767		0001
Purchased Call/S&P 500 INDEX/SPXE176$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	2,085,000	6370.17		62,342		40,064		75,923			(22,545)		8,329		0001
Purchased Call/S&P 500 INDEX/SPXD17X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,694,000	6263.26		152,750		79,531		215,078			(73,236)		9,718		0001
Purchased Call/S&P 500 INDEX/SPXE17A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	2,145,000	6448.26		121,193		81,797		151,538			(39,512)		8,805		0001
Purchased Call/S&P 500 INDEX/SPXE17E$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	1,825,000	6656.92		102,018		74,476		112,252			(27,671)		7,790		0001
Purchased Call/S&P 500 INDEX/SPXE17E$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	2,655,000	6637.97		141,777		103,892		157,784			(38,066)		11,354		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	3,065,686	.6244		120,771		65,056		156,657			(55,741)		11,233		0001
Purchased Call/S&P 500 INDEX/SPXE176$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	2,350,000	6370.17		89,300		57,389		110,483			(32,295)		9,388		0001
Purchased Call/S&P 500 INDEX/SPXE178$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,239,000	6501.86		115,085		76,403		139,434			(39,413)		9,078		0001
Purchased Call/S&P 500 INDEX/SPXE17C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,936,000	6587.47		169,114		118,520		196,336			(51,429)		12,246		0001
Purchased Call/S&P 500 INDEX/SPXE174$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	4,353,000	6362.9		238,980		138,253		312,141			(100,830)		16,548		0001
Purchased Call/S&P 500 INDEX/SPXE17A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,388,000	6502.08		159,914		108,972		190,893			(51,698)		13,935		0001
Purchased Call/S&P 500 INDEX/SPXE17C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,450,000	6587.47		91,140		63,874		103,030			(27,717)		10,219		0001
Purchased Call/S&P 500 INDEX/SPXE17C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2025	09/16/2026	1	5,306,000	6606.76		192,077		136,518		214,336			(55,781)		22,348		0001
Purchased Call/S&P 500 INDEX/SPXE173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	11,846,000	6388.64		557,947		316,170		711,222			(243,718)		44,389		0001
Purchased Call/S&P 500 INDEX/SPXE17D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	4,231,000	6631.96		106,621		76,791		116,501			(30,380)		17,889		0001
Purchased Call/S&P 500 INDEX/SPXE17A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	2,960,000	6502.08		129,352		88,146		153,651			(41,818)		12,175		0001
Purchased Call/S&P 500 INDEX/SPXE17E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	4,665,544	.6694		151,521		110,501		166,160			(41,210)		19,877		0001
Purchased Call/S&P 500 INDEX/SPXE17C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/11/2026	1	7,105,000	6584.29		292,016		205,222		332,855			(88,246)		29,635		0001
Purchased Call/S&P 500 INDEX/SPXE17D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	3,467,000	6631.96		154,282		111,117		172,074			(43,960)		14,659		0001
Purchased Call/S&P 500 INDEX/SPXE17E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	2,195,000	6637.97		78,581		57,583		86,523			(21,098)		9,387		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	4,224,559	.6632		167,850		121,225		182,080			(47,496)		17,862		0001
Purchased Call/S&P 500 INDEX/SPXE17CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	2,834,905	.6532		116,047		81,233		130,224			(35,388)		11,801		0001
Purchased Call/S&P 500 INDEX/SPXE17DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	3,142,000	6664.36		116,882		84,683		126,522			(32,804)		13,361		0001
Purchased Call/S&P 500 INDEX/SPXE172S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	2,927,000	6358.91		153,082		85,608		200,930			(67,524)		10,941		0001
Purchased Call/S&P 500 INDEX/SPXE17DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	6,102,000	6664.36		286,794		207,787		313,142			(80,490)		25,948		0001
Purchased Call/S&P 500 INDEX/SPXE17ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,248,000	6502.08		123,099		83,885		144,403			(39,796)		13,359		0001
Purchased Call/S&P 500 INDEX/SPXE17BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,506,000	6587.47		79,941		56,025		89,935			(24,311)		10,453		0001
Purchased Call/S&P 500 INDEX/SPXE174SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	5,289,000	6345.06		133,283		79,676		164,054			(53,678)		20,437		0001
Purchased Call/S&P 500 INDEX/SPXE17CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/15/2026	1	2,226,000	6615.28		80,581		57,051		89,548			(23,622)		9,357		0001
Purchased Call/S&P 500 INDEX/SPXE17ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	6,542,000	6656.92		164,204		119,874		177,890			(44,538)		27,924		0001
Purchased Call/S&P 500 INDEX/SPXD05LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	2,296,063	6846.51		104,012		97,708		102,323			(6,554)		11,113		0001
Purchased Call/S&P 500 INDEX/SPXD05DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	2,476,000	6791.69		126,524		103,868		127,457			(23,443)		11,205		0001
Purchased Call/S&P 500 INDEX/SPXE17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	2,595,341	.6655		97,379		76,666		105,950			(20,867)		11,487		0001
Purchased Call/S&P 500 INDEX/SPXD05C5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	961,609	.6699		49,181		40,165		51,065			(9,323)		4,322		0001
Purchased Call/S&P 500 INDEX/SPXD05FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	3,182,000	6832.43		181,056		156,548		176,741			(25,298)		14,757		0001
Purchased Call/S&P 500 INDEX/SPXE171SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	7,381,000	6664.01		265,716		212,573		289,276			(54,749)		32,839		0001
Purchased Call/S&P 500 INDEX/SPXD05GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	7,650,000	6850.92		359,550		312,006		352,682			(48,268)		35,590		0001
Purchased Call/S&P 500 INDEX/SPXD05CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	4,078,787	.6699		177,711		145,131		184,498			(33,687)		18,334		0001
Purchased Call/S&P 500 INDEX/SPXD05DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	802,533	.6720		44,128		36,261		42,752			(7,945)		3,614		0001
Purchased Call/S&P 500 INDEX/SPXD05CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,032,938	6738.44		67,028		54,774		69,696			(12,671)		13,656		0001
Purchased Call/S&P 500 INDEX/SPXD05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	2,429,744	.6891		101,380		84,017		95,795			(17,547)		11,032		0001
Purchased Call/S&P 500 INDEX/SPXE171SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	5,102,000	6664.01		267,855		214,284		293,008			(55,190)		22,699		0001
Purchased Call/S&P 500 INDEX/SPXD05BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	2,146,000	6735.35		36,053		29,100		37,245			(7,013)		9,630		0001
Purchased Call/S&P 500 INDEX/SPXD050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	3,279,000	6929.94		116,732		116,089		109,642			(1,590)		16,327		0001
Purchased Call/S&P 500 INDEX/SPXE17HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	9,438,000	6735.11		407,722		318,249		427,579			(92,715)		41,479		0001
Purchased Call/S&P 500 INDEX/SPXE17FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2026	1	4,892,465	.6711		271,611		205,972		284,370			(67,157)		21,195		0001
Purchased Call/S&P 500 INDEX/SPXD0599S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	4,388,373	6753.72		222,929		171,957		229,188			(51,304)		19,252		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	4,000,000	6791.69		150,400		123,244		152,099			(28,097)		18,011		0001
Purchased Call/S&P 500 INDEX/SPXE17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	5,287,000	6840.2		240,030		201,358		234,114			(40,225)		24,085		0001
Purchased Call/S&P 500 INDEX/SPXE17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,959,000	6771.55		138,961		117,523		143,811			(21,701)		18,184		0001
Purchased Call/S&P 500 INDEX/SPXD05P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	3,309,031	6878.49		181,997		177,986		175,253			(4,488)		16,340		0001
Purchased Call/S&P 500 INDEX/SPXE17HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	4,496,000	6644.31		190,181		149,839		211,159			(40,641)		19,934		0001
Purchased Call/S&P 500 INDEX/SPXD05G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	2,245,000	6850.92		119,210		103,446		116,038			(16,003)		10,444		0001
Purchased Call/S&P 500 INDEX/SPXD059$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,491,425	6753.72		100,404		77,447		103,730			(23,107)		10,930		0001
Purchased Call/S&P 500 INDEX/SPXD05A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	3,974,000	6664.01		187,175		150,050		203,946			(38,251)		17,772		0001
Purchased Call/S&P 500 INDEX/SPXD05A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	3,388,598	.6644		115,459		91,219		124,654			(24,424)		15,024		0001
Purchased Call/S&P 500 INDEX/SPXD058$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	4,028,820	.6715		224,952		171,690		232,823			(53,590)		17,485		0001
Purchased Call/S&P 500 INDEX/SPXB21B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	1	8,537,000	6827.41		406,361		388,301		405,992			(21,211)		41,499		0001
Purchased Call/S&P 500 INDEX/SPXD05C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	14,314,000	6738.44		667,032		545,082		699,435			(126,097)		64,451		0001
Purchased Call/S&P 500 INDEX/SPXD05F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	2,033,000	6832.43		125,030		108,106		121,037			(17,470)		9,428		0001
Purchased Call/S&P 500 INDEX/SPXB218$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	11,659,000	6909.79		614,429		604,245		576,028			(13,467)		57,653		0001
Purchased Call/S&P 500 INDEX/SPXD05A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	3,800,456	.6553		222,940		174,502		247,606			(48,788)		16,703		0001
Purchased Call/S&P 500 INDEX/SPXB215$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	5,462,000	6734.11		127,811		112,189		135,640			(16,503)		25,451		0001
Purchased Call/S&P 500 INDEX/SPXD05B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,690,413	.6629		70,607		56,643		73,632			(14,082)		7,521		0001
Purchased Call/S&P 500 INDEX/SPXE17FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	7,615,000	6715.35		452,331		343,320		475,275			(111,534)		33,049		0001
Purchased Call/S&P 500 INDEX/SPXE17GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	3,797,000	6715.79		96,444		73,595		101,342			(23,388)		16,569		0001
Purchased Call/S&P 500 INDEX/SPXD059$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	8,371,483	.6715		363,456		280,122		375,554			(83,874)		36,661		0001
Purchased Call/S&P 500 INDEX/SPXB216$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	2,149,479	6829.37		27,513		25,391		27,587			(2,186)		10,312		0001
Purchased Call/S&P 500 INDEX/SPXE17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	5,631,000	6771.55		139,649		118,105		144,221			(21,808)		25,863		0001
Purchased Call/S&P 500 INDEX/SPXD05D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	2,205,000	6875.16		79,160		65,203		75,719			(14,097)		9,995		0001
Purchased Call/S&P 500 INDEX/SPXD05E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	4,259,306	.6875		178,534		147,871		169,183			(30,985)		19,307		0001
Purchased Call/S&P 500 INDEX/SPXE17JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	4,006,000	6840.2		203,505		170,718		197,123			(34,104)		18,250		0001
Purchased Call/S&P 500 INDEX/SPXD05A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	2,721,000	6664.01		163,804		131,314		178,949			(33,475)		12,169		0001
Purchased Call/S&P 500 INDEX/SPXD05B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,929,059	.6629		109,847		87,877		119,919			(22,633)		8,583		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD059SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	2,110,000	6654.72		120,270		94,427		133,985			(26,031)		9,339		0001
Purchased Call/S&P 500 INDEX/SPXE17IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	13,219,906	.6671		539,651		430,222		607,825			(112,674)		58,715		0001
Purchased Call/S&P 500 INDEX/SPXD05A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2025	09/16/2026	1	4,375,618	.6610		249,428		192,097		273,072			(57,731)		18,429		0001
Purchased Call/S&P 500 INDEX/SPXE17J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2026	1	4,849,000	6840.2		297,729		250,158		283,274			(49,486)		22,199		0001
Purchased Call/S&P 500 INDEX/SPXD05PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2025	12/24/2026	1	3,805,000	6932.05		203,568		201,871		187,095			(3,904)		18,842		0001
Purchased Call/S&P 500 INDEX/SPXD05GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,023,069	6846.61		18,410		15,925		18,248			(2,522)		9,397		0001
Purchased Call/S&P 500 INDEX/SPXE17H$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/09/2026	1	309,267	.6553		16,715		13,120		18,199			(3,622)		1,359		0001
Purchased Call/S&P 500 INDEX/SPXB215$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	4,552,000	6734.11		215,765		189,394		229,951			(27,860)		21,211		0001
Purchased Call/S&P 500 INDEX/SPXD058$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	6,808,690	.6715		375,687		285,940		393,471			(91,858)		29,550		0001
Purchased Call/S&P 500 INDEX/SPXD05A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,029,735	.6553		54,660		42,784		60,505			(11,962)		4,526		0001
Purchased Call/S&P 500 INDEX/SPXD059SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	5,214,000	6654.72		265,914		208,775		295,605			(57,554)		23,077		0001
Purchased Call/S&P 500 INDEX/SPXD05QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	7,738,000	6905.74		348,210		347,251		332,938			(1,908)		38,584		0001
Purchased Call/S&P 500 INDEX/SPXD05B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	2,967,000	6714.59		158,735		122,003		167,969			(36,966)		12,993		0001
Purchased Call/S&P 500 INDEX/SPXB218$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	1,062,142	6845.5		8,816		8,816		8,554					5,311		0001
Purchased Call/S&P 500 INDEX/SPXB217$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	3,963,000	.6901		110,568		105,361		105,710			(6,059)		19,264		0001
Purchased Call/S&P 500 INDEX/SPXD058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	594,876	.6715		29,923		22,775		31,422			(7,316)		2,582		0001
Purchased Call/S&P 500 INDEX/SPXD05ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	2,633,186	.6875		143,725		119,041		133,236			(24,944)		11,936		0001
Purchased Call/S&P 500 INDEX/SPXE17I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	1	2,045,000	6791.69		88,140		72,357		89,295			(16,331)		9,254		0001
Purchased Call/S&P 500 INDEX/SPXD05A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	09/18/2026	1	2,951,966	.6619		168,677		130,524		183,223			(38,426)		12,481		0001
Purchased Call/S&P 500 INDEX/SPXD05ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	4,118,000	6890.59		213,724		177,220		198,432			(36,889)		18,729		0001
Purchased Call/S&P 500 INDEX/SPXD05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,869,398	.6629		63,938		51,150		69,082			(13,174)		8,317		0001
Purchased Call/S&P 500 INDEX/SPXD0596$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,153,000	6753.72		76,001		58,623		78,572			(17,491)		9,445		0001
Purchased Call/S&P 500 INDEX/SPXD05B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	5,776,000	6735.13		144,400		116,156		150,581			(28,484)		25,875		0001
Purchased Call/S&P 500 INDEX/SPXB215$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	5,824,000	6734.11		249,267		218,801		265,685			(32,186)		27,138		0001
Purchased Call/S&P 500 INDEX/SPXD05A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	11,557,000	6664.01		544,335		435,468		593,030			(112,157)		51,418		0001
Purchased Call/S&P 500 INDEX/SPXD05RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	3,063,369	.6930		122,147		121,806		116,183			(679)		15,169		0001
Purchased Call/S&P 500 INDEX/SPXD05QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,150,000	6905.74		50,400		50,261		48,218			(276)		15,707		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	1,848,656	.6671		89,686		71,499		101,439			(18,726)		8,211		0001
Purchased Call/S&P 500 INDEX/SPXE17F$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	1	3,251,000	6715.35		116,061		88,090		122,634			(28,618)		14,109		0001
Purchased Call/S&P 500 INDEX/SPXB217$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	411,336	6846.51		27,971		26,276		26,949			(1,763)		1,991		0001
Purchased Call/S&P 500 INDEX/SPXD05B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/02/2026	1	2,645,420	.6714		91,798		70,259		97,362			(21,675)		11,481		0001
Purchased Call/S&P 500 INDEX/SPXD05C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	157,568	6699.4		13,835		11,205		14,099			(2,653)		708		0001
Purchased Call/S&P 500 INDEX/SPXE171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	1	2,871,000	6890.89		68,043		56,234		65,177			(11,931)		13,036		0001
Purchased Call/S&P 500 INDEX/SPXB218$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	1	3,919,000	6816.51		97,191		93,175		97,580			(4,260)		19,161		0001
Purchased Call/S&P 500 INDEX/SPXD05D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	3,712,000	6791.69		197,107		161,518		197,965			(36,822)		16,714		0001
Purchased Call/S&P 500 INDEX/SPXE17G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2026	1	2,570,000	6714.59		60,395		46,419		63,895			(14,065)		11,255		0001
Purchased Call/S&P 500 INDEX/SPXD05F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	3,103,000	6832.43		162,287		140,320		159,613			(22,676)		14,390		0001
Purchased Call/S&P 500 INDEX/SPXD05A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	8,051,000	6664.01		414,627		331,701		452,240			(85,431)		35,820		0001
Purchased Call/S&P 500 INDEX/SPXD05G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	2,406,000	6850.92		125,353		108,777		122,261			(16,828)		11,193		0001
Purchased Call/S&P 500 INDEX/SPXE17K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	3,378,021	.6852		124,867		105,551		127,882			(19,553)		15,490		0001
Purchased Call/S&P 500 INDEX/SPXD059$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,994,233	.6715		75,744		58,377		78,301			(17,479)		8,733		0001
Purchased Call/S&P 500 INDEX/SPXD050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,761,416	.6721		36,585		35,569		37,177			(1,307)		13,540		0001
Purchased Call/S&P 500 INDEX/SPXE17F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	1	378,844	.6688		19,492		14,646		20,481			(4,873)		1,638		0001
Purchased Call/S&P 500 INDEX/SPXE17J$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	4,611,000	6851.97		197,812		166,751		192,638			(31,433)		21,144		0001
Purchased Call/S&P 500 INDEX/SPXE17K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	4,651,000	6771.55		200,458		169,533		206,714			(31,304)		21,362		0001
Purchased Call/S&P 500 INDEX/SPXD050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	2,825,000	6929.94		49,720		49,443		46,673			(685)		13,989		0001
Purchased Call/S&P 500 INDEX/SPXD050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	86,113	.6801		3,642		3,540		3,769			(130)		422		0001
Purchased Call/S&P 500 INDEX/SPXD05E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	7,333,000	6822.34		384,249		321,449		379,627			(65,270)		33,406		0001
Purchased Call/S&P 500 INDEX/SPXB215$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	1,988,589	6734.11		41,363		36,349		43,841			(5,297)		9,310		0001
Purchased Call/S&P 500 INDEX/SPXB217$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	1,952,170	.6850		63,740		59,491		63,128			(4,728)		9,379		0001
Purchased Call/S&P 500 INDEX/SPXB217$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,425,000	6857.12		121,588		113,504		119,694			(8,994)		16,479		0001
Purchased Call/S&P 500 INDEX/SPXE171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	1	4,864,000	6791.69		112,845		92,638		114,640			(20,909)		22,012		0001
Purchased Call/S&P 500 INDEX/SPXD05C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	5,151,000	6738.44		182,345		149,008		190,397			(34,471)		23,193		0001
Purchased Call/S&P 500 INDEX/SPXE171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	1	11,787,763	.6671		452,882		361,048		509,383			(94,558)		52,354		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	10,187,000	6715.79		442,116		336,499		466,595			(108,100)		44,212		0001
Purchased Call/S&P 500 INDEX/SPXD05DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	6,106,000	6791.69		283,929		233,088		286,647			(52,608)		27,632		0001
Purchased Call/S&P 500 INDEX/SPXD058S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	4,426,098	6740.28		99,145		75,929		102,985			(23,360)		19,348		0001
Purchased Call/S&P 500 INDEX/SPXD058S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	2,854,024	6715		119,485		90,941		125,561			(29,215)		12,386		0001
Purchased Call/S&P 500 INDEX/SPXD05KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	3,252,663	6813		164,428		150,649		161,383			(14,989)		15,440		0001
Purchased Call/S&P 500 INDEX/SPXE17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	2,544,000	6851.97		138,902		117,091		132,825			(22,072)		11,666		0001
Purchased Call/S&P 500 INDEX/SPXD05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	3,225,381	6664		125,545		100,716		130,945			(25,039)		14,350		0001
Purchased Call/S&P 500 INDEX/SPXE17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/09/2026	1	3,914,000	6552.51		236,406		185,042		280,810			(53,256)		17,202		0001
Purchased Call/S&P 500 INDEX/SPXD05BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	1,692,000	6735.13		87,307		70,231		91,339			(17,222)		7,580		0001
Purchased Call/S&P 500 INDEX/SPXD05BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2026	1	1,607,725	6671		64,398		51,482		70,001			(13,305)		7,141		0001
Purchased Call/S&P 500 INDEX/SPXE17KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	2,469,000	6771.55		97,526		82,480		100,607			(15,230)		11,340		0001
Purchased Call/S&P 500 INDEX/SPXD05AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	9,966,368	6553		416,374		325,908		457,391			(91,118)		43,801		0001
Purchased Call/S&P 500 INDEX/SPXD057SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	2,992,000	6711.2		47,573		35,778		49,695			(11,861)		12,962		0001
Purchased Call/S&P 500 INDEX/SPXE17FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	4,177,000	6715.35		237,254		180,076		249,743			(58,501)		18,128		0001
Purchased Call/S&P 500 INDEX/SPXD05FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/04/2026	1	2,342,956	6772		92,849		78,742		92,798			(14,284)		10,761		0001
Purchased Call/S&P 500 INDEX/SPXD05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	1,831,091	6832		75,557		65,511		74,746			(10,199)		8,492		0001
Purchased Call/S&P 500 INDEX/SPXE17JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	3,885,000	6840.2		209,013		175,617		201,678			(34,741)		17,786		0001
Purchased Call/S&P 500 INDEX/SPXD05ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/23/2026	1	1,725,089	6792		72,332		59,603		68,699			(12,859)		7,767		0001
Purchased Call/S&P 500 INDEX/SPXD051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	1,723,301	6617		81,567		72,329		91,083			(9,412)		8,093		0001
Purchased Call/S&P 500 INDEX/SPXE17JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	3,543,224	6840		137,664		115,806		134,500			(22,118)		16,141		0001
Purchased Call/S&P 500 INDEX/SPXD05CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	7,322,444	6699		300,171		245,139		311,548			(56,900)		32,915		0001
Purchased Call/S&P 500 INDEX/SPXE171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	2,744,000	6629.07		155,859		124,342		174,022			(32,453)		12,208		0001
Purchased Call/S&P 500 INDEX/SPXD05GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2026	1	2,281,356	6851		74,795		65,628		78,679			(9,684)		10,614		0001
Purchased Call/S&P 500 INDEX/SPXE17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/29/2026	1	806,522	6661		44,307		33,261		46,538			(11,107)		3,481		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	2,185,840	6699.4		85,466		69,221		91,294			(16,391)		9,825		0001
Purchased Call/S&P 500 INDEX/SPXD05DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	2,594,426	6792		89,308		73,387		86,905			(16,080)		11,682		0001
Purchased Call/S&P 500 INDEX/SPXE17GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	5,614,000	6714.59		139,789		107,441		148,210			(32,554)		24,585		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	3,892,684	.6688		131,532		98,831		137,960			(32,883)		16,833		0001
Purchased Call/S&P 500 INDEX/SPXD05I9R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/18/2026	1	1,717,850	.6617		83,549		74,706		96,720			(9,437)		8,067		0001
Purchased Call/S&P 500 INDEX/SPXE17N8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	3,008,007	6602.99		181,984		163,280		210,672			(19,998)		14,170		0001
Purchased Call/S&P 500 INDEX/SPXD05C9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,112,757	6738.44		50,115		40,953		51,955			(9,474)		14,016		0001
Purchased Call/S&P 500 INDEX/SPXD05FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	3,421,000	6720.32		174,471		149,339		185,826			(26,290)		15,764		0001
Purchased Call/S&P 500 INDEX/SPXE17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	7,097,888	6728.8		155,444		133,794		163,940			(23,060)		32,706		0001
Purchased Call/S&P 500 INDEX/SPXE17KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	4,510,977	6771.55		58,192		49,214		59,811			(9,087)		20,719		0001
Purchased Call/S&P 500 INDEX/SPXD05G9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/06/2026	1	1,372,675	.6729		57,410		49,691		57,379			(7,836)		6,325		0001
Purchased Call/S&P 500 INDEX/SPXE17FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2026	1	4,939,443	.6711		181,292		137,479		190,244			(44,825)		21,398		0001
Purchased Call/S&P 500 INDEX/SPXD05FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	4,095,000	6720.32		101,556		86,927		107,463			(15,303)		18,869		0001
Purchased Call/S&P 500 INDEX/SPXD05C9I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	4,672,000	6738.44		202,298		165,312		211,534			(38,243)		21,036		0001
Purchased Call/S&P 500 INDEX/SPX915KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	3,102,000	6849.09		192,634		176,714		184,889			(17,321)		14,837		0001
Purchased Call/S&P 500 INDEX/SPXD05KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	11/30/2026	1	1,349,271	.6849		26,599		24,536		26,482			(2,125)		6,454		0001
Purchased Call/S&P 500 INDEX/SPXD05QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,524,000	6905.74		140,587		140,200		133,762			(770)		12,585		0001
Purchased Call/S&P 500 INDEX/SPXD059SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	3,646,022	.6715		205,705		158,540		211,340			(47,470)		15,967		0001
Purchased Call/S&P 500 INDEX/SPXD05HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	4,439,126	6617.32		56,377		49,854		62,226			(6,642)		20,847		0001
Purchased Call/S&P 500 INDEX/SPXE17JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	5,218,000	6840.2		290,643		243,817		279,335			(48,707)		23,771		0001
Purchased Call/S&P 500 INDEX/SPXD05DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	4,718,317	6875.16		109,465		90,165		105,445			(19,494)		21,388		0001
Purchased Call/S&P 500 INDEX/SPX915HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	4,926,000	6699.4		253,196		205,068		267,656			(48,558)		22,143		0001
Purchased Call/S&P 500 INDEX/SPXD05JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	5,477,479	6602.99		231,697		207,884		264,975			(25,461)		25,803		0001
Purchased Call/S&P 500 INDEX/SPXD05C9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,614,000	6738.44		73,453		60,024		76,597			(13,886)		11,770		0001
Purchased Call/S&P 500 INDEX/SPXE17FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	7,460,000	6715.35		321,526		244,039		339,945			(79,280)		32,376		0001
Purchased Call/S&P 500 INDEX/SPXD058SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	2,402,000	6714.59		109,291		84,001		115,882			(25,451)		10,519		0001
Purchased Call/S&P 500 INDEX/SPXE17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	5,214,048	6878.49		239,325		234,050		230,336			(5,901)		25,747		0001
Purchased Call/S&P 500 INDEX/SPXE17JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	2,144,000	6851.97		75,254		63,438		73,728			(11,958)		9,831		0001
Purchased Call/S&P 500 INDEX/SPX915HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	1,858,896	.6735		98,024		79,288		105,439			(18,903)		8,327		0001
Purchased Call/S&P 500 INDEX/SPXD05GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	2,714,000	6737.49		102,861		90,039		109,351			(13,527)		12,646		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915I1S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	4,297,153	.6735		165,497		133,952		176,302			(31,826)		19,283		0001
Purchased Call/S&P 500 INDEX/SPX013L5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/16/2025	01/21/2026	1	110,500	20		10,595		6,232		4,720			(4,415)		133		0001
Purchased Call/S&P 500 INDEX/SPX915KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	3,854,000	6857.12		173,815		162,260		169,373			(12,858)		18,544		0001
Purchased Call/S&P 500 INDEX/SPX915KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	2,531,000	6849.09		152,366		139,669		146,392			(13,813)		12,051		0001
Purchased Call/S&P 500 INDEX/SPXD05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	1,760,573	6840.51		17,254		16,255		16,980			(1,040)		8,533		0001
Purchased Call/S&P 500 INDEX/SPX915HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2025	09/17/2026	1	2,732,545	.6600		157,221		121,191		169,854			(36,282)		11,531		0001
Purchased Call/S&P 500 INDEX/SPX915I5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2026	1	4,123,000	6728.8		252,740		217,831		263,438			(37,188)		19,090		0001
Purchased Call/S&P 500 INDEX/SPX915I5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	6,557,000	6846.61		226,217		195,680		222,027			(30,989)		30,457		0001
Purchased Call/S&P 500 INDEX/SPXE17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	3,006,217	6629.07		61,627		49,165		67,787			(12,832)		13,375		0001
Purchased Call/S&P 500 INDEX/SPXE17IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	2,385,000	6629.07		140,000		111,689		156,418			(29,151)		10,611		0001
Purchased Call/S&P 500 INDEX/SPXD05JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,478,190	.6539		102,554		92,013		113,269			(11,270)		11,674		0001
Purchased Call/S&P 500 INDEX/SPX915I5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	5,325,000	6846.61		273,705		236,759		265,313			(37,494)		24,734		0001
Purchased Call/S&P 500 INDEX/SPX915KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	2,398,000	6849.09		126,854		116,370		122,684			(11,407)		11,470		0001
Purchased Call/S&P 500 INDEX/SPX915HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	1,778,074	.6735		66,473		53,619		68,246			(12,966)		7,965		0001
Purchased Call/S&P 500 INDEX/SPX915I5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	9,507,000	6728.8		514,329		442,695		537,359			(76,302)		43,807		0001
Purchased Call/S&P 500 INDEX/SPX915I57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/23/2026	1	1,657,172	.6792		87,049		71,731		80,986			(15,475)		7,462		0001
Purchased Call/S&P 500 INDEX/SPXE17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,711,591	6728.8		168,932		145,404		177,710			(25,061)		12,495		0001
Purchased Call/S&P 500 INDEX/SPXB216S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	89,373	6602.99		6,176		5,541		7,195			(679)		421		0001
Purchased Call/S&P 500 INDEX/SPXE17PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	1,538,444	6846.51		81,076		76,162		79,554			(5,109)		7,446		0001
Purchased Call/S&P 500 INDEX/SPX915HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	2,371,484	6699.4		101,737		82,398		106,813			(19,511)		10,660		0001
Purchased Call/S&P 500 INDEX/SPXB217SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	1,682,156	6846.51		104,798		98,447		101,732			(6,604)		8,141		0001
Purchased Call/S&P 500 INDEX/SPX915I5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2025	10/30/2026	1	2,811,970	.6822		141,420		118,636		135,740			(23,699)		12,810		0001
Purchased Call/S&P 500 INDEX/SPXD05GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/11/2026	1	4,080,580	.6847		168,656		146,293		166,621			(22,704)		18,954		0001
Purchased Call/S&P 500 INDEX/SPXE17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	5,553,297	6602.99		312,651		280,517		360,648			(34,357)		26,161		0001
Purchased Call/S&P 500 INDEX/SPXD05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	434,076	6699.4		23,787		19,266		25,493			(4,562)		1,951		0001
Purchased Call/S&P 500 INDEX/SPXD05CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,216,000	6738.44		185,242		151,375		193,576			(35,018)		14,481		0001
Purchased Call/S&P 500 INDEX/SPXD05CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,456,000	6738.44		94,556		77,269		98,690			(17,875)		11,059		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	7,146,605	.6852		.284,437		.240,435		.290,869			(44,541)		32,771		0001
Purchased Call/S&P 500 INDEX/SPXE17LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	140,035	6728.8		9,802		8,437		10,225			(1,454)		645		0001
Purchased Call/S&P 500 INDEX/SPX915I1A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	2,613,171	.6875		116,125		95,915		107,073			(20,418)		11,845		0001
Purchased Call/S&P 500 INDEX/SPX915I1M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	6,341,000	6728.8		323,391		278,350		338,194			(47,976)		29,219		0001
Purchased Call/S&P 500 INDEX/SPX915I1X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	2,278,000	6846.61		97,954		84,732		95,681			(13,418)		10,581		0001
Purchased Call/S&P 500 INDEX/SPXD05JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	3,541,000	6849.09		83,214		76,279		81,676			(7,544)		16,860		0001
Purchased Call/S&P 500 INDEX/SPXD05CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	880,707	.6735		43,415		35,433		45,071			(8,252)		3,952		0001
Purchased Call/S&P 500 INDEX/SPX915JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	4,139,000	6812.61		251,651		230,041		252,037			(24,065)		19,708		0001
Purchased Call/S&P 500 INDEX/SPXE17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	5,708,333	.6852		267,515		226,131		271,857			(41,891)		26,176		0001
Purchased Call/S&P 500 INDEX/SPXE17NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	6,730,000	6602.99		164,212		147,335		185,176			(18,045)		31,704		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	990,558	.6735		47,325		38,280		50,793			(9,126)		4,437		0001
Purchased Call/S&P 500 INDEX/SPXB218ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	4,800,000	6896.24		167,040		167,040		160,703			(458)		23,967		0001
Purchased Call/S&P 500 INDEX/SPXD05FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	2,418,000	6832.43		105,183		90,946		104,377			(14,697)		11,214		0001
Purchased Call/S&P 500 INDEX/SPXD05CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/21/2026	1	1,845,486	.6735		59,864		48,453		64,313			(11,512)		8,281		0001
Purchased Call/S&P 500 INDEX/SPXE17NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	2,603,000	6765.88		108,545		98,350		113,244			(10,706)		12,357		0001
Purchased Call/S&P 500 INDEX/SPXE17PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	3,286,000	6870.4		204,718		191,639		194,449			(14,623)		15,811		0001
Purchased Call/S&P 500 INDEX/SPX915I1H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/05/2026	1	2,942,000	6796.29		154,749		131,302		154,587			(23,742)		13,535		0001
Purchased Call/S&P 500 INDEX/SPXE170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2025	12/04/2026	1	2,093,308	6857.12		26,794		25,013		26,537			(1,982)		10,072		0001
Purchased Call/S&P 500 INDEX/SPXD05GGS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	2,452,629	.6851		73,601		64,401		78,641			(9,706)		11,410		0001
Purchased Call/S&P 500 INDEX/SPX915I1G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	12,643,419	.6875		534,947		441,848		494,612			(94,057)		57,312		0001
Purchased Call/S&P 500 INDEX/SPX915I1B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	4,300,552	.6875		216,499		178,821		198,267			(38,066)		19,494		0001
Purchased Call/S&P 500 INDEX/SPX915I14	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	2,801,906	.6735		147,996		119,787		159,160			(28,461)		12,573		0001
Purchased Call/S&P 500 INDEX/SPXE17KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	3,792,990	6720.32		58,033		49,673		61,329			(8,745)		17,478		0001
Purchased Call/S&P 500 INDEX/SPX915I1N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	12,512,000	6728.8		664,387		571,854		694,190			(98,563)		57,654		0001
Purchased Call/S&P 500 INDEX/SPXD05GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	6,531,000	6846.61		160,663		138,975		159,962			(22,009)		30,336		0001
Purchased Call/S&P 500 INDEX/SPX915I1T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	3,888,012	.6720		162,803		140,128		173,478			(24,152)		17,916		0001
Purchased Call/S&P 500 INDEX/SPX915I1G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/05/2026	1	2,599,000	6796.29		120,334		102,101		120,636			(18,462)		11,957		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	1,667,113	.6832		92,271		79,781		88,798			(12,675)		7,731		0001
Purchased Call/S&P 500 INDEX/SPX915IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	1,677,054	.6735		80,467		65,129		86,349			(15,474)		7,526		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2026	1	1,559,204	.6705		74,871		67,819		78,464			(7,405)		7,390		0001
Purchased Call/S&P 500 INDEX/SPX915JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	5,502,000	6812.61		287,755		262,907		288,961			(27,669)		26,118		0001
Purchased Call/S&P 500 INDEX/SPX013C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	2,198,000	6735.13		35,388		28,466		36,594			(6,981)		9,847		0001
Purchased Call/S&P 500 INDEX/SPX915JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	7,071,565	.6832		234,572		202,821		229,522			(32,221)		32,795		0001
Purchased Call/S&P 500 INDEX/SPXE17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	1	3,049,404	.6852		157,406		133,056		159,013			(24,649)		13,983		0001
Purchased Call/S&P 500 INDEX/SPX915KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	9,372,000	6857.12		443,296		413,824		431,626			(32,792)		45,094		0001
Purchased Call/S&P 500 INDEX/SPX915I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/29/2025	10/29/2026	1	2,606,000	6890.59		138,379		114,744		127,140			(23,885)		11,852		0001
Purchased Call/S&P 500 INDEX/SPXD05LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/08/2025	12/08/2026	1	4,031,000	6846.51		58,046		54,528		57,418			(3,658)		19,510		0001
Purchased Call/S&P 500 INDEX/SPXE17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	2,450,297	6846.51		137,707		129,361		134,607			(8,677)		11,859		0001
Purchased Call/S&P 500 INDEX/SPXD05PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/22/2025	12/22/2026	1	1,354,836	6878.49		80,342		78,571		77,198			(1,981)		6,690		0001
Purchased Call/S&P 500 INDEX/SPX013I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/25/2026	1	4,073,941	.6813		136,069		124,667		134,780			(12,404)		19,339		0001
Purchased Call/S&P 500 INDEX/SPX013LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1	3,983,000	6816.51		51,381		49,258		51,116			(2,252)		19,474		0001
Purchased Call/S&P 500 INDEX/SPX013HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	2,219,494	6734.11		21,307		18,724		22,409			(2,729)		10,391		0001
Purchased Call/S&P 500 INDEX/SPX013ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	4,521,000	6840.2		136,986		115,099		135,575			(22,769)		20,698		0001
Purchased Call/S&P 500 INDEX/SPXD05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/03/2025	12/03/2026	1	4,205,000	6849.72		168,621		156,078		166,837			(12,935)		20,202		0001
Purchased Call/S&P 500 INDEX/SPXE17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2026	1	2,608,165	6734.11		37,818		33,234		40,147			(4,843)		12,211		0001
Purchased Call/S&P 500 INDEX/SPXE17PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	1	2,352,000	6816.51		68,208		65,389		68,645			(2,990)		11,499		0001
Purchased Call/S&P 500 INDEX/SPXE17MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	3,674,000	6737.49		197,294		172,700		209,609			(25,945)		17,120		0001
Purchased Call/S&P 500 INDEX/SPX915JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/25/2026	1	3,428,000	6765.88		184,084		166,794		190,134			(18,156)		16,273		0001
Purchased Call/S&P 500 INDEX/SPXD05LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/09/2025	12/09/2026	1	2,317,000	6840.51		76,461		72,038		75,869			(4,609)		11,230		0001
Purchased Call/S&P 500 INDEX/SPXE17MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	1	2,008,000	6642.16		82,328		73,029		92,001			(9,473)		9,445		0001
Purchased Call/S&P 500 INDEX/SPXB219S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/29/2026	1	1,533,074	.6906		46,327		46,327		45,451					7,644		0001
Purchased Call/S&P 500 INDEX/SPXD05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/11/2025	11/11/2026	1	2,225,000	6846.61		86,775		75,062		85,980			(11,887)		10,335		0001
Purchased Call/S&P 500 INDEX/SPXE17GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2026	1	2,789,000	6714.59		113,791		87,459		120,925			(26,499)		12,214		0001
Purchased Call/S&P 500 INDEX/SPX915JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	5,960,864	.6705		306,528		277,658		318,620			(30,316)		28,253		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	1	2,563,729	6812.61		48,454		44,270		49,001			(4,659)		12,170		0001
Purchased Call/S&P 500 INDEX/SPX915I9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	4,058,000	6728.8		193,972		166,957		202,573			(28,776)		18,699		0001
Purchased Call/S&P 500 INDEX/SPX915HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	2,279,000	6735.35		96,402		77,812		99,657			(18,752)		10,227		0001
Purchased Call/S&P 500 INDEX/SPX915JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,043,000	6812.61		169,191		154,662		169,938			(16,179)		14,489		0001
Purchased Call/S&P 500 INDEX/SPXE17MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	2,143,000	6850.92		95,792		83,125		94,553			(12,860)		9,970		0001
Purchased Call/S&P 500 INDEX/SPX915JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	3,362,642	.6766		145,318		132,769		144,616			(13,973)		15,963		0001
Purchased Call/S&P 500 INDEX/SPX915JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	2,708,000	6812.61		144,878		132,437		145,117			(13,854)		12,894		0001
Purchased Call/S&P 500 INDEX/SPX915KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	4,389,000	6857.12		247,540		231,083		239,350			(18,311)		21,118		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	3,626,207	.6738		189,306		155,126		190,222			(35,365)		16,328		0001
Purchased Call/S&P 500 INDEX/SPXE17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	3,993,636	6728.8		224,842		193,527		237,733			(33,356)		18,402		0001
Purchased Call/S&P 500 INDEX/SPX915JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	8,035,000	6812.61		419,427		383,410		421,165			(40,109)		38,258		0001
Purchased Call/S&P 500 INDEX/SPXD05DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/27/2025	10/27/2026	1	2,300,000	6875.16		131,790		108,554		121,991			(23,469)		10,426		0001
Purchased Call/S&P 500 INDEX/SPXD05JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/21/2025	11/20/2026	1	5,799,880	.6539		199,424		178,928		219,308			(21,915)		27,322		0001
Purchased Call/S&P 500 INDEX/SPX915KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2025	12/18/2026	1	996,647	.6835		55,102		54,176		51,886			(1,224)		4,894		0001
Purchased Call/S&P 500 INDEX/SPXE17MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	2,809,000	6737.49		99,158		86,797		105,731			(13,040)		13,089		0001
Purchased Call/S&P 500 INDEX/SPX915HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	3,987,197	.6735		153,494		124,156		163,573			(29,599)		17,862		0001
Purchased Call/S&P 500 INDEX/SPX915KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	4,006,000	6849.09		234,351		214,822		225,399			(21,246)		19,074		0001
Purchased Call/S&P 500 INDEX/SPXE17RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	5,334,000	6834.5		228,829		223,108		228,770			(7,544)		26,191		0001
Purchased Call/S&P 500 INDEX/SPXE170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	432,527	.6827		24,092		23,085		24,021			(1,068)		2,103		0001
Purchased Call/S&P 500 INDEX/SPX9151SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	305,917	6728.8		15,296		13,165		15,973			(2,269)		1,410		0001
Purchased Call/S&P 500 INDEX/SPX915KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2025	12/31/2026	1	6,875,000	6845.5		358,188		358,188		356,503					34,375		0001
Purchased Call/S&P 500 INDEX/SPXE170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/02/2026	1	1,986,225	.6829		99,669		93,006		98,181			(7,413)		9,528		0001
Purchased Call/S&P 500 INDEX/SPXE17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	2,842,708	6737.49		36,102		31,602		38,195			(4,748)		13,246		0001
Purchased Call/S&P 500 INDEX/SPXE170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	1	3,952,315	6870.4		75,094		70,296		73,244			(5,364)		19,017		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	1	2,021,634	6812.61		32,144		29,384		32,498			(3,074)		9,626		0001
Purchased Call/S&P 500 INDEX/SPXE17RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	4,807,000	6834.5		298,995		291,521		297,481			(9,857)		23,603		0001
Purchased Call/S&P 500 INDEX/SPX915JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2025	11/12/2026	1	2,745,000	6850.92		137,525		119,339		133,250			(18,462)		12,771		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	4,138,000	6870.4		244,556		228,931		233,238			(17,468)		19,910		0001
Purchased Call/S&P 500 INDEX/SPXE17PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	3,737,000	6870.4		177,134		165,910		171,371			(12,549)		18,060		0001
Purchased Call/S&P 500 INDEX/SPX915KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	2,344,934	.6834		101,328		99,070		97,677			(2,526)		11,514		0001
Purchased Call/S&P 500 INDEX/SPX915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	3,312,893	.6772		169,809		144,010		166,860			(26,125)		15,216		0001
Purchased Call/S&P 500 INDEX/SPX915ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2026	1	3,522,000	6728.8		198,993		171,508		207,808			(29,280)		16,307		0001
Purchased Call/S&P 500 INDEX/SPX915JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/25/2026	1	9,602,000	6765.88		501,224		454,148		518,724			(49,436)		45,581		0001
Purchased Call/S&P 500 INDEX/SPX915ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	3,336,997	.6772		145,508		123,400		143,294			(22,386)		15,327		0001
Purchased Call/S&P 500 INDEX/SPXE17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	5,399,489	6642.16		50,215		44,544		54,767			(5,778)		25,397		0001
Purchased Call/S&P 500 INDEX/SPXD05JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	2,484,241	.6813		107,292		98,301		105,800			(9,781)		11,793		0001
Purchased Call/S&P 500 INDEX/SPX915ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/28/2026	1	1,718,702	.6883		80,700		67,438		77,265			(13,784)		7,804		0001
Purchased Call/S&P 500 INDEX/SPXE17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	2,908,036	6602.99		52,345		47,009		58,763			(5,705)		13,762		0001
Purchased Call/S&P 500 INDEX/SPXE17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	4,919,000	6870.4		63,455		59,435		61,906			(4,495)		23,773		0001
Purchased Call/S&P 500 INDEX/SPX915ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/30/2026	1	8,354,000	6822.34		395,144		330,564		387,427			(67,120)		38,057		0001
Purchased Call/S&P 500 INDEX/SPXE17RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	2,092,000	6834.5		125,102		121,974		124,639			(4,124)		10,272		0001
Purchased Call/S&P 500 INDEX/SPX915HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	483,677	6699.4		23,845		19,313		25,180			(4,573)		2,174		0001
Purchased Call/S&P 500 INDEX/SPXE17QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	3,696,000	6800.26		150,427		144,626		153,000			(6,182)		18,096		0001
Purchased Call/S&P 500 INDEX/SPXE17QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	2,664,009	.6827		132,022		126,506		131,880			(5,851)		12,950		0001
Purchased Call/S&P 500 INDEX/SPXE17QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	11/30/2026	1	2,075,274	.6849		67,920		62,479		68,175			(5,598)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXE17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	2,195,000	6870.4		121,384		113,693		116,475			(8,599)		10,608		0001
Purchased Call/S&P 500 INDEX/SPX915HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	2,332,000	6735.35		120,798		97,503		125,333			(23,498)		10,465		0001
Purchased Call/S&P 500 INDEX/SPXE17MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2025	11/13/2026	1	3,019,000	6734.11		50,115		43,990		53,313			(6,471)		14,067		0001
Purchased Call/S&P 500 INDEX/SPX915IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	9,267,716	.6875		370,646		306,141		343,353			(65,169)		42,010		0001
Purchased Call/S&P 500 INDEX/SPX915JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	5,603,000	6812.61		264,462		241,625		265,511			(25,429)		26,598		0001
Purchased Call/S&P 500 INDEX/SPXD05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	2,733,676	.6789		132,737		113,564		138,194			(20,056)		12,576		0001
Purchased Call/S&P 500 INDEX/SPXJ000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	9,133,079	.6740		354,820		272,486		378,686			(82,856)		39,925		0001
Purchased Call/S&P 500 INDEX/SPXE17QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	11,413,000	6800.26		603,748		580,463		614,270			(24,812)		55,880		0001
Purchased Call/S&P 500 INDEX/SPXE17QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	4,873,805	.6817		189,404		182,079		193,165			(7,805)		23,829		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	5,969,333	.6738		263,039		215,546		265,166			(49,139)		26,878		0001
Purchased Call/S&P 500 INDEX/SPXD05HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	3,680,000	6734.11		186,576		163,961		198,170			(23,894)		17,228		0001
Purchased Call/S&P 500 INDEX/SPXE17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	586,061	.6775		27,320		26,637		27,273			(901)		2,878		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	5,102,392	.6740		186,154		142,958		198,593			(43,470)		22,305		0001
Purchased Call/S&P 500 INDEX/SPXD05KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	1,946,370	.6829		64,726		59,899		63,776			(4,979)		9,337		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2026	1	2,408,000	6740.28		109,082		83,540		114,429			(25,702)		10,526		0001
Purchased Call/S&P 500 INDEX/SPX915IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	5,354,479	.6735		219,057		177,303		233,931			(42,126)		24,028		0001
Purchased Call/S&P 500 INDEX/SPXE17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2025	11/16/2026	1	3,706,000	6734.11		106,362		93,470		113,215			(13,621)		17,350		0001
Purchased Call/S&P 500 INDEX/SPXE17QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	2,056,901	6800.26		26,328		25,313		26,738			(1,082)		10,071		0001
Purchased Call/S&P 500 INDEX/SPXE17SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	11,291,000	6929.94		590,519		587,230		548,675			(8,134)		55,911		0001
Purchased Call/S&P 500 INDEX/SPXE17QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	1,817,000	6816.51		78,313		75,077		78,785			(3,433)		8,884		0001
Purchased Call/S&P 500 INDEX/SPXE17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	2,233,793	6737.49		33,730		29,526		35,805			(4,436)		10,409		0001
Purchased Call/S&P 500 INDEX/SPXE17PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	16,271,000	6870.4		855,855		801,175		823,687			(61,132)		78,288		0001
Purchased Call/S&P 500 INDEX/SPXD05FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	5,017,000	6720.32		265,901		227,599		283,516			(40,067)		23,118		0001
Purchased Call/S&P 500 INDEX/SPXD05FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	6,619,000	6720.32		301,165		257,783		320,659			(45,381)		30,500		0001
Purchased Call/S&P 500 INDEX/SPXD05HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	4,047,000	6734.11		191,828		168,576		204,056			(24,567)		18,947		0001
Purchased Call/S&P 500 INDEX/SPX915KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	1	3,654,000	6849.09		211,201		193,747		203,567			(18,991)		17,477		0001
Purchased Call/S&P 500 INDEX/SPXD05NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,984,000	6827.41		74,003		70,741		73,900			(3,831)		14,568		0001
Purchased Call/S&P 500 INDEX/SPXD05MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	2,800,223	.6847		117,211		110,412		115,259			(7,084)		13,553		0001
Purchased Call/S&P 500 INDEX/SPXE17QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	3,091,000	6800.26		143,732		138,188		146,380			(5,907)		15,134		0001
Purchased Call/S&P 500 INDEX/SPXD05FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	1	2,808,000	6796.29		114,005		96,731		115,751			(17,491)		12,918		0001
Purchased Call/S&P 500 INDEX/SPXD05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	2,016,000	6849.72		69,350		64,192		68,681			(5,320)		9,686		0001
Purchased Call/S&P 500 INDEX/SPX915HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2025	09/18/2026	1	5,872,493	.6643		326,894		252,203		353,757			(75,215)		24,829		0001
Purchased Call/S&P 500 INDEX/SPXE17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	1	3,396,000	6672.41		206,137		181,719		227,977			(24,849)		15,924		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	3,801,475	6699.4		81,732		66,196		86,710			(15,675)		17,088		0001
Purchased Call/S&P 500 INDEX/SPXD05JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	2,084,000	6849.09		58,352		53,530		57,336			(5,247)		9,968		0001
Purchased Call/S&P 500 INDEX/SPXE17RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	7,382,000	6834.5		395,675		385,783		394,627			(13,044)		36,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,773,164	6728.8		167,499		144,171		176,501			(24,849)		12,779		0001
Purchased Call/S&P 500 INDEX/SPXE17MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	5,922,000	6850.92		145,089		125,904		144,882			(19,478)		27,551		0001
Purchased Call/S&P 500 INDEX/SPXE17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	8,383,961	6602.99		105,638		94,781		118,088			(11,609)		39,495		0001
Purchased Call/S&P 500 INDEX/SPXD05KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	2,023,000	6812.63		126,438		116,336		126,046			(10,392)		9,690		0001
Purchased Call/S&P 500 INDEX/SPXD05FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	3,994,000	6720.32		223,664		191,446		238,141			(33,703)		18,404		0001
Purchased Call/S&P 500 INDEX/SPXD05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,128,770	6834.5		68,207		66,516		68,192			(2,230)		15,428		0001
Purchased Call/S&P 500 INDEX/SPX915JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,348,000	6812.61		190,836		174,448		191,691			(18,249)		15,941		0001
Purchased Call/S&P 500 INDEX/SPXE17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	3,302,665	6642.16		67,374		59,765		74,541			(7,753)		15,534		0001
Purchased Call/S&P 500 INDEX/SPXD05FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	4,890,000	6720.32		264,060		226,024		281,529			(39,790)		22,533		0001
Purchased Call/S&P 500 INDEX/SPXD051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	5,425,000	6617.32		293,493		259,535		334,990			(34,576)		25,477		0001
Purchased Call/S&P 500 INDEX/SPXD05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,538,504	6834.5		24,623		24,013		24,530			(805)		12,517		0001
Purchased Call/S&P 500 INDEX/SPXD05MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	5,510,295	.6899		261,635		250,007		254,630			(13,657)		26,786		0001
Purchased Call/S&P 500 INDEX/SPX9151SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	1,474,804	.6720		73,111		62,929		78,091			(10,846)		6,796		0001
Purchased Call/S&P 500 INDEX/SPXE17KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,887,000	6771.55		209,898		177,517		214,901			(32,779)		17,853		0001
Purchased Call/S&P 500 INDEX/SPXE170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	8,608,000	6812.63		389,082		357,998		393,308			(31,979)		41,233		0001
Purchased Call/S&P 500 INDEX/SPXE17MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	5,036,000	6642.16		123,382		109,446		136,486			(14,197)		23,687		0001
Purchased Call/S&P 500 INDEX/SPX915JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	8,220,854	.6832		347,872		300,785		339,157			(47,785)		38,125		0001
Purchased Call/S&P 500 INDEX/SPX915JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,532,000	6812.61		151,170		138,188		151,768			(14,456)		16,817		0001
Purchased Call/S&P 500 INDEX/SPX915HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	6,506,136	.6735		259,429		209,263		266,912			(50,603)		29,146		0001
Purchased Call/S&P 500 INDEX/SPXE170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	1,402,952	6774.76		11,364		11,049		11,646			(405)		6,889		0001
Purchased Call/S&P 500 INDEX/SPXE17RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	5,064,000	6774.76		228,893		222,552		238,200			(8,152)		24,865		0001
Purchased Call/S&P 500 INDEX/SPXE17NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	4,959,000	6602.99		77,360		69,409		86,827			(8,501)		23,361		0001
Purchased Call/S&P 500 INDEX/SPXE17RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	4,170,000	6834.5		137,193		133,763		137,397			(4,523)		20,475		0001
Purchased Call/S&P 500 INDEX/SPXD05KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	7,370,000	6812.63		182,039		167,496		184,061			(14,962)		35,303		0001
Purchased Call/S&P 500 INDEX/SPXE17RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	4,103,000	6834.5		231,409		225,624		230,630			(7,629)		20,146		0001
Purchased Call/S&P 500 INDEX/SPXD05HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	4,722,000	6734.11		206,824		181,754		219,803			(26,487)		22,107		0001
Purchased Call/S&P 500 INDEX/SPXD050SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	4,577,294	.6721		169,440		164,733		174,524			(6,051)		22,443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	7,654,000	6834.5		402,600		392,535		401,812			(13,273)		37,582		0001
Purchased Call/S&P 500 INDEX/SPX915KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	3,430,920	.6835		174,299		170,415		168,117			(4,345)		16,846		0001
Purchased Call/S&P 500 INDEX/SPXE17SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	2,004,000	6929.94		112,825		112,204		104,587			(1,537)		9,979		0001
Purchased Call/S&P 500 INDEX/SPXE17QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,514,716	6774.76		32,188		31,297		33,051			(1,146)		12,348		0001
Purchased Call/S&P 500 INDEX/SPXD05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	1	7,543,518	.6875		417,676		344,987		381,694			(73,438)		34,195		0001
Purchased Call/S&P 500 INDEX/SPX915KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	7,832,000	6857.12		408,047		380,919		396,484			(30,184)		37,684		0001
Purchased Call/S&P 500 INDEX/SPXE17LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	3,035,000	6728.8		85,587		73,667		90,410			(12,697)		13,985		0001
Purchased Call/S&P 500 INDEX/SPXD05ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	4,100,624	.6672		201,042		177,717		225,430			(23,750)		19,228		0001
Purchased Call/S&P 500 INDEX/SPXD05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	3,797,344	6834.5		74,048		72,197		73,840			(2,441)		18,646		0001
Purchased Call/S&P 500 INDEX/SPXD051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	3,182,513	.6642		151,714		135,700		176,035			(17,089)		14,969		0001
Purchased Call/S&P 500 INDEX/SPXE170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	4,230,000	6870.4		104,904		98,202		102,387			(7,493)		20,353		0001
Purchased Call/S&P 500 INDEX/SPXD051SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	4,638,741	.6617		153,302		135,939		169,586			(17,689)		21,785		0001
Purchased Call/S&P 500 INDEX/SPXE17RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	14,223,000	6834.5		642,880		626,808		642,496			(21,194)		69,837		0001
Purchased Call/S&P 500 INDEX/SPXD050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,902,720	.6721		129,377		125,783		133,561			(4,621)		14,233		0001
Purchased Call/S&P 500 INDEX/SPXE17GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,355,000	6715.79		99,381		75,640		104,932			(24,299)		10,221		0001
Purchased Call/S&P 500 INDEX/SPXD05JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	4,490,812	.6539		199,845		179,305		221,144			(21,961)		21,155		0001
Purchased Call/S&P 500 INDEX/SPX915JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	3,122,000	6812.61		182,325		166,668		183,008			(17,435)		14,865		0001
Purchased Call/S&P 500 INDEX/SPXE17SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/22/2026	1	1,795,286	.6878		91,616		90,848		84,780			(1,767)		8,865		0001
Purchased Call/S&P 500 INDEX/SPXE17RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	3,786,000	6834.5		132,510		129,225		132,643			(4,333)		18,669		0001
Purchased Call/S&P 500 INDEX/SPXE17RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/17/2026	1	1,715,906	.6721		91,748		89,448		91,616			(3,033)		8,413		0001
Purchased Call/S&P 500 INDEX/SPXE17FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2026	1	7,073,605	.6711		283,663		215,111		297,815			(70,136)		30,644		0001
Purchased Call/S&P 500 INDEX/SPXE17GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	2,955,054	6714.59		59,101		45,425		62,363			(13,763)		12,941		0001
Purchased Call/S&P 500 INDEX/SPXE170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/02/2025	12/02/2026	1	2,314,000	6829.37		111,072		102,504		110,954			(8,825)		11,101		0001
Purchased Call/S&P 500 INDEX/SPX9151S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	2,007,134	.6735		72,518		58,696		77,039			(13,946)		9,007		0001
Purchased Call/S&P 500 INDEX/SPXJ00RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/08/2026	1	2,775,779	.6754		94,382		73,613		99,840			(21,521)		12,178		0001
Purchased Call/S&P 500 INDEX/SPXE170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	8,691,000	6870.4		192,940		180,613		188,482			(13,781)		41,817		0001
Purchased Call/S&P 500 INDEX/SPXE17NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/19/2026	1	2,643,580	.6642		83,226		74,441		96,056			(9,374)		12,434		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	7,068,000	6734.11		372,484		326,958		396,177			(48,095)		32,934		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	1,869,009	6737		92,761		81,424		97,605			(11,977)		8,709		0001
Purchased Call/S&P 500 INDEX/SPXD05GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/10/2026	1	3,641,685	6832		142,471		123,186		140,642			(19,570)		16,888		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	1	1,748,784	6812.61		38,123		34,850		38,662			(3,646)		8,327		0001
Purchased Call/S&P 500 INDEX/SPXE17MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/13/2026	1	5,580,000	6734.11		136,710		120,001		145,565			(17,652)		26,001		0001
Purchased Call/S&P 500 INDEX/SPXE170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	1	5,126,000	6812.61		126,612		115,679		128,217			(12,174)		24,333		0001
Purchased Call/S&P 500 INDEX/SPXD05NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,391,000	6827.41		100,422		95,959		99,957			(5,242)		11,623		0001
Purchased Call/S&P 500 INDEX/SPXD05GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	2,755,000	6737.49		168,606		147,589		177,698			(22,173)		12,837		0001
Purchased Call/S&P 500 INDEX/SPXD050SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	4,846,405	6721		273,043		265,458		282,838			(9,752)		23,763		0001
Purchased Call/S&P 500 INDEX/SPXD05KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	3,219,985	6827		137,971		127,680		135,478			(10,613)		15,447		0001
Purchased Call/S&P 500 INDEX/SPXD05MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	2,379,000	6901		83,741		79,797		79,537			(4,589)		11,565		0001
Purchased Call/S&P 500 INDEX/SPXD05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,148,742	6737		133,011		116,755		140,100			(17,175)		14,672		0001
Purchased Call/S&P 500 INDEX/SPXE17MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	1	4,109,000	6642.16		216,544		192,086		243,277			(24,917)		19,327		0001
Purchased Call/S&P 500 INDEX/SPXE17NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	1	4,334,000	6765.88		149,090		135,087		155,660			(14,705)		20,574		0001
Purchased Call/S&P 500 INDEX/SPX915JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	26,276	6766		1,171		1,070		1,164			(113)		125		0001
Purchased Call/S&P 500 INDEX/SPX915HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	1,778,170	6735		88,709		71,555		91,528			(17,303)		7,966		0001
Purchased Call/S&P 500 INDEX/SPXD05HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	7,370,000	6672.41		180,565		159,176		197,210			(21,767)		34,558		0001
Purchased Call/S&P 500 INDEX/SPXD05PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,631,341	6834.5		39,470		38,492		39,291			(1,291)		12,975		0001
Purchased Call/S&P 500 INDEX/SPXJ00T8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	2,627,992	6738		108,412		88,838		109,360			(20,253)		11,833		0001
Purchased Call/S&P 500 INDEX/SPXE17FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	1	4,989,000	6715.35		249,450		189,333		263,364			(61,508)		21,652		0001
Purchased Call/S&P 500 INDEX/SPX915HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	3,764,988	6735		153,710		124,331		164,193			(29,641)		16,866		0001
Purchased Call/S&P 500 INDEX/SPXD05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	1	1,438,651	6729		64,717		55,859		64,360			(8,988)		6,629		0001
Purchased Call/S&P 500 INDEX/SPXE171SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	1	2,150,989	6890.89		44,095		36,442		42,327			(7,732)		9,767		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/01/2026	1	1,445,872	6813		71,780		66,968		70,879			(5,354)		6,926		0001
Purchased Call/S&P 500 INDEX/SPXE17NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	1	7,133,000	6765.88		174,759		158,345		182,833			(17,236)		33,861		0001
Purchased Call/S&P 500 INDEX/SPXE170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	1	2,399,412	6817		96,297		92,572		98,217			(3,968)		11,731		0001
Purchased Call/S&P 500 INDEX/SPXE17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	3,495,265	6850.92		70,604		61,268		70,597			(9,478)		16,261		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	7,443,000	6827.41		442,114		422,465		437,706			(23,077)		36,181		0001
Purchased Call/S&P 500 INDEX/SPXE17QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	2,716,000	6816.51		149,108		142,947		149,548			(6,536)		13,279		0001
Purchased Call/S&P 500 INDEX/SPX915KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	5,192,000	6849.09		320,866		294,127		308,099			(29,089)		24,721		0001
Purchased Call/S&P 500 INDEX/SPX915JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	10,013,000	6849.09		529,688		485,547		511,519			(48,021)		47,676		0001
Purchased Call/S&P 500 INDEX/SPXD05NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,060,000	6774.76		84,150		81,819		86,823			(2,997)		15,025		0001
Purchased Call/S&P 500 INDEX/SPXD051S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	7,379,685	.6672		302,259		267,190		337,650			(35,706)		34,603		0001
Purchased Call/S&P 500 INDEX/SPX915ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/11/2026	1	1,846,000	6846.61		98,207		84,951		95,000			(13,453)		8,575		0001
Purchased Call/S&P 500 INDEX/SPXE17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	2,174,475	6602.99		20,875		18,747		23,082			(2,275)		10,291		0001
Purchased Call/S&P 500 INDEX/SPXD05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,353,000	6720.32		148,239		126,886		157,412			(22,337)		10,842		0001
Purchased Call/S&P 500 INDEX/SPXD05GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	3,358,000	6846.61		139,021		120,255		137,460			(19,044)		15,598		0001
Purchased Call/S&P 500 INDEX/SPXD051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	2,918,238	.6617		114,647		101,662		127,374			(13,228)		13,705		0001
Purchased Call/S&P 500 INDEX/SPXD051SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,293,000	6538.76		56,179		50,265		64,477			(6,310)		10,802		0001
Purchased Call/S&P 500 INDEX/SPXE17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/22/2026	1	562,607	.6878		24,913		24,704		23,150			(480)		2,778		0001
Purchased Call/S&P 500 INDEX/SPXD05PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	8,479,414	6834.5		108,537		105,823		108,396			(3,578)		41,635		0001
Purchased Call/S&P 500 INDEX/SPXE170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,895,000	6870.4		76,046		71,187		74,224			(5,432)		28,364		0001
Purchased Call/S&P 500 INDEX/SPXD051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	1,278,200	.6734		59,505		52,524		67,005			(7,108)		5,956		0001
Purchased Call/S&P 500 INDEX/SPXD05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	1,749,038	6849.09		29,734		27,276		29,122			(2,674)		8,366		0001
Purchased Call/S&P 500 INDEX/SPXD050S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	8,653,000	6929.94		308,047		306,331		289,101			(4,243)		42,848		0001
Purchased Call/S&P 500 INDEX/SPXE17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	1,993,619	6602.99		44,657		40,105		50,249			(4,867)		9,435		0001
Purchased Call/S&P 500 INDEX/SPXE170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/11/2026	1	2,719,175	.6827		130,466		125,364		133,113			(5,436)		13,218		0001
Purchased Call/S&P 500 INDEX/SPXE17SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	4,992,850	.6906		164,092		164,092		157,589			(451)		24,896		0001
Purchased Call/S&P 500 INDEX/SPXE17PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	4,555,000	6870.4		200,876		188,148		194,612			(14,231)		22,013		0001
Purchased Call/S&P 500 INDEX/SPXE17SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/23/2026	1	6,557,000	6909.79		274,738		270,185		259,205			(6,022)		32,424		0001
Purchased Call/S&P 500 INDEX/SPXE17FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	3,130,000	6711.2		78,563		59,085		82,770			(19,587)		13,559		0001
Purchased Call/S&P 500 INDEX/SPXD05HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,210,000	6734.11		90,201		79,176		96,101			(11,647)		14,957		0001
Purchased Call/S&P 500 INDEX/SPXD05KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	5,555,000	6829.37		228,866		211,212		228,848			(18,184)		26,649		0001
Purchased Call/S&P 500 INDEX/SPX915ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2026	1	2,969,000	6728.8		156,169		134,599		162,981			(22,979)		13,747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	7,057,000	6629.07		371,904		296,699		414,980			(77,438)		31,397		0001
Purchased Call/S&P 500 INDEX/SPX915JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	8,815,000	6849.09		420,476		385,436		406,810			(38,120)		41,972		0001
Purchased Call/S&P 500 INDEX/SPXD05QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	4,033,000	6929.94		136,315		135,556		128,040			(1,878)		19,971		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	4,670,921	.6735		217,040		191,043		244,668			(26,454)		21,765		0001
Purchased Call/S&P 500 INDEX/SPXD05LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,274,000	6840.51		116,554		109,812		115,622			(7,025)		15,869		0001
Purchased Call/S&P 500 INDEX/SPXD05GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	1,917,000	6850.92		105,243		91,327		101,981			(14,129)		8,918		0001
Purchased Call/S&P 500 INDEX/SPXD05NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	5,000,000	6827.41		178,500		170,567		178,158			(9,317)		24,305		0001
Purchased Call/S&P 500 INDEX/SPXB212SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/02/2026	1	2,049,000	6715.35		62,904		47,745		66,235			(15,511)		8,893		0001
Purchased Call/S&P 500 INDEX/SPX915JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	3,099,000	6812.61		172,614		157,709		173,282			(16,598)		14,711		0001
Purchased Call/S&P 500 INDEX/SPXE17HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	2,903,000	6735.11		141,666		110,579		148,308			(32,215)		12,758		0001
Purchased Call/S&P 500 INDEX/SPXE17SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	2,036,033	.6878		87,284		85,834		82,450			(1,918)		10,054		0001
Purchased Call/S&P 500 INDEX/SPXE17FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	3,735,000	6711.2		153,135		115,168		162,077			(38,179)		16,180		0001
Purchased Call/S&P 500 INDEX/SPXE17GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	11,685,000	6715.79		546,858		416,220		577,204			(133,710)		50,713		0001
Purchased Call/S&P 500 INDEX/SPXE17GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	4,104,000	6715.79		201,096		153,056		212,058			(49,169)		17,811		0001
Purchased Call/S&P 500 INDEX/SPXD05JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	4,091,000	6849.09		115,775		106,127		113,682			(10,496)		19,479		0001
Purchased Call/S&P 500 INDEX/SPX915JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	2,254,000	6812.61		140,199		128,160		140,039			(13,407)		10,732		0001
Purchased Call/S&P 500 INDEX/SPXE171SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/23/2026	1	5,335,000	6791.69		171,254		140,333		174,012			(31,992)		24,022		0001
Purchased Call/S&P 500 INDEX/SPX915KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	1	3,142,000	6857.12		193,547		180,680		186,254			(14,317)		15,118		0001
Purchased Call/S&P 500 INDEX/SPXD05KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	2,337,000	6829.37		76,654		70,741		77,031			(6,090)		11,211		0001
Purchased Call/S&P 500 INDEX/SPXD05HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	2,631,000	6734.11		146,547		128,783		155,527			(18,768)		12,317		0001
Purchased Call/S&P 500 INDEX/SPXD051SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	12,664,000	6538.76		676,258		605,073		799,761			(75,963)		59,658		0001
Purchased Call/S&P 500 INDEX/SPXD05JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	7,885,175	6602.99		377,700		338,881		434,026			(41,505)		37,146		0001
Purchased Call/S&P 500 INDEX/SPX915JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	4,576,000	6812.61		205,920		188,237		207,168			(19,692)		21,788		0001
Purchased Call/S&P 500 INDEX/SPX915JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/27/2026	1	6,821,000	6812.61		321,951		294,304		323,740			(30,788)		32,478		0001
Purchased Call/S&P 500 INDEX/SPXD05QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	5,052,000	6774.76		266,240		258,865		277,200			(9,483)		24,806		0001
Purchased Call/S&P 500 INDEX/SPXD05QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	7,830,466	.6721		430,363		418,408		445,624			(15,370)		38,394		0001
Purchased Call/S&P 500 INDEX/SPXE17SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	4,243,000	6929.94		251,186		249,786		232,236			(3,460)		21,011		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB216SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	4,025,616	6829.37		80,512		74,302		80,911			(6,397)		19,312		0001
Purchased Call/S&P 500 INDEX/SPXD05ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	2,853,000	6822.34		160,339		134,134		157,444			(27,236)		12,997		0001
Purchased Call/S&P 500 INDEX/SPXD051SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	8,147,000	6538.76		391,056		349,892		460,424			(43,927)		38,379		0001
Purchased Call/S&P 500 INDEX/SPXD05ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/28/2026	1	1,475,412	6891		59,467		49,694		58,081			(10,157)		6,699		0001
Purchased Call/S&P 500 INDEX/SPXD05PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,359,000	6834.5		63,693		62,114		63,538			(2,083)		11,632		0001
Purchased Call/S&P 500 INDEX/SPX915JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	1,665,898	6766		82,046		74,961		81,628			(7,889)		7,908		0001
Purchased Call/S&P 500 INDEX/SPXD05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	2,678,060	6901		52,490		50,018		50,211			(2,876)		13,018		0001
Purchased Call/S&P 500 INDEX/SPXD051SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,072,295	6538.76		32,535		29,110		37,011			(3,655)		9,762		0001
Purchased Call/S&P 500 INDEX/SPX915KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/27/2026	1	2,939,000	6849.09		162,821		149,252		157,007			(14,761)		13,994		0001
Purchased Call/S&P 500 INDEX/SPXE17NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/19/2026	1	3,048,751	6642		114,819		102,699		133,274			(12,933)		14,340		0001
Purchased Call/S&P 500 INDEX/SPXD05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	2,268,000	6737.49		127,235		111,375		134,665			(16,732)		10,568		0001
Purchased Call/S&P 500 INDEX/SPXD05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,533,292	6834.5		45,226		44,105		45,161			(1,479)		17,423		0001
Purchased Call/S&P 500 INDEX/SPXD05QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	6,458,000	6929.94		238,300		236,973		223,271			(3,282)		31,979		0001
Purchased Call/S&P 500 INDEX/SPXB218SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	2,074,000	6909.79		69,479		68,327		65,620			(1,523)		10,256		0001
Purchased Call/S&P 500 INDEX/SPXD050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,609,408	6721		169,810		165,093		175,429			(6,065)		17,698		0001
Purchased Call/S&P 500 INDEX/SPXD051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	1,647,099	6734		83,995		74,141		94,731			(10,033)		7,675		0001
Purchased Call/S&P 500 INDEX/SPX013KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	02/18/2026	1	34,000	21		5,000		3,429		3,168			(1,597)		62		0001
Purchased Call/S&P 500 INDEX/SPXE17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	3,068,966	6775		128,811		125,590		128,622			(4,247)		15,069		0001
Purchased Call/S&P 500 INDEX/SPX915ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2025	11/06/2026	1	1,252,788	6729		73,511		63,449		72,028			(10,385)		5,773		0001
Purchased Call/S&P 500 INDEX/SPXE17IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	537,967	6645		26,622		21,208		30,062			(5,574)		2,385		0001
Purchased Call/S&P 500 INDEX/SPXD05JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	7,545,000	6602.99		266,339		238,965		302,595			(29,268)		35,543		0001
Purchased Call/S&P 500 INDEX/SPXE170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	2,428,000	6812.61		32,778		29,948		32,992			(3,152)		11,526		0001
Purchased Call/S&P 500 INDEX/SPXD051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	5,460,000	6617.32		187,824		166,092		211,089			(22,127)		25,642		0001
Purchased Call/S&P 500 INDEX/SPXD05MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	4,519,757	6841		231,443		218,656		219,359			(13,352)		21,907		0001
Purchased Call/S&P 500 INDEX/SPXD05HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	2,353,387	6672.41		21,180		18,672		22,821			(2,553)		11,035		0001
Purchased Call/S&P 500 INDEX/SPX915JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	1,533,043	6705		87,895		79,617		91,366			(8,693)		7,266		0001
Purchased Call/S&P 500 INDEX/SPX013ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/24/2026	1	181,039	6705		8,408		7,701		8,349			(769)		858		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB214SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	1	9,524,000	6735.35		238,100		192,185		248,437			(46,315)		42,738		0001
Purchased Call/S&P 500 INDEX/SPXD050S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,788,000	6774.76		234,856		228,350		244,899			(8,365)		18,600		0001
Purchased Call/S&P 500 INDEX/SPXE17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	1	5,763,066	6602.99		72,615		65,213		81,132			(7,914)		27,274		0001
Purchased Call/S&P 500 INDEX/SPXD05JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	5,749,000	6602.99		310,446		278,539		358,035			(34,115)		27,082		0001
Purchased Call/S&P 500 INDEX/SPXD050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	1,863,557	.6721		29,905		29,074		30,482			(1,068)		9,137		0001
Purchased Call/S&P 500 INDEX/SPXB217SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	5,217,884	.6856		218,694		204,722		211,933			(15,621)		25,106		0001
Purchased Call/S&P 500 INDEX/SPXD05MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,781,000	6886.68		109,850		103,797		105,020			(6,320)		13,499		0001
Purchased Call/S&P 500 INDEX/SPXD050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,547,422	.6721		62,759		61,015		64,338			(2,241)		12,490		0001
Purchased Call/S&P 500 INDEX/SPXE17SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2026	1	7,178,000	6929.94		323,728		321,944		302,431			(4,410)		35,742		0001
Purchased Call/S&P 500 INDEX/SPXE17MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	2,376,000	6737.49		149,213		130,613		157,474			(19,623)		11,071		0001
Purchased Call/S&P 500 INDEX/SPXE17SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	1	4,836,000	6929.94		190,055		188,996		178,100			(2,618)		23,947		0001
Purchased Call/S&P 500 INDEX/SPXD05NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,216,000	6827.41		146,328		139,878		145,620			(7,576)		15,701		0001
Purchased Call/S&P 500 INDEX/SPXB216SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	6,973,325	.6705		232,950		211,010		243,517			(23,039)		33,052		0001
Purchased Call/S&P 500 INDEX/SPXE17FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	1	1,685,492	.6688		63,698		47,862		66,884			(15,925)		7,288		0001
Purchased Call/S&P 500 INDEX/SPXB213S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	1	2,258,000	6714.59		94,836		72,890		100,818			(22,085)		9,888		0001
Purchased Call/S&P 500 INDEX/SPXE17MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	5,779,000	6737.49		304,553		266,590		323,641			(40,051)		26,928		0001
Purchased Call/S&P 500 INDEX/SPXE17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	1,699,706	.6822		95,089		79,991		91,234			(15,277)		7,743		0001
Purchased Call/S&P 500 INDEX/SPXE17JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	4,085,000	6851.97		193,629		163,224		187,530			(30,768)		18,732		0001
Purchased Call/S&P 500 INDEX/SPXD05MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	63,550	.6847		3,476		3,274		3,387			(210)		308		0001
Purchased Call/S&P 500 INDEX/SPXE17ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	1	5,415,000	6890.89		187,901		155,290		178,987			(32,947)		24,587		0001
Purchased Call/S&P 500 INDEX/SPXE17KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	3,354,000	6771.55		152,272		128,781		156,964			(23,779)		15,405		0001
Purchased Call/S&P 500 INDEX/SPXE17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	1	5,878,000	6728.8		253,930		218,856		269,012			(37,363)		27,216		0001
Purchased Call/S&P 500 INDEX/SPXE17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	3,239,487	6753.72		69,325		53,474		71,988			(15,954)		14,212		0001
Purchased Call/S&P 500 INDEX/SPX915JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/26/2025	11/25/2026	1	2,642,986	.6766		137,136		125,294		136,640			(13,186)		12,546		0001
Purchased Call/S&P 500 INDEX/SPXD05LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,273,000	6840.51		137,139		129,205		135,474			(8,266)		15,864		0001
Purchased Call/S&P 500 INDEX/SPX915KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/04/2025	12/04/2026	1	3,723,000	6857.12		199,181		185,939		193,288			(14,734)		17,913		0001
Purchased Call/S&P 500 INDEX/SPX915KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/28/2025	11/27/2026	1	5,125,000	6849.09		320,825		294,090		307,809			(29,086)		24,402		0001
Purchased Call/S&P 500 INDEX/SPXB215S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2025	11/05/2026	1	3,908,000	6796.29		139,125		118,045		141,756			(21,345)		17,979		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	2,441,164	.6896		117,162		117,162		115,037					12,189		0001
Purchased Call/S&P 500 INDEX/SPXE17J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	4,353,000	6840.2		189,791		159,466		185,407			(31,546)		19,928		0001
Purchased Call/S&P 500 INDEX/SPXD05PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2026	1	1,989,543	.6721		69,889		68,136		69,635			(2,310)		9,755		0001
Purchased Call/S&P 500 INDEX/SPXE17ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	3,536,000	6890.89		146,744		121,276		138,714			(25,730)		16,055		0001
Purchased Call/S&P 500 INDEX/SPXD05PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	7,052,525	.6775		237,858		231,912		236,844			(7,841)		34,629		0001
Purchased Call/S&P 500 INDEX/SPXE17SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	8,523,000	6929.94		497,743		494,970		460,566			(6,856)		42,204		0001
Purchased Call/S&P 500 INDEX/SPX915HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	1,662,000	6735.35		79,277		63,990		82,084			(15,421)		7,458		0001
Purchased Call/S&P 500 INDEX/SPXB215SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	2,986,000	6538.76		190,805		170,721		229,312			(21,433)		14,066		0001
Purchased Call/S&P 500 INDEX/SPXB215SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	2,834,000	6734.11		69,433		61,017		73,798			(8,892)		13,268		0001
Purchased Call/S&P 500 INDEX/SPXE17JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	2,027,000	6840.2		112,904		94,864		108,599			(18,766)		9,280		0001
Purchased Call/S&P 500 INDEX/SPXE17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	4,085,207	6846.61		64,546		55,833		64,595			(8,842)		18,975		0001
Purchased Call/S&P 500 INDEX/SPXE17J8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	4,029,000	6840.2		239,726		201,103		229,077			(40,174)		18,354		0001
Purchased Call/S&P 500 INDEX/SPXD05NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	1	2,972,082	6816.51		29,126		27,923		28,956			(1,277)		14,531		0001
Purchased Call/S&P 500 INDEX/SPXE17MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	2,810,000	6737.49		84,300		73,792		89,864			(11,086)		13,094		0001
Purchased Call/S&P 500 INDEX/SPXE17NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	5,330,000	6538.76		229,190		205,065		268,856			(25,745)		25,109		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	10/27/2025	01/13/2026	1	3,425,000	.6500		22,065		3,484		1,904			(18,388)		3,232		0001
Purchased Call/S&P 500 INDEX/SPXE17MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	3,791,000	6642.16		48,146		42,708		52,699			(5,540)		17,831		0001
Purchased Call/S&P 500 INDEX/SPXE17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	3,777,000	6851.97		191,116		161,106		184,136			(30,369)		17,320		0001
Purchased Call/S&P 500 INDEX/SPXD05JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	3,345,000	6849.09		83,291		76,407		81,859			(7,489)		15,999		0001
Purchased Call/S&P 500 INDEX/SPXE17LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,733,843	.6720		57,157		49,197		61,068			(8,479)		7,989		0001
Purchased Call/S&P 500 INDEX/SPXE17SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/24/2026	1	1,614,676	.6930		78,211		78,211		74,501			(218)		7,996		0001
Purchased Call/S&P 500 INDEX/SPXE17SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	3,315,000	6929.94		202,547		201,431		186,946			(2,759)		16,507		0001
Purchased Call/S&P 500 INDEX/SPXD05QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,176,000	6905.74		133,606		133,238		126,810			(732)		10,850		0001
Purchased Call/S&P 500 INDEX/SPXE17GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	6,113,000	6715.79		143,044		108,873		150,031			(34,975)		26,530		0001
Purchased Call/S&P 500 INDEX/SPXE17HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	3,846,428	.6655		154,031		121,268		167,831			(33,007)		17,024		0001
Purchased Call/S&P 500 INDEX/SPX915HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/21/2026	1	7,045,000	6735.35		357,886		288,872		371,293			(69,616)		31,614		0001
Purchased Call/S&P 500 INDEX/SPXD05MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/09/2026	1	1,397,343	.6843		69,362		66,077		65,828			(3,822)		6,773		0001
Purchased Call/S&P 500 INDEX/SPXD051SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	6,546,000	6617.32		160,377		141,821		179,063			(18,894)		30,742		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	12/30/2025	04/02/2026	1	6,900,000	.6000		24,350		24,350		27,448			(262)		17,321		0001
Purchased Call/S&P 500 INDEX/SPXE17L$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	4,054,000	6728.8		132,160		113,754		139,668			(19,606)		18,680		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	8,514,379	6929.94		84,292		83,823		78,637			(1,161)		42,162		0001
Purchased Call/S&P 500 INDEX/SPXD05P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	4,199,798	6834.5		40,738		39,720		40,591			(1,343)		20,622		0001
Purchased Call/S&P 500 INDEX/SPX915J$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	5,633,864	.6832		278,847		241,103		270,447			(38,303)		26,127		0001
Purchased Call/S&P 500 INDEX/SPXD05M$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	1,904,633	6886.68		41,902		39,593		40,297			(2,411)		9,245		0001
Purchased Call/S&P 500 INDEX/SPXE17S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2026	1	3,976,000	6896.24		182,101		182,101		175,517			(499)		19,853		0001
Purchased Call/S&P 500 INDEX/SPXB216$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	3,042,256	.6603		135,402		121,824		145,740			(13,878)		14,332		0001
Purchased Call/S&P 500 INDEX/SPXE17I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	1	2,152,000	6890.89		93,827		77,543		88,344			(16,452)		9,771		0001
Purchased Call/S&P 500 INDEX/SPXE17H$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	1	2,355,771	.6655		109,524		86,228		119,691			(23,469)		10,427		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,587,000	6905.74		136,076		135,701		129,683			(746)		12,900		0001
Purchased Call/S&P 500 INDEX/SPXE17K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	1	1,071,643	6720.32		9,430		8,072		9,890			(1,421)		4,938		0001
Purchased Call/S&P 500 INDEX/SPXD05P$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,018,000	6834.5		185,607		181,005		184,450			(6,069)		14,882		0001
Purchased Call/S&P 500 INDEX/SPXE17K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	1	3,233,444	6771.55		70,812		59,888		73,137			(11,058)		14,851		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,559,000	6905.74		155,331		154,903		147,412			(851)		12,760		0001
Purchased Call/S&P 500 INDEX/SPXE17J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	1	2,750,000	6890.89		145,750		120,455		135,132			(25,556)		12,486		0001
Purchased Call/S&P 500 INDEX/SPXD05L$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/07/2026	1	2,430,905	.6867		91,955		86,367		91,162			(5,810)		11,748		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	12/08/2025	12/08/2026	1	95,321	6846.51		8,341		7,835		7,678			(526)		461		0001
Purchased Call/S&P 500 INDEX/SPXE17H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	1	14,150,000	6735.11		659,390		514,691		691,185			(149,943)		62,188		0001
Purchased Call/S&P 500 INDEX/SPXE17I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	1	3,657,000	6664.01		141,160		112,928		153,770			(29,085)		16,270		0001
Purchased Call/S&P 500 INDEX/SPXE17I$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	1	3,593,000	6629.07		217,377		173,419		243,081			(45,262)		15,986		0001
Purchased Call/S&P 500 INDEX/SPXD05O$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,937,265	.6721		127,198		123,664		131,261			(4,543)		14,402		0001
Purchased Call/S&P 500 INDEX/SPXE17H$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2026	1	5,848,000	6644.31		218,715		172,321		241,745			(46,739)		25,928		0001
Purchased Call/S&P 500 INDEX/SPXD05O$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,118,744	.6721		197,905		192,408		205,401			(7,068)		15,292		0001
Purchased Call/S&P 500 INDEX/SPXE17G$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2026	1	7,375,000	6715.79		348,838		266,193		367,887			(84,595)		32,182		0001
Purchased Call/S&P 500 INDEX/SPXB214$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	795,505	.6671		40,079		32,041		43,631			(8,281)		3,533		0001
Purchased Call/S&P 500 INDEX/SPXE17S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	1	7,279,000	6929.94		442,563		440,098		408,104			(6,096)		36,044		0001
Purchased Call/S&P 500 INDEX/SPXB217$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	4,774,000	6857.12		117,918		110,078		116,256			(8,723)		22,970		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	1	2,495,000	6845.5		142,465		142,465		141,883					12,475		0001
Purchased Call/S&P 500 INDEX/SPXE17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	5,427,000	6728.8		134,590		115,845		142,063			(19,967)		25,007		0001
Purchased Call/S&P 500 INDEX/SPXD05JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	3,965,000	6849.09		99,125		90,865		97,048			(8,987)		18,879		0001
Purchased Call/S&P 500 INDEX/SPXD05QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,269,096	6905.74		22,237		22,176		21,227			(122)		11,314		0001
Purchased Call/S&P 500 INDEX/SPXE17KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	2,359,000	6720.32		65,108		55,730		69,159			(9,811)		10,870		0001
Purchased Call/S&P 500 INDEX/SPXE17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	2,021,916	6642.16		29,924		26,544		32,888			(3,443)		9,510		0001
Purchased Call/S&P 500 INDEX/SPXD05QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	3,032,000	6929.94		130,073		129,356		121,619			(1,772)		15,098		0001
Purchased Call/S&P 500 INDEX/SPXE17KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	2,621,093	.6840		130,307		109,618		125,723			(20,936)		11,941		0001
Purchased Call/S&P 500 INDEX/SPXE17GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	5,050,000	6715.79		298,960		228,132		313,661			(72,500)		22,036		0001
Purchased Call/S&P 500 INDEX/SPXE17FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	2,826,000	6715.35		170,125		129,126		178,711			(41,949)		12,265		0001
Purchased Call/S&P 500 INDEX/SPXD05OSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,853,421	.6721		199,464		193,923		206,346			(7,124)		18,894		0001
Purchased Call/S&P 500 INDEX/SPXB214$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	13,056,000	6840.2		561,408		470,959		551,095			(94,082)		59,478		0001
Purchased Call/S&P 500 INDEX/SPXB216$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	3,790,116	.6603		130,545		117,454		140,031			(13,380)		17,855		0001
Purchased Call/S&P 500 INDEX/SPXE17KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	4,448,000	6771.55		235,744		199,376		241,562			(36,815)		20,430		0001
Purchased Call/S&P 500 INDEX/SPXD05LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	2,093,000	6840.51		82,464		77,694		81,673			(4,970)		10,145		0001
Purchased Call/S&P 500 INDEX/SPXD05KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	1,307,390	.6813		71,063		65,566		70,185			(5,662)		6,263		0001
Purchased Call/S&P 500 INDEX/SPXD05KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	4,480,000	6849.72		232,064		214,803		227,797			(17,802)		21,524		0001
Purchased Call/S&P 500 INDEX/SPXD05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	4,828,647	6846.51		101,402		95,256		100,351			(6,390)		23,370		0001
Purchased Call/S&P 500 INDEX/SPXE17I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/23/2026	1	5,679,000	6791.69		133,457		109,360		135,535			(24,931)		25,571		0001
Purchased Call/S&P 500 INDEX/SPXE17QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	5,522,269	.6827		229,492		219,903		229,706			(10,171)		26,844		0001
Purchased Call/S&P 500 INDEX/SPXD05QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	8,060,000	6929.94		104,780		104,196		98,313			(1,443)		39,912		0001
Purchased Call/S&P 500 INDEX/SPXE17JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	4,615,000	6840.2		219,674		184,575		213,891			(36,513)		21,128		0001
Purchased Call/S&P 500 INDEX/SPXD05LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	362,421	.6868		19,240		18,061		18,882			(1,226)		1,744		0001
Purchased Call/S&P 500 INDEX/SPXE17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	3,228,078	6720.32		68,758		58,854		72,829			(10,361)		14,875		0001
Purchased Call/S&P 500 INDEX/SPXD05MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	6,666,000	6886.68		165,317		156,208		159,469			(9,511)		32,357		0001
Purchased Call/S&P 500 INDEX/SPXB213$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	134,748	6753.72		11,588		8,939		10,882			(2,667)		591		0001
Purchased Call/S&P 500 INDEX/SPXD05QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	7,119,988	6905.74		91,848		91,595		88,009			(503)		35,502		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	9,519,000	6715.79		124,699		94,910		129,934			(30,490)		41,312		0001
Purchased Call/S&P 500 INDEX/SPXE17JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	2,452,000	6851.97		110,830		93,427		107,621			(17,611)		11,244		0001
Purchased Call/S&P 500 INDEX/SPXD05K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	3,794,624	6826		189,961		175,793		185,750			(14,612)		18,204		0001
Purchased Call/S&P 500 INDEX/SPXE17N$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	3,196,000	6602.99		200,389		179,794		232,205			(22,021)		15,056		0001
Purchased Call/S&P 500 INDEX/SPXD05O$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	4,010,000	6774.76		194,084		188,708		201,549			(6,913)		19,690		0001
Purchased Call/S&P 500 INDEX/SPXD05N$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,567,000	6827.41		282,697		270,133		279,296			(14,756)		22,201		0001
Purchased Call/S&P 500 INDEX/SPXB217$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	2,006,983	6850		84,118		78,510		83,091			(6,240)		9,642		0001
Purchased Call/S&P 500 INDEX/SPXE17M$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	1,258,497	6538.76		25,296		22,633		29,011			(2,841)		5,929		0001
Purchased Call/S&P 500 INDEX/SPXD05Q$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,427,000	6905.74		200,137		199,585		190,106			(1,097)		17,088		0001
Purchased Call/S&P 500 INDEX/SPXE17Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	2,263,000	6816.51		141,211		135,376		141,195			(6,190)		11,064		0001
Purchased Call/S&P 500 INDEX/SPXD05P$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/21/2026	1	2,050,350	6835		69,957		68,791		66,369			(1,542)		10,110		0001
Purchased Call/S&P 500 INDEX/SPXD05P$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	3,599,000	6834.5		88,895		86,691		88,810			(2,907)		17,747		0001
Purchased Call/S&P 500 INDEX/SPXE17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	2,994,000	6735.11		38,922		30,381		40,497			(8,851)		13,158		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	153,206	6753.72		9,162		7,067		9,366			(2,108)		672		0001
Purchased Call/S&P 500 INDEX/SPXE17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	9,702,582	6655		541,355		426,205		593,021			(116,005)		42,943		0001
Purchased Call/S&P 500 INDEX/SPXE17J$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	11/02/2026	1	1,980,000	6840.2		100,980		84,845		97,856			(16,784)		9,065		0001
Purchased Call/S&P 500 INDEX/SPXE17Q$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	4,965,000	6800.26		176,754		169,937		180,081			(7,264)		24,310		0001
Purchased Call/S&P 500 INDEX/SPXE170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	11/30/2026	1	2,486,220	6849		99,284		91,330		99,478			(8,183)		11,891		0001
Purchased Call/S&P 500 INDEX/SPXD05R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	2,487,848	6930		119,569		119,235		113,292			(664)		12,319		0001
Purchased Call/S&P 500 INDEX/SPXE171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	3,614,106	6668		193,315		154,115		218,971			(40,363)		16,052		0001
Purchased Call/S&P 500 INDEX/SPXD05N$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,286,000	6827.41		156,742		149,833		156,028			(8,115)		16,043		0001
Purchased Call/S&P 500 INDEX/SPXD05M$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	4,543,000	6901		170,363		162,340		161,553			(9,335)		22,084		0001
Purchased Call/S&P 500 INDEX/SPXD050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	9,582,959	6721		473,842		460,680		489,846			(16,923)		46,987		0001
Purchased Call/S&P 500 INDEX/SPXE170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	2,010,870	6817		54,422		52,317		55,403			(2,243)		9,832		0001
Purchased Call/S&P 500 INDEX/SPXE17F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/29/2026	1	1,851,816	6661		79,992		60,049		84,015			(20,053)		7,993		0001
Purchased Call/S&P 500 INDEX/SPXD05A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	732,366	6735		33,866		26,508		38,046			(7,411)		3,219		0001
Purchased Call/S&P 500 INDEX/SPXE170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	4,599,000	6816.51		208,795		200,167		210,078			(9,153)		22,485		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD050$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,980,000	6905.74		169,946		169,478		162,797			(931)		19,845		0001
Purchased Call/S&P 500 INDEX/SPXE17F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/01/2026	1	5,462,917	.6711		232,967		176,666		244,632			(57,602)		23,666		0001
Purchased Call/S&P 500 INDEX/SPXD05PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	2,527,000	6834.5		40,179		39,175		40,044			(1,325)		12,408		0001
Purchased Call/S&P 500 INDEX/SPXE17H$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/09/2026	1	2,414,000	6552.51		126,494		99,010		148,640			(28,496)		10,609		0001
Purchased Call/S&P 500 INDEX/SPXE171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	2,748,000	6629.07		168,727		134,608		188,656			(35,132)		12,226		0001
Purchased Call/S&P 500 INDEX/SPXE171$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	3,086,000	6890.89		48,450		40,041		46,629			(8,495)		14,012		0001
Purchased Call/S&P 500 INDEX/SPXE17F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	5,156,803	.6688		209,982		157,776		220,613			(52,495)		22,299		0001
Purchased Call/S&P 500 INDEX/SPXE17N$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	3,096,000	6538.76		109,598		98,062		127,561			(12,311)		14,585		0001
Purchased Call/S&P 500 INDEX/SPXD059$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	3,303,000	6654.72		119,569		93,876		131,737			(25,879)		14,619		0001
Purchased Call/S&P 500 INDEX/SPXE17S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2026	1	2,439,000	6929.94		129,023		128,312		119,865			(1,758)		12,145		0001
Purchased Call/S&P 500 INDEX/SPXJ000$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	1	13,068,591	.6740		539,396		414,233		575,756			(125,958)		57,129		0001
Purchased Call/S&P 500 INDEX/SPXE17J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	7,164,067	.6840		301,437		253,577		293,614			(48,430)		32,637		0001
Purchased Call/S&P 500 INDEX/SPXE171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	1,574,370	.6671		56,024		44,664		62,876			(11,697)		6,992		0001
Purchased Call/S&P 500 INDEX/SPXE17R$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	4,290,000	6834.5		193,908		189,100		193,814			(6,340)		21,154		0001
Purchased Call/S&P 500 INDEX/SPXE17R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,421,000	6774.76		103,861		100,984		107,977			(3,699)		11,887		0001
Purchased Call/S&P 500 INDEX/SPXD05L$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	3,261,000	6846.51		117,722		110,587		116,321			(7,418)		15,783		0001
Purchased Call/S&P 500 INDEX/SPXE17K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	10/30/2026	1	423,514	.6840		20,114		16,968		20,456			(3,185)		1,929		0001
Purchased Call/S&P 500 INDEX/SPXE171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	1,875,000	6890.89		90,938		75,155		85,033			(15,945)		8,513		0001
Purchased Call/S&P 500 INDEX/SPXD05K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	3,952,000	6829.37		214,198		197,676		212,488			(17,019)		18,959		0001
Purchased Call/S&P 500 INDEX/SPXE17G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,638,000	6715.79		70,698		53,809		74,405			(17,286)		11,449		0001
Purchased Call/S&P 500 INDEX/SPXD059$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	1,753,214	.6737		79,699		62,383		90,336			(17,954)		7,705		0001
Purchased Call/S&P 500 INDEX/SPXE17P$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,094,000	6870.4		285,773		267,516		273,599			(20,412)		24,510		0001
Purchased Call/S&P 500 INDEX/SPXD058$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	4,667,474	.6716		200,897		153,331		208,692			(47,859)		20,257		0001
Purchased Call/S&P 500 INDEX/SPXJ000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2026	1	1,712,000	6740.28		84,230		64,507		88,202			(19,846)		7,484		0001
Purchased Call/S&P 500 INDEX/SPXE17F$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	2,607,000	6711.2		93,852		70,583		99,264			(23,399)		11,294		0001
Purchased Call/S&P 500 INDEX/SPXE170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	2,091,000	6812.61		67,748		61,931		68,650			(6,479)		9,956		0001
Purchased Call/S&P 500 INDEX/SPXE170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	6,554,000	6812.61		229,390		209,582		232,320			(22,057)		31,112		0001
Purchased Call/S&P 500 INDEX/SPXE170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	4,012,000	6812.61		145,234		132,763		147,513			(13,889)		19,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	1	1,860,617	.6766		75,955		69,396		76,255			(7,303)		8,832		0001
Purchased Call/S&P 500 INDEX/SPXE17RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	2,400,000	6878.49		55,200		53,983		53,167			(1,361)		11,851		0001
Purchased Call/S&P 500 INDEX/SPXE17KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	2,195,704	.6840		120,937		101,735		115,651			(19,430)		10,003		0001
Purchased Call/S&P 500 INDEX/SPXE17GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	1	3,359,000	6715.79		127,978		97,405		134,864			(31,291)		14,578		0001
Purchased Call/S&P 500 INDEX/SPXE17SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2026	1	4,115,000	6929.94		241,962		240,629		223,782			(3,296)		20,490		0001
Purchased Call/S&P 500 INDEX/SPXE17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	1	2,768,657	6816.51		42,360		40,610		42,604			(1,857)		13,536		0001
Purchased Call/S&P 500 INDEX/SPXD05ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	1,966,716	.6644		74,613		58,948		80,720			(15,783)		8,720		0001
Purchased Call/S&P 500 INDEX/SPXE17JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2026	1	3,459,000	6890.59		44,621		37,000		43,089			(7,702)		15,732		0001
Purchased Call/S&P 500 INDEX/SPXE170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	1	3,459,000	6812.61		139,744		127,743		141,857			(13,363)		16,470		0001
Purchased Call/S&P 500 INDEX/SPXE170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	2,401,000	6812.63		142,139		130,784		142,408			(11,683)		11,501		0001
Purchased Call/S&P 500 INDEX/SPXE17GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	1	9,075,000	6715.79		227,783		173,368		239,462			(55,694)		39,386		0001
Purchased Call/S&P 500 INDEX/SPXD05BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	4,368,000	6735.13		100,464		80,814		104,570			(19,818)		19,568		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2026	1	2,393,728	.6705		100,010		90,591		104,725			(9,891)		11,346		0001
Purchased Call/S&P 500 INDEX/SPXE17JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/30/2026	1	6,160,000	6840.2		325,248		272,847		314,215			(54,506)		28,062		0001
Purchased Call/S&P 500 INDEX/SPXE17PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	1	10,886,000	.6901		574,781		547,714		538,138			(31,495)		52,918		0001
Purchased Call/S&P 500 INDEX/SPXD05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	5,184,590	.6716		209,058		159,559		217,226			(49,803)		22,501		0001
Purchased Call/S&P 500 INDEX/SPXE17RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	9,125,000	6834.5		432,525		421,712		432,270			(14,259)		44,805		0001
Purchased Call/S&P 500 INDEX/SPXE170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	2,203,000	6812.63		62,345		57,364		63,239			(5,124)		10,553		0001
Purchased Call/S&P 500 INDEX/SPXE17RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	6,461,000	6834.5		229,366		223,631		229,695			(7,562)		31,724		0001
Purchased Call/S&P 500 INDEX/SPXE17PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	1	5,765,000	6870.4		242,130		226,661		234,941			(17,295)		27,738		0001
Purchased Call/S&P 500 INDEX/SPXD05BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/20/2026	1	1,528,875	.6735		52,748		42,666		56,793			(10,172)		6,849		0001
Purchased Call/S&P 500 INDEX/SPXE17LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	1	2,074,000	6728.8		75,701		65,245		80,144			(11,139)		9,603		0001
Purchased Call/S&P 500 INDEX/SPXD05DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	3,282,000	6791.69		186,746		153,028		187,065			(34,887)		14,778		0001
Purchased Call/S&P 500 INDEX/SPXE17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2026	1	2,089,000	6909.79		82,516		81,148		77,943			(1,809)		10,330		0001
Purchased Call/S&P 500 INDEX/SPXE17MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	3,350,000	6737.49		141,705		124,041		150,918			(18,635)		15,610		0001
Purchased Call/S&P 500 INDEX/SPXJ00X9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/08/2025	03/19/2026	1	6,880,000	.6000		26,530		20,634		15,551			(6,041)		15,902		0001
Purchased Call/S&P 500 INDEX/SPXE17PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	1	5,445,000	6870.4		202,010		189,103		196,652			(14,429)		26,199		0001
Purchased Call/S&P 500 INDEX/SPXE17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	1	3,702,000	6850.92		52,568		45,617		52,798			(7,057)		17,223		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	1,647,820	6737.49		32,792		28,704		34,787			(4,312)		7,678		0001
Purchased Call/S&P 500 INDEX/SPXE17TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	4,888,384	6897		198,656		198,656		194,846					24,408		0001
Purchased Call/S&P 500 INDEX/SPXJ00USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2025	10/30/2026	1	4,409,000	6840.2		272,917		228,947		258,792			(45,736)		20,086		0001
Purchased Call/S&P 500 INDEX/SPXE17HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	5,546,000	6644.31		281,737		221,974		314,636			(60,207)		24,589		0001
Purchased Call/S&P 500 INDEX/SPXE17SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	3,004,282	6929.94		57,081		56,763		53,885			(786)		14,877		0001
Purchased Call/S&P 500 INDEX/SPXE17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,767,000	6735.11		137,872		107,617		144,653			(31,352)		16,556		0001
Purchased Call/S&P 500 INDEX/SPXE17IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	2,664,081	6644		111,089		88,500		124,917			(23,258)		11,812		0001
Purchased Call/S&P 500 INDEX/SPXE17TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	1	2,412,000	6845.5		97,927		97,927		97,078					12,060		0001
Purchased Call/S&P 500 INDEX/SPXE17GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,165,000	6715.79		125,137		95,243		131,340			(30,597)		9,396		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/06/2025	10/06/2026	1	3,409,000	6740.28		193,972		148,552		201,869			(45,703)		14,902		0001
Purchased Call/S&P 500 INDEX/SPXE17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	3,223,000	6538.76		119,251		106,698		138,882			(13,395)		15,183		0001
Purchased Call/S&P 500 INDEX/SPXE17NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	5,666,000	6602.99		131,451		117,941		148,478			(14,445)		26,691		0001
Purchased Call/S&P 500 INDEX/SPXE17NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	3,800,000	6765.88		149,340		135,314		155,659			(14,729)		18,039		0001
Purchased Call/S&P 500 INDEX/SPXE17QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	6,045,000	6800.26		149,312		143,553		152,008			(6,136)		29,597		0001
Purchased Call/S&P 500 INDEX/SPXE17JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	5,658,000	6840.2		304,400		255,358		293,503			(51,012)		25,776		0001
Purchased Call/S&P 500 INDEX/SPXE17FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2025	10/02/2026	1	4,594,000	6715.35		172,275		130,757		182,037			(42,479)		19,938		0001
Purchased Call/S&P 500 INDEX/SPXE17LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,740,563	6720		67,495		58,095		72,240			(10,013)		8,020		0001
Purchased Call/S&P 500 INDEX/SPXE17KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	6,660,115	6852		209,806		177,350		215,329			(32,854)		30,540		0001
Purchased Call/S&P 500 INDEX/SPXD05NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,838,000	6827.41		303,343		289,861		299,451			(15,834)		23,518		0001
Purchased Call/S&P 500 INDEX/SPXE17ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	6,230,000	6890.89		154,504		127,689		148,131			(27,091)		28,288		0001
Purchased Call/S&P 500 INDEX/SPXD05AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/14/2025	09/16/2026	1	5,220,915	6609		219,257		168,860		239,172			(50,748)		21,990		0001
Purchased Call/S&P 500 INDEX/SPXD05ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/15/2025	10/14/2026	1	5,727,395	6644		232,016		183,305		251,313			(49,080)		25,393		0001
Purchased Call/S&P 500 INDEX/SPXE17QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	1,386,454	6898		46,059		44,135		46,034			(2,041)		6,740		0001
Purchased Call/S&P 500 INDEX/SPXE17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	2,053,136	6765.88		22,995		20,835		23,870			(2,268)		9,746		0001
Purchased Call/S&P 500 INDEX/SPXE17PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	3,975,000	6901		213,458		203,405		199,899			(11,696)		19,323		0001
Purchased Call/S&P 500 INDEX/SPXD05ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/28/2025	10/27/2026	1	8,428,946	6875		284,003		234,577		267,824			(49,935)		38,208		0001
Purchased Call/S&P 500 INDEX/SPXE17HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	6,351,000	6629.07		320,726		255,870		357,923			(66,781)		28,256		0001
Purchased Call/S&P 500 INDEX/SPXD05CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,550,000	6738.44		180,695		147,659		189,287			(34,159)		15,984		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	1,617,591	.6775		94,062		77,293		89,924			(16,936)		7,283		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2026	1	2,104,000	6740.28		57,229		43,828		59,960			(13,484)		9,198		0001
Purchased Call/S&P 500 INDEX/SPXE17LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	5,562,000	6728.8		253,071		217,824		268,411			(37,544)		25,629		0001
Purchased Call/S&P 500 INDEX/SPXE17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	6,929,358	6602.99		141,359		126,830		158,661			(15,534)		32,643		0001
Purchased Call/S&P 500 INDEX/SPXE17LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	1	1,996,000	6728.8		49,501		42,664		52,225			(7,283)		9,242		0001
Purchased Call/S&P 500 INDEX/SPXE17RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2026	1	3,497,000	6834.5		217,513		212,121		216,545			(7,112)		17,244		0001
Purchased Call/S&P 500 INDEX/SPXE17RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	7,503,000	6834.5		442,677		431,610		440,944			(14,594)		36,841		0001
Purchased Call/S&P 500 INDEX/SPXE17HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2026	1	2,254,000	6644.31		74,833		58,959		82,532			(15,992)		9,994		0001
Purchased Call/S&P 500 INDEX/SPXE17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2026	1	2,322,000	6672.41		130,961		115,448		144,870			(15,787)		10,888		0001
Purchased Call/S&P 500 INDEX/SPXE17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	1	2,237,000	6602.99		55,254		49,622		62,251			(6,022)		10,587		0001
Purchased Call/S&P 500 INDEX/SPXE17FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/29/2026	1	1,651,980	.6661		59,942		44,998		62,858			(15,027)		7,130		0001
Purchased Call/S&P 500 INDEX/SPXE17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	1	5,586,000	6715.79		334,043		254,244		350,360			(81,675)		24,243		0001
Purchased Call/S&P 500 INDEX/SPXE17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	1	846,749	6735.11		6,943		5,420		7,241			(1,579)		3,721		0001
Purchased Call/S&P 500 INDEX/SPXE17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2026	1	4,861,000	6671.06		245,967		194,469		269,586			(51,889)		21,590		0001
Purchased Call/S&P 500 INDEX/SPXE17LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	6,751,000	6728.8		246,412		212,092		260,960			(36,556)		31,108		0001
Purchased Call/S&P 500 INDEX/SPXD05DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	12,900,000	6791.69		599,850		491,544		605,218			(112,060)		58,084		0001
Purchased Call/S&P 500 INDEX/SPXE17LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2026	1	2,538,000	6846.61		58,628		50,714		58,689			(8,031)		11,789		0001
Purchased Call/S&P 500 INDEX/SPXD059SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	1,969,000	6654.72		54,344		42,667		59,597			(11,762)		8,715		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	9,746,000	6552.51		423,951		331,839		492,473			(95,505)		42,833		0001
Purchased Call/S&P 500 INDEX/SPXE17PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2026	1	2,808,000	6870.4		170,726		159,909		162,415			(12,095)		13,571		0001
Purchased Call/S&P 500 INDEX/SPXD05HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,873,000	6734.11		194,425		170,662		206,950			(25,104)		18,047		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	1,623,718	.6737		55,989		43,824		63,372			(12,613)		7,136		0001
Purchased Call/S&P 500 INDEX/SPXE17LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	1	3,708,234	6728.8		78,985		68,076		83,294			(11,622)		17,170		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/09/2026	1	2,262,000	6735.11		121,922		95,167		127,493			(27,725)		9,941		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	11,927,910	.6736		464,177		363,325		526,919			(104,567)		52,422		0001
Purchased Call/S&P 500 INDEX/SPXD05FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	3,520,000	6832.43		166,496		143,959		164,699			(23,264)		16,324		0001
Purchased Call/S&P 500 INDEX/SPXE170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	2,145,702	.6900		93,771		89,853		93,477			(4,156)		10,430		0001
Purchased Call/S&P 500 INDEX/SPX013ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	1,411,500	6849.09		13,974		12,819		13,524			(1,257)		6,751		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	2,468,969	6735.35		32,097		25,907		33,130			(6,243)		11,079		0001
Purchased Call/S&P 500 INDEX/SPXE17ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	9,279,000	6664.01		467,662		374,129		511,180			(96,359)		41,283		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/07/2025	10/06/2026	1	12,732,389	6740		680,304		522,444		724,874			(158,862)		55,659		0001
Purchased Call/S&P 500 INDEX/SPXE17SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	2,390,000	6929.94		117,827		117,171		109,806			(1,623)		11,835		0001
Purchased Call/S&P 500 INDEX/SPXE17MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	1	2,038,000	6672.41		106,995		94,321		118,440			(12,898)		9,556		0001
Purchased Call/S&P 500 INDEX/SPXE17GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	5,160,000	6735.11		130,032		101,497		136,394			(29,569)		22,678		0001
Purchased Call/S&P 500 INDEX/SPXE17RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	3,290,371	6775		170,231		165,975		169,830			(5,612)		16,156		0001
Purchased Call/S&P 500 INDEX/SPXD05BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/20/2025	10/16/2026	1	1,703,105	6664		98,882		79,326		103,301			(19,722)		7,577		0001
Purchased Call/S&P 500 INDEX/SPXE17RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,435,000	6774.76		101,540		98,727		105,562			(3,616)		11,956		0001
Purchased Call/S&P 500 INDEX/SPXE17RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	2,121,000	6834.5		105,202		102,572		104,962			(3,468)		10,414		0001
Purchased Call/S&P 500 INDEX/SPX013KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,276,000	6827.41		80,723		77,135		80,385			(4,214)		25,647		0001
Purchased Call/S&P 500 INDEX/SPX013ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	5,025,112	6849.09		65,326		59,883		63,667			(5,922)		23,927		0001
Purchased Call/S&P 500 INDEX/SPXE17GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	3,676,000	6715.79		65,065		49,522		68,168			(15,909)		15,954		0001
Purchased Call/S&P 500 INDEX/SPXD05DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	1	4,281,000	6791.69		221,328		181,366		222,671			(41,347)		19,276		0001
Purchased Call/S&P 500 INDEX/SPXD05ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/29/2025	10/27/2026	1	1,668,018	6875		83,511		69,168		78,132			(14,494)		7,561		0001
Purchased Call/S&P 500 INDEX/SPXE17GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	4,558,000	6753.72		113,494		87,544		117,779			(26,119)		19,996		0001
Purchased Call/S&P 500 INDEX/SPXD05DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/27/2025	10/27/2026	1	2,571,000	6875.16		74,816		61,625		71,847			(13,323)		11,654		0001
Purchased Call/S&P 500 INDEX/SPXD05HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/17/2025	11/17/2026	1	2,695,000	6672.41		34,227		30,172		37,060			(4,126)		12,637		0001
Purchased Call/S&P 500 INDEX/SPXE17SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/30/2026	1	7,626,000	6896.24		399,602		399,602		384,190			(1,095)		38,078		0001
Purchased Call/S&P 500 INDEX/SPXD05HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2025	11/13/2026	1	3,360,000	6734.11		200,928		176,370		212,650			(25,944)		15,656		0001
Purchased Call/S&P 500 INDEX/SPXD051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/19/2025	11/18/2026	1	4,196,144	6617		179,911		159,535		200,347			(20,759)		19,706		0001
Purchased Call/S&P 500 INDEX/SPXE17RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	5,283,000	6834.5		198,641		193,675		198,525			(6,549)		25,940		0001
Purchased Call/S&P 500 INDEX/SPXD05ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/30/2025	10/30/2026	1	2,586,000	6822.34		158,780		132,830		154,160			(26,971)		11,781		0001
Purchased Call/S&P 500 INDEX/SPXE17RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	3,433,000	6834.5		147,276		143,624		147,252			(4,816)		16,928		0001
Purchased Call/S&P 500 INDEX/SPXD058S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/06/2025	10/06/2026	1	2,228,871	6740.28		22,066		16,899		22,694			(5,199)		9,743		0001
Purchased Call/S&P 500 INDEX/SPXD05ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2025	10/13/2026	1	6,508,316	6655		278,515		219,880		302,259			(59,079)		28,805		0001
Purchased Call/S&P 500 INDEX/SPXE17PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	4,267,000	6901		193,295		184,193		182,743			(10,592)		20,742		0001
Purchased Call/S&P 500 INDEX/SPXD059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/08/2025	10/06/2026	1	191,296	6740		9,620		7,408		9,901			(2,226)		836		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	6,519,000	6715.79		278,361		212,413		293,837			(67,505)		28,446		0001
Purchased Call/S&P 500 INDEX/SPXE17NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	4,101,000	6602.99		133,693		119,952		152,049			(14,691)		19,319		0001
Purchased Call/S&P 500 INDEX/SPXE17MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	4,128,000	6642.16		144,067		127,795		160,402			(16,578)		19,416		0001
Purchased Call/S&P 500 INDEX/SPXD05FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	1,496,000	6832.43		53,108		45,919		52,929			(7,421)		6,938		0001
Purchased Call/S&P 500 INDEX/SPXD05FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	12,513,000	6720.32		596,870		510,894		636,427			(89,939)		57,659		0001
Purchased Call/S&P 500 INDEX/SPXE17TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/29/2026	1	2,534,407	6906		120,938		120,938		118,709					12,637		0001
Purchased Call/S&P 500 INDEX/SPXE17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/10/2026	1	9,394,000	6832.43		236,729		204,685		237,790			(33,077)		43,565		0001
Purchased Call/S&P 500 INDEX/SPXE17LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	4,075,000	6728.8		194,785		167,881		206,395			(28,660)		18,868		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/09/2025	10/09/2026	1	2,997,000	6735.11		180,419		140,827		187,335			(41,027)		13,171		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/18/2025	11/18/2026	1	10,259,000	6617.32		541,675		479,002		619,519			(63,814)		48,179		0001
Purchased Call/S&P 500 INDEX/SPXD051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	5,217,825	6672		200,442		177,187		223,613			(23,679)		24,466		0001
Purchased Call/S&P 500 INDEX/SPXD05LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	2,373,000	6840.51		30,612		28,841		30,262			(1,845)		11,502		0001
Purchased Call/S&P 500 INDEX/SPXD05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	4,092,466	6728		217,072		187,361		215,544			(30,667)		18,858		0001
Purchased Call/S&P 500 INDEX/SPXD051S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	3,636,463	6672		117,001		103,426		130,043			(13,821)		17,051		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/06/2025	10/06/2026	1	3,179,000	6740.28		188,515		144,372		195,500			(44,417)		13,897		0001
Purchased Call/S&P 500 INDEX/SPX013DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	3,119,339	6890.89		30,570		25,264		29,300			(5,360)		14,163		0001
Purchased Call/S&P 500 INDEX/SPXE170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	2,684,000	6812.61		77,568		70,907		78,585			(7,418)		12,780		0001
Purchased Call/S&P 500 INDEX/SPXE17PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,704,000	6870.4		257,821		241,349		249,784			(18,416)		27,445		0001
Purchased Call/S&P 500 INDEX/SPXE170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	2,644,000	6812.61		109,990		100,493		111,503			(10,576)		12,551		0001
Purchased Call/S&P 500 INDEX/SPXD05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	1,827,202	6792		95,093		78,141		91,290			(17,122)		8,227		0001
Purchased Call/S&P 500 INDEX/SPXE170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2026	1	2,990,000	6812.63		166,244		152,963		167,045			(13,664)		14,322		0001
Purchased Call/S&P 500 INDEX/SPXD05HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	1,908,496	6672.41		29,963		26,414		32,594			(3,612)		8,949		0001
Purchased Call/S&P 500 INDEX/SPXE17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	4,317,506	6715.79		86,782		66,051		91,095			(21,219)		18,738		0001
Purchased Call/S&P 500 INDEX/SPXE171SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	4,388,000	6791.69		159,284		130,762		161,628			(29,513)		19,858		0001
Purchased Call/S&P 500 INDEX/SPXD05JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/23/2026	1	2,160,000	6602.99		97,632		87,681		111,763			(10,641)		10,222		0001
Purchased Call/S&P 500 INDEX/SPXB214SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	15,235,000	6629.07		717,569		572,465		800,047			(149,412)		67,782		0001
Purchased Call/S&P 500 INDEX/SPXD05MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,942,956	6886.68		38,847		36,707		37,534			(2,235)		14,285		0001
Purchased Call/S&P 500 INDEX/SPXD05JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	12,941,000	6602.99		684,579		614,219		789,802			(75,228)		60,963		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/09/2026	1	4,426,000	6552.51		202,711		158,668		236,198			(45,666)		19,452		0001
Purchased Call/S&P 500 INDEX/SPXE17KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	266,221	6852		10,937		9,245		11,174			(1,713)		1,221		0001
Purchased Call/S&P 500 INDEX/SPXE17LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	7,999,783	6728.8		345,591		297,458		366,190			(51,269)		36,862		0001
Purchased Call/S&P 500 INDEX/SPXD05DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,525,000	6791.69		128,018		104,903		128,884			(23,915)		11,369		0001
Purchased Call/S&P 500 INDEX/SPXE17PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	2,734,000	6870.4		80,653		75,543		78,717			(5,714)		13,213		0001
Purchased Call/S&P 500 INDEX/SPX0131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	5,818,527	6849.09		87,860		80,538		86,095			(7,965)		27,705		0001
Purchased Call/S&P 500 INDEX/SPXD050S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,878,000	6774.76		230,353		223,972		240,005			(8,204)		19,042		0001
Purchased Call/S&P 500 INDEX/SPXD050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	2,359,222	6721		79,860		77,641		82,170			(2,852)		11,568		0001
Purchased Call/S&P 500 INDEX/SPXD050SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	5,108,000	6929.94		213,004		211,817		199,274			(2,934)		25,294		0001
Purchased Call/S&P 500 INDEX/SPXD05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,597,000	6827.41		199,634		190,834		198,036			(10,335)		17,561		0001
Purchased Call/S&P 500 INDEX/SPXD050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	4,842,181	6803		234,658		228,121		243,670			(8,404)		23,708		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/10/2025	10/09/2026	1	7,766,392	6736		284,699		222,842		322,695			(64,135)		34,132		0001
Purchased Call/S&P 500 INDEX/SPX013KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	2,410,000	6901		31,089		29,625		29,705			(1,704)		11,715		0001
Purchased Call/S&P 500 INDEX/SPXD05BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	3,707,879	6735.35		35,596		28,731		36,529			(6,924)		16,639		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/23/2026	1	1,718,302	6738		59,497		48,754		60,069			(11,115)		7,737		0001
Purchased Call/S&P 500 INDEX/SPXD05ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	3,489,323	6646		196,555		155,289		213,911			(41,579)		15,471		0001
Purchased Call/S&P 500 INDEX/SPXD05CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,851,000	6738.44		199,867		163,326		209,396			(37,783)		17,340		0001
Purchased Call/S&P 500 INDEX/SPXD05FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,992,000	6720.32		109,806		93,989		116,843			(16,546)		13,787		0001
Purchased Call/S&P 500 INDEX/SPXB214S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	2,174,000	6629.07		80,438		64,172		89,234			(16,749)		9,672		0001
Purchased Call/S&P 500 INDEX/SPXE17SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	1,084,758	6878		49,580		48,756		46,782			(1,090)		5,357		0001
Purchased Call/S&P 500 INDEX/SPXD05LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	6,251,000	6840.51		155,025		146,056		153,666			(9,344)		30,298		0001
Purchased Call/S&P 500 INDEX/SPXD05NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,155,000	6827.41		61,418		58,710		61,252			(3,180)		10,521		0001
Purchased Call/S&P 500 INDEX/SPXB215SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	2,622,000	6734.11		61,355		53,918		65,084			(7,857)		12,275		0001
Purchased Call/S&P 500 INDEX/SPX013BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	7,205,000	6664.01		92,945		74,509		99,659			(18,994)		32,222		0001
Purchased Call/S&P 500 INDEX/SPX013BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/15/2026	1	3,055,345	6671		97,952		78,090		107,865			(20,452)		13,570		0001
Purchased Call/S&P 500 INDEX/SPXD05MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,310,921	6898		88,507		84,573		86,668			(4,620)		11,234		0001
Purchased Call/S&P 500 INDEX/SPXD050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	3,535,472	6721		143,950		139,952		148,434			(5,141)		17,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB214S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	4,937,000	6629.07		213,772		170,544		237,914			(44,511)		21,965		0001
Purchased Call/S&P 500 INDEX/SPXJ00II$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6II8S60X2D1J857QP30	11/24/2025	04/10/2026	1	3,312,500	.6000		38,445		28,193		15,048			(10,383)		8,669		0001
Purchased Call/S&P 500 INDEX/SPXD05A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	2,709,000	6664.01		139,514		111,841		152,212			(28,511)		12,115		0001
Purchased Call/S&P 500 INDEX/SPXE17SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	15,138,000	6929.94		682,724		678,920		637,416			(9,404)		74,961		0001
Purchased Call/S&P 500 INDEX/SPXE17SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	9,457,924	.6878		482,598		474,576		454,223			(10,607)		46,703		0001
Purchased Call/S&P 500 INDEX/SPXB216SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	5,620,000	6849.09		205,130		188,036		201,585			(18,597)		26,759		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	3,213,000	6699.4		111,491		90,299		118,980			(21,382)		14,443		0001
Purchased Call/S&P 500 INDEX/SPXB216SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	5,869,767	6849.09		125,613		115,145		123,607			(11,388)		27,948		0001
Purchased Call/S&P 500 INDEX/SPXE17SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	1,733,341	.6906		68,566		68,566		65,765			(188)		8,643		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2026	1	1,897,000	6740.28		68,671		52,591		72,200			(16,180)		8,293		0001
Purchased Call/S&P 500 INDEX/SPXE17QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	7,559,510	.6817		246,220		236,698		250,956			(10,146)		36,960		0001
Purchased Call/S&P 500 INDEX/SPXE17RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	5,908,000	6878.49		147,700		144,445		142,401			(3,642)		29,174		0001
Purchased Call/S&P 500 INDEX/SPXE17TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	3,179,167	.6896		100,498		100,498		98,344					15,874		0001
Purchased Call/S&P 500 INDEX/SPXD05GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/11/2026	1	1,552,007	.6847		76,614		66,455		74,981			(10,313)		7,209		0001
Purchased Call/S&P 500 INDEX/SPXE17TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	1	2,838,000	6845.5		97,627		97,627		96,469					14,190		0001
Purchased Call/S&P 500 INDEX/SPXB218S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	1	8,197,000	6827.41		431,982		412,783		430,407			(22,549)		39,846		0001
Purchased Call/S&P 500 INDEX/SPXD05NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,998,000	6827.41		168,433		160,947		167,695			(8,792)		24,296		0001
Purchased Call/S&P 500 INDEX/SPXD05DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	5,143,000	6791.69		220,635		180,798		222,881			(41,217)		23,157		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	1	11,941,000	6552.51		561,227		439,289		654,886			(126,430)		52,479		0001
Purchased Call/S&P 500 INDEX/SPX013NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/30/2025	12/30/2026	1	2,448,457	6896.24		31,585		31,585		30,787			(87)		12,226		0001
Purchased Call/S&P 500 INDEX/SPXD05CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	5,514,000	6738.44		275,149		224,844		288,060			(52,014)		24,828		0001
Purchased Call/S&P 500 INDEX/SPXD05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	4,108,000	6822.34		185,271		154,991		184,305			(31,471)		18,714		0001
Purchased Call/S&P 500 INDEX/SPXE17PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	5,751,000	6870.4		308,254		288,560		296,228			(22,018)		27,671		0001
Purchased Call/S&P 500 INDEX/SPXE17SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	4,972,000	6929.94		264,510		263,037		245,791			(3,643)		24,620		0001
Purchased Call/S&P 500 INDEX/SPXD058S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	5,513,302	.6715		203,887		155,181		214,142			(49,852)		23,928		0001
Purchased Call/S&P 500 INDEX/SPXD058SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	3,271,000	6740.28		140,980		107,968		147,068			(33,217)		14,299		0001
Purchased Call/S&P 500 INDEX/SPXD058SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	6,552,000	6740.28		304,668		233,327		317,459			(71,785)		28,642		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	1,623,964	.6738		62,800		51,461		63,377			(11,732)		7,312		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	1	2,089,000	6812.61		54,523		49,841		55,281			(5,214)		9,947		0001
Purchased Call/S&P 500 INDEX/SPXD05LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	4,781,000	6840.51		257,696		242,788		252,778			(15,532)		23,173		0001
Purchased Call/S&P 500 INDEX/SPXD05NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	6,049,000	6827.41		343,583		328,313		340,365			(17,934)		29,405		0001
Purchased Call/S&P 500 INDEX/SPXB213SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	3,821,263	.6716		208,197		159,346		221,799			(49,158)		16,584		0001
Purchased Call/S&P 500 INDEX/SPX013JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	2,295,203	6870.4		35,117		32,892		34,244			(2,488)		11,092		0001
Purchased Call/S&P 500 INDEX/SPXD05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	2,939,474	.6841		128,195		121,112		122,229			(7,396)		14,248		0001
Purchased Call/S&P 500 INDEX/SPXD050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	4,799,000	6774.76		257,706		250,568		268,318			(9,179)		23,564		0001
Purchased Call/S&P 500 INDEX/SPXB216SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	1,683,762	.6603		67,374		60,617		72,446			(6,905)		7,932		0001
Purchased Call/S&P 500 INDEX/SPXD058SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	3,722,000	6714.59		189,450		145,610		200,651			(44,118)		16,300		0001
Purchased Call/S&P 500 INDEX/SPXD051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	935,738	.6672		40,111		35,458		44,854			(4,738)		4,388		0001
Purchased Call/S&P 500 INDEX/SPXD05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	3,268,000	6886.68		156,537		147,913		148,525			(9,006)		15,863		0001
Purchased Call/S&P 500 INDEX/SPXD05CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	5,102,826	6791.69		108,180		88,647		109,442			(20,209)		22,976		0001
Purchased Call/S&P 500 INDEX/SPXD05LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	11/27/2026	1	1,938,636	.6826		73,911		69,292		73,420			(4,802)		9,231		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J8570P30	10/27/2025	01/27/2026	1	3,425,000	.6500		24,465		7,068		6,629			(17,285)		4,658		0001
Purchased Call/S&P 500 INDEX/SPXD05NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,113,000	6827.41		97,478		93,146		97,144			(5,088)		19,994		0001
Purchased Call/S&P 500 INDEX/SPXD059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	3,915,000	6552.51		200,840		157,203		235,559			(45,244)		17,206		0001
Purchased Call/S&P 500 INDEX/SPXD05EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	3,349,000	6822.34		178,837		149,608		176,356			(30,378)		15,257		0001
Purchased Call/S&P 500 INDEX/SPXD05BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	5,558,000	6735.35		199,532		161,055		208,723			(38,813)		24,941		0001
Purchased Call/S&P 500 INDEX/SPXD05CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,596,000	6738.44		163,978		133,998		171,499			(30,999)		16,192		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	1,389,287	.6833		68,223		59,152		66,959			(9,209)		6,443		0001
Purchased Call/S&P 500 INDEX/SPX013DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/28/2026	1	3,560,291	.6886		114,727		95,078		110,271			(19,857)		16,166		0001
Purchased Call/S&P 500 INDEX/SPXD059SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/07/2026	1	2,091,754	.6726		114,784		89,454		119,970			(26,245)		9,160		0001
Purchased Call/S&P 500 INDEX/SPXE170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	1	6,619,000	6816.51		315,726		302,680		317,149			(13,840)		32,361		0001
Purchased Call/S&P 500 INDEX/SPXD05MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	3,800,883	.6847		187,082		176,229		183,146			(11,307)		18,396		0001
Purchased Call/S&P 500 INDEX/SPXD05FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	3,193,000	6720.32		196,050		167,810		208,247			(29,542)		14,713		0001
Purchased Call/S&P 500 INDEX/SPXD051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	3,174,000	6617.32		128,547		113,674		145,270			(15,144)		14,906		0001
Purchased Call/S&P 500 INDEX/SPXE17SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	1	1,212,728	.6908		51,446		51,446		49,299			(141)		6,047		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	4,462,881	.6930		143,496		143,095		136,836			(797)		22,099		0001
Purchased Call/S&P 500 INDEX/SPX0139SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	7,517,000	6552.51		97,721		76,489		108,489			(22,014)		33,036		0001
Purchased Call/S&P 500 INDEX/SPXD059SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2026	1	3,345,000	6552.51		200,366		157,193		237,459			(44,768)		14,779		0001
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	3,799,114	.6617		194,321		172,313		217,469			(22,422)		17,842		0001
Purchased Call/S&P 500 INDEX/SPXD058SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	6,380,001	.6716		356,773		272,300		368,671			(84,993)		27,689		0001
Purchased Call/S&P 500 INDEX/SPXD05HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	3,204,000	6734.11		193,201		169,783		204,419			(24,742)		15,000		0001
Purchased Call/S&P 500 INDEX/SPXD05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	2,918,000	6890.59		102,714		85,170		97,713			(17,729)		13,271		0001
Purchased Call/S&P 500 INDEX/SPXD05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,234,367	.6900		91,256		87,200		89,234			(4,763)		10,861		0001
Purchased Call/S&P 500 INDEX/SPXD050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	2,501,222	.6928		120,252		119,916		114,129			(668)		12,386		0001
Purchased Call/S&P 500 INDEX/SPXD05CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,839,000	6738.44		158,416		129,454		165,655			(29,947)		12,783		0001
Purchased Call/S&P 500 INDEX/SPXD050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	6,609,000	6929.94		312,606		310,883		291,665			(4,259)		32,909		0001
Purchased Call/S&P 500 INDEX/SPXD05NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	4,020,000	6827.41		127,836		122,154		127,410			(6,673)		19,542		0001
Purchased Call/S&P 500 INDEX/SPXD05BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	2,655,310	.6629		136,017		108,813		148,270			(28,025)		11,814		0001
Purchased Call/S&P 500 INDEX/SPXB214S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	2,208,000	6629.07		67,565		53,902		74,587			(14,068)		9,824		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	9,094,000	6905.74		428,327		427,147		409,803			(2,347)		45,345		0001
Purchased Call/S&P 500 INDEX/SPXD05ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	905,024	.6891		44,222		36,648		41,300			(7,654)		4,109		0001
Purchased Call/S&P 500 INDEX/SPXD05KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	4,931,084	.6813		209,631		193,417		208,500			(16,701)		23,620		0001
Purchased Call/S&P 500 INDEX/SPXB216SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	5,783,000	6849.09		270,066		247,747		263,366			(24,284)		27,660		0001
Purchased Call/S&P 500 INDEX/SPXD059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,613,586	6753.72		42,079		32,457		43,328			(9,684)		11,466		0001
Purchased Call/S&P 500 INDEX/SPXD05ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	4,365,000	6822.34		219,996		184,041		217,892			(37,369)		19,885		0001
Purchased Call/S&P 500 INDEX/SPXD05BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	2,052,000	6735.13		72,230		58,103		75,388			(14,248)		9,193		0001
Purchased Call/S&P 500 INDEX/SPXD05BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	10,004,617	.6629		434,771		347,817		472,492			(89,582)		44,512		0001
Purchased Call/S&P 500 INDEX/SPXE17SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/23/2026	1	2,683,278	.6910		113,381		112,433		105,045			(2,180)		13,269		0001
Purchased Call/S&P 500 INDEX/SPXB218S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	6,006,933	6721.43		148,371		143,058		156,606			(5,691)		29,453		0001
Purchased Call/S&P 500 INDEX/SPXD059SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	3,292,000	6552.51		188,632		147,648		222,940			(42,494)		14,468		0001
Purchased Call/S&P 500 INDEX/SPX0138SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	3,928,000	6664.01		56,956		45,565		60,940			(11,735)		17,476		0001
Purchased Call/S&P 500 INDEX/SPXD05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,811,375	6886.68		49,199		46,488		47,454			(2,831)		13,647		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	10/27/2025	01/22/2026	1	3,425,000	.6500		23,435		5,790		4,904			(17,509)		4,204		0001
Purchased Call/S&P 500 INDEX/SPXB216$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	3,042,833	6849.09		68,159		62,526		66,696			(6,129)		14,554		0001
Purchased Call/S&P 500 INDEX/SPXB218$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	1	3,832,653	6816.51		83,935		80,467		84,272			(3,679)		18,739		0001
Purchased Call/S&P 500 INDEX/SPXD05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	5,799,000	6834.5		143,235		139,654		143,096			(4,722)		28,474		0001
Purchased Call/S&P 500 INDEX/SPXE170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	5,538,000	6800.26		298,498		286,986		303,621			(12,267)		27,115		0001
Purchased Call/S&P 500 INDEX/SPXD05DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	2,207,000	6875.16		94,680		77,987		89,879			(16,861)		10,004		0001
Purchased Call/S&P 500 INDEX/SPXE17T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	1	4,398,223	.6906		214,449		214,449		205,102			(589)		21,931		0001
Purchased Call/S&P 500 INDEX/SPXE170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	2,883,000	6800.26		64,579		62,089		65,712			(2,654)		14,116		0001
Purchased Call/S&P 500 INDEX/SPXD05DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	2,114,000	6791.69		126,417		103,781		126,278			(23,423)		9,567		0001
Purchased Call/S&P 500 INDEX/SPXB218$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	2,267,000	6909.79		110,176		108,350		103,664			(2,415)		11,210		0001
Purchased Call/S&P 500 INDEX/SPXD05JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	3,068,000	6602.99		116,891		104,877		133,195			(12,845)		14,453		0001
Purchased Call/S&P 500 INDEX/SPXD05LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,812,319	6840.51		83,490		78,660		82,809			(5,032)		18,478		0001
Purchased Call/S&P 500 INDEX/SPXD05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	7,135,445	.6664		316,062		253,554		330,019			(63,037)		31,746		0001
Purchased Call/S&P 500 INDEX/SPXE170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	2,031,934	6800.26		40,232		38,681		40,838			(1,653)		9,949		0001
Purchased Call/S&P 500 INDEX/SPXJ00I$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/24/2025	03/27/2026	1	3,312,500	.6000		35,780		25,135		12,329			(10,763)		8,039		0001
Purchased Call/S&P 500 INDEX/SPXD050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,280,000	6774.76		185,648		180,505		193,216			(6,612)		16,105		0001
Purchased Call/S&P 500 INDEX/SPXB218$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	4,386,000	6909.79		109,650		107,833		103,619			(2,403)		21,688		0001
Purchased Call/S&P 500 INDEX/SPXE17S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2026	1	5,362,000	6896.24		220,914		220,914		213,386			(605)		26,773		0001
Purchased Call/S&P 500 INDEX/SPXE170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	2,006,267	6812.63		40,727		37,474		41,347			(3,347)		9,610		0001
Purchased Call/S&P 500 INDEX/SPXD05DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,491,000	6791.69		146,720		120,229		146,726			(27,409)		11,216		0001
Purchased Call/S&P 500 INDEX/SPXD05A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	12,816,710	.6553		569,607		445,848		626,890			(124,651)		56,328		0001
Purchased Call/S&P 500 INDEX/SPXD05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	7,318,493	.6629		294,636		235,708		319,420			(60,708)		32,561		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	1,904,534	6878.49		117,700		115,106		113,169			(2,902)		9,405		0001
Purchased Call/S&P 500 INDEX/SPXD05NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	3,571,000	6827.41		154,267		147,411		153,478			(8,052)		17,359		0001
Purchased Call/S&P 500 INDEX/SPXE170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	4,212,000	6774.76		149,526		145,384		155,111			(5,326)		20,682		0001
Purchased Call/S&P 500 INDEX/SPXE17RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	4,333,000	6834.5		180,686		176,169		180,760			(5,957)		21,276		0001
Purchased Call/S&P 500 INDEX/SPXB214$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/09/2026	1	3,236,940	.6553		135,351		106,537		145,945			(29,031)		14,226		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB217ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	4,981,000	.6901		.294,875		.280,989		.274,306			(16,158)		.24,213		0001
Purchased Call/S&P 500 INDEX/SPXD05B38	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	1,874,785	6735.13		37,683		30,313		39,075			(7,433)		8,399		0001
Purchased Call/S&P 500 INDEX/SPXE17M5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	1	3,469,000	6737.49		175,531		153,651		186,761			(23,084)		16,164		0001
Purchased Call/S&P 500 INDEX/SPXB217SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	3,898,970	.6857		194,149		181,745		187,035			(13,868)		18,760		0001
Purchased Call/S&P 500 INDEX/SPXD05ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	6,321,000	6822.34		268,010		224,208		266,910			(45,525)		28,796		0001
Purchased Call/S&P 500 INDEX/SPXD059SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	3,600,000	6654.72		215,280		169,021		239,923			(46,595)		15,933		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2026	1	4,450,000	6829.37		109,470		101,026		110,280			(8,698)		21,348		0001
Purchased Call/S&P 500 INDEX/SPXE17SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/24/2026	1	2,016,613	.6930		79,172		79,172		75,710			(221)		9,986		0001
Purchased Call/S&P 500 INDEX/SPXE170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	1	2,917,565	.6817		123,131		118,369		125,606			(5,074)		14,265		0001
Purchased Call/S&P 500 INDEX/SPXB215SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	207,112	6728.8		18,806		16,187		18,446			(2,790)		954		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	11/24/2025	03/20/2026	1	3,312,500	.6000		34,450		23,571		10,973			(10,988)		7,705		0001
Purchased Call/S&P 500 INDEX/SPXE17PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	1	3,482,000	.6901		149,726		142,675		141,857			(8,204)		16,926		0001
Purchased Call/S&P 500 INDEX/SPXE17SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	2,220,000	6878.49		77,700		75,988		75,078			(1,916)		10,962		0001
Purchased Call/S&P 500 INDEX/SPXD05E5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	2,805,065	.6875		108,948		90,237		103,624			(18,908)		12,715		0001
Purchased Call/S&P 500 INDEX/SPXE170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/11/2026	1	1,843,401	.6827		64,166		61,656		65,427			(2,674)		8,961		0001
Purchased Call/S&P 500 INDEX/SPXE170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	2,914,978	6812.63		37,312		34,331		37,769			(3,067)		13,963		0001
Purchased Call/S&P 500 INDEX/SPXE170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	2,695,858	6800.26		26,150		25,141		26,481			(1,075)		13,199		0001
Purchased Call/S&P 500 INDEX/SPXD05G5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	1,609,966	.6851		58,014		50,763		61,960			(7,650)		7,490		0001
Purchased Call/S&P 500 INDEX/SPXE17S5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2026	1	5,418,402	.6910		271,846		269,574		250,570			(5,228)		26,793		0001
Purchased Call/S&P 500 INDEX/SPXD05D5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	9,406,641	6791.69		235,166		192,706		237,776			(43,932)		42,355		0001
Purchased Call/S&P 500 INDEX/SPXD05B5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,783,796	.6629		81,716		65,555		85,287			(16,298)		7,936		0001
Purchased Call/S&P 500 INDEX/SPXD05CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	1,949,525	.6699		67,512		55,135		69,984			(12,798)		8,763		0001
Purchased Call/S&P 500 INDEX/SPXD05D5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	6,157,000	6875.16		153,309		126,280		147,677			(27,302)		27,910		0001
Purchased Call/S&P 500 INDEX/SPXD05GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,687,000	6846.61		34,394		29,751		34,254			(4,711)		12,481		0001
Purchased Call/S&P 500 INDEX/SPXD05D5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	2,197,000	6791.69		123,911		101,723		124,267			(22,959)		9,942		0001
Purchased Call/S&P 500 INDEX/SPXD05D51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	3,268,000	6791.69		87,256		71,501		88,245			(16,300)		14,715		0001
Purchased Call/S&P 500 INDEX/SPXD05D52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	8,794,000	6791.69		314,825		257,982		318,723			(58,813)		39,596		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	5,278,915	.6792		232,323		190,906		224,747			(41,831)		23,769		0001
Purchased Call/S&P 500 INDEX/SPXD05DS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	5,794,000	6875.16		270,580		222,874		255,436			(48,185)		26,264		0001
Purchased Call/S&P 500 INDEX/SPXD05FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	2,496,068	.6728		103,168		89,047		103,031			(14,575)		11,502		0001
Purchased Call/S&P 500 INDEX/SPXD05BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	2,743,946	6735.35		57,623		46,511		59,741			(11,209)		12,313		0001
Purchased Call/S&P 500 INDEX/SPXD05GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/11/2026	1	2,084,025	.6843		94,584		82,728		100,613			(12,507)		9,680		0001
Purchased Call/S&P 500 INDEX/SPXD05BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	7,730,252	.6664		321,343		257,791		335,360			(64,091)		34,393		0001
Purchased Call/S&P 500 INDEX/SPX013FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	10/30/2026	1	1,422,762	.6840		27,317		22,979		26,933			(4,389)		6,482		0001
Purchased Call/S&P 500 INDEX/SPXD05FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	3,037,942	.6796		115,956		99,207		120,940			(17,521)		13,976		0001
Purchased Call/S&P 500 INDEX/SPX013ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	2,696,000	6644.31		43,136		33,986		46,700			(9,218)		11,953		0001
Purchased Call/S&P 500 INDEX/SPX0139SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,893,543	6552.51		48,446		37,920		53,261			(10,914)		21,507		0001
Purchased Call/S&P 500 INDEX/SPX013DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,033,000	6822.34		74,814		62,587		74,829			(12,708)		9,262		0001
Purchased Call/S&P 500 INDEX/SPX013BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	8,679,000	6664.01		216,975		173,580		233,349			(44,706)		38,614		0001
Purchased Call/S&P 500 INDEX/SPXD05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	4,720,260	.6891		184,060		152,536		174,531			(31,856)		21,432		0001
Purchased Call/S&P 500 INDEX/SPXD05HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,878,000	6734.11		145,813		127,991		155,517			(18,827)		18,070		0001
Purchased Call/S&P 500 INDEX/SPXD05ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	1	6,789,000	6890.89		353,707		292,320		327,745			(62,020)		30,826		0001
Purchased Call/S&P 500 INDEX/SPX0139SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,711,000	6552.51		231,781		181,422		270,911			(52,214)		20,704		0001
Purchased Call/S&P 500 INDEX/SPX013ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	3,110,309	6671.06		47,899		37,870		51,203			(10,105)		13,814		0001
Purchased Call/S&P 500 INDEX/SPX013GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/11/2026	1	2,136,142	.6847		69,660		60,424		69,340			(9,377)		9,922		0001
Purchased Call/S&P 500 INDEX/SPX013DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/29/2026	1	3,927,636	.6891		123,947		103,633		123,070			(21,112)		17,863		0001
Purchased Call/S&P 500 INDEX/SPX013BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	6,390,772	6664.01		135,484		108,387		145,332			(27,916)		28,433		0001
Purchased Call/S&P 500 INDEX/SPX0139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,452,000	6552.51		95,273		74,573		107,459			(21,463)		19,566		0001
Purchased Call/S&P 500 INDEX/SPX013ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	6,451,000	6840.2		152,244		127,715		150,931			(25,513)		29,388		0001
Purchased Call/S&P 500 INDEX/SPX013ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	3,037,000	6851.97		48,288		40,706		47,657			(7,673)		13,926		0001
Purchased Call/S&P 500 INDEX/SPX013GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	6,404,000	6728.8		81,971		70,555		85,977			(12,161)		29,509		0001
Purchased Call/S&P 500 INDEX/SPX013BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	4,606,000	6664.01		118,835		95,264		128,148			(24,285)		20,599		0001
Purchased Call/S&P 500 INDEX/SPX013BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	4,181,000	6715.35		104,943		79,652		109,804			(25,876)		18,146		0001
Purchased Call/S&P 500 INDEX/SPXD05ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	1,977,000	6822.34		117,038		97,910		114,259			(19,880)		9,006		0001
Purchased Call/S&P 500 INDEX/SPX013FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	7,385,000	6851.97		184,625		155,634		181,880			(29,338)		33,864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013E$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	2,404,522	6851.97		49,052		41,350		48,329			(7,795)		11,026		0001
Purchased Call/S&P 500 INDEX/SPX013J$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	2,450,705	6849.72		37,251		34,480		36,955			(2,858)		11,774		0001
Purchased Call/S&P 500 INDEX/SPX013C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	1,202,392	6738.44		11,423		9,334		11,775			(2,159)		5,414		0001
Purchased Call/S&P 500 INDEX/SPX013D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	4,433,357	6791.69		74,037		60,780		74,551			(13,718)		20,063		0001
Purchased Call/S&P 500 INDEX/SPX013H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	2,166,000	6734.11		30,757		26,998		32,468			(3,971)		10,093		0001
Purchased Call/S&P 500 INDEX/SPX013B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	1,687,000	6664.01		61,238		49,092		66,257			(12,515)		7,544		0001
Purchased Call/S&P 500 INDEX/SPX013C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	6,149,987	6791.69		79,950		65,634		80,376			(14,814)		27,831		0001
Purchased Call/S&P 500 INDEX/SPX013G$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	2,094,000	6832.43		46,277		40,013		46,211			(6,466)		9,711		0001
Purchased Call/S&P 500 INDEX/SPX013A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	3,196,000	6654.72		50,816		39,897		55,145			(10,999)		14,145		0001
Purchased Call/S&P 500 INDEX/SPX013G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/06/2026	1	2,079,199	.6729		72,494		62,572		72,456			(10,242)		9,581		0001
Purchased Call/S&P 500 INDEX/SPX013B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	5,254,000	6664.01		123,469		98,775		132,944			(25,440)		23,376		0001
Purchased Call/S&P 500 INDEX/SPX013L$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,591,000	6827.41		138,657		132,494		138,061			(7,238)		27,178		0001
Purchased Call/S&P 500 INDEX/SPX013L$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	02/18/2026	1	221,000	21		31,590		24,457		21,755			(7,404)		405		0001
Purchased Call/S&P 500 INDEX/SPX013E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	3,221,161	6840.2		70,221		59,001		69,851			(11,672)		14,747		0001
Purchased Call/S&P 500 INDEX/SPX013B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	2,429,270	6753.72		22,349		17,239		22,872			(5,143)		10,657		0001
Purchased Call/S&P 500 INDEX/SPXD05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	1,657,423	.6737		59,603		52,318		62,807			(7,696)		7,723		0001
Purchased Call/S&P 500 INDEX/SPX013B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	882,619	6715.35		7,855		5,962		8,167			(1,937)		3,831		0001
Purchased Call/S&P 500 INDEX/SPX013A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	3,494,000	6644.31		87,001		68,546		94,784			(18,592)		15,491		0001
Purchased Call/S&P 500 INDEX/SPX013D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	2,606,527	6890.89		33,624		27,789		32,321			(5,896)		11,835		0001
Purchased Call/S&P 500 INDEX/SPX013D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	6,211,000	6890.59		153,412		127,209		147,414			(26,479)		28,248		0001
Purchased Call/S&P 500 INDEX/SPX013G$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	2,149,060	6832.43		34,170		29,545		34,066			(4,774)		9,966		0001
Purchased Call/S&P 500 INDEX/SPXD05E$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/28/2026	1	1,915,043	.6889		72,169		60,308		70,707			(12,326)		8,695		0001
Purchased Call/S&P 500 INDEX/SPXE17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	8,102,000	6715.79		291,672		221,995		307,771			(71,315)		35,163		0001
Purchased Call/S&P 500 INDEX/SPX013A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	3,245,298	6644.31		30,830		24,291		33,052			(6,588)		14,389		0001
Purchased Call/S&P 500 INDEX/SPXE17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,905,000	6715.79		93,251		70,974		98,145			(22,800)		12,608		0001
Purchased Call/S&P 500 INDEX/SPX013I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	6,602,985	6849.09		85,839		78,745		83,649			(7,718)		31,582		0001
Purchased Call/S&P 500 INDEX/SPXE17GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	7,729,000	6715.79		394,952		300,602		416,176			(96,568)		33,544		0001
Purchased Call/S&P 500 INDEX/SPXE17HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,976,000	6735.11		180,908		141,209		189,615			(41,138)		17,474		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	2,411,599	6699.4		37,139		30,079		39,191			(7,122)		10,840		0001
Purchased Call/S&P 500 INDEX/SPX0139$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	2,732,000	6552.51		87,151		68,216		99,385			(19,633)		12,007		0001
Purchased Call/S&P 500 INDEX/SPXE17FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	6,039,000	6715.79		94,208		71,703		98,297			(23,034)		26,209		0001
Purchased Call/S&P 500 INDEX/SPX013G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	4,288,176	6728.8		65,609		56,547		68,666			(9,654)		19,855		0001
Purchased Call/S&P 500 INDEX/SPX013G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	8,162,900	6728.8		79,180		68,152		82,775			(11,747)		37,614		0001
Purchased Call/S&P 500 INDEX/SPX013D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,418,625	6822.34		42,084		35,206		42,231			(7,149)		11,018		0001
Purchased Call/S&P 500 INDEX/SPX0139$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,030,000	6552.51		94,705		74,128		106,822			(21,335)		17,711		0001
Purchased Call/S&P 500 INDEX/SPX013G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	1	1,466,840	6737.49		12,762		11,171		13,342			(1,678)		6,835		0001
Purchased Call/S&P 500 INDEX/SPXE17GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	2,235,000	6715.79		124,266		94,580		130,672			(30,384)		9,700		0001
Purchased Call/S&P 500 INDEX/SPXE17HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	2,351,000	6735.11		119,666		93,406		125,144			(27,212)		10,332		0001
Purchased Call/S&P 500 INDEX/SPXD05FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2025	11/03/2026	1	2,836,716	.6852		108,220		91,732		107,399			(16,695)		13,008		0001
Purchased Call/S&P 500 INDEX/SPX013M$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	2,231,038	6878.49		45,290		44,292		43,556			(1,117)		11,017		0001
Purchased Call/S&P 500 INDEX/SPX013N$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	2,629,000	6929.94		73,875		73,468		69,709			(1,006)		13,091		0001
Purchased Call/S&P 500 INDEX/SPXE17GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	4,893,000	6715.79		223,610		170,192		235,955			(54,674)		21,236		0001
Purchased Call/S&P 500 INDEX/SPX0139$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,929,000	6552.51		64,438		50,554		72,658			(14,398)		12,941		0001
Purchased Call/S&P 500 INDEX/SPXE17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,064,634	6735.11		49,034		38,274		51,400			(11,150)		13,469		0001
Purchased Call/S&P 500 INDEX/SPX013C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	4,277,680	6735.13		55,610		44,733		57,418			(10,970)		19,163		0001
Purchased Call/S&P 500 INDEX/SPX013B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	3,217,779	6664.01		31,534		25,280		33,601			(6,444)		14,390		0001
Purchased Call/S&P 500 INDEX/SPXE17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	2,215,015	6711.2		45,851		34,483		48,234			(11,431)		9,596		0001
Purchased Call/S&P 500 INDEX/SPX0139$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,836,000	6552.51		147,686		115,598		169,620			(33,270)		16,859		0001
Purchased Call/S&P 500 INDEX/SPXE17GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	3,120,168	6735.11		65,836		51,388		69,109			(14,971)		13,713		0001
Purchased Call/S&P 500 INDEX/SPXD05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	1,484,468	.6793		60,989		52,180		63,593			(9,215)		6,829		0001
Purchased Call/S&P 500 INDEX/SPXE17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	3,792,000	6715.79		130,824		99,830		137,775			(31,726)		16,547		0001
Purchased Call/S&P 500 INDEX/SPX013E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	4,886,558	6840.2		47,400		39,763		47,162			(7,943)		22,261		0001
Purchased Call/S&P 500 INDEX/SPX0131$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	3,985,000	6812.61		51,008		46,628		51,381			(4,878)		18,974		0001
Purchased Call/S&P 500 INDEX/SPX013N$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	2,361,864	6929.94		37,790		37,582		35,566			(515)		11,761		0001
Purchased Call/S&P 500 INDEX/SPXE17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	3,221,468	6715.79		68,617		52,361		72,026			(16,640)		14,057		0001
Purchased Call/S&P 500 INDEX/SPXE17HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/14/2026	1	1,695,000	6644.31		91,022		71,714		101,700			(19,451)		7,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	3,380,000	6840.2		83,486		70,147		82,900			(13,876)		15,474		0001
Purchased Call/S&P 500 INDEX/SPXD058SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	1,638,653	.6716		61,588		47,006		63,999			(14,672)		7,112		0001
Purchased Call/S&P 500 INDEX/SPX013FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	3,481,542	6771.55		33,771		28,561		34,682			(5,274)		15,991		0001
Purchased Call/S&P 500 INDEX/SPX013DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,434,000	6822.34		86,407		72,285		86,534			(14,677)		11,088		0001
Purchased Call/S&P 500 INDEX/SPX013DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	3,426,000	6875.16		54,816		45,151		53,041			(9,762)		15,530		0001
Purchased Call/S&P 500 INDEX/SPXB216SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	5,258,726	.6705		228,878		207,322		239,458			(22,636)		24,925		0001
Purchased Call/S&P 500 INDEX/SPXD059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,362,751	.6715		69,792		53,790		71,938			(16,106)		5,968		0001
Purchased Call/S&P 500 INDEX/SPX013ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	2,031,213	6840.2		32,499		27,307		32,084			(5,402)		9,299		0001
Purchased Call/S&P 500 INDEX/SPX013GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	2,472,406	6728.8		23,241		20,031		24,245			(3,420)		11,448		0001
Purchased Call/S&P 500 INDEX/SPX013CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	3,317,177	6699.4		30,186		24,448		31,891			(5,789)		14,911		0001
Purchased Call/S&P 500 INDEX/SPXE17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/12/2026	1	5,575,000	6552.51		263,140		206,441		306,904			(58,794)		24,631		0001
Purchased Call/S&P 500 INDEX/SPXD05GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	2,422,583	.6851		93,833		82,104		100,145			(12,374)		11,271		0001
Purchased Call/S&P 500 INDEX/SPX013DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	1,800,709	6875.16		16,567		13,646		15,954			(2,950)		8,163		0001
Purchased Call/S&P 500 INDEX/SPXD059SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	4,928,509	.6715		200,059		154,189		206,789			(46,167)		21,583		0001
Purchased Call/S&P 500 INDEX/SPXD059SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	7,217,000	6654.72		178,982		140,523		195,740			(38,738)		31,942		0001
Purchased Call/S&P 500 INDEX/SPXD05AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,828,150	.6553		71,374		55,866		78,255			(15,619)		8,035		0001
Purchased Call/S&P 500 INDEX/SPXE17HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	1,638,128	.6553		70,093		55,017		75,888			(15,187)		7,199		0001
Purchased Call/S&P 500 INDEX/SPXD051SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	2,293,106	.6672		119,714		105,825		134,390			(14,142)		10,752		0001
Purchased Call/S&P 500 INDEX/SPXD05JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/23/2026	1	2,070,000	6602.99		73,071		65,623		82,978			(7,964)		9,796		0001
Purchased Call/S&P 500 INDEX/SPXD05BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	5,436,000	6735.13		321,811		258,867		335,720			(63,481)		24,352		0001
Purchased Call/S&P 500 INDEX/SPXD05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,152,534	.6664		60,434		48,482		63,152			(12,053)		5,128		0001
Purchased Call/S&P 500 INDEX/SPXD051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	3,549,131	.6637		146,279		130,838		167,463			(16,476)		16,693		0001
Purchased Call/S&P 500 INDEX/SPX013KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,906,956	6827.41		57,297		54,751		57,061			(2,991)		28,714		0001
Purchased Call/S&P 500 INDEX/SPXD051SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,421,000	6538.76		152,523		136,468		182,957			(17,133)		11,405		0001
Purchased Call/S&P 500 INDEX/SPXD05BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	2,451,000	6735.35		98,285		79,332		103,073			(19,118)		10,999		0001
Purchased Call/S&P 500 INDEX/SPXD05DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	6,995,000	6791.69		347,652		284,881		350,087			(64,946)		31,496		0001
Purchased Call/S&P 500 INDEX/SPXD05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	5,482,195	.6734		216,754		190,792		243,645			(26,419)		25,545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	3,548,384	6851.97		45,774		38,586		44,966			(7,274)		16,271		0001
Purchased Call/S&P 500 INDEX/SPXD059SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	2,277,601	.6735		86,365		67,600		96,605			(18,900)		10,010		0001
Purchased Call/S&P 500 INDEX/SPXD05KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	2,339,000	6812.63		80,696		74,249		81,599			(6,633)		11,204		0001
Purchased Call/S&P 500 INDEX/SPX013FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	01/08/2026	1	6,700,000	.6300		34,010		4,177		238			(29,622)		4,959		0001
Purchased Call/S&P 500 INDEX/SPXD05BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	2,520,000	6735.13		103,824		83,517		108,551			(20,480)		11,289		0001
Purchased Call/S&P 500 INDEX/SPXD05CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	1,365,576	.6728		57,445		46,884		59,661			(10,919)		6,128		0001
Purchased Call/S&P 500 INDEX/SPX013KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	5,830,762	6827.41		122,446		117,004		122,009			(6,391)		28,344		0001
Purchased Call/S&P 500 INDEX/SPX013MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/22/2026	1	5,193,260	.6878		173,612		170,727		164,246			(3,816)		25,644		0001
Purchased Call/S&P 500 INDEX/SPXD05DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,562,000	6791.69		116,315		95,314		117,402			(21,729)		11,536		0001
Purchased Call/S&P 500 INDEX/SPXE17HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	09/22/2026	1	3,791,983	.6688		153,294		118,679		167,964			(34,860)		16,155		0001
Purchased Call/S&P 500 INDEX/SPXD058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	374,993	.6716		19,076		14,559		19,771			(4,544)		1,627		0001
Purchased Call/S&P 500 INDEX/SPX013GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	1,479,529	6850.92		12,428		10,785		12,335			(1,668)		6,883		0001
Purchased Call/S&P 500 INDEX/SPXD05HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/16/2026	1	2,821,662	.6734		101,666		89,590		113,766			(12,289)		13,210		0001
Purchased Call/S&P 500 INDEX/SPXE17GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	4,201,000	6714.59		160,898		123,666		171,144			(37,469)		18,397		0001
Purchased Call/S&P 500 INDEX/SPXD05HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	5,811,537	.6734		179,176		157,715		200,425			(21,839)		27,080		0001
Purchased Call/S&P 500 INDEX/SPXD05KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	1,701,991	6812.63		26,551		24,430		26,774			(2,182)		8,153		0001
Purchased Call/S&P 500 INDEX/SPXE17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	2,833,000	6728.8		86,123		74,228		91,024			(12,672)		13,117		0001
Purchased Call/S&P 500 INDEX/SPXE17MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	3,084,000	6737.49		75,558		66,139		80,320			(9,936)		14,370		0001
Purchased Call/S&P 500 INDEX/SPXD05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	2,565,191	.6841		86,524		81,743		82,945			(4,992)		12,433		0001
Purchased Call/S&P 500 INDEX/SPXD059SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	9,406,407	.6749		391,561		305,396		411,075			(89,284)		41,267		0001
Purchased Call/S&P 500 INDEX/SPXD05NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,127,000	6827.41		132,725		126,875		131,166			(6,871)		10,384		0001
Purchased Call/S&P 500 INDEX/SPXE17ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/16/2026	1	4,526,000	6664.01		207,743		166,195		226,906			(42,804)		20,137		0001
Purchased Call/S&P 500 INDEX/SPXD05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	8,021,000	6664.01		345,705		276,564		376,219			(71,230)		35,686		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	10/02/2025	10/01/2026	1	302,420	.6711		15,255		11,569		15,789			(3,772)		1,310		0001
Purchased Call/S&P 500 INDEX/SPX013GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	4,070,000	6728.8		62,271		53,598		65,189			(9,238)		18,754		0001
Purchased Call/S&P 500 INDEX/SPXD05JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,895,400	.6539		151,471		135,903		168,361			(16,645)		13,640		0001
Purchased Call/S&P 500 INDEX/SPX013HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	1	7,100,635	6602.99		68,166		61,160		75,053			(7,491)		33,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	2,560,000	6878.49		41,984		41,059		40,302			(1,035)		12,641		0001
Purchased Call/S&P 500 INDEX/SPXE17JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	2,214,000	6851.97		118,670		100,036		113,758			(18,857)		10,152		0001
Purchased Call/S&P 500 INDEX/SPX013I5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	2,485,529	6705.12		44,242		39,855		47,247			(4,485)		11,781		0001
Purchased Call/S&P 500 INDEX/SPXD05ASI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	2,981,766	.6645		152,366		120,378		165,681			(32,231)		13,220		0001
Purchased Call/S&P 500 INDEX/SPXE17HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	2,872,000	6671.06		115,167		91,055		125,751			(24,296)		12,756		0001
Purchased Call/S&P 500 INDEX/SPXD05NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	2,861,000	6827.41		101,566		97,089		101,219			(5,258)		13,968		0001
Purchased Call/S&P 500 INDEX/SPXD05JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	1,786,192	.6766		93,609		85,765		92,289			(8,533)		8,479		0001
Purchased Call/S&P 500 INDEX/SPX013DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,276,000	6822.34		29,133		24,371		29,296			(4,949)		10,369		0001
Purchased Call/S&P 500 INDEX/SPXE17JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2025	10/30/2026	1	8,404,000	6840.2		400,030		335,581		389,307			(67,038)		38,285		0001
Purchased Call/S&P 500 INDEX/SPXD05NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	5,115,000	6827.41		275,699		263,445		273,809			(14,391)		24,864		0001
Purchased Call/S&P 500 INDEX/SPXD05GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	2,343,157	.6851		106,170		92,899		112,915			(14,000)		10,901		0001
Purchased Call/S&P 500 INDEX/SPX013JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	3,223,882	6849.72		30,304		28,050		29,846			(2,325)		15,489		0001
Purchased Call/S&P 500 INDEX/SPXD05KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	6,958,000	6829.37		247,009		227,956		247,353			(19,625)		33,379		0001
Purchased Call/S&P 500 INDEX/SPX013DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	2,883,266	6890.59		61,990		51,402		59,785			(10,700)		13,113		0001
Purchased Call/S&P 500 INDEX/SPX013MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	3,286,991	6878.49		42,731		41,789		40,980			(1,054)		16,231		0001
Purchased Call/S&P 500 INDEX/SPXD05CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	4,598,000	6738.44		114,950		93,934		119,676			(21,730)		20,703		0001
Purchased Call/S&P 500 INDEX/SPXE17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	3,221,000	6629.07		147,844		117,947		164,912			(30,784)		14,331		0001
Purchased Call/S&P 500 INDEX/SPXD05LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	3,260,000	6846.51		94,214		88,504		93,364			(5,937)		15,778		0001
Purchased Call/S&P 500 INDEX/SPXE17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	3,028,000	6728.8		138,077		119,005		146,104			(20,316)		14,020		0001
Purchased Call/S&P 500 INDEX/SPXD05QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	16,518,000	6929.94		781,301		776,949		728,046			(10,762)		81,794		0001
Purchased Call/S&P 500 INDEX/SPXE17HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	2,034,000	6671.06		71,190		56,285		77,597			(15,018)		9,034		0001
Purchased Call/S&P 500 INDEX/SPXD05BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/20/2026	1	3,199,187	.6735		107,141		86,423		111,225			(20,898)		14,332		0001
Purchased Call/S&P 500 INDEX/SPXD05KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	11/27/2026	1	1,295,333	.6849		63,535		58,565		62,710			(5,118)		6,168		0001
Purchased Call/S&P 500 INDEX/SPXD05LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	5,172,481	.6867		249,292		234,015		245,404			(15,883)		24,887		0001
Purchased Call/S&P 500 INDEX/SPXD05JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	9,790,000	6602.99		442,508		397,028		506,737			(48,627)		46,119		0001
Purchased Call/S&P 500 INDEX/SPXD05LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/07/2026	1	3,770,864	.6869		122,443		115,002		121,373			(7,737)		18,224		0001
Purchased Call/S&P 500 INDEX/SPXE17KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	3,175,000	6720.32		104,775		89,683		111,703			(15,788)		14,630		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE171S\W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	2,139,000	6890.89		82,779		68,413		78,448			(14,515)		9,712		0001
Purchased Call/S&P 500 INDEX/SPXE17JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	5,646,000	6851.97		345,535		291,278		326,152			(54,907)		25,890		0001
Purchased Call/S&P 500 INDEX/SPXD05MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	9,038,000	6886.68		479,918		453,476		452,862			(27,612)		43,871		0001
Purchased Call/S&P 500 INDEX/SPXD05QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	1,342,906	.6928		55,425		55,270		52,698			(308)		6,650		0001
Purchased Call/S&P 500 INDEX/SPXE17FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	3,899,372	.6688		220,252		165,493		231,094			(55,063)		16,862		0001
Purchased Call/S&P 500 INDEX/SPXE171SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	3,601,000	6791.69		91,826		75,383		93,284			(17,014)		16,296		0001
Purchased Call/S&P 500 INDEX/SPXD05LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	3,224,706	.6847		105,443		99,326		104,026			(6,373)		15,607		0001
Purchased Call/S&P 500 INDEX/SPXE17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	4,875,887	.6688		209,464		157,387		220,128			(52,366)		21,084		0001
Purchased Call/S&P 500 INDEX/SPXB216SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	5,111,215	.6603		268,643		241,704		289,842			(27,534)		24,078		0001
Purchased Call/S&P 500 INDEX/SPXD05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	1,231,803	.6813		58,165		53,666		57,722			(4,634)		5,900		0001
Purchased Call/S&P 500 INDEX/SPXD05CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	3,009,000	6738.44		181,142		148,024		188,885			(34,243)		13,549		0001
Purchased Call/S&P 500 INDEX/SPXD05KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	2,028,894	6829.37		32,057		29,584		32,267			(2,547)		9,733		0001
Purchased Call/S&P 500 INDEX/SPXD05ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	2,428,000	6664.01		148,108		118,486		161,854			(30,517)		10,802		0001
Purchased Call/S&P 500 INDEX/SPXD05QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	6,405,000	6929.94		274,775		273,244		256,641			(3,785)		31,716		0001
Purchased Call/S&P 500 INDEX/SPXD05LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	4,578,778	.6866		188,795		177,226		186,877			(12,029)		22,031		0001
Purchased Call/S&P 500 INDEX/SPXE17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	3,003,000	6850.92		107,808		93,552		107,270			(14,473)		13,971		0001
Purchased Call/S&P 500 INDEX/SPX0138SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2025	10/06/2026	1	3,702,000	6740.28		48,126		36,857		49,658			(11,339)		16,183		0001
Purchased Call/S&P 500 INDEX/SPX013AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	2,853,000	6654.72		36,804		28,895		39,650			(7,966)		12,627		0001
Purchased Call/S&P 500 INDEX/SPXE17JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	7,271,133	.6840		237,974		200,190		233,529			(38,234)		33,124		0001
Purchased Call/S&P 500 INDEX/SPX0139SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,776,704	6552.51		27,489		21,566		30,207			(6,142)		12,268		0001
Purchased Call/S&P 500 INDEX/SPXE17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	543,393	.6655		27,595		21,726		30,201			(5,913)		2,405		0001
Purchased Call/S&P 500 INDEX/SPXD05HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	2,253,000	6734.11		141,714		124,536		149,460			(18,149)		10,548		0001
Purchased Call/S&P 500 INDEX/SPXD05HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	4,136,299	6617.32		64,940		57,426		72,054			(7,650)		19,425		0001
Purchased Call/S&P 500 INDEX/SPXE17JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	10,364,000	6851.97		575,202		484,881		549,468			(91,402)		47,525		0001
Purchased Call/S&P 500 INDEX/SPXD05LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	2,312,611	6846.51		99,442		93,415		97,923			(6,266)		11,193		0001
Purchased Call/S&P 500 INDEX/SPXD05NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,815,000	6827.41		111,193		106,251		110,900			(5,804)		13,684		0001
Purchased Call/S&P 500 INDEX/SPX013DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	3,647,000	6875.16		47,046		38,752		45,628			(8,378)		16,532		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	09/18/2026	1	2,700,925	.6620		115,729		89,552		125,069			(26,364)		11,420		0001
Purchased Call/S&P 500 INDEX/SPXD05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	6,430,000	6834.5		147,890		144,193		147,605			(4,875)		31,572		0001
Purchased Call/S&P 500 INDEX/SPXD05PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	2,556,000	6834.5		151,826		148,062		150,996			(4,964)		12,604		0001
Purchased Call/S&P 500 INDEX/SPXE17ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	1,886,950	6791.69		38,305		31,446		38,841			(7,097)		8,539		0001
Purchased Call/S&P 500 INDEX/SPXE17HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	2,242,641	.6655		75,616		59,532		82,085			(16,203)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXD05AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	2,752,000	6664.01		165,670		132,536		180,867			(34,135)		12,244		0001
Purchased Call/S&P 500 INDEX/SPX013ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	3,467,000	6840.2		96,383		80,854		95,562			(16,152)		15,794		0001
Purchased Call/S&P 500 INDEX/SPX013ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	3,432,000	6840.2		122,179		102,495		120,528			(20,475)		15,635		0001
Purchased Call/S&P 500 INDEX/SPXD05QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	2,319,000	6905.74		83,948		83,717		80,589			(460)		11,563		0001
Purchased Call/S&P 500 INDEX/SPX0139SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	5,339,000	6552.51		69,407		54,452		78,227			(15,508)		23,589		0001
Purchased Call/S&P 500 INDEX/SPX0139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,614,228	6552.51		46,010		36,097		51,414			(10,280)		11,550		0001
Purchased Call/S&P 500 INDEX/SPXE17MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	3,758,000	6538.76		112,740		100,873		130,662			(12,664)		17,703		0001
Purchased Call/S&P 500 INDEX/SPXD05NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	3,767,000	6774.76		93,045		90,467		95,836			(3,314)		18,497		0001
Purchased Call/S&P 500 INDEX/SPXB217SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	1,882,514	.6887		79,325		75,579		75,281			(4,359)		9,138		0001
Purchased Call/S&P 500 INDEX/SPX0139S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/07/2026	1	2,010,192	.6723		78,012		60,797		81,811			(17,837)		8,803		0001
Purchased Call/S&P 500 INDEX/SPX013ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	2,258,201	6671.06		29,131		23,032		31,152			(6,145)		10,030		0001
Purchased Call/S&P 500 INDEX/SPX013AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,058,845	.6738		94,255		73,776		106,289			(21,233)		13,443		0001
Purchased Call/S&P 500 INDEX/SPXD05CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	2,128,000	6738.44		126,403		103,293		131,801			(23,895)		9,582		0001
Purchased Call/S&P 500 INDEX/SPXD05NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,862,000	6827.41		105,894		101,188		105,626			(5,527)		13,912		0001
Purchased Call/S&P 500 INDEX/SPXE17MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	4,670,000	6737.49		210,617		184,363		224,300			(27,698)		21,761		0001
Purchased Call/S&P 500 INDEX/SPX0139SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	7,747,715	6715.79		108,468		82,770		112,756			(26,304)		33,808		0001
Purchased Call/S&P 500 INDEX/SPXE17MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	2,203,000	6850.92		66,090		57,351		65,845			(8,872)		10,249		0001
Purchased Call/S&P 500 INDEX/SPXE17MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	3,571,000	6850.92		151,768		131,699		149,893			(20,374)		16,613		0001
Purchased Call/S&P 500 INDEX/SPXD05ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	8,855,081	.6644		382,174		301,939		414,444			(80,845)		39,261		0001
Purchased Call/S&P 500 INDEX/SPXD05LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	3,803,000	6840.51		175,318		165,176		172,812			(10,567)		18,433		0001
Purchased Call/S&P 500 INDEX/SPXE17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	2,292,204	6538.76		28,882		25,842		32,934			(3,244)		10,798		0001
Purchased Call/S&P 500 INDEX/SPXD05QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	3,698,077	6905.74		78,769		78,552		75,633			(432)		18,440		0001
Purchased Call/S&P 500 INDEX/SPXE17NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	6,791,000	6538.76		308,311		275,858		362,653			(34,632)		31,991		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	3,158,211	.6901		29,687		28,289		28,503			(1,627)		15,352		0001
Purchased Call/S&P 500 INDEX/SPX013DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	2,797,000	6822.34		86,987		72,770		87,067			(14,776)		12,742		0001
Purchased Call/S&P 500 INDEX/SPX013BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	2,220,284	6629.07		35,525		28,341		38,674			(7,397)		9,878		0001
Purchased Call/S&P 500 INDEX/SPX013MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/23/2026	1	3,234,877	.6897		106,336		105,448		99,688			(2,045)		15,996		0001
Purchased Call/S&P 500 INDEX/SPX013BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	2,918,603	6664.01		48,741		39,073		52,052			(9,961)		13,052		0001
Purchased Call/S&P 500 INDEX/SPXE17KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	3,115,000	6771.55		155,127		131,196		159,581			(24,225)		14,307		0001
Purchased Call/S&P 500 INDEX/SPXD050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/18/2025	12/17/2026	1	2,498,357	.6721		50,388		48,988		51,527			(1,800)		12,250		0001
Purchased Call/S&P 500 INDEX/SPXE171S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	1,893,628	.6644		73,331		58,419		82,277			(15,353)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXB214SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	5,956,065	.6822		252,836		212,102		248,420			(42,371)		27,133		0001
Purchased Call/S&P 500 INDEX/SPXD05NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/12/2025	12/14/2026	1	2,939,000	6827.41		174,871		167,163		172,994			(9,053)		14,349		0001
Purchased Call/S&P 500 INDEX/SPX0138SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	2,105,719	6714.59		27,374		21,040		28,571			(6,375)		9,222		0001
Purchased Call/S&P 500 INDEX/SPX013A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	4,440,000	6552.51		111,888		87,780		126,573			(24,999)		19,617		0001
Purchased Call/S&P 500 INDEX/SPXD05MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/12/2025	12/08/2026	1	1,224,657	.6845		50,737		48,463		49,824			(2,670)		5,927		0001
Purchased Call/S&P 500 INDEX/SPX0131$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	2,679,288	.6766		90,613		82,788		90,930			(8,713)		12,719		0001
Purchased Call/S&P 500 INDEX/SPX0139SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,085,388	6552.51		56,154		43,953		62,841			(12,650)		13,560		0001
Purchased Call/S&P 500 INDEX/SPX013GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	1,919,883	6832.43		18,623		16,102		18,580			(2,602)		8,904		0001
Purchased Call/S&P 500 INDEX/SPX013KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	2,216,555	.6901		36,573		34,851		35,120			(2,004)		10,775		0001
Purchased Call/S&P 500 INDEX/SPX013LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	3,995,385	6827.41		61,129		58,435		60,865			(3,165)		19,506		0001
Purchased Call/S&P 500 INDEX/SPX0138S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	2,396,499	6715.35		43,137		32,741		44,975			(10,637)		10,401		0001
Purchased Call/S&P 500 INDEX/SPX0131SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/20/2026	1	1,700,078	.6539		61,633		55,763		63,847			(6,163)		8,009		0001
Purchased Call/S&P 500 INDEX/SPX013CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/16/2026	1	2,132,483	.6664		73,610		59,052		76,427			(14,681)		9,488		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2025	10/09/2026	1	2,998,000	6735.11		172,685		134,790		179,976			(39,268)		13,176		0001
Purchased Call/S&P 500 INDEX/SPXD05KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/02/2025	12/01/2026	1	11,969,791	.6813		397,996		367,211		396,929			(31,708)		57,337		0001
Purchased Call/S&P 500 INDEX/SPXD05LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/08/2025	12/08/2026	1	4,418,000	6846.51		209,855		197,137		206,312			(13,224)		21,383		0001
Purchased Call/S&P 500 INDEX/SPXD05LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/09/2025	12/09/2026	1	1,982,262	6840.51		31,716		29,881		31,326			(1,912)		9,608		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/18/2025	12/18/2026	1	4,075,000	6774.76		128,770		125,203		133,062			(4,586)		20,009		0001
Purchased Call/S&P 500 INDEX/SPX013ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	2,888,000	6629.07		37,255		29,722		40,502			(7,757)		12,849		0001
Purchased Call/S&P 500 INDEX/SPXD05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/30/2025	10/29/2026	1	2,770,017	.6891		103,145		86,241		101,081			(17,569)		12,598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	3,523,000	6929.94		87,370		86,884		82,273			(1,203)		17,445		0001
Purchased Call/S&P 500 INDEX/SPX013JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	2,935,317	6849.72		57,826		53,525		57,313			(4,436)		14,102		0001
Purchased Call/S&P 500 INDEX/SPX0139SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	8,545,000	6552.51		212,771		166,542		240,837			(47,932)		37,554		0001
Purchased Call/S&P 500 INDEX/SPX013DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	1,479,278	6822.34		13,905		11,633		13,935			(2,362)		6,739		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	6,971,000	6664.01		90,623		72,498		96,461			(18,672)		31,015		0001
Purchased Call/S&P 500 INDEX/SPX013BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	6,264,666	6664.01		61,394		49,115		65,444			(12,650)		27,872		0001
Purchased Call/S&P 500 INDEX/SPX013BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	3,540,000	6753.72		46,020		35,498		47,160			(10,591)		15,530		0001
Purchased Call/S&P 500 INDEX/SPX013MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/18/2026	1	2,433,082	.6835		81,752		79,930		78,966			(2,038)		11,947		0001
Purchased Call/S&P 500 INDEX/SPXD05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/10/2025	11/06/2026	1	3,964,062	.6728		177,636		153,323		177,173			(25,095)		18,266		0001
Purchased Call/S&P 500 INDEX/SPXD05GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/13/2025	11/13/2026	1	3,213,000	6737.49		152,296		133,312		161,731			(20,028)		14,971		0001
Purchased Call/S&P 500 INDEX/SPXD05KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/02/2025	12/01/2026	1	3,113,372	.6813		122,604		113,121		122,087			(9,768)		14,913		0001
Purchased Call/S&P 500 INDEX/SPXD050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/18/2025	12/16/2026	1	3,223,882	.6801		131,265		127,608		135,776			(4,701)		15,785		0001
Purchased Call/S&P 500 INDEX/SPX013BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	4,818,998	6715.35		62,647		47,549		65,421			(15,447)		20,914		0001
Purchased Call/S&P 500 INDEX/SPX013ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	6,878,201	6840.2		141,691		118,863		141,196			(23,745)		31,334		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/22/2026	1	2,110,311	.6699		87,312		71,503		88,303			(16,356)		9,486		0001
Purchased Call/S&P 500 INDEX/SPX013LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	5,150,772	6827.41		65,930		63,024		65,813			(3,413)		25,147		0001
Purchased Call/S&P 500 INDEX/SPX013NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	5,396,000	6905.74		132,742		132,376		127,940			(727)		26,906		0001
Purchased Call/S&P 500 INDEX/SPX915HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	13,129,459	.6735		555,364		447,974		571,627			(108,327)		58,817		0001
Purchased Call/S&P 500 INDEX/SPXD05FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/30/2025	10/29/2026	1	6,159,421	.6891		247,214		206,698		241,542			(42,108)		28,013		0001
Purchased Call/S&P 500 INDEX/SPXD05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/30/2025	10/29/2026	1	4,369,650	.6891		204,316		170,831		197,837			(34,801)		19,873		0001
Purchased Call/S&P 500 INDEX/SPXD05DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/27/2025	10/27/2026	1	3,324,000	6875.16		177,834		146,480		166,066			(31,669)		15,068		0001
Purchased Call/S&P 500 INDEX/SPX013NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	4,892,959	6929.94		63,119		62,771		59,508			(860)		24,364		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2025	10/09/2026	1	3,294,000	6735.11		195,334		152,469		203,265			(44,418)		14,477		0001
Purchased Call/S&P 500 INDEX/SPX013JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	2,716,109	6870.4		24,717		23,151		24,054			(1,751)		13,126		0001
Purchased Call/S&P 500 INDEX/SPXD05KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/03/2025	12/02/2026	1	3,346,391	.6829		132,261		122,396		130,058			(10,174)		16,053		0001
Purchased Call/S&P 500 INDEX/SPX013FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	2,168,211	6796.29		32,523		27,595		32,993			(4,990)		9,975		0001
Purchased Call/S&P 500 INDEX/SPX013ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	7,113,918	6849.09		70,428		64,559		68,172			(6,385)		33,872		0001
Purchased Call/S&P 500 INDEX/SPXB217SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	5,460,837	6850		270,502		252,468		266,261			(20,065)		26,236		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	4,458,366	.6796		145,002		124,057		151,212			(21,910)		20,511		0001
Purchased Call/S&P 500 INDEX/SPXD05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	5,161,000	6734.11		182,183		159,916		194,313			(23,524)		24,048		0001
Purchased Call/S&P 500 INDEX/SPXD05HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	2,922,421	6617.32		28,055		24,809		30,895			(3,305)		13,724		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2025	10/08/2026	1	4,841,902	.6753		258,808		201,856		272,394			(59,014)		21,242		0001
Purchased Call/S&P 500 INDEX/SPX013NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/26/2025	12/28/2026	1	3,807,809	6929.94		83,391		82,932		78,679			(1,136)		18,961		0001
Purchased Call/S&P 500 INDEX/SPXD05FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	7,697,000	6720.32		331,741		283,955		353,618			(49,988)		35,467		0001
Purchased Call/S&P 500 INDEX/SPXD05ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	1	3,829,464	.6875		143,706		118,696		135,152			(25,267)		17,359		0001
Purchased Call/S&P 500 INDEX/SPX013BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/03/2025	10/05/2026	1	2,283,093	6715.79		21,004		16,028		21,881			(5,094)		9,963		0001
Purchased Call/S&P 500 INDEX/SPX013JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/05/2025	12/04/2026	1	4,191,000	6870.4		61,608		57,672		60,042			(4,401)		20,165		0001
Purchased Call/S&P 500 INDEX/SPXD05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,289,632	6720.32		29,536		25,282		30,988			(4,451)		10,550		0001
Purchased Call/S&P 500 INDEX/SPX013MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/24/2025	12/24/2026	1	7,393,234	6932.05		184,831		183,291		172,436			(3,545)		36,610		0001
Purchased Call/S&P 500 INDEX/SPXD05GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	2,734,000	6850.92		166,227		144,247		159,247			(22,315)		12,719		0001
Purchased Call/S&P 500 INDEX/SPX013CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/22/2025	10/22/2026	1	3,873,994	6699.4		49,975		40,475		52,767			(9,584)		17,414		0001
Purchased Call/S&P 500 INDEX/SPXD05HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	6,027,000	6672.41		282,666		249,182		311,496			(34,075)		28,260		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/22/2026	1	930,674	.6705		49,654		40,664		50,031			(9,302)		4,183		0001
Purchased Call/S&P 500 INDEX/SPXD05GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	2,605,208	6846.61		50,541		43,719		50,396			(6,923)		12,101		0001
Purchased Call/S&P 500 INDEX/SPXD05KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	1,966,000	6849.72		104,984		97,176		102,851			(8,054)		9,445		0001
Purchased Call/S&P 500 INDEX/SPXD05DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	3,558,846	.6792		143,733		118,109		139,405			(25,880)		16,024		0001
Purchased Call/S&P 500 INDEX/SPX013FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/05/2025	11/05/2026	1	3,239,607	6796.29		41,791		35,459		42,199			(6,412)		14,904		0001
Purchased Call/S&P 500 INDEX/SPX013NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/30/2025	12/30/2026	1	2,866,420	6896.24		28,091		28,091		27,394			(77)		14,312		0001
Purchased Call/S&P 500 INDEX/SPX013NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/26/2025	12/24/2026	1	2,286,000	6929.94		72,466		72,062		68,102			(998)		11,320		0001
Purchased Call/S&P 500 INDEX/SPXD05LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	7,823,000	6840.51		413,837		389,896		406,315			(24,944)		37,918		0001
Purchased Call/S&P 500 INDEX/SPXD05LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	2,197,730	.6847		87,473		82,398		86,097			(5,287)		10,637		0001
Purchased Call/S&P 500 INDEX/SPXE17PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	1	3,094,000	6870.4		102,102		95,579		99,515			(7,293)		14,887		0001
Purchased Call/S&P 500 INDEX/SPXD05JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	1,308,963	.6539		76,182		68,353		84,936			(8,372)		6,166		0001
Purchased Call/S&P 500 INDEX/SPXE17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	1	2,402,990	6765.88		41,572		37,667		43,239			(4,100)		11,407		0001
Purchased Call/S&P 500 INDEX/SPXE17RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	2,129,000	6834.5		118,160		115,206		117,764			(3,895)		10,454		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	5,722,321	6728.8		73,246		63,129		76,804			(10,777)		26,495		0001
Purchased Call/S&P 500 INDEX/SPXE17RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	4,797,000	6834.5		294,536		287,172		293,274			(9,710)		23,554		0001
Purchased Call/S&P 500 INDEX/SPXD05MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,742,610	6886.68		26,878		25,397		25,852			(1,546)		13,313		0001
Purchased Call/S&P 500 INDEX/SPXD05MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	3,555,000	6886.68		124,070		117,234		119,097			(7,138)		17,256		0001
Purchased Call/S&P 500 INDEX/SPX013HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	7,444,000	6734.11		94,539		82,984		99,542			(12,207)		34,686		0001
Purchased Call/S&P 500 INDEX/SPX013CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	5,158,239	6791.69		50,551		41,424		50,989			(9,444)		23,226		0001
Purchased Call/S&P 500 INDEX/SPX013CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	5,230,000	6791.69		84,203		69,000		84,726			(15,730)		23,549		0001
Purchased Call/S&P 500 INDEX/SPXE17QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	3,114,653	6774.76		72,260		70,258		74,692			(2,574)		15,293		0001
Purchased Call/S&P 500 INDEX/SPXD05KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	11,351,000	6829.37		597,063		551,008		593,405			(47,438)		54,454		0001
Purchased Call/S&P 500 INDEX/SPXD05HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	3,101,000	6672.41		133,033		117,274		146,482			(16,037)		14,540		0001
Purchased Call/S&P 500 INDEX/SPX013GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	1	1,860,392	.6840		59,386		51,942		63,163			(7,853)		8,641		0001
Purchased Call/S&P 500 INDEX/SPXD05NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/15/2025	12/11/2026	1	2,266,700	.6827		74,776		71,652		74,963			(3,314)		11,019		0001
Purchased Call/S&P 500 INDEX/SPXE17RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	2,604,000	6834.5		73,172		71,343		73,118			(2,412)		12,786		0001
Purchased Call/S&P 500 INDEX/SPX013BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	4,166,000	6664.01		73,322		58,657		78,449			(15,107)		18,535		0001
Purchased Call/S&P 500 INDEX/SPXD05NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,347,259	6827.41		68,619		65,594		68,300			(3,552)		16,342		0001
Purchased Call/S&P 500 INDEX/SPX013FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	4,484,280	6796.29		43,498		36,907		44,163			(6,674)		20,630		0001
Purchased Call/S&P 500 INDEX/SPX013JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	1	3,085,935	6829.37		29,008		26,770		28,851			(2,305)		14,804		0001
Purchased Call/S&P 500 INDEX/SPX013NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	4,201,000	6929.94		89,481		88,983		84,461			(1,233)		20,803		0001
Purchased Call/S&P 500 INDEX/SPXJ00US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6IW8S6QX2D1J857QP30	11/07/2025	02/12/2026	1	6,700,000	.6300		41,740		19,055		9,443			(23,237)		11,498		0001
Purchased Call/S&P 500 INDEX/SPX013IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	2,133,030	6705.12		18,557		16,717		19,597			(1,881)		10,110		0001
Purchased Call/S&P 500 INDEX/SPXE17SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	3,232,000	6929.94		46,864		46,603		44,152			(646)		16,004		0001
Purchased Call/S&P 500 INDEX/SPXD05DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	2,789,000	6791.69		166,503		136,440		166,382			(31,105)		12,558		0001
Purchased Call/S&P 500 INDEX/SPXE17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	3,269,722	6870.4		65,721		61,557		64,351			(4,656)		15,802		0001
Purchased Call/S&P 500 INDEX/SPX013DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	01/08/2026	1	3,425,000	.6250		23,090		2,276		205			(20,560)		2,535		0001
Purchased Call/S&P 500 INDEX/SPXE17PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	6,005,000	6870.4		284,637		266,452		275,359			(20,331)		28,893		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2025	10/06/2026	1	1,230,547	.6740		60,037		46,106		64,041			(14,020)		5,379		0001
Purchased Call/S&P 500 INDEX/SPXE17NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	3,789,000	6602.99		104,955		94,168		118,959			(11,534)		17,849		0001
Purchased Call/S&P 500 INDEX/SPXE17PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	3,058,000	6870.4		75,838		71,033		73,994			(5,373)		14,779		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	4,791,000	6822.34		121,212		101,402		121,458			(20,589)		21,826		0001
Purchased Call/S&P 500 INDEX/SPX013FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	3,255,865	6796.29		68,373		58,014		69,399			(10,490)		14,979		0001
Purchased Call/S&P 500 INDEX/SPX013JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	6,481,011	6870.4		58,977		55,209		57,410			(4,213)		31,183		0001
Purchased Call/S&P 500 INDEX/SPX013ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	6,627,000	6840.2		163,687		137,315		162,520			(27,431)		30,190		0001
Purchased Call/S&P 500 INDEX/SPX013BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	2,972,383	6735.13		29,129		23,432		30,148			(5,746)		13,316		0001
Purchased Call/S&P 500 INDEX/SPXD05NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	2,460,454	6774.76		44,288		43,061		45,441			(1,577)		12,081		0001
Purchased Call/S&P 500 INDEX/SPXB213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	198,401	6716		9,821		7,516		10,475			(2,319)		861		0001
Purchased Call/S&P 500 INDEX/SPXD05FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	2,729,000	6720.32		162,648		139,220		173,151			(24,509)		12,575		0001
Purchased Call/S&P 500 INDEX/SPX013QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	2,440,220	6845.5		40,508		40,508		39,846					12,201		0001
Purchased Call/S&P 500 INDEX/SPXD05ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	2,706,000	6822.34		168,043		140,579		163,100			(28,544)		12,327		0001
Purchased Call/S&P 500 INDEX/SPXD05HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	2,051,000	6734.11		110,344		96,969		117,065			(14,131)		9,602		0001
Purchased Call/S&P 500 INDEX/SPX013GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	3,665,000	6832.43		46,912		40,562		46,891			(6,555)		16,997		0001
Purchased Call/S&P 500 INDEX/SPXE17PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	11,451,000	6901		545,068		519,400		513,291			(29,867)		55,664		0001
Purchased Call/S&P 500 INDEX/SPXD05JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	2,121,000	6849.09		83,992		76,992		82,153			(7,615)		10,099		0001
Purchased Call/S&P 500 INDEX/SPXE170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	2,100,000	6774.76		82,530		80,244		85,676			(2,939)		10,311		0001
Purchased Call/S&P 500 INDEX/SPX013BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	2,852,000	6664.01		77,004		61,603		82,931			(15,866)		12,689		0001
Purchased Call/S&P 500 INDEX/SPXD05KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	2,405,312	6813		121,278		111,898		120,122			(9,662)		11,522		0001
Purchased Call/S&P 500 INDEX/SPXD05HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	6,818,000	6734.11		366,127		321,378		389,333			(47,275)		31,769		0001
Purchased Call/S&P 500 INDEX/SPXE17PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	1	3,046,000	6901		98,995		94,333		94,530			(5,424)		14,807		0001
Purchased Call/S&P 500 INDEX/SPX013AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	5,155,000	6644.31		66,500		52,394		71,910			(14,211)		22,856		0001
Purchased Call/S&P 500 INDEX/SPX013NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	3,303,000	6929.94		104,375		103,800		98,460			(1,422)		16,447		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	5,353,489	6817		263,115		252,939		268,425			(10,843)		26,174		0001
Purchased Call/S&P 500 INDEX/SPX013ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	3,262,066	6812.61		30,663		28,016		30,754			(2,948)		15,485		0001
Purchased Call/S&P 500 INDEX/SPXD059SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	2,552,260	6747		125,271		97,704		131,281			(28,565)		11,197		0001
Purchased Call/S&P 500 INDEX/SPXD050S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	2,310,000	6774.76		85,008		82,653		88,063			(3,028)		11,342		0001
Purchased Call/S&P 500 INDEX/SPX013BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	3,103,200	6664.01		66,719		53,485		71,547			(13,635)		13,878		0001
Purchased Call/S&P 500 INDEX/SPX0137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	2,783,231	6711.2		26,719		20,094		27,668			(6,661)		12,057		0001
Purchased Call/S&P 500 INDEX/SPXD050S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	3,210,201	6801		100,914		98,103		104,036			(3,614)		15,718		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05D5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	3,314,000	6875.16		167,026		137,578		156,869			(29,744)		15,022		0001
Purchased Call/S&P 500 INDEX/SPXD05JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	2,486,603	6813		98,094		89,874		96,893			(8,942)		11,804		0001
Purchased Call/S&P 500 INDEX/SPXE17NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/24/2026	1	2,775,920	6705		108,654		98,421		113,763			(10,746)		13,157		0001
Purchased Call/S&P 500 INDEX/SPXD05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,562,000	6886.68		113,240		107,001		108,050			(6,515)		12,436		0001
Purchased Call/S&P 500 INDEX/SPXE17PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	4,094,000	6816.51		151,478		145,219		152,317			(6,640)		20,016		0001
Purchased Call/S&P 500 INDEX/SPXD05GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	1	2,220,042	6727		86,793		74,914		86,528			(12,055)		10,230		0001
Purchased Call/S&P 500 INDEX/SPX013GP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	1	1,925,142	6840		75,932		66,414		80,526			(10,041)		8,942		0001
Purchased Call/S&P 500 INDEX/SPXD05NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	3,932,000	6827.41		169,862		162,375		169,047			(8,794)		19,197		0001
Purchased Call/S&P 500 INDEX/SPX013ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	3,907,000	6840.2		145,340		121,924		142,973			(24,356)		17,799		0001
Purchased Call/S&P 500 INDEX/SPXD05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	3,278,000	6672.41		111,780		98,539		122,610			(13,475)		15,370		0001
Purchased Call/S&P 500 INDEX/SPX013BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	2,713,000	6714.59		43,679		33,572		45,661			(10,172)		11,881		0001
Purchased Call/S&P 500 INDEX/SPXD05HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	3,044,000	6672.41		67,577		59,572		73,737			(8,146)		14,273		0001
Purchased Call/S&P 500 INDEX/SPX013ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	1,823,753	6840.2		16,231		13,638		15,881			(2,698)		8,349		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/08/2026	1	7,651,965	6754		297,016		231,656		314,172			(67,726)		33,570		0001
Purchased Call/S&P 500 INDEX/SPXD051SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	2,109,000	6538.76		115,573		103,408		137,104			(12,982)		9,935		0001
Purchased Call/S&P 500 INDEX/SPXD05FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/03/2026	1	2,309,114	6852		111,658		94,647		109,793			(17,226)		10,589		0001
Purchased Call/S&P 500 INDEX/SPXE17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	4,273,000	6870.4		120,071		112,400		117,384			(8,577)		20,560		0001
Purchased Call/S&P 500 INDEX/SPXE170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2025	12/03/2026	1	8,526,000	6849.72		209,740		194,139		208,802			(16,090)		40,962		0001
Purchased Call/S&P 500 INDEX/SPX013ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	2,722,114	6822		90,122		75,602		89,324			(15,103)		12,401		0001
Purchased Call/S&P 500 INDEX/SPXE17RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	6,013,000	6834.5		285,016		277,950		284,896			(9,319)		29,650		0001
Purchased Call/S&P 500 INDEX/SPX013CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	7,332,976	6791.69		95,329		78,117		95,854			(17,809)		33,018		0001
Purchased Call/S&P 500 INDEX/SPX0131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	2,388,255	6705.12		30,331		27,323		32,232			(3,075)		11,320		0001
Purchased Call/S&P 500 INDEX/SPX013JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	1	3,665,114	6812.63		35,552		32,711		35,695			(2,922)		17,556		0001
Purchased Call/S&P 500 INDEX/SPXE170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	2,235,161	6800.26		34,198		32,879		34,649			(1,405)		10,944		0001
Purchased Call/S&P 500 INDEX/SPXD05HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	2,452,000	6734.11		136,822		120,099		145,007			(17,667)		11,425		0001
Purchased Call/S&P 500 INDEX/SPXD05AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,571,051	6553		75,830		59,354		83,672			(16,594)		6,905		0001
Purchased Call/S&P 500 INDEX/SPX013ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	2,937,811	6671.06		27,909		22,066		29,599			(5,888)		13,048		0001
Purchased Call/S&P 500 INDEX/SPX013BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	3,230,000	6664.01		103,360		82,688		111,674			(21,297)		14,371		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0138SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	7,420,073	6715.79		73,459		55,910		76,105			(17,961)		32,203		0001
Purchased Call/S&P 500 INDEX/SPX013DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/23/2026	1	1,304,004	6792		44,813		36,927		42,902			(7,967)		5,871		0001
Purchased Call/S&P 500 INDEX/SPX0137SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	1,663,502	6711.2		21,792		16,389		22,623			(5,433)		7,206		0001
Purchased Call/S&P 500 INDEX/SPX013ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	6,255,878	6644.31		137,629		108,435		149,598			(29,411)		27,737		0001
Purchased Call/S&P 500 INDEX/SPXE17NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	3,977,000	6602.99		231,064		207,315		267,246			(25,392)		18,735		0001
Purchased Call/S&P 500 INDEX/SPXE17RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2026	1	3,214,000	6834.5		176,449		172,074		176,082			(5,769)		15,848		0001
Purchased Call/S&P 500 INDEX/SPXE17QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	3,406,000	6816.51		202,316		193,956		202,715			(8,869)		16,653		0001
Purchased Call/S&P 500 INDEX/SPX013ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	2,713,730	6671.06		58,888		46,559		63,241			(12,423)		12,053		0001
Purchased Call/S&P 500 INDEX/SPX013ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	3,243,497	6654.72		69,086		54,241		75,140			(14,953)		14,356		0001
Purchased Call/S&P 500 INDEX/SPXE17SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	5,865,000	6929.94		326,094		324,277		302,177			(4,492)		29,042		0001
Purchased Call/S&P 500 INDEX/SPX013DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/23/2026	1	1,502,672	.6738		67,696		55,783		64,722			(12,035)		6,766		0001
Purchased Call/S&P 500 INDEX/SPX013KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	01/21/2026	1	144,500	20		16,575		7,893		6,173			(8,664)		173		0001
Purchased Call/S&P 500 INDEX/SPX013HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	4,768,551	6734.11		60,561		53,220		63,748			(7,756)		22,325		0001
Purchased Call/S&P 500 INDEX/SPX013ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	2,931,000	6851.97		69,172		58,310		68,095			(10,992)		13,440		0001
Purchased Call/S&P 500 INDEX/SPX013HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	1	2,369,908	6538.76		21,329		19,084		23,876			(2,396)		11,164		0001
Purchased Call/S&P 500 INDEX/SPX013FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	3,170,800	6771.55		49,464		41,834		50,829			(7,725)		14,564		0001
Purchased Call/S&P 500 INDEX/SPX013GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	5,562,041	6734.11		53,396		46,869		56,175			(6,894)		25,917		0001
Purchased Call/S&P 500 INDEX/SPX013JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	2,690,000	6849.72		34,432		31,871		34,037			(2,641)		12,924		0001
Purchased Call/S&P 500 INDEX/SPX013MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	1,893,620	6932.05		25,185		24,975		23,549			(483)		9,377		0001
Purchased Call/S&P 500 INDEX/SPX013LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	4,211,000	6827.41		117,487		112,265		117,061			(6,133)		20,470		0001
Purchased Call/S&P 500 INDEX/SPX013KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	01/12/2026	1	3,440,000	.6000		5,560		1,853		311			(3,654)		3,119		0001
Purchased Call/S&P 500 INDEX/SPX013LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	2,800,396	6827.41		27,164		25,967		27,047			(1,406)		13,672		0001
Purchased Call/S&P 500 INDEX/SPX013NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	1,606,468	6929.94		14,619		14,538		13,827			(199)		7,999		0001
Purchased Call/S&P 500 INDEX/SPX013ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	2,653,890	.6822		103,665		86,963		102,224			(17,372)		12,090		0001
Purchased Call/S&P 500 INDEX/SPXD05A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,421,895	.6553		49,678		38,884		54,312			(10,871)		6,249		0001
Purchased Call/S&P 500 INDEX/SPXD05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	2,132,000	6664.01		92,955		74,518		101,135			(18,996)		9,535		0001
Purchased Call/S&P 500 INDEX/SPXD059$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	6,657,263	.6738		332,146		259,980		378,025			(74,824)		29,258		0001
Purchased Call/S&P 500 INDEX/SPXD059$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	1,718,968	6753.72		79,244		61,125		81,714			(18,237)		7,541		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	2,288,051	6791.69		21,736		17,844		21,876			(4,027)		10,354		0001
Purchased Call/S&P 500 INDEX/SPXE17SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	7,152,000	6929.94		439,848		437,398		405,533			(6,059)		35,415		0001
Purchased Call/S&P 500 INDEX/SPX013CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	2,554,592	6738.44		33,210		27,138		34,227			(6,278)		11,502		0001
Purchased Call/S&P 500 INDEX/SPX013ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	4,245,000	6840.2		134,567		112,886		132,854			(22,551)		19,338		0001
Purchased Call/S&P 500 INDEX/SPX013JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	1	1,320,834	6857.12		12,020		11,221		11,775			(889)		6,355		0001
Purchased Call/S&P 500 INDEX/SPX013FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/04/2026	1	2,607,047	.6772		88,292		74,878		88,181			(13,583)		11,974		0001
Purchased Call/S&P 500 INDEX/SPX0131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	1,160,510	6812.61		9,748		8,911		9,833			(932)		5,526		0001
Purchased Call/S&P 500 INDEX/SPX013MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	1,539,682	6909.79		14,165		13,930		13,369			(310)		7,614		0001
Purchased Call/S&P 500 INDEX/SPX013KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	4,249,001	.6898		136,543		130,474		133,761			(7,127)		20,655		0001
Purchased Call/S&P 500 INDEX/SPXD057SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	3,731,000	6711.2		192,147		144,507		202,758			(47,905)		16,163		0001
Purchased Call/S&P 500 INDEX/SPX013ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	2,521,453	6851.97		22,945		19,342		22,610			(3,646)		11,562		0001
Purchased Call/S&P 500 INDEX/SPX013MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	4,807,153	6878.49		47,591		46,542		45,330			(1,173)		23,738		0001
Purchased Call/S&P 500 INDEX/SPXD058SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	2,108,620	.6715		83,175		63,482		86,434			(19,815)		9,151		0001
Purchased Call/S&P 500 INDEX/SPX013MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	1,655,800	6909.79		22,022		21,657		20,810			(483)		8,188		0001
Purchased Call/S&P 500 INDEX/SPXD059SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	1	2,737,000	6735.11		89,500		69,860		93,674			(20,352)		12,029		0001
Purchased Call/S&P 500 INDEX/SPX013NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	3,694,000	6929.94		91,611		91,106		86,310			(1,248)		18,394		0001
Purchased Call/S&P 500 INDEX/SPXD05A5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/14/2025	09/18/2026	1	4,451,368	.6604		189,643		146,312		206,531			(43,635)		18,821		0001
Purchased Call/S&P 500 INDEX/SPXD05B5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	3,653,000	6735.13		169,134		136,053		176,944			(33,363)		16,365		0001
Purchased Call/S&P 500 INDEX/SPX013KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	1	974,929	6846.51		8,579		8,059		8,424			(541)		4,719		0001
Purchased Call/S&P 500 INDEX/SPX013JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	7,034,722	.6856		234,185		219,223		227,259			(16,727)		33,848		0001
Purchased Call/S&P 500 INDEX/SPX013OS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	1,661,257	6845.5		35,551		35,551		34,976					8,306		0001
Purchased Call/S&P 500 INDEX/SPX915HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/02/2026	1	15,507,000	6715.35		725,728		550,829		754,691			(178,947)		67,300		0001
Purchased Call/S&P 500 INDEX/SPX013MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/22/2026	1	3,095,321	.6878		125,973		123,879		119,156			(2,769)		15,285		0001
Purchased Call/S&P 500 INDEX/SPXD05B5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/14/2026	1	1,780,675	.6644		98,640		78,802		107,676			(20,436)		7,895		0001
Purchased Call/S&P 500 INDEX/SPXD059ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	2,346,000	6654.72		101,113		79,386		111,829			(21,885)		10,383		0001
Purchased Call/S&P 500 INDEX/SPXD057SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	1,563,000	6711.2		72,211		54,307		76,196			(18,003)		6,771		0001
Purchased Call/S&P 500 INDEX/SPXD05A5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	3,046,000	6664.01		175,145		140,116		191,157			(36,088)		13,552		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	3,939,968	.6735		217,030		175,063		223,708			(42,333)		17,650		0001
Purchased Call/S&P 500 INDEX/SPXD059S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	3,014,851	.6715		102,763		79,201		106,210			(23,714)		13,203		0001
Purchased Call/S&P 500 INDEX/SPXD05A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/13/2026	1	2,515,484	.6655		98,178		77,509		106,374			(20,826)		11,133		0001
Purchased Call/S&P 500 INDEX/SPXD059$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	9,563,000	6654.72		444,680		349,129		493,160			(96,246)		42,325		0001
Purchased Call/S&P 500 INDEX/SPXD058$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	2,520,000	6740.28		39,816		30,493		41,270			(9,381)		11,016		0001
Purchased Call/S&P 500 INDEX/SPX0130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	4,496,000	6896.24		108,803		108,803		105,553			(298)		22,449		0001
Purchased Call/S&P 500 INDEX/SPX915HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	09/30/2026	1	1,975,859	.6675		112,776		85,446		116,531			(27,961)		8,544		0001
Purchased Call/S&P 500 INDEX/SPXB214$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	2,785,793	6890.59		48,473		40,194		46,885			(8,367)		12,670		0001
Purchased Call/S&P 500 INDEX/SPXD058$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	3,559,369	.6716		120,299		91,816		124,979			(28,659)		15,448		0001
Purchased Call/S&P 500 INDEX/SPXB215$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	2,219,000	6538.76		134,250		120,118		160,597			(15,080)		10,453		0001
Purchased Call/S&P 500 INDEX/SPXB214$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	11/02/2026	1	5,446,000	6840.2		70,253		59,028		69,728			(11,677)		24,932		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/18/2025	10/27/2026	1	6,750,000	.6850		484,190		468,520		504,512			(20,110)		30,598		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/22/2026	1	1,526,341	.6705		69,726		57,101		70,441			(13,062)		6,861		0001
Purchased Call/S&P 500 INDEX/SPXB217$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	3,316,946	6846.51		198,353		186,332		193,232			(12,499)		16,054		0001
Purchased Call/S&P 500 INDEX/SPXB212$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/02/2026	1	4,428,000	6715.35		202,360		153,592		213,936			(49,897)		19,218		0001
Purchased Call/S&P 500 INDEX/SPXB218$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	2,964,655	6845.5		38,541		38,541		37,747					14,823		0001
Purchased Call/S&P 500 INDEX/SPXJ000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2026	1	4,428,000	6740.28		110,257		84,439		115,262			(25,978)		19,357		0001
Purchased Call/S&P 500 INDEX/SPXB214$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	5,151,000	6840.2		79,325		66,545		78,568			(13,294)		23,466		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	10/08/2025	10/08/2026	1	916,192	6753.72		49,566		38,233		51,021			(11,407)		4,019		0001
Purchased Call/S&P 500 INDEX/SPXJ007$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/18/2025	09/18/2026	1	6,750,000	.6800		471,370		453,912		491,933			(22,364)		28,540		0001
Purchased Call/S&P 500 INDEX/SPXB216$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	11,382,000	6849.09		516,743		473,681		506,035			(46,848)		54,195		0001
Purchased Call/S&P 500 INDEX/SPXB217$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,474,000	6857.12		205,661		191,988		198,984			(15,213)		16,715		0001
Purchased Call/S&P 500 INDEX/SPXB215$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2025	11/05/2026	1	7,336,000	6796.29		181,199		153,745		185,118			(27,800)		33,749		0001
Purchased Call/S&P 500 INDEX/SPXB217$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/02/2026	1	1,726,968	.6826		58,860		54,925		58,346			(4,378)		8,285		0001
Purchased Call/S&P 500 INDEX/SPXB217$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	3,544,000	.6901		199,882		190,469		186,626			(10,952)		17,228		0001
Purchased Call/S&P 500 INDEX/SPXB215$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	2,218,000	6734.11		137,516		120,708		145,646			(17,756)		10,335		0001
Purchased Call/S&P 500 INDEX/SPXB215$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/19/2026	1	1,891,403	.6637		99,847		89,308		116,329			(11,246)		8,896		0001
Purchased Call/S&P 500 INDEX/SPXB217$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	1,992,000	.6901		49,402		47,075		47,288			(2,707)		9,683		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB217SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	3,249,000	6846.51		80,250		75,387		79,599			(5,057)		15,725		0001
Purchased Call/S&P 500 INDEX/SPXB216S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	4,768,000	6602.99		302,768		271,650		351,376			(33,271)		22,461		0001
Purchased Call/S&P 500 INDEX/SPXB218SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	1,889,044	6896.24		33,058		33,058		31,751			(91)		9,432		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	6,195,000	6699.4		154,256		124,934		164,589			(29,583)		27,847		0001
Purchased Call/S&P 500 INDEX/SPXB217S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,860,000	6857.12		84,084		78,494		82,942			(6,220)		13,761		0001
Purchased Call/S&P 500 INDEX/SPXB217S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,724,000	6857.12		169,705		158,423		163,483			(12,554)		13,107		0001
Purchased Call/S&P 500 INDEX/SPXB217SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	1	3,263,000	6901		202,632		193,090		187,719			(11,103)		15,862		0001
Purchased Call/S&P 500 INDEX/SPXB217S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,406,000	6857.12		125,341		117,008		123,244			(9,272)		16,388		0001
Purchased Call/S&P 500 INDEX/SPXB218SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/24/2025	12/24/2026	1	2,147,000	6932.05		82,445		81,758		76,565			(1,581)		10,632		0001
Purchased Call/S&P 500 INDEX/SPXB214S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	1,361,968	6629.07		11,168		8,910		12,114			(2,325)		6,060		0001
Purchased Call/S&P 500 INDEX/SPXB214SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/16/2026	1	2,152,475	.6664		86,968		70,159		94,205			(16,958)		9,577		0001
Purchased Call/S&P 500 INDEX/SPXB213SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2025	10/13/2026	1	14,420,778	.6655		610,877		480,939		668,328			(130,902)		63,826		0001
Purchased Call/S&P 500 INDEX/SPXB213S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	1	6,211,000	6714.59		219,248		168,513		232,631			(51,058)		27,200		0001
Purchased Call/S&P 500 INDEX/SPXB213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	1	3,807,000	6671.06		94,794		74,948		102,499			(19,998)		16,908		0001
Purchased Call/S&P 500 INDEX/SPXB213SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2025	09/24/2026	1	5,363,480	.6638		220,374		170,902		241,183			(49,824)		22,936		0001
Purchased Call/S&P 500 INDEX/SPXB217S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,173,000	6857.12		85,399		79,721		83,871			(6,317)		10,455		0001
Purchased Call/S&P 500 INDEX/SPXB215SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	2,306,000	6538.76		135,593		121,320		161,822			(15,231)		10,863		0001
Purchased Call/S&P 500 INDEX/SPXB215SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	3,488,000	6734.11		219,046		192,274		231,922			(28,283)		16,253		0001
Purchased Call/S&P 500 INDEX/SPXB217S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	3,093,070	6857.12		69,285		64,679		68,341			(5,125)		14,882		0001
Purchased Call/S&P 500 INDEX/SPXB218S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	7,798,000	6845.5		195,730		195,730		193,907					38,990		0001
Purchased Call/S&P 500 INDEX/SPXB217S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,181,000	6857.12		73,500		68,613		72,368			(5,437)		10,494		0001
Purchased Call/S&P 500 INDEX/SPXB214SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	4,481,470	6890.59		40,781		33,816		39,503			(7,039)		20,382		0001
Purchased Call/S&P 500 INDEX/SPXB218SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	3,881,000	6896.24		206,857		206,857		198,289			(567)		19,378		0001
Purchased Call/S&P 500 INDEX/SPXB215SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	3,693,000	6734.11		166,554		146,198		177,672			(21,506)		17,208		0001
Purchased Call/S&P 500 INDEX/SPXB214SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	6,706,775	6840.2		86,517		72,578		85,903			(14,499)		30,553		0001
Purchased Call/S&P 500 INDEX/SPXB214S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	5,245,000	6629.07		130,601		104,191		143,951			(27,194)		23,336		0001
Purchased Call/S&P 500 INDEX/SPXB217SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	3,005,322	.6887		149,924		142,844		141,309			(8,238)		14,588		0001
Purchased Call/S&P 500 INDEX/SPXB216SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	2,680,000	6849.09		88,976		81,561		87,302			(8,067)		12,761		0001
Purchased Call/S&P 500 INDEX/SPXB213S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	3,680,253	.6716		152,300		116,565		162,185			(35,960)		15,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB218SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	6,007,000	6909.79		215,051		211,486		203,202			(4,713)		29,704		0001
Purchased Call/S&P 500 INDEX/SPXB216SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	2,876,287	6857.12		50,910		47,526		50,204			(3,766)		13,839		0001
Purchased Call/S&P 500 INDEX/SPXB216SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	3,608,000	6849.09		129,166		118,491		126,725			(11,614)		17,257		0001
Purchased Call/S&P 500 INDEX/SPXB215SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	4,275,000	6734.11		137,655		120,831		146,598			(17,774)		19,920		0001
Purchased Call/S&P 500 INDEX/SPXB216SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	4,881,000	6849.09		210,859		193,288		206,253			(19,116)		23,241		0001
Purchased Call/S&P 500 INDEX/SPXB213SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	4,313,779	.6740		141,440		108,620		150,394			(33,029)		18,857		0001
Purchased Call/S&P 500 INDEX/SPXB218SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	1	4,410,000	6909.79		236,376		232,458		221,699			(5,181)		21,807		0001
Purchased Call/S&P 500 INDEX/SPXB217SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	2,342,604	.6850		91,793		85,673		90,751			(6,809)		11,255		0001
Purchased Call/S&P 500 INDEX/SPXB215SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2025	11/18/2026	1	4,141,879	6617.32		88,222		78,015		98,521			(10,393)		19,451		0001
Purchased Call/S&P 500 INDEX/SPXB216SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/24/2026	1	3,227,000	6705.12		79,062		71,221		85,038			(8,014)		15,295		0001
Purchased Call/S&P 500 INDEX/SPXB215SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	1	4,153,000	6538.76		235,060		210,317		279,901			(26,404)		19,564		0001
Purchased Call/S&P 500 INDEX/SPXB217S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	4,241,000	6857.12		179,818		167,864		176,450			(13,302)		20,406		0001
Purchased Call/S&P 500 INDEX/SPXB217SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	1	11,684,000	6827.41		530,454		506,878		529,817			(27,689)		56,797		0001
Purchased Call/S&P 500 INDEX/SPXB215SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	4,122,573	6734.11		85,750		75,269		90,930			(11,072)		19,210		0001
Purchased Call/S&P 500 INDEX/SPXB216S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	147,970	6602.99		13,835		12,413		15,728			(1,520)		697		0001
Purchased Call/S&P 500 INDEX/SPX013NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	3,328,000	6929.94		78,541		78,103		74,154			(1,082)		16,480		0001
Purchased Call/S&P 500 INDEX/SPX013NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	1	6,010,000	6929.94		168,881		167,940		159,269			(2,326)		29,760		0001
Purchased Call/S&P 500 INDEX/SPX013MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	2,770,000	6932.05		82,823		82,133		76,849			(1,588)		13,717		0001
Purchased Call/S&P 500 INDEX/SPX013AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	2,156,000	6552.51		74,166		58,186		84,582			(16,571)		9,526		0001
Purchased Call/S&P 500 INDEX/SPX013AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	2,248,825	6654.72		21,814		17,126		23,594			(4,721)		9,953		0001
Purchased Call/S&P 500 INDEX/SPX0139SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	4,229,000	6552.51		63,858		49,983		71,434			(14,386)		18,586		0001
Purchased Call/S&P 500 INDEX/SPX013KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	6,025,000	6827.41		77,120		73,692		76,994			(4,025)		29,288		0001
Purchased Call/S&P 500 INDEX/SPX013B9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	4,196,246	6714.59		41,123		31,607		43,021			(9,577)		18,377		0001
Purchased Call/S&P 500 INDEX/SPX013NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/24/2026	1	1,890,810	.6926		61,376		61,204		58,543			(341)		9,363		0001
Purchased Call/S&P 500 INDEX/SPX0139SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	3,593,000	6552.51		95,574		74,808		108,441			(21,530)		15,791		0001
Purchased Call/S&P 500 INDEX/SPX013MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	2,171,677	6909.79		43,434		42,714		41,072			(952)		10,739		0001
Purchased Call/S&P 500 INDEX/SPX013NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	3,207,000	6905.74		92,362		92,107		88,873			(506)		15,991		0001
Purchased Call/S&P 500 INDEX/SPX0139ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	13,420,000	6552.51		481,778		377,102		551,927			(108,532)		58,979		0001
Purchased Call/S&P 500 INDEX/SPX013LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	12/17/2026	1	6,198,448	.6721		60,671		58,986		61,335			(2,167)		30,392		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	5,164,000	6552.51		224,634		176,232		269,943			(50,191)		22,816		0001
Purchased Call/S&P 500 INDEX/SPX1400$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	2,954,464	100		60,567		1,168					(59,239)		2,187		0001
Purchased Call/S&P 500 INDEX/SPX140J$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	1,780,985	100		18,522		2,573					(15,927)		3,329		0001
Purchased Call/S&P 500 INDEX/SPX1400$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	4,076,223	100		43,208		595					(42,498)		2,613		0001
Purchased Call/S&P 500 INDEX/SPX140P$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,045,628	100		18,612		1,861					(16,720)		1,665		0001
Purchased Call/S&P 500 INDEX/SPXC058$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	4,139,932	100		43,469		1,816					(41,559)		4,334		0001
Purchased Call/S&P 500 INDEX/SPX1400$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	3,134,239	100		31,656		959					(30,621)		2,841		0001
Purchased Call/S&P 500 INDEX/SPX140P$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	2,559,530	100		40,441		2,340					(38,003)		3,142		0001
Purchased Call/S&P 500 INDEX/SPX140P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	3,007,557	100		30,677		1,099					(29,500)		2,945		0001
Purchased Call/S&P 500 INDEX/SPXC058$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	2,482,445	100		26,314		1,450					(24,800)		2,977		0001
Purchased Call/S&P 500 INDEX/SPXC05G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	2,851,963	100		52,476		11,999		108,851			(40,399)		6,841		0001
Purchased Call/S&P 500 INDEX/SPX140P$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	1,305,385	100		23,497		1,888		15,546			(21,566)		1,871		0001
Purchased Call/S&P 500 INDEX/SPX140J$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	2,250,425	100		38,257		6,057		40,818			(32,161)		4,485		0001
Purchased Call/S&P 500 INDEX/SPX140P$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	2,574,088	100		27,543		2,213					(25,279)		3,690		0001
Purchased Call/S&P 500 INDEX/SPX140S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	1,301,945	100		23,435		5,518		69,688			(17,913)		3,160		0001
Purchased Call/S&P 500 INDEX/SPX140R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2026	1	1,700,044	100		25,161		4,644		66,097			(20,499)		3,669		0001
Purchased Call/S&P 500 INDEX/SPX1400$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	2,618,779	100		27,235		3,977					(23,228)		5,036		0001
Purchased Call/S&P 500 INDEX/SPX140S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	3,112,493	100		25,211		6,181		136,576			(18,995)		7,728		0001
Purchased Call/S&P 500 INDEX/SPXC05D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,597,008	100		22,594		4,017					(18,559)		5,480		0001
Purchased Call/S&P 500 INDEX/SPXI00V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	1,512,014	100		23,134		4,101		1,977			(19,014)		3,190		0001
Purchased Call/S&P 500 INDEX/SPX140P$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,803,339	100		29,435		3,162					(26,227)		4,640		0001
Purchased Call/S&P 500 INDEX/SPX140P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	2,013,000	100		40,260		3,771					(36,399)		3,117		0001
Purchased Call/S&P 500 INDEX/SPX140R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	1,839,311	100		28,877		5,887		69,276			(22,976)		4,169		0001
Purchased Call/S&P 500 INDEX/SPX140S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	2,784,635	100		42,326		9,994		179,625			(32,326)		6,758		0001
Purchased Call/S&P 500 INDEX/SPX140S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	2,847,963	100		23,353		5,661		151,964			(17,690)		7,032		0001
Purchased Call/S&P 500 INDEX/SPX2610$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	2,333,287	100		25,666		283					(25,316)		1,365		0001
Purchased Call/S&P 500 INDEX/SPX1400$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	2,131,000	100		41,128		680					(40,340)		1,476		0001
Purchased Call/S&P 500 INDEX/SPX140S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	2,386,171	100		33,645		8,249		154,627			(25,349)		5,924		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	2,719,207	100		29,367		2,929					(26,390)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXC058$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	3,255,906	100		34,513		1,806					(32,637)		3,811		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	3,229,496	100		33,264		3,024					(30,165)		4,928		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	4,579,731	100		35,264		7,189		58,845			(28,057)		10,380		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	3,019,856	100		32,010		2,998					(28,941)		4,676		0001
Purchased Call/S&P 500 INDEX/SPX140RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	3,557,000	100		61,892		13,373		40,252			(48,496)		8,274		0001
Purchased Call/S&P 500 INDEX/SPX140RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	1,150,358	100		21,282		3,635		4,226			(17,608)		2,390		0001
Purchased Call/S&P 500 INDEX/SPX2610$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2026	1	1,944,000	100		41,018		1,582		9,006			(39,333)		1,970		0001
Purchased Call/S&P 500 INDEX/SPX2610$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2026	01/28/2026	1	2,425,000	100		25,705		1,912					(23,733)		3,358		0001
Purchased Call/S&P 500 INDEX/SPX140RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	2,489,242	100		33,854		6,528		82,345			(27,268)		5,489		0001
Purchased Call/S&P 500 INDEX/SPXC059$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	2,061,000	100		36,686		2,242					(34,368)		2,587		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	3,772,903	100		32,824		7,596		99,623			(25,180)		9,103		0001
Purchased Call/S&P 500 INDEX/SPXC059$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	4,245,381	100		44,577		2,724					(41,760)		5,328		0001
Purchased Call/S&P 500 INDEX/SPXC05C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	3,106,624	100		31,688		4,714					(26,913)		6,030		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	5,458,882	100		45,855		10,232		28,539			(35,609)		12,937		0001
Purchased Call/S&P 500 INDEX/SPXC058$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,770,632	100		29,092		1,216					(27,813)		2,900		0001
Purchased Call/S&P 500 INDEX/SPX2610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	2,141,000	100		37,682		104		52,379			(37,475)		792		0001
Purchased Call/S&P 500 INDEX/SPXC05A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	2,516,932	100		27,435		3,099					(24,278)		4,269		0001
Purchased Call/S&P 500 INDEX/SPXC05D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	3,615,423	100		31,454		5,806		54,985			(25,626)		7,803		0001
Purchased Call/S&P 500 INDEX/SPX140PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	1,990,501	100		20,900		1,612					(19,240)		2,805		0001
Purchased Call/S&P 500 INDEX/SPX1400$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	2,014,000	100		40,683		1,233					(39,353)		1,826		0001
Purchased Call/S&P 500 INDEX/SPXC059$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	2,916,000	100		60,944		4,533		21,696			(56,269)		4,038		0001
Purchased Call/S&P 500 INDEX/SPXC05B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	3,784,000	100		40,867		5,404					(35,381)		6,932		0001
Purchased Call/S&P 500 INDEX/SPX140PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,115,037	100		11,819		1,182					(10,618)		1,775		0001
Purchased Call/S&P 500 INDEX/SPX140PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	1,795,538	100		17,776		1,714					(16,023)		2,819		0001
Purchased Call/S&P 500 INDEX/SPXC058$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,352,000	100		49,627		2,074					(47,446)		2,462		0001
Purchased Call/S&P 500 INDEX/SPXC05B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	3,375,000	100		69,188		8,287					(60,824)		5,859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2025	02/13/2026	1	1,512,000	100		30,694		3,676		15,596			(26,983)		2,625		0001
Purchased Call/S&P 500 INDEX/SPXC059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	4,331,635	100		45,482		3,132					(42,260)		5,780		0001
Purchased Call/S&P 500 INDEX/SPXC05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,390,140	100		36,877		7,990					(28,874)		10,212		0001
Purchased Call/S&P 500 INDEX/SPX140QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	3,307,403	100		33,405		5,061		9,541			(28,280)		6,477		0001
Purchased Call/S&P 500 INDEX/SPX140QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	2,299,157	100		22,762		3,511		14,500			(19,207)		4,543		0001
Purchased Call/S&P 500 INDEX/SPX2610S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	1,110,678	100		11,662		32		5,048			(11,598)		411		0001
Purchased Call/S&P 500 INDEX/SPX140SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	2,760,616	100		22,637		5,345		111,020			(17,289)		6,700		0001
Purchased Call/S&P 500 INDEX/SPXI00VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/05/2025	03/05/2026	1	2,336,741	100		38,089		6,610		142			(31,410)		4,892		0001
Purchased Call/S&P 500 INDEX/SPXC05BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	1,760,938	100		18,842		2,610					(16,209)		3,291		0001
Purchased Call/S&P 500 INDEX/SPXI00WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	3,809,980	100		32,004		5,995		43,454			(25,954)		8,283		0001
Purchased Call/S&P 500 INDEX/SPXC05ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	2,313,301	100		48,811		5,513		258			(43,194)		3,924		0001
Purchased Call/S&P 500 INDEX/SPXC05B9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	2,053,148	100		38,599		5,210					(33,312)		3,800		0001
Purchased Call/S&P 500 INDEX/SPXC05DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	3,520,017	100		30,624		5,444					(25,156)		7,427		0001
Purchased Call/S&P 500 INDEX/SPXC05B83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,277,000	100		64,557		2,697					(61,719)		3,430		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	2,503,346	100		21,028		4,403		14,205			(16,592)		5,749		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	2,884,946	100		24,234		5,251		2,877			(18,974)		6,711		0001
Purchased Call/S&P 500 INDEX/SPXC05CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	4,830,404	100		49,270		6,843					(42,367)		9,028		0001
Purchased Call/S&P 500 INDEX/SPX140SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	2,219,456	100		19,087		4,494		53,342			(14,590)		5,387		0001
Purchased Call/S&P 500 INDEX/SPX140RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	4,547,609	100		37,290		7,910		11,982			(29,321)		10,511		0001
Purchased Call/S&P 500 INDEX/SPX2610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	1,361,000	100		26,131		2,606					(23,482)		2,167		0001
Purchased Call/S&P 500 INDEX/SPXC05BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	3,348,585	100		36,165		4,682					(31,448)		6,072		0001
Purchased Call/S&P 500 INDEX/SPX140ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	1,842,000	100		34,998		5,541		49,997			(29,421)		3,671		0001
Purchased Call/S&P 500 INDEX/SPX140QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	2,212,297	100		23,672		2,827					(20,818)		3,841		0001
Purchased Call/S&P 500 INDEX/SPX140QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	2,079,174	100		19,336		3,196		28,490			(16,122)		4,250		0001
Purchased Call/S&P 500 INDEX/SPXI00US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	3,065,286	100		30,040		4,743		20,379			(25,266)		6,110		0001
Purchased Call/S&P 500 INDEX/SPXI00SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	1,892,000	100		35,191		4,888					(30,261)		3,536		0001
Purchased Call/S&P 500 INDEX/SPX140SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,211,586	100		9,935		2,346		54,423			(7,588)		2,941		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1400ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,837,986	100		38,764		861					(37,805)		3,013		0001
Purchased Call/S&P 500 INDEX/SPX1400SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	2,535,413	100		23,579		3,733		9,121			(19,822)		5,053		0001
Purchased Call/S&P 500 INDEX/SPX1405SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	1,162,591	100		18,834		4,566		93,976			(14,267)		2,870		0001
Purchased Call/S&P 500 INDEX/SPX140RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/13/2026	1	1,749,852	100		25,023		4,921		126,317			(20,087)		3,886		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	2,281,550	100		24,184		2,798					(21,335)		3,916		0001
Purchased Call/S&P 500 INDEX/SPX2610SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2026	1	1,052,384	100		19,153		1,055					(18,051)		1,262		0001
Purchased Call/S&P 500 INDEX/SPX1400SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	1,387,996	100		20,820		463					(20,305)		1,090		0001
Purchased Call/S&P 500 INDEX/SPX1403S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	2,762,998	100		29,840		3,288					(26,488)		4,630		0001
Purchased Call/S&P 500 INDEX/SPXC05ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	4,839,912	100		36,783		7,254		149,779			(29,508)		10,748		0001
Purchased Call/S&P 500 INDEX/SPXC0579K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	1,895,302	100		20,280		782					(19,446)		1,921		0001
Purchased Call/S&P 500 INDEX/SPX140SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	2,522,213	100		22,448		5,133		43,562			(17,282)		6,050		0001
Purchased Call/S&P 500 INDEX/SPX1402SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	1,821,940	100		16,944		2,683		14,896			(14,244)		3,631		0001
Purchased Call/S&P 500 INDEX/SPXC05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	3,735,437	100		39,596		3,190					(36,332)		5,355		0001
Purchased Call/S&P 500 INDEX/SPX1400SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	6,477,270	100		65,420		1,454					(63,803)		5,085		0001
Purchased Call/S&P 500 INDEX/SPX2610SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	2,074,810	100		19,296		3,349					(15,912)		4,344		0001
Purchased Call/S&P 500 INDEX/SPX140RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	2,267,240	100		18,818		4,066		375			(14,745)		5,274		0001
Purchased Call/S&P 500 INDEX/SPX1400SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	2,925,443	100		29,840		656					(29,106)		2,297		0001
Purchased Call/S&P 500 INDEX/SPXI00V\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2025	03/03/2026	1	1,483,213	100		23,880		4,013		12,812			(19,823)		3,056		0001
Purchased Call/S&P 500 INDEX/SPX1403SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	1,268,253	100		21,560		3,564		38,076			(17,977)		2,592		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,433,883	100		35,712		1,492					(34,143)		3,595		0001
Purchased Call/S&P 500 INDEX/SPXC05ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	3,195,538	100		46,655		9,201		184,386			(37,426)		7,096		0001
Purchased Call/S&P 500 INDEX/SPX2610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	2,518,282	100		27,701		77					(27,549)		932		0001
Purchased Call/S&P 500 INDEX/SPXI00US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	1,798,000	100		31,465		4,968		46,124			(26,465)		3,584		0001
Purchased Call/S&P 500 INDEX/SPXI00SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/23/2026	1	1,866,000	100		32,655		4,768					(27,850)		3,589		0001
Purchased Call/S&P 500 INDEX/SPXC05ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	2,056,675	100		34,346		3,785					(30,488)		3,447		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	2,444,370	100		26,155		2,107					(23,999)		3,504		0001
Purchased Call/S&P 500 INDEX/SPX140PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	2,444,372	100		24,933		1,786					(23,088)		3,324		0001
Purchased Call/S&P 500 INDEX/SPX2610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	3,010,333	100		30,705		1,015					(29,612)		2,841		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2025	02/24/2026	1	2,026,000	100		42,141		6,269		23,971			(35,791)		3,932		0001
Purchased Call/S&P 500 INDEX/SPX2610$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	1,192,810	100		20,516		678		2,630			(19,786)		1,126		0001
Purchased Call/S&P 500 INDEX/SPX140PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	4,085,202	100		42,895		4,289					(38,534)		6,503		0001
Purchased Call/S&P 500 INDEX/SPX140S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,659,000	100		26,876		6,346		117,975			(20,526)		4,026		0001
Purchased Call/S&P 500 INDEX/SPXI00I#SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	1,510,406	100		21,297		3,989		42,043			(17,271)		3,284		0001
Purchased Call/S&P 500 INDEX/SPX1400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	2,985,000	100		60,297		1,340		1,492			(58,806)		2,344		0001
Purchased Call/S&P 500 INDEX/SPXC05B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	3,718,729	100		38,675		5,221					(33,377)		6,882		0001
Purchased Call/S&P 500 INDEX/SPXC05D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,130,000	100		37,275		6,627		1,005			(30,619)		4,494		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	2,363,600	100		26,000		3,114					(22,857)		4,103		0001
Purchased Call/S&P 500 INDEX/SPX2610$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	1	2,043,000	100		36,161		2,490		7,653			(33,599)		2,726		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	2,276,830	100		38,934		8,151		62,129			(30,720)		5,229		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	1,639,231	100		17,540		1,072					(16,431)		2,057		0001
Purchased Call/S&P 500 INDEX/SPX140RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	2,482,939	100		22,843		3,902					(18,900)		5,158		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	03/26/2026	1	1,974,000	100		33,755		7,811		110,210			(25,895)		4,763		0001
Purchased Call/S&P 500 INDEX/SPXI00I#SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	3,742,248	100		30,686		5,833		74,106			(24,801)		8,194		0001
Purchased Call/S&P 500 INDEX/SPX2610$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	3,613,743	100		39,390		109					(39,173)		1,337		0001
Purchased Call/S&P 500 INDEX/SPXI00M$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	1,817,000	100		31,071		86					(30,900)		672		0001
Purchased Call/S&P 500 INDEX/SPX140PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	1,318,940	100		27,302		2,482		964			(24,759)		2,013		0001
Purchased Call/S&P 500 INDEX/SPX1400$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	3,445,613	100		36,868		609					(36,161)		2,386		0001
Purchased Call/S&P 500 INDEX/SPX140S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	2,503,734	100		21,782		4,921		27,175			(16,829)		5,970		0001
Purchased Call/S&P 500 INDEX/SPXI00S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	1,981,000	100		49,129		6,823					(42,245)		3,702		0001
Purchased Call/S&P 500 INDEX/SPX140S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	1,239,982	100		22,568		5,098		44,522			(17,436)		2,956		0001
Purchased Call/S&P 500 INDEX/SPX140RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/06/2026	1	2,073,000	100		30,473		5,417		2,842			(25,031)		4,374		0001
Purchased Call/S&P 500 INDEX/SPX140PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	2,847,925	100		57,528		2,060		39,518			(55,322)		2,789		0001
Purchased Call/S&P 500 INDEX/SPXM13X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	1,829,000	100		36,580		3,225		44,685			(33,291)		2,750		0001
Purchased Call/S&P 500 INDEX/SPX140RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/13/2026	1	2,169,000	100		34,053		6,716		116,936			(27,317)		4,817		0001
Purchased Call/S&P 500 INDEX/SPXI00T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2025	02/26/2026	1	2,392,000	100		45,209		6,974		58,048			(38,149)		4,726		0001
Purchased Call/S&P 500 INDEX/SPX140RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2026	1	1,227,617	100		18,046		3,729		25,257			(14,288)		2,801		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	2,033,000	100		41,677		4,018					(37,566)		3,192		0001
Purchased Call/S&P 500 INDEX/SPXI00S9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2025	02/20/2026	1	1,664,000	100		31,616		4,379					(27,198)		3,110		0001
Purchased Call/S&P 500 INDEX/SPXC05A5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	2,029,000	100		42,812		4,953					(37,768)		3,482		0001
Purchased Call/S&P 500 INDEX/SPXC059SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	3,086,000	100		61,103		4,713		32,481			(56,248)		4,349		0001
Purchased Call/S&P 500 INDEX/SPXC059G3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	3,116,830	100		33,038		2,013					(30,957)		3,912		0001
Purchased Call/S&P 500 INDEX/SPXC05ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	2,129,000	100		39,812		4,755		3,711			(35,013)		3,696		0001
Purchased Call/S&P 500 INDEX/SPXC05CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	3,672,228	100		35,253		5,924		491			(29,265)		7,567		0001
Purchased Call/S&P 500 INDEX/SPX140RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	3,788,547	100		29,930		5,772		59,386			(24,108)		8,355		0001
Purchased Call/S&P 500 INDEX/SPXI000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/16/2026	1	1,599,000	100		30,701		1,283					(29,351)		1,674		0001
Purchased Call/S&P 500 INDEX/SPXC05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	2,629,853	100		28,928		3,465					(25,432)		4,565		0001
Purchased Call/S&P 500 INDEX/SPXC05ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	2,871,714	100		21,825		4,292		119,337			(17,520)		6,377		0001
Purchased Call/S&P 500 INDEX/SPXC05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	2,428,000	100		47,832		6,325					(41,410)		4,448		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	142,950	100		1,001		74					(924)		198		0001
Purchased Call/S&P 500 INDEX/SPXC05ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	3,655,416	100		29,609		6,118		24,153			(23,444)		8,340		0001
Purchased Call/S&P 500 INDEX/SPXI00SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	2,475,000	100		50,985		7,081					(43,841)		4,626		0001
Purchased Call/S&P 500 INDEX/SPXI00MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	1,426,000	100		30,231		84		99			(30,065)		528		0001
Purchased Call/S&P 500 INDEX/SPXC05B96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	1,624,000	100		29,394		3,806					(25,560)		2,945		0001
Purchased Call/S&P 500 INDEX/SPXM13SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	2,348,000	100		42,499		468					(41,920)		1,374		0001
Purchased Call/S&P 500 INDEX/SPXC057SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	2,382,000	100		50,260		2,094					(48,057)		2,494		0001
Purchased Call/S&P 500 INDEX/SPXC05A5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,102,000	100		37,416		3,014		18,275			(34,332)		3,013		0001
Purchased Call/S&P 500 INDEX/SPXC058S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	2,162,000	100		38,916		2,037					(36,801)		2,530		0001
Purchased Call/S&P 500 INDEX/SPX2610SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	1,841,000	100		38,661		2,363		5,587			(36,218)		2,311		0001
Purchased Call/S&P 500 INDEX/SPXC05ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	3,097,267	100		24,159		4,765		90,522			(19,380)		6,878		0001
Purchased Call/S&P 500 INDEX/SPXC05AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	2,908,054	100		31,116		2,743		6,471			(28,318)		4,372		0001
Purchased Call/S&P 500 INDEX/SPXM13XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,282,000	100		27,050		2,179		24,057			(24,821)		1,838		0001
Purchased Call/S&P 500 INDEX/SPXI00VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	2,804,688	100		23,840		4,226					(19,594)		5,918		0001
Purchased Call/S&P 500 INDEX/SPX2610SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	1,793,903	100		19,733		2,364					(17,348)		3,114		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,142,000	100		24,439		2,927		4,761			(21,485)		1,983		0001
Purchased Call/S&P 500 INDEX/SPX100W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	2,901,723	100		47,588		9,046		135,963			(38,462)		6,354		0001
Purchased Call/S&P 500 INDEX/SPX140PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	1,542,427	100		26,838		1,922		10,090			(24,853)		2,098		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	2,638,251	100		27,965		1,165					(26,740)		2,762		0001
Purchased Call/S&P 500 INDEX/SPX1400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	2,182,014	100		22,257		429					(21,769)		1,615		0001
Purchased Call/S&P 500 INDEX/SPX140PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	4,314,789	100		46,168		2,671					(43,385)		5,297		0001
Purchased Call/S&P 500 INDEX/SPX140PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,633,000	100		32,660		3,266					(29,340)		2,600		0001
Purchased Call/S&P 500 INDEX/SPX140RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,966,000	100		40,696		8,818		24,413			(31,864)		4,573		0001
Purchased Call/S&P 500 INDEX/SPX140PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	2,369,000	100		50,223		2,905					(47,196)		2,908		0001
Purchased Call/S&P 500 INDEX/SPX1400$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	2,022,000	100		32,352		4,902		23,889			(27,388)		3,960		0001
Purchased Call/S&P 500 INDEX/SPX1400$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	2,074,000	100		33,599		738		24,747			(32,773)		1,628		0001
Purchased Call/S&P 500 INDEX/SPX140RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,885,000	100		31,480		6,821		29,214			(24,647)		4,385		0001
Purchased Call/S&P 500 INDEX/SPX140RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2026	1	2,116,000	100		31,105		6,941		46,283			(24,155)		5,015		0001
Purchased Call/S&P 500 INDEX/SPX1400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,173,000	100		43,460		4,669		29,479			(38,723)		3,597		0001
Purchased Call/S&P 500 INDEX/SPX140RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	2,164,000	100		29,863		6,470		7,013			(23,382)		5,034		0001
Purchased Call/S&P 500 INDEX/SPX140RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	3,191,371	100		55,211		11,711		55,001			(43,412)		7,376		0001
Purchased Call/S&P 500 INDEX/SPXM13W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,430,000	100		59,535		3,444					(55,947)		2,983		0001
Purchased Call/S&P 500 INDEX/SPX140T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	3,799,239	100		27,355		8,967		193,947			(18,361)		10,892		0001
Purchased Call/S&P 500 INDEX/SPX140US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	3,135,619	100		27,593		10,110		161,523			(17,463)		9,499		0001
Purchased Call/S&P 500 INDEX/SPX140SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	3,762,568	100		27,467		7,415		209,110			(20,017)		9,798		0001
Purchased Call/S&P 500 INDEX/SPX140TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	1,297,230	100		14,659		4,482		75,450			(10,161)		3,593		0001
Purchased Call/S&P 500 INDEX/SPX140USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	2,830,993	100		25,479		10,669		88,692			(14,799)		9,164		0001
Purchased Call/S&P 500 INDEX/SPX140USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	3,267,199	100		56,849		22,328		171,752			(34,672)		10,189		0001
Purchased Call/S&P 500 INDEX/SPX140VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	3,746,476	100		58,445		27,350		136,633			(31,235)		12,746		0001
Purchased Call/S&P 500 INDEX/SPX140US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/05/2026	1	2,825,133	100		25,144		10,796		101,146			(14,397)		9,235		0001
Purchased Call/S&P 500 INDEX/SPX140SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	1,504,503	100		20,762		5,248		101,423			(15,515)		3,777		0001
Purchased Call/S&P 500 INDEX/SPX261S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	2,255,956	100		44,894		21,887		127,779			(23,123)		7,855		0001
Purchased Call/S&P 500 INDEX/SPX140USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2026	1	3,091,614	100		27,825		12,648		126,083			(15,239)		10,425		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	3,597,134	100		23,741		6,971		159,449			(16,781)		9,738		0001
Purchased Call/S&P 500 INDEX/SPX261RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	3,348,849	100		55,591		23,935		184,768			(31,766)		10,947		0001
Purchased Call/S&P 500 INDEX/SPX140USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	2,166,065	100		19,495		8,773		90,936			(10,765)		7,238		0001
Purchased Call/S&P 500 INDEX/SPX140T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	2,125,192	100		15,089		4,149		90,885			(10,944)		5,562		0001
Purchased Call/S&P 500 INDEX/SPX261SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	1,868,370	100		25,410		12,423		66,528			(13,054)		6,505		0001
Purchased Call/S&P 500 INDEX/SPX140TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	3,178,965	100		42,280		14,326		213,926			(27,995)		9,264		0001
Purchased Call/S&P 500 INDEX/SPX261SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	3,174,728	100		28,890		13,520		57,554			(15,440)		10,801		0001
Purchased Call/S&P 500 INDEX/SPXJ003SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	1,753,786	100		16,310		5,120		93,384			(11,202)		4,901		0001
Purchased Call/S&P 500 INDEX/SPX261RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	2,718,927	100		24,198		10,666		86,909			(13,525)		9,029		0001
Purchased Call/S&P 500 INDEX/SPX261RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	1,298,451	100		8,700		3,523		32,883			(5,172)		4,134		0001
Purchased Call/S&P 500 INDEX/SPX140SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	2,503,329	100		16,021		4,061		153,088			(11,961)		6,284		0001
Purchased Call/S&P 500 INDEX/SPX140USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2026	1	1,203,691	100		10,954		4,406		39,362			(6,542)		3,819		0001
Purchased Call/S&P 500 INDEX/SPX261RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	1,744,353	100		26,514		10,226		79,936			(16,272)		5,421		0001
Purchased Call/S&P 500 INDEX/SPX140TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	1,528,134	100		16,809		4,623		96,741			(12,191)		3,999		0001
Purchased Call/S&P 500 INDEX/SPXC05QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	1,396,545	100		27,512		11,310		95,232			(16,250)		4,461		0001
Purchased Call/S&P 500 INDEX/SPX140USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	2,432,527	100		35,272		13,853		125,669			(21,512)		7,586		0001
Purchased Call/S&P 500 INDEX/SPX261SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	1,348,096	100		24,266		11,632		57,718			(12,631)		4,667		0001
Purchased Call/S&P 500 INDEX/SPX261RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	1,036,201	100		18,962		7,679		62,298			(11,274)		3,299		0001
Purchased Call/S&P 500 INDEX/SPX140US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	1,488,880	100		23,673		9,272		68,171			(14,463)		4,643		0001
Purchased Call/S&P 500 INDEX/SPX261SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	1,957,378	100		17,421		8,517		50,405			(8,950)		6,815		0001
Purchased Call/S&P 500 INDEX/SPX261SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	2,035,011	100		18,519		8,666		46,144			(9,897)		6,924		0001
Purchased Call/S&P 500 INDEX/SPXJ004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2025	04/28/2026	1	2,256,271	100		16,696		5,381		99,804			(11,299)		6,414		0001
Purchased Call/S&P 500 INDEX/SPX261RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	2,604,125	100		46,093		20,063		145,706			(26,124)		8,594		0001
Purchased Call/S&P 500 INDEX/SPXC05SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	3,011,237	100		27,101		11,871		109,639			(15,221)		9,968		0001
Purchased Call/S&P 500 INDEX/SPXJ004SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	932,245	100		13,797		4,409		71,356			(9,399)		2,639		0001
Purchased Call/S&P 500 INDEX/SPX140SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	1,849,643	100		27,005		7,291		170,587			(19,680)		4,816		0001
Purchased Call/S&P 500 INDEX/SPX140T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	3,357,557	100		22,160		6,837		119,622			(15,299)		9,341		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/11/2025	06/11/2026	1	2,571,812	100		40,892		18,137		117,889			(22,743)		8,567		0001
Purchased Call/S&P 500 INDEX/SPXJ000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	2,473,041	100		33,139		8,400		227,194			(24,740)		6,208		0001
Purchased Call/S&P 500 INDEX/SPX261RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	1	2,159,232	100		19,001		7,904		71,057			(11,132)		6,967		0001
Purchased Call/S&P 500 INDEX/SPXJ002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/20/2026	1	1,933,000	100		11,211		3,376		58,001			(7,823)		5,306		0001
Purchased Call/S&P 500 INDEX/SPX140TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	2,436,390	100		37,520		12,197		179,232			(25,288)		6,956		0001
Purchased Call/S&P 500 INDEX/SPX140U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	1,972,775	100		28,605		12,872		115,557			(15,796)		6,592		0001
Purchased Call/S&P 500 INDEX/SPXJ005$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	2,004,272	100		15,633		5,500		86,451			(10,151)		5,935		0001
Purchased Call/S&P 500 INDEX/SPXC050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/20/2025	05/20/2026	1	2,299,110	100		20,462		7,835		42,856			(12,614)		7,119		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/05/2026	1	1,407,135	100		33,490		14,419		96,896			(19,137)		4,600		0001
Purchased Call/S&P 500 INDEX/SPXJ002$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	2,722,858	100		33,219		9,609		235,604			(23,572)		7,337		0001
Purchased Call/S&P 500 INDEX/SPXJ003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	3,013,653	100		21,397		6,698		118,141			(14,714)		8,421		0001
Purchased Call/S&P 500 INDEX/SPXJ006$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	1,623,000	100		31,486		11,108		134,397			(20,414)		4,806		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2025	04/02/2026	1	1,764,000	100		27,695		6,943		117,998			(20,714)		4,428		0001
Purchased Call/S&P 500 INDEX/SPX261RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2025	06/05/2026	1	1,964,435	100		35,949		15,435		110,078			(20,585)		6,421		0001
Purchased Call/S&P 500 INDEX/SPXC05S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/09/2025	06/09/2026	1	1,711,396	100		27,896		12,219		98,323			(15,667)		5,665		0001
Purchased Call/S&P 500 INDEX/SPXJ002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	2,112,179	100		13,940		4,093		114,993			(9,854)		5,718		0001
Purchased Call/S&P 500 INDEX/SPXJ006$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	2,148,587	100		33,948		11,976		168,426			(22,010)		6,362		0001
Purchased Call/S&P 500 INDEX/SPXJ000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	3,780,580	100		24,574		6,431		197,180			(18,146)		9,694		0001
Purchased Call/S&P 500 INDEX/SPXJ001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	3,439,736	100		25,110		7,125		220,350			(17,955)		9,180		0001
Purchased Call/S&P 500 INDEX/SPXD17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2025	06/03/2026	1	2,750,005	100		24,750		10,432		74,115			(14,308)		8,931		0001
Purchased Call/S&P 500 INDEX/SPXC05N$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/18/2026	1	3,505,253	100		31,197		11,774		105,752			(19,466)		10,777		0001
Purchased Call/S&P 500 INDEX/SPXC05N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	1	4,727,052	100		41,125		15,308		232,717			(25,873)		14,374		0001
Purchased Call/S&P 500 INDEX/SPXC05US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/13/2025	06/15/2026	1	2,094,211	100		34,136		15,516		126,700			(18,696)		7,062		0001
Purchased Call/S&P 500 INDEX/SPX261SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	2,347,091	100		37,084		17,674		80,398			(19,406)		8,103		0001
Purchased Call/S&P 500 INDEX/SPXJ002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	1,309,694	100		14,145		4,286		82,732			(9,843)		3,611		0001
Purchased Call/S&P 500 INDEX/SPXJ003$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	2,108,536	100		15,181		4,765		107,726			(10,427)		5,892		0001
Purchased Call/S&P 500 INDEX/SPXC05US$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	3,648,000	100		72,595		32,668		265,837			(40,087)		12,189		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	2,685,338	100		24,168		10,406		82,746			(13,810)		8,778		0001
Purchased Call/S&P 500 INDEX/SPXC05LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	3,807,278	100		59,013		20,321		244,053			(38,641)		11,185		0001
Purchased Call/S&P 500 INDEX/SPXC05T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,667,770	100		44,285		19,520		146,405			(24,751)		8,859		0001
Purchased Call/S&P 500 INDEX/SPXD17PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	2,054,130	100		35,126		14,401		120,947			(20,787)		6,562		0001
Purchased Call/S&P 500 INDEX/SPXC05NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,112,051	100		27,457		10,220		133,670			(17,274)		6,422		0001
Purchased Call/S&P 500 INDEX/SPX261SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	2,214,907	100		34,553		15,801		120,891			(18,744)		7,491		0001
Purchased Call/S&P 500 INDEX/SPXJ004SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	1,170,711	100		15,102		5,020		74,092			(10,096)		3,370		0001
Purchased Call/S&P 500 INDEX/SPXJ006S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,997,573	100		31,181		11,000		181,186			(20,216)		11,837		0001
Purchased Call/S&P 500 INDEX/SPX140US$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	2,475,060	100		22,276		10,024		102,200			(12,301)		8,270		0001
Purchased Call/S&P 500 INDEX/SPXJ005$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	1,256,490	100		17,088		5,931		89,645			(11,142)		3,706		0001
Purchased Call/S&P 500 INDEX/SPX140USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	1,074,116	100		15,575		6,221		64,188			(9,396)		3,397		0001
Purchased Call/S&P 500 INDEX/SPX140USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/17/2026	1	1,815,449	100		31,770		14,656		101,912			(17,147)		6,158		0001
Purchased Call/S&P 500 INDEX/SPX140SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/02/2026	1	2,296,350	100		19,749		4,951		104,612			(14,771)		5,764		0001
Purchased Call/S&P 500 INDEX/SPX140TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	1	2,055,386	100		15,621		5,379		84,606			(10,229)		6,038		0001
Purchased Call/S&P 500 INDEX/SPXC05WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	2,610,253	100		23,231		11,456		76,760			(11,837)		9,165		0001
Purchased Call/S&P 500 INDEX/SPX140USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	2,754,719	100		23,415		9,196		95,254			(14,281)		8,591		0001
Purchased Call/S&P 500 INDEX/SPXJ005SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	2,793,894	100		20,954		7,273		127,423			(13,663)		8,240		0001
Purchased Call/S&P 500 INDEX/SPX140SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	2,945,100	100		18,849		4,985		164,889			(13,840)		7,591		0001
Purchased Call/S&P 500 INDEX/SPXJ003SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	1,433,912	100		20,935		6,553		105,720			(14,396)		4,007		0001
Purchased Call/S&P 500 INDEX/SPX140USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	3,185,222	100		49,371		19,391		166,245			(30,111)		9,934		0001
Purchased Call/S&P 500 INDEX/SPX140TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	603,859	100		8,877		2,434		53,043			(6,445)		1,580		0001
Purchased Call/S&P 500 INDEX/SPX140SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	2,315,035	100		14,585		3,897		123,616			(10,669)		5,998		0001
Purchased Call/S&P 500 INDEX/SPX140TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	2,959,000	100		47,344		15,781		197,420			(31,606)		8,518		0001
Purchased Call/S&P 500 INDEX/SPX140TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	1,113,950	100		16,041		5,480		73,391			(10,547)		3,259		0001
Purchased Call/S&P 500 INDEX/SPX140SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	1,935,863	100		23,811		6,363		166,185			(17,418)		5,015		0001
Purchased Call/S&P 500 INDEX/SPX140US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	2,653,345	100		23,349		8,667		135,394			(14,713)		8,068		0001
Purchased Call/S&P 500 INDEX/SPX140SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	1,649,103	100		17,975		4,929		118,576			(13,051)		4,316		0001
Purchased Call/S&P 500 INDEX/SPX140SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	1,941,418	100		34,751		8,616		139,110			(26,087)		4,847		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	2,059,689	100		18,949		9,083		45,294			(9,864)		7,131		0001
Purchased Call/S&P 500 INDEX/SPX140S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	2,271,653	100		18,628		4,618		97,836			(13,983)		5,671		0001
Purchased Call/S&P 500 INDEX/SPX140TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	1,003,189	100		14,145		3,975		99,560			(10,175)		2,665		0001
Purchased Call/S&P 500 INDEX/SPXJ000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	3,546,000	100		47,516		12,045		312,817			(35,474)		8,901		0001
Purchased Call/S&P 500 INDEX/SPX140US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	114,617	100		756		281		4,844			(477)		349		0001
Purchased Call/S&P 500 INDEX/SPX140TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	1,838,381	100		24,267		7,955		139,066			(16,289)		5,270		0001
Purchased Call/S&P 500 INDEX/SPX140USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	1,971,474	100		30,361		12,713		91,262			(17,634)		6,382		0001
Purchased Call/S&P 500 INDEX/SPX140S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	1,107,261	100		12,291		3,250		89,556			(9,024)		2,854		0001
Purchased Call/S&P 500 INDEX/SPX261S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	2,298,569	100		52,178		25,509		131,466			(26,805)		8,003		0001
Purchased Call/S&P 500 INDEX/SPXD17PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/27/2025	05/27/2026	1	1,083,345	100		18,742		7,538		57,915			(11,194)		3,438		0001
Purchased Call/S&P 500 INDEX/SPXC05NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,567,927	100		43,398		16,109		173,111			(27,347)		7,809		0001
Purchased Call/S&P 500 INDEX/SPX261RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	3,905,033	100		34,364		14,128		137,509			(20,298)		12,475		0001
Purchased Call/S&P 500 INDEX/SPX140T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	2,646,908	100		33,351		9,172		178,554			(24,189)		6,927		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	1,997,916	100		32,366		12,215		97,300			(20,196)		6,142		0001
Purchased Call/S&P 500 INDEX/SPX261RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	2,621,570	100		23,594		10,588		63,417			(13,058)		8,759		0001
Purchased Call/S&P 500 INDEX/SPX140US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2026	1	1,638,473	100		27,526		11,450		88,428			(16,126)		5,287		0001
Purchased Call/S&P 500 INDEX/SPX261S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	1,681,005	100		15,129		7,396		40,544			(7,772)		5,853		0001
Purchased Call/S&P 500 INDEX/SPXJ002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	2,128,741	100		12,347		3,741		85,872			(8,592)		5,870		0001
Purchased Call/S&P 500 INDEX/SPXJ004ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	2,111,225	100		16,045		5,334		92,697			(10,726)		6,078		0001
Purchased Call/S&P 500 INDEX/SPXJ002SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	26,867	100		129		39		905			(90)		74		0001
Purchased Call/S&P 500 INDEX/SPXC05MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	1,992,560	100		31,084		11,218		99,229			(19,843)		5,991		0001
Purchased Call/S&P 500 INDEX/SPX261RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	3,176,751	100		22,873		9,704		105,213			(13,160)		10,351		0001
Purchased Call/S&P 500 INDEX/SPXC050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	1,952,322	100		29,285		11,214		73,888			(18,052)		6,046		0001
Purchased Call/S&P 500 INDEX/SPX261RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	1,826,810	100		30,325		13,057		89,544			(17,329)		5,971		0001
Purchased Call/S&P 500 INDEX/SPXC05NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,596,652	100		33,756		12,565		128,173			(21,237)		7,896		0001
Purchased Call/S&P 500 INDEX/SPX261RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	3,565,680	100		32,448		14,838		132,826			(17,602)		12,059		0001
Purchased Call/S&P 500 INDEX/SPXC050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	1,988,214	100		27,437		11,280		106,568			(16,206)		6,352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1	1,275,933	100		16,077		5,182		84,161			(10,879)		3,627		0001
Purchased Call/S&P 500 INDEX/SPX140T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	3,306,554	100		23,146		6,365		150,393			(16,787)		8,654		0001
Purchased Call/S&P 500 INDEX/SPXJ002$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	1,977,155	100		20,958		6,154		138,861			(14,814)		5,352		0001
Purchased Call/S&P 500 INDEX/SPXJ006$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	3,113,865	100		24,288		8,698		112,881			(15,619)		9,327		0001
Purchased Call/S&P 500 INDEX/SPX261S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	970,368	100		17,855		8,854		52,127			(9,001)		3,417		0001
Purchased Call/S&P 500 INDEX/SPXC05N$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,913,423	100		34,438		12,819		171,842			(21,666)		11,900		0001
Purchased Call/S&P 500 INDEX/SPX261S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	1	4,010,117	100		36,492		17,291		76,756			(19,290)		13,804		0001
Purchased Call/S&P 500 INDEX/SPXJ000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	2,308,468	100		15,005		3,804		132,409			(11,202)		5,795		0001
Purchased Call/S&P 500 INDEX/SPX140U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	3,860,863	100		32,817		12,889		105,589			(20,015)		12,041		0001
Purchased Call/S&P 500 INDEX/SPXC05T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,265,190	100		40,320		18,094		108,546			(22,314)		7,569		0001
Purchased Call/S&P 500 INDEX/SPX261S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	2,092,000	100		45,606		22,296		114,222			(23,429)		7,284		0001
Purchased Call/S&P 500 INDEX/SPXC05R$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	1,879,578	100		34,396		14,592		115,827			(19,790)		6,124		0001
Purchased Call/S&P 500 INDEX/SPXJ006$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	2,710,750	100		33,613		12,038		141,210			(21,615)		8,120		0001
Purchased Call/S&P 500 INDEX/SPX261S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	1	1,900,352	100		17,103		7,890		68,817			(9,231)		6,446		0001
Purchased Call/S&P 500 INDEX/SPXJ001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	1,347,192	100		20,073		5,696		134,909			(14,354)		3,596		0001
Purchased Call/S&P 500 INDEX/SPXD17P$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	2,428,107	100		21,610		8,860		88,980			(12,788)		7,757		0001
Purchased Call/S&P 500 INDEX/SPX140U$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	2,382,943	100		20,732		8,120		64,140			(12,666)		7,432		0001
Purchased Call/S&P 500 INDEX/SPX140T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	3,567,523	100		27,827		9,429		175,360			(18,425)		10,397		0001
Purchased Call/S&P 500 INDEX/SPX140S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	2,737,304	100		18,614		5,105		146,079			(13,514)		7,164		0001
Purchased Call/S&P 500 INDEX/SPXC05W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	2,958,345	100		42,600		20,827		126,129			(21,885)		10,301		0001
Purchased Call/S&P 500 INDEX/SPX261R$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	4,296,195	100		38,666		16,830		137,077			(21,914)		14,178		0001
Purchased Call/S&P 500 INDEX/SPXC05P$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	4,160,080	100		36,609		14,119		133,659			(22,467)		12,928		0001
Purchased Call/S&P 500 INDEX/SPX140T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	5,567,928	100		39,532		11,108		359,707			(28,437)		14,789		0001
Purchased Call/S&P 500 INDEX/SPX140T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	3,667,323	100		28,972		9,897		166,971			(19,050)		10,731		0001
Purchased Call/S&P 500 INDEX/SPXJ000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	1,841,281	100		19,333		5,060		132,197			(14,276)		4,721		0001
Purchased Call/S&P 500 INDEX/SPX140T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	1,888,574	100		26,062		8,041		124,839			(17,994)		5,254		0001
Purchased Call/S&P 500 INDEX/SPXJ002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	4,415,546	100		29,143		8,557		176,847			(20,599)		11,954		0001
Purchased Call/S&P 500 INDEX/SPXJ003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	2,037,216	100		30,151		9,464		172,911			(20,708)		5,693		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,261,328	100		25,438		8,974		141,364			(16,493)		9,657		0001
Purchased Call/S&P 500 INDEX/SPX140T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	2,323,119	100		32,291		9,252		202,769			(23,002)		6,230		0001
Purchased Call/S&P 500 INDEX/SPXJ003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	3,242,785	100		23,348		7,329		143,237			(16,036)		9,061		0001
Purchased Call/S&P 500 INDEX/SPX140S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	56,308	100		248		63		2,460			(185)		141		0001
Purchased Call/S&P 500 INDEX/SPXC05RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,506,870	100		40,361		17,011		109,122			(23,332)		8,142		0001
Purchased Call/S&P 500 INDEX/SPXD17T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,735,940	100		31,247		15,064		80,961			(16,180)		6,027		0001
Purchased Call/S&P 500 INDEX/SPXJ002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	4,330,346	100		29,013		8,392		260,465			(20,588)		11,668		0001
Purchased Call/S&P 500 INDEX/SPXJ002$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	2,103,714	100		28,821		8,463		154,545			(20,372)		5,695		0001
Purchased Call/S&P 500 INDEX/SPXJ002$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/20/2026	1	2,194,778	100		14,486		4,338		65,856			(10,156)		6,024		0001
Purchased Call/S&P 500 INDEX/SPXJ003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	2,212,052	100		15,927		5,090		92,871			(10,849)		6,262		0001
Purchased Call/S&P 500 INDEX/SPXC05T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	3,611,628	100		31,782		14,096		105,405			(17,676)		12,031		0001
Purchased Call/S&P 500 INDEX/SPX261S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	3,083,589	100		28,061		13,681		94,501			(14,453)		10,737		0001
Purchased Call/S&P 500 INDEX/SPX140S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	1,998,822	100		14,991		3,789		86,975			(11,202)		5,018		0001
Purchased Call/S&P 500 INDEX/SPX140T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	2,517,373	100		19,636		6,545		101,781			(13,108)		7,247		0001
Purchased Call/S&P 500 INDEX/SPX140T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	158,648	100		793		291		5,633			(502)		481		0001
Purchased Call/S&P 500 INDEX/SPX140V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/25/2026	1	3,277,985	100		30,813		14,855		87,786			(15,955)		11,381		0001
Purchased Call/S&P 500 INDEX/SPXJ006S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	2,198,000	100		29,233		10,313		138,022			(18,954)		6,508		0001
Purchased Call/S&P 500 INDEX/SPXJ006S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,483,900	100		40,413		14,257		214,527			(26,202)		10,316		0001
Purchased Call/S&P 500 INDEX/SPXJ003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	1,792,000	100		31,181		9,787		152,265			(21,415)		5,007		0001
Purchased Call/S&P 500 INDEX/SPX140U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	4,396,986	100		37,374		14,679		133,685			(22,794)		13,713		0001
Purchased Call/S&P 500 INDEX/SPX140V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	3,097,023	100		51,720		24,203		108,073			(27,641)		10,537		0001
Purchased Call/S&P 500 INDEX/SPX140V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	2,163,681	100		19,906		9,289		59,010			(10,689)		7,361		0001
Purchased Call/S&P 500 INDEX/SPX140V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2026	1	2,509,210	100		41,904		19,855		89,117			(22,151)		8,637		0001
Purchased Call/S&P 500 INDEX/SPX140U$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	2,453,110	100		46,118		21,522		129,158			(24,765)		8,346		0001
Purchased Call/S&P 500 INDEX/SPX140S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	533,936	100		2,616		706		20,652			(1,907)		1,390		0001
Purchased Call/S&P 500 INDEX/SPX261RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	2,546,297	100		22,917		9,867		86,337			(13,095)		8,323		0001
Purchased Call/S&P 500 INDEX/SPX140T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	2,882,680	100		21,332		6,934		127,770			(14,377)		8,230		0001
Purchased Call/S&P 500 INDEX/SPX140T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	1,663,944	100		28,786		7,916		146,934			(20,878)		4,355		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140V\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	2,114,736	100		35,316		16,481		93,742			(18,964)		7,195		0001
Purchased Call/S&P 500 INDEX/SPX261S\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	2,825,304	100		25,993		12,388		55,165			(13,602)		9,754		0001
Purchased Call/S&P 500 INDEX/SPX261S\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2026	1	1,447,000	100		26,914		13,272		67,611			(13,714)		5,081		0001
Purchased Call/S&P 500 INDEX/SPX140U\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	2,310,316	100		19,638		7,844		93,353			(11,847)		7,306		0001
Purchased Call/S&P 500 INDEX/SPX140T\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	2,838,616	100		20,438		5,856		178,929			(14,559)		7,612		0001
Purchased Call/S&P 500 INDEX/SPX140U\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	1,953,584	100		26,569		11,956		107,273			(14,671)		6,528		0001
Purchased Call/S&P 500 INDEX/SPXC05OSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/19/2025	05/19/2026	1	2,788,606	100		24,540		9,329		88,873			(15,194)		8,604		0001
Purchased Call/S&P 500 INDEX/SPXJ005\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	2,136,000	100		33,962		11,948		161,586			(22,052)		6,325		0001
Purchased Call/S&P 500 INDEX/SPX261S\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	3,434,780	100		25,761		12,022		84,051			(13,833)		11,686		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/13/2025	05/13/2026	1	2,416,272	100		38,660		14,058		177,233			(24,573)		7,293		0001
Purchased Call/S&P 500 INDEX/SPX261RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	1,441,095	100		12,682		5,214		56,925			(7,491)		4,604		0001
Purchased Call/S&P 500 INDEX/SPXJ002\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	2,059,317	100		24,918		7,317		127,969			(17,613)		5,575		0001
Purchased Call/S&P 500 INDEX/SPXC05US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	2,347,000	100		50,226		22,602		175,997			(27,735)		7,842		0001
Purchased Call/S&P 500 INDEX/SPX140T\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	2,711,664	100		16,270		4,975		95,423			(11,278)		7,510		0001
Purchased Call/S&P 500 INDEX/SPX140T\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	2,550,000	100		38,505		12,835		143,420			(25,705)		7,341		0001
Purchased Call/S&P 500 INDEX/SPX140T\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	1,817,834	100		14,179		4,726		61,328			(9,466)		5,233		0001
Purchased Call/S&P 500 INDEX/SPX261RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	1,469,000	100		32,024		13,166		108,022			(18,915)		4,693		0001
Purchased Call/S&P 500 INDEX/SPXC05NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/14/2025	05/14/2026	1	3,124,329	100		55,301		20,262		242,465			(34,998)		9,465		0001
Purchased Call/S&P 500 INDEX/SPXC05NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	1	1,893,000	100		37,860		14,092		122,051			(23,819)		5,756		0001
Purchased Call/S&P 500 INDEX/SPXC05NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	1	1,997,000	100		43,535		16,205		160,026			(27,389)		6,073		0001
Purchased Call/S&P 500 INDEX/SPX261RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2026	1	1,667,936	100		24,018		9,131		71,163			(14,872)		5,146		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/13/2025	05/13/2026	1	2,822,657	100		25,122		9,135		150,388			(15,968)		8,519		0001
Purchased Call/S&P 500 INDEX/SPXC05MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/12/2025	05/12/2026	1	3,280,969	100		28,216		10,183		95,230			(18,012)		9,865		0001
Purchased Call/S&P 500 INDEX/SPX261S\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	1,278,965	100		11,255		5,581		39,745			(5,674)		4,503		0001
Purchased Call/S&P 500 INDEX/SPX261S\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2026	1	2,064,000	100		28,070		13,842		74,937			(14,303)		7,247		0001
Purchased Call/S&P 500 INDEX/SPX140V\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	1,813,310	100		24,661		14,674		61,447			(10,000)		6,991		0001
Purchased Call/S&P 500 INDEX/SPX140V\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	2,507,093	100		22,564		13,426		62,389			(9,149)		9,665		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140V/S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2026	1	1,785,465	100		25,889		13,088		61,528			(12,909)		6,321		0001
Purchased Call/S&P 500 INDEX/SPX140W/S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2026	1	4,019,946	100		36,582		23,682		53,762			(13,058)		16,162		0001
Purchased Call/S&P 500 INDEX/SPX140V/SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	1,570,300	100		13,819		8,099		34,650			(5,770)		5,984		0001
Purchased Call/S&P 500 INDEX/SPX140W/S/	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2026	1	2,192,042	100		19,509		12,039		57,781			(7,483)		8,605		0001
Purchased Call/S&P 500 INDEX/SPX261TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	2,015,421	100		18,340		10,393		39,535			(8,011)		7,552		0001
Purchased Call/S&P 500 INDEX/SPX261USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	1	2,650,000	100		44,785		31,090		63,567			(13,742)		11,031		0001
Purchased Call/S&P 500 INDEX/SPX261TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	1,534,487	100		24,091		14,800		35,759			(9,307)		6,011		0001
Purchased Call/S&P 500 INDEX/SPX261USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	1,638,000	100		25,553		17,958		28,663			(7,722)		6,832		0001
Purchased Call/S&P 500 INDEX/SPX261TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	3,325,346	100		30,261		18,325		63,574			(12,054)		12,879		0001
Purchased Call/S&P 500 INDEX/SPX261TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	1,594,533	100		14,351		7,853		32,016			(6,545)		5,872		0001
Purchased Call/S&P 500 INDEX/SPX261VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	2,643,000	100		40,174		28,934		55,990			(11,447)		11,175		0001
Purchased Call/S&P 500 INDEX/SPX261US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	2,818,000	100		46,779		29,639		74,684			(17,174)		11,209		0001
Purchased Call/S&P 500 INDEX/SPX261TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2026	1	2,003,294	100		18,430		10,772		42,470			(7,726)		7,634		0001
Purchased Call/S&P 500 INDEX/SPX261VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	2,218,000	100		38,150		27,220		61,267			(10,975)		9,360		0001
Purchased Call/S&P 500 INDEX/SPX140W/S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	2,171,946	100		19,548		13,357		41,775			(6,283)		8,933		0001
Purchased Call/S&P 500 INDEX/SPX140W/S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	1	2,640,000	100		40,920		26,298		60,242			(14,798)		10,546		0001
Purchased Call/S&P 500 INDEX/SPX261VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	1,562,000	100		27,960		20,797		35,388			(7,314)		6,730		0001
Purchased Call/S&P 500 INDEX/SPX261TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	1	2,113,000	100		39,091		23,606		81,817			(15,636)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXD17W/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	1	2,424,531	100		40,247		20,733		118,286			(19,517)		8,700		0001
Purchased Call/S&P 500 INDEX/SPX261US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	2,171,579	100		19,761		13,156		33,028			(6,732)		8,805		0001
Purchased Call/S&P 500 INDEX/SPX261VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	3,884,055	100		33,014		24,556		43,791			(8,636)		16,734		0001
Purchased Call/S&P 500 INDEX/SPX261TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,728,230	100		24,008		15,005		63,206			(9,102)		10,734		0001
Purchased Call/S&P 500 INDEX/SPX261USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	1	1,495,000	100		24,817		17,393		29,353			(7,547)		6,236		0001
Purchased Call/S&P 500 INDEX/SPX261TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	2,185,431	100		19,887		11,270		52,516			(8,687)		8,189		0001
Purchased Call/S&P 500 INDEX/SPX140W/SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	3,303,001	100		29,727		20,313		53,944			(9,555)		13,586		0001
Purchased Call/S&P 500 INDEX/SPX261TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,683,913	100		23,618		14,762		66,924			(8,954)		10,560		0001
Purchased Call/S&P 500 INDEX/SPX261SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	2,192,791	100		19,297		9,622		55,770			(9,675)		7,742		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	2,088,000	100		32,573		22,971		64,886			(9,763)		8,760		0001
Purchased Call/S&P 500 INDEX/SPX261T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	2,675,673	100		24,081		14,727		40,450			(9,369)		10,457		0001
Purchased Call/S&P 500 INDEX/SPX261T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	3,677,867	100		33,101		18,329		63,042			(14,782)		13,680		0001
Purchased Call/S&P 500 INDEX/SPX261VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	1,511,000	100		24,025		17,818		37,755			(6,336)		6,474		0001
Purchased Call/S&P 500 INDEX/SPX261USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	1,787,584	100		16,267		10,799		26,917			(5,571)		7,248		0001
Purchased Call/S&P 500 INDEX/SPX261US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	1	2,052,000	100		28,523		18,381		33,488			(10,265)		8,197		0001
Purchased Call/S&P 500 INDEX/SPX261UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	1,395,000	100		22,181		15,337		36,023			(6,867)		5,796		0001
Purchased Call/S&P 500 INDEX/SPX261USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2026	1	2,197,586	100		19,998		13,442		35,526			(6,575)		9,002		0001
Purchased Call/S&P 500 INDEX/SPX261VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	3,134,000	100		49,831		36,958		62,713			(13,142)		13,427		0001
Purchased Call/S&P 500 INDEX/SPX261SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	1,658,027	100		15,088		8,257		36,952			(6,881)		6,106		0001
Purchased Call/S&P 500 INDEX/SPX261USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	1,695,440	100		15,259		10,724		17,142			(4,611)		7,072		0001
Purchased Call/S&P 500 INDEX/SPXE17D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2026	1	1,027,000	100		17,356		12,575		18,649			(4,871)		4,367		0001
Purchased Call/S&P 500 INDEX/SPX261VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	3,314,684	100		27,180		19,842		25,895			(7,372)		14,148		0001
Purchased Call/S&P 500 INDEX/SPX261USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	1	1,009,000	100		14,933		10,285		23,053			(4,664)		4,184		0001
Purchased Call/S&P 500 INDEX/SPXD051$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/13/2025	08/13/2026	1	2,727,781	100		50,737		31,309		124,840			(19,461)		10,708		0001
Purchased Call/S&P 500 INDEX/SPX261USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	1	2,748,198	100		24,734		16,535		44,392			(8,357)		11,212		0001
Purchased Call/S&P 500 INDEX/SPXE172ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	1	1,937,041	100		33,898		19,330		71,448			(14,686)		7,311		0001
Purchased Call/S&P 500 INDEX/SPXE172$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	1	2,088,802	100		34,883		19,712		68,531			(15,291)		7,827		0001
Purchased Call/S&P 500 INDEX/SPXE178SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2026	1	1,976,000	100		34,975		22,931		54,737			(12,074)		7,995		0001
Purchased Call/S&P 500 INDEX/SPXJ0OKSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	09/01/2026	1	1,908,000	100		31,864		21,330		58,378			(10,737)		7,800		0001
Purchased Call/S&P 500 INDEX/SPXD050$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2025	08/10/2026	1	4,713,595	100		42,422		25,827		103,242			(16,761)		18,380		0001
Purchased Call/S&P 500 INDEX/SPX261SS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	1	2,029,119	100		18,465		9,461		48,400			(9,082)		7,262		0001
Purchased Call/S&P 500 INDEX/SPXE170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	1	3,224,000	100		56,098		30,698		120,665			(25,583)		11,873		0001
Purchased Call/S&P 500 INDEX/SPXD17XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	1	1,800,000	100		42,840		22,547		95,918			(20,422)		6,510		0001
Purchased Call/S&P 500 INDEX/SPX140VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	07/15/2025	07/15/2026	1	3,096,397	100		27,248		14,638		100,406			(12,616)		11,345		0001
Purchased Call/S&P 500 INDEX/SPXE170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	1	2,287,000	100		36,821		26,593		31,819			(10,419)		9,670		0001
Purchased Call/S&P 500 INDEX/SPXD17IISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	1	3,244,891	100		27,906		14,376		95,251			(13,533)		11,644		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE175S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/10/2026	1	2,568,360	100		42,892		26,113		81,414			(16,946)		10,015		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2025	09/04/2026	1	2,152,000	100		43,470		29,622		80,372			(14,053)		8,851		0001
Purchased Call/S&P 500 INDEX/SPXC05WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	2,310,512	100		30,961		16,340		67,109			(14,715)		8,357		0001
Purchased Call/S&P 500 INDEX/SPX140VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2025	07/29/2026	1	1,827,416	100		16,629		9,575		35,906			(7,062)		6,931		0001
Purchased Call/S&P 500 INDEX/SPXD056S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	3,433,938	100		29,532		21,329		17,435			(8,357)		14,519		0001
Purchased Call/S&P 500 INDEX/SPXE175SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/14/2026	1	3,503,000	100		61,303		38,208		149,238			(23,345)		13,782		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2026	1	1,568,000	100		32,614		16,891		86,465			(15,726)		5,642		0001
Purchased Call/S&P 500 INDEX/SPXJ0QJSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/21/2026	1	1,605,000	100		33,705		21,721		45,603			(12,130)		6,412		0001
Purchased Call/S&P 500 INDEX/SPX140VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2026	1	1,984,676	100		17,862		10,235		41,292			(7,634)		7,509		0001
Purchased Call/S&P 500 INDEX/SPX140VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	1,833,803	100		16,137		9,458		40,625			(6,739)		6,988		0001
Purchased Call/S&P 500 INDEX/SPXD17XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,467,062	100		35,526		18,698		95,275			(16,936)		8,923		0001
Purchased Call/S&P 500 INDEX/SPX140WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	1,286,000	100		21,605		14,763		32,010			(6,944)		5,289		0001
Purchased Call/S&P 500 INDEX/SPX140WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/21/2026	1	3,267,945	100		29,738		19,165		38,113			(10,703)		13,055		0001
Purchased Call/S&P 500 INDEX/SPX261USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	1	1,586,540	100		14,279		9,559		25,580			(4,811)		6,486		0001
Purchased Call/S&P 500 INDEX/SPX261VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	1,985,000	100		33,150		23,297		64,712			(10,018)		8,279		0001
Purchased Call/S&P 500 INDEX/SPX261TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	1,735,000	100		35,915		22,447		75,796			(13,616)		6,826		0001
Purchased Call/S&P 500 INDEX/SPX261TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	1,913,170	100		36,733		21,250		82,287			(15,498)		7,273		0001
Purchased Call/S&P 500 INDEX/SPX261TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	1	3,599,043	100		32,031		17,913		52,745			(14,129)		13,453		0001
Purchased Call/S&P 500 INDEX/SPX261SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	2,121,178	100		29,272		14,840		77,432			(14,556)		7,510		0001
Purchased Call/S&P 500 INDEX/SPX261TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	1,624,719	100		30,545		18,680		46,899			(11,883)		6,350		0001
Purchased Call/S&P 500 INDEX/SPX261USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	1,775,000	100		26,270		17,489		41,287			(8,949)		7,197		0001
Purchased Call/S&P 500 INDEX/SPX261TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	2,017,459	100		18,157		11,154		27,697			(7,014)		7,902		0001
Purchased Call/S&P 500 INDEX/SPX261TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	3,129,643	100		28,480		17,246		64,086			(11,345)		12,121		0001
Purchased Call/S&P 500 INDEX/SPX261USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	2,283,000	100		35,843		23,303		60,834			(12,570)		9,198		0001
Purchased Call/S&P 500 INDEX/SPX261US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	1	5,961,019	100		53,649		36,948		85,955			(16,756)		24,716		0001
Purchased Call/S&P 500 INDEX/SPX261TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	2,222,000	100		36,663		23,028		75,622			(13,786)		8,800		0001
Purchased Call/S&P 500 INDEX/SPX261SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	1	2,266,000	100		31,271		16,023		74,945			(15,380)		8,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261U$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	1	1,300,426	100		4,291		2,896		8,281			(1,399)		5,338		0001
Purchased Call/S&P 500 INDEX/SPX261U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	2,985,475	100		27,168		18,785		46,344			(8,411)		12,403		0001
Purchased Call/S&P 500 INDEX/SPX261S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	2,420,923	100		22,030		11,169		65,298			(10,955)		8,571		0001
Purchased Call/S&P 500 INDEX/SPX261V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	2,903,639	100		26,133		18,366		58,596			(7,897)		12,111		0001
Purchased Call/S&P 500 INDEX/SPX261T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2026	1	1,090,000	100		20,819		11,987		40,157			(8,841)		4,134		0001
Purchased Call/S&P 500 INDEX/SPX261U$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	1	1,969,359	100		18,118		12,346		36,477			(5,857)		8,100		0001
Purchased Call/S&P 500 INDEX/SPX261V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	3,671,266	100		30,839		23,108		52,689			(7,773)		15,875		0001
Purchased Call/S&P 500 INDEX/SPX261V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	2,205,218	100		18,965		13,531		37,876			(5,456)		9,306		0001
Purchased Call/S&P 500 INDEX/SPX261T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	1,946,192	100		32,891		18,638		64,295			(14,367)		7,293		0001
Purchased Call/S&P 500 INDEX/SPX261V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	3,312,363	100		29,480		20,790		65,228			(8,836)		13,897		0001
Purchased Call/S&P 500 INDEX/SPX261V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	4,100,836	100		34,447		25,477		48,006			(9,154)		17,570		0001
Purchased Call/S&P 500 INDEX/SPX261T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	2,006,209	100		31,497		17,441		55,234			(14,066)		7,462		0001
Purchased Call/S&P 500 INDEX/SPX261V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2026	1	2,575,847	100		21,895		16,346		29,287			(5,579)		11,118		0001
Purchased Call/S&P 500 INDEX/SPX261T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	1	2,364,806	100		21,283		12,027		39,549			(9,330)		8,861		0001
Purchased Call/S&P 500 INDEX/SPX261T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,196,000	100		40,846		25,529		89,203			(15,485)		8,640		0001
Purchased Call/S&P 500 INDEX/SPX261V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	1,410,591	100		4,373		3,120		10,672			(1,258)		5,953		0001
Purchased Call/S&P 500 INDEX/SPX261S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	2,391,000	100		21,758		11,031		43,817			(10,819)		8,465		0001
Purchased Call/S&P 500 INDEX/SPX261T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	2,017,000	100		42,155		25,527		87,119			(16,793)		7,812		0001
Purchased Call/S&P 500 INDEX/SPX261S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	3,378,169	100		53,037		28,943		139,353			(24,266)		12,440		0001
Purchased Call/S&P 500 INDEX/SPX261U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	1	3,545,787	100		32,267		20,356		60,121			(11,934)		14,073		0001
Purchased Call/S&P 500 INDEX/SPX261T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2026	1	2,597,741	100		23,380		13,976		47,480			(9,416)		10,038		0001
Purchased Call/S&P 500 INDEX/SPX261U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	3,711,255	100		33,401		21,163		56,129			(12,262)		14,762		0001
Purchased Call/S&P 500 INDEX/SPX261T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	2,051,260	100		34,666		19,644		81,421			(15,143)		7,686		0001
Purchased Call/S&P 500 INDEX/SPX140V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	1	1,874,852	100		16,499		8,708		39,476			(7,841)		6,781		0001
Purchased Call/S&P 500 INDEX/SPX140V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	1,125,982	100		16,552		9,803		39,742			(6,757)		4,331		0001
Purchased Call/S&P 500 INDEX/SPXD17W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	1,891,167	100		16,642		8,619		51,754			(8,025)		6,804		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	2,070,000	100		30,636		22,659		42,318			(8,142)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXE171SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	2,541,922	100		22,623		12,589		43,759			(10,041)		9,478		0001
Purchased Call/S&P 500 INDEX/SPXE17FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2025	09/29/2026	1	1,452,000	100		23,232		17,344		27,836			(5,919)		6,267		0001
Purchased Call/S&P 500 INDEX/SPXE17DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	1,912,000	100		31,548		22,944		28,888			(8,643)		8,146		0001
Purchased Call/S&P 500 INDEX/SPX140VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2026	1	4,844,463	100		42,631		22,784		159,000			(19,856)		17,705		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	2,082,000	100		48,094		25,383		104,110			(22,858)		7,530		0001
Purchased Call/S&P 500 INDEX/SPX140WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2026	1	2,561,095	100		25,355		17,113		44,964			(8,266)		10,513		0001
Purchased Call/S&P 500 INDEX/SPX261SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	2,055,244	100		33,500		16,704		82,670			(16,796)		7,256		0001
Purchased Call/S&P 500 INDEX/SPX261TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	2,857,358	100		21,716		12,563		59,950			(9,162)		10,862		0001
Purchased Call/S&P 500 INDEX/SPX140VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2026	1	2,410,869	100		33,029		17,106		87,106			(15,926)		8,674		0001
Purchased Call/S&P 500 INDEX/SPX261TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	4,171,624	100		37,962		21,648		77,180			(16,447)		15,746		0001
Purchased Call/S&P 500 INDEX/SPX261TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	4,954,143	100		43,596		27,383		110,753			(16,393)		19,620		0001
Purchased Call/S&P 500 INDEX/SPX261SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	2,847,550	100		25,628		13,985		81,595			(11,726)		10,486		0001
Purchased Call/S&P 500 INDEX/SPX261TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	2,153,000	100		42,845		25,945		84,384			(17,067)		8,339		0001
Purchased Call/S&P 500 INDEX/SPX261USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	1	2,896,179	100		26,645		17,470		40,361			(9,198)		11,718		0001
Purchased Call/S&P 500 INDEX/SPXE17ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	2,812,000	100		43,024		31,527		49,874			(11,552)		12,025		0001
Purchased Call/S&P 500 INDEX/SPX261VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	2,615,104	100		22,228		16,486		27,126			(5,862)		11,204		0001
Purchased Call/S&P 500 INDEX/SPX261US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	3,095,614	100		27,861		18,113		48,270			(9,770)		12,472		0001
Purchased Call/S&P 500 INDEX/SPX261USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	2,479,000	100		41,399		27,561		76,242			(14,103)		10,051		0001
Purchased Call/S&P 500 INDEX/SPX261VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	1	3,102,946	100		25,444		18,645		28,454			(6,832)		13,269		0001
Purchased Call/S&P 500 INDEX/SPX261TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	1	1,734,124	100		15,434		9,619		43,809			(5,877)		6,823		0001
Purchased Call/S&P 500 INDEX/SPX140VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	1	2,302,970	100		20,266		13,024		31,347			(7,329)		9,200		0001
Purchased Call/S&P 500 INDEX/SPX261VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	3,162,821	100		27,517		19,557		56,331			(7,991)		13,321		0001
Purchased Call/S&P 500 INDEX/SPX261VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	1	4,109,970	100		35,757		25,315		79,557			(10,482)		17,277		0001
Purchased Call/S&P 500 INDEX/SPX261USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	1	3,420,901	100		31,130		21,611		49,835			(9,552)		14,240		0001
Purchased Call/S&P 500 INDEX/SPX261US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	2,767,000	100		46,762		31,045		73,708			(16,014)		11,219		0001
Purchased Call/S&P 500 INDEX/SPX261VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	1	2,204,000	100		33,721		23,874		62,627			(9,885)		9,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	1,504,000	100		24,214		17,488		29,492			(6,852)		6,359		0001
Purchased Call/S&P 500 INDEX/SPXE174$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,760,335	100		48,582		29,042		94,210			(19,566)		10,666		0001
Purchased Call/S&P 500 INDEX/SPX261T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,082,000	100		28,315		17,697		65,624			(10,735)		8,191		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2026	1	1,988,312	100		32,211		17,215		105,015			(15,002)		7,266		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	2,227,176	100		37,639		22,000		84,535			(15,778)		8,487		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	2,612,213	100		47,020		27,559		109,151			(19,635)		9,954		0001
Purchased Call/S&P 500 INDEX/SPXD055$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	3,363,646	100		28,927		20,892		29,104			(8,185)		14,222		0001
Purchased Call/S&P 500 INDEX/SPXD056$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2026	1	4,895,681	100		41,613		30,150		34,456			(11,679)		20,818		0001
Purchased Call/S&P 500 INDEX/SPXD17X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,670,690	100		23,235		12,229		74,421			(11,076)		9,660		0001
Purchased Call/S&P 500 INDEX/SPXD053$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	1	2,854,000	100		46,806		31,984		82,863			(15,045)		11,739		0001
Purchased Call/S&P 500 INDEX/SPXD17X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	3,242,054	100		28,854		15,023		94,123			(13,834)		11,696		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	1,966,302	100		33,820		18,168		99,157			(15,659)		7,204		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	2,582,000	100		42,603		23,003		122,952			(19,609)		9,484		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,795,000	100		47,515		25,077		100,740			(22,583)		10,109		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/02/2026	1	1,949,000	100		44,632		22,627		106,441			(22,193)		6,900		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/20/2026	1	1,972,635	100		32,746		18,042		56,633			(14,811)		7,319		0001
Purchased Call/S&P 500 INDEX/SPXD17X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,685,255	100		43,770		22,789		124,966			(20,985)		9,687		0001
Purchased Call/S&P 500 INDEX/SPXE171$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	2,957,506	100		48,207		26,826		81,935			(21,396)		11,028		0001
Purchased Call/S&P 500 INDEX/SPXE171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	2,200,396	100		36,307		20,304		64,010			(16,015)		8,225		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/05/2025	08/05/2026	1	1,712,000	100		33,726		20,069		80,677			(13,675)		6,600		0001
Purchased Call/S&P 500 INDEX/SPX140V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	2,299,015	100		20,461		12,119		57,156			(8,353)		8,843		0001
Purchased Call/S&P 500 INDEX/SPXC05W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	1	5,463,456	100		45,347		24,110		193,920			(21,376)		19,916		0001
Purchased Call/S&P 500 INDEX/SPXD17V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	3,233,679	100		28,456		14,386		83,183			(14,189)		11,448		0001
Purchased Call/S&P 500 INDEX/SPX261U$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	1	1,515,696	100		13,641		9,560		17,026			(4,148)		6,322		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2025	07/02/2026	1	1,512,000	100		35,834		18,116		81,866			(17,868)		5,353		0001
Purchased Call/S&P 500 INDEX/SPX261U$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	1	2,701,929	100		24,317		15,475		26,425			(8,861)		10,771		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/02/2026	1	2,131,000	100		40,276		20,418		80,928			(20,027)		7,545		0001
Purchased Call/S&P 500 INDEX/SPX261T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2026	1	4,280,441	100		31,675		17,452		44,592			(14,327)		15,882		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	4,784,758	100		40,192		23,694		110,346			(16,646)		18,361		0001
Purchased Call/S&P 500 INDEX/SPX261V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	2,413,774	100		21,000		15,125		30,755			(5,984)		10,206		0001
Purchased Call/S&P 500 INDEX/SPX140W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	1,557,001	100		14,013		9,576		22,595			(4,504)		6,404		0001
Purchased Call/S&P 500 INDEX/SPXC05U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	2,291,814	100		19,939		10,523		47,243			(9,476)		8,289		0001
Purchased Call/S&P 500 INDEX/SPX140V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2025	07/16/2026	1	3,514,082	100		25,653		13,851		92,057			(11,807)		12,908		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	07/31/2026	1	1,691,349	100		32,305		18,934		75,377			(13,490)		6,445		0001
Purchased Call/S&P 500 INDEX/SPX261V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	1	3,674,563	100		30,499		22,181		27,892			(8,356)		15,655		0001
Purchased Call/S&P 500 INDEX/SPX261U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	1,742,809	100		15,860		10,558		32,876			(5,403)		7,066		0001
Purchased Call/S&P 500 INDEX/SPX261T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	1,714,839	100		23,665		14,330		50,641			(9,427)		6,642		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	1	1,915,829	100		32,569		17,316		104,426			(15,353)		6,984		0001
Purchased Call/S&P 500 INDEX/SPX261V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	2,377,472	100		20,209		14,988		33,482			(5,330)		10,186		0001
Purchased Call/S&P 500 INDEX/SPX261T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	1	2,250,263	100		19,802		11,958		46,133			(7,921)		8,715		0001
Purchased Call/S&P 500 INDEX/SPX261U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	980,216	100		16,566		10,724		23,740			(5,913)		3,941		0001
Purchased Call/S&P 500 INDEX/SPXD052$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	4,012,792	100		36,516		23,533		32,261			(13,142)		16,031		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	1,952,203	100		28,112		14,837		64,231			(13,361)		7,061		0001
Purchased Call/S&P 500 INDEX/SPX140W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	2,246,000	100		37,508		25,631		67,932			(12,056)		9,238		0001
Purchased Call/S&P 500 INDEX/SPX261V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	1,379,000	100		20,961		14,898		37,623			(6,087)		5,808		0001
Purchased Call/S&P 500 INDEX/SPX261U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	1	1,161,000	100		18,228		11,901		35,157			(6,342)		4,688		0001
Purchased Call/S&P 500 INDEX/SPX261V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	1,661,000	100		24,085		17,582		24,614			(6,533)		7,090		0001
Purchased Call/S&P 500 INDEX/SPX261T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	3,353,000	100		52,642		28,807		119,412			(24,007)		12,348		0001
Purchased Call/S&P 500 INDEX/SPXE17E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	1	1,983,164	100		21,418		15,695		27,449			(5,751)		8,481		0001
Purchased Call/S&P 500 INDEX/SPX261U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	1	2,357,107	100		21,450		14,004		43,529			(7,463)		9,517		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	08/03/2026	1	1,807,707	100		31,093		18,330		72,019			(12,878)		6,937		0001
Purchased Call/S&P 500 INDEX/SPX261U$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	1	2,049,000	100		30,120		19,002		53,403			(11,140)		8,133		0001
Purchased Call/S&P 500 INDEX/SPX261U$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	1	1,724,000	100		27,067		18,094		45,125			(9,145)		7,033		0001
Purchased Call/S&P 500 INDEX/SPXD052$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	3,462,000	100		58,162		37,482		80,775			(20,932)		13,830		0001
Purchased Call/S&P 500 INDEX/SPXE176S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	1	1,349,000	100		23,742		15,109		27,903			(8,651)		5,377		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	01/21/2026	1	110,500	20		10,595		6,232		4,720			(4,415)		133		0001
Purchased Call/S&P 500 INDEX/SPX140XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	3,896,178	100		24,936		22,373		43,733			(2,740)		18,354		0001
Purchased Call/S&P 500 INDEX/SPX013KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	02/18/2026	1	34,000	21		5,000		3,429		3,168			(1,597)		62		0001
Purchased Call/S&P 500 INDEX/SPX013LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	1	1,454,062	100		17,303		16,636		20,283			(711)		7,119		0001
Purchased Call/S&P 500 INDEX/SPX140XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	2,365,715	100		26,969		24,963		31,543			(2,069)		11,366		0001
Purchased Call/S&P 500 INDEX/SPX140YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	1,709,962	100		20,862		20,344		23,171			(682)		8,432		0001
Purchased Call/S&P 500 INDEX/SPX140XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	2,820,676	100		20,873		19,665		26,235			(1,258)		13,672		0001
Purchased Call/S&P 500 INDEX/SPX140WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	1	2,161,337	100		15,778		12,587		35,219			(3,285)		9,616		0001
Purchased Call/S&P 500 INDEX/SPX140YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	2,631,582	100		21,053		20,526		24,303			(694)		12,921		0001
Purchased Call/S&P 500 INDEX/SPX140WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2026	1	2,892,063	100		21,690		17,388		33,536			(4,433)		12,934		0001
Purchased Call/S&P 500 INDEX/SPXE17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	2,770,501	100		19,116		16,363		31,309			(2,881)		12,766		0001
Purchased Call/S&P 500 INDEX/SPXE17KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,682,024	100		15,643		13,464		26,046			(2,321)		7,751		0001
Purchased Call/S&P 500 INDEX/SPXE17HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2026	1	2,297,000	100		33,077		26,152		54,933			(6,978)		10,202		0001
Purchased Call/S&P 500 INDEX/SPX140YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	1,330,557	100		16,233		15,827		18,090			(535)		6,533		0001
Purchased Call/S&P 500 INDEX/SPX140XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	3,877,403	100		26,366		22,694		47,047			(3,911)		17,867		0001
Purchased Call/S&P 500 INDEX/SPX140XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	906,031	100		9,332		8,373		14,902			(1,026)		4,268		0001
Purchased Call/S&P 500 INDEX/SPXE17HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/13/2025	10/13/2026	1	1,041,000	100		15,095		11,851		26,635			(3,267)		4,607		0001
Purchased Call/S&P 500 INDEX/SPX140XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	2,108,970	100		15,185		14,055		19,371			(1,165)		10,132		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/17/2025	11/17/2026	1	1,643,773	100		20,054		17,678		38,273			(2,417)		7,708		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	2,709,327	100		19,507		17,675		31,441			(1,924)		12,861		0001
Purchased Call/S&P 500 INDEX/SPX140WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	1	2,096,360	100		15,513		12,821		18,952			(2,720)		9,519		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	3,378,170	100		25,674		20,096		46,630			(5,784)		14,847		0001
Purchased Call/S&P 500 INDEX/SPXE17LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	2,020,000	100		25,250		21,762		37,528			(3,715)		9,353		0001
Purchased Call/S&P 500 INDEX/SPX140XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	2,690,625	100		34,171		30,574		56,947			(3,838)		12,675		0001
Purchased Call/S&P 500 INDEX/SPX013LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	01/16/2026	1	6,750,000	6650		41,400		24,840		13,569			(18,559)		7,066		0001
Purchased Call/S&P 500 INDEX/SPX140XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	1	4,567,092	100		29,229		26,250		48,365			(3,186)		21,614		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2025	12/29/2026	1	1,868,417	100		29,895		29,812		34,496			(164)		9,316		0001
Purchased Call/S&P 500 INDEX/SPX140WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	1	2,917,222	100		22,171		17,407		43,667			(4,799)		12,911		0001
Purchased Call/S&P 500 INDEX/SPX140YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	1,168,984	100		15,314		14,931		17,015			(505)		5,740		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	2,338,000	100		34,369		26,827		46,601			(7,815)		10,275		0001
Purchased Call/S&P 500 INDEX/SPX140XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	1,368,756	100		18,204		17,151		21,268			(1,097)		6,634		0001
Purchased Call/S&P 500 INDEX/SPXE17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	1,389,832	100		17,234		14,908		19,854			(2,361)		6,456		0001
Purchased Call/S&P 500 INDEX/SPX140W\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	3,352,694	100		25,145		20,116		38,391			(5,181)		14,916		0001
Purchased Call/S&P 500 INDEX/SPXJ00S\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	1,725,000	100		26,565		20,793		40,646			(5,984)		7,581		0001
Purchased Call/S&P 500 INDEX/SPXJ00S\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	2,941,949	100		22,359		17,541		35,016			(4,996)		12,998		0001
Purchased Call/S&P 500 INDEX/SPXJ00W\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	1,581,101	100		20,871		19,131		30,641			(1,892)		7,528		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/09/2026	1	2,456,406	100		19,160		14,955		30,592			(4,357)		10,796		0001
Purchased Call/S&P 500 INDEX/SPX140XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2026	1	2,735,125	100		18,052		15,913		34,738			(2,176)		12,825		0001
Purchased Call/S&P 500 INDEX/SPX013LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	02/18/2026	1	221,000	21		31,590		24,457		21,755			(7,404)		405		0001
Purchased Call/S&P 500 INDEX/SPXJ00W\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/27/2026	1	2,996,339	100		39,552		36,155		59,591			(3,782)		14,267		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	1	3,370,013	100		26,623		20,462		42,113			(6,200)		14,758		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	1,840,542	100		26,136		24,466		32,946			(1,867)		8,856		0001
Purchased Call/S&P 500 INDEX/SPX261W\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	1	3,519,348	100		21,820		19,175		38,957			(2,794)		16,476		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	2,588,683	100		19,674		18,800		24,435			(1,027)		12,584		0001
Purchased Call/S&P 500 INDEX/SPXJ00US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	11/02/2026	1	1,113,981	100		13,034		10,951		18,878			(2,166)		5,100		0001
Purchased Call/S&P 500 INDEX/SPX261V\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	1	1,780,000	100		27,946		21,017		37,756			(6,967)		7,711		0001
Purchased Call/S&P 500 INDEX/SPXJ00V\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	2,411,900	100		25,325		22,168		49,874			(3,330)		11,239		0001
Purchased Call/S&P 500 INDEX/SPXJ00V\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/10/2025	11/10/2026	1	1,470,932	100		17,504		15,135		26,620			(2,446)		6,822		0001
Purchased Call/S&P 500 INDEX/SPXJ00S\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/19/2026	1	1,754,000	100		23,504		18,842		34,264			(4,803)		7,844		0001
Purchased Call/S&P 500 INDEX/SPXJ00US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/05/2025	11/05/2026	1	1,262,000	100		19,687		16,704		30,102			(3,021)		5,806		0001
Purchased Call/S&P 500 INDEX/SPXJ00R\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,357,343	100		18,623		14,365		27,048			(4,286)		10,342		0001
Purchased Call/S&P 500 INDEX/SPX261W\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	3,135,268	100		18,812		17,187		24,181			(1,809)		14,883		0001
Purchased Call/S&P 500 INDEX/SPX261W\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	2,440,588	100		32,216		30,074		35,327			(2,383)		11,743		0001
Purchased Call/S&P 500 INDEX/SPX261W\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	1	1,602,184	100		10,735		9,315		13,426			(1,441)		7,454		0001
Purchased Call/S&P 500 INDEX/SPX140XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	2,830,259	100		19,812		16,620		27,268			(3,320)		12,893		0001
Purchased Call/S&P 500 INDEX/SPX261XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2026	1	2,279,585	100		17,097		16,485		22,782			(656)		11,177		0001
Purchased Call/S&P 500 INDEX/SPXJ00W\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	1,754,450	100		20,176		18,495		29,586			(1,829)		8,354		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	3,159,452	100		24,012		22,945		29,990			(1,253)		15,358		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2025	10/22/2026	1	3,510,567	100		27,031		21,893		31,778			(5,184)		15,780		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/30/2026	1	1,301,322	100		14,965		13,728		21,687			(1,346)		6,224		0001
Purchased Call/S&P 500 INDEX/SPX261W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	1	3,552,096	100		29,127		22,169		50,248			(7,122)		15,416		0001
Purchased Call/S&P 500 INDEX/SPX261W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/23/2026	1	2,169,000	100		30,366		24,883		33,604			(5,673)		9,766		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/20/2025	10/20/2026	1	2,037,000	100		29,944		24,087		28,030			(5,907)		9,125		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/17/2026	1	1,838,742	100		27,030		26,279		37,577			(965)		9,016		0001
Purchased Call/S&P 500 INDEX/SPX261W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/28/2025	11/27/2026	1	2,165,554	100		16,025		14,690		20,969			(1,453)		10,311		0001
Purchased Call/S&P 500 INDEX/SPX140Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2025	12/11/2026	1	3,615,068	100		27,836		26,525		28,946			(1,525)		17,573		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2026	1	2,320,861	100		31,564		30,259		37,500			(1,384)		11,347		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2025	11/04/2026	1	2,351,000	100		25,156		21,275		45,685			(3,928)		10,798		0001
Purchased Call/S&P 500 INDEX/SPX261W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2026	1	1,635,965	100		21,595		19,929		25,842			(1,716)		7,848		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/08/2025	01/05/2026	1	3,440,000	.6650		9,545		1,468		247			(7,841)		2,013		0001
Purchased Call/S&P 500 INDEX/SPX261W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2025	10/14/2026	1	3,311,207	100		25,165		19,827		51,283			(5,378)		14,681		0001
Purchased Call/S&P 500 INDEX/SPX261X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/29/2025	12/29/2026	1	7,947,881	100		62,788		62,615		57,018			(344)		39,630		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	2,505,895	100		31,825		30,410		37,803			(1,661)		12,181		0001
Purchased Call/S&P 500 INDEX/SPXD05B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	2,884,890	100		22,502		18,101		10,118			(4,439)		12,924		0001
Purchased Call/S&P 500 INDEX/SPXE17LS$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	1,423,000	100		17,361		15,065		18,741			(2,331)		6,620		0001
Purchased Call/S&P 500 INDEX/SPX013N$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	01/09/2026	1	6,900,000	.6850		23,250		23,250		44,850			(2,325)		5,417		0001
Purchased Call/S&P 500 INDEX/SPXE17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2025	10/29/2026	1	4,248,252	100		28,038		23,250		38,498			(4,840)		19,321		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/18/2026	1	2,559,127	100		34,804		33,840		43,155			(1,240)		12,566		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	1,276,000	100		18,885		16,531		34,484			(2,483)		5,946		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	10/23/2026	1	2,209,000	100		37,332		30,592		40,934			(6,974)		9,946		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2026	1	5,568,893	100		42,324		40,458		52,316			(2,191)		27,188		0001
Purchased Call/S&P 500 INDEX/SPXK000$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2025	12/31/2026	1	1,530,000	100		23,103		23,103		27,372					7,650		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	2,277,000	100		35,066		27,447		55,344			(7,899)		10,007		0001
Purchased Call/S&P 500 INDEX/SPXK000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	968,004	100		13,552		13,552		12,803			(37)		4,833		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	10/30/2026	1	1,362,000	100		15,935		13,368		22,786			(2,670)		6,205		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Z5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/22/2026	1	2,485,482	100		42,999		42,051		50,319			(1,060)		12,273		0001
Purchased Call/S&P 500 INDEX/SPXE17J86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/30/2026	1	1,926,482	100		13,485		11,281		22,314			(2,291)		8,776		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2025	10/02/2026	1	2,564,000	100		36,922		28,024		53,610			(9,104)		11,128		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/11/2026	1	1,939,312	100		24,823		23,654		29,050			(1,360)		9,427		0001
Purchased Call/S&P 500 INDEX/SPXJ00S55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	1,017,000	100		14,747		11,569		21,466			(3,295)		4,493		0001
Purchased Call/S&P 500 INDEX/SPXJ00V5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/19/2025	11/19/2026	1	2,255,813	100		25,716		22,812		48,870			(2,959)		10,610		0001
Purchased Call/S&P 500 INDEX/SPX140XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	1,892,000	100		21,001		18,843		35,393			(2,308)		8,913		0001
Purchased Call/S&P 500 INDEX/SPX140XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	1,528,784	100		16,358		14,359		27,602			(2,112)		7,124		0001
Purchased Call/S&P 500 INDEX/SPXE17KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	1	2,001,279	100		25,416		21,755		34,454			(3,830)		9,222		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/11/2026	1	2,270,000	100		39,498		37,638		45,506			(2,164)		11,035		0001
Purchased Call/S&P 500 INDEX/SPXJ00T5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	10/23/2026	1	2,167,000	100		30,338		24,791		29,534			(5,735)		9,757		0001
Purchased Call/S&P 500 INDEX/SPXJ00S9U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2025	10/21/2026	1	953,307	100		13,251		10,696		15,028			(2,578)		4,278		0001
Purchased Call/S&P 500 INDEX/SPX261W59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	1	3,143,495	100		24,834		20,045		21,534			(4,831)		14,106		0001
Purchased Call/S&P 500 INDEX/SPXJ00VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2025	11/19/2026	1	4,055,482	100		27,172		24,103		48,983			(3,127)		19,075		0001
Purchased Call/S&P 500 INDEX/SPX261W5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1	3,872,610	100		30,594		25,115		41,210			(5,669)		17,525		0001
Purchased Call/S&P 500 INDEX/SPX261W5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	1	2,611,864	100		21,678		16,304		31,659			(5,405)		11,315		0001
Purchased Call/S&P 500 INDEX/SPXJ00W5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/25/2026	1	1,968,793	100		25,791		23,564		39,056			(2,480)		9,346		0001
Purchased Call/S&P 500 INDEX/SPX140Y8B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	4,088,473	100		32,708		31,890		37,696			(1,078)		20,075		0001
Purchased Call/S&P 500 INDEX/SPX140XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	1,468,210	100		17,031		14,950		28,038			(2,199)		6,841		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	2,363,599	100		19,618		19,293		22,407			(430)		11,688		0001
Purchased Call/S&P 500 INDEX/SPXJ00S9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/16/2026	1	1,196,000	100		17,103		13,682		26,805			(3,524)		5,321		0001
Purchased Call/S&P 500 INDEX/SPX140W5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	1	2,348,000	100		32,637		26,037		62,317			(6,796)		10,446		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/16/2026	1	1,578,000	100		21,145		16,916		30,879			(4,357)		7,021		0001
Purchased Call/S&P 500 INDEX/SPX261W5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	998,648	100		14,181		13,048		17,394			(1,166)		4,784		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2026	1	2,226,892	100		33,403		31,379		45,157			(2,105)		10,778		0001
Purchased Call/S&P 500 INDEX/SPX261W5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	1	2,574,546	100		19,824		16,329		19,687			(3,530)		11,670		0001
Purchased Call/S&P 500 INDEX/SPX261W5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	1	5,367,624	100		39,720		36,438		51,161			(3,572)		25,673		0001
Purchased Call/S&P 500 INDEX/SPX261W5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	1,924,927	100		15,399		12,619		12,928			(2,877)		8,667		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261W6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	1	1,462,000	100		22,222		17,019		27,427			(5,236)		6,391		0001
Purchased Call/S&P 500 INDEX/SPX261VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	3,512,123	100		28,799		21,920		41,163			(7,042)		15,243		0001
Purchased Call/S&P 500 INDEX/SPXJ00W0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/24/2025	11/24/2026	1	1,809,396	100		12,666		11,410		18,245			(1,284)		8,576		0001
Purchased Call/S&P 500 INDEX/SPX140X1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	1	1,323,354	100		14,160		12,444		23,222			(1,813)		6,195		0001
Purchased Call/S&P 500 INDEX/SPX261WA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	1	1,773,267	100		14,186		11,593		10,019			(2,682)		7,984		0001
Purchased Call/S&P 500 INDEX/SPX261W4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	2,109,000	100		32,268		24,623		49,304			(7,825)		9,203		0001
Purchased Call/S&P 500 INDEX/SPX140YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	4,164,138	100		33,313		32,487		38,249			(1,089)		20,533		0001
Purchased Call/S&P 500 INDEX/SPX261W0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1	1,683,824	100		12,460		11,422		16,182			(1,130)		8,017		0001
Purchased Call/S&P 500 INDEX/SPX013NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/30/2025	01/14/2026	1	10,350,000	6850		46,860		46,860		75,410			(3,124)		10,135		0001
Purchased Call/S&P 500 INDEX/SPX261WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	2,864,234	100		21,195		19,841		22,912			(1,514)		13,781		0001
Purchased Call/S&P 500 INDEX/SPX261XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	1	3,109,598	100		24,566		24,566		33,341					15,548		0001
Purchased Call/S&P 500 INDEX/SPX261WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	3,603,781	100		28,470		23,329		31,412			(5,319)		16,227		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/15/2025	12/15/2026	1	3,492,115	100		26,889		25,778		33,203			(1,179)		17,074		0001
Purchased Call/S&P 500 INDEX/SPX261XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	1	4,379,182	100		35,909		35,118		35,058			(885)		21,624		0001
Purchased Call/S&P 500 INDEX/SPX261XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	1	3,492,784	100		25,497		23,952		30,267			(1,607)		16,905		0001
Purchased Call/S&P 500 INDEX/SPX261WSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	1	1,361,461	100		6,263		5,239		10,382			(1,064)		6,202		0001
Purchased Call/S&P 500 INDEX/SPX261WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	2,570,324	100		19,020		17,501		25,172			(1,563)		12,312		0001
Purchased Call/S&P 500 INDEX/SPX013KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/08/2025	01/21/2026	1	144,500	20		16,575		7,893		6,173			(8,664)		173		0001
Purchased Call/S&P 500 INDEX/SPX261XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	1,525,898	100		20,142		18,866		21,606			(1,427)		7,374		0001
Purchased Call/S&P 500 INDEX/SPX261XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	2,128,959	100		15,754		14,756		17,168			(1,116)		10,289		0001
Purchased Call/S&P 500 INDEX/SPX261XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	1	2,370,047	100		18,249		17,546		21,862			(750)		11,604		0001
Purchased Call/S&P 500 INDEX/SPX261WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	2,529,727	100		15,178		13,875		19,657			(1,451)		12,045		0001
Purchased Call/S&P 500 INDEX/SPX261WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	3,900,160	100		28,861		27,017		31,468			(2,062)		18,766		0001
Purchased Call/S&P 500 INDEX/SPX261XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	3,939,379	100		29,939		28,290		30,416			(1,723)		19,122		0001
Purchased Call/S&P 500 INDEX/SPXE17JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	1,027,000	100		13,351		11,255		14,629			(2,122)		4,709		0001
Purchased Call/S&P 500 INDEX/SPXJ00UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/07/2025	11/09/2026	1	3,844,783	100		23,838		20,545		43,158			(3,507)		17,802		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	10/26/2026	1	1,255,000	100		17,696		14,527		26,344			(3,279)		5,679		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2025	11/04/2026	1	2,415,095	100		16,664		14,093		32,224			(2,602)		11,093		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	10/27/2026	1	994,854	100		14,624		12,046		17,630			(2,604)		4,510		0001
Purchased Call/S&P 500 INDEX/SPX140XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2026	1	4,169,162	100		28,767		24,171		40,670			(4,781)		19,087		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/30/2025	01/16/2026	1	13,800,000	.6850		69,540		69,540		103,403			(4,091)		14,446		0001
Purchased Call/S&P 500 INDEX/SPXE17JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2025	10/30/2026	1	2,250,000	100		28,350		23,717		36,387			(4,816)		10,250		0001
Purchased Call/S&P 500 INDEX/SPX140WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2026	1	3,879,962	100		29,488		23,314		61,600			(6,221)		17,232		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/08/2025	01/02/2026	1	6,880,000	.6650		17,840		.776		167			(16,413)		2,546		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,798,280	100		34,979		34,784		38,220			(482)		13,857		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/28/2026	1	2,045,435	100		23,523		23,393		26,139			(320)		10,185		0001
Purchased Call/S&P 500 INDEX/SPXJ00IWSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	976,599	100		11,719		10,618		18,053			(1,156)		4,636		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/18/2025	11/18/2026	1	3,699,179	100		24,785		21,917		48,098			(2,920)		17,372		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	1,648,116	100		13,679		13,603		14,992			(188)		8,161		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	1,968,992	100		24,416		22,856		31,383			(1,744)		9,474		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/18/2025	01/09/2026	1	6,750,000	.6650		37,220		16,542		5,037			(21,994)		5,300		0001
Purchased Call/S&P 500 INDEX/SPX261WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	1	1,950,000	100		30,615		25,386		32,672			(5,284)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/02/2025	10/02/2026	1	2,356,407	100		19,323		14,666		30,586			(4,764)		10,227		0001
Purchased Call/S&P 500 INDEX/SPX261WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	4,980,547	100		40,342		30,785		70,535			(9,783)		21,733		0001
Purchased Call/S&P 500 INDEX/SPX261WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	2,461,000	100		37,899		28,846		57,144			(9,267)		10,681		0001
Purchased Call/S&P 500 INDEX/SPX261WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	1	3,523,954	100		28,192		21,590		36,061			(6,642)		15,405		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/18/2025	12/18/2026	1	1,894,138	100		14,395		13,997		18,795			(513)		9,301		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/24/2025	12/24/2026	1	1,976,000	100		16,598		16,460		17,881			(318)		9,785		0001
Purchased Call/S&P 500 INDEX/SPX140WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	3,739,317	100		28,045		22,436		51,030			(5,778)		16,637		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	1,897,314	100		12,712		11,127		26,845			(1,672)		8,841		0001
Purchased Call/S&P 500 INDEX/SPX140YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/14/2026	1	1,204,634	100		15,178		14,509		17,801			(786)		5,881		0001
Purchased Call/S&P 500 INDEX/SPX140XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	2,746,078	100		17,575		15,725		33,020			(1,974)		12,936		0001
Purchased Call/S&P 500 INDEX/SPX140XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	2,581,406	100		17,554		15,109		29,488			(2,604)		11,895		0001
Purchased Call/S&P 500 INDEX/SPX140XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	2,142,087	100		13,495		12,108		25,712			(1,483)		10,091		0001
Purchased Call/S&P 500 INDEX/SPX261WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	1	2,754,204	100		20,106		18,555		25,542			(1,597)		13,213		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2025	10/28/2026	1	1,783,421	100		21,936		18,129		28,881			(3,846)		8,098		0001
Purchased Call/S&P 500 INDEX/SPX261W\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	1,935,969	100		14,133		13,193		16,143			(1,045)		9,315		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	2,489,039	100		20,161		20,161		18,257			(55)		12,428		0001
Purchased Call/S&P 500 INDEX/SPX261W\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	1	2,071,000	100		28,166		22,191		54,370			(6,019)		9,182		0001
Purchased Call/S&P 500 INDEX/SPX261W\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	2,744,000	100		42,258		32,163		56,769			(10,332)		11,909		0001
Purchased Call/S&P 500 INDEX/SPXD05Q\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	4,417,198	100		35,338		35,143		22,426			(481)		21,995		0001
Purchased Call/S&P 500 INDEX/SPXE17KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2026	1	2,995,397	100		21,267		18,045		33,740			(3,263)		13,780		0001
Purchased Call/S&P 500 INDEX/SPX261XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	2,149,288	100		27,081		25,589		27,459			(1,558)		10,433		0001
Purchased Call/S&P 500 INDEX/SPXE17JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	4,625,728	100		31,455		26,516		42,936			(4,998)		21,212		0001
Purchased Call/S&P 500 INDEX/SPXE17LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2026	1	3,878,858	100		27,540		23,812		40,146			(3,848)		17,988		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	1,130,000	100		15,820		12,203		21,655			(3,641)		4,957		0001
Purchased Call/S&P 500 INDEX/SPXE17PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	1	2,159,000	100		21,590		20,573		19,725			(1,183)		10,495		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2025	10/22/2026	1	2,566,000	100		34,641		28,056		41,949			(6,643)		11,534		0001
Purchased Call/S&P 500 INDEX/SPXE17KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	1,741,000	100		24,374		20,979		33,448			(3,616)		8,022		0001
Purchased Call/S&P 500 INDEX/SPXJ00V\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/18/2025	11/18/2026	1	2,224,933	100		28,924		25,578		58,311			(3,408)		10,449		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/17/2026	1	2,556,000	100		13,802		13,419		17,502			(493)		12,533		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	1,208,806	100		20,912		20,566		23,289			(458)		5,977		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,529,317	100		33,893		33,704		37,027			(467)		12,525		0001
Purchased Call/S&P 500 INDEX/SPXJ00US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	10/30/2026	1	1,576,000	100		21,118		17,716		29,560			(3,539)		7,180		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	1	1,897,000	100		28,265		21,725		40,645			(6,582)		8,307		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	3,495,758	100		26,568		20,795		46,537			(5,985)		15,363		0001
Purchased Call/S&P 500 INDEX/SPXD05PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	4,056,010	100		32,854		32,671		20,452			(453)		20,085		0001
Purchased Call/S&P 500 INDEX/SPX140XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	2,833,878	100		19,554		17,164		34,835			(2,525)		13,205		0001
Purchased Call/S&P 500 INDEX/SPX140YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/11/2026	1	1,432,113	100		16,899		16,148		19,883			(882)		6,962		0001
Purchased Call/S&P 500 INDEX/SPX140X\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	2,479,420	100		17,356		14,560		23,910			(2,909)		11,295		0001
Purchased Call/S&P 500 INDEX/SPX140XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	1	3,549,947	100		23,785		20,574		35,741			(3,258)		16,489		0001
Purchased Call/S&P 500 INDEX/SPX140XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	2,948,457	100		20,344		17,858		36,740			(2,627)		13,739		0001
Purchased Call/S&P 500 INDEX/SPXA21LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	1,683,000	100		43,421		3,828		67,026			(39,517)		2,530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN131SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	1,820,000	100		46,774		6,958		72,318			(39,726)		3,532		0001
Purchased Call/S&P 500 INDEX/SPXA21KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	1	1,656,000	100		40,903		2,254		63,099			(38,550)		1,986		0001
Purchased Call/S&P 500 INDEX/SPXA21KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/22/2026	1	1,078,000	100		28,028		1,640		35,120			(26,329)		1,323		0001
Purchased Call/S&P 500 INDEX/SPXN136SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/18/2026	1	1,093,000	100		31,806		6,733		43,377			(25,060)		2,510		0001
Purchased Call/S&P 500 INDEX/SPXA21MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	1,215,000	105		15,431		1,488		59			(13,909)		1,908		0001
Purchased Call/S&P 500 INDEX/SPXA210SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2025	03/10/2026	1	1,245,000	100		31,250		5,854		49,456			(25,342)		2,707		0001
Purchased Call/S&P 500 INDEX/SPXA210SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	1,068,000	100		27,234		4,652		42,448			(22,533)		2,219		0001
Purchased Call/S&P 500 INDEX/SPXA21MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2025	02/11/2026	1	1,027,000	100		28,551		3,270		39,975			(25,247)		1,742		0001
Purchased Call/S&P 500 INDEX/SPXA21JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,001,000	100		25,125		485		39,999			(24,574)		741		0001
Purchased Call/S&P 500 INDEX/SPXA21LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2026	1	1,399,000	100		36,094		3,281		55,737			(32,732)		2,135		0001
Purchased Call/S&P 500 INDEX/SPXD17ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/11/2025	02/09/2026	1	1,420,000	100		42,458		4,587		56,415			(37,779)		2,350		0001
Purchased Call/S&P 500 INDEX/SPXA21LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	1,481,000	100		38,062		2,839		59,007			(35,134)		2,051		0001
Purchased Call/S&P 500 INDEX/SPXA21PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2026	1	1,270,000	100		30,353		7,018		50,359			(23,329)		3,046		0001
Purchased Call/S&P 500 INDEX/SPXA21PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/17/2025	03/17/2026	1	1,153,000	100		29,632		6,122		45,767			(23,462)		2,631		0001
Purchased Call/S&P 500 INDEX/SPXA21PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2025	03/11/2026	1	1,283,000	100		30,664		5,894		50,961			(24,751)		2,809		0001
Purchased Call/S&P 500 INDEX/SPXN131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,616,000	100		41,046		5,685		57,533			(35,311)		3,020		0001
Purchased Call/S&P 500 INDEX/SPXA210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2026	1	1,644,000	100		42,086		7,072		65,346			(34,937)		3,388		0001
Purchased Call/S&P 500 INDEX/SPXA21NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2025	02/25/2026	1	1,151,000	100		28,315		4,338		45,756			(23,947)		2,254		0001
Purchased Call/S&P 500 INDEX/SPXN137S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	1,568,000	100		39,984		9,032		62,161			(30,892)		3,739		0001
Purchased Call/S&P 500 INDEX/SPXA21KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	2,192,000	100		55,019		1,970		87,556			(52,909)		2,146		0001
Purchased Call/S&P 500 INDEX/SPXN13BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	1,782,000	100		44,550		12,764		70,523			(31,734)		4,779		0001
Purchased Call/S&P 500 INDEX/SPXN131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	1,498,000	100		39,098		15,618		58,819			(23,586)		4,737		0001
Purchased Call/S&P 500 INDEX/SPXA21RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	1,615,000	100		41,990		11,799		63,941			(30,205)		4,290		0001
Purchased Call/S&P 500 INDEX/SPXA21WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2026	1	1,609,000	100		46,178		22,448		61,647			(23,850)		5,586		0001
Purchased Call/S&P 500 INDEX/SPXA21VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/28/2026	1	1,054,000	100		26,772		10,841		41,287			(15,916)		3,356		0001
Purchased Call/S&P 500 INDEX/SPXD17RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	1,198,000	100		35,461		16,594		46,344			(18,952)		4,076		0001
Purchased Call/S&P 500 INDEX/SPXN13FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	1,002,000	100		25,150		8,872		39,499			(16,306)		2,967		0001
Purchased Call/S&P 500 INDEX/SPXA210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,554,000	100		39,316		10,398		61,562			(28,868)		4,006		0001
Purchased Call/S&P 500 INDEX/SPXA21TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2026	1	1,033,000	100		26,032		8,821		40,781			(17,236)		3,010		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	1,049,000	100		25,805		6,896		41,549			(18,877)		2,718		0001
Purchased Call/S&P 500 INDEX/SPXN13NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	1,087,000	100		27,719		13,210		41,995			(14,505)		3,753		0001
Purchased Call/S&P 500 INDEX/SPXA21TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2025	04/29/2026	1	1,326,000	100		33,017		10,733		52,402			(22,253)		3,786		0001
Purchased Call/S&P 500 INDEX/SPXD170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/20/2026	1	1,688,000	100		45,914		17,630		65,903			(28,255)		5,227		0001
Purchased Call/S&P 500 INDEX/SPXN13G$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	2,020,000	100		50,096		18,217		79,352			(31,842)		6,097		0001
Purchased Call/S&P 500 INDEX/SPXA21PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2025	04/01/2026	1	1,657,000	100		42,254		10,505		65,679			(31,690)		4,137		0001
Purchased Call/S&P 500 INDEX/SPXN13KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/03/2026	1	1,742,000	100		43,027		18,338		67,928			(24,773)		5,658		0001
Purchased Call/S&P 500 INDEX/SPXA21TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/05/2026	1	1,289,000	100		35,834		12,412		50,887			(23,461)		3,772		0001
Purchased Call/S&P 500 INDEX/SPXN13BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	1,113,000	100		27,714		8,016		44,038			(19,665)		2,999		0001
Purchased Call/S&P 500 INDEX/SPXN13HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,149,000	100		28,725		10,662		45,069			(18,101)		3,494		0001
Purchased Call/S&P 500 INDEX/SPXN13LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/10/2026	1	1,664,000	100		46,259		20,446		64,436			(25,798)		5,526		0001
Purchased Call/S&P 500 INDEX/SPXN13IWS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/05/2026	1	1,053,000	100		28,326		16,902		38,135			(11,439)		4,060		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	1	1,163,000	100		30,703		19,756		39,929			(11,080)		4,636		0001
Purchased Call/S&P 500 INDEX/SPXN13RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	1,165,000	100		29,941		16,001		42,539			(13,945)		4,258		0001
Purchased Call/S&P 500 INDEX/SPX0134SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/16/2026	1	1,457,000	100		39,776		28,586		43,647			(11,396)		6,137		0001
Purchased Call/S&P 500 INDEX/SPX0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/26/2026	1	1,057,000	100		28,116		18,408		35,416			(9,733)		4,268		0001
Purchased Call/S&P 500 INDEX/SPX0136SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/22/2026	1	1,053,000	100		26,325		19,252		28,182			(7,107)		4,486		0001
Purchased Call/S&P 500 INDEX/SPXB210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/12/2026	1	1,170,000	100		31,356		19,477		39,793			(12,007)		4,583		0001
Purchased Call/S&P 500 INDEX/SPXN13TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/21/2026	1	1,250,000	100		32,500		18,046		44,765			(14,464)		4,650		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2025	07/30/2026	1	1,379,000	100		36,406		21,237		48,925			(15,302)		5,242		0001
Purchased Call/S&P 500 INDEX/SPXN13PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	06/30/2026	1	1,481,000	100		38,802		19,509		55,547			(19,455)		5,215		0001
Purchased Call/S&P 500 INDEX/SPX0131$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,048,000	105		14,358		9,811		19,594			(4,615)		4,311		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/16/2026	1	1,114,000	100		30,635		16,679		40,562			(14,055)		4,092		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2025	07/28/2026	1	1,076,000	100		28,084		16,092		37,911			(12,003)		4,071		0001
Purchased Call/S&P 500 INDEX/SPXB211S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2025	09/10/2026	1	1,066,000	100		28,782		20,147		33,925			(8,777)		4,438		0001
Purchased Call/S&P 500 INDEX/SPX0134$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	1,151,000	100		28,890		20,807		32,642			(8,232)		4,867		0001
Purchased Call/S&P 500 INDEX/SPX013CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	1,060,000	100		27,666		22,255		26,504			(5,457)		4,749		0001
Purchased Call/S&P 500 INDEX/SPX013NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	1,398,000	105		20,551		20,437		12,162			(280)		6,961		0001
Purchased Call/S&P 500 INDEX/SPX013JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	1,056,000	100		27,245		25,218		23,354			(2,090)		5,073		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0139SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/08/2026	1	1,122,000	100		27,489		21,500		28,623			(6,210)		4,922		0001
Purchased Call/S&P 500 INDEX/SPX013ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/14/2026	1	1,196,000	100		32,531		25,701		34,001			(6,882)		5,303		0001
Purchased Call/S&P 500 INDEX/SPX013MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/23/2026	1	1,058,000	100		27,508		27,278		22,445			(529)		5,232		0001
Purchased Call/S&P 500 INDEX/SPX013KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2025	12/10/2026	1	1,105,000	100		29,283		27,669		23,466			(1,685)		5,364		0001
Purchased Call/S&P 500 INDEX/SPX013KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	1,256,000	100		33,410		31,477		28,562			(2,014)		6,088		0001
Purchased Call/S&P 500 INDEX/SPX013JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/02/2026	1	1,256,000	100		35,042		32,429		29,009			(2,696)		6,025		0001
Purchased Call/S&P 500 INDEX/SPX013CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	1,092,000	100		27,846		22,860		26,150			(5,159)		4,942		0001
Purchased Call/S&P 500 INDEX/SPXE17JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	604,000	26012.2		13,107		10,832		8,983			(2,298)		2,742		0001
Purchased Call/S&P 500 INDEX/SPX013GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/11/2026	1	1,126,000	100		30,852		26,761		24,737			(4,153)		5,230		0001
Purchased Call/S&P 500 INDEX/SPX013CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/16/2026	1	1,229,000	105		21,630		17,598		17,228			(4,169)		5,468		0001
Purchased Call/S&P 500 INDEX/SPX013BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	1,430,000	100		39,039		31,231		41,157			(8,044)		6,362		0001
Purchased Call/S&P 500 INDEX/SPXB219S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/30/2026	1	1,168,000	100		31,186		31,186		27,729					5,832		0001
Purchased Call/S&P 500 INDEX/SPXB215ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2025	11/18/2026	1	1,107,000	100		28,339		25,060		31,583			(3,339)		5,199		0001
Purchased Call/S&P 500 INDEX/SPX0137SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	09/30/2026	1	1,401,000	100		37,827		28,423		39,333			(9,457)		6,058		0001
Purchased Call/S&P 500 INDEX/SPX013LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/15/2026	1	1,129,000	100		29,015		27,970		26,333			(1,119)		5,520		0001
Purchased Call/S&P 500 INDEX/SPXB219S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	1,012,000	100		27,628		27,628		24,745					5,060		0001
Purchased Call/S&P 500 INDEX/SPX013FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	1,022,000	100		27,492		23,326		23,695			(4,218)		4,702		0001
Purchased Call/S&P 500 INDEX/SPX013I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	1	1,119,000	100		29,765		26,970		28,604			(2,936)		5,312		0001
Purchased Call/S&P 500 INDEX/SPXE17JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	1,408,000	6890.89		31,680		26,182		27,067			(5,555)		6,393		0001
Purchased Call/S&P 500 INDEX/SPXB213SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	10/07/2026	1	1,114,000	100		31,638		24,656		29,558			(7,234)		4,879		0001
Purchased Call/S&P 500 INDEX/SPX013CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	1,109,000	100		29,499		23,811		27,497			(5,738)		4,977		0001
Purchased Call/S&P 500 INDEX/SPXD17HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/10/2026	1	1,821,986	5359		39,780		7,620		62,437			(32,091)		3,961		0001
Purchased Call/S&P 500 INDEX/SPXI00TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/24/2026	1	2,041,325	5458		42,142		6,304		66,348			(35,757)		3,962		0001
Purchased Call/S&P 500 INDEX/SPXN13BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/24/2026	1	2,223,466	5423		44,760		10,167		71,609			(34,525)		5,301		0001
Purchased Call/S&P 500 INDEX/SPX2610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/23/2026	1	1,397,892	311		64,982		4,004		58,873			(60,818)		1,755		0001
Purchased Call/S&P 500 INDEX/SPXC05FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2025	03/20/2026	1	2,324,000	303.73		113,876		24,605		168,314			(89,229)		5,406		0001
Purchased Call/S&P 500 INDEX/SPX140PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2026	1	1,547,272	323		39,774		2,320		10,250			(37,370)		1,899		0001
Purchased Call/S&P 500 INDEX/SPX140QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/10/2026	1	1,642,451	330		25,926		2,905		2,241			(22,990)		2,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2026	1	1,875,715	327		36,317		2,119		2,109			(34,122)		2,302		0001
Purchased Call/S&P 500 INDEX/SPX140S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,805,306	305		76,703		18,110		125,397			(58,581)		4,382		0001
Purchased Call/S&P 500 INDEX/SPXC05CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	2,643,000	308.63		131,886		20,346		140,926			(111,290)		5,222		0001
Purchased Call/S&P 500 INDEX/SPXC05CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	2,922,000	308.7		145,223		22,994		155,432			(122,083)		5,824		0001
Purchased Call/S&P 500 INDEX/SPX2610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/30/2026	1	1,802,000	310.21		91,542		7,354		82,240			(84,018)		2,583		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/18/2026	1	1,445,877	330		17,272		2,335		2,839			(14,901)		2,649		0001
Purchased Call/S&P 500 INDEX/SPX140PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/03/2026	1	1,595,432	325		35,040		3,230		8,616			(31,749)		2,435		0001
Purchased Call/S&P 500 INDEX/SPX140SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/17/2026	1	1,562,564	323		20,216		4,247		25,623			(15,960)		3,565		0001
Purchased Call/S&P 500 INDEX/SPX140RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/18/2026	1	1,649,407	303		83,443		17,714		123,888			(65,694)		3,788		0001
Purchased Call/S&P 500 INDEX/SPX1400SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	3,174,000	306.95		162,191		3,128		170,623			(158,637)		2,349		0001
Purchased Call/S&P 500 INDEX/SPXC05BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	1,582,000	312.31		80,524		10,870		63,953			(69,493)		2,928		0001
Purchased Call/S&P 500 INDEX/SPX2610SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	2,953,000	309.71		149,422		12,037		139,631			(137,107)		4,233		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/27/2026	1	1,758,000	319.47		28,480		6,724		46,456			(21,751)		4,267		0001
Purchased Call/S&P 500 INDEX/SPXC057SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	1,568,000	307.46		79,654		3,319		82,956			(76,163)		1,641		0001
Purchased Call/S&P 500 INDEX/SPXI00S8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/17/2026	1	1,411,000	331.68		20,742		2,686		1,258			(18,036)		2,558		0001
Purchased Call/S&P 500 INDEX/SPX1402SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/23/2026	1	1,541,078	326		26,371		3,882		10,547			(22,437)		2,964		0001
Purchased Call/S&P 500 INDEX/SPX140S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/13/2026	1	1,570,547	320		26,173		5,264		36,606			(20,894)		3,488		0001
Purchased Call/S&P 500 INDEX/SPX261RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	1	4,252,000	302.67		206,647		48,792		329,888			(157,824)		10,320		0001
Purchased Call/S&P 500 INDEX/SPXI00PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/21/2025	01/21/2026	1	1,746,000	327.4		30,380		1,674		1,284			(28,632)		2,094		0001
Purchased Call/S&P 500 INDEX/SPX140RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2026	1	1,466,000	303.82		71,834		16,029		106,926			(55,784)		3,474		0001
Purchased Call/S&P 500 INDEX/SPX140PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/07/2026	1	1,464,255	322		25,806		433		7,630			(25,307)		1,014		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2026	1	1,819,000	309.71		92,587		8,162		86,457			(84,262)		2,735		0001
Purchased Call/S&P 500 INDEX/SPXI00NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2025	01/02/2026	1	1,394,735	306		73,673		206		78,853			(73,264)		516		0001
Purchased Call/S&P 500 INDEX/SPXC05BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	4,180,000	311.58		211,926		25,384		176,043			(186,309)		7,256		0001
Purchased Call/S&P 500 INDEX/SPX1402SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/25/2026	1	1,833,863	328		27,315		4,150		8,307			(23,113)		3,592		0001
Purchased Call/S&P 500 INDEX/SPXI00XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/12/2026	1	1,700,000	302.54		83,470		16,096		129,457			(67,233)		3,749		0001
Purchased Call/S&P 500 INDEX/SPX140PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2026	1	1,654,431	321		34,427		1,236		16,446			(33,103)		1,620		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,666,000	325.11		54,920		5,900		16,649			(48,934)		4,413		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2025	03/04/2026	1	1,640,372	322		31,007		5,311		27,163			(25,640)		3,407		0001
Purchased Call/S&P 500 INDEX/SPX1400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2026	1	2,363,970	310		128,558		15,040		112,420			(113,371)		4,057		0001
Purchased Call/S&P 500 INDEX/SPX2610SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2026	1	1,441,956	310		76,088		4,438		65,071			(71,489)		1,770		0001
Purchased Call/S&P 500 INDEX/SPX2610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	3,949,000	310.59		200,214		12,235		171,567			(187,563)		4,956		0001
Purchased Call/S&P 500 INDEX/SPX261RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	1,507,000	306.43		74,747		12,973		93,689			(61,641)		3,155		0001
Purchased Call/S&P 500 INDEX/SPXC05CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2025	02/25/2026	1	1,530,080	309		75,366		11,451		79,589			(63,771)		2,997		0001
Purchased Call/S&P 500 INDEX/SPX140RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	1,532,000	303.23		75,374		15,366		113,652			(59,971)		3,472		0001
Purchased Call/S&P 500 INDEX/SPX2610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/11/2026	1	1,497,494	325		32,982		3,736		11,420			(29,177)		2,540		0001
Purchased Call/S&P 500 INDEX/SPXC05CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	1,626,000	306.74		81,788		12,914		97,287			(68,791)		3,241		0001
Purchased Call/S&P 500 INDEX/SPX140SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2026	1	1,776,478	321		23,587		5,469		39,450			(18,114)		4,261		0001
Purchased Call/S&P 500 INDEX/SPX140RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2025	02/27/2026	1	1,593,038	326		21,250		3,393		12,374			(17,817)		3,175		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2026	1	2,138,817	310		112,072		10,896		100,463			(100,988)		3,359		0001
Purchased Call/S&P 500 INDEX/SPX2610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/27/2026	1	1,873,934	310		92,671		6,674		85,961			(85,779)		2,548		0001
Purchased Call/S&P 500 INDEX/SPXI00XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	3,971,000	303.23		194,976		38,454		293,697			(156,409)		8,818		0001
Purchased Call/S&P 500 INDEX/SPX2610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2026	1	1,440,020	307		79,349		3,103		78,482			(76,070)		1,460		0001
Purchased Call/S&P 500 INDEX/SPXN130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,631,000	327.16		33,272		3,985		6,679			(29,250)		2,831		0001
Purchased Call/S&P 500 INDEX/SPXI00PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/27/2026	1	1,987,966	326		37,003		2,665		5,309			(34,251)		2,703		0001
Purchased Call/S&P 500 INDEX/SPXC05ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	4,559,000	309.63		231,597		23,160		217,952			(208,056)		7,258		0001
Purchased Call/S&P 500 INDEX/SPX140RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,503,000	319.47		27,054		5,862		38,525			(21,182)		3,496		0001
Purchased Call/S&P 500 INDEX/SPX1400S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	1,742,000	328.21		28,395		3,051		4,191			(25,300)		2,883		0001
Purchased Call/S&P 500 INDEX/SPXC05GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,139,000	304.54		106,094		24,551		150,220			(81,387)		5,161		0001
Purchased Call/S&P 500 INDEX/SPXI00US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2025	02/25/2026	1	1,365,387	324		27,682		4,206		14,744			(23,423)		2,674		0001
Purchased Call/S&P 500 INDEX/SPXI00XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/11/2026	1	1,638,255	319		27,488		5,239		41,549			(22,202)		3,587		0001
Purchased Call/S&P 500 INDEX/SPX2610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	1,902,000	310.69		96,622		9,635		85,524			(86,827)		3,028		0001
Purchased Call/S&P 500 INDEX/SPXI00VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	1,459,000	304.67		71,929		12,752		99,501			(59,119)		3,078		0001
Purchased Call/S&P 500 INDEX/SPX261RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/13/2026	1	1,937,000	301.48		94,913		18,667		155,278			(76,190)		4,301		0001
Purchased Call/S&P 500 INDEX/SPXI00VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/07/2025	03/06/2026	1	3,917,000	305.25		192,325		34,191		259,361			(157,981)		8,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00M8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	2,829,000	307.29		144,562		402		147,360			(143,768)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXC05B8W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	2,437,000	311.81		124,043		17,181		102,744			(106,711)		4,555		0001
Purchased Call/S&P 500 INDEX/SPX1400SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,723,000	305.32		191,362		4,252		221,857			(186,631)		2,923		0001
Purchased Call/S&P 500 INDEX/SPX140RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	2,747,000	303.82		133,779		28,985		199,698			(104,744)		6,390		0001
Purchased Call/S&P 500 INDEX/SPXC05C83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	3,469,000	309.71		175,185		24,331		170,199			(150,639)		6,484		0001
Purchased Call/S&P 500 INDEX/SPX140RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	1,486,000	303.86		73,260		15,540		107,502			(57,604)		3,435		0001
Purchased Call/S&P 500 INDEX/SPXC058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,755,000	308.6		191,130		7,986		184,084			(182,728)		3,931		0001
Purchased Call/S&P 500 INDEX/SPXI00PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/26/2026	1	1,532,184	330		20,555		1,427		346			(19,078)		2,045		0001
Purchased Call/S&P 500 INDEX/SPX261SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	1	1,636,494	327		15,791		7,410		33,555			(8,378)		5,568		0001
Purchased Call/S&P 500 INDEX/SPX261RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	1	4,326,000	297.33		199,861		58,685		427,109			(141,272)		11,711		0001
Purchased Call/S&P 500 INDEX/SPX140USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2025	06/12/2026	1	1,974,321	329		15,425		6,960		30,660			(8,460)		6,597		0001
Purchased Call/S&P 500 INDEX/SPXD17US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	2,099,235	306		101,430		49,306		161,474			(52,387)		7,289		0001
Purchased Call/S&P 500 INDEX/SPXD17US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	1,454,000	306.7		67,756		33,034		108,894			(34,899)		5,063		0001
Purchased Call/S&P 500 INDEX/SPXD17RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2026	1	1,562,567	305		72,644		33,684		123,773			(39,224)		5,285		0001
Purchased Call/S&P 500 INDEX/SPX261RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/19/2026	1	1,535,829	303		71,830		27,458		125,877			(44,325)		4,739		0001
Purchased Call/S&P 500 INDEX/SPX140SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/01/2026	1	1,770,790	321		17,604		4,413		41,222			(13,191)		4,421		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	06/27/2025	06/29/2026	1	2,024,000	307.1		94,116		46,410		144,907			(47,956)		7,107		0001
Purchased Call/S&P 500 INDEX/SPX140US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/15/2026	1	1,507,073	321		20,912		7,784		43,954			(13,156)		4,583		0001
Purchased Call/S&P 500 INDEX/SPXD170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/15/2026	1	1,307,000	304.46		62,475		28,398		105,738			(34,216)		4,407		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	06/20/2025	06/22/2026	1	1,348,000	304.57		63,895		30,275		107,063			(33,776)		4,640		0001
Purchased Call/S&P 500 INDEX/SPX140VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2025	06/23/2026	1	1,540,458	331		11,388		5,503		20,481			(5,914)		5,318		0001
Purchased Call/S&P 500 INDEX/SPX261RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	1	3,787,000	300.6		176,853		62,390		338,041			(114,663)		11,213		0001
Purchased Call/S&P 500 INDEX/SPXJ000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	3,215,000	295.16		144,675		36,672		337,598			(108,008)		8,070		0001
Purchased Call/S&P 500 INDEX/SPXD170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	1	3,127,000	304.46		148,533		66,840		252,199			(82,019)		10,448		0001
Purchased Call/S&P 500 INDEX/SPX261RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	1	1,631,780	323		21,458		9,656		46,010			(11,849)		5,452		0001
Purchased Call/S&P 500 INDEX/SPXJ007SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	05/16/2025	05/18/2026	1	1,409,000	302.94		66,928		25,259		112,924			(41,761)		4,332		0001
Purchased Call/S&P 500 INDEX/SPXJ000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2025	04/02/2026	1	2,242,352	304		85,114		21,515		164,943			(63,602)		5,629		0001
Purchased Call/S&P 500 INDEX/SPXJ003$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/23/2026	1	1,488,688	298		71,793		22,335		144,065			(49,505)		4,142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	1	2,613,897	300		124,434		41,478		237,190			(83,070)		7,525		0001
Purchased Call/S&P 500 INDEX/SPXJ007$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/16/2025	05/18/2026	1	1,714,000	319.6		26,396		9,962		52,251			(16,470)		5,270		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/06/2025	06/05/2026	1	3,198,000	304.49		152,545		65,679		249,938			(87,168)		10,454		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/26/2026	1	1,558,317	325		15,084		6,042		32,147			(9,034)		4,928		0001
Purchased Call/S&P 500 INDEX/SPXJ002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2025	04/15/2026	1	1,512,000	314.32		20,110		5,761		66,378			(14,325)		4,055		0001
Purchased Call/S&P 500 INDEX/SPXD17RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	1	2,395,000	304.65		114,002		53,201		193,306			(61,218)		8,148		0001
Purchased Call/S&P 500 INDEX/SPXJ007$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/16/2025	05/15/2026	1	2,444,000	302.94		115,601		43,029		195,607			(72,727)		7,432		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/11/2025	06/09/2026	1	1,598,615	305		75,437		33,226		122,600			(42,187)		5,292		0001
Purchased Call/S&P 500 INDEX/SPXJ004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	3,242,000	299.2		148,159		46,506		300,371			(101,758)		9,059		0001
Purchased Call/S&P 500 INDEX/SPXJ001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/10/2026	1	3,022,000	297.6		139,314		38,311		292,851			(101,041)		7,909		0001
Purchased Call/S&P 500 INDEX/SPXJ001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2026	1	2,041,497	298		91,101		24,869		194,723			(66,255)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/23/2025	05/22/2026	1	3,841,000	302.18		181,679		71,356		325,893			(110,804)		11,979		0001
Purchased Call/S&P 500 INDEX/SPXJ000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2025	04/02/2026	1	1,849,000	300.16		88,567		22,388		160,682			(66,182)		4,641		0001
Purchased Call/S&P 500 INDEX/SPX261RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	1	3,216,000	300.55		148,258		49,419		285,359			(98,974)		9,258		0001
Purchased Call/S&P 500 INDEX/SPXD17USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	1	3,727,000	307.1		173,678		84,909		262,869			(89,225)		12,977		0001
Purchased Call/S&P 500 INDEX/SPXJ004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2025	04/28/2026	1	1,859,128	317		22,546		7,307		69,711			(15,217)		5,285		0001
Purchased Call/S&P 500 INDEX/SPXD170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/12/2026	1	2,668,183	305		122,997		55,349		210,424			(67,919)		8,915		0001
Purchased Call/S&P 500 INDEX/SPXD17PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2026	1	1,435,000	304.08		67,732		28,735		115,997			(38,969)		4,676		0001
Purchased Call/S&P 500 INDEX/SPXD17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/02/2026	1	1,518,888	304		71,878		30,264		123,078			(41,582)		4,917		0001
Purchased Call/S&P 500 INDEX/SPXJ003$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	1,403,000	298.91		64,398		20,158		131,442			(44,284)		3,920		0001
Purchased Call/S&P 500 INDEX/SPX140USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/03/2026	1	1,572,183	326		14,841		6,272		31,462			(8,562)		5,106		0001
Purchased Call/S&P 500 INDEX/SPX140USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/02/2026	1	1,655,041	327		14,017		5,902		29,760			(8,109)		5,358		0001
Purchased Call/S&P 500 INDEX/SPX140TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/21/2026	1	2,052,519	313		33,306		10,149		100,317			(23,122)		5,659		0001
Purchased Call/S&P 500 INDEX/SPXD17PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	05/29/2026	1	1,703,376	303		82,948		34,196		142,981			(48,712)		5,442		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/20/2025	06/18/2026	1	3,658,000	304.57		172,292		80,627		290,111			(92,079)		12,445		0001
Purchased Call/S&P 500 INDEX/SPX140USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2025	06/04/2026	1	1,617,500	329		12,125		5,230		23,707			(6,890)		5,270		0001
Purchased Call/S&P 500 INDEX/SPX140TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/14/2026	1	1,518,934	315		18,411		5,297		63,700			(13,122)		4,054		0001
Purchased Call/S&P 500 INDEX/SPX261RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2026	1	1,772,990	300		85,726		30,004		161,513			(55,816)		5,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2025	05/18/2026	1	1,495,532	325		14,451		5,469		30,272			(8,972)		4,598		0001
Purchased Call/S&P 500 INDEX/SPX261RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/05/2026	1	1,396,389	322		20,797		9,004		41,549			(11,785)		4,564		0001
Purchased Call/S&P 500 INDEX/SPX261RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	1	2,922,886	303		142,575		53,070		238,916			(89,697)		8,888		0001
Purchased Call/S&P 500 INDEX/SPXJ008SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/22/2026	1	1,722,495	319		28,678		11,295		59,763			(17,366)		5,372		0001
Purchased Call/S&P 500 INDEX/SPX261SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	1	1,567,884	322		23,980		11,253		48,908			(12,723)		5,334		0001
Purchased Call/S&P 500 INDEX/SPXJ009SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/30/2025	06/01/2026	1	1,327,000	303.4		62,900		26,165		107,898			(36,849)		4,282		0001
Purchased Call/S&P 500 INDEX/SPXJ00AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/06/2025	06/08/2026	1	1,429,000	304.49		68,449		29,793		111,843			(38,794)		4,716		0001
Purchased Call/S&P 500 INDEX/SPXJ002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2026	1	1,568,259	298		70,038		20,428		150,795			(49,643)		4,226		0001
Purchased Call/S&P 500 INDEX/SPXJ009SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/05/2025	06/05/2026	1	1,612,000	303.85		76,086		32,669		129,542			(43,567)		5,269		0001
Purchased Call/S&P 500 INDEX/SPXJ009SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/30/2025	05/29/2026	1	3,621,000	303.4		171,273		70,412		294,025			(101,164)		11,568		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/23/2025	05/22/2026	1	2,528,254	302		120,439		47,303		215,760			(73,454)		7,885		0001
Purchased Call/S&P 500 INDEX/SPXJ005SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/06/2026	1	1,771,405	316		27,322		9,434		73,018			(17,864)		5,204		0001
Purchased Call/S&P 500 INDEX/SPX140VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	1	1,712,423	329		19,314		10,194		30,981			(9,179)		6,194		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/23/2025	07/21/2026	1	1,650,555	309		83,621		46,559		111,433			(37,088)		6,139		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2025	07/28/2026	1	2,045,951	332		21,793		12,557		28,853			(9,246)		7,741		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2025	09/22/2026	1	1,510,092	336		19,967		14,602		19,372			(5,390)		6,434		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/02/2025	06/30/2026	1	2,117,382	308		97,285		48,914		145,736			(48,777)		7,455		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/19/2025	09/18/2026	1	3,602,000	317.41		163,171		117,845		175,278			(46,172)		15,230		0001
Purchased Call/S&P 500 INDEX/SPXJ001SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/15/2025	08/14/2026	1	3,702,000	312.36		173,254		108,284		220,975			(65,684)		14,565		0001
Purchased Call/S&P 500 INDEX/SPXJ00GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/25/2025	07/24/2026	1	4,886,000	310.74		233,551		132,345		305,752			(102,018)		18,309		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/11/2025	07/13/2026	1	1,520,000	308.55		72,352		38,468		103,752			(34,106)		5,541		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/01/2025	07/31/2026	1	2,666,284	310		115,820		67,883		174,774			(48,364)		10,160		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/03/2025	07/02/2026	1	3,902,000	308.54		184,955		93,765		262,798			(91,969)		13,815		0001
Purchased Call/S&P 500 INDEX/SPX261SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2026	1	1,512,400	326		21,649		11,214		36,457			(10,437)		5,427		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/29/2025	08/28/2026	1	3,005,000	312.99		138,531		92,225		177,872			(47,192)		12,184		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/11/2025	07/09/2026	1	2,402,874	309		111,092		58,486		160,150			(52,945)		8,668		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/11/2025	07/10/2026	1	5,038,000	308.55		239,305		126,300		343,271			(113,736)		18,222		0001
Purchased Call/S&P 500 INDEX/SPXJ00FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/16/2025	07/14/2026	1	2,110,052	309		98,795		53,092		141,342			(45,723)		7,711		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140V\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2025	07/15/2026	1	1,516,084	328		19,701		10,612		30,834			(9,093)		5,555		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/29/2025	08/31/2026	1	2,138,000	312.99		98,776		66,032		126,833			(33,374)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/11/2025	07/08/2026	1	1,420,102	308		68,920		36,192		98,742			(32,937)		5,109		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/26/2025	09/25/2026	1	1,771,178	317		82,302		61,041		89,497			(21,706)		7,588		0001
Purchased Call/S&P 500 INDEX/SPXJ00D\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/03/2025	07/06/2026	1	1,992,000	308.54		94,819		48,585		134,607			(46,637)		7,129		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2025	07/21/2026	1	1,631,690	329		21,786		12,130		29,996			(9,663)		6,069		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/01/2025	07/31/2026	1	4,433,000	308.65		207,908		121,857		310,063			(86,819)		16,892		0001
Purchased Call/S&P 500 INDEX/SPXJ00M\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2025	09/09/2026	1	1,678,086	332		24,889		17,257		29,539			(7,658)		6,972		0001
Purchased Call/S&P 500 INDEX/SPXJ00L\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	08/25/2026	1	1,509,570	334		16,061		10,647		20,407			(5,517)		6,082		0001
Purchased Call/S&P 500 INDEX/SPX140V\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/01/2026	1	1,840,051	327		22,455		11,321		38,426			(11,228)		6,497		0001
Purchased Call/S&P 500 INDEX/SPXJ00L\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/05/2025	09/04/2026	1	3,224,000	313.6		145,402		99,358		187,502			(46,736)		13,261		0001
Purchased Call/S&P 500 INDEX/SPXJ001\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/07/2025	08/04/2026	1	1,887,818	310		89,708		53,875		124,219			(36,180)		7,261		0001
Purchased Call/S&P 500 INDEX/SPXE17A\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	08/28/2026	1	1,762,773	313		84,082		56,767		103,031			(27,714)		7,147		0001
Purchased Call/S&P 500 INDEX/SPXE173\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	1	1,958,645	310		97,079		55,011		125,508			(42,405)		7,339		0001
Purchased Call/S&P 500 INDEX/SPXE174\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	1	1,485,000	310.4		69,647		42,058		95,365			(27,859)		5,751		0001
Purchased Call/S&P 500 INDEX/SPXJ001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/15/2025	08/17/2026	1	2,479,000	312.36		116,265		73,026		148,296			(43,718)		9,818		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/19/2025	09/17/2026	1	1,454,547	334		23,189		16,730		22,117			(6,580)		6,138		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/26/2025	09/25/2026	1	3,718,000	316.34		170,656		126,570		185,884			(45,008)		15,929		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2025	08/19/2026	1	1,475,629	331		18,546		11,783		25,907			(6,776)		5,870		0001
Purchased Call/S&P 500 INDEX/SPXJ001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/08/2025	08/07/2026	1	4,255,000	311.2		199,134		120,587		266,155			(79,325)		16,480		0001
Purchased Call/S&P 500 INDEX/SPXJ001SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	08/12/2026	1	1,515,739	332		17,997		11,086		23,339			(6,922)		5,937		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/05/2025	09/04/2026	1	1,680,513	334		18,717		12,790		24,216			(6,016)		6,912		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/18/2025	07/17/2026	1	2,398,606	309		116,818		63,925		161,645			(53,274)		8,833		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/10/2025	09/08/2026	1	1,709,335	314		80,081		55,458		97,660			(24,708)		7,087		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/12/2025	09/11/2026	1	1,315,713	315		61,829		43,452		71,878			(18,685)		5,488		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2025	09/30/2026	1	1,722,000	336.34		24,969		18,710		22,335			(6,294)		7,446		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2025	09/24/2026	1	1,579,577	338		18,299		13,558		16,881			(4,839)		6,755		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/19/2025	09/18/2026	1	1,597,029	317		73,945		53,405		79,591			(20,924)		6,752		0001
Purchased Call/S&P 500 INDEX/SPXJ00L\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	08/28/2026	1	1,607,000	333.33		18,481		12,303		23,742			(6,296)		6,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2025	08/14/2026	1	1,530,952	333		15,641		9,858		21,641			(5,794)		6,023		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2025	09/22/2026	1	1,549,203	341		13,290		9,719		11,809			(3,588)		6,600		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	08/27/2026	1	1,950,016	340		11,767		7,823		13,854			(4,020)		7,890		0001
Purchased Call/S&P 500 INDEX/SPXD054SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	3,884,000	315.67		175,557		123,377		205,104			(53,053)		16,200		0001
Purchased Call/S&P 500 INDEX/SPXE178SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2025	08/25/2026	1	1,845,916	313		86,287		56,409		107,554			(29,951)		7,437		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/30/2025	07/28/2026	1	2,008,290	311		93,196		53,698		124,613			(39,538)		7,598		0001
Purchased Call/S&P 500 INDEX/SPXJ001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/13/2025	08/11/2026	1	1,515,898	312		72,148		44,368		91,551			(27,826)		5,924		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/15/2025	08/14/2026	1	2,305,936	313		104,237		65,148		133,366			(39,518)		9,072		0001
Purchased Call/S&P 500 INDEX/SPX140VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2025	08/04/2026	1	1,568,733	329		20,517		12,219		32,003			(8,309)		6,034		0001
Purchased Call/S&P 500 INDEX/SPX261VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/15/2026	1	1,435,358	316		66,663		47,458		77,143			(19,283)		6,034		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/17/2025	09/16/2026	1	1,554,725	337		17,072		12,168		17,537			(4,925)		6,548		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/18/2025	07/17/2026	1	5,211,000	309.25		249,607		136,590		347,001			(113,832)		19,190		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/22/2025	08/20/2026	1	3,073,581	312		149,136		95,962		188,789			(53,821)		12,252		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2025	09/11/2026	1	2,002,546	336		23,207		16,309		24,440			(7,013)		8,353		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/22/2025	08/21/2026	1	3,314,000	312.91		153,770		99,096		194,635			(55,340)		13,239		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2025	08/20/2026	1	1,829,168	333		21,627		14,033		26,671			(7,612)		7,292		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2025	07/17/2026	1	1,961,355	325		35,965		19,846		50,784			(16,129)		7,223		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/24/2025	09/22/2026	1	1,455,020	318		63,007		46,077		68,898			(17,010)		6,199		0001
Purchased Call/S&P 500 INDEX/SPX261WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	3,339,000	320.51		149,921		122,852		152,466			(28,007)		15,034		0001
Purchased Call/S&P 500 INDEX/SPXD05JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,148,222	318		96,476		86,560		114,465			(10,602)		10,120		0001
Purchased Call/S&P 500 INDEX/SPXJ00QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	10/01/2025	09/29/2026	1	1,659,014	318		77,793		58,399		79,690			(19,502)		7,161		0001
Purchased Call/S&P 500 INDEX/SPX140WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/02/2026	1	1,499,970	338		20,937		16,252		17,928			(4,854)		6,510		0001
Purchased Call/S&P 500 INDEX/SPXD05PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	1,616,384	321		78,770		76,801		77,933			(2,597)		7,937		0001
Purchased Call/S&P 500 INDEX/SPX140IWSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	1	1,560,000	336.95		17,784		13,963		21,783			(3,849)		6,904		0001
Purchased Call/S&P 500 INDEX/SPX140XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/06/2026	1	1,483,227	339		23,334		20,140		19,596			(3,241)		6,835		0001
Purchased Call/S&P 500 INDEX/SPX140XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	1,616,000	335.9		22,624		20,299		29,545			(2,486)		7,613		0001
Purchased Call/S&P 500 INDEX/SPXD05FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	1	3,529,000	321.64		160,922		134,996		149,190			(26,968)		16,077		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	10/15/2025	10/13/2026	1	1,609,723	318		72,509		57,244		79,521			(15,381)		7,125		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/09/2025	10/09/2026	1	1,575,000	319.42		72,135		56,305		71,613			(16,403)		6,922		0001
Purchased Call/S&P 500 INDEX/SPXD05QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	2,912,000	322.77		129,584		126,344		128,363			(4,272)		14,298		0001
Purchased Call/S&P 500 INDEX/SPXD05JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	2,457,000	317.94		110,565		99,201		131,291			(12,150)		11,574		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/23/2025	10/20/2026	1	1,430,900	319		65,527		53,446		67,756			(12,490)		6,410		0001
Purchased Call/S&P 500 INDEX/SPXJ00XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	3,101,000	322.44		139,545		127,916		132,600			(12,651)		14,765		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	10/20/2026	1	1,641,116	341		17,242		14,064		15,106			(3,287)		7,352		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2025	12/07/2026	1	1,524,247	340		23,232		21,881		19,817			(1,408)		7,366		0001
Purchased Call/S&P 500 INDEX/SPX261WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/18/2026	1	1,516,118	336		21,170		18,982		28,343			(2,339)		7,120		0001
Purchased Call/S&P 500 INDEX/SPX140XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2025	10/28/2026	1	1,910,389	341		23,996		20,053		19,764			(4,099)		8,674		0001
Purchased Call/S&P 500 INDEX/SPX140XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2025	11/04/2026	1	1,719,761	339		22,203		18,987		22,341			(3,364)		7,899		0001
Purchased Call/S&P 500 INDEX/SPX140WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/23/2026	1	1,440,000	340.7		16,992		13,924		15,019			(3,174)		6,484		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/09/2025	10/06/2026	1	1,400,289	319		64,839		50,491		64,394			(14,866)		6,121		0001
Purchased Call/S&P 500 INDEX/SPXD059SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	3,259,000	315.3		147,307		115,301		184,360			(33,184)		14,323		0001
Purchased Call/S&P 500 INDEX/SPXJ00XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/25/2026	1	1,494,696	338		25,189		23,078		22,031			(2,296)		7,095		0001
Purchased Call/S&P 500 INDEX/SPX140XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2025	11/19/2026	1	2,062,000	336.89		28,868		25,607		34,580			(3,322)		9,699		0001
Purchased Call/S&P 500 INDEX/SPXD05QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	3,644,000	324.76		162,887		161,979		146,281			(2,244)		18,044		0001
Purchased Call/S&P 500 INDEX/SPXJ00SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/17/2025	10/16/2026	1	1,595,359	318		71,628		57,302		79,532			(14,759)		7,098		0001
Purchased Call/S&P 500 INDEX/SPX140WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	1,584,000	339.77		15,523		12,419		17,442			(3,198)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXJ00USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/31/2025	10/30/2026	1	1,695,404	322		76,137		63,871		69,535			(12,759)		7,724		0001
Purchased Call/S&P 500 INDEX/SPX013GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/05/2026	1	1,474,773	348		10,589		9,136		7,208			(1,475)		6,785		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	10/17/2025	10/16/2026	1	3,294,000	317.99		147,571		118,057		164,100			(30,406)		14,655		0001
Purchased Call/S&P 500 INDEX/SPXJ00USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	11/07/2025	11/06/2026	1	1,848,925	320		82,625		71,118		86,101			(12,258)		8,520		0001
Purchased Call/S&P 500 INDEX/SPX140Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2025	12/16/2026	1	1,923,534	339		26,093		25,156		30,327			(1,004)		9,418		0001
Purchased Call/S&P 500 INDEX/SPX140XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	1	1,748,000	340.59		24,472		21,169		20,388			(3,352)		8,119		0001
Purchased Call/S&P 500 INDEX/SPX261XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2025	12/15/2026	1	1,471,151	322		60,500		58,321		68,854			(2,333)		7,193		0001
Purchased Call/S&P 500 INDEX/SPXD05GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	3,282,000	320.14		149,659		131,368		154,899			(19,324)		15,293		0001
Purchased Call/S&P 500 INDEX/SPX140WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/06/2026	1	1,675,227	337		25,663		19,984		22,324			(5,884)		7,323		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	11/13/2025	11/10/2026	1	2,426,384	322		100,153		87,564		101,746			(13,280)		11,252		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ057SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	1	1,455,000	318.81		66,203		50,248		67,724			(16,324)		6,315		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/01/2025	09/30/2026	1	1,703,691	337		24,205		18,187		20,778			(6,051)		7,367		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/04/2025	12/02/2026	1	1,571,395	322		73,774		68,842		68,885			(5,487)		7,538		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/09/2026	1	1,795,256	341		24,275		23,190		21,628			(1,274)		8,702		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/17/2026	1	1,415,876	342		18,180		17,724		16,358			(601)		6,942		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,021,819	341		33,138		32,954		26,151			(456)		10,012		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/07/2025	11/06/2026	1	3,166,000	319.67		144,053		123,990		150,098			(21,371)		14,589		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/27/2026	1	1,530,000	321.81		69,156		63,217		67,782			(6,613)		7,285		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	10/03/2025	10/02/2026	1	3,441,000	318.86		155,877		118,640		158,874			(38,113)		14,934		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/18/2026	1	2,217,574	337		42,064		41,012		39,115			(1,387)		10,889		0001
Purchased Call/S&P 500 INDEX/SPX140XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2025	10/30/2026	1	1,659,629	342		16,112		13,745		15,941			(2,475)		7,561		0001
Purchased Call/S&P 500 INDEX/SPXD05E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/27/2026	1	1,473,332	322		64,145		53,574		60,544			(10,986)		6,679		0001
Purchased Call/S&P 500 INDEX/SPX261W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2026	1	1,602,761	339		26,202		24,456		25,034			(1,944)		7,700		0001
Purchased Call/S&P 500 INDEX/SPXD05K$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	1	2,897,000	323.03		130,944		122,579		122,342			(9,353)		13,939		0001
Purchased Call/S&P 500 INDEX/SPXD05M$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	2,499,000	322.4		112,205		107,218		110,731			(5,857)		12,148		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/11/2026	1	2,261,049	323		98,951		94,553		96,314			(5,165)		10,991		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/17/2025	10/15/2026	1	1,984,748	337		25,617		20,479		26,327			(5,293)		8,815		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/06/2025	11/03/2026	1	1,665,854	322		65,773		56,220		68,738			(9,993)		7,639		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/01/2025	09/25/2026	1	2,071,091	343		17,114		12,799		12,976			(4,338)		8,873		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/12/2026	1	1,544,990	342		16,570		14,499		14,783			(2,185)		7,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2024	01/02/2026	2	1,766,543	650.48	205,482			285		262,183			(103,609)		654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/03/2024	01/02/2026	1	772,417	643.37	89,446			123		124,433			(44,723)		286		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	227,165	634.68	28,327			39		39,713			(14,183)		84		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	111,062	642.59	12,972			18		18,050			(6,495)		41		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	415,463	636.42	51,060			70		71,508			(25,565)		154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	173,604	632.05	22,117			31		31,060			(11,074)		64		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	66,389	637.7	8,073			11		11,294			(4,042)		25		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	1,707,428	637.45	210,184			1,156		291,277			(104,948)		999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	679,068	638.74	82,710			455		114,487			(41,299)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	66,678	635.71	8,328			57		11,563			(4,153)		43		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	151,170	643.63	17,702			146		24,373			(8,815)		105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	358,412	643.63	41,898			231		57,704			(20,921)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	74,878	633.07	9,562			79		13,300			(4,761)		52		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	107,192	633.07	13,667			75		19,014			(6,824)		63		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	1,580,859	637.45	194,920			1,604		270,052			(97,061)		1,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	105,200	635.71	13,150			108		18,255			(6,548)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	1,207,828	643.63	141,316			971		194,601			(70,465)		774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	275,130	637.45	33,896			233		46,968			(16,902)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	343,393	635.71	42,855			236		59,508			(21,398)		201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	480,286	638.74	58,595			482		81,086			(29,178)		333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	197,539	640.98	24,594			236		32,417			(12,280)		146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	1,262,208	648.96	147,173			1,413		191,625			(73,486)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	559,264	642.73	68,622			659		90,270			(34,264)		414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	138,760	644.03	16,845			162		22,120			(8,411)		103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/09/2026	1	1,606,424	645.46	187,470			2,057		254,084			(93,607)		1,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	1	1,495,744	646.85	174,254			1,915		232,864			(87,127)		1,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	1,035,230	638.22	126,298			1,396		175,641			(63,236)		813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	401,522	644.4	46,536			514		64,272			(23,300)		315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	53,702	639.5	6,482			72		9,004			(3,245)		42		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	1,841,644	639.59	221,734			3,360		308,518			(110,715)		1,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	481,439	645.79	55,125			984		76,149			(27,450)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	311,449	639.59	37,592			722		52,283			(18,694)		316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	586,781	640.88	70,062			1,345		97,332			(34,840)		595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	261,705	639.59	31,562			564		43,902			(15,716)		256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	534,241	640.88	63,628			964		88,430			(31,771)		484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	329,099	645.79	37,715			724		52,092			(18,755)		334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	696,739	645.79	79,637			1,207		110,040			(39,764)		632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	274,162	637.85	33,585			645		46,763			(16,701)		278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	179,333	637.85	21,915			332		30,526			(10,942)		163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	301,210	639.59	36,296			599		50,494			(18,098)		284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	182,684	637.85	22,342			369		31,117			(11,141)		172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	322,444	635.2	40,273			610		56,206			(20,109)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	122,140	638.75	14,840			265		20,648			(7,390)		120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	441,714	645.79	50,532			834		69,813			(25,197)		417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	88,458	640.88	10,544			174		14,653			(5,258)		83		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	2	2,429,274	641.79	279,427			5,750		402,328			(139,526)		2,543		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	1	708,700	637.49	82,705			1,704		122,926			(41,353)		742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	1	496,044	639.02	57,591			1,192		84,655			(28,835)		519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	2	232,762	634.44	31,437			1,095		41,110			(20,950)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	286,384	645.02	33,507			694		45,760			(16,799)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	574,160	637.08	71,942			1,878		99,059			(35,873)		672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	1,962,105	638.82	242,516			6,653		333,461			(120,762)		2,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	2,013,547	638.82	248,673			6,490		341,969			(123,997)		2,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	73,511	634.44	9,380			194		12,950			(4,703)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	279,933	637.08	34,964			724		48,167			(17,530)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	2,138,622	638.82	263,264			5,454		362,220			(131,994)		2,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	243,682	640.11	29,778			777		40,899			(14,848)		285		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/19/2024	.01/21/2026	1	299,952	640.11	36,684			1,006		50,378			(18,267)		360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/19/2024	.01/21/2026	1	630,146	645.02	74,042			2,031		101,058			(36,870)		756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/22/2024	.01/22/2026	1	937,090	647.17	109,546			3,156		146,785			(54,698)		1,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/22/2024	.01/22/2026	1	105,385	640.95	12,973			374		17,517			(6,478)		129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/22/2024	.01/22/2026	1	396,202	639.21	49,446			1,424		66,923			(24,689)		486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/22/2024	.01/22/2026	1	628,700	642.25	76,576			2,206		103,246			(38,235)		772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/23/2024	.01/23/2026	1	1,267,562	648.48	148,558			4,483		195,725			(74,178)		1,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/24/2024	.01/23/2026	1	427,206	646.04	49,983			1,510		67,827			(24,992)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/25/2024	.01/23/2026	1	25,352	641.84	3,217			98		4,148			(1,611)		32		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/25/2024	.01/23/2026	1	306,231	652.54	35,615			1,081		45,091			(17,832)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.01/25/2024	.01/23/2026	1	411,764	646.28	50,441			1,531		64,573			(25,255)		517		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	334,378	646.92	41,229			1,527		52,251			(20,530)		463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	54,267	642.48	6,930			248		8,842			(3,455)		74		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	578,417	645.16	72,244			2,484		91,811			(36,073)		772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	262,333	646.92	32,319			1,154		40,964			(16,116)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	699,579	653.19	81,781			2,812		102,461			(40,834)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	346,139	648.23	42,160			1,450		53,319			(21,051)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	52,750	642.48	6,731			231		8,589			(3,361)		70		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	141,319	646.07	17,509			602		22,234			(8,743)		189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	01/26/2026	2	1,809,397	646.92	226,304			7,841		282,329			(113,890)		2,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	929,190	645.16	116,149			4,148		147,595			(57,916)		1,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	63,353	645.16	7,925			294		10,070			(3,947)		88		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	275,504	653.19	32,262			1,195		40,415			(16,065)		382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	929,955	653.19	108,805			3,886		136,310			(54,254)		1,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	1,825,130	650.26	223,761			8,594		274,699			(111,727)		2,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	249,434	645.79	31,678			1,217		39,233			(15,817)		352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	19,690	648.49	2,448			94		3,017			(1,222)		28		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	1,844,387	656.56	214,687			8,246		259,944			(107,197)		2,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2026	1	343,824	656.68	40,227			1,600		48,429			(20,086)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	1	626,155	647.85	72,133			2,873		97,908			(36,067)		898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	14,254	643.73	1,785			71		2,296			(894)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	92,733	646.42	11,360			454		14,555			(5,688)		133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	312,138	654.47	35,802			1,432		45,166			(17,926)		447		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	638,692	648.38	77,026			3,081		98,338			(38,566)		916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	35,488	648.83	4,539			212		5,418			(2,260)		55		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	1,174,112	653.51	144,416			6,357		170,657			(72,109)		1,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	115,798	648.83	14,787			651		17,650			(7,384)		174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	445,575	653.51	54,895			2,560		64,867			(27,335)		690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,248,894	653.51	153,739			6,969		181,671			(76,659)		1,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	642,520	659.65	75,303			3,413		87,511			(37,549)		981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	7,123	651.53	892			42		1,058			(444)		11		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	877,735	659.65	102,783			4,524		119,444			(51,321)		1,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	425,392	659.65	49,898			2,327		57,987			(24,847)		659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	14,602	648.83	1,866			85		2,228			(931)		22		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	409,233	651.53	51,154			2,252		60,705			(25,542)		615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	152,634	643.91	19,247			924		24,742			(9,610)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	1,851,899	651.92	218,894			10,509		277,504			(109,297)		2,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	556,576	645.86	69,127			3,319		88,558			(34,516)		874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	1	1,591,019	653.77	186,467			9,208		233,451			(93,106)		2,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	1	1,120,945	656.71	131,487			6,502		158,735			(65,743)		1,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	595,344	657.26	70,132			3,482		83,743			(35,114)		948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	118,448	646.48	15,221			756		18,596			(7,621)		189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	313,663	649.17	39,427			1,958		47,964			(19,741)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	1,411,335	651.15	174,723			8,676		211,596			(87,482)		2,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	578,532	657.54	68,614			3,770		81,371			(34,213)		969		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	152,936	657.54	18,153			1,021		21,528			(9,040)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	603,467	657.54	71,511			3,836		84,807			(35,707)		999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	1,524,447	649.45	193,148			10,863		233,255			(96,178)		2,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	02/09/2026	2	2,126,304	651.42	271,365			14,695		318,504			(136,826)		3,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	77,266	646.75	9,983			536		12,120			(4,985)		128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	220,187	649.45	27,854			1,530		33,666			(13,889)		369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	1,453,525	651.42	181,109			9,951		217,894			(90,307)		2,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	471,547	651.42	58,802			3,307		70,743			(29,281)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	173,418	649.45	21,920			1,176		26,495			(10,945)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	760,534	653.24	94,458			5,442		111,772			(47,165)		1,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	237,207	651.27	29,936			1,725		35,569			(14,947)		407		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	3,183,863	659.38	376,333			21,682		438,458			(187,909)		5,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	1	2,114,902	651.85	254,423			15,007		319,146			(127,037)		3,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	1	426,562	656.25	51,017			3,013		61,093			(25,508)		741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	1	1,351,610	661.85	161,788			9,609		180,565			(81,005)		2,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	19,289	647.98	2,540			164		3,002			(1,267)		35		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	93,560	650.68	12,022			715		14,136			(6,028)		162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	466,444	652.66	59,332			3,988		69,404			(29,504)		863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	690,310	650.68	89,050			5,757		104,613			(44,403)		1,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	694,778	658.78	83,721			4,979		96,468			(41,975)		1,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	282,181	658.78	34,144			2,251		39,346			(17,002)		517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	1,098,369	652.66	139,603			9,205		163,303			(69,516)		2,012		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	320,260	658.78	38,719			2,503		44,618			(19,307)		581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	24,024	647.98	3,169			213		3,744			(1,576)		44		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	335,570	650.68	43,356			2,914		50,932			(21,560)		621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	4,971	647.98	655			43		775			(326)		9		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	71,893	647.98	9,440			561		11,155			(4,733)		125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	619,679	652.66	78,699			5,088		92,061			(39,242)		1,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	1,767,744	658.78	214,251			14,401		246,692			(106,542)		3,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	2,940,482	652.66	371,971			22,123		435,485			(186,496)		5,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	1	853,073	658.39	102,113			7,004		119,722			(50,987)		1,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	1	466,131	660.08	56,169			3,858		64,068			(28,084)		871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	1,427,294	666.46	172,988			11,930		180,749			(86,613)		2,668		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	2	551,609	660.26	70,102			4,837		74,942			(35,115)		1,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	1,086,698	666.61	131,599			9,761		137,871			(65,620)		2,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	02/25/2026	1	36,932	655.68	5,151			398		5,290			(2,633)		72		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	2,204,221	660.41	279,936			20,408		299,695			(139,777)		4,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	138,735	658.41	17,911			1,329		19,292			(8,931)		269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	1,366,200	660.41	173,781			13,111		186,076			(86,535)		2,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	179,232	658.41	23,157			1,747		24,944			(11,531)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	183,876	666.61	22,286			1,681		23,351			(11,097)		360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	90,638	655.68	11,937			870		12,962			(5,960)		174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	466,017	658.41	60,116			4,383		64,749			(30,017)		896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	547,457	666.61	66,242			4,829		69,390			(33,076)		1,053		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	789,983	660.41	100,407			7,448		107,502			(50,066)		1,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	331,532	655.84	42,933			3,298		47,633			(21,437)		655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	36,189	653.12	4,788			368		5,347			(2,391)		72		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	2,853,338	664.01	346,681			26,631		375,177			(173,103)		5,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	440,612	657.83	56,178			4,315		61,994			(28,051)		871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	1	1,642,955	665.88	199,455			15,595		211,043			(99,591)		3,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	1	1,674,178	666.17	202,408			15,848		214,236			(101,204)		3,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,163,544	663.86	146,839			12,304		152,731			(73,219)		2,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	2	1,083,090	663.12	137,416			10,854		142,824			(69,143)		2,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	218,303	661.11	28,139			2,358		29,539			(14,031)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,758,999	669.35	212,487			17,537		216,453			(106,098)		3,595		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	2,439,162	663.86	306,847			24,158		318,990			(153,845)		4,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	709,121	669.35	85,449			6,727		86,994			(42,842)		1,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	253,303	661.11	32,549			2,563		34,154			(16,319)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	170,865	669.35	20,658			1,731		21,047			(10,301)		352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,124,718	663.86	141,827			11,705		147,499			(70,816)		2,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	68,978	659.31	8,988			708		9,485			(4,506)		137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	2	1,640,690	661.61	206,256			17,771		221,761			(104,330)		3,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	1	299,850	667.08	36,402			3,100		38,102			(18,201)		623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2026	1	2,253,721	664.45	271,799			23,521		296,576			(135,899)		4,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	1	1,086,104	666.92	130,876			11,506		138,573			(65,438)		2,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	257,798	662.05	33,050			2,917		34,572			(16,548)		544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	962,024	664.8	120,734			10,658		125,121			(60,450)		2,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	516,999	670.29	62,143			5,486		63,071			(31,114)		1,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	325,045	670.81	38,875			3,437		39,375			(19,491)		686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	822,838	665.31	103,184			9,638		106,714			(51,451)		1,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	57,442	660.75	7,433			657		7,807			(3,727)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	791,034	670.81	94,924			8,867		96,225			(47,332)		1,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	3,845,410	665.31	480,292			42,457		496,831			(240,806)		8,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	69,822	662.56	8,930			823		9,329			(4,459)		151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	62,802	660.75	8,145			751		8,558			(4,067)		136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	2,321,319	670.81	278,326			25,650		282,081			(138,973)		5,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	294,628	662.56	37,595			3,323		39,257			(18,849)		622		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	2,888,097	665.31	361,590			33,324		374,205			(180,548)		6,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	493,004	665.41	61,773			5,855		63,922			(30,887)		1,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	160,143	670.91	19,217			1,821		19,476			(9,609)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	36,896	660.84	4,789			454		5,030			(2,395)		81		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	1	3,656,860	673.29	442,480			42,546		431,017			(221,240)		8,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	2	1,940,414	674.28	235,115			22,950		225,832			(117,658)		4,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	1,331,604	663.7	169,780			16,627		176,767			(85,006)		2,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	55,480	660.95	7,223			707		7,589			(3,617)		123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	450,306	669.18	54,982			5,384		56,155			(27,529)		1,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	1,211,749	661.82	154,740			15,175		164,663			(77,583)		2,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	773,340	659.09	100,921			9,897		108,212			(50,599)		1,717		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	35,974	657.28	4,759			467		5,130			(2,386)		80		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/16/2026	2	2,378,701	667.29	292,838			29,815		304,972			(146,257)		5,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	866,398	661.82	111,072			11,443		118,156			(55,384)		1,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	1,449,743	661.82	185,712			18,903		197,533			(92,729)		3,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	905,728	667.29	110,861			10,872		115,781			(55,583)		2,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	73,082	659.09	9,566			986		10,261			(4,770)		167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	29,036	657.28	3,850			392		4,150			(1,922)		66		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	501,446	667.29	61,578			6,344		64,353			(30,705)		1,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	184,807	663.84	24,228			2,529		24,500			(12,114)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	770,004	666.6	98,869			10,321		98,987			(49,434)		1,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	5,820	662.03	774			81		787			(387)		13		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	324,903	672.11	39,963			4,172		39,170			(19,982)		746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2026	1	2,362,172	673.49	289,366			30,606		279,784			(144,683)		5,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	1	583,448	678.48	71,239			7,633		64,533			(35,619)		1,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	3,580	670.7	470			51		434			(235)		8		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	197,236	672.54	25,542			2,748		23,400			(12,789)		459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	417,113	680.91	50,679			5,452		44,545			(25,374)		970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	1,475,271	675.33	187,064			20,126		169,173			(93,661)		3,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	905,071	671.21	114,401			12,746		110,112			(57,122)		2,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	133,088	668.43	17,142			1,847		16,673			(8,594)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	61,991	666.6	8,096			872		7,929			(4,059)		144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	337,099	668.43	43,520			4,849		42,355			(21,730)		799		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,019,770	676.75	123,494			13,759		115,990			(61,663)		2,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	436,330	676.75	52,883			5,957		49,687			(26,369)		1,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	1,034,997	676.75	125,028			13,470		117,313			(62,686)		2,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	2,747,902	671.21	346,510			37,331		333,273			(173,731)		6,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	1,187,190	671.21	150,180			16,916		144,585			(74,885)		2,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	1	455,671	674.56	55,364			6,312		53,546			(27,682)		1,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2026	1	2,591,498	674.14	315,385			36,391		306,608			(157,693)		6,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	2	862,927	682	104,752			12,237		91,528			(52,384)		2,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/30/2026	2	1,197,988	683.88	145,986			17,649		124,115			(72,815)		2,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	1,666,843	678.27	212,022			25,629		185,627			(105,722)		4,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	292,962	673.62	38,495			4,513		34,419			(19,274)		711		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	50,245	675.47	6,527			789		5,792			(3,254)		124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	428,486	675.47	55,532			6,511		49,229			(27,804)		1,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	53,858	683.88	6,571			802		5,587			(3,272)		134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	03/27/2026	2	4,032,217	678.27	510,008			59,810		447,430			(255,429)		9,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	1,214,508	683.88	147,684			17,315		125,314			(73,943)		2,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	530,522	678.27	67,536			8,245		59,153			(33,630)		1,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	149,738	661.65	19,870			3,985		21,748			(9,894)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	1,785,827	662.12	236,265			47,383		258,188			(117,649)		5,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	833,333	674.22	109,167			26,092		107,428			(54,583)		2,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	2,198,275	662.75	285,336			63,846		320,015			(143,060)		7,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	163,427	670.33	21,229			4,926		21,953			(10,644)		556		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	221,919	663.02	28,738			6,430		32,223			(14,409)		741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	25,072	672.07	3,375			819		3,305			(1,690)		87		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	98,424	670.57	12,933			3,005		13,154			(6,493)		335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	148,651	663.02	19,325			4,406		21,660			(9,636)		503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	169,417	665.01	22,668			5,238		24,041			(11,334)		576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	35,348	681.03	4,397			1,051		4,239			(2,199)		122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	110,080	665.94	14,773			3,428		15,448			(7,407)		375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	361,988	661.14	47,565			10,643		53,513			(23,848)		1,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	131,539	675.48	17,258			4,190		16,740			(8,641)		458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	1,114,723	681.13	139,340			33,687		133,824			(69,670)		3,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	200,637	678.41	25,060			6,196		25,007			(12,496)		706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	184,806	654.31	24,247			4,130		28,606			(12,090)		541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	402,090	674.59	53,116			12,894		51,642			(26,594)		1,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	621,899	671.63	81,780			20,220		83,122			(40,778)		2,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	63,983	647.8	8,683			1,437		10,534			(4,347)		184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	2	427,585	669.15	53,622			9,427		56,428			(26,964)		1,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	1,408,826	668.51	183,993			34,673		187,525			(91,870)		4,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	185,827	662.3	24,622			4,319		26,304			(12,345)		550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	422,901	666.89	55,908			10,536		57,247			(27,916)		1,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	1,912,007	663.91	251,238			45,209		267,225			(125,276)		5,749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	75,228	659.82	10,193			1,834		10,952			(5,083)		226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	393,621	665.29	49,084			8,428		54,313			(24,542)		1,156		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	1,003,326	673.06	124,513			23,013		127,084			(62,342)		3,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	230,818	668.04	30,283			5,741		30,905			(15,100)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	769,824	663.91	101,078			18,074		107,494			(50,470)		2,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	2,883,307	668.51	375,695			69,535		382,672			(188,364)		8,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	81,786	664.4	10,992			2,034		11,326			(5,511)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	317,710	671.15	39,682			7,577		41,414			(19,841)		984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	603,992	665.18	78,942			15,073		83,782			(39,471)		1,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	264,669	653.19	35,016			5,924		41,373			(17,484)		771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	1,834,347	673.79	239,933			31,969		219,588			(119,966)		4,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	2	1,287,558	670.99	159,361			30,921		168,502			(79,796)		4,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	04/23/2026	2	2,739,576	658.64	349,965			53,866		403,900			(175,052)		7,622		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	1,048,698	660.65	130,563			21,640		152,102			(65,461)		3,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	811,136	665.24	108,936			23,322		113,821			(54,617)		2,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	2	3,767,038	670.22	470,804			86,023		493,654			(235,420)		11,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,532,311	649.35	205,023			31,955		248,828			(102,652)		4,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	103,715	666.6	13,524			2,500		14,072			(6,771)		315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	1,289,523	669.62	167,767			21,923		162,621			(83,769)		3,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	246,114	659.53	33,521			7,045		36,642			(16,760)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	65,469	661.41	8,583			1,921		9,653			(4,303)		219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	584,972	669.53	73,239			14,971		78,453			(36,720)		1,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	2,703,911	661.58	344,749			48,369		381,848			(172,139)		7,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	805,228	669.24	103,311			14,107		103,218			(51,726)		2,107		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	207,755	653.1	26,676			4,067		32,577			(13,338)		575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	2,504,540	653.64	334,607			52,225		388,125			(167,763)		6,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	809,336	674.51	100,681			18,634		100,675			(50,479)		2,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	1,044,072	667.07	135,625			25,067		140,967			(67,905)		3,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2026	1	2,145,370	652.73	277,182			45,309		339,848			(138,591)		6,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	348,185	666.85	46,309			10,064		48,212			(23,123)		1,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	1,823,096	664.75	236,091			29,674		243,510			(118,370)		4,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	972,604	648.33	129,551			19,753		159,440			(64,775)		2,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	140,785	648.04	19,020			2,965		23,137			(9,523)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	56,823	660.01	7,597			1,698		8,478			(3,804)		190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	2	3,507,909	654.77	458,099			75,934		538,928			(229,734)		10,099		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	83,227	655.54	11,061			2,249		12,953			(5,530)		266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	310,049	660.98	39,934			6,473		44,724			(19,967)		885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	2,247,323	668.06	282,713			55,135		304,609			(141,745)		7,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	44,305	645.42	6,105			872		7,400			(3,053)		119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	513,101	662.12	67,781			13,519		74,117			(33,798)		1,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	1,019,986	663.21	135,148			28,403		146,558			(67,574)		3,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	1,074,119	644.89	143,395			21,499		182,323			(71,599)		2,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	132,231	664.71	17,349			3,312		18,430			(8,674)		409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	51,975	659.49	7,027			1,436		7,705			(3,523)		166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	252,286	662.83	33,377			6,969		36,331			(16,643)		817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	2	3,248,859	662.77	404,675	22,087		81,496		460,529			(216,332)		9,806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	1,482,129	668.36	194,159			41,510		201,092			(97,213)		4,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	1	2,439,346	673.51	303,943			58,450		309,234			(151,971)		7,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	206,449	668.72	25,827			4,683		27,522			(12,913)		623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	296,701	669.87	37,236			6,700		38,968			(18,567)		892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	182,463	661.49	24,523			4,682		26,262			(12,261)		565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	570,182	661.58	72,812			10,302		80,592			(36,307)		1,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	92,729	663.01	12,472			1,703		12,719			(6,245)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	488,218	673.18	64,005			15,386		63,777			(32,003)		1,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	288,193	667.62	37,955			8,115		39,397			(19,004)		942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	1,899,206	656.75	251,455			35,280		281,689			(125,555)		5,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	1	1,471,162	672.18	181,836			33,470		188,394			(90,918)		4,474		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	196,672	655.91	26,629			5,377		30,313			(13,315)		626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	180,101	652.06	24,638			3,369		27,898			(12,353)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	222,678	669.26	29,037			6,670		30,257			(14,519)		755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	1,398,139	677.96	173,649			40,350		172,985			(87,183)		4,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	25,672	672.43	3,391			452		3,122			(1,696)		67		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	1,486,257	650.07	197,672			28,239		237,889			(98,836)		3,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	233,611	668.28	30,743			4,054		29,941			(15,330)		602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	359,227	662.01	47,059			10,730		52,847			(23,465)		1,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	258,255	676.5	33,625			8,163		32,516			(16,835)		899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	156,031	678.74	19,660			2,620		17,596			(9,830)		404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	1,752,403	664.35	233,245			31,850		236,975			(116,782)		4,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	250,499	658.45	32,390			5,205		37,169			(16,151)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	04/17/2026	2	899,256	649.81	117,494			17,253		145,620			(59,104)		2,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	1	1,209,601	676.67	150,837			18,881		139,353			(75,522)		3,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	202,359	668.28	26,610			3,477		25,910			(13,287)		519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	9,603	666.35	1,285			298		1,342			(644)		33		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	105,534	670.57	13,920			3,308		14,172			(6,941)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	494,065	668.25	64,920			14,913		67,817			(32,460)		1,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	173,475	663.34	23,679			5,204		24,904			(11,840)		576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	65,308	647.02	8,790			1,340		10,834			(4,395)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	148,425	672.48	19,919			4,835		19,480			(9,973)		517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	1	1,899,744	649.54	243,167			35,406		308,516			(121,584)		5,143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	437,806	668.99	57,177			13,134		59,649			(28,589)		1,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	426,693	673.33	56,281			13,452		55,510			(28,140)		1,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	1,504,310	676.08	186,986			43,389		190,403			(93,750)		5,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	1,596,192	668.7	197,768			44,252		219,121			(99,156)		5,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	135,818	672.19	17,697			4,206		17,941			(8,824)		469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	1,935,888	677.96	241,212			57,068		240,551			(120,441)		6,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	144,091	670.29	18,962			4,406		19,310			(9,520)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	3,587,880	644.89	477,906			69,970		607,754			(239,609)		9,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	47,012	664.88	6,333			1,455		6,671			(3,166)		159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	252,400	643.6	34,049			5,105		43,339			(17,001)		693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817O$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	696,663	650.24	92,796			15,359		112,183			(46,461)		2,006		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	51,550	648.76	6,923			989		8,352			(3,462)		138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	2,469,615	675.58	321,050			39,690		286,334			(160,525)		6,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	156,004	668.19	20,951			4,979		21,451			(10,447)		539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	135,951	662.75	17,687			4,014		19,843			(8,832)		458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	153,200	674.55	19,211			2,533		18,267			(9,579)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	1,158,499	660.65	144,581			24,461		168,460			(72,191)		3,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	710,532	653.64	95,211			15,192		110,368			(47,540)		2,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	564,330	669.62	73,476			9,689		71,239			(36,637)		1,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	56,144	675.24	7,299			1,744		7,161			(3,649)		194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	1,134,347	663.57	149,280			31,168		162,180			(74,436)		3,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	164,638	662.75	22,523			4,822		23,675			(11,292)		538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	1,414,997	643.77	190,742			27,888		242,037			(95,502)		3,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	2,442,248	674.55	306,014			39,988		290,889			(152,798)		6,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	334,017	658.04	45,360			8,846		50,022			(22,742)		1,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	291,865	672.65	38,030			9,364		38,575			(18,989)		1,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	226,134	656.93	29,872			6,098		34,666			(14,957)		722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	497,878	662.47	66,367			13,948		72,054			(33,184)		1,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	39,661	668.97	5,378			717		5,018			(2,689)		103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	349,918	674.22	45,944			5,680		41,241			(22,972)		874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	178,904	674.36	22,381			4,785		22,802			(11,206)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	29,351	661.08	3,957			755		4,241			(1,978)		91		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2024	04/02/2026	1	1,594,858	676.06	199,357			24,920		185,284			(99,679)		4,003		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	53,096	661.14	6,993			1,587		7,869			(3,492)		179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2024	04/24/2026	1	1,763,096	660.37	226,029			35,084		255,010			(113,014)		4,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	2	1,674,932	668.7	208,574			47,342		230,591			(104,158)		5,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	5,168	664.4	696			131		717			(348)		16		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	2,175,758	662.12	286,547			55,883		313,194			(143,667)		6,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	251,711	669.16	31,867			6,697		34,071			(15,933)		817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	61,100	667.64	8,065			1,853		8,438			(4,033)		207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	1,208,435	645.07	161,326			23,587		204,332			(80,774)		3,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	63,377	651.46	8,771			1,422		10,025			(4,386)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	24,441	650.74	3,297			562		3,911			(1,644)		72		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	624,224	678.41	77,653			18,877		77,469			(38,933)		2,173		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	370,297	666.11	49,583			10,829		51,701			(24,724)		1,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	17,685	664.65	2,382			509		2,491			(1,193)		58		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	367,174	654.83	49,568			8,034		56,263			(24,784)		1,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	83,412	650.74	11,211			1,858		13,309			(5,621)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/04/2026	2	3,354,280	670.39	422,776			89,458		447,939			(211,423)		10,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	71,503	652.32	9,682			1,545		11,245			(4,834)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	55,349	664.25	7,478			1,599		7,826			(3,744)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	673,524	660.51	89,781			17,509		98,488			(45,014)		2,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	199,506	673.03	25,317			5,564		25,975			(12,659)		663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	1,009,717	669.87	126,215			22,140		132,086			(63,281)		2,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	95,288	667.37	12,597			2,894		13,194			(6,299)		323		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	266,466	644.7	36,932			5,756		45,121			(18,491)		745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	132,203	657.47	17,464			3,401		20,033			(8,744)		412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	571,070	666.85	76,067			16,613		79,148			(37,929)		1,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	75,943	658.9	9,949			1,708		11,177			(4,974)		223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	327,265	672.65	42,708			10,560		43,296			(21,296)		1,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	205,586	661.59	27,137			4,754		29,340			(13,587)		609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	3	1,610,678	669.53	201,897			42,071		216,655			(101,147)		5,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	92,845	661.14	12,237			2,790		13,772			(6,102)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	282,715	654.77	36,951			6,252		43,536			(18,450)		824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	156,693	669.53	19,696			4,112		21,097			(9,821)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	325,613	670.75	43,046			10,599		43,865			(21,494)		1,143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	50,984	661.13	6,832			1,520		7,515			(3,416)		170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	580,153	663.3	72,983			14,899		83,652			(36,542)		1,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	71,949	660.51	9,620			1,919		10,557			(4,797)		228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	2,765,656	663.57	363,407			75,481		395,061			(181,455)		8,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	20,720	670.29	2,737			648		2,787			(1,367)		71		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	17,358	674.32	2,284			552		2,239			(1,142)		60		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	335,572	661.6	45,000			9,457		48,977			(22,500)		1,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	5,140	650.74	692			117		822			(346)		15		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	255,012	674.51	31,851			6,038		31,859			(15,882)		787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	2,558,579	672.38	333,383			81,043		338,096			(167,149)		8,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	371,055	665.24	50,018			10,924		52,258			(24,941)		1,228		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	1	112,875	663.69	14,956			3,164		16,127			(7,478)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	59,834	662.75	8,215			1,794		8,634			(4,096)		198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	522,014	668.44	68,749			15,953		71,470			(34,469)		1,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	43,200	654.28	5,849			1,139		6,745			(2,929)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	231,050	666.21	30,545			6,503		32,105			(15,272)		755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	2,647,064	649.64	340,677			51,078		430,397			(170,106)		7,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	313,002	662.36	41,128			9,190		45,673			(20,592)		1,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	127,221	665.46	16,730			3,092		17,466			(8,376)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	2,533,134	657.94	333,614			64,972		382,152			(167,036)		7,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	303,555	652.32	40,980			6,396		47,633			(20,546)		848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	640,897	670.06	83,381			19,348		86,328			(41,805)		2,180		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	2,603,027	661.89	329,543			66,995		381,340			(164,772)		8,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	398,210	666.3	53,201			11,692		55,530			(26,600)		1,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	424,606	670.75	56,005			13,615		57,038			(28,080)		1,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	2,949,859	666.85	391,446			83,804		407,312			(196,261)		9,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	821,524	668.06	103,758			20,695		111,780			(51,737)		2,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	98,814	653.74	13,369			2,729		15,601			(6,694)		316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	174,138	661.96	23,160			4,810		25,269			(11,564)		562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	897,654	663.84	112,925			21,992		127,821			(56,540)		2,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	482,719	669.66	59,954			13,397		65,535			(30,018)		1,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	116,864	663.96	15,169			3,389		16,789			(7,595)		390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	2,329,725	658.45	301,000			48,028		345,396			(150,294)		6,595		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	666,469	653.64	89,373			14,364		103,604			(44,565)		1,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	99,984	665.49	12,578			2,540		14,045			(6,289)		318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/11/2026	1	80,096	662.3	10,675			1,917		11,368			(5,367)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	2,390,408	679.98	297,606			71,540		290,739			(148,803)		8,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	224,294	653.19	29,697			5,058		35,087			(14,808)		656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	57,584	668.24	7,762			1,919		7,960			(3,871)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	4,134	667.12	549			120		571			(274)		14		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	608,428	668.51	79,582			15,086		81,065			(39,682)		1,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	93,061	664.55	12,219			2,367		13,018			(6,109)		290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	112,524	663.44	14,831			2,669		15,802			(7,395)		338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	63,743	671.32	8,580			2,074		8,479			(4,290)		222		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	164,830	665.24	22,203			4,825		23,193			(11,086)		544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	1,221,656	659.37	159,426			27,374		178,975			(79,713)		3,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	209,303	671.22	28,047			6,703		27,821			(14,023)		725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	577,424	659.11	76,335			15,414		86,356			(38,168)		1,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	157,348	656.34	20,975			4,085		24,099			(10,502)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	145,313	658.67	19,457			4,354		21,989			(9,755)		486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	373,528	662.96	48,857			10,917		54,189			(24,462)		1,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	189,362	672.19	24,579			5,711		24,890			(12,340)		644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	770,051	674.97	100,338			23,982		98,503			(50,169)		2,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	1,041,347	672.94	130,793			27,847		135,032			(65,397)		3,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	1,320,184	665.75	164,891			28,765		181,495			(82,446)		3,909		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	2,161,832	670.79	268,932			59,845		289,634			(134,466)		7,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	304,093	672.38	39,715			9,778		40,301			(19,830)		1,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	315,265	671.02	41,646			10,297		42,396			(20,766)		1,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	3,052,823	671.92	396,867			92,218		402,393			(199,252)		10,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	115,520	662.93	15,815			3,476		16,649			(7,907)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	115,474	659.49	15,647			3,250		17,161			(7,813)		373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	1,081,279	672.84	137,106			29,353		140,377			(68,741)		3,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	16,059	659.89	2,173			454		2,380			(1,083)		52		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	71,594	662.09	9,422			2,105		10,474			(4,717)		239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	35,638	670.19	4,776			1,148		4,799			(2,388)		124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	769,352	668.7	95,707			21,823		106,019			(47,723)		2,602		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	215,228	672.19	28,023			6,630		28,402			(13,992)		741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	2,846,857	671.34	360,127			79,644		378,569			(180,064)		9,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	2,090,613	678.41	260,909			64,240		260,291			(130,276)		7,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	538,446	669.32	70,483			16,355		73,073			(35,338)		1,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	192,351	672.38	25,140			6,216		25,517			(12,536)		677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	122,711	668.64	16,492			4,078		16,895			(8,224)		432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	303,191	671.92	39,566			9,361		40,120			(19,756)		1,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	101,893	665.69	13,674			3,005		14,294			(6,837)		338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	102,870	665.28	13,815			3,174		14,540			(6,908)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	367,885	668.24	49,444			12,019		50,668			(24,790)		1,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	105,239	659.07	14,092			3,213		15,918			(7,027)		356		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	4,320,446	674.72	537,031			124,101		555,827			(268,516)		14,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	245,290	675	30,612			7,032		31,419			(15,306)		832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	3,081,528	669.62	399,674			50,305		387,038			(200,662)		7,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	838,708	661.58	106,684			14,588		118,131			(53,488)		2,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	171,070	640.28	23,659			3,547		30,230			(11,813)		470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	1	1,033,024	667.41	132,744			18,052		135,502			(66,372)		2,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	253,877	654.85	32,522			4,646		38,824			(16,261)		681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	260,511	664.84	35,013			4,407		34,512			(17,579)		654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	250,580	655.43	33,402			4,567		37,565			(16,747)		656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	444,888	668.28	58,280			7,335		56,737			(29,260)		1,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,218,449	654.12	157,058			24,479		189,193			(78,637)		3,405		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	88,354	660.65	11,035			1,880		12,859			(5,503)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	1,445,877	644.89	193,314			29,209		245,596			(96,393)		3,987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2026	1	2,881,063	650.82	370,505			53,438		461,081			(185,252)		7,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	1,039,019	649.64	133,306			19,517		168,565			(66,836)		2,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/09/2026	1	4,006,161	680.77	502,373			67,627		439,718			(251,186)		10,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	2,244,351	656.15	299,845			48,601		339,559			(149,923)		6,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	1,748,116	674.51	218,165			41,112		218,157			(108,933)		5,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	1,042,391	674.55	130,195			16,387		123,604			(65,366)		2,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	742,796	654.77	97,158			16,549		114,475			(48,446)		2,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	28,827	640.45	3,987			583		5,075			(1,996)		78		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	53,908	655.43	7,208			1,011		8,100			(3,599)		143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	406,530	660.51	54,434			10,917		59,700			(27,106)		1,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	747,544	669.64	93,219			11,717		94,561			(46,737)		1,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2026	1	1,894,500	653.25	241,359			39,785		298,640			(120,680)		5,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	211,658	663.41	27,685			3,480		28,683			(13,880)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	1	1,279,114	666.3	159,378			27,585		174,551			(79,689)		3,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	80,317	664.4	10,827			2,052		11,163			(5,399)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	171,466	648.96	23,731			3,704		27,759			(11,898)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	419,723	657.77	55,445			9,520		62,460			(27,723)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	160,232	663.57	21,199			4,048		22,590			(10,599)		496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	178,429	666.74	23,660			5,058		24,608			(11,846)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	20,645	660	2,773			348		2,900			(1,390)		52		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	232,369	666.89	30,766			5,832		31,485			(15,341)		717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	316,457	649.64	40,760			6,159		51,492			(20,324)		873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	2,773,874	656.75	366,151			50,068		410,413			(183,579)		7,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	70,221	640.28	9,691			1,419		12,384			(4,859)		190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	228,986	653.19	30,203			5,006		35,713			(15,143)		659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	37,429	655.43	5,008			709		5,628			(2,497)		100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	1,378,951	663.2	179,815			31,499		193,637			(90,031)		4,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	2,792,408	651.81	367,481			60,824		443,145			(183,992)		8,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	2	1,091,881	663.57	143,686			29,399		155,550			(72,104)		3,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	49,843	659.6	6,873			939		7,084			(3,441)		130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	1,246,759	658.45	160,583			25,063		184,375			(80,512)		3,484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	349,987	643.6	47,248			7,139		60,135			(23,560)		965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	1	106,077	663.81	14,225			2,736		14,880			(7,112)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	3,369,458	663.91	441,062			77,369		469,225			(221,137)		9,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	123,952	662.3	16,287			2,953		17,653			(8,144)		374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	252,781	643.6	33,999			4,978		43,315			(17,046)		684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	1,558,899	669.87	195,486			34,956		204,539			(97,609)		4,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	297,556	680.55	37,254			4,606		32,433			(18,627)		743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	31,543	661.96	4,186			856		4,565			(2,099)		101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	54,653	659.82	7,400			1,323		7,950			(3,695)		164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	135,567	668.06	17,136			3,437		18,464			(8,533)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	736,152	657.67	92,534			15,316		110,477			(46,331)		2,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	180,367	653.89	24,494			4,770		28,265			(12,264)		563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	6,224	664.84	840			110		828			(419)		16		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	471,742	666.89	62,223			11,516		63,677			(31,197)		1,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	950,600	656.75	125,954			17,820		141,107			(62,805)		2,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	87,829	658.04	11,980			2,403		13,207			(5,965)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	245,202	652.36	33,396			6,789		39,289			(16,698)		783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	207,280	672.84	26,387			5,763		27,021			(13,157)		686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	1,622,398	672.84	206,369			44,851		211,278			(103,043)		5,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	8,772	658.67	1,178			269		1,332			(587)		30		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	157,119	671.92	20,520			4,876		20,811			(10,232)		542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	403,795	662.75	52,574			11,988		58,988			(26,215)		1,366		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	491,675	682.3	61,263			14,872		58,177			(30,673)		1,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	713,747	671.18	93,715			22,270		95,256			(46,729)		2,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	807,598	667.04	107,249			23,571		111,791			(53,625)		2,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	64,597	670.57	8,514			2,014		8,666			(4,251)		222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	298,420	677.96	37,243			8,850		37,121			(18,571)		1,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	195,941	664.62	26,099			5,772		27,875			(13,050)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	77,406	665.42	10,403			2,286		10,888			(5,202)		257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	509,387	676.23	66,475			16,137		64,319			(33,283)		1,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	314,124	663.02	40,805			9,261		45,730			(20,374)		1,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	807,707	664.08	105,810			23,546		115,717			(52,905)		2,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	607,282	672.65	78,947			19,191		80,026			(39,582)		2,114		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	577,542	667.98	75,543			17,457		79,599			(37,771)		1,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	1,339,402	663.7	174,122			38,907		192,930			(87,181)		4,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	354,943	673.61	46,710			11,164		46,047			(23,355)		1,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	3,667,471	706.14	401,221			146,600		361,781			(200,611)		15,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	388,731	694.23	46,298			16,626		43,274			(23,213)		1,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	66,541	699.82	7,685			2,854		7,061			(3,837)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	104,786	696.13	12,344			4,476		11,491			(6,155)		446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	140,776	698.89	16,175			5,732		14,887			(8,088)		593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	117,890	695.51	14,076			5,228		13,079			(7,028)		508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	918,559	695.39	105,726			36,946		100,682			(53,008)		3,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	203,707	698.53	23,528			8,665		21,877			(11,780)		873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	162,646	693.95	19,469			7,170		18,312			(9,748)		697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	1,252,987	696.57	146,599			51,954		135,797			(73,300)		5,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	153,068	693.71	17,909			6,322		17,156			(8,930)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	97,772	690.6	11,518			4,019		11,311			(5,767)		408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	80,963	697.2	9,424			3,340		8,716			(4,712)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	326,220	692.72	38,461			13,578		36,934			(19,178)		1,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	1,703,297	699.66	201,330			75,222		180,985			(100,665)		7,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	33,377	694.56	3,999			1,461		3,722			(1,999)		143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	89,108	686.76	10,818			3,775		10,716			(5,416)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	121,898	694.31	14,506			5,141		13,525			(7,253)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	2	952,337	695.26	111,784			39,836		104,950			(55,986)		4,019		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,196,629	698.21	132,706			46,310		127,875			(66,444)		4,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	125,701	698.53	14,481			5,200		13,379			(7,260)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	192,043	680.13	23,314			7,922		24,707			(11,689)		790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	130,545	691.58	16,005			5,350		14,738			(7,981)		534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	341,550	706.78	37,502			13,651		33,379			(18,751)		1,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	3,957,086	687.17	498,989			124,919		443,634			(249,494)		14,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	1,042,887	700.47	129,839			33,887		99,259			(64,920)		3,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	379,592	687.02	49,461			12,773		42,570			(24,730)		1,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,658,153	696.08	206,440			52,817		166,440			(103,079)		5,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	729,643	693.38	93,394			24,794		75,972			(46,633)		2,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	75,661	688.46	9,791			2,664		8,409			(4,909)		279		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	502,265	686.39	62,130			18,082		58,336			(31,108)		1,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	6,001,472	693.06	727,378			209,821		647,128			(363,689)		22,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	62,958	681.23	8,115			2,311		7,723			(4,052)		238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	985,827	673.84	120,468			35,109		132,070			(60,400)		3,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	381,471	660.68	45,662			13,548		59,381			(22,831)		1,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	390,163	691.42	50,682			13,455		41,543			(25,306)		1,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	159,991	674.89	20,431			5,749		21,109			(10,229)		600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,510,580	676.43	180,967			52,741		197,277			(90,732)		5,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,725,669	682.23	197,244			57,484		212,524			(98,893)		6,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	415,477	687.78	53,596			15,534		47,287			(26,798)		1,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	587,226	689.39	74,813			21,683		65,691			(37,406)		2,238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	291,981	692.16	37,607			10,487		31,240			(18,804)		1,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	86,843	687.11	11,524			2,992		9,706			(5,762)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	258,030	686.36	32,796			9,415		29,911			(16,398)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	110,932	690.72	14,488			3,861		11,921			(7,224)		405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	182,200	674.8	22,156			6,522		24,252			(11,063)		699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	101,162	688.18	13,151			3,618		11,319			(6,567)		375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	138,520	671.52	17,301			5,110		19,048			(8,627)		533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	3,876	655.89	482			143		629			(241)		15		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	552,227	693.38	70,519			18,506		57,267			(35,357)		1,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	226,750	690.13	29,092			8,032		24,863			(14,506)		843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	1,871,883	696.08	232,113			58,430		186,825			(116,536)		6,627		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	381,122	688.83	50,308			13,202		41,623			(25,223)		1,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	337,948	688.55	43,595			11,425		37,228			(21,828)		1,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	38,336	675.17	4,884			1,374		5,045			(2,445)		144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	238,235	672.58	30,947			8,708		32,156			(15,495)		893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	338,406	687.59	42,470			10,676		37,739			(21,264)		1,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	358,734	687.52	47,568			12,170		39,744			(23,752)		1,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	663,804	680.71	87,689			22,043		79,834			(43,904)		2,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	74,031	687.52	9,831			2,525		8,212			(4,902)		266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	474,464	680.3	62,961			15,762		57,349			(31,481)		1,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	56,650	667.4	7,716			1,918		7,917			(3,858)		200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	923,655	671.39	122,107			30,359		124,096			(61,054)		3,261		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	727,264	693.47	95,272			24,865		75,220			(47,636)		2,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	282,881	696.08	35,247			9,054		28,435			(17,575)		1,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	1	50,044	690.72	6,610			1,737		5,350			(3,328)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	37,101	666.99	5,068			1,260		5,206			(2,534)		131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	591,786	689.12	77,642			19,944		64,477			(38,715)		2,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	425,943	690.17	55,202			13,896		45,566			(27,715)		1,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,676,143	689.89	218,569			55,920		180,812			(109,135)		5,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	826,710	670.38	110,200			27,399		112,203			(55,100)		2,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	311,514	685.64	41,899			10,720		35,240			(20,921)		1,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	182,544	693.38	23,384			6,231		19,032			(11,660)		667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	610,363	689.59	78,126			20,475		66,455			(39,117)		2,208		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,307,017	689.09	168,997			46,660		144,976			(84,268)		4,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	7,319	693.1	940			250		766			(469)		27		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	63,112	686.02	8,343			2,304		7,238			(4,160)		235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	681,823	696.07	86,728			23,566		68,929			(43,423)		2,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	188,557	669.5	25,286			6,287		25,816			(12,643)		666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,272,445	690.17	165,545			42,354		136,829			(82,659)		4,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,286,988	696.05	157,399			42,828		131,257			(78,915)		4,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	55,781	690.38	7,475			1,951		5,976			(3,737)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	256,433	690.13	32,875			9,044		28,082			(16,415)		951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	280,996	690.17	36,586			9,398		30,255			(18,243)		1,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	1,100,711	671.12	145,844			36,261		148,286			(72,922)		3,886		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	734,859	695.78	93,695			25,459		74,534			(46,912)		2,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	07/17/2026	2	544,405	695.01	67,741			18,589		55,713			(34,269)		2,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	159,085	702.15	20,649			5,559		14,751			(10,325)		584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	13,916	679.1	1,824			521		1,747			(910)		53		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	3,041,060	693.1	388,952			102,073		316,387			(195,010)		10,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	965,738	671.02	119,751			36,518		134,837			(59,712)		3,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	296,245	686.95	38,660			10,132		33,220			(19,357)		1,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	242,857	694.41	31,231			8,666		25,246			(15,616)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	127,554	694.1	16,467			4,475		13,191			(8,245)		470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	820,167	680.96	99,978			28,132		101,768			(50,058)		3,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,558,239	689.02	189,326			53,907		176,024			(94,533)		5,882		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	222,446	670.26	29,407			8,275		30,706			(14,724)		834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	178,442	693.19	22,216			5,737		18,659			(11,108)		642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	419,439	673.53	54,108			15,225		56,089			(27,091)		1,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	94,450	699.63	12,260			3,318		9,074			(6,130)		348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	103,800	669.19	13,017			3,919		14,692			(6,526)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	236,563	675.55	28,648			8,815		31,554			(14,324)		929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	1,094,533	689.89	142,180			35,791		117,466			(71,383)		3,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	24,714	691.5	3,252			884		2,632			(1,628)		91		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	245,830	693.08	31,933			8,554		25,665			(15,967)		901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	220,383	687.64	28,628			7,502		24,523			(14,334)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	89,612	685.61	11,847			3,223		10,275			(5,940)		330		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	1,775,916	708.34	216,129			58,485		153,292			(108,064)		6,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	102,413	663.58	12,525			3,751		15,469			(6,263)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	489,470	692.56	57,708			16,795		53,176			(28,894)		1,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/03/2026	2	1,920,760	682.23	219,827			64,713		237,313			(109,778)		7,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	81,847	701.71	9,977			2,672		7,718			(4,989)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	259,258	685.63	32,252			9,386		30,356			(16,148)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	160,961	691.61	21,150			5,665		17,088			(10,575)		590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	10,761	682.17	1,415			408		1,304			(708)		41		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	1,527,518	683.16	193,689			54,575		183,062			(97,111)		5,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	1,907,095	673.32	220,269			65,657		261,666			(110,135)		7,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	262,640	681.13	32,095			9,960		32,954			(16,069)		1,033		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	256,897	687.48	33,602			9,278		28,999			(16,755)		956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	97,199	688.83	12,859			3,414		10,655			(6,421)		354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	2,650,332	699.15	324,136			90,384		261,714			(162,068)		9,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	60,601	681.51	7,775			2,191		7,389			(3,898)		227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	817,456	684.01	105,779			30,368		97,148			(52,889)		3,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	446,928	702.03	54,391			14,779		42,090			(27,233)		1,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	107,670	681.65	14,180			4,071		13,112			(7,090)		408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	121,923	679.48	15,094			4,684		15,552			(7,557)		480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	2	589,548	682.88	78,375			22,686		70,858			(40,348)		2,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	55,689	677.72	7,373			2,099		7,080			(3,682)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	169,889	691.42	22,001			5,774		18,019			(11,031)		614		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	287,249	680.54	37,227			10,600		35,490			(18,588)		1,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	414,003	688.22	54,441			13,704		45,284			(27,333)		1,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,033,740	690.13	132,112			35,948		112,782			(66,237)		3,807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	376,574	680.54	48,691			13,720		46,377			(24,412)		1,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	75,520	674.8	9,161			2,670		10,023			(4,593)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	2	214,083	690.55	24,498			7,066		23,319			(12,669)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	54,155	691.7	7,002			1,838		5,726			(3,511)		196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	423,676	662.04	52,451			15,706		64,883			(26,226)		1,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	389,565	700.64	47,839			13,274		37,661			(23,919)		1,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	155,336	699.32	19,044			5,075		15,105			(9,496)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	414,449	682.38	50,480			15,688		51,259			(25,309)		1,631		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	184,517	682.23	21,183			6,256		22,822			(10,562)		710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	401,793	682.66	48,979			15,361		49,713			(24,456)		1,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	331,248	693.4	42,996			11,683		34,533			(21,527)		1,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	487,674	695.47	62,276			16,681		49,532			(31,138)		1,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	166,947	676.05	20,201			6,243		22,163			(10,100)		657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	594,778	660.42	71,373			21,177		92,804			(35,687)		2,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	800,821	669.09	99,062			30,344		114,285			(49,531)		3,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	2,898,050	673.61	350,954			105,674		393,353			(175,959)		11,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	266,547	697.05	30,440			9,910		28,307			(15,220)		1,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	631,123	680.54	81,857			23,388		78,059			(40,816)		2,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	264,518	671.7	32,642			9,954		36,696			(16,276)		1,034		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	344,703	680.04	42,881			13,448		43,779			(21,411)		1,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,611,842	682.96	310,287			105,429		326,873			(155,570)		10,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	114,073	692.72	13,438			4,732		12,900			(6,710)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	124,437	683.16	15,816			4,503		14,963			(7,897)		470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	986,058	682.66	119,905			37,263		121,616			(60,117)		3,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	237,311	681.62	29,664			9,492		29,641			(14,852)		948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	983,962	688.71	120,240			38,530		113,478			(60,285)		3,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	338,372	689.85	43,447			11,952		37,170			(21,694)		1,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	228,723	682.13	29,322			8,378		27,830			(14,621)		865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	9,391	672	1,165			339		1,281			(584)		36		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	119,083	681.18	15,040			4,752		14,907			(7,520)		474		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	37,463	669.19	4,709			1,432		5,316			(2,351)		146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	63,828	685.29	7,691			2,652		7,800			(3,846)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	898,274	688.71	110,128			35,701		104,070			(54,914)		3,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	44,195	673.33	5,379			1,635		6,031			(2,686)		172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,181	694.24	15,034			5,011		13,726			(7,507)		511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	834,569	691.36	99,898			32,011		93,607			(50,086)		3,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	106,354	684.83	13,188			4,330		12,889			(6,594)		431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	746,243	685.6	95,445			27,401		87,208			(47,722)		2,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	284,428	673.61	34,558			10,538		38,750			(17,232)		1,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	43,514	689.25	5,748			1,532		4,753			(2,866)		159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	118,646	691.58	14,558			4,879		13,411			(7,249)		486		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	650,867	691.93	79,666			26,701		73,301			(39,670)		2,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	91,419	684.46	11,181			3,578		11,098			(5,598)		365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	250,007	674.48	30,626			9,465		33,696			(15,313)		984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	8,709	688.71	1,090			363		1,012			(544)		36		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	237,050	694.24	28,493			9,524		26,025			(14,208)		969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	1,980,967	700.19	227,019			75,673		203,685			(113,354)		8,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	374,917	684.53	48,439			13,973		44,328			(24,220)		1,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	543,097	681.41	66,203			20,546		67,956			(33,147)		2,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	274,755	694.24	33,053			11,078		30,201			(16,459)		1,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	850,152	680.04	105,419			32,761		107,644			(52,854)		3,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	869,144	680.04	108,208			34,038		110,498			(53,956)		3,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	24,046	677.22	3,056			959		3,140			(1,526)		95		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	42,088	685.84	5,093			1,630		5,038			(2,550)		168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	841,987	683.49	103,817			33,221		103,219			(51,980)		3,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	85,939	683.21	11,516			2,974		10,049			(5,758)		309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	336,395	689.85	40,569			14,322		39,217			(20,229)		1,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	484,683	687.3	63,057			16,284		54,188			(31,529)		1,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	1,988,294	706.11	218,514			81,154		197,278			(109,107)		8,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	1,229,883	698.44	144,265			52,514		131,461			(72,133)		5,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	299,033	704.88	32,744			11,604		29,637			(16,372)		1,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	459,679	693.32	55,115			19,533		51,525			(27,558)		1,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	134,489	693.24	16,206			5,877		15,194			(8,081)		573		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	62,479	682.08	7,835			2,475		7,752			(3,917)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	764,052	703.79	98,028			26,392		69,446			(49,014)		2,807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	360,572	676.43	43,305			12,747		47,229			(21,623)		1,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	505,526	682.88	64,404			18,338		60,961			(32,158)		1,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	1,729,718	701.35	190,442			67,061		178,594			(95,091)		7,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	965,679	702.58	106,997			38,213		98,737			(53,499)		4,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	790,478	687.25	92,091			28,580		93,167			(46,108)		3,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	290,659	690.83	34,792			12,282		33,551			(17,348)		1,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	308,599	702	35,828			13,386		31,995			(17,914)		1,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	110,070	691.92	14,441			3,924		11,669			(7,230)		405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	1,421,805	693.42	162,797			51,880		156,871			(81,398)		5,680		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	50,744	693.71	5,932			2,089		5,681			(2,962)		213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	134,623	689.85	16,182			5,655		15,624			(8,113)		562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	127,006	681.14	15,939			5,101		15,940			(7,981)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	104,754	682.66	12,780			4,020		12,975			(6,373)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	251,279	693.78	32,490			8,703		26,023			(16,245)		921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	2,347,306	682.88	269,001			83,139		291,217			(134,501)		9,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	202,531	683.93	23,878			8,113		25,106			(11,972)		833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	160,742	688.18	20,848			5,673		17,920			(10,453)		592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	720,117	693.07	84,686			29,896		81,238			(42,227)		3,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	2,389,200	706.11	261,856			96,569		236,100			(131,288)		10,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	55,683	669.58	6,877			2,068		7,878			(3,443)		216		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	69,282	682.17	8,847			2,575		8,411			(4,430)		264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	806,148	689.97	95,448			33,308		93,865			(47,789)		3,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	141,973	689.02	17,278			4,937		16,057			(8,615)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	1,405,597	695.76	160,098			52,559		152,047			(80,049)		5,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	908,919	694.92	100,617			34,967		101,049			(50,309)		3,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	134,941	701.26	17,313			4,685		12,713			(8,656)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	78,937	688.83	10,459			2,787		8,664			(5,215)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	2,273,507	694.69	291,918			78,192		232,992			(145,959)		8,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	114,022	689.69	13,831			4,432		13,016			(6,934)		456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	70,209	695.19	8,439			3,072		7,763			(4,220)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	376,026	666.58	45,838			13,663		54,969			(22,919)		1,453		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	1,327,966	671.02	164,137			49,422		184,744			(82,294)		5,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	1,065,507	692.72	125,197			43,750		120,075			(62,770)		4,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	672,182	665.03	82,947			24,725		99,665			(41,474)		2,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,006,213	694.69	129,198			35,849		104,266			(64,599)		3,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	331,565	695.51	39,489			14,563		36,657			(19,799)		1,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	57,071	670.46	6,997			2,104		8,007			(3,503)		221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	138,566	689.69	17,238			5,762		15,954			(8,595)		566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	375,822	688.73	45,099			15,239		44,045			(22,549)		1,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	2	485,567	684.89	62,039			20,359		58,566			(31,941)		1,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	624,138	697.77	73,274			27,276		67,734			(36,537)		2,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	1,128,602	689.31	144,800			37,947		123,266			(72,499)		4,082		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	228,655	673.84	28,056			8,286		30,749			(13,990)		879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	4	684.9	1					1							0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	248,968	696.13	29,304			10,601		27,271			(14,632)		1,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	456,173	692.02	59,713			16,569		48,715			(29,857)		1,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	2,163,491	697.29	247,936			80,144		228,506			(123,798)		8,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	1,048,519	659.68	126,556			37,550		164,663			(63,278)		4,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	477,587	688.51	55,639			17,502		55,706			(27,743)		1,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	842,195	692	97,189			31,101		94,536			(48,661)		3,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	315,142	697.29	36,147			11,718		33,328			(18,024)		1,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	882,102	671.66	106,911			32,749		122,887			(53,455)		3,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	181,938	690.85	21,814			7,102		20,645			(10,907)		735		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	409,376	673.33	49,698			14,964		55,710			(24,917)		1,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	438,795	696.13	51,515			18,500		47,893			(25,828)		1,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	152,793	700.77	17,602			6,407		15,935			(8,801)		652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	772,369	696.26	88,205			29,117		83,033			(44,163)		3,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	08/26/2026	1	5,163	689.45	637			217		595			(333)		21		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	606,315	676.16	73,000			21,559		79,709			(36,400)		2,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	84,175	674.52	10,261			3,020		11,234			(5,123)		323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	471,915	687.48	61,679			16,968		53,206			(30,797)		1,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	1,176,894	678.8	146,406			45,436		151,139			(73,303)		4,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	55,212	686.83	6,841			2,192		6,493			(3,430)		221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	203,828	688.22	26,905			6,884		22,407			(13,434)		729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	128,768	686.38	15,993			5,228		15,312			(7,996)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	80,726	695.39	9,324			3,292		8,891			(4,649)		339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	426,076	673.61	51,726			15,724		57,994			(25,827)		1,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	54,034	666.6	6,830			2,054		7,859			(3,420)		209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	136,273	683.08	17,797			5,134		16,360			(8,899)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	65,945	674.52	8,019			2,337		8,776			(4,020)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	116,858	686.83	14,537			4,713		13,803			(7,249)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	81,087	680.13	9,876			3,392		10,474			(4,925)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	372,297	691.36	44,676			14,441		41,906			(22,307)		1,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	945,694	679.38	109,417			32,946		121,282			(54,859)		3,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	946,975	671.02	117,330			35,667		132,098			(58,585)		3,693		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	599,040	684.04	75,419			21,950		71,324			(37,761)		2,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	73,099	700.19	8,399			2,815		7,536			(4,182)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,378,026	691.47	263,961			89,688		273,126			(132,343)		9,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	159,479	695.87	18,803			6,743		17,462			(9,414)		674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	117,342	659.08	14,234			4,223		18,525			(7,117)		452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	1,451,637	696.35	175,503			50,867		150,321			(87,751)		5,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	205,222	681.66	25,817			8,156		25,567			(12,908)		816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	698,223	689.02	84,625			23,845		78,585			(42,429)		2,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	1,455,587	687.7	177,582			58,622		171,228			(88,913)		5,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	114,312	693.1	14,666			3,894		11,941			(7,323)		417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	210,043	688.5	27,558			6,937		22,902			(13,836)		744		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	139,191	700.1	15,993			5,898		14,670			(8,018)		596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	30,973	685.65	4,153			1,078		3,518			(2,077)		112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	175,466	697.42	20,652			7,670		19,089			(10,312)		756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	109,267	669.6	13,702			4,178		15,461			(6,832)		427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	1,939,608	683.53	240,511			75,986		237,155			(120,256)		7,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	102,215	684.73	12,808			3,727		12,082			(6,413)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	252,096	692.72	32,823			9,107		26,711			(16,411)		940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	196,968	681	24,247			7,535		24,701			(12,157)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	214,640	672.59	26,293			8,018		29,528			(13,111)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	1,887,361	701.35	207,232			72,417		194,103			(103,901)		7,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	224,703	686.11	27,931			9,093		26,776			(13,965)		907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	3	2,426,128	688.51	283,739			89,154		282,664			(141,995)		9,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	321,729	691.13	38,479			12,527		36,402			(19,239)		1,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	506,626	686.64	64,291			18,457		58,556			(32,145)		1,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	115,329	678.68	15,120			4,260		14,476			(7,581)		432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	933,896	697.29	106,744			34,205		98,255			(53,519)		3,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	515,276	695.5	63,070			16,529		52,415			(31,578)		1,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	455,382	695.72	50,502			17,412		50,020			(25,251)		1,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	106,600	692.56	12,931			4,274		11,855			(6,483)		432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	34,708	672	4,318			1,275		4,751			(2,153)		134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	97,894	684.71	11,923			3,783		11,848			(5,962)		390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	108,887	685.12	13,339			4,214		13,100			(6,669)		433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	191,358	693.96	22,963			7,591		20,968			(11,513)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	10,245	675.98	1,302			404		1,353			(652)		40		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	117,964	681.62	14,510			4,564		14,763			(7,235)		468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	2,540,645	682.37	291,412			89,665		316,754			(145,706)		9,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	386,488	687.2	47,074			15,454		45,731			(23,537)		1,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	31,992	666.31	4,044			1,239		4,684			(2,022)		125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	2,662,930	697.33	303,840			99,332		282,188			(151,920)		10,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	521,115	693.96	62,742			20,972		57,382			(31,285)		2,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	344,497	685.32	40,168			13,648		42,122			(20,139)		1,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	459,973	696.22	54,047			19,382		50,179			(27,060)		1,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	432,132	695.75	55,054			14,747		43,748			(27,527)		1,583		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	44,932	684.31	5,455			1,881		5,544			(2,727)		187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	274,504	697.81	32,062			11,715		29,600			(16,031)		1,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	185,641	686.12	22,425			7,176		22,158			(11,228)		742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	1,569,075	679.38	182,013			55,330		201,844			(90,882)		6,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	1,367,399	704.8	150,414			54,546		136,762			(75,001)		5,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	66,497	671.66	8,299			2,553		9,205			(4,149)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	215,501	688.71	28,252			7,335		23,661			(14,126)		777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	2,101,454	704.8	230,950			83,549		209,898			(115,317)		8,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	116,047	697.12	13,519			4,855		12,536			(6,778)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	158,498	656.75	19,590			5,813		25,535			(9,795)		611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	1,178,476	704.53	129,750			46,531		117,629			(64,964)		4,983		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	52,686	693.24	6,322			2,270		5,925			(3,170)		223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	1,839,264	688.48	224,574			73,110		213,916			(112,287)		7,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	135,444	679.38	15,725			4,795		17,441			(7,841)		529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	297,828	676.16	35,829			10,547		39,116			(17,890)		1,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	76,082	668.24	9,609			2,893		10,865			(4,818)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	243,129	691.08	29,248			9,454		27,448			(14,604)		977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	84,433	694.52	10,157			3,772		9,463			(5,072)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	276,016	708.02	30,583			11,426		26,821			(15,291)		1,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	1,063,884	695.67	132,454			34,387		107,832			(66,227)		3,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	730,148	704.52	80,389			29,605		73,574			(40,250)		3,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	507,963	696.05	62,327			17,208		52,093			(31,078)		1,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,830,870	691.58	223,732			73,959		205,734			(112,173)		7,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	66,860	687.48	8,719			2,372		7,511			(4,371)		246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,489,402	689.85	190,792			51,915		163,000			(95,658)		5,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	1,201,466	688.45	145,498			48,966		141,125			(72,749)		4,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	875,757	686.16	106,404			33,617		104,246			(53,202)		3,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	196,662	697.4	23,658			8,839		21,393			(11,829)		850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	489,766	681.1	59,017			20,053		62,423			(29,589)		2,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	39,212	685.61	5,200			1,436		4,517			(2,593)		146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	229,154	690.83	27,407			9,651		26,421			(13,685)		961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	1,018,566	704.8	111,635			40,090		101,328			(55,971)		4,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	58,151	685.62	7,257			2,363		6,963			(3,629)		235		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	627,150	658.15	76,638			22,739		99,820			(38,319)		2,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	167,411	695.11	19,369			6,821		18,471			(9,671)		702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	82,614	668.71	10,434			3,182		11,786			(5,203)		323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	762,227	673.98	93,449			28,754		103,217			(46,725)		2,992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	884,857	696.49	103,971			37,704		96,686			(51,843)		3,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	392,307	686.49	47,430			15,115		46,553			(23,715)		1,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	26,524	685.64	3,554			895		2,986			(1,784)		94		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	61,030	680.76	7,659			2,430		7,684			(3,830)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	409,977	683.11	50,550			16,040		50,424			(25,275)		1,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	871,322	694.29	102,990			36,782		97,248			(51,495)		3,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	400,333	691.47	44,597			15,315		46,194			(22,238)		1,660		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	217,892	695.85	25,689			9,461		24,060			(12,862)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	231,316	668.9	28,729			8,639		32,933			(14,384)		896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	505,963	676.43	60,817			17,961		66,338			(30,325)		1,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	136,457	690.83	16,279			5,689		15,679			(8,162)		569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	92,372	694.52	11,085			4,088		10,316			(5,558)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	34,274	672.16	4,274			1,321		4,723			(2,137)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,097,341	677.23	127,511			38,341		144,225			(63,843)		4,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	341,393	691.58	41,821			13,940		38,498			(20,882)		1,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	916,932	689.89	119,660			30,737		99,039			(59,666)		3,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	802,691	704.04	87,975			32,266		81,363			(43,987)		3,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	447,142	700.19	51,332			17,158		46,037			(25,596)		1,828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,283	692.56	15,234			5,078		13,984			(7,607)		511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	242,560	690.35	29,010			9,577		27,765			(14,525)		983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	62,647	698.26	7,248			2,599		6,689			(3,629)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	553,036	694.24	66,254			21,901		60,420			(33,218)		2,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	154,403	693.96	18,467			6,622		17,242			(9,246)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	178,957	692.98	21,564			7,733		20,187			(10,797)		757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	181,334	688.46	23,537			6,475		20,228			(11,752)		673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	80,247	674.91	10,400			2,914		10,549			(5,200)		301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	80,865	688.4	9,817			3,241		9,445			(4,915)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	262,315	695.11	30,271			10,578		28,836			(15,177)		1,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	394,957	678.68	51,897			14,777		49,732			(25,913)		1,491		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	292,357	677.42	33,826			10,361		38,533			(16,913)		1,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	190,178	698.09	22,365			8,141		20,404			(11,182)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	57,532	682.56	7,525			2,160		6,942			(3,763)		218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	339,536	699.32	41,457			10,880		32,822			(20,786)		1,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	115,576	687.17	13,719			4,730		13,862			(6,859)		480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	188,654	697.42	22,223			8,273		20,549			(11,081)		814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	873,084	706.11	96,039			35,751		86,744			(47,888)		3,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	106,649	692.03	12,841			4,568		12,151			(6,420)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	427,793	697.42	50,223			18,521		46,373			(25,180)		1,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	181,747	696.4	22,028			8,230		19,973			(11,014)		786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	370,748	696.21	43,600			16,057		40,789			(21,830)		1,588		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	253,093	674.15	32,497			9,144		33,640			(16,271)		948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	389,664	688.76	47,539			15,542		45,223			(23,770)		1,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	88,234	691.36	10,597			3,435		9,944			(5,284)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	1,689,987	696.05	207,192			56,999		173,074			(103,454)		6,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	1,370,459	699.32	167,744			44,532		133,068			(83,757)		4,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	70,973	685.32	8,304			2,852		8,715			(4,141)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	442,250	691.08	53,070			17,006		49,750			(26,608)		1,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	524,705	685.89	63,909			20,191		62,637			(31,955)		2,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	320,868	688.11	37,766			13,073		38,132			(18,883)		1,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	536,124	692.33	69,214			18,444		56,571			(34,512)		1,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	417,909	690.07	50,065			16,527		47,975			(25,067)		1,694		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	121,901	686.34	15,213			4,932		14,471			(7,586)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	1,498,003	688.51	173,918			54,049		173,927			(87,198)		5,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	155,280	673.84	19,022			5,599		20,862			(9,498)		596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	43,876	667.26	5,502			1,685		6,368			(2,751)		172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	299,028	692.05	34,717			10,968		33,468			(17,359)		1,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	162,540	682.14	21,325			6,122		19,697			(10,663)		616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	144,946	686.6	17,959			5,846		17,186			(8,979)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	3,613	659.76	455			136		565			(228)		14		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	567,669	686.13	72,491			20,911		65,999			(36,246)		2,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	451,641	698.54	52,119			18,691		48,082			(26,095)		1,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	3,230,145	696.96	363,391			122,794		347,384			(181,696)		13,286		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	329,561	701.35	36,318			12,821		34,072			(18,109)		1,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	58,250	692.53	7,066			2,028		6,315			(3,533)		221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	3,263,806	676.16	391,657			114,143		427,398			(196,366)		12,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	750,994	686.26	98,455			25,425		84,934			(49,228)		2,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	88,560	687.92	11,477			3,008		9,824			(5,747)		320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	1,776,636	670.28	205,734			61,607		252,279			(102,867)		6,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,068,254	693.64	138,232			38,356		112,026			(69,116)		3,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,119,195	671.47	136,206			40,956		155,528			(68,196)		4,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	545,297	677.15	69,035			17,164		69,075			(34,517)		1,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	204,671	685.82	25,338			8,364		24,542			(12,687)		830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	99,324	686.67	12,257			3,567		11,503			(6,137)		378		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	156,484	656.35	19,404			5,757		25,297			(9,702)		603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	2,398,572	691.62	276,795			87,829		270,158			(138,398)		9,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	2,070,832	710.89	252,020			67,852		172,088			(126,010)		7,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	1,783,220	683.32	216,661			60,713		215,131			(108,331)		6,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	125,857	681.23	16,185			4,560		15,390			(8,115)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	125,761	690.55	16,638			4,617		13,652			(8,319)		469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	66,490	666.35	7,600			2,255		9,834			(3,800)		256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	263,916	688.71	32,330			10,450		30,541			(16,143)		1,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	164,220	670.64	20,068			6,147		23,098			(10,034)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	605,876	683.16	77,067			22,019		72,934			(38,428)		2,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	479,217	687.95	57,219			19,415		56,676			(28,649)		1,971		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	1,435,268	685.59	166,922			56,716		175,007			(83,690)		5,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	107,882	676.49	13,820			3,873		13,961			(6,910)		404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	76,994	688.71	9,617			3,179		8,914			(4,821)		312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	210,470	671.2	25,656			7,715		29,323			(12,846)		815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	94,604	695.51	11,305			4,208		10,508			(5,637)		408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	61,145	698.41	7,148			2,661		6,592			(3,564)		264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	435,828	689.69	54,261			18,186		50,235			(27,019)		1,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	151,158	696.21	17,731			6,284		16,443			(8,865)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	380,256	671.98	46,657			14,049		52,425			(23,393)		1,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	234,682	692	27,340			9,541		26,766			(13,689)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	68,519	694.52	8,250			3,071		7,688			(4,114)		296		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	12,730	695.39	1,469			517		1,400			(734)		53		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	477,720	698.81	54,938			19,729		50,695			(27,544)		2,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	224,915	695.73	26,315			9,651		24,884			(13,158)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	663,149	683.31	78,782			27,054		83,054			(39,283)		2,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	2,688,857	703.57	295,774			105,227		271,249			(147,887)		11,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	359,955	682.96	42,907			14,734		45,235			(21,395)		1,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	2,816,711	696.32	310,402			107,447		307,549			(155,201)		11,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	346,678	685.24	43,057			14,490		42,058			(21,529)		1,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	593,250	689.62	70,419			24,574		69,321			(35,258)		2,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	320,477	699.31	37,977			14,189		34,178			(18,988)		1,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	215,369	689.69	26,770			8,923		24,768			(13,367)		879		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	501,861	696.17	56,158			19,055		54,493			(28,118)		2,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	216,282	696.67	24,570			8,269		23,313			(12,285)		888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	71,783	688.68	8,693			2,870		8,360			(4,352)		291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	450,638	689.69	55,879			18,472		51,646			(28,016)		1,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,172,786	700.19	134,049			44,312		120,106			(67,209)		4,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	285,632	686.72	33,733			11,723		34,528			(16,867)		1,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	1,220,663	687.51	144,527			49,830		145,898			(72,263)		5,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	311,105	699.37	39,448			15,877		33,858			(19,724)		1,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	1,402,882	688.72	172,835			66,238		170,413			(86,418)		6,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	555,043	692.05	68,492			26,583		65,084			(34,293)		2,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	213,886	707.64	26,714			10,627		21,013			(13,394)		952		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	67,123	731.13	8,894			4,276		5,420			(4,447)		329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	1,145,443	708.66	136,995			57,583		115,542			(68,310)		5,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	151,926	689.81	19,067			7,400		18,210			(9,546)		668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	399,034	697.04	52,034			21,871		45,257			(25,946)		1,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	97,882	699.74	11,834			4,629		10,577			(5,909)		432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	75,975	688.24	9,284			3,509		9,187			(4,648)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	178,210	697.06	21,973			8,596		19,791			(10,972)		787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,642,363	711.66	191,664			78,564		158,158			(95,701)		7,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	132,948	746.55	17,270			8,028		8,653			(8,647)		640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	231,595	728.99	29,945			13,163		18,360			(14,932)		1,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	1,350,019	741.3	162,812			70,964		91,677			(81,518)		6,291		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	136,297	745.77	17,582			7,922		8,807			(8,791)		647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	131,839	732.61	17,284			8,310		10,476			(8,642)		646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	452,567	707.64	56,661			22,680		44,638			(28,292)		2,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	862,214	716.51	101,138			41,955		78,695			(50,569)		3,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	576,370	732.24	75,793			36,439		45,985			(37,896)		2,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	1,251,254	745.46	151,777			67,619		81,427			(75,993)		5,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	326,237	691.1	39,018			14,746		38,355			(19,536)		1,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	649,159	714.02	86,208			42,038		64,649			(42,986)		3,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	1,105,915	714.97	127,623			50,697		100,827			(63,899)		4,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	2,308,067	716.08	277,199			117,276		213,565			(138,599)		10,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	2,370,448	756.87	287,298			129,799		133,275			(143,846)		11,253		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	465,613	749.89	56,851			25,536		28,760			(28,348)		2,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	2	3,605,689	701.28	418,055			160,824		384,101			(209,071)		15,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	245,443	733.63	31,883			13,796		18,182			(15,942)		1,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,596,365	722.91	323,247			157,400		235,941			(161,403)		12,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	880,146	693	108,258			41,638		101,987			(54,129)		3,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	874,676	722.91	109,072			53,188		79,594			(54,387)		4,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	149,718	709	19,823			9,597		15,709			(9,925)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/24/2026	1	2,626,648	723.74	325,704			160,825		237,366			(163,524)		13,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,068,904	752.09	130,193			61,162		66,025			(65,096)		5,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	23,901	743.07	3,179			1,478		1,621			(1,592)		115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	457,697	748.76	59,546			27,483		28,871			(29,773)		2,199		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,168,220	744.56	144,041			69,053		80,692			(72,021)		5,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	44,281	700.98	5,602			2,301		4,770			(2,793)		201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	286,330	735.2	35,963			15,370		20,645			(18,031)		1,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	155,794	742.3	20,253			9,542		10,834			(10,127)		756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	295,936	709.94	36,341			14,976		28,923			(18,170)		1,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	1,703,583	757	207,667			96,131		97,447			(103,833)		8,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,467,018	759.5	296,289			135,049		134,271			(148,551)		11,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	1,942,840	711.66	225,952			92,066		186,330			(113,287)		8,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	136,004	704.34	17,789			7,526		14,228			(8,895)		626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	94,944	689.22	11,517			4,353		11,372			(5,766)		412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	2	1,928,217	741.36	211,102	17,663		114,031		139,004			(110,740)		9,454		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	104,032	740.67	13,545			6,084		7,179			(6,754)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	144,857	699.16	17,368			6,573		15,574			(8,708)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	92,142	704.24	11,527			4,579		9,428			(5,771)		410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	1,810,232	749.89	220,305			98,285		110,923			(110,455)		8,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	1,833,659	702.64	226,824			91,290		193,025			(113,412)		8,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	900,990	746.37	109,200			47,100		56,909			(54,600)		4,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	71,421	712.31	8,613			3,426		6,672			(4,319)		318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	325,605	708.05	40,701			16,884		32,523			(20,350)		1,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	277,185	736.07	36,117			15,578		19,827			(18,059)		1,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	234,640	700.36	29,518			11,880		25,280			(14,759)		1,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	848,819	703.26	105,593			43,369		89,358			(52,652)		3,848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	347,145	699.99	44,226			18,164		37,777			(22,053)		1,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	713,889	709.94	87,951			35,277		68,801			(43,855)		3,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,685,767	746.63	208,024			99,290		112,957			(103,870)		8,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,179,321	743.21	152,840			71,801		80,909			(76,420)		5,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	486,721	741.93	63,420			29,880		33,993			(31,710)		2,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	359,110	702	44,601			18,012		38,131			(22,301)		1,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	784,904	708.45	96,229			38,069		76,609			(48,115)		3,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	129,199	706.17	15,943			6,333		12,955			(7,983)		575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	29,290	739.75	3,887			1,826		2,091			(1,943)		142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	197,398	706.64	24,833			9,878		19,602			(12,450)		878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	5,191,181	751.17	634,362			298,882		325,250			(317,181)		25,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	118,870	711.06	16,119			7,860		12,189			(8,037)		587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	4,510,562	727.85	562,016			277,127		388,245			(281,780)		22,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	1,039,674	727.94	132,766			56,664		82,107			(66,474)		4,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	563,167	755.49	68,594			32,130		33,160			(34,203)		2,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	679,691	732.55	87,204			38,009		51,171			(43,662)		3,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	2,310,433	732.69	279,100			118,464		173,653			(139,550)		10,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	2,860,890	723.08	352,748			170,075		258,416			(176,374)		14,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	1,023,469	718.9	135,917			67,020		96,647			(68,145)		5,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	58,726	743.1	7,793			3,650		4,009			(3,886)		284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	817,457	735.78	107,169			51,376		62,363			(53,584)		4,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	94,816	713.75	12,686			6,308		9,539			(6,326)		473		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	1	2,131,288	755.49	258,738			120,435		124,469			(129,725)		10,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	1,086,999	751.77	132,723			62,715		67,686			(66,361)		5,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	460,046	718.18	56,954			28,438		44,693			(28,477)		2,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/02/2026	2	2,368,691	705.15	271,250			102,700		239,050			(136,049)		10,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	245,266	706.64	30,953			12,415		24,481			(15,434)		1,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	747,541	708.64	99,274			48,062		78,709			(49,705)		3,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	3,049,673	706.37	338,514			126,943		302,817			(169,257)		13,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	1,235,670	699.71	138,148			52,210		133,112			(69,169)		5,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,065,390	696.83	130,510			49,838		117,875			(65,077)		4,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	651,467	706.02	80,652			32,817		66,064			(40,381)		2,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	191,906	703.74	24,161			9,831		19,928			(12,097)		864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	5,155,010	743.19	622,725			275,436		345,202			(311,363)		24,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	292,818	696.22	34,757			13,082		32,477			(17,379)		1,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	67,167	694.36	8,147			3,162		7,697			(4,079)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	69,763	699.46	8,427			3,275		7,534			(4,225)		307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	1,150,523	695.84	142,320			54,934		129,210			(71,160)		5,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	111,202	707.22	13,934			5,742		11,183			(6,967)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	991,513	716.91	114,024			45,108		88,220			(57,012)		4,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	98,132	731	12,914			5,712		7,576			(6,457)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	125,842	685.51	15,881			6,086		15,765			(7,941)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	558,312	696.48	68,337			25,863		61,706			(34,263)		2,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	752,620	709.34	87,229			34,268		73,341			(43,614)		3,337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	89,993	730.59	11,942			5,167		6,905			(5,971)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	147,998	748.2	19,551			8,996		9,369			(9,775)		710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	870,202	742.37	105,468			46,505		58,803			(52,734)		4,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	72,036	699.99	9,149			3,728		7,802			(4,587)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	1,623,620	700.97	200,517			78,775		172,802			(100,259)		7,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	190,577	741.71	24,966			11,728		13,304			(12,483)		924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	1,200,027	714.45	139,443			56,739		111,220			(69,817)		5,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,319,586	705.15	266,289			101,461		235,015			(132,962)		10,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	131,122	696.48	16,089			6,130		14,543			(8,033)		572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	963,601	705.51	120,065			49,642		99,052			(60,032)		4,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	27,145	697.71	3,434			1,349		2,987			(1,717)		120		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	4,371,760	712.35	504,064			198,718		411,131			(252,032)		19,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	625,233	733.98	80,655			35,785		46,759			(40,328)		2,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	1	1,950,125	746.63	239,865			113,969		129,958			(120,262)		9,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	445,243	748.07	57,748			26,732		28,399			(28,874)		2,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	394,370	724.04	50,677			21,510		32,725			(25,338)		1,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	2,049,372	704.15	237,932			91,839		211,252			(118,966)		9,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	1	987,369	749.89	120,459			54,016		60,867			(60,147)		4,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	42,334	693.58	5,313			2,029		4,840			(2,649)		185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	728,488	759.5	87,856			40,307		39,997			(43,808)		3,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	90,679	745.27	12,078			5,575		5,963			(6,039)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,449,547	735.41	190,615			91,380		111,042			(95,308)		7,097		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	1	2,182,734	738.06	263,674			115,084		154,749			(132,199)		10,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	208,122	736.33	27,618			13,202		15,711			(13,771)		1,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	2,597,841	708.66	309,403			129,060		260,705			(155,126)		11,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	1,035,341	736.63	124,241			53,025		73,876			(62,206)		4,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	1,612,649	738.06	195,292			85,692		114,945			(97,512)		7,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	133,194	697.06	16,436			6,443		14,809			(8,196)		590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	679,753	707.61	79,259			32,117		68,451			(39,630)		3,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	1,174,623	705.29	149,295			61,522		120,518			(74,647)		5,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	683,169	732.75	87,582			37,707		51,042			(43,671)		3,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	2	630,261	716.03	78,642			32,665		57,700			(39,599)		2,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	3,045,260	713.94	356,295			147,314		286,432			(178,148)		13,850		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	1,478,750	755.46	180,555			83,927		86,391			(90,402)		7,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	1,981,672	723.74	247,114			122,878		180,308			(123,220)		9,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	221,155	745.3	29,038			13,217		14,376			(14,519)		1,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	833,217	741.5	100,403			43,227		56,114			(50,064)		3,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	85,273	732.18	10,966			4,780		6,447			(5,491)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	55,905	697.46	6,792			2,571		6,116			(3,406)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	107,119	740.8	14,065			6,627		7,579			(7,032)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/17/2026	2	844,305	738.06	102,603			45,109		60,287			(51,181)		3,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	671,831	705.15	77,193			29,478		68,157			(38,491)		2,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	870,110	741.04	113,027			50,769		59,782			(56,359)		4,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	200,498	737.59	26,666			11,978		14,343			(13,297)		950		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	229,660	730.19	30,315			13,367		17,884			(15,158)		1,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	63,499	734.39	8,534			4,080		4,898			(4,256)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	252,645	736.66	32,616			14,531		18,251			(16,331)		1,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	3,872,309	708.66	462,741			194,135		390,105			(231,054)		17,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	846,841	746.15	108,988			49,105		54,475			(54,494)		4,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	212,353	708.26	28,243			14,102		22,731			(14,121)		1,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	1,703,941	751.14	208,392			98,878		106,997			(104,339)		8,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,691,522	699.67	214,823			90,592		187,327			(107,412)		7,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	114,767	700.98	14,507			5,946		12,350			(7,243)		519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	374,092	747.94	48,258			21,802		23,494			(24,162)		1,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	157,654	729.14	20,716			9,029		12,342			(10,372)		735		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	3,267,355	719.85	404,825			202,691		311,799			(202,413)		16,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	1	2,886,745	722.91	358,245			173,680		261,250			(179,615)		14,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	77,636	705.7	10,520			5,093		8,410			(5,267)		381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	30,946	732.89	4,076			1,769		2,309			(2,038)		144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	146,624	694.79	17,800			6,675		16,438			(8,900)		635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	248,086	741.9	32,350			15,350		17,362			(16,197)		1,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	912,916	746.19	118,588			55,547		60,105			(59,132)		4,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	2,287,212	737.56	295,050			127,261		160,738			(147,525)		10,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	72,548	689.78	9,141			3,516		8,677			(4,571)		318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	2,206,671	742.75	267,449			118,662		148,912			(133,724)		10,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	225,497	748.78	28,909			13,158		14,055			(14,454)		1,074		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	896,121	758.67	110,223			50,721		49,877			(55,111)		4,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	73,781	730.57	9,746			4,324		5,736			(4,873)		348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	72,741	729.34	9,551			4,112		5,653			(4,762)		337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	346,752	714.84	46,049			22,898		34,513			(22,961)		1,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	51,249	707.64	6,422			2,576		5,062			(3,202)		230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	4,555,951	710.38	531,224			214,533		443,154			(265,612)		20,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	49,256	717.45	6,610			3,246		4,722			(3,305)		244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	272,658	733.24	35,227			15,533		20,508			(17,614)		1,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	751,629	691.45	89,669			33,889		88,060			(44,896)		3,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	414,700	742.28	53,953			25,600		28,897			(27,013)		2,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	469,129	723.49	58,500			28,647		42,458			(29,250)		2,320		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	119,877	699.16	14,409			5,490		12,935			(7,195)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	11/13/2026	2	938,811	736.31	121,926			53,183		67,305			(61,236)		4,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	132,877	745.06	17,394			8,147		8,866			(8,673)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	2,135,201	709.34	281,847			140,729		226,212			(140,923)		10,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	327,722	732.35	44,013			21,100		25,962			(22,007)		1,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	294,809	704.29	37,736			15,550		30,561			(18,868)		1,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	281,333	742.68	37,080			16,706		18,864			(18,540)		1,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	1,149,952	704.53	127,875			48,129		116,931			(63,937)		4,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	53,207	694.17	6,709			2,630		6,089			(3,346)		235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	188,192	702.9	23,392			9,531		19,787			(11,728)		847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,164,360	708.02	138,908			58,578		118,488			(69,454)		5,348		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	150,025	694.79	19,218			8,005		17,373			(9,622)		683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	233,574	711.66	27,281			11,205		22,524			(13,603)		1,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,714,884	741.5	326,872			140,474		182,494			(163,212)		12,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	294,159	694.57	36,535			13,827		33,146			(18,317)		1,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	48,863	702.74	6,201			2,523		5,126			(3,105)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	290,459	700.98	36,627			14,924		31,144			(18,364)		1,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	312,715	734.13	41,278			17,804		22,883			(20,639)		1,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	94,343	704.76	12,076			5,010		9,750			(6,038)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	513,350	718.42	59,343			23,803		45,086			(29,591)		2,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	254,809	688.37	31,469			12,060		31,057			(15,734)		1,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	52,293	694.57	6,516			2,488		5,919			(3,249)		229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	42,643	705.16	5,356			2,119		4,310			(2,678)		190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	2,372,485	741.5	284,698			121,676		158,575			(142,740)		10,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	567,011	698.04	70,933			29,547		63,602			(35,515)		2,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	1,643,783	706.37	192,980			80,386		169,478			(96,622)		7,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	1,808,184	718.42	208,845			83,596		158,571			(104,280)		8,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	2,311,836	707.58	288,980			119,085		231,626			(144,490)		10,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	508,825	711.03	59,075			23,776		49,041			(29,537)		2,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	36,611	724.55	4,789			2,044		3,004			(2,398)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	352,466	708.89	42,613			16,928		34,334			(21,336)		1,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	219,359	697.06	26,981			10,486		24,276			(13,528)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	104,460	697.77	12,817			5,014		11,518			(6,400)		462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	1,016,014	699.26	126,189			51,134		111,490			(63,094)		4,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	117,957	737.19	15,252			6,578		8,326			(7,626)		548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	491,869	696.94	56,860			21,791		55,062			(28,430)		2,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	2,596,722	718.42	299,142			118,996		226,693			(149,982)		11,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	248,375	700.62	30,749			12,080		26,531			(15,374)		1,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	1,979,366	700.3	251,973			105,912		217,391			(125,642)		9,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	651,919	705.74	75,297			29,518		66,265			(37,545)		2,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	1,495,352	759.5	180,190			82,535		81,922			(89,972)		7,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	125,428	703.24	15,816			6,283		12,968			(7,919)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	84,073	691.02	10,173			3,899		9,986			(5,086)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	97,241	698.03	12,544			5,232		10,873			(6,289)		443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	2,629,475	742.77	320,270			138,578		174,746			(160,135)		12,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	1,427,797	733.61	184,043			81,151		106,937			(92,022)		6,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	880,309	734.04	113,472			50,189		65,640			(56,736)		4,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	444,235	733.61	57,440			25,485		33,365			(28,720)		2,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	78,280	747.69	10,176			4,711		5,016			(5,088)		377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	3,256,980	757.73	392,466			178,640		181,718			(196,233)		15,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	489,257	734.42	62,869			27,808		36,325			(31,435)		2,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	676,895	696.41	88,064			37,137		77,398			(44,032)		3,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,284,199	755.49	277,987			130,008		134,223			(138,803)		11,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	84,071	696.48	10,324			3,942		9,335			(5,148)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	327,995	714.54	43,000			20,732		32,327			(21,500)		1,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	208,811	755.06	25,266			11,384		12,039			(12,633)		991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	141,093	741.02	18,808			8,474		9,648			(9,404)		670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	1,325,223	700.32	153,461			59,561		142,958			(76,836)		5,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	156,862	742.9	20,376			9,628		10,843			(10,188)		763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	801,031	706.53	98,527			39,139		80,015			(49,331)		3,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	302,942	691.7	37,504			14,556		35,646			(18,778)		1,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	227,911	746.17	29,697			13,804		14,900			(14,869)		1,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	188,463	688.83	23,841			9,253		22,806			(11,937)		828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	807,287	707.63	103,171			43,649		81,659			(51,586)		3,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	78,120	707.57	10,452			5,060		8,311			(5,233)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	241,322	747.56	31,203			14,097		15,225			(15,623)		1,146		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	403,665	748.38	52,678			24,313		25,579			(26,339)		1,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	604,018	698.04	71,516			26,818		65,504			(35,758)		2,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	2,894,749	705.74	334,054			130,677		293,858			(166,799)		12,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	74,422	747.24	9,786			4,517		4,780			(4,893)		358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	80,791	709.92	10,753			5,384		8,502			(5,377)		404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	1,994,051	705.74	229,515			89,203		201,636			(115,073)		8,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,228,050	749.34	160,997			74,085		76,679			(80,499)		5,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	37,852	732.93	4,917			2,175		2,859			(2,458)		178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	780,776	741.4	102,438			48,405		54,913			(51,219)		3,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,034,960	746.63	127,818			61,100		69,475			(63,734)		5,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	614,400	703.95	75,510			29,768		63,212			(37,755)		2,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	2,451,909	745.11	296,436			128,673		158,173			(148,218)		11,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	1,175,051	714.59	156,047			76,414		116,410			(78,023)		5,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	645,836	737.45	85,057			40,659		48,149			(42,412)		3,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	41,176	700.67	5,184			2,044		4,382			(2,592)		183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	724,637	697.42	89,203			34,969		80,281			(44,480)		3,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	289,589	746.23	38,776			17,843		18,769			(19,388)		1,389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	2,307,482	757.7	282,205			130,248		130,449			(141,103)		11,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	22,328	725.96	2,950			1,296		1,831			(1,471)		105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	92,323	732.5	12,030			5,337		7,023			(6,015)		435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	50,375	712.94	6,740			3,287		5,071			(3,361)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,136,342	749.72	148,633			68,396		70,628			(74,317)		5,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	2	1,430,356	717.47	165,603	14,246		87,809		137,948			(89,552)		7,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	138,373	693.76	16,204			6,124		15,842			(8,113)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	232,184	736.29	30,045			13,385		16,846			(15,043)		1,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	810,057	718.54	107,819			52,945		76,810			(53,909)		4,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	190,828	748.4	24,540			11,170		11,949			(12,270)		909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,083,392	742.83	140,841			66,164		74,653			(70,420)		5,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	187,381	746.42	24,416			11,031		11,985			(12,225)		890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	72,072	695.16	8,995			3,496		8,131			(4,510)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	71,640	714.38	9,492			4,629		7,109			(4,733)		354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	868,636	734.01	112,575			48,710		64,069			(56,288)		4,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	442,827	714.96	58,675			28,732		43,712			(29,337)		2,190		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	328,889	742.53	42,821			20,234		22,833			(21,411)		1,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	79,744	699.74	9,609			3,735		8,586			(4,818)		350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	130,139	734.29	17,243			8,266		10,093			(8,622)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	262,741	714.18	34,524			16,646		25,990			(17,262)		1,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	317,720	729.35	40,986			18,016		25,083			(20,437)		1,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	1,231,585	711	162,692			81,458		128,266			(81,346)		6,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	1	3,153,790	723.74	392,647			194,973		286,567			(196,055)		15,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	171,532	713.51	22,968			11,247		17,177			(11,484)		848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	761,229	746.57	98,655			46,211		49,896			(49,193)		3,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	100,791	717.8	13,486			6,650		9,624			(6,761)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	479,574	737.82	62,968			30,100		35,604			(31,398)		2,345		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	88,297	743.13		11,487		6,517		6,789			(4,973)		470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	637,408	751.63		76,808		43,468		44,866			(33,531)		3,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	366,246	715.95		47,539		25,141		36,943			(22,402)		1,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	733,480	736.56		93,225		51,435		59,898			(41,945)		3,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	165,486	732.78		21,281		11,693		14,080			(9,591)		867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	1,103,631	736.18		141,265		78,588		91,174			(62,698)		5,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	229,981	742.84		29,093		16,984		18,058			(12,162)		1,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	02/11/2027	1	34,808	738.46		2,959		1,889		2,800			(1,071)		184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	291,770	719.15		36,646		22,501		30,522			(14,156)		1,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	185,318	737.64		24,128		13,456		15,034			(10,676)		978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	942,815	744.97		113,421		63,098		71,090			(50,340)		4,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	391,157	744.8		48,816		28,499		30,103			(20,407)		2,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	328,796	720.41		40,869		25,185		34,044			(15,697)		1,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	59,631	719.58		7,466		4,584		6,214			(2,884)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	380,016	741.42		46,932		27,463		30,454			(19,480)		2,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	1,681,977	722.83		196,455		119,276		170,898			(77,236)		9,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	1,175,764	721.68		135,566		83,053		121,470			(52,782)		6,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	542,082	728.67		67,272		39,714		50,175			(27,684)		2,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	290,396	731.19		36,096		21,420		26,278			(14,744)		1,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	994,147	717.52		119,099		59,878		97,427			(59,386)		4,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	159,398	708.9		20,674		10,507		17,070			(10,167)		804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,209,119	720.87		150,173		92,924		124,587			(57,552)		6,705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	2,058,961	720.4		247,281		125,171		196,268			(122,457)		10,351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	2,681,289	712.21		325,777		169,153		283,578			(156,641)		13,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	2,896,285	724.56		349,002		185,048		269,540			(163,983)		14,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	1,885,917	723.82		217,069		134,959		191,831			(82,552)		10,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	2,366,753	708.04		303,418		154,626		256,793			(148,799)		11,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	506,504	719.21		60,679		31,764		49,626			(29,049)		2,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	981,489	739.44		125,434		72,194		79,540			(53,267)		5,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	65,632	721.19		8,499		4,553		6,285			(3,959)		340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	127,147	710.58		15,766		9,551		14,479			(6,220)		700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	2,541,982	717.88		312,918		195,144		271,969			(117,880)		14,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	113,924	713.21		14,286		8,674		12,624			(5,617)		628		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	2,406,373	717.84		308,256		163,020		238,340			(145,261)		12,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	2,608,781	730.07		299,488		178,130		242,542			(121,436)		14,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	2,066,871	722.34		237,070		141,330		209,148			(95,802)		11,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	1,217,911	714.19		150,777		93,822		135,166			(57,262)		6,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	342,937	739.11		43,142		24,949		28,020			(18,202)		1,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	363,843	719.25		43,734		22,227		35,228			(21,508)		1,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	2,249,226	737.69		268,558		144,608		181,278			(123,978)		11,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	1,375,785	735.73		164,269		88,678		113,635			(75,609)		7,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	661,421	744.13		84,530		48,269		50,467			(36,409)		3,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	764,303	711.61		98,060		51,724		80,956			(46,555)		3,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	1	1,906,792	720.4		228,052		114,815		180,820			(113,556)		9,534		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	59,504	714.12		7,730		4,098		6,130			(3,632)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	357,273	719.11		44,445		26,435		36,805			(18,021)		1,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	74,236	700.55		9,294		5,577		9,263			(3,736)		406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	384,231	713.69		48,336		29,214		42,207			(19,136)		2,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	102,044	702.83		12,562		7,537		12,489			(5,049)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	75,542	719.55		9,367		5,571		7,751			(3,798)		412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	2,326,045	704.39		300,990		155,870		264,205			(145,135)		11,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	27,046	706.18		3,513		1,790		2,987			(1,723)		137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	265,048	730.14		34,324		18,765		23,180			(15,563)		1,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	198,111	714.3		24,645		14,963		21,743			(9,689)		1,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	563,217	723.09		71,979		38,560		52,935			(33,531)		2,915		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,107,564	748.07		133,018		76,376		82,134			(56,878)		5,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	878,581	728.99		111,668		60,129		77,435			(51,551)		4,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	547,089	716.64		67,948		42,374		59,179			(25,597)		3,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	277,657	710.83		34,374		20,728		31,474			(13,712)		1,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	819,908	701.76		101,751		61,050		101,256			(40,896)		4,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	126,004	709.52		15,801		9,441		14,370			(6,364)		689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	254,015	739.47		31,828		18,625		20,761			(13,211)		1,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	101,358	729.93		12,710		7,542		9,284			(5,192)		552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	1,295	700.98		162		97		161			(65)		7		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	72,498	730.38		9,062		5,378		6,612			(3,702)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	2,189,699	719.32		254,005		153,032		229,816			(101,463)		12,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	493,474	730.75		63,510		34,427		42,569			(29,185)		2,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	732,033	716.01		90,553		54,730		78,766			(35,849)		4,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	01/29/2027	2	1,931,843	739.71		230,480		125,127		152,245			(105,712)		10,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	2,317,150	752.81		273,192		157,611		162,920			(115,639)		12,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	42,553	734.62		5,485		3,026		3,545			(2,468)		223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	38,745	738.17		4,994		2,874		3,181			(2,121)		208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	374,604	739.02		47,088		27,554		30,755			(19,545)		2,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	2	2,406,195	753.7		280,402		163,070		167,656			(117,832)		12,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	49,219	741.97		6,266		3,615		3,875			(2,652)		264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	641,349	739.71		76,769		41,865		50,849			(35,029)		3,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	972,315	732.07		124,165		67,881		83,398			(56,299)		5,083		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	1,466,240	747.93		173,310		100,224		109,416			(73,122)		7,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	64,261	734.59		8,206		4,765		5,509			(3,456)		345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	1	1,303,325	742.2		156,790		86,624		100,788			(70,426)		6,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	1	2,804,319	723.82		321,655		199,311		283,934			(122,999)		15,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,240,420	711.9		158,650		80,414		128,722			(78,458)		6,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	600,373	712.96		74,987		46,661		67,351			(28,479)		3,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	1	1,740,056	721.68		199,932		122,058		178,948			(78,270)		9,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	159,668	701.95		20,917		10,861		18,581			(10,057)		814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	299,707	709.75		37,374		22,537		34,296			(14,909)		1,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	11,184	708.96		1,404		846		1,289			(560)		61		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	167,320	743.5		21,701		12,200		12,707			(9,556)		885		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	30,167	711.5		3,750		2,235		3,367			(1,515)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	1	2,023,406	719.32		234,108		140,659		211,645			(93,900)		11,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	91,559	721.48		11,308		6,943		9,378			(4,368)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	250,383	708.85		32,375		16,947		27,099			(15,499)		1,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	531,023	723.82		61,174		38,066		54,076			(23,233)		2,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	414,646	711.89		51,416		31,346		46,572			(20,171)		2,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	408,627	731.73		49,076		26,291		35,215			(22,862)		2,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	1	4,857,895	720.11		582,947		305,584		471,174			(278,662)		24,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	781,988	736.84		101,346		56,659		64,293			(44,703)		4,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	74,588	709.74		9,704		5,119		8,041			(4,607)		383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/25/2027	2	1,628,269	731.73		195,821		104,794		140,127			(91,317)		8,416		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	301,694	698.7		39,643		20,475		36,250			(19,226)		1,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	1,412,633	719.32		164,148		98,985		148,427			(65,480)		7,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	1	2,445,479	731.73		292,479		155,935		209,569			(136,999)		12,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	1	1,115,557	741.05		128,624		76,037		91,110			(52,828)		6,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	760,992	720.36		93,830		55,808		77,507			(38,046)		4,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	1,018,915	751.63		122,677		69,354		71,603			(53,629)		5,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,325,002	741.42		158,073		85,686		102,312			(72,640)		6,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	924,408	742.2		111,669		61,970		71,921			(49,885)		4,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	148,789	719.16		18,658		11,498		15,580			(7,166)		825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	220,396	743.66		28,497		16,206		16,883			(12,297)		1,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	2	827,229	742.23		98,408		52,937		63,061			(45,515)		4,286		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	1,869,766	733.48		237,273		127,437		156,246			(109,861)		9,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	239,654	737.98		30,388		17,573		19,804			(12,821)		1,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	284,157	727.05		36,116		19,497		25,638			(16,623)		1,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	322,827	742.79		40,870		23,579		25,205			(17,300)		1,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,729,803	749.89		199,619		117,359		127,517			(82,309)		9,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,243,728	750.27		144,148		84,350		90,989			(59,831)		6,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	867,615	712.08		107,497		65,857		97,659			(41,854)		4,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	2,472,097	708.91		300,854		155,186		270,092			(146,106)		12,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	106,301	713.81		12,990		7,744		11,625			(5,249)		580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	2,844,241	748.42		343,300		191,456		206,100			(151,898)		15,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,134,345	720.4		136,348		69,111		108,270			(67,429)		5,710		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,290,763	744.63		166,121		93,386		96,867			(73,148)		6,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	1,366,201	753.99		164,900		93,549		93,614			(71,382)		7,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	2,650,435	740.93		317,522		174,027		207,743			(143,537)		13,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	90,393	729.99		11,263		6,606		8,222			(4,659)		489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	1,757,285	720.32		203,318		121,488		181,872			(81,884)		9,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	780,803	743.92		98,069		56,578		60,258			(41,511)		4,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	111,275	718.31		14,410		7,672		10,948			(6,760)		573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	2	2,009,386	743.49		231,164		127,717		153,013			(103,481)		10,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	1,014,501	733.44		130,363		72,345		86,373			(58,236)		5,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	1,407,171	711.22		162,528		97,517		160,105			(65,323)		7,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	59,151	743		7,619		4,351		4,566			(3,282)		315		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,684,910	724.56		195,618		118,231		167,688			(77,443)		9,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	383,029	753.01		46,002		26,269		26,602			(19,814)		2,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	53,589	737.3		6,945		3,988		4,440			(2,970)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	756,423	745.09		97,125		55,100		56,979			(42,043)		4,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	549,487	720.5		68,356		42,065		56,841			(26,312)		3,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	1,009,098	709.5		126,137		76,410		116,005			(49,764)		5,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	565,738	739.59		72,641		40,511		44,985			(32,141)		2,987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	414,122	732.31		51,061		30,300		37,074			(20,857)		2,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	598,104	738.12		77,036		44,232		49,140			(32,940)		3,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	895,497	730.1		103,788		63,727		84,694			(40,093)		4,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	8,288	742.17		1,074		613		646			(463)		44		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,390,157	740.29		173,075		101,277		112,680			(71,838)		7,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	611,294	741.04		75,189		44,205		49,342			(31,003)		3,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	1,671,609	708.56		214,133		109,420		180,545			(104,720)		8,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	210,130	741.63		27,170		15,376		16,434			(11,861)		1,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	2,366,662	730.21		274,059		168,652		223,844			(105,494)		13,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,474,655	739.92		182,857		107,504		120,384			(75,397)		7,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	278,812	744.79		35,772		20,343		21,108			(15,436)		1,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,471,891	740.56		186,636		107,418		117,927			(79,256)		7,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	34,223	736.85		4,449		2,555		2,848			(1,902)		183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	71,843	710.66		8,988		5,479		8,157			(3,526)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	187,561	710.86		23,445		14,363		21,339			(9,128)		1,038		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	2,951,155	730.12		341,449		210,411		279,405			(131,146)		16,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	227,074	729.78		27,953		16,502		20,795			(11,503)		1,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	606,754	740.81		78,878		44,640		47,859			(34,435)		3,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,549,421	714.92		193,213		116,777		168,345			(76,491)		8,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	23,338	742.39		2,962		1,729		1,841			(1,238)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	2,328,842	741.1		267,584		156,948		189,816			(110,699)		12,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	671,589	710.72		85,628		44,824		71,417			(40,993)		3,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	404,309	712.97		49,730		30,318		44,980			(19,510)		2,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	200,287	712.73		24,675		14,710		22,117			(9,972)		1,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	1,142,700	721.49		131,868		80,394		117,761			(51,734)		6,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	802,262	715.16		96,673		50,328		82,230			(46,350)		4,093		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	760,921	720.11		91,767		48,405		74,269			(43,567)		3,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	3,817,301	716.5		459,985		234,415		381,770			(225,582)		19,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	1	3,276,413	708.91		397,757		204,372		356,759			(193,961)		16,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	506,767	706.72		64,968		33,822		56,266			(31,149)		2,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	286,618	716.01		36,744		19,483		29,003			(17,265)		1,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	170,783	738.64		21,365		12,561		14,121			(8,809)		926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	1,709,492	741.05		197,617		117,157		140,214			(80,831)		9,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	157,796	707.19		20,387		10,250		17,100			(10,166)		789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	1	642,559	720.11		77,428		40,791		62,637			(36,810)		3,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	1,067,603	728.8		128,219		68,266		94,643			(60,152)		5,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	863,150	700.54		111,864		57,776		101,999			(54,251)		4,386		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,418,678	732.67		180,172		97,666		120,001			(82,795)		7,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	2,752,896	739.71		328,971		179,192		217,933			(150,310)		14,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,388,167	753.52		167,829		94,346		94,707			(73,900)		7,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	430,147	734.72		54,586		29,992		35,885			(24,601)		2,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	87,770	727.07		11,305		6,087		7,886			(5,219)		455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	1,261,985	727.56		144,497		90,112		123,690			(54,434)		7,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	187,182	734.9		24,577		13,740		15,696			(10,841)		990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	1	3,717,864	751.63		445,772		250,939		259,555			(195,944)		19,654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	697,625	740.81		83,715		45,767		54,676			(37,958)		3,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	1,133,594	703.8		146,574		76,106		129,703			(70,476)		5,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	2,413,176	753.7		282,583		164,808		168,966			(118,291)		13,020		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	346,999	732.36		42,507		24,932		30,845			(17,585)		1,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	02/02/2027	2	827,411	730.98		100,454		55,417		71,763			(45,205)		4,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	850,630	741.05		98,418		58,402		69,868			(40,201)		4,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,150,232	749.41		136,993		78,846		84,086			(58,175)		6,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	1,655,485	720.39		206,108		126,553		171,253			(79,620)		9,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	8,430	711.29		1,050		643		955			(409)		47		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	1,765,513	742.76		226,515		128,193		136,474			(98,888)		9,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	1,908,325	738.5		220,412		130,119		160,453			(90,704)		10,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	176,539	739.24		22,562		12,954		14,341			(9,647)		946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	1	1,199,294	748.07		143,556		82,088		88,382			(61,721)		6,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	246,787	738.62		31,712		18,252		20,167			(13,467)		1,324		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	944,589	753.68		113,917		64,783		65,071			(49,156)		5,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	239,993	710.74		29,807		17,811		27,075			(12,005)		1,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	517,921	721.45		63,342		37,674		52,220			(25,684)		2,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	191,764	743.96		24,814		14,077		14,616			(10,742)		1,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	2,765,344	719.07		321,886		194,989		291,985			(126,991)		15,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,064,101	730.59		123,116		76,183		100,234			(47,183)		5,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	202,098	731.25		24,959		14,639		18,160			(10,326)		1,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	2,894,501	721.68		333,447		204,104		298,693			(130,003)		15,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	256,368	714.12		32,149		19,430		28,053			(12,727)		1,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	113,044	721.59		13,950		8,584		11,578			(5,370)		627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	610,027	732.19		77,778		42,629		52,324			(35,160)		3,193		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	263,279	731.51		34,279		19,023		22,855			(15,313)		1,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	382,646	730.26		49,438		27,096		33,464			(22,349)		2,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	899,853	743.67		113,201		66,086		70,059			(47,322)		4,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	1,509,538	745.35		180,239		99,442		112,416			(81,095)		7,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	628,988	734.24		81,643		45,419		52,996			(36,236)		3,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	819,044	745.78		96,565		56,074		62,687			(40,666)		4,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	708,270	753.7		83,009		48,460		49,672			(34,701)		3,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	1,614,599	742.2		194,721		107,940		125,430			(87,105)		8,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	3,299,578	717.02		397,269		203,000		328,444			(194,281)		16,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	197,804	726.41		23,816		12,595		18,000			(11,223)		1,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	1,189,927	710.77		152,192		77,350		125,177			(74,845)		5,998		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	645,751	708.91		78,717		40,656		70,632			(38,176)		3,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	187,199	702.54		24,560		12,719		21,627			(11,843)		953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	170,368	731.55		21,909		11,767		14,521			(10,144)		883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	191,561	709.05		24,405		12,270		20,393			(12,169)		958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	724,313	712.8		88,149		45,649		76,018			(42,505)		3,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	525,886	720.2		67,208		35,783		50,796			(31,530)		2,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	123,659	729.06		15,964		8,706		10,935			(7,284)		646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	249,110	704.86		32,359		16,846		28,139			(15,515)		1,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	247,112	736.98		31,037		18,023		20,687			(13,071)		1,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	563,744	735.86		71,370		41,444		47,725			(30,056)		3,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	717,786	745.64		87,426		48,877		53,860			(38,563)		3,794		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	1,981,504	748.07		237,780		136,389		146,714			(101,813)		10,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	1	2,139,152	699.35		232,312		146,318		279,510			(86,479)		11,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	1,608,529	706.58		178,225		115,797		199,053			(62,817)		9,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	65,762	701.63		7,832		5,186		8,475			(2,650)		378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	284,014	699.67		33,940		22,238		37,192			(11,716)		1,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	2,826,466	706.58		312,823		202,909		348,781			(110,575)		16,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	786,024	702.33		93,615		61,853		100,719			(31,972)		4,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,034,373	695.79		125,366		80,420		139,289			(45,214)		5,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	59,540	695.98		7,169		4,661		8,037			(2,523)		340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	1,237,922	710.78		137,162		90,243		147,591			(47,226)		7,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	462,068	692.56		55,125		35,967		64,450			(19,180)		2,638		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	538,279	699.35		58,672		37,073		70,586			(21,722)		3,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	990,730	709.61		108,683		69,121		117,867			(39,602)		5,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	2	2,301,329	705.17		260,645		167,952		286,816			(93,258)		13,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	965,858	705.95		116,965		79,214		120,643			(38,026)		5,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	935,630	721.5		106,381		72,479		102,282			(33,955)		5,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	323,720	715.82		39,720		28,590		37,935			(11,154)		1,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	523,787	714.01		64,792		44,767		61,134			(20,059)		3,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	1,007,950	714.22		110,572		73,816		116,987			(37,009)		5,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	564,882	703.5		67,334		44,951		71,645			(22,537)		3,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	178,891	712.59		21,843		15,984		21,778			(5,895)		1,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	991,540	697.18		117,894		76,428		132,124			(41,724)		5,632		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	325,791	705.78		39,486		26,848		40,912			(12,730)		1,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	2,679,550	724.26		304,397		210,736		287,369			(93,821)		15,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	101,487	709.65		12,584		8,591		12,283			(3,999)		593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	1	749,132	721.2		91,319		65,855		83,575			(25,519)		4,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	693,318	714.95		84,099		59,840		81,585			(24,308)		4,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	1	3,637,269	730.18		414,649		299,025		376,158			(115,874)		21,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	1	2,886,659	735.94		318,687		237,695		286,600			(81,861)		17,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	2,052,056	731.59		227,368		169,350		212,699			(58,635)		12,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,184,063	718.14		135,102		94,645		135,724			(40,918)		7,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	882,940	713.48		106,394		76,164		105,461			(30,503)		5,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,344,191	715.29		151,490		103,005		156,076			(48,841)		7,835		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	3,509,321	722.56		397,606		290,958		393,944			(107,299)		21,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	925,527	695.18		101,715		64,410		126,399			(37,342)		5,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	37,991	700.12		4,570		3,007		4,945			(1,574)		217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	983,182	694.83		117,294		75,725		133,943			(41,615)		5,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	502,044	693.63		59,793		38,185		68,765			(21,736)		2,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	79,955	698.46		9,643		6,318		10,572			(3,329)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,181,986	706.58		131,082		85,230		146,407			(46,138)		6,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	1,122,490	689.96		123,586		78,430		161,119			(45,202)		6,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,446,650	697.18		172,585		112,216		193,432			(60,746)		8,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	224,699	696.98		27,211		17,493		29,895			(9,729)		1,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	1	954,026	709.62		117,536		80,402		115,810			(37,193)		5,577		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	1,140,577	714.63		139,264		96,414		132,683			(42,924)		6,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	2,029,149	724.18		231,526		159,552		217,108			(72,530)		11,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	497,863	723.09		56,557		39,699		54,418			(16,890)		2,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	90,379	679.61		10,809		6,860		14,044			(3,954)		509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	1	1,806,373	718.1		199,965		125,771		195,841			(74,610)		10,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	1,383,264	701.33		164,885		108,483		178,299			(56,771)		7,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	1	3,134,127	711.79		345,694		227,757		369,975			(118,714)		17,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	1,758,759	705.06		210,523		141,698		221,363			(68,925)		10,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	709,500	709.95		86,985		60,340		86,420			(26,691)		4,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	1,399,967	713.92		152,176		101,172		162,956			(51,073)		8,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,369,416	709.44		167,616		116,915		167,601			(51,274)		8,062		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	788,464	724.88		89,964		62,159		83,948			(27,852)		4,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	365,169	710.67		45,062		30,702		43,722			(14,383)		2,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	513,573	719.52		58,599		40,649		57,788			(17,981)		3,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	92,153	688.86		10,911		6,894		13,142			(4,039)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	2	1,468,309	718.14		167,695		117,458		168,138			(50,801)		8,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	60,155	717.96		7,345		4,591		6,426			(2,757)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	203,381	684.75		24,284		15,377		30,145			(8,915)		1,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	1,398,637	702.98		154,829		98,877		177,575			(56,282)		7,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	2,206,463	685.93		261,025		165,292		324,080			(95,828)		12,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	272,841	700.17		32,223		20,493		35,117			(11,741)		1,538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	2	1,044,508	737.11		114,983		86,274		103,077			(28,801)		6,388		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	1,850,989	690.04		217,121		137,192		261,519			(80,382)		10,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	1,054,446	719.2		127,588		79,742		111,409			(47,889)		5,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	66,498	712.82		8,119		5,755		7,958			(2,385)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/09/2027	2	1,921,976	705.17		215,884		138,076		238,862			(78,252)		10,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	1,835,075	709.1		203,877		133,584		222,428			(70,379)		10,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	765,710	680.78		90,737		57,583		117,944			(33,187)		4,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,183,143	724.77		135,588		97,407		128,806			(38,528)		7,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	59,252	721.5		7,081		5,274		6,680			(1,826)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	2,178,407	713.48		265,983		186,700		257,987			(79,431)		12,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,085,064	705.17		122,287		78,445		135,359			(44,103)		6,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	551,689	728.9		62,065		38,791		53,370			(23,296)		3,083		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	1	5,718,811	722.8		645,082		456,191		627,558			(190,512)		33,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	464,532	695.98		55,744		36,137		62,497			(19,728)		2,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	97,295	694.59		11,899		7,633		13,227			(4,292)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	2	2,114,823	727.46		241,334		175,432		224,918			(66,053)		12,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	1,557,264	704.2		172,701		111,496		196,663			(61,273)		8,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	1	821,448	731.33		92,824		58,142		77,525			(34,713)		4,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	884,712	712.32		97,053		64,258		104,412			(32,838)		5,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	1,741,830	711.55		212,852		146,207		207,542			(67,155)		10,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	1	394,856	721.6		47,936		30,026		40,742			(17,927)		2,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	64,657	704.63		7,823		5,277		8,164			(2,551)		375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	1,756,388	699.35		191,271		120,761		230,115			(70,909)		9,859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	448,726	726.89		53,219		39,768		48,302			(13,596)		2,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	730,460	716.65		81,738		54,792		83,105			(27,134)		4,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	623,091	707.59		69,475		44,662		75,985			(24,840)		3,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	715,589	704.29		83,939		55,690		90,156			(28,286)		4,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	1,416,286	707.46		156,641		102,419		174,253			(54,288)		8,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	1	1,656,896	716.65		185,241		124,089		188,315			(61,578)		9,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	292,425	712.78		35,559		26,129		35,537			(9,560)		1,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	30,616	693.63		3,686		2,380		4,211			(1,308)		174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	979,337	703.11		107,531		70,161		125,551			(37,415)		5,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	39,715	707.37		4,913		3,442		4,971			(1,488)		235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	984,802	727.39		109,608		81,303		106,360			(28,378)		5,995		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	1,766,321	693.76		208,779		136,223		244,069			(72,644)		10,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	53,309	708.22		6,584		4,592		6,589			(2,014)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	17,710	711.33		2,191		1,541		2,139			(651)		105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	36,964	712.85		4,532		3,299		4,481			(1,244)		223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	540,873	713.68		65,554		47,971		65,277			(17,691)		3,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	1	1,113,614	724.48		125,170		89,235		121,078			(36,008)		6,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	53,393	696.85		6,413		4,193		7,161			(2,222)		305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	307,352	717.07		37,343		27,093		35,661			(10,348)		1,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	1	2,022,398	711.79		223,677		147,682		239,443			(76,497)		11,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,199,495	715.29		247,663		168,288		255,134			(79,957)		12,807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/02/2027	2	238,576	723.5		26,999		19,180		26,136			(7,834)		1,421		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	131,063	712.25		16,147		11,334		15,678			(4,822)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,295,340	708.59		158,809		111,253		160,568			(48,098)		7,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	1,583,367	715.36		176,545		119,071		182,988			(57,559)		9,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	1,261,608	724.18		144,076		99,349		135,129			(45,073)		7,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	64,407	705.9		7,825		5,246		8,013			(2,598)		373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	403,434	726.94		48,089		36,001		43,384			(12,121)		2,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	894,601	697.75		107,173		69,044		118,467			(38,171)		5,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	2,177,639	720.46		248,904		169,925		240,778			(79,104)		12,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	1	1,773,597	716.65		197,756		132,202		200,963			(66,009)		10,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	1,367,835	705.85		164,003		110,612		171,028			(53,470)		7,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	512,168	713.51		62,382		44,302		60,951			(18,116)		3,051		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	1,178,030	704.72		139,125		92,878		147,945			(46,566)		6,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	892,461	721.15		101,473		69,701		98,110			(32,015)		5,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	639,690	713.91		77,466		54,908		75,883			(22,753)		3,807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	129,751	713.86		15,869		11,291		15,404			(4,587)		774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	1	2,477,011	718.14		282,132		197,414		283,363			(85,682)		14,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	1,297,763	714.56		144,441		97,220		151,011			(47,290)		7,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	774,078	707.11		93,122		62,422		95,358			(30,913)		4,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,800,328	719.01		204,877		142,905		203,594			(62,672)		10,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	91,572	711.81		11,254		7,948		11,011			(3,335)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	2,129,272	711.9		260,410		177,422		252,374			(83,117)		12,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	704,413	704.43		82,487		54,840		88,710			(27,684)		4,060		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	917,934	718.51		111,345		80,450		105,197			(30,963)		5,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	2	160,872	708.4		20,113		13,794		19,724			(6,352)		940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	403,998	715.47		45,531		30,835		46,640			(14,802)		2,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	127,406	713.32		15,773		10,876		14,956			(4,934)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	189,974	710.33		23,443		16,103		22,865			(7,396)		1,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	856,727	714.55		105,120		72,487		99,550			(32,886)		5,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	1	253,781	715.56		30,504		21,747		29,716			(8,775)		1,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	2,233,186	706.77		268,876		180,605		276,272			(88,397)		12,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	551,795	713.04		67,209		47,463		65,687			(19,914)		3,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	915,389	715.85		112,135		80,559		107,304			(31,864)		5,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	1,015,053	712.56		124,446		87,522		121,391			(36,993)		6,017		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	8,571	704.56		1,048		713		1,087			(338)		50		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	1,240,415	715.24		152,075		105,074		143,303			(47,081)		7,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	3,050,289	718.3		369,390		269,431		351,989			(100,191)		18,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	1	1,464,879	719.18		167,875		114,838		164,197			(53,122)		8,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	1,921,127	727.1		216,511		157,082		205,044			(59,993)		11,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	221,771	703.85		26,790		18,032		28,188			(8,771)		1,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	687,249	718.16		82,882		60,132		79,030			(22,966)		4,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	503,496	718.45		59,916		44,443		58,529			(15,513)		3,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	55,747	714.76		6,879		4,942		6,593			(1,955)		334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	661,652	722.82		75,230		54,769		73,939			(20,657)		3,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	52,108	713.18		6,342		4,495		6,218			(1,863)		310		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,132,115	721.41		127,816		94,282		129,148			(33,875)		6,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	2,369,469	722.16		270,356		190,141		261,650			(80,366)		14,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	1,260,998	716.91		153,590		110,551		146,463			(43,131)		7,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/17/2027	1	2,268,185	721.41		254,717		187,427		257,465			(67,971)		13,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	1	292,961	723.29		35,243		26,093		32,435			(9,173)		1,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	1,888,059	713.86		227,700		167,315		227,464			(61,220)		11,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	2,610,147	728.04		308,780		231,161		278,118			(77,830)		15,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	1	233,921	724.39		27,907		20,662		25,665			(7,263)		1,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	96,233	711.46		11,712		8,639		11,895			(3,104)		584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	3,043,396	735.94		336,904		251,635		303,175			(86,185)		18,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	2	614,807	735.94		70,269		53,737		61,313			(16,735)		3,756		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	2,117,024	720.24		252,773		186,802		241,461			(66,136)		12,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	3,991,496	721.41		450,241		331,952		454,886			(119,489)		24,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	872,271	729.21		97,345		71,939		92,357			(25,470)		5,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	2,262,477	722.82		257,017		187,018		252,572			(70,671)		13,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,460,040	712.54		176,227		129,991		178,925			(46,705)		8,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	991,293	722.59		117,468		87,494		110,762			(30,294)		6,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	167,236	725.78		19,985		14,934		18,167			(5,105)		1,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	2	1,192,976	733.41		133,154		98,646		121,328			(34,620)		7,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	25,428	701.12		3,056		2,019		3,290			(1,044)		146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	19,117	703.08		2,263		1,502		2,432			(763)		110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	133,471	705.55		16,217		10,893		16,677			(5,332)		773		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	496,918	698.06		59,133		38,664		66,011			(20,494)		2,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	1,068,808	716.3		119,600		80,335		122,144			(39,320)		6,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	2,406,905	707.15		268,129		172,737		295,070			(95,498)		13,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	1,839,827	702.85		217,100		143,739		234,799			(73,457)		10,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	1,965,080	698.18		235,810		151,592		258,925			(84,310)		11,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	37,404	698.97		4,459		2,836		4,862			(1,625)		211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	52,591	692.43		6,321		4,037		7,272			(2,298)		296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	2	3,097,383	713.78		338,459		225,262		360,680			(113,351)		17,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	265,758	722.65		30,110		21,264		29,206			(8,922)		1,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	1,127,384	725.84		128,409		92,426		121,573			(36,060)		6,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	189,707	717.42		23,201		16,763		21,936			(6,452)		1,140		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	953,691	711.79		105,574		69,754		113,023			(36,057)		5,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	1,959,393	713.93		238,262		173,460		235,465			(65,424)		11,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	1	2,594,520	722.82		293,959		213,567		288,758			(81,162)		15,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	1,587,887	722.8		179,749		127,404		174,970			(52,795)		9,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	1,593,610	727.25		180,556		131,697		170,741			(48,973)		9,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	1,300,092	722.37		146,520		104,888		144,304			(42,007)		7,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	161,658	696.54		19,545		12,591		21,615			(6,961)		917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	2	2,487,203	715.29		280,515		190,373		287,647			(90,774)		14,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	2,363,455	714.6		285,742		202,924		278,788			(82,983)		14,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	1	3,367,707	724.77		384,255		275,454		365,110			(109,787)		20,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	1	2,445,688	724.18		278,075		191,272		260,837			(87,471)		14,298		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170Q6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	31,135	704.74		3,808		2,579		3,928			(1,238)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	3,425,957	724.77		392,272		281,659		372,588			(111,618)		20,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	4,750,485	723.85		539,180		383,647		519,131			(155,845)		28,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	1,640,892	710.88		201,666		137,676		196,609			(64,091)		9,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	1	2,208,454	718.14		250,880		175,235		251,882			(76,505)		13,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	397,261	719.15		47,830		35,347		45,716			(12,514)		2,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	3,254,294	722.75		367,084		269,736		364,645			(98,695)		19,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	390,467	717.21		47,676		34,775		45,460			(12,931)		2,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	290,559	717.36		34,867		25,863		34,075			(9,027)		1,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	652,455	755.25		71,901		59,189		57,037			(12,938)		4,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	806,564	755.25		89,125		73,433		70,764			(15,972)		5,171		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	1,605,728	749.67		176,630		147,110		149,526			(30,286)		10,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	1,130,078	745.59		134,140		110,555		107,718			(24,006)		7,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	37,224	738.06		4,407		3,693		3,849			(718)		241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	103,860	740.23		12,100		10,138		10,553			(1,972)		672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	175,298	729.91		21,229		16,709		18,852			(4,537)		1,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	1,481,662	742.13		165,650		130,608		143,736			(35,172)		9,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	130,838	726.97		15,753		12,680		14,653			(3,120)		830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	1	1,637,698	737.14		182,112		146,394		168,217			(36,272)		10,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	643,730	739.53		77,505		60,897		63,131			(16,835)		4,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US\W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	2,768,645	748.11		310,365		243,155		251,371			(68,119)		17,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	2	278,106	734.79		30,884		24,418		29,004			(6,507)		1,747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	164,289	719.88		19,945		15,818		19,448			(4,186)		1,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	1	981,286	748.74		110,297		86,629		88,851			(23,991)		6,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	1,427,429	729.95		160,729		127,474		155,915			(33,733)		8,966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	558,750	720.97		67,273		53,355		65,575			(14,119)		3,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	1,037,091	739.4		123,518		96,201		101,276			(27,411)		6,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V51	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	46,255	738.4		5,611		4,408		4,579			(1,219)		290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	676,145	726.36		75,052		59,691		76,701			(15,585)		4,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	3,437,043	738.67		384,605		298,373		341,112			(87,339)		21,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	5,023,250	734.74		556,074		443,026		526,898			(113,500)		31,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	2	2,474,959	748.61		275,607		214,664		223,324			(61,154)		15,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U5Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	149,717	738.28		17,966		13,993		14,759			(3,987)		934		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	467,165	738.83		55,406		44,827		46,961			(10,626)		2,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	2,411,079	744.18		267,871		217,622		233,133			(51,076)		15,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	1	1,012,720	738.96		113,627		87,924		99,899			(26,030)		6,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	2,472,931	745.81		276,226		227,077		237,198			(50,016)		15,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	67,533	737.57		8,084		6,618		6,915			(1,473)		432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	126,394	740.43		15,142		12,646		12,738			(2,562)		816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	387,124	746.48		45,719		39,439		37,683			(6,433)		2,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	205,107	724.6		24,510		19,527		23,349			(5,003)		1,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	557,549	740.07		65,791		54,795		56,213			(11,281)		3,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	200,185	716.34		23,962		19,058		24,569			(4,976)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	2	2,717,451	726.36		301,421		239,402		307,057			(62,892)		17,069		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	1	1,292,807	749.36		149,707		128,851		122,275			(21,357)		8,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	398,577	747.27		46,315		40,080		38,704			(6,281)		2,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	1,456,201	743.52		170,521		142,413		143,112			(28,847)		9,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	1	2,614,595	756.9		282,115		237,693		228,685			(45,340)		16,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	46,269	745.17		5,483		4,798		4,604			(691)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	808,074	756.9		87,514		73,810		71,015			(13,988)		5,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	581,464	743.2		68,264		59,543		58,974			(8,953)		3,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	354,051	742.09		41,884		34,980		35,204			(7,085)		2,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	2,237,135	746.04		259,955		224,604		219,558			(35,610)		14,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	1	1,938,800	748.29		213,850		176,837		182,767			(37,204)		12,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	270,010	753.28		31,024		26,403		24,399			(4,724)		1,757		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z9B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	1,099,545	751.39		121,500		105,957		104,269			(15,956)		7,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z9C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	3	772,549	751.39		83,237		73,107		73,017			(10,405)		5,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V9N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	127,767	724.71		15,306		12,216		14,543			(3,103)		807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	955,922	742.32		110,218		93,413		95,933			(16,910)		6,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	1,303,283	726.98		155,742		125,578		146,237			(30,295)		8,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	2,166,788	742.6		240,730		194,436		212,511			(46,497)		13,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	1,844,802	732.68		220,638		180,026		197,624			(40,803)		11,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	728,470	736.33		87,271		71,087		75,312			(16,453)		4,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	571,560	755.25		63,214		52,100		50,206			(11,313)		3,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	1	863,405	759.79		93,679		79,835		74,012			(14,155)		5,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	1	548,166	742.12		63,806		55,305		55,931			(8,566)		3,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	1	995,938	756.92		108,458		93,477		88,537			(15,345)		6,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	119,832	747.21		14,140		12,081		11,496			(2,073)		783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	318,640	725.45		37,982		30,312		36,059			(7,700)		2,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	1,748,963	745.16		204,454		178,616		174,350			(26,047)		11,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	27,825	743.18		3,267		2,764		2,758			(506)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	242,538	736.26		29,056		23,886		25,168			(5,261)		1,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	654,865	758.58		71,118		60,763		57,146			(10,424)		4,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	604,436	734.65		72,109		58,583		63,228			(13,749)		3,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	1	638,465	727.3		76,041		61,043		71,080			(15,229)		4,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	1,452,467	744.49		160,207		139,435		146,544			(21,317)		9,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	122,686	748.12		14,391		12,296		11,682			(2,109)		801		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	1	604,929	738.71		71,624		59,227		61,717			(12,461)		3,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	1,984,634	761.58		214,539		182,580		167,145			(32,666)		12,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	73,554	742.28		8,687		7,350		7,347			(1,345)		478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	377,325	755.5		40,827		34,489		33,654			(6,376)		2,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	253,978	737.16		30,325		24,785		26,104			(5,567)		1,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	60,026	751.07		7,011		5,967		5,525			(1,068)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	2,494,297	742.48		278,862		213,089		235,711			(66,560)		15,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	127,234	738.08		15,179		12,281		12,869			(2,911)		809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	1	1,412,216	748.74		158,309		124,199		127,415			(34,576)		8,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	617,841	759.79		67,283		57,394		53,218			(10,111)		4,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	177,217	726.25		21,284		17,162		20,001			(4,140)		1,125		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	1,737,635	726.36		192,704		153,209		196,922			(40,070)		10,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	2,167,730	741.6		243,003		186,591		207,846			(56,590)		13,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	1	1,104,458	741.94		123,147		95,743		106,377			(27,497)		6,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	2	2,473,944	731.92		295,672		224,632		255,725			(71,250)		15,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	375,856	734.87		41,720		33,353		39,456			(8,401)		2,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	1	959,739	729.87		115,169		89,117		102,154			(26,383)		5,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	1,732,501	733.19		195,253		150,194		180,611			(45,202)		10,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	220,197	735.58		26,534		21,613		22,903			(5,002)		1,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	1	242,753	741.34		28,863		24,099		24,261			(4,889)		1,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	1	543,797	740.94		64,168		53,150		54,378			(11,076)		3,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	1,047,970	757.19		113,495		97,126		92,814			(16,480)		6,851		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	799,352	736.41		89,048		71,801		83,123			(17,322)		5,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	109,805	740.9		12,792		10,842		11,147			(1,963)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	521,119	756.92		57,010		49,179		46,544			(8,022)		3,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	1,471,475	755.51		160,832		139,182		133,542			(21,811)		9,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	1	482,267	758.98		52,422		44,933		42,023			(7,540)		3,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	234,976	724.73		28,127		22,486		26,767			(5,664)		1,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	178,779	748.93		20,577		17,610		16,959			(2,988)		1,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	420,451	731.36		50,496		38,358		43,745			(12,174)		2,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	1,251,631	745.37		144,563		122,323		121,903			(22,378)		8,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	191,773	740.02		22,936		18,935		19,284			(4,022)		1,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	925,841	751.71		102,120		85,287		85,001			(17,275)		5,980		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	447,235	750.37		49,598		40,946		41,266			(8,697)		2,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	165,731	750.5		17,982		15,240		15,553			(2,759)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	71,814	739.24		8,467		7,176		7,388			(1,299)		467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	1	808,026	751.71		88,883		74,191		74,014			(15,077)		5,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	1	747,993	741.04		83,626		63,408		71,548			(20,276)		4,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	1	508,065	742.46		59,901		50,014		50,310			(10,147)		3,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	67,810	744.83		8,090		6,667		6,504			(1,448)		435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	146,182	740.45		17,206		14,330		14,694			(2,950)		940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	1	366,148	751.71		40,313		33,659		33,577			(6,829)		2,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	1	1,007,038	745.88		112,385		91,516		96,100			(21,216)		6,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	202,445	731.93		24,334		19,855		21,816			(4,500)		1,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	1	772,937	751.71		84,791		70,718		70,555			(14,442)		4,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	1	390,579	743.94		45,424		38,219		38,311			(7,353)		2,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	223,279	738.81		26,302		22,039		22,949			(4,288)		1,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	194,751	751.51		22,552		19,238		17,983			(3,389)		1,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	72,771	742.98		8,638		7,546		7,382			(1,100)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	1,381,291	750.32		159,401		136,192		129,164			(23,364)		9,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	313,700	743.85		37,017		31,983		31,336			(5,071)		2,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	60,725	745.08		7,166		6,201		6,002			(972)		399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	276,310	748.87		32,218		27,527		26,146			(4,722)		1,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	1	341,977	750.29		37,481		32,487		32,662			(5,032)		2,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	1	1,096,483	759.79		119,297		101,739		94,332			(17,952)		7,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	296,948	747.23		34,862		30,073		28,729			(4,905)		1,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	167,629	731.36		20,266		15,562		17,524			(4,720)		1,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	106,431	723.07		12,931		9,947		12,055			(2,994)		660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,489,231	729.59		178,410		138,464		159,588			(40,459)		9,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	319,750	729.68		38,722		29,680		33,939			(9,151)		1,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	219,230	731.83		26,220		19,953		22,730			(6,286)		1,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	1,086,257	730.79		130,459		99,995		114,243			(30,833)		6,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	1	513,399	735		60,940		45,979		51,214			(15,193)		3,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	1,661,859	745.32		186,294		141,000		152,083			(46,002)		10,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	892,698	733.35		106,767		81,584		91,196			(25,483)		5,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	1	2,359,560	741.14		261,675		196,256		223,901			(65,598)		14,443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	569,034	740.12		63,903		50,297		56,234			(13,656)		3,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	333,797	741.17		39,889		31,122		32,071			(8,797)		2,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	1,741,244	717.06		207,382		164,937		212,510			(43,063)		10,975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	58,487	730.71		7,054		5,368		6,121			(1,691)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	1	458,208	727.07		54,985		42,372		50,096			(12,654)		2,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	1	1,314,117	732.03		155,854		116,891		134,829			(39,070)		8,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	1	396,259	725.75		47,551		37,558		44,477			(10,031)		2,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	908,664	733		108,676		85,687		95,122			(23,075)		5,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	52,448	732.23		6,325		4,833		5,408			(1,510)		323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	697,543	738.67		78,125		60,633		69,305			(17,717)		4,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	1	929,716	736.12		104,314		80,385		94,297			(24,007)		5,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	07/02/2027	2	1,250,589	744.15		138,957		105,181		115,260			(34,301)		7,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/21/2027	2	287,159	731.71		34,425		26,820		30,139			(7,632)		1,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	895,921	739.89		100,612		77,117		87,274			(23,778)		5,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	1,579,856	740.94		176,628		134,412		151,609			(42,342)		9,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	164,992	735.03		19,948		15,098		16,500			(4,926)		1,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	2,706,296	732.48		324,485		249,158		280,304			(75,565)		16,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	280,655	748.74		31,574		24,808		25,442			(6,858)		1,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	722,418	750.4		80,694		62,959		64,097			(17,797)		4,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	711,557	737.14		79,410		63,920		73,399			(15,730)		4,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	2,370,541	734.86		263,130		209,998		248,632			(53,347)		14,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	77,470	740.04		9,335		7,283		7,515			(2,059)		484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	1,697,883	725.33		201,709		160,702		192,160			(41,171)		10,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	1	1,963,161	732.82		234,205		182,088		204,160			(52,295)		12,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	1	194,479	752.14		21,276		17,901		17,821			(3,444)		1,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	1,175,875	753.58		127,818		108,153		106,988			(19,785)		7,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	283,292	741.34		33,712		28,155		28,342			(5,703)		1,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	624,798	727.71		74,788		60,200		69,566			(14,815)		3,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	1	1,378,319	737.14		153,683		123,665		142,026			(30,484)		8,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	761,859	733.1		90,814		73,349		80,797			(17,541)		4,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	149,135	735.52		17,971		14,773		15,569			(3,254)		954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	101,597	733.91		12,181		9,896		10,692			(2,323)		646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	747,164	748.41		82,562		66,798		69,319			(15,834)		4,750		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	1	999,662	750.54		109,863		90,999		92,298			(18,963)		6,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	1,389,787	747.36		162,049		141,793		135,861			(20,423)		9,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	1,453,224	740.77		172,934		142,765		145,236			(30,323)		9,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	180,678	740.15		21,175		17,947		18,453			(3,249)		1,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	1	4,119,155	756.92		450,224		388,295		367,473			(63,438)		27,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	582,868	745.88		65,106		53,033		55,684			(12,274)		3,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	1,690,007	747.27		194,351		164,184		161,459			(30,351)		10,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	2,154,648	751.39		238,304		207,861		204,549			(31,253)		14,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	936,209	748.39		102,702		86,055		88,964			(16,742)		6,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2027	1	450,708	738.46		52,823		44,188		46,518			(8,683)		2,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	1,119,660	755.6		122,827		107,473		102,341			(15,480)		7,402		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	1,079,835	742.18		120,402		98,240		107,045			(22,266)		6,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	1,860,194	746.72		207,040		169,215		176,653			(38,005)		11,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	1,868,789	740.47		209,865		159,417		179,974			(50,598)		11,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	218,829	738.32		26,041		21,319		22,268			(4,744)		1,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	51,826	736.42		6,224		5,087		5,360			(1,143)		331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	1	1,680,213	745.88		187,008		152,137		159,799			(35,449)		10,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	1	140,381	733.88		16,790		12,667		14,137			(4,186)		860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	1	325,469	730.81		39,252		29,762		33,957			(9,517)		2,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	1	3,290,487	745.32		367,547		277,691		299,690			(91,257)		20,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	1,537,457	736.73		172,218		138,702		158,547			(34,042)		9,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	634,153	725.47		75,528		60,381		71,820			(15,209)		4,007		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	576,539	738.91		69,185		54,203		56,635			(15,185)		3,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	765,432	736.15		91,852		69,520		75,823			(22,681)		4,707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	1	1,853,710	738.67		206,874		160,299		183,364			(47,172)		11,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS 4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	2,313,835	731.02		277,892		218,725		246,595			(59,385)		14,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS 8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	358,503	731.89		43,235		34,089		37,873			(9,180)		2,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	862,531	724.17		104,021		80,016		96,832			(24,082)		5,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US 4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2027	1	2,176,351	739.89		243,534		186,350		211,048			(57,873)		13,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US 8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	2,105,268	739.89		236,211		180,976		204,848			(55,902)		13,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	52,037	737.79		6,291		4,929		5,160			(1,381)		325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YS Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	1	917,409	750.71		105,961		90,824		85,657			(15,241)		6,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YS F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	519,920	750.07		60,831		51,890		48,586			(9,141)		3,394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	153,631	745.83		17,852		15,081		14,852			(2,788)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	1	43,072	726.56		5,156		4,139		4,823			(1,033)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	248,607	743.94		29,012		24,549		24,498			(4,491)		1,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	972,139	736.37		113,838		99,078		104,608			(15,147)		6,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	1	1,754,176	757.62		191,205		164,568		154,896			(27,278)		11,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	328,508	748.67		38,173		32,929		31,411			(5,371)		2,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	286,616	734.21		34,107		29,685		31,366			(4,538)		1,886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	109,584	732.35		13,128		10,604		11,692			(2,536)		696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	37,976	750.16		4,462		3,798		3,522			(679)		247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	613,738	754.26		67,082		57,959		56,310			(9,189)		4,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	726,681	753.37		79,935		69,833		67,772			(10,183)		4,800		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	177,442	746.74		20,761		17,766		17,137			(3,015)		1,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	823,102	747.89		91,282		74,731		77,365			(16,631)		5,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	710,862	726.96		78,195		72,810		87,710			(5,776)		4,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	1	2,691,985	730.16		313,347		297,852		324,064			(15,882)		18,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	1,241,417	740.6		143,880		139,335		138,219			(5,110)		8,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	1	9,693	714.35		1,157		1,067		1,308			(92)		66		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	95,354	726.66		11,299		10,089		11,368			(1,223)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	1	739,833	729.55		86,412		82,021		89,456			(4,722)		5,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	1	1,036,822	719.17		121,101		114,753		136,514			(6,811)		7,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	460,681	742.7		54,499		49,633		48,155			(5,063)		3,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	1	1,290,529	728.5		142,991		131,536		155,729			(11,981)		8,723		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	1	1,213,683	715.97		142,365		131,414		162,211			(11,116)		8,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	1	662,455	737.86		76,381		73,853		75,266			(2,829)		4,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	1	103,199	751.84		11,300		10,834		10,420			(510)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	1,216,291	753.09		133,305		121,403		117,158			(12,384)		8,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	519,948	743.39		61,094		53,877		53,028			(7,428)		3,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	1	286,536	731.99		31,748		29,827		34,049			(2,041)		1,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	1	813,549	748.56		88,433		79,638		80,784			(9,111)		5,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	1,401,693	728.8		163,437		145,926		164,463			(17,687)		9,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	1	279,192	725.38		30,990		28,649		34,832			(2,377)		1,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	168,098	745.88		18,592		16,472		16,988			(2,139)		1,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/04/2027	1	798,101	751.58		88,190		77,758		76,135			(10,737)		5,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/25/2027	1	821,304	753.09		89,933		81,892		79,026			(8,366)		5,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	152,423	721.28		18,138		16,192		19,037			(2,032)		1,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	1	880,353	747.56		97,279		86,055		87,497			(11,327)		5,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	1	486,204	737.94		53,580		50,047		54,677			(3,596)		3,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	1,472,230	729.53		162,976		153,350		179,054			(9,823)		10,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	1	549,696	717.47		64,809		59,913		72,595			(4,972)		3,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	521,685	728.5		58,011		53,390		63,177			(4,834)		3,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	599,097	732.85		66,080		62,268		70,849			(3,892)		4,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	1	600,792	741.34		66,147		64,239		67,258			(1,993)		4,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	1	384,348	726.32		44,777		40,963		46,753			(3,864)		2,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	1	1,178,119	727.1		129,475		122,689		146,582			(7,282)		8,087		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	1	829,903	720.77		97,597		89,654		105,937			(8,300)		5,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	1	527,821	738.09		58,377		54,448		59,226			(3,998)		3,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	177,917	735.59		21,243		18,821		19,491			(2,444)		1,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	1,379,930	722.4		151,930		141,033		176,643			(11,463)		9,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	1	1,169,935	739.41		137,350		121,502		124,019			(15,993)		7,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	173,250	721.89		20,738		19,485		22,170			(1,332)		1,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	1	467,007	745.51		51,137		45,729		47,658			(5,464)		3,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	2	2,186,792	750.02		239,542		229,308		223,783			(11,467)		15,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	424,946	719.03		49,719		46,299		55,560			(3,668)		2,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	211,824	740.11		25,249		25,215		24,013			(69)		1,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	1	951,185	737.38		110,718		99,007		103,426			(11,830)		6,356		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	664,864	750.14		72,204		71,208		69,405			(1,288)		4,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	244,954	744.92		28,366		25,677		25,064			(2,720)		1,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	82,763	741.21		9,882		8,715		8,587			(1,201)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	1	55,885	713.87		6,661		6,149		7,580			(520)		379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	69,438	742.07		8,159		8,148		7,760			(22)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	1	2,270,360	753.81		247,696		247,015		231,710			(1,694)		16,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	2,326,461	744.39		268,939		263,398		252,460			(5,895)		16,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	1	1,295,820	731.99		143,188		134,486		153,566			(9,244)		8,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	131,193	738.19		15,594		15,379		14,996			(278)		919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	1	67,880	731.26		8,105		7,221		7,733			(923)		452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	120,113	725.78		14,329		12,794		14,415			(1,551)		802		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	1	214,470	738.93		25,393		22,742		22,949			(2,678)		1,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	1	78,081	717.06		9,268		8,782		10,434			(521)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	251,839	738.79		29,793		27,214		27,325			(2,612)		1,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	81,492	753.13		8,883		8,041		7,813			(852)		548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2027	1	199,858	729.21		22,004		20,765		24,418			(1,266)		1,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	1	1,815,117	733.6		200,389		187,951		212,104			(13,194)		12,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	1	161,383	738.98		19,334		17,014		17,002			(2,387)		1,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	1	128,956	750.26		14,237		12,477		12,415			(1,775)		853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	1	246,889	737.66		29,108		28,426		28,170			(799)		1,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	1	886,469	748.14		96,359		95,161		94,195			(1,588)		6,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	1	1,025,274	744.89		117,804		117,804		112,352			(161)		7,245		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	1	214,406	736.04		25,193		24,258		24,653			(966)		1,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	1	418,673	744.58		45,635		43,880		45,245			(1,813)		2,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	1	711,293	739.39		81,870		81,870		81,870					5,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/03/2027	1	762,396	748.08		83,254		80,609		79,948			(2,973)		5,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	1	581,258	747.65		63,590		60,612		60,640			(3,140)		4,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	1	242,919	753.81		26,527		26,454		24,817			(181)		1,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	1	428,169	736.14		50,781		48,758		49,100			(2,087)		2,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	1	66,318	742.03		7,786		7,786		7,421			(11)		469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	1	87,030	736.55		10,235		10,235		10,235					615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	64,962	738.05		7,763		7,678		7,448			(96)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	408,954	748.52		45,036		44,414		43,309			(803)		2,864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	635,475	750.36		69,330		68,568		66,540			(855)		4,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	1	2,599,967	746.96		301,336		271,948		260,544			(29,721)		17,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	271,303	737.55		32,421		28,635		29,140			(3,819)		1,802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	1	687,583	753.4		74,878		67,678		65,683			(7,283)		4,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	1	580,734	745.35		67,365		61,233		59,188			(6,376)		3,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/08/2027	2	1,076,265	731.37		125,075		112,603		124,199			(12,873)		7,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	1	62,338	743.16		7,350		6,681		6,463			(696)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	1	594,707	741.49		65,775		58,598		62,594			(7,489)		3,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	1,037,108	714.53		121,342		112,639		140,422			(9,155)		7,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	1	51,272	743.01		6,030		5,450		5,317			(586)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	517,331	737.75		60,786		53,856		55,732			(6,995)		3,441		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	319,402	711.56		38,200		35,461		44,153			(2,882)		2,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	932,157	749.13		102,164		93,323		93,342			(8,957)		6,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	1	483,980	748.14		52,802		52,149		51,577			(867)		3,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	114,073	739.07		13,518		13,221		12,905			(351)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	1	838,954	749.42		92,033		90,008		87,797			(2,392)		5,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	692,045	747.87		76,609		67,665		68,511			(9,025)		4,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	116,991	741.53		13,805		13,521		12,967			(303)		818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	1	195,532	714.5		23,581		21,800		26,371			(1,809)		1,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	1	466,635	730.04		54,783		51,096		55,589			(3,752)		3,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	733,940	720.55		86,678		79,773		94,172			(7,223)		4,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	1	2,293,215	728.71		253,859		233,200		276,207			(21,590)		15,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z3U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	125,266	736.65		15,070		13,310		13,549			(1,775)		832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	1	602,070	741.84		70,021		67,027		65,558			(3,357)		4,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	1	677,527	742.08		79,474		69,649		69,651			(9,907)		4,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	1	1,733,867	750.23		191,246		168,296		166,973			(23,611)		11,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	1	559,158	737.59		61,452		58,324		63,674			(3,363)		3,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	1	719,777	751.84		78,888		75,637		72,751			(3,556)		4,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	401,318	752.45		43,663		43,603		41,537			(120)		2,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	1	216,979	746.86		23,629		23,629		23,629					1,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	1	84,306	735.53		10,007		9,732		9,799			(288)		587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	660,152	741.92		76,644		74,959		73,131			(1,989)		4,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	190,395	739.58		22,790		22,321		21,408			(500)		1,331		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	1	523,169	745.19		60,583		54,758		53,343			(5,892)		3,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	1,800,347	748.23		209,740		191,302		179,606			(18,676)		12,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	1	107,736	727.76		12,810		11,965		13,064			(860)		736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	1	861,329	753.09		93,971		85,534		82,609			(8,778)		5,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	1	873,112	733.41		102,591		91,396		97,844			(11,680)		5,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	546,238	751.58		60,414		53,277		52,166			(7,345)		3,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	730,383	731.37		80,561		71,918		84,600			(9,025)		4,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	305,483	739.79		35,833		35,339		34,438			(639)		2,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	1	1,865,179	740.5		215,428		210,377		208,417			(5,910)		12,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	1	330,479	718.93		39,426		36,769		43,156			(2,754)		2,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	1	311,965	725.6		36,593		34,322		38,655			(2,409)		2,131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	112,855	722.74		13,441		12,666		14,361			(792)		774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	1	90,668	737.34		10,708		10,206		10,224			(529)		625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	1	1,125,702	739.5		130,807		124,681		124,900			(6,460)		7,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	1	783,260	739.72		92,111		81,357		82,715			(10,851)		5,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	1	1,504,247	751.58		165,768		146,077		143,025			(20,266)		9,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	1,070,431	740.66		123,528		122,001		120,676			(2,025)		7,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	1	3,057,474	738.98		354,973		340,832		343,355			(14,588)		21,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	320,999	748.08		35,214		34,101		33,794			(1,251)		2,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	1	221,643	728.02		26,220		24,924		27,099			(1,329)		1,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	1	491,506	752.42		53,427		53,427		50,937			(73)		3,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	1	189,368	746.34		20,603		19,839		20,167			(790)		1,313		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	1	487,255	724.34		53,939		49,716		61,231			(4,286)		3,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	1	606,218	750.27		66,441		65,893		63,585			(728)		4,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	1	1,299,039	753.56		141,855		128,941		124,046			(13,427)		8,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	314,846	746.04		37,278		34,001		31,955			(3,319)		2,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	1	1,716,770	747.98		187,471		183,075		181,421			(5,143)		11,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	417,038	748.56		45,499		40,999		41,586			(4,662)		2,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	53,094	745.13		6,329		5,772		5,427			(564)		358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	1	131,675	717.78		15,827		14,539		17,174			(1,346)		890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/23/2027	1	771,069	753.81		83,815		83,583		78,378			(576)		5,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	1	187,199	748.08		20,517		19,868		19,689			(730)		1,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	1	1,534,055	750.17		167,059		163,846		159,946			(3,433)		10,735		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	772,957	742.64		88,735		87,512		85,331			(1,582)		5,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	1	1,181,422	736.83		129,720		115,822		130,397			(14,038)		7,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	1	413,137	745.82		45,445		44,197		44,503			(1,307)		2,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	878,908	740.41		101,953		91,870		93,433			(10,446)		5,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	1	59,191	735.22		6,996		6,256		6,544			(748)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	2,191,500	742.85		252,899		250,120		242,622			(3,118)		15,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	1	541,723	723.86		59,860		55,256		68,423			(4,674)		3,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/05/2027	1	531,644	726.96		58,321		54,288		65,426			(4,326)		3,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	1	214,795	744.77		25,303		22,835		21,898			(2,496)		1,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/18/2027	1	546,083	748.56		59,523		53,628		54,397			(6,107)		3,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	990,645	726.96		109,070		101,569		122,339			(8,046)		6,751		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	1	50,708	739.82		5,963		5,849		5,710			(123)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	1	269,498	746.44		29,618		28,438		28,619			(1,217)		1,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2027	1	1,078,957	746.78		124,835		124,318		115,532			(1,199)		7,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	1	566,053	738.88		65,153		62,736		63,742			(2,499)		3,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	1	857,189	737.14		98,748		94,950		97,913			(3,923)		5,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	56,550	718.44		6,786		6,245		7,367			(566)		383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	1	1,499,268	737.59		164,170		155,780		170,253			(9,020)		10,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	1	86,141	734.31		10,130		9,741		10,046			(402)		597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	85,956	718.59		10,332		9,722		11,308			(623)		589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	1,100,767	740		129,670		128,245		124,437			(1,599)		7,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	243,997	749.42		26,791		26,202		25,559			(695)		1,705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/01/2027	1	710,888	728.5		78,980		72,679		86,013			(6,591)		4,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	1	246,760	723.47		29,414		27,588		31,049			(1,937)		1,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	1	168,353	727.41		19,984		18,968		20,674			(1,092)		1,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	244,451	719.46		29,212		27,486		31,961			(1,761)		1,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	1	567,903	741.1		66,161		59,254		59,750			(6,979)		3,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	1	1,195,885	749.27		131,189		117,493		117,970			(13,838)		7,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	1	843,200	721.58		99,160		93,303		108,601			(5,977)		5,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	1	739,451	728.99		81,709		76,202		89,798			(5,708)		5,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	1	192,969	727.13		22,983		21,846		23,744			(1,165)		1,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	1	819,787	751.84		89,521		85,811		82,522			(4,058)		5,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	568,758	741.63		62,563		60,673		63,448			(1,971)		3,958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	341,823	731.99		37,908		35,617		40,656			(2,434)		2,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	1	2,258,937	744.93		260,004		259,647		247,233			(712)		15,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	191,547	716.93		22,756		21,191		25,421			(1,679)		1,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/11/2027	1	991,951	731.37		109,313		97,569		114,790			(12,262)		6,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	1	2,172,278	716.45		255,243		235,258		288,909			(20,280)		14,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	1	643,257	755.19		70,179		63,335		60,359			(6,922)		4,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	284,410	740.97		33,105		30,240		30,349			(2,902)		1,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	143,686	738.23		16,926		15,252		15,533			(1,734)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	1	986,482	721.04		115,813		108,007		126,893			(8,091)		6,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	1	23,774	724.2		2,815		2,575		2,938			(243)		161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	149,422	742.74		17,587		15,920		15,551			(1,686)		1,005		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	509,812	723.4		59,699		53,294		62,685			(6,688)		3,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	634,824	724.87		74,401		70,109		79,566			(4,383)		4,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	1	1,324,264	745.31		144,345		139,566		142,331			(5,346)		9,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	1	817,445	734.33		89,592		81,962		93,688			(7,732)		5,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	1	881,905	756.48		96,745		88,240		82,390			(8,614)		5,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2027	1	663,620	735.41		76,980		69,229		73,522			(8,025)		4,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	1	1,397,999	751.91		152,801		149,653		143,379			(3,349)		9,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	1	1,679,726	744.88		195,520		178,063		172,626			(18,163)		11,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	1,106,871	734.21		128,729		124,839		130,386			(4,056)		7,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	1	151,916	739.92		17,987		17,838		17,201			(197)		1,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2027	1	1,341,607	743.52		146,504		131,752		139,584			(15,273)		8,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	1	260,358	729.9		30,462		28,453		31,082			(2,045)		1,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	1	1,213,759	742.77		140,675		139,514		134,598			(1,542)		8,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	509,346	741.04		59,296		58,478		57,020			(1,057)		3,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	1	1,673,251	738.36		194,599		189,253		190,490			(5,598)		11,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2027	1	1,423,435	721.26		166,542		157,162		184,135			(9,582)		9,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	1	852,278	742.05		99,887		87,901		87,639			(12,332)		5,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA171$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	1	83,032	737.89		9,889		9,033		9,071			(867)		561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	371,842	731.39		44,175		42,840		44,704			(1,392)		2,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	797,155	724.02		93,905		88,229		100,472			(6,029)		5,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA173$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	110,261	737.75		13,055		12,642		12,536			(464)		767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA172$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	1	80,149	721.86		9,610		9,055		10,264			(566)		550		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	1	630,359	749.42		68,961		67,437		65,771			(1,800)		4,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	1	1,235,899	742.67		142,376		139,638		136,282			(2,926)		8,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	716,084	748.14		78,196		77,230		76,387			(1,282)		5,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCSA174$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	1	1,869,909	733.92		217,657		211,379		221,017			(6,560)		13,021		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/13/2026	1	4,324,000	5174.08		282,790		33,872		248,793			(248,606)		7,506		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/03/2026	1	2,202,676	5075		134,861		22,788		172,243			(111,827)		4,539		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2025	03/31/2026	1	1,573,000	4992.29		95,481		23,410		158,016			(71,938)		3,905		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/27/2026	1	4,593,000	4977.91		279,714		66,044		473,843			(213,627)		11,147		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2026	1	1,826,262	5003		135,700		4,873		161,260			(130,480)		1,788		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	1,975,000	5128.79		128,573		13,814		128,652			(114,559)		3,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	3,574,000	5076.26		228,736		635		255,228			(227,479)		1,323		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2026	1	1,582,207	5071		87,039		1,219		115,248			(85,592)		1,014		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/30/2026	1	3,156,000	5123.17		203,246		16,373		205,779			(186,495)		4,524		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	1,733,643	5054		99,635		2,214		133,477			(97,171)		1,361		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2026	1	1,653,000	5123.17		106,784		9,413		108,025			(97,182)		2,485		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/03/2026	1	2,108,861	5131		145,050		13,371		134,749			(131,427)		3,218		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	3,614,000	5137.25		226,598		31,472		232,562			(194,849)		6,755		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	1,416,000	5138.97		88,358		14,605		92,436			(73,672)		2,894		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/16/2026	1	5,458,000	5097.87		348,220		14,550		374,231			(332,914)		5,714		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	1,408,000	4983.18		86,592		18,129		141,889			(68,325)		3,233		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	2,443,000	5128.79		158,551		15,855		158,869			(142,434)		3,889		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/26/2026	1	1,559,039	5013		87,018		20,361		148,949			(66,642)		3,762		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	1,578,000	5166.15		103,675		12,383		92,508			(91,177)		2,739		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	3,723,000	5138.97		231,198		36,606		241,657			(194,359)		7,420		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,134,000	4999.1		202,143		4,492		278,325			(197,145)		2,461		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2025	01/23/2026	1	1,505,000	5132.2		97,524		5,943		93,881			(91,379)		1,889		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/20/2026	1	3,193,000	5011.98		194,454		42,132		303,783			(152,251)		7,427		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/24/2026	1	1,671,388	5127		105,790		15,825		111,813			(89,761)		3,244		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/23/2026	1	2,052,000	5011.98		125,582		28,023		195,639			(97,523)		4,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/14/2025	02/17/2026	1	1,466,000	5174.08		96,170		12,452		83,738			(83,626)		2,658		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/20/2026	1	1,593,722	5012		97,124		21,043		151,630			(76,045)		3,707		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/23/2026	1	2,165,000	5129.83		139,643		8,534		136,029			(130,819)		2,717		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/24/2026	1	1,451,986	5042		75,070		17,243		129,641			(57,810)		3,462		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,868,000	5037.27		302,790		53,829		421,565			(248,720)		10,271		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2026	1	1,519,000	5129.83		98,431		6,779		95,593			(91,458)		2,027		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/27/2026	1	1,841,066	5128		117,307		8,449		116,838			(108,582)		2,504		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/10/2026	1	1,719,008	5147		106,863		11,841		105,530			(94,793)		2,881		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	1,853,418	5177		106,580		14,803		105,036			(91,647)		3,464		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	1,486,882	4956		97,956		19,319		157,758			(78,580)		3,302		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/11/2026	1	1,503,089	4977		91,002		17,346		152,029			(73,501)		3,291		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	3,607,000	4987.16		220,748		43,536		358,617			(177,084)		8,010		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/30/2026	1	1,916,391	5138		118,237		9,525		119,189			(108,492)		2,747		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2025	04/21/2026	1	1,592,950	4798		98,089		29,889		232,802			(68,095)		4,392		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	3,067,000	4885.74		173,286		54,392		388,579			(119,015)		8,570		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	3,880,000	4907.34		234,352		78,117		468,894			(156,449)		11,170		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/18/2026	1	2,080,370	4989		124,983		58,488		224,767			(66,795)		7,078		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	06/23/2026	1	1,580,229	5033		97,604		46,774		162,238			(50,818)		5,455		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	05/29/2026	1	3,831,000	4959.72		228,711		94,026		439,921			(135,090)		12,239		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2025	04/15/2026	1	1,735,940	4835		103,564		29,753		236,467			(73,690)		4,655		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2025	06/12/2026	1	4,213,000	4977.96		253,201		113,941		462,217			(139,817)		14,077		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,805,000	4959.88		229,442		98,787		429,166			(131,109)		12,438		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/10/2026	1	3,352,000	4785.65		190,058		52,266		495,654			(137,845)		8,773		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	05/16/2025	05/13/2026	1	1,535,009	4920		98,495		36,317		184,569			(62,308)		4,633		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	4,402,000	4821.37		252,235		74,063		618,199			(178,292)		11,917		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2025	05/19/2026	1	1,755,963	4946		93,748		35,837		204,403			(57,850)		5,418		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/16/2025	05/15/2026	1	3,303,000	4953.49		196,198		73,029		374,363			(123,432)		10,044		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/05/2026	1	1,475,253	4901		84,506		29,270		183,631			(55,326)		4,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/18/2026	1	2,831,000	4989.64		169,860		79,489		305,488			(90,779)		9,632		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	4,632,000	4801.22		261,708		66,338		663,923			(195,380)		11,627		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2025	04/29/2026	1	1,846,250	4910		106,570		34,738		224,871			(71,730)		5,271		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2025	06/26/2026	1	3,698,000	5077.32		219,661		107,390		337,701			(112,848)		12,876		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	05/27/2026	1	1,628,902	4951		98,970		40,362		189,420			(58,780)		5,169		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	1,692,299	4977		97,927		42,163		184,753			(55,958)		5,532		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	06/01/2026	1	1,501,000	4959.72		90,060		37,463		172,658			(52,760)		4,843		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/11/2025	06/09/2026	1	2,124,309	4975		132,148		58,204		239,644			(73,901)		7,032		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/10/2026	1	1,553,494	4795		85,290		23,455		226,327			(61,859)		4,066		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,160,000	4895.07		184,544		65,103		399,099			(119,649)		9,357		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,632,193	4916		96,639		32,213		194,113			(64,514)		4,699		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2025	06/12/2026	1	1,621,882	5006		91,031		40,964		173,473			(50,267)		5,419		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/23/2025	05/22/2026	1	1,462,414	4907		87,257		34,271		182,002			(53,217)		4,561		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/23/2025	05/22/2026	1	3,893,000	4909.64		230,855		90,670		482,255			(140,796)		12,141		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,546,163	5224		95,436		65,215		114,339			(30,676)		6,360		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/27/2025	08/26/2026	1	1,724,212	5209		106,635		69,814		129,498			(36,912)		6,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	07/25/2025	07/24/2026	1	1,869,661	5122		117,811		66,760		163,963			(51,461)		7,006		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/17/2026	1	3,501,000	5096.4		211,460		115,716		315,297			(96,435)		12,893		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	09/26/2025	09/23/2026	1	1,698,342	5324		98,300		72,764		104,459			(26,068)		7,249		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	06/30/2026	1	1,686,007	5094		101,233		51,042		149,379			(50,617)		5,936		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	3,847,000	5137.74		233,513		132,324		322,027			(102,002)		14,415		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	07/30/2025	07/29/2026	1	1,526,340	5139		90,903		52,483		129,741			(38,459)		5,789		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	09/19/2025	09/18/2026	1	2,645,000	5332.15		155,791		112,515		158,394			(44,084)		11,183		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,689,000	5165.72		160,802		97,375		216,140			(64,056)		10,414		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/28/2026	1	2,312,000	5218.51		137,333		91,428		170,856			(46,784)		9,374		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,342,000	5079.32		200,186		105,654		317,967			(95,143)		12,088		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,630,000	5298.46		153,329		107,756		165,665			(46,336)		10,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	1	2,103,046	5180		132,575		85,306		166,912			(47,844)		8,383		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	2,500,000	5249.31		145,750		99,596		174,873			(46,848)		10,283		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/02/2026	1	2,596,000	5095.7		156,020		79,096		229,741			(77,581)		9,191		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/15/2026	1	2,026,618	5079		126,982		69,166		188,682			(58,229)		7,425		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	2,211,000	5212.45		131,776		84,922		163,772			(47,425)		8,833		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/12/2026	1	1,408,331	5178		89,703		55,259		110,994			(34,501)		5,516		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/06/2026	1	1,588,000	5095.7		95,915		49,147		146,147			(47,176)		5,683		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/04/2026	1	1,606,073	5148		96,361		57,871		132,964			(38,864)		6,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/15/2025	08/14/2026	1	2,682,000	5189.38		160,115		100,072		206,533			(60,703)		10,552		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	09/26/2025	09/25/2026	1	2,320,000	5295.16		137,576		102,036		146,391			(36,284)		9,940		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	3,476,000	5109.14		208,212		122,036		312,113			(86,946)		13,246		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	2,987,263	5089		176,564		93,186		270,807			(83,916)		10,805		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/12/2025	09/11/2026	1	1,615,134	5278		98,985		69,564		107,319			(29,913)		6,737		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/07/2025	11/03/2026	1	1,621,836	5406		86,769		74,582		92,158			(12,979)		7,437		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/18/2026	1	1,578,352	5332		89,502		80,251		108,590			(9,890)		7,412		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	11/14/2025	11/13/2026	1	1,526,000	5375.91		88,661		77,824		91,616			(11,448)		7,111		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	2,055,000	5363.88		120,218		91,499		115,415			(29,394)		8,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	2,607,000	5448.3		148,338		135,977		141,238			(13,448)		12,413		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	1,707,000	5344.91		98,665		78,932		102,226			(20,329)		7,595		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/05/2025	12/04/2026	1	1,902,000	5443.39		109,365		102,378		106,590			(7,812)		9,152		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/18/2026	1	2,672,000	5430.38		152,304		148,496		156,979			(5,021)		13,120		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/20/2026	1	1,673,000	5325.32		96,532		86,611		117,329			(10,608)		7,881		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/11/2026	1	2,500,000	5417.49		143,500		137,122		149,148			(7,490)		12,153		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	10/23/2026	1	3,395,000	5411.8		195,552		160,244		186,529			(36,532)		15,287		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	09/29/2026	1	2,197,522	5347		133,028		100,982		127,645			(32,796)		9,485		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	10/30/2026	1	2,388,000	5427.1		139,698		117,191		128,426			(23,411)		10,879		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/04/2025	12/02/2026	1	1,765,830	5433		102,804		95,931		100,938			(7,647)		8,471		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/14/2025	11/10/2026	1	1,696,865	5421		89,299		78,293		91,462			(11,626)		7,869		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/22/2026	1	2,013,325	5456		121,242		120,563		112,349			(1,679)		9,942		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/13/2026	1	1,931,491	5336		113,791		90,842		117,236			(23,641)		8,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	10/20/2026	1	1,496,184	5382		86,644		70,671		87,401			(16,515)		6,703		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	2,647,000	5271.27		154,585		120,998		186,103			(34,824)		11,633		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/07/2025	11/06/2026	1	2,267,000	5373.27		131,939		113,563		139,947			(19,573)		10,446		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	2,419,000	5482.46		137,883		137,115		128,081			(1,899)		11,978		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2026	1	1,537,484	5376		90,236		70,379		83,418			(20,576)		6,745		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/09/2026	1	1,615,430	5439		88,016		84,082		91,356			(4,620)		7,830		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2025	12/16/2026	1	1,455,957	5412		75,863		73,139		88,515			(2,918)		7,129		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2024	02/23/2026	1	1,577,000	5124.64	81,216			5,921		119,454			(40,552)		3,033		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2024	02/23/2026	1	2,162,000	5233.33	91,669			6,683		116,938			(45,772)		4,158		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2024	02/20/2026	1	1,721,279	5224	71,803			4,972		95,934			(36,199)		3,217		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/13/2026	1	1,550,246	4655	186,776			18,393		273,345			(94,292)		3,443		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/19/2026	1	1,760,231	5108	112,229			11,887		145,207			(56,192)		4,069		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/18/2026	1	1,436,687	5203	78,420			8,209		91,898			(39,318)		3,299		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2024	03/20/2026	1	2,370,000	5215.94	125,610			13,514		145,451			(62,891)		5,513		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2024	03/23/2026	1	1,444,631	4721	164,879			18,523		232,684			(83,008)		3,424		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2024	01/05/2026	1	2,092,000	4954.63	90,793			500		229,917			(45,334)		1,224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/05/2024	01/02/2026	1	1,736,472	4962	73,802			102		186,643			(37,002)		643		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/12/2024	01/12/2026	1	2,105,000	4971.66	97,462			1,477		221,747			(48,664)		1,908		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/12/2024	01/12/2026	1	1,555,000	5070.19	59,401			900		129,634			(29,660)		1,410		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/12/2024	01/14/2026	1	1,801,000	5070.19	68,438			1,222		150,580			(34,079)		1,764		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/16/2024	01/09/2026	1	1,814,991	4960	82,621			915		196,123			(41,653)		1,425		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/19/2024	01/16/2026	1	1,563,000	4975.22	75,962			1,574		163,743			(38,085)		1,636		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/19/2024	01/20/2026	1	2,099,000	5080.74	83,750			2,186		171,665			(41,761)		2,457		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/26/2024	01/28/2026	1	1,330,000	4519.91	143,108			5,300		274,028			(71,261)		1,842		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/26/2024	01/26/2026	1	2,866,000	5008.06	140,434			4,829		280,914			(70,121)		3,825		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/26/2024	01/26/2026	1	2,333,000	5116.54	93,087			3,201		172,969			(46,480)		3,113		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/07/2024	02/05/2026	1	1,597,171	5127	73,129			3,521		115,878			(36,615)		2,508		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/09/2024	02/09/2026	1	2,064,000	5093.84	104,232			5,592		164,352			(52,045)		3,416		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/09/2024	02/09/2026	1	2,257,000	5199.58	93,891			5,037		129,904			(46,881)		3,736		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/13/2026	1	2,001,000	5074.4	102,851			6,117		169,435			(51,567)		3,474		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/13/2026	1	2,122,000	5179.69	89,761			5,338		132,697			(45,004)		3,684		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/18/2026	1	1,832,000	5179.69	77,860			5,134		116,083			(38,771)		3,356		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/19/2026	1	1,419,000	5436.04	36,326			2,442		29,139			(18,064)		2,626		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/12/2026	1	1,484,185	5149	66,302			3,857		101,616			(33,288)		2,547		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/26/2024	02/26/2026	1	1,691,000	5122.85	86,410			6,638		128,078			(43,146)		3,341		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/29/2024	02/27/2026	1	1,794,000	5090.02	99,926			7,856		147,711			(50,031)		3,576		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	1	2,441,000	5097.51	140,846			11,089		195,866			(70,616)		4,865		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	03/02/2026	1	2,026,000	5097.51	118,116			9,748		163,423			(58,977)		4,141		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	1	1,659,000	5200.11	79,964			6,295		99,102			(40,092)		3,307		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	03/02/2026	1	1,462,000	5200.11	70,761			5,840		88,084			(35,332)		2,988		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2024	03/04/2026	1	1,821,000	5122.24	101,248			8,623		138,472			(50,624)		3,783		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/06/2026	1	3,144,000	5105.36	180,151			15,925		250,036			(90,323)		6,634		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/06/2026	1	3,205,000	5212.79	152,238			13,457		187,384			(76,328)		6,763		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/13/2026	1	3,488,000	5073.96	207,536			20,352		305,019			(104,053)		7,746		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/16/2026	1	2,109,000	5180.73	105,450			10,734		140,478			(52,653)		4,780		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/12/2026	1	1,750,676	.5144	91,353			8,845		126,998			(45,865)		3,861		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/11/2026	1	1,680,223	.5221	76,727			7,333		97,219			(38,575)		3,679		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	1	3,686,000	5161.07	214,894			23,152		257,600			(107,742)		8,574		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	1	2,805,000	5264.95	136,884			14,747		143,257			(68,630)		6,525		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	5,582,000	5177.62	329,338			38,612		377,723			(164,895)		13,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	3,197,000	5281.83	157,932			18,516		157,829			(79,074)		7,759		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/02/2026	1	1,650,000	5082.6	78,045			3,435		135,160			(38,969)		2,481		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	01/30/2026	1	1,778,222	.5046	90,172			3,612		160,340			(45,210)		2,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	1	1,460,283	.5146	73,289			6,479		105,405			(36,745)		3,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2024	05/22/2026	1	1,632,795	4719	177,263			34,811		275,235			(89,613)		5,092		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	06/01/2026	1	3,097,000	5264.93	158,257			32,870		199,868			(79,020)		9,993		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	1	1,614,000	5462.36	72,953			17,734		62,597			(36,577)		5,620		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2024	05/29/2026	1	1,689,350	4719	207,665			42,628		285,957			(104,838)		5,397		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/18/2026	1	1,694,000	5319.44	80,634			15,195		88,921			(40,262)		5,208		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/14/2024	06/12/2026	1	1,505,000	5430.09	71,187			15,928		58,967			(35,691)		5,029		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	1	2,644,000	5202.64	127,970			21,651		186,730			(63,897)		7,705		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,482,000	5224.74	137,999			25,541		166,691			(69,189)		7,547		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/22/2026	1	1,896,622	5049	112,706			17,232		188,921			(56,508)		5,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	2,335,000	5196.26	132,395			25,820		161,748			(66,379)		7,282		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/17/2026	1	1,594,262	4846	182,075			42,056		225,919			(91,413)		5,408		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/08/2026	1	1,564,000	5219.57	80,077			14,027		105,764			(40,093)		4,631		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2026	1	1,542,000	5415.82	80,492			18,601		66,275			(40,246)		5,246		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2024	05/15/2026	1	1,518,402	4716	178,465			33,122		255,801			(89,972)		4,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/02/2026	1	1,924,133	5228	90,516			11,377		118,610			(45,382)		4,830		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	1,944,000	5292.79	93,312			18,198		104,397			(46,784)		6,063		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/22/2026	1	1,628,196	5266	77,393			15,198		100,637			(39,125)		5,078		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/03/2026	1	1,463,020	5329	75,093			15,825		78,501			(37,650)		4,752		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	04/29/2026	1	2,907,000	5049.03	181,397			29,402		294,343			(90,698)		8,299		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/21/2024	06/18/2026	1	1,609,000	5443.15	75,623			17,572		64,000			(37,968)		5,474		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/27/2024	06/26/2026	1	1,855,000	5428.36	92,750			22,516		79,183			(46,439)		6,459		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/05/2024	04/02/2026	1	2,075,000	5130.02	123,463			15,540		162,450			(61,986)		5,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/19/2024	04/17/2026	1	2,360,000	5001.95	136,172			19,937		258,356			(68,273)		6,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/20/2024	06/18/2026	1	1,524,000	5437.14	73,457			17,045		61,632			(36,829)		5,185		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/12/2024	04/10/2026	1	1,437,000	5152.99	76,161			10,414		109,376			(38,185)		3,761		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	1	1,624,270	5041	89,414			13,073		164,125			(44,768)		4,397		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/19/2024	04/20/2026	1	2,381,000	4988.35	141,670			21,241		268,408			(70,738)		6,535		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/02/2026	1	1,640,000	5097.37	97,416			12,244		142,733			(48,842)		4,117		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/05/2024	05/29/2026	1	1,478,653	5196	94,137			19,324		110,328			(47,524)		4,724		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/20/2024	06/12/2026	1	1,574,374	5428	76,551			17,272		64,368			(38,700)		5,260		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2024	05/14/2026	1	1,596,268	5238	85,449			15,632		106,498			(42,783)		4,836		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/23/2024	05/15/2026	1	1,534,936	5231	80,754			15,092		101,409			(40,824)		4,667		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/12/2024	04/10/2026	1	1,479,000	5062.67	89,923			12,296		138,871			(45,085)		3,871		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/03/2024	05/01/2026	1	2,754,000	5114.5	154,499			25,608		238,337			(77,462)		7,928		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/14/2024	06/12/2026	1	1,936,000	5342.97	105,899			23,696		98,711			(53,095)		6,469		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/10/2024	05/08/2026	1	1,928,000	5165.54	107,775			18,905		149,021			(54,036)		5,709		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/01/2024	04/30/2026	1	2,162,005	5091	114,448			18,734		198,701			(57,303)		6,198		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/05/2024	04/02/2026	1	2,799,000	5223.89	141,909			17,861		170,283			(71,247)		7,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/05/2024	04/02/2026	1	1,540,803	5185	84,035			10,577		105,129			(42,191)		3,868		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/24/2024	05/27/2026	1	1,571,000	5212.74	86,876			17,423		105,658			(43,260)		4,985		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/12/2026	1	1,684,480	4799	202,274			45,260		255,589			(101,415)		5,628		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/10/2026	1	1,537,336	5274	93,879			20,775		97,930			(47,133)		5,105		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/10/2024	05/08/2026	1	2,602,000	5256.82	124,636			21,863		159,661			(62,489)		7,704		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/28/2024	06/29/2026	1	2,169,000	5372.66	115,608			28,465		109,402			(57,725)		7,616		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/06/2024	06/05/2026	1	1,593,000	5340.45	79,650			17,029		82,529			(39,880)		5,207		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/12/2024	04/10/2026	1	1,622,314	5144	86,393			11,813		125,137			(43,315)		4,246		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/05/2024	04/07/2026	1	1,767,000	5130.02	105,490			13,911		139,658			(52,601)		4,555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	05/01/2026	1	1,600,000	5110.01	83,840			13,877		144,188			(41,978)		4,606		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/22/2026	1	1,572,807	4854	178,686			42,627		220,856			(89,959)		5,414		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/12/2026	1	1,971,000	5382.48	101,112			22,593		92,462			(50,626)		6,586		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/26/2024	04/24/2026	1	1,379,000	5040.54	84,946			13,258		139,162			(42,590)		3,853		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/25/2024	04/24/2026	1	2,066,000	5050.01	118,382			18,451		205,858			(59,272)		5,773		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/12/2024	04/13/2026	1	2,113,000	5099.72	123,188			17,284		183,651			(61,510)		5,612		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/17/2024	05/15/2026	1	2,706,000	5321.8	127,723			23,639		139,759			(64,037)		8,228		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/23/2024	05/21/2026	1	1,446,134	5308	67,362			13,044		79,011			(33,774)		4,494		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/10/2024	05/07/2026	1	1,528,000	5185.7	81,290			14,167		109,496			(40,813)		4,507		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/17/2024	05/19/2026	1	1,702,000	4734.7	194,709			36,909		278,525			(97,088)		5,252		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/27/2024	06/25/2026	1	2,788,404	5404	145,084			35,069		127,288			(72,741)		9,681		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/07/2024	06/05/2026	1	3,190,000	5327.38	160,457			34,352		171,915			(80,449)		10,427		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/07/2024	06/05/2026	1	1,473,000	4765.1	170,426			36,486		233,113			(85,447)		4,815		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/26/2024	04/28/2026	1	1,800,000	5123.39	96,660			15,535		153,068			(48,198)		5,117		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/21/2024	06/18/2026	1	1,494,000	5360.6	81,124			18,850		75,200			(40,729)		5,083		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	07/13/2026	1	1,615,543	4971	171,171			45,630		190,053			(86,057)		5,889		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2024	07/06/2026	1	1,638,815	4936	181,647			46,860		203,428			(91,450)		5,865		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,959,681	5523	71,732			22,292		73,886			(35,965)		7,710		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2024	06/26/2026	1	1,936,423	4853	225,303			54,998		273,499			(113,585)		6,742		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/02/2024	07/31/2026	1	1,647,717	5525	57,960			16,892		63,996			(29,060)		6,279		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/17/2026	1	1,788,000	4923.31	180,588			56,636		235,436			(90,170)		7,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/30/2024	08/28/2026	1	2,608,000	5673.52	80,587			26,639		68,519			(40,404)		10,574		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/26/2024	07/24/2026	1	1,602,000	5560.48	57,512			16,205		54,076			(28,835)		6,003		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/05/2024	09/04/2026	1	1,737,982	4952	168,757			57,261		219,660			(84,494)		7,149		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/09/2024	08/07/2026	1	1,508,448	5352	68,829			20,725		89,395			(34,509)		5,842		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/01/2024	07/30/2026	1	1,819,325	5448	82,067			23,804		82,062			(41,146)		6,916		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/26/2024	07/24/2026	1	1,679,000	5385.19	83,446			23,512		87,716			(41,838)		6,291		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/14/2024	08/12/2026	1	1,875,403	5403	87,300			26,815		99,006			(43,770)		7,346		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/28/2026	1	1,889,546	4857	211,258			60,861		271,234			(106,211)		7,149		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	1,646,000	5463.71	86,909			21,877		63,228			(43,634)		5,827		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,832,000	5552.78	60,639			20,604		72,862			(30,403)		7,535		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,889,287	.4869	206,164			64,070		270,572			(103,365)		7,433		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,571,000	5526.42	57,813			17,967		58,491			(28,986)		6,181		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	1,542,000	5475.59	55,204			16,622		70,632			(27,678)		5,972		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	2,093,000	5542.61	97,325			24,499		61,681			(48,863)		7,410		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,585,000	5535.85	55,000			16,029		59,640			(27,575)		6,040		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/18/2026	1	1,565,357	.5033	152,608			55,032		176,852			(77,043)		6,618		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	2,304,000	5813.12	61,056			22,517		42,388			(30,612)		9,871		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,775,246	.5571	67,354			22,265		64,470			(33,770)		7,198		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/31/2026	1	1,651,000	5448.55	74,460			21,670		74,354			(37,281)		6,291		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/11/2026	1	1,588,238	.5575	63,876			22,539		59,134			(32,336)		6,625		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	1,625,446	.5449	86,737			21,834		66,708			(43,547)		5,755		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/21/2026	1	1,622,000	5552.98	65,042			20,842		61,016			(32,610)		6,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/18/2026	1	1,535,295	.5763	47,754			17,221		30,534			(24,108)		6,491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,782,000	5666.73	49,183			15,285		42,135			(24,659)		7,011		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	1	1,469,923	.5671	49,643			17,828		42,046			(24,890)		6,215		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	1	1,760,000	5650.82	61,600			22,122		53,136			(30,885)		7,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/21/2026	1	3,098,000	5702.12	91,701			29,385		72,293			(45,976)		12,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,590,000	5401.84	71,232			20,760		81,047			(35,714)		6,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2026	1	1,490,000	5575.72	68,242			18,279		45,159			(34,121)		5,459		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	2,111,000	5398.16	88,029			26,506		111,191			(44,135)		8,176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,717,000	5527.09	71,084			23,498		70,849			(35,640)		6,961		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,567,000	5519.63	66,441			18,079		58,743			(33,312)		5,771		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	2,049,000	5662.83	64,953			22,698		55,022			(32,566)		8,546		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/04/2026	1	1,470,146	5464	65,822			22,458		69,822			(33,230)		6,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,775,333	5533	72,662			19,771		63,233			(36,431)		6,538		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2026	1	1,509,838	5568	54,705			17,454		54,040			(27,428)		6,019		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	1,633,000	5760.46	42,458			14,837		31,703			(21,287)		6,811		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	1,482,000	5594.39	62,837			15,818		39,876			(31,548)		5,247		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/14/2026	1	1,900,812	5002	193,139			68,576		222,998			(97,235)		7,975		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,036,000	5458.23	88,770			25,012		93,894			(44,507)		7,629		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,556,000	5414.47	79,512			21,635		73,647			(39,865)		5,730		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/10/2026	1	1,505,010	5503	77,943			20,483		56,995			(39,240)		5,444		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	1	2,323,000	5548.98	108,484			28,470		75,995			(54,391)		8,402		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,686,000	5660.6	44,342			15,066		48,281			(22,232)		6,935		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2026	1	1,651,435	5527	77,071			20,119		57,800			(38,641)		5,957		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,678,601	5588	77,143			30,729		63,094			(38,837)		7,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,511,647	5195	156,314			72,860		139,266			(78,696)		7,273		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/23/2026	1	1,455,000	5100.32	157,722			70,725		156,359			(78,753)		6,886		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/15/2026	1	1,754,000	5615.49	74,545			29,388		61,404			(37,273)		7,790		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,602,000	5745.88	49,342			18,673		36,247			(24,739)		6,953		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	1,451,000	5160.16	156,708			71,780		141,702			(78,247)		6,940		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2024	12/17/2026	1	1,815,340	5596	84,843			40,846		78,247			(42,479)		8,901		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/12/2026	1	1,738,476	5572	92,087			40,066		73,253			(46,170)		8,088		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/13/2026	1	1,487,971	5845	46,393			20,333		29,744			(23,421)		6,933		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/30/2026	1	2,191,078	5615	85,659			32,270		72,401			(43,065)		9,475		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2026	1	2,052,683	5450	130,427			55,256		114,166			(65,303)		9,443		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/04/2026	1	1,646,590	5715	73,469			31,283		49,244			(36,937)		7,563		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	1,687,000	5780.97	51,960			21,171		39,564			(26,051)		7,596		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	1,585,000	5887.2	50,720			21,677		28,120			(25,430)		7,304		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2024	12/04/2026	1	1,497,201	5636	86,110			40,027		56,453			(43,114)		7,204		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/18/2026	1	1,727,000	5657.63	76,679			37,174		65,670			(38,445)		8,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/08/2026	1	2,253,000	5867.34	89,444			41,896		45,798			(44,600)		10,904		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2026	1	2,044,000	5607.67	94,842			45,916		93,019			(47,486)		10,036		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,507,000	5800.42	49,731			21,706		34,802			(24,934)		7,022		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/09/2026	1	1,642,000	5119.3	176,351			75,787		167,850			(88,055)		7,603		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	1,665,000	5708.02	74,259			31,737		50,433			(37,232)		7,672		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/09/2024	10/02/2026	1	1,727,181	5021	181,144			68,840		201,917			(91,449)		7,496		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2026	1	1,471,832	5164	128,686			61,861		145,754			(64,520)		7,206		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	1,516,245	5734	51,245			20,880		40,028			(25,693)		6,827		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,703,000	5650.01	78,508			38,984		70,350			(39,200)		8,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2026	1	1,505,000	5778.33	56,588			25,211		37,835			(28,333)		7,090		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/07/2026	1	1,979,000	5607.38	120,323			56,272		80,052			(60,079)		9,564		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,957,423	5071	197,516			78,679		213,101			(99,439)		8,709		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	10/30/2026	1	2,253,780	4964	278,915			116,827		288,954			(140,808)		10,267		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,576,000	5804.83	46,334			18,008		30,373			(23,231)		6,926		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/11/2026	1	1,498,036	5166	161,199			76,804		147,002			(81,268)		7,282		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	1,551,184	5861	43,262			16,861		24,727			(21,841)		6,817		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	3,026,000	5530.78	167,943			81,777		154,728			(83,857)		14,921		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/11/2026	1	1,583,000	5679.3	80,733			38,306		54,929			(40,422)		7,695		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,673,012	5591	73,793			28,680		61,601			(36,998)		7,353		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,711,420	5827	68,726			32,034		38,744			(34,600)		8,235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/27/2026	1	2,659,000	5890.32	94,660			43,146		48,618			(47,460)		12,661		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,953,873	5680	65,133			27,169		60,868			(32,656)		8,901		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	11/27/2026	1	1,589,510	5144	180,308			82,526		159,102			(91,027)		7,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,666,571	.5654	61,030			23,097		49,899			(30,599)		7,233		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/25/2026	1	1,630,117	.5047	157,017			58,471		181,016			(79,488)		6,984		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/20/2026	1	1,901,000	5819.47	67,866			30,277		42,300			(34,026)		8,955		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,473,000	5043.84	159,526			69,627		172,526			(79,982)		6,864		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,983,000	5790.88	83,286			39,572		51,390			(41,757)		9,640		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/22/2026	1	1,801,000	5635.59	77,263			31,202		64,179			(38,631)		8,096		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/10/2026	1	1,509,790	5592	87,758			41,633		64,351			(44,060)		7,329		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2026	1	1,588,000	5522.55	95,121			46,904		82,954			(47,691)		7,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/16/2026	1	1,534,000	5808.84	48,474			19,283		30,045			(24,304)		6,825		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,643,265	.5842	47,110			18,766		28,897			(23,717)		7,311		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,635,427	.5537	70,988			29,611		73,994			(35,592)		7,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/25/2026	1	1,705,080	.5582	98,082			44,497		72,559			(49,176)		8,094		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	2,050,978	.5039	217,517			84,774		234,299			(109,812)		9,014		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/26/2026	1	2,657,000	5587.43	118,502			48,574		108,620			(59,170)		12,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,551,191	.5843	59,247			28,151		34,666			(29,705)		7,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,495,000	5580.13	62,940			23,820		55,363			(31,556)		6,488		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/23/2026	1	2,254,590	.5033	233,023			95,342		263,625			(117,639)		10,152		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	2,192,000	5687.5	72,336			30,173		67,270			(36,267)		9,986		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	1,854,000	5074.11	199,490			97,138		213,721			(99,609)		9,142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,615,000	5699.54	64,277			28,055		49,698			(32,227)		7,525		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/12/2026	1	2,270,000	5655.93	88,984			34,809		69,716			(44,431)		10,029		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,875,000	5076.38	203,438			101,019		216,885			(101,580)		9,336		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/05/2027	1	1,934,105	5458	88,745			52,681		131,453			(36,087)		10,484		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,664,007	5027	152,429			94,451		221,286			(58,288)		9,228		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,804,000	4987.16	180,580			108,795		247,309			(72,133)		9,892		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,672,585	5357	97,201			58,401		133,201			(38,987)		9,140		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/04/2027	1	1,737,199	5458	98,585			57,903		117,777			(40,705)		9,406		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,759,000	5415.44	95,690			58,418		134,287			(37,461)		9,689		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2027	1	1,440,589	5072	140,344			71,922		165,086			(68,626)		7,262		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,837,000	5097.87	301,573			158,086		323,213			(144,159)		14,474		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/25/2027	1	1,627,840	5435	78,974			48,935		120,703			(30,199)		9,027		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	2,280,429	5411	140,689			72,288		154,777			(68,605)		11,526		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/27/2027	1	1,947,938	5126	208,263			112,164		214,171			(96,121)		10,093		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2025	02/24/2027	1	1,958,519	5127	199,862			115,348		220,241			(84,557)		10,505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,419,000	5490.41	146,833			76,971		141,855			(70,190)		12,341		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	12/31/2026	1	1,460,000	5076.26	155,198			78,136		169,453			(77,279)		7,300		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2027	1	1,507,000	5434.16	76,706			46,466		111,722			(30,262)		8,292		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2027	1	1,427,000	5137.25	147,266			84,557		157,771			(62,970)		7,645		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	1	2,710,000	5549.35		162,329		89,685		152,729			(72,914)		14,203		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	2,247,000	5374.03		146,280		75,160		164,631			(71,331)		11,357		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/06/2025	01/29/2027	1	2,596,951	5132		287,282		157,245		283,669			(130,510)		13,491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,993,000	5588.01		120,776		67,989		100,197			(53,088)		10,536		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2027	1	2,741,000	5037.27		274,374		162,815		355,639			(112,074)		14,927		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	02/26/2027	1	1,673,579	5118		154,710		90,337		191,017			(64,409)		8,998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B3F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2027	1	1,957,000	5417.58		112,528		66,775		143,845			(45,964)		10,658		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/04/2027	1	1,535,145	5543		97,399		53,677		88,217			(43,883)		8,035		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B3L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,490,000	5376.14		80,907		50,133		116,634			(30,938)		8,263		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/29/2027	1	2,297,000	5520.22		141,495		76,806		135,213			(64,917)		11,933		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,460,914	5415		169,530		88,868		168,513			(81,039)		12,555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2025	02/10/2027	1	1,811,534	5146		190,316		106,168		195,593			(84,178)		9,553		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,682,972	5387		96,103		58,670		134,845			(37,623)		9,270		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/28/2027	1	1,524,667	5496		97,900		52,788		89,809			(45,123)		7,910		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	1	1,858,000	5128.79		199,549		110,248		204,822			(89,633)		9,737		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,443,000	5174.08		154,545		86,999		149,394			(67,932)		7,628		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2025	01/22/2027	1	1,479,537	5471		100,448		53,480		90,851			(47,124)		7,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/26/2027	1	1,851,985	5502		119,903		64,410		111,916			(55,504)		9,584		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B52	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/18/2027	1	1,764,564	5581		95,490		54,547		91,329			(41,112)		9,396		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	1,463,000	5129.83		158,297		84,701		159,309			(73,843)		7,561		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	2,562,000	5537.96		148,852		85,117		145,173			(63,998)		13,659		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/04/2027	1	1,905,000	5462.06		117,348		59,400		115,371			(58,112)		9,577		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/03/2027	1	1,939,699	5078		191,626		112,442		236,339			(79,230)		10,490		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	2,114,000	5488.92		139,524		74,656		130,823			(65,086)		10,926		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/14/2025	01/13/2027	1	1,874,851	5000		203,089		105,316		247,599			(97,783)		9,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	02/25/2027	1	1,531,390	5535		75,048		43,778		88,585			(31,287)		8,223		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	1,530,000	5524.39		88,128		51,246		89,969			(37,043)		8,226		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,866,000	5011.98		185,854		113,762		247,940			(72,460)		10,313		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,650,000	5386.13		90,750		54,525		124,467			(36,400)		9,017		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/10/2027	1	1,760,051	5553		104,703		58,409		99,976			(46,311)		9,281		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2027	1	1,631,000	5168.5		82,366		52,673		188,612			(29,869)		9,195		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2025	04/15/2027	1	2,030,316	5223		99,491		64,807		215,693			(34,725)		11,520		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2025	05/07/2027	1	1,836,266	4897		187,489		127,680		294,852			(59,903)		10,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2025	06/10/2027	1	1,704,098	5566		65,572		47,680		108,534			(17,933)		10,228		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/07/2027	1	2,027,119	4792		191,369		122,190		374,639			(69,589)		11,403		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2027	1	1,421,000	5221.14		64,798		41,438		152,550			(23,498)		8,011		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,659,000	5301.03		78,139		51,481		156,218			(26,833)		9,493		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,564,000	4821.37		148,893		96,524		280,481			(52,695)		8,883		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/05/2027	1	1,951,650	4904		187,235		126,113		312,772			(61,211)		11,306		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	05/28/2027	1	1,505,904	5561		54,279		38,385		96,038			(16,030)		8,926		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/18/2027	1	1,748,208	4952		159,443		110,401		263,570			(49,127)		10,261		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	06/17/2027	1	1,891,030	4990		191,808		141,332		281,362			(50,601)		11,426		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/07/2027	1	1,522,124	5438		58,540		39,646		117,108			(19,032)		8,836		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/10/2025	06/04/2027	1	1,720,501	4973		171,574		123,334		259,588			(48,344)		10,268		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/16/2025	05/12/2027	1	1,697,853	4921		174,722		120,030		270,073			(55,112)		9,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,428,000	4885.74		134,518		88,626		237,262			(46,194)		8,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,391,000	5202.26		70,385		45,629		152,416			(24,910)		7,901		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,486,051	5255		76,959		50,703		151,180			(26,428)		8,503		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/23/2025	05/24/2027	1	1,652,000	4909.64		162,887		113,976		268,778			(49,468)		9,754		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/28/2025	05/21/2027	1	1,736,451	4919		175,610		123,000		278,850			(52,707)		10,223		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	04/28/2027	1	1,510,453	5327		71,545		47,962		136,932			(23,617)		8,688		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/12/2027	1	1,533,000	4785.65		147,628		94,628		286,293			(53,316)		8,670		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/23/2025	05/24/2027	1	1,509,000	5380.97		69,112		48,360		131,585			(20,989)		8,910		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2025	05/12/2027	1	1,511,107	5482		62,920		43,225		108,310			(19,847)		8,817		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2027	1	2,060,000	5202.6		96,820		60,981		225,828			(36,042)		11,525		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/21/2027	1	1,767,116	5511		69,620		48,696		122,625			(20,963)		10,403		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/02/2025	05/28/2027	1	1,531,945	4958		149,405		105,802		234,845			(43,688)		9,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,519,000	5279.4		66,380		43,033		148,739			(23,493)		8,628		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/03/2027	1	1,500,006	5610		47,248		33,851		91,588			(13,518)		8,943		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	1,517,000	4959.88		150,183		107,834		230,687			(42,733)		9,079		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	04/30/2027	1	2,185,000	5456.96		85,871		57,405		161,552			(28,663)		12,593		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J67	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	06/17/2027	1	1,551,547	5567		62,471		46,031		101,583			(16,480)		9,375		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2025	05/20/2027	1	1,537,897	5577		47,608		33,005		99,552			(14,628)		9,045		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	1,546,000	5574.91		53,182		38,186		101,855			(15,133)		9,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/16/2025	05/14/2027	1	1,581,000	5488.47		64,505		44,369		113,194			(20,291)		9,243		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/10/2027	1	1,722,000	5504.51		58,031		39,433		119,574			(18,735)		10,027		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	1	2,260,000	5515.21		88,818		62,811		155,282			(26,231)		13,396		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/04/2027	1	1,505,972	5441		68,060		49,265		116,912			(18,974)		8,988		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/14/2027	1	1,386,000	4977.96		135,551		98,633		206,504			(37,272)		8,351		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2025	06/25/2027	1	2,135,966	5062		213,034		160,221		283,433			(53,627)		13,002		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	1,441,000	5786.16		52,452		42,726		67,403			(9,889)		9,191		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	1	1,557,827	5825		69,784		60,145		70,417			(9,873)		10,193		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/30/2027	1	1,462,240	5741		48,470		38,495		75,894			(10,120)		9,184		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	1,361,000	5332.15		126,437		108,973		130,054			(17,889)		8,905		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/02/2027	1	1,731,000	5640.94		71,144		53,751		93,437			(17,664)		10,605		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2025	07/09/2027	1	1,968,359	5086		188,368		144,738		254,248			(43,770)		12,136		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/24/2027	1	1,615,132	5210		155,419		128,622		181,277			(26,936)		10,363		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/04/2027	1	1,498,845	5151		153,404		123,747		180,479			(29,787)		9,455		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/21/2027	1	1,772,303	5108		176,679		137,741		224,619			(39,073)		11,045		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	1,894,000	5095.7		183,718		138,804		240,631			(45,614)		11,604		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2027	1	1,746,000	5137.74		170,235		133,756		212,903			(36,977)		10,938		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	1	1,522,980	5698		53,982		40,599		72,381			(13,589)		9,271		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/09/2027	1	1,531,000	5607.57		65,221		49,906		93,066			(15,499)		9,439		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2025	08/17/2027	1	1,488,892	5188		138,977		113,674		171,884			(25,425)		9,497		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/16/2027	1	1,658,058	5086		170,061		132,322		215,941			(37,870)		10,287		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/03/2027	1	1,459,414	5250		140,243		118,652		155,919			(21,725)		9,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	1	1,530,000	5897.36		60,129		51,870		63,538			(8,461)		10,042		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	1	2,274,291	5963		78,149		67,355		80,105			(11,057)		14,880		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	1	1,612,000	5928.98		55,614		47,429		63,151			(8,369)		10,513		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/27/2027	1	1,516,728	5840		51,930		43,311		68,378			(8,845)		9,756		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,453,806	5628		66,394		52,088		86,824			(14,501)		9,076		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1	1,465,000	5818.64		52,447		43,802		69,187			(8,872)		9,462		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/16/2027	1	1,509,562	5667		59,367		46,001		84,129			(13,537)		9,366		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/20/2027	1	1,812,000	5664.65		71,936		55,830		101,702			(16,313)		11,282		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/22/2027	1	1,490,186	5969		49,450		42,843		53,421			(6,657)		9,789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	09/04/2025	08/27/2027	1	1,471,353	5218		144,232		121,131		168,126			(23,572)		9,464		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/11/2027	1	1,745,815	5807		62,587		50,604		81,593			(12,036)		11,079		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,852,758	5733		69,164		54,261		96,970			(15,106)		11,566		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/25/2027	1	1,493,457	5803		56,057		46,405		71,727			(9,702)		9,590		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2027	1	1,526,000	5814.49		53,715		44,219		70,852			(9,666)		9,758		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	1	1,722,000	6006.67		54,760		47,238		57,375			(7,705)		11,303		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/06/2027	1	1,595,885	5806		57,040		46,043		74,464			(11,045)		10,085		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	1	1,533,701	5593		66,248		49,824		90,107			(16,677)		9,336		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2027	1	1,440,000	5109.14		137,376		109,259		183,919			(28,526)		9,076		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/22/2027	1	1,587,278	6333		31,041		28,490		28,613			(2,666)		10,672		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/13/2027	1	1,760,446	5915		66,149		59,552		74,004			(6,834)		11,755		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	1	1,860,000	5941.72		84,444		83,516		84,747			(1,041)		13,071		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/12/2027	1	1,565,502	6089		41,753		39,378		49,814			(2,425)		10,692		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2027	1	1,598,000	5811.58		65,358		58,346		82,161			(7,322)		10,662		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/01/2027	1	1,722,016	5944		68,450		60,908		63,725			(7,869)		11,392		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	09/24/2027	1	1,787,252	5931		70,792		61,955		70,455			(8,910)		11,759		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/05/2027	1	1,607,025	6044		60,446		56,344		55,883			(4,174)		10,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/10/2027	1	1,595,382	6083		45,185		44,370		54,780			(875)		11,118		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/22/2027	1	1,512,051	5990		59,998		55,068		56,054			(5,152)		10,166		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/15/2027	1	2,361,475	5908		95,279		93,573		112,077			(1,832)		16,514		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/09/2027	1	1,804,811	5899		88,469		82,498		82,328			(6,076)		12,299		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/29/2027	1	1,310,000	5448.3		121,044		116,049		112,722			(5,464)		9,058		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/20/2027	1	1,500,209	5941		59,201		53,797		60,994			(5,619)		10,071		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2027	1	1,593,000	6353.33		25,488		23,002		26,758			(2,514)		10,694		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/01/2025	11/26/2027	1	1,436,252	6175		40,152		38,541		43,292			(1,661)		9,909		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/18/2027	1	1,778,673	5951		61,030		57,907		75,189			(3,358)		12,201		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/19/2027	1	1,510,942	6053		48,214		43,806		49,602			(4,582)		10,136		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/01/2025	12/01/2027	1	1,537,000	5913.13		69,934		67,148		67,308			(2,874)		10,643		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/08/2027	1	1,457,486	5955		60,924		59,574		59,974			(1,594)		10,142		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/06/2027	1	1,847,515	5983		68,735		61,214		67,450			(7,847)		12,270		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2025	11/11/2027	1	1,530,249	6124		42,737		40,081		43,702			(2,818)		10,443		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2027	1	1,674,000	5924.54		73,991		73,076		77,873			(1,213)		11,756		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1135$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/17/2027	1	1,573,559	5875		76,241		75,293		79,331			(1,257)		11,020		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/24/2027	1	2,582,628	5943		113,795		108,916		106,430			(5,471)		17,793		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/15/2027	1	1,490,753	5343		145,789		132,387		143,886			(13,933)		9,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/01/2027	1	1,557,000	6056.64		56,052		51,580		51,494			(4,677)		10,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/01/2027	1	1,727,931	6332		30,352		27,008		29,264			(3,489)		11,431		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/03/2027	1	1,728,900	5996		70,036		67,811		67,717			(2,501)		11,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2027	1	1,488,000	5991.6		59,966		55,925		56,540			(4,189)		10,148		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/27/2027	1	1,498,215	6052		53,587		49,282		49,358			(4,502)		10,111		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2025	10/29/2027	1	1,475,285	6401		20,928		19,412		20,772			(1,594)		9,972		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2027	1	1,420,046	5399		128,244		120,450		129,521			(8,279)		9,698		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/26/2027	1	1,749,229	5432		159,586		146,545		154,700			(13,629)		11,797		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	1	1,843,779	5375		172,690		153,847		168,455			(19,662)		12,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2024	01/02/2026	8	15,850,322	271.7	451,635			622		1,370,100			(226,132)		5,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/02/2026	7	12,068,666	271.22	351,080			485		1,066,144			(176,397)		4,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/02/2026	7	9,568,545	270.57	287,502			399		871,003			(145,019)		3,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2026	1	3,496,020	270.54	103,133			708		318,277			(51,425)		2,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2024	01/05/2026	8	9,968,335	270.54	299,580			1,653		907,637			(150,280)		5,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2024	01/07/2026	3	3,965,874	270.54	119,646			987		361,004			(59,815)		2,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2024	01/08/2026	9	9,291,386	270.84	280,779			2,708		833,695			(140,735)		6,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/09/2024	01/09/2026	9	12,124,528	270.79	372,622			4,106		1,090,331			(186,604)		9,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2024	01/09/2026	6	10,128,089	271.52	310,591			3,428		880,535			(155,638)		7,952		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/09/2026	6	9,228,831	271.93	285,515			3,160		787,587			(143,287)		7,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2024	01/12/2026	3	9,979,965	273.49	285,779			4,334		788,936			(143,193)		9,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	01/14/2026	2	3,406,817	273.49	100,421			1,793		269,233			(50,016)		3,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/13/2026	2	3,966,819	273.49	117,215			1,935		313,537			(58,453)		3,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/15/2026	2	2,451,084	273.49	72,234			1,387		193,518			(35,929)		2,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2024	01/16/2026	8	16,180,452	272.72	456,698			9,437		1,327,245			(228,868)		16,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/16/2026	6	16,486,175	271.5	497,574			10,296		1,433,306			(249,453)		17,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/16/2026	6	10,677,497	271.7	323,918			6,713		918,690			(162,486)		11,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/20/2026	1	2,871,595	272.5	84,425			2,203		237,882			(42,097)		3,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/21/2026	1	2,128,902	272.5	62,590			1,717		176,332			(31,167)		2,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2024	01/16/2026	4	5,632,810	272.5	169,494			3,515		467,116			(85,170)		5,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/22/2026	7	18,506,534	273.48	537,584			15,520		1,459,053			(268,982)		22,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/23/2026	6	10,209,325	273.4	292,736			8,855		807,965			(146,420)		12,814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/23/2026	7	11,338,088	272.71	336,846			10,209		928,903			(168,702)		14,231		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2024	01/23/2026	4	9,366,853	273.02	273,398			8,305		755,342			(137,071)		11,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	01/26/2026	6	12,159,786	272.68	372,374			12,846		996,519			(186,873)		16,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/28/2026	2	6,194,518	272.68	183,033			6,787		507,503			(91,270)		8,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/27/2026	1	3,506,398	272.68	103,088			3,682		287,314			(51,403)		4,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/01/2024	01/29/2026	7	11,492,980	273.64	340,441			13,117		896,911			(170,507)		16,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2024	01/30/2026	5	15,234,405	273.57	453,175			18,054		1,193,461			(226,554)		21,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	01/30/2026	7	10,256,388	273.8	304,740			12,183		794,253			(152,676)		14,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/01/2024	01/30/2026	8	10,355,237	273.92	307,032			12,305		796,730			(154,089)		14,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	02/04/2026	1	2,353,291	274.24	69,187			3,227		177,974			(34,452)		3,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	02/03/2026	2	4,075,323	274.24	119,298			5,409		308,257			(59,519)		6,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/29/2024	02/02/2026	7	12,874,580	274.24	372,411			16,419		973,988			(186,509)		19,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2024	02/05/2026	6	17,499,338	273.57	515,464			24,791		1,368,236			(257,774)		27,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/06/2026	8	9,853,987	273.51	294,767			14,578		772,945			(147,370)		15,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2024	02/06/2026	8	12,252,872	273.92	369,911			18,378		940,433			(185,552)		19,506		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2024	02/06/2026	6	8,856,007	274.44	262,605			13,062		663,108			(131,732)		14,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/09/2026	6	7,768,153	274.62	227,019	1,891		12,391		576,121			(115,303)		12,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	02/11/2026	2	4,630,676	274.62	136,152			7,658		343,025			(67,801)		7,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	02/10/2026	1	4,021,796	274.62	118,241			6,497		297,970			(58,959)		6,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	02/12/2026	9	13,447,111	274.78	398,453			23,013		987,885			(199,431)		23,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2024	02/13/2026	4	7,725,277	274.88	226,458			13,370		563,765			(113,174)		13,411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	02/13/2026	5	9,685,535	274.88	293,382			17,387		706,818			(146,873)		16,814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2024	02/13/2026	3	8,646,130	276.13	254,887			15,154		589,464			(127,757)		15,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/18/2026	1	2,542,952	276.37	74,508			4,913		170,858			(37,102)		4,659		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/17/2026	1	4,168,819	276.37	122,146			7,897		280,098			(60,906)		7,559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/19/2026	6	12,230,070	276.37	353,868			23,818		821,724			(176,700)		22,633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2024	02/13/2026	2	15,177,797	276.37	438,410			26,094		1,021,112			(220,461)		26,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2026	7	12,939,985	276	381,723			26,248		887,538			(191,014)		24,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2024	02/20/2026	8	9,775,133	275.57	311,203			21,461		686,964			(155,965)		18,270		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/20/2026	4	7,617,386	278.11	224,966			15,530		463,240			(112,794)		14,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/23/2026	5	9,592,307	278.59	278,797			20,340		566,075			(139,472)		18,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/24/2026	1	2,971,959	278.59	86,781			6,437		175,161			(43,272)		5,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/25/2026	2	2,762,489	278.59	80,622			6,083		162,815			(40,153)		5,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2024	02/26/2026	7	15,935,841	278.36	469,698			36,153		953,178			(234,956)		31,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2024	02/27/2026	6	8,762,886	278.49	260,207			20,438		519,757			(130,461)		17,466		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	02/27/2026	7	6,796,275	278.35	208,693			16,518		406,591			(105,233)		13,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/27/2026	5	9,110,188	279	283,106			22,297		524,405			(142,035)		18,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/03/2026	1	3,656,061	280.52	107,123			8,976		191,120			(53,415)		7,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	03/02/2026	3	4,427,086	280.52	129,989			10,730		231,426			(64,925)		9,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	02/27/2026	6	11,386,605	280.52	336,126			26,508		593,953			(169,001)		22,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	03/04/2026	6	12,295,256	281.2	355,169			30,297		613,119			(177,859)		25,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2024	03/05/2026	6	7,289,900	280.8	217,793			18,887		373,789			(109,090)		15,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/06/2026	5	8,110,507	281.48	237,838			20,964		396,598			(119,049)		17,113		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2024	03/06/2026	7	10,806,117	281.64	310,139	2,670		27,929		522,877			(157,915)		22,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/06/2026	3	8,592,756	281.64	243,642			21,553		415,779			(122,377)		18,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/09/2026	2	5,781,034	281.64	168,794			15,558		280,448			(84,301)		12,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/10/2026	1	4,960,233	281.64	145,335			13,575		240,630			(72,469)		10,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2024	03/11/2026	5	11,388,863	280.16	333,909			31,684		609,296			(167,140)		24,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2024	03/12/2026	10	8,918,204	280.21	261,487			25,264		475,334			(131,320)		19,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2024	03/13/2026	3	8,461,938	280.36	242,066			23,660		446,681			(121,128)		18,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/13/2026	5	10,438,718	279.73	302,751			29,672		572,694			(151,732)		23,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2024	03/13/2026	5	10,845,496	278.91	330,947			32,556		627,283			(166,674)		24,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/16/2026	1	5,656,198	278.91	165,161			16,811		327,144			(82,468)		12,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/17/2026	2	4,040,951	278.91	118,296			12,188		233,415			(58,994)		9,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	03/18/2026	7	11,935,021	280.45	357,221			37,446		626,435			(179,339)		27,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2024	03/19/2026	5	9,500,446	281.17	283,026			29,976		476,084			(141,669)		21,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	5	7,252,109	281.5	218,347			23,430		355,439			(109,263)		16,869		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/20/2026	7	11,036,907	283.82	316,223			34,109		458,974			(158,775)		25,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	03/20/2026	7	12,845,639	282.97	374,773			40,486		568,557			(188,618)		29,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	03/24/2026	2	4,658,087	282.97	134,431			15,309		206,170			(67,776)		11,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/23/2026	1	5,707,078	282.97	167,217			18,631		252,599			(83,494)		13,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	03/25/2026	5	16,025,139	282.93	469,724			53,622		712,295			(235,147)		38,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	03/26/2026	4	10,437,391	282.81	315,045			36,400		467,682			(157,695)		25,184		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2024	03/27/2026	4	7,542,484	283.97	222,842			26,088		311,303			(111,591)		18,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/31/2026	1	3,528,714	284.42	103,391			12,623		141,184			(51,484)		8,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/27/2026	4	29,439,743	284.42	857,628			100,657		1,175,657			(430,256)		71,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/30/2026	1	5,038,628	284.42	147,128			17,785		201,596			(73,363)		12,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/02/2026	4	10,872,633	284.46	321,774			40,263		433,927			(161,028)		27,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	04/02/2026	4	10,894,248	284.95	318,631			40,125		418,448			(160,161)		27,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/02/2026	3	8,235,335	285	240,151			30,203		314,873			(120,486)		20,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/02/2026	8	7,461,092	285.02	216,922			27,292		285,089			(109,022)		18,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2024	04/10/2026	4	6,468,882	285.08	187,825			25,587		247,336			(93,980)		16,930		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/09/2026	5	8,961,745	286.07	255,159			34,376		317,178			(127,672)		23,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/16/2026	3	9,166,066	283.55	258,344			37,295		392,062			(129,265)		24,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/27/2026	3	7,165,795	282.26	207,122			33,051		335,707			(103,438)		20,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2024	04/29/2026	4	11,628,407	282.56	304,506			49,420		534,595			(152,449)		33,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2024	05/15/2026	4	14,458,458	285.27	426,228			78,825		553,347			(213,563)		43,966		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2024	04/15/2026	5	9,225,557	284.39	257,562			37,015		371,770			(129,550)		24,741		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/10/2026	3	11,139,886	284.87	320,060			43,785		431,361			(160,679)		29,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/22/2024	04/22/2026	6	10,707,911	280.62	317,961			48,598		557,067			(159,354)		29,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2024	04/17/2026	5	9,773,485	282.76	277,763			40,632		442,477			(139,156)		26,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2024	05/13/2026	5	12,516,276	283.08	375,402			68,144		560,050			(187,907)		37,777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2024	05/01/2026	5	12,717,358	280.2	378,505			62,862		680,374			(190,325)		36,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2024	05/14/2026	4	8,402,699	283.81	247,394			45,222		355,621			(123,739)		25,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/08/2026	4	8,007,626	281.92	237,951			41,607		384,952			(119,087)		23,710		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/01/2026	5	10,507,649	279.61	308,508			51,090		582,375			(154,560)		30,250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/15/2026	3	14,517,125	286.13	425,641			78,799		525,190			(213,560)		44,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2026	3	7,489,028	282.99	219,457			54,276		339,513			(109,460)		26,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/26/2026	2	8,160,912	283.54	236,678			47,224		353,350			(118,132)		25,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	06/08/2026	3	12,045,215	282.47	350,473			76,253		562,486			(175,196)		39,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/03/2026	3	11,007,626	283.13	310,520			65,322		491,051			(155,407)		35,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/12/2026	7	12,580,253	283.94	356,469			79,579		532,734			(178,615)		42,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/16/2026	2	6,717,597	282.6	196,899			44,909		311,174			(98,213)		22,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/29/2026	4	7,925,042	283.18	226,157			46,043		351,855			(113,148)		25,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/11/2026	5	6,816,822	282.91	200,348			44,393		311,415			(100,327)		22,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	06/26/2026	5	14,324,674	283.25	416,982			101,044		638,119			(208,729)		49,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2026	4	15,086,722	282.85	443,083			97,481		686,597			(221,765)		50,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	06/24/2026	8	12,363,526	283.04	358,957			86,189		558,960			(180,281)		42,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/25/2026	5	9,214,518	283.1	269,830			64,966		414,861			(135,069)		31,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/01/2026	4	9,165,103	282.16	266,882			55,481		435,097			(133,396)		29,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/28/2026	6	14,134,982	284.57	384,862			77,854		569,247			(192,706)		45,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	05/29/2026	5	16,501,208	282.16	481,820			98,527		783,365			(241,770)		52,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	3	10,042,474	285.2	285,358			55,372		387,353			(142,747)		31,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/22/2026	5	11,469,618	283.93	330,788			64,490		484,416			(165,815)		35,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/12/2026	3	20,599,556	282.6	599,702			134,249		953,716			(300,873)		68,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/24/2026	4	13,473,964	280.99	402,079			62,720		684,800			(201,517)		37,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/07/2026	6	8,134,543	282.49	234,911			40,700		376,412			(117,556)		23,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/01/2026	5	6,852,360	279.71	198,956			32,854		377,729			(99,553)		19,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	04/30/2026	7	7,709,525	280.08	223,805			36,667		415,540			(112,139)		22,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2026	5	7,653,200	282.31	223,617			32,675		360,367			(112,079)		20,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/11/2026	1	8,667,581	283.9	252,227			45,102		364,231			(125,941)		25,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	04/24/2026	6	12,129,496	282.26	349,772			54,747		585,748			(175,968)		33,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/06/2026	4	11,399,355	281.38	341,563			58,708		566,963			(170,947)		33,488		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/21/2026	5	10,366,877	286.62	293,424			56,466		359,691			(146,792)		32,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	05/20/2026	5	13,078,056	287.13	372,294			71,206		437,270			(186,462)		40,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/24/2026	5	8,558,189	282.16	244,224			37,967		403,402			(122,201)		23,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	3	12,605,185	282.64	372,140			65,224		577,133			(186,471)		37,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W3Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/29/2026	3	9,566,332	282.15	279,353			57,064		456,949			(140,011)		30,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/17/2026	5	12,791,576	281.58	365,577			53,553		625,630			(183,543)		34,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	05/19/2026	2	6,764,297	286.13	195,703			37,308		244,083			(98,134)		20,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/04/2026	6	11,032,762	281.88	333,000			70,559		533,690			(166,737)		35,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2026	1	5,979,790	283.9	174,012			31,313		251,736			(86,768)		17,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/05/2026	6	9,994,483	283.1	294,625			62,996		446,854			(147,799)		32,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	3	13,613,723	283.9	392,452			68,856		580,822			(196,887)		40,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/02/2026	2	5,146,803	282.16	149,741			31,266		244,335			(74,672)		16,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W3S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2026	4	11,447,538	285.26	336,876			62,165		438,365			(168,626)		34,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2026	1	6,624,347	282.47	192,769			42,102		312,212			(96,121)		21,929		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/05/2026	5	13,025,752	284.18	371,561			79,811		542,165			(186,939)		42,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2026	6	15,841,746	283.5	456,294			105,978		692,834			(229,027)		53,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	06/05/2026	3	15,996,199	282.47	466,391			99,879		745,583			(233,953)		52,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	10,505,881	282.66	306,772			72,579		488,374			(153,176)		36,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2026	5	13,278,648	283.09	389,335			90,102		596,672			(194,883)		45,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/18/2026	3	21,875,328	282.66	640,424			148,849		1,009,595			(321,750)		74,425		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2026	5	15,120,303	282.05	454,359			104,514		725,061			(227,463)		51,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/26/2026	5	16,758,585	283.02	489,490			118,898		758,069			(245,258)		58,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/15/2026	2	9,289,337	282.6	272,370			61,864		430,302			(136,109)		31,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/01/2026	4	11,960,765	284.4	349,638			43,267		479,747			(174,986)		29,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	6,012,564	284.87	174,966			24,548		234,170			(87,363)		15,970		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2026	5	10,653,879	281.46	313,701			48,368		525,754			(157,144)		29,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2026	1	5,250,755	280.2	152,797			26,026		280,977			(76,190)		15,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2026	8	12,501,592	285.48	364,111			48,941		463,144			(183,612)		32,389		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	1	7,982,950	281.58	231,506			34,710		390,754			(115,594)		21,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	04/07/2026	2	4,076,510	284.95	119,159			15,739		156,987			(59,513)		10,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2024	04/10/2026	3	8,632,638	285.26	247,707			33,850		325,750			(124,135)		22,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/12/2026	4	13,737,579	282.57	401,126			89,663		637,394			(200,912)		45,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2026	1	4,892,202	282.26	141,874			22,801		229,802			(70,743)		13,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	1	6,915,084	280.2	201,229			34,046		370,038			(100,477)		20,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2026	1	6,224,462	281.58	180,509			27,275		304,679			(90,008)		17,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	05/18/2026	2	9,250,605	286.13	268,613			50,720		334,913			(134,395)		28,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	06/26/2026	4	16,905,534	282.99	494,221			120,194		766,407			(248,014)		58,863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/22/2026	3	23,908,190	283.54	696,893			135,933		1,033,074			(349,638)		74,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/06/2026	1	5,851,979	284.95	170,878			22,329		224,917			(85,322)		15,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2026	1	3,649,487	284.87	106,200			15,026		142,136			(52,955)		9,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2026	1	7,758,881	283.54	225,783			45,281		335,943			(112,430)		24,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2026	1	7,770,490	282.66	226,898			53,920		384,169			(113,139)		26,825		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/29/2026	1	10,744,280	282.99	313,733			77,246		489,482			(156,652)		37,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/18/2026	4	10,369,658	279.93	299,139	4,296		96,720		568,601			(151,169)		41,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2026	5	8,853,060	281.07	258,313	1,993		85,076		455,136			(129,865)		35,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/13/2026	5	8,999,486	279.38	264,153	3,117		82,791		509,020			(134,064)		35,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/18/2026	4	20,245,223	282.8	606,912			217,701		945,369			(303,954)		85,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/20/2026	3	10,182,140	280.81	303,856			96,472		531,486			(151,999)		40,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/12/2026	7	16,656,257	278.01	511,564			157,063		1,014,770			(256,361)		65,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2024	08/28/2026	5	15,070,778	280.38	445,262			147,047		807,578			(223,058)		61,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/15/2026	4	13,305,602	282.61	397,720			140,453		628,652			(198,409)		55,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/04/2026	3	11,169,969	279.8	334,309			113,105		617,264			(167,225)		45,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/03/2026	4	9,966,175	279.24	301,680			101,662		567,805			(151,002)		40,909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	09/04/2026	4	8,307,748	280.14	244,249			82,929		450,992			(122,388)		34,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/14/2026	1	8,195,413	286.89	240,945			64,208		287,932			(120,143)		29,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2024	08/28/2026	3	13,238,062	280.43	390,539			128,465		706,884			(195,434)		53,673		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/11/2026	6	14,497,491	280.91	433,309	4,450		152,889		753,839			(219,702)		60,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2025	08/21/2026	3	21,070,551	281.07	620,212	2,426		200,206		1,086,091			(312,120)		84,174		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/15/2026	5	20,502,249	287.04	615,765			165,093		712,360			(308,170)		75,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/17/2026	4	11,770,542	286.89	333,705			90,430		413,681			(166,945)		43,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/01/2026	3	7,930,558	280.03	235,986			78,911		440,972			(117,763)		32,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/10/2026	4	8,132,345	280.37	245,212			84,922		435,876			(122,657)		33,853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/24/2026	4	10,239,642	284.46	304,744			111,469		434,125			(152,510)		43,789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2024	07/10/2026	4	18,867,330	287.99	545,508			143,026		609,011			(273,285)		68,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2024	07/27/2026	2	9,727,953	279.86	286,136			81,473		534,387			(142,878)		36,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/18/2026	3	10,353,386	281.78	315,379			112,810		512,852			(157,775)		43,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	4	18,698,300	283.43	546,299			148,703		826,886			(274,128)		68,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	07/20/2026	2	9,204,229	283.43	269,672			74,287		411,383			(134,838)		34,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/04/2026	7	33,463,501	279.08	1,006,492			342,105		1,926,195			(504,957)		137,640		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/09/2026	5	10,502,568	286.22	315,564			82,021		385,535			(157,927)		37,887		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/07/2026	3	14,661,239	276.11	439,176			131,662		983,402			(219,674)		56,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	4	15,948,283	283.23	465,860			129,387		715,036			(233,145)		59,468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/31/2026	6	10,593,367	282.59	302,164			87,738		496,008			(151,216)		40,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	3	18,163,259	279.86	537,030			151,377		998,272			(269,452)		68,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/01/2026	5	15,753,808	282.96	469,576			116,946		717,153			(234,994)		55,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2026	5	6,300,413	280.81	171,150	10,779		60,934		328,868			(91,634)		25,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/17/2026	4	15,338,915	285.24	442,465			120,326		602,760			(221,728)		56,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/07/2026	4	22,544,831	277.51	672,272			202,489		1,406,614			(337,290)		87,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	09/25/2026	4	8,073,289	284.28	241,742			88,776		346,316			(120,937)		34,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2026	7	11,830,426	285.38	357,904			92,551		459,870			(179,189)		42,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/24/2026	5	17,433,574	281.86	482,816			135,545		849,939			(241,597)		65,326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/14/2026	3	11,132,690	282.61	332,773			117,191		525,419			(166,193)		46,708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	07/31/2026	2	17,446,084	279.43	500,501			145,884		980,675			(251,041)		66,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2026	4	5,364,369	276.37	159,428			47,577		355,721			(79,799)		20,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	3	14,776,360	281.43	430,257			125,237		741,085			(215,458)		56,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/25/2026	3	20,571,337	284.42	612,978			225,821		874,460			(307,071)		88,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/03/2026	1	14,246,301	279.43	423,115			124,548		802,937			(211,268)		54,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/24/2026	3	12,119,956	279.03	361,125			101,666		697,339			(180,904)		45,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/14/2026	4	23,615,994	279.93	703,119			218,766		1,292,576			(353,185)		92,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2024	08/24/2026	4	10,067,258	281.07	293,278	2,791		96,457		517,558			(147,595)		40,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/19/2026	7	14,453,146	280.35	434,021			137,379		774,658			(217,385)		57,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/25/2026	4	18,073,118	284.34	537,610			198,310		774,378			(269,702)		77,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/21/2026	5	16,451,188	280.03	488,945	1,939		157,652		895,949			(245,732)		65,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	4	22,175,870	280.03	654,644			216,461		1,209,670			(328,516)		89,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/08/2026	2	8,581,467	279.08	257,427			88,415		493,958			(128,399)		35,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	09/09/2026	6	12,657,452	279.74	388,734			134,286		702,150			(194,741)		52,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/21/2026	2	14,627,068	283.13	438,049			158,480		669,325			(218,755)		62,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2024	09/17/2026	3	6,672,400	282.42	198,328			70,593		318,669			(99,200)		28,157		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/16/2026	4	13,205,652	288.04	374,949			101,083		426,260			(187,708)		48,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2024	07/02/2026	6	12,514,496	285.08	371,546			93,478		495,374			(186,279)		44,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/21/2026	2	11,499,656	283.43	338,074			93,350		510,117			(168,603)		42,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/28/2026	2	8,649,427	279.86	253,712			72,499		475,487			(126,530)		32,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2024	07/02/2026	3	9,512,346	283.59	290,654			72,951		416,739			(145,467)		33,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/06/2026	4	16,646,232	286.02	484,731			124,532		619,384			(243,048)		59,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/10/2026	5	11,914,815	287.28	349,142			91,494		405,500			(175,159)		43,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/13/2026	1	12,723,003	286.89	374,056			99,302		449,306			(186,772)		46,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/05/2026	6	13,016,292	274.34	409,997			121,824		953,465			(205,295)		50,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/07/2026	2	8,975,723	286.02	263,001			67,558		333,327			(131,147)		32,209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	6	13,204,548	281.34	370,336	7,337		122,459		668,122			(188,334)		52,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2024	07/29/2026	4	17,647,435	280.8	522,144			150,039		922,055			(261,311)		66,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/11/2026	3	12,948,042	281.67	391,086			136,522		645,104			(195,894)		54,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/02/2026	5	22,302,698	286.02	645,946			162,850		827,894			(325,007)		78,960		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/14/2026	4	19,043,436	279.37	568,315			176,450		1,077,348			(284,711)		74,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	08/31/2026	2	14,593,585	280.03	433,267			144,434		808,934			(216,380)		59,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2024	08/10/2026	3	11,798,358	277.51	351,112			106,799		736,356			(175,433)		46,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2024	09/16/2026	4	16,414,393	282.82	486,835			172,624		765,486			(243,543)		69,135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/14/2026	3	11,173,748	279.31	332,013			102,732		634,370			(166,071)		43,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	09/30/2026	4	15,750,629	283.64	477,136			178,423		702,034			(238,771)		68,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/22/2026	2	10,752,959	283.13	322,005			116,779		492,048			(160,584)		45,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/23/2026	5	11,168,242	283.45	315,812			88,132		495,280			(158,017)		41,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/30/2026	4	9,737,333	280.99	294,019			84,867		504,967			(147,094)		37,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/07/2026	3	17,740,444	276.93	529,288			159,211		1,142,693			(265,135)		68,708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2024	08/17/2026	4	13,333,491	279.93	392,970	912		123,778		731,327			(196,613)		52,806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/10/2026	3	22,136,672	286.89	649,988			170,616		775,521			(326,093)		80,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/11/2026	3	16,076,767	282.61	481,500			168,306		759,387			(241,607)		67,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	09/02/2026	2	6,500,184	280.03	193,445			64,852		355,467			(96,385)		26,628		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2026	1	10,605,323	279.43	314,978			93,022		597,727			(157,059)		40,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2024	09/23/2026	2	15,551,830	283.4	478,496			174,307		701,655			(239,425)		66,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/28/2026	3	13,652,493	284.34	407,424			151,376		583,080			(203,547)		58,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	09/29/2026	2	12,198,636	284.34	364,541			135,725		521,911			(181,836)		52,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2024	09/18/2026	3	23,868,051	283.13	715,296			256,938		1,091,896			(358,890)		100,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2026	1	9,120,058	277.51	270,866			82,599		569,199			(135,063)		35,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/26/2026	5	21,489,770	280.92	634,813			207,039		1,115,012			(317,928)		86,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	10/07/2026	5	15,101,103	280.76	444,633			170,774		795,985			(222,793)		66,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	4	14,146,580	281.57	418,751			177,936		715,070			(209,447)		65,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/11/2026	5	15,230,370	280.45	446,658			211,178		820,888			(223,383)		74,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/23/2026	2	18,638,822	282.36	552,795			225,280		899,271			(277,301)		83,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	11/27/2026	3	17,156,261	279.53	506,250			230,770		969,715			(253,869)		81,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	10/23/2026	4	12,600,204	281.37	371,378	3,206		152,105		641,041			(187,555)		56,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	3	18,046,349	282.26	534,652			217,587		876,099			(267,755)		81,257		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2025	11/13/2026	3	15,309,417	276.53	450,158	2,430		197,672		1,013,020			(227,176)		71,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2026	1	12,903,405	280.19	381,941			160,541		703,369			(190,449)		59,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	11/13/2026	4	13,470,274	277.34	394,770			172,165		855,415			(197,793)		62,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/20/2026	6	24,977,204	278.58	741,678			330,709		1,482,553			(371,684)		117,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/16/2026	4	19,731,308	282.63	586,024	1,259		233,402		934,462			(294,158)		87,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	10/02/2026	6	18,423,855	283.05	545,512			206,415		851,505			(273,486)		79,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	12/02/2026	3	14,816,986	279.41	442,019			203,548		848,452			(221,168)		71,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/01/2026	4	7,386,875	284.21	218,536			82,014		318,438			(109,337)		32,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	10/28/2026	6	14,251,457	282.72	422,538			174,287		678,973			(211,459)		64,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/11/2026	3	11,884,729	280.02	347,458			149,918		653,928			(173,790)		55,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/24/2026	5	25,223,186	277.03	730,048	3,264		361,873		1,612,929			(367,768)		124,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/06/2026	3	18,512,076	282.16	545,323			232,776		904,488			(273,082)		85,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2026	1	13,150,592	281.99	389,258			167,590		649,105			(194,097)		60,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/16/2026	3	10,597,940	282.44	315,323			124,879		507,602			(157,757)		47,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/30/2026	5	21,004,750	280.19	622,550			259,887		1,144,977			(312,557)		95,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/06/2026	2	20,282,616	281.99	591,978			253,003		1,000,890			(296,918)		93,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/23/2026	3	11,908,333	279.54	350,568			157,221		672,549			(175,076)		56,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/20/2026	7	15,855,037	278.2	470,189			208,786		960,396			(235,211)		74,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/29/2026	4	8,987,760	282.9	266,295			110,187		423,728			(133,242)		40,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	2	18,983,618	279.3	561,822			261,540		1,086,291			(281,775)		91,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	10/14/2026	4	12,003,911	282	355,445			139,726		589,958			(177,829)		53,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	12/11/2026	5	21,532,283	278.1	632,853	2,003		301,749		1,312,996			(318,484)		104,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/12/2026	4	12,824,127	279.4	372,267			161,144		727,839			(186,200)		59,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/16/2026	5	17,838,072	283.3	527,110			209,740		813,726			(264,455)		79,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/16/2026	5	13,232,463	278.27	384,981			184,689		796,244			(192,621)		64,789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/17/2026	4	12,475,573	277.95	350,901	2,221		169,936		762,231			(176,629)		61,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/05/2024	11/05/2026	6	8,047,329	281.32	236,835			100,387		412,501			(118,601)		37,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2024	12/11/2026	3	27,185,515	279.33	796,328			377,911		1,561,683			(398,804)		132,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2024	12/09/2026	3	10,775,486	279.31	321,923			151,346		615,523			(161,082)		52,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2026	1	4,024,053	279.54	118,710			53,321		227,450			(59,193)		19,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/15/2026	2	9,572,160	278.1	281,911			134,782		580,893			(140,596)		46,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	12/03/2026	4	6,778,085	279.81	200,914			92,799		377,610			(100,514)		32,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/05/2026	3	11,659,880	282.25	346,489			132,052		564,888			(173,065)		50,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/06/2026	2	6,162,518	282.25	182,749			69,795		298,557			(91,150)		26,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/02/2026	5	13,106,819	283.68	386,810			145,867		582,884			(193,623)		56,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/09/2026	3	13,862,818	280.58	423,406			163,945		737,814			(211,972)		60,926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/09/2026	3	20,033,892	281.86	593,697			230,760		996,008			(297,904)		88,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/08/2026	3	6,430,110	280.58	191,432			73,678		345,583			(95,762)		28,209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/04/2026	4	14,705,225	280.15	446,011			188,235		803,237			(223,184)		67,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2024	10/09/2026	5	15,669,480	280.71	467,053			181,339		826,973			(233,937)		68,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/22/2026	3	9,669,049	282.78	277,214			112,055		456,107			(138,708)		43,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/30/2026	5	19,169,141	280.26	564,154			235,111		1,041,083			(282,610)		87,327		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/21/2026	3	9,029,966	282.83	267,342			107,650		426,568			(133,736)		40,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/25/2026	5	8,321,468	278.48	245,479			111,062		495,942			(123,038)		39,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2024	11/18/2026	3	15,418,575	277.11	461,431			203,586		984,647			(230,857)		72,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/19/2026	3	9,291,426	277.76	276,140			122,213		573,608			(138,154)		43,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/30/2026	2	14,159,043	279.53	417,669			191,314		801,549			(208,556)		67,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	4	12,502,732	280.29	367,447			170,192		679,028			(183,767)		60,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	11/25/2026	4	10,088,103	278.51	294,988	2,194		134,453		600,984			(148,874)		47,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	6	16,536,998	276.05	450,041	29,733		232,007		1,108,788			(240,036)		81,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2024	12/23/2026	3	8,664,332	276.03	258,432			126,764		580,173			(129,418)		42,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2024	12/10/2026	3	10,161,286	279.64	301,831			142,264		570,277			(150,967)		49,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	12/01/2026	2	12,776,799	279.53	378,162			173,500		723,299			(188,572)		61,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/18/2026	3	15,149,563	275.76	447,267			217,084		1,039,341			(224,551)		74,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2024	12/24/2026	3	1,950,687	276.33	54,047	3,239		28,199		128,669			(28,627)		9,659		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2026	4	12,392,878	275.22	236,984	130,745		184,404		867,413			(183,666)		61,964		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/15/2026	4	11,484,497	281.84	343,721			135,580		569,594			(171,947)		51,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/26/2026	2	14,932,158	282.36	443,617			181,847		719,676			(221,521)		67,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/02/2026	4	18,057,145	282.25	526,482			199,330		873,012			(264,223)		78,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/27/2026	2	10,951,667	282.36	325,356			133,633		528,387			(162,244)		49,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/02/2026	1	16,153,450	280.19	478,142			200,596		879,984			(238,744)		73,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/20/2026	3	19,059,634	279.54	554,128			247,295		1,077,299			(278,057)		89,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/27/2026	5	36,431,513	278.46	1,074,131	7,746		492,997		2,173,371			(541,108)		173,466		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	3	21,772,752	274.41	645,727			312,686		1,577,909			(323,378)		106,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/21/2026	2	16,385,925	275.76	483,404			235,387		1,111,363			(241,375)		80,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/19/2026	1	13,795,724	283.3	409,733			164,006		630,076			(204,586)		61,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/30/2026	4	12,931,729	275.09	374,979	7,799		191,268		902,948			(191,487)		64,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/07/2026	3	13,458,503	279.3	394,890	2,927		186,237		775,284			(198,570)		65,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/12/2026	3	13,142,069	281.86	390,330			152,692		651,312			(194,909)		58,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/29/2026	1	11,198,074	276.34	330,343			164,264		742,885			(164,720)		55,837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/30/2026	4	15,048,083	283.01	435,362	2,576		181,993		700,817			(218,976)		68,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/20/2026	1	8,412,724	283.3	249,858			100,218		383,766			(124,588)		37,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2026	1	12,917,794	281.86	383,659			150,403		641,175			(191,305)		57,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	3	18,736,169	279.24	553,011			257,112		1,075,650			(276,946)		90,149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/09/2026	1	21,001,082	281.99	621,632			267,148		1,036,344			(310,391)		97,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/22/2026	1	8,473,061	275.76	249,955			121,888		574,679			(124,636)		41,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/17/2026	1	14,419,387	276.53	425,372			186,977		946,123			(212,105)		67,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/24/2026	3	26,082,070	276.34	760,516			375,655		1,728,465			(382,023)		129,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/16/2026	1	17,614,410	276.53	519,625			228,006		1,156,147			(259,457)		82,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/14/2026	2	12,135,217	278.1	358,098			170,931		736,582			(178,832)		59,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2026	4	18,766,447	278.25	550,235			239,008		1,130,392			(275,210)		87,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	12/08/2026	2	9,723,690	279.3	287,820			134,818		556,414			(143,520)		47,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	12/28/2026	2	22,108,504	276.34	650,526	1,426		323,750		1,471,206			(325,520)		110,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	01/22/2027	4	16,107,645	277.46		473,136		251,441		1,007,913			(221,867)		82,930		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	12/31/2026	4	18,027,729	275.86		528,238		266,039		1,215,951			(262,842)		90,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/08/2027	2	14,739,988	274.9		431,951		221,970		1,038,053			(210,550)		74,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2027	5	32,319,031	275.72		947,466		484,726		2,193,204			(462,953)		163,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/15/2027	3	10,549,961	276.09		310,393		162,521		704,198			(148,548)		53,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	01/22/2027	4	16,045,325	277.52		473,669		252,901		1,000,541			(221,500)		82,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/03/2027	4	13,911,309	276.76		421,845		230,810		904,806			(191,105)		72,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2027	1	8,513,497	274.9		250,297		129,274		599,487			(121,387)		43,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/27/2027	5	15,356,348	275.48		460,203		247,949		1,059,871			(212,303)		79,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/29/2027	3	17,176,574	277.86		504,420		273,499		1,054,187			(231,725)		89,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2027	4	9,206,427	275.38		274,441		143,165		634,885			(131,492)		46,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/01/2027	2	17,615,124	277.42		519,228		283,055		1,104,431			(237,012)		91,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/06/2027	3	8,967,040	275.43		266,566		135,581		616,253			(130,991)		45,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2027	3	6,611,219	275.78		194,174		98,983		447,322			(95,196)		33,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	01/22/2027	6	16,660,151	277.69		479,410		255,696		1,030,823			(224,339)		85,774		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	02/26/2027	4	14,038,991	280.62		409,559		237,068		756,306			(172,696)		75,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/12/2027	5	11,728,497	278.91		352,755		211,136		688,874			(141,847)		64,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/17/2027	4	11,998,105	280.36		363,732		220,024		657,158			(143,813)		65,941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/11/2027	3	12,854,315	278.36		385,239		229,815		773,963			(155,567)		70,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2025	03/05/2027	5	13,958,183	280.35		413,939		243,658		763,120			(170,536)		75,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/12/2027	4	14,915,948	279.95		443,453		266,519		833,200			(177,672)		81,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/25/2027	4	17,653,933	280.46		524,152		323,207		963,408			(201,232)		97,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	02/05/2027	4	15,909,577	278.35		477,729		262,994		954,933			(215,037)		83,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/13/2027	3	10,282,955	274.3		297,351		154,085		744,860			(143,281)		52,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	02/26/2027	3	18,347,361	278.32		549,531		319,620		1,110,653			(230,778)		98,640		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/05/2027	4	19,805,471	279.74		583,047		344,749		1,115,742			(239,298)		107,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/19/2027	4	24,455,236	281.29		720,027		439,071		1,281,369			(282,353)		134,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/24/2027	5	14,094,385	281.19		404,212		232,856		736,000			(171,458)		75,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/17/2027	5	12,210,528	281.02		371,404		210,354		643,003			(161,631)		64,943		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/12/2027	3	19,694,588	282.02		574,626		323,097		990,716			(252,953)		104,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/11/2027	4	9,741,651	280.54		286,467		159,848		525,269			(126,679)		51,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/19/2027	3	15,582,569	281.89		458,545		278,602		791,161			(180,197)		85,835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2027	4	19,202,889	279.34		571,233		342,818		1,104,605			(229,502)		104,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/12/2027	4	32,703,739	281.02		969,686		546,022		1,726,633			(425,816)		172,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	3	19,469,736	278.65		579,327		320,142		1,150,863			(260,012)		102,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	3	16,505,172	280.95		485,985		299,177		881,118			(186,975)		91,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2025	02/26/2027	4	17,764,740	279.3		523,328		304,034		1,022,095			(220,213)		95,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2025	03/03/2027	3	16,013,752	280.03		465,389		272,462		889,914			(193,036)		86,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/10/2027	4	11,671,349	278.72		344,688		205,175		692,378			(139,610)		63,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/25/2027	3	11,940,546	279.98		354,740		204,752		662,684			(150,085)		64,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	03/25/2027	5	17,293,427	280.81		514,078		318,307		926,441			(196,779)		95,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/29/2027	1	14,958,790	281.08		444,276		276,221		793,896			(168,959)		83,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	03/22/2027	2	14,269,434	280.61		422,811		258,832		772,828			(164,817)		78,867		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/10/2025	02/05/2027	4	21,098,946	279.09		621,590		343,020		1,219,738			(279,577)		110,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/23/2027	1	9,651,386	280.61		286,646		175,610		522,833			(111,604)		53,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/25/2027	1	11,670,632	277.69		344,284		184,218		722,245			(160,603)		60,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	01/28/2027	5	11,643,450	276.07		345,794		186,908		778,352			(158,962)		60,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	02/04/2027	3	12,370,638	277.91		368,775		202,281		759,535			(166,593)		64,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	01/29/2027	2	18,106,283	277.42		530,873		288,231		1,135,226			(243,370)		94,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2027	1	9,587,705	277.69		282,837		151,520		593,342			(131,759)		49,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/15/2027	2	31,354,976	276.1		923,086		483,921		2,090,156			(441,114)		159,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/08/2027	1	13,911,075	278.65		410,377		227,485		823,680			(183,575)		73,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2025	02/18/2027	5	8,867,816	282.75		256,580		145,767		426,403			(110,875)		47,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/22/2027	1	13,468,600	281.54		397,324		227,901		692,239			(170,126)		72,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2027	1	11,736,610	278.65		346,230		192,139		694,929			(154,668)		61,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/19/2027	5	9,254,469	282.12		272,310		155,019		460,728			(117,426)		49,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/19/2027	3	21,069,279	281.54		619,533		354,329		1,080,004			(266,180)		112,330		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2027	4	9,307,894	276.62		283,654		150,203		605,581			(133,482)		47,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/08/2027	2	16,006,094	279.74		475,047		281,709		901,125			(194,227)		87,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/19/2027	3	19,039,664	282.33		557,880		318,639		936,685			(240,218)		101,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2027	1	13,672,690	277.42		403,344		219,956		858,283			(184,040)		71,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/12/2027	4	11,716,472	280.5		350,763		196,404		633,531			(154,611)		61,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/31/2026	3	12,779,674	275.52		378,408		190,325		874,440			(188,603)		63,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2027	3	10,516,464	273.61		317,841		165,128		785,835			(152,750)		53,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	10,530,040	275.86		310,636		157,452		710,368			(153,621)		53,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2027	1	11,664,788	279.74		346,444		205,582		657,136			(141,512)		63,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/29/2027	6	11,952,255	276.3		364,339		197,181		789,579			(167,403)		62,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/04/2027	2	17,818,689	275.86		525,616		266,067		1,201,638			(260,279)		89,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/05/2027	4	21,679,382	280.39		629,969		374,007		1,183,084			(257,121)		117,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	7,838,490	281.54		231,235		132,770		402,966			(98,875)		41,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	13,072,632	279.95		388,257		234,128		731,540			(154,879)		71,765		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/15/2027	2	14,273,229	279.95		422,135		254,449		798,725			(168,502)		78,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/19/2027	3	24,053,230	280.61		709,233		433,121		1,301,760			(277,353)		132,495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/11/2027	1	14,331,874	274.9		421,357		217,344		1,009,486			(204,626)		72,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2025	03/18/2027	3	10,778,550	281.24		322,439		195,424		565,705			(127,115)		59,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/24/2027	4	13,894,066	280.26		417,477		256,603		766,392			(161,015)		76,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	02/10/2027	4	13,295,366	280.24		394,656		219,847		726,554			(174,871)		70,111		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2025	03/04/2027	3	9,901,794	278.93		299,428		175,712		580,592			(123,802)		53,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/19/2027	1	9,446,177	276.1		278,662		146,806		629,692			(132,479)		48,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/25/2027	4	24,174,310	281.08		716,128		443,871		1,281,154			(273,567)		134,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/01/2027	2	12,056,775	278.32		357,238		208,376		727,002			(149,513)		65,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/20/2027	1	4,091,617	276.1		120,703		63,667		272,752			(57,305)		21,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	03/02/2027	2	11,941,782	278.32		353,124		206,329		720,068			(147,438)		64,506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	03/31/2027	3	16,275,189	281.3		487,036		303,944		854,193			(183,257)		90,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/30/2027	1	8,514,760	281.08		252,888		157,360		452,000			(96,042)		47,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/16/2027	1	7,574,184	281.02		223,438		126,318		398,854			(97,678)		40,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2027	3	15,672,282	274.91		470,593		314,289		1,110,750			(157,352)		90,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2025	04/09/2027	4	20,439,079	272.98		613,859		392,265		1,568,173			(222,876)		115,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/17/2027	2	12,804,808	274.38		380,521		262,243		929,120			(119,179)		75,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	3	10,901,745	277.07		321,811		216,717		702,185			(105,255)		63,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2027	4	14,416,201	281.81		415,912		260,704		736,617			(155,473)		80,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/08/2027	4	8,751,972	270.7		265,878		168,851		747,669			(97,139)		49,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/10/2027	4	14,144,977	275.98		420,977		286,220		957,762			(135,732)		82,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/02/2027	4	26,660,239	279.1		769,531		484,078		1,548,944			(287,050)		149,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/28/2027	6	12,714,952	276.39		378,066		250,553		847,971			(127,693)		73,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2027	3	10,178,120	276.59		291,639		190,803		669,702			(100,963)		58,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2025	05/05/2027	4	11,827,404	275.9		363,553		244,398		803,203			(119,333)		68,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/23/2027	2	18,694,825	275.57		560,337		369,246		1,285,937			(192,201)		106,969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	04/30/2027	4	12,585,678	276		372,358		247,781		857,077			(124,872)		72,539		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	04/30/2027	5	22,064,464	275.22		661,890		442,677		1,541,723			(220,484)		127,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	05/21/2027	4	14,719,526	274.45		438,053		306,026		1,064,012			(133,487)		86,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/07/2027	5	11,068,112	276.6		324,556		219,164		728,397			(105,707)		64,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/07/2027	5	18,847,442	275.98		551,427		374,130		1,275,938			(178,356)		109,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/12/2027	2	13,508,951	273.56		403,393		258,687		1,012,481			(145,547)		76,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/14/2027	2	10,271,358	276.27		305,244		222,125		700,382			(83,912)		61,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/24/2027	4	9,290,093	274.51		277,078		205,474		671,428			(71,812)		56,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	3	34,006,349	273.96		1,016,100		718,701		2,512,584			(299,701)		201,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/10/2027	3	10,305,529	274.99		307,325		221,732		729,234			(85,794)		61,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/16/2027	5	11,060,701	276.2		329,160		212,911		738,697			(116,549)		62,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2027	4	12,718,997	275.27		375,582		270,507		890,091			(105,313)		76,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2027	4	11,043,136	275.53		326,956		233,395		764,165			(93,927)		65,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/19/2027	5	12,753,340	274.31		386,530		267,364		928,106			(119,374)		74,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/07/2027	5	15,348,437	275.59		457,316		309,825		1,055,567			(148,525)		89,098		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/03/2025	06/02/2027	3	10,693,657	274.93		317,433		225,569		757,898			(92,047)		63,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/01/2025	04/29/2027	4	11,053,302	276.34		327,812		217,636		736,130			(110,346)		63,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/30/2025	06/01/2027	1	8,928,415	273.96		265,174		187,953		659,459			(77,886)		53,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/04/2025	06/03/2027	5	10,262,350	274.9		308,321		219,540		728,356			(88,964)		61,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/27/2025	05/27/2027	4	10,833,789	274.73		317,174		222,906		774,461			(94,490)		64,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/12/2025	06/11/2027	3	10,154,232	275.28		302,172		218,425		710,778			(83,995)		61,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/18/2025	06/11/2027	4	16,686,566	276.27		497,816		361,822		1,118,173			(137,092)		100,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/07/2025	06/30/2027	4	14,336,494	275.76		421,029		315,515		983,632			(105,856)		87,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/07/2025	06/25/2027	3	9,160,911	274.52		276,416		205,368		661,980			(71,372)		55,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/25/2025	06/16/2027	4	12,198,362	276.65		365,258		266,916		814,946			(98,803)		73,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/01/2025	06/25/2027	4	16,888,534	276.06		500,984		373,792		1,143,529			(128,360)		102,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/05/2025	06/04/2027	4	13,186,974	275.33		391,301		280,337		927,121			(111,917)		78,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/25/2025	06/23/2027	3	8,614,122	275.49		249,733		184,690		597,909			(65,207)		52,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/20/2025	06/17/2027	5	20,806,383	276.41		611,641		450,205		1,386,174			(162,847)		125,714		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/25/2027	3	13,004,388	275.55		390,122		290,679		900,039			(100,500)		79,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/15/2027	4	10,923,220	274.54		336,920		217,254		784,821			(119,803)		61,976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2027	1	9,426,729	274.45		282,802		178,693		680,128			(104,699)		52,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/09/2027	2	19,940,228	273.56		595,880		381,182		1,494,498			(215,746)		112,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/07/2027	4	15,003,658	270.46		451,146		285,925		1,276,805			(165,391)		84,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	4	16,287,792	274.49		483,031		331,913		1,175,746			(152,264)		95,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/16/2027	7	35,275,112	276.03		1,058,028		686,511		2,373,940			(373,475)		200,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/13/2027	6	10,367,556	275		302,755		206,908		731,801			(96,020)		60,550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/13/2027	1	9,086,699	273.56		270,784		173,703		681,038			(97,660)		51,446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2027	1	7,998,341	275.98		238,351		162,065		541,332			(76,845)		46,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	3	19,352,775	275.89		575,032		378,428		1,311,606			(197,885)		110,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/28/2027	2	10,548,816	274.2		312,006		220,438		771,894			(92,349)		62,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/20/2027	5	11,432,549	275.03		338,247		234,382		806,677			(104,073)		67,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2027	1	8,335,089	274.38		247,552		170,702		604,907			(77,445)		48,924		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/25/2027	1	8,379,496	274.52		248,871		174,244		604,778			(75,477)		49,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	04/02/2027	3	19,216,872	274.45		551,008		347,124		1,385,022			(204,882)		107,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	05/21/2027	5	17,937,490	274.52		533,763		373,157		1,293,255			(162,044)		105,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2027	3	9,875,371	274.18		294,506		201,718		722,616			(93,103)		57,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	6,079,470	276.06		181,168		135,378		411,717			(46,282)		37,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2027	4	13,332,487	274.9		396,108		270,062		945,083			(126,243)		77,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2025	04/09/2027	3	10,538,823	271.51		322,788		205,582		860,224			(117,514)		59,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/14/2027	4	8,925,853	274.11		271,299		174,592		653,025			(96,813)		50,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	4	11,157,152	274.85		329,549		228,923		793,114			(101,027)		65,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/01/2027	3	10,363,021	281.6		305,604		191,127		535,732			(114,594)		57,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/21/2027	4	15,847,498	276.85		470,247		307,008		1,030,252			(163,446)		90,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/11/2027	4	18,353,397	275.6		548,992		398,474		1,266,575			(151,930)		110,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2027	1	10,319,026	276.03		308,539		200,614		695,230			(108,599)		58,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/14/2027	3	17,165,343	274.38		507,817		349,433		1,245,541			(159,354)		100,352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/17/2025	04/19/2027	1	14,279,461	276.03		425,528		276,476		966,325			(149,981)		81,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/25/2025	04/27/2027	1	10,269,113	275.57		306,020		202,192		706,368			(104,515)		59,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/29/2025	05/28/2027	3	8,961,285	274.33		265,401		186,870		652,026			(78,812)		53,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/25/2025	04/26/2027	2	15,333,904	275.57		457,092		301,800		1,054,754			(156,312)		88,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/24/2025	04/23/2027	4	13,827,533	274.94		414,401		271,842		977,409			(142,837)		79,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/04/2025	04/05/2027	1	11,162,997	274.45		333,774		210,732		805,398			(123,738)		62,659		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/17/2025	06/17/2027	3	12,120,806	277.04		359,809		263,541		786,918			(97,006)		73,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/23/2025	06/17/2027	4	17,869,899	277.07		526,709		387,130		1,158,378			(141,390)		107,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/06/2025	06/08/2027	1	9,981,168	275.19		296,441		212,965		701,537			(84,235)		59,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/20/2025	06/22/2027	1	7,739,886	276.41		229,875		169,564		517,201			(60,923)		46,984		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/23/2025	05/24/2027	1	11,972,807	274.52		355,592		248,817		864,120			(107,991)		70,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/23/2025	05/26/2027	1	8,005,214	274.52		237,755		166,559		577,765			(72,008)		47,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/06/2025	06/07/2027	2	12,376,826	275.19		367,176		263,765		869,918			(104,345)		74,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/06/2025	06/04/2027	3	18,854,430	275.19		558,544		400,586		1,321,426			(159,115)		112,522		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	05/03/2027	2	9,813,158	275.22		292,580		195,995		685,800			(97,254)		56,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	05/04/2027	1	6,709,497	275.22		199,943		134,028		468,898			(66,375)		38,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	06/21/2027	1	9,214,121	276.41		273,659		201,763		614,565			(72,626)		55,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/15/2027	1	8,083,073	276.27		240,067		174,774		541,650			(65,920)		48,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/28/2027	1	10,703,925	276.06		318,977		238,246		724,767			(81,599)		65,338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2025	09/23/2027	4	9,685,936	285.86		287,473		248,960		438,847			(38,808)		63,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2025	09/22/2027	5	11,856,100	285.41		357,385		309,125		547,986			(48,650)		77,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/24/2027	3	18,948,671	284.31		569,392		495,715		925,375			(75,598)		124,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/27/2027	3	11,340,121	284.77		339,771		296,333		545,957			(44,575)		74,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/24/2027	3	14,385,343	284.77		436,725		380,830		687,904			(57,034)		94,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/12/2027	2	11,659,167	274.72		347,319		266,106		838,132			(82,191)		72,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2025	07/16/2027	2	11,291,640	273.52		339,131		261,614		851,228			(77,954)		70,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2025	07/16/2027	3	17,971,692	274.34		535,023		414,053		1,312,120			(122,473)		111,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2025	08/11/2027	3	10,983,637	276.56		340,034		274,368		732,860			(65,952)		69,704		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2025	07/16/2027	3	12,651,361	274.76		377,759		292,793		907,234			(85,915)		78,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	07/09/2027	5	15,129,792	274.72		446,064		341,660		1,086,476			(105,468)		93,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/13/2027	5	8,187,640	279.54		237,930		192,777		480,586			(45,513)		52,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/06/2027	4	6,024,472	276.02		181,574		145,369		411,080			(36,460)		38,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	08/13/2027	3	14,612,685	278.02		435,766		354,168		917,087			(82,944)		92,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/02/2025	08/27/2027	2	11,114,469	278.68		331,382		276,421		682,951			(56,287)		71,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2025	08/27/2027	3	16,291,495	278.94		486,349		405,153		985,380			(83,307)		104,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2025	07/23/2027	4	15,221,938	277.28		444,094		348,121		982,163			(97,230)		95,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/23/2027	2	10,680,588	277.84		319,242		263,040		676,719			(57,195)		68,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/22/2027	5	14,322,316	275.68		433,947		338,360		1,048,611			(95,944)		89,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/20/2027	4	15,348,587	277.84		455,635		375,274		970,947			(81,587)		98,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2025	08/20/2027	5	15,002,314	276.06		453,505		372,927		1,023,195			(81,965)		95,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2025	09/03/2027	5	9,562,544	280.08		293,267		246,995		551,845			(47,167)		61,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/02/2027	1	10,458,539	274.58		311,664		247,788		757,010			(64,806)		65,862		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/05/2027	5	7,821,526	275.28		236,387		188,758		549,839			(47,839)		49,383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/20/2027	2	8,532,144	284.32		256,002		220,795		413,187			(36,062)		55,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2027	5	11,344,132	275.4		339,462		267,434		792,935			(72,302)		71,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/02/2027	4	9,363,872	278.21		298,778		250,886		585,804			(48,626)		60,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/09/2027	3	12,199,048	275.27		362,024		275,880		855,428			(86,655)		75,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/03/2027	5	27,297,238	281.39		825,509		695,763		1,492,273			(132,181)		176,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2027	3	9,496,939	284.87		281,971		241,441		447,493			(40,832)		62,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/24/2027	5	6,428,202	284.85		195,793		170,216		306,031			(25,903)		42,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/15/2027	3	11,285,967	273.32		336,941		259,333		857,572			(77,870)		69,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/24/2027	1	5,047,726	277.84		150,927		124,390		319,822			(27,010)		32,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/09/2027	2	9,731,275	277.87		289,555		233,005		618,332			(57,416)		61,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	1	10,047,633	283.95		301,429		257,065		492,041			(45,359)		65,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	4	11,545,158	275.82		340,268		268,428		794,338			(72,136)		72,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2027	3	6,869,881	283.01		210,020		178,307		350,077			(32,114)		44,696		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/19/2027	1	12,383,784	274.76		369,037		286,295		893,547			(83,803)		77,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/08/2027	4	5,887,277	274.74		176,555		134,210		422,179			(42,477)		36,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2025	09/08/2027	5	13,409,380	282.67		401,472		339,583		692,869			(62,303)		87,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/21/2027	6	13,878,052	275.31		418,663		325,902		972,995			(93,096)		86,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2027	4	8,371,342	282.46		253,322		214,526		437,472			(39,059)		54,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/19/2027	4	8,689,013	277.48		257,182		210,348		558,459			(47,103)		55,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	07/07/2027	6	11,028,763	274.36		333,065		252,941		802,456			(80,373)		67,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	5	12,471,527	284.32		380,605		328,364		603,561			(53,237)		81,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/12/2027	6	12,663,278	278.1		386,853		312,722		790,944			(74,478)		80,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/10/2027	4	14,923,856	283.97		447,588		381,073		729,341			(67,969)		97,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2027	4	7,928,698	277.11		232,507		190,639		518,217			(42,251)		50,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	09/17/2027	7	6,240,776	284.24		190,840		164,378		302,647			(26,846)		40,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	3	15,239,994	284.18		456,562		393,067		741,928			(65,014)		99,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/26/2027	3	9,177,509	277.39		278,052		230,076		593,303			(48,238)		58,980		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/07/2025	08/04/2027	5	11,171,748	275.37		334,000		266,363		782,002			(67,931)		70,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/14/2025	08/06/2027	4	11,574,622	277.87		340,081		273,483		730,033			(67,477)		73,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/16/2025	07/01/2027	5	11,860,067	275.21		358,294		269,376		833,742			(89,580)		72,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/25/2025	07/23/2027	3	11,313,658	276.97		338,062		263,997		740,172			(74,480)		70,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/25/2025	07/27/2027	1	6,863,280	276.4		204,526		160,699		460,080			(44,426)		42,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/18/2025	08/13/2027	4	12,093,803	277.96		359,805		292,811		760,213			(67,970)		76,880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/03/2025	07/02/2027	3	30,487,384	275.38		899,001		679,342		2,174,404			(222,719)		186,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/08/2025	07/06/2027	2	7,961,304	275.38		237,186		179,522		555,878			(58,560)		48,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/25/2025	08/25/2027	3	12,758,305	277.45		381,146		314,789		822,241			(66,698)		81,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/12/2025	09/10/2027	2	9,720,795	283.95		293,283		250,019		475,299			(44,075)		63,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/17/2025	07/14/2027	4	9,571,131	274.16		281,089		215,955		703,109			(65,351)		59,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/31/2025	07/30/2027	2	9,995,389	275.13		293,693		232,282		706,778			(61,853)		62,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/19/2025	09/21/2027	1	7,384,349	284.32		221,530		191,100		358,015			(31,172)		48,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/01/2025	07/30/2027	3	14,131,402	274.52		421,063		334,067		1,024,673			(88,242)		88,761		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	3	14,850,474	276.4		434,664		341,133		995,502			(94,565)		92,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/06/2027	2	16,607,269	276.29		499,478		401,026		1,119,912			(99,967)		104,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/16/2027	1	10,515,424	277.96		314,411		256,027		662,048			(59,355)		67,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2027	4	11,903,580	277.89		351,252		286,812		751,386			(64,745)		75,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	3	8,269,291	276.06		244,048		184,193		560,017			(60,777)		50,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2027	1	7,747,207	284.77		231,641		202,050		375,752			(30,379)		51,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2027	2	6,050,225	283.95		181,557		154,885		296,358			(27,261)		39,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2027	1	9,145,315	274.72		272,530		208,890		657,532			(64,410)		56,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	1	8,086,144	278.68		241,776		201,813		494,844			(41,013)		52,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2027	2	8,344,701	278.68		251,868		210,495		511,298			(42,428)		53,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	3	7,330,682	278.96		223,322		187,344		443,826			(36,320)		47,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	09/30/2027	4	8,136,438	286.01		246,458		215,774		369,147			(30,946)		53,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	3	11,443,301	274.58		344,913		274,041		827,469			(71,689)		71,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2027	3	15,202,323	285.7		458,087		400,456		703,762			(58,100)		100,416		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/07/2027	2	7,394,784	281.39		221,965		187,209		403,914			(35,471)		47,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/09/2027	3	13,995,438	275.08		415,671		317,699		989,623			(99,141)		86,289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	1	13,046,889	276.4		388,797		305,369		874,599			(84,567)		81,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	6,059,641	277.96		181,183		147,585		381,513			(34,158)		38,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	1	8,808,974	277.87		263,388		212,013		556,265			(52,174)		55,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1	7,544,790	278.68		225,589		188,404		462,072			(38,162)		48,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2027	1	8,482,307	274.58		253,621		201,712		614,104			(52,664)		53,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2027	1	6,643,041	274.76		197,963		153,639		476,878			(44,893)		41,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/15/2027	3	16,714,698	284.73		499,901		427,455		790,320			(72,932)		109,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/27/2027	3	7,471,110	278		228,709		189,974		470,288			(39,337)		48,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/01/2027	4	17,582,735	286.97		539,949		475,610		762,546			(66,090)		116,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/20/2027	5	12,859,425	296.23		372,359		336,553		355,134			(36,219)		86,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/22/2027	4	17,060,871	294.83		515,790		469,676		508,337			(47,699)		114,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/06/2027	4	12,911,946	290.33		390,920		345,585		479,452			(45,747)		85,755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2027	3	7,710,179	291.7		225,292		199,992		267,956			(25,814)		51,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/15/2027	4	8,000,825	292.57		246,882		221,490		267,026			(25,892)		53,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/08/2027	4	16,655,818	290.69		493,677		440,195		606,809			(55,756)		110,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/15/2027	4	11,956,083	292.77		369,362		332,746		394,248			(37,757)		79,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/22/2027	3	7,747,920	293.94		235,076		213,205		241,704			(22,392)		52,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2027	8	12,939,108	295.3		393,239		366,953		380,630			(27,057)		88,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2025	11/04/2027	4	9,901,830	294.88		291,824		269,657		295,989			(22,612)		67,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/01/2027	3	13,350,366	295.81		399,096		367,263		380,550			(33,287)		90,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2025	11/03/2027	4	16,945,153	296.03		494,786		456,383		477,935			(39,022)		114,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/19/2027	3	16,451,111	292.61		498,040		472,827		558,166			(26,685)		112,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2025	11/05/2027	4	6,807,566	293.9		204,745		189,951		214,303			(15,231)		46,254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/05/2027	8	13,045,214	293.84		396,733		369,718		412,129			(28,695)		88,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/19/2027	3	21,116,466	292.98		630,653		597,756		703,874			(35,312)		144,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/24/2027	5	5,451,186	293.52		169,273		161,725		175,897			(8,136)		37,556		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	11/12/2027	6	20,484,266	295.96		605,445		568,055		582,101			(39,639)		139,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	11/26/2027	6	9,777,904	296.07		291,419		279,568		277,859			(12,927)		67,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/29/2027	2	14,140,626	296.07		424,100		406,604		402,904			(19,131)		97,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/02/2027	4	8,893,586	295.2		268,928		258,684		269,020			(10,602)		61,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/17/2027	5	17,278,082	293.93		508,737		478,890		547,373			(30,468)		118,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/22/2027	3	10,823,509	292.61		324,936		308,416		366,436			(17,749)		74,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/27/2027	1	16,225,209	297.48		486,756		485,417		435,511			(3,329)		114,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2027	3	14,319,148	296.04		432,702		432,243		414,339			(1,045)		101,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/15/2027	4	17,143,940	294.63		507,148		497,125		530,915			(10,790)		119,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/23/2027	1	5,334,263	292.61		160,028		151,895		180,594			(8,745)		36,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	11/26/2027	4	26,061,038	294.92		784,506		751,066		789,459			(37,424)		179,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	12/17/2027	5	18,534,851	294.2		559,003		551,467		585,334			(9,789)		129,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/03/2027	4	15,157,703	296.66		450,630		436,405		420,500			(15,890)		105,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/10/2027	3	17,389,505	295.77		517,488		505,428		508,030			(14,119)		121,181		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2025	12/10/2027	4	14,476,570	294.88		431,267		421,904		443,335			(10,854)		100,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/28/2027	1	11,223,426	297.48		336,703		335,778		302,105			(2,300)		79,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/14/2027	2	9,953,975	294.88		299,117		292,628		306,169			(7,680)		69,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/13/2027	3	16,915,797	294.88		507,125		496,303		514,436			(12,860)		118,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/13/2027	4	14,179,424	291.93		422,005		376,989		490,410			(45,489)		94,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/14/2027	4	9,509,161	291.17		296,399		265,347		339,989			(31,459)		63,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2025	10/29/2027	3	7,111,225	295.47		211,712		193,986		206,346			(18,165)		48,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2025	10/29/2027	6	21,925,388	295.05		655,774		602,738		658,091			(55,431)		148,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2025	10/07/2027	4	9,904,728	290.71		300,011		265,711		363,363			(34,675)		65,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2025	10/08/2027	4	15,505,809	289.17		478,387		426,872		614,429			(53,343)		103,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2025	11/18/2027	4	11,652,523	292.73		349,223		329,236		391,007			(20,431)		79,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2025	10/01/2027	4	12,001,289	287.84		369,749		326,074		500,337			(44,745)		79,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/22/2027	3	22,869,120	294.41		688,671		626,136		697,410			(64,989)		153,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	11/15/2027	3	11,806,446	294.73		352,778		331,533		357,645			(22,570)		80,811		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2025	12/08/2027	5	13,851,828	295.58		410,405		398,328		404,029			(12,612)		96,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/28/2027	5	10,866,926	295.35		326,125		298,504		319,019			(28,043)		73,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/12/2027	6	16,503,999	294.73		487,629		458,224		499,744			(30,976)		112,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2025	11/05/2027	4	20,695,925	294.15		617,862		573,795		643,485			(46,469)		140,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2025	11/11/2027	4	6,830,286	296.19		204,822		191,132		191,881			(13,952)		46,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2025	12/03/2027	5	7,267,685	296.04		218,852		211,142		207,803			(8,157)		50,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/10/2027	3	9,136,694	295.47		273,596		266,252		270,379			(7,809)		63,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2025	11/24/2027	5	8,238,776	293.22		250,269		238,401		276,026			(12,397)		56,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/06/2027	2	10,573,291	296.66		316,942		306,920		294,121			(11,256)		73,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2025	12/23/2027	2	1,488,142	296.59		44,091		43,946		41,879			(331)		10,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/22/2027	3	13,638,947	295.69		412,426		408,356		401,051			(4,873)		95,846		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/04/2027	1	13,014,064	287.84		390,422		344,237		546,106			(47,534)		86,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/30/2027	2	5,286,222	296.83		155,445		155,445		147,015			(158)		37,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2025	12/23/2027	4	27,029,858	297.48		801,313		799,229		719,502			(5,129)		190,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/11/2027	2	10,049,596	289.17		300,777		268,467		395,063			(33,728)		67,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/27/2027	6	21,902,107	295.63		651,928		595,252		628,963			(57,428)		147,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2025	10/15/2027	3	20,040,688	294.38		592,715		533,205		609,151			(61,618)		134,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/18/2027	1	11,876,459	292.77		356,294		321,007		392,811			(36,555)		79,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/08/2027	2	13,623,521	293.84		408,860		380,705		431,596			(30,194)		92,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	11/02/2027	2	8,795,700	295.81		262,920		241,977		250,720			(21,903)		59,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2025	11/12/2027	3	13,189,915	296.66		391,390		365,887		362,951			(26,167)		90,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/29/2027	2	14,037,663	295.81		420,547		386,966		400,141			(34,913)		94,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/05/2027	1	7,460,098	287.84		223,803		197,365		311,760			(27,211)		49,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2025	10/21/2027	4	9,065,761	294.48		270,197		244,357		274,653			(26,165)		60,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/19/2027	1	3,986,572	292.77		119,597		107,769		131,855			(12,254)		26,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/12/2027	1	7,111,805	289.17		213,354		190,463		279,575			(23,900)		47,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/19/2027	3	5,627,345	292.88		168,485		159,305		187,209			(9,580)		38,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2025	12/03/2027	3	17,926,981	296.53		536,360		518,729		500,909			(19,729)		124,308		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/09/2027	5	11,170,946	295.04		335,443		326,141		337,417			(9,847)		77,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2025	12/16/2027	2	8,732,836	293.89		262,760		258,038		280,045			(5,235)		61,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/25/2027	2	14,020,769	294.83		420,731		383,118		425,250			(39,127)		94,483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2025	12/21/2027	3	15,474,287	294.84		467,468		461,874		481,168			(7,408)		108,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/09/2027	1	11,667,958	293.84		350,039		325,965		369,643			(25,823)		79,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2025	12/23/2027	3	8,274,086	296.42		247,712		246,006		246,614			(2,538)		58,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2025	12/20/2027	2	11,190,847	294.84		335,939		331,793		348,432			(5,498)		78,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	10/01/2027	2	4,259,913	286.71		128,091		112,449		187,305			(15,904)		28,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2025	12/01/2027	4	13,660,159	295.49		408,123		392,080		401,841			(16,567)		94,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/07/2027	2	8,247,976	296.66		247,313		239,507		229,437			(8,772)		57,355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/26/2027	1	9,493,615	294.83		284,808		259,379		282,867			(26,458)		64,023		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2025	11/30/2027	2	18,731,505	296.07		561,878		538,726		533,939			(25,322)		129,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/17/2027	3	10,990,127	294.1		331,297		326,756		374,149			(5,876)		76,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413S\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/17/2027	3	16,311,000	294.84		494,539		488,680		499,394			(7,513)		114,225		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/31/2027	1	2,978,864	295.37		89,366		89,366		89,214					21,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/16/2027	1	9,063,171	294.73		270,989		254,610		277,676			(17,400)		62,080		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2024	01/02/2026	1	211,965	188.75	18,483			25		30,438			(9,229)		78		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/04/2024	01/02/2026	1	65,687	188.84	5,840			8		9,393			(2,924)		24		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/07/2026	1	83,974	189.01	7,482			62		11,966			(3,726)		58		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	01/08/2026	1	68,774	189.2	6,073			58		9,732			(3,032)		51		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2024	01/09/2026	1	15,715	188.73	1,396			15		2,269			(697)		12		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2024	01/09/2026	1	57,923	188.53	5,103			56		8,434			(2,552)		45		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2024	01/22/2026	1	170,819	188.13	15,203			438		25,520			(7,591)		210		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/23/2026	1	148,713	188.64	13,280			401		21,772			(6,631)		187		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2024	01/23/2026	1	80,563	188.18	7,186			217		12,020			(3,593)		101		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2024	01/23/2026	1	75,791	189.39	6,654			202		10,747			(3,332)		95		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/26/2026	1	116,064	189.48	10,260			353		16,435			(5,123)		155		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/29/2026	1	37,960	189.67	3,356			129		5,345			(1,676)		53		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	01/30/2026	1	45,230	190.02	4,030			160		6,278			(2,012)		65		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2024	01/30/2026	1	70,386	189.09	6,117			244		10,164			(3,058)		101		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	02/04/2026	1	98,152	189.66	8,912			416		13,888			(4,438)		152		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2024	02/05/2026	1	149,205	188.98	13,667			656		21,724			(6,824)		234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2024	02/06/2026	1	49,991	189.46	4,509			223		7,139			(2,251)		80		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/06/2026	1	94,081	189.31	8,571			426		13,529			(4,291)		150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	02/09/2026	1	48,185	188.85	4,428			238		7,074			(2,211)		80		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	02/10/2026	1	39,790	188.85	3,661			201		5,845			(1,825)		67		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/12/2024	02/12/2026	1	65,412	189.64	5,992			345		9,308			(2,992)		112		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/13/2024	02/13/2026	1	98,764	188.75	9,284			548		14,597			(4,636)		171		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/15/2024	02/13/2026	1	58,428	190.24	5,451			324		8,116			(2,729)		101		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/16/2024	02/19/2026	1	12,779	190.23	1,209			81		1,783			(601)		24		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/16/2024	02/18/2026	1	6,467	190.23	611			40		902			(304)		12		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/16/2024	02/17/2026	1	20,709	190.23	1,955			126		2,887			(975)		38		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/21/2024	02/20/2026	1	17,636	191.01	1,661			114		2,381			(831)		33		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/22/2024	02/20/2026	1	132,382	191.27	12,576			867		17,673			(6,297)		247		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/23/2026	1	60,303	191.44	5,705			416		8,002			(2,848)		116		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/26/2024	02/26/2026	1	152,186	190.93	14,488			1,113		20,713			(7,234)		301		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/27/2024	02/27/2026	1	36,819	191.07	3,513			275		4,982			(1,754)		73		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/27/2026	1	55,961	191.16	5,272			414		7,544			(2,639)		112		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/27/2026	1	51,014	191.5	4,770			376		6,775			(2,391)		102		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/02/2026	1	112,464	191.5	10,538			870		14,969			(5,262)		230		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2024	03/05/2026	1	122,199	191.63	11,450			991		16,216			(5,725)		256		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/06/2026	1	30,594	192.17	2,861			251		3,965			(1,430)		65		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2024	03/06/2026	1	7,420	192.38	692			61		953			(346)		16		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/09/2026	1	81,992	192.61	7,592			700		10,446			(3,791)		177		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/06/2026	1	66,460	192.61	6,134			542		8,440			(3,076)		140		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/11/2026	1	78,558	193.36	7,314			693		9,678			(3,657)		172		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2024	03/12/2026	1	85,118	193.49	8,001			769		10,427			(4,001)		188		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2024	03/13/2026	1	50,646	193.7	4,776			466		6,148			(2,388)		112		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/15/2024	03/13/2026	1	112,744	193.15	10,778			1,057		14,048			(5,404)		250		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/15/2024	03/16/2026	1	6,904	193.15	662			67		862			(331)		16		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/18/2024	03/18/2026	1	80,853	193.63	7,794			814		9,896			(3,897)		186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/19/2024	03/19/2026	1	383,795	194.03	36,729			3,885		46,094			(18,365)		887		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/20/2024	03/20/2026	1	54,224	194.23	5,168			554		6,458			(2,584)		126		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/21/2024	03/20/2026	1	70,788	194.51	6,704			721		8,318			(3,356)		165		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/22/2024	03/23/2026	1	66,861	194.15	6,298			702		8,017			(3,145)		158		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/26/2024	03/26/2026	1	82,457	194.21	7,817			902		9,878			(3,908)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/27/2024	03/27/2026	1	73,692	195.91	6,942			811		8,128			(3,471)		179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	192,101	196.54	18,230			2,137		20,497			(9,128)		466		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/28/2024	03/30/2026	1	43,766	196.54	4,167			504		4,687			(2,078)		108		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/20/2026	1	133,911	194.78	13,485			2,022		15,949			(6,733)		368		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/01/2026	1	386,141	195.12	37,726			6,253		45,642			(18,915)		1,112		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/18/2024	04/17/2026	1	79,015	193.5	7,957			1,163		9,964			(3,984)		214		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/22/2026	1	552,007	195.7	54,704			10,668		64,530			(27,427)		1,722		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2024	05/21/2026	1	108,399	197.85	10,591			2,037		11,371			(5,295)		337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2024	04/10/2026	1	119,162	195.2	11,988			1,630		13,787			(5,994)		312		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/11/2026	1	171,337	197.03	16,894			3,021		18,590			(8,435)		513		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2024	04/10/2026	1	103,594	194.89	10,390			1,419		12,162			(5,202)		271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2024	06/12/2026	1	200,875	195.51	19,405			4,318		24,125			(9,702)		671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/26/2026	1	67,702	195.7	6,736			1,344		7,948			(3,359)		214		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2024	05/29/2026	1	228,449	194.12	22,868			4,649		28,922			(11,434)		730		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/27/2024	06/26/2026	1	254,126	196.58	24,549			5,959		29,326			(12,291)		885		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	04/26/2024	04/27/2026	1	149,965	195.41	15,161			2,419		17,426			(7,570)		425		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/21/2024	06/23/2026	1	67,203	196.2	6,499			1,544		7,883			(3,240)		232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	04/26/2024	04/24/2026	1	174,011	195.41	17,540			2,738		20,168			(8,794)		486		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	05/16/2024	05/15/2026	1	159,437	197.95	15,481			2,861		16,550			(7,751)		485		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/20/2024	06/18/2026	1	237,022	196.21	22,849			5,302		27,660			(11,456)		806		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	05/31/2024	06/02/2026	1	124,028	196.92	12,266			2,561		13,792			(6,116)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/11/2024	06/11/2026	1	258,566	196.06	25,572			5,655		30,226			(12,786)		861		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/28/2024	06/29/2026	1	412,486	196.83	40,011			9,851		47,188			(19,978)		1,448		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/18/2024	06/18/2026	1	237,003	195.47	22,823			5,274		28,654			(11,412)		806		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	04/30/2024	04/30/2026	1	257,593	194.8	26,120			4,270		30,885			(13,060)		738		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/17/2024	.05/15/2026	1	226,858	198.33	22,119			4,094		23,071			(11,090)		690		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/23/2024	.05/22/2026	1	95,082	195.7	9,432			1,837		11,115			(4,723)		297		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/17/2024	.06/17/2026	1	143,934	195.13	13,933			3,201		17,661			(6,966)		488		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/21/2024	.06/22/2026	1	201,966	196.2	19,510			4,616		23,670			(9,742)		695		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/24/2024	.06/24/2026	1	269,361	197.56	25,966			6,206		29,576			(12,983)		933		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/13/2024	.06/12/2026	1	436,105	195.21	41,953			9,374		53,118			(21,005)		1,457		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/05/2024	.05/29/2026	1	82,864	194.81	8,592			1,764		10,158			(4,338)		265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/06/2024	.05/06/2026	1	73,589	195.49	7,204			1,237		8,573			(3,602)		216		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/29/2024	.04/29/2026	1	384,307	196.02	38,738			6,279		43,388			(19,369)		1,097		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/14/2024	.06/16/2026	1	210,133	194.98	20,236			4,614		25,951			(10,090)		711		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/05/2024	.04/02/2026	1	104,431	195.65	10,057			1,266		11,728			(5,049)		262		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/05/2024	04/06/2026	1	106,534	195.65	10,291			1,345		12,017			(5,139)		273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/14/2024	05/14/2026	1	208,272	197.37	20,411			3,729		22,264			(10,205)		631		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/08/2024	05/08/2026	1	87,684	196.09	8,602			1,501		9,943			(4,301)		260		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/14/2024	06/12/2026	1	435,902	194.98	41,803			9,354		53,660			(20,959)		1,456		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/08/2024	04/08/2026	1	20,496	195.55	1,998			266		2,326			(999)		53		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/04/2024	04/02/2026	1	182,482	195.26	17,537			2,204		20,894			(8,792)		458		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/31/2024	06/01/2026	1	324,460	196.92	32,057			6,658		38,387			(16,006)		1,047		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/22/2024	05/22/2026	1	205,411	197.31	20,151			3,903		22,184			(10,075)		641		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/13/2024	05/13/2026	1	68,983	197.16	6,781			1,230		7,450			(3,391)		208		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	425,105	196.2	40,895			9,503		49,652			(20,532)		1,446		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/10/2024	06/10/2026	1	152,965	196.34	15,235			3,348		17,622			(7,618)		508		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/07/2024	.05/07/2026	1	167,036	195.89	16,336			2,827		19,109			(8,168)		493		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/02/2024	.05/01/2026	1	143,804	194.9	14,265			2,361		17,170			(7,142)		414		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/03/2024	.05/04/2026	1	184,680	195.12	18,099			3,062		21,885			(9,037)		538		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/06/2024	.06/05/2026	1	259,522	196.46	25,251			5,399		29,611			(12,643)		848		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/19/2024	.04/21/2026	1	52,636	194.78	5,300			801		6,274			(2,643)		145		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/09/2024	.04/09/2026	1	231,019	196.11	22,363			3,010		25,505			(11,181)		602		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/24/2024	.04/24/2026	1	96,819	196.29	9,692			1,504		10,737			(4,846)		271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/25/2024	.06/25/2026	1	369,214	197.08	35,592			8,556		41,573			(17,796)		1,282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/23/2024	.04/23/2026	1	231,364	195.91	23,044			3,545		26,121			(11,522)		644		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/31/2024	.05/29/2026	1	218,684	196.92	21,540			4,403		24,230			(10,800)		699		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/17/2024	.05/19/2026	1	45,866	198.33	4,490			851		4,683			(2,239)		142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2024	04/16/2026	1	218,717	192.68	22,003			3,173		28,586			(11,001)		589		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2024	05/15/2026	1	63,798	198.01	6,157			1,133		6,597			(3,078)		194		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2024	06/05/2026	1	90,999	196.29	8,909			1,897		10,465			(4,454)		297		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/26/2026	1	415,049	196.83	40,135			9,757		47,316			(20,123)		1,445		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	06/30/2026	2	223,424	196.83	21,818			5,469		25,582			(11,048)		787		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2024	05/20/2026	1	321,919	197.84	31,548			6,024		33,737			(15,774)		997		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2024	05/01/2026	1	140,775	194.69	14,218			2,344		16,977			(7,109)		405		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2024	06/26/2026	1	125,146	196.72	12,152			2,938		14,354			(6,076)		436		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/10/2026	1	215,669	193.57	21,373			2,923		26,959			(10,716)		564		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/17/2026	1	164,365	193.06	16,387			2,386		21,137			(8,194)		445		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/18/2026	1	210,540	198.33	20,591			3,880		21,475			(10,281)		647		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/07/2024	06/08/2026	1	68,182	196.31	6,791			1,476		7,855			(3,391)		225		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	168,474	193.57	16,746			2,350		21,110			(8,362)		447		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/09/2024	05/08/2026	1	152,001	196.76	14,851			2,601		16,675			(7,435)		450		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/02/2024	04/02/2026	1	87,804	196.5	8,464			1,058		9,448			(4,232)		220		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/19/2024	04/17/2026	1	86,467	194.78	8,681			1,271		10,264			(4,353)		234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	302,624	197.03	29,748			5,218		32,744			(14,915)		896		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/25/2024	04/24/2026	1	129,664	195.95	13,096			2,041		14,626			(6,557)		362		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/07/2024	06/09/2026	1	85,888	196.31	8,572			1,872		9,903			(4,274)		284		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/07/2024	06/05/2026	1	361,618	196.31	35,909			7,688		41,550			(18,004)		1,182		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/04/2024	06/04/2026	1	63,207	196.4	6,194			1,310		7,225			(3,097)		206		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/24/2024	05/27/2026	1	199,239	195.7	19,844			3,980		23,411			(9,881)		632		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/15/2026	1	119,249	194.98	11,472			2,604		14,715			(5,728)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/24/2026	1	105,958	200	9,748			2,732		10,553			(4,874)		397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/10/2026	1	235,399	204.11	18,691			6,470		19,656			(9,345)		980		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/31/2026	1	161,252	204.84	13,642			4,547		12,739			(6,812)		658		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/10/2026	1	145,170	196.86	13,820			3,607		16,724			(6,910)		525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2026	1	97,951	203.14	7,895			2,711		8,620			(3,937)		406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/22/2026	2	148,396	200.01	14,043			3,911		14,751			(7,037)		553		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2024	09/25/2026	1	118,795	204.67	9,337			3,425		9,765			(4,669)		509		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/20/2026	1	185,146	200.44	17,256			4,747		17,941			(8,616)		687		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2024	08/13/2026	1	230,206	201.88	19,429			5,978		21,133			(9,715)		904		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	09/04/2026	1	61,635	203.74	5,017			1,702		5,220			(2,512)		254		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/02/2024	08/03/2026	1	301,998	202.15	25,398			7,476		27,029			(12,682)		1,159		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/26/2024	07/28/2026	1	88,910	201.67	8,180			2,337		8,117			(4,079)		336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/30/2024	09/01/2026	1	108,022	204.84	9,149			3,058		8,545			(4,562)		442		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/08/2024	08/07/2026	1	253,116	201.36	21,869			6,576		23,768			(10,950)		980		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/15/2024	08/14/2026	1	131,314	202.42	11,424			3,545		11,713			(5,720)		517		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/14/2024	08/14/2026	1	147,622	202.09	12,474			3,855		13,404			(6,237)		581		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/05/2024	08/05/2026	1	385,810	200.02	32,485			9,638		38,851			(16,243)		1,487		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/16/2024	08/14/2026	1	486,331	202.61	42,068			13,074		42,894			(21,092)		1,913		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/27/2024	08/27/2026	1	269,877	204.19	22,724			7,429		22,049			(11,362)		1,092		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/06/2024	08/06/2026	1	49,802	200.34	4,248			1,266		4,935			(2,124)		192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/02/2024	08/04/2026	1	93,304	202.15	7,856			2,320		8,360			(3,917)		359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/13/2026	1	313,475	198.33	29,185			7,748		33,699			(14,572)		1,143		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/27/2026	1	205,055	201.67	18,845			5,366		18,701			(9,409)		774		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2024	07/01/2026	1	158,762	196.6	15,559			3,868		18,385			(7,779)		561		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/04/2026	1	1,038,446	203.14	83,387			28,333		90,968			(41,808)		4,271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2024	07/02/2026	1	212,425	196.45	20,669			5,174		24,790			(10,334)		752		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/20/2026	1	593,185	202.64	50,717			16,093		52,556			(25,359)		2,365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	1	378,102	203.76	31,761			10,177		31,458			(15,924)		1,510		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/21/2026	1	187,060	204.98	14,834			5,366		15,040			(7,407)		795		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/25/2026	1	157,370	204.42	12,495			4,602		13,125			(6,256)		674		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2024	07/17/2026	2	321,721	201.09	28,889			7,887		29,984			(14,541)		1,185		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/18/2026	1	240,701	204.96	19,088			6,845		19,304			(9,557)		1,018		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/16/2026	1	375,561	199.56	34,815			9,373		38,007			(17,407)		1,380		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/09/2026	1	111,460	195.99	10,656			2,766		13,375			(5,328)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/24/2026	1	336,411	205.45	26,375			9,637		26,375			(13,187)		1,439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/24/2026	1	150,331	200.92	13,861			3,900		14,251			(6,940)		563		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/31/2026	1	87,242	202.43	7,965			2,309		7,651			(3,983)		332		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/21/2026	1	76,702	202.98	6,474			2,063		6,673			(3,237)		306		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/23/2026	1	165,093	205.58	13,009			4,736		12,828			(6,505)		705		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/04/2026	1	386,962	204.43	31,770			10,735		31,460			(15,885)		1,592		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2024	08/19/2026	1	194,240	203.04	16,743			5,290		16,821			(8,372)		773		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/18/2026	1	91,226	202.61	7,891			2,482		8,083			(3,935)		362		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	1	271,608	204.84	22,924			7,578		21,376			(11,493)		1,101		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2026	1	345,423	202.49	31,641			9,127		30,155			(15,820)		1,313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2026	1	391,618	199.29	36,342			10,134		40,454			(18,171)		1,464		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	492,136	205.28	38,682			14,265		39,026			(19,394)		2,109		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2026	1	156,491	201.44	13,490			4,114		14,694			(6,726)		612		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2026	1	42,862	204.47	3,438			1,185		3,498			(1,719)		178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/06/2026	1	560,104	196.35	53,546			13,700		65,868			(26,736)		2,005		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	78,534	196.14	7,492			1,935		9,353			(3,746)		283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	1	763,332	204.98	60,380			21,683		61,143			(30,273)		3,227		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2026	1	188,506	203.38	15,024			5,221		16,419			(7,512)		786		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2026	1	476,443	205.75	37,734			14,099		36,972			(18,867)		2,060		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2026	1	126,242	205.28	9,961			3,708		10,062			(4,967)		545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	09/02/2026	1	139,106	204.84	11,796			3,954		11,017			(5,874)		570		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/24/2026	1	532,170	201.67	48,800			13,750		48,374			(24,467)		1,994		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2024	09/03/2026	1	81,976	204.74	6,820			2,295		6,533			(3,410)		336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2026	1	142,002	203.76	11,971			3,881		11,871			(5,969)		572		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	1	529,765	202.15	44,447			12,954		47,202			(22,285)		2,019		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2024	07/29/2026	1	185,913	201.55	17,067			4,900		17,104			(8,533)		705		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2024	07/31/2026	1	366,815	202.33	32,463			9,448		32,353			(16,254)		1,398		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/22/2026	1	72,796	204.98	5,780			2,096		5,860			(2,882)		310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	1	263,583	200.44	24,513			6,670		25,462			(12,290)		971		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/14/2026	1	106,792	198.33	9,953			2,652		11,491			(4,963)		390		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/10/2026	1	276,785	201.44	23,831			7,244		25,962			(11,899)		1,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/26/2024	08/26/2026	1	196,981	204.4	16,586			5,399		15,877			(8,293)		795		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	558,853	201.44	47,950			14,438		52,253			(24,041)		2,164		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/28/2024	08/28/2026	1	306,690	204.09	25,701			8,437		25,241			(12,850)		1,243		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/12/2024	09/11/2026	1	259,860	203.62	20,893			7,291		22,322			(10,461)		1,084		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	692,920	202.99	59,314			18,980		60,284			(29,698)		2,768		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/16/2024	09/16/2026	1	148,704	205.05	11,703			4,147		11,837			(5,851)		626		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/03/2024	07/02/2026	1	156,140	196.43	15,083			3,792		18,237			(7,552)		553		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/11/2024	07/10/2026	1	475,358	197.76	44,303			11,611		52,384			(22,182)		1,719		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/12/2024	08/12/2026	1	138,108	201.42	11,822			3,621		12,996			(5,911)		541		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/15/2024	07/15/2026	1	188,096	198.47	17,361			4,650		20,107			(8,681)		689		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	453,669	196.35	43,189			10,872		53,170			(21,684)		1,606		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/14/2026	1	249,915	204.32	19,743			6,952		20,718			(9,858)		1,049		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/10/2026	1	385,402	198.33	35,765			9,386		41,315			(17,932)		1,394		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/21/2026	1	70,004	200.44	6,531			1,803		6,790			(3,257)		260		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/17/2026	1	75,146	201.32	6,959			1,883		6,913			(3,479)		277		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2024	08/07/2026	1	328,186	200.55	28,060			8,403		32,195			(14,030)		1,271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/11/2026	1	1,166,930	204.32	91,954			32,133		96,272			(46,103)		4,867		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2024	08/28/2026	1	363,633	204.35	30,581			10,095		29,454			(15,312)		1,474		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/17/2026	1	112,381	202.61	9,710			3,045		9,946			(4,848)		445		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/28/2026	1	187,829	205.28	14,801			5,497		14,951			(7,390)		809		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2024	09/17/2026	1	222,143	204.86	17,616			6,267		17,883			(8,808)		937		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/24/2026	1	108,099	203.76	9,102			2,942		9,026			(4,545)		435		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/18/2024	10/19/2026	1	249,535	207.48	21,161			8,470		17,867			(10,566)		1,116		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/11/2024	10/09/2026	1	392,779	206.82	33,308			12,945		28,908			(16,700)		1,726		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/17/2024	10/16/2026	1	193,863	207.3	16,459			6,538		13,978			(8,241)		863		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/29/2024	10/29/2026	1	288,679	205.42	25,000			10,336		23,672			(12,500)		1,313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/23/2024	10/23/2026	1	28,956	207.3	2,499			1,013		2,108			(1,249)		130		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/13/2024	12/14/2026	1	347,148	205.75	31,417			14,995		29,438			(15,687)		1,695		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2024	11/10/2026	1	73,551	208.33	6,597			2,840		5,156			(3,290)		341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/13/2024	11/13/2026	1	316,607	206.86	28,558			12,396		24,315			(14,279)		1,475		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	442,962	207.54	39,246			18,355		33,665			(19,596)		2,141		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/01/2024	11/03/2026	1	105,738	205.58	9,347			3,929		8,639			(4,661)		485		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/24/2024	10/23/2026	1	463,519	206.88	39,677			16,145		34,625			(19,866)		2,087		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/09/2024	10/09/2026	1	278,050	206.25	23,718			9,155		21,187			(11,859)		1,222		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/29/2024	12/01/2026	1	51,077	209.81	4,576			2,100		3,356			(2,282)		245		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	636,956	203.67	58,473			28,832		60,829			(29,317)		3,154		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	321,484	206.02	27,583			11,239		25,269			(13,830)		1,448		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/02/2024	10/02/2026	1	261,219	206.35	20,950			7,885		19,591			(10,475)		1,134		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/26/2024	11/25/2026	1	553,440	209.57	50,086			22,629		36,638			(25,078)		2,627		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/17/2024	12/17/2026	1	638,660	204.39	57,863			27,819		58,373			(28,931)		3,131		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/19/2024	12/18/2026	1	354,038	202.05	32,501			15,735		36,430			(16,273)		1,738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/01/2024	10/30/2026	1	361,873	205.58	31,845			13,283		29,420			(15,966)		1,649		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/21/2024	10/21/2026	1	75,994	206.74	6,505			2,618		5,707			(3,253)		341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/18/2024	11/18/2026	1	126,553	207.38	11,453			5,050		9,491			(5,727)		594		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2026	1	61,187	203.49	5,629			2,799		5,929			(2,807)		305		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/12/2026	1	216,621	206.82	18,434			7,211		16,008			(9,205)		957		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/30/2026	1	484,094	209.81	43,326			19,846		31,757			(21,634)		2,315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2026	1	82,309	209.04	7,433			3,420		5,688			(3,716)		395		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/06/2026	1	119,084	207.56	10,610			4,528		8,693			(5,312)		549		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/02/2026	1	186,834	206.18	15,134			5,719		14,162			(7,577)		811		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2026	1	244,376	205.59	20,699			7,961		19,330			(10,349)		1,072		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	335,490	208.33	29,993			12,819		23,384			(15,038)		1,546		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2026	1	172,735	207.3	14,631			5,748		12,420			(7,315)		766		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/24/2026	1	338,300	203.49	30,954			15,285		32,612			(15,541)		1,675		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/18/2026	1	172,671	202.38	15,609			7,526		17,492			(7,805)		848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/12/2024	11/12/2026	1	531,598	206.57	48,482			20,978		41,465			(24,241)		2,473		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	629,016	205.75	56,737			26,958		53,152			(28,447)		3,058		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/12/2024	12/11/2026	1	140,510	205.94	12,562			5,960		11,747			(6,289)		683		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	167,577	205.97	14,981			7,079		13,993			(7,491)		815		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/19/2024	11/19/2026	1	180,143	206.75	16,213			7,171		14,015			(8,106)		847		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/20/2024	11/20/2026	1	185,728	207.4	16,808			7,458		13,948			(8,404)		875		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/03/2024	12/03/2026	1	257,588	208.82	23,028			10,628		18,057			(11,514)		1,238		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/22/2024	11/20/2026	1	393,222	209.4	35,823			15,982		26,110			(17,960)		1,852		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/05/2024	11/05/2026	1	493,116	206.57	43,986			18,609		36,884			(21,993)		2,269		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/15/2024	11/13/2026	1	176,233	206.42	15,879			6,930		13,887			(7,961)		821		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/26/2026	1	191,216	206.02	16,464			6,749		15,087			(8,221)		865		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/04/2024	11/04/2026	1	161,495	205.77	14,260			6,013		13,065			(7,130)		742		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/04/2024	10/02/2026	1	455,950	206.57	38,300			14,495		33,740			(19,202)		1,979		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/11/2024	11/11/2026	1	102,692	207.38	9,232			3,982		7,630			(4,616)		477		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	407,417	206.65	36,342			17,123		32,716			(18,171)		1,978		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/06/2024	11/06/2026	1	220,515	206.57	19,846			8,424		15,657			(9,923)		1,016		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/11/2024	10/09/2026	1	421,000	206.13	36,845			14,320		32,290			(18,473)		1,850		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/13/2024	12/15/2026	1	141,826	205.75	12,849			6,142		12,041			(6,407)		693		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/27/2024	11/27/2026	1	322,456	209.69	28,924			13,166		21,250			(14,462)		1,535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/05/2024	12/04/2026	1	115,199	208.22	10,287			4,782		8,387			(5,151)		554		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/28/2024	10/28/2026	1	323,605	206.18	28,154			11,602		25,371			(14,077)		1,469		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/31/2024	12/31/2026	1	494,793	203.34	45,125			22,594		48,391			(22,563)		2,474		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/15/2024	10/15/2026	1	261,150	206.71	22,119			8,720		19,508			(11,060)		1,160		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/11/2024	10/13/2026	1	50,520	206.82	4,304			1,687		3,738			(2,146)		224		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/30/2024	12/30/2026	1	58,249	202.83	5,306			2,650		5,837			(2,653)		291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	500,897	203.49	46,032			22,858		48,487			(22,985)		2,494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/06/2024	12/08/2026	1	106,220	207.54	9,422			4,413		8,083			(4,698)		514		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/18/2024	10/16/2026	1	348,880	207.48	29,515			11,741		24,875			(14,798)		1,552		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/08/2024	11/09/2026	1	160,005	208.33	14,336			6,161		11,200			(7,158)		741		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/20/2024	12/18/2026	1	263,300	202.92	24,066			11,667		25,988			(12,066)		1,293		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	11/21/2024	11/20/2026	1	512,712	208.8	46,554			20,741		35,326			(23,309)		2,415		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	12/04/2024	12/04/2026	1	230,858	207.76	20,546			9,511		17,268			(10,273)		1,111		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	10/01/2024	10/01/2026	1	373,761	206.29	29,826			11,185		28,107			(14,913)		1,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/09/2024	12/09/2026	1	54,713	206.92	4,859			2,282		4,322			(2,429)		265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	102,884	206.57	8,663			3,301		7,655			(4,325)		449		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/31/2024	10/30/2026	1	222,287	206.19	19,383			8,074		17,450			(9,705)		1,013		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/01/2024	11/02/2026	1	236,290	205.58	20,864			8,753		19,281			(10,418)		1,082		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	133,119	206.7	11,954			5,210		10,317			(5,985)		620		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/27/2026	1	58,898	206.02	5,077			2,085		4,653			(2,532)		267		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/06/2024	12/04/2026	1	203,929	207.54	18,007			8,382		15,437			(9,028)		981		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/30/2024	10/30/2026	1	55,018	205.74	4,781			1,983		4,434			(2,391)		251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	382,417	207.11	32,850			13,266		28,146			(16,425)		1,719		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/16/2024	10/16/2026	1	101,882	207.27	8,589			3,398		7,366			(4,294)		453		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/29/2024	11/27/2026	1	577,323	209.81	51,497			23,473		37,699			(25,819)		2,749		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313O8D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/15/2024	11/16/2026	1	157,458	206.42	14,234			6,246		12,455			(7,107)		737		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/16/2024	12/16/2026	1	82,680	204.44	7,483			3,587		7,532			(3,741)		405		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q83 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	138,234	202.92	12,704			6,195		13,685			(6,335)		683		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q82 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/20/2024	12/21/2026	1	159,107	202.92	14,606			7,112		15,736			(7,293)		785		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/07/2024	10/07/2026	1	57,627	206.07	4,898			1,877		4,426			(2,449)		252		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/14/2025	01/14/2027	1	573,640	203.91	52,144			27,075		55,299			(25,072)		2,923		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/27/2025	01/27/2027	1	227,372	206.59	20,032			10,759		19,372			(9,275)		1,178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	271,553	209.65	23,408			14,405		20,991			(9,010)		1,506		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T8O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/17/2025	03/17/2027	1	64,514	210.33	5,587			3,377		4,761			(2,212)		355		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/26/2025	03/25/2027	1	169,606	210.33	14,637			9,020		12,636			(5,622)		941		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/29/2025	01/29/2027	1	101,902	205.36	9,018			4,868		9,273			(4,151)		529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/30/2025	.01/29/2027	1	111,371	206.42		9,834		5,331		9,589			(4,519)		579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/28/2025	.03/30/2027	1	86,641	210.39		7,390		4,599		6,472			(2,807)		483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/02/2025	.12/31/2026	1	115,260	203.35		10,201		5,128		11,261			(5,086)		576		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/28/2025	.03/29/2027	2	359,444	210.39		30,802		19,155		26,815			(11,701)		2,002		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/03/2025	.01/04/2027	1	354,812	203.77		31,649		16,021		34,097			(15,673)		1,784		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/31/2025	.01/29/2027	1	188,441	205.61		16,602		9,012		16,922			(7,617)		979		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/22/2025	.01/22/2027	1	486,129	205.01		43,557		23,095		44,675			(20,466)		2,503		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/11/2025	.02/11/2027	1	181,756	207.54		16,540		9,224		14,959			(7,318)		960		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/27/2025	.03/25/2027	1	204,223	210.44		17,563		10,868		15,112			(6,731)		1,133		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/06/2025	.01/06/2027	1	71,722	202.98		6,412		3,259		7,179			(3,153)		362		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/10/2025	.03/10/2027	1	76,385	210.52		6,485		3,857		5,523			(2,630)		416		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2025	02/03/2027	1	213,688	205.89		19,339		10,573		19,018			(8,769)		1,117		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/01/2027	1	209,733	205.61		18,561		10,110		18,897			(8,481)		1,094		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/12/2027	1	137,317	208.43		11,809		7,056		11,150			(4,756)		750		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	01/07/2027	1	199,237	203.35		17,832		9,087		19,605			(8,745)		1,006		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/05/2027	1	270,233	205.95		24,510		13,542		24,024			(11,009)		1,416		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/05/2027	1	266,339	210.16		22,905		13,541		19,523			(9,407)		1,444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2027	1	93,543	205.95		8,522		4,729		8,353			(3,807)		493		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/01/2027	1	57,467	210.31		4,982		2,906		4,155			(2,086)		310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	03/31/2027	1	241,313	211.48		20,487		12,777		17,013			(7,718)		1,347		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2025	03/04/2027	1	165,218	209.12		14,060		8,247		12,804			(5,817)		895		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/26/2027	1	262,389	210.31		22,644		13,167		18,892			(9,518)		1,411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/18/2027	1	356,796	209.98		30,970		18,761		26,831			(12,218)		1,963		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/15/2027	1	440,276	205.56		39,317		20,610		39,053			(18,794)		2,246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/19/2027	1	541,444	209.72		48,568		27,772		39,959			(20,881)		2,887		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/28/2027	1	393,734	205.21		34,767		18,721		36,066			(16,050)		2,043		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/12/2027	1	488,940	207.3		44,151		24,854		40,826			(19,407)		2,585		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/16/2027	1	66,783	207.3		6,057		3,424		5,603			(2,648)		355		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/11/2027	1	198,527	202.37		18,046		9,309		20,567			(8,764)		1,007		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/24/2027	2	194,557	210.05		17,262		9,940		14,183			(7,326)		1,044		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS$ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2025	02/04/2027	1	248,610	205.79		22,375		12,263		22,251			(10,115)		1,301		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/05/2027	1	337,985	209.01		28,999		17,119		26,397			(11,934)		1,832		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2025	03/08/2027	2	339,131	210.16		29,047		17,289		24,960			(11,805)		1,845		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2027	1	190,574	209.31		16,732		9,716		14,522			(7,046)		1,025		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/12/2027	1	234,041	208.31		20,128		12,077		19,121			(8,090)		1,279		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2027	1	353,489	203.31		31,637		16,166		34,854			(15,472)		1,787		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	1	291,645	202.37		26,423		13,577		30,127			(12,885)		1,474		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	01/26/2027	2	274,247	205.35		24,899		13,347		24,874			(11,574)		1,419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	233,907	205.35		20,771		11,074		21,122			(9,729)		1,204		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2025	03/03/2027	1	102,565	210.16		8,851		5,179		7,497			(3,674)		555		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	111,888	206.14		10,025		5,531		9,846			(4,511)		586		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2027	1	77,630	202.37		7,064		3,649		8,050			(3,426)		394		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/22/2027	1	172,972	209.72		15,568		8,929		12,817			(6,666)		926		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2025	03/05/2027	1	117,217	208.91		10,081		5,927		9,202			(4,157)		635		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2025	02/26/2027	1	88,040	209.22		7,756		4,485		6,735			(3,273)		473		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/08/2027	1	167,647	205.95		15,256		8,457		14,954			(6,824)		882		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/09/2027	1	60,314	210.16		5,211		3,092		4,439			(2,129)		328		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2027	1	181,622	208.58		16,528		9,399		14,276			(7,132)		968		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2025	03/19/2027	1	178,555	210.2		15,320		9,340		13,302			(6,010)		984		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2025	02/12/2027	1	400,318	207.67		36,589		20,569		32,746			(16,111)		2,116		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/15/2027	1	101,076	205.11		8,976		4,699		9,168			(4,297)		516		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/10/2025	02/10/2027	1	111,563	206.71		10,130		5,635		9,583			(4,496)		588		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/02/2027	1	96,808	205.61		8,568		4,672		8,732			(3,909)		505		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/22/2027	1	274,660	205.55		24,527		13,059		24,555			(11,507)		1,414		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2026	1	215,770	203.77		19,160		9,646		20,649			(9,541)		1,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2025	03/19/2027	1	348,216	210.29		30,434		18,478		25,803			(11,965)		1,918		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/11/2027	1	211,873	209.23		17,924		10,686		16,463			(7,243)		1,156		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/16/2027	1	183,442	209.32		15,904		9,591		14,272			(6,344)		1,007		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/18/2027	1	183,559	207.72		16,722		9,487		15,089			(7,239)		977		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/25/2027	2	456,606	210.39		37,137		23,074		33,926			(14,131)		2,532		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/13/2027	1	68,913	203.27		6,278		3,251		6,850			(3,027)		351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2025	01/15/2027	1	111,083	204.52		9,964		5,187		10,386			(4,777)		567		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	02/05/2027	1	222,744	206.16		19,869		10,917		19,579			(8,955)		1,167		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/19/2027	1	387,913	209.75		33,050		20,177		29,598			(12,939)		2,137		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/25/2027	1	314,376	205.35		28,011		14,988		28,482			(13,067)		1,625		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/25/2027	1	202,198	210.12		17,773		10,254		14,700			(7,523)		1,086		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/14/2025	03/12/2027	1	209,747	209.32		18,101		10,876		16,234			(7,260)		1,146		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/12/2025	02/12/2027	1	179,693	207.54		16,586		9,272		15,148			(7,316)		950		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/17/2025	06/17/2027	1	378,667	208.07		31,732		23,221		34,762			(8,563)		2,288		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/20/2025	05/20/2027	1	320,471	207.36		26,791		18,548		29,579			(8,258)		1,885		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/17/2025	04/19/2027	1	163,550	205.55		13,297		8,639		15,963			(4,687)		932		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/24/2025	04/23/2027	1	120,552	205.87		9,777		6,432		11,633			(3,366)		690		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/23/2025	05/24/2027	1	242,675	206.78		20,385		14,264		23,127			(6,191)		1,433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/04/2025	04/02/2027	1	435,675	205.08		34,288		21,596		42,783			(12,764)		2,437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/23/2025	05/26/2027	1	56,546	206.78		4,755		3,331		5,400			(1,440)		335		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/09/2025	05/10/2027	2	233,821	206.35		19,656		13,663		22,423			(6,041)		1,361		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/01/2025	04/30/2027	1	147,160	206.15		11,626		7,761		14,113			(3,891)		848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/26/2025	06/25/2027	1	382,257	208.33		30,925		23,033		34,938			(7,975)		2,327		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/06/2025	05/06/2027	1	321,183	206.26		25,984		17,489		30,834			(8,507)		1,863		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	271,448	206.92		22,747		15,625		25,435			(7,177)		1,587		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/22/2025	04/22/2027	1	229,736	205.74		18,563		12,137		22,284			(6,433)		1,313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/13/2025	05/13/2027	1	100,926	206.41		8,528		5,822		9,679			(2,710)		589		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/09/2025	04/09/2027	1	119,359	205.33		9,931		6,316		11,661			(3,619)		673		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/20/2025	06/17/2027	1	319,031	208.21		26,384		19,414		29,096			(7,041)		1,928		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/07/2025	05/07/2027	1	245,285	206.55		19,917		13,433		23,228			(6,494)		1,424		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	135,161	207.68		11,502		8,259		12,516			(3,273)		809		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/08/2025	05/07/2027	1	47,834	206.36		3,951		2,676		4,573			(1,285)		278		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/25/2025	06/25/2027	1	82,720	208.03		6,733		4,995		7,668			(1,743)		504		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/08/2027	1	141,609	207.68		12,065		8,668		13,127			(3,428)		848		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/14/2027	1	221,645	208.32		18,640		13,564		20,059			(5,125)		1,335		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2025	04/01/2027	1	330,575	211.08		27,471		17,169		23,834			(10,311)		1,847		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/19/2027	1	133,487	207.44		11,213		7,747		12,267			(3,471)		784		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2025	06/09/2027	1	100,220	207.68		8,469		6,096		9,300			(2,378)		601		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/07/2025	04/07/2027	1	106,836	204.31		8,611		5,453		10,929			(3,161)		601		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2025	04/08/2027	1	326,171	203.72		26,192		16,622		34,313			(9,580)		1,837		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	04/02/2027	1	208,969	210.91		17,532		10,982		15,234			(6,557)		1,169		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2025	05/21/2027	1	112,058	206.62		9,413		6,566		10,724			(2,879)		660		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2025	04/09/2027	1	91,435	204.48		7,415		4,736		9,299			(2,696)		515		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2025	04/29/2027	1	86,780	206.34		6,864		4,554		8,235			(2,313)		500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2025	05/14/2027	1	395,571	207.25		33,149		22,801		36,472			(10,427)		2,313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/11/2027	1	356,965	208.32		29,949		21,759		32,198			(8,269)		2,145		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/06/2027	1	157,250	205.08		12,423		7,850		15,505			(4,599)		884		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	06/01/2027	1	190,676	207.4		15,807		11,204		17,790			(4,643)		1,135		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	04/30/2027	1	298,032	206.53		24,230		16,198		28,075			(8,088)		1,718		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2025	05/28/2027	1	123,772	206.91		10,409		7,321		11,771			(3,094)		734		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2025	06/02/2027	1	73,635	207.63		6,156		4,372		6,804			(1,788)		439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/28/2027	1	102,562	208.41		8,277		6,182		9,374			(2,117)		626		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2025	06/11/2027	1	343,458	208.1		28,885		20,870		31,289			(8,032)		2,063		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2025	05/21/2027	1	142,677	206.84		12,013		8,333		13,512			(3,686)		840		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2025	06/16/2027	1	74,076	208.31		6,208		4,528		6,719			(1,684)		447		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/16/2025	04/16/2027	1	72,259	205.16		5,875		3,793		7,161			(2,084)		410		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/04/2025	06/04/2027	1	64,705	207.33		5,358		3,819		6,069			(1,541)		386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/03/2025	06/03/2027	1	92,328	207.69		7,746		5,512		8,513			(2,239)		550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/20/2025	06/21/2027	1	133,751	208.21		11,115		8,195		12,252			(2,950)		811		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/29/2025	05/28/2027	1	166,768	207.14		13,875		9,799		15,676			(4,111)		989		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/25/2025	04/26/2027	1	369,352	205.88		29,918		19,753		35,753			(10,232)		2,120		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/06/2025	06/04/2027	1	438,397	207.68		37,220		26,681		40,464			(10,634)		2,616		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/18/2025	06/17/2027	1	443,626	207.98		36,910		27,121		40,902			(9,924)		2,680		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/23/2025	05/21/2027	1	536,482	206.78		44,904		31,364		50,966			(13,693)		3,158		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/05/2025	06/04/2027	1	429,247	207.26		35,670		25,535		40,435			(10,227)		2,562		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/28/2025	04/28/2027	1	115,484	206.16		9,216		6,102		11,040			(3,118)		664		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/17/2025	04/16/2027	2	834,175	205.55		67,836		44,145		81,165			(23,831)		4,738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/15/2025	04/15/2027	1	197,321	205.38		16,161		10,411		19,337			(5,756)		1,120		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/23/2025	04/23/2027	1	239,283	205.75		19,549		12,809		23,234			(6,749)		1,369		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	77,837	208.41		6,289		4,700		7,114			(1,607)		476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/04/2025	04/05/2027	1	405,620	205.08		32,003		20,206		39,954			(11,864)		2,277		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U\$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/04/2025	03/22/2027	1	84,609	209.76		5,159		3,220		6,478			(1,950)		468		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	296,163	205.88		23,900		15,747		28,580			(8,208)		1,695		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/27/2025	05/27/2027	1	152,069	207.24		12,713		8,924		14,218			(3,796)		901		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	95,671	205.88		7,749		5,120		9,271			(2,647)		550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/12/2025	06/11/2027	1	293,371	208.43		24,350		17,666		26,315			(6,747)		1,763		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/10/2025	06/10/2027	1	395,891	207.95		33,492		24,153		36,264			(9,360)		2,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IISK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.05/16/2025	.05/17/2027	1	218,891	207.25		18,387		12,671		20,247			(5,760)		1,284		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/30/2025	.04/30/2027	1	183,030	206.36		14,404		9,577		17,370			(4,834)		1,055		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.06/23/2025	.06/23/2027	1	170,833	208.26		13,940		10,302		15,597			(3,647)		1,038		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IISA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.05/12/2025	.05/12/2027	1	331,453	206.71		27,842		18,969		31,322			(8,887)		1,934		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/21/2025	.04/21/2027	1	92,136	205.03		7,362		4,803		9,232			(2,561)		526		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.06/13/2025	.06/15/2027	1	100,215	208.32		8,438		6,143		9,079			(2,317)		604		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/11/2025	.04/12/2027	1	98,734	204.98		8,205		5,259		9,834			(2,963)		558		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.05/30/2025	.05/28/2027	1	1,111,713	207.4		91,827		64,939		103,278			(27,119)		6,590		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/11/2025	.04/09/2027	1	469,422	204.98		38,868		24,856		46,614			(14,095)		2,646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.06/30/2025	.06/30/2027	1	142,342	208.66		11,444		8,568		12,882			(2,885)		870		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/03/2025	.04/02/2027	1	107,532	209.83		8,699		5,472		8,312			(3,246)		602		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/20/2025	06/22/2027	1	128,448	208.21		10,674		7,874		11,779			(2,829)		780		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/09/2025	05/07/2027	1	445,696	206.35		36,636		24,846		42,609			(11,877)		2,587		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/14/2025	05/14/2027	1	95,042	205.97		8,060		5,513		9,314			(2,550)		556		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/09/2025	05/11/2027	1	136,079	206.35		11,213		7,624		13,064			(3,615)		793		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/24/2025	06/24/2027	1	193,038	208.33		15,791		11,691		17,624			(4,110)		1,174		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/23/2025	05/25/2027	1	136,946	206.78		11,503		8,054		13,065			(3,489)		809		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/27/2025	06/25/2027	1	656,922	208.41		52,882		39,443		59,846			(13,584)		3,999		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/02/2025	05/03/2027	1	219,151	206.53		17,861		11,965		20,710			(5,937)		1,267		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/02/2025	05/04/2027	1	156,592	206.53		12,778		8,565		14,814			(4,242)		906		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/17/2025	04/20/2027	1	36,142	205.55		2,942		1,913		3,531			(1,035)		206		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132\$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/17/2025	09/17/2027	1	144,863	213.83		11,314		9,698		11,198			(1,627)		948		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2025	09/08/2027	1	265,186	212.18		20,578		17,384		21,904			(3,214)		1,723		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/23/2027	1	213,298	210.44		17,554		13,772		18,152			(3,834)		1,332		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2025	08/13/2027	1	234,675	212.15		18,797		15,208		18,797			(3,605)		1,492		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/28/2027	1	102,542	214.12		8,214		7,164		7,947			(1,077)		677		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2025	07/28/2027	1	135,624	209.88		11,230		8,839		11,921			(2,400)		850		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/03/2027	1	103,200	209.12		8,370		6,657		9,453			(1,738)		650		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/16/2027	1	152,526	211.85		12,385		10,085		12,446			(2,338)		972		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2025	07/30/2027	1	170,474	209		14,183		11,249		15,632			(2,977)		1,071		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/27/2027	1	152,683	214.01		12,108		10,098		11,344			(2,062)		982		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2025	07/15/2027	1	133,411	208.89		11,086		8,528		12,114			(2,567)		827		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2025	08/13/2027	1	332,174	211.64		26,873		21,832		27,272			(5,124)		2,112		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/02/2027	2	661,575	209.63		54,145		40,954		57,226			(13,383)		4,053		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/10/2027	1	106,579	210.82		8,665		6,975		9,080			(1,716)		676		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/31/2027	1	165,072	214.01		13,140		10,971		12,331			(2,226)		1,065		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/12/2027	1	487,686	210.08		40,234		30,826		41,746			(9,522)		3,015		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2025	09/03/2027	1	93,111	212.93		7,393		6,195		7,356			(1,205)		602		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2025	07/16/2027	1	158,937	209.63		13,112		10,104		13,955			(3,018)		986		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2025	07/22/2027	1	121,639	210.16		9,914		7,721		10,473			(2,200)		759		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2025	07/30/2027	1	57,070	524.74		4,708		3,719		4,994			(993)		358		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/14/2027	1	89,850	213.45		7,044		6,009		7,035			(1,059)		586		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/13/2027	1	212,333	211.85		17,199		13,992		17,263			(3,260)		1,350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/30/2027	2	154,781	214.01		12,327		10,295		11,547			(2,069)		998		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2025	08/05/2027	1	93,566	209.87		7,570		6,041		8,290			(1,535)		591		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/06/2027	1	82,126	210.82		6,652		5,347		6,964			(1,325)		519		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/29/2027	1	97,800	213.77		7,804		6,818		7,531			(994)		646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2025	08/18/2027	1	203,407	211.44		16,557		13,510		16,964			(3,062)		1,299		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2025	07/23/2027	1	609,955	210.44		50,321		39,424		51,907			(11,044)		3,808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/17/2027	1	181,117	213.51		14,218		12,237		14,218			(2,028)		1,185		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2025	08/06/2027	1	240,423	210.15		19,402		15,575		21,037			(3,886)		1,519		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/23/2027	1	210,173	214.32		16,835		13,871		15,301			(3,017)		1,347		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2025	09/23/2027	1	143,783	213.55		11,330		9,805		11,373			(1,537)		945		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/24/2027	1	379,721	213.28		30,378		26,439		30,492			(4,042)		2,498		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/10/2027	1	265,817	213.45		20,760		17,692		20,707			(3,137)		1,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/07/2027	1	89,680	212.69		6,950		5,862		7,210			(1,111)		582		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/20/2027	1	360,873	209.51		29,664		23,022		32,009			(6,727)		2,247		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2025	07/21/2027	1	263,993	209.49		21,595		16,789		23,469			(4,822)		1,645		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2027	2	146,925	210.44		12,183		9,588		12,562			(2,615)		920		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/17/2027	1	100,321	211.85		8,156		6,644		8,196			(1,538)		640		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2025	09/22/2027	1	58,514	212.71		4,611		3,984		4,804			(632)		384		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2025	07/01/2027	1	237,831	209.26		19,264		14,448		20,929			(4,829)		1,456		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2025	09/10/2027	1	349,058	214.26		27,052		23,022		25,446			(4,119)		2,271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2025	09/16/2027	1	118,158	212.99		9,193		7,867		9,500			(1,335)		772		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/17/2027	1	133,248	213.42		10,460		9,015		10,513			(1,480)		872		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2025	07/16/2027	1	329,147	210		27,188		21,038		28,405			(6,228)		2,042		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2025	07/09/2027	1	543,557	210.54		44,626		34,100		45,333			(10,651)		3,351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2025	07/14/2027	1	142,326	209.99		11,742		9,016		12,254			(2,734)		881		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/09/2027	1	623,385	210.08		51,305		39,258		53,175			(12,192)		3,843		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/13/2027	1	145,756	210.08		12,039		9,228		12,491			(2,845)		902		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/26/2027	1	286,324	210.44		23,679		18,598		24,452			(5,150)		1,792		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/09/2027	1	76,266	210.82		6,193		4,983		6,490			(1,228)		483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/16/2027	2	326,938	209.51		26,885		20,844		28,869			(6,106)		2,028		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2025	08/11/2027	1	110,673	210.52		8,987		7,246		9,573			(1,748)		702		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	08/04/2027	1	160,217	209.78		12,914		10,288		14,243			(2,636)		1,011		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/30/2027	1	252,569	209.12		20,382		16,188		23,034			(4,256)		1,586		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2025	07/02/2027	1	80,953	209.47		6,549		4,941		7,059			(1,633)		496		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/23/2027	1	185,276	210.59		15,193		11,854		15,656			(3,351)		1,157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/03/2027	1	666,206	212.69		51,431		43,333		53,296			(8,266)		4,310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	08/26/2027	1	137,648	213.18		10,998		9,095		10,365			(1,913)		885		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2025	08/12/2027	1	157,421	211.08		12,720		10,274		13,271			(2,457)		1,000		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2025	08/20/2027	1	344,317	213.11		28,096		23,097		26,512			(5,087)		2,202		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/20/2027	1	167,331	214.32		13,370		11,006		12,132			(2,406)		1,070		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2025	08/27/2027	1	236,272	213.36		18,807		15,664		18,122			(3,225)		1,520		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/13/2027	1	176,246	213.45		13,800		11,769		13,782			(2,077)		1,149		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2025	08/19/2027	2	72,856	212.26		6,098		5,004		5,843			(1,109)		465		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	09/01/2027	1	81,280	214.01		6,478		5,410		6,072			(1,096)		525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2025	08/27/2027	1	68,936	213.58		5,501		4,557		5,232			(950)		443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2025	09/10/2027	1	88,033	213.01		6,858		5,812		7,007			(1,052)		573		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2025	08/25/2027	1	63,878	213.29		5,151		4,264		4,906			(892)		410		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/24/2027	1	125,528	214.12		10,017		8,730		9,678			(1,321)		826		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2025	09/09/2027	1	260,083	212.64		20,338		17,209		21,041			(3,148)		1,691		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	09/03/2027	1	116,157	213.22		9,200		7,740		9,060			(1,489)		751		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2025	09/30/2027	1	100,491	214.38		7,969		6,973		7,718			(1,004)		664		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2025	07/07/2027	1	161,826	209.36		13,302		10,086		14,257			(3,225)		996		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/20/2027	1	122,504	213.09		9,886		8,094		9,445			(1,801)		783		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/27/2027	1	130,063	214.12		10,405		9,074		10,067			(1,366)		858		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2025	07/29/2027	1	176,395	210.68		14,517		11,446		14,941			(3,082)		1,107		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2025	07/09/2027	1	80,803	209.83		6,634		5,048		6,973			(1,590)		498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/24/2027	1	175,634	214.32		14,086		11,609		12,804			(2,521)		1,127		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/02/2027	1	205,298	209.12		16,629		13,221		18,785			(3,458)		1,293		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/06/2027	1	156,210	209.63		12,872		9,742		13,575			(3,178)		961		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/20/2027	1	252,213	213.42		19,849		17,119		19,975			(2,797)		1,654		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2025	09/15/2027	1	99,079	212.93		7,738		6,611		7,976			(1,134)		647		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/19/2027	1	127,727	209.51		10,499		8,145		11,317			(2,384)		795		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/03/2027	1	136,247	214.74		10,777		10,435		11,009			(385)		945		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/14/2027	1	58,364	215.4		4,646		4,544		4,622			(121)		408		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2025	10/15/2027	1	151,111	212.99		11,681		10,505		12,588			(1,218)		1,011		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/17/2027	1	265,622	215.41		20,482		20,199		21,098			(365)		1,860		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2025	11/26/2027	1	201,874	215.51		15,847		15,169		15,625			(760)		1,393		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/27/2027	1	84,537	214.06		6,628		6,045		6,788			(590)		571		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/22/2027	1	289,891	213.89		22,582		20,555		23,336			(2,109)		1,949		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2025	10/22/2027	1	187,679	214.12		14,620		13,289		14,958			(1,384)		1,262		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2025	11/04/2027	1	65,833	210.41		5,253		4,849		6,274			(410)		447		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/19/2027	1	221,385	214.17		17,224		15,520		17,534			(1,765)		1,485		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/26/2027	1	95,380	213.89		7,459		6,793		7,707			(693)		643		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2025	10/08/2027	1	128,165	213.41		10,215		9,100		10,394			(1,163)		853		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/22/2027	1	53,636	215.37		4,237		4,191		4,286			(52)		377		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/30/2027	1	135,227	216.05		10,656		10,217		10,250			(480)		936		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/17/2027	1	246,526	215.03		19,352		19,085		19,919			(345)		1,726		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2025	12/23/2027	1	72,850	215.73		5,784		5,760		5,733			(56)		512		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	11/02/2027	1	66,049	211.35		5,297		4,875		6,030			(441)		448		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/14/2027	1	57,555	213.68		4,501		4,025		4,524			(481)		385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/11/2027	1	258,257	212.63		20,351		18,164		21,797			(2,283)		1,722		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2025	12/03/2027	1	140,410	215.67		11,008		10,600		10,854			(422)		974		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/12/2027	1	61,478	214.48		4,912		4,614		4,918			(317)		420		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/27/2027	1	127,939	215.69		10,120		10,092		10,133			(69)		902		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2025	11/12/2027	1	111,233	213.98		8,843		8,260		9,110			(594)		760		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2025	11/18/2027	1	164,801	214.37		13,118		12,361		13,332			(773)		1,130		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/09/2027	1	100,384	211.75		7,970		7,422		9,055			(588)		684		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2025	11/24/2027	1	136,334	215.22		10,675		10,175		10,661			(527)		939		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2025	12/23/2027	1	95,424	215.42		7,596		7,533		7,624			(83)		671		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/17/2027	1	64,152	214.78		5,042		4,980		5,241			(83)		449		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/05/2027	1	199,517	211.75		15,782		14,690		17,937			(1,171)		1,356		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/25/2027	1	179,360	213.89		14,008		12,756		14,474			(1,303)		1,209		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/08/2027	1	391,318	212.63		30,718		27,404		32,910			(3,460)		2,603		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/22/2027	1	84,510	214.79		6,668		6,329		6,735			(365)		581		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/10/2027	1	260,950	214.97		20,798		20,226		20,980			(598)		1,818		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/16/2027	1	45,983	214.48		3,688		3,465		3,692			(237)		315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/05/2027	1	79,832	214.29		6,347		5,597		6,195			(772)		530		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/19/2027	1	124,598	214.79		9,806		9,305		9,893			(539)		855		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/15/2027	1	429,796	213.42		33,739		30,217		35,114			(3,559)		2,874		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2025	10/29/2027	1	150,715	211.68		12,012		11,034		13,504			(1,022)		1,019		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/10/2027	1	52,484	215.4		4,157		4,065		4,141			(108)		366		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/05/2025	11/05/2027	1	145,910	210.35		11,746		10,858		13,934			(901)		991		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2025	10/08/2027	1	199,006	213.75		15,861		14,052		15,901			(1,825)		1,324		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/08/2027	1	55,344	211.75		4,389		4,087		4,986			(324)		377		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/29/2027	1	121,757	211.35		9,716		8,938		11,068			(814)		823		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2025	11/05/2027	1	293,564	210.54		23,338		21,664		27,830			(1,761)		1,995		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2025	12/02/2027	1	68,726	214.85		5,409		5,201		5,512			(215)		476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2025	10/01/2027	1	167,186	213.83		13,224		11,637		13,208			(1,633)		1,106		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2025	11/19/2027	1	261,127	213.34		20,655		19,573		22,170			(1,162)		1,793		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/18/2027	1	203,351	214.17		15,800		14,236		16,085			(1,621)		1,363		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2025	12/10/2027	1	141,696	215.24		11,194		10,932		11,265			(307)		987		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/15/2027	1	135,136	214.17		10,473		9,432		10,662			(1,079)		904		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2025	10/07/2027	1	60,112	214.25		4,779		4,227		4,569			(556)		400		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2025	11/12/2027	1	226,030	214.2		18,037		16,918		18,308			(1,188)		1,544		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2025	10/20/2027	1	315,948	214.67		24,581		22,183		24,486			(2,424)		2,121		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2025	10/13/2027	1	174,304	212.88		13,665		12,201		14,185			(1,479)		1,164		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/13/2027	1	101,586	215.4		8,076		7,898		8,035			(210)		709		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/06/2027	1	113,595	214.74		9,008		8,723		9,201			(320)		789		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/31/2027	1	70,878	215.43		5,578		5,578		5,594					501		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2025	12/01/2027	1	89,589	215.48		7,069		6,787		6,979			(290)		620		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2025	12/16/2027	1	109,202	214.56		8,605		8,440		8,998			(177)		764		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	11/01/2027	1	149,524	211.35		11,977		11,021		13,637			(999)		1,013		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2025	12/29/2027	1	92,414	215.99		7,264		7,254		7,236			(20)		653		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/04/2027	1	222,341	214.29		17,654		15,566		17,231			(2,149)		1,474		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2025	12/03/2027	1	156,576	215.19		12,323		11,915		12,385			(456)		1,086		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2025	10/28/2027	1	246,032	213.03		19,314		17,642		20,716			(1,693)		1,662		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/26/2027	1	91,051	216.05		7,148		6,851		6,865			(324)		628		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2025	10/21/2027	1	179,956	214.51		13,965		12,622		14,055			(1,358)		1,209		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/01/2027	1	68,175	214.29		5,399		4,758		5,270			(660)		451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/22/2027	1	166,388	214.68		12,912		11,688		12,912			(1,238)		1,119		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/29/2027	1	109,578	211.82		8,602		7,869		9,763			(742)		741		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	10/01/2027	1	76,355	214.76		6,063		5,313		5,765			(756)		505		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/12/2027	1	105,684	212.63		8,328		7,434		8,930			(933)		705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2027	1	90,417	213.95		7,233		7,025		7,613			(218)		630		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/23/2027	1	114,385	215.69		9,014		8,989		9,025			(62)		804		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2027	1	51,154	214.01		4,082		3,959		4,287			(129)		356		0001
Purchased Call/S&P 500 INDEX/SPX7150$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/06/2026	1	2,178,568	6629	68,017			4,469		171,078			(17,145)		5,586		0001
Purchased Call/S&P 500 INDEX/SPX7150$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/14/2026	1	1,518,068	6463	58,626			4,153		173,179			(14,697)		4,052		0001
Purchased Call/S&P 500 INDEX/SPX721C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/21/2026	1	1,690,896	6520	40,156			552		132,732			(10,053)		2,028		0001
Purchased Call/S&P 500 INDEX/SPX821D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2022	08/11/2026	1	3,820,000	6000	113,910			19,129		1,069,633			(31,332)		14,929		0001
Purchased Call/S&P 500 INDEX/SPX821D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2022	09/22/2026	1	3,820,000	6200	99,240			19,208		944,699			(26,459)		16,275		0001
Purchased Call/S&P 500 INDEX/SPXF008$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2023	05/07/2026	1	2,005,000	3000	80,850			8,722		1,536			(25,222)		5,913		0001
Purchased Call/S&P 500 INDEX/SPXG13ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	02/24/2026	1	4,250,000	5200	392,550			15,152		1,672,561			(102,270)		8,249		0001
Purchased Call/S&P 500 INDEX/SPXG13ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	03/11/2026	1	4,250,000	5800	227,150			11,084		1,095,110			(58,552)		9,306		0001
Purchased Call/S&P 500 INDEX/SPXG13ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/14/2026	1	4,250,000	5400	341,170			24,268		1,510,139			(85,881)		11,343		0001
Purchased Call/S&P 500 INDEX/SPXG13XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	01/22/2026	1	3,940,000	6400	71,650			1,125		465,398			(19,517)		4,836		0001
Purchased Call/S&P 500 INDEX/SPXG13XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/20/2026	1	1,970,000	6200	45,700			1,672		346,362			(12,184)		3,682		0001
Purchased Call/S&P 500 INDEX/SPXG13XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/28/2026	1	2,758,000	6400	58,352			4,761		423,423			(14,832)		7,841		0001
Purchased Call/S&P 500 INDEX/SPXG13XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/29/2026	1	1,970,000	6000	61,870			5,088		479,687			(15,715)		5,624		0001
Purchased Call/S&P 500 INDEX/SPXG13XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/05/2026	1	1,576,000	6200	40,896			3,519		314,774			(10,344)		4,611		0001
Purchased Call/S&P 500 INDEX/SPXH13RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2022	05/15/2026	1	3,880,000	5600	146,700			15,917		1,346,189			(43,182)		11,798		0001
Purchased Call/S&P 500 INDEX/SPXH13RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2022	06/10/2026	1	3,880,000	5700	136,220			17,284		1,274,863			(39,274)		12,885		0001
Purchased Call/S&P 500 INDEX/SPXH00V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	07/02/2024	04/10/2026	1	5,475,000	6000	373,490			57,415		940,037			(210,701)		14,329		0001
Purchased Call/S&P 500 INDEX/SPXI00O$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/05/2029	1	5,825,000	6400	957,230			725,674		1,474,571			(231,896)		50,584		0001
Purchased Call/S&P 500 INDEX/SPXI00O$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	11/10/2028	1	5,825,000	6600	818,850			612,817		1,309,107			(206,324)		49,281		0001
Purchased Call/S&P 500 INDEX/SPXI00U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	08/11/2028	1	6,000,000	7250	496,890			376,719		846,853			(120,972)		48,501		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	09/15/2028	1	1,490,000	8000	57,715			48,406		125,380			(9,342)		12,263		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ005SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	01/12/2029	1	4,218,750	.7600		236,745		194,998		566,752			(41,861)		36,752		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	03/20/2028	1	1,490,000	.7200		95,433		77,282		190,356			(18,209)		11,098		0001
Purchased Call/S&P 500 INDEX/SPXJ005SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	04/07/2028	1	4,218,750	.6600		383,220		297,860		857,376			(85,559)		31,770		0001
Purchased Call/S&P 500 INDEX/SPXD17S8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	03/03/2028	1	1,490,000	.7000		112,748		90,933		216,440			(21,885)		10,981		0001
Purchased Call/S&P 500 INDEX/SPXJ005SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	05/19/2028	1	4,218,750	.7000		285,608		224,406		691,384			(61,349)		32,566		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	06/09/2028	1	1,490,000	.7600		73,018		60,172		152,849			(12,889)		11,640		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	02/23/2029	1	1,490,000	.8200		64,858		55,654		133,403			(9,238)		13,224		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	01/26/2029	1	1,490,000	.7800		88,345		75,541		172,262			(12,851)		13,062		0001
Purchased Call/S&P 500 INDEX/SPXJ005SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	02/18/2028	1	4,218,750	.6800		300,645		230,445		734,550			(70,357)		30,816		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	02/09/2029	1	1,490,000	.8000		75,883		65,001		152,129			(10,922)		13,143		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	03/23/2029	1	1,490,000	.8200		69,013		59,420		138,278			(9,628)		13,384		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	02/16/2029	1	1,490,000	.7600		107,855		92,470		200,778			(15,443)		13,184		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	06/05/2026	1	2,980,000	.6600		90,645		40,725		250,086			(49,894)		9,741		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	05/22/2026	1	1,490,000	.6800		26,338		11,219		83,703			(15,106)		4,647		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	08/18/2028	1	1,490,000	.7600		81,848		68,325		166,315			(13,570)		12,088		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	04/13/2028	1	1,490,000	.7000		119,793		97,544		225,226			(22,322)		11,261		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	03/31/2028	1	1,490,000	.7200		97,418		79,091		193,020			(18,386)		11,173		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	07/29/2025	01/08/2026	1	6,400,000	.6500		228,390		9,930		355,799			(217,181)		4,737		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	05/25/2029	1	1,320,000	.7400		173,566		159,779		196,273			(14,132)		12,170		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/12/2025	04/20/2029	1	1,320,000	.4000		628,024		576,806		662,471			(52,494)		11,997		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/12/2025	04/13/2029	1	1,320,000	.4600		533,108		489,397		566,119			(44,799)		11,962		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	04/20/2029	1	1,320,000	.7000		210,252		193,105		236,159			(17,574)		11,997		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	05/04/2029	1	1,320,000	.6800		235,438		216,440		262,366			(19,472)		12,066		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/30/2025	05/11/2026	1	3,325,000	.7000		104,205		61,297		96,915			(42,990)		9,960		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	05/22/2029	1	1,320,000	.7200		193,170		177,791		217,550			(15,763)		12,155		0001
Purchased Call/S&P 500 INDEX/SPX013L9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	01/21/2026	1	110,500	20		10,595		6,232		4,720			(4,415)		133		0001
Purchased Call/S&P 500 INDEX/SPX013KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	02/18/2026	1	34,000	21		5,000		3,429		3,168			(1,597)		62		0001
Purchased Call/S&P 500 INDEX/SPX013L9L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	02/18/2026	1	221,000	21		31,590		24,457		21,755			(7,404)		405		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	01/21/2026	1	144,500	20		16,575		7,893		6,173			(8,664)		173		0001
Purchased Call/S&P 500 INDEX/SPX161MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	01/06/2026	1	4,705,000	.6000	252,050			830		846,906			(60,525)		3,016		0001
Purchased Call/S&P 500 INDEX/SPX161MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	04/14/2026	1	4,705,000	.5775	339,850			21,661		1,149,536			(76,666)		12,557		0001
Purchased Call/S&P 500 INDEX/SPX161MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	05/22/2026	1	4,705,000	.5900	314,610			26,820		1,074,617			(69,343)		14,673		0001
Purchased Call/S&P 500 INDEX/SPX161MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	06/12/2026	1	4,705,000	.5900	320,380			30,986		1,094,940			(69,731)		15,721		0001
Purchased Call/S&P 500 INDEX/SPX161MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	06/29/2026	1	4,705,000	.5850	339,100			35,874		1,155,561			(73,065)		16,520		0001
Purchased Call/S&P 500 INDEX/SPX161MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	07/07/2026	1	4,705,000	.5900	327,240			35,996		1,118,122			(70,178)		16,883		0001
Purchased Call/S&P 500 INDEX/SPX161MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026	1	4,705,000	.5900	334,720			40,966		1,145,613			(70,784)		17,929		0001
Purchased Call/S&P 500 INDEX/SPXX13HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	01/21/2028	1	2,460,000	.5400	362,105			187,296		980,827			(91,025)		17,643		0001
Purchased Call/S&P 500 INDEX/SPXX13HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/21/2028	1	3,690,000	.5700	502,875			287,181		1,386,096			(112,331)		29,498		0001
Purchased Call/S&P 500 INDEX/SPXI00HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	01/15/2027	1	5,925,000	.7200	211,920			102,840		381,647			(98,536)		30,228		0001
Purchased Call/S&P 500 INDEX/SPXI00HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	11/16/2026	1	2,962,500	.6400	253,375			112,104		423,791			(127,561)		13,869		0001
Purchased Call/S&P 500 INDEX/SPXI00HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	10/06/2026	1	2,962,500	.6600	187,405			76,616		326,876			(100,004)		12,950		0001
Purchased Call/S&P 500 INDEX/SPXI00HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	01/22/2027	1	2,962,500	.6000	394,295			193,145		612,590			(181,714)		15,252		0001
Purchased Call/S&P 500 INDEX/SPXI00HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	12/08/2026	1	2,962,500	.6400	261,375			119,958		434,489			(127,713)		14,338		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/13/2025	05/25/2029	1	5,825,000	.7000	756,050			589,253		1,206,814			(167,062)		53,704		0001
Purchased Call/S&P 500 INDEX/SPXI000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/13/2025	05/07/2029	1	5,825,000	.6600	935,030			726,387		1,435,336			(208,972)		53,313		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	10/19/2029	1	1,488,750	.8000	113,540			99,860		192,662			(13,734)		14,516		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	12/07/2029	1	1,488,750	.8800	67,060			59,224		131,293			(7,868)		14,770		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	08/28/2029	1	1,488,750	.8200	90,838			79,520		169,004			(11,362)		14,241		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	11/09/2029	1	1,488,750	.7800	133,383			117,524		219,962			(15,923)		14,625		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	01/04/2030	1	1,488,750	.7800	140,895			124,710		229,882			(16,251)		14,913		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	11/30/2029	1	1,488,750	.8200	104,215			91,985		185,891			(12,279)		14,734		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	12/14/2029	1	1,488,750	.8200	106,168			93,815		188,172			(12,402)		14,806		0001
Purchased Call/S&P 500 INDEX/SPX013LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	01/21/2026	1	110,500	20		10,595		6,232		4,720			(4,415)		133		0001
Purchased Call/S&P 500 INDEX/SPX013KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	02/18/2026	1	34,000	21		5,000		3,429		3,168			(1,597)		62		0001
Purchased Call/S&P 500 INDEX/SPX013LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	02/18/2026	1	221,000	21		31,590		24,457		21,755			(7,404)		405		0001
Purchased Call/S&P 500 INDEX/SPX013KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	01/21/2026	1	144,500	20		16,575		7,893		6,173			(8,664)		173		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	05/03/2030	1	6,750,000	.8800		.593,030		.589,307		607,071			(4,827)		.70,308		0001
Purchased Call/S&P 500 INDEX/SPX013LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	03/15/2030	1	6,750,000	.8600		.632,300		.628,205		.647,563			(5,310)		.69,212		0001
Purchased Call/S&P 500 INDEX/SPXG13KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027	1	394,000	.5200	35,583			8,353		190,736			(7,538)		2,075		0001
Purchased Call/S&P 500 INDEX/SPXG13KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027	1	394,000	.5800	23,139			6,284		146,632			(4,666)		2,287		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028	1	1,182,000	.6200	66,090			24,384		413,636			(11,548)		8,590		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/13/2028	1	788,000	.6200	46,758			18,116		284,825			(7,931)		5,956		0001
Purchased Call/S&P 500 INDEX/SPXK13HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	08/31/2027	1	1,230,000	.5750	122,083			56,698		397,278			(34,041)		7,937		0001
Purchased Call/S&P 500 INDEX/SPXK13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	05/19/2028	1	1,230,000	.5900	138,353			76,627		415,474			(32,144)		9,495		0001
Purchased Call/S&P 500 INDEX/SPXK13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/19/2028	1	1,230,000	.5850	150,743			86,006		434,229			(33,714)		9,822		0001
Purchased Call/S&P 500 INDEX/SPX921GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2024	01/02/2026	1	1,580,000	4669.52	213,932			294		731,154			(106,966)		585		0001
Purchased Call/S&P 500 INDEX/SPX921HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2024	01/05/2026	1	2,222,000	6003.07	35,774			197		399,805			(17,863)		1,300		0001
Purchased Call/S&P 500 INDEX/SPX921HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2024	01/02/2026	1	1,585,518	.4733	198,206			274		708,099			(99,375)		587		0001
Purchased Call/S&P 500 INDEX/SPX921HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2024	01/09/2026	1	1,712,000	4735.62	230,093			2,528		756,429			(115,046)		1,344		0001
Purchased Call/S&P 500 INDEX/SPX921HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/12/2024	01/13/2026	1	2,637,000	4728.82	349,930			5,776		1,168,805			(174,487)		2,488		0001
Purchased Call/S&P 500 INDEX/SPX921HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/12/2024	01/15/2026	1	2,306,000	4712.07	311,771			5,987		1,030,189			(155,036)		2,337		0001
Purchased Call/S&P 500 INDEX/SPX921IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2024	01/16/2026	1	1,610,901	.4749	201,255			4,147		710,695			(100,628)		1,686		0001
Purchased Call/S&P 500 INDEX/SPX921IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2024	01/09/2026	1	1,519,729	.5795	37,638			418		335,683			(19,001)		1,193		0001
Purchased Call/S&P 500 INDEX/SPX921IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2024	01/09/2026	1	1,819,724	.6129	21,843			242		275,161			(11,027)		1,429		0001
Purchased Call/S&P 500 INDEX/SPX921IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/18/2024	01/16/2026	1	1,478,972	.4685	205,518			4,252		675,949			(102,900)		1,548		0001
Purchased Call/S&P 500 INDEX/SPX921ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/19/2024	01/20/2026	1	1,663,000	4769.63	227,000			5,924		715,432			(113,190)		1,946		0001
Purchased Call/S&P 500 INDEX/SPX921ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/19/2024	01/21/2026	1	2,096,000	4781.73	282,122			7,740		896,902			(140,483)		2,514		0001
Purchased Call/S&P 500 INDEX/SPX921ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	2,026,000	4758.27	281,614			8,112		874,916			(140,614)		2,487		0001
Purchased Call/S&P 500 INDEX/SPX921ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,782,000	4835.88	229,165			6,601		741,119			(114,426)		2,187		0001
Purchased Call/S&P 500 INDEX/SPX921ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	01/23/2026	1	1,899,829	.4859	247,612			7,483		780,047			(123,806)		2,385		0001
Purchased Call/S&P 500 INDEX/SPX921ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	01/16/2026	1	1,665,050	.5785	58,241			1,212		373,231			(29,403)		1,743		0001
Purchased Call/S&P 500 INDEX/SPX921ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	01/16/2026	1	1,533,211	.6113	27,546			573		237,779			(13,906)		1,605		0001
Purchased Call/S&P 500 INDEX/SPX921ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2024	01/29/2026	1	1,543,000	4863.87	208,459			8,007		624,063			(104,087)		2,175		0001
Purchased Call/S&P 500 INDEX/SPX921ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2024	01/23/2026	1	1,484,908	.4802	208,175			6,335		626,044			(104,805)		1,864		0001
Purchased Call/S&P 500 INDEX/SPX921ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2024	01/26/2026	1	1,594,925	.4892	204,334			7,036		639,943			(102,447)		2,128		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2024	01/30/2026	1	1,522,000	6272.56	21,917			877		186,213			(10,973)		2,182		0001
Purchased Call/S&P 500 INDEX/SPX921JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2024	02/03/2026	1	2,724,000	4886.71	373,733			16,941		1,083,719			(186,356)		4,157		0001
Purchased Call/S&P 500 INDEX/SPX921JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	02/12/2026	1	2,258,000	4974.13	302,346			17,419		849,942			(150,966)		3,875		0001
Purchased Call/S&P 500 INDEX/SPX921JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	01/30/2026	1	1,603,634	.6214	37,513			1,519		216,171			(19,070)		2,299		0001
Purchased Call/S&P 500 INDEX/SPX921JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	02/06/2026	1	2,522,993	.4986	339,541			16,907		949,967			(170,941)		4,016		0001
Purchased Call/S&P 500 INDEX/SPX921JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	02/06/2026	1	1,491,440	.6427	23,032			1,147		138,159			(11,596)		2,374		0001
Purchased Call/S&P 500 INDEX/SPX921KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2024	02/13/2026	1	1,511,933	.4973	198,729			11,738		573,256			(99,364)		2,625		0001
Purchased Call/S&P 500 INDEX/SPX921KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	02/13/2026	1	1,895,000	4973.03	254,120			15,114		713,211			(127,409)		3,290		0001
Purchased Call/S&P 500 INDEX/SPX921KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2026	1	1,500,000	4910.46	213,900			14,103		583,047			(106,512)		2,748		0001
Purchased Call/S&P 500 INDEX/SPX921KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2026	1	2,268,000	4985.55	302,324			19,933		847,873			(150,544)		4,155		0001
Purchased Call/S&P 500 INDEX/SPX921KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2026	1	1,622,000	.4943	224,647			15,100		619,876			(111,711)		3,002		0001
Purchased Call/S&P 500 INDEX/SPX921LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/24/2026	1	1,604,000	5053.18	216,540			16,062		572,626			(107,974)		3,113		0001
Purchased Call/S&P 500 INDEX/SPX921LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	1	1,615,000	5004.83	228,200			17,217		591,967			(113,633)		3,163		0001
Purchased Call/S&P 500 INDEX/SPX921LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	1	1,483,000	5060.81	199,019			15,015		527,433			(99,102)		2,904		0001
Purchased Call/S&P 500 INDEX/SPX921LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2024	02/26/2026	1	1,631,000	5003.63	227,851			17,503		600,600			(113,770)		3,223		0001
Purchased Call/S&P 500 INDEX/SPX921LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2024	02/27/2026	1	1,469,000	5017.24	203,310			15,897		536,622			(101,516)		2,928		0001
Purchased Call/S&P 500 INDEX/SPX921LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2024	02/13/2026	1	1,673,126	.4991	237,000			14,253		626,310			(120,648)		2,905		0001
Purchased Call/S&P 500 INDEX/SPX921LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2024	02/20/2026	1	1,464,649	.4965	214,476			14,853		559,365			(108,127)		2,737		0001
Purchased Call/S&P 500 INDEX/SPX921LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2024	02/20/2026	1	1,572,006	.5082	202,160			14,000		552,075			(101,918)		2,938		0001
Purchased Call/S&P 500 INDEX/SPX921LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2026	1	1,621,000	5013.99	223,212			17,477		594,158			(111,606)		3,231		0001
Purchased Call/S&P 500 INDEX/SPX921LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/29/2024	02/13/2026	1	1,535,636	.5797	85,492			5,170		328,777			(43,643)		2,666		0001
Purchased Call/S&P 500 INDEX/SPX921MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2024	02/27/2026	1	2,219,000	5085.71	302,006			23,777		772,049			(151,418)		4,423		0001
Purchased Call/S&P 500 INDEX/SPX921MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2024	02/27/2026	1	2,144,000	5111.39	284,938			22,433		735,356			(142,860)		4,273		0001
Purchased Call/S&P 500 INDEX/SPX921MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2024	03/02/2026	1	1,529,000	5124.24	201,369			16,619		520,800			(100,547)		3,125		0001
Purchased Call/S&P 500 INDEX/SPX921MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2024	03/03/2026	1	1,650,000	5085.71	224,235			18,789		574,443			(111,811)		3,400		0001
Purchased Call/S&P 500 INDEX/SPX921MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	03/04/2026	1	2,065,000	5087.34	282,079			24,023		719,348			(141,040)		4,290		0001
Purchased Call/S&P 500 INDEX/SPX921MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	02/27/2026	1	2,038,578	.5084	286,783			22,609		717,157			(144,380)		4,063		0001
Purchased Call/S&P 500 INDEX/SPX921MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	1,836,000	5108.32	246,208			21,764		633,804			(123,442)		3,874		0001
Purchased Call/S&P 500 INDEX/SPX921MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2026	1	2,730,000	5072.45	377,559			35,267		961,636			(188,264)		5,935		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2024	03/11/2026	1	2,244,000	5048.85	316,404			29,989		801,854			(158,202)		4,914		0001
Purchased Call/S&P 500 INDEX/SPX921MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2026	1	2,283,000	5175.27	300,215			28,867		751,889			(150,107)		5,035		0001
Purchased Call/S&P 500 INDEX/SPX921NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,692,000	5110.31	234,342			22,949		581,563			(117,332)		3,757		0001
Purchased Call/S&P 500 INDEX/SPX921NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,539,000	6420.07	39,552			3,873		155,467			(19,803)		3,418		0001
Purchased Call/S&P 500 INDEX/SPX921NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,643,735	.5144	216,719			21,224		554,143			(108,508)		3,650		0001
Purchased Call/S&P 500 INDEX/SPX921NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2024	03/13/2026	1	1,490,000	5048.01	214,113			20,997		533,338			(107,351)		3,309		0001
Purchased Call/S&P 500 INDEX/SPX921NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2024	03/16/2026	1	1,411,000	5096.62	194,577			19,806		491,776			(97,155)		3,198		0001
Purchased Call/S&P 500 INDEX/SPX921NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2024	03/17/2026	1	1,833,000	5068.48	259,370			26,721		649,066			(129,330)		4,182		0001
Purchased Call/S&P 500 INDEX/SPX921NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2026	1	1,663,000	5030.98	249,949			26,094		597,333			(124,974)		3,819		0001
Purchased Call/S&P 500 INDEX/SPX921NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2026	1	2,802,000	5100.5	396,483			41,391		969,239			(198,242)		6,435		0001
Purchased Call/S&P 500 INDEX/SPX921NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/19/2024	03/19/2026	1	1,616,000	5124.14	228,502			24,169		548,688			(114,251)		3,735		0001
Purchased Call/S&P 500 INDEX/SPX921NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/19/2024	03/13/2026	1	1,565,537	.6428	42,040			4,134		153,915			(21,194)		3,477		0001
Purchased Call/S&P 500 INDEX/SPX921NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2026	1	1,567,000	5180.21	218,440			23,404		511,522			(109,220)		3,645		0001
Purchased Call/S&P 500 INDEX/SPX921NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2024	03/20/2026	1	1,836,000	5207.46	252,083			27,121		588,036			(126,214)		4,271		0001
Purchased Call/S&P 500 INDEX/SPX9210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	03/20/2026	1	1,636,000	5213.24	222,005			23,918		522,943			(111,308)		3,806		0001
Purchased Call/S&P 500 INDEX/SPX9210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	03/24/2026	1	1,926,000	5221.09	260,973			29,395		613,017			(130,130)		4,592		0001
Purchased Call/S&P 500 INDEX/SPX9210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2024	03/20/2026	1	1,575,126	.6528	40,737			4,401		132,161			(20,537)		3,664		0001
Purchased Call/S&P 500 INDEX/SPXB05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	1,572,000	4615.04	223,381			1,839		746,864			(111,233)		1,088		0001
Purchased Call/S&P 500 INDEX/SPXB05HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	1	1,549,000	4869.39	201,990			8,080		628,137			(101,133)		2,220		0001
Purchased Call/S&P 500 INDEX/SPXB05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	2,261,000	4889.19	308,400			14,384		898,964			(153,569)		3,501		0001
Purchased Call/S&P 500 INDEX/SPXB05I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	01/30/2026	1	1,778,354	.4827	259,520			10,410		745,635			(130,655)		2,549		0001
Purchased Call/S&P 500 INDEX/SPXB05I$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/05/2026	1	1,917,810	.4928	248,828			11,963		750,107			(124,414)		3,011		0001
Purchased Call/S&P 500 INDEX/SPXB05JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/20/2026	1	2,070,506	.4971	301,527			20,881		786,818			(152,013)		3,870		0001
Purchased Call/S&P 500 INDEX/SPXB05LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2026	1	2,699,000	5163.4	379,479			43,265		892,255			(189,740)		6,474		0001
Purchased Call/S&P 500 INDEX/SPXB05LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	2,502,000	5228.08	343,775			40,305		792,697			(172,123)		6,072		0001
Purchased Call/S&P 500 INDEX/SPXB05LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	1,960,000	6531.16	54,292			6,365		167,717			(27,183)		4,757		0001
Purchased Call/S&P 500 INDEX/SPXC17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/11/2024	01/09/2026	1	1,900,363	.4736	251,462			2,779		842,175			(125,903)		1,492		0001
Purchased Call/S&P 500 INDEX/SPXC17QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2026	1	1,735,000	4866.52	226,418			8,086		705,389			(112,899)		2,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17S5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2024	03/06/2026	1	2,142,975	5050	316,390			27,930		768,480			(158,412)		4,522		0001
Purchased Call/S&P 500 INDEX/SPXC17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2024	03/31/2026	1	2,478,000	5222.82	343,451			41,930		787,917			(171,023)		6,152		0001
Purchased Call/S&P 500 INDEX/SPXG00VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/05/2024	01/06/2026	1	1,787,000	4624.43	250,895			1,723		845,029			(125,105)		1,146		0001
Purchased Call/S&P 500 INDEX/SPXG00ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	1	1,950,000	6214.32	25,350			525		259,095			(12,710)		2,041		0001
Purchased Call/S&P 500 INDEX/SPXH000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	1	2,329,000	4829.83	314,881			11,662		965,274			(156,796)		3,225		0001
Purchased Call/S&P 500 INDEX/SPXH001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,547,912	5947	41,128			1,251		289,404			(20,706)		1,943		0001
Purchased Call/S&P 500 INDEX/SPXH001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,500,593	6245	21,468			653		190,641			(10,808)		1,883		0001
Purchased Call/S&P 500 INDEX/SPXH001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,531,541	6284	20,073			611		181,806			(10,106)		1,922		0001
Purchased Call/S&P 500 INDEX/SPXH001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	01/02/2026	1	2,460,000	5600	125,685			179		622,840			(65,256)		910		0001
Purchased Call/S&P 500 INDEX/SPXH001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	01/23/2026	1	4,920,000	5600	262,340			7,994		1,258,269			(132,257)		6,175		0001
Purchased Call/S&P 500 INDEX/SPXH002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/30/2026	1	1,503,117	5945	47,898			1,921		282,112			(24,114)		2,155		0001
Purchased Call/S&P 500 INDEX/SPXH002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/09/2026	1	1,611,000	4981.37	213,780			11,468		603,359			(106,744)		2,667		0001
Purchased Call/S&P 500 INDEX/SPXH002SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/10/2026	1	1,674,000	4981.37	222,307			12,215		627,035			(110,850)		2,805		0001
Purchased Call/S&P 500 INDEX/SPXH002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/11/2026	1	2,787,000	4971.32	374,573			21,067		1,049,788			(186,520)		4,727		0001
Purchased Call/S&P 500 INDEX/SPXH003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/02/2026	1	1,789,632	6338	32,541			1,448		195,155			(16,473)		2,691		0001
Purchased Call/S&P 500 INDEX/SPXH005S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/23/2026	1	1,719,000	5055.72	231,549			16,880		612,683			(115,616)		3,306		0001
Purchased Call/S&P 500 INDEX/SPXH005SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	1	1,448,000	6494.36	23,747			1,859		124,308			(11,874)		2,886		0001
Purchased Call/S&P 500 INDEX/SPXH005SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/13/2026	1	1,710,733	6442	29,749			1,792		157,735			(15,165)		2,970		0001
Purchased Call/S&P 500 INDEX/SPXH006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/20/2026	1	1,576,681	6528	23,371			1,621		121,909			(11,799)		2,947		0001
Purchased Call/S&P 500 INDEX/SPXH006S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	1	1,630,173	6184	49,415			3,885		230,382			(24,741)		3,249		0001
Purchased Call/S&P 500 INDEX/SPXH007SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2024	03/06/2026	1	1,660,094	6339	48,414			4,274		189,947			(24,240)		3,503		0001
Purchased Call/S&P 500 INDEX/SPXH008S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/09/2026	1	1,736,000	5103.2	234,186			21,583		601,280			(116,933)		3,747		0001
Purchased Call/S&P 500 INDEX/SPXH009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/04/2026	1	1,487,254	6076	67,129			5,789		238,921			(33,984)		3,089		0001
Purchased Call/S&P 500 INDEX/SPXH00BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2026	1	1,579,000	5151.54	221,376			25,543		527,051			(110,688)		3,810		0001
Purchased Call/S&P 500 INDEX/SPXH00BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	1	2,810,755	5234	372,334			40,224		887,808			(187,710)		6,538		0001
Purchased Call/S&P 500 INDEX/SPXH00BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	1	1,493,000	5130.87	223,054			26,151		499,939			(111,680)		3,624		0001
Purchased Call/S&P 500 INDEX/SPXK13RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2024	03/06/2026	1	2,217,000	5121.26	302,399			26,695		755,273			(151,407)		4,678		0001
Purchased Call/S&P 500 INDEX/SPX921SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,532,105	5939	81,223			11,925		307,428			(40,948)		4,148		0001
Purchased Call/S&P 500 INDEX/SPX921TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,453,000	5048.42	203,275			31,683		535,033			(101,777)		4,060		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2026	1	1,697,000	5033.75	259,811			36,759		617,674			(129,550)		4,529		0001
Purchased Call/S&P 500 INDEX/SPX921RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2024	04/13/2026	1	1,518,305	6386	41,993			5,908		174,196			(21,083)		4,033		0001
Purchased Call/S&P 500 INDEX/SPX921RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2026	1	1,573,000	5051.41	225,254			32,489		575,582			(112,627)		4,238		0001
Purchased Call/S&P 500 INDEX/SPX921TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,551,626	6009	72,234			11,305		290,217			(36,416)		4,336		0001
Purchased Call/S&P 500 INDEX/SPX921TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2026	1	2,090,000	5023.46	309,529			49,746		772,433			(154,342)		5,942		0001
Purchased Call/S&P 500 INDEX/SPX921PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2026	1	2,473,000	5178.22	354,876			43,872		808,653			(177,438)		6,174		0001
Purchased Call/S&P 500 INDEX/SPX921QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2024	04/10/2026	1	1,951,000	5095.08	298,113			40,708		676,597			(149,261)		5,106		0001
Purchased Call/S&P 500 INDEX/SPX921YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2026	1	1,519,000	5478.8	203,546			47,037		411,391			(101,773)		5,168		0001
Purchased Call/S&P 500 INDEX/SPX921TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,429,000	6320.62	40,155			6,259		188,955			(20,105)		3,993		0001
Purchased Call/S&P 500 INDEX/SPX921USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2026	1	2,168,000	5074.53	320,430			55,019		770,469			(160,215)		6,369		0001
Purchased Call/S&P 500 INDEX/SPX921USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2024	05/01/2026	1	1,661,087	4998	265,197			44,016		633,182			(133,513)		4,782		0001
Purchased Call/S&P 500 INDEX/SPX921US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	05/04/2026	1	1,748,000	5120.1	238,252			40,310		612,006			(118,963)		5,094		0001
Purchased Call/S&P 500 INDEX/SPX921VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2024	05/08/2026	1	1,579,999	6349	60,025			10,573		201,470			(30,303)		4,678		0001
Purchased Call/S&P 500 INDEX/SPX921VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,608,687	5309	214,930			41,974		492,740			(108,356)		5,017		0001
Purchased Call/S&P 500 INDEX/SPX921SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,539,401	5002	229,624			33,712		583,010			(115,763)		4,167		0001
Purchased Call/S&P 500 INDEX/SPX921RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2024	04/08/2026	1	1,547,590	5193	192,565			25,943		508,187			(97,349)		4,010		0001
Purchased Call/S&P 500 INDEX/SPX921TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2024	04/27/2026	1	2,100,000	5099.96	290,850			46,408		745,136			(145,226)		5,945		0001
Purchased Call/S&P 500 INDEX/SPXH00FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	1	1,820,000	4925.42	276,094			42,097		717,826			(138,047)		5,041		0001
Purchased Call/S&P 500 INDEX/SPX921VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/13/2024	05/13/2026	1	1,507,000	5190.09	208,870			37,872		500,425			(104,435)		4,548		0001
Purchased Call/S&P 500 INDEX/SPXC17YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	2,560,000	5438.64	350,976			86,780		717,837			(175,009)		9,014		0001
Purchased Call/S&P 500 INDEX/SPX9210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	04/09/2026	1	1,606,000	5194.28	223,073			30,029		525,438			(111,537)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXH00QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2026	1	1,930,000	5437.65	264,603			60,782		536,766			(132,302)		6,547		0001
Purchased Call/S&P 500 INDEX/SPX921TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,521,000	4972.69	227,237			35,418		582,274			(113,775)		4,250		0001
Purchased Call/S&P 500 INDEX/SPX921VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2024	05/15/2026	1	1,935,151	6811	35,436			6,568		115,239			(17,840)		5,884		0001
Purchased Call/S&P 500 INDEX/SPXC17XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	2,101,254	5280	274,509			56,038		659,697			(137,443)		6,713		0001
Purchased Call/S&P 500 INDEX/SPX921XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2026	1	2,056,000	5406.57	277,149			61,928		586,062			(138,764)		6,870		0001
Purchased Call/S&P 500 INDEX/SPXC17XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/03/2026	1	1,574,853	5267	214,117			45,062		499,662			(107,205)		5,115		0001
Purchased Call/S&P 500 INDEX/SPX921RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2026	1	2,352,000	4978.3	359,150			51,307		891,853			(179,575)		6,307		0001
Purchased Call/S&P 500 INDEX/SPX921USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/13/2024	05/13/2026	1	1,680,000	5135.27	244,104			44,261		574,866			(122,052)		5,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2024	06/12/2026	1	1,589,000	5399.01	215,786			48,284		455,200			(108,190)		5,309		0001
Purchased Call/S&P 500 INDEX/SPX921P$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	2,001,000	5121.47	277,139			34,834		689,275			(138,950)		5,023		0001
Purchased Call/S&P 500 INDEX/SPX815M$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2026	1	2,512,659	5181	340,363			58,522		840,569			(170,415)		7,381		0001
Purchased Call/S&P 500 INDEX/SPX921Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/18/2026	1	1,516,000	5429.38	210,421			48,827		424,393			(105,499)		5,158		0001
Purchased Call/S&P 500 INDEX/SPX921V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2026	1	1,903,000	5281.21	257,286			47,553		592,091			(128,819)		5,787		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	2,434,465	5383	337,495			75,413		709,074			(168,979)		8,134		0001
Purchased Call/S&P 500 INDEX/SPXH00D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	1	1,736,000	5154.9	248,769			32,805		580,996			(124,045)		4,475		0001
Purchased Call/S&P 500 INDEX/SPX921Q$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2024	04/10/2026	1	1,503,000	5134.84	216,131			29,392		513,819			(108,066)		3,934		0001
Purchased Call/S&P 500 INDEX/SPX921T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,547,953	6166	56,912			8,907		247,457			(28,692)		4,325		0001
Purchased Call/S&P 500 INDEX/SPX921Q$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	1,968,000	5142.56	284,770			37,943		663,714			(142,385)		5,099		0001
Purchased Call/S&P 500 INDEX/SPX921W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,575,101	6456	49,252			9,618		175,814			(24,830)		4,912		0001
Purchased Call/S&P 500 INDEX/SPX921Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2024	06/15/2026	1	1,682,000	5431.6	222,360			50,467		472,432			(111,028)		5,672		0001
Purchased Call/S&P 500 INDEX/SPX921V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2024	05/21/2026	1	1,514,000	5270.86	212,263			40,820		472,153			(106,131)		4,705		0001
Purchased Call/S&P 500 INDEX/SPX921W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,566,076	6739	30,211			5,900		111,427			(15,231)		4,884		0001
Purchased Call/S&P 500 INDEX/SPX921W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/30/2024	05/22/2026	1	1,650,247	6844	22,140			4,348		94,359			(11,193)		5,147		0001
Purchased Call/S&P 500 INDEX/SPX921X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/05/2026	1	2,258,000	5320.26	310,475			66,469		686,029			(155,664)		7,381		0001
Purchased Call/S&P 500 INDEX/SPXH00S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2026	1	1,521,000	5456.42	205,943			48,940		420,837			(102,690)		5,251		0001
Purchased Call/S&P 500 INDEX/SPXH00J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	1	1,718,000	5196.57	236,740			41,528		568,109			(118,695)		5,087		0001
Purchased Call/S&P 500 INDEX/SPX921S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2024	04/23/2026	1	1,550,000	5019.84	225,990			34,768		576,103			(112,995)		4,312		0001
Purchased Call/S&P 500 INDEX/SPXH00L$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2024	05/22/2026	1	1,467,000	6342.48	52,959			10,314		191,592			(26,516)		4,575		0001
Purchased Call/S&P 500 INDEX/SPX921S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2026	1	1,519,000	4942.39	221,622			32,447		598,527			(111,115)		4,112		0001
Purchased Call/S&P 500 INDEX/SPX921V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2026	1	1,624,294	5270	224,717			41,534		507,610			(112,513)		4,939		0001
Purchased Call/S&P 500 INDEX/SPXH00J$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/08/2026	1	1,509,615	5147	218,308			38,400		516,181			(110,059)		4,470		0001
Purchased Call/S&P 500 INDEX/SPXH00L$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/22/2026	1	2,175,000	5286.15	297,105			57,942		676,459			(148,961)		6,783		0001
Purchased Call/S&P 500 INDEX/SPX921T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2024	05/01/2026	1	1,530,000	4990.77	223,533			36,999		580,060			(111,920)		4,405		0001
Purchased Call/S&P 500 INDEX/SPXH00T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,788,000	5469.3	239,771			57,637		490,328			(119,885)		6,208		0001
Purchased Call/S&P 500 INDEX/SPXH00F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/17/2026	1	1,611,000	4979.52	238,589			34,740		616,271			(119,295)		4,361		0001
Purchased Call/S&P 500 INDEX/SPXH00K$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	1	1,652,000	5276.75	226,820			42,996		515,244			(113,100)		5,097		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	05/01/2026	1	2,281,000	5102.15	315,006			52,211		805,987			(157,936)		6,567		0001
Purchased Call/S&P 500 INDEX/SPX921SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2024	04/22/2026	1	1,718,636	5005	257,123			39,258		651,197			(128,738)		4,760		0001
Purchased Call/S&P 500 INDEX/SPX921W5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2024	06/05/2026	1	1,657,000	5315.49	228,169			48,781		504,269			(114,241)		5,416		0001
Purchased Call/S&P 500 INDEX/SPX921TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2024	05/01/2026	1	1,850,000	5064.2	253,635			41,981		675,341			(126,991)		5,326		0001
Purchased Call/S&P 500 INDEX/SPX9210ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2024	04/10/2026	1	1,596,000	5191.26	225,036			30,729		524,702			(112,672)		4,177		0001
Purchased Call/S&P 500 INDEX/SPX921PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2026	1	1,594,000	5151.15	227,464			28,433		534,014			(113,732)		4,001		0001
Purchased Call/S&P 500 INDEX/SPXH00CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	1	1,407,000	5147.09	202,608			25,501		472,612			(101,722)		3,532		0001
Purchased Call/S&P 500 INDEX/SPXH00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/08/2026	1	1,524,067	6685	29,860			5,252		115,679			(15,054)		4,513		0001
Purchased Call/S&P 500 INDEX/SPXH00USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	1	1,841,000	5435.91	250,744			60,954		516,976			(125,717)		6,410		0001
Purchased Call/S&P 500 INDEX/SPXH00TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	1	2,029,000	5449.97	280,611			68,121		562,602			(140,498)		7,065		0001
Purchased Call/S&P 500 INDEX/SPX921PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	1,688,138	5180	235,409			29,589		555,932			(118,028)		4,238		0001
Purchased Call/S&P 500 INDEX/SPX921W5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2024	06/03/2026	1	1,567,000	5222.64	222,044			46,666		508,746			(111,022)		5,089		0001
Purchased Call/S&P 500 INDEX/SPX921TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2024	04/24/2026	1	2,001,000	5082.11	280,740			43,817		716,526			(140,756)		5,591		0001
Purchased Call/S&P 500 INDEX/SPX921VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2024	05/20/2026	1	2,042,000	5273.63	282,613			53,960		637,486			(141,306)		6,323		0001
Purchased Call/S&P 500 INDEX/SPXH00LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/27/2026	1	1,682,000	5256.98	236,489			47,428		532,542			(117,761)		5,337		0001
Purchased Call/S&P 500 INDEX/SPX921RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2024	04/15/2026	1	2,070,284	5050	301,826			43,177		756,404			(151,120)		5,552		0001
Purchased Call/S&P 500 INDEX/SPX921US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2026	1	1,914,000	5073.95	271,597			46,261		687,096			(135,427)		5,600		0001
Purchased Call/S&P 500 INDEX/SPXL138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/13/2026	1	1,510,003	5226	217,623			39,568		491,564			(109,110)		4,558		0001
Purchased Call/S&P 500 INDEX/SPX921QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2024	04/02/2026	1	1,481,238	6451	41,530			5,249		150,129			(20,995)		3,718		0001
Purchased Call/S&P 500 INDEX/SPX921TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2026	1	1,738,000	4959.71	271,649			43,658		663,472			(135,454)		4,941		0001
Purchased Call/S&P 500 INDEX/SPX921USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2024	04/30/2026	1	1,520,744	6320	49,272			8,121		202,519			(24,840)		4,360		0001
Purchased Call/S&P 500 INDEX/SPX9210QB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	1,686,000	5080.13	257,115			34,258		588,367			(128,558)		4,368		0001
Purchased Call/S&P 500 INDEX/SPX921TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,550,246	5025	224,457			35,130		575,812			(113,159)		4,332		0001
Purchased Call/S&P 500 INDEX/SPX921SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,985,282	6269	64,116			9,413		276,953			(32,324)		5,374		0001
Purchased Call/S&P 500 INDEX/SPX921TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2024	04/29/2026	1	1,759,962	5088	239,954			38,947		627,099			(120,141)		5,025		0001
Purchased Call/S&P 500 INDEX/SPX921USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2026	1	1,869,000	5222.68	252,876			45,504		608,629			(126,092)		5,620		0001
Purchased Call/S&P 500 INDEX/SPXC17XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/31/2024	06/02/2026	1	2,305,000	5264.32	316,246			66,029		730,945			(157,691)		7,462		0001
Purchased Call/S&P 500 INDEX/SPX921VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/14/2026	1	1,669,000	5246.68	224,981			41,102		534,242			(112,491)		5,056		0001
Purchased Call/S&P 500 INDEX/SPXC17YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/09/2026	1	1,927,000	5325.6	263,806			57,617		584,164			(131,543)		6,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2024	04/30/2026	1	1,500,636	.5025	233,537			38,492		561,616			(117,736)		4,302		0001
Purchased Call/S&P 500 INDEX/SPX921VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2024	05/15/2026	1	1,463,747	.5303	198,182			36,782		449,123			(99,912)		4,451		0001
Purchased Call/S&P 500 INDEX/SPX921W5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2024	06/05/2026	1	1,523,925	.5321	209,112			44,707		464,414			(104,699)		4,981		0001
Purchased Call/S&P 500 INDEX/SPX921PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2024	03/27/2026	1	1,548,521	.5188	209,518			24,666		502,421			(105,627)		3,758		0001
Purchased Call/S&P 500 INDEX/SPXH00K57	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	1	2,005,000	5303.27	268,670			50,630		615,578			(134,151)		6,164		0001
Purchased Call/S&P 500 INDEX/SPXH00D5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	1	2,492,000	5204.34	341,653			44,645		810,479			(170,593)		6,390		0001
Purchased Call/S&P 500 INDEX/SPXH00S5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2026	1	1,671,000	5387.94	236,112			56,433		483,024			(118,056)		5,785		0001
Purchased Call/S&P 500 INDEX/SPX921Z9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	06/18/2026	1	2,268,920	.6656	70,197			16,334		196,266			(35,389)		7,719		0001
Purchased Call/S&P 500 INDEX/SPXH00LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2024	05/22/2026	1	1,533,000	5241.5	211,707			41,230		492,532			(105,999)		4,781		0001
Purchased Call/S&P 500 INDEX/SPXH00P96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/04/2026	1	1,481,849	.6439	52,237			11,111		174,223			(26,190)		4,828		0001
Purchased Call/S&P 500 INDEX/SPXH00RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	1	1,695,131	.6956	32,104			7,203		82,761			(16,163)		5,664		0001
Purchased Call/S&P 500 INDEX/SPXL131SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	1,569,000	5123.41	222,798			31,259		544,321			(111,247)		4,167		0001
Purchased Call/S&P 500 INDEX/SPXL13JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,518,000	5464.62	202,805			47,125		416,927			(101,821)		5,165		0001
Purchased Call/S&P 500 INDEX/SPXL131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2026	1	1,551,000	5108.04	223,189			31,578		542,900			(111,290)		4,140		0001
Purchased Call/S&P 500 INDEX/SPXH00KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	1	2,305,000	5303.27	308,640			57,124		707,481			(154,744)		7,009		0001
Purchased Call/S&P 500 INDEX/SPXH001SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2024	05/08/2026	1	1,630,000	5188.01	222,821			39,032		542,474			(111,563)		4,826		0001
Purchased Call/S&P 500 INDEX/SPXH00NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	1	2,452,000	5259.04	337,150			68,920		780,175			(169,038)		7,833		0001
Purchased Call/S&P 500 INDEX/SPXH00QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/05/2026	1	1,702,421	.6543	56,756			12,252		171,661			(28,692)		5,565		0001
Purchased Call/S&P 500 INDEX/SPXH00PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2026	1	1,669,000	5307.18	236,164			51,904		510,728			(118,082)		5,542		0001
Purchased Call/S&P 500 INDEX/SPXH00TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2026	1	2,035,000	5453.25	280,627			67,844		563,647			(140,313)		7,086		0001
Purchased Call/S&P 500 INDEX/SPXH00T9D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	1	1,681,483	.7034	27,320			6,357		70,176			(13,773)		5,721		0001
Purchased Call/S&P 500 INDEX/SPXH00JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/10/2024	05/12/2026	1	1,447,000	5110.39	215,024			38,693		501,785			(107,218)		4,351		0001
Purchased Call/S&P 500 INDEX/SPXH00RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/05/2026	1	1,600,581	.6850	36,216			7,851		95,815			(18,411)		5,232		0001
Purchased Call/S&P 500 INDEX/SPXH00S5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	1	1,721,979	.5484	225,521			52,476		465,420			(113,695)		5,859		0001
Purchased Call/S&P 500 INDEX/SPXH00MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2026	1	1,677,000	5218.49	245,010			49,473		542,205			(122,505)		5,339		0001
Purchased Call/S&P 500 INDEX/SPXL132SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2026	1	1,788,000	4925.01	265,518			40,119		711,435			(132,396)		4,930		0001
Purchased Call/S&P 500 INDEX/SPXL132SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	1	3,201,000	4967.23	458,063			68,678		1,246,838			(228,718)		8,786		0001
Purchased Call/S&P 500 INDEX/SPXL131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,555,000	5095.23	225,942			30,895		547,481			(113,281)		4,070		0001
Purchased Call/S&P 500 INDEX/SPXI001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	1	1,760,000	5422.56	241,472			69,324		506,600			(120,736)		6,675		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM131$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,495,830	.5623	186,977			59,998		374,859			(94,133)		5,976		0001
Purchased Call/S&P 500 INDEX/SPXH00WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	1	1,539,000	5533.79	208,535			53,353		400,481			(104,125)		5,508		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2026	1	1,554,000	5616.2	212,276			57,151		379,313			(106,138)		5,708		0001
Purchased Call/S&P 500 INDEX/SPXI007$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,480,067	.6585	46,720			15,918		168,807			(23,554)		6,088		0001
Purchased Call/S&P 500 INDEX/SPXH00U$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	1	2,111,638	.7033	33,837			8,237		92,343			(17,035)		7,352		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	1	1,513,410	.5568	210,789			55,394		385,568			(106,121)		5,474		0001
Purchased Call/S&P 500 INDEX/SPXI002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	1	1,623,000	5325.17	217,969			63,524		505,413			(109,284)		6,185		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2026	1	2,032,000	5594.62	273,507			73,261		505,883			(136,754)		7,445		0001
Purchased Call/S&P 500 INDEX/SPXI007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,603,210	.6735	38,959			13,274		151,084			(19,641)		6,594		0001
Purchased Call/S&P 500 INDEX/SPXM130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/19/2026	1	1,536,661	.5608	193,660			61,352		389,188			(97,096)		6,112		0001
Purchased Call/S&P 500 INDEX/SPXM133$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	1,533,841	.7178	18,095			5,990		65,943			(9,122)		6,219		0001
Purchased Call/S&P 500 INDEX/SPXM133$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	2,464,139	.5588	296,523			98,156		633,674			(149,490)		9,991		0001
Purchased Call/S&P 500 INDEX/SPXL13T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,031,000	5437.26	274,185			77,257		578,909			(137,469)		7,610		0001
Purchased Call/S&P 500 INDEX/SPXI001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J8570P30	08/01/2024	04/09/2026	1	5,550,000	.6500	180,210			28,857		497,148			(106,780)		14,452		0001
Purchased Call/S&P 500 INDEX/SPXM137$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2026	1	2,641,000	5718.57	327,484			119,208		623,995			(163,742)		11,273		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/14/2026	1	1,544,000	5526.48	199,794			62,091		414,521			(100,171)		6,075		0001
Purchased Call/S&P 500 INDEX/SPXM136$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/16/2026	1	1,577,265	.5633	196,400			69,699		397,409			(98,335)		6,643		0001
Purchased Call/S&P 500 INDEX/SPXA217$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	09/25/2026	1	1,396,000	5729.56	177,711			65,537		327,088			(89,100)		5,981		0001
Purchased Call/S&P 500 INDEX/SPXA216$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,673,000	5674.04	212,973			77,232		407,054			(106,196)		7,128		0001
Purchased Call/S&P 500 INDEX/SPXA210$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2024	07/14/2026	1	2,063,000	5598.5	272,935			72,733		512,634			(136,095)		7,539		0001
Purchased Call/S&P 500 INDEX/SPXA216$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2026	1	1,743,000	5713.64	215,435			77,259		412,325			(107,865)		7,370		0001
Purchased Call/S&P 500 INDEX/SPXA214$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2026	1	1,644,951	.6837	33,895			11,501		132,300			(16,971)		6,766		0001
Purchased Call/S&P 500 INDEX/SPXA215$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2026	1	2,145,000	5595.08	276,705			97,683		553,211			(137,974)		9,017		0001
Purchased Call/S&P 500 INDEX/SPXH00W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	1	2,190,000	5567.19	288,204			72,549		557,574			(144,697)		7,753		0001
Purchased Call/S&P 500 INDEX/SPXA212$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2026	1	2,064,000	5330.52	275,338			81,315		641,159			(137,293)		7,939		0001
Purchased Call/S&P 500 INDEX/SPXA212$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	1,702,000	5311.33	228,579			68,731		538,360			(114,446)		6,592		0001
Purchased Call/S&P 500 INDEX/SPXI000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,493,000	5345.23	209,468			58,940		453,669			(104,878)		5,594		0001
Purchased Call/S&P 500 INDEX/SPXH00V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	1	2,029,000	5500.75	272,495			68,217		544,560			(136,247)		7,183		0001
Purchased Call/S&P 500 INDEX/SPXI001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J8570P30	08/01/2024	07/10/2026	1	11,100,000	.6700	333,900			90,115		946,953			(172,138)		40,148		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	1	1,538,000	5525.48	212,090			54,771		402,603			(106,045)		5,534		0001
Purchased Call/S&P 500 INDEX/SPXA212$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,489,122	5351	163,306			47,659		451,083			(82,216)		5,674		0001
Purchased Call/S&P 500 INDEX/SPXA214$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2024	08/31/2026	1	1,695,000	5637.1	216,452			72,151		420,907			(108,078)		6,915		0001
Purchased Call/S&P 500 INDEX/SPXB050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	1,688,000	5522.41	228,724			62,150		447,527			(114,519)		6,216		0001
Purchased Call/S&P 500 INDEX/SPXI008$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	1	1,508,000	5593.66	195,738			69,369		389,565			(97,869)		6,351		0001
Purchased Call/S&P 500 INDEX/SPXB050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/11/2026	1	1,558,000	5309.42	211,421			64,472		490,894			(105,421)		6,089		0001
Purchased Call/S&P 500 INDEX/SPXA210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2024	07/06/2026	1	1,560,887	7138	29,971			7,700		53,677			(15,068)		5,586		0001
Purchased Call/S&P 500 INDEX/SPXA213$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,063,000	5517.72	277,886			88,924		556,547			(139,134)		8,241		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/13/2026	1	1,489,709	7168	22,350			5,983		50,392			(11,252)		5,430		0001
Purchased Call/S&P 500 INDEX/SPXH00V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	07/02/2024	04/10/2026	1	5,475,000	6000	373,490			57,415		940,037			(210,701)		14,329		0001
Purchased Call/S&P 500 INDEX/SPXI005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	1	2,004,000	5589.53	263,326			85,364		512,838			(131,303)		8,074		0001
Purchased Call/S&P 500 INDEX/SPXB050$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	1,579,000	5306.75	213,481			64,280		498,288			(107,034)		6,115		0001
Purchased Call/S&P 500 INDEX/SPXI001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	08/01/2024	03/20/2026	1	5,550,000	6400	201,770			26,585		551,427			(123,567)		12,910		0001
Purchased Call/S&P 500 INDEX/SPXM131$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2026	1	1,849,000	5566.29	243,883			79,396		481,682			(121,942)		7,465		0001
Purchased Call/S&P 500 INDEX/SPXA212$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2024	08/03/2026	1	1,534,002	6535	41,725			12,419		179,730			(21,123)		5,887		0001
Purchased Call/S&P 500 INDEX/SPXL13T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/27/2026	1	2,383,000	5459.1	316,224			90,039		671,029			(157,896)		8,995		0001
Purchased Call/S&P 500 INDEX/SPX815U$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/25/2026	1	1,533,809	6840	50,614			18,640		125,802			(25,342)		6,571		0001
Purchased Call/S&P 500 INDEX/SPXL13X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2026	1	1,543,000	5290.95	209,694			64,233		492,305			(104,847)		6,044		0001
Purchased Call/S&P 500 INDEX/SPXL13R$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2026	1	1,565,000	5552.96	206,893			57,691		407,834			(103,447)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXM134$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	1	1,774,000	5476.29	229,556			79,462		501,891			(114,778)		7,385		0001
Purchased Call/S&P 500 INDEX/SPXD171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2024	09/04/2026	1	2,132,138	5524	264,669			89,805		581,911			(132,516)		8,770		0001
Purchased Call/S&P 500 INDEX/SPXD171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	1,590,000	5338.11	218,307			74,968		492,889			(108,855)		6,593		0001
Purchased Call/S&P 500 INDEX/SPXA212$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,567,203	5440	156,745			45,744		447,264			(78,913)		5,972		0001
Purchased Call/S&P 500 INDEX/SPXD173$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2026	1	1,569,000	5738.17	198,165			73,767		365,936			(98,812)		6,772		0001
Purchased Call/S&P 500 INDEX/SPXA212$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	08/05/2026	1	1,563,000	5108.54	225,854			67,011		563,087			(112,927)		6,026		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/21/2026	1	2,573,000	5505	344,525			95,123		694,810			(171,792)		9,571		0001
Purchased Call/S&P 500 INDEX/SPXA211$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2024	07/24/2026	1	1,951,523	6976	36,069			10,177		110,220			(18,159)		7,313		0001
Purchased Call/S&P 500 INDEX/SPXA213$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2026	1	1,712,000	5422.48	221,875			68,574		497,312			(110,938)		6,736		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	1,650,000	5604.12	215,985			56,681		408,148			(108,289)		5,968		0001
Purchased Call/S&P 500 INDEX/SPXA216SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2024	09/18/2026	1	1,657,832	.6646	67,811			24,386		175,995			(34,139)		7,009		0001
Purchased Call/S&P 500 INDEX/SPXA212S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,689,824	.5522	154,013			44,947		453,955			(77,538)		6,439		0001
Purchased Call/S&P 500 INDEX/SPXC17YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/21/2026	1	1,520,000	5436.19	215,536			59,509		427,910			(107,474)		5,654		0001
Purchased Call/S&P 500 INDEX/SPXA216SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/18/2026	1	1,817,000	5679.74	228,760			82,151		440,096			(114,694)		7,682		0001
Purchased Call/S&P 500 INDEX/SPXH00US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2026	1	2,066,000	5392.96	296,884			73,813		594,378			(148,442)		7,294		0001
Purchased Call/S&P 500 INDEX/SPXI000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/17/2026	1	2,006,751	.7149	26,075			7,125		74,515			(13,164)		7,390		0001
Purchased Call/S&P 500 INDEX/SPXI007SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/04/2026	1	1,586,695	.5426	208,263			70,861		466,676			(104,850)		6,526		0001
Purchased Call/S&P 500 INDEX/SPXA216S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2024	09/17/2026	1	1,683,366	.5641	224,284			80,456		420,965			(113,071)		7,104		0001
Purchased Call/S&P 500 INDEX/SPXI000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,427,693	.5484	184,925			52,034		393,375			(92,589)		5,350		0001
Purchased Call/S&P 500 INDEX/SPXH00WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	1,616,000	5550.49	216,059			55,499		416,416			(107,734)		5,799		0001
Purchased Call/S&P 500 INDEX/SPXI004S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	1	2,070,000	5496.1	273,861			84,991		567,255			(137,118)		8,144		0001
Purchased Call/S&P 500 INDEX/SPXI009S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2026	1	1,496,295	.5733	191,350			70,302		349,981			(95,938)		6,399		0001
Purchased Call/S&P 500 INDEX/SPXI001SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	08/01/2024	05/14/2026	1	5,550,000	.6600	168,050			34,545		470,093			(94,222)		16,814		0001
Purchased Call/S&P 500 INDEX/SPXC17YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2024	07/17/2026	1	1,678,755	.5615	203,413			55,272		413,807			(101,846)		6,182		0001
Purchased Call/S&P 500 INDEX/SPXH00USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/18/2026	1	1,716,907	.5468	228,714			53,740		470,096			(116,431)		5,841		0001
Purchased Call/S&P 500 INDEX/SPXL13RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	2,238,000	5508.77	310,858			86,255		598,222			(155,429)		8,345		0001
Purchased Call/S&P 500 INDEX/SPXI008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	1	2,101,353	.5589	273,784			95,806		548,059			(137,836)		8,765		0001
Purchased Call/S&P 500 INDEX/SPXL13US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,669,029	.5438	220,473			63,382		477,009			(110,388)		6,330		0001
Purchased Call/S&P 500 INDEX/SPXA212S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,516,562	.7069	12,320			3,595		72,530			(6,202)		5,779		0001
Purchased Call/S&P 500 INDEX/SPXI007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	1	1,521,000	5430.02	200,924			69,275		443,867			(100,462)		6,319		0001
Purchased Call/S&P 500 INDEX/SPXI004SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/13/2026	1	1,484,480	.5435	219,558			68,118		429,478			(110,689)		5,828		0001
Purchased Call/S&P 500 INDEX/SPXM131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,600,021	.7150	23,140			7,425		70,453			(11,650)		6,392		0001
Purchased Call/S&P 500 INDEX/SPXI005S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	1	2,178,000	5623.34	276,824			88,706		544,934			(138,792)		8,701		0001
Purchased Call/S&P 500 INDEX/SPXB055S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2026	1	1,482,000	5583.44	199,033			66,709		380,579			(99,109)		6,071		0001
Purchased Call/S&P 500 INDEX/SPXI002SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	1,487,000	5338.54	197,622			58,172		459,804			(98,676)		5,706		0001
Purchased Call/S&P 500 INDEX/SPXD170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/18/2026	1	1,601,000	5532.03	206,689			65,016		428,324			(103,062)		6,354		0001
Purchased Call/S&P 500 INDEX/SPXM131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/24/2026	1	1,754,019	.6851	43,674			14,137		132,718			(21,897)		7,052		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	08/26/2024	08/21/2026	1	1,519,980	.5583	198,408			63,666		393,405			(99,888)		6,072		0001
Purchased Call/S&P 500 INDEX/SPXI007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	1	2,082,000	5408.42	268,370			91,186		621,346			(134,554)		8,564		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2024	08/07/2026	1	1,731,979	.5233	251,772			75,915		580,386			(126,754)		6,708		0001
Purchased Call/S&P 500 INDEX/SPXI005$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	1	1,863,000	.5564	241,072			79,580		489,513			(120,701)		7,553		0001
Purchased Call/S&P 500 INDEX/SPXI009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	1	2,206,000	5719.52	285,015			104,964		520,252			(142,703)		9,451		0001
Purchased Call/S&P 500 INDEX/SPXI007$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	1	1,632,000	5620.39	204,979			71,629		414,777			(102,771)		6,807		0001
Purchased Call/S&P 500 INDEX/SPXL13RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,526,650	.6732	49,275			13,445		126,094			(24,841)		5,622		0001
Purchased Call/S&P 500 INDEX/SPXL13QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,650,091	.5566	230,702			59,976		420,439			(115,509)		5,953		0001
Purchased Call/S&P 500 INDEX/SPXD17A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/03/2026	1	3,956,107	.6049	531,571			247,379		743,156			(267,988)		19,007		0001
Purchased Call/S&P 500 INDEX/SPXD17D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	2,013,000	5901.2	284,638			138,800		431,688			(141,930)		9,940		0001
Purchased Call/S&P 500 INDEX/SPXD17A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/07/2026	1	2,698,000	6090.27	359,374			168,070		489,792			(179,441)		13,039		0001
Purchased Call/S&P 500 INDEX/SPXC052$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,166,259	.5871	300,126			131,175		467,550			(151,098)		10,094		0001
Purchased Call/S&P 500 INDEX/SPXI00A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	1	1,406,911	.6834	43,426			16,412		119,276			(21,743)		6,106		0001
Purchased Call/S&P 500 INDEX/SPXI00G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	11/18/2024	09/03/2026	1	5,885,000	.5600	941,630			353,833		1,442,356			(525,527)		24,157		0001
Purchased Call/S&P 500 INDEX/SPXI00J$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	12/02/2024	12/02/2026	1	1,802,000	6001.8	248,316			114,266		349,910			(124,158)		8,645		0001
Purchased Call/S&P 500 INDEX/SPXI00D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	10/29/2024	10/29/2026	1	2,333,000	5832.92	307,489			127,135		514,544			(153,745)		10,611		0001
Purchased Call/S&P 500 INDEX/SPXI00F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	1	1,740,392	.6001	231,423			99,954		336,405			(115,870)		8,084		0001
Purchased Call/S&P 500 INDEX/SPXM13C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2026	1	1,732,187	.5839	216,876			87,705		376,957			(108,587)		7,786		0001
Purchased Call/S&P 500 INDEX/SPX815W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/05/2026	1	1,532,431	.5764	245,260			104,482		355,825			(122,967)		7,050		0001
Purchased Call/S&P 500 INDEX/SPX815X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/27/2026	1	1,628,000	6032.38	215,384			98,172		307,498			(107,988)		7,752		0001
Purchased Call/S&P 500 INDEX/SPX815W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	1,559,338	.5907	217,964			93,026		321,909			(109,131)		7,185		0001
Purchased Call/S&P 500 INDEX/SPX815W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/09/2026	1	1,781,000	5995.54	232,777			100,036		342,347			(116,229)		8,246		0001
Purchased Call/S&P 500 INDEX/SPX815Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,714,340	.5871	256,262			124,582		376,697			(129,015)		8,418		0001
Purchased Call/S&P 500 INDEX/SPX815X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,581,889	.6077	209,128			99,228		290,158			(104,708)		7,690		0001
Purchased Call/S&P 500 INDEX/SPX815X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,564,782	.7247	53,401			25,338		81,208			(26,737)		7,607		0001
Purchased Call/S&P 500 INDEX/SPX815Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,586,430	.7041	66,753			32,452		116,870			(33,607)		7,790		0001
Purchased Call/S&P 500 INDEX/SPX815Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/18/2026	1	1,496,853	.7282	36,265			17,803		76,693			(18,436)		7,350		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/28/2026	1	1,654,000	7135.15	58,221			28,910		107,716			(29,071)		8,236		0001
Purchased Call/S&P 500 INDEX/SPX815YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2024	12/24/2026	1	1,520,000	7266.24	50,160			24,734		80,225			(25,149)		7,527		0001
Purchased Call/S&P 500 INDEX/SPX815WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	1,761,000	5995.54	229,458			98,067		337,953			(115,044)		8,115		0001
Purchased Call/S&P 500 INDEX/SPXA217SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2024	10/02/2026	1	1,806,000	5699.94	233,516			88,253		436,085			(116,918)		7,838		0001
Purchased Call/S&P 500 INDEX/SPXA218SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2024	10/09/2026	1	1,684,000	5815.03	219,930			85,478		371,676			(110,267)		7,401		0001
Purchased Call/S&P 500 INDEX/SPX815WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	2,193,000	5943.23	293,862			125,419		438,308			(147,133)		10,105		0001
Purchased Call/S&P 500 INDEX/SPXA218SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2024	10/13/2026	1	1,644,000	5815.03	216,186			84,750		363,072			(107,798)		7,276		0001
Purchased Call/S&P 500 INDEX/SPXA218ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/09/2026	1	1,539,302	5766	221,770			86,193		353,336			(111,650)		6,765		0001
Purchased Call/S&P 500 INDEX/SPX815WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/30/2026	1	1,522,000	5705.45	205,774			85,716		370,492			(103,028)		6,934		0001
Purchased Call/S&P 500 INDEX/SPX815YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/31/2026	1	1,666,000	5858.1	229,408			114,862		371,563			(114,704)		8,330		0001
Purchased Call/S&P 500 INDEX/SPXA21GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/24/2026	1	1,643,000	6007.4	227,884			112,368		323,871			(114,255)		8,136		0001
Purchased Call/S&P 500 INDEX/SPXA219S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2026	1	1,511,968	5787	207,974			82,103		340,846			(104,130)		6,715		0001
Purchased Call/S&P 500 INDEX/SPX815YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2026	1	1,599,000	6051.09	216,345			103,418		301,027			(107,877)		7,818		0001
Purchased Call/S&P 500 INDEX/SPXA21ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	12/04/2026	1	1,448,121	6072	190,421			88,758		266,555			(95,867)		6,968		0001
Purchased Call/S&P 500 INDEX/SPXA21HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2026	1	1,785,000	5877.41	246,687			123,174		392,384			(123,344)		8,913		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/11/2026	1	1,730,646	6051	213,645			101,933		327,041			(107,857)		8,413		0001
Purchased Call/S&P 500 INDEX/SPXB05YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/16/2026	1	1,618,664	5836	213,913			85,210		351,940			(107,694)		7,202		0001
Purchased Call/S&P 500 INDEX/SPXA219S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/14/2026	1	1,816,554	5840	237,249			93,462		392,283			(118,950)		8,054		0001
Purchased Call/S&P 500 INDEX/SPXA21HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2026	1	1,884,000	5970.84	254,528			125,680		384,828			(127,789)		9,329		0001
Purchased Call/S&P 500 INDEX/SPXA21CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/27/2026	1	1,922,000	5998.74	255,626			116,354		376,065			(127,813)		9,151		0001
Purchased Call/S&P 500 INDEX/SPXD174SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2026	1	1,642,000	5864.67	214,281			85,948		349,895			(106,848)		7,356		0001
Purchased Call/S&P 500 INDEX/SPXA21BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2024	11/20/2026	1	1,790,000	5933.84	244,335			108,855		367,318			(122,335)		8,432		0001
Purchased Call/S&P 500 INDEX/SPXA21HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/28/2026	1	2,342,000	5970.84	317,575			157,696		478,764			(158,570)		11,662		0001
Purchased Call/S&P 500 INDEX/SPXA21FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2026	1	2,719,000	5930.85	377,125			182,833		571,376			(189,081)		13,351		0001
Purchased Call/S&P 500 INDEX/SPXA21ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2024	12/16/2026	1	1,570,000	6043.71	219,015			104,995		297,698			(109,508)		7,687		0001
Purchased Call/S&P 500 INDEX/SPXD176SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2024	10/30/2026	1	1,554,922	5824	185,517			77,491		345,654			(93,398)		7,084		0001
Purchased Call/S&P 500 INDEX/SPXA21CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/25/2026	1	2,063,217	5977	278,668			126,422		409,050			(139,717)		9,794		0001
Purchased Call/S&P 500 INDEX/SPXM13DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	1	1,716,000	5792.43	229,601			93,424		388,487			(114,958)		7,727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Y5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	1,797,000	5864.67	233,610			92,928		381,877			(117,126)		7,995		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/21/2026	1	1,623,000	5821.78	218,780			88,053		356,642			(109,390)		7,283		0001
Purchased Call/S&P 500 INDEX/SPXA21ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2026	1	1,465,000	5855.35	208,616			100,999		326,646			(104,451)		7,193		0001
Purchased Call/S&P 500 INDEX/SPXA21ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2026	1	2,208,473	6051	274,119			131,969		418,619			(137,247)		10,829		0001
Purchased Call/S&P 500 INDEX/SPXC052SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,261,986	5968	284,868			124,507		449,796			(143,416)		10,540		0001
Purchased Call/S&P 500 INDEX/SPXC052ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	1,724,000	5855.31	241,188			106,348		375,112			(120,594)		8,096		0001
Purchased Call/S&P 500 INDEX/SPXD176SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	2,084,000	5728.8	278,631			116,895		500,846			(139,125)		9,541		0001
Purchased Call/S&P 500 INDEX/SPXD179S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/24/2026	1	2,957,000	5939.49	406,883			182,762		602,781			(202,886)		14,016		0001
Purchased Call/S&P 500 INDEX/SPXD173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2026	1	1,617,000	5751.07	212,636			81,199		374,523			(106,027)		7,069		0001
Purchased Call/S&P 500 INDEX/SPX815XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/27/2024	11/27/2026	1	1,704,000	7123.5	63,900			29,086		104,330			(31,950)		8,113		0001
Purchased Call/S&P 500 INDEX/SPX815W5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/23/2024	10/16/2026	1	1,612,635	6982	49,655			19,835		111,690			(25,068)		7,175		0001
Purchased Call/S&P 500 INDEX/SPXB05Z9E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2026	1	2,365,000	5788.58	323,296			133,226		536,648			(161,648)		10,738		0001
Purchased Call/S&P 500 INDEX/SPXA218S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2026	1	1,617,000	5644.68	224,763			86,139		405,076			(112,382)		7,081		0001
Purchased Call/S&P 500 INDEX/SPX815WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/04/2024	10/30/2026	1	1,639,718	7287	26,409			11,031		72,052			(13,296)		7,470		0001
Purchased Call/S&P 500 INDEX/SPX815XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/12/2024	12/11/2026	1	2,052,000	6027.05	282,150			133,875		392,092			(141,269)		9,975		0001
Purchased Call/S&P 500 INDEX/SPX815YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/30/2024	12/23/2026	1	1,762,351	5948	232,236			114,828		362,816			(117,242)		8,715		0001
Purchased Call/S&P 500 INDEX/SPX815X5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	11/08/2024	11/10/2026	1	1,625,000	5953.57	220,025			94,729		321,982			(109,712)		7,536		0001
Purchased Call/S&P 500 INDEX/SPX815YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/27/2024	12/24/2026	1	1,507,000	7499.38	27,578			13,617		53,833			(13,846)		7,462		0001
Purchased Call/S&P 500 INDEX/SPX815YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/30/2024	12/24/2026	1	1,451,943	6025	178,041			88,156		281,897			(89,758)		7,190		0001
Purchased Call/S&P 500 INDEX/SPXA21HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2026	1	1,693,000	5955.91	232,788			115,754		349,824			(116,076)		8,442		0001
Purchased Call/S&P 500 INDEX/SPX815XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/12/2024	12/09/2026	1	1,893,547	6025	261,840			123,858		361,642			(131,460)		9,178		0001
Purchased Call/S&P 500 INDEX/SPXI00GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	11/18/2024	08/07/2026	1	5,885,000	6400	423,280			147,640		738,819			(246,407)		22,793		0001
Purchased Call/S&P 500 INDEX/SPXM13ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/28/2026	1	1,974,726	5808	269,691			111,289		442,548			(135,031)		8,966		0001
Purchased Call/S&P 500 INDEX/SPXI00DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	1,548,000	5720.21	210,683			88,556		374,941			(105,054)		7,098		0001
Purchased Call/S&P 500 INDEX/SPXI00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/16/2026	1	2,623,000	5870.62	358,564			157,334		567,061			(179,037)		12,280		0001
Purchased Call/S&P 500 INDEX/SPXI00AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	1	2,172,455	5762	265,498			99,334		498,143			(132,931)		9,394		0001
Purchased Call/S&P 500 INDEX/SPXI00DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	1	1,447,000	5802.31	192,017			78,239		326,211			(96,272)		6,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2026	1	1,695,000	5672.7	234,927			99,069		423,764			(117,464)		7,785		0001
Purchased Call/S&P 500 INDEX/SPXI00ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2026	1	2,736,000	6000.55	371,549			167,862		531,590			(186,029)		12,988		0001
Purchased Call/S&P 500 INDEX/SPXI00IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/19/2026	1	1,838,229	.5888	267,861			119,462		390,814			(135,041)		8,646		0001
Purchased Call/S&P 500 INDEX/SPXI00J8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	2,826,000	6032.38	375,010			172,051		537,991			(186,993)		13,537		0001
Purchased Call/S&P 500 INDEX/SPXI00ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	1	1,778,000	5972.02	240,919			104,244		352,000			(120,460)		8,272		0001
Purchased Call/S&P 500 INDEX/SPXI00IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/20/2026	1	1,695,997	.5904	243,726			108,885		356,170			(122,704)		7,990		0001
Purchased Call/S&P 500 INDEX/SPXM13NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,085,000	6034.91	280,641			132,225		398,227			(140,321)		10,121		0001
Purchased Call/S&P 500 INDEX/SPXI00DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	1	1,825,000	5808.12	241,265			98,895		410,177			(120,467)		8,259		0001
Purchased Call/S&P 500 INDEX/SPXI00ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/03/2024	10/02/2026	1	1,952,526	.5686	252,232			95,326		475,091			(126,289)		8,474		0001
Purchased Call/S&P 500 INDEX/SPXI00GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	11/18/2024	09/11/2026	1	5,885,000	.5500	1,019,460			390,793		1,536,935			(562,089)		24,546		0001
Purchased Call/S&P 500 INDEX/SPXM13JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/20/2026	1	1,616,019	.7029	70,464			31,480		114,099			(35,475)		7,613		0001
Purchased Call/S&P 500 INDEX/SPXI00GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J857QP30	11/18/2024	08/27/2026	1	5,885,000	.6500	387,290			142,907		683,050			(218,487)		23,811		0001
Purchased Call/S&P 500 INDEX/SPXM13ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/09/2026	1	1,538,599	.5781	217,484			84,527		348,932			(109,492)		6,762		0001
Purchased Call/S&P 500 INDEX/SPX815Y84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2026	1	2,182,000	6051.09	294,352			139,858		409,937			(147,580)		10,607		0001
Purchased Call/S&P 500 INDEX/SPX815XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2024	11/11/2026	1	1,707,000	5941.34	237,785			102,561		341,062			(118,893)		7,929		0001
Purchased Call/S&P 500 INDEX/SPX815X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2026	1	1,910,000	6075.11	255,558			118,790		349,352			(127,954)		9,190		0001
Purchased Call/S&P 500 INDEX/SPX9150S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2027	1	1,679,838	.6065	230,791			123,046		320,808			(108,104)		8,649		0001
Purchased Call/S&P 500 INDEX/SPX9151N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2027	1	1,848,000	6059.24	249,295			137,542		358,088			(112,166)		9,685		0001
Purchased Call/S&P 500 INDEX/SPX9153S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/04/2027	1	1,456,835	.7194	53,488			29,600		95,857			(23,896)		7,625		0001
Purchased Call/S&P 500 INDEX/SPX9150SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/21/2027	1	1,456,511	.6009	210,256			111,962		290,452			(98,621)		7,489		0001
Purchased Call/S&P 500 INDEX/SPX9150SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2027	1	1,907,000	6049.92	259,733			140,793		370,731			(119,356)		9,907		0001
Purchased Call/S&P 500 INDEX/SPXN138SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	1	2,355,256	.5773	287,673			178,007		590,992			(110,248)		13,061		0001
Purchased Call/S&P 500 INDEX/SPX9153S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2027	1	1,777,467	.6048	240,905			134,204		349,018			(106,738)		9,373		0001
Purchased Call/S&P 500 INDEX/SPXC05HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/25/2027	1	1,628,287	.5690	192,361			119,194		434,942			(73,557)		9,030		0001
Purchased Call/S&P 500 INDEX/SPXC05BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/20/2025	02/19/2027	1	1,483,000	6105.28	200,205			114,324		281,303			(86,234)		7,907		0001
Purchased Call/S&P 500 INDEX/SPX9151SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2027	1	1,693,000	6028.45	227,539			124,084		336,187			(103,823)		8,839		0001
Purchased Call/S&P 500 INDEX/SPXC05ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/17/2025	03/17/2027	1	1,531,000	5629.72	213,268			128,898		421,430			(84,431)		8,414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/04/2027	1	1,717,446	.6026		.237,884		.131,462		.344,853			(106,456)		8,990		0001
Purchased Call/S&P 500 INDEX/SPXA21KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/15/2027	1	3,924,000	5996.66		.525,424		.275,430		.797,526			(251,164)		20,019		0001
Purchased Call/S&P 500 INDEX/SPXN136S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/12/2027	1	1,733,767	.5580		.239,022		.144,009		.495,348			(95,081)		9,475		0001
Purchased Call/S&P 500 INDEX/SPXC059$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	2,095,583	.6035		.291,578		.158,055		.413,775			(133,990)		10,886		0001
Purchased Call/S&P 500 INDEX/SPXC05G$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2027	1	1,620,000	5730.08		.217,890		.133,787		.417,215			(84,171)		8,974		0001
Purchased Call/S&P 500 INDEX/SPXA21J$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,678,000	5894.58		.231,228		.118,155		.367,128			(113,080)		8,481		0001
Purchased Call/S&P 500 INDEX/SPXA21PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2027	1	1,548,006	.5700		.205,239		.126,999		.410,026			(78,656)		8,585		0001
Purchased Call/S&P 500 INDEX/SPXD17D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/03/2025	01/05/2027	1	2,711,000	5942.47		.361,919		.183,445		.569,774			(178,982)		13,648		0001
Purchased Call/S&P 500 INDEX/SPXA21NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/24/2027	1	1,437,000	5917.43		.202,904		116,782		.315,426			(86,165)		7,707		0001
Purchased Call/S&P 500 INDEX/SPXA21LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,507,000	5976.59		.207,665		.113,531		.314,311			(94,160)		7,878		0001
Purchased Call/S&P 500 INDEX/SPXI100S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60QX2D1J857QP30	01/13/2025	11/13/2026	1	23,300,000	.6200		2,057,560		.974,796		4,004,655			(1,082,603)		108,570		0001
Purchased Call/S&P 500 INDEX/SPXD17D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2027	1	2,320,000	5809.56		.320,856		165,717		.542,743			(155,606)		11,789		0001
Purchased Call/S&P 500 INDEX/SPXA210$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/26/2027	1	1,903,000	5954.5		.256,334		.149,056		411,186			(107,745)		10,231		0001
Purchased Call/S&P 500 INDEX/SPXA210$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/25/2027	1	1,518,589	.5955		.183,858		.106,953		.327,471			(76,946)		8,155		0001
Purchased Call/S&P 500 INDEX/SPXC05C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2027	1	1,817,000	5992.08		.249,292		.143,138		.377,745			(106,596)		9,734		0001
Purchased Call/S&P 500 INDEX/SPXI100Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/19/2027	1	2,741,000	5662.89		.365,375		.222,753		.744,607			(143,343)		15,099		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,933,000	5638.94		.262,308		.158,034		.531,863			(104,780)		10,600		0001
Purchased Call/S&P 500 INDEX/SPXA210$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/26/2027	1	2,115,022	.5881		.275,267		160,287		.483,008			(115,043)		11,371		0001
Purchased Call/S&P 500 INDEX/SPXC05ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/05/2027	1	1,936,632	.5747		.231,364		.137,152		.491,538			(94,271)		10,498		0001
Purchased Call/S&P 500 INDEX/SPXM13U$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/14/2027	1	2,662,183	.5806		.400,468		.209,373		.623,580			(191,983)		13,564		0001
Purchased Call/S&P 500 INDEX/SPXI100MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	12/31/2026	1	1,465,000	5942.47		.195,871		.98,613		307,787			(97,531)		7,325		0001
Purchased Call/S&P 500 INDEX/SPXN134SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/04/2027	1	1,565,114	.5818		.174,487		.103,337		.375,426			(71,194)		8,474		0001
Purchased Call/S&P 500 INDEX/SPXC05A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	01/29/2027	1	1,469,483	.6047		.198,461		.108,932		.288,804			(89,556)		7,634		0001
Purchased Call/S&P 500 INDEX/SPXN135SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,470,000	5613.56		.203,889		.122,950		.410,550			(81,333)		8,070		0001
Purchased Call/S&P 500 INDEX/SPXI100S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60QX2D1J857QP30	01/13/2025	12/04/2026	1	23,300,000	.7000		.734,600		.359,826		1,804,649			(374,752)		112,108		0001
Purchased Call/S&P 500 INDEX/SPXN136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/18/2027	1	2,456,970	.5648		.328,703		.200,219		671,838			(129,133)		13,519		0001
Purchased Call/S&P 500 INDEX/SPX815Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/03/2025	12/31/2026	1	1,522,000	7050.74		.57,532		.28,965		113,768			(28,647)		7,610		0001
Purchased Call/S&P 500 INDEX/SPX9152$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	02/07/2025	02/09/2027	1	1,539,000	6013.94		.207,149		.114,957		.310,905			(92,538)		8,106		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9150S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2027	1	3,343,000	6101.24		448,965		240,517		621,618			(209,149)		17,300		0001
Purchased Call/S&P 500 INDEX/SPX815ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/22/2027	1	2,333,000	6118.71		311,689		165,947		427,040			(146,224)		12,011		0001
Purchased Call/S&P 500 INDEX/SPX9152S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/05/2027	1	2,454,000	6025.99		326,873		180,593		490,783			(146,823)		12,861		0001
Purchased Call/S&P 500 INDEX/SPX9156SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2027	1	3,408,000	5770.2		464,851		275,846		847,092			(189,878)		18,560		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/29/2027	1	2,917,000	6040.53		387,086		210,117		573,556			(177,592)		15,153		0001
Purchased Call/S&P 500 INDEX/SPX9153SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	1,595,918	.6115		211,877		119,438		297,896			(92,477)		8,437		0001
Purchased Call/S&P 500 INDEX/SPXA21M$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2025	02/12/2027	1	1,542,000	6115.07		206,782		116,244		290,127			(91,052)		8,152		0001
Purchased Call/S&P 500 INDEX/SPX9153SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	2,016,925	.6044		286,060		161,256		398,272			(124,855)		10,662		0001
Purchased Call/S&P 500 INDEX/SPXA210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2027	1	1,610,000	5504.96		222,824		133,694		485,417			(89,558)		8,798		0001
Purchased Call/S&P 500 INDEX/SPXA210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2027	1	1,736,000	5820.47		239,394		140,085		414,628			(99,365)		9,388		0001
Purchased Call/S&P 500 INDEX/SPXC05C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2027	1	1,947,000	5954.5		262,650		153,333		420,411			(109,796)		10,517		0001
Purchased Call/S&P 500 INDEX/SPXA21KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/08/2027	1	1,621,003	.7023		55,422		28,555		129,666			(26,869)		8,193		0001
Purchased Call/S&P 500 INDEX/SPXA21NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	2,359,000	6013.13		317,521		181,566		483,990			(136,517)		12,577		0001
Purchased Call/S&P 500 INDEX/SPX9150S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/15/2027	1	2,174,782	.5910		342,140		180,852		469,007			(161,817)		11,095		0001
Purchased Call/S&P 500 INDEX/SPXA21JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/06/2027	1	1,792,614	.5966		213,390		109,507		370,107			(103,891)		9,036		0001
Purchased Call/S&P 500 INDEX/SPXA21PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/29/2027	1	3,174,000	5580.94		419,285		260,684		916,079			(159,455)		17,680		0001
Purchased Call/S&P 500 INDEX/SPXI00YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/20/2025	03/19/2027	1	2,060,130	.5663		274,421		167,302		558,390			(107,660)		11,348		0001
Purchased Call/S&P 500 INDEX/SPXA21PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2025	03/31/2027	1	2,094,000	5583.79		283,109		176,554		601,194			(106,651)		11,690		0001
Purchased Call/S&P 500 INDEX/SPXD17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/24/2027	1	1,722,666	.6002		223,125		128,596		356,532			(94,576)		9,240		0001
Purchased Call/S&P 500 INDEX/SPXN137SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	2,958,000	5667.56		390,456		239,208		799,073			(152,022)		16,367		0001
Purchased Call/S&P 500 INDEX/SPXC05E$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,664,000	5558.14		230,963		137,690		483,016			(93,334)		9,083		0001
Purchased Call/S&P 500 INDEX/SPXC05A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	2,098,403	.6047		285,519		157,963		414,868			(127,597)		10,997		0001
Purchased Call/S&P 500 INDEX/SPXC05A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,651,000	6047.26		224,371		125,130		326,321			(99,276)		8,717		0001
Purchased Call/S&P 500 INDEX/SPXC05B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	3,119,000	6114.63		414,203		233,168		586,171			(182,067)		16,488		0001
Purchased Call/S&P 500 INDEX/SPXC05BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	2,987,000	6062.66		413,998		234,296		581,828			(180,736)		15,887		0001
Purchased Call/S&P 500 INDEX/SPXC059$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/27/2027	1	1,972,028	.5972		277,619		149,517		408,370			(128,132)		10,218		0001
Purchased Call/S&P 500 INDEX/SPXD17GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/19/2027	1	2,707,354	.6139		304,907		174,836		499,952			(130,133)		14,434		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/10/2025	03/10/2027	1	1,474,000	5589.29		207,392		123,353		417,714			(84,093)		8,036		0001
Purchased Call/S&P 500 INDEX/SPXD17D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	1	2,163,879	5907		273,128		140,530		468,843			(132,608)		10,937		0001
Purchased Call/S&P 500 INDEX/SPXJ004$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/25/2025	04/27/2027	1	2,574,000	5525.21		358,558		236,905		783,499			(122,458)		14,790		0001
Purchased Call/S&P 500 INDEX/SPXJ004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/25/2025	04/27/2027	1	1,406,000	7000.44		37,118		24,525		150,840			(12,677)		8,079		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	03/25/2027	1	1,487,500	7200		40,995		28,786		111,996			(12,234)		8,249		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	03/12/2027	1	1,487,500	7150		42,803		29,791		115,865			(13,039)		8,129		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	03/05/2027	1	1,487,500	7200		38,445		26,625		107,218			(11,844)		8,063		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	02/12/2027	1	1,487,500	7400		24,608		16,776		77,069			(7,846)		7,863		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	04/02/2027	1	1,487,500	7000		57,825		40,818		143,040			(17,044)		8,322		0001
Purchased Call/S&P 500 INDEX/SPXN13JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/28/2027	1	2,407,234	5867		337,975		238,680		581,281			(100,141)		14,269		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	01/29/2027	1	1,487,500	7400		23,253		15,675		73,766			(7,592)		7,727		0001
Purchased Call/S&P 500 INDEX/SPXJ003$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/24/2025	04/23/2027	1	2,126,000	5484.77		298,703		196,526		663,638			(102,846)		12,165		0001
Purchased Call/S&P 500 INDEX/SPXA21U$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/21/2027	1	1,622,000	5842.01		223,836		156,129		400,687			(68,471)		9,549		0001
Purchased Call/S&P 500 INDEX/SPX9159$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/07/2027	1	1,597,021	5663		253,975		172,478		441,877			(81,622)		9,271		0001
Purchased Call/S&P 500 INDEX/SPX9159$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/17/2027	1	3,116,000	5958.38		422,841		291,394		699,055			(132,463)		18,271		0001
Purchased Call/S&P 500 INDEX/SPXA21W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	06/11/2027	1	1,934,000	6045.26		258,189		187,321		416,453			(71,542)		11,619		0001
Purchased Call/S&P 500 INDEX/SPXC05W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/30/2025	06/22/2027	1	1,560,077	7562		45,903		34,236		89,497			(11,698)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXC05M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2027	1	1,856,000	5663.94		262,067		177,483		516,527			(85,199)		10,774		0001
Purchased Call/S&P 500 INDEX/SPX915B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2025	06/30/2027	1	2,967,000	6161.52		402,325		301,191		582,183			(101,408)		18,144		0001
Purchased Call/S&P 500 INDEX/SPX915A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2027	1	1,810,000	5906.63		251,228		179,845		424,515			(72,026)		10,802		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/10/2025	06/10/2027	1	1,666,000	6014.65		228,242		164,598		364,454			(63,783)		10,000		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	02/19/2027	1	2,975,000	7800		23,285		15,960		80,917			(7,339)		15,861		0001
Purchased Call/S&P 500 INDEX/SPXA21T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2025	04/23/2027	1	1,449,000	5525.21		200,831		132,316		440,410			(68,967)		8,291		0001
Purchased Call/S&P 500 INDEX/SPXA21S$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/09/2027	1	1,716,098	5418		182,503		118,015		555,316			(64,562)		9,674		0001
Purchased Call/S&P 500 INDEX/SPXA21R$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2027	1	3,653,000	5363.36		542,836		348,220		1,228,399			(195,777)		20,682		0001
Purchased Call/S&P 500 INDEX/SPXA21T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2025	05/14/2027	1	1,496,000	5916.93		203,755		139,959		348,875			(64,285)		8,746		0001
Purchased Call/S&P 500 INDEX/SPXA21S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	2,633,362	5288		322,841		209,869		928,772			(113,106)		14,957		0001
Purchased Call/S&P 500 INDEX/SPXC050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/18/2027	1	1,663,000	7570.12		34,923		24,082		87,644			(10,925)		9,761		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	1	1,591,000	5686.67		223,536		149,842		434,671			(74,206)		9,208		0001
Purchased Call/S&P 500 INDEX/SPXA21XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	2,765,000	6173.07		362,492		270,367		545,653			(93,113)		16,831		0001
Purchased Call/S&P 500 INDEX/SPXC05USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	2,994,000	5976.97		410,178		298,465		677,502			(112,785)		18,039		0001
Purchased Call/S&P 500 INDEX/SPXD17SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	2,185,000	5967.84		294,975		217,585		499,498			(78,176)		13,264		0001
Purchased Call/S&P 500 INDEX/SPX915ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2025	05/28/2027	1	1,537,164	5904		213,863		151,449		361,441			(62,536)		9,112		0001
Purchased Call/S&P 500 INDEX/SPXN13IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/20/2027	1	2,278,681	5950		287,878		199,574		517,727			(88,456)		13,401		0001
Purchased Call/S&P 500 INDEX/SPXA21TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/21/2027	1	1,862,110	5149		326,564		213,661		719,909			(113,041)		10,632		0001
Purchased Call/S&P 500 INDEX/SPXA21TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2025	04/28/2027	1	1,501,000	5501.11		211,791		140,224		462,073			(71,661)		8,633		0001
Purchased Call/S&P 500 INDEX/SPXN13CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/15/2027	1	2,074,222	5402		226,982		147,444		680,124			(79,632)		11,769		0001
Purchased Call/S&P 500 INDEX/SPXA21PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2025	04/01/2027	1	1,680,718	5621		226,540		141,782		472,516			(84,836)		9,393		0001
Purchased Call/S&P 500 INDEX/SPXA21TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2025	05/07/2027	1	1,541,000	5659.91		215,586		146,205		430,281			(69,888)		8,946		0001
Purchased Call/S&P 500 INDEX/SPXC05PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	1,999,000	5802.82		276,662		193,242		507,514			(84,367)		11,768		0001
Purchased Call/S&P 500 INDEX/SPXC05RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	06/02/2027	1	1,691,000	5882.52		240,460		170,766		404,036			(69,832)		10,072		0001
Purchased Call/S&P 500 INDEX/SPXC05RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	4,099,000	5911.69		560,743		396,548		966,321			(165,604)		24,297		0001
Purchased Call/S&P 500 INDEX/SPXC05VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/23/2027	1	1,547,000	6004.08		210,701		155,711		343,933			(55,129)		9,400		0001
Purchased Call/S&P 500 INDEX/SPX915ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/04/2027	1	1,838,000	6000.36		248,314		178,004		404,408			(70,947)		10,969		0001
Purchased Call/S&P 500 INDEX/SPXD17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	07/02/2026	1	5,625,000	5400		325,360		141,326		49,499			(183,933)		19,915		0001
Purchased Call/S&P 500 INDEX/SPXN13ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/25/2027	1	1,537,000	5802.82		214,412		150,118		389,749			(65,026)		9,084		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60QX2D1J857QP30	06/23/2025	02/26/2027	1	1,487,500	7400		25,960		17,887		80,092			(8,089)		7,997		0001
Purchased Call/S&P 500 INDEX/SPXJ0059H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60QX2D1J857QP30	05/07/2025	01/15/2027	1	11,250,000	7400		123,280		75,849		563,339			(47,477)		57,394		0001
Purchased Call/S&P 500 INDEX/SPXJ008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/21/2025	05/14/2027	1	1,605,669	5917		209,274		144,547		373,655			(64,837)		9,387		0001
Purchased Call/S&P 500 INDEX/SPXJ001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/14/2025	04/08/2027	1	2,360,253	4999		497,171		318,134		995,141			(179,229)		13,291		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2027	1	1,512,000	5896.91		209,412		148,429		359,619			(61,508)		8,997		0001
Purchased Call/S&P 500 INDEX/SPXA21XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/28/2027	1	1,507,000	7852.15		27,126		20,261		58,139			(6,939)		9,199		0001
Purchased Call/S&P 500 INDEX/SPXA21PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2027	1	1,950,000	5396.52		260,130		163,613		639,830			(97,058)		10,910		0001
Purchased Call/S&P 500 INDEX/SPXA21TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2025	04/29/2027	1	1,545,911	5550		240,081		160,608		462,100			(79,585)		8,901		0001
Purchased Call/S&P 500 INDEX/SPXA21WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2025	06/17/2027	1	2,007,000	5968.91		257,699		189,359		458,019			(69,285)		12,126		0001
Purchased Call/S&P 500 INDEX/SPXA21VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/25/2027	1	1,503,000	7369.58		33,216		23,256		107,271			(10,074)		8,883		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2027	1	1,853,000	5802.82		257,196		180,179		471,385			(77,896)		10,962		0001
Purchased Call/S&P 500 INDEX/SPXC05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,079,037	5619		315,629		213,757		596,091			(102,612)		12,069		0001
Purchased Call/S&P 500 INDEX/SPXC05VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2027	1	1,580,675	6005		209,883		153,509		349,255			(56,717)		9,542		0001
Purchased Call/S&P 500 INDEX/SPXA21TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	04/30/2027	1	1,846,000	5686.67		257,517		172,152		504,091			(85,957)		10,640		0001
Purchased Call/S&P 500 INDEX/SPXJ005S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	04/12/2027	1	11,250,000	6800		448,320		297,179		1,416,925			(151,348)		63,626		0001
Purchased Call/S&P 500 INDEX/SPXC05SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2027	1	1,701,000	5945.82		240,692		173,245		389,168			(67,591)		10,200		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	06/23/2025	03/19/2027	1	1,487,500	7200		40,098		28,043		110,524			(12,080)		8,194		0001
Purchased Call/S&P 500 INDEX/SPXD17USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2027	1	2,061,000	6173.07		271,846		203,138		405,941			(69,447)		12,592		0001
Purchased Call/S&P 500 INDEX/SPXN13CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/19/2027	1	3,565,000	5282.7		517,995		336,554		1,265,340			(182,572)		20,313		0001
Purchased Call/S&P 500 INDEX/SPXD17VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/25/2027	1	1,510,858	6089		209,605		156,335		316,407			(53,841)		9,197		0001
Purchased Call/S&P 500 INDEX/SPXN13ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/28/2027	1	1,411,892	5515		204,122		135,332		431,727			(68,881)		8,121		0001
Purchased Call/S&P 500 INDEX/SPX915BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2025	06/04/2027	1	2,533,124	5960		359,916		258,363		573,936			(101,769)		15,118		0001
Purchased Call/S&P 500 INDEX/SPXN13AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2027	1	1,643,000	5074.08		230,677		145,758		662,398			(85,401)		9,232		0001
Purchased Call/S&P 500 INDEX/SPXC05RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	1,531,000	5946.49		212,197		150,986		351,043			(61,334)		9,128		0001
Purchased Call/S&P 500 INDEX/SPXA21QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	2,555,000	5074.08		358,467		225,774		1,030,994			(133,440)		14,295		0001
Purchased Call/S&P 500 INDEX/SPXC05KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	1,469,786	5263		248,070		158,861		526,838			(89,305)		8,286		0001
Purchased Call/S&P 500 INDEX/SPXD17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2025	08/04/2026	1	2,812,500	5200		141,095		67,114		25,328			(73,966)		10,818		0001
Purchased Call/S&P 500 INDEX/SPX9159SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/13/2027	1	2,305,040	5865		335,807		230,838		553,322			(105,777)		13,462		0001
Purchased Call/S&P 500 INDEX/SPX915ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2027	1	1,560,000	5985.36		213,876		153,650		346,751			(60,774)		9,346		0001
Purchased Call/S&P 500 INDEX/SPX915BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2025	06/09/2027	1	1,670,990	5989		234,762		169,209		370,914			(65,695)		10,020		0001
Purchased Call/S&P 500 INDEX/SPXA21TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2025	04/30/2027	1	1,874,018	5594		280,442		187,737		545,514			(92,836)		10,801		0001
Purchased Call/S&P 500 INDEX/SPXA21WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/17/2027	1	1,579,336	5982		210,809		155,118		357,671			(56,254)		9,542		0001
Purchased Call/S&P 500 INDEX/SPXA21WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2027	1	1,857,000	6125.67		246,610		183,682		378,480			(63,598)		11,304		0001
Purchased Call/S&P 500 INDEX/SPXA21TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2025	05/05/2027	1	2,164,096	5625		301,547		202,829		615,004			(98,861)		12,537		0001
Purchased Call/S&P 500 INDEX/SPXA21TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/22/2027	1	1,570,465	5273		246,522		161,409		560,933			(85,217)		8,977		0001
Purchased Call/S&P 500 INDEX/SPXA21TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2025	05/11/2027	1	2,361,000	5659.91		332,901		226,354		659,479			(107,329)		13,761		0001
Purchased Call/S&P 500 INDEX/SPXA21WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/17/2027	1	2,990,000	5967.84		403,351		296,795		684,253			(107,634)		18,066		0001
Purchased Call/S&P 500 INDEX/SPXA21TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	1	1,510,000	7193.64		40,317		27,026		129,289			(13,384)		8,739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00N$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/19/2025	09/08/2027	1	13,280,000	.7800		542,280		466,437		623,686			(77,684)		86,261		0001
Purchased Call/S&P 500 INDEX/SPXB212$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2025	09/17/2027	1	1,608,926	.6648		211,796		183,048		230,018			(28,961)		10,527		0001
Purchased Call/S&P 500 INDEX/SPXD053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	1	2,319,125	.6360		322,398		266,135		408,922			(56,553)		14,830		0001
Purchased Call/S&P 500 INDEX/SPXD053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/25/2027	1	2,208,687	.6415		293,382		242,534		374,200			(51,110)		14,183		0001
Purchased Call/S&P 500 INDEX/SPXB212$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2027	1	1,669,000	6644.99		228,319		199,779		240,515			(28,774)		11,033		0001
Purchased Call/S&P 500 INDEX/SPXE175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/09/2027	1	1,594,504	.6310		218,760		176,274		287,794			(42,670)		10,102		0001
Purchased Call/S&P 500 INDEX/SPX915C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/16/2027	1	2,201,000	6297.36		292,293		226,174		395,226			(66,959)		13,656		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/19/2027	1	1,555,000	6296.79		206,504		160,204		282,449			(46,894)		9,673		0001
Purchased Call/S&P 500 INDEX/SPX915C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/30/2027	1	2,137,000	6339.39		282,725		224,230		374,729			(59,337)		13,423		0001
Purchased Call/S&P 500 INDEX/SPX915E$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2027	1	1,730,534	.6426		236,292		196,801		286,287			(40,517)		11,131		0001
Purchased Call/S&P 500 INDEX/SPXA212$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2025	07/23/2027	1	1,610,005	.6389		203,956		160,676		272,852			(43,443)		10,051		0001
Purchased Call/S&P 500 INDEX/SPX915C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2025	07/23/2027	1	2,729,877	.6363		367,833		288,576		467,202			(80,337)		17,042		0001
Purchased Call/S&P 500 INDEX/SPX915C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2025	07/07/2027	1	1,447,000	6201.95		196,792		149,216		277,071			(47,715)		8,905		0001
Purchased Call/S&P 500 INDEX/SPX915D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2027	1	1,409,000	6379.31		188,102		153,737		241,319			(34,528)		9,002		0001
Purchased Call/S&P 500 INDEX/SPX915C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2025	07/27/2027	1	3,851,000	6388.64		505,636		397,286		645,841			(109,831)		24,125		0001
Purchased Call/S&P 500 INDEX/SPX915C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2025	07/23/2027	1	1,615,000	6343.01		215,926		168,469		280,243			(47,622)		10,082		0001
Purchased Call/S&P 500 INDEX/SPX915D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/12/2027	1	1,465,000	6419.98		193,234		156,073		241,752			(37,323)		9,305		0001
Purchased Call/S&P 500 INDEX/SPX915F$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/13/2027	1	3,727,000	6584.29		482,274		411,293		551,399			(72,572)		24,307		0001
Purchased Call/S&P 500 INDEX/SPX915C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2025	07/09/2027	1	1,829,612	.6266		243,116		186,288		335,230			(57,007)		11,281		0001
Purchased Call/S&P 500 INDEX/SPX915D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2027	1	1,564,976	.6440		206,949		168,128		255,333			(39,459)		9,948		0001
Purchased Call/S&P 500 INDEX/SPX915D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2027	1	2,390,000	6468.54		309,505		251,446		381,016			(59,014)		15,193		0001
Purchased Call/S&P 500 INDEX/SPXB210$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/20/2027	1	1,706,000	6347.87		228,433		187,788		304,167			(41,362)		10,909		0001
Purchased Call/S&P 500 INDEX/SPX915C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/15/2027	1	1,660,840	.6244		231,593		179,133		310,696			(53,126)		10,295		0001
Purchased Call/S&P 500 INDEX/SPXD055$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	1,480,000	6563.82		198,320		169,716		225,248			(28,797)		9,676		0001
Purchased Call/S&P 500 INDEX/SPXB211$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	09/14/2027	1	1,914,000	6584.29		247,289		210,943		287,864			(37,161)		12,493		0001
Purchased Call/S&P 500 INDEX/SPXD055$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	1,915,000	6605.43		253,738		218,389		282,822			(36,198)		12,529		0001
Purchased Call/S&P 500 INDEX/SPXB211$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/10/2027	1	1,588,653	.7764		64,356		54,921		79,855			(9,498)		10,336		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD053$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	2,196,000	6440.08		288,994		238,975		364,822			(50,277)		14,113		0001
Purchased Call/S&P 500 INDEX/SPX915C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/16/2027	1	1,772,627	.6264		242,902		187,956		326,884			(55,644)		10,998		0001
Purchased Call/S&P 500 INDEX/SPXB211$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2027	1	3,046,000	6582.2		404,204		345,350		456,784			(59,246)		19,897		0001
Purchased Call/S&P 500 INDEX/SPXB211$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/21/2027	1	2,412,000	6651.03		316,454		272,985		344,158			(44,528)		15,832		0001
Purchased Call/S&P 500 INDEX/SPXB212$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2027	1	1,769,000	6641.23		237,754		207,708		256,487			(30,289)		11,685		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/24/2025	06/11/2027	1	6,670,000	.7400		385,200		325,225		416,119			(60,399)		40,073		0001
Purchased Call/S&P 500 INDEX/SPXD054$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2027	1	2,729,617	.6499		359,440		304,560		437,886			(55,223)		17,745		0001
Purchased Call/S&P 500 INDEX/SPXB211$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/03/2027	1	1,639,508	.6480		212,178		179,016		266,853			(33,363)		10,606		0001
Purchased Call/S&P 500 INDEX/SPXB211$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2027	1	1,460,126	.6424		188,185		157,641		247,819			(30,719)		9,438		0001
Purchased Call/S&P 500 INDEX/SPXD057$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	1	2,673,000	8238.19		65,489		57,123		73,372			(8,589)		17,642		0001
Purchased Call/S&P 500 INDEX/SPXD056$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2027	1	1,513,000	6610.32		206,827		178,985		222,863			(28,049)		9,947		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	2,502,264	.6351		292,856		232,586		439,721			(61,146)		15,717		0001
Purchased Call/S&P 500 INDEX/SPXD052$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2027	1	2,006,000	8212.98		32,297		26,618		52,604			(5,780)		12,870		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/08/2027	1	1,712,649	.6228		235,095		180,066		325,106			(55,202)		10,550		0001
Purchased Call/S&P 500 INDEX/SPXB210$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2025	08/27/2027	1	1,750,000	6460.26		225,925		188,427		287,903			(38,482)		11,256		0001
Purchased Call/S&P 500 INDEX/SPXB211$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	2,683,000	6647.7		354,156		305,441		382,853			(49,902)		17,596		0001
Purchased Call/S&P 500 INDEX/SPXB212$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2027	1	1,400,000	6666.98		185,920		160,637		196,924			(25,468)		9,196		0001
Purchased Call/S&P 500 INDEX/SPXB211$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2027	1	1,483,000	6414.3		204,506		172,067		251,069			(33,102)		9,594		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/19/2025	07/16/2027	1	9,960,000	.7600		466,995		396,345		528,911			(72,332)		61,795		0001
Purchased Call/S&P 500 INDEX/SPXD057$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	2,984,000	6603.84		408,808		356,512		443,375			(53,688)		19,679		0001
Purchased Call/S&P 500 INDEX/SPXD052$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	1,991,000	6436.9		260,622		212,226		329,547			(49,201)		12,689		0001
Purchased Call/S&P 500 INDEX/SPX915G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/24/2025	09/24/2027	1	2,190,000	6558.31		307,038		266,128		330,853			(41,219)		14,409		0001
Purchased Call/S&P 500 INDEX/SPX915D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/13/2027	1	1,797,000	6385.75		246,009		199,038		302,786			(47,180)		11,423		0001
Purchased Call/S&P 500 INDEX/SPX915D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/13/2027	1	1,602,000	6433.68		209,862		170,730		262,206			(39,782)		10,184		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/19/2025	05/28/2027	1	13,280,000	.7200		915,520		765,925		1,018,355			(153,082)		78,719		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/24/2025	05/14/2027	1	6,670,000	.7200		460,970		385,820		496,205			(75,670)		38,994		0001
Purchased Call/S&P 500 INDEX/SPX0132$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/07/2027	1	1,446,000	7991.69		35,716		30,123		53,599			(5,709)		9,385		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00N$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/15/2027	1	1,454,245	.6610		191,706		164,925		212,933			(27,424)		9,500		0001
Purchased Call/S&P 500 INDEX/SPXO131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1	1,801,000	7965.5		44,485		37,152		68,191			(7,525)		11,632		0001
Purchased Call/S&P 500 INDEX/SPXB211$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	1,647,000	7980.57		54,845		47,301		62,928			(7,728)		10,802		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/16/2027	1	1,667,000	6296.79		220,878		171,150		302,463			(50,365)		10,343		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2027	1	2,460,000	6296.79		326,934		253,733		447,191			(74,141)		15,317		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2025	07/30/2027	1	1,965,000	6289.73		274,118		216,508		358,556			(57,828)		12,342		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	1,546,000	6297.47		208,246		166,483		282,909			(41,935)		9,769		0001
Purchased Call/S&P 500 INDEX/SPXB211$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	09/14/2027	1	1,753,000	8131.6		40,494		34,543		54,341			(6,085)		11,442		0001
Purchased Call/S&P 500 INDEX/SPXA21X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2027	1	3,558,000	6279.35		465,742		351,880		648,273			(115,637)		21,798		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	2,329,000	6238.01		309,058		245,454		447,211			(64,529)		14,629		0001
Purchased Call/S&P 500 INDEX/SPXD052$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/18/2027	1	1,701,000	6404.01		228,444		186,395		288,254			(42,247)		10,859		0001
Purchased Call/S&P 500 INDEX/SPXB211$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/21/2027	1	1,809,000	8257.14		42,692		36,828		47,240			(6,007)		11,874		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	08/06/2027	1	2,039,000	.6340		267,925		215,079		363,785			(53,658)		12,885		0001
Purchased Call/S&P 500 INDEX/SPXD052$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2027	1	4,428,000	6457.21		573,869		472,969		724,305			(102,701)		28,410		0001
Purchased Call/S&P 500 INDEX/SPXE179$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2027	1	2,394,000	6460.26		310,262		259,120		394,115			(52,486)		15,462		0001
Purchased Call/S&P 500 INDEX/SPXD052$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2027	1	1,517,000	6449.8		196,907		160,392		249,234			(37,122)		9,676		0001
Purchased Call/S&P 500 INDEX/SPXB212$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	09/28/2027	1	1,912,000	6597.19		261,944		228,481		286,148			(34,353)		12,619		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2027	1	2,221,000	6281.23		300,057		233,698		407,679			(66,588)		13,853		0001
Purchased Call/S&P 500 INDEX/SPXN13X$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/09/2027	1	2,681,000	6389.45		348,262		280,238		458,842			(69,081)		16,985		0001
Purchased Call/S&P 500 INDEX/SPX915C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/11/2025	07/13/2027	1	4,138,000	6259.75		547,457		419,617		762,395			(129,385)		25,605		0001
Purchased Call/S&P 500 INDEX/SPX915H$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/24/2027	1	2,002,873	.6654		263,833		230,260		282,464			(33,843)		13,178		0001
Purchased Call/S&P 500 INDEX/SPX915E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2027	1	2,199,000	6485.61		286,090		238,277		348,557			(49,055)		14,144		0001
Purchased Call/S&P 500 INDEX/SPX915C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2025	08/04/2027	1	1,620,465	.6330		207,068		165,199		287,151			(42,039)		10,222		0001
Purchased Call/S&P 500 INDEX/SPXE179$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2027	1	1,854,000	6331.05		264,010		220,492		331,204			(44,662)		11,974		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2025	07/09/2027	1	2,284,000	6280.46		299,889		229,157		417,451			(71,578)		14,082		0001
Purchased Call/S&P 500 INDEX/SPXD050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2027	1	1,488,000	6389.45		193,291		155,589		255,492			(38,289)		9,435		0001
Purchased Call/S&P 500 INDEX/SPXB212$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/24/2027	1	2,934,000	6568.39		403,425		351,119		449,282			(53,679)		19,304		0001
Purchased Call/S&P 500 INDEX/SPXD051$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2027	1	1,992,000	6319.28		270,314		217,960		358,873			(52,582)		12,642		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	09/19/2025	08/27/2027	1	13,280,000	.7600		678,740		582,191		773,831			(98,883)		85,416		0001
Purchased Call/S&P 500 INDEX/SPXN13W8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/05/2027	1	2,362,790	.6318		314,508		251,347		426,624			(63,419)		14,918		0001
Purchased Call/S&P 500 INDEX/SPX915ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/10/2025	09/10/2027	1	2,092,000	6483.05		279,491		236,876		334,185			(42,881)		13,611		0001
Purchased Call/S&P 500 INDEX/SPX915BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/25/2027	1	1,751,221	.6166		235,922		176,451		343,907			(59,632)		10,660		0001
Purchased Call/S&P 500 INDEX/SPX915ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2025	09/09/2027	1	1,713,000	6447.48		231,598		195,967		280,537			(35,850)		11,136		0001
Purchased Call/S&P 500 INDEX/SPX915BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2027	1	1,917,879	.6207		268,997		203,234		366,418			(66,788)		11,750		0001
Purchased Call/S&P 500 INDEX/SPXD055SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	1,635,000	6534.35		223,995		191,996		254,591			(32,218)		10,697		0001
Purchased Call/S&P 500 INDEX/SPXA21XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2027	1	1,531,000	6279.35		201,173		152,262		279,149			(49,676)		9,414		0001
Purchased Call/S&P 500 INDEX/SPXC05X9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2027	1	2,129,000	6367.41		284,222		223,707		366,948			(60,738)		13,349		0001
Purchased Call/S&P 500 INDEX/SPX915FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/10/2027	1	1,831,019	.6586		240,940		205,615		270,443			(35,559)		11,913		0001
Purchased Call/S&P 500 INDEX/SPX915CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2025	07/22/2027	1	1,936,134	.6307		265,874		207,360		346,073			(58,718)		12,076		0001
Purchased Call/S&P 500 INDEX/SPXE174SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2027	1	1,661,000	6238.01		219,584		174,642		319,005			(45,597)		10,469		0001
Purchased Call/S&P 500 INDEX/SPXA21YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2025	07/14/2027	1	2,024,000	6268.56		268,990		206,546		374,621			(62,641)		12,535		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2025	07/29/2027	1	1,971,000	6323.08		269,239		212,284		351,089			(57,167)		12,369		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2025	07/21/2027	1	1,665,000	6267.77		226,107		175,792		308,138			(50,487)		10,376		0001
Purchased Call/S&P 500 INDEX/SPXB211S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2025	09/07/2027	1	1,701,000	6481.5		218,749		184,494		276,853			(34,964)		11,040		0001
Purchased Call/S&P 500 INDEX/SPXB211S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/03/2027	1	2,252,000	6419.24		299,516		250,968		383,225			(48,825)		14,568		0001
Purchased Call/S&P 500 INDEX/SPXB210SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2025	08/30/2027	1	1,873,000	6460.26		242,366		202,306		308,487			(41,113)		12,077		0001
Purchased Call/S&P 500 INDEX/SPXB211SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2025	09/10/2027	1	1,764,000	6587.47		226,321		192,607		264,053			(34,460)		11,477		0001
Purchased Call/S&P 500 INDEX/SPXB211SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2025	09/03/2027	1	4,545,000	6462.06		592,214		498,964		748,399			(95,177)		29,402		0001
Purchased Call/S&P 500 INDEX/SPXD05PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2027	1	1,682,000	6820.83		227,406		224,595		226,205			(3,728)		11,812		0001
Purchased Call/S&P 500 INDEX/SPX915HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2025	10/06/2027	1	1,752,000	6693.1		241,075		212,928		239,531			(28,401)		11,636		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y83	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2025	12/10/2027	1	1,403,000	6797.15		204,557		198,938		188,561			(5,885)		9,777		0001
Purchased Call/S&P 500 INDEX/SPXB216SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2027	1	1,463,000	6711.75		208,624		198,854		209,316			(10,302)		10,079		0001
Purchased Call/S&P 500 INDEX/SPXB217SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/09/2027	1	1,731,665	.6829		248,681		242,842		228,721			(6,832)		12,059		0001
Purchased Call/S&P 500 INDEX/SPXB213S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2025	10/05/2027	1	1,754,000	.8294		46,832		41,299		45,240			(5,694)		11,640		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6W8S6QX2D1J857QP30	12/18/2025	08/06/2027	1	6,750,000	.7000		667,080		655,812		691,356			(14,550)		42,654		0001
Purchased Call/S&P 500 INDEX/SPXB216S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2027	1	1,638,000	8352.78		45,536		43,222		46,572			(2,488)		11,277		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB214S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/15/2027	1	2,336,000	6589.3		329,843		296,631		357,995			(34,387)		15,623		0001
Purchased Call/S&P 500 INDEX/SPXB215SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2025	11/10/2027	1	1,895,000	6791.44		269,090		250,953		251,297			(18,799)		12,923		0001
Purchased Call/S&P 500 INDEX/SPXD05MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	2,088,000	6817.17		287,726		281,368		279,352			(7,509)		14,550		0001
Purchased Call/S&P 500 INDEX/SPXD05MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2027	1	3,432,000	6776.2		487,344		476,633		473,445			(12,650)		23,984		0001
Purchased Call/S&P 500 INDEX/SPXD058S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	1	1,437,000	6695.64		194,282		171,205		199,419			(23,752)		9,507		0001
Purchased Call/S&P 500 INDEX/SPX013LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	01/21/2026	1	221,000	20		21,190		12,465		9,441			(8,829)		265		0001
Purchased Call/S&P 500 INDEX/SPXB213SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	10/08/2027	1	1,535,000	6681.23		214,593		191,177		216,126			(24,432)		10,211		0001
Purchased Call/S&P 500 INDEX/SPX013AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2027	1	1,627,000	6513.19		228,594		204,068		263,301			(25,607)		10,856		0001
Purchased Call/S&P 500 INDEX/SPXE171SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/19/2027	1	2,128,000	8270.04		58,307		52,541		60,039			(5,974)		14,275		0001
Purchased Call/S&P 500 INDEX/SPXB214SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2025	10/15/2027	1	1,550,130	.6653		221,602		199,840		226,741			(22,007)		10,367		0001
Purchased Call/S&P 500 INDEX/SPXB218SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/17/2027	1	1,695,672	.6810		237,902		235,270		229,966			(2,953)		11,875		0001
Purchased Call/S&P 500 INDEX/SPXE170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2027	1	3,661,000	6829.18		516,201		499,892		479,591			(18,335)		25,458		0001
Purchased Call/S&P 500 INDEX/SPXB213ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2027	1	1,929,000	6536.13		266,202		237,483		307,958			(29,984)		12,831		0001
Purchased Call/S&P 500 INDEX/SPXE17RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/20/2027	1	3,204,000	6793.49		443,754		438,260		437,823			(7,285)		22,484		0001
Purchased Call/S&P 500 INDEX/SPXD051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2027	1	2,308,654	.6646		325,679		306,864		347,843			(19,210)		15,825		0001
Purchased Call/S&P 500 INDEX/SPXD059SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2027	1	1,721,000	6624.77		237,154		211,744		255,792			(25,665)		11,492		0001
Purchased Call/S&P 500 INDEX/SPXD05MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	1	3,021,000	6817.17		416,898		407,723		404,658			(10,836)		21,097		0001
Purchased Call/S&P 500 INDEX/SPXB218SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2027	1	1,943,000	6847.6		270,077		267,848		254,585			(2,960)		13,664		0001
Purchased Call/S&P 500 INDEX/SPXD058SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	1	2,305,000	6694.45		312,789		276,698		321,752			(36,421)		15,321		0001
Purchased Call/S&P 500 INDEX/SPXD05DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	1,629,000	6774.71		218,938		199,363		216,195			(20,366)		10,977		0001
Purchased Call/S&P 500 INDEX/SPXE171SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/19/2027	1	4,048,000	6644.02		557,814		502,646		594,765			(57,153)		27,155		0001
Purchased Call/S&P 500 INDEX/SPXB214S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2027	1	2,267,000	6624.36		317,153		284,044		337,207			(33,453)		15,161		0001
Purchased Call/S&P 500 INDEX/SPXD05GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2027	1	2,002,000	6792.69		289,489		270,402		265,137			(19,431)		13,673		0001
Purchased Call/S&P 500 INDEX/SPX013HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/19/2027	1	2,827,000	6492.99		414,721		392,984		479,785			(23,324)		19,406		0001
Purchased Call/S&P 500 INDEX/SPX013KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	02/18/2026	1	68,000	21		10,000		6,857		6,337			(3,194)		125		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y3V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6II8S60X2D1J857QP30	12/18/2025	12/03/2027	1	13,500,000	.8200		453,780		447,398		472,198			(8,251)		93,611		0001
Purchased Call/S&P 500 INDEX/SPX013DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/29/2027	1	2,812,000	6771.17		398,179		365,776		374,598			(33,864)		19,006		0001
Purchased Call/S&P 500 INDEX/SPX013LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	02/18/2026	1	442,000	21		63,180		48,914		43,509			(14,808)		810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/26/2027	1	1,927,000	6802.39		264,577		253,264		258,702			(12,685)		13,295		0001
Purchased Call/S&P 500 INDEX/SPX915KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/23/2027	1	2,301,118	.6855		319,480		318,596		300,832			(2,197)		16,182		0001
Purchased Call/S&P 500 INDEX/SPX013KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	01/21/2026	1	289,000	20		33,150		15,786		12,346			(17,328)		347		0001
Purchased Call/S&P 500 INDEX/SPXB213$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	09/29/2027	1	1,679,459	.6665		232,616		204,625		239,378			(28,797)		11,093		0001
Purchased Call/S&P 500 INDEX/SPXB216$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/02/2027	1	1,392,367	.6812		196,026		188,745		185,427			(7,529)		9,648		0001
Purchased Call/S&P 500 INDEX/SPXB213$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2027	1	1,896,000	6676.05		267,905		237,361		267,183			(30,827)		12,612		0001
Purchased Call/S&P 500 INDEX/SPXD05L$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	1,916,000	6815.7		268,432		260,320		255,170			(8,457)		13,333		0001
Purchased Call/S&P 500 INDEX/SPXD05D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/22/2027	1	1,942,000	6747.54		265,666		241,814		262,375			(24,815)		13,057		0001
Purchased Call/S&P 500 INDEX/SPXD05N$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2027	1	1,647,000	6762.86		229,592		225,177		230,592			(4,718)		11,526		0001
Purchased Call/S&P 500 INDEX/SPXD051$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2027	1	1,710,000	6531.29		256,158		241,380		279,737			(15,089)		11,730		0001
Purchased Call/S&P 500 INDEX/SPXB217$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2027	1	1,845,000	6866.5		257,193		251,162		235,874			(7,056)		12,857		0001
Purchased Call/S&P 500 INDEX/SPXE17K$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/05/2027	1	2,818,000	6700.16		396,211		367,793		402,864			(29,892)		19,147		0001
Purchased Call/S&P 500 INDEX/SPX013G$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/12/2027	1	2,608,082	.6840		339,208		318,154		333,066			(22,335)		17,812		0001
Purchased Call/S&P 500 INDEX/SPX915JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/24/2027	1	1,890,844	.6684		287,502		275,175		279,022			(13,822)		13,027		0001
Purchased Call/S&P 500 INDEX/SPX915JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/19/2027	1	1,460,128	.6577		241,172		230,759		229,825			(11,675)		10,023		0001
Purchased Call/S&P 500 INDEX/SPX915KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2025	12/30/2027	1	1,996,835	.6909		255,831		255,831		250,146					14,110		0001
Purchased Call/S&P 500 INDEX/SPX915HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/03/2025	10/05/2027	1	3,543,000	6682.21		485,745		428,363		499,985			(59,059)		23,513		0001
Purchased Call/S&P 500 INDEX/SPX915KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/28/2027	1	2,129,000	6929.94		281,454		280,681		264,686			(1,922)		15,023		0001
Purchased Call/S&P 500 INDEX/SPXB214$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2027	1	2,006,582	.6615		284,901		255,117		300,999			(30,092)		13,409		0001
Purchased Call/S&P 500 INDEX/SPXB212$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	09/24/2027	1	1,501,569	.7900		63,705		55,986		64,967			(7,941)		9,879		0001
Purchased Call/S&P 500 INDEX/SPXB218$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2027	1	3,304,000	6792.65		458,265		448,823		451,571			(10,044)		23,105		0001
Purchased Call/S&P 500 INDEX/SPXB213$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/12/2027	1	1,743,000	8154.6		46,364		41,389		57,300			(5,194)		11,630		0001
Purchased Call/S&P 500 INDEX/SPXD05D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	1	1,446,000	6847.66		196,656		179,368		180,275			(17,510)		9,759		0001
Purchased Call/S&P 500 INDEX/SPXD05D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	1	1,427,000	8459.05		34,248		31,190		31,148			(3,182)		9,623		0001
Purchased Call/S&P 500 INDEX/SPXD05N$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/10/2027	1	1,532,517	.6872		194,411		190,642		195,971			(4,028)		10,680		0001
Purchased Call/S&P 500 INDEX/SPXD05E$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/22/2027	1	1,798,602	.6762		270,541		246,934		241,583			(23,915)		12,093		0001
Purchased Call/S&P 500 INDEX/SPX9151$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2027	1	2,338,000	6695.16		334,802		311,775		337,537			(24,698)		15,932		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915K$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/23/2027	1	3,116,000	6929.94		410,066		408,931		385,402			(2,820)		21,912		0001
Purchased Call/S&P 500 INDEX/SPXB213$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2027	1	1,449,052	.6740		176,064		157,069		195,561			(19,831)		9,639		0001
Purchased Call/S&P 500 INDEX/SPXD05K$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	1	1,897,000	6747.91		271,461		260,647		264,346			(11,156)		13,135		0001
Purchased Call/S&P 500 INDEX/SPXD058$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/06/2027	1	1,759,213	.6740		229,197		202,715		236,577			(26,724)		11,684		0001
Purchased Call/S&P 500 INDEX/SPX9151$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2025	10/22/2027	1	2,092,000	6694.64		288,278		262,034		296,533			(27,286)		14,066		0001
Purchased Call/S&P 500 INDEX/SPXB218$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2027	1	1,837,000	6844.52		252,588		252,588		242,824			(346)		12,981		0001
Purchased Call/S&P 500 INDEX/SPXB214$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2025	10/22/2027	1	2,630,200	.6688		368,135		334,622		375,172			(34,844)		17,684		0001
Purchased Call/S&P 500 INDEX/SPXB216$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/03/2027	1	2,109,000	6774.37		301,165		289,996		287,827			(11,552)		14,624		0001
Purchased Call/S&P 500 INDEX/SPXB215$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/05/2027	1	1,963,000	6705.25		278,550		259,286		279,721			(20,662)		13,337		0001
Purchased Call/S&P 500 INDEX/SPX915K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2025	12/27/2027	1	3,536,000	6905.69		474,885		473,578		446,887			(3,248)		24,935		0001
Purchased Call/S&P 500 INDEX/SPXE17K$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	1	2,188,405	.6762		298,877		277,440		296,393			(22,549)		14,869		0001
Purchased Call/S&P 500 INDEX/SPXB214$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/27/2027	1	1,397,198	.6883		186,102		171,152		169,426			(15,637)		9,430		0001
Purchased Call/S&P 500 INDEX/SPXB218$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2025	12/17/2027	1	1,787,900	.6656		263,537		259,902		272,259			(4,700)		12,521		0001
Purchased Call/S&P 500 INDEX/SPXD050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	1	2,984,000	6874.66		403,437		402,883		385,429			(1,105)		21,071		0001
Purchased Call/S&P 500 INDEX/SPXE17K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/04/2027	1	1,713,202	.6748		236,666		219,668		234,683			(17,880)		11,632		0001
Purchased Call/S&P 500 INDEX/SPXD05D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	1	2,035,000	6778.11		273,301		248,899		269,793			(25,389)		13,724		0001
Purchased Call/S&P 500 INDEX/SPXB218$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2027	1	2,200,000	6854.42		297,880		294,607		287,341			(3,672)		15,460		0001
Purchased Call/S&P 500 INDEX/SPX915JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/26/2027	1	1,644,000	6724.05		237,887		227,715		232,909			(11,406)		11,343		0001
Purchased Call/S&P 500 INDEX/SPXD05F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2027	1	3,975,000	6809.42		566,040		520,943		513,909			(47,170)		26,948		0001
Purchased Call/S&P 500 INDEX/SPXD05B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	1	1,938,000	6694.72		265,700		239,787		273,118			(26,206)		13,010		0001
Purchased Call/S&P 500 INDEX/SPXD05E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2027	1	1,732,000	6838.91		244,039		223,255		217,563			(21,061)		11,707		0001
Purchased Call/S&P 500 INDEX/SPXE17K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/29/2027	1	1,413,383	.6828		199,300		183,587		180,455			(15,944)		9,553		0001
Purchased Call/S&P 500 INDEX/SPXD058$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	1,747,000	6681.77		237,417		208,927		244,838			(29,311)		11,558		0001
Purchased Call/S&P 500 INDEX/SPX915JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/19/2025	11/19/2027	1	1,649,000	6535.89		251,143		236,999		269,115			(14,449)		11,320		0001
Purchased Call/S&P 500 INDEX/SPXB217$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2027	1	1,965,000	6822.83		274,511		265,423		258,992			(10,167)		13,626		0001
Purchased Call/S&P 500 INDEX/SPX915H$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2025	10/13/2027	1	1,948,140	.6604		280,760		251,369		296,250			(29,696)		13,009		0001
Purchased Call/S&P 500 INDEX/SPX915K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2027	1	2,183,000	6849.09		298,853		286,537		283,349			(13,473)		15,105		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/18/2027	1	1,485,413	.7882		68,842		62,195		69,194			(6,723)		9,957		0001
Purchased Call/S&P 500 INDEX/SPXD05ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2027	1	2,642,000	6839.21		368,295		336,423		331,108			(32,289)		17,844		0001
Purchased Call/S&P 500 INDEX/SPXD050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	2,328,000	6740.89		321,031		316,603		332,717			(5,725)		16,303		0001
Purchased Call/S&P 500 INDEX/SPXD058SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2025	10/06/2027	1	1,675,137	.8347		40,868		36,146		40,322			(4,765)		11,125		0001
Purchased Call/S&P 500 INDEX/SPXD05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	1	2,046,000	6700.43		295,852		277,488		293,701			(19,480)		13,973		0001
Purchased Call/S&P 500 INDEX/SPXB213S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/01/2027	1	2,140,873	.6678		292,233		257,165		301,142			(36,078)		14,163		0001
Purchased Call/S&P 500 INDEX/SPX915KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2025	11/29/2027	1	2,723,000	6831.97		376,863		361,312		357,396			(17,013)		18,828		0001
Purchased Call/S&P 500 INDEX/SPXD05BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2027	1	1,728,000	6671.36		240,538		217,409		247,745			(23,395)		11,609		0001
Purchased Call/S&P 500 INDEX/SPXE17NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	1	2,889,000	6583.18		416,883		395,695		459,273			(22,780)		19,890		0001
Purchased Call/S&P 500 INDEX/SPXD05JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	1	1,601,000	6589.78		227,982		216,331		253,390			(12,527)		10,990		0001
Purchased Call/S&P 500 INDEX/SPXD05PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2027	1	1,449,000	8638.81		30,429		30,053		29,358			(499)		10,176		0001
Purchased Call/S&P 500 INDEX/SPXD05NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/15/2027	1	1,554,164	.6817		207,218		203,227		208,949			(4,264)		10,868		0001
Purchased Call/S&P 500 INDEX/SPX915JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/14/2025	11/16/2027	1	4,065,000	6713.91		580,482		545,398		581,015			(37,271)		27,844		0001
Purchased Call/S&P 500 INDEX/SPXE17KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/03/2027	1	1,397,802	.6842		178,675		165,825		176,722			(13,517)		9,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2024	01/02/2026	6	4,506,564	220.06	153,908			212		310,391			(77,001)		1,668		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2024	01/02/2026	3	3,465,255	219.52	120,566			166		247,777			(60,307)		1,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2024	01/02/2026	6	2,386,792	219	82,882			115		176,732			(41,588)		883		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2024	01/05/2026	2	689,427	218.71	23,947			132		51,838			(11,982)		403		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2026	1	322,643	218.71	11,260			93		24,260			(5,607)		223		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2026	1	1,627,734	218.71	56,808			390		122,392			(28,326)		1,043		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2026	3	3,358,151	219.23	116,843			1,122		244,945			(58,354)		2,486		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2026	2	2,153,701	218.57	75,361			827		168,111			(37,635)		1,691		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	3	3,193,289	218.46	112,152			1,234		244,994			(56,101)		2,507		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/12/2024	01/09/2026	2	1,429,313	218.6	50,863			562		108,675			(25,477)		1,122		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/12/2024	01/15/2026	1	349,695	219.61	12,274			236		24,911			(6,104)		354		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/12/2024	01/12/2026	3	2,323,708	219.61	79,251			1,201		164,557			(39,606)		2,107		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/12/2024	01/14/2026	1	1,325,850	219.61	46,537			831		93,903			(23,173)		1,298		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/12/2024	01/13/2026	1	971,090	219.61	34,085			563		68,773			(16,996)		916		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/16/2024	01/16/2026	4	6,763,606	217.31	234,930			4,835		558,365			(117,326)		7,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/18/2024	01/16/2026	3	3,199,923	215.79	112,783			2,327		288,520			(56,421)		3,350		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/19/2024	01/16/2026	2	2,072,474	216.2	72,821			1,507		182,588			(36,474)		2,170		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2024	01/21/2026	2	1,390,351	216.65	48,373			1,333		118,811			(24,210)		1,667		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/19/2024	01/16/2026	2	1,482,498	216.65	51,591			1,082		127,266			(26,187)		1,552		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/19/2024	01/20/2026	2	375,593	216.65	13,616			358		32,095			(6,856)		440		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2024	01/22/2026	5	4,390,987	216.45	153,717			4,434		380,772			(76,826)		5,390		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2024	01/23/2026	2	1,901,508	216.72	66,132			1,996		162,332			(33,024)		2,387		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/25/2024	01/23/2026	3	1,503,210	216	53,090			1,606		133,754			(26,559)		1,887		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/25/2024	01/23/2026	2	1,698,024	216.95	59,151			1,795		143,011			(29,622)		2,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/26/2024	01/26/2026	2	2,214,876	216.79	77,524			2,666		187,735			(38,720)		2,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/26/2024	01/28/2026	1	1,111,001	216.79	38,774			1,436		94,171			(19,308)		1,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/26/2024	01/27/2026	1	944,629	216.79	32,968			1,177		80,070			(16,439)		1,285		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2024	01/29/2026	2	1,994,870	217.52	69,745			2,679		162,345			(34,832)		2,811		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2026	3	1,275,096	217.72	45,061			1,795		102,501			(22,517)		1,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	2	1,892,458	217.59	67,009			2,671		153,347			(33,510)		2,713		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	2	1,139,436	219.33	38,110			1,525		82,589			(19,089)		1,633		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2026	1	1,116,333	217.53	38,960			1,766		90,530			(19,427)		1,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	2	2,573,222	217.53	88,602			3,901		208,674			(44,265)		3,869		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2026	1	505,290	217.53	17,635			822		40,975			(8,781)		782		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2024	02/05/2026	5	4,572,683	216.22	159,400			7,665		401,850			(79,697)		7,180		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	2	1,352,455	217.13	47,176			2,330		112,689			(23,563)		2,153		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	3	1,910,061	217.12	65,811			3,258		159,244			(32,929)		3,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/06/2026	2	1,792,348	216.69	62,196			3,089		153,269			(31,152)		2,853		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2024	02/09/2026	2	2,016,447	216.56	69,660			3,738		173,275			(34,794)		3,338		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2026	1	983,247	216.56	34,217			1,880		84,490			(17,062)		1,648		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2026	2	515,084	216.56	17,978			1,013		44,261			(8,971)		874		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2024	02/12/2026	4	4,414,605	216.81	147,544			8,510		375,394			(73,740)		7,576		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	1	2,312,296	215.06	80,237			4,733		216,946			(40,063)		4,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	3	2,606,594	215.63	91,798			5,432		237,056			(45,921)		4,525		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	3	1,769,334	216.42	61,312			3,642		153,898			(30,711)		3,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2024	02/18/2026	2	804,288	216.25	27,984			1,845		70,366			(13,944)		1,473		0001
Purchased Call/Merrill Lynch RPM Index/MLR161WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	2	1,328,979	216.25	46,051			2,739		116,726			(23,099)		2,307		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161I/SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2026	2	3,240,734	216.25	112,868			7,588		284,256			(56,178)		5,997		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/17/2026	1	620,911	216.25	21,546			1,393		54,322			(10,743)		1,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	3	2,071,995	216.59	72,190			4,955		178,230			(36,065)		3,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	2	1,334,263	216.73	46,628			3,206		113,841			(23,323)		2,494		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	2	1,508,531	217.18	52,645			3,632		125,336			(26,369)		2,819		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2026	1	280,968	217.69	9,750			736		22,574			(4,855)		550		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2024	02/23/2026	2	1,185,046	217.69	40,901			2,982		95,203			(20,431)		2,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2026	1	1,126,679	217.69	39,096			2,900		90,516			(19,494)		2,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/01/2024	02/26/2026	3	3,561,114	217.02	123,370			9,479		298,741			(61,609)		7,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	2	3,789,228	217.03	131,118			10,252		317,677			(65,471)		7,552		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	2	2,167,074	217.08	74,998			5,873		181,143			(37,501)		4,319		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	3	811,314	217.16	31,234			2,465		67,495			(15,715)		1,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	2	1,402,179	218.27	48,663			3,832		108,982			(24,417)		2,795		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2026	1	780,013	218.27	27,066			2,268		60,450			(13,496)		1,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/01/2024	03/02/2026	1	2,661,780	218.27	92,364			7,623		206,270			(46,119)		5,441		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2026	3	1,707,919	218.58	60,480			5,156		129,798			(30,269)		3,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2026	2	2,583,871	218.66	90,087			7,797		195,942			(45,048)		5,410		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2026	2	1,470,620	219.74	51,318			4,514		103,833			(25,664)		3,103		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	2	1,380,312	220.37	48,068			4,244		93,290			(24,074)		2,912		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	03/09/2026	1	2,662,443	220.63	92,653			8,539		176,094			(46,263)		5,746		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2026	1	523,651	220.63	18,223			1,702		34,638			(9,087)		1,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	2	1,348,762	220.63	46,840			4,141		89,488			(23,498)		2,846		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2024	03/11/2026	2	1,266,540	220.78	43,770			4,150		82,890			(21,894)		2,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2026	3	4,429,987	220.57	153,642			14,779		295,381			(76,844)		9,769		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2026	4	1,771,867	220.5	60,086			5,867		118,753			(30,067)		3,935		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/15/2024	03/13/2026	2	2,690,417	219.39	92,861			9,095		194,591			(46,500)		5,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2026	1	838,232	219.01	29,003			2,988		61,994			(14,462)		1,912		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/15/2024	03/13/2026	3	2,493,674	219.01	86,161			8,470		184,938			(43,322)		5,538		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2024	03/16/2026	2	3,523,920	219.01	121,919			12,411		260,620			(60,894)		7,987		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2026	2	1,109,380	219.03	38,715			4,044		81,949			(19,367)		2,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2024	03/19/2026	4	2,760,138	219.43	96,872			10,278		199,165			(48,586)		6,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	2	1,487,268	220.44	51,460			5,515		100,179			(25,732)		3,460		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	1	1,640,027	220.44	56,745			6,105		110,469			(28,411)		3,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	2	1,220,025	220.01	41,963			4,522		84,670			(21,060)		2,838		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/22/2024	03/23/2026	1	2,569,432	220.01	89,159			9,934		177,818			(44,519)		6,089		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2026	1	1,327,372	220.01	46,060			5,188		91,875			(22,967)		3,165		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2024	03/25/2026	3	973,252	219.68	34,186			3,902		68,904			(17,107)		2,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2024	03/26/2026	2	4,119,552	219.79	143,557			16,565		290,315			(71,784)		9,940		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2026	2	1,389,819	221.14	48,406			5,654		89,112			(24,206)		3,373		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	2	3,064,008	221.79	105,824			12,408		187,207			(52,996)		7,436		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2024	03/30/2026	2	2,360,787	221.79	81,824			9,891		143,808			(40,805)		5,829		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2026	1	901,108	221.79	31,268			3,817		54,911			(15,570)		2,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2024	06/05/2026	2	890,250	222.03	30,375			6,496		54,325			(15,217)		2,910		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/14/2024	06/12/2026	3	3,323,948	221.18	115,767			25,922		215,767			(58,098)		11,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2026	1	769,500	220.74	26,702			6,602		51,484			(13,314)		2,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2024	04/15/2026	2	1,154,629	218.68	39,212			5,604		87,409			(19,615)		3,096		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	2	2,126,059	220.07	72,117			9,850		147,263			(36,117)		5,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2024	04/09/2026	2	3,508,042	222.27	120,696			16,248		207,187			(60,350)		9,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2024	04/01/2026	3	1,083,205	221.13	37,672			4,661		69,666			(18,852)		2,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/19/2024	04/20/2026	1	2,785,527	218.9	95,822			14,367		207,980			(47,846)		7,646		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2024	04/08/2026	3	686,300	221.47	23,432			3,126		42,895			(11,731)		1,778		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/05/2024	04/06/2026	1	3,009,797	221.35	104,139			13,608		189,690			(51,998)		7,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	2	1,922,449	220.78	66,560			8,367		126,810			(33,376)		4,826		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2024	04/24/2026	2	938,424	219.23	32,274			5,032		68,826			(16,164)		2,622		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2024	04/10/2026	2	1,566,610	218.98	53,809			7,359		116,627			(26,986)		4,100		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2024	04/24/2026	2	854,032	219.27	29,370			4,560		62,474			(14,686)		2,386		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2024	04/22/2026	2	1,416,284	218.78	48,790			7,440		106,594			(24,397)		3,923		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/03/2024	05/01/2026	2	1,521,490	219.63	52,466			8,685		108,787			(26,272)		4,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/01/2024	04/30/2026	2	3,239,007	218.28	111,577			18,240		252,328			(55,792)		9,286		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/10/2024	05/08/2026	2	2,739,822	221.98	94,092			16,508		166,602			(47,199)		8,112		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/14/2024	05/13/2026	6	1,531,732	221.79	53,733			9,789		94,242			(26,987)		4,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/17/2024	05/15/2026	2	2,892,887	224.24	99,374			18,394		147,913			(49,836)		8,797		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/28/2024	05/28/2026	2	420,313	220.65	13,487			2,726		28,197			(6,750)		1,338		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/31/2024	06/01/2026	1	1,128,092	220.23	38,919			8,084		77,673			(19,433)		3,640		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/03/2024	04/29/2026	4	1,897,294	220.02	64,037			10,410		131,765			(32,086)		5,417		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/15/2024	05/15/2026	2	3,898,266	223.46	134,900			24,835		212,226			(67,454)		11,854		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/09/2024	05/08/2026	2	1,796,889	220.62	62,534			10,916		120,374			(31,273)		5,320		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/21/2024	05/21/2026	3	3,152,239	223.7	107,814			20,738		169,055			(53,916)		9,796		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/11/2024	06/10/2026	2	851,722	220.26	29,542			6,499		58,626			(14,784)		2,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/13/2024	06/11/2026	2	3,451,131	220.39	119,177			26,361		236,233			(59,594)		11,496		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/21/2024	05/20/2026	2	1,300,338	223.89	44,579			8,518		68,297			(22,305)		4,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2024	05/29/2026	2	2,263,180	219.28	78,146			15,894		166,158			(39,079)		7,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/31/2024	06/02/2026	1	495,158	220.23	17,083			3,567		34,101			(8,518)		1,603		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2024	06/05/2026	2	1,618,787	220.03	55,715			11,929		113,338			(27,938)		5,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/22/2024	04/17/2026	2	1,185,951	218.9	40,655			5,953		88,789			(20,389)		3,211		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2024	06/03/2026	4	744,716	220.96	28,165			6,082		48,834			(14,445)		2,419		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/21/2024	06/18/2026	2	2,043,327	222.25	69,996			16,248		123,318			(35,107)		6,952		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/22/2024	05/22/2026	2	1,443,642	222.82	48,813			9,462		82,963			(24,411)		4,502		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/24/2024	05/27/2026	1	779,406	221.2	26,889			5,393		50,180			(13,390)		2,473		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/13/2024	06/12/2026	2	2,015,310	220.94	69,712			15,516		132,987			(34,859)		6,734		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2024	06/26/2026	2	1,433,920	220.62	49,730			12,027		96,914			(24,868)		4,993		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/17/2024	06/17/2026	2	1,201,735	221.26	42,104			9,676		77,762			(21,060)		4,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/01/2024	05/01/2026	4	2,699,224	218.8	95,761			15,978		203,592			(48,451)		7,771		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2024	06/18/2026	2	5,716,718	221.95	197,921			45,743		352,493			(98,970)		19,450		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/21/2024	06/23/2026	1	669,567	221.7	23,234			5,521		41,877			(11,585)		2,311		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/26/2024	06/25/2026	2	5,264,832	221.49	180,823			43,474		335,348			(90,427)		18,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/28/2024	06/26/2026	2	1,318,310	221.02	45,485			11,044		86,743			(22,778)		4,590		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/14/2024	06/12/2026	2	1,946,305	220.85	67,773			15,150		129,221			(33,948)		6,503		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/14/2024	06/15/2026	1	2,181,329	221.18	75,692			17,179		141,256			(37,794)		7,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/02/2024	04/02/2026	3	3,837,458	221.32	132,810			16,607		243,469			(66,424)		9,633		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/04/2024	04/02/2026	2	1,666,818	221.39	57,414			7,190		105,211			(28,751)		4,184		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/08/2024	04/02/2026	2	1,330,810	221.35	45,939			5,783		84,249			(23,077)		3,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/24/2024	04/23/2026	3	3,291,219	219.2	113,234			17,423		241,852			(56,623)		9,156		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/09/2024	05/08/2026	3	1,858,849	221.56	64,890			11,374		116,549			(32,514)		5,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/31/2024	05/29/2026	2	1,951,036	220.23	67,952			13,896		134,662			(34,108)		6,233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/03/2024	05/04/2026	1	3,578,733	220.22	123,466			20,889		245,381			(61,649)		10,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	2	2,044,573	221.67	70,947			15,114		128,013			(35,480)		6,683		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	05/22/2026	2	1,317,779	220.97	45,617			8,889		86,570			(22,853)		4,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2026	2	2,587,040	219.74	89,073			12,115		183,228			(44,539)		6,771		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2024	04/16/2026	2	3,438,863	218.12	118,312			17,065		270,340			(59,158)		9,266		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2026	2	1,536,057	218.23	52,924			7,713		119,946			(26,470)		4,158		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/14/2026	1	978,733	218.98	33,766			4,777		72,677			(16,837)		2,612		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2026	1	1,930,167	218.36	66,398			9,708		149,510			(33,244)		5,225		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2026	3	1,420,186	220.67	49,128			8,443		94,467			(24,586)		4,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/10/2024	05/11/2026	1	4,186,535	221.98	144,435			25,828		253,839			(72,119)		12,540		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/27/2026	1	3,868,168	219.42	133,065			21,232		279,481			(66,441)		10,950		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2026	1	580,644	221.98	20,032			3,605		35,216			(9,989)		1,746		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2026	1	1,604,753	219.42	55,204			8,872		115,960			(27,526)		4,562		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2024	05/14/2026	3	3,454,912	222.27	120,471			22,017		205,958			(60,251)		10,467		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2024	05/01/2026	2	1,167,713	220.22	40,313			6,683		80,269			(20,223)		3,362		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/17/2024	05/18/2026	1	2,713,405	224.24	93,612			17,641		138,336			(46,742)		8,342		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	05/22/2026	1	2,422,580	221.2	83,337			16,252		156,627			(41,783)		7,555		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2024	06/24/2026	2	241,498	222.13	8,221			1,966		14,657			(4,113)		836		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2026	1	603,522	221.18	20,942			4,775		39,093			(10,442)		2,041		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2024	06/26/2026	2	2,506,413	220.74	85,993			20,909		168,051			(43,146)		8,727		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2024	04/24/2026	2	879,151	219.42	29,943			4,675		63,686			(15,020)		2,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/28/2024	06/29/2026	1	3,142,435	220.74	108,728			26,771		210,174			(54,290)		11,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2024	05/07/2026	2	4,758,256	220.75	164,098			28,403		315,784			(82,054)		14,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2026	1	928,863	220.22	32,046			5,458		63,701			(15,979)		2,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2024	05/29/2026	2	1,369,144	219.8	47,174			9,631		97,210			(23,621)		4,374		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2024	06/04/2026	2	5,792,068	220.75	200,621			42,440		386,434			(100,313)		18,872		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2026	1	584,217	220.03	20,156			4,402		40,815			(10,050)		1,934		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/07/2024	06/08/2026	1	2,722,228	220.03	93,917			20,411		190,149			(46,894)		8,984		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2024	05/15/2026	1	2,086,989	223.57	72,001			13,308		112,634			(36,050)		6,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/17/2024	05/19/2026	1	769,568	224.24	26,550			5,033		39,259			(13,239)		2,375		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2026	1	1,037,314	218.9	35,684			5,392		77,457			(17,793)		2,860		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	2	1,492,952	221.7	51,825			12,046		93,695			(26,045)		5,079		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/13/2026	1	2,707,533	218.98	93,410			13,106		201,027			(46,641)		7,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2026	1	688,383	221.35	23,818			3,141		43,394			(11,876)		1,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	05/26/2026	1	776,417	221.2	26,786			5,343		49,988			(13,357)		2,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2024	06/22/2026	1	1,723,886	221.7	59,819			14,152		107,772			(29,869)		5,934		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2024	07/15/2026	3	999,249	224.27	36,258			9,723		52,101			(18,150)		3,661		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	2	1,279,683	222.45	45,831			12,903		76,837			(22,959)		4,795		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/09/2024	07/09/2026	2	2,922,869	222.03	101,506			26,353		177,219			(50,754)		10,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/23/2024	08/21/2026	2	1,460,958	227.99	51,371			16,464		57,750			(25,768)		5,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/24/2024	07/23/2026	2	3,247,652	223.62	112,770			31,448		179,103			(56,389)		12,140		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	2	1,248,100	225.72	42,920			12,511		58,750			(21,532)		4,756		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/06/2024	08/06/2026	2	2,286,802	223.5	80,459			23,985		127,968			(40,233)		8,837		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/22/2024	08/21/2026	2	1,502,968	226.91	53,319			17,066		65,084			(26,702)		6,004		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/13/2024	08/13/2026	2	3,640,094	225.79	128,111			39,421		171,701			(64,059)		14,290		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/13/2024	08/12/2026	2	588,118	225.25	13,942	4,599		6,070		28,830			(9,785)		2,304		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2026	2	1,182,303	221.57	41,102			10,333		75,139			(20,583)		4,186		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/19/2024	07/10/2026	3	1,182,693	224.25	41,022			10,763		61,843			(20,563)		4,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/30/2024	07/30/2026	2	2,251,785	224.16	78,789			22,729		119,629			(39,396)		8,560		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/21/2024	08/21/2026	2	923,799	227.78	31,729			10,130		37,181			(15,874)		3,690		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/30/2024	09/01/2026	1	841,065	227.88	29,690			9,924		33,728			(14,804)		3,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/04/2024	09/02/2026	2	733,616	227.88	25,888			8,679		29,442			(12,901)		3,005		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/18/2024	09/17/2026	2	5,270,893	229.36	186,727			66,435		188,925			(93,368)		22,243		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/04/2024	09/03/2026	3	609,227	227.45	21,754			7,328		25,516			(10,885)		2,501		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/16/2024	09/16/2026	2	1,164,817	229.77	40,861			14,489		40,043			(20,442)		4,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/27/2024	09/28/2026	1	2,634,815	231.99	93,536			34,738		74,621			(46,704)		11,352		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/30/2024	09/25/2026	2	2,978,493	231.99	104,780			38,647		84,574			(52,558)		12,761		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2026	2	2,939,512	231.9	104,087			38,335		84,194			(52,118)		12,594		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2024	07/02/2026	2	2,418,332	222.59	82,969			20,892		143,011			(41,693)		8,562		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/06/2026	1	2,943,916	222.59	102,154			26,136		173,365			(51,007)		10,536		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2026	2	546,867	220.1	19,067			4,744		38,334			(9,537)		1,931		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/13/2026	1	3,021,946	224.68	105,164			27,918		152,398			(52,510)		11,016		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	1	1,941,145	224.68	67,552			17,728		98,148			(33,869)		7,021		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2024	08/05/2026	2	535,528	223.61	18,791			5,578		29,622			(9,401)		2,065		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/31/2026	1	1,854,068	227.88	65,449			21,816		74,274			(32,680)		7,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	07/29/2026	3	982,580	223.74	35,197			10,121		53,658			(17,621)		3,726		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2026	2	1,372,841	223.42	48,784			14,618		77,307			(24,397)		5,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/28/2026	1	512,831	223.71	17,898			5,114		28,053			(8,924)		1,940		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	2	2,204,766	223.71	76,719			21,621		120,846			(38,486)		8,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2024	08/07/2026	3	1,257,343	224.84	44,378			13,367		63,681			(22,268)		4,870		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/27/2026	1	1,970,436	223.71	68,768			19,580		107,742			(34,337)		7,437		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2024	08/27/2026	1	1,907,445	227.99	67,333			22,013		75,779			(33,666)		7,717		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2024	08/19/2026	2	709,404	227.33	24,909			7,871		29,492			(12,457)		2,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	2	1,285,175	223.49	44,852			12,207		71,406			(22,501)		4,733		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	2	1,751,212	224.79	60,524			16,448		88,104			(30,307)		6,449		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2026	1	1,361,131	223.49	47,367			13,031		75,435			(23,651)		5,050		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2611ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	1	765,642	227.76	27,104			9,419		31,349			(13,552)		3,193		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2024	09/23/2026	3	677,264	230.21	24,913			9,078		22,539			(12,469)		2,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2024	09/04/2026	2	3,948,381	226.94	140,355			47,696		172,539			(70,399)		16,240		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2026	2	1,650,891	230.75	59,049			21,667		52,681			(29,529)		7,073		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2026	1	3,234,490	220.52	111,913			28,017		220,625			(55,957)		11,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2026	2	1,481,793	225.57	51,300			13,888		70,040			(25,654)		5,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2024	07/31/2026	2	959,274	225.27	33,563			9,736		46,807			(16,786)		3,655		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2026	3	1,837,107	223.9	63,636			17,706		98,847			(31,905)		6,850		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2026	2	3,850,273	227.36	136,051			43,179		160,406			(68,040)		15,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/24/2026	1	875,793	222.94	30,565			8,565		50,784			(15,283)		3,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	1	839,209	229.31	29,792			10,517		30,023			(14,855)		3,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	3	4,987,608	227.85	175,992			59,498		202,178			(88,010)		20,515		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2024	08/28/2026	3	2,121,565	227.86	74,570			24,623		85,337			(37,354)		8,602		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	3	2,422,605	227.88	84,960			28,094		97,280			(42,640)		9,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/11/2026	2	2,931,140	229.31	104,132			36,396		105,035			(52,239)		12,226		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2024	09/30/2026	2	1,549,215	231.16	55,423			20,713		47,612			(27,719)		6,699		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2024	09/09/2026	3	1,197,950	227.72	42,994			14,847		48,924			(21,531)		4,977		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2026	2	3,424,118	227.94	121,506			42,062		137,987			(60,756)		14,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2024	08/26/2026	2	1,233,272	227.88	43,594			14,202		49,204			(21,812)		4,979		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2611$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/15/2024	08/14/2026	3	1,674,087	225.88	59,089			18,341		78,475			(29,593)		6,587		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/02/2024	08/04/2026	1	1,056,949	225.72	37,310			11,019		49,657			(18,604)		4,065		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/02/2024	08/03/2026	1	2,209,134	225.72	77,982			22,955		103,715			(38,938)		8,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/19/2024	07/21/2026	1	514,860	223.49	17,969			4,961		28,551			(8,960)		1,915		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/12/2024	07/14/2026	1	684,961	224.68	23,905			6,370		34,569			(11,920)		2,503		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/16/2024	08/17/2026	1	3,700,497	226.9	130,258			40,851		159,195			(65,040)		14,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	2	5,716,046	229.78	202,434			72,699		197,630			(101,503)		24,168		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	2	592,389	225.44	20,949			6,101		28,518			(10,495)		2,257		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/17/2024	09/11/2026	2	1,148,549	228.53	40,826			14,252		44,061			(20,454)		4,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/24/2024	09/24/2026	1	3,504,838	231.39	124,422			45,462		105,165			(62,211)		14,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/27/2024	09/29/2026	1	1,301,777	231.99	46,213			17,203		36,923			(23,043)		5,619		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/09/2024	08/10/2026	1	2,065,809	224.84	72,716			22,105		104,382			(36,309)		8,055		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/30/2024	08/28/2026	2	1,866,905	227.73	65,931			21,658		75,925			(32,974)		7,569		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	1	1,349,394	226.9	47,364			14,719		58,206			(23,747)		5,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/19/2024	09/18/2026	2	1,092,026	228.55	38,811			13,865		42,043			(19,407)		4,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2024	07/16/2026	2	2,163,730	225.69	75,282			20,269		101,194			(37,643)		7,948		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/08/2024	08/07/2026	1	1,059,812	224.51	37,199			11,185		55,049			(18,625)		4,105		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/14/2024	08/14/2026	2	2,347,817	225.72	82,734			25,587		111,468			(41,376)		9,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/23/2024	08/25/2026	1	1,051,307	227.99	37,111			12,031		41,510			(18,505)		4,236		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2610$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2026	2	1,974,308	222.74	69,387			18,120		115,570			(34,700)		7,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2026	1	189,292	222.05	6,568			1,696		11,595			(3,284)		681		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2024	09/21/2026	1	2,566,291	229.78	91,103			32,958		88,503			(45,489)		10,913		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/14/2026	1	2,320,814	229.31	82,389			29,012		82,960			(41,138)		9,737		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2026	1	1,293,746	229.78	45,928			16,655		44,676			(22,901)		5,512		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/24/2026	1	2,585,167	227.99	91,256			29,498		101,975			(45,566)		10,394		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	08/11/2026	1	172,490	224.84	6,072			1,852		8,723			(3,028)		674		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2026	2	1,562,885	229.45	55,371			19,858		55,646			(27,725)		6,608		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/07/2026	1	699,015	222.59	24,256			6,231		41,184			(12,095)		2,508		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2026	1	1,587,108	226.94	56,342			19,348		69,080			(28,094)		6,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2026	1	971,917	226.9	34,211			10,762		41,848			(17,059)		3,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	2	1,078,158	227.86	37,847			12,844		43,668			(18,952)		4,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2026	2	3,315,261	228.74	116,626			49,373		131,305			(58,327)		15,252		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	10/01/2026	3	3,059,870	231.86	106,739			40,224		88,573			(53,631)		13,256		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	1	3,665,684	229.22	129,032			52,891		137,471			(64,428)		16,589		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	1	2,588,116	231.5	91,102			36,466		78,876			(45,489)		11,574		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	10/30/2026	2	4,681,389	227.51	163,927			68,381		203,135			(82,198)		21,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2024	10/15/2026	2	2,476,799	230.35	87,493			34,497		83,728			(43,752)		11,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2024	11/11/2026	3	1,761,802	228.02	59,412	1,364		26,300		73,978			(30,404)		8,183		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	2	2,286,071	229.44	80,937			31,264		83,275			(40,480)		10,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2026	2	1,307,375	228.54	45,843			21,231		53,958			(22,925)		6,290		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	3	5,711,725	228.28	195,938	2,293		88,541		237,897			(99,416)		26,907		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	1	2,633,124	230.95	92,949			35,415		82,969			(46,411)		11,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2026	2	2,118,250	230.43	74,558			30,009		71,272			(37,281)		9,505		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2024	12/11/2026	2	6,415,238	226	223,688			106,286		320,612			(112,163)		31,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2024	12/09/2026	2	2,286,755	228.34	80,090			37,629		95,875			(40,050)		11,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2026	2	2,499,299	232.14	88,221			33,210		70,586			(44,115)		10,847		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2024	11/13/2026	3	6,770,658	225.8	236,733			103,331		339,907			(118,708)		31,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	12/18/2026	2	4,536,561	222.45	154,133	3,991		77,148		287,517			(78,856)		22,275		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	1	3,289,137	225.8	115,120			50,513		163,548			(57,481)		15,399		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	2	1,517,505	231.02	53,321			21,102		48,400			(26,664)		6,752		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	2	2,893,928	230.73	101,987			40,515		94,727			(51,065)		12,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	2	1,186,255	228.32	41,564			18,750		49,497			(20,795)		5,631		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2026	2	2,157,743	225.49	75,301			36,105		111,703			(37,656)		10,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1	936,742	231.5	33,067			13,263		28,593			(16,488)		4,196		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	1	787,490	230.95	27,798			10,615		24,855			(13,861)		3,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2026	1	1,157,538	230.4	40,861			16,018		38,686			(20,375)		5,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	2	3,397,983	222.73	117,671			58,034		212,304			(59,008)		16,826		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	12/14/2026	3	2,926,652	226	67,195	26,418		49,804		145,995			(42,255)		14,288		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2026	3	1,563,897	225.91	54,972			24,050		77,291			(27,629)		7,287		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2024	12/10/2026	2	2,448,940	227.97	85,819			40,439		106,036			(42,915)		11,887		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2024	11/20/2026	1	897,873	227.11	31,426			13,943		40,872			(15,713)		4,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/18/2024	11/18/2026	2	4,050,017	226.78	142,055			62,650		187,880			(71,043)		19,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2026	1	3,900,639	226.83	136,132			58,903		180,085			(68,066)		18,147		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/28/2024	10/28/2026	3	2,229,682	229.22	77,939			32,132		83,839			(38,981)		10,124		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/27/2024	11/27/2026	2	2,753,670	228.94	96,490			43,922		111,609			(48,251)		13,111		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/16/2026	2	6,679,100	231.5	234,092			93,122		203,959			(117,377)		29,716		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2026	2	3,552,112	227.66	124,039			55,263		155,153			(62,106)		16,733		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	2	1,256,732	229.13	43,681			18,130		47,908			(21,844)		5,725		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/13/2024	11/13/2026	3	2,031,586	226.47	70,821			30,755		96,401			(35,417)		9,466		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/06/2026	1	5,956,918	228.89	208,492			89,107		239,702			(104,532)		27,449		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2026	1	2,596,251	229.92	91,128			37,080		91,920			(45,627)		11,690		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2024	11/19/2026	3	3,403,307	227.02	119,318			52,793		155,740			(59,676)		16,008		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/12/2024	12/11/2026	2	3,153,709	226.84	110,033			52,213		148,490			(55,096)		15,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/30/2024	12/24/2026	3	3,543,908	222.17	123,072			60,789		229,189			(61,816)		17,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2024	12/04/2026	2	4,614,072	228.43	161,448			75,048		192,047			(80,838)		22,201		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	7,551,959	222.17	264,319			131,250		487,033			(131,978)		37,604		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	12/03/2026	2	2,767,434	228.32	97,186			44,858		115,991			(48,596)		13,296		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2026	2	2,423,176	230.28	85,212			32,658		81,386			(42,607)		10,612		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2024	10/14/2026	2	2,092,724	230.34	73,659			28,940		70,434			(36,833)		9,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/21/2026	1	3,059,076	222.45	107,068			52,135		193,555			(53,461)		15,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/17/2024	12/17/2026	2	2,082,247	225.1	69,066			33,215		111,093			(34,543)		10,210		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2024	12/18/2026	1	2,126,625	221.88	74,432			35,887		139,577			(37,216)		10,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2026	2	3,204,942	221.8	112,135			56,006		212,451			(56,083)		16,003		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/23/2024	10/23/2026	1	406,026	229.72	14,252			5,775		14,623			(7,126)		1,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/15/2024	10/09/2026	2	3,004,545	229.41	105,723			41,039		109,729			(52,951)		13,205		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2026	1	2,261,918	228.89	79,393			34,182		88,689			(39,588)		10,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/08/2026	1	4,666,738	229.63	164,269			63,180		167,077			(82,135)		20,473		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2024	12/18/2026	2	4,053,844	221.51	142,166			68,836		272,085			(71,189)		19,905		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2026	1	2,397,224	222.45	83,903			40,914		151,738			(41,837)		11,837		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/27/2024	11/25/2026	3	3,540,483	228.41	124,418			56,256		146,704			(62,316)		16,807		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/02/2024	12/02/2026	2	2,362,917	228.66	82,510			37,974		96,075			(41,261)		11,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/29/2026	1	2,020,536	222.17	70,719			35,165		130,375			(35,263)		10,075		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	1	4,584,350	229.4	160,452			73,134		178,199			(80,447)		21,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/08/2026	1	1,601,997	228.26	56,230			26,339		67,488			(28,038)		7,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2024	10/02/2026	2	2,152,862	231.22	75,944			28,705		66,309			(38,034)		9,343		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	11/04/2026	2	2,940,716	227.83	103,481			43,641		124,545			(51,744)		13,507		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	1	2,509,333	228.26	88,078			41,192		105,600			(43,979)		12,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	2	3,145,723	230.4	110,648			43,004		105,365			(55,499)		13,825		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	2	6,425,308	229.22	225,516			91,890		241,374			(113,074)		28,931		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	2,579,562	227.51	90,543			38,058		111,874			(45,148)		11,829		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	1	1,430,800	229.22	50,364			20,685		53,727			(25,113)		6,486		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2026	2	3,064,794	230.46	106,630			43,073		103,393			(53,328)		13,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	3,494,285	228.89	122,300			52,559		136,880			(61,066)		16,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2026	2	1,156,436	227.86	40,254			17,095		49,165			(20,136)		5,329		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2026	2	1,751,316	227.71	61,320			28,980		77,387			(30,662)		8,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	2	2,929,455	229.24	102,475			43,737		111,559			(51,310)		13,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	2,331,982	228.28	81,619			36,600		96,933			(40,754)		11,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2024	12/23/2026	2	1,088,037	222.17	38,428			18,828		70,325			(19,225)		5,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	2	5,780,045	230.95	203,321			76,949		182,512			(101,946)		25,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2026	2	2,778,181	229.21	91,286	4,993		40,257		105,048			(48,131)		12,635		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	10/12/2026	2	3,328,607	230.4	109,048	6,137		45,642		111,068			(57,602)		14,706		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	2,104,239	229.4	73,648			33,734		80,544			(36,774)		10,064		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	1	3,526,856	228.03	123,793			51,566		146,932			(61,981)		16,067		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2026	1	5,685,096	221.81	198,978			99,626		376,865			(99,489)		28,425		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	1	2,811,505	225.8	98,403			43,254		139,948			(49,067)		13,183		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2026	1	541,207	228.28	18,942			8,508		22,550			(9,445)		2,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	2	7,369,593	228.26	257,797			120,005		313,097			(129,270)		35,459		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	1	2,726,671	229.4	95,706			43,909		104,471			(47,722)		13,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	3,261,712	227.51	114,486			48,031		141,273			(57,165)		14,932		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	1	912,948	226	31,953			15,274		45,587			(15,933)		4,464		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/27/2027	2	2,192,167	223.94	76,242			40,964		128,197			(35,286)		11,359		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	2	649,749	225.37	22,906			12,816		35,132			(10,101)		3,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/14/2027	2	2,426,728	220.45	85,062			44,170		174,781			(40,896)		12,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/19/2027	2	6,758,683	227.62	235,890			134,890		315,481			(101,413)		36,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2027	2	298,482	223.63	10,309			5,455		17,794			(4,855)		1,535		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	1	4,195,571	224.57	146,845			80,482		237,373			(66,382)		21,961		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	2	1,209,412	222.52	42,288			22,145		77,151			(20,237)		6,170		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2027	5	5,162,159	223.61	183,399			98,665		308,317			(85,014)		26,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	1	3,549,744	223.61	124,241			66,478		211,644			(57,956)		18,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	3,710,171	225.05	129,856			72,063		203,487			(58,009)		19,541		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/24/2027	3	1,660,562	227.7	58,374			33,604		77,076			(24,782)		8,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	2,530,168	225.05	88,556			49,089		138,664			(39,614)		13,310		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2027	2	4,603,226	223.2	160,653			85,205		282,025			(75,477)		23,700		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2615$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/31/2025	02/02/2027	1	1,480,920	223.96		51,832		28,266		86,740			(23,650)		7,732		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/04/2025	03/04/2027	2	2,047,399	227.76		72,675		42,637		95,506			(30,055)		11,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/26/2025	02/25/2027	2	3,643,398	228.31		127,881		73,781		162,802			(54,127)		19,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	01/05/2027	1	1,491,209	222.03		52,192		26,455		97,288			(25,811)		7,507		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/06/2025	01/06/2027	2	3,025,371	221.34		105,460		53,604		205,705			(51,858)		15,251		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	12/31/2026	3	2,549,815	221.84		88,288		44,423		168,723			(43,969)		12,749		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/03/2025	02/03/2027	3	3,766,928	224.07		132,746		72,593		219,230			(60,170)		19,692		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/06/2025	03/05/2027	2	1,405,681	228.56		49,391		29,042		62,148			(20,364)		7,620		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/18/2025	03/17/2027	2	2,420,485	229.11		84,994		51,374		103,686			(33,645)		13,303		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/27/2025	03/25/2027	2	2,848,009	229.34		99,959		61,855		121,364			(38,306)		15,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/20/2025	03/19/2027	1	1,477,952	229.43		51,876		31,627		62,232			(20,352)		8,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/23/2025	01/22/2027	1	4,365,180	223.19		152,345		81,110		267,606			(71,470)		22,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/19/2025	02/19/2027	1	1,658,119	226.89		57,868		32,909		81,322			(24,971)		8,840		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/26/2025	02/26/2027	3	2,203,434	228.34		76,850		44,462		98,341			(32,417)		11,846		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/31/2025	02/01/2027	1	6,817,948	223.96		238,628		129,982		399,043			(109,031)		35,553		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2025	02/26/2027	2	6,769,095	227.78		237,658		138,247		316,543			(99,840)		36,392		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2025	03/12/2027	1	3,155,295	227		110,751		66,451		155,756			(44,513)		17,243		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/10/2025	02/10/2027	3	2,939,191	225.88		102,611		57,103		152,868			(45,524)		15,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/14/2025	02/17/2027	1	2,721,390	226.17		95,249		53,904		139,380			(41,582)		14,474		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2615$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/13/2025	02/12/2027	2	3,854,727	226.62		134,238		75,470		192,012			(59,101)		20,377		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/17/2025	03/12/2027	2	536,158	226.48		19,202		11,483		27,381			(7,724)		2,930		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/18/2025	03/18/2027	3	1,624,557	229.26		57,482		34,842		69,138			(22,661)		8,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/14/2025	03/15/2027	1	2,167,250	227.92		76,287		45,961		100,483			(30,473)		11,884		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/05/2025	02/05/2027	3	2,086,718	225.38		72,478		40,118		112,151			(32,388)		10,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/14/2025	01/13/2027	2	3,162,999	219.64		110,887		57,435		237,588			(53,457)		16,094		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2027	4	4,178,514	221.42		144,516		73,884		283,689			(70,648)		21,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/16/2025	01/15/2027	2	1,809,113	221.6		64,039		33,385		121,935			(30,692)		9,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/19/2027	1	2,410,555	222.64		84,369		44,448		152,235			(40,110)		12,362		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/19/2027	2	2,188,772	227.31		76,644		43,777		104,350			(33,002)		11,669		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	1	1,794,379	219.78		62,624		32,303		133,657			(30,412)		9,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2025	02/18/2027	2	1,914,959	226.61		66,886		37,947		95,616			(28,951)		10,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/23/2027	1	2,335,817	227.62		81,754		46,941		108,913			(34,957)		12,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/23/2027	1	3,168,262	228.61		111,523		68,323		141,169			(43,421)		17,531		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/21/2025	01/15/2027	2	11,476,930	222.64		400,853		210,133		726,816			(191,600)		58,552		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2025	01/29/2027	2	1,423,205	223.25		50,075		27,039		87,200			(23,046)		7,393		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	1	2,443,409	221.1		85,275		43,457		168,966			(41,820)		12,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/26/2025	03/25/2027	2	2,013,216	228.53		70,920		43,650		90,666			(27,293)		11,164		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	12/31/2026	2	2,207,720	222.03		76,893		38,715		144,426			(38,281)		11,039		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/17/2025	03/11/2027	3	2,848,376	227.03		100,808		60,129		140,216			(40,706)		15,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	01/29/2027	3	7,573,390	223.96		266,741		144,942		444,024			(122,171)		39,343		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2025	03/01/2027	1	3,147,000	227.78		110,774		64,606		145,789			(46,371)		16,979		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/14/2025	03/12/2027	2	7,033,806	227.92		247,083		148,457		326,557			(99,097)		38,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/10/2025	02/05/2027	2	4,964,980	225.05		173,543		95,884		272,597			(77,938)		26,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2025	02/11/2027	1	2,629,259	225.8		91,761		51,174		138,139			(40,601)		13,882		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/14/2025	02/12/2027	2	9,687,066	226.17		338,200		190,388		497,170			(148,643)		51,209		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/12/2027	1	2,795,721	219.78		97,571		50,394		208,291			(47,319)		14,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/06/2025	02/05/2027	1	3,225,047	225.37		112,877		62,277		173,444			(50,787)		16,902		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/03/2025	03/03/2027	1	1,711,233	228.4		60,064		35,148		76,103			(24,931)		9,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2025	02/26/2027	2	3,791,150	227.28		132,805		77,121		181,928			(55,925)		20,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	01/04/2027	1	6,434,090	222.03		225,193		113,990		419,566			(111,518)		32,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2025	01/29/2027	1	5,010,933	224.62		175,383		95,069		281,756			(80,594)		26,031		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/20/2027	1	2,800,029	222.64		98,001		51,693		176,921			(46,527)		14,379		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2027	2	5,785,776	219.78		201,307		103,436		431,692			(98,158)		29,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/19/2025	03/19/2027	2	774,022	229.72		27,019		16,411		31,938			(10,619)		4,264		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/25/2027	1	4,610,793	229.29		161,839		100,282		197,161			(61,886)		25,569		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/28/2025	01/28/2027	1	2,199,607	223.6		76,986		41,454		131,820			(35,540)		11,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	02/22/2027	2	3,691,064	227.62		128,124		73,631		172,051			(54,716)		19,750		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/22/2027	1	3,023,293	228.61		106,420		65,140		134,529			(41,491)		16,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/14/2025	02/16/2027	1	1,865,716	226.17		65,300		36,917		95,489			(28,546)		9,911		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/10/2025	03/10/2027	2	2,919,553	227.86		102,137		60,759		135,470			(41,405)		15,918		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/24/2025	03/24/2027	2	2,558,328	228.54		89,818		55,166		115,136			(34,680)		14,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/06/2025	03/05/2027	2	4,232,540	227.86		148,552		87,704		196,339			(61,117)		22,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/24/2025	03/19/2027	2	6,033,447	228.61		211,731		129,267		268,811			(82,873)		33,235		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/07/2025	03/09/2027	1	2,418,606	228.38		85,135		50,520		108,173			(34,775)		13,171		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/27/2025	03/25/2027	2	1,061,419	228.69		37,329		23,009		47,287			(14,336)		5,886		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/26/2027	1	1,446,074	223.61		50,613		27,114		86,270			(23,578)		7,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/14/2025	03/16/2027	1	2,194,338	227.92		77,241		46,578		101,782			(30,812)		12,046		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/30/2027	1	1,215,853	229.29		42,920		26,707		51,897			(16,300)		6,780		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/07/2025	03/08/2027	1	4,238,203	228.38		149,185		88,444		189,419			(61,021)		23,054		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/10/2025	03/05/2027	2	5,360,782	228.38		187,872		111,069		239,976			(77,142)		29,059		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	1	4,493,883	229.29		158,185		98,349		191,612			(60,158)		25,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/01/2025	03/31/2027	2	2,662,550	230.38		93,850		58,531		105,471			(35,351)		14,864		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2025	03/02/2027	1	1,634,678	227.78		57,541		33,592		75,800			(24,054)		8,830		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2025	06/04/2027	2	1,435,037	224.85		50,403		35,970		84,860			(14,487)		8,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/27/2025	05/27/2027	2	1,186,469	224.18		41,631		29,225		72,716			(12,429)		7,026		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	04/23/2027	1	544,778	223.63		19,231		12,600		33,852			(6,639)		3,117		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2618$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/06/2025	05/06/2027	1	2,685,996	224.74		95,084		63,999		157,507			(31,130)		15,576		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/16/2025	05/17/2027	1	2,362,605	223.85		83,164		57,311		146,283			(26,053)		13,854		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/25/2027	1	1,326,071	223.91		46,810		32,774		82,121			(14,197)		7,837		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/21/2025	05/20/2027	2	3,360,749	224.24		118,114		81,775		204,438			(36,402)		19,765		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/22/2025	04/22/2027	2	2,115,707	223.95		74,742		48,875		128,957			(25,898)		12,093		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/22/2027	1	1,448,643	224.32		51,137		37,721		88,825			(13,553)		8,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/05/2025	05/05/2027	2	1,914,540	224.31		67,708		45,484		114,735			(22,256)		11,091		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/21/2025	04/16/2027	3	7,428,911	223.83		261,964		170,034		455,253			(92,497)		42,195		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/09/2025	06/09/2027	2	3,388,230	224.15		119,311		85,882		208,545			(33,502)		20,318		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/22/2025	05/21/2027	2	2,652,506	223.35		93,554		65,260		169,699			(28,613)		15,615		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2025	06/10/2027	1	1,212,499	224.38		42,680		30,779		73,857			(11,927)		7,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/10/2025	04/08/2027	2	1,217,442	220.7		43,382		27,542		88,639			(15,862)		6,856		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/14/2025	04/09/2027	2	3,989,230	222.83		140,514		89,861		261,693			(50,949)		22,489		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/02/2025	04/01/2027	2	2,418,933	230.88		85,362		53,354		92,901			(32,037)		13,519		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/04/2025	04/06/2027	1	2,324,755	224.96		82,529		52,147		132,081			(30,554)		13,063		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/17/2025	04/20/2027	1	2,696,422	223.83		95,453		62,064		164,970			(33,597)		15,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/12/2025	05/12/2027	3	2,021,092	223.48		70,809		48,257		127,550			(22,587)		11,792		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2025	04/23/2027	2	6,084,417	223.99		214,881		141,575		370,261			(73,780)		34,814		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/15/2025	05/14/2027	2	2,016,131	223.69		71,003		48,775		126,183			(22,397)		11,787		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2618$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2027	1	1,353,211	222.66		47,633		32,584		89,729			(15,073)		7,911		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2027	2	1,595,101	224.82		56,310		40,697		94,844			(15,655)		9,583		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	2	12,618,266	224.12		444,345		314,336		776,428			(131,127)		74,797		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	1	1,609,013	222.83		56,798		36,435		104,013			(20,485)		9,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	2	5,943,658	224.07		209,854		140,293		361,285			(70,037)		34,257		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	05/03/2027	2	2,484,215	224.07		88,039		58,980		150,810			(29,256)		14,362		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2027	1	2,225,281	223.99		78,775		52,048		135,316			(26,904)		12,786		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	1	5,079,798	223.88		178,301		127,815		317,404			(50,943)		30,316		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2027	2	2,426,824	224.2		85,137		60,635		148,791			(24,574)		14,469		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2027	1	1,939,412	223.2		68,267		46,606		124,685			(21,696)		11,327		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	1	3,068,694	223.91		108,018		73,154		188,943			(35,117)		17,814		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/02/2027	2	2,036,589	224.38		71,626		50,871		123,225			(20,796)		12,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	2	2,981,714	223.83		105,541		68,624		182,369			(37,144)		16,989		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	3	2,258,222	224.57		84,020		62,777		135,698			(21,442)		13,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	2	2,092,139	222.33		74,009		47,269		139,311			(26,898)		11,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2027	1	1,137,567	223.88		40,042		28,767		71,036			(11,378)		6,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	1	2,602,867	224.07		92,142		61,765		158,117			(30,588)		15,064		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	1	1,493,180	224.01		52,560		36,315		91,758			(16,272)		8,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	06/30/2027	2	1,950,106	226.28		69,065		51,707		107,308			(17,404)		11,926		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2619$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	1	1,720,134	225.52		60,721		45,040		98,981			(15,721)		10,471		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	1	7,757,342	224.76		272,283		197,819		462,830			(75,177)		46,606		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	1	2,484,780	224.6		87,961		58,359		146,357			(29,642)		14,307		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	2,698,177	222.83		95,246		61,052		174,358			(34,398)		15,260		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2027	2	3,657,442	224.96		128,814		81,135		207,921			(47,945)		20,463		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2025	04/28/2027	1	3,167,489	224.41		112,129		74,239		188,084			(37,940)		18,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	2	4,503,744	230.38		157,837		99,289		179,427			(58,874)		25,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	1	1,460,671	224.96		51,854		32,739		82,925			(19,224)		8,199		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2025	04/07/2027	2	1,306,417	221.36		46,502		29,478		91,515			(17,041)		7,349		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2027	2	3,488,789	223.57		123,177		79,356		216,908			(43,870)		19,795		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2027	1	3,853,247	223.85		135,634		93,528		238,722			(42,432)		22,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	2	1,203,944	222.36		42,493		27,032		80,033			(15,482)		6,787		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/26/2027	1	3,289,891	223.99		116,462		76,894		199,910			(39,830)		18,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/14/2027	2	4,467,813	223.85		156,912		107,942		277,094			(49,326)		26,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	2	2,692,906	224.1		95,004		62,513		162,825			(32,704)		15,408		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/14/2027	2	458,746	223.5		16,205		10,420		28,542			(5,792)		2,600		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	1	1,879,160	225.54		66,522		49,709		107,916			(16,994)		11,481		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/25/2027	2	3,828,490	225.54		135,345		100,952		220,048			(34,752)		23,305		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2027	2	2,263,411	225.25		80,091		59,194		127,953			(20,950)		13,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2619SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	1	5,970,966	224.32		210,775		155,400		365,958			(55,938)		36,212		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	1	3,215,917	224.32		113,200		83,295		197,579			(30,207)		19,431		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2027	2	1,735,821	224.63		61,030		44,528		104,754			(16,547)		10,478		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2027	2	2,593,307	225.82		91,500		67,748		146,556			(23,813)		15,772		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	1	915,776	224.24		32,235		22,765		55,967			(9,551)		5,428		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/17/2027	2	3,123,359	224.47		110,029		80,526		190,282			(29,681)		18,872		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	2	4,443,951	225.99		157,036		116,973		248,873			(40,489)		27,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	1	4,259,689	224.28		149,941		110,178		262,293			(40,313)		25,737		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	2	1,444,242	223.75		51,020		32,959		88,919			(18,095)		8,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	2	2,052,246	224.71		72,637		48,305		120,159			(24,374)		11,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	1	2,699,430	223.91		95,290		66,755		167,275			(28,860)		15,970		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	1	2,757,201	224.04		97,329		66,136		168,250			(31,422)		16,054		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	1	1,673,333	223.47		58,901		40,859		106,337			(18,074)		9,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	3,120,618	225.54		110,470		82,511		179,036			(28,260)		19,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	1	1,766,835	224.12		62,369		44,207		108,436			(18,319)		10,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	3,163,823	224.76		111,367		81,036		188,515			(30,622)		19,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	1	1,875,897	224.07		66,407		44,332		114,026			(22,227)		10,812		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	05/07/2027	3	3,920,019	224.04		138,148		93,896		239,563			(44,565)		22,756		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	1	3,504,711	224.04		123,716		84,120		214,169			(39,887)		20,428		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2617$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2027	2	4,027,981	223.64		143,026		93,342		249,196			(49,743)		22,999		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	2	2,375,670	223.64		83,768		58,925		150,193			(24,897)		14,082		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	1	2,372,991	223.88		83,529		59,976		148,062			(23,768)		14,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/11/2027	2	2,548,694	225.55		89,299		64,801		145,299			(24,718)		15,313		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	1	5,052,968	223.91		177,359		123,882		313,226			(54,085)		29,747		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2027	1	1,808,885	224.76		63,854		46,487		107,860			(17,534)		10,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	2	1,021,302	230.81		35,877		22,480		39,470			(13,414)		5,714		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	1	4,508,941	223.91		158,715		111,057		279,065			(48,201)		26,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2027	1	1,509,814	224.75		53,296		35,946		85,946			(17,376)		8,765		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	1	1,965,454	226.24		69,577		55,317		110,515			(14,467)		12,377		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2027	2	402,320	226.21		14,192		10,711		22,361			(3,535)		2,465		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2027	2	1,253,980	231.89		44,542		38,123		52,331			(6,463)		8,198		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2027	2	2,214,120	225.28		78,180		59,284		129,512			(18,952)		13,627		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2027	1	1,540,752	225.12		54,389		41,688		91,201			(12,854)		9,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2027	3	1,546,816	225.48		54,587		41,584		89,835			(13,052)		9,537		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2027	2	1,830,794	224.52		64,981		49,994		112,568			(15,035)		11,349		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	2	2,610,071	226.43		91,855		71,969		144,713			(20,155)		16,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2027	2	1,397,903	224.99		49,559		37,653		83,365			(11,941)		8,611		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	1	6,843,768	226.02		241,585		182,523		384,592			(59,982)		41,928		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	2	4,331,308	225.02		152,919		121,289		260,958			(32,078)		27,205		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	2	2,217,595	231.46		78,876		67,229		94,377			(11,887)		14,428		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2027	2	1,190,526	225.25		42,170		32,525		70,330			(9,681)		7,386		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2027	2	923,661	229.05		33,009		27,777		45,267			(5,339)		5,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/08/2027	3	1,985,878	230.8		70,946		59,970		87,517			(11,054)		12,899		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/14/2027	2	2,331,570	225.21		81,971		62,950		137,451			(19,082)		14,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	2	2,641,568	226.24		93,478		74,245		143,617			(19,502)		16,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	1	2,505,225	227.5		88,685		71,193		131,697			(17,761)		15,831		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	2	1,545,684	226.22		54,199		42,739		87,031			(11,503)		9,700		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	2	1,450,434	226.85		51,103		39,883		78,493			(11,267)		9,055		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	1	1,324,676	231.08		47,026		41,019		58,344			(6,167)		8,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2027	1	1,081,784	231.55		38,403		32,917		46,126			(5,524)		7,078		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	2	3,991,768	225.66		140,768		107,570		229,469			(33,595)		24,611		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	1	2,041,761	225.62		72,278		56,095		117,966			(16,391)		12,713		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2027	2	3,165,754	226.43		111,964		84,000		173,536			(28,061)		19,377		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	2	949,796	227.48		33,478		27,420		50,420			(6,095)		6,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/19/2027	3	2,650,717	226.99		93,937		76,805		144,608			(17,226)		16,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	2	693,620	228.1		24,409		19,755		35,352			(4,679)		4,409		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2027	2	1,982,789	227.58		70,480		58,206		104,724			(12,336)		12,732		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	1	611,325	228.41		21,702		17,886		30,727			(3,884)		3,922		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	1	1,594,829	228.41		56,616		46,648		80,109			(10,146)		10,224		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	1	1,512,607	227.25		53,546		43,102		80,541			(10,607)		9,591		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/02/2027	2	273,199	228.11		9,896		8,283		14,130			(1,622)		1,766		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	1	4,338,640	226.88		153,154		125,903		238,316			(27,732)		27,744		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	2	2,190,847	225.34		77,421		59,913		128,771			(17,730)		13,593		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	1	3,446,263	227.02		121,998		99,113		186,950			(23,262)		21,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/17/2027	3	1,585,169	230.97		56,571		48,795		69,987			(7,962)		10,371		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	2	1,734,955	227.25		61,075		49,103		89,241			(12,145)		10,963		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	2	836,930	231.36		29,554		25,628		36,246			(3,964)		5,506		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	1	2,817,235	226.84		99,730		81,211		154,178			(18,827)		17,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	2	3,017,678	232.03		106,953		91,026		124,032			(16,280)		19,633		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	2	3,736,999	226.84		131,880		107,293		204,814			(24,988)		23,756		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	1	1,187,086	228.89		42,142		35,311		56,345			(6,870)		7,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	09/30/2027	2	1,865,580	232.77		66,301		58,017		74,620			(8,352)		12,332		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	1	2,056,486	231.08		73,005		63,666		90,561			(9,588)		13,562		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	2	1,923,000	232.17		68,441		59,798		79,436			(8,713)		12,702		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	1	1,385,259	230.97		49,315		42,541		61,140			(6,939)		9,092		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	1	1,864,215	230.7		66,180		55,998		83,046			(10,244)		12,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	1	2,140,285	226.84		75,766		61,092		116,763			(14,738)		13,583		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2027	2	1,591,920	226.7		56,482		46,092		88,047			(10,439)		10,163		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	1,727,087	230.22		61,484		51,856		78,783			(9,827)		11,209		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	2	4,955,052	231.07		175,883		151,384		217,466			(25,088)		32,420		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2027	2	1,051,016	227.97		37,337		30,940		54,494			(6,441)		6,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	1	908,580	227.82		32,164		26,597		47,439			(5,596)		5,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	1	1,414,686	228.21		50,080		41,768		72,342			(8,530)		9,099		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/20/2027	2	2,285,925	230.97		81,405		70,219		100,678			(11,448)		14,992		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	2	3,498,781	228.13		123,931		103,235		179,744			(21,235)		22,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	1,645,040	226.38		58,070		45,626		91,409			(12,614)		10,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	2	2,223,149	225.62		78,564		60,883		128,621			(17,894)		13,793		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/04/2027	2	1,257,217	227.07		44,480		35,443		67,474			(9,073)		7,931		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/09/2027	2	3,170,706	225.12		111,632		85,426		187,934			(26,512)		19,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/20/2027	2	647,173	228.41		22,800		18,771		32,556			(4,097)		4,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/21/2027	3	3,968,060	226.43		143,401		111,570		218,954			(31,940)		24,728		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	1	3,180,253	227.25		112,581		90,591		169,428			(22,331)		20,148		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	1	1,865,666	228.21		66,231		55,314		95,385			(11,204)		12,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2027	2	1,974,502	225.43		70,061		55,153		115,866			(14,964)		12,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	08/30/2027	2	2,822,544	228.21		101,018		84,394		144,129			(17,048)		18,199		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	08/31/2027	2	2,055,317	228.21		73,150		61,087		104,884			(12,363)		13,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	1	2,499,642	226.38		87,987		69,029		138,988			(19,217)		15,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/15/2027	2	1,988,278	231.8		70,793		60,488		83,038			(10,374)		12,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	1	1,576,355	231.41		55,961		48,351		67,852			(7,666)		10,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	1	1,794,989	231.46		63,902		54,509		76,451			(9,603)		11,716		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	2	6,083,048	230.22		216,020		182,009		278,219			(34,710)		39,352		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	2	3,343,657	230.66		118,420		103,069		150,963			(15,754)		21,999		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	1	2,022,454	231.08		71,595		62,398		89,064			(9,441)		13,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	1	1,412,849	225.62		49,874		38,691		81,563			(11,326)		8,789		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/22/2027	2	1,924,808	227.26		67,669		52,715		101,607			(15,006)		12,006		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	1	569,172	231.02		20,263		17,173		24,875			(3,109)		3,703		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2027	1	2,661,774	227.05		94,227		76,106		144,097			(18,200)		16,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2027	1	458,294	227.12		16,224		12,970		24,626			(3,267)		2,896		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	1	1,827,603	226.84		64,697		52,700		100,101			(12,197)		11,657		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2027	1	2,050,120	227.02		72,574		57,920		110,713			(14,714)		12,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	1	1,409,631	226.24		50,042		39,800		79,228			(10,391)		8,885		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	1	2,367,689	226.02		83,816		63,438		132,658			(20,697)		14,559		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2027	1	936,613	225.13		33,062		26,114		56,088			(6,975)		5,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	3,018,572	231.46		107,461		91,645		128,409			(16,171)		19,687		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	1	1,941,190	226.38		68,524		53,820		107,811			(14,905)		12,150		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1	3,789,491	225.12		133,769		102,489		224,307			(31,658)		23,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	1	1,798,975	231.91		63,864		55,267		75,421			(8,661)		11,827		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	2	4,003,047	233.22		142,283		132,096		161,039			(10,726)		27,198		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	1	1,611,873	235.68		57,383		55,018		56,984			(2,587)		11,153		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/08/2027	1	1,631,461	233.65		57,917		53,928		63,863			(4,278)		11,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	2	2,004,454	236.04		71,349		64,256		66,312			(7,343)		13,405		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	1	4,514,588	234.3		160,268		154,962		174,659			(5,936)		31,305		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2027	1	915,144	235.75		32,579		29,670		31,087			(3,026)		6,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2027	1	1,652,054	234.22		58,813		56,955		64,206			(2,089)		11,488		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2027	3	2,110,833	233.59		75,176		66,428		80,505			(8,827)		14,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2027	1	983,041	233.61		34,898		32,118		38,395			(2,908)		6,664		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2027	1	5,563,426	234.56		197,502		192,871		213,245			(5,418)		38,769		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/23/2027	1	1,805,330	237.01		63,909		63,732		60,657			(440)		12,695		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/20/2027	1	2,011,453	234.75		71,608		70,721		76,637			(1,176)		14,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	2	4,246,379	233.96		150,692		138,432		162,154			(12,813)		28,702		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/11/2027	1	1,230,992	232.69		43,823		39,115		49,796			(4,916)		8,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/01/2027	1	2,050,245	233.37		72,784		64,138		79,099			(8,898)		13,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2027	1	2,005,646	233.53		71,200		66,995		79,725			(4,292)		13,748		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/07/2025	11/09/2027	1	1,491,795	233.65		53,108		49,455		58,533			(3,918)		10,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/24/2025	11/24/2027	1	649,712	234.43		23,130		21,986		24,710			(1,172)		4,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/20/2025	10/15/2027	4	3,208,398	236.52		114,388		102,895		102,921			(11,882)		21,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/23/2025	10/22/2027	2	2,563,242	235.73		91,001		82,722		87,173			(8,608)		17,234		0001
Purchased Call/Merrill Lynch RPM Index/MLR261E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/09/2025	12/09/2027	1	1,725,197	233.14		61,245		59,478		71,684			(1,846)		12,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/17/2025	10/13/2027	2	1,380,058	234.26		49,819		44,533		50,774			(5,357)		9,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/21/2025	11/23/2027	1	726,888	233.65		25,877		24,562		28,897			(1,414)		5,004		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2025	11/12/2027	1	879,617	235.75		31,226		29,168		30,595			(2,096)		6,007		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2025	11/26/2027	1	4,277,756	235.57		152,288		145,776		144,203			(7,301)		29,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/04/2025	11/03/2027	2	2,612,298	233.64		92,361		85,141		101,858			(7,326)		17,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR261E$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/12/2025	12/13/2027	1	2,626,448	234		93,239		91,187		103,996			(2,423)		18,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/21/2025	10/20/2027	2	1,525,546	237.76		53,604		48,382		45,178			(5,281)		10,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2025	12/03/2027	1	512,660	234.86		18,251		17,574		19,182			(700)		3,555		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/04/2027	1	2,418,209	233.37		85,846		75,691		93,173			(10,452)		16,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/01/2025	10/01/2027	2	763,170	233.17		27,088		23,757		29,810			(3,371)		5,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2025	10/08/2027	1	802,071	234.41		28,474		25,227		29,256			(3,276)		5,335		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/10/2025	10/12/2027	1	1,561,225	232.69		55,580		49,616		63,189			(6,226)		10,417		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2025	10/01/2027	2	3,859,550	233.15		137,088		120,644		150,943			(16,917)		25,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/04/2025	11/04/2027	1	859,512	233.02		30,513		28,166		34,914			(2,382)		5,836		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2025	12/17/2027	1	1,029,712	234		38,152		37,626		40,995			(680)		7,211		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/29/2025	10/27/2027	3	1,122,439	235.59		39,443		35,990		38,544			(3,497)		7,575		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/28/2025	11/29/2027	1	2,910,026	235.68		103,597		99,322		102,588			(4,677)		20,121		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/28/2025	10/28/2027	1	1,996,276	235.03		71,067		64,917		71,312			(6,231)		13,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/17/2025	10/18/2027	1	2,512,517	236.04		89,446		80,587		83,042			(9,177)		16,842		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/15/2025	10/15/2027	1	935,436	235.56		33,302		29,825		31,908			(3,513)		6,256		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/28/2025	11/26/2027	1	962,467	235.68		34,168		32,752		33,917			(1,549)		6,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/25/2027	1	1,768,044	235.75		62,942		57,315		60,040			(5,855)		11,914		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/22/2027	1	1,442,295	235.75		51,201		46,605		48,989			(4,783)		9,697		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/18/2025	11/18/2027	1	932,693	233.64		33,111		31,200		36,989			(1,950)		6,398		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/25/2025	11/24/2027	1	577,092	235.06		20,487		19,527		21,131			(1,012)		3,976		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2025	11/19/2027	1	648,049	233.3		23,006		21,710		26,246			(1,324)		4,449		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2025	10/29/2027	2	2,496,012	233.61		88,359		81,287		97,356			(7,385)		16,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2025	10/14/2027	1	1,067,208	234.84		37,993		33,974		38,027			(4,059)		7,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2027	1	2,244,135	234.84		79,667		76,493		83,523			(3,274)		15,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/07/2025	11/05/2027	1	3,729,338	233.65		132,391		123,236		146,205			(9,820)		25,339		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2025	11/16/2027	1	1,432,348	234.16		50,848		47,775		54,850			(3,265)		9,811		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2025	12/06/2027	1	4,349,480	234.22		154,407		149,522		168,718			(5,492)		30,224		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2025	11/15/2027	1	2,280,445	234.16		80,956		76,056		87,097			(5,205)		15,609		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	1	1,062,886	236.04		37,839		34,096		35,147			(3,877)		7,130		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2027	1	2,804,922	233.86		99,575		88,085		105,694			(11,594)		18,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	1	6,792,099	237.01		241,120		240,456		228,066			(1,649)		47,896		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/10/2027	2	2,495,904	234.7		88,688		82,711		92,449			(6,193)		17,021		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/08/2027	2	3,938,265	232.69		143,095		127,692		159,736			(15,981)		26,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	1	1,580,508	234.75		56,108		55,411		60,219			(925)		11,068		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	1	1,024,943	235.98		36,385		36,385		34,799			(50)		7,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2027	1	1,648,357	235.77		58,682		53,039		55,789			(5,707)		11,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	1	3,259,872	233.43		115,725		112,228		132,811			(3,646)		22,685		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2027	1	2,348,896	234.14		83,386		81,668		92,346			(1,828)		16,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/12/2027	1	961,248	234.16		34,028		31,960		36,845			(2,197)		6,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2027	1	3,722,165	234.84		132,137		123,935		136,910			(8,700)		25,421		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	1	2,084,327	234		73,994		72,367		82,513			(1,921)		14,566		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2027	1	1,961,054	233.65		69,617		66,060		77,799			(3,825)		13,462		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2027	1	705,902	233.96		25,060		24,371		28,028			(721)		4,919		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2027	1	1,843,291	234.63		65,437		62,920		69,814			(2,600)		12,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	1	2,807,012	233.04		99,649		88,776		111,449			(11,345)		18,672		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/22/2027	1	1,627,823	233.65		57,951		55,001		64,524			(3,171)		11,199		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	1	1,209,104	235.89		42,923		42,864		43,444			(118)		8,538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2027	1	1,973,845	235.42		70,071		65,355		69,780			(4,799)		13,471		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2027	1	2,857,642	234		101,161		98,925		113,200			(2,640)		19,914		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2027	1	1,193,112	233.37		42,475		37,457		46,046			(5,164)		7,918		0001
Purchased Call/Merrill Lynch RPM Index/MLR261D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2027	1	1,257,451	233.09		44,640		41,267		50,980			(3,424)		8,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2027	1	796,653	233.85		28,281		25,873		30,625			(2,441)		5,385		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	2	1,779,359	235.43		63,424		62,763		65,605			(768)		12,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2027	1	435,250	235.87		15,495		14,026		14,672			(1,486)		2,926		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2027	1	1,339,028	233.97		47,535		46,621		53,414			(977)		9,371		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	1	2,137,148	233.01		75,869		71,892		88,042			(4,267)		14,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/01/2027	1	1,489,372	233.61		52,873		48,655		58,040			(4,412)		10,089		0001
Purchased Call/Merrill Lynch RPM Index/MLR261DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	1	1,496,074	234.22		52,961		51,279		58,155			(1,891)		10,374		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	1	1,249,716	234.75		44,490		43,940		47,667			(729)		8,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	1	840,280	235.95		29,830		29,584		30,085			(327)		5,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	1	4,020,044	234.72		142,712		140,743		153,438			(2,545)		28,152		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	1	826,579	235.25		29,344		29,344		29,363					5,845		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2027	1	1,453,488	237.01		51,744		51,602		48,717			(353)		10,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	3	22,782,305	276.09		501,660		20,910		1,568,892			(479,659)		23,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	6	13,012,692	274.3		281,913		9,339		986,881			(271,852)		12,279		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	3	18,382,966	277.52		404,192		24,648		1,162,989			(378,703)		23,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	3	22,648,789	275.52		500,376		1,387		1,615,486			(497,633)		8,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/14/2026	3	9,273,021	273.61		217,342		7,797		728,302			(208,993)		9,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	4	33,392,749	277.69		722,847		44,190		2,089,607			(677,134)		41,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/08/2026	4	21,455,370	275.72		466,862		9,024		1,509,428			(456,616)		15,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	5	31,046,934	274.9		682,437		15,214		2,283,187			(665,500)		24,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/15/2026	4	7,168,675	275.38		162,501		6,308		512,759			(155,811)		7,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	14,839,733	274.9		327,958		9,938		1,085,376			(317,235)		13,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/29/2026	6	22,541,243	276.3		513,126		39,702		1,527,770			(472,302)		31,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	6	15,042,565	281.02		355,203		46,148		751,746			(308,481)		27,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	01/28/2026	5	8,120,656	276.07		181,141		13,498		558,512			(167,223)		11,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/20/2026	4	23,179,888	282.33		496,897		69,216		1,068,865			(427,061)		43,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	3	13,502,283	276.62		313,238		17,308		901,637			(295,171)		16,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	4	23,962,107	277.86		524,617		42,177		1,482,404			(481,460)		34,348		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	02/06/2026	7	35,817,802	278.65		798,854		80,170		2,110,151			(717,301)		57,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	5	24,142,571	278.35		540,036		52,211		1,448,880			(486,712)		37,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/03/2026	6	13,763,288	276.76		320,362		29,211		908,056			(290,432)		21,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	15,026,805	278.65		332,092		35,679		879,453			(295,897)		24,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/06/2026	5	19,323,746	279.09		424,789		42,406		1,106,048			(381,683)		30,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/10/2026	4	15,850,718	280.24		353,942		39,081		842,663			(314,104)		26,562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	3	41,226,986	278.32		922,799		146,179		2,470,553			(775,561)		82,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	4	21,357,018	282.12		470,188		63,585		996,632			(405,733)		39,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	4	22,084,072	282.02		475,962		56,898		1,037,935			(418,532)		38,338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2025	03/04/2026	3	18,007,526	278.93		409,625		70,036		1,041,522			(338,850)		37,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/18/2026	6	9,391,104	282.75		200,693		26,625		419,068			(173,678)		17,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	5	39,361,889	281.54		858,397		119,319		1,920,311			(737,949)		73,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/11/2026	6	8,710,543	280.54		192,007		21,753		454,257			(169,851)		14,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	234,743	275.86		5,188		57		16,327			(5,117)		137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/12/2026	5	24,029,492	280.5		540,090		62,663		1,255,548			(476,401)		41,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	5	23,345,912	280.39		508,189		90,171		1,230,312			(417,596)		49,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/25/2026	4	22,454,827	280.95		491,591		112,500		1,143,215			(378,371)		53,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	3,559,121	276.1		78,657		4,117		243,318			(74,382)		4,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	5	24,872,946	275.72		544,701		11,999		1,739,913			(531,285)		19,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	01/30/2026	3	33,884,056	277.42		741,327		59,738		2,150,847			(680,172)		48,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2025	02/27/2026	4	21,549,760	279.3		471,335		74,481		1,218,383			(396,356)		42,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/06/2026	7	34,587,128	279.74		756,185		134,555		1,897,535			(620,927)		72,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	206,361	274.9		4,561		138		15,093			(4,411)		187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	01/27/2026	5	15,261,376	275.48		347,172		24,927		1,084,542			(321,430)		20,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2025	03/03/2026	3	19,003,190	280.03		404,930		68,160		1,023,327			(336,033)		39,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	6	19,532,807	278.91		439,561		85,052		1,129,741			(353,906)		43,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/13/2026	6	37,078,882	279.95		820,804		162,081		2,005,026			(658,111)		82,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	4	21,165,115	281.89		461,704		98,153		1,010,082			(362,960)		48,920		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/05/2025	02/04/2026	3	10,224,689	277.91		229,617		21,553		629,727			(207,564)		15,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/07/2025	01/07/2026	3	8,565,827	275.78		187,279		3,099		600,910			(183,683)		5,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/24/2025	03/24/2026	5	16,544,235	280.26		373,818		84,632		878,487			(288,628)		39,447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/26/2025	02/26/2026	4	27,859,652	280.62		600,601		92,811		1,442,084			(506,750)		55,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/11/2025	03/10/2026	6	17,119,752	278.72		374,601		70,369		1,002,158			(303,598)		37,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/05/2025	03/05/2026	3	16,758,866	280.35		369,924		64,338		882,767			(305,007)		35,088		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/25/2025	02/25/2026	3	10,271,232	279.98		228,025		34,614		555,288			(192,995)		20,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/14/2025	03/13/2026	1	105,313	279.95		2,317		457		5,695			(1,859)		234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/21/2025	03/23/2026	2	11,241,983	280.61		248,398		55,429		579,941			(192,895)		26,642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/24/2025	02/24/2026	5	15,813,566	281.19		329,445		49,118		789,085			(279,695)		30,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/28/2025	03/30/2026	2	10,985,129	281.08		242,839		58,873		550,484			(183,944)		27,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/26/2025	03/26/2026	3	19,710,280	280.46		437,680		101,450		1,034,296			(335,693)		47,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/05/2025	03/20/2026	3	39,816,918	280.61		875,326		189,755		2,066,469			(685,090)		92,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/20/2025	03/20/2026	6	19,417,152	281.29		419,592		90,932		965,497			(328,484)		45,167		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	2	10,639,488	278.32		236,431		39,178		633,322			(197,029)		21,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/09/2026	2	10,707,717	279.74		236,557		43,664		583,299			(192,723)		23,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/17/2026	6	16,620,514	280.36		383,244		79,401		877,349			(303,230)		37,921		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	3	42,058,752	281.08		931,744		220,106		2,120,767			(711,300)		102,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	15,352,154	275.86		339,283		3,739		1,067,773			(334,660)		8,984		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	4	35,134,540	275.86		770,340		2,141		2,457,732			(766,103)		13,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	4	24,960,133	277.46		549,494		31,836		1,584,083			(516,356)		30,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/06/2026	2	8,557,458	275.43		191,308		2,640		612,303			(188,158)		5,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	255,149	280.5		5,613		649		13,332			(4,952)		438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	4	47,300,147	276.1		1,043,318		43,606		3,257,301			(997,423)		49,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	3	19,623,680	281.24		438,547		91,922		979,452			(345,936)		45,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	17,519,007	277.69		387,170		26,665		1,089,274			(359,741)		23,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/11/2026	5	19,998,758	278.36		446,023		84,923		1,194,195			(360,360)		43,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	03/16/2026	3	11,177,884	279.95		246,376		50,273		602,208			(195,980)		25,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/16/2025	03/31/2026	6	19,254,612	281.3		429,292		105,495		957,415			(323,202)		47,806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/18/2025	02/13/2026	2	47,987,454	281.02		1,068,122		127,974		2,417,349			(938,858)		83,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/13/2025	03/13/2026	4	23,699,714	279.34		531,482		104,634		1,333,116			(426,515)		52,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/28/2025	03/27/2026	5	25,657,564	280.81		570,497		134,465		1,313,648			(435,929)		62,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/21/2025	02/23/2026	1	13,935,814	281.54		307,981		44,967		673,089			(262,665)		26,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/21/2025	02/23/2026	1	53,067	281.54		1,173		171		2,563			(1,000)		102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/25/2025	03/25/2026	1	73,253	280.95		1,619		370		3,729			(1,246)		176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/31/2025	02/02/2026	1	17,051,173	277.42		376,831		33,219		1,075,738			(342,947)		25,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/24/2025	01/26/2026	1	90,535	277.69		2,001		138		5,629			(1,859)		121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/10/2025	04/10/2026	1	83,596	272.98		1,847		507		6,636			(1,341)		219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/17/2025	04/16/2026	5	22,375,701	276.2		493,326		145,227		1,506,186			(347,820)		60,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/21/2025	04/21/2026	5	18,696,525	276.85		407,435		123,692		1,216,214			(283,310)		51,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/24/2025	04/24/2026	4	21,912,774	275.89		481,898		150,945		1,497,204			(331,282)		61,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/09/2025	04/09/2026	4	20,665,621	271.51		475,820		128,884		1,760,229			(346,600)		53,813		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/14/2026	7	15,547,748	274.11		355,762		101,319		1,165,907			(254,039)		41,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	4	16,744,209	276.34		366,062		119,138		1,119,152			(246,590)		47,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/17/2026	3	56,423,950	276.03		1,259,057		370,063		3,831,947			(889,244)		152,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/05/2026	4	15,773,816	275.9		367,921		125,948		1,078,145			(241,657)		46,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/01/2026	5	41,089,621	275.22		914,096		304,900		2,909,699			(609,829)		118,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	5	18,086,552	276		390,289		128,538		1,228,321			(261,595)		51,853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	5	22,595,728	275.59		499,676		175,929		1,566,463			(324,257)		66,904		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/02/2026	4	23,704,178	279.1		484,026		122,406		1,348,462			(361,629)		59,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	3	23,507,111	274.91		523,804		174,282		1,690,478			(349,962)		67,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/12/2026	6	15,373,757	274.9		339,727		123,017		1,104,230			(216,453)		46,226		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/15/2026	6	24,029,316	274.49		529,017		196,623		1,761,673			(332,998)		73,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	4	21,419,882	275		466,531		169,763		1,529,929			(296,425)		64,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	5	22,040,495	274.45		487,347		191,071		1,616,133			(297,522)		68,737		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/04/2026	4	16,292,658	275.53		358,412		152,399		1,131,530			(206,088)		53,086		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/19/2026	4	19,354,570	274.31		440,573		167,833		1,430,564			(272,452)		59,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2025	06/05/2026	6	17,928,881	275.33		394,793		169,792		1,257,498			(225,732)		58,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2025	05/29/2026	3	42,791,818	273.96		953,201		392,021		3,214,242			(562,604)		136,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2025	05/27/2026	4	13,017,551	274.73		281,450		113,471		941,344			(167,861)		41,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2025	05/29/2026	3	19,271,173	274.2		423,389		173,733		1,430,415			(250,394)		61,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2025	05/22/2026	1	69,889	274.45		1,545		605		5,125			(944)		218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/03/2026	4	20,441,006	274.9		459,354		193,867		1,466,648			(265,303)		66,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/08/2026	5	36,483,280	275.98		792,504		280,013		2,482,254			(513,129)		108,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2025	05/22/2026	1	116,048	274.52		2,591		1,021		8,481			(1,569)		362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	06/01/2026	1	7,525,641	273.96		166,317		69,184		562,267			(97,433)		24,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2025	06/05/2026	4	36,251,185	275.19		797,852		343,662		2,561,157			(455,554)		118,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/29/2026	1	11,528,461	276.06		255,932		126,203		773,271			(130,407)		40,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/07/2025	04/02/2026	4	34,987,424	274.45		733,512		186,100		2,585,179			(547,312)		87,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2025	06/16/2026	5	14,147,031	276.65		315,606		144,816		926,276			(170,941)		47,846		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/09/2026	5	15,346,308	275.27		335,083		147,116		1,079,617			(187,860)		50,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	10,272,397	276.27		227,020		103,191		682,732			(124,335)		34,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2025	04/10/2026	5	21,763,082	272.98		489,502		134,454		1,727,481			(355,150)		56,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/15/2026	5	18,194,244	274.54		419,137		120,322		1,337,522			(298,343)		48,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	7	14,707,407	276.6		316,639		110,924		967,016			(205,611)		43,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/07/2026	3	12,983,071	270.46		290,348		76,911		1,158,765			(213,062)		33,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/28/2026	7	15,841,464	276.39		347,474		112,383		1,055,838			(234,766)		45,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	5	17,442,869	281.6		383,359		95,221		849,673			(287,625)		43,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2026	4	19,656,443	274.18		437,019		160,527		1,464,431			(276,429)		59,550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/02/2026	4	18,763,288	281.81		392,439		98,564		901,086			(293,451)		47,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/20/2026	4	18,619,143	275.03		409,272		156,889		1,327,796			(252,155)		57,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	4	38,665,587	274.38		850,656		316,782		2,850,175			(534,757)		117,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2026	4	18,705,655	274.85		410,242		158,645		1,345,189			(251,648)		58,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/22/2026	3	49,586,103	274.52		1,093,312		429,613		3,626,016			(666,010)		154,642		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	3	17,259,023	270.7		389,946		104,340		1,523,143			(285,109)		44,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/23/2026	4	20,024,677	274.94		451,204		139,576		1,440,044			(311,371)		55,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/10/2026	3	40,782,887	273.56		907,085		249,568		3,147,983			(657,539)		106,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	10,779,062	275.57		239,295		76,469		745,110			(163,008)		30,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/25/2026	2	15,246,672	274.52		343,820		166,135		1,112,064			(177,907)		52,936		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/23/2026	3	14,831,488	275.49		313,800		149,794		1,030,051			(163,967)		51,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/24/2026	4	17,286,488	274.51		382,477		183,453		1,260,844			(198,998)		59,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	05/18/2026	2	12,084,426	274.38		267,285		101,055		885,951			(166,593)		37,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	240,344	276.41		5,288		2,474		15,929			(2,826)		818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	92,198	275.19		2,038		887		6,477			(1,155)		304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/10/2026	1	52,920	273.56		1,170		322		4,085			(848)		138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	4	23,958,495	275.55		534,375		260,762		1,656,737			(274,968)		83,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2025	05/06/2026	3	20,127,076	277.07		439,670		151,541		1,290,913			(287,767)		59,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	51,143	275.6		1,130		507		3,536			(626)		171		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/28/2026	4	21,028,046	274.33		464,450		188,422		1,550,306			(275,951)		66,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/10/2026	2	17,308,230	274.99		384,093		169,395		1,234,737			(214,574)		57,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/22/2026	4	16,778,532	276.59		353,198		108,182		1,106,549			(244,675)		46,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	9,058,923	274.45		201,108		52,632		665,730			(148,502)		23,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	4	33,199,971	276.27		736,774		331,765		2,215,704			(406,314)		110,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	11,498,853	276.03		255,275		76,442		776,467			(178,970)		31,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	10,211,622	275.98		225,677		80,821		690,819			(145,122)		30,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	06/02/2026	4	13,999,481	274.93		308,783		129,858		1,003,067			(178,790)		45,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	103,308	275.98		2,283		805		7,020			(1,480)		306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	140,193	274.18		3,098		1,135		10,445			(1,961)		425		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	139,349	274.52		3,080		1,230		10,134			(1,858)		441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	11,660,654	275.19		257,700		112,167		819,306			(146,054)		38,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	3	26,461,315	277.07		574,568		268,345		1,692,861			(308,052)		90,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	06/30/2026	7	23,320,422	275.76		504,592		251,095		1,598,913			(253,721)		82,111		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/24/2026	2	36,091,910	275.57		804,119		252,509		2,508,874			(551,969)		100,852		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	4	22,243,553	275.6		495,803		222,625		1,537,878			(274,243)		74,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/11/2026	3	17,453,214	275.28		388,599		172,809		1,226,093			(215,967)		58,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	1	8,716,942	273.56		193,516		54,376		669,258			(139,205)		23,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	10,386,227	274.52		229,536		91,688		755,345			(138,470)		32,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/26/2026	1	205,035	275.55		4,531		2,209		14,178			(2,334)		714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2025	06/25/2026	1	248,444	274.52		5,491		2,647		18,121			(2,843)		863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	3	19,558,764	277.04		431,927		199,654		1,253,464			(232,982)		66,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	60,787	277.07		1,343		627		3,889			(721)		207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	3	39,093,178	276.41		850,684		398,253		2,590,898			(454,204)		133,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/26/2026	5	40,105,969	276.06		882,475		431,743		2,706,148			(452,716)		139,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	90,294	276.06		1,996		976		6,093			(1,025)		314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	8,342,585	275.22		185,205		62,756		587,430			(122,629)		24,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	166,886	276.27		3,688		1,660		11,138			(2,037)		558		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413H6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	145,412	273.96		3,214		1,321		10,922			(1,898)		465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	11,774,744	276.41		260,222		123,301		775,947			(137,556)		40,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	4	20,576,231	276.29		463,956		280,397		1,370,369			(185,313)		79,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	3	34,442,610	278.68		760,139		506,289		2,018,767			(258,376)		139,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/02/2026	4	9,225,877	278.21		222,372		150,556		555,734			(72,558)		37,793		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	3	35,274,888	277.84		776,464		500,576		2,167,162			(278,918)		140,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/11/2026	3	18,208,489	276.56		432,455		264,991		1,196,290			(167,731)		71,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	315,610	277.87		6,975		4,224		19,362			(2,778)		1,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/21/2026	5	18,445,792	275.31		418,208		232,133		1,290,743			(186,230)		68,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	08/27/2026	4	13,119,208	278		298,014		196,324		799,278			(102,595)		53,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	5	21,718,293	284.18		494,323		357,635		933,011			(139,124)		91,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	136,283	278.02		3,012		1,877		8,291			(1,147)		536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/14/2026	4	12,408,277	283.95		275,576		194,410		539,561			(82,529)		52,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/25/2026	3	16,592,540	277.45		366,137		238,337		1,040,956			(128,103)		66,851		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2025	08/14/2026	3	37,809,064	277.96		833,698		521,305		2,307,730			(315,465)		148,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2025	08/21/2026	4	18,495,447	276.06		422,109		271,522		1,244,961			(152,338)		73,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/11/2026	1	98,814	283.95		2,194		1,542		4,297			(663)		412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2025	09/16/2026	7	19,113,582	284.87		426,045		304,680		787,412			(121,991)		80,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/25/2026	4	38,744,241	284.77		868,667		644,706		1,611,624			(227,908)		165,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/11/2026	3	36,553,586	283.95		816,896		574,329		1,590,693			(246,201)		152,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	09/29/2026	4	20,663,446	285.7		462,548		345,723		811,225			(117,483)		89,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2025	08/14/2026	3	20,586,530	278.02		454,552		283,460		1,252,411			(172,903)		80,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2025	08/13/2026	4	14,211,675	279.54		299,632		185,530		796,549			(114,679)		55,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/21/2026	1	111,309	277.84		2,460		1,585		6,838			(885)		445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/18/2026	5	37,559,576	284.32		845,944		612,613		1,598,980			(237,340)		158,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/23/2026	6	15,648,501	285.86		351,420		258,745		607,303			(93,231)		66,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2025	09/03/2026	3	13,389,299	278.96		301,934		204,168		774,882			(98,297)		54,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/20/2026	3	13,342,400	277.11		287,835		183,694		851,240			(104,698)		53,186		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/04/2025	09/04/2026	4	12,671,453	280.08		288,821		197,027		690,567			(93,080)		52,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/19/2025	09/21/2026	1	9,003,351	284.32		199,874		144,813		385,309			(56,096)		38,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/05/2025	09/04/2026	6	44,706,146	281.39		1,000,333		683,915		2,263,138			(320,867)		183,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/19/2025	09/18/2026	1	218,045	284.32		4,841		3,496		9,283			(1,370)		922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/15/2025	08/17/2026	1	12,678,033	277.96		281,452		176,780		768,750			(105,832)		50,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/04/2025	07/31/2026	6	30,922,427	274.58		689,041		404,164		2,237,623			(287,160)		117,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/29/2025	08/28/2026	3	21,015,217	278.94		461,640		306,711		1,218,064			(157,762)		85,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/20/2025	08/19/2026	4	17,015,312	277.48		372,902		236,571		1,063,657			(136,668)		67,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/26/2025	09/25/2026	4	19,116,650	284.31		428,470		317,158		818,126			(113,567)		81,904		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/10/2025	09/10/2026	3	9,767,126	283.01		220,313		153,280		449,749			(67,481)		40,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/26/2025	09/28/2026	1	11,643,386	284.77		258,483		192,260		491,546			(67,614)		50,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/23/2025	09/22/2026	7	18,834,152	285.41		425,088		310,344		752,110			(115,300)		80,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/19/2025	09/21/2026	1	112,701	284.32		2,502		1,813		4,837			(702)		479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	10/09/2025	09/15/2026	5	19,530,314	284.73		436,219		309,823		810,677			(126,945)		82,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/24/2026	1	8,090,562	277.84		179,610		116,277		493,819			(64,112)		32,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/24/2026	7	11,322,032	284.85		256,584		189,432		467,698			(67,772)		48,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/08/2026	4	16,057,733	282.67		356,091		245,742		755,276			(110,740)		66,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	4	12,066,178	276.02		270,869		162,559		813,105			(108,806)		46,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	7	14,744,057	275.4		330,528		190,697		1,027,112			(139,988)		55,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/14/2026	3	17,575,480	274.16		375,900		201,179		1,301,469			(174,794)		64,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2025	08/25/2026	1	179,124	277.45		3,959		2,574		11,238			(1,388)		722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	332,972	275.37		7,359		4,358		23,200			(3,004)		1,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/13/2026	3	11,392,441	274.72		251,681		133,903		816,272			(118,540)		41,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2026	8	10,321,086	284.24		240,811		173,982		441,577			(67,396)		43,555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	6	17,700,756	277.89		385,180		243,402		1,085,701			(142,063)		70,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	141,668	284.77		3,131		2,322		5,882			(826)		607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/01/2026	4	18,767,552	275.21		421,702		210,964		1,320,303			(211,234)		66,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/02/2026	4	47,572,252	275.38		1,041,756		528,367		3,318,178			(517,260)		168,423		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	111,518	275.27		2,465		1,283		7,813			(1,182)		402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/09/2026	3	19,549,630	275.27		430,931		224,652		1,369,695			(206,514)		70,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2025	07/15/2026	4	25,182,874	273.32		560,233		301,318		1,942,254			(259,080)		92,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	2	10,593,806	275.38		235,066		120,449		734,812			(115,609)		37,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	5	41,063,233	274.72		900,834		475,649		2,958,618			(427,639)		148,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	4	24,607,821	274.34		547,106		298,723		1,805,290			(250,135)		90,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	57,334	276.97		1,267		709		3,687			(559)		214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/07/2026	5	15,926,960	274.36		357,452		184,489		1,168,247			(173,000)		57,152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	4	16,639,499	275.82		364,534		210,019		1,134,397			(154,680)		63,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/31/2026	3	17,974,079	274.52		398,489		233,099		1,304,243			(166,810)		68,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/04/2026	5	15,007,142	275.37		332,506		197,246		1,045,622			(135,443)		57,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/30/2026	3	16,582,852	275.13		362,125		209,920		1,170,334			(152,644)		63,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	66,129	277.89		1,461		922		4,056			(541)		262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	77,186	277.89		1,706		1,076		4,732			(631)		306		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	3	14,410,930	278.1		326,089		200,560		873,491			(125,784)		56,447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	3	17,903,132	277.39		399,475		261,001		1,126,759			(138,848)		72,284		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	08/31/2026	2	13,411,909	278.68		303,671		203,622		784,074			(101,880)		54,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/07/2026	4	29,832,679	277.87		652,262		395,148		1,830,192			(259,404)		115,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	175,120	278.68		3,888		2,599		10,238			(1,314)		714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	482,640	282.67		10,715		7,379		22,701			(3,346)		2,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/09/2026	5	16,531,191	282.46		372,746		258,158		790,409			(115,098)		68,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	3	21,567,986	283.97		478,879		335,871		937,862			(145,340)		89,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/17/2026	3	37,074,266	274.76		822,579		450,271		2,663,797			(374,733)		136,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2025	07/08/2026	3	21,210,148	274.74		474,671		246,119		1,527,939			(228,600)		76,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	166,307	281.39		3,692		2,523		8,419			(1,187)		684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	3	21,715,902	275.08		476,690		251,052		1,536,406			(227,077)		78,545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	3	17,716,791	273.52		398,596		215,770		1,352,467			(183,273)		65,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/22/2026	4	20,025,066	275.68		451,694		251,603		1,375,464			(200,241)		74,670		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/20/2026	1	11,512,779	274.76		254,432		140,183		822,591			(115,084)		42,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/24/2026	3	22,475,139	277.28		487,567		275,720		1,420,966			(213,507)		84,218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/23/2026	3	14,621,301	276.97		323,736		181,375		940,321			(142,677)		54,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/06/2026	1	106,429	275.38		2,363		1,211		7,381			(1,162)		381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2026	1	77,002	276.4		1,702		970		5,065			(737)		291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/24/2026	1	138,056	276.4		3,051		1,729		9,136			(1,333)		517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	09/01/2026	1	9,050,365	278.68		200,918		134,499		529,094			(67,701)		36,999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2026	1	11,790,485	276.4		260,570		148,589		775,518			(112,890)		44,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/24/2026	3	38,096,905	276.4		835,621		473,638		2,521,060			(364,663)		142,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2025	08/05/2026	2	13,431,875	275.28		300,616		178,997		940,058			(121,776)		51,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/28/2026	1	170,304	278.68		3,764		2,506		9,986			(1,282)		690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2025	07/02/2026	2	16,056,922	276.06		351,452		177,765		1,083,440			(175,160)		56,847		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/03/2026	1	11,016,646	274.58		244,570		144,181		794,992			(101,293)		42,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/14/2026	1	77,397	277.96		1,710		1,069		4,724			(648)		305		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2025	08/07/2026	1	69,823	276.29		1,543		932		4,649			(617)		270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/10/2026	1	9,806,187	277.87		217,697		132,538		598,415			(86,011)		38,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	09/30/2026	4	14,647,520	286.01		330,277		247,801		563,325			(82,997)		63,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/25/2026	1	118,054	284.31		2,621		1,938		5,052			(696)		506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/18/2026	1	121,345	284.18		2,694		1,940		5,213			(768)		513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/02/2026	1	271,993	275.38		6,011		3,047		18,972			(2,989)		963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/17/2026	1	69,050	274.76		1,526		835		4,961			(696)		254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/31/2026	1	102,693	274.58		2,270		1,330		7,431			(948)		391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2025	11/10/2026	6	21,410,613	295.3		487,115		421,439		455,615			(67,385)		99,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/11/2026	4	27,216,180	295.77		600,160		572,063		579,283			(32,704)		132,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2025	10/09/2026	3	23,934,110	290.69		519,295		405,563		678,219			(117,840)		105,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	11/20/2026	5	29,588,863	292.98		655,628		587,104		752,101			(73,123)		139,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2025	12/04/2026	4	45,638,551	296.66		1,005,475		941,541		903,786			(71,109)		219,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/25/2026	4	14,449,514	294.92		325,143		297,314		323,213			(30,834)		68,592		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	3	9,905,185	293.22		223,220		201,822		247,932			(22,271)		46,949		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/13/2026	6	25,148,917	295.96		547,789		479,815		514,252			(71,684)		117,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2025	10/01/2026	4	12,906,981	286.71		294,579		222,702		474,718			(72,874)		55,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	4	44,296,866	293.84		992,266		854,392		1,049,877			(146,427)		204,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/11/2026	4	14,126,856	296.19		315,360		273,148		281,360			(42,934)		65,618		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/11/2026	5	51,115,113	294.88		1,132,883		1,083,289		1,142,904			(57,957)		248,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	67,554	291.93		1,500		1,177		1,755			(325)		299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/20/2026	5	19,374,689	296.23		405,356		326,799		371,150			(79,245)		86,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/02/2026	4	19,691,345	295.2		440,777		407,000		431,083			(34,842)		94,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	12/17/2026	3	16,102,676	294.1		361,141		351,174		417,054			(12,824)		78,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/08/2026	5	17,610,831	295.58		386,579		363,554		406,655			(23,961)		85,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	5	39,483,037	296.07		875,857		803,057		810,701			(79,147)		187,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	98,544	296.07		2,188		2,005		2,019			(198)		469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/14/2026	2	15,803,561	294.88		350,734		335,282		358,422			(18,143)		77,156		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	84,193	286.97		1,869		1,419		3,046			(461)		365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	3	15,763,100	296.07		349,431		320,695		324,434			(31,270)		75,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/04/2026	4	15,411,749	294.88		338,544		286,532		338,700			(52,689)		70,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/29/2026	3	21,064,504	296.04		471,788		470,831		445,283			(2,186)		105,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	190,594	292.77		4,231		3,385		4,690			(872)		848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/07/2026	6	15,019,297	290.71		339,820		261,855		424,627			(78,593)		65,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/23/2026	3	41,700,272	294.83		929,750		762,089		895,355			(173,106)		187,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	4	13,371,093	293.52		310,918		282,773		326,826			(30,096)		63,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	2	3,615,347	296.59		79,766		79,160		73,453			(1,386)		17,903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/18/2026	4	46,687,183	294.84		1,042,366		1,016,713		1,065,189			(33,476)		229,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/15/2026	4	24,176,958	294.63		530,904		509,306		561,103			(22,958)		118,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/22/2026	5	19,216,153	295.69		434,739		426,418		413,861			(10,111)		94,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	5	27,986,978	294.2		626,389		609,442		665,176			(21,882)		137,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	1	16,298,698	294.84		363,461		354,450		374,144			(11,884)		80,369		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	10/28/2025	10/27/2026	6	25,858,014	295.63		569,559		469,904		526,982			(100,712)		117,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/05/2025	11/03/2026	4	23,136,557	296.03		497,576		419,906		463,117			(78,635)		106,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	10/31/2025	10/30/2026	3	24,574,004	295.05		549,844		460,200		527,846			(93,133)		111,949		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/17/2025	10/30/2026	4	46,768,961	295.81		1,038,607		871,583		951,360			(173,287)		213,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	10/28/2025	10/28/2026	3	17,150,749	295.35		380,583		314,841		358,105			(66,519)		77,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/11/2025	11/13/2026	4	43,083,590	294.73		950,840		835,076		963,680			(121,902)		200,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/26/2025	11/27/2026	3	29,515,323	294.92		655,610		599,393		657,597			(62,588)		140,535		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/11/2025	12/10/2026	3	11,667,376	295.47		259,481		245,513		254,320			(14,812)		56,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/06/2025	11/05/2026	3	9,085,094	293.9		202,209		171,896		215,365			(30,912)		41,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/08/2025	12/08/2026	1	54,938	295.58		1,220		1,146		1,181			(77)		266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/04/2025	12/04/2026	5	23,084,406	296.53		512,260		478,423		459,203			(37,644)		111,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/18/2025	12/16/2026	5	17,140,856	293.89		388,259		374,913		417,469			(14,813)		83,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/31/2025	12/30/2026	2	18,269,353	296.83		400,054		400,054		365,040			(962)		91,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/04/2025	12/01/2026	5	19,059,531	295.49		420,996		387,896		410,582			(34,111)		91,297		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2025	11/18/2026	3	18,768,041	292.73		417,445		369,400		484,789			(48,966)		88,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2025	11/17/2026	5	18,950,226	293.93		409,555		361,442		451,326			(48,976)		88,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2025	11/20/2026	3	48,522,314	292.61		1,083,167		972,820		1,261,865			(117,630)		228,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2025	11/06/2026	3	25,383,147	294.15		562,525		481,771		585,831			(84,608)		116,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/07/2026	2	14,117,593	296.66		313,005		293,225		279,940			(22,124)		68,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2025	12/03/2026	5	9,631,327	296.04		215,316		200,084		198,566			(16,073)		46,273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2025	10/16/2026	5	26,595,009	294.38		579,222		462,559		582,249			(120,026)		118,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/31/2026	1	7,504,385	295.37		166,597		166,597		166,672					37,522		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/24/2026	3	66,587,755	297.48		1,467,145		1,459,307		1,246,452			(19,304)		329,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2025	10/09/2026	3	37,197,356	289.17		848,592		664,290		1,173,341			(190,137)		163,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2025	10/08/2026	4	11,036,527	291.7		235,930		183,102		290,102			(53,779)		48,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2025	10/02/2026	5	37,599,235	287.84		851,917		648,739		1,288,075			(207,524)		163,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2025	10/29/2026	1	77,880	295.47		1,676		1,402		1,615			(286)		354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/16/2026	3	37,195,929	292.77		841,428		673,424		916,712			(172,692)		165,488		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/15/2026	6	12,806,214	292.57		294,504		233,703		318,964			(61,706)		56,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/26/2026	1	14,736,815	294.83		328,631		269,785		322,150			(60,891)		66,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/29/2026	5	13,419,006	295.47		296,054		246,528		277,503			(50,432)		61,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/23/2026	5	26,575,511	294.41		594,247		486,296		585,980			(111,598)		119,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/21/2026	3	15,517,905	294.48		341,388		275,831		339,059			(66,185)		69,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/22/2026	3	12,240,664	293.94		276,110		224,495		279,697			(52,631)		55,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2025	10/06/2026	3	19,319,650	290.33		434,404		333,124		559,587			(101,915)		84,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2025	10/08/2026	1	60,049	291.7		1,235		963		1,580			(282)		263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2025	10/02/2026	4	23,242,925	286.97		527,402		400,639		840,924			(129,597)		100,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2025	10/14/2026	3	18,079,396	291.17		418,938		330,606		498,738			(89,111)		80,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/19/2026	1	9,924,683	292.77		221,320		177,422		249,675			(45,229)		44,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/23/2026	1	207,328	294.83		4,603		3,772		4,452			(860)		934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2025	11/12/2026	4	23,389,552	296.66		514,992		447,392		453,996			(68,948)		108,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/09/2026	1	18,465,446	293.84		409,933		353,312		438,650			(60,317)		85,498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	3	11,665,573	292.88		259,345		230,611		302,349			(29,655)		54,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/09/2026	6	19,069,592	295.04		425,779		401,864		425,099			(25,131)		92,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	235,192	296.66		5,221		4,888		4,643			(373)		1,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	1	83,677	296.53		1,858		1,734		1,665			(137)		403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/28/2026	1	56,099	295.35		1,254		1,039		1,172			(217)		255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	79,491	296.03		1,765		1,488		1,591			(280)		365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	128,566	295.81		2,854		2,398		2,623			(474)		589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	23,308,497	294.73		517,449		454,728		521,924			(66,267)		109,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	3	20,885,217	291.93		455,999		358,438		542,713			(98,277)		92,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	113,901	294.41		2,529		2,066		2,511			(478)		513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2025	11/06/2026	1	419,494	294.15		9,313		7,971		9,682			(1,403)		1,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/23/2026	3	15,083,784	296.42		334,875		329,736		313,713			(7,093)		74,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	2	14,441,836	295.81		320,398		269,264		294,678			(53,194)		66,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/23/2026	1	8,826,206	292.61		195,942		175,970		230,741			(21,356)		41,771		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	10,090,292	287.84		224,004		170,935		351,154			(54,323)		44,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	2	20,548,666	297.48		457,704		455,194		396,847			(6,199)		102,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	2	10,573,836	289.17		236,115		185,588		338,826			(52,416)		46,717		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	75,566	203.77		3,884		43		4,504			(3,831)		44		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	69,624	211.48		3,495		857		2,277			(2,633)		173		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	100,911	209.72		5,257		768		3,582			(4,484)		194		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	377,658	208.58		19,752		2,666		15,182			(17,046)		699		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	329,572	203.31		16,940		327		20,499			(16,569)		244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	87,663	202.37		4,558		138		5,926			(4,409)		79		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	56,842	203.27		2,944		97		3,581			(2,840)		54		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	108,830	203.31		5,605		123		6,780			(5,467)		85		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2025	01/30/2026	1	198,547	206.42		10,146		815		9,630			(9,312)		285		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/27/2026	1	160,733	210.44		8,165		1,923		5,851			(6,241)		390		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/23/2026	1	372,952	205.35		19,058		1,165		19,841			(17,854)		468		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/20/2026	1	409,489	209.72		21,212		2,946		14,373			(18,240)		765		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/28/2026	1	271,817	205.21		13,863		1,031		14,814			(12,799)		376		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/27/2026	1	194,147	209.31		9,979		1,576		7,339			(8,393)		387		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2026	1	106,745	205.35		5,487		378		5,711			(5,098)		142		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2025	03/04/2026	1	230,687	209.12		11,604		1,982		9,066			(9,601)		479		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2025	02/04/2026	1	317,975	205.79		16,503		1,546		16,598			(14,920)		492		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2025	02/03/2026	1	53,836	205.89		2,799		255		2,778			(2,539)		82		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/06/2026	1	572,548	205.95		29,830		2,983		29,543			(26,798)		911		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/16/2026	1	246,751	209.32		12,584		2,565		9,845			(10,013)		559		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/12/2026	1	337,000	208.43		17,019		3,282		14,659			(13,708)		743		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/11/2026	1	223,869	209.23		11,193		2,128		8,888			(9,047)		490		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2025	03/25/2026	1	392,435	209.65		19,936		4,558		15,540			(15,348)		941		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2025	01/15/2026	1	311,672	204.52		16,051		619		17,641			(15,391)		316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/30/2026	1	101,491	210.39		5,135		1,245		3,755			(3,890)		251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2025	01/21/2026	1	89,176	205.78		4,584		253		4,277			(4,320)		107		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/20/2026	1	398,932	209.75		20,106		4,356		15,319			(15,742)		928		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/09/2026	1	347,363	202.37		17,924		398		23,378			(17,481)		273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/25/2026	1	556,009	210.12		28,523		4,322		18,849			(24,147)		1,089		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313R$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/23/2026	1	117,889	205.55		6,048		369		6,154			(5,667)		148		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/27/2026	1	620,289	210.31		31,511		4,989		20,656			(26,490)		1,236		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2025	03/13/2026	1	261,374	208.31		13,226		2,601		11,527			(10,617)		580		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2025	02/13/2026	1	306,010	207.67		16,066		1,919		13,434			(14,129)		531		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2025	01/22/2026	1	540,909	205.01		27,803		1,608		29,696			(26,127)		664		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2025	03/20/2026	1	209,654	210.2		10,609		2,292		7,652			(8,312)		488		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2026	1	315,753	205.95		16,577		1,781		16,419			(14,770)		523		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2025	02/20/2026	1	150,394	209.41		7,836		1,085		5,489			(6,741)		281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2025	02/26/2026	1	295,080	209.22		15,197		2,344		11,243			(12,823)		583		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2025	03/19/2026	1	249,130	210.29		12,755		2,706		8,969			(10,030)		576		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/16/2026	1	266,000	205.11		13,619		567		14,284			(13,022)		278		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/02/2026	1	208,633	203.77		10,661		30		12,372			(10,603)		77		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/07/2025	.01/07/2026	1	255,273	203.35		13,121		217		15,827			(12,869)		177		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/28/2025	.03/02/2026	1	299,629	210.31		15,311		2,531		10,097			(12,766)		612		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/31/2025	.01/30/2026	1	460,710	205.61		23,496		1,893		24,233			(21,560)		660		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/06/2025	.03/06/2026	1	275,573	209.01		13,889		2,462		11,023			(11,416)		581		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/14/2025	.02/13/2026	1	684,042	207.3		35,570		4,261		31,261			(31,270)		1,187		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/12/2025	.02/12/2026	1	528,296	207.54		27,841		3,221		24,566			(24,561)		907		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/05/2025	.02/05/2026	1	184,373	206.16		9,532		919		9,292			(8,592)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/11/2025	.02/11/2026	1	478,538	207.54		25,028		2,827		21,199			(22,148)		812		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/21/2025	.03/23/2026	1	225,870	209.75		11,452		2,555		8,764			(8,893)		535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/18/2025	.02/18/2026	1	398,334	207.72		20,833		2,755		17,606			(18,036)		730		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/29/2025	.01/29/2026	1	313,886	205.36		16,008		1,235		16,887			(14,736)		442		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/17/2026	1	125,384	207.3		6,583		852		5,780			(5,724)		227		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2025	03/26/2026	1	265,558	210.33		13,490		3,122		9,746			(10,349)		641		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2025	01/02/2026	1	280,964	203.35		14,357		40		17,251			(14,279)		104		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	01/14/2026	1	384,859	203.91		19,936		714		23,015			(19,171)		377		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/27/2026	1	589,497	210.39		29,652		7,001		21,576			(22,646)		1,431		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/09/2026	1	121,754	210.16		6,197		1,144		4,298			(5,049)		263		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313R$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/16/2026	1	578,242	205.56		29,664		1,239		29,722			(28,360)		605		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2025	03/05/2026	1	484,712	208.91		24,526		4,257		19,534			(20,226)		1,015		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313R$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/06/2026	1	148,286	206.14		7,681		766		7,518			(6,903)		236		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/06/2026	1	773,021	210.16		39,115		6,954		26,978			(32,130)		1,631		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/13/2026	1	400,031	209.32		20,282		4,000		15,801			(16,270)		888		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	194,812	205.61		9,994		881		10,306			(9,095)		293		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/18/2025	03/18/2026	1	307,760	209.98		15,696		3,286		11,449			(12,385)		707		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/09/2025	05/08/2026	2	1,017,225	206.35		50,400		17,820		60,728			(32,640)		3,012		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	163,685	207.26		8,184		3,514		9,592			(4,686)		535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/07/2025	04/07/2026	1	90,095	204.31		4,370		1,156		5,982			(3,208)		232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	651,979	208.32		32,729		14,728		35,598			(18,073)		2,178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	88,305	205.08		4,256		1,114		5,510			(3,143)		226		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	1,113,601	207.98		55,903		26,088		63,141			(30,019)		3,789		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	147,943	207.4		7,427		3,089		8,507			(4,351)		477		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	202,138	207.25		10,208		3,853		11,441			(6,370)		621		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	502,933	207.95		25,398		11,195		28,164			(14,195)		1,670		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	1,161,348	206.91		58,648		23,750		68,868			(34,867)		3,698		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/02/2026	1	440,649	205.08		21,063		5,339		27,320			(15,725)		1,106		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	1	212,206	205.75		10,398		3,208		12,945			(7,179)		590		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	77,304	208.21		3,881		1,839		4,344			(2,051)		266		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	156,558	206.41		7,875		2,864		9,393			(5,005)		473		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2025	04/10/2026	1	273,077	204.48		13,272		3,640		17,996			(9,635)		715		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	228,314	205.33		11,302		3,051		14,041			(8,236)		595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	287,351	208.1		14,454		6,411		15,919			(8,039)		957		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	59,937	207.68		3,027		1,326		3,422			(1,700)		198		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	290,011	208.41		14,269		7,036		16,241			(7,270)		1,018		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	108,367	208.66		5,299		2,628		5,971			(2,671)		382		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	237,804	211.08		11,771		2,919		8,180			(8,837)		594		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	340,011	203.72		16,423		4,388		23,631			(12,013)		881		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	410,564	208.33		20,364		9,761		22,909			(10,600)		1,421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	52,395	206.36		2,583		882		3,112			(1,698)		153		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/10/2026	1	543,214	204.98		26,726		7,350		34,385			(19,384)		1,422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	287,001	206.35		14,293		5,119		17,220			(9,191)		860		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	1,017,804	208.41		49,872		24,382		56,692			(25,621)		3,544		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	142,853	208.31		7,186		3,286		7,871			(3,898)		483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	218,861	207.68		11,118		4,839		12,475			(6,301)		722		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	160,090	209.83		7,828		1,979		6,372			(5,850)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	632,501	207.68		31,941		13,753		35,863			(18,252)		2,068		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	140,424	206.55		6,895		2,393		8,243			(4,496)		414		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	880,285	207.4		43,926		18,059		50,352			(25,945)		2,812		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	79,470	207.63		3,997		1,674		4,498			(2,322)		257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	105,870	205.55		5,209		1,560		6,522			(3,652)		291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	162,677	208.32		8,215		3,734		8,931			(4,499)		549		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	421,659	205.16		20,619		5,964		26,607			(14,631)		1,136		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	351,940	206.92		17,632		6,545		20,342			(11,111)		1,070		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	111,768	206.71		5,600		2,021		6,538			(3,575)		336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VT ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	161,755	206.53		7,975		2,702		9,463			(5,280)		471		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	1	486,272	205.87		23,779		7,443		29,419			(16,352)		1,359		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	493,542	208.07		24,825		11,453		27,737			(13,399)		1,674		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/25/2025	06/25/2026	1	448,335	208.03		22,103		10,656		25,690			(11,445)		1,557		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	248,723	206.84		12,511		4,825		14,650			(7,678)		773		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/01/2025	05/01/2026	1	413,103	206.15		19,912		6,619		24,745			(13,311)		1,189		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	368,644	206.36		17,732		5,813		21,676			(11,902)		1,057		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	800,891	206.53		39,244		13,081		46,532			(26,198)		2,306		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	261,965	207.24		13,203		5,310		15,089			(7,886)		831		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/26/2025	06/26/2026	1	425,334	208.33		20,926		10,202		23,861			(10,779)		1,481		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	356,488	207.36		17,860		6,839		20,070			(11,010)		1,104		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/06/2025	05/06/2026	1	515,387	206.26		25,254		8,696		30,923			(16,536)		1,514		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/28/2025	04/28/2026	1	110,051	206.16		5,337		1,720		6,548			(3,612)		313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	235,971	205.97		11,917		4,366		14,677			(7,542)		715		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	132,818	206.62		6,681		2,617		7,969			(4,082)		414		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	401,156	207.69		20,218		8,522		22,625			(11,688)		1,303		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	79,589	208.26		3,940		1,878		4,441			(2,062)		275		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	597,206	205.55		29,203		8,575		36,609			(20,642)		1,617		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	653,754	210.91		32,622		8,178		23,012			(24,400)		1,641		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	1	177,221	204.98		8,772		2,465		11,271			(6,310)		471		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	1	357,406	206.34		17,263		5,612		21,015			(11,635)		1,020		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	302,483	205.74		14,761		4,514		18,431			(10,232)		838		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	30,030	205.88		1,471		470		1,826			(1,002)		85		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/24/2026	1	492,861	205.88		24,002		7,534		29,818			(16,485)		1,377		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	410,846	205.38		20,173		5,779		25,431			(14,369)		1,102		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	1	145,721	206.36		7,228		2,543		8,700			(4,693)		431		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	503,690	207.33		25,134		10,663		29,264			(14,461)		1,641		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	525,078	207.14		26,359		10,806		30,612			(15,599)		1,677		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	447,048	208.43		22,352		10,031		24,185			(12,370)		1,494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	660,066	208.21		32,871		15,383		36,766			(17,568)		2,246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/22/2026	1	1,264,633	206.78		63,611		24,984		74,993			(38,796)		3,944		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	1,216,627	207.25		61,075		22,733		68,496			(38,423)		3,700		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	9,274	207.44		466		177		518			(288)		29		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	174,597	209.63		8,730		4,473		8,992			(4,294)		625		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	2	640,414	210.08		31,722		16,747		32,085			(15,062)		2,316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	366,449	524.74		18,249		10,557		19,275			(7,700)		1,393		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/02/2026	1	685,341	209.63		33,993		17,233		35,021			(16,903)		2,426		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2025	07/09/2026	1	663,691	209.83		32,919		17,140		33,848			(15,783)		2,394		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2025	08/12/2026	1	177,422	211.08		8,640		5,308		8,800			(3,338)		695		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/25/2026	1	250,579	214.12		11,978		8,883		10,900			(3,159)		1,074		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2025	08/21/2026	1	410,382	213.11		20,191		12,976		17,564			(7,302)		1,639		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2025	09/15/2026	1	60,083	212.93		2,848		2,016		2,668			(835)		253		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2025	08/07/2026	1	247,839	210.15		12,119		7,319		13,086			(4,848)		960		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/21/2026	1	150,741	213.42		7,175		5,199		6,844			(2,014)		641		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2025	07/17/2026	1	316,818	210		15,809		8,627		16,221			(7,233)		1,167		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2025	09/09/2026	1	249,205	212.64		11,862		8,202		11,638			(3,672)		1,035		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2025	09/23/2026	1	234,639	213.55		11,145		8,136		10,629			(3,023)		1,002		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2025	08/25/2026	1	98,227	213.29		4,793		3,116		4,184			(1,681)		396		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/17/2026	1	681,491	209.51		33,802		18,497		36,255			(15,415)		2,510		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2025	07/02/2026	1	444,284	209.47		21,725		10,983		23,014			(10,833)		1,573		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2025	07/10/2026	2	363,605	210.54		17,736		9,345		16,644			(8,439)		1,315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2025	07/15/2026	1	288,784	208.89		14,439		7,757		16,085			(6,686)		1,058		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2025	08/06/2026	1	217,822	209.69		10,652		6,367		11,893			(4,290)		842		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/14/2026	1	439,946	211.85		21,513		13,446		20,589			(8,156)		1,731		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/20/2026	1	188,487	209.51		9,405		5,182		10,103			(4,254)		699		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/10/2026	1	160,130	210.82		7,878		4,797		8,071			(3,113)		624		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2025	08/14/2026	1	314,174	211.64		15,363		9,575		14,955			(5,851)		1,236		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2025	08/20/2026	2	263,582	213.09		12,888		8,218		11,281			(4,690)		1,051		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/31/2026	1	280,419	209.12		13,712		8,037		15,816			(5,726)		1,069		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2025	07/29/2026	1	248,748	210.68		12,363		7,118		12,363			(5,250)		943		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2025	07/31/2026	1	476,334	209		23,960		14,004		27,103			(10,043)		1,815		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	08/26/2026	1	115,574	213.18		5,617		3,667		4,981			(1,954)		467		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2025	08/05/2026	1	256,336	209.87		12,586		7,489		13,765			(5,103)		988		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2026	1	226,303	210.44		11,315		6,452		11,428			(4,902)		854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/17/2026	1	121,764	211.85		5,991		3,763		5,735			(2,253)		482		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2025	07/24/2026	1	330,187	210.44		16,443		9,292		16,542			(7,208)		1,237		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2025	07/01/2026	1	472,498	209.26		23,200		11,568		24,853			(11,632)		1,668		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/24/2026	1	599,655	210.44		29,803		16,888		30,043			(13,018)		2,247		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2025	07/16/2026	1	266,421	209.63		13,241		7,149		14,014			(6,095)		979		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/24/2026	1	110,444	214.32		5,390		3,489		4,285			(1,924)		444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/03/2026	1	176,916	209.12		8,704		5,131		10,031			(3,605)		679		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	09/04/2026	1	288,452	213.22		13,903		9,474		12,057			(4,495)		1,186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2025	08/13/2026	1	391,068	212.15		18,967		11,704		17,794			(7,275)		1,535		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/31/2026	1	95,801	214.01		4,656		3,113		3,890			(1,573)		391		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2025	09/17/2026	1	423,322	213.83		20,065		14,317		18,414			(5,772)		1,786		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/14/2026	1	140,397	213.45		6,683		4,713		6,234			(2,003)		589		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2025	07/28/2026	1	79,146	209.88		3,941		2,258		4,187			(1,685)		299		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2025	07/08/2026	1	239,033	209.78		11,904		6,165		12,215			(5,740)		860		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/07/2026	1	262,568	210.82		12,840		7,775		13,155			(5,115)		1,017		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2025	08/28/2026	1	187,826	213.36		9,110		6,048		8,001			(3,120)		762		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	09/01/2026	1	60,622	214.01		2,952		1,976		2,467			(995)		248		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/25/2026	1	217,948	213.28		10,440		7,721		10,135			(2,774)		934		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/28/2026	1	141,350	214.12		6,785		5,047		6,191			(1,775)		609		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/18/2026	1	210,602	213.51		9,983		7,190		8,972			(2,844)		890		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/23/2026	1	288,360	210.59		14,331		8,015		14,245			(6,322)		1,078		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/28/2026	1	440,821	214.01		21,292		14,175		17,765			(7,253)		1,787		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2025	09/03/2026	1	263,721	212.93		12,738		8,597		11,841			(4,153)		1,083		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/04/2026	1	458,294	212.69		21,631		14,782		21,036			(6,953)		1,885		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2025	09/10/2026	1	359,369	213.01		17,034		11,825		16,351			(5,227)		1,496		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2025	09/11/2026	1	219,620	214.26		10,366		7,265		9,048			(3,152)		916		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2025	09/30/2026	1	119,870	214.38		5,694		4,266		5,190			(1,435)		518		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/27/2025	08/27/2026	1	252,797	213.58		12,261		8,039		10,542			(4,232)		1,023		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/22/2025	09/22/2026	1	74,928	212.71		3,559		2,588		3,604			(975)		319		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/22/2025	08/21/2026	1	370,595	214.32		17,974		11,583		14,268			(6,469)		1,480		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/19/2025	09/18/2026	1	383,537	213.42		18,141		13,102		17,297			(5,133)		1,622		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/11/2025	07/13/2026	1	123,887	210.08		6,182		3,287		6,244			(2,914)		452		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/22/2025	07/22/2026	1	176,040	210.16		8,732		4,859		8,978			(3,875)		656		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130SW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	08/19/2025	08/19/2026	1	108,864	212.26		5,334		3,380		4,975			(1,958)		433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/24/2025	09/24/2026	1	432,698	213.67		20,596		15,093		19,471			(5,530)		1,850		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/12/2025	09/11/2026	1	452,766	213.45		21,416		15,051		19,922			(6,472)		1,888		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/16/2025	09/16/2026	1	105,650	212.99		4,997		3,552		4,902			(1,451)		445		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/29/2025	09/29/2026	1	90,418	213.77		4,322		3,227		3,906			(1,101)		390		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2025	11/27/2026	1	330,825	215.51		15,582		14,244		14,887			(1,490)		1,575		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2025	11/20/2026	1	394,389	213.34		18,655		16,691		20,469			(2,095)		1,858		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2025	11/27/2026	1	386,647	216.05		18,134		16,623		16,703			(1,644)		1,841		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2025	10/22/2026	1	434,094	214.68		20,229		16,384		18,449			(3,879)		1,951		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2025	11/11/2026	1	140,293	213.86		6,636		5,740		6,902			(909)		652		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/05/2026	1	170,829	214.29		8,149		6,218		7,534			(1,976)		745		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2025	11/03/2026	1	102,884	210.25		4,908		4,137		6,399			(780)		472		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2025	10/23/2026	1	292,734	214.12		13,700		11,195		13,612			(2,590)		1,318		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/11/2026	1	279,595	215.4		13,057		12,477		13,029			(682)		1,359		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2025	11/13/2026	1	467,480	214.2		22,205		19,437		22,533			(2,920)		2,178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2025	12/24/2026	1	60,999	215.73		2,849		2,825		2,849			(55)		302		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2025	12/14/2026	1	237,761	215.4		11,151		10,659		11,151			(577)		1,161		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/18/2026	1	496,497	214.78		23,087		22,510		24,527			(761)		2,438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2025	12/21/2026	1	205,315	214.78		9,588		9,350		10,204			(314)		1,012		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/16/2026	1	291,386	214.48		13,928		12,240		13,841			(1,784)		1,364		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/26/2026	1	231,524	213.89		10,882		8,933		10,997			(2,016)		1,048		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2025	12/01/2026	1	98,636	215.48		4,636		4,266		4,488			(381)		472		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/04/2026	1	408,875	214.74		19,135		17,913		19,749			(1,367)		1,967		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2025	10/02/2026	1	481,922	213.83		22,843		17,338		21,879			(5,633)		2,092		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2025	10/23/2026	1	222,113	213.89		10,373		8,500		10,484			(1,938)		1,000		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/05/2025	11/05/2026	1	692,471	210.35		33,100		28,085		42,933			(5,078)		3,186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/28/2026	1	187,459	215.69		8,773		8,725		8,848			(120)		933		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/12/2026	1	272,914	212.63		12,936		10,149		13,864			(2,890)		1,206		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2025	12/15/2026	1	149,340	215.81		6,974		6,686		6,810			(306)		730		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2025	10/01/2026	1	260,166	214.76		12,358		9,294		10,953			(3,081)		1,127		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2025	10/14/2026	1	103,831	213.68		4,880		3,845		4,890			(1,043)		460		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2025	10/15/2026	1	466,391	213.42		21,920		17,331		22,480			(4,624)		2,071		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2025	10/27/2026	1	69,758	214.06		3,272		2,695		3,279			(583)		316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2025	11/17/2026	1	93,240	213.92		4,448		3,921		4,625			(536)		437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2025	10/20/2026	1	189,847	214.67		8,866		7,132		8,410			(1,749)		850		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/17/2026	1	628,396	215.41		28,384		27,596		29,639			(1,014)		3,081		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2025	12/24/2026	1	866,836	215.69		40,221		39,997		40,568			(554)		4,292		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2025	10/30/2026	1	334,169	211.68		15,906		13,307		18,747			(2,702)		1,522		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	11/19/2025	11/19/2026	1	406,069	213.85		19,248		17,074		20,303			(2,215)		1,910		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	12/09/2025	12/09/2026	1	83,227	213.95		3,920		3,693		4,286			(236)		403		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	11/07/2025	11/09/2026	1	188,089	211.75		8,915		7,684		10,683			(1,312)		871		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	10/07/2025	10/07/2026	1	111,109	214.25		5,278		4,056		4,944			(1,229)		487		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	11/04/2025	11/04/2026	1	60,487	210.41		2,873		2,430		3,732			(449)		278		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	11/06/2025	11/06/2026	1	277,816	210.54		13,168		11,272		17,058			(1,984)		1,280		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	12/29/2025	12/29/2026	1	141,214	215.99		6,566		6,548		6,538			(36)		704		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2025	11/25/2026	1	132,561	215.22		6,217		5,633		6,058			(613)		629		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	10/16/2025	10/16/2026	1	245,118	212.99		11,422		9,113		12,207			(2,378)		1,091		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	11/24/2025	11/24/2026	1	64,640	214.18		3,045		2,743		3,187			(309)		306		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	10/13/2025	10/13/2026	1	78,240	212.88		3,693		2,899		3,737			(799)		346		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2025	11/20/2026	1	245,977	214.79		11,561		10,373		11,512			(1,270)		1,159		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2025	12/04/2026	1	332,858	215.19		15,578		14,542		15,544			(1,152)		1,602		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2025	12/18/2026	1	391,207	215.03		18,191		17,687		18,974			(648)		1,921		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2025	12/31/2026	1	492,725	215.43		22,862		22,862		22,896					2,464		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2025	12/22/2026	1	117,006	215.37		5,452		5,332		5,581			(134)		578		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	10/30/2026	1	497,108	211.35		23,662		19,850		28,584			(3,965)		2,265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2025	10/06/2026	1	102,506	213.78		4,879		3,737		4,715			(1,150)		448		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2025	11/02/2026	1	126,913	211.35		6,079		5,108		7,336			(1,010)		581		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2025	10/02/2026	1	424,529	214.29		20,123		15,316		18,594			(4,920)		1,842		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2025	10/09/2026	1	361,028	212.63		17,004		13,310		18,232			(3,831)		1,587		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2025	10/21/2026	1	136,042	214.51		6,353		5,128		6,108			(1,236)		610		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2025	12/16/2026	1	119,702	214.56		5,578		5,363		5,985			(229)		586		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/16/2026	1	390,190	214.17		18,183		14,546		17,793			(3,746)		1,736		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2025	12/02/2026	1	66,953	214.85		3,133		2,892		3,194			(249)		321		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2025	10/29/2026	1	437,624	211.82		20,568		17,055		24,288			(3,550)		1,990		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2025	10/19/2026	1	207,260	214.17		9,700		7,776		9,513			(1,982)		927		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2025	10/28/2026	1	140,090	213.03		6,584		5,442		7,117			(1,154)		636		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2025	12/10/2026	1	426,799	214.97		20,017		18,914		20,486			(1,152)		2,072		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2025	11/06/2026	1	353,815	211.75		16,700		14,374		19,991			(2,477)		1,630		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2025	12/07/2026	1	222,223	214.74		10,467		9,804		10,778			(742)		1,074		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2025	11/18/2026	1	99,526	214.37		4,728		4,181		4,777			(557)		467		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2025	11/13/2026	1	238,734	214.48		11,340		9,954		11,268			(1,464)		1,112		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4134$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	366,489	213.98		17,335		15,043		17,885			(2,327)		1,705		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	733,621	215.51		34,407		31,436		32,866			(3,308)		3,483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4136$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	328,357	215.24		15,334		14,612		15,498			(840)		1,596		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	178,526	216.05		8,426		7,730		7,766			(758)		854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4135$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	178,393	215.67		8,331		7,711		8,028			(639)		857		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	275,279	213.75		13,103		10,107		12,745			(3,016)		1,208		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4133$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2025	10/09/2026	1	358,961	213.41		17,087		13,337		17,087			(3,885)		1,578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/03/2025	01/05/2026	1	75,750	163		2,803		31					(2,765)		44		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/06/2025	03/06/2026	1	254,397	167.23		9,387		1,664		61			(7,716)		537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	284,435	163.84		10,553		988					(9,541)		440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2025	01/07/2026	1	445,180	162.11		16,472		272					(16,156)		308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/20/2025	03/20/2026	1	368,170	166.36		13,585		2,935		288			(10,645)		856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2025	01/22/2026	1	726,583	165.31		26,956		1,559					(25,331)		892		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/03/2025	01/02/2026	1	306,494	163		11,340		32					(11,278)		113		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	139,905	166.42		5,190		286					(4,892)		168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2026	1	311,203	165.1		11,546		1,113					(10,407)		489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	476,161	169.12		17,666		2,725					(14,907)		941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	429,406	166.25		15,931		1,185					(14,709)		595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	639,056	167.2		23,581		5,002		437			(18,542)		1,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	500,218	166.32		18,458		3,153		150			(15,272)		1,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/30/2026	1	126,890	167.66		4,708		378					(4,321)		182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	64,374	165.78		2,388		146					(2,238)		81		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	312,077	163		11,547		223					(11,294)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/09/2026	1	422,426	156.8		15,588		346					(15,202)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	261,998	166.81		9,668		2,211		173			(7,443)		628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	163,276	163		6,058		133					(5,909)		128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2026	1	371,061	162.36		13,729		492					(13,203)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	250,020	156.8		9,251		280					(8,948)		227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/06/2026	1	158,007	164.86		5,862		585					(5,268)		252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2026	1	393,180	164.38		14,508		2,798		550			(11,686)		867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	338,149	162.29		12,512		35					(12,443)		125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	193,835	165.12		7,191		555					(6,620)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	145,072	167.09		5,353		1,260		100			(4,092)		352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505E$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	304,354	163.78		11,261		1,126					(10,116)		485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	152,451	163.4		5,625		1,106		333			(4,516)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	414,382	165.66		15,374		1,238					(14,107)		594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	127,739	165.89		4,739		326					(4,403)		170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	277,906	169.23		10,310		1,628					(8,672)		554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	448,487	164.31		16,549		3,907		819			(12,639)		1,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	386,264	164.65		14,253		3,088		627			(11,160)		899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	437,093	165.33		16,172		676					(15,462)		458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	117,876	166.55		4,361		521					(3,836)		205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2026	1	65,820	168.5		2,435		356					(2,077)		127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	120,764	165.66		4,529		399					(4,121)		182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2026	1	248,232	165.5		9,160		1,741		210			(7,403)		544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	325,437	167.42		12,041		1,625					(10,392)		602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	303,962	168.5		11,247		1,562					(9,671)		568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	401,300	165.48		14,768		2,913		388			(11,847)		891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	394,577	168.22		14,560		2,527		47			(12,007)		826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	88,012	168.73		3,256		451					(2,801)		164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	402,061	167.26		14,836		3,433		229			(11,381)		970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	344,733	165.86		12,755		1,687					(11,043)		632		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505GSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	68,505	172.28		2,569		425					(2,142)		140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	284,672	164.54		10,533		1,262					(9,260)		494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505GS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	381,743	171.8		14,163		2,146					(11,990)		748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505DS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	280,113	165.04		10,392		433					(9,937)		293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	231,396	164.65		8,538		1,905		365			(6,631)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	146,364	164.31		5,401		1,309		294			(4,091)		361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	149,920	168.93		5,532		1,021		9			(4,507)		324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	282,103	163.8		10,438		1,208					(9,208)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ESX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2026	1	102,988	163.78		3,811		409					(3,395)		170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	528,853	168.93		19,515		3,469		31			(16,030)		1,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505CSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2026	1	62,834	160.53		2,325		77					(2,242)		59		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505IS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	239,728	166.68		8,846		1,852		144			(6,980)		551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505DSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	370,867	165.89		13,722		839					(12,855)		465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505GSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	468,455	172.28		17,380		2,752					(14,610)		934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	295,543	165.91		10,935		1,235					(9,677)		501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505DS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	210,314	163.53		7,782		300					(7,462)		213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	129,654	165.48		4,784		975		133			(3,807)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	182,237	152.25		6,688		3,298		4,896			(3,408)		640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2026	1	321,255	158.77		11,726		2,964		2,448			(8,762)		806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505JS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	602,029	167.71		22,034		5,524		445			(16,480)		1,511		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	437,636	151.8		15,930		6,531		11,532			(9,427)		1,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	389,557	146.6		14,258		4,475		16,316			(9,792)		1,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/04/2026	1	174,768	149.23		6,379		2,161		6,727			(4,224)		509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/24/2026	1	237,487	146.93		8,692		2,721		9,634			(5,977)		664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	1	129,156	145.56		4,740		1,241		6,724			(3,500)		331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	470,088	153.85		17,111		6,552		10,173			(10,548)		1,456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2026	1	262,677	145.5		9,614		2,754		13,386			(6,848)		704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2025	05/07/2026	2	397,167	148.56		15,026		5,231		15,350			(9,782)		1,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2026	1	129,201	151.67		4,703		1,892		3,450			(2,809)		410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	632,327	149.23		23,080		7,693		21,011			(15,408)		1,820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2026	1	510,957	145.02		18,701		5,409		25,540			(13,270)		1,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/20/2026	1	142,789	145.32		5,240		1,569		9,288			(3,674)		392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	443,375	151.72		16,139		5,869		12,286			(10,258)		1,338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	498,855	153.92		18,158		6,759		10,623			(11,424)		1,517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	311,495	153.32		11,401		5,465		7,537			(5,935)		1,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	497,532	152.12		18,160		7,466		12,690			(10,726)		1,589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2026	1	658,426	150.44		24,098		11,618		21,373			(12,478)		2,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	578,183	152.25		21,161		10,346		15,532			(10,871)		2,013		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505NSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	521,270	151.69		19,078		8,094		14,981			(10,977)		1,698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	139,949	147.9		5,108		1,759		5,850			(3,345)		411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/01/2026	1	497,058	147.8		18,192		6,047		19,123			(12,161)		1,431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	342,181	154.82		12,524		5,520		7,006			(7,000)		1,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	328,910	150.06		11,972		4,689		11,543			(7,315)		1,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	463,389	142.55		16,960		4,532		27,956			(12,406)		1,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2025	04/17/2026	2	709,929	145.32		26,568		7,837		35,793			(18,739)		1,922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2026	1	235,798	145.56		8,630		2,188		10,594			(6,443)		592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/13/2026	1	98,625	145.2		3,610		1,014		5,440			(2,597)		262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/11/2026	1	207,891	149.15		7,588		2,717		8,411			(4,879)		623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2026	1	193,812	150.29		7,113		3,370		6,267			(3,760)		667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/05/2026	1	962,755	153.19		35,141		15,130		24,037			(20,080)		3,147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	517,999	149.15		18,855		6,652		18,031			(12,225)		1,534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	453,798	150.01		16,518		6,052		15,142			(10,454)		1,375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	35,897	152.12		1,325		551		937			(776)		116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	377,870	150.66		13,754		5,305		12,258			(8,441)		1,174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	239,645	151.18		8,771		3,766		7,006			(5,022)		783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	345,425	152.52		12,573		4,667		8,357			(7,923)		1,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	635,120	153.86		23,245		10,310		14,887			(12,928)		2,116		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505P\$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	680,008	150.29		24,888		11,647		23,498			(13,301)		2,314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N\$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	938,213	149.79		34,151		13,413		31,053			(20,828)		2,926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K\$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2026	1	378,114	145.94		13,839		4,270		18,377			(9,555)		1,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P\$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	1	274,062	151.77		10,058		4,904		7,711			(5,181)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J\$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	379,143	145.2		13,839		3,806		18,043			(10,037)		992		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K\$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/27/2026	1	239,459	146.6		8,764		2,801		10,013			(5,970)		678		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	245,764	155.18		8,995		4,037		5,186			(4,978)		821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L\$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2026	1	488,567	147.58		17,882		5,813		18,572			(12,052)		1,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/18/2026	1	711,744	149.76		26,050		12,157		24,142			(13,988)		2,422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N\$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	499,578	152.63		18,285		7,707		12,536			(10,570)		1,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	356,698	150.69		12,984		5,258		10,510			(7,719)		1,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	115,666	153.19		4,233		1,843		3,601			(2,399)		382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L\$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	375,279	148		13,735		4,503		13,667			(9,220)		1,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	248,853	153.92		9,058		3,419		5,174			(5,652)		765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	33,004	152.28		1,208		549		882			(662)		111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2026	1	650,137	150.04		23,795		10,977		21,492			(12,843)		2,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K\$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	325,725	145.45		11,922		3,645		16,027			(8,263)		902		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L\$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	245,294	149.2		8,953		3,150		8,706			(5,813)		726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	157,674	144.61		5,771		1,583		8,649			(4,190)		413		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505JS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	353,949	166.35		12,955		3,212		362			(9,725)		884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2026	1	345,582	146.11		12,648		3,415		16,000			(9,218)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	750,392	152.28		27,464		12,359		20,688			(15,166)		2,507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/10/2026	1	259,300	157.24		9,490		4,995		4,485			(4,524)		938		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	70,109	158.79		2,594		1,579		1,130			(1,025)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	408,591	161.38		15,077		9,423		5,546			(5,716)		1,608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505US0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2026	1	264,939	161.76		9,776		6,410		3,243			(3,375)		1,072		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/17/2026	1	315,553	154.87		11,549		6,302		7,009			(5,284)		1,162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/07/2026	1	215,647	158.03		7,957		4,805		3,712			(3,183)		835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	82,577	160.21		3,055		2,289		1,278			(770)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505US1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/04/2026	1	465,630	160.95		17,228		11,740		6,423			(5,570)		1,915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2026	1	124,244	161.76		4,585		2,993		1,521			(1,595)		502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505US$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	1	327,682	160.72		12,124		8,285		4,628			(3,897)		1,348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505US4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/28/2026	1	253,628	161.76		9,359		6,213		3,278			(3,205)		1,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/21/2026	1	263,599	161.76		9,727		6,251		3,210			(3,518)		1,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	476,848	160.58		17,643		12,399		7,038			(5,332)		1,989		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2026	1	242,393	160.58		8,993		6,342		3,593			(2,695)		1,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	1	773,723	157.03		28,628		20,978		16,227			(7,686)		3,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	63,835	159.25		2,368		1,638		1,062			(733)		265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505V$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/11/2026	1	374,858	163.73		13,907		9,747		4,075			(4,229)		1,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	146,659	161.38		5,426		3,408		2,148			(2,040)		581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2026	1	34,025	156.92		1,262		897		705			(367)		143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	569,521	159.23		20,844		11,812		8,362			(9,105)		2,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	151,159	154.89		5,578		3,288		3,435			(2,310)		580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/18/2026	1	162,395	157.14		6,025		4,339		3,307			(1,717)		687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2026	1	48,972	156.76		1,817		1,316		1,031			(510)		208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2025	08/20/2026	2	612,759	161.76		22,498		14,346		7,463			(8,188)		2,443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2026	1	513,394	159.33		18,790		10,508		7,315			(8,288)		1,919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	715,467	154.89		26,401		15,474		15,937			(11,024)		2,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	1	690,607	161.76		25,483		15,725		8,325			(9,774)		2,711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/17/2026	1	874,810	154.89		32,018		17,521		19,373			(14,602)		3,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2026	1	167,889	159.23		6,162		3,514		2,425			(2,669)		634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/20/2026	1	155,403	154.89		5,703		3,142		3,746			(2,580)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2026	1	865,777	156.55		31,687		16,498		16,038			(15,193)		3,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/06/2026	1	180,292	158.2		6,617		3,390		3,551			(3,254)		645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	1	345,014	152.23		12,628		6,783		9,791			(5,847)		1,264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2026	1	924,833	158.2		33,849		17,160		14,349			(16,831)		3,274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	150,529	157.72		5,570		4,143		2,911			(1,457)		649		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505W\$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	290,698	157.72		10,756		7,977		5,640			(2,837)		1,245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W\$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/25/2026	1	138,563	155.78		5,127		3,792		3,175			(1,362)		594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	1	184,957	155.9		6,788		3,609		3,690			(3,200)		674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R\$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	145,610	155.54		5,329		3,115		3,043			(2,234)		555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T\$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2026	1	138,410	161.76		5,107		3,236		1,686			(1,875)		551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R\$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2026	1	299,252	158.46		10,953		6,095		4,665			(4,861)		1,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S\$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2026	1	284,025	159.19		10,481		6,438		4,425			(4,049)		1,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T\$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	472,109	161.76		17,421		11,227		5,750			(6,270)		1,886		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P\$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2026	1	403,326	157.19		14,802		7,381		6,860			(7,421)		1,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R\$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2026	1	558,420	157.33		20,438		11,824		9,796			(8,623)		2,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U\$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/31/2026	1	168,489	161.76		6,234		4,168		2,073			(2,106)		687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P\$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2026	1	694,538	157.38		25,490		12,886		12,023			(12,710)		2,459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2026	1	389,250	157.46		14,363		8,586		7,045			(5,785)		1,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U\$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/28/2026	1	440,611	161.76		16,303		10,853		5,393			(5,554)		1,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V\$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	625,884	156.76		23,158		16,725		13,494			(6,553)		2,646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V\$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	529,225	157.38		19,634		14,009		10,525			(5,648)		2,233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/24/2026	2	146,212	158.97		5,776		3,435		2,161			(2,369)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050\$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	831,870	155.9		30,446		16,069		16,816			(14,470)		3,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U\$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	539,739	157.75		20,024		13,901		10,562			(6,144)		2,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505QP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2026	1	517,048	154.16		18,924		10,218		12,275			(8,710)		1,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2026	1	292,070	158.39		10,690		6,155		4,591			(4,539)		1,108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2026	1	598,865	156.62		21,918		11,352		10,974			(10,569)		2,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2026	1	162,194	161.76		6,001		3,885		1,985			(2,142)		652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/14/2026	1	308,189	161.47		11,372		7,088		3,836			(4,331)		1,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	712,638	158.79		26,296		15,924		11,354			(10,475)		2,760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	229,146	157.76		8,456		5,031		4,205			(3,429)		883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	1	365,245	149.57		13,514		12,651		15,036			(965)		1,757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	1	201,959	149.82		7,472		6,976		7,832			(553)		972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	1	379,304	151.28		14,110		12,934		13,113			(1,279)		1,806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2026	1	179,726	148.64		6,740		5,663		7,448			(1,120)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/27/2026	1	347,845	150.83		12,940		11,829		12,431			(1,237)		1,656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	247,667	148.8		9,164		8,222		10,236			(1,007)		1,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/07/2026	1	303,992	149.57		11,248		10,535		12,673			(797)		1,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/06/2026	1	383,544	149.66		14,229		12,248		14,890			(2,111)		1,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	413,096	149.97		15,285		14,148		16,718			(1,173)		1,985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	588,192	154.44		21,881		17,722		15,653			(4,196)		2,644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/09/2026	1	350,743	149.66		13,013		11,215		13,663			(1,915)		1,624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	412,129	151.65		15,290		13,268		13,941			(2,053)		1,917		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505W$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	1	422,573	157.87		15,677		11,899		8,191			(3,866)		1,834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	225,413	152.95		8,385		6,722		6,750			(1,714)		1,008		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2026	1	71,721	147.52		2,661		2,243		3,223			(423)		329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	325,592	147.79		12,079		10,339		14,941			(1,820)		1,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	124,105	153.55		4,604		4,503		3,726			(114)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	60,937	151.36		2,261		1,956		2,102			(310)		283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	28,020	149.95		1,040		899		1,071			(145)		130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	1	580,491	148.54		21,536		18,273		25,339			(3,304)		2,671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	1	148,552	152.23		5,526		4,567		4,684			(969)		675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	63,980	157.99		2,374		1,818		1,251			(559)		280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/16/2026	1	241,585	151.69		8,963		7,150		7,963			(1,866)		1,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	107,676	154.06		4,006		3,222		2,956			(790)		482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	251,884	150.11		9,320		8,181		9,955			(1,203)		1,174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	1	245,854	148.64		9,121		7,652		10,090			(1,529)		1,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	326,832	152.95		12,125		9,700		9,786			(2,498)		1,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	330,888	154.43		12,276		10,059		8,806			(2,293)		1,490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	427,516	149.86		15,861		12,415		16,118			(3,573)		1,879		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2026	1	367,377	149.86		13,630		10,693		13,875			(3,045)		1,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	240,943	151.28		8,963		8,222		8,314			(806)		1,152		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6052$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	351,556	152.7		13,008		12,429		11,235			(679)		1,709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/05/2026	1	271,462	159.9		10,071		7,685		4,482			(2,442)		1,185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	406,887	152.13		15,096		14,677		14,124			(538)		1,998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	236,130	151.66		8,737		8,518		8,127			(288)		1,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	615,825	152.72		22,621		21,993		19,677			(808)		3,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	596,386	147.29		22,126		18,347		26,927			(3,819)		2,712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	722,400	159.9		26,801		20,399		11,908			(6,553)		3,135		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	336,115	148.63		12,470		10,432		13,795			(2,118)		1,531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	167,613	151.66		6,218		6,064		5,758			(203)		827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	285,056	157.03		10,576		8,157		6,081			(2,434)		1,251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2026	1	467,482	150.48		17,344		17,344		17,218					2,337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	1	577,314	154.46		21,418		16,718		15,249			(4,870)		2,537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2026	1	431,241	145.45		15,999		14,192		22,355			(1,841)		2,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	229,293	152.7		8,484		8,110		7,328			(439)		1,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	1	764,050	154.43		28,423		23,333		20,334			(5,266)		3,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	227,040	159.08		8,423		6,335		3,925			(2,100)		984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	70,360	146.64		2,610		2,301		3,378			(315)		330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	564,276	149.21		20,878		19,728		22,993			(1,201)		2,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/25/2026	1	710,885	150.83		26,374		24,096		25,901			(2,536)		3,375		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6051$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	90,230	150.03		3,339		3,072		3,416			(274)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	1,072,542	154.82		39,684		39,463		29,374			(547)		5,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	75,794	146.76		2,812		2,487		3,605			(331)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	69,906	154.66		2,594		2,586		1,935			(14)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	134,590	144.52		4,993		4,468		8,630			(561)		634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	172,385	154.82		6,395		6,360		4,721			(87)		858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	318,587	152.36		11,788		11,233		10,434			(646)		1,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2026	1	84,168	147.73		3,123		2,813		3,738			(317)		399		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2026	1	811,700	153.87		30,114		23,809		22,578			(6,353)		3,605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	28,071	154.61		1,044		860		737			(186)		127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	150,608	154.36		5,603		4,578		4,030			(1,059)		678		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	363,235	150.65		13,476		11,796		13,213			(1,772)		1,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	259,171	150.11		9,615		8,450		9,789			(1,231)		1,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	1	824,415	180.67	30,998			43					(15,478)		305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	1	289,357	178.65	10,851			15					(5,425)		107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/04/2024	01/02/2026	1	289,240	178.38	10,846			15					(5,431)		107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	1	183,010	178.5	6,863			38					(3,427)		107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	287,437	178.5	10,779			89					(5,367)		199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	1,449,890	180.38	54,371			522					(27,148)		1,073		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405MSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	1	578,003	178.84	21,675			238					(10,823)		454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	1	103,917	178.73	3,886			43					(1,943)		82		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	1	233,927	177.48	8,772			97					(4,392)		184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	1	334,953	178.09	12,594			191					(6,289)		304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1	147,798	178.09	5,557			99					(2,767)		145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	1	296,737	175.46	11,157			230					(5,571)		311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2024	01/16/2026	1	181,717	173.45	6,796			141					(3,403)		190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/16/2026	1	273,092	174.97	10,214			212					(5,121)		286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	01/22/2026	2	1,095,517	173.73	43,374			1,261					(21,852)		1,345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	1	242,042	175	9,077			274					(4,532)		304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	54,188	171.24	2,027			61					(1,013)		68		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2024	01/23/2026	1	33,784	175.72	1,267			38					(634)		42		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	2	158,019	176.65	2,146	1,900		207					(2,834)		211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	1	309,579	177.72	11,609			446					(5,797)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	1	209,793	179.19	7,867			313					(3,928)		301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	1	207,274	176.99	7,793			310					(3,897)		297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	1	273,688	180.12	10,291			412					(5,152)		392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	1	479,159	178.75	17,921			789					(8,948)		720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	1	587,685	176.41	21,979			1,055					(10,975)		923		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405P$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	1	115,731	178.27	4,340			214					(2,167)		184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	1	406,743	178.37	15,212			752					(7,606)		648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/06/2026	1	308,192	178.01	11,526			572					(5,771)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	1	218,421	178.48	8,169			438					(4,079)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	1	77,718	178.48	2,907			163					(1,447)		132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	1	606,046	180.63	22,666			1,306					(11,318)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	1	175,392	176.25	6,542			386					(3,267)		304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	1	132,916	178.13	4,944			292					(2,472)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2024	02/13/2026	2	226,853	181.9	8,554			508					(4,285)		394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	1	380,048	181.79	14,138			950					(7,030)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	1	151,729	181.79	5,644			336					(2,830)		263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1	179,255	181.66	6,686			459					(3,339)		335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	1	240,547	183.7	8,948			615					(4,474)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	230,978	184.07	8,592			593					(4,302)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	1	218,365	184.07	8,123			592					(4,056)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	1	719,284	183.81	26,757			2,055					(13,360)		1,421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	1	471,829	184.07	17,552			1,372					(8,764)		940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	1	107,573	184.07	4,012			315					(2,009)		214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	1	372,369	184.14	13,889			1,146					(6,935)		761		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405R$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	1	335,607	184.14	12,518			986					(6,276)		669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	1	589,800	183.97	22,235			1,924					(11,118)		1,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	1	224,999	187.04	8,482			746					(4,241)		475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2024	03/06/2026	1	459,385	188.94	17,273			1,525					(8,648)		969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1	276,874	190.18	10,438			962					(5,212)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	1	330,139	190.18	12,446			1,100					(6,240)		697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	1	669,601	191.43	25,177			2,421					(12,589)		1,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1	461,207	191.43	17,341			1,691					(8,671)		1,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2024	03/13/2026	1	194,952	190.25	7,311			716					(3,660)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/13/2026	1	486,090	190.33	18,228			1,788					(9,139)		1,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	1	765,059	190.33	28,690			2,920					(14,325)		1,734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	1	1,104,146	191.43	41,516			4,391					(20,758)		2,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	1	451,539	191.43	16,978			1,819					(8,489)		1,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2024	03/20/2026	1	363,583	191.43	13,634			1,467					(6,827)		846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	300,886	191.43	11,313			1,219					(5,672)		700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	1	384,116	191.43	14,443			1,609					(7,212)		910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	1	1,140,699	191.43	42,890			4,949					(21,445)		2,752		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	1	182,699	191.43	6,869			802					(3,435)		443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	1,335,589	191.43	50,218			5,888					(25,144)		3,241		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405T$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1	488,828	191.43	18,331			2,216					(9,140)		1,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	1	652,234	180.71	25,111			6,104		217			(12,590)		2,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2026	1	85,817	188.62	3,227			616					(1,613)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2024	05/15/2026	1	531,489	188.62	19,984			3,694					(10,006)		1,616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	1	1,119,291	180.71	42,981			10,583		372			(21,461)		3,930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2024	05/01/2026	1	426,417	181.66	15,991			2,647					(8,006)		1,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/04/2026	1	506,530	182.91	19,046			3,222		2			(9,510)		1,476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2026	1	102,699	183.41	3,851			772		1			(1,918)		326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2026	1	2,109,649	182.06	81,222			19,524		463			(40,611)		7,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/18/2026	1	1,214,312	188.62	45,658			8,604					(22,798)		3,733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2026	1	477,795	188.62	17,965			3,480					(8,983)		1,490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2026	1	1,398,842	185.02	52,736			8,113					(26,368)		3,892		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2024	06/05/2026	1	350,989	179.91	13,478			2,882		98			(6,748)		1,147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405USG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2024	04/10/2026	1	191,456	181.21	7,199			983					(3,604)		501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/15/2026	1	1,094,464	188.62	41,152			7,617					(20,632)		3,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/20/2026	1	634,933	181.59	23,873			3,579					(11,920)		1,743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2024	05/07/2026	2	1,446,739	185.91	47,553	2,064		8,786					(25,283)		4,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2026	1	61,666	183.85	2,319			354					(1,159)		171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2024	05/08/2026	1	958,228	188.62	36,029			6,311					(18,039)		2,837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405U$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2026	1	782,704	184.94	29,586			3,983					(14,793)		2,038		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	2	362,094	181.67	14,040			2,005					(7,364)		948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2024	04/17/2026	1	826,709	178.01	31,084			4,545					(15,563)		2,238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2026	1	535,234	181.59	20,125			2,946					(10,090)		1,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2026	1	1,071,250	179.94	41,136			8,758		298			(20,568)		3,502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2024	05/29/2026	1	407,998	177.32	15,300			3,123		138			(7,660)		1,303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	06/01/2026	1	422,652	180.25	16,019			3,327		70			(7,998)		1,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	1	487,173	182.91	18,318			3,036					(9,184)		1,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2024	06/26/2026	1	380,672	180.5	14,618			3,549		148			(7,319)		1,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/15/2026	1	383,525	176.18	14,766			3,351		348			(7,373)		1,293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/18/2026	1	679,402	182.28	26,089			6,062		149			(13,098)		2,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2026	1	1,848,468	179.82	69,687			14,742		514			(34,844)		6,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2024	06/12/2026	1	474,802	177.81	18,232			4,074		294			(9,129)		1,586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2026	1	1,685,287	179.94	64,884			14,994		656			(32,442)		5,734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2026	1	1,086,251	188.62	40,843			7,462					(20,422)		3,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2026	1	101,204	179.42	3,815			802		28			(1,908)		329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/05/2026	1	591,341	179.53	22,648			4,849		198			(11,355)		1,933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2026	1	484,257	180.41	18,595			4,496		188			(9,298)		1,686		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2026	1	1,189,027	178.74	45,540			10,071		599			(22,770)		3,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405X$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	1	984,891	188.62	37,130			7,140					(18,565)		3,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	1	460,290	183.38	17,307			2,701					(8,677)		1,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	1	1,167,591	185.38	44,252			5,531					(22,126)		2,931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2026	1	1,059,262	188.62	39,934			7,351					(19,967)		3,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2026	1	712,880	181.37	26,804			4,381					(13,402)		2,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/27/2026	1	395,502	183.38	14,871			2,373					(7,425)		1,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2026	1	506,485	185.34	19,095			3,331					(9,547)		1,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2026	1	493,714	185.39	18,613			2,889					(9,307)		1,380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	1	282,462	179.43	10,649			1,456					(5,339)		739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2026	1	709,761	180.28	26,616			4,387		3			(13,308)		2,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2026	1	139,879	183.79	5,273			905					(2,637)		411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	05/29/2026	1	362,502	180.25	13,666			2,794		40			(6,852)		1,158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2026	1	989,674	178.63	38,102			8,479		499			(19,051)		3,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2026	1	50,592	178.8	1,948			447		25			(974)		172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2026	1	978,871	175.81	36,806			5,308		25			(18,403)		2,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	1	1,104,122	188.62	41,515			7,424					(20,729)		3,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	1	627,345	179.43	23,651			3,318					(11,809)		1,666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2024	04/02/2026	1	276,668	182.9	10,458			1,314					(5,243)		695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2024	05/22/2026	2	362,956	182.07	13,728			2,706		10			(6,958)		1,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405W$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/08/2026	1	413,485	188.62	15,547			2,727					(7,795)		1,224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/18/2026	1	486,959	181.55	18,699			4,339		134			(9,375)		1,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/22/2026	1	590,653	182.28	22,681			5,366		130			(11,325)		2,033		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/12/2026	1	525,729	176.18	20,241			4,529		521			(10,148)		1,757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	1	908,550	179.53	34,797			7,563		354			(17,375)		2,998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2024	04/02/2026	1	342,704	184.63	12,954			1,622					(6,486)		860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2026	1	180,000	184.04	6,804			907					(3,402)		466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	1	557,031	183.86	21,056			2,650					(10,571)		1,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/06/2026	1	300,323	183.86	11,352			1,483					(5,668)		770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2026	1	358,492	176.51	13,515			1,968		3			(6,758)		970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	04/24/2026	1	505,615	184.49	19,011			2,963					(9,519)		1,413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2024	05/29/2026	1	1,169,712	175.51	43,864			8,917		666			(21,932)		3,737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	1	1,873,153	183.41	70,243			13,699		9			(35,218)		5,842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2026	1	581,258	187.94	22,553			6,320		93			(11,276)		2,178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	1	555,854	187.94	21,456			5,903		89			(10,713)		2,062		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2026	1	1,300,980	187.94	50,348			13,555		138			(25,174)		4,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/07/2026	1	500,197	179	19,408			5,836		615			(9,717)		1,937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/31/2026	1	806,845	191.75	31,467			10,489		126			(15,712)		3,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/18/2026	1	955,267	189.77	37,638			13,516		352			(18,870)		4,039		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5055$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	1,882,736	190.46	74,368			27,173		692			(37,184)		8,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/11/2026	1	249,402	184.51	9,801			3,420		203			(4,907)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	52,706	189.37	2,066			695		17			(1,033)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2026	1	390,050	186.7	15,407			5,651		251			(7,703)		1,671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/25/2026	1	635,843	187.62	25,052			9,226		339			(12,543)		2,724		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	397,240	183.31	15,651			5,439		488			(7,826)		1,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2026	1	128,730	177.51	4,943			1,229		102			(2,472)		455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2026	1	458,016	187.94	17,771			5,151		73			(8,886)		1,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2026	1	1,848,929	184.11	72,848			25,217		1,607			(36,424)		7,697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/14/2026	1	756,798	186.26	29,818			10,500		488			(14,889)		3,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2026	1	1,551,268	187.94	60,034			16,740		248			(30,017)		5,799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2026	1	723,700	179.96	28,224			8,723		844			(14,112)		2,847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	379,756	176.45	14,773			4,424		710			(7,386)		1,471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	500,166	179.16	19,456			5,858		614			(9,755)		1,937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/06/2026	1	816,688	178.06	31,524			8,065		734			(15,741)		2,923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2026	1	317,380	187.94	12,283			3,324		34			(6,141)		1,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	07/17/2026	2	594,577	187.94	22,203			6,056		63			(11,158)		2,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/18/2026	1	540,239	190.58	21,285			7,633		170			(10,657)		2,284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/03/2026	1	694,959	184.35	27,103			7,978		302			(13,533)		2,667		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5050$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2026	1	1,722,481	176.72	66,488			17,261		2,293			(33,244)		6,214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	617,496	187.94	23,897			6,493		66			(11,965)		2,274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	07/31/2026	1	518,414	184.35	20,218			5,892		169			(10,137)		1,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2026	1	1,833,759	178.73	70,600			17,674		1,231			(35,300)		6,492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/24/2026	1	693,798	187.94	26,850			7,565		111			(13,462)		2,600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	284,491	179.16	11,067			3,364		365			(5,526)		1,109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	1,706,531	187.94	66,043			19,051		272			(33,021)		6,488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2026	1	619,835	180.86	23,926			6,244		377			(11,963)		2,242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2026	1	1,258,218	187.16	49,196			16,151		471			(24,598)		5,101		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2026	1	637,545	191.75	24,928			8,240		100			(12,498)		2,585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/28/2026	1	320,378	190.54	12,623			4,688		118			(6,303)		1,380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2026	1	1,497,612	179.27	58,407			17,971		2,045			(29,203)		5,879		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2026	1	1,133,077	181.6	44,530			15,130		1,310			(22,326)		4,660		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	07/31/2026	1	567,739	186.89	22,028			6,411		122			(11,029)		2,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2026	1	858,437	177.12	33,393			9,954		1,406			(16,697)		3,317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2026	1	269,108	187.39	10,603			3,787		144			(5,301)		1,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/24/2026	1	556,240	186.35	21,693			7,012		239			(10,832)		2,236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/11/2026	1	811,462	186.26	31,972			11,172		523			(16,030)		3,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2026	1	589,998	183.05	23,010			7,333		451			(11,505)		2,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5054$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/04/2026	1	141,882	185.98	5,562			1,887		76			(2,785)		584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/17/2026	1	568,048	181.46	22,097			6,930		532			(11,033)		2,250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	1,877,024	181.9	73,204			23,228		1,911			(36,602)		7,482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2026	1	1,558,975	189.1	61,268			20,703		495			(30,634)		6,412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	678,896	178.06	26,205			6,597		534			(13,157)		2,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/21/2026	1	585,878	186.35	22,849			7,322		252			(11,456)		2,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/13/2026	1	1,165,433	187.94	45,102			11,974		124			(22,520)		4,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/25/2026	1	721,349	190.54	28,421			10,481		265			(14,250)		3,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2026	1	194,077	187.94	7,511			1,968		21			(3,761)		702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2026	1	831,870	181.46	32,360			10,057		837			(16,224)		3,273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2026	1	286,337	187.94	11,053			3,110		46			(5,534)		1,073		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	98,797	177.99	3,804			956		78			(1,904)		350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/14/2026	1	418,366	181.03	16,274			5,051		416			(8,148)		1,646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	276,223	187.94	10,690			2,805		29			(5,360)		999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/27/2026	1	771,686	187.94	29,864			8,503		123			(14,912)		2,913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/21/2026	1	688,558	189.77	27,129			9,814		254			(13,546)		2,928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2026	1	2,029,348	188.35	79,956			28,446		970			(39,978)		8,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2026	1	873,175	187.26	34,141			11,162		326			(17,071)		3,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	557,842	183.47	21,700			6,944		395			(10,865)		2,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/28/2026	1	524,871	188.96	20,470			6,757		139			(10,249)		2,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2026	1	625,827	183.05	24,845			10,364		957			(12,457)		2,851		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/09/2026	1	890,386	191.87	35,437			15,229		510			(17,694)		4,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2026	1	626,120	196.87	24,669			9,759		127			(12,335)		2,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2026	1	1,651,355	192.08	64,898			26,209		404			(32,449)		7,423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2026	1	1,446,605	187.94	56,996			21,922		1,001			(28,498)		6,346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	692,221	191.87	27,550			11,775		361			(13,813)		3,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2026	1	708,323	191.87	28,120			12,257		406			(14,079)		3,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	602,993	174.77	24,421			11,656		3,071			(12,194)		2,944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	1,624,433	180.13	65,952			31,074		4,780			(32,976)		7,885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2026	1	518,807	184.49	20,337			8,472		647			(10,183)		2,363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	527,706	191.87	20,950			8,892		275			(10,475)		2,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	632,692	175.82	25,624			12,158		2,879			(12,830)		3,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2026	1	1,103,694	189.47	43,596			16,476		524			(21,828)		4,790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/16/2026	1	346,288	196.26	13,609			5,406		71			(6,814)		1,541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/04/2026	1	333,890	183.96	13,556			6,301		617			(6,787)		1,607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	619,932	163.6	24,983			12,336		8,602			(12,543)		3,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2026	1	1,264,467	187.08	50,199			21,238		1,481			(25,100)		5,817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2026	2	580,599	186.38	15,435			6,623		648			(7,981)		2,645		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5058SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	526,305	191.87	20,842			9,097		302			(10,449)		2,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/16/2026	1	706,534	191.87	27,979			12,277		442			(13,970)		3,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2026	1	367,621	191.87	14,558			6,486		230			(7,289)		1,732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	466,244	163.06	18,790			9,109		6,777			(9,421)		2,289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/12/2026	1	438,977	192.9	17,296			6,766		159			(8,636)		1,939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A5V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	646,422	174.77	26,180			12,439		3,255			(13,126)		3,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/02/2026	1	659,301	183.05	26,174			10,981		1,192			(13,069)		3,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	828,527	163.06	33,390			16,258		12,042			(16,672)		4,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2026	1	514,129	187.1	20,205			8,233		440			(10,130)		2,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	654,699	162.09	26,450			12,753		11,676			(13,225)		3,215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	571,391	163.6	23,027			11,434		7,928			(11,498)		2,845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	2,032,135	164.21	81,895			40,382		27,640			(41,060)		10,063		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056SS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2026	1	3,184,948	194.36	125,487			49,471		819			(62,743)		14,146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/02/2026	1	992,225	192.16	39,094			14,795		310			(19,601)		4,306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A5C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	78,817	182.01	3,208			1,503		186			(1,600)		381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058SQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	998,210	191.87	39,629			17,202		572			(19,814)		4,651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	310,576	191.13	12,206			4,966		146			(6,111)		1,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A5L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2026	1	376,172	176.81	15,273			7,217		1,553			(7,636)		1,829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A5B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/07/2026	1	1,043,115	182.01	42,455			19,855		2,464			(21,198)		5,041		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	696,888	182.01	28,363			13,202		1,570			(14,221)		3,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	1,329,012	162.9	53,692			26,883		19,498			(26,846)		6,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/25/2026	1	2,662,667	191.87	105,708			47,758		1,665			(52,926)		12,640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2026	1	938,529	191.44	37,260			13,972		294			(18,630)		4,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	558,313	196.45	21,998			8,805		114			(10,984)		2,497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/18/2026	1	485,729	160.01	19,478			9,430		8,985			(9,752)		2,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2026	1	1,404,548	191.87	55,761			24,127		805			(27,880)		6,534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/27/2026	1	1,233,652	191.87	49,099			22,349		772			(24,550)		5,874		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/27/2026	1	615,468	191.87	24,557			11,193		385			(12,312)		2,931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2026	1	997,058	184.79	40,580			18,785		1,673			(20,290)		4,797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/26/2026	1	1,981,208	187.1	77,861			31,916		1,694			(38,877)		8,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	551,884	189.2	24,006			9,330		321			(12,036)		2,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	491,318	192.14	19,309			7,824		205			(9,654)		2,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2026	1	1,196,264	185.2	47,013			19,438		1,515			(23,507)		5,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/06/2026	1	368,698	191.87	14,637			6,247		192			(7,329)		1,699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	723,362	196.45	28,500			11,337		147			(14,289)		3,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	417,044	192.9	16,432			6,386		130			(8,238)		1,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2026	1	989,857	191.08	39,198			14,753		363			(19,599)		4,296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2026	1	1,201,408	189.99	47,215			18,225		632			(23,608)		5,280		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5056$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/05/2026	1	930,517	192.16	36,662			13,969		291			(18,306)		4,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	764,952	191.87	30,445			13,945		478			(15,202)		3,659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2026	1	720,440	191.87	28,601			12,690		451			(14,301)		3,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2026	1	2,086,150	191.87	82,820			36,632		1,305			(41,410)		9,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	1,379,788	186.48	56,019			25,855		1,850			(28,010)		6,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	1,957,381	170.26	79,078			38,018		15,290			(39,539)		9,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	260,677	164.31	10,192			6,316		3,950			(3,898)		1,446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	861,007	166.81	33,751			20,770		10,987			(12,992)		4,775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	1,801,943	165.31	70,997			37,644		23,000			(33,359)		9,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	350,478	165.89	13,809			7,362		4,268			(6,468)		1,804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	435,450	165.5	17,070			10,176		6,165			(6,898)		2,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	315,066	165.48	12,319			7,402		4,379			(4,941)		1,722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	880,861	165.86	34,530			19,589		11,589			(14,947)		4,691		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	882,758	166.25	34,869			18,776		10,460			(16,097)		4,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	245,285	168.5	9,615			5,515		2,577			(4,117)		1,312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	335,707	169.12	13,227			7,649		3,467			(5,581)		1,805		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	463,392	165.48	18,119			10,916		6,441			(7,238)		2,541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	189,825	167.26	7,422			4,574		2,315			(2,851)		1,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	173,595	165.12	6,857			3,702		2,250			(3,156)		902		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505F$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	597,340	167.42		23,416		13,316		6,961			(10,104)		3,185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/04/2027	1	289,481	163		11,406		5,773		4,333			(5,648)		1,455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	454,424	165.78		17,904		9,533		5,592			(8,400)		2,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	217,367	165.1		8,543		4,694		2,936			(3,850)		1,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	151,691	163.78		5,946		3,285		2,269			(2,671)		795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	856,182	163.84		33,648		18,442		12,699			(15,211)		4,481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	354,907	166.36		13,877		8,460		4,629			(5,444)		1,955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	319,362	164.31		12,487		7,764		4,840			(4,749)		1,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	702,186	164.65		27,455		16,761		10,557			(10,748)		3,868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	71,029	164.65		2,777		1,700		1,048			(1,083)		393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	1,003,153	165.33		39,424		20,666		12,742			(18,845)		5,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	312,755	167.66		12,323		6,680		3,302			(5,663)		1,625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	150,620	164.38		5,889		3,519		2,272			(2,372)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	112,128	165.48		4,384		2,644		1,558			(1,749)		616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	461,891	163		18,199		9,162		6,744			(9,062)		2,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	403,225	165.66		15,927		8,646		5,014			(7,307)		2,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	309,359	168.22		12,096		7,111		5,765			(4,987)		1,677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	891,805	165.89		35,137		18,801		10,913			(16,391)		4,609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	365,739	169.23		14,374		8,347		3,854			(6,053)		1,966		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505F$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	529,048	164.54		20,739		11,674		7,712			(9,116)		2,797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	88,926	167.09		3,477		2,152		1,096			(1,333)		493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	326,205	172.28		12,950		7,553		2,575			(5,421)		1,760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	1,393,777	162.36		54,775		28,441		22,405			(26,337)		7,101		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	526,983	168.73		20,658		11,796		5,434			(8,898)		2,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	140,763	164.86		5,518		3,044		2,090			(2,483)		738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	950,238	162.11		37,439		19,080		15,417			(18,361)		4,797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	484,921	156.8		19,057		9,830		11,813			(9,255)		2,461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	690,119	166.68		26,984		16,346		8,976			(10,646)		3,797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	809,082	163		31,878		16,289		12,260			(15,590)		4,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	820,069	156.8		32,229		16,560		19,926			(15,716)		4,145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	502,728	167.23		19,657		11,604		6,043			(8,089)		2,725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	634,130	166.32		24,858		14,580		8,407			(10,284)		3,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	530,671	163.78		20,802		11,531		7,971			(9,306)		2,792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	194,901	162.29		7,679		3,861		3,002			(3,829)		975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	286,853	163.8		11,245		6,287		4,326			(4,960)		1,516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	1,065,590	171.8		41,984		24,222		8,559			(17,771)		5,722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	267,694	172.28		10,574		6,149		2,067			(4,445)		1,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	109,444	163.4		4,279		2,568		1,768			(1,720)		598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505H$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	376,720	168.93		14,730		8,732		3,992			(6,025)		2,049		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	378,648	166.55		14,805		8,323		4,615			(6,519)		2,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	426,527	163.53		16,805		8,749		6,260			(8,057)		2,176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	304,822	168.93		11,919		7,046		3,212			(4,895)		1,652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	447,338	167.2		17,491		10,619		5,854			(6,877)		2,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,069,455	165.91		41,923		23,380		13,804			(18,549)		5,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	240,052	165.66		9,554		5,204		3,043			(4,365)		1,252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	218,539	168.5		8,567		4,899		2,296			(3,683)		1,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	106,736	165.04		4,195		2,196		1,390			(2,008)		545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	361,646	155.18		14,104		10,233		10,837			(3,908)		2,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	1	348,641	146.6		13,562		8,954		17,099			(4,638)		2,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	1	512,228	158.77		19,926		12,533		11,550			(7,435)		2,866		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	361,311	150.06		13,983		9,753		14,543			(4,277)		2,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	273,939	149.79		10,629		7,424		11,211			(3,241)		1,613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	938,137	152.63		36,587		26,033		32,700			(10,575)		5,593		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	341,743	152.28		13,328		9,698		12,186			(3,665)		2,059		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	1	137,987	145.2		5,354		3,432		7,394			(1,934)		780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	1	565,589	166.35		21,945		13,716		7,412			(8,237)		3,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2027	1	780,994	150.69		30,303		21,312		30,164			(9,008)		4,629		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505K$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	776,193	145.45		30,194		19,742		40,824			(10,464)		4,437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	1	338,889	149.15		13,149		8,917		14,428			(4,263)		1,967		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	1	806,243	147.58		31,443		20,862		38,696			(10,596)		4,642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	1	169,465	145.56		6,609		4,163		8,825			(2,460)		948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	1	559,951	145.32		21,782		14,121		29,747			(7,709)		3,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	1	271,500	152.28		10,589		7,693		9,681			(2,923)		1,631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	1	294,005	149.23		11,437		7,661		12,392			(3,802)		1,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	1	108,919	151.69		4,259		3,036		4,021			(1,225)		650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	1	481,017	150.44		18,856		13,986		18,993			(4,882)		2,928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/11/2027	1	55,394	149.15		2,149		1,461		2,362			(693)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2027	1	388,491	148		15,151		10,073		17,482			(5,085)		2,239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	1	403,967	145.02		15,714		10,145		22,399			(5,575)		2,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	1	344,520	145.94		13,402		8,781		17,587			(4,626)		1,971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/19/2027	1	379,837	145.32		14,776		9,600		20,152			(5,208)		2,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2027	1	390,234	167.71		15,141		9,484		5,155			(5,662)		2,183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	569,082	142.55		22,137		14,049		35,491			(8,097)		3,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	1	184,597	146.6		7,181		4,731		9,066			(2,466)		1,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	298,458	149.2		11,580		7,843		13,232			(3,765)		1,733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1	318,223	150.66		12,347		8,565		12,378			(3,789)		1,873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505N5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	684,873	149.79		26,573		18,594		27,983			(8,070)		4,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	668,208	154.82		26,060		18,793		20,457			(7,283)		4,011		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	487,710	151.8		18,874		13,329		17,639			(5,592)		2,891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	475,386	152.12		18,493		13,078		16,844			(5,461)		2,818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	1	265,592	151.18		10,358		7,415		10,102			(2,970)		1,585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	1	699,490	152.25		27,420		20,451		25,284			(7,043)		4,258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	1	196,760	153.92		7,615		5,251		6,276			(2,382)		1,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2027	1	556,430	146.11		21,701		13,801		28,296			(7,907)		3,137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	1	55,359	146.93		2,148		1,413		2,668			(740)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	1	243,140	147.8		9,482		6,330		11,071			(3,174)		1,401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/13/2027	1	91,925	145.2		3,567		2,288		4,926			(1,286)		520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2027	1	268,776	150.01		10,402		7,115		10,893			(3,291)		1,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	1	655,189	149.76		25,618		18,824		27,036			(6,888)		3,959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	1	491,750	153.19		19,129		13,735		16,596			(5,443)		2,943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	1	421,224	150.29		16,470		12,119		16,844			(4,395)		2,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	1	358,844	153.19		13,959		10,007		12,087			(3,988)		2,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	536,960	153.92		20,780		14,294		17,631			(6,537)		3,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/28/2027	1	436,932	152.25		17,128		12,793		15,468			(4,382)		2,667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1	119,830	145.2		4,649		2,973		6,421			(1,686)		676		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505L$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	1	158,801	149.23		6,177		4,130		6,640			(2,062)		915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	1	732,804	151.67		28,433		19,958		26,719			(8,491)		4,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/27/2027	1	52,878	146.6		2,057		1,359		2,590			(703)		304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	1	312,246	148.56		12,146		8,192		13,767			(3,960)		1,813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	05/10/2027	2	316,608	149.15		12,642		8,770		13,500			(3,903)		1,844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2027	1	596,459	153.85		23,143		16,022		19,113			(7,133)		3,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	268,281	145.56		10,463		6,606		14,044			(3,879)		1,506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2027	1	733,995	145.5		28,552		18,394		38,642			(10,169)		4,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	1	270,153	151.77		10,563		7,868		9,861			(2,724)		1,644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	1	275,230	153.86		10,734		7,756		8,926			(2,985)		1,654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	1	278,823	152.52		10,790		7,412		9,707			(3,404)		1,630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	530,968	150.29		20,761		15,306		21,197			(5,510)		3,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505O$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	962,226	150.04		37,527		27,461		39,055			(10,127)		5,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2027	1	952,916	151.72		36,878		25,176		36,553			(11,720)		5,565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS/I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	1	518,852	144.61		20,183		12,890		28,776			(7,337)		2,925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	518,563	153.92		20,068		13,830		16,542			(6,287)		3,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2027	2	685,483	153.32		27,451		20,540		23,243			(6,942)		4,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2027	1	640,179	147.9		24,903		16,762		29,348			(8,153)		3,712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	77,085	161.76		3,045		2,507		1,582			(548)		493		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505T$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	36,214	161.76		1,408		1,158		743			(255)		232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2027	1	90,955	159.33		3,565		2,782		2,129			(786)		568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/06/2027	1	88,520	158.03		3,488		2,800		2,274			(698)		559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2027	1	797,652	156.55		31,268		23,795		22,164			(7,496)		4,918		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	1	581,671	156.62		22,801		17,320		16,081			(5,497)		3,583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	1	56,234	157.72		2,227		1,942		1,480			(292)		371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2027	1	108,649	158.5		4,302		3,759		2,728			(548)		718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	124,728	158.79		4,927		3,960		3,055			(981)		788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2027	1	532,898	158.39		20,890		16,471		13,155			(4,435)		3,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	130,747	161.76		5,178		4,281		2,675			(901)		840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2027	1	310,173	161.76		12,283		9,938		6,366			(2,356)		1,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	188,941	161.76		7,444		6,120		3,878			(1,348)		1,208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2027	1	319,651	155.54		12,530		9,938		9,773			(2,630)		2,008		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2027	1	98,853	159.25		3,924		3,321		2,390			(607)		643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/10/2027	1	71,368	160.58		2,833		2,415		1,596			(428)		464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	104,150	157.38		4,135		3,544		2,812			(595)		681		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2027	1	122,054	161.76		4,833		4,003		2,498			(834)		785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2027	1	51,825	157.03		2,052		1,779		1,422			(276)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	1	73,592	163.73		2,922		2,486		1,362			(445)		479		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505USA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	1	164,451	161.76		6,512		5,431		3,365			(1,109)		1,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/09/2027	1	118,831	155.9		4,646		3,555		3,438			(1,104)		733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2027	1	581,488	152.23		22,736		17,489		20,895			(5,264)		3,605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2027	1	1,172,668	157.76		46,320		36,967		30,886			(9,391)		7,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2027	1	759,256	157.19		29,763		22,322		19,997			(7,461)		4,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2027	1	445,836	159.19		17,611		14,224		10,698			(3,401)		2,832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2027	1	290,163	157.38		11,403		8,604		7,578			(2,843)		1,778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/26/2027	1	383,809	159.23		15,007		11,787		9,039			(3,264)		2,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505TS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2027	1	63,863	161.47		2,516		2,044		1,337			(480)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	153,097	157.46		6,047		4,835		4,064			(1,218)		967		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	86,547	157.75		3,436		2,912		2,288			(527)		563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/23/2027	1	232,903	159.23		9,107		7,144		5,485			(1,989)		1,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	860,109	158.46		33,716		26,260		21,649			(7,482)		5,365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/12/2027	1	350,855	155.9		13,718		10,511		10,150			(3,247)		2,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505TS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	339,326	161.38		13,403		10,914		8,087			(2,530)		2,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2027	1	773,540	158.97		30,245		23,696		18,539			(6,638)		4,829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505TS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	112,420	161.38		4,441		3,613		2,362			(842)		715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	150,962	156.76		5,993		5,165		4,228			(848)		988		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/16/2027	1	322,571	154.87		12,613		9,759		9,935			(2,889)		2,001		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505U$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2027	1	84,565	159.5		3,349		2,806		1,999			(546)		547		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	1	244,674	158.79		9,665		7,777		6,009			(1,917)		1,550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	1	117,366	160.72		4,659		3,926		2,578			(749)		759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/07/2027	1	169,173	160.72		6,716		5,664		3,737			(1,073)		1,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/20/2027	1	83,266	156.76		3,306		2,851		2,327			(466)		546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/13/2027	1	295,662	160.58		11,738		10,010		6,610			(1,766)		1,928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	1	399,832	154.16		15,673		12,078		12,838			(3,607)		2,481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2027	1	59,114	160.58		2,347		2,002		1,322			(353)		386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2027	1	158,994	156.76		6,312		5,445		4,442			(888)		1,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2027	1	134,906	157.33		5,288		4,177		3,558			(1,116)		847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	215,090	157.14		8,518		7,331		5,886			(1,215)		1,407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	693,589	158.2		27,119		20,489		17,231			(6,733)		4,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2027	1	5,683	159.73		226		191		133			(35)		37		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/03/2027	1	81,570	160.95		3,230		2,718		2,414			(523)		528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	1	147,479	161.76		5,825		4,761		3,027			(1,069)		942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	112,274	156.92		4,457		3,814		3,112			(647)		734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/16/2027	1	594,337	154.89		23,298		18,053		18,265			(5,312)		3,687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/24/2027	1	509,605	155.78		20,129		17,520		15,048			(2,678)		3,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	180,833	154.89		7,143		5,673		5,511			(1,491)		1,136		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505W$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	133,200	157.72		5,275		4,600		3,505			(693)		878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	231,221	154.89		9,133		7,261		7,106			(1,899)		1,456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/19/2027	1	378,607	154.89		14,841		11,514		11,635			(3,370)		2,355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/09/2027	1	372,427	157.24		14,562		11,127		10,789			(3,476)		2,296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/22/2027	1	107,224	148.8		4,257		4,040		4,670			(233)		738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2027	1	367,706	148.63		14,598		13,410		16,106			(1,242)		2,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/05/2027	1	186,194	149.66		7,411		6,898		7,801			(550)		1,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2027	1	154,403	154.82		6,114		6,098		4,867			(42)		1,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2027	1	411,075	147.79		16,320		15,149		18,997			(1,231)		2,793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	89,405	149.95		3,558		3,318		3,691			(249)		610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/26/2027	1	62,471	151.28		2,493		2,389		2,379			(113)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/03/2027	1	103,026	149.57		4,070		3,940		4,312			(145)		714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	1	574,723	152.36		22,702		22,169		21,966			(623)		4,005		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/05/2027	1	55,134	159.9		2,194		1,935		1,293			(267)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	155,919	147.73		6,159		5,973		7,209			(194)		1,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/15/2027	1	417,856	151.69		16,631		14,956		15,646			(1,734)		2,795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/01/2027	1	378,114	148.64		15,162		13,953		16,637			(1,265)		2,561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2027	1	55,356	151.66		2,192		2,165		2,077			(36)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	1	172,134	154.46		6,851		6,103		5,528			(780)		1,145		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6050$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2027	1	188,801	150.11		7,495		7,042		7,710			(482)		1,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/27/2027	1	2,353,903	154.82		93,215		92,958		74,349			(638)		16,599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2027	1	65,422	159.08		2,610		2,288		1,591			(325)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2027	1	183,167	152.95		7,308		6,586		6,395			(749)		1,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2027	1	143,567	157.99		5,714		5,047		3,771			(673)		953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2027	1	508,724	144.52		20,196		19,138		27,703			(1,136)		3,492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2027	1	69,725	147.06		2,754		2,675		3,338			(83)		486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2027	1	124,142	150.11		4,928		4,629		8,589			(318)		848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/26/2027	1	601,782	150.83		24,011		22,984		23,500			(1,151)		4,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2027	1	55,354	150.11		2,198		2,065		2,260			(141)		379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	1	127,357	154.43		5,082		4,628		4,074			(472)		859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	1	89,007	154.61		3,551		3,239		2,821			(316)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	1	534,846	150.65		21,233		19,915		21,267			(1,398)		3,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/06/2027	1	94,684	149.57		3,740		3,622		3,975			(133)		658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/18/2027	1	103,782	152.95		4,141		3,731		3,623			(425)		696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/11/2027	1	45,523	149.86		1,812		1,617		1,886			(203)		304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/29/2027	1	70,947	151.28		2,824		2,707		2,697			(127)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/04/2027	1	258,440	159.9		10,286		9,069		6,045			(1,252)		1,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2027	1	50,840	152.95		2,029		1,827		1,778			(209)		340		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6051$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	1	118,313	150.03		4,685		4,499		4,810			(193)		819		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2027	1	81,022	151.28		3,225		3,092		3,074			(145)		561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/20/2027	1	58,019	151.66		2,298		2,269		2,641			(38)		407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2027	1	648,226	154.36		25,799		23,451		20,871			(2,442)		4,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2027	1	276,656	153.75		10,956		10,730		9,303			(240)		1,935		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/03/2027	1	204,104	149.82		8,062		7,795		8,419			(299)		1,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	556,560	152.13		21,984		21,681		20,967			(392)		3,898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	241,362	152.7		9,534		9,323		8,599			(249)		1,682		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	1	128,012	154.66		5,069		5,062		4,072			(14)		904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	1	134,538	148.8		5,341		5,068		5,877			(293)		924		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2027	1	253,791	149.86		10,101		9,017		10,517			(1,132)		1,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	1	109,226	154.06		4,358		3,933		3,580			(430)		733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2027	1	204,038	147.52		8,121		7,485		9,557			(645)		1,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2027	1	262,517	148.64		10,527		9,688		11,568			(877)		1,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	465,174	157.87		18,514		16,292		12,169			(2,286)		3,077		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/08/2027	1	208,021	149.86		8,279		7,386		8,606			(933)		1,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/07/2027	1	398,486	149.57		15,740		15,243		16,731			(559)		2,771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/09/2027	1	117,360	149.66		4,671		4,350		4,917			(345)		800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	205,817	153.55		8,150		8,061		6,970			(100)		1,446		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6050SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2027	1	117,228	146.64		4,654		4,379		5,740			(281)		804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2027	1	117,952	152.7		4,659		4,557		4,202			(121)		824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505XST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2027	1	115,283	153.87		4,600		4,120		3,829			(485)		771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505YSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	59,384	154.43		2,369		2,158		1,903			(220)		400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/29/2027	1	55,946	148.64		2,227		2,048		2,450			(187)		378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	1	61,439	152.7		2,427		2,373		2,189			(63)		429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505XSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2027	1	52,262	150.9		2,085		1,862		2,047			(226)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	476,243	197.39		17,669		2,116		965			(15,533)		827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	209,384	200.84		7,747		1,046		209			(6,686)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	41,682	188.3		1,542		47		279			(1,492)		38		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	92,047	202.89		3,415		527		95			(2,882)		182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2026	1	543,939	194.88		20,126		721		251			(19,354)		533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	142,655	199.01		5,293		365		129			(4,918)		190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	257,136	198.75		9,488		2,240		1,500			(7,247)		624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	38,100	200.18		1,406		287		232			(1,119)		86		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	104,059	197.67		3,840		755		442			(3,082)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	73,371	198.74		2,722		240		89			(2,477)		110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	342,312	199.01		12,666		1,431		413			(11,208)		581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	171,731	198.34		6,354		333		130			(6,009)		201		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	350,346	196.47		12,963		1,296		856			(11,645)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2025	01/27/2026	1	256,936	201.33		9,532		683		89			(8,827)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	490,284	195.66		18,190		400		25			(17,742)		385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	59,211	197.39		2,191		284		126			(1,905)		107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	268,139	202.12		9,921		1,378		212			(8,531)		501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	119,446	202.13		4,408		1,038		349			(3,369)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	61,727	199.17		2,278		508		270			(1,769)		146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	185,629	199.17		6,850		1,484		818			(5,363)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	166,241	203.55		6,134		1,065		180			(5,059)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	256,117	200.18		9,451		1,864		744			(7,581)		569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/09/2026	1	281,979	188.3		10,405		231		1,497			(10,148)		221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	464,183	205.29		17,175		2,719		249			(14,438)		925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	268,542	199.01		9,936		607		202			(9,308)		337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/06/2026	1	113,219	202.32		4,178		741		168			(3,434)		239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	95,569	198.88		3,546		216		77			(3,322)		120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	233,760	198.34		8,649		361		59			(8,269)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	307,097	204.41		11,332		2,015		282			(9,308)		648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	123,335	197.4		4,563		503		244			(4,051)		207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	351,147	196.5		12,992		1,503		911			(11,462)		603		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505I$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	215,155	201.62		7,939		1,662		549			(6,264)		494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	65,468	202.24		2,416		512		142			(1,900)		151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	90,223	194.8		3,338		9		1			(3,320)		33		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	213,880	198.74		7,914		637		237			(7,261)		307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/30/2026	1	183,344	201.15		6,802		546		73			(6,243)		263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2026	1	162,219	192.72		6,002		198		303			(5,788)		153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	105,053	205.29		3,876		651		67			(3,218)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	269,867	203.72		10,012		1,489		199			(8,503)		524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	291,542	201.22		10,758		1,837		551			(8,901)		606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2026	1	144,240	198.85		5,322		1,026		598			(4,287)		318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	105,578	202.96		3,896		730		146			(3,159)		230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	163,874	204.41		6,047		1,116		173			(4,927)		354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	147,532	195.66		5,459		105		8			(5,339)		109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	514,168	198.31		19,076		1,104		467			(17,926)		631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	129,810	195.67		4,803		53		3			(4,738)		76		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	313,143	194.47		11,586		192		81			(11,364)		217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	176,721	198.08		6,556		506		232			(6,035)		249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2026	1	252,793	200.22		9,328		1,773		682			(7,539)		554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	294,926	199.64		10,942		603		148			(10,312)		354		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	201,699	197.99		7,483		312		61			(7,155)		211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	216,030	203.02		8,015		1,265		234			(6,741)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	61,358	205.29		2,276		376		39			(1,898)		125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	198,121	202.32		7,311		1,692		548			(5,608)		478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2026	1	140,949	196.47		5,215		560		359			(4,647)		233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	691,189	199.83		25,574		3,055		657			(22,491)		1,200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	687,564	196.57		25,509		2,389		1,609			(23,063)		1,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	400,777	199.45		14,869		1,106		322			(13,728)		555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2026	1	221,335	202.12		8,189		1,196		241			(6,984)		426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	535,124	198.98		19,800		2,618		807			(17,142)		980		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2025	02/03/2026	1	128,829	197.62		4,767		433		222			(4,323)		197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2026	1	221,252	198.07		8,208		791		335			(7,399)		347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	221,959	195.67		8,212		23		1			(8,167)		82		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	215,185	201.78		7,940		1,816		810			(6,113)		516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2025	01/06/2026	1	292,807	194.53		10,863		150		60			(10,685)		188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	253,846	205.29		9,418		1,427		124			(7,973)		497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	198,669	196.26		7,351		284		81			(7,049)		201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/06/2026	1	169,282	197.78		6,280		626		291			(5,644)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	217,618	202.38		8,052		1,115		151			(6,927)		407		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505JS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	118,098	202.87		4,322		1,084		326			(3,233)		296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2026	1	96,551	182.08		3,534		1,704		3,812			(1,830)		335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2026	1	156,560	176.1		5,730		1,452		9,364			(4,278)		393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	397,544	187.32		14,550		6,413		10,538			(8,132)		1,320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	273,689	180.42		9,962		3,514		12,723			(6,459)		810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2026	1	95,876	176.76		3,509		947		5,801			(2,557)		250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/05/2026	1	317,781	185.45		11,599		4,994		9,493			(6,628)		1,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	48,102	174.95		1,761		483		3,864			(1,278)		126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	76,549	181.56		2,786		1,021		2,930			(1,763)		232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	139,040	185.58		5,089		2,439		4,278			(2,649)		481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/17/2026	1	331,663	175.81		12,139		3,564		18,940			(8,580)		898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	105,272	179.74		3,842		1,334		5,431			(2,505)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	1	69,135	183.72		2,537		1,237		2,438			(1,307)		241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2026	1	246,068	181.62		9,006		4,155		9,823			(4,861)		835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	253,370	177.35		9,273		2,911		13,887			(6,369)		708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2026	1	96,757	183.58		3,522		1,417		4,401			(2,104)		307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	291,873	184.27		10,683		4,807		9,520			(5,899)		975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	155,425	179.06		5,689		1,865		7,170			(3,818)		446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	219,287	181.91		8,026		3,756		8,607			(4,289)		746		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505MS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	427,838	183.26		15,573		5,663		15,232			(9,899)		1,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/18/2026	1	98,293	181.26		3,598		1,679		5,429			(1,932)		334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	160,547	201.23		5,876		1,457		618			(4,411)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/01/2026	1	73,919	178.81		2,705		899		3,473			(1,809)		213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	77,917	187.8		2,852		1,280		1,933			(1,578)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	35,610	180.49		1,300		457		3,613			(844)		105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2026	1	82,538	192.08		3,013		762		1,053			(2,251)		207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	17,009	183.26		619		223		571			(395)		51		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	125,852	175.97		4,606		1,409		7,989			(3,193)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	344,772	178.92		12,584		4,333		16,711			(8,240)		1,013		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	296,464	182.37		10,791		4,370		12,015			(6,416)		944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	107,964	183.63		3,951		1,676		3,698			(2,273)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	148,067	182.36		5,390		2,079		5,505			(3,308)		460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	283,823	186.61		10,331		3,845		7,301			(6,500)		863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	234,505	184.15		8,536		3,509		7,717			(5,042)		749		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	162,258	186.15		5,939		2,634		4,594			(3,303)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	89,811	184.15		3,278		1,364		2,960			(1,920)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	327,929	184.31		12,002		5,868		11,471			(6,166)		1,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	1	74,944	176.1		2,750		720		4,166			(2,031)		192		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505K$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2026	1	168,032	176.03		6,150		1,762		9,384			(4,381)		451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	222,898	172.46		8,158		2,180		16,670			(5,968)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	215,668	186.18		7,850		3,006		6,491			(4,839)		668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	181,749	184.78		6,652		2,804		6,050			(3,845)		590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	280,255	180.54		10,229		3,410		11,596			(6,829)		807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	129,105	184.58		4,699		1,744		3,924			(2,961)		393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2026	1	249,852	178.55		9,145		2,973		12,684			(6,163)		713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	373,728	181.3		13,604		5,343		15,048			(8,297)		1,166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	240,859	175.66		8,791		2,418		13,780			(6,376)		630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2026	1	227,599	175.45		8,330		2,410		13,284			(5,911)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2026	1	192,725	197.28		7,112		4,506		2,962			(2,611)		767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	276,515	188.46		10,120		5,341		6,940			(4,810)		1,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	335,147	201.11		12,367		7,970		3,516			(4,451)		1,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2026	1	166,691	186.37		6,101		3,294		4,946			(2,808)		612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	1	327,287	192.09		12,110		8,840		7,309			(3,285)		1,397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2026	1	187,003	192.34		6,900		4,239		3,724			(2,666)		732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2026	1	223,121	191.47		8,166		4,702		4,719			(3,468)		846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2025	08/20/2026	1	113,797	198.81		4,199		2,672		1,431			(1,530)		454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	217,690	194.98		8,033		5,020		3,539			(3,045)		856		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505R$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/24/2026	1	37,486	192.13		1,372		775		1,114			(601)		140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	82,244	192.45		3,051		2,177		1,756			(878)		347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	1	142,966	196.59		5,290		3,615		2,211			(1,700)		588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	1	102,296	192.02		3,785		2,774		2,301			(1,016)		437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2026	1	249,487	197.35		9,206		6,011		3,603			(3,203)		1,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	200,202	192.47		7,327		4,152		3,890			(3,201)		750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2026	1	98,776	190.17		3,615		2,091		2,306			(1,525)		376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2026	1	337,730	190.27		12,395		6,180		7,748			(6,214)		1,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	221,291	191.87		8,166		4,945		4,567			(3,253)		857		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	127,022	192.95		4,713		3,271		2,567			(1,446)		529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	223,204	191.68		8,259		5,965		5,054			(2,337)		944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	220,953	187.19		8,153		4,779		6,386			(3,405)		842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/07/2026	1	124,777	190.92		4,604		2,780		2,765			(1,842)		483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/28/2026	1	185,060	196.84		6,829		4,534		2,792			(2,339)		750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2026	1	89,866	193.8		3,325		2,482		1,799			(847)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/25/2026	1	142,698	190.49		5,280		3,905		3,558			(1,403)		611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	09/02/2026	1	90,796	195.28		3,359		2,258		1,548			(1,104)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2026	1	411,982	195.09		15,243		10,288		7,618			(4,970)		1,691		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/14/2026	1	218,290	195.08		8,055		5,020		3,525			(3,067)		859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505W9L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	248,580	195.91		9,197		6,892		4,301			(2,318)		1,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U9J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/04/2026	1	72,615	196.87		2,687		1,831		1,099			(869)		299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U91 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2026	1	83,303	197.79		3,074		2,015		1,162			(1,061)		337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	1	185,484	184.01		6,789		3,647		6,461			(3,143)		680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/17/2026	1	56,411	187.23		2,065		1,127		1,582			(945)		208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/11/2026	1	108,294	200.25		4,018		2,816		1,265			(1,222)		452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U99 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/28/2026	1	456,359	197.88		16,840		11,211		6,342			(5,737)		1,850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	60,703	191.39		2,246		1,633		1,421			(615)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2026	1	101,522	189.34		3,716		1,924		2,386			(1,792)		365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2026	1	146,140	191.33		5,349		2,712		3,486			(2,660)		517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/10/2026	1	164,990	190.11		6,039		3,178		3,654			(2,879)		597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/17/2026	1	140,748	187.23		5,151		2,819		3,947			(2,349)		518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	397,138	194.78		14,734		10,188		7,034			(4,561)		1,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	405,717	196.4		15,012		10,550		6,383			(4,536)		1,692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2025	07/21/2026	1	53,668	186.5		1,964		1,088		1,609			(877)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505QS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2026	1	49,392	189.27		1,808		941		1,166			(867)		178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505TSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/21/2026	1	143,852	197.8		5,308		3,411		1,971			(1,920)		575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	141,292	187.99		5,171		3,023		3,863			(2,168)		538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V9N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/18/2026	1	197,039	192.15		7,310		5,265		4,317			(2,083)		833		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505S$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	1	53,084	196.78		1,959		1,209		747			(751)		208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	215,755	190.56		7,961		4,737		4,903			(3,228)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2026	1	267,542	191.52		9,792		5,449		5,574			(4,346)		998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	74,975	197.45		2,767		1,799		1,071			(970)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2026	1	109,079	192.57		3,992		2,233		2,102			(1,761)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2026	1	214,712	191.89		7,966		5,662		5,027			(2,313)		904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	295,816	192.86		10,945		8,118		6,289			(2,887)		1,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	220,537	183.74		8,182		7,182		8,534			(1,056)		1,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2025	11/25/2026	1	545,975	183.95		20,256		18,353		21,252			(1,998)		2,592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	1	461,607	193.37		17,126		13,163		9,549			(3,988)		2,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	1	234,820	181.98		8,688		7,289		10,103			(1,456)		1,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2025	12/24/2026	1	196,657	189.5		7,296		7,235		5,728			(140)		974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	1	58,488	184.65		2,170		1,704		2,106			(470)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2026	1	194,522	178.04		7,217		6,402		10,357			(830)		915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	51,269	179.49		1,902		1,677		2,514			(229)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	63,072	185.62		2,340		2,282		2,229			(77)		311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/06/2026	1	171,186	183.18		6,351		5,466		6,869			(942)		789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/23/2026	1	279,335	187.92		10,363		10,192		8,785			(227)		1,381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	50,914	188.91		1,894		1,548		1,453			(358)		229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505X$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/16/2026	1	51,865	185.66		1,924		1,535		1,774			(401)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	1	72,240	183.57		2,673		2,474		2,877			(205)		347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	363,703	189.25		13,530		10,921		10,109			(2,632)		1,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	332,971	187.21		12,353		9,883		10,352			(2,545)		1,481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	112,175	192.16		4,162		3,210		2,516			(958)		492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2026	1	327,104	188.34		12,136		9,595		9,431			(2,560)		1,453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	208,866	195.66		7,749		5,898		3,683			(1,895)		906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	1	358,463	186.33		13,335		11,021		11,985			(2,338)		1,628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2025	11/04/2026	1	185,821	181.67		6,894		5,830		8,121			(1,077)		853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG60518B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/27/2026	1	114,820	184.61		4,271		3,905		4,310			(408)		547		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	1	36,421	183.54		1,351		1,168		1,429			(189)		169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	140,671	189.23		5,233		4,310		3,947			(932)		638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	1	219,757	193.16		8,153		6,188		4,608			(2,010)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG60526X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	220,842	186.18		8,193		7,966		7,580			(292)		1,084		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	1	99,671	181.82		3,698		3,138		4,320			(567)		459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2026	1	97,468	180.59		3,616		3,048		4,528			(575)		447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	121,602	186.48		4,499		4,287		4,095			(247)		591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	56,425	180.81		2,088		1,961		2,603			(132)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$// ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	125,136	186.9		4,600		4,472		4,817			(164)		614		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6051$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	1	264,449	183.08		9,785		9,159		10,819			(699)		1,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	132,544	176.9		4,917		4,400		7,507			(552)		624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	1	305,174	188.17		11,352		10,883		9,342			(498)		1,492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2026	1	253,676	185.72		9,386		9,024		8,892			(386)		1,242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	188,520	180.86		6,994		5,987		8,610			(1,054)		869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	1	76,324	184.39		2,832		2,479		2,844			(372)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2026	1	270,498	180.82		10,035		9,040		12,506			(1,017)		1,282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	1	65,137	185.62		2,417		2,097		2,260			(324)		303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/09/2026	1	82,026	189.02		3,043		2,375		2,257			(692)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	88,534	193.31		3,285		2,515		1,836			(774)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	138,185	180.31		5,127		4,251		6,537			(885)		628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2025	10/14/2026	1	200,530	189.38		7,440		5,862		5,379			(1,590)		889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	73,749	189		2,743		2,222		2,088			(526)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	253,202	189		9,394		7,698		7,167			(1,755)		1,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	1	178,200	194.61		6,611		4,972		3,379			(1,648)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	92,655	188.55		3,447		2,773		2,688			(680)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/25/2026	1	208,769	184.61		7,745		7,077		7,825			(745)		991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	158,602	189.28		5,884		5,868		4,684			(32)		791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	145,385	182.64		5,379		5,083		6,074			(309)		706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6050$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	473,001	179.63		17,548		15,518		23,093			(2,067)		2,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	1	85,752	181.98		3,181		2,661		3,690			(540)		391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	263,839	182.13		9,762		8,759		11,285			(1,073)		1,243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	464,179	189.48		17,175		17,079		13,498			(237)		2,299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2026	1	326,418	184.15		12,110		12,110		12,022					1,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	204,089	185.27		7,572		6,550		7,237			(1,037)		948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	221,591	179.99		8,199		7,725		10,674			(494)		1,074		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	134,887	185.62		4,991		4,866		4,760			(165)		662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	233,212	186.88		8,629		8,245		8,884			(450)		1,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG60515K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	59,288	183.64		2,194		2,018		2,350			(180)		284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	131,959	183.4		4,896		3,832		5,137			(1,103)		580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2025	12/30/2026	1	87,267	188.74		3,238		3,238		2,631			(9)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG60515T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	1	111,249	183.39		4,116		3,843		4,471			(304)		535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	149,131	187.94		5,533		5,411		4,682			(136)		736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG60515N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	228,325	182.8		8,448		7,796		9,480			(671)		1,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	1	477,847	196.97	17,967			25					(8,971)		177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	1	352,820	194.8	13,231			18		5			(6,615)		131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	464,603	194.66	17,423			143		95			(8,676)		322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2026	1	560,688	194.66	21,026			144		86			(10,484)		359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405MSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	1	285,037	194.66	10,689			59		29			(5,337)		167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	172,753	196.69	6,478			62					(3,235)		128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	1	437,313	194.95	16,399			180		112			(8,188)		343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	1	149,676	194.92	5,598			62		38			(2,799)		118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1	632,393	194.22	23,778			425		554			(11,840)		619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/13/2026	1	779,410	194.22	29,306			484		642			(14,613)		735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2026	1	485,632	194.22	18,260			351		625			(9,080)		492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	1	191,714	194.22	7,208			109		138			(3,599)		174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	1	443,551	191.34	16,766			345		1,855			(8,372)		464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/20/2026	1	606,445	190.88	22,681			592		3,622			(11,310)		710		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2026	1	934,531	190.88	34,951			959		5,826			(17,404)		1,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2026	1	285,544	190.05	10,708			308		2,164			(5,347)		351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	1	131,581	191.37	4,934			149		791			(2,464)		165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	267,084	187.17	9,989			302		3,453			(4,994)		335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/27/2026	1	475,414	193.3	17,828			637		2,091			(8,890)		647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	1	1,070,742	193.3	40,153			1,381		4,598			(20,049)		1,429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2026	1	440,700	193.3	16,526			612		1,983			(8,229)		610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	1	414,334	194.52	15,538			597		1,448			(7,758)		584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	1	731,060	196.26	27,415			1,091		1,676			(13,689)		1,048		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405QK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	1	277,205	193.9	10,395			414		1,129			(5,198)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	433,418	195.73	16,210			756		1,240			(8,072)		671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	1	653,756	195.73	24,450			1,076		1,837			(12,209)		983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2026	1	654,087	195.73	24,463			1,109		1,838			(12,198)		998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	2	778,888	193.31	30,408			1,464		3,909			(15,225)		1,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	1	467,274	194.92	17,523			865		1,654			(8,749)		744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	1	205,440	195.24	7,683			380		684			(3,842)		327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	1	668,364	195.36	24,997			1,373		2,224			(12,464)		1,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	1	287,939	195.36	10,769			606		973			(5,362)		488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	1	599,783	195.36	22,432			1,203		1,996			(11,201)		993		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	1	517,098	197.79	19,339			1,114		941			(9,657)		887		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	1	273,416	192.6	10,198			602		1,661			(5,092)		475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	1	76,461	194.85	2,860			169		290			(1,430)		133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/17/2026	1	583,153	199.22	21,693			1,402		703			(10,817)		1,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	1	60,421	199.22	2,248			151		97			(1,118)		112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2026	1	109,224	199.22	4,063			268		154			(2,023)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	1	557,776	199.22	20,749			1,234		644			(10,403)		968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1	152,947	199.07	5,705			391		284			(2,849)		286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	1	79,517	200.83	2,958			203		91			(1,479)		149		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405QU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	1	468,380	202.65	17,424			1,270		530			(8,700)		901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/24/2026	1	663,253	202.65	24,673			1,830		655			(12,303)		1,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	1	239,386	200.89	8,905			684		417			(4,446)		473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	1	283,398	201.35	10,542			824		450			(5,264)		565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	1	85,785	201.95	3,191			251		119			(1,598)		171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/03/2026	1	201,750	202.1	7,525			631		299			(3,752)		416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	1	206,188	202.1	7,691			635		306			(3,840)		421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	1	300,869	202.1	11,222			884		402			(5,627)		600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2026	1	300,324	202.65	11,292			962		400			(5,646)		624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	1	191,245	202	7,210			624		303			(3,605)		400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	1	134,431	202.65	5,068			446		186			(2,534)		284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1	575,213	202.65	21,686			1,999		852			(10,828)		1,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2026	1	276,658	202.65	10,430			974		410			(5,201)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	1	147,167	202.65	5,548			490		203			(2,782)		311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2026	1	434,906	202.65	16,396			1,554		644			(8,198)		952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	1	246,458	202.65	9,267			891		377			(4,633)		543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1	69,145	202.65	2,600			254		106			(1,300)		154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	1	235,211	202.65	8,820			898		371			(4,404)		533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2026	1	122,531	203.56	4,595			480		187			(2,297)		281		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405S$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	1	80,808	207.76	3,038			321		51			(1,519)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	1	80,202	210.07	3,016			323		27			(1,508)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	85,341	209.38	3,209			346		37			(1,609)		199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	1	166,951	209.38	6,277			699		96			(3,134)		396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	1	67,288	206.86	2,530			292		78			(1,265)		162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	1	149,281	210.75	5,613			655		71			(2,806)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	273,286	210.75	10,248			1,202		130			(5,131)		663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1	187,176	210.75	7,019			848		98			(3,500)		462		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/26/2026	1	107,383	204.87	4,027			803		472			(2,008)		340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2026	1	54,508	204.87	2,044			410		242			(1,018)		173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	1	73,928	204.87	2,772			541		310			(1,390)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2026	1	53,246	199.68	2,050			471		464			(1,025)		181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/06/2026	1	202,587	210.75	7,658			1,001		115			(3,824)		519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/21/2026	1	83,438	208.04	3,137			474		140			(1,564)		230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2026	1	92,024	199.55	3,460			699		752			(1,730)		293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2026	1	28,851	211.78	1,085			197		34			(542)		87		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	03/13/2026	1	122,476	202.65	7,005			748		187			(3,833)		272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	1	101,430	205.76	3,824			537		182			(1,909)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	1	56,939	205.76	2,147			294		100			(1,076)		149		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405U$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	1	54,988	208.38	2,073			282		58			(1,037)		144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	1	152,993	210.75	5,798			725		87			(2,899)		384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2026	1	73,271	200.54	2,806			617		559			(1,403)		243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	1	72,561	201.81	2,786			686		564			(1,391)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/05/2026	1	79,297	200.48	3,037			650		601			(1,523)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	1	32,391	201.81	1,244			302		249			(624)		113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	1	120,010	214.44	4,524			870		123			(2,262)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	1	69,613	200.48	2,666			579		531			(1,331)		230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2024	04/01/2026	1	89,908	210.75	3,408			421		47			(1,704)		224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	1	128,517	210.75	4,858			611		73			(2,439)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2026	1	80,334	204.62	3,093			739		455			(1,546)		278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	1	66,689	209.65	2,508			416		102			(1,257)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2026	1	133,093	200.37	5,018			1,055		1,016			(2,509)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	1	77,849	210.22	2,927			457		96			(1,468)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	1	78,181	211.78	2,940			526		89			(1,468)		234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2026	1	59,092	217.55	2,328			870		171			(1,164)		256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	39,317	215	1,549			562		139			(772)		168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/17/2026	1	66,622	210.43	2,523			692		231			(1,276)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2026	1	155,300	213.31	6,165			2,185		604			(3,083)		654		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5050$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	8,256	198.85	319			80		86			(160)		29		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	53,743	209.27	2,117			736		293			(1,059)		224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	68,214	201.09	2,654			795		668			(1,327)		264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	61,348	212.8	2,374			685		187			(1,187)		233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	61,148	207.32	2,385			757		369			(1,192)		244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	77,816	215.75	3,074			1,123		263			(1,537)		333		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	112,547	209.12	4,378			1,401		581			(2,192)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	63,165	204.62	2,444			642		380			(1,226)		228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	101,119	213.31	3,964			1,334		370			(1,982)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	105,245	198.77	4,052			1,019		1,107			(2,029)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	50,810	221.99	2,017			889		126			(1,009)		239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	110,757	223.78	4,397			1,909		228			(2,199)		516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	59,811	218.91	2,434			1,133		216			(1,220)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	136,089	196.38	5,484			2,708		2,613			(2,754)		674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	123,871	194.47	5,004			2,413		2,637			(2,502)		608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	52,767	218.59	2,079			808		142			(1,042)		232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	108,293	204.5	4,375			2,103		1,191			(2,188)		531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	10,290	210.05	417			199		74			(208)		50		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	79,357	216.54	3,222			1,518		348			(1,611)		385		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5057$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	60,728	217.45	2,387			971		207			(1,195)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	241,441	195.53	9,754			4,884		4,902			(4,877)		1,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2026	1	30,141	227.08	1,224			563		53			(612)		145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	59,729	221.23	2,365			1,032		154			(1,186)		278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	167,242	210.05	6,773			3,218		1,947			(3,396)		813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	248,987	195.79	10,034			4,865		4,883			(5,031)		1,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	332,250	197.14	13,390			6,602		6,084			(6,713)		1,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	108,791	196.38	4,384			2,177		2,094			(2,189)		542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	219,231	195.79	8,835			4,302		4,345			(4,411)		1,081		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	85,387	211.26	3,458			1,641		566			(1,731)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	320,018	202.89	12,609			7,292		4,480			(5,320)		1,720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2027	1	50,822	192.72	1,997			1,034		1,218			(963)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	231,507	199.01	9,121			4,863		3,920			(4,273)		1,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	478,544	199.83	18,711			10,519		7,759			(8,239)		2,530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	149,675	196.47	5,867			3,242		2,979			(2,635)		784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	74,389	203.02	2,924			1,698		1,033			(1,231)		400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	138,789	198.74	5,468			2,968		2,409			(2,509)		721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	439,320	202.12	17,221			9,878		6,368			(7,374)		2,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	369,179	198.85	14,435			8,625		6,591			(5,814)		2,017		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505H5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	222,453	202.32		8,698		5,135		3,233			(3,579)		1,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	160,268	203.55		6,266		3,684		2,165			(2,584)		869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	250,458	198.75		9,793		6,089		4,650			(3,724)		1,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	442,332	200.18		17,339		10,418		7,314			(6,955)		2,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	125,429	202.13		4,904		3,035		1,911			(1,880)		696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	242,117	198.74		9,539		5,196		4,203			(4,359)		1,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	653,204	196.57		25,671		14,070		14,430			(11,605)		3,419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	509,188	199.01		20,062		10,735		8,674			(9,359)		2,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	291,771	198.07		11,467		6,300		5,274			(5,168)		1,529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	771,980	198.98		30,262		17,168		13,308			(13,100)		4,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505IS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	169,901	202.24		6,643		4,033		2,537			(2,612)		936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	161,917	196.26		6,380		3,321		3,160			(3,059)		826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	319,848	194.47		12,602		6,422		6,924			(6,180)		1,615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	88,867	204.41		3,475		2,054		1,139			(1,427)		482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	341,012	198.34		13,402		7,025		5,863			(6,406)		1,740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2027	1	55,304	196.47		2,168		1,203		1,098			(968)		291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	203,627	197.78		7,982		4,404		3,748			(3,591)		1,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505IS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	838,538	201.62		32,787		19,861		12,934			(12,935)		4,614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	587,050	201.78		23,012		14,161		9,136			(8,858)		3,256		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505F5U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	227,526	200.84		8,919		5,072		3,523			(3,849)		1,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C5T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	178,754	188.3		7,025		3,624		5,534			(3,412)		907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F54 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	495,283	196.47		19,415		10,762		9,831			(8,685)		2,605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E52 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	565,987	199.45		22,356		12,038		9,393			(10,321)		2,936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C5B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	164,531	195.67		6,483		3,264		3,313			(3,228)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I5B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	222,418	201.23		8,697		5,302		3,515			(3,412)		1,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G5T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2027	1	81,109	205.29		3,171		1,856		984			(1,316)		439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H5I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	805,763	200.22		31,586		18,830		13,281			(12,764)		4,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F5D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	450,944	196.5		17,677		9,883		8,927			(7,797)		2,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C5U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	308,472	188.3		12,123		6,229		9,567			(5,912)		1,559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E5A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	90,526	201.15		3,567		1,933		1,355			(1,639)		470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C54 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	97,468	194.8		3,840		1,931		2,071			(1,915)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G5Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	302,878	205.29		11,933		6,960		3,674			(4,995)		1,634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G55 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	304,031	202.12		11,918		6,815		4,362			(5,124)		1,621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H5Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	52,168	200.18		2,040		1,230		865			(814)		286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H5Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	505,118	200.18		19,750		11,899		8,327			(7,889)		2,770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F5Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	258,175	202.38		10,120		5,779		3,648			(4,359)		1,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D5O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	63,566	198.88		2,505		1,333		1,087			(1,175)		327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D5K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	634,965	198.31		25,018		13,265		11,206			(11,755)		3,269		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505E$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	287,942	198.08		11,374		6,140		5,204			(5,235)		1,496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	359,568	202.32		14,059		8,664		5,421			(5,400)		1,994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	705,149	197.39		27,712		15,600		13,253			(12,181)		3,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,198,027	199.01		46,963		26,191		20,468			(20,779)		6,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	97,239	197.99		3,822		2,000		1,704			(1,829)		496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	131,630	195.66		5,186		2,650		2,657			(2,536)		665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	445,289	199.17		17,411		10,629		7,937			(6,816)		2,453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	508,625	205.29		20,040		11,653		6,145			(8,423)		2,734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	583,461	194.88		22,930		11,906		12,305			(11,025)		2,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	89,607	197.67		3,504		2,102		1,714			(1,408)		490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	517,283	205.29		20,381		11,758		6,224			(8,627)		2,778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	797,395	201.22		31,258		18,334		12,404			(12,931)		4,317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	186,093	204.41		7,276		4,314		2,385			(2,976)		1,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	362,415	198.75		14,170		8,781		6,710			(5,419)		2,010		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	1	144,359	174.95		5,616		3,586		8,969			(2,041)		814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2027	1	252,798	176.76		9,859		6,270		14,445			(3,592)		1,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	1	103,311	192.08		4,019		2,528		2,765			(1,499)		578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	1	294,683	183.63		11,522		8,214		12,277			(3,315)		1,759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	1	440,046	179.74		17,118		11,545		21,937			(5,581)		2,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505L3B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2027	1	186,064	179.06		7,257		4,824		9,612			(2,435)		1,072		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P3A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2027	1	507,268	185.58		19,834		14,685		19,408			(5,162)		3,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K3P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	703,754	175.97		27,376		17,900		41,953			(9,488)		4,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L3F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	1	191,819	178.81		7,481		4,994		10,020			(2,504)		1,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K34 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	1	143,426	175.66		5,565		3,567		8,598			(2,010)		811		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MJJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	1	234,001	184.58		9,056		6,220		9,216			(2,857)		1,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	259,164	187.8		10,107		7,333		8,804			(2,801)		1,557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L3L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	1	263,437	180.54		10,248		6,851		12,695			(3,421)		1,518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	1	197,376	181.26		7,717		5,671		9,180			(2,075)		1,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M3B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2027	1	778,657	183.26		30,134		20,572		32,673			(9,577)		4,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P3I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	1	194,868	183.72		7,619		5,675		8,146			(1,965)		1,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	90,819	186.61		3,515		2,418		3,236			(1,106)		531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2027	1	179,063	202.87		6,948		4,352		2,621			(2,598)		1,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M55 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	1	413,400	180.42		16,040		10,878		19,957			(5,200)		2,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L32 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	1	180,990	177.35		7,041		4,639		10,134			(2,418)		1,036		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/25/2027	1	67,939	181.3		2,636		1,846		3,170			(799)		402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K35 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1	236,209	175.66		9,165		5,861		14,200			(3,324)		1,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L3Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2027	1	644,609	178.92		25,075		16,878		33,397			(8,210)		3,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K3V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	1	348,034	177.75		13,504		8,885		19,129			(4,649)		1,991		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505M$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	146,006	180.42		5,665		3,849		7,032			(1,829)		850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	560,263	184.15		21,738		15,373		22,849			(6,420)		3,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	689,483	172.46		26,821		17,021		47,935			(9,810)		3,883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	1	196,342	185.45		7,638		5,484		8,864			(2,173)		1,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	77,031	180.49		2,989		2,024		3,704			(972)		447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	1	590,348	184.27		23,024		16,727		23,772			(6,357)		3,547		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	369,042	181.3		14,319		10,019		17,221			(4,349)		2,179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2027	1	911,499	186.18		35,366		24,484		33,634			(10,901)		5,361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	1	429,311	183.02		16,743		11,986		18,414			(4,800)		2,562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	1	278,998	186.15		10,881		7,862		10,267			(3,026)		1,676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	199,250	183.72		7,711		5,446		8,297			(2,285)		1,181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	1	272,340	183.58		10,567		7,417		12,019			(3,156)		1,613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	1	257,590	175.81		10,020		6,496		15,369			(3,546)		1,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	1	317,363	178.55		12,377		8,212		16,797			(4,171)		1,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	346,226	176.1		13,503		8,525		20,467			(5,006)		1,943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/28/2027	1	344,722	184.31		13,513		10,093		14,009			(3,457)		2,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	306,513	184.27		11,954		8,698		12,309			(3,287)		1,847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	615,788	184.78		24,016		17,088		24,814			(6,942)		3,671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/19/2027	1	49,555	175.81		1,928		1,252		2,971			(679)		282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505MSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2027	1	110,520	181.56		4,277		2,926		5,028			(1,353)		646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	1	91,976	176.1		3,587		2,259		5,448			(1,335)		515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	1	127,700	177.35		4,968		3,280		7,143			(1,699)		733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	1,241,885	181.62		48,433		35,442		56,822			(13,070)		7,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	1	214,403	181.91		8,383		6,169		9,676			(2,237)		1,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	1	111,012	176.56		4,318		2,829		6,445			(1,491)		635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2027	1	501,688	182.37		19,465		13,690		22,255			(5,786)		2,974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	264,105	186.61		10,221		7,044		9,497			(3,202)		1,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	165,582	181.63		6,408		4,470		7,594			(1,960)		975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1	162,488	182.36		6,305		4,373		7,199			(1,935)		957		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	371,302	181.3		14,407		10,063		17,306			(4,393)		2,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	1	161,467	180.54		6,281		4,208		7,772			(2,088)		934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	1	361,157	185.45		14,049		10,071		13,807			(4,014)		2,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	1	318,639	182.08		12,491		9,265		14,350			(3,234)		1,940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	1	483,445	201.23		18,758		11,724		7,784			(7,041)		2,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	667,842	187.32		26,046		18,783		23,246			(7,279)		4,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	1	263,357	184.31		10,324		7,700		11,375			(2,652)		1,603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2027	1	500,703	176.03		19,477		12,548		29,525			(6,937)		2,841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2027	1	66,020	174.92		2,568		1,676		4,125			(894)		377		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505K$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	1	407,645	175.45		15,857		10,238		24,745			(5,626)		2,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	586,112	181.91		22,917		16,896		26,581			(6,082)		3,555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	663,879	192.15		26,290		22,627		18,865			(3,751)		4,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	377,357	192.95		14,981		12,697		10,267			(2,298)		2,455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	1	209,382	201.11		8,271		6,814		3,831			(1,482)		1,342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2025	09/15/2027	1	93,418	193.32		3,718		3,177		2,498			(545)		610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/24/2027	1	261,529	190.49		10,330		8,991		8,086			(1,375)		1,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2027	1	963,236	192.09		38,240		33,093		28,004			(5,186)		6,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2027	1	195,086	190.17		7,647		6,040		6,042			(1,613)		1,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2027	1	761,344	184.01		29,769		22,899		31,155			(6,892)		4,719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	768,586	191.52		30,129		23,466		22,313			(6,686)		4,794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	254,254	187.19		10,043		7,985		9,060			(2,088)		1,601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2027	1	1,056,126	195.09		41,823		35,044		26,662			(6,818)		6,832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	124,553	187.19		4,920		3,907		4,445			(1,027)		782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/10/2027	1	253,162	196.4		10,051		8,565		5,852			(1,519)		1,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2027	1	1,070,406	195.91		42,388		37,090		25,734			(5,342)		7,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2027	1	414,327	187.99		16,200		12,848		14,238			(3,400)		2,602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2027	1	321,490	192.86		12,731		11,096		8,918			(1,679)		2,115		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/13/2027	1	376,059	196.4		14,930		12,732		8,674			(2,247)		2,453		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505V$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2027	1	264,678	191.39		10,508		9,079		7,855			(1,439)		1,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2027	1	317,294	197.79		12,565		10,407		6,866			(2,169)		2,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2027	1	41,844	196.78		1,657		1,341		933			(318)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	657,329	201.11		25,964		21,374		11,963			(4,672)		4,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2027	1	757,606	192.34		29,925		24,171		21,438			(5,780)		4,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2027	1	449,918	192.02		17,817		15,443		12,981			(2,392)		2,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	428,816	197.8		16,895		13,889		9,192			(3,059)		2,742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/06/2027	1	297,171	190.92		11,709		9,399		8,857			(2,345)		1,878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	531,537	194.98		20,996		17,097		13,250			(3,964)		3,388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	2	375,149	198.81		14,713		12,066		7,661			(2,674)		2,399		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/09/2027	1	469,316	190.11		18,350		14,022		14,392			(4,380)		2,894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/12/2027	1	432,797	188.46		16,922		12,965		14,353			(4,005)		2,676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/19/2027	1	296,927	187.23		11,640		9,030		10,530			(2,643)		1,847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/09/2027	1	370,710	188.46		14,495		11,091		12,314			(3,444)		2,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/16/2027	1	392,356	187.23		15,380		11,918		13,831			(3,507)		2,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2025	07/21/2027	1	62,526	186.5		2,451		1,906		2,300			(547)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	1	265,156	200.25		10,527		8,959		5,071			(1,603)		1,725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2027	1	842,576	190.27		33,029		24,772		25,728			(8,280)		5,157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	315,442	190.21		12,460		9,961		9,718			(2,509)		1,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505T$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2027	1	358,340	197.45		14,154		11,685		7,876			(2,482)		2,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	198,891	192.45		7,896		6,768		5,581			(1,136)		1,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2027	1	123,234	190.39		4,818		3,793		3,780			(1,030)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2027	1	61,566	190.64		2,432		1,961		1,854			(473)		391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	1	459,320	197.88		18,189		15,170		9,912			(3,098)		2,954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2027	1	148,305	192.57		5,814		4,536		4,097			(1,282)		926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/26/2027	1	474,757	192.47		18,563		14,580		13,197			(4,038)		2,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2027	1	261,927	190.32		10,294		7,766		7,982			(2,566)		1,605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/20/2027	1	288,626	191.68		11,458		9,882		8,432			(1,615)		1,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	1	324,654	186.37		12,726		9,807		11,932			(2,929)		2,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2027	1	173,750	192.13		6,794		5,322		4,902			(1,491)		1,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	775,865	191.33		30,336		22,920		22,506			(7,532)		4,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/16/2027	1	275,132	187.23		10,758		8,324		9,698			(2,464)		1,707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	1	542,539	197.28		21,430		17,515		12,420			(3,934)		3,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2027	1	344,932	195.08		13,625		11,069		8,381			(2,598)		2,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2027	1	712,923	194.78		28,303		23,949		17,825			(4,381)		4,635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/03/2027	1	263,128	196.87		10,420		8,767		5,961			(1,687)		1,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	1	346,386	196.59		13,752		11,586		7,947			(2,210)		2,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	725,772	197.35		28,741		23,766		16,071			(5,000)		4,664		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505U$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/27/2027	1	117,835	196.84		4,654		3,877		2,676			(798)		758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2027	1	715,084	190.56		28,246		22,542		23,285			(5,727)		4,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	377,404	192.86		14,945		13,033		10,469			(1,963)		2,489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2027	1	162,349	193.8		6,429		5,617		4,306			(819)		1,072		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2027	1	396,703	189.27		15,551		11,834		12,680			(3,728)		2,446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/30/2027	1	608,807	197.88		24,109		20,124		13,137			(4,090)		3,926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	1,194,798	191.89		47,433		40,592		35,198			(6,888)		7,811		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2027	1	186,806	195.35		7,435		6,281		4,542			(1,161)		1,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	538,884	194.98		21,286		17,317		13,155			(4,035)		3,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/23/2027	1	527,615	192.47		20,630		16,185		14,638			(4,506)		3,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	1	475,965	189.34		18,658		14,173		15,158			(4,498)		2,932		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	232,512	191.87		9,184		7,383		6,629			(1,829)		1,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	09/02/2027	1	55,937	195.28		2,215		1,853		1,369			(364)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2027	1	685,254	191.47		26,862		21,180		19,970			(5,704)		4,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2025	08/04/2027	1	63,583	190.77		2,512		2,001		1,910			(513)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	1	304,934	191.87		12,045		9,692		8,677			(2,389)		1,932		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	279,950	191.68		11,114		9,579		8,135			(1,572)		1,832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	1	147,697	189.02		5,878		5,237		4,860			(669)		982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2027	1	1,486,733	186.33		59,321		54,187		56,388			(5,201)		10,041		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505X$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2025	10/14/2027	1	479,090	189.38		19,116		17,094		15,457			(2,042)		3,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2027	1	208,307	188.91		8,291		7,536		6,958			(785)		1,401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2027	1	321,757	181.98		12,774		11,734		14,533			(1,086)		2,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	10/29/2027	1	691,383	181.98		27,448		25,249		31,229			(2,300)		4,673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2027	1	280,043	180.86		11,118		10,320		13,208			(839)		1,903		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2027	1	208,880	180.59		8,313		7,663		9,982			(661)		1,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/11/2027	1	373,344	183.4		14,859		13,263		15,756			(1,667)		2,489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2027	1	145,306	180.31		5,798		5,304		7,051			(500)		982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2027	1	330,119	183.57		13,073		12,588		13,883			(501)		2,289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2027	1	628,123	176.9		24,936		23,629		34,903			(1,402)		4,312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/03/2027	1	514,336	183.08		20,316		19,671		22,082			(726)		3,566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	1	295,113	193.16		11,746		10,336		8,067			(1,450)		1,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2025	10/15/2027	1	329,397	185.66		13,110		11,790		13,420			(1,367)		2,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	71,098	183.54		2,830		2,639		2,983			(198)		485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2027	1	432,245	194.61		17,247		15,114		11,039			(2,150)		2,860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	1	554,176	186.48		21,890		21,377		20,476			(601)		3,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2025	12/30/2027	1	301,588	188.74		11,943		11,943		10,119			(16)		2,131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	478,137	186.88		18,886		18,469		17,372			(493)		3,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2027	1	513,592	184.15		20,338		20,338		20,169					3,632		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6052$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2027	1	635,737	185.72		25,175		24,691		25,037			(517)		4,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	177,169	180.81		6,998		6,787		8,339			(220)		1,233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2027	1	297,387	193.31		11,836		10,454		8,046			(1,394)		1,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2025	11/04/2027	1	573,294	181.67		22,817		21,062		26,160			(1,782)		3,892		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	1	363,697	189.23		14,512		13,236		11,974			(1,292)		2,455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/05/2027	1	243,315	183.18		9,684		9,014		10,401			(718)		1,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	1	865,837	193.37		34,460		30,484		23,373			(4,013)		5,755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/18/2027	1	346,825	187.21		13,838		12,468		14,062			(1,420)		2,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	451,518	187.94		17,880		17,684		15,737			(220)		3,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2025	11/24/2027	1	1,088,062	183.95		43,305		41,277		45,132			(2,139)		7,496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2027	1	1,033,669	189.25		41,243		37,278		34,516			(4,011)		6,945		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2027	1	373,233	189.5		14,743		14,682		12,251			(142)		2,625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/23/2027	1	863,920	187.92		34,211		33,929		30,159			(375)		6,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2025	12/03/2027	1	216,091	183.39		8,536		8,253		9,156			(316)		1,498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2027	1	649,787	185.27		25,862		24,121		25,252			(1,771)		4,435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	383,915	189		15,318		13,866		12,756			(1,469)		2,581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/20/2027	1	108,695	185.62		4,304		4,251		4,152			(71)		763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2027	1	763,599	179.63		30,315		28,566		37,833			(1,786)		5,238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2027	1	132,447	179.49		5,258		4,948		6,597			(317)		908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG6051$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	1	376,992	183.64		14,929		14,334		15,828			(614)		2,610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2027	1	460,058	188.17		18,264		17,888		16,238			(400)		3,217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/08/2027	1	238,861	183.18		9,507		8,852		10,184			(702)		1,627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	1	394,878	182.13		15,677		14,876		17,649			(861)		2,711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2027	1	1,110,615	179.99		43,869		42,604		54,053			(1,322)		7,734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2027	1	357,940	192.16		14,246		12,622		10,208			(1,639)		2,381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2027	1	949,407	188.34		37,881		33,927		32,161			(3,996)		6,349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2025	10/08/2027	1	220,084	183.4		8,759		7,814		9,300			(987)		1,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2027	1	349,920	178.04		13,927		13,142		18,553			(801)		2,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	1	315,735	184.39		12,535		11,757		12,739			(825)		2,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	1	449,021	189		17,916		16,314		14,943			(1,667)		3,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	1	54,246	186.88		2,143		2,096		1,965			(56)		379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/22/2027	1	483,571	189		19,294		17,562		16,068			(1,802)		3,251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2027	1	347,617	182.64		13,731		13,354		15,132			(395)		2,422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2027	1	324,473	180.82		12,914		12,275		19,826			(655)		2,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/04/2027	1	693,899	195.66		27,617		24,350		17,208			(3,362)		4,601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2027	1	160,620	185.62		6,361		6,281		6,126			(105)		1,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	1	537,374	189.28		21,280		21,251		17,829			(58)		3,795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	236,519	186.9		9,314		9,185		8,593			(166)		1,656		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2027	1	414,569	187.21		16,541		14,896		14,771			(1,704)		2,773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/23/2027	1	424,520	189.48		16,811		16,765		13,936			(116)		2,985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Y$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	1	278,964	188.55		11,131		10,045		10,230			(1,098)		1,873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/22/2027	1	136,101	182.13		5,403		5,128		6,098			(296)		936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2027	1	478,906	183.74		19,060		17,902		20,453			(1,231)		3,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2025	11/01/2027	1	281,879	181.98		11,191		10,298		12,717			(934)		1,910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2027	1	354,389	185.62		14,105		13,175		13,555			(947)		2,420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6050$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2027	1	222,034	183.74		8,815		8,281		9,196			(567)		1,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Z$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2027	1	230,438	181.82		9,148		8,457		10,444			(702)		1,566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	179,742	186.18		7,100		7,002		7,979			(127)		1,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2025	11/26/2027	1	1,229,313	184.61		49,050		46,952		49,542			(2,352)		8,482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6051$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2027	1	450,996	182.8		17,859		17,173		20,440			(709)		3,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6052$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2025	12/06/2027	1	119,702	183.08		4,728		4,579		5,133			(168)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG6053$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/27/2027	1	226,591	189.48		8,973		8,948		7,438			(61)		1,598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505X$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	1	452,515	195.66		18,010		15,871		11,009			(2,202)		2,994		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/02/2026	7	3,537,265	274.86	136,583			189		449,902			(68,733)		1,309		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	6	4,315,016	274.15	162,287	6,562		243		549,941			(87,843)		1,597		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/02/2026	6	3,722,023	275.47	146,022			203		454,261			(73,715)		1,378		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/06/2026	2	2,612,939	276.12	95,311			655		311,903			(47,538)		1,675		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1175ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	4	2,436,903	276.12	91,979			507		290,887			(46,135)		1,426		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/07/2026	4	987,801	276.12	36,552			301		117,876			(18,235)		684		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2026	3	2,158,687	276.94	79,163			762		250,447			(39,596)		1,598		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/09/2026	6	1,683,106	277.05	61,688			680		194,523			(30,894)		1,321		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/09/2026	3	6,808,335	277.32	248,463			2,741		779,471			(124,406)		5,345		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	3	2,543,703	277.52	92,518			1,024		289,184			(46,409)		1,997		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	2	2,972,240	277.3	109,243			1,805		340,420			(54,527)		2,805		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/12/2026	6	2,997,753	277.3	109,268			1,659		343,338			(54,847)		2,718		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	2,659,192	277.3	97,326			1,738		304,470			(48,464)		2,604		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	2	730,154	277.3	26,404			507		83,600			(13,139)		740		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	3	6,115,259	277.38	211,628			4,361		698,207			(105,808)		6,402		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	5	6,434,390	276.18	246,393			5,106		765,569			(123,690)		6,736		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	3	2,862,882	277.04	105,206			2,178		330,787			(52,712)		2,997		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/20/2026	2	1,062,101	277.45	39,884			1,045		120,891			(19,975)		1,243		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	3,835,442	277.45	139,610			3,830		436,559			(69,519)		4,600		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/19/2026	2	1,873,358	277.45	72,703			1,802		213,298			(36,414)		2,137		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/22/2026	3	3,958,675	279.29	142,277			4,107		421,542			(71,175)		4,859		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	2	2,147,771	279.05	77,852			2,352		230,747			(38,920)		2,696		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	3	4,161,283	278.97	153,849			4,658		448,391			(76,981)		5,223		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1176SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	5	2,739,909	279.71	99,940			3,050		287,208			(50,342)		3,439		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	2,209,655	279.01	80,431			2,873		237,667			(40,106)		3,005		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	2,191,462	279.01	79,769			2,954		235,632			(39,721)		3,035		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	3	4,549,890	279.01	171,412			5,902		489,387			(85,890)		6,072		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	4	2,333,257	279.87	85,172			3,276		242,940			(42,584)		3,288		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	2	2,039,120	280.03	73,470			2,928		211,024			(36,739)		2,923		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	6	6,128,282	279.9	219,633			8,781		637,349			(110,096)		8,785		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	4	1,151,039	278.71	43,491			1,747		125,136			(21,892)		1,650		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/02/2026	4	1,772,777	278.93	67,048			2,956		191,114			(33,617)		2,665		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	02/04/2026	2	844,755	278.93	33,300			1,570		91,038			(16,760)		1,308		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,963,358	278.93	71,466			3,240		211,589			(35,635)		2,996		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/05/2026	4	3,650,919	279.73	136,657			6,571		381,890			(68,335)		5,733		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	3	2,383,388	280.24	88,912			4,395		244,512			(44,426)		3,794		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	4	3,105,747	281.4	116,577			5,799		304,504			(58,581)		4,944		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/06/2026	3	4,342,841	282.49	157,943			7,850		407,551			(79,154)		6,913		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	3,298,087	282.59	119,721			6,578		308,113			(59,697)		5,527		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	1,800,106	282.59	65,344			3,675		168,169			(32,538)		3,053		0001
Purchased Call/Shiller Barclays Global Index/SBG1176ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	5	2,869,916	282.59	105,665			5,685		268,111			(52,937)		4,750		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/12/2026	3	2,467,086	283.33	85,212			4,918		223,436			(42,613)		4,234		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1176SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	02/13/2026	4	3,360,616	282.44	124,914			7,418		315,787			(62,789)		5,834		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	2	3,989,270	281.78	153,995			9,151		385,080			(77,142)		6,925		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	3	2,468,801	282.99	90,400			5,374		226,735			(45,312)		4,286		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/16/2026	3	2,257,012	283.42	80,229			5,093		203,548			(40,218)		4,050		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	2,455,103	283.42	88,875			5,746		221,324			(44,316)		4,452		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	2,430,247	283.42	87,975			5,801		219,084			(43,807)		4,452		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	3	2,051,438	282.99	70,215			4,729		184,696			(35,118)		3,796		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	4	4,108,489	282.59	160,066			10,998		383,383			(80,041)		7,679		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	4	4,129,779	284.22	160,860			11,158		359,622			(81,078)		7,719		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/20/2026	3	2,677,713	286.08	98,639			6,833		214,342			(49,624)		5,005		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	2,330,598	285.95	84,135			6,241		187,703			(41,952)		4,523		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/23/2026	2	1,516,046	285.95	55,631			4,062		122,100			(27,898)		2,916		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	2,081,086	285.95	75,335			5,684		167,535			(37,513)		4,076		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/26/2026	4	4,095,823	286.38	156,257			12,044		323,230			(78,287)		8,093		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	02/27/2026	4	3,206,711	287.35	112,082			8,787		241,381			(56,111)		6,391		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/27/2026	2	2,842,815	285.6	102,771			8,059		232,622			(51,411)		5,666		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/02/2026	2	2,461,224	287.84	89,256			7,368		180,847			(44,578)		5,031		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,034,602	287.84	37,453			3,138		75,985			(18,675)		2,132		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	2	3,332,935	287.84	118,714			9,354		244,898			(59,673)		6,643		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1177$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	3	4,485,035	285.69	177,378			13,983		365,478			(89,196)		8,939		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/04/2026	3	6,654,126	287.46	240,137			20,469		498,146			(120,171)		13,822		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/05/2026	4	2,792,583	287.01	110,057			9,542		213,669			(55,127)		5,847		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	4	2,297,302	288.91	83,790			7,388		159,748			(41,947)		4,847		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/06/2026	4	4,909,747	288.91	169,323			14,966		329,070			(84,919)		10,360		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	2,362,066	288.35	85,743			8,009		169,077			(42,754)		5,135		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	2	2,500,371	288.35	89,587			7,921		178,976			(44,953)		5,276		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	2	3,082,423	288.35	111,777			10,302		220,639			(55,816)		6,652		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	2	3,376,677	287.41	128,591			12,201		253,300			(64,364)		7,394		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	2	2,120,038	288.8	77,683			7,475		148,286			(38,871)		4,675		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	3	3,136,510	289.3	115,923			11,339		213,689			(58,027)		6,965		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	4	3,848,695	289.72	147,059			14,419		256,384			(73,737)		8,547		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/13/2026	5	2,919,700	291.22	112,541			11,056		178,958			(56,617)		6,484		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/16/2026	3	3,642,534	291.22	133,003			13,544		223,265			(66,446)		8,256		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	2,082,431	291.22	75,176			7,745		127,712			(37,485)		4,751		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/18/2026	3	3,827,411	292.94	142,614			14,902		211,923			(71,371)		8,790		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/19/2026	3	2,608,602	294.09	95,728			10,137		134,383			(47,917)		6,029		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	03/20/2026	4	3,336,097	294.5	131,941			14,207		167,429			(66,149)		7,760		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	4	3,739,279	296.52	138,852			14,960		163,306			(69,660)		8,698		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1177SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	03/24/2026	3	2,693,802	297.22	99,159			11,200		112,113			(49,582)		6,423		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	3	1,873,479	297.22	66,457			7,537		77,909			(33,794)		4,440		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2024	03/20/2026	2	2,046,629	297.22	76,399			8,247		84,903			(38,487)		4,761		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/25/2026	4	5,885,727	297.81	214,817			24,514		234,788			(107,506)		14,118		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/26/2026	4	1,591,855	298.21	60,741			7,019		61,655			(30,414)		3,841		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/27/2026	3	1,750,094	299.85	62,707			7,359		59,592			(31,438)		4,248		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	2	3,681,928	299.56	133,493			15,663		128,327			(66,943)		8,936		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/31/2026	3	2,394,667	299.56	85,850			10,495		76,158			(42,834)		5,946		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/27/2026	3	1,755,800	299.56	63,621			7,497		55,462			(32,032)		4,261		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	3	2,938,896	299.56	105,747			12,797		93,310			(52,813)		7,256		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	4	3,811,311	293.25	138,856			23,005		210,548			(69,608)		10,972		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/09/2026	4	1,836,799	302.38	62,522			8,482		51,633			(31,495)		4,783		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	5	5,197,243	300.08	184,192			22,809		174,927			(92,241)		12,975		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/03/2026	3	4,626,273	301.39	164,141			20,940		140,144			(82,627)		11,676		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	3	2,310,938	293.97	83,356			13,832		122,320			(41,899)		6,653		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	3	2,396,061	295.5	88,344			15,452		115,951			(44,218)		7,095		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	3	4,282,609	296.26	151,040			22,101		194,427			(75,686)		11,594		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	4	2,980,224	295.66	107,257			18,604		142,732			(53,725)		8,790		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/24/2026	3	7,255,276	296.99	262,167			40,947		315,383			(131,673)		20,274		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1179$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/28/2026	2	2,792,003	298.34	90,368			18,279		114,359			(45,262)		8,889		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/15/2026	3	5,794,833	296.57	211,542			39,188		263,398			(106,327)		17,621		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	3	4,092,907	296.06	150,376			29,317		198,409			(75,390)		12,764		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	4	3,059,823	296.06	107,572			20,951		144,383			(53,975)		9,543		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/03/2026	5	5,267,212	297.53	178,215			37,516		228,723			(89,246)		17,107		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	8	9,120,800	295.43	338,407			61,521		444,561			(169,631)		27,528		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	3	2,557,160	296.15	92,051			18,372		120,281			(45,981)		8,086		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/12/2026	3	3,988,486	293.65	144,664			32,424		219,493			(72,700)		13,327		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	3	3,063,088	297.01	105,743			20,364		136,030			(52,935)		9,519		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/04/2026	3	3,739,230	295.97	132,592			28,129		179,021			(66,430)		12,183		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	2	2,194,269	296.77	77,325			14,262		98,486			(38,688)		6,672		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/15/2026	4	2,814,601	293.65	101,668			23,099		155,185			(50,833)		9,491		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/19/2026	3	5,345,994	294.5	194,245			45,364		281,549			(97,520)		18,242		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	3,521,225	294.82	127,116			31,430		183,216			(63,384)		12,398		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	3	2,862,375	296.38	101,233			21,663		133,760			(50,745)		9,356		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	5	5,061,138	296.09	184,140			32,354		235,886			(92,540)		14,986		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	4	7,989,187	297.23	285,665			54,595		349,425			(142,954)		24,739		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/19/2026	3	3,729,710	294.64	135,306			31,605		194,817			(67,966)		12,727		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	1,683,197	294.82	60,763			14,961		87,523			(30,340)		5,910		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1179SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/15/2026	4	4,128,233	295.91	151,132			27,962		195,592			(75,805)		12,553		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	06/24/2026	4	7,348,094	295.17	262,380			62,804		373,676			(131,383)		25,440		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/22/2026	2	1,427,847	294.5	51,666			12,225		75,344			(25,806)		4,915		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	4	2,816,640	299.33	104,429			13,069		100,873			(52,258)		7,070		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/25/2026	4	3,359,188	294.98	120,135			28,938		172,752			(60,182)		11,663		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/07/2026	3	1,342,421	301.08	47,228			6,237		42,001			(23,590)		3,460		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/08/2026	5	6,296,920	302.02	228,253			30,468		182,432			(114,308)		16,314		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	4	2,742,955	300.96	96,347			13,180		87,130			(48,372)		7,179		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/03/2026	3	3,656,344	300.64	135,778			17,231		117,970			(67,997)		9,228		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	3	3,427,482	295.29	125,947			18,382		165,866			(63,025)		9,279		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	3	5,227,047	297.26	192,285			29,351		222,614			(96,249)		14,477		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	2	3,058,736	297.77	109,481			17,483		126,347			(54,716)		8,659		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/24/2026	5	2,114,128	297.77	72,823			11,401		87,115			(36,677)		5,908		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	04/15/2026	6	5,143,519	300.3	154,006			22,074		173,678			(77,240)		13,794		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/17/2026	3	2,704,805	295.68	101,803			14,945		127,612			(51,237)		7,322		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/16/2026	2	2,302,225	293.65	83,370			19,019		126,930			(41,591)		7,786		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2026	3	1,829,393	296.83	57,942			9,487		80,798			(29,012)		5,245		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	05/22/2026	4	2,217,236	296.15	84,321			16,475		103,992			(42,482)		6,915		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/06/2026	4	7,900,300	293.99	298,100			51,233		418,678			(149,187)		23,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1179SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/25/2026	2	1,166,393	296.15	41,861			8,304		54,824			(20,911)		3,676		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/10/2026	5	4,296,008	296.13	150,819			33,418		204,549			(75,999)		14,266		0001
Purchased Call/Shiller Barclays Global Index/SBG1179ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	4	4,335,442	296.36	157,543			32,168		201,733			(78,957)		13,850		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	2,714,909	295.62	97,737			19,601		127,851			(48,668)		8,615		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	5	6,693,871	296.14	246,433			45,134		312,380			(123,482)		20,279		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	2,855,325	296.57	102,792			19,371		130,072			(51,326)		8,778		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/05/2026	4	3,667,942	295.75	132,714			28,440		178,096			(66,693)		11,990		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	3	3,289,491	297.69	117,806			24,474		141,109			(58,854)		10,614		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/29/2026	3	5,338,311	297.37	185,902			30,159		227,089			(93,032)		15,241		0001
Purchased Call/Shiller Barclays Global Index/SBG1178ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/23/2026	3	1,598,480	297.81	59,228			9,123		65,590			(29,646)		4,447		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/03/2026	6	4,203,159	301.08	152,363			19,482		130,670			(77,066)		10,608		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/16/2026	4	2,807,284	296.94	95,556			13,805		121,580			(47,850)		7,564		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/20/2026	3	2,720,139	295.68	94,712			14,274		128,610			(47,577)		7,466		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	3	1,199,475	298.93	41,567			6,462		45,462			(20,799)		3,352		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	2,044,657	296.32	68,933			15,403		96,395			(34,514)		6,832		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/11/2026	3	2,977,366	295.16	111,732			24,764		150,301			(55,970)		9,918		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	1,082,711	297.77	38,869			6,247		44,760			(19,382)		3,078		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/14/2026	2	3,028,000	300.82	108,292			15,323		97,940			(54,007)		8,082		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	05/01/2026	3	2,908,650	296.83	105,438			17,657		152,910			(53,439)		8,374		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1178SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/10/2026	3	3,731,488	300.82	130,950			17,917		119,950			(65,758)		9,766		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	4,241,730	301.08	153,126			20,010		132,571			(76,458)		10,877		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/17/2026	4	3,943,609	293.05	149,088			34,296		224,867			(74,645)		13,377		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	1,473,897	296.57	53,060			10,058		67,192			(26,458)		4,548		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	2	1,943,407	294.61	70,186			16,282		101,654			(35,183)		6,612		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	1,893,060	295.68	67,961			10,269		89,569			(33,888)		5,220		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	2	2,088,800	297.18	74,262			13,365		91,029			(37,050)		6,281		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	2,032,546	297.69	73,172			15,278		87,258			(36,486)		6,580		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	2	3,538,535	296.35	134,923			27,579		164,777			(67,643)		11,304		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	2,382,314	293.97	85,763			14,510		126,259			(42,823)		6,943		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	3	4,166,680	295.36	154,739			33,082		207,093			(77,499)		13,620		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/19/2026	1	1,432,351	294.58	51,708			12,004		74,969			(25,819)		4,888		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	2	4,279,673	294.18	157,618			38,299		230,290			(78,991)		14,901		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	2	3,656,227	297.18	122,426			21,498		158,833			(61,573)		10,826		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	3	4,999,484	297.69	177,757			36,366		213,960			(89,318)		15,971		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	2	3,096,905	294.98	108,058			24,162		158,006			(54,140)		10,348		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	06/26/2026	4	3,600,844	294.62	110,734	19,683		33,808		189,074			(68,139)		12,538		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/09/2026	3	1,498,703	295.75	53,652			11,755		72,971			(26,840)		4,961		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	06/26/2026	4	3,792,452	294.82	142,104			34,602		196,940			(71,527)		13,205		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	1,394,877	294.5	50,355			11,966		73,604			(25,109)		4,815		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	1,406,894	295.75	50,648			11,007		68,454			(25,289)		4,643		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	2	3,250,713	301.6	115,179			15,690		97,974			(57,622)		8,507		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	3,130,056	300.82	112,369			15,766		101,137			(56,108)		8,314		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	2,466,103	293.97	88,780			15,122		130,784			(44,269)		7,216		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	3,923,871	297.18	141,259			25,260		170,856			(70,533)		11,754		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	1,346,440	287.08	49,414			16,471		104,496			(24,673)		5,493		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	4	1,925,290	287.15	69,865			22,899		148,848			(35,009)		7,790		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/07/2026	4	2,736,089	283.51	101,332			30,551		245,322			(50,943)		10,597		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/17/2026	4	3,512,165	296.26	128,346			34,973		170,239			(64,527)		12,934		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	4	2,836,128	282.88	105,596			31,770		260,778			(52,971)		10,984		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/24/2026	3	2,331,780	288.14	85,277			31,201		173,665			(42,681)		9,972		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/14/2026	5	4,071,478	285.17	153,259			47,695		341,516			(77,005)		16,019		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	2	2,577,815	285.87	94,381			29,693		210,106			(47,073)		10,231		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/02/2026	3	1,814,889	287.08	65,080			21,862		140,924			(32,512)		7,435		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	3	1,076,855	286.2	40,921			14,592		86,954			(20,489)		4,544		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	4	6,587,549	287.31	249,412			90,891		508,355			(124,842)		28,118		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/03/2026	3	6,023,171	286.51	213,774			72,036		479,105			(107,007)		24,724		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	3	3,376,453	284.35	126,032			42,865		293,533			(63,367)		13,888		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/10/2026	2	1,032,130	284.15	37,977			13,156		90,481			(19,003)		4,297		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	2	1,704,896	289.18	62,913			23,366		121,509			(31,418)		7,345		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	4	5,006,547	284.8	180,798			62,420		427,706			(90,521)		20,800		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	2	2,691,200	286.55	104,407			37,423		214,226			(52,266)		11,379		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/07/2026	1	1,167,054	284.35	43,064			14,750		101,499			(21,503)		4,829		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/03/2026	2	3,054,842	296.79	110,066			27,784		124,085			(55,041)		10,845		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	4	4,352,970	292.47	128,999			37,818		338,487			(65,126)		16,587		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	4	8,415,446	295.77	315,975			78,748		415,124			(158,179)		29,712		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	4	3,450,447	294.79	98,107			28,540		163,808			(49,127)		13,148		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	3	2,088,923	299.59	74,892			19,673		82,347			(37,636)		7,555		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	5	2,524,452	296.79	94,233			23,730		117,380			(47,340)		8,937		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/09/2026	3	2,254,489	296.26	85,976			22,352		108,668			(43,042)		8,133		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	4	4,177,391	299.22	151,724			39,822		168,648			(76,088)		15,109		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	4	2,168,013	294.09	79,704			22,496		118,984			(40,111)		8,124		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/05/2026	2	2,704,586	286.91	109,625			32,563		283,119			(54,874)		10,427		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	3	5,973,767	299.29	218,433			58,586		241,314			(109,359)		21,888		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/30/2026	2	1,162,176	294.79	46,227			13,352		61,619			(23,144)		4,418		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	3	1,447,990	284.53	54,574			16,920		124,682			(27,322)		5,697		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	07/31/2026	3	3,386,885	292.47	104,830			30,534		202,770			(52,535)		12,906		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	3	3,261,239	295.56	113,622			31,924		165,181			(56,875)		12,220		0001
Purchased Call/Shiller Barclays Global Index/SBG117BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	2,977,391	283.51	109,270			33,217		267,063			(54,560)		11,610		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	3	2,579,155	285.87	94,926			29,933		210,216			(47,676)		10,215		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/12/2026	6	7,982,351	283.68	302,028			92,762		711,335			(151,372)		31,266		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	4	4,661,352	284.24	173,821			53,588		406,213			(87,032)		18,299		0001
Purchased Call/Shiller Barclays Global Index/SBG117D81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	4	4,131,121	287.19	152,845			54,985		320,058			(76,881)		17,467		0001
Purchased Call/Shiller Barclays Global Index/SBG117C89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/21/2026	3	2,432,097	286.88	89,472			28,694		190,071			(44,968)		9,716		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	08/28/2026	5	5,088,635	287.08	183,550			61,171		394,747			(92,985)		20,631		0001
Purchased Call/Shiller Barclays Global Index/SBG117C85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	4	4,101,225	286.07	150,525			48,252		331,743			(75,522)		16,384		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	1,850,867	285.23	68,482			24,176		155,477			(34,147)		7,781		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/04/2026	4	3,242,634	285.58	117,548			39,847		268,195			(58,864)		13,337		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	3	6,062,717	287.08	220,582			72,880		470,310			(110,663)		24,581		0001
Purchased Call/Shiller Barclays Global Index/SBG117D89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	09/30/2026	3	4,035,712	287.61	148,571			55,562		307,862			(74,355)		17,451		0001
Purchased Call/Shiller Barclays Global Index/SBG117D80	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	1,844,160	287.19	68,050			24,618		143,004			(33,978)		7,842		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	2	1,195,717	284.04	45,541			15,876		105,283			(22,794)		4,987		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/26/2026	5	2,275,395	286.99	83,338			27,253		177,122			(41,856)		9,187		0001
Purchased Call/Shiller Barclays Global Index/SBG117C88	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,774,236	286.88	65,114			21,048		138,721			(32,513)		7,133		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	3	7,965,021	285.57	300,404			106,564		659,913			(150,345)		33,548		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/16/2026	3	1,233,427	299.45	44,901			12,116		49,346			(22,493)		4,531		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	2,493,127	297.72	90,251			23,090		109,951			(45,064)		8,923		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/22/2026	4	7,550,849	297.81	269,891			75,039		335,697			(135,218)		28,156		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	08/14/2026	4	2,130,936	285.87	78,356			24,517		173,611			(39,649)		8,384		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	2	4,718,747	299.02	160,357			43,599		194,102			(80,337)		17,377		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/01/2026	3	2,418,769	287.08	88,484			29,584		187,718			(44,141)		9,888		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,524,885	294.09	55,506			15,804		83,791			(27,715)		5,756		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	4	2,909,574	284.92	108,377			37,851		247,435			(54,320)		12,136		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	1,540,700	284.35	56,852			19,523		133,995			(28,348)		6,388		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	2	5,782,309	283.02	212,770			63,997		528,748			(106,563)		22,395		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	2	2,782,721	282.04	105,252			31,407		264,324			(52,682)		10,753		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/21/2026	3	4,213,580	286.03	159,808			51,198		341,325			(80,109)		16,833		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/19/2026	4	7,718,224	285.88	284,024			89,854		629,056			(142,198)		30,701		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	3,705,029	287.19	137,086			49,713		287,304			(68,356)		15,785		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	2	3,022,305	285.23	112,373			39,295		253,781			(56,455)		12,606		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	2	3,678,473	288.53	137,788			50,777		269,514			(69,033)		15,760		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	3	3,944,915	287.74	143,768			51,603		298,603			(72,075)		16,679		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/03/2026	4	5,088,213	297.72	173,043			43,927		223,888			(87,256)		18,063		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	5	7,007,598	294.37	258,487			74,309		379,704			(129,415)		26,577		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/08/2026	3	4,486,089	297.06	160,180			41,467		206,287			(80,243)		16,141		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	2,854,352	297.72	103,328			26,542		126,074			(51,523)		10,243		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	3	2,582,641	299.71	92,025			24,944		101,768			(46,040)		9,511		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	2	929,262	285.6	32,303			10,990		76,788			(16,216)		3,822		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/13/2026	2	2,474,478	299.59	87,043			23,172		97,875			(43,597)		9,020		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	3,561,752	292.47	130,716			38,478		277,084			(65,269)		13,668		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	2	1,288,105	285.98	47,407			15,074		104,543			(23,741)		5,135		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,248,189	283.51	45,809			13,969		111,959			(22,842)		4,878		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	2,661,536	286.88	97,945			31,751		208,095			(48,838)		10,723		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	2,174,008	296.26	78,916			21,789		105,669			(39,350)		8,086		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,240,711	299.59	45,038			12,002		49,117			(22,457)		4,534		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	4	4,577,782	293.97	167,287			47,129		252,738			(83,868)		17,154		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	3	2,851,165	297.69	97,221			27,133		127,774			(48,649)		10,658		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,771,357	296.26	100,600			27,675		134,611			(50,231)		10,283		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	2	1,938,547	286.94	71,400			23,544		151,265			(35,763)		7,860		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	2	1,629,816	287.56	62,539			23,015		124,463			(31,305)		6,983		0001
Purchased Call/Shiller Barclays Global Index/SBG117CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	1,490,010	285.23	55,130			19,413		125,163			(27,527)		6,251		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	09/25/2026	5	4,954,325	289.18	172,417			63,805		352,843			(86,900)		21,226		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	4	1,635,751	297.47	61,543			16,111		73,520			(30,821)		5,916		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,167,158	292.47	116,551			34,421		246,497			(58,116)		12,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	1,988,901	294.09	72,396			20,685		109,356			(36,099)		7,525		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	1,594,555	289.18	58,999			21,962		113,645			(29,419)		6,883		0001
Purchased Call/Shiller Barclays Global Index/SBG117AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/03/2026	2	1,129,182	297.84	39,997			10,114		49,323			(20,076)		4,009		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/01/2026	3	3,859,710	287.54	140,794			52,855		295,443			(70,468)		16,721		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	4	2,017,505	287.95	74,385			28,949		152,048			(37,357)		8,867		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/07/2026	4	6,083,748	288.23	216,854			83,211		452,750			(108,562)		26,642		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	10/30/2026	5	5,951,767	285.26	219,677			91,688		502,412			(110,280)		27,114		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	2,819,737	288.22	103,484			40,568		210,242			(51,601)		12,480		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	10/16/2026	4	982,089	287.58	36,303			14,514		75,266			(18,314)		4,369		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	2,910,250	285.13	106,515			44,687		247,004			(53,185)		13,323		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	2	2,345,121	287.71	85,799			34,101		178,751			(42,981)		10,434		0001
Purchased Call/Shiller Barclays Global Index/SBG117EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	5	4,162,556	289.36	149,574			67,677		298,640			(75,003)		19,760		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/13/2026	3	3,760,687	286.78	136,628			59,604		299,511			(68,466)		17,523		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	3	4,039,355	286.48	153,112			64,924		325,149			(76,674)		18,583		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/28/2026	3	7,435,043	286	272,480			112,366		609,359			(136,338)		33,759		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	3	1,795,269	287.29	66,693			25,711		139,039			(33,398)		7,876		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	4	1,119,432	291.48	7,696	33,984		20,964		74,160			(20,765)		5,597		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/29/2026	4	1,609,316	286.11	57,946			24,007		131,340			(29,016)		7,319		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	3	3,788,155	287.64	140,522			53,155		288,812			(70,462)		16,441		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	4	2,494,422	287.02	96,439			41,183		196,412			(48,379)		11,494		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/15/2026	5	1,824,340	287.74	65,896			26,131		138,851			(33,116)		8,103		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,005,647	287.88	73,808			28,122		151,462			(36,853)		8,752		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	2	785,935	286.74	29,243			13,006		62,775			(14,633)		3,702		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	2	3,205,218	288.22	117,280			45,582		238,763			(58,878)		14,087		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/11/2026	3	4,591,647	286.79	165,614			71,504		365,361			(82,890)		21,328		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/21/2026	3	5,311,741	286.95	193,328			77,908		418,348			(96,772)		23,836		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	2	2,509,804	285.94	91,843			37,440		206,005			(46,112)		11,301		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	4,000,197	286.85	145,554			62,208		317,255			(73,005)		18,433		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	1,647,236	290.59	60,289			28,240		112,578			(30,062)		7,972		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	4	4,987,204	288.95	188,006			86,638		364,881			(94,138)		23,925		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	3	3,718,865	291.8	136,792			64,323		241,253			(68,460)		18,025		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/16/2026	4	2,982,674	287.67	106,385			42,412		227,689			(53,507)		13,270		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,768,677	285.94	64,910			26,607		145,235			(32,411)		8,004		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	2	6,271,685	290.55	228,996			106,465		428,914			(114,678)		30,176		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	3	3,547,912	289.97	127,575			58,957		248,624			(63,866)		17,046		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	2	1,457,227	288.74	53,953			24,771		107,497			(26,940)		6,980		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/02/2026	2	2,569,866	287.88	94,757			35,880		193,898			(47,582)		11,153		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	2	3,228,762	292.04	119,221			56,228		207,297			(59,670)		15,673		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ES|	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	11/27/2026	3	3,322,424	288.07	121,366			55,253		251,777			(60,704)		15,819		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	1	4,329,178	290.45	153,375			73,840		298,403			(76,793)		21,227		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	4	2,072,439	286.34	75,078			30,534		167,409			(37,598)		9,331		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2026	1	1,968,747	289.05	68,248			31,013		143,170			(34,171)		9,360		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	2	4,895,791	292.72	178,905			84,928		305,067			(89,618)		23,799		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,689,648	286.37	61,672			27,109		136,885			(30,752)		7,923		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	5	12,872,816	287.05	470,409			207,615		1,014,851			(235,425)		60,454		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/04/2026	5	5,007,004	290.59	184,117	3,126		87,311		341,864			(94,092)		24,091		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	4	2,047,683	285.13	76,888			32,162		173,721			(38,712)		9,328		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/23/2026	4	9,152,180	289.09	347,475			170,463		668,950			(174,032)		45,257		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	4	1,541,094	286.51	55,823			24,222		124,036			(27,960)		7,170		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	3	2,264,923	285.89	80,936			33,679		186,493			(40,520)		10,318		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	2	1,822,125	289.09	66,458			29,820		132,173			(33,209)		8,623		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/27/2026	3	1,449,057	288.74	52,848			24,140		106,795			(26,560)		6,900		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	11/20/2026	4	5,357,144	289.09	191,834	5,383		88,266		388,411			(99,061)		25,237		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	11/19/2026	3	5,243,774	286.89	198,859			90,410		416,194			(102,111)		24,664		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	4	6,847,952	287.5	258,031			115,126		530,208			(129,397)		32,259		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	2,190,349	286.85	79,948			34,420		173,792			(39,865)		10,158		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	12/11/2026	4	6,744,610	292.84	199,653	42,957		118,068		418,025			(120,322)		32,786		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	3,058,040	292.84	111,618			53,356		189,848			(55,657)		14,951		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	4	5,663,264	289.89	188,519	6,124		94,241		399,897			(97,392)		27,807		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/25/2026	3	5,311,924	290.81	194,000			95,996		361,483			(97,366)		26,340		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	4	3,511,010	291.06	114,858	14,978		64,935		236,686			(64,925)		17,531		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	4	6,147,550	288.63	229,524			111,567		457,298			(115,486)		30,185		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	3	3,652,522	288.21	131,918			51,874		272,473			(66,021)		16,194		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	3,169,420	286.37	117,120			51,161		256,555			(58,853)		14,768		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	2,532,436	292.84	92,434			44,119		157,132			(46,154)		12,364		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	2	4,039,921	290.81	147,117			73,060		275,071			(73,469)		20,116		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	3,451,202	285.13	126,314			53,094		293,037			(62,984)		15,826		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	3,506,490	286.85	127,987			55,003		278,221			(63,906)		16,236		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	2	3,895,941	288.9	138,392			59,085		283,733			(69,314)		17,952		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	2	2,959,442	286.1	108,085			43,996		241,327			(54,137)		13,325		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	2	4,302,908	290.81	156,962			78,072		293,114			(78,297)		21,456		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	3	2,130,753	287.18	80,154			30,280		165,605			(40,132)		9,247		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,816,175	286.37	102,509			44,980		228,052			(51,184)		13,184		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	3	1,829,497	288.07	69,407			31,651		138,576			(34,833)		8,711		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	2	1,633,906	289.61	61,350			28,474		116,277			(30,702)		7,862		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/04/2026	3	5,894,606	285.45	223,068			94,168		494,162			(111,651)		27,074		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	378,239	289.09	13,768			6,184		27,460			(6,865)		1,793		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	3	3,381,729	286.08	126,427			55,071		276,962			(63,294)		15,758		0001
Purchased Call/Shiller Barclays Global Index/SBG117F5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	2	3,710,023	292.84	128,526			61,663		237,049			(64,313)		18,165		0001
Purchased Call/Shiller Barclays Global Index/SBG117F5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	2	1,807,617	290.59	66,344			31,032		123,476			(33,135)		8,736		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	4	9,333,466	288.07	344,064			166,714		710,209			(172,417)		45,829		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,304,716	288.22	121,283			47,444		246,296			(60,559)		14,601		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	2,307,260	287.67	84,676			33,894		176,291			(42,280)		10,318		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/25/2026	4	3,793,528	290.07	119,981	22,502		70,675		266,268			(71,348)		18,811		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	3,199,854	288.63	116,475			56,715		238,246			(58,158)		15,779		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	1,757,192	288.74	64,138			29,378		129,565			(32,025)		8,405		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	3	2,395,024	292.35	88,587			42,004		151,722			(44,350)		11,642		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,648,540	285.94	60,501			24,849		135,370			(30,168)		7,473		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	2	2,468,416	287.5	92,106			35,682		189,575			(46,120)		10,848		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	1,107,661	287.67	40,651			16,305		84,634			(20,270)		4,962		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	1,518,259	288.63	55,265			26,949		113,042			(27,557)		7,497		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	2	3,443,645	286.85	123,160			49,796		272,391			(61,653)		15,479		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,632,219	287.88	60,066			22,937		123,261			(29,951)		7,135		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	827,490	291.89		30,121		15,247		53,920			(14,916)		4,160		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	12/31/2026	4	1,654,046	292.38		61,658		31,133		105,393			(30,580)		8,270		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	12/31/2026	3	3,685,388	291.89		134,714		67,856		239,893			(67,022)		18,427		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	4	1,748,815	290.87		66,952		34,504		119,165			(32,484)		8,839		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/08/2027	4	4,986,753	292.45		177,753		91,045		317,827			(86,801)		25,206		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/13/2027	3	4,097,542	291.78		149,191		77,332		269,069			(71,871)		20,849		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/21/2027	3	2,673,330	296.02		99,803		52,937		145,938			(46,880)		13,746		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	3	1,699,758	297.89		64,705		34,936		85,304			(29,810)		8,819		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	3	3,551,427	299.11		116,117		63,132		168,246			(53,040)		18,449		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	3	3,888,520	295.41		144,532		79,050		219,561			(65,501)		20,328		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/05/2027	4	2,868,595	298.37		104,560		57,920		141,424			(46,778)		15,034		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	3	2,741,496	297.01		100,923		53,788		142,978			(47,293)		14,115		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/04/2027	2	1,440,138	297.19		53,775		29,532		74,966			(24,263)		7,538		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	3,032,814	299.11		110,698		60,298		143,980			(50,579)		15,815		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/05/2027	3	5,678,324	298.33		211,225		116,818		280,365			(94,570)		29,759		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	01/22/2027	3	1,623,669	296.6		59,979		32,067		86,329			(27,995)		8,359		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	3	1,387,993	294.44		53,563		31,472		82,778			(22,104)		7,515		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	02/26/2027	7	3,130,173	298.61		112,717		66,061		154,302			(46,826)		16,829		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/19/2027	2	3,373,557	294.42		123,339		64,987		197,807			(58,615)		17,301		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	4	2,973,283	297.59		109,050		60,436		152,066			(48,756)		15,582		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/12/2027	3	3,835,460	295.82		146,136		87,966		216,135			(58,371)		20,960		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	1,329,657	290.87		48,400		24,998		90,740			(23,472)		6,757		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	2	2,290,826	299.94		83,121		46,379		105,094			(36,756)		12,095		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	2	3,336,725	299.03		121,120		69,633		161,017			(51,703)		17,854		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	4	3,367,777	298.1		115,695		68,479		170,706			(47,301)		18,256		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	3	5,542,790	297.39		192,981		112,996		289,823			(80,030)		29,975		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	3	1,787,615	292.45		63,427		32,552		113,877			(30,925)		9,035		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	2	2,519,846	302.07		88,840		50,634		104,691			(38,298)		13,435		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/09/2027	2	3,820,654	298.1		141,384		84,204		194,044			(57,448)		20,807		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	3	2,234,571	299.81		89,974		50,564		103,229			(39,613)		11,813		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	2,200,230	299.03		80,308		46,111		106,174			(34,340)		11,787		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	4	5,703,771	297.6		207,613		122,639		295,731			(85,334)		30,918		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	3	6,028,583	302.54		216,166		121,610		243,304			(95,055)		31,869		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	4,046,365	298.33		147,288		81,737		200,331			(65,797)		21,312		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	3	3,397,106	294.42		126,390		66,298		198,920			(60,293)		17,331		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	01/29/2027	3	6,416,105	299.79		228,625		124,022		294,081			(104,964)		33,331		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/11/2027	4	3,864,488	294.89		141,809		85,027		226,585			(56,856)		21,094		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	3	1,401,534	300.12		50,859		31,339		65,379			(19,541)		7,772		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/26/2027	3	4,024,496	299.95		144,851		89,481		189,452			(55,507)		22,343		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/19/2027	4	3,473,659	298.87		127,548		77,936		171,201			(49,761)		19,134		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/18/2027	4	2,426,210	298.95		91,407		55,476		119,059			(35,983)		13,349		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/26/2027	4	4,264,944	299.32		147,294		91,786		206,623			(55,804)		23,678		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	3	1,785,567	299.88		64,755		39,363		83,955			(25,439)		9,836		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/24/2027	4	6,652,315	299.52		238,750		146,853		318,953			(91,982)		36,850		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	2	934,045	302.71		33,303		18,910		37,552			(14,399)		4,974		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/17/2027	3	4,710,032	301.81		176,121		99,746		197,971			(76,613)		25,051		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/15/2027	2	3,559,527	301.81		129,211		72,983		149,429			(56,546)		18,886		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/14/2027	3	1,527,549	291.85		60,378		31,391		100,023			(28,995)		7,783		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	2	2,067,405	290.87		76,135		39,338		141,016			(36,909)		10,492		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	4	2,616,543	291.84		107,202		55,062		170,975			(52,175)		13,190		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	3	1,047,036	298.44		40,077		21,715		51,223			(18,417)		5,439		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	731,957	291.89		26,716		13,542		47,720			(13,212)		3,685		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	1	3,691,043	297.42		134,354		71,890		189,131			(62,674)		19,077		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	1,355,055	294.42		49,460		26,089		79,484			(23,481)		6,958		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	3	6,362,443	297.36		234,366		125,958		327,363			(108,432)		32,968		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	2	3,877,994	297.42		140,822		75,137		198,452			(65,788)		19,966		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	2,699,352	293.35		100,658		52,728		165,724			(48,147)		13,771		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	1,720,785	294.23		60,414		31,632		101,588			(28,905)		8,779		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	2,124,300	297.58		77,749		45,389		110,077			(32,502)		11,475		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	02/26/2027	6	5,819,950	297.58		210,849		123,146		301,008			(87,936)		31,290		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	3	4,130,981	300.89		144,638		82,644		181,912			(62,238)		22,024		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	5	2,132,257	299.03		75,383		43,311		102,681			(32,148)		11,368		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/15/2027	2	2,230,755	295.82		81,899		49,345		125,858			(32,708)		12,232		0001
Purchased Call/Shiller Barclays Global Index/SBG117HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	2,197,899	295.82		80,663		48,642		124,078			(32,177)		12,066		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	3	5,942,078	299.29		216,404		131,990		287,287			(84,837)		32,731		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/12/2027	3	1,182,253	295.31		45,227		27,097		68,099			(18,142)		6,461		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	3	3,251,819	298.53		118,099		68,496		161,044			(49,753)		17,483		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/17/2027	4	3,095,396	297.91		115,361		69,770		159,180			(45,629)		17,012		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	1	313,808	289.97		12,262		6,183		22,121			(6,079)		1,554		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/24/2027	3	3,111,602	298.66		112,634		64,864		152,945			(47,793)		16,689		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	1,076,499	297.42		39,292		21,049		55,196			(18,304)		5,571		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/18/2027	3	2,334,022	294.42		86,016		45,511		136,829			(40,688)		11,954		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	1,743,709	299.11		63,645		34,708		82,839			(29,040)		9,104		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	3	2,205,118	298.08		81,057		46,804		111,410			(34,284)		11,841		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/12/2027	2	5,904,859	301.81		220,142		124,030		247,314			(96,351)		31,215		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	4	3,426,141	298.95		127,581		71,047		164,803			(56,553)		18,067		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	1,526,434	301.81		55,715		31,498		64,130			(24,356)		8,109		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	3	1,851,056	296.34		70,166		41,352		101,567			(28,895)		10,034		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	4,246,585	298.87		155,850		95,479		209,737			(60,679)		23,497		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/22/2027	2	4,928,868	298.87		163,982		100,522		243,252			(63,768)		27,242		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	4	1,898,132	293.85		65,828		33,702		113,603			(32,155)		9,581		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	3,048,834	297.62		111,892		69,567		159,807			(42,553)		16,983		0001
Purchased Call/Shiller Barclays Global Index/SBG117H$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	3,238,159	298.1		118,840		70,454		164,352			(48,609)		17,614		0001
Purchased Call/Shiller Barclays Global Index/SBG117H$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/10/2027	5	4,558,463	296.69		163,922		97,701		246,905			(66,283)		24,853		0001
Purchased Call/Shiller Barclays Global Index/SBG117H$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	890,798	297.58		32,603		19,015		46,129			(13,648)		4,806		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	4	7,276,251	296.22		266,243		166,308		406,283			(100,039)		40,620		0001
Purchased Call/Shiller Barclays Global Index/SBG117H$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	3	6,159,642	294.42		227,355		136,437		368,842			(91,346)		33,661		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	1,262,755	297.62		46,343		28,837		66,231			(17,600)		7,042		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/26/2027	2	3,582,421	297.62		128,312		79,608		187,535			(48,899)		19,889		0001
Purchased Call/Shiller Barclays Global Index/SBG117G$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	2,913,050	298.33		106,035		58,779		144,124			(47,433)		15,324		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	3	2,710,677	285.72		100,068		67,076		231,392			(33,209)		15,672		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	3	5,154,356	286.35		191,455		129,724		430,386			(62,152)		29,921		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/06/2027	4	3,392,893	285.63		127,640		86,112		290,669			(41,604)		19,676		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/02/2027	5	6,243,539	284.63		220,580		139,082		551,461			(81,876)		34,931		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	3	4,050,629	291.55		143,418		90,230		275,229			(53,482)		22,662		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	3,418,814	288.46		125,470		86,466		264,654			(39,306)		20,047		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/04/2027	2	2,266,504	288.79		83,191		59,655		173,996			(23,711)		13,526		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/18/2027	3	5,830,501	289.15		213,694		157,343		443,009			(56,880)		35,261		0001
Purchased Call/Shiller Barclays Global Index/SBG117JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	05/26/2027	2	3,340,141	287.51		123,286		86,521		268,361			(37,174)		19,761		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	5	4,770,604	284.9		178,465		117,770		418,621			(61,049)		27,297		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	4,962,502	288.4		182,620		129,440		386,297			(53,638)		29,530		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	2	1,006,858	288.46		36,895		26,071		78,151			(10,916)		5,968		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	3,249,087	283.55		118,273		76,748		298,644			(41,709)		18,454		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	3,271,641	288.79		120,069		86,212		251,386			(34,165)		19,581		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	4	3,603,731	287.51		134,502		94,053		289,165			(40,703)		21,215		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/23/2027	2	2,155,437	285.23		79,580		52,455		186,955			(27,256)		12,333		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	2	5,508,502	285.72		202,369		135,346		470,031			(67,367)		31,749		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	2	2,091,161	287.51		77,129		54,047		167,942			(23,337)		12,359		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/16/2027	4	2,900,635	289.53		106,311		77,676		217,295			(28,758)		17,509		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	2	2,425,854	287.51		89,325		62,529		194,821			(27,063)		14,323		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	3	1,750,195	283.11		65,676		42,552		163,391			(23,226)		9,941		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/12/2027	2	3,811,915	282.14		141,010		90,461		367,762			(50,835)		21,559		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	3,135,348	282.14		115,381		74,015		302,499			(41,613)		17,751		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	3	5,591,122	282.14		208,564		133,543		539,217			(75,306)		31,520		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/14/2027	3	1,802,078	287.95		66,131		45,294		142,126			(20,894)		10,535		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/23/2027	5	2,463,073	284.49		92,795		61,054		219,302			(31,885)		14,093		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/22/2027	4	2,776,199	283.96		104,917		68,709		251,854			(36,256)		15,868		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2027	4	2,492,926	288.6		90,223		62,538		192,134			(27,757)		14,662		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2025	05/28/2027	3	2,917,148	288.4		106,738		75,512		226,879			(31,449)		17,292		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/30/2027	3	2,980,340	285.14		110,624		73,685		259,632			(37,073)		17,178		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/30/2027	2	4,001,641	285.21		148,267		99,008		347,676			(49,599)		23,064		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/14/2027	4	3,039,706	282.77		113,111		72,837		287,017			(40,319)		17,228		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2025	05/14/2027	4	4,808,468	288.05		176,738		121,472		377,766			(55,681)		28,111		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/11/2027	2	3,250,523	289.22		119,099		86,232		246,020			(33,060)		19,529		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/02/2027	5	5,423,204	288.09		200,584		142,652		427,128			(58,057)		32,303		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/17/2027	3	5,052,945	289.56		185,343		135,776		378,213			(49,944)		30,530		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2027	1	3,022,439	285.23		111,528		73,688		262,263			(38,090)		17,366		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/04/2027	2	2,985,005	288.37		109,748		78,576		232,801			(31,453)		17,814		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2027	3	4,415,744	289.62		159,868		117,818		329,787			(42,559)		26,705		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2025	05/13/2027	2	2,405,472	288.42		86,976		59,424		186,421			(27,596)		14,049		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2025	05/19/2027	3	2,862,325	288.52		105,102		72,688		221,232			(32,475)		16,817		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/02/2027	4	2,506,150	297.44		61,980		38,952		132,704			(23,111)		14,021		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2025	06/03/2027	2	1,445,752	288.32		53,079		37,793		112,924			(15,318)		8,620		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/26/2027	2	2,450,601	285.23		92,049		60,999		212,644			(31,230)		14,066		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/21/2025	04/16/2027	3	5,281,675	283.55		196,448		127,893		485,607			(68,834)		29,999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	3	4,605,603	288.1		170,690		120,351		362,248			(50,634)		27,300		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/11/2027	3	2,422,158	288.95		89,669		65,183		185,172			(24,660)		14,552		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	4	3,650,065	280.08		137,844		87,387		377,150			(50,521)		20,533		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,912,674	286.78		107,186		72,834		239,604			(34,605)		16,960		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	2	2,961,449	287.78		108,171		75,469		235,348			(33,072)		17,434		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	2	2,477,420	288.38		91,296		67,735		193,981			(23,632)		15,081		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	4	7,320,721	289.07		267,967		192,958		556,898			(75,182)		43,899		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/14/2027	2	3,123,603	288.95		114,577		83,391		238,905			(31,482)		18,820		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/11/2027	3	4,243,653	289.16		155,814		113,080		321,840			(43,117)		25,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	2	1,883,772	288.37		68,264		47,973		146,654			(20,329)		11,155		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	3	3,589,890	288.34		131,832		94,263		280,256			(37,782)		21,424		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/10/2027	2	2,368,461	289.04		86,964		62,719		180,437			(24,297)		14,216		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	4,077,273	289.3		150,451		112,373		308,790			(38,488)		24,888		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/31/2027	2	7,318,247	288.4		268,861		190,592		569,676			(78,944)		43,507		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	2	4,901,964	288.91		179,532		132,759		376,343			(46,892)		29,784		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	06/25/2027	4	5,089,093	289.3		188,183		140,469		385,245			(48,098)		30,979		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	2	3,491,997	282.07		128,572		82,170		337,611			(46,676)		19,686		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	2	3,209,871	296.96		119,340		74,649		173,486			(44,733)		17,939		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	3,212,173	284.63		118,850		75,098		283,942			(44,001)		18,050		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	3	1,488,814	283.06		55,264		35,681		139,224			(19,640)		8,447		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	3	2,757,386	288.03		102,057		69,602		216,737			(32,506)		16,088		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	3	2,062,999	285.81		76,533		51,684		175,640			(24,928)		11,976		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	3	2,863,588	288.14		103,875		72,252		224,699			(31,819)		16,858		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,966,977	283.55		72,581		47,193		180,920			(25,547)		11,219		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	2	1,721,633	286.78		64,554		43,803		141,498			(20,856)		9,994		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	3	2,230,973	281.46		83,890		53,499		220,209			(30,505)		12,577		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/21/2027	3	4,508,170	283.2		169,674		110,796		419,777			(58,949)		25,741		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	3,254,202	283.55		120,080		78,019		299,331			(42,323)		18,542		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/14/2027	2	3,545,786	288.46		129,925		89,435		274,430			(40,669)		20,729		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	2	6,624,330	285.46		244,154		161,733		570,167			(82,530)		38,101		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	2,034,750	288.46		74,675		51,493		157,583			(23,362)		11,943		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	2	5,060,881	288.88		187,498		139,718		389,097			(48,290)		30,807		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,721,824	288.79		63,191		45,397		132,301			(17,956)		10,315		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2027	3	2,684,358	288.7		98,127		72,719		207,720			(25,486)		16,325		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	3,050,311	288.95		111,946		81,499		233,405			(30,739)		18,396		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/05/2027	2	3,315,765	285.67		121,917		81,936		283,558			(40,038)		19,209		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	2	2,210,043	285.72		82,694		55,643		188,656			(27,218)		12,790		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	5,129,552	289.15		188,768		139,174		390,105			(50,097)		31,109		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,808,306	289.15		66,546		49,087		137,523			(17,636)		10,977		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	06/30/2027	3	5,407,630	289.45		202,658		151,963		407,480			(50,936)		33,069		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/29/2027	3	1,970,449	285.39		72,208		47,983		170,054			(24,279)		11,345		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	1,306,755	289.3		48,219		36,032		99,012			(12,318)		7,984		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2027	1	2,079,121	289.62		76,304		56,096		157,069			(20,487)		12,574		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	3,013,283	284.63		111,491		70,391		266,255			(41,333)		16,914		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	2,083,692	286.78		76,680		52,138		171,401			(24,722)		12,145		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	3	978,116	281.02		38,949		25,105		97,979			(13,884)		5,508		0001
Purchased Call/Shiller Barclays Global Index/SBG117M$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	2	2,360,778	300.69		87,822		72,922		116,526			(15,114)		15,184		0001
Purchased Call/Shiller Barclays Global Index/SBG117M$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/09/2027	4	3,041,894	301.99		112,859		95,674		143,034			(17,300)		19,775		0001
Purchased Call/Shiller Barclays Global Index/SBG117M$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/10/2027	5	6,933,304	303.23		255,285		217,714		309,364			(38,344)		45,108		0001
Purchased Call/Shiller Barclays Global Index/SBG117N$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	5	5,614,720	302.19		211,598		184,287		263,651			(27,996)		36,941		0001
Purchased Call/Shiller Barclays Global Index/SBG117M$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/10/2027	2	4,179,715	302.94		158,698		135,367		188,885			(23,612)		27,193		0001
Purchased Call/Shiller Barclays Global Index/SBG117M$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	2	6,925,932	303.86		255,285		218,193		301,554			(37,341)		45,242		0001
Purchased Call/Shiller Barclays Global Index/SBG117M$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/08/2027	4	2,096,733	302.06		78,236		66,183		98,221			(12,149)		13,619		0001
Purchased Call/Shiller Barclays Global Index/SBG117M$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	3	5,069,143	303.13		186,101		153,243		224,753			(33,369)		32,415		0001
Purchased Call/Shiller Barclays Global Index/SBG117M$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/26/2027	2	3,362,513	299.96		124,260		102,775		171,011			(21,609)		21,610		0001
Purchased Call/Shiller Barclays Global Index/SBG117N$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/22/2027	3	1,975,710	301.24		74,297		64,233		96,477			(10,138)		12,978		0001
Purchased Call/Shiller Barclays Global Index/SBG117N$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	2	3,740,469	301.5		138,821		119,762		180,530			(19,487)		24,532		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/24/2027	3	3,504,199	304.01		125,268		109,386		152,381			(16,197)		23,055		0001
Purchased Call/Shiller Barclays Global Index/SBG117MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	3	5,592,698	302.94		207,131		176,697		253,106			(31,078)		36,475		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	2	3,634,977	301.07		133,576		111,271		176,580			(22,885)		23,380		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	2	2,197,806	300.38		80,909		67,583		110,082			(13,633)		14,183		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	3,407,625	291.98		125,401		96,077		234,232			(29,678)		21,067		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	2	5,057,973	303.26		176,298		145,608		224,730			(30,848)		32,479		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	3	5,781,991	290.12		219,650		166,712		425,694			(53,094)		35,585		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/03/2027	3	5,293,841	301.01		196,787		165,889		258,704			(31,493)		34,246		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	2	1,882,726	290.98		69,549		52,512		134,064			(17,302)		11,535		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/03/2027	3	2,800,665	300.68		104,605		88,089		138,691			(16,850)		18,118		0001
Purchased Call/Shiller Barclays Global Index/SBG117KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	2	3,911,124	289.73		146,156		109,776		291,852			(36,600)		23,940		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	3	2,601,961	289.89		98,523		76,100		193,605			(22,587)		16,143		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/09/2027	4	5,457,971	291.76		201,769		154,313		378,070			(48,015)		33,651		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	3	4,573,711	291.7		166,173		127,648		317,981			(38,653)		28,326		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/05/2027	1	2,502,841	291.09		92,105		69,680		177,608			(22,774)		15,376		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,672,042	291.66		61,531		47,754		116,606			(13,954)		10,411		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/28/2027	3	3,255,234	294.61		118,891		93,655		203,085			(25,339)		20,411		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/06/2027	3	2,179,091	293.98		81,197		65,308		132,019			(16,085)		13,770		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	2	2,927,165	295.85		110,665		89,277		174,730			(21,481)		18,576		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	3	2,468,195	295.03		90,705		70,798		151,256			(19,994)		15,408		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	2	2,553,383	299.76		94,672		79,344		131,349			(15,427)		16,518		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/21/2027	3	3,974,766	291.65		147,602		114,795		277,341			(32,919)		24,770		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	3	2,967,592	294.26		105,990		83,877		187,883			(22,298)		18,640		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/24/2027	2	3,542,262	303.13		131,069		108,026		157,288			(23,449)		22,727		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/23/2027	4	2,828,488	294.82		103,478		81,109		174,802			(22,661)		17,658		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	3	2,407,430	298.02		89,306		72,793		132,075			(16,774)		15,356		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/13/2027	2	3,752,569	291.98		138,016		105,792		258,088			(32,603)		23,220		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/04/2027	2	2,165,560	291.82		81,675		65,131		150,719			(16,611)		13,661		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/17/2027	3	4,586,518	302.76		163,452		140,803		209,662			(23,189)		30,009		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/13/2027	3	5,884,910	297.98		217,196		176,473		322,902			(41,389)		37,410		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	3	1,926,145	302.36		71,485		60,611		89,185			(10,957)		12,532		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	3	4,281,504	297.33		159,680		129,079		241,053			(30,777)		27,194		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/17/2027	2	3,181,150	301.5		117,625		101,385		153,307			(16,625)		20,814		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/23/2027	2	2,975,183	302.14		111,262		96,360		139,926			(15,013)		19,559		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	2	3,475,446	301.07		129,052		107,840		172,921			(21,767)		22,446		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/29/2027	3	3,986,303	302.36		145,240		127,018		186,421			(18,372)		26,331		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	3	5,886,809	291.82		225,290		175,591		408,298			(49,907)		36,718		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	2	2,460,162	292.37		90,207		68,679		166,524			(21,614)		15,168		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	3	4,391,185	293.43		155,402		123,321		287,029			(32,529)		27,581		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/15/2027	2	4,580,029	290.49		166,598		128,205		333,306			(38,516)		28,391		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	07/30/2027	3	4,907,564	291.41		181,046		143,811		346,246			(37,733)		30,825		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2027	3	4,375,040	291.98		157,931		120,959		300,578			(37,244)		26,974		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	3,278,793	293.98		120,987		97,388		198,752			(23,966)		20,790		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	2	6,369,249	291.1		235,226		182,075		453,134			(53,828)		39,517		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	1	3,659,358	300.38		135,396		113,017		183,202			(22,967)		23,595		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	3	1,947,097	302.36		72,276		62,179		90,477			(10,206)		12,739		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	2	1,393,110	302.58		51,075		44,352		64,365			(6,830)		9,166		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	2	5,668,170	299.8		213,899		175,883		289,459			(38,687)		36,245		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	3	3,378,495	300.01		125,670		103,149		170,947			(22,798)		21,604		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	3,495,528	304.01		129,335		112,812		152,349			(16,962)		23,071		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	3	4,020,117	303.53		147,217		126,049		177,778			(21,332)		26,282		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	1	3,762,693	298.02		138,843		113,061		206,303			(26,211)		23,980		0001
Purchased Call/Shiller Barclays Global Index/SBG117LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	5,680,842	293.98		212,360		170,521		364,254			(42,483)		35,898		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/09/2027	2	3,997,662	293.98		148,091		119,181		242,192			(29,343)		25,327		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	3	6,145,338	299.89		226,667		185,390		312,503			(41,528)		39,264		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	3,133,355	291.41		115,621		91,924		221,284			(24,042)		19,732		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	3,697,791	304.01		136,448		118,994		161,067			(17,919)		24,387		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	2,445,178	302.94		90,716		77,383		110,741			(13,632)		15,960		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/21/2027	2	5,476,957	301.5		202,519		174,712		264,311			(28,462)		35,949		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2027	2	3,217,328	302.03		118,301		103,546		152,542			(14,876)		21,268		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	2,483,991	291.66		91,411		70,916		173,145			(20,758)		15,452		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	4	4,105,915	294.39		151,068		119,265		258,564			(31,939)		25,767		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	3,645,591	293.17		135,494		108,408		241,117			(27,255)		23,037		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	2	3,903,222	294.61		143,548		112,760		243,380			(31,199)		24,431		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/23/2027	4	4,134,634	294.61		153,192		120,599		257,528			(32,840)		25,812		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	2	2,703,611	292.53		100,374		80,130		183,180			(20,326)		17,070		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/16/2027	2	3,191,919	291.66		117,133		90,791		222,362			(26,623)		19,804		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2027	4	5,204,408	291.09		190,292		143,935		369,021			(46,879)		31,885		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/13/2027	3	5,722,795	298.02		213,729		173,987		313,389			(40,258)		36,380		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	3	3,472,348	298.41		129,197		105,443		187,593			(23,866)		22,167		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	2	4,217,531	300.38		155,442		129,663		210,860			(26,395)		27,127		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/02/2027	2	1,605,274	300.22		58,635		49,084		81,007			(9,606)		10,376		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	3,139,902	301.01		116,490		98,249		153,652			(18,619)		20,379		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/06/2027	1	1,928,388	301.01		71,543		60,325		94,366			(11,451)		12,506		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	2	3,028,211	298.6		109,277		88,673		161,959			(20,871)		19,250		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	3,170,678	303.13		116,998		96,399		140,789			(20,967)		20,326		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117L5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	1,081,014	294.61		39,781		31,257		67,442			(8,641)		6,772		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	4	2,261,543	291.07		85,039		64,673		160,757			(20,431)		13,931		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	2,774,318	291.09		102,095		77,272		196,972			(25,210)		17,059		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	775,878	291.41		28,630		22,770		54,821			(5,945)		4,890		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	3	4,733,810	305.57		170,293		155,408		196,124			(15,078)		31,948		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	5	4,615,946	299.99		168,922		150,963		239,269			(18,159)		30,823		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	2	4,477,188	302.33		166,342		147,176		210,435			(19,342)		29,758		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/18/2027	3	6,712,922	299.63		254,220		229,629		353,760			(25,479)		44,997		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/05/2027	4	2,195,066	303.07		81,967		76,008		101,471			(6,144)		14,914		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	3	4,813,495	302.35		169,713		151,254		226,068			(19,162)		32,018		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/21/2027	4	4,050,701	302.6		153,796		139,224		189,550			(14,831)		27,214		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/12/2027	2	2,331,730	298.26		86,940		77,707		129,462			(9,640)		15,558		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	5	3,509,685	301.79		133,489		120,735		169,677			(12,902)		23,562		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	2	4,303,109	306.04		158,228		148,424		176,320			(10,402)		29,389		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/29/2027	4	5,300,774	303.19		196,074		180,318		242,844			(16,471)		35,828		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	3	2,939,961	303.39		108,622		99,427		133,630			(9,353)		19,871		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/24/2027	4	3,768,765	302.39		142,847		135,980		180,592			(7,111)		25,965		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	3	2,151,295	306.58		79,498		74,238		86,099			(5,369)		14,682		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	3	3,304,055	305.13		120,425		113,130		140,660			(7,726)		22,565		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	1	2,799,061	306.72		103,565		99,274		112,247			(4,695)		19,312		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	3	4,633,523	305.09		172,907		161,647		197,284			(11,709)		31,599		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	2	3,516,160	303.11		131,304		120,826		161,709			(10,881)		23,766		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2027	2	5,665,294	304.24		204,803		188,863		249,151			(16,177)		38,435		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	11/19/2027	4	5,808,922	300.4		219,300		207,945		300,887			(12,109)		39,876		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/17/2027	2	5,647,913	303.1		203,255		191,340		262,177			(12,160)		38,714		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/03/2027	3	3,634,233	307.15		134,025		129,791		143,642			(4,731)		25,200		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	1	2,494,661	301.72		92,552		87,842		122,699			(5,064)		17,162		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	3	2,299,449	306.4		85,761		82,709		93,809			(3,197)		15,945		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	3	2,500,913	301.48		90,500		85,406		124,018			(5,244)		17,155		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2027	3	2,266,122	303.76		92,832		88,894		102,803			(4,292)		15,624		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/03/2027	2	4,729,257	307.21		174,908		169,142		186,578			(6,454)		32,793		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	3	4,491,667	308.14		162,447		159,009		170,984			(3,917)		31,301		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2027	4	7,600,594	308.96		281,889		281,201		281,631			(1,704)		53,486		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	3	5,025,438	305.62		186,147		178,228		211,128			(8,868)		34,673		0001
Purchased Call/Shiller Barclays Global Index/SBG1170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	11/23/2027	2	2,179,296	301.72		81,404		77,307		107,260			(4,399)		15,004		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	3	1,770,348	300.81		65,683		62,078		90,221			(3,739)		12,153		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/17/2027	3	2,854,116	308.03		105,810		104,509		109,613			(1,719)		19,987		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	1	4,425,522	308.03		163,744		161,717		170,251			(2,688)		31,057		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/24/2027	1	333,872	309.27		12,490		12,473		12,029			(34)		2,349		0001
Purchased Call/Shiller Barclays Global Index/SBG117PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	2	2,909,618	309.94		106,374		106,374		103,777			(102)		20,560		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	3	4,912,026	308.71		179,667		175,566		182,505			(4,818)		34,230		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	6,156,149	308.14		227,778		222,771		234,946			(5,912)		43,021		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	3	4,284,630	306.95		162,194		157,647		171,413			(4,762)		29,837		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	3	6,027,086	307.09		226,554		223,553		240,817			(3,881)		42,207		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	2,290,807	307.15		84,760		82,082		90,767			(3,011)		15,930		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2027	1	428,998	309.1		15,873		15,873		15,863					3,031		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	12/08/2027	3	4,840,606	307.15		179,608		174,304		191,956			(5,535)		33,685		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	3	2,747,585	308.15		101,957		99,270		104,500			(2,891)		19,147		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/08/2027	2	6,880,625	298.26		267,613		238,742		381,335			(29,480)		45,769		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	2	2,750,417	299.35		102,887		92,042		146,364			(10,956)		18,380		0001
Purchased Call/Shiller Barclays Global Index/SBG117NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	3	1,400,679	299.63		54,018		48,688		73,720			(5,474)		9,367		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	3	4,130,187	301.47		149,172		131,093		200,572			(18,472)		27,324		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	3	4,166,942	303.41		161,342		146,493		188,563			(15,314)		28,016		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	2	2,573,183	303.06		94,333		83,699		117,341			(10,825)		17,116		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	2	2,504,880	304.94		92,804		84,525		106,540			(8,608)		16,893		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/04/2027	4	2,290,330	302.97		85,047		78,583		106,212			(6,583)		15,550		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	7,273,585	303.38		269,123		250,588		332,295			(19,880)		49,530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/11/2027	2	2,857,266	298.26		106,499		95,083		158,545			(11,882)		19,050		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	3	4,355,213	304.07		159,845		146,083		192,359			(13,958)		29,415		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/05/2027	3	3,562,874	303.38		131,749		122,704		162,536			(9,695)		24,208		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	2	7,113,321	306.02		263,934		253,541		294,627			(10,726)		49,254		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2027	3	5,711,684	308.39		206,221		202,081		215,769			(4,420)		39,943		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	3	4,978,272	306.1		184,372		177,300		205,571			(7,311)		34,495		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	1	6,599,993	308.14		244,200		238,825		251,672			(6,347)		46,090		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	3	5,642,413	306.72		209,017		205,054		228,846			(4,265)		39,486		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/04/2027	3	6,160,872	301.51		229,938		203,354		299,145			(27,320)		40,854		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	3	6,517,353	302.35		240,050		212,223		305,875			(28,080)		43,285		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/05/2027	3	7,309,978	303.05		272,358		253,035		338,183			(20,405)		49,667		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	2	4,217,838	304.94		156,477		142,449		178,982			(14,557)		28,359		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	2,218,575	303.38		82,087		76,442		101,429			(6,056)		15,119		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	4	5,226,471	300.01		196,636		176,453		270,889			(20,541)		34,953		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2027	4	5,816,506	300.46		214,460		192,963		296,188			(22,224)		38,899		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/01/2027	2	5,490,708	303.11		203,083		186,895		252,879			(16,919)		37,195		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	1	4,864,477	308.96		179,986		179,491		180,749			(1,229)		34,326		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	2	3,917,502	309.56		145,344		145,177		141,864			(366)		27,663		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	3	3,098,667	309.19		115,097		114,421		113,650			(999)		21,790		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	2,175,439	301.51		80,491		70,983		105,630			(9,787)		14,437		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	2,192,443	299.63		81,340		73,295		115,611			(8,334)		14,707		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	2	7,233,989	304.79		267,750		243,392		309,023			(25,327)		48,638		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	1	5,165,132	308.96		191,110		190,584		191,753			(1,307)		36,423		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	4	3,776,750	306.76		136,213		127,518		150,080			(9,024)		25,794		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	1	4,098,309	306.72		152,047		145,782		164,750			(6,855)		28,357		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	1	3,399,358	306.37		129,930		128,138		139,916			(2,317)		23,805		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	1	2,247,149	307.15		83,145		80,514		89,037			(2,957)		15,615		0001
Purchased Call/Shiller Barclays Global Index/SBG117PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/22/2027	3	3,699,929	308.88		137,109		135,677		137,394			(1,658)		26,001		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	3	6,308,589	300.7		235,224		207,061		316,163			(28,947)		41,736		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	10/25/2027	2	3,758,358	304.94		138,132		126,052		159,731			(12,582)		25,327		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	3	2,051,391	305.62		76,520		73,312		86,185			(3,542)		14,154		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	1	3,386,952	305.13		125,317		117,733		144,415			(8,057)		23,183		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	2	3,202,867	301.72		119,944		113,883		157,325			(6,386)		21,987		0001
Purchased Call/Shiller Barclays Global Index/SBG117PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	1	7,786,944	306.72		288,896		276,974		312,778			(13,042)		53,842		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	2	2,875,680	305.13		106,102		99,693		122,706			(6,802)		19,697		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	1,847,131	303.11		68,344		62,899		85,071			(5,695)		12,522		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	3	5,138,042	301.51		191,181		168,531		249,139			(23,208)		33,992		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Slider Barclays Global Index/SBG117P$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/21/2027	1	2,835,447	308.03		105,195		103,895		109,080			(1,725)		19,912		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/02/2026	8	3,677,342	288.28	122,348			169					(61,397)		1,361		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2025	01/02/2026	5	4,638,069	288.55	162,764	1,688		229					(83,192)		1,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/04/2024	01/02/2026	6	4,918,934	287.02	161,049			224					(81,492)		1,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	01/06/2026	3	2,837,527	287.17	102,233			703					(51,013)		1,819		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/05/2026	3	1,966,112	287.17	60,840			336					(30,578)		1,151		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/07/2026	4	822,558	287.17	28,220			233					(14,085)		570		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	01/08/2026	4	2,787,218	286.13	92,964			894					(46,495)		2,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	01/09/2026	5	3,088,657	284.22	101,457			1,120					(50,872)		2,425		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	01/09/2026	4	6,682,268	283.32	234,612			2,592		1			(117,550)		5,246		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	01/09/2026	3	1,785,193	282.11	65,701			727		1			(32,954)		1,402		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/15/2026	2	581,020	282.26	21,050			404		6			(10,477)		589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/13/2026	2	2,706,425	282.26	99,461			1,642		13			(49,616)		2,554		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1005$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/12/2026	7	4,366,456	282.26	148,087			2,248		13			(74,273)		3,959		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/14/2026	1	1,262,075	282.26	46,571			832		9			(23,190)		1,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2024	01/16/2026	3	7,315,167	280.31	253,881			5,232		464			(126,931)		7,658		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/16/2026	5	6,292,402	279.05	219,682			4,549		930			(110,192)		6,587		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	01/16/2026	3	3,223,666	277.79	114,478			2,371		1,034			(57,394)		3,375		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/16/2026	2	616,722	276.86	22,480			466		334			(11,285)		646		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/20/2026	2	450,722	276.86	17,198			452		375			(8,660)		528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/21/2026	2	2,672,822	276.86	98,161			2,695		2,428			(48,914)		3,206		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/22/2026	4	5,325,405	276.41	194,121			5,607		6,350			(97,137)		6,537		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2024	01/23/2026	2	2,045,306	276.26	72,587			2,193		2,787			(36,280)		2,567		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/23/2026	2	2,741,798	275.31	103,423			3,132		5,386			(51,748)		3,441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	01/23/2026	4	2,284,633	276.47	86,492			2,630		2,856			(43,390)		2,867		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/28/2026	1	1,364,023	277.31	50,196			1,859		1,689			(24,995)		1,889		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/27/2026	1	2,358,489	277.31	86,792			3,100		2,748			(43,278)		3,207		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2024	01/26/2026	3	4,171,594	277.31	154,255			5,310		4,559			(77,259)		5,567		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/01/2024	01/29/2026	3	2,371,719	277.52	90,252			3,473		2,886			(45,136)		3,343		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/30/2026	1	1,519,393	278.28	54,489			2,171		1,473			(27,245)		2,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/01/2024	01/30/2026	6	6,245,249	277.71	233,465			9,327		7,495			(116,895)		8,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	01/30/2026	2	925,335	278.84	32,607			1,305		726			(16,339)		1,326		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/03/2026	1	678,995	277.16	25,191			1,142		1,199			(12,561)		1,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/04/2026	1	448,343	277.16	16,634			776		826			(8,283)		694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2024	02/02/2026	5	2,512,786	277.16	83,051			3,665		4,243			(41,657)		3,778		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2024	02/05/2026	4	4,067,003	274.25	159,564			7,673		17,869			(79,791)		6,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	02/06/2026	3	1,256,223	275.49	46,691			2,309		4,075			(23,340)		2,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2024	02/06/2026	5	3,617,581	275.53	135,324			6,725		11,603			(67,950)		5,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/06/2026	3	2,194,196	275.72	79,406			3,948		6,671			(39,808)		3,493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/11/2026	1	1,079,569	275.01	40,052			2,253		4,523			(19,944)		1,831		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/09/2026	3	2,079,748	275.01	78,760			4,228		8,306			(39,395)		3,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/10/2026	1	1,291,436	275.01	47,912			2,633		5,285			(23,891)		2,164		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2024	02/12/2026	3	3,314,168	276.41	115,668			6,681		9,954			(57,874)		5,688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	02/13/2026	3	2,598,431	275.03	101,692			6,118		11,336			(51,784)		4,511		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/13/2026	3	3,482,490	274.97	140,853			8,356		15,396			(70,510)		6,046		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2024	02/13/2026	3	1,775,719	277.64	66,226			3,938		3,939			(33,201)		3,083		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/17/2026	1	663,299	278.01	24,476			1,582		1,506			(12,204)		1,203		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/13/2026	3	2,924,432	278.01	107,289			6,389		5,852			(54,035)		5,077		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/18/2026	2	2,630,421	278.01	97,286			6,415		6,150			(48,450)		4,819		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/19/2026	3	2,614,249	278.01	95,310			6,415		6,286			(47,635)		4,838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/20/2026	4	3,276,173	277.66	128,008			8,794		8,853			(64,006)		6,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/20/2026	4	4,198,590	279.33	149,700			10,314		7,316			(74,946)		7,847		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/20/2026	2	2,572,856	278.31	94,857			6,550		5,880			(47,553)		4,809		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/24/2026	1	1,918,332	278.34	70,786			5,251		4,846			(35,297)		3,723		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2026	1	1,088,586	278.34	40,278			3,039		2,819			(20,056)		2,132		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/23/2026	3	1,472,459	278.34	53,811			3,926		3,625			(26,929)		2,832		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2026	6	4,205,951	277.89	161,755			12,461		12,423			(80,989)		8,310		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2024	02/27/2026	4	2,709,570	278.59	102,536			8,041		7,053			(51,345)		5,401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	02/27/2026	3	3,230,108	279.08	119,949			9,410		7,341			(60,048)		6,438		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/27/2026	2	3,460,120	279.38	126,325			9,955		7,295			(63,516)		6,896		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2024	02/27/2026	3	2,742,579	279.16	101,417			7,996		6,108			(51,055)		5,466		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/02/2026	1	1,103,355	279.16	40,824			3,369		2,649			(20,384)		2,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/03/2026	1	1,231,557	279.16	45,568			3,818		3,028			(22,722)		2,538		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2024	03/04/2026	3	5,569,210	279.22	208,812			17,802		13,803			(104,517)		11,569		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/05/2026	3	1,989,447	279.22	74,239			6,435		4,505			(37,171)		4,165		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/06/2026	4	1,790,334	279.9	68,078			6,010		3,966			(34,099)		3,778		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/06/2026	3	2,712,268	280.37	102,909			9,096		5,367			(51,606)		5,723		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2024	03/09/2026	2	1,900,100	280.94	70,461			6,494		3,539			(35,189)		4,101		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2024	03/06/2026	2	2,117,517	280.94	79,612			7,041		3,651			(39,966)		4,468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	03/10/2026	2	1,381,752	280.94	51,281			4,926		2,637			(26,300)		3,004		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	03/11/2026	3	3,487,441	282.2	122,308			11,608		5,038			(61,236)		7,636		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	03/12/2026	4	2,086,007	280.73	81,614			7,956		4,379			(41,367)		4,600		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2026	4	2,485,186	282.45	91,654			8,969		3,565			(45,902)		5,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2024	03/13/2026	4	3,016,167	282.3	112,372			11,083		4,486			(56,691)		6,698		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/16/2026	1	2,308,038	282.79	85,167			8,669		3,302			(42,525)		5,231		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/13/2026	6	1,823,519	282.79	67,612			6,734		2,411			(34,508)		4,049		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/17/2026	1	989,252	282.79	36,503			3,761		1,451			(18,202)		2,257		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/18/2026	4	2,531,917	282.87	97,097			10,187		3,737			(48,781)		5,815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/19/2026	4	1,202,746	283.63	46,037			4,919		1,521			(23,246)		2,780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/20/2026	3	2,757,704	283.76	102,397			10,991		3,466			(51,242)		6,415		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2024	03/20/2026	4	2,250,598	284.09	81,129			8,748		2,615			(40,750)		5,235		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/24/2026	1	2,253,794	283.44	83,390			9,393		3,365			(41,581)		5,374		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/23/2026	2	1,411,160	283.44	51,881			5,831		2,059			(26,135)		3,344		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/20/2026	5	3,519,664	283.44	134,711			14,546		4,774			(67,866)		8,187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2024	03/25/2026	3	3,407,182	284.37	123,376			14,079		4,214			(61,745)		8,173		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2026	3	1,267,832	283.7	49,867			5,761		1,867			(24,959)		3,059		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	03/27/2026	4	2,162,697	285.91	82,099			9,618		1,959			(41,128)		5,249		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	03/31/2026	2	1,661,107	286.71	61,297			7,490		1,386			(30,549)		4,124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2024	03/27/2026	3	2,862,391	286.71	106,803			12,537		2,139			(53,595)		6,947		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/30/2026	1	1,454,397	286.71	53,667			6,487		1,181			(26,760)		3,591		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2024	04/15/2026	5	5,290,669	284.72	191,607			27,456		9,416			(96,083)		14,188		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/01/2026	3	2,980,871	286.61	112,040			18,561		4,844			(56,168)		8,581		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/02/2026	3	2,846,540	287.69	109,164			13,716		1,984			(54,734)		7,146		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/01/2026	4	3,389,746	285.88	129,065			21,504		6,309			(65,106)		9,758		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2024	05/06/2026	4	5,864,170	287.13	221,489			38,073		9,371			(110,864)		17,227		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	04/02/2026	4	4,784,981	288.07	187,088			23,911		3,122			(95,620)		12,011		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2024	04/24/2026	5	1,731,346	286.66	67,473			10,561		2,467			(33,974)		4,838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/06/2026	1	2,812,734	288.07	108,009			14,114		2,046			(53,931)		7,213		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2024	04/24/2026	2	3,255,508	287.12	123,128			19,202		4,230			(61,685)		9,097		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/02/2026	4	2,054,714	287.26	79,977			10,012		1,587			(40,036)		5,158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2024	04/10/2026	3	1,325,689	287.79	48,520			6,633		1,109			(24,320)		3,469		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2024	06/12/2026	2	2,020,780	281.17	75,240			16,795		12,305			(37,659)		6,752		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/15/2026	3	2,613,908	288.26	95,390			17,670		3,915			(47,944)		7,948		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	05/08/2026	4	3,181,285	289.17	116,058			20,354		3,577			(58,197)		9,420		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2024	06/03/2026	5	5,232,966	284.85	197,343			41,535		17,521			(98,810)		16,995		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/05/2026	3	1,286,995	282.5	49,785			10,672		6,187			(25,020)		4,207		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/27/2026	1	3,540,436	283.75	133,120			26,697		13,047			(66,288)		11,234		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	05/29/2026	4	2,910,048	286.94	104,211			21,332		6,630			(52,406)		9,296		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/20/2026	5	5,474,525	287.19	204,678			39,132		10,649			(102,468)		16,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2024	05/13/2026	7	7,113,647	287.82	266,237			48,378		11,186			(133,397)		21,470		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2024	06/05/2026	3	2,326,973	283.71	87,980			18,822		9,408			(44,089)		7,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2024	05/22/2026	3	3,212,875	282.66	123,898			24,149		13,285			(62,106)		10,020		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2024	06/18/2026	2	3,805,477	280.51	149,879			34,828		26,306			(75,258)		12,947		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/02/2026	2	3,362,557	287.63	129,714			16,312		2,380			(65,067)		8,441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2024	06/18/2026	3	3,339,255	280.89	133,803			31,112		21,984			(67,302)		11,361		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/15/2026	4	3,064,979	287.05	115,798			21,419		5,698			(58,050)		9,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/15/2026	1	4,037,477	279.37	156,250			35,463		31,603			(78,018)		13,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/21/2026	3	1,961,572	287.39	65,999			12,714		3,736			(33,045)		6,096		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/04/2026	1	2,261,041	286.42	85,241			14,422		3,992			(42,562)		6,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/09/2026	1	1,470,003	282.5	56,742			12,393		7,306			(28,294)		4,866		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2024	06/26/2026	4	2,329,800	282.41	77,840	14,384		23,979		13,332			(48,267)		8,112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/18/2026	2	5,327,269	278.52	211,693			48,983		47,119			(105,938)		18,125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/24/2026	3	1,570,889	288.2	59,137			9,189		1,640			(29,584)		4,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2024	06/26/2026	4	3,259,387	283.06	122,023			29,655		17,128			(61,167)		11,349		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/22/2026	3	2,839,151	285.11	99,993			19,433		8,007			(50,057)		8,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2024	05/29/2026	3	2,636,439	282.69	104,129			21,219		11,598			(52,107)		8,422		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2024	04/30/2026	3	1,860,492	285.51	71,011			11,621		3,648			(35,544)		5,334		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/18/2024	04/16/2026	3	3,450,366	283.05	136,167			19,656		8,597			(68,133)		9,297		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2024	05/22/2026	2	2,083,464	283.75	78,700			15,358		7,290			(39,559)		6,498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2024	04/14/2026	2	2,396,590	286.16	91,627			12,964		3,118			(45,693)		6,396		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/26/2026	2	2,368,502	283.75	88,940			17,740		8,640			(44,356)		7,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/27/2026	1	2,309,172	286.66	88,210			14,075		3,471			(44,045)		6,537		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/22/2026	3	4,261,552	286.58	165,642			25,277		5,947			(82,889)		11,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2024	04/29/2026	4	4,079,746	288.16	144,478			23,464		4,740			(72,349)		11,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/22/2024	04/17/2026	3	4,488,531	284.88	178,406			26,106		8,005			(89,403)		12,151		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/01/2026	3	1,985,449	286.42	76,281			12,658		3,341			(38,346)		5,716		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/08/2026	6	6,177,467	288.55	238,739			31,866		4,134			(119,557)		16,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/17/2026	4	3,163,617	279.1	121,645			27,987		25,918			(60,917)		10,732		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	06/24/2026	3	3,253,026	283.05	123,816			29,624		16,867			(61,972)		11,262		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2026	2	3,206,373	287.95	122,111			16,631		2,592			(61,087)		8,391		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/17/2026	3	2,393,362	286.45	91,609			13,439		3,113			(46,103)		6,479		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/09/2026	3	1,354,100	289.04	49,834			6,719		830			(24,947)		3,526		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/28/2026	1	2,578,872	286.66	98,513			15,832		3,944			(49,122)		7,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2024	06/11/2026	4	1,703,043	282.67	60,370			13,387		8,396			(30,251)		5,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/10/2026	4	1,973,105	286.16	71,385			9,773		2,361			(35,900)		5,164		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/23/2026	3	1,983,837	287.23	77,757			11,976		2,475			(38,916)		5,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2024	06/05/2026	3	2,598,376	283.56	100,461			21,461		10,727			(50,304)		8,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	06/01/2026	3	3,483,670	286.94	129,783			26,997		8,231			(64,906)		11,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2026	1	1,719,183	288.26	64,813			12,286		2,737			(32,318)		5,305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/05/2026	1	1,720,147	286.42	64,850			11,046		3,085			(32,336)		5,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2024	04/17/2026	3	2,605,703	284.54	100,868			14,731		4,966			(50,487)		7,054		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2024	04/01/2026	4	4,211,322	286.49	166,515			20,625		3,797			(83,407)		10,514		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	2	959,074	288.2	35,703			6,267		1,297			(17,939)		2,840		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/10/2026	3	2,707,414	283.46	100,833			22,187		11,859			(50,476)		8,991		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/11/2026	1	2,935,675	288.2	110,381			19,738		4,172			(55,115)		8,794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1008$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	05/07/2026	3	2,781,570	287.18	106,428			18,469		4,479			(53,324)		8,204		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1009$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/16/2026	1	1,843,704	279.37	71,536			16,312		14,520			(35,670)		6,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1008$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/12/2026	1	899,447	288.2	33,909			6,102		1,299			(16,908)		2,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1008$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2024	05/14/2026	4	4,060,858	287.87	151,617			27,762		6,424			(75,933)		12,303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1009$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/28/2026	3	1,730,953	284.14	62,210			12,581		6,071			(31,153)		5,511		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1008$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2024	05/15/2026	2	1,724,749	287.65	63,896			11,791		2,883			(31,975)		5,245		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/30/2026	1	1,637,632	282.15	63,376			15,670		9,955			(31,602)		5,766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1009$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/04/2026	2	3,379,741	284.4	125,670			26,655		12,229			(62,948)		11,012		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1007$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/07/2026	2	1,195,841	288.07	45,801			6,048		893			(22,870)		3,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1008$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/18/2026	1	2,168,261	288.26	81,743			15,404		3,400			(40,816)		6,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1009$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/12/2026	3	2,107,262	279.37	80,039			17,948		16,186			(40,251)		7,041		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1009$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/08/2026	1	1,703,593	282.5	65,759			14,291		8,398			(32,834)		5,622		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2024	06/26/2026	2	2,195,422	282.15	86,400			21,080		12,986			(43,547)		7,644		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/22/2026	1	1,305,353	280.89	50,517			11,952		8,827			(25,224)		4,493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	06/25/2026	5	2,829,857	282.56	109,019			26,255		15,763			(54,600)		9,825		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/13/2026	1	3,624,823	286.16	138,468			19,427		4,621			(69,139)		9,628		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	05/08/2026	3	1,557,717	287.41	60,419			10,562		2,440			(30,234)		4,612		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2024	05/29/2026	2	647,250	284.67	25,781			5,267		2,113			(12,919)		2,068		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/20/2026	1	2,653,019	286.45	101,345			15,195		3,658			(50,603)		7,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/21/2026	1	678,954	286.45	25,936			3,919		954			(12,933)		1,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	06/02/2026	1	2,607,806	286.94	98,314			20,527		6,234			(49,023)		8,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2026	1	928,731	280.89	35,942			8,541		6,321			(17,922)		3,206		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/29/2026	1	2,114,963	282.15	81,849			20,153		12,771			(40,869)		7,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/12/2026	2	2,026,986	280.1	77,923			17,416		14,194			(39,025)		6,773		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	09/24/2026	2	1,241,585	290.39	47,727			17,456		4,849			(23,887)		5,310		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A9T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2024	07/24/2026	4	1,260,138	283.21	51,743			14,622		7,824			(26,059)		4,722		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A9H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/16/2026	2	986,447	284.03	39,545			10,655		5,266			(19,788)		3,624		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	07/02/2026	5	1,495,888	282.36	59,849			15,059		8,974			(30,041)		5,296		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/02/2026	3	1,342,968	282.63	52,933			13,317		7,777			(26,547)		4,755		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/13/2026	2	2,152,512	283.74	86,916			23,173		11,686			(43,608)		7,846		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/10/2026	3	1,145,123	283.74	44,920			11,794		6,090			(22,552)		4,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	07/24/2026	4	2,715,402	282.05	111,300			31,345		19,343			(55,786)		10,175		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2024	07/23/2026	2	1,587,697	282.38	61,681			17,221		10,824			(30,878)		5,935		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/28/2026	1	1,146,521	290.23	45,632			16,947		4,669			(22,785)		4,940		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/31/2026	3	2,702,929	286.83	104,617			30,444		11,259			(52,405)		10,300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	07/31/2026	3	2,249,054	286.76	83,086			24,204		9,454			(41,644)		8,570		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	09/10/2026	3	859,738	282.62	33,248			11,527		7,287			(16,642)		3,579		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	07/29/2026	4	4,112,993	284.31	169,692			48,775		23,078			(84,944)		15,599		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/04/2026	4	848,132	284.82	31,641			10,760		5,534			(15,880)		3,488		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/17/2026	1	2,765,253	283.64	109,781			34,429		18,732			(54,815)		10,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2026	3	1,994,884	283.91	78,899			25,229		13,387			(39,498)		7,969		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/09/2024	09/04/2026	2	4,153,242	283.08	165,609			56,306		32,676			(83,190)		17,083		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/06/2026	2	1,955,837	282.55	77,921			23,241		14,114			(38,986)		7,558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	07/30/2026	3	1,216,446	286.05	49,201			14,212		5,549			(24,630)		4,624		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/21/2026	4	3,339,936	283.62	137,544			44,098		23,151			(69,020)		13,343		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2024	09/16/2026	2	3,509,233	285.85	143,819			51,016		21,767			(71,976)		14,780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/03/2026	3	2,788,777	284.33	109,260			36,826		19,094			(54,706)		11,447		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/24/2026	1	2,228,740	284.75	88,927			28,745		13,821			(44,403)		8,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/03/2026	1	2,211,106	284.4	88,223			25,969		12,656			(44,051)		8,485		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/04/2026	4	3,108,594	284.09	122,782			41,625		21,947			(61,486)		12,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2024	08/21/2026	2	2,300,529	284.75	93,803			30,083		14,031			(47,146)		9,190		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2024	09/09/2026	4	4,645,347	283.45	180,671			62,368		35,956			(90,446)		19,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	09/23/2026	4	4,427,966	290.54	174,941			63,769		16,882			(87,588)		18,900		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2024	07/31/2026	4	2,053,341	284.4	75,335			22,104		11,536			(38,078)		7,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/10/2026	4	3,197,867	283.26	128,299			33,679		18,055			(64,350)		11,566		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2026	4	2,920,977	281.77	115,474			29,866		19,582			(57,822)		10,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/15/2026	4	6,012,327	282.91	247,939			66,641		36,644			(124,350)		22,029		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/27/2026	4	2,466,037	284.1	97,160			31,819		16,709			(48,648)		9,978		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2024	08/13/2026	3	3,370,958	283.28	130,935			40,327		23,250			(65,526)		13,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	07/17/2026	3	2,135,256	284.4	85,175			23,091		10,950			(42,615)		7,863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2024	08/28/2026	2	1,810,700	283.48	74,432			24,511		13,205			(37,261)		7,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/18/2026	2	2,636,306	286.83	107,738			38,658		14,843			(53,973)		11,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2024	08/26/2026	4	2,408,781	285.72	91,758			30,008		13,531			(46,088)		9,725		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/17/2026	3	2,110,127	284.18	82,646			22,505		11,130			(41,527)		7,771		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2024	07/02/2026	3	2,153,926	282.69	82,673			20,831		12,391			(41,620)		7,626		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/28/2026	3	2,482,126	285.16	95,855			31,717		15,028			(48,220)		10,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2024	08/14/2026	3	769,296	282.42	31,744			9,848		5,870			(15,895)		3,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2024	09/11/2026	2	1,678,112	281.4	68,996			24,035		16,182			(34,525)		6,999		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/05/2026	3	2,222,690	281.66	91,103			27,087		17,638			(45,640)		8,569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	07/17/2026	2	3,682,734	284.72	143,864			39,125		18,147			(72,093)		13,562		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/24/2026	3	1,870,026	281.85	75,076			21,087		13,635			(37,572)		7,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/11/2026	4	2,525,197	282.85	105,842			36,984		21,006			(53,098)		10,533		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2024	08/12/2026	5	4,457,282	283.45	176,611			54,233		30,003			(88,510)		17,459		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2024	08/28/2026	3	3,982,207	284.51	159,836			52,809		25,910			(80,135)		16,146		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/23/2024	09/18/2026	2	2,377,055	288.57	97,094			34,885		11,022			(48,752)		10,050		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/14/2026	3	2,517,140	283.41	101,148			31,421		17,208			(50,721)		9,903		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/11/2026	3	2,544,901	284.31	105,003			36,787		18,155			(52,864)		10,615		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/25/2026	2	1,783,797	287.66	71,986			26,516		9,522			(36,050)		7,643		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2026	1	2,810,537	288.57	111,859			40,564		13,338			(55,777)		11,974		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2024	09/25/2026	5	2,473,892	290.23	99,057			37,507		9,891			(51,042)		10,599		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/20/2026	1	1,103,733	284.18	43,818			12,055		5,940			(21,879)		4,095		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/19/2026	3	4,029,599	284.52	151,714			47,981		24,957			(75,935)		16,028		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	08/07/2026	3	2,321,066	283.76	90,743			27,352		14,669			(45,592)		8,989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/14/2026	3	1,822,781	283.64	73,940			23,005		12,148			(37,182)		7,172		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2026	2	4,353,762	283.87	166,593			46,257		24,648			(83,355)		16,234		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/14/2026	1	825,911	283.74	32,789			8,738		4,514			(16,350)		3,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2024	07/09/2026	3	1,177,666	281.71	47,392			12,318		8,001			(23,719)		4,248		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/10/2026	1	3,048,197	283.76	121,013			36,787		19,597			(60,424)		11,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2024	08/07/2026	2	4,172,975	283.38	166,006			49,925		27,549			(83,132)		16,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/06/2026	1	2,534,759	282.69	100,376			25,681		14,984			(50,120)		9,072		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	07/01/2026	3	7,585,303	281.44	310,308			77,348		50,733			(155,350)		26,781		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/20/2026	2	2,079,727	282.9	84,962			26,981		15,513			(42,516)		8,290		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/27/2026	1	1,694,988	283.21	67,461			19,208		10,717			(33,684)		6,398		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/04/2026	1	3,314,976	284.4	132,268			39,063		19,089			(65,953)		12,751		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/10/2026	2	2,400,997	282.19	96,419			25,197		15,490			(48,230)		8,684		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/21/2026	1	2,744,980	288.57	109,250			39,522		12,953			(54,550)		11,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2024	09/30/2026	3	3,577,084	290.34	156,141			58,403		14,559			(78,156)		15,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/02/2026	3	1,168,936	285.16	45,807			15,370		7,271			(22,852)		4,788		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2024	09/25/2026	2	1,888,032	289.35	70,523			25,946		8,344			(35,298)		8,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/07/2026	3	2,235,300	282.65	90,799			27,269		16,035			(45,445)		8,657		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/18/2026	1	1,412,923	283.64	56,234			17,689		9,622			(28,040)		5,608		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2026	1	2,094,229	284.18	83,141			22,955		11,346			(41,457)		7,790		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/07/2026	1	1,056,138	282.69	41,823			10,743		6,285			(20,854)		3,790		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/18/2026	3	1,355,964	286.83	54,171			19,396		7,633			(27,111)		5,733		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2026	1	1,357,391	284.75	54,160			17,557		8,464			(27,006)		5,469		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2026	1	923,394	283.76	36,751			11,207		5,970			(18,325)		3,609		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/31/2026	1	1,565,989	285.16	62,326			20,775		9,638			(31,121)		6,389		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/14/2026	1	1,538,343	284.31	61,226			21,560		11,134			(30,571)		6,454		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2024	09/17/2026	3	968,967	286.94	38,300			13,659		5,362			(19,177)		4,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	09/01/2026	2	1,391,849	285.16	55,329			18,497		9,200			(27,600)		5,690		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/28/2026	1	1,455,121	283.21	57,914			16,547		9,255			(28,878)		5,505		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2026	1	1,105,218	284.31	43,988			15,529		8,037			(21,934)		4,646		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/08/2026	1	1,429,075	283.08	56,734			19,483		11,454			(28,290)		5,925		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/29/2026	1	2,248,828	290.23	89,503			33,318		9,212			(44,629)		9,707		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2024	10/09/2026	3	701,794	289.85	27,861			10,822		3,179			(13,973)		3,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2024	10/01/2026	2	1,983,056	293.13	79,402			29,799		5,880			(39,731)		8,591		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/17/2026	1	2,102,657	290.81	84,737			37,247		10,514			(42,253)		9,859		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	10/14/2026	3	3,165,411	290.09	124,953			49,127		14,353			(62,525)		14,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2024	10/02/2026	3	2,944,726	293.11	117,578			44,469		8,808			(58,936)		12,780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/30/2024	10/30/2026	3	1,437,390	286.64	59,505			24,746		10,070			(29,785)		6,548		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/25/2026	5	2,833,143	294.1	111,604			50,467		10,478			(55,934)		13,449		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2026	3	1,032,083	292.49	43,214			19,228		4,406			(21,631)		4,862		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/10/2026	1	3,108,234	290.25	125,262			53,930		15,910			(62,460)		14,415		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2024	11/20/2026	3	3,835,880	293.91	154,855			69,037		14,100			(77,593)		18,070		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2024	10/30/2026	3	3,680,665	288.38	143,616			59,867		21,655			(71,968)		16,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	11/06/2026	3	1,300,485	289.19	52,176			22,248		7,282			(26,133)		5,993		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/23/2026	2	1,706,173	289.87	67,596			27,508		8,311			(33,849)		7,682		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/23/2026	4	781,598	289.47	30,704			12,492		3,969			(15,383)		3,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/21/2026	2	2,185,249	289.79	84,829			34,173		10,618			(42,454)		9,806		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	10/30/2026	4	2,011,478	287.03	83,205			34,785		13,555			(41,869)		9,163		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/27/2026	3	4,422,015	294.09	178,482			81,270		19,081			(89,306)		21,055		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/13/2026	4	3,473,924	290.81	138,484	2,303		61,560		17,035			(70,762)		16,187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/30/2026	1	1,022,474	294.09	41,206			18,874		3,712			(20,575)		4,890		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/25/2026	2	2,188,647	294.05	88,304			40,064		8,140			(44,282)		10,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/02/2026	3	4,745,916	292.83	197,097			90,751		20,757			(98,607)		22,767		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/24/2026	3	3,256,805	280.46	135,993			67,198		47,367			(68,348)		16,127		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/10/2026	2	830,694	288.13	34,948			16,470		5,950			(17,478)		4,032		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/24/2026	4	3,386,063	280.57	116,695	23,766		69,589		47,251			(70,425)		16,767		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/15/2026	1	949,708	286.51	40,078			19,158		8,035			(19,984)		4,643		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2024	12/17/2026	3	2,898,188	284.36	105,550			50,806		29,819			(52,836)		14,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/11/2026	3	1,862,686	287.72	76,446			36,237		13,903			(38,269)		9,055		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/16/2026	2	2,228,265	290.87	88,712			35,253		9,382			(44,433)		9,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/19/2026	3	2,441,113	291.8	100,425			44,468		11,129			(50,264)		11,482		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/16/2026	1	2,171,051	290.81	87,493			38,391		10,804			(43,687)		10,164		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/28/2024	10/28/2026	4	3,914,479	289.09	149,591			61,673		21,210			(74,827)		17,774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	10/29/2026	4	1,533,133	285.93	62,936			26,066		11,477			(31,511)		6,973		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2024	11/05/2026	3	1,816,610	288.29	75,049			31,812		11,081			(37,569)		8,357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/13/2026	3	2,987,622	290.08	119,189			51,840		15,788			(59,637)		13,921		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/26/2026	1	2,741,580	288.8	109,115			44,727		15,169			(54,483)		12,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/19/2026	2	1,708,773	290.89	68,015			27,226		7,297			(33,967)		7,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/07/2026	1	1,824,667	289.33	77,183			36,097		11,529			(38,539)		8,818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/16/2026	3	1,106,670	291.07	44,041			17,444		4,558			(22,031)		4,924		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	11/06/2026	2	2,769,189	289.04	112,824			48,168		15,744			(56,507)		12,760		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2024	12/18/2026	3	3,135,751	280.69	131,528			63,822		43,968			(66,029)		15,397		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/29/2026	1	3,258,346	280.46	137,176			68,211		46,465			(68,401)		16,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/08/2026	3	1,990,320	289.92	78,851			30,358		8,889			(39,456)		8,732		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	10/15/2026	5	1,626,427	289.59	66,770			26,423		7,826			(33,504)		7,224		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/09/2026	1	3,658,519	290.25	147,438			63,362		18,637			(73,618)		16,940		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/08/2026	1	1,178,768	289.33	49,862			23,356		7,478			(24,863)		5,705		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	11/03/2026	1	2,722,763	287.03	110,000			46,236		18,669			(54,850)		12,485		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/13/2026	2	3,249,993	289.56	131,363			57,264		18,089			(65,781)		15,144		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2024	11/06/2026	2	2,662,721	290.25	107,599			45,986		13,365			(53,970)		12,270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2026	1	1,066,635	288.8	42,559			17,479		5,930			(21,221)		4,835		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	2	2,633,238	289.56	105,571			40,866		12,309			(52,846)		11,573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/28/2024	10/23/2026	3	2,413,992	288.8	94,987			38,737		13,161			(47,734)		10,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/07/2026	4	5,457,991	292.46	202,308			77,640		18,194			(101,293)		23,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/16/2026	3	1,655,820	290.89	64,467			25,660		6,953			(32,373)		7,367		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/20/2026	3	4,355,183	294.37	169,645	2,347		76,866		15,243			(86,357)		20,516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2026	2	3,748,393	292.37	148,580			65,566		16,039			(74,349)		17,603		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/28/2026	1	2,932,075	280.46	123,440			61,296		41,710			(61,636)		14,600		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2024	12/18/2026	3	4,443,279	280.77	182,986			88,466		61,919			(91,587)		21,817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/30/2026	5	3,875,109	279.88	142,536	22,893		82,754		57,993			(82,703)		19,349		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2024	12/11/2026	2	3,787,789	287.01	158,656			75,310		31,701			(79,469)		18,413		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/23/2026	4	4,185,476	280.09	180,623			88,616		60,545			(90,467)		20,697		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/02/2026	2	2,384,662	287.03	96,570			40,519		16,282			(48,238)		10,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/02/2026	2	1,813,174	293.37	71,055			26,906		5,258			(35,685)		7,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/11/2026	3	3,812,858	286.51	158,137			75,155		31,806			(79,340)		18,535		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2026	2	1,073,692	288.98	43,456			17,569		5,711			(21,752)		4,826		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2024	10/02/2026	3	1,176,538	293.01	47,412			17,911		3,562			(23,741)		5,106		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/05/2026	1	2,379,544	293.37	95,182			36,266		7,042			(47,526)		10,383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/12/2026	1	1,529,642	289.95	61,033			23,875		6,962			(30,475)		6,758		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	11/23/2026	2	950,607	294.37	38,039			17,073		3,383			(19,015)		4,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	869,177	294.09	35,028			16,070		3,172			(17,466)		4,163		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2024	11/04/2026	3	3,527,036	287.65	144,828			61,131		22,842			(72,480)		16,200		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/12/2024	11/12/2026	3	1,341,813	289.17	55,160			23,925		7,735			(27,621)		6,243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2024	12/04/2026	2	3,249,559	290.28	135,958			63,215		18,508			(68,091)		15,635		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2024	12/18/2026	4	7,327,967	280	312,402			151,387		108,665			(156,570)		35,981		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2024	11/11/2026	3	3,351,053	291.49	126,777			54,730		15,159			(63,445)		15,565		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/04/2026	3	3,478,586	289.33	145,649			67,826		21,705			(73,105)		16,737		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	2	1,920,603	289.95	76,619			29,779		8,597			(38,487)		8,441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2026	1	1,939,914	289.95	77,403			30,344		8,878			(38,596)		8,586		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	11/27/2026	2	2,092,508	294.09	83,620			38,119		7,474			(41,935)		9,963		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2026	2	1,277,368	289.94	54,096			25,068		7,515			(27,057)		6,146		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2024	12/09/2026	2	1,853,709	289.02	76,732			36,070		12,161			(38,391)		8,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/21/2026	1	2,863,898	280.69	120,570			58,710		40,468			(60,203)		14,122		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/16/2026	2	4,596,253	284.66	192,444			92,310		45,963			(96,278)		22,504		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2026	1	1,606,279	280.69	67,624			32,976		22,754			(33,720)		7,932		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/14/2026	1	2,888,119	286.51	121,879			58,173		24,350			(60,856)		14,100		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/20/2026	1	1,590,808	290.89	63,473			25,459		6,831			(31,650)		7,126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/24/2026	1	1,049,599	294.37	42,194			18,952		3,755			(21,039)		4,975		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/06/2026	1	737,871	293.37	29,515			11,271		2,198			(14,717)		3,226		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	12/03/2026	3	2,770,603	292.04	108,120			49,968		13,191			(54,125)		13,311		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2026	4	577,526	281.06	6,668	17,210		12,077		8,119			(11,832)		2,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	01/07/2027	2	547,774	281.12		21,788		11,116		7,800			(10,678)		2,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/08/2027	5	5,032,501	280.75		189,972		99,211		73,954			(90,908)		25,437		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	01/04/2027	2	1,463,000	281.7		58,092		29,407		19,747			(28,762)		7,355		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/05/2027	3	1,675,038	280.5		65,553		38,623		28,261			(26,999)		9,080		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2025	03/17/2027	3	4,352,936	282.86		172,311		104,203		63,448			(68,157)		23,924		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/04/2027	3	1,073,389	281.68		41,458		24,368		16,600			(17,100)		5,812		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/25/2025	02/24/2027	3	2,094,974	285.42		82,395		47,449		23,960			(34,962)		11,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	02/26/2027	5	3,933,775	284.41		158,288		92,567		48,923			(65,940)		21,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2025	01/15/2027	2	1,912,219	284.83		79,737		41,662		20,600			(38,193)		9,756		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/25/2027	3	1,881,453	283.67		75,441		43,581		24,694			(31,900)		10,103		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2025	01/22/2027	2	1,244,986	284		49,913		26,549		14,636			(23,425)		6,410		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/03/2027	3	2,346,579	285.26		95,611		52,302		25,732			(43,321)		12,267		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/15/2027	3	2,033,037	286.57		81,823		42,887		18,929			(39,067)		10,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/05/2027	3	3,052,314	279.4		122,964		72,606		55,702			(50,584)		16,546		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2025	02/11/2027	2	760,085	285.27		30,152		16,824		8,506			(13,333)		4,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2025	03/24/2027	4	3,077,178	284.82		124,531		76,599		39,408			(47,971)		17,046		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2025	01/22/2027	3	2,558,709	284.29		102,358		54,520		29,382			(47,987)		13,173		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	02/26/2027	6	1,974,225	282.94		81,344		47,724		27,445			(33,753)		10,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	01/29/2027	4	4,144,114	284.28		169,920		93,216		48,496			(76,800)		21,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/23/2027	1	2,131,828	283.79		85,273		52,242		29,405			(33,201)		11,796		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/22/2027	1	2,559,877	285.17		103,675		59,467		29,707			(44,392)		13,697		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2025	01/29/2027	2	843,981	284.25		34,804		18,842		9,905			(16,001)		4,384		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/05/2027	3	2,798,971	283.83		115,060		63,601		34,576			(51,594)		14,669		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2025	03/18/2027	3	1,719,347	282.29		71,597		43,451		26,171			(28,193)		9,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2025	02/10/2027	4	2,870,362	285.12		116,181		64,699		32,427			(51,500)		15,136		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/19/2027	3	1,116,584	283.62		44,697		27,181		15,461			(17,555)		6,151		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/19/2027	2	1,061,564	286.1		43,270		24,672		11,358			(18,650)		5,660		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2025	01/15/2027	3	6,382,550	287.01		252,822		132,566		57,212			(120,724)		32,562		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/19/2027	2	2,583,385	286.43		103,016		58,844		26,909			(44,354)		13,773		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/12/2027	4	4,537,278	280.01		183,590		110,185		80,363			(73,746)		24,795		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/05/2027	3	2,136,864	280.92		87,575		51,835		35,001			(35,805)		11,583		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/25/2027	3	2,546,891	285.07		100,844		62,229		29,644			(38,702)		14,124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/28/2025	01/27/2027	3	2,843,853	285.54		104,274		56,064		29,888			(48,221)		14,736		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/03/2027	3	3,628,188	283.05		141,515		82,850		50,587			(58,698)		19,621		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	01/21/2027	3	1,669,672	287.24		57,158		30,420		14,962			(26,752)		8,585		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2027	1	1,881,659	284.41		76,584		44,709		23,631			(32,014)		10,164		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100H$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2025	03/25/2027	3	1,535,535	285.26		60,862		37,680		18,429			(23,297)		8,515		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	12/31/2026	3	1,457,470	281.01		58,201		29,329		20,584			(28,914)		7,287		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	12/31/2026	4	2,824,661	281.7		110,324		55,595		37,733			(54,830)		14,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	01/05/2027	1	943,289	281.7		37,543		19,029		12,764			(18,566)		4,749		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/14/2025	01/13/2027	2	3,547,032	282.19		144,742		75,025		47,104			(69,725)		18,048		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/11/2027	1	2,191,685	281.47		87,010		44,881		30,647			(42,255)		11,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2025	02/05/2027	3	2,232,136	283.94		90,550		49,994		27,329			(40,690)		11,698		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/04/2027	3	1,457,005	286.04		56,200		30,854		15,033			(25,363)		7,626		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2025	02/05/2027	4	2,662,766	285.04		100,911		55,882		29,876			(45,159)		13,955		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/01/2027	1	2,921,177	284.41		118,892		69,340		36,598			(49,769)		15,761		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/16/2027	1	2,456,119	285.13		99,473		56,236		28,171			(43,485)		13,047		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/06/2027	3	2,948,984	280.77		117,852		59,937		43,059			(57,918)		14,866		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2027	3	2,993,332	284.85		121,587		68,403		34,729			(53,473)		15,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/17/2027	3	2,321,855	285.13		94,409		53,445		26,700			(41,168)		12,349		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2025	03/10/2027	4	4,451,133	282.24		175,272		104,429		66,930			(70,903)		24,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2025	03/19/2027	4	1,887,227	283.79		75,764		46,374		25,801			(29,470)		10,396		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/19/2027	3	2,167,108	284.08		86,620		52,837		28,994			(33,947)		11,937		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2025	01/14/2027	2	567,178	283.19		23,419		12,169		6,967			(11,251)		2,890		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/12/2027	2	6,676,685	285.13		270,257		152,160		75,772			(118,701)		35,295		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	12/24/2026	1	202,207	281.34		8,222		4,146		2,732			(4,076)		1,001		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/19/2027	1	2,656,446	287.01		105,727		55,699		24,118			(50,263)		13,624		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2027	1	1,249,617	285.17		50,609		29,059		14,538			(21,640)		6,694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/28/2025	01/28/2027	3	1,131,421	283.23		47,466		25,626		14,358			(21,872)		5,870		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2025	01/22/2027	3	1,720,152	284.83		68,532		36,558		18,906			(32,055)		8,856		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/12/2027	1	1,522,472	281.47		60,442		31,217		21,341			(29,313)		7,736		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/20/2027	1	665,480	287.01		26,486		13,971		6,061			(12,575)		3,417		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	01/29/2027	2	3,686,376	285.46		145,253		78,752		39,218			(66,734)		19,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/12/2027	2	1,026,012	284.2		42,425		23,832		12,526			(18,685)		5,424		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/26/2027	1	924,824	284.83		36,808		19,719		10,279			(17,147)		4,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	3,454,276	283.83		139,553		77,359		42,999			(62,426)		18,171		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	02/19/2027	3	1,852,111	285.17		74,527		42,656		21,327			(31,959)		9,874		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2025	01/08/2027	3	1,371,210	281.47		56,299		28,983		19,031			(27,357)		6,931		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/08/2027	1	3,527,127	280.92		140,732		83,433		58,127			(57,564)		19,186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/09/2027	2	2,622,583	280.92		108,337		64,588		43,305			(43,955)		14,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/18/2027	2	616,150	285.62		25,327		14,385		6,829			(10,947)		3,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2025	03/12/2027	2	562,427	280.89		22,879		13,693		9,360			(9,192)		3,073		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/29/2027	1	1,849,772	285.11		73,991		46,003		23,448			(28,139)		10,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/11/2027	4	1,212,701	280.88		45,347		27,322		20,151			(18,064)		6,619		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/25/2027	2	1,893,748	285.11		76,593		47,480		23,782			(29,230)		10,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/15/2027	1	1,678,327	282.1		66,965		40,345		25,752			(26,749)		9,203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/26/2027	3	1,663,638	283.2		67,848		39,327		23,955			(28,590)		8,944		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/30/2027	1	1,085,712	285.11		43,428		27,024		13,794			(16,493)		6,054		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2027	1	2,184,133	282.1		87,147		52,552		33,581			(34,764)		11,990		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/01/2027	1	3,759,108	284.28		149,612		81,495		44,344			(68,359)		19,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/12/2027	2	1,787,184	282.1		71,545		42,997		27,248			(28,665)		9,766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2025	03/31/2027	4	3,185,470	286.2		123,803		77,410		37,401			(46,451)		17,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/25/2027	1	3,418,970	284.83		135,733		72,627		37,896			(63,317)		17,671		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	03/25/2027	3	705,866	285.07		29,106		17,944		8,892			(11,180)		3,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100FSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/02/2027	1	1,463,093	284.28		58,231		31,755		17,304			(26,570)		7,639		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/09/2027	1	2,689,634	283.83		108,930		60,450		33,564			(48,661)		14,166		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/22/2027	1	3,044,806	283.79		121,792		74,550		41,907			(47,484)		16,829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/15/2027	1	1,562,624	274.04		61,255		44,595		46,325			(16,820)		9,424		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/16/2027	4	2,363,872	272.7		92,814		67,790		75,685			(25,118)		14,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/07/2027	2	958,041	276.99		36,089		24,481		22,685			(11,679)		5,561		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/07/2025	05/07/2027	3	961,264	275.81		37,196		25,139		24,494			(12,108)		5,580		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IHSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2025	04/01/2027	2	735,225	286.81		29,830		18,661		8,259			(11,179)		4,109		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/11/2027	1	1,072,035	276.99		41,166		27,991		25,528			(13,272)		6,248		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IHSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2025	04/02/2027	3	1,075,384	287.56		34,743		21,820		11,436			(12,970)		6,017		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IHSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2025	04/07/2027	2	2,602,021	275.34		101,557		64,343		65,619			(37,251)		14,637		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IHSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2025	04/14/2027	3	1,496,216	275.5		58,109		37,544		37,708			(20,589)		8,480		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IHSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2025	04/09/2027	3	1,527,466	275.89		58,714		37,416		37,287			(21,362)		8,611		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IHSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2027	2	3,553,105	283.17		137,041		86,204		52,336			(51,122)		19,879		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2025	04/23/2027	3	604,769	277		24,173		15,909		14,034			(8,275)		3,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2025	04/30/2027	3	2,081,696	275.81		81,725		54,424		52,546			(27,392)		11,998		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	04/30/2027	2	4,312,903	275.44		166,633		111,285		111,410			(55,730)		24,858		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2025	04/29/2027	3	1,217,531	277.24		46,675		31,002		28,055			(15,704)		7,010		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IHSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/16/2027	2	5,551,833	277.3		218,163		141,536		125,061			(76,998)		31,533		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/23/2027	3	3,537,188	277.11		140,417		92,402		81,478			(48,325)		20,239		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2025	05/19/2027	1	1,230,275	274.42		47,120		32,556		34,605			(14,588)		7,228		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2025	04/22/2027	3	1,522,794	277.6		59,281		38,813		33,936			(20,493)		8,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100I$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2025	05/03/2027	2	1,820,122	275.8		69,975		46,881		46,175			(23,249)		10,523		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/07/2025	05/06/2027	4	1,254,927	276.39		47,286		31,910		30,792			(15,413)		7,278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2025	05/14/2027	3	850,741	274.18		33,033		22,657		24,123			(10,421)		4,974		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2025	05/05/2027	2	2,224,608	275.05		87,389		58,730		59,231			(28,700)		12,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2025	05/21/2027	2	1,593,975	274.26		60,540		42,059		48,477			(18,561)		9,384		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2025	05/20/2027	4	1,635,146	274.52		62,064		43,034		45,767			(19,086)		9,617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100J$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/04/2027	2	1,838,180	270.81		72,010		51,633		64,639			(20,538)		10,970		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100J$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/10/2027	2	1,842,978	271.87		72,303		52,145		61,449			(20,202)		11,062		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100H$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2025	04/16/2027	2	1,775,988	275.96		72,541		46,917		43,589			(25,709)		10,087		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100H$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2025	04/09/2027	3	2,941,667	275.05		117,144		75,028		75,715			(42,300)		16,583		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100I$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/21/2027	2	3,738,804	276.34		153,474		100,209		90,207			(53,329)		21,348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	05/04/2027	1	940,654	275.8		36,215		24,276		23,895			(12,022)		5,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/14/2027	1	1,722,078	274.04		67,505		49,120		50,996			(18,562)		10,376		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100I1SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/25/2027	1	1,911,959	275.1		73,228		51,270		52,016			(22,209)		11,300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/15/2027	3	805,473	275.1		34,067		22,021		20,829			(12,095)		4,570		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2025	06/23/2027	2	2,324,102	272.51		89,594		66,228		75,767			(23,425)		14,121		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/17/2027	3	1,764,175	273.09		69,094		50,590		55,313			(18,616)		10,659		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/06/2027	1	2,637,657	277.13		105,506		66,666		59,202			(39,060)		14,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/20/2027	1	1,890,691	277.3		75,439		49,051		42,848			(26,553)		10,784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/25/2027	2	1,069,320	268.57		42,139		31,290		43,187			(10,887)		6,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2025	06/04/2027	3	2,817,042	271.64		108,276		77,422		94,601			(31,028)		16,812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/11/2027	3	3,278,215	272.27		129,471		93,966		107,040			(35,822)		19,695		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	04/08/2027	2	489,951	274.15		21,052		13,706		13,324			(7,376)		2,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100I1SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	04/30/2027	2	3,846,259	275.8		146,665		98,071		97,177			(48,885)		22,168		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/09/2027	2	2,689,471	274.26		108,499		69,329		72,736			(39,401)		15,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII/100JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	06/01/2027	1	2,682,653	272.8		103,014		73,015		84,143			(30,257)		15,964		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/10/2027	1	3,067,424	276.99		117,789		80,038		72,944			(38,028)		17,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2025	06/11/2027	2	1,036,198	274.04		40,155		29,178		30,580			(11,071)		6,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2025	05/27/2027	2	346,772	274.2		12,730		8,943		9,971			(3,794)		2,054		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2025	06/25/2027	3	2,680,992	268.75		104,867		78,256		107,281			(26,880)		16,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2025	04/28/2027	2	4,791,008	277.07		191,575		126,884		111,454			(64,776)		27,556		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2025	06/03/2027	3	2,252,454	273.45		84,399		60,140		68,190			(24,335)		13,430		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/07/2025	04/02/2027	2	3,037,654	277.13		118,469		74,640		67,758			(44,026)		16,995		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/12/2027	3	1,945,396	275.39		73,371		50,036		51,177			(23,371)		11,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2025	06/11/2027	2	998,606	272.28		39,137		28,298		32,583			(10,876)		6,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/19/2027	1	1,445,335	277.3		57,669		37,469		32,707			(20,326)		8,235		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	2,528,527	276.63		100,888		66,658		60,397			(34,456)		14,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2025	05/13/2027	2	1,880,400	275.05		70,946		48,454		50,559			(22,528)		10,982		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	05/28/2027	3	7,432,260	272.8		285,260		201,752		232,081			(84,196)		44,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2025	06/30/2027	2	2,827,489	267.34		116,337		87,142		122,205			(29,274)		17,291		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100J$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2025	06/02/2027	2	3,376,379	273.13		133,089		94,566		103,983			(38,600)		20,111		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100J$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2025	06/25/2027	2	3,916,474	269.08		153,077		114,071		154,052			(39,422)		23,841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/07/2027	3	4,579,712	276.08		175,944		119,187		114,761			(57,157)		26,585		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/26/2027	1	2,142,367	275.1		82,267		57,632		58,354			(24,916)		12,674		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100J$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	05/28/2027	3	2,499,479	272.91		95,804		67,495		77,548			(28,436)		14,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100J$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2025	05/28/2027	2	1,008,374	273		38,567		27,241		31,124			(11,422)		5,977		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2027	2	2,245,222	275.01		84,499		58,161		62,413			(26,464)		13,126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/26/2027	1	1,513,718	276.63		60,397		39,877		36,107			(20,656)		8,688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100J$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	06/17/2027	2	3,534,195	273.61		137,565		101,241		107,589			(36,657)		21,354		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100H$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/13/2027	1	2,818,486	275.05		112,176		71,959		72,942			(40,457)		15,957		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100J$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2025	06/04/2027	2	1,979,129	271		77,489		55,479		68,883			(22,208)		11,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100J$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/09/2027	2	2,851,003	271.09		112,466		80,971		99,200			(31,563)		17,096		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/21/2027	2	2,975,147	273.65		114,794		80,087		87,735			(35,099)		17,515		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/18/2027	1	1,956,510	275.01		74,934		51,672		53,044			(23,443)		11,484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/29/2027	1	1,176,205	268.75		46,342		34,630		47,224			(11,839)		7,186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/08/2027	1	2,447,701	270.81		95,950		68,931		86,407			(27,264)		14,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/21/2027	1	2,959,869	273.61		116,323		85,762		90,508			(30,871)		17,951		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/24/2027	2	1,666,448	270.52		63,708		47,186		60,628			(16,564)		10,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/05/2027	1	2,165,027	277.13		86,601		54,677		48,521			(32,105)		12,153		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/12/2027	1	1,837,234	275.05		73,122		46,870		47,485			(26,408)		10,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/23/2027	2	1,357,016	276.63		54,500		35,930		32,229			(18,648)		7,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	05/21/2027	3	1,350,683	275.1		50,642		35,400		36,563			(15,372)		7,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/17/2027	1	2,441,949	275.01		93,527		64,452		66,125			(29,299)		14,319		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/28/2027	1	2,238,076	268.75		88,180		65,862		89,786			(22,558)		13,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2025	06/17/2027	2	4,364,334	272.82		172,215		126,577		138,972			(46,238)		26,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2027	1	1,026,093	273.61		40,325		29,746		31,409			(10,687)		6,229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/07/2027	1	2,056,641	270.81		80,620		57,887		72,535			(22,940)		12,309		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/24/2027	1	2,442,535	275.1		93,549		65,459		66,370			(28,410)		14,422		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2027	2	3,172,489	274.84		121,631		83,568		86,480			(38,355)		18,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100L$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2025	08/20/2027	2	2,843,688	271.13		114,176		93,901		105,136			(20,634)		18,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100K$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2027	1	579,957	269.69		22,676		18,035		22,788			(4,709)		3,655		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/02/2025	09/02/2027	2	1,144,095	273.74		43,542		36,458		37,298			(7,124)		7,395		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100L$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2025	08/18/2027	3	2,553,873	269.61		100,244		81,811		101,964			(18,520)		16,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100L$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/20/2027	3	2,569,201	273.23		100,029		82,365		85,053			(17,950)		16,429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100L$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/03/2027	2	4,901,516	272.66		194,285		163,700		169,320			(31,202)		31,708		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100K$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2025	08/05/2027	2	1,437,397	269.74		55,884		44,604		56,419			(11,326)		9,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100K$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2025	08/04/2027	3	1,903,328	269.93		73,825		58,854		73,938			(15,032)		12,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100L$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/13/2025	08/13/2027	2	755,892	270.78		29,402		23,804		28,300			(5,634)		4,805		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/09/2027	2	3,677,868	268.3		143,623		115,583		155,831			(28,464)		23,301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100L$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/16/2027	1	1,943,500	270.43		75,796		61,721		74,276			(14,309)		12,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2025	08/11/2027	2	1,377,072	268.45		54,017		43,567		57,993			(10,495)		8,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100L$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2025	09/15/2027	3	2,635,802	275.87		105,074		89,819		77,613			(15,357)		17,218		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2025	09/24/2027	3	3,001,872	276.9		120,472		104,899		84,299			(15,966)		19,750		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2025	09/16/2027	3	1,488,634	276.07		59,302		50,775		43,394			(8,589)		9,732		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/23/2025	09/23/2027	2	2,455,392	275.55		98,051		84,864		74,105			(13,285)		16,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2025	09/24/2027	2	759,231	277.38		29,814		25,878		20,766			(3,990)		4,995		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2025	09/03/2027	3	1,649,702	273.35		64,817		54,553		54,959			(10,469)		10,672		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/23/2027	3	2,737,304	269.65		108,060		84,678		106,855			(23,695)		17,088		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2025	07/02/2027	2	709,438	270		27,844		21,019		26,730			(6,930)		4,346		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2025	07/15/2027	2	2,609,397	268.61		102,323		78,738		106,794			(23,660)		16,175		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2025	07/30/2027	3	1,568,491	269.33		62,638		49,569		62,590			(13,173)		9,852		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/09/2027	2	5,022,584	270.41		199,985		152,853		186,272			(47,697)		30,967		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/26/2027	1	2,739,096	268.85		108,742		85,408		111,711			(23,653)		17,145		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2025	07/29/2027	3	3,067,754	269.75		121,453		95,793		119,715			(25,763)		19,252		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	07/23/2027	3	2,367,113	268.85		93,959		73,840		96,305			(20,381)		14,777		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	07/02/2027	2	4,374,640	269.36		173,303		130,956		170,459			(42,946)		26,801		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2025	07/09/2027	2	1,951,537	269.52		77,635		59,092		75,831			(18,607)		12,032		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2025	07/28/2027	2	2,353,939	268.85		94,976		74,796		96,154			(20,255)		14,760		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2025	08/31/2027	2	1,521,030	273.36		59,141		49,404		50,505			(9,957)		9,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2025	07/30/2027	2	3,153,369	270.06		123,395		97,911		121,179			(25,852)		19,807		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2025	07/16/2027	3	1,866,114	267.81		74,277		57,343		79,626			(17,040)		11,578		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	09/01/2027	2	2,396,539	273.36		94,162		78,707		79,648			(15,858)		15,478		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/17/2027	1	1,078,851	270.43		42,075		34,273		41,264			(7,932)		6,881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2025	08/19/2027	3	2,248,930	270.82		87,877		71,869		84,436			(16,101)		14,369		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/24/2027	1	1,114,562	273.23		43,579		35,917		37,038			(7,799)		7,151		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2025	08/26/2027	2	1,077,397	272.68		42,170		34,873		36,923			(7,334)		6,924		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2025	08/13/2027	2	3,426,909	270.17		133,695		108,621		132,381			(25,487)		21,785		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2025	09/03/2027	2	1,733,777	272.52		68,763		57,627		59,902			(11,206)		11,216		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/02/2025	08/27/2027	2	1,964,423	273.36		76,934		64,178		64,982			(13,052)		12,635		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/07/2027	2	3,253,780	269.04		129,683		98,346		129,451			(31,429)		20,025		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2025	09/22/2027	3	2,520,424	273.82		100,905		87,201		83,291			(13,805)		16,556		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/21/2027	1	1,781,663	274.52		70,732		61,016		56,696			(9,953)		11,694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	08/27/2027	2	3,523,454	272.99		137,988		114,942		118,908			(23,645)		22,663		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2025	07/23/2027	2	1,638,110	270.35		64,900		50,648		61,644			(14,310)		10,226		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2025	07/09/2027	2	1,929,381	270.8		76,507		58,575		70,054			(18,084)		11,896		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2025	08/06/2027	2	1,214,679	268.3		47,413		38,127		51,006			(9,405)		7,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/08/2025	09/08/2027	3	1,596,436	271.76		63,981		54,079		58,034			(9,970)		10,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2025	09/10/2027	1	1,373,906	272.87		54,544		46,228		47,221			(8,368)		8,939		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2027	3	3,212,005	270.68		126,956		98,923		118,675			(28,148)		20,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/20/2027	1	1,095,772	268.65		43,612		33,847		44,957			(9,890)		6,823		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2025	08/06/2027	2	1,634,747	268.88		64,082		51,311		67,093			(12,878)		10,330		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/09/2025	09/09/2027	2	1,524,743	272.38		60,735		51,403		53,718			(9,396)		9,912		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/17/2027	2	1,376,114	274.52		54,372		46,866		43,623			(7,681)		9,004		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/07/2027	1	2,489,738	272.66		99,092		83,575		86,325			(15,838)		16,159		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2025	07/21/2027	3	2,008,752	269.02		80,898		62,922		80,896			(18,037)		12,518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2025	09/10/2027	3	2,852,660	274.24		115,272		98,270		91,221			(17,384)		18,560		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/10/2027	2	2,695,632	275.19		108,011		92,097		81,902			(16,175)		17,538		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2025	09/30/2027	2	1,714,592	276.69		67,884		59,409		48,987			(8,544)		11,334		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2025	09/17/2027	2	1,690,841	276.55		66,541		57,067		48,051			(9,560)		11,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2025	09/17/2027	3	2,039,130	275.28		79,835		68,743		62,064			(11,355)		13,342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2025	09/29/2027	4	2,719,828	278.33		104,789		91,674		70,994			(13,223)		17,965		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2025	08/27/2027	2	1,376,751	273.15		53,763		44,568		46,068			(9,271)		8,855		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/27/2027	1	3,029,443	279.38		119,966		104,620		74,413			(15,755)		19,979		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/24/2027	2	2,536,760	279.38		99,188		86,470		62,088			(13,011)		16,690		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2025	07/30/2027	3	4,124,079	269.69		160,307		127,367		161,511			(33,375)		25,904		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/02/2027	1	2,901,321	269.69		113,152		89,961		113,912			(23,528)		18,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2025	08/25/2027	2	2,748,053	273.34		106,489		87,937		90,870			(18,647)		17,646		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2025	08/13/2027	2	2,937,587	270.43		113,889		92,663		111,980			(21,559)		18,674		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS|I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/14/2027	1	1,430,162	275.19		56,777		48,432		43,628			(8,532)		9,335		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/20/2027	1	2,005,289	274.52		79,610		68,659		63,754			(11,217)		13,152		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2025	07/08/2027	2	1,143,578	269.85		45,156		34,317		43,644			(10,871)		7,044		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/13/2027	1	1,868,914	270.8		74,196		56,870		68,106			(17,535)		11,564		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS|I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2025	08/06/2027	2	4,660,111	269.15		180,117		144,631		188,672			(36,033)		29,448		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2025	07/14/2027	2	2,586,194	270.89		101,421		77,887		93,876			(23,608)		16,017		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/23/2027	1	1,550,661	273.23		60,631		49,956		51,484			(10,865)		9,941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2025	08/20/2027	3	1,584,656	270.95		63,124		51,769		59,134			(11,461)		10,133		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/19/2027	1	2,155,522	268.65		85,574		66,388		88,370			(19,433)		13,409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/16/2027	2	3,021,112	268.65		120,196		93,154		123,553			(27,353)		18,744		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	07/06/2027	1	1,957,820	269.36		77,921		58,976		76,554			(19,241)		12,038		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/13/2027	1	4,368,146	275.19		173,415		147,892		133,126			(26,095)		28,488		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	08/30/2027	1	2,315,261	273.36		90,527		75,564		76,808			(15,356)		14,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/27/2027	1	1,835,987	268.85		72,889		57,270		74,935			(15,832)		11,502		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2025	07/01/2027	2	3,062,793	269.52		122,342		91,847		118,233			(30,647)		18,747		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/12/2027	1	2,052,217	270.8		81,473		62,422		74,721			(19,282)		12,687		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/10/2027	1	1,874,045	268.3		73,275		58,982		79,460			(14,515)		11,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2025	08/12/2027	2	1,881,440	269.04		73,562		59,418		76,956			(14,206)		11,950		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/16/2027	2	3,758,689	267.88		151,032		116,923		159,878			(34,544)		23,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/28/2027	1	1,539,020	279.38		60,945		53,160		37,846			(7,993)		10,158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/01/2027	3	1,267,107	276.26		49,680		43,622		37,094			(6,162)		8,383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2025	10/15/2027	3	1,827,634	275.66		72,027		64,605		55,989			(7,556)		12,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2025	11/04/2027	3	2,224,437	270.71		89,580		82,736		88,960			(6,963)		15,103		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/21/2027	2	1,348,722	274.8		54,691		49,440		43,456			(5,311)		9,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2025	11/05/2027	3	3,700,809	271.3		149,055		138,465		143,899			(11,164)		25,145		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2025	10/29/2027	2	2,650,741	271.72		106,307		97,818		100,470			(8,827)		17,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2025	11/08/2027	1	4,586,483	272.77		183,918		171,251		166,276			(13,586)		31,232		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2025	10/15/2027	3	1,069,475	274.31		43,451		39,157		35,159			(4,417)		7,152		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2025	12/08/2027	3	2,712,753	269.75		110,090		106,787		119,003			(3,445)		18,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/07/2027	3	2,398,627	275.93		94,599		83,795		71,872			(10,959)		15,943		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/10/2027	2	1,390,997	271.19		56,205		54,688		55,747			(1,603)		9,693		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2025	11/12/2027	2	2,160,738	271.31		86,553		81,187		84,407			(5,692)		14,757		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2025	12/03/2027	3	2,597,270	272.19		103,736		100,459		98,696			(3,664)		18,010		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2025	11/10/2027	1	2,769,394	272.57		110,776		103,309		101,544			(7,739)		18,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2025	11/24/2027	3	1,382,394	270.75		56,637		54,102		55,948			(2,750)		9,524		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/14/2027	1	3,410,585	271.82		137,788		134,759		133,021			(3,576)		23,834		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2025	12/23/2027	3	1,626,270	270.85		65,728		65,274		66,788			(637)		11,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2025	11/09/2027	1	1,630,163	272.77		65,370		60,874		59,145			(4,822)		11,109		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/26/2025	12/28/2027	1	2,600,513	270.47		104,801		104,513		109,103			(716)		18,351		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2025	11/12/2027	3	2,441,394	272.11		96,503		90,272		91,712			(6,420)		16,674		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/15/2025	12/15/2027	2	1,837,327	272.62		73,756		72,244		68,984			(1,609)		12,849		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/23/2027	1	1,121,390	270.92		45,080		42,789		44,993			(2,463)		7,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2025	11/17/2027	4	4,169,604	271.78		167,529		157,724		159,782			(10,015)		28,581		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2025	12/01/2027	2	4,668,517	272.48		185,209		177,872		174,736			(7,572)		32,326		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/26/2025	12/23/2027	3	3,408,036	270.47		137,933		137,622		141,522			(761)		23,966		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2025	12/03/2027	3	3,186,974	272.28		128,298		124,065		122,780			(4,729)		22,099		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2025	12/16/2027	2	2,565,373	270.99		103,805		101,825		104,225			(2,125)		17,953		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2025	10/22/2027	2	841,939	275.07		34,098		30,883		26,764			(3,264)		5,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2025	10/27/2027	3	3,263,385	274.58		127,453		116,298		106,921			(11,303)		22,024		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2025	11/05/2027	2	1,983,996	272.77		79,332		73,849		71,747			(5,875)		13,480		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2025	10/20/2027	3	2,025,565	274.65		80,876		73,147		65,726			(7,818)		13,598		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2025	10/14/2027	1	1,561,734	274.88		63,094		56,421		49,784			(6,742)		10,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2025	11/03/2027	2	3,024,165	271.43		120,027		110,663		116,726			(9,503)		20,517		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/22/2027	2	2,995,061	274.16		121,252		110,385		99,793			(11,268)		20,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	11/01/2027	1	3,626,829	271.72		146,161		134,500		137,799			(12,197)		24,569		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/10/2027	2	3,010,271	271.12		122,302		119,465		121,016			(3,325)		20,977		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2025	11/24/2027	3	1,614,941	270.69		64,810		61,737		65,550			(3,195)		11,126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2025	11/18/2027	2	1,147,431	272.41		45,132		42,537		42,663			(2,650)		7,871		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2025	11/26/2027	3	4,294,228	271.54		171,671		164,411		167,547			(8,091)		29,628		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2025	12/30/2027	2	1,301,094	271.66		52,461		52,461		51,320			(66)		9,194		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2025	12/17/2027	3	1,805,929	270.11		72,891		71,998		76,492			(1,178)		12,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/05/2027	1	1,475,554	275.43		59,612		52,570		45,346			(7,248)		9,792		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2025	10/01/2027	3	4,739,923	274.81		192,672		169,618		149,863			(23,699)		31,358		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2025	10/13/2027	4	2,012,044	273.62		83,219		74,384		68,440			(8,930)		13,435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/01/2027	2	3,088,203	275.43		125,254		110,400		94,534			(15,241)		20,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/08/2027	3	4,148,709	273.82		166,427		148,311		139,014			(18,796)		27,596		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/25/2027	2	2,554,047	274.16		101,793		92,978		85,330			(9,185)		17,211		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/12/2027	1	2,229,573	272.46		90,075		80,411		80,381			(10,090)		14,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2025	11/05/2027	1	1,000,694	271.42		40,028		37,004		38,695			(3,071)		6,799		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2025	11/11/2027	2	1,088,106	273.76		43,080		40,210		37,625			(2,933)		7,426		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	10/29/2027	3	4,426,084	270.22		181,368		166,771		180,534			(15,189)		29,916		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/19/2027	2	2,005,720	270.92		80,156		76,085		82,319			(4,330)		13,769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2025	10/28/2027	3	1,717,019	272.2		68,844		62,916		63,507			(6,016)		11,597		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2025	10/29/2027	2	1,593,869	271.94		64,300		58,852		59,765			(5,535)		10,773		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2025	12/03/2027	2	1,910,735	272.18		77,207		74,358		72,634			(2,957)		13,249		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/30/2027	1	2,671,782	272.91		106,604		102,211		97,837			(4,806)		18,487		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2025	12/20/2027	1	3,309,021	270.11		133,684		132,029		140,449			(2,195)		23,221		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/29/2027	1	4,639,856	272.91		184,666		177,046		169,777			(8,337)		32,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/26/2025	12/27/2027	1	3,585,026	270.47		144,477		144,079		150,311			(988)		25,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/18/2025	12/17/2027	3	1,293,489	272.23		51,217		50,532		49,548			(889)		9,058		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2025	12/02/2027	2	1,521,652	271.03		61,755		59,387		61,095			(2,446)		10,544		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2025	10/08/2027	2	1,297,175	275.16		51,270		45,499		40,539			(5,881)		8,629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2025	10/08/2027	3	4,640,834	272.46		192,328		171,626		166,749			(21,380)		30,870		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/100MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/04/2027	2	2,292,731	275.43		92,691		81,734		70,393			(11,269)		15,204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2025	11/16/2027	1	1,072,052	271.84		42,989		40,391		40,940			(2,760)		7,343		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100OS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2025	12/07/2027	1	1,183,560	272.19		47,816		46,305		45,113			(1,698)		8,230		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2025	11/02/2027	1	1,359,622	271.72		54,929		50,553		51,696			(4,577)		9,217		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2025	10/15/2027	2	3,481,120	273.81		141,158		126,973		117,396			(14,688)		23,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2025	10/06/2027	2	1,839,895	276.4		73,844		65,239		53,734			(8,683)		12,220		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/22/2027	1	1,644,195	270.92		65,932		62,577		65,930			(3,608)		11,311		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2025	10/18/2027	1	2,836,141	274.31		114,864		103,488		93,497			(11,785)		19,011		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100OSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2025	12/09/2027	2	1,719,270	270.35		70,103		68,109		71,632			(2,084)		11,972		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2025	11/19/2027	2	898,779	270.17		36,362		34,366		37,274			(2,067)		6,170		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2025	11/12/2027	3	1,550,014	271.84		61,772		58,033		59,009			(3,957)		10,586		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/18/2025	12/17/2027	1	1,634,530	272.34		65,659		64,754		62,290			(1,171)		11,447		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2025	12/10/2027	3	3,052,133	271.82		121,778		119,230		118,687			(2,866)		21,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2025	12/29/2027	2	2,928,891	270.93		118,520		118,365		114,531			(317)		20,682		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2025	12/21/2027	1	2,785,680	270.11		112,820		111,425		118,311			(1,850)		19,562		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2025	12/22/2027	3	2,621,298	270.63		106,019		104,903		112,137			(1,286)		18,421		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/13/2027	1	3,050,142	271.82		123,226		120,514		118,880			(3,203)		21,300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/11/2027	1	2,108,183	272.46		85,171		76,020		75,944			(9,554)		14,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/26/2027	1	2,176,155	274.16		88,134		80,265		72,767			(8,187)		14,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2025	12/06/2027	1	1,530,004	272.19		61,812		59,857		58,276			(2,199)		10,632		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/26/2027	1	1,745,603	272.91		69,475		66,596		63,718			(3,149)		12,044		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/19/2027	3	2,808,413	269.69		113,661		107,756		119,159			(6,334)		19,279		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/22/2027	2	2,912,417	275.14		116,801		106,191		92,275			(11,033)		19,582		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2025	10/19/2027	1	787,966	274.31		31,913		28,756		25,999			(3,270)		5,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2025	11/15/2027	1	4,165,900	271.84		167,053		156,942		158,972			(10,741)		28,514		0001
Purchased Call/S&P 500 INDEX/SPXI00RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	1,626,846	6025.99		130,798		229,095		229,095	98,296				2,590		0001
Purchased Call/S&P 500 INDEX/SPXC05GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	3,454,928	5667.56		174,474		302,467		302,467	127,993				8,037		0001
Purchased Call/S&P 500 INDEX/SPX9156SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	5,368,332	5770.2		316,732		554,472		554,472	237,740				11,327		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	998,981	6084		71,368		127,209		127,209	55,841				1,226		0001
Purchased Call/S&P 500 INDEX/SPXC058SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2025	01/22/2026	1	1,502,442	6086.37		107,274		189,299		189,299	82,025				1,844		0001
Purchased Call/S&P 500 INDEX/SPXI00RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	4,508,589	6025.99		293,960		523,927		523,927	229,967				7,177		0001
Purchased Call/S&P 500 INDEX/SPX9156SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,726,292	5770.2		90,285		153,003		153,003	62,718				3,642		0001
Purchased Call/S&P 500 INDEX/SPXA21KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	3,635,543	6086.37		233,765		423,279		423,279	189,514				4,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9152ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	988,492	6025.99		81,353		138,730		138,730	57,377				1,574		0001
Purchased Call/S&P 500 INDEX/SPXA21MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	9,670,000	6025.99		737,821		1,345,705		1,345,705	607,884				15,394		0001
Purchased Call/S&P 500 INDEX/SPXI00RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	909,965	6025.99		74,708		128,223		128,223	53,515				1,449		0001
Purchased Call/S&P 500 INDEX/SPXC05DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,950,378	5770.2		69,824		112,116		112,116	42,292				4,115		0001
Purchased Call/S&P 500 INDEX/SPXA211SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,267,078	5918.25		107,702		199,237		199,237	91,535				938		0001
Purchased Call/S&P 500 INDEX/SPXI00TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	4,116,834	6013.13		294,765		532,401		532,401	237,635				7,694		0001
Purchased Call/S&P 500 INDEX/SPXA21PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	3,745,952	5667.56		311,663		751,308		751,308	439,645				8,714		0001
Purchased Call/S&P 500 INDEX/SPXA21MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	3,418,436	6025.99		257,066		471,451		471,451	214,385				5,442		0001
Purchased Call/S&P 500 INDEX/SPXA21KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	2,978,823	6086.37		226,688		377,870		377,870	151,181				3,657		0001
Purchased Call/S&P 500 INDEX/SPX9152SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	61,241	6025.99		2,088		3,242		3,242	1,154				97		0001
Purchased Call/S&P 500 INDEX/SPXD171S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	3,247,906	5667.56		145,831		246,756		246,756	100,925				7,555		0001
Purchased Call/S&P 500 INDEX/SPX9156SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,124,145	5770.2		215,878		402,943		402,943	187,064				6,592		0001
Purchased Call/S&P 500 INDEX/SPX9156SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,747,000	5770.2		169,490		301,633		301,633	132,143				5,796		0001
Purchased Call/S&P 500 INDEX/SPX815ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	3,190,489	6086.37		160,163		272,575		272,575	112,412				3,916		0001
Purchased Call/S&P 500 INDEX/SPX9156ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,335,448	5770.2		168,152		320,379		320,379	152,227				4,928		0001
Purchased Call/S&P 500 INDEX/SPXI00NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	3,885,339	5918.25		231,566		425,831		425,831	194,265				2,876		0001
Purchased Call/S&P 500 INDEX/SPXI00RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	1,454,608	6025.99		106,477		196,003		196,003	89,526				2,316		0001
Purchased Call/S&P 500 INDEX/SPXI00TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,221,396	6013.13		180,155		321,406		321,406	141,251				4,152		0001
Purchased Call/S&P 500 INDEX/SPXC05GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	2,769,232	5667.56		96,923		158,809		158,809	61,886				6,442		0001
Purchased Call/S&P 500 INDEX/SPXD171S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	5,708,214	5667.56		329,935		592,461		592,461	262,526				13,278		0001
Purchased Call/S&P 500 INDEX/SPXA21KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,824,606	6086.37		135,021		231,182		231,182	96,161				2,240		0001
Purchased Call/S&P 500 INDEX/SPX815ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	4,618,000	6086.37		268,768		474,711		474,711	205,944				5,669		0001
Purchased Call/S&P 500 INDEX/SPXA21PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	2,078,000	5667.56		127,381		233,258		233,258	105,876				4,834		0001
Purchased Call/S&P 500 INDEX/SPX9154SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	4,983,901	6013.13		192,379		298,501		298,501	106,123				9,315		0001
Purchased Call/S&P 500 INDEX/SPXI00NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	1,599,000	5918.25		114,169		234,081		234,081	119,912				1,184		0001
Purchased Call/S&P 500 INDEX/SPX9152SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,678,132	6025.99		258,233		436,792		436,792	178,559				7,447		0001
Purchased Call/S&P 500 INDEX/SPX9156SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,184,000	5770.2		170,789		344,611		344,611	173,822				4,608		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	2,304,021	5918.25		117,275		203,408		203,408	86,134				1,705		0001
Purchased Call/S&P 500 INDEX/SPXI00NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,110,000	5918.25		170,488		331,515		331,515	161,027				1,562		0001
Purchased Call/S&P 500 INDEX/SPXI00RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,525,513	6025.99		106,786		195,187		195,187	88,401				2,429		0001
Purchased Call/S&P 500 INDEX/SPX9156S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,454,648	5770.2		158,914		262,787		262,787	103,873				7,289		0001
Purchased Call/S&P 500 INDEX/SPX9154$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,541,000	6013.13		181,299		295,200		295,200	113,901				6,618		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	2,257,000	6025.99		97,277		156,224		156,224	58,947				3,593		0001
Purchased Call/S&P 500 INDEX/SPX9154$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,901,205	6013.13		226,660		380,360		380,360	153,700				7,291		0001
Purchased Call/S&P 500 INDEX/SPXI00NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,512,000	5918.25		166,043		323,802		323,802	157,759				1,859		0001
Purchased Call/S&P 500 INDEX/SPXI00NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,816,000	5918.25		214,298		441,216		441,216	226,918				2,084		0001
Purchased Call/S&P 500 INDEX/SPXA21PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	2,007,975	5667.56		135,538		260,330		260,330	124,792				4,671		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2025	03/20/2026	1	3,886,127	5667.56		279,024		557,474		557,474	278,450				9,040		0001
Purchased Call/S&P 500 INDEX/SPXC05KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/22/2025	04/22/2026	1	3,255,625	5287.76		196,965		371,324		371,324	174,359				9,017		0001
Purchased Call/S&P 500 INDEX/SPXC05JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2026	1	4,129,365	4982.77		245,284		477,590		477,590	232,306				10,698		0001
Purchased Call/S&P 500 INDEX/SPXC05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2025	05/22/2026	1	3,669,512	5842.01		203,291		320,528		320,528	117,237				11,444		0001
Purchased Call/S&P 500 INDEX/SPXN13DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	903,685	5287.76		39,130		69,187		69,187	30,057				2,503		0001
Purchased Call/S&P 500 INDEX/SPXC05JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2026	1	932,943	4982.77		66,052		135,584		135,584	69,532				2,417		0001
Purchased Call/S&P 500 INDEX/SPX9158S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	74,531	.5288		3,689		6,182		6,182	2,492				206		0001
Purchased Call/S&P 500 INDEX/SPX915A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	3,045,712	6000.36		146,499		215,553		215,553	69,055				10,051		0001
Purchased Call/S&P 500 INDEX/SPX9159$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	1,442,290	5842.01		74,566		115,800		115,800	41,234				4,498		0001
Purchased Call/S&P 500 INDEX/SPXA21V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	522,234	6000.36		28,566		43,209		43,209	14,643				1,723		0001
Purchased Call/S&P 500 INDEX/SPX915A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	436,933	.5843		23,631		37,931		37,931	14,301				1,363		0001
Purchased Call/S&P 500 INDEX/SPXA21RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	1,346,044	.4983		79,913		117,893		117,893	37,981				3,487		0001
Purchased Call/S&P 500 INDEX/SPXN13DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	1,507,718	5287.76		51,262		88,255		88,255	36,992				4,176		0001
Purchased Call/S&P 500 INDEX/SPXC05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	398,174	5663.94		24,129		41,693		41,693	17,564				1,179		0001
Purchased Call/S&P 500 INDEX/SPXC05MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	1,908,158	5663.94		109,910		187,546		187,546	77,636				5,650		0001
Purchased Call/S&P 500 INDEX/SPXC05PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/22/2025	05/22/2026	1	1,149,391	5842.01		71,607		116,599		116,599	44,992				3,585		0001
Purchased Call/S&P 500 INDEX/SPXC055S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/06/2025	06/08/2026	1	3,963,954	6000.36		311,170		546,432		546,432	235,262				13,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,559,811	5663.94		102,636		181,741		181,741	79,106				4,618		0001
Purchased Call/S&P 500 INDEX/SPXC05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	1,987,266	5842.01		118,242		189,710		189,710	71,468				6,198		0001
Purchased Call/S&P 500 INDEX/SPXD17SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	4,997,104	5967.84		397,270		693,938		693,938	296,668				17,201		0001
Purchased Call/S&P 500 INDEX/SPXC05SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	2,373,960	6000.36		180,658		310,331		310,331	129,672				7,834		0001
Purchased Call/S&P 500 INDEX/SPXC05PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	5,941,187	5842.01		431,924		749,179		749,179	317,255				18,529		0001
Purchased Call/S&P 500 INDEX/SPXC05KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	1,289,629	5287.76		104,718		221,648		221,648	116,930				3,572		0001
Purchased Call/S&P 500 INDEX/SPXC05KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	3,141,830	5287.76		207,675		401,771		401,771	194,096				8,702		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	8,784,808	6000.36		563,985		890,841		890,841	326,856				28,990		0001
Purchased Call/S&P 500 INDEX/SPXC05JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,560,186	4982.77		144,941		350,339		350,339	205,398				4,042		0001
Purchased Call/S&P 500 INDEX/SPXJ008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/22/2025	05/22/2026	1	1,668,526	5842.01		145,829		297,300		297,300	151,471				5,204		0001
Purchased Call/S&P 500 INDEX/SPXN13DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	154,654	5287.76		9,125		17,062		17,062	7,938				428		0001
Purchased Call/S&P 500 INDEX/SPXC05JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,850,734	4982.77		147,504		318,897		318,897	171,393				4,795		0001
Purchased Call/S&P 500 INDEX/SPXD17SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	12,221,484	5967.84		795,619		1,246,518		1,246,518	450,899				42,070		0001
Purchased Call/S&P 500 INDEX/SPXD170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	1,488,294	6000.36		106,115		175,337		175,337	69,222				4,911		0001
Purchased Call/S&P 500 INDEX/SPXC05JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	2,947,500	4982.77		127,332		229,856		229,856	102,524				7,636		0001
Purchased Call/S&P 500 INDEX/SPXD17SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,204,976	5967.84		187,423		350,510		350,510	163,087				7,590		0001
Purchased Call/S&P 500 INDEX/SPXC05MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	2,511,756	5663.94		134,128		225,113		225,113	90,985				7,437		0001
Purchased Call/S&P 500 INDEX/SPXC05JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,814,361	4982.77		87,271		159,071		159,071	71,800				4,701		0001
Purchased Call/S&P 500 INDEX/SPXC05JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,991,992	4982.77		67,927		118,583		118,583	50,656				5,161		0001
Purchased Call/S&P 500 INDEX/SPXD17SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,519,000	5967.84		192,955		327,402		327,402	134,447				8,671		0001
Purchased Call/S&P 500 INDEX/SPXC05MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	2,481,613	5663.94		111,424		181,987		181,987	70,563				7,348		0001
Purchased Call/S&P 500 INDEX/SPXN13DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,716,004	5287.76		177,997		319,564		319,564	141,567				10,292		0001
Purchased Call/S&P 500 INDEX/SPXD17SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	579,409	5967.84		32,273		48,315		48,315	16,042				1,994		0001
Purchased Call/S&P 500 INDEX/SPXC05JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	100,389	4982.77		3,865		6,854		6,854	2,989				260		0001
Purchased Call/S&P 500 INDEX/SPXD17SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,502,530	5967.84		124,376		182,339		182,339	57,964				8,614		0001
Purchased Call/S&P 500 INDEX/SPXD170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	302,223	6000.36		17,589		26,912		26,912	9,323				997		0001
Purchased Call/S&P 500 INDEX/SPXD17SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	41,062	5967.84		2,377		3,596		3,596	1,219				141		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	235,931	4982.77		13,212		25,015		25,015	11,803				611		0001
Purchased Call/S&P 500 INDEX/SPXN13DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	744,353	5287.76		28,658		49,938		49,938	21,280				2,062		0001
Purchased Call/S&P 500 INDEX/SPXC05JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	2,038,000	4982.77		131,247		261,140		261,140	129,893				5,280		0001
Purchased Call/S&P 500 INDEX/SPX9159S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	2,639,417	5842.01		122,205		186,509		186,509	64,304				8,231		0001
Purchased Call/S&P 500 INDEX/SPXC05MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	5,435,000	5663.94		413,604		782,450		782,450	368,846				16,093		0001
Purchased Call/S&P 500 INDEX/SPXC05MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	2,274,926	5663.94		204,288		453,999		453,999	249,711				6,736		0001
Purchased Call/S&P 500 INDEX/SPXD17SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,248,000	5967.84		162,530		266,339		266,339	103,808				7,738		0001
Purchased Call/S&P 500 INDEX/SPXC05MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	3,571,885	5663.94		258,247		474,692		474,692	216,444				10,576		0001
Purchased Call/S&P 500 INDEX/SPXD170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	1,900,000	5842.01		148,960		270,893		270,893	121,933				5,925		0001
Purchased Call/S&P 500 INDEX/SPXE17ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	146,997	6693.75		6,865		7,352		7,352	487				626		0001
Purchased Call/S&P 500 INDEX/SPXD17WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,096,087	6225.52		211,153		315,770		315,770	104,617				11,140		0001
Purchased Call/S&P 500 INDEX/SPXD052SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	3,669,931	6466.91		251,390		325,718		325,718	74,327				14,661		0001
Purchased Call/S&P 500 INDEX/SPXJ000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	2,728,000	6693.75		160,952		172,727		172,727	11,775				11,622		0001
Purchased Call/S&P 500 INDEX/SPXE171SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	3,170,461	6309.62		190,545		260,713		260,713	70,169				11,822		0001
Purchased Call/S&P 500 INDEX/SPXE175S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	3,026,449	6389.45		176,139		232,431		232,431	56,292				11,721		0001
Purchased Call/S&P 500 INDEX/SPXE17BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	2,277,417	6495.15		111,821		135,267		135,267	23,446				9,443		0001
Purchased Call/S&P 500 INDEX/SPXE177SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,125,860	6466.91		180,050		226,581		226,581	46,532				12,487		0001
Purchased Call/S&P 500 INDEX/SPXE17ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	243,463	6693.75		10,542		11,290		11,290	748				1,037		0001
Purchased Call/S&P 500 INDEX/SPXJ000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	4,028,000	6693.75		287,599		303,677		303,677	16,078				17,161		0001
Purchased Call/S&P 500 INDEX/SPXN13TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	1,469,449	6309.62		122,699		180,922		180,922	58,223				5,479		0001
Purchased Call/S&P 500 INDEX/SPXJ00DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	864,540	6225.52		46,945		66,274		66,274	19,330				3,111		0001
Purchased Call/S&P 500 INDEX/SPXD054S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,568,027	6495.15		95,650		119,211		119,211	23,562				6,502		0001
Purchased Call/S&P 500 INDEX/SPXE177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	2,635,372	6466.91		171,563		219,996		219,996	48,433				10,528		0001
Purchased Call/S&P 500 INDEX/SPXE17BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	179,390	6495.15		8,342		10,034		10,034	1,693				744		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	4,400,556	6225.52		262,273		377,840		377,840	115,567				15,833		0001
Purchased Call/S&P 500 INDEX/SPXE177SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,803,303	6466.91		239,228		305,219		305,219	65,991				15,194		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	4,455,122	6309.62		305,621		433,066		433,066	127,444				16,612		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	4,768,858	6225.52		296,623		433,139		433,139	136,516				17,158		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE177S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	653,776	6466.91		31,447		38,553		38,553	7,106				2,612		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,182,768	6495.15		70,020		87,246		87,246	17,226				4,904		0001
Purchased Call/S&P 500 INDEX/SPXD050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	1,549,419	6389.45		74,372		95,097		95,097	20,725				6,001		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	639,808	6693.75		38,389		41,150		41,150	2,762				2,726		0001
Purchased Call/S&P 500 INDEX/SPXJ001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	3,314,342	6389.45		255,204		359,505		359,505	104,301				12,836		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,879,447	6495.15		119,721		150,917		150,917	31,196				7,793		0001
Purchased Call/S&P 500 INDEX/SPXD054S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,795,404	6495.15		121,369		153,964		153,964	32,595				7,444		0001
Purchased Call/S&P 500 INDEX/SPXD053S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	4,238,638	6495.15		228,886		280,375		280,375	51,488				17,575		0001
Purchased Call/S&P 500 INDEX/SPXJ001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	5,254,547	6389.45		358,360		491,248		491,248	132,888				20,351		0001
Purchased Call/S&P 500 INDEX/SPXB212S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	2,704,474	6693.75		199,049		209,466		209,466	10,417				11,522		0001
Purchased Call/S&P 500 INDEX/SPXE17ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	1,978,574	6693.75		96,554		103,519		103,519	6,965				8,429		0001
Purchased Call/S&P 500 INDEX/SPXB212S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	3,237,839	6693.75		259,351		267,198		267,198	7,847				13,794		0001
Purchased Call/S&P 500 INDEX/SPXE177SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	1,746,747	6466.91		123,146		160,365		160,365	37,220				6,978		0001
Purchased Call/S&P 500 INDEX/SPXD17W5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	2,710,332	6225.52		195,415		297,958		297,958	102,543				9,752		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	3,786,923	6309.62		302,954		447,249		447,249	144,295				14,121		0001
Purchased Call/S&P 500 INDEX/SPXJ001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	4,166,107	6389.45		268,297		362,746		362,746	94,448				16,135		0001
Purchased Call/S&P 500 INDEX/SPXD054S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	5,009,330	6495.15		355,662		455,403		455,403	99,741				20,770		0001
Purchased Call/S&P 500 INDEX/SPXD17W5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	1,907,000	6225.52		146,076		227,419		227,419	81,343				6,861		0001
Purchased Call/S&P 500 INDEX/SPXJ000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	5,431,191	6693.75		292,198		313,691		313,691	21,493				23,139		0001
Purchased Call/S&P 500 INDEX/SPXB210SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	1,267,932	6466.91		103,970		137,221		137,221	33,251				5,065		0001
Purchased Call/S&P 500 INDEX/SPXD052SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	2,658,940	6466.91		203,143		268,103		268,103	64,960				10,622		0001
Purchased Call/S&P 500 INDEX/SPXE177SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	3,943,396	6466.91		213,338		265,639		265,639	52,301				15,753		0001
Purchased Call/S&P 500 INDEX/SPXD052SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	1,676,000	6466.91		133,577		177,061		177,061	43,484				6,695		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	3,235,442	6309.62		233,922		336,517		336,517	102,595				12,064		0001
Purchased Call/S&P 500 INDEX/SPXD054S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,002,258	6495.15		76,272		98,911		98,911	22,639				4,156		0001
Purchased Call/S&P 500 INDEX/SPXJ001SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	1,997,000	6389.45		148,377		207,437		207,437	59,060				7,734		0001
Purchased Call/S&P 500 INDEX/SPXJ001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	3,423,000	6389.45		244,060		338,331		338,331	94,271				13,257		0001
Purchased Call/S&P 500 INDEX/SPXJ000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	4,358,440	6693.75		294,195		312,717		312,717	18,522				18,569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/08/2025	09/08/2026	1	3,122,000	6495.15		246,950		324,121		324,121	77,171				12,945		0001
Purchased Call/S&P 500 INDEX/SPXE171SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	2,263,566	6309.62		141,473		195,434		195,434	53,961				8,440		0001
Purchased Call/S&P 500 INDEX/SPXD050SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	3,357,073	6389.45		181,618		236,331		236,331	54,713				13,002		0001
Purchased Call/S&P 500 INDEX/SPXD052ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	2,869,000	6466.91		212,019		278,423		278,423	66,404				11,461		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	506,604	6309.62		27,863		37,487		37,487	9,623				1,889		0001
Purchased Call/S&P 500 INDEX/SPXJ000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/22/2025	09/22/2026	1	2,952,000	6693.75		186,862		199,783		199,783	12,921				12,577		0001
Purchased Call/S&P 500 INDEX/SPXD17XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,982,000	6225.52		318,958		504,201		504,201	185,243				14,327		0001
Purchased Call/S&P 500 INDEX/SPXD054S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	2,079,766	6495.15		153,695		198,206		198,206	44,511				8,623		0001
Purchased Call/S&P 500 INDEX/SPXB212S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	2,074,000	6693.75		160,113		166,710		166,710	6,597				8,836		0001
Purchased Call/S&P 500 INDEX/SPXD05LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	199,937	6846.51		9,057		8,910		8,910	(147)				968		0001
Purchased Call/S&P 500 INDEX/SPXB217S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	4,006,449	6846.51		318,112		299,226		299,226	(18,886)				19,391		0001
Purchased Call/S&P 500 INDEX/SPXD059B6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	425,627	6753.72		21,622		22,229		22,229	607				1,867		0001
Purchased Call/S&P 500 INDEX/SPXD05PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	481,960	6878.49		26,508		25,526		25,526	(982)				2,380		0001
Purchased Call/S&P 500 INDEX/SPXD059B4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	238,575	6753.72		9,615		9,933		9,933	318				1,047		0001
Purchased Call/S&P 500 INDEX/SPXB217SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	8,030,151	6846.51		546,050		526,099		526,099	(19,951)				38,865		0001
Purchased Call/S&P 500 INDEX/SPXD05CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,701,658	6699.4		149,406		152,257		152,257	2,851				7,649		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	65,160	6699.4		2,548		2,721		2,721	174				293		0001
Purchased Call/S&P 500 INDEX/SPXE17NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	753,993	6602.99		45,617		52,807		52,807	7,191				3,552		0001
Purchased Call/S&P 500 INDEX/SPXD05JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	184,521	6602.99		7,805		8,926		8,926	1,121				869		0001
Purchased Call/S&P 500 INDEX/SPXE17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	155,952	6878.49		7,158		6,889		6,889	(269)				770		0001
Purchased Call/S&P 500 INDEX/SPXE17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,067,757	6728.8		128,821		135,515		135,515	6,693				9,528		0001
Purchased Call/S&P 500 INDEX/SPXB216S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	3,129,389	6602.99		216,241		251,932		251,932	35,691				14,742		0001
Purchased Call/S&P 500 INDEX/SPXD05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	3,027,941	6699.4		184,704		198,023		198,023	13,319				13,611		0001
Purchased Call/S&P 500 INDEX/SPXB215S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	645,000	6728.8		16,125		13,648		13,648	(2,477)				2,972		0001
Purchased Call/S&P 500 INDEX/SPXE17PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	777,556	6846.51		40,977		40,208		40,208	(769)				3,763		0001
Purchased Call/S&P 500 INDEX/SPX915HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	35,516	6699.4		1,524		1,600		1,600	76				160		0001
Purchased Call/S&P 500 INDEX/SPXB217SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	3,491,043	6846.51		217,492		211,128		211,128	(6,364)				16,896		0001
Purchased Call/S&P 500 INDEX/SPXE17LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	7,177,551	6728.8		564,873		579,709		579,709	14,836				33,074		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	2,876,703	6602.99		161,958		186,822		186,822	24,863				13,552		0001
Purchased Call/S&P 500 INDEX/SPXD05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	2,072,897	6699.4		113,595		121,742		121,742	8,147				9,318		0001
Purchased Call/S&P 500 INDEX/SPXE17PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	2,658,000	6846.51		223,538		207,172		207,172	(16,365)				12,864		0001
Purchased Call/S&P 500 INDEX/SPXE17LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	5,223,965	6728.8		365,678		381,433		381,433	15,755				24,072		0001
Purchased Call/S&P 500 INDEX/SPXD05CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,465,706	6699.4		120,334		125,408		125,408	5,073				6,588		0001
Purchased Call/S&P 500 INDEX/SPXE17PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	2,596,755	6846.51		190,862		181,604		181,604	(9,257)				12,568		0001
Purchased Call/S&P 500 INDEX/SPXD05CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,958,303	6699.4		133,948		142,797		142,797	8,849				8,803		0001
Purchased Call/S&P 500 INDEX/SPXE17PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	146,703	6846.51		8,245		8,059		8,059	(186)				710		0001
Purchased Call/S&P 500 INDEX/SPXD05PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	1,883,164	6878.49		111,672		107,302		107,302	(4,369)				9,299		0001
Purchased Call/S&P 500 INDEX/SPXE17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	3,998,478	6728.8		225,114		238,021		238,021	12,907				18,425		0001
Purchased Call/S&P 500 INDEX/SPX915ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	2,343,083	6728.8		117,154		122,343		122,343	5,189				10,797		0001
Purchased Call/S&P 500 INDEX/SPXE17NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	4,735,752	6602.99		292,669		339,070		339,070	46,401				22,309		0001
Purchased Call/S&P 500 INDEX/SPX915HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	1,824,323	6699.4		89,939		94,975		94,975	5,036				8,200		0001
Purchased Call/S&P 500 INDEX/SPXE17LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,854,836	6728.8		172,432		181,699		181,699	9,267				13,155		0001
Purchased Call/S&P 500 INDEX/SPXD05JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	1,498,825	6602.99		71,794		82,500		82,500	10,707				7,061		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,620,828	6753.72		179,003		180,236		180,236	1,233				11,498		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	6,695,493	6753.72		407,086		415,408		415,408	8,322				29,374		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	1	1,156,748	6846.51		101,215		93,174		93,174	(8,041)				5,599		0001
Purchased Call/S&P 500 INDEX/SPXB213SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	3,729,705	6753.72		320,755		301,198		301,198	(19,557)				16,363		0001
Purchased Call/S&P 500 INDEX/SPXJ00RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,141,794	6753.72		128,079		130,936		130,936	2,856				9,396		0001
Purchased Call/S&P 500 INDEX/SPXE17LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	480,217	6728.8		20,745		21,982		21,982	1,237				2,213		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	4,093,084	6878.49		252,953		243,215		243,215	(9,738)				20,212		0001
Purchased Call/S&P 500 INDEX/SPXB215SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	1,870,431	6728.8		169,835		166,589		166,589	(3,246)				8,619		0001
Purchased Call/S&P 500 INDEX/SPXD05CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	2,616,994	6699.4		199,415		210,621		210,621	11,206				11,764		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	4,121,225	6753.72		301,262		299,409		299,409	(1,853)				18,080		0001
Purchased Call/S&P 500 INDEX/SPXD05LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	187,389	6846.51		8,058		7,935		7,935	(123)				907		0001
Purchased Call/S&P 500 INDEX/SPXE17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	1,345,777	6846.51		93,532		89,744		89,744	(3,787)				6,513		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	4,896,479	6753.72		363,808		360,066		360,066	(3,742)				21,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	4,380,013	6878.49		294,337		282,189		282,189	(12,148)				21,628		0001
Purchased Call/S&P 500 INDEX/SPXE17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	1,776,811	6728.8		148,541		150,430		150,430	1,889				8,187		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,247,083	6753.72		184,486		177,351		177,351	(7,134)				9,858		0001
Purchased Call/S&P 500 INDEX/SPXE17PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	2,561,599	6846.51		211,844		197,071		197,071	(14,773)				12,398		0001
Purchased Call/S&P 500 INDEX/SPXD05985	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	1,108,032	6753.72		51,080		52,672		52,672	1,592				4,861		0001
Purchased Call/S&P 500 INDEX/SPXB216$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	1,677,520	6602.99		144,267		167,362		167,362	23,095				7,902		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	2,830,111	6878.49		144,902		139,988		139,988	(4,914)				13,975		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	2,904,000	6878.49		203,861		195,053		195,053	(8,808)				14,340		0001
Purchased Call/S&P 500 INDEX/SPXE17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	1,295,611	6728.8		111,293		111,820		111,820	527				5,970		0001
Purchased Call/S&P 500 INDEX/SPXB217$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	1,517,054	6846.51		90,720		88,378		88,378	(2,342)				7,342		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	2,502,808	6753.72		135,402		139,376		139,376	3,974				10,980		0001
Purchased Call/S&P 500 INDEX/SPXB216$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	2,183,493	6602.99		204,157		232,083		232,083	27,927				10,286		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	3,671,000	6753.72		233,109		237,033		237,033	3,925				16,105		0001
Purchased Call/S&P 500 INDEX/SPXB216$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	2,285,000	6602.99		173,432		202,175		202,175	28,743				10,764		0001
Purchased Call/S&P 500 INDEX/SPXE17LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	3,615,000	6728.8		272,210		281,359		281,359	9,150				16,658		0001
Purchased Call/S&P 500 INDEX/SPXD05PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	3,591,000	6878.49		274,352		260,888		260,888	(13,465)				17,732		0001
Purchased Call/S&P 500 INDEX/SPXB216$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	4,540,000	6602.99		355,482		414,617		414,617	59,135				21,387		0001
Purchased Call/S&P 500 INDEX/SPXD05C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	5,750,501	6699.4		426,112		451,569		451,569	25,457				25,849		0001
Purchased Call/S&P 500 INDEX/SPXD05PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	2,449,000	6878.49		195,430		185,599		185,599	(9,831)				12,093		0001
Purchased Call/S&P 500 INDEX/SPX815I$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/06/2026	1	1,689,000	5123.69	185,283			423,607		423,607	127,075				3,564		0001
Purchased Call/S&P 500 INDEX/SPX921I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,195,277	4850.43	151,083			493,530		493,530	169,412				1,467		0001
Purchased Call/S&P 500 INDEX/SPXB05GG3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	1,162,000	4763.54	116,200			246,002		246,002	50,679				860		0001
Purchased Call/S&P 500 INDEX/SPXB05JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,504,666	5087.03	153,175			322,705		322,705	88,274				2,812		0001
Purchased Call/S&P 500 INDEX/SPXB05JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,261,000	5087.03	149,302			370,710		370,710	123,646				2,357		0001
Purchased Call/S&P 500 INDEX/SPXB05LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	1,399,341	5234.18	96,694			174,975		174,975	43,478				3,255		0001
Purchased Call/S&P 500 INDEX/SPXB05LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,540,000	5234.18	282,194			629,813		629,813	206,069				5,908		0001
Purchased Call/S&P 500 INDEX/SPXH002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/08/2024	02/06/2026	1	1,666,000	4997.91	178,928			410,503		410,503	111,899				2,652		0001
Purchased Call/S&P 500 INDEX/SPXL130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2026	1	208,706	5207	9,012			15,190		15,190	3,306				543		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,076,591	5464.62	135,112			278,733		278,733	104,481				3,706		0001
Purchased Call/S&P 500 INDEX/SPX815JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2026	1	3,076,000	5202.39	358,354			792,302		792,302	250,855				7,969		0001
Purchased Call/S&P 500 INDEX/SPX921VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,816,452	5307.01	224,877			496,435		496,435	173,338				5,665		0001
Purchased Call/S&P 500 INDEX/SPX921USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	1,672,000	5187.67	183,418			381,603		381,603	107,767				4,951		0001
Purchased Call/S&P 500 INDEX/SPX921SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2026	1	1,249,000	5010.6	92,301			165,376		165,376	34,479				3,459		0001
Purchased Call/S&P 500 INDEX/SPX815JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2026	1	2,021,000	5202.39	186,740			354,410		354,410	91,141				5,236		0001
Purchased Call/S&P 500 INDEX/SPX921USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	2,135,505	5187.67	271,850			665,950		665,950	233,649				6,323		0001
Purchased Call/S&P 500 INDEX/SPX921XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,132,000	5346.99	268,845			588,503		588,503	210,446				7,036		0001
Purchased Call/S&P 500 INDEX/SPX921XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,437,083	5346.99	273,684			537,166		537,166	164,916				8,043		0001
Purchased Call/S&P 500 INDEX/SPXH0DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	04/09/2024	04/08/2026	1	1,628,348	.5202	211,723			528,155		528,155	196,538				4,219		0001
Purchased Call/S&P 500 INDEX/SPX921SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2026	1	1,522,000	5010.6	181,270			401,046		401,046	107,871				4,215		0001
Purchased Call/S&P 500 INDEX/SPXL136SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2026	1	1,088,000	5187.67	85,843			154,782		154,782	36,815				3,221		0001
Purchased Call/S&P 500 INDEX/SPX921VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,296,000	5307.01	140,357			276,207		276,207	81,902				4,042		0001
Purchased Call/S&P 500 INDEX/SPXL13JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,689,887	5464.62	145,837			247,895		247,895	69,126				5,817		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2026	1	1,557,000	5572.85	206,770			395,144		395,144	152,228				5,602		0001
Purchased Call/S&P 500 INDEX/SPXA211SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	1,492,000	5564.41	183,218			355,924		355,924	132,803				5,563		0001
Purchased Call/S&P 500 INDEX/SPXA215S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	2,560,000	5408.42	331,264			763,864		763,864	273,695				10,615		0001
Purchased Call/S&P 500 INDEX/SPXB05USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,914,000	5702.55	153,503			239,529		239,529	67,376				8,154		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,512,117	5564.41	200,204			390,368		390,368	149,871				5,638		0001
Purchased Call/S&P 500 INDEX/SPXM136SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,048,581	5702.55	130,129			250,788		250,788	96,979				4,467		0001
Purchased Call/S&P 500 INDEX/SPXM136SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,563,000	5702.55	183,496			349,296		349,296	132,180				6,659		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,286,212	5572.85	154,989			297,842		297,842	112,020				4,628		0001
Purchased Call/S&P 500 INDEX/SPXM130SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	3,749,000	5570.64	480,997			980,000		980,000	371,004				14,977		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,107,931	5319.31	281,830			663,842		663,842	236,019				8,164		0001
Purchased Call/S&P 500 INDEX/SPXB05SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	1,797,178	5408.42	219,256			470,402		470,402	156,970				7,452		0001
Purchased Call/S&P 500 INDEX/SPXB05USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,017,394	5702.55	107,844			189,313		189,313	64,203				4,334		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	1,474,957	5570.64	153,691			271,675		271,675	84,322				5,892		0001
Purchased Call/S&P 500 INDEX/SPXB05SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	2,675,000	5408.42	289,970			546,004		546,004	153,946				11,091		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB050S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2024	08/07/2026	1	2,005,000	5319.31	238,595			494,045		494,045	149,569				7,765		0001
Purchased Call/S&P 500 INDEX/SPXI00E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,805,985	5995.54	215,454			320,988		320,988	129,231				8,322		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	5,421,672	5995.54	710,239			1,040,471		1,040,471	433,319				24,983		0001
Purchased Call/S&P 500 INDEX/SPXA218S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,984,000	5751.13	262,682			460,729		460,729	178,539				8,704		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	4,439,536	6090.27	593,122			807,457		807,457	335,162				21,487		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	4,013,741	5969.34	541,855			801,271		801,271	326,590				18,908		0001
Purchased Call/S&P 500 INDEX/SPXC055S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/20/2024	12/22/2026	1	1,480,000	5930.85	194,472			292,030		292,030	112,611				7,308		0001
Purchased Call/S&P 500 INDEX/SPXI00E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,285,000	5995.54	166,279			246,134		246,134	102,057				5,921		0001
Purchased Call/S&P 500 INDEX/SPXM13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	1,750,333	5851.2	229,119			377,865		377,865	149,998				7,868		0001
Purchased Call/S&P 500 INDEX/SPXI00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,037,000	5995.54	97,478			138,825		138,825	48,550				4,778		0001
Purchased Call/S&P 500 INDEX/SPXI00HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	1,200,000	5969.34	142,440			211,882		211,882	82,246				5,653		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,566,197	5930.85	496,771			750,649		750,649	295,079				17,610		0001
Purchased Call/S&P 500 INDEX/SPXA21ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	1,967,000	6090.27	248,235			344,011		344,011	141,832				9,520		0001
Purchased Call/S&P 500 INDEX/SPXC059$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/24/2025	01/25/2027	1	552,305	.6103		37,013		47,277		47,277	10,264				2,855		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,392,113	6013.13		190,891		251,880		251,880	60,990				12,800		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	2,370,995	6086.37		314,868		446,216		446,216	131,348				12,207		0001
Purchased Call/S&P 500 INDEX/SPXC05GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/22/2027	1	2,782,930	5667.56		218,182		326,893		326,893	108,712				15,381		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	2,775,914	6025.99		373,916		559,037		559,037	185,122				14,602		0001
Purchased Call/S&P 500 INDEX/SPXC05DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/08/2027	1	1,983,782	5770.2		261,463		471,402		471,402	209,940				10,791		0001
Purchased Call/S&P 500 INDEX/SPXA211ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,592,000	5918.25		210,303		332,214		332,214	121,911				8,047		0001
Purchased Call/S&P 500 INDEX/SPXC05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/21/2025	02/22/2027	1	1,148,667	6013.13		150,131		228,600		228,600	78,469				6,146		0001
Purchased Call/S&P 500 INDEX/SPXA211SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,374,000	5918.25		322,864		511,683		511,683	188,819				11,999		0001
Purchased Call/S&P 500 INDEX/SPXA21NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	1,034,000	6013.13		65,349		84,004		84,004	18,655				5,533		0001
Purchased Call/S&P 500 INDEX/SPXA21PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/22/2027	1	1,261,000	5667.56		166,200		341,494		341,494	175,294				6,970		0001
Purchased Call/S&P 500 INDEX/SPXI00TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/22/2027	1	1,482,000	6013.13		200,070		304,245		304,245	104,175				7,930		0001
Purchased Call/S&P 500 INDEX/SPXC05GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/22/2027	1	4,322,000	5667.56		553,216		1,098,216		1,098,216	545,000				23,888		0001
Purchased Call/S&P 500 INDEX/SPXC05GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/22/2027	1	3,143,000	5667.56		339,130		566,093		566,093	226,964				17,371		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,259,000	5770.2		140,756		223,442		223,442	82,685				6,848		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,088,080	5770.2		147,761		271,630		271,630	123,868				5,919		0001
Purchased Call/S&P 500 INDEX/SPXA21MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,689,000	6025.99		321,873		469,012		469,012	147,139				14,145		0001
Purchased Call/S&P 500 INDEX/SPXA21MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,139,000	6025.99		277,214		416,186		416,186	138,971				11,252		0001
Purchased Call/S&P 500 INDEX/SPXC05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	2,465,000	6013.13		283,475		408,670		408,670	125,195				13,190		0001
Purchased Call/S&P 500 INDEX/SPXA21ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,856,000	5918.25		224,576		341,317		341,317	116,741				9,381		0001
Purchased Call/S&P 500 INDEX/SPXJ008SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/22/2025	05/21/2027	1	2,369,854	5842.01		327,514		584,768		584,768	257,254				13,951		0001
Purchased Call/S&P 500 INDEX/SPXA21WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	947,217	5967.84		128,253		217,030		217,030	88,777				5,750		0001
Purchased Call/S&P 500 INDEX/SPXC05XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,507,000	5287.76		166,524		301,463		301,463	134,940				8,614		0001
Purchased Call/S&P 500 INDEX/SPXC05MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,488,000	5663.94		167,995		275,232		275,232	107,237				8,638		0001
Purchased Call/S&P 500 INDEX/SPXC05SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	1,006,220	6000.36		109,175		155,996		155,996	46,821				6,028		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,763,288	4982.77		125,899		212,792		212,792	86,893				9,930		0001
Purchased Call/S&P 500 INDEX/SPXN13I1SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/22/2025	05/21/2027	1	1,276,405	5842.01		170,783		296,247		296,247	125,464				7,514		0001
Purchased Call/S&P 500 INDEX/SPXC05JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,376,000	4982.77		152,048		292,936		292,936	140,888				7,749		0001
Purchased Call/S&P 500 INDEX/SPXC05VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	1	2,109,343	5967.84		229,707		328,459		328,459	98,752				12,804		0001
Purchased Call/S&P 500 INDEX/SPXC05JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,566,441	4982.77		227,291		669,311		669,311	442,020				8,821		0001
Purchased Call/S&P 500 INDEX/SPXC05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,531,260	5287.76		203,045		427,172		427,172	224,127				8,752		0001
Purchased Call/S&P 500 INDEX/SPXC05PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	1,857,746	5842.01		185,589		268,583		268,583	82,994				10,937		0001
Purchased Call/S&P 500 INDEX/SPXC05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,850,097	5663.94		386,473		741,483		741,483	355,009				16,545		0001
Purchased Call/S&P 500 INDEX/SPXC05JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,942,000	4982.77		266,248		646,607		646,607	380,359				10,936		0001
Purchased Call/S&P 500 INDEX/SPXC05SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,442,000	6000.36		331,379		541,684		541,684	210,304				14,630		0001
Purchased Call/S&P 500 INDEX/SPXC05SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	1,332,882	6000.36		180,072		293,453		293,453	113,381				7,985		0001
Purchased Call/S&P 500 INDEX/SPXC05MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,457,000	5663.94		133,898		204,253		204,253	70,355				8,458		0001
Purchased Call/S&P 500 INDEX/SPXC05KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,736,000	5287.76		158,150		267,424		267,424	109,274				9,923		0001
Purchased Call/S&P 500 INDEX/SPXD052SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	1,057,000	6466.91		100,732		118,524		118,524	17,792				6,759		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2027	1	1,452,000	6309.62		192,245		261,774		261,774	69,529				9,057		0001
Purchased Call/S&P 500 INDEX/SPXC05XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	1,216,202	6309.62		155,917		210,267		210,267	54,350				7,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	3,377,000	6495.15		430,568		545,268		545,268	114,700				21,935		0001
Purchased Call/S&P 500 INDEX/SPX915C8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2027	1	1,310,489	6309.62		140,353		177,861		177,861	37,508				8,174		0001
Purchased Call/S&P 500 INDEX/SPXD052SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	3,950,082	6466.91		506,400		642,067		642,067	135,666				25,259		0001
Purchased Call/S&P 500 INDEX/SPXJ000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	6,438,000	6693.75		838,228		890,955		890,955	52,727				42,291		0001
Purchased Call/S&P 500 INDEX/SPXD050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	5,939,138	6389.45		772,088		1,018,030		1,018,030	245,942				37,530		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	1,339,607	6495.15		127,263		149,129		149,129	21,866				8,701		0001
Purchased Call/S&P 500 INDEX/SPXA21YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	1,959,000	6225.52		259,959		373,297		373,297	113,338				12,067		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	1,376,000	6495.15		156,314		188,690		188,690	32,376				8,938		0001
Purchased Call/S&P 500 INDEX/SPX915D8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2025	08/06/2027	1	2,416,000	6389.45		230,728		278,901		278,901	48,173				15,267		0001
Purchased Call/S&P 500 INDEX/SPXJ000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	1,419,000	6693.75		177,659		188,421		188,421	10,762				9,321		0001
Purchased Call/S&P 500 INDEX/SPX915C84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2027	1	2,235,000	6225.52		262,166		355,602		355,602	93,437				13,768		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	1,335,000	6753.72		130,296		132,777		132,777	2,481				8,880		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	1,069,201	6728.8		109,379		112,223		112,223	2,843				7,281		0001
Purchased Call/S&P 500 INDEX/SPXB214SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2027	1	5,289,000	6699.4		712,957		749,641		749,641	36,683				35,561		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	1,460,000	6878.49		180,164		173,214		173,214	(6,950)				10,260		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	5,594,000	6878.49		744,002		719,259		719,259	(24,743)				39,311		0001
Purchased Call/S&P 500 INDEX/SPXE17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/08/2027	1	6,614,000	6728.8		923,314		926,833		926,833	3,519				45,038		0001
Purchased Call/S&P 500 INDEX/SPXD05PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	1,452,000	6878.49		159,139		154,631		154,631	(4,508)				10,204		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2027	1	4,408,000	6846.51		603,014		574,874		574,874	(28,140)				30,674		0001
Purchased Call/S&P 500 INDEX/SPX013GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/08/2027	1	1,520,000	6728.8		207,784		209,138		209,138	1,354				10,351		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	5,713,946	6753.72		763,383		762,864		762,864	(519)				38,008		0001
Purchased Call/S&P 500 INDEX/SPX915I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2027	1	1,743,300	6699.4		171,541		178,554		178,554	7,014				11,721		0001
Purchased Call/S&P 500 INDEX/SPXD05L$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	1,646,630	6846.51		180,965		176,703		176,703	(4,262)				11,459		0001
Purchased Call/S&P 500 INDEX/SPXJ00IISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	1,146,000	6602.99		156,429		174,971		174,971	18,542				7,884		0001
Purchased Call/S&P 500 INDEX/SPXJ00IISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	5,823,884	6602.99		823,497		916,544		916,544	93,047				40,066		0001
Purchased Call/S&P 500 INDEX/SPXJ00XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2027	1	4,035,000	6846.51		533,427		511,819		511,819	(21,608)				28,079		0001
Purchased Call/S&P 500 INDEX/SPXJ00IISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	1,138,000	6602.99		115,279		127,903		127,903	12,624				7,829		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	1,902,000	6878.49		244,217		236,784		236,784	(7,433)				13,366		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	1,917,000	6753.72		226,014		226,997		226,997	982				12,752		0001
Purchased Call/RTY Index/RTY0150S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	1,331,449	2238.96		99,726		145,150		145,150	45,425				986		0001
Purchased Call/RTY Index/RTY0150S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	1,081,000	2195.35		67,779		124,870		124,870	57,091				2,020		0001
Purchased Call/RTY Index/RTY0050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,074,264	2075.48		81,966		182,172		182,172	100,206				2,267		0001
Purchased Call/RTY Index/RTY0000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,391,091	2279.71		120,747		132,800		132,800	12,054				2,215		0001
Purchased Call/RTY Index/RTY0050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	969,515	1760.71		73,974		180,317		180,317	106,343				2,512		0001
Purchased Call/RTY Index/RTY0150SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2025	08/07/2026	1	1,039,000	2218.42		64,938		103,658		103,658	38,720				4,024		0001
Purchased Call/RTY Index/RTY0050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	1,357,000	2463.34		83,048		82,092		82,092	(956)				5,781		0001
Purchased Call/RTY Index/RTY0050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	1,079,477	2483.99		109,675		89,769		89,769	(19,906)				4,736		0001
Purchased Call/RTY Index/RTY0150SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	1,963,000	2432.82		116,602		122,519		122,519	5,917				9,045		0001
Purchased Call/RTY Index/RTY0210SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	1,149,000	2369.59		72,962		87,261		87,261	14,299				5,413		0001
Purchased Call/RTY Index/RTY0150SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/20/2026	1	1,271,000	2013.84	194,717			304,374		304,374	59,116				2,375		0001
Purchased Call/RTY Index/RTY0000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	1	4,488,000	2395.55	516,569			443,762		443,762	26,510				16,528		0001
Purchased Call/RTY Index/RTY0050S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,111,000	2399.64	166,317			125,494		125,494	15,102				5,119		0001
Purchased Call/S&P 500 INDEX/SPX050KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2020	04/08/2026	1	8,651,000	2749.98	1,680,024			12,931,519		12,931,519	2,690,844				22,413		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	20,299,048	4271.78	5,168,138			13,912,452		13,912,452	3,327,359				154,154		0001
Purchased Call/S&P 500 INDEX/SPX615S9Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2026	1	1,994,000	3321.75	340,775			2,117,899		2,117,899	496,960				2,448		0001
Purchased Call/S&P 500 INDEX/SPX615XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	7,481,000	2929.8	1,383,985			10,055,534		10,055,534	2,139,656				22,151		0001
Purchased Call/S&P 500 INDEX/SPX621ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			8,593,821		8,593,821	1,996,211				40,527		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	2,171,984	3397	409,045			2,247,172		2,247,172	516,159				8,677		0001
Purchased Call/S&P 500 INDEX/SPX7159S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			8,031,871		8,031,871	1,959,820				52,605		0001
Purchased Call/S&P 500 INDEX/SPX715ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			8,156,569		8,156,569	2,076,488				64,247		0001
Purchased Call/S&P 500 INDEX/SPX715BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			5,477,515		5,477,515	1,400,788				44,624		0001
Purchased Call/S&P 500 INDEX/SPX715H9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027	1	1,375,321	4437	266,665			829,539		829,539	218,011				8,691		0001
Purchased Call/S&P 500 INDEX/SPX715MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027	1	2,439,812	4683	512,607			1,301,757		1,301,757	342,005				16,785		0001
Purchased Call/S&P 500 INDEX/SPX715SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028	1	1,697,092	3901	466,859			1,421,867		1,421,867	324,758				13,123		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	2,997,668	4123	707,306			2,229,427		2,229,427	520,644				22,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX721RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	3,223,020	.3901	802,186			2,693,359		2,693,359	606,647				24,923		0001
Purchased Call/S&P 500 INDEX/SPX8215SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	2,344,986	.3758	587,596			2,139,154		2,139,154	462,391				19,368		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			4,811,739		4,811,739	1,157,183				26,532		0001
Purchased Call/S&P 500 INDEX/SPX9057S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	7,216,562	3841.47	1,373,312			5,891,481		5,891,481	1,441,780				37,154		0001
Purchased Call/S&P 500 INDEX/SPX9057SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			7,728,345		7,728,345	1,913,617				51,787		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			10,462,384		10,462,384	2,564,934				69,702		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			9,635,545		9,635,545	2,378,707				68,503		0001
Purchased Call/S&P 500 INDEX/SPX905C5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	7,977,532	4232.6	1,551,630			5,310,290		5,310,290	1,369,485				46,310		0001
Purchased Call/S&P 500 INDEX/SPX905D5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			9,547,083		9,547,083	2,419,878				80,809		0001
Purchased Call/S&P 500 INDEX/SPX905ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			9,829,672		9,829,672	2,515,690				87,906		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			9,558,671		9,558,671	2,447,681				87,382		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	23,198,630	4320.82	4,442,538			14,820,789		14,820,789	3,833,335				142,903		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	13,566,856	4367.48	2,576,346			8,467,296		8,467,296	2,201,700				84,621		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	20,627,280	4436.52	3,939,811			12,433,747		12,433,747	3,260,866				130,347		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	21,934,736	4441.67	4,231,211			13,205,833		13,205,833	3,457,368				140,263		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	3,616,190	.4442	722,925			2,176,895		2,176,895	569,959				23,124		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	27,079,066	4395.64	5,386,026			16,806,203		16,806,203	4,332,464				177,880		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	36,269,801	4391.34	7,471,579			22,640,695		22,640,695	5,807,513				241,260		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	23,678,233	4544.9	4,854,038			13,626,222		13,626,222	3,584,315				159,201		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	3,036,714	.4702	596,066			1,607,988		1,607,988	434,067				20,679		0001
Purchased Call/S&P 500 INDEX/SPX9052SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	27,109,102	4682.94	5,625,139			14,536,314		14,536,314	3,898,646				186,499		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	27,757,895	4701.21	5,759,763			14,782,454		14,782,454	3,964,667				193,161		0001
Purchased Call/S&P 500 INDEX/SPX905US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	28,306,948	4677.03	6,023,719			15,373,796		15,373,796	4,068,693				201,118		0001
Purchased Call/S&P 500 INDEX/SPX905V96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	4,733,357	.4398	997,258			2,995,699		2,995,699	751,950				33,948		0001
Purchased Call/S&P 500 INDEX/SPX905IWS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,220,426	4521.54	5,465,266			14,988,208		14,988,208	3,827,262				183,037		0001
Purchased Call/S&P 500 INDEX/SPX905X5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	29,502,657	4304.76	6,405,027			19,707,857		19,707,857	4,836,692				216,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX905Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028	1	23,563,146	4170.7	5,379,466			16,930,164		16,930,164	4,049,432				174,204		0001
Purchased Call/S&P 500 INDEX/SPX905Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2028	1	25,136,507	4511.61	5,904,566			15,113,310		15,113,310	3,813,946				187,459		0001
Purchased Call/S&P 500 INDEX/SPX9210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/20/2029	1	2,971,303	4536	836,887			1,913,856		1,913,856	437,243				28,005		0001
Purchased Call/S&P 500 INDEX/SPX921ES$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	23,624,875	4604.37	6,418,878			15,054,941		15,054,941	3,382,481				234,380		0001
Purchased Call/S&P 500 INDEX/SPXA051$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/07/2028	1	27,575,846	4488.28	6,780,901			16,844,943		16,844,943	4,214,928				207,667		0001
Purchased Call/S&P 500 INDEX/SPXA052$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028	1	18,594,288	4123.34	4,756,419			13,816,870		13,816,870	3,236,960				142,626		0001
Purchased Call/S&P 500 INDEX/SPXA053$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2028	1	16,962,013	3901.36	4,230,326			14,162,314		14,162,314	3,197,467				131,162		0001
Purchased Call/S&P 500 INDEX/SPXA054$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/21/2022	06/08/2028	1	1,518,719	4116	295,979			1,136,518		1,136,518	264,407				11,858		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/22/2022	06/22/2028	1	17,766,327	3759.89	4,478,891			16,013,928		16,013,928	3,520,575				139,799		0001
Purchased Call/S&P 500 INDEX/SPXA054$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/08/2022	07/07/2028	1	20,349,535	3899.38	5,071,104			17,102,748		17,102,748	3,826,893				161,449		0001
Purchased Call/S&P 500 INDEX/SPXA055$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/22/2022	07/21/2028	1	21,340,831	3961.63	5,217,833			17,400,708		17,400,708	3,919,483				170,599		0001
Purchased Call/S&P 500 INDEX/SPXA055$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2022	08/08/2028	1	24,483,610	4140.06	6,049,900			18,257,730		18,257,730	4,210,690				197,601		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/22/2022	08/22/2028	1	20,562,308	4137.99	5,290,682			15,368,836		15,368,836	3,535,015				167,170		0001
Purchased Call/S&P 500 INDEX/SPXA056$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/23/2022	08/22/2028	1	1,750,758	4138	448,704			1,308,561		1,308,561	300,985				14,234		0001
Purchased Call/S&P 500 INDEX/SPXA057$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/08/2022	09/08/2028	1	25,361,215	4006.18	6,629,422			20,323,533		20,323,533	4,568,310				207,993		0001
Purchased Call/S&P 500 INDEX/SPXA058$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/22/2022	09/22/2028	1	18,274,433	3757.99	5,009,022			16,655,773		16,655,773	3,603,897				150,937		0001
Purchased Call/S&P 500 INDEX/SPXA058$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/23/2022	09/22/2028	1	2,267,331	3758	582,081			2,066,497		2,066,497	447,139				18,727		0001
Purchased Call/S&P 500 INDEX/SPXA059$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/07/2022	10/06/2028	1	19,615,548	3639.66	5,531,585			19,035,225		19,035,225	4,040,558				163,149		0001
Purchased Call/S&P 500 INDEX/SPXA05A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/11/2022	10/06/2028	1	2,297,740	3640	641,458			2,229,579		2,229,579	473,289				19,111		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/21/2022	10/20/2028	1	19,076,050	3752.75	5,560,669			17,492,717		17,492,717	3,765,798				159,758		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/25/2022	10/20/2028	1	2,701,376	3753	831,241			2,477,007		2,477,007	533,264				22,623		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/22/2022	11/22/2028	1	19,869,040	4003.58	5,503,724			16,089,097		16,089,097	3,566,769				169,059		0001
Purchased Call/S&P 500 INDEX/SPXA05D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/08/2022	12/08/2028	1	29,002,463	3963.51	7,790,062			24,012,059		24,012,059	5,285,173				248,633		0001
Purchased Call/S&P 500 INDEX/SPXA05F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/22/2022	12/22/2028	1	27,547,484	3822.39	7,457,104			24,538,924		24,538,924	5,281,501				237,695		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/06/2023	01/08/2029	1	16,105,259	3895.08	4,235,683			13,852,532		13,852,532	3,004,999				140,048		0001
Purchased Call/S&P 500 INDEX/SPXA05F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/10/2023	01/08/2029	1	2,287,176	3895	610,490			1,967,296		1,967,296	426,757				19,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	14,358,713	3972.61	3,664,344			11,898,729		11,898,729	2,602,199				125,649		0001
Purchased Call/S&P 500 INDEX/SPXA05I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	31,302,032	3991.05	8,385,814			25,785,539		25,785,539	5,625,829				277,687		0001
Purchased Call/S&P 500 INDEX/SPXA05K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	24,406,649	3992.01	6,526,338			20,127,664		20,127,664	4,382,356				217,832		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	28,343,081	3936.97	7,275,669			24,055,892		24,055,892	5,185,974				254,483		0001
Purchased Call/S&P 500 INDEX/SPXA05O$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	26,392,470	4105.02	6,603,396			20,659,105		20,659,105	4,539,888				238,474		0001
Purchased Call/S&P 500 INDEX/SPXA05PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/06/2029	1	1,958,095	.4105	504,189			1,532,736		1,532,736	336,821				17,693		0001
Purchased Call/S&P 500 INDEX/SPXA05RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	16,313,103	.4134	4,160,127			12,614,829		12,614,829	2,775,624				148,263		0001
Purchased Call/S&P 500 INDEX/SPXA05R$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/20/2029	1	2,666,120	.4134	643,536			2,061,696		2,061,696	453,632				24,231		0001
Purchased Call/S&P 500 INDEX/SPXA05S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	24,902,450	4138.12	6,235,573			19,265,031		19,265,031	4,228,888				228,011		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	23,362,353	4192.63	5,985,435			17,615,590		17,615,590	3,887,032				215,130		0001
Purchased Call/S&P 500 INDEX/SPXA13PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2020	01/08/2026	1	3,551,000	3253.05	609,707			3,921,912		3,921,912	913,303				2,629		0001
Purchased Call/S&P 500 INDEX/SPXA13US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/06/2026	1	1,913,000	3327.71	319,280			2,028,390		2,028,390	476,204				3,045		0001
Purchased Call/S&P 500 INDEX/SPXA13WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2020	02/20/2026	1	3,448,000	3337.75	562,714			3,635,848		3,635,848	853,349				6,444		0001
Purchased Call/S&P 500 INDEX/SPXA170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2020	03/06/2026	1	2,621,000	2972.37	428,796			3,425,000		3,425,000	746,351				5,530		0001
Purchased Call/S&P 500 INDEX/SPXA17SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2020	03/20/2026	1	3,047,000	2304.92	601,783			6,011,393		6,011,393	1,163,878				7,088		0001
Purchased Call/S&P 500 INDEX/SPXA17TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2020	03/20/2026	1	2,606,865	.2305	617,424			5,142,964		5,142,964	995,751				6,064		0001
Purchased Call/S&P 500 INDEX/SPXA17YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2020	05/22/2026	1	7,016,000	2955.45	1,310,589			9,301,567		9,301,567	1,998,395				21,881		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	22,002,989	4536.34	5,976,012			14,161,486		14,161,486	3,229,996				207,384		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	30,690,510	4387.55	8,841,936			21,320,719		21,320,719	4,745,122				292,923		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	34,196,191	4457.49	9,578,353			23,029,572		23,029,572	5,153,792				328,340		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	30,518,881	4320.06	8,679,570			21,999,571		21,999,571	4,829,688				294,552		0001
Purchased Call/S&P 500 INDEX/SPXB057S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/22/2029	1	4,143,901	.4224	1,224,249			3,141,691		3,141,691	678,532				40,448		0001
Purchased Call/S&P 500 INDEX/SPXB05A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	21,162,854	4556.62	5,811,320			13,750,800		13,750,800	3,073,143				208,783		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	24,989,924	4754.63	6,747,279			14,866,934		14,866,934	3,388,284				249,128		0001
Purchased Call/S&P 500 INDEX/SPXB05G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	34,603,580	4763.54	9,218,394			20,562,342		20,562,342	4,679,333				347,101		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	27,278,307	4850.43	7,307,858			15,606,306		15,606,306	3,580,042				274,923		0001
Purchased Call/S&P 500 INDEX/SPXB051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	53,000,964	4997.91	14,326,161			28,423,696		28,423,696	6,618,954				537,221		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	39,063,078	5123.69	10,617,345			19,851,527		19,851,527	4,673,258				399,624		0001
Purchased Call/S&P 500 INDEX/SPXB135SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/22/2020	04/22/2026	1	8,920,000	2799.31	1,693,908			12,959,955		12,959,955	2,721,379				24,706		0001
Purchased Call/S&P 500 INDEX/SPXB13HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/08/2020	06/08/2026	1	7,477,981	3232.39	1,325,098			8,448,565		8,448,565	1,911,981				24,678		0001
Purchased Call/S&P 500 INDEX/SPXB13LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/22/2020	06/22/2026	1	6,916,000	3117.86	1,284,301			8,356,072		8,356,072	1,847,589				23,807		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/22/2020	07/22/2026	1	5,895,965	3276.02	1,048,892			6,517,832		6,517,832	1,476,814				21,985		0001
Purchased Call/S&P 500 INDEX/SPXB141SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/07/2020	08/07/2026	1	6,729,148	3351.28	1,199,134			7,137,594		7,137,594	1,634,571				26,062		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2020	07/08/2026	1	7,348,170	3169.94	1,325,610			8,620,264		8,620,264	1,916,388				26,438		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2026	1	8,685,200	3315.57	1,611,105			9,424,554		9,424,554	2,132,208				37,002		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2020	10/22/2026	1	6,478,341	3453.49	1,203,676			6,518,552		6,518,552	1,505,800				29,120		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/06/2026	1	1,417,269	.3509	272,579			1,384,535		1,384,535	322,105				6,531		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/20/2026	1	6,179,954	3557.54	1,132,168			5,878,193		5,878,193	1,376,492				29,113		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/08/2027	1	8,870,265	3824.68	1,676,480			7,295,536		7,295,536	1,780,182				44,835		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2027	1	26,399,848	4696.56	5,493,808			14,118,375		14,118,375	3,754,270				185,521		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/21/2020	08/21/2026	1	8,454,836	3397.16	1,521,025			8,740,052		8,740,052	2,015,616				33,776		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/08/2020	09/08/2026	1	9,295,377	3331.84	1,756,826			9,984,002		9,984,002	2,266,913				38,541		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/08/2020	10/08/2026	1	11,458,723	3446.83	2,149,656			11,555,314		11,555,314	2,668,844				50,270		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/22/2020	12/22/2026	1	4,727,755	3687.26	847,214			4,189,739		4,189,739	998,019				23,346		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/08/2021	09/08/2027	1	28,407,541	4514.07	5,567,878			16,479,668		16,479,668	4,334,112				184,522		0001
Purchased Call/S&P 500 INDEX/SPXF138S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/25/2021	10/22/2027	1	1,540,721	.4545	317,494			886,601		886,601	232,178				10,359		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127			25,979,168		25,979,168	6,981,766				334,038		0001
Purchased Call/S&P 500 INDEX/SPXF13RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/11/2022	01/07/2028	1	2,118,695	.4677	451,265			1,150,926		1,150,926	303,058				15,053		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,549,599			16,450,955		16,450,955	4,110,861				186,339		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129			24,773,041		24,773,041	5,736,891				258,412		0001
Purchased Call/S&P 500 INDEX/SPXH004SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/22/2030	1	50,694,110	5087.03	13,940,880			26,049,915		26,049,915	6,180,097				516,231		0001
Purchased Call/S&P 500 INDEX/SPXH00ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/22/2024	03/22/2030	1	33,957,679	5234.18	9,372,319			16,386,683		16,386,683	3,931,024				348,983		0001
Purchased Call/S&P 500 INDEX/SPXH13XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/08/2022	11/08/2028	1	31,099,786	3828.11	8,919,419			27,487,231		27,487,231	5,939,788				262,859		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/08/2023	02/08/2029	1	30,386,440	4117.86	7,821,470			23,465,529		23,465,529	5,197,554				267,918		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/21/2023	04/20/2029	1	5,898,319	4133.52	1,498,173			4,560,576		4,560,576	1,000,274				53,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	33,674,511	4293.93	8,755,373			24,223,878		24,223,878	5,385,656				312,210		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	27,800,868	4381.89	7,425,612			19,196,356		19,196,356	4,309,764				259,187		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	22,662,139	4398.95	6,261,549			15,552,592		15,552,592	3,490,254				212,441		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	36,696,177	4499.38	10,300,617			24,122,489		24,122,489	5,453,010				348,395		0001
Purchased Call/S&P 500 INDEX/SPXJ13NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	34,970,398	4308.5	10,263,812			25,404,688		25,404,688	5,554,830				339,618		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	22,607,754	4224.16	6,655,723			17,136,410		17,136,410	3,700,961				220,671		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	34,895,477	4382.78	9,704,432			24,590,941		24,590,941	5,407,388				342,684		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	29,711,946	5307.01	8,444,135			14,121,039		14,121,039	3,320,148				311,330		0001
Purchased Call/S&P 500 INDEX/SPXC17XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	12/21/2029	1	5,289,000	6471.76	876,387			1,657,451		1,657,451	473,831				52,727		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	35,557,747	5010.6	10,375,750			19,217,044		19,217,044	4,422,838				369,081		0001
Purchased Call/S&P 500 INDEX/SPX921QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	32,415,244	5202.39	9,257,794			16,003,583		16,003,583	3,751,694				334,962		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	44,820,590	5346.99	12,693,191			20,968,528		20,968,528	4,988,548				471,981		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	39,233,649	5464.62	11,024,655			17,479,627		17,479,627	4,165,910				414,930		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	36,215,740	5187.67	10,267,162			18,114,300		18,114,300	4,247,469				377,818		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	24,911,888	5564.41	6,957,890			10,666,767		10,666,767	2,584,172				265,954		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	35,087,180	5319.31	9,498,100			16,861,319		16,861,319	3,949,726				376,492		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	27,883,444	5572.85	7,832,459			11,848,053		11,848,053	2,882,409				296,423		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	31,320,602	5570.64	8,309,356			13,471,513		13,471,513	3,246,903				337,473		0001
Purchased Call/S&P 500 INDEX/SPXB055SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	32,571,655	5408.42	8,514,231			15,130,429		15,130,429	3,563,165				352,502		0001
Purchased Call/S&P 500 INDEX/SPXB05US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	22,136,547	5702.55	5,821,912			9,040,680		9,040,680	2,201,382				240,548		0001
Purchased Call/S&P 500 INDEX/SPXA216SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	09/20/2030	1	2,885,490	.5703	771,832			1,181,750		1,181,750	283,568				31,355		0001
Purchased Call/S&P 500 INDEX/SPXB05IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	35,931,116	5751.13	9,970,885			14,423,210		14,423,210	3,521,915				392,481		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	47,235,853	6090.27	13,556,690			16,633,259		16,633,259	4,100,841				524,629		0001
Purchased Call/S&P 500 INDEX/SPXC055SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	45,879,482	5930.85	13,589,503			17,339,598		17,339,598	4,265,471				511,541		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	56,797,812	5995.54	16,249,854			20,628,324		20,628,324	5,153,960				625,907		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	40,354,439	5969.34	11,662,433			14,876,898		14,876,898	3,696,611				446,454		0001
Purchased Call/S&P 500 INDEX/SPXA21ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	12/06/2030	1	2,515,282	.6090	714,048			885,778		885,778	218,377				27,936		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	36,355,952	5851.2	10,245,107			14,008,821		14,008,821	3,452,257				398,714		0001
Purchased Call/S&P 500 INDEX/SPXC05D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	37,955,056	5770.2		10,965,216		15,715,794		15,715,794	4,750,578				432,070		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	4,975,261	5668		1,471,433		2,160,955		2,160,955	689,522				56,846		0001
Purchased Call/S&P 500 INDEX/SPXC058$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	25,668,357	6086.37		7,613,235		9,139,110		9,139,110	1,525,875				288,784		0001
Purchased Call/S&P 500 INDEX/SPXC056$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	36,002,040	5918.25		10,642,203		13,750,884		13,750,884	3,108,681				403,506		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	40,807,679	5667.56		11,528,169		17,726,397		17,726,397	6,198,228				466,259		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	39,372,216	6025.99		11,480,938		14,428,066		14,428,066	2,947,128				444,873		0001
Purchased Call/S&P 500 INDEX/SPXA210$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2025	03/07/2031	1	1,909,936	5770		504,133		793,370		793,370	289,238				21,742		0001
Purchased Call/S&P 500 INDEX/SPXC05E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/07/2031	1	1,846,464	5770		491,648		764,593		764,593	272,945				21,020		0001
Purchased Call/S&P 500 INDEX/SPXC05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	33,656,874	6013.13		9,878,293		12,489,056		12,489,056	2,610,763				381,720		0001
Purchased Call/S&P 500 INDEX/SPXN131$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/21/2031	1	2,892,316	6013		843,482		1,073,392		1,073,392	229,910				32,803		0001
Purchased Call/S&P 500 INDEX/SPX261RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	8,052,675	6000.36		2,302,260		3,091,599		3,091,599	789,339				93,848		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	8,115,569	5842.01		2,304,010		3,298,394		3,298,394	994,384				94,223		0001
Purchased Call/S&P 500 INDEX/SPXC05K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	22,890,400	5287.76		6,677,130		11,790,587		11,790,587	5,113,457				263,727		0001
Purchased Call/S&P 500 INDEX/SPXC051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	55,799,496	4982.77		15,763,358		32,655,973		32,655,973	16,488,063				640,555		0001
Purchased Call/S&P 500 INDEX/SPXC05V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	35,166,826	5967.84		10,142,113		13,756,250		13,756,250	3,614,137				411,288		0001
Purchased Call/S&P 500 INDEX/SPXC051$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	2,512,000	4982.77		685,274		1,345,097		1,345,097	659,823				28,837		0001
Purchased Call/S&P 500 INDEX/SPXC05L$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	25,193,775	5663.94		7,283,520		11,095,528		11,095,528	3,812,008				291,460		0001
Purchased Call/S&P 500 INDEX/SPXC05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	19,579,817	5842.01		5,715,349		8,014,619		8,014,619	2,299,271				227,324		0001
Purchased Call/S&P 500 INDEX/SPXC05L$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	9,909,521	5663.94		2,795,476		4,296,659		4,296,659	1,501,183				114,641		0001
Purchased Call/S&P 500 INDEX/SPXC05K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	9,819,621	5287.76		2,758,331		4,845,295		4,845,295	2,086,964				113,135		0001
Purchased Call/S&P 500 INDEX/SPX261RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	15,833,830	6000.36		4,629,812		6,088,527		6,088,527	1,458,715				184,532		0001
Purchased Call/S&P 500 INDEX/SPXD052$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	45,618,525	6466.91		13,024,089		14,705,220		14,705,220	1,681,131				541,874		0001
Purchased Call/S&P 500 INDEX/SPX140V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,333,000	6389.45		61,985		56,085		56,085	(5,900)				15,780		0001
Purchased Call/S&P 500 INDEX/SPXD050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	45,656,000	6389.45		13,053,050		15,155,421		15,155,421	2,102,371				540,473		0001
Purchased Call/S&P 500 INDEX/SPXD056$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/22/2031	1	6,031,069	6694		1,716,621		1,780,931		1,780,931	64,310				72,176		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD053$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	8,472,000	6495.15		2,325,564		2,731,390		2,731,390	405,826				101,048		0001
Purchased Call/S&P 500 INDEX/SPXD053$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	1,568,000	6495.15		404,387		470,494		470,494	66,107				18,702		0001
Purchased Call/S&P 500 INDEX/SPX261VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	8,062,000	6693.75		2,257,360		2,376,162		2,376,162	118,802				96,481		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	35,339,720	6225.52		10,227,315		12,518,420		12,518,420	2,291,105				415,168		0001
Purchased Call/S&P 500 INDEX/SPXC05II$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2031	1	36,195,000	6309.62		10,485,692		12,352,620		12,352,620	1,866,929				426,691		0001
Purchased Call/S&P 500 INDEX/SPX261S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	2,616,000	6225.52		735,619		920,597		920,597	184,977				30,733		0001
Purchased Call/S&P 500 INDEX/SPX261VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	39,915,000	6693.75		11,535,435		11,776,402		11,776,402	240,967				477,680		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	818,000	6309.62		40,409		35,516		35,516	(4,893)				9,643		0001
Purchased Call/S&P 500 INDEX/SPX261U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/22/2031	1	1,775,000	6466.91		89,638		76,901		76,901	(12,736)				21,084		0001
Purchased Call/S&P 500 INDEX/SPXA21XS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,083,000	6225.52		52,959		46,022		46,022	(6,937)				12,723		0001
Purchased Call/S&P 500 INDEX/SPXC05II$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2031	1	3,243,000	6309.62		908,040		1,108,594		1,108,594	200,554				38,231		0001
Purchased Call/S&P 500 INDEX/SPXD053$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	2,046,000	6495.15		105,369		89,433		89,433	(15,936)				24,403		0001
Purchased Call/S&P 500 INDEX/SPXD052$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	4,119,000	6466.91		1,138,904		1,333,263		1,333,263	194,359				48,927		0001
Purchased Call/S&P 500 INDEX/SPX0135$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	2,434,000	6693.75		119,266		109,833		109,833	(9,433)				29,129		0001
Purchased Call/S&P 500 INDEX/SPXD053$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	43,565,000	6495.15		12,372,460		13,938,937		13,938,937	1,566,477				519,612		0001
Purchased Call/S&P 500 INDEX/SPXD050$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	5,522,000	6389.45		1,532,907		1,836,799		1,836,799	303,892				65,369		0001
Purchased Call/S&P 500 INDEX/SPX013I$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/21/2031	1	1,756,395	6603		540,539		550,317		550,317	9,779				21,319		0001
Purchased Call/S&P 500 INDEX/SPXD05JG0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	13,272,000	6602.99		3,846,226		4,052,091		4,052,091	205,865				161,094		0001
Purchased Call/S&P 500 INDEX/SPXB215$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	1	803,000	6602.99		42,238		37,265		37,265	(4,973)				9,747		0001
Purchased Call/S&P 500 INDEX/SPXD059$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	14,909,000	6753.72		4,223,720		4,221,404		4,221,404	(2,316)				179,104		0001
Purchased Call/S&P 500 INDEX/SPXB213$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	1,466,000	6753.72		73,593		70,387		70,387	(3,206)				17,611		0001
Purchased Call/S&P 500 INDEX/SPX261XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	1	2,027,000	6846.51		524,588		508,895		508,895	(15,692)				24,701		0001
Purchased Call/S&P 500 INDEX/SPXD05FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/07/2031	1	31,503,000	6728.8		9,359,541		9,328,428		9,328,428	(31,114)				381,134		0001
Purchased Call/S&P 500 INDEX/SPXD05P$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	1,447,000	6878.49		354,515		345,849		345,849	(8,666)				17,690		0001
Purchased Call/S&P 500 INDEX/SPX261XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	1	29,156,000	6846.51		8,603,936		8,274,272		8,274,272	(329,663)				355,289		0001
Purchased Call/S&P 500 INDEX/SPXD05I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	2,438,000	6602.99		616,570		647,145		647,145	30,574				29,592		0001
Purchased Call/S&P 500 INDEX/SPXD05P$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	26,492,000	6878.49		7,690,628		7,469,642		7,469,642	(220,985)				323,866		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB214$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2031	1	31,272,000	6699.4		9,084,516		9,359,323		9,359,323	274,807				376,920		0001
Purchased Call/S&P 500 INDEX/SPXD05P$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	8,648,000	6878.49		2,433,547		2,385,331		2,385,331	(48,216)				105,722		0001
Purchased Call/S&P 500 INDEX/SPXD05B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2031	1	11,320,000	6699.4		3,197,900		3,294,311		3,294,311	96,411				136,440		0001
Purchased Call/S&P 500 INDEX/SPXD05P$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	1,811,000	6878.49		89,282		85,796		85,796	(3,487)				22,140		0001
Purchased Call/S&P 500 INDEX/SPXB214$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2031	1	1,582,000	6699.4		81,789		75,046		75,046	(6,743)				19,068		0001
Purchased Call/S&P 500 INDEX/SPXD051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	23,091,000	6602.99		6,862,645		7,239,317		7,239,317	376,671				280,276		0001
Purchased Call/S&P 500 INDEX/SPXD059$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	1,683,000	6753.72		408,296		413,245		413,245	4,949				20,218		0001
Purchased Call/S&P 500 INDEX/SPXD05P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	8,290,000	6878.49		2,246,590		2,205,667		2,205,667	(40,923)				101,346		0001
Purchased Call/S&P 500 INDEX/SPXB215$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	877,000	6728.8		46,218		41,812		41,812	(4,406)				10,610		0001
Purchased Call/S&P 500 INDEX/SPX140X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/07/2031	1	11,419,000	6728.8		3,295,523		3,308,152		3,308,152	12,629				138,151		0001
Purchased Call/S&P 500 INDEX/SPXD05J$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2025	11/21/2031	1	1,782,807	.6603		534,557		544,306		544,306	9,750				21,640		0001
Purchased Call/S&P 500 INDEX/SPXD058$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	33,099,000	6753.72		9,608,640		9,584,648		9,584,648	(23,991)				397,622		0001
Purchased Call/S&P 500 INDEX/SPX261X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	1	12,737,000	6846.51		3,658,066		3,525,102		3,525,102	(132,964)				155,210		0001
Purchased Call/S&P 500 INDEX/SPXB217$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	1	1,614,000	6846.51		80,377		78,753		78,753	(1,624)				19,668		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,737,356	100	797,926			1,668,378		1,668,378	531,019				24,860		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,368,385	100	296,119			636,282		636,282	187,431				9,931		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	1,698,686	100	431,466			858,769		858,769	248,497				12,792		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,806,782	100	487,831			1,242,199		1,242,199	331,719				14,443		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,768,754	100	536,463			1,405,979		1,405,979	356,598				14,609		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	4,195,479	100	1,178,510			2,589,991		2,589,991	684,590				36,992		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,503,986	100	696,108			1,775,354		1,775,354	419,866				22,482		0001
Purchased Call/S&P 500 INDEX/SRM0130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,233,000	100	602,240			1,479,309		1,479,309	351,593				20,177		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,820,242	100	820,126			1,698,727		1,698,727	424,652				26,438		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	4,226,197	100	1,226,020			2,564,460		2,564,460	638,198				40,578		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	2,214,483	100	643,529			1,349,222		1,349,222	322,648				21,847		0001
Purchased Call/S&P 500 INDEX/SRM0130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	4,318,257	100	1,223,794			2,290,455		2,290,455	570,973				43,315		0001
Purchased Call/S&P 500 INDEX/SRM0130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	4,480,036	100	1,295,178			2,280,836		2,280,836	568,660				45,410		0001
Purchased Call/S&P 500 INDEX/SRM0130$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	4,274,000	100	1,233,049			1,940,768		1,940,768	488,616				43,924		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2020	04/08/2026	1	2,025,000	100	424,845			2,516,301		2,516,301	566,684				5,246		0001
Purchased Call/S&P 500 INDEX/SRM0170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2026	1	1,432,539	100	297,252			1,244,756		1,244,756	320,959				6,103		0001
Purchased Call/S&P 500 INDEX/SRM0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,328,863	100	416,067			1,079,104		1,079,104	277,431				11,129		0001
Purchased Call/S&P 500 INDEX/SRM0210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,946,267	100	901,558			2,193,876		2,193,876	562,584				24,902		0001
Purchased Call/S&P 500 INDEX/SRM0210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	3,302,823	100	929,084			2,151,798		2,151,798	531,575				29,300		0001
Purchased Call/S&P 500 INDEX/SRM0210S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	2,296,000	100	663,544			1,508,753		1,508,753	370,580				20,492		0001
Purchased Call/S&P 500 INDEX/SRM0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	6,002,601	100	1,758,162			3,409,081		3,409,081	864,447				56,989		0001
Purchased Call/S&P 500 INDEX/SRM0210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,940,640	100	1,192,044			2,424,337		2,424,337	599,746				37,611		0001
Purchased Call/S&P 500 INDEX/SRM0210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,778,316	100	838,774			1,796,807		1,796,807	430,081				26,815		0001
Purchased Call/S&P 500 INDEX/SRM0210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,661,628	100	832,025			1,888,617		1,888,617	441,327				25,980		0001
Purchased Call/S&P 500 INDEX/SRM0210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,999,460	100	578,844			1,156,968		1,156,968	282,288				19,836		0001
Purchased Call/S&P 500 INDEX/SRM0210SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	2,152,426	100	624,204			1,131,815		1,131,815	282,710				21,693		0001
Purchased Call/S&P 500 INDEX/SRM0210SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	3,908,267	100	1,118,546			1,899,156		1,899,156	474,894				39,799		0001
Purchased Call/S&P 500 INDEX/SRM0210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	3,842,114	100	1,084,629			1,766,243		1,766,243	442,608				39,306		0001
Purchased Call/S&P 500 INDEX/SRM0400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,307,007	100	278,000			718,080		718,080	223,025				6,729		0001
Purchased Call/S&P 500 INDEX/SRM0400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,856,960	100	402,218			898,184		898,184	287,157				10,457		0001
Purchased Call/S&P 500 INDEX/SRM0400S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,931,434	100	413,906			867,229		867,229	280,315				11,212		0001
Purchased Call/S&P 500 INDEX/SRM0400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,892,375	100	397,020			893,176		893,176	281,353				11,141		0001
Purchased Call/S&P 500 INDEX/SRM0400S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	2,285,171	100	469,603			1,003,444		1,003,444	325,747				13,690		0001
Purchased Call/S&P 500 INDEX/SRM0400SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,763,571	100	373,524			790,762		790,762	251,170				10,706		0001
Purchased Call/S&P 500 INDEX/SRM0400SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,810,304	100	379,802			809,657		809,657	258,625				11,151		0001
Purchased Call/S&P 500 INDEX/SRM0400SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	2,123,317	100	437,191			897,878		897,878	288,676				13,418		0001
Purchased Call/S&P 500 INDEX/SRM0400SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	3,678,744	100	759,293			1,504,632		1,504,632	482,865				23,895		0001
Purchased Call/S&P 500 INDEX/SRM0400SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,760,451	100	575,002			1,211,446		1,211,446	380,418				18,133		0001
Purchased Call/S&P 500 INDEX/SRM0400SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	3,247,295	100	698,818			1,332,099		1,332,099	431,150				21,833		0001
Purchased Call/S&P 500 INDEX/SRM0400SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	3,296,000	100	699,741			1,215,624		1,215,624	412,280				22,444		0001
Purchased Call/S&P 500 INDEX/SRM0400SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,887,992	100	644,889			1,180,155		1,180,155	376,100				20,295		0001
Purchased Call/S&P 500 INDEX/SRM0400SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,940,707	100	437,435			797,566		797,566	246,641				13,789		0001
Purchased Call/S&P 500 INDEX/SRM0400ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,494,588	100	577,248			1,304,938		1,304,938	363,937				18,269		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,487,689	100	355,706			877,950		877,950	245,881				10,999		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	2,326,581	100	581,645			1,111,537		1,111,537	326,867				17,351		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	1,710,000	100	394,668			799,232		799,232	235,045				12,753		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,433,332	100	390,153			898,930		898,930	241,673				10,994		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,210,432	100	593,943			1,351,080		1,351,080	363,654				17,258		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	2,312,381	100	618,793			1,439,004		1,439,004	401,980				18,663		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,612,868	100	741,532			1,833,016		1,833,016	503,403				21,429		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,434,518	100	752,266			2,041,913		2,041,913	511,127				20,249		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,727,527	100	505,647			1,186,985		1,186,985	300,479				14,810		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,258,722	100	365,785			877,634		877,634	213,465				10,946		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,552,443	100	431,734			1,023,457		1,023,457	255,681				13,585		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,863,427	100	774,557			1,842,295		1,842,295	441,457				26,025		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,943,844	100	527,754			1,269,389		1,269,389	300,176				17,798		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,850,902	100	790,555			1,819,770		1,819,770	438,645				26,252		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	3,563,904	100	983,638			2,185,152		2,185,152	556,195				33,042		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	5,038,471	100	1,423,872			3,026,519		3,026,519	748,263				46,974		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,524,299	100	435,645			839,341		839,341	214,108				14,367		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	2,284,426	100	707,030			1,533,549		1,533,549	367,758				22,185		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	3,209,760	100	930,509			2,142,768		2,142,768	502,456				31,521		0001
Purchased Call/S&P 500 INDEX/SRM0401$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	2,256,000	100	654,240			1,175,755		1,175,755	298,841				22,490		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	1,253,033	100	255,619			1,167,183		1,167,183	291,191				4,508		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	709,629	100	141,997			615,248		615,248	157,630				2,646		0001
Purchased Call/S&P 500 INDEX/SRM0500$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	1,245,000	100	262,073			1,011,694		1,011,694	266,137				4,974		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,971,773	100	408,157			867,911		867,911	269,608				12,299		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,833,137	100	384,042			794,770		794,770	244,427				11,722		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,777,002	100	608,719			1,073,389		1,073,389	346,723				19,105		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	3,185,928	100	696,125			1,257,111		1,257,111	398,516				22,170		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	2,044,575	100	465,141			1,003,099		1,003,099	285,449				14,664		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,326,056	100	358,035			742,854		742,854	207,416				10,070		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	1,826,984	100	488,170			1,250,888		1,250,888	321,153				14,127		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	2,175,314	100	582,984			1,558,713		1,558,713	405,211				17,259		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,716,107	100	745,571			1,736,706		1,736,706	476,011				22,082		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,781,341	100	542,240			1,208,704		1,208,704	313,740				15,157		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,579,638	100	464,729			1,159,048		1,159,048	284,376				13,630		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,404,260	100	1,299,257			2,067,016		2,067,016	513,537				45,947		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	4,521,262	100	1,386,219			2,319,018		2,319,018	563,715				46,930		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	3,100,956	100	903,619			1,423,038		1,423,038	356,985				32,795		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	4,346,938	100	1,287,563			1,990,024		1,990,024	489,509				45,775		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,126,777	100	629,101			956,239		956,239	238,605				22,285		0001
Purchased Call/S&P 500 INDEX/SRM0210$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,745,000	100	803,462			1,265,143		1,265,143	318,222				28,365		0001
Purchased Call/S&P 500 INDEX/SRM0210$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,821,000	100	518,985			855,741		855,741	220,574				19,540		0001
Purchased Call/S&P 500 INDEX/SRM0402$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,445,010	100	421,943			593,415		593,415	158,240				15,427		0001
Purchased Call/S&P 500 INDEX/SPXB05P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			657,375		657,375	187,284				23,814		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	4,218,181	100	1,169,280			1,758,214		1,758,214	449,156				45,450		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,357,865	100	375,042			613,824		613,824	151,340				14,570		0001
Purchased Call/S&P 500 INDEX/SRM0130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	3,362,000	100	907,404			1,499,301		1,499,301	375,532				36,385		0001
Purchased Call/S&P 500 INDEX/SRM0131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,425,982	100	640,217			1,039,727		1,039,727	251,400				26,255		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	1,945,303	100	514,144			746,802		746,802	191,431				21,139		0001
Purchased Call/S&P 500 INDEX/SRM0210$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	2,066,400	100	602,149			910,851		910,851	228,029				21,967		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	2,111,225	100	569,186			838,110		838,110	221,121				22,942		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	3,201,919	100	916,389			1,290,463		1,290,463	338,254				34,975		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,722,085	100	518,348			696,731		696,731	185,341				19,201		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,866,718	100	586,149			720,264		720,264	208,667				20,652		0001
Purchased Call/S&P 500 INDEX/SRM0402$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,432,000	100	438,049			537,538		537,538	150,129				15,843		0001
Purchased Call/S&P 500 INDEX/SRM0211$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,202,000	100	921,215			1,141,926		1,141,926	313,975				35,563		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	1,596,475	100	458,827			577,250		577,250	160,701				17,593		0001
Purchased Call/S&P 500 INDEX/SRM0211$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	2,124,000	100	622,757			789,928		789,928	226,641				23,406		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,590,315	100	1,319,257			1,820,459		1,820,459	488,676				50,342		0001
Purchased Call/S&P 500 INDEX/SRM0211S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	2,390,807	100	741,868			1,003,902		1,003,902	277,482				26,657		0001
Purchased Call/S&P 500 INDEX/SRM0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	1,825,943	100	510,899			710,631		710,631	180,222				19,945		0001
Purchased Call/S&P 500 INDEX/SRM0211S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,949,410	100	1,161,522			1,446,282		1,446,282	411,730				43,864		0001
Purchased Call/S&P 500 INDEX/SRM0211S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,017,000	100	289,947			377,016		377,016	90,793				11,339		0001
Purchased Call/S&P 500 INDEX/SRM0211SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,120,389	100	596,677			759,031		759,031	162,354				24,048		0001
Purchased Call/S&P 500 INDEX/SRM0211S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,418,618	100	735,985			941,176		941,176	205,191				27,211		0001
Purchased Call/S&P 500 INDEX/SRM0211SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,271,000	100	688,794			902,405		902,405	213,610				25,757		0001
Purchased Call/S&P 500 INDEX/SRM0131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	1,251,693	100	349,222			476,766		476,766	127,544				14,249		0001
Purchased Call/S&P 500 INDEX/SRM0211SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,237,000	100	987,285			1,262,579		1,262,579	275,294				36,575		0001
Purchased Call/S&P 500 INDEX/SRM0131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	2,381,000	100	732,872			993,394		993,394	260,522				26,686		0001
Purchased Call/S&P 500 INDEX/SRM0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	842,789	100	252,837			362,681		362,681	109,845				9,594		0001
Purchased Call/S&P 500 INDEX/SRM0211SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,261,000	100	353,584			436,797		436,797	83,212				14,187		0001
Purchased Call/S&P 500 INDEX/SRM0131S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,431,000	100	1,012,145			1,524,534		1,524,534	512,389				39,202		0001
Purchased Call/S&P 500 INDEX/SRM0211SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,421,000	100	965,748			1,209,631		1,209,631	243,883				38,654		0001
Purchased Call/S&P 500 INDEX/SRM0211SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	1,729,509	100	525,598			906,491		906,491	380,893				19,926		0001
Purchased Call/S&P 500 INDEX/SRM0211S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	3,799,575	100	1,139,113			2,326,894		2,326,894	1,187,781				43,618		0001
Purchased Call/S&P 500 INDEX/SRM0211SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	1,651,060	100	497,795			749,175		749,175	251,380				19,101		0001
Purchased Call/S&P 500 INDEX/SRM0131SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	1	1,232,000	100	371,941			508,790		508,790	136,849				14,409		0001
Purchased Call/S&P 500 INDEX/SRM0211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	1,502,106	100	408,423			739,143		739,143	330,720				17,244		0001
Purchased Call/S&P 500 INDEX/SRM0131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	1,566,329	100	468,959			627,260		627,260	158,301				18,254		0001
Purchased Call/S&P 500 INDEX/SRM0211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	1,415,261	100	373,063			578,082		578,082	205,019				16,306		0001
Purchased Call/S&P 500 INDEX/SRM0610S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	1,414,000	100	428,442			611,402		611,402	182,960				16,417		0001
Purchased Call/S&P 500 INDEX/SRM0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,320,135	100	392,344			489,473		489,473	97,129				15,509		0001
Purchased Call/S&P 500 INDEX/SRM0000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,202,000	100	911,609			1,057,400		1,057,400	145,790				38,035		0001
Purchased Call/S&P 500 INDEX/SRM0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	1,923,000	100	559,978			699,210		699,210	139,233				22,764		0001
Purchased Call/S&P 500 INDEX/SRM0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	1,942,000	100	552,305			635,185		635,185	82,881				23,163		0001
Purchased Call/S&P 500 INDEX/SRM0211SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	1,754,000	100	519,886			637,661		637,661	117,776				20,677		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0131SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	1,543,000	100		406,735		422,734		422,734	15,999				18,466		0001
Purchased Call/S&P 500 INDEX/SRM0131SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	1,512,000	100		440,748		466,018		466,018	25,270				18,095		0001
Purchased Call/S&P 500 INDEX/SRM0211SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	2,581,000	100		775,591		741,206		741,206	(34,384)				31,553		0001
Purchased Call/S&P 500 INDEX/SRM0170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	1	1,947,000	100		572,418		600,159		600,159	27,741				23,467		0001
Purchased Call/S&P 500 INDEX/SRM0170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	1	1,342,000	100		397,232		403,176		403,176	5,944				16,122		0001
Purchased Call/S&P 500 INDEX/SRM0610S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/21/2031	1	2,025,000	100		634,433		676,419		676,419	41,986				24,579		0001
Purchased Call/S&P 500 INDEX/SRM0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2031	1	1,920,000	100		583,296		568,539		568,539	(14,757)				23,397		0001
Purchased Call/S&P 500 INDEX/SRM0170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	1	1,751,000	100		453,509		476,351		476,351	22,842				21,105		0001
Purchased Call/S&P 500 INDEX/SRM0170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	1	1,648,000	100		435,566		444,782		444,782	9,216				19,798		0001
Purchased Call/S&P 500 INDEX/SRM0610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/21/2031	1	1,003,000	100		301,702		335,176		335,176	33,473				12,174		0001
Purchased Call/S&P 500 INDEX/SRM0131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/07/2031	1	2,912,000	100		873,018		912,204		912,204	39,187				35,230		0001
Purchased Call/S&P 500 INDEX/SPXI00RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	44,154	6025.99		3,550		6,218		6,218	2,668				70		0001
Purchased Call/S&P 500 INDEX/SPXC05GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	6,072	5667.56		307		532		532	225				14		0001
Purchased Call/S&P 500 INDEX/SPX9156SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	142,668	5770.2		8,417		14,736		14,736	6,318				301		0001
Purchased Call/S&P 500 INDEX/SPXC05BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2025	01/22/2026	1	177,558	6086.37		12,678		22,371		22,371	9,694				218		0001
Purchased Call/S&P 500 INDEX/SPXI00RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	162,411	6025.99		10,589		18,873		18,873	8,284				259		0001
Purchased Call/S&P 500 INDEX/SPX9156SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	50,708	5770.2		2,652		4,494		4,494	1,842				107		0001
Purchased Call/S&P 500 INDEX/SPXA21KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	264,457	6086.37		17,005		30,790		30,790	13,786				325		0001
Purchased Call/S&P 500 INDEX/SPX9152ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	124,382	6025.99		10,237		17,456		17,456	7,220				198		0001
Purchased Call/S&P 500 INDEX/SPXI00RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	159,035	6025.99		13,057		22,410		22,410	9,353				253		0001
Purchased Call/S&P 500 INDEX/SPXI00TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	88,166	6013.13		6,313		11,402		11,402	5,089				165		0001
Purchased Call/S&P 500 INDEX/SPXA21PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	375,048	5667.56		31,204		75,222		75,222	44,018				872		0001
Purchased Call/S&P 500 INDEX/SPXA21MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	69,564	6025.99		5,231		9,594		9,594	4,363				111		0001
Purchased Call/S&P 500 INDEX/SPXA21KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	24,177	6086.37		1,840		3,067		3,067	1,227				30		0001
Purchased Call/S&P 500 INDEX/SPXD17IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	122,094	5667.56		5,482		9,276		9,276	3,794				284		0001
Purchased Call/S&P 500 INDEX/SPX9156SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	347,855	5770.2		24,037		44,865		44,865	20,828				734		0001
Purchased Call/S&P 500 INDEX/SPX815ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	44,511	6086.37		2,234		3,803		3,803	1,568				55		0001
Purchased Call/S&P 500 INDEX/SPX9156ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	143,552	5770.2		10,336		19,693		19,693	9,357				303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00N9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	116,662	5918.25		6,953		12,786		12,786	5,833				86		0001
Purchased Call/S&P 500 INDEX/SPXI00RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	87,392	6025.99		6,397		11,776		11,776	5,379				139		0001
Purchased Call/S&P 500 INDEX/SPXI00T5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	117,604	6013.13		9,538		17,016		17,016	7,478				220		0001
Purchased Call/S&P 500 INDEX/SPXC05GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	198,768	5667.56		6,957		11,399		11,399	4,442				462		0001
Purchased Call/S&P 500 INDEX/SPXD17IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	167,786	5667.56		9,698		17,415		17,415	7,717				390		0001
Purchased Call/S&P 500 INDEX/SPXA21KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	35,394	6086.37		2,619		4,485		4,485	1,865				43		0001
Purchased Call/S&P 500 INDEX/SPX9154SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	26,099	6013.13		1,007		1,563		1,563	556				49		0001
Purchased Call/S&P 500 INDEX/SPX9152SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	294,868	6025.99		16,277		27,531		27,531	11,255				469		0001
Purchased Call/S&P 500 INDEX/SPXA21ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	105,979	5918.25		5,394		9,356		9,356	3,962				78		0001
Purchased Call/S&P 500 INDEX/SPXI00RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	341,487	6025.99		23,904		43,693		43,693	19,789				544		0001
Purchased Call/S&P 500 INDEX/SPX9156SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	221,352	5770.2		10,182		16,838		16,838	6,656				467		0001
Purchased Call/S&P 500 INDEX/SPX9154ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	220,795	6013.13		12,828		21,527		21,527	8,699				413		0001
Purchased Call/S&P 500 INDEX/SPXA21PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	11,025	5667.56		744		1,429		1,429	685				26		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/20/2026	1	418,873	5667.56		30,075		60,088		60,088	30,013				974		0001
Purchased Call/S&P 500 INDEX/SPXC05KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	326,573	5287.76		19,758		37,248		37,248	17,490				905		0001
Purchased Call/S&P 500 INDEX/SPXC05J5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	122,635	4982.77		7,285		14,184		14,184	6,899				318		0001
Purchased Call/S&P 500 INDEX/SPXC05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	87,572	5842.01		4,851		7,649		7,649	2,798				273		0001
Purchased Call/S&P 500 INDEX/SPXN13DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	203,315	5287.76		8,804		15,566		15,566	6,762				563		0001
Purchased Call/S&P 500 INDEX/SPXC05JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,008,057	4982.77		71,370		146,500		146,500	75,130				2,612		0001
Purchased Call/S&P 500 INDEX/SPX9159SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	92,607	5842.01		4,788		7,435		7,435	2,648				289		0001
Purchased Call/S&P 500 INDEX/SPXA21VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	498,499	6000.36		27,268		41,246		41,246	13,978				1,645		0001
Purchased Call/S&P 500 INDEX/SPXC05MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	79,825	5663.94		4,598		7,846		7,846	3,248				236		0001
Purchased Call/S&P 500 INDEX/SPXC05SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	175,046	6000.36		13,741		24,130		24,130	10,389				578		0001
Purchased Call/S&P 500 INDEX/SPXC05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	217,207	5663.94		14,292		25,308		25,308	11,016				643		0001
Purchased Call/S&P 500 INDEX/SPXC05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	214,262	5842.01		12,749		20,454		20,454	7,705				668		0001
Purchased Call/S&P 500 INDEX/SPXD17SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	78,896	5967.84		6,272		10,956		10,956	4,684				272		0001
Purchased Call/S&P 500 INDEX/SPXC05SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	150,040	6000.36		11,418		19,614		19,614	8,196				495		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	777,813	5842.01		56,547		98,082		98,082	41,535				2,426		0001
Purchased Call/S&P 500 INDEX/SPXC05KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	4,371	5287.76		355		751		751	396				12		0001
Purchased Call/S&P 500 INDEX/SPXC05KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	296,170	5287.76		19,577		37,874		37,874	18,297				820		0001
Purchased Call/S&P 500 INDEX/SPXD17QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	747,192	6000.36		47,970		75,771		75,771	27,801				2,466		0001
Purchased Call/S&P 500 INDEX/SPXC05JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	218,814	4982.77		20,328		49,135		49,135	28,807				567		0001
Purchased Call/S&P 500 INDEX/SPXJ008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2025	05/22/2026	1	68,474	5842.01		5,985		12,201		12,201	6,216				214		0001
Purchased Call/S&P 500 INDEX/SPXC05JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	22,266	4982.77		1,775		3,837		3,837	2,062				58		0001
Purchased Call/S&P 500 INDEX/SPXD17SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	496,516	5967.84		32,323		50,642		50,642	18,318				1,709		0001
Purchased Call/S&P 500 INDEX/SPXD17QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	359,706	6000.36		25,647		42,377		42,377	16,730				1,187		0001
Purchased Call/S&P 500 INDEX/SPXC05JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	252,947	4982.77		10,927		19,726		19,726	8,798				655		0001
Purchased Call/S&P 500 INDEX/SPXD17SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	25,024	5967.84		2,127		3,978		3,978	1,851				86		0001
Purchased Call/S&P 500 INDEX/SPXC05MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	44,841	5663.94		2,395		4,019		4,019	1,624				133		0001
Purchased Call/S&P 500 INDEX/SPXC05JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	318,986	4982.77		15,343		27,967		27,967	12,623				826		0001
Purchased Call/S&P 500 INDEX/SPXD17SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	1,087,831	5967.84		60,592		90,710		90,710	30,118				3,745		0001
Purchased Call/S&P 500 INDEX/SPXC05MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	30,074	5663.94		2,701		6,002		6,002	3,301				89		0001
Purchased Call/S&P 500 INDEX/SPXC05MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	300,115	5663.94		21,698		39,884		39,884	18,186				889		0001
Purchased Call/S&P 500 INDEX/SPXD17W8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	209,685	6225.52		14,301		21,386		21,386	7,085				754		0001
Purchased Call/S&P 500 INDEX/SPXD052SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	832,069	6466.91		56,997		73,849		73,849	16,852				3,324		0001
Purchased Call/S&P 500 INDEX/SPXE171SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	20,218	6309.62		1,215		1,663		1,663	447				75		0001
Purchased Call/S&P 500 INDEX/SPXE17BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	335,630	6495.15		16,479		19,935		19,935	3,455				1,392		0001
Purchased Call/S&P 500 INDEX/SPXE177SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	117,140	6466.91		6,747		8,491		8,491	1,744				468		0001
Purchased Call/S&P 500 INDEX/SPXN13TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	71,551	6309.62		5,974		8,809		8,809	2,835				267		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	275,828	6225.52		14,977		21,145		21,145	6,167				992		0001
Purchased Call/S&P 500 INDEX/SPXD054S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	27,745	6495.15		1,692		2,109		2,109	417				115		0001
Purchased Call/S&P 500 INDEX/SPXE177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	228,973	6466.91		14,906		19,114		19,114	4,208				915		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	124,302	6225.52		7,408		10,673		10,673	3,264				447		0001
Purchased Call/S&P 500 INDEX/SPXE177SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	127,469	6466.91		8,018		10,230		10,230	2,212				509		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/08/2026	1	302,142	6225.52		18,793		27,443		27,443	8,649				1,087		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	62,043	6495.15		3,673		4,577		4,577	904				257		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	46,135	6693.75		2,768		2,967		2,967	199				197		0001
Purchased Call/S&P 500 INDEX/SPXJ00I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	143,658	6389.45		11,062		15,582		15,582	4,521				556		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	333,510	6495.15		21,245		26,780		26,780	5,536				1,383		0001
Purchased Call/S&P 500 INDEX/SPXD054$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	85,596	6495.15		5,786		7,340		7,340	1,554				355		0001
Purchased Call/S&P 500 INDEX/SPXD053$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	742,335	6495.15		40,086		49,104		49,104	9,017				3,078		0001
Purchased Call/S&P 500 INDEX/SPXJ00I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	82,453	6389.45		5,623		7,709		7,709	2,085				319		0001
Purchased Call/S&P 500 INDEX/SPXB212$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	294,526	6693.75		21,677		22,812		22,812	1,134				1,255		0001
Purchased Call/S&P 500 INDEX/SPXB212$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	146,161	6693.75		11,707		12,062		12,062	354				623		0001
Purchased Call/S&P 500 INDEX/SPXE177$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	153,253	6466.91		10,804		14,070		14,070	3,266				612		0001
Purchased Call/S&P 500 INDEX/SPXD17N$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	357,668	6225.52		25,788		39,320		39,320	13,532				1,287		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	440,077	6309.62		35,206		51,975		51,975	16,768				1,641		0001
Purchased Call/S&P 500 INDEX/SPXJ00I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	501,633	6389.45		32,305		43,678		43,678	11,372				1,943		0001
Purchased Call/S&P 500 INDEX/SPXD054$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	192,670	6495.15		13,680		17,516		17,516	3,836				799		0001
Purchased Call/S&P 500 INDEX/SPXD052$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	96,060	6466.91		7,339		9,686		9,686	2,347				384		0001
Purchased Call/S&P 500 INDEX/SPXE177$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	302,604	6466.91		16,371		20,384		20,384	4,013				1,209		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	71,558	6309.62		5,174		7,443		7,443	2,269				267		0001
Purchased Call/S&P 500 INDEX/SPXD054$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	53,742	6495.15		4,090		5,304		5,304	1,214				223		0001
Purchased Call/S&P 500 INDEX/SPXJ000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	4,560	6693.75		308		327		327	19				19		0001
Purchased Call/S&P 500 INDEX/SPXE171$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	280,434	6309.62		17,527		24,212		24,212	6,685				1,046		0001
Purchased Call/S&P 500 INDEX/SPXD050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	69,927	6389.45		3,783		4,923		4,923	1,140				271		0001
Purchased Call/S&P 500 INDEX/SPXD054$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	29,234	6495.15		2,160		2,786		2,786	626				121		0001
Purchased Call/S&P 500 INDEX/SPXB217$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	565,551	6846.51		44,905		42,239		42,239	(2,666)				2,737		0001
Purchased Call/S&P 500 INDEX/SPXD05PS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	50,009	6878.49		2,750		2,649		2,649	(102)				247		0001
Purchased Call/S&P 500 INDEX/SPXB217$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	110,513	6846.51		7,515		7,240		7,240	(275)				535		0001
Purchased Call/S&P 500 INDEX/SPXD05C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	194,363	6699.4		17,065		17,391		17,391	326				874		0001
Purchased Call/S&P 500 INDEX/SPXE17L$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	485,652	6728.8		30,256		31,828		31,828	1,572				2,238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB216S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	56,238	6602.99		3,886		4,527		4,527	641				265		0001
Purchased Call/S&P 500 INDEX/SPXD05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	125,059	6699.4		7,629		8,179		8,179	550				562		0001
Purchased Call/S&P 500 INDEX/SPXB217SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	1	416,801	6846.51		25,967		25,207		25,207	(760)				2,017		0001
Purchased Call/S&P 500 INDEX/SPXE17LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	360,449	6728.8		28,367		29,112		29,112	745				1,661		0001
Purchased Call/S&P 500 INDEX/SPXD05CS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	135,027	6699.4		7,399		7,930		7,930	531				607		0001
Purchased Call/S&P 500 INDEX/SPXD05CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	751,294	6699.4		61,681		64,282		64,282	2,601				3,377		0001
Purchased Call/S&P 500 INDEX/SPXE17PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	78,245	6846.51		5,751		5,472		5,472	(279)				379		0001
Purchased Call/S&P 500 INDEX/SPXD05CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	771,697	6699.4		52,784		56,271		56,271	3,487				3,469		0001
Purchased Call/S&P 500 INDEX/SPXE17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	73,886	6728.8		4,160		4,398		4,398	239				340		0001
Purchased Call/S&P 500 INDEX/SPXE17NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	554,248	6602.99		34,253		39,683		39,683	5,431				2,611		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	146,172	6753.72		9,984		10,052		10,052	69				641		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	520,507	6753.72		31,647		32,294		32,294	647				2,284		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2025	12/08/2026	1	107,896	6846.51		9,441		8,691		8,691	(750)				522		0001
Purchased Call/S&P 500 INDEX/SPXB213SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	120,890	6753.72		10,397		9,763		9,763	(634)				530		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	558,383	6878.49		34,508		33,180		33,180	(1,328)				2,757		0001
Purchased Call/S&P 500 INDEX/SPXB215SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	184,047	6728.8		16,711		16,392		16,392	(319)				848		0001
Purchased Call/S&P 500 INDEX/SPXD05CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	79,006	6699.4		6,020		6,359		6,359	338				355		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	28,775	6753.72		2,103		2,091		2,091	(13)				126		0001
Purchased Call/S&P 500 INDEX/SPXE17PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	798,223	6846.51		55,476		53,230		53,230	(2,246)				3,863		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	677,521	6753.72		50,340		49,822		49,822	(518)				2,972		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	264,987	6878.49		17,807		17,072		17,072	(735)				1,308		0001
Purchased Call/S&P 500 INDEX/SPXE17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	66,189	6728.8		5,533		5,604		5,604	70				305		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	14,917	6753.72		1,225		1,177		1,177	(47)				65		0001
Purchased Call/S&P 500 INDEX/SPXE17PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	96,401	6846.51		7,972		7,416		7,416	(556)				467		0001
Purchased Call/S&P 500 INDEX/SPXB216S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	67,480	6602.99		5,803		6,732		6,732	929				318		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	179,889	6878.49		9,210		8,898		8,898	(312)				888		0001
Purchased Call/S&P 500 INDEX/SPXE17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	79,389	6728.8		6,820		6,852		6,852	32				366		0001
Purchased Call/S&P 500 INDEX/SPXD05CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	186,499	6699.4		13,820		14,645		14,645	826				838		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	309,723	4850.43	39,149			127,885		127,885	43,898				380		0001
Purchased Call/S&P 500 INDEX/SPXB05JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	30,334	5087.03	3,088			6,506		6,506	1,780				57		0001
Purchased Call/S&P 500 INDEX/SPXL13JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	237,409	5464.62	29,795			61,466		61,466	23,040				817		0001
Purchased Call/S&P 500 INDEX/SPX921VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	59,548	5307.01	7,372			16,274		16,274	5,682				186		0001
Purchased Call/S&P 500 INDEX/SPX921USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	642,496	5187.67	81,790			200,360		200,360	70,297				1,902		0001
Purchased Call/S&P 500 INDEX/SPX921XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	122,917	5346.99	13,804			27,093		27,093	8,318				406		0001
Purchased Call/S&P 500 INDEX/SPXL13JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	58,113	5464.62	5,015			8,525		8,525	2,377				200		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	279,883	5564.41	37,056			72,254		72,254	27,740				1,044		0001
Purchased Call/S&P 500 INDEX/SPXM136SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	4,419	5702.55	548			1,057		1,057	409				19		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,788	5572.85	1,661			3,193		3,193	1,201				50		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	116,069	5319.31	15,518			36,553		36,553	12,996				450		0001
Purchased Call/S&P 500 INDEX/SPXB05SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	134,822	5408.42	16,448			35,289		35,289	11,776				559		0001
Purchased Call/S&P 500 INDEX/SPXB05USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	20,606	5702.55	2,184			3,834		3,834	1,300				88		0001
Purchased Call/S&P 500 INDEX/SPXM13DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	26,043	5570.64	2,714			4,797		4,797	1,489				104		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	40,015	5995.54	4,774			7,112		7,112	2,863				184		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	40,328	5995.54	5,283			7,739		7,739	3,223				186		0001
Purchased Call/S&P 500 INDEX/SPXA21ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	49,464	6090.27	6,608			8,997		8,997	3,734				239		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	414,259	5969.34	55,925			82,699		82,699	33,707				1,951		0001
Purchased Call/S&P 500 INDEX/SPXM13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	102,667	5851.2	13,439			22,164		22,164	8,798				461		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	8,803	5930.85	1,226			1,853		1,853	728				43		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,887	6013.13		1,986		2,620		2,620	635				133		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	11,005	6086.37		1,461		2,071		2,071	610				57		0001
Purchased Call/S&P 500 INDEX/SPXC05GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,070	5667.56		476		713		713	237				34		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	36,086	6025.99		4,861		7,267		7,267	2,407				190		0001
Purchased Call/S&P 500 INDEX/SPXC05DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	200,218	5770.2		26,389		47,577		47,577	21,189				1,089		0001
Purchased Call/S&P 500 INDEX/SPXC05CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	86,333	6013.13		11,284		17,181		17,181	5,898				462		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	138,920	5770.2		18,865		34,680		34,680	15,815				756		0001
Purchased Call/S&P 500 INDEX/SPXJ008SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/21/2027	1	71,146	5842.01		9,832		17,556		17,556	7,723				419		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	181,783	5967.84		24,613		41,651		41,651	17,037				1,103		0001
Purchased Call/S&P 500 INDEX/SPXC05SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	364,780	6000.36		39,579		56,552		56,552	16,974				2,185		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	181,475	4982.77		12,957		21,900		21,900	8,943				1,022		0001
Purchased Call/S&P 500 INDEX/SPXN13I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	11,595	5842.01		1,551		2,691		2,691	1,140				68		0001
Purchased Call/S&P 500 INDEX/SPXC05VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	1	20,657	5967.84		2,250		3,217		3,217	967				125		0001
Purchased Call/S&P 500 INDEX/SPXC05JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	38,559	4982.77		5,595		16,476		16,476	10,881				217		0001
Purchased Call/S&P 500 INDEX/SPXC05KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	8,740	5287.76		1,159		2,438		2,438	1,279				50		0001
Purchased Call/S&P 500 INDEX/SPXC05PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	27,254	5842.01		2,723		3,940		3,940	1,218				160		0001
Purchased Call/S&P 500 INDEX/SPXC05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,903	5663.94		6,360		12,202		12,202	5,842				272		0001
Purchased Call/S&P 500 INDEX/SPXC05SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	5,118	6000.36		691		1,127		1,127	435				31		0001
Purchased Call/S&P 500 INDEX/SPXC05XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	96,798	6309.62		12,410		16,735		16,735	4,326				604		0001
Purchased Call/S&P 500 INDEX/SPX915CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2027	1	12,511	6309.62		1,340		1,698		1,698	358				78		0001
Purchased Call/S&P 500 INDEX/SPXD052SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	159,918	6466.91		20,502		25,994		25,994	5,492				1,023		0001
Purchased Call/S&P 500 INDEX/SPXD050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	177,862	6389.45		23,122		30,487		30,487	7,365				1,124		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	481,393	6495.15		45,732		53,590		53,590	7,858				3,127		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	41,799	6728.8		4,276		4,387		4,387	111				285		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	60,054	6753.72		8,023		8,018		8,018	(5)				399		0001
Purchased Call/S&P 500 INDEX/SPX9151$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2027	1	151,700	6699.4		14,927		15,538		15,538	610				1,020		0001
Purchased Call/S&P 500 INDEX/SPXD05L$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	127,370	6846.51		13,998		13,668		13,668	(330)				886		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	61,116	6602.99		8,642		9,618		9,618	976				420		0001
Purchased Call/RTY Index/RTY0150$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	36,551	2238.96		2,738		3,985		3,985	1,247				27		0001
Purchased Call/RTY Index/RTY0050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	163,736	2075.48		12,493		27,766		27,766	15,273				345		0001
Purchased Call/RTY Index/RTY0000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	02/07/2025	02/06/2026	1	126,909	2279.71		11,016		12,115		12,115	1,100				202		0001
Purchased Call/RTY Index/RTY0050$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	146,485	1760.71		11,177		27,244		27,244	16,067				380		0001
Purchased Call/RTY Index/RTY0050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	97,523	2483.99		9,908		8,110		8,110	(1,798)				428		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,786,952	4271.78	454,958			1,224,732		1,224,732	292,912				13,570		0001
Purchased Call/S&P 500 INDEX/SPX621I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			508,117		508,117	118,028				2,396		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX7151S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	301,149	.3397	56,715			311,573		311,573	71,566				1,203		0001
Purchased Call/S&P 500 INDEX/SPX7159S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	484,234	3821.35	98,687			402,172		402,172	98,132				2,634		0001
Purchased Call/S&P 500 INDEX/SPX715A9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			207,490		207,490	52,823				1,634		0001
Purchased Call/S&P 500 INDEX/SPX715BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			273,665		273,665	69,985				2,229		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	163,361	.3901	40,659			136,514		136,514	30,748				1,263		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	333,124	3702.25	60,129			292,401		292,401	70,320				1,612		0001
Purchased Call/S&P 500 INDEX/SPX9057S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	388,438	3841.47	73,920			317,114		317,114	77,605				2,000		0001
Purchased Call/S&P 500 INDEX/SPX9057SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944			841,729		841,729	208,421				5,640		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	245,354	3876.5	49,512			197,057		197,057	48,310				1,313		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	703,763	3940.59	142,794			547,121		547,121	135,066				3,890		0001
Purchased Call/S&P 500 INDEX/SPX905C9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	270,468	4232.6	52,606			180,038		180,038	46,431				1,570		0001
Purchased Call/S&P 500 INDEX/SPX905D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	577,457	4155.86	113,181			401,632		401,632	101,801				3,400		0001
Purchased Call/S&P 500 INDEX/SPX905ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775			1,405,864		1,405,864	359,800				12,573		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333			1,059,198		1,059,198	271,228				9,683		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450			1,069,057		1,069,057	276,507				10,308		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121			723,440		723,440	188,112				7,230		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	636,720	4436.52	121,613			383,803		383,803	100,656				4,024		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,499,264	4441.67	289,208			902,634		902,634	236,315				9,587		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	270,272	.4442	54,031			162,700		162,700	42,598				1,728		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	540,934	4395.64	107,592			335,723		335,723	86,546				3,553		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	702,199	4391.34	144,653			438,334		438,334	112,436				4,671		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102			592,605		592,605	155,882				6,924		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	466,053	.4702	91,480			246,782		246,782	66,617				3,174		0001
Purchased Call/S&P 500 INDEX/SPX9052SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	517,898	4682.94	107,464			277,705		277,705	74,481				3,563		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737			874,502		874,502	234,542				11,427		0001
Purchased Call/S&P 500 INDEX/SPX905US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	541,052	4677.03	115,136			293,851		293,851	77,768				3,844		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX905V\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	539,773	.4398	113,723			341,618		341,618	85,749				3,871		0001
Purchased Call/S&P 500 INDEX/SPX905W\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	31,574	4521.54	6,842			18,764		18,764	4,791				229		0001
Purchased Call/S&P 500 INDEX/SPX905X\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	356,343	4304.76	77,362			238,038		238,038	58,419				2,610		0001
Purchased Call/S&P 500 INDEX/SPX905Y\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	3,482,854	4170.7	795,136			2,502,437		2,502,437	598,544				25,749		0001
Purchased Call/S&P 500 INDEX/SPX905Z\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	1,490,493	4511.61	350,117			896,158		896,158	226,151				11,116		0001
Purchased Call/S&P 500 INDEX/SPX921ES\$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,138,125	4604.37	309,229			725,270		725,270	162,951				11,291		0001
Purchased Call/S&P 500 INDEX/SPXA051\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	2,656,154	4488.28	653,148			1,622,535		1,622,535	405,989				20,003		0001
Purchased Call/S&P 500 INDEX/SPXA052\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	830,712	4123.34	212,496			617,277		617,277	144,613				6,372		0001
Purchased Call/S&P 500 INDEX/SPXA053\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	792,987	3901.36	197,771			662,099		662,099	149,484				6,132		0001
Purchased Call/S&P 500 INDEX/SPXA054\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	2,328,673	3759.89	587,059			2,098,982		2,098,982	461,450				18,324		0001
Purchased Call/S&P 500 INDEX/SPXA054\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	442,465	3899.38	110,262			371,869		371,869	83,209				3,510		0001
Purchased Call/S&P 500 INDEX/SPXA055\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	2,655,169	3961.63	649,189			2,164,949		2,164,949	487,652				21,225		0001
Purchased Call/S&P 500 INDEX/SPXA055\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,917,390	4140.06	473,787			1,429,821		1,429,821	329,753				15,475		0001
Purchased Call/S&P 500 INDEX/SPXA056\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	589,692	4137.99	151,728			440,752		440,752	101,378				4,794		0001
Purchased Call/S&P 500 INDEX/SPXA056\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	165,131	.4138	42,322			123,423		123,423	28,389				1,343		0001
Purchased Call/S&P 500 INDEX/SPXA057\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	972,785	4006.18	254,286			779,554		779,554	175,228				7,978		0001
Purchased Call/S&P 500 INDEX/SPXA058\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	1,144,567	3757.99	313,726			1,043,187		1,043,187	225,720				9,454		0001
Purchased Call/S&P 500 INDEX/SPXA058\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	85,170	.3758	21,865			77,626		77,626	16,796				703		0001
Purchased Call/S&P 500 INDEX/SPXA059\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	1,435,452	3639.66	404,797			1,392,984		1,392,984	295,685				11,939		0001
Purchased Call/S&P 500 INDEX/SPXA05A\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,108,982	.3640	309,593			1,076,085		1,076,085	228,429				9,224		0001
Purchased Call/S&P 500 INDEX/SPXA05A\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	1,729,950	3752.75	504,280			1,586,362		1,586,362	341,509				14,488		0001
Purchased Call/S&P 500 INDEX/SPXA05A\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	101,928	.3753	31,364			93,462		93,462	20,121				854		0001
Purchased Call/S&P 500 INDEX/SPXA05C\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,754,960	4003.58	763,124			2,230,849		2,230,849	494,554				23,441		0001
Purchased Call/S&P 500 INDEX/SPXA05D\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	710,537	3963.51	190,850			588,276		588,276	129,483				6,091		0001
Purchased Call/S&P 500 INDEX/SPXA05F\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	729,516	3822.39	197,480			649,843		649,843	139,865				6,295		0001
Purchased Call/S&P 500 INDEX/SPXA05F\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	414,741	3895.08	109,077			356,729		356,729	77,384				3,606		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	209,570	.3895	55,938			180,260		180,260	39,103				1,822		0001
Purchased Call/S&P 500 INDEX/SPXA05GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	1,713,287	3972.61	437,231			1,419,761		1,419,761	310,495				14,993		0001
Purchased Call/S&P 500 INDEX/SPXA05ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	1,097,968	3991.05	294,146			904,469		904,469	197,335				9,740		0001
Purchased Call/S&P 500 INDEX/SPXA05KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	688,351	3992.01	184,065			567,669		567,669	123,597				6,144		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	353,919	3936.97	90,851			300,385		300,385	64,757				3,178		0001
Purchased Call/S&P 500 INDEX/SPXA05OSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	666,530	4105.02	166,766			521,736		521,736	114,653				6,023		0001
Purchased Call/S&P 500 INDEX/SPXA05RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	894,741	.4134	228,175			691,898		691,898	152,237				8,132		0001
Purchased Call/S&P 500 INDEX/SPXA05SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	331,550	4138.12	83,020			256,494		256,494	56,303				3,036		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	931,647	4192.63	238,688			702,477		702,477	155,008				8,579		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	393,011	4536.34	106,742			252,948		252,948	57,693				3,704		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	755,490	4387.55	217,657			524,839		524,839	116,808				7,211		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,875,809	4457.49	525,414			1,263,272		1,263,272	282,708				18,011		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	812,119	4320.06	230,967			585,417		585,417	128,520				7,838		0001
Purchased Call/S&P 500 INDEX/SPXB05ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	972,146	4556.62	266,951			631,662		631,662	141,169				9,591		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	4,384,076	4754.63	1,183,701			2,608,162		2,608,162	594,419				43,705		0001
Purchased Call/S&P 500 INDEX/SPXB05GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	151,420	4763.54	40,338			89,978		89,978	20,476				1,519		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	500,693	4850.43	134,136			286,454		286,454	65,712				5,046		0001
Purchased Call/S&P 500 INDEX/SPXB051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	2,047,036	4997.91	553,314			1,097,797		1,097,797	255,641				20,749		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	821,922	5123.69	223,398			417,694		417,694	98,330				8,408		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	140,019	3232.39	24,811			158,192		158,192	35,800				462		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	1,305,035	3276.02	232,166			1,442,681		1,442,681	326,883				4,866		0001
Purchased Call/S&P 500 INDEX/SPXB141SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	119,852	3351.28	21,358			127,127		127,127	29,113				464		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2020	07/08/2026	1	430,830	3169.94	77,722			505,413		505,413	112,359				1,550		0001
Purchased Call/S&P 500 INDEX/SPXB176SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2026	1	445,800	3315.57	82,696			483,750		483,750	109,443				1,899		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			939,455		939,455	217,016				4,197		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/06/2026	1	56,695	.3509	10,904			55,386		55,386	12,885				261		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			1,669,349		1,669,349	390,910				8,268		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB17DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			279,422		279,422	68,182				1,717		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	2,101,152	4696.56	437,250			1,123,675		1,123,675	298,801				14,766		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	681,164	3397.16	122,541			704,142		704,142	162,388				2,721		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	665,623	3331.84	125,803			714,934		714,934	162,329				2,760		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	427,277	3446.83	80,157			430,879		430,879	99,517				1,875		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			1,374,714		1,374,714	327,464				7,660		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			696,986		696,986	183,306				7,804		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			537,323		537,323	144,403				6,909		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	945,731	4397.94	202,008			598,823		598,823	149,637				6,783		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	2,427,528	4115.77	605,911			1,816,974		1,816,974	420,771				18,953		0001
Purchased Call/S&P 500 INDEX/SPXH004SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/22/2030	1	1,349,890	5087.03	371,220			693,661		693,661	164,564				13,746		0001
Purchased Call/S&P 500 INDEX/SPXH00ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/22/2024	03/22/2030	1	1,191,321	5234.18	328,805			574,886		574,886	137,910				12,243		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	676,214	3828.11	193,938			597,665		597,665	129,151				5,715		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	904,560	4117.86	232,834			698,534		698,534	154,724				7,976		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	131,681	4133.52	33,447			101,816		101,816	22,331				1,197		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,596,489	4293.93	415,087			1,148,440		1,148,440	255,331				14,802		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,434,132	4381.89	383,057			990,261		990,261	222,323				13,370		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	933,861	4398.95	258,026			640,891		640,891	143,826				8,754		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	1,433,823	4499.38	402,474			942,534		942,534	213,064				13,613		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	1,462,602	4308.5	429,274			1,062,526		1,062,526	232,325				14,204		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	1,913,246	4224.16	563,260			1,450,218		1,450,218	313,204				18,675		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	841,523	4382.78	234,028			593,024		593,024	130,402				8,264		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	730,054	5307.01	207,481			346,969		346,969	81,580				7,650		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/22/2024	04/22/2030	1	1,655,253	5010.6	483,003			894,575		894,575	205,888				17,181		0001
Purchased Call/S&P 500 INDEX/SPX9210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	341,756	5202.39	97,605			168,727		168,727	39,554				3,532		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	2,169,410	5346.99	614,377			1,014,921		1,014,921	241,456				22,845		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	963,351	5464.62	270,702			429,198		429,198	102,291				10,188		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2024	05/08/2030	1	778,260	5187.67	220,637			389,268		389,268	91,276				8,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	3,572,113	5564.41	997,691			1,529,506		1,529,506	370,544				38,135		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,679,820	5319.31	725,427			1,287,801		1,287,801	301,664				28,755		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	518,556	5572.85	145,662			220,342		220,342	53,605				5,513		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	1,040,398	5570.64	276,018			447,492		447,492	107,855				11,210		0001
Purchased Call/S&P 500 INDEX/SPXB055SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	1,136,345	5408.42	297,041			527,864		527,864	124,310				12,298		0001
Purchased Call/S&P 500 INDEX/SPXB05US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,020,453	5702.55	268,379			416,758		416,758	101,480				11,089		0001
Purchased Call/S&P 500 INDEX/SPXB05WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,720,884	5751.13	477,545			690,785		690,785	168,679				18,797		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,410,147	6090.27	691,712			848,690		848,690	209,240				26,768		0001
Purchased Call/S&P 500 INDEX/SPXC055SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,430,518	5930.85	719,919			918,585		918,585	225,968				27,099		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,469,188	5995.54	706,435			896,781		896,781	224,060				27,210		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	3,671,561	5969.34	1,061,081			1,353,542		1,353,542	336,328				40,620		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,809,048	5851.2	509,790			697,070		697,070	171,782				19,840		0001
Purchased Call/S&P 500 INDEX/SPXC05D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,443,944	5770.2	706,055			1,011,947		1,011,947	305,892				27,821		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	1,094,695	.5668	323,756			475,470		475,470	151,714				12,508		0001
Purchased Call/S&P 500 INDEX/SPXC058SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,935,643	6086.37	574,112			689,177		689,177	115,066				21,777		0001
Purchased Call/S&P 500 INDEX/SPXC056SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	588,960	5918.25	174,097			224,952		224,952	50,855				6,601		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	3,764,321	5667.56	1,063,421			1,635,179		1,635,179	571,758				43,010		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,748,784	6025.99	509,945			640,847		640,847	130,902				19,760		0001
Purchased Call/S&P 500 INDEX/SPXC05CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,229,126	6013.13	360,748			456,092		456,092	95,343				13,940		0001
Purchased Call/S&P 500 INDEX/SPX261RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	247,325	6000.36	70,710			94,954		94,954	24,243				2,882		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,128,431	5842.01	320,362			458,626		458,626	138,264				13,101		0001
Purchased Call/S&P 500 INDEX/SPXC05KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	731,601	5287.76	213,408			376,839		376,839	163,431				8,429		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	1,195,504	4982.77	337,730			699,654		699,654	361,924				13,724		0001
Purchased Call/S&P 500 INDEX/SPXC05VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	498,174	5967.84	143,673			194,871		194,871	51,198				5,826		0001
Purchased Call/S&P 500 INDEX/SPXC05LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,649,225	5663.94	476,791			726,331		726,331	249,540				19,079		0001
Purchased Call/S&P 500 INDEX/SPXC05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	127,183	5842.01	37,125			52,060		52,060	14,935				1,477		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,609,479	5663.94		454,034		697,853		697,853	243,818				18,620		0001
Purchased Call/S&P 500 INDEX/SPXC05KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	254,379	5287.76		71,455		125,518		125,518	54,063				2,931		0001
Purchased Call/S&P 500 INDEX/SPX261RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	1,693,170	6000.36		495,083		651,069		651,069	155,986				19,733		0001
Purchased Call/S&P 500 INDEX/SPXD052SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	11,475	6466.91		3,276		3,699		3,699	423				136		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	33,280	6225.52		9,631		11,789		11,789	2,158				391		0001
Purchased Call/S&P 500 INDEX/SRM0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	1,018,644	100	217,480			454,729		454,729	144,733				6,776		0001
Purchased Call/S&P 500 INDEX/SRM0130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	172,615	100	37,354			80,264		80,264	23,643				1,253		0001
Purchased Call/S&P 500 INDEX/SRM0130S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	547,314	100	139,018			276,694		276,694	80,065				4,122		0001
Purchased Call/S&P 500 INDEX/SRM0130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,218	100	5,729			14,588		14,588	3,896				170		0001
Purchased Call/S&P 500 INDEX/SRM0130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	410,246	100	124,428			326,104		326,104	82,710				3,388		0001
Purchased Call/S&P 500 INDEX/SRM0130SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	209,521	100	58,855			129,344		129,344	34,188				1,847		0001
Purchased Call/S&P 500 INDEX/SRM0130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,014	100	4,174			10,645		10,645	2,518				135		0001
Purchased Call/S&P 500 INDEX/SRM0130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	128,758	100	37,443			77,556		77,556	19,388				1,207		0001
Purchased Call/S&P 500 INDEX/SRM0130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	696,803	100	202,143			422,821		422,821	105,224				6,690		0001
Purchased Call/S&P 500 INDEX/SRM0130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	37,517	100	10,903			22,858		22,858	5,466				370		0001
Purchased Call/S&P 500 INDEX/SRM0130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	212,743	100	60,291			112,841		112,841	28,129				2,134		0001
Purchased Call/S&P 500 INDEX/SRM0130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	113,964	100	32,947			58,020		58,020	14,466				1,155		0001
Purchased Call/S&P 500 INDEX/SRM0170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	27,461	100	5,698			23,861		23,861	6,153				117		0001
Purchased Call/S&P 500 INDEX/SRM0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	375,137	100	117,456			304,631		304,631	78,319				3,142		0001
Purchased Call/S&P 500 INDEX/SRM0210S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	216,733	100	66,320			161,386		161,386	41,385				1,832		0001
Purchased Call/S&P 500 INDEX/SRM0210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	327,177	100	92,035			213,157		213,157	52,658				2,902		0001
Purchased Call/S&P 500 INDEX/SRM0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	310,399	100	90,916			176,286		176,286	44,701				2,947		0001
Purchased Call/S&P 500 INDEX/SRM0210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	158,360	100	47,904			97,425		97,425	24,102				1,511		0001
Purchased Call/S&P 500 INDEX/SRM0210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	506,684	100	152,968			327,685		327,685	78,434				4,890		0001
Purchased Call/S&P 500 INDEX/SRM0210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	665,372	100	207,995			472,129		472,129	110,326				6,495		0001
Purchased Call/S&P 500 INDEX/SRM0210SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	322,540	100	93,375			186,634		186,634	45,537				3,200		0001
Purchased Call/S&P 500 INDEX/SRM0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	90,574	100	26,266			47,627		47,627	11,896				913		0001
Purchased Call/S&P 500 INDEX/SRM0210SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	187,733	100	53,729			91,226		91,226	22,811				1,912		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	264,886	100	74,777			121,770		121,770	30,515				2,710		0001
Purchased Call/S&P 500 INDEX/SRM0400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	792,993	100	168,670			435,677		435,677	135,315				4,083		0001
Purchased Call/S&P 500 INDEX/SRM0400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	494,040	100	107,009			238,960		238,960	76,397				2,782		0001
Purchased Call/S&P 500 INDEX/SRM0400S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	109,566	100	23,480			49,196		49,196	15,902				636		0001
Purchased Call/S&P 500 INDEX/SRM0400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	152,625	100	32,021			72,037		72,037	22,692				899		0001
Purchased Call/S&P 500 INDEX/SRM0400S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,134,829	100	233,207			498,316		498,316	161,768				6,799		0001
Purchased Call/S&P 500 INDEX/SRM0400SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	160,429	100	33,979			71,934		71,934	22,848				974		0001
Purchased Call/S&P 500 INDEX/SRM0400SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	840,696	100	176,378			376,000		376,000	120,104				5,179		0001
Purchased Call/S&P 500 INDEX/SRM0400SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	117,683	100	24,231			49,764		49,764	16,000				744		0001
Purchased Call/S&P 500 INDEX/SRM0400SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	894,256	100	184,574			365,757		365,757	117,378				5,809		0001
Purchased Call/S&P 500 INDEX/SRM0400SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	147,549	100	30,734			64,753		64,753	20,334				969		0001
Purchased Call/S&P 500 INDEX/SRM0400SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	70,705	100	15,216			29,004		29,004	9,388				475		0001
Purchased Call/S&P 500 INDEX/SRM0400SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	689,008	100	153,856			281,558		281,558	89,729				4,842		0001
Purchased Call/S&P 500 INDEX/SRM0400SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	63,293	100	14,266			26,011		26,011	8,044				450		0001
Purchased Call/S&P 500 INDEX/SRM0400ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	319,412	100	73,912			167,087		167,087	46,599				2,339		0001
Purchased Call/S&P 500 INDEX/SRM0400SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	122,311	100	29,245			72,181		72,181	20,215				904		0001
Purchased Call/S&P 500 INDEX/SRM0400SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	363,419	100	90,855			173,626		173,626	51,058				2,710		0001
Purchased Call/S&P 500 INDEX/SRM0401S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	119,668	100	32,574			75,051		75,051	20,177				918		0001
Purchased Call/S&P 500 INDEX/SRM0401S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	197,568	100	53,086			120,759		120,759	32,503				1,543		0001
Purchased Call/S&P 500 INDEX/SRM0401S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	287,619	100	76,967			178,986		178,986	49,999				2,321		0001
Purchased Call/S&P 500 INDEX/SRM0401S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	218,132	100	61,906			153,027		153,027	42,026				1,789		0001
Purchased Call/S&P 500 INDEX/SRM0401S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	359,482	100	111,080			301,509		301,509	75,473				2,990		0001
Purchased Call/S&P 500 INDEX/SRM0401SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	295,473	100	86,485			203,020		203,020	51,393				2,533		0001
Purchased Call/S&P 500 INDEX/SRM0401SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	31,278	100	9,089			21,808		21,808	5,304				272		0001
Purchased Call/S&P 500 INDEX/SRM0401SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	35,557	100	9,889			23,441		23,441	5,856				311		0001
Purchased Call/S&P 500 INDEX/SRM0401SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	650,573	100	175,980			418,571		418,571	100,299				5,913		0001
Purchased Call/S&P 500 INDEX/SRM0401SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	187,156	100	50,813			122,218		122,218	28,901				1,714		0001
Purchased Call/S&P 500 INDEX/SRM0401SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	127,098	100	35,244			81,129		81,129	19,556				1,170		0001
Purchased Call/S&P 500 INDEX/SRM0401SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	136,096	100	37,563			83,445		83,445	21,240				1,262		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0401$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	656,529	100	185,535			394,365		394,365	97,501				6,121		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	125,701	100	35,925			69,216		69,216	17,656				1,185		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	126,574	100	39,175			84,970		84,970	20,376				1,229		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	172,240	100	49,932			114,984		114,984	26,962				1,691		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	410,967	100	83,837			382,810		382,810	95,504				1,479		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	962,371	100	192,571			834,376		834,376	213,772				3,589		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	598,227	100	123,833			263,320		263,320	81,798				3,731		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,275,863	100	267,293			553,160		553,160	170,121				8,159		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	80,998	100	17,755			31,308		31,308	10,113				557		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	240,072	100	52,456			94,728		94,728	30,030				1,671		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	59,425	100	13,519			29,155		29,155	8,297				426		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	944,944	100	255,135			529,356		529,356	147,804				7,176		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	115,016	100	30,732			78,749		78,749	20,218				889		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	257,686	100	69,060			184,644		184,644	48,001				2,044		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	537,893	100	147,652			343,934		343,934	94,268				4,373		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	609,659	100	185,580			413,676		413,676	107,377				5,187		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	147,362	100	43,354			108,126		108,126	26,529				1,272		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	365,740	100	107,893			171,650		171,650	42,645				3,816		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	199,738	100	61,240			102,449		102,449	24,904				2,073		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	60,044	100	17,497			27,554		27,554	6,912				635		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	185,062	100	54,815			84,721		84,721	20,840				1,949		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	584,223	100	172,813			262,678		262,678	65,545				6,122		0001
Purchased Call/S&P 500 INDEX/SRM0402$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,150,990	100	336,089			472,671		472,671	126,043				12,288		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	17,819	100	4,939			7,427		7,427	1,897				192		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,135	100	3,904			6,390		6,390	1,575				152		0001
Purchased Call/S&P 500 INDEX/SRM0131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,018	100	38,006			61,723		61,723	14,924				1,559		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	323,697	100	85,553			124,267		124,267	31,854				3,517		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	129,600	100	37,765			57,126		57,126	14,301				1,378		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	5,775	100	1,557			2,293		2,293	605				63		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	37,081	100	10,613			14,945		14,945	3,917				405		0001
Purchased Call/S&P 500 INDEX/SRM0211S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	797,915	100	240,172			322,825		322,825	85,876				8,896		0001
Purchased Call/S&P 500 INDEX/SRM0402S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	8,282	100	2,601			3,196		3,196	926				92		0001
Purchased Call/S&P 500 INDEX/SRM0211S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,525	100	73,725			92,754		92,754	25,822				2,827		0001
Purchased Call/S&P 500 INDEX/SRM0131S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	187,685	100	53,941			74,433		74,433	19,981				2,058		0001
Purchased Call/S&P 500 INDEX/SRM0211S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	265,193	100	82,289			111,355		111,355	30,779				2,957		0001
Purchased Call/S&P 500 INDEX/SRM0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	21,057	100	5,892			8,195		8,195	2,078				230		0001
Purchased Call/S&P 500 INDEX/SRM0211S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	32,590	100	9,585			11,934		11,934	3,397				362		0001
Purchased Call/S&P 500 INDEX/SRM0211SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	100	2,986			3,798		3,798	812				120		0001
Purchased Call/S&P 500 INDEX/SRM0211SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	14,382	100	4,376			5,597		5,597	1,220				162		0001
Purchased Call/S&P 500 INDEX/SRM0131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	194,307	100	54,212			74,011		74,011	19,799				2,212		0001
Purchased Call/S&P 500 INDEX/SRM0131S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	397,211	100	119,163			170,934		170,934	51,771				4,522		0001
Purchased Call/S&P 500 INDEX/SRM0211SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	47,491	100	14,432			24,891		24,891	10,459				547		0001
Purchased Call/S&P 500 INDEX/SRM0211SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	22,425	100	6,723			13,733		13,733	7,010				257		0001
Purchased Call/S&P 500 INDEX/SRM0211SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	45,940	100	13,851			20,846		20,846	6,995				531		0001
Purchased Call/S&P 500 INDEX/SRM0211SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	6,894	100	1,874			3,392		3,392	1,518				79		0001
Purchased Call/S&P 500 INDEX/SRM0131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	171,671	100	51,398			68,748		68,748	17,350				2,001		0001
Purchased Call/S&P 500 INDEX/SRM0211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	8,739	100	2,304			3,570		3,570	1,266				101		0001
Purchased Call/S&P 500 INDEX/SRM0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	87,865	100	26,113			32,578		32,578	6,465				1,032		0001
Purchased Call/AI Powered US Equity Index/AIP2001SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/06/2026	5	8,997,680	2441.4	232,954			23,257		65,263			(209,310)		14,324		0001
Purchased Call/AI Powered US Equity Index/AIP200JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2026	3	2,547,868	2429.82	67,788			7,674		25,585			(59,973)		4,321		0001
Purchased Call/AI Powered US Equity Index/AIP200JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2026	1	5,359,504	2420.11	140,955			20,580		71,384			(120,215)		10,307		0001
Purchased Call/AI Powered US Equity Index/AIP200KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/06/2026	4	9,752,597	2339.78	258,159			45,808		395,174			(212,140)		20,578		0001
Purchased Call/AI Powered US Equity Index/AIP200KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/18/2026	4	7,702,276	2341.19	206,497			43,283		310,827			(162,894)		17,688		0001
Purchased Call/AI Powered US Equity Index/AIP2001SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/06/2026	5	15,334,738	2431.16	403,542			40,383		141,679			(362,460)		24,412		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/13/2026	3	16,989,514	2342.31		447,406		88,280		675,512			(358,795)		37,729		0001
Purchased Call/Al Powered US Equity Index/AIP200JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/24/2026	5	7,372,519	2410.81		183,149		27,291		116,427			(155,508)		14,309		0001
Purchased Call/Al Powered US Equity Index/AIP200HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/09/2026	3	7,806,719	2400.35		202,666		4,458		108,669			(197,680)		6,129		0001
Purchased Call/Al Powered US Equity Index/AIP200JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/18/2026	3	3,416,916	2460.48		89,266		11,825		18,521			(77,266)		6,260		0001
Purchased Call/Al Powered US Equity Index/AIP200ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/04/2026	4	2,882,654	2431.55		78,688		7,421		25,368			(71,098)		4,463		0001
Purchased Call/Al Powered US Equity Index/AIP200JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2026	3	11,391,569	2397.73		287,076		44,394		224,311			(242,208)		22,508		0001
Purchased Call/Al Powered US Equity Index/AIP200KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/11/2026	4	6,357,460	2327.2		169,304		32,220		290,826			(136,807)		13,921		0001
Purchased Call/Al Powered US Equity Index/AIP200KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/17/2026	4	7,567,141	2348.37		193,678		40,145		284,177			(153,222)		17,265		0001
Purchased Call/Al Powered US Equity Index/AIP200JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/27/2026	4	9,001,664	2381.48		237,969		37,602		223,864			(200,122)		17,942		0001
Purchased Call/Al Powered US Equity Index/AIP200LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/20/2026	4	8,270,669	2350.17		215,059		46,872		306,483			(168,091)		19,239		0001
Purchased Call/Al Powered US Equity Index/AIP200KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/04/2026	3	5,593,533	2358.68		149,060		25,484		185,382			(123,307)		11,619		0001
Purchased Call/Al Powered US Equity Index/AIP200LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2026	3	7,757,308	2361.33		200,364		45,844		257,958			(154,226)		18,607		0001
Purchased Call/Al Powered US Equity Index/AIP200KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	03/03/2026	4	8,834,224	2372.21		220,249		37,092		249,146			(182,756)		18,205		0001
Purchased Call/Al Powered US Equity Index/AIP200JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2026	3	3,472,280	2398.74		88,273		13,411		66,928			(74,706)		6,800		0001
Purchased Call/Al Powered US Equity Index/AIP200LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/23/2026	2	4,542,449	2348.53		119,618		26,694		171,408			(92,887)		10,765		0001
Purchased Call/Al Powered US Equity Index/AIP200KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/27/2026	5	14,443,489	2393.02		367,910		58,290		306,337			(309,211)		28,788		0001
Purchased Call/Al Powered US Equity Index/AIP200JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2026	1	89,291	2397.73		2,037		317		1,758			(1,718)		176		0001
Purchased Call/Al Powered US Equity Index/AIP200KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/12/2026	4	5,641,951	2334.86		147,255		28,453		240,725			(118,584)		12,442		0001
Purchased Call/Al Powered US Equity Index/AIP200LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	4	17,215,243	2348.53		458,659		99,440		648,456			(358,940)		40,045		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/19/2026	3	9,362,896	2462.39		241,431		32,623		49,706			(208,347)		17,327		0001
Purchased Call/Al Powered US Equity Index/AIP200KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	03/02/2026	2	3,596,016	2393.02		92,323		15,319		76,694			(76,915)		7,350		0001
Purchased Call/Al Powered US Equity Index/AIP200HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/16/2026	4	19,537,795	2423.21		513,094		21,457		157,433			(490,509)		20,453		0001
Purchased Call/Al Powered US Equity Index/AIP200HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2026	2	1,776,504	2399.21		46,736		774		24,908			(45,839)		1,230		0001
Purchased Call/Al Powered US Equity Index/AIP200IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/23/2026	5	7,847,502	2440.87		203,672		12,424		42,152			(190,823)		9,850		0001
Purchased Call/Al Powered US Equity Index/AIP200JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/10/2026	5	5,434,627	2434.46		137,897		15,249		48,444			(122,352)		9,107		0001
Purchased Call/Al Powered US Equity Index/AIP200HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/14/2026	4	2,549,464	2391.78		73,383		2,636		44,930			(70,561)		2,497		0001
Purchased Call/Al Powered US Equity Index/AIP200KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2026	4	7,529,540	2350.2		197,779		42,034		278,465			(155,480)		17,404		0001
Purchased Call/Al Powered US Equity Index/AIP200LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2026	3	7,137,263	2360.06		187,636		42,448		239,970			(144,905)		17,017		0001
Purchased Call/Al Powered US Equity Index/AIP200ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/29/2026	4	8,636,663	2427.72		227,652		17,581		76,413			(209,556)		12,172		0001
Purchased Call/Al Powered US Equity Index/AIP200KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/10/2026	4	7,137,957	2323.64		191,168		35,890		336,806			(154,959)		15,518		0001
Purchased Call/Al Powered US Equity Index/AIP200IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/23/2026	4	12,270,372	2437.51		317,327		19,401		73,293			(297,257)		15,401		0001
Purchased Call/Al Powered US Equity Index/AIP200ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/30/2026	3	6,594,223	2435.83		171,147		13,756		48,521			(157,071)		9,452		0001
Purchased Call/Al Powered US Equity Index/AIP200JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/17/2026	4	5,431,654	2459.85		142,157		18,435		29,126			(123,516)		9,849		0001
Purchased Call/Al Powered US Equity Index/AIP200JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/12/2026	5	10,080,069	2431.93		273,671		31,753		98,380			(241,397)		17,299		0001
Purchased Call/Al Powered US Equity Index/AIP200KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/13/2026	3	8,944,669	2327.46		245,519		48,350		408,671			(196,995)		19,863		0001
Purchased Call/Al Powered US Equity Index/AIP200LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/26/2026	3	6,697,019	2351.83		173,980		40,332		245,869			(133,438)		16,159		0001
Purchased Call/Al Powered US Equity Index/AIP200KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2026	4	7,441,722	2368.25		182,661		32,174		221,424			(150,205)		15,581		0001
Purchased Call/Al Powered US Equity Index/AIP200HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/02/2026	4	15,847,941	2407		416,019		1,156		166,254			(413,731)		5,865		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/13/2025	.01/13/2026	2	4,637,120	2386.75		124,125		4,110		90,187			(119,697)		4,376		0001
Purchased Call/Al Powered US Equity Index/AIP200IS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/23/2025	.01/22/2026	3	8,814,032	2435.62		232,550		13,475		53,745			(218,525)		10,819		0001
Purchased Call/Al Powered US Equity Index/AIP200HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/16/2025	.01/16/2026	3	8,518,994	2413.1		225,468		9,398		91,985			(215,580)		8,918		0001
Purchased Call/Al Powered US Equity Index/AIP200ISD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/28/2025	.01/27/2026	3	6,217,419	2421.19		168,078		12,058		61,993			(155,624)		8,455		0001
Purchased Call/Al Powered US Equity Index/AIP200ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/31/2025	.02/02/2026	1	5,825,040	2429.91		153,199		13,505		51,076			(139,423)		8,757		0001
Purchased Call/Al Powered US Equity Index/AIP200ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/13/2025	.02/03/2026	6	5,603,073	2423.11		150,858		13,775		58,800			(136,745)		8,550		0001
Purchased Call/Al Powered US Equity Index/AIP200ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/06/2025	.02/05/2026	3	10,194,625	2438.49		267,873		25,883		77,575			(241,433)		16,008		0001
Purchased Call/Al Powered US Equity Index/AIP200JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/24/2025	.02/20/2026	2	13,649,339	2420.11		355,393		49,370		179,764			(305,568)		25,511		0001
Purchased Call/Al Powered US Equity Index/AIP200JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/13/2025	.02/13/2026	3	9,179,299	2452.83		242,856		29,027		56,906			(213,551)		15,935		0001
Purchased Call/Al Powered US Equity Index/AIP200JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/24/2025	.02/20/2026	3	7,984,844	2449.93		199,743		27,678		57,809			(171,818)		14,924		0001
Purchased Call/Al Powered US Equity Index/AIP200LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/28/2025	.03/27/2026	3	6,866,529	2346.67		176,278		41,548		265,565			(134,697)		16,665		0001
Purchased Call/Al Powered US Equity Index/AIP200LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/31/2025	.03/27/2026	2	15,944,123	2337.85		417,400		98,582		669,891			(318,697)		38,697		0001
Purchased Call/Al Powered US Equity Index/AIP200HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/06/2025	.01/06/2026	3	4,984,232	2411.44		123,747		1,707		45,712			(121,709)		3,195		0001
Purchased Call/Al Powered US Equity Index/AIP200ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/03/2025	.01/30/2026	2	14,475,813	2429.91		376,754		30,359		124,028			(345,675)		20,750		0001
Purchased Call/Al Powered US Equity Index/AIP200HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/10/2025	.01/09/2026	3	13,723,197	2386.15		360,329		8,014		267,512			(351,410)		10,774		0001
Purchased Call/Al Powered US Equity Index/AIP200IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/23/2025	.01/21/2026	3	4,948,910	2431.98		132,790		7,336		32,582			(125,132)		5,935		0001
Purchased Call/Al Powered US Equity Index/AIP200HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/17/2025	.01/15/2026	3	2,908,618	2409.77		77,611		3,015		33,648			(74,415)		2,948		0001
Purchased Call/Al Powered US Equity Index/AIP200KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/14/2025	.03/16/2026	1	4,026,404	2342.31		105,894		21,587		160,312			(84,254)		9,126		0001
Purchased Call/Al Powered US Equity Index/AIP200HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/08/2025	.01/08/2026	2	7,122,769	2400.35		182,440		3,525		97,848			(178,437)		5,272		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2026	1	5,531,722	2386.15		145,484		4,409		108,344			(140,727)		5,015		0001
Purchased Call/Al Powered US Equity Index/AIP200KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/09/2026	1	6,601,362	2344.78		173,616		32,045		254,840			(141,447)		14,247		0001
Purchased Call/Al Powered US Equity Index/AIP200ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2026	1	6,345,250	2431.16		166,880		17,929		59,759			(148,692)		10,503		0001
Purchased Call/Al Powered US Equity Index/AIP200KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/06/2026	2	13,286,916	2344.78		340,121		60,485		512,174			(279,329)		28,035		0001
Purchased Call/Al Powered US Equity Index/AIP200ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/28/2026	3	2,775,574	2429.66		72,271		5,384		22,806			(66,719)		3,844		0001
Purchased Call/Al Powered US Equity Index/AIP200JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/13/2026	2	18,643,972	2459.85		488,432		58,513		97,210			(429,351)		32,366		0001
Purchased Call/Al Powered US Equity Index/AIP200HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2026	1	1,671,761	2423.21		43,967		2,301		13,914			(41,578)		1,957		0001
Purchased Call/Al Powered US Equity Index/AIP200IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2026	1	5,699,526	2437.51		149,898		10,324		35,354			(139,278)		7,606		0001
Purchased Call/Al Powered US Equity Index/AIP200HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2026	1	5,122,491	.2407		134,722		1,485		54,399			(132,886)		2,998		0001
Purchased Call/Al Powered US Equity Index/AIP200HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	01/02/2026	2	10,305,918	2392.27		273,435		758		172,034			(271,936)		3,814		0001
Purchased Call/Al Powered US Equity Index/AIP200LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/30/2026	2	5,623,212	2337.85		147,030		35,651		236,583			(111,366)		13,884		0001
Purchased Call/Al Powered US Equity Index/AIP200LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	03/31/2026	4	6,522,654	2337.24		173,059		42,524		276,320			(130,294)		16,195		0001
Purchased Call/Al Powered US Equity Index/AIP200NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2026	2	7,095,270	2326.28		185,349		60,860		337,784			(124,379)		20,342		0001
Purchased Call/Al Powered US Equity Index/AIP200NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/01/2026	2	16,314,165	2331.69		423,178		141,113		743,976			(282,347)		46,966		0001
Purchased Call/Al Powered US Equity Index/AIP200NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	04/29/2026	4	4,877,476	2326.83		126,908		41,414		230,977			(85,373)		13,925		0001
Purchased Call/Al Powered US Equity Index/AIP200LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/01/2026	3	5,399,838	2341.57		142,776		35,443		220,101			(107,137)		13,481		0001
Purchased Call/Al Powered US Equity Index/AIP200MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/24/2026	3	16,723,967	2324.29		435,595		136,885		805,894			(298,926)		46,732		0001
Purchased Call/Al Powered US Equity Index/AIP200S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/20/2026	4	6,683,561	2344.01		172,697		66,173		279,765			(106,423)		20,696		0001
Purchased Call/Al Powered US Equity Index/AIP200NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2026	2	5,022,287	2330.18		129,644		44,337		235,499			(85,194)		14,695		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/28/2026	4	6,370,251	2325.13		166,872		53,874		305,519			(112,838)		18,110		0001
Purchased Call/Al Powered US Equity Index/AIP200NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/08/2026	3	16,366,807	2330.29		430,041		151,780		759,067			(278,609)		48,461		0001
Purchased Call/Al Powered US Equity Index/AIP200NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/15/2026	3	14,033,194	2344.83		363,479		135,340		580,833			(228,545)		42,672		0001
Purchased Call/Al Powered US Equity Index/AIP200NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2026	4	4,935,512	2329.35		128,784		44,811		230,405			(83,931)		14,557		0001
Purchased Call/Al Powered US Equity Index/AIP200NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/08/2026	4	9,025,725	2330.75		235,241		82,821		417,049			(152,662)		26,725		0001
Purchased Call/Al Powered US Equity Index/AIP200LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/02/2026	3	7,568,527	2347.67		187,446		47,045		291,750			(140,181)		18,999		0001
Purchased Call/Al Powered US Equity Index/AIP200LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/07/2026	4	5,993,559	2283.4		154,101		40,818		388,835			(113,087)		15,449		0001
Purchased Call/Al Powered US Equity Index/AIP200NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/15/2026	4	8,533,422	2342.5		222,397		82,619		360,185			(140,067)		25,949		0001
Purchased Call/Al Powered US Equity Index/AIP200NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2026	2	6,366,550	2340.91		165,869		60,874		271,966			(104,941)		19,288		0001
Purchased Call/Al Powered US Equity Index/AIP200DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	06/01/2026	1	4,668,439	2342.13		121,379		50,491		200,273			(71,108)		15,063		0001
Purchased Call/Al Powered US Equity Index/AIP200NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/06/2026	3	6,497,042	2328.19		169,396		58,388		309,518			(110,870)		19,086		0001
Purchased Call/Al Powered US Equity Index/AIP200DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/27/2026	3	4,702,501	2342.29		120,904		48,758		200,701			(72,107)		14,921		0001
Purchased Call/Al Powered US Equity Index/AIP200DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2025	06/02/2026	3	5,583,047	.2344		146,925		61,607		236,219			(85,254)		18,073		0001
Purchased Call/Al Powered US Equity Index/AIP200NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/21/2026	4	7,945,777	2300.89		213,717		64,861		457,225			(148,628)		21,909		0001
Purchased Call/Al Powered US Equity Index/AIP200DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/05/2026	3	6,959,176	2344.29		181,898		78,148		294,892			(104,104)		22,748		0001
Purchased Call/Al Powered US Equity Index/AIP200NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/24/2026	4	10,991,391	2322.02		286,879		89,859		539,384			(197,206)		30,713		0001
Purchased Call/Al Powered US Equity Index/AIP200PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/16/2026	4	5,776,379	2349.35		147,971		67,832		237,256			(80,180)		19,536		0001
Purchased Call/Al Powered US Equity Index/AIP200PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/23/2026	2	6,053,970	2345.55		160,394		76,536		261,558			(83,838)		20,900		0001
Purchased Call/Al Powered US Equity Index/AIP200PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/24/2026	2	5,704,847	2351.1		148,039		70,991		232,632			(77,032)		19,751		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2026	2	4,213,776	2343.65		109,718		52,010		181,801			(57,976)		14,505		0001
Purchased Call/Al Powered US Equity Index/AIP2000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/04/2026	2	6,817,351	2347.03		176,147		74,890		282,132			(101,292)		22,213		0001
Purchased Call/Al Powered US Equity Index/AIP200MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/17/2026	3	20,963,344	2307.69		539,174		158,472		1,145,601			(380,808)		56,751		0001
Purchased Call/Al Powered US Equity Index/AIP200PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/18/2026	3	7,711,245	2345.21		200,000		93,383		328,177			(107,294)		26,236		0001
Purchased Call/Al Powered US Equity Index/AIP2000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/22/2026	3	8,189,974	2337.66		212,605		83,313		361,988			(129,848)		25,542		0001
Purchased Call/Al Powered US Equity Index/AIP200PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/15/2026	2	5,527,513	2345.29		145,369		66,462		234,233			(79,216)		18,638		0001
Purchased Call/Al Powered US Equity Index/AIP200MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/09/2026	3	7,289,936	2318.25		184,490		49,904		365,382			(134,410)		18,983		0001
Purchased Call/Al Powered US Equity Index/AIP200MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/22/2026	3	6,537,754	2309.23		173,312		53,074		353,856			(120,068)		18,108		0001
Purchased Call/Al Powered US Equity Index/AIP2000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2026	3	7,989,937	2338.13		207,524		80,218		351,406			(127,305)		24,830		0001
Purchased Call/Al Powered US Equity Index/AIP200PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/12/2026	4	12,312,547	2345.29		320,949		144,527		521,018			(177,030)		41,140		0001
Purchased Call/Al Powered US Equity Index/AIP2000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/03/2026	5	8,321,372	2347.4		215,903		91,145		342,895			(124,686)		27,026		0001
Purchased Call/Al Powered US Equity Index/AIP200MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/16/2026	3	6,521,236	2306.82		169,647		49,174		358,523			(120,337)		17,571		0001
Purchased Call/Al Powered US Equity Index/AIP200MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/12/2026	3	5,774,284	2339.23		151,454		54,770		249,514			(96,568)		17,362		0001
Purchased Call/Al Powered US Equity Index/AIP200MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2026	4	6,884,601	2314.87		180,651		55,819		357,098			(124,686)		19,153		0001
Purchased Call/Al Powered US Equity Index/AIP200PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/09/2026	3	8,407,956	2345.94		218,604		95,853		352,553			(122,677)		27,834		0001
Purchased Call/Al Powered US Equity Index/AIP200MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	04/27/2026	2	3,379,966	2324.29		88,509		28,423		163,039			(60,156)		9,568		0001
Purchased Call/Al Powered US Equity Index/AIP200LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/06/2026	1	4,907,168	2283.6		128,077		33,519		317,837			(94,575)		12,583		0001
Purchased Call/Al Powered US Equity Index/AIP200LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2026	3	16,448,686	2283.6		426,016		108,057		1,065,095			(317,869)		41,290		0001
Purchased Call/Al Powered US Equity Index/AIP2000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/22/2026	1	116,053	2335.54		3,160		1,245		5,218			(1,913)		362		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/26/2026	2	7,734,374	2353.81		200,702		97,911		309,406			(103,314)		26,930		0001
Purchased Call/Al Powered US Equity Index/AIP200QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/26/2026	2	13,800,729	2352.79		359,256		175,649		556,638			(184,525)		48,052		0001
Purchased Call/Al Powered US Equity Index/AIP200QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/30/2026	4	10,318,200	2359.46		268,171		133,425		395,491			(134,916)		36,330		0001
Purchased Call/Al Powered US Equity Index/AIP200PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/10/2026	4	5,221,952	2346.13		136,549		60,395		218,934			(76,114)		17,341		0001
Purchased Call/Al Powered US Equity Index/AIP200MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/14/2026	4	6,785,638	2309.17		177,503		50,497		366,057			(126,796)		18,111		0001
Purchased Call/Al Powered US Equity Index/AIP200MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/08/2026	3	5,389,104	2277.52		152,404		40,768		354,199			(111,446)		13,962		0001
Purchased Call/Al Powered US Equity Index/AIP200MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/15/2026	3	6,075,245	2310.36		156,504		44,891		324,975			(111,438)		16,292		0001
Purchased Call/Al Powered US Equity Index/AIP200LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2026	4	10,474,920	2315.56		259,520		65,630		534,921			(193,892)		26,295		0001
Purchased Call/Al Powered US Equity Index/AIP200MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/20/2026	1	3,479,922	2307.69		90,826		27,198		190,297			(63,677)		9,552		0001
Purchased Call/Al Powered US Equity Index/AIP200NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/04/2026	1	3,442,584	2331.69		89,851		30,446		157,180			(59,493)		10,033		0001
Purchased Call/Al Powered US Equity Index/AIP200MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/10/2026	4	17,720,346	2308.16		460,933		126,827		962,101			(334,118)		46,376		0001
Purchased Call/Al Powered US Equity Index/AIP200MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/10/2026	3	7,009,110	2303.25		184,485		50,639		394,953			(133,891)		18,344		0001
Purchased Call/Al Powered US Equity Index/AIP200NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	05/01/2026	3	8,999,389	2327.16		236,937		78,825		425,814			(158,320)		25,908		0001
Purchased Call/Al Powered US Equity Index/AIP200MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/13/2026	1	4,509,610	2308.16		117,701		33,073		245,003			(84,668)		11,978		0001
Purchased Call/Al Powered US Equity Index/AIP200QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/29/2026	3	7,134,170	2341.66		185,647		76,187		306,797			(109,782)		22,791		0001
Purchased Call/Al Powered US Equity Index/AIP200NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/13/2026	3	6,749,190	2341.27		175,359		63,817		287,106			(111,411)		20,370		0001
Purchased Call/Al Powered US Equity Index/AIP200PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/11/2026	3	5,068,515	2348.38		131,580		58,495		208,920			(73,132)		16,883		0001
Purchased Call/Al Powered US Equity Index/AIP200NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/18/2026	1	5,536,708	2344.83		143,954		54,330		229,507			(89,824)		17,022		0001
Purchased Call/Al Powered US Equity Index/AIP200QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/29/2026	3	15,502,196	2342.13		402,087		165,351		664,113			(237,359)		49,523		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP2000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/22/2026	3	17,926,758	2335.54		466,550		183,296		805,976			(284,336)		55,907		0001
Purchased Call/Al Powered US Equity Index/AIP200P$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/17/2026	2	5,408,249	2344.62		140,674		64,985		230,972			(75,897)		18,346		0001
Purchased Call/Al Powered US Equity Index/AIP200P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/18/2026	3	17,136,013	2343.65		445,284		208,482		738,322			(237,712)		58,301		0001
Purchased Call/Al Powered US Equity Index/AIP200P$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/12/2026	3	7,286,368	2348.22		188,772		84,748		301,138			(104,432)		24,346		0001
Purchased Call/Al Powered US Equity Index/AIP2000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/28/2026	3	6,651,564	2340.44		173,113		70,182		288,530			(102,890)		21,178		0001
Purchased Call/Al Powered US Equity Index/AIP2000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2026	1	4,821,483	2335.54		125,841		50,267		217,045			(75,915)		15,247		0001
Purchased Call/Al Powered US Equity Index/AIP200N$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2026	1	219,922	2330.18		5,621		1,926		10,177			(3,691)		643		0001
Purchased Call/Al Powered US Equity Index/AIP200P$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2026	2	6,751,615	2349.6		176,636		85,291		278,990			(91,419)		23,442		0001
Purchased Call/Al Powered US Equity Index/AIP2000$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/29/2026	1	6,537,899	2352.79		170,639		84,144		264,099			(86,947)		22,956		0001
Purchased Call/Al Powered US Equity Index/AIP2000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/19/2026	3	5,995,054	2345.29		154,696		58,895		247,909			(95,700)		18,498		0001
Purchased Call/Al Powered US Equity Index/AIP200P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/05/2026	3	12,371,526	2347.86		320,559		138,089		509,209			(182,990)		40,440		0001
Purchased Call/Al Powered US Equity Index/AIP200P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2026	2	4,835,992	2347.86		126,186		54,926		199,346			(71,512)		15,959		0001
Purchased Call/Al Powered US Equity Index/AIP200N$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/11/2026	1	4,100,135	2330.29		107,014		38,324		190,377			(68,815)		12,282		0001
Purchased Call/Al Powered US Equity Index/AIP2000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/13/2026	1	5,555,349	2361.55		144,995		77,091		211,914			(68,349)		20,250		0001
Purchased Call/Al Powered US Equity Index/AIP200T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/28/2026	2	16,453,795	2389.74		417,561		278,246		529,622			(141,221)		66,711		0001
Purchased Call/Al Powered US Equity Index/AIP200U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/25/2026	1	207,134	2418.94		5,782		4,312		5,453			(1,478)		887		0001
Purchased Call/Al Powered US Equity Index/AIP200S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/18/2026	4	7,289,239	2387.02		186,428		117,780		236,377			(68,782)		28,931		0001
Purchased Call/Al Powered US Equity Index/AIP200S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2026	3	3,973,780	2368.67		103,425		61,997		147,278			(41,595)		15,355		0001
Purchased Call/Al Powered US Equity Index/AIP2000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/02/2026	3	5,487,714	2360.1		144,232		72,979		209,823			(71,850)		19,429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/10/2026	3	2,886,887	2404.72		76,924		53,518		83,517			(23,563)		12,017		0001
Purchased Call/Al Powered US Equity Index/AIP200S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2026	1	2,839,051	2393.82		74,383		48,154		87,731			(26,551)		11,414		0001
Purchased Call/Al Powered US Equity Index/AIP200S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2026	4	4,339,376	2389.65		112,568		69,659		136,908			(43,082)		17,035		0001
Purchased Call/Al Powered US Equity Index/AIP200UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/29/2026	2	7,835,578	2421.61		208,636		155,906		202,677			(53,013)		33,820		0001
Purchased Call/Al Powered US Equity Index/AIP200US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2026	5	3,806,334	2414.49		102,267		73,673		102,626			(28,854)		16,063		0001
Purchased Call/Al Powered US Equity Index/AIP200RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/31/2026	3	11,372,792	2350.73		302,097		177,177		481,208			(125,853)		43,337		0001
Purchased Call/Al Powered US Equity Index/AIP200US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2026	1	4,475,480	2418.94		117,258		87,216		121,771			(30,672)		19,282		0001
Purchased Call/Al Powered US Equity Index/AIP200QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2026	3	6,099,451	2360.82		160,357		86,785		235,108			(73,732)		22,405		0001
Purchased Call/Al Powered US Equity Index/AIP200RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/24/2026	3	13,880,930	2376.46		360,559		204,388		475,821			(157,306)		52,014		0001
Purchased Call/Al Powered US Equity Index/AIP200RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	07/17/2026	3	14,151,264	2364.34		368,461		201,689		531,064			(167,872)		52,114		0001
Purchased Call/Al Powered US Equity Index/AIP200S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/14/2026	3	6,401,226	2387.82		167,113		104,243		205,416			(63,549)		25,185		0001
Purchased Call/Al Powered US Equity Index/AIP200T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2026	2	3,811,833	2389.74		99,166		66,351		122,935			(33,365)		15,551		0001
Purchased Call/Al Powered US Equity Index/AIP200RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2026	3	5,634,226	2372.1		147,280		82,566		199,853			(64,891)		21,061		0001
Purchased Call/Al Powered US Equity Index/AIP200S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/19/2026	3	7,535,235	2382.1		194,237		123,247		254,764			(71,209)		29,973		0001
Purchased Call/Al Powered US Equity Index/AIP200S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/21/2026	3	7,714,360	2372.55		211,609		136,144		282,127			(76,342)		30,818		0001
Purchased Call/Al Powered US Equity Index/AIP200QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/02/2026	3	17,256,011	2363.48		448,787		227,591		649,768			(222,892)		61,093		0001
Purchased Call/Al Powered US Equity Index/AIP200U$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/22/2026	4	7,920,463	2432.67		201,999		147,078		184,198			(55,183)		33,744		0001
Purchased Call/Al Powered US Equity Index/AIP200QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/09/2026	3	6,343,798	2362.13		165,654		86,400		240,101			(79,369)		22,885		0001
Purchased Call/Al Powered US Equity Index/AIP200US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/18/2026	4	7,901,800	2420.97		208,551		150,816		202,170			(58,758)		33,409		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/25/2026	4	9,950,960	2410.35		264,438		195,775		281,182			(70,050)		42,634		0001
Purchased Call/Al Powered US Equity Index/AIP200SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/07/2026	3	6,716,405	2360.43		174,480		90,018		256,954			(84,477)		24,101		0001
Purchased Call/Al Powered US Equity Index/AIP200US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	09/30/2026	3	7,583,581	2428.23		200,476		150,347		185,981			(50,439)		32,793		0001
Purchased Call/Al Powered US Equity Index/AIP200RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/21/2026	5	7,480,373	2366.29		195,389		108,459		277,262			(87,004)		27,824		0001
Purchased Call/Al Powered US Equity Index/AIP200US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/18/2026	6	13,389,583	2427.62		351,107		254,985		323,621			(97,659)		56,612		0001
Purchased Call/Al Powered US Equity Index/AIP200US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/16/2026	5	6,518,555	2417.59		170,839		122,180		174,252			(48,915)		27,455		0001
Purchased Call/Al Powered US Equity Index/AIP200US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2026	1	4,303,803	2427.62		112,760		81,696		104,292			(31,646)		18,301		0001
Purchased Call/Al Powered US Equity Index/AIP200TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/04/2026	3	4,728,902	2396.32		122,571		83,587		145,661			(39,541)		19,451		0001
Purchased Call/Al Powered US Equity Index/AIP200TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2026	3	3,895,526	.2392		102,474		67,420		122,895			(35,313)		15,761		0001
Purchased Call/Al Powered US Equity Index/AIP200TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/08/2026	4	6,345,494	2394.14		170,860		117,906		199,333			(53,145)		26,310		0001
Purchased Call/Al Powered US Equity Index/AIP200TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/04/2026	3	15,181,897	2391.75		397,003		271,353		485,203			(127,435)		62,445		0001
Purchased Call/Al Powered US Equity Index/AIP200US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2026	3	5,250,866	2424.31		136,427		100,047		131,547			(36,573)		22,413		0001
Purchased Call/Al Powered US Equity Index/AIP200TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/11/2026	3	8,400,121	2414.53		219,438		153,869		224,365			(66,631)		35,037		0001
Purchased Call/Al Powered US Equity Index/AIP200SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2025	07/10/2026	5	13,927,539	2361.55		362,127		191,222		530,407			(171,912)		50,375		0001
Purchased Call/Al Powered US Equity Index/AIP200ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/14/2026	4	5,518,213	2362.49		142,148		76,064		209,243			(66,116)		20,167		0001
Purchased Call/Al Powered US Equity Index/AIP200SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2026	1	3,859,546	2372.64		101,120		61,563		139,064			(39,952)		15,050		0001
Purchased Call/Al Powered US Equity Index/AIP200SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/07/2026	3	11,107,695	2372.64		289,387		175,305		399,536			(115,098)		43,020		0001
Purchased Call/Al Powered US Equity Index/AIP200SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	07/01/2026	3	5,606,417	2357.37		147,577		73,947		218,868			(73,872)		19,795		0001
Purchased Call/Al Powered US Equity Index/AIP200RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2026	4	5,319,234	2372.68		137,239		79,606		189,392			(57,786)		20,222		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/29/2026	3	5,116,194	2371.9		133,440		76,895		183,031			(56,616)		19,403		0001
Purchased Call/AI Powered US Equity Index/AIP200RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/17/2026	3	7,614,722	2364.77		198,625		108,426		284,773			(90,838)		28,042		0001
Purchased Call/AI Powered US Equity Index/AIP200SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/14/2026	3	14,853,476	2388.11		386,974		241,926		475,511			(146,531)		58,439		0001
Purchased Call/AI Powered US Equity Index/AIP200RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	08/04/2026	4	5,884,373	2367.97		151,019		89,595		218,630			(61,512)		22,633		0001
Purchased Call/AI Powered US Equity Index/AIP200QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2026	3	5,273,238	2359.4		138,221		71,680		203,756			(66,555)		18,973		0001
Purchased Call/AI Powered US Equity Index/AIP200RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/28/2026	4	7,203,165	2376.5		184,233		105,772		247,757			(78,536)		27,253		0001
Purchased Call/AI Powered US Equity Index/AIP200USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/15/2026	4	7,877,737	2417.65		205,832		146,146		205,902			(59,937)		33,116		0001
Purchased Call/AI Powered US Equity Index/AIP200RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2026	5	5,597,586	2365.43		148,115		82,670		209,261			(65,524)		20,872		0001
Purchased Call/AI Powered US Equity Index/AIP200SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2026	2	5,208,278	2361.79		138,004		82,184		203,407			(55,892)		20,079		0001
Purchased Call/AI Powered US Equity Index/AIP200QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/10/2026	2	8,289,770	2362.93		215,822		113,649		312,189			(102,828)		29,984		0001
Purchased Call/AI Powered US Equity Index/AIP200SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/12/2026	3	4,682,278	2383.52		123,386		75,867		155,101			(47,612)		18,340		0001
Purchased Call/AI Powered US Equity Index/AIP200TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/11/2026	3	12,478,957	2411.68		327,264		230,122		341,403			(98,625)		52,050		0001
Purchased Call/AI Powered US Equity Index/AIP200SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2026	2	4,426,794	2376.97		114,159		72,841		156,152			(41,534)		17,646		0001
Purchased Call/AI Powered US Equity Index/AIP200RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2026	1	5,371,444	2376.46		140,195		79,946		184,475			(60,738)		20,274		0001
Purchased Call/AI Powered US Equity Index/AIP200TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2026	1	3,000,213	2389.74		78,606		52,620		96,942			(26,487)		12,265		0001
Purchased Call/AI Powered US Equity Index/AIP200TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/09/2026	3	4,824,722	2400.17		127,478		88,216		144,615			(39,410)		20,045		0001
Purchased Call/AI Powered US Equity Index/AIP200TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/26/2026	3	5,280,143	2389.24		138,698		90,657		170,055			(48,188)		21,319		0001
Purchased Call/AI Powered US Equity Index/AIP200TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/25/2026	3	7,460,828	2385.56		196,966		128,201		247,063			(68,928)		30,060		0001
Purchased Call/AI Powered US Equity Index/AIP200TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/03/2026	4	4,488,713	2385.09		118,095		79,801		151,013			(38,446)		18,425		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200QD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/06/2026	1	5,446,069	2363.48		142,687		73,112		202,886			(70,180)		19,491		0001
Purchased Call/Al Powered US Equity Index/AIP200RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	1	50,000	2364.34		1,300		711		1,876			(593)		184		0001
Purchased Call/Al Powered US Equity Index/AIP200USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/25/2026	3	15,531,585	2418.94		406,469		301,579		408,878			(106,876)		66,544		0001
Purchased Call/Al Powered US Equity Index/AIP200S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/07/2026	3	7,734,678	2367.35		203,596		123,021		290,080			(81,357)		29,956		0001
Purchased Call/Al Powered US Equity Index/AIP200RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/24/2026	2	6,666,660	2372.5		174,995		98,945		236,088			(76,656)		24,981		0001
Purchased Call/Al Powered US Equity Index/AIP200USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	09/24/2026	3	3,220,356	2418.39		82,845		61,039		84,985			(22,015)		13,772		0001
Purchased Call/Al Powered US Equity Index/AIP200SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/11/2026	3	7,257,335	2369.98		199,162		121,993		267,484			(77,292)		28,363		0001
Purchased Call/Al Powered US Equity Index/AIP200SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2026	1	4,173,642	2388.11		109,349		68,682		133,880			(41,118)		16,529		0001
Purchased Call/Al Powered US Equity Index/AIP200RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/31/2026	5	6,279,978	2367.74		158,188		92,875		232,989			(65,883)		23,930		0001
Purchased Call/Al Powered US Equity Index/AIP200QW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2026	1	53,659	2358.26		1,401		752		2,108			(648)		197		0001
Purchased Call/Al Powered US Equity Index/AIP200TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2026	2	5,158,145	2411.68		135,204		95,397		141,443			(40,479)		21,641		0001
Purchased Call/Al Powered US Equity Index/AIP200SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/21/2026	3	12,332,907	2393.82		318,985		205,682		380,314			(114,524)		49,268		0001
Purchased Call/Al Powered US Equity Index/AIP200QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/15/2026	3	9,079,478	2358.26		238,996		128,571		356,697			(110,494)		33,267		0001
Purchased Call/Al Powered US Equity Index/AIP200RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/20/2026	1	4,743,134	2364.34		123,796		68,207		178,295			(55,995)		17,599		0001
Purchased Call/Al Powered US Equity Index/AIP200TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/02/2026	4	3,977,734	2380.6		107,314		72,350		138,418			(35,113)		16,295		0001
Purchased Call/Al Powered US Equity Index/AIP200TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/04/2026	1	471,716	2396.32		11,870		8,111		14,530			(3,815)		1,940		0001
Purchased Call/Al Powered US Equity Index/AIP200TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/28/2026	3	8,688,179	2395.94		224,717		149,258		265,890			(76,881)		35,226		0001
Purchased Call/Al Powered US Equity Index/AIP200RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2026	1	4,034,991	2350.73		105,313		62,086		170,957			(43,617)		15,484		0001
Purchased Call/Al Powered US Equity Index/AIP200VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/09/2026	3	14,513,754	2403.94		390,977		306,047		440,142			(87,738)		63,786		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/09/2026	3	10,582,596	2448.95		270,902		211,495		222,111			(61,551)		46,509		0001
Purchased Call/Al Powered US Equity Index/AIP200VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/02/2026	3	15,319,188	2434.6		408,983		311,384		357,520			(99,724)		66,485		0001
Purchased Call/Al Powered US Equity Index/AIP200VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/14/2026	3	4,654,530	2426.78		123,835		97,718		118,245			(26,352)		20,637		0001
Purchased Call/Al Powered US Equity Index/AIP200VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/02/2026	3	8,752,991	2435.23		232,364		176,461		203,178			(57,164)		37,988		0001
Purchased Call/Al Powered US Equity Index/AIP200VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/16/2026	4	9,184,548	2422.15		248,980		198,894		243,323			(51,484)		40,863		0001
Purchased Call/Al Powered US Equity Index/AIP200VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/07/2026	3	6,263,466	2439.7		169,917		130,850		141,018			(39,421)		27,429		0001
Purchased Call/Al Powered US Equity Index/AIP200VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/21/2026	4	5,082,098	2441.94		133,486		107,841		115,131			(25,890)		22,806		0001
Purchased Call/Al Powered US Equity Index/AIP200VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/20/2026	3	6,714,110	2440.02		177,972		143,333		155,396			(34,937)		30,078		0001
Purchased Call/Al Powered US Equity Index/AIP200IISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/30/2026	3	20,046,080	2445.88		529,445		444,284		446,911			(88,321)		91,322		0001
Purchased Call/Al Powered US Equity Index/AIP200USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	10/01/2026	3	2,901,767	2433.06		77,850		58,827		68,456			(19,280)		12,571		0001
Purchased Call/Al Powered US Equity Index/AIP200VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2026	2	3,199,470	2450.33		84,491		65,369		65,835			(19,396)		14,036		0001
Purchased Call/Al Powered US Equity Index/AIP200IISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2026	1	7,120,713	2445.88		188,699		158,549		159,159			(31,364)		32,599		0001
Purchased Call/Al Powered US Equity Index/AIP200VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2026	2	4,635,355	2403.94		123,971		97,309		140,843			(27,631)		20,480		0001
Purchased Call/Al Powered US Equity Index/AIP200VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2025	10/13/2026	3	7,797,425	2427.6		206,173		162,054		196,298			(44,442)		34,511		0001
Purchased Call/Al Powered US Equity Index/AIP200IISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/04/2026	4	6,215,046	2433.08		164,832		139,512		155,044			(25,664)		28,546		0001
Purchased Call/Al Powered US Equity Index/AIP200IIS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2026	3	3,902,057	2435.66		104,801		85,111		93,379			(20,012)		17,540		0001
Purchased Call/Al Powered US Equity Index/AIP200IIS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/23/2026	3	10,829,715	2440.07		289,683		236,824		250,388			(54,624)		48,763		0001
Purchased Call/Al Powered US Equity Index/AIP200IIS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/30/2026	3	9,813,738	2442.85		260,825		218,289		224,391			(44,196)		44,707		0001
Purchased Call/Al Powered US Equity Index/AIP200IISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/29/2026	3	3,673,954	2461.4		93,263		77,509		71,567			(16,036)		16,709		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/06/2026	3	9,810,831	2423.82		261,062		223,620		264,526			(39,239)		45,207		0001
Purchased Call/AI Powered US Equity Index/AIP200W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/27/2026	3	11,283,664	2460.77		299,317		246,737		219,781			(53,113)		51,149		0001
Purchased Call/AI Powered US Equity Index/AIP200V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/15/2026	4	4,699,818	2430.33		122,473		97,086		116,195			(25,732)		20,874		0001
Purchased Call/AI Powered US Equity Index/AIP200V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2026	1	4,589,344	2428.61		122,077		97,863		115,608			(24,948)		20,524		0001
Purchased Call/AI Powered US Equity Index/AIP200X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/12/2026	3	7,298,669	2441.46		187,806		163,173		172,408			(25,143)		33,956		0001
Purchased Call/AI Powered US Equity Index/AIP200X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/17/2026	3	8,067,058	2409.11		209,972		185,251		246,686			(25,162)		37,826		0001
Purchased Call/AI Powered US Equity Index/AIP200X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/27/2026	1	7,666,192	2426.18		203,154		185,709		208,528			(19,427)		36,502		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/04/2026	3	8,069,843	2434.77		214,148		199,988		207,465			(15,749)		38,828		0001
Purchased Call/AI Powered US Equity Index/AIP200W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/06/2026	3	19,090,087	2427.7		509,577		438,709		499,188			(75,266)		87,965		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/03/2026	4	2,795,760	2432.91		74,745		69,509		72,779			(5,556)		13,432		0001
Purchased Call/AI Powered US Equity Index/AIP200X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/24/2026	3	3,206,826	2412.2		88,223		79,758		96,636			(8,807)		15,200		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/09/2026	4	5,334,515	2431.68		142,851		134,695		141,299			(8,520)		25,856		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	12/02/2026	2	6,108,424	2429.85		162,408		149,942		162,508			(12,843)		29,304		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2026	2	3,362,226	2424.05		88,324		85,102		95,202			(3,539)		16,462		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2026	1	150,369	2439.16		3,985		3,765		3,767			(229)		730		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/18/2026	5	8,439,661	2418.96		227,092		220,990		248,998			(7,892)		41,440		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2026	3	8,858,572	2425.37		234,133		224,643		250,088			(10,090)		43,311		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2026	2	5,474,295	2411.35		153,906		149,642		170,387			(5,486)		26,841		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/11/2026	3	15,878,062	2428.28		419,935		401,355		433,114			(21,693)		77,185		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/23/2026	3	5,637,840	2438.53		150,219		148,073		144,686			(3,140)		27,879		0001
Purchased Call/Al Powered US Equity Index/AIP200W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2026	4	2,841,912	2436.87		73,524		62,542		68,898			(11,192)		13,074		0001
Purchased Call/Al Powered US Equity Index/AIP200W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	2	13,738,855	2447.56		366,013		299,977		298,204			(68,228)		61,861		0001
Purchased Call/Al Powered US Equity Index/AIP200W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2026	1	6,463,439	2427.7		171,927		148,181		169,379			(25,297)		29,927		0001
Purchased Call/Al Powered US Equity Index/AIP200W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/03/2026	3	7,934,138	2447.07		201,772		170,254		176,029			(31,898)		36,382		0001
Purchased Call/Al Powered US Equity Index/AIP200XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/13/2026	4	7,094,116	2419.4		187,248		164,016		199,893			(24,510)		33,056		0001
Purchased Call/Al Powered US Equity Index/AIP200XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/19/2026	3	4,214,969	2405.89		106,581		94,788		132,448			(12,180)		19,825		0001
Purchased Call/Al Powered US Equity Index/AIP200XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/10/2026	4	9,362,919	2439.97		247,548		214,131		222,861			(34,346)		43,421		0001
Purchased Call/Al Powered US Equity Index/AIP200YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	12/01/2026	4	6,570,943	2426.89		175,366		161,613		178,473			(14,159)		31,476		0001
Purchased Call/Al Powered US Equity Index/AIP200ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2026	1	5,287,142	2428.77		140,638		137,151		145,393			(4,599)		26,071		0001
Purchased Call/Al Powered US Equity Index/AIP200XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/25/2026	3	3,581,953	2426.18		95,857		87,658		97,254			(9,065)		17,004		0001
Purchased Call/Al Powered US Equity Index/AIP200XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	11/25/2026	4	3,177,845	2420.52		85,204		77,388		90,094			(8,310)		15,085		0001
Purchased Call/Al Powered US Equity Index/AIP200XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/18/2026	3	5,460,925	2401.7		145,560		128,826		176,716			(17,051)		25,646		0001
Purchased Call/Al Powered US Equity Index/AIP200XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/20/2026	3	19,043,365	2398.48		509,597		457,396		632,722			(55,630)		89,710		0001
Purchased Call/Al Powered US Equity Index/AIP200XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/20/2026	2	10,690,987	2388.14		286,874		256,796		382,527			(32,107)		50,363		0001
Purchased Call/Al Powered US Equity Index/AIP200YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2026	3	2,291,156	2439.16		60,709		57,464		57,400			(3,457)		11,121		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/24/2026	3	1,147,956	2441.88		30,054		29,851		25,800			(471)		5,684		0001
Purchased Call/Al Powered US Equity Index/AIP200ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/18/2026	3	15,010,978	2428.77		399,255		389,401		419,606			(12,833)		73,706		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/30/2026	2	5,263,679	2435.22		138,512		138,512		130,787			(340)		26,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/16/2026	2	13,703,255	2428.61		365,738		292,665		344,383			(75,137)		60,967		0001
Purchased Call/Al Powered US Equity Index/AIP200X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/13/2026	4	15,573,626	2419.67		408,774		359,088		437,911			(52,370)		72,568		0001
Purchased Call/Al Powered US Equity Index/AIP200W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/28/2026	4	5,109,747	2461.47		134,320		111,207		99,206			(23,375)		23,201		0001
Purchased Call/Al Powered US Equity Index/AIP200V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/06/2026	4	9,171,714	2445.11		238,294		182,808		196,497			(55,842)		40,094		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/24/2026	3	25,318,539	2441.51		666,970		663,366		634,900			(8,873)		125,373		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/04/2026	3	15,543,874	2437.58		409,648		383,645		393,970			(28,799)		74,790		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2026	1	6,553,956	2428.28		174,335		166,651		179,124			(9,026)		31,998		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2026	1	7,060,494	2441.51		187,103		186,072		178,026			(2,549)		35,157		0001
Purchased Call/Al Powered US Equity Index/AIP200W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2026	1	7,622,486	2447.56		202,758		166,452		165,891			(37,568)		34,495		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/31/2026	1	2,669,891	2427.21		70,752		70,752		70,763					13,349		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/29/2026	3	7,916,186	2437.2		208,246		207,817		193,329			(971)		39,472		0001
Purchased Call/Al Powered US Equity Index/AIP200X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/11/2026	4	4,738,482	2441.83		124,445		107,739		111,354			(16,980)		22,010		0001
Purchased Call/Al Powered US Equity Index/AIP200X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2026	1	10,799,913	2419.67		287,278		252,456		304,281			(36,790)		50,561		0001
Purchased Call/Al Powered US Equity Index/AIP200X$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2026	1	5,258,984	2431.27		139,889		128,328		137,828			(12,579)		25,154		0001
Purchased Call/Al Powered US Equity Index/AIP200X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2026	1	4,140,643	2398.48		110,141		98,915		140,184			(12,004)		19,596		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2026	4	7,160,451	2433.89		191,548		187,682		188,256			(4,531)		35,358		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2026	1	5,391,809	2437.58		143,422		134,335		135,916			(10,161)		26,058		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/08/2026	3	6,448,223	2433.65		170,316		160,103		167,904			(10,624)		31,209		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/11/2026	2	8,466,798	2441.77		222,049		211,644		208,268			(12,116)		41,158		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2026	1	3,810,452	2434.6		101,358		77,345		89,161			(24,580)		16,627		0001
Purchased Call/AI Powered US Equity Index/AIP200X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/27/2026	1	15,219,450	2431.27		403,315		369,706		402,146			(36,564)		72,466		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/02/2026	7	5,791,322	2375.76	182,052			251		137,573			(91,177)		2,143		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2026	7	3,315,283	2364.15	113,233			157		95,416			(57,180)		1,227		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/02/2026	4	3,921,802	2360.76	139,032			192		118,663			(70,005)		1,451		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/05/2026	6	2,369,481	2362.63	80,575			446		69,760			(40,509)		1,387		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/06/2026	2	790,020	2362.63	26,975			194		23,258			(14,045)		506		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/07/2026	4	684,470	2362.63	23,634			195		20,151			(11,832)		474		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/08/2026	9	2,238,654	2373.16	72,853			703		55,730			(36,541)		1,657		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/09/2026	6	2,511,961	2368.31	84,012			927		67,820			(42,117)		1,972		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/09/2026	6	3,906,778	2370.14	129,605			1,432		102,411			(64,980)		3,067		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	01/09/2026	5	2,943,462	2367.36	98,458			1,091		80,672			(49,500)		2,311		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2026	1	916,077	2366.29	30,963			511		25,574			(15,439)		864		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2026	1	151,400	2366.29	5,132			92		4,232			(2,556)		148		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/15/2026	1	335,810	2366.29	11,384			219		9,398			(5,661)		340		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/12/2026	4	3,067,852	2366.29	101,260			1,536		85,558			(50,766)		2,781		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/16/2026	6	4,731,742	2362.26	155,560			3,210		140,679			(77,855)		4,953		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	5	3,377,680	2355.93	114,948			2,376		109,551			(57,557)		3,536		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	6	3,504,987	2357.43	120,699			2,505		111,423			(60,652)		3,669		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP100ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	4	2,286,827	2362.53	76,993			1,597		67,728			(38,679)		2,394		0001
Purchased Call/Al Powered US Equity Index/AIP100ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2026	1	385,494	2362.53	12,991			356		11,452			(6,469)		462		0001
Purchased Call/Al Powered US Equity Index/AIP100ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/20/2026	1	541,962	2362.53	18,264			477		16,075			(9,107)		634		0001
Purchased Call/Al Powered US Equity Index/AIP100ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/22/2026	4	3,904,426	2363.74	132,635			3,828		114,201			(66,339)		4,793		0001
Purchased Call/Al Powered US Equity Index/AIP100ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2026	4	4,233,867	2365.91	139,975			4,235		120,304			(70,009)		5,314		0001
Purchased Call/Al Powered US Equity Index/AIP100ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/23/2026	6	3,762,350	2364.04	125,206			3,798		109,791			(62,754)		4,722		0001
Purchased Call/Al Powered US Equity Index/AIP100ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/23/2026	6	2,503,728	2359.73	86,162			2,632		77,536			(43,443)		3,142		0001
Purchased Call/Al Powered US Equity Index/AIP100ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	1	622,752	2361.72	20,987			777		18,880			(10,450)		862		0001
Purchased Call/Al Powered US Equity Index/AIP100ZSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/26/2026	5	4,725,657	2361.72	165,144			5,689		142,701			(82,757)		6,306		0001
Purchased Call/Al Powered US Equity Index/AIP100ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/27/2026	1	230,113	2361.72	7,755			277		6,962			(3,867)		313		0001
Purchased Call/Al Powered US Equity Index/AIP100ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	01/29/2026	5	3,419,382	2371.42	113,829			4,381		90,685			(56,946)		4,819		0001
Purchased Call/Al Powered US Equity Index/AIP100ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/30/2026	4	3,781,269	2371.27	118,565			4,727		100,824			(59,299)		5,420		0001
Purchased Call/Al Powered US Equity Index/AIP2000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	3	2,942,842	2355.35	103,890			4,150		97,219			(51,995)		4,218		0001
Purchased Call/Al Powered US Equity Index/AIP2000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	01/30/2026	5	2,362,880	2367.51	80,883			3,246		66,468			(40,636)		3,387		0001
Purchased Call/Al Powered US Equity Index/AIP2000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/02/2026	3	3,020,293	2372.04	98,869			4,357		79,917			(49,524)		4,541		0001
Purchased Call/Al Powered US Equity Index/AIP2000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2026	1	588,790	2372.04	19,842			899		15,634			(9,894)		899		0001
Purchased Call/Al Powered US Equity Index/AIP2000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2026	1	299,856	2372.04	10,105			471		7,990			(5,032)		464		0001
Purchased Call/Al Powered US Equity Index/AIP2000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/05/2026	6	4,583,759	2365.31	158,595			7,638		134,323			(79,423)		7,198		0001
Purchased Call/Al Powered US Equity Index/AIP2000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/06/2026	5	3,110,392	2369.53	105,636			5,229		86,358			(52,851)		4,952		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP2000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/06/2026	6	3,776,634	2371.97	129,031			6,412		101,391			(64,691)		6,012		0001
Purchased Call/Al Powered US Equity Index/AIP2000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/06/2026	4	2,683,823	2373.66	92,624			4,608		70,366			(46,500)		4,272		0001
Purchased Call/Al Powered US Equity Index/AIP2000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2026	1	599,134	2378.62	20,131			1,106		14,754			(10,038)		1,004		0001
Purchased Call/Al Powered US Equity Index/AIP2000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/09/2026	3	1,917,476	2378.62	64,765			3,479		47,013			(32,454)		3,174		0001
Purchased Call/Al Powered US Equity Index/AIP2000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2026	1	962,261	2378.62	32,332			1,818		23,798			(16,100)		1,632		0001
Purchased Call/Al Powered US Equity Index/AIP2000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/12/2026	6	4,392,558	2380.95	139,015			8,043		105,494			(69,694)		7,538		0001
Purchased Call/Al Powered US Equity Index/AIP2000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	3	1,947,539	2367.88	66,721			3,939		56,096			(33,343)		3,381		0001
Purchased Call/Al Powered US Equity Index/AIP2000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/13/2026	5	2,417,888	2374.85	83,003			4,919		63,491			(41,554)		4,197		0001
Purchased Call/Al Powered US Equity Index/AIP2000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	02/13/2026	3	3,028,591	2384.12	100,134			5,956		69,764			(50,214)		5,258		0001
Purchased Call/Al Powered US Equity Index/AIP2000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	3	3,075,296	2380.01	101,122			6,022		75,163			(50,917)		5,339		0001
Purchased Call/Al Powered US Equity Index/AIP2001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/19/2026	3	4,813,668	2380.01	157,938			10,632		119,178			(78,980)		8,908		0001
Purchased Call/Al Powered US Equity Index/AIP2001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/18/2026	2	763,887	2380.01	25,404			1,676		18,836			(12,670)		1,399		0001
Purchased Call/Al Powered US Equity Index/AIP2001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/17/2026	1	617,104	2380.01	20,673			1,336		15,151			(10,308)		1,119		0001
Purchased Call/Al Powered US Equity Index/AIP2001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	6	3,721,563	2375.99	129,734			8,928		97,655			(64,953)		6,956		0001
Purchased Call/Al Powered US Equity Index/AIP2001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	3	2,768,154	2380.49	98,474			6,789		68,351			(49,308)		5,174		0001
Purchased Call/Al Powered US Equity Index/AIP2001$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	4	2,356,364	2393.18	78,608			5,430		48,478			(39,459)		4,404		0001
Purchased Call/Al Powered US Equity Index/AIP2001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/23/2026	3	2,286,636	2395.99	74,412			5,430		45,370			(37,265)		4,398		0001
Purchased Call/Al Powered US Equity Index/AIP2001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/24/2026	1	781,052	2395.99	26,165			1,941		15,594			(13,047)		1,516		0001
Purchased Call/Al Powered US Equity Index/AIP2001$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/25/2026	2	808,191	2395.99	26,842			2,046		16,235			(13,506)		1,583		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP2001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/26/2026	6	4,797,090	2389.77	163,000			12,551		106,041			(81,561)		9,478		0001
Purchased Call/All Powered US Equity Index/AIP2001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	4	2,173,660	2392.38	72,198			5,656		46,526			(36,106)		4,332		0001
Purchased Call/All Powered US Equity Index/AIP2001$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	4	1,702,168	2390.04	58,628			4,607		37,661			(29,356)		3,393		0001
Purchased Call/All Powered US Equity Index/AIP2001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/27/2026	3	2,915,869	2395.92	100,500			7,916		59,303			(50,428)		5,812		0001
Purchased Call/All Powered US Equity Index/AIP2001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/02/2026	2	1,281,029	2401.18	42,994			3,550		24,256			(21,480)		2,618		0001
Purchased Call/All Powered US Equity Index/AIP2001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/03/2026	1	893,948	2401.18	29,947			2,509		17,036			(14,933)		1,842		0001
Purchased Call/All Powered US Equity Index/AIP2001$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/27/2026	3	2,991,610	2401.18	98,775			7,784		56,268			(49,658)		5,963		0001
Purchased Call/All Powered US Equity Index/AIP2001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	03/04/2026	4	4,009,036	2400.07	126,748			10,810		78,144			(63,462)		8,328		0001
Purchased Call/All Powered US Equity Index/AIP2001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/05/2026	6	1,857,625	2387.94	66,992			5,827		43,126			(33,656)		3,889		0001
Purchased Call/All Powered US Equity Index/AIP2001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2026	4	2,454,344	2397.64	86,821			7,658		50,088			(43,467)		5,179		0001
Purchased Call/All Powered US Equity Index/AIP2002$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	3	3,297,844	2411.14	109,365			9,661		55,170			(54,797)		6,958		0001
Purchased Call/All Powered US Equity Index/AIP2002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/09/2026	3	2,576,838	2407.45	86,541			7,979		45,908			(43,241)		5,561		0001
Purchased Call/All Powered US Equity Index/AIP2002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/06/2026	3	2,426,180	2407.45	81,456			7,205		42,924			(40,909)		5,119		0001
Purchased Call/All Powered US Equity Index/AIP2002$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/10/2026	1	1,002,089	2407.45	33,670			3,145		17,973			(16,789)		2,178		0001
Purchased Call/All Powered US Equity Index/AIP2002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/11/2026	4	4,014,411	2408.18	137,637			13,062		71,705			(68,903)		8,790		0001
Purchased Call/All Powered US Equity Index/AIP2002$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/12/2026	7	2,388,637	2413.54	79,193			7,685		39,672			(39,939)		5,267		0001
Purchased Call/All Powered US Equity Index/AIP2002$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/13/2026	3	2,964,109	2416.35	95,164			9,304		47,512			(47,624)		6,582		0001
Purchased Call/All Powered US Equity Index/AIP2002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	5	4,737,057	2405.56	157,407			15,430		88,923			(78,913)		10,520		0001
Purchased Call/All Powered US Equity Index/AIP2002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/13/2026	4	3,390,461	2400.68	115,368			11,326		68,145			(57,973)		7,529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/17/2026	1	1,011,666	2400.68	33,790			3,481		20,558			(16,849)		2,308		0001
Purchased Call/AI Powered US Equity Index/AIP2002$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/16/2026	1	801,375	2400.68	26,766			2,724		16,197			(13,365)		1,816		0001
Purchased Call/AI Powered US Equity Index/AIP2002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/18/2026	5	4,281,371	2407.13	146,208			15,292		80,053			(73,235)		9,832		0001
Purchased Call/AI Powered US Equity Index/AIP2002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/19/2026	4	1,895,275	2412.42	66,776			7,080		33,085			(33,457)		4,381		0001
Purchased Call/AI Powered US Equity Index/AIP2002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	03/20/2026	5	1,756,340	2423.94	58,767			6,318		26,081			(29,444)		4,086		0001
Purchased Call/AI Powered US Equity Index/AIP2002$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	5	4,560,607	2426.51	129,037			14,059		65,138			(65,428)		10,609		0001
Purchased Call/AI Powered US Equity Index/AIP2002$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/24/2026	1	1,529,729	2419.7	51,246			5,772		24,555			(25,553)		3,647		0001
Purchased Call/AI Powered US Equity Index/AIP2002$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	03/20/2026	5	2,892,394	2419.7	94,512			10,239		45,748			(47,717)		6,728		0001
Purchased Call/AI Powered US Equity Index/AIP2002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/23/2026	1	1,229,432	2419.7	41,186			4,589		19,592			(20,565)		2,914		0001
Purchased Call/AI Powered US Equity Index/AIP2002$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/25/2026	5	4,704,047	2419.36	158,347			18,097		76,420			(79,333)		11,283		0001
Purchased Call/AI Powered US Equity Index/AIP2002$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/26/2026	4	2,032,534	2416.3	74,423			8,603		34,711			(37,273)		4,904		0001
Purchased Call/AI Powered US Equity Index/AIP2003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	3	1,952,292	2437.24	66,298			7,761		24,695			(33,185)		4,738		0001
Purchased Call/AI Powered US Equity Index/AIP2003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/30/2026	2	1,121,507	2442.02	37,492			4,533		13,297			(18,704)		2,769		0001
Purchased Call/AI Powered US Equity Index/AIP2003$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/31/2026	1	1,630,756	2442.02	54,630			6,670		19,516			(27,203)		4,049		0001
Purchased Call/AI Powered US Equity Index/AIP2003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	4	7,155,397	2442.02	235,249			27,615		84,014			(118,047)		17,366		0001
Purchased Call/AI Powered US Equity Index/AIP2005$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2026	3	3,178,262	2403.08	108,912			20,817		76,201			(54,513)		9,842		0001
Purchased Call/AI Powered US Equity Index/AIP2005$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/15/2026	4	2,869,039	2404.41	96,496			17,827		67,083			(48,316)		8,724		0001
Purchased Call/AI Powered US Equity Index/AIP2003$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/02/2026	4	4,114,010	2417.64	140,300			17,679		71,175			(70,611)		10,327		0001
Purchased Call/AI Powered US Equity Index/AIP2006$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/22/2026	3	4,468,303	2388.26	150,979			29,457		125,431			(75,810)		13,935		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP2004$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/23/2026	4	2,164,569	2371.54	73,493			11,336		67,959			(36,818)		6,022		0001
Purchased Call/Al Powered US Equity Index/AIP2004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/01/2026	5	3,061,768	2369.68	106,704			17,689		99,324			(53,522)		8,814		0001
Purchased Call/Al Powered US Equity Index/AIP2004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/24/2026	3	2,321,435	2369.39	79,982			12,442		74,645			(40,025)		6,487		0001
Purchased Call/Al Powered US Equity Index/AIP2004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/24/2026	3	4,446,819	2369.99	156,488			24,415		142,134			(78,481)		12,426		0001
Purchased Call/Al Powered US Equity Index/AIP2004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	04/29/2026	4	3,327,516	2383.17	104,703			16,995		93,743			(52,425)		9,500		0001
Purchased Call/Al Powered US Equity Index/AIP2005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/14/2026	3	1,914,174	2394.46	67,656			12,376		49,573			(33,861)		5,799		0001
Purchased Call/Al Powered US Equity Index/AIP2003$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	4	2,296,173	2423.4	72,919			9,155		36,697			(36,553)		5,764		0001
Purchased Call/Al Powered US Equity Index/AIP2003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	3	2,496,956	2402.89	87,982			11,064		52,406			(44,138)		6,268		0001
Purchased Call/Al Powered US Equity Index/AIP2003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2026	1	921,379	2388.55	31,603			4,471		23,633			(15,758)		2,459		0001
Purchased Call/Al Powered US Equity Index/AIP2004$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	4	2,895,875	2355.02	108,398			16,559		106,548			(54,292)		8,021		0001
Purchased Call/Al Powered US Equity Index/AIP2005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2026	1	1,581,858	2391.29	54,258			9,763		42,078			(27,055)		4,756		0001
Purchased Call/Al Powered US Equity Index/AIP2003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/08/2026	5	3,692,211	2417.78	125,268			16,739		64,953			(62,808)		9,566		0001
Purchased Call/Al Powered US Equity Index/AIP2003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/15/2026	3	4,471,466	2369.65	151,247			21,630		141,012			(75,703)		11,991		0001
Purchased Call/Al Powered US Equity Index/AIP2005$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/06/2026	3	2,942,941	2386.32	100,360			17,252		81,431			(50,237)		8,645		0001
Purchased Call/Al Powered US Equity Index/AIP2007$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	3	2,619,035	2404.56	89,170			20,652		65,932			(44,652)		8,911		0001
Purchased Call/Al Powered US Equity Index/AIP2004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	4	2,419,831	2357.72	83,372			12,190		86,272			(41,800)		6,551		0001
Purchased Call/Al Powered US Equity Index/AIP2005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/15/2026	4	3,562,339	2400.16	122,416			22,650		87,170			(61,385)		10,832		0001
Purchased Call/Al Powered US Equity Index/AIP2006$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	4	2,426,029	2388.35	83,220			17,765		69,707			(41,659)		7,930		0001
Purchased Call/Al Powered US Equity Index/AIP2006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/12/2026	4	2,303,567	2405.14	76,948			17,309		56,970			(38,849)		7,697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2006$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	3	3,063,329	2388.01	104,122			22,270		88,305			(52,159)		10,013		0001
Purchased Call/AI Powered US Equity Index/AIP2006$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	3	1,733,563	2369.62	60,466			12,331		58,632			(30,271)		5,538		0001
Purchased Call/AI Powered US Equity Index/AIP2007$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/24/2026	4	3,865,004	2395.28	134,480			32,185		107,291			(67,320)		13,381		0001
Purchased Call/AI Powered US Equity Index/AIP2006$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	5	2,981,123	2397.17	102,510			22,923		79,747			(51,366)		9,961		0001
Purchased Call/AI Powered US Equity Index/AIP2006$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/04/2026	3	2,740,964	2373.38	99,440			21,057		90,349			(49,768)		8,931		0001
Purchased Call/AI Powered US Equity Index/AIP2007$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/17/2026	4	3,347,794	2402.17	114,994			26,523		86,033			(57,716)		11,356		0001
Purchased Call/AI Powered US Equity Index/AIP2007$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	3	3,081,372	2401.7	104,519			24,299		79,769			(52,549)		10,484		0001
Purchased Call/AI Powered US Equity Index/AIP2007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	3	1,941,033	2394.47	67,687			15,160		53,296			(33,985)		6,486		0001
Purchased Call/AI Powered US Equity Index/AIP2004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/16/2026	3	2,169,130	2367.62	72,243			10,429		69,996			(36,146)		5,845		0001
Purchased Call/AI Powered US Equity Index/AIP2003$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	3	2,444,793	2410.62	79,408			10,849		47,716			(39,782)		6,398		0001
Purchased Call/AI Powered US Equity Index/AIP2004$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/20/2026	1	1,335,572	2343.2	45,677			6,848		54,567			(22,807)		3,666		0001
Purchased Call/AI Powered US Equity Index/AIP2004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/17/2026	5	3,754,797	2343.2	132,420			19,412		153,173			(66,542)		10,165		0001
Purchased Call/AI Powered US Equity Index/AIP2004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	3	3,481,463	2379.55	118,307			18,474		100,953			(59,386)		9,728		0001
Purchased Call/AI Powered US Equity Index/AIP2004$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/01/2026	5	2,972,803	2376.51	104,168			17,288		90,136			(52,352)		8,558		0001
Purchased Call/AI Powered US Equity Index/AIP2004$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2026	3	1,976,072	2359.09	69,931			11,555		70,904			(34,996)		5,689		0001
Purchased Call/AI Powered US Equity Index/AIP2003$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	3	2,424,758	2420.4	83,055			10,392		40,397			(41,559)		6,087		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	04/30/2026	4	2,220,344	2366.53	74,878			12,260		74,100			(37,497)		6,366		0001
Purchased Call/AI Powered US Equity Index/AIP2003$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/09/2026	3	1,633,142	2417.34	53,454			7,203		29,064			(26,750)		4,253		0001
Purchased Call/AI Powered US Equity Index/AIP2005$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	3	3,656,611	2397.12	120,188			23,343		93,872			(60,138)		11,404		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP2003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	04/01/2026	2	3,640,071	2433.69	118,125			14,618		49,827			(59,121)		9,088		0001
Purchased Call/Al Powered US Equity Index/AIP2006$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	05/28/2026	5	4,671,459	2381.85	150,351			30,416		140,682			(75,292)		14,873		0001
Purchased Call/Al Powered US Equity Index/AIP2004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2026	1	2,082,505	2376.51	71,430			12,167		63,478			(35,617)		6,093		0001
Purchased Call/Al Powered US Equity Index/AIP2005$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/07/2026	4	1,948,302	2385.28	67,411			11,694		54,642			(33,761)		5,746		0001
Purchased Call/Al Powered US Equity Index/AIP2006$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	3	4,916,718	2382.84	169,495			36,301		148,845			(85,079)		16,072		0001
Purchased Call/Al Powered US Equity Index/AIP2003$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/13/2026	1	1,127,987	2388.55	38,577			5,412		28,828			(19,262)		2,996		0001
Purchased Call/Al Powered US Equity Index/AIP2005$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2026	3	2,075,163	2384.48	72,549			12,689		58,841			(36,326)		6,144		0001
Purchased Call/Al Powered US Equity Index/AIP2005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	1	1,666,885	2402.66	57,174			10,774		39,860			(28,548)		5,125		0001
Purchased Call/Al Powered US Equity Index/AIP2003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	4	3,368,672	2388.55	111,951			15,316		85,774			(56,185)		8,816		0001
Purchased Call/Al Powered US Equity Index/AIP2005$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/11/2026	1	1,525,889	2391.29	52,338			9,359		40,461			(26,133)		4,571		0001
Purchased Call/Al Powered US Equity Index/AIP2005$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	2	3,116,924	2402.66	106,645			19,747		74,264			(53,542)		9,478		0001
Purchased Call/Al Powered US Equity Index/AIP2005$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/08/2026	3	2,028,124	2391.83	69,309			12,149		53,302			(34,726)		6,005		0001
Purchased Call/Al Powered US Equity Index/AIP2005$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/13/2026	4	3,637,160	2388.25	128,241			23,287		100,129			(64,216)		10,978		0001
Purchased Call/Al Powered US Equity Index/AIP2006$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/11/2026	5	2,409,728	2386.66	88,264			19,598		71,078			(44,255)		8,027		0001
Purchased Call/Al Powered US Equity Index/AIP2005$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	4	1,983,438	2383.27	68,315			13,318		58,472			(34,248)		6,186		0001
Purchased Call/Al Powered US Equity Index/AIP2007$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	4	2,789,834	2397.73	99,239			24,091		76,060			(49,737)		9,714		0001
Purchased Call/Al Powered US Equity Index/AIP2006$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2026	4	2,870,241	2388.19	100,490			22,123		83,253			(50,325)		9,531		0001
Purchased Call/Al Powered US Equity Index/AIP2005$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/21/2026	4	2,680,672	2404.07	89,015			17,141		63,807			(44,554)		8,331		0001
Purchased Call/Al Powered US Equity Index/AIP2007$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	2	2,779,895	2405.26	95,246			23,136		70,536			(47,717)		9,679		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2007$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	06/25/2026	4	1,868,183	2397.88	65,399			15,767		50,731			(32,788)		6,486		0001
Purchased Call/AI Powered US Equity Index/AIP2006S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2026	1	1,011,256	2388.26	34,686			6,956		28,550			(17,272)		3,209		0001
Purchased Call/AI Powered US Equity Index/AIP2007$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	4	2,844,344	2403.95	97,886			23,820		73,089			(49,175)		9,904		0001
Purchased Call/AI Powered US Equity Index/AIP2005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/08/2026	3	4,269,949	2391.29	144,826			25,424		112,857			(72,767)		12,643		0001
Purchased Call/AI Powered US Equity Index/AIP2006$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2026	3	2,616,571	2377.04	88,915			18,707		83,235			(44,506)		8,498		0001
Purchased Call/AI Powered US Equity Index/AIP2006$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	4	4,188,367	2382.19	142,317			29,104		126,028			(71,427)		13,380		0001
Purchased Call/AI Powered US Equity Index/AIP2006$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2026	1	1,279,398	2382.84	43,883			9,584		38,923			(21,882)		4,235		0001
Purchased Call/AI Powered US Equity Index/AIP2007$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/15/2026	1	1,805,376	2394.47	62,105			14,095		49,711			(31,010)		6,088		0001
Purchased Call/AI Powered US Equity Index/AIP2007$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	06/30/2026	2	4,070,288	2403.95	140,944			34,876		105,202			(70,341)		14,331		0001
Purchased Call/AI Powered US Equity Index/AIP2004$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2026	1	1,392,071	2379.55	47,609			7,651		40,600			(23,739)		3,958		0001
Purchased Call/AI Powered US Equity Index/AIP2004$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/27/2026	1	1,270,251	2379.55	43,443			6,932		36,942			(21,692)		3,596		0001
Purchased Call/AI Powered US Equity Index/AIP2003$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2026	3	2,013,531	2404.55	68,492			9,348		42,400			(34,295)		5,270		0001
Purchased Call/AI Powered US Equity Index/AIP2004$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	2	2,419,793	2354.66	78,956			11,554		88,825			(39,567)		6,551		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/04/2026	1	1,022,246	2376.51	35,063			5,932		31,078			(17,508)		2,979		0001
Purchased Call/AI Powered US Equity Index/AIP2007$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2026	1	1,458,679	2401.7	50,179			11,924		37,985			(25,021)		5,036		0001
Purchased Call/AI Powered US Equity Index/AIP2007$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	4	3,522,523	2401.32	121,348			28,195		91,526			(60,925)		11,985		0001
Purchased Call/AI Powered US Equity Index/AIP2006$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2026	1	1,137,924	2382.19	39,031			8,149		34,414			(19,462)		3,684		0001
Purchased Call/AI Powered US Equity Index/AIP2006$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2026	3	2,545,396	2370.77	90,886			18,575		85,194			(45,574)		8,132		0001
Purchased Call/AI Powered US Equity Index/AIP2003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	1	1,114,431	2417.64	38,336			5,055		19,523			(19,116)		2,873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	1	1,033,544	2417.64	35,554			4,646		17,996			(17,753)		2,650		0001
Purchased Call/AI Powered US Equity Index/AIP2006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/26/2026	2	2,265,004	2388.26	75,990			15,163		63,767			(37,934)		7,163		0001
Purchased Call/AI Powered US Equity Index/AIP2005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/19/2026	2	2,188,370	2402.66	75,077			14,233		52,516			(37,443)		6,752		0001
Purchased Call/AI Powered US Equity Index/AIP2007$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/29/2026	1	2,418,210	2403.95	83,186			20,482		62,323			(41,536)		8,491		0001
Purchased Call/AI Powered US Equity Index/AIP2007$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/16/2026	1	1,899,255	2394.47	65,524			14,941		52,440			(32,673)		6,423		0001
Purchased Call/AI Powered US Equity Index/AIP2004$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2026	1	1,372,380	2343.2	46,935			7,092		56,155			(23,404)		3,784		0001
Purchased Call/AI Powered US Equity Index/AIP2007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/22/2026	1	2,203,552	2401.7	75,802			17,934		57,216			(37,849)		7,585		0001
Purchased Call/AI Powered US Equity Index/AIP2006$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/01/2026	1	1,148,045	2382.19	39,263			8,155		34,634			(19,605)		3,704		0001
Purchased Call/AI Powered US Equity Index/AIP2006$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/08/2026	1	2,044,257	2382.84	70,118			15,239		62,041			(35,011)		6,746		0001
Purchased Call/AI Powered US Equity Index/AIP2007$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/02/2026	5	3,233,034	2420.76	113,009			28,437		71,293			(56,684)		11,446		0001
Purchased Call/AI Powered US Equity Index/AIP2007$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/01/2026	4	2,646,931	2401.71	94,706			23,596		70,062			(47,402)		9,345		0001
Purchased Call/AI Powered US Equity Index/AIP2008$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/22/2026	4	3,710,432	2419.46	126,155			35,051		86,377			(63,159)		13,836		0001
Purchased Call/AI Powered US Equity Index/AIP2008$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	2,928,882	2424.66	101,632			26,106		62,541			(50,677)		10,510		0001
Purchased Call/AI Powered US Equity Index/AIP2008$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/23/2026	5	1,992,329	2417.7	60,113			16,794		47,296			(30,103)		7,447		0001
Purchased Call/AI Powered US Equity Index/AIP2009$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	3	3,745,811	2381.47	130,206			36,541		123,146			(65,143)		14,036		0001
Purchased Call/AI Powered US Equity Index/AIP200A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/19/2026	4	3,995,762	2390.28	139,152			44,016		126,404			(69,650)		15,894		0001
Purchased Call/AI Powered US Equity Index/AIP2009$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/07/2026	3	4,521,985	2346.94	162,211			48,633		197,992			(81,141)		17,514		0001
Purchased Call/AI Powered US Equity Index/AIP2009$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/07/2026	4	2,918,338	2363.7	102,906			31,010		112,605			(51,671)		11,303		0001
Purchased Call/AI Powered US Equity Index/AIP2009$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	2,474,637	2365.32	86,860			25,568		93,735			(43,370)		9,496		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/27/2026	4	1,618,678	2392.82	44,406	7,011		17,751		50,725			(26,130)		6,549		0001
Purchased Call/Al Powered US Equity Index/AIP200A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	2	2,490,542	2373.17	89,356			27,670		89,931			(44,721)		9,799		0001
Purchased Call/Al Powered US Equity Index/AIP2009$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/30/2026	4	1,784,796	2380.27	64,680			18,690		59,720			(32,379)		6,785		0001
Purchased Call/Al Powered US Equity Index/AIP200A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/26/2026	4	3,597,145	2392.6	125,160			40,810		112,726			(62,672)		14,523		0001
Purchased Call/Al Powered US Equity Index/AIP2009$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/24/2026	3	2,720,866	2386.49	94,393			26,604		85,724			(47,363)		10,195		0001
Purchased Call/Al Powered US Equity Index/AIP2008$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	4	3,400,625	2433.05	120,378			31,572		67,387			(60,335)		12,300		0001
Purchased Call/Al Powered US Equity Index/AIP200A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	2	2,840,381	2386.58	101,316			33,327		93,778			(50,698)		11,516		0001
Purchased Call/Al Powered US Equity Index/AIP200A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	08/13/2026	4	1,581,606	2371.91	52,077	2,740		17,240		57,592			(27,614)		6,209		0001
Purchased Call/Al Powered US Equity Index/AIP2009$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2026	2	956,752	2355.56	32,724			9,761		39,238			(16,373)		3,697		0001
Purchased Call/Al Powered US Equity Index/AIP2009$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/31/2026	3	2,432,047	2397.84	80,637			23,419		70,219			(40,348)		9,268		0001
Purchased Call/Al Powered US Equity Index/AIP2009$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2026	5	3,118,087	2349.05	112,707			33,524		134,120			(56,493)		12,021		0001
Purchased Call/Al Powered US Equity Index/AIP200B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	3	2,970,034	2365.66	106,981			37,010		116,453			(53,648)		12,339		0001
Purchased Call/Al Powered US Equity Index/AIP200A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	3	3,567,689	2389.03	126,711			41,855		115,498			(63,491)		14,465		0001
Purchased Call/Al Powered US Equity Index/AIP200B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/10/2026	3	650,557	2364.25	23,837			8,268		25,806			(11,940)		2,708		0001
Purchased Call/Al Powered US Equity Index/AIP200B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	5	4,918,460	2359.02	176,142			59,903		201,938			(88,468)		20,230		0001
Purchased Call/Al Powered US Equity Index/AIP200A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	3	3,231,290	2395.52	110,031			36,391		99,231			(55,262)		13,101		0001
Purchased Call/Al Powered US Equity Index/AIP200C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	2	2,197,864	2397.46	79,434			29,200		68,861			(39,747)		9,417		0001
Purchased Call/Al Powered US Equity Index/AIP200B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	2	2,568,351	2398.37	90,770			32,562		79,156			(45,461)		10,859		0001
Purchased Call/Al Powered US Equity Index/AIP200B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2026	3	3,375,895	2380.89	120,198			42,470		118,700			(59,992)		14,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/18/2026	2	4,542,921	2397.37	160,756			57,759		141,133			(80,719)		19,208		0001
Purchased Call/AI Powered US Equity Index/AIP200B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2026	3	3,129,681	2379.79	108,616			36,608		109,751			(54,375)		12,847		0001
Purchased Call/AI Powered US Equity Index/AIP200B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	2	1,744,193	2380.89	62,394			21,820		61,124			(31,356)		7,275		0001
Purchased Call/AI Powered US Equity Index/AIP200B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2026	2	1,405,593	2395.52	48,323			16,205		43,427			(24,097)		5,758		0001
Purchased Call/AI Powered US Equity Index/AIP200B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2026	2	2,038,859	2359.02	72,396			24,869		83,823			(36,122)		8,454		0001
Purchased Call/AI Powered US Equity Index/AIP200B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/14/2026	2	1,940,754	2380.89	68,884			24,262		68,127			(34,411)		8,143		0001
Purchased Call/AI Powered US Equity Index/AIP200B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	3	2,229,102	2386.13	81,394			29,134		75,635			(40,737)		9,425		0001
Purchased Call/AI Powered US Equity Index/AIP200B$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2026	4	3,277,753	2455.53	100,391			27,064		52,128			(50,250)		12,040		0001
Purchased Call/AI Powered US Equity Index/AIP200B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2026	5	4,532,657	2439.56	165,213			44,320		84,980			(82,729)		16,608		0001
Purchased Call/AI Powered US Equity Index/AIP200B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	3	2,324,620	2408.13	80,119			21,782		59,682			(40,140)		8,561		0001
Purchased Call/AI Powered US Equity Index/AIP200B$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/20/2026	1	1,166,737	2403.4	40,486			11,138		31,375			(20,215)		4,329		0001
Purchased Call/AI Powered US Equity Index/AIP200B$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/02/2026	5	4,465,309	2424.66	156,170			39,355		94,667			(78,577)		15,809		0001
Purchased Call/AI Powered US Equity Index/AIP200B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/10/2026	2	2,733,787	2441.08	93,176			24,353		49,848			(46,610)		9,888		0001
Purchased Call/AI Powered US Equity Index/AIP2009$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	3	3,184,314	2378.14	113,385			31,932		107,643			(56,834)		11,932		0001
Purchased Call/AI Powered US Equity Index/AIP200B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	3	2,927,080	2403.4	105,146			28,629		78,502			(52,814)		10,779		0001
Purchased Call/AI Powered US Equity Index/AIP2009$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2026	1	2,192,020	2386.49	76,282			21,795		69,353			(38,037)		8,294		0001
Purchased Call/AI Powered US Equity Index/AIP200B$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/09/2026	4	3,400,285	2428.02	120,805			31,466		70,671			(60,558)		12,266		0001
Purchased Call/AI Powered US Equity Index/AIP200B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2026	1	1,777,602	2440.66	61,861			16,485		32,820			(30,846)		6,496		0001
Purchased Call/AI Powered US Equity Index/AIP2009$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2026	1	1,744,355	2365.32	61,401			18,134		63,069			(30,617)		6,709		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP2009SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/31/2026	3	3,500,766	2382.52	120,202			34,990		115,174			(60,200)		13,340		0001
Purchased Call/Al Powered US Equity Index/AIP2008SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	3	3,304,761	2420.47	108,655			29,494		75,480			(54,388)		12,170		0001
Purchased Call/Al Powered US Equity Index/AIP200AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/14/2026	4	3,173,431	2385.01	111,733			34,739		104,209			(56,078)		12,486		0001
Purchased Call/Al Powered US Equity Index/AIP200ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/20/2026	3	1,986,030	2387.47	71,077			22,580		64,402			(35,575)		7,917		0001
Purchased Call/Al Powered US Equity Index/AIP2009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2026	1	1,180,921	2363.7	41,450			12,640		45,705			(20,669)		4,615		0001
Purchased Call/Al Powered US Equity Index/AIP2009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	2	3,331,054	2365.32	113,819			33,183		125,971			(57,126)		12,693		0001
Purchased Call/Al Powered US Equity Index/AIP2009SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	3	3,696,428	2361.31	129,848			39,068		145,282			(65,070)		14,316		0001
Purchased Call/Al Powered US Equity Index/AIP200BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/17/2026	3	935,342	2386.73	33,142			11,802		31,540			(16,584)		3,947		0001
Purchased Call/Al Powered US Equity Index/AIP200CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	3	2,852,723	2404.86	101,067			37,313		84,270			(50,759)		12,222		0001
Purchased Call/Al Powered US Equity Index/AIP200CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/22/2026	2	3,241,575	2397.37	114,815			41,641		101,093			(57,263)		13,810		0001
Purchased Call/Al Powered US Equity Index/AIP200CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	2	3,095,814	2404.63	107,827			40,319		92,172			(53,956)		13,387		0001
Purchased Call/Al Powered US Equity Index/AIP200BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2026	4	2,644,953	2371.92	86,661	8,318		33,651		99,234			(48,243)		11,032		0001
Purchased Call/Al Powered US Equity Index/AIP200ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/21/2026	4	4,081,498	2394.94	139,647	1,985		45,931		124,700			(70,890)		16,305		0001
Purchased Call/Al Powered US Equity Index/AIP200ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2026	3	2,379,431	2385.01	78,286	3,636		26,753		78,434			(40,589)		9,444		0001
Purchased Call/Al Powered US Equity Index/AIP200BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	5	1,743,835	2372.6	59,544			20,277		64,714			(29,922)		7,173		0001
Purchased Call/Al Powered US Equity Index/AIP2008SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/06/2026	2	1,259,747	2424.66	43,619			11,161		26,805			(21,785)		4,508		0001
Purchased Call/Al Powered US Equity Index/AIP200ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	08/21/2026	5	2,779,123	2392.82	86,070	6,230		31,166		86,412			(45,711)		11,102		0001
Purchased Call/Al Powered US Equity Index/AIP200AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	1	2,007,342	2385.01	70,458			22,097		66,045			(35,181)		7,950		0001
Purchased Call/Al Powered US Equity Index/AIP200CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2026	4	1,688,061	2400.1	59,759			21,893		51,704			(29,952)		7,219		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	4	3,319,274	2386.62	115,687	1,649		38,006		108,571			(58,640)		13,260		0001
Purchased Call/AI Powered US Equity Index/AIP200C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/23/2026	3	3,757,665	2398.67	133,693			48,713		116,207			(66,912)		16,039		0001
Purchased Call/AI Powered US Equity Index/AIP200A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	2	2,942,935	2395.52	102,708			34,243		90,562			(51,310)		12,006		0001
Purchased Call/AI Powered US Equity Index/AIP200C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2026	2	3,237,205	2404.86	114,186			42,520		96,015			(56,974)		13,973		0001
Purchased Call/AI Powered US Equity Index/AIP2007$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	2	1,317,895	2410.82	47,302			11,877		32,055			(23,674)		4,666		0001
Purchased Call/AI Powered US Equity Index/AIP2008$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	3	2,264,662	2429.73	78,047			20,175		46,099			(39,063)		8,148		0001
Purchased Call/AI Powered US Equity Index/AIP2008$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	3	3,287,549	2440.66	113,335			29,768		60,210			(56,963)		11,891		0001
Purchased Call/AI Powered US Equity Index/AIP2009$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	3,160,150	2363.7	110,921			33,719		122,123			(55,385)		12,323		0001
Purchased Call/AI Powered US Equity Index/AIP2009$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	4	2,941,174	2387.09	99,135			28,500		92,774			(49,636)		11,155		0001
Purchased Call/AI Powered US Equity Index/AIP2009$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2026	3	3,633,786	2361.58	132,864			40,745		143,155			(66,507)		14,233		0001
Purchased Call/AI Powered US Equity Index/AIP200A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	3	2,268,723	2383.22	79,757			24,764		75,594			(39,958)		8,926		0001
Purchased Call/AI Powered US Equity Index/AIP2008$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2026	1	1,895,894	2403.4	65,977			18,216		51,115			(32,898)		7,052		0001
Purchased Call/AI Powered US Equity Index/AIP2008$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2026	2	2,365,546	2397.37	83,808			30,323		73,633			(41,860)		10,059		0001
Purchased Call/AI Powered US Equity Index/AIP200A$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	3	1,600,299	2394.94	54,384	1,181		18,332		49,096			(27,604)		6,448		0001
Purchased Call/AI Powered US Equity Index/AIP2008$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/01/2026	2	1,841,682	2395.52	63,840			21,346		56,787			(31,862)		7,529		0001
Purchased Call/AI Powered US Equity Index/AIP2008$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/13/2026	1	3,663,312	2440.66	127,117			33,746		67,367			(63,472)		13,354		0001
Purchased Call/AI Powered US Equity Index/AIP200B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	3	1,985,121	2377.24	68,942			23,335		71,102			(34,491)		8,165		0001
Purchased Call/AI Powered US Equity Index/AIP200B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2026	3	3,758,327	2385.11	133,666			47,413		128,135			(66,893)		15,830		0001
Purchased Call/AI Powered US Equity Index/AIP2009$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/27/2026	1	5,283,464	2386.49	183,865			52,352		166,816			(91,807)		19,942		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/11/2026	4	2,598,088	2373.91	94,350			32,976		96,026			(47,322)		10,837		0001
Purchased Call/Al Powered US Equity Index/AIP200CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	3	4,279,629	2404.57	151,147			55,694		126,715			(75,741)		18,336		0001
Purchased Call/Al Powered US Equity Index/AIP200CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/28/2026	2	2,726,216	2404.86	96,212			35,742		80,698			(48,066)		11,745		0001
Purchased Call/Al Powered US Equity Index/AIP200ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	08/24/2026	2	1,617,070	2394.94	53,516	2,094		18,538		49,509			(27,577)		6,501		0001
Purchased Call/Al Powered US Equity Index/AIP200FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	3	4,325,384	2454.25	151,933			70,742		95,328			(76,244)		20,812		0001
Purchased Call/Al Powered US Equity Index/AIP200GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/16/2026	4	2,560,727	2436.01	86,720			41,628		66,259			(43,414)		12,538		0001
Purchased Call/Al Powered US Equity Index/AIP200HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/31/2026	4	2,604,928	2393.21	71,277	21,583		46,554		93,547			(46,384)		13,025		0001
Purchased Call/Al Powered US Equity Index/AIP200CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	2	2,262,813	2403.62	80,899			30,899		68,424			(40,354)		9,892		0001
Purchased Call/Al Powered US Equity Index/AIP200DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2026	3	1,707,144	2411.43	59,500			24,075		49,655			(29,789)		7,674		0001
Purchased Call/Al Powered US Equity Index/AIP200CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	3	3,752,386	2406.16	135,429			52,590		111,828			(67,844)		16,491		0001
Purchased Call/Al Powered US Equity Index/AIP200DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2026	2	3,812,128	2405.33	136,241			55,259		116,452			(68,142)		17,165		0001
Purchased Call/Al Powered US Equity Index/AIP200DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/28/2026	4	3,378,634	2411.73	119,934			49,466		98,793			(60,018)		15,341		0001
Purchased Call/Al Powered US Equity Index/AIP200ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	3	4,944,124	2408.17	172,675	1,170		72,260		149,099			(86,924)		22,523		0001
Purchased Call/Al Powered US Equity Index/AIP200ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2026	4	1,375,180	2409.19	56,337			23,972		41,446			(28,291)		6,326		0001
Purchased Call/Al Powered US Equity Index/AIP200ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/06/2026	3	5,456,188	2440.13	195,252			83,369		129,091			(97,891)		25,142		0001
Purchased Call/Al Powered US Equity Index/AIP200FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	3	4,663,268	2437.14	165,438			73,842		115,541			(82,985)		21,968		0001
Purchased Call/Al Powered US Equity Index/AIP200GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	2,492,982	2435.42	88,501			42,242		64,538			(44,190)		12,171		0001
Purchased Call/Al Powered US Equity Index/AIP200ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	4,079,676	2425.17	144,829			63,661		110,378			(72,216)		19,129		0001
Purchased Call/Al Powered US Equity Index/AIP200ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/11/2026	4	2,713,439	2445.57	95,325			41,153		61,846			(47,702)		12,604		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	3	3,410,893	2434.18	122,258			51,975		84,689			(61,154)		15,717		0001
Purchased Call/Al Powered US Equity Index/AIP200GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	3	5,800,256	2436.47	205,744			97,640		148,644			(103,036)		28,196		0001
Purchased Call/Al Powered US Equity Index/AIP200GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/23/2026	3	2,805,136	2407.07	103,273			50,668		90,687			(51,726)		13,871		0001
Purchased Call/Al Powered US Equity Index/AIP200ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2026	3	2,862,999	2396.02	106,073			44,809		95,092			(53,128)		13,150		0001
Purchased Call/Al Powered US Equity Index/AIP200FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/03/2026	4	1,712,911	2452.29	61,887			28,606		38,268			(30,978)		8,229		0001
Purchased Call/Al Powered US Equity Index/AIP200DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	2	3,362,849	2408.23	119,590			48,670		100,456			(59,889)		15,142		0001
Purchased Call/Al Powered US Equity Index/AIP200ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/18/2026	3	3,853,684	2429.05	137,665			60,735		101,365			(68,870)		18,098		0001
Purchased Call/Al Powered US Equity Index/AIP200FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	4	5,010,073	2432.11	178,301			79,138		129,157			(89,176)		23,602		0001
Purchased Call/Al Powered US Equity Index/AIP200FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	3	3,330,649	2453.82	118,187			54,949		73,660			(59,191)		16,025		0001
Purchased Call/Al Powered US Equity Index/AIP200FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/02/2026	3	4,646,928	2452.31	165,235			76,098		103,573			(82,685)		22,293		0001
Purchased Call/Al Powered US Equity Index/AIP200CSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/02/2026	5	4,209,736	2403.62	148,804			56,417		126,801			(74,853)		18,270		0001
Purchased Call/Al Powered US Equity Index/AIP200HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2026	3	3,571,352	2395	119,084	6,844		62,946		126,472			(63,009)		17,832		0001
Purchased Call/Al Powered US Equity Index/AIP200DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2026	3	1,335,170	2411.58	46,864			19,395		39,154			(23,451)		6,072		0001
Purchased Call/Al Powered US Equity Index/AIP200GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/18/2026	3	4,491,315	2389.77	160,868			77,903		162,996			(80,567)		22,053		0001
Purchased Call/Al Powered US Equity Index/AIP200CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/05/2026	3	2,868,866	2403.62	102,444			39,041		86,583			(51,175)		12,519		0001
Purchased Call/Al Powered US Equity Index/AIP200FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	3	3,535,887	2458.11	125,163			57,995		75,527			(62,603)		17,013		0001
Purchased Call/Al Powered US Equity Index/AIP200CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2026	3	1,298,030	2397.07	46,771			17,556		41,090			(23,403)		5,623		0001
Purchased Call/Al Powered US Equity Index/AIP200GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	4	4,952,112	2435.42	173,552	1,589		83,274		129,335			(87,895)		24,073		0001
Purchased Call/Al Powered US Equity Index/AIP200ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	2	3,521,827	2425.17	125,410			54,758		94,897			(62,952)		16,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	10/02/2026	3	3,194,905	2398.24	115,252			43,585		100,388			(57,845)		13,866		0001
Purchased Call/Al Powered US Equity Index/AIP200DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/16/2026	3	4,163,191	2420.85	147,472			58,677		111,460			(73,983)		18,522		0001
Purchased Call/Al Powered US Equity Index/AIP200ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	3	4,675,650	2442.48	164,371			71,427		109,775			(82,217)		21,787		0001
Purchased Call/Al Powered US Equity Index/AIP200HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	3,579,051	2407.76	127,056			63,179		115,811			(63,355)		17,846		0001
Purchased Call/Al Powered US Equity Index/AIP200FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	3	1,894,613	2449.61	66,981			30,311		42,756			(33,565)		8,994		0001
Purchased Call/Al Powered US Equity Index/AIP200GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	3	3,548,883	2403.14	126,308			61,289		117,335			(63,405)		17,426		0001
Purchased Call/Al Powered US Equity Index/AIP200DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/09/2026	4	4,873,651	2415.07	173,460	931		67,995		135,297			(87,491)		21,419		0001
Purchased Call/Al Powered US Equity Index/AIP200FSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	1,975,273	2451.23	70,320			32,210		44,201			(35,112)		9,448		0001
Purchased Call/Al Powered US Equity Index/AIP200ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/30/2026	3	5,145,350	2397.71	182,856			76,323		167,930			(91,795)		23,440		0001
Purchased Call/Al Powered US Equity Index/AIP200DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	1	2,926,054	2406.88	104,460			42,903		88,656			(52,087)		13,264		0001
Purchased Call/Al Powered US Equity Index/AIP200GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/09/2026	3	4,406,539	2444.54	154,412			72,587		105,651			(77,256)		21,358		0001
Purchased Call/Al Powered US Equity Index/AIP200CSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	2	2,645,973	2395.43	96,028			36,306		84,976			(48,098)		11,484		0001
Purchased Call/Al Powered US Equity Index/AIP200FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	3,992,442	2454.25	142,131			66,575		88,413			(70,871)		19,323		0001
Purchased Call/Al Powered US Equity Index/AIP200GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/10/2026	4	1,257,757	2437.33	45,232			21,343		31,960			(22,643)		6,105		0001
Purchased Call/Al Powered US Equity Index/AIP200DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	2	2,834,218	2420.79	101,068			40,028		75,916			(50,553)		12,610		0001
Purchased Call/Al Powered US Equity Index/AIP200DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	2,768,517	2420.85	98,836			39,562		74,284			(49,350)		12,381		0001
Purchased Call/Al Powered US Equity Index/AIP200GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2026	4	3,054,394	2429.93	96,132	1,976		47,226		82,905			(49,095)		14,976		0001
Purchased Call/Al Powered US Equity Index/AIP200FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	4,624,853	2451.23	164,182			74,834		103,240			(82,317)		22,021		0001
Purchased Call/Al Powered US Equity Index/AIP200DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/12/2026	2	2,409,006	2415.07	86,010			33,647		67,019			(42,951)		10,643		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/08/2026	3	1,333,948	2400.94	48,988			18,878		41,340			(24,528)		5,852		0001
Purchased Call/AI Powered US Equity Index/AIP200D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	2,931,809	2420.85	104,959			42,099		78,833			(52,336)		13,134		0001
Purchased Call/AI Powered US Equity Index/AIP200E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/12/2026	3	2,526,666	2442.74	89,392			38,693		59,067			(44,709)		11,755		0001
Purchased Call/AI Powered US Equity Index/AIP200E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	11/09/2026	2	6,759,304	2444.29	240,565			103,446		154,938			(120,199)		31,297		0001
Purchased Call/AI Powered US Equity Index/AIP200F$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	11/25/2026	4	2,659,759	2442.98	97,036			43,907		63,310			(48,646)		12,626		0001
Purchased Call/AI Powered US Equity Index/AIP200D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	2	4,194,215	2415.07	150,174			58,876		116,928			(74,905)		18,563		0001
Purchased Call/AI Powered US Equity Index/AIP200F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	1	2,059,849	2440.29	73,125			32,790		49,887			(36,512)		9,748		0001
Purchased Call/AI Powered US Equity Index/AIP200E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	2	5,268,786	2444.29	187,173			79,995		120,474			(93,924)		24,278		0001
Purchased Call/AI Powered US Equity Index/AIP200D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/23/2026	3	2,574,937	2406.88	92,319			37,633		77,726			(46,345)		11,594		0001
Purchased Call/AI Powered US Equity Index/AIP200F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	4,172,765	2454.25	148,550			69,473		92,188			(74,174)		20,166		0001
Purchased Call/AI Powered US Equity Index/AIP200G$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	2,890,021	2403.14	102,596			50,030		95,908			(51,158)		14,271		0001
Purchased Call/AI Powered US Equity Index/AIP200G$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	4	7,589,492	2417.24	261,070			128,845		228,588			(131,026)		37,582		0001
Purchased Call/AI Powered US Equity Index/AIP200G$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2026	3	4,158,394	2393.96	146,849			70,880		146,615			(73,453)		20,418		0001
Purchased Call/AI Powered US Equity Index/AIP200G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2026	1	505,772	2416.83	17,904			8,792		15,279			(8,952)		2,504		0001
Purchased Call/AI Powered US Equity Index/AIP200G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2026	3	4,438,758	2441.45	157,184			74,330		109,457			(78,617)		21,577		0001
Purchased Call/AI Powered US Equity Index/AIP200C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/07/2026	3	3,500,402	2397.39	126,564			48,546		111,326			(63,336)		15,329		0001
Purchased Call/AI Powered US Equity Index/AIP200D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	2	5,891,013	2406.88	210,387			86,242		178,161			(105,059)		26,659		0001
Purchased Call/AI Powered US Equity Index/AIP200D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/16/2026	2	4,559,380	2420.12	162,872			64,716		122,788			(81,568)		20,285		0001
Purchased Call/AI Powered US Equity Index/AIP200C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2026	2	2,906,612	2406.47	106,149			41,113		86,411			(53,147)		12,774		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/14/2026	3	2,742,563	2419.82	96,974			38,136		73,745			(48,529)		12,160		0001
Purchased Call/Al Powered US Equity Index/AIP200GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	1	3,364,440	2403.14	119,438			58,158		111,447			(59,637)		16,590		0001
Purchased Call/Al Powered US Equity Index/AIP200FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/27/2026	2	10,479,095	2446.31	372,286			169,461		243,395			(186,158)		49,895		0001
Purchased Call/Al Powered US Equity Index/AIP200FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/19/2026	3	1,641,398	2432.47	58,439			25,892		42,113			(29,269)		7,720		0001
Purchased Call/Al Powered US Equity Index/AIP200GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	2	4,224,724	2407.76	148,043	1,767		74,409		136,447			(74,790)		21,037		0001
Purchased Call/Al Powered US Equity Index/AIP200ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/13/2026	3	4,156,193	2436.84	145,993			63,651		102,120			(73,127)		19,366		0001
Purchased Call/Al Powered US Equity Index/AIP200ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	3,723,180	2425.17	132,173			57,996		100,530			(65,996)		17,431		0001
Purchased Call/Al Powered US Equity Index/AIP200HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/24/2026	3	4,890,472	2407.76	169,973			83,984		157,642			(85,421)		24,217		0001
Purchased Call/Al Powered US Equity Index/AIP200ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	4,109,211	2397.71	146,288			61,373		134,342			(73,044)		18,812		0001
Purchased Call/Al Powered US Equity Index/AIP200FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/20/2026	4	4,380,125	2440.29	152,268	1,746		69,167		105,839			(77,010)		20,634		0001
Purchased Call/Al Powered US Equity Index/AIP200ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	1	5,000,017	2444.29	178,001			76,636		114,888			(88,757)		23,188		0001
Purchased Call/Al Powered US Equity Index/AIP200DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/21/2026	3	3,127,733	2412.7	107,695	3,091		44,765		89,914			(55,579)		14,035		0001
Purchased Call/Al Powered US Equity Index/AIP200GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	1	2,834,263	2435.42	100,616			48,097		73,520			(50,171)		13,857		0001
Purchased Call/Al Powered US Equity Index/AIP200DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2026	3	1,455,329	2416.12	52,533			20,731		40,393			(26,288)		6,464		0001
Purchased Call/Al Powered US Equity Index/AIP200ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	3,725,930	2397.71	132,643			55,754		122,014			(66,140)		17,085		0001
Purchased Call/Al Powered US Equity Index/AIP200FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	1,185,716	2440.29	42,093			18,907		28,778			(20,989)		5,620		0001
Purchased Call/Al Powered US Equity Index/AIP200ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	2	3,964,840	2395.59	141,303			58,868		131,459			(70,758)		18,062		0001
Purchased Call/Al Powered US Equity Index/AIP200FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	2,970,023	2451.23	105,733			48,509		66,619			(52,722)		14,227		0001
Purchased Call/Al Powered US Equity Index/AIP200HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/31/2026	2	3,456,421	2392.27		127,078		63,914		124,921			(63,341)		17,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/22/2025	.01/19/2027	2	2,840,998	2423.21		102,694		54,105		84,488			(48,814)		14,570		0001
Purchased Call/Al Powered US Equity Index/AIP200ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/21/2025	.01/15/2027	3	5,934,006	2423.21		213,624		112,188		176,107			(101,871)		30,274		0001
Purchased Call/Al Powered US Equity Index/AIP200HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/13/2025	.01/13/2027	3	3,082,314	2386.75		113,110		58,638		117,069			(54,477)		15,684		0001
Purchased Call/Al Powered US Equity Index/AIP200HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/14/2025	.01/14/2027	2	1,145,888	2391.78		44,084		22,912		42,147			(21,175)		5,838		0001
Purchased Call/Al Powered US Equity Index/AIP200HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/17/2025	.01/15/2027	3	2,842,331	2413.1		103,940		54,433		90,573			(49,730)		14,501		0001
Purchased Call/Al Powered US Equity Index/AIP200IS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/28/2025	.01/22/2027	5	5,219,421	2440.87		181,614		96,980		137,537			(84,908)		26,872		0001
Purchased Call/Al Powered US Equity Index/AIP200ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/03/2025	.01/29/2027	2	2,780,300	2429.91		99,135		53,829		80,121			(45,430)		14,443		0001
Purchased Call/Al Powered US Equity Index/AIP200LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/28/2025	.03/24/2027	4	3,548,238	2360.06		128,262		78,829		168,709			(49,476)		19,655		0001
Purchased Call/Al Powered US Equity Index/AIP200JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/26/2025	.02/26/2027	2	4,024,435	2397.73		142,274		82,356		148,870			(60,001)		21,636		0001
Purchased Call/Al Powered US Equity Index/AIP200KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/14/2025	.03/12/2027	4	4,121,789	2342.31		150,007		90,167		215,297			(60,079)		22,524		0001
Purchased Call/Al Powered US Equity Index/AIP200KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/18/2025	.03/18/2027	3	2,137,942	2341.19		79,307		48,079		112,783			(31,254)		11,763		0001
Purchased Call/Al Powered US Equity Index/AIP200LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/26/2025	.03/25/2027	2	3,649,156	2351.83		131,397		81,029		182,021			(50,449)		20,237		0001
Purchased Call/Al Powered US Equity Index/AIP200LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/02/2025	.03/31/2027	3	4,543,701	2337.24		166,082		103,677		246,494			(62,462)		25,365		0001
Purchased Call/Al Powered US Equity Index/AIP200LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/25/2025	.03/25/2027	4	3,704,171	2361.33		130,506		80,429		174,983			(50,128)		20,542		0001
Purchased Call/Al Powered US Equity Index/AIP200KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/18/2025	.03/12/2027	3	4,903,435	2327.46		181,110		108,711		278,121			(72,740)		26,796		0001
Purchased Call/Al Powered US Equity Index/AIP200LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/21/2025	.03/23/2027	1	1,653,727	2348.53		60,030		36,777		83,926			(23,372)		9,150		0001
Purchased Call/Al Powered US Equity Index/AIP200LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/28/2025	.03/29/2027	1	3,721,375	2337.85		135,086		83,987		200,887			(51,373)		20,729		0001
Purchased Call/Al Powered US Equity Index/AIP200HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/08/2025	.01/04/2027	2	3,385,222	.2407		121,805		61,676		110,729			(60,287)		17,019		0001
Purchased Call/Al Powered US Equity Index/AIP200HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/03/2025	.01/05/2027	1	3,181,460	.2407		114,851		58,214		104,255			(56,798)		16,016		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/05/2027	3	5,339,147	2431.16		192,934		106,633		154,052			(86,548)		27,981		0001
Purchased Call/Al Powered US Equity Index/AIP200IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	4	3,166,983	2435.62		111,734		59,630		86,701			(52,151)		16,305		0001
Purchased Call/Al Powered US Equity Index/AIP200JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2027	2	4,488,026	2459.85		162,042		91,761		107,041			(70,519)		23,870		0001
Purchased Call/Al Powered US Equity Index/AIP200HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	12/31/2026	4	3,852,759	.2407		138,389		69,710		125,782			(68,844)		19,264		0001
Purchased Call/Al Powered US Equity Index/AIP200HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/15/2027	3	2,170,344	2409.77		79,050		41,245		70,776			(37,866)		11,072		0001
Purchased Call/Al Powered US Equity Index/AIP200HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/08/2027	2	3,412,114	2386.15		122,522		62,969		129,510			(59,700)		17,247		0001
Purchased Call/Al Powered US Equity Index/AIP200KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	03/03/2027	3	2,923,127	2372.21		101,386		59,376		127,272			(42,034)		15,808		0001
Purchased Call/Al Powered US Equity Index/AIP200JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/18/2027	3	1,465,998	2460.48		52,894		30,045		34,880			(22,865)		7,807		0001
Purchased Call/Al Powered US Equity Index/AIP200JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/25/2027	2	2,258,763	2398.74		81,492		47,043		82,882			(34,466)		12,129		0001
Purchased Call/Al Powered US Equity Index/AIP200KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	3	3,136,467	2344.78		111,037		65,662		160,784			(45,549)		17,002		0001
Purchased Call/Al Powered US Equity Index/AIP200JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/12/2027	4	4,285,726	2431.93		157,447		88,129		124,218			(69,405)		22,656		0001
Purchased Call/Al Powered US Equity Index/AIP200ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2027	3	5,317,015	2441.4		190,197		104,960		142,664			(85,546)		27,865		0001
Purchased Call/Al Powered US Equity Index/AIP200JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2027	2	4,028,736	2452.83		146,094		82,149		100,652			(64,307)		21,297		0001
Purchased Call/Al Powered US Equity Index/AIP200JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/24/2027	4	4,475,849	2410.81		154,765		89,177		151,610			(65,640)		24,006		0001
Purchased Call/Al Powered US Equity Index/AIP200JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	2,541,968	2459.85		91,765		51,878		60,483			(40,116)		13,503		0001
Purchased Call/Al Powered US Equity Index/AIP200KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/05/2027	3	4,000,022	2339.78		145,405		85,882		210,953			(59,785)		21,683		0001
Purchased Call/Al Powered US Equity Index/AIP200ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/27/2027	5	3,292,032	2421.19		122,902		66,178		100,474			(56,737)		17,058		0001
Purchased Call/Al Powered US Equity Index/AIP200ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/03/2027	3	2,320,587	2423.11		85,915		47,010		70,555			(38,917)		12,131		0001
Purchased Call/Al Powered US Equity Index/AIP200KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/26/2027	3	3,679,136	2393.02		129,828		75,514		140,243			(54,513)		19,780		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2027	2	1,865,031	2358.68		69,246		40,640		88,114			(28,622)		10,098		0001
Purchased Call/Al Powered US Equity Index/AIP200LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/19/2027	2	3,896,956	2350.2		141,101		85,794		195,550			(55,432)		21,466		0001
Purchased Call/Al Powered US Equity Index/AIP200ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	2	3,091,053	2437.51		110,834		59,353		83,657			(51,642)		15,976		0001
Purchased Call/Al Powered US Equity Index/AIP200LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	3	4,773,979	2350.17		172,539		105,226		239,600			(67,651)		26,297		0001
Purchased Call/Al Powered US Equity Index/AIP200ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/28/2027	5	2,476,338	2429.66		90,397		49,082		71,336			(41,385)		12,848		0001
Purchased Call/Al Powered US Equity Index/AIP200KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	3	3,798,224	2334.86		136,061		81,394		206,833			(54,764)		20,756		0001
Purchased Call/Al Powered US Equity Index/AIP200HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	01/06/2027	3	3,251,680	2411.44		111,875		56,914		103,482			(54,964)		16,391		0001
Purchased Call/Al Powered US Equity Index/AIP200HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	2,783,864	2386.15		100,219		51,762		105,992			(48,604)		14,146		0001
Purchased Call/Al Powered US Equity Index/AIP200HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	5,606,891	2386.15		201,848		104,117		213,149			(98,025)		28,454		0001
Purchased Call/Al Powered US Equity Index/AIP200KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/10/2027	3	3,725,734	2323.64		137,498		81,863		215,429			(55,672)		20,313		0001
Purchased Call/Al Powered US Equity Index/AIP200KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/17/2027	3	4,813,301	2348.37		171,448		103,744		243,658			(67,753)		26,454		0001
Purchased Call/Al Powered US Equity Index/AIP200HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	2	8,044,401	2400.35		284,963		145,761		277,464			(139,285)		40,660		0001
Purchased Call/Al Powered US Equity Index/AIP200HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2027	2	515,107	2399.21		18,606		9,489		17,874			(9,118)		2,600		0001
Purchased Call/Al Powered US Equity Index/AIP200IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/29/2027	3	3,651,255	2427.72		132,663		71,687		106,859			(61,026)		18,968		0001
Purchased Call/Al Powered US Equity Index/AIP200IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2027	1	1,642,655	2423.21		59,300		31,279		48,948			(28,153)		8,435		0001
Purchased Call/Al Powered US Equity Index/AIP200ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/05/2027	3	4,743,415	2438.49		171,902		94,552		129,947			(77,433)		24,859		0001
Purchased Call/Al Powered US Equity Index/AIP200IST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2027	3	1,364,106	2431.55		50,243		27,563		39,169			(22,691)		7,140		0001
Purchased Call/Al Powered US Equity Index/AIP200IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/22/2027	4	3,022,228	2437.51		106,993		57,088		81,613			(50,045)		15,560		0001
Purchased Call/Al Powered US Equity Index/AIP200JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2027	3	1,522,985	2429.82		55,441		30,955		44,700			(24,495)		8,041		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/19/2027	2	5,233,087	2348.53		192,720		117,701		265,098			(75,310)		28,826		0001
Purchased Call/Al Powered US Equity Index/AIP200ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	5,220,017	2429.91		188,443		102,646		150,738			(86,101)		27,220		0001
Purchased Call/Al Powered US Equity Index/AIP200JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	4,012,259	2431.16		144,441		80,069		116,004			(64,613)		21,106		0001
Purchased Call/Al Powered US Equity Index/AIP200KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	5,230,974	2393.02		189,361		110,439		199,692			(79,268)		28,223		0001
Purchased Call/Al Powered US Equity Index/AIP200JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	3	4,482,265	2449.93		156,664		89,481		115,375			(67,455)		23,897		0001
Purchased Call/Al Powered US Equity Index/AIP200ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/29/2027	3	4,470,954	2435.83		160,239		86,876		123,524			(73,616)		23,226		0001
Purchased Call/Al Powered US Equity Index/AIP200JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/26/2027	4	5,225,628	2381.48		189,646		110,170		214,138			(79,810)		28,094		0001
Purchased Call/Al Powered US Equity Index/AIP200JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	5	2,420,358	2462.39		81,813		46,621		56,930			(35,245)		12,904		0001
Purchased Call/Al Powered US Equity Index/AIP200LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	3,951,206	2348.53		143,429		87,793		200,343			(55,920)		21,838		0001
Purchased Call/Al Powered US Equity Index/AIP200JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	2,315,201	2420.11		83,579		47,989		73,586			(35,738)		12,403		0001
Purchased Call/Al Powered US Equity Index/AIP200JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	2,447,661	2420.11		88,361		50,683		77,657			(37,834)		13,097		0001
Purchased Call/Al Powered US Equity Index/AIP200JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/10/2027	3	4,697,656	2434.46		166,480		92,694		133,248			(73,812)		24,772		0001
Purchased Call/Al Powered US Equity Index/AIP200KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/11/2027	3	2,731,518	2327.2		100,668		60,056		155,007			(40,644)		14,910		0001
Purchased Call/Al Powered US Equity Index/AIP200LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	2	4,428,275	2337.85		160,039		99,218		238,849			(61,044)		24,557		0001
Purchased Call/Al Powered US Equity Index/AIP200ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	2,711,072	2437.51		97,870		52,430		73,533			(45,592)		14,030		0001
Purchased Call/Al Powered US Equity Index/AIP200IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/21/2027	3	2,324,803	2431.98		84,880		44,938		65,194			(39,951)		11,954		0001
Purchased Call/Al Powered US Equity Index/AIP200JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	3	5,908,922	2420.11		210,236		120,250		187,129			(90,313)		31,503		0001
Purchased Call/Al Powered US Equity Index/AIP200LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	3	4,265,707	2346.67		152,526		94,413		219,061			(58,418)		23,656		0001
Purchased Call/Al Powered US Equity Index/AIP200KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	2	2,809,361	2342.31		100,043		60,423		146,886			(39,814)		15,405		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2027	1	1,938,409	2342.31		70,364		42,431		101,444			(28,069)		10,641		0001
Purchased Call/Al Powered US Equity Index/AIP200KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2027	2	4,759,910	2368.25		165,602		97,449		212,739			(68,253)		25,802		0001
Purchased Call/Al Powered US Equity Index/AIP200ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2027	1	4,060,653	2429.91		146,590		79,940		117,496			(66,886)		21,201		0001
Purchased Call/Al Powered US Equity Index/AIP200KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2027	1	3,435,929	2393.02		124,724		72,813		131,356			(52,139)		18,560		0001
Purchased Call/Al Powered US Equity Index/AIP200KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	2,685,495	2344.78		97,483		57,793		137,804			(39,874)		14,608		0001
Purchased Call/Al Powered US Equity Index/AIP200JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/12/2027	3	6,970,546	2459.85		248,982		140,214		165,450			(109,342)		36,849		0001
Purchased Call/Al Powered US Equity Index/AIP200LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/30/2027	1	2,506,092	2337.85		90,971		56,607		135,392			(34,549)		13,975		0001
Purchased Call/Al Powered US Equity Index/AIP200KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	03/09/2027	2	3,503,082	2344.78		126,782		75,336		179,933			(51,681)		19,077		0001
Purchased Call/Al Powered US Equity Index/AIP200JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	2,881,313	2431.16		104,015		57,723		83,472			(46,466)		15,175		0001
Purchased Call/Al Powered US Equity Index/AIP200MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/16/2027	5	6,842,528	2307.69		242,861		157,610		437,263			(85,667)		38,864		0001
Purchased Call/Al Powered US Equity Index/AIP200LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/07/2027	4	4,421,677	2283.4		155,554		98,611		318,002			(57,005)		24,873		0001
Purchased Call/Al Powered US Equity Index/AIP200MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/09/2027	3	5,565,223	2303.25		200,977		128,418		362,809			(72,982)		31,374		0001
Purchased Call/Al Powered US Equity Index/AIP200PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2027	1	1,439,078	2343.65		51,519		38,002		78,532			(13,654)		8,736		0001
Purchased Call/Al Powered US Equity Index/AIP200PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/17/2027	4	4,700,345	2345.21		167,610		123,221		254,044			(44,947)		28,400		0001
Purchased Call/Al Powered US Equity Index/AIP200NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/13/2027	3	3,061,665	2341.27		109,188		74,618		166,197			(34,625)		17,881		0001
Purchased Call/Al Powered US Equity Index/AIP200MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/09/2027	3	3,619,535	2308.16		129,897		83,157		230,122			(46,939)		20,405		0001
Purchased Call/Al Powered US Equity Index/AIP200DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/14/2027	2	2,352,688	2344.83		83,957		57,783		125,394			(26,309)		13,754		0001
Purchased Call/Al Powered US Equity Index/AIP200MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	3	5,692,209	2314.87		205,639		134,834		351,596			(70,954)		32,570		0001
Purchased Call/Al Powered US Equity Index/AIP200DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	2	3,068,088	2352.79		110,238		82,355		160,088			(28,178)		18,728		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/24/2025	.04/23/2027	4	3,558,165	2322.02		128,223		84,518		211,791			(43,982)		20,359		0001
Purchased Call/Al Powered US Equity Index/AIP200PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/25/2025	.06/24/2027	3	1,878,330	2351.1		67,131		49,731		98,730			(17,448)		11,423		0001
Purchased Call/Al Powered US Equity Index/AIP200PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/23/2025	.06/23/2027	3	2,299,800	2345.55		83,813		61,992		124,363			(21,876)		13,974		0001
Purchased Call/Al Powered US Equity Index/AIP200NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/20/2025	.05/07/2027	5	3,686,459	2330.75		132,590		89,874		210,965			(42,999)		21,400		0001
Purchased Call/Al Powered US Equity Index/AIP200NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/15/2025	.05/07/2027	5	4,238,097	2330.29		154,488		104,890		243,119			(49,845)		24,602		0001
Purchased Call/Al Powered US Equity Index/AIP200NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/06/2025	.05/05/2027	2	3,102,896	2330.18		110,378		74,197		177,899			(36,233)		17,976		0001
Purchased Call/Al Powered US Equity Index/AIP200NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/06/2025	.04/30/2027	3	4,566,645	2331.69		163,002		109,031		259,193			(54,233)		26,320		0001
Purchased Call/Al Powered US Equity Index/AIP200NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/16/2025	.05/14/2027	4	4,503,060	2342.5		160,638		110,387		243,009			(50,625)		26,326		0001
Purchased Call/Al Powered US Equity Index/AIP2000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/30/2025	.06/01/2027	1	2,049,870	2342.13		73,385		52,015		111,692			(21,554)		12,198		0001
Purchased Call/Al Powered US Equity Index/AIP200MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/25/2025	.04/23/2027	3	3,466,167	2324.29		124,281		81,920		203,881			(42,570)		19,833		0001
Purchased Call/Al Powered US Equity Index/AIP2000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/20/2025	.05/19/2027	3	3,090,310	2345.29		109,522		75,751		164,689			(33,828)		18,157		0001
Purchased Call/Al Powered US Equity Index/AIP2000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/05/2025	.06/04/2027	4	2,815,276	2344.29		101,362		72,616		151,964			(28,998)		16,801		0001
Purchased Call/Al Powered US Equity Index/AIP2000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/30/2025	.06/25/2027	3	4,021,411	2352.79		145,528		108,610		209,661			(37,235)		24,479		0001
Purchased Call/Al Powered US Equity Index/AIP2000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/05/2025	.06/03/2027	3	2,573,418	2347.4		91,506		65,211		136,557			(26,381)		15,343		0001
Purchased Call/Al Powered US Equity Index/AIP2000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/05/2025	.06/04/2027	3	3,031,528	2347.03		107,793		76,958		161,290			(30,969)		18,092		0001
Purchased Call/Al Powered US Equity Index/AIP200PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/17/2025	.06/17/2027	3	2,020,045	2344.62		72,197		52,931		109,515			(19,445)		12,205		0001
Purchased Call/Al Powered US Equity Index/AIP200PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/24/2025	.06/17/2027	4	6,138,435	2343.65		220,013		161,975		334,475			(58,477)		37,089		0001
Purchased Call/Al Powered US Equity Index/AIP200NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/02/2025	.04/30/2027	3	3,557,067	2327.16		129,232		86,332		206,760			(43,185)		20,502		0001
Purchased Call/Al Powered US Equity Index/AIP200PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/09/2025	.06/08/2027	2	2,072,072	2347.86		74,135		53,262		109,931			(21,057)		12,413		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP2000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/20/2027	4	2,065,675	2344.01		72,660		50,352		110,904			(22,360)		12,149		0001
Purchased Call/Al Powered US Equity Index/AIP200MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/26/2027	2	3,126,744	2324.29		112,282		74,139		184,044			(38,392)		17,947		0001
Purchased Call/Al Powered US Equity Index/AIP200MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/13/2027	1	1,461,159	2308.16		52,456		33,649		93,009			(18,918)		8,273		0001
Purchased Call/Al Powered US Equity Index/AIP2000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2027	3	1,538,264	2340.44		55,097		38,830		84,499			(16,348)		9,118		0001
Purchased Call/Al Powered US Equity Index/AIP2000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/24/2027	2	3,315,375	2335.54		118,436		82,878		186,385			(35,954)		19,576		0001
Purchased Call/Al Powered US Equity Index/AIP200MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/21/2027	4	2,498,238	2300.89		92,891		60,683		165,513			(32,253)		14,265		0001
Purchased Call/Al Powered US Equity Index/AIP2000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/25/2027	2	4,647,497	2353.81		166,085		123,771		241,007			(42,766)		28,291		0001
Purchased Call/Al Powered US Equity Index/AIP200PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/04/2027	2	3,115,857	2347.86		110,481		79,247		165,051			(31,421)		18,595		0001
Purchased Call/Al Powered US Equity Index/AIP200MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/15/2027	2	3,230,813	2310.36		114,854		74,026		203,556			(40,874)		18,331		0001
Purchased Call/Al Powered US Equity Index/AIP200LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	4	5,857,451	2315.56		201,095		126,529		357,361			(74,974)		32,771		0001
Purchased Call/Al Powered US Equity Index/AIP200PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/10/2027	3	2,861,894	2346.13		102,708		74,121		153,429			(28,654)		17,178		0001
Purchased Call/Al Powered US Equity Index/AIP200PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/11/2027	3	4,248,444	2348.22		151,485		109,944		225,424			(41,912)		25,525		0001
Purchased Call/Al Powered US Equity Index/AIP200NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/12/2027	3	2,931,685	2339.23		105,668		72,101		160,783			(33,619)		17,105		0001
Purchased Call/Al Powered US Equity Index/AIP2000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2027	2	2,942,171	2344		106,659		75,822		158,860			(30,899)		17,525		0001
Purchased Call/Al Powered US Equity Index/AIP200LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2027	3	2,646,021	2283.6		94,505		59,551		189,846			(35,103)		14,804		0001
Purchased Call/Al Powered US Equity Index/AIP200MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/09/2027	2	3,788,999	2318.25		132,253		84,210		228,618			(48,158)		21,360		0001
Purchased Call/Al Powered US Equity Index/AIP200NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2027	2	2,577,526	2326.28		92,840		61,757		150,514			(31,148)		14,856		0001
Purchased Call/Al Powered US Equity Index/AIP2000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	1	1,886,241	2344.83		67,339		46,405		100,613			(21,095)		11,060		0001
Purchased Call/Al Powered US Equity Index/AIP200MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/08/2027	3	2,039,608	2277.52		81,772		51,948		150,979			(29,864)		11,486		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/25/2027	2	2,950,471	2349.6		106,224		78,867		156,419			(27,477)		17,960		0001
Purchased Call/Al Powered US Equity Index/AIP200LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	04/01/2027	2	2,417,352	2341.57		88,063		55,084		128,132			(33,010)		13,510		0001
Purchased Call/Al Powered US Equity Index/AIP200NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2027	3	3,523,623	2329.35		126,862		85,666		203,130			(41,316)		20,455		0001
Purchased Call/Al Powered US Equity Index/AIP200SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/21/2027	4	3,544,780	2335.54		128,773		90,390		199,137			(38,699)		20,868		0001
Purchased Call/Al Powered US Equity Index/AIP200NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/28/2027	4	4,013,861	2325.13		144,979		96,089		235,543			(48,954)		23,087		0001
Purchased Call/Al Powered US Equity Index/AIP200NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/29/2027	2	2,033,046	2326.83		72,936		48,410		118,307			(24,559)		11,706		0001
Purchased Call/Al Powered US Equity Index/AIP200PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/16/2027	4	4,013,520	2349.35		140,390		102,685		212,131			(37,923)		24,227		0001
Purchased Call/Al Powered US Equity Index/AIP200LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	3	4,729,394	2347.67		162,847		102,066		242,508			(60,878)		26,460		0001
Purchased Call/Al Powered US Equity Index/AIP200MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2027	2	2,084,847	2309.23		76,190		49,856		132,478			(26,366)		11,917		0001
Purchased Call/Al Powered US Equity Index/AIP200PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	1	2,205,436	2347.86		78,955		56,691		116,917			(22,466)		13,200		0001
Purchased Call/Al Powered US Equity Index/AIP200MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/14/2027	3	2,880,735	2309.17		103,245		66,436		182,533			(36,849)		16,327		0001
Purchased Call/Al Powered US Equity Index/AIP200MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/20/2027	1	1,876,910	2307.69		67,381		43,812		120,083			(23,717)		10,706		0001
Purchased Call/Al Powered US Equity Index/AIP200NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/14/2027	2	2,771,639	2340.91		99,147		67,903		150,843			(31,348)		16,204		0001
Purchased Call/Al Powered US Equity Index/AIP200S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/18/2027	1	1,234,883	2344.83		44,209		30,485		65,920			(13,830)		7,248		0001
Purchased Call/Al Powered US Equity Index/AIP200PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/09/2027	3	3,142,810	2345.94		112,244		80,846		168,560			(31,466)		18,846		0001
Purchased Call/Al Powered US Equity Index/AIP200PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/11/2027	3	2,671,877	2348.38		95,301		68,962		141,652			(26,465)		16,053		0001
Purchased Call/Al Powered US Equity Index/AIP2000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	2	5,724,096	2342.13		204,653		144,758		311,653			(60,346)		33,930		0001
Purchased Call/Al Powered US Equity Index/AIP200NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	05/06/2027	3	2,629,864	2328.19		94,604		63,777		152,437			(30,876)		15,251		0001
Purchased Call/Al Powered US Equity Index/AIP2000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	3	3,180,892	2338.13		113,434		78,799		176,285			(34,778)		18,726		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/15/2027	1	3,700,597	2345.29		132,481		96,449		199,700			(36,378)		22,317		0001
Purchased Call/Al Powered US Equity Index/AIP200NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/10/2027	2	2,595,584	2330.29		93,014		63,228		149,002			(30,000)		15,113		0001
Purchased Call/Al Powered US Equity Index/AIP200QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/29/2027	1	1,741,732	2352.79		62,528		46,724		90,952			(15,974)		10,642		0001
Purchased Call/Al Powered US Equity Index/AIP200LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	1	2,780,499	2283.6		99,820		63,022		199,589			(37,006)		15,607		0001
Purchased Call/Al Powered US Equity Index/AIP200MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/16/2027	2	3,672,099	2306.82		131,749		85,177		235,703			(46,704)		20,857		0001
Purchased Call/Al Powered US Equity Index/AIP200NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/11/2027	1	1,742,952	2330.29		62,398		42,427		100,125			(20,117)		10,159		0001
Purchased Call/Al Powered US Equity Index/AIP200LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/06/2027	1	1,772,257	2283.6		63,624		40,202		127,275			(23,555)		9,959		0001
Purchased Call/Al Powered US Equity Index/AIP200MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	1	3,795,739	2307.69		136,267		88,536		236,235			(48,029)		21,628		0001
Purchased Call/Al Powered US Equity Index/AIP200QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/28/2027	2	3,147,194	2341.66		112,511		79,516		171,776			(33,277)		18,655		0001
Purchased Call/Al Powered US Equity Index/AIP200QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	3	3,516,861	2337.66		126,530		88,786		195,386			(38,139)		20,704		0001
Purchased Call/Al Powered US Equity Index/AIP200PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/11/2027	3	3,686,354	2345.29		132,671		96,462		198,632			(36,458)		22,148		0001
Purchased Call/Al Powered US Equity Index/AIP200QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	05/27/2027	4	3,499,312	2342.29		124,170		87,276		190,247			(36,981)		20,722		0001
Purchased Call/Al Powered US Equity Index/AIP200PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	1	2,634,494	2343.65		94,315		69,536		143,660			(25,030)		15,977		0001
Purchased Call/Al Powered US Equity Index/AIP200PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	1	2,329,489	2345.29		83,396		60,683		125,616			(22,931)		14,035		0001
Purchased Call/Al Powered US Equity Index/AIP200QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	06/30/2027	4	5,780,590	2359.46		207,063		155,239		291,672			(52,001)		35,350		0001
Purchased Call/Al Powered US Equity Index/AIP200MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	1	4,185,322	2308.16		149,835		96,043		266,255			(54,113)		23,671		0001
Purchased Call/Al Powered US Equity Index/AIP200NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	1	2,540,252	2331.69		91,195		61,089		144,284			(30,315)		14,686		0001
Purchased Call/Al Powered US Equity Index/AIP200QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	1	1,371,634	2335.54		49,105		34,400		77,220			(14,872)		8,115		0001
Purchased Call/Al Powered US Equity Index/AIP200MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/27/2027	1	2,708,628	2324.29		97,240		64,248		159,540			(33,210)		15,563		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/04/2027	1	1,382,129	2331.69		49,757		33,353		78,560			(16,518)		7,999		0001
Purchased Call/Al Powered US Equity Index/AIP200QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/25/2027	1	1,845,599	2335.54		65,888		46,131		103,830			(19,982)		10,908		0001
Purchased Call/Al Powered US Equity Index/AIP200QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2027	3	3,466,952	2360.1		126,188		95,257		174,567			(31,402)		21,240		0001
Purchased Call/Al Powered US Equity Index/AIP200QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/01/2027	4	3,520,129	2357.37		128,483		96,705		179,687			(32,067)		21,546		0001
Purchased Call/Al Powered US Equity Index/AIP200SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/19/2027	4	2,738,485	2382.1		97,942		80,165		126,090			(17,903)		17,497		0001
Purchased Call/Al Powered US Equity Index/AIP200QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/02/2027	3	8,466,011	2363.48		305,045		230,535		418,705			(75,487)		51,867		0001
Purchased Call/Al Powered US Equity Index/AIP200RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/21/2027	5	3,848,656	2366.29		139,198		108,388		189,360			(30,924)		23,984		0001
Purchased Call/Al Powered US Equity Index/AIP200SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2027	3	1,930,969	2361.79		71,564		57,186		98,079			(14,450)		12,192		0001
Purchased Call/Al Powered US Equity Index/AIP200RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/19/2027	1	2,764,738	2364.34		99,807		77,429		137,205			(22,665)		17,199		0001
Purchased Call/Al Powered US Equity Index/AIP200SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/18/2027	4	4,009,553	2387.02		142,180		116,140		179,728			(26,164)		25,596		0001
Purchased Call/Al Powered US Equity Index/AIP200SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2027	3	1,570,185	2368.67		56,869		45,582		77,012			(11,406)		9,922		0001
Purchased Call/Al Powered US Equity Index/AIP200QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/09/2027	4	4,111,863	2361.55		148,367		113,605		206,097			(35,094)		25,352		0001
Purchased Call/Al Powered US Equity Index/AIP200SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2027	4	2,816,145	2369.98		106,005		85,551		137,524			(20,548)		17,872		0001
Purchased Call/Al Powered US Equity Index/AIP200RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/22/2027	4	2,739,653	2365.43		100,853		78,787		135,496			(22,152)		17,088		0001
Purchased Call/Al Powered US Equity Index/AIP200SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/06/2027	3	4,507,086	2372.64		162,527		130,709		216,507			(32,204)		28,481		0001
Purchased Call/Al Powered US Equity Index/AIP200TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/09/2027	3	2,079,697	2400.17		77,101		65,319		88,059			(11,877)		13,520		0001
Purchased Call/Al Powered US Equity Index/AIP200RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/04/2027	4	3,498,644	2367.97		124,518		99,325		171,980			(25,303)		22,070		0001
Purchased Call/Al Powered US Equity Index/AIP200USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/24/2027	4	1,291,300	2418.39		46,560		40,421		50,094			(6,216)		8,496		0001
Purchased Call/Al Powered US Equity Index/AIP200USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/24/2027	3	4,407,896	2410.35		162,157		141,194		178,572			(21,507)		29,001		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/25/2027	3	3,135,029	2385.56		115,119		95,121		142,235			(20,101)		20,131		0001
Purchased Call/Al Powered US Equity Index/AIP200SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2027	3	4,739,049	2387.82		171,529		139,415		210,932			(32,628)		30,126		0001
Purchased Call/Al Powered US Equity Index/AIP200SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/17/2027	2	1,888,625	2388.11		68,386		55,716		84,089			(12,881)		12,047		0001
Purchased Call/Al Powered US Equity Index/AIP200TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2027	3	2,374,948	2389.74		85,878		71,754		105,754			(14,440)		15,326		0001
Purchased Call/Al Powered US Equity Index/AIP200US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	2	3,526,398	2411.68		129,310		110,249		140,469			(19,390)		22,943		0001
Purchased Call/Al Powered US Equity Index/AIP200TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	2	2,955,237	2389.74		105,915		88,357		131,350			(17,953)		19,008		0001
Purchased Call/Al Powered US Equity Index/AIP200US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2027	3	4,166,804	2418.94		151,776		132,357		161,165			(19,793)		27,415		0001
Purchased Call/Al Powered US Equity Index/AIP200USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2027	3	1,771,917	2428.23		65,330		57,208		65,421			(8,199)		11,713		0001
Purchased Call/Al Powered US Equity Index/AIP200USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/29/2027	3	4,473,657	2421.61		165,094		144,409		171,088			(20,870)		29,550		0001
Purchased Call/Al Powered US Equity Index/AIP200QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/07/2027	3	3,533,716	2360.43		127,163		96,515		177,917			(30,747)		21,748		0001
Purchased Call/Al Powered US Equity Index/AIP200TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2027	3	3,003,834	2385.09		111,679		93,769		137,396			(18,131)		19,432		0001
Purchased Call/Al Powered US Equity Index/AIP200USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/20/2027	1	1,732,826	2427.62		63,075		54,399		63,652			(8,887)		11,365		0001
Purchased Call/Al Powered US Equity Index/AIP200TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	08/30/2027	2	2,144,206	2389.74		77,779		64,927		95,392			(13,183)		13,826		0001
Purchased Call/Al Powered US Equity Index/AIP200QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2027	3	2,940,733	2358.26		107,201		82,555		150,429			(24,737)		18,229		0001
Purchased Call/Al Powered US Equity Index/AIP200RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/30/2027	3	3,768,441	2372.68		133,244		105,488		180,253			(28,024)		23,670		0001
Purchased Call/Al Powered US Equity Index/AIP200RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	3	2,405,934	2350.73		89,249		70,930		128,968			(18,525)		15,112		0001
Purchased Call/Al Powered US Equity Index/AIP200TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2027	3	2,112,441	.2392		77,449		64,358		92,769			(13,313)		13,587		0001
Purchased Call/Al Powered US Equity Index/AIP200SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/12/2027	3	2,297,336	2383.52		84,628		68,438		104,537			(16,284)		14,592		0001
Purchased Call/Al Powered US Equity Index/AIP200QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2027	4	3,316,161	2360.82		121,281		93,703		167,501			(27,810)		20,574		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2027	1	2,695,731	2376.46		97,316		76,462		126,078			(21,138)		16,888		0001
Purchased Call/Al Powered US Equity Index/AIP200TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	09/02/2027	4	4,095,030	2380.6		155,493		130,466		191,604			(25,318)		26,469		0001
Purchased Call/Al Powered US Equity Index/AIP200USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/17/2027	4	4,753,373	2427.62		173,428		149,612		174,406			(24,274)		31,100		0001
Purchased Call/Al Powered US Equity Index/AIP200RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/29/2027	3	3,045,320	2371.9		109,971		86,752		146,149			(23,313)		19,111		0001
Purchased Call/Al Powered US Equity Index/AIP200US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/16/2027	3	2,229,552	2417.59		80,784		69,174		86,347			(11,696)		14,576		0001
Purchased Call/Al Powered US Equity Index/AIP200RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	2	2,912,934	2372.5		106,335		83,369		138,892			(23,277)		18,185		0001
Purchased Call/Al Powered US Equity Index/AIP200SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2027	2	2,873,484	2376.97		102,855		84,356		136,032			(18,689)		18,375		0001
Purchased Call/Al Powered US Equity Index/AIP200TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/08/2027	4	3,420,481	2394.14		128,659		108,873		149,440			(19,922)		22,218		0001
Purchased Call/Al Powered US Equity Index/AIP200RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	4	4,646,759	2367.74		164,047		130,197		228,120			(34,321)		29,187		0001
Purchased Call/Al Powered US Equity Index/AIP200SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/13/2027	3	3,034,441	2388.11		109,238		88,919		134,852			(20,579)		19,290		0001
Purchased Call/Al Powered US Equity Index/AIP200QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/09/2027	3	2,273,273	2362.13		82,170		62,613		113,594			(19,670)		14,016		0001
Purchased Call/Al Powered US Equity Index/AIP200SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2027	4	4,456,300	2372.55		165,206		135,874		215,881			(29,824)		28,496		0001
Purchased Call/Al Powered US Equity Index/AIP200TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2027	4	4,815,347	2393.82		171,908		141,612		208,479			(30,753)		30,792		0001
Purchased Call/Al Powered US Equity Index/AIP200RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/16/2027	2	4,285,179	2364.77		154,607		119,657		211,998			(35,394)		26,586		0001
Purchased Call/Al Powered US Equity Index/AIP200QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/09/2027	3	3,496,849	2362.93		125,802		96,181		173,997			(29,970)		21,560		0001
Purchased Call/Al Powered US Equity Index/AIP200QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/14/2027	4	2,452,275	2362.49		87,354		67,197		122,612			(20,226)		15,188		0001
Purchased Call/Al Powered US Equity Index/AIP200QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/13/2027	1	1,904,749	2361.55		68,952		52,850		95,630			(16,296)		11,786		0001
Purchased Call/Al Powered US Equity Index/AIP200RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2027	2	1,464,777	2350.73		53,924		42,951		78,635			(11,120)		9,232		0001
Purchased Call/Al Powered US Equity Index/AIP200SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2027	1	2,057,367	2372.64		74,682		60,115		99,000			(14,794)		13,045		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/09/2027	3	1,837,286	2372.64		66,955		53,944		88,334			(13,191)		11,640		0001
Purchased Call/Al Powered US Equity Index/AIP200S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/06/2027	3	3,511,609	2367.35		127,989		102,778		173,421			(25,595)		22,190		0001
Purchased Call/Al Powered US Equity Index/AIP200TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/03/2027	2	8,612,981	2391.75		312,977		263,727		380,378			(50,207)		55,718		0001
Purchased Call/Al Powered US Equity Index/AIP200S6Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	08/23/2027	3	2,387,006	2393.82		88,074		72,961		103,445			(15,368)		15,302		0001
Purchased Call/Al Powered US Equity Index/AIP200TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2027	1	1,828,307	2389.74		66,550		55,581		81,487			(11,258)		11,808		0001
Purchased Call/Al Powered US Equity Index/AIP200USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/17/2027	3	3,746,491	2420.97		137,269		118,189		142,584			(19,528)		24,513		0001
Purchased Call/Al Powered US Equity Index/AIP200TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2027	3	4,210,435	2395.94		151,619		126,314		181,053			(25,954)		27,081		0001
Purchased Call/Al Powered US Equity Index/AIP200US	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2027	1	1,863,998	2418.94		67,663		59,019		72,249			(8,874)		12,303		0001
Purchased Call/Al Powered US Equity Index/AIP200US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/15/2027	3	5,997,503	2417.65		217,689		186,146		231,993			(31,755)		39,178		0001
Purchased Call/Al Powered US Equity Index/AIP200US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2027	5	2,148,597	2414.49		80,770		69,707		84,710			(11,255)		14,058		0001
Purchased Call/Al Powered US Equity Index/AIP200RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	2	3,343,096	2364.34		120,685		93,546		165,766			(27,426)		20,742		0001
Purchased Call/Al Powered US Equity Index/AIP200TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	3	1,319,921	2404.72		49,751		42,305		54,592			(7,580)		8,587		0001
Purchased Call/Al Powered US Equity Index/AIP200RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/26/2027	1	3,413,433	2376.46		123,225		96,783		159,503			(26,803)		21,365		0001
Purchased Call/Al Powered US Equity Index/AIP200RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/28/2027	4	3,626,501	2376.5		129,276		101,848		169,725			(27,530)		22,739		0001
Purchased Call/Al Powered US Equity Index/AIP200TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	3	2,824,784	2414.53		102,191		87,006		110,789			(15,514)		18,378		0001
Purchased Call/Al Powered US Equity Index/AIP200TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/03/2027	4	2,369,987	2396.32		85,303		71,878		102,156			(13,669)		15,332		0001
Purchased Call/Al Powered US Equity Index/AIP200S9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/13/2027	5	3,523,172	2389.65		126,582		102,709		155,283			(24,145)		22,397		0001
Purchased Call/Al Powered US Equity Index/AIP200USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2027	5	3,930,830	2432.67		137,671		119,165		140,729			(18,671)		25,821		0001
Purchased Call/Al Powered US Equity Index/AIP200USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/23/2027	2	3,642,408	2424.31		131,065		113,462		136,681			(17,734)		23,946		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2027	2	1,637,086	2411.68		59,619		50,864		65,347			(8,946)		10,685		0001
Purchased Call/Al Powered US Equity Index/AIP200TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/26/2027	2	2,799,970	2389.24		102,151		84,525		124,673			(17,718)		17,994		0001
Purchased Call/Al Powered US Equity Index/AIP200TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/07/2027	1	1,286,871	2391.75		46,842		39,507		56,886			(7,487)		8,352		0001
Purchased Call/Al Powered US Equity Index/AIP200RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/20/2027	1	2,196,677	2364.34		79,300		61,545		109,104			(17,983)		13,677		0001
Purchased Call/Al Powered US Equity Index/AIP200QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2027	2	1,836,411	2359.4		66,715		50,708		93,024			(16,055)		11,312		0001
Purchased Call/Al Powered US Equity Index/AIP200RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	2	3,167,533	2372.1		114,438		89,426		151,353			(25,193)		19,774		0001
Purchased Call/Al Powered US Equity Index/AIP200RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/23/2027	2	3,787,346	2376.46		136,319		106,991		176,813			(29,642)		23,644		0001
Purchased Call/Al Powered US Equity Index/AIP200RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/02/2027	1	2,006,824	2350.73		72,446		57,598		107,655			(15,064)		12,638		0001
Purchased Call/Al Powered US Equity Index/AIP200SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/16/2027	1	2,337,601	2388.11		84,621		68,907		103,983			(15,975)		14,898		0001
Purchased Call/Al Powered US Equity Index/AIP200QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/12/2027	1	2,666,742	2361.55		96,269		73,758		133,776			(22,783)		16,486		0001
Purchased Call/Al Powered US Equity Index/AIP200SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	08/24/2027	2	1,689,988	2393.82		63,209		52,528		73,309			(10,863)		10,843		0001
Purchased Call/Al Powered US Equity Index/AIP200US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/13/2027	1	2,766,061	2411.68		100,685		85,866		110,298			(15,151)		18,040		0001
Purchased Call/Al Powered US Equity Index/AIP200USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/27/2027	1	2,192,937	2418.94		79,604		69,420		84,910			(10,454)		14,462		0001
Purchased Call/Al Powered US Equity Index/AIP200USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2027	1	2,405,527	2427.62		87,561		75,534		88,461			(12,321)		15,789		0001
Purchased Call/Al Powered US Equity Index/AIP200QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/06/2027	1	3,182,075	2363.48		115,191		87,184		157,514			(28,444)		19,566		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/29/2027	3	4,865,474	2437.2		178,438		178,257		169,075			(422)		34,357		0001
Purchased Call/Al Powered US Equity Index/AIP200VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	10/07/2027	4	2,617,313	2439.7		97,989		86,877		91,216			(11,245)		17,396		0001
Purchased Call/Al Powered US Equity Index/AIP200VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2027	1	2,753,717	2434.6		101,612		89,609		98,501			(12,354)		18,275		0001
Purchased Call/Al Powered US Equity Index/AIP200VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	10/08/2027	6	4,952,672	2448.95		171,334		153,035		164,130			(19,087)		32,944		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	10/01/2027	3	3,084,614	2433.06		114,607		100,752		111,024			(14,158)		20,407		0001
Purchased Call/Al Powered US Equity Index/AIP200VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/08/2027	4	4,647,261	2403.94		177,831		158,712		196,585			(19,764)		30,913		0001
Purchased Call/Al Powered US Equity Index/AIP200WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/29/2027	3	1,834,375	2461.4		64,025		58,695		57,719			(5,483)		12,399		0001
Purchased Call/Al Powered US Equity Index/AIP200XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/12/2027	3	4,049,281	2441.46		144,893		135,459		143,747			(9,683)		27,655		0001
Purchased Call/Al Powered US Equity Index/AIP200WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/01/2027	2	4,875,429	2445.88		179,441		165,131		167,360			(14,956)		33,027		0001
Purchased Call/Al Powered US Equity Index/AIP200WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	11/05/2027	4	3,612,823	2427.7		135,831		126,565		137,349			(9,805)		24,547		0001
Purchased Call/Al Powered US Equity Index/AIP200WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/05/2027	5	5,765,536	2423.82		212,244		197,269		223,742			(15,804)		39,174		0001
Purchased Call/Al Powered US Equity Index/AIP200VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/15/2027	3	4,071,206	2428.61		153,411		138,261		151,725			(15,583)		27,227		0001
Purchased Call/Al Powered US Equity Index/AIP200VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/13/2027	4	4,560,638	2427.6		167,349		149,614		170,572			(17,952)		30,454		0001
Purchased Call/Al Powered US Equity Index/AIP200WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/04/2027	4	2,868,504	2433.08		105,462		97,554		105,863			(8,113)		19,475		0001
Purchased Call/Al Powered US Equity Index/AIP200VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2027	2	1,508,623	2428.61		55,934		50,405		56,344			(5,723)		10,120		0001
Purchased Call/Al Powered US Equity Index/AIP200XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/11/2027	3	2,611,961	2441.83		95,706		89,306		92,443			(6,520)		17,826		0001
Purchased Call/Al Powered US Equity Index/AIP200WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/08/2027	3	3,855,089	2427.7		141,335		131,663		146,712			(10,345)		26,251		0001
Purchased Call/Al Powered US Equity Index/AIP200WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2027	1	1,820,024	2445.88		66,977		61,641		62,548			(5,581)		12,338		0001
Purchased Call/Al Powered US Equity Index/AIP200XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/19/2027	2	5,347,198	2388.14		199,817		189,416		237,827			(11,166)		36,707		0001
Purchased Call/Al Powered US Equity Index/AIP200XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/12/2027	3	3,912,303	2419.67		141,509		132,965		155,901			(9,008)		26,720		0001
Purchased Call/Al Powered US Equity Index/AIP200YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/01/2027	4	4,574,657	2426.89		170,602		163,985		177,520			(6,843)		31,676		0001
Purchased Call/Al Powered US Equity Index/AIP200YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2027	3	1,663,618	2439.16		61,329		59,729		60,939			(1,734)		11,593		0001
Purchased Call/Al Powered US Equity Index/AIP200XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/24/2027	4	1,082,482	2420.52		40,517		38,711		43,255			(1,947)		7,458		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/12/2027	5	4,601,519	2419.4		168,076		157,728		183,625			(10,964)		31,427		0001
Purchased Call/Al Powered US Equity Index/AIP200XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/18/2027	4	2,575,674	2401.7		95,728		90,314		112,986			(5,537)		17,668		0001
Purchased Call/Al Powered US Equity Index/AIP200XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/24/2027	4	2,902,343	2412.2		111,239		106,032		121,060			(5,466)		19,996		0001
Purchased Call/Al Powered US Equity Index/AIP200YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2027	2	4,671,535	2425.37		171,209		167,810		184,395			(3,625)		32,669		0001
Purchased Call/Al Powered US Equity Index/AIP200XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2027	1	2,151,086	2419.67		79,160		74,376		85,886			(5,083)		14,734		0001
Purchased Call/Al Powered US Equity Index/AIP200YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	12/02/2027	3	2,470,386	2429.85		91,395		87,931		94,470			(3,591)		17,118		0001
Purchased Call/Al Powered US Equity Index/AIP200YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/13/2027	2	3,974,046	2428.28		146,155		142,948		154,230			(3,780)		27,752		0001
Purchased Call/Al Powered US Equity Index/AIP200VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/15/2027	4	6,106,409	2422.15		227,914		205,057		235,626			(23,649)		40,838		0001
Purchased Call/Al Powered US Equity Index/AIP200WSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/27/2027	7	7,796,274	2460.77		285,615		261,115		243,688			(24,834)		52,616		0001
Purchased Call/Al Powered US Equity Index/AIP200VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/06/2027	3	4,710,412	2445.11		170,325		150,566		159,842			(19,938)		31,284		0001
Purchased Call/Al Powered US Equity Index/AIP200WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/28/2027	3	2,828,754	2461.47		103,655		94,756		88,867			(9,030)		19,105		0001
Purchased Call/Al Powered US Equity Index/AIP200VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/04/2027	2	3,601,232	2434.6		132,531		116,868		128,671			(16,123)		23,880		0001
Purchased Call/Al Powered US Equity Index/AIP200WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	10/29/2027	2	5,124,925	2445.88		188,339		173,305		175,719			(15,622)		34,640		0001
Purchased Call/Al Powered US Equity Index/AIP200WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2027	3	1,599,880	2436.87		57,189		52,956		57,913			(4,357)		10,870		0001
Purchased Call/Al Powered US Equity Index/AIP200ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/23/2027	3	2,512,407	2438.53		92,804		92,172		93,258			(940)		17,668		0001
Purchased Call/Al Powered US Equity Index/AIP200XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/10/2027	4	4,229,322	2439.97		156,026		145,533		151,054			(10,763)		28,842		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/30/2027	2	1,527,636	2435.22		55,503		55,503		53,718			(55)		10,795		0001
Purchased Call/Al Powered US Equity Index/AIP200XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	11/26/2027	3	5,169,037	2426.18		191,246		183,102		200,735			(9,104)		35,664		0001
Purchased Call/Al Powered US Equity Index/AIP200XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/19/2027	4	4,638,572	2398.48		173,302		164,519		206,986			(9,382)		31,842		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/03/2027	2	3,143,242	2437.58		115,013		111,395		115,529			(4,003)		21,796		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/03/2027	4	1,991,820	2432.91		74,058		71,527		75,029			(2,707)		13,812		0001
Purchased Call/Al Powered US Equity Index/AIP200XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/19/2027	3	1,525,544	2405.89		53,147		50,270		65,562			(3,017)		10,472		0001
Purchased Call/Al Powered US Equity Index/AIP200W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	10/29/2027	2	5,831,226	2442.85		214,450		197,007		203,275			(18,225)		39,414		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2027	1	12,216,404	2431.27		450,785		432,209		462,866			(20,322)		84,529		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/10/2027	3	4,036,301	2428.28		147,780		144,570		156,491			(3,701)		28,127		0001
Purchased Call/Al Powered US Equity Index/AIP200V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2027	2	1,737,874	2450.33		63,758		56,608		57,149			(7,307)		11,560		0001
Purchased Call/Al Powered US Equity Index/AIP200W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/21/2027	4	2,645,319	2441.94		95,943		86,823		92,073			(9,248)		17,772		0001
Purchased Call/Al Powered US Equity Index/AIP200W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/25/2027	2	3,602,615	2447.56		133,260		121,357		121,852			(12,373)		24,277		0001
Purchased Call/Al Powered US Equity Index/AIP200V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2027	1	1,126,031	2403.94		41,438		36,992		47,722			(4,642)		7,513		0001
Purchased Call/Al Powered US Equity Index/AIP200W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	3	3,478,385	2447.56		130,663		118,989		117,510			(12,050)		23,387		0001
Purchased Call/Al Powered US Equity Index/AIP200W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2027	4	5,563,229	2447.07		195,682		180,579		190,166			(15,370)		37,743		0001
Purchased Call/Al Powered US Equity Index/AIP200V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/01/2027	3	3,276,028	2435.23		121,152		106,698		117,223			(14,837)		21,673		0001
Purchased Call/Al Powered US Equity Index/AIP200V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/18/2027	1	3,197,205	2428.61		118,297		106,581		119,283			(12,137)		21,431		0001
Purchased Call/Al Powered US Equity Index/AIP200V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/15/2027	3	1,451,563	2430.33		51,985		46,690		53,595			(5,437)		9,708		0001
Purchased Call/Al Powered US Equity Index/AIP200V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	10/20/2027	4	4,563,023	2440.02		168,145		151,970		160,346			(16,361)		30,633		0001
Purchased Call/Al Powered US Equity Index/AIP200W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2027	1	4,641,512	2427.7		171,272		159,492		176,821			(12,635)		31,630		0001
Purchased Call/Al Powered US Equity Index/AIP200Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/23/2027	3	6,755,534	2441.51		245,909		245,278		244,611			(1,550)		47,506		0001
Purchased Call/Al Powered US Equity Index/AIP200Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2027	2	2,284,597	2424.05		83,428		81,940		90,861			(1,657)		15,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/15/2027	2	3,603,341	2419.67		132,403		124,431		143,731			(8,461)		24,664		0001
Purchased Call/Al Powered US Equity Index/AIP200W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2025	10/22/2027	4	7,623,895	2440.07		284,911		259,118		268,373			(26,806)		51,259		0001
Purchased Call/Al Powered US Equity Index/AIP200W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2027	1	2,059,941	2447.56		76,012		69,225		69,755			(7,061)		13,892		0001
Purchased Call/Al Powered US Equity Index/AIP200YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2027	3	5,069,029	2434.77		187,025		181,017		189,088			(6,728)		35,149		0001
Purchased Call/Al Powered US Equity Index/AIP200XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/17/2027	3	3,664,146	2409.11		132,784		125,018		154,657			(7,927)		25,116		0001
Purchased Call/Al Powered US Equity Index/AIP200ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/27/2027	1	3,766,578	2441.51		137,857		137,478		137,830			(943)		26,561		0001
Purchased Call/Al Powered US Equity Index/AIP200YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2027	2	3,198,897	2411.35		123,116		121,427		135,867			(2,186)		22,402		0001
Purchased Call/Al Powered US Equity Index/AIP200YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2027	2	3,045,367	2441.77		110,785		108,208		110,029			(3,018)		21,222		0001
Purchased Call/Al Powered US Equity Index/AIP200XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/26/2027	2	3,207,482	2431.27		117,960		113,219		121,281			(5,168)		22,130		0001
Purchased Call/Al Powered US Equity Index/AIP200YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/29/2027	2	4,360,211	2431.27		160,839		154,204		165,038			(7,253)		30,148		0001
Purchased Call/Al Powered US Equity Index/AIP200ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/17/2027	3	2,439,475	2428.77		90,426		89,340		94,803			(1,392)		17,083		0001
Purchased Call/Al Powered US Equity Index/AIP200YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/06/2027	1	2,389,128	2437.58		88,159		85,370		87,904			(3,136)		16,602		0001
Purchased Call/Al Powered US Equity Index/AIP200YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/09/2027	4	2,753,686	2431.68		103,078		100,274		104,797			(3,006)		19,176		0001
Purchased Call/Al Powered US Equity Index/AIP200ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2027	4	3,841,996	2418.96		144,101		142,207		157,008			(2,451)		26,905		0001
Purchased Call/Al Powered US Equity Index/AIP200YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2027	1	2,642,671	2428.28		97,250		95,113		102,659			(2,524)		18,468		0001
Purchased Call/Al Powered US Equity Index/AIP200XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/22/2027	2	3,592,189	2398.48		132,830		126,075		160,432			(7,253)		24,713		0001
Purchased Call/Al Powered US Equity Index/AIP200YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2027	4	3,071,468	2433.65		112,352		109,090		113,695			(3,405)		21,374		0001
Purchased Call/Al Powered US Equity Index/AIP200ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/22/2027	3	3,708,693	2433.89		138,024		136,681		140,821			(1,617)		26,062		0001
Purchased Call/Al Powered US Equity Index/AIP200YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/11/2027	1	2,262,936	2403.94		83,276		74,329		95,817			(9,341)		15,088		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/01/2027	3	3,691,784	2434.6		139,159		122,717		131,754			(16,765)		24,424		0001
Purchased Call/AI Powered US Equity Index/AIP200V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/14/2027	3	2,889,646	2426.78		107,008		95,766		108,652			(11,376)		19,310		0001
Purchased Call/AI Powered US Equity Index/AIP200W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2027	3	2,432,638	2435.66		91,120		82,679		87,715			(8,669)		16,356		0001
Purchased Call/AI Powered US Equity Index/AIP200Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2027	1	4,358,354	2428.77		160,823		158,835		169,769			(2,636)		30,606		0001
Purchased Call/AI Powered US Equity Index/AIP200Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2027	1	2,691,005	2437.58		99,298		96,161		99,113			(3,527)		18,713		0001
Purchased Call/AI Powered US Equity Index/AIP200X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2027	1	1,199,830	2398.48		44,274		42,024		53,626			(2,419)		8,260		0001
Purchased Call/AI Powered US Equity Index/AIP200Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/20/2027	1	2,628,683	2428.77		96,998		95,798		95,221			(1,592)		18,447		0001
Purchased Call/AI Powered US Equity Index/AIP200Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2027	1	3,760,206	2441.51		137,624		137,245		137,764			(940)		26,534		0001
Purchased Call/AI Powered US Equity Index/AIP200ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/31/2027	1	359,111	2427.21		13,215		13,215		13,215					2,539		0001
Purchased Call/AI Powered US Equity Index/AIP200Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/23/2027	2	429,801	2441.88		15,496		15,462		15,678			(75)		3,022		0001
Purchased Call/Nasdaq FC Index/NFC261E$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	5	16,741,101	268.28		653,118		1,811		336			(649,535)		6,196		0001
Purchased Call/Nasdaq FC Index/NFC261E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2025	01/13/2026	5	11,106,130	266.45		426,451		14,126		53,727			(411,233)		10,480		0001
Purchased Call/Nasdaq FC Index/NFC261E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/16/2026	3	16,154,795	268.87		624,271		26,027		50,904			(596,889)		16,911		0001
Purchased Call/Nasdaq FC Index/NFC261F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2026	4	17,715,582	274.59		659,704		38,250		11,672			(619,910)		21,746		0001
Purchased Call/Nasdaq FC Index/NFC261F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2026	5	21,750,716	270.43		829,732		80,202		123,090			(747,812)		34,155		0001
Purchased Call/Nasdaq FC Index/NFC261E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	01/05/2026	3	8,296,679	270.79		315,325		3,479		15			(311,024)		4,855		0001
Purchased Call/Nasdaq FC Index/NFC261G$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/27/2026	4	14,325,861	256.31		566,693		89,575		553,855			(476,533)		28,553		0001
Purchased Call/Nasdaq FC Index/NFC261E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2025	01/14/2026	4	5,499,524	266.24		234,503		8,423		31,005			(225,484)		5,385		0001
Purchased Call/Nasdaq FC Index/NFC261G$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2026	3	19,366,914	262.08		695,068		107,434		445,822			(586,449)		38,267		0001
Purchased Call/Nasdaq FC Index/NFC261I$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/26/2026	4	11,412,164	253.36		422,442		98,096		560,870			(323,944)		27,536		0001
Purchased Call/Nasdaq FC Index/NFC261H$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/18/2026	4	14,977,426	250.52		586,220		122,921		869,746			(462,400)		34,396		0001
Purchased Call/Nasdaq FC Index/NFC261I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/24/2026	4	11,376,398	255.56		433,754		98,188		482,744			(334,917)		27,125		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261G$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/13/2026	4	17,282,355	274.36		654,434		78,260		52,071			(575,439)		30,002		0001
Purchased Call/Nasdaq FC Index/NFC261H$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/13/2026	6	19,872,207	249.46		794,454		156,481		1,226,465			(637,476)		44,130		0001
Purchased Call/Nasdaq FC Index/NFC261F$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	5	23,918,022	273.87		871,548		53,285		25,227			(816,421)		30,020		0001
Purchased Call/Nasdaq FC Index/NFC261F$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/06/2026	4	13,198,818	271.28		488,773		48,796		65,471			(439,163)		21,012		0001
Purchased Call/Nasdaq FC Index/NFC261F$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	01/30/2026	3	26,425,494	269.36		1,004,732		80,973		162,143			(921,816)		37,880		0001
Purchased Call/Nasdaq FC Index/NFC261H$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/11/2026	3	14,835,120	250.19		575,553		109,511		874,810			(465,078)		32,483		0001
Purchased Call/Nasdaq FC Index/NFC261H$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/17/2026	5	16,033,007	252.37		583,038		120,859		831,446			(461,245)		36,580		0001
Purchased Call/Nasdaq FC Index/NFC261E$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2026	2	11,411,010	266.98		435,562		13,202		39,414			(421,315)		10,345		0001
Purchased Call/Nasdaq FC Index/NFC261H$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/10/2026	6	15,411,357	250.48		594,461		111,705		892,464			(481,745)		33,503		0001
Purchased Call/Nasdaq FC Index/NFC261H$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2026	3	15,210,203	255.06		597,675		102,192		649,092			(494,408)		31,596		0001
Purchased Call/Nasdaq FC Index/NFC261H$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/13/2026	6	27,423,854	251.78		1,051,687		207,796		1,476,035			(843,032)		60,900		0001
Purchased Call/Nasdaq FC Index/NFC261I$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/20/2026	6	15,705,075	251.6		602,890		130,780		859,102			(471,859)		36,532		0001
Purchased Call/Nasdaq FC Index/NFC261F$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/27/2026	6	12,625,898	267.25		512,093		36,768		101,041			(474,122)		17,170		0001
Purchased Call/Nasdaq FC Index/NFC261H$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2026	4	13,120,852	256.77		480,508		83,601		494,043			(396,175)		27,471		0001
Purchased Call/Nasdaq FC Index/NFC261G$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2026	5	17,105,470	276.13		602,575		81,560		40,006			(519,939)		31,655		0001
Purchased Call/Nasdaq FC Index/NFC261H$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/27/2026	4	31,279,994	258.89		1,170,053		185,369		979,484			(983,329)		62,345		0001
Purchased Call/Nasdaq FC Index/NFC261I$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/23/2026	2	5,712,166	252.36		217,110		48,451		300,978			(168,590)		13,537		0001
Purchased Call/Nasdaq FC Index/NFC261G$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/17/2026	4	11,506,813	275.39		433,109		56,177		28,405			(376,246)		20,864		0001
Purchased Call/Nasdaq FC Index/NFC261G$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/20/2026	3	16,398,767	273.96		573,890		79,544		64,711			(493,633)		30,649		0001
Purchased Call/Nasdaq FC Index/NFC261F$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/03/2026	5	12,884,111	268.21		519,653		47,368		104,822			(471,121)		19,661		0001
Purchased Call/Nasdaq FC Index/NFC261G$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/13/2026	4	39,347,468	275.39		1,468,938		176,031		92,502			(1,291,091)		68,307		0001
Purchased Call/Nasdaq FC Index/NFC261I$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/20/2026	4	27,213,470	252.36		1,079,786		234,171		1,421,333			(844,836)		63,302		0001
Purchased Call/Nasdaq FC Index/NFC261E$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2026	4	12,710,397	269.68		469,498		9,085		4,812			(459,187)		9,408		0001
Purchased Call/Nasdaq FC Index/NFC261E$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/02/2026	6	28,817,430	270.79		1,108,351		3,081		115			(1,102,253)		10,665		0001
Purchased Call/Nasdaq FC Index/NFC261F$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2026	1	11,345,760	269.36		430,004		37,907		71,779			(391,339)		17,057		0001
Purchased Call/Nasdaq FC Index/NFC261F$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/28/2026	3	4,106,761	269.22		156,069		11,637		23,049			(144,073)		5,687		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261F$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/21/2026	4	12,938,688	272.24		526,246		29,084		17,353			(495,888)		15,518		0001
Purchased Call/Nasdaq FC Index/NFC261F$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2025	01/23/2026	3	11,576,411	275.2		421,897		25,726		7,322			(395,295)		14,530		0001
Purchased Call/Nasdaq FC Index/NFC261G$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2025	02/10/2026	4	14,090,199	271.17		525,546		58,051		75,278			(466,370)		23,612		0001
Purchased Call/Nasdaq FC Index/NFC261H$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/06/2026	5	14,351,128	253.53		555,292		98,596		685,489			(456,235)		30,281		0001
Purchased Call/Nasdaq FC Index/NFC261G$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/24/2026	4	11,492,479	264.41		402,725		60,034		201,943			(341,917)		22,306		0001
Purchased Call/Nasdaq FC Index/NFC261E$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/09/2026	4	27,147,902	266.98		1,043,504		23,200		80,120			(1,017,679)		21,315		0001
Purchased Call/Nasdaq FC Index/NFC261E$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/09/2026	5	14,748,205	269.68		550,087		12,121		11,945			(536,539)		11,579		0001
Purchased Call/Nasdaq FC Index/NFC261G$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/06/2026	6	29,507,827	269.1		1,144,503		114,692		223,477			(1,027,787)		46,974		0001
Purchased Call/Nasdaq FC Index/NFC261F$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/04/2026	3	7,386,109	269.85		286,900		26,936		45,417			(259,329)		11,436		0001
Purchased Call/Nasdaq FC Index/NFC261G$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/25/2026	4	7,431,116	261.47		277,797		42,207		180,467			(235,087)		14,554		0001
Purchased Call/Nasdaq FC Index/NFC261H$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2026	1	6,239,547	254.28		238,351		43,993		283,069			(194,188)		13,466		0001
Purchased Call/Nasdaq FC Index/NFC261E$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2026	3	4,649,386	269.64		177,129		2,933		974			(173,725)		3,219		0001
Purchased Call/Nasdaq FC Index/NFC261E$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/06/2026	2	9,161,829	272.49		322,749		4,453					(317,434)		5,873		0001
Purchased Call/Nasdaq FC Index/NFC261G$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/18/2026	4	8,594,508	276.04		316,009		41,901		19,404			(273,489)		15,745		0001
Purchased Call/Nasdaq FC Index/NFC261H$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2026	6	11,979,392	251.15		446,795		86,541		667,774			(359,707)		26,417		0001
Purchased Call/Nasdaq FC Index/NFC261G$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2026	1	11,149,306	267.45		424,789		62,021		131,823			(362,286)		21,442		0001
Purchased Call/Nasdaq FC Index/NFC261I$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2025	03/31/2026	6	14,571,818	247.52		577,096		141,856		1,001,793			(434,445)		36,179		0001
Purchased Call/Nasdaq FC Index/NFC261I$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/19/2026	4	12,358,057	252.01		468,056		99,598		657,060			(367,918)		28,564		0001
Purchased Call/Nasdaq FC Index/NFC261I$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/27/2026	4	19,250,898	252.35		655,529		154,673		1,014,291			(500,610)		46,722		0001
Purchased Call/Nasdaq FC Index/NFC261F$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/30/2026	3	17,514,632	269.46		664,497		53,427		105,276			(609,828)		25,106		0001
Purchased Call/Nasdaq FC Index/NFC261I$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	5	18,640,292	256.33		664,805		152,272		751,330			(511,570)		44,711		0001
Purchased Call/Nasdaq FC Index/NFC261E$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/16/2026	5	36,540,568	271.37		1,392,909		58,225		47,650			(1,331,613)		38,252		0001
Purchased Call/Nasdaq FC Index/NFC261E$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2026	3	5,808,387	269.95		215,430		8,366		10,900			(206,561)		5,887		0001
Purchased Call/Nasdaq FC Index/NFC261F$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2026	6	16,451,632	268.92		627,909		48,575		104,190			(577,944)		23,186		0001
Purchased Call/Nasdaq FC Index/NFC261H$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/06/2026	3	27,467,992	254.28		1,020,875		181,597		1,247,049			(838,270)		57,957		0001
Purchased Call/Nasdaq FC Index/NFC261G$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/20/2026	4	24,682,897	267.45		933,787		129,738		288,406			(802,833)		46,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261HS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/03/2026	4	14,719,836	255.59		563,266		94,900		602,672			(467,347)		30,333		0001
Purchased Call/Nasdaq FC Index/NFC261GS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/11/2026	3	6,370,107	270.48		245,884		27,846		39,949			(217,523)		10,804		0001
Purchased Call/Nasdaq FC Index/NFC261GS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2026	1	9,967,958	269.1		378,782		40,696		76,603			(337,498)		16,499		0001
Purchased Call/Nasdaq FC Index/NFC261GS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2026	4	19,713,998	270.76		766,484		88,896		120,018			(676,123)		33,832		0001
Purchased Call/Nasdaq FC Index/NFC261FS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	1	11,235,482	273.87		419,083		28,863		14,094			(389,394)		14,993		0001
Purchased Call/Nasdaq FC Index/NFC261FS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2026	1	2,785,873	271.37		104,749		5,483		4,263			(99,056)		3,261		0001
Purchased Call/Nasdaq FC Index/NFC261HS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/16/2026	2	5,706,933	251.78		216,961		44,230		306,753			(172,618)		12,935		0001
Purchased Call/Nasdaq FC Index/NFC261HS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	03/02/2026	2	6,267,004	258.89		237,346		39,274		196,345			(197,850)		12,810		0001
Purchased Call/Nasdaq FC Index/NFC261ISH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	3	27,142,241	248.01		1,042,692		246,402		1,820,442			(795,755)		65,875		0001
Purchased Call/Nasdaq FC Index/NFC261ISI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/30/2026	1	6,927,573	248.01		264,633		64,154		464,056			(200,458)		17,104		0001
Purchased Call/Nasdaq FC Index/NFC261JS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/10/2026	5	16,484,859	241.44		645,901		177,427		1,513,326			(468,621)		43,143		0001
Purchased Call/Nasdaq FC Index/NFC261JS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/10/2026	3	25,280,009	242.17		972,197		267,568		2,247,728			(704,496)		66,161		0001
Purchased Call/Nasdaq FC Index/NFC261JST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2025	04/24/2026	4	16,564,849	245.28		624,987		195,824		1,276,292			(429,567)		46,287		0001
Purchased Call/Nasdaq FC Index/NFC261JSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2026	1	5,133,267	240.94		195,064		58,412		479,548			(136,757)		14,090		0001
Purchased Call/Nasdaq FC Index/NFC261ISO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	04/01/2026	4	12,913,429	248.5		499,223		123,952		843,287			(374,593)		32,239		0001
Purchased Call/Nasdaq FC Index/NFC261KS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	5	28,602,275	249.53		1,038,411		346,494		1,788,295			(692,328)		82,341		0001
Purchased Call/Nasdaq FC Index/NFC261JSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/21/2026	4	14,922,718	238.41		624,676		189,769		1,546,434			(434,270)		41,146		0001
Purchased Call/Nasdaq FC Index/NFC261ISZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/07/2026	4	13,670,778	238.48		523,625		138,822		1,420,038			(384,134)		35,237		0001
Purchased Call/Nasdaq FC Index/NFC261JS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/08/2026	4	12,729,843	237.7		541,832		145,004		1,341,573			(396,148)		32,981		0001
Purchased Call/Nasdaq FC Index/NFC261JSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2026	5	14,155,712	243.38		547,695		169,594		1,188,410			(377,802)		39,382		0001
Purchased Call/Nasdaq FC Index/NFC261JSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2026	3	13,121,157	240.94		524,009		160,466		1,225,396			(363,009)		36,342		0001
Purchased Call/Nasdaq FC Index/NFC261KS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/28/2026	5	13,607,529	246.21		516,402		166,870		1,001,525			(349,042)		38,685		0001
Purchased Call/Nasdaq FC Index/NFC261JSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2026	7	12,844,451	240.94		528,399		159,481		1,201,349			(368,883)		34,609		0001
Purchased Call/Nasdaq FC Index/NFC261JS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2026	4	14,107,762	242.9		526,647		142,754		1,217,721			(383,586)		36,737		0001
Purchased Call/Nasdaq FC Index/NFC261JSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/15/2026	6	16,319,945	242.45		609,828		175,171		1,430,467			(434,011)		43,766		0001
Purchased Call/Nasdaq FC Index/NFC261JSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/24/2026	4	27,616,199	246.19		1,031,346		323,984		2,042,688			(707,745)		77,168		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261KSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2026	5	12,536,214	248.55		482,274		168,762		823,590			(313,401)		36,974		0001
Purchased Call/Nasdaq FC Index/NFC261KS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/29/2026	4	14,739,018	246.8		547,720		178,286		1,054,599			(368,934)		42,079		0001
Purchased Call/Nasdaq FC Index/NFC261MSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2026	1	6,300,428	253.65		240,046		109,112		322,027			(131,469)		21,245		0001
Purchased Call/Nasdaq FC Index/NFC261KSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/05/2026	5	13,505,709	248.89		486,598		166,607		872,732			(319,583)		39,518		0001
Purchased Call/Nasdaq FC Index/NFC261KSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/08/2026	6	24,218,707	249.94		939,591		331,978		1,485,017			(608,193)		71,710		0001
Purchased Call/Nasdaq FC Index/NFC261MSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	5	17,108,557	257.54		616,637		277,022		703,693			(340,880)		57,165		0001
Purchased Call/Nasdaq FC Index/NFC261LSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	05/29/2026	5	26,780,809	252.84		1,031,904		424,586		1,419,445			(608,625)		85,554		0001
Purchased Call/Nasdaq FC Index/NFC261LSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/05/2026	5	14,257,522	254.15		555,402		238,719		706,464			(317,731)		46,605		0001
Purchased Call/Nasdaq FC Index/NFC261MS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/09/2026	5	13,870,992	256.55		539,491		236,889		600,569			(302,433)		45,919		0001
Purchased Call/Nasdaq FC Index/NFC261LST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2026	4	16,883,144	255.42		636,791		268,787		776,965			(367,763)		54,832		0001
Purchased Call/Nasdaq FC Index/NFC261LSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	4	20,338,362	256.29		771,671		332,523		893,581			(440,278)		66,482		0001
Purchased Call/Nasdaq FC Index/NFC261KSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2025	05/12/2026	7	11,489,288	253.74		420,904		152,368		571,698			(268,251)		34,546		0001
Purchased Call/Nasdaq FC Index/NFC261MSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	5	30,215,102	254.03		1,193,646		559,122		1,519,032			(636,572)		102,799		0001
Purchased Call/Nasdaq FC Index/NFC261NSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	3	27,900,634	262.58		1,035,411		506,516		855,822			(531,038)		97,146		0001
Purchased Call/Nasdaq FC Index/NFC261MSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/12/2026	4	21,814,063	253.65		872,550		393,052		1,116,315			(480,782)		72,888		0001
Purchased Call/Nasdaq FC Index/NFC261MSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/16/2026	6	12,200,427	257.36		440,204		202,082		506,996			(238,363)		41,263		0001
Purchased Call/Nasdaq FC Index/NFC261MSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/24/2026	4	12,140,886	259.23		456,563		219,058		454,885			(237,486)		42,033		0001
Purchased Call/Nasdaq FC Index/NFC261LS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/19/2026	5	14,370,421	254.94		513,267		195,590		670,212			(317,358)		44,340		0001
Purchased Call/Nasdaq FC Index/NFC261KSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/15/2026	3	27,670,795	254.8		1,005,923		374,707		1,301,762			(632,061)		84,142		0001
Purchased Call/Nasdaq FC Index/NFC261KSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	6	15,720,144	254.59		566,185		210,419		748,600			(356,446)		47,802		0001
Purchased Call/Nasdaq FC Index/NFC261LS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2026	5	16,447,240	252.02		602,103		236,131		908,528			(367,517)		51,293		0001
Purchased Call/Nasdaq FC Index/NFC261KSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2025	05/08/2026	5	14,755,750	249.95		552,246		194,558		904,308			(358,198)		43,691		0001
Purchased Call/Nasdaq FC Index/NFC261KS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2026	1	3,450,319	249.53		124,902		42,322		215,616			(82,700)		10,055		0001
Purchased Call/Nasdaq FC Index/NFC261JSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2025	04/14/2026	4	12,308,572	242.38		469,267		133,471		1,082,535			(335,244)		32,851		0001
Purchased Call/Nasdaq FC Index/NFC261JSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/17/2026	4	42,734,896	240.94		1,598,749		470,214		4,001,591			(1,128,605)		115,690		0001
Purchased Call/Nasdaq FC Index/NFC261JSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2026	1	4,008,917	246.19		147,929		47,272		295,272			(100,769)		11,349		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261ISQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/02/2026	5	11,325,060	249.31		382,529		96,216		710,620			(285,958)		28,429		0001
Purchased Call/Nasdaq FC Index/NFC261ISU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2025	04/02/2026	5	24,881,928	238.4		970,158		246,135		2,600,180			(723,708)		62,460		0001
Purchased Call/Nasdaq FC Index/NFC261ISS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2025	04/02/2026	4	16,468,529	242.85		592,366		149,876		1,423,422			(442,489)		41,340		0001
Purchased Call/Nasdaq FC Index/NFC261MSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2026	3	10,956,482	259.65		420,198		203,152		400,784			(217,388)		38,041		0001
Purchased Call/Nasdaq FC Index/NFC261MSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	06/26/2026	4	17,901,622	261.81		663,928		324,081		576,325			(341,523)		62,331		0001
Purchased Call/Nasdaq FC Index/NFC261LSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2026	3	17,140,188	252.82		647,497		262,712		909,333			(384,779)		54,572		0001
Purchased Call/Nasdaq FC Index/NFC261LS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	05/20/2026	4	14,715,799	254.47		521,825		200,237		706,524			(321,283)		45,569		0001
Purchased Call/Nasdaq FC Index/NFC261KSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/13/2026	4	18,531,299	254.35		662,992		241,368		898,945			(421,175)		55,931		0001
Purchased Call/Nasdaq FC Index/NFC261MS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/10/2026	3	14,112,223	257.91		521,718		230,132		565,143			(291,425)		46,863		0001
Purchased Call/Nasdaq FC Index/NFC261LS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	4	14,588,031	251.77		548,032		212,352		813,247			(336,058)		45,335		0001
Purchased Call/Nasdaq FC Index/NFC261LSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/27/2026	6	10,549,493	253.55		389,355		157,339		535,529			(231,863)		33,474		0001
Purchased Call/Nasdaq FC Index/NFC261KSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2026	3	14,757,488	254.56		529,330		194,627		701,700			(334,761)		44,708		0001
Purchased Call/Nasdaq FC Index/NFC261LSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2026	2	11,148,750	255.93		405,938		172,817		498,191			(233,355)		36,326		0001
Purchased Call/Nasdaq FC Index/NFC261MSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2026	3	17,125,898	255.29		649,506		300,329		800,644			(350,303)		58,094		0001
Purchased Call/Nasdaq FC Index/NFC261MSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	3	14,147,188	255.16		533,348		249,158		668,891			(285,846)		48,132		0001
Purchased Call/Nasdaq FC Index/NFC261LSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2026	1	6,317,886	250.06		239,448		95,647		385,554			(144,450)		19,979		0001
Purchased Call/Nasdaq FC Index/NFC261ISV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2026	1	4,650,432	238.4		180,437		47,222		484,843			(133,238)		11,925		0001
Purchased Call/Nasdaq FC Index/NFC261KS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	4	15,610,876	248.18		589,385		196,244		1,045,764			(393,653)		44,941		0001
Purchased Call/Nasdaq FC Index/NFC261MSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	2	6,380,563	256.29		238,998		104,039		280,076			(135,429)		21,056		0001
Purchased Call/Nasdaq FC Index/NFC261LSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	4	14,772,777	253.16		555,518		228,050		769,562			(328,411)		47,193		0001
Purchased Call/Nasdaq FC Index/NFC261LSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2026	4	10,665,383	253.99		417,885		175,343		530,843			(242,370)		34,526		0001
Purchased Call/Nasdaq FC Index/NFC261KSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/06/2026	4	15,832,009	248		596,219		205,800		1,073,994			(389,956)		46,510		0001
Purchased Call/Nasdaq FC Index/NFC261NS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2026	1	7,125,629	262.58		260,085		128,252		218,463			(132,523)		25,020		0001
Purchased Call/Nasdaq FC Index/NFC261MSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	3	13,009,869	256.18		533,146		254,558		580,749			(278,523)		44,913		0001
Purchased Call/Nasdaq FC Index/NFC261KSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2026	2	4,218,838	249.94		156,638		56,303		258,243			(100,510)		12,637		0001
Purchased Call/Nasdaq FC Index/NFC261JS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2026	1	5,278,279	242.17		202,686		56,953		468,562			(145,801)		14,020		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261M$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2026	4	10,139,622	256.99		383,151		170,536		429,275			(212,881)		33,776		0001
Purchased Call/Nasdaq FC Index/NFC261K$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2026	4	12,243,672	246.96		465,199		153,321		869,126			(311,813)		35,102		0001
Purchased Call/Nasdaq FC Index/NFC261L$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/22/2026	3	28,670,543	250.06		1,130,507		444,329		1,754,294			(688,311)		89,414		0001
Purchased Call/Nasdaq FC Index/NFC261K$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2026	1	5,961,965	254.8		214,035		80,779		280,012			(133,553)		18,330		0001
Purchased Call/Nasdaq FC Index/NFC261L$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	1	5,180,762	252.84		195,833		81,462		274,283			(114,725)		16,716		0001
Purchased Call/Nasdaq FC Index/NFC261M$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	1	5,078,345	254.03		193,485		91,679		254,734			(102,278)		17,481		0001
Purchased Call/Nasdaq FC Index/NFC261N$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	06/30/2026	6	17,255,755	264.08		601,045		298,975		481,906			(302,264)		60,757		0001
Purchased Call/Nasdaq FC Index/NFC261Q$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/04/2026	7	33,032,875	262.65		1,266,092		865,801		1,138,663			(405,662)		135,868		0001
Purchased Call/Nasdaq FC Index/NFC261R$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	5	16,130,367	272.59		580,807		419,829		320,642			(163,794)		68,201		0001
Purchased Call/Nasdaq FC Index/NFC261R$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	09/16/2026	8	14,353,900	270.13		520,666		373,369		331,607			(148,138)		60,457		0001
Purchased Call/Nasdaq FC Index/NFC261R$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	09/22/2026	5	14,782,057	273.9		527,026		384,336		272,247			(143,402)		62,977		0001
Purchased Call/Nasdaq FC Index/NFC261P$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	6,072,752	263.19		231,372		149,786		198,461			(82,588)		24,415		0001
Purchased Call/Nasdaq FC Index/NFC261P$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	4	11,893,106	260.89		451,767		288,438		439,161			(164,265)		47,409		0001
Purchased Call/Nasdaq FC Index/NFC261R$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2026	4	19,118,556	272.85		721,076		539,213		385,736			(182,883)		82,521		0001
Purchased Call/Nasdaq FC Index/NFC261R$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	4	33,786,064	272.07		1,277,007		947,895		707,781			(334,663)		144,753		0001
Purchased Call/Nasdaq FC Index/NFC261Q$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/28/2026	4	30,025,114	261.74		1,134,012		755,451		1,074,713			(384,748)		121,735		0001
Purchased Call/Nasdaq FC Index/NFC261R$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	09/23/2026	8	12,302,805	272.93		443,970		326,292		243,522			(118,369)		52,513		0001
Purchased Call/Nasdaq FC Index/NFC261Q$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/31/2026	3	8,243,409	261.74		310,581		208,032		295,463			(103,966)		33,631		0001
Purchased Call/Nasdaq FC Index/NFC261Q$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	08/28/2026	4	16,121,751	265.17		579,127		384,866		476,310			(197,824)		65,364		0001
Purchased Call/Nasdaq FC Index/NFC261Q$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2026	4	13,438,874	260.58		524,626		354,859		514,825			(170,746)		55,164		0001
Purchased Call/Nasdaq FC Index/NFC261Q$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	5	17,147,163	270.53		616,915		437,764		381,850			(179,873)		72,082		0001
Purchased Call/Nasdaq FC Index/NFC261Q$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/01/2026	2	6,189,959	261.74		236,674		158,490		222,295			(79,684)		25,305		0001
Purchased Call/Nasdaq FC Index/NFC261R$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	5	25,117,982	273.43		913,075		661,471		473,678			(255,738)		106,201		0001
Purchased Call/Nasdaq FC Index/NFC261Q$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	4	12,997,932	264.23		496,420		343,916		411,729			(153,205)		54,001		0001
Purchased Call/Nasdaq FC Index/NFC261R$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	5	19,199,127	271.26		725,232		537,167		422,208			(191,905)		82,257		0001
Purchased Call/Nasdaq FC Index/NFC261R$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	09/24/2026	7	8,763,173	272.26		317,498		233,909		180,431			(84,497)		37,475		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261NS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/01/2026	5	14,831,611	261.41		569,925		285,438		491,604			(285,347)		52,366		0001
Purchased Call/Nasdaq FC Index/NFC261NSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/17/2026	6	16,331,547	268.58		599,620		327,571		352,258			(273,903)		60,143		0001
Purchased Call/Nasdaq FC Index/NFC261NSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2026	4	13,481,116	265.78		491,008		256,491		343,195			(235,099)		48,632		0001
Purchased Call/Nasdaq FC Index/NFC261PSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/19/2026	4	12,703,286	264.47		458,050		291,000		382,748			(167,661)		50,530		0001
Purchased Call/Nasdaq FC Index/NFC2610S5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	4	14,240,574	269.97		506,055		280,849		281,623			(225,376)		52,970		0001
Purchased Call/Nasdaq FC Index/NFC261NSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2026	3	12,739,199	266.35		490,144		265,492		318,014			(225,312)		46,795		0001
Purchased Call/Nasdaq FC Index/NFC261NSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/08/2026	4	14,531,530	263.91		548,499		284,365		416,644			(264,221)		52,284		0001
Purchased Call/Nasdaq FC Index/NFC2610SB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	3	15,734,973	270.07		586,581		331,779		314,038			(256,813)		58,961		0001
Purchased Call/Nasdaq FC Index/NFC261NSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/10/2026	5	16,912,759	265.36		618,264		326,381		445,643			(293,689)		61,172		0001
Purchased Call/Nasdaq FC Index/NFC2610SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/28/2026	7	12,951,261	271.88		465,073		267,471		229,005			(197,840)		49,001		0001
Purchased Call/Nasdaq FC Index/NFC2610SO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/17/2026	4	25,713,807	268.35		965,510		528,679		564,948			(439,435)		94,694		0001
Purchased Call/Nasdaq FC Index/NFC2610SQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	4	22,013,270	265.15		866,102		507,922		614,513			(360,922)		83,883		0001
Purchased Call/Nasdaq FC Index/NFC261PSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2026	4	10,703,781	273.09		399,658		247,548		184,463			(152,957)		42,020		0001
Purchased Call/Nasdaq FC Index/NFC2610SU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	3	24,386,839	266.94		941,209		661,881		668,062			(283,254)		101,718		0001
Purchased Call/Nasdaq FC Index/NFC2610SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/08/2026	5	14,986,644	263.49		582,934		402,472		493,695			(181,121)		62,139		0001
Purchased Call/Nasdaq FC Index/NFC261PST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/21/2026	5	24,107,533	263.19		924,459		596,436		786,710			(331,418)		96,306		0001
Purchased Call/Nasdaq FC Index/NFC261PSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/25/2026	4	14,406,434	262.45		565,876		368,642		492,063			(197,713)		58,044		0001
Purchased Call/Nasdaq FC Index/NFC261RS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/17/2026	9	8,717,304	269.12		345,415		249,506		212,508			(97,054)		36,787		0001
Purchased Call/Nasdaq FC Index/NFC2610SX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2026	4	14,561,389	266.89		569,803		339,455		368,406			(230,673)		56,138		0001
Purchased Call/Nasdaq FC Index/NFC2610S2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	3	13,975,691	263.65		549,255		362,380		450,454			(189,026)		56,545		0001
Purchased Call/Nasdaq FC Index/NFC2610SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/04/2026	5	14,275,859	267.87		538,898		319,877		338,106			(219,318)		54,910		0001
Purchased Call/Nasdaq FC Index/NFC261PS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/07/2026	5	16,633,632	269.11		641,882		387,922		369,024			(256,384)		64,422		0001
Purchased Call/Nasdaq FC Index/NFC261PSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/12/2026	4	14,596,085	273.08		545,818		335,788		250,827			(210,501)		57,172		0001
Purchased Call/Nasdaq FC Index/NFC261RSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	8,770,430	272.07		325,383		242,020		186,108			(85,114)		37,786		0001
Purchased Call/Nasdaq FC Index/NFC261PS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/11/2026	3	15,017,130	269.55		619,742		379,847		325,548			(240,280)		58,690		0001
Purchased Call/Nasdaq FC Index/NFC261NSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/14/2026	4	14,032,115	265.53		527,721		282,539		367,244			(245,300)		51,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261NSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/10/2026	5	32,987,990	264.71		1,241,765		655,850		906,468			(589,149)		119,315		0001
Purchased Call/Nasdaq FC Index/NFC261NSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	4	32,476,558	265.98		1,184,667		600,874		807,364			(588,016)		114,979		0001
Purchased Call/Nasdaq FC Index/NFC2610SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	3	25,364,311	270.77		947,362		537,178		482,165			(412,883)		95,044		0001
Purchased Call/Nasdaq FC Index/NFC2610S7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/22/2026	4	19,658,232	268.27		742,728		413,955		439,026			(329,055)		73,302		0001
Purchased Call/Nasdaq FC Index/NFC2610S0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/31/2026	7	14,055,804	270.32		493,934		289,215		281,119			(206,484)		53,561		0001
Purchased Call/Nasdaq FC Index/NFC261PSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	4	16,005,199	272.82		588,100		366,865		283,042			(223,559)		62,971		0001
Purchased Call/Nasdaq FC Index/NFC261PS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2026	1	4,578,916	270.67		173,083		105,376		91,943			(68,384)		17,855		0001
Purchased Call/Nasdaq FC Index/NFC2610S9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2026	3	12,979,491	269.42		483,626		271,125		269,058			(213,098)		48,517		0001
Purchased Call/Nasdaq FC Index/NFC2610SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2026	4	10,099,129	268.63		389,601		233,755		229,587			(156,546)		39,024		0001
Purchased Call/Nasdaq FC Index/NFC261PSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	3	14,679,439	259.85		590,884		380,176		575,644			(213,157)		58,642		0001
Purchased Call/Nasdaq FC Index/NFC2610SK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	07/29/2026	5	14,382,116	270.93		536,324		309,160		274,107			(227,455)		54,545		0001
Purchased Call/Nasdaq FC Index/NFC2610SO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/26/2026	3	12,980,461	263.29		498,541		325,859		424,023			(173,204)		52,409		0001
Purchased Call/Nasdaq FC Index/NFC2610SQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2026	3	7,588,962	264.18		297,857		207,618		241,767			(91,096)		31,591		0001
Purchased Call/Nasdaq FC Index/NFC2610SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	6	13,573,816	271.58		495,974		288,530		247,438			(208,138)		51,602		0001
Purchased Call/Nasdaq FC Index/NFC2610SH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	4	8,449,981	262.53		323,639		220,792		293,178			(104,262)		34,756		0001
Purchased Call/Nasdaq FC Index/NFC261NSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/07/2026	3	15,494,964	263.79		576,820		297,681		446,655			(279,189)		55,602		0001
Purchased Call/Nasdaq FC Index/NFC261NSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2026	4	26,952,770	265.95		1,011,348		543,971		693,228			(467,690)		98,754		0001
Purchased Call/Nasdaq FC Index/NFC261PS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	4	22,757,720	270.67		862,198		522,524		455,600			(342,382)		88,140		0001
Purchased Call/Nasdaq FC Index/NFC2610SR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2026	2	6,605,238	265.15		253,806		149,682		185,009			(105,064)		25,347		0001
Purchased Call/Nasdaq FC Index/NFC261PSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/14/2026	3	25,181,685	270.65		949,698		593,950		515,020			(359,051)		99,075		0001
Purchased Call/Nasdaq FC Index/NFC261PSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	6,744,849	270.65		255,630		160,561		138,443			(96,122)		26,712		0001
Purchased Call/Nasdaq FC Index/NFC261PSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/18/2026	4	13,251,772	270.5		438,112		276,801		275,655			(161,627)		52,597		0001
Purchased Call/Nasdaq FC Index/NFC2610SD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/02/2026	3	11,608,738	258.86		477,166		322,024		485,719			(156,047)		47,554		0001
Purchased Call/Nasdaq FC Index/NFC2610SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	6,270,562	266.94		233,892		164,949		172,060			(70,104)		26,309		0001
Purchased Call/Nasdaq FC Index/NFC261NSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2026	1	7,255,755	264.71		269,188		143,122		199,593			(126,893)		26,449		0001
Purchased Call/Nasdaq FC Index/NFC2610SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	6,019,494	270.77		221,517		126,320		114,695			(95,971)		22,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261NSC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/06/2026	2	6,274,703	265.98		229,422		117,563		156,193			(112,821)		22,456		0001
Purchased Call/Nasdaq FC Index/NFC261NS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	3	10,364,177	263.47		392,364		198,583		303,598			(195,380)		36,693		0001
Purchased Call/Nasdaq FC Index/NFC261RSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	4	11,982,117	273.36		451,031		338,384		234,634			(113,369)		51,813		0001
Purchased Call/Nasdaq FC Index/NFC261RS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2026	1	7,425,706	273.43		267,325		193,682		140,436			(75,026)		31,576		0001
Purchased Call/Nasdaq FC Index/NFC261QSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/11/2026	3	18,853,092	265.82		721,959		506,449		550,401			(219,001)		78,636		0001
Purchased Call/Nasdaq FC Index/NFC2610S1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2026	1	5,478,580	268.35		201,612		111,081		120,570			(91,192)		20,328		0001
Purchased Call/NDX Index/NDX0001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	12/29/2025	01/16/2026	1	54,000,000	24249.3		124,200		116,438		176,514			(13,800)		56,529		0001
Purchased Call/Nasdaq FC Index/NFC261RSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	6	17,873,185	274.86		658,387		500,558		322,176			(161,405)		77,570		0001
Purchased Call/Nasdaq FC Index/NFC261RST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	6	8,842,965	274.15		335,223		253,539		166,655			(82,906)		38,309		0001
Purchased Call/Nasdaq FC Index/NFC261SS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/08/2026	5	10,953,663	276.76		390,719		304,026		178,146			(88,633)		48,055		0001
Purchased Call/Nasdaq FC Index/NFC261SS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	3	16,167,699	276.3		552,371		431,405		274,050			(125,344)		71,055		0001
Purchased Call/Nasdaq FC Index/NFC261RSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/02/2026	5	28,687,999	273.59		1,096,340		835,112		559,393			(266,666)		124,506		0001
Purchased Call/Nasdaq FC Index/NFC261SSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	3	14,304,830	268.58		560,159		442,320		381,783			(118,951)		63,423		0001
Purchased Call/NDX Index/NDX0053S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/15/2025	01/27/2026	1	45,998,292	27209		78,275		49,638		15,606			(29,125)		62,553		0001
Purchased Call/NDX Index/NDX0131S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	01/06/2026	1	58,420,000	24890		83,398		83,398		39,885					37,450		0001
Purchased Call/Nasdaq FC Index/NFC261SSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/13/2026	4	18,732,823	269.48		710,535		558,771		474,662			(152,916)		82,911		0001
Purchased Call/Nasdaq FC Index/NFC261SSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/16/2026	5	26,238,519	269.69		1,022,177		818,210		664,953			(209,475)		116,738		0001
Purchased Call/Nasdaq FC Index/NFC261SSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	5	19,356,813	270.97		761,935		623,428		463,004			(143,235)		87,157		0001
Purchased Call/Nasdaq FC Index/NFC261TS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/28/2026	3	14,036,670	279.61		504,294		417,762		202,676			(87,801)		63,734		0001
Purchased Call/Nasdaq FC Index/NFC261SSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/16/2026	5	18,536,298	268.84		725,995		580,075		492,119			(150,022)		82,470		0001
Purchased Call/Nasdaq FC Index/NFC261TSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	5	16,370,864	276.85		611,148		512,313		283,034			(102,585)		74,579		0001
Purchased Call/Nasdaq FC Index/NFC261US3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/13/2026	4	28,048,600	270.33		1,068,978		938,837		725,661			(136,622)		130,697		0001
Purchased Call/Nasdaq FC Index/NFC261TSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/04/2026	5	13,222,601	274.26		506,329		428,813		268,193			(78,600)		60,732		0001
Purchased Call/Nasdaq FC Index/NFC261TSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2026	4	5,630,034	275.83		203,281		172,885		104,746			(31,029)		25,901		0001
Purchased Call/Nasdaq FC Index/NFC261US8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2026	4	15,485,989	268.54		576,867		509,083		440,817			(69,004)		72,613		0001
Purchased Call/Nasdaq FC Index/NFC261TSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/10/2026	5	14,354,171	274.11		541,371		468,415		297,811			(74,693)		66,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261U$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/13/2026	5	14,363,641	270.25		550,002		481,863		371,881			(71,803)		66,930		0001
Purchased Call/Nasdaq FC Index/NFC261U$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/20/2026	3	25,635,491	266.12		999,489		896,995		832,573			(109,207)		120,764		0001
Purchased Call/Nasdaq FC Index/NFC261T$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	3	28,934,001	270.54		1,140,685		982,173		732,056			(168,062)		133,325		0001
Purchased Call/Nasdaq FC Index/NFC261U$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	2	7,913,011	271		299,340		274,720		203,377			(26,799)		37,848		0001
Purchased Call/Nasdaq FC Index/NFC261V$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	3	11,387,567	263.68		499,972		486,178		437,108			(17,752)		55,835		0001
Purchased Call/Nasdaq FC Index/NFC261V$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2026	3	13,233,159	267.12		513,282		492,584		428,619			(22,025)		64,699		0001
Purchased Call/Nasdaq FC Index/NFC261S$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/20/2026	6	13,484,363	271.51		508,733		410,278		309,674			(99,371)		60,407		0001
Purchased Call/Nasdaq FC Index/NFC261U$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/27/2026	4	22,143,380	271		848,474		777,882		571,665			(76,757)		105,434		0001
Purchased Call/Nasdaq FC Index/NFC261S$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/09/2026	5	26,414,472	266.03		1,065,599		834,322		804,583			(237,816)		116,089		0001
Purchased Call/Nasdaq FC Index/NFC261U$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	4	14,998,833	272.13		566,300		522,968		366,908			(44,718)		71,953		0001
Purchased Call/Nasdaq FC Index/NFC261U$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	3	9,209,808	270.09		357,077		326,601		246,632			(33,635)		43,719		0001
Purchased Call/Nasdaq FC Index/NFC261S$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/06/2026	5	18,084,534	275.5		655,286		502,805		317,361			(153,485)		79,056		0001
Purchased Call/Nasdaq FC Index/NFC261U$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/25/2026	4	10,347,288	269.15		404,565		368,298		292,236			(38,574)		49,119		0001
Purchased Call/Nasdaq FC Index/NFC261U$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/20/2026	4	16,707,070	265.39		652,542		584,430		564,868			(72,493)		78,704		0001
Purchased Call/Nasdaq FC Index/NFC261V$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/04/2026	5	14,931,397	272.3		566,567		529,254		363,448			(41,516)		71,843		0001
Purchased Call/Nasdaq FC Index/NFC261S$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2026	5	13,939,694	269.35		536,599		426,535		358,301			(112,095)		61,912		0001
Purchased Call/Nasdaq FC Index/NFC261V$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2026	5	6,829,005	272.58		258,444		240,474		162,978			(19,200)		32,809		0001
Purchased Call/Nasdaq FC Index/NFC261T$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2026	4	10,970,330	273.7		416,271		360,585		233,639			(56,646)		50,956		0001
Purchased Call/Nasdaq FC Index/NFC261V$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	4	30,354,210	268.06		1,174,590		1,122,691		939,257			(60,563)		147,554		0001
Purchased Call/Nasdaq FC Index/NFC261U$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/24/2026	3	6,969,407	268.52		273,042		247,152		203,393			(27,131)		33,034		0001
Purchased Call/Nasdaq FC Index/NFC261V$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/09/2026	4	10,955,045	273.16		416,488		392,760		256,987			(24,818)		53,099		0001
Purchased Call/Nasdaq FC Index/NFC261W$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/22/2026	3	11,689,158	269.6		453,020		444,336		337,498			(10,583)		57,721		0001
Purchased Call/Nasdaq FC Index/NFC261W$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/29/2026	3	15,679,202	269.21		587,511		586,342		487,513			(2,726)		78,181		0001
Purchased Call/Nasdaq FC Index/NFC261T$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2026	5	9,309,522	280.38		318,991		265,843		128,710			(54,346)		42,340		0001
Purchased Call/Nasdaq FC Index/NFC261S$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/21/2026	3	12,492,985	271.33		464,440		375,277		290,680			(90,016)		56,061		0001
Purchased Call/Nasdaq FC Index/NFC261S$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2026	2	6,612,561	266.03		255,275		200,588		201,490			(56,728)		29,216		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261S9W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/22/2026	5	9,387,155	268.85		384,211		312,859		250,996			(72,845)		42,196		0001
Purchased Call/Nasdaq FC Index/NFC261T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	5	16,094,476	271.23		620,821		532,225		389,557			(92,817)		74,162		0001
Purchased Call/Nasdaq FC Index/NFC261T$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	4	31,072,145	278.08		1,153,792		968,325		498,711			(192,427)		141,552		0001
Purchased Call/Nasdaq FC Index/NFC261T$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2026	3	10,201,388	273.65		380,460		330,665		218,461			(50,884)		47,460		0001
Purchased Call/Nasdaq FC Index/NFC261T$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/27/2026	5	21,110,843	277.96		798,499		659,091		336,063			(140,912)		95,695		0001
Purchased Call/Nasdaq FC Index/NFC261U$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/01/2026	4	11,154,543	270.49		437,627		403,397		295,139			(35,243)		53,432		0001
Purchased Call/Nasdaq FC Index/NFC261V$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2026	1	6,800,774	268.06		261,150		249,639		209,827			(13,520)		33,203		0001
Purchased Call/Nasdaq FC Index/NFC261V$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	2	15,042,098	272.23		564,306		537,845		373,231			(30,810)		73,121		0001
Purchased Call/Nasdaq FC Index/NFC261V$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	4	12,026,830	272.71		458,535		431,290		298,678			(28,370)		58,209		0001
Purchased Call/Nasdaq FC Index/NFC261V$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	3	20,080,652	266.64		786,255		764,984		665,787			(27,453)		98,599		0001
Purchased Call/Nasdaq FC Index/NFC261V$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	3	6,299,037	275.11		227,186		215,134		137,269			(12,906)		30,576		0001
Purchased Call/Nasdaq FC Index/NFC261T$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	3	23,241,230	273.82		903,154		740,488		475,619			(167,667)		104,647		0001
Purchased Call/Nasdaq FC Index/NFC261V$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/16/2026	2	8,613,098	267.66		328,464		316,435		270,276			(13,183)		42,171		0001
Purchased Call/Nasdaq FC Index/NFC261T$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2026	1	9,715,308	278.08		357,523		300,398		156,159			(59,425)		44,478		0001
Purchased Call/Nasdaq FC Index/NFC261T$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/03/2026	4	17,060,093	278.99		586,785		495,373		260,418			(92,585)		78,230		0001
Purchased Call/Nasdaq FC Index/NFC261S$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	5	13,108,327	273.73		515,978		397,405		256,000			(119,549)		57,405		0001
Purchased Call/Nasdaq FC Index/NFC261U$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	3	12,350,615	266.26		480,648		425,467		395,606			(56,243)		58,002		0001
Purchased Call/Nasdaq FC Index/NFC261V$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	3	24,813,619	273.55		930,998		872,030		578,088			(65,138)		119,391		0001
Purchased Call/Nasdaq FC Index/NFC261U$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	14,317,689	270.09		542,640		496,042		384,903			(51,892)		68,173		0001
Purchased Call/Nasdaq FC Index/NFC261W$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2026	1	10,955,554	270.83		415,215		412,928		301,663			(5,657)		54,552		0001
Purchased Call/Nasdaq FC Index/NFC261W$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	3	2,302,008	271.05		84,973		84,452		60,624			(1,174)		11,399		0001
Purchased Call/Nasdaq FC Index/NFC261U$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	1	8,067,398	270.33		308,981		271,529		210,169			(39,570)		37,769		0001
Purchased Call/Nasdaq FC Index/NFC261W$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2026	4	12,389,404	270.53		470,680		463,643		340,306			(9,939)		61,264		0001
Purchased Call/Nasdaq FC Index/NFC261V$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	7,894,611	273.55		295,258		276,551		180,162			(20,917)		38,153		0001
Purchased Call/Nasdaq FC Index/NFC261U$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2026	1	3,522,103	266.12		134,897		121,147		117,925			(14,703)		16,669		0001
Purchased Call/Nasdaq FC Index/NFC261W$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/24/2026	3	36,345,248	270.83		1,381,022		1,373,648		988,573			(18,113)		179,975		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261W5D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/30/2026	2	11,254,636	267.99		415,453		415,453		370,525			(897)		56,196		0001
Purchased Call/NDX Index/NDX0213$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2025	01/09/2026	1	54,000,000	24759.8		124,200		110,400		192,714			(22,582)		42,397		0001
Purchased Call/Nasdaq FC Index/NFC261W5F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	1	3,588,266	264.04		138,148		138,148		141,274					17,941		0001
Purchased Call/Nasdaq FC Index/NFC261U5C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2026	3	6,724,214	267.23		250,677		223,114		205,597			(28,587)		31,628		0001
Purchased Call/NDX Index/NDX0131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/31/2025	01/14/2026	1	58,420,000	24375		162,104		162,104		25,664					57,207		0001
Purchased Call/NDX Index/NDX0213$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	01/07/2026	1	58,000,000	24698.7		69,600		69,600		132,588			(8,700)		40,161		0001
Purchased Call/NDX Index/NDX0053$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/15/2025	01/14/2026	1	38,000,105	26887		48,260		22,406		3,512			(25,738)		37,211		0001
Purchased Call/Nasdaq FC Index/NFC261RSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	5,739,171	273.59		215,793		164,668		112,149			(52,331)		25,043		0001
Purchased Call/Nasdaq FC Index/NFC261S5N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2026	1	7,441,999	269.69		284,284		227,897		188,701			(58,096)		33,282		0001
Purchased Call/Nasdaq FC Index/NFC261T$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1	9,056,959	273.82		340,542		279,563		184,620			(63,098)		40,987		0001
Purchased Call/Nasdaq FC Index/NFC261T$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2026	1	9,546,147	270.54		366,572		315,941		240,211			(53,937)		44,200		0001
Purchased Call/Nasdaq FC Index/NFC261VSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2026	1	8,763,184	268.92		333,877		325,599		260,917			(10,917)		43,212		0001
Purchased Call/Nasdaq FC Index/NFC261VSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	3	27,558,292	268.92		1,063,472		1,037,177		833,152			(34,344)		135,315		0001
Purchased Call/Nasdaq FC Index/NFC161VSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	8	8,195,183	250.47	356,122			491		444,422			(178,400)		3,033		0001
Purchased Call/Nasdaq FC Index/NFC161VSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2024	01/02/2026	7	8,515,077	248.39	415,928			574		536,898			(208,897)		3,151		0001
Purchased Call/Nasdaq FC Index/NFC161VSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2024	01/02/2026	5	7,402,770	247.39	382,236			529		498,557			(192,294)		2,740		0001
Purchased Call/Nasdaq FC Index/NFC161VSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2024	01/05/2026	6	4,270,930	247.57	207,628	24,958		1,450		283,421			(128,714)		2,499		0001
Purchased Call/Nasdaq FC Index/NFC161VSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2026	2	2,095,378	247.57	97,380			669		139,028			(48,563)		1,343		0001
Purchased Call/Nasdaq FC Index/NFC161VSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2024	01/07/2026	4	2,015,387	247.57	104,037			859		133,723			(52,027)		1,396		0001
Purchased Call/Nasdaq FC Index/NFC161VSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2024	01/08/2026	6	4,412,316	251.7	211,585			2,039		216,256			(105,970)		3,266		0001
Purchased Call/Nasdaq FC Index/NFC161W5O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2024	01/09/2026	5	6,617,361	252.01	322,152			3,551		318,383			(161,280)		5,195		0001
Purchased Call/Nasdaq FC Index/NFC161W5Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	7	6,616,826	253.58	308,787			3,411		276,773			(154,781)		5,195		0001
Purchased Call/Nasdaq FC Index/NFC161W5$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2024	01/09/2026	5	4,676,593	253.88	216,045			2,391		190,092			(108,404)		3,672		0001
Purchased Call/Nasdaq FC Index/NFC161W5$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2026	1	635,955	254	29,254			562		26,148			(14,547)		645		0001
Purchased Call/Nasdaq FC Index/NFC161W5A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2026	1	3,019,051	254	139,178			2,297		122,637			(69,399)		2,849		0001
Purchased Call/Nasdaq FC Index/NFC161W5B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2024	01/12/2026	3	4,979,730	254	227,108			3,446		200,581			(113,914)		4,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161W/SC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2026	2	1,294,490	254	60,669			1,089		52,938			(30,386)		1,268		0001
Purchased Call/Nasdaq FC Index/NFC161W/SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2024	01/16/2026	6	9,669,634	253.85	440,242			9,085		407,932			(220,324)		10,123		0001
Purchased Call/Nasdaq FC Index/NFC161W/SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2024	01/16/2026	5	10,544,105	252.35	524,193			10,840		504,878			(262,578)		11,038		0001
Purchased Call/Nasdaq FC Index/NFC161W/SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2024	01/16/2026	6	7,105,650	254.78	346,370			7,177		275,376			(173,804)		7,438		0001
Purchased Call/Nasdaq FC Index/NFC161W/SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/19/2024	01/20/2026	1	1,272,120	257.86	57,373			1,497		35,946			(28,608)		1,489		0001
Purchased Call/Nasdaq FC Index/NFC161W/SM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2024	01/16/2026	4	3,131,846	257.86	141,999			2,945		87,863			(71,335)		3,279		0001
Purchased Call/Nasdaq FC Index/NFC161W/SN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2026	2	950,193	257.86	43,089			1,183		27,288			(21,475)		1,140		0001
Purchased Call/Nasdaq FC Index/NFC161W/SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2024	01/22/2026	6	7,964,395	257.9	368,406			10,640		230,920			(184,394)		9,777		0001
Purchased Call/Nasdaq FC Index/NFC161W/SR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2024	01/23/2026	6	6,478,939	258.65	297,577			9,004		176,650			(148,903)		8,132		0001
Purchased Call/Nasdaq FC Index/NFC161W/ST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2024	01/23/2026	6	4,470,985	259.24	200,091			6,075		115,705			(100,330)		5,612		0001
Purchased Call/Nasdaq FC Index/NFC161W/SV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2024	01/23/2026	5	6,851,770	259.3	301,926			9,174		173,423			(151,390)		8,600		0001
Purchased Call/Nasdaq FC Index/NFC161W/SZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2024	01/26/2026	6	7,531,691	258.03	358,305			12,340		222,017			(179,552)		10,051		0001
Purchased Call/Nasdaq FC Index/NFC161X$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2026	2	1,302,457	258.03	59,348			2,125		38,958			(29,684)		1,771		0001
Purchased Call/Nasdaq FC Index/NFC161X$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2026	1	1,811,693	258.03	82,613			3,060		54,879			(41,138)		2,509		0001
Purchased Call/Nasdaq FC Index/NFC161X$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2024	01/29/2026	5	7,076,670	260.28	302,407			11,640		170,831			(151,310)		9,974		0001
Purchased Call/Nasdaq FC Index/NFC161X$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	4	8,943,129	258.6	366,070			14,589		262,594			(183,072)		12,820		0001
Purchased Call/Nasdaq FC Index/NFC161X$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2024	01/30/2026	6	6,588,857	253.62	325,504			13,007		299,025			(162,980)		9,445		0001
Purchased Call/Nasdaq FC Index/NFC161X$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	01/30/2026	4	5,760,366	256.09	278,432			11,154		213,760			(139,674)		8,257		0001
Purchased Call/Nasdaq FC Index/NFC161X$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2024	02/04/2026	2	841,626	259.09	38,308			1,787		23,953			(19,093)		1,303		0001
Purchased Call/Nasdaq FC Index/NFC161X$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	5	6,725,635	259.09	304,838			13,439		188,570			(152,816)		10,111		0001
Purchased Call/Nasdaq FC Index/NFC161X$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2026	2	2,040,762	259.09	92,821			4,209		57,682			(46,325)		3,114		0001
Purchased Call/Nasdaq FC Index/NFC161X$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2024	02/05/2026	7	9,839,978	258.79	451,117			21,703		290,667			(225,682)		15,451		0001
Purchased Call/Nasdaq FC Index/NFC161X$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	4	6,303,084	258.33	304,189			15,044		196,374			(152,089)		10,034		0001
Purchased Call/Nasdaq FC Index/NFC161X$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	7	8,623,369	260.44	398,992			19,833		218,051			(200,115)		13,728		0001
Purchased Call/Nasdaq FC Index/NFC161X$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	7	8,100,140	260.74	389,692			19,383		198,440			(195,497)		12,895		0001
Purchased Call/Nasdaq FC Index/NFC161X$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2026	1	1,506,126	263.62	67,324			3,699		26,804			(33,570)		2,524		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161X$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/09/2026	3	5,221,091	263.62	222,913			11,970		92,047			(111,612)		8,642		0001
Purchased Call/Nasdaq FC Index/NFC161X$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2026	1	1,839,755	263.62	82,605			4,646		33,021			(41,133)		3,120		0001
Purchased Call/Nasdaq FC Index/NFC161X$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2024	02/12/2026	8	9,171,962	261.62	356,794			20,611		208,689			(178,615)		15,741		0001
Purchased Call/Nasdaq FC Index/NFC161X$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	4	6,296,461	256.09	304,505			18,008		243,061			(152,299)		10,931		0001
Purchased Call/Nasdaq FC Index/NFC161X$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	5	7,805,246	258.18	355,524			21,087		252,278			(178,019)		13,550		0001
Purchased Call/Nasdaq FC Index/NFC161Y$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2024	02/13/2026	4	5,113,262	258.52	227,642			13,538		160,282			(114,138)		8,877		0001
Purchased Call/Nasdaq FC Index/NFC161Y$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/17/2026	2	3,220,630	256.75	147,805			9,557		117,448			(73,714)		5,840		0001
Purchased Call/Nasdaq FC Index/NFC161Y$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	3	7,309,507	256.75	326,160			19,422		267,292			(164,271)		12,689		0001
Purchased Call/Nasdaq FC Index/NFC161Y$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2026	4	6,799,154	256.75	298,381			20,088		249,213			(149,171)		12,582		0001
Purchased Call/Nasdaq FC Index/NFC161Y$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2026	1	1,699,548	256.75	78,009			5,143		62,122			(38,845)		3,114		0001
Purchased Call/Nasdaq FC Index/NFC161Y$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/20/2026	6	6,763,550	255.04	318,267			21,875		285,153			(159,171)		12,641		0001
Purchased Call/Nasdaq FC Index/NFC161Y$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	5	5,579,274	254.45	301,535			20,793		245,712			(150,998)		10,428		0001
Purchased Call/Nasdaq FC Index/NFC161Y$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2024	02/20/2026	3	4,245,519	260.59	190,996			13,186		111,401			(95,763)		7,935		0001
Purchased Call/Nasdaq FC Index/NFC161Y$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2026	1	1,184,921	260.05	53,795			3,990		33,012			(26,824)		2,300		0001
Purchased Call/Nasdaq FC Index/NFC161Y$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/23/2026	4	5,056,966	260.05	229,986			16,784		140,082			(115,120)		9,725		0001
Purchased Call/Nasdaq FC Index/NFC161Y$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2024	02/25/2026	2	1,556,236	260.05	70,324			5,324		43,622			(35,144)		3,048		0001
Purchased Call/Nasdaq FC Index/NFC161Y$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/29/2024	02/26/2026	5	8,487,295	259.91	389,309			29,958		242,335			(194,699)		16,770		0001
Purchased Call/Nasdaq FC Index/NFC161Y$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	6	4,791,693	260.22	216,599			16,983		134,331			(108,385)		9,551		0001
Purchased Call/Nasdaq FC Index/NFC161Y$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	6	4,462,384	259.25	216,406			17,163		136,376			(109,340)		8,894		0001
Purchased Call/Nasdaq FC Index/NFC161Y$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	02/27/2026	4	6,058,137	261.36	302,746			23,839		152,737			(151,830)		12,075		0001
Purchased Call/Nasdaq FC Index/NFC161Y$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2024	03/02/2026	2	1,681,323	265.01	74,344			6,137		29,185			(37,130)		3,437		0001
Purchased Call/Nasdaq FC Index/NFC161Y$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2024	02/27/2026	5	5,983,145	265.01	255,723			20,173		103,281			(128,682)		11,925		0001
Purchased Call/Nasdaq FC Index/NFC161Y$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2024	03/03/2026	2	2,227,268	265.01	97,322			8,178		39,074			(48,675)		4,590		0001
Purchased Call/Nasdaq FC Index/NFC161Y$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2024	03/04/2026	4	6,834,714	263.69	270,178			23,043		139,385			(135,281)		14,198		0001
Purchased Call/Nasdaq FC Index/NFC161Z$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2026	7	6,408,495	258.19	315,652			27,410		217,080			(158,231)		13,417		0001
Purchased Call/Nasdaq FC Index/NFC161Z$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2024	03/06/2026	8	4,237,932	259.61	205,513			18,158		128,768			(103,087)		8,942		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161Z$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2024	03/06/2026	6	5,269,761	262.7	225,967	1,817		20,304		121,040			(114,793)		11,119		0001
Purchased Call/Nasdaq FC Index/NFC161Z$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/12/2024	03/09/2026	2	2,882,253	259.66	132,600			12,223		87,297			(66,234)		6,220		0001
Purchased Call/Nasdaq FC Index/NFC161Z$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/08/2024	03/10/2026	1	1,742,364	259.66	79,975			7,470		53,035			(39,878)		3,788		0001
Purchased Call/Nasdaq FC Index/NFC161Z$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2024	03/06/2026	5	4,019,670	259.66	184,434			16,324		121,619			(92,727)		8,481		0001
Purchased Call/Nasdaq FC Index/NFC161Z$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/14/2024	03/11/2026	4	6,462,336	258.86	317,416			30,127		211,068			(158,928)		14,150		0001
Purchased Call/Nasdaq FC Index/NFC161Z$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/12/2024	03/12/2026	7	4,121,992	261.51	179,241			17,295		107,967			(89,912)		9,090		0001
Purchased Call/Nasdaq FC Index/NFC161Z$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2024	03/13/2026	4	5,559,093	259.93	250,476			24,493		168,210			(125,364)		12,345		0001
Purchased Call/Nasdaq FC Index/NFC161Z$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2024	03/13/2026	4	6,806,918	259.32	301,087			29,518		216,490			(150,940)		15,116		0001
Purchased Call/Nasdaq FC Index/NFC161Z$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/15/2024	03/13/2026	4	8,677,120	256.92	417,410			41,021		332,026			(210,030)		19,269		0001
Purchased Call/Nasdaq FC Index/NFC161Z$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/15/2024	03/16/2026	1	1,477,811	256.92	67,684			6,889		56,520			(33,796)		3,349		0001
Purchased Call/Nasdaq FC Index/NFC161Z$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/19/2024	03/17/2026	2	950,288	256.92	43,907			4,524		36,440			(21,903)		2,168		0001
Purchased Call/Nasdaq FC Index/NFC161Z$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2024	03/18/2026	8	9,141,598	259.16	418,057			43,840		296,781			(209,943)		20,994		0001
Purchased Call/Nasdaq FC Index/NFC161Z$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/20/2024	03/19/2026	2	4,493,794	259.53	220,255			23,339		142,121			(110,296)		10,387		0001
Purchased Call/Nasdaq FC Index/NFC161Z$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2024	03/20/2026	5	3,497,950	261.83	161,110			17,322		92,095			(80,690)		8,137		0001
Purchased Call/Nasdaq FC Index/NFC161Z$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/26/2024	03/20/2026	5	6,958,716	262.57	308,847			33,326		171,783			(155,130)		16,187		0001
Purchased Call/Nasdaq FC Index/NFC161Z$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2024	03/20/2026	3	7,870,460	262.73	355,961			38,375		191,565			(178,800)		18,308		0001
Purchased Call/Nasdaq FC Index/NFC161Z$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/22/2024	03/23/2026	1	2,844,208	262.73	129,127			14,387		69,345			(64,475)		6,740		0001
Purchased Call/Nasdaq FC Index/NFC2610$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/22/2024	03/24/2026	1	2,371,872	262.73	107,920			12,156		58,172			(53,813)		5,655		0001
Purchased Call/Nasdaq FC Index/NFC2610$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2024	03/25/2026	7	10,541,799	261.84	464,716			53,080		280,474			(232,772)		25,286		0001
Purchased Call/Nasdaq FC Index/NFC2610$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/01/2024	03/26/2026	5	4,120,393	260.6	192,570			22,263		121,863			(96,439)		9,942		0001
Purchased Call/Nasdaq FC Index/NFC2610$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/05/2024	03/27/2026	5	5,028,089	261.61	226,036			26,503		138,045			(113,295)		12,203		0001
Purchased Call/Nasdaq FC Index/NFC2610$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2024	03/27/2026	3	13,335,535	261.08	611,918			71,840		382,274			(307,197)		32,366		0001
Purchased Call/Nasdaq FC Index/NFC2610$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2024	03/30/2026	1	1,933,033	261.08	88,340			10,678		55,489			(44,049)		4,773		0001
Purchased Call/Nasdaq FC Index/NFC2610$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2024	03/31/2026	1	2,776,127	261.08	127,424			15,557		80,024			(63,451)		6,893		0001
Purchased Call/Nasdaq FC Index/NFC2611$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/22/2026	4	5,012,729	247.67	244,200			37,289		344,773			(122,267)		13,884		0001
Purchased Call/Nasdaq FC Index/NFC2613$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2024	06/05/2026	4	4,350,019	263.05	196,358			41,911		127,015			(98,278)		14,219		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2611$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2026	5	5,682,474	249.99	245,839			35,976		346,774			(123,244)		15,383		0001
Purchased Call/Nasdaq FC Index/NFC2610$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/08/2026	5	7,229,388	257.51	329,932			44,050		276,082			(165,291)		18,730		0001
Purchased Call/Nasdaq FC Index/NFC2613$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/31/2024	06/01/2026	4	3,103,280	258.94	144,081			29,991		116,745			(72,121)		10,013		0001
Purchased Call/Nasdaq FC Index/NFC2613$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2024	06/11/2026	4	3,709,112	265.4	183,216			40,635		93,156			(91,798)		12,355		0001
Purchased Call/Nasdaq FC Index/NFC2610$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	3	3,424,978	256.71	166,328			22,703		139,062			(83,274)		8,964		0001
Purchased Call/Nasdaq FC Index/NFC2612$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/10/2024	05/08/2026	4	4,239,205	254.59	196,095			34,430		202,659			(98,545)		12,552		0001
Purchased Call/Nasdaq FC Index/NFC2610$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2026	1	1,740,354	257.67	79,708			10,511		65,567			(39,745)		4,486		0001
Purchased Call/Nasdaq FC Index/NFC2614$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2024	06/17/2026	5	7,264,283	271.49	294,749	9,646		71,364		118,391			(153,753)		24,642		0001
Purchased Call/Nasdaq FC Index/NFC2611$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2024	05/01/2026	3	4,037,966	248.21	191,615			31,678		271,497			(95,904)		11,625		0001
Purchased Call/Nasdaq FC Index/NFC2611$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	4	5,014,899	251.93	226,759			35,418		276,177			(113,866)		14,013		0001
Purchased Call/Nasdaq FC Index/NFC2611$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2026	4	4,534,207	245.9	215,346			31,557		340,541			(108,189)		12,275		0001
Purchased Call/Nasdaq FC Index/NFC2613$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2024	05/28/2026	5	7,148,178	262.56	308,351			62,382		211,517			(154,440)		22,759		0001
Purchased Call/Nasdaq FC Index/NFC2613$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/07/2024	06/08/2026	1	3,015,483	262.64	135,998			29,557		90,498			(67,906)		9,951		0001
Purchased Call/Nasdaq FC Index/NFC2611$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2024	05/01/2026	4	4,584,258	249.97	215,876			35,756		281,709			(108,180)		13,197		0001
Purchased Call/Nasdaq FC Index/NFC2611$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	04/16/2026	3	2,787,793	253.34	121,016			17,472		140,389			(60,563)		7,512		0001
Purchased Call/Nasdaq FC Index/NFC2614$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2026	6	4,521,445	269.06	199,748			44,709		87,831			(100,309)		15,108		0001
Purchased Call/Nasdaq FC Index/NFC2614$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	5	5,376,053	271.5	233,644			54,180		88,428			(117,160)		18,291		0001
Purchased Call/Nasdaq FC Index/NFC2612$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2024	05/20/2026	4	5,897,359	261.6	261,070			49,913		183,604			(130,697)		18,262		0001
Purchased Call/Nasdaq FC Index/NFC2613$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2026	2	2,011,055	262.64	91,179			19,916		62,597			(45,474)		6,657		0001
Purchased Call/Nasdaq FC Index/NFC2613$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2024	06/05/2026	2	4,913,150	262.64	224,609			48,100		147,424			(112,711)		16,060		0001
Purchased Call/Nasdaq FC Index/NFC2613$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2024	06/04/2026	4	3,670,804	260.06	175,851			37,243		129,400			(88,016)		11,961		0001
Purchased Call/Nasdaq FC Index/NFC2612$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2024	05/21/2026	5	4,527,880	261.86	198,229			38,201		138,855			(99,264)		14,071		0001
Purchased Call/Nasdaq FC Index/NFC2613$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	4	4,522,582	262.93	204,620			43,785		133,116			(102,562)		14,783		0001
Purchased Call/Nasdaq FC Index/NFC2614$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	06/18/2026	3	5,996,233	270.42	262,708			61,012		107,166			(131,843)		20,401		0001
Purchased Call/Nasdaq FC Index/NFC2613$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	05/22/2026	5	8,893,999	262.25	395,839			77,253		267,656			(198,817)		27,737		0001
Purchased Call/Nasdaq FC Index/NFC2614$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2026	3	2,611,500	269.29	118,776			28,588		51,359			(59,445)		9,067		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2614$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2024	06/12/2026	3	5,796,722	270.44	259,685			58,168		101,379			(130,401)		19,369		0001
Purchased Call/Nasdaq FC Index/NFC2613$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2024	05/29/2026	4	5,226,753	258.94	241,306			49,363		196,697			(121,199)		16,697		0001
Purchased Call/Nasdaq FC Index/NFC2613$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2024	06/03/2026	3	7,130,606	259.59	329,824			69,411		258,822			(165,133)		23,158		0001
Purchased Call/Nasdaq FC Index/NFC2612$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2024	05/15/2026	4	4,163,401	260.36	187,630			34,761		140,127			(94,274)		12,660		0001
Purchased Call/Nasdaq FC Index/NFC2613$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2024	06/10/2026	4	6,661,658	263.45	322,175			70,918		190,439			(161,325)		22,122		0001
Purchased Call/Nasdaq FC Index/NFC2613$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2024	05/22/2026	3	4,552,884	261.74	197,666			38,414		141,817			(98,919)		14,199		0001
Purchased Call/Nasdaq FC Index/NFC2612$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2024	05/15/2026	6	8,580,245	260.54	380,507			70,504		285,350			(191,125)		26,091		0001
Purchased Call/Nasdaq FC Index/NFC2613$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	05/26/2026	3	3,243,230	262.25	143,273			28,591		97,467			(71,521)		10,256		0001
Purchased Call/Nasdaq FC Index/NFC2614$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	3	6,719,161	269.73	294,912			68,568		126,487			(148,290)		22,860		0001
Purchased Call/Nasdaq FC Index/NFC2614$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2024	06/26/2026	4	7,959,815	268.9	370,725			90,196		162,212			(186,175)		27,715		0001
Purchased Call/Nasdaq FC Index/NFC2614$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	5	5,727,652	269.9	259,408			62,908		108,536			(129,888)		19,943		0001
Purchased Call/Nasdaq FC Index/NFC2610$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2024	04/02/2026	4	2,745,319	255.86	124,880			15,748		116,971			(62,823)		6,891		0001
Purchased Call/Nasdaq FC Index/NFC2610$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2024	04/01/2026	4	4,625,283	261.42	196,950			24,378		130,259			(98,589)		11,547		0001
Purchased Call/Nasdaq FC Index/NFC2611$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2024	04/23/2026	2	3,599,067	250.21	163,964			25,306		217,155			(82,144)		10,013		0001
Purchased Call/Nasdaq FC Index/NFC2611$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2024	04/13/2026	2	1,652,690	256.46	73,702			10,354		68,193			(36,855)		4,390		0001
Purchased Call/Nasdaq FC Index/NFC2611$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2026	4	5,484,729	251.06	243,971			35,678		300,832			(122,278)		14,848		0001
Purchased Call/Nasdaq FC Index/NFC2611$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	5	7,150,353	249.64	347,030			54,236		445,764			(174,335)		19,980		0001
Purchased Call/Nasdaq FC Index/NFC2611$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2024	04/15/2026	4	5,207,497	253.3	236,509			33,830		262,787			(118,398)		13,965		0001
Purchased Call/Nasdaq FC Index/NFC2610$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	3	5,559,148	257.67	256,493			32,309		209,330			(129,075)		13,955		0001
Purchased Call/Nasdaq FC Index/NFC2611$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/27/2026	1	1,672,260	251.93	75,419			12,034		91,967			(37,658)		4,734		0001
Purchased Call/Nasdaq FC Index/NFC2610$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	4	6,052,397	256.46	263,478			36,058		249,853			(132,379)		15,840		0001
Purchased Call/Nasdaq FC Index/NFC2611$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2024	04/29/2026	6	7,089,485	252.36	295,919			48,065		381,446			(148,242)		20,240		0001
Purchased Call/Nasdaq FC Index/NFC2612$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2024	05/07/2026	4	3,458,589	253.75	155,867			27,024		173,007			(78,034)		10,201		0001
Purchased Call/Nasdaq FC Index/NFC2612$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2024	05/13/2026	4	8,645,045	255.08	417,408			75,795		401,765			(209,001)		26,093		0001
Purchased Call/Nasdaq FC Index/NFC2612$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2026	5	4,194,710	260.89	181,989			33,605		136,268			(91,121)		12,755		0001
Purchased Call/Nasdaq FC Index/NFC2613$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2024	05/29/2026	3	3,951,918	259.22	178,879			36,546		146,165			(89,660)		12,625		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2613$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2024	05/22/2026	4	5,600,784	260.77	254,088			49,518		186,062			(127,318)		17,467		0001
Purchased Call/Nasdaq FC Index/NFC2613$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/31/2024	05/29/2026	3	3,164,279	261.57	135,241			27,573		100,685			(67,691)		10,109		0001
Purchased Call/Nasdaq FC Index/NFC2612$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2024	05/08/2026	5	4,281,946	253.67	195,969			34,292		215,828			(98,150)		12,679		0001
Purchased Call/Nasdaq FC Index/NFC2613$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/31/2024	06/02/2026	1	1,630,570	258.94	73,865			15,422		61,478			(36,831)		5,278		0001
Purchased Call/Nasdaq FC Index/NFC2612$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2024	05/06/2026	4	6,443,307	253.79	292,615			50,368		321,252			(146,670)		18,929		0001
Purchased Call/Nasdaq FC Index/NFC2614$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2026	4	5,498,427	269.84	243,009			54,350		100,692			(121,799)		18,372		0001
Purchased Call/Nasdaq FC Index/NFC2614$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2024	06/16/2026	2	4,444,304	270.44	194,127			44,278		78,289			(96,833)		15,031		0001
Purchased Call/Nasdaq FC Index/NFC2614$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	6	6,717,107	270.39	303,263			73,883		122,755			(152,413)		23,388		0001
Purchased Call/Nasdaq FC Index/NFC2610$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	5	3,663,393	258.84	158,183			19,868		126,826			(79,340)		9,196		0001
Purchased Call/Nasdaq FC Index/NFC2610$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	4	3,558,131	258.4	163,037			20,412		127,187			(81,621)		8,932		0001
Purchased Call/Nasdaq FC Index/NFC2611$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	04/24/2026	3	3,215,960	250.72	144,324			22,442		189,292			(72,208)		8,986		0001
Purchased Call/Nasdaq FC Index/NFC2610$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/05/2024	04/06/2026	1	1,516,023	257.67	69,434			9,073		56,974			(34,669)		3,887		0001
Purchased Call/Nasdaq FC Index/NFC2610$Il ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	3	3,527,476	259.45	152,221			20,802		118,319			(76,280)		9,232		0001
Purchased Call/Nasdaq FC Index/NFC2612$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	5	5,520,224	252.56	258,054			42,828		294,890			(129,775)		15,892		0001
Purchased Call/Nasdaq FC Index/NFC2612$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2024	05/14/2026	4	4,824,735	257.44	208,890	17,325		43,682		194,766			(116,458)		14,617		0001
Purchased Call/Nasdaq FC Index/NFC2610$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2024	04/09/2026	2	2,547,481	258.08	113,209			15,252		93,727			(56,651)		6,634		0001
Purchased Call/Nasdaq FC Index/NFC2611$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2024	04/30/2026	4	3,790,820	249.32	170,213			27,885		240,276			(85,252)		10,868		0001
Purchased Call/Nasdaq FC Index/NFC2611$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2026	1	1,329,337	245.9	60,751			9,179		99,665			(30,292)		3,665		0001
Purchased Call/Nasdaq FC Index/NFC2614$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2024	06/24/2026	5	7,408,586	265.98	361,163			86,432		183,498			(180,793)		25,649		0001
Purchased Call/Nasdaq FC Index/NFC2613$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	05/27/2026	1	2,302,286	262.25	101,991			20,454		69,372			(50,787)		7,305		0001
Purchased Call/Nasdaq FC Index/NFC2612$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2026	1	1,948,300	252.56	88,648			15,099		104,163			(44,203)		5,701		0001
Purchased Call/Nasdaq FC Index/NFC2611$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/19/2024	04/20/2026	1	2,747,234	245.9	125,274			18,782		205,938			(62,551)		7,541		0001
Purchased Call/Nasdaq FC Index/NFC2612$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2026	3	5,254,735	253.96	239,142			41,919		260,518			(119,829)		15,559		0001
Purchased Call/Nasdaq FC Index/NFC2614$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/14/2024	06/15/2026	2	3,642,209	270.44	159,338			36,166		63,786			(79,567)		12,281		0001
Purchased Call/Nasdaq FC Index/NFC2614$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2024	06/23/2026	1	3,842,734	269.73	171,386			40,728		72,597			(85,459)		13,266		0001
Purchased Call/Nasdaq FC Index/NFC2612$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/03/2024	05/04/2026	1	2,113,311	252.56	96,156			16,268		112,869			(48,012)		6,159		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2612$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2026	1	3,036,351	254.59	136,636			24,587		145,028			(68,131)		9,130		0001
Purchased Call/Nasdaq FC Index/NFC2612$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/17/2024	05/19/2026	1	2,419,523	260.36	106,459			20,180		81,559			(53,084)		7,466		0001
Purchased Call/Nasdaq FC Index/NFC2611$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2026	1	1,530,553	251.93	69,181			11,118		84,269			(34,496)		4,351		0001
Purchased Call/Nasdaq FC Index/NFC2612$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2024	05/18/2026	2	1,815,944	260.36	79,656			15,027		61,068			(39,817)		5,583		0001
Purchased Call/Nasdaq FC Index/NFC2614$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2024	06/22/2026	1	2,778,665	269.73	123,928			29,320		53,155			(61,879)		9,565		0001
Purchased Call/Nasdaq FC Index/NFC2614$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/28/2024	06/29/2026	1	5,327,803	268.9	241,349			59,424		108,703			(120,510)		18,707		0001
Purchased Call/Nasdaq FC Index/NFC2614$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	06/30/2026	2	3,462,788	268.9	157,463			38,940		70,919			(78,531)		12,192		0001
Purchased Call/Nasdaq FC Index/NFC2612$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/10/2024	05/11/2026	1	2,278,836	254.59	102,320			18,297		108,803			(51,090)		6,826		0001
Purchased Call/Nasdaq FC Index/NFC2611$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/14/2026	1	1,301,956	256.46	59,239			8,381		53,822			(29,539)		3,475		0001
Purchased Call/Nasdaq FC Index/NFC2618$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2024	09/04/2026	6	11,259,045	256.62	546,266			185,811		539,165			(274,428)		46,310		0001
Purchased Call/Nasdaq FC Index/NFC2619$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	09/25/2026	4	5,123,004	269.86	236,319			86,784		126,237			(118,222)		21,949		0001
Purchased Call/Nasdaq FC Index/NFC2618$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2026	3	1,693,452	259.74	85,052			29,477		69,753			(42,573)		7,049		0001
Purchased Call/Nasdaq FC Index/NFC2616$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	08/06/2026	3	2,463,806	257.81	113,660			33,926		107,004			(56,891)		9,520		0001
Purchased Call/Nasdaq FC Index/NFC2615$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2024	07/02/2026	5	7,808,247	277.51	342,496			86,311		83,005			(172,355)		27,644		0001
Purchased Call/Nasdaq FC Index/NFC2615$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2026	4	4,745,430	275.74	188,339			50,791		62,006			(94,290)		17,431		0001
Purchased Call/Nasdaq FC Index/NFC2615$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/08/2026	4	5,956,697	277.83	262,599			67,910		63,084			(131,485)		21,432		0001
Purchased Call/Nasdaq FC Index/NFC2615$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	3	3,726,081	272.98	176,782			44,436		57,102			(88,523)		13,192		0001
Purchased Call/Nasdaq FC Index/NFC2616$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	07/27/2026	2	6,170,794	263.12	285,121			81,184		196,055			(142,372)		23,291		0001
Purchased Call/Nasdaq FC Index/NFC2617$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2024	08/14/2026	4	5,638,495	267.15	262,000			81,473		147,486			(131,563)		22,184		0001
Purchased Call/Nasdaq FC Index/NFC2615$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2026	5	8,913,466	275.53	397,686			106,674		117,587			(199,124)		32,659		0001
Purchased Call/Nasdaq FC Index/NFC2617$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	3	6,740,115	266.18	314,699			100,750		189,413			(157,664)		26,926		0001
Purchased Call/Nasdaq FC Index/NFC2617$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2024	08/26/2026	3	5,747,064	266.44	265,938			86,654		160,474			(133,088)		23,204		0001
Purchased Call/Nasdaq FC Index/NFC2615$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	4	5,679,072	279.09	243,740			63,723		55,142			(121,949)		20,541		0001
Purchased Call/Nasdaq FC Index/NFC2616$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2026	4	8,726,006	256.99	421,546			126,499		396,928			(210,935)		33,796		0001
Purchased Call/Nasdaq FC Index/NFC2616$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2024	07/23/2026	5	4,393,828	268.96	178,192			49,806		96,159			(89,252)		16,424		0001
Purchased Call/Nasdaq FC Index/NFC2617$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	3	6,870,789	264.43	331,052			109,140		216,586			(165,817)		27,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2617$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2026	3	3,847,670	267.15	169,794	4,516		56,050		101,266			(86,586)		15,272		0001
Purchased Call/Nasdaq FC Index/NFC2616$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2026	3	4,764,377	259.8	222,277			65,652		191,758			(110,850)		18,326		0001
Purchased Call/Nasdaq FC Index/NFC2617$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2024	08/13/2026	5	2,595,374	262.75	122,043	1,412		38,522		87,240			(62,371)		10,189		0001
Purchased Call/Nasdaq FC Index/NFC2617$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	08/21/2026	6	5,661,679	269.99	236,437	8,042		80,192		126,485			(121,648)		22,618		0001
Purchased Call/Nasdaq FC Index/NFC2616$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2024	07/28/2026	2	4,891,074	263.12	225,600			64,464		155,675			(112,507)		18,505		0001
Purchased Call/Nasdaq FC Index/NFC2615$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2024	07/02/2026	6	8,605,868	275.12	391,287			98,440		111,396			(196,187)		30,468		0001
Purchased Call/Nasdaq FC Index/NFC2616$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/24/2026	3	6,698,081	263.25	304,198			85,390		210,996			(152,194)		25,099		0001
Purchased Call/Nasdaq FC Index/NFC2616$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2024	08/07/2026	7	5,322,596	259.72	251,004	2,975		77,361		209,845			(127,447)		20,614		0001
Purchased Call/Nasdaq FC Index/NFC2616$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2024	08/07/2026	4	8,286,780	259.26	389,160			117,103		334,844			(195,023)		32,095		0001
Purchased Call/Nasdaq FC Index/NFC2617$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2026	3	4,487,661	262.82	217,915			67,481		150,953			(109,035)		17,656		0001
Purchased Call/Nasdaq FC Index/NFC2615$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2026	1	3,190,525	266.88	147,083			40,463		80,734			(73,441)		11,838		0001
Purchased Call/Nasdaq FC Index/NFC2617$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/19/2026	6	7,348,923	269.44	328,870			104,224		168,360			(164,919)		29,232		0001
Purchased Call/Nasdaq FC Index/NFC2618$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2024	09/17/2026	3	1,314,211	264	61,144			21,780		43,793			(30,600)		5,546		0001
Purchased Call/Nasdaq FC Index/NFC2619$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2026	3	9,778,019	271.07	443,009			163,211		224,750			(221,942)		41,893		0001
Purchased Call/Nasdaq FC Index/NFC2618$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	09/16/2026	6	6,138,039	263.96	287,426			102,106		206,734			(144,050)		25,853		0001
Purchased Call/Nasdaq FC Index/NFC2618$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	3	2,743,095	260.94	127,720			43,255		105,762			(63,911)		11,283		0001
Purchased Call/Nasdaq FC Index/NFC2618$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	2	5,966,283	264.78	277,834			98,091		189,739			(138,564)		25,081		0001
Purchased Call/Nasdaq FC Index/NFC2618$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	2	4,592,852	262.8	219,347			76,424		161,903			(109,766)		19,157		0001
Purchased Call/Nasdaq FC Index/NFC2618$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2024	09/18/2026	4	5,560,853	262.81	281,242			100,730		198,146			(140,847)		23,512		0001
Purchased Call/Nasdaq FC Index/NFC2619$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/28/2026	3	5,167,927	269.91	236,995			88,143		127,343			(118,537)		22,265		0001
Purchased Call/Nasdaq FC Index/NFC2618$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	08/28/2026	4	7,452,341	266.58	329,086			108,848		207,871			(165,303)		30,215		0001
Purchased Call/Nasdaq FC Index/NFC2618$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	09/01/2026	2	3,465,179	266.58	157,974			52,814		97,192			(78,812)		14,166		0001
Purchased Call/Nasdaq FC Index/NFC2618$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2026	3	9,222,677	268.92	421,512			151,304		235,497			(211,341)		38,994		0001
Purchased Call/Nasdaq FC Index/NFC2618$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2024	09/09/2026	4	7,196,679	258.43	349,331			120,584		315,864			(174,870)		29,899		0001
Purchased Call/Nasdaq FC Index/NFC2618$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	09/11/2026	4	6,471,076	264.78	301,398			105,456		205,114			(151,483)		26,991		0001
Purchased Call/Nasdaq FC Index/NFC2619$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2024	09/21/2026	2	3,589,859	268.59	164,685			59,582		93,612			(82,246)		15,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2618$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	09/11/2026	4	5,624,500	264.11	266,175			93,181		184,872			(133,765)		23,460		0001
Purchased Call/Nasdaq FC Index/NFC2619$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2024	09/24/2026	3	4,153,374	269.66	191,282			69,984		102,979			(95,737)		17,762		0001
Purchased Call/Nasdaq FC Index/NFC2619$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/29/2026	2	4,937,251	269.91	226,071			84,172		122,131			(112,770)		21,310		0001
Purchased Call/Nasdaq FC Index/NFC2615$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/13/2026	1	4,565,514	275.01	205,448			54,541		62,937			(102,584)		16,642		0001
Purchased Call/Nasdaq FC Index/NFC2616$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	3	5,042,328	263.12	234,482			66,106		160,061			(117,747)		18,894		0001
Purchased Call/Nasdaq FC Index/NFC2616$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/02/2024	07/31/2026	3	5,574,561	259.8	256,216			74,703		216,041			(128,607)		21,242		0001
Purchased Call/Nasdaq FC Index/NFC2616$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2026	4	3,207,237	261.1	158,610			45,808		115,188			(79,383)		12,193		0001
Purchased Call/Nasdaq FC Index/NFC2617$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/25/2026	2	3,082,003	268.62	140,064			45,407		75,384			(69,847)		12,417		0001
Purchased Call/Nasdaq FC Index/NFC2617$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/27/2026	5	3,176,891	267	130,529	5,102		45,078		86,078			(68,177)		12,854		0001
Purchased Call/Nasdaq FC Index/NFC2614$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2024	07/01/2026	5	6,081,920	270.44	290,812			72,487		111,891			(145,598)		21,473		0001
Purchased Call/Nasdaq FC Index/NFC2615$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/06/2026	5	3,378,360	277.51	144,625			37,656		36,171			(73,504)		12,091		0001
Purchased Call/Nasdaq FC Index/NFC2617$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/17/2026	2	4,671,866	267.15	211,434			66,314		122,561			(105,585)		18,503		0001
Purchased Call/Nasdaq FC Index/NFC2615$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/21/2026	2	4,292,722	266.88	198,907			54,925		106,810			(99,206)		15,967		0001
Purchased Call/Nasdaq FC Index/NFC2615$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	4	6,689,601	273.49	311,522			81,717		101,648			(156,176)		24,196		0001
Purchased Call/Nasdaq FC Index/NFC2616$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2026	2	5,474,180	261.62	258,315			72,726		189,623			(129,407)		20,513		0001
Purchased Call/Nasdaq FC Index/NFC2615$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/22/2026	4	7,750,225	269.56	346,722			96,328		162,295			(173,578)		28,899		0001
Purchased Call/Nasdaq FC Index/NFC2617$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2024	08/28/2026	3	7,814,226	264.19	368,150			121,601		249,636			(184,500)		31,682		0001
Purchased Call/Nasdaq FC Index/NFC2615$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2024	07/09/2026	5	2,509,121	277.89	111,342			28,969		26,640			(55,786)		9,052		0001
Purchased Call/Nasdaq FC Index/NFC2615$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	4	5,276,457	268.49	240,572			65,404		117,344			(120,531)		19,431		0001
Purchased Call/Nasdaq FC Index/NFC2618$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	09/02/2026	4	3,661,237	266.58	163,797			54,954		102,909			(81,689)		14,998		0001
Purchased Call/Nasdaq FC Index/NFC2618$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	08/31/2026	3	5,003,788	266.58	229,285			76,438		139,951			(114,524)		20,414		0001
Purchased Call/Nasdaq FC Index/NFC2616$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2024	07/31/2026	4	5,613,257	265.42	244,826			71,177		157,279			(122,599)		21,390		0001
Purchased Call/Nasdaq FC Index/NFC2615$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	07/10/2026	3	6,492,258	275.01	297,149			78,035		87,749			(149,277)		23,482		0001
Purchased Call/Nasdaq FC Index/NFC2619$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2026	2	4,974,896	268.59	228,539			82,883		130,049			(113,973)		21,195		0001
Purchased Call/Nasdaq FC Index/NFC2616$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2024	07/29/2026	3	8,613,393	263.29	379,661			109,126		272,150			(190,056)		32,667		0001
Purchased Call/Nasdaq FC Index/NFC2617$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	08/10/2026	1	4,721,508	259.72	219,078			66,597		186,374			(109,389)		18,411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2618$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2024	09/04/2026	5	2,459,243	260.98	108,424			36,872		94,620			(54,427)		10,115		0001
Purchased Call/Nasdaq FC Index/NFC2618$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2026	2	3,410,487	256.62	161,308			55,404		163,385			(80,461)		14,141		0001
Purchased Call/Nasdaq FC Index/NFC2619$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2024	09/18/2026	3	8,158,586	268.59	378,719			136,083		212,286			(190,181)		34,495		0001
Purchased Call/Nasdaq FC Index/NFC2618$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2024	09/03/2026	3	5,293,795	261.26	246,205			82,983		199,647			(123,262)		21,730		0001
Purchased Call/Nasdaq FC Index/NFC2617$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2024	08/12/2026	4	7,979,346	259.75	400,692			122,931		315,594			(200,649)		31,255		0001
Purchased Call/Nasdaq FC Index/NFC2616$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/05/2026	6	5,123,961	257.05	247,056			73,478		231,024			(123,814)		19,754		0001
Purchased Call/Nasdaq FC Index/NFC2619$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	3	5,039,670	269.91	233,561			86,163		123,830			(117,215)		21,592		0001
Purchased Call/Nasdaq FC Index/NFC2619$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2024	09/30/2026	4	6,002,984	270.39	262,065			98,023		144,982			(131,165)		25,958		0001
Purchased Call/Nasdaq FC Index/NFC2619$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	09/23/2026	4	7,700,134	268.94	357,704			130,370		198,271			(179,074)		32,867		0001
Purchased Call/Nasdaq FC Index/NFC2615$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2024	07/07/2026	2	4,433,048	277.51	193,297			49,653		47,856			(96,390)		15,908		0001
Purchased Call/Nasdaq FC Index/NFC2615$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2026	1	3,874,720	275.01	174,750			46,568		52,934			(87,136)		14,161		0001
Purchased Call/Nasdaq FC Index/NFC2616$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2024	07/31/2026	3	5,062,254	262.42	231,345			67,357		169,322			(115,879)		19,290		0001
Purchased Call/Nasdaq FC Index/NFC2617$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	3	4,641,431	268.62	210,094			67,345		112,798			(105,428)		18,542		0001
Purchased Call/Nasdaq FC Index/NFC2617$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2026	3	2,686,617	268.97	121,749			38,681		63,569			(60,931)		10,710		0001
Purchased Call/Nasdaq FC Index/NFC2617$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2024	08/14/2026	3	9,500,227	266.97	432,111			134,170		251,218			(216,481)		37,378		0001
Purchased Call/Nasdaq FC Index/NFC2616$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2024	08/11/2026	3	3,037,670	259.72	138,474	3,409		44,171		120,073			(70,530)		11,872		0001
Purchased Call/Nasdaq FC Index/NFC2618$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/14/2026	2	4,155,051	264.78	193,139			68,019		131,911			(96,461)		17,433		0001
Purchased Call/Nasdaq FC Index/NFC2615$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/17/2026	3	6,173,370	266.88	295,527			80,457		152,736			(148,403)		22,734		0001
Purchased Call/Nasdaq FC Index/NFC2615$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2026	3	6,232,424	269.35	283,753			76,935		130,750			(141,973)		22,952		0001
Purchased Call/Nasdaq FC Index/NFC2616$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/02/2024	08/03/2026	1	4,668,792	259.8	218,033			64,180		181,310			(108,867)		17,916		0001
Purchased Call/Nasdaq FC Index/NFC2617$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2024	08/24/2026	2	2,974,624	268.62	134,934			43,618		72,495			(67,379)		11,959		0001
Purchased Call/Nasdaq FC Index/NFC2619$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	2	4,110,172	269.74	189,765			72,478		104,486			(94,656)		17,967		0001
Purchased Call/Nasdaq FC Index/NFC261B$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2024	10/29/2026	3	2,619,333	274.16	116,216			48,109		54,921			(58,172)		11,913		0001
Purchased Call/Nasdaq FC Index/NFC261A$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2026	2	7,155,432	272.06	329,436			129,153		162,299			(164,303)		31,670		0001
Purchased Call/Nasdaq FC Index/NFC261A$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/16/2026	3	6,082,056	271.95	282,544			112,434		140,784			(141,785)		27,060		0001
Purchased Call/Nasdaq FC Index/NFC261A$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	2	9,647,050	270.34	455,986			181,226		244,081			(228,418)		42,921		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261A$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	10/23/2026	4	4,994,619	271.92	232,229			94,703		122,087			(116,613)		22,489		0001
Purchased Call/Nasdaq FC Index/NFC261A$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	2	5,470,967	267.42	260,383			105,648		163,594			(130,247)		24,634		0001
Purchased Call/Nasdaq FC Index/NFC261A$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	3	6,380,011	269.78	300,928			122,504		168,642			(150,779)		28,727		0001
Purchased Call/Nasdaq FC Index/NFC261A$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	2	3,997,294	271.92	185,385			76,146		94,259			(92,453)		18,120		0001
Purchased Call/Nasdaq FC Index/NFC261A$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2024	10/26/2026	3	7,626,785	271.92	352,700			144,580		179,988			(176,129)		34,514		0001
Purchased Call/Nasdaq FC Index/NFC261B$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	2	6,454,861	266.73	300,094			126,140		202,803			(149,642)		29,599		0001
Purchased Call/Nasdaq FC Index/NFC261C$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2024	11/18/2026	4	6,805,650	263.33	328,979			145,423		259,296			(164,903)		31,961		0001
Purchased Call/Nasdaq FC Index/NFC261B$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	4	6,554,683	272.04	289,590	1,107		120,784		155,523			(145,374)		29,860		0001
Purchased Call/Nasdaq FC Index/NFC261C$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	3	8,259,696	265.76	386,001			172,315		282,359			(193,778)		38,910		0001
Purchased Call/Nasdaq FC Index/NFC261B$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	11/13/2026	3	8,908,391	261.76	422,762			184,618		362,864			(212,230)		41,510		0001
Purchased Call/Nasdaq FC Index/NFC261B$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/02/2026	4	5,912,254	266.73	276,464			116,022		185,321			(138,113)		27,067		0001
Purchased Call/Nasdaq FC Index/NFC261B$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	2	6,937,247	261.76	326,063			143,485		283,500			(162,767)		32,528		0001
Purchased Call/Nasdaq FC Index/NFC261B$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	4	5,884,438	273.27	275,312			117,094		132,589			(137,742)		27,115		0001
Purchased Call/Nasdaq FC Index/NFC261C$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2024	12/03/2026	4	2,364,292	271.39	112,427			51,951		62,583			(56,264)		11,359		0001
Purchased Call/Nasdaq FC Index/NFC261C$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2024	11/25/2026	4	3,640,488	267.73	159,480	3,058		73,691		113,963			(81,492)		17,281		0001
Purchased Call/Nasdaq FC Index/NFC261D$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2026	6	6,001,627	278.2	242,188	7,045		120,110		115,878			(124,681)		29,427		0001
Purchased Call/Nasdaq FC Index/NFC261D$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2024	12/15/2026	2	5,997,578	277.38	269,348			128,781		120,090			(134,337)		29,323		0001
Purchased Call/Nasdaq FC Index/NFC261C$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2024	11/27/2026	3	15,001,580	265.02	698,154			317,827		536,397			(349,178)		71,429		0001
Purchased Call/Nasdaq FC Index/NFC261D$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2026	4	6,614,894	278.64	290,866			139,562		124,387			(145,555)		32,388		0001
Purchased Call/Nasdaq FC Index/NFC261B$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2026	4	5,837,810	275.39	263,096			113,879		118,500			(131,587)		27,159		0001
Purchased Call/Nasdaq FC Index/NFC261C$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2024	11/27/2026	3	7,638,095	267.48	358,353			163,384		242,878			(179,773)		36,368		0001
Purchased Call/Nasdaq FC Index/NFC261D$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	12/10/2026	4	3,876,751	272.98	192,626			90,863		96,202			(96,412)		18,818		0001
Purchased Call/Nasdaq FC Index/NFC261D$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2026	3	1,311,021	274.59	58,662			28,868		31,185			(29,391)		6,492		0001
Purchased Call/Nasdaq FC Index/NFC261D$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2024	12/24/2026	7	8,840,174	274.36	381,724	12,786		194,890		212,702			(197,847)		43,775		0001
Purchased Call/Nasdaq FC Index/NFC261D$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	3	7,685,335	276.59	338,183			157,484		156,076			(169,770)		36,978		0001
Purchased Call/Nasdaq FC Index/NFC261B$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2024	11/11/2026	4	6,564,694	275.83	295,551			127,563		129,674			(147,875)		30,493		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261D$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	5	9,683,484	270.4	454,537			220,221		278,960			(227,769)		47,547		0001
Purchased Call/Nasdaq FC Index/NFC2619$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2024	10/02/2026	5	7,141,853	269.74	327,313			124,045		180,608			(164,540)		30,996		0001
Purchased Call/Nasdaq FC Index/NFC2619$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/07/2026	3	6,797,895	267.14	332,204			127,418		199,497			(166,237)		29,770		0001
Purchased Call/Nasdaq FC Index/NFC261A$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	3	7,182,585	271.71	331,400			128,650		165,389			(165,970)		31,567		0001
Purchased Call/Nasdaq FC Index/NFC261A$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/09/2026	3	7,155,314	272.06	334,018			129,827		161,506			(167,627)		31,447		0001
Purchased Call/Nasdaq FC Index/NFC261A$0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	2	6,366,984	272.1	293,060			113,615		143,384			(146,786)		27,982		0001
Purchased Call/Nasdaq FC Index/NFC2619$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	3	4,365,908	269.74	201,134			76,647		110,593			(100,462)		19,051		0001
Purchased Call/Nasdaq FC Index/NFC261E$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2024	12/30/2026	3	7,221,951	270.23	325,484	2,514		163,885		213,678			(164,102)		36,060		0001
Purchased Call/Nasdaq FC Index/NFC2619$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	10/02/2026	3	4,530,528	267.38	210,922			79,553		130,410			(105,606)		19,662		0001
Purchased Call/Nasdaq FC Index/NFC261A$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2024	10/21/2026	3	5,600,600	272.44	257,696			103,803		127,054			(128,956)		25,132		0001
Purchased Call/Nasdaq FC Index/NFC261E$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	4	2,042,393	268.82	56,275	38,290		47,448		64,917			(47,209)		10,212		0001
Purchased Call/Nasdaq FC Index/NFC261B$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	11/04/2026	4	7,266,631	266.03	351,137			148,270		237,090			(175,798)		33,376		0001
Purchased Call/Nasdaq FC Index/NFC261C$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	4	6,812,665	264.61	318,153			141,345		249,590			(159,187)		32,093		0001
Purchased Call/Nasdaq FC Index/NFC261C$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	2	4,752,440	267.48	220,294			100,907		151,431			(110,003)		22,731		0001
Purchased Call/Nasdaq FC Index/NFC261C$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	4	7,717,510	274.06	344,681			160,270		179,155			(172,637)		37,133		0001
Purchased Call/Nasdaq FC Index/NFC261B$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	10/30/2026	4	6,271,808	266.73	293,131			122,393		196,572			(147,202)		28,572		0001
Purchased Call/Nasdaq FC Index/NFC261A$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/12/2026	2	5,576,284	272.06	256,522			100,356		126,077			(128,098)		24,637		0001
Purchased Call/Nasdaq FC Index/NFC261A$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2026	3	5,967,100	274.19	261,197			102,674		120,104			(130,676)		26,456		0001
Purchased Call/Nasdaq FC Index/NFC2619$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2024	10/01/2026	4	3,005,984	267.06	144,598			54,452		87,530			(72,581)		13,022		0001
Purchased Call/Nasdaq FC Index/NFC261B$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2024	11/05/2026	4	2,617,278	268.27	134,341			56,995		76,488			(67,328)		12,041		0001
Purchased Call/Nasdaq FC Index/NFC261C$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	11/19/2026	4	2,635,856	264.71	116,082	7,514		54,953		94,307			(62,045)		12,398		0001
Purchased Call/Nasdaq FC Index/NFC261B$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/13/2026	6	7,069,007	271.73	313,052			136,584		175,980			(156,920)		32,939		0001
Purchased Call/Nasdaq FC Index/NFC261C$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2024	12/02/2026	3	8,523,255	270.53	395,554			182,197		236,733			(197,969)		40,888		0001
Purchased Call/Nasdaq FC Index/NFC261B$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	10/30/2026	5	8,945,122	265.37	421,047			175,491		300,069			(210,967)		40,750		0001
Purchased Call/Nasdaq FC Index/NFC261B$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	4	7,855,222	275.87	355,623			151,854		153,203			(178,225)		36,196		0001
Purchased Call/Nasdaq FC Index/NFC2619$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	4	6,551,060	267.22	309,373			117,049		190,203			(155,074)		28,432		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261D$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/11/2026	4	9,004,105	277.38	409,915			194,857		178,980			(205,732)		43,770		0001
Purchased Call/Nasdaq FC Index/NFC261A$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2026	4	7,812,755	271.78	371,931			153,405		187,802			(186,131)		35,474		0001
Purchased Call/Nasdaq FC Index/NFC261E$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	1	8,054,095	272.58	371,294			184,370		213,230			(185,393)		40,105		0001
Purchased Call/Nasdaq FC Index/NFC261D$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2024	12/21/2026	3	8,921,265	271.84	407,982	3,179		200,265		240,293			(205,297)		43,991		0001
Purchased Call/Nasdaq FC Index/NFC261B$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	8,238,826	276.03	372,395			160,038		159,613			(185,943)		38,147		0001
Purchased Call/Nasdaq FC Index/NFC261B$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	3	7,872,696	274.5	353,151			153,427		168,827			(176,629)		36,684		0001
Purchased Call/Nasdaq FC Index/NFC261D$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2024	12/23/2026	5	6,815,814	272.94	319,038	4,225		158,634		176,643			(161,817)		33,704		0001
Purchased Call/Nasdaq FC Index/NFC261D$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	3	12,032,346	276.56	540,110			256,360		249,783			(270,519)		58,490		0001
Purchased Call/Nasdaq FC Index/NFC261D$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	2	5,657,057	276.59	252,029			118,054		115,614			(125,678)		27,380		0001
Purchased Call/Nasdaq FC Index/NFC261D$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2026	4	7,902,312	277.44	353,388			167,124		156,578			(176,764)		38,414		0001
Purchased Call/Nasdaq FC Index/NFC261C$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	12/01/2026	2	6,560,306	267.48	304,004			139,477		209,629			(151,594)		31,425		0001
Purchased Call/Nasdaq FC Index/NFC261D$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	3	7,211,453	271.84	337,038			163,498		193,682			(169,126)		35,409		0001
Purchased Call/Nasdaq FC Index/NFC261D$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	2	5,983,580	276.59	266,053			124,429		123,181			(132,852)		28,918		0001
Purchased Call/Nasdaq FC Index/NFC261D$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2024	12/09/2026	3	6,981,797	274.15	309,972			145,731		162,810			(155,105)		33,841		0001
Purchased Call/Nasdaq FC Index/NFC261A$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2024	10/15/2026	3	3,359,860	270.25	156,556			61,773		85,016			(78,342)		14,922		0001
Purchased Call/Nasdaq FC Index/NFC261A$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	3	4,689,566	270.35	218,320			86,482		118,587			(109,227)		20,864		0001
Purchased Call/Nasdaq FC Index/NFC261C$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	4	4,835,625	266.09	229,602	3,238		105,483		163,876			(116,674)		22,955		0001
Purchased Call/Nasdaq FC Index/NFC261C$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	11/20/2026	4	9,980,934	265.35	463,460			206,570		347,969			(232,158)		47,018		0001
Purchased Call/Nasdaq FC Index/NFC261E$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2024	12/29/2026	2	6,330,874	272.58	292,163			145,285		167,074			(145,692)		31,568		0001
Purchased Call/Nasdaq FC Index/NFC2619$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2024	10/08/2026	3	3,250,620	270.34	155,117			59,740		80,426			(77,646)		14,261		0001
Purchased Call/Nasdaq FC Index/NFC261A$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2026	3	3,591,999	272.76	149,511			60,460		80,294			(74,835)		16,146		0001
Purchased Call/Nasdaq FC Index/NFC261B$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/10/2026	2	7,587,239	276.03	343,555			147,920		147,674			(171,340)		35,186		0001
Purchased Call/Nasdaq FC Index/NFC261A$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	1	4,792,772	271.95	221,426			88,631		111,068			(110,562)		21,434		0001
Purchased Call/Nasdaq FC Index/NFC261C$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/24/2026	2	1,364,170	265.76	63,282			28,437		46,823			(31,572)		6,466		0001
Purchased Call/Nasdaq FC Index/NFC261A$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1	3,473,273	271.95	160,813			64,502		80,742			(80,187)		15,560		0001
Purchased Call/Nasdaq FC Index/NFC261D$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	1	5,386,306	277.38	241,845			115,434		107,358			(120,757)		26,297		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261B$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/06/2026	3	12,994,969	276.03	591,126			252,646		251,164			(296,534)		59,880		0001
Purchased Call/Nasdaq FC Index/NFC261D$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	3	6,923,337	270.81	319,675			154,286		197,291			(159,894)		33,995		0001
Purchased Call/Nasdaq FC Index/NFC261E$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	4	9,562,228	272.58	407,397	30,595		216,552		251,212			(220,012)		47,350		0001
Purchased Call/Nasdaq FC Index/NFC261D$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	1	5,991,377	271.84	276,802			134,979		161,831			(138,023)		29,585		0001
Purchased Call/Nasdaq FC Index/NFC261C$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	3	6,952,529	275	308,640			142,949		153,649			(154,349)		33,452		0001
Purchased Call/Nasdaq FC Index/NFC261C$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	1	6,731,358	261.76	312,335			137,049		274,284			(155,954)		31,514		0001
Purchased Call/Nasdaq FC Index/NFC261C$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	11/23/2026	2	3,366,637	265.76	155,774			69,876		115,189			(77,807)		15,933		0001
Purchased Call/Nasdaq FC Index/NFC261E$/ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2027	4	3,102,200	269.95	141,201			73,744		95,264			(67,627)		15,827		0001
Purchased Call/Nasdaq FC Index/NFC261E$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	12/31/2026	4	9,200,848	270.79	428,474			215,803		266,670			(213,180)		46,004		0001
Purchased Call/Nasdaq FC Index/NFC261E$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	12/31/2026	4	5,707,265	268.28		270,670		136,163		185,981			(134,876)		28,536		0001
Purchased Call/Nasdaq FC Index/NFC261F$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/20/2027	3	2,034,795	271.37	92,052			48,812		58,511			(43,418)		10,449		0001
Purchased Call/Nasdaq FC Index/NFC261F$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/05/2027	5	10,156,918	270.43	476,519			262,447		311,289			(214,368)		53,230		0001
Purchased Call/Nasdaq FC Index/NFC261G$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	6	5,402,090	276.13	230,701			131,509		129,199			(99,399)		28,801		0001
Purchased Call/Nasdaq FC Index/NFC261H$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/04/2027	3	4,315,710	255.06	208,298			122,300		252,101			(86,055)		23,367		0001
Purchased Call/Nasdaq FC Index/NFC261G$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2027	5	4,006,960	276.04	178,134			101,229		95,923			(76,963)		21,337		0001
Purchased Call/Nasdaq FC Index/NFC261E$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/14/2027	4	2,070,601	266.24	104,321			54,279		74,893			(50,054)		10,550		0001
Purchased Call/Nasdaq FC Index/NFC261G$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/10/2027	4	7,649,868	271.17	347,943			193,781		227,367			(154,223)		40,340		0001
Purchased Call/Nasdaq FC Index/NFC261F$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2027	4	10,156,253	275.2	450,307			239,973		244,668			(211,027)		52,289		0001
Purchased Call/Nasdaq FC Index/NFC261F$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	4	13,900,638	271.37	645,634			338,574		401,263			(308,286)		70,917		0001
Purchased Call/Nasdaq FC Index/NFC261I$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/30/2027	2	3,290,959	248.01	152,804			95,098		248,343			(58,014)		18,352		0001
Purchased Call/Nasdaq FC Index/NFC261H$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	3	9,814,303	256.77	443,252			260,933		538,638			(182,638)		53,200		0001
Purchased Call/Nasdaq FC Index/NFC261G$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	1	4,844,184	275.39	219,442			124,058		121,742			(95,931)		25,733		0001
Purchased Call/Nasdaq FC Index/NFC261G$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	7,058,296	269.1	326,093			180,764		229,506			(145,872)		37,129		0001
Purchased Call/Nasdaq FC Index/NFC261H$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2025	03/05/2027	3	8,253,550	254.28	368,044			217,698		497,234			(150,795)		44,740		0001
Purchased Call/Nasdaq FC Index/NFC261H$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	2	6,212,956	254.28	289,307			171,534		374,066			(118,312)		33,796		0001
Purchased Call/Nasdaq FC Index/NFC261H$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/10/2027	5	8,903,417	250.48	418,408			249,268		615,055			(169,265)		48,543		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261F$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	01/29/2027	6	7,666,112	268.92		359,181		194,513		249,178			(164,893)		39,824		0001
Purchased Call/Nasdaq FC Index/NFC261F$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	02/05/2027	4	11,290,583	271.28		513,893		283,630		332,996			(231,093)		59,171		0001
Purchased Call/Nasdaq FC Index/NFC261G$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/26/2027	6	8,506,627	262.08		361,789		209,669		377,624			(152,419)		45,734		0001
Purchased Call/Nasdaq FC Index/NFC261I$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	4	7,591,804	253.36		345,587		213,307		474,943			(132,601)		42,101		0001
Purchased Call/Nasdaq FC Index/NFC261F$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	1	4,938,596	273.87		225,694		120,907		128,618			(105,139)		25,557		0001
Purchased Call/Nasdaq FC Index/NFC261F$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/28/2027	5	4,166,852	269.22		194,024		104,903		133,366			(89,208)		21,619		0001
Purchased Call/Nasdaq FC Index/NFC261H$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/12/2027	4	7,614,665	251.78		356,737		214,439		503,281			(142,833)		41,612		0001
Purchased Call/Nasdaq FC Index/NFC261E$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/04/2027	4	7,364,391	270.79		339,810		172,048		213,207			(168,205)		37,023		0001
Purchased Call/Nasdaq FC Index/NFC261H$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/16/2027	2	4,420,094	251.78		205,576		123,969		291,680			(82,000)		24,265		0001
Purchased Call/Nasdaq FC Index/NFC261I$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2025	03/25/2027	4	6,700,402	256.33		288,387		177,957		376,029			(110,570)		37,158		0001
Purchased Call/Nasdaq FC Index/NFC261H$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	4	12,260,329	249.46		592,918		356,002		879,667			(238,023)		66,999		0001
Purchased Call/Nasdaq FC Index/NFC261H$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/11/2027	3	4,907,498	250.19		233,099		139,089		342,698			(94,082)		26,787		0001
Purchased Call/Nasdaq FC Index/NFC261I$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/24/2027	4	6,998,377	255.56		322,109		198,029		403,675			(124,217)		38,767		0001
Purchased Call/Nasdaq FC Index/NFC261E$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2027	4	15,546,622	269.68		706,891		361,655		480,799			(345,437)		78,580		0001
Purchased Call/Nasdaq FC Index/NFC261E$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2027	2	4,548,470	270.79		210,262		106,577		131,990			(103,977)		22,898		0001
Purchased Call/Nasdaq FC Index/NFC261E$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	1	4,407,209	266.98		204,054		105,390		153,867			(98,961)		22,395		0001
Purchased Call/Nasdaq FC Index/NFC261F$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2027	3	6,110,352	272.24		294,348		155,889		168,945			(138,517)		31,418		0001
Purchased Call/Nasdaq FC Index/NFC261F$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2027	3	5,171,778	274.59		235,836		125,240		128,325			(110,744)		26,627		0001
Purchased Call/Nasdaq FC Index/NFC261E$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2027	2	5,945,377	272.49		255,970		130,233		161,332			(125,743)		29,970		0001
Purchased Call/Nasdaq FC Index/NFC261E$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/08/2027	4	7,229,458	266.98		335,430		172,437		251,934			(163,338)		36,541		0001
Purchased Call/Nasdaq FC Index/NFC261F$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/27/2027	3	6,417,649	267.25		307,029		165,028		223,893			(142,033)		33,254		0001
Purchased Call/Nasdaq FC Index/NFC261F$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/03/2027	3	7,044,544	268.21		336,524		184,161		237,139			(152,407)		36,827		0001
Purchased Call/Nasdaq FC Index/NFC261F$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	01/29/2027	4	8,843,211	269.46		408,099		221,366		280,574			(187,371)		45,939		0001
Purchased Call/Nasdaq FC Index/NFC261F$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/22/2027	4	6,521,490	273.87		283,909		151,455		167,518			(132,783)		33,576		0001
Purchased Call/Nasdaq FC Index/NFC261G$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/12/2027	5	13,185,340	275.39		596,676		336,092		324,005			(261,826)		69,702		0001
Purchased Call/Nasdaq FC Index/NFC261I$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	03/25/2027	4	7,295,596	252.35		317,929		196,893		473,314			(121,635)		40,458		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261F$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	3	6,276,965	269.36		290,489		158,474		200,413			(132,477)		32,773		0001
Purchased Call/Nasdaq FC Index/NFC261E$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2027	3	1,924,553	269.64		89,228		45,520		59,213			(43,717)		9,715		0001
Purchased Call/Nasdaq FC Index/NFC261G$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/19/2027	3	9,306,755	273.96		405,043		231,384		246,352			(174,339)		49,619		0001
Purchased Call/Nasdaq FC Index/NFC261H$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2025	03/05/2027	5	7,385,228	253.53		347,243		205,192		457,393			(142,685)		40,033		0001
Purchased Call/Nasdaq FC Index/NFC261G$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/11/2027	4	4,746,778	270.48		220,254		122,973		145,642			(97,330)		25,062		0001
Purchased Call/Nasdaq FC Index/NFC261G$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2027	2	5,312,054	267.45		242,757		139,422		187,933			(103,766)		28,457		0001
Purchased Call/Nasdaq FC Index/NFC261H$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2027	2	4,750,336	258.89		221,049		129,049		239,465			(92,399)		25,660		0001
Purchased Call/Nasdaq FC Index/NFC261I$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	4	7,880,301	248.01		366,956		227,645		595,330			(139,810)		43,701		0001
Purchased Call/Nasdaq FC Index/NFC261H$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	03/01/2027	2	6,007,543	258.89		279,577		163,057		302,495			(117,024)		32,413		0001
Purchased Call/Nasdaq FC Index/NFC261G$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/17/2027	4	7,081,893	275.39		319,857		181,231		174,421			(138,941)		37,666		0001
Purchased Call/Nasdaq FC Index/NFC261I$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/23/2027	2	3,855,324	252.36		178,681		109,561		249,798			(69,476)		21,332		0001
Purchased Call/Nasdaq FC Index/NFC261H$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/26/2027	3	8,616,690	258.89		383,080		222,957		434,058			(160,547)		46,326		0001
Purchased Call/Nasdaq FC Index/NFC261G$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/24/2027	4	8,366,228	264.41		366,792		211,303		336,760			(155,583)		44,872		0001
Purchased Call/Nasdaq FC Index/NFC261E$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2025	01/13/2027	3	7,453,410	266.45		344,855		178,696		266,737			(166,176)		37,925		0001
Purchased Call/Nasdaq FC Index/NFC261I$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	3	8,160,265	252.36		399,787		244,244		528,886			(156,004)		44,950		0001
Purchased Call/Nasdaq FC Index/NFC261H$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	5	8,292,800	256.31		397,588		231,074		461,488			(167,175)		44,584		0001
Purchased Call/Nasdaq FC Index/NFC261H$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/17/2027	4	8,097,196	252.37		365,388		221,099		523,757			(144,403)		44,502		0001
Purchased Call/Nasdaq FC Index/NFC261G$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	3	9,235,533	267.45		424,633		242,867		326,250			(182,432)		49,239		0001
Purchased Call/Nasdaq FC Index/NFC261I$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/19/2027	4	10,057,811	251.6		475,120		289,867		669,787			(186,155)		55,402		0001
Purchased Call/Nasdaq FC Index/NFC261H$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	3	5,050,796	251.78		229,721		138,622		333,312			(91,543)		27,696		0001
Purchased Call/Nasdaq FC Index/NFC261F$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2027	3	7,942,237	269.36		367,027		199,443		253,122			(167,951)		41,259		0001
Purchased Call/Nasdaq FC Index/NFC261F$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	2	2,313,041	269.85		107,914		59,195		72,503			(48,734)		12,107		0001
Purchased Call/Nasdaq FC Index/NFC261H$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/03/2027	3	9,573,474	255.59		443,524		259,773		547,979			(183,855)		51,773		0001
Purchased Call/Nasdaq FC Index/NFC261G$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/12/2027	3	12,950,998	274.36		594,184		334,139		334,106			(261,515)		68,463		0001
Purchased Call/Nasdaq FC Index/NFC261H$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2027	1	5,218,704	254.28		243,192		144,312		314,119			(99,336)		28,420		0001
Purchased Call/Nasdaq FC Index/NFC261G$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2025	02/05/2027	6	9,223,272	269.1		440,105		243,396		299,916			(197,239)		48,337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261E$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	3	6,091,841	268.87		285,265		149,377		196,559			(136,504)		31,079		0001
Purchased Call/Nasdaq FC Index/NFC261I$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/29/2027	1	6,471,447	248.01		304,158		189,105		488,453			(115,672)		36,047		0001
Purchased Call/Nasdaq FC Index/NFC261I$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	03/22/2027	4	6,156,179	252.36		285,250		174,894		398,710			(110,912)		34,025		0001
Purchased Call/Nasdaq FC Index/NFC261G$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/25/2027	4	4,901,362	261.47		221,070		127,773		222,495			(93,396)		26,320		0001
Purchased Call/Nasdaq FC Index/NFC261G$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	6	7,302,163	270.76		343,998		192,743		222,113			(151,551)		38,602		0001
Purchased Call/Nasdaq FC Index/NFC261H$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	4	6,041,709	251.15		277,736		166,308		408,403			(111,638)		33,016		0001
Purchased Call/Nasdaq FC Index/NFC2611$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	3	5,707,440	252.01		263,405		160,236		374,568			(103,451)		31,439		0001
Purchased Call/Nasdaq FC Index/NFC261H$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/18/2027	3	5,467,636	250.52		262,317		159,072		377,716			(103,331)		30,084		0001
Purchased Call/Nasdaq FC Index/NFC261F$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/19/2027	2	7,121,278	271.37		326,275		171,892		204,437			(155,103)		36,521		0001
Purchased Call/Nasdaq FC Index/NFC261E$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/11/2027	1	8,170,030	266.98		377,455		194,698		284,622			(183,306)		41,461		0001
Purchased Call/Nasdaq FC Index/NFC261F$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	01/25/2027	3	5,881,504	273.87		264,099		141,352		151,018			(123,128)		30,398		0001
Purchased Call/Nasdaq FC Index/NFC261G$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	1	6,266,361	267.45		290,759		166,777		221,404			(124,497)		33,529		0001
Purchased Call/Nasdaq FC Index/NFC261F$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	8,126,841	269.36		375,460		204,515		258,935			(171,551)		42,378		0001
Purchased Call/Nasdaq FC Index/NFC2611$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	03/31/2027	4	8,048,815	247.52		385,492		240,649		617,782			(144,979)		44,933		0001
Purchased Call/Nasdaq FC Index/NFC261G$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	6,436,976	269.1		297,388		165,034		209,593			(132,850)		33,903		0001
Purchased Call/Nasdaq FC Index/NFC261JSU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2027	2	9,196,696	245.28		426,645		280,828		762,102			(146,773)		52,622		0001
Purchased Call/Nasdaq FC Index/NFC261JSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/16/2027	5	12,608,702	240.94		577,349		374,906		1,202,964			(203,288)		71,615		0001
Purchased Call/Nasdaq FC Index/NFC261JSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/15/2027	4	3,733,005	242.45		166,650		107,561		339,107			(59,167)		21,180		0001
Purchased Call/Nasdaq FC Index/NFC261JSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2027	1	2,594,071	246.19		118,808		78,498		208,408			(40,577)		14,905		0001
Purchased Call/Nasdaq FC Index/NFC261K$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	04/28/2027	5	6,948,813	246.21		323,354		214,402		558,152			(109,103)		39,968		0001
Purchased Call/Nasdaq FC Index/NFC261K$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	5	6,466,950	249.95		297,293		201,482		459,900			(96,463)		37,541		0001
Purchased Call/Nasdaq FC Index/NFC261K$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	2	2,903,151	249.94		132,887		90,309		206,386			(42,879)		16,904		0001
Purchased Call/Nasdaq FC Index/NFC2611$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	4	8,601,686	242.85		388,764		244,625		771,911			(144,922)		48,124		0001
Purchased Call/Nasdaq FC Index/NFC261JSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2025	04/14/2027	4	8,285,371	242.38		386,500		248,801		753,944			(137,869)		46,959		0001
Purchased Call/Nasdaq FC Index/NFC261K$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2027	3	5,567,508	248.55		260,538		176,110		415,064			(84,781)		32,320		0001
Purchased Call/Nasdaq FC Index/NFC261K$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2027	3	5,087,442	254.56		226,726		155,453		309,169			(71,575)		29,742		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261K$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	3	6,043,088	246.96		281,269		187,286		479,989			(94,290)		34,830		0001
Purchased Call/Nasdaq FC Index/NFC261JS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2027	4	6,220,217	242.9		285,067		181,649		557,590			(103,728)		35,066		0001
Purchased Call/Nasdaq FC Index/NFC261K$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/14/2027	4	6,645,139	254.59		297,962		204,807		403,406			(93,842)		38,849		0001
Purchased Call/Nasdaq FC Index/NFC261L$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2027	6	5,586,324	254.47		244,741		170,596		340,762			(74,333)		32,855		0001
Purchased Call/Nasdaq FC Index/NFC261M$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2027	3	4,963,326	256.99		226,876		164,279		278,117			(62,951)		29,820		0001
Purchased Call/Nasdaq FC Index/NFC261M$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	4	6,719,285	255.16		311,434		228,987		402,826			(83,426)		40,599		0001
Purchased Call/Nasdaq FC Index/NFC261L$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	3	7,132,084	250.06		353,345		247,004		506,667			(106,990)		41,987		0001
Purchased Call/Nasdaq FC Index/NFC261N$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	3	6,323,126	262.58		293,717		219,239		292,142			(75,041)		38,491		0001
Purchased Call/Nasdaq FC Index/NFC261L$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	05/28/2027	4	10,512,360	252.84		494,084		349,581		679,195			(145,450)		62,314		0001
Purchased Call/Nasdaq FC Index/NFC261M$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	3	4,115,716	256.29		190,015		136,597		235,492			(53,891)		24,633		0001
Purchased Call/Nasdaq FC Index/NFC261K$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2027	2	4,688,413	254.35		209,114		142,884		286,491			(66,335)		27,382		0001
Purchased Call/Nasdaq FC Index/NFC261L$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	3	6,205,325	254.94		275,715		190,682		372,146			(85,179)		36,459		0001
Purchased Call/Nasdaq FC Index/NFC261N$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	4,568,470	262.58		206,952		154,573		210,473			(52,941)		27,886		0001
Purchased Call/Nasdaq FC Index/NFC261M$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	4	6,084,273	253.65		303,750		220,879		383,090			(83,340)		36,554		0001
Purchased Call/Nasdaq FC Index/NFC261L$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/03/2027	3	4,900,243	255.42		227,978		162,405		288,933			(65,706)		29,216		0001
Purchased Call/Nasdaq FC Index/NFC261L$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	1	4,591,250	250.06		213,034		149,065		325,736			(64,697)		27,109		0001
Purchased Call/Nasdaq FC Index/NFC261I$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	04/01/2027	3	4,171,479	248.5		192,087		120,215		309,704			(71,962)		23,313		0001
Purchased Call/Nasdaq FC Index/NFC261K$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	3	4,788,820	246.8		221,038		146,855		377,015			(74,326)		27,572		0001
Purchased Call/Nasdaq FC Index/NFC261JSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/20/2027	2	3,836,686	240.94		179,181		116,511		365,474			(63,057)		21,884		0001
Purchased Call/Nasdaq FC Index/NFC261JSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	4	5,958,534	240.94		297,829		195,057		566,766			(102,940)		34,058		0001
Purchased Call/Nasdaq FC Index/NFC261JS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/07/2027	5	8,259,425	238.48		398,538		255,604		850,569			(143,098)		46,462		0001
Purchased Call/Nasdaq FC Index/NFC261L$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	3	3,537,281	252.82		164,377		115,848		228,698			(48,778)		20,968		0001
Purchased Call/Nasdaq FC Index/NFC261K$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/05/2027	4	6,376,172	248.89		286,795		192,977		469,349			(93,961)		36,939		0001
Purchased Call/Nasdaq FC Index/NFC261JSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2025	04/23/2027	4	6,721,494	243.38		317,285		208,198		592,415			(109,404)		38,459		0001
Purchased Call/Nasdaq FC Index/NFC261JS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	3	5,739,099	242.17		268,238		171,677		526,663			(96,869)		32,354		0001
Purchased Call/Nasdaq FC Index/NFC261L$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	1	2,550,722	252.84		118,354		83,888		164,401			(34,762)		15,179		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261LS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2027	1	2,741,884	254.8		123,111		84,892		165,112			(38,514)		16,094		0001
Purchased Call/Nasdaq FC Index/NFC261JSL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	1	5,183,381	240.94		241,546		156,938		493,936			(85,135)		29,534		0001
Purchased Call/Nasdaq FC Index/NFC261LS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	2	3,633,328	254.8		162,497		111,997		218,719			(50,876)		21,305		0001
Purchased Call/Nasdaq FC Index/NFC261JS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2027	3	3,795,608	237.7		198,628		126,178		400,310			(72,532)		21,374		0001
Purchased Call/Nasdaq FC Index/NFC261JS0 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/21/2027	4	7,248,921	238.41		359,511		234,815		746,194			(124,858)		41,390		0001
Purchased Call/Nasdaq FC Index/NFC261MSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/17/2027	5	7,464,262	254.03		364,854		268,697		465,300			(96,798)		45,100		0001
Purchased Call/Nasdaq FC Index/NFC261KSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/12/2027	4	7,797,296	253.74		351,322		239,693		486,944			(111,817)		45,493		0001
Purchased Call/Nasdaq FC Index/NFC261LSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	05/28/2027	4	6,492,960	253.16		299,891		212,043		414,902			(88,580)		38,488		0001
Purchased Call/Nasdaq FC Index/NFC261MSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/11/2027	4	10,514,443	257.54		465,978		338,385		577,833			(128,774)		63,171		0001
Purchased Call/Nasdaq FC Index/NFC261MS1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2027	2	3,135,344	256.29		144,259		103,641		179,532			(40,977)		18,783		0001
Purchased Call/Nasdaq FC Index/NFC261KSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	5	6,131,382	249.94		298,557		202,689		436,184			(96,316)		35,593		0001
Purchased Call/Nasdaq FC Index/NFC261LSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	3	7,341,236	252.02		336,187		235,164		487,977			(102,130)		43,218		0001
Purchased Call/Nasdaq FC Index/NFC261MST ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2027	3	5,442,864	256.18		267,865		198,134		314,492			(69,907)		33,071		0001
Purchased Call/Nasdaq FC Index/NFC261LSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	06/04/2027	4	5,574,967	254.15		266,857		191,190		344,418			(76,312)		33,271		0001
Purchased Call/Nasdaq FC Index/NFC261KSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	04/30/2027	5	7,485,063	249.53		336,356		225,096		538,722			(111,735)		43,141		0001
Purchased Call/Nasdaq FC Index/NFC261LSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	05/27/2027	6	6,882,150	253.55		316,779		223,509		432,977			(93,512)		40,755		0001
Purchased Call/Nasdaq FC Index/NFC261MSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	2	4,140,828	254.03		193,427		142,615		257,843			(51,322)		25,113		0001
Purchased Call/Nasdaq FC Index/NFC261LSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/25/2027	1	2,152,078	250.06		100,072		70,064		152,625			(30,350)		12,719		0001
Purchased Call/Nasdaq FC Index/NFC261LSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	06/02/2027	5	6,431,721	253.99		308,858		219,998		398,443			(89,093)		38,310		0001
Purchased Call/Nasdaq FC Index/NFC261MS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	3	5,615,363	256.29		261,688		187,721		321,914			(74,396)		33,512		0001
Purchased Call/Nasdaq FC Index/NFC261MSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	3	6,224,857	259.65		295,784		219,961		319,531			(76,311)		37,892		0001
Purchased Call/Nasdaq FC Index/NFC261MSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2027	1	3,805,123	253.65		177,319		129,092		239,583			(48,690)		22,948		0001
Purchased Call/Nasdaq FC Index/NFC261MSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	06/25/2027	3	7,399,976	261.81		340,419		253,724		351,567			(87,616)		45,046		0001
Purchased Call/Nasdaq FC Index/NFC261JS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	4	7,050,309	241.44		335,275		214,291		662,242			(121,661)		39,746		0001
Purchased Call/Nasdaq FC Index/NFC261JSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	4,800,522	242.17		224,664		144,008		440,098			(81,137)		27,150		0001
Purchased Call/Nasdaq FC Index/NFC261ISX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	1	4,465,424	238.4		211,661		133,635		460,920			(78,468)		25,065		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261I$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2025	04/02/2027	3	5,827,048	238.4		275,503		173,628		601,927			(102,257)		32,601		0001
Purchased Call/Nasdaq FC Index/NFC261JSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	3	8,207,483	246.19		379,445		250,134		660,076			(129,893)		46,962		0001
Purchased Call/Nasdaq FC Index/NFC261K$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	1	4,483,082	249.53		201,739		135,140		322,685			(67,062)		25,919		0001
Purchased Call/Nasdaq FC Index/NFC261K$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	1	1,652,191	249.53		74,514		49,949		118,987			(24,736)		9,562		0001
Purchased Call/Nasdaq FC Index/NFC261JSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	3	6,357,636	240.94		297,813		192,816		606,566			(105,470)		36,110		0001
Purchased Call/Nasdaq FC Index/NFC261L$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	5	5,438,514	254.8		245,418		168,928		327,722			(76,914)		31,795		0001
Purchased Call/Nasdaq FC Index/NFC261K$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	1	2,363,915	249.94		107,795		73,294		168,234			(34,753)		13,778		0001
Purchased Call/Nasdaq FC Index/NFC261K$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	3	7,779,558	248.18		361,416		241,474		586,036			(120,726)		44,838		0001
Purchased Call/Nasdaq FC Index/NFC261JSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/26/2027	2	3,434,900	246.19		157,144		103,762		282,116			(53,726)		19,716		0001
Purchased Call/Nasdaq FC Index/NFC261L$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	3	6,462,313	251.77		297,692		207,171		433,241			(91,176)		38,044		0001
Purchased Call/Nasdaq FC Index/NFC261JSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	1	3,485,434	242.17		162,073		103,967		319,384			(58,452)		19,733		0001
Purchased Call/Nasdaq FC Index/NFC261K$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/06/2027	2	4,590,743	248		212,684		143,279		348,087			(69,506)		26,622		0001
Purchased Call/Nasdaq FC Index/NFC261MSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2027	4	4,299,590	255.29		201,523		147,931		256,603			(54,132)		25,979		0001
Purchased Call/Nasdaq FC Index/NFC261MS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	2	6,136,948	257.91		275,756		199,070		332,059			(76,854)		36,836		0001
Purchased Call/Nasdaq FC Index/NFC261MS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/09/2027	3	8,209,170	256.55		386,976		278,799		466,143			(108,411)		49,227		0001
Purchased Call/Nasdaq FC Index/NFC261L$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2027	2	6,044,942	255.93		270,684		193,415		350,958			(77,722)		36,076		0001
Purchased Call/Nasdaq FC Index/NFC261MSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2027	3	3,866,923	259.23		179,463		132,977		201,140			(46,614)		23,517		0001
Purchased Call/Nasdaq FC Index/NFC261N$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	1	2,989,833	262.58		135,738		101,431		141,280			(34,676)		18,267		0001
Purchased Call/Nasdaq FC Index/NFC261MSG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	3,131,997	253.65		145,951		106,201		197,169			(40,132)		18,870		0001
Purchased Call/Nasdaq FC Index/NFC261MSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2027	4	7,931,609	257.36		351,076		256,668		438,775			(94,899)		47,879		0001
Purchased Call/Nasdaq FC Index/NFC261MSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2027	1	2,195,160	254.03		102,514		75,618		136,774			(27,169)		13,325		0001
Purchased Call/Nasdaq FC Index/NFC261I$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2027	1	2,848,086	238.4		134,145		84,762		293,942			(49,663)		16,004		0001
Purchased Call/Nasdaq FC Index/NFC261I$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2027	3	5,979,337	249.31		255,120		160,038		432,368			(95,326)		33,453		0001
Purchased Call/Nasdaq FC Index/NFC261L$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	1	2,799,471	250.06		130,735		91,587		198,607			(39,595)		16,562		0001
Purchased Call/Nasdaq FC Index/NFC261N$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	06/30/2027	4	8,445,936	264.08		364,962		273,580		368,351			(91,693)		51,650		0001
Purchased Call/Nasdaq FC Index/NFC261N$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/14/2027	4	5,892,474	265.53		272,627		209,581		245,977			(63,273)		36,493		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261NSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/15/2027	4	5,668,488	265.95		262,513		202,161		233,386			(60,585)		35,138		0001
Purchased Call/Nasdaq FC Index/NFC261NSX ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	4	5,022,061	266.35		238,454		184,214		204,302			(54,689)		31,158		0001
Purchased Call/Nasdaq FC Index/NFC2610SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/26/2027	2	4,601,893	270.77		209,695		164,725		159,123			(45,558)		28,804		0001
Purchased Call/Nasdaq FC Index/NFC261PSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	3	7,499,296	259.85		367,033		301,924		389,886			(66,212)		47,955		0001
Purchased Call/Nasdaq FC Index/NFC261PSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	08/19/2027	6	4,200,607	264.47		186,647		152,856		185,740			(34,033)		26,839		0001
Purchased Call/Nasdaq FC Index/NFC261PSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/16/2027	2	4,938,559	270.65		223,842		182,329		174,089			(42,168)		31,474		0001
Purchased Call/Nasdaq FC Index/NFC261NS8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2027	5	4,914,887	261.41		234,382		176,385		236,491			(58,553)		30,084		0001
Purchased Call/Nasdaq FC Index/NFC261PS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	4	6,991,197	270.67		323,322		260,206		245,444			(63,826)		44,178		0001
Purchased Call/Nasdaq FC Index/NFC261PS7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/09/2027	4	3,270,469	270.67		150,703		121,423		114,857			(29,695)		20,720		0001
Purchased Call/Nasdaq FC Index/NFC2610SW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/04/2027	5	6,311,671	267.87		290,629		231,973		245,284			(58,904)		39,816		0001
Purchased Call/Nasdaq FC Index/NFC261NSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2027	1	2,614,721	264.71		119,754		91,790		112,266			(28,303)		16,179		0001
Purchased Call/Nasdaq FC Index/NFC261PSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/13/2027	5	6,061,026	270.65		279,939		227,881		213,521			(52,759)		38,530		0001
Purchased Call/Nasdaq FC Index/NFC2610SE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2027	3	5,939,693	258.86		295,936		248,079		321,554			(48,290)		38,393		0001
Purchased Call/Nasdaq FC Index/NFC2610SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	3	7,285,616	270.32		322,381		255,799		257,777			(67,532)		45,762		0001
Purchased Call/Nasdaq FC Index/NFC261NSP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1	3,960,729	264.71		181,401		138,983		173,805			(42,931)		24,486		0001
Purchased Call/Nasdaq FC Index/NFC261RSA ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/17/2027	6	7,985,226	273.43		363,237		313,452		259,595			(50,727)		52,246		0001
Purchased Call/Nasdaq FC Index/NFC2610SI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/03/2027	5	4,293,548	262.53		205,817		173,585		205,413			(32,822)		27,775		0001
Purchased Call/Nasdaq FC Index/NFC261RSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/27/2027	4	4,883,317	272.07		225,204		196,457		167,746			(29,464)		32,205		0001
Purchased Call/Nasdaq FC Index/NFC261NSI ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/08/2027	5	4,176,342	263.91		196,588		149,537		184,258			(47,224)		25,726		0001
Purchased Call/Nasdaq FC Index/NFC261RSD ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	09/22/2027	6	8,001,831	273.9		355,743		307,774		256,550			(48,350)		52,563		0001
Purchased Call/Nasdaq FC Index/NFC2610S3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2027	3	4,299,972	263.65		205,400		170,631		199,500			(35,325)		27,657		0001
Purchased Call/Nasdaq FC Index/NFC2610SP ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/09/2027	3	3,705,602	264.23		173,376		146,808		167,100			(26,754)		24,089		0001
Purchased Call/Nasdaq FC Index/NFC261RSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	7	3,943,883	272.26		182,813		159,318		134,214			(23,796)		25,948		0001
Purchased Call/Nasdaq FC Index/NFC2610SW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	5,085,155	266.94		234,934		200,357		208,869			(35,353)		33,165		0001
Purchased Call/Nasdaq FC Index/NFC261RSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	3	10,172,740	272.07		477,688		416,679		348,607			(62,037)		66,930		0001
Purchased Call/Nasdaq FC Index/NFC261RSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	2	5,075,938	272.93		228,805		198,099		168,786			(30,935)		33,370		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	3	5,320,516	270.07		245,667		192,611		188,886			(53,769)		33,215		0001
Purchased Call/Nasdaq FC Index/NFC2610$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	3	5,639,630	270.77		261,195		205,058		194,940			(56,732)		35,207		0001
Purchased Call/Nasdaq FC Index/NFC2610$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	3	4,827,876	268.35		220,385		171,093		185,304			(49,894)		30,033		0001
Purchased Call/Nasdaq FC Index/NFC2610$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/16/2027	4	5,480,965	268.35		255,560		198,166		206,963			(57,915)		34,005		0001
Purchased Call/Nasdaq FC Index/NFC2610$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	3	9,276,129	265.17		415,603		346,330		402,402			(71,023)		59,664		0001
Purchased Call/Nasdaq FC Index/NFC261N$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2027	3	3,828,196	263.47		178,544		134,787		171,559			(44,424)		23,454		0001
Purchased Call/Nasdaq FC Index/NFC2610$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	07/22/2027	5	5,520,334	268.27		258,422		201,824		209,408			(56,816)		34,432		0001
Purchased Call/Nasdaq FC Index/NFC261N$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/07/2027	5	5,668,852	263.79		260,446		197,872		251,068			(62,771)		34,888		0001
Purchased Call/Nasdaq FC Index/NFC2610$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/28/2027	4	6,249,025	271.88		280,380		220,967		207,024			(59,634)		39,182		0001
Purchased Call/Nasdaq FC Index/NFC261N$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/16/2027	4	7,460,706	268.58		339,664		263,012		278,873			(77,569)		46,288		0001
Purchased Call/Nasdaq FC Index/NFC261N$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2027	3	10,981,278	265.98		489,607		370,075		448,441			(120,932)		67,277		0001
Purchased Call/Nasdaq FC Index/NFC2610$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/30/2027	3	4,585,793	265.15		225,250		179,019		196,397			(46,671)		28,804		0001
Purchased Call/Nasdaq FC Index/NFC261P$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/12/2027	5	6,363,008	273.08		291,816		236,048		203,840			(56,074)		40,415		0001
Purchased Call/Nasdaq FC Index/NFC2610$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	3	4,746,983	270.93		219,182		172,951		163,858			(46,419)		29,790		0001
Purchased Call/Nasdaq FC Index/NFC2610$N ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	3	5,242,668	271.58		235,697		186,511		176,801			(49,602)		32,930		0001
Purchased Call/Nasdaq FC Index/NFC261P$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	3	4,583,897	268.63		216,173		173,142		173,681			(43,415)		28,966		0001
Purchased Call/Nasdaq FC Index/NFC2610$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/21/2027	5	7,366,003	269.97		326,091		253,829		261,726			(72,525)		45,904		0001
Purchased Call/Nasdaq FC Index/NFC2610$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	2	3,602,037	269.42		165,610		129,373		131,076			(36,472)		22,487		0001
Purchased Call/Nasdaq FC Index/NFC2610$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	08/27/2027	3	5,970,659	261.74		275,653		229,988		292,127			(46,618)		38,403		0001
Purchased Call/Nasdaq FC Index/NFC2610$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	08/31/2027	4	5,789,186	261.74		267,855		223,987		282,546			(44,586)		37,359		0001
Purchased Call/Nasdaq FC Index/NFC261P$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/11/2027	3	6,468,887	269.55		318,813		257,291		236,631			(61,790)		41,053		0001
Purchased Call/Nasdaq FC Index/NFC261P$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	5	4,375,426	273.09		200,054		162,192		140,486			(38,218)		27,814		0001
Purchased Call/Nasdaq FC Index/NFC2610$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	2	2,637,223	266.94		122,349		104,379		108,291			(18,365)		17,213		0001
Purchased Call/Nasdaq FC Index/NFC2610$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	1	4,660,836	265.15		219,059		174,163		199,861			(45,550)		29,351		0001
Purchased Call/Nasdaq FC Index/NFC261P$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/20/2027	3	8,567,422	263.19		401,139		330,434		396,847			(71,602)		54,785		0001
Purchased Call/Nasdaq FC Index/NFC2610$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	4	6,345,600	265.82		301,280		256,590		270,941			(45,640)		41,285		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2610SY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2027	5	4,352,973	266.89		213,135		170,490		175,546			(42,946)		27,483		0001
Purchased Call/Nasdaq FC Index/NFC2610SL ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/03/2027	5	13,889,176	262.65		658,014		554,769		661,742			(105,053)		89,851		0001
Purchased Call/Nasdaq FC Index/NFC2610SG ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	4	3,979,378	260.58		193,736		162,727		206,158			(31,429)		25,743		0001
Purchased Call/Nasdaq FC Index/NFC261RS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	09/17/2027	4	8,493,841	272.59		384,180		331,014		284,877			(54,429)		55,573		0001
Purchased Call/Nasdaq FC Index/NFC261PSF ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	3	7,112,646	272.82		323,347		262,821		230,756			(61,513)		45,215		0001
Purchased Call/Nasdaq FC Index/NFC2610SR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/10/2027	4	3,463,554	264.18		167,761		142,612		156,636			(25,557)		22,534		0001
Purchased Call/Nasdaq FC Index/NFC261RSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	09/24/2027	4	9,900,269	271.26		458,722		399,401		351,520			(60,864)		65,137		0001
Purchased Call/Nasdaq FC Index/NFC261PSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/24/2027	2	3,664,501	263.19		171,769		141,572		169,883			(30,727)		23,511		0001
Purchased Call/Nasdaq FC Index/NFC261NSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2027	3	6,573,436	265.78		296,376		225,998		271,621			(70,894)		40,529		0001
Purchased Call/Nasdaq FC Index/NFC261NSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/09/2027	5	5,865,778	264.71		276,028		211,666		252,138			(64,820)		36,166		0001
Purchased Call/Nasdaq FC Index/NFC261PSV ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	2	3,840,432	263.19		179,678		148,047		177,738			(32,188)		24,619		0001
Purchased Call/Nasdaq FC Index/NFC261NSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	1	3,813,591	265.98		173,518		131,331		155,475			(42,847)		23,449		0001
Purchased Call/Nasdaq FC Index/NFC261PS6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	2	4,394,650	270.67		204,202		164,376		154,151			(40,435)		27,866		0001
Purchased Call/Nasdaq FC Index/NFC261PSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/18/2027	4	7,929,050	270.5		330,232		269,695		281,489			(60,823)		50,618		0001
Purchased Call/Nasdaq FC Index/NFC261RS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/21/2027	3	3,765,518	273.43		170,088		146,753		122,630			(23,855)		24,716		0001
Purchased Call/Nasdaq FC Index/NFC261PS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	2	6,769,432	269.11		319,963		256,944		251,961			(63,990)		42,777		0001
Purchased Call/Nasdaq FC Index/NFC2610S4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	1	2,707,823	268.35		123,748		96,040		102,321			(28,063)		16,860		0001
Purchased Call/Nasdaq FC Index/NFC261RS2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/16/2027	4	5,212,401	270.13		238,635		204,826		190,829			(34,158)		34,076		0001
Purchased Call/Nasdaq FC Index/NFC2610SC ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	1	4,861,307	261.74		227,995		190,310		237,569			(38,675)		31,345		0001
Purchased Call/Nasdaq FC Index/NFC261PSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2027	4	6,907,604	262.45		332,288		274,823		328,957			(57,914)		44,356		0001
Purchased Call/Nasdaq FC Index/NFC2610SN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2027	5	8,305,255	263.49		394,712		333,892		383,456			(61,215)		53,947		0001
Purchased Call/Nasdaq FC Index/NFC2610SU ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/03/2027	2	5,176,076	265.15		244,865		194,826		221,854			(50,751)		32,624		0001
Purchased Call/Nasdaq FC Index/NFC261RSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2027	3	10,145,118	270.53		455,488		389,543		366,042			(66,388)		66,271		0001
Purchased Call/Nasdaq FC Index/NFC261RS4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	09/17/2027	8	5,810,289	269.12		286,494		247,147		221,236			(40,131)		38,016		0001
Purchased Call/Nasdaq FC Index/NFC261PSJ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	1	3,616,390	270.65		168,885		137,567		127,349			(31,839)		23,067		0001
Purchased Call/Nasdaq FC Index/NFC261RSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/28/2027	2	4,159,716	272.07		191,599		167,137		145,257			(25,099)		27,455		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261PSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2027	3	3,806,195	260.89		176,845		145,004		190,953			(32,143)		24,339		0001
Purchased Call/Nasdaq FC Index/NFC261NSM ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	3	6,418,813	265.36		291,854		223,144		269,384			(69,525)		39,575		0001
Purchased Call/Nasdaq FC Index/NFC261Q$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/26/2027	2	5,247,674	263.29		246,938		204,337		242,587			(42,823)		33,725		0001
Purchased Call/Nasdaq FC Index/NFC261RSB ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	1	3,444,757	273.43		155,014		133,692		111,824			(21,842)		22,592		0001
Purchased Call/Nasdaq FC Index/NFC261RSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	09/30/2027	4	4,455,613	273.36		208,507		182,725		145,857			(26,069)		29,454		0001
Purchased Call/Nasdaq FC Index/NFC261RSQ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/29/2027	6	11,284,356	272.85		524,350		458,601		376,490			(66,299)		74,537		0001
Purchased Call/Nasdaq FC Index/NFC2610SH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	3,032,852	270.77		138,298		108,663		105,107			(30,040)		19,000		0001
Purchased Call/Nasdaq FC Index/NFC261Q$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	2	4,660,155	261.74		221,125		184,884		228,066			(37,185)		30,098		0001
Purchased Call/Nasdaq FC Index/NFC261QSY ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	2	6,364,950	266.94		309,484		263,911		261,218			(46,268)		41,411		0001
Purchased Call/Nasdaq FC Index/NFC261QSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	5,345,095	262.65		250,685		211,429		254,021			(40,068)		34,691		0001
Purchased Call/NDX Index/NDX0001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/29/2025	01/16/2026	1	36,000,000	24249.3		82,800		77,625		117,676			(9,200)		37,686		0001
Purchased Call/NDX Index/NDX0053$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	01/27/2026	1	30,982,109	27209		52,722		33,433		10,512			(19,617)		42,132		0001
Purchased Call/NDX Index/NDX0131$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	01/06/2026	1	38,100,000	24890		54,390		54,390		26,012					24,424		0001
Purchased Call/Nasdaq FC Index/NFC261RSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2027	2	4,127,665	273.59		191,046		168,705		134,168			(23,009)		27,393		0001
Purchased Call/Nasdaq FC Index/NFC261SSO ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/04/2027	2	4,777,840	273.59		221,420		195,237		155,307			(26,942)		31,683		0001
Purchased Call/Nasdaq FC Index/NFC261RSW ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	5	8,574,948	274.86		389,541		343,432		266,002			(47,382)		56,729		0001
Purchased Call/Nasdaq FC Index/NFC261SSR ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/18/2027	3	6,118,490	269.69		289,096		260,547		230,893			(29,546)		41,013		0001
Purchased Call/Nasdaq FC Index/NFC261SSK ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	4	5,097,797	269.35		238,933		214,599		195,352			(24,954)		34,093		0001
Purchased Call/Nasdaq FC Index/NFC261SS9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	10/08/2027	4	8,024,722	276.3		343,616		306,371		236,792			(38,811)		53,379		0001
Purchased Call/Nasdaq FC Index/NFC261SS3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2027	5	10,751,899	275.5		480,414		424,786		326,125			(56,135)		71,409		0001
Purchased Call/Nasdaq FC Index/NFC261SSZ ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2027	5	10,672,066	270.97		512,633		466,242		384,648			(48,208)		71,754		0001
Purchased Call/Nasdaq FC Index/NFC261SS5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/07/2027	3	4,336,756	273.73		211,333		187,154		140,543			(24,447)		28,825		0001
Purchased Call/Nasdaq FC Index/NFC261TSH ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	11/01/2027	2	6,227,204	278.08		284,038		261,381		173,053			(23,692)		42,185		0001
Purchased Call/Nasdaq FC Index/NFC261TSS ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/05/2027	7	7,291,374	270.54		356,244		331,986		267,726			(25,643)		49,541		0001
Purchased Call/Nasdaq FC Index/NFC261TSN ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	5	3,934,489	275.83		173,384		160,656		119,298			(13,113)		26,733		0001
Purchased Call/Nasdaq FC Index/NFC261SSE ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/11/2027	2	3,589,615	266.03		169,752		151,524		153,456			(19,019)		23,933		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261S$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	5	3,331,571	268.85		166,888		151,661		129,474			(15,713)		22,400		0001
Purchased Call/Nasdaq FC Index/NFC261U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2027	4	7,977,946	273.65		365,132		341,405		264,136			(24,378)		54,486		0001
Purchased Call/Nasdaq FC Index/NFC261T$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	4	8,451,387	273.82		407,205		370,982		274,788			(37,384)		56,823		0001
Purchased Call/Nasdaq FC Index/NFC261T$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2027	4	7,752,396	274.11		360,301		336,077		251,828			(24,828)		52,868		0001
Purchased Call/Nasdaq FC Index/NFC261S$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2027	5	5,145,997	271.33		234,165		212,071		183,117			(22,421)		34,573		0001
Purchased Call/Nasdaq FC Index/NFC261T$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	4	3,585,393	280.38		153,748		141,019		91,353			(13,134)		24,234		0001
Purchased Call/Nasdaq FC Index/NFC261U$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/15/2027	3	5,326,326	270.33		249,769		234,693		197,677			(16,002)		36,457		0001
Purchased Call/Nasdaq FC Index/NFC261T$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/27/2027	5	12,962,528	277.96		607,215		554,562		360,972			(53,355)		87,483		0001
Purchased Call/Nasdaq FC Index/NFC261U$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/17/2027	6	8,004,559	268.54		366,561		345,364		316,585			(21,662)		54,868		0001
Purchased Call/Nasdaq FC Index/NFC261T$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2027	2	5,313,239	270.54		250,684		233,449		195,513			(18,476)		36,207		0001
Purchased Call/Nasdaq FC Index/NFC261U$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	5	8,959,736	265.39		427,933		405,779		398,342			(23,744)		61,505		0001
Purchased Call/Nasdaq FC Index/NFC261U$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/12/2027	6	7,686,255	270.25		360,022		337,874		287,382			(23,477)		52,494		0001
Purchased Call/Nasdaq FC Index/NFC261V$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/16/2027	2	3,505,502	267.66		163,406		160,571		144,442			(3,205)		24,532		0001
Purchased Call/Nasdaq FC Index/NFC261V$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	4	2,783,615	272.58		129,361		124,984		96,447			(4,742)		19,302		0001
Purchased Call/Nasdaq FC Index/NFC261W$A ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2027	2	7,060,854	270.83		329,504		328,605		264,015			(2,231)		49,825		0001
Purchased Call/Nasdaq FC Index/NFC261V$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/10/2027	4	5,663,771	268.06		266,489		260,725		230,262			(6,664)		39,469		0001
Purchased Call/Nasdaq FC Index/NFC261W$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	4	5,322,127	270.53		249,284		247,806		197,729			(2,454)		37,426		0001
Purchased Call/Nasdaq FC Index/NFC261W$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	3	6,098,742	269.6		289,610		286,947		236,082			(3,331)		42,858		0001
Purchased Call/Nasdaq FC Index/NFC261U$R ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/26/2027	4	9,727,610	270.09		456,970		437,567		365,246			(21,646)		67,115		0001
Purchased Call/Nasdaq FC Index/NFC261V$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	2	3,901,096	268.06		184,026		180,063		158,318			(4,696)		27,262		0001
Purchased Call/Nasdaq FC Index/NFC261U$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2027	5	8,056,184	270.49		386,529		371,511		299,375			(15,515)		55,783		0001
Purchased Call/Nasdaq FC Index/NFC261U$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	11/24/2027	6	5,090,186	268.52		243,321		232,096		201,368			(11,822)		35,069		0001
Purchased Call/Nasdaq FC Index/NFC261U$V ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	11/26/2027	3	4,947,815	271		233,154		223,660		179,990			(10,381)		34,137		0001
Purchased Call/Nasdaq FC Index/NFC261V$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/15/2027	3	7,387,239	267.12		350,323		343,328		314,028			(7,467)		51,660		0001
Purchased Call/Nasdaq FC Index/NFC261V$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	4	4,961,601	273.55		229,236		222,078		166,111			(7,879)		34,404		0001
Purchased Call/Nasdaq FC Index/NFC261V$H ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/10/2027	4	6,326,968	272.23		290,473		283,739		222,816			(7,882)		44,090		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261U$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/24/2027	4	1,916,672	269.15		92,040		87,988		74,196			(4,385)		13,205		0001
Purchased Call/Nasdaq FC Index/NFC261V$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	4	8,194,958	272.3		382,396		370,013		286,753			(13,851)		56,825		0001
Purchased Call/NDX Index/NDX0213$S ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2025	01/09/2026	1	36,000,000	24759.8		82,800		73,600		128,476			(15,055)		28,265		0001
Purchased Call/NDX Index/NDX0131$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	01/14/2026	1	38,100,000	24375		105,720		105,720		16,737					37,309		0001
Purchased Call/NDX Index/NDX0213$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	01/07/2026	1	40,000,000	24698.7		48,000		48,000		91,440			(6,000)		27,697		0001
Purchased Call/NDX Index/NDX0053$4 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/15/2025	01/14/2026	1	24,966,377	26887		31,707		14,721		2,308			(16,910)		24,448		0001
Purchased Call/Nasdaq FC Index/NFC261R$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	4	4,154,443	274.15		194,076		170,644		132,332			(23,911)		27,484		0001
Purchased Call/Nasdaq FC Index/NFC261S$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/08/2027	4	4,929,102	276.76		220,179		195,660		142,958			(25,149)		32,787		0001
Purchased Call/Nasdaq FC Index/NFC261S$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/08/2027	3	9,772,387	266.03		485,236		432,922		418,117			(53,841)		65,004		0001
Purchased Call/Nasdaq FC Index/NFC261S$1 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/01/2027	3	6,764,647	273.59		323,001		284,883		219,999			(38,831)		44,753		0001
Purchased Call/Nasdaq FC Index/NFC261S$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/14/2027	4	6,075,781	268.58		290,082		259,882		238,146			(30,660)		40,602		0001
Purchased Call/Nasdaq FC Index/NFC261S$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/13/2027	4	10,169,950	269.48		473,454		423,093		385,771			(50,900)		67,910		0001
Purchased Call/Nasdaq FC Index/NFC261T$2 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/25/2027	2	6,079,817	273.82		283,722		258,383		198,257			(26,338)		40,970		0001
Purchased Call/Nasdaq FC Index/NFC261T$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	4	11,794,047	276.85		545,375		501,229		343,769			(46,142)		79,717		0001
Purchased Call/Nasdaq FC Index/NFC261T$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	10/28/2027	5	6,743,865	279.61		303,250		277,654		176,971			(26,007)		45,548		0001
Purchased Call/Nasdaq FC Index/NFC261T$3 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2027	4	3,629,275	273.82		170,966		155,780		118,069			(15,744)		24,475		0001
Purchased Call/Nasdaq FC Index/NFC261S$Q ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/15/2027	5	7,239,613	269.69		351,974		317,248		274,113			(35,636)		48,417		0001
Purchased Call/Nasdaq FC Index/NFC261T$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/08/2027	2	5,481,516	270.54		257,865		240,136		201,532			(19,009)		37,327		0001
Purchased Call/Nasdaq FC Index/NFC261S$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/20/2027	4	8,197,493	271.51		380,148		343,691		289,620			(36,879)		55,032		0001
Purchased Call/Nasdaq FC Index/NFC261S$M ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/15/2027	5	10,053,640	268.84		480,296		432,324		394,546			(49,631)		67,236		0001
Purchased Call/Nasdaq FC Index/NFC261U$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/18/2027	3	4,827,421	266.26		230,365		217,228		206,833			(13,424)		33,114		0001
Purchased Call/Nasdaq FC Index/NFC261T$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/03/2027	5	9,037,601	278.99		389,266		359,134		242,824			(30,643)		61,314		0001
Purchased Call/Nasdaq FC Index/NFC261V$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	1	4,748,574	273.55		218,909		211,984		158,566			(7,786)		32,998		0001
Purchased Call/Nasdaq FC Index/NFC261T$L ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/04/2027	4	4,202,773	274.26		197,413		182,493		134,584			(15,231)		28,534		0001
Purchased Call/Nasdaq FC Index/NFC261T$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/05/2027	3	10,777,709	271.23		506,656		470,640		386,107			(38,038)		73,228		0001
Purchased Call/Nasdaq FC Index/NFC261U$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2027	4	5,657,778	266.12		272,669		258,860		246,141			(14,709)		38,839		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261V$T ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	2	4,639,320	263.68		239,587		236,295		218,489			(4,260)		32,489		0001
Purchased Call/Nasdaq FC Index/NFC261U$6 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/12/2027	3	7,709,440	270.33		357,504		335,944		287,438			(22,628)		52,653		0001
Purchased Call/Nasdaq FC Index/NFC261V$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/09/2027	4	3,811,239	273.16		177,858		172,932		129,290			(5,221)		26,540		0001
Purchased Call/Nasdaq FC Index/NFC261V$O ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/02/2027	6	4,578,839	272.13		211,431		203,699		160,400			(8,065)		31,728		0001
Purchased Call/Nasdaq FC Index/NFC261U$D ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	3	2,155,146	267.23		98,650		93,297		89,390			(5,603)		14,794		0001
Purchased Call/Nasdaq FC Index/NFC261T$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/29/2027	4	7,233,988	278.08		335,104		308,457		201,335			(27,553)		48,895		0001
Purchased Call/Nasdaq FC Index/NFC261U$J ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/22/2027	3	5,202,611	266.12		247,501		234,963		224,086			(13,387)		35,792		0001
Purchased Call/Nasdaq FC Index/NFC261W$5 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2025	12/23/2027	2	977,282	271.05		44,069		43,996		36,079			(151)		6,872		0001
Purchased Call/Nasdaq FC Index/NFC261V$B ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	5	7,470,066	272.71		347,365		337,207		257,470			(10,629)		51,983		0001
Purchased Call/Nasdaq FC Index/NFC261V$X ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/17/2027	3	6,627,461	268.92		314,964		311,221		261,948			(4,775)		46,412		0001
Purchased Call/Nasdaq FC Index/NFC261V$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2025	12/17/2027	4	7,249,293	266.64		349,581		345,032		304,780			(5,958)		50,766		0001
Purchased Call/Nasdaq FC Index/NFC261W$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/29/2027	3	6,908,111	269.21		318,712		318,444		278,583			(699)		48,781		0001
Purchased Call/Nasdaq FC Index/NFC261W$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	1	6,021,939	270.83		280,622		279,850		223,805			(1,919)		42,465		0001
Purchased Call/Nasdaq FC Index/NFC261W$G ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	1	378,618	264.04		17,871		17,871		18,101					2,677		0001
Purchased Call/Nasdaq FC Index/NFC261W$E ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	2	2,242,379	267.99		100,640		100,640		94,225			(89)		15,845		0001
Purchased Call/Nasdaq FC Index/NFC261S$P ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	1	1,512,154	269.69		71,222		64,178		57,127			(7,297)		10,144		0001
Purchased Call/Nasdaq FC Index/NFC261T$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2027	3	3,730,630	273.7		173,981		162,409		122,708			(11,803)		25,460		0001
Purchased Call/Nasdaq FC Index/NFC261U$7 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	1	3,630,250	270.33		170,622		160,309		138,360			(10,955)		24,866		0001
Purchased Call/Nasdaq FC Index/NFC261V$Y ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/20/2027	1	3,357,929	268.92		157,151		155,206		132,828			(2,580)		23,565		0001
Purchased Call/Nasdaq FC Index/NFC261V$K ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	2	6,100,472	268.06		286,750		280,458		251,678			(7,416)		42,602		0001
Purchased Call/Nasdaq FC Index/NFC261U$U ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	2	7,696,194	271		359,379		344,552		280,673			(16,213)		53,214		0001
Purchased Call/Nasdaq FC Index/NFC261V$Z ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/21/2027	2	4,975,542	268.92		233,399		230,518		197,136			(3,816)		34,941		0001
Purchased Call/Nasdaq FC Index/NFC261U$I ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2027	1	2,004,102	266.12		94,393		89,596		86,121			(5,158)		13,797		0001
Purchased Call/Nasdaq FC Index/NFC261W$9 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/23/2027	3	8,978,928	270.83		416,504		415,505		317,401			(2,455)		63,142		0001
Purchased Call/Nasdaq FC Index/NFC261V$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2027	3	2,686,488	275.11		120,215		117,078		85,503			(3,401)		18,721		0001
Purchased Call/Nasdaq FC Index/NFC261S$C ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	1	2,288,974	266.03		108,040		96,448		98,136			(12,103)		15,273		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261T$F ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2027	2	3,156,144	278.08		144,294		132,802		87,981			(12,014)		21,396		0001
Purchased Call/Nasdaq FC Index/NFC261U$W ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	1	9,226,362	271		430,871		413,115		336,425			(19,425)		63,840		0001
Purchased Call/Nasdaq FC Index/NFC261V$8 ...	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2027	1	3,837,700	273.55		177,302		171,700		128,645			(6,298)		26,687		0001
Purchased Call/S&P 500 INDEX/SPXB052$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2028	1	1,795,000	4387.55	464,905			245,572		1,180,670			(92,879)		14,593		0001
Purchased Call/S&P 500 INDEX/SPXB053$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2028	1	1,450,000	4457.49	361,775			194,680		922,757			(72,276)		11,892		0001
Purchased Call/S&P 500 INDEX/SPX921V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2029	1	1,417,000	5307.01	353,825			239,957		618,614			(70,726)		13,048		0001
Purchased Call/S&P 500 INDEX/SPXA211$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/20/2029	1	1,264,000	5564.41	310,818			221,087		492,985			(62,198)		11,914		0001
Purchased Call/S&P 500 INDEX/SPXM130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2029	1	1,319,000	5570.64	308,778			225,228		516,650			(61,722)		12,589		0001
Purchased Call/S&P 500 INDEX/SPXB05P$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2029	1	5,575,000	6558	856,878			610,243		1,520,401			(171,282)		52,607		0001
Purchased Call/S&P 500 INDEX/SPXB050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2029	1	1,084,000	5319.31	258,859			186,828		478,956			(51,743)		10,292		0001
Purchased Call/S&P 500 INDEX/SPXA218$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2029	1	1,160,000	5751.13	283,736			214,046		421,456			(56,716)		11,265		0001
Purchased Call/S&P 500 INDEX/SPXN134$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/08/2030	1	1,267,000	5770.2		321,818		269,565		475,984			(52,668)		12,962		0001
Purchased Call/S&P 500 INDEX/SPXA21MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2030	1	1,015,000	6025.99		264,002		217,081		335,385			(47,252)		10,288		0001
Purchased Call/S&P 500 INDEX/SPXE17E$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/20/2030	1	1,544,170	6685		378,482		358,310		397,491			(20,357)		16,780		0001
Purchased Call/S&P 500 INDEX/SPXB211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/12/2030	1	1,791,538	6587		451,781		425,483		487,263			(26,517)		19,423		0001
Purchased Call/S&P 500 INDEX/SPXD054$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2030	1	1,956,452	6500		487,352		457,678		550,354			(29,909)		21,192		0001
Purchased Call/S&P 500 INDEX/SPXE17B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2030	1	2,115,029	6448		522,796		490,049		605,976			(33,535)		22,870		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/26/2025	08/23/2030	1	1,510,257	6454		375,600		349,612		430,425			(26,166)		16,277		0001
Purchased Call/S&P 500 INDEX/SPXB212$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/27/2030	1	1,564,450	6657		398,022		378,132		414,574			(20,087)		17,035		0001
Purchased Call/S&P 500 INDEX/SPXD052$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2030	1	1,674,923	6393		428,422		398,292		492,764			(30,769)		18,036		0001
Purchased Call/S&P 500 INDEX/SPXD057$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/29/2025	09/26/2030	1	2,346,708	6629		600,320		569,991		624,690			(30,625)		25,545		0001
Purchased Call/S&P 500 INDEX/SPXB214$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2030	1	1,498,949	6662		381,445		366,355		398,773			(15,684)		16,406		0001
Purchased Call/S&P 500 INDEX/SPXD05A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2030	1	1,534,836	6644		393,608		377,199		409,125			(16,607)		16,794		0001
Purchased Call/S&P 500 INDEX/SPXB214$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2025	10/28/2030	1	1,686,787	6885		422,586		408,887		405,558			(14,364)		18,530		0001
Purchased Call/S&P 500 INDEX/SPXB213$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/04/2030	1	1,522,524	6737		379,081		361,595		389,357			(17,675)		16,612		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2030	1	1,716,000	6753.72		431,746		412,099		434,604			(19,861)		18,744		0001
Purchased Call/S&P 500 INDEX/SPXB216$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	11/29/2030	1	1,690,528	6817		437,603		431,112		425,906			(6,725)		18,739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05ES\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2025	10/22/2030	1	1,493,704	.6728		408,611		394,451		383,662			(14,369)		16,381		0001
Purchased Call/S&P 500 INDEX/SPXB218\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2025	12/20/2030	1	1,608,334	.6873		414,012		413,556		397,685			(1,137)		17,932		0001
Purchased Call/S&P 500 INDEX/SPXB213\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2025	10/10/2030	1	1,452,953	.6574		380,312		364,022		402,038			(16,481)		15,880		0001
Purchased Call/S&P 500 INDEX/SPXD05MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/06/2030	1	1,657,364	.6849		435,772		430,983		409,037			(5,023)		18,408		0001
Purchased Call/S&P 500 INDEX/SPX013GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/14/2025	11/12/2030	1	1,614,595	.6842		400,619		390,934		395,751			(10,323)		17,813		0001
Purchased Call/S&P 500 INDEX/SPXE17HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/11/2030	1	2,435,628	.6655		617,910		591,782		641,850			(26,438)		26,628		0001
Purchased Call/S&P 500 INDEX/SPXE17NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/19/2030	1	1,941,202	.6625		485,035		474,914		525,933			(10,897)		21,458		0001
Purchased Call/S&P 500 INDEX/SPXD059SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2030	1	1,495,571	.6737		379,189		362,730		379,810			(17,245)		16,336		0001
Purchased Call/S&P 500 INDEX/SPXD058SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2030	1	1,987,426	.6714		511,479		487,591		509,266			(24,142)		21,672		0001
Purchased Call/S&P 500 INDEX/SPX1403\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/20/2029	1	1,812,000	100	314,201			148,417		580,597			(44,886)		16,469		0001
Purchased Call/S&P 500 INDEX/SPXB05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			295,468		657,375			(64,752)		23,814		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	1	334,332	3058.48		8,191		1,138		14,151			(7,043)		625		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2026	1	1,802,041	3047.21		44,150		4,415		82,599			(39,662)		2,869		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	1	230,390	3035.39		5,645		1,223		11,573			(4,420)		536		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2026	1	219,646	3025.75		5,403		313		11,670			(5,078)		270		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	1	695,012	2995.17		17,097		330		44,403			(16,723)		514		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/06/2026	1	176,692	3032.16		4,347		773		9,028			(3,570)		373		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/22/2026	2	656,532	3012.79		15,627		7,407		38,952			(8,253)		2,260		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/08/2026	1	300,216	2992.3		7,115		2,503		19,536			(4,620)		889		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/22/2026	1	395,162	2988.36		9,365		3,668		26,303			(5,722)		1,232		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2026	1	241,770	2937.42		5,730		1,531		20,300			(4,191)		626		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2026	1	228,072	2983.26		5,405		1,653		15,487			(3,747)		632		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0006S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2026	1	524,493	3001.8		12,430		5,411		32,771			(7,045)		1,731		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/08/2026	1	189,191	3116.05		4,522		3,114		6,653			(1,412)		784		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2026	1	249,906	3042.97		5,948		3,310		12,827			(2,640)		932		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2026	1	483,008	3136.51		11,544		8,396		15,254			(3,163)		2,058		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/21/2026	1	624,568	3056.09		14,865		9,579		30,443			(5,350)		2,495		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/07/2026	1	549,849	3044.69		13,086		7,925		30,823			(5,213)		2,130		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2026	1	539,661	3015.39		12,844		6,652		31,781			(6,193)		1,942		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/20/2026	1	893,465	3156.17		21,890		19,640		27,014			(2,405)		4,209		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2026	1	284,045	3183.4		6,988		5,390		6,826			(1,608)		1,246		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2026	1	615,408	3184.6		15,139		14,222		16,048			(954)		2,979		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/06/2026	1	537,919	3174.54		13,179		11,344		14,310			(1,955)		2,479		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2026	1	243,173	3204.13		5,982		4,845		5,223			(1,147)		1,093		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2026	1	353,855	3192.65		8,705		8,513		8,987			(215)		1,747		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2026	1	201,311	3218.1	10,770			750		2,366			(2,152)		596		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2026	1	305,826	3204.75	16,331			1,263		4,395			(3,263)		954		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2026	1	112,027	3244.5	6,005			520		1,158			(1,200)		370		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2026	1	206,315	3218.49	11,017			1,039		2,898			(2,202)		710		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2026	1	198,642	3236.83	10,647			1,099		2,505			(2,128)		715		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/07/2026	1	139,270	3256.74	7,465			893		1,654			(1,491)		539		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2026	1	197,977	3259.99	10,612			1,350		2,403			(2,120)		791		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2026	1	238,025	3298.5	12,734			1,745		2,199			(2,545)		987		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2026	1	237,206	3289.97	12,643			1,830		2,483			(2,527)		1,011		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/08/2026	1	82,754	3199.06	4,378			673		1,792			(875)		363		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/22/2026	2	237,737	3236.66	12,579			2,030		4,084			(2,516)		1,069		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2026	1	225,051	3254.9	11,770			2,200		3,754			(2,353)		1,089		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2027	1	56,280	3207.3	2,870			586		1,353			(573)		284		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2027	1	112,530	3185.12	5,717			1,210		3,150			(1,142)		579		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2027	1	84,403	3150.24	4,245			938		2,918			(849)		444		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2027	1	168,291	3138.44	8,448			1,931		6,284			(1,689)		900		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2027	1	406,383	3129.58	20,482			4,840		16,122			(4,094)		2,211		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2027	1	129,197	3070.24	6,189			1,569		6,870			(1,237)		728		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2027	1	76,544	3033.14	3,621			946		4,770			(724)		438		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2027	1	116,158	2986.7	5,471			1,474		8,677			(1,093)		674		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/21/2027	1	89,524	2983.14	4,279			1,186		6,802			(856)		527		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2027	1	318,524	2925.69	14,779			4,351		29,587			(2,954)		1,934		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/22/2027	2	210,085	2809.37	8,303			3,535		27,649			(1,956)		1,413		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2027	1	353,799	2825.1	14,930			5,533		44,705			(2,984)		2,409		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2028	1	945,841	2892.35	46,062			18,597		100,140			(9,202)		6,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2028	1	315,167	2848.29	15,002			6,552		38,005			(2,997)		2,330		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2028	1	97,542	2879.32	4,780			2,124		10,855			(955)		727		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2028	1	75,063	2899.18	4,196			1,902		7,929			(838)		565		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2028	1	105,056	2861.93	5,064			2,636		12,367			(1,012)		848		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2028	1	247,205	2816.72	11,742			6,202		32,568			(2,346)		2,010		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/08/2028	2	335,909	2830.92	16,034			8,631		42,783			(3,206)		2,755		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2028	1	105,987	2799.41	5,130			2,929		14,589			(1,025)		896		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2028	1	109,272	2833.32	5,322			3,084		13,887			(1,063)		930		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2028	1	175,494	2855.55	8,669			5,098		21,159			(1,732)		1,504		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2028	1	91,150	2902.85	4,558			2,717		9,789			(911)		786		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2029	2	156,948	2887.54	7,774			4,700		17,538			(1,554)		1,365		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/08/2029	1	306,721	2906.21	15,121			9,406		32,837			(3,021)		2,704		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2029	1	256,839	2959.26	12,662			8,490		24,370			(2,531)		2,352		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/20/2029	1	353,070	2938.51	17,230			11,395		35,207			(3,448)		3,209		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0004$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2029	1	150,225	2985.06	7,421			5,033		13,378			(1,483)		1,383		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2029	1	411,161	3071.06	22,326			16,644		30,029			(4,460)		3,968		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2029	1	129,299	3057.84	6,943			5,291		9,845			(1,388)		1,262		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/20/2030	1	109,934	3192.65		6,761		6,731		6,615			(33)		1,226		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			3,151		5,783			(1,338)		1,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2028	1	381,956	3204.75	23,834			8,138		15,573			(3,401)		2,954		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2022	06/08/2028	3	1,162,699	3244.5	41,808			15,072		41,439			(6,182)		9,078		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2028	1	9,513	3218.49	596			210		375			(85)		75		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028	1	421,949	3236.83	26,709			9,608		15,718			(3,814)		3,348		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			1,246		1,903			(487)		430		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	1	427,177	3256.74	26,998			10,038		15,095			(3,851)		3,448		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/22/2028	2	2,139,040	3259.99	136,118			51,380		75,351			(19,423)		17,390		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/08/2028	3	1,110,493	3298.5	70,014			26,900		34,417			(10,000)		9,107		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2028	2	556,571	3289.97	34,045			13,344		17,953			(4,891)		4,597		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028	1	794,988	3199.06	49,130			19,440		35,372			(7,019)		6,612		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028	1	273,972	3236.66	16,794			6,735		14,701			(2,399)		2,294		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028	1	574,471	3286	35,617			14,526		19,339			(5,084)		4,856		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2028	2	789,295	3250.17	39,217	2,789		18,651		30,273			(5,951)		6,716		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/08/2028	2	596,879	3254.9	36,581			15,364		22,715			(5,227)		5,117		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/22/2028	4	992,844	3255.4	57,734			24,625		38,014			(8,269)		8,567		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2029	3	1,418,599	3207.3	84,177			36,362		63,982			(12,015)		12,336		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2029	3	845,765	3185.12	47,551			20,847		41,159			(6,804)		7,401		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2029	1	224,033	3150.24	13,039			5,787		12,228			(1,861)		1,975		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029	1	1,001,531	3138.44	58,289			26,190		56,909			(8,321)		8,885		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM00019F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/08/2029	2	329,479	3129.58	18,809			8,559		19,317			(2,686)		2,941		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00019H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2029	1	320,383	3093.43	18,134			8,346		20,957			(2,588)		2,877		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00019I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	1	568,507	3070.24	32,007			14,943		39,871			(4,572)		5,137		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00019K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2029	2	2,187,800	3033.14	113,886			59,540		170,498			(18,009)		19,884		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00019N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/08/2029	3	435,354	2986.7	23,499			11,252		38,502			(3,354)		3,986		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00019P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2029	1	1,082,056	2983.14	60,379			29,232		96,835			(8,612)		9,964		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00019S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/08/2029	2	642,699	2985.47	34,860			17,119		57,352			(4,977)		5,959		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00019U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2029	2	1,532,675	2925.69	82,594			40,997		159,153			(11,792)		14,289		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00019X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	07/06/2029	4	2,628,559	2920.83	136,553			68,705		276,670			(19,538)		24,641		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00019Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2022	07/20/2029	3	1,566,595	2943.86	81,806			41,572		156,206			(11,695)		14,766		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00021	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/08/2029	1	161,534	2967.36	8,524			4,399		15,244			(1,220)		1,534		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00023	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2022	08/22/2029	6	1,616,096	2930.75	81,341			42,421		167,159			(11,640)		15,425		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00025	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2022	09/07/2029	5	2,487,105	2898.09	124,889			65,880		278,540			(17,856)		23,880		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00028	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2022	09/21/2029	2	1,288,716	2861.33	61,801			32,917		157,332			(8,829)		12,438		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00029	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/08/2029	4	2,466,899	2836.77	119,108			64,218		318,696			(17,007)		23,958		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00028	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/22/2029	3	2,133,976	2809.37	104,423			56,927		293,095			(14,933)		20,829		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00028	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2022	11/08/2029	2	2,193,194	2825.1	105,480			58,090		291,404			(15,057)		21,538		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00028	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2029	1	1,749,772	2859.25	86,439			48,078		215,908			(12,344)		17,262		0001
Purchased Call/Al Powered Multi-Asset Index/AIM00028	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/07/2029	1	159,130	2886.42	8,100			4,558		18,498			(1,157)		1,579		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/21/2029	1	2,186,646	2868.48	109,770			62,394		265,018			(15,675)		21,799		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/08/2030	1	12,224	2892.35	746			430		1,406			(107)		123		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/22/2030	3	877,029	2912.04	51,250			29,760		96,609			(7,321)		8,839		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2030	1	1,215,949	2852.23	67,850			40,179		153,509			(9,685)		12,382		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2030	1	885,526	2848.29	49,147			29,373		112,885			(7,015)		9,059		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2030	1	1,126,881	2879.32	64,458			38,876		134,412			(9,201)		11,581		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2030	1	392,734	2899.18	26,038			15,878		44,902			(3,714)		4,058		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2030	1	477,453	2875.51	31,369			19,496		57,672			(4,478)		4,981		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2030	1	191,545	2860.21	12,374			7,758		23,944			(1,766)		2,007		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/07/2030	2	755,092	2877.74	48,466			30,741		91,016			(6,926)		7,951		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/21/2030	2	175,053	2867.15	10,367			6,680		21,611			(1,492)		1,851		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2030	2	1,763,266	2843.1	96,878			62,551		229,337			(13,824)		18,745		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	07/22/2030	4	1,369,955	2887.07	74,733			48,734		162,466			(10,681)		14,625		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2030	1	870,978	2861.93	48,165			31,670		109,145			(6,875)		9,346		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2030	1	2,114,193	2816.72	114,378			75,834		302,738			(16,327)		22,780		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2030	1	1,179,808	2830.92	64,300			43,076		164,193			(9,186)		12,768		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2030	1	314,031	2799.46	16,989			11,475		44,906			(2,427)		3,412		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2030	1	970,949	2744.91	52,723			35,940		161,778			(7,520)		10,606		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2030	1	983,709	2754.5	52,432			36,015		160,990			(7,479)		10,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2030	1	2,404,461	2799.41	132,486			91,884		359,873			(18,912)		26,497		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2030	1	1,320,627	2833.32	73,427			51,387		184,486			(10,481)		14,611		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2030	1	1,505,885	2855.55	85,384			60,247		201,043			(12,198)		16,725		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2030	1	526,726	2902.85	30,445			21,658		61,320			(4,349)		5,873		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2031	1	306,009	2887.54	17,320			12,426		36,845			(2,472)		3,430		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2031	2	881,252	2890.85	49,659			35,917		105,520			(7,092)		9,915		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2031	2	1,652,192	2906.21	92,884			67,847		191,967			(13,273)		18,668		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2031	1	124,614	2915.93	6,891			5,068		14,209			(984)		1,413		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2031	1	370,324	2956.03	20,812			15,428		38,869			(2,973)		4,216		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2031	1	550,318	2961.47	30,543			22,808		57,207			(4,363)		6,288		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2031	1	2,213,301	2972.32	123,945			96,299		227,227			(17,706)		25,794		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2031	2	417,189	2995.77	23,417			18,324		40,836			(3,346)		4,879		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2031	1	482,104	2938.51	26,371			20,000		52,809			(3,766)		5,554		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/08/2031	2	674,568	2982.59	37,598			28,310		67,193			(5,369)		7,744		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2031	1	923,819	2985.06	51,272			39,488		92,103			(7,322)		10,726		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2031	1	220,871	2959.26	12,214			9,340		23,211			(1,744)		2,555		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2031	1	1,260,177	3021.52	77,879			63,303		118,222			(11,113)		15,030		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/22/2031	2	1,245,211	3018.84	72,409			57,522		116,594			(10,343)		14,679		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2031	1	2,573,089	2991.02	156,444			125,363		256,250			(22,340)		30,460		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0005$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/08/2031	2	223,679	3013.75	13,504			10,662		21,124			(1,930)		2,628		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2031	2	1,060,996	3028.13	65,334			52,719		97,922			(9,332)		12,603		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2031	2	929,609	3071.06	57,170			46,848		78,657			(8,169)		11,125		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2031	1	389,290	3057.84	23,669			19,647		34,076			(3,380)		4,692		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2031	1	922,655	3049.8	56,651			46,714		81,951			(8,090)		11,084		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2031	1	1,073,431	3078.92	65,157			55,284		90,595			(9,297)		13,081		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2031	1	203,889	3044.49	12,193			10,276		18,457			(1,742)		2,475		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2031	1	327,353	3066.62	19,707			16,507		28,211			(2,815)		3,960		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2032	1	1,336,909	3025.75	84,359			73,063		134,552			(11,320)		16,459		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2032	2	241,402	3032.16	15,376			13,595		22,770			(1,793)		3,003		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2032	1	405,755	2995.17	25,522			21,964		40,929			(3,565)		4,980		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2032	1	284,085	3047.21	18,068			15,773		25,870			(2,312)		3,509		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/20/2032	2	739,356	3058.48	46,965			41,267		65,911			(5,726)		9,162		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0005$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2032	1	347,673	3035.39	22,494			20,011		32,646			(2,506)		4,338		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2032	1	288,236	2983.26	19,427			17,511		30,168			(1,922)		3,621		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2032	1	342,258	2937.42	23,308			20,881		39,124			(2,434)		4,286		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2032	1	403,183	3001.8	27,094			24,920		40,925			(2,202)		5,116		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2032	1	104,610	2988.36	6,957			6,359		10,882			(607)		1,322		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0006$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2032	1	556,079	2992.3	37,702			34,245		57,295			(3,496)		7,008		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM00068	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2032	1	153,457	3012.79		10,328		9,556		15,268			(783)		1,953		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2032	1	242,288	3044.69		17,202		16,245		22,773			(976)		3,113		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2032	1	138,762	3042.97		9,769		9,153		13,054			(619)		1,777		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2032	1	1,563,312	3056.09		110,370		104,832		154,665			(5,659)		20,144		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2032	1	648,537	3015.39		45,657		42,530		64,315			(3,143)		8,282		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2032	1	65,075	3192.65		5,108		5,092		4,646			(18)		860		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2032	1	612,654	3204.13		48,890		47,570		42,214			(1,338)		7,996		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2032	1	276,756	3183.4		21,864		21,153		19,848			(718)		3,602		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/08/2032	1	102,671	3174.54		8,111		7,952		7,543			(171)		1,345		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2032	1	167,713	3184.6		13,182		13,069		12,143			(119)		2,210		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	206,299	240.94		5,261		935		308			(4,321)		435		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	83,948	241.98		2,132		296		56			(1,834)		157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	144,453	239.06		3,669		212		54			(3,448)		177		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	811,927	237.86		20,623		398		34			(20,171)		601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	101,549	240.92		2,579		258		51			(2,317)		162		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/22/2026	2	156,751	236.2		4,142		1,965		1,845			(2,181)		540		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	178,820	234.01		4,560		1,218		2,033			(3,336)		463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	152,352	236.06		3,885		1,522		1,594			(2,374)		475		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	680,003	236.82		17,340		7,547		6,891			(9,828)		2,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	555,377	238.21		14,218		10,340		7,018			(3,895)		2,366		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	213,673	238.2		5,449		2,822		2,054			(2,627)		769		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	572,747	240.57		14,605		9,412		4,857			(5,256)		2,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	347,587	238.18		8,863		5,367		3,780			(3,531)		1,346		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	154,677	239.76		3,944		2,195		1,277			(1,751)		577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	267,422	240.47		6,846		4,715		2,469			(2,138)		1,109		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	202,156	233.19		5,175		5,061		4,993			(128)		998		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	122,455	233.13		3,135		2,698		2,847			(465)		564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	202,343	236.88		5,180		3,996		3,075			(1,192)		888		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	472,811	233.86		12,104		10,860		10,513			(1,330)		2,227		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	226,640	232.07		5,802		5,450		6,045			(366)		1,097		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2026	1	162,512	235.8	9,929			768		1,764			(1,984)		507		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2026	1	52,527	238.78	3,204			302		429			(640)		181		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2026	1	66,862	244.9	4,099			490		287			(819)		259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2026	1	84,749	242.97	5,170			748		603			(1,033)		361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/08/2026	1	77,558	241.48	4,692			721		707			(938)		340		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/22/2026	2	221,882	244.83	13,344			2,154		1,414			(2,669)		997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2027	1	105,028	235.04	6,207			1,314		2,315			(1,240)		541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2027	1	76,136	236.45	4,439			981		1,526			(887)		401		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2027	1	60,245	234.08	3,512			803		1,498			(702)		322		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2027	1	285,834	232.21	16,693			3,944		8,346			(3,337)		1,555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2027	1	121,465	235.97	6,778			1,719		2,749			(1,355)		684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2027	1	72,042	234.29	3,977			1,039		1,888			(795)		412		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/07/2027	1	58,815	231.93	3,063			826		1,856			(614)		341		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2027	1	54,320	228.26	2,960			872		2,261			(592)		330		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2028	1	94,291	229.41	5,026			2,233		4,213			(1,004)		703		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2028	1	727,582	239.42	38,125			19,846		20,270			(7,617)		5,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2028	1	317,461	236.09	16,349			8,636		10,717			(3,266)		2,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2023	09/08/2028	2	874,898	236.94	45,541			24,510		28,506			(9,102)		7,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2028	1	178,334	233.33	9,202			5,254		7,230			(1,838)		1,507		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2024	01/08/2029	1	50,648	240.41	2,600			1,572		1,473			(520)		440		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/08/2029	1	259,869	241.65	13,643			8,487		7,216			(2,726)		2,291		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/20/2029	1	164,099	240.13	8,369			5,535		5,125			(1,675)		1,491		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2029	1	78,645	243.05	4,050			2,747		2,158			(810)		724		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2029	1	113,488	241.88	5,845			3,919		3,280			(1,168)		1,039		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/21/2029	1	522,740	248.45	28,332			21,121		11,740			(5,660)		5,045		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2029	1	62,370	243.73	3,324			2,399		1,727			(665)		592		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2021	06/08/2028	1	71,510	239.8	5,192			1,806		1,864			(741)		558		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/21/2028	1	76,692	242.13	5,866			2,144		1,802			(839)		613		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	1	22,513	244.9	1,648			613		455			(235)		182		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2028	1	420,374	246.24	30,771			11,610		7,921			(4,389)		3,418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2028	1	550,792	247.51	40,153			15,417		9,769			(5,732)		4,517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2021	09/22/2028	2	145,883	242.97	9,804			3,913		3,422			(1,434)		1,205		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	1	333,107	241.48	23,850			9,437		8,594			(3,407)		2,771		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028	1	132,473	244.83	9,432			3,782		2,857			(1,347)		1,109		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2028	1	150,070	245.27	10,775			4,394		3,200			(1,538)		1,268		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028	2	379,622	242.68	17,069	4,756		11,219		9,464			(3,038)		3,230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	1	968,657	240.38	69,162			29,018		27,684			(9,873)		8,304		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2022	12/22/2028	4	828,157	241.12	57,535			24,573		22,943			(8,251)		7,146		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2029	1	427,511	240.67	30,054			12,979		12,257			(4,288)		3,718		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/22/2029	1	379,122	235.04	26,825			11,736		14,598			(3,832)		3,318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029	1	57,930	232.21	4,026			1,831		2,605			(575)		517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2029	1	214,494	235.51	14,371			6,615		8,288			(2,051)		1,926		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029	1	315,040	235.97	20,572			9,605		11,989			(2,939)		2,847		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/20/2029	2	491,183	234.29	33,480			20,714		20,378			(6,266)		4,464		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2029	1	217,053	231.93	13,848			6,629		10,107			(1,975)		1,987		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2029	1	55,438	229.85	3,620			1,753		2,849			(516)		510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2029	2	677,658	231.68	42,653			20,944		32,263			(6,089)		6,283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2029	1	841,055	228.26	53,155			26,380		46,722			(7,588)		7,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/06/2029	3	982,184	229.71	62,023			31,184		51,481			(8,870)		9,207		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/20/2029	2	207,599	231.16	13,344			6,782		10,256			(1,908)		1,957		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2029	1	162,151	233.36	10,572			5,441		7,317			(1,509)		1,539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/07/2029	4	1,603,171	231.84	98,682			52,062		78,140			(14,109)		15,393		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/22/2029	1	81,533	233.38	5,045			2,646		3,693			(726)		778		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/21/2029	1	201,127	228.12	12,229			6,512		11,524			(1,746)		1,941		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2029	2	568,375	226.1	33,946			18,308		35,521			(4,848)		5,520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2029	2	871,324	227.26	53,475			29,118		52,144			(7,638)		8,505		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2029	1	524,174	227.98	31,084			17,117		30,579			(4,437)		5,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/21/2029	1	636,756	230.45	38,842			21,604		33,682			(5,547)		6,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/07/2029	1	154,420	229.83	9,605			5,405		8,419			(1,372)		1,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/21/2029	1	335,161	228.03	20,646			11,735		19,725			(2,948)		3,341		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/08/2030	1	11,877	229.2	771			445		670			(111)		119		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/22/2030	3	851,455	230.91	54,894			31,878		44,949			(7,842)		8,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2030	1	1,092,298	231.78	65,866			39,004		56,128			(9,402)		11,123		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2030	1	268,044	231.3	16,029			9,580		14,103			(2,288)		2,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2030	1	335,054	229.41	20,673			12,468		19,088			(2,951)		3,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2030	1	300,646	231.41	19,061			11,623		15,889			(2,719)		3,107		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2030	1	137,731	233.64	8,457			5,302		6,732			(1,207)		1,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2030	1	332,435	235.49	20,345			12,899		15,147			(2,905)		3,501		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2030	2	223,013	236.69	13,322			8,583		9,714			(1,917)		2,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2030	1	226,299	236.89	13,487			8,708		9,830			(1,925)		2,406		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2030	2	1,316,925	239.45	79,867			52,006		51,754			(11,397)		14,059		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2030	1	896,241	239.42	53,954			35,476		35,488			(7,702)		9,617		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2030	1	356,673	236.09	20,972			13,905		16,241			(2,994)		3,843		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2030	1	310,739	236.94	18,365			12,303		13,744			(2,624)		3,363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2030	1	645,939	233.19	37,077			25,274		33,406			(5,288)		7,056		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2030	1	255,766	231.16	14,579			10,014		14,351			(2,079)		2,805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2030	1	1,047,698	233.33	61,395			42,580		54,376			(8,764)		11,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2030	1	287,305	236.75	16,980			11,883		13,106			(2,424)		3,179		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2030	1	204,782	237.14	12,246			8,641		9,240			(1,749)		2,274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2030	1	654,403	240.26	40,180			28,583		26,229			(5,740)		7,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017OS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2031	1	199,891	240.41	12,113			8,690		8,007			(1,729)		2,240		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/07/2031	1	760,815	241.65	45,725			33,380		29,281			(6,530)		8,597		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017OS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2031	1	292,834	243.55	17,658			13,089		10,545			(2,523)		3,334		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017OSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2031	1	265,655	244.3	15,860			11,843		9,330			(2,266)		3,035		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/20/2031	2	421,161	243.98	25,264			19,769		15,415			(3,610)		4,926		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/08/2031	2	506,090	243.97	29,896			22,512		18,110			(4,270)		5,810		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2031	1	1,013,606	243	59,701			46,385		38,333			(8,529)		11,813		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2031	1	124,267	243.05	7,295			5,618		4,673			(1,042)		1,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2031	1	659,437	241.88	38,643			29,550		25,846			(5,518)		7,629		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2031	2	1,019,789	247.02	59,351			47,155		33,481			(8,478)		12,022		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/08/2031	2	307,220	245.79	18,505			14,613		10,537			(2,645)		3,609		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	09/22/2031	2	526,163	248.45	31,808			26,089		16,667			(4,550)		6,297		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2031	1	1,288,922	243.73	79,011			63,314		48,334			(11,283)		15,258		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2031	1	1,140,758	246.77	71,411			58,046		38,415			(10,190)		13,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2031	1	225,796	242.35	13,819			11,395		9,075			(1,973)		2,713		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2031	1	301,650	244.08	18,310			15,199		11,407			(2,615)		3,636		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2031	1	327,348	245.69	19,674			16,480		11,698			(2,811)		3,960		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2031	1	260,503	247.23	15,552			13,107		8,819			(2,222)		3,162		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2031	1	719,271	247.6	43,588			36,983		24,140			(6,220)		8,765		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2032	2	238,794	240.94		14,187		12,545		10,496			(1,654)		2,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/20/2032	1	493,449	241.98		29,487		25,914		20,800			(3,582)		6,115		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2032	1	206,730	239.06		12,135		10,510		9,616			(1,628)		2,545		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2032	1	271,696	238.63		16,410		14,599		12,991			(1,828)		3,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2032	1	85,988	236.82		5,151		4,737		4,444			(419)		1,091		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2032	1	160,336	234.01		9,797		8,777		9,017			(1,023)		2,008		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2032	1	177,282	235.74		10,690		9,710		9,445			(991)		2,234		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2032	1	1,649,045	240.47		102,406		97,877		76,668			(4,566)		21,331		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2032	1	774,821	238.2		46,799		43,594		38,415			(3,221)		9,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2032	1	91,633	240.57		5,562		5,283		4,228			(285)		1,181		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2032	1	120,321	239.76		7,316		6,855		5,676			(463)		1,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2032	1	247,250	236.88		15,181		14,688		13,037			(499)		3,218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2032	1	624,965	239.33		38,748		37,701		30,447			(1,061)		8,157		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2032	1	60,072	233.19		3,658		3,647		3,612			(13)		794		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017N$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/02/2026	7	2,329,418	240.55	75,741			105					(38,129)		862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/02/2026	6	6,865,072	239.43	239,899			330					(120,173)		2,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/02/2026	7	5,430,224	239.31	191,582			265					(96,485)		2,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/06/2026	2	2,186,973	239.49	75,920			522		2			(37,889)		1,402		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/05/2026	3	2,562,992	239.49	89,462			493					(44,751)		1,500		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/07/2026	3	1,151,193	239.49	39,914			329		3			(19,892)		797		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/08/2026	4	2,946,872	240.41	97,789			941		6			(48,924)		2,181		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	5	1,536,106	239.75	53,326			587		12			(26,681)		1,206		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	4	10,159,782	239.99	346,360			3,823		61			(173,461)		7,977		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	3	1,495,271	239.52	52,533			582		16			(26,355)		1,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	1,479,971	239.75	51,355			848		62			(25,607)		1,397		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	1,059,519	239.75	36,871			658		44			(18,360)		1,038		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/12/2026	5	3,024,062	239.75	101,310			1,537		126			(50,757)		2,742		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/15/2026	1	80,626	239.75	2,519			49		7			(1,261)		82		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	2	10,031,074	238.94	333,145			6,881		1,679			(166,710)		10,501		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	5	4,323,588	238.13	153,414			3,181		1,452			(77,051)		4,526		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/16/2026	3	8,007,911	238.37	285,536			5,912		2,016			(143,110)		8,383		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/16/2026	2	1,276,243	239.4	44,079			913		160			(22,108)		1,336		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/21/2026	2	2,173,372	239.4	75,728			2,081		545			(37,770)		2,607		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	2	960,461	239.4	34,001			891		241			(17,033)		1,124		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/22/2026	3	3,835,328	239.63	133,110			3,842		960			(66,583)		4,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	768,628	239.73	26,195			792		224			(13,098)		965		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	4	4,272,614	239.51	152,645			4,628		1,427			(76,525)		5,363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/23/2026	3	2,087,941	240.04	73,637			2,246		435			(37,061)		2,621		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	4,029,719	240.23	139,428			5,164		1,342			(69,429)		5,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	2,800,197	240.23	96,887			3,460		816			(48,311)		3,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/26/2026	2	4,001,606	240.23	140,917			4,849		1,166			(70,479)		5,340		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/29/2026	3	2,341,553	241	79,891			3,074		583			(39,952)		3,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	2	1,771,807	240.87	55,856			2,227		515			(27,935)		2,540		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	6	6,591,843	239.22	238,084			9,515		4,409			(119,320)		9,449		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	01/30/2026	5	3,672,355	240.41	131,741			5,294		1,375			(66,297)		5,264		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,747,366	241.62	60,459			2,741		506			(30,147)		2,667		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/02/2026	4	2,670,902	241.62	88,084			3,883		663			(44,115)		4,015		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/04/2026	2	1,881,903	241.62	64,743			3,021		545			(32,259)		2,914		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/05/2026	3	5,573,701	240.36	198,179			9,530		3,246			(99,105)		8,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	3	2,828,796	240.8	100,384			4,969		1,410			(50,193)		4,503		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	5	2,683,344	241.38	93,192			4,632		1,000			(46,756)		4,272		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/06/2026	3	3,348,870	241.65	116,449			5,788		1,109			(58,359)		5,331		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	1,978,275	241.93	68,250			3,839		818			(33,986)		3,355		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/09/2026	4	7,475,734	241.93	258,719			13,895		2,781			(129,516)		12,374		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	916,043	241.93	31,603			1,736		341			(15,759)		1,535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2026	3	3,024,026	242.04	96,820			5,594		1,249			(48,452)		5,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	3	3,207,653	240.29	114,683			6,772		2,937			(57,320)		5,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	3	6,124,009	241.22	225,283			13,385		3,808			(112,842)		10,631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/13/2026	3	2,373,501	242.7	78,108			4,644		782			(39,153)		4,120		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	4	2,788,602	241.76	95,550			5,691		1,384			(48,062)		4,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	1,263,408	241.76	43,461			2,810		784			(21,671)		2,291		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	2	1,531,838	241.76	52,644			3,471		1,014			(26,221)		2,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2026	2	2,250,983	241.76	76,025			5,117		1,490			(38,014)		4,166		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/20/2026	5	3,654,935	241.47	127,916			8,788		2,876			(63,957)		6,831		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	3	5,154,816	241.75	181,058			12,461		3,625			(90,591)		9,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/20/2026	2	2,064,403	242.56	71,018			4,902		1,106			(35,588)		3,858		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	3,268,189	242.65	112,099			8,315		2,020			(55,896)		6,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/23/2026	2	1,637,330	242.65	53,432			3,901		945			(26,795)		3,149		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	2,163,336	242.65	74,419			5,615		1,337			(37,057)		4,237		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	02/26/2026	6	4,944,849	241.86	173,868			13,409		4,293			(87,144)		9,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	5	2,306,877	242.14	80,597			6,325		1,905			(40,378)		4,598		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	2	1,786,193	242.32	61,684			4,836		1,327			(30,855)		3,560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	02/27/2026	3	2,215,940	242.69	78,129			6,158		1,461			(39,228)		4,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,764,045	243.11	60,683			5,008		1,161			(30,300)		3,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	02/27/2026	3	4,100,326	243.11	140,167			11,043		2,361			(70,424)		8,173		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,329,871	243.11	45,748			3,833		875			(22,811)		2,740		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2024	03/04/2026	3	6,895,543	243.07	232,656			19,836		4,823			(116,455)		14,324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/05/2026	4	1,919,550	242.61	67,991			5,899		1,662			(34,076)		4,019		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/06/2026	3	5,649,044	243.48	194,677			17,198		3,712			(97,564)		11,919		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	2	1,640,586	242.99	58,170			5,137		1,283			(29,136)		3,462		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	2	2,463,714	243.55	84,981			7,832		1,720			(42,438)		5,317		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/06/2026	3	2,612,471	243.55	89,742			7,938		1,716			(45,067)		5,512		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	2	1,364,830	243.55	46,535			4,507		1,009			(24,060)		2,967		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	3	3,363,462	243.51	117,499			11,149		2,624			(58,815)		7,365		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/12/2026	1	1,125,411	243.9	38,945			3,750		784			(19,499)		2,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/13/2026	3	4,686,445	244.03	151,094			14,806		3,265			(75,704)		10,407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	3	6,842,542	243.14	235,056			23,055		6,191			(117,996)		15,195		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	2	1,473,472	242.81	43,638	3,564		5,183		1,638			(24,610)		3,340		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	715,334	242.81	24,536			2,528		825			(12,234)		1,632		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/13/2026	3	2,533,976	242.81	88,872			8,724		2,609			(44,667)		5,627		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/18/2026	3	5,382,153	243.56	186,879			19,534		5,082			(93,558)		12,360		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/19/2026	2	2,119,324	243.78	76,448			8,098		1,913			(38,279)		4,899		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	3	1,726,683	244.65	60,152			6,470		1,200			(30,130)		4,017		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/20/2026	3	5,423,556	245.06	179,617			19,348		3,320			(90,068)		12,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	2	1,158,983	244.3	38,793			4,381		1,044			(19,397)		2,763		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2024	03/20/2026	5	3,432,425	244.3	114,993			12,409		2,670			(57,873)		7,984		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,244,249	244.3	42,802			4,769		1,070			(21,372)		2,949		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	3	3,179,132	243.85	108,794			12,418		3,259			(54,458)		7,626		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/26/2026	2	947,573	243.75	35,368			4,088		1,050			(17,710)		2,286		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/27/2026	2	2,118,322	245.14	73,424			8,613		1,555			(36,803)		5,141		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	03/27/2026	3	11,236,116	245.46	374,306			43,962		7,782			(187,955)		27,270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	03/30/2026	2	1,898,100	245.46	64,839			7,843		1,392			(32,353)		4,686		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	1,699,187	245.46	58,452			7,136		1,315			(29,106)		4,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	1,636,815	243.69	56,143			7,336		2,284			(28,033)		4,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	1,645,966	241.06	56,292			7,898		4,916			(28,108)		4,372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	2	2,030,213	242.43	66,965			9,149		4,271			(33,545)		5,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	2	7,330,535	243.02	254,653			32,025		11,463			(127,744)		18,401		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	2	2,169,578	239.25	74,764			10,933		10,066			(37,441)		5,873		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	04/15/2026	5	5,126,189	240	169,267			24,227		19,864			(84,788)		13,747		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/02/2026	6	4,142,291	243.69	141,433			18,247		5,439			(72,915)		10,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	3	3,098,353	244.1	105,326			13,188		3,554			(52,743)		7,778		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	3	7,444,960	239.42	254,234			37,190		33,272			(127,359)		20,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	3	4,567,413	241.06	151,748			20,761		13,074			(76,193)		11,953		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	3	4,669,617	243	159,532			34,178		17,102			(80,135)		15,264		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2024	05/06/2026	4	6,176,170	242.01	212,141			36,460		20,161			(106,168)		18,144		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/04/2026	2	2,722,265	242.7	96,461			20,467		10,431			(48,324)		8,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	3	8,015,453	243.05	262,598			51,060		25,393			(131,487)		24,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	4	6,827,431	243.8	233,295			43,146		17,082			(116,910)		20,761		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	2	2,476,547	240.75	88,208			18,009		12,653			(44,171)		7,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	3,176,727	242.09	108,644			21,789		12,597			(54,100)		10,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/03/2026	5	4,551,194	242.47	158,141			33,295		18,019			(79,206)		14,781		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	4	2,217,131	240.97	75,757			11,843		7,821			(38,101)		6,195		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/20/2026	4	6,567,898	243.42	226,761			43,346		18,887			(113,510)		20,338		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/22/2026	3	5,572,211	241.34	195,029			38,017		24,243			(97,753)		17,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	05/29/2026	4	4,206,740	242.67	142,513			29,184		15,255			(71,711)		13,439		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	2,047,050	243.9	70,214			17,288		7,806			(35,059)		7,188		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	4	6,058,244	243.98	209,417			48,755		20,858			(105,434)		20,612		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	06/23/2026	2	1,387,535	243.98	47,970			11,413		5,005			(23,952)		4,790		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	06/25/2026	5	2,963,258	244.24	102,854			24,780		10,313			(51,534)		10,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/08/2026	6	4,393,805	243.97	148,818			19,864		5,943			(74,521)		11,384		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2024	04/01/2026	4	4,914,418	244.78	162,434			20,114		4,618			(81,341)		12,269		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	3	4,007,358	242.43	135,276			18,451		8,430			(67,712)		10,488		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	6	6,971,435	242.65	245,933			44,680		21,548			(123,198)		21,041		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	2	600,129	239.5	20,592			3,112		2,756			(10,275)		1,655		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/22/2026	2	4,594,410	240.13	163,652			24,976		18,750			(81,902)		12,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	3	2,870,265	241.26	99,950			16,580		10,231			(50,200)		8,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/26/2026	2	1,563,556	242.09	51,313			10,247		6,136			(25,667)		4,944		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/24/2026	2	998,351	241.5	31,201			4,864		3,142			(15,628)		2,790		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	04/29/2026	4	8,820,526	241.41	272,353			44,234		29,960			(136,419)		25,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	3	6,529,606	242.09	217,200			42,396		24,814			(109,266)		20,364		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/07/2026	2	2,024,699	242.14	69,068			11,990		6,522			(34,610)		5,972		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	3	5,173,100	240.56	178,845			29,615		21,290			(89,605)		14,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	3	1,727,030	239.63	66,016			11,164		8,504			(33,786)		4,972		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	1,904,390	243	65,130			14,225		7,210			(32,476)		6,304		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	2	1,098,053	242.67	37,560			7,803		4,118			(18,762)		3,543		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	3	5,287,445	243.42	178,426			38,173		17,811			(89,406)		17,283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/28/2026	2	3,319,743	241.55	108,014			21,848		14,706			(54,100)		10,570		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	2	4,175,366	242.99	142,942			31,945		16,153			(71,581)		13,951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	06/10/2026	5	3,225,683	243.08	111,015			24,585		12,076			(55,914)		10,712		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	2	6,206,104	240.24	216,218			33,725		25,316			(108,335)		17,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/05/2026	4	2,824,768	243.2	97,656			20,881		9,989			(48,908)		9,234		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	820,651	243.98	28,148			6,660		2,926			(14,055)		2,825		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/16/2026	2	1,076,609	239.35	36,518			5,277		4,813			(18,287)		2,901		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	3	2,787,314	244.39	96,276			23,355		9,580			(48,194)		9,705		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	2	4,209,965	243.41	145,598			33,752		15,912			(72,951)		14,323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2026	4	4,522,864	243.44	155,067			35,658		16,907			(77,610)		15,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	1,772,231	241.06	60,610			8,575		5,367			(30,222)		4,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	1,483,169	239.5	50,576			7,583		6,750			(25,253)		4,071		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	1,774,888	242.67	60,701			12,674		6,656			(30,268)		5,746		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	2,542,058	244.17	86,938			16,383		6,142			(43,410)		7,815		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	3	5,556,277	242.73	195,704			43,872		22,662			(98,393)		18,565		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	2,207,210	242.73	75,928			17,233		9,184			(37,912)		7,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/11/2026	3	4,526,810	242.66	158,319			35,176		18,468			(79,367)		15,079		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	2	4,575,013	242.84	154,881			27,188		12,811			(77,826)		13,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	2	1,401,782	241.88	50,806			8,904		4,810			(25,451)		4,151		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	3	3,863,296	243.61	135,610			31,516		14,114			(68,106)		13,144		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	3	3,968,585	241.33	145,124			29,661		18,418			(72,752)		12,678		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	3	4,918,443	244.56	164,721			40,019		16,290			(82,541)		17,125		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017OSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	2	2,419,787	244.02	78,346			9,850		2,876			(39,290)		6,074		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2024	04/23/2026	2	917,021	241.22	31,594			4,869		3,003			(15,820)		2,551		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	2,501,686	241.26	85,558			14,475		9,229			(42,720)		7,291		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	2	4,897,646	239.5	170,919			25,047		21,472			(85,931)		13,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	1,993,288	243.07	67,981			15,190		7,626			(34,037)		6,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	1,625,376	240.97	55,425			8,844		5,936			(27,675)		4,601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S5D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/21/2026	2	3,613,480	243.73	114,417			22,067		9,933			(57,309)		11,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S58	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/15/2026	3	5,063,755	244.17	170,526			31,578		11,821			(85,619)		15,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/14/2026	3	7,818,872	243.22	280,405			51,339		21,860			(140,439)		23,688		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	2,264,331	243.9	77,667			19,203		8,727			(38,727)		7,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2026	1	1,689,073	239.54	57,821			9,464		8,391			(28,950)		4,842		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/09/2026	2	1,768,679	244.28	53,380			7,199		2,245			(26,731)		4,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	1,834,162	241.26	62,728			10,685		6,842			(31,278)		5,367		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	2,038,638	244.17	69,721			13,216		5,010			(34,765)		6,290		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	3	1,225,536	244.04	41,463			7,665		2,913			(20,765)		3,727		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	2,108,454	242.73	72,531			16,539		8,860			(36,166)		7,131		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/24/2026	3	3,972,029	244.45	135,337			32,373		13,162			(67,723)		13,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Q$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/07/2026	2	3,286,833	243.69	111,782			14,746		4,721			(55,763)		8,472		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/08/2026	3	7,727,697	242.91	262,779			46,082		21,315			(131,725)		22,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	1,616,711	242.84	55,292			9,949		4,793			(27,570)		4,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	1,011,873	242.84	34,606			6,188		2,958			(17,279)		3,031		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	1,210,920	240.97	41,292			6,636		4,472			(20,590)		3,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	2,103,196	243	71,929			15,633		7,876			(35,915)		6,941		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	3	3,464,272	243.9	121,235			29,538		12,925			(61,017)		12,062		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/02/2026	4	4,336,369	245.05	150,454			37,846		13,980			(75,400)		15,352		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/02/2026	5	3,737,872	245.09	131,551			33,122		11,896			(66,014)		13,233		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	3	6,117,930	247.02	208,504			57,978		16,594			(104,475)		22,813		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,705,803	246.21	93,350			25,681		8,242			(46,611)		10,040		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	07/31/2026	4	4,596,135	244.15	155,075			45,427		21,084			(78,244)		17,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	4	4,786,846	245.1	166,191			47,762		18,749			(83,179)		18,154		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/07/2026	4	3,367,159	243.96	117,056			35,281		16,562			(58,813)		13,041		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/13/2026	3	2,515,170	244.32	88,524			27,294		12,251			(44,339)		9,874		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/02/2026	4	4,489,548	246.24	152,261			38,446		11,669			(76,755)		15,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/06/2026	1	2,290,950	243.24	78,173			23,334		12,527			(39,140)		8,853		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	3	4,099,123	245.83	145,963			46,746		16,674			(73,148)		16,375		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	2	7,026,461	247	238,722			64,893		18,491			(119,573)		25,876		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/09/2026	3	2,089,953	246.12	74,551			19,388		5,944			(37,332)		7,539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	4	6,298,832	245.82	211,821			61,656		22,293			(106,084)		24,002		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,500,464	244.15	122,166			36,079		16,488			(60,916)		13,464		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/14/2026	3	3,718,979	245	130,328			40,480		16,394			(65,330)		14,632		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	3	1,054,267	247.74	34,677			9,421		2,426			(17,363)		3,882		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,581,757	243.96	55,203			16,834		7,975			(27,526)		6,182		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/18/2026	5	3,370,770	248.45	118,066			42,478		11,125			(59,395)		14,252		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/05/2026	3	3,309,637	242.65	118,492			35,214		19,504			(59,337)		12,759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/27/2026	3	1,691,371	246.61	57,535			18,862		6,378			(28,836)		6,843		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	3	3,178,561	242.93	115,513			34,776		18,187			(57,975)		12,311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	4	4,158,779	247.96	150,597			52,589		14,089			(75,466)		17,346		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/26/2026	3	2,712,383	246.61	94,302			30,736		10,119			(47,206)		10,951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	3	7,836,555	248.28	276,488			99,226		26,513			(138,547)		33,134		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	2	6,873,689	246.77	245,203			83,373		26,462			(123,197)		28,272		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	4	4,854,419	246.02	173,239			57,343		20,126			(87,208)		19,682		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	3	4,663,600	250.29	156,781			55,631		11,552			(78,487)		19,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	3	4,024,809	245.15	142,362			44,284		17,403			(71,563)		15,835		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	3	4,454,503	247.45	160,361			55,345		16,022			(80,261)		18,506		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	1,292,917	246.55	45,123			14,628		4,824			(22,500)		5,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/10/2026	1	628,896	248.14	21,315			7,388		2,053			(10,672)		2,618		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,165,386	246.21	40,233			13,300		4,686			(20,172)		4,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	4	2,966,969	247.19	103,292			35,042		10,803			(51,742)		12,204		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/24/2026	2	1,044,065	248.58	33,944			12,434		3,486			(17,002)		4,465		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	4	10,503,499	248.71	365,966			133,333		34,208			(183,141)		44,833		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/08/2026	4	4,820,041	245.79	168,505			43,576		14,315			(84,362)		17,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	1,803,306	246.24	62,034			15,934		4,907			(30,932)		6,471		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	3	1,910,598	246.21	67,375			18,348		5,742			(33,858)		7,036		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	3	2,235,250	246.02	78,573			26,284		9,449			(39,227)		9,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,095,815	246.58	37,806			10,075		2,978			(18,851)		4,005		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	3	6,937,618	245.47	233,765			68,068		26,002			(117,106)		26,436		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	4	3,640,727	244.66	127,312			35,908		14,732			(63,969)		13,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/02/2026	3	2,329,023	246.02	84,438			28,371		9,940			(42,220)		9,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	07/24/2026	4	5,025,170	243.55	176,342	3,646		51,052		24,141			(90,656)		18,830		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/28/2026	2	1,978,531	244.66	68,538			19,587		8,249			(34,183)		7,486		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	2	3,513,331	249.18	126,564			44,254		9,870			(63,569)		14,654		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	851,130	244.15	29,704			8,744		3,974			(14,832)		3,266		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	2,711,891	249.18	95,459			33,699		7,836			(47,599)		11,400		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/12/2026	4	6,976,833	243.68	250,664			76,891		36,935			(125,487)		27,328		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	3	8,446,376	245.83	296,947			98,106		35,733			(148,928)		34,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	3	2,719,415	243.83	94,992			26,692		12,491			(47,554)		10,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	4	2,406,957	245.84	83,478			26,801		9,791			(41,937)		9,615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	08/10/2026	2	1,749,250	243.96	66,096			21,007		8,748			(34,558)		6,821		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	2	776,597	244.38	28,050			8,708		3,750			(14,050)		3,055		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,548,597	246.24	53,272			13,629		4,214			(26,599)		5,542		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/07/2026	3	4,871,228	243.73	170,356			51,251		24,782			(85,344)		18,866		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,518,537	246.21	52,390			14,465		4,687			(26,123)		5,648		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,074,508	246.55	37,500			12,122		4,009			(18,725)		4,320		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2024	07/15/2026	4	7,565,757	246.87	268,496			72,135		19,920			(134,608)		27,721		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2024	07/01/2026	4	7,476,429	243.67	275,098			68,569		30,069			(137,721)		26,397		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/12/2024	07/10/2026	3	2,944,753	246.58	102,123			26,815		7,763			(51,285)		10,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2024	08/20/2026	2	904,623	245.6	31,953			10,163		3,794			(16,004)		3,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/17/2026	1	819,419	245.15	28,516			8,943		3,610			(14,238)		3,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/04/2026	2	641,295	247.17	21,993			7,471		2,335			(11,024)		2,638		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/10/2026	3	1,518,306	246.78	50,671			13,265		3,876			(25,362)		5,492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/18/2026	3	2,238,351	248.54	77,450			27,773		7,295			(38,779)		9,464		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2024	09/03/2026	2	3,782,428	246.35	138,623			46,742		15,507			(69,419)		15,526		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/18/2026	2	1,050,406	245.15	36,675			11,541		4,628			(18,298)		4,169		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	1,079,536	246.77	37,892			13,012		4,287			(18,894)		4,476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/21/2026	1	1,213,793	248.45	42,604			15,412		4,055			(21,273)		5,161		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/28/2026	1	886,537	248.23	31,117			11,557		3,214			(15,537)		3,819		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/17/2026	2	655,608	249.52	21,512			7,681		1,839			(10,779)		2,767		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	09/25/2026	5	5,724,515	248.23	196,096			72,521		20,294			(98,758)		24,526		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/30/2026	2	1,414,925	245.43	49,701			14,362		5,304			(24,889)		5,379		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/21/2026	2	4,334,330	246.55	151,100			48,452		15,822			(75,915)		17,315		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	3	3,868,514	246.06	135,207			35,471		11,162			(67,768)		13,992		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/23/2026	2	1,733,523	246.84	48,832			13,639		4,916			(24,452)		6,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/16/2026	1	840,928	248.14	28,263			7,620		1,796			(14,151)		3,089		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	2	2,864,501	247.34	99,785			36,752		11,581			(49,969)		12,273		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	07/27/2026	2	1,644,769	244.66	56,672			16,668		6,790			(29,243)		6,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	4	8,181,026	245.64	284,494			89,986		33,971			(142,409)		32,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	608,253	246.02	21,228			7,076		2,571			(10,599)		2,481		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	2	4,271,718	247.21	153,493			56,559		17,453			(76,895)		18,302		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	1,379,646	249.18	48,426			17,052		3,986			(24,180)		5,788		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	09/29/2026	2	4,572,316	248.23	158,035			58,942		16,577			(78,966)		19,735		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	2,275,128	248.45	80,085			29,042		7,692			(39,933)		9,693		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	09/30/2026	3	6,085,176	247.74	215,574			80,607		23,826			(107,871)		26,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,504,947	247.58	53,979			18,837		5,410			(27,027)		6,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	1,376,482	246.58	47,489			12,607		3,740			(23,712)		5,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/16/2026	3	4,624,643	244.75	154,846			74,286		36,468			(77,479)		22,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/09/2026	3	4,011,293	246.7	137,984			64,882		24,715			(69,056)		19,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	2	1,810,736	247.02	55,640			21,032		7,917			(27,863)		7,859		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	3	4,890,935	245.12	167,334			63,258		27,536			(83,821)		21,227		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	2	3,319,314	244.59	116,370			46,242		21,304			(58,284)		14,768		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	3	2,439,717	248.07	79,722			29,942		9,146			(39,918)		10,569		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	3,419,528	243.88	114,504			43,350		22,575			(57,472)		14,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	4	5,105,321	242.44	178,637	7,286		79,259		45,485			(92,889)		23,449		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	1,425,586	245.08	49,753			19,915		8,725			(24,842)		6,375		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/21/2026	4	4,895,892	243.9	171,495			69,099		34,928			(85,839)		21,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	5	7,284,764	242.51	254,765			106,259		63,382			(127,785)		33,186		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/07/2026	4	6,957,661	241.7	248,196			95,241		61,314			(124,256)		30,470		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,766,311	243.31	131,444			51,419		27,863			(65,632)		16,640		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	2	2,415,864	242.43	83,750			34,966		21,226			(42,103)		11,006		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	4	2,037,808	244.81	72,428			30,994		13,901			(36,372)		9,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/14/2026	4	7,180,648	243.86	256,793			100,987		50,059			(128,525)		31,837		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	1	3,035,426	244.07	105,089			42,498		21,266			(52,616)		13,644		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	3	2,713,746	243.29	95,730			39,032		20,971			(48,085)		12,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	2,827,154	245.08	98,668			39,576		17,303			(49,199)		12,665		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	2	3,759,762	244.16	129,380			52,659		26,178			(64,797)		16,929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,150,024	243.29	40,136			16,484		9,029			(20,013)		5,213		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	3	6,049,204	246.43	203,517	1,649		97,433		38,785			(102,751)		29,406		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/29/2026	2	1,336,290	243.45	47,411			19,636		10,374			(23,742)		6,078		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	3,382,233	244.99	118,748			50,701		22,503			(59,479)		15,585		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/15/2026	4	951,279	244.45	33,999			13,496		6,187			(17,105)		4,225		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/11/2026	3	6,652,679	245.92	227,324			98,153		40,308			(113,783)		30,901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	2	3,574,589	245.69	123,104			53,045		22,260			(61,436)		16,577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,640,663	243.88	57,423			21,928		11,033			(28,633)		7,172		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	4	6,763,107	243.98	231,212			95,349		49,065			(115,686)		30,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	2	7,148,383	247.62	247,996			115,299		38,684			(124,193)		34,395		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	3	3,883,190	245.92	131,342			57,174		23,686			(65,739)		18,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	5	4,517,034	243.88	147,816			61,837		33,524			(74,371)		20,578		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,256,986	244.64	43,617			19,173		9,094			(21,749)		5,894		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	6,728,334	244.64	234,899			102,566		47,854			(117,902)		31,352		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	4	3,365,529	242.15	121,239			47,085		28,353			(60,795)		14,791		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,441,569	245.69	84,722			36,410		15,105			(42,303)		11,305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/06/2026	2	5,363,828	245.69	185,837			79,424		32,747			(93,215)		24,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	2	1,415,134	247.6	42,459			19,981		7,830			(21,276)		6,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	2	4,078,453	245.44	140,341			61,178		26,420			(70,277)		19,004		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	3	2,882,723	247.23	104,637			47,125		15,624			(52,441)		13,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,005,255	248.56	69,582			31,872		8,686			(34,744)		9,591		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/25/2026	4	3,863,412	248.49	132,742			60,034		18,191			(66,523)		18,340		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/25/2026	2	3,225,726	248.6	114,413			51,909		14,922			(57,371)		15,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/12/2026	2	1,632,815	245.64	56,936			24,700		10,303			(28,519)		7,596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/04/2026	4	3,709,598	247.6	125,481			58,479		20,076			(63,043)		17,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,476,862	245.32	51,247			24,497		10,897			(25,554)		7,221		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	2	663,750	245.51	24,633			10,979		4,380			(12,339)		3,127		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/24/2026	3	6,756,880	238.64	230,882			114,111		102,498			(116,078)		33,459		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	5	13,126,719	245.24	459,741			202,919		88,851			(230,101)		61,646		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/20/2026	5	6,514,152	247.23	227,321	2,499		102,710		35,043			(115,444)		30,687		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,198,354	244.64	76,283			33,472		15,815			(38,089)		10,292		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/18/2026	4	9,258,858	238.2	324,137			157,084		144,594			(162,464)		45,462		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/30/2026	5	4,770,364	238.16	141,863	23,985		82,965		76,514			(82,930)		23,819		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,103,643	238.71	72,786			35,442		31,461			(36,343)		10,373		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	2	4,378,908	238.64	151,325			75,150		66,976			(75,571)		21,804		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,134,940	245.32	39,382			18,797		8,328			(19,664)		5,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2026	2	5,583,219	248.73	183,760			85,140		26,263			(92,082)		26,824		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	4	5,451,173	245.32	138,646	24,752		79,279		39,776			(81,217)		26,499		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/16/2026	4	2,490,035	245.08	81,619			32,569		15,037			(41,115)		11,078		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	2	2,065,509	246.6	70,531			33,470		12,983			(35,322)		10,041		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	3	7,769,188	248.98	270,132			122,992		34,636			(135,143)		36,992		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	2,529,226	243.31	88,270			34,604		18,815			(44,014)		11,194		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,158,751	248.56	74,693			34,045		9,178			(37,449)		10,279		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/08/2026	2	1,059,758	242.35	38,021			14,665		8,702			(19,048)		4,649		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	1,630,470	248.56	56,577			25,957		7,063			(28,211)		7,810		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/02/2026	4	5,529,522	248.98	188,981			87,070		25,096			(94,607)		26,527		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	2	4,085,472	243.96	101,527	1,523		49,638		35,335			(51,595)		20,032		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2026	1	6,289,741	239.56	199,014			96,350		85,854			(99,644)		30,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2024	12/23/2026	3	9,631,046	238.73	339,164			166,389		144,430			(169,873)		47,625		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2024	12/24/2026	2	2,468,968	239.12	82,998			40,976		35,726			(41,663)		12,226		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2024	12/18/2026	4	7,733,159	238.71	267,078			129,775		115,006			(134,302)		37,971		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/09/2026	2	3,736,167	243.31	131,414			51,075		27,333			(65,980)		16,420		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/05/2026	2	1,760,142	243.64	65,433			27,760		13,726			(32,773)		8,097		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/19/2026	3	4,212,598	245.46	111,926			50,930		27,803			(57,517)		19,814		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	3,259,304	242.43	113,424			47,585		28,905			(56,634)		14,921		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2026	3	10,340,725	246.5	364,821			162,645		60,828			(182,789)		48,713		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/23/2026	3	1,443,992	244.01	50,281			20,467		10,238			(25,189)		6,502		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/07/2026	3	2,040,872	247.6	65,760			30,873		11,210			(32,994)		9,863		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2026	1	2,426,298	242.43	84,435			35,491		21,618			(42,102)		11,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2026	1	815,696	246.47	28,528			13,460		5,196			(14,284)		3,959		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/04/2026	1	1,031,291	248.19	34,530			16,051		5,236			(17,289)		4,962		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,557,667	243.29	54,207			22,220		12,229			(27,066)		7,049		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	3	1,378,676	245.03	47,256			18,757		8,384			(23,657)		6,134		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	885,918	243.88	30,919			11,781		5,958			(15,438)		3,866		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	3,017,550	238.64	104,407			51,917		46,154			(52,061)		15,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	1,684,469	242.74	60,790			23,627		13,185			(30,478)		7,403		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	1,362,167	238.71	47,131			22,983		20,429			(23,501)		6,726		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	3	2,440,782	241.94	84,553			49,086		30,870			(35,602)		13,122		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	1,434,052	243.03	49,035			28,001		16,109			(21,121)		7,646		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/03/2027	3	6,807,253	240.72	238,076			130,335		92,189			(107,773)		35,586		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/04/2027	2	2,256,630	240.83	79,702			43,766		30,266			(35,962)		11,812		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/28/2027	2	2,070,220	240.45	72,041			38,904		28,412			(33,184)		10,741		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	3	6,165,716	242.85	207,289			118,474		70,581			(89,148)		32,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/21/2027	2	2,670,571	239.57	90,256			47,947		39,238			(42,325)		13,732		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	3	2,761,875	242.17	97,311			56,053		34,100			(41,279)		14,813		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/19/2027	2	1,458,627	238.69		50,506		26,611		23,161			(24,003)		7,481		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/19/2027	5	3,375,450	241.98		118,094		67,634		41,988			(50,575)		17,996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	4	5,227,755	241.4		183,970		102,441		67,350			(81,557)		27,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	2,929,838	238.54		101,958		61,483		51,953			(40,672)		16,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	4	6,466,982	237.53		226,392		135,859		124,151			(90,957)		35,340		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/05/2027	3	5,902,774	240.92		208,113		115,088		78,894			(93,181)		30,935		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,210,864	241.98		42,017		24,125		15,212			(17,966)		6,487		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	3	4,948,218	240.59		171,768		101,460		71,984			(70,597)		26,823		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	4	7,486,493	241.55		257,143		142,157		94,222			(115,329)		39,235		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	3	6,116,135	240.82		209,280		112,480		80,762			(96,821)		31,692		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	02/25/2027	3	1,431,267	242.77		46,858		27,113		16,743			(19,778)		7,686		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	2	933,848	237.98		32,626		16,414		15,265			(16,258)		4,669		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	4	5,575,567	240.66		193,747		105,365		75,064			(88,481)		28,964		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	3	4,852,119	243.08		166,417		93,600		53,497			(73,209)		25,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	3,222,276	238.21		114,017		59,739		53,025			(54,479)		16,439		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	704,362	238.34		24,371		12,336		11,230			(12,069)		3,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	2	3,032,807	238.99		103,464		63,107		52,029			(40,561)		16,706		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	3	1,081,052	238.5		39,139		23,549		19,128			(15,603)		5,908		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/17/2027	4	5,423,115	239.31		184,932		111,862		90,193			(73,126)		29,805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	03/19/2027	4	2,379,623	238.63		86,623		53,040		42,081			(33,659)		13,108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	3	8,158,269	238.69		283,988		173,217		143,555			(111,324)		44,939		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	3	609,024	238.33		20,644		10,396		9,634			(10,274)		3,045		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	02/26/2027	5	3,985,744	242.98		132,939		77,709		45,767			(55,377)		21,428		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	3,300,973	238.54		114,874		69,209		58,396			(45,887)		18,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	4	7,256,916	237.86		235,619		120,791		122,037			(114,997)		36,680		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/06/2027	4	3,210,999	238.22		111,756		57,450		51,894			(54,347)		16,186		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/15/2027	2	1,621,887	237.6		58,526		30,655		28,260			(27,995)		8,274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	3	1,574,801	236.03		55,938		28,791		31,225			(27,193)		7,960		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/13/2027	4	4,489,877	236.59		157,650		81,733		85,397			(75,928)		22,846		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	678,655	238.34		23,549		11,936		10,820			(11,646)		3,416		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/15/2027	3	10,467,180	238.69		364,454		191,187		164,888			(173,849)		53,400		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	1,263,165	239.76		43,832		23,481		18,387			(20,419)		6,537		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	12/31/2026	4	5,082,992	238.34		174,441		87,914		80,400			(86,628)		25,415		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	3	6,900,705	242.31		232,448		136,094		85,437			(96,408)		37,319		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	1,267,611	236.03		43,733		22,558		25,242			(21,238)		6,433		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	2	683,284	240.25		24,721		13,405		9,556			(11,356)		3,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/25/2027	2	3,555,163	238.43		124,874		77,405		64,564			(47,667)		19,715		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	02/26/2027	6	3,215,653	241.54		111,163		64,906		42,336			(46,440)		17,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/07/2027	3	1,443,873	237.78		51,643		26,611		24,411			(25,067)		7,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	3	922,129	241.88		30,055		17,738		11,933			(12,367)		4,999		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	3	1,801,931	240.94		59,103		34,982		25,353			(24,173)		9,768		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	3,519,331	241.98		121,769		69,845		44,068			(52,139)		18,831		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	2	1,563,950	239.06		55,134		29,339		24,140			(25,870)		8,052		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	03/31/2027	4	5,149,762	239.04		180,092		112,623		89,620			(67,550)		28,749		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/22/2027	3	2,457,448	239.76		86,297		46,049		35,566			(40,341)		12,652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	914,617	242.98		31,829		18,563		10,577			(13,324)		4,935		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/25/2027	4	3,890,673	240.19		127,089		79,181		60,745			(48,165)		21,576		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/04/2027	2	1,082,509	240.82		39,742		23,366		15,373			(16,386)		5,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	422,697	242.68		14,668		8,292		4,877			(6,412)		2,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	2	3,740,558	238.54		131,837		79,244		65,859			(52,782)		20,441		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/11/2027	2	3,879,177	239.04		129,608		77,406		65,401			(52,259)		21,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/18/2027	2	2,263,526	238.63		80,272		48,714		40,029			(31,596)		12,454		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	3	2,577,286	240.1		89,258		55,143		40,575			(34,233)		14,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	4,310,672	238.63		150,442		92,167		76,771			(58,574)		23,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	1,498,490	241.5		56,521		31,782		19,235			(24,880)		7,921		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	2	4,198,742	240.15		145,763		89,984		65,738			(55,933)		23,284		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	3	6,771,126	241.08		231,558		125,600		87,630			(106,322)		35,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	1	274,423	239.1		8,069		4,068		3,983			(4,000)		1,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/14/2027	2	1,104,700	236.97		39,836		20,719		20,326			(19,123)		5,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	1,820,019	242.98		63,337		36,975		21,123			(26,477)		9,831		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	4	4,787,318	239.79		162,671		96,865		75,468			(65,863)		26,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	2	1,888,122	241.1		66,016		36,443		24,747			(29,682)		9,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	1,807,847	240.66		62,732		34,210		24,564			(28,624)		9,439		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/24/2027	4	6,716,767	240.14		232,774		143,159		105,166			(89,689)		37,207		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	4	4,308,564	239.42		151,190		80,559		64,245			(70,841)		22,183		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	675,633	240.94		23,580		13,979		9,562			(9,645)		3,675		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	2,078,006	240.92		71,899		39,900		27,946			(32,119)		10,945		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/12/2027	2	5,665,391	242.68		196,660		110,728		64,900			(86,356)		29,949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	2,042,733	240.92		70,679		39,179		27,472			(31,617)		10,745		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	3	4,948,896	242.68		174,719		98,992		57,304			(75,844)		26,321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/18/2027	1	896,421	243.11		30,825		17,512		9,992			(13,320)		4,773		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	1,129,853	236.03		39,093		20,191		22,546			(18,959)		5,741		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	1	3,624,955	239.76		125,423		67,111		52,765			(58,508)		18,735		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	2,145,631	240.94		74,883		44,436		30,456			(30,587)		11,685		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/11/2027	2	3,144,772	242.05		112,909		63,323		38,197			(49,805)		16,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	804,673	238.43		28,083		17,475		14,748			(10,665)		4,487		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/22/2027	2	3,152,684	238.63		107,716		66,026		56,016			(41,892)		17,425		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	2,450,868	240.66		85,045		46,324		33,200			(38,858)		12,780		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	884,940	238.69		30,707		16,197		14,089			(14,579)		4,544		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	1,054,731	238.43		36,810		22,886		19,287			(13,999)		5,875		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	1,705,949	235.12		59,708		38,794		41,793			(21,045)		9,720		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/23/2027	2	1,382,799	235.58		48,452		31,950		32,871			(16,556)		7,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/15/2027	2	621,715	235.2		21,487		13,894		15,067			(7,623)		3,527		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	1	2,320,704	235.07		80,993		51,915		56,668			(29,250)		13,125		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/01/2027	1	2,010,532	239.33		72,581		45,425		34,190			(27,180)		11,236		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/22/2027	2	2,295,577	235.13		81,086		53,104		56,431			(28,025)		13,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/09/2027	3	2,985,226	236.84		104,601		75,342		68,063			(29,322)		17,901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/02/2027	4	5,124,454	234.7		179,522		113,139		127,072			(66,663)		28,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	2,702,914	236.76		94,332		65,047		60,507			(29,511)		15,865		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	3	5,599,617	235.74		195,802		132,658		133,733			(63,580)		32,506		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	2	3,406,737	234.94		119,404		76,287		83,669			(43,372)		19,205		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	4	6,632,652	236.55		231,684		163,971		152,532			(68,256)		39,316		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	2	1,109,941	236.42		38,788		27,399		25,774			(11,486)		6,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/17/2027	3	4,543,649	236.2		159,212		117,176		109,648			(42,419)		27,453		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/12/2027	3	1,810,595	236.45		60,979		41,588		41,197			(19,421)		10,564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/11/2027	3	1,808,802	236.46		63,387		46,081		42,531			(17,425)		10,867		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/14/2027	2	584,354	236.18		20,702		14,229		13,583			(6,517)		3,416		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	05/13/2027	2	2,040,350	236.33		70,653		48,657		46,879			(22,032)		11,916		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	2	2,367,401	236.75		81,694		58,528		54,098			(23,370)		14,129		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	2	4,986,928	236.46		169,367		106,563		107,771			(63,157)		27,901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	3	5,089,785	234.87		180,105		117,629		127,426			(62,552)		29,062		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	3	4,133,853	235.47		144,860		95,340		99,014			(49,830)		23,653		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	2,160,249	234.7		76,041		48,048		53,844			(28,152)		12,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/29/2027	2	790,425	235.77		27,744		18,439		18,640			(9,322)		4,551		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	2	2,395,352	235.71		85,335		57,913		57,316			(27,543)		13,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	2	2,944,335	236.82		102,239		70,697		65,646			(31,597)		17,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	2	4,886,450	235.64		171,745		113,776		116,332			(58,045)		28,105		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/27/2027	1	711,634	236.56		24,457		17,191		16,335			(7,280)		4,214		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	2,693,983	234.7		94,559		59,701		67,033			(35,055)		15,122		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	4	2,287,751	234.47		79,252		50,255		58,154			(29,036)		12,869		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,348,150	235.07		47,185		30,269		32,920			(17,018)		7,633		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	1,129,817	234.88		40,231		26,121		28,092			(14,190)		6,417		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	2	5,472,467	235.7		193,479		129,243		130,020			(64,680)		31,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	2	1,162,874	235.78		40,817		27,261		27,422			(13,649)		6,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	1,473,025	236.76		51,409		35,427		32,912			(16,105)		8,637		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/14/2027	4	4,836,482	236.4		169,000		116,156		110,682			(53,242)		28,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	04/30/2027	3	4,656,658	236.04		162,497		108,670		107,718			(54,127)		26,839		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,904,292	236.04		66,460		46,558		45,422			(20,128)		11,266		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/09/2027	4	4,730,725	235.07		165,169		105,708		115,115			(59,720)		26,669		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2027	2	1,420,724	237.47		47,711		35,392		31,469			(12,364)		8,640		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/16/2027	2	7,732,928	235.12		269,038		174,568		188,786			(94,903)		43,922		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	1,342,951	236.04		47,003		31,508		31,236			(15,604)		7,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/20/2027	3	1,170,602	236.74		39,240		27,234		26,257			(12,048)		6,885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/23/2027	3	470,375	235.28		16,778		11,061		11,436			(5,739)		2,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/21/2027	3	3,394,590	236.04		119,518		83,600		80,538			(36,118)		19,984		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	2	2,931,262	236.06		102,000		71,160		69,414			(31,188)		17,257		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	3	2,808,895	237.02		97,531		70,790		63,403			(26,975)		16,876		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	2,223,583	236.55		77,603		55,004		51,324			(22,793)		13,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	1,065,450	236.2		37,184		27,415		25,847			(9,868)		6,462		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	1,677,104	236.94		58,819		42,674		38,080			(16,298)		10,076		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	04/14/2027	5	3,673,606	235.25		128,293		82,964		88,541			(45,405)		20,821		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	1	1,499,231	236.04		52,323		36,633		35,697			(15,868)		8,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	3	1,531,402	239.9		39,648		24,971		24,895			(14,745)		8,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,874,114	235.71		100,594		68,354		69,016			(32,476)		16,735		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	2	1,121,819	235.68		37,383		23,875		25,989			(13,588)		6,324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	2	1,359,939	236.82		47,324		33,936		30,894			(13,486)		8,116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	2	4,519,601	237.27		160,595		119,699		101,718			(41,333)		27,512		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	1,280,516	236.82		44,562		31,996		29,198			(12,680)		7,664		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	683,842	236.46		23,866		17,375		16,166			(6,553)		4,124		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	2	2,690,286	236.57		94,412		67,628		62,204			(27,026)		16,055		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	2	972,438	236.04		33,955		22,751		22,577			(11,276)		5,622		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	1,223,135	237.78		42,932		32,081		26,595			(10,968)		7,473		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	2	1,072,734	236.35		37,604		27,642		25,598			(10,084)		6,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,031,808	235.12		36,216		23,548		25,321			(12,747)		5,885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	2,353,136	236.35		82,436		58,217		54,957			(24,426)		13,949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	592,358	236.2		20,733		15,293		14,370			(5,495)		3,596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	2	392,123	236.78		13,958		10,378		9,141			(3,606)		2,387		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	2	4,451,660	237.01		157,571		116,524		101,800			(41,151)		27,048		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,328,838	235.71		46,509		31,624		31,966			(14,995)		7,745		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	1,785,023	237.78		62,476		46,664		38,812			(15,982)		10,896		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	2	3,563,407	236.76		124,142		85,488		79,318			(38,757)		20,832		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	1	664,225	236.04		23,181		16,221		15,815			(7,040)		3,922		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	1	894,868	235.58		31,320		20,679		21,348			(10,711)		5,136		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/06/2027	2	1,112,448	235.64		37,234		25,118		26,721			(12,149)		6,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,680,333	236.16		58,201		40,596		39,489			(17,804)		9,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/05/2027	2	3,033,050	235.95		105,089		70,636		71,087			(34,502)		17,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	3	1,782,246	236.81		61,396		44,880		41,092			(16,586)		10,758		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	2,684,172	235.58		94,214		62,249		64,033			(32,177)		15,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	4	4,490,100	237.78		158,053		118,010		97,251			(40,318)		27,332		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/03/2027	2	1,375,904	236.69		48,215		34,432		31,507			(13,850)		8,203		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	2	285,958	235.73		9,968		6,753		6,830			(3,238)		1,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/08/2027	1	490,542	234.01		18,992		12,069		12,913			(6,930)		2,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	2,189,790	236.82		76,424		54,903		49,931			(21,716)		13,119		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	2	3,315,747	236.35		114,722		84,383		79,124			(30,676)		20,034		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/02/2027	3	2,675,372	236.65		93,399		66,381		61,388			(27,072)		15,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/10/2027	1	337,789	237.2		11,563		8,350		7,505			(3,220)		2,028		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	2	4,127,861	237.88		145,956		109,320		89,193			(36,735)		25,243		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	1,742,709	236.46		60,821		44,256		41,124			(16,724)		10,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	2	1,301,507	237.59		45,914		35,343		29,253			(10,605)		8,068		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	3	1,077,374	237.93		38,103		29,437		23,637			(8,724)		6,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/07/2027	3	5,115,502	238.18		178,707		135,561		109,105			(43,272)		31,483		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	3	2,717,956	239.38		94,023		80,973		57,565			(13,358)		17,783		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	3	3,363,226	241.32		113,778		96,994		61,321			(17,161)		21,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/16/2027	3	1,339,459	240.51		46,441		39,779		26,120			(6,717)		8,757		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/02/2027	3	1,501,034	239.29		53,360		44,694		31,490			(8,720)		9,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	1	5,085,576	239.74		177,487		139,401		98,641			(38,605)		31,832		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	3	2,521,748	238.87		85,304		67,315		52,362			(18,062)		15,826		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	2	1,845,028	240.07		64,220		55,102		37,198			(9,218)		12,072		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	2,867,834	240.71		101,235		85,382		54,446			(16,181)		18,613		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	2	765,415	239.75		26,074		21,154		15,164			(4,981)		4,866		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/08/2027	4	2,349,965	240.47		82,842		70,059		45,539			(12,884)		15,264		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	3	3,727,579	239.34		128,109		104,342		76,160			(23,982)		23,696		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	3	3,502,945	237.31		122,001		96,801		81,628			(25,546)		22,002		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	3	908,439	240.01		31,578		24,673		17,222			(6,950)		5,671		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/06/2027	3	1,756,908	238.18		62,504		50,294		38,726			(12,357)		11,102		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	3	1,290,917	239.74		42,335		33,359		24,931			(9,028)		8,059		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	1,673,178	236.83		58,729		46,692		40,481			(12,212)		10,537		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	3	679,320	239.71		24,516		20,829		13,943			(3,738)		4,420		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	3	2,176,119	237.96		73,666		58,351		48,377			(15,477)		13,668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	2	1,345,716	239.58		46,920		38,459		27,243			(8,533)		8,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	3	1,955,612	238.21		68,703		59,371		45,236			(9,400)		12,846		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	3	2,594,588	238.72		91,440		74,631		55,757			(16,888)		16,563		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	2	1,570,078	238.78		54,749		47,198		34,719			(7,713)		10,273		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	08/31/2027	2	2,868,528	240.09		100,620		84,033		56,631			(16,992)		18,511		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/21/2027	2	1,182,475	238.78		41,598		35,895		26,247			(5,831)		7,761		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	2	698,287	238.76		24,609		18,585		14,155			(6,118)		4,278		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	2	2,252,766	238.04		80,422		64,879		50,443			(15,611)		14,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	2	4,515,012	238.19		157,900		122,226		97,242			(36,129)		28,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	2	2,117,994	238.2		74,209		56,387		45,080			(17,875)		13,047		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	2,780,886	240.57		97,609		80,447		52,480			(17,468)		17,842		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	07/30/2027	3	3,046,362	236.83		109,971		87,434		73,447			(22,745)		19,134		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	2	3,024,070	239.27		108,084		88,887		62,561			(19,536)		19,338		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	3	4,418,053	240.57		155,134		132,623		85,580			(22,663)		28,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	2	1,783,141	237.89		62,433		49,880		40,102			(12,604)		11,258		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	3	1,813,535	239.34		63,617		51,833		37,205			(11,969)		11,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2027	2	2,803,508	239.95		97,630		80,643		55,497			(17,074)		18,002		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	3	3,646,054	238.64		127,542		100,435		77,004			(27,208)		22,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	2	4,899,457	237.12		173,239		151,027		122,322			(22,722)		32,235		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/20/2027	4	2,407,711	240.57		83,356		68,666		45,237			(14,913)		15,396		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	2	2,086,745	237.89		73,122		58,313		46,930			(14,869)		13,164		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/19/2027	4	1,161,515	239.41		40,762		33,424		23,773			(7,408)		7,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	3	1,837,930	238.71		61,453		53,255		41,037			(8,290)		12,083		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/26/2027	2	244,134	239.65		8,610		7,122		4,941			(1,495)		1,569		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	08/27/2027	3	3,640,817	240.09		126,348		105,411		71,423			(21,397)		23,418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	2	2,596,457	240.09		91,317		76,257		51,152			(15,451)		16,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/21/2027	5	6,491,917	238.81		234,761		183,226		134,292			(51,774)		40,456		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	2,123,225	238.54		74,313		56,960		44,327			(17,563)		13,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/09/2027	4	3,627,829	238.84		125,329		95,841		73,821			(29,820)		22,367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	3	3,585,986	239.76		126,145		98,324		69,099			(27,929)		22,367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	1,051,053	238.54		36,787		28,185		21,943			(8,706)		6,498		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	1,955,733	239.74		68,451		53,783		38,015			(14,868)		12,252		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	2	1,688,798	238.93		61,140		49,428		35,483			(11,764)		10,727		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	2	2,616,775	238.18		92,090		74,116		57,898			(18,241)		16,578		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	860,424	237.88		30,520		24,484		19,387			(6,118)		5,437		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	2,467,231	238.75		86,353		65,358		49,559			(21,323)		15,171		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	2	1,527,218	238.78		51,492		39,562		31,404			(11,968)		9,458		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	1,210,179	238.32		42,356		32,860		25,897			(9,619)		7,528		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	3,547,749	238.14		124,216		99,742		78,512			(24,850)		22,419		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	2	2,580,239	239.66		90,114		70,616		50,171			(19,762)		16,108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/16/2027	2	1,168,300	238.32		41,212		31,950		24,903			(9,348)		7,248		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	3,924,716	237.12		137,758		120,159		98,317			(18,067)		25,904		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	2,123,646	240.57		74,328		61,241		40,077			(13,320)		13,614		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/24/2027	6	4,559,358	236.23		163,030		142,130		120,821			(21,411)		29,998		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	2	1,357,058	237.5		46,459		40,322		33,026			(6,219)		8,929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	2	1,705,438	239.95		59,550		49,489		33,831			(10,238)		10,969		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	3	2,985,375	237.98		104,206		91,145		70,626			(13,168)		19,719		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	4,313,924	237.12		151,419		132,049		108,067			(19,885)		28,450		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	504,742	236.83		17,716		14,090		12,233			(3,679)		3,181		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	3	4,770,265	238.75		164,496		124,341		95,221			(40,660)		29,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	2	344,400	238.49		12,241		9,347		7,191			(2,924)		2,123		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,569,913	238.32		54,947		42,644		33,595			(12,461)		9,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	2	5,819,363	240.38		204,527		174,473		114,025			(30,698)		37,953		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	2,082,147	240.38		73,292		62,519		40,884			(11,014)		13,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	3	415,733	239.5		13,269		11,332		8,592			(1,962)		2,689		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	09/01/2027	2	3,132,818	240.09		108,711		91,086		61,849			(18,097)		20,233		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	2	5,625,615	239.81		199,125		165,961		112,837			(34,030)		36,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	3	1,915,995	240.03		69,477		58,521		38,075			(11,176)		12,395		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	2	4,499,848	240.71		158,055		133,189		85,056			(25,338)		29,110		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2027	2	1,636,836	238.22		56,973		49,890		38,066			(7,141)		10,820		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/01/2027	2	1,506,993	238.36		53,877		40,601		31,486			(13,458)		9,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2027	2	2,209,158	238.54		77,636		59,452		45,935			(18,313)		13,621		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	2	3,604,333	239.09		126,268		102,591		74,924			(24,067)		22,913		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	1	3,574,874	239.34		125,121		101,886		73,189			(23,621)		22,783		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	842,438	238.18		29,570		23,802		18,640			(5,857)		5,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/10/2027	2	3,107,985	240.38		109,946		93,776		60,769			(16,375)		20,221		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	2	915,178	240.17		31,856		26,968		18,138			(4,918)		5,949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	1	3,169,765	238.78		111,576		96,228		70,225			(15,721)		20,789		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	4	5,448,982	236.74		194,564		172,056		141,092			(22,713)		36,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/20/2027	5	2,893,871	239.3		99,037		89,527		63,732			(9,620)		19,427		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2027	3	5,858,132	232.81		205,548		189,610		199,794			(16,176)		39,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	3	1,539,656	237.21		53,266		47,170		38,619			(6,162)		10,234		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	1	4,264,492	233.1		150,110		146,811		146,539			(3,896)		29,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/03/2027	3	2,604,297	233.48		90,900		88,022		86,892			(3,225)		18,059		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/15/2027	4	4,492,660	237.89		159,847		143,827		108,592			(16,550)		30,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	2	3,647,673	238.64		127,483		116,059		84,221			(11,887)		24,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/11/2027	2	3,231,306	235.7		115,186		102,842		90,070			(12,845)		21,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	3	1,617,331	233.08		56,592		53,160		54,540			(3,642)		11,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2025	10/29/2027	4	3,963,275	233.58		137,391		126,351		128,277			(11,470)		26,788		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2025	11/18/2027	3	1,686,709	232.46		57,495		54,294		59,281			(3,312)		11,570		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	1	3,446,821	232.55		121,328		113,985		120,203			(7,801)		23,592		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2025	10/28/2027	2	852,818	238.28		28,579		26,126		20,293			(2,495)		5,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2025	11/17/2027	4	4,966,983	232.01		177,182		166,904		179,404			(10,506)		34,047		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	3	1,037,296	231.9		38,115		36,065		37,752			(2,147)		7,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	3	4,860,704	238.18		169,091		148,882		113,672			(20,775)		32,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	1	776,372	232.44		27,251		25,192		27,088			(2,090)		5,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	3	941,857	234.97		32,305		29,589		27,939			(2,774)		6,366		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	2	1,976,061	234.32		69,410		66,848		62,573			(2,658)		13,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	3	1,878,855	239.33		65,046		59,026		41,371			(6,185)		12,632		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	2	5,670,107	233.25		200,514		187,000		188,884			(13,978)		38,668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	1	3,263,434	232.55		114,873		107,930		113,948			(7,376)		22,353		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/04/2027	3	1,412,806	232.82		49,062		45,338		48,121			(3,795)		9,592		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/08/2027	3	4,040,718	232.07		140,940		136,735		147,131			(4,387)		28,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	4	3,033,401	234.47		102,848		96,221		93,797			(6,831)		20,717		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2025	12/09/2027	3	1,599,504	231.64		57,783		56,175		59,798			(1,690)		11,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	3	5,140,505	235.4		180,247		172,579		153,956			(8,586)		35,467		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	3	4,295,670	236.34		156,726		140,026		114,870			(16,869)		28,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	2	1,585,726	236.88		53,844		47,859		40,767			(6,158)		10,548		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	2	2,611,518	236		91,555		81,572		71,154			(10,417)		17,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	2	3,515,805	233.44		121,518		111,837		114,916			(10,024)		23,764		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2025	12/01/2027	3	4,201,718	234.13		147,102		141,359		134,416			(5,965)		29,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	4	2,914,473	231.71		107,701		102,138		106,157			(5,961)		20,007		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/21/2027	3	2,084,208	239.32		73,329		66,294		45,897			(7,120)		14,003		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2025	10/25/2027	1	4,337,670	238.64		152,686		139,035		100,516			(14,203)		29,231		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	5	2,983,520	237.87		106,250		95,541		72,120			(10,976)		19,953		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	10/27/2027	4	4,505,742	239.15		150,894		137,868		100,987			(13,198)		30,409		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/15/2027	3	1,095,133	238.17		39,616		35,710		25,933			(4,007)		7,324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	11/11/2027	4	716,526	234.29		24,411		22,831		22,387			(1,632)		4,890		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	3	2,037,383	232.64		71,845		70,886		71,812			(1,244)		14,268		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	1	2,844,455	234.05		100,125		99,850		93,094			(684)		20,072		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2025	11/24/2027	3	1,709,837	234.08		61,672		58,741		54,638			(3,048)		11,780		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	2	3,064,466	233.61		107,419		103,873		101,399			(3,957)		21,249		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	12/02/2027	3	1,211,529	233.93		42,744		41,118		39,309			(1,685)		8,395		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	2	1,869,143	232.39		65,817		64,036		66,838			(1,880)		13,025		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2025	12/23/2027	4	3,941,809	234.05		136,289		136,007		128,672			(688)		27,720		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	2	7,008,218	233.48		243,936		238,965		235,632			(5,291)		49,009		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/22/2027	3	3,945,593	233.19		139,875		138,535		135,528			(1,645)		27,727		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/16/2027	2	1,324,179	232.73		46,606		45,723		46,599			(949)		9,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	2	2,287,045	232.72		80,017		78,919		80,586			(1,421)		16,016		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/04/2027	2	5,104,337	237.94		179,558		158,323		121,633			(21,850)		33,848		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/18/2027	2	5,199,184	238.17		184,052		165,846		123,556			(18,840)		34,851		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	2	2,447,446	233.86		86,595		82,237		79,015			(4,557)		16,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2025	11/12/2027	3	1,182,382	232.55		40,877		38,422		41,183			(2,570)		8,075		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	4	3,152,766	232.51		112,071		104,221		109,564			(8,282)		21,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	2	4,198,704	233.71		147,788		147,596		140,492			(394)		29,649		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	3	3,125,668	237.94		108,092		95,285		74,220			(13,129)		20,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	1	4,417,080	233.1		155,481		152,059		151,782			(4,041)		30,846		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	3	2,726,680	233.22		97,108		96,539		93,533			(844)		19,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	1	2,303,591	233.48		81,086		78,521		76,958			(2,884)		16,007		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2027	2	1,253,241	233.71		43,699		43,699		41,913			(50)		8,856		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	10/14/2027	3	3,761,434	237.71		133,036		119,235		91,936			(14,071)		25,136		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	1	1,394,993	233.44		49,104		45,192		45,716			(4,092)		9,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/08/2027	2	7,010,168	233.13		246,886		229,942		235,147			(18,175)		47,736		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	1	2,338,598	233.13		82,319		76,657		78,445			(6,073)		15,937		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2025	11/24/2027	2	1,459,413	235.12		52,136		49,937		43,698			(2,434)		10,055		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	1	1,680,835	233.86		59,165		56,154		54,409			(3,238)		11,563		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	1	1,175,210	233.48		41,367		40,060		39,312			(1,469)		8,172		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	1	2,469,810	232.72		86,937		85,863		87,236			(1,425)		17,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	1	3,535,642	235.4		124,455		119,298		104,232			(5,641)		24,394		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	1	1,798,528	237.94		63,308		55,829		42,858			(7,697)		11,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	3	2,283,449	238		80,798		71,036		54,017			(9,994)		15,107		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	1	1,067,821	238.17		37,694		33,966		25,376			(3,862)		7,163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2025	11/01/2027	1	5,034,846	233.44		177,227		163,087		164,783			(14,789)		34,107		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	1	2,198,538	235.7		77,389		69,085		61,282			(8,669)		14,669		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	1	1,848,548	233.86		65,069		61,762		59,838			(3,556)		12,726		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	1	1,420,835	235.4		50,013		47,952		42,007			(2,255)		9,831		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	2	3,515,176	232.9		123,872		121,019		121,950			(3,347)		24,496		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/27/2027	1	2,800,528	234.05		98,579		98,307		91,656			(674)		19,748		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/20/2027	1	2,869,990	232.72		101,024		99,773		101,247			(1,658)		20,140		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/28/2025	11/29/2027	1	5,034,186	235.4		177,203		169,891		148,623			(8,000)		34,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/17/2027	2	1,706,292	232.72		59,989		59,249		60,121			(974)		11,949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/05/2027	2	2,994,711	233.13		105,124		97,857		100,197			(7,789)		20,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/10/2027	3	2,524,116	233.1		87,553		85,737		86,519			(2,042)		17,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/08/2027	1	2,900,560	235.7		101,810		90,826		80,605			(11,468)		19,294		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1178S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2027	1	2,099,396	238.64		74,109		67,492		48,649			(6,884)		14,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2025	10/22/2027	2	5,230,190	238.9		183,806		167,096		118,660			(17,375)		35,165		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1179SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2027	1	272,003	232.89		9,575		9,575		9,561					1,923		0001
Purchased Call/Citi Grandmaster Index/CGM040LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/04/2024	01/02/2026	6	1,899,581	321.43	43,169			60		61,017			(21,819)		703		0001
Purchased Call/Citi Grandmaster Index/CGM040LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2024	01/02/2026	4	6,751,429	320.46	159,405	2,865		228		237,894			(82,669)		2,499		0001
Purchased Call/Citi Grandmaster Index/CGM040LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2024	01/02/2026	6	6,492,205	320.03	160,392			222		239,834			(80,641)		2,403		0001
Purchased Call/Citi Grandmaster Index/CGM040LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2024	01/07/2026	2	1,503,088	319.89	36,352			299		55,645			(18,109)		1,041		0001
Purchased Call/Citi Grandmaster Index/CGM040LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/05/2026	3	2,068,929	319.89	51,767			285		76,651			(25,945)		1,211		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/06/2026	2	2,484,527	319.89	60,460			416		92,013			(30,181)		1,593		0001
Purchased Call/Citi Grandmaster Index/CGM040LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2024	01/08/2026	4	2,524,957	321.07	60,279			580		83,795			(30,170)		1,869		0001
Purchased Call/Citi Grandmaster Index/CGM040LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2024	01/09/2026	5	3,066,160	320.83	74,848			825		104,117			(37,479)		2,407		0001
Purchased Call/Citi Grandmaster Index/CGM040LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2024	01/09/2026	4	10,161,248	321.06	247,189			2,732		337,370			(123,881)		7,978		0001
Purchased Call/Citi Grandmaster Index/CGM040LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/09/2026	3	2,326,930	321.11	56,861			629		76,898			(28,527)		1,827		0001
Purchased Call/Citi Grandmaster Index/CGM040LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/12/2026	6	3,184,555	321.37	74,948			1,138		102,458			(37,635)		2,887		0001
Purchased Call/Citi Grandmaster Index/CGM040LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/13/2026	1	1,265,175	321.37	30,491			503		40,689			(15,204)		1,194		0001
Purchased Call/Citi Grandmaster Index/CGM040LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2026	1	605,035	321.37	14,581			260		19,449			(7,261)		592		0001
Purchased Call/Citi Grandmaster Index/CGM040LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2026	1	114,376	321.37	2,609			50		3,675			(1,306)		116		0001
Purchased Call/Citi Grandmaster Index/CGM040LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/16/2026	2	6,494,212	320.98	152,664			3,150		216,743			(76,364)		6,798		0001
Purchased Call/Citi Grandmaster Index/CGM040LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/16/2026	4	4,427,319	320.5	107,945			2,231		154,592			(54,047)		4,635		0001
Purchased Call/Citi Grandmaster Index/CGM040LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/16/2026	3	6,690,917	320.84	162,729			3,370		226,348			(81,565)		7,004		0001
Purchased Call/Citi Grandmaster Index/CGM040LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2024	01/21/2026	2	1,874,787	321.24	45,321			1,245		60,894			(22,597)		2,248		0001
Purchased Call/Citi Grandmaster Index/CGM040LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/16/2026	4	2,000,067	321.24	48,399			1,004		65,083			(24,316)		2,094		0001
Purchased Call/Citi Grandmaster Index/CGM040LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/20/2026	2	1,194,342	321.24	29,347			769		38,805			(14,716)		1,398		0001
Purchased Call/Citi Grandmaster Index/CGM040LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2024	01/22/2026	3	4,534,612	321.6	108,862			3,142		141,965			(54,452)		5,566		0001
Purchased Call/Citi Grandmaster Index/CGM040LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/23/2026	1	1,433,980	321.54	34,875			1,054		45,158			(17,438)		1,800		0001
Purchased Call/Citi Grandmaster Index/CGM040LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2024	01/23/2026	4	5,978,287	321.77	145,733			4,435		183,907			(73,314)		7,503		0001
Purchased Call/Citi Grandmaster Index/CGM040LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	01/23/2026	4	2,846,761	322.08	68,482			2,083		84,803			(34,367)		3,573		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	01/26/2026	4	4,441,652	322.09	107,875			3,713		132,050			(54,003)		5,927		0001
Purchased Call/Citi Grandmaster Index/CGM040LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/27/2026	1	2,647,364	322.09	63,537			2,269		78,683			(31,682)		3,600		0001
Purchased Call/Citi Grandmaster Index/CGM040LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/28/2026	1	3,843,201	322.09	92,237			3,416		114,205			(45,930)		5,322		0001
Purchased Call/Citi Grandmaster Index/CGM040LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2024	01/29/2026	2	4,719,166	322.47	113,111			4,351		135,448			(56,558)		6,651		0001
Purchased Call/Citi Grandmaster Index/CGM040LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	2	2,310,901	322.48	53,517			2,133		65,826			(26,763)		3,313		0001
Purchased Call/Citi Grandmaster Index/CGM040LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/01/2024	01/30/2026	3	8,900,379	321.71	221,929			8,867		274,894			(111,087)		12,758		0001
Purchased Call/Citi Grandmaster Index/CGM040LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	01/30/2026	4	1,690,887	322.59	41,124			1,654		47,592			(20,714)		2,424		0001
Purchased Call/Citi Grandmaster Index/CGM040LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/02/2026	6	5,215,147	322.97	121,752			5,367		140,699			(60,974)		7,841		0001
Purchased Call/Citi Grandmaster Index/CGM040LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/03/2026	1	2,012,702	322.97	48,305			2,190		54,302			(24,086)		3,071		0001
Purchased Call/Citi Grandmaster Index/CGM040LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2026	1	288,263	322.97	6,918			323		7,782			(3,445)		446		0001
Purchased Call/Citi Grandmaster Index/CGM040MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/05/2026	6	4,118,661	322.14	100,730			4,854		121,668			(50,462)		6,467		0001
Purchased Call/Citi Grandmaster Index/CGM040MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2024	02/06/2026	2	2,659,681	322.41	64,176			3,171		76,356			(32,064)		4,234		0001
Purchased Call/Citi Grandmaster Index/CGM040MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/06/2026	5	4,736,212	322.61	113,336			5,638		134,505			(56,935)		7,540		0001
Purchased Call/Citi Grandmaster Index/CGM040MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	02/06/2026	2	3,720,088	322.66	89,373			4,441		104,023			(44,778)		5,922		0001
Purchased Call/Citi Grandmaster Index/CGM040MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	02/09/2026	4	4,631,025	322.76	111,258			5,976		128,162			(55,640)		7,665		0001
Purchased Call/Citi Grandmaster Index/CGM040MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/10/2026	1	1,377,512	322.76	33,060			1,817		38,146			(16,485)		2,308		0001
Purchased Call/Citi Grandmaster Index/CGM040MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2026	1	1,359,901	322.76	32,638			1,836		38,670			(16,252)		2,307		0001
Purchased Call/Citi Grandmaster Index/CGM040MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2024	02/12/2026	3	5,461,998	322.88	126,956			7,332		149,357			(63,521)		9,374		0001
Purchased Call/Citi Grandmaster Index/CGM040MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/13/2026	2	3,868,960	322.23	93,795			5,538		113,347			(46,881)		6,716		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	02/13/2026	3	5,660,650	322.58	137,288			8,140		159,916			(68,715)		9,827		0001
Purchased Call/Citi Grandmaster Index/CGM040MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2024	02/13/2026	3	2,523,445	323	59,751			3,552		68,169			(29,951)		4,381		0001
Purchased Call/Citi Grandmaster Index/CGM040MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2024	02/13/2026	2	3,057,194	322.79	72,460			4,313		84,450			(36,451)		5,307		0001
Purchased Call/Citi Grandmaster Index/CGM040MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/18/2026	1	2,626,628	322.79	62,776			4,139		72,710			(31,260)		4,812		0001
Purchased Call/Citi Grandmaster Index/CGM040MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/17/2026	1	1,637,355	322.79	39,133			2,530		45,314			(19,513)		2,969		0001
Purchased Call/Citi Grandmaster Index/CGM040MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2024	02/19/2026	2	3,918,010	322.79	92,834			6,249		108,514			(46,419)		7,251		0001
Purchased Call/Citi Grandmaster Index/CGM040MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2024	02/20/2026	5	3,077,376	322.66	74,016			5,087		86,453			(37,015)		5,752		0001
Purchased Call/Citi Grandmaster Index/CGM040MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2024	02/20/2026	2	5,832,655	322.53	143,850			9,905		166,099			(71,985)		10,901		0001
Purchased Call/Citi Grandmaster Index/CGM040MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2024	02/20/2026	3	3,595,131	323.51	87,176			6,018		92,136			(43,694)		6,719		0001
Purchased Call/Citi Grandmaster Index/CGM040MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/23/2026	3	1,603,316	324	37,425			2,731		39,022			(18,739)		3,083		0001
Purchased Call/Citi Grandmaster Index/CGM040MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2026	1	2,191,888	324	52,386			3,952		53,424			(26,086)		4,293		0001
Purchased Call/Citi Grandmaster Index/CGM040MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/24/2026	1	1,340,801	324	32,045			2,377		32,642			(15,979)		2,602		0001
Purchased Call/Citi Grandmaster Index/CGM040MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2024	02/26/2026	5	5,385,107	323.41	131,133			10,123		140,204			(65,784)		10,640		0001
Purchased Call/Citi Grandmaster Index/CGM040MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2024	02/27/2026	6	3,208,288	323.56	76,782			6,021		82,231			(38,443)		6,395		0001
Purchased Call/Citi Grandmaster Index/CGM040MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2024	02/27/2026	3	2,310,842	323.52	55,372			4,349		59,475			(27,746)		4,606		0001
Purchased Call/Citi Grandmaster Index/CGM040MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2024	02/27/2026	3	1,684,974	323.67	41,838			3,301		42,671			(21,034)		3,358		0001
Purchased Call/Citi Grandmaster Index/CGM040MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/02/2026	1	2,128,326	324.2	50,867			4,198		50,983			(25,399)		4,350		0001
Purchased Call/Citi Grandmaster Index/CGM040MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/03/2026	1	932,354	324.2	22,283			1,867		22,353			(11,111)		1,921		0001
Purchased Call/Citi Grandmaster Index/CGM040MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	02/27/2026	3	6,947,324	324.2	165,100			13,012		165,801			(83,022)		13,847		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2024	03/04/2026	3	6,674,651	324.18	157,021			13,390		160,478			(78,614)		13,865		0001
Purchased Call/Citi Grandmaster Index/CGM040MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2024	03/05/2026	1	2,695,755	323.74	66,283			5,744		68,136			(33,187)		5,644		0001
Purchased Call/Citi Grandmaster Index/CGM040MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	2	1,692,206	324.26	42,679			3,768		40,445			(21,373)		3,571		0001
Purchased Call/Citi Grandmaster Index/CGM040MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	4	6,981,180	325.3	164,755			14,555		148,755			(82,561)		14,730		0001
Purchased Call/Citi Grandmaster Index/CGM040MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/10/2026	2	1,344,959	324.91	31,229			3,158		30,980			(16,860)		2,924		0001
Purchased Call/Citi Grandmaster Index/CGM040MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/09/2026	1	1,516,308	324.91	36,240			3,340		33,800			(18,095)		3,272		0001
Purchased Call/Citi Grandmaster Index/CGM040MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	03/06/2026	3	2,880,928	324.91	67,948			6,010		63,983			(34,120)		6,079		0001
Purchased Call/Citi Grandmaster Index/CGM040MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	03/11/2026	2	5,101,603	324.57	128,666			12,213		122,532			(64,429)		11,171		0001
Purchased Call/Citi Grandmaster Index/CGM040NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	03/12/2026	1	1,673,820	325.27	39,778			3,830		35,923			(19,916)		3,691		0001
Purchased Call/Citi Grandmaster Index/CGM040NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/13/2026	4	4,699,906	325.2	109,605			10,728		101,809			(54,890)		10,437		0001
Purchased Call/Citi Grandmaster Index/CGM040NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2024	03/13/2026	3	3,863,664	324.84	91,547			8,974		88,542			(45,917)		8,580		0001
Purchased Call/Citi Grandmaster Index/CGM040NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/16/2026	1	2,315,617	324.77	55,112			5,610		55,778			(27,518)		5,248		0001
Purchased Call/Citi Grandmaster Index/CGM040NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/17/2026	1	929,744	324.77	22,128			2,280		22,431			(11,034)		2,121		0001
Purchased Call/Citi Grandmaster Index/CGM040NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/13/2026	4	4,127,580	324.77	100,281			9,843		99,130			(50,396)		9,166		0001
Purchased Call/Citi Grandmaster Index/CGM040NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2024	03/18/2026	3	4,697,281	324.92	115,177			12,039		105,818			(57,661)		10,787		0001
Purchased Call/Citi Grandmaster Index/CGM040NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2024	03/20/2026	2	1,523,092	326.1	37,706			4,053		30,038			(18,873)		3,543		0001
Purchased Call/Citi Grandmaster Index/CGM040NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2024	03/19/2026	4	601,007	325.49	14,566			1,554		12,694			(7,342)		1,389		0001
Purchased Call/Citi Grandmaster Index/CGM040NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2024	03/20/2026	4	4,625,207	326.97	109,051			11,752		82,668			(54,721)		10,759		0001
Purchased Call/Citi Grandmaster Index/CGM040NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2024	03/20/2026	3	5,250,451	326.8	123,354			13,307		95,118			(62,051)		12,213		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/23/2026	1	750,866	326.8	17,946			1,999		13,695			(8,961)		1,779		0001
Purchased Call/Citi Grandmaster Index/CGM040NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/24/2026	1	1,563,991	326.8	37,379			4,210		28,561			(18,639)		3,729		0001
Purchased Call/Citi Grandmaster Index/CGM040NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2024	03/25/2026	3	4,311,353	326.48	103,122			11,770		82,723			(51,616)		10,341		0001
Purchased Call/Citi Grandmaster Index/CGM040NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2024	03/26/2026	2	1,749,718	326.53	43,732			5,053		33,163			(21,896)		4,222		0001
Purchased Call/Citi Grandmaster Index/CGM040NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2024	03/27/2026	3	3,028,822	327.4	71,581			8,394		51,730			(35,878)		7,351		0001
Purchased Call/Citi Grandmaster Index/CGM040NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2026	1	2,169,220	327.34	51,844			6,329		37,650			(25,816)		5,386		0001
Purchased Call/Citi Grandmaster Index/CGM040NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/30/2026	1	2,213,679	327.34	52,907			6,395		38,365			(26,381)		5,466		0001
Purchased Call/Citi Grandmaster Index/CGM040NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2024	03/27/2026	3	9,603,720	327.34	226,338			26,559		165,214			(113,458)		23,308		0001
Purchased Call/Citi Grandmaster Index/CGM040NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/02/2026	4	6,510,576	325.25	153,176			19,871		144,357			(79,398)		16,343		0001
Purchased Call/Citi Grandmaster Index/CGM040NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	04/15/2026	4	5,703,404	323.23	130,556			18,703		157,775			(65,453)		15,295		0001
Purchased Call/Citi Grandmaster Index/CGM0400SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	05/06/2026	5	8,262,660	323.2	198,723			34,184		231,923			(99,536)		24,273		0001
Purchased Call/Citi Grandmaster Index/CGM0400SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2024	05/01/2026	3	3,325,254	322.75	79,705			13,221		96,759			(40,034)		9,573		0001
Purchased Call/Citi Grandmaster Index/CGM0400S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2026	2	389,998	322.64	8,994			1,404		11,420			(4,513)		1,090		0001
Purchased Call/Citi Grandmaster Index/CGM0400SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2024	05/15/2026	3	1,806,018	324.64	42,720			7,899		44,791			(21,397)		5,492		0001
Purchased Call/Citi Grandmaster Index/CGM040PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	06/03/2026	4	6,690,792	323.95	156,388			32,918		179,514			(78,307)		21,730		0001
Purchased Call/Citi Grandmaster Index/CGM040PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/11/2026	3	2,895,134	324.31	70,215			15,589		75,785			(35,197)		9,644		0001
Purchased Call/Citi Grandmaster Index/CGM040NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2024	04/01/2026	3	4,525,234	327.34	102,081			12,638		82,641			(51,114)		11,298		0001
Purchased Call/Citi Grandmaster Index/CGM040NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2026	2	2,945,511	323.95	69,952			9,898		75,644			(34,887)		7,861		0001
Purchased Call/Citi Grandmaster Index/CGM040PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	06/25/2026	4	1,746,576	324.39	42,434			10,236		45,929			(21,283)		6,064		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/12/2026	3	3,942,719	324.01	94,697			21,220		105,882			(47,573)		13,174		0001
Purchased Call/Citi Grandmaster Index/CGM040SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2024	05/21/2026	2	2,829,815	325.1	65,449			12,608		67,530			(32,772)		8,794		0001
Purchased Call/Citi Grandmaster Index/CGM040NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	3	1,632,554	322.02	38,571			5,641		50,236			(19,321)		4,420		0001
Purchased Call/Citi Grandmaster Index/CGM040NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2024	04/10/2026	2	3,183,996	324.76	75,826			10,341		75,013			(37,949)		8,333		0001
Purchased Call/Citi Grandmaster Index/CGM0400SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/07/2026	3	2,131,394	323.53	51,394			8,957		58,009			(25,860)		6,286		0001
Purchased Call/Citi Grandmaster Index/CGM0400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2024	04/17/2026	3	5,557,276	322.05	130,508			19,090		170,604			(65,375)		15,044		0001
Purchased Call/Citi Grandmaster Index/CGM0400SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/22/2026	3	3,542,826	324.26	83,982			16,362		91,385			(42,066)		11,049		0001
Purchased Call/Citi Grandmaster Index/CGM0400SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/08/2026	2	2,791,725	323.88	66,194			11,615		73,838			(33,222)		8,266		0001
Purchased Call/Citi Grandmaster Index/CGM040NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/10/2026	3	3,556,763	323.95	81,926			11,213		90,954			(41,176)		9,308		0001
Purchased Call/Citi Grandmaster Index/CGM0400S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2024	04/17/2026	2	3,283,644	321.55	78,474			11,496		105,257			(39,411)		8,889		0001
Purchased Call/Citi Grandmaster Index/CGM040PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/27/2026	1	3,452,294	324.39	81,819			16,409		88,513			(40,742)		10,954		0001
Purchased Call/Citi Grandmaster Index/CGM040PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2024	06/18/2026	2	2,300,928	324.63	55,052			12,748		58,913			(27,563)		7,828		0001
Purchased Call/Citi Grandmaster Index/CGM0400S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	04/24/2026	5	3,178,389	322.82	74,878			11,714		91,590			(37,673)		8,881		0001
Purchased Call/Citi Grandmaster Index/CGM0400S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/24/2026	3	8,440,752	322.21	200,622			31,337		257,653			(100,791)		23,586		0001
Purchased Call/Citi Grandmaster Index/CGM040PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/08/2026	1	1,460,247	324.15	34,754			7,553		38,646			(17,353)		4,819		0001
Purchased Call/Citi Grandmaster Index/CGM040PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2026	1	1,802,033	324.33	43,069			10,235		47,516			(21,475)		6,221		0001
Purchased Call/Citi Grandmaster Index/CGM040PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/29/2026	2	6,013,588	323.74	142,860			29,212		163,735			(71,689)		19,211		0001
Purchased Call/Citi Grandmaster Index/CGM040PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/29/2026	1	2,894,615	324.23	68,892			16,962		77,323			(34,399)		10,164		0001
Purchased Call/Citi Grandmaster Index/CGM040NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/06/2026	1	3,549,019	325.25	84,467			11,038		79,094			(42,176)		9,101		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040OSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/05/2026	1	2,019,696	322.75	48,069			8,188		58,951			(23,969)		5,910		0001
Purchased Call/Citi Grandmaster Index/CGM040OSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2024	05/01/2026	3	5,697,359	322.24	133,685			22,147		173,242			(67,024)		16,402		0001
Purchased Call/Citi Grandmaster Index/CGM040NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/10/2026	2	5,162,386	324.91	119,935			16,385		119,856			(60,078)		13,511		0001
Purchased Call/Citi Grandmaster Index/CGM040PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2024	06/26/2026	2	4,266,219	324.23	103,307			25,131		113,562			(51,903)		14,854		0001
Purchased Call/Citi Grandmaster Index/CGM0400SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	05/13/2026	7	9,177,752	323.92	220,188			40,020		242,839			(110,342)		27,700		0001
Purchased Call/Citi Grandmaster Index/CGM0400S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2024	04/22/2026	3	6,555,065	321.95	158,908			24,255		203,414			(79,538)		18,156		0001
Purchased Call/Citi Grandmaster Index/CGM0400SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/15/2026	3	4,560,654	324.87	108,663			20,121		110,697			(54,555)		13,868		0001
Purchased Call/Citi Grandmaster Index/CGM040PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/26/2026	1	1,892,939	324.39	44,863			8,948		48,546			(22,370)		5,986		0001
Purchased Call/Citi Grandmaster Index/CGM040PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/30/2026	1	1,549,640	324.23	37,036			9,157		41,453			(18,468)		5,456		0001
Purchased Call/Citi Grandmaster Index/CGM040PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	06/05/2026	2	2,363,533	324.27	57,285			12,238		61,775			(28,675)		7,726		0001
Purchased Call/Citi Grandmaster Index/CGM040PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	05/28/2026	2	1,710,327	324.69	39,079			7,909		42,685			(19,583)		5,445		0001
Purchased Call/Citi Grandmaster Index/CGM0400SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/12/2026	1	2,135,911	323.88	50,835			9,147		56,609			(25,348)		6,422		0001
Purchased Call/Citi Grandmaster Index/CGM040PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2024	06/26/2026	4	5,380,236	324.35	128,001			31,090		143,392			(64,129)		18,733		0001
Purchased Call/Citi Grandmaster Index/CGM0400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2026	2	1,422,051	323.49	34,262			6,002		38,971			(17,156)		4,211		0001
Purchased Call/Citi Grandmaster Index/CGM040PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2024	06/05/2026	3	2,299,950	324.15	54,913			11,766		60,732			(27,589)		7,518		0001
Purchased Call/Citi Grandmaster Index/CGM040PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	06/04/2026	2	2,977,632	323.55	74,536			15,822		82,712			(37,345)		9,702		0001
Purchased Call/Citi Grandmaster Index/CGM040PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2024	06/18/2026	3	4,705,052	324.81	108,998			25,331		118,601			(54,743)		16,008		0001
Purchased Call/Citi Grandmaster Index/CGM040PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/18/2026	3	5,590,090	324.33	133,464			31,029		146,920			(67,107)		19,019		0001
Purchased Call/Citi Grandmaster Index/CGM0400SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/22/2026	2	2,364,375	324.67	55,308			10,746		58,745			(27,675)		7,374		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM0400SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/20/2026	5	5,279,189	325.12	124,328			23,780		125,195			(62,265)		16,348		0001
Purchased Call/Citi Grandmaster Index/CGM0400SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	05/14/2026	4	6,834,872	324.08	167,635			30,688		178,183			(83,953)		20,706		0001
Purchased Call/Citi Grandmaster Index/CGM0400SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/11/2026	1	2,481,809	323.88	58,819			10,518		65,713			(29,369)		7,434		0001
Purchased Call/Citi Grandmaster Index/CGM040PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	05/22/2026	4	4,916,976	324.39	114,245	2,013		22,858		126,317			(58,814)		15,334		0001
Purchased Call/Citi Grandmaster Index/CGM0400SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/08/2026	4	7,068,926	323.75	168,310			29,514		189,196			(84,379)		20,931		0001
Purchased Call/Citi Grandmaster Index/CGM040PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2026	1	4,508,351	323.74	107,299			22,403		123,109			(53,503)		14,594		0001
Purchased Call/Citi Grandmaster Index/CGM0400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/27/2026	1	2,497,991	322.82	59,202			9,446		72,137			(29,561)		7,071		0001
Purchased Call/Citi Grandmaster Index/CGM040NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/09/2026	3	2,241,141	325.44	50,877			6,864		49,156			(25,484)		5,836		0001
Purchased Call/Citi Grandmaster Index/CGM0400SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	04/29/2026	4	5,382,325	322.85	124,802			20,273		155,129			(62,506)		15,366		0001
Purchased Call/Citi Grandmaster Index/CGM0400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/21/2026	1	760,426	321.55	18,022			2,723		24,434			(8,986)		2,097		0001
Purchased Call/Citi Grandmaster Index/CGM040NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/07/2026	1	2,337,133	325.25	55,624			7,335		52,164			(27,736)		6,024		0001
Purchased Call/Citi Grandmaster Index/CGM0400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/20/2026	2	3,184,009	321.55	76,060			11,465		102,256			(38,222)		8,740		0001
Purchased Call/Citi Grandmaster Index/CGM040PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	2	6,681,456	324.37	158,689			35,464		174,026			(79,465)		22,325		0001
Purchased Call/Citi Grandmaster Index/CGM040PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/09/2026	1	1,059,322	324.15	25,212			5,506		28,067			(12,571)		3,507		0001
Purchased Call/Citi Grandmaster Index/CGM040PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/16/2026	1	2,344,861	324.01	56,042			12,779		64,571			(27,945)		7,930		0001
Purchased Call/Citi Grandmaster Index/CGM040PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2026	2	5,414,764	323.86	130,601			30,023		143,620			(65,349)		18,368		0001
Purchased Call/Citi Grandmaster Index/CGM040PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/01/2026	1	2,251,744	323.74	53,366			11,084		61,378			(26,647)		7,265		0001
Purchased Call/Citi Grandmaster Index/CGM040PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/26/2026	2	2,997,275	324.37	71,335			17,306		78,866			(35,709)		10,436		0001
Purchased Call/Citi Grandmaster Index/CGM040PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	06/05/2026	3	4,053,150	324.66	95,315			20,391		102,309			(47,766)		13,249		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/28/2026	1	2,795,479	322.82	66,253			10,648		80,793			(33,036)		7,947		0001
Purchased Call/Citi Grandmaster Index/CGM040PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/24/2026	3	3,528,492	324.52	83,758			20,032		94,474			(41,906)		12,216		0001
Purchased Call/Citi Grandmaster Index/CGM040PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/15/2026	1	1,944,120	324.01	46,464			10,546		52,358			(23,200)		6,555		0001
Purchased Call/Citi Grandmaster Index/CGM040PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/22/2026	1	374,851	324.33	8,959			2,120		9,883			(4,473)		1,290		0001
Purchased Call/Citi Grandmaster Index/CGM040NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	2	8,133,182	325.33	193,341			24,308		178,703			(96,965)		20,416		0001
Purchased Call/Citi Grandmaster Index/CGM040NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/08/2026	4	4,276,903	325.62	99,745			13,321		91,880			(49,969)		11,081		0001
Purchased Call/Citi Grandmaster Index/CGM040NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/13/2026	1	1,673,121	323.95	39,653			5,563		42,936			(19,799)		4,444		0001
Purchased Call/Citi Grandmaster Index/CGM040NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	2	2,694,260	326.13	61,158			7,689		54,175			(30,671)		6,763		0001
Purchased Call/Citi Grandmaster Index/CGM040SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/30/2026	1	1,199,147	322.19	28,100			4,600		36,629			(14,069)		3,438		0001
Purchased Call/Citi Grandmaster Index/CGM040PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	1	1,727,092	324.96	39,755			8,883		42,692			(19,905)		5,771		0001
Purchased Call/Citi Grandmaster Index/CGM040SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2024	04/23/2026	2	2,166,946	322.61	51,261			7,900		63,595			(25,669)		6,029		0001
Purchased Call/Citi Grandmaster Index/CGM040PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/29/2026	1	3,975,565	324.05	91,766			18,733		105,328			(45,946)		12,700		0001
Purchased Call/Citi Grandmaster Index/CGM040PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/29/2026	2	765,128	323.59	18,209			3,720		21,101			(9,124)		2,444		0001
Purchased Call/Citi Grandmaster Index/CGM0400SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2024	05/01/2026	3	2,396,528	322.03	58,602			9,874		74,200			(29,881)		6,899		0001
Purchased Call/Citi Grandmaster Index/CGM040NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/02/2026	3	1,967,946	325.95	46,984			5,885		40,383			(23,532)		4,940		0001
Purchased Call/Citi Grandmaster Index/CGM040NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/16/2026	2	1,670,199	322.44	38,642			5,584		49,484			(19,351)		4,500		0001
Purchased Call/Citi Grandmaster Index/CGM040PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2026	2	2,450,391	324.33	58,174			12,797		63,944			(29,113)		8,137		0001
Purchased Call/Citi Grandmaster Index/CGM0400SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2024	05/15/2026	4	7,291,153	324.58	174,026			32,184		181,884			(87,218)		22,171		0001
Purchased Call/Citi Grandmaster Index/CGM0400SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2026	1	3,212,201	324.87	76,450			14,492		78,234			(38,121)		9,911		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/18/2026	1	2,548,972	324.87	60,666			11,432		62,001			(30,291)		7,837		0001
Purchased Call/Citi Grandmaster Index/CGM040SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/04/2026	1	1,820,528	322.75	43,329			7,331		53,056			(21,635)		5,306		0001
Purchased Call/Citi Grandmaster Index/CGM040RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	1	1,059,374	321.97	26,026			8,603		34,904			(13,049)		4,295		0001
Purchased Call/Citi Grandmaster Index/CGM040SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	3	3,659,496	323.07	89,340			32,910		112,833			(44,744)		15,679		0001
Purchased Call/Citi Grandmaster Index/CGM040S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2024	09/16/2026	3	4,484,524	321.75	109,758			38,945		151,325			(54,946)		18,888		0001
Purchased Call/Citi Grandmaster Index/CGM040RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/24/2026	1	1,781,788	322.22	43,297			13,996		57,612			(21,619)		7,164		0001
Purchased Call/Citi Grandmaster Index/CGM040S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/22/2026	1	2,445,070	322.26	59,660			21,635		79,744			(29,748)		10,417		0001
Purchased Call/Citi Grandmaster Index/CGM040SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/11/2026	4	3,344,055	321.51	81,906			28,604		114,623			(41,058)		13,948		0001
Purchased Call/Citi Grandmaster Index/CGM040SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	07/29/2026	4	5,206,769	322	125,405			36,052		169,016			(62,784)		19,747		0001
Purchased Call/Citi Grandmaster Index/CGM040RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/07/2026	4	1,281,013	319.31	32,117			9,656		50,411			(16,085)		4,961		0001
Purchased Call/Citi Grandmaster Index/CGM040RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/07/2026	4	3,307,531	320.12	80,773			24,353		123,227			(40,602)		12,810		0001
Purchased Call/Citi Grandmaster Index/CGM040RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/02/2026	2	4,136,837	322.22	99,872			33,483		134,481			(49,767)		16,946		0001
Purchased Call/Citi Grandmaster Index/CGM040SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/24/2026	3	3,634,561	322.47	86,315			24,220		113,679			(43,181)		13,619		0001
Purchased Call/Citi Grandmaster Index/CGM040S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2024	09/18/2026	2	6,583,473	322.5	159,978			57,391		210,992			(80,126)		27,835		0001
Purchased Call/Citi Grandmaster Index/CGM040SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	07/17/2026	2	1,340,104	325.82	28,677			7,819		31,674			(14,417)		4,935		0001
Purchased Call/Citi Grandmaster Index/CGM040SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/17/2026	3	3,199,541	322.55	79,039			21,523		98,972			(39,715)		11,783		0001
Purchased Call/Citi Grandmaster Index/CGM040RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2024	08/19/2026	3	5,541,889	321.85	134,510			42,549		183,460			(67,338)		22,044		0001
Purchased Call/Citi Grandmaster Index/CGM040RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/14/2026	2	3,704,727	321.64	90,245			28,079		124,308			(45,406)		14,576		0001
Purchased Call/Citi Grandmaster Index/CGM040ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	07/31/2026	3	2,586,739	322.94	58,911			17,133		78,263			(29,490)		9,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/15/2026	4	8,371,465	327.82	190,361			51,138		164,932			(95,430)		30,673		0001
Purchased Call/Citi Grandmaster Index/CGM040RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2024	09/03/2026	2	2,671,884	321.53	63,531			21,416		91,126			(31,812)		10,968		0001
Purchased Call/Citi Grandmaster Index/CGM040QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/25/2026	5	4,193,037	323.16	99,797	1,266		37,528		128,453			(51,051)		17,965		0001
Purchased Call/Citi Grandmaster Index/CGM040QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/15/2026	1	2,398,763	321.74	58,530			20,662		80,966			(29,185)		10,084		0001
Purchased Call/Citi Grandmaster Index/CGM040RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/21/2026	3	6,358,886	321.81	155,186			49,687		211,624			(77,747)		25,403		0001
Purchased Call/Citi Grandmaster Index/CGM040RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/11/2026	1	1,636,306	321.04	40,928			14,283		57,950			(20,492)		6,825		0001
Purchased Call/Citi Grandmaster Index/CGM040QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	07/31/2026	3	3,147,382	320.31	73,490			21,443		117,067			(36,922)		11,993		0001
Purchased Call/Citi Grandmaster Index/CGM040RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2024	08/28/2026	3	5,208,260	322.22	123,299			40,793		168,505			(61,993)		21,116		0001
Purchased Call/Citi Grandmaster Index/CGM040QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2024	09/18/2026	3	1,308,594	321.63	33,108			11,864		44,595			(16,574)		5,533		0001
Purchased Call/Citi Grandmaster Index/CGM040RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/27/2026	3	1,384,034	322.12	33,167			10,886		45,186			(16,638)		5,600		0001
Purchased Call/Citi Grandmaster Index/CGM040QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2024	09/17/2026	2	1,251,929	321.81	30,750			10,972		42,120			(15,404)		5,283		0001
Purchased Call/Citi Grandmaster Index/CGM040RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/12/2026	4	5,556,822	320.17	137,723			42,267		206,493			(68,977)		21,766		0001
Purchased Call/Citi Grandmaster Index/CGM040RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2024	09/04/2026	3	3,005,232	321.17	72,295			24,497		105,246			(36,185)		12,361		0001
Purchased Call/Citi Grandmaster Index/CGM040RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/10/2026	1	2,779,525	320.12	67,265			20,448		103,600			(33,586)		10,839		0001
Purchased Call/Citi Grandmaster Index/CGM040QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2024	07/10/2026	3	4,308,289	328.6	100,544			26,406		78,591			(50,521)		15,583		0001
Purchased Call/Citi Grandmaster Index/CGM040QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/02/2026	2	3,144,379	325.13	85,660			21,556		78,025			(42,979)		11,132		0001
Purchased Call/Citi Grandmaster Index/CGM040QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	3	3,427,359	327.73	80,765			20,345		66,994			(40,634)		12,134		0001
Purchased Call/Citi Grandmaster Index/CGM040RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/04/2026	3	1,314,459	321.02	31,438			10,698		46,514			(15,786)		5,407		0001
Purchased Call/Citi Grandmaster Index/CGM040QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/14/2026	1	1,283,853	321.74	31,326			11,031		43,334			(15,642)		5,386		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2024	09/09/2026	4	6,353,527	320.71	155,582			53,709		229,885			(77,888)		26,396		0001
Purchased Call/Citi Grandmaster Index/CGM040RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	2	972,750	320.78	24,389			7,571		34,705			(12,215)		3,827		0001
Purchased Call/Citi Grandmaster Index/CGM040RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/08/2026	1	1,457,143	320.33	35,554			12,210		54,022			(17,729)		6,042		0001
Purchased Call/Citi Grandmaster Index/CGM040QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/24/2026	3	4,011,718	322.19	95,225			26,863		128,213			(47,893)		15,032		0001
Purchased Call/Citi Grandmaster Index/CGM040QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2026	1	1,424,242	327.73	34,039			8,744		27,974			(16,973)		5,111		0001
Purchased Call/Citi Grandmaster Index/CGM040QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/05/2026	3	3,254,429	318.44	80,752			23,981		137,693			(40,412)		12,547		0001
Purchased Call/Citi Grandmaster Index/CGM040RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2026	1	1,024,970	322.22	24,907			8,074		33,146			(12,419)		4,130		0001
Purchased Call/Citi Grandmaster Index/CGM040QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2024	07/22/2026	2	5,830,476	323.75	137,726			38,247		164,674			(68,920)		21,741		0001
Purchased Call/Citi Grandmaster Index/CGM040QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2024	07/10/2026	4	5,938,139	327.81	141,365			37,097		116,092			(70,882)		21,478		0001
Purchased Call/Citi Grandmaster Index/CGM040QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/24/2026	3	4,139,564	321.76	100,820			28,393		136,649			(50,525)		15,512		0001
Purchased Call/Citi Grandmaster Index/CGM040RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/17/2026	1	1,438,971	321.64	34,823			10,921		48,335			(17,388)		5,699		0001
Purchased Call/Citi Grandmaster Index/CGM040QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	2	3,341,509	322.5	84,109			30,978		107,340			(42,120)		14,316		0001
Purchased Call/Citi Grandmaster Index/CGM040RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	09/01/2026	2	734,909	322.22	17,077	725		6,000		25,648			(8,948)		3,004		0001
Purchased Call/Citi Grandmaster Index/CGM040RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2024	08/28/2026	3	5,401,275	322.08	130,293			43,034		176,566			(65,305)		21,899		0001
Purchased Call/Citi Grandmaster Index/CGM040QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/17/2026	2	5,558,890	324.59	124,036			33,730		145,947			(62,151)		20,471		0001
Purchased Call/Citi Grandmaster Index/CGM040RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/20/2026	1	1,126,629	321.91	27,509			8,741		37,159			(13,773)		4,491		0001
Purchased Call/Citi Grandmaster Index/CGM040QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2026	1	2,319,835	328.6	55,676			14,837		42,339			(27,762)		8,478		0001
Purchased Call/Citi Grandmaster Index/CGM040QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/01/2026	3	4,859,842	324.89	117,457			29,269		122,938			(58,793)		17,159		0001
Purchased Call/Citi Grandmaster Index/CGM040QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2026	2	1,983,431	323.39	44,347	655		12,619		57,655			(22,623)		7,414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040Q$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/13/2026	1	2,543,388	328.6	61,041			16,205		46,434			(30,479)		9,271		0001
Purchased Call/Citi Grandmaster Index/CGM040S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2024	09/18/2026	2	1,846,600	322.26	45,135			16,220		60,187			(22,678)		7,808		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/04/2026	1	5,954,094	320.31	144,684			42,730		218,942			(72,145)		22,902		0001
Purchased Call/Citi Grandmaster Index/CGM040R$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/31/2026	1	654,389	322.22	15,902			5,301		21,213			(7,940)		2,670		0001
Purchased Call/Citi Grandmaster Index/CGM040R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/14/2026	3	5,169,315	321.38	125,791			39,062		176,728			(63,040)		20,338		0001
Purchased Call/Citi Grandmaster Index/CGM040S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2026	1	2,039,470	323.16	49,763			18,524		62,673			(24,814)		8,803		0001
Purchased Call/Citi Grandmaster Index/CGM040S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2024	09/24/2026	2	1,364,881	322.69	32,993			12,069		43,222			(16,516)		5,837		0001
Purchased Call/Citi Grandmaster Index/CGM040S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/21/2026	1	1,330,605	322.26	32,467			11,745		43,435			(16,211)		5,658		0001
Purchased Call/Citi Grandmaster Index/CGM040R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/26/2026	3	2,939,598	322.11	71,336			23,239		95,841			(35,692)		11,869		0001
Purchased Call/Citi Grandmaster Index/CGM040R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2026	1	1,188,348	320.12	28,758			8,770		44,331			(14,340)		4,644		0001
Purchased Call/Citi Grandmaster Index/CGM040S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	09/30/2026	3	4,552,283	322.94	109,911			41,105		143,326			(55,008)		19,685		0001
Purchased Call/Citi Grandmaster Index/CGM040R$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/10/2026	2	902,117	320.76	22,417			7,774		32,509			(11,225)		3,755		0001
Purchased Call/Citi Grandmaster Index/CGM040S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2024	09/11/2026	3	3,665,747	321.74	89,233			31,256		123,702			(44,912)		15,290		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/02/2026	4	3,109,436	327.03	74,567			18,762		64,992			(37,390)		11,009		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2024	07/08/2026	4	2,747,326	327.38	63,544			16,437		55,842			(31,821)		9,885		0001
Purchased Call/Citi Grandmaster Index/CGM040R$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/04/2026	2	6,919,174	320.33	169,646			57,674		256,577			(85,198)		28,459		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	07/31/2026	3	4,763,750	321.83	109,691			31,952		156,766			(54,977)		18,153		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/20/2026	1	1,314,464	322.55	31,547			8,679		40,775			(15,752)		4,877		0001
Purchased Call/Citi Grandmaster Index/CGM040R$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2024	08/21/2026	2	4,239,911	322.22	102,278			32,798		136,955			(51,390)		16,938		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/21/2026	3	2,388,152	322.07	57,207			18,285		77,958			(28,633)		9,540		0001
Purchased Call/Citi Grandmaster Index/CGM040QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/09/2026	3	2,207,021	326.67	57,077			14,848		47,904			(28,585)		7,962		0001
Purchased Call/Citi Grandmaster Index/CGM040RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/18/2026	1	1,003,573	321.64	24,286			7,640		33,756			(12,110)		3,983		0001
Purchased Call/Citi Grandmaster Index/CGM040RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/07/2026	2	7,207,879	320	174,619			52,523		270,770			(87,457)		27,916		0001
Purchased Call/Citi Grandmaster Index/CGM040QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/16/2026	1	987,239	327.85	20,989			5,659		19,418			(10,509)		3,626		0001
Purchased Call/Citi Grandmaster Index/CGM040QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2026	2	3,037,480	328.12	72,142			18,859		57,661			(36,091)		10,986		0001
Purchased Call/Citi Grandmaster Index/CGM040QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/06/2026	1	3,334,039	327.73	79,684			20,387		65,488			(39,787)		11,932		0001
Purchased Call/Citi Grandmaster Index/CGM040SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2024	09/23/2026	4	10,426,734	322.37	256,343			93,390		339,408			(128,276)		44,505		0001
Purchased Call/Citi Grandmaster Index/CGM040QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/28/2026	1	1,710,053	322.19	41,041			11,726		54,706			(20,465)		6,470		0001
Purchased Call/Citi Grandmaster Index/CGM040QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	07/27/2026	2	2,191,567	322.19	51,568			15,129		70,058			(26,542)		8,272		0001
Purchased Call/Citi Grandmaster Index/CGM040RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2024	08/13/2026	2	1,814,912	320.6	44,501			13,714		65,528			(22,282)		7,125		0001
Purchased Call/Citi Grandmaster Index/CGM040QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2026	1	2,271,211	322.55	54,509			15,050		71,328			(27,180)		8,448		0001
Purchased Call/Citi Grandmaster Index/CGM040QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	07/30/2026	1	967,124	322.01	24,448			7,062		31,392			(12,241)		3,677		0001
Purchased Call/Citi Grandmaster Index/CGM040SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/28/2026	1	1,218,802	323.16	29,739			11,045		37,446			(14,849)		5,251		0001
Purchased Call/Citi Grandmaster Index/CGM040QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/03/2026	1	420,684	320.31	10,223			3,009		15,465			(5,104)		1,614		0001
Purchased Call/Citi Grandmaster Index/CGM040QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/06/2026	2	2,220,405	319.08	54,409			16,242		88,685			(27,243)		8,580		0001
Purchased Call/Citi Grandmaster Index/CGM040SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2026	3	1,297,651	322.54	31,424			11,881		41,735			(15,740)		5,632		0001
Purchased Call/Citi Grandmaster Index/CGM040SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/06/2026	1	2,147,042	322.64	52,173			19,923		68,697			(26,015)		9,386		0001
Purchased Call/Citi Grandmaster Index/CGM040SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2024	10/09/2026	4	1,612,194	322.73	39,220			15,233		51,328			(19,666)		7,085		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/12/2026	1	2,057,423	322.98	49,790			19,477		64,476			(24,861)		9,090		0001
Purchased Call/Citi Grandmaster Index/CGM040SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2026	3	907,362	322.93	21,497			8,539		28,576			(10,825)		4,030		0001
Purchased Call/Citi Grandmaster Index/CGM040TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/30/2026	1	2,019,020	322.36	46,661			19,437		66,531			(23,362)		9,198		0001
Purchased Call/Citi Grandmaster Index/CGM040SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2024	10/14/2026	4	4,818,566	323.26	115,316			45,358		148,143			(57,722)		21,364		0001
Purchased Call/Citi Grandmaster Index/CGM040TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/20/2026	2	3,647,489	322.51	88,726			39,603		120,110			(44,551)		17,183		0001
Purchased Call/Citi Grandmaster Index/CGM040TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/19/2026	1	1,138,350	323.1	27,548			11,027		35,430			(13,755)		5,091		0001
Purchased Call/Citi Grandmaster Index/CGM040TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2026	1	471,357	320.32	11,360			4,993		17,838			(5,664)		2,210		0001
Purchased Call/Citi Grandmaster Index/CGM040TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2024	10/30/2026	3	1,986,985	321.71	47,537			19,878		68,406			(23,918)		9,052		0001
Purchased Call/Citi Grandmaster Index/CGM040SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	2	1,981,544	322.84	48,288			18,761		62,619			(24,207)		8,709		0001
Purchased Call/Citi Grandmaster Index/CGM040TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2026	4	6,172,276	322.6	148,853			61,380		200,727			(74,468)		28,025		0001
Purchased Call/Citi Grandmaster Index/CGM040TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/02/2026	1	1,356,761	321.71	32,834			13,775		46,794			(16,394)		6,211		0001
Purchased Call/Citi Grandmaster Index/CGM040TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2024	11/13/2026	4	5,190,467	320.32	123,032	3,386		55,320		196,162			(63,574)		24,186		0001
Purchased Call/Citi Grandmaster Index/CGM040TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2026	1	1,775,141	322.44	42,958			17,644		58,166			(21,421)		8,047		0001
Purchased Call/Citi Grandmaster Index/CGM040TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/23/2026	2	3,036,744	322.44	73,617			30,011		99,210			(36,965)		13,673		0001
Purchased Call/Citi Grandmaster Index/CGM040US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2024	12/02/2026	4	4,523,584	324.41	109,125	1,039		50,747		131,640			(55,135)		21,701		0001
Purchased Call/Citi Grandmaster Index/CGM040SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/08/2026	3	1,057,495	322.57	25,155	794		10,046		34,030			(13,048)		4,639		0001
Purchased Call/Citi Grandmaster Index/CGM040TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/19/2026	2	1,324,406	321.34	31,841			14,108		47,086			(15,945)		6,229		0001
Purchased Call/Citi Grandmaster Index/CGM040SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/02/2026	3	5,045,552	322.4	122,628			46,372		163,864			(61,462)		21,898		0001
Purchased Call/Citi Grandmaster Index/CGM040USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2026	4	4,485,612	322.24	109,796			53,888		152,496			(55,012)		22,181		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/26/2026	1	1,617,512	322.44	39,144			16,045		52,955			(19,545)		7,320		0001
Purchased Call/Citi Grandmaster Index/CGM040SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/01/2026	3	1,965,623	322.67	47,657			17,891		62,644			(23,851)		8,515		0001
Purchased Call/Citi Grandmaster Index/CGM040TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	2	265,737	322.33	6,480			2,638		8,746			(3,246)		1,197		0001
Purchased Call/Citi Grandmaster Index/CGM040TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/11/2026	3	6,671,175	322.87	156,052			67,346		213,485			(78,070)		30,987		0001
Purchased Call/Citi Grandmaster Index/CGM040US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/30/2026	1	2,075,453	324.26	50,018			22,911		60,942			(24,975)		9,927		0001
Purchased Call/Citi Grandmaster Index/CGM040TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	11/04/2026	3	3,864,880	321.64	94,097			39,701		133,921			(47,072)		17,751		0001
Purchased Call/Citi Grandmaster Index/CGM040TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/06/2026	3	6,751,938	322.69	162,675			69,526		219,190			(81,573)		31,112		0001
Purchased Call/Citi Grandmaster Index/CGM040USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2026	2	4,884,370	325.81	117,338			55,159		129,373			(58,708)		23,674		0001
Purchased Call/Citi Grandmaster Index/CGM040TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/20/2026	2	1,141,197	321.26	28,893			12,881		40,794			(14,477)		5,376		0001
Purchased Call/Citi Grandmaster Index/CGM040TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2024	11/20/2026	3	8,323,732	321.84	200,993			89,579		286,512			(100,679)		39,212		0001
Purchased Call/Citi Grandmaster Index/CGM040TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/13/2026	2	4,788,523	321.18	115,140			50,188		171,258			(57,652)		22,313		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/23/2026	2	1,797,382	322.51	43,664			19,596		59,248			(21,824)		8,506		0001
Purchased Call/Citi Grandmaster Index/CGM040USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/04/2026	2	4,760,921	325.37	114,762			53,351		130,411			(57,467)		22,907		0001
Purchased Call/Citi Grandmaster Index/CGM040TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/09/2026	1	3,363,941	322.69	81,071			34,840		108,940			(40,480)		15,576		0001
Purchased Call/Citi Grandmaster Index/CGM040USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/18/2026	3	3,127,401	322.4	69,661			33,712		104,895			(34,874)		15,356		0001
Purchased Call/Citi Grandmaster Index/CGM040USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/04/2026	3	6,567,031	325.4	160,632			74,857		178,472			(80,794)		31,597		0001
Purchased Call/Citi Grandmaster Index/CGM040USC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/07/2026	2	2,774,872	325.4	67,202			31,434		75,657			(33,567)		13,410		0001
Purchased Call/Citi Grandmaster Index/CGM040USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/16/2026	3	4,930,869	325.35	115,762			55,538		135,152			(57,925)		24,142		0001
Purchased Call/Citi Grandmaster Index/CGM040USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/17/2026	2	3,361,009	324.67	69,652	835		33,945		96,948			(35,299)		16,480		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2026	3	2,942,257	321.13	70,586			30,683		105,594			(35,313)		13,710		0001
Purchased Call/Citi Grandmaster Index/CGM040USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/24/2026	3	4,452,016	322.45	106,488			52,631		154,849			(53,538)		22,046		0001
Purchased Call/Citi Grandmaster Index/CGM040USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/30/2026	4	6,999,157	322.3	149,306	18,236		83,786		237,096			(83,774)		34,948		0001
Purchased Call/Citi Grandmaster Index/CGM040USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/11/2026	3	5,570,712	325.85	132,824	715		63,393		155,498			(66,891)		27,080		0001
Purchased Call/Citi Grandmaster Index/CGM040USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/21/2026	1	1,725,347	322.24	41,581			20,247		58,488			(20,762)		8,508		0001
Purchased Call/Citi Grandmaster Index/CGM040USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/11/2026	2	2,965,583	325.57	71,137			33,814		79,981			(35,709)		14,416		0001
Purchased Call/Citi Grandmaster Index/CGM040UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/26/2024	12/24/2026	3	3,959,907	322.56	94,423			46,624		131,747			(47,411)		19,609		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/03/2026	2	2,462,767	324.89	61,909			28,615		69,317			(30,998)		11,832		0001
Purchased Call/Citi Grandmaster Index/CGM040TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/30/2026	3	5,909,094	321.62	142,906			59,571		204,647			(71,637)		26,919		0001
Purchased Call/Citi Grandmaster Index/CGM040TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/06/2026	3	1,101,457	322.39	26,522			11,331		36,274			(13,300)		5,075		0001
Purchased Call/Citi Grandmaster Index/CGM040SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/07/2026	4	6,986,315	322.45	169,763			65,150		226,521			(84,998)		30,595		0001
Purchased Call/Citi Grandmaster Index/CGM040TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/03/2026	1	3,136,284	321.71	75,898			31,902		108,041			(37,845)		14,382		0001
Purchased Call/Citi Grandmaster Index/CGM040TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/29/2026	2	741,383	322.58	17,571			7,281		24,088			(8,801)		3,372		0001
Purchased Call/Citi Grandmaster Index/CGM040T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2026	2	2,956,889	323.1	71,014			28,265		92,033			(35,667)		13,155		0001
Purchased Call/Citi Grandmaster Index/CGM040US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	3	7,696,110	322.67	187,100			85,181		261,091			(93,589)		36,644		0001
Purchased Call/Citi Grandmaster Index/CGM040TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	2	3,963,434	322.7	95,497			40,772		127,844			(47,831)		18,263		0001
Purchased Call/Citi Grandmaster Index/CGM040USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2026	3	6,081,736	322.24	146,004			70,829		206,143			(73,271)		29,862		0001
Purchased Call/Citi Grandmaster Index/CGM040US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/31/2024	11/25/2026	2	2,228,376	323.19	52,928			23,997		70,210			(26,594)		10,578		0001
Purchased Call/Citi Grandmaster Index/CGM040USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/11/2026	2	1,800,738	326.21	41,453	837		20,078		46,402			(21,184)		8,754		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2026	1	1,389,362	325.57	33,484			16,006		37,541			(16,696)		6,793		0001
Purchased Call/Citi Grandmaster Index/CGM040S$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/13/2026	1	2,029,464	322.98	49,113			19,253		63,597			(24,489)		8,982		0001
Purchased Call/Citi Grandmaster Index/CGM040TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2026	2	3,246,890	322.82	78,174			31,491		103,390			(39,121)		14,570		0001
Purchased Call/Citi Grandmaster Index/CGM040S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2026	3	1,483,638	322.89	35,844			14,253		46,857			(17,966)		6,601		0001
Purchased Call/Citi Grandmaster Index/CGM040US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/25/2026	1	2,939,385	323.08	69,054			31,328		93,302			(34,622)		13,953		0001
Purchased Call/Citi Grandmaster Index/CGM040TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	2	4,961,864	322.5	120,049			48,850		161,396			(60,110)		22,342		0001
Purchased Call/Citi Grandmaster Index/CGM040US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	1	1,879,080	324.26	45,286			20,641		55,184			(22,705)		8,947		0001
Purchased Call/Citi Grandmaster Index/CGM040US$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/10/2026	1	349,028	325.7	8,669			4,090		9,304			(4,341)		1,694		0001
Purchased Call/Citi Grandmaster Index/CGM040S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/05/2026	2	2,864,720	322.64	69,306			26,448		91,494			(34,715)		12,501		0001
Purchased Call/Citi Grandmaster Index/CGM040TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/12/2026	2	2,805,957	321.68	65,395			28,363		97,283			(32,753)		13,054		0001
Purchased Call/Citi Grandmaster Index/CGM040S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2024	10/09/2026	2	3,625,651	322.98	88,213			34,285		113,432			(44,296)		15,934		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2026	1	2,789,271	322.24	67,221			32,780		94,717			(33,519)		13,773		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2026	4	9,883,021	320.93	245,485			118,959		363,900			(123,029)		48,527		0001
Purchased Call/Citi Grandmaster Index/CGM040USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	12/28/2026	2	6,440,139	322.45	151,382	4,573		77,660		215,995			(77,671)		32,068		0001
Purchased Call/Citi Grandmaster Index/CGM040S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	2	5,096,323	322.91	123,555			49,093		160,722			(61,877)		22,674		0001
Purchased Call/Citi Grandmaster Index/CGM040TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/18/2026	2	5,997,774	320.89	146,220			64,516		219,543			(73,159)		28,167		0001
Purchased Call/Citi Grandmaster Index/CGM040TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/22/2026	1	719,775	322.69	17,042			6,892		23,134			(8,532)		3,235		0001
Purchased Call/Citi Grandmaster Index/CGM040TS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/16/2026	1	2,927,072	320.32	70,542			30,953		110,834			(35,223)		13,704		0001
Purchased Call/Citi Grandmaster Index/CGM040S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	2	3,250,658	322.64	78,317			29,652		103,795			(39,318)		14,108		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/14/2026	1	2,356,492	325.57	56,791			27,107		63,666			(28,357)		11,505		0001
Purchased Call/Citi Grandmaster Index/CGM040USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2026	1	560,252	325.4	13,558			6,351		15,267			(6,761)		2,712		0001
Purchased Call/Citi Grandmaster Index/CGM040TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/05/2026	2	1,244,949	322	30,857			13,099		42,114			(15,457)		5,727		0001
Purchased Call/Citi Grandmaster Index/CGM040TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/20/2026	1	2,197,934	323.1	53,410			21,423		68,545			(26,632)		9,846		0001
Purchased Call/Citi Grandmaster Index/CGM040TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/10/2026	2	4,205,311	322.69	100,313	979		43,644		136,086			(50,545)		19,502		0001
Purchased Call/Citi Grandmaster Index/CGM040US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	1	628,791	325.65	14,926			6,938		16,785			(7,473)		3,025		0001
Purchased Call/Citi Grandmaster Index/CGM040US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2026	1	1,909,173	324.26	46,011			21,109		56,157			(22,943)		9,145		0001
Purchased Call/Citi Grandmaster Index/CGM040USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/29/2026	1	5,821,362	322.45	140,295			69,762		195,169			(69,956)		29,027		0001
Purchased Call/Citi Grandmaster Index/CGM040WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/16/2027	1	2,111,204	327.56	50,880			28,764		51,461			(22,243)		11,215		0001
Purchased Call/Citi Grandmaster Index/CGM040WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	03/03/2027	2	6,626,559	326.13	158,758			92,932		179,510			(65,863)		35,837		0001
Purchased Call/Citi Grandmaster Index/CGM040WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	3	1,549,866	321.43	37,782			19,458		55,647			(18,345)		7,834		0001
Purchased Call/Citi Grandmaster Index/CGM040VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/21/2025	01/15/2027	4	9,316,022	324.34	226,614			120,239		278,450			(106,704)		47,528		0001
Purchased Call/Citi Grandmaster Index/CGM040VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	2	2,078,237	326.39	52,320			28,868		54,594			(23,536)		10,892		0001
Purchased Call/Citi Grandmaster Index/CGM040VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2027	3	4,141,740	322.75	98,692			50,188		136,807			(48,506)		20,878		0001
Purchased Call/Citi Grandmaster Index/CGM040VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/04/2027	2	631,184	325.91	15,867			8,722		17,118			(7,156)		3,304		0001
Purchased Call/Citi Grandmaster Index/CGM040WSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	02/26/2027	4	4,336,534	325.96	104,422			60,889		118,619			(43,684)		23,314		0001
Purchased Call/Citi Grandmaster Index/CGM040WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/19/2027	2	6,803,206	327.98	162,140			92,610		162,194			(69,816)		36,271		0001
Purchased Call/Citi Grandmaster Index/CGM040WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2025	02/10/2027	4	4,340,216	326.99	104,758			58,342		109,737			(46,432)		22,887		0001
Purchased Call/Citi Grandmaster Index/CGM040VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	2	3,343,080	323.64	81,249			42,551		104,584			(38,878)		17,055		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2027	2	3,711,918	325.47		89,001		47,395		104,374			(41,744)		19,111		0001
Purchased Call/Citi Grandmaster Index/CGM040VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/19/2027	1	954,913	324.34		23,013		12,124		28,582			(10,941)		4,897		0001
Purchased Call/Citi Grandmaster Index/CGM040VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2025	02/26/2027	4	3,247,385	326.07		77,939		45,326		88,216			(32,745)		17,459		0001
Purchased Call/Citi Grandmaster Index/CGM040VSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/04/2027	1	1,482,241	322.22		35,722		18,082		50,583			(17,690)		7,452		0001
Purchased Call/Citi Grandmaster Index/CGM040VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/12/2027	2	324,071	323.24		8,192		4,926		10,612			(3,271)		1,771		0001
Purchased Call/Citi Grandmaster Index/CGM040VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2025	01/13/2027	4	6,383,925	321.2		153,550		79,612		232,884			(73,949)		32,483		0001
Purchased Call/Citi Grandmaster Index/CGM040VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	02/19/2027	3	3,223,920	327.27		76,608		43,847		80,347			(32,858)		17,188		0001
Purchased Call/Citi Grandmaster Index/CGM040VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/08/2027	1	2,404,633	326.44		57,711		31,991		63,887			(25,816)		12,649		0001
Purchased Call/Citi Grandmaster Index/CGM040VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/07/2027	2	739,809	322.42		17,351		8,869		24,957			(8,490)		3,734		0001
Purchased Call/Citi Grandmaster Index/CGM040VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2025	12/24/2026	1	427,617	322.63		9,331		4,705		14,162			(4,626)		2,117		0001
Purchased Call/Citi Grandmaster Index/CGM040VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/29/2027	3	5,538,264	326.18		133,062		72,141		146,987			(61,130)		28,770		0001
Purchased Call/Citi Grandmaster Index/CGM040VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	12/31/2026	3	3,409,120	322.22		81,847		41,241		116,253			(40,696)		17,046		0001
Purchased Call/Citi Grandmaster Index/CGM040VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	3	3,543,788	327.21		84,557		46,676		87,941			(38,009)		18,572		0001
Purchased Call/Citi Grandmaster Index/CGM040VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/01/2027	1	1,835,029	325.86		44,224		24,089		49,878			(20,206)		9,569		0001
Purchased Call/Citi Grandmaster Index/CGM040VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/04/2027	2	1,152,028	325.44		29,322		17,246		32,660			(12,084)		6,237		0001
Purchased Call/Citi Grandmaster Index/CGM040VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2025	03/05/2027	3	3,289,552	325.37		75,408		44,623		93,966			(30,860)		17,832		0001
Purchased Call/Citi Grandmaster Index/CGM040VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/29/2027	4	4,679,743	325.86		111,267		60,518		126,958			(50,818)		24,310		0001
Purchased Call/Citi Grandmaster Index/CGM040VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/11/2027	3	2,437,775	322.97		60,201		36,031		81,345			(24,213)		13,306		0001
Purchased Call/Citi Grandmaster Index/CGM040USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/31/2026	5	2,579,377	322.27		62,993		31,811		87,682			(31,221)		12,897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2027	1	3,273,325	324.53		79,214		48,530		99,305			(30,842)		18,112		0001
Purchased Call/Citi Grandmaster Index/CGM040WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/24/2027	3	3,153,568	326.91		75,310		43,375		80,868			(31,951)		16,914		0001
Purchased Call/Citi Grandmaster Index/CGM040XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/29/2027	1	1,153,594	323.2		27,917		17,357		38,109			(10,617)		6,426		0001
Purchased Call/Citi Grandmaster Index/CGM040XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2027	2	5,421,372	322.93		133,936		83,566		181,866			(50,415)		30,265		0001
Purchased Call/Citi Grandmaster Index/CGM040WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/05/2027	3	3,250,106	326.44		79,142		43,757		85,109			(35,461)		17,033		0001
Purchased Call/Citi Grandmaster Index/CGM040WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2027	1	3,210,801	325.37		77,701		46,109		91,821			(31,739)		17,486		0001
Purchased Call/Citi Grandmaster Index/CGM040XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/19/2027	4	2,939,002	324.53		70,269		42,993		89,144			(27,381)		16,189		0001
Purchased Call/Citi Grandmaster Index/CGM040WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/12/2027	3	4,294,452	323.67		104,706		62,940		136,934			(41,929)		23,468		0001
Purchased Call/Citi Grandmaster Index/CGM040WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/22/2027	1	1,538,277	327.27		37,072		21,264		38,370			(15,874)		8,231		0001
Purchased Call/Citi Grandmaster Index/CGM040VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/29/2027	1	733,748	325.32		18,540		10,050		20,655			(8,520)		3,812		0001
Purchased Call/Citi Grandmaster Index/CGM040VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/25/2027	1	2,943,501	325.34		70,938		37,957		82,572			(33,092)		15,213		0001
Purchased Call/Citi Grandmaster Index/CGM040VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2027	1	3,493,986	326.44		84,205		46,729		91,701			(37,616)		18,402		0001
Purchased Call/Citi Grandmaster Index/CGM040VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2027	2	1,624,972	325.35		39,216		20,866		45,498			(18,402)		8,366		0001
Purchased Call/Citi Grandmaster Index/CGM040XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2027	4	4,260,392	324.95		102,816		63,238		125,979			(39,611)		23,600		0001
Purchased Call/Citi Grandmaster Index/CGM040XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2027	3	3,948,751	323.2		91,029		56,579		130,295			(34,600)		21,898		0001
Purchased Call/Citi Grandmaster Index/CGM040XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2027	3	4,773,553	323.98		114,394		70,808		150,135			(43,808)		26,472		0001
Purchased Call/Citi Grandmaster Index/CGM040XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/19/2027	2	6,611,577	324.65		159,877		97,484		199,132			(62,708)		36,419		0001
Purchased Call/Citi Grandmaster Index/CGM040VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/05/2027	1	1,564,233	322.22		37,698		19,108		53,369			(18,643)		7,875		0001
Purchased Call/Citi Grandmaster Index/CGM040USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	12/31/2026	3	850,584	322.06		20,693		10,410		29,307			(10,310)		4,253		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040W\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	03/05/2027	3	7,070,115	325.56		169,237		99,955		199,578			(69,569)		38,325		0001
Purchased Call/Citi Grandmaster Index/CGM040VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2027	4	9,470,798	322.27		218,040		114,448		322,522			(103,723)		47,870		0001
Purchased Call/Citi Grandmaster Index/CGM040VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/11/2027	1	4,929,834	321.43		118,316		61,030		177,159			(57,459)		25,018		0001
Purchased Call/Citi Grandmaster Index/CGM040VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/21/2027	2	1,812,627	325.09		44,328		23,503		51,583			(20,834)		9,320		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/19/2027	2	502,953	324.97		11,901		7,261		14,836			(4,664)		2,770		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/26/2027	3	2,266,847	326.67		53,582		31,063		59,858			(22,577)		12,187		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/25/2027	2	1,035,438	325.36		23,555		14,522		29,854			(9,045)		5,742		0001
Purchased Call/Citi Grandmaster Index/CGM040XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2027	1	438,797	323.2		10,619		6,608		14,498			(4,033)		2,447		0001
Purchased Call/Citi Grandmaster Index/CGM040XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	3	2,932,751	324.39		70,001		43,203		89,923			(26,860)		16,264		0001
Purchased Call/Citi Grandmaster Index/CGM040VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2027	3	4,460,184	325.12		109,846		60,098		127,411			(49,762)		23,316		0001
Purchased Call/Citi Grandmaster Index/CGM040VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/28/2027	1	488,573	325.33		11,759		6,340		13,740			(5,420)		2,535		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2027	1	1,041,702	327.27		25,105		14,415		26,030			(10,735)		5,581		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	03/10/2027	3	6,246,235	324.13		147,976		88,082		194,235			(59,944)		34,055		0001
Purchased Call/Citi Grandmaster Index/CGM040VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/22/2027	2	3,978,760	325.34		95,146		50,738		111,462			(44,535)		20,485		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/11/2027	1	318,239	327.12		7,608		4,249		7,982			(3,360)		1,680		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/12/2027	2	10,512,499	327.56		253,048		142,469		256,041			(111,148)		55,572		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/12/2027	4	6,450,072	322.78		158,224		94,976		217,236			(63,540)		35,248		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	1	837,839	328.02		20,102		11,479		19,823			(8,658)		4,467		0001
Purchased Call/Citi Grandmaster Index/CGM040VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	01/27/2027	3	4,743,522	324.94		115,997		62,366		137,214			(53,644)		24,579		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	1	1,790,034	323.25		43,968		23,016		57,446			(21,049)		9,132		0001
Purchased Call/Citi Grandmaster Index/CGM040W4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	02/12/2027	3	6,807,118	327.7		163,093		91,738		164,265			(71,752)		35,985		0001
Purchased Call/Citi Grandmaster Index/CGM040WSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2027	2	4,751,220	324.43		114,302		69,131		144,894			(45,203)		26,112		0001
Purchased Call/Citi Grandmaster Index/CGM040WSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2027	2	5,617,147	323.67		135,994		82,009		180,384			(54,245)		30,837		0001
Purchased Call/Citi Grandmaster Index/CGM040VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2027	1	2,118,488	321.43		50,844		26,260		76,109			(24,658)		10,765		0001
Purchased Call/Citi Grandmaster Index/CGM040VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/20/2027	1	502,731	324.34		12,116		6,391		15,084			(5,752)		2,582		0001
Purchased Call/Citi Grandmaster Index/CGM040VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2027	1	1,208,867	325.34		29,134		15,607		33,915			(13,572)		6,256		0001
Purchased Call/Citi Grandmaster Index/CGM040WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2025	02/18/2027	1	1,000,599	328.11		23,909		13,582		23,493			(10,331)		5,328		0001
Purchased Call/Citi Grandmaster Index/CGM040WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/08/2027	1	1,202,395	325.37		29,098		17,251		34,363			(11,902)		6,541		0001
Purchased Call/Citi Grandmaster Index/CGM040WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/25/2027	2	1,275,521	326.47		30,463		17,642		33,644			(12,856)		6,849		0001
Purchased Call/Citi Grandmaster Index/CGM040WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2025	03/05/2027	3	1,096,818	326.48		25,236		14,895		29,124			(10,383)		5,945		0001
Purchased Call/Citi Grandmaster Index/CGM040WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/01/2027	1	1,118,204	325.96		27,061		15,782		30,612			(11,328)		6,033		0001
Purchased Call/Citi Grandmaster Index/CGM040WS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/17/2027	3	2,318,465	327.56		56,217		31,830		56,456			(24,495)		12,331		0001
Purchased Call/Citi Grandmaster Index/CGM040XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/22/2027	1	3,980,297	324.53		96,323		58,960		120,778			(37,554)		21,999		0001
Purchased Call/Citi Grandmaster Index/CGM040XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/18/2027	2	1,077,251	324.28		26,798		16,288		33,155			(10,539)		5,927		0001
Purchased Call/Citi Grandmaster Index/CGM040WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,074,018	327.06		26,697		15,008		27,006			(11,756)		5,678		0001
Purchased Call/Citi Grandmaster Index/CGM040VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2027	1	2,081,864	325.86		50,173		27,361		56,617			(22,893)		10,870		0001
Purchased Call/Citi Grandmaster Index/CGM040WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2027	1	2,933,393	325.96		70,988		41,442		80,367			(29,675)		15,845		0001
Purchased Call/Citi Grandmaster Index/CGM040VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2027	1	520,133	321.11		14,027		7,293		19,088			(6,735)		2,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040W\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/15/2027	1	1,953,355	323.67		47,271		28,480		63,537			(18,883)		10,711		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2027	1	1,906,890	318.25		46,337		34,180		84,778			(12,281)		11,576		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	3	2,855,774	318.52		69,384		51,793		125,036			(17,757)		17,384		0001
Purchased Call/Citi Grandmaster Index/CGM040Y\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/07/2027	3	7,483,721	316.02		182,145		123,385		370,402			(59,182)		43,443		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2025	06/11/2027	3	5,140,053	318.13		124,422		90,299		229,404			(34,432)		30,881		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/29/2027	1	1,621,648	318.52		39,568		29,567		71,109			(10,108)		9,908		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/07/2027	1	2,635,022	317.75		63,768		45,786		119,829			(18,145)		15,771		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2025	06/25/2027	2	3,245,865	318.36		79,059		58,906		143,299			(20,369)		19,758		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/04/2027	2	2,971,471	317.75		71,964		51,627		135,029			(20,442)		17,734		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2025	06/16/2027	3	1,388,964	318.31		33,598		24,570		61,511			(9,065)		8,384		0001
Purchased Call/Citi Grandmaster Index/CGM040Y\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/10/2027	1	1,029,509	316.26		25,017		16,999		50,297			(8,077)		5,995		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/04/2027	2	2,702,054	317.7		65,405		46,831		123,088			(18,741)		16,126		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2025	06/25/2027	1	192,733	318.03		4,782		3,561		8,652			(1,233)		1,173		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/21/2027	3	6,020,547	316.7		148,715		97,109		287,718			(51,668)		34,377		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2027	3	5,656,772	317.15		131,144		82,622		263,775			(48,755)		31,648		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/16/2027	3	10,310,097	317.07		248,450		161,231		483,223			(87,600)		58,559		0001
Purchased Call/Citi Grandmaster Index/CGM040Y\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/05/2027	2	3,334,078	315.94		81,883		55,037		165,818			(26,884)		19,315		0001
Purchased Call/Citi Grandmaster Index/CGM040Y\$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/14/2027	3	3,709,193	315.43		89,801		61,719		188,917			(28,287)		21,685		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	05/28/2027	3	12,292,225	315.18		299,457		211,793		637,165			(88,385)		72,864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2025	04/30/2027	2	4,278,285	316.36		103,774		69,297		208,031			(34,715)		24,658		0001
Purchased Call/Citi Grandmaster Index/CGM040XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/08/2027	2	587,461	311.39		16,012		10,180		36,277			(5,841)		3,308		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/28/2027	1	1,376,041	318.52		33,438		24,975		60,292			(8,554)		8,400		0001
Purchased Call/Citi Grandmaster Index/CGM040YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	2	5,589,159	314.87		137,344		95,824		293,537			(41,989)		32,904		0001
Purchased Call/Citi Grandmaster Index/CGM040YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/27/2027	1	2,622,945	316.98		63,738		42,112		123,714			(21,768)		15,071		0001
Purchased Call/Citi Grandmaster Index/CGM040XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/15/2027	2	906,702	315.37		24,017		15,524		46,275			(8,523)		5,144		0001
Purchased Call/Citi Grandmaster Index/CGM040XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/22/2027	2	2,003,103	317.17		46,103		30,198		93,361			(15,925)		11,449		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2025	06/11/2027	3	1,758,698	318.05		42,661		31,007		78,792			(11,754)		10,566		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/08/2027	1	3,556,557	317.75		86,069		61,832		161,904			(24,457)		21,307		0001
Purchased Call/Citi Grandmaster Index/CGM040XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2027	1	3,623,770	314.69		88,058		56,488		191,474			(31,758)		20,517		0001
Purchased Call/Citi Grandmaster Index/CGM040XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/07/2027	3	4,521,277	313.56		100,715		63,839		252,303			(36,915)		25,433		0001
Purchased Call/Citi Grandmaster Index/CGM040XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2027	2	967,693	324.02		18,494		11,636		30,511			(6,896)		5,414		0001
Purchased Call/Citi Grandmaster Index/CGM040YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2025	05/07/2027	2	2,348,939	316.26		56,694		38,460		114,855			(18,345)		13,636		0001
Purchased Call/Citi Grandmaster Index/CGM040XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2025	04/23/2027	3	655,691	316.2		17,181		11,334		32,088			(5,863)		3,752		0001
Purchased Call/Citi Grandmaster Index/CGM040YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/23/2027	2	1,006,230	316.98		24,726		16,300		47,323			(8,464)		5,758		0001
Purchased Call/Citi Grandmaster Index/CGM040YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2025	05/06/2027	2	643,066	316.32		15,468		10,446		31,366			(5,043)		3,729		0001
Purchased Call/Citi Grandmaster Index/CGM040YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/20/2027	3	1,015,273	315.97		23,731		16,485		50,458			(7,282)		5,971		0001
Purchased Call/Citi Grandmaster Index/CGM040YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2025	05/19/2027	3	2,048,054	314.97		49,890		34,490		106,767			(15,433)		12,033		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/04/2027	2	1,715,409	317.98		40,963		29,313		77,011			(11,748)		10,237		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/17/2027	3	4,500,876	318.25		108,858		80,122		201,630			(28,989)		27,195		0001
Purchased Call/Citi Grandmaster Index/CGM040YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/28/2027	2	5,170,105	317.48		125,785		83,295		237,057			(42,546)		29,737		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/17/2027	2	3,525,289	318.47		84,792		62,352		154,989			(22,706)		21,300		0001
Purchased Call/Citi Grandmaster Index/CGM040YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/25/2027	1	1,853,488	316.39		45,040		31,534		90,271			(13,660)		10,955		0001
Purchased Call/Citi Grandmaster Index/CGM040YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/17/2027	1	2,636,205	315.34		63,796		43,964		135,239			(19,985)		15,458		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/24/2027	1	845,573	318.09		20,469		15,176		37,892			(5,307)		5,142		0001
Purchased Call/Citi Grandmaster Index/CGM040YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/21/2027	2	3,415,950	316.39		82,714		57,801		166,403			(25,118)		20,110		0001
Purchased Call/Citi Grandmaster Index/CGM040YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/11/2027	1	781,642	316.26		18,994		12,915		38,239			(6,124)		4,556		0001
Purchased Call/Citi Grandmaster Index/CGM040YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2027	1	1,441,415	315.93		35,026		23,479		71,746			(11,628)		8,342		0001
Purchased Call/Citi Grandmaster Index/CGM040YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/18/2027	1	2,556,092	315.34		61,857		42,654		131,007			(19,352)		15,003		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/21/2027	1	1,217,502	318.25		29,585		21,813		54,124			(7,852)		7,384		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/02/2027	3	3,918,465	317.41		95,999		68,223		181,316			(27,831)		23,340		0001
Purchased Call/Citi Grandmaster Index/CGM040YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2025	05/28/2027	2	1,122,982	315.82		27,005		19,076		56,305			(7,997)		6,657		0001
Purchased Call/Citi Grandmaster Index/CGM040XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/05/2027	1	1,204,315	317.15		29,385		18,553		56,094			(10,894)		6,760		0001
Purchased Call/Citi Grandmaster Index/CGM040XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2027	2	5,708,556	321.38		136,064		85,587		210,721			(50,760)		31,938		0001
Purchased Call/Citi Grandmaster Index/CGM040YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2025	04/30/2027	2	1,561,702	316.57		37,333		24,932		75,139			(12,486)		9,001		0001
Purchased Call/Citi Grandmaster Index/CGM040YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2025	04/23/2027	3	4,652,549	317.44		112,856		74,264		213,574			(38,839)		26,621		0001
Purchased Call/Citi Grandmaster Index/CGM040XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/14/2027	5	3,770,947	315.34		92,713		60,042		193,062			(32,712)		21,373		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2025	06/11/2027	1	732,673	317.99		17,903		12,989		32,932			(4,961)		4,402		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	1	153,700	315.42		3,601		2,512		7,857			(1,102)		905		0001
Purchased Call/Citi Grandmaster Index/CGM040XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/06/2027	1	1,569,857	317.15		38,305		24,203		73,152			(14,181)		8,821		0001
Purchased Call/Citi Grandmaster Index/CGM040YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2027	1	2,919,285	316.39		70,939		49,696		142,174			(21,485)		17,271		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2027	1	1,577,592	318.05		38,335		27,909		70,696			(10,527)		9,514		0001
Purchased Call/Citi Grandmaster Index/CGM040XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/09/2027	2	3,734,557	313.52		93,201		59,555		208,687			(33,845)		21,053		0001
Purchased Call/Citi Grandmaster Index/CGM040YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/13/2027	1	817,618	316.39		18,581		12,702		39,766			(5,888)		4,775		0001
Purchased Call/Citi Grandmaster Index/CGM040YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/14/2027	2	1,160,581	315.35		28,344		19,481		61,965			(8,922)		6,785		0001
Purchased Call/Citi Grandmaster Index/CGM040XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/09/2027	3	5,040,638	314.69		123,475		79,000		266,131			(44,669)		28,416		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/03/2027	1	1,174,123	317.74		28,896		20,589		53,443			(8,324)		7,000		0001
Purchased Call/Citi Grandmaster Index/CGM040YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2025	05/27/2027	1	510,563	316.46		11,649		8,188		24,754			(3,467)		3,023		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/23/2027	2	2,305,399	318.18		55,886		41,326		102,856			(14,597)		14,008		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/14/2027	1	1,505,212	318.05		36,426		26,505		67,479			(10,016)		9,069		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/17/2027	2	429,134	318.33		10,369		7,634		19,006			(2,753)		2,593		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2025	06/09/2027	2	6,340,113	317.82		153,524		110,522		287,488			(43,095)		38,019		0001
Purchased Call/Citi Grandmaster Index/CGM040YSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/14/2027	2	2,783,272	315.34		66,002		45,449		147,706			(20,612)		16,272		0001
Purchased Call/Citi Grandmaster Index/CGM040YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/12/2027	3	2,585,880	315.82		63,044		42,996		129,304			(20,079)		15,087		0001
Purchased Call/Citi Grandmaster Index/CGM040XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/09/2027	2	1,109,292	313.39		27,358		17,476		62,377			(9,937)		6,254		0001
Purchased Call/Citi Grandmaster Index/CGM040XSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/19/2027	1	3,291,927	317.07		80,323		52,188		154,270			(28,311)		18,757		0001
Purchased Call/Citi Grandmaster Index/CGM040YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/26/2027	1	2,071,608	316.98		50,340		33,237		97,477			(17,216)		11,891		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/24/2027	2	2,752,802	316.39		65,061		45,577		133,874			(19,629)		16,254		0001
Purchased Call/Citi Grandmaster Index/CGM040YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/03/2027	1	1,494,309	315.93		36,312		24,324		74,300			(12,071)		8,639		0001
Purchased Call/Citi Grandmaster Index/CGM040XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/01/2027	1	715,047	323.97		17,392		10,885		22,549			(6,513)		3,996		0001
Purchased Call/Citi Grandmaster Index/CGM040XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2027	1	1,525,616	317.07		37,225		24,204		71,469			(13,102)		8,702		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2025	06/30/2027	3	4,873,311	318.48		118,542		88,789		214,428			(29,839)		29,802		0001
Purchased Call/Citi Grandmaster Index/CGM040YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	04/30/2027	2	6,123,593	315.93		148,734		99,459		304,309			(49,561)		35,294		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/10/2027	1	717,902	317.9		17,524		12,725		32,439			(4,845)		4,309		0001
Purchased Call/Citi Grandmaster Index/CGM040XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/12/2027	1	3,117,365	314.69		75,752		48,556		164,655			(27,358)		17,631		0001
Purchased Call/Citi Grandmaster Index/CGM040YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2025	04/29/2027	2	608,882	317.58		13,908		9,255		27,806			(4,669)		3,506		0001
Purchased Call/Citi Grandmaster Index/CGM040YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	05/28/2027	2	1,113,617	315.47		27,246		19,248		56,793			(8,066)		6,601		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2027	1	2,544,017	315.18		61,820		43,817		131,663			(18,157)		15,139		0001
Purchased Call/Citi Grandmaster Index/CGM040XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/16/2027	1	1,267,741	316.74		31,419		20,368		60,432			(11,120)		7,201		0001
Purchased Call/Citi Grandmaster Index/CGM040YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2025	05/07/2027	1	1,161,637	316.27		27,804		18,830		56,766			(9,039)		6,743		0001
Purchased Call/Citi Grandmaster Index/CGM1400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2025	07/21/2027	4	4,938,346	319.56		120,375		93,688		206,940			(26,790)		30,775		0001
Purchased Call/Citi Grandmaster Index/CGM1401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2025	09/17/2027	2	1,237,462	323.83		30,266		25,969		41,505			(4,345)		8,096		0001
Purchased Call/Citi Grandmaster Index/CGM1400$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/23/2027	2	2,894,227	319.58		70,274		55,062		120,730			(15,417)		18,068		0001
Purchased Call/Citi Grandmaster Index/CGM1402$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/24/2027	2	1,377,307	325.11		33,318		28,925		43,095			(4,457)		9,062		0001
Purchased Call/Citi Grandmaster Index/CGM1401$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/20/2025	08/19/2027	3	1,392,143	319.63		33,265		27,254		58,082			(6,063)		8,895		0001
Purchased Call/Citi Grandmaster Index/CGM1400$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2027	2	692,831	320.53		16,710		13,543		27,540			(3,197)		4,404		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM1400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/13/2027	1	2,570,286	318.6		62,458		47,873		112,500			(14,761)		15,904		0001
Purchased Call/Citi Grandmaster Index/CGM1400$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/30/2027	3	5,393,649	318.55		127,217		100,974		237,233			(26,615)		33,878		0001
Purchased Call/Citi Grandmaster Index/CGM1401$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2025	08/26/2027	2	315,892	319.69		7,824		6,475		13,170			(1,356)		2,030		0001
Purchased Call/Citi Grandmaster Index/CGM1400$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/12/2027	2	1,108,497	319.57		27,173		21,950		46,273			(5,246)		7,041		0001
Purchased Call/Citi Grandmaster Index/CGM1401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2025	08/25/2027	3	4,337,899	319.67		105,882		87,453		180,521			(18,523)		27,855		0001
Purchased Call/Citi Grandmaster Index/CGM1400$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2025	08/06/2027	2	5,367,659	319		131,263		105,408		230,724			(26,254)		33,919		0001
Purchased Call/Citi Grandmaster Index/CGM1401$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/20/2027	2	4,882,730	318.82		121,353		99,794		212,116			(21,940)		31,223		0001
Purchased Call/Citi Grandmaster Index/CGM1402$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2025	09/17/2027	2	1,939,454	323.62		47,458		40,909		65,808			(6,697)		12,689		0001
Purchased Call/Citi Grandmaster Index/CGM1401$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2025	08/20/2027	4	3,801,935	320.53		91,622		75,469		151,202			(16,402)		24,312		0001
Purchased Call/Citi Grandmaster Index/CGM1400$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/26/2027	1	2,792,800	319.45		67,865		53,303		117,193			(14,761)		17,481		0001
Purchased Call/Citi Grandmaster Index/CGM1401$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/03/2027	3	2,107,648	319.39		51,836		43,653		85,019			(8,343)		13,635		0001
Purchased Call/Citi Grandmaster Index/CGM1401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/23/2027	1	2,185,766	320.53		53,333		43,943		87,009			(9,558)		14,012		0001
Purchased Call/Citi Grandmaster Index/CGM1401$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2025	09/17/2027	3	3,499,624	323.77		85,383		73,507		117,805			(12,153)		22,897		0001
Purchased Call/Citi Grandmaster Index/CGM1401$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/10/2027	2	3,503,782	322.87		90,657		77,326		123,605			(13,497)		22,796		0001
Purchased Call/Citi Grandmaster Index/CGM1402$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2025	09/28/2027	2	6,623,078	326.12		161,673		141,021		196,733			(21,197)		43,713		0001
Purchased Call/Citi Grandmaster Index/CGM1400$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2025	07/15/2027	3	1,429,996	318.32		35,058		27,008		64,043			(8,079)		8,864		0001
Purchased Call/Citi Grandmaster Index/CGM1400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2025	08/04/2027	3	4,044,801	318.76		98,551		78,565		176,307			(20,066)		25,516		0001
Purchased Call/Citi Grandmaster Index/CGM1401$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2025	08/13/2027	2	2,688,975	319.88		65,107		52,988		110,569			(12,276)		17,094		0001
Purchased Call/Citi Grandmaster Index/CGM1400$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2025	07/30/2027	2	1,725,450	319.41		41,552		32,842		72,634			(8,758)		10,838		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM1401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2025	09/08/2027	4	5,432,829	321.39		133,425		112,758		207,729			(20,802)		35,289		0001
Purchased Call/Citi Grandmaster Index/CGM1401$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/02/2025	09/02/2027	2	1,970,244	318.64		49,200		41,186		86,713			(8,060)		12,735		0001
Purchased Call/Citi Grandmaster Index/CGM1401$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/13/2027	2	3,761,644	320.1		91,352		74,221		152,916			(17,413)		23,913		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/07/2027	3	4,931,005	318.52		120,101		91,104		216,583			(29,082)		30,347		0001
Purchased Call/Citi Grandmaster Index/CGM1401$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/10/2027	3	3,742,383	322.57		92,741		79,065		134,210			(13,984)		24,348		0001
Purchased Call/Citi Grandmaster Index/CGM1401$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/07/2027	1	3,724,233	320.41		91,244		76,956		149,745			(14,584)		24,171		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2027	2	838,048	318.74		20,404		15,408		36,420			(5,074)		5,134		0001
Purchased Call/Citi Grandmaster Index/CGM1400$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2025	07/23/2027	3	651,253	319.94		15,589		12,196		26,649			(3,424)		4,066		0001
Purchased Call/Citi Grandmaster Index/CGM1400$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2025	07/16/2027	3	664,490	318.27		16,716		12,967		29,589			(3,788)		4,123		0001
Purchased Call/Citi Grandmaster Index/CGM1400$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/19/2027	1	1,699,741	319.01		41,304		32,043		72,859			(9,380)		10,574		0001
Purchased Call/Citi Grandmaster Index/CGM1400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/23/2027	3	2,178,394	319.45		52,805		41,656		91,457			(11,278)		13,599		0001
Purchased Call/Citi Grandmaster Index/CGM1400$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2027	2	5,380,656	319.33		131,673		103,683		226,856			(28,095)		33,738		0001
Purchased Call/Citi Grandmaster Index/CGM1400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/20/2027	1	1,732,038	319.01		42,089		32,665		74,318			(9,545)		10,784		0001
Purchased Call/Citi Grandmaster Index/CGM1400$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/12/2027	1	1,714,998	318.6		41,674		31,929		75,009			(9,863)		10,602		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/06/2027	1	1,865,020	318.8		45,320		34,301		80,778			(11,191)		11,468		0001
Purchased Call/Citi Grandmaster Index/CGM1400$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2025	07/14/2027	2	3,564,847	318.47		85,531		65,724		156,980			(19,869)		22,078		0001
Purchased Call/Citi Grandmaster Index/CGM1401$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2025	08/27/2027	2	6,503,437	320.67		157,796		131,447		257,796			(27,034)		41,830		0001
Purchased Call/Citi Grandmaster Index/CGM1401$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/27/2027	2	2,510,042	319.95		60,759		50,681		103,315			(10,323)		16,144		0001
Purchased Call/Citi Grandmaster Index/CGM1401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	09/01/2027	1	2,763,700	319.95		67,434		56,319		113,796			(11,408)		17,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM1400$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2025	07/22/2027	3	2,561,629	319.62		63,006		49,150		106,324			(13,918)		15,978		0001
Purchased Call/Citi Grandmaster Index/CGM1401$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/03/2027	2	5,745,512	320.41		140,564		118,439		230,701			(22,566)		37,168		0001
Purchased Call/Citi Grandmaster Index/CGM1401$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/17/2027	1	2,558,396	319.88		62,425		50,849		105,416			(11,769)		16,319		0001
Purchased Call/Citi Grandmaster Index/CGM1402$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2025	09/27/2027	2	4,546,675	326.12		110,989		96,792		135,769			(14,571)		29,985		0001
Purchased Call/Citi Grandmaster Index/CGM1401$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/16/2027	3	1,248,541	324.68		29,465		25,254		40,044			(4,249)		8,162		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2025	07/02/2027	2	4,598,584	318.8		111,641		84,353		199,216			(27,696)		28,173		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/01/2027	2	1,026,753	318.5		25,296		19,065		45,007			(6,318)		6,285		0001
Purchased Call/Citi Grandmaster Index/CGM1400$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2025	08/11/2027	2	2,753,685	319.04		67,794		54,694		118,240			(13,157)		17,475		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2027	2	628,633	318.64		15,364		11,678		27,443			(3,697)		3,872		0001
Purchased Call/Citi Grandmaster Index/CGM1401$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2027	2	505,444	319.48		12,461		10,451		21,289			(2,028)		3,270		0001
Purchased Call/Citi Grandmaster Index/CGM1400$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/09/2027	2	2,992,699	318.6		72,372		55,410		130,837			(17,106)		18,452		0001
Purchased Call/Citi Grandmaster Index/CGM1402$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2025	09/24/2027	3	5,932,617	324.74		147,607		128,529		189,600			(19,567)		39,033		0001
Purchased Call/Citi Grandmaster Index/CGM1400$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2025	07/09/2027	3	5,295,331	318.86		127,801		97,711		228,412			(30,434)		32,648		0001
Purchased Call/Citi Grandmaster Index/CGM1400$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2025	08/06/2027	2	1,247,759	318.87		30,557		24,501		54,002			(6,129)		7,885		0001
Purchased Call/Citi Grandmaster Index/CGM1401$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/20/2027	2	1,414,034	319.51		33,948		27,835		59,290			(6,171)		9,042		0001
Purchased Call/Citi Grandmaster Index/CGM1401$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2025	08/18/2027	3	4,665,380	319.69		113,000		92,298		193,723			(20,801)		29,783		0001
Purchased Call/Citi Grandmaster Index/CGM1400$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	07/29/2027	2	1,696,928	319.76		40,198		31,747		70,021			(8,489)		10,649		0001
Purchased Call/Citi Grandmaster Index/CGM1402$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	09/22/2027	3	3,672,561	324.14		89,985		77,762		121,517			(12,313)		24,125		0001
Purchased Call/Citi Grandmaster Index/CGM1401$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2025	09/09/2027	3	1,400,805	321.46		34,671		29,356		53,389			(5,353)		9,106		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM1401$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	09/10/2027	1	1,922,565	322.03		47,103		39,921		70,985			(7,227)		12,508		0001
Purchased Call/Citi Grandmaster Index/CGM1401$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2027	1	1,583,540	320.53		38,638		31,845		63,039			(6,915)		10,160		0001
Purchased Call/Citi Grandmaster Index/CGM1402$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2025	09/24/2027	2	3,733,193	326.12		91,758		79,992		110,316			(12,036)		24,562		0001
Purchased Call/Citi Grandmaster Index/CGM1402$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2025	09/23/2027	2	3,233,699	324.85		79,497		68,842		102,662			(10,735)		21,259		0001
Purchased Call/Citi Grandmaster Index/CGM1400$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2025	07/16/2027	2	1,451,969	319.01		35,870		27,817		62,264			(8,114)		9,008		0001
Purchased Call/Citi Grandmaster Index/CGM1400$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2025	07/09/2027	2	502,698	318.87		12,204		9,320		21,673			(2,915)		3,099		0001
Purchased Call/Citi Grandmaster Index/CGM1400$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2025	07/16/2027	2	6,477,813	318.96		157,452		121,872		278,553			(36,033)		40,190		0001
Purchased Call/Citi Grandmaster Index/CGM1400$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2027	2	254,542	318.73		6,220		4,965		11,103			(1,259)		1,607		0001
Purchased Call/Citi Grandmaster Index/CGM1401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/31/2027	2	2,794,067	319.95		67,777		56,620		115,134			(11,405)		18,031		0001
Purchased Call/Citi Grandmaster Index/CGM1400$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	08/02/2027	1	2,816,802	317.58		68,730		54,644		130,163			(14,291)		17,739		0001
Purchased Call/Citi Grandmaster Index/CGM1400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	07/30/2027	3	4,424,459	317.58		112,462		89,434		204,254			(23,201)		27,790		0001
Purchased Call/Citi Grandmaster Index/CGM1400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/06/2027	4	1,791,628	319.44		43,553		35,054		75,306			(8,583)		11,322		0001
Purchased Call/Citi Grandmaster Index/CGM1400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/09/2027	1	3,864,364	319.44		94,290		75,873		162,477			(18,703)		24,482		0001
Purchased Call/Citi Grandmaster Index/CGM1402$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/20/2027	1	3,369,114	323.62		82,206		70,899		114,611			(11,583)		22,096		0001
Purchased Call/Citi Grandmaster Index/CGM1402$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/05/2025	09/29/2027	3	6,041,056	326.84		147,851		129,334		171,882			(18,669)		39,903		0001
Purchased Call/Citi Grandmaster Index/CGM1400$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	08/03/2027	1	1,736,842	317.58		42,379		33,705		80,149			(8,800)		10,947		0001
Purchased Call/Citi Grandmaster Index/CGM1401$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/13/2027	2	4,675,703	322.87		115,376		98,454		165,244			(17,264)		30,494		0001
Purchased Call/Citi Grandmaster Index/CGM1400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/27/2027	1	1,891,661	319.45		45,967		36,117		79,247			(9,985)		11,851		0001
Purchased Call/Citi Grandmaster Index/CGM1401$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2025	08/27/2027	2	1,052,066	320.21		26,302		21,898		42,727			(4,512)		6,767		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM1401$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2025	09/15/2027	3	4,952,415	324.6		121,165		103,546		159,439			(17,736)		32,351		0001
Purchased Call/Citi Grandmaster Index/CGM1401$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/30/2027	1	1,906,831	319.95		46,527		38,836		78,348			(7,892)		12,295		0001
Purchased Call/Citi Grandmaster Index/CGM1401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/21/2027	1	1,828,630	323.62		44,801		38,647		62,163			(6,304)		12,003		0001
Purchased Call/Citi Grandmaster Index/CGM1400$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/10/2027	1	1,702,167	319.44		41,533		33,432		71,589			(8,227)		10,793		0001
Purchased Call/Citi Grandmaster Index/CGM1401$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/16/2027	1	3,768,138	319.88		91,943		74,869		154,796			(17,357)		24,015		0001
Purchased Call/Citi Grandmaster Index/CGM1401$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/14/2027	1	2,662,239	322.87		65,225		55,638		94,247			(9,802)		17,377		0001
Purchased Call/Citi Grandmaster Index/CGM1402$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	09/30/2027	3	1,739,568	326.82		44,179		38,694		49,502			(5,534)		11,499		0001
Purchased Call/Citi Grandmaster Index/CGM1404$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/03/2027	2	3,016,120	331.49		73,217		70,904		67,303			(2,588)		20,914		0001
Purchased Call/Citi Grandmaster Index/CGM1404$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2025	12/10/2027	3	4,235,434	329.87		100,124		98,085		103,744			(2,256)		29,515		0001
Purchased Call/Citi Grandmaster Index/CGM1402$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2027	2	1,746,764	330.65		43,769		39,709		39,992			(4,168)		11,744		0001
Purchased Call/Citi Grandmaster Index/CGM1403$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/29/2027	3	4,780,070	331.7		116,761		107,272		103,131			(9,913)		32,309		0001
Purchased Call/Citi Grandmaster Index/CGM1402$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/21/2027	3	2,122,701	330.99		51,930		46,953		47,643			(5,039)		14,261		0001
Purchased Call/Citi Grandmaster Index/CGM1402$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/20/2027	6	4,026,701	331.43		97,844		88,572		87,989			(9,415)		27,032		0001
Purchased Call/Citi Grandmaster Index/CGM1404$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2025	12/23/2027	2	3,805,196	333.93		92,043		91,798		73,896			(603)		26,759		0001
Purchased Call/Citi Grandmaster Index/CGM1403$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2025	10/29/2027	2	4,055,061	331.92		99,198		91,277		86,307			(8,234)		27,408		0001
Purchased Call/Citi Grandmaster Index/CGM1403$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2025	11/03/2027	2	6,540,265	332.19		157,410		145,124		136,895			(12,469)		44,371		0001
Purchased Call/Citi Grandmaster Index/CGM1403$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2025	11/11/2027	4	1,426,511	331.33		34,510		32,255		31,684			(2,313)		9,735		0001
Purchased Call/Citi Grandmaster Index/CGM1404$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2025	12/10/2027	2	3,949,939	331.48		94,636		92,441		87,940			(2,572)		27,526		0001
Purchased Call/Citi Grandmaster Index/CGM1403$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/12/2027	3	1,753,590	330.53		42,219		39,679		40,951			(2,672)		11,976		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM1403$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2027	1	1,733,682	328.96		42,475		40,316		44,572			(2,321)		11,936		0001
Purchased Call/Citi Grandmaster Index/CGM1404$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2025	12/02/2027	3	4,836,793	330.78		118,630		114,084		111,993			(4,700)		33,515		0001
Purchased Call/Citi Grandmaster Index/CGM1404$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/24/2025	12/22/2027	2	3,857,627	330.95		94,592		93,587		89,347			(1,153)		27,109		0001
Purchased Call/Citi Grandmaster Index/CGM1404$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/13/2027	1	7,225,022	329.87		176,291		172,411		177,639			(4,582)		50,455		0001
Purchased Call/Citi Grandmaster Index/CGM1404$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2025	12/16/2027	2	1,443,554	328.99		35,399		34,735		37,344			(717)		10,102		0001
Purchased Call/Citi Grandmaster Index/CGM1404$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/26/2025	12/27/2027	1	4,776,328	333.93		117,020		116,698		92,616			(800)		33,681		0001
Purchased Call/Citi Grandmaster Index/CGM1402$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2027	3	5,315,955	329.92		128,834		114,784		126,577			(14,653)		35,361		0001
Purchased Call/Citi Grandmaster Index/CGM1402$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2025	10/01/2027	3	3,135,342	328.07		76,643		67,357		83,023			(9,487)		20,742		0001
Purchased Call/Citi Grandmaster Index/CGM1402$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2025	10/07/2027	3	1,972,103	329.81		49,491		43,836		47,166			(5,718)		13,108		0001
Purchased Call/Citi Grandmaster Index/CGM1402$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/01/2027	2	4,260,967	328.78		104,051		91,693		108,176			(12,714)		28,189		0001
Purchased Call/Citi Grandmaster Index/CGM1402$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	10/06/2027	4	3,725,961	329.7		90,982		80,472		89,756			(10,611)		24,746		0001
Purchased Call/Citi Grandmaster Index/CGM1404$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2025	12/17/2027	2	4,160,705	330.34		101,569		100,309		99,667			(1,668)		29,137		0001
Purchased Call/Citi Grandmaster Index/CGM1402$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/08/2027	1	2,367,391	327.33		57,764		51,533		65,750			(6,506)		15,747		0001
Purchased Call/Citi Grandmaster Index/CGM1403$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2025	10/27/2027	3	7,670,791	332.6		187,744		171,269		156,150			(16,687)		51,770		0001
Purchased Call/Citi Grandmaster Index/CGM1402$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/22/2027	2	5,566,447	331.44		136,596		124,179		121,356			(12,910)		37,426		0001
Purchased Call/Citi Grandmaster Index/CGM1402$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2025	10/04/2027	2	5,087,848	328.78		124,419		109,713		129,377			(15,124)		33,738		0001
Purchased Call/Citi Grandmaster Index/CGM1402$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/18/2027	2	5,113,329	329.74		125,859		113,417		123,314			(12,869)		34,275		0001
Purchased Call/Citi Grandmaster Index/CGM1404$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2025	12/29/2027	1	4,927,103	332.14		120,221		120,056		108,707			(329)		34,792		0001
Purchased Call/Citi Grandmaster Index/CGM1403$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2025	11/12/2027	3	4,202,751	331.58		101,485		94,904		92,044			(6,766)		28,703		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM1404$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2025	12/07/2027	1	3,646,763	331.49		89,346		86,523		81,248			(3,173)		25,359		0001
Purchased Call/Citi Grandmaster Index/CGM1403$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2027	3	1,551,076	332.46		37,737		34,507		31,877			(3,287)		10,476		0001
Purchased Call/Citi Grandmaster Index/CGM1402$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/01/2027	3	5,479,939	328.02		136,171		119,901		145,497			(16,712)		36,253		0001
Purchased Call/Citi Grandmaster Index/CGM1403$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2025	11/19/2027	2	3,956,686	328.96		97,218		92,284		101,600			(5,240)		27,161		0001
Purchased Call/Citi Grandmaster Index/CGM1403$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2027	1	2,247,598	330.53		54,841		51,527		52,503			(3,521)		15,395		0001
Purchased Call/Citi Grandmaster Index/CGM1402$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2027	2	1,750,230	330.62		42,544		37,714		40,712			(4,891)		11,642		0001
Purchased Call/Citi Grandmaster Index/CGM1402$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/15/2027	3	1,361,275	330.01		33,256		29,857		32,234			(3,477)		9,104		0001
Purchased Call/Citi Grandmaster Index/CGM1403$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/29/2027	4	1,687,209	332.58		41,086		37,615		34,458			(3,528)		11,404		0001
Purchased Call/Citi Grandmaster Index/CGM1402$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2025	10/13/2027	4	2,590,395	329.17		63,462		56,733		64,493			(6,808)		17,297		0001
Purchased Call/Citi Grandmaster Index/CGM1403$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2025	11/24/2027	2	515,915	329.71		13,198		12,638		12,706			(622)		3,554		0001
Purchased Call/Citi Grandmaster Index/CGM1403$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/05/2025	11/05/2027	1	1,049,940	330.83		25,619		23,683		23,951			(1,965)		7,134		0001
Purchased Call/Citi Grandmaster Index/CGM1403$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2025	11/10/2027	2	5,434,196	330.91		132,711		123,766		123,327			(9,265)		37,059		0001
Purchased Call/Citi Grandmaster Index/CGM1402$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/26/2027	1	3,111,237	331.76		76,225		69,419		66,592			(7,081)		20,982		0001
Purchased Call/Citi Grandmaster Index/CGM1403$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/05/2027	2	4,261,064	329.86		104,181		96,982		103,038			(7,713)		28,952		0001
Purchased Call/Citi Grandmaster Index/CGM1404$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2025	12/30/2027	1	874,280	333.91		21,332		21,332		18,872			(29)		6,178		0001
Purchased Call/Citi Grandmaster Index/CGM1403$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/22/2027	1	4,885,521	328.96		119,695		113,604		125,589			(6,550)		33,610		0001
Purchased Call/Citi Grandmaster Index/CGM1403$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/19/2027	3	3,543,253	329.01		86,755		82,261		90,764			(4,816)		24,323		0001
Purchased Call/Citi Grandmaster Index/CGM1404$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2025	12/17/2027	1	3,144,881	329.6		77,286		76,220		78,671			(1,378)		22,023		0001
Purchased Call/Citi Grandmaster Index/CGM1404$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2027	3	1,415,347	330.25		34,527		33,550		33,978			(1,027)		9,856		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM1403SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2025	12/01/2027	2	8,507,073	330.94		207,404		199,175		195,626			(8,491)		58,905		0001
Purchased Call/Citi Grandmaster Index/CGM1404SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2025	12/15/2027	2	3,757,050	329.87		91,474		89,594		93,305			(2,000)		26,274		0001
Purchased Call/Citi Grandmaster Index/CGM1403SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/26/2027	1	3,609,641	330.91		88,075		84,426		82,958			(3,992)		24,905		0001
Purchased Call/Citi Grandmaster Index/CGM1403SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2025	11/26/2027	3	7,499,888	330.35		184,044		176,212		178,266			(8,750)		51,745		0001
Purchased Call/Citi Grandmaster Index/CGM1404SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2025	12/23/2027	1	1,905,880	332.58		46,503		46,120		40,192			(510)		13,403		0001
Purchased Call/Citi Grandmaster Index/CGM1404SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/14/2027	1	6,666,710	329.87		162,668		159,093		164,097			(4,222)		46,589		0001
Purchased Call/Citi Grandmaster Index/CGM1403SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/05/2027	4	7,340,110	330.15		178,750		166,046		174,381			(13,393)		49,872		0001
Purchased Call/Citi Grandmaster Index/CGM1402SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/15/2027	4	7,213,982	330.16		176,572		158,846		169,255			(18,336)		48,245		0001
Purchased Call/Citi Grandmaster Index/CGM1402SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/12/2027	1	4,324,075	327.33		105,940		94,574		121,020			(11,868)		28,852		0001
Purchased Call/Citi Grandmaster Index/CGM1404S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2025	12/03/2027	2	4,411,502	331.24		107,709		104,150		99,968			(3,983)		30,590		0001
Purchased Call/Citi Grandmaster Index/CGM1403SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2027	3	6,370,625	329.86		155,503		146,451		155,131			(9,259)		43,668		0001
Purchased Call/Citi Grandmaster Index/CGM1403S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/01/2027	1	6,770,093	331.92		165,190		152,011		144,246			(13,785)		45,862		0001
Purchased Call/Citi Grandmaster Index/CGM1404SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2025	12/28/2027	2	8,849,680	333.93		216,661		216,068		171,645			(1,474)		62,448		0001
Purchased Call/Citi Grandmaster Index/CGM1403SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/19/2027	2	618,916	329.45		15,036		14,202		15,452			(859)		4,249		0001
Purchased Call/Citi Grandmaster Index/CGM1403S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2027	1	2,720,847	331.92		66,389		61,099		57,951			(5,532)		18,445		0001
Purchased Call/Citi Grandmaster Index/CGM1403SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/30/2027	1	5,219,900	330.91		127,888		122,617		119,969			(5,765)		36,118		0001
Purchased Call/Citi Grandmaster Index/CGM1403SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/08/2027	1	5,289,922	329.86		129,074		120,185		128,072			(9,535)		36,022		0001
Purchased Call/Citi Grandmaster Index/CGM1403ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/25/2025	11/24/2027	3	2,508,454	329.46		61,970		59,075		62,686			(3,020)		17,282		0001
Purchased Call/Citi Grandmaster Index/CGM1404S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/10/2027	3	2,904,934	330.51		71,100		69,179		68,528			(2,033)		20,243		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM1403$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/15/2027	1	7,043,685	330.53		171,866		161,464		164,384			(11,050)		48,212		0001
Purchased Call/Citi Grandmaster Index/CGM1404$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/20/2027	1	2,812,702	330.34		68,911		68,058		67,448			(1,131)		19,738		0001
Purchased Call/Citi Grandmaster Index/CGM1404$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2025	12/03/2027	2	2,467,089	331.07		60,471		58,247		56,457			(2,313)		17,107		0001
Purchased Call/Citi Grandmaster Index/CGM1403$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2025	11/18/2027	2	1,769,791	329.21		43,325		40,839		44,672			(2,539)		12,140		0001
Purchased Call/Citi Grandmaster Index/CGM1402$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2025	10/22/2027	2	4,854,755	331.76		119,485		108,775		103,782			(11,110)		32,641		0001
Purchased Call/Citi Grandmaster Index/CGM1402$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/05/2027	1	4,447,053	328.78		108,953		96,082		112,743			(13,247)		29,512		0001
Purchased Call/Citi Grandmaster Index/CGM1403$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/09/2027	1	4,709,118	329.86		115,373		107,438		113,779			(8,511)		32,091		0001
Purchased Call/Citi Grandmaster Index/CGM1402$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/11/2027	1	2,163,350	327.33		52,786		47,115		60,019			(5,921)		14,424		0001
Purchased Call/Citi Grandmaster Index/CGM1402$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2025	10/14/2027	1	836,070	328.96		20,484		18,317		21,115			(2,189)		5,587		0001
Purchased Call/Citi Grandmaster Index/CGM1403$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2025	11/12/2027	3	4,005,807	331.01		96,995		91,164		90,868			(6,187)		27,358		0001
Purchased Call/Citi Grandmaster Index/CGM1403$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/25/2027	1	4,465,392	331.76		109,402		99,621		95,588			(10,177)		30,091		0001
Purchased Call/Citi Grandmaster Index/CGM1404$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2027	1	4,086,634	330.34		100,123		98,885		100,165			(1,641)		28,698		0001
Purchased Call/Citi Grandmaster Index/CGM1403$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2025	11/29/2027	1	11,397,166	330.91		279,231		267,708		263,287			(12,605)		78,804		0001
Purchased Call/Citi Grandmaster Index/CGM1404$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/17/2027	2	2,137,579	329.7		52,224		51,507		53,170			(929)		14,969		0001
Purchased Call/Citi Grandmaster Index/CGM1404$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2025	12/08/2027	2	5,271,416	330.91		128,264		124,400		121,698			(4,029)		36,683		0001
Purchased Call/Citi Grandmaster Index/CGM1402$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2027	1	2,256,750	329.74		55,290		49,822		54,552			(5,665)		15,139		0001
Purchased Call/Citi Grandmaster Index/CGM1402$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/15/2027	3	1,637,469	329.74		41,123		37,067		39,415			(4,167)		10,951		0001
Purchased Call/Citi Grandmaster Index/CGM1403$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2025	11/04/2027	2	1,567,822	332.19		38,203		35,273		35,396			(2,975)		10,645		0001
Purchased Call/Citi Grandmaster Index/CGM1404$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2025	12/06/2027	1	3,138,570	331.49		76,581		74,158		69,872			(2,724)		21,810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0051$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,099,000	21181		87,151		191,599		191,599	104,448				814		0001
Purchased Call/NDX Index/NDX0212$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	1,095,000	21614.1		62,525		109,850		109,850	47,326				2,047		0001
Purchased Call/NDX Index/NDX0051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,843,233	20201.4		157,965		339,637		339,637	181,672				3,889		0001
Purchased Call/NDX Index/NDX0211$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	1,890,655	21491.3		159,382		317,003		317,003	157,621				3,010		0001
Purchased Call/NDX Index/NDX0170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,348,912	19754		101,438		214,435		214,435	112,997				3,138		0001
Purchased Call/NDX Index/NDX0212$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	1,205,123	21491.3		110,269		215,054		215,054	104,785				1,918		0001
Purchased Call/NDX Index/NDX0170$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,616,000	19754		141,723		326,215		326,215	184,492				3,759		0001
Purchased Call/NDX Index/NDX0051$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,585,000	21181		141,224		304,709		304,709	163,485				1,173		0001
Purchased Call/NDX Index/NDX0212$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	1,730,000	21614.1		147,569		279,636		279,636	132,067				3,233		0001
Purchased Call/NDX Index/NDX0170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,328,490	19754		72,536		138,450		138,450	65,914				3,090		0001
Purchased Call/NDX Index/NDX0051$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,216,000	21181		121,843		234,483		234,483	112,640				900		0001
Purchased Call/NDX Index/NDX0212$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	940,796	21626.4		84,201		146,214		146,214	62,013				3,238		0001
Purchased Call/NDX Index/NDX0052$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	1,595,842	21761.8		141,551		246,717		246,717	105,166				5,266		0001
Purchased Call/NDX Index/NDX0052$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,585,000	20063.6		132,982		268,153		268,153	135,171				4,693		0001
Purchased Call/NDX Index/NDX0052$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,269,917	17090.4		114,547		263,832		263,832	149,286				3,290		0001
Purchased Call/NDX Index/NDX0052$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	990,230	18276.4		74,267		158,996		158,996	84,728				2,743		0001
Purchased Call/NDX Index/NDX0052$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,520,000	17090.4		115,064		245,300		245,300	130,236				3,938		0001
Purchased Call/NDX Index/NDX0131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	1,601,433	23498.1		135,161		180,415		180,415	45,254				6,397		0001
Purchased Call/NDX Index/NDX0213$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	1,237,161	24761.1		110,726		111,558		111,558	832				5,271		0001
Purchased Call/NDX Index/NDX0000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,300,629	23762.3		108,993		139,079		139,079	30,086				5,393		0001
Purchased Call/NDX Index/NDX0212$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	1,805,265	23611.3		152,184		196,930		196,930	44,746				6,992		0001
Purchased Call/NDX Index/NDX0212$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	1,380,057	22702.3		130,001		199,428		199,428	69,427				4,965		0001
Purchased Call/NDX Index/NDX0131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	1,176,001	23498.1		107,251		145,454		145,454	38,203				4,698		0001
Purchased Call/NDX Index/NDX0052$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	1,622,000	24761.1		133,977		136,341		136,341	2,364				6,910		0001
Purchased Call/NDX Index/NDX0212$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	1,433,252	23063.6		131,859		189,489		189,489	57,629				5,344		0001
Purchased Call/NDX Index/NDX0000$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,095,068	23762.3		95,818		123,237		123,237	27,419				4,540		0001
Purchased Call/NDX Index/NDX0212$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	1,735,000	23611.3		159,967		207,700		207,700	47,733				6,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0150$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2025	10/08/2026	1	1,598,799	25136.6		129,822		121,769		121,769	(8,053)				7,014		0001
Purchased Call/NDX Index/NDX0053$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	2,927,268	25628		271,065		234,623		234,623	(36,442)				14,168		0001
Purchased Call/NDX Index/NDX0213$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	1,224,972	25136.6		115,147		105,099		105,099	(10,049)				5,374		0001
Purchased Call/NDX Index/NDX0053$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	1,300,843	25461.7		118,377		111,108		111,108	(7,269)				6,424		0001
Purchased Call/NDX Index/NDX0213$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	1,463,055	25059.8		119,385		117,938		117,938	(1,447)				6,742		0001
Purchased Call/NDX Index/NDX0150$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	1,277,500	24879		125,451		121,336		121,336	(4,114)				5,742		0001
Purchased Call/NDX Index/NDX0213$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	1,466,000	25059.8		135,752		130,438		130,438	(5,313)				6,755		0001
Purchased Call/NDX Index/NDX0050$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,985,000	13291.6	583,789			2,086,388		2,086,388	504,724				18,175		0001
Purchased Call/NDX Index/NDX0050$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,505,000	15425.7	467,152			1,205,068		1,205,068	305,045				14,185		0001
Purchased Call/NDX Index/NDX0050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,756,366	15280.2	566,077			1,443,221		1,443,221	361,818				16,864		0001
Purchased Call/NDX Index/NDX0050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,271,965	14973.2	764,289			1,950,067		1,950,067	482,546				22,064		0001
Purchased Call/NDX Index/NDX0050$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,354,000	14560.9	459,412			1,227,362		1,227,362	299,449				13,216		0001
Purchased Call/NDX Index/NDX0050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,943,908	16001.4	618,163			1,477,628		1,477,628	375,753				19,178		0001
Purchased Call/NDX Index/NDX0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,771,222	16777.4	886,791			1,940,454		1,940,454	515,129				27,627		0001
Purchased Call/NDX Index/NDX0050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,532,366	16649.9	469,210			1,093,976		1,093,976	289,445				15,371		0001
Purchased Call/NDX Index/NDX0050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,440,706	17330.4	751,737			1,609,919		1,609,919	434,283				24,599		0001
Purchased Call/NDX Index/NDX0050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,987,247	17783.2	1,225,281			2,500,020		2,500,020	681,140				40,415		0001
Purchased Call/NDX Index/NDX0050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	2,839,427	18018.5	877,099			1,739,496		1,739,496	475,571				29,048		0001
Purchased Call/NDX Index/NDX0130$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,833,000	12495.4	558,515			2,123,994		2,123,994	500,812				16,162		0001
Purchased Call/NDX Index/NDX0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,702,614	13849.7	511,465			1,658,528		1,658,528	399,613				15,678		0001
Purchased Call/NDX Index/NDX0130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,547,000	14484.5	475,857			1,390,959		1,390,959	341,540				14,343		0001
Purchased Call/NDX Index/NDX0130$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,734,000	15042.3	534,245			1,454,065		1,454,065	363,413				16,166		0001
Purchased Call/NDX Index/NDX0130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,488,000	14909	483,302			1,281,780		1,281,780	317,508				14,202		0001
Purchased Call/NDX Index/NDX0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,591,801	15313.2	514,152			1,320,414		1,320,414	329,842				15,632		0001
Purchased Call/NDX Index/NDX0130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,653,959	18004.7	1,141,862			2,227,427		2,227,427	597,801				37,209		0001
Purchased Call/NDX Index/NDX0130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	1,277,983	18339.4	357,963			641,638		641,638	163,702				13,134		0001
Purchased Call/NDX Index/NDX0150$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	2,019,000	14701.1	657,790			1,798,184		1,798,184	448,134				19,486		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	2,075,474	12890.5	619,322			2,228,928		2,228,928	539,663				16,873		0001
Purchased Call/NDX Index/NDX0210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,748,000	11637.5	550,620			2,263,564		2,263,564	519,517				14,985		0001
Purchased Call/NDX Index/NDX0210S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,508,352	12567.2	457,483			1,734,989		1,734,989	407,271				13,543		0001
Purchased Call/NDX Index/NDX0210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	2,136,154	15036.9	678,870			1,800,506		1,800,506	454,271				20,025		0001
Purchased Call/NDX Index/NDX0210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,768,256	15273	553,995			1,454,329		1,454,329	367,697				16,788		0001
Purchased Call/NDX Index/NDX0210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,717,840	16084.7	543,525			1,300,963		1,300,963	332,716				17,043		0001
Purchased Call/NDX Index/NDX0210SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	03/22/2030	1	1,778,000	18339.4	558,825			1,045,245		1,045,245	281,330				18,272		0001
Purchased Call/NDX Index/NDX0210SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	1,824,000	17210.9	599,914			1,233,497		1,233,497	319,189				18,933		0001
Purchased Call/NDX Index/NDX0130SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	2,454,146	18085	783,118			1,504,916		1,504,916	401,107				25,603		0001
Purchased Call/NDX Index/NDX0050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	831,217	19001	235,733			396,450		396,450	103,773				8,753		0001
Purchased Call/NDX Index/NDX0130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,433,344	18705.2	460,677			819,262		819,262	221,987				15,019		0001
Purchased Call/NDX Index/NDX0130SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,576,748	18705.2	443,855			769,475		769,475	197,477				16,522		0001
Purchased Call/NDX Index/NDX0210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	1,267,936	19700.4	398,766			647,488		647,488	177,917				13,410		0001
Purchased Call/NDX Index/NDX0210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,023,000	18100.2	644,123			1,227,325		1,227,325	326,600				20,905		0001
Purchased Call/NDX Index/NDX0050SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,452,000	19001	776,548			1,365,980		1,365,980	379,872				25,821		0001
Purchased Call/NDX Index/NDX0210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,543,935	20439.5	483,097			726,285		726,285	202,579				16,413		0001
Purchased Call/NDX Index/NDX0050SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,273,395	18413.8	706,799			1,371,823		1,371,823	369,739				24,394		0001
Purchased Call/NDX Index/NDX0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	985,647	19791.5	294,511			512,101		512,101	142,146				10,711		0001
Purchased Call/NDX Index/NDX0130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,404,821	18421.3	721,206			1,453,853		1,453,853	386,000				26,026		0001
Purchased Call/NDX Index/NDX0050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,124,000	18413.8	309,887			562,300		562,300	140,365				12,061		0001
Purchased Call/NDX Index/NDX0211S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	950,668			1,599,838		1,599,838	542,470				49,841		0001
Purchased Call/NDX Index/NDX0050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,270,552	19822.9	399,716			649,644		649,644	183,193				13,564		0001
Purchased Call/NDX Index/NDX0211S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,577,790	19491.8	474,126			836,402		836,402	225,471				17,000		0001
Purchased Call/NDX Index/NDX0051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	2,388,491	21622.3	768,616			1,017,964		1,017,964	285,421				26,528		0001
Purchased Call/NDX Index/NDX0130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	2,059,126	21117.2	656,655			931,338		931,338	264,746				22,691		0001
Purchased Call/NDX Index/NDX0051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	1,848,593	20776.2	599,314			863,559		863,559	237,161				20,452		0001
Purchased Call/NDX Index/NDX0130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	1,824,442	20383.6	566,307			891,597		891,597	248,774				20,009		0001
Purchased Call/NDX Index/NDX0051SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,180,094	21289.2	735,346			968,216		968,216	268,252				24,307		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	1,840,118	20107.8	562,156			924,130		924,130	256,351				20,100		0001
Purchased Call/NDX Index/NDX0170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	2,102,000	21491.3		682,940		924,378		924,378	241,438				23,751		0001
Purchased Call/NDX Index/NDX0051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,034,003	19754		1,295,722		2,171,847		2,171,847	876,126				46,092		0001
Purchased Call/NDX Index/NDX0051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,827,122	20201.4		920,794		1,443,943		1,443,943	523,149				32,183		0001
Purchased Call/NDX Index/NDX0211$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2031	1	1,044,000	21181		316,750		427,481		427,481	110,732				11,701		0001
Purchased Call/NDX Index/NDX0051$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,838,075	21853		605,646		773,482		773,482	167,836				20,679		0001
Purchased Call/NDX Index/NDX0170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,392,007	21491.3		409,529		555,597		555,597	146,069				15,729		0001
Purchased Call/NDX Index/NDX0212$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	1,391,842	20201.4		405,861		616,747		616,747	210,886				15,844		0001
Purchased Call/NDX Index/NDX0212$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	1,916,494	21614.1		633,401		837,116		837,116	203,715				21,736		0001
Purchased Call/NDX Index/NDX0211$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,271,000	21853		377,360		492,290		492,290	114,930				14,299		0001
Purchased Call/NDX Index/NDX0051$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	3,563,000	21181		1,207,857		1,608,944		1,608,944	401,087				39,934		0001
Purchased Call/NDX Index/NDX0610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	1,307,461	21761.8		427,017		580,604		580,604	153,587				15,237		0001
Purchased Call/NDX Index/NDX0052$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,038,000	20063.6		283,997		430,995		430,995	146,998				12,008		0001
Purchased Call/NDX Index/NDX0052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,317,479	21112.5		438,852		620,416		620,416	181,563				15,296		0001
Purchased Call/NDX Index/NDX0170$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	1,860,283	18276.4		607,382		1,185,711		1,185,711	578,329				21,433		0001
Purchased Call/NDX Index/NDX0000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	977,735	21626.4		318,253		440,094		440,094	121,841				11,435		0001
Purchased Call/NDX Index/NDX0052$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,838,533	20063.6		597,155		967,486		967,486	370,331				21,269		0001
Purchased Call/NDX Index/NDX0052$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	4,495,168	17090.4		1,450,141		3,266,623		3,266,623	1,816,482				51,603		0001
Purchased Call/NDX Index/NDX0052$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	1,666,000	17090.4		469,979		911,637		911,637	441,658				19,125		0001
Purchased Call/NDX Index/NDX0400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	1,700,915	23498.1		493,265		596,402		596,402	103,137				20,204		0001
Purchased Call/NDX Index/NDX0400$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	2,079,000	23498.1		665,280		783,047		783,047	117,767				24,695		0001
Purchased Call/NDX Index/NDX0052$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	1,292,000	24761.1		420,675		427,838		427,838	7,162				15,462		0001
Purchased Call/NDX Index/NDX0212$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	1,580,000	23611.3		507,338		584,346		584,346	77,008				18,704		0001
Purchased Call/NDX Index/NDX0000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	1,495,042	22702.3		490,224		602,269		602,269	112,045				17,564		0001
Purchased Call/NDX Index/NDX0213$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,692,000	23762.3		537,548		620,951		620,951	83,402				20,181		0001
Purchased Call/NDX Index/NDX0213$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,028,000	23762.3		296,064		353,906		353,906	57,842				12,261		0001
Purchased Call/NDX Index/NDX0052$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	1,361,000	24761.1		393,057		428,652		428,652	35,596				16,288		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0400SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,183,000	23611.3		341,887		410,247		410,247	68,360				14,004		0001
Purchased Call/NDX Index/NDX0400SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2025	07/22/2031	1	1,755,000	23063.6		570,375		685,575		685,575	115,200				20,689		0001
Purchased Call/NDX Index/NDX0213SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	1,964,000	25461.7		646,549		625,451		625,451	(21,098)				24,010		0001
Purchased Call/NDX Index/NDX0000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2031	1	1,254,000	25136.6		413,945		402,298		402,298	(11,647)				15,064		0001
Purchased Call/NDX Index/NDX0053SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	2,022,000	25628		676,359		628,193		628,193	(48,166)				24,640		0001
Purchased Call/NDX Index/NDX0000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2031	1	1,304,000	25136.6		378,160		380,373		380,373	2,213				15,665		0001
Purchased Call/NDX Index/NDX0400S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	1,811,000	24879		588,394		601,636		601,636	13,242				21,828		0001
Purchased Call/NDX Index/NDX0400SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/07/2031	1	1,073,000	25059.8		305,269		311,012		311,012	5,744				12,982		0001
Purchased Call/NDX Index/NDX0213SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	1,535,000	25461.7		429,647		417,967		417,967	(11,679)				18,765		0001
Purchased Call/NDX Index/NDX0213SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	1,986,000	25059.8		667,693		650,090		650,090	(17,603)				24,027		0001
Purchased Call/BXIIMSTN Index/SBM017K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	173,669	1535.38		13,685		17,082		17,082	3,397				404		0001
Purchased Call/BXIIMSTN Index/SBM017I$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	9,113	1500.42		700		1,046		1,046	346				7		0001
Purchased Call/BXIIMSTN Index/SBM017JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	25,202	1566.01		1,915		1,875		1,875	(40)				40		0001
Purchased Call/BXIIMSTN Index/SBM017I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2026	1	20,394	1536.56		1,317		1,750		1,750	433				25		0001
Purchased Call/BXIIMSTN Index/SBM017K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	62,818	1575.01		4,485		4,525		4,525	39				133		0001
Purchased Call/BXIIMSTN Index/SBM017JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	1	16,917	1580.95		1,250		1,146		1,146	(104)				32		0001
Purchased Call/BXIIMSTN Index/SBM017JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	24,772	1575.01		1,999		1,859		1,859	(140)				52		0001
Purchased Call/BXIIMSTN Index/SBM017JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	1	36,156	1580.95		2,618		2,439		2,439	(179)				68		0001
Purchased Call/BXIIMSTN Index/SBM017JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	2	88,359	1566.01		5,797		6,285		6,285	488				141		0001
Purchased Call/BXIIMSTN Index/SBM017JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	02/20/2026	1	18,102	1580.95		1,469		1,244		1,244	(225)				34		0001
Purchased Call/BXIIMSTN Index/SBM017I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2026	1	215,494	1536.56		18,015		19,601		19,601	1,586				265		0001
Purchased Call/BXIIMSTN Index/SBM017K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	28,009	1575.01		1,837		1,923		1,923	86				59		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM017ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	35,938	1500.42		2,368		3,650		3,650	1,282				27		0001
Purchased Call/BXIIMSTN Index/SBM017JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	10,679	1575.01		800		784		784	(15)				23		0001
Purchased Call/BXIIMSTN Index/SBM017ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	77,179	1500.42		6,668		8,874		8,874	2,206				57		0001
Purchased Call/BXIIMSTN Index/SBM017JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	85,627	1580.95		4,084		4,501		4,501	416				160		0001
Purchased Call/BXIIMSTN Index/SBM017JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	46,356	1580.95		3,129		3,051		3,051	(78)				87		0001
Purchased Call/BXIIMSTN Index/SBM017ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	30,031	1536.56		2,132		2,703		2,703	570				37		0001
Purchased Call/BXIIMSTN Index/SBM017JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	10,627	1580.95		812		725		725	(87)				20		0001
Purchased Call/BXIIMSTN Index/SBM017JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	50,310	1580.95		3,959		3,444		3,444	(515)				94		0001
Purchased Call/BXIIMSTN Index/SBM017JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	84,410	1566.01		6,204		6,251		6,251	46				134		0001
Purchased Call/BXIIMSTN Index/SBM017JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	3,190	1566.01		170		199		199	29				5		0001
Purchased Call/BXIIMSTN Index/SBM017JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	4,446	1580.95		315		298		298	(17)				8		0001
Purchased Call/BXIIMSTN Index/SBM017JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	18,304	1575.01		1,065		1,161		1,161	96				39		0001
Purchased Call/BXIIMSTN Index/SBM017KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	178,495	1535.38		13,583		17,113		17,113	3,530				415		0001
Purchased Call/BXIIMSTN Index/SBM017KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	17,225	1535.38		1,230		1,564		1,564	334				40		0001
Purchased Call/BXIIMSTN Index/SBM017ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	11,207	1500.42		944		1,289		1,289	345				8		0001
Purchased Call/BXIIMSTN Index/SBM017ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	27,062	1500.42		2,008		3,082		3,082	1,074				20		0001
Purchased Call/BXIIMSTN Index/SBM017ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	153,210	1536.56		11,460		13,902		13,902	2,442				188		0001
Purchased Call/BXIIMSTN Index/SBM017JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	17,836	1580.95		1,172		1,159		1,159	(13)				33		0001
Purchased Call/BXIIMSTN Index/SBM017JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	30,324	1566.01		2,481		2,266		2,266	(214)				48		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	64,860	1535.38		3,691		4,682		4,682	992				151		0001
Purchased Call/BXIIMSTN Index/SBMO17KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	5,347	1535.38		373		474		474	101				12		0001
Purchased Call/BXIIMSTN Index/SBMO17ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	64,876	1536.56		4,697		5,863		5,863	1,166				80		0001
Purchased Call/BXIIMSTN Index/SBMO17LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	65,054	1553.09		4,202		4,946		4,946	743				193		0001
Purchased Call/BXIIMSTN Index/SBMO17MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	2	120,703	1575.89		9,163		9,281		9,281	118				376		0001
Purchased Call/BXIIMSTN Index/SBMO17LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	6,051	1488.34		417		595		595	178				17		0001
Purchased Call/BXIIMSTN Index/SBMO17KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	10,926	1397.77		835		1,384		1,384	549				28		0001
Purchased Call/BXIIMSTN Index/SBMO17LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	62,701	1553.09		5,073		5,884		5,884	811				186		0001
Purchased Call/BXIIMSTN Index/SBMO17LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	19,504	1488.34		1,223		1,709		1,709	486				54		0001
Purchased Call/BXIIMSTN Index/SBMO17MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	35,331	1609.91		2,247		2,136		2,136	(112)				117		0001
Purchased Call/BXIIMSTN Index/SBMO17KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	135,909	1397.77		8,508		13,162		13,162	4,654				352		0001
Purchased Call/BXIIMSTN Index/SBMO17LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	21,631	1553.09		1,683		1,967		1,967	284				64		0001
Purchased Call/BXIIMSTN Index/SBMO17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	34,830	1397.77		2,462		3,974		3,974	1,511				90		0001
Purchased Call/BXIIMSTN Index/SBMO17KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	37,599	1397.77		1,436		2,118		2,118	682				97		0001
Purchased Call/BXIIMSTN Index/SBMO17MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	13,984	1609.91		917		871		871	(47)				46		0001
Purchased Call/BXIIMSTN Index/SBMO17MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	9,202	1595.74		700		700		700					32		0001
Purchased Call/BXIIMSTN Index/SBMO17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	9,425	1595.74		786		774		774	(12)				32		0001
Purchased Call/BXIIMSTN Index/SBMO17MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	12,755	1595.74		917		920		920	3				44		0001
Purchased Call/BXIIMSTN Index/SBMO17MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	20,016	1575.89		1,471		1,574		1,574	103				62		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	14,925	1553.09		1,287		1,464		1,464	178				44		0001
Purchased Call/BXIIMSTN Index/SBMO17KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	157,780	1397.77		11,471		18,666		18,666	7,195				409		0001
Purchased Call/BXIIMSTN Index/SBMO17LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	2	93,276	1488.34		6,807		9,766		9,766	2,959				258		0001
Purchased Call/BXIIMSTN Index/SBMO17LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	90,534	1488.34		5,486		7,602		7,602	2,115				251		0001
Purchased Call/BXIIMSTN Index/SBMO17KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/20/2026	1	6,372	1535.38		229		518		518	289				15		0001
Purchased Call/BXIIMSTN Index/SBMO17LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	112,221	1553.09		7,934		9,349		9,349	1,415				332		0001
Purchased Call/BXIIMSTN Index/SBMO17MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	144,580	1609.91		11,393		10,420		10,420	(973)				477		0001
Purchased Call/BXIIMSTN Index/SBMO17MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	113,852	1595.74		9,074		9,014		9,014	(60)				392		0001
Purchased Call/BXIIMSTN Index/SBMO17LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	80,594	1553.09		4,610		5,440		5,440	830				239		0001
Purchased Call/BXIIMSTN Index/SBMO17MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	2	53,322	1609.91		3,818		3,721		3,721	(97)				176		0001
Purchased Call/BXIIMSTN Index/SBMO17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	102,199	1397.77		6,173		9,448		9,448	3,276				265		0001
Purchased Call/BXIIMSTN Index/SBMO17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	155,633	1595.74		13,447		13,102		13,102	(345)				536		0001
Purchased Call/BXIIMSTN Index/SBMO17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	35,160	1575.89		2,317		4,539		4,539	2,222				110		0001
Purchased Call/BXIIMSTN Index/SBMO17MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	5,576	1609.91		470		418		418	(52)				18		0001
Purchased Call/BXIIMSTN Index/SBMO17MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	13,072	1595.74		1,184		1,134		1,134	(51)				45		0001
Purchased Call/BXIIMSTN Index/SBMO17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	4,008	1488.34		306		444		444	137				11		0001
Purchased Call/BXIIMSTN Index/SBMO17LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	11,109	1488.34		788		1,127		1,127	339				31		0001
Purchased Call/BXIIMSTN Index/SBMO17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/08/2026	1	22,185	1609.91		1,567		1,536		1,536	(32)				73		0001
Purchased Call/BXIIMSTN Index/SBMO17LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	53,872	1488.34		2,063		2,821		2,821	758				149		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	69,879	1609.91		5,954		5,275		5,275	(679)				231		0001
Purchased Call/BXIIMSTN Index/SBMO17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	65,482	1575.89		5,481		5,719		5,719	239				204		0001
Purchased Call/BXIIMSTN Index/SBMO17NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	17,312	1655.04		1,170		978		978	(192)				67		0001
Purchased Call/BXIIMSTN Index/SBMO170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	82,162	1699.07		6,195		3,995		3,995	(2,200)				328		0001
Purchased Call/BXIIMSTN Index/SBMO17NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	33,251	1650.29		2,663		2,043		2,043	(620)				120		0001
Purchased Call/BXIIMSTN Index/SBMO170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	87,944	1655.04		6,842		5,588		5,588	(1,254)				341		0001
Purchased Call/BXIIMSTN Index/SBMO170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	16,579	1655.04		1,217		1,006		1,006	(211)				64		0001
Purchased Call/BXIIMSTN Index/SBMO170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	5,461	1699.07		377		259		259	(118)				23		0001
Purchased Call/BXIIMSTN Index/SBMO170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	19,684	1699.07		1,488		1,000		1,000	(488)				82		0001
Purchased Call/BXIIMSTN Index/SBMO170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	104,101	1699.07		7,985		5,337		5,337	(2,647)				432		0001
Purchased Call/BXIIMSTN Index/SBMO170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	2,855	1696		216		153		153	(63)				12		0001
Purchased Call/BXIIMSTN Index/SBMO170SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	110,139	1699.07		7,996		5,431		5,431	(2,566)				457		0001
Purchased Call/BXIIMSTN Index/SBMO17NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	17,173	1681.61		1,321		863		863	(458)				64		0001
Purchased Call/BXIIMSTN Index/SBMO170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	11,061	1699.07		810		549		549	(261)				46		0001
Purchased Call/BXIIMSTN Index/SBMO17NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	71,211	1655.04		5,611		4,565		4,565	(1,047)				276		0001
Purchased Call/BXIIMSTN Index/SBMO170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	20,021	1699.07		1,572		1,043		1,043	(528)				83		0001
Purchased Call/BXIIMSTN Index/SBMO17PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	55,044	1696		4,222		2,975		2,975	(1,247)				235		0001
Purchased Call/BXIIMSTN Index/SBMO17NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	7,401	1681.61		611		386		386	(226)				28		0001
Purchased Call/BXIIMSTN Index/SBMO17NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	6,007	1650.29		442		350		350	(92)				22		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	22,298	1681.61		1,824		1,157		1,157	(667)				83		0001
Purchased Call/BXIIMSTN Index/SBMO17NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	23,031	1655.04		1,674		1,387		1,387	(287)				89		0001
Purchased Call/BXIIMSTN Index/SBMO17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	135,303	1681.61		10,960		6,985		6,985	(3,974)				505		0001
Purchased Call/BXIIMSTN Index/SBMO170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	16,135	1655.04		1,347		1,078		1,078	(270)				62		0001
Purchased Call/BXIIMSTN Index/SBMO170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	9,504	1699.07		641		427		427	(213)				38		0001
Purchased Call/BXIIMSTN Index/SBMO17NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	25,004	1655.04		1,893		1,556		1,556	(337)				97		0001
Purchased Call/BXIIMSTN Index/SBMO170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	35,447	1699.07		2,566		1,678		1,678	(888)				142		0001
Purchased Call/BXIIMSTN Index/SBMO17NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	26,773	1650.29		1,912		1,528		1,528	(384)				96		0001
Purchased Call/BXIIMSTN Index/SBMO170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	43,557	1699.07		3,445		2,183		2,183	(1,263)				174		0001
Purchased Call/BXIIMSTN Index/SBMO170SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	25,740	1699.07		2,044		1,351		1,351	(692)				107		0001
Purchased Call/BXIIMSTN Index/SBMO17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	122,111	1681.61		9,000		5,991		5,991	(3,008)				455		0001
Purchased Call/BXIIMSTN Index/SBMO17PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	85,074	1696		5,862		4,227		4,227	(1,635)				362		0001
Purchased Call/BXIIMSTN Index/SBMO17PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	11,164	1696		921		635		635	(286)				48		0001
Purchased Call/BXIIMSTN Index/SBMO17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	49,349	1650.29		4,269		3,146		3,146	(1,122)				178		0001
Purchased Call/BXIIMSTN Index/SBMO17NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	28,912	1650.29		2,287		1,764		1,764	(523)				104		0001
Purchased Call/BXIIMSTN Index/SBMO170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	39,185	1699.07		3,194		2,093		2,093	(1,101)				162		0001
Purchased Call/BXIIMSTN Index/SBMO17NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	17,141	1650.29		1,388		1,060		1,060	(328)				62		0001
Purchased Call/BXIIMSTN Index/SBMO17PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	147,439	1692.35		12,739		9,344		9,344	(3,395)				663		0001
Purchased Call/BXIIMSTN Index/SBMO17RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	194,120	1673.81		12,987		11,542		11,542	(1,445)				959		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	51,206	1650.79		3,620		3,448		3,448	(173)				248		0001
Purchased Call/BXIIMSTN Index/SBMO17QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	2	60,534	1640.41		4,509		4,352		4,352	(157)				279		0001
Purchased Call/BXIIMSTN Index/SBMO17PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/08/2026	2	96,833	1677.64		8,005		6,343		6,343	(1,662)				425		0001
Purchased Call/BXIIMSTN Index/SBMO17PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	14,479	1692.35		1,147		859		859	(288)				65		0001
Purchased Call/BXIIMSTN Index/SBMO17PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	9,511	1677.64		791		627		627	(164)				42		0001
Purchased Call/BXIIMSTN Index/SBMO17QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	57,111	1640.41		3,980		3,819		3,819	(161)				263		0001
Purchased Call/BXIIMSTN Index/SBMO17QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	2	137,131	1646.31		9,570		9,061		9,061	(509)				646		0001
Purchased Call/BXIIMSTN Index/SBMO17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	14,764	1692.35		1,237		914		914	(323)				66		0001
Purchased Call/BXIIMSTN Index/SBMO17PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	97,297	1677.64		6,859		5,570		5,570	(1,290)				427		0001
Purchased Call/BXIIMSTN Index/SBMO17QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	246,499	1640.41		22,108		21,462		21,462	(647)				1,136		0001
Purchased Call/BXIIMSTN Index/SBMO17PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	11,266	1692.35		747		573		573	(174)				51		0001
Purchased Call/BXIIMSTN Index/SBMO17PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	9,399	1692.35		733		550		550	(183)				42		0001
Purchased Call/BXIIMSTN Index/SBMO17QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	11/20/2026	2	88,706	1646.31		8,059		7,657		7,657	(402)				418		0001
Purchased Call/BXIIMSTN Index/SBMO17QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	11/20/2026	1	9,993	1646.31		672		692		692	20				47		0001
Purchased Call/BXIIMSTN Index/SBMO17QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	75,847	1640.41		5,415		5,206		5,206	(209)				349		0001
Purchased Call/BXIIMSTN Index/SBMO17QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	19,857	1650.79		1,513		1,460		1,460	(53)				96		0001
Purchased Call/BXIIMSTN Index/SBMO17QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	46,229	1640.41		4,063		3,947		3,947	(116)				213		0001
Purchased Call/BXIIMSTN Index/SBMO17QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	41,537	1640.41		3,265		3,162		3,162	(103)				191		0001
Purchased Call/BXIIMSTN Index/SBMO17QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	39,727	1646.31		3,138		2,990		2,990	(148)				187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	17,175	1673.81		1,396		1,285		1,285	(111)				85		0001
Purchased Call/BXIIMSTN Index/SBMO17QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	13,875	1646.31		1,235		1,174		1,174	(61)				65		0001
Purchased Call/BXIIMSTN Index/SBMO17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	2,882	1677.64		199		162		162	(37)				13		0001
Purchased Call/BXIIMSTN Index/SBMO17RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	7,074	1673.81		597		556		556	(41)				35		0001
Purchased Call/BXIIMSTN Index/SBMO17QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	52,143	1646.31		3,728		3,536		3,536	(192)				246		0001
Purchased Call/BXIIMSTN Index/SBMO17PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	27,392	1677.64		1,843		1,502		1,502	(342)				120		0001
Purchased Call/BXIIMSTN Index/SBMO17PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	8,107	1692.35		602		456		456	(146)				36		0001
Purchased Call/BXIIMSTN Index/SBMO17QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	69,409	1650.79		5,379		5,198		5,198	(181)				336		0001
Purchased Call/BXIIMSTN Index/SBMO17QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	2	86,034	1640.41		6,865		6,656		6,656	(209)				396		0001
Purchased Call/BXIIMSTN Index/SBMO17RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	186,509	1673.81		14,566		13,310		13,310	(1,256)				921		0001
Purchased Call/BXIIMSTN Index/SBMO17RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	9,797	1673.81		686		613		613	(72)				48		0001
Purchased Call/BXIIMSTN Index/SBMO17PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	55,054	1692.35		3,744		2,866		2,866	(878)				247		0001
Purchased Call/BXIIMSTN Index/SBMO17PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	7,572	1677.64		497		405		405	(92)				33		0001
Purchased Call/BXIIMSTN Index/SBMO17PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	2,295	1677.64		168		136		136	(32)				10		0001
Purchased Call/BXIIMSTN Index/SBMO17PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	1	287,337	1692.35		20,487		15,601		15,601	(4,887)				1,292		0001
Purchased Call/BXIIMSTN Index/SBMO17QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	41,360	1650.79		3,445		3,367		3,367	(78)				200		0001
Purchased Call/BXIIMSTN Index/SBMO17RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	1	257,607	1673.81		19,630		17,836		17,836	(1,793)				1,272		0001
Purchased Call/BXIIMSTN Index/SBMO17QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	218,344	1650.79		17,402		16,888		16,888	(514)				1,057		0001
Purchased Call/BXIIMSTN Index/SBMO17PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	75,342	1677.64		5,621		4,540		4,540	(1,081)				331		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM017A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	10,009	1325.92	1,405			2,618		2,618	586				7		0001
Purchased Call/BXIIMSTN Index/SBM017BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/08/2026	1	9,997	1325.92	1,223			2,612		2,612	787				7		0001
Purchased Call/BXIIMSTN Index/SBM017BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	23,434	1317.76	3,089			6,332		6,332	1,757				29		0001
Purchased Call/BXIIMSTN Index/SBM017BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	01/22/2026	2	24,649	1317.76	3,206			6,538		6,538	1,939				30		0001
Purchased Call/BXIIMSTN Index/SBM017BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	12,008	1345.38	1,535			2,924		2,924	826				19		0001
Purchased Call/BXIIMSTN Index/SBM017BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	2,914	1345.38	265			428		428	110				5		0001
Purchased Call/BXIIMSTN Index/SBM017BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	40,024	1363.87	5,175			9,167		9,167	2,500				75		0001
Purchased Call/BXIIMSTN Index/SBM017BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	56,256	1363.87	5,131			8,103		8,103	2,127				105		0001
Purchased Call/BXIIMSTN Index/SBM017BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	4,502	1363.87	630			1,044		1,044	225				8		0001
Purchased Call/BXIIMSTN Index/SBM017C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	8,593	1381.5	1,169			1,877		1,877	438				18		0001
Purchased Call/BXIIMSTN Index/SBM017C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	5,561	1381.5	564			919		919	252				12		0001
Purchased Call/BXIIMSTN Index/SBM017C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	104,234	1394.12	10,528			16,728		16,728	4,531				242		0001
Purchased Call/BXIIMSTN Index/SBM017C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	2	122,979	1394.12	16,625			25,803		25,803	5,938				286		0001
Purchased Call/BXIIMSTN Index/SBM017E$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	2	26,260	1415.1	3,762			5,414		5,414	1,230				90		0001
Purchased Call/BXIIMSTN Index/SBM017D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	291,260	1380.61	35,126			57,263		57,263	14,510				862		0001
Purchased Call/BXIIMSTN Index/SBM017C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	68,324	1393.91	4,967			6,932		6,932	1,659				177		0001
Purchased Call/BXIIMSTN Index/SBM017D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	33,365	1400.41	4,634			7,181		7,181	1,649				110		0001
Purchased Call/BXIIMSTN Index/SBM017D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	7,776	1380.61	1,079			1,765		1,765	413				23		0001
Purchased Call/BXIIMSTN Index/SBM017C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	129,879	1393.91	14,209			22,362		22,362	5,951				336		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM017C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	03/20/2026	1	20,006	1394.12	2,475			4,030		4,030	1,076				47		0001
Purchased Call/BXIIMSTN Index/SBM017E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	80,855	1415.1	9,816			14,656		14,656	3,620				278		0001
Purchased Call/BXIIMSTN Index/SBM017D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	10,401	1398.24	1,438			2,237		2,237	516				32		0001
Purchased Call/BXIIMSTN Index/SBM017D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	2	154,787	1400.41	21,132			29,002		29,002	7,190				511		0001
Purchased Call/BXIIMSTN Index/SBM017D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	25,016	1400.41	2,076			2,827		2,827	628				83		0001
Purchased Call/BXIIMSTN Index/SBM017D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	193,905	1398.24	22,454			34,640		34,640	8,686				605		0001
Purchased Call/BXIIMSTN Index/SBM017D$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	135,067	1347.03	14,952			24,212		24,212	5,748				374		0001
Purchased Call/BXIIMSTN Index/SBM017F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	2	12,986	1474.67	1,669			2,139		2,139	509				52		0001
Purchased Call/BXIIMSTN Index/SBM017F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	22,510	1416.99	2,735			4,028		4,028	944				87		0001
Purchased Call/BXIIMSTN Index/SBM017E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	2	526,109	1455.36	68,114			92,805		92,805	21,993				1,962		0001
Purchased Call/BXIIMSTN Index/SBM017E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	119,123	1440.5	15,581			21,921		21,921	5,244				429		0001
Purchased Call/BXIIMSTN Index/SBM017G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	187,075	1521.94	21,925			25,783		25,783	6,197				797		0001
Purchased Call/BXIIMSTN Index/SBM017F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	36,075	1474.67	4,859			6,265		6,265	1,385				144		0001
Purchased Call/BXIIMSTN Index/SBM017F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	2	161,681	1416.99	20,780			30,992		30,992	7,312				626		0001
Purchased Call/BXIIMSTN Index/SBM017E$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	211,035	1440.5	22,581			31,042		31,042	7,552				759		0001
Purchased Call/BXIIMSTN Index/SBM017F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	2,829	1416.99	394			595		595	134				11		0001
Purchased Call/BXIIMSTN Index/SBM017F$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	69,678	1478.12	9,379			12,057		12,057	2,683				289		0001
Purchased Call/BXIIMSTN Index/SBM017E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	39,925	1455.36	5,446			7,265		7,265	1,615				149		0001
Purchased Call/BXIIMSTN Index/SBM017G$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	45,953	1521.94	5,933			6,816		6,816	1,498				196		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM017F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	10,010	1478.12	1,197			1,562		1,562	374				42		0001
Purchased Call/BXIIMSTN Index/SBM017I$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	8,935	1519.28	1,127			1,279		1,279	288				44		0001
Purchased Call/BXIIMSTN Index/SBM017HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	11/20/2026	2	64,318	1589.92	9,270			7,821		7,821	1,598				303		0001
Purchased Call/BXIIMSTN Index/SBM017GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	10/22/2026	2	95,375	1536.18	13,544			14,050		14,050	2,851				429		0001
Purchased Call/BXIIMSTN Index/SBM017GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	31,467	1510.21	4,487			5,070		5,070	1,025				138		0001
Purchased Call/BXIIMSTN Index/SBM017HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	51,178	1589.92	6,290			5,773		5,773	1,352				241		0001
Purchased Call/BXIIMSTN Index/SBM017I$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	5,309	1519.28	796			889		889	178				26		0001
Purchased Call/BXIIMSTN Index/SBM017HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	86,370	1568.02	12,273			11,347		11,347	2,312				398		0001
Purchased Call/BXIIMSTN Index/SBM017HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	66,776	1596.49	9,562			8,067		8,067	1,649				323		0001
Purchased Call/BXIIMSTN Index/SBM017HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	50,282	1568.02	6,637			6,400		6,400	1,433				232		0001
Purchased Call/BXIIMSTN Index/SBM017GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/08/2026	1	6,856	1510.21	874			987		987	235				30		0001
Purchased Call/BXIIMSTN Index/SBM017GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	34,490	1536.18	4,608			4,944		4,944	1,099				155		0001
Purchased Call/BXIIMSTN Index/SBM017HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	61,674	1568.02	7,512			7,464		7,464	1,759				284		0001
Purchased Call/BXIIMSTN Index/SBM017GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	10,221	1536.18	1,244			1,365		1,365	324				46		0001
Purchased Call/BXIIMSTN Index/SBM017HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	6,601	1568.02	900			855		855	185				30		0001
Purchased Call/BXIIMSTN Index/SBM017GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	231,888	1510.21	31,351			36,210		36,210	8,102				1,017		0001
Purchased Call/BXIIMSTN Index/SBM017JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	7,202	1580.95	958			956		956	(2)				39		0001
Purchased Call/BXIIMSTN Index/SBM017I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	1,207	1536.56	161			183		183	22				6		0001
Purchased Call/BXIIMSTN Index/SBM017I$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	136,824	1536.56	19,771			22,153		22,153	2,382				704		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17K$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	168,227	1535.38		23,552		28,085		28,085	4,533				930		0001
Purchased Call/BXIIMSTN Index/SBMO17JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/08/2027	2	47,973	1566.01		5,919		6,137		6,137	218				252		0001
Purchased Call/BXIIMSTN Index/SBMO17JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	142,493	1566.01		19,707		20,284		20,284	577				750		0001
Purchased Call/BXIIMSTN Index/SBMO17JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	9,878	1580.95		1,428		1,392		1,392	(36)				53		0001
Purchased Call/BXIIMSTN Index/SBMO17K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	127,731	1535.38		15,570		18,296		18,296	2,725				706		0001
Purchased Call/BXIIMSTN Index/SBMO17JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	35,336	1566.01		5,035		5,147		5,147	112				186		0001
Purchased Call/BXIIMSTN Index/SBMO17JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	17,836	1580.95		2,181		2,197		2,197	16				95		0001
Purchased Call/BXIIMSTN Index/SBMO17I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	35,938	1500.42		4,467		5,395		5,395	928				182		0001
Purchased Call/BXIIMSTN Index/SBMO17KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	20,559	1575.01		2,950		2,954		2,954	4				112		0001
Purchased Call/BXIIMSTN Index/SBMO17K$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	5,192	1535.38		508		575		575	66				29		0001
Purchased Call/BXIIMSTN Index/SBMO17JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	13,261	1580.95		1,179		1,169		1,169	(10)				71		0001
Purchased Call/BXIIMSTN Index/SBMO17I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	72,186	1536.56		10,027		11,312		11,312	1,285				372		0001
Purchased Call/BXIIMSTN Index/SBMO17LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	5,157	1488.34		656		854		854	197				29		0001
Purchased Call/BXIIMSTN Index/SBMO17K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	12,139	1397.77		1,616		2,498		2,498	882				68		0001
Purchased Call/BXIIMSTN Index/SBMO17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	2	46,926	1488.34		6,556		8,615		8,615	2,059				268		0001
Purchased Call/BXIIMSTN Index/SBMO17LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	41,083	1553.09		5,267		5,925		5,925	658				238		0001
Purchased Call/BXIIMSTN Index/SBMO17MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	46,212	1609.91		6,678		6,438		6,438	(239)				277		0001
Purchased Call/BXIIMSTN Index/SBMO17LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	51,703	1553.09		4,850		5,293		5,293	443				300		0001
Purchased Call/BXIIMSTN Index/SBMO17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	2	53,322	1609.91		6,617		6,761		6,761	144				319		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	76,118	1397.77		10,535		16,694		16,694	6,159				429		0001
Purchased Call/BXIIMSTN Index/SBMO17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	7,798	1488.34		930		1,199		1,199	268				45		0001
Purchased Call/BXIIMSTN Index/SBMO17KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	41,487	1397.77		4,920		7,198		7,198	2,278				234		0001
Purchased Call/BXIIMSTN Index/SBMO17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	25,823	1553.09		3,251		3,658		3,658	407				150		0001
Purchased Call/BXIIMSTN Index/SBMO17MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	58,796	1575.89		7,279		7,751		7,751	472				346		0001
Purchased Call/BXIIMSTN Index/SBMO17MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	35,160	1575.89		4,268		2,487		2,487	(1,782)				207		0001
Purchased Call/BXIIMSTN Index/SBMO17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	30,051	1553.09		3,630		4,079		4,079	448				174		0001
Purchased Call/BXIIMSTN Index/SBMO17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	25,219	1575.89		3,735		3,956		3,956	221				148		0001
Purchased Call/BXIIMSTN Index/SBMO17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	13,047	1553.09		1,750		1,967		1,967	217				76		0001
Purchased Call/BXIIMSTN Index/SBMO17MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	16,945	1609.91		2,257		2,198		2,198	(59)				102		0001
Purchased Call/BXIIMSTN Index/SBMO17LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	45,857	1553.09		6,796		7,546		7,546	750				266		0001
Purchased Call/BXIIMSTN Index/SBMO17MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	9,202	1595.74		1,195		1,226		1,226	31				56		0001
Purchased Call/BXIIMSTN Index/SBMO17LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	56,210	1488.34		5,992		7,547		7,547	1,555				321		0001
Purchased Call/BXIIMSTN Index/SBMO17KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	37,093	1397.77		3,932		5,511		5,511	1,579				209		0001
Purchased Call/BXIIMSTN Index/SBMO17NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	06/22/2027	2	113,405	1595.74		17,725		16,830		16,830	(894)				688		0001
Purchased Call/BXIIMSTN Index/SBMO17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	13,984	1609.91		1,699		1,664		1,664	(35)				84		0001
Purchased Call/BXIIMSTN Index/SBMO17PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	107,149	1696		14,958		12,314		12,314	(2,644)				704		0001
Purchased Call/BXIIMSTN Index/SBMO170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	27,239	1699.07		3,743		3,042		3,042	(701)				177		0001
Purchased Call/BXIIMSTN Index/SBMO170SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	4,857	1699.07		647		514		514	(133)				31		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	6,007	1650.29		766		684		684	(82)				37		0001
Purchased Call/BXIIMSTN Index/SBMO17QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	1	63,087	1655.04		7,962		7,237		7,237	(724)				399		0001
Purchased Call/BXIIMSTN Index/SBMO17NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	110,104	1681.61		14,038		11,409		11,409	(2,630)				687		0001
Purchased Call/BXIIMSTN Index/SBMO17QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	42,572	1699.07		5,854		4,652		4,652	(1,202)				272		0001
Purchased Call/BXIIMSTN Index/SBMO17QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	110,139	1699.07		13,789		11,208		11,208	(2,581)				715		0001
Purchased Call/BXIIMSTN Index/SBMO17NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	11,199	1650.29		1,551		1,369		1,369	(182)				69		0001
Purchased Call/BXIIMSTN Index/SBMO17NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	7,420	1681.61		1,040		827		827	(213)				46		0001
Purchased Call/BXIIMSTN Index/SBMO17QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	38,734	1699.07		4,927		3,933		3,933	(994)				248		0001
Purchased Call/BXIIMSTN Index/SBMO17NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	13,822	1650.29		1,935		1,706		1,706	(229)				85		0001
Purchased Call/BXIIMSTN Index/SBMO17NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	06/22/2027	1	2,761	1595.74		435		403		403	(33)				17		0001
Purchased Call/BXIIMSTN Index/SBMO17QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	46,700	1699.07		5,847		4,678		4,678	(1,169)				299		0001
Purchased Call/BXIIMSTN Index/SBMO17RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	17,528	1673.81		2,477		2,399		2,399	(78)				123		0001
Purchased Call/BXIIMSTN Index/SBMO17PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	81,885	1692.35		11,734		9,885		9,885	(1,849)				551		0001
Purchased Call/BXIIMSTN Index/SBMO17QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	20,220	1650.79		2,952		3,009		3,009	57				141		0001
Purchased Call/BXIIMSTN Index/SBMO17QSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	11/22/2027	1	9,993	1646.31		1,285		1,310		1,310	25				69		0001
Purchased Call/BXIIMSTN Index/SBMO17RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	11,300	1673.81		1,432		1,337		1,337	(95)				79		0001
Purchased Call/BXIIMSTN Index/SBMO17QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	2	78,693	1646.31		11,815		11,491		11,491	(324)				541		0001
Purchased Call/BXIIMSTN Index/SBMO17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	51,503	1692.35		6,592		5,558		5,558	(1,035)				346		0001
Purchased Call/BXIIMSTN Index/SBMO17QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	55,184	1640.41		8,189		8,114		8,114	(75)				376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	17,130	1640.41		2,311		2,252		2,252	(59)				117		0001
Purchased Call/BXIIMSTN Index/SBM017PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	16,139	1677.64		2,264		1,976		1,976	(288)				107		0001
Purchased Call/BXIIMSTN Index/SBM017RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	20,006	1673.81		2,779		2,659		2,659	(120)				141		0001
Purchased Call/BXIIMSTN Index/SBM017PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	20,249	1677.64		2,598		2,264		2,264	(334)				135		0001
Purchased Call/BXIIMSTN Index/SBM0170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	845,635	1184.19	218,597			430,591		430,591	66,604				6,193		0001
Purchased Call/BXIIMSTN Index/SBM0170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	465,280	1134.53	122,183			264,959		264,959	39,831				3,440		0001
Purchased Call/BXIIMSTN Index/SBM0170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	299,999	1210.43	80,610			145,124		145,124	22,543				2,237		0001
Purchased Call/BXIIMSTN Index/SBM0170SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	8,738	1220.04	1,928			3,227		3,227	453				66		0001
Purchased Call/BXIIMSTN Index/SBM0170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	309,781	1220.04	86,584			147,326		147,326	22,871				2,333		0001
Purchased Call/BXIIMSTN Index/SBM0170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	177,687	1188.87	51,156			90,753		90,753	13,831				1,349		0001
Purchased Call/BXIIMSTN Index/SBM0171S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/08/2028	2	490,369	1135.48	122,088			281,931		281,931	41,756				3,761		0001
Purchased Call/BXIIMSTN Index/SBM0171SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	19,919	1225.76	4,248			9,215		9,215	1,461				145		0001
Purchased Call/BXIIMSTN Index/SBM0171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	05/22/2028	2	311,982	1063.09	90,896			209,761		209,761	29,973				2,412		0001
Purchased Call/BXIIMSTN Index/SBM0171SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	437,416	1124.64	126,151			258,877		258,877	37,880				3,415		0001
Purchased Call/BXIIMSTN Index/SBM0171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	17,887	1029.49	5,255			12,969		12,969	1,815				141		0001
Purchased Call/BXIIMSTN Index/SBM0172S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	73,082	1068.03	21,347			49,010		49,010	6,949				580		0001
Purchased Call/BXIIMSTN Index/SBM0172SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	61,200	1104.09	17,528			38,142		38,142	5,476				489		0001
Purchased Call/BXIIMSTN Index/SBM0172SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	144,115	1158.51	41,130			80,351		80,351	11,764				1,163		0001
Purchased Call/BXIIMSTN Index/SBM0172SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2028	2	100,959	1163.03	29,061			55,914		55,914	8,176				821		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0172SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2028	2	119,894	1124.92	35,418			72,176		72,176	10,346				983		0001
Purchased Call/BXIIMSTN Index/SBM0173S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2028	2	330,574	1050.54	100,368			232,746		232,746	32,289				2,730		0001
Purchased Call/BXIIMSTN Index/SBM0173SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	48,858	997.33	15,840			38,474		38,474	5,215				406		0001
Purchased Call/BXIIMSTN Index/SBM0173SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	236,934	1026.27	78,781			176,120		176,120	24,089				1,984		0001
Purchased Call/BXIIMSTN Index/SBM0173SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	351,246	1045.86	116,052			251,442		251,442	34,553				2,969		0001
Purchased Call/BXIIMSTN Index/SBM0174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028	2	191,788	1097.09	59,387			123,860		123,860	17,321				1,632		0001
Purchased Call/BXIIMSTN Index/SBM0174SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2028	2	337,303	1082.32	104,813			225,235		225,235	31,216				2,892		0001
Purchased Call/BXIIMSTN Index/SBM0174SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	12/22/2028	2	232,650	1032.94	73,934			172,147		172,147	23,366				2,007		0001
Purchased Call/BXIIMSTN Index/SBM0174SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	177,079	1060.04	54,434			124,271		124,271	16,987				1,540		0001
Purchased Call/BXIIMSTN Index/SBM0175S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2029	2	184,429	1096.87	57,331			120,376		120,376	16,627				1,614		0001
Purchased Call/BXIIMSTN Index/SBM0175S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2029	2	571,655	1159.68	167,685			329,443		329,443	46,376				5,040		0001
Purchased Call/BXIIMSTN Index/SBM0175SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	02/22/2029	2	236,979	1117.91	73,171			148,980		148,980	20,596				2,102		0001
Purchased Call/BXIIMSTN Index/SBM0175SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	55,017	1110.9	17,198			35,159		35,159	4,834				491		0001
Purchased Call/BXIIMSTN Index/SBM0175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	64,821	1075.45	19,407			44,581		44,581	6,037				582		0001
Purchased Call/BXIIMSTN Index/SBM0176SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	38,853	1114.61	11,322			24,776		24,776	3,389				351		0001
Purchased Call/BXIIMSTN Index/SBM0176SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	182,125	1126.32	52,416			114,018		114,018	15,558				1,668		0001
Purchased Call/BXIIMSTN Index/SBM0177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	148,353	1157.95	43,423			87,427		87,427	12,018				1,366		0001
Purchased Call/BXIIMSTN Index/SBM0177SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029	1	679,959	1190.49	198,548			371,077		371,077	46,300				6,304		0001
Purchased Call/BXIIMSTN Index/SBM0177SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	1	247,049	1211.99	73,571			131,583		131,583	18,271				2,303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0177SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	1	97,147	1217.58	29,737			51,318		51,318	7,115				911		0001
Purchased Call/BXIIMSTN Index/SBM0178SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/20/2029	2	159,445	1259.37	48,317			77,752		77,752	10,883				1,503		0001
Purchased Call/BXIIMSTN Index/SBM0178SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/08/2029	2	273,116	1262.29	84,826			132,921		132,921	18,547				2,593		0001
Purchased Call/BXIIMSTN Index/SBM0178SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/22/2029	2	275,888	1217.15	88,170			147,193		147,193	20,203				2,633		0001
Purchased Call/BXIIMSTN Index/SBM0178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	368,835	1231.55	115,077			189,316		189,316	23,696				3,541		0001
Purchased Call/BXIIMSTN Index/SBM0179S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/21/2029	2	257,799	1205.15	81,897			141,682		141,682	19,251				2,488		0001
Purchased Call/BXIIMSTN Index/SBM0179SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/08/2029	2	278,539	1188.71	89,815			158,498		158,498	21,369				2,705		0001
Purchased Call/BXIIMSTN Index/SBM0179SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	10/22/2029	3	390,014	1166.36	130,006			232,334		232,334	31,043				3,807		0001
Purchased Call/BXIIMSTN Index/SBM0179SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2029	2	544,120	1205.27	169,346			301,541		301,541	40,601				5,343		0001
Purchased Call/BXIIMSTN Index/SBM017AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	2	174,000	1265.71	53,384			86,023		86,023	11,742				1,717		0001
Purchased Call/BXIIMSTN Index/SBM017ASE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	1	169,589	1274.03	51,555			82,839		82,839	11,289				1,682		0001
Purchased Call/BXIIMSTN Index/SBM017ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	1	344,220	1321.13	102,027			153,976		153,976	21,171				3,432		0001
Purchased Call/BXIIMSTN Index/SBM017ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2030	2	115,091	1325.92	33,325			51,192		51,192	7,019				1,154		0001
Purchased Call/BXIIMSTN Index/SBM017BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2030	1	192,365	1317.76	57,248			87,210		87,210	11,890				1,939		0001
Purchased Call/BXIIMSTN Index/SBM017BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	02/08/2030	3	581,999	1345.38	180,540			251,316		251,316	34,310				5,899		0001
Purchased Call/BXIIMSTN Index/SBM017BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	02/22/2030	2	811,513	1363.87	248,009			332,589		332,589	39,573				8,264		0001
Purchased Call/BXIIMSTN Index/SBM017BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	1	20,003	1363.87	5,821			7,953		7,953	1,090				204		0001
Purchased Call/BXIIMSTN Index/SBM017C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	311,089	1381.5	93,607			126,200		126,200	17,230				3,183		0001
Purchased Call/BXIIMSTN Index/SBM017C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	49,789	1381.5	14,255			19,263		19,263	2,638				509		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM017CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	1	69,120	1394.12	19,900			26,241		26,241	3,589				710		0001
Purchased Call/BXIIMSTN Index/SBM017CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	2	111,131	1394.12	34,145			44,161		44,161	6,021				1,142		0001
Purchased Call/BXIIMSTN Index/SBM017ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	2	65,610	1415.1	20,474			25,652		25,652	3,429				694		0001
Purchased Call/BXIIMSTN Index/SBM017DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	100,422	1400.41	31,251			40,220		40,220	5,383				1,057		0001
Purchased Call/BXIIMSTN Index/SBM017DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	99,735	1398.24	30,908			39,925		39,925	5,365				1,045		0001
Purchased Call/BXIIMSTN Index/SBM017DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	6,255	1400.41	1,849			2,380		2,380	321				66		0001
Purchased Call/BXIIMSTN Index/SBM017DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	189,418	1380.61	59,136			78,124		78,124	10,503				1,976		0001
Purchased Call/BXIIMSTN Index/SBM017CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	250,829	1393.91	77,110			100,123		100,123	13,595				2,592		0001
Purchased Call/BXIIMSTN Index/SBM017ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	06/21/2030	2	164,103	1415.1	48,343			61,052		61,052	8,220				1,736		0001
Purchased Call/BXIIMSTN Index/SBM017DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	272,856	1398.24	80,083			103,820		103,820	14,042				2,859		0001
Purchased Call/BXIIMSTN Index/SBM017CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	70,108	1393.91	19,029			26,691		26,691	3,639				724		0001
Purchased Call/BXIIMSTN Index/SBM017DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	128,494	1347.03	41,105			56,259		56,259	7,545				1,334		0001
Purchased Call/BXIIMSTN Index/SBM017DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	55,647	1347.03	16,727			22,872		22,872	3,096				578		0001
Purchased Call/BXIIMSTN Index/SBM017F$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	73,883	1478.12	20,576			25,110		25,110	3,344				800		0001
Purchased Call/BXIIMSTN Index/SBM017ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	129,077	1440.5	39,536			48,305		48,305	6,458				1,372		0001
Purchased Call/BXIIMSTN Index/SBM017F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	109,013	1478.12	31,559			38,675		38,675	5,116				1,180		0001
Purchased Call/BXIIMSTN Index/SBM017F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	87,542	1474.67	24,582			29,820		29,820	3,984				943		0001
Purchased Call/BXIIMSTN Index/SBM017GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	09/20/2030	2	56,454	1521.94	16,233			18,521		18,521	2,453				613		0001
Purchased Call/BXIIMSTN Index/SBM017F$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/08/2030	2	81,171	1416.99	25,259			32,006		32,006	4,231				871		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2030	1	115,504	1416.99	33,242			43,137		43,137	5,762				1,239		0001
Purchased Call/BXIIMSTN Index/SBMO17ES$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	07/22/2030	2	120,240	1455.36	35,988			43,923		43,923	5,863				1,284		0001
Purchased Call/BXIIMSTN Index/SBMO17ES$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2030	1	40,723	1455.36	11,887			14,245		14,245	1,912				435		0001
Purchased Call/BXIIMSTN Index/SBMO17FS$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	65,540	1474.67	19,125			23,286		23,286	3,092				706		0001
Purchased Call/BXIIMSTN Index/SBMO17ES$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	2	26,611	1440.5	7,878			9,517		9,517	1,280				283		0001
Purchased Call/BXIIMSTN Index/SBMO17GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	1	43,767	1521.94	12,128			13,849		13,849	1,843				476		0001
Purchased Call/BXIIMSTN Index/SBMO17IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	133,161	1519.28	42,784			45,129		45,129	5,847				1,485		0001
Purchased Call/BXIIMSTN Index/SBMO17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2030	2	230,470	1510.21	69,483			77,685		77,685	10,235				2,517		0001
Purchased Call/BXIIMSTN Index/SBMO17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/08/2030	1	49,553	1568.02	15,287			15,137		15,137	1,989				546		0001
Purchased Call/BXIIMSTN Index/SBMO17GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2030	1	61,921	1510.21	17,945			20,064		20,064	2,660				676		0001
Purchased Call/BXIIMSTN Index/SBMO17GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2030	1	54,578	1536.18	16,548			17,599		17,599	2,316				599		0001
Purchased Call/BXIIMSTN Index/SBMO17ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	45,556	1519.28	14,086			14,779		14,779	1,933				508		0001
Purchased Call/BXIIMSTN Index/SBMO17HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/22/2030	1	80,219	1589.92	25,004			23,624		23,624	3,098				887		0001
Purchased Call/BXIIMSTN Index/SBMO17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/06/2030	2	91,310	1596.49	25,261			25,860		25,860	3,397				1,014		0001
Purchased Call/BXIIMSTN Index/SBMO17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/06/2030	1	100,695	1596.49	30,994			29,430		29,430	3,847				1,118		0001
Purchased Call/BXIIMSTN Index/SBMO17KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	1	11,010	1575.01		3,473		3,449		3,449	(23)				125		0001
Purchased Call/BXIIMSTN Index/SBMO17ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2031	1	33,249	1536.56	10,603			11,016		11,016	413				374		0001
Purchased Call/BXIIMSTN Index/SBMO17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/21/2031	1	37,171	1580.95	11,114			10,934		10,934	(180)				422		0001
Purchased Call/BXIIMSTN Index/SBMO17ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2031	2	99,824	1536.56	30,312			31,348		31,348	1,037				1,123		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	1	78,974	1575.01		23,590		23,532		23,532	(57)				899		0001
Purchased Call/BXIIMSTN Index/SBMO17J$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/21/2031	1	43,755	1580.95		13,844		13,504		13,504	(340)				496		0001
Purchased Call/BXIIMSTN Index/SBMO17J$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	66,048	1566.01		19,854		19,851		19,851	(3)				746		0001
Purchased Call/BXIIMSTN Index/SBMO17J$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	254,244	1566.01		80,824		80,267		80,267	(557)				2,873		0001
Purchased Call/BXIIMSTN Index/SBMO17I$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	1	133,958	1500.42		43,215		47,216		47,216	4,001				1,501		0001
Purchased Call/BXIIMSTN Index/SBMO17I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	1	19,645	1500.42		6,031		6,512		6,512	481				220		0001
Purchased Call/BXIIMSTN Index/SBMO17K$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/21/2031	1	7,219	1535.38		2,128		2,457		2,457	329				82		0001
Purchased Call/BXIIMSTN Index/SBMO17K$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	1	105,062	1397.77		30,584		40,561		40,561	9,978				1,206		0001
Purchased Call/BXIIMSTN Index/SBMO17L$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2031	2	36,234	1553.09		12,092		12,030		12,030	(61)				419		0001
Purchased Call/BXIIMSTN Index/SBMO17L$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	2	129,714	1488.34		41,615		48,102		48,102	6,487				1,494		0001
Purchased Call/BXIIMSTN Index/SBMO17N$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/20/2031	1	29,024	1595.74		9,015		9,060		9,060	45				339		0001
Purchased Call/BXIIMSTN Index/SBMO17L$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	67,028	1488.34		19,854		22,966		22,966	3,112				772		0001
Purchased Call/BXIIMSTN Index/SBMO17L$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	2	235,307	1397.77		74,518		102,017		102,017	27,499				2,701		0001
Purchased Call/BXIIMSTN Index/SBMO17M$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/06/2031	1	3,966	1609.91		1,179		1,139		1,139	(41)				46		0001
Purchased Call/BXIIMSTN Index/SBMO17M$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/06/2031	1	65,778	1609.91		20,621		19,929		19,929	(693)				767		0001
Purchased Call/BXIIMSTN Index/SBMO17M$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2031	1	3,952	1575.89		1,243		1,266		1,266	24				46		0001
Purchased Call/BXIIMSTN Index/SBMO17L$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2031	1	62,147	1553.09		18,371		19,399		19,399	1,028				719		0001
Purchased Call/BXIIMSTN Index/SBMO17K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/21/2031	1	4,053	1535.38		923		1,371		1,371	447				46		0001
Purchased Call/BXIIMSTN Index/SBMO17M$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2031	1	45,835	1575.89		13,613		13,850		13,850	237				532		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM017OS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	200,259	1655.04		59,036		62,884		62,884	3,847				2,371		0001
Purchased Call/BXIIMSTN Index/SBM017OS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	61,574	1655.04		18,854		17,579		17,579	(1,275)				729		0001
Purchased Call/BXIIMSTN Index/SBM017NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2031	2	53,964	1650.29		16,940		15,366		15,366	(1,574)				634		0001
Purchased Call/BXIIMSTN Index/SBM017OSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	8,101	1699.07		2,440		2,162		2,162	(278)				97		0001
Purchased Call/BXIIMSTN Index/SBM017NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2031	1	2,638	1681.61		787		689		689	(98)				31		0001
Purchased Call/BXIIMSTN Index/SBM017OSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/22/2031	1	204,307	1699.07		62,232		54,206		54,206	(8,026)				2,427		0001
Purchased Call/BXIIMSTN Index/SBM017PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	1	23,781	1696		7,355		6,410		6,410	(945)				285		0001
Purchased Call/BXIIMSTN Index/SBM017PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	1	25,163	1696		7,496		6,527		6,527	(969)				301		0001
Purchased Call/BXIIMSTN Index/SBM017NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2031	1	11,735	1681.61		3,639		3,175		3,175	(464)				138		0001
Purchased Call/BXIIMSTN Index/SBM017PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	1	22,594	1677.64		7,009		6,328		6,328	(680)				271		0001
Purchased Call/BXIIMSTN Index/SBM017PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	1	12,455	1692.35		3,810		3,416		3,416	(394)				150		0001
Purchased Call/BXIIMSTN Index/SBM017QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	11/21/2031	2	245,156	1646.31		75,978		73,590		73,590	(2,389)				2,976		0001
Purchased Call/BXIIMSTN Index/SBM017RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2031	1	42,650	1650.79		13,243		12,769		12,769	(474)				520		0001
Purchased Call/BXIIMSTN Index/SBM017RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2031	1	45,650	1673.81		13,855		13,196		13,196	(659)				558		0001
Purchased Call/BXIIMSTN Index/SBM017QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2031	1	6,913	1650.79		2,032		1,929		1,929	(103)				84		0001
Purchased Call/BXIIMSTN Index/SBM017QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/07/2031	1	15,955	1640.41		4,996		4,818		4,818	(178)				193		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/08/2022	03/08/2028	1	663,001	100	119,274			592,722		592,722	143,115				4,902		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/22/2022	03/22/2028	1	41,749	100	5,540			24,060		24,060	7,686				311		0001
Purchased Call/S&P 500 INDEX/SPXD00FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/22/2022	03/22/2028	1	771,000	100	162,296			574,622		574,622	150,350				5,750		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2022	04/07/2028	1	335,000	100	49,145			125,077		125,077	(6,149)				2,523		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2022	04/07/2028	1	900,456	100	205,934			675,690		675,690	170,529				6,781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD00MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2022	04/21/2028	1	222,000	100	34,565			83,193		83,193	(6,844)				1,686		0001
Purchased Call/S&P 500 INDEX/SPXD00MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/22/2022	04/21/2028	2	751,552	100	179,049			634,760		634,760	151,270				5,707		0001
Purchased Call/S&P 500 INDEX/SPXD00QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/06/2022	05/08/2028	1	112,000	100	17,730			74,555		74,555	13,106				859		0001
Purchased Call/S&P 500 INDEX/SPXD00QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/10/2022	05/08/2028	2	754,326	100	179,919			702,608		702,608	165,762				5,786		0001
Purchased Call/S&P 500 INDEX/SPXD00USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/20/2022	05/22/2028	1	462,000	100	106,214			484,688		484,688	109,407				3,573		0001
Purchased Call/S&P 500 INDEX/SPXD00YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2022	06/08/2028	1	192,000	100	31,181			135,943		135,943	26,632				1,499		0001
Purchased Call/S&P 500 INDEX/SPXD00YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2022	06/08/2028	1	617,000	100	147,155			577,721		577,721	135,520				4,817		0001
Purchased Call/S&P 500 INDEX/SPXE001SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/22/2022	06/22/2028	1	190,000	100	45,714			215,004		215,004	47,044				1,495		0001
Purchased Call/S&P 500 INDEX/SPXE004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/08/2022	07/07/2028	1	242,000	100	61,637			269,112		269,112	60,483				1,920		0001
Purchased Call/S&P 500 INDEX/SPXE007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/22/2022	07/21/2028	1	55,000	100	10,445			49,779		49,779	11,167				440		0001
Purchased Call/S&P 500 INDEX/SPXE007S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/22/2022	07/21/2028	1	255,000	100	61,047			274,965		274,965	62,293				2,038		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2022	08/08/2028	1	50,000	100	9,945			41,413		41,413	9,575				404		0001
Purchased Call/S&P 500 INDEX/SPXE00DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2022	08/22/2028	1	85,000	100	17,876			70,553		70,553	16,169				691		0001
Purchased Call/S&P 500 INDEX/SPXE00DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2022	08/22/2028	1	233,000	100	61,489			230,227		230,227	53,152				1,894		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2022	09/08/2028	1	106,915	100	23,414			95,291		95,291	21,262				877		0001
Purchased Call/S&P 500 INDEX/SPXE00GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2022	09/08/2028	1	239,000	100	65,462			253,909		253,909	57,041				1,960		0001
Purchased Call/S&P 500 INDEX/SPXE00JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/22/2022	09/22/2028	3	674,138	100	188,921			815,577		815,577	175,030				5,568		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/07/2022	10/06/2028	1	53,000	100	12,884			57,219		57,219	11,898				441		0001
Purchased Call/S&P 500 INDEX/SPXE00NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/07/2022	10/06/2028	1	206,000	100	61,903			265,122		265,122	55,898				1,713		0001
Purchased Call/S&P 500 INDEX/SPXE00QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/21/2022	10/20/2028	1	331,000	100	104,795			401,954		401,954	85,793				2,772		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2022	11/08/2028	1	267,964	100	68,786			263,944		263,944	55,610				2,265		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2022	11/08/2028	1	645,000	100	204,723			755,673		755,673	161,237				5,452		0001
Purchased Call/S&P 500 INDEX/SPXE00USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2022	11/22/2028	1	806,000	100	195,294			725,987		725,987	157,425				6,858		0001
Purchased Call/S&P 500 INDEX/SPXE00USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2022	11/22/2028	1	159,000	100	47,843			170,370		170,370	37,311				1,353		0001
Purchased Call/S&P 500 INDEX/SPXE00WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2022	12/08/2028	1	98,000	100	22,285			90,322		90,322	19,338				840		0001
Purchased Call/S&P 500 INDEX/SPXE00WSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2022	12/08/2028	1	400,000	100	113,600			438,264		438,264	94,825				3,429		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2022	12/22/2028	1	161,000	100	46,078			190,236		190,236	40,281				1,389		0001
Purchased Call/S&P 500 INDEX/SPXF001SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2023	01/08/2029	1	90,000	100	20,088			86,195		86,195	18,211				783		0001
Purchased Call/S&P 500 INDEX/SPXF001SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/06/2023	01/08/2029	1	111,000	100	30,914			126,622		126,622	27,011				965		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/20/2023	01/22/2029	1	250,000	100	67,550			274,512		274,512	59,224				2,188		0001
Purchased Call/S&P 500 INDEX/SPXF005SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/08/2023	02/08/2029	1	349,000	100	79,537			299,747		299,747	65,887				3,077		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/10/2023	02/08/2029	2	686,007	100	191,949			701,443		701,443	155,317				6,049		0001
Purchased Call/S&P 500 INDEX/SPXF008S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2023	02/22/2029	1	465,000	100	112,019			429,364		429,364	95,391				4,125		0001
Purchased Call/S&P 500 INDEX/SPXF008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2023	02/22/2029	1	307,000	100	90,872			340,277		340,277	76,772				2,723		0001
Purchased Call/S&P 500 INDEX/SPXF00A5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2023	03/08/2029	1	115,000	100	27,945			106,284		106,284	23,506				1,026		0001
Purchased Call/S&P 500 INDEX/SPXF00A5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2023	03/08/2029	1	249,000	100	74,127			276,226		276,226	61,991				2,222		0001
Purchased Call/S&P 500 INDEX/SPXF00CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2023	03/22/2029	1	412,000	100	93,400			391,841		391,841	85,237				3,699		0001
Purchased Call/S&P 500 INDEX/SPXF00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2023	03/22/2029	1	167,000	100	46,793			190,680		190,680	42,127				1,499		0001
Purchased Call/S&P 500 INDEX/SPXF00FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2023	04/06/2029	1	139,000	100	29,023			121,638		121,638	27,123				1,256		0001
Purchased Call/S&P 500 INDEX/SPXF00FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2023	04/06/2029	1	206,000	100	53,539			216,150		216,150	48,764				1,861		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/25/2023	04/20/2029	4	415,584	100	108,719			429,274		429,274	99,142				3,777		0001
Purchased Call/S&P 500 INDEX/SPXF00HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/25/2023	04/20/2029	1	96,000	100	19,142			82,684		82,684	18,527				873		0001
Purchased Call/S&P 500 INDEX/SPXF00JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2023	05/08/2029	1	170,000	100	44,778			176,070		176,070	39,471				1,557		0001
Purchased Call/S&P 500 INDEX/SPXF00LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2023	05/22/2029	1	77,000	100	17,456			64,769		64,769	14,472				709		0001
Purchased Call/S&P 500 INDEX/SPXF00LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2023	05/22/2029	1	236,000	100	65,844			237,901		237,901	53,654				2,173		0001
Purchased Call/S&P 500 INDEX/SPXF00OSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2023	06/08/2029	1	229,000	100	53,472			183,231		183,231	41,442				2,123		0001
Purchased Call/S&P 500 INDEX/SPXF00OSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2023	06/08/2029	1	865,000	100	247,304			826,316		826,316	189,995				8,020		0001
Purchased Call/S&P 500 INDEX/SPXF00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/22/2023	06/22/2029	1	585,000	100	172,809			535,850		535,850	125,214				5,454		0001
Purchased Call/S&P 500 INDEX/SPXF00US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/07/2023	07/06/2029	1	212,000	100	54,399			161,005		161,005	36,970				1,987		0001
Purchased Call/S&P 500 INDEX/SPXF00US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/07/2023	07/06/2029	2	642,424	100	46,629	367,734		585,965		585,965	113,631				6,022		0001
Purchased Call/S&P 500 INDEX/SPXF00IISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/21/2023	07/20/2029	1	451,000	100	112,164			320,438		320,438	76,435				4,251		0001
Purchased Call/S&P 500 INDEX/SPXF00IISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/21/2023	07/20/2029	2	307,002	100	94,100			260,147		260,147	62,607				2,894		0001
Purchased Call/S&P 500 INDEX/SPXG000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2023	08/08/2029	1	75,000	100	19,320			54,699		54,699	12,837				712		0001
Purchased Call/S&P 500 INDEX/SPXG000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2023	08/08/2029	1	239,000	100	75,022			207,734		207,734	49,213				2,269		0001
Purchased Call/S&P 500 INDEX/SPXG003SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/23/2023	08/22/2029	2	635,769	100	209,416			587,572		587,572	133,193				6,068		0001
Purchased Call/S&P 500 INDEX/SPXG006SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2023	09/07/2029	1	118,000	100	30,987			87,994		87,994	20,588				1,133		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2023	09/07/2029	1	188,922	100	60,153			167,951		167,951	39,589				1,814		0001
Purchased Call/S&P 500 INDEX/SPXG00A5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/22/2023	09/21/2029	1	313,000	100	101,975			299,714		299,714	66,961				3,021		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/06/2023	10/08/2029	1	200,000	100	56,080			161,688		161,688	35,425				1,942		0001
Purchased Call/S&P 500 INDEX/SPXG00DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/06/2023	10/08/2029	1	210,000	100	71,316			203,365		203,365	44,861				2,039		0001
Purchased Call/S&P 500 INDEX/SPXG00GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/20/2023	10/22/2029	1	105,000	100	29,547			88,755		88,755	19,093				1,025		0001
Purchased Call/S&P 500 INDEX/SPXG00GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/20/2023	10/22/2029	1	441,000	100	150,293			446,551		446,551	96,881				4,305		0001
Purchased Call/S&P 500 INDEX/SPXG00KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2023	11/08/2029	1	15,396	100	4,075			12,068		12,068	2,652				151		0001
Purchased Call/S&P 500 INDEX/SPXG00KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2023	11/08/2029	1	229,000	100	73,303			214,830		214,830	47,513				2,249		0001
Purchased Call/S&P 500 INDEX/SPXG00OS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2023	11/21/2029	1	170,000	100	44,387			121,851		121,851	27,844				1,677		0001
Purchased Call/S&P 500 INDEX/SPXG00OS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2023	11/21/2029	1	124,000	100	39,097			106,424		106,424	24,379				1,223		0001
Purchased Call/S&P 500 INDEX/SPXG00RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2023	12/07/2029	1	50,000	100	12,620			35,111		35,111	8,053				496		0001
Purchased Call/S&P 500 INDEX/SPXG00RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2023	12/07/2029	1	92,000	100	28,180			77,331		77,331	17,767				913		0001
Purchased Call/S&P 500 INDEX/SPXG00USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2023	12/21/2029	1	76,000	100	18,080			49,809		49,809	12,342				758		0001
Purchased Call/S&P 500 INDEX/SPXG00USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/22/2023	12/21/2029	1	246,000	100	71,414			192,225		192,225	47,882				2,452		0001
Purchased Call/S&P 500 INDEX/SPXG00IISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2024	01/08/2030	1	148,000	100	35,727			97,332		97,332	23,592				1,485		0001
Purchased Call/S&P 500 INDEX/SPXG00IISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/08/2024	01/08/2030	1	157,000	100	46,252			123,087		123,087	29,796				1,575		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/22/2024	01/22/2030	1	571,000	100	141,380			358,725		358,725	87,520				5,755		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	01/22/2024	01/22/2030	2	230,020	100	69,381			172,920		172,920	42,782				2,318		0001
Purchased Call/S&P 500 INDEX/SPXH002SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/08/2024	02/08/2030	1	247,000	100	62,096			145,173		145,173	36,965				2,504		0001
Purchased Call/S&P 500 INDEX/SPXH002SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/08/2024	02/08/2030	1	596,000	100	181,780			417,756		417,756	106,928				6,041		0001
Purchased Call/S&P 500 INDEX/SPXH004SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2024	02/22/2030	1	145,032	100	35,330			76,469		76,469	19,765				1,477		0001
Purchased Call/S&P 500 INDEX/SPXH004SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	02/22/2024	02/22/2030	1	179,000	100	46,791			100,647		100,647	26,048				1,823		0001
Purchased Call/S&P 500 INDEX/SPXH004SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	02/22/2030	1	113,785	100	35,967			76,304		76,304	19,837				1,159		0001
Purchased Call/S&P 500 INDEX/SPXH008S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	03/08/2030	1	156,000	100	36,566			80,931		80,931	20,994				1,596		0001
Purchased Call/S&P 500 INDEX/SPXH008S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	03/08/2030	1	55,000	100	15,824			34,304		34,304	8,925				563		0001
Purchased Call/S&P 500 INDEX/SPXH008SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/08/2024	03/08/2030	1	364,000	100	111,348			240,150		240,150	62,553				3,724		0001
Purchased Call/S&P 500 INDEX/SPXH00ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	03/22/2024	03/22/2030	1	151,000	100	44,832			89,122		89,122	23,622				1,552		0001
Purchased Call/S&P 500 INDEX/SPXH00SS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/21/2024	06/21/2030	1	204,000	100	50,980			90,413		90,413	24,472				2,157		0001
Purchased Call/S&P 500 INDEX/SPXH00DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2024	04/08/2030	2	729,417	100	185,236			365,186		365,186	95,403				7,537		0001
Purchased Call/S&P 500 INDEX/SPXH00DSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/08/2024	04/08/2030	1	71,104	100	22,028			42,796		42,796	11,186				735		0001
Purchased Call/S&P 500 INDEX/SPXH00SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/24/2024	06/21/2030	2	430,638	100	131,298			229,551		229,551	61,802				4,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2024	04/22/2030	1	256,000	100	67,072			141,815		141,815	35,374				2,657		0001
Purchased Call/S&P 500 INDEX/SPXH00LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/22/2024	05/22/2030	1	253,000	100	64,136			121,011		121,011	31,924				2,651		0001
Purchased Call/S&P 500 INDEX/SPXH00GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2024	04/22/2030	1	105,000	100	33,611			69,889		69,889	17,389				1,090		0001
Purchased Call/S&P 500 INDEX/SPXH00PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/07/2024	06/07/2030	1	105,283	100	26,794			49,505		49,505	13,090				1,109		0001
Purchased Call/S&P 500 INDEX/SPXH00LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/22/2024	05/22/2030	1	134,007	100	41,422			77,064		77,064	20,280				1,404		0001
Purchased Call/S&P 500 INDEX/SPXH00PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/07/2024	06/07/2030	1	334,000	100	103,507			188,841		188,841	49,753				3,517		0001
Purchased Call/S&P 500 INDEX/SPXH00ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2024	05/08/2030	1	235,000	100	72,615			143,446		143,446	36,918				2,452		0001
Purchased Call/S&P 500 INDEX/SPXH00ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2024	05/08/2030	1	310,000	100	78,492			157,425		157,425	40,580				3,234		0001
Purchased Call/S&P 500 INDEX/SPXI009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/20/2024	09/20/2030	1	191,426	100	49,369			86,729		86,729	23,972				2,080		0001
Purchased Call/S&P 500 INDEX/SPXH00XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2024	07/08/2030	1	104,000	100	25,990			43,656		43,656	12,049				1,106		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	150,255	100	42,372			72,166		72,166	19,694				1,604		0001
Purchased Call/S&P 500 INDEX/SPXI004SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2024	08/22/2030	1	156,000	100	33,384			60,002		60,002	14,482				1,681		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2024	07/08/2030	1	311,620	100	95,044			157,391		157,391	43,120				3,313		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	122,000	100	28,097			47,107		47,107	11,786				1,302		0001
Purchased Call/S&P 500 INDEX/SPXI003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/08/2024	08/08/2030	1	126,995	100	27,126			53,656		53,656	10,925				1,363		0001
Purchased Call/S&P 500 INDEX/SPXI000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	108,352	100	26,633			45,868		45,868	12,586				1,157		0001
Purchased Call/S&P 500 INDEX/SPXI007S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/06/2024	09/06/2030	1	569,786	100	115,781			237,921		237,921	54,145				6,166		0001
Purchased Call/S&P 500 INDEX/SPXI004SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2024	08/22/2030	1	61,000	100	15,952			29,415		29,415	7,963				657		0001
Purchased Call/S&P 500 INDEX/SPXI007S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/06/2024	09/06/2030	2	309,809	100	79,125			163,258		163,258	42,441				3,353		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	89,494	100	22,857			29,531		29,531	7,749				998		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2024	11/08/2030	1	718,360	100	211,844			281,830		281,830	82,229				7,916		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	106,957	100	33,093			43,966		43,966	12,470				1,193		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2024	10/08/2030	1	290,715	100	65,324			103,417		103,417	26,267				3,176		0001
Purchased Call/S&P 500 INDEX/SPXI00CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	107,885	100	30,823			45,510		45,510	12,888				1,183		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	17,698	100	4,134			6,026		6,026	1,597				194		0001
Purchased Call/S&P 500 INDEX/SPXI00BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/09/2024	10/08/2030	2	118,505	100	33,133			52,544		52,544	14,600				1,294		0001
Purchased Call/S&P 500 INDEX/SPXI00HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/22/2024	11/22/2030	1	219,000	100	65,766			87,423		87,423	25,240				2,423		0001
Purchased Call/S&P 500 INDEX/SPXI00KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/06/2024	12/06/2030	1	619,000	100	183,843			231,984		231,984	68,784				6,875		0001
Purchased Call/S&P 500 INDEX/SPXI00II\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/11/2025	03/07/2031	2	145,099	100		37,880		63,265		63,265	25,386				1,652		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/22/2025	01/22/2031	1	274,000	100		80,035		99,345		99,345	19,310				3,083		0001
Purchased Call/S&P 500 INDEX/SPXI00PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/22/2025	01/22/2031	1	53,000	100		12,270		15,005		15,005	2,735				596		0001
Purchased Call/S&P 500 INDEX/SPXI00NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	168,000	100		52,248		69,834		69,834	17,586				1,883		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/24/2025	03/21/2031	2	440,912	100		120,583		203,616		203,616	83,033				5,038		0001
Purchased Call/S&P 500 INDEX/SPXI00NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	221,000	100		65,328		87,417		87,417	22,090				2,477		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/21/2025	03/21/2031	1	105,000	100		22,271		38,227		38,227	15,957				1,200		0001
Purchased Call/S&P 500 INDEX/SPXI00TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	38,439	100		8,733		11,303		11,303	2,570				436		0001
Purchased Call/S&P 500 INDEX/SPXI00WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	176,844	100		38,269		59,765		59,765	21,496				2,013		0001
Purchased Call/S&P 500 INDEX/SPXI00NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	210,000	100		53,991		69,898		69,898	15,907				2,354		0001
Purchased Call/S&P 500 INDEX/SPXI00TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	291,000	100		83,837		110,843		110,843	27,006				3,300		0001
Purchased Call/S&P 500 INDEX/SPXI00RSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/07/2025	02/07/2031	1	197,157	100		57,333		74,339		74,339	17,005				2,228		0001
Purchased Call/S&P 500 INDEX/SPXJ00AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/06/2025	06/06/2031	1	360,000	100		99,252		140,917		140,917	41,665				4,196		0001
Purchased Call/S&P 500 INDEX/SPXJ001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	188,715	100		40,460		88,210		88,210	47,750				2,166		0001
Purchased Call/S&P 500 INDEX/SPXJ001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	350,954	100		95,459		232,308		232,308	136,849				4,029		0001
Purchased Call/S&P 500 INDEX/SPXJ006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2025	05/08/2031	1	50,718	100		13,374		23,463		23,463	10,089				587		0001
Purchased Call/S&P 500 INDEX/SPXJ003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	365,503	100		98,393		206,741		206,741	108,348				4,211		0001
Purchased Call/S&P 500 INDEX/SPXJ003S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	136,000	100		36,094		75,947		75,947	39,852				1,567		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/20/2025	06/20/2031	1	384,000	100		109,709		163,640		163,640	53,931				4,491		0001
Purchased Call/S&P 500 INDEX/SPXJ00AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/06/2025	06/06/2031	1	146,000	100		43,012		60,890		60,890	17,879				1,702		0001
Purchased Call/S&P 500 INDEX/SPXJ001S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	56,000	100		15,025		36,603		36,603	21,578				643		0001
Purchased Call/S&P 500 INDEX/SPXJ003SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	74,000	100		15,399		31,868		31,868	16,469				853		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/22/2025	05/22/2031	1	358,000	100		98,235		151,517		151,517	53,282				4,156		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2025	08/22/2031	1	642,000	100		182,392		213,294		213,294	30,902				7,626		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/22/2025	09/22/2031	1	1,373,000	100		377,712		393,540		393,540	15,828				16,431		0001
Purchased Call/S&P 500 INDEX/SPXJ000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/22/2025	09/22/2031	1	297,000	100		71,072		71,885		71,885	813				3,554		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/22/2025	09/22/2031	1	198,000	100		57,400		58,432		58,432	1,032				2,370		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2025	07/22/2031	1	249,000	100		71,936		89,249		89,249	17,313				2,935		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/08/2025	09/08/2031	1	1,474,000	100		408,298		494,611		494,611	86,313				17,581		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2025	07/08/2031	1	68,000	100		19,666		25,385		25,385	5,720				799		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2025	10/22/2031	1	1,002,000	100		272,143		288,975		288,975	16,832				12,077		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2025	10/22/2031	1	81,000	100		17,496		18,133		18,133	637				976		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/22/2025	12/22/2031	1	493,000	100		106,340		101,679		101,679	(4,661)				6,027		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/09/2025	10/08/2031	2	1,443,796	100		399,158		402,579		402,579	3,421				17,344		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/08/2025	12/08/2031	1	146,000	100		32,120		30,520		30,520	(1,600)				1,779		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/07/2025	11/07/2031	1	410,000	100		114,308		114,859		114,859	551				4,960		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/22/2025	12/22/2031	1	470,000	100		128,075		122,616		122,616	(5,459)				5,746		0001
Purchased Call/S&P 500 INDEX/SPXJ00I$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/21/2025	11/21/2031	1	168,000	100		46,234		50,791		50,791	4,557				2,039		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/07/2025	11/07/2031	1	297,000	100		65,459		65,877		65,877	418				3,593		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2025	10/08/2031	1	82,000	100		19,762		19,302		19,302	(460)				985		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/08/2025	12/08/2031	1	125,000	100		34,675		33,035		33,035	(1,640)				1,523		0001
Purchased Call/NDX Index/NDX0051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	101,767	20201.4		8,721		18,752		18,752	10,030				215		0001
Purchased Call/NDX Index/NDX0211$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	132,345	21491.3		11,157		22,190		22,190	11,033				211		0001
Purchased Call/NDX Index/NDX0170$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	230,088	19754		17,303		36,577		36,577	19,274				535		0001
Purchased Call/NDX Index/NDX0212$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	24,877	21491.3		2,276		4,439		4,439	2,163				40		0001
Purchased Call/NDX Index/NDX0170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	32,510	19754		1,775		3,388		3,388	1,613				76		0001
Purchased Call/NDX Index/NDX0212$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	109,204	21626.4		9,774		16,972		16,972	7,198				376		0001
Purchased Call/NDX Index/NDX0052$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	39,158	21761.8		3,473		6,054		6,054	2,581				129		0001
Purchased Call/NDX Index/NDX0052$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	250,083	17090.4		22,557		51,956		51,956	29,399				648		0001
Purchased Call/NDX Index/NDX0052$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	51,770	18276.4		3,883		8,312		8,312	4,430				143		0001
Purchased Call/NDX Index/NDX0131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	101,567	23498.1		8,572		11,442		11,442	2,870				406		0001
Purchased Call/NDX Index/NDX0213$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	4,839	24761.1		433		436		436	3				21		0001
Purchased Call/NDX Index/NDX0000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	100,371	23762.3		8,411		10,733		10,733	2,322				416		0001
Purchased Call/NDX Index/NDX0212$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	236,735	23611.3		19,957		25,825		25,825	5,868				917		0001
Purchased Call/NDX Index/NDX0212$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	105,943	22702.3		9,980		15,310		15,310	5,330				381		0001
Purchased Call/NDX Index/NDX0131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	86,999	23498.1		7,934		10,760		10,760	2,826				348		0001
Purchased Call/NDX Index/NDX0212$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	146,748	23063.6		13,501		19,401		19,401	5,901				547		0001
Purchased Call/NDX Index/NDX0000$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	53,932	23762.3		4,719		6,069		6,069	1,350				224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0150$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2025	10/08/2026	1	30,201	25136.6		2,452		2,300		2,300	(152)				132		0001
Purchased Call/NDX Index/NDX0053$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	159,732	25628		14,791		12,803		12,803	(1,989)				773		0001
Purchased Call/NDX Index/NDX0213$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	410,028	25136.6		38,543		35,179		35,179	(3,364)				1,799		0001
Purchased Call/NDX Index/NDX0053$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	38,157	25461.7		3,472		3,259		3,259	(213)				188		0001
Purchased Call/NDX Index/NDX0213$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	35,945	25059.8		2,933		2,898		2,898	(36)				166		0001
Purchased Call/NDX Index/NDX0150$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	30,500	24879		2,995		2,897		2,897	(98)				137		0001
Purchased Call/NDX Index/NDX0050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	192,634	15280.2	62,086			158,289		158,289	39,683				1,850		0001
Purchased Call/NDX Index/NDX0050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	48,035	14973.2	16,159			41,229		41,229	10,202				466		0001
Purchased Call/NDX Index/NDX0050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	38,092	16001.4	12,113			28,955		28,955	7,363				376		0001
Purchased Call/NDX Index/NDX0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	74,778	16777.4	23,929			52,361		52,361	13,900				745		0001
Purchased Call/NDX Index/NDX0050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,634	16649.9	27,752			64,705		64,705	17,120				909		0001
Purchased Call/NDX Index/NDX0050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	40,294	17330.4	12,411			26,578		26,578	7,170				406		0001
Purchased Call/NDX Index/NDX0050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	28,753	17783.2	8,836			18,028		18,028	4,912				291		0001
Purchased Call/NDX Index/NDX0050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	44,573	18018.5	13,769			27,306		27,306	7,465				456		0001
Purchased Call/NDX Index/NDX0130$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	150,386	13849.7	45,176			146,492		146,492	35,296				1,385		0001
Purchased Call/NDX Index/NDX0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,199	15313.2	4,586			11,778		11,778	2,942				139		0001
Purchased Call/NDX Index/NDX0130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	85,041	18004.7	26,575			51,840		51,840	13,913				866		0001
Purchased Call/NDX Index/NDX0130$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	20,017	18339.4	5,607			10,050		10,050	2,564				206		0001
Purchased Call/NDX Index/NDX0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	57,526	12890.5	17,166			61,779		61,779	14,958				468		0001
Purchased Call/NDX Index/NDX0210$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	96,648	12567.2	29,313			111,170		111,170	26,096				868		0001
Purchased Call/NDX Index/NDX0210$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	143,846	15036.9	45,714			121,243		121,243	30,590				1,348		0001
Purchased Call/NDX Index/NDX0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	9,744	15273	3,053			8,014		8,014	2,026				93		0001
Purchased Call/NDX Index/NDX0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	70,160	16084.7	22,199			53,134		53,134	13,589				696		0001
Purchased Call/NDX Index/NDX0130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	66,854	18085	21,333			40,995		40,995	10,927				697		0001
Purchased Call/NDX Index/NDX0050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,783	19001	105,721			177,799		177,799	46,540				3,926		0001
Purchased Call/NDX Index/NDX0130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	157,656	18705.2	50,671			90,112		90,112	24,417				1,652		0001
Purchased Call/NDX Index/NDX0130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	6,252	18705.2	1,760			3,051		3,051	783				66		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0210SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	55,064	19700.4	17,318			28,119		28,119	7,727				582		0001
Purchased Call/NDX Index/NDX0210SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	112,065	20439.5	35,065			52,717		52,717	14,704				1,191		0001
Purchased Call/NDX Index/NDX0050SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	82,605	18413.8	25,682			49,846		49,846	13,435				886		0001
Purchased Call/NDX Index/NDX0051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	263,353	19791.5	78,690			136,827		136,827	37,980				2,862		0001
Purchased Call/NDX Index/NDX0130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	218,179	18421.3	65,432			131,902		131,902	35,020				2,361		0001
Purchased Call/NDX Index/NDX0050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	244,448	19822.9	76,903			124,988		124,988	35,245				2,610		0001
Purchased Call/NDX Index/NDX0211S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	27,210	19491.8	8,177			14,424		14,424	3,888				293		0001
Purchased Call/NDX Index/NDX0051SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	160,509	21622.3	51,652			68,408		68,408	19,181				1,783		0001
Purchased Call/NDX Index/NDX0130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	52,874	21117.2	16,861			23,915		23,915	6,798				583		0001
Purchased Call/NDX Index/NDX0051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	660,407	20776.2	214,104			308,505		308,505	84,725				7,306		0001
Purchased Call/NDX Index/NDX0130SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	115,558	20383.6	35,869			56,473		56,473	15,757				1,267		0001
Purchased Call/NDX Index/NDX0051SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	167,906	21289.2	56,635			74,570		74,570	20,660				1,872		0001
Purchased Call/NDX Index/NDX0130SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	107,882	20107.8	32,958			54,180		54,180	15,029				1,178		0001
Purchased Call/NDX Index/NDX0051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	49,997	19754		16,059		26,918		26,918	10,859				571		0001
Purchased Call/NDX Index/NDX0051SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	150,878	20201.4	49,141			77,060		77,060	27,919				1,718		0001
Purchased Call/NDX Index/NDX0051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	409,925	21853		135,070		172,501		172,501	37,431				4,612		0001
Purchased Call/NDX Index/NDX0170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	426,993	21491.3	125,621			170,427		170,427	44,806				4,825		0001
Purchased Call/NDX Index/NDX0212S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	85,158	20201.4	24,832			37,735		37,735	12,903				969		0001
Purchased Call/NDX Index/NDX0212S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,506	21614.1	3,472			4,589		4,589	1,117				119		0001
Purchased Call/NDX Index/NDX0610S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	342,539	21761.8	111,873			152,111		152,111	40,238				3,992		0001
Purchased Call/NDX Index/NDX0052SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	97,521	21112.5	32,484			45,924		45,924	13,439				1,132		0001
Purchased Call/NDX Index/NDX0170SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	398,717	18276.4	130,181			254,135		254,135	123,954				4,594		0001
Purchased Call/NDX Index/NDX0000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	26,265	21626.4	8,549			11,822		11,822	3,273				307		0001
Purchased Call/NDX Index/NDX0052S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	82,467	20063.6	26,785			43,397		43,397	16,611				954		0001
Purchased Call/NDX Index/NDX0052S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	341,832	17090.4	110,275			248,408		248,408	138,133				3,924		0001
Purchased Call/NDX Index/NDX0400SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	7,085	23498.1	2,055			2,484		2,484	430				84		0001
Purchased Call/NDX Index/NDX0000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	27,958	22702.3	9,167			11,263		11,263	2,095				328		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17I$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	2,401	1536.56		155		206		206	51				3		0001
Purchased Call/BXIIMSTN Index/SBMO17JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	14,064	1566.01		921		1,000		1,000	79				22		0001
Purchased Call/BXIIMSTN Index/SBMO17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	162,671	1575.01		12,672		12,106		12,106	(566)				343		0001
Purchased Call/BXIIMSTN Index/SBMO17I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	3,734	1536.56		312		340		340	27				5		0001
Purchased Call/BXIIMSTN Index/SBMO17JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	108,237	1575.01		8,107		7,951		7,951	(156)				228		0001
Purchased Call/BXIIMSTN Index/SBMO17JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	196,321	1575.01		11,426		12,456		12,456	1,031				414		0001
Purchased Call/BXIIMSTN Index/SBMO17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	219,133	1566.01		15,799		16,163		16,163	364				349		0001
Purchased Call/BXIIMSTN Index/SBMO17JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/06/2026	1	43,285	1566.01		3,711		3,235		3,235	(476)				69		0001
Purchased Call/BXIIMSTN Index/SBMO17KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	31,169	1535.38		1,428		1,817		1,817	389				73		0001
Purchased Call/BXIIMSTN Index/SBMO17LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	24,945	1553.09		2,018		2,341		2,341	323				74		0001
Purchased Call/BXIIMSTN Index/SBMO17MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	106,064	1609.91		6,746		6,411		6,411	(335)				350		0001
Purchased Call/BXIIMSTN Index/SBMO17MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	219,545	1609.91		17,300		15,823		15,823	(1,477)				725		0001
Purchased Call/BXIIMSTN Index/SBMO17MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	14,309	1595.74		1,140		1,133		1,133	(8)				49		0001
Purchased Call/BXIIMSTN Index/SBMO17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	126,976	1397.77		7,669		11,739		11,739	4,070				329		0001
Purchased Call/BXIIMSTN Index/SBMO17LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	50,936	1488.34		1,951		2,667		2,667	716				141		0001
Purchased Call/BXIIMSTN Index/SBMO17NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	11,149	1681.61		943		587		587	(356)				42		0001
Purchased Call/BXIIMSTN Index/SBMO17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	27,870	1681.61		1,993		1,342		1,342	(651)				104		0001
Purchased Call/BXIIMSTN Index/SBMO17NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	62,664	1655.04		4,236		3,541		3,541	(695)				243		0001
Purchased Call/BXIIMSTN Index/SBMO170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	116,544	1699.07		8,787		5,667		5,667	(3,121)				466		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	4,435	1696		335		237		237	(98)				19		0001
Purchased Call/BXIIMSTN Index/SBM0170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	65,548	1699.07		4,418		2,947		2,947	(1,471)				262		0001
Purchased Call/BXIIMSTN Index/SBM017NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	131,982	1655.04		9,991		8,213		8,213	(1,778)				511		0001
Purchased Call/BXIIMSTN Index/SBM017PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	1	74,146	1677.64		6,117		4,857		4,857	(1,260)				325		0001
Purchased Call/BXIIMSTN Index/SBM017QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/06/2026	2	26,346	1640.41		1,836		1,762		1,762	(74)				121		0001
Purchased Call/BXIIMSTN Index/SBM017QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	18,194	1646.31		1,270		1,202		1,202	(68)				86		0001
Purchased Call/BXIIMSTN Index/SBM017QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	27,724	1650.79		2,509		2,482		2,482	(27)				134		0001
Purchased Call/BXIIMSTN Index/SBM017LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	19,002	1553.09		2,816		3,127		3,127	311				110		0001
Purchased Call/BXIIMSTN Index/SBM017MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	25,815	1575.89		3,408		3,630		3,630	222				152		0001
Purchased Call/BXIIMSTN Index/SBM0170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	21,903	1220.04	6,122			10,417		10,417	1,617				165		0001
Purchased Call/BXIIMSTN Index/SBM0171SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028	1	49,477	1029.49	15,512			35,875		35,875	5,021				389		0001
Purchased Call/BXIIMSTN Index/SBM0173SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	75,056	997.33	24,333			59,105		59,105	8,012				624		0001
Purchased Call/BXIIMSTN Index/SBM0175SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	20,015	1075.45	5,992			13,766		13,766	1,864				180		0001
Purchased Call/BXIIMSTN Index/SBM0178SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	472,720	1231.55	147,489			242,638		242,638	30,371				4,539		0001
Purchased Call/BXIIMSTN Index/SBM017AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	1	24,008	1265.71	7,366			11,869		11,869	1,620				237		0001
Purchased Call/BXIIMSTN Index/SBM017ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	55,046	1415.1	16,998			21,521		21,521	2,877				582		0001
Purchased Call/BXIIMSTN Index/SBM017DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	16,673	1398.24	5,167			6,674		6,674	897				175		0001
Purchased Call/BXIIMSTN Index/SBM017DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	155,489	1380.61	48,544			64,130		64,130	8,622				1,622		0001
Purchased Call/BXIIMSTN Index/SBM017ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	23,955	1440.5	7,337			8,965		8,965	1,198				255		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM017F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	40,498	1478.12	11,724			14,367		14,367	1,901				438		0001
Purchased Call/BXIIMSTN Index/SBM017GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	28,381	1521.94	8,145			9,311		9,311	1,233				308		0001
Purchased Call/BXIIMSTN Index/SBM017E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	14,218	1455.36	4,355			5,194		5,194	693				152		0001
Purchased Call/BXIIMSTN Index/SBM017I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	11,004	1519.28	3,536			3,729		3,729	483				123		0001
Purchased Call/BXIIMSTN Index/SBM017G$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	10/22/2030	2	19,692	1536.18	6,213			6,350		6,350	836				216		0001
Purchased Call/BXIIMSTN Index/SBM017I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	6,006	1519.28	1,857			1,948		1,948	255				67		0001
Purchased Call/BXIIMSTN Index/SBM017K$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	9,945	1575.01	3,137			3,116		3,116	(21)				113		0001
Purchased Call/BXIIMSTN Index/SBM017I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	13,759	1536.56	4,388			4,559		4,559	171				155		0001
Purchased Call/BXIIMSTN Index/SBM017K$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	4,942	1397.77	1,439			1,908		1,908	469				57		0001
Purchased Call/BXIIMSTN Index/SBM017L$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	8,741	1488.34	2,589			2,995		2,995	406				101		0001
Purchased Call/BXIIMSTN Index/SBM017L$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	22,024	1397.77	6,929			9,549		9,549	2,620				253		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/08/2022	03/08/2028	1	5,999	100	1,079			5,363		5,363	1,295				44		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/22/2022	03/22/2028	1	72,251	100	9,588			41,639		41,639	13,302				539		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2022	04/07/2028	1	26,544	100	6,071			19,918		19,918	5,027				200		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	09/08/2022	09/08/2028	1	50,085	100	10,969			44,640		44,640	9,960				411		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	11/08/2022	11/08/2028	1	5,036	100	1,293			4,960		4,960	1,045				43		0001
Purchased Call/S&P 500 INDEX/SPXG006$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	09/08/2023	09/07/2029	1	25,078	100	7,985			22,294		22,294	5,255				241		0001
Purchased Call/S&P 500 INDEX/SPXG00K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	11/08/2023	11/08/2029	1	68,604	100	18,159			53,774		53,774	11,816				674		0001
Purchased Call/S&P 500 INDEX/SPXH004$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	02/22/2024	02/22/2030	1	3,968	100	967			2,092		2,092	541				40		0001
Purchased Call/S&P 500 INDEX/SPXH00D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2024	04/08/2030	1	99,896	100	30,948			60,124		60,124	15,715				1,032		0001
Purchased Call/S&P 500 INDEX/SPXH00P$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	06/07/2024	06/07/2030	1	27,717	100	7,054			13,033		13,033	3,446				292		0001
Purchased Call/S&P 500 INDEX/SPXH00L$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	05/22/2024	05/22/2030	1	14,993	100	4,634			8,622		8,622	2,269				157		0001
Purchased Call/S&P 500 INDEX/SPXI009$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	09/20/2024	09/20/2030	1	11,574	100	2,985			5,244		5,244	1,449				126		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	29,745	100	8,388			14,286		14,286	3,899				318		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2024	07/08/2030	1	244,380	100	74,536			123,429		123,429	33,816				2,598		0001
Purchased Call/S&P 500 INDEX/SPXI003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/08/2024	08/08/2030	1	17,005	100	3,632			7,185		7,185	1,463				182		0001
Purchased Call/S&P 500 INDEX/SPXI000SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	14,648	100	3,601			6,201		6,201	1,701				156		0001
Purchased Call/S&P 500 INDEX/SPXI007S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/06/2024	09/06/2030	1	18,214	100	3,701			7,605		7,605	1,731				197		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	20,506	100	5,237			6,766		6,766	1,776				229		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2024	11/08/2030	1	168,640	100	49,732			66,162		66,162	19,304				1,858		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	23,043	100	7,129			9,472		9,472	2,686				257		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2024	10/08/2030	1	25,285	100	5,682			8,995		8,995	2,285				276		0001
Purchased Call/S&P 500 INDEX/SPXI00CSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	13,115	100	3,747			5,532		5,532	1,567				144		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	40,302	100	9,415			13,722		13,722	3,637				442		0001
Purchased Call/S&P 500 INDEX/SPXI00WS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	20,779	100	5,689			9,060		9,060	3,371				237		0001
Purchased Call/S&P 500 INDEX/SPXI00T5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	112,561	100	25,574			33,099		33,099	7,525				1,277		0001
Purchased Call/S&P 500 INDEX/SPXI00WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	75,156	100	16,264			25,399		25,399	9,135				856		0001
Purchased Call/S&P 500 INDEX/SPXJ00AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/06/2025	06/06/2031	1	2,000	100	551			783		783	231				23		0001
Purchased Call/S&P 500 INDEX/SPXJ001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	8,285	100	1,776			3,873		3,873	2,096				95		0001
Purchased Call/S&P 500 INDEX/SPXJ001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	46,046	100	12,525			30,480		30,480	17,955				529		0001
Purchased Call/S&P 500 INDEX/SPXJ006S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2025	05/08/2031	1	67,282	100	17,742			31,126		31,126	13,383				778		0001
Purchased Call/S&P 500 INDEX/SPXJ003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	5,497	100	1,480			3,109		3,109	1,630				63		0001
Purchased Call/AIGO Index/AIG000MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/02/2026	4	5,903,240	1927.53		173,560		481		300,241		(172,607)			2,185		0001
Purchased Call/AIGO Index/AIG000NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/16/2026	3	5,467,430	1929.47		160,456		6,689		271,782		(153,418)			5,724		0001
Purchased Call/AIGO Index/AIG000MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2026	3	3,057,151	1931.84		90,241		1,002		148,301		(89,002)			1,789		0001
Purchased Call/AIGO Index/AIG000MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	4	4,433,484	1920.4		124,054		2,406		242,589		(121,324)			3,282		0001
Purchased Call/AIGO Index/AIG000PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/13/2026	4	6,868,777	1929.67		202,460		39,989		349,818		(162,265)			15,253		0001
Purchased Call/AIGO Index/AIG000NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/27/2026	2	3,901,409	1943.93		114,536		8,229		164,312		(106,037)			5,305		0001
Purchased Call/AIGO Index/AIG0000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/13/2026	4	2,971,750	1955.93		86,424		10,349		110,054		(75,968)			5,159		0001
Purchased Call/AIGO Index/AIG0000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/20/2026	3	3,989,489	1962.21		112,145		15,552		137,845		(96,453)			7,456		0001
Purchased Call/AIGO Index/AIG0000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	2	5,876,409	1951.68		171,969		23,901		231,309		(147,826)			10,983		0001
Purchased Call/AIGO Index/AIG0000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2026	2	1,568,267	1950.46		49,341		4,645		61,360		(44,587)			2,428		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2026	4	3,113,610	1901.07		93,352		3,099		203,628			(90,014)		2,938		0001
Purchased Call/AIGO Index/AIG000NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/22/2026	4	8,423,554	1939.18		245,328		14,235		375,032			(230,523)		10,340		0001
Purchased Call/AIGO Index/AIG000QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/12/2026	4	7,615,195	1944.89		226,305		26,257		321,813			(199,617)		13,069		0001
Purchased Call/AIGO Index/AIG000MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/09/2026	3	7,279,098	1906.19		210,626		4,684		455,372			(205,409)		5,715		0001
Purchased Call/AIGO Index/AIG000QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/27/2026	3	5,881,028	1928.75		176,295		41,709		305,552			(134,411)		14,273		0001
Purchased Call/AIGO Index/AIG000MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/09/2026	3	5,874,488	1920.4		166,262		3,663		321,363			(162,167)		4,612		0001
Purchased Call/AIGO Index/AIG000PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/06/2026	3	7,665,236	1939.76		214,505		38,181		350,651			(176,095)		16,174		0001
Purchased Call/AIGO Index/AIG000QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/06/2026	4	3,441,855	1957.78		98,569		9,845		122,969			(88,559)		5,479		0001
Purchased Call/AIGO Index/AIG000QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/19/2026	3	4,667,344	1929.59		136,514		29,113		217,307			(107,282)		10,788		0001
Purchased Call/AIGO Index/AIG000QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2026	3	5,337,602	1942.51		152,044		34,808		242,359			(117,014)		12,803		0001
Purchased Call/AIGO Index/AIG000QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/10/2026	2	3,232,944	.1957		90,827		10,038		117,285			(80,595)		5,418		0001
Purchased Call/AIGO Index/AIG000NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/23/2026	3	2,571,823	1937.48		76,067		4,642		116,859			(71,266)		3,228		0001
Purchased Call/AIGO Index/AIG000NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/29/2026	4	5,284,675	1942.4		157,871		12,223		227,138			(145,308)		7,448		0001
Purchased Call/AIGO Index/AIG000NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/28/2026	3	2,018,009	1944.9		58,031		4,332		84,063			(53,564)		2,795		0001
Purchased Call/AIGO Index/AIG000QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/06/2026	3	6,199,963	1949.36		185,656		18,589		246,734			(166,713)		9,870		0001
Purchased Call/AIGO Index/AIG000NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/16/2026	3	7,601,643	1932.67		224,291		9,379		364,730			(214,412)		7,958		0001
Purchased Call/AIGO Index/AIG000QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/13/2026	3	9,063,136	1954.59		267,151		32,024		341,331			(234,777)		15,734		0001
Purchased Call/AIGO Index/AIG000NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/30/2026	5	5,223,010	1950.21		150,724		12,141		203,962			(138,301)		7,487		0001
Purchased Call/AIGO Index/AIG000NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/15/2026	2	1,270,816	1927.64		37,833		1,477		64,443			(36,271)		1,288		0001
Purchased Call/AIGO Index/AIG000PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2026	3	5,198,980	1939.83		156,102		26,699		236,998			(129,123)		10,800		0001
Purchased Call/AIGO Index/AIG000NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2026	2	2,855,227	1940.88		85,893		6,007		124,693			(79,716)		3,810		0001
Purchased Call/AIGO Index/AIG000QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2026	2	3,264,673	1954.59		100,085		12,999		123,248			(86,885)		5,919		0001
Purchased Call/AIGO Index/AIG000NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/23/2026	4	5,579,288	1940.88		164,058		10,036		243,496			(153,664)		7,003		0001
Purchased Call/AIGO Index/AIG000PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/06/2026	5	5,630,708	1933.97		161,614		29,624		273,305			(131,846)		11,881		0001
Purchased Call/AIGO Index/AIG000PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/12/2026	6	3,338,440	1923.81		98,777		19,207		179,525			(79,449)		7,362		0001
Purchased Call/AIGO Index/AIG000PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/27/2026	4	9,298,202	1947.77		257,098		41,062		386,761			(215,714)		18,533		0001
Purchased Call/AIGO Index/AIG000PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/11/2026	3	8,050,195	1922.97		235,933		44,881		435,970			(190,655)		17,627		0001
Purchased Call/AIGO Index/AIG000QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/18/2026	4	2,189,477	1960.65		64,148		8,532		76,758			(55,497)		4,011		0001
Purchased Call/AIGO Index/AIG000PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2026	3	8,527,253	1949.89		242,508		37,505		345,589			(204,604)		16,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000Q6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/20/2026	3	2,430,185	1939.91		69,695		15,089		112,694			(54,578)		5,653		0001
Purchased Call/AIGO Index/AIG000Q8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	5	7,471,556	1936.46		219,625		47,658		358,507			(171,778)		17,380		0001
Purchased Call/AIGO Index/AIG000QB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2026	2	3,221,666	1941.71		94,012		21,302		147,213			(72,569)		7,681		0001
Purchased Call/AIGO Index/AIG000PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/13/2026	4	5,749,529	1918.91		176,397		34,751		323,622			(141,536)		12,768		0001
Purchased Call/AIGO Index/AIG000QF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/26/2026	2	2,169,379	1934.61		62,476		14,539		106,556			(47,900)		5,234		0001
Purchased Call/AIGO Index/AIG000Q0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/17/2026	4	5,528,443	1933.59		158,140		32,796		271,762			(125,092)		12,613		0001
Purchased Call/AIGO Index/AIG000Q1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/18/2026	5	4,042,314	1929.59		122,484		25,696		206,760			(96,601)		9,283		0001
Purchased Call/AIGO Index/AIG000NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/14/2026	3	1,122,116	1902.02		40,558		1,462		72,779			(38,994)		1,099		0001
Purchased Call/AIGO Index/AIG000PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/24/2026	3	2,926,023	1953.26		83,461		12,457		113,535			(70,846)		5,679		0001
Purchased Call/AIGO Index/AIG000PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/10/2026	3	4,286,643	1923.84		124,474		23,402		230,060			(100,862)		9,319		0001
Purchased Call/AIGO Index/AIG000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2026	4	6,071,822	1961.98		176,387		23,887		209,811			(152,192)		11,236		0001
Purchased Call/AIGO Index/AIG000QH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/27/2026	4	7,068,414	1931.98		205,851		48,635		356,382			(157,068)		17,155		0001
Purchased Call/AIGO Index/AIG000MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/02/2026	4	9,887,480	1931.84		286,928		798		479,709			(285,348)		3,659		0001
Purchased Call/AIGO Index/AIG000MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/07/2026	2	1,472,020	1919.95		43,086		714		80,937			(42,258)		1,019		0001
Purchased Call/AIGO Index/AIG000MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2026	1	2,087,143	1906.19		61,153		1,853		130,551			(59,154)		1,892		0001
Purchased Call/AIGO Index/AIG000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/03/2026	3	3,612,948	1944.63		110,947		10,120		151,680			(100,578)		5,513		0001
Purchased Call/AIGO Index/AIG000NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	01/30/2026	3	6,223,783	1946.67		181,026		14,594		254,163			(166,074)		8,921		0001
Purchased Call/AIGO Index/AIG000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2026	1	1,289,162	1951.68		37,772		5,515		50,856			(32,215)		2,479		0001
Purchased Call/AIGO Index/AIG000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/11/2026	3	1,470,757	1953.17		40,063		4,555		56,156			(35,423)		2,495		0001
Purchased Call/AIGO Index/AIG000PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	03/05/2026	6	4,071,501	1946.92		109,962		19,433		172,248			(90,377)		8,524		0001
Purchased Call/AIGO Index/AIG000PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/25/2026	2	1,844,560	1951.11		51,579		7,859		73,569			(43,637)		3,613		0001
Purchased Call/AIGO Index/AIG000PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/03/2026	2	2,991,456	1938.79		89,562		15,103		137,660			(74,296)		6,165		0001
Purchased Call/AIGO Index/AIG000QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/05/2026	3	6,098,698	1959.69		176,633		17,078		211,848			(159,195)		9,577		0001
Purchased Call/AIGO Index/AIG000NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/21/2026	2	3,469,963	1941.01		99,541		5,502		151,090			(93,797)		4,162		0001
Purchased Call/AIGO Index/AIG000PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/27/2026	4	6,401,456	1939.42		191,815		30,355		291,756			(161,246)		12,759		0001
Purchased Call/AIGO Index/AIG000MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2026	1	1,899,782	1930.83		50,278		694		93,185			(49,450)		1,218		0001
Purchased Call/AIGO Index/AIG000NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2026	1	2,412,625	1946.67		70,690		6,232		98,662			(64,334)		3,627		0001
Purchased Call/AIGO Index/AIG000QA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2026	1	3,226,251	1949.36		94,529		10,156		128,628			(84,226)		5,340		0001
Purchased Call/AIGO Index/AIG000US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/23/2026	2	2,566,675	1885.14		78,862		37,695		194,893			(41,158)		8,861		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/12/2026	5	4,300,460	1873.67		123,546		55,731		351,045			(67,929)		14,369		0001
Purchased Call/AIGO Index/AIG000T$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/16/2026	3	3,895,749	1872.83		115,818		53,337		319,951			(62,605)		13,176		0001
Purchased Call/AIGO Index/AIG000US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/18/2026	3	7,275,948	1878.3		216,696		101,578		577,216			(115,365)		24,755		0001
Purchased Call/AIGO Index/AIG000T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/09/2026	3	3,640,369	1868.27		110,358		48,476		307,277			(61,845)		12,051		0001
Purchased Call/AIGO Index/AIG000S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/19/2026	3	3,630,859	1863.68		107,214		40,895		314,501			(66,249)		11,203		0001
Purchased Call/AIGO Index/AIG000T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/17/2026	3	4,260,230	1875.75		123,452		57,168		343,457			(66,550)		14,451		0001
Purchased Call/AIGO Index/AIG000S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/20/2026	4	5,383,569	1867.25		149,700		57,413		456,012			(92,215)		16,671		0001
Purchased Call/AIGO Index/AIG000S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/05/2026	2	3,229,525	1878.33		97,372		33,361		253,610			(63,930)		9,450		0001
Purchased Call/AIGO Index/AIG000RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2026	4	3,043,510	1876.18		90,196		27,958		241,980			(62,203)		8,467		0001
Purchased Call/AIGO Index/AIG000S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/08/2026	4	3,263,983	1876.23		93,193		32,854		260,165			(60,429)		9,664		0001
Purchased Call/AIGO Index/AIG000RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/10/2026	3	4,277,273	1865.57		123,305		33,884		364,510			(89,448)		11,194		0001
Purchased Call/AIGO Index/AIG000RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2026	5	5,679,988	1876.35		164,143		50,358		451,036			(113,639)		15,732		0001
Purchased Call/AIGO Index/AIG000T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/10/2026	3	4,062,140	1874.32		117,912		52,025		330,052			(65,857)		13,489		0001
Purchased Call/AIGO Index/AIG000QSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/02/2026	4	4,401,704	1888.58		114,982		29,177		319,322			(85,755)		11,049		0001
Purchased Call/AIGO Index/AIG000QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/07/2026	2	3,124,008	1862.2		81,295		21,570		272,105			(59,620)		8,052		0001
Purchased Call/AIGO Index/AIG000S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2026	3	3,039,894	1884.24		84,206		29,366		229,362			(54,860)		8,966		0001
Purchased Call/AIGO Index/AIG000RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/01/2026	3	3,591,396	1881.65		100,748		33,556		275,492			(67,270)		10,339		0001
Purchased Call/AIGO Index/AIG000RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/10/2026	4	7,337,728	1865.18		214,744		59,133		626,922			(155,546)		19,204		0001
Purchased Call/AIGO Index/AIG000T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2026	4	2,544,525	1879.94		71,414		30,465		199,009			(41,017)		8,291		0001
Purchased Call/AIGO Index/AIG000S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/13/2026	3	4,809,385	1865.95		134,324		48,912		410,337			(85,318)		14,516		0001
Purchased Call/AIGO Index/AIG000USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/26/2026	2	2,804,261	1895.68		80,406		39,272		198,640			(41,344)		9,764		0001
Purchased Call/AIGO Index/AIG000T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/27/2026	3	3,440,764	1867.95		96,999		39,315		290,372			(57,663)		10,918		0001
Purchased Call/AIGO Index/AIG000T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/12/2026	5	3,483,584	1884.19		94,683		42,633		265,507			(52,256)		11,640		0001
Purchased Call/AIGO Index/AIG000T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/03/2026	5	6,077,700	1871.02		181,528		76,748		503,620			(104,738)		19,739		0001
Purchased Call/AIGO Index/AIG000RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/17/2026	5	12,363,580	1878.2		354,042		104,213		968,542			(249,777)		33,470		0001
Purchased Call/AIGO Index/AIG000T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/29/2026	4	5,101,825	1873.3		145,603		59,955		416,180			(85,771)		16,298		0001
Purchased Call/AIGO Index/AIG000RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/16/2026	3	4,659,370	1876.62		135,636		39,500		368,920			(96,126)		12,555		0001
Purchased Call/AIGO Index/AIG000RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/28/2026	3	4,404,712	1886.54		129,247		41,791		326,211			(87,330)		12,522		0001
Purchased Call/AIGO Index/AIG000RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/15/2026	4	4,840,260	1872.6		142,155		40,814		393,857			(101,183)		12,980		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000U6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	06/26/2026	4	4,570,234	1894.51		136,977		67,096		326,328			(70,036)		15,913		0001
Purchased Call/AIGO Index/AIG000U6O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/18/2026	4	2,064,374	1877.27		60,344		28,231		164,863			(32,259)		7,024		0001
Purchased Call/AIGO Index/AIG000S6M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/15/2026	3	3,798,239	1867.46		107,567		40,095		321,036			(67,513)		11,550		0001
Purchased Call/AIGO Index/AIG000U66	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2026	4	3,938,796	1892.93		112,133		53,831		284,015			(58,301)		13,637		0001
Purchased Call/AIGO Index/AIG000R6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/24/2026	4	6,618,481	1882.59		193,885		60,944		503,592			(132,926)		18,494		0001
Purchased Call/AIGO Index/AIG000S6B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/08/2026	4	4,450,997	1876.25		123,139		43,506		354,732			(79,673)		13,179		0001
Purchased Call/AIGO Index/AIG000R6T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/29/2026	3	5,268,759	1888.72		150,726		49,213		384,356			(101,369)		15,042		0001
Purchased Call/AIGO Index/AIG000R61	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/09/2026	4	4,653,045	1878.59		124,063		33,704		363,036			(90,316)		12,117		0001
Purchased Call/AIGO Index/AIG000S6O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/01/2026	4	6,809,977	1876.58		199,186		66,667		540,790			(132,500)		19,605		0001
Purchased Call/AIGO Index/AIG000R68	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/14/2026	3	4,476,321	1869.98		132,771		37,797		370,629			(94,820)		11,947		0001
Purchased Call/AIGO Index/AIG000S6K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/15/2026	5	4,665,222	1865.41		134,157		50,038		399,506			(84,155)		14,186		0001
Purchased Call/AIGO Index/AIG000S54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2026	3	5,757,993	1883.62		166,420		57,378		436,222			(108,906)		16,915		0001
Purchased Call/AIGO Index/AIG000Q0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2026	4	3,259,892	1941.78		80,960		20,394		150,489			(60,506)		8,183		0001
Purchased Call/AIGO Index/AIG000S5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2026	3	3,407,212	1857.95		103,354		38,125		305,673			(65,322)		10,322		0001
Purchased Call/AIGO Index/AIG000S5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/22/2026	3	4,495,488	1862.82		131,753		51,821		391,635			(80,077)		14,020		0001
Purchased Call/AIGO Index/AIG000S5X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2026	1	266,656	1862.82		7,706		3,078		23,236			(4,649)		843		0001
Purchased Call/AIGO Index/AIG000T5I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/05/2026	4	3,346,326	1866.14		97,957		42,278		286,082			(55,759)		10,938		0001
Purchased Call/AIGO Index/AIG000S5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/22/2026	4	3,489,109	1855.38		104,690		41,114		318,202			(63,839)		10,881		0001
Purchased Call/AIGO Index/AIG000T5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/05/2026	3	3,338,116	1875.72		91,833		39,496		268,482			(52,504)		10,912		0001
Purchased Call/AIGO Index/AIG000Q5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	04/01/2026	3	4,666,091	1938.9		135,598		33,659		221,169			(101,754)		11,649		0001
Purchased Call/AIGO Index/AIG000R5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/21/2026	4	4,689,337	1875.84		135,885		41,360		373,563			(94,388)		12,930		0001
Purchased Call/AIGO Index/AIG000R5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/24/2026	3	3,732,250	1881.56		108,445		34,004		286,030			(74,511)		10,429		0001
Purchased Call/AIGO Index/AIG000R5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2026	3	4,618,819	1886.47		130,171		42,849		342,458			(87,309)		13,242		0001
Purchased Call/AIGO Index/AIG000U59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/25/2026	3	2,355,829	1888.58		71,143		34,527		174,987			(36,749)		8,179		0001
Purchased Call/AIGO Index/AIG000S5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/21/2026	3	2,922,683	1856.69		83,758		32,507		264,400			(51,350)		9,083		0001
Purchased Call/AIGO Index/AIG000S5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/12/2026	3	3,207,439	1866.95		91,268		33,051		271,846			(58,148)		9,644		0001
Purchased Call/AIGO Index/AIG000T5S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2025	05/29/2026	3	3,539,056	1870.79		103,574		42,553		293,405			(61,200)		11,306		0001
Purchased Call/AIGO Index/AIG000Q5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	03/31/2026	3	4,037,396	1933.48		120,615		29,686		201,254			(90,764)		10,024		0001
Purchased Call/AIGO Index/AIG000T5P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/11/2026	4	2,601,789	1876.86		78,186		34,919		207,999			(43,384)		8,667		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/08/2026	4	4,511,731	1850.72		143,222		38,344		422,513			(104,698)		11,689		0001
Purchased Call/AIGO Index/AIG000T33	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2026	3	6,192,902	1864.18		180,685		73,312		535,245			(107,371)		19,717		0001
Purchased Call/AIGO Index/AIG000TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/02/2026	2	3,389,408	1871.66		97,156		40,806		279,618			(56,313)		10,972		0001
Purchased Call/AIGO Index/AIG000QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2026	2	4,940,969	1920.23		124,283		31,450		278,126			(92,837)		12,403		0001
Purchased Call/AIGO Index/AIG000USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	06/30/2026	4	6,468,279	1902.95		190,564		95,130		436,281			(95,650)		22,775		0001
Purchased Call/AIGO Index/AIG000VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	3	5,061,493	1893.24		151,324		82,912		367,255			(68,718)		18,640		0001
Purchased Call/AIGO Index/AIG000VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/21/2026	4	4,138,163	1903.12		126,499		70,415		281,329			(56,155)		15,392		0001
Purchased Call/AIGO Index/AIG000W8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/11/2026	3	3,516,220	1918.49		111,018		68,096		217,379			(42,991)		13,742		0001
Purchased Call/AIGO Index/AIG000VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/24/2026	4	3,178,776	1910.31		87,359		49,606		206,068			(37,913)		11,911		0001
Purchased Call/AIGO Index/AIG000W8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2026	1	92,898	1923.16		2,703		1,646		5,552			(1,068)		362		0001
Purchased Call/AIGO Index/AIG000VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/31/2026	3	3,068,915	1892.9		93,670		54,845		224,387			(39,146)		11,694		0001
Purchased Call/AIGO Index/AIG000VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/04/2026	4	3,922,036	1916.92		114,228		67,903		244,135			(46,402)		15,086		0001
Purchased Call/AIGO Index/AIG000VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2026	1	69,009	1910.31		2,001		1,141		4,477			(867)		260		0001
Purchased Call/AIGO Index/AIG000XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/25/2026	4	4,139,221	1937.95		123,351		80,425		224,844			(43,029)		16,677		0001
Purchased Call/AIGO Index/AIG000W8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2026	3	2,437,507	1940.48		65,201		40,478		128,797			(24,924)		9,569		0001
Purchased Call/AIGO Index/AIG000W8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/14/2026	3	5,429,855	1928.47		156,237		97,779		313,590			(58,887)		21,363		0001
Purchased Call/AIGO Index/AIG000XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2026	4	1,989,482	1942.28		62,197		41,377		104,921			(21,156)		8,049		0001
Purchased Call/AIGO Index/AIG000VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/28/2026	4	3,273,927	1899.98		100,999		58,146		228,075			(42,895)		12,387		0001
Purchased Call/AIGO Index/AIG000VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/29/2026	3	4,135,746	1908.26		114,635		66,112		272,570			(48,601)		15,685		0001
Purchased Call/AIGO Index/AIG000XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/28/2026	2	3,868,784	1947.94		111,705		74,247		195,884			(38,170)		15,686		0001
Purchased Call/AIGO Index/AIG000VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2026	3	2,385,228	1914.91		67,570		37,970		149,599			(29,738)		8,916		0001
Purchased Call/AIGO Index/AIG000W8X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/21/2026	5	5,141,548	1946.77		145,944		94,264		261,020			(52,170)		20,540		0001
Purchased Call/AIGO Index/AIG000W8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2026	3	2,686,097	1927.32		76,074		48,725		157,005			(27,610)		10,708		0001
Purchased Call/AIGO Index/AIG000XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2026	2	978,941	2004.13		28,707		20,261		32,145			(8,578)		4,107		0001
Purchased Call/AIGO Index/AIG000W8S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/07/2026	4	3,816,390	1923.16		109,040		66,231		227,869			(43,077)		14,781		0001
Purchased Call/AIGO Index/AIG000W8S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/18/2026	4	4,028,734	1927.89		113,712		71,978		234,112			(41,817)		15,990		0001
Purchased Call/AIGO Index/AIG000VSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2026	4	5,781,325	1909.02		168,578		93,897		377,660			(74,744)		21,558		0001
Purchased Call/AIGO Index/AIG000VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	07/31/2026	3	2,819,810	1905.25		85,455		50,169		189,936			(35,462)		10,745		0001
Purchased Call/AIGO Index/AIG000W8SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/21/2026	3	4,424,833	1921.99		140,500		90,438		268,743			(50,639)		17,677		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/09/2026	3	3,269,756	1990.33		97,844		67,796		119,861			(30,196)		13,584		0001
Purchased Call/AIGO Index/AIG000XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/08/2026	4	4,939,953	1993.44		142,639		98,583		176,096			(44,228)		20,483		0001
Purchased Call/AIGO Index/AIG000YS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/16/2026	6	3,904,109	2015.61		113,087		80,864		116,617			(32,408)		16,444		0001
Purchased Call/AIGO Index/AIG000YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/15/2026	4	4,106,138	2013.15		121,105		85,997		125,013			(35,248)		17,261		0001
Purchased Call/AIGO Index/AIG000U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/01/2026	3	5,811,511	1905.24		167,776		84,349		385,901			(83,915)		20,519		0001
Purchased Call/AIGO Index/AIG000XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2026	3	2,645,757	1941.74		77,031		50,370		139,948			(26,726)		10,682		0001
Purchased Call/AIGO Index/AIG000W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2026	3	2,037,773	1918.81		60,752		36,554		125,369			(24,385)		7,874		0001
Purchased Call/AIGO Index/AIG000US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/14/2026	2	2,771,840	1890.17		74,753		40,076		204,937			(34,692)		10,130		0001
Purchased Call/AIGO Index/AIG000W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/12/2026	3	4,087,870	1928.08		123,762		76,153		236,330			(47,702)		16,012		0001
Purchased Call/AIGO Index/AIG000Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	09/17/2026	5	1,921,183	2015.16		56,404		40,703		57,745			(15,907)		8,107		0001
Purchased Call/AIGO Index/AIG000VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/24/2026	2	1,917,492	1910.94		55,239		31,265		123,759			(24,165)		7,185		0001
Purchased Call/AIGO Index/AIG000YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/25/2026	4	4,601,360	1997.79		135,707		100,575		162,332			(35,820)		19,714		0001
Purchased Call/AIGO Index/AIG000XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/04/2026	4	5,920,158	1980.08		175,801		120,269		235,137			(56,228)		24,350		0001
Purchased Call/AIGO Index/AIG000XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/28/2026	4	5,519,917	1946.85		163,772		109,324		281,762			(55,144)		22,380		0001
Purchased Call/AIGO Index/AIG000XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/11/2026	4	5,231,497	2011.91		148,955		104,529		160,223			(45,144)		21,821		0001
Purchased Call/AIGO Index/AIG000US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/10/2026	5	5,244,569	1890.76		150,679		79,768		385,815			(71,212)		18,969		0001
Purchased Call/AIGO Index/AIG000W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/07/2026	3	4,498,356	1923.4		130,472		78,908		268,129			(52,049)		17,422		0001
Purchased Call/AIGO Index/AIG000XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/04/2026	4	2,486,687	1960.8		80,333		54,931		114,972			(25,741)		10,228		0001
Purchased Call/AIGO Index/AIG000YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/18/2026	4	4,014,110	2015.31		116,624		84,226		120,779			(32,982)		16,972		0001
Purchased Call/AIGO Index/AIG000US	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2026	3	1,495,014	1899.97		42,829		22,415		103,310			(20,494)		5,393		0001
Purchased Call/AIGO Index/AIG000XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	09/03/2026	3	2,927,468	1955.06		87,857		59,472		141,211			(28,570)		12,017		0001
Purchased Call/AIGO Index/AIG000W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2026	1	1,048,524	1946.77		30,512		19,753		53,299			(10,891)		4,216		0001
Purchased Call/AIGO Index/AIG000USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/07/2026	3	4,071,739	1892.67		113,490		58,653		295,317			(54,853)		14,611		0001
Purchased Call/AIGO Index/AIG000USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2026	4	2,391,858	1904.98		68,509		34,702		159,220			(34,070)		8,468		0001
Purchased Call/AIGO Index/AIG000YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/23/2026	5	2,328,962	2016.91		65,586		48,817		69,617			(16,895)		9,941		0001
Purchased Call/AIGO Index/AIG000YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2026	5	2,431,903	2008.87		68,007		50,290		78,054			(17,961)		10,400		0001
Purchased Call/AIGO Index/AIG000XSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/11/2026	3	5,092,244	2004.13		153,051		107,740		166,827			(45,767)		21,240		0001
Purchased Call/AIGO Index/AIG000YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/29/2026	3	5,901,395	2009.62		176,563		132,080		189,475			(44,723)		25,472		0001
Purchased Call/AIGO Index/AIG000VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/15/2026	3	5,340,088	1881.8		158,952		85,566		417,048			(73,452)		19,566		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	3	3,099,478	1890.92		90,985		49,740		228,361			(41,532)		11,414		0001
Purchased Call/AIGO Index/AIG000V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2026	2	2,321,141	1887.81		68,310		37,094		174,443			(31,372)		8,526		0001
Purchased Call/AIGO Index/AIG000YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	09/18/2026	7	5,511,352	2012.33		164,469		119,452		170,173			(45,639)		23,302		0001
Purchased Call/AIGO Index/AIG000XST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2026	3	1,503,554	1996.04		46,749		32,617		52,648			(14,277)		6,259		0001
Purchased Call/AIGO Index/AIG000V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2026	3	3,729,892	1917.14		109,036		64,996		232,018			(44,112)		14,380		0001
Purchased Call/AIGO Index/AIG000YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/22/2026	5	4,730,867	2018.23		134,752		98,351		139,456			(36,578)		20,155		0001
Purchased Call/AIGO Index/AIG000USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2026	2	5,160,758	1905.32		142,039		72,090		342,718			(70,308)		18,271		0001
Purchased Call/AIGO Index/AIG000XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/02/2026	4	2,561,545	1948.24		80,084		54,119		129,899			(26,110)		10,493		0001
Purchased Call/AIGO Index/AIG000W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/14/2026	3	3,711,381	1928.1		107,700		67,232		214,913			(40,903)		14,602		0001
Purchased Call/AIGO Index/AIG000W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2026	1	392,744	1928.47		11,429		7,178		22,705			(4,297)		1,555		0001
Purchased Call/AIGO Index/AIG000USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2026	4	4,737,728	1887.77		142,988		74,202		355,168			(68,806)		17,046		0001
Purchased Call/AIGO Index/AIG000YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2026	1	1,030,280	2012.33		29,981		21,722		31,889			(8,414)		4,381		0001
Purchased Call/AIGO Index/AIG000YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	09/25/2026	4	5,920,143	1999.63		180,667		134,339		205,715			(46,885)		25,364		0001
Purchased Call/AIGO Index/AIG000XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	08/31/2026	2	1,861,792	1946.85		56,121		37,639		95,155			(18,663)		7,596		0001
Purchased Call/AIGO Index/AIG000YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2026	1	1,705,679	1999.63		49,635		36,919		59,393			(12,984)		7,349		0001
Purchased Call/AIGO Index/AIG000V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/30/2026	4	2,433,430	1896.87		69,691		40,528		173,257			(29,318)		9,251		0001
Purchased Call/AIGO Index/AIG000XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2026	1	1,048,999	1946.85		30,526		20,435		53,680			(10,286)		4,288		0001
Purchased Call/AIGO Index/AIG000W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/19/2026	3	3,607,364	1923.24		105,644		67,085		216,843			(38,678)		14,349		0001
Purchased Call/AIGO Index/AIG000USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/10/2026	2	2,460,478	1899.14		67,578		35,633		171,097			(32,151)		8,899		0001
Purchased Call/AIGO Index/AIG000YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2026	3	3,150,565	2014.75		95,836		71,953		97,070			(24,041)		13,624		0001
Purchased Call/AIGO Index/AIG1002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/08/2026	5	4,172,828	2020.57		122,343		115,301		122,481			(7,363)		20,196		0001
Purchased Call/AIGO Index/AIG1003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/23/2026	3	4,430,336	2034.99		131,122		129,321		117,621			(2,658)		21,908		0001
Purchased Call/AIGO Index/AIG1003$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/31/2026	1	1,113,135	2023.79		32,726		32,726		32,790					5,566		0001
Purchased Call/AIGO Index/AIG1003$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2026	4	8,109,252	2032.08		240,394		235,732		241,126			(5,568)		40,043		0001
Purchased Call/AIGO Index/AIG000Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/09/2026	4	6,259,584	2027.3		175,635		137,337		176,033			(39,658)		27,510		0001
Purchased Call/AIGO Index/AIG000Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2025	10/09/2026	3	6,262,847	2009.72		195,322		152,912		204,358			(43,551)		27,525		0001
Purchased Call/AIGO Index/AIG000Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/16/2026	6	5,494,865	2050.34		164,658		132,154		127,791			(33,252)		24,447		0001
Purchased Call/AIGO Index/AIG000Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/02/2026	6	5,984,974	2032.42		178,602		136,326		159,539			(42,987)		25,975		0001
Purchased Call/AIGO Index/AIG000Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/13/2026	3	3,592,310	2009.72		110,764		87,190		95,946			(23,749)		15,899		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/20/2026	3	4,105,346	2063.95		113,497		91,521		84,850			(22,167)		18,391		0001
Purchased Call/AIGO Index/AIG000Y$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/02/2026	4	7,591,388	2026.58		226,405		172,305		212,171			(55,280)		32,947		0001
Purchased Call/AIGO Index/AIG000Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/14/2026	3	4,856,989	2040.04		150,883		119,260		123,164			(31,962)		21,534		0001
Purchased Call/AIGO Index/AIG000Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/06/2026	5	5,478,330	2038.26		156,671		120,472		138,841			(36,454)		23,948		0001
Purchased Call/AIGO Index/AIG000Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2026	3	2,266,062	2040.37		62,976		48,823		56,664			(14,430)		9,941		0001
Purchased Call/AIGO Index/AIG000Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/15/2026	4	2,769,288	2049.34		83,109		66,146		64,801			(17,345)		12,300		0001
Purchased Call/AIGO Index/AIG1000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/04/2026	5	3,429,235	2029.27		101,444		85,983		98,985			(15,696)		15,751		0001
Purchased Call/AIGO Index/AIG1000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/06/2026	4	6,248,366	2031.26		186,885		161,141		178,182			(27,145)		28,792		0001
Purchased Call/AIGO Index/AIG1000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	10/27/2026	5	5,787,487	2063.5		167,162		138,370		120,130			(29,092)		26,235		0001
Purchased Call/AIGO Index/AIG1001$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/12/2026	3	4,703,009	2039.6		132,460		115,157		126,273			(17,708)		21,880		0001
Purchased Call/AIGO Index/AIG1000$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/06/2026	4	6,913,187	2027.59		204,725		175,554		203,223			(30,633)		31,855		0001
Purchased Call/AIGO Index/AIG1000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	10/30/2026	3	7,071,755	2039.88		208,436		174,493		185,259			(35,267)		32,216		0001
Purchased Call/AIGO Index/AIG1002$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/10/2026	3	1,888,848	2027.96		55,944		53,043		52,251			(3,151)		9,169		0001
Purchased Call/AIGO Index/AIG1001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/11/2026	3	2,106,510	2044.64		59,926		51,944		54,074			(8,129)		9,785		0001
Purchased Call/AIGO Index/AIG1002$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/11/2026	2	4,500,963	2032.97		129,267		123,259		119,496			(7,006)		21,880		0001
Purchased Call/AIGO Index/AIG1002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/18/2026	5	7,441,036	2020.31		220,457		214,588		221,691			(7,579)		36,537		0001
Purchased Call/AIGO Index/AIG000Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/21/2026	3	3,776,529	2054.81		108,691		87,926		85,118			(20,981)		16,947		0001
Purchased Call/AIGO Index/AIG1003$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/24/2026	4	16,058,289	2045.52		464,927		462,497		435,039			(5,947)		79,518		0001
Purchased Call/AIGO Index/AIG1003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/24/2026	2	415,582	2039.76		11,441		11,400		11,901			(86)		2,058		0001
Purchased Call/AIGO Index/AIG1001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/13/2026	5	5,121,452	2018.43		149,658		131,181		148,030			(19,477)		23,864		0001
Purchased Call/AIGO Index/AIG1002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/04/2026	4	4,926,000	2031.02		143,871		134,415		131,647			(10,508)		23,702		0001
Purchased Call/AIGO Index/AIG1002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/09/2026	4	3,460,954	2018.41		104,003		98,146		103,552			(6,149)		16,775		0001
Purchased Call/AIGO Index/AIG1001$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/19/2026	3	2,675,723	2004.25		75,933		67,663		87,782			(8,632)		12,585		0001
Purchased Call/AIGO Index/AIG1001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/17/2026	4	4,146,523	2006.26		123,399		109,033		133,477			(14,633)		19,443		0001
Purchased Call/AIGO Index/AIG1002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	12/01/2026	4	5,591,706	2026.34		164,486		151,685		154,890			(13,182)		26,785		0001
Purchased Call/AIGO Index/AIG1001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2026	1	2,304,089	2042.34		67,971		62,353		62,058			(6,112)		11,020		0001
Purchased Call/AIGO Index/AIG1001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/13/2026	5	7,422,549	2020.16		209,482		184,190		211,365			(26,433)		34,586		0001
Purchased Call/AIGO Index/AIG1002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/15/2026	3	5,454,952	2020.93		158,539		152,242		161,085			(6,716)		26,670		0001
Purchased Call/AIGO Index/AIG1000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/03/2026	4	5,344,033	2039.89		146,511		123,835		140,710			(22,972)		24,505		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG1000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/10/2026	5	4,445,587	2038.75		132,994		115,067		119,650			(18,314)		20,617		0001
Purchased Call/AIGO Index/AIG000Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/07/2026	4	3,873,041	2032.73		116,502		89,926		103,374			(26,801)		16,961		0001
Purchased Call/AIGO Index/AIG000Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2026	4	4,304,869	2050.18		131,576		107,382		101,422			(24,834)		19,351		0001
Purchased Call/AIGO Index/AIG1001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/20/2026	4	7,729,190	2013.92		231,172		207,603		234,303			(25,032)		36,411		0001
Purchased Call/AIGO Index/AIG1000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	5	8,014,454	2053.79		237,376		194,443		183,340			(44,319)		36,086		0001
Purchased Call/AIGO Index/AIG1000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	3	6,633,312	2059.25		196,515		161,171		144,452			(36,337)		29,868		0001
Purchased Call/AIGO Index/AIG1000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2026	1	541,256	2041.58		15,967		13,416		14,011			(2,654)		2,478		0001
Purchased Call/AIGO Index/AIG000Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/16/2026	4	8,020,542	2053.19		235,931		188,476		181,785			(48,770)		35,684		0001
Purchased Call/AIGO Index/AIG1000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/30/2026	3	7,111,979	2041.58		207,417		174,150		183,610			(34,340)		32,399		0001
Purchased Call/AIGO Index/AIG1002$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2026	2	3,834,199	2013.02		119,599		116,296		121,065			(4,252)		18,800		0001
Purchased Call/AIGO Index/AIG1001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/20/2026	4	6,246,247	1995.52		197,459		177,166		220,224			(21,656)		29,425		0001
Purchased Call/AIGO Index/AIG1002$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/11/2026	3	9,104,156	2021.5		266,997		255,292		266,196			(13,504)		44,256		0001
Purchased Call/AIGO Index/AIG1002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/03/2026	4	3,161,567	2033.17		91,460		85,229		82,830			(6,707)		15,189		0001
Purchased Call/AIGO Index/AIG1002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2026	1	2,194,307	2021.5		64,732		61,879		64,410			(3,351)		10,713		0001
Purchased Call/AIGO Index/AIG1001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/24/2026	4	3,418,833	2022.9		110,075		99,846		96,568			(10,780)		16,205		0001
Purchased Call/AIGO Index/AIG1003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/30/2026	2	3,909,583	2032.26		112,842		112,842		107,216			(231)		19,521		0001
Purchased Call/AIGO Index/AIG1001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2026	3	4,361,189	2006.26		126,023		111,610		138,481			(14,699)		20,481		0001
Purchased Call/AIGO Index/AIG000Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/01/2026	4	3,396,966	2025.06		101,259		76,740		95,973			(25,004)		14,716		0001
Purchased Call/AIGO Index/AIG1000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/29/2026	3	2,111,034	2056.69		57,103		47,587		47,607			(9,769)		9,601		0001
Purchased Call/AIGO Index/AIG1003$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/29/2026	3	5,587,404	2031.58		164,503		164,263		153,894			(682)		27,860		0001
Purchased Call/AIGO Index/AIG1002$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/04/2026	3	7,604,269	2029.44		219,701		205,811		205,992			(15,322)		36,588		0001
Purchased Call/AIGO Index/AIG1002$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/16/2026	3	1,689,296	2018.15		50,311		48,685		51,100			(1,892)		8,271		0001
Purchased Call/AIGO Index/AIG1002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2026	4	4,026,858	2026.31		120,650		111,522		111,725			(9,445)		19,318		0001
Purchased Call/AIGO Index/AIG1000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/28/2026	4	2,884,988	2062.79		82,025		67,914		61,409			(14,284)		13,099		0001
Purchased Call/AIGO Index/AIG1001$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2026	1	134,912	2013.92		3,980		3,574		4,527			(434)		638		0001
Purchased Call/AIGO Index/AIG1002$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/18/2026	3	7,617,916	2022.44		228,951		223,433		223,030			(6,971)		37,405		0001
Purchased Call/AIGO Index/AIG1001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/25/2026	4	4,423,785	2034.9		131,740		119,655		126,052			(12,864)		21,000		0001
Purchased Call/AIGO Index/AIG000Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2026	1	1,268,530	2032.42		37,422		28,556		33,770			(9,075)		5,535		0001
Purchased Call/AIGO Index/AIG1000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/05/2026	3	3,310,693	2031.85		95,825		81,623		93,734			(14,596)		15,231		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG1000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	10/26/2026	2	1,209,475	2059.25		35,317		29,028		26,421			(6,500)		5,473		0001
Purchased Call/AIGO Index/AIG1001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/16/2026	2	1,249,297	2020.16		35,951		31,610		39,513			(4,555)		5,849		0001
Purchased Call/AIGO Index/AIG1000$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2026	1	3,265,027	2031.26		96,318		83,015		93,329			(14,172)		15,118		0001
Purchased Call/AIGO Index/AIG1001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/27/2026	2	4,860,345	2042.34		142,327		130,566		130,592			(12,792)		23,142		0001
Purchased Call/AIGO Index/AIG000Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2026	1	764,371	2009.72		22,549		17,690		24,996			(5,038)		3,377		0001
Purchased Call/AIGO Index/AIG1002$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2026	1	1,760,012	2029.44		51,920		48,631		47,881			(3,678)		8,506		0001
Purchased Call/AIGO Index/AIG1003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2026	1	1,578,150	2022.44		46,555		45,401		51,370			(1,522)		7,782		0001
Purchased Call/AIGO Index/AIG1001$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/27/2026	1	4,859,693	2041.96		143,361		131,050		130,985			(13,709)		23,139		0001
Purchased Call/AIGO Index/AIG000Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2026	1	1,206,401	2050.34		35,589		28,530		28,141			(7,273)		5,395		0001
Purchased Call/AIGO Index/AIG1001$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/25/2026	3	4,238,005	2041.96		124,009		113,553		113,963			(11,529)		20,118		0001
Purchased Call/AIGO Index/AIG1003$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2026	1	3,295,697	2045.52		97,223		96,687		90,394			(1,325)		16,411		0001
Purchased Call/AIGO Index/AIG0006$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/02/2026	6	3,246,903	1861.97	114,293			158		285,230			(57,322)		1,202		0001
Purchased Call/AIGO Index/AIG0006$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/02/2026	5	3,448,335	1855.31	127,799			177		316,386			(64,251)		1,276		0001
Purchased Call/AIGO Index/AIG0006$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/02/2026	4	3,969,040	1848.92	154,556			214		379,131			(77,866)		1,469		0001
Purchased Call/AIGO Index/AIG0006$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/05/2026	5	1,172,901	1849.01	44,527			246		111,961			(22,401)		686		0001
Purchased Call/AIGO Index/AIG0006$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/07/2026	2	485,901	1849.01	18,647			154		46,371			(9,345)		336		0001
Purchased Call/AIGO Index/AIG0006$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/08/2026	6	2,466,686	1858.2	89,357			861		221,972			(44,757)		1,826		0001
Purchased Call/AIGO Index/AIG0006$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/09/2026	9	4,649,613	1850.99	174,311			1,928		438,053			(87,556)		3,651		0001
Purchased Call/AIGO Index/AIG0006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	01/09/2026	6	3,836,320	1852.4	151,163			1,685		358,238			(76,388)		3,012		0001
Purchased Call/AIGO Index/AIG0006$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/09/2026	6	3,194,316	1853.12	121,185			1,344		296,932			(60,964)		2,508		0001
Purchased Call/AIGO Index/AIG0007$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/12/2026	2	1,348,494	1856.56	46,602			707		122,607			(23,400)		1,223		0001
Purchased Call/AIGO Index/AIG0007$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/15/2026	1	67,505	1856.56	2,226			43		6,133			(1,115)		68		0001
Purchased Call/AIGO Index/AIG0007$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	7	5,217,464	1844.07	198,541			4,106		512,431			(99,567)		5,462		0001
Purchased Call/AIGO Index/AIG0007$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	3	3,123,043	1836.49	125,975			2,608		320,860			(63,112)		3,269		0001
Purchased Call/AIGO Index/AIG0007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	4	2,192,267	1844.24	89,555			1,860		215,091			(45,051)		2,295		0001
Purchased Call/AIGO Index/AIG0007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/16/2026	3	1,480,232	1854.23	58,022			1,205		136,489			(29,225)		1,550		0001
Purchased Call/AIGO Index/AIG0007$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2026	4	3,753,774	1860.57	142,556			4,117		331,984			(71,337)		4,608		0001
Purchased Call/AIGO Index/AIG0007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	4	2,269,729	1860.8	87,981			2,664		197,802			(44,030)		2,849		0001
Purchased Call/AIGO Index/AIG0007$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/23/2026	5	2,651,653	1863.49	101,896			3,094		229,958			(51,072)		3,328		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0007$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/23/2026	5	3,186,496	1866.92	119,939			3,661		269,994			(60,427)		3,999		0001
Purchased Call/AIGO Index/AIG0007$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/26/2026	4	3,075,965	1864.99	121,693			4,192		264,039			(61,032)		4,105		0001
Purchased Call/AIGO Index/AIG0007$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/29/2026	6	5,085,319	1873.08	188,993			7,299		412,494			(94,885)		7,167		0001
Purchased Call/AIGO Index/AIG0007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	01/30/2026	4	3,612,838	1870.58	130,617			5,210		298,204			(65,352)		5,179		0001
Purchased Call/AIGO Index/AIG0007$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/30/2026	5	2,480,147	1861.19	101,180			4,053		218,212			(50,739)		3,555		0001
Purchased Call/AIGO Index/AIG0007$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	2	2,792,790	1873.79	105,143			4,212		225,356			(52,736)		4,003		0001
Purchased Call/AIGO Index/AIG0007$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/02/2026	4	2,353,093	1874.78	84,505			3,729		188,517			(42,409)		3,538		0001
Purchased Call/AIGO Index/AIG0007$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/05/2026	5	5,394,995	1866.07	210,507			10,131		459,064			(105,332)		8,472		0001
Purchased Call/AIGO Index/AIG0007$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/06/2026	4	2,590,873	1869.91	101,531			5,025		214,677			(50,792)		4,124		0001
Purchased Call/AIGO Index/AIG0008$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/06/2026	6	2,677,344	1876.31	101,479			5,052		212,006			(50,948)		4,262		0001
Purchased Call/AIGO Index/AIG0008$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/06/2026	5	2,145,815	1875.86	84,961			4,252		170,469			(42,907)		3,416		0001
Purchased Call/AIGO Index/AIG0008$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/09/2026	5	2,378,327	1880.74	90,347			4,878		182,307			(45,526)		3,937		0001
Purchased Call/AIGO Index/AIG0008$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/12/2026	6	5,613,578	1885.89	185,673			10,731		415,283			(92,995)		9,634		0001
Purchased Call/AIGO Index/AIG0008$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	4	2,885,822	1863.6	118,544			7,012		253,066			(59,320)		5,010		0001
Purchased Call/AIGO Index/AIG0008$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	02/13/2026	5	2,306,647	1876.36	92,081			5,480		182,452			(46,221)		4,004		0001
Purchased Call/AIGO Index/AIG0008$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	2	1,917,939	1888.2	69,012			4,105		138,863			(34,623)		3,330		0001
Purchased Call/AIGO Index/AIG0008$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	02/19/2026	5	4,059,072	1882.73	149,952			10,175		306,326			(75,572)		7,512		0001
Purchased Call/AIGO Index/AIG0008$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	1	1,881,450	1882.73	68,204			4,062		142,016			(34,384)		3,266		0001
Purchased Call/AIGO Index/AIG0008$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	02/20/2026	4	2,559,890	1877.95	99,832			6,883		200,094			(50,075)		4,784		0001
Purchased Call/AIGO Index/AIG0008$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	2	3,318,774	1878.42	139,440			9,618		258,528			(69,826)		6,203		0001
Purchased Call/AIGO Index/AIG0008$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/20/2026	2	2,254,534	1897.5	84,501			5,837		151,600			(42,392)		4,214		0001
Purchased Call/AIGO Index/AIG0008$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/23/2026	4	1,701,652	1898.17	62,889			4,595		113,819			(31,560)		3,273		0001
Purchased Call/AIGO Index/AIG0008$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/25/2026	1	52,086	1898.17	1,942			147		3,485			(972)		102		0001
Purchased Call/AIGO Index/AIG0008$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/26/2026	3	5,377,967	1895.92	203,291			15,646		366,498			(101,678)		10,626		0001
Purchased Call/AIGO Index/AIG0008$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	3	2,662,496	1897.73	98,496			7,724		178,839			(49,276)		5,307		0001
Purchased Call/AIGO Index/AIG0008$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	02/27/2026	3	2,684,965	1892.7	106,366			8,373		187,748			(53,333)		5,352		0001
Purchased Call/AIGO Index/AIG0008$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	02/27/2026	4	3,520,109	1900.04	142,589			11,250		232,020			(71,679)		7,016		0001
Purchased Call/AIGO Index/AIG0008$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	02/27/2026	4	2,018,452	1912.3	74,323			5,907		119,789			(37,705)		4,023		0001
Purchased Call/AIGO Index/AIG0009$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/04/2026	4	2,905,821	1909.25	104,746			8,938		177,405			(52,469)		6,036		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0009S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/05/2026	4	1,848,115	1901.47	74,766			6,557		120,521			(37,867)		3,869		0001
Purchased Call/AIGO Index/AIG0009S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/06/2026	4	2,783,033	1909.47	110,685			9,784		169,714			(55,505)		5,872		0001
Purchased Call/AIGO Index/AIG0009S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	4	2,672,013	1919.77	97,351			8,622		148,662			(48,983)		5,638		0001
Purchased Call/AIGO Index/AIG0009S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/06/2026	2	1,150,649	1914.27	42,262			3,742		67,281			(21,284)		2,428		0001
Purchased Call/AIGO Index/AIG0009SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/11/2026	4	3,391,226	1909.13	133,653			12,692		207,751			(66,951)		7,426		0001
Purchased Call/AIGO Index/AIG0009SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/12/2026	5	1,983,955	1917.81	70,826			6,876		112,697			(35,711)		4,375		0001
Purchased Call/AIGO Index/AIG0009SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	2	2,897,855	1915	103,760			10,162		168,886			(51,957)		6,435		0001
Purchased Call/AIGO Index/AIG0009SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/13/2026	4	1,244,287	1908.62	46,101			4,527		76,624			(23,157)		2,763		0001
Purchased Call/AIGO Index/AIG0009SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/13/2026	3	1,320,696	1904.53	51,739			5,087		84,164			(26,080)		2,933		0001
Purchased Call/AIGO Index/AIG0009SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/18/2026	6	3,589,782	1909.57	137,703			14,427		219,691			(69,092)		8,244		0001
Purchased Call/AIGO Index/AIG0009SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/19/2026	2	2,220,561	1913.93	88,169			9,345		130,986			(44,155)		5,133		0001
Purchased Call/AIGO Index/AIG0009SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2026	2	895,341	1922.86	34,537			3,717		48,837			(17,296)		2,083		0001
Purchased Call/AIGO Index/AIG0009SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2026	3	1,579,859	1927.95	58,696			6,339		82,233			(29,518)		3,675		0001
Purchased Call/AIGO Index/AIG0009ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/20/2026	4	2,351,966	1926.53	85,419			9,220		125,338			(43,023)		5,471		0001
Purchased Call/AIGO Index/AIG0009SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/25/2026	5	5,622,252	1921.73	206,576			23,624		310,721			(103,588)		13,486		0001
Purchased Call/AIGO Index/AIG0009SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/26/2026	3	1,741,706	1919.13	69,854			8,079		98,570			(34,993)		4,202		0001
Purchased Call/AIGO Index/AIG0009SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	2	1,692,038	1930.14	63,904			7,495		86,788			(32,022)		4,107		0001
Purchased Call/AIGO Index/AIG000ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/08/2026	3	3,488,846	1920.24	133,561			17,830		196,946			(66,907)		9,039		0001
Purchased Call/AIGO Index/AIG000ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/10/2026	2	1,558,538	1891.04	56,153			7,690		111,214			(28,272)		4,079		0001
Purchased Call/AIGO Index/AIG000ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/22/2026	3	2,219,225	1867.61	89,954			13,745		186,827			(45,062)		6,147		0001
Purchased Call/AIGO Index/AIG000ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	04/15/2026	5	3,378,172	1880.45	127,021			18,569		260,443			(64,979)		9,059		0001
Purchased Call/AIGO Index/AIG000ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2026	3	1,485,619	1898.07	55,376			7,573		100,541			(27,786)		3,888		0001
Purchased Call/AIGO Index/AIG000BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	04/30/2026	4	1,421,125	1864.04	57,339			9,401		122,531			(28,747)		4,074		0001
Purchased Call/AIGO Index/AIG000ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/16/2026	3	745,645	1873.48	27,844			4,032		60,316			(13,968)		2,009		0001
Purchased Call/AIGO Index/AIG000BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/15/2026	3	2,312,228	1914.73	87,259			16,138		139,834			(43,721)		7,031		0001
Purchased Call/AIGO Index/AIG000C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/21/2026	6	2,455,919	1911.31	90,152			17,417		152,981			(45,249)		7,632		0001
Purchased Call/AIGO Index/AIG000C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2026	3	2,754,954	1910.35	106,949			20,456		174,363			(53,561)		8,531		0001
Purchased Call/AIGO Index/AIG000AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/02/2026	3	2,732,867	1916.47	107,834			13,514		158,892			(54,030)		6,860		0001
Purchased Call/AIGO Index/AIG000C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/22/2026	2	1,633,629	1905.04	61,490			12,009		106,748			(31,001)		5,095		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/29/2026	4	4,503,106	1879.56	158,692			25,773		350,275			(79,499)		12,856		0001
Purchased Call/AIGO Index/AIG000BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/14/2026	3	1,832,629	1900.22	77,249			14,150		123,639			(38,702)		5,552		0001
Purchased Call/AIGO Index/AIG000BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/24/2026	3	2,701,562	1867.37	110,173			17,207		227,826			(55,295)		7,549		0001
Purchased Call/AIGO Index/AIG000CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	3	1,733,394	1899.61	70,245			14,383		118,147			(35,375)		5,538		0001
Purchased Call/AIGO Index/AIG000BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2026	3	1,416,609	1864.18	60,278			9,981		122,050			(30,195)		4,078		0001
Purchased Call/AIGO Index/AIG000AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	5	2,899,133	1921.19	105,083			13,218		161,832			(52,747)		7,278		0001
Purchased Call/AIGO Index/AIG000BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	2	1,059,185	1909.37	41,353			7,666		66,763			(20,823)		3,221		0001
Purchased Call/AIGO Index/AIG000ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/09/2026	2	1,519,778	1924.72	49,521			6,679		82,581			(24,798)		3,957		0001
Purchased Call/AIGO Index/AIG000BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	2	1,333,399	1896.43	51,125			8,971		92,284			(25,662)		3,948		0001
Purchased Call/AIGO Index/AIG000CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	2	1,224,893	1893.13	49,567			10,134		87,421			(24,859)		3,913		0001
Purchased Call/AIGO Index/AIG000ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	3	1,504,774	1904.15	53,078			7,259		97,131			(26,625)		3,938		0001
Purchased Call/AIGO Index/AIG000BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	3	1,381,843	1910.47	53,201			9,852		86,371			(26,696)		4,202		0001
Purchased Call/AIGO Index/AIG000ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/02/2026	2	1,139,695	1917	45,173			5,694		65,964			(22,775)		2,861		0001
Purchased Call/AIGO Index/AIG000ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	2	1,799,299	1869.13	67,517			9,875		149,874			(33,815)		4,871		0001
Purchased Call/AIGO Index/AIG000CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/04/2026	4	1,597,385	1909.4	68,202			14,595		101,633			(34,416)		5,205		0001
Purchased Call/AIGO Index/AIG000CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/05/2026	2	1,392,695	1922.63	49,630			10,626		80,189			(24,892)		4,552		0001
Purchased Call/AIGO Index/AIG000DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/12/2026	3	1,340,375	1932.74	53,949			12,074		71,628			(27,057)		4,479		0001
Purchased Call/AIGO Index/AIG000CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2026	2	2,401,981	1905.23	96,900			20,397		157,504			(48,525)		7,801		0001
Purchased Call/AIGO Index/AIG000DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	3	1,469,246	1937.45	57,076			12,781		75,580			(28,641)		4,909		0001
Purchased Call/AIGO Index/AIG000CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/26/2026	1	454,714	1905.04	16,114			3,223		29,735			(8,090)		1,438		0001
Purchased Call/AIGO Index/AIG000AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	03/27/2026	3	2,516,404	1931.95	91,444			10,760		126,910			(46,076)		6,107		0001
Purchased Call/AIGO Index/AIG000BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/01/2026	3	1,304,405	1891.1	51,904			8,621		93,609			(26,149)		3,755		0001
Purchased Call/AIGO Index/AIG000BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/24/2026	2	1,104,530	1874.85	43,457			6,793		88,633			(21,882)		3,086		0001
Purchased Call/AIGO Index/AIG000DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	2	1,972,966	1937.89	75,690			17,590		101,625			(38,014)		6,713		0001
Purchased Call/AIGO Index/AIG000CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/10/2026	4	3,011,107	1908.76	126,175			27,806		193,090			(63,246)		9,999		0001
Purchased Call/AIGO Index/AIG000BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/07/2026	3	1,401,305	1895.91	53,520			9,283		97,303			(26,814)		4,133		0001
Purchased Call/AIGO Index/AIG000DS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	2	838,281	1936.79	33,218			7,455		43,355			(16,727)		2,801		0001
Purchased Call/AIGO Index/AIG000AST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	04/17/2026	4	2,286,099	1865.32	86,793			12,717		195,248			(43,563)		6,189		0001
Purchased Call/AIGO Index/AIG000DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	3	2,598,041	1944.7	97,447			22,637		126,561			(48,915)		8,839		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/24/2026	4	3,412,753	1931.94	134,682			32,262		186,072			(67,469)		11,815		0001
Purchased Call/AIGO Index/AIG000DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	5	2,712,379	1929.75	110,957			27,032		149,888			(55,768)		9,444		0001
Purchased Call/AIGO Index/AIG000DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2026	3	1,291,502	1934.69	48,899			11,777		68,585			(24,488)		4,484		0001
Purchased Call/AIGO Index/AIG000CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2026	3	1,321,297	1913.98	57,876			12,842		81,567			(29,017)		4,401		0001
Purchased Call/AIGO Index/AIG000AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/01/2026	3	3,519,293	1923.5	131,458			16,277		192,323			(65,830)		8,786		0001
Purchased Call/AIGO Index/AIG000CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/05/2026	2	1,547,758	1909.28	59,898			12,842		98,635			(30,157)		5,059		0001
Purchased Call/AIGO Index/AIG000DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	2	1,107,627	1935.7	42,150			9,809		58,068			(21,252)		3,768		0001
Purchased Call/AIGO Index/AIG000AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	2	1,129,421	1909.16	46,154			5,810		69,805			(23,180)		2,835		0001
Purchased Call/AIGO Index/AIG000CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	2	3,620,664	1901.16	131,913			26,692		243,889			(66,062)		11,528		0001
Purchased Call/AIGO Index/AIG000CS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	2	1,909,363	1905.78	70,390			13,710		124,082			(35,248)		5,955		0001
Purchased Call/AIGO Index/AIG000DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2026	2	3,403,934	.1939	136,086			31,332		173,549			(68,178)		11,547		0001
Purchased Call/AIGO Index/AIG000BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/06/2026	2	2,796,566	1895.99	108,286			18,622		194,001			(54,227)		8,215		0001
Purchased Call/AIGO Index/AIG000BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/13/2026	2	2,658,381	1894.23	107,613			19,540		187,262			(53,884)		8,024		0001
Purchased Call/AIGO Index/AIG000CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	2	1,556,631	1891.25	61,649			12,589		112,565			(30,877)		4,973		0001
Purchased Call/AIGO Index/AIG000BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	2	1,278,657	1873.38	48,024			7,487		103,626			(24,051)		3,573		0001
Purchased Call/AIGO Index/AIG000CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2026	3	2,793,888	1923.49	107,121			22,906		159,790			(53,648)		9,133		0001
Purchased Call/AIGO Index/AIG000BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/08/2026	3	1,393,722	1892.05	55,744			9,779		99,564			(27,981)		4,127		0001
Purchased Call/AIGO Index/AIG000CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/27/2026	1	54,484	1905.04	1,932			389		3,565			(969)		173		0001
Purchased Call/AIGO Index/AIG000CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	2	1,040,224	1897.18	42,183			8,228		71,986			(21,163)		3,244		0001
Purchased Call/AIGO Index/AIG000ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/23/2026	2	1,717,259	1874.88	64,855			10,008		137,743			(32,490)		4,777		0001
Purchased Call/AIGO Index/AIG000DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	3	1,780,010	1933.7	67,792			16,492		95,377			(34,032)		6,198		0001
Purchased Call/AIGO Index/AIG000BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/01/2026	2	939,437	1876.96	39,942			6,622		74,411			(20,040)		2,704		0001
Purchased Call/AIGO Index/AIG000BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	1	1,178,794	1894.68	45,555			8,002		82,629			(22,934)		3,490		0001
Purchased Call/AIGO Index/AIG000ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2026	2	2,018,236	1860.52	82,316			12,072		177,783			(41,453)		5,464		0001
Purchased Call/AIGO Index/AIG000GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/11/2026	4	2,195,140	1969.61	82,227	4,626		30,623		95,366			(43,898)		9,156		0001
Purchased Call/AIGO Index/AIG000HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2026	2	433,137	1988.6	16,592			5,915		16,286			(8,309)		1,828		0001
Purchased Call/AIGO Index/AIG000FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	2	1,304,971	1941.95	51,089			15,391		67,878			(25,653)		5,054		0001
Purchased Call/AIGO Index/AIG000ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2026	3	2,373,671	1968.12	97,998			25,740		96,967			(49,224)		8,585		0001
Purchased Call/AIGO Index/AIG000FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	3	1,759,104	1954.69	68,125			21,155		83,512			(34,134)		6,921		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/13/2026	2	1,108,919	1953.01	43,275			13,339		53,265			(21,670)		4,353		0001
Purchased Call/AIGO Index/AIG000GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/04/2026	5	1,671,893	1964.44	62,512			21,312		75,162			(31,456)		6,877		0001
Purchased Call/AIGO Index/AIG000ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/22/2026	4	4,538,896	1967.36	152,367	12,485		47,262		189,379			(84,021)		16,925		0001
Purchased Call/AIGO Index/AIG000FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/06/2026	2	799,324	1936.3	30,425			9,087		43,329			(15,236)		3,089		0001
Purchased Call/AIGO Index/AIG000FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/12/2026	4	3,783,626	1943.93	154,795			47,529		194,609			(77,574)		14,820		0001
Purchased Call/AIGO Index/AIG000DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2026	2	1,906,155	1950.33	79,457			20,688		90,305			(39,803)		6,876		0001
Purchased Call/AIGO Index/AIG000DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	3	1,586,560	1945.1	63,533			16,005		77,991			(31,925)		5,617		0001
Purchased Call/AIGO Index/AIG000ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2026	2	1,062,942	1964.12	41,772			10,949		44,943			(20,918)		3,845		0001
Purchased Call/AIGO Index/AIG000HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	2	1,712,931	1977.41	70,503			24,643		69,983			(35,375)		7,145		0001
Purchased Call/AIGO Index/AIG000GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2026	2	1,269,097	1969.73	48,166			15,807		54,239			(24,140)		5,135		0001
Purchased Call/AIGO Index/AIG000ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2026	2	1,272,900	1992.33	43,870			11,836		42,210			(21,970)		4,676		0001
Purchased Call/AIGO Index/AIG000FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2026	6	2,394,368	1969.08	70,047	7,155		26,661		102,203			(38,158)		9,565		0001
Purchased Call/AIGO Index/AIG000ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/29/2026	2	3,558,871	1952.12	136,822			39,337		169,570			(68,510)		13,497		0001
Purchased Call/AIGO Index/AIG000FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	3	1,592,112	1954.67	63,113			19,616		75,596			(31,658)		6,264		0001
Purchased Call/AIGO Index/AIG000FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	5	1,437,668	1959.07	56,850			17,715		65,949			(28,649)		5,656		0001
Purchased Call/AIGO Index/AIG000DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/02/2026	4	1,991,262	1952.62	77,389			19,533		92,016			(39,061)		7,050		0001
Purchased Call/AIGO Index/AIG000HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	3	1,344,095	1999.67	52,565			18,879		46,218			(26,365)		5,683		0001
Purchased Call/AIGO Index/AIG000GSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/28/2026	5	1,934,496	1965.49	74,478			24,641		85,630			(37,407)		7,843		0001
Purchased Call/AIGO Index/AIG000FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/07/2026	4	935,713	1945.01	36,871			11,141		47,552			(18,596)		3,624		0001
Purchased Call/AIGO Index/AIG000DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2026	4	2,846,405	1953.03	107,311			27,770		131,711			(53,761)		10,241		0001
Purchased Call/AIGO Index/AIG000ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	3	769,727	1953.77	28,809			8,410		36,294			(14,473)		2,933		0001
Purchased Call/AIGO Index/AIG000ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	3	1,171,894	1962.84	42,252			12,301		51,361			(21,165)		4,466		0001
Purchased Call/AIGO Index/AIG000HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2026	2	342,156	2000.54	13,620			4,936		11,705			(6,825)		1,455		0001
Purchased Call/AIGO Index/AIG000HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	2	1,300,423	2005.65	50,220			18,547		42,979			(25,285)		5,572		0001
Purchased Call/AIGO Index/AIG000GSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	2	494,260	1966.95	18,567			6,202		21,663			(9,320)		2,016		0001
Purchased Call/AIGO Index/AIG000GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/28/2026	4	1,499,139	1966.95	54,628			18,122		65,601			(27,596)		6,078		0001
Purchased Call/AIGO Index/AIG000ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	1	649,123	1953.13	24,627			6,949		30,545			(12,398)		2,432		0001
Purchased Call/AIGO Index/AIG000ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/17/2026	2	2,007,693	1955.12	82,075			22,366		92,277			(41,325)		7,394		0001
Purchased Call/AIGO Index/AIG000GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	4	1,681,950	1954.89	68,621			23,374		76,268			(34,585)		6,918		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000FSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/20/2026	2	700,791	1963.88	27,462			8,734		31,133			(13,754)		2,794		0001
Purchased Call/AIGO Index/AIG000HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2026	2	361,196	1986.4	14,213			5,030		13,777			(7,121)		1,518		0001
Purchased Call/AIGO Index/AIG000FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	77,261	1945.01	2,982			907		3,931			(1,489)		301		0001
Purchased Call/AIGO Index/AIG000GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/01/2026	1	418,764	1966.95	15,603			5,230		18,383			(7,834)		1,712		0001
Purchased Call/AIGO Index/AIG000GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	2	915,278	1960.75	35,916			12,190		42,334			(17,987)		3,765		0001
Purchased Call/AIGO Index/AIG000ESI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2026	3	1,365,251	1965.55	45,833			12,817		57,930			(22,960)		5,103		0001
Purchased Call/AIGO Index/AIG000DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	06/26/2026	2	1,163,772	1930.77	43,175			10,515		63,804			(21,742)		4,052		0001
Purchased Call/AIGO Index/AIG000HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2026	3	1,278,236	2006.24	49,068			17,987		41,948			(24,589)		5,466		0001
Purchased Call/AIGO Index/AIG000GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2026	1	263,493	1966.95	9,823			3,301		11,585			(4,925)		1,079		0001
Purchased Call/AIGO Index/AIG000FSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2026	3	1,476,190	1958.07	56,296	2,266		19,376		68,740			(29,196)		5,897		0001
Purchased Call/AIGO Index/AIG000HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/18/2026	2	2,326,367	2000.54	90,563			32,567		79,414			(45,590)		9,836		0001
Purchased Call/AIGO Index/AIG000FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/05/2026	4	2,342,812	1931.42	93,525			27,828		131,540			(46,895)		9,032		0001
Purchased Call/AIGO Index/AIG000ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2026	4	4,085,741	1979.9	165,347			44,368		151,395			(82,817)		14,970		0001
Purchased Call/AIGO Index/AIG000FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	07/31/2026	2	825,256	1953.73	27,645			8,070		38,925			(13,921)		3,145		0001
Purchased Call/AIGO Index/AIG000FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/19/2026	3	2,793,961	1964.12	107,664			34,092		123,714			(53,936)		11,113		0001
Purchased Call/AIGO Index/AIG000ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	2	1,692,960	1945.73	65,125			18,335		84,478			(32,625)		6,344		0001
Purchased Call/AIGO Index/AIG000GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2026	2	3,712,801	1954.97	149,261			50,319		179,214			(74,742)		15,240		0001
Purchased Call/AIGO Index/AIG000ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2026	2	1,681,773	1977.37	65,832			17,304		63,329			(33,150)		6,083		0001
Purchased Call/AIGO Index/AIG000DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2026	4	3,682,899	1925.84	150,887			37,666		210,349			(75,619)		13,003		0001
Purchased Call/AIGO Index/AIG000GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2026	3	855,281	1963.95	35,649			12,389		39,699			(17,890)		3,560		0001
Purchased Call/AIGO Index/AIG000FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	2	1,875,781	1932.89	76,453			22,991		104,387			(38,283)		7,265		0001
Purchased Call/AIGO Index/AIG000HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2026	2	4,050,443	2000.93	162,625			59,280		138,697			(81,426)		17,289		0001
Purchased Call/AIGO Index/AIG000GSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/21/2026	5	1,160,850	1972.83	38,443	2,364		13,730		48,072			(20,324)		4,637		0001
Purchased Call/AIGO Index/AIG000HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	2	1,541,455	1983.91	65,304			23,415		60,303			(32,695)		6,517		0001
Purchased Call/AIGO Index/AIG000GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/09/2026	4	2,906,827	1961.62	115,578			39,950		133,949			(57,930)		12,077		0001
Purchased Call/AIGO Index/AIG000ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	2	1,652,757	1966.21	59,391			16,163		69,255			(29,792)		6,086		0001
Purchased Call/AIGO Index/AIG000GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	08/24/2026	2	274,006	1972.83	2,024	3,551		2,757		11,367			(2,465)		1,102		0001
Purchased Call/AIGO Index/AIG000HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	4	1,262,952	2009.62	48,016			17,715		40,366			(24,104)		5,411		0001
Purchased Call/AIGO Index/AIG000GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	08/25/2026	3	415,095	1972.83	11,667	1,805		4,855		17,250			(6,561)		1,672		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/22/2026	2	422,029	2000.54	16,744			6,081		14,468			(8,374)		1,798		0001
Purchased Call/AIGO Index/AIG000ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	2	1,763,621	1977.73	62,324			16,937		66,888			(31,209)		6,495		0001
Purchased Call/AIGO Index/AIG000ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	3	2,011,529	1942.68	81,815			23,065		102,789			(41,063)		7,537		0001
Purchased Call/AIGO Index/AIG000ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	07/30/2026	4	1,045,425	1952.35	42,723			12,557		49,784			(21,743)		3,974		0001
Purchased Call/AIGO Index/AIG000HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2026	3	2,747,968	1990.43	105,742			37,533		101,618			(52,950)		11,574		0001
Purchased Call/AIGO Index/AIG000GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2026	2	2,037,787	1966.6	78,889			26,042		89,418			(39,531)		8,262		0001
Purchased Call/AIGO Index/AIG000HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	2	1,441,345	1986.4	57,321			20,058		55,552			(28,855)		6,012		0001
Purchased Call/AIGO Index/AIG000HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	09/29/2026	3	908,949	2005.65	36,618			13,672		30,172			(18,351)		3,923		0001
Purchased Call/AIGO Index/AIG000DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2026	2	1,284,908	1935.51	51,852			13,036		68,183			(25,966)		4,549		0001
Purchased Call/AIGO Index/AIG000HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	2	2,513,584	2000.7	101,416			37,303		86,573			(50,757)		10,769		0001
Purchased Call/AIGO Index/AIG000GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/26/2026	3	2,347,292	1970.13	89,961			29,345		99,853			(45,065)		9,477		0001
Purchased Call/AIGO Index/AIG000FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	08/17/2026	2	143,192	1959.07	2,892	1,105		1,550		6,579			(1,910)		567		0001
Purchased Call/AIGO Index/AIG000FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	08/18/2026	2	229,263	1959.07	689	3,427		2,214		10,549			(1,785)		910		0001
Purchased Call/AIGO Index/AIG000GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/08/2026	1	420,282	1954.89	17,255			5,942		20,353			(8,651)		1,743		0001
Purchased Call/AIGO Index/AIG000HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/14/2026	1	266,515	1986.4	10,493			3,705		10,147			(5,268)		1,118		0001
Purchased Call/AIGO Index/AIG000IS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/15/2026	3	1,401,104	1992.95	59,865			23,650		52,746			(29,983)		6,223		0001
Purchased Call/AIGO Index/AIG000ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	1	1,148,335	1990.7	48,934			19,019		43,695			(24,534)		5,047		0001
Purchased Call/AIGO Index/AIG000ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	231,273	2003.82	9,459			3,786		8,015			(4,723)		1,034		0001
Purchased Call/AIGO Index/AIG000ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/16/2026	5	1,399,529	2003.82	51,803			20,661		48,407			(26,097)		6,227		0001
Purchased Call/AIGO Index/AIG000ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2026	2	1,911,281	2000.47	76,048			30,203		62,115			(38,073)		8,503		0001
Purchased Call/AIGO Index/AIG000JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2026	2	1,340,506	1987.76	52,026			21,069		52,987			(26,061)		6,026		0001
Purchased Call/AIGO Index/AIG000IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2026	3	2,728,809	1985.05	114,531			44,003		99,918			(57,403)		11,950		0001
Purchased Call/AIGO Index/AIG000HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/01/2026	3	834,512	2004.4	33,525			12,617		28,105			(16,812)		3,615		0001
Purchased Call/AIGO Index/AIG000IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/08/2026	3	1,494,348	1989.93	61,520			23,722		57,109			(30,816)		6,556		0001
Purchased Call/AIGO Index/AIG000ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	2	1,820,394	1989.94	77,341			30,095		64,134			(38,832)		8,000		0001
Purchased Call/AIGO Index/AIG000HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	3	1,616,332	2004.4	62,919			23,830		55,593			(31,574)		7,015		0001
Purchased Call/AIGO Index/AIG000ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	10/21/2026	3	1,363,834	1987.72	52,303	1,846		21,913		53,845			(27,202)		6,120		0001
Purchased Call/AIGO Index/AIG000JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2026	4	2,358,143	1980.76	89,085	2,510		38,275		91,583			(45,790)		10,743		0001
Purchased Call/AIGO Index/AIG000JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/30/2026	5	2,187,146	1963.62	94,156			39,504		106,322			(47,576)		9,964		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/30/2026	4	1,714,141	1960.17	67,884			28,343		78,060			(34,072)		7,809		0001
Purchased Call/AIGO Index/AIG000JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2026	2	1,052,554	1979.49	43,371			17,974		44,633			(21,735)		4,787		0001
Purchased Call/AIGO Index/AIG000JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	405,065	1963.62	16,527			6,933		21,068			(8,252)		1,854		0001
Purchased Call/AIGO Index/AIG000KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/13/2026	4	2,517,964	1967.35	100,377			43,726		109,851			(50,280)		11,733		0001
Purchased Call/AIGO Index/AIG000KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/23/2026	2	218,145	1970.95	9,212			4,144		10,072			(4,618)		1,032		0001
Purchased Call/AIGO Index/AIG000KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	4	1,374,907	1953.56	54,201	2,570		24,897		71,132			(28,633)		6,407		0001
Purchased Call/AIGO Index/AIG000KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	11/27/2026	4	3,613,334	1983.22	153,765			70,306		141,415			(77,311)		17,205		0001
Purchased Call/AIGO Index/AIG000KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	3	2,366,393	1970.02	94,977			41,143		101,092			(47,533)		11,009		0001
Purchased Call/AIGO Index/AIG000KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2026	3	1,312,760	1981.54	54,354			24,667		56,336			(27,273)		6,232		0001
Purchased Call/AIGO Index/AIG000KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2026	4	2,628,309	1959.86	112,378			49,682		121,712			(56,334)		12,343		0001
Purchased Call/AIGO Index/AIG000LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	3	1,909,866	1992.22	75,723			35,967		70,673			(37,965)		9,284		0001
Purchased Call/AIGO Index/AIG000ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	3	2,229,045	1995.74	94,123			37,437		75,411			(47,186)		9,917		0001
Purchased Call/AIGO Index/AIG000LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	4	2,773,407	2006.47	109,736			51,922		91,733			(54,900)		13,482		0001
Purchased Call/AIGO Index/AIG000MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	806,844	1931.67	32,758			16,289		49,494			(16,334)		4,023		0001
Purchased Call/AIGO Index/AIG000ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/09/2026	2	1,063,264	1997.94	40,301	1,220		16,399		38,192			(20,778)		4,673		0001
Purchased Call/AIGO Index/AIG000LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/03/2026	3	1,473,138	1999.4	61,574			28,495		55,877			(30,845)		7,078		0001
Purchased Call/AIGO Index/AIG000MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	176,952	1931.18	7,184			3,503		10,851			(3,582)		874		0001
Purchased Call/AIGO Index/AIG000LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	470,771	1996.18	19,160			8,776		18,204			(9,567)		2,252		0001
Purchased Call/AIGO Index/AIG000LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/09/2026	2	2,758,502	1998.9	109,000			51,278		96,685			(54,577)		13,370		0001
Purchased Call/AIGO Index/AIG000ISG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	3	2,482,173	1996.15	95,605			36,263		89,607			(48,173)		10,773		0001
Purchased Call/AIGO Index/AIG000LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	3	2,462,822	2004.23	99,731			46,274		82,283			(49,906)		11,850		0001
Purchased Call/AIGO Index/AIG000JSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/28/2026	3	2,228,531	1978.7	90,660			37,430		87,802			(45,415)		10,119		0001
Purchased Call/AIGO Index/AIG000JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2026	4	1,787,802	1977.6	71,829	1,757		30,045		70,711			(37,002)		8,050		0001
Purchased Call/AIGO Index/AIG000KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	786,987	1996.18	31,952			14,564		30,380			(16,020)		3,747		0001
Purchased Call/AIGO Index/AIG000LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/11/2026	3	2,076,339	1984.98	85,128			40,480		81,222			(42,779)		10,093		0001
Purchased Call/AIGO Index/AIG000KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2026	3	2,358,688	1964.65	96,736			42,983		105,594			(48,416)		11,111		0001
Purchased Call/AIGO Index/AIG000LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	1,056,746	1984.98	43,010			20,529		44,987			(21,475)		5,159		0001
Purchased Call/AIGO Index/AIG000MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	6	5,166,821	1939.85	174,145	26,673		99,594		281,726			(100,513)		25,585		0001
Purchased Call/AIGO Index/AIG000JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/26/2026	2	580,466	1977.44	23,750			9,743		24,885			(11,877)		2,627		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	2	1,374,820	1993.35	55,748			23,826		53,013			(28,020)		6,335		0001
Purchased Call/AIGO Index/AIG000JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	4	2,971,007	1977.44	121,352			49,521		117,661			(61,093)		13,377		0001
Purchased Call/AIGO Index/AIG000KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2026	3	2,289,783	1983.2	92,372			41,889		89,460			(46,388)		10,870		0001
Purchased Call/AIGO Index/AIG000LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	4	2,219,674	2002.43	91,238			42,496		75,238			(45,810)		10,680		0001
Purchased Call/AIGO Index/AIG000MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/23/2026	2	3,478,819	1932.28	144,728			71,047		199,378			(72,523)		17,202		0001
Purchased Call/AIGO Index/AIG000LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	2	1,088,743	1984.98	42,576			20,378		46,414			(21,259)		5,323		0001
Purchased Call/AIGO Index/AIG000MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/18/2026	3	1,620,976	1931.18	66,123			32,145		93,346			(33,287)		7,959		0001
Purchased Call/AIGO Index/AIG000MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/24/2026	4	2,498,159	1931.67	94,522	5,537		49,570		143,819			(50,299)		12,370		0001
Purchased Call/AIGO Index/AIG000KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	1,088,880	1953.56	44,317			19,480		56,461			(22,098)		5,106		0001
Purchased Call/AIGO Index/AIG000KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/13/2026	3	2,077,801	1962.47	82,279			35,890		94,023			(41,234)		9,682		0001
Purchased Call/AIGO Index/AIG000JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/09/2026	2	798,606	1993.35	31,630			13,604		30,847			(15,808)		3,698		0001
Purchased Call/AIGO Index/AIG000HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	09/30/2026	2	2,187,660	2004.49	89,900			33,640		73,479			(45,018)		9,460		0001
Purchased Call/AIGO Index/AIG000IS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2026	3	1,426,670	1994.84	57,309			21,731		47,808			(28,809)		6,192		0001
Purchased Call/AIGO Index/AIG000ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/13/2026	2	375,327	1997.94	14,962			5,872		13,534			(7,495)		1,661		0001
Purchased Call/AIGO Index/AIG000JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/23/2026	3	1,617,784	1983.45	65,214			26,549		61,055			(32,673)		7,284		0001
Purchased Call/AIGO Index/AIG000ISK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/12/2026	1	72,765	1997.94	2,884			1,130		2,619			(1,448)		321		0001
Purchased Call/AIGO Index/AIG000JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/06/2026	3	1,370,150	1985.46	57,225			24,462		56,070			(28,699)		6,314		0001
Purchased Call/AIGO Index/AIG000KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/20/2026	3	1,650,901	1970.95	70,586			31,534		70,507			(35,511)		7,777		0001
Purchased Call/AIGO Index/AIG000JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	2	400,821	1993.35	16,307			7,021		15,508			(8,137)		1,859		0001
Purchased Call/AIGO Index/AIG000KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/20/2026	3	1,562,831	1968.16	64,695			28,873		68,158			(32,454)		7,362		0001
Purchased Call/AIGO Index/AIG000JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	4	3,127,515	1962.81	134,506			57,252		140,394			(67,325)		14,411		0001
Purchased Call/AIGO Index/AIG000JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2026	2	2,335,256	1958.45	101,853			43,012		108,134			(50,998)		10,726		0001
Purchased Call/AIGO Index/AIG000KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	2	1,763,920	1985.01	65,265			28,190		67,029			(32,679)		8,193		0001
Purchased Call/AIGO Index/AIG000LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	615,639	2005.03	25,118			11,765		22,502			(12,525)		2,980		0001
Purchased Call/AIGO Index/AIG000LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	3	1,981,174	1935.44	76,102			36,795		110,906			(38,089)		9,728		0001
Purchased Call/AIGO Index/AIG000LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	3	1,609,144	1920.8	68,493			33,202		99,149			(34,339)		7,901		0001
Purchased Call/AIGO Index/AIG000LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/10/2026	4	1,526,386	1993.68	64,662			30,525		55,791			(32,379)		7,409		0001
Purchased Call/AIGO Index/AIG000LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/02/2026	2	3,308,855	1997.31	136,538			62,923		116,574			(68,369)		15,873		0001
Purchased Call/AIGO Index/AIG000LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/17/2026	4	2,565,028	1981.7	78,098	1,433		38,308		103,414			(39,819)		12,577		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	768,848	2005.03	31,369			14,671		28,054			(15,663)		3,716		0001
Purchased Call/AIGO Index/AIG000J8R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/05/2026	3	1,551,840	1970.59	62,537			26,556		65,613			(31,339)		7,139		0001
Purchased Call/AIGO Index/AIG000LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/04/2026	3	1,120,968	2005.03	43,954			20,487		41,594			(22,122)		5,394		0001
Purchased Call/AIGO Index/AIG000I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/05/2026	3	519,931	1996.15	20,350			7,769		18,807			(10,205)		2,269		0001
Purchased Call/AIGO Index/AIG000I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/06/2026	2	418,911	1996.15	16,769			6,414		15,182			(8,388)		1,831		0001
Purchased Call/AIGO Index/AIG000MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/30/2026	4	2,641,525	1929.67	91,588	13,092		52,377		154,524			(52,377)		13,190		0001
Purchased Call/AIGO Index/AIG000MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	1	1,119,981	1931.67	45,471			22,579		68,639			(22,705)		5,577		0001
Purchased Call/AIGO Index/AIG000I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	325,082	2003.82	13,328			5,346		11,289			(6,646)		1,456		0001
Purchased Call/AIGO Index/AIG000I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/14/2026	2	1,855,151	2000.68	72,485			28,526		65,567			(36,299)		8,225		0001
Purchased Call/AIGO Index/AIG000J$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	2	754,428	1977.44	30,890			12,692		32,391			(15,414)		3,420		0001
Purchased Call/AIGO Index/AIG000KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	152,346	1970.95	6,185			2,778		7,043			(3,084)		722		0001
Purchased Call/AIGO Index/AIG000KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2026	2	814,281	1967.48	32,753			14,544		38,429			(16,437)		3,830		0001
Purchased Call/AIGO Index/AIG000HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/28/2026	1	435,567	2005.65	17,782			6,622		14,427			(8,928)		1,877		0001
Purchased Call/AIGO Index/AIG000J8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	363,829	1963.62	14,844			6,239		18,945			(7,402)		1,668		0001
Purchased Call/AIGO Index/AIG000LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	457,879	1996.18	18,636			8,550		17,734			(9,292)		2,193		0001
Purchased Call/AIGO Index/AIG000KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	929,787	1953.56	37,842			16,605		48,158			(18,895)		4,353		0001
Purchased Call/AIGO Index/AIG000LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/16/2026	2	2,067,515	1988.76	76,248			36,611		78,950			(38,184)		10,123		0001
Purchased Call/AIGO Index/AIG000MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	12/21/2026	2	612,770	1931.18	21,525	3,081		12,033		37,542			(12,277)		3,022		0001
Purchased Call/AIGO Index/AIG000MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	3	814,623	1926.46		31,562		15,893		51,671			(15,713)		4,073		0001
Purchased Call/AIGO Index/AIG000NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/28/2027	4	2,020,001	1944.9		79,840		43,389		108,329			(36,519)		10,480		0001
Purchased Call/AIGO Index/AIG000QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	1	447,985	1928.75		17,606		10,946		29,309			(6,696)		2,495		0001
Purchased Call/AIGO Index/AIG000MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/07/2027	3	780,543	1919.95		30,257		15,443		51,657			(14,815)		3,940		0001
Purchased Call/AIGO Index/AIG000MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	12/31/2026	4	2,128,993	1931.84		80,145		40,425		122,681			(39,769)		10,645		0001
Purchased Call/AIGO Index/AIG000NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/27/2027	2	3,448,124	1943.93		135,380		72,814		186,002			(62,580)		17,867		0001
Purchased Call/AIGO Index/AIG000NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	975,368	1940.88		38,137		20,430		57,429			(17,766)		5,048		0001
Purchased Call/AIGO Index/AIG000NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2027	5	3,084,568	1942.4		122,939		66,631		168,242			(56,409)		16,024		0001
Purchased Call/AIGO Index/AIG000PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	618,554	1951.68		24,124		13,837		34,658			(10,329)		3,310		0001
Purchased Call/AIGO Index/AIG000NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/15/2027	3	2,400,001	1932.67		95,000		49,848		138,514			(45,302)		12,244		0001
Purchased Call/AIGO Index/AIG000QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	2	1,448,428	1934.61		56,296		34,769		85,256			(21,597)		8,032		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2027	3	3,123,413	1922.97		122,781		73,267		195,929			(49,558)		17,049		0001
Purchased Call/AIGO Index/AIG000QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/12/2027	5	2,827,157	1944.89		114,175		64,046		152,794			(50,247)		14,945		0001
Purchased Call/AIGO Index/AIG000QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/05/2027	4	1,616,362	1957.78		61,009		33,699		79,916			(27,402)		8,471		0001
Purchased Call/AIGO Index/AIG000QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/03/2027	2	2,543,751	1944.63		103,017		56,400		137,083			(46,631)		13,298		0001
Purchased Call/AIGO Index/AIG000PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	2	1,843,372	1951.68		72,332		41,398		95,658			(30,990)		9,828		0001
Purchased Call/AIGO Index/AIG000QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	5	2,291,499	1961.98		87,912		50,175		111,071			(37,827)		12,217		0001
Purchased Call/AIGO Index/AIG000PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	02/26/2027	4	2,316,721	1939.42		92,866		54,007		130,557			(38,997)		12,455		0001
Purchased Call/AIGO Index/AIG000QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2027	3	3,591,790	1959.69		139,549		76,816		175,312			(62,845)		18,824		0001
Purchased Call/AIGO Index/AIG000QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/18/2027	3	2,608,216	1929.59		105,666		64,069		157,852			(41,633)		14,351		0001
Purchased Call/AIGO Index/AIG000PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2027	2	3,377,523	1949.89		128,543		74,471		177,985			(54,190)		18,158		0001
Purchased Call/AIGO Index/AIG000QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	4	2,833,499	1939.91		109,946		67,146		160,999			(42,961)		15,608		0001
Purchased Call/AIGO Index/AIG000PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/10/2027	4	2,966,427	1923.84		116,229		69,276		185,034			(46,994)		16,173		0001
Purchased Call/AIGO Index/AIG000PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/12/2027	4	1,874,663	1929.67		74,738		45,003		113,127			(29,767)		10,244		0001
Purchased Call/AIGO Index/AIG000QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2027	2	1,770,546	1954.59		71,366		40,458		90,041			(30,927)		9,417		0001
Purchased Call/AIGO Index/AIG000QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/17/2027	3	3,445,619	1933.59		133,931		81,113		203,409			(52,861)		18,937		0001
Purchased Call/AIGO Index/AIG000QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/19/2027	2	2,847,433	1929.59		112,034		68,232		162,349			(43,976)		15,685		0001
Purchased Call/AIGO Index/AIG000PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	3	2,006,300	1939.76		72,838		43,111		113,183			(29,776)		10,875		0001
Purchased Call/AIGO Index/AIG000PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	563,243	1939.76		22,135		13,123		34,209			(9,054)		3,064		0001
Purchased Call/AIGO Index/AIG000PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2027	5	1,762,801	1946.92		64,780		38,262		95,024			(26,606)		9,556		0001
Purchased Call/AIGO Index/AIG000PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	4	2,806,711	1923.81		111,278		66,785		175,237			(44,609)		15,338		0001
Purchased Call/AIGO Index/AIG000NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	455,005	1946.67		17,791		9,691		25,946			(8,129)		2,373		0001
Purchased Call/AIGO Index/AIG000QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/05/2027	3	3,221,444	1949.36		129,405		71,567		168,472			(57,916)		16,883		0001
Purchased Call/AIGO Index/AIG000QSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	03/25/2027	3	2,336,090	1928.75		93,824		58,208		142,487			(35,681)		12,955		0001
Purchased Call/AIGO Index/AIG000QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	3	2,277,765	1931.98		88,187		54,627		136,238			(33,733)		12,632		0001
Purchased Call/AIGO Index/AIG000MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/04/2027	2	1,329,502	1931.84		51,808		26,228		81,668			(25,650)		6,684		0001
Purchased Call/AIGO Index/AIG000MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2027	1	1,396,183	1930.83		50,819		25,864		81,208			(24,957)		7,038		0001
Purchased Call/AIGO Index/AIG000MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	662,836	1906.19		25,917		13,386		47,658			(12,569)		3,368		0001
Purchased Call/AIGO Index/AIG000QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/25/2027	3	3,179,083	1942.51		121,120		74,614		178,223			(46,557)		17,630		0001
Purchased Call/AIGO Index/AIG000NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/08/2027	3	3,011,939	1906.19		120,315		62,080		204,725			(58,279)		15,224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/22/2027	7	2,493,280	1940.88		98,827		52,867		136,866			(46,013)		12,837		0001
Purchased Call/AIGO Index/AIG000NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2027	2	2,850,921	1901.07		112,315		58,280		200,177			(54,041)		14,506		0001
Purchased Call/AIGO Index/AIG000NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	1	221,046	1932.67		8,621		4,542		13,625			(4,098)		1,134		0001
Purchased Call/AIGO Index/AIG000PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	1	540,392	1929.67		21,237		12,795		34,942			(8,483)		2,963		0001
Purchased Call/AIGO Index/AIG000OSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/18/2027	3	1,679,473	1960.65		65,722		37,366		82,084			(28,381)		8,943		0001
Purchased Call/AIGO Index/AIG000OSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	4	3,663,275	1946.67		143,319		77,970		194,278			(65,423)		19,030		0001
Purchased Call/AIGO Index/AIG000NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2027	2	3,826,468	1941.01		147,276		78,043		209,767			(69,278)		19,675		0001
Purchased Call/AIGO Index/AIG000PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/12/2027	4	2,385,625	1918.91		97,975		58,854		153,403			(39,296)		13,037		0001
Purchased Call/AIGO Index/AIG000NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	2,011,091	1929.47		79,027		41,392		118,485			(37,803)		10,260		0001
Purchased Call/AIGO Index/AIG000OSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/10/2027	2	3,084,486	1957		117,278		65,336		153,759			(51,960)		16,266		0001
Purchased Call/AIGO Index/AIG000NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/14/2027	3	1,169,153	1902.02		53,446		27,840		86,186			(25,616)		5,957		0001
Purchased Call/AIGO Index/AIG000QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/19/2027	3	2,030,845	1936.46		81,614		49,883		117,887			(31,781)		11,187		0001
Purchased Call/AIGO Index/AIG000OSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/12/2027	5	3,113,700	1954.59		123,418		69,656		157,905			(53,903)		16,460		0001
Purchased Call/AIGO Index/AIG000PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	1,497,227	1947.77		58,841		34,317		80,111			(24,631)		8,078		0001
Purchased Call/AIGO Index/AIG000PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/04/2027	2	2,193,888	1939.83		87,868		51,571		123,654			(36,318)		11,878		0001
Purchased Call/AIGO Index/AIG000PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/03/2027	2	1,995,015	1938.79		79,252		46,446		113,131			(32,825)		10,789		0001
Purchased Call/AIGO Index/AIG000OS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/02/2027	2	971,111	1946.67		38,118		20,822		55,431			(17,360)		5,070		0001
Purchased Call/AIGO Index/AIG000PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	3	2,126,964	1933.97		85,484		50,520		124,421			(35,120)		11,530		0001
Purchased Call/AIGO Index/AIG000OSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2027	3	1,499,306	1955.93		58,280		32,797		75,360			(25,618)		7,926		0001
Purchased Call/AIGO Index/AIG000PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/24/2027	3	3,933,436	1953.26		150,911		87,026		202,564			(63,939)		21,097		0001
Purchased Call/AIGO Index/AIG000MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/31/2026	3	3,236,799	1927.53		116,806		58,786		191,819			(58,175)		16,184		0001
Purchased Call/AIGO Index/AIG000MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	3	4,648,737	1920.4		174,929		89,596		289,300			(85,439)		23,497		0001
Purchased Call/AIGO Index/AIG000NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	1,838,814	1927.64		73,089		38,294		109,612			(34,954)		9,381		0001
Purchased Call/AIGO Index/AIG000NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/29/2027	3	1,937,132	1950.21		74,588		40,467		100,349			(34,233)		10,063		0001
Purchased Call/AIGO Index/AIG000OSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	932,672	1954.59		36,467		20,616		51,131			(15,942)		4,955		0001
Purchased Call/AIGO Index/AIG000NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/20/2027	1	60,106	1932.67		2,436		1,288		3,708			(1,148)		309		0001
Purchased Call/AIGO Index/AIG000NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	3	1,320,934	1937.48		52,393		27,927		74,139			(24,538)		6,801		0001
Purchased Call/AIGO Index/AIG000PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	3	2,452,378	1947.77		93,044		54,152		131,016			(38,976)		13,185		0001
Purchased Call/AIGO Index/AIG000NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	989,845	1906.19		38,703		19,964		71,121			(18,796)		5,023		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000N8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	3	2,076,088	1939.18		80,610		42,844		115,239			(37,830)		10,689		0001
Purchased Call/AIGO Index/AIG000S0C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	773,163	1949.36		30,231		16,776		43,614			(13,505)		4,072		0001
Purchased Call/AIGO Index/AIG000PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	590,160	1951.68		23,075		13,249		33,101			(9,867)		3,162		0001
Purchased Call/AIGO Index/AIG000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	711,554	1936.46		27,964		17,117		44,416			(10,903)		3,933		0001
Purchased Call/AIGO Index/AIG000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2027	2	1,887,973	1953.17		69,934		39,061		96,594			(30,888)		9,968		0001
Purchased Call/AIGO Index/AIG000M9P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	228,352	1931.84		8,929		4,526		14,040			(4,415)		1,150		0001
Purchased Call/AIGO Index/AIG000S0X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	3	1,982,203	1962.21		74,109		42,361		95,931			(31,876)		10,568		0001
Purchased Call/AIGO Index/AIG000S06	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2027	1	1,097,231	1950.46		45,274		24,848		61,289			(20,432)		5,743		0001
Purchased Call/AIGO Index/AIG000PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2027	1	1,071,725	1951.11		41,642		24,057		60,430			(17,593)		5,755		0001
Purchased Call/AIGO Index/AIG000S0D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2027	2	3,565,465	1941.71		138,748		85,339		200,789			(53,452)		19,751		0001
Purchased Call/AIGO Index/AIG000S0D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	746,923	1949.36		29,130		16,148		42,091			(13,031)		3,929		0001
Purchased Call/AIGO Index/AIG000N8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	1	576,302	1940.88		22,533		12,057		33,900			(10,511)		2,979		0001
Purchased Call/AIGO Index/AIG000R8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/14/2027	2	2,784,269	1869.98		109,820		70,714		237,754			(39,150)		15,781		0001
Purchased Call/AIGO Index/AIG000T8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	4	2,006,411	1875.72		73,996		53,061		167,752			(21,110)		11,974		0001
Purchased Call/AIGO Index/AIG000S8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/10/2027	1	443,498	1876.25		17,119		11,632		38,930			(5,527)		2,582		0001
Purchased Call/AIGO Index/AIG000T84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	05/27/2027	3	2,380,441	1867.95		90,466		63,815		206,846			(26,718)		14,097		0001
Purchased Call/AIGO Index/AIG000R8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	2	1,408,440	1881.56		54,635		35,980		113,301			(18,778)		8,059		0001
Purchased Call/AIGO Index/AIG000R8K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/22/2027	4	3,051,191	1876.35		118,318		77,497		252,303			(40,876)		17,440		0001
Purchased Call/AIGO Index/AIG000T8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/02/2027	2	2,001,179	1871.66		76,822		54,648		170,789			(22,219)		11,920		0001
Purchased Call/AIGO Index/AIG000U84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/17/2027	4	3,357,434	1878.3		133,813		98,585		277,633			(35,409)		20,286		0001
Purchased Call/AIGO Index/AIG000T8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/04/2027	4	2,422,401	1879.94		90,863		65,046		198,155			(25,995)		14,457		0001
Purchased Call/AIGO Index/AIG000S8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2027	4	2,104,039	1876.23		80,006		54,265		174,576			(25,904)		12,214		0001
Purchased Call/AIGO Index/AIG000U87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/23/2027	2	1,766,169	1885.14		71,488		52,906		141,127			(18,629)		10,731		0001
Purchased Call/AIGO Index/AIG000U8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	1	725,480	1894.51		28,076		20,970		58,970			(7,182)		4,428		0001
Purchased Call/AIGO Index/AIG000T8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/16/2027	3	3,522,587	1872.83		138,914		101,693		299,529			(37,460)		21,264		0001
Purchased Call/AIGO Index/AIG000U81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2027	4	1,905,333	1877.27		74,296		54,661		158,398			(19,834)		11,512		0001
Purchased Call/AIGO Index/AIG000S8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/20/2027	4	2,741,955	1867.25		100,925		69,976		238,852			(31,031)		16,126		0001
Purchased Call/AIGO Index/AIG000S8W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/21/2027	4	2,059,295	1855.38		85,326		60,108		190,483			(25,463)		12,123		0001
Purchased Call/AIGO Index/AIG000T85	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2027	3	2,119,549	1864.18		83,526		58,880		187,764			(24,781)		12,564		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	2	1,466,156	1866.14		56,821		40,772		128,731			(16,116)		8,750		0001
Purchased Call/AIGO Index/AIG000T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/28/2027	2	2,246,034	1870.79		87,625		61,952		192,386			(25,893)		13,314		0001
Purchased Call/AIGO Index/AIG000S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/14/2027	4	2,863,669	1865.41		109,668		75,478		251,582			(34,370)		16,742		0001
Purchased Call/AIGO Index/AIG000T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2027	3	2,862,116	1874.32		111,422		80,429		241,282			(31,066)		17,179		0001
Purchased Call/AIGO Index/AIG000R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/09/2027	3	1,537,831	1865.57		59,392		38,115		134,271			(21,389)		8,669		0001
Purchased Call/AIGO Index/AIG000R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/21/2027	3	3,071,182	1875.84		119,417		78,059		254,595			(41,421)		17,536		0001
Purchased Call/AIGO Index/AIG000U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/25/2027	2	4,151,034	1895.68		159,541		118,961		313,951			(41,014)		25,268		0001
Purchased Call/AIGO Index/AIG000Q$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	3	2,296,526	1941.78		80,047		50,276		129,793			(29,889)		12,849		0001
Purchased Call/AIGO Index/AIG000R$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/15/2027	3	3,013,679	1872.6		118,269		76,268		253,866			(42,054)		17,099		0001
Purchased Call/AIGO Index/AIG000Q$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	3	3,334,566	1920.23		108,154		68,100		214,639			(40,258)		18,656		0001
Purchased Call/AIGO Index/AIG000R$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/09/2027	4	2,938,537	1878.59		106,418		67,924		239,517			(38,672)		16,566		0001
Purchased Call/AIGO Index/AIG000R$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	04/30/2027	3	2,701,011	1881.65		101,767		68,026		217,477			(33,953)		15,568		0001
Purchased Call/AIGO Index/AIG000U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/25/2027	4	2,286,703	1894.51		91,275		68,164		174,027			(23,238)		13,920		0001
Purchased Call/AIGO Index/AIG000R$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/28/2027	3	4,035,913	1886.54		157,922		104,757		316,420			(53,242)		23,213		0001
Purchased Call/AIGO Index/AIG000R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2027	3	1,741,431	1876.18		68,808		45,214		144,154			(23,706)		9,964		0001
Purchased Call/AIGO Index/AIG000R$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/16/2027	4	5,200,459	1878.2		198,594		129,061		425,340			(69,683)		29,538		0001
Purchased Call/AIGO Index/AIG000U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/24/2027	3	3,705,189	1892.93		140,999		104,498		284,277			(36,605)		22,534		0001
Purchased Call/AIGO Index/AIG000Q$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/01/2027	3	4,388,593	1938.9		153,344		96,084		252,362			(57,386)		24,526		0001
Purchased Call/AIGO Index/AIG000R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/08/2027	3	2,272,232	1850.72		96,481		61,285		214,042			(35,236)		12,796		0001
Purchased Call/AIGO Index/AIG000Q$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/07/2027	3	2,936,820	1862.2		105,634		67,005		260,860			(38,677)		16,520		0001
Purchased Call/AIGO Index/AIG000S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	04/30/2027	3	2,051,179	1876.58		79,921		53,494		169,655			(26,485)		11,822		0001
Purchased Call/AIGO Index/AIG000T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/11/2027	3	2,139,994	1873.67		81,961		59,654		181,039			(22,373)		12,857		0001
Purchased Call/AIGO Index/AIG000T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/11/2027	3	2,454,959	1884.19		91,024		66,211		196,681			(25,057)		14,749		0001
Purchased Call/AIGO Index/AIG000T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/09/2027	2	2,501,856	1868.27		100,083		72,145		217,481			(27,999)		15,003		0001
Purchased Call/AIGO Index/AIG000R$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/09/2027	4	2,284,888	1865.18		90,764		58,198		199,905			(32,616)		12,881		0001
Purchased Call/AIGO Index/AIG000S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2027	3	2,077,333	1857.95		82,778		56,802		189,532			(26,134)		12,145		0001
Purchased Call/AIGO Index/AIG000S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2027	2	3,341,948	1883.62		129,550		87,277		266,604			(42,335)		19,380		0001
Purchased Call/AIGO Index/AIG000S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/19/2027	2	2,608,928	1863.68		102,400		70,853		231,396			(31,601)		15,329		0001
Purchased Call/AIGO Index/AIG000T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2025	05/28/2027	2	2,682,976	1873.3		102,640		72,640		226,864			(30,149)		15,904		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000R$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/16/2027	4	1,973,351	1876.62		76,958		49,907		162,762			(27,187)		11,208		0001
Purchased Call/AIGO Index/AIG000Q$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/02/2027	3	2,407,568	1888.58		81,786		51,565		185,602			(30,301)		13,470		0001
Purchased Call/AIGO Index/AIG000T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/11/2027	3	1,839,767	1876.86		73,226		53,088		153,113			(20,300)		11,053		0001
Purchased Call/AIGO Index/AIG000S$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/07/2027	3	1,811,469	1884.24		67,153		45,444		144,064			(21,825)		10,516		0001
Purchased Call/AIGO Index/AIG000S$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/13/2027	3	2,648,837	1865.95		98,652		67,414		232,033			(31,292)		15,470		0001
Purchased Call/AIGO Index/AIG000R$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/23/2027	3	2,473,340	1882.59		97,145		64,069		197,867			(33,172)		14,152		0001
Purchased Call/AIGO Index/AIG000R$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2027	2	2,126,537	1886.47		80,623		53,761		166,857			(27,006)		12,257		0001
Purchased Call/AIGO Index/AIG000T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	1	336,766	1862.82		12,999		9,107		31,690			(3,937)		1,992		0001
Purchased Call/AIGO Index/AIG000T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/03/2027	3	3,917,285	1871.02		157,005		111,845		335,468			(45,251)		23,356		0001
Purchased Call/AIGO Index/AIG000S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	3	1,581,171	1867.46		59,691		41,109		137,461			(18,635)		9,244		0001
Purchased Call/AIGO Index/AIG000S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/21/2027	3	2,185,025	1856.69		83,908		58,378		200,797			(25,701)		12,863		0001
Purchased Call/AIGO Index/AIG000T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/21/2027	3	2,862,471	1862.82		112,924		78,978		255,069			(34,048)		16,852		0001
Purchased Call/AIGO Index/AIG000R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	1	500,625	1865.18		19,324		12,387		46,073			(6,979)		2,831		0001
Purchased Call/AIGO Index/AIG000T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/17/2027	3	2,257,393	1875.75		87,463		64,158		189,138			(23,541)		13,639		0001
Purchased Call/AIGO Index/AIG000S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/07/2027	4	1,719,980	1876.25		62,488		42,454		142,696			(20,085)		9,985		0001
Purchased Call/AIGO Index/AIG000T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	1	533,827	1866.14		20,552		14,757		49,548			(5,848)		3,195		0001
Purchased Call/AIGO Index/AIG000S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/24/2027	3	885,380	1862.82		34,233		24,017		83,255			(10,321)		5,228		0001
Purchased Call/AIGO Index/AIG000R$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/26/2027	2	730,239	1882.59		28,429		18,778		61,849			(9,706)		4,191		0001
Purchased Call/AIGO Index/AIG000Q$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	1	477,072	1888.58		18,558		11,717		38,925			(6,880)		2,678		0001
Purchased Call/AIGO Index/AIG000S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2027	2	2,781,600	1878.33		110,960		74,647		228,172			(36,372)		16,114		0001
Purchased Call/AIGO Index/AIG000U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	1	672,088	1878.3		25,943		19,127		59,023			(6,885)		4,076		0001
Purchased Call/AIGO Index/AIG000U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/25/2027	3	1,802,253	1888.58		72,308		53,829		141,506			(18,647)		10,971		0001
Purchased Call/AIGO Index/AIG000S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	1	394,555	1867.46		15,190		10,468		36,222			(4,759)		2,314		0001
Purchased Call/AIGO Index/AIG000Q$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	03/31/2027	2	3,949,191	1933.48		157,307		98,239		234,641			(59,122)		22,046		0001
Purchased Call/AIGO Index/AIG000S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/12/2027	2	3,741,480	1866.95		143,080		97,659		326,021			(45,492)		21,830		0001
Purchased Call/AIGO Index/AIG000R$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/29/2027	3	3,451,429	1888.72		133,076		88,345		267,486			(44,795)		19,872		0001
Purchased Call/AIGO Index/AIG000R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	1	592,010	1878.2		22,911		14,886		51,158			(8,075)		3,373		0001
Purchased Call/AIGO Index/AIG000T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	1	575,356	1873.67		22,209		16,160		51,600			(6,107)		3,467		0001
Purchased Call/AIGO Index/AIG000S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	1	369,373	1876.58		14,295		9,576		32,308			(4,752)		2,135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/05/2027	6	2,338,819	1917.14		92,545		74,077		159,337			(18,564)		14,767		0001
Purchased Call/AIGO Index/AIG000V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	3	2,165,620	1905.25		89,678		71,346		156,977			(18,434)		13,602		0001
Purchased Call/AIGO Index/AIG000V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/02/2027	1	540,924	1905.25		21,150		16,815		42,151			(4,398)		3,406		0001
Purchased Call/AIGO Index/AIG000X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	08/31/2027	3	1,693,476	1946.85		67,853		56,732		98,816			(11,316)		10,928		0001
Purchased Call/AIGO Index/AIG000V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	07/16/2027	2	2,496,591	1893.24		101,153		78,455		192,155			(22,840)		15,490		0001
Purchased Call/AIGO Index/AIG000W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/18/2027	4	4,263,449	1927.89		164,594		134,482		275,065			(30,255)		27,217		0001
Purchased Call/AIGO Index/AIG000W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/13/2027	4	1,646,717	1940.48		60,819		49,368		98,923			(11,595)		10,468		0001
Purchased Call/AIGO Index/AIG000V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/30/2027	3	1,902,914	1896.87		73,162		57,962		144,151			(15,372)		11,952		0001
Purchased Call/AIGO Index/AIG000X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	3	3,382,019	1947.94		131,917		109,932		195,849			(22,548)		21,753		0001
Purchased Call/AIGO Index/AIG000W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/13/2027	4	2,307,857	1928.47		89,798		73,137		148,190			(16,835)		14,671		0001
Purchased Call/AIGO Index/AIG000Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/24/2027	3	3,589,888	1999.63		145,384		126,826		155,859			(18,847)		23,619		0001
Purchased Call/AIGO Index/AIG000Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/29/2027	5	6,401,417	2009.62		257,746		225,545		262,356			(32,466)		42,283		0001
Purchased Call/AIGO Index/AIG000X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/20/2027	3	4,287,174	1946.77		163,958		135,046		249,252			(29,287)		27,415		0001
Purchased Call/AIGO Index/AIG000Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2027	4	1,893,016	2015.16		74,197		63,840		74,430			(10,571)		12,386		0001
Purchased Call/AIGO Index/AIG000W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/04/2027	3	2,770,985	1916.92		108,681		86,740		188,951			(22,039)		17,480		0001
Purchased Call/AIGO Index/AIG000X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/09/2027	3	1,773,691	1990.33		71,069		60,205		80,761			(10,931)		11,530		0001
Purchased Call/AIGO Index/AIG000X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/10/2027	2	1,429,764	1996.04		59,857		50,883		62,937			(9,133)		9,302		0001
Purchased Call/AIGO Index/AIG000Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/16/2027	3	2,775,590	2015.61		108,671		93,072		108,761			(15,711)		18,146		0001
Purchased Call/AIGO Index/AIG000Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2027	2	2,466,582	2016.91		95,077		82,316		96,310			(12,856)		16,216		0001
Purchased Call/AIGO Index/AIG000X$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	3	6,563,756	2011.91		254,473		216,650		262,176			(38,648)		42,704		0001
Purchased Call/AIGO Index/AIG000X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	09/13/2027	2	1,235,475	2004.13		49,209		42,082		51,866			(7,291)		8,058		0001
Purchased Call/AIGO Index/AIG000W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/11/2027	4	2,653,369	1918.49		109,856		88,713		179,766			(21,242)		16,839		0001
Purchased Call/AIGO Index/AIG000X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/03/2027	4	2,463,009	1955.06		101,086		84,944		137,382			(16,351)		15,933		0001
Purchased Call/AIGO Index/AIG000W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2027	1	454,551	1928.47		17,773		14,477		31,712			(3,351)		2,899		0001
Purchased Call/AIGO Index/AIG000W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/06/2027	3	1,944,174	1923.4		75,796		60,955		128,063			(15,060)		12,286		0001
Purchased Call/AIGO Index/AIG000W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/23/2027	2	1,285,721	1946.77		50,281		41,453		74,835			(8,981)		8,242		0001
Purchased Call/AIGO Index/AIG000W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/06/2027	3	2,546,236	1923.16		97,787		78,683		167,942			(19,268)		16,090		0001
Purchased Call/AIGO Index/AIG000W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/09/2027	2	1,079,649	1923.16		42,319		34,095		71,275			(8,342)		6,840		0001
Purchased Call/AIGO Index/AIG000X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	3	2,680,700	1946.85		105,300		87,889		156,188			(17,724)		17,242		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/08/2027	4	5,390,595	1993.44		210,931		178,453		240,776			(32,702)		35,015		0001
Purchased Call/AIGO Index/AIG000XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2027	5	1,471,410	1960.8		63,811		53,823		79,428			(10,165)		9,519		0001
Purchased Call/AIGO Index/AIG000WSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2027	4	2,167,100	1928.1		84,669		68,844		139,433			(16,077)		13,776		0001
Purchased Call/AIGO Index/AIG000XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/07/2027	1	2,534,925	1980.08		99,623		84,022		122,551			(15,923)		16,452		0001
Purchased Call/AIGO Index/AIG000XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/03/2027	3	6,122,700	1980.08		244,195		205,819		295,414			(39,036)		39,608		0001
Purchased Call/AIGO Index/AIG000YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/22/2027	6	4,130,529	2018.23		160,693		139,126		159,860			(21,739)		27,133		0001
Purchased Call/AIGO Index/AIG000YSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/17/2027	4	4,158,263	2012.33		165,882		143,227		166,389			(23,049)		27,207		0001
Purchased Call/AIGO Index/AIG000YS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2027	2	667,238	2004.13		26,520		22,640		31,521			(3,956)		4,355		0001
Purchased Call/AIGO Index/AIG000YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/15/2027	3	3,879,036	2013.15		153,556		131,361		154,238			(22,345)		25,339		0001
Purchased Call/AIGO Index/AIG000YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/24/2027	3	6,563,929	1997.79		257,733		224,399		288,156			(34,191)		43,186		0001
Purchased Call/AIGO Index/AIG000VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/16/2027	4	1,821,974	1887.81		72,343		55,953		144,246			(16,563)		11,304		0001
Purchased Call/AIGO Index/AIG000VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/21/2027	5	2,781,086	1903.12		113,367		88,413		203,439			(25,056)		17,331		0001
Purchased Call/AIGO Index/AIG000VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	07/30/2027	5	1,721,109	1892.9		72,465		57,605		133,099			(15,047)		10,810		0001
Purchased Call/AIGO Index/AIG000US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	06/30/2027	3	5,050,810	1902.95		199,634		149,710		367,911			(50,090)		30,887		0001
Purchased Call/AIGO Index/AIG000VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/22/2027	6	2,614,736	1909.02		104,224		81,500		185,393			(22,812)		16,309		0001
Purchased Call/AIGO Index/AIG000VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/23/2027	2	2,712,747	1910.31		100,096		78,611		191,064			(21,615)		16,935		0001
Purchased Call/AIGO Index/AIG000VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/14/2027	2	1,943,359	1890.17		71,917		55,306		151,928			(16,664)		12,036		0001
Purchased Call/AIGO Index/AIG000USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/08/2027	3	2,056,558	1887.77		83,850		63,774		162,589			(20,152)		12,668		0001
Purchased Call/AIGO Index/AIG000USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/01/2027	3	3,665,006	1905.24		142,849		107,534		263,767			(35,704)		22,433		0001
Purchased Call/AIGO Index/AIG000USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/09/2027	4	2,548,696	1890.76		98,572		75,549		198,431			(23,149)		15,714		0001
Purchased Call/AIGO Index/AIG000USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/07/2027	4	4,669,141	1892.67		180,518		137,187		359,748			(43,478)		28,736		0001
Purchased Call/AIGO Index/AIG000USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2027	3	2,352,218	1904.98		91,283		68,950		169,567			(22,660)		14,411		0001
Purchased Call/AIGO Index/AIG000VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/29/2027	3	2,844,549	1908.26		106,574		84,109		202,870			(22,566)		17,851		0001
Purchased Call/AIGO Index/AIG000YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/17/2027	5	3,437,447	2015.31		135,319		116,762		135,026			(18,990)		22,491		0001
Purchased Call/AIGO Index/AIG000USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/02/2027	3	4,385,551	1905.32		162,602		122,956		315,562			(39,986)		26,868		0001
Purchased Call/AIGO Index/AIG000YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/20/2027	2	1,763,522	2012.33		69,083		59,588		70,698			(9,723)		11,566		0001
Purchased Call/AIGO Index/AIG000XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/25/2027	3	2,871,964	1937.95		114,546		94,682		175,730			(19,967)		18,442		0001
Purchased Call/AIGO Index/AIG000XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/30/2027	1	1,661,429	1946.85		65,128		54,363		96,909			(11,048)		10,713		0001
Purchased Call/AIGO Index/AIG000VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/26/2027	1	380,434	1910.31		14,837		11,653		28,837			(3,227)		2,381		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000W\$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2027	3	1,825,247	1927.32		71,349		58,596		118,201			(12,929)		11,672		0001
Purchased Call/AIGO Index/AIG000X\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2027	2	2,120,739	1941.74		83,064		68,732		127,104			(14,406)		13,629		0001
Purchased Call/AIGO Index/AIG000XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/02/2027	4	2,957,179	1948.24		122,635		102,878		171,342			(19,951)		19,115		0001
Purchased Call/AIGO Index/AIG000VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/15/2027	3	2,496,002	1881.8		99,490		76,606		203,771			(22,963)		15,472		0001
Purchased Call/AIGO Index/AIG000W\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/12/2027	4	3,269,873	1928.08		133,736		108,212		210,341			(25,668)		20,769		0001
Purchased Call/AIGO Index/AIG000YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	2	3,498,756	2004.13		140,047		119,419		146,619			(20,954)		22,763		0001
Purchased Call/AIGO Index/AIG000W\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2027	1	716,128	1946.77		28,072		23,136		45,612			(5,024)		4,595		0001
Purchased Call/AIGO Index/AIG000XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2027	1	900,915	1946.85		35,316		29,495		57,586			(5,974)		5,819		0001
Purchased Call/AIGO Index/AIG000YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/24/2027	4	1,840,501	2008.87		69,649		60,566		75,556			(9,254)		12,109		0001
Purchased Call/AIGO Index/AIG000VS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/19/2027	1	900,669	1893.24		35,126		27,250		74,113			(7,977)		5,603		0001
Purchased Call/AIGO Index/AIG000YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	09/30/2027	3	2,416,101	2014.75		99,171		86,882		96,023			(12,412)		15,972		0001
Purchased Call/AIGO Index/AIG000VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/28/2027	4	2,006,056	1899.98		82,349		64,987		149,443			(17,428)		12,578		0001
Purchased Call/AIGO Index/AIG000W\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/19/2027	3	1,969,370	1923.24		78,134		63,939		130,355			(14,275)		12,583		0001
Purchased Call/AIGO Index/AIG000W\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2027	1	213,348	1923.16		8,342		6,715		15,248			(1,652)		1,353		0001
Purchased Call/AIGO Index/AIG000YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2027	1	1,516,993	1999.63		59,466		51,869		66,009			(7,799)		10,012		0001
Purchased Call/AIGO Index/AIG000YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/27/2027	2	1,413,660	1999.63		55,850		48,722		61,479			(7,302)		9,323		0001
Purchased Call/AIGO Index/AIG000YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2027	1	956,107	2012.33		37,575		32,414		43,349			(5,287)		6,276		0001
Purchased Call/AIGO Index/AIG000X\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2027	3	1,657,785	1942.28		66,352		55,179		99,092			(11,392)		10,663		0001
Purchased Call/AIGO Index/AIG000VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/23/2027	2	2,001,987	1910.94		77,654		60,896		140,527			(16,985)		12,498		0001
Purchased Call/AIGO Index/AIG000VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/16/2027	2	1,579,957	1890.92		62,049		48,056		123,083			(14,172)		9,803		0001
Purchased Call/AIGO Index/AIG000US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/09/2027	3	2,081,093	1899.97		80,640		61,516		154,359			(19,279)		12,831		0001
Purchased Call/AIGO Index/AIG000W\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2027	3	2,058,194	1918.81		82,550		66,268		138,998			(16,524)		13,006		0001
Purchased Call/AIGO Index/AIG000W\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/16/2027	1	1,135,876	1928.47		44,413		36,166		73,005			(8,384)		7,239		0001
Purchased Call/AIGO Index/AIG000US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/12/2027	1	621,451	1890.76		24,237		18,569		51,650			(5,736)		3,842		0001
Purchased Call/AIGO Index/AIG000W\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2027	4	3,526,117	1921.99		145,249		119,495		235,047			(26,179)		22,548		0001
Purchased Call/AIGO Index/AIG000VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/23/2027	2	1,719,945	1914.91		65,938		51,580		118,171			(14,498)		10,737		0001
Purchased Call/AIGO Index/AIG000VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2027	1	70,119	1905.25		2,742		2,181		5,467			(569)		442		0001
Purchased Call/AIGO Index/AIG000US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2027	2	2,054,062	1899.14		77,160		59,013		153,026			(18,365)		12,664		0001
Purchased Call/AIGO Index/AIG10002\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/10/2027	3	5,397,100	2021.5		213,807		209,180		214,880			(5,307)		37,610		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG1003SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/23/2027	4	11,044,217	2045.52		431,138		430,066		383,974			(2,621)		77,665		0001
Purchased Call/AIGO Index/AIG1002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2027	2	6,942,752	2032.97		272,293		265,971		258,194			(7,409)		48,381		0001
Purchased Call/AIGO Index/AIG1002SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/16/2027	2	1,979,007	2018.15		79,124		77,786		80,631			(1,534)		13,849		0001
Purchased Call/AIGO Index/AIG1002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/10/2027	3	2,762,136	2027.96		111,002		108,192		105,840			(3,110)		19,248		0001
Purchased Call/AIGO Index/AIG1002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2027	2	4,429,973	2013.02		183,861		181,342		186,072			(3,261)		31,023		0001
Purchased Call/AIGO Index/AIG1003SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/29/2027	3	5,465,020	2031.58		217,432		217,251		207,299			(471)		38,591		0001
Purchased Call/AIGO Index/AIG000ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2027	1	932,972	2050.34		37,226		33,544		34,798			(3,814)		6,259		0001
Purchased Call/AIGO Index/AIG000ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2027	3	1,829,119	2040.37		68,929		61,272		62,282			(7,879)		12,167		0001
Purchased Call/AIGO Index/AIG000ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/13/2027	6	5,027,251	2009.72		204,502		183,368		178,472			(21,429)		33,569		0001
Purchased Call/AIGO Index/AIG000ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/08/2027	4	4,134,994	2009.72		174,376		155,734		170,250			(19,177)		27,505		0001
Purchased Call/AIGO Index/AIG000ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	10/07/2027	4	2,779,580	2032.73		112,224		99,562		99,248			(12,824)		18,475		0001
Purchased Call/AIGO Index/AIG000ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/15/2027	5	6,573,527	2053.19		260,788		234,690		207,290			(26,991)		43,962		0001
Purchased Call/AIGO Index/AIG000ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/15/2027	5	2,252,765	2049.34		91,668		82,484		72,816			(9,480)		15,066		0001
Purchased Call/AIGO Index/AIG000ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2027	1	1,615,244	2009.72		64,287		57,389		66,660			(7,202)		10,778		0001
Purchased Call/AIGO Index/AIG1000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2025	10/27/2027	6	6,984,886	2063.5		273,661		250,269		208,108			(23,715)		47,140		0001
Purchased Call/AIGO Index/AIG000YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/01/2027	4	7,524,560	2026.58		303,432		267,398		278,085			(37,003)		49,780		0001
Purchased Call/AIGO Index/AIG1000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/29/2027	4	1,995,915	2056.69		74,551		68,384		62,229			(6,359)		13,491		0001
Purchased Call/AIGO Index/AIG000ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/14/2027	3	3,379,232	2040.04		139,868		125,274		115,793			(14,799)		22,582		0001
Purchased Call/AIGO Index/AIG1000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	3	2,635,265	2050.18		107,012		97,198		85,182			(10,141)		17,718		0001
Purchased Call/AIGO Index/AIG1000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/28/2027	4	2,708,339	2062.79		104,225		95,329		81,128			(9,042)		18,292		0001
Purchased Call/AIGO Index/AIG1000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/08/2027	2	2,943,845	2031.26		117,306		109,232		108,389			(8,652)		20,046		0001
Purchased Call/AIGO Index/AIG1000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	10/29/2027	3	3,993,011	2041.58		157,434		144,944		136,988			(12,918)		26,989		0001
Purchased Call/AIGO Index/AIG1000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2027	5	6,676,205	2053.79		264,405		240,932		210,888			(24,378)		44,887		0001
Purchased Call/AIGO Index/AIG1001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/15/2027	2	2,688,439	2020.16		106,781		100,362		106,325			(6,811)		18,401		0001
Purchased Call/AIGO Index/AIG1001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	11/22/2027	3	2,357,793	2013.92		94,488		89,781		97,167			(5,052)		16,221		0001
Purchased Call/AIGO Index/AIG1000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/05/2027	4	1,614,347	2031.85		63,431		58,805		59,104			(4,798)		10,969		0001
Purchased Call/AIGO Index/AIG1001S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/12/2027	5	7,212,110	2018.43		284,904		267,367		287,691			(18,586)		49,256		0001
Purchased Call/AIGO Index/AIG1001SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/24/2027	5	2,246,781	2034.9		89,969		85,979		81,745			(4,286)		15,479		0001
Purchased Call/AIGO Index/AIG1002S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/01/2027	3	5,393,258	2026.34		214,737		206,356		207,527			(8,652)		37,344		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG1003$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/22/2027	3	3,590,351	2032.08		144,838		143,612		135,216			(1,611)		25,231		0001
Purchased Call/AIGO Index/AIG1000$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/05/2027	4	7,932,132	2027.59		317,776		295,261		298,090			(23,716)		53,894		0001
Purchased Call/AIGO Index/AIG1002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/03/2027	4	2,878,272	2033.17		112,952		109,181		106,439			(4,084)		19,958		0001
Purchased Call/AIGO Index/AIG1003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2027	1	1,858,208	2022.44		73,957		73,042		74,035			(1,212)		13,049		0001
Purchased Call/AIGO Index/AIG1000$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2027	4	4,840,981	2039.89		184,040		169,890		168,423			(14,409)		32,843		0001
Purchased Call/AIGO Index/AIG1003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/23/2027	4	5,129,912	2034.99		205,230		203,978		189,986			(1,997)		36,075		0001
Purchased Call/AIGO Index/AIG1000$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/05/2027	7	5,178,737	2031.26		208,329		194,307		190,303			(14,814)		35,187		0001
Purchased Call/AIGO Index/AIG1002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/08/2027	4	4,495,695	2020.57		177,468		172,379		179,778			(5,313)		31,285		0001
Purchased Call/AIGO Index/AIG1002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/09/2027	4	2,226,130	2018.41		90,645		88,167		90,209			(2,633)		15,502		0001
Purchased Call/AIGO Index/AIG1002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/02/2027	5	3,078,897	2026.31		124,002		119,375		118,568			(4,798)		21,334		0001
Purchased Call/AIGO Index/AIG1000$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	10/29/2027	5	7,325,952	2039.88		290,085		266,803		254,005			(24,344)		49,517		0001
Purchased Call/AIGO Index/AIG1002$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/06/2027	1	1,728,467	2029.44		68,793		66,617		65,493			(2,447)		12,011		0001
Purchased Call/AIGO Index/AIG000Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/01/2027	4	3,729,377	2032.42		149,963		132,320		132,870			(17,991)		24,672		0001
Purchased Call/AIGO Index/AIG1000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	4	4,671,817	2059.25		187,279		170,592		142,490			(17,165)		31,411		0001
Purchased Call/AIGO Index/AIG000Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/04/2027	1	1,798,963	2032.42		71,599		63,129		64,227			(8,717)		11,929		0001
Purchased Call/AIGO Index/AIG1000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/25/2027	1	1,946,288	2059.25		77,462		70,536		59,504			(7,206)		13,116		0001
Purchased Call/AIGO Index/AIG000Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/15/2027	3	2,923,983	2050.34		119,745		107,901		93,907			(12,150)		19,555		0001
Purchased Call/AIGO Index/AIG000Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/18/2027	2	1,894,278	2050.34		75,754		68,283		60,975			(7,734)		12,698		0001
Purchased Call/AIGO Index/AIG000Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/08/2027	3	5,324,685	2027.3		206,176		183,745		196,816			(23,385)		35,419		0001
Purchased Call/AIGO Index/AIG1001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/11/2027	3	2,347,394	2044.64		90,513		84,533		79,739			(6,116)		16,020		0001
Purchased Call/AIGO Index/AIG1000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2027	1	1,029,431	2041.58		40,971		37,707		35,417			(3,414)		6,979		0001
Purchased Call/AIGO Index/AIG1000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/04/2027	5	3,328,668	2029.27		132,784		122,916		123,727			(10,161)		22,600		0001
Purchased Call/AIGO Index/AIG1001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/12/2027	4	5,046,864	2020.16		194,769		183,038		199,245			(12,316)		34,468		0001
Purchased Call/AIGO Index/AIG1001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/10/2027	4	5,477,305	2038.75		220,231		205,416		192,850			(15,224)		37,353		0001
Purchased Call/AIGO Index/AIG1002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2027	3	6,579,604	2020.93		259,038		253,914		263,586			(5,477)		46,012		0001
Purchased Call/AIGO Index/AIG1003$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2027	3	5,802,247	2022.44		233,815		231,013		230,651			(3,582)		40,633		0001
Purchased Call/AIGO Index/AIG1001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2027	2	402,252	2013.92		16,048		15,345		18,868			(755)		2,769		0001
Purchased Call/AIGO Index/AIG1001$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/19/2027	3	1,585,979	2004.25		61,243		57,965		69,066			(3,463)		10,887		0001
Purchased Call/AIGO Index/AIG1001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/26/2027	4	7,737,614	2041.96		307,365		294,322		269,989			(14,561)		53,385		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG1003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/31/2027	1	521,838	2023.79		20,769		20,769		20,740					3,690		0001
Purchased Call/AIGO Index/AIG000Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/06/2027	4	5,905,602	2038.26		229,813		203,191		203,495			(26,864)		39,222		0001
Purchased Call/AIGO Index/AIG000Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/01/2027	3	1,864,039	2025.06		74,722		65,723		69,547			(9,210)		12,332		0001
Purchased Call/AIGO Index/AIG000Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/21/2027	4	3,425,255	2054.81		133,896		121,219		107,409			(12,865)		23,012		0001
Purchased Call/AIGO Index/AIG1001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/17/2027	3	5,188,592	2006.26		207,592		195,497		223,078			(12,352)		35,566		0001
Purchased Call/AIGO Index/AIG000Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/11/2027	2	3,464,525	2009.72		146,529		130,854		142,894			(16,168)		23,099		0001
Purchased Call/AIGO Index/AIG1001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/19/2027	2	8,735,701	1995.52		358,265		339,638		400,174			(20,000)		59,967		0001
Purchased Call/AIGO Index/AIG1001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/26/2027	1	2,196,040	2042.34		87,183		83,570		76,449			(3,952)		15,152		0001
Purchased Call/AIGO Index/AIG1001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/19/2027	5	5,763,881	2013.92		232,073		220,359		237,132			(12,478)		39,567		0001
Purchased Call/AIGO Index/AIG1002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2027	5	6,331,125	2020.31		253,973		250,671		254,853			(4,297)		44,336		0001
Purchased Call/AIGO Index/AIG1003$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/30/2027	2	2,693,102	2032.26		104,872		104,872		101,807			(84)		19,030		0001
Purchased Call/AIGO Index/AIG1003$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/20/2027	1	2,432,899	2022.44		96,829		95,631		96,878			(1,590)		17,073		0001
Purchased Call/AIGO Index/AIG1003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/27/2027	1	4,845,971	2045.52		192,870		192,339		168,921			(1,319)		34,172		0001
Purchased Call/AIGO Index/AIG1001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	11/24/2027	5	4,553,406	2022.9		193,184		184,256		178,102			(9,433)		31,371		0001
Purchased Call/AIGO Index/AIG1002$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/03/2027	3	5,299,126	2031.02		209,163		202,332		198,516			(7,624)		36,745		0001
Purchased Call/AIGO Index/AIG000Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/20/2027	3	5,533,252	2063.95		212,401		191,887		163,425			(20,749)		37,146		0001
Purchased Call/AIGO Index/AIG1000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/01/2027	2	4,222,018	2041.58		166,522		153,272		145,153			(13,825)		28,601		0001
Purchased Call/AIGO Index/AIG1000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2027	1	2,076,649	2059.25		82,858		75,460		63,541			(7,697)		14,005		0001
Purchased Call/AIGO Index/AIG1001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2027	1	2,982,062	2020.16		118,686		111,513		118,006			(7,621)		20,426		0001
Purchased Call/AIGO Index/AIG1002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	11/29/2027	2	2,521,914	2042.34		100,149		96,022		87,972			(4,510)		17,437		0001
Purchased Call/AIGO Index/AIG1001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/12/2027	4	4,892,764	2039.6		187,672		175,527		171,594			(12,491)		33,416		0001
Purchased Call/AIGO Index/AIG1002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2027	1	2,314,674	2021.5		92,124		90,099		92,367			(2,391)		16,176		0001
Purchased Call/AIGO Index/AIG1003$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/23/2027	1	621,413	2039.76		23,428		23,395		25,860			(65)		4,370		0001
Purchased Call/AIGO Index/AIG1002$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/13/2027	1	3,663,749	2021.5		145,451		142,250		146,121			(3,781)		25,585		0001
Purchased Call/AIGO Index/AIG000Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2027	1	1,925,477	2032.42		76,634		67,581		68,792			(9,318)		12,778		0001
Purchased Call/AIGO Index/AIG1002$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2027	1	2,649,613	2029.44		105,455		102,123		100,457			(3,746)		18,425		0001
Purchased Call/AIGO Index/AIG1001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2027	1	10,077,593	2042.34		401,088		384,560		351,768			(18,082)		69,730		0001
Purchased Call/AIGO Index/AIG1003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2027	1	4,086,654	2045.52		162,649		162,202		142,547			(1,111)		28,838		0001
Purchased Call/AIGO Index/AIG1002$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/03/2027	3	4,265,740	2029.44		166,585		161,405		161,339			(5,719)		29,579		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG1001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2027	3	3,440,182	2006.26		134,925		127,239		146,428			(7,860)		23,598		0001
Purchased Call/AIGO Index/AIG1000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2027	1	2,069,750	2031.26		82,376		76,711		76,254			(6,077)		14,104		0001
Purchased Call/UBSIBAIV Index/UIB000PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2025	03/06/2026	4	5,226,481	543.92		145,751		26,523		22,612			(119,102)		11,028		0001
Purchased Call/UBSIBAIV Index/UIB0000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/13/2026	5	6,812,911	555.71		198,665		23,831		3,448			(174,573)		11,827		0001
Purchased Call/UBSIBAIV Index/UIB000PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	03/10/2026	4	4,090,317	541.91		113,129		21,277		22,689			(91,662)		8,892		0001
Purchased Call/UBSIBAIV Index/UIB000PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/12/2026	5	5,112,143	540.28		150,608		29,189		33,537			(121,237)		11,273		0001
Purchased Call/UBSIBAIV Index/UIB000PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2025	03/13/2026	4	4,153,408	539.69		132,104		26,039		28,966			(105,979)		9,223		0001
Purchased Call/UBSIBAIV Index/UIB0000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2025	02/20/2026	3	6,418,615	554.79		184,985		25,712		5,303			(159,012)		11,996		0001
Purchased Call/UBSIBAIV Index/UIB000PSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2025	03/13/2026	6	8,073,339	543.69		241,208		47,718		39,949			(193,252)		17,928		0001
Purchased Call/UBSIBAIV Index/UIB000PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2025	03/17/2026	5	4,311,796	546.29		126,482		26,275		17,961			(100,005)		9,838		0001
Purchased Call/UBSIBAIV Index/UIB000PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	03/05/2026	5	3,973,777	546.12		109,007		19,050		13,598			(89,803)		8,320		0001
Purchased Call/UBSIBAIV Index/UIB0000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/20/2026	3	5,523,673	557.72		154,771		21,465		3,031			(133,109)		10,324		0001
Purchased Call/UBSIBAIV Index/UIB0000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/26/2026	4	8,516,249	550.97		241,146		37,305		14,365			(203,441)		16,827		0001
Purchased Call/UBSIBAIV Index/UIB000MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/09/2026	3	3,983,702	542.11		114,934		2,531		678			(112,105)		3,128		0001
Purchased Call/UBSIBAIV Index/UIB000NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2025	01/28/2026	3	1,564,877	551.45		45,884		3,426		516			(42,352)		2,167		0001
Purchased Call/UBSIBAIV Index/UIB0000S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/12/2026	5	7,151,158	553.95		211,549		24,558		4,514			(186,590)		12,273		0001
Purchased Call/UBSIBAIV Index/UIB000MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2025	01/14/2026	2	1,194,701	543.63		36,175		1,300		418			(34,783)		1,170		0001
Purchased Call/UBSIBAIV Index/UIB000NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/03/2026	2	3,540,137	547.9		112,546		10,263		3,540			(102,030)		5,402		0001
Purchased Call/UBSIBAIV Index/UIB000NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/06/2026	4	4,604,390	551.69		135,226		13,511		2,940			(121,486)		7,330		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/06/2026	5	6,220,231	551.56		186,686		18,748		4,061			(167,598)		9,902		0001
Purchased Call/UBSIBAIV Index/UIB000NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/23/2026	4	6,880,492	552.48		200,312		12,254		981			(187,621)		8,636		0001
Purchased Call/UBSIBAIV Index/UIB000NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/23/2026	4	2,587,984	553.65		74,117		4,524		274			(69,437)		3,248		0001
Purchased Call/UBSIBAIV Index/UIB0000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2025	02/24/2026	5	3,480,590	553.36		92,854		13,894		4,084			(78,783)		6,755		0001
Purchased Call/UBSIBAIV Index/UIB0000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2025	03/27/2026	3	4,900,344	545.74		147,403		34,863		24,693			(112,404)		11,893		0001
Purchased Call/UBSIBAIV Index/UIB0000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/13/2026	3	3,433,101	555.46		100,851		12,068		1,807			(88,664)		5,960		0001
Purchased Call/UBSIBAIV Index/UIB000PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/06/2026	3	5,818,581	545.08		164,737		29,337		22,511			(135,219)		12,277		0001
Purchased Call/UBSIBAIV Index/UIB000MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/07/2026	2	1,237,572	542.13		36,105		598		88			(35,411)		857		0001
Purchased Call/UBSIBAIV Index/UIB000NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/20/2026	1	50,986	548.47		1,658		87		13			(1,567)		60		0001
Purchased Call/UBSIBAIV Index/UIB0000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/10/2026	2	3,979,262	554.32		117,576		12,993		2,107			(104,332)		6,668		0001
Purchased Call/UBSIBAIV Index/UIB000PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	02/27/2026	4	3,863,428	547.43		114,607		18,144		10,075			(96,336)		7,700		0001
Purchased Call/UBSIBAIV Index/UIB0000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2025	03/23/2026	1	389,259	547.45		11,263		2,570		1,604			(8,676)		923		0001
Purchased Call/UBSIBAIV Index/UIB0000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2025	03/27/2026	4	4,349,497	549.5		120,328		28,385		15,910			(91,911)		10,556		0001
Purchased Call/UBSIBAIV Index/UIB000PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2025	02/27/2026	3	9,892,127	549.13		279,684		44,324		21,311			(235,012)		19,716		0001
Purchased Call/UBSIBAIV Index/UIB000PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2025	03/20/2026	4	5,221,180	547.45		160,428		34,827		20,539			(125,443)		12,145		0001
Purchased Call/UBSIBAIV Index/UIB000NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/05/2026	3	6,590,191	551.21		193,566		18,732		4,283			(174,451)		10,348		0001
Purchased Call/UBSIBAIV Index/UIB0000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/27/2026	1	152,359	545.74		4,449		1,050		768			(3,398)		370		0001
Purchased Call/UBSIBAIV Index/UIB000PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2025	03/19/2026	4	3,057,049	548.68		88,896		18,961		10,576			(69,861)		7,066		0001
Purchased Call/UBSIBAIV Index/UIB000PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/20/2026	4	3,068,331	548.06		89,574		19,406		11,065			(70,113)		7,137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/17/2025	.01/16/2026	2	4,256,365	545.46		125,706		5,240		1,265			(120,193)		4,456		0001
Purchased Call/UBSIBAIV Index/UIB000MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/06/2025	.01/02/2026	4	6,546,557	541.44		191,095		531					(190,042)		2,423		0001
Purchased Call/UBSIBAIV Index/UIB000MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/24/2025	.01/16/2026	4	7,521,045	548.47		224,594		9,394		936			(214,697)		7,873		0001
Purchased Call/UBSIBAIV Index/UIB000NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/12/2025	.02/11/2026	4	2,261,184	554.8		64,143		7,286		1,176			(56,722)		3,835		0001
Purchased Call/UBSIBAIV Index/UIB000NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/03/2025	.01/30/2026	3	5,147,079	551.13		146,477		11,808		2,175			(134,380)		7,378		0001
Purchased Call/UBSIBAIV Index/UIB000MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/08/2025	.01/05/2026	2	1,423,435	541.44		41,763		461		34			(41,193)		833		0001
Purchased Call/UBSIBAIV Index/UIB000NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/20/2025	.02/19/2026	4	5,267,213	557.73		152,624		20,675		2,713			(131,687)		9,747		0001
Purchased Call/UBSIBAIV Index/UIB000NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/20/2025	.01/26/2026	4	2,632,724	552.48		76,151		5,370		559			(70,628)		3,513		0001
Purchased Call/UBSIBAIV Index/UIB000MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/08/2025	.01/02/2026	4	5,510,014	539.54		163,984		455					(163,085)		2,039		0001
Purchased Call/UBSIBAIV Index/UIB000PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/12/2025	.03/11/2026	4	6,352,445	539.96		186,366		35,500		42,265			(150,558)		13,910		0001
Purchased Call/UBSIBAIV Index/UIB000NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/05/2025	.02/04/2026	2	1,661,549	550.82		49,140		4,619		1,082			(44,413)		2,573		0001
Purchased Call/UBSIBAIV Index/UIB000MSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/13/2025	.01/09/2026	2	5,882,771	539.17		173,205		3,851		2,938			(168,916)		4,619		0001
Purchased Call/UBSIBAIV Index/UIB000NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/24/2025	.01/22/2026	5	7,157,671	552.22		210,840		12,235		935			(198,110)		8,786		0001
Purchased Call/UBSIBAIV Index/UIB000NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/26/2025	.02/25/2026	2	1,462,640	551.56		39,830		6,074		2,227			(33,694)		2,865		0001
Purchased Call/UBSIBAIV Index/UIB000NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/18/2025	.02/17/2026	2	2,441,401	555.71		74,034		9,620		1,534			(64,267)		4,427		0001
Purchased Call/UBSIBAIV Index/UIB000NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/29/2025	.01/27/2026	3	4,558,655	552.34		129,289		9,291		1,119			(119,694)		6,199		0001
Purchased Call/UBSIBAIV Index/UIB000PSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/19/2025	.03/18/2026	3	4,055,709	545.87		122,802		25,752		17,822			(96,860)		9,314		0001
Purchased Call/UBSIBAIV Index/UIB000PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/04/2025	.03/04/2026	2	4,889,776	543.4		146,997		25,131		21,481			(121,601)		10,157		0001
Purchased Call/UBSIBAIV Index/UIB0000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/25/2025	.03/25/2026	3	4,658,587	553.2		133,302		30,517		11,753			(102,592)		11,174		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000M5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/06/2026	2	2,222,866	541.7		65,692		907		105			(64,609)		1,425		0001
Purchased Call/UBSIBAIV Index/UIB000M5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/08/2026	4	3,720,386	542.11		107,892		2,099		433			(105,511)		2,754		0001
Purchased Call/UBSIBAIV Index/UIB000N5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2025	01/29/2026	4	4,685,432	551.53		138,775		10,747		1,671			(127,731)		6,603		0001
Purchased Call/UBSIBAIV Index/UIB000M5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2025	01/13/2026	2	2,816,195	540.86		89,147		2,955		1,808			(85,963)		2,657		0001
Purchased Call/UBSIBAIV Index/UIB0000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2025	03/26/2026	3	3,148,628	551.31		88,425		20,574		9,631			(67,794)		7,597		0001
Purchased Call/UBSIBAIV Index/UIB0000S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2025	03/24/2026	2	3,752,045	550.8		116,701		26,443		11,627			(90,083)		8,946		0001
Purchased Call/UBSIBAIV Index/UIB000M5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/12/2026	1	1,607,117	539.17		47,089		1,427		1,408			(45,549)		1,457		0001
Purchased Call/UBSIBAIV Index/UIB000M5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/15/2026	2	990,325	544.83		30,264		1,183		295			(29,013)		1,004		0001
Purchased Call/UBSIBAIV Index/UIB000N5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/05/2026	1	299,998	551.21		8,882		864		195			(8,004)		471		0001
Purchased Call/UBSIBAIV Index/UIB0000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/09/2026	1	3,436,128	551.56		100,679		10,817		2,675			(89,705)		5,688		0001
Purchased Call/UBSIBAIV Index/UIB0000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2025	02/18/2026	3	1,941,371	557		57,409		7,634		1,059			(49,672)		3,557		0001
Purchased Call/UBSIBAIV Index/UIB000PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2025	03/03/2026	3	4,254,911	546.23		114,860		19,389		13,820			(95,277)		8,768		0001
Purchased Call/UBSIBAIV Index/UIB000N5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/02/2026	1	1,881,153	551.13		55,118		4,859		1,010			(50,162)		2,828		0001
Purchased Call/UBSIBAIV Index/UIB000N5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2025	01/30/2026	3	5,197,795	553.33		147,917		11,894		1,413			(135,745)		7,451		0001
Purchased Call/UBSIBAIV Index/UIB000N53	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/21/2026	2	3,007,374	552.76		86,634		4,790		288			(81,635)		3,607		0001
Purchased Call/UBSIBAIV Index/UIB0000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/23/2026	1	1,539,351	554.79		45,103		6,585		1,441			(38,467)		2,960		0001
Purchased Call/UBSIBAIV Index/UIB000T5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/16/2026	3	3,535,022	522.31		100,006		46,059		103,931			(54,064)		11,956		0001
Purchased Call/UBSIBAIV Index/UIB000US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2025	06/26/2026	3	2,927,286	524.58		85,035		41,533		80,063			(43,718)		10,192		0001
Purchased Call/UBSIBAIV Index/UIB000R5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	05/01/2026	5	5,049,139	521.23		146,377		48,892		141,587			(97,481)		14,596		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2025	06/02/2026	2	3,292,629	522.17		97,497		40,941		94,799			(56,513)		10,659		0001
Purchased Call/UBSIBAIV Index/UIB000S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/15/2026	4	2,646,022	521.78		78,351		29,164		74,645			(49,280)		8,046		0001
Purchased Call/UBSIBAIV Index/UIB000T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/29/2026	4	3,570,986	521.85		104,976		43,166		103,394			(61,980)		11,408		0001
Purchased Call/UBSIBAIV Index/UIB000T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2025	05/29/2026	4	4,812,497	522.07		140,752		57,979		138,020			(82,868)		15,374		0001
Purchased Call/UBSIBAIV Index/UIB000S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2025	05/27/2026	3	3,137,774	521.93		90,624		36,599		90,172			(53,999)		9,956		0001
Purchased Call/UBSIBAIV Index/UIB000QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2025	04/08/2026	3	4,904,745	510.5		161,022		43,108		208,381			(117,714)		12,707		0001
Purchased Call/UBSIBAIV Index/UIB000R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/14/2026	3	3,394,597	517.11		99,730		28,393		110,451			(71,219)		9,060		0001
Purchased Call/UBSIBAIV Index/UIB000R$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2025	04/15/2026	4	5,503,258	517.31		160,035		45,947		177,817			(113,917)		14,758		0001
Purchased Call/UBSIBAIV Index/UIB000R$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2025	05/06/2026	4	4,526,655	520.82		133,622		46,143		130,680			(87,376)		13,298		0001
Purchased Call/UBSIBAIV Index/UIB000QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2025	03/31/2026	5	5,436,478	547.39		167,767		41,274		25,176			(126,261)		13,498		0001
Purchased Call/UBSIBAIV Index/UIB000QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/02/2026	3	3,490,588	522.43		92,406		23,450		85,709			(68,912)		8,762		0001
Purchased Call/UBSIBAIV Index/UIB000R$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/22/2026	5	7,606,166	516.91		228,376		70,183		253,220			(157,973)		21,067		0001
Purchased Call/UBSIBAIV Index/UIB000S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/28/2026	3	6,180,564	521.51		181,001		73,454		181,094			(107,554)		19,678		0001
Purchased Call/UBSIBAIV Index/UIB000T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2025	06/04/2026	4	3,686,813	522.74		108,388		46,252		104,074			(62,245)		12,013		0001
Purchased Call/UBSIBAIV Index/UIB000R$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2025	04/24/2026	3	6,891,395	519.58		203,253		63,883		204,905			(139,370)		19,257		0001
Purchased Call/UBSIBAIV Index/UIB000S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/20/2026	5	4,378,865	521.75		124,749		48,017		125,007			(76,684)		13,560		0001
Purchased Call/UBSIBAIV Index/UIB000R$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/17/2026	4	8,687,957	517.38		244,974		72,130		280,959			(172,779)		23,520		0001
Purchased Call/UBSIBAIV Index/UIB000S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2025	05/08/2026	4	2,882,163	519.88		84,082		29,637		87,035			(54,524)		8,534		0001
Purchased Call/UBSIBAIV Index/UIB000QSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2025	04/01/2026	3	5,149,897	550.28		151,353		37,580		18,975			(113,564)		12,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2025	04/28/2026	3	4,901,322	520.09		146,891		47,516		143,674			(99,236)		13,934		0001
Purchased Call/UBSIBAIV Index/UIB000SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/08/2026	5	5,800,854	519.61		171,529		61,034		177,202			(110,501)		17,176		0001
Purchased Call/UBSIBAIV Index/UIB0000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2025	04/09/2026	4	4,970,737	517.23		136,932		37,209		159,378			(99,684)		12,944		0001
Purchased Call/UBSIBAIV Index/UIB000RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2025	04/24/2026	3	3,434,647	519.29		101,200		31,732		103,444			(69,533)		9,597		0001
Purchased Call/UBSIBAIV Index/UIB0000QJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2025	04/02/2026	4	2,881,749	551.54		68,487		17,218		9,665			(51,206)		7,234		0001
Purchased Call/UBSIBAIV Index/UIB000T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/10/2026	2	4,710,881	523.26		137,609		60,693		131,718			(76,872)		15,644		0001
Purchased Call/UBSIBAIV Index/UIB000RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	04/29/2026	3	4,069,938	520.85		118,221		38,488		115,566			(79,620)		11,619		0001
Purchased Call/UBSIBAIV Index/UIB000SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/12/2026	4	3,435,415	520.04		101,543		36,813		103,831			(64,653)		10,330		0001
Purchased Call/UBSIBAIV Index/UIB000T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2025	06/12/2026	3	4,155,660	523.27		118,723		53,431		116,613			(65,557)		13,885		0001
Purchased Call/UBSIBAIV Index/UIB000T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2025	06/05/2026	4	3,451,935	523.15		99,739		43,066		95,967			(56,731)		11,284		0001
Purchased Call/UBSIBAIV Index/UIB000T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/11/2026	3	3,009,453	522.93		87,679		39,141		85,465			(48,663)		10,025		0001
Purchased Call/UBSIBAIV Index/UIB000SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/14/2026	3	1,876,093	520.11		57,206		21,100		56,748			(36,156)		5,684		0001
Purchased Call/UBSIBAIV Index/UIB000SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/19/2026	4	3,768,206	521.96		108,679		41,486		106,387			(67,144)		11,627		0001
Purchased Call/UBSIBAIV Index/UIB000SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/26/2026	1	367,243	520.53		10,797		4,313		11,168			(6,513)		1,161		0001
Purchased Call/UBSIBAIV Index/UIB000T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/16/2025	06/12/2026	4	4,216,372	523.26		123,920		55,913		125,072			(68,077)		14,088		0001
Purchased Call/UBSIBAIV Index/UIB000T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2025	06/05/2026	3	2,950,916	522.99		86,532		37,235		82,586			(49,455)		9,646		0001
Purchased Call/UBSIBAIV Index/UIB000US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/24/2026	3	3,779,557	524.4		109,600		52,615		103,687			(56,983)		13,085		0001
Purchased Call/UBSIBAIV Index/UIB000SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/13/2026	2	6,233,584	520.36		181,613		66,141		186,187			(115,337)		18,814		0001
Purchased Call/UBSIBAIV Index/UIB000SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/22/2026	3	4,156,014	520.53		123,577		48,608		125,443			(75,101)		12,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2025	05/05/2026	3	3,354,822	520.81		98,432		33,735		96,679			(64,615)		9,816		0001
Purchased Call/UBSIBAIV Index/UIB000US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/23/2026	2	2,671,422	522.8		81,894		39,149		78,013			(42,736)		9,222		0001
Purchased Call/UBSIBAIV Index/UIB000US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/25/2026	2	2,714,151	523.62		80,735		39,093		77,006			(41,749)		9,424		0001
Purchased Call/UBSIBAIV Index/UIB000SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/15/2026	3	4,328,017	522.82		124,647		46,459		116,653			(78,243)		13,161		0001
Purchased Call/UBSIBAIV Index/UIB000RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/21/2026	4	4,053,428	514.97		126,708		38,540		146,210			(88,040)		11,177		0001
Purchased Call/UBSIBAIV Index/UIB000RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2025	04/23/2026	4	3,133,797	517.46		95,899		29,790		102,095			(66,120)		8,718		0001
Purchased Call/UBSIBAIV Index/UIB000QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/10/2026	5	7,923,285	515.59		237,798		65,547		273,641			(172,117)		20,736		0001
Purchased Call/UBSIBAIV Index/UIB000QSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2025	04/07/2026	2	3,486,167	515.4		87,050		23,089		120,768			(63,849)		8,986		0001
Purchased Call/UBSIBAIV Index/UIB000TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	06/03/2026	4	5,361,488	522.6		157,111		66,368		151,938			(90,684)		17,413		0001
Purchased Call/UBSIBAIV Index/UIB000SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/21/2026	3	3,016,981	519.62		89,031		34,527		94,365			(54,589)		9,376		0001
Purchased Call/UBSIBAIV Index/UIB000RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/30/2026	3	4,514,002	520.23		132,788		43,724		132,032			(89,062)		12,941		0001
Purchased Call/UBSIBAIV Index/UIB000SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/22/2026	3	2,652,814	520.14		78,353		30,771		81,372			(47,783)		8,273		0001
Purchased Call/UBSIBAIV Index/UIB000RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2025	05/01/2026	1	112,578	521.23		3,299		1,100		3,157			(2,202)		324		0001
Purchased Call/UBSIBAIV Index/UIB000SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2025	05/07/2026	4	2,758,286	521.55		78,195		27,457		77,245			(50,761)		8,135		0001
Purchased Call/UBSIBAIV Index/UIB000TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	06/18/2026	4	2,959,190	520.66		87,347		40,854		93,206			(46,710)		10,068		0001
Purchased Call/UBSIBAIV Index/UIB000US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2025	06/26/2026	4	5,886,966	524.15		173,420		84,907		163,807			(88,767)		20,498		0001
Purchased Call/UBSIBAIV Index/UIB000RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2025	05/01/2026	3	4,520,772	520.23		135,573		45,172		132,513			(90,513)		13,015		0001
Purchased Call/UBSIBAIV Index/UIB000QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/02/2026	4	4,234,986	539.21		95,287		24,112		37,474			(71,176)		10,631		0001
Purchased Call/UBSIBAIV Index/UIB000TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	06/18/2026	3	4,969,374	520.67		150,303		70,454		156,430			(80,013)		16,907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/09/2026	3	3,589,313	522.79		106,096		46,718		102,118			(59,343)		11,882		0001
Purchased Call/UBSIBAIV Index/UIB000S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/15/2026	1	120,000	521.78		3,622		1,348		3,386			(2,279)		365		0001
Purchased Call/UBSIBAIV Index/UIB000R$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2025	04/16/2026	3	4,408,057	516.85		129,794		37,761		145,602			(92,006)		11,877		0001
Purchased Call/UBSIBAIV Index/UIB000S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2025	05/22/2026	1	116,046	520.53		3,522		1,387		3,502			(2,133)		362		0001
Purchased Call/UBSIBAIV Index/UIB0000Q$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2025	04/10/2026	3	3,235,237	514.36		97,522		26,800		117,756			(70,741)		8,467		0001
Purchased Call/UBSIBAIV Index/UIB000T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	06/17/2026	3	5,627,704	522.3		163,717		75,747		172,963			(88,283)		19,090		0001
Purchased Call/UBSIBAIV Index/UIB000V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2025	07/17/2026	4	2,998,352	522.95		87,844		48,021		90,756			(40,095)		11,042		0001
Purchased Call/UBSIBAIV Index/UIB000V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/24/2026	3	3,013,793	525.25		88,588		50,179		84,576			(38,717)		11,293		0001
Purchased Call/UBSIBAIV Index/UIB000V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2025	07/17/2026	4	4,560,340	522.89		134,325		73,594		138,269			(61,034)		16,794		0001
Purchased Call/UBSIBAIV Index/UIB000V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2025	07/30/2026	4	2,397,916	524.74		68,033		39,632		69,344			(28,602)		9,116		0001
Purchased Call/UBSIBAIV Index/UIB000U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/02/2026	3	4,908,763	525.01		140,253		71,225		133,473			(69,278)		17,379		0001
Purchased Call/UBSIBAIV Index/UIB000V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2025	07/31/2026	4	3,917,247	523.55		115,200		67,723		118,585			(47,897)		14,927		0001
Purchased Call/UBSIBAIV Index/UIB000V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2025	07/21/2026	4	3,542,363	523.46		108,848		60,629		105,867			(48,286)		13,176		0001
Purchased Call/UBSIBAIV Index/UIB000V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2025	07/22/2026	5	4,405,693	524.91		130,630		72,907		124,833			(57,777)		16,428		0001
Purchased Call/UBSIBAIV Index/UIB000U$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/02/2026	4	2,432,994	524.26		72,007		36,467		68,166			(35,827)		8,614		0001
Purchased Call/UBSIBAIV Index/UIB000XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2025	09/04/2026	5	1,968,991	534		60,540		41,409		42,811			(19,373)		8,099		0001
Purchased Call/UBSIBAIV Index/UIB000U$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/07/2026	3	4,399,554	523.86		130,347		67,352		126,392			(63,013)		15,787		0001
Purchased Call/UBSIBAIV Index/UIB000U$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/15/2026	4	4,751,522	523.3		139,386		75,020		141,444			(64,414)		17,409		0001
Purchased Call/UBSIBAIV Index/UIB000U$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/10/2026	3	2,153,809	525.8		62,297		32,847		57,639			(29,635)		7,790		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2025	06/30/2026	5	6,044,630	524.73		176,353		88,182		165,589			(88,442)		21,283		0001
Purchased Call/UBSIBAIV Index/UIB000V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2025	07/29/2026	3	3,892,445	525.65		112,115		64,674		108,557			(47,518)		14,762		0001
Purchased Call/UBSIBAIV Index/UIB000V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2025	07/23/2026	3	1,749,434	525.99		50,571		28,428		47,641			(22,252)		6,539		0001
Purchased Call/UBSIBAIV Index/UIB000V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2025	08/05/2026	3	3,862,968	523.98		113,703		67,739		116,032			(46,024)		14,893		0001
Purchased Call/UBSIBAIV Index/UIB000U$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2025	07/08/2026	3	3,612,656	524.27		106,571		55,265		102,327			(51,324)		12,998		0001
Purchased Call/UBSIBAIV Index/UIB000V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2025	07/24/2026	2	3,389,967	525.59		98,833		56,084		93,913			(42,939)		12,703		0001
Purchased Call/UBSIBAIV Index/UIB000U$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2025	07/16/2026	2	3,087,993	523.43		89,917		48,699		91,626			(41,338)		11,343		0001
Purchased Call/UBSIBAIV Index/UIB000W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2025	08/06/2026	4	2,334,149	524.39		68,412		41,144		69,176			(27,454)		9,019		0001
Purchased Call/UBSIBAIV Index/UIB000U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/10/2026	4	4,634,586	525.19		134,758		71,255		127,069			(63,770)		16,763		0001
Purchased Call/UBSIBAIV Index/UIB000W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2025	08/25/2026	4	3,197,524	531.56		98,893		64,516		74,835			(34,470)		12,883		0001
Purchased Call/UBSIBAIV Index/UIB000XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/28/2026	3	4,468,024	535.04		129,852		86,334		91,925			(44,320)		18,115		0001
Purchased Call/UBSIBAIV Index/UIB000W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2025	08/18/2026	4	3,302,900	526.09		101,753		64,447		93,744			(37,381)		13,109		0001
Purchased Call/UBSIBAIV Index/UIB000W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/14/2026	3	2,895,734	527.35		82,683		51,633		77,919			(31,357)		11,393		0001
Purchased Call/UBSIBAIV Index/UIB000W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2025	08/11/2026	4	4,245,737	524.49		134,771		82,741		126,335			(52,154)		16,593		0001
Purchased Call/UBSIBAIV Index/UIB000XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2025	09/02/2026	4	2,741,935	531.84		81,819		55,277		64,514			(26,685)		11,232		0001
Purchased Call/UBSIBAIV Index/UIB000XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	09/15/2026	5	4,033,428	541.11		115,706		82,402		67,824			(33,446)		16,955		0001
Purchased Call/UBSIBAIV Index/UIB000Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/23/2026	2	2,688,787	538.04		78,217		57,141		52,076			(21,175)		11,477		0001
Purchased Call/UBSIBAIV Index/UIB000W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2025	08/19/2026	3	3,568,074	527.55		104,728		66,473		96,111			(38,362)		14,193		0001
Purchased Call/UBSIBAIV Index/UIB000V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2025	07/28/2026	6	4,252,037	525.55		124,374		71,558		118,828			(52,882)		16,088		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/17/2026	1	85,623	525.95		2,517		1,581		2,439			(947)		339		0001
Purchased Call/UBSIBAIV Index/UIB000X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2025	08/26/2026	4	3,877,632	533.51		114,789		75,088		84,304			(39,807)		15,656		0001
Purchased Call/UBSIBAIV Index/UIB000Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2025	09/30/2026	3	3,203,855	535.02		96,922		72,779		70,648			(24,312)		13,854		0001
Purchased Call/UBSIBAIV Index/UIB000Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2025	09/18/2026	5	3,594,540	538.63		103,299		74,948		67,256			(28,852)		15,198		0001
Purchased Call/UBSIBAIV Index/UIB000X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2025	09/04/2026	4	5,348,158	535.84		159,300		108,967		108,197			(50,927)		21,998		0001
Purchased Call/UBSIBAIV Index/UIB000Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/17/2026	5	2,060,489	538.7		59,707		43,057		38,357			(16,893)		8,695		0001
Purchased Call/UBSIBAIV Index/UIB000X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/09/2026	3	2,959,800	537.13		91,783		63,629		57,547			(28,307)		12,297		0001
Purchased Call/UBSIBAIV Index/UIB000X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/08/2026	3	3,328,438	537.45		100,623		69,609		63,763			(31,140)		13,801		0001
Purchased Call/UBSIBAIV Index/UIB000X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	09/01/2026	1	761,402	534.59		22,461		15,036		16,076			(7,569)		3,113		0001
Purchased Call/UBSIBAIV Index/UIB000W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	08/07/2026	3	4,060,298	524.56		119,274		72,339		119,766			(47,210)		15,725		0001
Purchased Call/UBSIBAIV Index/UIB000X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/31/2026	2	1,161,607	534.59		31,991		21,468		24,472			(10,606)		4,739		0001
Purchased Call/UBSIBAIV Index/UIB000Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2025	09/22/2026	5	4,630,230	537.64		136,190		99,426		90,882			(36,937)		19,726		0001
Purchased Call/UBSIBAIV Index/UIB000Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/24/2026	1	179,999	536.78		4,809		3,553		3,668			(1,281)		770		0001
Purchased Call/UBSIBAIV Index/UIB000X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/28/2026	3	3,533,776	534.59		100,552		67,022		73,954			(34,005)		14,327		0001
Purchased Call/UBSIBAIV Index/UIB000Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2025	09/25/2026	5	3,660,397	533.86		109,457		81,168		83,442			(28,844)		15,683		0001
Purchased Call/UBSIBAIV Index/UIB000V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/27/2026	1	59,792	525.59		1,758		1,002		1,665			(762)		226		0001
Purchased Call/UBSIBAIV Index/UIB000W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2025	08/07/2026	4	3,703,845	524.41		109,058		65,988		109,865			(43,454)		14,345		0001
Purchased Call/UBSIBAIV Index/UIB000W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/21/2026	4	4,508,342	533.51		128,056		82,702		96,928			(45,666)		18,010		0001
Purchased Call/UBSIBAIV Index/UIB000W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/20/2026	3	1,787,590	528.01		51,296		32,844		47,420			(18,621)		7,126		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2025	08/27/2026	3	3,564,734	534.14		105,964		69,857		75,752			(36,479)		14,423		0001
Purchased Call/UBSIBAIV Index/UIB000W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2025	08/12/2026	4	2,671,387	526.94		83,002		51,110		72,735			(31,951)		10,464		0001
Purchased Call/UBSIBAIV Index/UIB000X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2025	09/03/2026	3	3,369,173	531.78		102,629		69,544		79,601			(33,347)		13,830		0001
Purchased Call/UBSIBAIV Index/UIB000X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/10/2026	3	1,691,995	540.64		51,048		35,687		28,638			(15,531)		7,043		0001
Purchased Call/UBSIBAIV Index/UIB000V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2025	07/31/2026	3	3,484,631	523.15		103,759		60,910		107,052			(43,073)		13,278		0001
Purchased Call/UBSIBAIV Index/UIB000Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/21/2026	1	505,646	537.38		14,917		10,807		10,006			(4,186)		2,150		0001
Purchased Call/UBSIBAIV Index/UIB000Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2025	09/16/2026	4	4,675,892	541.18		133,588		95,144		78,615			(38,605)		19,694		0001
Purchased Call/UBSIBAIV Index/UIB000Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2025	09/29/2026	3	4,948,630	536.32		141,144		105,622		103,728			(35,727)		21,360		0001
Purchased Call/UBSIBAIV Index/UIB000V$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/24/2026	1	78,000	525.59		2,278		1,291		2,161			(995)		292		0001
Purchased Call/UBSIBAIV Index/UIB000X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2025	09/11/2026	3	3,702,139	542.56		105,115		73,772		58,021			(31,844)		15,442		0001
Purchased Call/UBSIBAIV Index/UIB000U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2025	07/01/2026	3	4,201,211	524.52		122,250		61,529		116,264			(61,107)		14,833		0001
Purchased Call/UBSIBAIV Index/UIB000U$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/14/2026	2	2,679,852	525.33		73,431		39,361		73,628			(34,085)		9,794		0001
Purchased Call/UBSIBAIV Index/UIB000W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/13/2026	3	2,331,189	530.3		64,199		39,824		55,919			(24,547)		9,151		0001
Purchased Call/UBSIBAIV Index/UIB000W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/21/2026	3	4,028,627	526.6		136,357		87,832		112,817			(49,088)		16,094		0001
Purchased Call/UBSIBAIV Index/UIB000W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2025	08/14/2026	4	5,058,037	525.95		148,923		93,273		143,391			(55,952)		19,900		0001
Purchased Call/UBSIBAIV Index/UIB000Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/25/2026	3	5,209,660	535.16		154,657		114,881		113,149			(40,308)		22,320		0001
Purchased Call/UBSIBAIV Index/UIB000Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	09/24/2026	3	1,645,219	538.18		46,160		34,010		33,526			(12,297)		7,036		0001
Purchased Call/UBSIBAIV Index/UIB000Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2025	09/18/2026	7	4,321,819	537.38		126,787		92,155		84,951			(35,081)		18,273		0001
Purchased Call/UBSIBAIV Index/UIB000V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2025	08/04/2026	3	3,215,050	524.46		92,954		55,250		94,731			(37,762)		12,366		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/11/2026	2	4,845,588	540.1		143,955		101,285		84,040			(43,159)		20,211		0001
Purchased Call/UBSIBAIV Index/UIB000U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/09/2026	3	2,197,243	524.82		65,476		34,285		61,019			(31,324)		7,926		0001
Purchased Call/UBSIBAIV Index/UIB000Y$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/28/2026	1	731,044	535.16		21,566		16,041		15,973			(5,641)		3,150		0001
Purchased Call/UBSIBAIV Index/UIB000I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/24/2026	1	473,489	533.51		13,921		9,012		10,247			(4,969)		1,904		0001
Purchased Call/UBSIBAIV Index/UIB000X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/14/2026	2	1,131,048	540.1		33,232		23,451		19,765			(9,936)		4,745		0001
Purchased Call/UBSIBAIV Index/UIB000Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/02/2026	3	3,963,968	538.54		117,748		89,524		76,835			(28,815)		17,204		0001
Purchased Call/UBSIBAIV Index/UIB1002$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	3	5,480,227	529.99		164,516		160,551		162,199			(5,018)		26,909		0001
Purchased Call/UBSIBAIV Index/UIB1001$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2025	11/25/2026	3	3,166,016	532.12		94,248		85,670		84,840			(9,197)		15,029		0001
Purchased Call/UBSIBAIV Index/UIB1000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2025	10/29/2026	3	1,951,920	533.99		52,659		43,895		47,081			(9,008)		8,877		0001
Purchased Call/UBSIBAIV Index/UIB1003$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2025	12/22/2026	4	2,803,988	532.43		84,172		82,850		75,342			(1,798)		13,846		0001
Purchased Call/UBSIBAIV Index/UIB1000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2025	11/04/2026	4	3,319,573	527.85		96,278		81,615		99,455			(14,917)		15,247		0001
Purchased Call/UBSIBAIV Index/UIB000Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2025	10/14/2026	4	5,482,106	537.27		158,652		125,254		114,288			(33,710)		24,306		0001
Purchased Call/UBSIBAIV Index/UIB1001$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/20/2026	4	6,040,089	525.27		181,562		163,070		200,400			(19,616)		28,454		0001
Purchased Call/UBSIBAIV Index/UIB1000$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/06/2026	4	6,606,517	528.74		196,396		169,309		192,756			(28,609)		30,442		0001
Purchased Call/UBSIBAIV Index/UIB1000$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2025	10/23/2026	3	4,999,487	536.24		148,927		122,170		110,124			(27,455)		22,511		0001
Purchased Call/UBSIBAIV Index/UIB000Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	4	4,712,681	536.99		136,881		105,583		97,885			(31,648)		20,638		0001
Purchased Call/UBSIBAIV Index/UIB000Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2025	10/20/2026	5	3,643,779	537.6		107,702		86,931		75,956			(20,970)		16,323		0001
Purchased Call/UBSIBAIV Index/UIB1001$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2025	11/13/2026	6	4,949,323	526.27		142,854		125,278		157,834			(18,503)		23,062		0001
Purchased Call/UBSIBAIV Index/UIB000Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2025	10/06/2026	5	4,979,830	538.87		140,143		107,648		96,125			(32,708)		21,769		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB1002S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2025	12/04/2026	2	4,157,950	529.3		121,209		113,212		123,579			(8,906)		20,006		0001
Purchased Call/UBSIBAIV Index/UIB1002SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2026	1	1,529,961	529.4		45,134		43,144		45,899			(2,337)		7,470		0001
Purchased Call/UBSIBAIV Index/UIB1003S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/24/2025	12/23/2026	3	4,324,393	533.09		128,168		126,390		116,744			(2,600)		21,384		0001
Purchased Call/UBSIBAIV Index/UIB1002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/15/2026	3	4,931,663	529.37		143,645		138,001		148,248			(6,023)		24,112		0001
Purchased Call/UBSIBAIV Index/UIB1002S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2025	12/03/2026	4	2,148,235	530.48		61,076		56,981		61,415			(4,403)		10,321		0001
Purchased Call/UBSIBAIV Index/UIB1000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/09/2026	1	1,905,587	528.74		56,215		48,450		55,824			(8,271)		8,823		0001
Purchased Call/UBSIBAIV Index/UIB1002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	4	4,733,770	528.62		142,315		138,612		146,217			(4,798)		23,244		0001
Purchased Call/UBSIBAIV Index/UIB1000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2025	11/03/2026	4	3,982,840	530.42		109,155		92,262		109,412			(17,118)		18,264		0001
Purchased Call/UBSIBAIV Index/UIB1002SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/09/2026	4	3,047,914	526.25		96,585		91,413		100,231			(5,556)		14,773		0001
Purchased Call/UBSIBAIV Index/UIB000ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/22/2026	3	2,695,138	537.12		78,846		64,158		57,394			(15,012)		12,115		0001
Purchased Call/UBSIBAIV Index/UIB1001SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2025	11/24/2026	4	3,168,772	527.99		103,836		94,137		96,959			(10,184)		15,019		0001
Purchased Call/UBSIBAIV Index/UIB1002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2025	12/16/2026	2	3,160,477	528.94		92,519		89,295		96,426			(3,632)		15,474		0001
Purchased Call/UBSIBAIV Index/UIB1002SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	3	5,537,371	529.4		162,531		155,434		165,508			(8,143)		26,918		0001
Purchased Call/UBSIBAIV Index/UIB1003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2025	12/24/2026	4	10,784,886	534.42		313,879		312,305		279,395			(3,827)		53,405		0001
Purchased Call/UBSIBAIV Index/UIB000YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/02/2026	6	5,812,661	539.52		168,165		128,308		108,496			(40,535)		25,227		0001
Purchased Call/UBSIBAIV Index/UIB000ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	3	4,520,538	562.56		127,081		99,296		105,155			(28,747)		19,867		0001
Purchased Call/UBSIBAIV Index/UIB000ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2025	10/09/2026	3	5,831,018	529.86		180,142		141,021		157,287			(40,110)		25,627		0001
Purchased Call/UBSIBAIV Index/UIB000YSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	10/01/2026	2	2,493,175	536.68		76,132		57,592		51,765			(18,870)		10,801		0001
Purchased Call/UBSIBAIV Index/UIB1000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2025	11/10/2026	5	3,671,374	529.89		111,529		96,510		103,685			(15,329)		17,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/23/2025	10/16/2026	4	4,052,937	534.3		123,810		99,193		94,536			(25,141)		18,032		0001
Purchased Call/UBSIBAIV Index/UIB000Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/23/2025	10/21/2026	3	2,823,471	538.48		81,225		65,719		57,084			(15,689)		12,670		0001
Purchased Call/UBSIBAIV Index/UIB1002$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/11/2025	12/11/2026	2	3,199,598	531.78		91,982		87,720		88,658			(4,972)		15,554		0001
Purchased Call/UBSIBAIV Index/UIB1000$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/31/2025	10/30/2026	3	5,240,806	530.2		154,047		129,353		144,207			(25,456)		23,875		0001
Purchased Call/UBSIBAIV Index/UIB1002$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/05/2025	12/04/2026	3	5,502,898	527.96		159,209		149,163		170,647			(11,061)		26,477		0001
Purchased Call/UBSIBAIV Index/UIB1002$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/18/2025	12/17/2026	2	3,249,639	526.71		101,575		98,776		106,317			(3,606)		15,934		0001
Purchased Call/UBSIBAIV Index/UIB000Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/10/2025	10/12/2026	1	187,954	529.86		5,545		4,350		5,094			(1,239)		830		0001
Purchased Call/UBSIBAIV Index/UIB1000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/31/2025	10/28/2026	4	2,651,114	537.4		72,439		59,998		56,520			(12,597)		12,037		0001
Purchased Call/UBSIBAIV Index/UIB000Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/15/2025	10/08/2026	3	2,713,785	537.55		75,773		58,752		55,312			(17,344)		11,906		0001
Purchased Call/UBSIBAIV Index/UIB1000$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/31/2025	11/02/2026	1	418,816	530.2		12,355		10,381		11,575			(2,054)		1,917		0001
Purchased Call/UBSIBAIV Index/UIB1001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/13/2025	11/12/2026	3	3,430,832	531		96,453		83,885		93,675			(12,885)		15,961		0001
Purchased Call/UBSIBAIV Index/UIB1001$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/18/2025	11/18/2026	3	4,174,626	525.29		118,181		104,637		138,115			(13,806)		19,605		0001
Purchased Call/UBSIBAIV Index/UIB1001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/14/2025	11/13/2026	4	4,998,702	525.07		148,452		130,476		165,558			(18,789)		23,292		0001
Purchased Call/UBSIBAIV Index/UIB1001$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/26/2025	11/25/2026	3	2,470,758	533.45		69,331		63,432		63,348			(6,495)		11,729		0001
Purchased Call/UBSIBAIV Index/UIB1002$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/04/2025	12/02/2026	4	3,709,794	527.62		112,145		103,659		115,971			(8,764)		17,797		0001
Purchased Call/UBSIBAIV Index/UIB1002$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/08/2025	12/08/2026	4	2,934,748	525.82		87,452		82,430		95,607			(5,228)		14,204		0001
Purchased Call/UBSIBAIV Index/UIB1001$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/19/2025	11/19/2026	3	1,789,531	522.41		53,759		48,001		64,789			(6,062)		8,417		0001
Purchased Call/UBSIBAIV Index/UIB000Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/17/2025	10/19/2026	1	159,392	534.3		4,702		3,769		3,738			(961)		713		0001
Purchased Call/UBSIBAIV Index/UIB1003$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/30/2025	12/29/2026	3	4,003,995	532.94		116,794		116,667		109,486			(420)		19,965		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB1001S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2025	11/17/2026	4	3,284,254	526.27		94,493		83,580		105,245			(11,121)		15,400		0001
Purchased Call/UBSIBAIV Index/UIB1000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/11/2026	3	1,815,556	531.89		52,024		45,095		48,036			(7,045)		8,433		0001
Purchased Call/UBSIBAIV Index/UIB1000S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/27/2025	10/27/2026	4	5,106,275	537.65		147,091		121,511		107,702			(25,846)		23,147		0001
Purchased Call/UBSIBAIV Index/UIB1001SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/20/2026	3	4,921,672	522.58		150,085		134,492		177,415			(16,657)		23,185		0001
Purchased Call/UBSIBAIV Index/UIB1003SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/30/2025	12/30/2026	2	3,190,438	532.83		92,274		92,274		87,903			(183)		15,930		0001
Purchased Call/UBSIBAIV Index/UIB1003S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2025	12/28/2026	1	1,572,170	534.42		46,379		46,124		40,957			(632)		7,828		0001
Purchased Call/UBSIBAIV Index/UIB1001SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/30/2026	1	780,812	530.53		23,034		21,130		22,198			(2,071)		3,735		0001
Purchased Call/UBSIBAIV Index/UIB1001ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	11/27/2026	2	2,382,335	530.53		69,894		64,168		67,456			(6,227)		11,343		0001
Purchased Call/UBSIBAIV Index/UIB1001SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2025	12/01/2026	4	4,182,002	526		127,752		117,941		137,703			(10,108)		20,032		0001
Purchased Call/UBSIBAIV Index/UIB1001SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	54,000	525.27		1,588		1,424		1,792			(174)		254		0001
Purchased Call/UBSIBAIV Index/UIB1000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2025	11/05/2026	3	1,903,312	526.6		56,100		47,794		59,468			(8,541)		8,756		0001
Purchased Call/UBSIBAIV Index/UIB1002S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/07/2026	1	1,030,286	527.96		30,393		28,468		32,065			(2,153)		4,979		0001
Purchased Call/UBSIBAIV Index/UIB1002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/21/2026	1	883,615	529.99		26,067		25,420		26,249			(852)		4,357		0001
Purchased Call/UBSIBAIV Index/UIB1003SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/31/2026	1	472,251	530.74		13,884		13,884		13,907					2,361		0001
Purchased Call/UBSIBAIV Index/UIB000YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/05/2026	1	490,223	539.52		14,462		11,035		9,212			(3,507)		2,139		0001
Purchased Call/UBSIBAIV Index/UIB000ZSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2025	10/15/2026	4	3,554,506	536.45		101,548		80,720		76,526			(21,222)		15,787		0001
Purchased Call/UBSIBAIV Index/UIB000ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/20/2025	10/16/2026	4	6,304,045	534.5		186,231		148,848		145,987			(38,419)		28,047		0001
Purchased Call/UBSIBAIV Index/UIB1000S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/26/2026	1	687,752	536.24		20,289		16,656		15,233			(3,759)		3,112		0001
Purchased Call/UBSIBAIV Index/UIB000ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2025	10/23/2026	4	4,738,092	536.92		138,089		113,038		101,815			(25,873)		21,334		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0002Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2025	10/13/2026	4	2,994,823	534.16		95,206		74,970		69,829			(20,397)		13,255		0001
Purchased Call/UBSIBAIV Index/UIB1003$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/30/2025	12/24/2026	2	476,618	534.4		13,311		13,282		12,355			(66)		2,360		0001
Purchased Call/UBSIBAIV Index/UIB1000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2025	11/06/2026	3	5,028,701	526.6		150,667		129,183		157,295			(22,567)		23,172		0001
Purchased Call/UBSIBAIV Index/UIB1001$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/27/2026	2	2,971,229	533.45		87,205		79,889		76,408			(8,162)		14,147		0001
Purchased Call/UBSIBAIV Index/UIB1002$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/10/2026	3	1,858,332	528.78		56,184		53,256		56,561			(3,173)		9,020		0001
Purchased Call/UBSIBAIV Index/UIB1000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2025	10/30/2026	3	5,337,812	529.83		157,731		132,138		148,749			(26,592)		24,317		0001
Purchased Call/UBSIBAIV Index/UIB1001$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/23/2026	1	90,200	525.27		2,661		2,390		3,003			(290)		427		0001
Purchased Call/UBSIBAIV Index/UIB1001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/16/2026	1	701,179	525.07		20,685		18,178		23,303			(2,649)		3,283		0001
Purchased Call/UBSIBAIV Index/UIB0006$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	01/02/2026	6	4,059,445	527.6	144,334			199		24,756			(72,325)		1,502		0001
Purchased Call/UBSIBAIV Index/UIB0006$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2024	01/02/2026	5	2,270,153	526.08	83,256			115		20,163			(41,903)		840		0001
Purchased Call/UBSIBAIV Index/UIB0006$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/02/2026	3	3,269,263	523.31	125,886			174		46,405			(63,421)		1,210		0001
Purchased Call/UBSIBAIV Index/UIB0006$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/05/2026	5	997,914	523.2	37,024			205		14,503			(18,634)		584		0001
Purchased Call/UBSIBAIV Index/UIB0006$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/07/2026	2	583,877	523.2	22,188			183		8,612			(11,118)		404		0001
Purchased Call/UBSIBAIV Index/UIB0006$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/08/2026	7	2,661,532	524.21	97,434			941		34,991			(48,882)		1,970		0001
Purchased Call/UBSIBAIV Index/UIB0006$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2024	01/09/2026	7	2,948,012	522	110,746			1,225		50,457			(55,645)		2,315		0001
Purchased Call/UBSIBAIV Index/UIB0006$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2024	01/09/2026	6	2,488,454	522.56	95,974			1,064		40,120			(48,234)		1,954		0001
Purchased Call/UBSIBAIV Index/UIB0006$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	01/09/2026	5	2,690,495	522.65	100,510			1,113		42,952			(50,516)		2,112		0001
Purchased Call/UBSIBAIV Index/UIB0006$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	01/12/2026	2	2,046,972	522.51	72,251			1,096		33,937			(36,279)		1,856		0001
Purchased Call/UBSIBAIV Index/UIB0006$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	01/16/2026	4	5,282,908	518.63	199,324			4,118		125,650			(99,877)		5,530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0006$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/18/2024	.01/16/2026	3	3,252,160	516.46	128,915			2,669		90,460			(64,589)		3,404		0001
Purchased Call/UBSIBAIV Index/UIB0006$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/27/2024	.01/16/2026	4	1,970,281	516.62	81,353			1,691		54,208			(40,955)		2,063		0001
Purchased Call/UBSIBAIV Index/UIB0007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/22/2024	.01/16/2026	3	931,593	518.82	37,229			773		21,836			(18,753)		975		0001
Purchased Call/UBSIBAIV Index/UIB0007$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/31/2024	.01/22/2026	3	4,042,512	520.31	154,996			4,473		86,428			(77,530)		4,962		0001
Purchased Call/UBSIBAIV Index/UIB0007$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/24/2024	.01/23/2026	3	2,530,471	519.86	97,347			2,943		56,247			(48,684)		3,176		0001
Purchased Call/UBSIBAIV Index/UIB0007$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/29/2024	.01/23/2026	5	3,302,265	519.28	134,253			4,078		76,636			(67,324)		4,145		0001
Purchased Call/UBSIBAIV Index/UIB0007$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/02/2024	.01/23/2026	4	1,841,065	521	72,687			2,210		37,471			(36,477)		2,311		0001
Purchased Call/UBSIBAIV Index/UIB0007$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/29/2024	.01/26/2026	3	4,184,902	521.39	170,306			5,866		83,945			(85,403)		5,585		0001
Purchased Call/UBSIBAIV Index/UIB0007$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/30/2024	.01/29/2026	4	3,748,760	523.48	150,979			5,828		64,841			(75,763)		5,283		0001
Purchased Call/UBSIBAIV Index/UIB0007$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/31/2024	.01/30/2026	3	3,139,430	524.89	116,570			4,649		48,636			(58,314)		4,500		0001
Purchased Call/UBSIBAIV Index/UIB0007$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/05/2024	.01/30/2026	4	2,467,006	522.24	102,430			4,099		47,398			(51,313)		3,536		0001
Purchased Call/UBSIBAIV Index/UIB0007$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/05/2024	.01/30/2026	4	2,301,299	525.54	84,951			3,406		33,701			(42,663)		3,299		0001
Purchased Call/UBSIBAIV Index/UIB0007$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/08/2024	.02/02/2026	4	2,229,601	524.56	79,330			3,500		36,371			(39,805)		3,352		0001
Purchased Call/UBSIBAIV Index/UIB0007$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/07/2024	.02/05/2026	3	5,643,481	520.22	229,524			11,038		129,201			(114,787)		8,862		0001
Purchased Call/UBSIBAIV Index/UIB0007$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/13/2024	.02/06/2026	5	2,477,086	522.27	98,267			4,866		49,391			(49,177)		3,943		0001
Purchased Call/UBSIBAIV Index/UIB0007$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/08/2024	.02/06/2026	6	2,594,884	523.39	100,969			5,037		47,660			(50,786)		4,131		0001
Purchased Call/UBSIBAIV Index/UIB0007$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/15/2024	.02/06/2026	6	2,955,822	522.85	113,691			5,659		56,504			(57,074)		4,705		0001
Purchased Call/UBSIBAIV Index/UIB0007$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/14/2024	.02/09/2026	5	1,855,889	522.53	73,292			3,967		36,910			(37,025)		3,072		0001
Purchased Call/UBSIBAIV Index/UIB0007$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/14/2024	.02/12/2026	5	4,439,823	523.93	159,008			9,190		81,274			(79,641)		7,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0007$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/15/2024	02/13/2026	3	1,801,382	520.11	73,153			4,331		42,873			(36,625)		3,127		0001
Purchased Call/UBSIBAIV Index/UIB0008$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/13/2026	5	1,592,671	521.3	66,196			3,943		35,109			(33,257)		2,765		0001
Purchased Call/UBSIBAIV Index/UIB0008$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2024	02/13/2026	2	1,586,305	524.43	60,304			3,587		28,179			(30,242)		2,754		0001
Purchased Call/UBSIBAIV Index/UIB0008$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/13/2026	2	2,438,210	523.82	91,209			5,433		45,250			(45,987)		4,233		0001
Purchased Call/UBSIBAIV Index/UIB0008$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/19/2026	3	2,698,004	523.82	102,039			6,872		51,757			(51,047)		4,993		0001
Purchased Call/UBSIBAIV Index/UIB0008$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/20/2026	4	1,900,492	522.4	79,742			5,495		40,235			(39,979)		3,552		0001
Purchased Call/UBSIBAIV Index/UIB0008$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2024	02/20/2026	3	1,917,799	524.97	79,164			5,461		34,195			(39,651)		3,584		0001
Purchased Call/UBSIBAIV Index/UIB0008$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2024	02/20/2026	2	1,291,787	528.08	50,230			3,470		18,389			(25,209)		2,414		0001
Purchased Call/UBSIBAIV Index/UIB0008$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2024	02/23/2026	3	1,951,325	528.59	75,300			5,503		27,359			(37,797)		3,753		0001
Purchased Call/UBSIBAIV Index/UIB0008$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/25/2026	1	52,088	528.59	2,020			153		741			(1,011)		102		0001
Purchased Call/UBSIBAIV Index/UIB0008$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2024	02/26/2026	3	5,300,227	528.44	206,782			15,912		76,835			(103,415)		10,473		0001
Purchased Call/UBSIBAIV Index/UIB0008$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2024	02/27/2026	3	2,094,618	528.91	81,668			6,399		29,560			(40,849)		4,175		0001
Purchased Call/UBSIBAIV Index/UIB0008$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/29/2024	02/27/2026	4	1,917,824	529.28	76,520			6,026		26,343			(38,397)		3,822		0001
Purchased Call/UBSIBAIV Index/UIB0008$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	02/27/2026	4	2,975,429	530.22	117,730			9,294		38,112			(59,247)		5,930		0001
Purchased Call/UBSIBAIV Index/UIB0008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2024	02/27/2026	3	1,530,741	530.16	62,657			4,965		19,696			(31,704)		3,051		0001
Purchased Call/UBSIBAIV Index/UIB0008$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2024	03/04/2026	4	3,003,242	530.86	115,288			9,852		38,184			(57,836)		6,239		0001
Purchased Call/UBSIBAIV Index/UIB0008$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/05/2026	4	1,983,293	530.1	79,247			6,889		26,845			(39,767)		4,152		0001
Purchased Call/UBSIBAIV Index/UIB0008$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	03/06/2026	4	2,015,917	530.09	84,278			7,455		27,505			(42,299)		4,254		0001
Purchased Call/UBSIBAIV Index/UIB0008$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	03/06/2026	4	2,083,168	532.79	84,482			7,478		23,327			(42,467)		4,395		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0008SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/06/2026	2	1,659,396	533.9	66,731			5,908		17,071			(33,604)		3,501		0001
Purchased Call/UBSIBAIV Index/UIB0009S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/09/2026	1	147,341	533.9	6,024			557		1,558			(3,025)		318		0001
Purchased Call/UBSIBAIV Index/UIB0009S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/11/2026	4	3,642,874	535.68	144,577			13,729		34,258			(72,422)		7,977		0001
Purchased Call/UBSIBAIV Index/UIB0009S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2024	03/12/2026	4	2,080,796	536.61	83,526			8,062		18,385			(41,875)		4,589		0001
Purchased Call/UBSIBAIV Index/UIB0009S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/15/2024	03/13/2026	2	1,659,570	538.61	63,470			6,219		12,643			(31,794)		3,685		0001
Purchased Call/UBSIBAIV Index/UIB0009S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2024	03/13/2026	4	1,688,234	538.34	66,024			6,489		13,144			(33,184)		3,749		0001
Purchased Call/UBSIBAIV Index/UIB0009SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2024	03/13/2026	3	1,096,898	538.34	43,577			4,285		8,540			(21,970)		2,436		0001
Purchased Call/UBSIBAIV Index/UIB0009SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2024	03/18/2026	5	2,630,558	539.07	103,733			10,880		20,401			(52,096)		6,041		0001
Purchased Call/UBSIBAIV Index/UIB0009SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/19/2026	3	2,093,276	540.07	85,363			9,060		15,167			(42,811)		4,838		0001
Purchased Call/UBSIBAIV Index/UIB0009SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	03/20/2026	2	943,127	542.24	37,496			4,035		5,804			(18,778)		2,194		0001
Purchased Call/UBSIBAIV Index/UIB0009SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	03/20/2026	3	1,542,083	543.94	54,153			5,905		8,238			(27,486)		3,587		0001
Purchased Call/UBSIBAIV Index/UIB0009SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2024	03/20/2026	2	2,093,634	542.41	80,127			8,646		12,705			(40,347)		4,870		0001
Purchased Call/UBSIBAIV Index/UIB0009SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2024	03/25/2026	5	4,150,074	542.21	161,130			18,414		27,138			(80,743)		9,954		0001
Purchased Call/UBSIBAIV Index/UIB0009SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/26/2026	4	1,657,677	542.05	69,247			8,013		11,099			(34,709)		4,000		0001
Purchased Call/UBSIBAIV Index/UIB0009SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2024	03/27/2026	2	1,425,712	545.76	56,025			6,569		7,170			(28,058)		3,460		0001
Purchased Call/UBSIBAIV Index/UIB000AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/10/2026	2	1,246,576	543.28	47,286			6,459		8,856			(23,683)		3,262		0001
Purchased Call/UBSIBAIV Index/UIB000AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2024	04/09/2026	2	1,427,672	545.8	51,740			6,977		8,335			(25,909)		3,718		0001
Purchased Call/UBSIBAIV Index/UIB000AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2024	04/08/2026	4	5,618,026	546.3	204,151			27,275		31,235			(102,336)		14,555		0001
Purchased Call/UBSIBAIV Index/UIB000ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/17/2026	4	1,294,766	535.7	50,376			7,383		16,057			(25,293)		3,505		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2024	04/15/2026	5	3,005,031	537.88	112,187			16,319		32,096			(57,105)		8,059		0001
Purchased Call/UBSIBAIV Index/UIB000BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2024	05/07/2026	3	1,746,118	543.37	66,715			11,577		15,299			(33,418)		5,150		0001
Purchased Call/UBSIBAIV Index/UIB000A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2024	04/24/2026	3	2,655,353	540.81	105,481			16,478		25,001			(52,989)		7,420		0001
Purchased Call/UBSIBAIV Index/UIB000BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2024	05/21/2026	4	1,247,626	543.29	43,002			8,295		12,013			(21,555)		3,877		0001
Purchased Call/UBSIBAIV Index/UIB000C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	2	1,260,577	536.24	47,859			10,247		19,168			(24,005)		4,121		0001
Purchased Call/UBSIBAIV Index/UIB000BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/08/2026	2	971,746	542.53	39,086			6,850		9,030			(19,586)		2,877		0001
Purchased Call/UBSIBAIV Index/UIB000BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2024	04/30/2026	3	1,568,140	538.42	59,190			9,701		17,803			(29,669)		4,496		0001
Purchased Call/UBSIBAIV Index/UIB000A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2024	04/24/2026	2	1,246,790	541.66	48,431			7,572		11,111			(24,392)		3,484		0001
Purchased Call/UBSIBAIV Index/UIB000C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/22/2026	3	1,885,078	539.07	72,548			14,201		23,212			(36,626)		5,879		0001
Purchased Call/UBSIBAIV Index/UIB000A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2024	04/29/2026	3	4,533,811	544.3	151,056			24,531		35,295			(75,670)		12,944		0001
Purchased Call/UBSIBAIV Index/UIB000C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/26/2026	1	527,777	539.07	18,583			3,717		6,627			(9,330)		1,669		0001
Purchased Call/UBSIBAIV Index/UIB000A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/26/2024	04/22/2026	3	2,480,502	537.85	98,238			15,012		27,777			(49,215)		6,870		0001
Purchased Call/UBSIBAIV Index/UIB000BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/06/2026	2	2,907,361	541.88	114,867			19,754		27,755			(57,524)		8,541		0001
Purchased Call/UBSIBAIV Index/UIB000A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2024	04/17/2026	3	2,101,484	536.15	83,993			12,320		25,351			(42,307)		5,689		0001
Purchased Call/UBSIBAIV Index/UIB000D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/18/2026	2	1,796,207	536.41	68,097			15,825		28,431			(34,200)		6,111		0001
Purchased Call/UBSIBAIV Index/UIB000A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/26/2024	04/24/2026	3	1,587,032	539.95	62,196			9,706		15,785			(31,182)		4,435		0001
Purchased Call/UBSIBAIV Index/UIB000C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2024	06/10/2026	3	3,960,030	536.04	146,528			32,267		61,990			(73,402)		13,150		0001
Purchased Call/UBSIBAIV Index/UIB000A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2024	04/02/2026	3	913,483	545.83	34,876			4,406		4,919			(17,620)		2,293		0001
Purchased Call/UBSIBAIV Index/UIB000D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2024	06/24/2026	4	3,793,890	537.7	137,964			33,046		57,649			(69,109)		13,135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2024	06/26/2026	5	2,198,986	535.51	86,019			20,971		37,340			(43,269)		7,657		0001
Purchased Call/UBSIBAIV Index/UIB0009SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2024	04/02/2026	4	1,898,706	546.11	70,060			8,815		10,000			(35,166)		4,766		0001
Purchased Call/UBSIBAIV Index/UIB000BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/03/2024	05/01/2026	4	1,467,836	537.13	57,227			9,543		18,093			(28,868)		4,226		0001
Purchased Call/UBSIBAIV Index/UIB000ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	04/23/2026	3	1,515,243	539.06	59,703			9,220		15,836			(29,930)		4,215		0001
Purchased Call/UBSIBAIV Index/UIB000CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2024	05/29/2026	2	1,880,475	538.45	76,598			15,663		24,755			(38,442)		6,007		0001
Purchased Call/UBSIBAIV Index/UIB000BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	05/01/2026	2	559,042	538.08	22,673			3,760		6,515			(11,385)		1,609		0001
Purchased Call/UBSIBAIV Index/UIB000BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/15/2026	3	873,798	542.91	33,382			6,185		8,297			(16,767)		2,657		0001
Purchased Call/UBSIBAIV Index/UIB000CSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2024	06/11/2026	4	2,013,810	533.96	78,057			17,364		35,012			(39,200)		6,708		0001
Purchased Call/UBSIBAIV Index/UIB000DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	06/26/2026	3	1,821,337	534.93	70,073			17,045		31,775			(35,171)		6,342		0001
Purchased Call/UBSIBAIV Index/UIB000CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2024	06/04/2026	3	977,806	536.6	37,283			8,001		14,542			(18,870)		3,186		0001
Purchased Call/UBSIBAIV Index/UIB000CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/12/2026	4	812,505	534.26	29,781			6,676		13,971			(14,962)		2,715		0001
Purchased Call/UBSIBAIV Index/UIB000CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	3	1,887,181	536.52	72,066			15,410		28,292			(36,091)		6,169		0001
Purchased Call/UBSIBAIV Index/UIB000CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/29/2026	3	1,548,999	542.66	52,733			10,798		16,186			(26,557)		4,948		0001
Purchased Call/UBSIBAIV Index/UIB000DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2024	06/25/2026	3	933,670	535.17	36,137			8,705		16,056			(18,099)		3,242		0001
Purchased Call/UBSIBAIV Index/UIB0009SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2024	04/02/2026	3	1,759,735	545.12	68,391			8,575		10,022			(34,280)		4,417		0001
Purchased Call/UBSIBAIV Index/UIB000ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2026	2	920,627	536.49	34,831			5,036		10,807			(17,446)		2,481		0001
Purchased Call/UBSIBAIV Index/UIB000ASA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	04/10/2026	3	1,036,199	543.82	36,075			4,934		7,078			(18,098)		2,712		0001
Purchased Call/UBSIBAIV Index/UIB000ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2024	04/02/2026	2	1,038,737	544.37	41,200			5,186		6,271			(20,691)		2,607		0001
Purchased Call/UBSIBAIV Index/UIB000CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2024	06/17/2026	3	3,850,512	533.41	153,879			35,443		70,071			(77,118)		13,062		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2024	05/15/2026	3	1,506,076	544.46	55,640			10,288		13,018			(27,875)		4,580		0001
Purchased Call/UBSIBAIV Index/UIB000BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/22/2026	2	601,981	536.31	24,336			4,748		8,608			(12,218)		1,877		0001
Purchased Call/UBSIBAIV Index/UIB000C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2024	05/29/2026	3	1,484,476	535.44	62,000			12,663		22,870			(31,063)		4,742		0001
Purchased Call/UBSIBAIV Index/UIB000A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/19/2024	04/17/2026	2	1,126,580	536.1	42,819			6,263		13,632			(21,446)		3,050		0001
Purchased Call/UBSIBAIV Index/UIB000B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/08/2026	2	1,013,670	544.43	38,060			6,686		8,367			(19,164)		3,001		0001
Purchased Call/UBSIBAIV Index/UIB000A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/10/2026	2	1,294,731	540.02	47,030			6,440		11,567			(23,678)		3,388		0001
Purchased Call/UBSIBAIV Index/UIB000BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2024	05/22/2026	2	1,864,004	539.24	67,159			13,081		22,738			(33,630)		5,813		0001
Purchased Call/UBSIBAIV Index/UIB000BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2026	2	2,304,047	543.56	88,193			16,014		20,767			(44,160)		6,954		0001
Purchased Call/UBSIBAIV Index/UIB000C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2024	05/28/2026	2	3,777,807	538.27	136,520			27,616		49,985			(68,363)		12,028		0001
Purchased Call/UBSIBAIV Index/UIB000C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/12/2026	4	1,371,236	535.25	51,508			11,517		22,477			(25,808)		4,582		0001
Purchased Call/UBSIBAIV Index/UIB000C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2024	06/03/2026	3	3,552,159	537.76	132,109			27,881		49,565			(66,319)		11,537		0001
Purchased Call/UBSIBAIV Index/UIB000C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/18/2026	2	1,982,963	534.72	79,095			18,355		34,038			(39,659)		6,747		0001
Purchased Call/UBSIBAIV Index/UIB0009$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2024	04/01/2026	3	2,501,373	545.5	95,589			11,837		13,666			(47,870)		6,245		0001
Purchased Call/UBSIBAIV Index/UIB000BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2024	05/01/2026	3	946,810	540.05	38,074			6,324		9,796			(19,184)		2,726		0001
Purchased Call/UBSIBAIV Index/UIB000D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2024	06/18/2026	1	1,042,711	535.59	41,915			9,753		17,170			(21,131)		3,548		0001
Purchased Call/UBSIBAIV Index/UIB000C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	2	1,033,407	535.78	39,677			8,507		16,081			(19,977)		3,378		0001
Purchased Call/UBSIBAIV Index/UIB000B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2024	05/14/2026	2	897,893	543.41	34,888			6,391		8,220			(17,476)		2,720		0001
Purchased Call/UBSIBAIV Index/UIB000BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/15/2026	2	832,581	543.46	30,912			5,731		7,648			(15,567)		2,532		0001
Purchased Call/UBSIBAIV Index/UIB0009$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2024	03/27/2026	2	1,868,387	546.74	69,699			8,195		8,660			(35,094)		4,535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2024	05/20/2026	2	3,052,142	541.81	119,778			22,904		31,851			(59,980)		9,451		0001
Purchased Call/UBSIBAIV Index/UIB000BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/08/2026	2	1,449,398	544.98	54,809			9,615		11,552			(27,488)		4,292		0001
Purchased Call/UBSIBAIV Index/UIB000C$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/12/2026	2	833,874	531.09	33,857			7,598		16,643			(17,049)		2,786		0001
Purchased Call/UBSIBAIV Index/UIB000D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/02/2026	4	1,996,968	538.57	75,423			19,036		29,951			(38,066)		7,070		0001
Purchased Call/UBSIBAIV Index/UIB000D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/10/2026	2	1,655,712	542.56	69,796			18,346		21,103			(35,147)		5,989		0001
Purchased Call/UBSIBAIV Index/UIB000E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/31/2026	2	642,639	545.52	21,214			6,184		7,705			(10,643)		2,449		0001
Purchased Call/UBSIBAIV Index/UIB000F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	08/21/2026	4	1,160,451	540.49	43,115	2,295		15,194		18,714			(22,635)		4,636		0001
Purchased Call/UBSIBAIV Index/UIB000E$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2024	07/31/2026	3	1,189,441	549.81	40,782			11,872		11,576			(20,426)		4,532		0001
Purchased Call/UBSIBAIV Index/UIB000F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2026	4	2,227,547	541.42	87,963			29,107		35,218			(44,210)		9,031		0001
Purchased Call/UBSIBAIV Index/UIB000F$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2024	08/13/2026	2	1,263,183	536.94	49,877			15,373		23,163			(24,975)		4,959		0001
Purchased Call/UBSIBAIV Index/UIB000F$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2025	08/21/2026	5	1,273,450	543.78	43,685	2,233		15,351		17,801			(22,934)		5,087		0001
Purchased Call/UBSIBAIV Index/UIB000G$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/04/2026	3	1,556,640	540.93	56,926			19,359		25,618			(28,575)		6,403		0001
Purchased Call/UBSIBAIV Index/UIB000H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/25/2026	2	2,090,660	548.84	86,339			31,785		26,194			(43,223)		8,957		0001
Purchased Call/UBSIBAIV Index/UIB000F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	08/19/2026	4	2,622,121	541.5	103,992			32,939		40,248			(52,109)		10,430		0001
Purchased Call/UBSIBAIV Index/UIB000H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	09/22/2026	2	374,210	547.16	15,240			5,535		4,990			(7,622)		1,594		0001
Purchased Call/UBSIBAIV Index/UIB000F$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/21/2026	4	1,694,297	543.69	42,586	8,141		18,400		23,769			(24,717)		6,768		0001
Purchased Call/UBSIBAIV Index/UIB000G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/31/2026	2	419,685	543.07	15,716			5,252		6,238			(7,897)		1,712		0001
Purchased Call/UBSIBAIV Index/UIB000H$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/24/2026	3	1,312,383	549.85	51,180			18,748		15,689			(25,641)		5,612		0001
Purchased Call/UBSIBAIV Index/UIB000G$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	09/11/2026	4	2,166,217	541.47	79,260	6,865		30,515		35,515			(43,720)		9,035		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2024	08/07/2026	3	2,487,890	528	106,114			31,915		64,474			(53,145)		9,636		0001
Purchased Call/UBSIBAIV Index/UIB000GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/04/2026	4	1,490,182	537.16	62,410			21,263		28,606			(31,462)		6,129		0001
Purchased Call/UBSIBAIV Index/UIB000F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2026	3	1,609,346	539.15	63,573			19,758		26,939			(31,887)		6,332		0001
Purchased Call/UBSIBAIV Index/UIB000FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	08/14/2026	4	874,722	539.5	35,582			11,076		14,429			(17,914)		3,441		0001
Purchased Call/UBSIBAIV Index/UIB000F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2026	1	1,661,784	541.75	66,962			22,135		25,906			(33,573)		6,738		0001
Purchased Call/UBSIBAIV Index/UIB000E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	07/31/2026	2	1,386,360	539.62	44,722			13,055		21,815			(22,520)		5,283		0001
Purchased Call/UBSIBAIV Index/UIB000GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/11/2026	2	1,533,154	543.66	61,614			21,561		22,953			(31,019)		6,395		0001
Purchased Call/UBSIBAIV Index/UIB000GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/15/2026	1	316,348	543.66	12,953			4,585		4,789			(6,494)		1,330		0001
Purchased Call/UBSIBAIV Index/UIB000E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	08/06/2026	2	601,529	531.63	22,527			6,738		13,489			(11,287)		2,324		0001
Purchased Call/UBSIBAIV Index/UIB000GSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/08/2026	1	383,475	537.16	16,106			5,546		7,431			(8,075)		1,590		0001
Purchased Call/UBSIBAIV Index/UIB000FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2024	08/12/2026	4	2,981,644	533.35	126,481			38,840		63,232			(63,395)		11,679		0001
Purchased Call/UBSIBAIV Index/UIB000D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	07/01/2026	3	2,608,524	534.08	107,706			26,882		48,052			(53,972)		9,210		0001
Purchased Call/UBSIBAIV Index/UIB000E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2024	07/24/2026	2	1,346,898	539.17	58,268			16,420		21,156			(29,223)		5,047		0001
Purchased Call/UBSIBAIV Index/UIB000D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2024	07/10/2026	2	1,062,399	537.9	43,429			11,383		16,901			(21,747)		3,843		0001
Purchased Call/UBSIBAIV Index/UIB000E$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2024	07/22/2026	3	3,370,971	545.51	125,203			34,805		39,030			(62,715)		12,570		0001
Purchased Call/UBSIBAIV Index/UIB000ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2024	07/24/2026	1	788,367	544.33	31,052			8,762		9,740			(15,633)		2,954		0001
Purchased Call/UBSIBAIV Index/UIB000D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2024	07/08/2026	5	3,099,936	537.62	117,907			30,532		49,630			(59,107)		11,153		0001
Purchased Call/UBSIBAIV Index/UIB000E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/17/2026	2	1,772,060	551.11	62,758			17,054		15,106			(31,425)		6,526		0001
Purchased Call/UBSIBAIV Index/UIB000F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	08/20/2026	2	1,041,732	541.7	41,394			13,173		15,899			(20,736)		4,153		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2024	08/07/2026	3	872,735	533.66	35,122			10,610		18,064			(17,715)		3,380		0001
Purchased Call/UBSIBAIV Index/UIB000D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/16/2026	2	1,140,225	551.2	43,158			11,647		9,625			(21,616)		4,188		0001
Purchased Call/UBSIBAIV Index/UIB000E$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/23/2026	3	1,126,215	544.45	37,641			10,521		13,781			(18,854)		4,210		0001
Purchased Call/UBSIBAIV Index/UIB000ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2026	2	1,392,774	537.37	57,821			16,276		23,711			(28,962)		5,219		0001
Purchased Call/UBSIBAIV Index/UIB000F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2024	08/07/2026	2	1,655,261	531.82	67,231			20,250		36,917			(33,738)		6,411		0001
Purchased Call/UBSIBAIV Index/UIB000D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/26/2026	2	1,356,674	534.96	51,709			12,595		23,635			(26,040)		4,724		0001
Purchased Call/UBSIBAIV Index/UIB000E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/17/2026	2	1,703,341	547.28	62,024			16,878		17,685			(31,106)		6,273		0001
Purchased Call/UBSIBAIV Index/UIB000H$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/23/2026	3	3,987,909	547.69	164,546			59,991		52,145			(82,402)		17,022		0001
Purchased Call/UBSIBAIV Index/UIB000D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/09/2026	1	1,373,928	535.91	55,377			14,396		23,866			(27,726)		4,956		0001
Purchased Call/UBSIBAIV Index/UIB000D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/05/2024	07/02/2026	2	900,816	536.91	36,393			9,150		14,613			(18,227)		3,189		0001
Purchased Call/UBSIBAIV Index/UIB000EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2024	08/05/2026	4	2,341,451	531.97	91,152			27,122		51,675			(45,705)		9,027		0001
Purchased Call/UBSIBAIV Index/UIB000G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/11/2026	2	2,453,376	542.04	101,018			35,322		39,294			(50,741)		10,233		0001
Purchased Call/UBSIBAIV Index/UIB000D$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/15/2026	4	3,943,177	545.82	169,577			45,508		43,670			(84,946)		14,448		0001
Purchased Call/UBSIBAIV Index/UIB000E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2024	07/30/2026	3	1,380,581	546.31	55,442			16,034		15,877			(27,772)		5,248		0001
Purchased Call/UBSIBAIV Index/UIB000E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2024	07/29/2026	3	3,128,287	545.16	123,935			35,638		37,865			(62,068)		11,864		0001
Purchased Call/UBSIBAIV Index/UIB000FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/27/2026	2	1,023,742	543.32	38,913			12,752		14,875			(19,491)		4,142		0001
Purchased Call/UBSIBAIV Index/UIB000F$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	08/14/2026	3	1,402,757	537.17	57,649			17,936		25,543			(28,940)		5,519		0001
Purchased Call/UBSIBAIV Index/UIB000D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/05/2024	07/02/2026	3	1,660,898	539.18	63,340			15,961		24,193			(31,836)		5,880		0001
Purchased Call/UBSIBAIV Index/UIB000G$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/10/2026	3	851,790	540.13	34,772			12,071		14,718			(17,419)		3,546		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2024	09/03/2026	3	2,505,888	539.39	101,916			34,386		43,835			(51,071)		10,286		0001
Purchased Call/UBSIBAIV Index/UIB000ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/17/2026	2	1,623,625	544.48	63,954			17,429		19,373			(32,202)		5,979		0001
Purchased Call/UBSIBAIV Index/UIB000D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/10/2026	3	1,959,307	540.27	85,630			22,500		27,888			(43,050)		7,087		0001
Purchased Call/UBSIBAIV Index/UIB000GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/09/2026	3	2,363,664	539.54	94,591			32,692		41,726			(47,410)		9,820		0001
Purchased Call/UBSIBAIV Index/UIB000GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	08/28/2026	3	1,479,481	543.07	53,907			17,882		21,797			(27,233)		5,998		0001
Purchased Call/UBSIBAIV Index/UIB000HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	09/18/2026	1	1,638,332	547.16	65,215			23,452		21,580			(32,832)		6,927		0001
Purchased Call/UBSIBAIV Index/UIB000GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	09/18/2026	2	1,307,431	547.65	51,004			18,319		16,859			(25,584)		5,528		0001
Purchased Call/UBSIBAIV Index/UIB000F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2026	3	2,160,972	543.26	84,438			27,538		31,385			(42,289)		8,725		0001
Purchased Call/UBSIBAIV Index/UIB000GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/17/2026	2	506,648	545.39	19,881			7,088		7,174			(9,958)		2,138		0001
Purchased Call/UBSIBAIV Index/UIB000HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/21/2026	2	342,162	547.16	14,020			5,081		4,549			(7,026)		1,455		0001
Purchased Call/UBSIBAIV Index/UIB000GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/16/2026	3	3,131,778	544.59	125,572			44,581		45,730			(62,893)		13,191		0001
Purchased Call/UBSIBAIV Index/UIB000GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2024	09/04/2026	2	1,354,222	540.8	52,815			17,924		22,408			(26,448)		5,570		0001
Purchased Call/UBSIBAIV Index/UIB000GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/14/2026	1	222,160	543.66	9,092			3,211		3,354			(4,565)		932		0001
Purchased Call/UBSIBAIV Index/UIB000F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/24/2026	2	263,612	543.78	3,483	2,732		2,746		3,719			(2,865)		1,060		0001
Purchased Call/UBSIBAIV Index/UIB000HSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/25/2026	2	1,172,369	551.26	45,202			16,675		13,224			(22,685)		5,023		0001
Purchased Call/UBSIBAIV Index/UIB000F$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/25/2026	2	192,388	543.78	3,030	1,799		2,052		2,723			(2,252)		775		0001
Purchased Call/UBSIBAIV Index/UIB000GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/18/2026	1	1,298,865	544.94	54,249			19,455		18,797			(27,162)		5,492		0001
Purchased Call/UBSIBAIV Index/UIB000GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/01/2026	1	407,766	543.07	15,212			5,099		6,079			(7,637)		1,667		0001
Purchased Call/UBSIBAIV Index/UIB000GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/02/2026	1	247,484	543.07	9,237			3,105		3,701			(4,631)		1,014		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/29/2026	2	702,005	550.47	26,869			10,028		8,303			(13,467)		3,030		0001
Purchased Call/UBSIBAIV Index/UIB000HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/25/2026	3	1,129,642	550.47	43,398			16,041		13,189			(21,864)		4,840		0001
Purchased Call/UBSIBAIV Index/UIB000HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/02/2026	3	1,374,854	548.62	51,418			19,501		17,760			(25,840)		5,967		0001
Purchased Call/UBSIBAIV Index/UIB000LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/23/2026	3	4,275,844	541.07	171,371	2,189		85,199		88,669			(86,955)		21,144		0001
Purchased Call/UBSIBAIV Index/UIB000KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/20/2026	2	2,258,928	553.25	88,590			39,343		27,807			(44,309)		10,641		0001
Purchased Call/UBSIBAIV Index/UIB000LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	12/24/2026	5	4,002,996	543.99	148,323	2,235		74,347		75,176			(75,571)		19,822		0001
Purchased Call/UBSIBAIV Index/UIB000JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2024	10/30/2026	4	2,061,621	543.18	74,637	3,629		32,858		35,624			(39,117)		9,392		0001
Purchased Call/UBSIBAIV Index/UIB000KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	11/27/2026	3	2,501,762	559.52	97,178			44,263		24,386			(48,653)		11,912		0001
Purchased Call/UBSIBAIV Index/UIB000LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/11/2026	4	1,977,357	554.35	75,539			35,766		24,654			(37,802)		9,612		0001
Purchased Call/UBSIBAIV Index/UIB000LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/21/2026	1	454,190	540.08	17,668			8,603		9,710			(8,822)		2,240		0001
Purchased Call/UBSIBAIV Index/UIB000JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/29/2026	2	993,298	542.95	39,692			16,454		17,273			(19,898)		4,518		0001
Purchased Call/UBSIBAIV Index/UIB000LSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/18/2026	3	1,365,296	540.08	54,214			26,358		29,040			(27,296)		6,704		0001
Purchased Call/UBSIBAIV Index/UIB000KSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/20/2026	3	1,398,199	558.59	53,818			24,043		13,859			(27,071)		6,587		0001
Purchased Call/UBSIBAIV Index/UIB000HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	10/02/2026	3	954,488	545.86	38,183			14,502		13,831			(19,225)		4,142		0001
Purchased Call/UBSIBAIV Index/UIB000MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/24/2026	3	2,140,136	542.3	80,387			39,750		42,621			(40,445)		10,598		0001
Purchased Call/UBSIBAIV Index/UIB000MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/28/2026	2	1,081,949	542.3	39,404	2,726		20,951		21,701			(21,017)		5,387		0001
Purchased Call/UBSIBAIV Index/UIB000JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/03/2026	1	342,302	540.64	13,384			5,626		6,560			(6,674)		1,570		0001
Purchased Call/UBSIBAIV Index/UIB000HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/01/2026	3	866,489	549.02	33,518			12,610		10,973			(16,806)		3,754		0001
Purchased Call/UBSIBAIV Index/UIB000JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2024	11/13/2026	3	1,412,867	552.76	55,930			24,439		17,391			(28,127)		6,583		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/18/2024	12/18/2026	3	1,630,204	540.39	61,752			29,860		34,309			(30,909)		8,005		0001
Purchased Call/UBSIBAIV Index/UIB000LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/17/2024	12/11/2026	4	2,244,449	551.19	84,279	1,774		40,956		31,578			(43,252)		10,910		0001
Purchased Call/UBSIBAIV Index/UIB000LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/06/2024	12/08/2026	1	600,416	558.15	23,476			10,996		6,397			(11,706)		2,906		0001
Purchased Call/UBSIBAIV Index/UIB000KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/26/2024	11/25/2026	3	2,800,149	557.99	109,854			49,750		28,886			(55,079)		13,292		0001
Purchased Call/UBSIBAIV Index/UIB000KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/03/2024	11/20/2026	3	1,809,226	554.98	74,348			33,171		20,774			(37,282)		8,523		0001
Purchased Call/UBSIBAIV Index/UIB000LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/13/2024	12/15/2026	1	798,668	551.19	31,148			14,889		11,344			(15,531)		3,905		0001
Purchased Call/UBSIBAIV Index/UIB000LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/20/2024	12/22/2026	1	176,952	540.08	6,883			3,357		3,789			(3,432)		874		0001
Purchased Call/UBSIBAIV Index/UIB000ISP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/23/2024	10/22/2026	2	1,661,514	543.38	61,800			25,024		27,967			(30,956)		7,469		0001
Purchased Call/UBSIBAIV Index/UIB000ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/28/2024	10/23/2026	3	2,413,477	542.33	95,172			38,830		42,394			(47,902)		10,867		0001
Purchased Call/UBSIBAIV Index/UIB000ISQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/25/2024	10/23/2026	4	1,956,922	540.63	77,531	2,433		32,703		36,664			(40,261)		8,811		0001
Purchased Call/UBSIBAIV Index/UIB000KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/03/2024	11/18/2026	3	2,808,754	554.15	108,317			47,857		33,161			(54,267)		13,191		0001
Purchased Call/UBSIBAIV Index/UIB000KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/20/2024	11/19/2026	2	1,025,396	553.66	40,097			17,808		12,381			(20,130)		4,823		0001
Purchased Call/UBSIBAIV Index/UIB000ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/18/2024	10/20/2026	1	325,080	546.95	12,743			5,111		4,732			(6,354)		1,456		0001
Purchased Call/UBSIBAIV Index/UIB000HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/07/2024	10/05/2026	2	455,740	546.76	17,360			6,629		6,417			(8,711)		1,989		0001
Purchased Call/UBSIBAIV Index/UIB000ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/17/2024	10/16/2026	1	1,178,728	547.17	45,023			17,885		16,825			(22,543)		5,244		0001
Purchased Call/UBSIBAIV Index/UIB000LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/06/2024	12/07/2026	1	756,888	558.15	29,594			13,841		8,041			(14,777)		3,658		0001
Purchased Call/UBSIBAIV Index/UIB000JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/06/2024	11/06/2026	3	2,720,603	553.91	106,354			45,258		31,324			(53,213)		12,536		0001
Purchased Call/UBSIBAIV Index/UIB000ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/22/2024	10/21/2026	1	1,528,830	544.14	58,805			23,700		24,926			(29,443)		6,861		0001
Purchased Call/UBSIBAIV Index/UIB000KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/29/2024	11/30/2026	1	411,250	559.37	16,039			7,347		4,071			(8,008)		1,967		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2024	12/18/2026	3	1,868,878	538.44	74,992			36,356		42,020			(37,601)		9,176		0001
Purchased Call/UBSIBAIV Index/UIB000LSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/11/2026	4	2,134,132	552.55	80,982			38,475		28,514			(40,618)		10,374		0001
Purchased Call/UBSIBAIV Index/UIB000IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/14/2026	2	2,094,129	546.46	82,054			32,286		30,595			(41,087)		9,285		0001
Purchased Call/UBSIBAIV Index/UIB000JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2024	11/13/2026	3	1,472,298	554.04	56,151			24,504		17,210			(28,155)		6,860		0001
Purchased Call/UBSIBAIV Index/UIB000LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/17/2026	4	2,057,442	549.44	65,195	1,817		32,287		31,322			(33,554)		10,088		0001
Purchased Call/UBSIBAIV Index/UIB000KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/23/2026	2	249,403	558.59	9,772			4,402		2,495			(4,902)		1,180		0001
Purchased Call/UBSIBAIV Index/UIB000MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/29/2026	1	750,795	542.3	29,206			14,523		15,085			(14,563)		3,744		0001
Purchased Call/UBSIBAIV Index/UIB000LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/16/2026	2	1,901,225	550.67	69,722			33,476		27,596			(34,915)		9,309		0001
Purchased Call/UBSIBAIV Index/UIB000ISC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/15/2026	3	1,514,586	546.51	60,075			23,731		22,142			(30,088)		6,727		0001
Purchased Call/UBSIBAIV Index/UIB000HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/08/2026	2	1,304,179	545.95	50,928			19,641		19,143			(25,513)		5,722		0001
Purchased Call/UBSIBAIV Index/UIB000HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/28/2026	1	435,567	550.47	16,632			6,194		5,135			(8,350)		1,877		0001
Purchased Call/UBSIBAIV Index/UIB000KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/04/2026	3	1,735,578	558.67	67,254			31,201		17,894			(33,654)		8,351		0001
Purchased Call/UBSIBAIV Index/UIB000JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2024	11/06/2026	3	1,678,077	554.14	68,249			29,161		19,135			(34,239)		7,732		0001
Purchased Call/UBSIBAIV Index/UIB000JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	10/30/2026	5	1,953,837	540.64	68,914	6,875		31,959		37,134			(38,432)		8,901		0001
Purchased Call/UBSIBAIV Index/UIB000JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2026	2	1,740,480	539.45	69,266			28,884		34,570			(34,718)		7,929		0001
Purchased Call/UBSIBAIV Index/UIB000KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/02/2026	2	3,402,321	559.51	131,968			60,815		33,696			(66,080)		16,322		0001
Purchased Call/UBSIBAIV Index/UIB000KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/04/2026	3	2,067,894	558.11	80,233			37,332		21,812			(40,223)		9,950		0001
Purchased Call/UBSIBAIV Index/UIB000JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/04/2026	2	2,427,596	539.34	103,159			43,565		48,894			(51,653)		11,150		0001
Purchased Call/UBSIBAIV Index/UIB000JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/06/2026	3	1,382,964	556.34	54,690			23,376		14,399			(27,503)		6,373		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/13/2026	3	2,402,865	555.5	91,408			39,788		26,469			(45,749)		11,197		0001
Purchased Call/UBSIBAIV Index/UIB000JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/05/2026	2	1,508,892	543.06	72,931			30,940		26,539			(36,528)		6,942		0001
Purchased Call/UBSIBAIV Index/UIB000JSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/11/2026	2	1,517,425	557.86	55,540			23,990		15,062			(27,810)		7,048		0001
Purchased Call/UBSIBAIV Index/UIB000KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/03/2026	3	1,169,874	559.33	44,744			20,717		11,709			(22,418)		5,621		0001
Purchased Call/UBSIBAIV Index/UIB000JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/10/2026	2	424,246	556.34	16,659			7,172		4,473			(8,315)		1,967		0001
Purchased Call/UBSIBAIV Index/UIB000ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/28/2026	4	1,924,161	542.92	75,515			31,207		33,422			(37,856)		8,737		0001
Purchased Call/UBSIBAIV Index/UIB000KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2026	1	152,346	558.59	5,926			2,662		1,529			(2,955)		722		0001
Purchased Call/UBSIBAIV Index/UIB000LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/14/2026	1	828,365	551.19	32,306			15,420		11,738			(16,131)		4,044		0001
Purchased Call/UBSIBAIV Index/UIB000IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2024	10/09/2026	2	1,073,187	546.45	41,932			16,299		15,475			(21,113)		4,717		0001
Purchased Call/UBSIBAIV Index/UIB000ISI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2024	10/16/2026	4	1,142,085	546.95	42,275			16,838		16,447			(21,267)		5,081		0001
Purchased Call/UBSIBAIV Index/UIB000HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/02/2026	2	2,057,858	546.76	77,628			29,429		28,733			(39,095)		8,931		0001
Purchased Call/UBSIBAIV Index/UIB000ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	2,272,848	545.73	90,292			35,093		33,744			(45,270)		9,989		0001
Purchased Call/UBSIBAIV Index/UIB000ISF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/16/2026	3	1,613,476	546.07	64,220			25,557		24,071			(32,215)		7,179		0001
Purchased Call/UBSIBAIV Index/UIB000KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/27/2026	2	698,590	559.37	27,168			12,388		6,852			(13,632)		3,326		0001
Purchased Call/UBSIBAIV Index/UIB000ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/27/2026	2	537,879	542.33	21,115			8,676		9,533			(10,538)		2,438		0001
Purchased Call/UBSIBAIV Index/UIB000ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/23/2026	3	2,049,593	542.44	80,030			32,593		35,848			(40,110)		9,229		0001
Purchased Call/UBSIBAIV Index/UIB000LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2024	12/10/2026	4	1,478,759	554.49	56,917			26,869		18,289			(28,501)		7,178		0001
Purchased Call/UBSIBAIV Index/UIB000HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/07/2026	2	2,651,462	544.99	105,851			40,628		40,349			(53,006)		11,611		0001
Purchased Call/UBSIBAIV Index/UIB000JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/09/2026	1	696,217	556.34	27,152			11,669		7,318			(13,558)		3,224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/26/2026	2	523,125	542.33	20,521			8,419		9,251			(10,264)		2,367		0001
Purchased Call/UBSIBAIV Index/UIB000JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/02/2026	1	400,903	540.64	15,675			6,576		7,667			(7,827)		1,835		0001
Purchased Call/UBSIBAIV Index/UIB000JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/17/2026	1	938,318	552.76	36,594			16,085		11,679			(18,247)		4,400		0001
Purchased Call/UBSIBAIV Index/UIB000KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	11/25/2026	2	1,050,446	558.37	41,779			18,963		10,669			(20,966)		4,986		0001
Purchased Call/UBSIBAIV Index/UIB0001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/12/2026	1	62,066	546.45	2,431			952		902			(1,220)		274		0001
Purchased Call/UBSIBAIV Index/UIB000HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/06/2026	1	203,952	546.76	7,837			3,001		2,880			(3,929)		892		0001
Purchased Call/UBSIBAIV Index/UIB0001$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/19/2026	1	181,945	546.95	7,132			2,855		2,641			(3,561)		814		0001
Purchased Call/UBSIBAIV Index/UIB000KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/16/2026	1	531,269	552.76	20,666			9,068		6,594			(10,319)		2,487		0001
Purchased Call/UBSIBAIV Index/UIB000KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2026	1	435,788	559.37	16,996			7,798		4,327			(8,475)		2,087		0001
Purchased Call/UBSIBAIV Index/UIB000L$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/09/2026	2	2,133,315	555.51	81,369			38,280		25,295			(40,742)		10,340		0001
Purchased Call/UBSIBAIV Index/UIB000JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/12/2026	3	1,806,098	555.09	70,420			30,496		20,167			(35,237)		8,402		0001
Purchased Call/UBSIBAIV Index/UIB000L$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2024	12/04/2026	1	737,094	558.15	27,073			12,619		7,762			(13,630)		3,547		0001
Purchased Call/UBSIBAIV Index/UIB000M$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/30/2026	3	3,351,930	539.44	125,798	6,612		66,227		74,306			(66,275)		16,737		0001
Purchased Call/UBSIBAIV Index/UIB0001$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	1,329,769	544.91	53,736			20,885		20,407			(26,942)		5,844		0001
Purchased Call/UBSIBAIV Index/UIB000HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/30/2026	1	1,999,098	549.57	77,916			29,152		24,655			(39,011)		8,644		0001
Purchased Call/UBSIBAIV Index/UIB0001$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/13/2026	1	301,124	546.45	11,803			4,634		4,389			(5,918)		1,333		0001
Purchased Call/UBSIBAIV Index/UIB000P$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2025	03/17/2027	3	3,313,355	546.29		130,710		79,156		66,336			(51,592)		18,210		0001
Purchased Call/UBSIBAIV Index/UIB000Q$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/19/2027	3	2,816,140	547.45	116,990			71,512		54,508			(45,535)		15,512		0001
Purchased Call/UBSIBAIV Index/UIB000N$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/22/2027	6	2,099,700	552.48		81,187		43,369		30,979			(37,869)		10,810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/05/2027	3	4,141,742	551.21		162,097		89,291		65,726			(72,979)		21,706		0001
Purchased Call/UBSIBAIV Index/UIB000MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/07/2027	3	626,327	542.13		24,256		12,381		12,853			(11,876)		3,162		0001
Purchased Call/UBSIBAIV Index/UIB000MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/15/2027	3	1,373,104	544.83		55,051		28,842		26,080			(26,327)		7,005		0001
Purchased Call/UBSIBAIV Index/UIB000MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/15/2027	3	1,905,208	545.46		75,763		39,682		35,574			(36,243)		9,720		0001
Purchased Call/UBSIBAIV Index/UIB000MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/31/2026	3	1,038,850	540.14		39,902		20,077		22,533			(19,877)		5,194		0001
Purchased Call/UBSIBAIV Index/UIB000NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2025	01/29/2027	3	2,869,093	551.13		107,805		58,585		45,032			(49,293)		14,904		0001
Purchased Call/UBSIBAIV Index/UIB000NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/22/2027	3	2,411,487	552.22		95,219		50,618		35,902			(44,686)		12,415		0001
Purchased Call/UBSIBAIV Index/UIB000MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/12/2027	1	630,190	539.17		24,514		12,661		14,397			(11,889)		3,202		0001
Purchased Call/UBSIBAIV Index/UIB000NSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2025	01/29/2027	3	1,771,518	553.33		66,874		36,279		25,733			(30,696)		9,203		0001
Purchased Call/UBSIBAIV Index/UIB0000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2027	4	1,917,118	557.73		73,477		41,899		24,937			(31,649)		10,221		0001
Purchased Call/UBSIBAIV Index/UIB000MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/08/2027	2	2,215,819	539.17		88,196		45,363		50,310			(42,866)		11,200		0001
Purchased Call/UBSIBAIV Index/UIB000MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	12/31/2026	4	2,054,664	541.44		79,605		40,162		42,654			(39,493)		10,273		0001
Purchased Call/UBSIBAIV Index/UIB0000SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/26/2027	2	2,952,251	550.97		111,055		64,341		51,415			(46,817)		15,872		0001
Purchased Call/UBSIBAIV Index/UIB0000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2027	3	2,228,465	557.72		82,640		47,241		29,072			(35,538)		11,881		0001
Purchased Call/UBSIBAIV Index/UIB000PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2025	03/11/2027	3	3,530,117	539.96		138,673		82,743		85,327			(55,975)		19,269		0001
Purchased Call/UBSIBAIV Index/UIB0000SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2025	02/05/2027	4	1,437,414	551.69		56,085		30,983		22,434			(25,184)		7,533		0001
Purchased Call/UBSIBAIV Index/UIB000PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	03/05/2027	3	1,554,187	546.12		58,095		34,337		30,706			(23,841)		8,425		0001
Purchased Call/UBSIBAIV Index/UIB000QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	03/25/2027	4	2,558,392	549.5		94,149		58,345		50,406			(35,961)		14,188		0001
Purchased Call/UBSIBAIV Index/UIB0000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/24/2027	2	3,704,397	553.36		138,868		80,042		56,672			(58,856)		19,869		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/21/2027	2	3,315,641	552.76		127,953		67,811		48,322			(60,186)		17,048		0001
Purchased Call/UBSIBAIV Index/UIB000QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/25/2027	3	2,339,304	545.74		92,420		57,340		48,234			(35,145)		12,973		0001
Purchased Call/UBSIBAIV Index/UIB000QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/10/2027	2	3,772,053	554.32		147,846		82,366		54,269			(65,503)		19,891		0001
Purchased Call/UBSIBAIV Index/UIB000NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	01/29/2027	5	2,913,127	551.53		113,986		61,775		45,085			(52,299)		15,133		0001
Purchased Call/UBSIBAIV Index/UIB000PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2025	03/12/2027	3	1,616,795	540.28		63,151		37,836		38,755			(25,397)		8,835		0001
Purchased Call/UBSIBAIV Index/UIB000QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/29/2027	1	447,985	545.74		17,561		10,918		9,291			(6,678)		2,495		0001
Purchased Call/UBSIBAIV Index/UIB000PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	03/10/2027	3	2,442,720	541.91		92,224		54,971		55,532			(37,283)		13,318		0001
Purchased Call/UBSIBAIV Index/UIB000QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2025	03/25/2027	3	3,221,303	553.2		122,367		75,391		52,293			(47,032)		17,864		0001
Purchased Call/UBSIBAIV Index/UIB000QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/22/2027	1	798,708	547.45		31,309		19,165		15,532			(12,207)		4,414		0001
Purchased Call/UBSIBAIV Index/UIB000QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2025	02/12/2027	5	2,247,758	553.95		89,075		49,964		32,896			(39,203)		11,882		0001
Purchased Call/UBSIBAIV Index/UIB000NSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/26/2027	1	829,830	552.48		32,280		17,293		12,347			(15,038)		4,294		0001
Purchased Call/UBSIBAIV Index/UIB000PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/04/2027	2	2,208,615	543.4		89,032		52,257		47,513			(36,796)		11,958		0001
Purchased Call/UBSIBAIV Index/UIB000QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/12/2027	3	2,624,974	555.46		102,472		57,676		36,621			(45,046)		13,876		0001
Purchased Call/UBSIBAIV Index/UIB000QSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/18/2027	3	1,720,832	557		67,163		38,193		22,915			(28,999)		9,164		0001
Purchased Call/UBSIBAIV Index/UIB000QSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/17/2027	2	1,826,890	555.71		72,813		41,275		25,403			(31,556)		9,717		0001
Purchased Call/UBSIBAIV Index/UIB000PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	02/26/2027	3	2,407,763	547.43		95,078		55,281		45,077			(39,939)		12,945		0001
Purchased Call/UBSIBAIV Index/UIB000NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/15/2027	2	2,079,529	548.47		82,947		43,501		34,837			(39,572)		10,609		0001
Purchased Call/UBSIBAIV Index/UIB000PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2025	02/26/2027	3	1,982,359	549.13		74,666		43,449		35,096			(31,299)		10,658		0001
Purchased Call/UBSIBAIV Index/UIB000QSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/12/2027	2	2,320,615	555.71		91,174		51,359		31,931			(39,940)		12,268		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2025	02/16/2027	1	1,197,805	555.71		46,595		26,342		16,623			(20,369)		6,363		0001
Purchased Call/UBSIBAIV Index/UIB0000S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/05/2027	3	2,697,040	551.56		108,936		60,247		44,480			(48,754)		14,135		0001
Purchased Call/UBSIBAIV Index/UIB000NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/19/2027	1	224,729	548.47		8,742		4,605		3,794			(4,156)		1,153		0001
Purchased Call/UBSIBAIV Index/UIB000NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/27/2027	3	3,113,638	552.34		119,022		64,053		46,648			(54,981)		16,134		0001
Purchased Call/UBSIBAIV Index/UIB000NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2025	02/03/2027	2	2,544,579	547.9		105,418		57,732		45,060			(47,700)		13,302		0001
Purchased Call/UBSIBAIV Index/UIB0000SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/25/2027	2	1,160,987	551.56		44,147		25,520		18,916			(18,647)		6,234		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/25/2027	3	1,903,061	551.31		72,148		44,587		32,852			(27,668)		10,554		0001
Purchased Call/UBSIBAIV Index/UIB000PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/18/2027	3	2,211,649	545.87		88,869		53,881		44,945			(35,021)		12,169		0001
Purchased Call/UBSIBAIV Index/UIB000PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/12/2027	4	3,618,170	539.69		153,713		92,365		88,294			(61,624)		19,772		0001
Purchased Call/UBSIBAIV Index/UIB000PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2025	03/12/2027	4	1,400,839	543.69		57,713		34,753		30,215			(22,989)		7,655		0001
Purchased Call/UBSIBAIV Index/UIB0000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/11/2027	2	2,151,122	554.8		81,968		45,783		30,494			(36,203)		11,358		0001
Purchased Call/UBSIBAIV Index/UIB000MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/06/2027	2	2,338,357	541.7		91,644		46,648		48,612			(44,998)		11,787		0001
Purchased Call/UBSIBAIV Index/UIB000MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2025	01/14/2027	2	834,456	543.63		33,293		17,320		16,478			(15,982)		4,252		0001
Purchased Call/UBSIBAIV Index/UIB0000SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/23/2027	1	642,311	554.79		24,986		14,346		9,337			(10,684)		3,441		0001
Purchased Call/UBSIBAIV Index/UIB000MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2025	01/13/2027	2	2,722,297	540.86		112,458		58,359		58,874			(54,105)		13,852		0001
Purchased Call/UBSIBAIV Index/UIB0000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/09/2027	1	802,804	551.56		31,229		17,330		12,687			(13,951)		4,228		0001
Purchased Call/UBSIBAIV Index/UIB000NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/02/2027	2	826,123	551.13		32,486		17,752		13,070			(14,789)		4,313		0001
Purchased Call/UBSIBAIV Index/UIB000NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/25/2027	1	738,104	552.48		28,712		15,363		10,959			(13,394)		3,815		0001
Purchased Call/UBSIBAIV Index/UIB000NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/04/2027	2	994,367	550.82		39,052		21,438		15,965			(17,622)		5,205		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/03/2027	2	3,289,905	546.23		121,432		71,162		64,566			(50,299)		17,792		0001
Purchased Call/UBSIBAIV Index/UIB000PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/19/2027	4	1,846,458	548.06		71,680		43,761		34,659			(28,044)		10,171		0001
Purchased Call/UBSIBAIV Index/UIB000QS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/24/2027	3	3,430,347	550.8		139,891		86,036		60,110			(53,904)		19,002		0001
Purchased Call/UBSIBAIV Index/UIB000PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/15/2027	1	572,098	543.69		22,369		13,477		12,393			(8,935)		3,137		0001
Purchased Call/UBSIBAIV Index/UIB000PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/19/2027	2	2,082,900	548.68		81,080		49,367		38,762			(31,830)		11,473		0001
Purchased Call/UBSIBAIV Index/UIB000NS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/20/2027	1	60,101	548.47		2,527		1,337		1,017			(1,191)		309		0001
Purchased Call/UBSIBAIV Index/UIB0000SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2027	3	2,520,048	554.79		95,439		54,635		36,337			(40,868)		13,436		0001
Purchased Call/UBSIBAIV Index/UIB000MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/08/2027	3	4,638,001	542.11		175,638		89,949		95,433			(85,784)		23,443		0001
Purchased Call/UBSIBAIV Index/UIB000PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	03/01/2027	1	1,157,251	549.13		45,249		26,390		20,595			(18,941)		6,244		0001
Purchased Call/UBSIBAIV Index/UIB000PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/05/2027	3	1,780,618	545.08		65,927		39,015		36,373			(26,960)		9,652		0001
Purchased Call/UBSIBAIV Index/UIB000PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/05/2027	3	2,905,493	543.92		115,749		68,410		70,375			(47,551)		15,750		0001
Purchased Call/UBSIBAIV Index/UIB000NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/28/2027	3	1,574,083	551.45		61,482		33,159		24,385			(28,335)		8,167		0001
Purchased Call/UBSIBAIV Index/UIB000MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/04/2027	2	1,364,735	541.44		53,137		26,903		28,524			(26,302)		6,861		0001
Purchased Call/UBSIBAIV Index/UIB000NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/22/2027	3	1,042,320	553.65		39,776		21,201		14,746			(18,629)		5,366		0001
Purchased Call/UBSIBAIV Index/UIB000MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/05/2027	1	225,807	541.44		8,784		4,452		4,727			(4,344)		1,137		0001
Purchased Call/UBSIBAIV Index/UIB000MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	12/31/2026	3	2,635,994	539.54		104,961		52,821		58,326			(52,278)		13,180		0001
Purchased Call/UBSIBAIV Index/UIB000MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/11/2027	1	989,843	539.17		38,406		19,810		22,578			(18,651)		5,023		0001
Purchased Call/UBSIBAIV Index/UIB000PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/08/2027	1	635,272	545.08		24,903		14,763		13,036			(10,186)		3,456		0001
Purchased Call/UBSIBAIV Index/UIB0000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/22/2027	1	490,626	554.79		19,085		10,947		7,118			(8,172)		2,625		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000N$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.01/31/2025	.02/01/2027	1	722,023	551.13		28,087		15,299		11,401			(12,833)		3,765		0001
Purchased Call/UBSIBAIV Index/UIB000O$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.02/07/2025	.02/08/2027	1	705,619	551.56		27,449		15,216		12,272			(12,279)		3,712		0001
Purchased Call/UBSIBAIV Index/UIB000S$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.05/15/2025	.05/07/2027	4	2,062,664	519.61		81,502		55,370		92,095			(26,192)		11,974		0001
Purchased Call/UBSIBAIV Index/UIB000R$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.04/24/2025	.04/16/2027	5	4,640,886	517.38		175,619		114,197		216,300			(61,579)		26,359		0001
Purchased Call/UBSIBAIV Index/UIB000S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.05/20/2025	.05/20/2027	4	2,412,921	521.75		91,789		63,646		102,973			(28,222)		14,191		0001
Purchased Call/UBSIBAIV Index/UIB000S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.05/07/2025	.05/06/2027	3	2,383,389	520.82		94,499		63,671		103,187			(30,873)		13,822		0001
Purchased Call/UBSIBAIV Index/UIB000R$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.04/29/2025	.04/26/2027	2	616,903	519.58		24,382		16,107		27,376			(8,322)		3,541		0001
Purchased Call/UBSIBAIV Index/UIB000U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.06/30/2025	.06/25/2027	4	2,530,986	524.15		100,174		74,811		104,154			(25,496)		15,407		0001
Purchased Call/UBSIBAIV Index/UIB000R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.04/17/2025	.04/16/2027	3	2,100,377	516.85		82,554		53,520		99,179			(29,170)		11,930		0001
Purchased Call/UBSIBAIV Index/UIB000T$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.06/16/2025	.06/11/2027	3	1,798,383	523.26		70,778		51,511		77,514			(19,322)		10,805		0001
Purchased Call/UBSIBAIV Index/UIB000T$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.06/10/2025	.06/10/2027	3	2,317,242	523.26		90,236		65,132		96,541			(25,164)		13,909		0001
Purchased Call/UBSIBAIV Index/UIB000R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.04/24/2025	.04/23/2027	3	1,542,966	517.46		62,218		40,877		72,061			(21,438)		8,829		0001
Purchased Call/UBSIBAIV Index/UIB000T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.06/12/2025	.06/11/2027	3	4,208,422	523.27		160,464		116,663		175,404			(44,227)		25,284		0001
Purchased Call/UBSIBAIV Index/UIB000S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.05/20/2025	.05/12/2027	2	4,021,295	520.04		158,758		108,371		178,178			(50,466)		23,462		0001
Purchased Call/UBSIBAIV Index/UIB000U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.06/27/2025	.06/25/2027	3	2,636,173	524.58		102,952		76,757		107,347			(26,470)		16,047		0001
Purchased Call/UBSIBAIV Index/UIB000R$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.05/05/2025	.04/30/2027	3	2,729,461	521.23		106,094		71,016		116,509			(35,151)		15,732		0001
Purchased Call/UBSIBAIV Index/UIB000T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.06/18/2025	.06/16/2027	3	4,866,660	522.31		186,173		136,270		208,338			(50,231)		29,377		0001
Purchased Call/UBSIBAIV Index/UIB000T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.06/11/2025	.06/11/2027	3	1,524,244	522.93		59,969		43,475		64,064			(16,625)		9,158		0001
Purchased Call/UBSIBAIV Index/UIB000S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	.05/27/2025	.05/21/2027	3	2,777,585	520.53		111,401		77,913		122,269			(33,589)		16,352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2025	06/02/2027	2	2,506,416	522.17		99,140		70,511		106,731			(28,690)		14,929		0001
Purchased Call/UBSIBAIV Index/UIB000R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/21/2027	3	3,092,751	514.97		127,618		83,421		153,358			(44,265)		17,659		0001
Purchased Call/UBSIBAIV Index/UIB000T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2025	06/03/2027	3	3,539,738	522.6		139,090		99,077		149,238			(40,094)		21,105		0001
Purchased Call/UBSIBAIV Index/UIB000R$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2025	04/23/2027	3	2,922,604	519.58		116,048		76,549		129,450			(39,607)		16,723		0001
Purchased Call/UBSIBAIV Index/UIB000S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2025	05/21/2027	4	3,153,868	519.62		124,578		86,770		141,953			(38,127)		18,567		0001
Purchased Call/UBSIBAIV Index/UIB000T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2025	05/27/2027	2	4,982,878	521.93		193,276		135,869		212,646			(57,526)		29,508		0001
Purchased Call/UBSIBAIV Index/UIB000S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/14/2027	4	1,902,144	521.78		75,048		51,630		80,797			(23,588)		11,120		0001
Purchased Call/UBSIBAIV Index/UIB000R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2025	04/29/2027	2	3,503,886	520.85		137,249		91,114		150,899			(46,196)		20,174		0001
Purchased Call/UBSIBAIV Index/UIB000R$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2025	05/03/2027	1	389,130	521.23		15,332		10,270		16,643			(5,097)		2,250		0001
Purchased Call/UBSIBAIV Index/UIB000Q$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2025	04/09/2027	3	2,747,840	517.23		102,640		65,487		128,008			(37,325)		15,491		0001
Purchased Call/UBSIBAIV Index/UIB000R$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/30/2027	2	3,421,886	520.23		134,948		90,029		149,763			(45,188)		19,722		0001
Purchased Call/UBSIBAIV Index/UIB000R$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/23/2027	2	2,244,196	519.29		88,620		58,371		100,122			(30,448)		12,841		0001
Purchased Call/UBSIBAIV Index/UIB000Q$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2025	04/02/2027	3	1,937,304	551.54		62,266		39,093		33,648			(23,255)		10,839		0001
Purchased Call/UBSIBAIV Index/UIB000R$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/22/2027	4	2,446,492	516.91		97,337		63,745		115,740			(33,644)		13,984		0001
Purchased Call/UBSIBAIV Index/UIB000Q$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2025	04/01/2027	3	3,478,564	550.28		132,632		82,990		62,815			(49,696)		19,440		0001
Purchased Call/UBSIBAIV Index/UIB000Q$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/09/2027	4	2,334,657	515.59		94,487		60,583		113,290			(33,968)		13,162		0001
Purchased Call/UBSIBAIV Index/UIB000S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2025	05/13/2027	3	3,536,693	520.36		137,788		94,169		155,550			(43,692)		20,655		0001
Purchased Call/UBSIBAIV Index/UIB000S$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2025	05/19/2027	3	3,214,366	521.96		124,920		86,467		136,371			(38,520)		18,886		0001
Purchased Call/UBSIBAIV Index/UIB000R$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/28/2027	4	5,132,659	520.09		205,685		136,439		225,165			(69,343)		29,522		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2025	05/21/2027	4	2,570,561	520.14		101,769		71,279		114,242			(30,814)		15,133		0001
Purchased Call/UBSIBAIV Index/UIB000QST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2025	04/08/2027	3	2,554,803	510.5		110,326		70,098		140,132			(40,281)		14,387		0001
Purchased Call/UBSIBAIV Index/UIB000QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/07/2025	04/02/2027	3	1,568,381	522.43		54,656		34,457		63,666			(20,253)		8,775		0001
Purchased Call/UBSIBAIV Index/UIB000QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2025	04/09/2027	3	1,795,137	514.36		72,976		46,829		89,774			(26,283)		10,120		0001
Purchased Call/UBSIBAIV Index/UIB000SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/24/2027	3	713,390	520.53		28,161		19,744		31,461			(8,500)		4,212		0001
Purchased Call/UBSIBAIV Index/UIB000QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	04/02/2027	3	3,028,965	539.21		87,639		55,171		76,999			(32,643)		16,946		0001
Purchased Call/UBSIBAIV Index/UIB000RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/15/2027	4	2,718,250	517.31		106,166		68,586		126,821			(37,622)		15,423		0001
Purchased Call/UBSIBAIV Index/UIB000QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2025	04/07/2027	2	3,860,812	515.4		135,173		85,719		187,996			(49,504)		21,718		0001
Purchased Call/UBSIBAIV Index/UIB000SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/09/2025	05/10/2027	2	493,695	519.61		19,432		13,209		22,083			(6,264)		2,875		0001
Purchased Call/UBSIBAIV Index/UIB000T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/09/2027	2	2,977,574	522.79		117,668		84,819		125,419			(32,920)		17,855		0001
Purchased Call/UBSIBAIV Index/UIB000T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/04/2027	5	2,420,284	522.74		95,229		68,168		101,749			(27,243)		14,444		0001
Purchased Call/UBSIBAIV Index/UIB000T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/28/2027	2	2,815,736	522.07		110,358		78,115		119,811			(32,380)		16,691		0001
Purchased Call/UBSIBAIV Index/UIB000T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/04/2027	2	2,130,586	523.15		82,620		59,293		88,653			(23,406)		12,715		0001
Purchased Call/UBSIBAIV Index/UIB000T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2025	06/04/2027	4	2,711,265	522.99		106,128		76,100		113,262			(30,288)		16,181		0001
Purchased Call/UBSIBAIV Index/UIB000T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/28/2027	3	2,209,128	521.85		87,005		61,585		94,532			(25,625)		13,095		0001
Purchased Call/UBSIBAIV Index/UIB000T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/28/2027	3	1,956,650	521.51		76,979		54,259		84,418			(22,839)		11,598		0001
Purchased Call/UBSIBAIV Index/UIB000T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2025	06/21/2027	2	781,411	520.67		30,827		22,733		34,913			(8,171)		4,739		0001
Purchased Call/UBSIBAIV Index/UIB000U$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/28/2027	1	638,335	524.15		25,150		18,785		26,319			(6,434)		3,896		0001
Purchased Call/UBSIBAIV Index/UIB000RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2025	04/12/2027	1	394,995	515.59		15,523		9,950		19,199			(5,606)		2,234		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2025	04/30/2027	3	5,073,078	520.23		203,267		135,878		222,033			(67,836)		29,239		0001
Purchased Call/UBSIBAIV Index/UIB000S64	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2025	05/07/2027	4	1,881,712	519.88		73,488		49,848		83,457			(23,791)		10,923		0001
Purchased Call/UBSIBAIV Index/UIB000S62	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2025	05/07/2027	2	1,640,854	521.55		62,801		42,472		69,781			(20,436)		9,525		0001
Purchased Call/UBSIBAIV Index/UIB000US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/23/2027	2	2,029,151	522.8		82,484		61,047		86,202			(21,492)		12,329		0001
Purchased Call/UBSIBAIV Index/UIB000T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	06/17/2027	4	2,484,222	520.66		98,220		72,269		110,774			(26,203)		15,010		0001
Purchased Call/UBSIBAIV Index/UIB000US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2025	06/17/2027	3	3,525,338	520.67		142,961		105,308		157,143			(37,836)		21,300		0001
Purchased Call/UBSIBAIV Index/UIB000RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2025	05/05/2027	2	2,769,086	520.81		108,756		73,165		119,833			(35,649)		16,042		0001
Purchased Call/UBSIBAIV Index/UIB000T$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/17/2027	3	2,056,633	522.3		80,005		58,689		90,424			(21,532)		12,426		0001
Purchased Call/UBSIBAIV Index/UIB000QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2025	03/31/2027	2	4,521,566	547.39		188,447		117,686		89,320			(70,825)		25,242		0001
Purchased Call/UBSIBAIV Index/UIB000US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/24/2027	3	2,596,875	524.4		101,344		75,096		106,129			(26,325)		15,793		0001
Purchased Call/UBSIBAIV Index/UIB000SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/14/2027	3	2,516,422	522.82		96,590		66,522		104,129			(30,140)		14,712		0001
Purchased Call/UBSIBAIV Index/UIB0000$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/05/2027	1	476,919	522.43		18,838		11,894		19,402			(6,984)		2,677		0001
Purchased Call/UBSIBAIV Index/UIB000T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2025	06/14/2027	1	574,838	523.26		22,534		16,397		24,822			(6,196)		3,463		0001
Purchased Call/UBSIBAIV Index/UIB000RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2025	04/14/2027	2	3,576,237	517.11		140,670		90,585		167,585			(50,141)		20,269		0001
Purchased Call/UBSIBAIV Index/UIB000RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2025	04/19/2027	1	491,923	517.38		19,382		12,593		22,968			(6,831)		2,803		0001
Purchased Call/UBSIBAIV Index/UIB000US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/25/2027	3	1,693,908	523.62		67,676		50,372		70,625			(17,455)		10,311		0001
Purchased Call/UBSIBAIV Index/UIB000SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/17/2027	1	394,924	522.82		15,481		10,669		16,375			(4,850)		2,316		0001
Purchased Call/UBSIBAIV Index/UIB000T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/07/2027	1	543,084	523.15		21,289		15,286		22,642			(6,058)		3,250		0001
Purchased Call/UBSIBAIV Index/UIB000SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/14/2027	1	1,798,943	520.11		73,049		50,177		79,663			(23,047)		10,517		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000S5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/26/2027	1	304,515	520.53		11,937		8,362		13,446			(3,615)		1,802		0001
Purchased Call/UBSIBAIV Index/UIB000U5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2025	07/01/2027	5	3,435,901	524.52		134,602		101,412		140,630			(33,538)		21,031		0001
Purchased Call/UBSIBAIV Index/UIB000U5M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/07/2027	3	2,822,413	523.86		111,975		85,059		117,858			(27,012)		17,370		0001
Purchased Call/UBSIBAIV Index/UIB000U5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/08/2027	3	2,445,365	524.27		97,061		73,830		101,166			(23,322)		15,063		0001
Purchased Call/UBSIBAIV Index/UIB000V5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2025	07/21/2027	5	3,206,057	523.46		130,492		101,759		136,338			(28,848)		19,980		0001
Purchased Call/UBSIBAIV Index/UIB000V54	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2025	07/16/2027	3	1,127,997	522.95		44,221		34,245		48,417			(10,098)		6,998		0001
Purchased Call/UBSIBAIV Index/UIB000X5W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/13/2027	1	815,597	540.1		32,298		27,544		23,884			(4,860)		5,319		0001
Purchased Call/UBSIBAIV Index/UIB000X5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/14/2027	2	780,589	540.1		30,749		26,246		22,878			(4,594)		5,095		0001
Purchased Call/UBSIBAIV Index/UIB000X5R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2025	09/10/2027	2	1,237,748	540.64		50,431		42,867		35,662			(7,696)		8,053		0001
Purchased Call/UBSIBAIV Index/UIB000Y5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2025	09/17/2027	4	2,943,344	537.38		116,382		100,528		92,626			(16,115)		19,258		0001
Purchased Call/UBSIBAIV Index/UIB000X59	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2025	08/31/2027	3	1,482,883	534.59		55,937		46,806		49,377			(9,240)		9,569		0001
Purchased Call/UBSIBAIV Index/UIB000W5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/17/2027	1	287,991	525.95		11,347		9,243		11,729			(2,139)		1,837		0001
Purchased Call/UBSIBAIV Index/UIB000V5Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2025	08/05/2027	4	2,399,536	523.98		95,019		75,922		101,684			(19,183)		15,150		0001
Purchased Call/UBSIBAIV Index/UIB000V56	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2025	07/16/2027	3	1,560,060	522.89		61,743		47,901		67,035			(13,935)		9,679		0001
Purchased Call/UBSIBAIV Index/UIB000V5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2025	07/29/2027	3	2,589,733	525.65		100,559		79,357		104,983			(21,296)		16,252		0001
Purchased Call/UBSIBAIV Index/UIB000V5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2025	07/22/2027	4	2,694,549	524.91		107,066		83,510		110,718			(23,650)		16,807		0001
Purchased Call/UBSIBAIV Index/UIB000W5S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2025	08/11/2027	4	2,496,333	524.49		103,775		83,801		104,864			(20,068)		15,842		0001
Purchased Call/UBSIBAIV Index/UIB000X5B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/27/2027	3	1,863,768	534.59		71,306		59,527		61,872			(11,980)		11,988		0001
Purchased Call/UBSIBAIV Index/UIB000X5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2025	09/10/2027	4	3,550,563	542.56		137,037		116,726		97,348			(20,746)		23,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2025	09/02/2027	4	3,323,964	531.84		133,323		111,836		118,636			(21,697)		21,485		0001
Purchased Call/UBSIBAIV Index/UIB000W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/25/2027	3	2,706,825	531.56		111,090		91,835		96,720			(19,355)		17,381		0001
Purchased Call/UBSIBAIV Index/UIB000X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2025	08/26/2027	2	3,156,599	533.51		125,534		103,898		107,565			(21,749)		20,286		0001
Purchased Call/UBSIBAIV Index/UIB000W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	08/06/2027	4	2,884,099	524.56		115,388		93,073		120,611			(22,493)		18,225		0001
Purchased Call/UBSIBAIV Index/UIB000V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2025	08/02/2027	1	538,402	523.15		21,213		16,865		23,228			(4,411)		3,391		0001
Purchased Call/UBSIBAIV Index/UIB000W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2025	08/12/2027	4	2,895,369	526.94		119,551		96,719		114,783			(22,949)		18,390		0001
Purchased Call/UBSIBAIV Index/UIB000Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2025	09/24/2027	3	4,798,867	535.16		191,850		167,385		160,395			(24,798)		31,573		0001
Purchased Call/UBSIBAIV Index/UIB000W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/13/2027	5	2,151,693	530.3		79,960		64,929		78,639			(15,223)		13,678		0001
Purchased Call/UBSIBAIV Index/UIB000W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/24/2027	1	439,425	533.51		17,357		14,305		14,949			(3,106)		2,819		0001
Purchased Call/UBSIBAIV Index/UIB000Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2025	09/24/2027	4	1,614,830	538.18		61,470		53,445		51,855			(8,168)		10,625		0001
Purchased Call/UBSIBAIV Index/UIB000U$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2025	07/14/2027	2	3,157,788	525.33		118,266		90,980		127,784			(27,373)		19,557		0001
Purchased Call/UBSIBAIV Index/UIB000W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/20/2027	4	3,129,472	526.6		131,871		108,506		125,718			(23,746)		20,012		0001
Purchased Call/UBSIBAIV Index/UIB000X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2025	09/09/2027	3	1,793,418	537.13		73,739		62,450		56,424			(11,364)		11,659		0001
Purchased Call/UBSIBAIV Index/UIB000Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/24/2027	3	5,021,478	533.86		200,439		174,566		173,231			(26,539)		33,038		0001
Purchased Call/UBSIBAIV Index/UIB000Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2025	09/23/2027	3	2,662,090	538.04		103,723		89,820		82,782			(14,013)		17,501		0001
Purchased Call/UBSIBAIV Index/UIB000Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2025	09/15/2027	4	4,113,567	541.11		160,069		137,003		117,593			(23,240)		26,871		0001
Purchased Call/UBSIBAIV Index/UIB000U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2025	07/09/2027	4	2,222,448	525.19		86,233		66,104		89,950			(20,245)		13,703		0001
Purchased Call/UBSIBAIV Index/UIB000V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2025	08/18/2026	1	135,689	539.5		2,417		1,408		2,263			(1,017)		539		0001
Purchased Call/UBSIBAIV Index/UIB000V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2025	07/28/2027	3	2,422,666	525.55		94,981		74,923		98,383			(20,133)		15,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000U$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2025	07/09/2027	3	2,546,155	524.82		101,462		77,438		103,996			(24,245)		15,698		0001
Purchased Call/UBSIBAIV Index/UIB000U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/02/2027	4	1,985,749	524.26		78,839		59,548		81,852			(19,575)		12,166		0001
Purchased Call/UBSIBAIV Index/UIB000U$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2025	07/02/2027	3	4,463,362	525.01		172,429		130,386		180,620			(42,388)		27,345		0001
Purchased Call/UBSIBAIV Index/UIB000Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/17/2027	6	1,934,670	538.7		75,071		64,727		58,892			(10,560)		12,658		0001
Purchased Call/UBSIBAIV Index/UIB000U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2025	07/09/2027	3	2,427,399	525.8		94,251		72,095		96,781			(22,419)		14,966		0001
Purchased Call/UBSIBAIV Index/UIB000Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/17/2027	5	2,251,662	538.63		87,484		75,587		68,661			(12,173)		14,732		0001
Purchased Call/UBSIBAIV Index/UIB000W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/18/2027	4	2,829,782	526.09		115,586		94,506		114,908			(21,181)		18,065		0001
Purchased Call/UBSIBAIV Index/UIB000X$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	5	5,592,887	537.45		223,574		189,227		174,440			(34,584)		36,329		0001
Purchased Call/UBSIBAIV Index/UIB000Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/22/2027	6	4,214,262	537.64		165,458		143,301		132,262			(22,373)		27,683		0001
Purchased Call/UBSIBAIV Index/UIB000U$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/12/2027	1	630,615	525.19		24,783		18,988		25,572			(5,865)		3,899		0001
Purchased Call/UBSIBAIV Index/UIB000W$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/20/2027	3	3,320,803	533.51		128,573		105,908		112,636			(22,953)		21,235		0001
Purchased Call/UBSIBAIV Index/UIB000Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2025	09/16/2027	4	3,256,842	541.18		124,119		106,463		93,024			(17,789)		21,292		0001
Purchased Call/UBSIBAIV Index/UIB000V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2025	07/30/2027	4	2,108,536	523.55		82,420		65,458		89,950			(17,202)		13,244		0001
Purchased Call/UBSIBAIV Index/UIB000Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	09/29/2027	5	6,509,521	536.32		250,719		219,411		212,252			(31,571)		42,997		0001
Purchased Call/UBSIBAIV Index/UIB000X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	09/01/2027	1	574,465	534.59		22,691		18,951		19,143			(3,839)		3,710		0001
Purchased Call/UBSIBAIV Index/UIB000V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/26/2027	1	421,470	525.59		16,564		13,010		17,078			(3,603)		2,638		0001
Purchased Call/UBSIBAIV Index/UIB000V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2025	08/04/2027	3	3,150,562	524.46		122,913		98,108		131,906			(24,922)		19,875		0001
Purchased Call/UBSIBAIV Index/UIB000Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/27/2027	1	914,250	535.16		36,113		31,493		30,624			(4,743)		6,029		0001
Purchased Call/UBSIBAIV Index/UIB000X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2025	08/27/2027	3	2,479,954	534.14		99,239		82,568		83,243			(17,031)		15,951		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/03/2027	4	4,535,125	535.84		181,016		152,590		146,692			(28,905)		29,338		0001
Purchased Call/UBSIBAIV Index/UIB000W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2025	08/13/2027	4	2,673,762	525.95		106,069		86,404		108,625			(19,850)		16,997		0001
Purchased Call/UBSIBAIV Index/UIB000W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2025	08/06/2027	3	1,211,873	524.39		47,761		38,334		50,888			(9,562)		7,658		0001
Purchased Call/UBSIBAIV Index/UIB000V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2025	07/30/2027	3	1,401,983	523.15		56,323		44,784		60,380			(11,613)		8,806		0001
Purchased Call/UBSIBAIV Index/UIB000V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/23/2027	3	2,166,633	525.59		84,710		66,534		87,624			(18,283)		13,526		0001
Purchased Call/UBSIBAIV Index/UIB000X$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2025	09/03/2027	4	2,161,807	534		88,887		74,924		73,208			(14,215)		13,985		0001
Purchased Call/UBSIBAIV Index/UIB000U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2025	06/30/2027	4	5,386,139	524.73		210,759		158,067		219,202			(52,878)		32,938		0001
Purchased Call/UBSIBAIV Index/UIB000W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/23/2027	1	824,486	533.51		32,485		26,765		28,028			(5,821)		5,285		0001
Purchased Call/UBSIBAIV Index/UIB000V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2025	07/19/2027	1	966,380	522.89		37,979		29,464		41,599			(8,624)		6,012		0001
Purchased Call/UBSIBAIV Index/UIB000V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2025	07/23/2027	2	1,924,742	525.99		74,903		58,568		77,092			(16,478)		12,016		0001
Purchased Call/UBSIBAIV Index/UIB000V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2025	07/16/2027	2	2,019,456	523.43		78,583		60,746		85,683			(18,022)		12,529		0001
Purchased Call/UBSIBAIV Index/UIB000V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2025	08/17/2026	1	89,853	539.5		1,599		930		1,495			(674)		356		0001
Purchased Call/UBSIBAIV Index/UIB000V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/23/2027	2	2,247,167	525.25		88,619		69,503		91,626			(19,376)		14,029		0001
Purchased Call/UBSIBAIV Index/UIB000W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2025	08/13/2027	3	2,245,555	527.35		86,489		70,340		88,205			(16,411)		14,275		0001
Purchased Call/UBSIBAIV Index/UIB000X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2025	08/27/2027	3	3,579,367	535.04		139,990		116,688		117,553			(23,894)		23,022		0001
Purchased Call/UBSIBAIV Index/UIB000X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2025	09/07/2027	1	599,726	535.84		23,749		20,030		19,459			(3,796)		3,892		0001
Purchased Call/UBSIBAIV Index/UIB000W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/20/2027	3	1,594,204	528.01		62,139		51,022		61,900			(11,268)		10,194		0001
Purchased Call/UBSIBAIV Index/UIB000W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/19/2027	3	2,009,932	527.55		79,221		64,806		78,857			(14,501)		12,842		0001
Purchased Call/UBSIBAIV Index/UIB000X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2025	09/10/2027	2	2,658,362	540.1		106,054		90,442		77,648			(15,841)		17,295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	09/30/2027	3	2,044,124	535.02		82,500		72,257		68,857			(10,338)		13,513		0001
Purchased Call/UBSIBAIV Index/UIB000Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/21/2027	1	401,670	537.38		15,906		13,721		12,680			(2,238)		2,636		0001
Purchased Call/UBSIBAIV Index/UIB000V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2025	07/30/2027	3	1,924,048	524.74		74,164		58,748		79,784			(15,579)		12,085		0001
Purchased Call/UBSIBAIV Index/UIB000W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	08/09/2027	1	666,809	524.56		26,272		21,141		27,935			(5,211)		4,224		0001
Purchased Call/UBSIBAIV Index/UIB000W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	08/06/2027	2	1,606,969	524.41		63,377		50,927		67,446			(12,643)		10,155		0001
Purchased Call/UBSIBAIV Index/UIB000X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2025	09/03/2027	3	2,270,856	531.78		93,024		78,169		81,220			(15,079)		14,690		0001
Purchased Call/UBSIBAIV Index/UIB000Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/28/2027	1	497,488	535.16		19,651		17,140		16,676			(2,577)		3,283		0001
Purchased Call/UBSIBAIV Index/UIB000X$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/30/2027	1	1,038,868	534.59		41,035		34,253		34,566			(6,961)		6,699		0001
Purchased Call/UBSIBAIV Index/UIB000Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/20/2027	1	903,266	537.38		35,679		30,771		28,493			(5,027)		5,924		0001
Purchased Call/UBSIBAIV Index/UIB000W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	08/10/2027	1	146,492	524.56		5,772		4,646		6,141			(1,143)		929		0001
Purchased Call/UBSIBAIV Index/UIB000U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/15/2027	3	2,222,109	523.3		87,237		67,170		94,520			(20,138)		13,774		0001
Purchased Call/UBSIBAIV Index/UIB000W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/16/2027	1	708,545	525.95		27,917		22,733		28,839			(5,270)		4,516		0001
Purchased Call/UBSIBAIV Index/UIB1003$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/30/2025	12/29/2027	3	4,200,773	532.94		165,583		165,470		157,478			(335)		29,663		0001
Purchased Call/UBSIBAIV Index/UIB1003$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/31/2027	1	497,544	530.74		19,653		19,653		19,663					3,518		0001
Purchased Call/UBSIBAIV Index/UIB000Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2027	1	379,228	529.86		14,980		13,372		14,570			(1,678)		2,530		0001
Purchased Call/UBSIBAIV Index/UIB000Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/05/2027	2	1,320,186	539.52		49,491		43,815		39,950			(5,873)		8,761		0001
Purchased Call/UBSIBAIV Index/UIB000Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2025	10/15/2027	5	4,248,180	534.5		167,672		150,954		146,454			(17,287)		28,411		0001
Purchased Call/UBSIBAIV Index/UIB000Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/22/2027	3	2,341,834	537.12		92,283		83,805		76,155			(8,754)		15,745		0001
Purchased Call/UBSIBAIV Index/UIB000Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2025	10/20/2027	4	3,437,661	537.6		136,802		123,703		110,340			(13,251)		23,078		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB1000S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/26/2027	1	1,142,644	536.24		45,249		41,209		38,066			(4,203)		7,706		0001
Purchased Call/UBSIBAIV Index/UIB000ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2025	10/14/2027	3	2,579,280	537.27		100,341		89,852		83,075			(10,633)		17,236		0001
Purchased Call/UBSIBAIV Index/UIB1000SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2025	10/29/2027	4	2,190,837	533.99		81,232		74,528		77,186			(6,925)		14,808		0001
Purchased Call/UBSIBAIV Index/UIB1001SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/17/2027	6	4,363,276	526.27		170,283		160,538		185,781			(9,963)		29,909		0001
Purchased Call/UBSIBAIV Index/UIB000Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	10/07/2027	4	2,935,477	536.99		114,765		101,803		94,700			(13,141)		19,511		0001
Purchased Call/UBSIBAIV Index/UIB1002S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2025	12/03/2027	3	4,340,662	529.3		169,790		164,236		174,113			(6,215)		30,099		0001
Purchased Call/UBSIBAIV Index/UIB1002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2027	1	1,407,152	529.4		55,582		54,361		56,660			(1,443)		9,834		0001
Purchased Call/UBSIBAIV Index/UIB000Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/20/2025	10/08/2027	4	1,711,669	537.55		64,263		57,168		54,508			(7,297)		11,386		0001
Purchased Call/UBSIBAIV Index/UIB1001S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2025	11/12/2027	4	3,144,707	525.07		125,156		117,639		137,172			(7,861)		21,477		0001
Purchased Call/UBSIBAIV Index/UIB1001SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2025	11/19/2027	4	3,580,620	525.27		144,877		137,578		156,044			(7,728)		24,580		0001
Purchased Call/UBSIBAIV Index/UIB1000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2025	11/04/2027	5	2,096,309	527.85		82,012		75,828		85,513			(6,315)		14,233		0001
Purchased Call/UBSIBAIV Index/UIB1002S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/03/2027	3	3,464,957	527.96		134,597		130,401		143,255			(4,606)		24,026		0001
Purchased Call/UBSIBAIV Index/UIB1000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2025	11/03/2027	5	3,672,115	530.42		137,088		126,606		141,099			(10,685)		24,913		0001
Purchased Call/UBSIBAIV Index/UIB1000SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/09/2027	1	1,739,886	528.74		68,899		64,161		69,742			(5,083)		11,857		0001
Purchased Call/UBSIBAIV Index/UIB000Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/18/2027	1	1,040,677	534.3		41,211		37,129		36,125			(4,228)		6,976		0001
Purchased Call/UBSIBAIV Index/UIB1002SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2027	3	4,021,507	529.37		157,830		154,739		162,107			(3,311)		28,123		0001
Purchased Call/UBSIBAIV Index/UIB1000S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2025	10/22/2027	4	3,652,332	536.24		145,469		132,541		121,326			(13,279)		24,556		0001
Purchased Call/UBSIBAIV Index/UIB000Z$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/08/2027	3	3,236,525	529.86		135,681		121,058		124,043			(14,966)		21,529		0001
Purchased Call/UBSIBAIV Index/UIB1000ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2025	11/05/2027	6	3,895,363	528.74		156,657		146,175		155,788			(11,025)		26,467		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB1002SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/10/2027	3	3,560,330	529.4		140,182		137,154		143,046			(3,472)		24,811		0001
Purchased Call/UBSIBAIV Index/UIB1001S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2025	11/12/2027	5	4,128,906	526.27		161,611		151,711		175,335			(10,480)		28,199		0001
Purchased Call/UBSIBAIV Index/UIB1000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/27/2025	10/27/2027	5	5,413,421	537.65		205,996		188,343		174,444			(17,891)		36,535		0001
Purchased Call/UBSIBAIV Index/UIB1002SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/10/2027	2	3,364,999	531.78		130,902		127,879		130,350			(3,545)		23,449		0001
Purchased Call/UBSIBAIV Index/UIB1002SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/08/2027	4	3,665,206	525.82		146,131		141,984		154,177			(4,335)		25,505		0001
Purchased Call/UBSIBAIV Index/UIB1002SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2025	12/17/2027	5	3,653,967	528.62		147,628		145,782		149,962			(2,412)		25,588		0001
Purchased Call/UBSIBAIV Index/UIB1001SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2025	11/19/2027	2	5,413,038	522.58		220,125		208,730		250,364			(12,239)		37,159		0001
Purchased Call/UBSIBAIV Index/UIB1001SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/26/2027	3	5,275,600	533.45		206,095		197,337		191,627			(9,772)		36,399		0001
Purchased Call/UBSIBAIV Index/UIB1000SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2025	10/29/2027	2	3,427,320	530.2		135,303		124,552		131,978			(11,073)		23,165		0001
Purchased Call/UBSIBAIV Index/UIB1003S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	3	2,805,197	532.43		112,401		111,469		105,964			(1,243)		19,713		0001
Purchased Call/UBSIBAIV Index/UIB1002S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/06/2027	1	1,101,556	527.96		43,511		42,135		45,615			(1,548)		7,655		0001
Purchased Call/UBSIBAIV Index/UIB1003S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2025	12/27/2027	1	2,866,659	534.42		113,233		112,922		103,795			(775)		20,215		0001
Purchased Call/UBSIBAIV Index/UIB1002SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2025	12/16/2027	2	2,078,957	528.94		81,834		80,470		84,670			(1,578)		14,549		0001
Purchased Call/UBSIBAIV Index/UIB1003S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/23/2027	4	4,335,844	533.09		172,647		171,575		157,939			(1,681)		30,491		0001
Purchased Call/UBSIBAIV Index/UIB1003S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2025	12/23/2027	4	7,552,538	534.42		296,232		295,496		272,795			(1,804)		53,111		0001
Purchased Call/UBSIBAIV Index/UIB1003SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2025	12/30/2027	2	2,483,693	532.83		96,187		96,187		93,625			(77)		17,550		0001
Purchased Call/UBSIBAIV Index/UIB1000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2025	10/22/2027	3	5,791,341	536.92		227,928		207,306		189,228			(21,434)		38,938		0001
Purchased Call/UBSIBAIV Index/UIB000ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/01/2027	3	2,997,274	539.52		116,973		103,167		90,410			(14,053)		19,829		0001
Purchased Call/UBSIBAIV Index/UIB000ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/08/2027	4	3,686,052	562.56		138,756		123,963		127,914			(15,386)		24,519		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB1000$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2025	11/05/2027	3	4,772,742	526.6		191,180		177,618		200,402			(14,331)		32,428		0001
Purchased Call/UBSIBAIV Index/UIB000Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/15/2027	3	3,217,949	534.3		132,536		119,477		111,474			(13,346)		21,521		0001
Purchased Call/UBSIBAIV Index/UIB1001$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/15/2027	2	1,619,509	525.07		64,228		60,386		70,751			(4,073)		11,085		0001
Purchased Call/UBSIBAIV Index/UIB1001$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/16/2027	1	2,461,764	525.07		97,240		91,363		107,600			(6,244)		16,862		0001
Purchased Call/UBSIBAIV Index/UIB1000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2025	11/11/2027	3	1,946,896	531.89		75,468		70,457		72,653			(5,112)		13,287		0001
Purchased Call/UBSIBAIV Index/UIB000Y$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2025	10/01/2027	3	1,606,633	536.68		65,467		57,565		52,001			(8,088)		10,629		0001
Purchased Call/UBSIBAIV Index/UIB1001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2025	11/12/2027	3	3,655,471	531		139,804		130,736		139,361			(9,331)		24,966		0001
Purchased Call/UBSIBAIV Index/UIB1000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	10/29/2027	3	5,417,981	529.83		214,186		196,851		210,463			(18,110)		36,620		0001
Purchased Call/UBSIBAIV Index/UIB1001$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/01/2027	4	4,751,824	526		193,011		185,533		205,378			(7,730)		32,903		0001
Purchased Call/UBSIBAIV Index/UIB1001$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/30/2027	1	1,079,816	530.53		42,761		40,999		42,056			(1,928)		7,472		0001
Purchased Call/UBSIBAIV Index/UIB1000$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2025	11/10/2027	3	3,930,089	529.89		159,236		148,512		153,507			(10,990)		26,802		0001
Purchased Call/UBSIBAIV Index/UIB1000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2025	10/25/2027	1	1,586,149	536.24		62,812		57,196		52,803			(5,843)		10,689		0001
Purchased Call/UBSIBAIV Index/UIB1001$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	2	1,687,982	525.27		67,189		63,778		73,674			(3,652)		11,613		0001
Purchased Call/UBSIBAIV Index/UIB1001$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/26/2027	2	1,146,565	530.53		44,937		43,088		44,553			(2,011)		7,911		0001
Purchased Call/UBSIBAIV Index/UIB000Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2025	10/06/2027	5	3,974,297	538.87		151,819		134,304		122,300			(17,682)		26,395		0001
Purchased Call/UBSIBAIV Index/UIB000Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2025	10/13/2027	4	4,298,273	534.16		177,771		158,909		149,190			(19,066)		28,702		0001
Purchased Call/UBSIBAIV Index/UIB1000$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2025	11/01/2027	2	2,198,883	530.2		86,711		79,799		84,826			(7,223)		14,896		0001
Purchased Call/UBSIBAIV Index/UIB000Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/21/2027	4	2,555,551	538.48		98,773		89,419		80,337			(9,496)		17,169		0001
Purchased Call/UBSIBAIV Index/UIB1000$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2025	11/05/2027	3	1,875,437	526.6		74,267		68,843		78,755			(5,634)		12,743		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB1001$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/19/2027	3	1,605,970	522.41		64,033		60,608		74,567			(3,618)		11,024		0001
Purchased Call/UBSIBAIV Index/UIB1001$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2025	11/18/2027	3	3,059,547	525.29		116,779		110,128		133,216			(6,800)		20,987		0001
Purchased Call/UBSIBAIV Index/UIB000Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2025	10/15/2027	3	1,731,320	536.45		65,733		59,100		56,930			(6,853)		11,579		0001
Purchased Call/UBSIBAIV Index/UIB1002$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/09/2027	4	4,014,855	526.25		165,453		160,917		172,947			(4,788)		27,958		0001
Purchased Call/UBSIBAIV Index/UIB1001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2025	11/29/2027	1	1,381,215	530.53		54,696		52,439		53,763			(2,469)		9,550		0001
Purchased Call/UBSIBAIV Index/UIB1002$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2025	12/02/2027	3	2,601,145	527.62		104,939		100,983		108,289			(4,108)		18,024		0001
Purchased Call/UBSIBAIV Index/UIB1003$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/17/2027	3	3,449,438	529.99		139,736		138,106		137,296			(2,017)		24,156		0001
Purchased Call/UBSIBAIV Index/UIB1002$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2025	12/10/2027	3	2,225,104	528.78		89,802		87,480		90,645			(2,531)		15,506		0001
Purchased Call/UBSIBAIV Index/UIB1000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	10/28/2027	4	2,645,384	537.4		98,787		90,353		85,812			(8,572)		17,867		0001
Purchased Call/UBSIBAIV Index/UIB1002$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2025	12/03/2027	4	2,608,411	530.48		101,008		97,771		101,880			(3,498)		18,087		0001
Purchased Call/UBSIBAIV Index/UIB000Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/11/2027	1	1,631,342	529.86		64,438		57,515		62,639			(7,228)		10,877		0001
Purchased Call/UBSIBAIV Index/UIB000Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2025	10/01/2027	3	3,762,982	538.54		149,834		131,992		116,313			(18,287)		24,895		0001
Purchased Call/UBSIBAIV Index/UIB1001$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/24/2027	4	2,918,681	527.99		125,641		119,859		119,990			(6,110)		20,108		0001
Purchased Call/UBSIBAIV Index/UIB1002$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/07/2027	1	1,198,283	527.96		47,452		45,953		49,647			(1,685)		8,333		0001
Purchased Call/UBSIBAIV Index/UIB1001$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2025	11/24/2027	4	2,962,367	532.12		118,641		113,394		110,830			(5,735)		20,409		0001
Purchased Call/UBSIBAIV Index/UIB1000$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	2,076,740	528.74		82,031		76,382		83,198			(6,060)		14,142		0001
Purchased Call/UBSIBAIV Index/UIB1003$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2025	12/28/2027	1	1,864,244	534.42		73,824		73,621		67,541			(504)		13,155		0001
Purchased Call/UBSIBAIV Index/UIB1002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/20/2027	1	1,549,517	529.99		61,361		60,601		61,776			(1,007)		10,874		0001
Purchased Call/UBSIBAIV Index/UIB1002$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/17/2027	2	5,291,186	526.71		218,449		215,452		226,539			(3,879)		37,054		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB1000$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2025	11/02/2027	1	969,648	530.2		38,301		35,250		37,428			(3,192)		6,574		0001
Purchased Call/UBSIBAIV Index/UIB1002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/13/2027	1	3,198,067	529.4		126,324		123,543		128,702			(3,283)		22,333		0001
Purchased Call/UBSIBAIV Index/UIB000Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2025	10/04/2027	1	1,830,576	539.52		72,308		63,754		55,351			(8,804)		12,139		0001
Purchased Call/UBSIBAIV Index/UIB000Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2025	10/19/2027	1	322,681	534.3		12,778		11,514		11,209			(1,309)		2,165		0001
Purchased Call/UBSIBAIV Index/UIB1003$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2025	12/23/2027	1	497,758	534.4		18,983		18,956		17,987			(52)		3,500		0001
Purchased Call/UBSIBAIV Index/UIB1002$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/21/2027	1	1,263,470	529.99		50,033		49,415		50,399			(820)		8,873		0001
Purchased Call/SPXFCDUE Index/SFC061T$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	03/19/2026	5	7,865,076	454.79		374,008		79,833		577,534			(293,882)		18,179		0001
Purchased Call/SPXFCDUE Index/SFC061T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2026	1	99,483	452.23		4,412		924		7,806			(3,481)		228		0001
Purchased Call/SPXFCDUE Index/SFC061T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/12/2026	5	8,570,276	451.46		396,019		76,906		684,170			(318,777)		18,899		0001
Purchased Call/SPXFCDUE Index/SFC061T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	5	10,130,013	453.89		516,371		112,167		764,607			(403,625)		23,564		0001
Purchased Call/SPXFCDUE Index/SFC061S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/24/2026	2	749,998	471.19		33,246		4,968		30,456			(28,213)		1,456		0001
Purchased Call/SPXFCDUE Index/SFC061S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/27/2026	4	7,302,985	461.43		368,653		58,351		428,692			(309,907)		14,556		0001
Purchased Call/SPXFCDUE Index/SFC061T$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/13/2026	1	135,456	453.36		6,005		1,184		10,280			(4,817)		301		0001
Purchased Call/SPXFCDUE Index/SFC061S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2025	02/24/2026	4	8,015,865	471.19		356,748		53,257		325,509			(302,808)		15,558		0001
Purchased Call/SPXFCDUE Index/SFC061S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/11/2026	4	8,435,658	450.96		406,609		77,437		682,119			(328,506)		18,471		0001
Purchased Call/SPXFCDUE Index/SFC061T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/20/2026	5	8,087,823	454.19		387,518		83,970		605,541			(303,369)		18,813		0001
Purchased Call/SPXFCDUE Index/SFC061S$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/03/2026	4	9,668,002	460.14		425,198		71,707		594,467			(352,728)		19,923		0001
Purchased Call/SPXFCDUE Index/SFC061T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/17/2026	5	15,980,246	455.12		729,621		151,481		1,159,574			(576,985)		36,460		0001
Purchased Call/SPXFCDUE Index/SFC0610$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	3	8,689,091	479.41		404,576		32,634		204,778			(371,102)		12,455		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/10/2025	02/03/2026	4	6,586,988	476.76		326,898		29,838		185,556			(296,325)		10,052		0001
Purchased Call/SPXFCDUE Index/SFC061P$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/21/2025	01/16/2026	2	703,761	479.99		33,323		1,394		12,782			(31,853)		737		0001
Purchased Call/SPXFCDUE Index/SFC061R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2025	02/10/2026	2	10,689,851	479.49		511,754		56,558		273,585			(454,101)		17,914		0001
Purchased Call/SPXFCDUE Index/SFC0610$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/14/2025	01/30/2026	4	8,590,354	481.16		404,753		32,572		180,935			(371,424)		12,314		0001
Purchased Call/SPXFCDUE Index/SFC0610$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/05/2025	02/05/2026	5	11,563,180	479.25		559,858		54,279		289,095			(504,514)		18,157		0001
Purchased Call/SPXFCDUE Index/SFC061P$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/15/2025	01/13/2026	4	6,593,060	475.03		320,448		10,631		165,805			(308,996)		6,221		0001
Purchased Call/SPXFCDUE Index/SFC0610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/02/2026	5	9,092,860	480.75		437,459		1,218		90,639			(435,046)		3,365		0001
Purchased Call/SPXFCDUE Index/SFC061P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/14/2025	01/08/2026	6	5,909,838	479.31		267,989		5,217		90,927			(262,080)		4,375		0001
Purchased Call/SPXFCDUE Index/SFC061P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/09/2026	2	629,823	479.31		25,721		572		10,324			(25,083)		494		0001
Purchased Call/SPXFCDUE Index/SFC061P$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2025	01/16/2026	5	11,602,013	482.31		561,633		23,492		171,122			(536,864)		12,145		0001
Purchased Call/SPXFCDUE Index/SFC0610$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/06/2026	3	4,251,540	481.81		191,007		2,639		41,938			(187,858)		2,725		0001
Purchased Call/SPXFCDUE Index/SFC061R$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2025	02/10/2026	1	133,495	479.49		6,337		700		3,417			(5,623)		224		0001
Purchased Call/SPXFCDUE Index/SFC0610$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/14/2025	01/07/2026	3	3,296,957	478.92		158,162		2,624		50,868			(155,118)		2,283		0001
Purchased Call/SPXFCDUE Index/SFC061R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/06/2025	02/06/2026	5	6,877,539	480.48		319,099		31,897		162,789			(286,664)		10,949		0001
Purchased Call/SPXFCDUE Index/SFC0610$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2025	01/29/2026	6	8,223,432	479.46		399,451		30,980		189,702			(367,636)		11,590		0001
Purchased Call/SPXFCDUE Index/SFC061P$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2025	01/09/2026	3	7,112,741	479.31		329,713		7,275		116,596			(321,586)		5,584		0001
Purchased Call/SPXFCDUE Index/SFC0610$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/23/2026	2	744,883	487.46		30,023		1,837		7,907			(28,118)		935		0001
Purchased Call/SPXFCDUE Index/SFC0610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/27/2025	01/23/2026	3	10,395,157	486.53		459,430		28,113		121,060			(430,291)		13,047		0001
Purchased Call/SPXFCDUE Index/SFC061P$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/27/2025	01/12/2026	3	2,911,458	474.93		140,190		4,257		71,848			(135,595)		2,639		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/26/2026	4	6,474,432	456.15		305,419		71,090		461,495			(234,145)		15,622		0001
Purchased Call/SPXFCDUE Index/SFC061T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/13/2026	4	11,823,920	453.36		572,804		113,251		898,494			(458,806)		26,257		0001
Purchased Call/SPXFCDUE Index/SFC061U$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	1	221,192	455.38		8,806		2,079		16,113			(6,726)		537		0001
Purchased Call/SPXFCDUE Index/SFC061S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2025	03/04/2026	6	11,008,479	455.96		546,995		93,695		769,596			(452,342)		22,868		0001
Purchased Call/SPXFCDUE Index/SFC061T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/13/2026	4	9,240,609	448.97		477,935		94,232		788,001			(383,372)		20,521		0001
Purchased Call/SPXFCDUE Index/SFC061T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2026	1	1,100,000	452.23		52,272		10,944		86,462			(41,245)		2,526		0001
Purchased Call/SPXFCDUE Index/SFC061S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2025	03/06/2026	4	9,315,127	455.73		423,058		75,352		658,399			(347,150)		19,655		0001
Purchased Call/SPXFCDUE Index/SFC061U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	1	233,700	450.08		11,647		2,758		19,580			(8,872)		567		0001
Purchased Call/SPXFCDUE Index/SFC061T$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/18/2026	3	9,325,016	452.23		462,613		97,069		732,960			(364,840)		21,415		0001
Purchased Call/SPXFCDUE Index/SFC061S$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/04/2026	1	182,580	455.96		9,178		1,572		12,764			(7,589)		379		0001
Purchased Call/SPXFCDUE Index/SFC061S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/10/2026	5	10,201,395	451.53		485,043		91,224		811,642			(392,995)		22,177		0001
Purchased Call/SPXFCDUE Index/SFC061S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	02/27/2026	6	14,768,069	465.36		656,942		104,231		758,443			(551,750)		29,435		0001
Purchased Call/SPXFCDUE Index/SFC061S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/10/2026	2	254,175	451.53		11,974		2,252		20,223			(9,702)		553		0001
Purchased Call/SPXFCDUE Index/SFC0610$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/27/2026	3	6,700,994	478.86		335,816		24,129		152,899			(310,899)		9,113		0001
Purchased Call/SPXFCDUE Index/SFC061PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/23/2026	4	5,585,872	487.46		261,322		15,959		59,295			(244,816)		7,011		0001
Purchased Call/SPXFCDUE Index/SFC061PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2026	3	10,807,536	486.07		524,183		30,430		126,721			(492,551)		13,267		0001
Purchased Call/SPXFCDUE Index/SFC061P$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/16/2026	2	785,900	482.31		36,488		1,529		11,591			(34,866)		823		0001
Purchased Call/SPXFCDUE Index/SFC061U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	03/27/2026	5	16,189,130	455.38		709,818		167,734		1,180,981			(541,667)		39,291		0001
Purchased Call/SPXFCDUE Index/SFC061R$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	02/17/2026	3	6,626,418	483.08		317,396		41,256		144,080			(275,516)		12,015		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/19/2026	6	9,260,286	485.08		414,962		56,320		183,010			(357,980)		17,137		0001
Purchased Call/SPXFCDUE Index/SFC061TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	3	8,782,383	458.86		418,909		94,943		578,686			(323,348)		20,940		0001
Purchased Call/SPXFCDUE Index/SFC061SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2026	3	12,635,340	468.07		563,705		87,403		585,523			(475,500)		24,966		0001
Purchased Call/SPXFCDUE Index/SFC061RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2026	6	12,883,666	478.28		635,884		74,138		358,520			(560,672)		22,110		0001
Purchased Call/SPXFCDUE Index/SFC061T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	1	50,002	454.19		2,202		477		3,737			(1,724)		116		0001
Purchased Call/SPXFCDUE Index/SFC061TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	3	10,603,554	459.1		491,809		112,669		695,074			(378,452)		25,434		0001
Purchased Call/SPXFCDUE Index/SFC0610$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/04/2026	1	960,131	478.26		46,475		4,365		25,110			(42,006)		1,487		0001
Purchased Call/SPXFCDUE Index/SFC061RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/13/2026	4	8,765,617	482.8		421,934		50,516		193,105			(370,923)		15,217		0001
Purchased Call/SPXFCDUE Index/SFC061PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2026	2	2,228,835	486.07		102,307		5,969		26,134			(96,122)		2,736		0001
Purchased Call/SPXFCDUE Index/SFC061RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	02/18/2026	3	6,308,334	483.11		309,927		41,141		138,373			(268,177)		11,557		0001
Purchased Call/SPXFCDUE Index/SFC0610SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2026	2	3,574,823	479.41		171,039		15,100		85,446			(155,635)		5,374		0001
Purchased Call/SPXFCDUE Index/SFC061T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2026	1	99,566	451.46		4,419		852		7,937			(3,559)		220		0001
Purchased Call/SPXFCDUE Index/SFC061RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/11/2026	3	5,165,652	479.58		238,075		27,005		132,794			(210,570)		8,761		0001
Purchased Call/SPXFCDUE Index/SFC061US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	5	9,879,079	450.08		486,687		115,286		827,708			(370,884)		23,977		0001
Purchased Call/SPXFCDUE Index/SFC061SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2025	03/05/2026	5	4,976,665	458.6		225,403		39,402		322,019			(185,757)		10,420		0001
Purchased Call/SPXFCDUE Index/SFC061TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	1	100,000	459.1		4,754		1,087		6,555			(3,660)		240		0001
Purchased Call/SPXFCDUE Index/SFC0610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	01/30/2026	1	999,666	479.41		44,582		3,601		23,559			(40,877)		1,433		0001
Purchased Call/SPXFCDUE Index/SFC061RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/20/2026	3	10,327,222	482.57		448,619		62,220		238,784			(385,823)		19,302		0001
Purchased Call/SPXFCDUE Index/SFC0610$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/03/2026	1	83,757	476.76		4,178		382		2,359			(3,786)		128		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/20/2026	1	499,832	482.57		19,110		2,654		11,557			(16,432)		934		0001
Purchased Call/SPXFCDUE Index/SFC0610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/20/2025	02/04/2026	4	6,609,415	478.26		324,184		30,489		172,851			(292,984)		10,233		0001
Purchased Call/SPXFCDUE Index/SFC061SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/07/2025	03/06/2026	4	7,130,840	455.34		342,009		60,799		509,671			(280,908)		15,046		0001
Purchased Call/SPXFCDUE Index/SFC061PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/15/2026	2	4,193,958	480.39		199,475		7,780		72,302			(191,254)		4,251		0001
Purchased Call/SPXFCDUE Index/SFC061RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2025	02/17/2026	1	110,229	483.08		5,225		678		2,397			(4,536)		200		0001
Purchased Call/SPXFCDUE Index/SFC0610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/02/2026	2	354,842	480.75		15,880		44		3,537			(15,792)		131		0001
Purchased Call/SPXFCDUE Index/SFC061PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/09/2026	4	8,212,237	474.93		393,168		8,749		198,102			(383,417)		6,448		0001
Purchased Call/SPXFCDUE Index/SFC061PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/14/2025	01/13/2026	1	338,383	475.03		15,130		502		8,510			(14,590)		319		0001
Purchased Call/SPXFCDUE Index/SFC061PSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/14/2025	01/09/2026	2	191,886	474.93		8,567		191		4,629			(8,353)		151		0001
Purchased Call/SPXFCDUE Index/SFC0610SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2025	01/28/2026	3	3,423,338	481.16		158,566		11,839		68,787			(146,363)		4,741		0001
Purchased Call/SPXFCDUE Index/SFC061SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/03/2025	02/25/2026	4	4,943,654	468.22		227,108		34,599		226,914			(192,109)		9,682		0001
Purchased Call/SPXFCDUE Index/SFC061RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2025	02/06/2026	4	11,265,080	477.42		549,976		55,085		316,701			(493,831)		17,933		0001
Purchased Call/SPXFCDUE Index/SFC061TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2025	03/20/2026	3	520,000	453.89		26,498		5,760		39,249			(20,707)		1,210		0001
Purchased Call/SPXFCDUE Index/SFC061PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/21/2026	2	928,708	484.31		43,171		2,388		12,470			(40,679)		1,114		0001
Purchased Call/SPXFCDUE Index/SFC0610SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/02/2026	6	7,439,447	477.65		365,282		1,014		121,664			(363,276)		2,753		0001
Purchased Call/SPXFCDUE Index/SFC0610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/27/2025	01/23/2026	1	944,486	486.53		35,739		2,190		10,999			(33,462)		1,185		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2025	01/29/2026	1	499,832	479.46		23,143		1,800		11,530			(21,299)		704		0001
Purchased Call/SPXFCDUE Index/SFC061PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/14/2026	4	3,821,643	475.08		204,362		7,352		97,622			(196,492)		3,742		0001
Purchased Call/SPXFCDUE Index/SFC0610SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2025	01/28/2026	1	116,340	481.16		5,032		375		2,338			(4,645)		161		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/16/2026	3	8,704,857	479.99		425,582		17,753		158,105			(406,902)		9,113		0001
Purchased Call/SPXFCDUE Index/SFC061SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/20/2026	1	1,018,641	473.28		43,003		6,006		37,299			(36,911)		1,904		0001
Purchased Call/SPXFCDUE Index/SFC061RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/11/2026	2	200,004	479.58		9,650		1,099		5,142			(8,535)		339		0001
Purchased Call/SPXFCDUE Index/SFC061RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	110,001	482.8		5,243		628		2,409			(4,609)		191		0001
Purchased Call/SPXFCDUE Index/SFC061RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/13/2026	4	16,337,634	483.08		779,179		93,456		351,888			(684,558)		28,362		0001
Purchased Call/SPXFCDUE Index/SFC0610SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2026	2	970,958	481.81		41,077		568		9,578			(40,399)		622		0001
Purchased Call/SPXFCDUE Index/SFC0610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	722,097	477.65		34,347		95		11,809			(34,159)		267		0001
Purchased Call/SPXFCDUE Index/SFC061SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2026	1	357,189	468.07		14,537		2,261		16,552			(12,261)		706		0001
Purchased Call/SPXFCDUE Index/SFC061PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2026	1	664,620	480.39		29,510		1,151		11,458			(28,294)		674		0001
Purchased Call/SPXFCDUE Index/SFC061PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/09/2026	1	50,155	479.31		1,913		43		822			(1,866)		39		0001
Purchased Call/SPXFCDUE Index/SFC061SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/03/2026	1	751,818	460.14		32,465		5,471		46,228			(26,936)		1,549		0001
Purchased Call/SPXFCDUE Index/SFC061US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	1	76,510	450.08		3,393		801		6,390			(2,592)		186		0001
Purchased Call/SPXFCDUE Index/SFC061US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/26/2026	1	599,965	456.15		26,450		6,172		42,714			(20,274)		1,448		0001
Purchased Call/SPXFCDUE Index/SFC061PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/14/2026	2	1,683,650	475.08		83,199		2,994		43,008			(79,997)		1,649		0001
Purchased Call/SPXFCDUE Index/SFC061TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	1	273,398	458.86		12,298		2,786		17,999			(9,494)		652		0001
Purchased Call/SPXFCDUE Index/SFC0610S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	1	2,788,109	486.53		134,108		9,236		33,701			(124,607)		3,721		0001
Purchased Call/SPXFCDUE Index/SFC061RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	02/06/2026	1	127,586	477.42		6,291		631		3,587			(5,646)		203		0001
Purchased Call/SPXFCDUE Index/SFC061TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	1	408,224	459.1		18,109		4,141		26,724			(13,941)		979		0001
Purchased Call/SPXFCDUE Index/SFC061RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/20/2026	3	9,892,740	473.28		462,507		64,320		362,241			(397,471)		18,490		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061T$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/13/2026	1	149,485	448.97		7,794		1,537		12,747			(6,253)		332		0001
Purchased Call/SPXFCDUE Index/SFC061TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2026	2	282,960	454.79		13,378		2,846		20,778			(10,516)		654		0001
Purchased Call/SPXFCDUE Index/SFC061T$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	1	1,258,176	458.86		60,022		13,596		82,903			(46,335)		3,000		0001
Purchased Call/SPXFCDUE Index/SFC061SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/06/2026	1	63,629	455.73		2,537		454		4,494			(2,079)		134		0001
Purchased Call/SPXFCDUE Index/SFC061S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/11/2026	1	249,999	450.96		12,008		2,289		20,215			(9,698)		547		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	01/30/2026	1	107,000	479.41		4,473		361		2,522			(4,101)		153		0001
Purchased Call/SPXFCDUE Index/SFC061P$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2026	3	9,648,380	484.31		479,969		26,542		129,556			(452,267)		11,571		0001
Purchased Call/SPXFCDUE Index/SFC0610$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	2	3,006,967	480.75		144,551		1,594		32,797			(142,580)		1,760		0001
Purchased Call/SPXFCDUE Index/SFC0610$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	2	850,393	481.16		34,645		2,827		17,911			(31,750)		1,219		0001
Purchased Call/SPXFCDUE Index/SFC061U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	1	324,458	450.08		15,247		3,610		27,128			(11,615)		787		0001
Purchased Call/SPXFCDUE Index/SFC061T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/20/2026	1	59,246	453.89		2,894		629		4,464			(2,261)		138		0001
Purchased Call/SPXFCDUE Index/SFC061T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/17/2026	1	176,391	455.12		8,290		1,722		12,799			(6,554)		402		0001
Purchased Call/SPXFCDUE Index/SFC061P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2026	1	349,968	479.31		14,274		278		5,385			(13,960)		259		0001
Purchased Call/SPXFCDUE Index/SFC0610$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/27/2026	2	1,915,258	478.86		89,402		6,423		43,701			(82,769)		2,605		0001
Purchased Call/SPXFCDUE Index/SFC0610$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2025	01/07/2026	1	317,893	478.92		14,331		238		4,905			(14,055)		220		0001
Purchased Call/SPXFCDUE Index/SFC061Q$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2026	1	90,196	479.46		3,879		302		2,081			(3,570)		127		0001
Purchased Call/SPXFCDUE Index/SFC061R$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2026	1	3,148,926	477.42		151,400		16,266		89,376			(134,899)		5,212		0001
Purchased Call/SPXFCDUE Index/SFC061RSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2026	1	2,642,308	473.28		127,095		18,557		97,710			(108,394)		5,082		0001
Purchased Call/SPXFCDUE Index/SFC1610$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2026	2	286,780	466.56		14,824		7,090		17,024			(7,731)		990		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2025	06/16/2026	2	539,996	467.61		23,158		10,686		30,936			(12,521)		1,826		0001
Purchased Call/SPXFCDUE Index/SFC061Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/12/2025	06/12/2026	1	220,089	468.93		10,467		4,697		12,155			(5,793)		735		0001
Purchased Call/SPXFCDUE Index/SFC1610$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/18/2026	1	150,000	462.2		7,116		3,330		9,930			(3,803)		510		0001
Purchased Call/SPXFCDUE Index/SFC061V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2025	04/10/2026	1	499,833	445.23		23,093		6,350		47,128			(16,749)		1,308		0001
Purchased Call/SPXFCDUE Index/SFC061V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/29/2025	04/09/2026	5	7,753,079	447.1		361,038		98,191		702,416			(262,820)		20,189		0001
Purchased Call/SPXFCDUE Index/SFC061W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/30/2025	04/29/2026	2	621,805	449.86		27,632		9,016		53,127			(18,595)		1,775		0001
Purchased Call/SPXFCDUE Index/SFC061W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/30/2025	04/30/2026	5	7,129,016	449.25		352,258		116,589		622,593			(235,783)		20,438		0001
Purchased Call/SPXFCDUE Index/SFC061W$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/29/2025	04/28/2026	5	10,049,655	449.03		495,150		160,315		881,083			(334,382)		28,570		0001
Purchased Call/SPXFCDUE Index/SFC061V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2025	04/16/2026	4	6,966,372	444.5		333,374		97,223		673,110			(236,190)		18,771		0001
Purchased Call/SPXFCDUE Index/SFC061U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/02/2025	03/31/2026	5	9,526,843	452.42		463,352		113,999		753,329			(348,715)		23,653		0001
Purchased Call/SPXFCDUE Index/SFC061U$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/09/2025	04/08/2026	4	10,204,562	437.81		562,072		150,648		1,136,785			(410,772)		26,438		0001
Purchased Call/SPXFCDUE Index/SFC061U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/07/2025	04/02/2026	4	8,307,742	444.43		372,495		94,394		799,084			(278,064)		20,855		0001
Purchased Call/SPXFCDUE Index/SFC061U$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/01/2025	03/31/2026	1	159,315	452.42		7,236		1,779		12,572			(5,447)		396		0001
Purchased Call/SPXFCDUE Index/SFC061U$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/01/2025	04/01/2026	4	8,519,719	453.07		415,310		103,261		662,520			(311,509)		21,270		0001
Purchased Call/SPXFCDUE Index/SFC061V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2025	04/15/2026	1	696,767	446.62		29,845		8,574		63,715			(21,236)		1,869		0001
Purchased Call/SPXFCDUE Index/SFC061V$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2025	04/14/2026	4	7,977,935	446.86		377,946		107,687		729,029			(269,820)		21,293		0001
Purchased Call/SPXFCDUE Index/SFC061V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2025	04/15/2026	5	11,082,054	446.62		517,795		148,731		1,019,173			(368,528)		29,719		0001
Purchased Call/SPXFCDUE Index/SFC061Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/12/2025	06/05/2026	6	12,233,189	466.8		588,213		253,751		709,337			(334,951)		39,988		0001
Purchased Call/SPXFCDUE Index/SFC061V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/22/2025	04/22/2026	1	572,550	444.35		27,276		8,341		55,635			(18,907)		1,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/13/2025	06/05/2026	3	2,298,056	466.8		107,023		46,346		133,094			(60,669)		7,512		0001
Purchased Call/SPXFCDUE Index/SFC061V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	04/22/2026	5	7,455,378	444.35		369,903		113,558		724,506			(256,050)		20,649		0001
Purchased Call/SPXFCDUE Index/SFC061Y$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/02/2025	05/29/2026	1	1,359,852	461.22		61,945		25,537		89,997			(36,378)		4,344		0001
Purchased Call/SPXFCDUE Index/SFC061Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/04/2025	06/04/2026	3	6,210,247	464.63		285,446		121,933		380,887			(163,951)		20,235		0001
Purchased Call/SPXFCDUE Index/SFC061V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/17/2025	04/17/2026	4	16,811,378	444.49		774,993		228,410		1,625,943			(546,190)		45,511		0001
Purchased Call/SPXFCDUE Index/SFC061V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/22/2025	04/21/2026	1	599,800	441.64		28,507		8,662		61,223			(19,814)		1,654		0001
Purchased Call/SPXFCDUE Index/SFC061V$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/24/2025	04/23/2026	3	6,087,140	445.54		303,864		94,300		576,235			(209,580)		16,935		0001
Purchased Call/SPXFCDUE Index/SFC061W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/02/2025	05/01/2026	3	10,349,987	452.45		486,891		162,595		838,517			(324,234)		29,796		0001
Purchased Call/SPXFCDUE Index/SFC061X$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/16/2025	05/13/2026	6	12,109,191	461.54		582,658		212,478		800,292			(369,786)		36,548		0001
Purchased Call/SPXFCDUE Index/SFC061X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/16/2025	05/12/2026	2	257,086	459.46		12,522		4,579		17,487			(7,953)		773		0001
Purchased Call/SPXFCDUE Index/SFC061W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/07/2025	05/05/2026	6	9,831,914	451.23		467,448		160,514		821,914			(306,575)		28,768		0001
Purchased Call/SPXFCDUE Index/SFC061X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/09/2025	05/08/2026	6	10,224,617	451.27		537,217		189,952		855,860			(347,337)		30,274		0001
Purchased Call/SPXFCDUE Index/SFC061X$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/15/2025	05/12/2026	6	7,168,380	459.46		359,651		130,339		490,259			(229,066)		21,554		0001
Purchased Call/SPXFCDUE Index/SFC061X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/16/2025	05/15/2026	5	12,571,860	464.44		599,778		223,750		756,834			(376,054)		38,229		0001
Purchased Call/SPXFCDUE Index/SFC061Y$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/30/2025	05/29/2026	1	401,824	461.04		18,076		7,431		26,717			(10,677)		1,284		0001
Purchased Call/SPXFCDUE Index/SFC061X$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/15/2025	05/15/2026	5	9,062,521	462.47		445,361		165,676		575,656			(280,193)		27,557		0001
Purchased Call/SPXFCDUE Index/SFC061X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/15/2025	05/14/2026	3	8,767,722	461.61		428,505		157,940		568,606			(270,844)		26,562		0001
Purchased Call/SPXFCDUE Index/SFC061Z$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/25/2025	06/16/2026	5	7,817,827	467.61		350,544		161,898		448,657			(189,091)		26,440		0001
Purchased Call/SPXFCDUE Index/SFC061Z$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/09/2025	06/12/2026	5	6,653,703	468.93		291,785		131,352		367,531			(161,027)		22,232		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/23/2025	06/18/2026	1	224,948	462.2		11,393		5,347		14,858			(6,045)		765		0001
Purchased Call/SPXFCDUE Index/SFC061Z$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/16/2025	06/12/2026	2	759,282	468.93		33,082		14,916		41,884			(18,183)		2,537		0001
Purchased Call/SPXFCDUE Index/SFC061Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/17/2026	3	10,641,037	464.07		508,213		235,515		670,937			(273,913)		36,096		0001
Purchased Call/SPXFCDUE Index/SFC1610S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/18/2026	2	224,756	463.71		10,538		4,938		14,291			(5,612)		765		0001
Purchased Call/SPXFCDUE Index/SFC061Y$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2025	05/27/2026	2	610,216	461.32		26,721		10,807		40,141			(15,920)		1,936		0001
Purchased Call/SPXFCDUE Index/SFC061X$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2025	05/20/2026	5	9,347,860	463.32		429,471		165,105		583,802			(264,135)		28,947		0001
Purchased Call/SPXFCDUE Index/SFC061Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2025	05/29/2026	5	9,080,579	461.04		438,505		180,212		608,635			(259,018)		29,009		0001
Purchased Call/SPXFCDUE Index/SFC061Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/12/2025	06/11/2026	1	139,568	467.47		6,685		2,990		7,993			(3,710)		465		0001
Purchased Call/SPXFCDUE Index/SFC061Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/21/2025	05/21/2026	4	7,722,286	458.26		369,758		143,664		550,984			(226,637)		23,998		0001
Purchased Call/SPXFCDUE Index/SFC061X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/20/2025	05/19/2026	4	9,169,074	464.61		424,117		161,790		551,772			(262,076)		28,291		0001
Purchased Call/SPXFCDUE Index/SFC061US$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/08/2025	04/07/2026	3	8,904,383	440.82		407,469		108,109		929,382			(298,844)		22,952		0001
Purchased Call/SPXFCDUE Index/SFC061V$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/10/2025	04/10/2026	3	7,874,654	445.23		389,007		106,964		746,227			(282,118)		20,609		0001
Purchased Call/SPXFCDUE Index/SFC061Y$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2025	05/27/2026	5	7,408,656	461.32		348,314		141,026		494,638			(207,163)		23,508		0001
Purchased Call/SPXFCDUE Index/SFC061Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/27/2025	05/22/2026	2	818,882	455.19		40,779		16,084		62,552			(24,671)		2,554		0001
Purchased Call/SPXFCDUE Index/SFC061U$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/08/2025	04/02/2026	4	8,373,119	440.3		404,343		102,734		883,478			(301,248)		21,019		0001
Purchased Call/SPXFCDUE Index/SFC061Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/13/2025	06/12/2026	3	9,624,092	463.17		487,918		220,009		619,067			(268,216)		32,157		0001
Purchased Call/SPXFCDUE Index/SFC061W$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/06/2025	05/05/2026	1	540,456	451.23		23,572		8,074		44,851			(15,477)		1,581		0001
Purchased Call/SPXFCDUE Index/SFC061Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/27/2025	05/22/2026	5	10,438,341	455.19		540,932		212,903		804,962			(328,343)		32,554		0001
Purchased Call/SPXFCDUE Index/SFC061X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/07/2025	05/07/2026	7	7,121,210	450.3		358,071		126,303		609,149			(231,867)		21,003		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/14/2025	05/13/2026	1	149,950	461.54		6,732		2,455		9,674			(4,272)		453		0001
Purchased Call/SPXFCDUE Index/SFC061XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/16/2025	05/15/2026	2	1,623,963	462.47		74,713		27,892		102,654			(46,842)		4,938		0001
Purchased Call/SPXFCDUE Index/SFC061XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/12/2025	05/08/2026	3	1,122,868	451.27		60,573		21,490		93,197			(39,048)		3,325		0001
Purchased Call/SPXFCDUE Index/SFC061XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/21/2025	05/19/2026	2	475,886	464.61		19,044		7,275		28,497			(11,757)		1,468		0001
Purchased Call/SPXFCDUE Index/SFC061Z$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/11/2025	06/10/2026	3	5,946,372	468.76		282,325		124,600		328,783			(157,646)		19,746		0001
Purchased Call/SPXFCDUE Index/SFC061YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/28/2025	05/22/2026	2	152,805	458.2		7,167		2,827		10,857			(4,337)		477		0001
Purchased Call/SPXFCDUE Index/SFC061W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/05/2025	05/01/2026	2	1,365,557	452.45		59,797		20,220		109,970			(39,615)		3,931		0001
Purchased Call/SPXFCDUE Index/SFC061USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2025	04/02/2026	5	6,652,310	454.95		269,145		67,900		493,193			(201,090)		16,699		0001
Purchased Call/SPXFCDUE Index/SFC061YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/22/2026	6	8,541,283	458.2		397,208		155,898		611,582			(242,302)		26,637		0001
Purchased Call/SPXFCDUE Index/SFC061X$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/08/2025	05/08/2026	1	208,736	451.61		9,932		3,494		17,330			(6,449)		618		0001
Purchased Call/SPXFCDUE Index/SFC061USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/03/2025	04/02/2026	1	400,000	444.43		19,028		4,810		38,473			(14,219)		1,004		0001
Purchased Call/SPXFCDUE Index/SFC061V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/15/2025	04/14/2026	1	200,265	446.86		8,954		2,548		18,209			(6,396)		534		0001
Purchased Call/SPXFCDUE Index/SFC061YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/04/2025	06/02/2026	2	6,543,078	462.18		330,721		138,885		427,006			(191,690)		21,181		0001
Purchased Call/SPXFCDUE Index/SFC1610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2025	06/26/2026	1	121,216	476.01		5,885		2,877		5,599			(3,023)		422		0001
Purchased Call/SPXFCDUE Index/SFC061YSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2025	05/28/2026	1	526,512	459.94		24,143		9,858		35,908			(14,326)		1,676		0001
Purchased Call/SPXFCDUE Index/SFC061YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2025	06/03/2026	5	12,378,303	464.59		594,972		251,316		759,862			(343,464)		40,202		0001
Purchased Call/SPXFCDUE Index/SFC061Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2025	06/04/2026	2	1,034,475	464.63		46,554		19,938		63,361			(26,684)		3,371		0001
Purchased Call/SPXFCDUE Index/SFC061YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/30/2025	05/29/2026	4	10,785,195	461.22		523,553		215,586		719,553			(308,379)		34,454		0001
Purchased Call/SPXFCDUE Index/SFC061Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2025	06/17/2026	1	70,775	464.07		3,264		1,518		4,452			(1,757)		240		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/22/2025	05/21/2026	1	207,922	458.26		9,310		3,631		14,725			(5,704)		646		0001
Purchased Call/SPXFCDUE Index/SFC061W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	04/23/2026	1	220,001	445.54		10,476		3,232		20,825			(7,233)		612		0001
Purchased Call/SPXFCDUE Index/SFC061Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2025	06/05/2026	1	126,918	462.21		6,475		2,788		8,293			(3,700)		415		0001
Purchased Call/SPXFCDUE Index/SFC061X$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/09/2025	05/07/2026	2	439,867	450.3		20,172		7,074		37,305			(13,121)		1,297		0001
Purchased Call/SPXFCDUE Index/SFC061Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/16/2025	06/12/2026	2	407,868	463.17		20,136		9,104		26,185			(11,035)		1,363		0001
Purchased Call/SPXFCDUE Index/SFC1610$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/26/2025	06/26/2026	4	10,404,311	476.01		517,727		252,960		481,200			(266,035)		36,226		0001
Purchased Call/SPXFCDUE Index/SFC061Y$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/22/2026	1	3,000,000	455.19		142,410		55,933		231,322			(86,854)		9,356		0001
Purchased Call/SPXFCDUE Index/SFC061Y$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/04/2025	06/02/2026	2	1,251,639	462.18		58,830		24,710		81,017			(34,094)		4,052		0001
Purchased Call/SPXFCDUE Index/SFC061Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2025	06/05/2026	4	5,589,461	462.21		286,676		123,364		365,836			(163,817)		18,271		0001
Purchased Call/SPXFCDUE Index/SFC061Z$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/11/2025	06/09/2026	3	7,616,995	467.1		376,460		165,446		439,491			(210,920)		25,215		0001
Purchased Call/SPXFCDUE Index/SFC1610$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2025	06/26/2026	5	10,314,052	478.11		515,675		252,649		449,026			(263,612)		35,912		0001
Purchased Call/SPXFCDUE Index/SFC1610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/25/2025	06/24/2026	1	140,001	471.94		6,458		3,104		7,211			(3,353)		485		0001
Purchased Call/SPXFCDUE Index/SFC1610$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2025	06/25/2026	3	4,434,525	471.52		227,323		110,227		231,821			(117,496)		15,397		0001
Purchased Call/SPXFCDUE Index/SFC1610$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/26/2025	06/24/2026	4	10,198,853	471.94		491,190		235,853		526,079			(255,361)		35,310		0001
Purchased Call/SPXFCDUE Index/SFC061W$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/02/2025	05/01/2026	1	620,289	452.45		29,501		9,834		50,250			(19,694)		1,786		0001
Purchased Call/SPXFCDUE Index/SFC061W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/02/2025	05/01/2026	3	7,209,021	450.32		360,140		119,996		614,717			(240,457)		20,754		0001
Purchased Call/SPXFCDUE Index/SFC061W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/05/2025	04/29/2026	3	8,623,772	449.86		412,047		134,206		742,013			(277,446)		24,620		0001
Purchased Call/SPXFCDUE Index/SFC061W$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/30/2025	04/24/2026	4	8,965,952	448.83		431,547		135,672		788,700			(295,789)		25,054		0001
Purchased Call/SPXFCDUE Index/SFC061V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/09/2025	04/08/2026	1	78,473	437.81		4,241		1,136		8,672			(3,099)		203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061V$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/17/2026	1	140,077	444.49		5,890		1,739		13,453			(4,144)		379		0001
Purchased Call/SPXFCDUE Index/SFC061USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2025	04/07/2026	1	51,457	440.82		1,979		525		5,131			(1,451)		133		0001
Purchased Call/SPXFCDUE Index/SFC061X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	5	6,398,102	451.61		312,570		110,219		531,248			(202,627)		18,944		0001
Purchased Call/SPXFCDUE Index/SFC061V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2026	1	321,988	446.62		14,312		4,101		29,380			(10,195)		863		0001
Purchased Call/SPXFCDUE Index/SFC061V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	04/21/2026	4	9,181,590	441.64		472,548		143,758		946,256			(328,322)		25,316		0001
Purchased Call/SPXFCDUE Index/SFC061Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	06/10/2026	2	219,975	468.76		10,152		4,513		12,147			(5,653)		730		0001
Purchased Call/SPXFCDUE Index/SFC061W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2026	2	992,703	445.54		47,012		14,631		93,237			(32,412)		2,762		0001
Purchased Call/SPXFCDUE Index/SFC061Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	2	11,123,284	459.94		537,993		218,403		764,703			(319,670)		35,415		0001
Purchased Call/SPXFCDUE Index/SFC061X$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2026	2	988,533	461.61		46,066		17,045		63,787			(29,082)		2,995		0001
Purchased Call/SPXFCDUE Index/SFC061V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2026	1	487,884	446.62		23,238		6,658		44,868			(16,553)		1,308		0001
Purchased Call/SPXFCDUE Index/SFC061Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2026	4	6,805,021	467.47		329,899		147,169		390,307			(183,164)		22,668		0001
Purchased Call/SPXFCDUE Index/SFC061Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2026	1	101,661	467.47		4,833		2,144		5,830			(2,688)		339		0001
Purchased Call/SPXFCDUE Index/SFC1610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	3	8,080,240	463.71		382,972		179,005		514,970			(205,065)		27,491		0001
Purchased Call/SPXFCDUE Index/SFC1610$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/26/2026	1	304,049	478.11		15,193		7,448		13,224			(7,744)		1,059		0001
Purchased Call/SPXFCDUE Index/SFC1610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/18/2026	4	13,398,284	462.2		678,119		317,935		887,226			(360,920)		45,584		0001
Purchased Call/SPXFCDUE Index/SFC061US$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	03/30/2026	1	83,998	450.08		4,307		1,050		7,039			(3,251)		207		0001
Purchased Call/SPXFCDUE Index/SFC061W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/24/2026	3	7,050,626	447.99		344,103		107,954		632,521			(236,356)		19,702		0001
Purchased Call/SPXFCDUE Index/SFC061USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2026	1	555,435	454.95		19,412		4,907		41,108			(14,506)		1,394		0001
Purchased Call/SPXFCDUE Index/SFC061W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	1	74,983	450.32		3,518		1,173		6,348			(2,349)		216		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061W$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2025	04/22/2026	1	384,576	444.35		17,725		5,435		37,077			(12,271)		1,065		0001
Purchased Call/SPXFCDUE Index/SFC061XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	1	363,456	451.27		17,271		6,093		30,420			(11,198)		1,076		0001
Purchased Call/SPXFCDUE Index/SFC061X$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2026	1	52,519	464.44		2,530		955		3,168			(1,579)		161		0001
Purchased Call/SPXFCDUE Index/SFC061V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/16/2026	2	504,863	444.5		21,980		6,427		48,459			(15,547)		1,360		0001
Purchased Call/SPXFCDUE Index/SFC061W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2026	1	101,979	449.25		4,863		1,594		8,905			(3,264)		292		0001
Purchased Call/SPXFCDUE Index/SFC061X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/15/2026	2	539,396	464.44		24,056		8,983		32,330			(15,056)		1,640		0001
Purchased Call/SPXFCDUE Index/SFC061V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/10/2026	4	10,335,079	446.55		497,463		137,057		949,834			(360,085)		27,048		0001
Purchased Call/SPXFCDUE Index/SFC061V$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/10/2026	1	143,981	446.55		6,484		1,788		13,169			(4,688)		377		0001
Purchased Call/SPXFCDUE Index/SFC061W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/24/2026	1	569,843	447.99		26,038		8,173		50,772			(17,883)		1,592		0001
Purchased Call/SPXFCDUE Index/SFC061W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/28/2026	2	1,175,906	449.03		53,598		17,332		102,365			(36,214)		3,343		0001
Purchased Call/SPXFCDUE Index/SFC061W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2025	04/24/2026	1	623,456	448.83		28,045		8,828		54,489			(19,189)		1,742		0001
Purchased Call/SPXFCDUE Index/SFC061W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2026	1	69,233	449.25		3,258		1,068		6,043			(2,187)		198		0001
Purchased Call/SPXFCDUE Index/SFC1610$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2026	2	8,784,018	466.56		471,414		225,334		522,552			(246,022)		30,324		0001
Purchased Call/SPXFCDUE Index/SFC061USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2025	04/07/2026	1	182,460	440.82		7,666		2,033		18,925			(5,623)		470		0001
Purchased Call/SPXFCDUE Index/SFC061W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2026	1	759,062	449.25		34,924		11,544		65,814			(23,411)		2,176		0001
Purchased Call/SPXFCDUE Index/SFC1610$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	95,000	463.71		4,457		2,080		6,047			(2,394)		323		0001
Purchased Call/SPXFCDUE Index/SFC1610$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2026	2	412,198	471.52		21,239		10,333		21,515			(10,962)		1,431		0001
Purchased Call/SPXFCDUE Index/SFC061V$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	1	295,628	444.49		14,081		4,135		28,591			(9,953)		800		0001
Purchased Call/SPXFCDUE Index/SFC061Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2026	1	305,830	464.59		14,539		6,128		18,774			(8,405)		993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061W$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/07/2025	05/06/2026	3	11,982,461	449.91		579,987		200,120		1,038,747			(379,421)		35,201		0001
Purchased Call/SPXFCDUE Index/SFC061X$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/13/2025	05/13/2026	1	389,817	461.54		18,528		6,737		25,269			(11,777)		1,177		0001
Purchased Call/SPXFCDUE Index/SFC1610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2025	06/18/2026	1	449,998	463.71		21,393		9,983		28,672			(11,488)		1,531		0001
Purchased Call/SPXFCDUE Index/SFC061Y$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2025	05/29/2026	1	532,490	461.04		25,315		10,378		35,689			(14,981)		1,701		0001
Purchased Call/SPXFCDUE Index/SFC061Z$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2025	06/09/2026	2	675,726	467.1		32,239		14,171		38,939			(18,057)		2,237		0001
Purchased Call/SPXFCDUE Index/SFC061U$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/04/2025	04/02/2026	1	765,628	444.43		31,336		7,943		73,342			(23,394)		1,922		0001
Purchased Call/SPXFCDUE Index/SFC061V$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2025	04/16/2026	1	199,134	444.5		8,854		2,561		19,059			(6,282)		537		0001
Purchased Call/SPXFCDUE Index/SFC061V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2025	04/10/2026	1	75,633	446.55		3,358		923		6,905			(2,436)		198		0001
Purchased Call/SPXFCDUE Index/SFC061W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/07/2025	05/06/2026	1	752,101	449.91		34,002		11,741		64,306			(22,232)		2,209		0001
Purchased Call/SPXFCDUE Index/SFC061X$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/09/2025	05/08/2026	1	266,120	451.61		11,833		4,174		21,908			(7,672)		788		0001
Purchased Call/SPXFCDUE Index/SFC061Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/21/2025	05/20/2026	2	584,409	463.32		23,457		9,076		36,307			(14,418)		1,810		0001
Purchased Call/SPXFCDUE Index/SFC061X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/20/2025	05/20/2026	1	375,866	463.32		17,869		6,842		23,472			(11,015)		1,164		0001
Purchased Call/SPXFCDUE Index/SFC061Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/26/2026	1	869,024	455.19		41,913		16,742		67,060			(25,284)		2,748		0001
Purchased Call/SPXFCDUE Index/SFC061Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/21/2025	05/21/2026	1	80,819	458.26		3,791		1,462		5,763			(2,327)		251		0001
Purchased Call/SPXFCDUE Index/SFC061Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/04/2025	06/04/2026	1	190,983	464.63		9,085		3,854		11,713			(5,227)		622		0001
Purchased Call/SPXFCDUE Index/SFC061X$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/20/2025	05/20/2026	1	94,650	463.32		4,441		1,701		5,909			(2,738)		293		0001
Purchased Call/SPXFCDUE Index/SFC1614$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/29/2025	08/27/2026	3	10,003,819	497.72		487,077		322,157		282,153			(167,354)		40,475		0001
Purchased Call/SPXFCDUE Index/SFC1614$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/25/2025	08/25/2026	5	12,872,850	494.75		635,595		414,393		392,555			(221,732)		51,865		0001
Purchased Call/SPXFCDUE Index/SFC1615$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2025	08/28/2026	4	9,389,384	499.49		421,553		280,393		252,566			(143,690)		38,069		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1615$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/04/2026	5	7,131,753	495.23		336,818		230,109		220,953			(108,038)		29,334		0001
Purchased Call/SPXFCDUE Index/SFC1613$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/12/2026	3	10,105,053	496.66		495,111		304,980		280,787			(190,706)		39,581		0001
Purchased Call/SPXFCDUE Index/SFC1613$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2026	4	7,583,041	498.23		366,863		227,808		201,644			(140,215)		29,769		0001
Purchased Call/SPXFCDUE Index/SFC1615$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2026	5	10,157,249	490.56		508,847		344,918		357,139			(165,244)		41,693		0001
Purchased Call/SPXFCDUE Index/SFC1616$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	280,072	502.22		12,147		8,536		7,080			(3,671)		1,168		0001
Purchased Call/SPXFCDUE Index/SFC1615$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	5	8,266,052	495.6		409,026		283,827		256,829			(125,814)		34,342		0001
Purchased Call/SPXFCDUE Index/SFC1615$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	1	283,825	497.72		12,298		8,063		7,884			(4,245)		1,148		0001
Purchased Call/SPXFCDUE Index/SFC1614$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/19/2026	6	11,660,102	491.99		552,985		352,860		378,451			(200,915)		46,380		0001
Purchased Call/SPXFCDUE Index/SFC1613$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	72,244	492.57		3,302		2,000		2,239			(1,315)		280		0001
Purchased Call/SPXFCDUE Index/SFC1615$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/02/2026	4	8,777,822	488.39		455,731		308,125		326,790			(148,680)		35,958		0001
Purchased Call/SPXFCDUE Index/SFC1614$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	5	12,058,901	496.4		569,997		371,828		346,829			(199,760)		48,174		0001
Purchased Call/SPXFCDUE Index/SFC1615$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/28/2026	4	13,184,706	494.65		595,277		396,852		408,430			(200,800)		53,456		0001
Purchased Call/SPXFCDUE Index/SFC1615$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/31/2026	3	2,898,095	494.65		130,600		87,693		90,016			(43,210)		11,823		0001
Purchased Call/SPXFCDUE Index/SFC1616$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/18/2026	10	11,661,247	509.92		543,075		399,534		243,618			(145,574)		49,305		0001
Purchased Call/SPXFCDUE Index/SFC1616$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	8	5,135,198	502.67		256,870		186,059		132,272			(71,766)		21,670		0001
Purchased Call/SPXFCDUE Index/SFC1616$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/18/2026	9	10,059,829	506.48		493,940		357,876		232,884			(138,320)		42,534		0001
Purchased Call/SPXFCDUE Index/SFC1616$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2026	1	683,025	509.92		33,065		23,956		14,327			(9,280)		2,904		0001
Purchased Call/SPXFCDUE Index/SFC1617$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	6	16,294,843	501.09		809,227		601,455		451,026			(211,943)		69,814		0001
Purchased Call/SPXFCDUE Index/SFC1617$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/29/2026	1	281,945	504.88		14,196		10,627		7,041			(3,588)		1,217		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1617$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/30/2025	09/30/2026	1	179,649	507.65		7,795		5,841		4,084			(1,965)		777		0001
Purchased Call/SPXFCDUE Index/SFC1616$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/17/2025	09/17/2026	1	568,880	502.67		24,695		17,620		14,393			(7,104)		2,401		0001
Purchased Call/SPXFCDUE Index/SFC1617$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/01/2025	09/25/2026	4	17,585,375	503.71		860,485		639,392		451,727			(223,638)		75,343		0001
Purchased Call/SPXFCDUE Index/SFC1612$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/25/2025	07/24/2026	1	59,114	501.93		2,698		1,529		1,313			(1,179)		222		0001
Purchased Call/SPXFCDUE Index/SFC1611$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2025	07/16/2026	3	5,719,009	486.2		287,907		156,193		203,527			(132,264)		21,008		0001
Purchased Call/SPXFCDUE Index/SFC1611$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/15/2025	07/14/2026	2	914,930	486.88		40,819		21,879		31,656			(18,947)		3,344		0001
Purchased Call/SPXFCDUE Index/SFC1610$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/03/2025	06/30/2026	4	10,755,236	481.83		515,653		256,896		422,174			(259,022)		37,869		0001
Purchased Call/SPXFCDUE Index/SFC1612$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/21/2025	07/17/2026	4	10,502,514	489.82		512,169		280,826		336,270			(232,133)		38,677		0001
Purchased Call/SPXFCDUE Index/SFC1612$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/04/2025	07/24/2026	4	8,807,462	501.93		415,979		236,157		195,909			(180,548)		33,003		0001
Purchased Call/SPXFCDUE Index/SFC1612$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/22/2025	07/22/2026	3	12,499,243	491.65		630,517		351,388		382,530			(279,398)		46,607		0001
Purchased Call/SPXFCDUE Index/SFC1611$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/14/2025	07/07/2026	3	8,923,821	483.52		429,506		221,985		336,632			(207,561)		32,022		0001
Purchased Call/SPXFCDUE Index/SFC1613$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/06/2025	08/04/2026	4	8,654,878	489.09		410,455		244,105		295,379			(166,622)		33,290		0001
Purchased Call/SPXFCDUE Index/SFC1614$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/19/2025	08/18/2026	7	9,344,631	496.77		408,220		258,629		262,781			(149,959)		37,089		0001
Purchased Call/SPXFCDUE Index/SFC1614$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/18/2025	08/14/2026	5	12,908,368	496.86		611,812		383,134		359,633			(230,054)		50,787		0001
Purchased Call/SPXFCDUE Index/SFC1614$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/18/2025	08/14/2026	1	67,066	496.86		3,175		1,990		1,868			(1,187)		264		0001
Purchased Call/SPXFCDUE Index/SFC1613$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/04/2025	07/31/2026	5	8,720,715	486.92		427,249		250,896		314,774			(177,353)		33,231		0001
Purchased Call/SPXFCDUE Index/SFC1614$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/21/2025	08/21/2026	3	2,361,689	487.66		117,328		75,487		87,298			(42,299)		9,435		0001
Purchased Call/SPXFCDUE Index/SFC1613$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/07/2025	08/03/2026	2	286,895	486.92		14,135		8,411		10,398			(5,777)		1,101		0001
Purchased Call/SPXFCDUE Index/SFC1611$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/15/2025	07/10/2026	5	14,464,305	486.34		697,729		369,014		506,374			(330,242)		52,316		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1612$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	229,099	501.93		10,887		6,169		5,096			(4,755)		858		0001
Purchased Call/SPXFCDUE Index/SFC1613$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2026	4	868,464	496.81		34,065		19,990		23,132			(14,114)		3,302		0001
Purchased Call/SPXFCDUE Index/SFC1613$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	5	7,816,561	495.96		334,834		196,276		214,990			(139,761)		29,786		0001
Purchased Call/SPXFCDUE Index/SFC1616$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	7	9,356,567	512.94		400,149		292,929		179,990			(107,829)		39,862		0001
Purchased Call/SPXFCDUE Index/SFC1612$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	4	7,145,228	499.08		356,010		201,780		174,523			(155,410)		26,774		0001
Purchased Call/SPXFCDUE Index/SFC1615$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	3	9,885,393	502.35		477,138		334,846		253,295			(144,604)		41,232		0001
Purchased Call/SPXFCDUE Index/SFC1610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/01/2026	5	9,862,800	481.83		488,193		245,262		398,782			(244,106)		34,822		0001
Purchased Call/SPXFCDUE Index/SFC1613$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2026	1	139,440	492.57		6,734		4,100		4,354			(2,660)		544		0001
Purchased Call/SPXFCDUE Index/SFC1615$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/08/2026	5	9,709,566	494.01		487,974		337,291		312,294			(151,271)		40,259		0001
Purchased Call/SPXFCDUE Index/SFC1614$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	4	8,500,076	498.64		400,702		250,159		224,337			(152,049)		33,443		0001
Purchased Call/SPXFCDUE Index/SFC1616$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/15/2026	7	12,469,781	504.39		599,999		426,405		302,749			(174,364)		52,419		0001
Purchased Call/SPXFCDUE Index/SFC1614$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/26/2026	3	219,401	496.14		10,958		7,279		6,447			(3,690)		886		0001
Purchased Call/SPXFCDUE Index/SFC1612$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/21/2026	4	9,321,712	491.04		463,290		257,444		289,610			(206,007)		34,673		0001
Purchased Call/SPXFCDUE Index/SFC1614$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2026	3	8,974,796	490.23		422,082		270,084		307,352			(153,273)		35,776		0001
Purchased Call/SPXFCDUE Index/SFC1612$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/28/2026	3	684,747	501.11		29,153		16,788		15,736			(12,385)		2,591		0001
Purchased Call/SPXFCDUE Index/SFC1611$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2026	3	6,370,213	486.65		312,078		163,400		219,790			(149,296)		22,980		0001
Purchased Call/SPXFCDUE Index/SFC1613$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	5	6,836,779	489.03		341,665		206,755		236,114			(136,042)		26,479		0001
Purchased Call/SPXFCDUE Index/SFC1613$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2026	1	288,103	487.71		13,728		8,169		10,262			(5,566)		1,111		0001
Purchased Call/SPXFCDUE Index/SFC1615$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/02/2026	1	99,998	488.39		5,225		3,561		3,721			(1,689)		410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1615$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/04/2025	09/04/2026	1	272,141	495.23		11,797		8,039		8,266			(3,814)		1,119		0001
Purchased Call/SPXFCDUE Index/SFC1616$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/18/2025	09/16/2026	8	11,911,918	504.36		567,069		405,544		290,609			(162,496)		50,171		0001
Purchased Call/SPXFCDUE Index/SFC1613$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/08/2025	08/07/2026	5	13,204,244	492.57		630,463		382,581		410,863			(249,268)		51,140		0001
Purchased Call/SPXFCDUE Index/SFC1612$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2025	07/22/2026	2	616,627	491.65		32,397		18,138		18,850			(14,309)		2,299		0001
Purchased Call/SPXFCDUE Index/SFC1610$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/02/2025	07/01/2026	3	1,045,597	480.94		53,949		27,277		42,235			(26,851)		3,692		0001
Purchased Call/SPXFCDUE Index/SFC1610$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/07/2025	07/02/2026	4	5,356,111	483.17		273,871		138,905		203,214			(136,055)		18,963		0001
Purchased Call/SPXFCDUE Index/SFC1611$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/11/2025	07/09/2026	2	289,860	486.66		13,418		7,072		9,992			(6,371)		1,046		0001
Purchased Call/SPXFCDUE Index/SFC1611$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/03/2025	07/02/2026	1	187,110	488.69		8,893		4,509		5,988			(4,422)		662		0001
Purchased Call/SPXFCDUE Index/SFC1611$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/08/2025	07/08/2026	5	9,176,663	483.28		454,581		235,812		349,546			(218,849)		33,017		0001
Purchased Call/SPXFCDUE Index/SFC1611$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/15/2025	07/10/2026	4	7,740,966	488.45		359,326		189,571		254,087			(170,766)		27,999		0001
Purchased Call/SPXFCDUE Index/SFC1617$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/25/2025	09/25/2026	1	259,273	501.09		11,245		8,317		7,025			(2,988)		1,111		0001
Purchased Call/SPXFCDUE Index/SFC1613$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/07/2025	08/05/2026	6	10,104,482	487.71		499,334		297,873		359,994			(201,754)		38,955		0001
Purchased Call/SPXFCDUE Index/SFC1612$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/30/2025	07/28/2026	5	7,449,150	501.11		336,162		193,373		171,311			(142,960)		28,184		0001
Purchased Call/SPXFCDUE Index/SFC1612$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2025	07/21/2026	2	184,435	491.04		8,991		4,997		5,724			(3,997)		686		0001
Purchased Call/SPXFCDUE Index/SFC1616$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/16/2025	09/16/2026	1	228,840	504.36		9,934		7,060		5,489			(2,885)		964		0001
Purchased Call/SPXFCDUE Index/SFC1613$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/30/2025	07/30/2026	4	8,189,101	496.81		387,859		225,121		218,329			(163,358)		31,132		0001
Purchased Call/SPXFCDUE Index/SFC1614$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/15/2025	08/14/2026	1	91,010	496.86		4,160		2,600		2,527			(1,577)		358		0001
Purchased Call/SPXFCDUE Index/SFC1611$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2025	07/17/2026	4	5,782,595	490.44		276,020		150,895		181,653			(125,998)		21,295		0001
Purchased Call/SPXFCDUE Index/SFC1611$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2025	07/15/2026	1	79,994	484.81		4,148		2,253		2,953			(1,908)		293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1616$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	8	8,207,980	507.83		378,502		278,624		185,199			(100,547)		35,035		0001
Purchased Call/SPXFCDUE Index/SFC1613$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	3	875,660	495.97		34,734		20,409		24,059			(14,366)		3,337		0001
Purchased Call/SPXFCDUE Index/SFC1611$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/14/2026	4	6,048,121	486.88		278,585		149,431		209,455			(129,209)		22,104		0001
Purchased Call/SPXFCDUE Index/SFC1614$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	2	993,080	496.4		47,114		30,371		28,556			(16,932)		3,967		0001
Purchased Call/SPXFCDUE Index/SFC1611$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/08/2026	1	1,001,864	483.28		49,815		25,871		38,123			(23,950)		3,605		0001
Purchased Call/SPXFCDUE Index/SFC1610$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	06/30/2026	2	1,455,421	481.83		66,955		33,349		57,075			(33,647)		5,124		0001
Purchased Call/SPXFCDUE Index/SFC1612$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2026	1	99,977	486.2		4,989		2,724		3,554			(2,281)		367		0001
Purchased Call/SPXFCDUE Index/SFC1614$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/26/2026	4	8,590,638	496.14		420,222		274,980		252,502			(145,760)		34,685		0001
Purchased Call/SPXFCDUE Index/SFC1612$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/29/2026	3	8,368,365	498.76		395,251		227,925		208,792			(167,560)		31,738		0001
Purchased Call/SPXFCDUE Index/SFC1612$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/17/2026	2	995,279	490.44		46,514		25,511		31,237			(21,041)		3,665		0001
Purchased Call/SPXFCDUE Index/SFC1611$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/10/2026	1	4,241,195	486.34		201,542		106,369		148,465			(95,788)		15,340		0001
Purchased Call/SPXFCDUE Index/SFC1614$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	211,730	491.99		10,091		6,394		6,870			(3,705)		842		0001
Purchased Call/SPXFCDUE Index/SFC1613$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2026	1	149,999	489.92		7,008		4,224		5,029			(2,811)		580		0001
Purchased Call/SPXFCDUE Index/SFC1612$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/17/2026	1	129,518	489.82		6,150		3,375		4,143			(2,777)		477		0001
Purchased Call/SPXFCDUE Index/SFC1616$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2026	7	7,348,978	505.09		336,186		248,308		180,535			(89,194)		31,427		0001
Purchased Call/SPXFCDUE Index/SFC1615$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2026	4	5,737,173	497.24		293,921		205,242		169,505			(89,633)		23,883		0001
Purchased Call/SPXFCDUE Index/SFC1616$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2026	1	50,001	502.67		2,739		1,976		1,287			(777)		211		0001
Purchased Call/SPXFCDUE Index/SFC1612$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	125,963	489.82		5,986		3,276		4,033			(2,730)		464		0001
Purchased Call/SPXFCDUE Index/SFC1613$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/29/2026	1	189,968	498.76		8,490		4,902		4,736			(3,592)		720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1616$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	1	150,148	509.92		6,512		4,703		3,092			(1,843)		635		0001
Purchased Call/SPXFCDUE Index/SFC1617$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	5	12,375,210	507.65		611,223		459,068		286,611			(153,128)		53,513		0001
Purchased Call/SPXFCDUE Index/SFC1616$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	3	11,501,826	502.22		561,883		395,552		295,838			(168,215)		47,974		0001
Purchased Call/SPXFCDUE Index/SFC1617$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	2,042,093	503.71		98,796		73,485		52,654			(25,843)		8,798		0001
Purchased Call/SPXFCDUE Index/SFC1615$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/04/2026	6	14,215,206	493.04		694,579		475,457		468,438			(221,472)		58,469		0001
Purchased Call/SPXFCDUE Index/SFC1615$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	2	1,896,658	494.65		92,700		62,220		59,122			(31,061)		7,754		0001
Purchased Call/SPXFCDUE Index/SFC1611$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2026	4	14,909,657	488.69		678,443		344,406		477,201			(335,649)		52,786		0001
Purchased Call/SPXFCDUE Index/SFC1613$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/06/2026	5	6,239,116	489.91		299,183		180,308		209,237			(119,696)		24,109		0001
Purchased Call/SPXFCDUE Index/SFC1611$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2026	1	104,966	488.69		4,352		2,212		3,357			(2,140)		372		0001
Purchased Call/SPXFCDUE Index/SFC1614$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	3	10,321,901	487.66		543,188		349,815		381,701			(195,391)		41,235		0001
Purchased Call/SPXFCDUE Index/SFC1614$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	1	81,805	487.66		4,335		2,801		3,016			(1,537)		327		0001
Purchased Call/SPXFCDUE Index/SFC1611$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2026	4	15,765,760	484.81		771,199		415,033		590,303			(356,424)		57,765		0001
Purchased Call/SPXFCDUE Index/SFC1611$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	1	200,000	488.45		9,518		5,009		6,564			(4,537)		723		0001
Purchased Call/SPXFCDUE Index/SFC1615$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	76,322	494.65		3,492		2,325		2,354			(1,189)		309		0001
Purchased Call/SPXFCDUE Index/SFC1611$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	1,801,495	490.44		85,697		46,765		56,585			(39,209)		6,634		0001
Purchased Call/SPXFCDUE Index/SFC1613$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2026	1	156,036	498.23		7,441		4,592		4,148			(2,854)		613		0001
Purchased Call/SPXFCDUE Index/SFC1611$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2026	1	369,591	486.65		17,589		9,158		12,751			(8,433)		1,333		0001
Purchased Call/SPXFCDUE Index/SFC1612$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	1	312,994	499.08		14,889		8,414		7,644			(6,527)		1,173		0001
Purchased Call/SPXFCDUE Index/SFC1615$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	166,681	495.6		7,232		5,001		5,038			(2,239)		692		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1617$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	241,297	503.71		10,458		7,756		6,077			(2,758)		1,034		0001
Purchased Call/SPXFCDUE Index/SFC1617$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/29/2026	4	12,966,855	504.88		656,930		491,745		323,949			(166,107)		55,968		0001
Purchased Call/SPXFCDUE Index/SFC1615$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	1	271,482	493.04		11,777		8,048		8,757			(3,785)		1,117		0001
Purchased Call/SPXFCDUE Index/SFC1617$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	56,833	507.65		2,273		1,703		1,257			(573)		246		0001
Purchased Call/SPXFCDUE Index/SFC1617$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2026	1	157,502	505.09		6,910		5,106		3,867			(1,841)		674		0001
Purchased Call/SPXFCDUE Index/SFC1610$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	2	229,332	483.17		11,434		5,802		8,692			(5,665)		812		0001
Purchased Call/SPXFCDUE Index/SFC1613$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/11/2026	3	9,133,362	491.07		495,201		304,016		298,774			(191,529)		35,695		0001
Purchased Call/SPXFCDUE Index/SFC1615$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	2	593,047	495.23		27,621		18,850		18,366			(8,903)		2,439		0001
Purchased Call/SPXFCDUE Index/SFC1610$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	127,124	481.83		6,054		3,018		5,139			(3,035)		449		0001
Purchased Call/SPXFCDUE Index/SFC1611$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/10/2026	1	107,026	486.34		5,021		2,650		3,745			(2,386)		387		0001
Purchased Call/SPXFCDUE Index/SFC1612$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2026	1	321,894	497.41		15,460		8,718		8,246			(6,796)		1,203		0001
Purchased Call/SPXFCDUE Index/SFC1612$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	3	5,446,375	497.41		266,570		149,665		139,636			(117,374)		20,359		0001
Purchased Call/SPXFCDUE Index/SFC1612$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/24/2026	1	276,965	501.93		12,018		6,848		6,156			(5,175)		1,038		0001
Purchased Call/SPXFCDUE Index/SFC1613$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/07/2026	1	136,909	489.03		6,764		4,107		4,727			(2,661)		530		0001
Purchased Call/SPXFCDUE Index/SFC1612$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	260,286	501.93		12,207		6,918		5,788			(5,332)		975		0001
Purchased Call/SPXFCDUE Index/SFC1612$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/24/2026	2	577,441	499.08		27,859		15,830		14,093			(12,041)		2,164		0001
Purchased Call/SPXFCDUE Index/SFC1615$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	162,651	499.49		7,757		5,150		4,374			(2,656)		659		0001
Purchased Call/SPXFCDUE Index/SFC1616$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	155,691	506.48		6,759		4,868		3,546			(1,926)		658		0001
Purchased Call/SPXFCDUE Index/SFC1614$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2026	2	329,778	490.23		16,941		10,894		11,290			(6,120)		1,315		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1616$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	159,124	504.36		7,601		5,403		3,881			(2,208)		670		0001
Purchased Call/SPXFCDUE Index/SFC1616$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	1	50,000	506.48		2,549		1,841		1,157			(721)		211		0001
Purchased Call/SPXFCDUE Index/SFC1614$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	699,388	496.86		33,773		21,213		19,534			(12,700)		2,770		0001
Purchased Call/SPXFCDUE Index/SFC1615$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	1	503,314	490.56		21,819		14,726		17,294			(7,113)		2,066		0001
Purchased Call/SPXFCDUE Index/SFC1614$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	525,447	496.4		25,390		16,437		15,183			(9,063)		2,113		0001
Purchased Call/SPXFCDUE Index/SFC1616$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	1,402,128	502.22		67,877		47,869		36,198			(20,345)		5,883		0001
Purchased Call/SPXFCDUE Index/SFC1613$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/07/2026	1	347,882	492.57		17,833		10,859		10,823			(6,985)		1,347		0001
Purchased Call/SPXFCDUE Index/SFC1614$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	50,624	494.75		2,413		1,569		1,543			(846)		204		0001
Purchased Call/SPXFCDUE Index/SFC1616$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	75,001	502.35		3,568		2,508		1,921			(1,078)		313		0001
Purchased Call/SPXFCDUE Index/SFC1616$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	185,720	507.83		8,060		5,884		4,120			(2,186)		793		0001
Purchased Call/SPXFCDUE Index/SFC1611$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2026	1	240,126	483.52		11,869		6,148		9,049			(5,722)		862		0001
Purchased Call/SPXFCDUE Index/SFC1612$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	79,723	501.93		3,843		2,192		1,782			(1,665)		301		0001
Purchased Call/SPXFCDUE Index/SFC1611$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/06/2026	1	82,882	488.69		3,541		1,825		2,661			(1,717)		297		0001
Purchased Call/SPXFCDUE Index/SFC1611$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2026	1	242,056	483.28		11,515		5,963		9,219			(5,552)		871		0001
Purchased Call/SPXFCDUE Index/SFC1618$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	4	12,469,667	510.97		499,840		390,791		268,941			(112,948)		54,803		0001
Purchased Call/SPXFCDUE Index/SFC1619$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	1	333,285	507.82		15,034		12,467		8,207			(2,595)		1,516		0001
Purchased Call/SPXFCDUE Index/SFC161C$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2026	5	5,368,900	491.4		260,196		242,743		219,080			(19,134)		25,794		0001
Purchased Call/SPXFCDUE Index/SFC1619$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2026	1	83,738	497.52		4,161		3,398		2,705			(789)		376		0001
Purchased Call/SPXFCDUE Index/SFC1619$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2026	2	235,847	507.82		9,451		7,908		5,731			(1,605)		1,073		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC161BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2026	1	1,405,174	496.56		68,123		54,611		46,147			(13,922)		6,284		0001
Purchased Call/SPXFCDUE Index/SFC1618SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2026	6	9,432,863	496.43		449,923		358,694		309,111			(93,428)		41,895		0001
Purchased Call/SPXFCDUE Index/SFC161BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	1	199,134	492.9		8,977		7,858		7,403			(1,181)		928		0001
Purchased Call/SPXFCDUE Index/SFC161BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/25/2026	1	589,564	488.27		26,601		24,103		24,870			(2,624)		2,799		0001
Purchased Call/SPXFCDUE Index/SFC161A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/03/2026	4	9,366,283	504.84		404,838		342,373		255,569			(63,336)		42,950		0001
Purchased Call/SPXFCDUE Index/SFC161C$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/04/2026	3	9,445,107	492.15		450,199		421,844		387,118			(31,136)		45,445		0001
Purchased Call/SPXFCDUE Index/SFC1619$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/20/2026	5	9,636,263	499.7		462,427		373,507		292,058			(89,741)		43,168		0001
Purchased Call/SPXFCDUE Index/SFC1617$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	1	56,163	509.08		2,248		1,728		1,212			(523)		246		0001
Purchased Call/SPXFCDUE Index/SFC1618S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2026	1	60,049	513.55		2,720		2,121		1,196			(620)		263		0001
Purchased Call/SPXFCDUE Index/SFC1619$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	3	10,933,009	502.63		544,737		446,922		310,006			(100,337)		49,228		0001
Purchased Call/SPXFCDUE Index/SFC161ASU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2026	1	127,472	500.24		5,748		4,972		3,942			(787)		592		0001
Purchased Call/SPXFCDUE Index/SFC161A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	3	11,407,403	505.23		547,411		459,604		306,166			(90,614)		51,967		0001
Purchased Call/SPXFCDUE Index/SFC161ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	5	7,729,483	499.42		375,696		325,084		247,786			(51,598)		35,846		0001
Purchased Call/SPXFCDUE Index/SFC161C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/27/2026	1	429,869	491.01		18,359		16,923		16,720			(1,479)		2,047		0001
Purchased Call/SPXFCDUE Index/SFC161B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/16/2026	5	11,863,700	494.98		588,393		470,540		405,066			(121,094)		52,783		0001
Purchased Call/SPXFCDUE Index/SFC1619$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/23/2026	2	454,542	502.63		20,435		16,766		12,551			(3,756)		2,047		0001
Purchased Call/SPXFCDUE Index/SFC1617$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	973,883	510.27		47,165		35,991		21,117			(11,438)		4,250		0001
Purchased Call/SPXFCDUE Index/SFC161CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	1	1,661,020	491.4		74,962		69,386		65,910			(5,750)		7,980		0001
Purchased Call/SPXFCDUE Index/SFC161C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/01/2026	4	7,154,639	489.49		351,331		324,302		304,165			(27,846)		34,272		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1618$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	2	685,468	496.56		30,756		24,646		21,810			(6,216)		3,050		0001
Purchased Call/SPXFCDUE Index/SFC1618$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2025	10/14/2026	2	555,988	495.83		24,285		19,161		17,925			(5,162)		2,465		0001
Purchased Call/SPXFCDUE Index/SFC1617$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	6	10,275,869	512.67		466,564		358,417		208,544			(108,883)		44,920		0001
Purchased Call/SPXFCDUE Index/SFC161A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	11/06/2026	4	9,825,254	493.84		488,238		420,914		364,089			(71,007)		45,274		0001
Purchased Call/SPXFCDUE Index/SFC161C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	1,530,043	492.15		74,146		69,448		61,638			(5,253)		7,394		0001
Purchased Call/SPXFCDUE Index/SFC161C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/25/2026	1	165,988	490.03		7,330		6,716		6,586			(668)		788		0001
Purchased Call/SPXFCDUE Index/SFC161D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2026	1	1,239,357	488.72		60,072		57,424		54,623			(3,110)		6,051		0001
Purchased Call/SPXFCDUE Index/SFC161B$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2026	4	8,945,042	489.03		416,029		367,834		375,519			(49,073)		41,943		0001
Purchased Call/SPXFCDUE Index/SFC161C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/08/2026	4	6,155,612	490.15		298,014		280,590		260,406			(18,159)		29,793		0001
Purchased Call/SPXFCDUE Index/SFC161C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	3	8,250,300	490.38		400,722		370,142		344,140			(31,564)		39,579		0001
Purchased Call/SPXFCDUE Index/SFC161D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/15/2026	1	124,999	488.22		5,333		5,127		5,282			(220)		611		0001
Purchased Call/SPXFCDUE Index/SFC161A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2026	4	3,759,560	501.27		173,542		147,698		113,585			(26,439)		17,296		0001
Purchased Call/SPXFCDUE Index/SFC161B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	4	7,278,352	488.27		357,308		325,178		316,093			(34,383)		34,551		0001
Purchased Call/SPXFCDUE Index/SFC161B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	4	8,360,222	492.9		400,814		351,337		318,057			(52,076)		38,956		0001
Purchased Call/SPXFCDUE Index/SFC161D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/09/2026	4	6,402,863	490.19		317,855		299,918		271,096			(18,815)		31,035		0001
Purchased Call/SPXFCDUE Index/SFC161D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	4	7,248,606	495.09		337,842		322,194		277,073			(18,190)		35,236		0001
Purchased Call/SPXFCDUE Index/SFC161D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2026	2	6,595,141	480.19		353,446		343,682		353,556			(12,571)		32,337		0001
Purchased Call/SPXFCDUE Index/SFC161E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/22/2026	4	5,546,332	491.55		282,402		278,162		229,252			(6,025)		27,388		0001
Purchased Call/SPXFCDUE Index/SFC161D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/16/2026	3	5,217,179	487.28		248,638		239,898		238,648			(9,777)		25,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC161ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/23/2025	12/22/2026	1	119,058	491.55		5,416		5,326		4,726			(119)		588		0001
Purchased Call/SPXFCDUE Index/SFC161DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/16/2025	12/16/2026	1	1,610,810	487.28		72,696		69,892		71,252			(2,988)		7,887		0001
Purchased Call/SPXFCDUE Index/SFC161ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/31/2025	12/23/2026	5	10,071,063	494.04		490,053		483,153		386,507			(10,085)		49,800		0001
Purchased Call/SPXFCDUE Index/SFC161DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2025	12/17/2026	1	258,722	480.19		12,839		12,483		13,328			(459)		1,269		0001
Purchased Call/SPXFCDUE Index/SFC161DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2025	12/18/2026	1	2,438,923	485.18		110,093		107,043		113,304			(3,921)		11,975		0001
Purchased Call/SPXFCDUE Index/SFC1617SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/01/2025	10/01/2026	4	7,373,165	509.96		357,224		270,484		160,199			(88,306)		31,941		0001
Purchased Call/SPXFCDUE Index/SFC1617SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2025	10/02/2026	6	13,709,762	510.27		670,236		511,267		296,303			(161,447)		59,500		0001
Purchased Call/SPXFCDUE Index/SFC1617SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2025	10/07/2026	5	10,751,909	509.08		537,422		414,158		243,294			(124,271)		47,086		0001
Purchased Call/SPXFCDUE Index/SFC1619SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/29/2025	10/29/2026	5	6,905,779	507.82		314,602		262,534		172,009			(53,398)		31,408		0001
Purchased Call/SPXFCDUE Index/SFC1618SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/16/2025	10/13/2026	4	10,258,855	496.84		487,022		383,455		330,565			(104,396)		45,405		0001
Purchased Call/SPXFCDUE Index/SFC1617SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/09/2025	10/02/2026	6	11,300,861	510.09		546,419		415,960		245,466			(133,334)		49,046		0001
Purchased Call/SPXFCDUE Index/SFC1618S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2025	10/08/2026	6	9,908,475	513.55		422,233		330,279		197,386			(94,575)		43,469		0001
Purchased Call/SPXFCDUE Index/SFC1618SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/13/2025	10/09/2026	4	13,735,150	492.6		689,260		539,681		491,673			(152,796)		60,364		0001
Purchased Call/SPXFCDUE Index/SFC161BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2025	11/13/2026	5	13,124,445	493.37		610,115		536,159		493,593			(77,175)		61,155		0001
Purchased Call/SPXFCDUE Index/SFC161A5A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/04/2025	11/04/2026	1	366,569	498.98		16,525		13,976		11,506			(2,581)		1,684		0001
Purchased Call/SPXFCDUE Index/SFC161ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2025	11/06/2026	1	946,829	494.8		42,693		36,543		33,255			(6,433)		4,363		0001
Purchased Call/SPXFCDUE Index/SFC1619SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2025	10/28/2026	5	8,449,538	508.29		401,092		332,277		207,048			(69,761)		38,365		0001
Purchased Call/SPXFCDUE Index/SFC1619S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/23/2025	10/22/2026	3	7,688,801	497.52		383,185		312,472		248,561			(72,653)		34,562		0001
Purchased Call/SPXFCDUE Index/SFC1619S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/23/2025	10/21/2026	4	8,871,021	499.87		421,379		340,960		268,618			(81,319)		39,808		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1619SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	5	12,048,771	507.16		589,793		487,200		303,318			(103,734)		54,617		0001
Purchased Call/SPXFCDUE Index/SFC161AQC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/04/2026	2	352,445	498.98		14,392		12,287		10,896			(2,187)		1,619		0001
Purchased Call/SPXFCDUE Index/SFC1618S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/09/2026	2	361,739	510.97		14,260		11,137		7,661			(3,237)		1,590		0001
Purchased Call/SPXFCDUE Index/SFC1618SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	3	10,155,722	481.28		504,587		452,465		515,330			(55,199)		47,842		0001
Purchased Call/SPXFCDUE Index/SFC1619SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	5	9,714,336	503.31		475,766		398,625		274,496			(80,124)		44,255		0001
Purchased Call/SPXFCDUE Index/SFC161BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	1	717,534	486.39		32,346		28,604		31,293			(3,811)		3,370		0001
Purchased Call/SPXFCDUE Index/SFC161AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2025	11/04/2026	6	8,324,089	498.98		404,047		342,445		265,738			(62,518)		38,233		0001
Purchased Call/SPXFCDUE Index/SFC1618ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/16/2026	7	10,544,698	496.56		518,829		416,582		345,464			(104,378)		46,914		0001
Purchased Call/SPXFCDUE Index/SFC161DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/18/2026	3	10,212,589	485.18		508,091		494,623		491,772			(17,383)		50,145		0001
Purchased Call/SPXFCDUE Index/SFC161ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	1	1,860,352	488.53		83,883		81,786		80,392			(2,765)		9,135		0001
Purchased Call/SPXFCDUE Index/SFC161BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2026	4	5,576,661	485.9		282,630		256,332		255,395			(27,746)		26,432		0001
Purchased Call/SPXFCDUE Index/SFC161CSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/01/2026	1	234,936	489.49		10,362		9,561		9,496			(826)		1,125		0001
Purchased Call/SPXFCDUE Index/SFC161CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/03/2026	1	235,847	491.4		9,969		9,356		9,173			(637)		1,133		0001
Purchased Call/SPXFCDUE Index/SFC161CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/27/2026	3	5,516,608	491.01		265,626		243,729		225,228			(23,709)		26,267		0001
Purchased Call/SPXFCDUE Index/SFC161DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	1	106,048	495.09		4,010		3,842		3,836			(178)		516		0001
Purchased Call/SPXFCDUE Index/SFC161ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/24/2026	4	16,696,394	495.71		793,615		789,696		618,234			(9,539)		82,678		0001
Purchased Call/SPXFCDUE Index/SFC161CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	1,297,452	492.15		58,476		54,740		50,775			(4,177)		6,243		0001
Purchased Call/SPXFCDUE Index/SFC161DSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	5	11,079,512	488.72		533,091		510,019		487,486			(26,674)		53,858		0001
Purchased Call/SPXFCDUE Index/SFC161CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	2,034,315	490.03		91,687		83,769		82,439			(8,816)		9,657		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC161E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2025	12/18/2026	3	11,458,274	488.53		559,706		546,044		511,801			(17,570)		56,262		0001
Purchased Call/SPXFCDUE Index/SFC161E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/31/2025	12/30/2026	1	139,375	492.16		5,389		5,389		5,403					696		0001
Purchased Call/SPXFCDUE Index/SFC161B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2025	11/20/2026	4	12,664,706	482.64		634,215		570,740		622,831			(67,291)		59,661		0001
Purchased Call/SPXFCDUE Index/SFC1619$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/23/2025	10/22/2026	2	937,989	497.52		41,637		33,892		29,433			(7,930)		4,216		0001
Purchased Call/SPXFCDUE Index/SFC161B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/16/2025	10/14/2026	3	11,093,197	495.83		537,447		424,805		368,240			(113,873)		49,184		0001
Purchased Call/SPXFCDUE Index/SFC1617$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2025	10/02/2026	1	156,835	510.09		6,810		5,169		3,347			(1,679)		681		0001
Purchased Call/SPXFCDUE Index/SFC1619$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/30/2025	10/30/2026	1	191,943	503.31		8,653		7,239		5,350			(1,470)		874		0001
Purchased Call/SPXFCDUE Index/SFC161A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2025	11/06/2026	5	9,317,623	494.8		449,483		385,566		334,002			(67,121)		42,935		0001
Purchased Call/SPXFCDUE Index/SFC1619$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/28/2025	10/28/2026	1	448,544	508.29		20,234		16,722		10,870			(3,548)		2,037		0001
Purchased Call/SPXFCDUE Index/SFC161B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2025	10/09/2026	2	669,427	492.6		29,526		23,129		23,234			(6,578)		2,942		0001
Purchased Call/SPXFCDUE Index/SFC161B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/17/2025	10/16/2026	1	349,936	494.98		15,652		12,522		11,589			(3,225)		1,557		0001
Purchased Call/SPXFCDUE Index/SFC1617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	2	271,827	510.11		13,372		10,196		5,902			(3,216)		1,180		0001
Purchased Call/SPXFCDUE Index/SFC161B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2025	11/19/2026	4	4,438,085	487.31		199,863		178,336		195,330			(22,502)		20,875		0001
Purchased Call/SPXFCDUE Index/SFC161C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2025	12/04/2026	1	308,811	491.33		13,626		12,756		12,069			(973)		1,486		0001
Purchased Call/SPXFCDUE Index/SFC161C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2025	11/25/2026	1	55,000	490.03		2,306		2,107		2,136			(222)		261		0001
Purchased Call/SPXFCDUE Index/SFC161B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2025	11/20/2026	1	1,514,716	481.28		68,314		61,123		74,320			(7,674)		7,136		0001
Purchased Call/SPXFCDUE Index/SFC161B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2025	11/13/2026	1	1,883,584	493.37		84,799		74,435		69,246			(10,949)		8,777		0001
Purchased Call/SPXFCDUE Index/SFC161A$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2025	11/12/2026	1	617,492	500.47		27,843		24,161		19,024			(3,738)		2,873		0001
Purchased Call/SPXFCDUE Index/SFC161B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/13/2025	11/12/2026	1	214,967	500.47		8,015		7,013		6,522			(1,057)		1,000		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC161D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/15/2025	12/11/2026	1	69,379	488.72		2,973		2,848		2,888			(132)		337		0001
Purchased Call/SPXFCDUE Index/SFC161D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2025	12/16/2026	1	575,600	487.28		23,932		23,266		24,869			(857)		2,818		0001
Purchased Call/SPXFCDUE Index/SFC1619$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/23/2025	10/23/2026	2	273,165	499.49		12,415		10,168		8,180			(2,325)		1,230		0001
Purchased Call/SPXFCDUE Index/SFC1618$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2025	10/07/2026	1	871,957	509.08		37,852		29,093		19,371			(8,815)		3,819		0001
Purchased Call/SPXFCDUE Index/SFC1618$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/07/2025	10/12/2026	2	781,044	492.6		37,780		29,943		28,012			(8,145)		3,451		0001
Purchased Call/SPXFCDUE Index/SFC161D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/15/2025	12/15/2026	3	8,099,361	488.22		386,860		371,483		361,836			(16,369)		39,599		0001
Purchased Call/SPXFCDUE Index/SFC1619$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/29/2025	10/28/2026	1	84,102	508.29		3,620		3,000		2,013			(627)		382		0001
Purchased Call/SPXFCDUE Index/SFC161B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2025	11/18/2026	4	9,287,240	486.39		451,598		400,723		416,811			(51,908)		43,615		0001
Purchased Call/SPXFCDUE Index/SFC161B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2025	11/19/2026	1	398,292	487.31		17,959		15,931		17,039			(2,067)		1,873		0001
Purchased Call/SPXFCDUE Index/SFC161C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2025	11/27/2026	2	5,522,957	490.03		266,791		244,076		230,768			(25,312)		26,297		0001
Purchased Call/SPXFCDUE Index/SFC161E$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/22/2025	12/18/2026	1	165,192	488.53		7,568		7,399		6,968			(189)		811		0001
Purchased Call/SPXFCDUE Index/SFC1618$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/16/2025	10/15/2026	3	459,670	496.43		19,777		15,726		14,631			(4,136)		2,042		0001
Purchased Call/SPXFCDUE Index/SFC1617$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	1	1,209,392	510.27		52,463		39,930		25,680			(12,828)		5,249		0001
Purchased Call/SPXFCDUE Index/SFC1618$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2025	10/13/2026	1	379,939	496.84		16,166		12,727		11,899			(3,464)		1,682		0001
Purchased Call/SPXFCDUE Index/SFC161E$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/30/2025	12/30/2026	2	7,140,350	492.16		331,913		331,913		304,686			(644)		35,653		0001
Purchased Call/SPXFCDUE Index/SFC161A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2025	11/11/2026	1	99,968	500.24		4,353		3,775		3,041			(586)		464		0001
Purchased Call/SPXFCDUE Index/SFC1619$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/27/2025	10/23/2026	4	9,889,532	499.49		492,474		402,988		304,818			(92,476)		44,529		0001
Purchased Call/SPXFCDUE Index/SFC161E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/24/2025	12/24/2026	2	1,720,455	496.12		80,482		80,000		65,023			(1,078)		8,519		0001
Purchased Call/SPXFCDUE Index/SFC1618$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/10/2025	10/09/2026	1	349,999	510.97		10,679		8,359		7,546			(2,406)		1,538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC161C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	199,547	491.33		9,004		8,405		7,958			(666)		960		0001
Purchased Call/SPXFCDUE Index/SFC161A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	4	6,427,822	500.47		294,059		255,884		201,675			(39,191)		29,904		0001
Purchased Call/SPXFCDUE Index/SFC161B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	1	3,180,709	482.64		143,323		128,592		151,427			(15,750)		14,984		0001
Purchased Call/SPXFCDUE Index/SFC1619$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	1	849,791	505.23		38,258		32,094		22,518			(6,411)		3,871		0001
Purchased Call/SPXFCDUE Index/SFC161A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/11/2026	4	5,501,923	500.24		259,670		225,241		173,237			(35,129)		25,556		0001
Purchased Call/SPXFCDUE Index/SFC161A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/03/2026	1	328,681	504.84		12,709		10,743		8,725			(1,990)		1,507		0001
Purchased Call/SPXFCDUE Index/SFC1619$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	1	62,166	499.87		2,491		2,011		1,764			(485)		279		0001
Purchased Call/SPXFCDUE Index/SFC161C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	11/24/2026	1	299,951	485.9		14,328		13,348		13,024			(1,090)		1,422		0001
Purchased Call/SPXFCDUE Index/SFC161C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	1	863,621	491.01		41,851		38,392		35,342			(3,763)		4,131		0001
Purchased Call/SPXFCDUE Index/SFC161D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	3	3,647,910	494.63		175,097		165,971		139,401			(9,883)		17,707		0001
Purchased Call/SPXFCDUE Index/SFC1619$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	1	389,727	502.63		17,569		14,397		10,901			(3,282)		1,755		0001
Purchased Call/SPXFCDUE Index/SFC161D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	1,249,335	494.63		56,345		53,241		46,462			(3,242)		6,064		0001
Purchased Call/SPXFCDUE Index/SFC161E$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	3	6,689,890	492.85		318,276		318,011		280,821			(1,102)		33,358		0001
Purchased Call/SPXFCDUE Index/SFC161B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2026	1	565,974	482.64		27,421		24,626		27,850			(2,989)		2,679		0001
Purchased Call/SPXFCDUE Index/SFC161B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	534,841	488.27		24,011		21,937		22,077			(2,309)		2,539		0001
Purchased Call/SPXFCDUE Index/SFC161D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2026	1	537,430	494.63		23,567		22,454		19,604			(1,295)		2,609		0001
Purchased Call/SPXFCDUE Index/SFC1617$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/02/2026	1	122,222	510.28		5,514		4,220		2,634			(1,302)		530		0001
Purchased Call/SPXFCDUE Index/SFC1619$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/27/2026	1	194,937	507.16		8,648		7,143		4,794			(1,521)		884		0001
Purchased Call/SPXFCDUE Index/SFC161A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2026	1	734,249	505.23		35,538		29,859		19,752			(5,907)		3,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC161B5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	1	52,239	496.56		2,092		1,673		1,599			(431)		232		0001
Purchased Call/SPXFCDUE Index/SFC1619S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/21/2026	2	651,008	499.87		27,907		22,544		19,176			(5,410)		2,921		0001
Purchased Call/SPXFCDUE Index/SFC161B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	1	207,371	513.55		9,002		6,944		4,065			(2,072)		910		0001
Purchased Call/SPXFCDUE Index/SFC1619SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	1	479,193	502.63		23,231		19,071		13,633			(4,304)		2,169		0001
Purchased Call/SPXFCDUE Index/SFC161A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2025	10/30/2026	1	166,117	503.31		7,393		6,219		4,565			(1,188)		757		0001
Purchased Call/SPXFCDUE Index/SFC161A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/06/2026	1	124,976	493.84		5,990		5,170		4,417			(846)		576		0001
Purchased Call/SPXFCDUE Index/SFC161A$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2026	1	3,154,075	493.84		152,783		131,681		116,061			(22,480)		14,604		0001
Purchased Call/SPXFCDUE Index/SFC161A$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2026	1	419,660	501.27		18,910		16,045		12,477			(2,901)		1,931		0001
Purchased Call/SPXFCDUE Index/SFC161C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	3	7,083,802	490.03		344,909		315,598		295,160			(32,241)		33,627		0001
Purchased Call/SPXFCDUE Index/SFC161B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	1	1,287,073	493.37		62,307		54,755		48,507			(7,979)		6,026		0001
Purchased Call/SPXFCDUE Index/SFC161C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1	707,109	491.01		31,869		29,214		28,092			(2,889)		3,367		0001
Purchased Call/SPXFCDUE Index/SFC161C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	3	8,205,004	491.33		397,985		371,821		336,560			(29,125)		39,478		0001
Purchased Call/SPXFCDUE Index/SFC161DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/11/2026	1	507,625	495.09		22,904		21,825		18,741			(1,255)		2,468		0001
Purchased Call/SPXFCDUE Index/SFC161C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	1	1,789,598	490.38		80,747		74,518		72,569			(6,415)		8,585		0001
Purchased Call/SPXFCDUE Index/SFC161C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	1,105,200	490.03		49,911		45,625		44,904			(4,773)		5,262		0001
Purchased Call/SPXFCDUE Index/SFC161E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	1	685,052	496.12		30,910		30,652		25,171			(593)		3,392		0001
Purchased Call/SPXFCDUE Index/SFC161E$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2026	1	2,566,282	495.71		124,413		123,728		98,043			(1,695)		12,779		0001
Purchased Call/SPXFCDUE Index/SFC161E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2026	1	140,624	494.04		5,943		5,927		5,286			(33)		695		0001
Purchased Call/SPXFCDUE Index/SFC161E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	1	922,801	492.16		41,655		41,655		37,013			(114)		4,608		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC161ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	1	2,615,108	486.32		126,493		126,493		126,448					13,076		0001
Purchased Call/SPXFCDUE Index/SFC1619S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/20/2026	1	599,900	499.7		24,995		20,217		17,695			(4,820)		2,687		0001
Purchased Call/SPXFCDUE Index/SFC1617SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2026	1	149,997	509.97		7,174		5,440		3,258			(1,774)		650		0001
Purchased Call/SPXFCDUE Index/SFC161DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/08/2026	1	323,131	490.15		14,029		13,215		12,979			(848)		1,564		0001
Purchased Call/SPXFCDUE Index/SFC161DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	1	250,001	480.19		11,907		11,576		12,516			(425)		1,226		0001
Purchased Call/SPXFCDUE Index/SFC161BSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2026	1	571,751	487.31		21,940		19,624		23,954			(2,471)		2,689		0001
Purchased Call/SPXFCDUE Index/SFC161DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	50,000	494.63		2,097		1,981		1,784			(121)		243		0001
Purchased Call/SPXFCDUE Index/SFC161DS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2026	1	757,747	490.19		34,174		32,197		31,135			(2,060)		3,673		0001
Purchased Call/SPXFCDUE Index/SFC161BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2025	11/17/2026	1	473,391	489.03		19,506		17,243		18,976			(2,304)		2,220		0001
Purchased Call/SPXFCDUE Index/SFC161ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/06/2026	1	355,316	494.8		16,725		14,435		12,269			(2,363)		1,637		0001
Purchased Call/SPXFCDUE Index/SFC161DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	1	1,373,562	488.72		61,920		59,168		58,575			(3,232)		6,677		0001
Purchased Call/SPXFCDUE Index/SFC161ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	1	945,506	493.84		42,595		36,663		33,992			(6,319)		4,357		0001
Purchased Call/SPXFCDUE Index/SFC161ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2026	1	2,043,541	488.53		99,071		96,615		91,540			(3,239)		10,077		0001
Purchased Call/SPXFCDUE Index/SFC161ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	1	1,013,987	486.32		45,771		45,771		45,761					5,070		0001
Purchased Call/SPXFCDUE Index/SFC161ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	1	595,215	494.04		26,856		26,411		22,863			(589)		2,943		0001
Purchased Call/SPXFCDUE Index/SFC161ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/24/2026	1	171,045	495.71		7,005		6,985		6,210			(39)		847		0001
Purchased Call/SPXFCDUE Index/SFC161ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/24/2026	1	242,473	495.71		10,921		10,860		8,993			(150)		1,201		0001
Purchased Call/SPXFCDUE Index/SFC0616SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/04/2024	01/02/2026	6	3,460,946	426.57	207,406			286		477,537			(103,944)		1,281		0001
Purchased Call/SPXFCDUE Index/SFC0616SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2024	01/02/2026	4	2,102,441	423.08	136,943			189		309,818			(68,760)		778		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0616$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2024	01/02/2026	5	2,080,080	421.48	149,316			207		315,577			(75,274)		770		0001
Purchased Call/SPXFCDUE Index/SFC0616$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2024	01/05/2026	4	879,779	422.09	62,494			345		131,979			(31,405)		515		0001
Purchased Call/SPXFCDUE Index/SFC0616$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2024	01/07/2026	3	331,864	422.09	23,998			199		49,779			(12,033)		230		0001
Purchased Call/SPXFCDUE Index/SFC0616$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2024	01/08/2026	5	1,709,762	428.5	110,885			1,069		227,017			(55,542)		1,266		0001
Purchased Call/SPXFCDUE Index/SFC0616$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	7	2,831,756	427.54	187,908			2,074		383,361			(94,271)		2,223		0001
Purchased Call/SPXFCDUE Index/SFC0616$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2024	01/09/2026	3	1,487,859	429.76	96,255			1,065		192,710			(48,275)		1,168		0001
Purchased Call/SPXFCDUE Index/SFC0616$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2024	01/09/2026	4	2,053,999	429.52	133,633			1,483		267,332			(67,264)		1,613		0001
Purchased Call/SPXFCDUE Index/SFC0616$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2024	01/12/2026	3	1,242,887	429.76	78,576			1,198		160,952			(39,651)		1,127		0001
Purchased Call/SPXFCDUE Index/SFC0616$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	5	4,052,661	427.88	262,151			5,413		545,128			(131,278)		4,242		0001
Purchased Call/SPXFCDUE Index/SFC0616$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2024	01/16/2026	4	3,040,953	425.93	214,293			4,436		424,766			(107,381)		3,183		0001
Purchased Call/SPXFCDUE Index/SFC0617$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2024	01/16/2026	2	2,207,981	429.6	155,388			3,221		287,016			(78,007)		2,311		0001
Purchased Call/SPXFCDUE Index/SFC0617$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2024	01/16/2026	3	517,536	434.86	34,151			709		60,238			(17,209)		542		0001
Purchased Call/SPXFCDUE Index/SFC0617$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2024	01/22/2026	2	3,952,978	435.93	259,835			7,497		449,771			(129,947)		4,852		0001
Purchased Call/SPXFCDUE Index/SFC0617$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	3	2,116,676	437.16	137,936			4,171		234,459			(68,984)		2,657		0001
Purchased Call/SPXFCDUE Index/SFC0617$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2024	01/23/2026	6	1,791,800	437.62	124,757			3,841		196,407			(63,435)		2,249		0001
Purchased Call/SPXFCDUE Index/SFC0617$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2024	01/23/2026	3	1,786,223	439.86	115,405			3,510		185,838			(57,918)		2,242		0001
Purchased Call/SPXFCDUE Index/SFC0617$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2024	01/26/2026	4	2,053,964	439.74	140,055			4,827		214,322			(70,282)		2,741		0001
Purchased Call/SPXFCDUE Index/SFC0617$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2024	01/29/2026	2	2,680,160	443.52	170,612			6,563		255,602			(85,314)		3,777		0001
Purchased Call/SPXFCDUE Index/SFC0617$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	4	2,002,301	443.62	112,043			4,470		190,727			(56,079)		2,870		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0617$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	01/30/2026	2	1,801,627	434.33	126,166			5,047		212,822			(63,177)		2,583		0001
Purchased Call/SPXFCDUE Index/SFC0617$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	01/30/2026	3	1,817,946	438.97	127,386			5,105		193,683			(63,934)		2,606		0001
Purchased Call/SPXFCDUE Index/SFC0617$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/02/2026	3	1,384,973	444.41	86,803			3,829		129,359			(43,549)		2,082		0001
Purchased Call/SPXFCDUE Index/SFC0617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2024	02/05/2026	3	4,104,045	442.54	269,073			12,943		402,460			(134,591)		6,444		0001
Purchased Call/SPXFCDUE Index/SFC0617$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/29/2024	02/06/2026	6	2,103,463	442.73	144,847			7,191		205,568			(72,675)		3,349		0001
Purchased Call/SPXFCDUE Index/SFC0617$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/06/2026	4	2,563,735	446.72	166,370			8,272		226,509			(83,415)		4,081		0001
Purchased Call/SPXFCDUE Index/SFC0617$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	02/06/2026	4	2,723,257	446.98	182,463			9,076		238,967			(91,532)		4,335		0001
Purchased Call/SPXFCDUE Index/SFC0617$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	02/09/2026	3	1,956,679	450.04	120,284			6,464		158,202			(60,329)		3,239		0001
Purchased Call/SPXFCDUE Index/SFC0617$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2024	02/12/2026	5	4,213,139	449.47	237,574			13,728		346,955			(118,941)		7,230		0001
Purchased Call/SPXFCDUE Index/SFC0618$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	2	1,722,142	441.3	116,191			6,867		174,662			(58,104)		2,990		0001
Purchased Call/SPXFCDUE Index/SFC0618$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	5	1,848,532	444.3	120,853			7,190		174,363			(60,641)		3,209		0001
Purchased Call/SPXFCDUE Index/SFC0618$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	1	869,255	446.53	53,612			3,189		77,502			(26,880)		1,509		0001
Purchased Call/SPXFCDUE Index/SFC0618$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2024	02/13/2026	1	1,421,654	444.46	85,915			5,117		133,567			(43,313)		2,468		0001
Purchased Call/SPXFCDUE Index/SFC0618$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2024	02/19/2026	3	2,589,624	444.46	157,728			10,619		243,518			(78,886)		4,792		0001
Purchased Call/SPXFCDUE Index/SFC0618$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2024	02/20/2026	5	1,647,987	441.26	110,496			7,606		167,543			(55,349)		3,080		0001
Purchased Call/SPXFCDUE Index/SFC0618$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2024	02/20/2026	3	2,356,908	442.02	174,674			12,051		235,370			(87,500)		4,405		0001
Purchased Call/SPXFCDUE Index/SFC0618$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2024	02/20/2026	2	1,303,284	451.69	83,642			5,778		101,547			(41,975)		2,436		0001
Purchased Call/SPXFCDUE Index/SFC0618$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2024	02/23/2026	2	967,794	452.42	60,096			4,388		74,036			(30,135)		1,861		0001
Purchased Call/SPXFCDUE Index/SFC0618$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2024	02/26/2026	4	3,266,723	450.81	210,699			16,226		262,368			(105,462)		6,455		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0618SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/04/2024	02/27/2026	3	1,875,426	451.24	120,571			9,460		149,115			(60,344)		3,738		0001
Purchased Call/SPXFCDUE Index/SFC0618SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/29/2024	02/27/2026	4	2,052,450	450.23	137,860			10,849		167,691			(69,105)		4,091		0001
Purchased Call/SPXFCDUE Index/SFC0618SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/08/2024	02/27/2026	3	2,054,301	453.04	138,051			10,875		155,423			(69,261)		4,095		0001
Purchased Call/SPXFCDUE Index/SFC0618SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/05/2024	02/27/2026	3	1,472,860	456.32	91,506			7,224		101,367			(46,109)		2,936		0001
Purchased Call/SPXFCDUE Index/SFC0618SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/05/2024	03/04/2026	3	3,279,171	455.46	192,349			16,408		232,588			(96,327)		6,812		0001
Purchased Call/SPXFCDUE Index/SFC0618SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/22/2024	03/05/2026	4	1,309,293	449.87	89,882			7,813		108,335			(45,108)		2,741		0001
Purchased Call/SPXFCDUE Index/SFC0618SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/11/2024	03/06/2026	2	1,259,865	452.51	86,474			7,635		97,437			(43,315)		2,658		0001
Purchased Call/SPXFCDUE Index/SFC0618SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/08/2024	03/06/2026	2	1,044,034	457.29	63,932			5,652		70,516			(32,070)		2,203		0001
Purchased Call/SPXFCDUE Index/SFC06190	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/12/2024	03/06/2026	2	1,011,431	454.69	64,219			5,686		73,637			(32,338)		2,134		0001
Purchased Call/SPXFCDUE Index/SFC06192	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/12/2024	03/09/2026	1	95,771	454.69	6,483			599		6,980			(3,255)		207		0001
Purchased Call/SPXFCDUE Index/SFC06193	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/12/2024	03/11/2026	2	2,974,041	453.64	204,579			19,419		223,774			(102,444)		6,512		0001
Purchased Call/SPXFCDUE Index/SFC06195	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2024	02/11/2026	1	50,031	450.04	3,546			208		4,051			(1,849)		85		0001
Purchased Call/SPXFCDUE Index/SFC06196	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/15/2024	03/12/2026	5	1,728,506	458.43	108,832			10,524		113,510			(54,700)		3,812		0001
Purchased Call/SPXFCDUE Index/SFC06199	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/15/2024	03/13/2026	2	1,745,530	457.49	108,164			10,594		118,094			(54,164)		3,876		0001
Purchased Call/SPXFCDUE Index/SFC0619SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/18/2024	03/13/2026	3	1,559,645	455.97	96,355			9,456		110,232			(48,350)		3,464		0001
Purchased Call/SPXFCDUE Index/SFC0619SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/18/2024	03/13/2026	3	2,156,158	453.08	146,251			14,372		165,094			(73,681)		4,788		0001
Purchased Call/SPXFCDUE Index/SFC0619SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/20/2024	03/18/2026	5	3,049,363	456.32	202,031			21,148		214,332			(101,281)		7,003		0001
Purchased Call/SPXFCDUE Index/SFC0619SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2024	03/19/2026	2	1,347,263	458.83	92,675			9,830		88,228			(46,424)		3,114		0001
Purchased Call/SPXFCDUE Index/SFC0619SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2024	03/20/2026	2	1,016,043	462.82	67,224			7,233		59,181			(33,662)		2,363		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0619SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2024	03/20/2026	3	1,498,743	465.11	93,598			10,089		81,155			(46,996)		3,486		0001
Purchased Call/SPXFCDUE Index/SFC0619SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2024	03/20/2026	2	1,965,585	464.63	120,081			12,958		108,099			(60,468)		4,572		0001
Purchased Call/SPXFCDUE Index/SFC0619SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2024	03/25/2026	3	6,622,568	462.21	415,769			47,477		395,713			(208,209)		15,885		0001
Purchased Call/SPXFCDUE Index/SFC0619SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2024	03/26/2026	3	1,659,011	460.83	113,045			13,074		103,413			(56,640)		4,003		0001
Purchased Call/SPXFCDUE Index/SFC0619ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	2	992,878	464.97	64,315			7,543		54,680			(32,225)		2,410		0001
Purchased Call/SPXFCDUE Index/SFC061ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	04/16/2026	2	907,885	446.95	55,250			7,988		82,923			(27,672)		2,446		0001
Purchased Call/SPXFCDUE Index/SFC061CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2024	06/10/2026	3	4,562,303	459.93	316,268			69,683		317,547			(158,512)		15,150		0001
Purchased Call/SPXFCDUE Index/SFC061BSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2026	3	1,442,415	449.97	94,959			16,643		124,488			(47,577)		4,271		0001
Purchased Call/SPXFCDUE Index/SFC061BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2024	05/14/2026	2	1,555,325	455.05	108,851			19,920		119,374			(54,506)		4,712		0001
Purchased Call/SPXFCDUE Index/SFC061ASL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2026	2	1,290,964	444.7	80,004			11,698		124,267			(40,061)		3,495		0001
Purchased Call/SPXFCDUE Index/SFC061BSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2024	05/06/2026	3	6,625,618	449.16	429,678			73,943		581,634			(215,319)		19,464		0001
Purchased Call/SPXFCDUE Index/SFC061ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2024	04/10/2026	2	1,869,169	451.21	110,768			15,172		153,487			(55,781)		4,892		0001
Purchased Call/SPXFCDUE Index/SFC061AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/02/2026	2	1,331,470	457.22	83,582			10,538		92,824			(42,146)		3,342		0001
Purchased Call/SPXFCDUE Index/SFC061BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2024	05/15/2026	2	1,626,312	460.79	102,887			19,055		108,042			(51,681)		4,945		0001
Purchased Call/SPXFCDUE Index/SFC061AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	2	681,786	453.94	45,607			5,742		51,914			(22,923)		1,711		0001
Purchased Call/SPXFCDUE Index/SFC0619SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2024	04/02/2026	3	2,153,924	458.93	136,420			17,089		143,159			(68,330)		5,407		0001
Purchased Call/SPXFCDUE Index/SFC061AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	2	1,585,004	459.4	92,578			11,637		103,950			(46,420)		3,979		0001
Purchased Call/SPXFCDUE Index/SFC061BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2024	05/07/2026	3	1,929,202	450.05	110,117	11,451		22,686		165,995			(63,015)		5,690		0001
Purchased Call/SPXFCDUE Index/SFC0619SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2024	04/01/2026	2	4,595,433	463.97	269,947			33,421		262,637			(135,169)		11,473		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/01/2024	04/29/2026	4	4,059,504	446.86	239,421			38,885		374,504			(119,938)		11,590		0001
Purchased Call/SPXFCDUE Index/SFC061A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/12/2024	04/09/2026	3	1,321,912	456.37	80,131			10,811		94,832			(40,136)		3,442		0001
Purchased Call/SPXFCDUE Index/SFC061A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2024	04/10/2026	2	901,464	453.82	58,221			7,953		69,269			(29,162)		2,359		0001
Purchased Call/SPXFCDUE Index/SFC061B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2024	05/20/2026	4	4,926,227	460.69	315,522			60,398		329,825			(158,153)		15,255		0001
Purchased Call/SPXFCDUE Index/SFC061C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2024	06/05/2026	3	2,368,877	459.48	151,649			32,430		166,130			(75,955)		7,743		0001
Purchased Call/SPXFCDUE Index/SFC061C$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/30/2024	05/28/2026	2	4,361,753	457.58	256,195			51,829		318,151			(128,295)		13,887		0001
Purchased Call/SPXFCDUE Index/SFC061B$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/22/2024	05/21/2026	5	1,935,228	462.67	113,690			21,958		119,684			(57,060)		6,014		0001
Purchased Call/SPXFCDUE Index/SFC061C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/11/2024	06/05/2026	2	1,295,056	459.09	83,390			17,879		91,706			(41,986)		4,233		0001
Purchased Call/SPXFCDUE Index/SFC061C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2024	06/03/2026	3	3,677,275	453.37	240,006			50,531		298,542			(120,203)		11,943		0001
Purchased Call/SPXFCDUE Index/SFC061C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/24/2024	05/22/2026	3	1,174,935	454.58	79,591			15,553		91,953			(39,999)		3,664		0001
Purchased Call/SPXFCDUE Index/SFC061C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/04/2024	05/29/2026	2	1,369,970	452.38	88,538			18,126		113,432			(44,580)		4,377		0001
Purchased Call/SPXFCDUE Index/SFC061B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/14/2024	05/13/2026	3	4,810,823	452.21	326,122			59,339		394,911			(163,629)		14,520		0001
Purchased Call/SPXFCDUE Index/SFC061C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/17/2024	06/12/2026	2	787,624	467.43	53,768			12,066		45,308			(27,073)		2,632		0001
Purchased Call/SPXFCDUE Index/SFC061B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/01/2024	04/30/2026	4	1,876,472	442.61	118,883			19,492		190,307			(59,614)		5,380		0001
Purchased Call/SPXFCDUE Index/SFC061A$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/24/2024	04/22/2026	3	3,427,568	443.05	232,830			35,562		342,835			(116,603)		9,493		0001
Purchased Call/SPXFCDUE Index/SFC061C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/14/2024	06/12/2026	3	1,478,793	468.06	97,096			21,779		83,637			(48,834)		4,941		0001
Purchased Call/SPXFCDUE Index/SFC061C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2024	05/22/2026	2	1,964,769	459.07	116,117			22,615		137,634			(58,142)		6,127		0001
Purchased Call/SPXFCDUE Index/SFC061C$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/03/2024	05/29/2026	2	943,900	449.38	63,059			12,894		83,689			(31,641)		3,015		0001
Purchased Call/SPXFCDUE Index/SFC061B$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/20/2024	05/15/2026	2	1,374,616	460.4	88,428			16,396		92,264			(44,537)		4,180		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2024	06/04/2026	2	1,270,878	454.58	87,410			18,524		100,258			(43,771)		4,141		0001
Purchased Call/SPXFCDUE Index/SFC061D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2024	06/18/2026	2	1,612,339	471.64	100,786			23,424		83,193			(50,631)		5,486		0001
Purchased Call/SPXFCDUE Index/SFC061C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2024	06/11/2026	3	2,694,705	461.1	191,029			42,396		182,362			(95,752)		8,976		0001
Purchased Call/SPXFCDUE Index/SFC061A$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	4	2,560,739	443.87	173,144			27,136		252,219			(87,300)		7,156		0001
Purchased Call/SPXFCDUE Index/SFC061B$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	3	2,140,294	442.84	145,950			24,208		216,191			(73,239)		6,162		0001
Purchased Call/SPXFCDUE Index/SFC061A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	04/23/2026	2	2,369,092	447.31	149,604			23,060		215,367			(74,918)		6,591		0001
Purchased Call/SPXFCDUE Index/SFC061A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2024	04/24/2026	2	1,729,312	446.5	108,830			17,013		160,554			(54,801)		4,832		0001
Purchased Call/SPXFCDUE Index/SFC061D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	06/18/2026	2	1,401,084	472.9	87,475			20,306		69,790			(43,887)		4,767		0001
Purchased Call/SPXFCDUE Index/SFC061D$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2024	06/18/2026	2	2,014,099	470.63	124,784			29,037		106,866			(62,912)		6,852		0001
Purchased Call/SPXFCDUE Index/SFC061B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2024	05/01/2026	3	2,344,733	441.11	154,043			25,505		245,790			(77,151)		6,750		0001
Purchased Call/SPXFCDUE Index/SFC061B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2024	05/01/2026	3	1,687,423	446.7	113,282			18,882		156,473			(57,273)		4,858		0001
Purchased Call/SPXFCDUE Index/SFC061C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2024	06/12/2026	4	2,783,194	467.28	180,457			40,373		160,749			(90,467)		9,300		0001
Purchased Call/SPXFCDUE Index/SFC061D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2026	2	1,802,051	471.54	114,918			27,901		94,409			(57,546)		6,274		0001
Purchased Call/SPXFCDUE Index/SFC061D$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2024	06/26/2026	3	1,555,323	471.6	97,809			23,784		81,350			(49,073)		5,415		0001
Purchased Call/SPXFCDUE Index/SFC0619$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2024	03/27/2026	2	2,671,375	466.22	163,450			19,217		141,361			(82,292)		6,483		0001
Purchased Call/SPXFCDUE Index/SFC061D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	06/17/2026	2	5,770,299	471.9	373,332			85,920		294,875			(186,985)		19,574		0001
Purchased Call/SPXFCDUE Index/SFC061C$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/07/2024	06/05/2026	2	2,248,349	459.46	142,806			30,591		157,756			(71,725)		7,349		0001
Purchased Call/SPXFCDUE Index/SFC061A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2024	04/17/2026	4	1,415,563	443.6	86,486			12,671		139,668			(43,425)		3,832		0001
Purchased Call/SPXFCDUE Index/SFC061B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2024	05/08/2026	1	1,049,468	452.79	65,941			11,583		84,707			(33,198)		3,107		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2024	04/24/2026	2	799,119	447.52	47,945			7,474		72,475			(24,010)		2,233		0001
Purchased Call/SPXFCDUE Index/SFC061A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/03/2024	04/15/2026	4	4,720,883	447.31	296,018			42,539		427,200			(148,803)		12,660		0001
Purchased Call/SPXFCDUE Index/SFC061D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/28/2024	06/24/2026	4	3,299,382	468.84	215,956			51,709		185,123			(108,155)		11,423		0001
Purchased Call/SPXFCDUE Index/SFC061A$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/15/2024	04/10/2026	3	732,788	456.64	41,875			5,728		52,276			(21,015)		1,918		0001
Purchased Call/SPXFCDUE Index/SFC061A$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/12/2024	04/08/2026	4	7,698,860	456.73	474,524			63,368		546,262			(237,789)		19,946		0001
Purchased Call/SPXFCDUE Index/SFC061B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/16/2024	05/15/2026	2	1,730,381	461.2	109,353			20,215		113,715			(54,760)		5,262		0001
Purchased Call/SPXFCDUE Index/SFC061D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2024	06/25/2026	3	943,187	470.38	61,152			14,753		50,858			(30,673)		3,275		0001
Purchased Call/SPXFCDUE Index/SFC061C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2024	05/22/2026	2	1,547,914	458.2	95,980			18,748		110,835			(48,398)		4,827		0001
Purchased Call/SPXFCDUE Index/SFC061C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/30/2024	05/26/2026	2	679,538	458.2	39,503			7,904		48,696			(19,836)		2,149		0001
Purchased Call/SPXFCDUE Index/SFC061B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/13/2024	05/08/2026	2	1,742,865	451.86	112,259			19,695		143,853			(56,310)		5,160		0001
Purchased Call/SPXFCDUE Index/SFC061C$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/31/2024	05/29/2026	2	989,440	453.47	59,462			12,143		79,865			(29,783)		3,161		0001
Purchased Call/SPXFCDUE Index/SFC061A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/22/2024	04/17/2026	2	1,081,366	440.05	73,007			10,707		115,275			(36,767)		2,927		0001
Purchased Call/SPXFCDUE Index/SFC061H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/21/2026	2	236,087	487.58	15,621			5,659		9,286			(7,821)		1,004		0001
Purchased Call/SPXFCDUE Index/SFC061H$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/26/2024	09/25/2026	2	2,143,913	488.13	144,548			53,839		84,255			(73,192)		9,185		0001
Purchased Call/SPXFCDUE Index/SFC061G$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/13/2024	09/14/2026	2	220,405	483.01	14,428			5,090		9,645			(7,232)		925		0001
Purchased Call/SPXFCDUE Index/SFC061E$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/06/2024	08/05/2026	5	3,503,746	471.4	232,123			69,080		194,124			(116,393)		13,508		0001
Purchased Call/SPXFCDUE Index/SFC061D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/15/2024	07/10/2026	2	1,810,094	491.11	118,219			31,072		54,684			(59,526)		6,547		0001
Purchased Call/SPXFCDUE Index/SFC061E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/31/2024	07/30/2026	3	1,058,927	476.16	72,528			20,970		51,371			(36,327)		4,026		0001
Purchased Call/SPXFCDUE Index/SFC061F$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/12/2024	08/07/2026	2	2,187,354	473.84	143,482			43,212		114,451			(71,984)		8,472		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	1	358,766	476.69	22,067			6,431		17,210			(11,064)		1,367		0001
Purchased Call/SPXFCDUE Index/SFC061F$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/09/2024	08/07/2026	2	1,551,793	470.38	106,029			31,885		88,633			(53,092)		6,010		0001
Purchased Call/SPXFCDUE Index/SFC061E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2026	2	1,550,821	477.28	99,342			28,046		72,452			(50,041)		5,811		0001
Purchased Call/SPXFCDUE Index/SFC061F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/12/2024	08/07/2026	5	1,783,001	474.73	119,318			36,055		91,179			(60,192)		6,906		0001
Purchased Call/SPXFCDUE Index/SFC061E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/16/2024	07/15/2026	2	5,122,733	491.99	345,711			92,741		152,031			(173,115)		18,770		0001
Purchased Call/SPXFCDUE Index/SFC061D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/08/2024	07/02/2026	3	3,125,613	484.77	201,691			50,871		112,978			(101,739)		11,066		0001
Purchased Call/SPXFCDUE Index/SFC061G$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/03/2024	08/28/2026	2	1,438,415	490.84	82,137			27,191		49,648			(41,411)		5,832		0001
Purchased Call/SPXFCDUE Index/SFC061D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2026	2	1,662,731	479.79	114,552			28,850		69,719			(57,540)		5,887		0001
Purchased Call/SPXFCDUE Index/SFC061D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	2	2,070,565	493.75	120,140			31,490		57,498			(60,162)		7,489		0001
Purchased Call/SPXFCDUE Index/SFC061F$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/04/2024	08/19/2026	4	6,804,563	488.17	440,748			139,743		246,274			(221,127)		27,066		0001
Purchased Call/SPXFCDUE Index/SFC061G$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/19/2024	09/16/2026	4	5,117,215	483.39	335,348			119,111		222,632			(167,996)		21,553		0001
Purchased Call/SPXFCDUE Index/SFC061G$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2024	09/03/2026	3	2,444,607	482.87	155,385			52,408		105,744			(77,827)		10,035		0001
Purchased Call/SPXFCDUE Index/SFC061G$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/17/2024	09/10/2026	3	924,587	477.13	62,812			21,820		46,708			(31,502)		3,849		0001
Purchased Call/SPXFCDUE Index/SFC061H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/18/2024	09/18/2026	3	1,830,902	482.2	130,801			46,914		82,592			(65,502)		7,741		0001
Purchased Call/SPXFCDUE Index/SFC061H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/19/2024	09/17/2026	2	1,008,959	483.13	65,533			23,356		44,310			(32,816)		4,258		0001
Purchased Call/SPXFCDUE Index/SFC061E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2024	07/16/2026	3	2,136,331	496.22	119,206			32,274		55,640			(59,887)		7,847		0001
Purchased Call/SPXFCDUE Index/SFC061G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/17/2024	09/15/2026	2	250,228	483.01	16,391			5,797		10,966			(8,202)		1,052		0001
Purchased Call/SPXFCDUE Index/SFC061H$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	4	3,411,113	488.57	221,809			79,751		130,437			(111,490)		14,422		0001
Purchased Call/SPXFCDUE Index/SFC061G$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/13/2024	09/11/2026	3	1,586,451	483.01	104,598			36,621		69,282			(52,677)		6,617		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061G\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2024	09/04/2026	2	1,157,166	482.45	71,978			24,426		50,752			(36,043)		4,760		0001
Purchased Call/SPXFCDUE Index/SFC061HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/27/2024	09/29/2026	2	394,552	489.77	24,422			9,112		14,924			(12,234)		1,703		0001
Purchased Call/SPXFCDUE Index/SFC061HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/25/2024	09/23/2026	2	4,294,730	488.28	284,658			103,763		167,029			(142,527)		18,332		0001
Purchased Call/SPXFCDUE Index/SFC061HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/11/2024	09/25/2026	2	1,330,117	489.77	89,234			32,998		50,089			(44,971)		5,699		0001
Purchased Call/SPXFCDUE Index/SFC061D\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/12/2024	07/01/2026	4	4,162,381	471.22	285,806			71,298		221,332			(143,159)		14,696		0001
Purchased Call/SPXFCDUE Index/SFC061ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/08/2024	08/06/2026	2	1,678,805	471.89	108,139			32,324		92,049			(54,169)		6,487		0001
Purchased Call/SPXFCDUE Index/SFC061GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/30/2024	08/31/2026	2	308,169	490.84	18,495			6,175		10,665			(9,273)		1,257		0001
Purchased Call/SPXFCDUE Index/SFC061HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/27/2024	09/24/2026	3	1,943,156	489.11	125,793			46,055		74,161			(62,998)		8,310		0001
Purchased Call/SPXFCDUE Index/SFC061DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/03/2024	07/02/2026	2	1,685,532	475.45	115,192			28,959		79,980			(57,681)		5,967		0001
Purchased Call/SPXFCDUE Index/SFC061FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	3	1,445,068	485.23	97,034			30,207		56,395			(48,854)		5,685		0001
Purchased Call/SPXFCDUE Index/SFC061FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/28/2024	08/28/2026	3	2,143,383	487.13	145,579			48,127		81,959			(73,011)		8,690		0001
Purchased Call/SPXFCDUE Index/SFC061FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/21/2024	08/20/2026	2	1,209,327	487.87	79,524			25,283		44,267			(39,824)		4,821		0001
Purchased Call/SPXFCDUE Index/SFC061FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/26/2024	08/21/2026	2	1,338,214	485.05	93,456			29,953		53,174			(46,882)		5,346		0001
Purchased Call/SPXFCDUE Index/SFC061GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/18/2024	09/11/2026	3	1,656,072	478.56	112,120			39,134		80,993			(56,158)		6,907		0001
Purchased Call/SPXFCDUE Index/SFC061DSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/02/2024	06/26/2026	3	2,468,287	470.46	162,052			39,511		133,161			(81,701)		8,594		0001
Purchased Call/SPXFCDUE Index/SFC061FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/23/2024	08/21/2026	2	1,044,091	490.28	66,161			21,227		35,874			(33,294)		4,171		0001
Purchased Call/SPXFCDUE Index/SFC061ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/06/2024	07/31/2026	3	1,146,208	473.27	71,921			21,001		60,173			(36,228)		4,368		0001
Purchased Call/SPXFCDUE Index/SFC061DSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/10/2024	07/09/2026	4	1,629,338	485.51	115,164			29,998		58,217			(57,764)		5,878		0001
Purchased Call/SPXFCDUE Index/SFC061GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/16/2024	09/09/2026	3	2,540,158	475.16	172,045			59,432		134,412			(86,182)		10,553		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/16/2024	08/12/2026	3	3,543,171	474.43	247,437			75,931		183,522			(123,936)		13,878		0001
Purchased Call/SPXFCDUE Index/SFC061FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/15/2024	08/13/2026	4	1,772,192	478.95	122,272			37,891		81,741			(61,482)		6,957		0001
Purchased Call/SPXFCDUE Index/SFC061ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2026	3	1,631,187	474.9	108,509			30,586		81,251			(54,430)		6,112		0001
Purchased Call/SPXFCDUE Index/SFC061ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/19/2024	07/17/2026	2	2,123,336	488.55	127,101			34,538		70,673			(63,641)		7,819		0001
Purchased Call/SPXFCDUE Index/SFC061ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/31/2024	07/23/2026	3	2,333,034	484.88	131,592			36,823		87,721			(65,977)		8,721		0001
Purchased Call/SPXFCDUE Index/SFC061FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/15/2024	08/14/2026	3	1,955,674	480.11	133,529			41,413		87,756			(66,843)		7,694		0001
Purchased Call/SPXFCDUE Index/SFC061ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2024	07/31/2026	2	2,141,869	481.65	127,629			37,147		89,747			(63,906)		8,162		0001
Purchased Call/SPXFCDUE Index/SFC061FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/19/2024	08/14/2026	3	1,742,514	484.4	114,483			35,577		69,590			(57,412)		6,856		0001
Purchased Call/SPXFCDUE Index/SFC061ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/26/2024	07/24/2026	2	2,638,442	476.76	165,228			46,498		125,016			(82,738)		9,887		0001
Purchased Call/SPXFCDUE Index/SFC061FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/28/2024	08/26/2026	3	2,376,282	488.59	154,156			50,292		86,605			(77,233)		9,594		0001
Purchased Call/SPXFCDUE Index/SFC061ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/17/2026	2	3,318,822	480.52	229,444			62,520		139,787			(115,517)		12,222		0001
Purchased Call/SPXFCDUE Index/SFC061ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/24/2024	07/17/2026	4	2,252,113	484.14	137,020			37,521		85,487			(69,177)		8,294		0001
Purchased Call/SPXFCDUE Index/SFC061DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	3	1,471,533	486.85	101,018			26,519		50,725			(50,690)		5,322		0001
Purchased Call/SPXFCDUE Index/SFC061GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/10/2024	09/08/2026	1	192,402	473.08	13,368			4,603		10,693			(6,702)		798		0001
Purchased Call/SPXFCDUE Index/SFC061GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/09/2024	09/04/2026	4	1,570,341	473.08	106,594			36,298		87,118			(53,704)		6,459		0001
Purchased Call/SPXFCDUE Index/SFC061ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/24/2024	07/22/2026	3	3,933,798	485.78	246,626			68,553		143,650			(123,531)		14,668		0001
Purchased Call/SPXFCDUE Index/SFC061GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2024	09/11/2026	3	1,919,413	480.96	129,230			45,398		88,359			(65,180)		8,006		0001
Purchased Call/SPXFCDUE Index/SFC061FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/21/2024	08/21/2026	3	1,818,432	489.37	104,740	6,096		37,056		64,106			(54,970)		7,264		0001
Purchased Call/SPXFCDUE Index/SFC061HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/27/2024	09/25/2026	2	2,509,854	490.27	163,797			60,426		93,286			(82,204)		10,753		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2024	08/27/2026	2	716,697	489.45	44,757			14,660		27,435			(22,422)		2,900		0001
Purchased Call/SPXFCDUE Index/SFC061GSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	2	1,205,935	480.17	71,647			24,338		56,088			(35,912)		4,960		0001
Purchased Call/SPXFCDUE Index/SFC061GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	09/02/2026	1	180,379	490.84	10,323			3,469		6,276			(5,176)		739		0001
Purchased Call/SPXFCDUE Index/SFC061ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2024	07/29/2026	4	4,459,039	477.91	280,004			80,536		205,810			(140,240)		16,911		0001
Purchased Call/SPXFCDUE Index/SFC061D$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/08/2026	2	3,951,105	484.59	260,891			67,481		144,726			(130,654)		14,216		0001
Purchased Call/SPXFCDUE Index/SFC061HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2026	3	385,514	487.58	25,716			9,359		15,206			(12,878)		1,642		0001
Purchased Call/SPXFCDUE Index/SFC061GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	2	2,302,443	486.32	155,421			51,392		90,001			(78,013)		9,335		0001
Purchased Call/SPXFCDUE Index/SFC061HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2024	09/18/2026	2	1,314,653	487.58	86,687			31,172		51,600			(43,636)		5,558		0001
Purchased Call/SPXFCDUE Index/SFC061GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	09/01/2026	1	245,121	490.84	14,018			4,698		8,510			(7,038)		1,002		0001
Purchased Call/SPXFCDUE Index/SFC061F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2024	08/25/2026	1	63,295	490.28	4,059			1,319		2,193			(2,035)		255		0001
Purchased Call/SPXFCDUE Index/SFC061I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/06/2026	1	149,064	488.51	9,682			3,707		5,896			(4,854)		652		0001
Purchased Call/SPXFCDUE Index/SFC061I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	1	1,958,688	491.09	134,251			52,178		72,921			(67,310)		8,608		0001
Purchased Call/SPXFCDUE Index/SFC061JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2026	3	1,506,280	489.5	94,198	4,047		40,091		59,972			(49,364)		6,782		0001
Purchased Call/SPXFCDUE Index/SFC061JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2026	2	2,458,985	497.98	139,889			56,597		78,539			(70,051)		11,053		0001
Purchased Call/SPXFCDUE Index/SFC061I$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/01/2026	3	2,092,476	485.65	139,124			52,487		88,466			(69,971)		9,065		0001
Purchased Call/SPXFCDUE Index/SFC061KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	334,621	498.89	21,633			9,297		10,841			(10,802)		1,549		0001
Purchased Call/SPXFCDUE Index/SFC061MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	3	2,119,345	500.13	132,582			60,149		69,024			(66,490)		10,061		0001
Purchased Call/SPXFCDUE Index/SFC061KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	10/28/2026	3	4,102,467	493.35	266,967			110,196		149,132			(133,704)		18,627		0001
Purchased Call/SPXFCDUE Index/SFC061I$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/08/2026	2	2,289,276	488.7	156,945			60,466		90,455			(78,590)		10,043		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061K$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/06/2026	3	1,496,444	497.71	97,831			41,830		49,842			(49,076)		6,895		0001
Purchased Call/SPXFCDUE Index/SFC0610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	12/24/2026	3	2,549,481	482.95	147,789	11,628		79,034		129,842			(80,140)		12,625		0001
Purchased Call/SPXFCDUE Index/SFC061L$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2024	11/19/2026	2	1,357,289	491.04	90,008			40,205		54,654			(45,448)		6,384		0001
Purchased Call/SPXFCDUE Index/SFC061L$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/18/2024	11/13/2026	3	1,547,641	494.56	94,578			41,256		56,527			(47,399)		7,211		0001
Purchased Call/SPXFCDUE Index/SFC061K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/30/2024	10/29/2026	2	1,087,357	494.26	68,395			28,343		38,723			(34,268)		4,945		0001
Purchased Call/SPXFCDUE Index/SFC061I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2024	10/02/2026	3	2,223,938	488.51	139,013			52,726		87,682			(70,043)		9,652		0001
Purchased Call/SPXFCDUE Index/SFC061HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/01/2024	09/30/2026	4	2,464,264	491.51	147,380			55,207		89,320			(73,864)		10,656		0001
Purchased Call/SPXFCDUE Index/SFC061N$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	3	2,236,597	481.25	148,145			71,844		117,444			(74,316)		10,982		0001
Purchased Call/SPXFCDUE Index/SFC061L$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/16/2026	1	429,377	487.95	27,721			12,164		18,438			(13,841)		2,010		0001
Purchased Call/SPXFCDUE Index/SFC061J$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/28/2024	10/23/2026	3	1,416,053	491.78	93,172			38,013		53,239			(46,884)		6,376		0001
Purchased Call/SPXFCDUE Index/SFC061N$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/23/2024	12/18/2026	3	1,378,879	483.09	90,091			43,782		69,540			(45,319)		6,771		0001
Purchased Call/SPXFCDUE Index/SFC0610$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	869,836	482.95	56,087			27,851		44,334			(28,005)		4,331		0001
Purchased Call/SPXFCDUE Index/SFC061K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2026	2	3,767,772	478.12	264,929			111,881		200,160			(132,653)		17,305		0001
Purchased Call/SPXFCDUE Index/SFC061N$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2024	12/16/2026	3	3,482,759	503.8	178,996			86,028		107,715			(89,722)		17,052		0001
Purchased Call/SPXFCDUE Index/SFC061L$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2026	3	2,321,518	497.79	143,955			62,669		78,242			(72,051)		10,817		0001
Purchased Call/SPXFCDUE Index/SFC061K$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	2	1,389,047	480.57	88,866			37,054		69,255			(44,538)		6,328		0001
Purchased Call/SPXFCDUE Index/SFC061I$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/02/2024	10/02/2026	4	1,415,695	485.77	90,712			34,362		59,854			(45,536)		6,144		0001
Purchased Call/SPXFCDUE Index/SFC061N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/11/2026	4	1,918,155	501.81	121,158	2,806		59,011		61,798			(62,331)		9,324		0001
Purchased Call/SPXFCDUE Index/SFC061I$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/15/2024	10/13/2026	1	176,785	494.85	11,271			4,425		6,004			(5,651)		782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2024	11/27/2026	2	2,748,307	497.7	184,415			84,019		95,472			(92,378)		13,086		0001
Purchased Call/SPXFCDUE Index/SFC061LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2026	3	1,661,399	494	109,424			48,834		62,528			(54,886)		7,827		0001
Purchased Call/SPXFCDUE Index/SFC061KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	10/30/2026	3	2,134,749	479.64	138,314			57,789		108,767			(69,625)		9,725		0001
Purchased Call/SPXFCDUE Index/SFC061NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	3	2,035,770	506.44	128,009			60,618		58,457			(64,060)		9,896		0001
Purchased Call/SPXFCDUE Index/SFC061NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	1	433,439	501.81	28,018			13,393		14,033			(13,970)		2,119		0001
Purchased Call/SPXFCDUE Index/SFC061JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/26/2026	2	303,631	491.78	19,875			8,153		11,444			(9,939)		1,374		0001
Purchased Call/SPXFCDUE Index/SFC061KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2026	1	212,630	498.89	13,753			5,921		6,909			(6,858)		986		0001
Purchased Call/SPXFCDUE Index/SFC061LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	1	1,101,266	487.95	71,131			31,266		47,435			(35,468)		5,164		0001
Purchased Call/SPXFCDUE Index/SFC061KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/05/2026	3	288,758	488.51	18,320			6,993		11,395			(9,184)		1,260		0001
Purchased Call/SPXFCDUE Index/SFC061JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	2	1,321,991	496.98	85,582			33,993		42,834			(42,848)		5,882		0001
Purchased Call/SPXFCDUE Index/SFC061KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	3	2,122,337	495.42	139,858			59,561		74,905			(69,990)		9,780		0001
Purchased Call/SPXFCDUE Index/SFC061NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/17/2026	4	3,215,362	501.04	149,313	2,347		73,116		106,709			(75,914)		15,765		0001
Purchased Call/SPXFCDUE Index/SFC061MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	1	261,521	501.77	16,915			7,761		8,252			(8,434)		1,253		0001
Purchased Call/SPXFCDUE Index/SFC0610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	5	4,366,495	487.42	259,508	3,094		129,745		201,454			(131,938)		21,622		0001
Purchased Call/SPXFCDUE Index/SFC061LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	3	1,710,147	487.95	112,254			49,076		73,312			(56,500)		7,969		0001
Purchased Call/SPXFCDUE Index/SFC061JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/21/2026	2	4,686,829	497	304,528			122,746		153,064			(152,489)		21,032		0001
Purchased Call/SPXFCDUE Index/SFC061JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	3	1,830,207	491.27	119,611			48,729		69,703			(59,991)		8,241		0001
Purchased Call/SPXFCDUE Index/SFC061KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	3	2,305,179	492.04	139,462			57,938		87,093			(69,768)		10,501		0001
Purchased Call/SPXFCDUE Index/SFC061ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	3	869,224	484.08	59,280			22,447		38,344			(29,764)		3,772		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/16/2024	10/15/2026	2	2,408,246	493.83	163,905			64,718		84,455			(82,073)		10,696		0001
Purchased Call/SPXFCDUE Index/SFC061MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	11/25/2026	4	3,390,858	496.84	227,981			103,232		119,867			(114,337)		16,096		0001
Purchased Call/SPXFCDUE Index/SFC061MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	2	1,038,128	501.77	67,523			30,824		32,579			(33,958)		4,943		0001
Purchased Call/SPXFCDUE Index/SFC061NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2024	12/10/2026	4	1,755,986	499.16	123,279			58,176		60,175			(61,723)		8,524		0001
Purchased Call/SPXFCDUE Index/SFC061LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/13/2024	11/12/2026	3	1,420,174	497.85	90,570			39,234		47,640			(45,329)		6,607		0001
Purchased Call/SPXFCDUE Index/SFC061MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/09/2024	12/04/2026	1	869,700	507.76	51,436			23,975		23,829			(25,895)		4,185		0001
Purchased Call/SPXFCDUE Index/SFC061MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/04/2026	3	1,309,754	507.49	83,880			38,912		36,136			(41,971)		6,302		0001
Purchased Call/SPXFCDUE Index/SFC061LSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	11/20/2026	3	1,615,168	491.08	106,291			47,259		65,231			(53,212)		7,609		0001
Purchased Call/SPXFCDUE Index/SFC061LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2026	1	99,406	495.47	6,414			2,881		3,624			(3,198)		471		0001
Purchased Call/SPXFCDUE Index/SFC061MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/03/2026	3	789,178	502.86	54,262			25,109		24,380			(27,181)		3,792		0001
Purchased Call/SPXFCDUE Index/SFC061NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/12/2024	12/11/2026	3	1,424,335	502.69	91,440			43,443		44,902			(45,866)		6,924		0001
Purchased Call/SPXFCDUE Index/SFC061KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2024	11/05/2026	2	1,011,418	483.51	77,648			32,934		47,524			(38,888)		4,653		0001
Purchased Call/SPXFCDUE Index/SFC061MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	12/02/2026	2	3,157,949	502.51	206,423			95,133		98,079			(103,368)		15,149		0001
Purchased Call/SPXFCDUE Index/SFC061JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	10/27/2026	1	338,822	491.78	21,990			9,031		12,773			(10,965)		1,536		0001
Purchased Call/SPXFCDUE Index/SFC061JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/19/2026	1	98,286	499.42	6,388			2,557		2,992			(3,189)		440		0001
Purchased Call/SPXFCDUE Index/SFC061LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/11/2026	2	1,506,688	498.9	95,401			41,236		49,099			(47,796)		6,998		0001
Purchased Call/SPXFCDUE Index/SFC061JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	3	2,955,197	496.82	198,402			78,927		96,157			(99,495)		13,148		0001
Purchased Call/SPXFCDUE Index/SFC061ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2026	2	3,047,253	492.43	204,670			79,539		109,567			(102,612)		13,392		0001
Purchased Call/SPXFCDUE Index/SFC061LSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/24/2024	11/18/2026	3	2,842,617	489.15	187,747			83,126		119,494			(94,253)		13,350		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2026	3	1,214,680	495.47	79,480			35,499		44,102			(39,964)		5,722		0001
Purchased Call/SPXFCDUE Index/SFC061KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/11/2024	11/06/2026	4	2,036,662	498.89	129,627			55,461		65,816			(65,322)		9,385		0001
Purchased Call/SPXFCDUE Index/SFC061LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2024	10/12/2026	1	58,848	494.85	3,505			1,442		1,989			(1,849)		260		0001
Purchased Call/SPXFCDUE Index/SFC061ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2026	2	2,960,298	483.75	209,744			80,526		132,272			(105,059)		12,964		0001
Purchased Call/SPXFCDUE Index/SFC061JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/20/2026	1	172,126	499.42	11,193			4,490		5,256			(5,581)		771		0001
Purchased Call/SPXFCDUE Index/SFC061JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/16/2026	3	991,694	499.42	61,156			24,364		30,114			(30,774)		4,412		0001
Purchased Call/SPXFCDUE Index/SFC061ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2024	10/09/2026	3	1,289,958	494.85	87,362			33,964		43,521			(43,985)		5,669		0001
Purchased Call/SPXFCDUE Index/SFC061JSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/15/2024	10/14/2026	2	3,098,484	499.6	185,117			72,836		93,023			(92,700)		13,738		0001
Purchased Call/SPXFCDUE Index/SFC061NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/14/2026	1	769,631	501.81	49,718			23,731		24,854			(24,825)		3,757		0001
Purchased Call/SPXFCDUE Index/SFC061LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/23/2026	1	108,401	495.47	6,990			3,134		3,941			(3,490)		513		0001
Purchased Call/SPXFCDUE Index/SFC061MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/04/2026	2	1,239,803	506.03	80,782			37,567		35,504			(40,465)		5,965		0001
Purchased Call/SPXFCDUE Index/SFC061MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/07/2026	1	1,057,213	507.76	68,476			32,024		29,013			(34,191)		5,109		0001
Purchased Call/SPXFCDUE Index/SFC061NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/11/2024	12/09/2026	2	2,413,872	502	150,403			70,759		76,991			(75,311)		11,700		0001
Purchased Call/SPXFCDUE Index/SFC0610S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/23/2026	3	4,814,956	484.76	318,993			156,494		235,139			(159,775)		23,809		0001
Purchased Call/SPXFCDUE Index/SFC061NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	3	1,898,973	481.62	122,059			59,026		98,912			(61,093)		9,324		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2026	2	3,142,169	480.28	191,668	5,812		98,752		170,198			(98,867)		15,689		0001
Purchased Call/SPXFCDUE Index/SFC061NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2026	1	89,247	483.09	5,758			2,808		4,520			(2,871)		441		0001
Purchased Call/SPXFCDUE Index/SFC0610SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/21/2026	1	424,609	483.09	27,383			13,334		21,469			(13,673)		2,094		0001
Purchased Call/SPXFCDUE Index/SFC061KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/01/2024	11/03/2026	1	201,652	479.64	13,061			5,490		10,322			(6,513)		925		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/01/2024	11/02/2026	1	215,937	479.64	13,980			5,865		11,029			(6,980)		989		0001
Purchased Call/SPXFCDUE Index/SFC061HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/01/2024	09/28/2026	1	242,960	489.77	14,872			5,539		9,174			(7,467)		1,047		0001
Purchased Call/SPXFCDUE Index/SFC061MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/08/2026	1	601,788	507.76	38,996			18,266		16,560			(19,445)		2,913		0001
Purchased Call/SPXFCDUE Index/SFC061MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	11/30/2026	1	233,217	501.77	15,075			6,905		7,342			(7,527)		1,115		0001
Purchased Call/SPXFCDUE Index/SFC0610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/29/2026	1	558,699	482.95	36,042			17,922		28,523			(17,972)		2,786		0001
Purchased Call/SPXFCDUE Index/SFC0610SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2025	01/27/2027	3	3,316,378	478.86	221,208			118,996		190,373			(102,245)		17,184		0001
Purchased Call/SPXFCDUE Index/SFC061PSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/21/2025	01/15/2027	4	2,941,798	482.31	193,527			101,583		155,463			(92,137)		15,008		0001
Purchased Call/SPXFCDUE Index/SFC0610SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2025	01/28/2027	4	2,042,144	481.16	128,855			69,820		111,949			(59,109)		10,595		0001
Purchased Call/SPXFCDUE Index/SFC0610S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/25/2027	1	1,206,565	486.53	77,836			41,648		58,759			(36,309)		6,236		0001
Purchased Call/SPXFCDUE Index/SFC0610SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/31/2025	01/29/2027	5	2,784,128	479.46	181,458			98,319		158,378			(83,328)		14,463		0001
Purchased Call/SPXFCDUE Index/SFC061PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/21/2027	2	4,363,667	484.31	288,987			153,102		221,926			(135,950)		22,437		0001
Purchased Call/SPXFCDUE Index/SFC061PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/08/2027	3	2,603,095	474.93	168,430			86,697		159,248			(81,814)		13,157		0001
Purchased Call/SPXFCDUE Index/SFC061SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2025	02/24/2027	3	5,731,108	471.19	351,840			202,830		392,617			(149,106)		30,739		0001
Purchased Call/SPXFCDUE Index/SFC061PSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/15/2025	01/14/2027	2	804,876	475.08	57,159			29,791		49,339			(27,372)		4,101		0001
Purchased Call/SPXFCDUE Index/SFC061PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/14/2025	01/13/2027	2	3,255,309	475.03	210,571			109,207		199,515			(101,375)		16,564		0001
Purchased Call/SPXFCDUE Index/SFC061RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2025	02/05/2027	5	3,379,377	477.42	224,111			124,076		201,992			(100,155)		17,711		0001
Purchased Call/SPXFCDUE Index/SFC061RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/05/2025	02/11/2027	2	2,635,369	479.58	161,937			90,609		151,623			(71,355)		13,914		0001
Purchased Call/SPXFCDUE Index/SFC061TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/12/2025	03/12/2027	4	2,721,633	451.46	172,470			103,469		269,212			(69,272)		14,873		0001
Purchased Call/SPXFCDUE Index/SFC061RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/13/2025	02/12/2027	3	2,260,030	482.8	146,034			82,189		122,067			(64,200)		11,947		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0610SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	01/29/2027	4	3,902,890	479.41		243,257		132,337		222,248			(110,992)		20,275		0001
Purchased Call/SPXFCDUE Index/SFC061T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	4	3,878,760	448.97		268,187		161,143		400,195			(107,527)		21,196		0001
Purchased Call/SPXFCDUE Index/SFC061S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	4	3,785,734	461.43		255,200		148,410		311,849			(107,210)		20,353		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	12/31/2026	4	1,692,296	480.75		108,145		54,542		90,958			(53,655)		8,461		0001
Purchased Call/SPXFCDUE Index/SFC061R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	4	2,209,132	480.48		136,239		75,292		124,092			(61,149)		11,578		0001
Purchased Call/SPXFCDUE Index/SFC061RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	4	1,890,357	482.57		109,101		62,385		103,242			(46,877)		10,078		0001
Purchased Call/SPXFCDUE Index/SFC061S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	4	4,204,692	455.34		273,548		161,784		387,750			(112,262)		22,792		0001
Purchased Call/SPXFCDUE Index/SFC061S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/10/2027	5	4,845,409	451.53		316,424		191,527		478,058			(125,037)		26,418		0001
Purchased Call/SPXFCDUE Index/SFC061RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/18/2027	3	2,174,850	483.11		138,284		78,702		117,156			(59,631)		11,581		0001
Purchased Call/SPXFCDUE Index/SFC061T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/19/2027	3	3,488,015	453.89		242,698		148,378		332,429			(94,407)		19,213		0001
Purchased Call/SPXFCDUE Index/SFC061USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	4	2,530,244	450.08		169,339		105,149		257,738			(64,279)		14,032		0001
Purchased Call/SPXFCDUE Index/SFC0610$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/04/2027	2	911,292	480.75		58,628		29,684		49,031			(29,020)		4,581		0001
Purchased Call/SPXFCDUE Index/SFC0610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2027	4	1,072,685	487.46		67,663		36,068		51,117			(31,691)		5,523		0001
Purchased Call/SPXFCDUE Index/SFC0610$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	3	2,327,653	477.65		153,330		77,155		133,633			(76,379)		11,638		0001
Purchased Call/SPXFCDUE Index/SFC0610$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	4	3,344,667	481.16		210,159		114,110		183,710			(96,376)		17,375		0001
Purchased Call/SPXFCDUE Index/SFC061PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2027	3	3,897,643	479.31		240,459		123,279		217,691			(117,376)		19,701		0001
Purchased Call/SPXFCDUE Index/SFC0610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	425,479	479.41		27,469		14,962		24,259			(12,551)		2,219		0001
Purchased Call/SPXFCDUE Index/SFC0610$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	2	634,415	479.41		41,177		22,507		36,258			(18,741)		3,312		0001
Purchased Call/SPXFCDUE Index/SFC061R$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	02/12/2027	5	3,364,299	478.28		227,102		127,607		199,153			(99,950)		17,785		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0610SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	2	3,505,606	479.25		228,361		125,734		201,920			(102,832)		18,372		0001
Purchased Call/SPXFCDUE Index/SFC061RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	5	3,194,650	483.08		200,121		112,933		171,558			(87,346)		16,888		0001
Purchased Call/SPXFCDUE Index/SFC061RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	463,679	477.42		29,917		16,602		27,775			(13,364)		2,442		0001
Purchased Call/SPXFCDUE Index/SFC061RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	5	4,849,355	485.08		295,275		168,602		251,570			(127,099)		25,854		0001
Purchased Call/SPXFCDUE Index/SFC061T5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/19/2027	3	3,234,073	454.79		208,183		126,854		303,497			(81,685)		17,815		0001
Purchased Call/SPXFCDUE Index/SFC061TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/17/2027	3	4,163,907	455.12		260,530		157,765		388,088			(102,840)		22,885		0001
Purchased Call/SPXFCDUE Index/SFC061S5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	3	2,830,748	465.36		170,089		99,023		216,972			(71,158)		15,219		0001
Purchased Call/SPXFCDUE Index/SFC061S5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/01/2027	2	1,050,228	465.36		66,329		38,701		80,598			(27,732)		5,666		0001
Purchased Call/SPXFCDUE Index/SFC061TSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/18/2027	3	4,096,587	452.23		274,197		166,336		401,308			(107,970)		22,540		0001
Purchased Call/SPXFCDUE Index/SFC061RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/19/2027	3	2,533,057	473.28		158,419		90,696		166,399			(67,807)		13,505		0001
Purchased Call/SPXFCDUE Index/SFC061S50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	1	558,556	473.28		36,049		20,677		36,741			(15,436)		2,989		0001
Purchased Call/SPXFCDUE Index/SFC061S5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2027	4	1,913,761	455.96		126,795		74,524		174,329			(52,325)		10,362		0001
Purchased Call/SPXFCDUE Index/SFC061S5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/05/2027	3	2,475,593	455.73		150,586		89,136		226,741			(61,514)		13,419		0001
Purchased Call/SPXFCDUE Index/SFC061RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/17/2027	3	2,868,147	483.08		182,691		103,580		154,435			(79,150)		15,255		0001
Purchased Call/SPXFCDUE Index/SFC061PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/15/2027	2	1,007,378	480.39		65,122		34,117		55,437			(31,146)		5,139		0001
Purchased Call/SPXFCDUE Index/SFC061PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	3	1,653,059	479.99		108,967		57,100		91,736			(52,046)		8,433		0001
Purchased Call/SPXFCDUE Index/SFC0610S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	1	829,542	486.53		53,539		28,681		40,468			(24,941)		4,293		0001
Purchased Call/SPXFCDUE Index/SFC0610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2027	2	699,287	478.92		45,235		23,077		39,293			(22,160)		3,530		0001
Purchased Call/SPXFCDUE Index/SFC0610SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	12/31/2026	3	1,011,281	478.67		65,021		32,725		56,819			(32,387)		5,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0610ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2025	02/03/2027	3	2,391,586	476.76		158,619		86,965		144,416			(71,674)		12,502		0001
Purchased Call/SPXFCDUE Index/SFC061PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/19/2025	01/22/2027	3	2,675,420	486.07		174,688		92,965		131,359			(81,915)		13,774		0001
Purchased Call/SPXFCDUE Index/SFC0610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/06/2027	1	2,554,099	481.81		157,229		80,020		134,784			(77,213)		12,875		0001
Purchased Call/SPXFCDUE Index/SFC061PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/19/2027	3	724,186	482.31		45,530		24,253		38,319			(21,351)		3,714		0001
Purchased Call/SPXFCDUE Index/SFC061PSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	1	717,745	474.93		46,173		23,817		43,959			(22,423)		3,642		0001
Purchased Call/SPXFCDUE Index/SFC061TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/17/2025	03/12/2027	5	2,557,234	453.36		165,784		100,045		244,845			(65,800)		13,975		0001
Purchased Call/SPXFCDUE Index/SFC0610S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/27/2025	01/22/2027	3	2,219,417	486.53		129,863		69,327		107,900			(60,597)		11,427		0001
Purchased Call/SPXFCDUE Index/SFC061TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2025	03/24/2027	2	3,824,552	458.86		247,870		152,420		335,277			(95,528)		21,186		0001
Purchased Call/SPXFCDUE Index/SFC061US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/25/2027	4	2,357,110	455.38		141,574		87,725		219,489			(54,130)		13,072		0001
Purchased Call/SPXFCDUE Index/SFC061SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/06/2025	03/05/2027	3	2,641,727	458.6		163,065		96,236		229,999			(67,112)		14,320		0001
Purchased Call/SPXFCDUE Index/SFC061SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/27/2025	02/26/2027	4	3,744,585	468.07		223,369		129,595		272,867			(94,066)		20,132		0001
Purchased Call/SPXFCDUE Index/SFC061SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/03/2025	02/25/2027	3	2,625,595	468.22		162,985		94,308		190,543			(68,770)		14,099		0001
Purchased Call/SPXFCDUE Index/SFC061US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	1	219,187	450.08		14,241		8,854		22,334			(5,416)		1,221		0001
Purchased Call/SPXFCDUE Index/SFC061TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/22/2027	2	678,034	453.89		44,148		27,032		64,682			(17,198)		3,748		0001
Purchased Call/SPXFCDUE Index/SFC061SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/13/2025	03/11/2027	4	3,188,190	450.96		207,563		123,934		317,779			(83,723)		17,403		0001
Purchased Call/SPXFCDUE Index/SFC061US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2025	03/25/2027	4	2,770,580	459.1		171,953		106,086		241,875			(65,982)		15,364		0001
Purchased Call/SPXFCDUE Index/SFC0610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/05/2025	02/04/2027	1	2,389,970	478.26		156,613		85,954		140,174			(70,680)		12,510		0001
Purchased Call/SPXFCDUE Index/SFC0610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/03/2025	01/05/2027	1	264,060	480.75		17,045		8,640		14,233			(8,429)		1,329		0001
Purchased Call/SPXFCDUE Index/SFC061PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/12/2027	1	741,136	474.93		47,707		24,640		45,459			(23,137)		3,766		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061R$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/10/2027	2	4,419,349	479.49		283,643		158,056		254,464			(125,632)		23,305		0001
Purchased Call/SPXFCDUE Index/SFC061S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2027	1	525,450	473.28		33,928		19,481		34,534			(14,508)		2,815		0001
Purchased Call/SPXFCDUE Index/SFC061S$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	1	302,598	455.73		19,654		11,652		27,728			(8,039)		1,646		0001
Purchased Call/SPXFCDUE Index/SFC061S$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/03/2027	2	5,069,068	460.14		308,190		180,608		428,608			(127,654)		27,414		0001
Purchased Call/SPXFCDUE Index/SFC061R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	1	633,839	483.08		40,914		23,130		34,084			(17,886)		3,367		0001
Purchased Call/SPXFCDUE Index/SFC061T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	1	484,753	453.36		31,436		18,940		46,459			(12,557)		2,658		0001
Purchased Call/SPXFCDUE Index/SFC061T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/19/2027	3	3,411,855	454.19		225,198		137,532		323,502			(87,995)		18,794		0001
Purchased Call/SPXFCDUE Index/SFC061R$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	771,718	477.42		49,760		27,584		46,181			(22,259)		4,060		0001
Purchased Call/SPXFCDUE Index/SFC061U$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	3	1,828,232	456.15		115,546		71,465		168,000			(44,283)		10,139		0001
Purchased Call/SPXFCDUE Index/SFC061X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2025	05/14/2027	4	2,399,104	461.61		157,263		108,118		206,286			(49,479)		14,026		0001
Purchased Call/SPXFCDUE Index/SFC061V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	4	2,767,253	445.23		183,538		117,407		307,296			(66,470)		15,600		0001
Purchased Call/SPXFCDUE Index/SFC061W$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/26/2027	2	332,223	448.83		21,747		14,365		34,962			(7,424)		1,907		0001
Purchased Call/SPXFCDUE Index/SFC1610$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/17/2027	4	3,760,457	462.2		260,161		191,685		325,552			(68,756)		22,721		0001
Purchased Call/SPXFCDUE Index/SFC1610$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/24/2027	3	2,482,113	471.94		161,556		119,748		182,775			(41,927)		15,095		0001
Purchased Call/SPXFCDUE Index/SFC061W$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	1	207,215	452.45		13,513		9,052		20,617			(4,492)		1,198		0001
Purchased Call/SPXFCDUE Index/SFC061W$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	3	2,466,625	450.32		165,246		110,461		253,849			(55,144)		14,217		0001
Purchased Call/SPXFCDUE Index/SFC061W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2025	04/30/2027	3	2,982,685	452.45		189,741		127,026		296,414			(62,822)		17,191		0001
Purchased Call/SPXFCDUE Index/SFC061U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2027	3	3,051,713	453.07		202,340		126,615		296,066			(75,794)		17,055		0001
Purchased Call/SPXFCDUE Index/SFC061Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/16/2027	3	5,829,310	467.61		358,559		262,353		459,776			(96,810)		35,188		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1610$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/17/2027	4	1,877,470	463.71		121,585		89,494		158,484			(32,394)		11,344		0001
Purchased Call/SPXFCDUE Index/SFC0612$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	1	280,321	466.8		18,193		13,063		22,283			(5,177)		1,678		0001
Purchased Call/SPXFCDUE Index/SFC061X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/14/2027	4	2,281,979	462.47		151,506		104,234		193,355			(47,623)		13,341		0001
Purchased Call/SPXFCDUE Index/SFC061U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	03/31/2027	4	5,947,391	452.42		389,723		243,448		583,126			(146,423)		33,201		0001
Purchased Call/SPXFCDUE Index/SFC061Z$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/11/2027	3	2,780,085	463.17		189,914		138,144		235,973			(51,968)		16,703		0001
Purchased Call/SPXFCDUE Index/SFC061W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2027	3	1,974,844	445.54		133,008		87,465		218,962			(45,791)		11,300		0001
Purchased Call/SPXFCDUE Index/SFC061X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	4	1,965,609	450.3		132,756		89,943		203,086			(43,061)		11,410		0001
Purchased Call/SPXFCDUE Index/SFC061X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/13/2027	3	3,352,393	461.54		218,050		149,067		288,169			(69,118)		19,579		0001
Purchased Call/SPXFCDUE Index/SFC061V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	4	4,410,075	444.49		276,578		179,781		496,718			(96,992)		25,048		0001
Purchased Call/SPXFCDUE Index/SFC061Y$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/24/2027	3	719,068	455.19		48,719		34,194		68,990			(14,642)		4,246		0001
Purchased Call/SPXFCDUE Index/SFC061X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	4	1,813,286	451.27		131,078		89,026		184,418			(42,159)		10,526		0001
Purchased Call/SPXFCDUE Index/SFC061X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	2	424,628	464.44		27,402		18,902		34,779			(8,549)		2,490		0001
Purchased Call/SPXFCDUE Index/SFC061X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/14/2027	4	2,374,149	464.44		153,346		105,671		194,466			(47,784)		13,880		0001
Purchased Call/SPXFCDUE Index/SFC061Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	05/27/2027	4	4,230,235	461.32		272,903		192,464		371,660			(80,602)		25,051		0001
Purchased Call/SPXFCDUE Index/SFC061Y$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	4	4,754,953	461.22		313,237		221,814		413,885			(91,679)		28,186		0001
Purchased Call/SPXFCDUE Index/SFC061Y$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/19/2027	3	2,445,716	464.61		154,608		107,002		200,154			(47,703)		14,370		0001
Purchased Call/SPXFCDUE Index/SFC1610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/25/2027	3	2,548,873	478.11		173,801		129,834		168,644			(44,148)		15,516		0001
Purchased Call/SPXFCDUE Index/SFC061Z$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	3	2,211,036	467.47		142,814		103,604		174,427			(39,551)		13,284		0001
Purchased Call/SPXFCDUE Index/SFC061Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	05/28/2027	4	3,278,448	461.04		214,337		151,643		286,234			(63,192)		19,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	350,884	463.17		22,807		16,596		29,822			(6,271)		2,114		0001
Purchased Call/SPXFCDUE Index/SFC061Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2027	5	2,056,954	463.32		126,018		87,424		172,218			(38,688)		12,097		0001
Purchased Call/SPXFCDUE Index/SFC061W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/29/2027	3	3,390,563	449.86		220,355		146,391		351,209			(74,095)		19,522		0001
Purchased Call/SPXFCDUE Index/SFC061W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	3	3,640,771	448.83		238,166		157,126		382,856			(81,196)		20,832		0001
Purchased Call/SPXFCDUE Index/SFC061Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	06/17/2027	4	3,404,566	464.07		222,588		163,614		285,660			(59,720)		20,571		0001
Purchased Call/SPXFCDUE Index/SFC061Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/21/2027	4	3,151,555	455.19		222,294		155,542		302,259			(66,952)		18,553		0001
Purchased Call/SPXFCDUE Index/SFC061Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	06/04/2027	4	1,825,217	462.21		125,435		89,967		156,784			(35,763)		10,893		0001
Purchased Call/SPXFCDUE Index/SFC061W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	3	2,825,595	449.25		187,577		125,186		295,900			(62,781)		16,286		0001
Purchased Call/SPXFCDUE Index/SFC061W$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/28/2027	2	4,410,184	449.03		292,074		193,655		463,080			(98,549)		25,366		0001
Purchased Call/SPXFCDUE Index/SFC061W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	05/06/2027	3	2,725,195	449.91		179,386		121,008		283,149			(58,474)		15,804		0001
Purchased Call/SPXFCDUE Index/SFC061X$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	4	1,712,487	451.61		112,409		76,231		173,203			(36,419)		9,941		0001
Purchased Call/SPXFCDUE Index/SFC061W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	3	1,791,648	447.99		118,081		77,788		190,988			(40,550)		10,252		0001
Purchased Call/SPXFCDUE Index/SFC061V$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	4	2,482,353	447.1		157,176		100,357		267,455			(57,104)		13,994		0001
Purchased Call/SPXFCDUE Index/SFC061V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	3	2,867,652	446.55		187,440		120,101		311,734			(67,427)		16,166		0001
Purchased Call/SPXFCDUE Index/SFC061X$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/12/2027	4	5,224,102	459.46		349,959		238,865		465,125			(111,283)		30,480		0001
Purchased Call/SPXFCDUE Index/SFC061V$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	4	3,814,431	444.35		254,202		166,533		430,473			(87,826)		21,803		0001
Purchased Call/SPXFCDUE Index/SFC1610$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	3	1,917,059	471.52		134,012		99,904		142,373			(34,409)		11,670		0001
Purchased Call/SPXFCDUE Index/SFC061U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	2	735,582	440.3		51,041		32,850		88,068			(18,261)		4,129		0001
Purchased Call/SPXFCDUE Index/SFC061U$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/07/2027	3	4,387,649	440.82		278,900		176,911		521,827			(102,099)		24,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	3	3,081,793	459.94		202,505		142,832		274,088			(60,055)		18,268		0001
Purchased Call/SPXFCDUE Index/SFC061YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	1	333,314	455.19		21,692		15,196		32,028			(6,570)		1,972		0001
Purchased Call/SPXFCDUE Index/SFC061ZS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	3	1,719,236	466.8		111,855		80,287		136,580			(31,659)		10,260		0001
Purchased Call/SPXFCDUE Index/SFC061ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/09/2027	2	3,759,510	467.1		249,908		180,142		298,131			(69,917)		22,544		0001
Purchased Call/SPXFCDUE Index/SFC061USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2027	3	2,762,419	454.95		153,009		96,183		259,843			(57,103)		15,455		0001
Purchased Call/SPXFCDUE Index/SFC061USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/08/2027	3	2,000,131	437.81		143,597		91,233		249,325			(52,428)		11,263		0001
Purchased Call/SPXFCDUE Index/SFC061YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/03/2027	3	6,559,698	464.59		426,728		304,090		540,218			(122,894)		39,110		0001
Purchased Call/SPXFCDUE Index/SFC061YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	05/21/2027	3	1,863,541	458.2		119,109		83,497		170,042			(35,995)		10,971		0001
Purchased Call/SPXFCDUE Index/SFC061ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	2	4,243,664	468.76		270,839		195,541		327,028			(75,463)		25,472		0001
Purchased Call/SPXFCDUE Index/SFC061USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/02/2027	4	2,647,876	444.43		163,744		103,125		296,534			(60,936)		14,814		0001
Purchased Call/SPXFCDUE Index/SFC061YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	3	3,721,021	458.26		241,431		168,280		339,192			(73,865)		21,906		0001
Purchased Call/SPXFCDUE Index/SFC061VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/21/2027	3	3,339,240	441.64		228,113		149,083		393,110			(79,137)		19,067		0001
Purchased Call/SPXFCDUE Index/SFC061VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/14/2027	3	4,692,106	446.86		302,291		194,666		507,935			(107,754)		26,594		0001
Purchased Call/SPXFCDUE Index/SFC061WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	05/05/2027	2	3,723,419	451.23		237,506		159,769		378,403			(77,858)		21,571		0001
Purchased Call/SPXFCDUE Index/SFC061VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/15/2027	3	2,627,236	446.62		166,683		107,533		285,699			(59,242)		14,906		0001
Purchased Call/SPXFCDUE Index/SFC061YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/02/2027	2	3,717,508	462.18		250,588		178,219		318,770			(72,514)		22,143		0001
Purchased Call/SPXFCDUE Index/SFC061XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	2	360,887	451.27		24,493		16,656		36,725			(7,882)		2,101		0001
Purchased Call/SPXFCDUE Index/SFC1610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	1	464,765	462.2		30,252		22,304		40,270			(8,028)		2,819		0001
Purchased Call/SPXFCDUE Index/SFC061VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	4	2,789,971	444.5		180,933		117,291		314,191			(63,969)		15,847		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2025	04/02/2027	5	2,421,574	440.3		161,666		102,398		289,649			(59,422)		13,548		0001
Purchased Call/SPXFCDUE Index/SFC061Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2027	3	2,251,046	464.63		142,031		101,615		185,599			(40,735)		13,434		0001
Purchased Call/SPXFCDUE Index/SFC1610$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	2	2,323,587	476.01		155,705		116,112		159,551			(40,018)		14,144		0001
Purchased Call/SPXFCDUE Index/SFC061Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2027	3	2,980,219	468.93		178,682		129,817		229,256			(49,299)		17,905		0001
Purchased Call/SPXFCDUE Index/SFC1610$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	410,767	478.11		26,827		20,037		27,167			(6,863)		2,507		0001
Purchased Call/SPXFCDUE Index/SFC061V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	1	252,957	444.49		16,513		10,729		28,485			(5,820)		1,441		0001
Purchased Call/SPXFCDUE Index/SFC061V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	496,593	446.55		32,328		20,722		54,003			(11,675)		2,809		0001
Purchased Call/SPXFCDUE Index/SFC1610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2027	2	3,248,214	466.56		229,378		169,751		261,752			(59,778)		19,736		0001
Purchased Call/SPXFCDUE Index/SFC1613$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/05/2027	5	3,154,809	487.71		210,771		168,658		181,773			(42,433)		19,919		0001
Purchased Call/SPXFCDUE Index/SFC1616$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/10/2027	2	3,106,887	502.22		207,867		177,324		142,563			(30,880)		20,214		0001
Purchased Call/SPXFCDUE Index/SFC1613$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/04/2027	5	5,346,551	489.09		346,203		276,585		300,401			(69,962)		33,728		0001
Purchased Call/SPXFCDUE Index/SFC1612$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2027	5	2,952,744	491.65		204,203		159,682		156,603			(44,719)		18,417		0001
Purchased Call/SPXFCDUE Index/SFC1613$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	5	3,117,101	492.57		202,819		163,480		165,037			(39,594)		19,697		0001
Purchased Call/SPXFCDUE Index/SFC1611$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/09/2027	5	3,573,073	486.34		231,389		177,681		206,072			(53,900)		22,030		0001
Purchased Call/SPXFCDUE Index/SFC1613$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	1	531,074	486.92		34,700		27,588		30,949			(7,215)		3,344		0001
Purchased Call/SPXFCDUE Index/SFC1611$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	08/18/2026	1	83,537	485.23		4,614		2,689		3,275			(1,941)		332		0001
Purchased Call/SPXFCDUE Index/SFC1615$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/02/2027	3	4,766,455	488.39		327,810		274,919		277,919			(53,410)		30,809		0001
Purchased Call/SPXFCDUE Index/SFC1611$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/14/2027	3	2,527,857	486.88		159,745		122,859		144,941			(37,014)		15,656		0001
Purchased Call/SPXFCDUE Index/SFC1615$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	4	2,414,323	490.56		165,748		139,414		135,580			(26,722)		15,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1613$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/07/2025	08/06/2027	2	3,157,801	489.03		210,815		169,339		178,089			(42,117)		19,955		0001
Purchased Call/SPXFCDUE Index/SFC1616$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/28/2025	09/17/2027	4	4,842,095	506.48		318,330		274,954		207,296			(44,389)		31,681		0001
Purchased Call/SPXFCDUE Index/SFC1610$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/01/2025	06/30/2027	3	4,587,677	481.83		297,104		222,894		284,660			(74,531)		28,055		0001
Purchased Call/SPXFCDUE Index/SFC1611$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/16/2025	07/15/2027	5	3,832,796	484.81		255,241		196,687		228,600			(58,780)		23,759		0001
Purchased Call/SPXFCDUE Index/SFC1611$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/03/2025	07/02/2027	3	3,131,891	488.69		193,332		146,211		172,328			(47,483)		19,188		0001
Purchased Call/SPXFCDUE Index/SFC1614$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/21/2025	08/20/2027	3	1,745,819	490.23		111,520		91,631		97,335			(20,199)		11,164		0001
Purchased Call/SPXFCDUE Index/SFC1612$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2025	07/16/2027	3	2,809,192	489.82		185,772		144,156		153,437			(41,791)		17,429		0001
Purchased Call/SPXFCDUE Index/SFC1616$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/12/2025	09/14/2027	3	882,676	502.22		58,590		50,037		40,640			(8,726)		5,761		0001
Purchased Call/SPXFCDUE Index/SFC1610$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/03/2025	07/02/2027	2	2,063,517	483.17		143,580		108,453		125,487			(35,674)		12,642		0001
Purchased Call/SPXFCDUE Index/SFC1615$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/09/2025	09/08/2027	4	5,751,681	494.01		387,568		327,959		304,417			(59,999)		37,360		0001
Purchased Call/SPXFCDUE Index/SFC1612$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2025	07/16/2027	4	2,673,425	490.44		172,896		134,048		144,395			(39,288)		16,587		0001
Purchased Call/SPXFCDUE Index/SFC1612$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/28/2025	07/23/2027	3	1,982,768	501.93		126,987		99,767		87,037			(27,366)		12,378		0001
Purchased Call/SPXFCDUE Index/SFC1612$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/29/2025	07/28/2027	3	3,553,602	501.11		220,903		174,182		159,300			(46,911)		22,282		0001
Purchased Call/SPXFCDUE Index/SFC1615$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/15/2025	09/03/2027	4	2,153,456	495.23		138,560		116,757		111,391			(22,211)		13,931		0001
Purchased Call/SPXFCDUE Index/SFC1614$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/18/2025	08/18/2027	6	3,781,165	496.77		231,683		189,524		187,646			(42,362)		24,138		0001
Purchased Call/SPXFCDUE Index/SFC1613$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/13/2025	08/12/2027	4	3,928,132	496.66		260,477		210,840		194,187			(49,992)		24,950		0001
Purchased Call/SPXFCDUE Index/SFC1614$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/13/2025	08/13/2027	4	2,545,167	498.23		166,588		135,254		122,320			(31,759)		16,180		0001
Purchased Call/SPXFCDUE Index/SFC1616$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/19/2025	09/21/2027	3	1,413,268	509.92		93,041		80,282		57,061			(13,036)		9,276		0001
Purchased Call/SPXFCDUE Index/SFC1616$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/22/2025	09/22/2027	5	4,441,352	512.94		271,440		234,945		170,173			(36,811)		29,175		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1613$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2025	07/30/2027	4	1,840,660	486.92		123,676		98,580		107,141			(25,223)		11,561		0001
Purchased Call/SPXFCDUE Index/SFC1611$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/08/2025	07/08/2027	5	3,508,269	483.28		238,481		181,463		213,407			(57,231)		21,611		0001
Purchased Call/SPXFCDUE Index/SFC1613$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2025	07/30/2027	4	4,731,694	495.96		271,847		215,930		234,202			(56,685)		29,720		0001
Purchased Call/SPXFCDUE Index/SFC1611$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/11/2025	07/09/2027	3	3,318,901	486.65		220,561		168,441		190,312			(52,669)		20,463		0001
Purchased Call/SPXFCDUE Index/SFC1611$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/11/2025	07/12/2027	1	415,773	486.34		27,083		20,750		24,012			(6,410)		2,570		0001
Purchased Call/SPXFCDUE Index/SFC1613$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/13/2025	08/11/2027	4	2,969,710	491.07		209,410		169,131		161,785			(40,466)		18,846		0001
Purchased Call/SPXFCDUE Index/SFC1612$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/25/2025	07/21/2027	4	3,093,262	491.04		205,482		160,161		165,555			(45,499)		19,277		0001
Purchased Call/SPXFCDUE Index/SFC1614$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/22/2025	08/24/2027	1	675,329	496.4		44,207		36,434		33,863			(7,911)		4,333		0001
Purchased Call/SPXFCDUE Index/SFC1613$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/07/2025	08/06/2027	3	2,297,408	489.91		148,677		119,324		127,536			(29,778)		14,518		0001
Purchased Call/SPXFCDUE Index/SFC1614$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/15/2025	08/17/2027	1	327,543	496.86		21,408		17,438		16,167			(4,036)		2,089		0001
Purchased Call/SPXFCDUE Index/SFC1611$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/10/2025	07/09/2027	2	2,009,973	488.45		127,427		97,479		111,581			(30,309)		12,393		0001
Purchased Call/SPXFCDUE Index/SFC1614$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/14/2025	08/13/2027	4	3,309,694	498.64		211,294		171,857		157,882			(40,052)		21,040		0001
Purchased Call/SPXFCDUE Index/SFC1614$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/19/2025	08/19/2027	3	2,892,198	491.99		182,797		149,746		156,242			(33,342)		18,479		0001
Purchased Call/SPXFCDUE Index/SFC1615$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/27/2025	08/27/2027	3	3,010,579	497.72		200,880		167,200		148,152			(34,466)		19,364		0001
Purchased Call/SPXFCDUE Index/SFC1612$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/25/2025	07/26/2027	2	601,181	501.93		38,501		30,268		26,468			(8,319)		3,763		0001
Purchased Call/SPXFCDUE Index/SFC1612$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/30/2025	07/29/2027	5	2,376,919	498.76		149,507		118,099		111,541			(31,575)		14,917		0001
Purchased Call/SPXFCDUE Index/SFC1615$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/28/2025	08/27/2027	3	4,797,633	499.49		302,651		252,240		228,672			(51,713)		30,858		0001
Purchased Call/SPXFCDUE Index/SFC1614$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/22/2025	08/23/2027	2	852,772	496.4		55,346		45,634		42,681			(9,879)		5,467		0001
Purchased Call/SPXFCDUE Index/SFC1615$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/29/2025	08/31/2027	2	1,636,376	494.65		102,004		85,347		84,955			(16,834)		10,560		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1615$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/29/2025	09/01/2027	3	1,270,595	494.65		85,663		71,985		66,159			(13,968)		8,206		0001
Purchased Call/SPXFCDUE Index/SFC1616$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/23/2025	09/17/2027	7	3,253,442	502.67		210,227		182,448		149,252			(28,455)		21,287		0001
Purchased Call/SPXFCDUE Index/SFC1614$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/19/2025	08/13/2027	4	2,753,433	496.86		176,641		143,852		135,661			(33,125)		17,503		0001
Purchased Call/SPXFCDUE Index/SFC1615$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/23/2025	09/10/2027	4	1,253,938	497.24		87,319		74,313		62,888			(13,237)		8,158		0001
Purchased Call/SPXFCDUE Index/SFC1615$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2025	09/03/2027	5	6,282,694	493.04		417,486		352,198		337,804			(66,146)		40,643		0001
Purchased Call/SPXFCDUE Index/SFC1614$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/15/2025	08/16/2027	2	1,516,512	496.86		98,627		80,326		74,813			(18,597)		9,665		0001
Purchased Call/SPXFCDUE Index/SFC1614$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/28/2025	08/26/2027	4	2,678,563	496.14		179,224		148,570		135,151			(30,850)		17,214		0001
Purchased Call/SPXFCDUE Index/SFC1613$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2025	08/03/2027	1	118,229	486.92		7,730		6,148		6,890			(1,605)		745		0001
Purchased Call/SPXFCDUE Index/SFC1612$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/24/2025	07/23/2027	3	2,138,533	499.08		143,589		112,625		99,055			(31,374)		13,350		0001
Purchased Call/SPXFCDUE Index/SFC1613$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/31/2025	07/30/2027	2	2,430,307	496.81		156,269		123,874		118,461			(32,818)		15,265		0001
Purchased Call/SPXFCDUE Index/SFC1614$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/27/2025	08/25/2027	3	3,825,198	494.75		254,806		210,626		198,051			(44,409)		24,563		0001
Purchased Call/SPXFCDUE Index/SFC1612$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2025	07/19/2027	1	570,476	489.82		37,178		28,842		31,128			(8,443)		3,549		0001
Purchased Call/SPXFCDUE Index/SFC1614$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/26/2025	08/20/2027	3	3,998,050	496.4		256,578		211,551		199,765			(45,336)		25,566		0001
Purchased Call/SPXFCDUE Index/SFC1614$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/21/2025	08/20/2027	3	4,493,566	487.66		317,415		261,231		262,057			(57,084)		28,734		0001
Purchased Call/SPXFCDUE Index/SFC1617$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/24/2025	09/24/2027	6	3,366,060	505.09		213,078		185,593		148,665			(28,100)		22,146		0001
Purchased Call/SPXFCDUE Index/SFC1616$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/19/2025	09/17/2027	5	4,009,455	509.92		264,520		228,359		161,149			(36,746)		26,233		0001
Purchased Call/SPXFCDUE Index/SFC1617$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/30/2025	09/27/2027	2	1,195,935	503.71		78,515		68,482		54,369			(10,288)		7,887		0001
Purchased Call/SPXFCDUE Index/SFC1617$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/30/2025	09/28/2027	2	1,771,169	503.71		116,241		101,404		80,463			(15,221)		11,690		0001
Purchased Call/SPXFCDUE Index/SFC1616$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/16/2025	09/16/2027	6	3,580,881	504.36		230,538		197,944		159,237			(32,900)		23,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1617$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	09/29/2027	4	6,884,675	504.88		464,956		406,729		306,800			(58,705)		45,475		0001
Purchased Call/SPXFCDUE Index/SFC1616$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2027	6	5,101,243	504.39		333,296		285,565		226,319			(48,076)		33,323		0001
Purchased Call/SPXFCDUE Index/SFC1615$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/09/2027	3	1,762,160	495.6		118,989		100,857		90,894			(18,302)		11,455		0001
Purchased Call/SPXFCDUE Index/SFC1617$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	3	3,786,774	507.65		254,349		222,853		160,610			(31,798)		25,032		0001
Purchased Call/SPXFCDUE Index/SFC1617$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/24/2027	3	4,601,565	503.71		304,919		266,015		208,343			(39,525)		30,275		0001
Purchased Call/SPXFCDUE Index/SFC1615$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	927,511	493.04		60,965		51,419		49,936			(9,744)		6,020		0001
Purchased Call/SPXFCDUE Index/SFC1616$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/10/2027	3	4,330,190	502.35		283,597		241,568		198,230			(42,953)		28,172		0001
Purchased Call/SPXFCDUE Index/SFC1610$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2027	5	4,105,108	481.83		276,380		208,293		259,182			(68,971)		25,127		0001
Purchased Call/SPXFCDUE Index/SFC1611$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/07/2027	4	4,090,618	483.52		267,785		203,429		247,616			(64,579)		25,175		0001
Purchased Call/SPXFCDUE Index/SFC1615$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	08/27/2027	3	3,609,985	494.65		225,657		188,392		187,667			(37,888)		23,219		0001
Purchased Call/SPXFCDUE Index/SFC1612$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	2	1,559,681	497.41		103,376		80,914		74,527			(22,714)		9,737		0001
Purchased Call/SPXFCDUE Index/SFC1616$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	1,213,058	502.22		79,577		67,865		55,733			(11,975)		7,911		0001
Purchased Call/SPXFCDUE Index/SFC1617$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	3	5,165,681	501.09		342,911		298,633		245,113			(45,424)		33,987		0001
Purchased Call/SPXFCDUE Index/SFC1611$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	3	3,620,510	486.2		251,351		194,557		211,005			(57,517)		22,463		0001
Purchased Call/SPXFCDUE Index/SFC1612$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	50,372	501.93		3,282		2,579		2,221			(713)		316		0001
Purchased Call/SPXFCDUE Index/SFC1613$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	1	739,163	492.57		48,282		38,852		39,227			(9,577)		4,683		0001
Purchased Call/SPXFCDUE Index/SFC1613$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	1	556,563	492.57		36,377		29,281		29,477			(7,206)		3,529		0001
Purchased Call/SPXFCDUE Index/SFC1612$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	08/17/2026	1	70,834	485.23		3,908		2,273		2,769			(1,648)		281		0001
Purchased Call/SPXFCDUE Index/SFC1615$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	1	1,829,859	494.65		119,819		100,014		95,175			(20,325)		11,799		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1616SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/19/2025	09/20/2027	1	1,072,077	509.92		70,285		60,617		43,158			(9,903)		7,031		0001
Purchased Call/SPXFCDUE Index/SFC1616SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/23/2025	09/23/2027	2	2,576,899	507.83		165,076		142,959		108,506			(22,282)		16,941		0001
Purchased Call/SPXFCDUE Index/SFC161AS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2025	11/02/2027	2	786,257	505.23		50,467		46,516		35,999			(4,128)		5,330		0001
Purchased Call/SPXFCDUE Index/SFC1618ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/16/2025	11/23/2027	2	206,257	482.64		13,759		13,188		13,987			(614)		1,420		0001
Purchased Call/SPXFCDUE Index/SFC161ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/05/2025	11/04/2027	4	3,188,728	498.98		206,382		191,041		162,875			(15,793)		21,650		0001
Purchased Call/SPXFCDUE Index/SFC161AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2025	10/29/2027	3	4,811,211	505.23		310,875		286,252		218,937			(25,268)		32,519		0001
Purchased Call/SPXFCDUE Index/SFC161D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/09/2025	12/08/2027	4	5,966,621	490.15		391,171		379,801		361,116			(11,875)		41,520		0001
Purchased Call/SPXFCDUE Index/SFC161AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/03/2025	11/03/2027	6	4,660,805	504.84		278,719		257,590		214,799			(21,520)		31,621		0001
Purchased Call/SPXFCDUE Index/SFC161D$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/12/2025	12/10/2027	4	3,164,876	488.72		205,924		201,528		196,432			(5,005)		22,055		0001
Purchased Call/SPXFCDUE Index/SFC161C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2025	12/01/2027	5	4,622,627	489.49		306,294		294,512		281,484			(12,189)		32,008		0001
Purchased Call/SPXFCDUE Index/SFC161ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/30/2025	12/20/2027	2	1,327,430	488.53		87,232		86,199		79,334			(1,375)		9,315		0001
Purchased Call/SPXFCDUE Index/SFC161C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/09/2025	12/03/2027	4	2,414,083	492.15		155,141		150,383		141,103			(5,136)		16,740		0001
Purchased Call/SPXFCDUE Index/SFC161C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2025	12/07/2027	1	3,518,685	492.15		230,720		223,431		206,321			(8,195)		24,468		0001
Purchased Call/SPXFCDUE Index/SFC1618SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2025	11/24/2027	4	2,103,654	488.27		140,548		134,404		130,092			(6,714)		14,493		0001
Purchased Call/SPXFCDUE Index/SFC161ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/17/2025	11/12/2027	4	3,963,402	500.47		249,947		233,773		199,522			(16,660)		27,069		0001
Purchased Call/SPXFCDUE Index/SFC1618SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2025	10/18/2027	5	3,743,267	496.56		248,917		224,816		196,344			(24,925)		25,091		0001
Purchased Call/SPXFCDUE Index/SFC1619$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/10/2025	10/28/2027	3	3,992,895	508.29		252,078		231,222		172,114			(21,323)		26,968		0001
Purchased Call/SPXFCDUE Index/SFC161DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2025	12/17/2027	3	5,875,039	485.18		396,519		391,385		387,122			(6,708)		41,143		0001
Purchased Call/SPXFCDUE Index/SFC161D$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/12/2025	12/10/2027	3	3,858,017	494.63		252,048		245,851		217,459			(6,996)		26,885		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1619S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2025	10/20/2027	4	7,005,916	499.7		455,034		411,622		348,511			(43,917)		47,033		0001
Purchased Call/SPXFCDUE Index/SFC1616S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	3	4,355,015	491.55		295,284		292,919		260,683			(3,237)		30,604		0001
Purchased Call/SPXFCDUE Index/SFC1619S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2027	4	3,857,283	497.52		260,817		237,092		199,937			(24,599)		25,934		0001
Purchased Call/SPXFCDUE Index/SFC1619SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	4	4,169,179	502.63		280,793		256,419		197,759			(24,922)		28,031		0001
Purchased Call/SPXFCDUE Index/SFC1619SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	10/22/2027	4	6,195,714	499.49		415,114		377,593		310,403			(38,951)		41,657		0001
Purchased Call/SPXFCDUE Index/SFC161ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2025	12/17/2027	4	3,639,941	488.53		242,430		239,666		219,996			(3,453)		25,490		0001
Purchased Call/SPXFCDUE Index/SFC1618SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/14/2027	5	4,334,705	495.83		285,990		256,252		229,366			(30,139)		28,967		0001
Purchased Call/SPXFCDUE Index/SFC1618SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	4	3,390,168	496.43		219,283		197,250		178,227			(22,780)		22,673		0001
Purchased Call/SPXFCDUE Index/SFC1617SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	10/01/2027	5	5,510,480	510.09		358,527		316,499		223,837			(43,158)		36,456		0001
Purchased Call/SPXFCDUE Index/SFC1619SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2025	10/27/2027	8	10,076,671	507.16		663,391		606,349		439,885			(57,847)		68,007		0001
Purchased Call/SPXFCDUE Index/SFC161ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/23/2027	4	4,142,141	494.04		274,117		272,773		235,333			(2,413)		29,128		0001
Purchased Call/SPXFCDUE Index/SFC161ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	3	3,796,589	492.85		247,097		246,927		225,062			(501)		26,809		0001
Purchased Call/SPXFCDUE Index/SFC161ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	1	262,134	486.32		17,183		17,183		17,173					1,854		0001
Purchased Call/SPXFCDUE Index/SFC1618SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2025	10/13/2027	7	8,241,765	496.84		539,247		482,880		428,125			(57,001)		55,034		0001
Purchased Call/SPXFCDUE Index/SFC161BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2025	11/19/2027	5	4,192,613	482.64		279,982		265,951		283,873			(14,876)		28,781		0001
Purchased Call/SPXFCDUE Index/SFC161ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/05/2027	6	4,274,987	493.84		291,125		271,332		238,635			(20,809)		29,046		0001
Purchased Call/SPXFCDUE Index/SFC161BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/18/2027	3	2,651,973	486.39		174,485		164,564		168,996			(10,146)		18,192		0001
Purchased Call/SPXFCDUE Index/SFC161ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/10/2027	5	5,655,204	499.42		370,556		345,830		289,075			(25,291)		38,566		0001
Purchased Call/SPXFCDUE Index/SFC161BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2025	11/17/2027	4	4,428,916	489.03		283,708		267,208		269,689			(16,849)		30,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC1617$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	4	1,943,505	509.96		127,983		112,599		79,146			(15,724)		12,858		0001
Purchased Call/SPXFCDUE Index/SFC161A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2025	11/05/2027	4	6,274,149	494.8		410,296		381,401		344,606			(30,571)		42,629		0001
Purchased Call/SPXFCDUE Index/SFC161B$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	3	1,633,588	487.31		99,694		94,416		102,601			(5,606)		11,214		0001
Purchased Call/SPXFCDUE Index/SFC1618$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	10/08/2027	6	5,577,535	492.6		382,817		342,419		310,885			(41,252)		37,101		0001
Purchased Call/SPXFCDUE Index/SFC161B$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	1	1,522,296	493.37		99,741		93,713		86,424			(6,404)		10,427		0001
Purchased Call/SPXFCDUE Index/SFC161C$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	1	2,055,640	491.01		134,891		129,325		121,703			(6,089)		14,213		0001
Purchased Call/SPXFCDUE Index/SFC1617$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2027	1	816,058	510.27		53,533		47,209		33,169			(6,509)		5,416		0001
Purchased Call/SPXFCDUE Index/SFC1619$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	5	6,091,146	503.31		399,868		367,659		286,643			(33,669)		41,170		0001
Purchased Call/SPXFCDUE Index/SFC161C$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/03/2027	3	2,181,629	491.4		143,573		138,796		129,094			(5,215)		15,128		0001
Purchased Call/SPXFCDUE Index/SFC161B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/15/2027	2	2,011,542	493.37		131,241		123,338		113,869			(8,389)		13,768		0001
Purchased Call/SPXFCDUE Index/SFC161BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/12/2027	3	4,952,219	493.37		309,242		290,729		280,914			(19,206)		33,822		0001
Purchased Call/SPXFCDUE Index/SFC161C$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/03/2027	4	5,085,658	491.33		333,357		322,536		301,279			(12,111)		35,265		0001
Purchased Call/SPXFCDUE Index/SFC1618$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	10/15/2027	3	3,944,227	496.56		266,858		240,594		206,890			(26,751)		26,378		0001
Purchased Call/SPXFCDUE Index/SFC1618$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	4	7,324,990	494.98		487,430		438,860		394,792			(50,273)		48,988		0001
Purchased Call/SPXFCDUE Index/SFC161D$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2025	12/13/2027	3	2,435,785	488.72		161,337		158,343		152,285			(3,642)		17,010		0001
Purchased Call/SPXFCDUE Index/SFC161D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2027	2	1,916,537	487.28		122,877		120,939		122,209			(2,313)		13,412		0001
Purchased Call/SPXFCDUE Index/SFC161C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	12/02/2027	6	2,306,874	490.38		152,292		146,793		138,686			(5,750)		15,985		0001
Purchased Call/SPXFCDUE Index/SFC161D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2027	3	2,418,549	490.19		163,786		159,299		146,064			(4,742)		16,842		0001
Purchased Call/SPXFCDUE Index/SFC161A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/08/2027	2	2,745,302	493.84		179,512		167,200		153,528			(13,193)		18,694		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC161C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2025	11/26/2027	4	7,606,029	490.03		502,361		481,259		456,373			(23,344)		52,478		0001
Purchased Call/SPXFCDUE Index/SFC161BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/17/2025	11/12/2027	6	3,802,004	492.9		246,787		231,760		217,357			(15,916)		25,966		0001
Purchased Call/SPXFCDUE Index/SFC161A$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2027	5	2,896,059	501.27		177,393		164,573		142,430			(13,334)		19,677		0001
Purchased Call/SPXFCDUE Index/SFC161BS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/07/2027	3	2,571,416	509.08		175,891		155,837		106,981			(20,299)		17,091		0001
Purchased Call/SPXFCDUE Index/SFC161B$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	4	6,885,013	481.28		456,819		433,277		481,058			(25,254)		47,263		0001
Purchased Call/SPXFCDUE Index/SFC161A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2027	1	1,458,256	493.84		95,676		89,096		81,525			(7,058)		9,937		0001
Purchased Call/SPXFCDUE Index/SFC161BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	11/24/2027	5	4,400,598	485.9		299,860		286,095		282,853			(14,525)		30,318		0001
Purchased Call/SPXFCDUE Index/SFC161AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2025	11/01/2027	2	1,869,610	505.23		121,037		111,416		85,268			(10,030)		12,665		0001
Purchased Call/SPXFCDUE Index/SFC1619SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	4	3,018,836	507.82		187,874		172,526		131,227			(15,946)		20,405		0001
Purchased Call/SPXFCDUE Index/SFC161D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2027	3	4,918,637	495.09		315,217		307,953		275,157			(8,521)		34,276		0001
Purchased Call/SPXFCDUE Index/SFC161C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	2	1,197,285	492.15		78,342		75,869		70,062			(2,771)		8,320		0001
Purchased Call/SPXFCDUE Index/SFC161E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2027	2	2,004,109	495.71		130,689		130,353		112,279			(824)		14,142		0001
Purchased Call/SPXFCDUE Index/SFC161ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2027	4	6,932,299	495.71		448,072		447,011		391,710			(2,609)		48,749		0001
Purchased Call/SPXFCDUE Index/SFC161DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/15/2027	3	4,059,786	488.22		262,923		257,827		254,677			(5,491)		28,391		0001
Purchased Call/SPXFCDUE Index/SFC161E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2025	12/30/2027	2	1,437,244	492.16		90,666		90,666		86,158			(73)		10,156		0001
Purchased Call/SPXFCDUE Index/SFC161ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	1	2,884,096	495.71		189,081		188,561		162,066			(1,293)		20,338		0001
Purchased Call/SPXFCDUE Index/SFC161A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/11/2027	4	1,786,742	500.24		114,161		106,683		89,676			(7,679)		12,194		0001
Purchased Call/SPXFCDUE Index/SFC1617$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/06/2027	4	5,695,394	512.67		355,474		314,403		221,934			(41,446)		37,826		0001
Purchased Call/SPXFCDUE Index/SFC1618$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2027	5	4,323,891	513.55		257,100		228,856		166,279			(29,206)		28,762		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC161D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	1	2,915,173	488.72		191,119		186,918		181,081			(4,961)		20,372		0001
Purchased Call/SPXFCDUE Index/SFC1617$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2025	10/01/2027	3	2,712,620	510.27		179,879		158,690		109,847			(21,526)		17,946		0001
Purchased Call/SPXFCDUE Index/SFC1619$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2027	1	786,671	502.63		51,692		47,077		37,337			(4,802)		5,305		0001
Purchased Call/SPXFCDUE Index/SFC161E$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	1	956,205	488.53		62,746		61,970		59,994			(1,029)		6,715		0001
Purchased Call/SPXFCDUE Index/SFC1619$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2025	10/21/2027	5	3,513,458	499.87		229,734		208,419		174,457			(21,618)		23,605		0001
Purchased Call/SPXFCDUE Index/SFC1618$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/08/2027	4	5,870,739	510.97		340,684		303,798		236,652			(38,389)		39,051		0001
Purchased Call/SPXFCDUE Index/SFC1618$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	1	731,941	492.6		48,052		42,896		40,910			(5,383)		4,884		0001
Purchased Call/SPXFCDUE Index/SFC161D$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	2	3,344,067	480.19		236,293		233,050		238,391			(4,198)		23,418		0001
Purchased Call/SPXFCDUE Index/SFC1617$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/04/2027	2	1,270,735	510.27		83,614		73,735		51,535			(10,144)		8,426		0001
Purchased Call/SPXFCDUE Index/SFC1618$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2025	10/11/2027	1	1,656,838	492.6		108,705		97,026		92,522			(12,194)		11,047		0001
Purchased Call/SPXFCDUE Index/SFC161B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2025	11/22/2027	2	1,296,203	482.64		85,253		80,921		87,869			(4,646)		8,917		0001
Purchased Call/SPXFCDUE Index/SFC161C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	1	1,028,907	491.01		67,404		64,611		60,749			(3,055)		7,099		0001
Purchased Call/SPXFCDUE Index/SFC161C$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	1	6,618,318	491.01		434,559		416,651		393,044			(19,591)		45,794		0001
Purchased Call/SPXFCDUE Index/SFC1619$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2025	10/25/2027	2	2,080,483	502.63		136,917		124,685		98,972			(12,718)		14,020		0001
Purchased Call/SPXFCDUE Index/SFC161E$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2027	1	1,915,698	496.12		119,123		118,958		106,514			(329)		13,472		0001
Purchased Call/SPXFCDUE Index/SFC1618$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	1	364,969	496.56		23,997		21,623		19,138			(2,459)		2,448		0001
Purchased Call/S&P 500 INDEX/SPX815Z$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/21/2026	1	179,680	.6049		9,472		523		15,682			(8,926)		215		0001
Purchased Call/S&P 500 INDEX/SPX9150$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	338,150	.6042		18,454		1,435		30,478			(16,984)		477		0001
Purchased Call/S&P 500 INDEX/SPX9155$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	327,398	.5955		17,826		2,708		29,761			(15,084)		641		0001
Purchased Call/S&P 500 INDEX/SPX815Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	880,460	.5985		46,693		1,956		77,473			(44,617)		922		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	89,889	.6068		4,646		347		8,081			(4,289)		124		0001
Purchased Call/S&P 500 INDEX/SPX9158S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	348,320	.5693		16,688		3,940		31,321			(12,745)		845		0001
Purchased Call/S&P 500 INDEX/SPX9157SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/20/2026	1	283,267	.5668		15,092		3,288		23,933			(11,780)		659		0001
Purchased Call/S&P 500 INDEX/SPX9154SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	1,171,855	.6144		62,804		8,548		103,047			(54,177)		2,169		0001
Purchased Call/S&P 500 INDEX/SPX9157S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	478,723	.5639		21,877		4,327		35,593			(17,514)		1,063		0001
Purchased Call/S&P 500 INDEX/SPX9157S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	214,964	.5675		11,386		2,435		20,044			(8,946)		497		0001
Purchased Call/S&P 500 INDEX/SPX9156S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	329,950	.5843		16,669		2,917		31,011			(13,738)		691		0001
Purchased Call/S&P 500 INDEX/SPX9152SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,053,256	.6080		50,847		5,085		87,381			(45,678)		1,677		0001
Purchased Call/S&P 500 INDEX/SPXD17HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/12/2026	1	332,958	.5598		17,191		3,343		31,973			(13,837)		734		0001
Purchased Call/S&P 500 INDEX/SPX9153S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/06/2026	1	193,055	.6063		9,730		981		16,266			(8,727)		307		0001
Purchased Call/S&P 500 INDEX/SPX9157SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	178,392	.5768		9,025		2,044		15,185			(6,967)		425		0001
Purchased Call/S&P 500 INDEX/SPXC058SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	1,320,499	.5938		77,853		3,253		131,631			(74,431)		1,382		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	519,233	.6067		27,706		2,232		47,017			(25,423)		744		0001
Purchased Call/S&P 500 INDEX/SPXD17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,208,044	.6115		67,211		8,073		110,411			(58,996)		2,097		0001
Purchased Call/S&P 500 INDEX/SPXA21JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	500,354	.5917		25,346		563		48,059			(24,720)		393		0001
Purchased Call/S&P 500 INDEX/SPXD17ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	1,289,165	.6026		72,939		7,314		118,377			(65,463)		2,052		0001
Purchased Call/S&P 500 INDEX/SPXA21JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	869,748	.5827		47,796		1,065		85,453			(46,605)		683		0001
Purchased Call/S&P 500 INDEX/SPXC05FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	63,791	.5675		3,524		732		6,031			(2,787)		146		0001
Purchased Call/S&P 500 INDEX/SPXC05HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/30/2026	1	206,010	.5581		11,786		2,865		20,604			(8,904)		509		0001
Purchased Call/S&P 500 INDEX/SPXA21JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	479,142	.5827		22,143		493		37,745			(21,591)		376		0001
Purchased Call/S&P 500 INDEX/SPXC05CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	179,904	.5983		9,246		1,379		15,279			(7,849)		349		0001
Purchased Call/S&P 500 INDEX/SPXA21NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	2,645,969	.6013		146,377		20,387		243,044			(125,697)		4,945		0001
Purchased Call/S&P 500 INDEX/SPXA21JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/07/2026	1	662,564	.5909		35,741		592		63,335			(35,053)		459		0001
Purchased Call/S&P 500 INDEX/SPXA21LSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	2,065,596	.6054		102,023		8,241		177,825			(93,544)		2,961		0001
Purchased Call/S&P 500 INDEX/SPX9155SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	517,006	.5862		28,674		4,540		48,486			(24,105)		1,030		0001
Purchased Call/S&P 500 INDEX/SPXD17FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,236,944	.6115		67,612		8,121		110,628			(59,348)		2,147		0001
Purchased Call/S&P 500 INDEX/SPXC059SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2025	01/26/2026	1	1,869,770	.6101		93,007		6,423		178,617			(86,363)		2,495		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9157$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	966,061	.5639		54,620		10,802		92,546			(43,726)		2,145		0001
Purchased Call/S&P 500 INDEX/SPXC059$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	742,431	.6086		41,512		2,422		71,274			(39,003)		911		0001
Purchased Call/S&P 500 INDEX/SPX9153$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2026	1	534,152	.6054		30,164		3,549		47,643			(26,551)		917		0001
Purchased Call/S&P 500 INDEX/SPXD176$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	730,885	.5615		39,060		7,357		68,723			(31,635)		1,589		0001
Purchased Call/S&P 500 INDEX/SPXD17H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	929,779	.5572		47,284		9,088		85,945			(38,166)		2,036		0001
Purchased Call/S&P 500 INDEX/SPXC05F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	460,367	.5615		26,963		5,661		44,667			(21,259)		1,057		0001
Purchased Call/S&P 500 INDEX/SPX9150$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2026	1	1,655,724	.6086		86,048		5,033		146,066			(80,833)		2,032		0001
Purchased Call/S&P 500 INDEX/SPXA211$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,243,916	.5942		68,672		191		119,888			(68,291)		460		0001
Purchased Call/S&P 500 INDEX/SPX815Z$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/21/2026	1	288,854	.6049		14,711		820		23,945			(13,860)		346		0001
Purchased Call/S&P 500 INDEX/SPX9151$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	1,405,901	.6059		76,667		7,454		129,043			(69,085)		2,208		0001
Purchased Call/S&P 500 INDEX/SPX9151$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	215,091	.6069		11,829		953		20,259			(10,854)		308		0001
Purchased Call/S&P 500 INDEX/SPXA21LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2025	01/30/2026	1	90,126	.6042		4,323		350		7,197			(3,962)		129		0001
Purchased Call/S&P 500 INDEX/SPXD17D$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/09/2026	1	473,634	.5918		23,170		516		44,657			(22,592)		372		0001
Purchased Call/S&P 500 INDEX/SPX9155$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/24/2026	1	328,061	.5983		17,364		2,597		29,601			(14,733)		637		0001
Purchased Call/S&P 500 INDEX/SPX9157$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	514,803	.5775		24,208		5,550		43,361			(18,621)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXN139$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	234,279	.5581		12,776		3,025		22,178			(9,732)		569		0001
Purchased Call/S&P 500 INDEX/SPXN135$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2026	1	850,182	.5594		44,622		8,701		76,807			(35,894)		1,875		0001
Purchased Call/S&P 500 INDEX/SPXC057$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	89,965	.5950		4,840		189		8,564			(4,641)		91		0001
Purchased Call/S&P 500 INDEX/SPX9156$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	179,794	.5522		10,818		2,139		17,112			(8,660)		399		0001
Purchased Call/S&P 500 INDEX/SPXA21N$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	98,861	.6129		5,595		742		8,945			(4,842)		181		0001
Purchased Call/S&P 500 INDEX/SPXA211$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	180,087	.5869		10,291		29		17,238			(10,234)		67		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/02/2026	1	1,552,416	.6041		84,859		7,501		149,059			(77,166)		2,334		0001
Purchased Call/S&P 500 INDEX/SPX9157$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	690,831	.5675		37,336		7,986		66,074			(29,335)		1,597		0001
Purchased Call/S&P 500 INDEX/SPX9156$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	106,881	.5615		5,742		1,079		10,102			(4,654)		232		0001
Purchased Call/S&P 500 INDEX/SPXA210$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,566,874	.5955		78,687		12,494		144,470			(66,045)		3,123		0001
Purchased Call/S&P 500 INDEX/SPXA210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	409,006	.5862		18,171		2,877		29,452			(15,275)		815		0001
Purchased Call/S&P 500 INDEX/SPX9155$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	1,524,640	.5954		74,082		11,795		135,169			(62,147)		3,039		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9152S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,515,741	.6081		79,782		7,978		140,539			(71,672)		2,413		0001
Purchased Call/S&P 500 INDEX/SPXC05C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	99,341	.5983		5,568		831		9,418			(4,727)		193		0001
Purchased Call/S&P 500 INDEX/SPXN138$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/26/2026	1	1,743,684	.5725		90,281		21,066		157,715			(69,199)		4,207		0001
Purchased Call/S&P 500 INDEX/SPXC05E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/11/2026	1	439,318	.5572		24,161		4,605		41,659			(19,514)		962		0001
Purchased Call/S&P 500 INDEX/SPX9154$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	99,034	.6118		5,034		699		8,771			(4,328)		185		0001
Purchased Call/S&P 500 INDEX/SPXC057$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/14/2026	1	180,018	.5843		10,510		377		17,116			(10,105)		176		0001
Purchased Call/S&P 500 INDEX/SPX9156$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	228,737	.5843		10,691		1,871		19,445			(8,811)		479		0001
Purchased Call/S&P 500 INDEX/SPXC057$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	94,537	.5836		5,022		166		9,058			(4,843)		89		0001
Purchased Call/S&P 500 INDEX/SPX9153$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/13/2026	1	652,097	.6115		32,875		3,949		52,893			(28,857)		1,132		0001
Purchased Call/S&P 500 INDEX/SPX9155$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	400,173	.5850		21,762		3,667		36,901			(18,055)		825		0001
Purchased Call/S&P 500 INDEX/SPXI00S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/13/2025	02/12/2026	1	366,373	.6053		20,878		2,443		33,331			(18,411)		629		0001
Purchased Call/S&P 500 INDEX/SPXA21I$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	472,996	.5869		28,074		78		47,612			(27,920)		175		0001
Purchased Call/S&P 500 INDEX/SPXC059$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	49,630	.6119		2,617		160		4,572			(2,451)		62		0001
Purchased Call/S&P 500 INDEX/SPXC05C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2026	1	432,318	.6141		21,365		2,916		37,688			(18,422)		800		0001
Purchased Call/S&P 500 INDEX/SPXC059$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	336,143	.6110		17,114		1,052		30,425			(16,020)		422		0001
Purchased Call/S&P 500 INDEX/SPX9156$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	427,245	.5739		23,680		4,210		40,134			(19,452)		901		0001
Purchased Call/S&P 500 INDEX/SPXD17D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/08/2026	1	801,318	.5918		41,870		816		80,839			(40,948)		593		0001
Purchased Call/S&P 500 INDEX/SPXD17E$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	739,840	.6026		43,169		4,329		70,600			(38,744)		1,178		0001
Purchased Call/S&P 500 INDEX/SPXA21N$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	675,045	.6128		36,661		4,861		58,345			(31,726)		1,237		0001
Purchased Call/S&P 500 INDEX/SPXD17E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2026	1	2,016,285	.6044		115,614		8,992		192,882			(106,403)		2,842		0001
Purchased Call/S&P 500 INDEX/SPXA21L$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/23/2026	1	529,500	.6104		25,270		1,549		47,886			(23,660)		665		0001
Purchased Call/S&P 500 INDEX/SPXI00U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	657,138	.5956		33,949		5,281		59,830			(28,633)		1,298		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	2,432,971	.5522		139,492		27,511		232,546			(111,900)		5,403		0001
Purchased Call/S&P 500 INDEX/SPX9155$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2025	02/25/2026	1	517,945	.5964		21,840		3,365		38,526			(18,433)		1,014		0001
Purchased Call/S&P 500 INDEX/SPX9155$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/04/2026	1	1,124,574	.5778		65,480		11,215		106,418			(54,147)		2,336		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	1,442,180	.5668		83,973		18,245		136,529			(65,596)		3,355		0001
Purchased Call/S&P 500 INDEX/SPXC056$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/02/2026	1	391,897	.5942		20,974		59		38,878			(20,858)		145		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9155SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/26/2026	1	94,897	.5956		4,060		633		6,994			(3,422)		188		0001
Purchased Call/S&P 500 INDEX/SPXN138S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/26/2025	03/25/2026	1	269,538	.5775		13,669		3,134		25,115			(10,515)		647		0001
Purchased Call/S&P 500 INDEX/SPX9157S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2025	03/20/2026	1	2,172,889	.5664		114,404		24,788		203,167			(89,575)		5,054		0001
Purchased Call/S&P 500 INDEX/SPX9153S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	89,979	.6066		4,649		514		7,657			(4,126)		151		0001
Purchased Call/S&P 500 INDEX/SPX9153SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	684,455	.6115		37,420		4,482		60,872			(32,897)		1,188		0001
Purchased Call/S&P 500 INDEX/SPXI00SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/13/2025	02/12/2026	1	103,872	.6054		6,108		715		9,830			(5,387)		178		0001
Purchased Call/S&P 500 INDEX/SPXA21LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	647,802	.6042		34,853		2,815		61,429			(31,957)		929		0001
Purchased Call/S&P 500 INDEX/SPX9153S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	148,675	.6066		8,315		919		13,945			(7,379)		249		0001
Purchased Call/S&P 500 INDEX/SPXC05FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	363,345	.5615		20,679		4,342		34,062			(16,305)		834		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	2,483,662	.5763		113,374		20,212		227,550			(92,961)		5,240		0001
Purchased Call/S&P 500 INDEX/SPXC058SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	1,383,798	.5939		77,234		3,227		129,242			(73,839)		1,449		0001
Purchased Call/S&P 500 INDEX/SPXC05A5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2025	02/11/2026	1	201,579	.6068		10,816		1,225		18,262			(9,568)		342		0001
Purchased Call/S&P 500 INDEX/SPXC056SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	312,218	.5975		15,129		209		28,066			(14,879)		200		0001
Purchased Call/S&P 500 INDEX/SPXI00USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	119,175	.5956		6,327		984		11,256			(5,336)		235		0001
Purchased Call/S&P 500 INDEX/SPXC057SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	220,043	.5950		12,256		478		21,966			(11,751)		223		0001
Purchased Call/S&P 500 INDEX/SPXI00USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/25/2026	1	658,393	.5955		33,379		5,114		58,603			(28,230)		1,289		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	494,646	.5665		26,112		5,673		41,598			(20,398)		1,151		0001
Purchased Call/S&P 500 INDEX/SPXC058SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	2,584,560	.5997		149,915		6,281		258,786			(143,252)		2,706		0001
Purchased Call/S&P 500 INDEX/SPX9159SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	635,620	.5660		36,345		12,858		53,840			(23,458)		1,882		0001
Purchased Call/S&P 500 INDEX/SPX9159SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2025	04/29/2026	1	99,190	.5561		5,022		1,637		8,733			(3,380)		283		0001
Purchased Call/S&P 500 INDEX/SPX9159SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	192,353	.5529		9,679		3,128		16,121			(6,541)		547		0001
Purchased Call/S&P 500 INDEX/SPX9158SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	769,997	.5376		42,072		13,089		70,419			(29,011)		2,142		0001
Purchased Call/S&P 500 INDEX/SPX9158SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/22/2026	1	697,627	.5288		39,245		12,134		62,934			(27,136)		1,932		0001
Purchased Call/S&P 500 INDEX/SPX9159S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	845,523	.5522		43,754		13,772		76,186			(29,937)		2,363		0001
Purchased Call/S&P 500 INDEX/SPX9158SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	269,886	.5288		13,359		4,096		22,384			(9,248)		748		0001
Purchased Call/S&P 500 INDEX/SPX9158S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	234,212	.5939		13,126		5,652		19,011			(7,501)		766		0001
Purchased Call/S&P 500 INDEX/SPX915B98	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	1,615,605	.5981		91,374		42,879		133,284			(48,479)		5,497		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	197,425	4983		12,633		3,385		18,786			(9,231)		511		0001
Purchased Call/S&P 500 INDEX/SPX9159SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	97,478	5529		5,219		1,687		8,793			(3,527)		277		0001
Purchased Call/S&P 500 INDEX/SPX9158SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	225,281	5158		11,293		3,432		19,120			(7,849)		621		0001
Purchased Call/S&P 500 INDEX/SPX915AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	689,677	5843		37,300		14,650		59,873			(22,749)		2,151		0001
Purchased Call/S&P 500 INDEX/SPX915BS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	1,150,342	5968		64,597		30,314		93,338			(34,272)		3,914		0001
Purchased Call/S&P 500 INDEX/SPXC05J6F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	04/07/2026	1	90,026	5062		4,226		1,121		7,869			(3,100)		232		0001
Purchased Call/S&P 500 INDEX/SPXA21SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	564,347	5268		32,041		8,811		54,448			(23,239)		1,477		0001
Purchased Call/S&P 500 INDEX/SPXA21RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	90,009	4983		5,344		1,432		7,883			(3,905)		233		0001
Purchased Call/S&P 500 INDEX/SPXC05NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/15/2025	05/14/2026	1	134,948	5893		6,898		2,548		10,648			(4,359)		409		0001
Purchased Call/S&P 500 INDEX/SPXC05USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	06/11/2026	1	89,897	6022		4,626		2,075		7,134			(2,562)		299		0001
Purchased Call/S&P 500 INDEX/SPXC05SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/09/2025	06/03/2026	1	1,883,376	5960		100,102		42,901		146,279			(57,162)		6,117		0001
Purchased Call/S&P 500 INDEX/SPX9159S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	832,805	5516		39,561		12,452		67,456			(27,068)		2,327		0001
Purchased Call/S&P 500 INDEX/SPXC05TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/09/2025	06/05/2026	1	1,190,094	6000		64,237		27,735		96,144			(36,478)		3,890		0001
Purchased Call/S&P 500 INDEX/SPXC05W6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/24/2025	06/23/2026	1	426,062	6025		23,860		11,403		33,406			(12,455)		1,471		0001
Purchased Call/S&P 500 INDEX/SPXC05QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	1	150,696	5912		7,839		2,918		11,969			(4,932)		458		0001
Purchased Call/S&P 500 INDEX/SPXC05VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	189,539	6045		9,612		4,325		14,935			(5,308)		633		0001
Purchased Call/S&P 500 INDEX/SPXC051S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/02/2025	04/01/2026	1	1,207,131	5631		66,287		16,480		114,317			(49,715)		3,014		0001
Purchased Call/S&P 500 INDEX/SPXD17JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	252,355	5457		10,968		2,986		21,434			(7,985)		657		0001
Purchased Call/S&P 500 INDEX/SPXD17MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/29/2026	1	432,052	5561		21,358		7,020		34,108			(14,356)		1,233		0001
Purchased Call/S&P 500 INDEX/SPXJ007S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	225,018	5844		11,722		4,242		17,938			(7,471)		677		0001
Purchased Call/S&P 500 INDEX/SPXC05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2026	1	540,900	5626		27,206		9,522		43,416			(17,714)		1,595		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/02/2025	05/29/2026	1	609,538	5904		30,762		12,682		46,321			(18,065)		1,947		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	854,992	5074		43,344		11,018		82,751			(32,267)		2,146		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/17/2025	06/16/2026	1	380,109	6033		18,240		8,387		27,346			(9,871)		1,286		0001
Purchased Call/S&P 500 INDEX/SPXN13ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/09/2026	1	421,069	5457		16,741		4,570		30,055			(12,175)		1,096		0001
Purchased Call/S&P 500 INDEX/SPXN13ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/27/2026	1	623,662	5525		30,746		9,880		51,172			(20,836)		1,765		0001
Purchased Call/S&P 500 INDEX/SPXD17USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	127,300	6092		6,858		3,334		9,604			(3,542)		442		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ003$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/17/2026	1	537,131	5283		24,582		7,258		50,955			(17,296)		1,454		0001
Purchased Call/S&P 500 INDEX/SPXC05R$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	638,332	5912		32,687		13,438		51,228			(19,307)		2,039		0001
Purchased Call/S&P 500 INDEX/SPXN13B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	1,008,392	5397		49,180		14,129		95,075			(34,994)		2,704		0001
Purchased Call/S&P 500 INDEX/SPXC05P$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/22/2026	1	732,919	5803		41,001		16,148		59,725			(24,828)		2,286		0001
Purchased Call/S&P 500 INDEX/SPXC05K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	96,742	5569		4,793		1,584		7,704			(3,213)		277		0001
Purchased Call/S&P 500 INDEX/SPXC051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	477,585	5612		23,690		5,824		40,730			(17,833)		1,186		0001
Purchased Call/S&P 500 INDEX/SPXC050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	761,884	5958		39,929		14,904		61,897			(24,997)		2,317		0001
Purchased Call/S&P 500 INDEX/SPXC05W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	89,915	6173		4,777		2,342		6,708			(2,435)		313		0001
Purchased Call/S&P 500 INDEX/SPXC05U$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	249,807	6024		13,117		5,866		19,334			(7,279)		832		0001
Purchased Call/S&P 500 INDEX/SPXC055$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	511,504	5970		27,550		11,644		41,766			(15,894)		1,661		0001
Purchased Call/S&P 500 INDEX/SPXJ003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/17/2026	1	488,127	5282		20,385		6,019		41,350			(14,343)		1,321		0001
Purchased Call/S&P 500 INDEX/SPXC05V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	674,237	5977		37,420		16,886		54,471			(20,524)		2,253		0001
Purchased Call/S&P 500 INDEX/SPXC05K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	186,786	5363		9,735		2,685		16,204			(7,039)		489		0001
Purchased Call/S&P 500 INDEX/SPXC05W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/18/2026	1	637,699	5968		35,416		16,666		48,188			(18,744)		2,170		0001
Purchased Call/S&P 500 INDEX/SPXC05V$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	157,813	5982		7,834		3,666		11,492			(4,187)		537		0001
Purchased Call/S&P 500 INDEX/SPXN13B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	89,950	5397		4,033		1,159		7,656			(2,869)		241		0001
Purchased Call/S&P 500 INDEX/SPXC05W$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	1,185,358	6173		65,180		31,954		92,161			(33,222)		4,127		0001
Purchased Call/S&P 500 INDEX/SPXD17J$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/14/2026	1	1,209,929	5406		54,772		15,627		103,635			(39,079)		3,229		0001
Purchased Call/S&P 500 INDEX/SPXN139$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	1	865,803	5622		43,821		10,895		73,955			(32,866)		2,162		0001
Purchased Call/S&P 500 INDEX/SPXD17S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	462,165	5968		23,666		11,106		33,695			(12,556)		1,572		0001
Purchased Call/S&P 500 INDEX/SPXA21W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	98,943	6031		5,185		2,292		7,867			(2,891)		329		0001
Purchased Call/S&P 500 INDEX/SPXD17J$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	328,937	5457		15,759		4,290		31,466			(11,473)		857		0001
Purchased Call/S&P 500 INDEX/SPXN13F$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,088,923	5607		58,430		20,176		98,275			(38,204)		3,199		0001
Purchased Call/S&P 500 INDEX/SPXN13C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	315,031	5276		15,130		4,413		26,631			(10,724)		849		0001
Purchased Call/S&P 500 INDEX/SPXA21U$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	836,599	5944		41,127		15,792		67,064			(25,309)		2,591		0001
Purchased Call/S&P 500 INDEX/SPXN139$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	273,580	5671		11,897		3,007		25,531			(8,890)		687		0001
Purchased Call/S&P 500 INDEX/SPXC05P$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	162,553	5964		8,067		3,075		12,797			(4,987)		502		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	535,372	.5917		27,854		10,397		41,985			(17,438)		1,628		0001
Purchased Call/S&P 500 INDEX/SPXC05IW$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	1,324,392	.6141		69,476		34,061		95,522			(35,412)		4,611		0001
Purchased Call/S&P 500 INDEX/SPXC05TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	286,887	.6006		15,655		6,876		23,037			(8,774)		950		0001
Purchased Call/S&P 500 INDEX/SPXD17T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	434,252	.6092		22,572		10,849		32,531			(11,720)		1,503		0001
Purchased Call/S&P 500 INDEX/SPXA21$S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	458,390	.5268		23,629		6,498		39,692			(17,138)		1,200		0001
Purchased Call/S&P 500 INDEX/SPXC05KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	297,776	.5406		14,427		4,105		25,054			(10,305)		795		0001
Purchased Call/S&P 500 INDEX/SPXD17K$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/21/2026	1	455,349	.5158		24,578		7,489		39,434			(17,062)		1,256		0001
Purchased Call/S&P 500 INDEX/SPXA210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	658,589	.5397		27,106		6,871		60,793			(20,236)		1,653		0001
Purchased Call/S&P 500 INDEX/SPXD17S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	1,000,591	.5981		53,728		25,143		80,283			(28,714)		3,404		0001
Purchased Call/S&P 500 INDEX/SPXC05M$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	97,206	.5664		4,695		1,656		7,765			(3,044)		288		0001
Purchased Call/S&P 500 INDEX/SPXC055$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2026	1	89,918	.5971		4,603		1,969		7,226			(2,643)		293		0001
Purchased Call/S&P 500 INDEX/SPXC050$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	2,037,795	.5889		111,456		45,511		173,178			(66,139)		6,488		0001
Purchased Call/S&P 500 INDEX/SPXD17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/30/2026	1	805,277	.5569		44,776		14,801		72,733			(30,015)		2,309		0001
Purchased Call/S&P 500 INDEX/SPXC05L$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	190,669	.5650		9,262		3,173		15,694			(6,081)		558		0001
Purchased Call/S&P 500 INDEX/SPX915A$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	783,311	.5843		39,144		15,374		61,836			(23,874)		2,443		0001
Purchased Call/S&P 500 INDEX/SPXD17RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	635,657	.5983		34,477		16,038		51,071			(18,564)		2,156		0001
Purchased Call/S&P 500 INDEX/SPXC05L$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	152,659	.5687		7,585		2,535		12,640			(5,043)		439		0001
Purchased Call/S&P 500 INDEX/SPXC051$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	690,872	.5612		37,344		9,181		65,431			(28,111)		1,715		0001
Purchased Call/S&P 500 INDEX/SPXD17K$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/16/2026	1	1,941,854	.5277		98,909		29,172		168,307			(69,623)		5,232		0001
Purchased Call/S&P 500 INDEX/SPXE17C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	1,075,875	.6585		55,147		38,864		62,251			(16,345)		4,487		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	347,472	.6280		17,771		9,405		24,242			(8,369)		1,257		0001
Purchased Call/S&P 500 INDEX/SPX915C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	697,365	.6238		40,979		24,085		52,815			(16,914)		2,657		0001
Purchased Call/S&P 500 INDEX/SPXC05X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	90,008	.6363		4,518		2,567		5,797			(1,952)		337		0001
Purchased Call/S&P 500 INDEX/SPX915G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	420,896	.6600		23,746		17,084		26,106			(6,784)		1,776		0001
Purchased Call/S&P 500 INDEX/SPXE171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	336,258	.6297		16,702		9,165		21,933			(7,542)		1,238		0001
Purchased Call/S&P 500 INDEX/SPX915F$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	385,101	.6600		19,803		14,247		21,708			(5,658)		1,625		0001
Purchased Call/S&P 500 INDEX/SPXE178$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	486,833	.6439		24,919		16,245		30,592			(8,694)		1,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915B5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	863,697	.6227		47,570		24,116		63,649			(23,654)		3,058		0001
Purchased Call/S&P 500 INDEX/SPX915FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	108,030	.6615		5,431		3,856		6,032			(1,582)		454		0001
Purchased Call/S&P 500 INDEX/SPX915E5N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	110,718	.6481		5,676		3,763		6,692			(1,949)		448		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	96,785	.6330		4,802		2,852		6,432			(1,952)		372		0001
Purchased Call/S&P 500 INDEX/SPX915E$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	276,029	.6481		15,510		10,282		18,495			(5,326)		1,117		0001
Purchased Call/S&P 500 INDEX/SPXC05XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	970,070	.6389		52,106		29,609		68,423			(22,517)		3,635		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,106,034	.6644		55,715		41,437		60,602			(14,353)		4,739		0001
Purchased Call/S&P 500 INDEX/SPXC05YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	520,488	.6390		25,676		14,794		33,896			(10,893)		1,969		0001
Purchased Call/S&P 500 INDEX/SPXE170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	192,419	.6244		10,264		5,529		13,849			(4,737)		705		0001
Purchased Call/S&P 500 INDEX/SPX915GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	1,287,789	.6664		66,471		48,275		72,278			(18,280)		5,445		0001
Purchased Call/S&P 500 INDEX/SPXE179SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/27/2026	1	226,824	.6481		12,050		8,011		15,100			(4,116)		918		0001
Purchased Call/S&P 500 INDEX/SPXD17WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	292,545	.6198		15,506		7,818		21,466			(7,753)		1,033		0001
Purchased Call/S&P 500 INDEX/SPXE17A5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	94,134	.6416		4,801		3,236		5,971			(1,570)		386		0001
Purchased Call/S&P 500 INDEX/SPX915GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/17/2026	1	433,360	.6600		24,489		17,667		26,405			(6,949)		1,829		0001
Purchased Call/S&P 500 INDEX/SPXC05YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	90,044	.6363		4,633		2,703		5,930			(1,947)		342		0001
Purchased Call/S&P 500 INDEX/SPXC05XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	476,723	.6306		26,081		14,481		35,114			(11,607)		1,773		0001
Purchased Call/S&P 500 INDEX/SPXD17X5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,161,559	.6226		62,846		32,638		86,497			(30,214)		4,179		0001
Purchased Call/S&P 500 INDEX/SPXE17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	224,822	.6694		10,866		7,924		12,019			(2,955)		958		0001
Purchased Call/S&P 500 INDEX/SPX915B5V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	234,322	.6198		12,258		6,197		16,056			(6,112)		827		0001
Purchased Call/S&P 500 INDEX/SPXE17ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/03/2026	1	426,503	.6448		24,459		16,646		29,530			(7,929)		1,751		0001
Purchased Call/S&P 500 INDEX/SPXE172SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	258,988	.6359		12,805		7,221		16,413			(5,629)		968		0001
Purchased Call/S&P 500 INDEX/SPXD051SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	470,239	.6389		23,382		14,199		30,228			(9,197)		1,821		0001
Purchased Call/S&P 500 INDEX/SPXE178SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,427,558	.6467		77,436		50,042		97,711			(27,457)		5,703		0001
Purchased Call/S&P 500 INDEX/SPXD17VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	71,962	.6205		3,472		1,727		4,862			(1,746)		253		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	400,844	.6280		20,948		11,056		29,164			(9,956)		1,450		0001
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2026	1	253,630	.6463		13,977		8,697		17,449			(5,337)		996		0001
Purchased Call/S&P 500 INDEX/SPXD051SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	420,166	.6373		22,245		13,642		27,315			(8,617)		1,642		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	89,995	6280		4,292		2,265		5,879			(2,040)		326		0001
Purchased Call/S&P 500 INDEX/SPXD050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	457,375	6341		24,164		14,633		30,552			(9,626)		1,771		0001
Purchased Call/S&P 500 INDEX/SPXD053$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	60,724	6497		3,003		2,005		3,958			(1,001)		246		0001
Purchased Call/S&P 500 INDEX/SPXD17W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	653,407	6230		31,910		16,484		43,935			(15,429)		2,345		0001
Purchased Call/S&P 500 INDEX/SPXD057$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	1,044,369	6605		54,112		40,133		59,611			(14,271)		4,475		0001
Purchased Call/S&P 500 INDEX/SPXE171$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	1,160,485	6297		62,812		34,468		83,591			(28,361)		4,274		0001
Purchased Call/S&P 500 INDEX/SPXE175$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	500,598	6446		25,432		15,667		31,394			(9,782)		1,961		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	708,556	6299		38,644		23,058		49,969			(15,606)		2,732		0001
Purchased Call/S&P 500 INDEX/SPXD051$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	755,172	6389		41,005		24,900		53,787			(16,129)		2,925		0001
Purchased Call/S&P 500 INDEX/SPXE177$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	154,641	6370		9,253		5,963		11,187			(3,330)		618		0001
Purchased Call/S&P 500 INDEX/SPXE17A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	89,970	6460		4,442		2,986		5,615			(1,460)		367		0001
Purchased Call/S&P 500 INDEX/SPXD051$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	660,506	6373		38,377		23,535		47,717			(14,866)		2,581		0001
Purchased Call/S&P 500 INDEX/SPXD055$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	214,210	6607		11,726		8,357		13,426			(3,382)		902		0001
Purchased Call/S&P 500 INDEX/SPXD055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	2,192,442	6607		109,527		78,060		124,687			(31,594)		9,234		0001
Purchased Call/S&P 500 INDEX/SPXD052$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	164,422	6455		9,009		5,646		11,353			(3,369)		647		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/27/2025	08/26/2026	1	345,927	6464		17,559		11,496		21,484			(6,078)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXD052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	783,114	6453		41,117		25,770		51,455			(15,376)		3,081		0001
Purchased Call/S&P 500 INDEX/SPXE176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	1,180,787	6411		61,526		39,091		78,640			(22,481)		4,697		0001
Purchased Call/S&P 500 INDEX/SPX915G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	1,043,069	6641		50,902		37,611		57,163			(13,565)		4,461		0001
Purchased Call/S&P 500 INDEX/SPX915G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	1,006,235	6632		51,301		37,051		55,318			(14,517)		4,254		0001
Purchased Call/S&P 500 INDEX/SPXD17W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	703,260	6227		35,057		17,822		48,824			(17,236)		2,490		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/27/2025	08/26/2026	1	900,886	6465		50,065		32,777		61,955			(17,330)		3,637		0001
Purchased Call/S&P 500 INDEX/SPX915F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	144,104	6607		7,372		5,298		8,090			(2,112)		607		0001
Purchased Call/S&P 500 INDEX/SPXC05X$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	414,400	6306		21,626		12,008		28,871			(9,625)		1,541		0001
Purchased Call/S&P 500 INDEX/SPXC05X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/22/2026	1	600,757	6308		32,929		18,375		42,634			(14,565)		2,240		0001
Purchased Call/S&P 500 INDEX/SPXE177$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2026	1	1,337,049	6396		71,019		45,698		85,558			(25,629)		5,330		0001
Purchased Call/S&P 500 INDEX/SPXC05X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	457,097	6389		22,209		12,620		28,719			(9,597)		1,713		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE175S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	90,095	6345		4,459		2,688		5,925			(1,788)		348		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	502,528	6371		25,241		14,573		33,050			(10,679)		1,906		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	136,228	6260		7,282		3,854		9,896			(3,429)		493		0001
Purchased Call/S&P 500 INDEX/SPXC05X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	564,651	6362		28,554		16,181		36,045			(12,473)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXE17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	614,323	6502		30,002		20,501		37,320			(9,643)		2,527		0001
Purchased Call/S&P 500 INDEX/SPX915D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	114,111	6468		5,713		3,570		6,950			(2,166)		449		0001
Purchased Call/S&P 500 INDEX/SPXD054$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	306,431	6513		15,458		10,718		18,376			(4,756)		1,273		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	47,721	6339		2,208		1,294		3,192			(922)		182		0001
Purchased Call/S&P 500 INDEX/SPXE173$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	122,035	6363		6,591		3,735		8,416			(2,879)		457		0001
Purchased Call/S&P 500 INDEX/SPXE171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	2,020,518	6297		100,712		55,112		134,331			(45,929)		7,441		0001
Purchased Call/S&P 500 INDEX/SPXE177$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	326,140	6370		18,392		11,886		22,380			(6,521)		1,303		0001
Purchased Call/S&P 500 INDEX/SPXD056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	1,107,252	6668		54,091		39,597		60,333			(14,563)		4,726		0001
Purchased Call/S&P 500 INDEX/SPXD17X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	335,251	6226		16,524		8,581		22,388			(7,944)		1,206		0001
Purchased Call/S&P 500 INDEX/SPXE177$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,726,946	6467		88,773		57,369		111,158			(31,476)		6,899		0001
Purchased Call/S&P 500 INDEX/SPX915D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	123,178	6468		6,772		4,232		8,326			(2,567)		485		0001
Purchased Call/S&P 500 INDEX/SPXN13S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/15/2026	1	517,933	6260		26,249		14,298		34,067			(12,037)		1,898		0001
Purchased Call/S&P 500 INDEX/SPX915F$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/11/2026	1	445,969	6585		24,987		17,609		27,957			(7,406)		1,860		0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	163,968	6460		7,853		5,243		10,105			(2,618)		665		0001
Purchased Call/S&P 500 INDEX/SPX915E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	186,358	6449		9,037		5,716		11,509			(3,327)		740		0001
Purchased Call/S&P 500 INDEX/SPXD053$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2025	08/31/2026	1	96,469	6460		5,192		3,490		6,676			(1,707)		394		0001
Purchased Call/S&P 500 INDEX/SPXE170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	694,268	6244		38,141		20,545		51,737			(17,603)		2,544		0001
Purchased Call/S&P 500 INDEX/SPXE170$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	300,515	6264		16,606		9,041		21,954			(7,619)		1,104		0001
Purchased Call/S&P 500 INDEX/SPXD055$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	1,327,022	6587		73,480		51,640		84,020			(22,205)		5,535		0001
Purchased Call/S&P 500 INDEX/SPXE17C$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	547,261	6532		31,466		22,027		36,071			(9,596)		2,278		0001
Purchased Call/S&P 500 INDEX/SPXE175$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	1,018,947	6446		56,522		34,819		70,578			(21,739)		3,991		0001
Purchased Call/S&P 500 INDEX/SPXE17A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	1,187,476	6460		62,482		41,713		81,652			(20,827)		4,815		0001
Purchased Call/S&P 500 INDEX/SPXC05X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	337,955	6390		17,484		10,046		22,735			(7,445)		1,279		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21YSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	178,847	.6269		9,111		4,883		12,438			(4,230)		654		0001
Purchased Call/S&P 500 INDEX/SPX915ES3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	316,340	.6435		16,721		11,379		19,619			(5,420)		1,299		0001
Purchased Call/S&P 500 INDEX/SPXD055S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	368,146	.6587		18,661		13,114		21,217			(5,639)		1,536		0001
Purchased Call/S&P 500 INDEX/SPXE17C3E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	343,594	.6532		18,012		12,609		20,514			(5,493)		1,430		0001
Purchased Call/S&P 500 INDEX/SPXE17BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	616,967	.6486		30,865		21,150		37,402			(9,747)		2,538		0001
Purchased Call/S&P 500 INDEX/SPXD17YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	756,718	.6263		40,912		21,479		55,824			(19,557)		2,730		0001
Purchased Call/S&P 500 INDEX/SPXE172SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	606,035	.6359		32,488		18,319		42,112			(14,280)		2,265		0001
Purchased Call/S&P 500 INDEX/SPXD054SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	379,773	.6513		21,061		14,603		25,288			(6,480)		1,578		0001
Purchased Call/S&P 500 INDEX/SPXD17WSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	90,058	.6279		4,487		2,281		6,459			(2,206)		319		0001
Purchased Call/S&P 500 INDEX/SPXE179SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	612,391	.6502		32,522		21,651		41,100			(11,079)		2,483		0001
Purchased Call/S&P 500 INDEX/SPXE17BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	99,071	.6502		5,286		3,612		6,657			(1,699)		407		0001
Purchased Call/S&P 500 INDEX/SPXD05C3X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	630,292	.6699		32,236		26,326		33,471			(6,111)		2,833		0001
Purchased Call/S&P 500 INDEX/SPXE17H9K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	451,408	.6553		24,398		19,150		26,563			(5,286)		1,984		0001
Purchased Call/S&P 500 INDEX/SPXD05A96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	1,105,803	.6553		58,698		45,945		64,975			(12,845)		4,860		0001
Purchased Call/S&P 500 INDEX/SPXD058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	833,513	.6715		41,926		31,911		44,027			(10,251)		3,617		0001
Purchased Call/S&P 500 INDEX/SPXE17F3K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	556,717	.6688		28,644		21,522		30,096			(7,161)		2,407		0001
Purchased Call/S&P 500 INDEX/SPXD05K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	630,525	.6813		31,874		29,203		31,284			(2,906)		2,993		0001
Purchased Call/S&P 500 INDEX/SPXD051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	89,845	.6617		4,253		3,771		4,749			(491)		422		0001
Purchased Call/S&P 500 INDEX/SPXE17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/29/2026	1	253,609	.6661		13,932		10,459		14,634			(3,493)		1,095		0001
Purchased Call/S&P 500 INDEX/SPXD051SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/18/2026	1	135,000	.6617		6,566		5,871		7,601			(742)		634		0001
Purchased Call/S&P 500 INDEX/SPX9151SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2025	10/30/2026	1	212,673	.6822		10,696		8,973		10,266			(1,792)		969		0001
Purchased Call/S&P 500 INDEX/SPXE17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	365,934	.6852		17,149		14,496		17,427			(2,685)		1,678		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	121,671	.6735		5,813		4,702		6,239			(1,121)		545		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	210,933	.6875		10,619		8,771		9,725			(1,867)		956		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	1,273,090	.6735		61,084		49,441		65,549			(11,747)		5,713		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/24/2026	1	123,782	.6705		5,944		5,384		6,229			(588)		587		0001
Purchased Call/S&P 500 INDEX/SPXE17K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	164,170	.6852		8,474		7,163		8,561			(1,327)		753		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2025	12/18/2026	1	985,358	.6835		54,478		53,562		51,299			(1,211)		4,838		0001
Purchased Call/S&P 500 INDEX/SPXE17QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	912,473	.6827		50,825		48,702		50,676			(2,253)		4,436		0001
Purchased Call/S&P 500 INDEX/SPX915ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	321,202	.6772		16,464		13,962		16,178			(2,533)		1,475		0001
Purchased Call/S&P 500 INDEX/SPX915ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/28/2026	1	90,102	.6883		4,231		3,535		4,051			(723)		409		0001
Purchased Call/S&P 500 INDEX/SPXE17QS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	1,036,447	.6827		51,364		49,218		51,309			(2,277)		5,038		0001
Purchased Call/S&P 500 INDEX/SPXD05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	1,881,684	.6789		91,367		78,170		95,124			(13,806)		8,657		0001
Purchased Call/S&P 500 INDEX/SPXE17RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	724,625	.6775		33,780		32,935		33,721			(1,114)		3,558		0001
Purchased Call/S&P 500 INDEX/SPXD05MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	319,147	.6899		15,153		14,480		14,748			(791)		1,551		0001
Purchased Call/S&P 500 INDEX/SPX915ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	468,325	.6720		23,217		19,983		24,798			(3,444)		2,158		0001
Purchased Call/S&P 500 INDEX/SPX915KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	1,394,237	.6835		70,831		69,252		68,318			(1,766)		6,846		0001
Purchased Call/S&P 500 INDEX/SPXD05ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	1	273,539	.6875		15,146		12,510		13,841			(2,663)		1,240		0001
Purchased Call/S&P 500 INDEX/SPXD051S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	99,171	.6672		4,862		4,298		5,452			(574)		465		0001
Purchased Call/S&P 500 INDEX/SPXD051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	561,196	.6642		26,753		23,929		31,042			(3,013)		2,640		0001
Purchased Call/S&P 500 INDEX/SPXE17RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/17/2026	1	98,880	.6721		5,287		5,155		5,279			(175)		485		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	909,232	.6737		45,126		39,611		47,483			(5,827)		4,237		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	322,375	.6721		18,162		17,658		18,814			(649)		1,581		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2025	12/01/2026	1	155,096	.6813		7,700		7,183		7,603			(574)		743		0001
Purchased Call/S&P 500 INDEX/SPXD051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	390,707	.6734		18,189		16,055		20,481			(2,173)		1,821		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	616,323	.6735		28,638		25,208		32,284			(3,491)		2,872		0001
Purchased Call/S&P 500 INDEX/SPX915JSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	99,997	.6766		4,925		4,500		4,900			(474)		475		0001
Purchased Call/S&P 500 INDEX/SPXD051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	844,522	.6734		43,067		38,014		48,572			(5,144)		3,935		0001
Purchased Call/S&P 500 INDEX/SPX915ISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2025	11/06/2026	1	328,480	.6729		19,274		16,636		18,886			(2,723)		1,514		0001
Purchased Call/S&P 500 INDEX/SPXD05MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	1,288,478	.6841		65,979		62,334		62,534			(3,806)		6,245		0001
Purchased Call/S&P 500 INDEX/SPX915JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	739,993	.6705		42,427		38,431		44,102			(4,196)		3,507		0001
Purchased Call/S&P 500 INDEX/SPXE17JSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	169,615	.6822		9,489		7,982		9,104			(1,525)		773		0001
Purchased Call/S&P 500 INDEX/SPXD05MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	1,737,082	.6847		95,007		89,496		92,585			(5,742)		8,407		0001
Purchased Call/S&P 500 INDEX/SPX915JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	489,616	.6766		25,405		23,211		25,313			(2,443)		2,324		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	551,804	6896		26,483		26,483		26,003					2,755		0001
Purchased Call/S&P 500 INDEX/SPXD05MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/09/2026	1	299,751	6843		14,879		14,175		14,121			(820)		1,453		0001
Purchased Call/S&P 500 INDEX/SPX915JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	135,039	6832		6,684		5,779		6,482			(918)		626		0001
Purchased Call/S&P 500 INDEX/SPXB214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	912,423	6671		45,970		36,750		50,044			(9,498)		4,052		0001
Purchased Call/S&P 500 INDEX/SPXD050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	85,337	6721		4,417		4,295		4,570			(158)		418		0001
Purchased Call/S&P 500 INDEX/SPXD05KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	232,265	6813		12,625		11,648		12,469			(1,006)		1,113		0001
Purchased Call/S&P 500 INDEX/SPXD05LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	2,508,610	6868		133,179		125,018		130,700			(8,485)		12,070		0001
Purchased Call/S&P 500 INDEX/SPXD05KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	1,010,972	6826		50,610		46,835		49,488			(3,893)		4,850		0001
Purchased Call/S&P 500 INDEX/SPXD050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	102,622	6721		5,074		4,933		5,246			(181)		503		0001
Purchased Call/S&P 500 INDEX/SPXD05A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	607,678	6735		28,100		21,995		31,568			(6,149)		2,671		0001
Purchased Call/S&P 500 INDEX/SPXE17K$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	10/30/2026	1	1,943,195	6840		92,291		77,854		93,857			(14,613)		8,852		0001
Purchased Call/S&P 500 INDEX/SPXD059S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	539,842	6737		24,541		19,209		27,816			(5,528)		2,373		0001
Purchased Call/S&P 500 INDEX/SPXD05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	164,136	6775		9,544		7,843		9,125			(1,719)		739		0001
Purchased Call/S&P 500 INDEX/SPXE170S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	90,036	6900		3,935		3,770		3,922			(174)		438		0001
Purchased Call/S&P 500 INDEX/SPXE17RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	489,945	6775		25,348		24,714		25,288			(836)		2,406		0001
Purchased Call/S&P 500 INDEX/SPXD05BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	109,506	6664		6,358		5,100		6,642			(1,268)		487		0001
Purchased Call/S&P 500 INDEX/SPXD059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	1	310,887	6740		15,634		12,040		16,091			(3,618)		1,359		0001
Purchased Call/S&P 500 INDEX/SPXD05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	442,421	6728		23,467		20,255		23,302			(3,315)		2,039		0001
Purchased Call/S&P 500 INDEX/SPXD05ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	1,457,513	6792		75,853		62,331		72,819			(13,658)		6,563		0001
Purchased Call/S&P 500 INDEX/SPXD050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	89,976	6803		4,360		4,239		4,528			(156)		441		0001
Purchased Call/S&P 500 INDEX/SPXD05GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/11/2026	1	337,657	6847		16,668		14,458		16,313			(2,244)		1,568		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	397,715	6833		19,530		16,933		19,168			(2,636)		1,844		0001
Purchased Call/S&P 500 INDEX/SPXD05MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	135,860	6847		6,687		6,299		6,546			(404)		658		0001
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	542,776	6617		27,762		24,618		31,070			(3,203)		2,549		0001
Purchased Call/S&P 500 INDEX/SPXD050SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	179,837	6928		8,646		8,622		8,206			(48)		891		0001
Purchased Call/S&P 500 INDEX/SPXD05BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	789,762	6629		40,455		32,364		44,099			(8,336)		3,514		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05E5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	1,424,358	.6891		69,599		57,678		65,000			(12,046)		6,467		0001
Purchased Call/S&P 500 INDEX/SPXD05KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2025	11/30/2026	1	1,632,443	.6830		88,867		81,748		88,233			(7,324)		7,808		0001
Purchased Call/S&P 500 INDEX/SPXE17T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	456,512	.6906		22,259		22,259		21,289			(61)		2,276		0001
Purchased Call/S&P 500 INDEX/SPXB217$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	119,302	.6857		5,941		5,561		5,723			(424)		574		0001
Purchased Call/S&P 500 INDEX/SPXE17S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/23/2026	1	551,657	.6910		27,677		27,446		25,511			(532)		2,728		0001
Purchased Call/S&P 500 INDEX/SPXD059$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,027,914	.6715		52,643		40,573		54,262			(12,148)		4,502		0001
Purchased Call/S&P 500 INDEX/SPXD051$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	122,306	.6672		6,385		5,644		7,168			(754)		573		0001
Purchased Call/S&P 500 INDEX/SPXD05B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	1,315,629	.6664		68,986		55,342		72,089			(13,759)		5,853		0001
Purchased Call/S&P 500 INDEX/SPXD058$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	710,560	.6716		36,146		27,588		37,463			(8,611)		3,084		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/01/2026	1	657,428	.6711		33,163		25,149		34,324			(8,200)		2,848		0001
Purchased Call/S&P 500 INDEX/SPXD05J$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	211,202	.6539		11,049		9,913		12,281			(1,214)		995		0001
Purchased Call/S&P 500 INDEX/SPXD05A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	913,979	.6645		46,704		36,898		50,785			(9,880)		4,052		0001
Purchased Call/S&P 500 INDEX/SPXD05G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	357,113	.6851		16,181		14,158		17,209			(2,134)		1,661		0001
Purchased Call/S&P 500 INDEX/SPXD05K$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	11/27/2026	1	259,411	.6849		12,724		11,729		12,559			(1,025)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXD05L$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	836,141	.6867		40,298		37,829		39,670			(2,567)		4,023		0001
Purchased Call/S&P 500 INDEX/SPXB216$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	932,607	.6603		49,017		44,102		52,885			(5,024)		4,393		0001
Purchased Call/S&P 500 INDEX/SPXD05K$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	321,477	.6813		15,180		14,006		15,064			(1,209)		1,540		0001
Purchased Call/S&P 500 INDEX/SPXD050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	1,806,003	.6909		88,210		87,719		82,171			(1,215)		8,943		0001
Purchased Call/S&P 500 INDEX/SPXD05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	679,539	.6891		31,774		26,566		30,766			(5,412)		3,091		0001
Purchased Call/S&P 500 INDEX/SPXB217$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	1,080,645	.6850		53,530		49,961		52,690			(3,971)		5,192		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/24/2025	10/22/2026	1	269,547	.6705		14,381		11,777		14,490			(2,694)		1,212		0001
Purchased Call/S&P 500 INDEX/SPXD05J6H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	888,060	.6539		51,686		46,374		57,624			(5,680)		4,183		0001
Purchased Call/S&P 500 INDEX/SPXB213$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	152,888	.6716		7,568		5,792		8,072			(1,787)		664		0001
Purchased Call/S&P 500 INDEX/SPXE170$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	365,562	.6817		17,967		17,272		18,329			(740)		1,787		0001
Purchased Call/S&P 500 INDEX/SPXD059$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	577,919	.6747		28,366		22,124		29,726			(6,468)		2,535		0001
Purchased Call/S&P 500 INDEX/SPX915HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	148,256	.6735		8,167		6,587		8,418			(1,593)		664		0001
Purchased Call/S&P 500 INDEX/SPXB217$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	417,358	.6887		20,820		19,837		19,624			(1,144)		2,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/17/2025	12/16/2026	1	2,075,769	.6806		96,533		93,066		102,687			(3,713)		10,163		0001
Purchased Call/S&P 500 INDEX/SPXA21LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	512,003	6067.7		13,005		967		20,023			(12,007)		709		0001
Purchased Call/S&P 500 INDEX/SPXN132SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	657,975	5861.57		5,922		935		8,600			(4,981)		1,311		0001
Purchased Call/S&P 500 INDEX/SPXI00WS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2025	03/09/2026	1	199,059	5770.2		2,528		467		3,843			(2,060)		430		0001
Purchased Call/S&P 500 INDEX/SPXN131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	184,002	6013.13		1,490		218		2,127			(1,271)		354		0001
Purchased Call/S&P 500 INDEX/SPX9157S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,481,336	.5639		67,695		13,388		110,137			(54,193)		3,290		0001
Purchased Call/S&P 500 INDEX/SPXA21NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	511,020	5955.25		12,980		1,967		19,551			(10,988)		1,001		0001
Purchased Call/S&P 500 INDEX/SPXD17HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2026	1	61,971	5675.29		967		205		1,491			(760)		143		0001
Purchased Call/S&P 500 INDEX/SPXN133SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	33,350	5738.52		547		97		839			(450)		70		0001
Purchased Call/S&P 500 INDEX/SPXD17HSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2026	1	86,965	5675.29		1,096		232		1,676			(862)		201		0001
Purchased Call/S&P 500 INDEX/SPXD17GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/12/2026	1	98,095	5599.3		1,638		316		2,571			(1,320)		216		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	461,966	5638.94		3,788		772		5,827			(3,014)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXN131SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	58,685	6013.13		775		108		1,130			(666)		110		0001
Purchased Call/S&P 500 INDEX/SPXM13TSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	68,434	5975.38		1,492		21		2,291			(1,467)		44		0001
Purchased Call/S&P 500 INDEX/SPXM13VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	630,301	6049.24		5,610		309		8,123			(5,287)		756		0001
Purchased Call/S&P 500 INDEX/SPXM13YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	628,355	6061.48		8,357		806		12,233			(7,533)		987		0001
Purchased Call/S&P 500 INDEX/SPXM13TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	286,140	5942.47		4,950		55		7,578			(4,883)		167		0001
Purchased Call/S&P 500 INDEX/SPXA21JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	19,747	5842.91		334		12		512			(321)		19		0001
Purchased Call/S&P 500 INDEX/SPXA21KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	553,308	6101.24		12,560		768		19,020			(11,766)		694		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	429,808	5996.66		5,459		286		8,109			(5,162)		503		0001
Purchased Call/S&P 500 INDEX/SPXN137SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	874,762	5776.65		11,109		2,540		16,676			(8,553)		2,098		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	70,366	5954.5		563		89		812			(473)		140		0001
Purchased Call/S&P 500 INDEX/SPXD17GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	184,180	5572.07		2,321		441		3,587			(1,876)		403		0001
Purchased Call/S&P 500 INDEX/SPXM13YSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	764,184	5994.57		13,068		1,188		19,461			(11,850)		1,166		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	447,350	6114.63		7,739		1,002		11,306			(6,730)		811		0001
Purchased Call/S&P 500 INDEX/SPXN132S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	230,130	5956.06		3,176		490		4,644			(2,680)		455		0001
Purchased Call/S&P 500 INDEX/SPXM13USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	184,972	5937.34		1,572		66		2,301			(1,503)		194		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	126,240	5983.25		2,853		424		4,230			(2,423)		245		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13H\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	6,183	6118.71		104		6		155			(98)		8		0001
Purchased Call/S&P 500 INDEX/SPXC05H\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	742,921	5580.94		11,738		2,846		18,227			(8,892)		1,834		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	34,652	6040.53		457		37		680			(420)		50		0001
Purchased Call/S&P 500 INDEX/SPXM13T\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	164,729	5975.38		2,191		30		3,292			(2,155)		106		0001
Purchased Call/S&P 500 INDEX/SPXN132S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	372,777	5956.06		3,131		483		4,488			(2,642)		737		0001
Purchased Call/S&P 500 INDEX/SPXM13USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	720,708	5836.22		6,486		214		9,708			(6,255)		680		0001
Purchased Call/S&P 500 INDEX/SPXN137\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	92,257	5667.56		1,153		250		1,777			(903)		215		0001
Purchased Call/S&P 500 INDEX/SPXC05C\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	447,862	5842.63		11,107		1,928		17,168			(9,159)		938		0001
Purchased Call/S&P 500 INDEX/SPXN130\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	346,619	6144.15		4,610		622		6,582			(3,979)		641		0001
Purchased Call/S&P 500 INDEX/SPXM13TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	237,184	5918.25		1,992		44		2,961			(1,943)		186		0001
Purchased Call/S&P 500 INDEX/SPXN133\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	540,168	5738.52		6,860		1,216		10,465			(5,638)		1,140		0001
Purchased Call/S&P 500 INDEX/SPXN13B\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	154,247	5712.2		1,373		318		2,068			(1,053)		372		0001
Purchased Call/S&P 500 INDEX/SPXC05C\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	358,462	5778.15		7,671		1,310		11,774			(6,347)		745		0001
Purchased Call/S&P 500 INDEX/SPXN132S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	48,132	5956.06		982		151		1,452			(829)		95		0001
Purchased Call/S&P 500 INDEX/SPXM13T\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	147,732	5909.03		3,782		63		5,904			(3,709)		102		0001
Purchased Call/S&P 500 INDEX/SPXC05D\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,021	5770.2		33		6		51			(27)		4		0001
Purchased Call/S&P 500 INDEX/SPXM13TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	137,852	5918.25		1,833		40		2,752			(1,788)		108		0001
Purchased Call/S&P 500 INDEX/SPXC05C\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	84,490	5842.63		1,386		240		2,113			(1,143)		177		0001
Purchased Call/S&P 500 INDEX/SPXC05B\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	328,720	6114.63		8,382		1,004		12,470			(7,369)		571		0001
Purchased Call/S&P 500 INDEX/SPXC05B\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	301,476	6144.15		6,813		920		9,929			(5,880)		558		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	119,647	5954.5		3,003		476		4,563			(2,525)		238		0001
Purchased Call/S&P 500 INDEX/SPXN135\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	288,231	5638.94		4,871		993		7,664			(3,876)		653		0001
Purchased Call/S&P 500 INDEX/SPXN137SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	425,516	5767.57		9,191		2,076		14,170			(7,101)		1,015		0001
Purchased Call/S&P 500 INDEX/SPXI100V\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	94,042	5572.07		1,900		361		3,014			(1,535)		206		0001
Purchased Call/S&P 500 INDEX/SPXM132\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	228,143	6068.5		5,224		590		7,784			(4,623)		387		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	60,990	5954.5		506		84		732			(422)		125		0001
Purchased Call/S&P 500 INDEX/SPXN13BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	289,940	5611.85		4,958		1,216		7,780			(3,735)		720		0001
Purchased Call/S&P 500 INDEX/SPXM132SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	126,511	6068.5		2,239		253		3,293			(1,982)		215		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN135S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	332,207	5638.94		8,006		1,632		12,823			(6,370)		753		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	501,243	5827.04		9,273		206		14,261			(9,044)		394		0001
Purchased Call/S&P 500 INDEX/SPXA21MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2025	02/13/2026	1	66,908	6114.63		1,505		180		2,229			(1,323)		116		0001
Purchased Call/S&P 500 INDEX/SPXM13US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	352,245	5842.91		4,086		146		6,147			(3,929)		345		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	21,057	5954.5		276		46		404			(230)		43		0001
Purchased Call/S&P 500 INDEX/SPXN137SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	343,642	5767.57		3,058		691		4,600			(2,363)		819		0001
Purchased Call/S&P 500 INDEX/SPXN132S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	178,665	5955.25		3,198		485		4,721			(2,707)		350		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	36,465	5842.91		839		30		1,309			(807)		36		0001
Purchased Call/S&P 500 INDEX/SPXM13YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	34,418	6061.48		620		60		919			(558)		54		0001
Purchased Call/S&P 500 INDEX/SPXM13YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	790,131	6040.53		6,637		585		9,710			(6,040)		1,188		0001
Purchased Call/S&P 500 INDEX/SPXM13YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	435,628	.6042		16,478		1,331		26,779			(15,109)		624		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	61,431	5693.31		1,050		247		1,614			(803)		149		0001
Purchased Call/S&P 500 INDEX/SPXM13USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	4,155	5836.22		54		2		83			(52)		4		0001
Purchased Call/S&P 500 INDEX/SPXC05C5U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	317,167	5842.63		2,569		446		3,825			(2,119)		664		0001
Purchased Call/S&P 500 INDEX/SPXN131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	62,177	6013.13		1,063		155		1,550			(907)		120		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	95,315	5675.12		991		205		1,519			(785)		217		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	309,056	6066.44		6,583		725		9,831			(5,843)		518		0001
Purchased Call/S&P 500 INDEX/SPXM13TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	76,158	5942.47		1,950		5		3,045			(1,939)		28		0001
Purchased Call/S&P 500 INDEX/SPXN134SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	127,248	5614.56		1,056		198		1,610			(857)		277		0001
Purchased Call/S&P 500 INDEX/SPXN138SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	113,207	5611.85		2,457		602		3,900			(1,851)		281		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	628,129	6129.58		7,098		939		10,190			(6,145)		1,151		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	133,517	6066.44		2,270		250		3,354			(2,015)		224		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	137,508	6117.52		1,471		204		2,098			(1,266)		257		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	183,744	6115.07		2,131		255		3,084			(1,874)		319		0001
Purchased Call/S&P 500 INDEX/SPXM13US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,859	5949.91		29		1		44			(28)		2		0001
Purchased Call/S&P 500 INDEX/SPXM13VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	31,539	5996.66		278		12		408			(265)		33		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	325,915	6115.07		5,443		650		7,945			(4,787)		566		0001
Purchased Call/S&P 500 INDEX/SPXM13YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	205,275	6061.48		1,950		188		2,802			(1,758)		322		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC057$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	1,119,109	.5950		48,098		1,876		79,844			(46,116)		1,134		0001
Purchased Call/S&P 500 INDEX/SPXC055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	20,799	5868.55		181		1		270			(180)		8		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	262,933	5949.91		3,076		119		4,581			(2,950)		267		0001
Purchased Call/S&P 500 INDEX/SPXN131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	34,489	6117.52		579		80		835			(498)		64		0001
Purchased Call/S&P 500 INDEX/SPXM13YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	305,229	5994.57		2,655		241		3,895			(2,408)		466		0001
Purchased Call/S&P 500 INDEX/SPXC055$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	49,959	5868.55		1,274		4		1,997			(1,267)		18		0001
Purchased Call/S&P 500 INDEX/SPXN130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/13/2026	1	1,498,998	.6115		30,185		3,626		44,182			(26,496)		2,602		0001
Purchased Call/S&P 500 INDEX/SPXM13JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	127,753	5937.34		1,904		79		2,860			(1,820)		134		0001
Purchased Call/S&P 500 INDEX/SPXM13WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	613,880	6086.37		8,287		479		12,131			(7,788)		754		0001
Purchased Call/S&P 500 INDEX/SPXM13YSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,833,163	.6041		76,094		6,147		125,735			(69,770)		2,628		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	321,057	6068.5		2,697		305		3,887			(2,387)		545		0001
Purchased Call/S&P 500 INDEX/SPXM13WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	155,732	6086.37		3,379		196		5,144			(3,176)		191		0001
Purchased Call/S&P 500 INDEX/SPXC055$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	122,456	5868.55		2,278		6		3,488			(2,265)		45		0001
Purchased Call/S&P 500 INDEX/SPXC05C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	61,841	5778.15		1,033		176		1,556			(854)		128		0001
Purchased Call/S&P 500 INDEX/SPXN134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	502,753	5572.07		4,475		851		6,855			(3,616)		1,101		0001
Purchased Call/S&P 500 INDEX/SPXC05G$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	69,251	5693.31		873		205		1,326			(667)		168		0001
Purchased Call/S&P 500 INDEX/SPXC05H$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	32,846	5580.94		604		143		948			(462)		80		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	295,065	6025.99		2,479		248		3,600			(2,227)		470		0001
Purchased Call/S&P 500 INDEX/SPXM13WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	217,406	6086.37		2,000		116		2,902			(1,880)		267		0001
Purchased Call/S&P 500 INDEX/SPXN132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	267,000	5955.25		2,270		344		3,220			(1,921)		523		0001
Purchased Call/S&P 500 INDEX/SPXM13YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	185,296	5994.57		2,464		224		3,634			(2,235)		283		0001
Purchased Call/S&P 500 INDEX/SPXA21K$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	341,495	6101.24		4,576		280		6,728			(4,287)		429		0001
Purchased Call/S&P 500 INDEX/SPXC05H$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	225,194	5580.94		2,792		659		4,341			(2,133)		547		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	332,579	5994.57		7,417		674		11,219			(6,726)		508		0001
Purchased Call/S&P 500 INDEX/SPXC05D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	41,330	5770.2		653		121		997			(532)		89		0001
Purchased Call/S&P 500 INDEX/SPXN130$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	452,233	6114.63		5,969		715		8,666			(5,248)		785		0001
Purchased Call/S&P 500 INDEX/SPXN132$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	18,784	5861.57		248		39		363			(209)		37		0001
Purchased Call/S&P 500 INDEX/SPXM13W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	376,030	6086.37		6,242		361		9,282			(5,866)		462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,414,592	.6115		59,781		7,180		93,283			(52,475)		2,456		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	01/13/2026	1	193,326	5836.22		3,441		114		5,301			(3,319)		182		0001
Purchased Call/S&P 500 INDEX/SPXI00PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2025	01/27/2026	1	192,044	6012.28		4,244		304		6,526			(3,930)		261		0001
Purchased Call/S&P 500 INDEX/SPXM13SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	325,745	5942.47		2,736		30		4,070			(2,699)		191		0001
Purchased Call/S&P 500 INDEX/SPXM13Z5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	409,327	6066.44		4,748		523		6,940			(4,215)		686		0001
Purchased Call/S&P 500 INDEX/SPXA21JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	517,897	5827.04		6,836		152		10,341			(6,667)		407		0001
Purchased Call/S&P 500 INDEX/SPXD17FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	9,547	6051.97		244		28		366			(216)		16		0001
Purchased Call/S&P 500 INDEX/SPXC05ASV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	533,398	6068.5		13,655		1,542		20,447			(12,084)		905		0001
Purchased Call/S&P 500 INDEX/SPXM13VSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	108,776	5996.66		1,447		60		2,163			(1,383)		114		0001
Purchased Call/S&P 500 INDEX/SPXN131SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	201,276	6013.13		5,153		716		7,701			(4,431)		376		0001
Purchased Call/S&P 500 INDEX/SPXN135S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	83,688	5638.94		1,632		322		2,590			(1,309)		186		0001
Purchased Call/S&P 500 INDEX/SPXM13SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	37,655	5942.47		851		2		1,317			(846)		14		0001
Purchased Call/S&P 500 INDEX/SPXD17HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	6,870	5667.56		106		23		165			(83)		16		0001
Purchased Call/S&P 500 INDEX/SPXC05FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	539,249	5675.29		13,104		2,780		20,719			(10,304)		1,246		0001
Purchased Call/S&P 500 INDEX/SPXD17FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	187,060	.6115		6,668		801		10,177			(5,853)		325		0001
Purchased Call/S&P 500 INDEX/SPXD17GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	1,720	5954.5		31		5		45			(26)		3		0001
Purchased Call/S&P 500 INDEX/SPXD17ISA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	41,716	5767.57		530		120		796			(409)		99		0001
Purchased Call/S&P 500 INDEX/SPXD17DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2025	01/28/2026	1	745,881	6067.7		7,011		522		10,271			(6,473)		1,033		0001
Purchased Call/S&P 500 INDEX/SPXC056SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	496,450	5909.03		8,837		146		13,386			(8,667)		344		0001
Purchased Call/S&P 500 INDEX/SPXM13YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	87,623	6083.57		771		77		1,107			(693)		139		0001
Purchased Call/S&P 500 INDEX/SPXN137SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	490,233	5776.65		4,412		1,009		6,551			(3,397)		1,176		0001
Purchased Call/S&P 500 INDEX/SPXN138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	961,050	5611.85		8,169		2,003		12,464			(6,155)		2,386		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	163,754	6129.58		4,225		559		6,254			(3,658)		300		0001
Purchased Call/S&P 500 INDEX/SPXN134S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	44,758	5770.2		971		173		1,510			(798)		94		0001
Purchased Call/S&P 500 INDEX/SPXN132SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	100,171	5861.57		1,663		263		2,467			(1,399)		200		0001
Purchased Call/S&P 500 INDEX/SPXN137S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	79,905	5667.56		999		223		1,538			(776)		189		0001
Purchased Call/S&P 500 INDEX/SPXM13Z5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	274,907	6068.5		3,656		413		5,313			(3,236)		466		0001
Purchased Call/S&P 500 INDEX/SPXN137SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	38,762	5776.65		841		192		1,288			(648)		93		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN134$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	53,903	5614.56		679		127		1,048			(551)		117		0001
Purchased Call/S&P 500 INDEX/SPXA210$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	594,191	5955		19,823		3,147		33,324			(16,638)		1,184		0001
Purchased Call/S&P 500 INDEX/SPXC05G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/23/2026	1	140,112	5667.56		3,391		757		5,376			(2,633)		332		0001
Purchased Call/S&P 500 INDEX/SPXA21K$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	251,242	6101.24		6,432		393		9,858			(6,025)		315		0001
Purchased Call/S&P 500 INDEX/SPXA21JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	93,450	5827.04		2,037		45		3,172			(1,987)		73		0001
Purchased Call/S&P 500 INDEX/SPXA21L$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	39,887	6067.7		862		64		1,309			(795)		55		0001
Purchased Call/S&P 500 INDEX/SPXN131$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	269,238	5983.25		3,554		529		5,180			(3,018)		523		0001
Purchased Call/S&P 500 INDEX/SPXN135$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	14,733	5638.94		314		62		499			(252)		33		0001
Purchased Call/S&P 500 INDEX/SPXN137$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	449,602	5667.56		3,687		799		5,636			(2,887)		1,046		0001
Purchased Call/S&P 500 INDEX/SPXD17H$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	385,139	5521.52		6,701		1,318		10,681			(5,379)		855		0001
Purchased Call/S&P 500 INDEX/SPXN131$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	7,881	6013.13		105		15		151			(89)		15		0001
Purchased Call/S&P 500 INDEX/SPXA21L$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	191,037	6067.7		3,190		237		4,779			(2,946)		265		0001
Purchased Call/S&P 500 INDEX/SPX9151$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	153,128	6025.99		3,920		392		5,930			(3,522)		244		0001
Purchased Call/S&P 500 INDEX/SPXN133$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	303,857	5770.2		2,431		432		3,677			(1,997)		641		0001
Purchased Call/S&P 500 INDEX/SPXD17H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	39,629	5614.66		824		173		1,301			(650)		91		0001
Purchased Call/S&P 500 INDEX/SPXA21L$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	74,325	6071.17		1,635		131		2,465			(1,501)		107		0001
Purchased Call/S&P 500 INDEX/SPXN138$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	57,346	5693.31		401		95		605			(307)		139		0001
Purchased Call/S&P 500 INDEX/SPXA210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,490,291	5955		34,243		5,437		54,909			(28,742)		2,970		0001
Purchased Call/S&P 500 INDEX/SPXC05A$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	45,646	6037.88		749		70		1,113			(677)		71		0001
Purchased Call/S&P 500 INDEX/SPXD17G$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2026	1	166,544	5849.72		1,915		322		2,814			(1,590)		343		0001
Purchased Call/S&P 500 INDEX/SPXM13X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	9,835	6101.24		84		5		121			(78)		12		0001
Purchased Call/S&P 500 INDEX/SPXC05G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2025	03/26/2026	1	145,688	5712.2		3,555		823		5,549			(2,727)		352		0001
Purchased Call/S&P 500 INDEX/SPXI00N$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	130,628	5918.25		2,743		53		4,238			(2,683)		97		0001
Purchased Call/S&P 500 INDEX/SPXN137$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	87,357	5667.56		716		160		1,094			(556)		207		0001
Purchased Call/S&P 500 INDEX/SPXC05C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	319,512	5842.63		6,806		1,181		10,428			(5,612)		669		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	90,939	5827.04		818		18		1,226			(798)		71		0001
Purchased Call/S&P 500 INDEX/SPXC05A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	228,179	6037.88		3,035		284		4,456			(2,744)		353		0001
Purchased Call/S&P 500 INDEX/SPXA21K$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	213,694	5996.66		5,449		228		8,483			(5,210)		224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	52,102	5954.5		683		108		1,000			(574)		104		0001
Purchased Call/S&P 500 INDEX/SPXM13X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	157,227	6071.17		1,840		148		2,694			(1,688)		225		0001
Purchased Call/S&P 500 INDEX/SPXC056SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	557,021	5909.03		6,573		109		9,736			(6,447)		386		0001
Purchased Call/S&P 500 INDEX/SPXC058SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	55,776	6049.24		1,266		70		1,930			(1,193)		67		0001
Purchased Call/S&P 500 INDEX/SPXD17ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	641,620	5767.57		11,036		2,493		16,813			(8,526)		1,530		0001
Purchased Call/S&P 500 INDEX/SPX9151$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,270,427	6025.99		28,712		2,871		43,120			(25,793)		2,022		0001
Purchased Call/S&P 500 INDEX/SPXC05D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	232,562	5614.56		5,000		937		7,905			(4,055)		506		0001
Purchased Call/S&P 500 INDEX/SPXI00P$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	309,858	6012.28		5,237		375		7,945			(4,849)		421		0001
Purchased Call/S&P 500 INDEX/SPXI000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/21/2025	01/21/2026	1	80,218	6049.24		2,054		113		3,171			(1,935)		96		0001
Purchased Call/S&P 500 INDEX/SPXC05HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	187,258	5580.94		2,341		567		3,607			(1,773)		462		0001
Purchased Call/S&P 500 INDEX/SPXM13S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	100,076	5942.47		1,321		4		2,001			(1,314)		37		0001
Purchased Call/S&P 500 INDEX/SPXD17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	302,137	5778.15		3,898		666		5,852			(3,225)		628		0001
Purchased Call/S&P 500 INDEX/SPXI00I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	184,213	5599.3		2,303		444		3,576			(1,855)		406		0001
Purchased Call/S&P 500 INDEX/SPXN133SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	212,760	5770.2		2,702		480		4,114			(2,220)		449		0001
Purchased Call/S&P 500 INDEX/SPXD17HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	1,406,579	5521.52		17,442		3,430		27,400			(14,001)		3,124		0001
Purchased Call/S&P 500 INDEX/SPXA21JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	175,259	5827.04		4,452		99		6,998			(4,342)		138		0001
Purchased Call/S&P 500 INDEX/SPXA21PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	03/26/2026	1	344,519	5712.2		4,341		1,005		6,590			(3,330)		831		0001
Purchased Call/S&P 500 INDEX/SPXD17ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	15,628	6025.99		283		28		418			(254)		25		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	158,147	6025.99		1,328		143		1,926			(1,184)		262		0001
Purchased Call/S&P 500 INDEX/SPXN135SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	12,515	5638.94		156		32		242			(124)		28		0001
Purchased Call/S&P 500 INDEX/SPXC05ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	585,130	6037.88		5,325		499		7,724			(4,814)		906		0001
Purchased Call/S&P 500 INDEX/SPXD17ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	117,215	6025.99		2,485		249		3,698			(2,232)		187		0001
Purchased Call/S&P 500 INDEX/SPXD17ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	81,481	6025.99		1,084		116		1,585			(966)		135		0001
Purchased Call/S&P 500 INDEX/SPXC05ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	91,573	5675.12		1,639		339		2,562			(1,298)		209		0001
Purchased Call/S&P 500 INDEX/SPXC057SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	289,699	.5950		11,106		433		18,079			(10,648)		294		0001
Purchased Call/S&P 500 INDEX/SPXC05ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	212,516	6040.53		3,613		318		5,403			(3,288)		319		0001
Purchased Call/S&P 500 INDEX/SPXM13JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	56,629	5827.04		493		15		735			(477)		51		0001
Purchased Call/S&P 500 INDEX/SPXD17GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2026	1	129,524	5954.5		2,150		355		3,158			(1,793)		265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	63,857	5954.5		1,424		225		2,135			(1,197)		127		0001
Purchased Call/S&P 500 INDEX/SPXN135S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	132,589	5638.94		1,644		324		2,569			(1,319)		294		0001
Purchased Call/S&P 500 INDEX/SPXN136S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	316,710	5675.29		2,692		571		4,124			(2,117)		732		0001
Purchased Call/S&P 500 INDEX/SPXC05DSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	329,109	5770.2		8,129		1,500		12,663			(6,623)		710		0001
Purchased Call/S&P 500 INDEX/SPXD17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	969,365	5778.15		8,918		1,523		13,156			(7,379)		2,014		0001
Purchased Call/S&P 500 INDEX/SPXN131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	278,651	5983.25		2,341		348		3,358			(1,988)		541		0001
Purchased Call/S&P 500 INDEX/SPXD17ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	282,815	6025.99		3,761		376		5,510			(3,379)		450		0001
Purchased Call/S&P 500 INDEX/SPXC05DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	287,622	5770.2		5,637		1,002		8,742			(4,631)		607		0001
Purchased Call/S&P 500 INDEX/SPXI00VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	114,946	5849.72		1,943		326		2,879			(1,613)		237		0001
Purchased Call/S&P 500 INDEX/SPXD17DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	176,469	6118.71		2,135		130		3,132			(2,001)		221		0001
Purchased Call/S&P 500 INDEX/SPXI00VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	117,992	5849.72		2,560		430		3,857			(2,126)		243		0001
Purchased Call/S&P 500 INDEX/SPXA21JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	60,112	5827.04		1,040		32		1,590			(1,006)		54		0001
Purchased Call/S&P 500 INDEX/SPXN131SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	284,178	5983.25		4,945		736		7,230			(4,200)		552		0001
Purchased Call/S&P 500 INDEX/SPXA21PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/30/2026	1	490,421	5580.94		11,819		2,865		18,823			(8,953)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXI00QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	01/30/2026	1	174,528	6040.53		4,450		359		6,814			(4,084)		250		0001
Purchased Call/S&P 500 INDEX/SPXD17DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	162,329	6039.31		1,851		143		2,712			(1,704)		229		0001
Purchased Call/S&P 500 INDEX/SPXI000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	35,537	5836.22		824		27		1,293			(795)		34		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/04/2026	1	945,369	6037.88		24,012		2,249		36,704			(21,710)		1,464		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	475,765	6012.28		5,614		402		8,448			(5,199)		647		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	143,535	5949.91		3,186		123		4,926			(3,056)		145		0001
Purchased Call/S&P 500 INDEX/SPXD17ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	269,131	6051.97		2,960		343		4,291			(2,612)		462		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	54,049	5667.56		919		205		1,429			(714)		128		0001
Purchased Call/S&P 500 INDEX/SPXA21NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	163,124	6013.13		3,638		505		5,386			(3,128)		305		0001
Purchased Call/S&P 500 INDEX/SPXI00NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	205,761	5918.25		2,860		55		4,313			(2,797)		152		0001
Purchased Call/S&P 500 INDEX/SPXA21JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	915,143	5842.91		23,153		829		36,486			(22,265)		896		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	610,766	5614.66		6,718		1,407		10,348			(5,301)		1,403		0001
Purchased Call/S&P 500 INDEX/SPXA21KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026	1	1,232,761	5950		33,969		1,325		53,357			(32,569)		1,250		0001
Purchased Call/S&P 500 INDEX/SPXI00WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	285,701	5614.56		4,686		878		7,351			(3,800)		621		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	163,161	5614.66		2,676		560		4,181			(2,111)		375		0001
Purchased Call/S&P 500 INDEX/SPXC05B$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	398,213	6129.58		6,809		900		9,833			(5,895)		730		0001
Purchased Call/S&P 500 INDEX/SPXA21NS$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	186,945	5955.25		4,206		637		6,269			(3,561)		366		0001
Purchased Call/S&P 500 INDEX/SPXD17I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	112,717	5776.65		1,849		423		2,789			(1,423)		270		0001
Purchased Call/S&P 500 INDEX/SPXD17GS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	18,152	5572.07		294		56		459			(238)		40		0001
Purchased Call/S&P 500 INDEX/SPXM13YS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,231,120	6041		38,304		3,094		60,846			(35,121)		1,765		0001
Purchased Call/S&P 500 INDEX/SPXD17D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	65,747	6039.31		1,078		83		1,613			(993)		93		0001
Purchased Call/S&P 500 INDEX/SPXD17ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	375,526	6025.99		6,459		694		9,479			(5,755)		622		0001
Purchased Call/S&P 500 INDEX/SPXM13TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	8,411	5942.47		111		1		168			(110)		5		0001
Purchased Call/S&P 500 INDEX/SPXM13S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	81,785	5942.47		1,341		4		2,044			(1,334)		30		0001
Purchased Call/S&P 500 INDEX/SPXC05ES$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	17,550	5675.12		383		79		600			(303)		40		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	119,031	6083.57		1,583		158		2,309			(1,423)		189		0001
Purchased Call/S&P 500 INDEX/SPXM13V$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	355,365	6049.24		5,437		300		8,095			(5,124)		426		0001
Purchased Call/S&P 500 INDEX/SPXN130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	439,544	6114.63		3,516		455		5,073			(3,058)		797		0001
Purchased Call/S&P 500 INDEX/SPXN134$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	243,337	5521.52		1,898		373		2,964			(1,524)		540		0001
Purchased Call/S&P 500 INDEX/SPXN135$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	120,991	5675.12		2,940		607		4,656			(2,328)		276		0001
Purchased Call/S&P 500 INDEX/SPXI00Q$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	151,252	6061.48		3,857		372		5,847			(3,477)		238		0001
Purchased Call/S&P 500 INDEX/SPXN130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	912,867	6114.63		12,050		1,560		17,462			(10,478)		1,655		0001
Purchased Call/S&P 500 INDEX/SPXN131$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	25,902	6013.13		484		67		709			(417)		48		0001
Purchased Call/S&P 500 INDEX/SPXM13T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	545,529	5975.38		4,964		68		7,359			(4,883)		350		0001
Purchased Call/S&P 500 INDEX/SPXN131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	177,051	6013.13		1,487		207		2,136			(1,279)		331		0001
Purchased Call/S&P 500 INDEX/SPXI00V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/05/2026	1	190,606	5842.63		2,459		427		3,671			(2,028)		399		0001
Purchased Call/S&P 500 INDEX/SPXN136$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	219,260	5662.89		2,609		564		4,014			(2,044)		510		0001
Purchased Call/S&P 500 INDEX/SPXN138$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	118,073	5580.94		1,039		245		1,593			(794)		287		0001
Purchased Call/S&P 500 INDEX/SPXI00I$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	453,461	5599.3		10,974		2,116		17,560			(8,839)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXI00U$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	400,276	5954.5		10,087		1,667		15,246			(8,410)		818		0001
Purchased Call/S&P 500 INDEX/SPXN138$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	215,403	5580.94		1,831		444		2,801			(1,387)		532		0001
Purchased Call/S&P 500 INDEX/SPXN130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	310,732	6144.15		5,500		742		7,938			(4,747)		575		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN134SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	315,384	5599.3		2,586		499		3,986			(2,083)		695		0001
Purchased Call/S&P 500 INDEX/SPXN132S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	203,346	5955.25		2,684		407		3,916			(2,272)		398		0001
Purchased Call/S&P 500 INDEX/SPXN134S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	60,151	5770.2		499		92		756			(407)		130		0001
Purchased Call/S&P 500 INDEX/SPXM13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	36,969	6101.24		625		38		929			(585)		46		0001
Purchased Call/S&P 500 INDEX/SPXC05ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,736,794	5639		45,214		8,942		69,939			(36,197)		3,857		0001
Purchased Call/S&P 500 INDEX/SPXA210SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,441,345	5955		93,865		14,903		160,523			(78,785)		4,866		0001
Purchased Call/S&P 500 INDEX/SPXD17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	15,594	5606.91		271		93		417			(178)		46		0001
Purchased Call/S&P 500 INDEX/SPXA21SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	96,837	5397		3,415		981		6,198			(2,430)		260		0001
Purchased Call/S&P 500 INDEX/SPXD17TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	178,318	6092.16		4,476		2,158		6,020			(2,318)		619		0001
Purchased Call/S&P 500 INDEX/SPXD17JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	308,516	5396.63		2,684		769		4,165			(1,912)		827		0001
Purchased Call/S&P 500 INDEX/SPXN13NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	26,551	5967.84		244		116		327			(129)		91		0001
Purchased Call/S&P 500 INDEX/SPXD17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	88,660	5525.21		1,082		346		1,686			(737)		251		0001
Purchased Call/S&P 500 INDEX/SPXA21SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	446,397	5275.7		10,356		2,996		17,242			(7,349)		1,203		0001
Purchased Call/S&P 500 INDEX/SPXD17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	1,803	5268.05		41		11		68			(30)		5		0001
Purchased Call/S&P 500 INDEX/SPXD17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	645,908	6092.16		6,007		2,896		7,755			(3,110)		2,243		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	111,615	5686.67		1,406		469		2,090			(939)		321		0001
Purchased Call/S&P 500 INDEX/SPXD17LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	56,169	5525.21		949		303		1,493			(647)		159		0001
Purchased Call/S&P 500 INDEX/SPXD17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	940,039	5569.06		7,896		2,589		12,016			(5,300)		2,695		0001
Purchased Call/S&P 500 INDEX/SPXD17TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	38,443	6141.02		657		321		858			(339)		134		0001
Purchased Call/S&P 500 INDEX/SPXD17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	164,017	5484.77		1,263		395		1,958			(868)		458		0001
Purchased Call/S&P 500 INDEX/SPXD17SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	106,322	6025.17		1,850		882		2,479			(968)		367		0001
Purchased Call/S&P 500 INDEX/SPXJ005SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	502,186	5663.94		6,177		2,173		9,388			(4,011)		1,487		0001
Purchased Call/S&P 500 INDEX/SPXJ000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	40,664	5074.08		935		245		1,586			(691)		104		0001
Purchased Call/S&P 500 INDEX/SPXA21USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	211,101	5842.01		3,948		1,546		5,636			(2,412)		658		0001
Purchased Call/S&P 500 INDEX/SPXD17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	305,570	5375.86		4,797		1,480		7,769			(3,312)		850		0001
Purchased Call/S&P 500 INDEX/SPXJ00A5G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/11/2025	06/11/2026	1	76,137	6022.24		1,218		540		1,656			(678)		254		0001
Purchased Call/S&P 500 INDEX/SPXN13HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	76,795	5916.93		991		368		1,391			(624)		234		0001
Purchased Call/S&P 500 INDEX/SPXN13GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	24,262	5892.58		522		191		757			(330)		74		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	198,102	4982.77		3,249		868		5,321			(2,377)		513		0001
Purchased Call/S&P 500 INDEX/SPXN13GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	128,413	5844.19		2,440		881		3,576			(1,557)		386		0001
Purchased Call/S&P 500 INDEX/SPXN13ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	87,939	5686.67		704		238		1,031			(466)		256		0001
Purchased Call/S&P 500 INDEX/SPXN13BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	195,921	5282.7		1,783		524		2,841			(1,260)		530		0001
Purchased Call/S&P 500 INDEX/SPXC05I1G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	112,657	5670.97		2,715		681		4,283			(2,031)		283		0001
Purchased Call/S&P 500 INDEX/SPXD17KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	148,524	5525.21		1,812		569		2,827			(1,244)		415		0001
Purchased Call/S&P 500 INDEX/SPXN1396B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	200,915	5633.07		2,491		618		3,847			(1,870)		502		0001
Purchased Call/S&P 500 INDEX/SPXC05JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	137,226	4982.77		2,827		755		4,693			(2,068)		356		0001
Purchased Call/S&P 500 INDEX/SPXN13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	163,914	5405.97		1,328		377		2,054			(949)		437		0001
Purchased Call/S&P 500 INDEX/SPXN13IS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	133,014	5940.46		1,716		657		2,394			(1,058)		412		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	97,829	5062.25		1,467		388		2,437			(1,077)		252		0001
Purchased Call/S&P 500 INDEX/SPXN13JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	21,817	5911.69		360		150		508			(211)		70		0001
Purchased Call/S&P 500 INDEX/SPXN13GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	62,434	5886.55		1,355		493		1,979			(861)		188		0001
Purchased Call/S&P 500 INDEX/SPXN13JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	431,786	5911.69		3,800		1,562		5,249			(2,244)		1,379		0001
Purchased Call/S&P 500 INDEX/SPXN13HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	110,285	5916.93		860		319		1,202			(542)		335		0001
Purchased Call/S&P 500 INDEX/SPXD17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	583,656	5525.21		4,903		1,539		7,507			(3,367)		1,631		0001
Purchased Call/S&P 500 INDEX/SPXN1396A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	988,164	5633.07		8,399		2,082		12,787			(6,305)		2,467		0001
Purchased Call/S&P 500 INDEX/SPXN13BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	382,668	5397		11,243		3,230		20,053			(8,000)		1,026		0001
Purchased Call/S&P 500 INDEX/SPXD171S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	1,276,699	5074.08		15,320		3,883		24,952			(11,438)		3,205		0001
Purchased Call/S&P 500 INDEX/SPXN13ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	367,168	5921.54		3,598		1,447		4,959			(2,149)		1,165		0001
Purchased Call/S&P 500 INDEX/SPXA21RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,408,419	5363.36		28,873		7,940		46,906			(20,941)		3,686		0001
Purchased Call/S&P 500 INDEX/SPXN13KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	706,605	5970.81		6,218		2,638		8,485			(3,578)		2,302		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	426,181	5917		18,296		6,810		27,143			(11,510)		1,296		0001
Purchased Call/S&P 500 INDEX/SPXD171SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/03/2025	04/02/2026	1	66,776	5396.52		1,342		339		2,164			(1,003)		168		0001
Purchased Call/S&P 500 INDEX/SPXN13ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	103,817	5686.67		893		298		1,315			(596)		299		0001
Purchased Call/S&P 500 INDEX/SPXN13ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	639,531	5650.38		5,692		1,944		8,412			(3,743)		1,871		0001
Purchased Call/S&P 500 INDEX/SPXN13ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	8,711	5405.97		107		30		168			(77)		23		0001
Purchased Call/S&P 500 INDEX/SPXC05HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	30,865	5633.07		679		168		1,076			(510)		77		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17I1ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	156,570	5074.08		2,411		631		3,975			(1,780)		401		0001
Purchased Call/S&P 500 INDEX/SPXN13FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	645,205	5631.28		15,420		5,353		24,094			(10,055)		1,903		0001
Purchased Call/S&P 500 INDEX/SPXN13ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	230,699	5456.9		1,984		536		3,001			(1,446)		601		0001
Purchased Call/S&P 500 INDEX/SPXA21SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	499,726	5397		18,821		5,407		34,435			(13,392)		1,340		0001
Purchased Call/S&P 500 INDEX/SPXA21RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	65,256	5363.36		718		202		1,135			(516)		173		0001
Purchased Call/S&P 500 INDEX/SPXN13NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	184,398	6025.17		1,696		809		2,250			(888)		637		0001
Purchased Call/S&P 500 INDEX/SPXA21SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	496,981	5158.2		5,914		1,792		9,639			(4,116)		1,370		0001
Purchased Call/S&P 500 INDEX/SPXN13LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	323,788	6005.88		2,752		1,206		3,714			(1,546)		1,072		0001
Purchased Call/S&P 500 INDEX/SPXA210SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	171,364	5456.9		2,125		574		3,303			(1,549)		446		0001
Purchased Call/S&P 500 INDEX/SPXA21RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	557,759	5363.36		4,518		1,242		7,016			(3,277)		1,460		0001
Purchased Call/S&P 500 INDEX/SPXN13CSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	238,320	5282.7		3,289		985		5,291			(2,306)		654		0001
Purchased Call/S&P 500 INDEX/SPXN139S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	243,119	5396.52		1,750		442		2,708			(1,308)		610		0001
Purchased Call/S&P 500 INDEX/SPXA21PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	495,159	5396.52		6,041		1,527		9,597			(4,514)		1,243		0001
Purchased Call/S&P 500 INDEX/SPXC05PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	178,666	5802.82		4,413		1,733		6,471			(2,691)		557		0001
Purchased Call/S&P 500 INDEX/SPXA210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,579	5062.25		36		10		62			(26)		4		0001
Purchased Call/S&P 500 INDEX/SPXN13AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	419,835	4982.77		3,485		931		5,540			(2,549)		1,088		0001
Purchased Call/S&P 500 INDEX/SPXD17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	531,446	5560.83		4,677		1,520		7,055			(3,152)		1,517		0001
Purchased Call/S&P 500 INDEX/SPXD170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/11/2026	1	153,476	6022.24		3,822		1,695		5,300			(2,125)		511		0001
Purchased Call/S&P 500 INDEX/SPXN13NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	831,100	5967.84		7,646		3,578		10,259			(4,086)		2,828		0001
Purchased Call/S&P 500 INDEX/SPXC051S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	1,028,888	5612		35,013		8,608		57,112			(26,356)		2,555		0001
Purchased Call/S&P 500 INDEX/SPXN13KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	27,980	5939.3		456		196		634			(261)		91		0001
Purchased Call/S&P 500 INDEX/SPXA21VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	772,660	5912		31,081		12,813		45,150			(18,252)		2,468		0001
Purchased Call/S&P 500 INDEX/SPXN13HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	42,204	5963.6		544		207		758			(337)		130		0001
Purchased Call/S&P 500 INDEX/SPXA210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	167,519	5062.25		1,608		425		2,619			(1,181)		432		0001
Purchased Call/S&P 500 INDEX/SPXD17JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	471,373	5396.63		5,751		1,648		9,083			(4,096)		1,264		0001
Purchased Call/S&P 500 INDEX/SPXD17PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	840,872	5888.55		21,022		8,513		29,988			(12,498)		2,677		0001
Purchased Call/S&P 500 INDEX/SPXD17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/29/2026	1	406,306	5911.69		7,964		3,274		11,227			(4,704)		1,298		0001
Purchased Call/S&P 500 INDEX/SPXN13KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	63,464	6000.36		825		355		1,119			(471)		207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	37,362	5958.38		631		238		888			(394)		115		0001
Purchased Call/S&P 500 INDEX/SPXN13MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	133,472	5976.97		1,175		534		1,591			(643)		450		0001
Purchased Call/S&P 500 INDEX/SPXN13MST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	6,524	6033.11		85		39		114			(46)		22		0001
Purchased Call/S&P 500 INDEX/SPXN13KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	972,452	6000.36		8,947		3,852		12,041			(5,112)		3,179		0001
Purchased Call/S&P 500 INDEX/SPXN13HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	119,095	5916.93		2,263		840		3,222			(1,426)		362		0001
Purchased Call/S&P 500 INDEX/SPXJ000SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	128,523	5074.08		2,609		661		4,390			(1,948)		323		0001
Purchased Call/S&P 500 INDEX/SPXD17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2026	1	111,207	5650.38		2,413		824		3,686			(1,587)		325		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	306,043	5940.46		5,356		2,051		7,530			(3,301)		948		0001
Purchased Call/S&P 500 INDEX/SPXN13I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	408,962	5844.61		3,640		1,404		5,037			(2,234)		1,271		0001
Purchased Call/S&P 500 INDEX/SPXA21VSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	183,151	.5912		6,246		2,575		8,937			(3,668)		585		0001
Purchased Call/S&P 500 INDEX/SPXD17MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	1	114,088	5604.14		1,426		474		2,150			(953)		328		0001
Purchased Call/S&P 500 INDEX/SPXD17TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	1	407,043	6141.02		5,332		2,600		6,886			(2,746)		1,417		0001
Purchased Call/S&P 500 INDEX/SPXD17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	1	469,928	5560.83		5,780		1,879		8,901			(3,896)		1,342		0001
Purchased Call/S&P 500 INDEX/SPXN13DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	1	242,840	5375.86		1,918		592		3,033			(1,325)		676		0001
Purchased Call/S&P 500 INDEX/SPXN13NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	128,285	6092.18		1,270		609		1,654			(661)		444		0001
Purchased Call/S&P 500 INDEX/SPXN13LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	3,240	6038.81		42		18		57			(23)		11		0001
Purchased Call/S&P 500 INDEX/SPXN13GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	104,573	5892.58		1,339		490		1,902			(847)		317		0001
Purchased Call/S&P 500 INDEX/SPXN13KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	210,578	5970.81		4,380		1,858		6,122			(2,520)		686		0001
Purchased Call/S&P 500 INDEX/SPXJ005SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	76,353	5663.94		1,397		492		2,135			(907)		226		0001
Purchased Call/S&P 500 INDEX/SPXD17TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	1	353,292	6092.16		4,628		2,231		6,039			(2,396)		1,227		0001
Purchased Call/S&P 500 INDEX/SPXA21SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	90,623	5275.7		1,387		401		2,235			(984)		244		0001
Purchased Call/S&P 500 INDEX/SPXD17NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	1	106,804	5686.67		1,346		456		1,998			(891)		311		0001
Purchased Call/S&P 500 INDEX/SPXN13ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	14,198	5650.38		263		90		399			(173)		42		0001
Purchased Call/S&P 500 INDEX/SPXN13NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	372,693	5980.87		5,926		2,765		7,992			(3,182)		1,268		0001
Purchased Call/S&P 500 INDEX/SPXA21RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	394,003	5363.36		6,501		1,788		10,468			(4,715)		1,031		0001
Purchased Call/S&P 500 INDEX/SPXA21US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	24,459	5844.61		318		123		444			(195)		76		0001
Purchased Call/S&P 500 INDEX/SPXA21RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	709,691	5363.36		8,587		2,362		13,725			(6,228)		1,857		0001
Purchased Call/S&P 500 INDEX/SPXN13LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	54,082	6045.26		460		206		615			(254)		181		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	206,343	5888.55		1,878		760		2,611			(1,116)		657		0001
Purchased Call/S&P 500 INDEX/SPXN13HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	38,901	5963.6		692		263		974			(429)		120		0001
Purchased Call/S&P 500 INDEX/SPXN13JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	602,302	5935.94		5,662		2,371		7,819			(3,288)		1,950		0001
Purchased Call/S&P 500 INDEX/SPXN13ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	254,606	5842.01		2,877		1,127		4,057			(1,758)		794		0001
Purchased Call/S&P 500 INDEX/SPXN13LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	206,880	6005.88		2,669		1,169		3,638			(1,499)		685		0001
Purchased Call/S&P 500 INDEX/SPXA21QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	130,318	5062.25		2,528		669		4,262			(1,856)		336		0001
Purchased Call/S&P 500 INDEX/SPXN13QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	176,480	6204.95		1,571		779		1,995			(792)		621		0001
Purchased Call/S&P 500 INDEX/SPXN13KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	571,106	5970.37		5,197		2,191		7,118			(3,004)		1,855		0001
Purchased Call/S&P 500 INDEXSPXJJ00ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/11/2025	06/11/2026	1	719,653	6022.24		9,284		4,117		12,559			(5,163)		2,397		0001
Purchased Call/S&P 500 INDEX/SPXD17JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	29,791	5396.63		486		139		774			(346)		80		0001
Purchased Call/S&P 500 INDEX/SPXA21QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	37,062	5456.9		563		152		892			(411)		97		0001
Purchased Call/S&P 500 INDEX/SPXD17MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	80,575	5604.14		1,346		447		2,047			(900)		232		0001
Purchased Call/S&P 500 INDEX/SPXN13GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	267,740	5886.55		2,999		1,090		4,273			(1,906)		808		0001
Purchased Call/S&P 500 INDEX/SPXD17SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	76,845	5967.84		1,937		918		2,665			(1,024)		265		0001
Purchased Call/S&P 500 INDEX/SPXN13JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	151,210	5911.69		1,935		805		2,713			(1,134)		488		0001
Purchased Call/S&P 500 INDEX/SPXN13KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	569,474	5970.37		10,649		4,488		14,844			(6,156)		1,850		0001
Purchased Call/S&P 500 INDEX/SPXN13JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	240,716	5935.94		4,574		1,915		6,421			(2,656)		779		0001
Purchased Call/S&P 500 INDEX/SPXN13ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	45,099	5569.06		555		182		853			(372)		129		0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	175,043	5282.7		1,068		314		1,693			(755)		474		0001
Purchased Call/S&P 500 INDEX/SPXN13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	26,581	5958.38		237		89		324			(148)		82		0001
Purchased Call/S&P 500 INDEX/SPXD17PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	33,212	5888.55		724		293		1,024			(430)		106		0001
Purchased Call/S&P 500 INDEX/SPXN13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	172,327	5963.6		1,516		577		2,094			(939)		532		0001
Purchased Call/S&P 500 INDEX/SPXN13NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	426,691	5980.87		3,798		1,772		5,070			(2,039)		1,452		0001
Purchased Call/S&P 500 INDEX/SPXN13JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	74,962	5935.94		967		405		1,339			(562)		243		0001
Purchased Call/S&P 500 INDEX/SPXN13LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	1,355,225	6000.36		27,105		11,670		37,413			(15,488)		4,430		0001
Purchased Call/S&P 500 INDEX/SPXN13MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	221,591	6033.11		4,099		1,875		5,568			(2,224)		749		0001
Purchased Call/S&P 500 INDEX/SPXN13AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	30,956	5405.97		526		149		834			(376)		83		0001
Purchased Call/S&P 500 INDEX/SPXN139SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	130,973	5670.97		1,637		410		2,500			(1,225)		329		0001
Purchased Call/S&P 500 INDEX/SPXN13NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	224,345	5982.72		3,814		1,759		5,199			(2,058)		761		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	487,770	5976.97		6,341		2,853		8,595			(3,501)		1,630		0001
Purchased Call/S&P 500 INDEX/SPXN13MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	125,610	6033.11		1,193		546		1,591			(647)		425		0001
Purchased Call/S&P 500 INDEX/SPXN13KSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	634,197	5970.81		10,337		4,386		14,302			(5,948)		2,066		0001
Purchased Call/S&P 500 INDEX/SPXN13MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	49,757	5976.97		1,244		565		1,733			(681)		168		0001
Purchased Call/S&P 500 INDEX/SPXN13KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	155,346	5970.37		2,004		845		2,758			(1,158)		505		0001
Purchased Call/S&P 500 INDEX/SPXN13KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	292,850	5970.81		3,778		1,603		5,194			(2,174)		954		0001
Purchased Call/S&P 500 INDEX/SPXN13DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/28/2026	1	149,735	5528.75		1,737		560		2,704			(1,175)		426		0001
Purchased Call/S&P 500 INDEX/SPXN13DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	58,511	6173.07		1,012		495		1,322			(520)		204		0001
Purchased Call/S&P 500 INDEX/SPXN13LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	362,974	6038.81		3,303		1,456		4,453			(1,846)		1,205		0001
Purchased Call/S&P 500 INDEX/SPXN13GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	400,114	5659.91		4,961		1,777		7,478			(3,190)		1,199		0001
Purchased Call/S&P 500 INDEX/SPXN13CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	155,313	5287.76		1,631		499		2,621			(1,130)		430		0001
Purchased Call/S&P 500 INDEX/SPXN131SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	455,603	5921.54		5,877		2,364		8,187			(3,510)		1,446		0001
Purchased Call/S&P 500 INDEX/SPXN13GSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	190,789	5892.58		2,900		1,063		4,158			(1,835)		578		0001
Purchased Call/S&P 500 INDEX/SPXN13GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	47,937	5844.19		609		220		879			(389)		144		0001
Purchased Call/S&P 500 INDEX/SPXN13FS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	90,505	5631.28		1,385		481		2,120			(903)		267		0001
Purchased Call/S&P 500 INDEX/SPXN13GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	788,686	5892.58		7,098		2,601		10,065			(4,492)		2,389		0001
Purchased Call/S&P 500 INDEX/SPXD17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	569,381	5659.91		5,011		1,768		7,457			(3,249)		1,686		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	9,116	5958.38		160		59		224			(100)		28		0001
Purchased Call/S&P 500 INDEX/SPXN13LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	250,735	6005.88		4,237		1,856		5,821			(2,380)		830		0001
Purchased Call/S&P 500 INDEX/SPXN13BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	542,064	5275.7		4,553		1,317		7,079			(3,231)		1,461		0001
Purchased Call/S&P 500 INDEX/SPXN13BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	20,449	5282.7		393		115		641			(278)		55		0001
Purchased Call/S&P 500 INDEX/SPXC05PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	56,836	5912.17		870		357		1,220			(515)		182		0001
Purchased Call/S&P 500 INDEX/SPXD17MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	366,232	5569.06		8,753		2,869		13,792			(5,875)		1,050		0001
Purchased Call/S&P 500 INDEX/SPXD17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	573,272	5375.86		13,300		4,104		21,957			(9,182)		1,595		0001
Purchased Call/S&P 500 INDEX/SPXN13HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	175,278	5958.38		2,261		853		3,153			(1,411)		539		0001
Purchased Call/S&P 500 INDEX/SPXN13MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	47,293	5976.97		790		359		1,079			(433)		159		0001
Purchased Call/S&P 500 INDEX/SPXD171SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	710,569	5268.05		5,258		1,442		8,277			(3,818)		1,860		0001
Purchased Call/S&P 500 INDEX/SPXN13JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	176,737	5911.69		2,810		1,155		3,960			(1,660)		565		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17N$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	1,930	5686.67		33		11		50			(22)		6		0001
Purchased Call/S&P 500 INDEX/SPXD17N$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	123,349	5659.91		1,826		644		2,762			(1,184)		365		0001
Purchased Call/S&P 500 INDEX/SPXD17T$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	23,066	6092.16		381		183		501			(197)		80		0001
Purchased Call/S&P 500 INDEX/SPXD17K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	1	280,002	5282.7		6,160		1,845		10,125			(4,319)		769		0001
Purchased Call/S&P 500 INDEX/SPXN13A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	356,679	4982.77		4,351		1,163		6,970			(3,183)		924		0001
Purchased Call/S&P 500 INDEX/SPXN13E$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	101,556	5569.06		1,726		566		2,686			(1,159)		291		0001
Purchased Call/S&P 500 INDEX/SPXD170$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	49,444	5980.87		1,246		581		1,712			(669)		168		0001
Purchased Call/S&P 500 INDEX/SPXN130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	294,961	6173.07		7,404		3,651		9,769			(3,772)		1,036		0001
Purchased Call/S&P 500 INDEX/SPXC050$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	214,056	5958.38		5,523		2,084		7,889			(3,446)		658		0001
Purchased Call/S&P 500 INDEX/SPXD171$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	1,645,165	5268.05		25,007		6,858		40,675			(18,155)		4,306		0001
Purchased Call/S&P 500 INDEX/SPXN139$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	92,214	5670.97		784		196		1,190			(586)		231		0001
Purchased Call/S&P 500 INDEX/SPXN13K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	138,032	5970.81		3,437		1,458		4,845			(1,977)		450		0001
Purchased Call/S&P 500 INDEX/SPXN13E$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	1,677,469	5569		43,221		14,287		65,532			(28,972)		4,809		0001
Purchased Call/S&P 500 INDEX/SPXN13K$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	386,710	5939.3		3,171		1,362		4,318			(1,816)		1,264		0001
Purchased Call/S&P 500 INDEX/SPXN13M$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	632,315	5976.97		5,564		2,504		7,545			(3,073)		2,113		0001
Purchased Call/S&P 500 INDEX/SPXA21RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	69,505	5363.36		1,633		459		2,680			(1,175)		185		0001
Purchased Call/S&P 500 INDEX/SPXN13F$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,560	5631.28		44		15		67			(29)		11		0001
Purchased Call/S&P 500 INDEX/SPXN13C$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/21/2026	1	157,711	5158.2		1,277		387		2,064			(889)		435		0001
Purchased Call/S&P 500 INDEX/SPXN13L$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	16,476	6000.36		152		66		204			(86)		54		0001
Purchased Call/S&P 500 INDEX/SPXN13C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	6,913	5282.7		55		16		87			(38)		19		0001
Purchased Call/S&P 500 INDEX/SPXD17N$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	635,270	5606.91		5,590		1,925		8,370			(3,661)		1,866		0001
Purchased Call/S&P 500 INDEX/SPXN13G$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	1,241,835	5892.58		30,673		11,238		44,798			(19,412)		3,762		0001
Purchased Call/S&P 500 INDEX/SPXC050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	463,791	5917		15,891		5,915		22,989			(9,997)		1,410		0001
Purchased Call/S&P 500 INDEX/SPXD170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2025	05/19/2026	1	189,833	5963.6		4,195		1,595		5,908			(2,598)		586		0001
Purchased Call/S&P 500 INDEX/SPXD17P$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	283,075	5912.17		3,652		1,497		5,070			(2,161)		904		0001
Purchased Call/S&P 500 INDEX/SPXC051$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	226,384	5670.97		3,622		908		5,613			(2,709)		568		0001
Purchased Call/S&P 500 INDEX/SPXD17L$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	77,072	5525.21		1,827		584		2,920			(1,244)		218		0001
Purchased Call/S&P 500 INDEX/SPXC051$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,878,879	5612		115,240		28,333		191,470			(86,747)		7,148		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	21,219	5686.67		350		117		525			(234)		61		0001
Purchased Call/S&P 500 INDEX/SPXC05PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	135,941	5802.82		2,080		817		2,972			(1,269)		424		0001
Purchased Call/S&P 500 INDEX/SPXD17VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	165,447	6204.95		2,829		1,403		3,634			(1,426)		583		0001
Purchased Call/S&P 500 INDEX/SPXN13LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	231,112	6000.36		3,004		1,308		4,072			(1,703)		763		0001
Purchased Call/S&P 500 INDEX/SPXD17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/17/2026	1	87,457	5282.7		1,303		383		2,113			(921)		237		0001
Purchased Call/S&P 500 INDEX/SPXD17RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	775,599	5967.84		10,160		4,755		13,599			(5,430)		2,639		0001
Purchased Call/S&P 500 INDEX/SPXN13ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	1,066,705	5569		38,977		12,884		60,342			(26,127)		3,058		0001
Purchased Call/S&P 500 INDEX/SPXN13LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	70,684	6038.81		1,195		527		1,630			(668)		235		0001
Purchased Call/S&P 500 INDEX/SPXN13JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	93,112	5911.69		1,192		490		1,672			(704)		297		0001
Purchased Call/S&P 500 INDEX/SPXD17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	34,970	5659.91		692		244		1,058			(449)		104		0001
Purchased Call/S&P 500 INDEX/SPXN13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	139,212	5982.72		1,810		835		2,443			(977)		472		0001
Purchased Call/S&P 500 INDEX/SPXA21U96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	390,997	5844.61		9,775		3,770		14,100			(5,999)		1,215		0001
Purchased Call/S&P 500 INDEX/SPXA21VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	1,454,001	5912		62,590		25,803		91,581			(36,757)		4,645		0001
Purchased Call/S&P 500 INDEX/SPXD171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/01/2025	04/01/2026	1	132,553	5633.07		2,161		536		3,361			(1,622)		331		0001
Purchased Call/S&P 500 INDEX/SPXD17NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	390,504	5686.67		9,489		3,215		14,528			(6,283)		1,138		0001
Purchased Call/S&P 500 INDEX/SPXC05PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	254,890	5802.82		2,320		911		3,262			(1,415)		795		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	10,769	5287.76		181		55		296			(125)		30		0001
Purchased Call/S&P 500 INDEX/SPXD17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	70,768	5606.91		878		302		1,330			(575)		208		0001
Purchased Call/S&P 500 INDEX/SPXD17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	151,714	5560.83		3,186		1,036		5,013			(2,147)		433		0001
Purchased Call/S&P 500 INDEX/SPXD171SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	602,663	5074.08		4,821		1,262		7,656			(3,560)		1,545		0001
Purchased Call/S&P 500 INDEX/SPXN13FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	1,119,542	5659.91		13,882		4,897		20,942			(9,001)		3,315		0001
Purchased Call/S&P 500 INDEX/SPXN13FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	192,673	5631.28		1,503		522		2,263			(980)		568		0001
Purchased Call/S&P 500 INDEX/SPXN13JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	440,522	5888.55		5,683		2,301		7,943			(3,378)		1,403		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	42,937	5940.46		945		362		1,340			(582)		133		0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,401	5282.7		41		12		66			(29)		9		0001
Purchased Call/S&P 500 INDEX/SPXD171SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	226,210	5074.08		1,810		459		2,874			(1,351)		568		0001
Purchased Call/S&P 500 INDEX/SPXN13ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	2,214,505	5569		92,508		30,579		145,031			(62,011)		6,349		0001
Purchased Call/S&P 500 INDEX/SPXN13ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	95,349	5921.54		1,669		671		2,348			(997)		303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	434,563	6141.02		4,041		1,970		5,166			(2,082)		1,513		0001
Purchased Call/S&P 500 INDEX/SPXN13BSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	11,400	5282.7		266		78		440			(188)		31		0001
Purchased Call/S&P 500 INDEX/SPXN13LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	51,276	6000.36		790		340		1,083			(451)		168		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	213,315	5958.38		2,752		1,024		3,832			(1,731)		649		0001
Purchased Call/S&P 500 INDEX/SPXC05PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	483,988	5802.82		6,195		2,433		8,830			(3,778)		1,509		0001
Purchased Call/S&P 500 INDEX/SPXN13GSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	83,546	5886.55		1,445		526		2,087			(919)		252		0001
Purchased Call/S&P 500 INDEX/SPXN13KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	935,926	5939.3		12,073		5,184		16,666			(6,913)		3,059		0001
Purchased Call/S&P 500 INDEX/SPXN13LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	518,236	6022.24		4,716		2,092		6,369			(2,623)		1,726		0001
Purchased Call/S&P 500 INDEX/SPXN13MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	38,777	6045.26		620		278		842			(343)		130		0001
Purchased Call/S&P 500 INDEX/SPXN13NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	697,465	5980.87		9,137		4,264		12,237			(4,906)		2,373		0001
Purchased Call/S&P 500 INDEX/SPXN13NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	83,163	5967.84		1,081		512		1,461			(571)		286		0001
Purchased Call/S&P 500 INDEX/SPXN13MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	298,523	5976.97		5,254		2,364		7,205			(2,901)		997		0001
Purchased Call/S&P 500 INDEX/SPXN13MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	165,921	5976.97		2,157		980		2,921			(1,181)		559		0001
Purchased Call/S&P 500 INDEX/SPXN130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	414,851	6173.07		5,393		2,637		6,980			(2,771)		1,444		0001
Purchased Call/S&P 500 INDEX/SPXN13MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	575,820	5982.72		5,067		2,338		6,843			(2,735)		1,953		0001
Purchased Call/S&P 500 INDEX/SPXN130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	640,613	6173.07		6,278		3,069		8,112			(3,225)		2,231		0001
Purchased Call/S&P 500 INDEX/SPXN130SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	212,828	6173.07		2,767		1,364		3,577			(1,410)		747		0001
Purchased Call/S&P 500 INDEX/SPXN13NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	93,757	6092.18		1,219		584		1,607			(634)		325		0001
Purchased Call/S&P 500 INDEX/SPXA210ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	488,694	5456.9		11,680		3,153		18,781			(8,512)		1,273		0001
Purchased Call/S&P 500 INDEX/SPXA21PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	42,832	5396.52		655		166		1,037			(490)		108		0001
Purchased Call/S&P 500 INDEX/SPXN13HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	449,296	5958.38		4,223		1,572		5,880			(2,657)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXA21RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	213,425	5363.36		3,863		1,062		6,184			(2,802)		559		0001
Purchased Call/S&P 500 INDEX/SPXN13GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	1,572,623	5844.19		14,154		5,108		20,223			(9,035)		4,729		0001
Purchased Call/S&P 500 INDEX/SPXJ000SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	197,484	5074.08		4,542		1,151		7,707			(3,391)		496		0001
Purchased Call/S&P 500 INDEX/SPXA21SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	21,387	5275.7		261		75		414			(185)		58		0001
Purchased Call/S&P 500 INDEX/SPXD17QS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	106,994	6000.36		2,686		1,169		3,721			(1,522)		353		0001
Purchased Call/S&P 500 INDEX/SPXN13JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	450,923	5912.17		3,968		1,627		5,481			(2,348)		1,441		0001
Purchased Call/S&P 500 INDEX/SPXD17MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	84,388	5604.14		667		222		996			(446)		243		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	865,144	5940.46		8,478		3,247		11,674			(5,226)		2,679		0001
Purchased Call/S&P 500 INDEX/SPXD17KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	23,930	5484.77		292		91		457			(201)		67		0001
Purchased Call/S&P 500 INDEX/SPXC05I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	279,694	.5612		8,966		2,204		14,542			(6,749)		694		0001
Purchased Call/S&P 500 INDEX/SPXA21VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/26/2026	1	8,278	5802.82		205		82		300			(124)		26		0001
Purchased Call/S&P 500 INDEX/SPXD17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	304,622	5484.77		4,569		1,430		7,259			(3,142)		851		0001
Purchased Call/S&P 500 INDEX/SPXA21US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	550,776	5844.61		8,867		3,420		12,487			(5,442)		1,712		0001
Purchased Call/S&P 500 INDEX/SPXC05QSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	17,342	5911.69		430		179		615			(252)		56		0001
Purchased Call/S&P 500 INDEX/SPXD17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	640,414	5560.83		10,375		3,373		16,052			(6,992)		1,828		0001
Purchased Call/S&P 500 INDEX/SPXD17NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	83,920	5659.91		2,014		721		3,116			(1,295)		251		0001
Purchased Call/S&P 500 INDEX/SPXA21XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2025	06/30/2026	1	620,425	.6205		22,848		11,361		30,804			(11,487)		2,185		0001
Purchased Call/S&P 500 INDEX/SPX915B9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	07/01/2025	06/30/2026	1	1,780,231	.6205		74,578		37,083		101,849			(37,494)		6,268		0001
Purchased Call/S&P 500 INDEX/SPXD17VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	1,464,368	.6205		32,939		16,378		42,937			(16,560)		5,156		0001
Purchased Call/S&P 500 INDEX/SPX9156SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/17/2025	03/13/2026	1	1,663,487	.5639		43,097		8,523		72,301			(34,501)		3,694		0001
Purchased Call/S&P 500 INDEX/SPXA21LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	1,492,011	.6041		44,628		3,605		74,831			(40,919)		2,139		0001
Purchased Call/S&P 500 INDEX/SPXA210SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,464,807	.5955		35,217		5,592		74,931			(29,559)		2,920		0001
Purchased Call/S&P 500 INDEX/SPX915BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	04/01/2025	03/31/2026	1	1,476,479	.5612		42,204		10,376		78,968			(31,769)		3,666		0001
Purchased Call/S&P 500 INDEX/SPXJ004SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2025	04/30/2026	1	1,022,876	.5569		32,840		10,856		56,573			(22,014)		2,932		0001
Purchased Call/S&P 500 INDEX/SPXJ002S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/15/2026	1	431,798	.5400		8,988		2,582		18,037			(6,396)		1,158		0001
Purchased Call/S&P 500 INDEX/SPX9159GJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/16/2025	05/15/2026	1	417,574	.5911		9,416		3,505		15,379			(5,924)		1,270		0001
Purchased Call/S&P 500 INDEX/SPX915A$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/02/2025	05/29/2026	1	2,252,354	.5912		79,439		32,749		145,438			(46,651)		7,195		0001
Purchased Call/S&P 500 INDEX/SPX915B$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	07/01/2025	06/30/2026	1	399,715	.6205		5,818		2,893		8,926			(2,925)		1,407		0001
Purchased Call/S&P 500 INDEX/SPX915BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	07/01/2025	06/30/2026	1	734,112	.6205		19,110		9,502		32,062			(9,607)		2,585		0001
Purchased Call/S&P 500 INDEX/SPX915B5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	07/01/2025	06/30/2026	1	1,470,573	.6205		47,642		23,689		84,418			(23,952)		5,178		0001
Purchased Call/S&P 500 INDEX/SPX1400SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	74,536	100		1,528		29					(1,494)		55		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	32,191	100		335		47					(288)		60		0001
Purchased Call/S&P 500 INDEX/SPX1400SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	248,054	100		2,629		36					(2,586)		159		0001
Purchased Call/S&P 500 INDEX/SPX140PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	392,372	100		6,984		698					(6,274)		625		0001
Purchased Call/S&P 500 INDEX/SPX1400SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	99,550	100		1,005		30					(973)		90		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	155,470	100		2,456		142					(2,308)		191		0001
Purchased Call/S&P 500 INDEX/SPX140PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	1,242,922	100		12,678		454					(12,192)		1,217		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	669,862	100		7,101		391					(6,692)		803		0001
Purchased Call/S&P 500 INDEX/SPX2610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2026	1	1,786,230	100		13,039		1,724					(11,289)		3,272		0001
Purchased Call/S&P 500 INDEX/SPXC05GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	58,037	100		1,068		244		2,215			(822)		139		0001
Purchased Call/S&P 500 INDEX/SPX140PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	98,615	100		1,775		143		1,174			(1,629)		141		0001
Purchased Call/S&P 500 INDEX/SPX1400SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	118,575	100		2,016		319		2,151			(1,695)		236		0001
Purchased Call/S&P 500 INDEX/SPX140PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	93,567	100		1,001		80					(919)		134		0001
Purchased Call/S&P 500 INDEX/SPX140SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	37,055	100		667		157		1,983			(510)		90		0001
Purchased Call/S&P 500 INDEX/SPX140RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2026	1	13,956	100		207		38		543			(168)		30		0001
Purchased Call/S&P 500 INDEX/SPX1400S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	52,537	100		546		80					(466)		101		0001
Purchased Call/S&P 500 INDEX/SPX140SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	506,281	100		4,101		1,005		22,215			(3,090)		1,257		0001
Purchased Call/S&P 500 INDEX/SPXC05DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	100,612	100		875		156					(719)		212		0001
Purchased Call/S&P 500 INDEX/SPXI00VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	45,986	100		704		125		60			(578)		97		0001
Purchased Call/S&P 500 INDEX/SPX140PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	270,210	100		2,837		305					(2,528)		447		0001
Purchased Call/S&P 500 INDEX/SPX140RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	278,689	100		4,375		892		10,496			(3,481)		632		0001
Purchased Call/S&P 500 INDEX/SPX140SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	31,365	100		477		113		2,023			(364)		76		0001
Purchased Call/S&P 500 INDEX/SPX140SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	111,390	100		913		221		5,944			(692)		275		0001
Purchased Call/S&P 500 INDEX/SPX2610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	139,106	100		1,530		17					(1,509)		81		0001
Purchased Call/S&P 500 INDEX/SPX140SSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	275,829	100		3,889		954		17,874			(2,930)		685		0001
Purchased Call/S&P 500 INDEX/SPX2610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	162,485	100		1,755		175					(1,577)		259		0001
Purchased Call/S&P 500 INDEX/SPXC058S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	506,118	100		5,365		281					(5,073)		592		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	669,844	100		6,899		627					(6,257)		1,022		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	208,849	100		1,608		328		2,684			(1,279)		473		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	476,834	100		5,054		473					(4,570)		738		0001
Purchased Call/S&P 500 INDEX/SPX140RS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	255,642	100		4,729		808		939			(3,913)		531		0001
Purchased Call/S&P 500 INDEX/SPX140RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	36,758	100		500		96		1,216			(403)		81		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	643,023	100		5,594		1,295		16,979			(4,292)		1,552		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC059&B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	275,515	100		2,893		177					(2,710)		346		0001
Purchased Call/S&P 500 INDEX/SPXC05C&8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	731,270	100		7,459		1,110					(6,335)		1,419		0001
Purchased Call/S&P 500 INDEX/SPXC05F&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	101,659	100		854		191		531			(663)		241		0001
Purchased Call/S&P 500 INDEX/SPXC058&2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	113,146	100		1,188		50					(1,136)		118		0001
Purchased Call/S&P 500 INDEX/SPXC05A&T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	593,652	100		6,471		731					(5,726)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXC05D&8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	399,709	100		3,477		642		6,079			(2,833)		863		0001
Purchased Call/S&P 500 INDEX/SPX140P&H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	192,431	100		2,021		156					(1,860)		271		0001
Purchased Call/S&P 500 INDEX/SPX140P&V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	517,222	100		5,483		548					(4,925)		823		0001
Purchased Call/S&P 500 INDEX/SPX140P&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	674,501	100		6,678		644					(6,019)		1,059		0001
Purchased Call/S&P 500 INDEX/SPXC059&C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	719,178	100		7,551		520					(7,016)		960		0001
Purchased Call/S&P 500 INDEX/SPXC05F&N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	145,378	100		1,221		265					(956)		338		0001
Purchased Call/S&P 500 INDEX/SPX140Q&I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	62,597	100		632		96		181			(535)		123		0001
Purchased Call/S&P 500 INDEX/SPX140Q&M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	365,086	100		3,614		558		2,302			(3,050)		721		0001
Purchased Call/S&P 500 INDEX/SPX2610&4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	162,824	100		1,710		5		740			(1,700)		60		0001
Purchased Call/S&P 500 INDEX/SPX140S&7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	39,039	100		320		76		1,570			(244)		95		0001
Purchased Call/S&P 500 INDEX/SPXI00V&F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/05/2025	03/05/2026	1	325,259	100		5,302		920		20			(4,372)		681		0001
Purchased Call/S&P 500 INDEX/SPXC05B&S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	509,976	100		5,457		756					(4,694)		953		0001
Purchased Call/S&P 500 INDEX/SPXI00W&C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	337,056	100		2,831		530		3,844			(2,296)		733		0001
Purchased Call/S&P 500 INDEX/SPXC05A&U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	136,699	100		2,884		326		15			(2,552)		232		0001
Purchased Call/S&P 500 INDEX/SPXC05B&P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	77,852	100		1,464		198					(1,263)		144		0001
Purchased Call/S&P 500 INDEX/SPXC05D&5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	261,445	100		2,275		404					(1,868)		552		0001
Purchased Call/S&P 500 INDEX/SPXC05E&2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	446,233	100		3,748		785		2,532			(2,958)		1,025		0001
Purchased Call/S&P 500 INDEX/SPXC05F&0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	147,539	100		1,239		269		147			(970)		343		0001
Purchased Call/S&P 500 INDEX/SPXC05C&2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	141,250	100		1,441		200					(1,239)		264		0001
Purchased Call/S&P 500 INDEX/SPX140S&5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	107,215	100		922		217		2,577			(705)		260		0001
Purchased Call/S&P 500 INDEX/SPX140R&M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	583,956	100		4,788		1,016		1,539			(3,765)		1,350		0001
Purchased Call/S&P 500 INDEX/SPXC05B&5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	633,581	100		6,843		886					(5,950)		1,149		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1400$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	583,469	100		6,243		746					(5,491)		1,013		0001
Purchased Call/S&P 500 INDEX/SPX1400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	487,784	100		4,536		750		6,684			(3,782)		997		0001
Purchased Call/S&P 500 INDEX/SPX100U$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	628,825	100		6,162		973		4,181			(5,183)		1,253		0001
Purchased Call/S&P 500 INDEX/SPX140S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	8,671	100		71		17		389			(54)		21		0001
Purchased Call/S&P 500 INDEX/SPX1400$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	483,047	100		4,879		108					(4,758)		379		0001
Purchased Call/S&P 500 INDEX/SPX1400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	17,206	100		160		25		62			(135)		34		0001
Purchased Call/S&P 500 INDEX/SPX140S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	454,409	100		7,361		1,785		36,732			(5,576)		1,122		0001
Purchased Call/S&P 500 INDEX/SPX1400$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	1,821,246	100		12,020		1,821					(10,176)		3,567		0001
Purchased Call/S&P 500 INDEX/SPX140R$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/13/2026	1	81,148	100		1,160		228		5,858			(932)		180		0001
Purchased Call/S&P 500 INDEX/SPX1400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	675,237	100		7,158		828					(6,314)		1,159		0001
Purchased Call/S&P 500 INDEX/SPX2610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2026	1	102,616	100		1,868		103					(1,760)		123		0001
Purchased Call/S&P 500 INDEX/SPX1400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	18,004	100		270		6					(263)		14		0001
Purchased Call/S&P 500 INDEX/SPX1400$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	372,835	100		4,027		444					(3,574)		625		0001
Purchased Call/S&P 500 INDEX/SPXC05ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	560,318	100		4,258		840		17,340			(3,416)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXC057SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	809,757	100		8,664		334					(8,308)		821		0001
Purchased Call/S&P 500 INDEX/SPX140S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	1,021,220	100		9,089		2,078		17,638			(6,997)		2,450		0001
Purchased Call/S&P 500 INDEX/SPX1400$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	127,123	100		1,182		187		1,039			(994)		253		0001
Purchased Call/S&P 500 INDEX/SPXC05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	106,784	100		1,132		91					(1,039)		153		0001
Purchased Call/S&P 500 INDEX/SPX1400$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	321,153	100		3,244		72					(3,163)		252		0001
Purchased Call/S&P 500 INDEX/SPX2610$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	294,738	100		2,741		476					(2,260)		617		0001
Purchased Call/S&P 500 INDEX/SPX140R$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	32,558	100		270		58		5			(212)		76		0001
Purchased Call/S&P 500 INDEX/SPX1400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	770,565	100		7,860		173					(7,666)		605		0001
Purchased Call/S&P 500 INDEX/SPX100V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2025	03/03/2026	1	67,787	100		1,091		183		586			(906)		140		0001
Purchased Call/S&P 500 INDEX/SPX1400$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	133,748	100		2,274		376		4,015			(1,896)		273		0001
Purchased Call/S&P 500 INDEX/SPXC058$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	335,159	100		3,486		146					(3,332)		351		0001
Purchased Call/S&P 500 INDEX/SPXC05ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	44,462	100		649		128		2,565			(521)		99		0001
Purchased Call/S&P 500 INDEX/SPX2610$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	114,489	100		1,259		4					(1,252)		42		0001
Purchased Call/S&P 500 INDEX/SPXC05A$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	93,325	100		1,559		172					(1,383)		156		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	230,826	100		2,470		199					(2,266)		331		0001
Purchased Call/S&P 500 INDEX/SPX140PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	778,349	100		7,939		569					(7,352)		1,058		0001
Purchased Call/S&P 500 INDEX/SPX2610$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	589,267	100		6,011		199					(5,796)		556		0001
Purchased Call/S&P 500 INDEX/SPX2610$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	48,190	100		829		27		106			(799)		45		0001
Purchased Call/S&P 500 INDEX/SPX140PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	431,869	100		4,535		453					(4,074)		688		0001
Purchased Call/S&P 500 INDEX/SPXI00W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	84,594	100		1,193		223		2,355			(967)		184		0001
Purchased Call/S&P 500 INDEX/SPXC05BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	399,955	100		4,160		561					(3,590)		740		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	91,787	100		1,010		121					(888)		159		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	255,170	100		4,363		914		6,963			(3,443)		586		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	107,637	100		1,152		70					(1,079)		135		0001
Purchased Call/S&P 500 INDEX/SPX140RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	512,448	100		4,715		805					(3,901)		1,064		0001
Purchased Call/S&P 500 INDEX/SPXI00W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	501,298	100		4,111		781		9,927			(3,322)		1,098		0001
Purchased Call/S&P 500 INDEX/SPX2610$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	518,099	100		5,647		16					(5,616)		192		0001
Purchased Call/S&P 500 INDEX/SPX140PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	88,060	100		1,823		166		64			(1,653)		134		0001
Purchased Call/S&P 500 INDEX/SPX1400$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	859,496	100		9,197		152					(9,020)		595		0001
Purchased Call/S&P 500 INDEX/SPX140S$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	280,808	100		2,443		552		3,048			(1,887)		670		0001
Purchased Call/S&P 500 INDEX/SPX140S$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	409,018	100		7,444		1,682		14,686			(5,751)		975		0001
Purchased Call/S&P 500 INDEX/SPX140PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	14,075	100		284		10		195			(273)		14		0001
Purchased Call/S&P 500 INDEX/SPX140RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2026	1	23,383	100		344		71		481			(272)		53		0001
Purchased Call/S&P 500 INDEX/SPXC059$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	111,706	100		1,184		72					(1,109)		140		0001
Purchased Call/S&P 500 INDEX/SPXC05C$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	173,032	100		1,661		279		23			(1,379)		357		0001
Purchased Call/S&P 500 INDEX/SPX140RS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	465,711	100		3,679		709		7,300			(2,963)		1,027		0001
Purchased Call/S&P 500 INDEX/SPXC05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	316,201	100		3,478		417					(3,058)		549		0001
Purchased Call/S&P 500 INDEX/SPXC05ES$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	731,095	100		5,556		1,093		30,381			(4,460)		1,624		0001
Purchased Call/S&P 500 INDEX/SPX2610$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	1,111,758	100		7,782		579					(7,185)		1,540		0001
Purchased Call/S&P 500 INDEX/SPXC05ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	363,893	100		2,948		609		2,404			(2,334)		830		0001
Purchased Call/S&P 500 INDEX/SPXC05ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	112,074	100		874		172		3,276			(701)		249		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05A$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	295,292	100		3,160		279		657			(2,876)		444		0001
Purchased Call/S&P 500 INDEX/SPXI00V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	238,437	100		2,027		359					(1,666)		503		0001
Purchased Call/S&P 500 INDEX/SPX2610$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	79,546	100		875		105					(769)		138		0001
Purchased Call/S&P 500 INDEX/SPXI00W$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	70,277	100		1,153		219		3,293			(932)		154		0001
Purchased Call/S&P 500 INDEX/SPX140P$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	31,573	100		549		39		207			(509)		43		0001
Purchased Call/S&P 500 INDEX/SPX140P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	46,307	100		491		20					(469)		48		0001
Purchased Call/S&P 500 INDEX/SPX140J$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	506,200	100		5,163		100					(5,050)		375		0001
Purchased Call/S&P 500 INDEX/SPX140P$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	497,150	100		5,320		308					(4,999)		610		0001
Purchased Call/S&P 500 INDEX/SPX140R$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	8,630	100		149		32		149			(117)		20		0001
Purchased Call/S&P 500 INDEX/SPX140T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	1,094,482	100		7,880		2,583		55,872			(5,289)		3,138		0001
Purchased Call/S&P 500 INDEX/SPX140U$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	750,270	100		6,752		2,827		23,505			(3,922)		2,429		0001
Purchased Call/S&P 500 INDEX/SPX140J$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/05/2026	1	330,513	100		2,942		1,263		11,833			(1,684)		1,080		0001
Purchased Call/S&P 500 INDEX/SPX2615$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	147,486	100		2,935		1,431		8,354			(1,512)		514		0001
Purchased Call/S&P 500 INDEX/SPX140J$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2026	1	14,201	100		128		58		579			(70)		48		0001
Purchased Call/S&P 500 INDEX/SPXJ002$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	56,539	100		373		110		2,506			(264)		153		0001
Purchased Call/S&P 500 INDEX/SPX140J$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	515,900	100		4,643		2,089		21,659			(2,564)		1,724		0001
Purchased Call/S&P 500 INDEX/SPX140T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	2,425,009	100		13,095		3,752		127,857			(9,328)		6,503		0001
Purchased Call/S&P 500 INDEX/SPX140T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	178,541	100		1,268		349		7,635			(919)		467		0001
Purchased Call/S&P 500 INDEX/SPX2613$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	33,782	100		307		144		612			(164)		115		0001
Purchased Call/S&P 500 INDEX/SPXJ003$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	26,617	100		248		78		1,417			(170)		74		0001
Purchased Call/S&P 500 INDEX/SPX261R$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	498,457	100		4,436		1,955		15,933			(2,479)		1,655		0001
Purchased Call/S&P 500 INDEX/SPX261R$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	657,206	100		4,403		1,783		16,643			(2,618)		2,092		0001
Purchased Call/S&P 500 INDEX/SPX140S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	92,034	100		589		149		5,628			(440)		231		0001
Purchased Call/S&P 500 INDEX/SPX140U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2026	1	523,196	100		4,761		1,915		17,109			(2,844)		1,660		0001
Purchased Call/S&P 500 INDEX/SPX261R$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	27,916	100		424		164		1,279			(260)		87		0001
Purchased Call/S&P 500 INDEX/SPX140T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	574,647	100		6,321		1,738		36,379			(4,585)		1,504		0001
Purchased Call/S&P 500 INDEX/SPXC050$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	278,463	100		5,486		2,255		18,989			(3,240)		890		0001
Purchased Call/S&P 500 INDEX/SPX261S$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	39,781	100		716		343		1,703			(373)		138		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	49,817	100		912		369		2,995			(542)		159		0001
Purchased Call/S&P 500 INDEX/SPX261SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	434,174	100		3,864		1,889		11,181			(1,985)		1,512		0001
Purchased Call/S&P 500 INDEX/SPX261SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	701,830	100		6,387		2,989		15,914			(3,413)		2,388		0001
Purchased Call/S&P 500 INDEX/SPXJ004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2025	04/28/2026	1	345,572	100		2,557		824		15,286			(1,731)		982		0001
Purchased Call/S&P 500 INDEX/SPXC05SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	808,773	100		7,279		3,188		29,447			(4,088)		2,677		0001
Purchased Call/S&P 500 INDEX/SPXJ004SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	8,246	100		122		39		631			(83)		23		0001
Purchased Call/S&P 500 INDEX/SPX140SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	188,357	100		2,750		742		17,372			(2,004)		490		0001
Purchased Call/S&P 500 INDEX/SPX140TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	387,071	100		2,555		788		13,790			(1,764)		1,077		0001
Purchased Call/S&P 500 INDEX/SPXJ000S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	63,959	100		857		217		5,876			(640)		161		0001
Purchased Call/S&P 500 INDEX/SPX261RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	1	44,605	100		393		163		1,468			(230)		144		0001
Purchased Call/S&P 500 INDEX/SPX140TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	165,961	100		2,556		831		12,209			(1,723)		474		0001
Purchased Call/S&P 500 INDEX/SPX140USR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	76,395	100		1,108		498		4,475			(612)		255		0001
Purchased Call/S&P 500 INDEX/SPXJ005SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	145,898	100		1,138		400		6,293			(739)		432		0001
Purchased Call/S&P 500 INDEX/SPXC050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	554,227	100		4,933		1,889		10,331			(3,041)		1,716		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/05/2026	1	791,865	100		18,846		8,114		54,528			(10,769)		2,588		0001
Purchased Call/S&P 500 INDEX/SPXJ002SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	2,934	100		36		10		254			(25)		8		0001
Purchased Call/S&P 500 INDEX/SPXJ003SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	507,352	100		3,602		1,128		19,889			(2,477)		1,418		0001
Purchased Call/S&P 500 INDEX/SPXC05SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	258,632	100		4,216		1,847		14,859			(2,368)		856		0001
Purchased Call/S&P 500 INDEX/SPXJ002SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	49,180	100		325		95		2,677			(229)		133		0001
Purchased Call/S&P 500 INDEX/SPXJ006S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	20,413	100		323		114		1,600			(209)		60		0001
Purchased Call/S&P 500 INDEX/SPXJ000SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	36,974	100		240		63		1,928			(177)		95		0001
Purchased Call/S&P 500 INDEX/SPXJ001SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	653,015	100		4,767		1,353		41,832			(3,409)		1,743		0001
Purchased Call/S&P 500 INDEX/SPXD17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2025	06/03/2026	1	364,363	100		3,279		1,382		9,820			(1,896)		1,183		0001
Purchased Call/S&P 500 INDEX/SPXC05NSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	251,330	100		2,237		844		7,583			(1,396)		773		0001
Purchased Call/S&P 500 INDEX/SPXC05NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	330,132	100		2,872		1,069		16,253			(1,807)		1,004		0001
Purchased Call/S&P 500 INDEX/SPXC05JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	48,696	100		794		361		2,946			(435)		164		0001
Purchased Call/S&P 500 INDEX/SPX261SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	28,396	100		449		214		973			(235)		98		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ003SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	174,134	100		1,254		394		8,897			(861)		487		0001
Purchased Call/S&P 500 INDEX/SPX261RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2025	06/05/2026	1	349,483	100		3,145		1,354		10,769			(1,797)		1,142		0001
Purchased Call/S&P 500 INDEX/SPXC05LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	152,722	100		2,367		815		9,790			(1,550)		449		0001
Purchased Call/S&P 500 INDEX/SPXC05TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	137,254	100		2,278		1,004		7,532			(1,273)		456		0001
Purchased Call/S&P 500 INDEX/SPXD17PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	135,063	100		2,310		947		7,953			(1,367)		431		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	43,407	100		564		210		2,747			(355)		132		0001
Purchased Call/S&P 500 INDEX/SPX261SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/16/2025	06/16/2026	1	232,747	100		3,631		1,660		12,703			(1,970)		787		0001
Purchased Call/S&P 500 INDEX/SPXJ004SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	51,375	100		663		220		3,251			(443)		148		0001
Purchased Call/S&P 500 INDEX/SPXJ006S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	98,882	100		771		272		4,482			(500)		293		0001
Purchased Call/S&P 500 INDEX/SPX140USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	116,308	100		1,047		471		4,803			(578)		389		0001
Purchased Call/S&P 500 INDEX/SPXJ005SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	374,510	100		5,093		1,768		26,720			(3,321)		1,105		0001
Purchased Call/S&P 500 INDEX/SPX140USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/17/2026	1	82,592	100		1,445		667		4,636			(780)		280		0001
Purchased Call/S&P 500 INDEX/SPX140SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/02/2026	1	292,265	100		2,513		630		13,314			(1,880)		734		0001
Purchased Call/S&P 500 INDEX/SPX140TSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	1	451,680	100		3,433		1,182		18,593			(2,248)		1,327		0001
Purchased Call/S&P 500 INDEX/SPXC05W39	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	288,601	100		2,569		1,267		8,487			(1,309)		1,013		0001
Purchased Call/S&P 500 INDEX/SPX140USD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	39,279	100		334		131		1,358			(204)		122		0001
Purchased Call/S&P 500 INDEX/SPXJ005SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	354,722	100		2,660		923		16,178			(1,735)		1,046		0001
Purchased Call/S&P 500 INDEX/SPX140SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	83,395	100		534		141		4,669			(392)		215		0001
Purchased Call/S&P 500 INDEX/SPXJ003SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	75,402	100		1,101		345		5,559			(757)		211		0001
Purchased Call/S&P 500 INDEX/SPX140TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	1,399,141	100		20,567		5,640		122,900			(14,932)		3,662		0001
Purchased Call/S&P 500 INDEX/SPX140SSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	934,174	100		5,885		1,573		49,882			(4,305)		2,420		0001
Purchased Call/S&P 500 INDEX/SPX140TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	93,690	100		1,349		461		6,173			(887)		274		0001
Purchased Call/S&P 500 INDEX/SPX140SST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	20,513	100		252		67		1,761			(185)		53		0001
Purchased Call/S&P 500 INDEX/SPX140SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	37,636	100		410		113		2,706			(298)		98		0001
Purchased Call/S&P 500 INDEX/SPX140SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	77,618	100		1,389		344		5,562			(1,043)		194		0001
Purchased Call/S&P 500 INDEX/SPX261SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/24/2025	06/24/2026	1	269,650	100		2,481		1,189		5,930			(1,291)		934		0001
Purchased Call/S&P 500 INDEX/SPX140SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	571,599	100		4,687		1,162		24,618			(3,519)		1,427		0001
Purchased Call/S&P 500 INDEX/SPX140US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	1,296,565	100		8,557		3,176		54,794			(5,392)		3,943		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	44,474	100		587		192		3,364			(394)		128		0001
Purchased Call/S&P 500 INDEX/SPX140SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	294,739	100		3,272		865		23,839			(2,402)		760		0001
Purchased Call/S&P 500 INDEX/SPX261SSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	329,431	100		7,478		3,656		18,842			(3,842)		1,147		0001
Purchased Call/S&P 500 INDEX/SPXD17PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/27/2025	05/27/2026	1	174,363	100		3,016		1,213		9,321			(1,802)		553		0001
Purchased Call/S&P 500 INDEX/SPXC05NS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	175,073	100		2,959		1,098		11,802			(1,864)		532		0001
Purchased Call/S&P 500 INDEX/SPX261RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	96,813	100		852		350		3,409			(503)		309		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	36,535	100		592		223		1,779			(369)		112		0001
Purchased Call/S&P 500 INDEX/SPX261RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	60,270	100		542		243		1,458			(300)		201		0001
Purchased Call/S&P 500 INDEX/SPX140USI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2026	1	42,653	100		717		298		2,302			(420)		138		0001
Purchased Call/S&P 500 INDEX/SPX261SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	49,710	100		447		219		1,199			(230)		173		0001
Purchased Call/S&P 500 INDEX/SPXJ004ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	582,726	100		4,429		1,472		25,586			(2,961)		1,678		0001
Purchased Call/S&P 500 INDEX/SPXJ002SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	2,124,914	100		10,200		3,091		71,559			(7,098)		5,859		0001
Purchased Call/S&P 500 INDEX/SPXC05MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	121,078	100		1,889		682		6,030			(1,206)		364		0001
Purchased Call/S&P 500 INDEX/SPX261RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	1,309,594	100		9,429		4,000		43,374			(5,425)		4,267		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	77,858	100		1,168		447		2,947			(720)		241		0001
Purchased Call/S&P 500 INDEX/SPX261RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	347,145	100		5,763		2,481		17,016			(3,293)		1,135		0001
Purchased Call/S&P 500 INDEX/SPX261RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	189,513	100		1,725		789		7,060			(936)		641		0001
Purchased Call/S&P 500 INDEX/SPX140TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1	39,634	100		499		161		2,614			(338)		113		0001
Purchased Call/S&P 500 INDEX/SPX140TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	533,660	100		3,736		1,027		24,273			(2,709)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXJ002S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	52,238	100		554		163		3,669			(391)		141		0001
Purchased Call/S&P 500 INDEX/SPXJ006SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	291,401	100		2,273		814		10,564			(1,462)		873		0001
Purchased Call/S&P 500 INDEX/SPX261SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	361,049	100		6,643		3,294		19,395			(3,349)		1,271		0001
Purchased Call/S&P 500 INDEX/SPXC05NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	31,509	100		277		103		1,384			(174)		96		0001
Purchased Call/S&P 500 INDEX/SPX261SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	1	175,252	100		1,595		756		3,354			(843)		603		0001
Purchased Call/S&P 500 INDEX/SPX140US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	226,256	100		1,923		755		6,188			(1,173)		706		0001
Purchased Call/S&P 500 INDEX/SPXC05TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	15,916	100		283		127		763			(157)		53		0001
Purchased Call/S&P 500 INDEX/SPXC05RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	326,333	100		5,972		2,534		20,110			(3,436)		1,063		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261S$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	1	876,168	100		7,886		3,638		31,728			(4,256)		2,972		0001
Purchased Call/S&P 500 INDEX/SPXJ001$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	34,168	100		509		144		3,422			(364)		91		0001
Purchased Call/S&P 500 INDEX/SPXD17PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	335,852	100		2,989		1,225		12,308			(1,769)		1,073		0001
Purchased Call/S&P 500 INDEX/SPX140US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	202,987	100		1,766		692		5,464			(1,079)		633		0001
Purchased Call/S&P 500 INDEX/SPX140T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	256,706	100		2,002		678		12,618			(1,326)		748		0001
Purchased Call/S&P 500 INDEX/SPX140S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	478,144	100		3,251		892		25,517			(2,361)		1,251		0001
Purchased Call/S&P 500 INDEX/SPX261RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	162,355	100		1,461		636		5,180			(828)		536		0001
Purchased Call/S&P 500 INDEX/SPXC05PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	33,439	100		294		113		1,074			(181)		104		0001
Purchased Call/S&P 500 INDEX/SPX140T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	72,443	100		514		145		4,680			(370)		192		0001
Purchased Call/S&P 500 INDEX/SPX140T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	14,467	100		114		39		659			(75)		42		0001
Purchased Call/S&P 500 INDEX/SPXJ000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	59,930	100		629		165		4,303			(465)		154		0001
Purchased Call/S&P 500 INDEX/SPXJ002$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	661,224	100		4,364		1,281		26,483			(3,085)		1,790		0001
Purchased Call/S&P 500 INDEX/SPXJ006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	628,745	100		4,904		1,730		27,253			(3,180)		1,862		0001
Purchased Call/S&P 500 INDEX/SPX140T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	33,881	100		471		135		2,957			(335)		91		0001
Purchased Call/S&P 500 INDEX/SPXJ003$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	224,455	100		1,616		507		9,914			(1,110)		627		0001
Purchased Call/S&P 500 INDEX/SPX140S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	2,786,013	100		12,258		3,107		121,726			(9,152)		6,994		0001
Purchased Call/S&P 500 INDEX/SPXC05RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	232,555	100		3,744		1,578		10,123			(2,164)		755		0001
Purchased Call/S&P 500 INDEX/SPXD17T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	40,956	100		737		355		1,910			(382)		142		0001
Purchased Call/S&P 500 INDEX/SPXJ002$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	898,519	100		6,020		1,741		54,045			(4,272)		2,421		0001
Purchased Call/S&P 500 INDEX/SPXJ002$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	17,253	100		236		69		1,267			(167)		47		0001
Purchased Call/S&P 500 INDEX/SPXJ002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/20/2026	1	184,042	100		1,215		364		5,522			(852)		505		0001
Purchased Call/S&P 500 INDEX/SPXJ003$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	137,194	100		988		316		5,760			(673)		388		0001
Purchased Call/S&P 500 INDEX/SPXC05T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	827,293	100		7,280		3,229		24,145			(4,049)		2,756		0001
Purchased Call/S&P 500 INDEX/SPX261S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	211,417	100		1,924		938		6,479			(991)		736		0001
Purchased Call/S&P 500 INDEX/SPX140S$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	1,000,283	100		7,502		1,896		43,526			(5,606)		2,511		0001
Purchased Call/S&P 500 INDEX/SPX140T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	252,583	100		1,970		657		10,212			(1,315)		727		0001
Purchased Call/S&P 500 INDEX/SPX140T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	1,334,004	100		6,670		2,444		47,368			(4,221)		4,041		0001
Purchased Call/S&P 500 INDEX/SPX140V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/25/2026	1	1,056,854	100		9,934		4,789		28,303			(5,144)		3,669		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	126,338	100		1,074		422		3,841			(655)		394		0001
Purchased Call/S&P 500 INDEX/SPX140VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	188,256	100		1,732		808		5,134			(930)		640		0001
Purchased Call/S&P 500 INDEX/SPX140USZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	374,763	100		7,046		3,288		19,732			(3,783)		1,275		0001
Purchased Call/S&P 500 INDEX/SPX140SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	925,346	100		4,534		1,224		35,792			(3,304)		2,410		0001
Purchased Call/S&P 500 INDEX/SPX261RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	215,904	100		1,943		837		7,321			(1,110)		706		0001
Purchased Call/S&P 500 INDEX/SPX140TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	508,230	100		3,761		1,223		22,527			(2,535)		1,451		0001
Purchased Call/S&P 500 INDEX/SPX140TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	2,250,056	100		38,926		10,705		198,690			(28,232)		5,889		0001
Purchased Call/S&P 500 INDEX/SPX140VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	14,319	100		239		112		635			(128)		49		0001
Purchased Call/S&P 500 INDEX/SPX261SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	449,188	100		4,133		1,970		8,771			(2,163)		1,551		0001
Purchased Call/S&P 500 INDEX/SPX140USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	6,427	100		55		22		260			(33)		20		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	199,171	100		1,753		666		6,348			(1,085)		615		0001
Purchased Call/S&P 500 INDEX/SPX261SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	1,336,615	100		10,025		4,678		32,708			(5,383)		4,548		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	2,152	100		34		13		158			(22)		6		0001
Purchased Call/S&P 500 INDEX/SPX261RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	476,707	100		4,195		1,725		18,830			(2,478)		1,523		0001
Purchased Call/S&P 500 INDEX/SPX140TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	384,650	100		2,308		706		13,536			(1,600)		1,065		0001
Purchased Call/S&P 500 INDEX/SPX140TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	238,543	100		1,861		620		8,048			(1,242)		687		0001
Purchased Call/S&P 500 INDEX/SPXC05NS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	92,671	100		1,640		601		7,192			(1,038)		281		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	309,671	100		2,756		1,002		16,499			(1,752)		935		0001
Purchased Call/S&P 500 INDEX/SPXC05MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	395,624	100		3,402		1,228		11,483			(2,172)		1,190		0001
Purchased Call/S&P 500 INDEX/SPX261SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	420,790	100		3,703		1,836		13,076			(1,867)		1,482		0001
Purchased Call/S&P 500 INDEX/SPXJ00XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/08/2025	01/05/2026	1	3,440,000	.6650		9,545		1,468		247			(7,841)		2,013		0001
Purchased Call/S&P 500 INDEX/SPX013NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/30/2025	01/16/2026	1	4,485,000	.6850		22,601		22,601		33,606			(1,329)		4,695		0001
Purchased Call/S&P 500 INDEX/SPX140QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,189,000	100		26,396		14,839		19,215			(11,623)		6,285		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/18/2025	06/18/2026	1	1,145,000	42171.7		31,259		14,587		54,838			(16,785)		3,896		0001
Purchased Call/S&P 500 INDEX/SPXB212SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	09/28/2026	1	1,785,000	46247.3		46,946		34,918		61,751			(12,280)		7,690		0001
Purchased Call/S&P 500 INDEX/SPX915HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	1	1,182,000	46590.4		30,732		24,890		36,898			(5,894)		5,313		0001
Purchased Call/S&P 500 INDEX/SPXB214SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	1,559,000	47632		39,755		32,964		40,247			(6,862)		7,090		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/26/2025	11/27/2026	1	1,079,000	47427.1		28,378		25,941		30,857			(2,714)		5,138		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13W5J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	29,337	6118.71		496		30		736			(465)		37		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	50,957	5827.04		943		21		1,450			(919)		40		0001
Purchased Call/S&P 500 INDEX/SPXM13W5K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	146,002	6118.71		3,314		202		5,019			(3,105)		183		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	683,730	5949.91		10,803		417		16,335			(10,359)		693		0001
Purchased Call/S&P 500 INDEX/SPXM13W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	737,548	6086.37		9,957		576		14,575			(9,357)		905		0001
Purchased Call/S&P 500 INDEX/SPXM13T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	224,919	5942.47		5,083		56		7,867			(5,014)		132		0001
Purchased Call/S&P 500 INDEX/SPXC055$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	559,122	5868.55		8,443		23		12,852			(8,396)		207		0001
Purchased Call/S&P 500 INDEX/SPXA21JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	211,289	5827.04		4,606		102		7,171			(4,492)		166		0001
Purchased Call/S&P 500 INDEX/SPXA21JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	12,257	5827.04		192		4		294			(188)		10		0001
Purchased Call/S&P 500 INDEX/SPXC055$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	519,552	5868.55		11,690		32		18,172			(11,626)		192		0001
Purchased Call/S&P 500 INDEX/SPXA21JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	59,526	5827.04		1,429		32		2,228			(1,393)		47		0001
Purchased Call/S&P 500 INDEX/SPXD17ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	642,334	6083.57		14,003		1,396		20,754			(12,583)		1,023		0001
Purchased Call/S&P 500 INDEX/SPXN135$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	262,507	5638.94		5,591		1,140		8,873			(4,449)		595		0001
Purchased Call/S&P 500 INDEX/SPXI00V$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/02/2026	1	1,727,000	5849.72		37,476		6,211		56,518			(31,196)		3,530		0001
Purchased Call/S&P 500 INDEX/SPXC051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	148,069	5670.97		3,035		761		4,722			(2,270)		372		0001
Purchased Call/S&P 500 INDEX/SPXD170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	351,652	5802.82		6,365		2,542		9,101			(3,840)		1,112		0001
Purchased Call/S&P 500 INDEX/SPXA21USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	1,560,932	5842.01		34,341		13,450		49,337			(20,981)		4,868		0001
Purchased Call/S&P 500 INDEX/SPXD17TS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	199,811	6141.02		3,417		1,666		4,460			(1,760)		696		0001
Purchased Call/S&P 500 INDEX/SPXN13C$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	259,820	5287.76		5,274		1,613		8,754			(3,656)		720		0001
Purchased Call/S&P 500 INDEX/SPXD17TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	154,275	6141.02		3,332		1,625		4,396			(1,716)		537		0001
Purchased Call/S&P 500 INDEX/SPXN130$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	639,086	6173.07		12,846		6,334		16,778			(6,545)		2,244		0001
Purchased Call/S&P 500 INDEX/SPXN130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	145,084	6173.07		2,423		1,195		3,157			(1,235)		509		0001
Purchased Call/S&P 500 INDEX/SPXN131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	175,995	5802.82		3,960		1,582		5,752			(2,389)		557		0001
Purchased Call/S&P 500 INDEX/SPXN13MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	537,988	5976.97		8,984		4,084		12,274			(4,921)		1,814		0001
Purchased Call/S&P 500 INDEX/SPXC051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	116,091	5670.97		1,857		466		2,878			(1,389)		291		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	454,811	5287.76		7,641		2,336		12,494			(5,296)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXN13V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	439,211	6339.39		7,467		4,364		8,991			(3,130)		1,674		0001
Purchased Call/S&P 500 INDEX/SPXD17V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	562,882	6198.01		11,708		5,838		15,104			(5,870)		1,987		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE174$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	791,998	6345.06		12,910		7,717		15,563			(5,199)		3,060		0001
Purchased Call/S&P 500 INDEX/SPXN13XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	34,335	6389.45		450		274		534			(178)		134		0001
Purchased Call/S&P 500 INDEX/SPXE174$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	129,845	6340		2,116		1,278		2,554			(847)		503		0001
Purchased Call/S&P 500 INDEX/SPX0130$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	508,352	6481.4		8,235		5,399		9,466			(2,843)		2,057		0001
Purchased Call/S&P 500 INDEX/SPXE17B$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	23,052	6587.47		396		278		438			(121)		96		0001
Purchased Call/S&P 500 INDEX/SPXE170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	1,497	6664.36		29		21		31			(8)		6		0001
Purchased Call/S&P 500 INDEX/SPXE177$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	471,160	6466.91		8,575		5,551		9,906			(3,061)		1,894		0001
Purchased Call/S&P 500 INDEX/SPXD051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	53,551	6449.8		707		444		817			(266)		212		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	238,428	6445.76		4,029		2,475		4,721			(1,557)		934		0001
Purchased Call/S&P 500 INDEX/SPXE176$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	583,211	6395.78		9,565		6,087		11,229			(3,485)		2,325		0001
Purchased Call/S&P 500 INDEX/SPXN13W$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	358,252	6299.19		5,696		3,389		6,981			(2,310)		1,381		0001
Purchased Call/S&P 500 INDEX/SPXJ0OH$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2026	1	936,184	6238.01		20,222		11,921		25,594			(8,375)		3,593		0001
Purchased Call/S&P 500 INDEX/SPXN13T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	402,241	6363.35		6,557		3,705		7,897			(2,874)		1,507		0001
Purchased Call/S&P 500 INDEX/SPXN13S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	208,976	6296.79		3,469		1,911		4,275			(1,569)		775		0001
Purchased Call/S&P 500 INDEX/SPXN13V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	598,781	6362.9		9,820		5,681		11,723			(4,143)		2,276		0001
Purchased Call/S&P 500 INDEX/SPXN13P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	779,215	6227.42		12,545		6,342		16,062			(6,255)		2,759		0001
Purchased Call/S&P 500 INDEX/SPXD054$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	74,172	6532.04		1,187		824		1,331			(364)		309		0001
Purchased Call/S&P 500 INDEX/SPXD051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	30,605	6449.8		453		285		524			(170)		121		0001
Purchased Call/S&P 500 INDEX/SPXN13U$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	671,105	6370.86		10,939		6,298		13,119			(4,645)		2,545		0001
Purchased Call/S&P 500 INDEX/SPXE17EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	205,915	6637.97		3,315		2,429		3,609			(890)		881		0001
Purchased Call/S&P 500 INDEX/SPXN13S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	776,150	6309.62		12,884		7,170		15,797			(5,718)		2,894		0001
Purchased Call/S&P 500 INDEX/SPXN13V$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	51,510	6238.01		670		395		836			(277)		198		0001
Purchased Call/S&P 500 INDEX/SPX0131$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	153,967	6502.08		2,417		1,647		2,728			(781)		633		0001
Purchased Call/S&P 500 INDEX/SPX0133$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	22,432	6615.28		294		208		318			(86)		94		0001
Purchased Call/S&P 500 INDEX/SPXN130$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	247,114	6263.26		3,979		2,071		5,029			(1,908)		891		0001
Purchased Call/S&P 500 INDEX/SPXN13T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	680,095	6358.91		11,630		6,504		14,157			(5,130)		2,542		0001
Purchased Call/S&P 500 INDEX/SPXN13P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	307,473	6279.35		4,981		2,552		6,246			(2,450)		1,100		0001
Purchased Call/S&P 500 INDEX/SPXN13R$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	289,009	6297.36		4,711		2,571		5,802			(2,155)		1,064		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE173SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	45,773	6362.9		1,002		580		1,211			(423)		174		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	203,333	6468.54		3,497		2,180		4,065			(1,332)		800		0001
Purchased Call/S&P 500 INDEX/SPXB210SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	556,867	6370.17		9,912		6,370		11,855			(3,585)		2,225		0001
Purchased Call/S&P 500 INDEX/SPXD051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	220,894	6449.8		4,153		2,608		4,842			(1,562)		875		0001
Purchased Call/S&P 500 INDEX/SPXB210SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	174,653	6411.37		2,847		1,804		3,352			(1,045)		695		0001
Purchased Call/S&P 500 INDEX/SPXD17XS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	50,927	6263.26		1,125		586		1,439			(540)		184		0001
Purchased Call/S&P 500 INDEX/SPXE177S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	82,537	6466.91		1,089		705		1,250			(389)		332		0001
Purchased Call/S&P 500 INDEX/SPXE178SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	467,497	6501.86		8,041		5,338		9,193			(2,754)		1,895		0001
Purchased Call/S&P 500 INDEX/SPXE175SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	848,872	6466.58		13,752		8,486		16,054			(5,275)		3,332		0001
Purchased Call/S&P 500 INDEX/SPXD172SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	388,604	6263.7		6,334		3,420		7,876			(2,915)		1,427		0001
Purchased Call/S&P 500 INDEX/SPXA21YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	312,246	6243.76		5,277		2,835		6,627			(2,443)		1,144		0001
Purchased Call/S&P 500 INDEX/SPXO130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	580,907	6460.26		9,411		6,291		10,883			(3,180)		2,370		0001
Purchased Call/S&P 500 INDEX/SPXN130SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	429,095	6280.46		6,908		3,636		8,688			(3,293)		1,552		0001
Purchased Call/S&P 500 INDEX/SPXN13XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	493,657	6389.45		7,997		4,869		9,546			(3,160)		1,925		0001
Purchased Call/S&P 500 INDEX/SPXN13VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	213,146	6238.01		3,432		2,023		4,309			(1,421)		818		0001
Purchased Call/S&P 500 INDEX/SPXO133SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	125,669	6600.35		1,960		1,399		2,139			(564)		530		0001
Purchased Call/S&P 500 INDEX/SPXO136SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	254,428	6604.72		4,096		3,030		4,495			(1,089)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXO133SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	14,617	6584.29		237		167		261			(71)		61		0001
Purchased Call/S&P 500 INDEX/SPXO134S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	147,978	6631.96		2,530		1,822		2,737			(721)		626		0001
Purchased Call/S&P 500 INDEX/SPXN13TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	616,341	6388.64		10,046		5,729		11,999			(4,353)		2,326		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	619,123	6465.94		10,463		6,831		12,047			(3,641)		2,500		0001
Purchased Call/S&P 500 INDEX/SPXB211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	111,961	6615.28		1,825		1,292		1,983			(535)		471		0001
Purchased Call/S&P 500 INDEX/SPXD05C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	29,864	6738.44		660		539		686			(125)		134		0001
Purchased Call/S&P 500 INDEX/SPXD050SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	88,470	.6721		1,172		1,140		1,191			(42)		434		0001
Purchased Call/S&P 500 INDEX/SPXB215SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	127,460	6734.11		2,651		2,330		2,810			(340)		597		0001
Purchased Call/S&P 500 INDEX/SPXD05C$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	11,243	6738.44		181		148		188			(34)		51		0001
Purchased Call/S&P 500 INDEX/SPXD05HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	25,874	6617.32		329		291		363			(39)		122		0001
Purchased Call/S&P 500 INDEX/SPXE17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	79,816	6629.07		1,636		1,305		1,800			(341)		355		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17KSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	50,010	6720.32		765		655		809			(115)		230		0001
Purchased Call/S&P 500 INDEX/SPXE17MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2025	11/16/2026	1	266,835	6734.11		3,869		3,400		4,107			(495)		1,249		0001
Purchased Call/S&P 500 INDEX/SPXE17MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	85,292	6737.49		1,083		948		1,146			(142)		397		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	325,366	6812.61		5,173		4,729		5,230			(495)		1,549		0001
Purchased Call/S&P 500 INDEX/SPXE17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	462,819	6602.99		8,331		7,482		9,352			(908)		2,190		0001
Purchased Call/S&P 500 INDEX/SPXE17QSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	23,446	6800.26		300		289		305			(12)		115		0001
Purchased Call/S&P 500 INDEX/SPXE17MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	267,207	6737.49		4,035		3,532		4,283			(531)		1,245		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/22/2025	10/22/2026	1	67,743	6699.4		1,456		1,180		1,545			(279)		305		0001
Purchased Call/S&P 500 INDEX/SPXD05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	628,910	6834.5		13,710		13,370		13,707			(448)		3,101		0001
Purchased Call/S&P 500 INDEX/SPXE17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	212,106	6642.16		4,327		3,838		4,787			(498)		998		0001
Purchased Call/S&P 500 INDEX/SPXE170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	9,681	6774.76		124		120		127			(4)		48		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	33,060	6812.61		721		659		731			(69)		157		0001
Purchased Call/S&P 500 INDEX/SPXD05PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	152,659	6834.5		2,290		2,233		2,279			(75)		753		0001
Purchased Call/S&P 500 INDEX/SPXE17MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	415,884	6850.92		8,401		7,290		8,400			(1,128)		1,935		0001
Purchased Call/S&P 500 INDEX/SPXD05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	192,853	6849.09		3,279		3,008		3,211			(295)		922		0001
Purchased Call/S&P 500 INDEX/SPXE17NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	70,381	6602.99		1,577		1,416		1,774			(172)		333		0001
Purchased Call/S&P 500 INDEX/SPXD05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	161,232	.6901		3,160		3,011		3,023			(173)		784		0001
Purchased Call/S&P 500 INDEX/SPXD05ISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	91,705	6538.76		1,440		1,288		1,638			(162)		432		0001
Purchased Call/S&P 500 INDEX/SPXD05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	25,680	6834.5		329		321		328			(11)		127		0001
Purchased Call/S&P 500 INDEX/SPXD050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	226,807	.6721		3,640		3,539		3,710			(130)		1,112		0001
Purchased Call/S&P 500 INDEX/SPXE17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	200,793	6846.61		3,173		2,744		3,175			(435)		933		0001
Purchased Call/S&P 500 INDEX/SPXD05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	341,367	6886.68		7,510		7,096		7,222			(432)		1,657		0001
Purchased Call/S&P 500 INDEX/SPXE17MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	489,084	6642.16		7,238		6,421		7,955			(833)		2,300		0001
Purchased Call/S&P 500 INDEX/SPXE17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	380,256	6720.32		8,099		6,933		8,579			(1,220)		1,752		0001
Purchased Call/S&P 500 INDEX/SPXE17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	161,030	6538.76		3,237		2,896		3,712			(364)		759		0001
Purchased Call/S&P 500 INDEX/SPXE17PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	1	556,343	6816.51		8,512		8,160		8,561			(373)		2,720		0001
Purchased Call/S&P 500 INDEX/SPXE17LSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	275,225	6850.92		3,908		3,391		3,925			(525)		1,280		0001
Purchased Call/S&P 500 INDEX/SPXE17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	182,964	6737.49		3,641		3,187		3,863			(479)		853		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	63,653	6765.88		713		646		740			(70)		302		0001
Purchased Call/S&P 500 INDEX/SPX013ISN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	7,876	6849.09		102		94		100			(9)		38		0001
Purchased Call/S&P 500 INDEX/SPXD05MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	46,077	6886.68		608		575		588			(35)		224		0001
Purchased Call/S&P 500 INDEX/SPX013ISO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	282,473	6849.09		4,265		3,910		4,180			(387)		1,345		0001
Purchased Call/S&P 500 INDEX/SPXB216SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	34,236	6849.09		733		672		721			(66)		163		0001
Purchased Call/S&P 500 INDEX/SPX013NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	69,543	6896.24		897		897		874			(2)		347		0001
Purchased Call/S&P 500 INDEX/SPX013JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	76,797	6870.4		1,175		1,101		1,146			(83)		371		0001
Purchased Call/S&P 500 INDEX/SPXD059S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	336,414	6753.72		5,416		4,178		5,577			(1,246)		1,476		0001
Purchased Call/S&P 500 INDEX/SPXB218S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	257,067	6721.43		6,350		6,122		6,702			(244)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXD05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	153,380	6886.68		2,684		2,536		2,589			(154)		745		0001
Purchased Call/S&P 500 INDEX/SPXB216SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/30/2026	1	86,167	6849.09		1,930		1,771		1,889			(174)		412		0001
Purchased Call/S&P 500 INDEX/SPX013ASR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	636,691	6671.06		9,805		7,752		10,481			(2,068)		2,828		0001
Purchased Call/S&P 500 INDEX/SPX013JSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	184,295	6849.72		2,801		2,593		2,779			(215)		885		0001
Purchased Call/S&P 500 INDEX/SPX013DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	26,643	6791.69		445		365		448			(82)		121		0001
Purchased Call/S&P 500 INDEX/SPX013ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	715,839	6840.2		15,605		13,112		15,523			(2,594)		3,277		0001
Purchased Call/S&P 500 INDEX/SPX013CSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	270,401	6699.4		4,164		3,373		4,394			(799)		1,215		0001
Purchased Call/S&P 500 INDEX/SPX013GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	173,824	6728.8		2,660		2,292		2,783			(391)		805		0001
Purchased Call/S&P 500 INDEX/SPX013DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	328,549	6822.34		5,717		4,782		5,737			(971)		1,497		0001
Purchased Call/S&P 500 INDEX/SPXE17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	56,366	6735.11		902		704		945			(205)		248		0001
Purchased Call/S&P 500 INDEX/SPXE17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	290,553	6711.2		6,014		4,523		6,327			(1,499)		1,259		0001
Purchased Call/S&P 500 INDEX/SPX013NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	237,279	6929.94		3,796		3,776		3,573			(52)		1,182		0001
Purchased Call/S&P 500 INDEX/SPX013ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	57,987	6840.2		928		780		916			(154)		265		0001
Purchased Call/S&P 500 INDEX/SPXD05KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	1	451,009	6812.63		7,036		6,474		7,095			(578)		2,160		0001
Purchased Call/S&P 500 INDEX/SPX013DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	1	191,734	6890.59		4,122		3,418		3,976			(712)		872		0001
Purchased Call/S&P 500 INDEX/SPXD05KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	1	90,106	6829.37		1,424		1,314		1,433			(113)		432		0001
Purchased Call/S&P 500 INDEX/SPXD05HSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	572,701	6617.32		8,991		7,951		9,976			(1,059)		2,690		0001
Purchased Call/S&P 500 INDEX/SPXE171SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	215,315	6791.69		4,371		3,588		4,432			(810)		974		0001
Purchased Call/S&P 500 INDEX/SPX0139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	163,699	6552.51		2,881		2,260		3,219			(644)		723		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013A$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	18,799	6671.06		243		192		259			(51)		83		0001
Purchased Call/S&P 500 INDEX/SPX0138SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	31,043	6715.79		435		332		452			(105)		135		0001
Purchased Call/S&P 500 INDEX/SPX013B$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	23,716	6629.07		379		303		413			(79)		106		0001
Purchased Call/S&P 500 INDEX/SPX013BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	6,397	6664.01		107		86		114			(22)		29		0001
Purchased Call/S&P 500 INDEX/SPXD050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	40,848	.6721		824		801		842			(29)		200		0001
Purchased Call/S&P 500 INDEX/SPX013KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	262,445	.6901		4,330		4,126		4,158			(237)		1,276		0001
Purchased Call/S&P 500 INDEX/SPX013LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	87,615	6827.41		1,341		1,281		1,335			(69)		428		0001
Purchased Call/S&P 500 INDEX/SPX0138$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	18,869	6715.35		340		258		354			(84)		82		0001
Purchased Call/S&P 500 INDEX/SPXD05L$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	664,738	6840.51		10,636		10,021		10,505			(641)		3,222		0001
Purchased Call/S&P 500 INDEX/SPX013JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	254,827	6849.72		5,020		4,647		4,976			(385)		1,224		0001
Purchased Call/S&P 500 INDEX/SPX013FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	213,789	6796.29		3,207		2,721		3,253			(492)		984		0001
Purchased Call/S&P 500 INDEX/SPX013NSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	239,191	6929.94		5,238		5,209		4,942			(71)		1,191		0001
Purchased Call/S&P 500 INDEX/SPXD05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	160,634	6720.32		2,072		1,774		2,174			(312)		740		0001
Purchased Call/S&P 500 INDEX/SPX013MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	556,766	6932.05		13,919		13,803		12,986			(267)		2,757		0001
Purchased Call/S&P 500 INDEX/SPX013FSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	11,393	6796.29		147		125		148			(23)		52		0001
Purchased Call/S&P 500 INDEX/SPXE17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	276,172	6765.88		4,778		4,329		4,969			(471)		1,311		0001
Purchased Call/S&P 500 INDEX/SPX013GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	36,432	6728.8		466		402		489			(69)		169		0001
Purchased Call/S&P 500 INDEX/SPXE170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	100,347	6774.76		2,328		2,264		2,406			(83)		493		0001
Purchased Call/S&P 500 INDEX/SPXD05NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	199,260	6827.41		4,085		3,905		4,066			(211)		973		0001
Purchased Call/S&P 500 INDEX/SPX013FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	191,897	6796.29		4,030		3,419		4,090			(618)		883		0001
Purchased Call/S&P 500 INDEX/SPXD05NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	543,518	6774.76		9,783		9,512		10,038			(348)		2,669		0001
Purchased Call/S&P 500 INDEX/SPX0130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	314,299	6845.5		5,217		5,217		5,132					1,571		0001
Purchased Call/S&P 500 INDEX/SPX013BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	67,713	6664.01		1,456		1,167		1,561			(298)		303		0001
Purchased Call/S&P 500 INDEX/SPXE17QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	401,839	6800.26		6,148		5,911		6,229			(253)		1,967		0001
Purchased Call/S&P 500 INDEX/SPX0137$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	588,496	6711.2		7,709		5,798		8,003			(1,922)		2,549		0001
Purchased Call/S&P 500 INDEX/SPX013A$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	268,182	6671.06		5,820		4,601		6,250			(1,228)		1,191		0001
Purchased Call/S&P 500 INDEX/SPX013HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	1	40,449	6734.11		514		451		541			(66)		189		0001
Purchased Call/S&P 500 INDEX/SPX013FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	495,200	6771.55		7,725		6,533		7,938			(1,206)		2,274		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	1	452,380	6932.05		6,017		5,967		5,626			(115)		2,240		0001
Purchased Call/S&P 500 INDEX/SPX013MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	491,194	6909.79		6,533		6,425		6,173			(143)		2,429		0001
Purchased Call/S&P 500 INDEX/SPX013QS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	486,743	6845.5		10,416		10,416		10,248					2,434		0001
Purchased Call/S&P 500 INDEX/SPXB214SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	51,200	6890.59		891		739		862			(154)		233		0001
Purchased Call/S&P 500 INDEX/SPXB218SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	51,176	6845.5		665		665		652					256		0001
Purchased Call/S&P 500 INDEX/SPXB218SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	211,002	6896.24		3,693		3,693		3,547			(10)		1,054		0001
Purchased Call/S&P 500 INDEX/SPXB217SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	41,930	6857.12		939		877		926			(69)		202		0001
Purchased Call/S&P 500 INDEX/SPXB216SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	35,337	6857.12		625		584		617			(46)		170		0001
Purchased Call/S&P 500 INDEX/SPX013MSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	8,285	6909.79		166		163		157			(4)		41		0001
Purchased Call/S&P 500 INDEX/SPXD05LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,654,000	6846.51		28,945		27,191		28,537			(1,824)		8,005		0001
Purchased Call/S&P 500 INDEX/SPXD050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/28/2026	1	1,390,000	6905.74		25,576		25,505		24,486			(141)		6,921		0001
Purchased Call/S&P 500 INDEX/SPX013ESW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/02/2026	1	1,077,000	6851.97		15,509		13,067		15,286			(2,471)		4,931		0001
Purchased Call/S&P 500 INDEX/SPX013MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	1,927,000	6878.49		31,410		30,718		30,272			(774)		9,515		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	310,230	5872.16	15,698			7,569		20,481			(7,849)		1,523		0001
Purchased Call/S&P 500 INDEX/SPXA21DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	541,236	.6008	30,669			13,998		39,186			(15,440)		2,577		0001
Purchased Call/S&P 500 INDEX/SPXI00HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	58,931	5917.11	3,495			1,551		4,771			(1,747)		278		0001
Purchased Call/S&P 500 INDEX/SPXB05YSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	242,058	5797.42	12,926			5,238		17,874			(6,463)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXC054S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	338,336	.5965	19,709			8,830		25,469			(9,936)		1,594		0001
Purchased Call/S&P 500 INDEX/SPXI00J6E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	171,657	6032.38	9,973			4,576		13,094			(4,973)		822		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	196,818	.5721	12,754			5,328		18,053			(6,421)		897		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	359,503	.5926	17,867			7,717		23,146			(8,946)		1,670		0001
Purchased Call/S&P 500 INDEX/SPXM13MSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	234,676	.6088	13,918			6,487		18,134			(7,007)		1,129		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	94,526	.5985	4,639			2,022		6,171			(2,323)		440		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	39,535	5808.12	1,925			785		2,619			(965)		178		0001
Purchased Call/S&P 500 INDEX/SPXM130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	92,659	6040.04	4,624			2,271		5,845			(2,312)		459		0001
Purchased Call/S&P 500 INDEX/SPXI00DSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	151,546	.5831	6,644			2,768		9,315			(3,327)		690		0001
Purchased Call/S&P 500 INDEX/SPXI00EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	63,423	.5985	4,003			1,711		5,442			(2,015)		292		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	44,158	.5848	2,037			810		2,752			(1,021)		196		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	254,887	.5994	16,989			8,412		22,828			(8,565)		1,262		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	84,428	6049.88	3,715			1,715		4,732			(1,857)		406		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	96,394	5929.04	5,350			2,271		7,158			(2,675)		444		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	29,557	5870.62	1,490			655		2,002			(743)		139		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	261,718	6084.19	14,133			6,678		17,982			(7,066)		1,272		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	46,435	6050.61	2,419			1,163		3,079			(1,210)		228		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	106,948	6034.91	5,005			2,358		6,390			(2,503)		519		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	26,295	6037.59	1,207			595		1,516			(605)		130		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	215,559	.5813	10,626			4,336		14,369			(5,350)		971		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	98,382	.5915	4,601			2,032		6,159			(2,304)		462		0001
Purchased Call/S&P 500 INDEX/SPXA21JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	26,570	5827.04	1,576			810		2,118			(768)		134		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	240,942	.5956	14,276			8,247		18,574			(6,032)		1,294		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	372,863	.6064	24,932			14,001		31,506			(10,993)		1,969		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	48,964	.6133	1,929			1,101		2,368			(831)		261		0001
Purchased Call/S&P 500 INDEX/SPXA21NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	190,723	.6125	12,654			7,246		16,932			(5,411)		1,017		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	5,781	.5672	246			150		347			(97)		32		0001
Purchased Call/S&P 500 INDEX/SPXC056SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	453,024	.5961	28,373			14,402		38,208			(13,972)		2,277		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	290,263	.6015	19,134			10,533		24,203			(8,633)		1,517		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	173,458	6101.24	11,969			6,404		15,272			(5,583)		896		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	59,691	6114.63	3,510			1,986		4,414			(1,532)		317		0001
Purchased Call/S&P 500 INDEX/SPXA21LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	275,436	.6042	17,950			9,730		22,699			(8,248)		1,431		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	673,634	.6103	45,144			24,155		57,663			(21,059)		3,482		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	99,830	.5705	6,262			3,880		9,579			(2,395)		554		0001
Purchased Call/S&P 500 INDEX/SPXC05HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	26,995	5580.94	1,050			653		1,474			(399)		150		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	248,496	.6070	17,547			9,708		22,728			(7,842)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	100,655	5675.29	6,049			3,673		8,660			(2,378)		554		0001
Purchased Call/S&P 500 INDEX/SPXM13USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	80,543	.5912	3,730			1,935		4,832			(1,803)		407		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	469,061	.5981		33,018		17,332		42,291			(15,688)		2,393		0001
Purchased Call/S&P 500 INDEX/SPXC05ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	87,630	5572.07		3,698		2,205		5,229			(1,494)		478		0001
Purchased Call/S&P 500 INDEX/SPXC05A9F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	88,385	6040.53		5,162		2,812		6,615			(2,358)		461		0001
Purchased Call/S&P 500 INDEX/SPXC05G96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	142,845	.5672		8,912		5,431		13,035			(3,499)		785		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	165,993	.5762		10,255		6,071		16,093			(4,187)		900		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	491,863	5614.56		26,462		15,739		37,996			(10,730)		2,682		0001
Purchased Call/S&P 500 INDEX/SPXI00YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2025	03/12/2027	1	439,007	.5601		28,075		16,915		40,877			(11,168)		2,399		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	40,384	5776.65		1,797		1,106		2,423			(692)		224		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	15,750	.6050		627		346		781			(282)		83		0001
Purchased Call/S&P 500 INDEX/SPXN1378B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	5,663	5667.56		189		116		262			(74)		31		0001
Purchased Call/S&P 500 INDEX/SPXD17US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	242,977	6141.02		11,080		8,253		13,329			(2,857)		1,479		0001
Purchased Call/S&P 500 INDEX/SPXC05KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	23,719	.5363		1,568		1,004		2,326			(564)		134		0001
Purchased Call/S&P 500 INDEX/SPXA21PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	1	56,396	.5772		2,865		1,790		4,895			(1,081)		313		0001
Purchased Call/S&P 500 INDEX/SPXC05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	44,234	5659.91		2,871		1,951		4,155			(927)		258		0001
Purchased Call/S&P 500 INDEX/SPXA21SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	36,789	.5268		2,249		1,438		3,335			(815)		207		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	34,711	5074.08		1,156		730		1,787			(429)		195		0001
Purchased Call/S&P 500 INDEX/SPXC05US F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	281,992	.6024		18,378		13,333		23,562			(5,092)		1,694		0001
Purchased Call/S&P 500 INDEX/SPXA21PSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	1	262,260	.5598		15,485		9,708		24,759			(5,810)		1,461		0001
Purchased Call/S&P 500 INDEX/SPXC05VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	06/14/2027	1	51,901	.5978		3,504		2,571		4,535			(946)		313		0001
Purchased Call/S&P 500 INDEX/SPXC05VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/17/2027	1	104,610	.5973		7,171		5,284		9,150			(1,892)		632		0001
Purchased Call/S&P 500 INDEX/SPXJ00C5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/25/2027	1	4,882	6092.16		224		166		276			(58)		30		0001
Purchased Call/S&P 500 INDEX/SPXA21XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	51,869	.6141		3,492		2,605		4,355			(897)		316		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	23,643	5967.84		960		708		1,207			(255)		143		0001
Purchased Call/S&P 500 INDEX/SPXA21USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	1	479,496	.5955		28,161		19,487		38,379			(8,689)		2,812		0001
Purchased Call/S&P 500 INDEX/SPXA21USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2027	1	25,659	5844.61		1,742		1,209		2,340			(535)		151		0001
Purchased Call/S&P 500 INDEX/SPXC05TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/04/2027	1	99,370	.5990		6,706		4,814		8,686			(1,896)		593		0001
Purchased Call/S&P 500 INDEX/SPXA21SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	11,366	.5282		453		294		743			(159)		65		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	5,762	5686.67		233		156		318			(77)		33		0001
Purchased Call/S&P 500 INDEX/SPXC05TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	24,352	6038.81		1,006		725		1,256			(281)		146		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	3,101	.5397		130		82		225			(48)		17		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	26,960	.5843		1,130		791		1,411			(339)		159		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	13,305	5916.93		367		252		469			(116)		78		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	34,831	5525.21		1,275		842		1,809			(435)		200		0001
Purchased Call/S&P 500 INDEX/SPXJ003S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/16/2027	1	76,729	.5281		4,240		2,757		7,246			(1,486)		436		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	38,698	.5890		1,376		945		1,750			(434)		226		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	26,028	.5617		1,051		712		1,411			(342)		151		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	18,867	6173.07		745		557		891			(190)		115		0001
Purchased Call/S&P 500 INDEX/SPXN13DSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	138,000	5525.21		8,321		5,482		12,258			(2,858)		790		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	05/28/2027	1	283,489	.5911		18,566		13,147		24,275			(5,429)		1,680		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	8,142	5976.97		324		236		410			(89)		49		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	15,494	.5582		635		426		886			(210)		89		0001
Purchased Call/S&P 500 INDEX/SPXC05VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	31,305	5982.72		1,324		969		1,674			(357)		189		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	277,168	.5877		17,674		12,157		23,109			(5,560)		1,620		0001
Purchased Call/S&P 500 INDEX/SPXC05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/03/2027	1	100,485	.5687		5,702		3,825		8,128			(1,880)		581		0001
Purchased Call/S&P 500 INDEX/SPXO136SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2027	1	100,094	.6667		3,303		2,863		3,439			(444)		658		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2027	1	20,815	6238.01		1,010		803		1,201			(210)		131		0001
Purchased Call/S&P 500 INDEX/SPXD052S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	33,822	.6461		2,293		1,865		2,606			(435)		215		0001
Purchased Call/S&P 500 INDEX/SPXD053SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	1	46,739	.6464		3,113		2,570		3,545			(546)		299		0001
Purchased Call/S&P 500 INDEX/SPXN13YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	58,391	6449.8		2,353		1,917		2,602			(444)		372		0001
Purchased Call/S&P 500 INDEX/SPXD052SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	1	23,963	6466.91		889		732		984			(159)		154		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2027	1	303,215	.6432		19,110		15,640		22,116			(3,486)		1,937		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	47,264	6238.01		1,692		1,345		1,985			(352)		298		0001
Purchased Call/S&P 500 INDEX/SPXA21YST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/15/2027	1	149,240	.6253		10,437		8,073		12,291			(2,394)		925		0001
Purchased Call/S&P 500 INDEX/SPXC05YSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2027	1	185,707	.6375		12,457		9,876		14,430			(2,618)		1,165		0001
Purchased Call/S&P 500 INDEX/SPXN13VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	39,448	.6361		1,552		1,234		1,800			(319)		248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13QS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	20,762	.6194		854		645		990			(212)		127		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/09/2027	1	2,816	6259.75		109		84		129			(26)		17		0001
Purchased Call/S&P 500 INDEX/SPXN13USV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	1	10,540	6370.86		423		333		478			(90)		66		0001
Purchased Call/S&P 500 INDEX/SPXN13RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	1	34,591	6296.79		1,494		1,158		1,747			(341)		215		0001
Purchased Call/S&P 500 INDEX/SPXO131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	1	130,616	.6438		4,905		4,127		5,298			(794)		845		0001
Purchased Call/S&P 500 INDEX/SPXN13XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	1	12,478	6445.76		460		372		510			(89)		79		0001
Purchased Call/S&P 500 INDEX/SPXN13IWSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/05/2027	1	138,774	.6309		5,806		4,659		6,680			(1,164)		876		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/13/2027	1	14,453	.6464		583		475		659			(108)		92		0001
Purchased Call/S&P 500 INDEX/SPXN13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	1	28,196	6388.64		1,086		853		1,219			(236)		176		0001
Purchased Call/S&P 500 INDEX/SPXN13RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	377,713	.6250		25,238		19,338		30,185			(5,918)		2,329		0001
Purchased Call/S&P 500 INDEX/SPXN13XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	1	34,181	6389.45		1,388		1,117		1,573			(275)		217		0001
Purchased Call/S&P 500 INDEX/SPXN13SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2027	1	14,240	6309.62		575		448		660			(128)		89		0001
Purchased Call/S&P 500 INDEX/SPXO131S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	1	2,730	6460.26		99		83		109			(17)		18		0001
Purchased Call/S&P 500 INDEX/SPXD053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2025	08/25/2027	1	27,824	.6455		1,171		975		1,268			(201)		179		0001
Purchased Call/S&P 500 INDEX/SPXN13US4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	4,800	.6362		199		156		225			(44)		30		0001
Purchased Call/S&P 500 INDEX/SPXN13YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	1	20,046	6411.37		682		557		761			(125)		128		0001
Purchased Call/S&P 500 INDEX/SPXD054SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	10,102	.6487		353		298		379			(55)		65		0001
Purchased Call/S&P 500 INDEX/SPXN13RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/16/2027	1	43,211	.6257		1,785		1,381		2,047			(409)		268		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2025	07/19/2027	1	224,720	.6302		14,941		11,639		17,422			(3,313)		1,398		0001
Purchased Call/S&P 500 INDEX/SPXN13QS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	1	3,773	6279.35		169		127		198			(42)		23		0001
Purchased Call/S&P 500 INDEX/SPXN13RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	13,752	.6249		563		431		657			(132)		85		0001
Purchased Call/S&P 500 INDEX/SPXD05HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/11/2027	1	71,429	.6843		4,134		3,883		4,268			(267)		487		0001
Purchased Call/S&P 500 INDEX/SPXD05FSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	1	819,733	6832.43		38,118		35,548		37,924			(2,663)		5,590		0001
Purchased Call/S&P 500 INDEX/SPXB218SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/15/2027	1	50,302	.6820		3,150		3,094		3,260			(61)		352		0001
Purchased Call/S&P 500 INDEX/SPXO13MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	1	112,291	6878.49		3,930		3,887		3,832			(48)		789		0001
Purchased Call/S&P 500 INDEX/SPXD051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/15/2027	1	356,761	.6710		12,921		12,173		13,690			(764)		2,442		0001
Purchased Call/S&P 500 INDEX/SPXO13ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/08/2027	1	175,775	.6740		5,860		5,228		6,166			(639)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXO13BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/15/2027	1	180,677	.6657		5,844		5,263		6,091			(602)		1,208		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	158,674	100		2,444		215		3,439			(2,224)		239		0001
Purchased Call/S&P 500 INDEX/SPXD17D$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2025	01/14/2026	1	225,180	100		4,053		145		5,845			(3,898)		221		0001
Purchased Call/S&P 500 INDEX/SPXD17G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	253,354	100		5,396		922		7,646			(4,465)		526		0001
Purchased Call/S&P 500 INDEX/SPXA210$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	03/12/2026	1	208,919	100		3,238		624		4,782			(2,608)		461		0001
Purchased Call/S&P 500 INDEX/SPXM13W$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	337,797	100		4,966		287		7,039			(4,666)		415		0001
Purchased Call/S&P 500 INDEX/SPXN130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	202,294	100		3,864		500		5,385			(3,360)		367		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	326,754	100		7,744		725		10,926			(7,001)		506		0001
Purchased Call/S&P 500 INDEX/SPXN131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	20,558	100		156		22		220			(134)		38		0001
Purchased Call/S&P 500 INDEX/SPXM13S$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	427,085	100		6,235		17		8,966			(6,201)		158		0001
Purchased Call/S&P 500 INDEX/SPXN134$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/09/2026	1	653,000	100		10,775		1,994		15,956			(8,762)		1,409		0001
Purchased Call/S&P 500 INDEX/SPXD17E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/09/2026	1	481,000	100		9,139		985		12,678			(8,135)		796		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/02/2026	1	666,000	100		9,724		860		13,802			(8,842)		1,001		0001
Purchased Call/S&P 500 INDEX/SPXN138$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	290,996	100		6,024		1,460		8,868			(4,563)		718		0001
Purchased Call/S&P 500 INDEX/SPXA21M$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2025	02/13/2026	1	180,950	100		2,968		354		4,013			(2,610)		314		0001
Purchased Call/S&P 500 INDEX/SPXN135$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	145,508	100		2,183		445		3,185			(1,737)		330		0001
Purchased Call/S&P 500 INDEX/SPXM13T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	238,258	100		3,312		64		4,760			(3,239)		176		0001
Purchased Call/S&P 500 INDEX/SPXM13U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	41,506	100		361		8		518			(352)		33		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	246,067	100		5,020		581		7,077			(4,428)		422		0001
Purchased Call/S&P 500 INDEX/SPXA21M$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/09/2026	1	204,328	100		3,800		408		5,289			(3,386)		338		0001
Purchased Call/S&P 500 INDEX/SPXD17G$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2026	1	310,637	100		6,958		939		9,382			(6,005)		575		0001
Purchased Call/S&P 500 INDEX/SPXN133$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2025	03/02/2026	1	419,000	100		6,536		1,083		9,172			(5,441)		856		0001
Purchased Call/S&P 500 INDEX/SPXM13V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	206,825	100		3,950		207		5,662			(3,736)		242		0001
Purchased Call/S&P 500 INDEX/SPXM13T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	182,876	100		3,109		51		4,477			(3,049)		127		0001
Purchased Call/S&P 500 INDEX/SPXN136$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	1	211,220	100		3,823		800		5,648			(3,017)		485		0001
Purchased Call/S&P 500 INDEX/SPXD17E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	277,149	100		5,321		513		7,462			(4,796)		435		0001
Purchased Call/S&P 500 INDEX/SPXA21N$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	371,780	100		7,436		1,127		10,245			(6,295)		728		0001
Purchased Call/S&P 500 INDEX/SPXN133$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	110,762	100		1,329		236		1,888			(1,092)		234		0001
Purchased Call/S&P 500 INDEX/SPXM13W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	252,919	100		5,918		361		8,392			(5,545)		317		0001
Purchased Call/S&P 500 INDEX/SPXM13X$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/29/2026	1	297,817	100		5,390		416		7,648			(4,962)		420		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	159,916	100		2,335		174		3,319			(2,156)		221		0001
Purchased Call/S&P 500 INDEX/SPXN135WH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/16/2026	1	605,000	100		10,104		2,065		14,693			(8,022)		1,371		0001
Purchased Call/S&P 500 INDEX/SPXN134S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	200,554	100		2,948		544		4,190			(2,402)		433		0001
Purchased Call/S&P 500 INDEX/SPXM13XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	277,671	100		5,803		466		8,207			(5,326)		398		0001
Purchased Call/S&P 500 INDEX/SPXM13YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	214,317	100		4,265		425		5,978			(3,833)		341		0001
Purchased Call/S&P 500 INDEX/SPXN137SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	372,561	100		7,749		1,772		11,095			(5,966)		894		0001
Purchased Call/S&P 500 INDEX/SPXM13USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	131,494	100		1,828		76		2,621			(1,748)		138		0001
Purchased Call/S&P 500 INDEX/SPXD17GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2025	02/23/2026	1	515,000	100		10,918		1,598		14,981			(9,298)		990		0001
Purchased Call/S&P 500 INDEX/SPXN133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	295,490	100		5,230		864		7,287			(4,361)		604		0001
Purchased Call/S&P 500 INDEX/SPXN137SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/23/2026	1	583,000	100		10,319		2,309		14,883			(7,994)		1,382		0001
Purchased Call/S&P 500 INDEX/SPXN136S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	332,000	100		6,939		1,472		10,134			(5,456)		767		0001
Purchased Call/S&P 500 INDEX/SPXM13USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	680,121	100		9,454		365		13,562			(9,065)		689		0001
Purchased Call/S&P 500 INDEX/SPXN132SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	320,892	100		6,033		953		8,587			(5,074)		640		0001
Purchased Call/S&P 500 INDEX/SPXN132SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	262,970	100		4,760		734		6,625			(4,016)		520		0001
Purchased Call/S&P 500 INDEX/SPXN137SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	157,939	100		2,006		448		2,905			(1,558)		374		0001
Purchased Call/S&P 500 INDEX/SPXM13QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	203,625	100		3,645		412		4,967			(3,225)		345		0001
Purchased Call/S&P 500 INDEX/SPXM13XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	183,755	100		3,289		227		4,637			(3,056)		245		0001
Purchased Call/S&P 500 INDEX/SPXN130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/17/2026	1	331,000	100		5,991		778		8,320			(5,201)		600		0001
Purchased Call/S&P 500 INDEX/SPXN139S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/30/2026	1	350,000	100		7,245		1,761		10,652			(5,474)		864		0001
Purchased Call/S&P 500 INDEX/SPXN13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	98,543	100		1,045		307		1,529			(738)		267		0001
Purchased Call/S&P 500 INDEX/SPXN13BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	322,715	100		5,712		1,637		8,582			(4,069)		865		0001
Purchased Call/S&P 500 INDEX/SPXJ007SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2025	05/14/2026	1	297,041	100		5,852		2,144		7,914			(3,703)		900		0001
Purchased Call/S&P 500 INDEX/SPXN13ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	345,193	100		5,696		1,867		8,192			(3,823)		990		0001
Purchased Call/S&P 500 INDEX/SPXN13JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	238,715	100		4,130		1,693		5,437			(2,444)		763		0001
Purchased Call/S&P 500 INDEX/SPXN13ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	05/01/2026	1	139,263	100		2,326		773		3,295			(1,555)		401		0001
Purchased Call/S&P 500 INDEX/SPXA21WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	764,127	100		14,900		7,060		18,924			(7,877)		2,630		0001
Purchased Call/S&P 500 INDEX/SPXA21XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/29/2026	1	297,815	100		5,093		2,511		6,087			(2,595)		1,046		0001
Purchased Call/S&P 500 INDEX/SPXN13MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	201,323	100		3,503		1,572		4,465			(1,939)		673		0001
Purchased Call/S&P 500 INDEX/SPXA21SSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/17/2026	1	118,057	100		3,660		1,081		6,209			(2,575)		320		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	1	125,238	100		1,841		648		2,587			(1,195)		371		0001
Purchased Call/S&P 500 INDEX/SPXN13AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	194,763	100		2,707		709		4,193			(1,999)		499		0001
Purchased Call/S&P 500 INDEX/SPXJ00DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/30/2025	06/29/2026	1	411,000	100		8,343		4,126		10,183			(4,217)		1,443		0001
Purchased Call/S&P 500 INDEX/SPXN13KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	369,922	100		7,103		2,994		9,176			(4,106)		1,201		0001
Purchased Call/S&P 500 INDEX/SPXN13B$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/13/2026	1	296,000	100		4,943		1,393		7,449			(3,544)		786		0001
Purchased Call/S&P 500 INDEX/SPXA21VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/11/2026	1	229,946	100		4,852		2,152		6,290			(2,698)		766		0001
Purchased Call/S&P 500 INDEX/SPXA21RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	181,003	100		2,389		645		3,497			(1,741)		471		0001
Purchased Call/S&P 500 INDEX/SPXN13DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	201,965	100		3,393		1,084		4,929			(2,311)		572		0001
Purchased Call/S&P 500 INDEX/SPXN13I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	479,651	100		9,689		3,795		13,262			(5,920)		1,496		0001
Purchased Call/S&P 500 INDEX/SPXN13K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	203,372	100		2,969		1,275		3,952			(1,700)		665		0001
Purchased Call/S&P 500 INDEX/SPXN13KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	293,990	100		4,910		2,083		6,356			(2,825)		958		0001
Purchased Call/S&P 500 INDEX/SPXN13NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	199,812	100		3,637		1,678		4,635			(1,963)		678		0001
Purchased Call/S&P 500 INDEX/SPXN139$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	459,402	100		6,799		1,686		9,963			(5,104)		1,147		0001
Purchased Call/S&P 500 INDEX/SPXA21SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/23/2026	1	303,789	100		5,833		1,800		8,776			(4,027)		845		0001
Purchased Call/S&P 500 INDEX/SPXA21SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	212,770	100		3,404		1,041		5,143			(2,360)		589		0001
Purchased Call/S&P 500 INDEX/SPXA21USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	252,904	100		3,945		1,522		5,206			(2,421)		786		0001
Purchased Call/S&P 500 INDEX/SPXN139$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	245,570	100		3,831		960		5,548			(2,865)		616		0001
Purchased Call/S&P 500 INDEX/SPXN13DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	1	173,548	100		2,777		903		3,960			(1,871)		495		0001
Purchased Call/S&P 500 INDEX/SPXN13ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	1	207,434	100		2,697		758		4,021			(1,940)		551		0001
Purchased Call/S&P 500 INDEX/SPXN13ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	182,483	100		3,193		1,082		4,461			(2,114)		532		0001
Purchased Call/S&P 500 INDEX/SPXD17NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2025	05/11/2026	1	316,000	100		5,941		2,133		8,034			(3,803)		947		0001
Purchased Call/S&P 500 INDEX/SPXD17PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2025	06/01/2026	1	305,000	100		6,039		2,519		7,844			(3,517)		984		0001
Purchased Call/S&P 500 INDEX/SPXN13HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/18/2026	1	363,000	100		6,679		2,528		8,707			(4,147)		1,116		0001
Purchased Call/S&P 500 INDEX/SPXD17US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	507,978	100		9,398		4,582		11,370			(4,840)		1,769		0001
Purchased Call/S&P 500 INDEX/SPXD170S$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/16/2025	06/15/2026	1	431,000	100		9,051		4,125		11,412			(4,923)		1,453		0001
Purchased Call/S&P 500 INDEX/SPXA21SSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/20/2026	1	329,000	100		5,231		1,575		7,992			(3,650)		903		0001
Purchased Call/S&P 500 INDEX/SPXN13JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	188,603	100		3,414		1,382		4,483			(2,030)		600		0001
Purchased Call/S&P 500 INDEX/SPXN13LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	301,056	100		5,238		2,280		6,682			(2,969)		994		0001
Purchased Call/S&P 500 INDEX/SPXD17T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	301,227	100		5,814		2,787		7,201			(3,026)		1,043		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17$ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/22/2026	1	709,000	100		13,684		6,502		17,156			(7,180)		2,441		0001
Purchased Call/S&P 500 INDEX/SPXJ007$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2026	1	281,286	100		5,738		2,087		7,765			(3,647)		849		0001
Purchased Call/S&P 500 INDEX/SPXD17I$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2026	1	437,045	100		9,091		2,429		14,113			(6,650)		1,132		0001
Purchased Call/S&P 500 INDEX/SPXA21R$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/10/2026	1	125,966	100		1,297		356		1,897			(942)		330		0001
Purchased Call/S&P 500 INDEX/SPXN13F$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/04/2026	1	301,000	100		5,237		1,780		7,379			(3,453)		877		0001
Purchased Call/S&P 500 INDEX/SPXN13FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	272,756	100		4,500		1,562		6,451			(2,935)		804		0001
Purchased Call/S&P 500 INDEX/SPXA21W$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2025	06/18/2026	1	245,180	100		3,457		1,613		4,333			(1,856)		834		0001
Purchased Call/S&P 500 INDEX/SPXN13HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	185,577	100		2,598		981		3,390			(1,621)		571		0001
Purchased Call/S&P 500 INDEX/SPXN13MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	196,621	100		3,421		1,555		4,398			(1,874)		663		0001
Purchased Call/S&P 500 INDEX/SPXN13J6P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	267,391	100		4,412		1,835		5,841			(2,585)		863		0001
Purchased Call/S&P 500 INDEX/SPXN13ISS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	238,454	100		4,650		1,781		6,102			(2,866)		738		0001
Purchased Call/S&P 500 INDEX/SPXA21T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2025	05/15/2026	1	348,778	100		6,383		2,369		8,420			(4,022)		1,061		0001
Purchased Call/S&P 500 INDEX/SPXA21W$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	1	271,631	100		4,971		2,396		6,111			(2,574)		943		0001
Purchased Call/S&P 500 INDEX/SPXA21S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	247,754	100		3,964		1,147		6,004			(2,813)		668		0001
Purchased Call/S&P 500 INDEX/SPXN13DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	1	166,537	100		2,198		688		3,197			(1,512)		465		0001
Purchased Call/S&P 500 INDEX/SPXN13AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	04/06/2026	1	391,000	100		6,882		1,806		10,715			(5,067)		1,003		0001
Purchased Call/S&P 500 INDEX/SPXN13JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/26/2026	1	373,000	100		7,385		2,958		9,629			(4,423)		1,180		0001
Purchased Call/S&P 500 INDEX/SPXN13LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/08/2026	1	535,000	100		10,647		4,647		13,651			(5,996)		1,766		0001
Purchased Call/S&P 500 INDEX/SPXA21X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	1	338,969	100		6,068		3,109		7,035			(2,984)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXB212R$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/28/2026	1	309,000	100		6,582		4,909		6,760			(1,682)		1,331		0001
Purchased Call/S&P 500 INDEX/SPXE172$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	366,800	100		6,162		3,446		6,991			(2,718)		1,371		0001
Purchased Call/S&P 500 INDEX/SPXE173ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	334,086	100		5,512		3,174		6,195			(2,341)		1,267		0001
Purchased Call/S&P 500 INDEX/SPXB212S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	09/24/2026	1	280,930	100		4,944		3,623		5,080			(1,328)		1,201		0001
Purchased Call/S&P 500 INDEX/SPXB211$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2025	09/18/2026	1	217,721	100		3,832		2,760		3,889			(1,092)		921		0001
Purchased Call/S&P 500 INDEX/SPXE175$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	220,718	100		2,891		1,776		3,128			(1,117)		865		0001
Purchased Call/S&P 500 INDEX/SPXB210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/17/2026	1	552,694	100		8,014		5,034		8,818			(3,013)		2,189		0001
Purchased Call/S&P 500 INDEX/SPXO134$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	220,082	100		3,235		2,308		3,393			(931)		929		0001
Purchased Call/S&P 500 INDEX/SPXN130SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	358,875	100		5,921		3,067		7,148			(2,855)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXO130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	411,589	100		6,997		4,678		7,715			(2,364)		1,679		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21YSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2025	07/13/2026	1	423,000	100		8,249		4,398		9,638			(3,852)		1,542		0001
Purchased Call/S&P 500 INDEX/SPXA21Z5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/05/2026	1	193,749	100		3,255		1,937		3,697			(1,320)		747		0001
Purchased Call/S&P 500 INDEX/SPXE174S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	599,377	100		11,268		6,519		12,818			(4,754)		2,279		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2025	08/03/2026	1	250,000	100		4,650		2,749		5,250			(1,903)		959		0001
Purchased Call/S&P 500 INDEX/SPXB210ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/24/2026	1	421,273	100		6,193		4,009		6,830			(2,210)		1,694		0001
Purchased Call/S&P 500 INDEX/SPXA21YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/16/2026	1	402,817	100		6,848		3,697		7,996			(3,152)		1,480		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	08/13/2026	1	252,542	100		3,460		2,135		3,820			(1,327)		991		0001
Purchased Call/S&P 500 INDEX/SPXA21YSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2025	07/13/2026	1	328,661	100		4,897		2,604		5,866			(2,308)		1,198		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2025	07/20/2026	1	580,000	100		11,774		6,505		13,527			(5,272)		2,152		0001
Purchased Call/S&P 500 INDEX/SPXA21YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	245,582	100		3,708		1,992		4,390			(1,717)		900		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	305,009	100		4,911		2,733		5,663			(2,180)		1,137		0001
Purchased Call/S&P 500 INDEX/SPXO130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	179,178	100		2,419		1,586		2,578			(835)		725		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2025	08/20/2026	1	216,523	100		3,248		2,067		3,617			(1,183)		863		0001
Purchased Call/S&P 500 INDEX/SPXE179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	09/01/2026	1	441,000	100		6,703		4,500		7,274			(2,210)		1,803		0001
Purchased Call/S&P 500 INDEX/SPXO132SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	331,288	100		5,466		3,765		5,998			(1,707)		1,374		0001
Purchased Call/S&P 500 INDEX/SPXO135ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	373,999	100		5,722		4,162		5,805			(1,568)		1,593		0001
Purchased Call/S&P 500 INDEX/SPXE175S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/10/2026	1	416,000	100		7,821		4,775		8,835			(3,051)		1,622		0001
Purchased Call/S&P 500 INDEX/SPXD17XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	1,411,507	100		27,383		14,257		32,413			(13,129)		5,092		0001
Purchased Call/S&P 500 INDEX/SPXE174S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2026	1	274,127	100		4,112		2,424		4,765			(1,703)		1,052		0001
Purchased Call/S&P 500 INDEX/SPXE173SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/28/2025	07/27/2026	1	553,000	100		11,171		6,388		12,680			(4,787)		2,087		0001
Purchased Call/S&P 500 INDEX/SPXA21XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/02/2025	07/02/2026	1	437,226	100		8,264		4,178		9,921			(4,120)		1,548		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2025	07/24/2026	1	213,412	100		3,756		2,123		4,208			(1,646)		800		0001
Purchased Call/S&P 500 INDEX/SPXN13YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/17/2026	1	358,000	100		6,516		4,104		7,053			(2,417)		1,418		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	309,291	100		4,639		2,442		5,436			(2,212)		1,119		0001
Purchased Call/S&P 500 INDEX/SPXO133SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/14/2026	1	758,000	100		14,175		10,024		15,207			(4,167)		3,180		0001
Purchased Call/S&P 500 INDEX/SPXO130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	253,544	100		4,133		2,698		4,557			(1,438)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	1	174,265	100		2,631		1,691		2,933			(952)		696		0001
Purchased Call/S&P 500 INDEX/SPXN13WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	286,860	100		3,758		2,288		4,377			(1,485)		1,119		0001
Purchased Call/S&P 500 INDEX/SPXE174SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	417,831	100		7,061		4,221		8,098			(2,844)		1,615		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/06/2026	1	346,000	100		6,678		3,431		7,983			(3,247)		1,238		0001
Purchased Call/S&P 500 INDEX/SPXB216S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	254,977	100		3,825		3,506		3,587			(347)		1,214		0001
Purchased Call/S&P 500 INDEX/SPXB218S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	220,781	100		3,820		3,683		3,842			(147)		1,083		0001
Purchased Call/S&P 500 INDEX/SPX013FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/02/2026	1	1,105,000	100		17,570		14,803		17,520			(2,800)		5,059		0001
Purchased Call/S&P 500 INDEX/SPXB213SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	379,564	100		6,415		4,948		6,287			(1,476)		1,665		0001
Purchased Call/S&P 500 INDEX/SPXB218S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/14/2026	1	571,000	100		11,077		10,618		10,740			(487)		2,788		0001
Purchased Call/S&P 500 INDEX/SPX013ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	397,007	100		6,035		5,516		5,945			(577)		1,890		0001
Purchased Call/S&P 500 INDEX/SPX013XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/07/2026	1	618,000	100		11,804		11,086		11,603			(746)		2,987		0001
Purchased Call/S&P 500 INDEX/SPX013IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/23/2026	1	538,000	100		8,716		7,849		9,313			(886)		2,546		0001
Purchased Call/S&P 500 INDEX/SPX013JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	11/30/2026	1	557,000	100		9,692		8,915		9,735			(799)		2,664		0001
Purchased Call/S&P 500 INDEX/SPX013FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	305,084	100		5,369		4,556		5,360			(824)		1,404		0001
Purchased Call/S&P 500 INDEX/SPXJ00T84	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	774,416	100		11,926		9,659		12,357			(2,287)		3,481		0001
Purchased Call/S&P 500 INDEX/SPX013ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	617,872	100		12,481		10,487		12,565			(2,075)		2,829		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/17/2025	11/16/2026	1	676,000	100		11,154		9,829		11,683			(1,348)		3,165		0001
Purchased Call/S&P 500 INDEX/SPX013LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1	183,684	100		2,186		2,096		2,125			(96)		898		0001
Purchased Call/S&P 500 INDEX/SPX013XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	231,781	100		2,828		2,664		2,753			(170)		1,123		0001
Purchased Call/S&P 500 INDEX/SPXB214S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	1	395,751	100		5,976		4,725		6,223			(1,261)		1,758		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y96	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2025	12/11/2026	1	250,159	100		4,453		4,243		4,081			(244)		1,216		0001
Purchased Call/S&P 500 INDEX/SPXB216S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2025	12/01/2026	1	885,607	100		13,993		12,875		13,413			(1,150)		4,242		0001
Purchased Call/S&P 500 INDEX/SPXB212SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/01/2025	10/01/2026	1	708,859	100		12,192		9,169		12,259			(3,040)		3,071		0001
Purchased Call/S&P 500 INDEX/SPX013ASC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/12/2026	1	454,000	100		8,671		6,803		9,310			(1,882)		2,006		0001
Purchased Call/S&P 500 INDEX/SPX013MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	1	258,984	100		3,833		3,738		3,789			(125)		1,277		0001
Purchased Call/S&P 500 INDEX/SPXB215SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/13/2025	11/13/2026	1	266,563	100		4,318		3,780		4,413			(568)		1,242		0001
Purchased Call/S&P 500 INDEX/SPXJ00YS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2025	12/10/2026	1	255,260	100		4,773		4,510		4,503			(275)		1,239		0001
Purchased Call/S&P 500 INDEX/SPXE17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/09/2026	1	1,202,000	100		21,636		18,699		21,097			(3,031)		5,565		0001
Purchased Call/S&P 500 INDEX/SPX013MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/21/2026	1	717,000	100		16,204		15,846		15,714			(401)		3,536		0001
Purchased Call/S&P 500 INDEX/SPX013MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	414,019	100		6,003		5,871		5,821			(148)		2,044		0001
Purchased Call/S&P 500 INDEX/SPXE17RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	686,013	100		15,367		14,941		15,246			(547)		3,368		0001
Purchased Call/S&P 500 INDEX/SPX013HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	1	266,024	100		4,682		4,153		4,967			(539)		1,251		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/28/2026	1	307,000	100		6,355		6,337		6,165			(35)		1,529		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2025	11/20/2026	1	338,795	100		5,929		5,305		6,446			(666)		1,596		0001
Purchased Call/S&P 500 INDEX/SPXN132SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	716,074	5861.57		6,445		1,018		9,359			(5,421)		1,427		0001
Purchased Call/S&P 500 INDEX/SPXN131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	999,956	6013.13		8,100		1,183		11,557			(6,908)		1,923		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	30,844	.6084		2,204		129		3,928			(2,069)		38		0001
Purchased Call/S&P 500 INDEX/SPXN133SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	228,517	5738.52		3,748		664		5,749			(3,080)		482		0001
Purchased Call/S&P 500 INDEX/SPXD17GST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/12/2026	1	53,667	5599.3		896		173		1,407			(722)		118		0001
Purchased Call/S&P 500 INDEX/SPXN135S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	2,699,766	5638.94		22,138		4,513		34,051			(17,614)		6,119		0001
Purchased Call/S&P 500 INDEX/SPXN131SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	33	6013.13						1							0001
Purchased Call/S&P 500 INDEX/SPXM13T3C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	60,221	5975.38		1,313		18		2,016			(1,291)		39		0001
Purchased Call/S&P 500 INDEX/SPXM13VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	881,520	6049.24		7,846		432		11,360			(7,394)		1,057		0001
Purchased Call/S&P 500 INDEX/SPXD17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	225,005	6115.07		5,018		599		7,379			(4,413)		391		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	563,057	5996.66		7,151		374		10,623			(6,762)		659		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	2,452,904	5954.5		19,623		3,107		28,318			(16,496)		4,889		0001
Purchased Call/S&P 500 INDEX/SPXM13USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	793,616	5937.34		6,746		281		9,873			(6,450)		831		0001
Purchased Call/S&P 500 INDEX/SPXA21NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	306,592	5954.5		6,254		990		9,380			(5,258)		611		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	56,261	5983.25		1,272		189		1,885			(1,080)		109		0001
Purchased Call/S&P 500 INDEX/SPXA21JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	12,388	5842.91		251		9		389			(242)		12		0001
Purchased Call/S&P 500 INDEX/SPXA21NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	76,987	6013.13		1,694		247		2,501			(1,444)		148		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	6	6040.53													0001
Purchased Call/S&P 500 INDEX/SPXN132S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,021,987	5956.06		8,585		1,324		12,303			(7,244)		2,019		0001
Purchased Call/S&P 500 INDEX/SPXM13USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	777,062	5836.22		6,994		231		10,467			(6,744)		733		0001
Purchased Call/S&P 500 INDEX/SPXN137S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	2,769	5667.56		35		8		53			(27)		6		0001
Purchased Call/S&P 500 INDEX/SPXM13TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	2,167,178	5918.25		18,204		400		27,059			(17,757)		1,702		0001
Purchased Call/S&P 500 INDEX/SPXN138S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	473,806	5712.2		4,217		976		6,352			(3,235)		1,143		0001
Purchased Call/S&P 500 INDEX/SPXC05CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	40,585	5778.15		869		148		1,333			(719)		84		0001
Purchased Call/S&P 500 INDEX/SPXI00NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/09/2026	1	148,977	5918.25		2,771		61		4,236			(2,703)		117		0001
Purchased Call/S&P 500 INDEX/SPXN132S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	436,970	5956.06		8,914		1,375		13,186			(7,522)		863		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA210S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	03/02/2026	1	174,006	5954.5		3,776		624		5,644			(3,148)		356		0001
Purchased Call/S&P 500 INDEX/SPXN135SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	257,788	5638.94		4,357		888		6,855			(3,466)		584		0001
Purchased Call/S&P 500 INDEX/SPXI100WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	128,356	5572.07		2,593		493		4,114			(2,096)		281		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	1,373,780	5954.5		11,402		1,885		16,493			(9,507)		2,808		0001
Purchased Call/S&P 500 INDEX/SPXN138SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	321,978	5611.85		5,506		1,350		8,640			(4,148)		799		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	13,677	6068.5		242		27		356			(214)		23		0001
Purchased Call/S&P 500 INDEX/SPXA21J86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	415,351	5827.04		7,684		171		11,817			(7,494)		326		0001
Purchased Call/S&P 500 INDEX/SPXM13JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	672,610	5842.91		7,802		279		11,738			(7,503)		659		0001
Purchased Call/S&P 500 INDEX/SPXM13WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	61,824	6118.71		1,403		86		2,125			(1,315)		78		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	24	5954.5													0001
Purchased Call/S&P 500 INDEX/SPXN137SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	572,472	5767.57		5,095		1,151		7,663			(3,936)		1,365		0001
Purchased Call/S&P 500 INDEX/SPXM13YSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	52,007	6061.48		936		90		1,389			(844)		82		0001
Purchased Call/S&P 500 INDEX/SPXM13YS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	2,857,238	6040.53		24,001		2,116		35,113			(21,843)		4,296		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	334,782	5693.31		5,725		1,348		8,795			(4,376)		813		0001
Purchased Call/S&P 500 INDEX/SPXC05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	479,219	5667.56		9,105		1,973		14,292			(7,129)		1,115		0001
Purchased Call/S&P 500 INDEX/SPXC05CSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	1,345,931	5842.63		10,902		1,892		16,232			(8,990)		2,818		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	817,801	5675.12		8,505		1,757		13,034			(6,734)		1,866		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	155,814	6066.44		3,319		366		4,956			(2,946)		261		0001
Purchased Call/S&P 500 INDEX/SPXN134SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	849,165	5614.56		7,048		1,320		10,744			(5,716)		1,846		0001
Purchased Call/S&P 500 INDEX/SPXM13YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	23,732	6037.88		477		45		717			(431)		37		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	677,601	6129.58		7,657		1,012		10,993			(6,629)		1,241		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	1,990	6066.44		34		4		50			(30)		3		0001
Purchased Call/S&P 500 INDEX/SPXC05HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	174,416	5580.94		3,314		803		5,197			(2,510)		431		0001
Purchased Call/S&P 500 INDEX/SPXC05BSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	349,817	6114.63		7,276		872		10,660			(6,397)		607		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	975,335	6117.52		10,436		1,445		14,879			(8,978)		1,823		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	680,439	6115.07		7,893		943		11,420			(6,942)		1,181		0001
Purchased Call/S&P 500 INDEX/SPXM13VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,577,437	5996.66		22,681		948		33,325			(21,684)		2,698		0001
Purchased Call/S&P 500 INDEX/SPXM13YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	672,057	6061.48		6,385		616		9,172			(5,755)		1,055		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	1,130,624	5868.55		9,836		27		14,688			(9,783)		418		0001
Purchased Call/S&P 500 INDEX/SPXM13U$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	429,301	5949.91		5,023		194		7,480			(4,816)		435		0001
Purchased Call/S&P 500 INDEX/SPXN131$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	25,802	6117.52		433		60		625			(373)		48		0001
Purchased Call/S&P 500 INDEX/SPXM13YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,035,860	5994.57		9,012		819		13,219			(8,173)		1,581		0001
Purchased Call/S&P 500 INDEX/SPXM13W$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	6	6086.37													0001
Purchased Call/S&P 500 INDEX/SPXM13Z$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,196,167	6068.5		10,048		1,135		14,482			(8,892)		2,029		0001
Purchased Call/S&P 500 INDEX/SPXM13W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	43,953	6086.37		954		55		1,452			(896)		54		0001
Purchased Call/S&P 500 INDEX/SPXM13T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	154,234	5942.47		3,486		38		5,395			(3,438)		90		0001
Purchased Call/S&P 500 INDEX/SPX9152$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	7,755	6025.99		638		64		1,088			(573)		12		0001
Purchased Call/S&P 500 INDEX/SPXC055$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	187,855	5868.55		3,494		10		5,350			(3,475)		70		0001
Purchased Call/S&P 500 INDEX/SPXN134$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	646,135	5572.07		5,751		1,093		8,811			(4,648)		1,415		0001
Purchased Call/S&P 500 INDEX/SPXC05HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	457,967	5580.94		8,427		1,990		13,222			(6,436)		1,111		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	1,778,501	6025.99		14,939		1,494		21,697			(13,421)		2,831		0001
Purchased Call/S&P 500 INDEX/SPXM13W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	945,460	6086.37		8,698		503		12,621			(8,174)		1,161		0001
Purchased Call/S&P 500 INDEX/SPXN132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	1,060,162	5955.25		9,011		1,365		12,785			(7,629)		2,076		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	15,467	5994.57		206		19		303			(187)		24		0001
Purchased Call/S&P 500 INDEX/SPXA21K$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	143,630	6101.24		1,925		118		2,830			(1,803)		180		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	20,519	5580.94		254		60		396			(194)		50		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	167,714	5994.57		3,740		340		5,657			(3,392)		256		0001
Purchased Call/S&P 500 INDEX/SPXC055$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	4	5868.55													0001
Purchased Call/S&P 500 INDEX/SPXN132$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	25,218	5861.57		333		53		488			(280)		50		0001
Purchased Call/S&P 500 INDEX/SPXI000$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	43,266	5836.22		770		25		1,186			(743)		41		0001
Purchased Call/S&P 500 INDEX/SPXI00PS$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	174,009	6012.28		3,846		275		5,913			(3,561)		237		0001
Purchased Call/S&P 500 INDEX/SPXM13S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	2,868,433	5942.47		24,095		266		35,839			(23,767)		1,679		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	801,573	6066.44		9,298		1,025		13,590			(8,254)		1,343		0001
Purchased Call/S&P 500 INDEX/SPXM13V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	19,666	5996.66		262		11		391			(250)		21		0001
Purchased Call/S&P 500 INDEX/SPX9152$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	124,008	6025.99		2,803		301		4,194			(2,497)		205		0001
Purchased Call/S&P 500 INDEX/SPXN135$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	405,330	5638.94		7,904		1,559		12,545			(6,341)		900		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	1,239	5767.57		16		4		24			(12)		3		0001
Purchased Call/S&P 500 INDEX/SPXD17D$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2025	01/28/2026	1	586,012	6067.7		5,509		410		8,069			(5,086)		812		0001
Purchased Call/S&P 500 INDEX/SPXC056SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/07/2025	01/07/2026	1	14,403	5909.03		256		4		388			(251)		10		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	864,765	6083.57		7,610		759		10,924			(6,839)		1,377		0001
Purchased Call/S&P 500 INDEX/SPXN137SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	626,497	5776.65		5,638		1,289		8,371			(4,341)		1,503		0001
Purchased Call/S&P 500 INDEX/SPXN138$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	980,605	5611.85		8,335		2,044		12,717			(6,280)		2,435		0001
Purchased Call/S&P 500 INDEX/SPXN137S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	3	5667.56													0001
Purchased Call/S&P 500 INDEX/SPXN137SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	166,693	5776.65		3,617		827		5,540			(2,785)		400		0001
Purchased Call/S&P 500 INDEX/SPXA21L$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	30,633	6067.7		662		49		1,005			(611)		42		0001
Purchased Call/S&P 500 INDEX/SPXN137S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,760,560	5667.56		14,437		3,128		22,070			(11,303)		4,095		0001
Purchased Call/S&P 500 INDEX/SPXD17HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	283,197	5521.52		4,928		969		7,854			(3,956)		629		0001
Purchased Call/S&P 500 INDEX/SPXN131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	6	6013.13													0001
Purchased Call/S&P 500 INDEX/SPXN133SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	1,738,291	5770.2		13,906		2,472		21,037			(11,423)		3,668		0001
Purchased Call/S&P 500 INDEX/SPXD17HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	113,003	5614.66		2,350		492		3,710			(1,855)		260		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	305,729	6071.17		6,726		540		10,139			(6,173)		438		0001
Purchased Call/S&P 500 INDEX/SPXN138$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	1,290,404	5693.31		9,033		2,127		13,604			(6,905)		3,132		0001
Purchased Call/S&P 500 INDEX/SPXD17GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2026	1	714,089	5849.72		8,212		1,380		12,064			(6,817)		1,472		0001
Purchased Call/S&P 500 INDEX/SPXM13X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	2,396,560	6101.24		20,371		1,245		29,573			(19,084)		3,008		0001
Purchased Call/S&P 500 INDEX/SPXC05BSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/18/2025	02/18/2026	1	15,808	6129.58		329		43		479			(285)		29		0001
Purchased Call/S&P 500 INDEX/SPXM13S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	188,147	5942.47		3,838		11		5,924			(3,817)		70		0001
Purchased Call/S&P 500 INDEX/SPXI100NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	92,803	5918.25		1,949		38		3,011			(1,906)		69		0001
Purchased Call/S&P 500 INDEX/SPXN137$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	1,138,201	5667.56		9,333		2,083		14,253			(7,248)		2,697		0001
Purchased Call/S&P 500 INDEX/SPXC05C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	39,193	5842.63		835		145		1,279			(688)		82		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	2,071,218	5827.04		18,641		414		27,916			(18,180)		1,626		0001
Purchased Call/S&P 500 INDEX/SPXC05BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/14/2025	02/17/2026	1	62,596	6114.63		1,358		176		1,992			(1,181)		113		0001
Purchased Call/S&P 500 INDEX/SPXA21NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	6	5954.5													0001
Purchased Call/S&P 500 INDEX/SPXM13X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	799,612	6071.17		9,355		752		13,701			(8,587)		1,146		0001
Purchased Call/S&P 500 INDEX/SPXC056$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/07/2025	01/07/2026	1	663,015	5909.03		7,824		129		11,588			(7,674)		459		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21ISU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	9,826	5918.25		835		16		1,545			(817)		7		0001
Purchased Call/S&P 500 INDEX/SPXM13IISV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	831,585	6101.24		5,655		389		8,222			(5,254)		1,110		0001
Purchased Call/S&P 500 INDEX/SPXC05FSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	33,511	5675.29		697		148		1,096			(548)		77		0001
Purchased Call/S&P 500 INDEX/SPXC058SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	13,429	6049.24		305		17		465			(287)		16		0001
Purchased Call/S&P 500 INDEX/SPXD17ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	74,452	5767.57		1,281		289		1,951			(989)		178		0001
Purchased Call/S&P 500 INDEX/SPXC05DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	86,801	5614.56		1,866		350		2,951			(1,513)		189		0001
Purchased Call/S&P 500 INDEX/SPXI100QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	02/02/2026	1	111,026	6040.53		2,487		219		3,790			(2,263)		167		0001
Purchased Call/S&P 500 INDEX/SPXM13SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	22	5942.47													0001
Purchased Call/S&P 500 INDEX/SPXI100WSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	466	5599.3		6		1		9			(5)		1		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	915,728	6025.99		7,692		826		11,155			(6,854)		1,516		0001
Purchased Call/S&P 500 INDEX/SPXD17DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	46,468	6039.31		1,022		79		1,547			(941)		65		0001
Purchased Call/S&P 500 INDEX/SPXN135SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	5,122	5638.94		64		13		99			(51)		12		0001
Purchased Call/S&P 500 INDEX/SPXD17DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/23/2026	1	329,067	6101.24		6,483		396		9,721			(6,073)		413		0001
Purchased Call/S&P 500 INDEX/SPXM13USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	83,721	5937.34		1,641		68		2,498			(1,569)		88		0001
Purchased Call/S&P 500 INDEX/SPXD17ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	12,230	6051.97		269		31		399			(237)		21		0001
Purchased Call/S&P 500 INDEX/SPXC05ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	686,805	6037.88		6,250		585		9,066			(5,651)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXM13VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	313,707	5996.66		5,960		249		9,041			(5,698)		328		0001
Purchased Call/S&P 500 INDEX/SPXD17ESP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	255,827	6025.99		5,424		542		8,071			(4,872)		407		0001
Purchased Call/S&P 500 INDEX/SPXC05GSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	49,100	5712.2		766		177		1,173			(588)		118		0001
Purchased Call/S&P 500 INDEX/SPXC05ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	209,583	5675.12		3,752		775		5,863			(2,970)		478		0001
Purchased Call/S&P 500 INDEX/SPXM13US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	920,439	5827.04		8,008		243		11,943			(7,746)		834		0001
Purchased Call/S&P 500 INDEX/SPXN136S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	744,654	5675.29		6,330		1,343		9,697			(4,977)		1,721		0001
Purchased Call/S&P 500 INDEX/SPXD17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	724,230	5778.15		6,663		1,138		9,829			(5,513)		1,504		0001
Purchased Call/S&P 500 INDEX/SPXD17ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	160,301	6083.57		3,495		348		5,179			(3,140)		255		0001
Purchased Call/S&P 500 INDEX/SPXA21KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/26/2026	1	58,203	6101.24		1,321		91		1,997			(1,228)		78		0001
Purchased Call/S&P 500 INDEX/SPXN136SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	217,397	5662.89		3,848		831		5,961			(3,015)		506		0001
Purchased Call/S&P 500 INDEX/SPXN131SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	962,256	5983.25		8,083		1,202		11,595			(6,865)		1,868		0001
Purchased Call/S&P 500 INDEX/SPXN132SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	221,609	5861.57		4,986		787		7,475			(4,194)		442		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,145	6025.99		29		3		42			(26)		3		0001
Purchased Call/S&P 500 INDEX/SPXM13VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	88,596	5996.66		1,577		83		2,374			(1,491)		104		0001
Purchased Call/S&P 500 INDEX/SPXC05DSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	264,083	5770.2		5,176		920		8,027			(4,252)		557		0001
Purchased Call/S&P 500 INDEX/SPXD17DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	676,370	6118.71		8,184		499		12,004			(7,668)		849		0001
Purchased Call/S&P 500 INDEX/SPXN138SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	4	5611.85													0001
Purchased Call/S&P 500 INDEX/SPXI00VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	196,107	5849.72		4,256		715		6,410			(3,533)		404		0001
Purchased Call/S&P 500 INDEX/SPXD17DSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	748,608	6039.31		8,534		658		12,508			(7,856)		1,055		0001
Purchased Call/S&P 500 INDEX/SPXD17GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	24,776	5954.5		396		63		581			(333)		49		0001
Purchased Call/S&P 500 INDEX/SPXA21JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	232,480	5827.04		5,208		158		8,120			(5,037)		211		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	755,586	6012.28		8,916		639		13,417			(8,256)		1,028		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	22,063	5949.91		490		19		757			(470)		22		0001
Purchased Call/S&P 500 INDEX/SPXD17ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	893,039	6051.97		9,823		1,137		14,238			(8,666)		1,533		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/23/2026	1	132,816	5667.56		2,258		504		3,512			(1,753)		315		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	775,756	5614.66		8,533		1,787		13,144			(6,733)		1,782		0001
Purchased Call/S&P 500 INDEX/SPXD17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	16,418	5614.66		269		56		421			(212)		38		0001
Purchased Call/S&P 500 INDEX/SPXC05AS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	288,361	6040.53		5,969		481		9,025			(5,477)		413		0001
Purchased Call/S&P 500 INDEX/SPXA21NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	25,214	5955.25		567		86		845			(480)		49		0001
Purchased Call/S&P 500 INDEX/SPXD171SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	48,717	5776.65		799		183		1,205			(615)		117		0001
Purchased Call/S&P 500 INDEX/SPXD17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	39,836	5572.07		645		123		1,008			(522)		87		0001
Purchased Call/S&P 500 INDEX/SPXC05HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	6,086	5580.94		91		21		141			(69)		15		0001
Purchased Call/S&P 500 INDEX/SPXM13YSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	99,285	6083.57		1,320		132		1,926			(1,187)		158		0001
Purchased Call/S&P 500 INDEX/SPXM13VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	46,659	6049.24		714		39		1,063			(673)		56		0001
Purchased Call/S&P 500 INDEX/SPXN130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	3,638,670	6114.63		29,109		3,769		41,994			(25,312)		6,598		0001
Purchased Call/S&P 500 INDEX/SPXN134SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	1,070,080	5521.52		8,347		1,642		13,032			(6,700)		2,376		0001
Purchased Call/S&P 500 INDEX/SPXN131SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	395,460	6013.13		7,395		1,027		10,826			(6,359)		739		0001
Purchased Call/S&P 500 INDEX/SPXM13TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	804,250	5975.38		7,319		101		10,849			(7,198)		516		0001
Purchased Call/S&P 500 INDEX/SPXN131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	1,825,185	6013.13		15,332		2,129		22,018			(13,183)		3,411		0001
Purchased Call/S&P 500 INDEX/SPXN136SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	869,836	5662.89		10,351		2,237		15,925			(8,111)		2,023		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN138SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	1,686,496	5580.94		14,841		3,504		22,759			(11,335)		4,093		0001
Purchased Call/S&P 500 INDEX/SPXN134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	129,897	5770.2		2,780		513		4,316			(2,265)		280		0001
Purchased Call/S&P 500 INDEX/SPXN138SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	852,898	5580.94		7,250		1,757		11,089			(5,492)		2,106		0001
Purchased Call/S&P 500 INDEX/SPXN130SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	31,014	6144.15		549		74		792			(474)		57		0001
Purchased Call/S&P 500 INDEX/SPXN134SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	941,185	5599.3		7,718		1,488		11,895			(6,216)		2,076		0001
Purchased Call/S&P 500 INDEX/SPXN134S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,116,933	5770.2		9,271		1,711		14,041			(7,553)		2,410		0001
Purchased Call/S&P 500 INDEX/SPXD17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	48,216	5606.91		839		289		1,289			(549)		142		0001
Purchased Call/S&P 500 INDEX/SPXD17JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	617,919	5396.63		5,376		1,540		8,341			(3,829)		1,657		0001
Purchased Call/S&P 500 INDEX/SPXN13NSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	9	6025.17													0001
Purchased Call/S&P 500 INDEX/SPXN13NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	777,941	5967.84		7,157		3,391		9,592			(3,783)		2,678		0001
Purchased Call/S&P 500 INDEX/SPXD17LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,602	5525.21		44		14		68			(30)		10		0001
Purchased Call/S&P 500 INDEX/SPXC051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	99,278	5670.97		2,035		510		3,166			(1,522)		249		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/11/2025	06/11/2026	1	10,545	6022.24		237		105		328			(132)		35		0001
Purchased Call/S&P 500 INDEX/SPXC05PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	558,735	5802.82		10,560		4,148		15,235			(6,440)		1,743		0001
Purchased Call/S&P 500 INDEX/SPXD17JS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	270,931	5268.05		6,177		1,694		10,231			(4,485)		709		0001
Purchased Call/S&P 500 INDEX/SPXC05NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	874	5958.38		27		10		39			(17)		3		0001
Purchased Call/S&P 500 INDEX/SPXD17TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	897,861	6092.16		8,350		4,026		10,780			(4,324)		3,117		0001
Purchased Call/S&P 500 INDEX/SPXD170SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	149,647	5802.82		2,709		1,082		3,873			(1,634)		473		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	7,259	5686.67		91		30		136			(61)		21		0001
Purchased Call/S&P 500 INDEX/SPXD17TSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	219,084	6092.16		4,842		2,334		6,493			(2,507)		761		0001
Purchased Call/S&P 500 INDEX/SPXD17NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	273,738	5659.91		5,009		1,767		7,651			(3,248)		811		0001
Purchased Call/S&P 500 INDEX/SPXD17LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	223,745	5525.21		3,781		1,208		5,948			(2,576)		633		0001
Purchased Call/S&P 500 INDEX/SPXD17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	1,437,862	5569.06		12,078		3,959		18,379			(8,107)		4,122		0001
Purchased Call/S&P 500 INDEX/SPXD17TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	258,178	6141.02		4,415		2,152		5,763			(2,274)		899		0001
Purchased Call/S&P 500 INDEX/SPXD17KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	909,523	5484.77		7,003		2,192		10,860			(4,816)		2,541		0001
Purchased Call/S&P 500 INDEX/SPXD17SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	285,218	6025.17		4,963		2,365		6,650			(2,597)		985		0001
Purchased Call/S&P 500 INDEX/SPXA21USL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	271,000	5842.01		5,068		1,985		7,235			(3,096)		845		0001
Purchased Call/S&P 500 INDEX/SPXD17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	35,960	5375.86		565		174		914			(390)		100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17KSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	433,245	5525.21		7,798		2,448		12,346			(5,356)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXN13HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,596	5916.93		21		8		29			(13)		5		0001
Purchased Call/S&P 500 INDEX/SPXN13GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	71,132	5892.58		1,529		560		2,219			(968)		215		0001
Purchased Call/S&P 500 INDEX/SPXN13ASB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	20,819	4982.77		341		91		559			(250)		54		0001
Purchased Call/S&P 500 INDEX/SPXN13GSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	204,935	5844.19		3,894		1,405		5,708			(2,486)		616		0001
Purchased Call/S&P 500 INDEX/SPXN13ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	959,021	5686.67		7,672		2,600		11,243			(5,080)		2,795		0001
Purchased Call/S&P 500 INDEX/SPXN13BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	841,278	5282.7		7,656		2,248		12,197			(5,411)		2,277		0001
Purchased Call/S&P 500 INDEX/SPXD17KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	79,964	5525.21		976		306		1,522			(670)		223		0001
Purchased Call/S&P 500 INDEX/SPXN139SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	443	5633.07		5		1		8			(4)		1		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S60X2D1J857QP30	05/27/2025	01/27/2026	1	2,950,000	.6100		142,580		15,255		384,062			(126,867)		4,012		0001
Purchased Call/S&P 500 INDEX/SPXN13ASX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	1,039,402	5405.97		8,419		2,389		13,026			(6,020)		2,774		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	24,252	5940.46		313		120		436			(193)		75		0001
Purchased Call/S&P 500 INDEX/SPXD17LSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	1,231,906	5525.21		9,609		3,071		14,662			(6,546)		3,487		0001
Purchased Call/S&P 500 INDEX/SPXN13JSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	114,393	5911.69		1,887		785		2,661			(1,106)		369		0001
Purchased Call/S&P 500 INDEX/SPXN13GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	38,488	5886.55		835		304		1,220			(531)		116		0001
Purchased Call/S&P 500 INDEX/SPXN13JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	2,193,132	5911.69		19,300		7,934		26,660			(11,399)		7,006		0001
Purchased Call/S&P 500 INDEX/SPXN13HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,194,023	5916.93		9,313		3,457		13,018			(5,869)		3,631		0001
Purchased Call/S&P 500 INDEX/SPXD17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	1,563,760	5525.21		13,136		4,123		20,113			(9,022)		4,370		0001
Purchased Call/S&P 500 INDEX/SPXN139SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	690,715	5633.07		5,871		1,456		8,938			(4,407)		1,724		0001
Purchased Call/S&P 500 INDEX/SPXD171SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	11,216	5074.08		135		34		219			(100)		28		0001
Purchased Call/S&P 500 INDEX/SPXN131SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	648,355	5921.54		6,354		2,556		8,757			(3,795)		2,057		0001
Purchased Call/S&P 500 INDEX/SPXN13KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	904,917	5970.81		7,963		3,378		10,866			(4,582)		2,948		0001
Purchased Call/S&P 500 INDEX/SPXD171SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/03/2025	04/02/2026	1	191,250	5396.52		3,844		972		6,197			(2,873)		480		0001
Purchased Call/S&P 500 INDEX/SPXN13ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,951,726	5686.67		16,785		5,595		24,727			(11,205)		5,619		0001
Purchased Call/S&P 500 INDEX/SPXN13ESY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	1,123,360	5650.38		9,998		3,415		14,776			(6,574)		3,287		0001
Purchased Call/S&P 500 INDEX/SPXN13ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	7,381	5405.97		91		26		142			(65)		20		0001
Purchased Call/S&P 500 INDEX/SPXN13ASJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	771,307	5456.9		6,633		1,791		10,034			(4,834)		2,008		0001
Purchased Call/S&P 500 INDEX/SPXA21RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	849,474	5363.36		9,344		2,626		14,779			(6,722)		2,256		0001
Purchased Call/S&P 500 INDEX/SPXN13NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	880,461	6025.17		8,100		3,860		10,744			(4,239)		3,040		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	30	5158.2						1							0001
Purchased Call/S&P 500 INDEX/SPXN13LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	699,040	6005.88		5,942		2,603		8,018			(3,337)		2,314		0001
Purchased Call/S&P 500 INDEX/SPXA21RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,995,329	5363.36		16,162		4,445		25,101			(11,722)		5,222		0001
Purchased Call/S&P 500 INDEX/SPXN139SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,289,106	5396.52		9,282		2,346		14,361			(6,936)		3,236		0001
Purchased Call/S&P 500 INDEX/SPXA21PST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	110,810	5396.52		1,352		342		2,148			(1,010)		278		0001
Purchased Call/S&P 500 INDEX/SPXN13AS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	914,696	4982.77		7,592		2,029		12,070			(5,554)		2,370		0001
Purchased Call/S&P 500 INDEX/SPXD17LST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	757,600	5560.83		6,667		2,167		10,057			(4,493)		2,163		0001
Purchased Call/S&P 500 INDEX/SPXN13NSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	1,713,794	5967.84		15,767		7,378		21,155			(8,426)		5,831		0001
Purchased Call/S&P 500 INDEX/SPXN13KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	211,027	5939.3		3,440		1,477		4,779			(1,970)		690		0001
Purchased Call/S&P 500 INDEX/SPXA210SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,217,558	5062.25		11,689		3,091		19,036			(8,582)		3,138		0001
Purchased Call/S&P 500 INDEX/SPXD17JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	104,805	5396.63		1,279		366		2,020			(911)		281		0001
Purchased Call/S&P 500 INDEX/SPXA21US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	39,754	5844.61		839		324		1,204			(515)		124		0001
Purchased Call/S&P 500 INDEX/SPXD17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/29/2026	1	388,034	5911.69		7,605		3,127		10,723			(4,492)		1,240		0001
Purchased Call/S&P 500 INDEX/SPXN13KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	56	6000.36		1				1							0001
Purchased Call/S&P 500 INDEX/SPXN13HSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	170,224	5958.38		2,877		1,086		4,045			(1,795)		523		0001
Purchased Call/S&P 500 INDEX/SPXN13MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	847,990	5976.97		7,462		3,392		10,108			(4,087)		2,859		0001
Purchased Call/S&P 500 INDEX/SPXN13MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	222,022	5976.97		4,440		2,018		6,119			(2,432)		749		0001
Purchased Call/S&P 500 INDEX/SPXN13KSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	1,499,018	6000.36		13,791		5,938		18,562			(7,881)		4,900		0001
Purchased Call/S&P 500 INDEX/SPXN13HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	348,313	5916.93		6,618		2,457		9,423			(4,170)		1,059		0001
Purchased Call/S&P 500 INDEX/SPXD17SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	221,741	5967.84		4,812		2,280		6,557			(2,544)		763		0001
Purchased Call/S&P 500 INDEX/SPXA21US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	146	5844.61		5		2		7			(3)				0001
Purchased Call/S&P 500 INDEX/SPXC050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	20,071	5940.46		351		134		494			(217)		62		0001
Purchased Call/S&P 500 INDEX/SPXN13IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	1,137,770	5844.61		10,126		3,905		14,012			(6,214)		3,536		0001
Purchased Call/S&P 500 INDEX/SPXD17MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	41,113	5604.14		514		171		775			(344)		118		0001
Purchased Call/S&P 500 INDEX/SPXD17LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	16,639	5560.83		205		67		315			(138)		48		0001
Purchased Call/S&P 500 INDEX/SPXN13DSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	1	1,101,564	5375.86		8,702		2,685		13,758			(6,008)		3,065		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	307,285	6173.07		6,176		3,020		8,075			(3,173)		1,070		0001
Purchased Call/S&P 500 INDEX/SPXN13NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	701,749	6092.18		6,947		3,330		9,050			(3,616)		2,430		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN130ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	4	6204.95													0001
Purchased Call/S&P 500 INDEX/SPXN13LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	5	6038.81													0001
Purchased Call/S&P 500 INDEX/SPXN13GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	4,573	5892.58		59		21		83			(37)		14		0001
Purchased Call/S&P 500 INDEX/SPXA21SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	145,598	5158.2		2,300		697		3,810			(1,601)		401		0001
Purchased Call/S&P 500 INDEX/SPXN13KSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	35,805	5970.81		745		316		1,041			(428)		117		0001
Purchased Call/S&P 500 INDEX/SPXJ005SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	315,688	5663.94		5,777		2,032		8,829			(3,751)		935		0001
Purchased Call/S&P 500 INDEX/SPXD17TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,263	6092.16		17		8		22			(9)		4		0001
Purchased Call/S&P 500 INDEX/SPXD17NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	1,211	5686.67		15		5		23			(10)		4		0001
Purchased Call/S&P 500 INDEX/SPXN13ESZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	180,035	5650.38		3,331		1,138		5,055			(2,190)		527		0001
Purchased Call/S&P 500 INDEX/SPXA21US3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	35,349	5844.61		460		177		642			(282)		110		0001
Purchased Call/S&P 500 INDEX/SPXA21RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	22,615	5363.36		274		75		437			(198)		59		0001
Purchased Call/S&P 500 INDEX/SPXN13LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	639,629	6045.26		5,437		2,440		7,268			(3,009)		2,137		0001
Purchased Call/S&P 500 INDEX/SPXN13JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	448,959	5888.55		4,086		1,654		5,680			(2,429)		1,429		0001
Purchased Call/S&P 500 INDEX/SPXN13HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	124,899	5963.6		2,223		845		3,127			(1,377)		385		0001
Purchased Call/S&P 500 INDEX/SPXN13JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	650,494	5935.94		6,115		2,560		8,445			(3,552)		2,106		0001
Purchased Call/S&P 500 INDEX/SPXN131SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	999,474	5842.01		11,294		4,424		15,927			(6,900)		3,117		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	189,787	5062.25		3,682		974		6,207			(2,703)		489		0001
Purchased Call/S&P 500 INDEX/SPXN13MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	343,566	5976.97		6,974		3,138		9,626			(3,851)		1,148		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	656,642	6204.95		5,844		2,898		7,423			(2,946)		2,312		0001
Purchased Call/S&P 500 INDEX/SPXN13KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	776,448	5970.37		7,066		2,978		9,678			(4,085)		2,522		0001
Purchased Call/S&P 500 INDEX/SPXD17MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	202,181	5604.14		3,376		1,122		5,137			(2,257)		582		0001
Purchased Call/S&P 500 INDEX/SPXN13GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	752,170	5886.55		8,424		3,063		12,005			(5,355)		2,270		0001
Purchased Call/S&P 500 INDEX/SPXN13FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	22,193	5631.28		448		156		695			(292)		65		0001
Purchased Call/S&P 500 INDEX/SPXD17TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	89,000	6092.18		1,709		819		2,271			(890)		308		0001
Purchased Call/S&P 500 INDEX/SPXA21SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	133,244	5275.7		2,638		763		4,313			(1,872)		359		0001
Purchased Call/S&P 500 INDEX/SPXN13JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	2,135	5911.69		27		11		38			(16)		7		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	97,195	5982.72		2,099		969		2,870			(1,133)		330		0001
Purchased Call/S&P 500 INDEX/SPXD17NSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	153,966	5659.91		3,172		1,136		4,867			(2,040)		461		0001
Purchased Call/S&P 500 INDEX/SPXD17RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	466,145	5967.84		9,416		4,406		12,800			(5,032)		1,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13OSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	99,045	6173.07		1,991		982		2,600			(1,014)		348		0001
Purchased Call/S&P 500 INDEX/SPXN13KS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	39,702	5970.37		742		313		1,035			(429)		129		0001
Purchased Call/S&P 500 INDEX/SPXN13JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	113,445	5935.94		2,155		903		3,026			(1,252)		367		0001
Purchased Call/S&P 500 INDEX/SPXN13ES4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	4	5569.06													0001
Purchased Call/S&P 500 INDEX/SPXN13BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	2,385,334	5282.7		14,551		4,272		23,066			(10,285)		6,457		0001
Purchased Call/S&P 500 INDEX/SPXN13HSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	1,380,923	5958.38		12,290		4,638		16,813			(7,669)		4,246		0001
Purchased Call/S&P 500 INDEX/SPXD17PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	3,683	5888.55		80		33		114			(48)		12		0001
Purchased Call/S&P 500 INDEX/SPXN13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	940,661	5963.6		8,278		3,147		11,432			(5,125)		2,902		0001
Purchased Call/S&P 500 INDEX/SPXN13NS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	1,767,032	5980.87		15,727		7,339		20,994			(8,445)		6,012		0001
Purchased Call/S&P 500 INDEX/SPXN13LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	243,754	6000.36		4,144		1,804		5,670			(2,349)		804		0001
Purchased Call/S&P 500 INDEX/SPXN13JSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	2	5935.94													0001
Purchased Call/S&P 500 INDEX/SPXN13LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	348,365	6000.36		6,967		3,000		9,617			(3,981)		1,139		0001
Purchased Call/S&P 500 INDEX/SPXN13MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	127,480	6033.11		2,358		1,078		3,203			(1,279)		431		0001
Purchased Call/S&P 500 INDEX/SPXN13BST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	640,909	5282.7		11,408		3,350		18,558			(8,064)		1,735		0001
Purchased Call/S&P 500 INDEX/SPXN13ASZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	238,014	5405.97		4,046		1,148		6,413			(2,893)		635		0001
Purchased Call/S&P 500 INDEX/SPXN139SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	17,170	5670.97		215		54		328			(161)		43		0001
Purchased Call/S&P 500 INDEX/SPXN13MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	13,249	5976.97		172		78		233			(95)		44		0001
Purchased Call/S&P 500 INDEX/SPXN13MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	428,949	6033.11		4,075		1,864		5,433			(2,211)		1,451		0001
Purchased Call/S&P 500 INDEX/SPXN13OSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,016,964	6173.07		9,051		4,463		11,589			(4,612)		3,571		0001
Purchased Call/S&P 500 INDEX/SPXN13KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	6,097	5970.81		79		33		108			(45)		20		0001
Purchased Call/S&P 500 INDEX/SPXN13DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/28/2026	1	929,186	5528.75		10,779		3,474		16,777			(7,294)		2,642		0001
Purchased Call/S&P 500 INDEX/SPXN13LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	686,642	6038.81		6,248		2,754		8,423			(3,492)		2,280		0001
Purchased Call/S&P 500 INDEX/SPXN13GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	11,143	5659.91		138		49		208			(89)		33		0001
Purchased Call/S&P 500 INDEX/SPXN13CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	705,029	5287.76		7,403		2,264		11,899			(5,131)		1,953		0001
Purchased Call/S&P 500 INDEX/SPXN13GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	983,892	5892.58		8,855		3,244		12,556			(5,604)		2,981		0001
Purchased Call/S&P 500 INDEX/SPXD17NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	1,923,654	5659.91		16,928		5,972		25,192			(10,975)		5,696		0001
Purchased Call/S&P 500 INDEX/SPXN13LSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	256,295	6005.88		4,331		1,897		5,951			(2,433)		848		0001
Purchased Call/S&P 500 INDEX/SPXN13BSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	892,207	5275.7		7,495		2,168		11,652			(5,318)		2,404		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ000SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	484,159	5074.08		8,860		2,246		14,887			(6,615)		1,215		0001
Purchased Call/S&P 500 INDEX/SPXC05PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	20,861	5912.17		319		131		448			(189)		67		0001
Purchased Call/S&P 500 INDEX/SPXD171SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	1	1,552,846	5268.05		11,491		3,151		18,089			(8,343)		4,064		0001
Purchased Call/S&P 500 INDEX/SPXD17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	1	187,478	5686.67		3,206		1,086		4,812			(2,123)		546		0001
Purchased Call/S&P 500 INDEX/SPXD17KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2026	1	185,886	5282.7		4,090		1,225		6,721			(2,867)		510		0001
Purchased Call/S&P 500 INDEX/SPXN13ES5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	84,487	5569.06		1,436		471		2,234			(964)		242		0001
Purchased Call/S&P 500 INDEX/SPXD17JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	1	139,095	5396.63		2,657		761		4,282			(1,892)		373		0001
Purchased Call/S&P 500 INDEX/SPXN139SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	820,994	5670.97		6,978		1,749		10,592			(5,219)		2,061		0001
Purchased Call/S&P 500 INDEX/SPXJ000SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	435,550	5074.08		7,883		2,063		13,172			(5,821)		1,117		0001
Purchased Call/S&P 500 INDEX/SPXN13KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	939,356	5939.3		7,703		3,307		10,489			(4,411)		3,071		0001
Purchased Call/S&P 500 INDEX/SPXN13MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,385,058	5976.97		12,189		5,485		16,526			(6,730)		4,628		0001
Purchased Call/S&P 500 INDEX/SPXA21RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	222,666	5363.36		4,164		1,170		6,662			(2,995)		591		0001
Purchased Call/S&P 500 INDEX/SPXN13FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	56,678	5631.28		703		244		1,063			(458)		167		0001
Purchased Call/S&P 500 INDEX/SPXN13CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/21/2026	1	785,507	5158.2		6,363		1,928		10,279			(4,428)		2,166		0001
Purchased Call/S&P 500 INDEX/SPXN13LS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	677,443	6000.36		6,232		2,713		8,379			(3,532)		2,236		0001
Purchased Call/S&P 500 INDEX/SPXN13CSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	1,597,830	5282.7		12,623		3,780		20,068			(8,850)		4,386		0001
Purchased Call/S&P 500 INDEX/SPXD17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2026	1	755,975	5606.91		6,653		2,291		9,961			(4,356)		2,221		0001
Purchased Call/S&P 500 INDEX/SPXD17PSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	32	5912.17						1							0001
Purchased Call/S&P 500 INDEX/SPXD170SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2026	1	26,202	6038.81		569		251		781			(318)		87		0001
Purchased Call/S&P 500 INDEX/SPXD17VS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	1	195,813	6204.95		3,348		1,660		4,301			(1,688)		689		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	359,536	5686.67		6,687		2,229		10,070			(4,464)		1,035		0001
Purchased Call/S&P 500 INDEX/SPXD17RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	39	5967.84		1				1							0001
Purchased Call/S&P 500 INDEX/SPXN13JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	900,344	5911.69		8,733		3,633		12,141			(5,116)		2,905		0001
Purchased Call/S&P 500 INDEX/SPXN13JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	4	5911.69													0001
Purchased Call/S&P 500 INDEX/SPXD170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	1	336	5980.87		10		5		13			(5)		1		0001
Purchased Call/S&P 500 INDEX/SPXA21WS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	06/12/2026	1	173,297	6045.26		3,709		1,664		5,087			(2,052)		579		0001
Purchased Call/S&P 500 INDEX/SPXD17LSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2026	1	169,715	5528.75		3,377		1,089		5,307			(2,285)		482		0001
Purchased Call/S&P 500 INDEX/SPXD171SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2026	1	81,953	5633.07		1,336		331		2,078			(1,003)		205		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05PSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	2,421,801	5802.82		22,038		8,656		30,989			(13,441)		7,553		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	126,092	5287.76		2,118		648		3,464			(1,468)		349		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	106,924	5980.87		2,288		1,068		3,112			(1,229)		364		0001
Purchased Call/S&P 500 INDEX/SPXD17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	25,211	5606.91		313		108		474			(205)		74		0001
Purchased Call/S&P 500 INDEX/SPXD17LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	40,927	5560.83		859		279		1,352			(579)		117		0001
Purchased Call/S&P 500 INDEX/SPXD171SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	1,224,912	5074.08		9,799		2,565		15,560			(7,236)		3,141		0001
Purchased Call/S&P 500 INDEX/SPXN13FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	1,233,085	5631.28		9,618		3,339		14,484			(6,272)		3,637		0001
Purchased Call/S&P 500 INDEX/SPXN13JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	7,495	5888.55		97		39		135			(57)		24		0001
Purchased Call/S&P 500 INDEX/SPXN13BSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	255,856	5282.7		3,070		902		4,944			(2,170)		693		0001
Purchased Call/S&P 500 INDEX/SPXD171SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	1,973,898	5074.08		15,791		4,003		25,082			(11,789)		4,955		0001
Purchased Call/S&P 500 INDEX/SPXN131SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	70,935	5921.54		1,241		499		1,747			(741)		225		0001
Purchased Call/S&P 500 INDEX/SPXD17TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	754,537	6141.02		7,017		3,421		8,969			(3,614)		2,627		0001
Purchased Call/S&P 500 INDEX/SPXD17NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	1,170	5650.38		17		6		25			(11)		3		0001
Purchased Call/S&P 500 INDEX/SPXC05PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	6,436	5802.82		82		32		117			(50)		20		0001
Purchased Call/S&P 500 INDEX/SPXN13LSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	966,368	6022.24		8,794		3,900		11,876			(4,891)		3,219		0001
Purchased Call/S&P 500 INDEX/SPXN13NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	3	5967.84													0001
Purchased Call/S&P 500 INDEX/SPXN13MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	1,037,295	5982.72		9,128		4,211		12,328			(4,927)		3,519		0001
Purchased Call/S&P 500 INDEX/SPXN130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	1,565,258	6173.07		15,340		7,499		19,820			(7,880)		5,450		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	115,964	5456.9		2,308		623		3,625			(1,682)		302		0001
Purchased Call/S&P 500 INDEX/SPXN13HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	1,466,365	5958.38		13,784		5,131		19,190			(8,672)		4,459		0001
Purchased Call/S&P 500 INDEX/SPXD17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	492,469	5484.77		9,209		2,883		14,771			(6,333)		1,376		0001
Purchased Call/S&P 500 INDEX/SPXA21RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	332,905	5363.36		6,026		1,657		9,646			(4,370)		871		0001
Purchased Call/S&P 500 INDEX/SPXN13GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	686,614	5844.19		6,180		2,230		8,830			(3,945)		2,065		0001
Purchased Call/S&P 500 INDEX/SPXD170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	260,594	5958.38		5,186		1,930		7,333			(3,263)		792		0001
Purchased Call/S&P 500 INDEX/SPXD17KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	5	5375.86													0001
Purchased Call/S&P 500 INDEX/SPXN131SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	1,215,211	5802.82		9,843		3,932		13,902			(5,938)		3,843		0001
Purchased Call/S&P 500 INDEX/SPXN13JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	536,188	5912.17		4,718		1,934		6,517			(2,792)		1,713		0001
Purchased Call/S&P 500 INDEX/SPXD17MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	1,154,237	5604.14		9,118		3,031		13,620			(6,096)		3,323		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD170SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	827,601	5940.46		8,110		3,106		11,168			(5,000)		2,563		0001
Purchased Call/S&P 500 INDEX/SPXE17D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	160,009	6631.96		3,472		2,501		3,780			(989)		677		0001
Purchased Call/S&P 500 INDEX/SPXD057$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	09/26/2025	09/28/2026	1	62,294	6643.7		1,352		1,005		1,460			(354)		268		0001
Purchased Call/S&P 500 INDEX/SPXN13V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	6	6339.39													0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	17,932	6502.08		402		274		460			(130)		74		0001
Purchased Call/S&P 500 INDEX/SPXD17V$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	68,069	6198.01		1,416		706		1,826			(710)		240		0001
Purchased Call/S&P 500 INDEX/SPX0133$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	32,240	6606.76		593		422		647			(172)		136		0001
Purchased Call/S&P 500 INDEX/SPXD17X$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	95,434	6280.46		2,109		1,110		2,683			(1,005)		345		0001
Purchased Call/S&P 500 INDEX/SPX0134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	36,213	6600.35		797		568		874			(229)		153		0001
Purchased Call/S&P 500 INDEX/SPX0130$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	107,066	6460.26		2,388		1,596		2,778			(807)		437		0001
Purchased Call/S&P 500 INDEX/SPX0131$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	470,437	6502.08		4,234		2,885		4,742			(1,369)		1,935		0001
Purchased Call/S&P 500 INDEX/SPX0135$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	491,160	6664.36		10,462		7,556		11,205			(2,960)		2,077		0001
Purchased Call/S&P 500 INDEX/SPXN13X$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	5	6389.45													0001
Purchased Call/S&P 500 INDEX/SPXN13T$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	216,258	6363.35		4,563		2,579		5,560			(2,000)		810		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	207,997	6449.8		4,139		2,587		4,849			(1,569)		818		0001
Purchased Call/S&P 500 INDEX/SPX0131$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	1	802,232	6448.26		7,701		5,198		8,825			(2,511)		3,293		0001
Purchased Call/S&P 500 INDEX/SPX0130$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	1,696,801	6460.26		15,780		10,506		18,015			(5,376)		6,880		0001
Purchased Call/S&P 500 INDEX/SPXN13X$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	51,181	6466.58		1,013		625		1,187			(389)		201		0001
Purchased Call/S&P 500 INDEX/SPXN13T$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	593,662	6388.64		11,814		6,695		14,255			(5,160)		2,225		0001
Purchased Call/S&P 500 INDEX/SPX0133$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	1,137,957	6600.35		10,583		7,551		11,445			(3,044)		4,802		0001
Purchased Call/S&P 500 INDEX/SPX0135$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	9	6693.75													0001
Purchased Call/S&P 500 INDEX/SPX0132$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	547,498	6481.5		10,567		7,221		12,129			(3,396)		2,252		0001
Purchased Call/S&P 500 INDEX/SPXE176$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	331	6395.78		4		3		5			(2)		1		0001
Purchased Call/S&P 500 INDEX/SPX0133$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	24,726	6584.29		324		228		356			(98)		103		0001
Purchased Call/S&P 500 INDEX/SPX0137$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	6,463	6643.7		85		63		91			(22)		28		0001
Purchased Call/S&P 500 INDEX/SPXE174$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2025	07/31/2026	1	176,677	6339.39		3,975		2,323		4,838			(1,666)		673		0001
Purchased Call/S&P 500 INDEX/SPXD17W$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	36,355	6225.52		796		412		1,024			(384)		131		0001
Purchased Call/S&P 500 INDEX/SPX0132$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2026	1	15,609	6532.04		325		225		366			(100)		65		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0137SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	736,996	6661.21		7,517		5,612		7,992			(1,915)		3,181		0001
Purchased Call/S&P 500 INDEX/SPXN13XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	1	750,553	6373.45		7,205		4,407		8,533			(2,803)		2,933		0001
Purchased Call/S&P 500 INDEX/SPX0130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	852,227	6481.4		7,926		5,196		8,992			(2,736)		3,448		0001
Purchased Call/S&P 500 INDEX/SPX0135S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	877,572	6664.36		7,898		5,722		8,308			(2,217)		3,732		0001
Purchased Call/S&P 500 INDEX/SPX0130SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	4	6460.26													0001
Purchased Call/S&P 500 INDEX/SPXN13TSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	997,783	6363.35		8,581		4,849		10,300			(3,762)		3,739		0001
Purchased Call/S&P 500 INDEX/SPX0135S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	2,980	6664.36		39		28		41			(11)		13		0001
Purchased Call/S&P 500 INDEX/SPX0133S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	302,472	6584.29		6,019		4,230		6,646			(1,819)		1,262		0001
Purchased Call/S&P 500 INDEX/SPX0130S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	1	650,583	6501.86		6,050		4,017		6,818			(2,072)		2,638		0001
Purchased Call/S&P 500 INDEX/SPXE178S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	56,684	6465.94		1,264		825		1,477			(440)		229		0001
Purchased Call/S&P 500 INDEX/SPXE17AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	5,297	6448.26		111		75		129			(36)		22		0001
Purchased Call/S&P 500 INDEX/SPXE17BSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	58,030	6587.47		998		700		1,102			(304)		242		0001
Purchased Call/S&P 500 INDEX/SPX0137SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	2	6688.46													0001
Purchased Call/S&P 500 INDEX/SPXE17D8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	106,804	6664.36		2,093		1,517		2,242			(588)		454		0001
Purchased Call/S&P 500 INDEX/SPXE177S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	42,478	6466.91		773		500		893			(276)		171		0001
Purchased Call/S&P 500 INDEX/SPXE17ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	47,860	6637.97		1,034		758		1,126			(278)		205		0001
Purchased Call/S&P 500 INDEX/SPXD053S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	187,108	6439.32		4,004		2,603		4,715			(1,404)		754		0001
Purchased Call/S&P 500 INDEX/SPXD053S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	767,555	6439.32		7,676		4,990		8,820			(2,692)		3,092		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	39,576	6243.76		518		279		648			(240)		145		0001
Purchased Call/S&P 500 INDEX/SPXN13USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	790,812	6370.86		7,355		4,234		8,746			(3,123)		2,999		0001
Purchased Call/S&P 500 INDEX/SPXE176SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	4,094	6466.91		54		35		62			(19)		16		0001
Purchased Call/S&P 500 INDEX/SPXJ00QJSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	155,073	6466.91		3,365		2,169		3,934			(1,211)		619		0001
Purchased Call/S&P 500 INDEX/SPXN13YSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	816,660	6449.15		8,167		5,152		9,358			(3,021)		3,241		0001
Purchased Call/S&P 500 INDEX/SPX0131SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	22	6502.08													0001
Purchased Call/S&P 500 INDEX/SPXE174SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	20,399	6345.06		437		261		533			(176)		79		0001
Purchased Call/S&P 500 INDEX/SPX0131SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,872,052	6481.5		18,533		12,664		21,072			(5,957)		7,700		0001
Purchased Call/S&P 500 INDEX/SPX0132SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	1	700,748	6587.47		6,097		4,273		6,599			(1,854)		2,923		0001
Purchased Call/S&P 500 INDEX/SPX0130SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	538,626	6460.26		5,386		3,601		6,117			(1,820)		2,197		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	17	6460.26													0001
Purchased Call/S&P 500 INDEX/SPXN13RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	180,754	6259.75		3,832		2,037		4,891			(1,806)		659		0001
Purchased Call/S&P 500 INDEX/SPXN13XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	985,876	6468.54		8,577		5,346		9,766			(3,266)		3,879		0001
Purchased Call/S&P 500 INDEX/SPXN13VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	870,563	6329.94		8,096		4,795		9,707			(3,305)		3,348		0001
Purchased Call/S&P 500 INDEX/SPXN13IWSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	3,699	6389.45		48		29		58			(19)		14		0001
Purchased Call/S&P 500 INDEX/SPXO137S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	585,714	6688.46		5,799		4,345		6,081			(1,462)		2,533		0001
Purchased Call/S&P 500 INDEX/SPXN13XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	544,302	6445.76		4,899		3,009		5,644			(1,892)		2,132		0001
Purchased Call/S&P 500 INDEX/SPXD056SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	554,008	6643.7		11,191		8,300		12,082			(2,951)		2,374		0001
Purchased Call/S&P 500 INDEX/SPXO135S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	1,649,160	6664.36		16,327		11,792		17,316			(4,620)		6,973		0001
Purchased Call/S&P 500 INDEX/SPXN13XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	59,820	6389.45		1,328		809		1,603			(525)		233		0001
Purchased Call/S&P 500 INDEX/SPXN13IWS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	1	678,710	6345.06		6,516		3,895		7,792			(2,624)		2,623		0001
Purchased Call/S&P 500 INDEX/SPXJO0HSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2026	1	140,438	6238.01		3,033		1,788		3,839			(1,256)		539		0001
Purchased Call/S&P 500 INDEX/SPXD051SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	1,445,140	6449.8		14,596		9,122		16,637			(5,534)		5,686		0001
Purchased Call/S&P 500 INDEX/SPXE17BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	80,190	6495.15		1,788		1,232		2,060			(559)		332		0001
Purchased Call/S&P 500 INDEX/SPXE176SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	1,594,827	6466.91		15,470		9,969		17,618			(5,567)		6,371		0001
Purchased Call/S&P 500 INDEX/SPXO131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	124,758	6415.54		2,221		1,493		2,597			(730)		511		0001
Purchased Call/S&P 500 INDEX/SPXN13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	1,934	6259.75		25		13		32			(12)		7		0001
Purchased Call/S&P 500 INDEX/SPXN13PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	768,239	6227.42		6,607		3,340		8,310			(3,294)		2,720		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	1,183,226	6280.46		9,347		4,920		11,622			(4,456)		4,280		0001
Purchased Call/S&P 500 INDEX/SPXN13TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	534,053	6358.91		5,127		2,867		6,151			(2,261)		1,996		0001
Purchased Call/S&P 500 INDEX/SPXN130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	1	663,880	6229.98		5,909		3,044		7,435			(2,865)		2,382		0001
Purchased Call/S&P 500 INDEX/SPXN13XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	611,206	6389.45		5,868		3,572		6,924			(2,318)		2,383		0001
Purchased Call/S&P 500 INDEX/SPXN13TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	34,265	6358.91		764		427		934			(337)		128		0001
Purchased Call/S&P 500 INDEX/SPXN13SSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	208,427	6305.6		4,460		2,470		5,543			(1,992)		775		0001
Purchased Call/S&P 500 INDEX/SPXN13TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	6	6358.91													0001
Purchased Call/S&P 500 INDEX/SPXN13VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	757,140	6339.39		7,117		4,160		8,435			(2,983)		2,885		0001
Purchased Call/S&P 500 INDEX/SPXN13SSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	701,300	6296.79		6,312		3,478		7,671			(2,855)		2,602		0001
Purchased Call/S&P 500 INDEX/SPXN13RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	136,585	6268.56		3,046		1,628		3,844			(1,419)		499		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	1,615,485	6296.79		15,024		8,221		18,335			(6,852)		5,949		0001
Purchased Call/S&P 500 INDEX/SPXN13S$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	146,145	6296.79		2,426		1,337		2,989			(1,097)		542		0001
Purchased Call/S&P 500 INDEX/SPX0135$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	647,628	6656.92		6,412		4,681		6,816			(1,739)		2,764		0001
Purchased Call/S&P 500 INDEX/SPX0133$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	551,788	6606.76		5,518		3,922		5,928			(1,602)		2,324		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/27/2026	1	42,773	6481.4		915		600		1,062			(316)		173		0001
Purchased Call/S&P 500 INDEX/SPXN13PS$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	227	6279.35		3		2		4			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	1,001,535	6465.94		10,015		6,539		11,374			(3,485)		4,044		0001
Purchased Call/S&P 500 INDEX/SPXN13I$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	1,840,174	6389.45		17,114		10,363		20,151			(6,817)		7,127		0001
Purchased Call/S&P 500 INDEX/SPXN13T$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	878,928	6388.64		7,910		4,511		9,343			(3,427)		3,317		0001
Purchased Call/S&P 500 INDEX/SPX0130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	298,160	6460.26		5,486		3,652		6,348			(1,869)		1,209		0001
Purchased Call/S&P 500 INDEX/SPXN13P$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	532,219	6279.35		10,698		5,423		13,562			(5,319)		1,884		0001
Purchased Call/S&P 500 INDEX/SPXN13PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	17,713	6227.42		397		201		514			(198)		63		0001
Purchased Call/S&P 500 INDEX/SPXN13V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	42,099	6329.94		960		569		1,184			(392)		162		0001
Purchased Call/S&P 500 INDEX/SPXN13XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	73,105	6445.76		1,477		907		1,736			(570)		286		0001
Purchased Call/S&P 500 INDEX/SPXN13X$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	845,124	6466.58		7,860		4,850		9,018			(3,015)		3,318		0001
Purchased Call/S&P 500 INDEX/SPXN13U$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	101,888	6389.77		1,651		946		1,982			(705)		385		0001
Purchased Call/S&P 500 INDEX/SPXN13V$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	665,339	6238.01		5,922		3,491		7,326			(2,453)		2,553		0001
Purchased Call/S&P 500 INDEX/SPXN13S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	22,615	6309.62		504		281		626			(224)		84		0001
Purchased Call/S&P 500 INDEX/SPXD054$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	09/10/2025	09/10/2026	1	843,949	6532.04		8,439		5,859		9,368			(2,590)		3,513		0001
Purchased Call/S&P 500 INDEX/SPXN13S$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	6	6309.62													0001
Purchased Call/S&P 500 INDEX/SPX0135$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	22,019	6656.92		449		328		482			(122)		94		0001
Purchased Call/S&P 500 INDEX/SPXN13RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	1,297,133	6259.75		11,934		6,345		14,904			(5,625)		4,728		0001
Purchased Call/S&P 500 INDEX/SPXN13RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	1,041,479	6268.56		9,373		5,009		11,510			(4,366)		3,806		0001
Purchased Call/S&P 500 INDEX/SPX0135$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	536,988	6693.75		5,316		3,866		5,567			(1,456)		2,288		0001
Purchased Call/S&P 500 INDEX/SPX0133$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	900,951	6584.29		8,649		6,100		9,453			(2,592)		3,780		0001
Purchased Call/S&P 500 INDEX/SPX0131$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	603,323	6415.54		5,973		4,015		6,934			(1,964)		2,471		0001
Purchased Call/S&P 500 INDEX/SPXN13S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	276,414	6296.79		5,501		3,010		6,846			(2,509)		1,018		0001
Purchased Call/S&P 500 INDEX/SPXN13V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	29	6329.94													0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	760,446	6305.6		7,528		4,169		9,203			(3,362)		2,829		0001
Purchased Call/S&P 500 INDEX/SPXO134$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	894,969	6631.96		8,055		5,801		8,584			(2,295)		3,784		0001
Purchased Call/S&P 500 INDEX/SPXN13Q$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	37,386	6263.26		602		313		761			(289)		135		0001
Purchased Call/S&P 500 INDEX/SPXN13S$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	769,223	6309.62		7,615		4,238		9,292			(3,380)		2,868		0001
Purchased Call/S&P 500 INDEX/SPXN13P$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	11,113	6279.35		146		75		181			(72)		40		0001
Purchased Call/S&P 500 INDEX/SPXN13R$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	1	1,159,892	6263.7		10,439		5,637		12,811			(4,805)		4,261		0001
Purchased Call/S&P 500 INDEX/SPXO137$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	12	6643.7													0001
Purchased Call/S&P 500 INDEX/SPXD17Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	8,817	6263.7		195		105		245			(90)		32		0001
Purchased Call/S&P 500 INDEX/SPXE173$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	70,878	6362.9		1,552		898		1,875			(655)		269		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	768,229	6243.76		7,375		3,962		9,153			(3,415)		2,815		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	237,862	6259.75		4,781		2,523		6,070			(2,272)		860		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	227,313	6468.54		3,910		2,437		4,545			(1,489)		894		0001
Purchased Call/S&P 500 INDEX/SPXE174$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	267,975	6340		5,681		3,431		6,910			(2,272)		1,038		0001
Purchased Call/S&P 500 INDEX/SPXE176$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	125,839	6449.15		2,253		1,421		2,621			(833)		499		0001
Purchased Call/S&P 500 INDEX/SPXE176$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	677,564	6395.78		6,572		4,182		7,636			(2,395)		2,701		0001
Purchased Call/S&P 500 INDEX/SPXB210$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	130,385	6370.17		2,321		1,492		2,776			(839)		521		0001
Purchased Call/S&P 500 INDEX/SPXD051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	58,090	6449.8		1,092		686		1,273			(411)		230		0001
Purchased Call/S&P 500 INDEX/SPXB210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	119,924	6411.37		2,243		1,421		2,660			(823)		477		0001
Purchased Call/S&P 500 INDEX/SPXB211$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	89,864	6615.28		2,004		1,419		2,196			(587)		378		0001
Purchased Call/S&P 500 INDEX/SPXB210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	678,707	6411.37		6,787		4,300		7,890			(2,492)		2,700		0001
Purchased Call/S&P 500 INDEX/SPXE17B$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	33,877	6512.61		735		508		841			(228)		141		0001
Purchased Call/S&P 500 INDEX/SPXD17N$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	51,077	6229.98		1,103		568		1,418			(535)		183		0001
Purchased Call/S&P 500 INDEX/SPXE178$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	150,313	6501.86		2,585		1,716		2,956			(885)		609		0001
Purchased Call/S&P 500 INDEX/SPXO132$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	1	744,775	6512.61		7,448		5,150		8,290			(2,306)		3,094		0001
Purchased Call/S&P 500 INDEX/SPXO133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	1,427,917	6584.29		14,136		9,935		15,496			(4,272)		5,956		0001
Purchased Call/S&P 500 INDEX/SPXB212$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	87,882	6604.72		1,819		1,345		2,008			(483)		377		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	57,533	6243.76		972		522		1,221			(450)		211		0001
Purchased Call/S&P 500 INDEX/SPXE176$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	33	6370.17						1							0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB212SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	134,386	6661.21		3,037		2,267		3,256			(774)		580		0001
Purchased Call/S&P 500 INDEX/SPX0135$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	976	6656.92		13		9		14			(3)		4		0001
Purchased Call/S&P 500 INDEX/SPXN13R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	1,649,291	6259.75		15,833		8,356		19,637			(7,525)		5,965		0001
Purchased Call/S&P 500 INDEX/SPXD050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	74,280	6373.45		1,322		809		1,586			(514)		290		0001
Purchased Call/S&P 500 INDEX/SPXN13U$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	521,184	6263.26		4,586		2,388		5,781			(2,199)		1,880		0001
Purchased Call/S&P 500 INDEX/SPXN130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	621,394	6225.52		5,903		3,057		7,472			(2,846)		2,236		0001
Purchased Call/S&P 500 INDEX/SPXN13P$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	159,083	6279.35		3,293		1,687		4,174			(1,620)		569		0001
Purchased Call/S&P 500 INDEX/SPX0132$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	689,457	6495.15		6,412		4,416		7,214			(2,003)		2,859		0001
Purchased Call/S&P 500 INDEX/SPX0135$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	32	6664.36													0001
Purchased Call/S&P 500 INDEX/SPX0137$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	48,586	6688.46		1,049		786		1,111			(265)		210		0001
Purchased Call/S&P 500 INDEX/SPXN13U$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	935,316	6389.77		8,418		4,823		9,933			(3,598)		3,539		0001
Purchased Call/S&P 500 INDEX/SPXD051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	920,138	6449.8		8,649		5,433		9,886			(3,252)		3,644		0001
Purchased Call/S&P 500 INDEX/SPXE170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	1	148,977	6297.36		3,307		1,805		4,097			(1,513)		549		0001
Purchased Call/S&P 500 INDEX/SPXN13V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	1,791	6238.01		23		14		29			(10)		7		0001
Purchased Call/S&P 500 INDEX/SPXN13T$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	1,629,649	6388.64		15,156		8,588		17,972			(6,620)		6,107		0001
Purchased Call/S&P 500 INDEX/SPXN13X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	432,130	6389.45		8,686		5,260		10,469			(3,460)		1,674		0001
Purchased Call/S&P 500 INDEX/SPXN13P$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,086,988	6279.35		19,409		9,840		23,989			(9,651)		7,389		0001
Purchased Call/S&P 500 INDEX/SPXN13P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	2	6227.42													0001
Purchased Call/S&P 500 INDEX/SPXN13P$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	525,697	6279.35		5,047		2,586		6,249			(2,482)		1,881		0001
Purchased Call/S&P 500 INDEX/SPXE176$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	1	1,030,775	6370.17		9,380		6,028		10,892			(3,392)		4,118		0001
Purchased Call/S&P 500 INDEX/SPXE177$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	974,415	6466.91		8,867		5,740		10,024			(3,165)		3,918		0001
Purchased Call/S&P 500 INDEX/SPXB210$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	16,316	6466.91		1,338		862		1,766			(481)		65		0001
Purchased Call/S&P 500 INDEX/SPX0133$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	997,944	6615.28		9,281		6,571		9,991			(2,721)		4,195		0001
Purchased Call/S&P 500 INDEX/SPX0137$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	633,811	6643.7		6,085		4,526		6,483			(1,592)		2,731		0001
Purchased Call/S&P 500 INDEX/SPXB210$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	3,586	6449.8		47		30		55			(18)		14		0001
Purchased Call/S&P 500 INDEX/SPXN13W$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	437,321	6299.19		4,329		2,576		5,258			(1,756)		1,686		0001
Purchased Call/S&P 500 INDEX/SPXN130$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	07/01/2026	1	701,834	6198.01		6,457		3,220		8,229			(3,237)		2,478		0001
Purchased Call/S&P 500 INDEX/SPXN13U$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	611,701	6362.9		5,750		3,326		6,775			(2,426)		2,325		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13I/S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	1	826,623	.6340		7,440		4,493		8,851			(2,976)		3,201		0001
Purchased Call/S&P 500 INDEX/SPXN13V/SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	1,875,788	6238.01		18,570		10,884		22,943			(7,755)		7,148		0001
Purchased Call/S&P 500 INDEX/SPX0131$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	755,508	6460.26		7,253		4,855		8,294			(2,444)		3,089		0001
Purchased Call/S&P 500 INDEX/SPX0133$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	101,451	6584.29		2,201		1,553		2,434			(660)		426		0001
Purchased Call/S&P 500 INDEX/SPX0136$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	1	954,411	6637.97		8,494		6,224		9,123			(2,281)		4,081		0001
Purchased Call/S&P 500 INDEX/SPXE173$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	99,164	6388.64		2,162		1,233		2,609			(937)		374		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	80,109	6299.19		1,546		920		1,905			(627)		309		0001
Purchased Call/S&P 500 INDEX/SPX0135$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	23,669	6693.75		518		377		547			(142)		101		0001
Purchased Call/S&P 500 INDEX/SPX0131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	117,044	6460.26		2,470		1,653		2,868			(832)		478		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	13,281	6395.78		296		188		353			(108)		53		0001
Purchased Call/S&P 500 INDEX/SPXN13V/SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	275,753	6238.01		5,543		3,249		6,994			(2,315)		1,051		0001
Purchased Call/S&P 500 INDEX/SPX0131$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	240	6415.54		3		2		4			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXN13R$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	110,971	6297.36		1,465		799		1,790			(670)		409		0001
Purchased Call/S&P 500 INDEX/SPXN13U$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	51,087	6370.86		1,052		606		1,269			(447)		194		0001
Purchased Call/S&P 500 INDEX/SPXN13S$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	30	6305.6													0001
Purchased Call/S&P 500 INDEX/SPX0136$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	734,918	6604.72		6,320		4,675		6,853			(1,680)		3,149		0001
Purchased Call/S&P 500 INDEX/SPX0137$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	1,833,426	6643.7		17,601		13,054		18,759			(4,642)		7,855		0001
Purchased Call/S&P 500 INDEX/SPXD05C$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	1	170,198	6738.44		3,761		3,074		3,911			(711)		766		0001
Purchased Call/S&P 500 INDEX/SPXB216$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	521	6829.37		7		6		7			(1)		2		0001
Purchased Call/S&P 500 INDEX/SPXD05G$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	455,931	6846.61		4,149		3,589		4,113			(568)		2,118		0001
Purchased Call/S&P 500 INDEX/SPXB21B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	885,858	6845.5		7,353		7,353		7,134					4,429		0001
Purchased Call/S&P 500 INDEX/SPXD05C$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	8,410	6699.4		738		598		752			(142)		38		0001
Purchased Call/S&P 500 INDEX/SPXB215$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	1	147,951	6734.11		3,077		2,704		3,262			(394)		693		0001
Purchased Call/S&P 500 INDEX/SPXD058$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	53,902	6740.28		1,207		925		1,254			(284)		236		0001
Purchased Call/S&P 500 INDEX/SPXE17L$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	234,112	6728.8		5,127		4,413		5,407			(761)		1,079		0001
Purchased Call/S&P 500 INDEX/SPXE17K$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	23	6771.55													0001
Purchased Call/S&P 500 INDEX/SPXD05D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	1	154,683	6875.16		3,589		2,956		3,457			(639)		701		0001
Purchased Call/S&P 500 INDEX/SPXD05L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	696,427	6840.51		6,825		6,430		6,717			(411)		3,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17HSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/16/2026	1	91,967	6629.07		1,885		1,504		2,074			(393)		409		0001
Purchased Call/S&P 500 INDEX/SPXE170SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2025	12/04/2026	1	2,692	6857.12		34		32		34			(3)		13		0001
Purchased Call/S&P 500 INDEX/SPX013HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	11/14/2025	11/16/2026	1	787,506	6734.11		7,560		6,644		7,951			(968)		3,687		0001
Purchased Call/S&P 500 INDEX/SPXE170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/25/2026	1	3,271	6812.61		62		56		63			(6)		16		0001
Purchased Call/S&P 500 INDEX/SPXE170SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	1	142,685	6870.4		2,711		2,538		2,644			(194)		687		0001
Purchased Call/S&P 500 INDEX/SPXE17MSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	908,511	6642.16		8,449		7,495		9,215			(972)		4,273		0001
Purchased Call/S&P 500 INDEX/SPXE17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	99,146	6602.99		1,785		1,603		2,003			(195)		469		0001
Purchased Call/S&P 500 INDEX/SPXE170SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2026	1	653	6800.26		8		8		8					3		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	21,782	6699.4		468		379		497			(90)		98		0001
Purchased Call/S&P 500 INDEX/SPXE17NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	39	6602.99						1							0001
Purchased Call/S&P 500 INDEX/SPXD05PS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	77,320	6834.5		1,686		1,644		1,685			(55)		381		0001
Purchased Call/S&P 500 INDEX/SPXE17MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2025	11/19/2026	1	48,229	6642.16		984		873		1,089			(113)		227		0001
Purchased Call/S&P 500 INDEX/SPXD05PS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	960,496	6834.5		9,317		9,086		9,281			(305)		4,736		0001
Purchased Call/S&P 500 INDEX/SPXE170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	1,017,048	6774.76		8,238		8,010		8,443			(293)		4,994		0001
Purchased Call/S&P 500 INDEX/SPXE170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	1	29,603	6774.76		379		368		389			(13)		145		0001
Purchased Call/S&P 500 INDEX/SPXD05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	273,656	6834.5		5,336		5,203		5,321			(176)		1,344		0001
Purchased Call/S&P 500 INDEX/SPXE17GSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2025	10/07/2026	1	202,946	6714.59		4,059		3,120		4,283			(945)		889		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	1	161,156	6812.61		3,513		3,212		3,563			(336)		767		0001
Purchased Call/S&P 500 INDEX/SPXE171SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2026	1	115,011	6890.89		2,358		1,949		2,263			(413)		522		0001
Purchased Call/S&P 500 INDEX/SPXE17MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	10,851	6850.92		219		190		219			(29)		50		0001
Purchased Call/S&P 500 INDEX/SPXE17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	1,026,525	6602.99		9,855		8,850		10,897			(1,074)		4,858		0001
Purchased Call/S&P 500 INDEX/SPXD05PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	13,586	6834.5		174		170		174			(6)		67		0001
Purchased Call/S&P 500 INDEX/SPXD05JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	228,109	6849.09		3,878		3,557		3,798			(349)		1,091		0001
Purchased Call/S&P 500 INDEX/SPXB216SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	1	114,384	6829.37		2,288		2,111		2,299			(182)		549		0001
Purchased Call/S&P 500 INDEX/SPXD05MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	1	91,708	6901		1,797		1,713		1,719			(98)		446		0001
Purchased Call/S&P 500 INDEX/SPXD05PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	28	6834.5													0001
Purchased Call/S&P 500 INDEX/SPXD05HSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	1,274,613	6672.41		11,472		10,113		12,360			(1,383)		5,977		0001
Purchased Call/S&P 500 INDEX/SPXE17NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/23/2026	1	4,934	6602.99		62		56		69			(7)		23		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17GSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	23,513	6753.72		503		388		523			(116)		103		0001
Purchased Call/S&P 500 INDEX/SPXD05NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	1	793,918	6816.51		7,780		7,459		7,735			(341)		3,882		0001
Purchased Call/S&P 500 INDEX/SPXD050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	2,147,621	6929.94		21,261		21,143		19,835			(293)		10,635		0001
Purchased Call/S&P 500 INDEX/SPXD05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	1,590,202	6834.5		15,425		15,039		15,369			(509)		7,808		0001
Purchased Call/S&P 500 INDEX/SPXE17KS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	744,357	6720.32		6,550		5,607		6,870			(987)		3,430		0001
Purchased Call/S&P 500 INDEX/SPXE17KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/04/2026	1	164,556	6771.55		3,604		3,048		3,722			(563)		756		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	12/08/2025	12/08/2026	1	4,035	6846.51		353		332		325			(22)		20		0001
Purchased Call/S&P 500 INDEX/SPXD05QS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	996,904	6905.74		9,770		9,743		9,326			(54)		4,971		0001
Purchased Call/S&P 500 INDEX/SPXD05LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	85,353	6846.51		1,792		1,684		1,774			(113)		413		0001
Purchased Call/S&P 500 INDEX/SPXE17KSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	141,665	6720.32		3,017		2,583		3,196			(455)		653		0001
Purchased Call/S&P 500 INDEX/SPXB213S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	4,657	6753.72		401		309		376			(92)		20		0001
Purchased Call/S&P 500 INDEX/SPXD050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	12	6905.74													0001
Purchased Call/S&P 500 INDEX/SPXE17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	154,473	6538.76		3,105		2,778		3,561			(349)		728		0001
Purchased Call/S&P 500 INDEX/SPXE17LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	11/12/2026	1	775	6850.92		11		10		11			(1)		4		0001
Purchased Call/S&P 500 INDEX/SPXE17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2025	11/13/2026	1	78,216	6737.49		1,557		1,362		1,651			(205)		364		0001
Purchased Call/S&P 500 INDEX/SPXE17SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	1	376,718	6929.94		7,158		7,118		6,757			(99)		1,865		0001
Purchased Call/S&P 500 INDEX/SPXE17NST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	537,212	6765.88		6,017		5,452		6,246			(593)		2,550		0001
Purchased Call/S&P 500 INDEX/SPXE17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	395,642	6602.99		8,071		7,242		9,059			(887)		1,864		0001
Purchased Call/S&P 500 INDEX/SPXE17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	1,239,251	6735.11		10,162		7,932		10,597			(2,311)		5,446		0001
Purchased Call/S&P 500 INDEX/SPXE17LS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/09/2026	1	44,766	6728.8		954		822		1,006			(140)		207		0001
Purchased Call/S&P 500 INDEX/SPX0131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	516,500	6849.09		5,113		4,691		4,949			(460)		2,470		0001
Purchased Call/S&P 500 INDEX/SPX013CS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	1	31	6735.35													0001
Purchased Call/S&P 500 INDEX/SPX0131SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	12	6849.09													0001
Purchased Call/S&P 500 INDEX/SPXD058S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	1	570,129	6740.28		5,644		4,323		5,805			(1,330)		2,492		0001
Purchased Call/S&P 500 INDEX/SPX013DSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	924,661	6890.89		9,062		7,489		8,685			(1,589)		4,198		0001
Purchased Call/S&P 500 INDEX/SPXD05HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	1	196,504	6672.41		3,085		2,720		3,356			(372)		921		0001
Purchased Call/S&P 500 INDEX/SPXE17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/02/2026	1	199,494	6715.79		4,010		3,052		4,209			(980)		866		0001
Purchased Call/S&P 500 INDEX/SPXD05MS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	2,968	6886.68		39		37		38			(2)		14		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	854,121	6735.35		8,200		6,618		8,415			(1,595)		3,833		0001
Purchased Call/S&P 500 INDEX/SPXB216$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	215,997	6849.09		4,622		4,237		4,548			(419)		1,028		0001
Purchased Call/S&P 500 INDEX/SPXD05C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	420,175	6791.69		8,908		7,299		9,012			(1,664)		1,892		0001
Purchased Call/S&P 500 INDEX/SPXD05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	34,245	6886.68		599		566		578			(34)		166		0001
Purchased Call/S&P 500 INDEX/SPXB218$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	1	49,347	6816.51		1,081		1,036		1,085			(47)		241		0001
Purchased Call/S&P 500 INDEX/SPXD05L$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	1	31,681	6840.51		694		654		688			(42)		154		0001
Purchased Call/S&P 500 INDEX/SPXE170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	108,066	6800.26		2,140		2,057		2,172			(88)		529		0001
Purchased Call/S&P 500 INDEX/SPXE170$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	186,733	6812.63		3,791		3,488		3,848			(312)		894		0001
Purchased Call/S&P 500 INDEX/SPXD05B$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	98,215	6735.13		1,974		1,588		2,047			(389)		440		0001
Purchased Call/S&P 500 INDEX/SPXB215$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	9,410	6728.8		854		735		838			(127)		43		0001
Purchased Call/S&P 500 INDEX/SPXE170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	1	22	6812.63													0001
Purchased Call/S&P 500 INDEX/SPXE170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	1	650,142	6800.26		6,306		6,063		6,386			(259)		3,183		0001
Purchased Call/S&P 500 INDEX/SPXD05B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	1	81,054	6735.35		1,702		1,374		1,765			(331)		364		0001
Purchased Call/S&P 500 INDEX/SPX0139$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	1,551,457	6552.51		15,359		12,022		16,886			(3,460)		6,818		0001
Purchased Call/S&P 500 INDEX/SPX0139$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	199,228	6664.01		4,224		3,379		4,531			(870)		886		0001
Purchased Call/S&P 500 INDEX/SPX013$SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	54,478	6851.97		1,111		937		1,095			(177)		250		0001
Purchased Call/S&P 500 INDEX/SPX013C$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	486,608	6738.44		4,623		3,778		4,765			(874)		2,191		0001
Purchased Call/S&P 500 INDEX/SPX013C$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	13	6791.69													0001
Purchased Call/S&P 500 INDEX/SPX0138$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	1	590,730	6753.72		5,435		4,192		5,562			(1,251)		2,592		0001
Purchased Call/S&P 500 INDEX/SPX0138$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	607,381	6715.35		5,406		4,103		5,620			(1,333)		2,636		0001
Purchased Call/S&P 500 INDEX/SPX013D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	1	4,473	6890.89		58		48		55			(10)		20		0001
Purchased Call/S&P 500 INDEX/SPX013G$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	190,940	6832.43		3,036		2,625		3,027			(424)		885		0001
Purchased Call/S&P 500 INDEX/SPX013A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	681,702	6644.31		6,476		5,102		6,943			(1,384)		3,022		0001
Purchased Call/S&P 500 INDEX/SPX0131$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	1	15	6849.09													0001
Purchased Call/S&P 500 INDEX/SPX013G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	1	2,067,100	6728.8		20,051		17,258		20,961			(2,975)		9,525		0001
Purchased Call/S&P 500 INDEX/SPX013D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	188,826	6822.34		3,286		2,749		3,297			(558)		860		0001
Purchased Call/S&P 500 INDEX/SPX013G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	1	814,160	6737.49		7,083		6,200		7,406			(931)		3,794		0001
Purchased Call/S&P 500 INDEX/SPX013M$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	48,962	6878.49		994		972		956			(25)		242		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013C\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	6,320	6735.13		82		66		85			(16)		28		0001
Purchased Call/S&P 500 INDEX/SPX013BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	733,221	6664.01		7,186		5,760		7,656			(1,468)		3,279		0001
Purchased Call/S&P 500 INDEX/SPXE17FS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	10/01/2026	1	9,432	6711.2		195		147		205			(49)		41		0001
Purchased Call/S&P 500 INDEX/SPXE17GSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/09/2026	1	62,832	6735.11		1,326		1,035		1,392			(301)		276		0001
Purchased Call/S&P 500 INDEX/SPX013ESE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	1,339,442	6840.2		12,993		10,899		12,927			(2,177)		6,102		0001
Purchased Call/S&P 500 INDEX/SPX013NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	65,857	6929.94		1,054		1,048		992			(14)		328		0001
Purchased Call/S&P 500 INDEX/SPXE17GSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2026	1	143,532	6715.79		3,057		2,333		3,209			(741)		626		0001
Purchased Call/S&P 500 INDEX/SPX013FS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	1	651,458	6771.55		6,319		5,344		6,490			(987)		2,992		0001
Purchased Call/S&P 500 INDEX/SPX013ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	146,800	6840.2		2,349		1,974		2,319			(390)		672		0001
Purchased Call/S&P 500 INDEX/SPX013GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	591,594	6728.8		5,561		4,793		5,801			(818)		2,739		0001
Purchased Call/S&P 500 INDEX/SPX013CSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	777,823	6699.4		7,078		5,733		7,478			(1,357)		3,496		0001
Purchased Call/S&P 500 INDEX/SPX013DS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	1	849,291	6875.16		7,813		6,436		7,525			(1,391)		3,850		0001
Purchased Call/S&P 500 INDEX/SPX013KSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	1,642,044	6827.41		15,928		15,220		15,862			(831)		7,982		0001
Purchased Call/S&P 500 INDEX/SPX013ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	616	6851.97		8		7		8			(1)		3		0001
Purchased Call/S&P 500 INDEX/SPX013KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	1	420,238	6827.41		8,825		8,433		8,794			(461)		2,043		0001
Purchased Call/S&P 500 INDEX/SPX013GSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	1,062,471	6850.92		8,925		7,745		8,858			(1,198)		4,943		0001
Purchased Call/S&P 500 INDEX/SPX013HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	1	1,570,365	6602.99		15,076		13,526		16,599			(1,657)		7,398		0001
Purchased Call/S&P 500 INDEX/SPX013IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	32,471	6705.12		578		521		617			(59)		154		0001
Purchased Call/S&P 500 INDEX/SPX013JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	629,118	6849.72		5,914		5,474		5,824			(454)		3,023		0001
Purchased Call/S&P 500 INDEX/SPX013MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	9	6878.49													0001
Purchased Call/S&P 500 INDEX/SPX0139SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	498,296	6552.51		4,933		3,870		5,421			(1,102)		2,202		0001
Purchased Call/S&P 500 INDEX/SPXE171SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2026	1	260,735	6791.69		5,293		4,345		5,367			(981)		1,180		0001
Purchased Call/S&P 500 INDEX/SPX0139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	1	117,073	6552.51		2,060		1,617		2,302			(460)		517		0001
Purchased Call/S&P 500 INDEX/SPX0138SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	242	6715.79		3		3		4			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXE17MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	1	1,796	6538.76		23		20		26			(3)		8		0001
Purchased Call/S&P 500 INDEX/SPXD050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	1	96,923	6905.74		2,064		2,059		1,982			(11)		483		0001
Purchased Call/S&P 500 INDEX/SPX013KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	765,789	6901		7,198		6,859		6,911			(394)		3,723		0001
Purchased Call/S&P 500 INDEX/SPXD050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	41,824	6721		844		820		863			(30)		205		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0138SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	10,281	6714.59		134		103		139			(31)		45		0001
Purchased Call/S&P 500 INDEX/SPX0139SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	357,612	6552.51		6,509		5,094		7,284			(1,466)		1,572		0001
Purchased Call/S&P 500 INDEX/SPX013GS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	1	720,117	6832.43		6,985		6,040		6,969			(976)		3,340		0001
Purchased Call/S&P 500 INDEX/SPX0138S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	86,632	6715.35		1,559		1,184		1,626			(385)		376		0001
Purchased Call/S&P 500 INDEX/SPX013JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	1	26,856	6849.72		529		490		524			(41)		129		0001
Purchased Call/S&P 500 INDEX/SPX013DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	805,722	6822.34		7,574		6,336		7,590			(1,287)		3,671		0001
Purchased Call/S&P 500 INDEX/SPX0138S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	1	1,589,334	6664.01		15,575		12,460		16,603			(3,209)		7,071		0001
Purchased Call/S&P 500 INDEX/SPX0138S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	1	2	6715.35													0001
Purchased Call/S&P 500 INDEX/SPX013ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	370,799	6840.2		7,638		6,408		7,612			(1,280)		1,689		0001
Purchased Call/S&P 500 INDEX/SPX013LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	228	6827.41		3		3		3					1		0001
Purchased Call/S&P 500 INDEX/SPX013NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	41	6929.94		1		1		0							0001
Purchased Call/S&P 500 INDEX/SPX013JSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	1	965,891	6870.4		8,790		8,233		8,554			(623)		4,668		0001
Purchased Call/S&P 500 INDEX/SPX0131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	1	1,201,082	6849.09		11,891		10,900		11,510			(1,078)		5,719		0001
Purchased Call/S&P 500 INDEX/SPXD05HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	1	575,579	6617.32		5,526		4,886		6,085			(651)		2,703		0001
Purchased Call/S&P 500 INDEX/SPX0139SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	1	1,115,907	6715.79		10,266		7,834		10,695			(2,490)		4,869		0001
Purchased Call/S&P 500 INDEX/SPXD05FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	1	734	6720.32		9		8		10			(1)		3		0001
Purchased Call/S&P 500 INDEX/SPX013CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	1	6	6699.4													0001
Purchased Call/S&P 500 INDEX/SPXD05GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	1	83,792	6846.61		1,626		1,406		1,621			(223)		389		0001
Purchased Call/S&P 500 INDEX/SPX013NSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	1	630,580	6896.24		6,180		6,180		6,026			(17)		3,149		0001
Purchased Call/S&P 500 INDEX/SPXE17NSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/25/2026	1	51,838	6765.88		897		813		933			(88)		246		0001
Purchased Call/S&P 500 INDEX/SPX013GS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	1	247	6728.8		3		3		3					1		0001
Purchased Call/S&P 500 INDEX/SPXD05MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	987,390	6886.68		9,676		9,143		9,307			(557)		4,793		0001
Purchased Call/S&P 500 INDEX/SPX013CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	1,977,761	6791.69		19,382		15,883		19,550			(3,621)		8,905		0001
Purchased Call/S&P 500 INDEX/SPXD05NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	217,481	6827.41		4,458		4,262		4,438			(231)		1,062		0001
Purchased Call/S&P 500 INDEX/SPX013FSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	588,720	6796.29		5,711		4,845		5,798			(876)		2,708		0001
Purchased Call/S&P 500 INDEX/SPX013JS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	1	368,065	6829.37		3,460		3,193		3,441			(275)		1,766		0001
Purchased Call/S&P 500 INDEX/SPX0131S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	1,051,970	6705.12		9,152		8,244		9,665			(928)		4,986		0001
Purchased Call/S&P 500 INDEX/SPXE17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/07/2026	1	100,278	6870.4		2,016		1,888		1,974			(143)		485		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	20,238	6796.29		425		361		431			(65)		93		0001
Purchased Call/S&P 500 INDEX/SPX013JSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	1,575,989	6870.4		14,342		13,425		13,960			(1,024)		7,583		0001
Purchased Call/S&P 500 INDEX/SPX013BSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	767,617	6735.13		7,523		6,051		7,786			(1,484)		3,439		0001
Purchased Call/S&P 500 INDEX/SPXD05NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	84,028	6774.76		1,513		1,471		1,552			(54)		413		0001
Purchased Call/S&P 500 INDEX/SPX013QS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	1	59,480	6845.5		987		987		971					297		0001
Purchased Call/S&P 500 INDEX/SPX013ISE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	1	609,934	6812.61		5,733		5,238		5,750			(551)		2,895		0001
Purchased Call/S&P 500 INDEX/SPX013BSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	1	172,086	6664.01		3,700		2,966		3,968			(756)		770		0001
Purchased Call/S&P 500 INDEX/SPX0137SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	622,769	6711.2		5,979		4,496		6,191			(1,491)		2,698		0001
Purchased Call/S&P 500 INDEX/SPX013ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	1,217,247	6840.2		10,834		9,103		10,599			(1,801)		5,573		0001
Purchased Call/S&P 500 INDEX/SPX013CSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	1	24	6791.69													0001
Purchased Call/S&P 500 INDEX/SPX0131S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	1	745	6705.12		9		9		10			(1)		4		0001
Purchased Call/S&P 500 INDEX/SPX013JS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	1	551,886	6812.63		5,353		4,926		5,375			(440)		2,644		0001
Purchased Call/S&P 500 INDEX/SPX013ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	594,189	6671.06		5,645		4,463		5,987			(1,191)		2,639		0001
Purchased Call/S&P 500 INDEX/SPX013BSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	1,867,927	6715.79		18,492		14,075		19,159			(4,522)		8,107		0001
Purchased Call/S&P 500 INDEX/SPX0137SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	2	6711.2													0001
Purchased Call/S&P 500 INDEX/SPX013ASK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	1	133,122	6644.31		2,929		2,307		3,183			(626)		590		0001
Purchased Call/S&P 500 INDEX/SPX013ASS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	1	90,089	6671.06		1,955		1,546		2,099			(412)		400		0001
Purchased Call/S&P 500 INDEX/SPX013AS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	37,503	6654.72		799		627		869			(173)		166		0001
Purchased Call/S&P 500 INDEX/SPX013HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	1	1,063,092	6538.76		9,568		8,561		10,710			(1,075)		5,008		0001
Purchased Call/S&P 500 INDEX/SPX013GSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	1,179,959	6734.11		11,328		9,943		11,917			(1,463)		5,498		0001
Purchased Call/S&P 500 INDEX/SPX013LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	1	838,604	6827.41		8,134		7,776		8,099			(421)		4,094		0001
Purchased Call/S&P 500 INDEX/SPX013NS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	1	981,532	6929.94		8,932		8,883		8,448			(122)		4,887		0001
Purchased Call/S&P 500 INDEX/SPX013CSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	1	733,949	6791.69		6,973		5,724		7,017			(1,292)		3,321		0001
Purchased Call/S&P 500 INDEX/SPX013CSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	1	20,408	6738.44		265		217		273			(50)		92		0001
Purchased Call/S&P 500 INDEX/SPX013JSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	1	664,166	6857.12		6,044		5,642		5,921			(447)		3,196		0001
Purchased Call/S&P 500 INDEX/SPX0131SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	1,015,490	6812.61		8,530		7,798		8,605			(816)		4,835		0001
Purchased Call/S&P 500 INDEX/SPX013MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	580,318	6909.79		5,339		5,250		5,039			(117)		2,870		0001
Purchased Call/S&P 500 INDEX/SPX013ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	1	926,547	6851.97		8,432		7,108		8,308			(1,340)		4,249		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013M$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	868,847	6878.49		8,602		8,412		8,193			(212)		4,290		0001
Purchased Call/S&P 500 INDEX/SPX013M$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	6	6909.79													0001
Purchased Call/S&P 500 INDEX/SPX013K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	1	1,188,071	6846.51		10,455		9,821		10,266			(659)		5,750		0001
Purchased Call/S&P 500 INDEX/SPXB214$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	15,007	6890.59		261		217		253			(45)		68		0001
Purchased Call/S&P 500 INDEX/SPXB218$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	1	169	6845.5		2		2		2					1		0001
Purchased Call/S&P 500 INDEX/SPXB218$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	1	99,954	6896.24		1,749		1,749		1,680			(5)		499		0001
Purchased Call/S&P 500 INDEX/SPXB214$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	1	892,032	6629.07		7,315		5,836		7,934			(1,523)		3,969		0001
Purchased Call/S&P 500 INDEX/SPXB214$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	1	1,095,530	6890.59		9,969		8,267		9,657			(1,721)		4,983		0001
Purchased Call/S&P 500 INDEX/SPXB214$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	225	6840.2		3		2		3					1		0001
Purchased Call/S&P 500 INDEX/SPXB216$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	1	59,375	6857.12		1,051		981		1,036			(78)		286		0001
Purchased Call/S&P 500 INDEX/SPXB215$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2025	11/18/2026	1	196,121	6617.32		4,177		3,694		4,665			(492)		921		0001
Purchased Call/S&P 500 INDEX/SPXB215$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	1	366,427	6734.11		7,622		6,690		8,082			(984)		1,707		0001
Purchased Call/S&P 500 INDEX/SPXB216$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	1	15,537	6602.99		1,453		1,303		1,651			(160)		73		0001
Purchased Call/S&P 500 INDEX/SPX013A$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	1	528,175	6654.72		5,123		4,022		5,541			(1,109)		2,338		0001
Purchased Call/S&P 500 INDEX/SPX013B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	1	709,754	6714.59		6,956		5,346		7,277			(1,620)		3,108		0001
Purchased Call/S&P 500 INDEX/SPX013M$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	1	47,038	6909.79		941		925		890			(21)		233		0001
Purchased Call/S&P 500 INDEX/SPX013L$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2025	12/17/2026	1	650,689	6721		6,369		6,192		6,439			(227)		3,190		0001
Purchased Call/S&P 500 INDEX/SPX9150$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/28/2025	01/28/2026	1	28,935	6067.7		663		49		1,149			(612)		40		0001
Purchased Call/S&P 500 INDEX/SPX815Z$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/21/2026	1	3,150	6049.24		72		4		105			(68)		4		0001
Purchased Call/S&P 500 INDEX/SPX9153$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2025	02/11/2026	1	4,866	6063		117		13		189			(103)		8		0001
Purchased Call/S&P 500 INDEX/SPXM13T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	929,000	6510.08		5,110		99					(4,998)		688		0001
Purchased Call/S&P 500 INDEX/SPX9154$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	43,489	6137		951		129		1,455			(821)		80		0001
Purchased Call/S&P 500 INDEX/SPXM13W$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	625,000	6688.92		3,188		184					(2,995)		767		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	534,000	6657.17		2,563		297					(2,261)		916		0001
Purchased Call/S&P 500 INDEX/SPXM13W$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	1,409,000	6729.67		6,341		387					(5,940)		1,768		0001
Purchased Call/S&P 500 INDEX/SPXM13V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	683,000	6525.14		3,552		148					(3,396)		715		0001
Purchased Call/S&P 500 INDEX/SPXM13W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	503,000	6739.76		2,364		144					(2,215)		631		0001
Purchased Call/S&P 500 INDEX/SPXN132$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	591,000	6523.98		3,723		564		4			(3,152)		1,157		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6II8S6QX2D1J857QP30	03/12/2025	03/12/2026	1	838,000	6153.63		8,967		1,729		43,972			(7,222)		1,848		0001
Purchased Call/S&P 500 INDEX/SPXI00II$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6II8S6QX2D1J857QP30	03/11/2025	03/11/2026	1	541,000	6084.7		7,466		1,419		33,468			(6,034)		1,185		0001
Purchased Call/S&P 500 INDEX/SPXN138$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	1,239,000	6127.87		11,399		2,691		89,784			(8,706)		3,007		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	1,884,000	6631.6		8,855		885					(7,955)		2,999		0001
Purchased Call/S&P 500 INDEX/SPXM13S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	1,423,000	6566.43		6,404		18					(6,368)		527		0001
Purchased Call/S&P 500 INDEX/SPXN134$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	1,397,000	6188.74		14,669		2,893		65,156			(11,767)		3,102		0001
Purchased Call/S&P 500 INDEX/SPXI00X$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6II8S6QX2D1J857QP30	03/13/2025	03/13/2026	1	565,000	6068.15		6,724		1,322		38,609			(5,397)		1,255		0001
Purchased Call/S&P 500 INDEX/SPXM13X$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,457,000	6644.58		6,702		540					(6,150)		2,089		0001
Purchased Call/S&P 500 INDEX/SPXM13T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,696,000	6424.31		10,006		222					(9,759)		1,332		0001
Purchased Call/S&P 500 INDEX/SPXN133$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	691,000	6312.37		6,772		1,201		10,226			(5,566)		1,458		0001
Purchased Call/S&P 500 INDEX/SPXN132$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	411,000	6521.89		2,754		425		4			(2,324)		812		0001
Purchased Call/S&P 500 INDEX/SPXN133$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,397,000	6341.45		14,389		2,656		23,121			(11,723)		3,015		0001
Purchased Call/S&P 500 INDEX/SPXM13T$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	677,000	6514.71		3,317		55					(3,254)		469		0001
Purchased Call/S&P 500 INDEX/SPXC05HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	843,000	6251.25		6,154		1,449		41,507			(4,704)		2,046		0001
Purchased Call/S&P 500 INDEX/SPXM13S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	1,032,000	6417.26		7,224		20					(7,184)		382		0001
Purchased Call/S&P 500 INDEX/SPXN132$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	1,770,000	6552.93		11,682		1,850		13			(9,821)		3,528		0001
Purchased Call/S&P 500 INDEX/SPXN138$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	506,000	6283.42		3,593		831		20,190			(2,756)		1,221		0001
Purchased Call/S&P 500 INDEX/SPXN136$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	1,087,000	6242.82		8,913		1,891		39,060			(7,009)		2,512		0001
Purchased Call/S&P 500 INDEX/SPXN136$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	1,685,000	6220.15		14,660		3,271		72,308			(11,384)		3,993		0001
Purchased Call/S&P 500 INDEX/SPXM13V$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	1,535,000	6611.32		6,908		289					(6,604)		1,607		0001
Purchased Call/S&P 500 INDEX/SPXN131$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	1,429,000	6596.4		7,574		1,052		2			(6,513)		2,671		0001
Purchased Call/S&P 500 INDEX/SPXN130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,449,000	6719.98		6,955		833					(6,114)		2,515		0001
Purchased Call/S&P 500 INDEX/SPXJ002$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/16/2025	04/15/2026	1	7,750	.5400		161		46		324			(115)		21		0001
Purchased Call/S&P 500 INDEX/SPXC051$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	656,000	6283.43		4,395		1,102		28,745			(3,287)		1,647		0001
Purchased Call/S&P 500 INDEX/SPXJ001$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/09/2025	04/09/2026	1	643,000	6018.96		11,381		3,073		62,392			(8,294)		1,674		0001
Purchased Call/S&P 500 INDEX/SPXJ003$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2026	1	500,000	5975.27		7,450		2,299		56,755			(5,144)		1,391		0001
Purchased Call/S&P 500 INDEX/SPXC05NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	725,000	6564.33		3,988		1,461		15,371			(2,524)		2,196		0001
Purchased Call/S&P 500 INDEX/SPXN13LS$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	555,000	6717.81		2,664		1,182		7,967			(1,482)		1,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13ES9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	846,000	6195.58		8,629		2,829		67,977			(5,792)		2,425		0001
Purchased Call/S&P 500 INDEX/SPXC05W7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	1	497,000	6911.72		1,541		751		2,168			(794)		1,730		0001
Purchased Call/S&P 500 INDEX/SPXJ001S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/11/2025	04/10/2026	1	1,185,000	5902.38		27,729		7,625		147,521			(20,111)		3,101		0001
Purchased Call/S&P 500 INDEX/SPXN13DSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/24/2026	1	1,226,000	6135.75		14,099		4,426		105,150			(9,683)		3,426		0001
Purchased Call/S&P 500 INDEX/SPXN13ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,063,000	6332.11		9,673		3,224		59,155			(6,458)		3,060		0001
Purchased Call/S&P 500 INDEX/SPXC050SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	493,000	6586.16		2,909		1,192		14,372			(1,721)		1,575		0001
Purchased Call/S&P 500 INDEX/SPXN139SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	1,271,000	5601.78		27,072		7,085		234,128			(19,991)		3,259		0001
Purchased Call/S&P 500 INDEX/SPXJ009SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2026	1	680,000	6639.54		3,740		1,587		15,141			(2,152)		2,216		0001
Purchased Call/S&P 500 INDEX/SPXC051SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	734,000	6227.36		5,652		1,401		38,256			(4,243)		1,832		0001
Purchased Call/S&P 500 INDEX/SPXN13FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	507,000	6278.88		5,070		1,760		33,318			(3,306)		1,495		0001
Purchased Call/S&P 500 INDEX/SPXN131S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	520,000	6513.82		3,276		1,263		15,024			(2,010)		1,616		0001
Purchased Call/S&P 500 INDEX/SPXC05NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	1,124,000	6643.59		5,732		2,134		11,812			(3,606)		3,418		0001
Purchased Call/S&P 500 INDEX/SPXN130S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	1,163,000	6953.96		3,838		1,876		3,925			(1,972)		4,049		0001
Purchased Call/S&P 500 INDEX/SPXN13ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	676,000	5481.05		18,049		4,823		143,697			(13,203)		1,751		0001
Purchased Call/S&P 500 INDEX/SPXN13MS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,092,000	6715.13		4,368		1,966		16,687			(2,412)		3,649		0001
Purchased Call/S&P 500 INDEX/SPXC052SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	1,034,000	6606.31		6,101		2,508		27,056			(3,603)		3,303		0001
Purchased Call/S&P 500 INDEX/SPXN13FST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	1,025,000	6282.5		10,353		3,652		68,738			(6,712)		3,035		0001
Purchased Call/S&P 500 INDEX/SPXD17J5Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/17/2026	1	1,536,000	5845.31		26,266		7,712		211,931			(18,566)		4,158		0001
Purchased Call/S&P 500 INDEX/SPXN13NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	1,409,000	6701.88		6,200		2,901		23,954			(3,313)		4,794		0001
Purchased Call/S&P 500 INDEX/SPXN13WSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	1,273,000	7037.98		6,620		4,009		6,269			(2,637)		4,930		0001
Purchased Call/S&P 500 INDEX/SPXO134ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	1,258,000	7344.12		7,296		5,286		1,933			(2,048)		5,349		0001
Purchased Call/S&P 500 INDEX/SPXN13VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	580,000	6976.5		3,016		1,763		3,982			(1,264)		2,210		0001
Purchased Call/S&P 500 INDEX/SPXD053SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	1	1,214,000	7175.02		5,220		3,567		4,721			(1,678)		4,993		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2026	1	638,000	7174.91		2,743		1,799		2,219			(947)		2,581		0001
Purchased Call/S&P 500 INDEX/SPXD055SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	586,000	7290.09		3,047		2,174		1,091			(877)		2,473		0001
Purchased Call/S&P 500 INDEX/SPXO132SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	1,026,000	7275.64		4,822		3,389		2,154			(1,457)		4,279		0001
Purchased Call/S&P 500 INDEX/SPXD055SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2025	09/18/2026	1	536,000	7328.32		2,680		1,930		781			(764)		2,266		0001
Purchased Call/S&P 500 INDEX/SPXN13PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	1,004,000	7001.48		4,819		2,443		1,995			(2,396)		3,555		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13VSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	1,008,000	6924.19		5,242		3,072		10,443			(2,189)		3,841		0001
Purchased Call/S&P 500 INDEX/SPX0136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	1	629,000	7318.36		4,089		2,996		1,442			(1,098)		2,690		0001
Purchased Call/S&P 500 INDEX/SPXN130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	1,095,000	6942.06		6,242		3,294		5,324			(2,966)		3,961		0001
Purchased Call/S&P 500 INDEX/SPX0137S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	1,542,000	7334.64		9,252		6,862		3,793			(2,440)		6,607		0001
Purchased Call/S&P 500 INDEX/SPXB216SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	12/01/2026	1	2,520	6820		59		55		56			(5)		12		0001
Purchased Call/S&P 500 INDEX/SPXB214S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2026	1	603	6647		14		11		16			(3)		3		0001
Purchased Call/S&P 500 INDEX/SPXB218S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2025	12/15/2026	1	15,643	6817		478		459		486			(20)		76		0001
Purchased Call/S&P 500 INDEX/SPX0131SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	766,000	7565.4		4,826		4,411		2,029			(461)		3,647		0001
Purchased Call/S&P 500 INDEX/SPX013BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	1	497,000	7301.92		4,175		3,331		2,022			(869)		2,211		0001
Purchased Call/S&P 500 INDEX/SPX0139SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	1	1,398,000	7201.21		12,163		9,520		9,864			(2,740)		6,144		0001
Purchased Call/S&P 500 INDEX/SPX013DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	1	614,000	7528.45		4,605		3,852		1,040			(782)		2,797		0001
Purchased Call/S&P 500 INDEX/SPXD050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	1	1,130,000	7613.63		4,520		4,407		3,703			(149)		5,548		0001
Purchased Call/S&P 500 INDEX/SPXD05MS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	443,000	7598.91		2,215		2,117		1,329			(116)		2,153		0001
Purchased Call/S&P 500 INDEX/SPXD05MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	1	690,000	7671.76		3,450		3,260		1,427			(198)		3,349		0001
Purchased Call/S&P 500 INDEX/SPXD05QS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	900,000	7758.07		3,060		3,043		1,840			(42)		4,457		0001
Purchased Call/S&P 500 INDEX/SPX013LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	1	496,000	7480.95		2,331		2,248		2,756			(89)		2,432		0001
Purchased Call/S&P 500 INDEX/SPXD050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	813,000	7751.14		2,846		2,830		1,751			(39)		4,048		0001
Purchased Call/S&P 500 INDEX/SPX013KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	1	615,000	7711.87		2,583		2,461		1,095			(142)		2,990		0001
Purchased Call/S&P 500 INDEX/SPX0136SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	1	521,000	7518.88		4,845		4,205		1,194			(650)		2,424		0001
Purchased Call/S&P 500 INDEX/SPXE17NS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	1,267,000	7319.41		11,910		10,686		10,098			(1,309)		5,969		0001
Purchased Call/S&P 500 INDEX/SPXD05NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	1	671,000	7609.15		3,355		3,207		2,006			(174)		3,276		0001
Purchased Call/S&P 500 INDEX/SPXD050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	1	515,000	7557.24		2,266		2,203		2,085			(81)		2,529		0001
Purchased Call/S&P 500 INDEX/SPXD05ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	1	782,000	7583.09		6,412		5,317		941			(1,107)		3,557		0001
Purchased Call/S&P 500 INDEX/SPXJ000SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/02/2026	1	520,000	7403.67		3,120		2,368		925			(769)		2,257		0001
Purchased Call/S&P 500 INDEX/SPX0138SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	1	1,253,000	7380.65		8,771		6,676		2,506			(2,145)		5,438		0001
Purchased Call/S&P 500 INDEX/SPX013CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	1	548,000	7391.81		4,165		3,350		1,329			(822)		2,455		0001
Purchased Call/S&P 500 INDEX/SPXD05JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	1	1,353,000	7588.79		9,336		8,564		3,336			(839)		6,471		0001
Purchased Call/S&P 500 INDEX/SPXD05KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	1	638,000	7604.55		3,764		3,514		1,583			(278)		3,070		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX013JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	1	1,449,000	7626.14		8,694		8,139		3,400			(621)		6,972		0001
Purchased Call/S&P 500 INDEX/SPXD05GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	1	1,174,000	7464.76		9,627		8,460		3,833			(1,233)		5,496		0001
Purchased Call/S&P 500 INDEX/SPXD05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	591,000	7633.04		2,660		2,541		1,564			(139)		2,873		0001
Purchased Call/S&P 500 INDEX/SPX0137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	1	508,000	7415.88		2,794		2,101		766			(697)		2,201		0001
Purchased Call/S&P 500 INDEX/SPX013NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	1	557,000	7727.52		1,838		1,833		1,358			(10)		2,777		0001
Purchased Call/S&P 500 INDEX/SPXD050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	579,000	7744.21		2,027		2,015		1,222			(28)		2,867		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	1	566,000	7453.88		4,075		3,339		1,305			(761)		2,549		0001
Purchased Call/S&P 500 INDEX/SPXD05A5L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	1	1,529,000	7343.74		13,608		10,909		4,966			(2,781)		6,838		0001
Purchased Call/S&P 500 INDEX/SPXD050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	1	975,000	7637.55		3,608		3,518		2,938			(118)		4,808		0001
Purchased Call/S&P 500 INDEX/SPXD051SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	1	504,000	7235.14		5,141		4,600		5,376			(577)		2,374		0001
Purchased Call/S&P 500 INDEX/SPX013ES6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	1	1,239,000	7531.06		11,151		9,354		2,047			(1,869)		5,644		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	333,824	100		3,472		482					(2,985)		624		0001
Purchased Call/S&P 500 INDEX/SPX1400SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	338,723	100		3,590		49					(3,531)		217		0001
Purchased Call/S&P 500 INDEX/SPXC058S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	262,068	100		2,752		115					(2,631)		274		0001
Purchased Call/S&P 500 INDEX/SPX1400SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	414,211	100		4,184		127					(4,047)		376		0001
Purchased Call/S&P 500 INDEX/SPX140PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	253,521	100		2,586		93					(2,487)		248		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	339,693	100		3,601		198					(3,394)		407		0001
Purchased Call/S&P 500 INDEX/SPX2610SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2026	1	346,770	100		2,531		335					(2,192)		635		0001
Purchased Call/S&P 500 INDEX/SPX140PS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	422,345	100		4,519		363					(4,148)		605		0001
Purchased Call/S&P 500 INDEX/SPX1400SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	264,684	100		2,753		402					(2,348)		509		0001
Purchased Call/S&P 500 INDEX/SPX140SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	447,226	100		3,623		888		19,624			(2,729)		1,110		0001
Purchased Call/S&P 500 INDEX/SPXC05DS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	292,380	100		2,544		452					(2,089)		617		0001
Purchased Call/S&P 500 INDEX/SPX140PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	244,451	100		2,567		276					(2,287)		405		0001
Purchased Call/S&P 500 INDEX/SPX140SS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	215,646	100		1,768		429		11,507			(1,339)		532		0001
Purchased Call/S&P 500 INDEX/SPX2610S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	218,607	100		2,405		27					(2,372)		128		0001
Purchased Call/S&P 500 INDEX/SPX2610SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	221,308	100		2,390		238					(2,148)		352		0001
Purchased Call/S&P 500 INDEX/SPXC05B5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	134,976	100		1,431		75					(1,353)		158		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140PSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	309,660	100		3,190		290					(2,892)		473		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	253,420	100		1,951		398		3,256			(1,553)		574		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	264,310	100		2,802		262					(2,533)		409		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	153,074	100		1,332		308		4,042			(1,022)		369		0001
Purchased Call/S&P 500 INDEX/SPXC059B8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	126,103	100		1,324		81					(1,240)		158		0001
Purchased Call/S&P 500 INDEX/SPXC05CS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	220,107	100		2,245		334					(1,907)		427		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	300,459	100		2,524		563		1,571			(1,960)		712		0001
Purchased Call/S&P 500 INDEX/SPXC058S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	372,222	100		3,908		163					(3,737)		390		0001
Purchased Call/S&P 500 INDEX/SPXC05A$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	255,416	100		2,784		314					(2,464)		433		0001
Purchased Call/S&P 500 INDEX/SPXC05DS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	280,868	100		2,444		451		4,272			(1,991)		606		0001
Purchased Call/S&P 500 INDEX/SPX140PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	294,068	100		3,088		238					(2,842)		414		0001
Purchased Call/S&P 500 INDEX/SPX140PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	302,741	100		3,209		321					(2,883)		482		0001
Purchased Call/S&P 500 INDEX/SPX140PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	298,961	100		2,960		285					(2,668)		469		0001
Purchased Call/S&P 500 INDEX/SPXC059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	241,187	100		2,532		174					(2,353)		322		0001
Purchased Call/S&P 500 INDEX/SPXC05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	170,482	100		1,432		310					(1,121)		397		0001
Purchased Call/S&P 500 INDEX/SPX140QSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	350,757	100		3,472		536		2,212			(2,930)		693		0001
Purchased Call/S&P 500 INDEX/SPX2610$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	157,498	100		1,654		5		716			(1,645)		58		0001
Purchased Call/S&P 500 INDEX/SPX140SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	125,345	100		1,028		243		5,041			(785)		304		0001
Purchased Call/S&P 500 INDEX/SPXC05B$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	211,086	100		2,259		313					(1,943)		395		0001
Purchased Call/S&P 500 INDEX/SPXI100W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	418,964	100		3,519		659		4,778			(2,854)		911		0001
Purchased Call/S&P 500 INDEX/SPXC05D$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	247,538	100		2,154		383					(1,769)		522		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	236,421	100		1,986		416		1,342			(1,567)		543		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	270,515	100		2,272		492		270			(1,779)		629		0001
Purchased Call/S&P 500 INDEX/SPXC05CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	214,347	100		2,186		304					(1,880)		401		0001
Purchased Call/S&P 500 INDEX/SPX140S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	206,329	100		1,774		418		4,959			(1,356)		501		0001
Purchased Call/S&P 500 INDEX/SPX140RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	243,436	100		1,996		423		641			(1,570)		563		0001
Purchased Call/S&P 500 INDEX/SPXC05B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	158,834	100		1,715		222					(1,492)		288		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1400S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	156,233	100		1,672		200					(1,470)		271		0001
Purchased Call/S&P 500 INDEX/SPX1400SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	386,042	100		3,590		593		5,290			(2,993)		789		0001
Purchased Call/S&P 500 INDEX/SPX100U5C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	208,889	100		2,047		323		1,389			(1,722)		416		0001
Purchased Call/S&P 500 INDEX/SPX1405S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	263,743	100		2,163		511		11,847			(1,652)		640		0001
Purchased Call/S&P 500 INDEX/SPX1400ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	554,966	100		5,605		125					(5,467)		436		0001
Purchased Call/S&P 500 INDEX/SPX1400SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	334,381	100		3,110		492		1,203			(2,614)		666		0001
Purchased Call/S&P 500 INDEX/SPX1400SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	187,754	100		1,239		188					(1,049)		368		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	275,213	100		2,917		338					(2,574)		472		0001
Purchased Call/S&P 500 INDEX/SPX1400S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	184,168	100		1,989		219					(1,766)		309		0001
Purchased Call/S&P 500 INDEX/SPXC05ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	210,770	100		1,602		316		6,523			(1,285)		468		0001
Purchased Call/S&P 500 INDEX/SPXC0578K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	164,942	100		1,765		68					(1,692)		167		0001
Purchased Call/S&P 500 INDEX/SPX1405S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	272,567	100		2,426		555		4,708			(1,868)		654		0001
Purchased Call/S&P 500 INDEX/SPX1400S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	207,936	100		1,934		306		1,700			(1,626)		414		0001
Purchased Call/S&P 500 INDEX/SPXC05A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	171,779	100		1,821		147					(1,671)		246		0001
Purchased Call/S&P 500 INDEX/SPX1400SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	455,578	100		4,601		102					(4,488)		358		0001
Purchased Call/S&P 500 INDEX/SPX2610SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	262,452	100		2,441		424					(2,013)		549		0001
Purchased Call/S&P 500 INDEX/SPX140RSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	318,201	100		2,641		571		53			(2,069)		740		0001
Purchased Call/S&P 500 INDEX/SPX1400SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	374,992	100		3,825		84					(3,731)		294		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	198,959	100		2,069		86					(1,978)		208		0001
Purchased Call/S&P 500 INDEX/SPX2610S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	150,229	100		1,653		5					(1,643)		56		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	284,804	100		3,047		245					(2,796)		408		0001
Purchased Call/S&P 500 INDEX/SPX140PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	171,280	100		1,747		125					(1,618)		233		0001
Purchased Call/S&P 500 INDEX/SPX2610S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	396,400	100		4,043		134					(3,899)		374		0001
Purchased Call/S&P 500 INDEX/SPX140PSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	166,930	100		1,753		175					(1,575)		266		0001
Purchased Call/S&P 500 INDEX/SPXC05BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	170,315	100		1,771		239					(1,529)		315		0001
Purchased Call/S&P 500 INDEX/SPX2610SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	326,612	100		3,593		430					(3,158)		567		0001
Purchased Call/S&P 500 INDEX/SPX2610SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	367,132	100		3,928		240					(3,680)		461		0001
Purchased Call/S&P 500 INDEX/SPX140RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	189,613	100		1,744		298					(1,443)		394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX100I9SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	311,454	100		2,554		485		6,168			(2,064)		682		0001
Purchased Call/S&P 500 INDEX/SPX2610S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	208,158	100		2,269		6					(2,256)		77		0001
Purchased Call/S&P 500 INDEX/SPX1400SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	320,892	100		3,434		57					(3,368)		222		0001
Purchased Call/S&P 500 INDEX/SPX140SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	356,458	100		3,101		701		3,869			(2,396)		850		0001
Purchased Call/S&P 500 INDEX/SPXC059S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	335,464	100		3,556		217					(3,332)		421		0001
Purchased Call/S&P 500 INDEX/SPXC05CSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	227,740	100		2,186		367		30			(1,815)		469		0001
Purchased Call/S&P 500 INDEX/SPX140RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	315,742	100		2,494		481		4,949			(2,009)		696		0001
Purchased Call/S&P 500 INDEX/SPXC05BS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	180,946	100		1,990		238					(1,750)		314		0001
Purchased Call/S&P 500 INDEX/SPXC05ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	267,191	100		2,031		399		11,103			(1,630)		593		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	166,291	100		1,164		87					(1,075)		230		0001
Purchased Call/S&P 500 INDEX/SPXC05ESR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	263,691	100		2,136		441		1,742			(1,691)		602		0001
Purchased Call/S&P 500 INDEX/SPXC05ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	310,659	100		2,423		478		9,079			(1,944)		690		0001
Purchased Call/S&P 500 INDEX/SPXC05AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	199,654	100		2,136		188		444			(1,944)		300		0001
Purchased Call/S&P 500 INDEX/SPX100VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	234,875	100		1,996		354					(1,641)		496		0001
Purchased Call/S&P 500 INDEX/SPX2610SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	268,551	100		2,954		354					(2,597)		466		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	424,442	100		4,499		187					(4,302)		444		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	448,787	100		4,578		88					(4,477)		332		0001
Purchased Call/S&P 500 INDEX/SPX140PS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	442,060	100		4,730		274					(4,445)		543		0001
Purchased Call/S&P 500 INDEX/SPX140TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	286,278	100		2,061		676		14,614			(1,384)		821		0001
Purchased Call/S&P 500 INDEX/SPX140US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	46,381	100		408		150		2,389			(258)		141		0001
Purchased Call/S&P 500 INDEX/SPX1403SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	12,432	100		91		25		691			(66)		32		0001
Purchased Call/S&P 500 INDEX/SPX140TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	101,770	100		1,150		352		5,919			(797)		282		0001
Purchased Call/S&P 500 INDEX/SPX140USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	179,737	100		1,618		677		5,631			(940)		582		0001
Purchased Call/S&P 500 INDEX/SPX140USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	126,801	100		2,206		867		6,666			(1,346)		395		0001
Purchased Call/S&P 500 INDEX/SPX140VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	81,524	100		1,272		595		2,973			(680)		277		0001
Purchased Call/S&P 500 INDEX/SPX140US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/05/2026	1	202,354	100		1,801		773		7,245			(1,031)		661		0001
Purchased Call/S&P 500 INDEX/SPX140SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	497	100		7		2		34			(5)		1		0001
Purchased Call/S&P 500 INDEX/SPX261SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	24,558	100		489		238		1,391			(252)		86		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2026	1	226,185	100		2,036		925		9,224			(1,115)		763		0001
Purchased Call/S&P 500 INDEX/SPXJ002SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	261,326	100		1,725		506		11,584			(1,219)		707		0001
Purchased Call/S&P 500 INDEX/SPX261RSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	176,151	100		2,924		1,259		9,719			(1,671)		576		0001
Purchased Call/S&P 500 INDEX/SPX140USQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	174,035	100		1,566		705		7,306			(865)		582		0001
Purchased Call/S&P 500 INDEX/SPX140TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	485,991	100		2,624		752		25,624			(1,869)		1,303		0001
Purchased Call/S&P 500 INDEX/SPX140TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	239,267	100		1,699		467		10,232			(1,232)		626		0001
Purchased Call/S&P 500 INDEX/SPX261SSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	77,630	100		1,056		516		2,764			(542)		270		0001
Purchased Call/S&P 500 INDEX/SPX140TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	43,035	100		572		194		2,896			(379)		125		0001
Purchased Call/S&P 500 INDEX/SPX261SS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	174,489	100		1,588		743		3,163			(849)		594		0001
Purchased Call/S&P 500 INDEX/SPXJ003SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	1,596	100		15		5		85			(10)		4		0001
Purchased Call/S&P 500 INDEX/SPX261RSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	163,616	100		1,456		642		5,230			(814)		543		0001
Purchased Call/S&P 500 INDEX/SPX261RSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	104,343	100		699		283		2,642			(416)		332		0001
Purchased Call/S&P 500 INDEX/SPX140SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	324,638	100		2,078		527		19,853			(1,551)		815		0001
Purchased Call/S&P 500 INDEX/SPX140USH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2026	1	87,113	100		793		319		2,849			(473)		276		0001
Purchased Call/S&P 500 INDEX/SPX261RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	42,731	100		650		251		1,958			(399)		133		0001
Purchased Call/S&P 500 INDEX/SPX140TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	3,219	100		35		10		204			(26)		8		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	39,992	100		788		324		2,727			(465)		128		0001
Purchased Call/S&P 500 INDEX/SPX140USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	219,473	100		3,182		1,250		11,338			(1,941)		684		0001
Purchased Call/S&P 500 INDEX/SPX261SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	132,123	100		2,378		1,140		5,657			(1,238)		457		0001
Purchased Call/S&P 500 INDEX/SPX261RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	53,982	100		988		400		3,245			(587)		172		0001
Purchased Call/S&P 500 INDEX/SPX140USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	5,120	100		81		32		234			(50)		16		0001
Purchased Call/S&P 500 INDEX/SPX261SSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	102,448	100		912		446		2,638			(468)		357		0001
Purchased Call/S&P 500 INDEX/SPX261SS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	244,159	100		2,222		1,040		5,536			(1,187)		831		0001
Purchased Call/S&P 500 INDEX/SPXJ004SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2025	04/28/2026	1	196,157	100		1,452		468		8,677			(982)		558		0001
Purchased Call/S&P 500 INDEX/SPX261RSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	90,875	100		1,608		700		5,085			(912)		300		0001
Purchased Call/S&P 500 INDEX/SPXC055SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	197,990	100		1,782		781		7,209			(1,001)		655		0001
Purchased Call/S&P 500 INDEX/SPXJ004SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	87,509	100		1,295		414		6,698			(882)		248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140T$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	212,373	100		1,402		432		7,566			(968)		591		0001
Purchased Call/S&P 500 INDEX/SPXC05T$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	65,188	100		1,036		460		2,988			(576)		217		0001
Purchased Call/S&P 500 INDEX/SPX261R$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	1	174,163	100		1,533		638		5,731			(898)		562		0001
Purchased Call/S&P 500 INDEX/SPX140T$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	18,650	100		287		93		1,372			(194)		53		0001
Purchased Call/S&P 500 INDEX/SPX140U$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	93,829	100		1,361		612		5,496			(751)		314		0001
Purchased Call/S&P 500 INDEX/SPXJ005$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	372,829	100		2,908		1,023		16,081			(1,888)		1,104		0001
Purchased Call/S&P 500 INDEX/SPXC050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	141,662	100		1,261		483		2,641			(777)		439		0001
Purchased Call/S&P 500 INDEX/SPXJ002$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	14,208	100		173		50		1,229			(123)		38		0001
Purchased Call/S&P 500 INDEX/SPXJ003$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	200,995	100		1,427		447		7,879			(981)		562		0001
Purchased Call/S&P 500 INDEX/SPX261R$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2025	06/05/2026	1	3,565	100		65		28		200			(37)		12		0001
Purchased Call/S&P 500 INDEX/SPXC055$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	35,972	100		586		257		2,067			(329)		119		0001
Purchased Call/S&P 500 INDEX/SPXJ002$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	260,641	100		1,720		505		14,190			(1,216)		706		0001
Purchased Call/S&P 500 INDEX/SPXJ000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	313,446	100		2,037		533		16,348			(1,504)		804		0001
Purchased Call/S&P 500 INDEX/SPXJ001$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	352,249	100		2,571		730		22,565			(1,839)		940		0001
Purchased Call/S&P 500 INDEX/SPXD17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2025	06/03/2026	1	82,632	100		744		313		2,227			(430)		268		0001
Purchased Call/S&P 500 INDEX/SPXC05N$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	210,417	100		1,873		707		6,348			(1,169)		647		0001
Purchased Call/S&P 500 INDEX/SPXC05N$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	339,816	100		2,956		1,100		16,729			(1,860)		1,033		0001
Purchased Call/S&P 500 INDEX/SPXC05U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	184,092	100		3,001		1,364		11,138			(1,643)		621		0001
Purchased Call/S&P 500 INDEX/SPX261S$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	44,514	100		703		335		1,525			(368)		154		0001
Purchased Call/S&P 500 INDEX/SPXJ002$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	10,306	100		111		34		651			(77)		28		0001
Purchased Call/S&P 500 INDEX/SPXJ003$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	289,330	100		2,083		654		14,782			(1,431)		808		0001
Purchased Call/S&P 500 INDEX/SPX261R$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	193,179	100		1,739		749		5,953			(993)		631		0001
Purchased Call/S&P 500 INDEX/SPXC05T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	91,977	100		1,527		673		5,048			(853)		305		0001
Purchased Call/S&P 500 INDEX/SPXD17PSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	11,807	100		202		83		695			(119)		38		0001
Purchased Call/S&P 500 INDEX/SPXC05N$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	154,542	100		2,009		748		9,781			(1,264)		470		0001
Purchased Call/S&P 500 INDEX/SPX261S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	74,346	100		1,160		530		4,058			(629)		251		0001
Purchased Call/S&P 500 INDEX/SPXJ004$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	37,914	100		489		163		2,399			(327)		109		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ006S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	232,546	100		1,814		640		10,540			(1,176)		689		0001
Purchased Call/S&P 500 INDEX/SPX140U8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	138,632	100		1,248		561		5,724			(689)		463		0001
Purchased Call/S&P 500 INDEX/SPX140U8G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	271,884	100		3,942		1,575		16,248			(2,378)		860		0001
Purchased Call/S&P 500 INDEX/SPX140U8Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/17/2026	1	119,960	100		2,099		968		6,734			(1,133)		407		0001
Purchased Call/S&P 500 INDEX/SPX140S8J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/02/2026	1	32,385	100		279		70		1,475			(208)		81		0001
Purchased Call/S&P 500 INDEX/SPX140T8W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	1	149,933	100		1,139		392		6,172			(746)		440		0001
Purchased Call/S&P 500 INDEX/SPXC05W89	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	312,146	100		2,778		1,370		9,179			(1,416)		1,096		0001
Purchased Call/S&P 500 INDEX/SPX140U8D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	135,002	100		1,148		451		4,668			(700)		421		0001
Purchased Call/S&P 500 INDEX/SPXJ005N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	296,384	100		2,223		772		13,517			(1,449)		874		0001
Purchased Call/S&P 500 INDEX/SPX140S8Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	298,505	100		1,910		505		16,713			(1,403)		769		0001
Purchased Call/S&P 500 INDEX/SPXJ003N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	18,686	100		273		85		1,378			(188)		52		0001
Purchased Call/S&P 500 INDEX/SPX140U8C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	13,778	100		214		84		719			(130)		43		0001
Purchased Call/S&P 500 INDEX/SPX140S8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	278,790	100		1,756		469		14,887			(1,285)		722		0001
Purchased Call/S&P 500 INDEX/SPX140T8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	55,360	100		797		272		3,647			(524)		162		0001
Purchased Call/S&P 500 INDEX/SPX140S8T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	52,623	100		647		173		4,517			(473)		136		0001
Purchased Call/S&P 500 INDEX/SPX140U8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	17,655	100		155		58		901			(98)		54		0001
Purchased Call/S&P 500 INDEX/SPX140S8Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	15,261	100		166		46		1,097			(121)		40		0001
Purchased Call/S&P 500 INDEX/SPX140S81	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	964	100		17		4		69			(13)		2		0001
Purchased Call/S&P 500 INDEX/SPX261S8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	107,661	100		990		475		2,368			(516)		373		0001
Purchased Call/S&P 500 INDEX/SPX140S8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	147,749	100		1,212		300		6,363			(909)		369		0001
Purchased Call/S&P 500 INDEX/SPX140T8T7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	45,811	100		646		182		4,546			(465)		122		0001
Purchased Call/S&P 500 INDEX/SPX140U8S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	303,818	100		2,005		744		12,840			(1,264)		924		0001
Purchased Call/S&P 500 INDEX/SPX140T8N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	47,144	100		622		204		3,566			(418)		135		0001
Purchased Call/S&P 500 INDEX/SPX140U8L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	87,526	100		1,348		564		4,052			(783)		283		0001
Purchased Call/S&P 500 INDEX/SPXD17PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2026	1	89,292	100		1,545		621		4,773			(923)		283		0001
Purchased Call/S&P 500 INDEX/SPX261RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	209,154	100		1,841		757		7,365			(1,087)		668		0001
Purchased Call/S&P 500 INDEX/SPX140T8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	146,092	100		1,841		506		9,855			(1,335)		382		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	70,550	100		1,143		431		3,436			(713)		217		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	269,160	100		2,422		1,087		6,511			(1,341)		899		0001
Purchased Call/S&P 500 INDEX/SPX140US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2026	1	57,873	100		972		404		3,123			(570)		187		0001
Purchased Call/S&P 500 INDEX/SPX261SSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	82,285	100		741		362		1,985			(380)		287		0001
Purchased Call/S&P 500 INDEX/SPXJ002SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	34,259	100		199		60		1,382			(138)		94		0001
Purchased Call/S&P 500 INDEX/SPXJ004ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	206,049	100		1,566		521		9,047			(1,047)		593		0001
Purchased Call/S&P 500 INDEX/SPXJ002SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	78,219	100		375		114		2,634			(261)		216		0001
Purchased Call/S&P 500 INDEX/SPXC05MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	31,363	100		489		177		1,562			(312)		94		0001
Purchased Call/S&P 500 INDEX/SPX261RSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	180,655	100		1,301		552		5,983			(748)		589		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	190,820	100		2,862		1,096		7,222			(1,764)		591		0001
Purchased Call/S&P 500 INDEX/SPX261RSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	76,045	100		1,262		544		3,727			(721)		249		0001
Purchased Call/S&P 500 INDEX/SPXC05NSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	106,348	100		1,383		515		5,249			(870)		323		0001
Purchased Call/S&P 500 INDEX/SPX261RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	331,806	100		3,019		1,381		12,360			(1,638)		1,122		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	145,786	100		2,012		827		7,814			(1,188)		466		0001
Purchased Call/S&P 500 INDEX/SPX140TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1	108,433	100		1,366		440		7,152			(925)		308		0001
Purchased Call/S&P 500 INDEX/SPX140TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	355,787	100		2,491		685		16,182			(1,806)		931		0001
Purchased Call/S&P 500 INDEX/SPXJ002SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	6,608	100		70		21		464			(50)		18		0001
Purchased Call/S&P 500 INDEX/SPXJ006SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	101,735	100		794		284		3,688			(510)		305		0001
Purchased Call/S&P 500 INDEX/SPX261SSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	24,583	100		452		224		1,321			(228)		87		0001
Purchased Call/S&P 500 INDEX/SPXC05NSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	315,068	100		2,773		1,032		13,835			(1,744)		958		0001
Purchased Call/S&P 500 INDEX/SPX261SS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	1	121,631	100		1,107		524		2,328			(585)		419		0001
Purchased Call/S&P 500 INDEX/SPXJ000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	16,532	100		107		27		948			(80)		41		0001
Purchased Call/S&P 500 INDEX/SPX140US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	141,881	100		1,206		474		3,880			(736)		442		0001
Purchased Call/S&P 500 INDEX/SPXC05TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	21,894	100		390		175		1,049			(216)		73		0001
Purchased Call/S&P 500 INDEX/SPXC05RSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	13,089	100		240		102		807			(138)		43		0001
Purchased Call/S&P 500 INDEX/SPXJ006SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	135,250	100		1,677		601		7,045			(1,078)		405		0001
Purchased Call/S&P 500 INDEX/SPX261SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	1	277,480	100		2,497		1,152		10,048			(1,348)		941		0001
Purchased Call/S&P 500 INDEX/SPXJ001SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	22,639	100		337		96		2,267			(241)		60		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17PSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	211,041	100		1,878		770		7,734			(1,112)		674		0001
Purchased Call/S&P 500 INDEX/SPX140US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	177,069	100		1,541		603		4,766			(941)		552		0001
Purchased Call/S&P 500 INDEX/SPX140TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	296,771	100		2,315		784		14,588			(1,533)		865		0001
Purchased Call/S&P 500 INDEX/SPX140SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	519,551	100		3,533		969		27,726			(2,565)		1,360		0001
Purchased Call/S&P 500 INDEX/SPXC05IIS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	113,655	100		1,637		800		4,846			(841)		396		0001
Purchased Call/S&P 500 INDEX/SPX261RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	216,450	100		1,948		848		6,906			(1,104)		714		0001
Purchased Call/S&P 500 INDEX/SPXC05PS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	335,481	100		2,952		1,139		10,779			(1,812)		1,043		0001
Purchased Call/S&P 500 INDEX/SPX140TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	207,628	100		1,474		414		13,414			(1,060)		551		0001
Purchased Call/S&P 500 INDEX/SPX140TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	213,209	100		1,684		575		9,707			(1,108)		624		0001
Purchased Call/S&P 500 INDEX/SPXJ000S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	5,789	100		61		16		416			(45)		15		0001
Purchased Call/S&P 500 INDEX/SPX140T3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	50,426	100		696		215		3,333			(480)		140		0001
Purchased Call/S&P 500 INDEX/SPXJ002SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	445,230	100		2,939		863		17,832			(2,077)		1,205		0001
Purchased Call/S&P 500 INDEX/SPXJ003SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	37,784	100		559		176		3,207			(384)		106		0001
Purchased Call/S&P 500 INDEX/SPXJ006S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	154,927	100		1,208		426		6,715			(783)		459		0001
Purchased Call/S&P 500 INDEX/SPXJ003SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	161,761	100		1,165		366		7,145			(800)		452		0001
Purchased Call/S&P 500 INDEX/SPX140SSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	222,679	100		980		248		9,729			(731)		559		0001
Purchased Call/S&P 500 INDEX/SPXC05RSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	23,575	100		380		160		1,026			(219)		77		0001
Purchased Call/S&P 500 INDEX/SPXD17TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	78,104	100		1,406		678		3,643			(728)		271		0001
Purchased Call/S&P 500 INDEX/SPXJ002S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	246,134	100		1,649		477		14,805			(1,170)		663		0001
Purchased Call/S&P 500 INDEX/SPXJ002SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	1,033	100		14		4		76			(10)		3		0001
Purchased Call/S&P 500 INDEX/SPXJ002ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/20/2026	1	132,180	100		872		261		3,966			(612)		363		0001
Purchased Call/S&P 500 INDEX/SPXJ003SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	184,754	100		1,330		425		7,757			(906)		523		0001
Purchased Call/S&P 500 INDEX/SPXC05T3N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	305,079	100		2,685		1,191		8,904			(1,493)		1,016		0001
Purchased Call/S&P 500 INDEX/SPX261SSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	253,994	100		2,311		1,127		7,784			(1,190)		884		0001
Purchased Call/S&P 500 INDEX/SPX140SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	345,895	100		2,594		656		15,051			(1,939)		868		0001
Purchased Call/S&P 500 INDEX/SPX140TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	435,044	100		3,393		1,131		17,589			(2,265)		1,252		0001
Purchased Call/S&P 500 INDEX/SPX140TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	354,349	100		1,772		649		12,582			(1,121)		1,074		0001
Purchased Call/S&P 500 INDEX/SPX140V5S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/25/2026	1	195,161	100		1,835		884		5,227			(950)		678		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ006S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	126,100	100		1,463		516		7,765			(948)		373		0001
Purchased Call/S&P 500 INDEX/SPX140USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	60,676	100		516		203		1,845			(315)		189		0001
Purchased Call/S&P 500 INDEX/SPX140VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	111,977	100		1,870		875		3,908			(999)		381		0001
Purchased Call/S&P 500 INDEX/SPX140VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	158,063	100		1,454		679		4,311			(781)		538		0001
Purchased Call/S&P 500 INDEX/SPX140VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2026	1	49,790	100		831		394		1,768			(440)		171		0001
Purchased Call/S&P 500 INDEX/SPX140US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	18,128	100		341		159		954			(183)		62		0001
Purchased Call/S&P 500 INDEX/SPX140SSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	272,719	100		1,336		361		10,549			(974)		710		0001
Purchased Call/S&P 500 INDEX/SPX261RSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	45,799	100		412		177		1,553			(236)		150		0001
Purchased Call/S&P 500 INDEX/SPX140TSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	164,090	100		1,214		395		7,273			(818)		468		0001
Purchased Call/S&P 500 INDEX/SPX140VS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	25,945	100		433		202		1,150			(233)		88		0001
Purchased Call/S&P 500 INDEX/SPX261SS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	162,508	100		1,495		713		3,173			(782)		561		0001
Purchased Call/S&P 500 INDEX/SPX140USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	185,257	100		1,575		629		7,486			(950)		586		0001
Purchased Call/S&P 500 INDEX/SPX140TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	78,384	100		564		162		4,941			(402)		210		0001
Purchased Call/S&P 500 INDEX/SPX140UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	196,416	100		2,671		1,202		10,785			(1,475)		656		0001
Purchased Call/S&P 500 INDEX/SPXC05OSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/19/2025	05/19/2026	1	304,222	100		2,677		1,018		9,696			(1,658)		939		0001
Purchased Call/S&P 500 INDEX/SPX261SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	219,606	100		1,647		769		5,374			(884)		747		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/13/2025	05/13/2026	1	150,576	100		2,409		876		11,045			(1,531)		454		0001
Purchased Call/S&P 500 INDEX/SPX261RSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	257,198	100		2,263		930		10,160			(1,337)		822		0001
Purchased Call/S&P 500 INDEX/SPXJ002SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	30,683	100		371		109		1,907			(262)		83		0001
Purchased Call/S&P 500 INDEX/SPX140TSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	216,686	100		1,300		398		7,625			(901)		600		0001
Purchased Call/S&P 500 INDEX/SPX140TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	394,624	100		3,078		1,026		13,313			(2,055)		1,136		0001
Purchased Call/S&P 500 INDEX/SPX261RSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2026	1	46,064	100		663		252		1,965			(411)		142		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/13/2025	05/13/2026	1	147,672	100		1,314		478		7,868			(835)		446		0001
Purchased Call/S&P 500 INDEX/SPXC05MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/12/2025	05/12/2026	1	173,407	100		1,491		538		5,033			(952)		521		0001
Purchased Call/S&P 500 INDEX/SPX261SSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	228,245	100		2,009		996		7,093			(1,013)		804		0001
Purchased Call/S&P 500 INDEX/SPX140VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	52,690	100		717		426		1,785			(291)		203		0001
Purchased Call/S&P 500 INDEX/SPX140VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	72,907	100		656		390		1,814			(266)		281		0001
Purchased Call/S&P 500 INDEX/SPX140VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2026	1	2,535	100		37		19		87			(18)		9		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140W4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2026	1	229,054	100		2,084		1,349		3,063			(744)		921		0001
Purchased Call/S&P 500 INDEX/SPX140VSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	163,700	100		1,441		844		3,612			(602)		624		0001
Purchased Call/S&P 500 INDEX/SPX140VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2026	1	193,958	100		1,726		1,065		5,113			(662)		761		0001
Purchased Call/S&P 500 INDEX/SPX261TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	199,579	100		1,816		1,029		3,915			(793)		748		0001
Purchased Call/S&P 500 INDEX/SPX261TSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	84,513	100		1,327		815		1,969			(513)		331		0001
Purchased Call/S&P 500 INDEX/SPX261TSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	146,654	100		1,335		808		2,804			(532)		568		0001
Purchased Call/S&P 500 INDEX/SPX261TS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	241,467	100		2,173		1,189		4,848			(991)		889		0001
Purchased Call/S&P 500 INDEX/SPX261TSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2026	1	165,706	100		1,524		891		3,513			(639)		631		0001
Purchased Call/S&P 500 INDEX/SPX140W6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	306,054	100		2,754		1,882		5,887			(885)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXD17WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	1	45,469	100		755		389		2,218			(366)		163		0001
Purchased Call/S&P 500 INDEX/SPX261US6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	192,421	100		1,751		1,166		2,927			(597)		780		0001
Purchased Call/S&P 500 INDEX/SPX261VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	160,945	100		1,368		1,018		1,815			(358)		693		0001
Purchased Call/S&P 500 INDEX/SPX261TSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	230,770	100		2,031		1,269		5,346			(770)		908		0001
Purchased Call/S&P 500 INDEX/SPX261TS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	103,569	100		942		534		2,489			(412)		388		0001
Purchased Call/S&P 500 INDEX/SPX140W8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	281,999	100		2,538		1,734		4,606			(816)		1,160		0001
Purchased Call/S&P 500 INDEX/SPX261TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	122,087	100		1,074		671		3,044			(407)		480		0001
Purchased Call/S&P 500 INDEX/SPX261SSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	89,209	100		785		391		2,269			(394)		315		0001
Purchased Call/S&P 500 INDEX/SPX261TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	136,327	100		1,227		750		2,061			(477)		533		0001
Purchased Call/S&P 500 INDEX/SPX261TS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	272,133	100		2,449		1,356		4,665			(1,094)		1,012		0001
Purchased Call/S&P 500 INDEX/SPX261USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	173,416	100		1,578		1,048		2,611			(540)		703		0001
Purchased Call/S&P 500 INDEX/SPX261USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2026	1	292,414	100		2,661		1,789		4,727			(875)		1,198		0001
Purchased Call/S&P 500 INDEX/SPX261SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	147,973	100		1,347		737		3,298			(614)		545		0001
Purchased Call/S&P 500 INDEX/SPX261USY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	250,560	100		2,255		1,585		2,533			(681)		1,045		0001
Purchased Call/S&P 500 INDEX/SPX261VSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	239,316	100		1,962		1,433		1,870			(532)		1,021		0001
Purchased Call/S&P 500 INDEX/SPXD051S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	1	103,219	100		1,920		1,185		4,724			(736)		405		0001
Purchased Call/S&P 500 INDEX/SPX261USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	1	248,802	100		2,239		1,497		4,019			(757)		1,015		0001
Purchased Call/S&P 500 INDEX/SPXE172ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	1	95,959	100		1,679		958		3,539			(728)		362		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE172SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	9,198	100		154		87		302			(67)		34		0001
Purchased Call/S&P 500 INDEX/SPXD050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	170,405	100		1,534		934		3,732			(606)		664		0001
Purchased Call/S&P 500 INDEX/SPX261S6S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	1	278,881	100		2,538		1,300		6,652			(1,248)		998		0001
Purchased Call/S&P 500 INDEX/SPX140V6G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2025	07/15/2026	1	23,603	100		208		112		765			(96)		86		0001
Purchased Call/S&P 500 INDEX/SPXD17W6D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	63,109	100		543		280		1,852			(263)		226		0001
Purchased Call/S&P 500 INDEX/SPXE175S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/10/2026	1	30,640	100		512		312		971			(202)		119		0001
Purchased Call/S&P 500 INDEX/SPXC05V6N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	87,488	100		1,172		619		2,541			(557)		316		0001
Purchased Call/S&P 500 INDEX/SPX140VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2025	07/29/2026	1	180,584	100		1,643		946		3,548			(698)		685		0001
Purchased Call/S&P 500 INDEX/SPXD056S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	267,062	100		2,297		1,659		1,356			(650)		1,129		0001
Purchased Call/S&P 500 INDEX/SPX140VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2026	1	189,324	100		1,704		976		3,939			(728)		716		0001
Purchased Call/S&P 500 INDEX/SPX140V5O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	226,197	100		1,991		1,167		5,011			(831)		862		0001
Purchased Call/S&P 500 INDEX/SPXD17XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	938	100		14		7		36			(6)		3		0001
Purchased Call/S&P 500 INDEX/SPX140WS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/21/2026	1	147,055	100		1,338		862		1,715			(482)		587		0001
Purchased Call/S&P 500 INDEX/SPX261USM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	1	430,460	100		3,874		2,593		6,940			(1,305)		1,760		0001
Purchased Call/S&P 500 INDEX/SPX261TSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	44,830	100		861		498		1,928			(363)		170		0001
Purchased Call/S&P 500 INDEX/SPX261T55	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	1	136,957	100		1,219		682		2,007			(538)		512		0001
Purchased Call/S&P 500 INDEX/SPX261S6R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	209,822	100		2,896		1,468		7,659			(1,440)		743		0001
Purchased Call/S&P 500 INDEX/SPX261TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	21,281	100		400		245		614			(156)		83		0001
Purchased Call/S&P 500 INDEX/SPX261TSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	203,541	100		1,832		1,125		2,794			(708)		797		0001
Purchased Call/S&P 500 INDEX/SPX261TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	115,357	100		1,050		636		2,362			(418)		447		0001
Purchased Call/S&P 500 INDEX/SPX261US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	1	242,981	100		2,187		1,506		3,504			(683)		1,007		0001
Purchased Call/S&P 500 INDEX/SPX261US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	1	88,574	100		292		197		564			(95)		364		0001
Purchased Call/S&P 500 INDEX/SPX261USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	237,525	100		2,161		1,495		3,687			(669)		987		0001
Purchased Call/S&P 500 INDEX/SPX261S6Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	499,077	100		4,542		2,302		13,461			(2,258)		1,767		0001
Purchased Call/S&P 500 INDEX/SPX261VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	323,361	100		2,910		2,045		6,525			(879)		1,349		0001
Purchased Call/S&P 500 INDEX/SPX261USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	1	168,641	100		1,552		1,057		3,124			(502)		694		0001
Purchased Call/S&P 500 INDEX/SPX261VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	155,734	100		1,308		980		2,235			(330)		673		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261V$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	16,782	100		144		103		288			(42)		71		0001
Purchased Call/S&P 500 INDEX/SPX261T$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	104,808	100		1,771		1,004		3,462			(774)		393		0001
Purchased Call/S&P 500 INDEX/SPX261VS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	229,637	100		2,044		1,441		4,522			(613)		963		0001
Purchased Call/S&P 500 INDEX/SPX261V$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	269,164	100		2,261		1,672		3,151			(601)		1,153		0001
Purchased Call/S&P 500 INDEX/SPX261T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	126,791	100		1,991		1,102		3,491			(889)		472		0001
Purchased Call/S&P 500 INDEX/SPX261V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2026	1	210,153	100		1,786		1,334		2,389			(455)		907		0001
Purchased Call/S&P 500 INDEX/SPX261T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	1	217,194	100		1,955		1,105		3,632			(857)		814		0001
Purchased Call/S&P 500 INDEX/SPX261V$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	340,410	100		1,055		753		2,576			(304)		1,437		0001
Purchased Call/S&P 500 INDEX/SPX261S$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	9,831	100		154		84		406			(71)		36		0001
Purchased Call/S&P 500 INDEX/SPX261U$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	1	248,213	100		2,259		1,425		4,209			(835)		985		0001
Purchased Call/S&P 500 INDEX/SPX261T$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2026	1	119,259	100		1,073		642		2,180			(432)		461		0001
Purchased Call/S&P 500 INDEX/SPX261U$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	193,745	100		1,744		1,105		2,930			(640)		771		0001
Purchased Call/S&P 500 INDEX/SPX261T$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	117,740	100		1,990		1,128		4,673			(869)		441		0001
Purchased Call/S&P 500 INDEX/SPX140V$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	1	129,148	100		1,137		600		2,719			(540)		467		0001
Purchased Call/S&P 500 INDEX/SPX140V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	25,018	100		368		218		883			(150)		96		0001
Purchased Call/S&P 500 INDEX/SPXD17W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	132,833	100		1,169		605		3,635			(564)		478		0001
Purchased Call/S&P 500 INDEX/SPXE171$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	219,078	100		1,950		1,085		3,771			(865)		817		0001
Purchased Call/S&P 500 INDEX/SPX140V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2026	1	187,537	100		1,650		882		6,155			(769)		685		0001
Purchased Call/S&P 500 INDEX/SPX140W$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2026	1	24,905	100		247		166		437			(80)		102		0001
Purchased Call/S&P 500 INDEX/SPX261S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	54,756	100		893		445		2,203			(447)		193		0001
Purchased Call/S&P 500 INDEX/SPX261T$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	60,642	100		461		267		1,272			(194)		231		0001
Purchased Call/S&P 500 INDEX/SPX140V$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2026	1	43,131	100		591		306		1,558			(285)		155		0001
Purchased Call/S&P 500 INDEX/SPX261T$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	260,376	100		2,369		1,351		4,817			(1,027)		983		0001
Purchased Call/S&P 500 INDEX/SPX261T$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	424,857	100		3,739		2,348		9,498			(1,406)		1,683		0001
Purchased Call/S&P 500 INDEX/SPX261S$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	370,450	100		3,334		1,819		10,615			(1,525)		1,364		0001
Purchased Call/S&P 500 INDEX/SPX261U$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	1	230,821	100		2,124		1,392		3,217			(733)		934		0001
Purchased Call/S&P 500 INDEX/SPX261V$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	228,896	100		1,946		1,443		2,374			(513)		981		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	267,386	100		2,406		1,565		4,169			(844)		1,077		0001
Purchased Call/S&P 500 INDEX/SPX261VSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	1	164,054	100		1,345		986		1,504			(361)		702		0001
Purchased Call/S&P 500 INDEX/SPX261TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	1	207,876	100		1,850		1,153		5,252			(705)		818		0001
Purchased Call/S&P 500 INDEX/SPX140VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	1	324,030	100		2,851		1,833		4,411			(1,031)		1,294		0001
Purchased Call/S&P 500 INDEX/SPX261VS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	231,179	100		2,011		1,429		4,117			(584)		974		0001
Purchased Call/S&P 500 INDEX/SPX261VS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	1	388,030	100		3,376		2,390		7,511			(990)		1,631		0001
Purchased Call/S&P 500 INDEX/SPX261USU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	1	186,099	100		1,694		1,176		2,711			(520)		775		0001
Purchased Call/S&P 500 INDEX/SPXE174SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	64,665	100		1,138		680		2,207			(458)		250		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2026	1	83,688	100		1,356		725		4,420			(631)		306		0001
Purchased Call/S&P 500 INDEX/SPXC05Y6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	15,824	100		267		156		601			(112)		60		0001
Purchased Call/S&P 500 INDEX/SPXC05YSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	21,787	100		392		230		910			(164)		83		0001
Purchased Call/S&P 500 INDEX/SPXD055SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	316,354	100		2,721		1,965		2,737			(770)		1,338		0001
Purchased Call/S&P 500 INDEX/SPXD056S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2026	1	299,319	100		2,544		1,843		2,107			(714)		1,273		0001
Purchased Call/S&P 500 INDEX/SPXD17XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	299,310	100		2,604		1,371		8,341			(1,241)		1,083		0001
Purchased Call/S&P 500 INDEX/SPXD17XS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	309,946	100		2,759		1,436		8,998			(1,323)		1,118		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	51,698	100		889		478		2,607			(412)		189		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/20/2026	1	155,365	100		2,579		1,421		4,460			(1,167)		576		0001
Purchased Call/S&P 500 INDEX/SPXD17XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	12,745	100		208		108		593			(100)		46		0001
Purchased Call/S&P 500 INDEX/SPXE171SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	68,494	100		1,116		621		1,898			(496)		255		0001
Purchased Call/S&P 500 INDEX/SPXE171SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	21,604	100		356		199		628			(157)		81		0001
Purchased Call/S&P 500 INDEX/SPX140VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	264,985	100		2,358		1,397		6,588			(963)		1,019		0001
Purchased Call/S&P 500 INDEX/SPXC05WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	1	140,544	100		1,167		620		4,988			(550)		512		0001
Purchased Call/S&P 500 INDEX/SPXD17VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	77,321	100		680		344		1,989			(339)		274		0001
Purchased Call/S&P 500 INDEX/SPX261USW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	1	265,304	100		2,388		1,673		2,980			(726)		1,107		0001
Purchased Call/S&P 500 INDEX/SPX261US5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	1	131,071	100		1,180		751		1,282			(430)		522		0001
Purchased Call/S&P 500 INDEX/SPX261TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2026	1	88,559	100		655		361		923			(296)		329		0001
Purchased Call/S&P 500 INDEX/SPXC05YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	130,242	100		1,094		645		3,004			(453)		500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261VSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	228,226	100		1,986		1,430		2,908			(566)		965		0001
Purchased Call/S&P 500 INDEX/SPX140WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	160,999	100		1,449		990		2,336			(466)		662		0001
Purchased Call/S&P 500 INDEX/SPXC05WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	186,186	100		1,620		855		3,838			(770)		673		0001
Purchased Call/S&P 500 INDEX/SPX140VSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2025	07/16/2026	1	182,918	100		1,335		721		4,792			(615)		672		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	07/31/2026	1	38,651	100		738		433		1,723			(308)		147		0001
Purchased Call/S&P 500 INDEX/SPX261VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	1	339,437	100		2,817		2,049		2,576			(772)		1,446		0001
Purchased Call/S&P 500 INDEX/SPX261USI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	231,191	100		2,104		1,401		4,361			(717)		937		0001
Purchased Call/S&P 500 INDEX/SPX261TSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	126,161	100		1,741		1,054		3,726			(694)		489		0001
Purchased Call/S&P 500 INDEX/SPXD17YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	1	105,171	100		1,788		951		5,733			(843)		383		0001
Purchased Call/S&P 500 INDEX/SPX261VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	321,528	100		2,733		2,027		4,528			(721)		1,378		0001
Purchased Call/S&P 500 INDEX/SPX261TSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	1	301,737	100		2,655		1,603		6,186			(1,062)		1,169		0001
Purchased Call/S&P 500 INDEX/SPX261US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	50,784	100		858		556		1,230			(306)		204		0001
Purchased Call/S&P 500 INDEX/SPXD052SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	305,208	100		2,777		1,790		2,454			(1,000)		1,219		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	91,797	100		1,322		698		3,020			(628)		332		0001
Purchased Call/S&P 500 INDEX/SPXE17ESQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	1	80,836	100		873		640		1,119			(234)		346		0001
Purchased Call/S&P 500 INDEX/SPX261USB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	1	243,893	100		2,219		1,449		4,504			(772)		985		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	08/03/2026	1	26,293	100		452		267		1,048			(187)		101		0001
Purchased Call/S&P 500 INDEX/SPX140XSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	490,822	100		3,141		2,818		5,509			(345)		2,312		0001
Purchased Call/S&P 500 INDEX/SPX013LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	1	138,938	100		1,653		1,590		1,938			(68)		680		0001
Purchased Call/S&P 500 INDEX/SPX140XSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	24,285	100		277		256		324			(21)		117		0001
Purchased Call/S&P 500 INDEX/SPX140YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	75,038	100		915		893		1,017			(30)		370		0001
Purchased Call/S&P 500 INDEX/SPX140XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	199,324	100		1,475		1,390		1,854			(89)		966		0001
Purchased Call/S&P 500 INDEX/SPX140WSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	1	365,663	100		2,669		2,130		5,958			(556)		1,627		0001
Purchased Call/S&P 500 INDEX/SPX140YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	122,418	100		979		955		1,131			(32)		601		0001
Purchased Call/S&P 500 INDEX/SPX140WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2026	1	465,937	100		3,495		2,801		5,403			(714)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXE17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	1	301,499	100		2,080		1,781		3,407			(313)		1,389		0001
Purchased Call/S&P 500 INDEX/SPXE17KSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	976	100		9		8		15			(1)		4		0001
Purchased Call/S&P 500 INDEX/SPX140YS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	127,443	100		1,555		1,516		1,733			(51)		626		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	332,597	100		2,262		1,947		4,036			(336)		1,533		0001
Purchased Call/S&P 500 INDEX/SPX140XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	240,969	100		2,482		2,227		3,963			(273)		1,135		0001
Purchased Call/S&P 500 INDEX/SPX140XSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	1	240,030	100		1,728		1,600		2,205			(133)		1,153		0001
Purchased Call/S&P 500 INDEX/SPXJ00V9M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/17/2025	11/17/2026	1	40,227	100		491		433		937			(59)		189		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	135,673	100		977		885		1,574			(96)		644		0001
Purchased Call/S&P 500 INDEX/SPX140W$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	1	226,640	100		1,677		1,386		2,049			(294)		1,029		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	228,830	100		1,739		1,361		3,159			(392)		1,006		0001
Purchased Call/S&P 500 INDEX/SPX140XSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	21,375	100		271		243		452			(30)		101		0001
Purchased Call/S&P 500 INDEX/SPX140XSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	1	237,908	100		1,523		1,367		2,519			(166)		1,126		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2025	12/29/2026	1	34,583	100		553		552		639			(3)		172		0001
Purchased Call/S&P 500 INDEX/SPX140W$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	1	134,778	100		1,024		804		2,017			(222)		597		0001
Purchased Call/S&P 500 INDEX/SPX140YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	113,016	100		1,481		1,444		1,645			(49)		555		0001
Purchased Call/S&P 500 INDEX/SPX140XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	1	71,244	100		948		893		1,107			(57)		345		0001
Purchased Call/S&P 500 INDEX/SPXE17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2025	11/11/2026	1	7,168	100		89		77		102			(12)		33		0001
Purchased Call/S&P 500 INDEX/SPX140W$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	400,306	100		3,002		2,402		4,584			(619)		1,781		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/12/2026	1	177,051	100		1,346		1,056		2,107			(301)		782		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	137,899	100		1,820		1,669		2,672			(165)		657		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2025	10/09/2026	1	273,594	100		2,134		1,666		3,407			(485)		1,202		0001
Purchased Call/S&P 500 INDEX/SPX140XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2026	1	369,875	100		2,441		2,152		4,698			(294)		1,734		0001
Purchased Call/S&P 500 INDEX/SPXJ00W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/27/2026	1	22,661	100		299		273		451			(29)		108		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2025	10/07/2026	1	234,987	100		1,856		1,427		2,936			(432)		1,029		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	147,458	100		2,094		1,960		2,640			(150)		709		0001
Purchased Call/S&P 500 INDEX/SPX261W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	1	220,652	100		1,368		1,202		2,442			(175)		1,033		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	115,317	100		876		837		1,088			(46)		561		0001
Purchased Call/S&P 500 INDEX/SPXJ00U$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2025	11/02/2026	1	19	100													0001
Purchased Call/S&P 500 INDEX/SPXJ00V$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	5,100	100		54		47		105			(7)		24		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/10/2025	11/10/2026	1	17,068	100		203		176		309			(28)		79		0001
Purchased Call/S&P 500 INDEX/SPXJ00R$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	220,657	100		1,743		1,345		2,532			(401)		968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261W\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	1	182,732	100		1,096		1,002		1,409			(105)		867		0001
Purchased Call/S&P 500 INDEX/SPX261W\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	1	17,412	100		230		215		252			(17)		84		0001
Purchased Call/S&P 500 INDEX/SPX261W\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	1	201,816	100		1,352		1,173		1,691			(182)		939		0001
Purchased Call/S&P 500 INDEX/SPX140X\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	190,741	100		1,335		1,120		1,838			(224)		869		0001
Purchased Call/S&P 500 INDEX/SPX261X\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2026	1	142,415	100		1,068		1,030		1,423			(41)		698		0001
Purchased Call/S&P 500 INDEX/SPXJ00W\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/27/2026	1	43,550	100		501		459		734			(45)		207		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	245,548	100		1,866		1,783		2,331			(97)		1,194		0001
Purchased Call/S&P 500 INDEX/SPXJ00S\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2025	10/22/2026	1	281,433	100		2,167		1,755		2,548			(416)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXJ00X\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/28/2025	11/30/2026	1	135,678	100		1,560		1,431		2,261			(140)		649		0001
Purchased Call/S&P 500 INDEX/SPX261W\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	1	290,904	100		2,385		1,816		4,115			(583)		1,263		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/17/2026	1	60,258	100		886		861		1,231			(32)		295		0001
Purchased Call/S&P 500 INDEX/SPX261W\$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	1	151,446	100		1,121		1,027		1,466			(102)		721		0001
Purchased Call/S&P 500 INDEX/SPX140Y\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2025	12/11/2026	1	222,933	100		1,717		1,636		1,785			(94)		1,084		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2026	1	32,139	100		437		419		519			(19)		157		0001
Purchased Call/S&P 500 INDEX/SPX261W\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	1	42,035	100		555		512		664			(44)		202		0001
Purchased Call/S&P 500 INDEX/SPXJ00X\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/08/2025	01/05/2026	1	3,440,000	.6650		9,545		1,468		247			(7,841)		2,013		0001
Purchased Call/S&P 500 INDEX/SPX261W\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	1	243,793	100		1,853		1,460		3,776			(396)		1,081		0001
Purchased Call/S&P 500 INDEX/SPX261X\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	1	234,119	100		1,850		1,844		1,680			(10)		1,167		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/11/2026	1	87,105	100		1,106		1,057		1,314			(58)		423		0001
Purchased Call/S&P 500 INDEX/SPXD05BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	1	203,110	100		1,584		1,274		712			(313)		910		0001
Purchased Call/S&P 500 INDEX/SPXE17JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2025	10/29/2026	1	215,748	100		1,424		1,181		1,955			(246)		981		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/18/2026	1	4,873	100		66		64		82			(2)		24		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y\$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2025	12/14/2026	1	151,107	100		1,148		1,098		1,420			(59)		738		0001
Purchased Call/S&P 500 INDEX/SPXK000\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	71,996	100		1,008		1,008		952			(3)		359		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/22/2026	1	54,518	100		943		922		1,104			(23)		269		0001
Purchased Call/S&P 500 INDEX/SPXE17JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2025	10/30/2026	1	10,518	100		74		62		122			(13)		48		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y\$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/11/2026	1	15,688	100		201		191		235			(11)		76		0001
Purchased Call/S&P 500 INDEX/SPXJ00V\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/19/2025	11/19/2026	1	102,187	100		1,165		1,033		2,214			(134)		481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	15,216	100		163		143		275			(21)		71		0001
Purchased Call/S&P 500 INDEX/SPXE17KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	1	9,721	100		123		106		167			(19)		45		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2025	10/21/2026	1	116,693	100		1,622		1,309		1,840			(316)		524		0001
Purchased Call/S&P 500 INDEX/SPX261WS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/21/2025	10/21/2026	1	136,505	100		1,078		870		935			(210)		613		0001
Purchased Call/S&P 500 INDEX/SPXJ00VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2025	11/19/2026	1	254,518	100		1,705		1,513		3,074			(196)		1,197		0001
Purchased Call/S&P 500 INDEX/SPX261WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/26/2026	1	232,390	100		1,836		1,507		2,473			(340)		1,052		0001
Purchased Call/S&P 500 INDEX/SPX261VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/01/2025	10/01/2026	1	172,136	100		1,429		1,075		2,087			(356)		746		0001
Purchased Call/S&P 500 INDEX/SPXJ00IWT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	11/25/2026	1	58,207	100		763		697		1,155			(73)		276		0001
Purchased Call/S&P 500 INDEX/SPX140YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	1	151,527	100		1,212		1,182		1,397			(40)		744		0001
Purchased Call/S&P 500 INDEX/SPX140XSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	6,790	100		79		69		130			(10)		32		0001
Purchased Call/S&P 500 INDEX/SPXJ00Z$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	160,401	100		1,331		1,309		1,521			(29)		793		0001
Purchased Call/S&P 500 INDEX/SPX261WSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/01/2025	12/01/2026	1	33,352	100		474		436		581			(39)		160		0001
Purchased Call/S&P 500 INDEX/SPXJ00X$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2026	1	48,108	100		722		678		976			(45)		233		0001
Purchased Call/S&P 500 INDEX/SPX261WSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/27/2025	10/27/2026	1	222,454	100		1,713		1,411		1,701			(305)		1,008		0001
Purchased Call/S&P 500 INDEX/SPX261WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/28/2025	11/30/2026	1	201,376	100		1,490		1,367		1,919			(134)		963		0001
Purchased Call/S&P 500 INDEX/SPX261WSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/23/2026	1	175,073	100		1,401		1,148		1,176			(262)		788		0001
Purchased Call/S&P 500 INDEX/SPX261VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2025	10/02/2026	1	166,877	100		1,368		1,042		1,956			(335)		724		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2025	11/24/2026	1	370,604	100		2,594		2,337		3,737			(263)		1,757		0001
Purchased Call/S&P 500 INDEX/SPX140XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	1	63,646	100		681		598		1,117			(87)		298		0001
Purchased Call/S&P 500 INDEX/SPX261WSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/23/2025	10/23/2026	1	228,733	100		1,830		1,495		1,292			(346)		1,030		0001
Purchased Call/S&P 500 INDEX/SPX140YSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	1	104,862	100		839		818		963			(27)		517		0001
Purchased Call/S&P 500 INDEX/SPX261WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/28/2025	11/27/2026	1	170,176	100		1,259		1,154		1,635			(114)		810		0001
Purchased Call/S&P 500 INDEX/SPX261WSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2025	12/04/2026	1	178,766	100		1,323		1,238		1,430			(94)		860		0001
Purchased Call/S&P 500 INDEX/SPX261XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/31/2025	12/31/2026	1	35,402	100		280		280		380					177		0001
Purchased Call/S&P 500 INDEX/SPX261WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2025	10/23/2026	1	277,219	100		2,190		1,795		2,416			(409)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2025	12/15/2026	1	325,885	100		2,509		2,406		3,099			(110)		1,593		0001
Purchased Call/S&P 500 INDEX/SPX261XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/22/2025	12/22/2026	1	360,818	100		2,959		2,894		2,889			(73)		1,782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261X\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	1	210,216	100		1,535		1,442		1,822			(97)		1,017		0001
Purchased Call/S&P 500 INDEX/SPX261W\$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	1	270,539	100		1,244		1,041		2,063			(211)		1,232		0001
Purchased Call/S&P 500 INDEX/SPX261W\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	1	124,676	100		923		849		1,221			(76)		597		0001
Purchased Call/S&P 500 INDEX/SPX261X\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	41,102	100		543		508		582			(38)		199		0001
Purchased Call/S&P 500 INDEX/SPX261X\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	1	178,041	100		1,318		1,234		1,436			(93)		860		0001
Purchased Call/S&P 500 INDEX/SPX261X\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	1	304,953	100		2,348		2,258		2,813			(96)		1,493		0001
Purchased Call/S&P 500 INDEX/SPX261W\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	1	206,273	100		1,238		1,131		1,603			(118)		982		0001
Purchased Call/S&P 500 INDEX/SPX261W\$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	1	174,840	100		1,294		1,211		1,411			(92)		841		0001
Purchased Call/S&P 500 INDEX/SPX261X\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	1	213,621	100		1,624		1,534		1,649			(93)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXJ00UST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/09/2026	1	241,217	100		1,496		1,289		2,708			(220)		1,117		0001
Purchased Call/S&P 500 INDEX/SPXJ00USG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2025	11/04/2026	1	197,905	100		1,366		1,155		2,641			(213)		909		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	10/27/2026	1	29,146	100		428		353		517			(76)		132		0001
Purchased Call/S&P 500 INDEX/SPX140X\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2026	1	495,838	100		3,421		2,875		4,837			(569)		2,270		0001
Purchased Call/S&P 500 INDEX/SPX013NSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	01/16/2026	1	2,415,000	.6850		12,170		12,170		18,096			(716)		2,528		0001
Purchased Call/S&P 500 INDEX/SPX140W\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2026	1	168,038	100		1,277		1,010		2,668			(269)		746		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	132,720	100		1,659		1,650		1,813			(23)		657		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/28/2026	1	81,565	100		938		933		1,042			(13)		406		0001
Purchased Call/S&P 500 INDEX/SPXJ00WSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	11/25/2026	1	108,401	100		1,301		1,179		2,004			(128)		515		0001
Purchased Call/S&P 500 INDEX/SPXJ00VSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2025	11/18/2026	1	105,821	100		709		627		1,376			(84)		497		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	413,884	100		3,435		3,416		3,765			(47)		2,049		0001
Purchased Call/S&P 500 INDEX/SPXJ00XSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2025	12/04/2026	1	53,008	100		657		615		845			(47)		255		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2025	10/02/2026	1	222,593	100		1,825		1,385		2,889			(450)		966		0001
Purchased Call/S&P 500 INDEX/SPX261W\$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	1	281,453	100		2,280		1,740		3,986			(553)		1,228		0001
Purchased Call/S&P 500 INDEX/SPX261W\$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	1	267,046	100		2,136		1,636		2,733			(503)		1,167		0001
Purchased Call/S&P 500 INDEX/SPXJ00YSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2025	12/18/2026	1	234,862	100		1,785		1,736		2,330			(64)		1,153		0001
Purchased Call/S&P 500 INDEX/SPX140W\$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	1	194,683	100		1,460		1,168		2,657			(301)		866		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/13/2025	11/13/2026	1	223,686	100		1,499		1,312		3,165			(197)		1,042		0001
Purchased Call/S&P 500 INDEX/SPX140Y\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/14/2026	1	93,366	100		1,176		1,125		1,380			(61)		456		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	1	300,922	100		1,926		1,723		3,618			(216)		1,418		0001
Purchased Call/S&P 500 INDEX/SPX140XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	175,594	100		1,194		1,028		2,006			(177)		809		0001
Purchased Call/S&P 500 INDEX/SPX140XSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	1	171,913	100		1,083		972		2,064			(119)		810		0001
Purchased Call/S&P 500 INDEX/SPX261WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/02/2025	12/02/2026	1	77,796	100		568		524		721			(45)		373		0001
Purchased Call/S&P 500 INDEX/SPXJ00US2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2025	10/28/2026	1	150,580	100		1,852		1,531		2,439			(325)		684		0001
Purchased Call/S&P 500 INDEX/SPX261WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2025	12/04/2026	1	335,031	100		2,446		2,283		2,794			(181)		1,612		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/30/2026	1	323,961	100		2,624		2,624		2,376			(7)		1,618		0001
Purchased Call/S&P 500 INDEX/SPXD05QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	1	141,802	100		1,134		1,128		720			(15)		706		0001
Purchased Call/S&P 500 INDEX/SPXE17KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2026	1	342,603	100		2,432		2,064		3,859			(373)		1,576		0001
Purchased Call/S&P 500 INDEX/SPX261XS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2025	12/10/2026	1	12,712	100		160		151		162			(9)		62		0001
Purchased Call/S&P 500 INDEX/SPXE17JSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	1	256,272	100		1,743		1,469		2,379			(277)		1,175		0001
Purchased Call/S&P 500 INDEX/SPXE17LSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2026	1	224,142	100		1,591		1,376		2,320			(222)		1,039		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/18/2025	11/18/2026	1	28,067	100		365		323		736			(43)		132		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/23/2026	1	25,194	100		436		429		485			(10)		125		0001
Purchased Call/S&P 500 INDEX/SPXJ00ZSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2025	12/24/2026	1	84,683	100		1,135		1,128		1,240			(16)		419		0001
Purchased Call/S&P 500 INDEX/SPXJ00SS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2025	10/09/2026	1	249,242	100		1,894		1,483		3,318			(427)		1,095		0001
Purchased Call/S&P 500 INDEX/SPXD05PSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	320,990	100		2,600		2,586		1,619			(36)		1,589		0001
Purchased Call/S&P 500 INDEX/SPX140XSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	354,122	100		2,443		2,145		4,353			(315)		1,650		0001
Purchased Call/S&P 500 INDEX/SPX140YS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2025	12/11/2026	1	179,887	100		2,123		2,028		2,497			(111)		874		0001
Purchased Call/S&P 500 INDEX/SPX140XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	1	189,580	100		1,327		1,113		1,828			(222)		864		0001
Purchased Call/S&P 500 INDEX/SPX140XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	1	135,053	100		905		783		1,360			(124)		627		0001
Purchased Call/S&P 500 INDEX/SPX140XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	1	289,543	100		1,998		1,754		3,608			(258)		1,349		0001
Purchased Call/S&P 500 INDEX/SPX500NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/12/2018	01/06/2026	1	203,803	3936.31	14,917			29		234,923			(2,109)		131		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/25/2025	02/25/2026	1	105,174	4674.88		379		57		15			(321)		206		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/14/2025	02/13/2026	1	331,571	4637.78		1,227		147		40			(1,079)		576		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/07/2025	02/06/2026	1	172,520	4620.98		621		62		17			(558)		275		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	01/02/2026	1	150,553	4511.22		1,069		3		2			(1,063)		56		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/20/2025	03/20/2026	1	110,450	4628.37		353		76		91			(277)		257		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/30/2025	01/30/2026	1	117,192	4649.57		410		33		6			(376)		168		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/10/2025	01/09/2026	1	209,379	4584.75		712		16		3			(694)		164		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2025	03/26/2026	1	129,985	4631.64		429		99		124			(329)		314		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/24/2025	01/23/2026	1	315,934	4654.1		1,106		68		11			(1,036)		397		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/22/2025	01/22/2026	1	100,464	4640.66		362		21		4			(340)		123		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2025	03/27/2026	1	196,126	4624.83		647		152		214			(495)		476		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2025	01/09/2026	1	106,323	4608.8		351		8		2			(342)		83		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/05/2025	02/05/2026	1	103,583	4648.35		363		35		7			(327)		163		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/28/2025	03/30/2026	1	168,510	4606.18		556		135		266			(421)		416		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/31/2025	01/30/2026	1	143,768	4636.05		503		41		8			(462)		206		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/28/2025	03/27/2026	1	173,053	4606.18		554		131		250			(423)		420		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2025	03/20/2026	1	172,504	4619.88		552		120		161			(432)		401		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/10/2025	01/12/2026	1	167,934	4584.75		571		17		3			(552)		152		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/28/2025	01/28/2026	1	131,959	4643.14		488		36		6			(451)		183		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2025	01/08/2026	1	292,342	4608.8		965		19		4			(944)		216		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2025	01/02/2026	1	159,462	4592.16		526		1		1			(523)		59		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/19/2025	03/19/2026	1	163,392	4631.65		539		114		123			(424)		378		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/06/2025	03/06/2026	1	139,150	4632.16		473		84		61			(389)		294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/07/2025	01/02/2026	2	366,598	4606.85		1,222		3		2			(1,215)		136		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/14/2025	03/13/2026	1	128,797	4613.94		425		84		104			(341)		286		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/05/2025	03/05/2026	1	288,032	4625.86		1,008		175		134			(831)		603		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2025	03/23/2026	1	166,327	4619.88		549		122		173			(426)		394		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/17/2025	01/16/2026	1	354,983	4640.96		1,065		45		9			(1,018)		372		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/12/2025	03/12/2026	1	162,925	4604.62		521		101		150			(420)		359		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/26/2025	02/26/2026	1	170,738	4651.78		615		95		36			(519)		337		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/21/2025	02/20/2026	1	255,314	4663.17		919		128		33			(790)		477		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/16/2025	01/16/2026	1	189,766	4630.71		569		24		5			(544)		199		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/29/2025	01/29/2026	1	164,817	4647.72		577		45		8			(531)		232		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/28/2025	02/27/2026	1	268,332	4655.83		939		149		56			(790)		535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/07/2025	03/06/2026	1	252,261	4661.49		858		152		69			(705)		532		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/18/2025	06/18/2026	1	146,478	4541.33		469		219		1,409			(252)		498		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/25/2025	06/25/2026	1	205,654	4552.59		638		307		1,893			(330)		714		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/15/2025	05/15/2026	1	114,653	4529.38		310		115		930			(195)		349		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/06/2025	06/05/2026	1	184,299	4542.8		571		246		1,578			(326)		602		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/04/2025	04/02/2026	1	154,808	4458.27		387		98		1,754			(289)		389		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/16/2025	04/16/2026	1	107,359	4460.92		236		68		1,335			(168)		289		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/01/2025	05/01/2026	1	117,937	4490.55		271		90		1,240			(181)		340		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/03/2025	04/02/2026	1	156,208	4548.86		484		122		597			(362)		392		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/29/2025	05/29/2026	1	249,791	4530.01		724		297		2,274			(429)		798		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/30/2025	05/29/2026	1	129,142	4526.29		375		154		1,215			(221)		413		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2025	04/10/2026	1	187,832	4463.69		413		114		2,161			(300)		492		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/07/2025	05/07/2026	1	155,936	4494.6		390		135		1,655			(254)		460		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/13/2025	06/12/2026	1	132,237	4550.63		423		190		1,118			(234)		442		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/18/2026	1	183,981	4541.3		570		267		1,768			(305)		626		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/17/2025	04/17/2026	1	254,677	4467.64		560		165		2,988			(396)		689		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/23/2025	05/22/2026	1	143,282	4517.89		416		163		1,377			(253)		447		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2025	05/08/2026	1	191,208	4497.02		497		175		1,997			(322)		566		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/04/2025	04/06/2026	1	199,928	4458.27		520		136		2,349			(384)		513		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2025	04/24/2026	1	156,087	4488.6		359		113		1,576			(247)		436		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/02/2025	05/01/2026	1	122,816	4499.82		307		102		1,177			(205)		354		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516C$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/27/2025	06/26/2026	1	185,618	4570.81		557		272		1,470			(286)		646		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/28/2025	04/28/2026	1	119,806	4491.67		276		89		1,215			(186)		341		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/22/2026	1	120,726	4541.3		398		189		1,197			(211)		416		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2025	05/08/2026	1	245,982	4499.92		640		225		2,501			(415)		728		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/02/2025	05/04/2026	1	114,768	4499.82		287		97		1,130			(190)		334		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2025	09/25/2026	1	315,896	4686.01		979		724		1,965			(260)		1,353		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/08/2025	08/07/2026	1	197,553	4639.2		612		371		1,227			(244)		765		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/14/2025	08/14/2026	1	122,514	4684.55		380		237		555			(145)		482		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516C$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/14/2025	07/14/2026	1	120,679	4624.95		398		213		692			(185)		441		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/21/2025	08/21/2026	1	170,752	4681.3		546		351		844			(198)		682		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/29/2025	09/29/2026	1	113,356	4713.22		340		254		591			(87)		489		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/28/2025	08/28/2026	1	179,926	4692.4		540		358		861			(185)		729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/19/2025	09/18/2026	1	283,184	4705.57		821		593		1,438			(232)		1,197		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/27/2025	08/27/2026	1	147,404	4694.49		442		290		687			(153)		596		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/22/2025	08/24/2026	1	251,926	4712.94		806		522		983			(288)		1,013		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2025	07/24/2026	1	103,128	4652.57		340		193		507			(149)		386		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/22/2025	08/21/2026	1	148,345	4712.94		460		296		561			(166)		593		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2025	07/17/2026	1	133,497	4613.53		427		234		859			(195)		492		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/01/2025	07/31/2026	1	270,506	4604.15		839		492		2,120			(350)		1,031		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/25/2025	08/25/2026	1	139,981	4690.11		434		282		665			(152)		564		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2025	08/28/2026	1	242,382	4691.83		727		484		1,161			(248)		983		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/03/2025	07/02/2026	1	302,162	4616.23		937		475		1,674			(466)		1,070		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/07/2025	07/07/2026	1	127,133	4601.5		407		210		843			(197)		456		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/04/2025	09/04/2026	1	143,382	4690.32		444		303		739			(144)		590		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2025	07/20/2026	1	134,067	4613.53		442		244		886			(200)		497		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2025	08/31/2026	1	160,054	4691.83		496		332		788			(168)		653		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2025	09/18/2026	1	217,334	4710.77		652		470		1,065			(186)		919		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2025	09/04/2026	1	293,931	4699.19		882		603		1,407			(283)		1,209		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/12/2025	09/14/2026	1	148,936	4692.97		432		305		812			(129)		625		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/24/2025	11/24/2026	1	248,466	4806.12		646		582		977			(65)		1,178		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2025	11/20/2026	1	167,378	4805.91		469		420		638			(52)		788		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2025	11/06/2026	1	191,099	4754.99		535		458		949			(81)		881		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/26/2025	11/27/2026	1	165,985	4851.31		432		395		492			(41)		790		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/05/2025	12/07/2026	1	185,003	4878.35		500		468		485			(35)		894		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/17/2025	10/19/2026	1	213,230	4737.77		597		479		1,064			(122)		954		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/02/2025	10/02/2026	1	192,431	4759.92		558		424		721			(138)		835		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516H$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/30/2025	12/30/2026	1	105,492	4908.14		285		285		267			(1)		527		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/12/2025	12/11/2026	1	240,617	4900.86		650		621		556			(34)		1,170		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/27/2025	10/27/2026	1	140,446	4801.47		393		324		463			(70)		637		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/24/2025	10/26/2026	1	137,005	4780.86		384		315		522			(71)		620		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/20/2025	11/20/2026	1	166,691	4758.15		483		433		888			(54)		785		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/13/2025	10/13/2026	1	414,240	4710.22		1,118		878		2,430			(242)		1,833		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/13/2025	11/13/2026	1	203,030	4795.77		670		586		795			(88)		946		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/12/2025	11/12/2026	1	125,704	4807.48		365		316		448			(49)		585		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/09/2025	10/09/2026	1	126,474	4739.1		379		296		584			(86)		556		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/03/2025	10/05/2026	1	204,707	4763.18		594		453		764			(144)		893		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/04/2025	12/04/2026	1	112,396	4873.96		292		273		297			(22)		541		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2025	11/19/2026	1	124,882	4774.68		362		321		590			(42)		587		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/28/2025	11/27/2026	1	163,565	4859.3		425		390		452			(39)		779		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2025	12/18/2026	1	288,317	4896.67		778		759		719			(26)		1,416		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2025	11/02/2026	1	175,173	4778.02		526		442		718			(87)		802		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/22/2025	12/22/2026	1	140,079	4907.75		364		356		338			(9)		692		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/18/2025	12/18/2026	1	233,395	4890.18		630		613		614			(22)		1,146		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/26/2025	12/28/2026	1	277,719	4914.18		778		773		669			(11)		1,383		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/14/2025	11/13/2026	1	155,037	4790.42		450		395		627			(58)		722		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2025	12/21/2026	1	145,759	4896.67		394		384		375			(13)		719		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/03/2025	10/02/2026	1	125,471	4763.18		364		277		455			(89)		545		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516H$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/26/2025	12/24/2026	1	435,339	4914.18		1,175		1,169		1,000			(16)		2,156		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/20/2025	10/20/2026	1	114,580	4755.65		309		249		505			(61)		513		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/16/2025	10/16/2026	1	163,718	4728.56		426		340		856			(89)		728		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/05/2025	12/04/2026	1	106,103	4878.35		286		268		270			(20)		511		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/24/2025	10/23/2026	1	381,230	4780.86		1,029		843		1,415			(192)		1,717		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2025	10/30/2026	1	244,590	4778.02		709		595		976			(119)		1,114		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/03/2025	11/03/2026	1	154,934	4764.11		465		392		706			(74)		710		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/05/2025	11/05/2026	1	148,907	4765.83		447		379		681			(69)		685		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/23/2025	10/23/2026	1	155,703	4778.95		436		356		590			(82)		701		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/01/2025	12/01/2026	1	179,917	4851.36		468		430		542			(38)		862		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2025	11/06/2026	1	160,602	4763.5		450		387		747			(67)		740		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516F$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/30/2025	10/30/2026	1	164,209	4774.38		493		412		676			(84)		748		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	165,326	100		2,546		224		3,584			(2,317)		249		0001
Purchased Call/S&P 500 INDEX/SPXD17D$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2025	01/14/2026	1	68,820	100		1,239		44		1,786			(1,191)		67		0001
Purchased Call/S&P 500 INDEX/SPXD17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	15,646	100		333		57		472			(276)		33		0001
Purchased Call/S&P 500 INDEX/SPXA21OSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	03/12/2026	1	100,081	100		1,551		299		2,291			(1,250)		221		0001
Purchased Call/S&P 500 INDEX/SPXM13II$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	69,203	100		1,017		59		1,442			(956)		85		0001
Purchased Call/S&P 500 INDEX/SPXN130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	51,706	100		988		128		1,376			(859)		94		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	18,246	100		432		41		610			(391)		28		0001
Purchased Call/S&P 500 INDEX/SPXN131$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	230,442	100		1,751		243		2,462			(1,506)		431		0001
Purchased Call/S&P 500 INDEX/SPXM133$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	46,915	100		685		2		985			(681)		17		0001
Purchased Call/S&P 500 INDEX/SPXN13B$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	51,004	100		1,056		256		1,554			(800)		126		0001
Purchased Call/S&P 500 INDEX/SPXA21M$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2025	02/13/2026	1	122,050	100		2,002		239		2,707			(1,760)		212		0001
Purchased Call/S&P 500 INDEX/SPXN135$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	109,492	100		1,642		335		2,397			(1,307)		248		0001
Purchased Call/S&P 500 INDEX/SPXM13T$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	53,742	100		747		14		1,074			(731)		40		0001
Purchased Call/S&P 500 INDEX/SPXM13U$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	211,494	100		1,840		41		2,641			(1,795)		166		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	35,933	100		733		85		1,033			(647)		62		0001
Purchased Call/S&P 500 INDEX/SPXA21M$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/09/2026	1	88,673	100		1,649		177		2,295			(1,470)		147		0001
Purchased Call/S&P 500 INDEX/SPXD17GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2026	1	11,363	100		255		34		343			(220)		21		0001
Purchased Call/S&P 500 INDEX/SPXM13V$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	63,175	100		1,207		63		1,729			(1,141)		74		0001
Purchased Call/S&P 500 INDEX/SPXM13T$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	78,124	100		1,328		22		1,913			(1,303)		54		0001
Purchased Call/S&P 500 INDEX/SPXN136$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	1	58,780	100		1,064		223		1,572			(839)		135		0001
Purchased Call/S&P 500 INDEX/SPXD17E$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	77,851	100		1,495		144		2,096			(1,347)		122		0001
Purchased Call/S&P 500 INDEX/SPXA21N$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	72,220	100		1,444		219		1,990			(1,223)		141		0001
Purchased Call/S&P 500 INDEX/SPXN133$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	204,238	100		2,451		435		3,481			(2,014)		431		0001
Purchased Call/S&P 500 INDEX/SPXM13W$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	37,081	100		868		53		1,230			(813)		47		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13XSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/29/2026	1	105,183	100		1,904		147		2,701			(1,753)		148		0001
Purchased Call/S&P 500 INDEX/SPXN13XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	101,084	100		1,476		110		2,098			(1,363)		140		0001
Purchased Call/S&P 500 INDEX/SPXN134S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	180,446	100		2,653		490		3,770			(2,161)		389		0001
Purchased Call/S&P 500 INDEX/SPXN13XSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	53,329	100		1,115		90		1,576			(1,023)		76		0001
Purchased Call/S&P 500 INDEX/SPXN13YSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	43,683	100		869		87		1,219			(781)		70		0001
Purchased Call/S&P 500 INDEX/SPXN137SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	51,439	100		1,070		245		1,532			(824)		123		0001
Purchased Call/S&P 500 INDEX/SPXN13USX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	138,506	100		1,925		80		2,761			(1,841)		145		0001
Purchased Call/S&P 500 INDEX/SPXN133S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	140,510	100		2,487		411		3,465			(2,074)		287		0001
Purchased Call/S&P 500 INDEX/SPXN13USP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	60,879	100		846		33		1,214			(811)		62		0001
Purchased Call/S&P 500 INDEX/SPXN132SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	82,108	100		1,544		244		2,197			(1,298)		164		0001
Purchased Call/S&P 500 INDEX/SPXN132SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	114,030	100		2,064		318		2,873			(1,742)		225		0001
Purchased Call/S&P 500 INDEX/SPXN137SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	184,061	100		2,338		522		3,386			(1,815)		436		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	90,375	100		1,618		183		2,204			(1,432)		153		0001
Purchased Call/S&P 500 INDEX/SPXN13XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	91,245	100		1,633		112		2,303			(1,518)		122		0001
Purchased Call/S&P 500 INDEX/SPXN13BSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	311,000	100		2,084		491		2,996			(1,593)		755		0001
Purchased Call/S&P 500 INDEX/SPXN13CSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	205,457	100		2,178		639		3,187			(1,539)		556		0001
Purchased Call/S&P 500 INDEX/SPXN13BS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	79,285	100		1,403		402		2,108			(1,000)		213		0001
Purchased Call/S&P 500 INDEX/SPXJ007SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2025	05/14/2026	1	61,959	100		1,221		447		1,651			(772)		188		0001
Purchased Call/S&P 500 INDEX/SPXN13ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	36,807	100		607		199		874			(408)		106		0001
Purchased Call/S&P 500 INDEX/SPXN13JSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	23,285	100		403		165		530			(238)		74		0001
Purchased Call/S&P 500 INDEX/SPXN13ESC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	05/01/2026	1	117,737	100		1,966		654		2,786			(1,314)		339		0001
Purchased Call/S&P 500 INDEX/SPXA21WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	77,873	100		1,519		720		1,929			(803)		268		0001
Purchased Call/S&P 500 INDEX/SPXA21XSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/29/2026	1	140,185	100		2,397		1,182		2,865			(1,221)		492		0001
Purchased Call/S&P 500 INDEX/SPXN13MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	48,677	100		847		380		1,079			(469)		163		0001
Purchased Call/S&P 500 INDEX/SPXN13FSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	1	131,762	100		1,937		681		2,721			(1,258)		390		0001
Purchased Call/S&P 500 INDEX/SPXN13A$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	113,237	100		1,574		412		2,438			(1,162)		290		0001
Purchased Call/S&P 500 INDEX/SPXN13XS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	39,078	100		750		316		969			(434)		127		0001
Purchased Call/S&P 500 INDEX/SPXA21VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/11/2026	1	48,054	100		1,014		450		1,314			(564)		160		0001
Purchased Call/S&P 500 INDEX/SPXA21RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	83,997	100		1,109		299		1,623			(808)		219		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXN13DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	88,035	100		1,479		473		2,149			(1,007)		249		0001
Purchased Call/S&P 500 INDEX/SPXN131SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	62,349	100		1,259		493		1,724			(769)		194		0001
Purchased Call/S&P 500 INDEX/SPXN13KSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	137,628	100		2,009		863		2,675			(1,151)		450		0001
Purchased Call/S&P 500 INDEX/SPXN13KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	70,010	100		1,169		496		1,513			(673)		228		0001
Purchased Call/S&P 500 INDEX/SPXN13NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	58,188	100		1,059		489		1,350			(572)		197		0001
Purchased Call/S&P 500 INDEX/SPXN139SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	59,598	100		882		219		1,292			(662)		149		0001
Purchased Call/S&P 500 INDEX/SPXA21SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/23/2026	1	32,211	100		618		191		931			(427)		90		0001
Purchased Call/S&P 500 INDEX/SPXA21SSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	43,230	100		692		212		1,045			(479)		120		0001
Purchased Call/S&P 500 INDEX/SPXA21USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	104,096	100		1,624		626		2,143			(997)		323		0001
Purchased Call/S&P 500 INDEX/SPXN139SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	99,430	100		1,551		389		2,246			(1,160)		250		0001
Purchased Call/S&P 500 INDEX/SPXN13DSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	1	98,452	100		1,575		512		2,246			(1,062)		281		0001
Purchased Call/S&P 500 INDEX/SPXN13ASQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	1	95,566	100		1,242		349		1,852			(894)		254		0001
Purchased Call/S&P 500 INDEX/SPXN13ESS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	98,517	100		1,724		584		2,408			(1,142)		287		0001
Purchased Call/S&P 500 INDEX/SPXD17US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	1	96,022	100		1,776		866		2,149			(915)		334		0001
Purchased Call/S&P 500 INDEX/SPXN13JS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	64,397	100		1,166		472		1,531			(693)		205		0001
Purchased Call/S&P 500 INDEX/SPXN13LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	71,944	100		1,252		545		1,597			(709)		237		0001
Purchased Call/S&P 500 INDEX/SPXD17TS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2026	1	23,773	100		459		220		568			(239)		82		0001
Purchased Call/S&P 500 INDEX/SPXJ007S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2026	1	39,714	100		810		295		1,096			(515)		120		0001
Purchased Call/S&P 500 INDEX/SPXD171SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	29,955	100		623		166		967			(456)		78		0001
Purchased Call/S&P 500 INDEX/SPXA21RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/10/2026	1	191,034	100		1,968		540		2,878			(1,429)		500		0001
Purchased Call/S&P 500 INDEX/SPXN13FSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	36,244	100		598		208		857			(390)		107		0001
Purchased Call/S&P 500 INDEX/SPXA21WSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2025	06/18/2026	1	186,820	100		2,634		1,229		3,302			(1,415)		636		0001
Purchased Call/S&P 500 INDEX/SPXN13HSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	124,423	100		1,742		657		2,273			(1,087)		383		0001
Purchased Call/S&P 500 INDEX/SPXN13MSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	53,379	100		929		422		1,194			(509)		180		0001
Purchased Call/S&P 500 INDEX/SPXN13JSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	95,609	100		1,578		656		2,088			(924)		308		0001
Purchased Call/S&P 500 INDEX/SPXN13IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	53,546	100		1,044		400		1,370			(644)		166		0001
Purchased Call/S&P 500 INDEX/SPXN13HSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	370,000	100		2,627		978		3,384			(1,653)		1,125		0001
Purchased Call/S&P 500 INDEX/SPXA21TSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2025	05/15/2026	1	80,222	100		1,468		545		1,937			(925)		244		0001
Purchased Call/S&P 500 INDEX/SPXA21WST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	1	31,369	100		574		277		706			(297)		109		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	55,246	100		884		256		1,339			(627)		149		0001
Purchased Call/S&P 500 INDEX/SPXN13DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	1	127,463	100		1,683		527		2,447			(1,157)		356		0001
Purchased Call/S&P 500 INDEX/SPXA21XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	1	41,031	100		734		376		852			(361)		147		0001
Purchased Call/S&P 500 INDEX/SPXE172S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	1	100,200	100		1,683		941		1,910			(743)		375		0001
Purchased Call/S&P 500 INDEX/SPXE173ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2026	1	48,914	100		807		465		907			(343)		186		0001
Purchased Call/S&P 500 INDEX/SPXB212S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	09/24/2026	1	90,070	100		1,585		1,162		1,629			(426)		385		0001
Purchased Call/S&P 500 INDEX/SPXB211SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2025	09/18/2026	1	70,279	100		1,237		891		1,255			(352)		297		0001
Purchased Call/S&P 500 INDEX/SPXE175SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	1	231,282	100		3,030		1,861		3,278			(1,170)		906		0001
Purchased Call/S&P 500 INDEX/SPXB210S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/17/2026	1	36,306	100		526		331		579			(198)		144		0001
Purchased Call/S&P 500 INDEX/SPXO134S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	106,918	100		1,572		1,121		1,648			(452)		451		0001
Purchased Call/S&P 500 INDEX/SPXN13QSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	22,125	100		365		189		441			(176)		80		0001
Purchased Call/S&P 500 INDEX/SPXO130SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	71,411	100		1,214		812		1,339			(410)		291		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/05/2026	1	56,251	100		945		562		1,073			(383)		217		0001
Purchased Call/S&P 500 INDEX/SPXE174S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	1	100,623	100		1,892		1,094		2,152			(798)		383		0001
Purchased Call/S&P 500 INDEX/SPXB210ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/24/2026	1	126,727	100		1,863		1,206		2,055			(665)		510		0001
Purchased Call/S&P 500 INDEX/SPXA21YSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/16/2026	1	85,183	100		1,448		782		1,691			(667)		313		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	08/13/2026	1	173,458	100		2,376		1,466		2,624			(911)		681		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2025	07/13/2026	1	145,339	100		2,166		1,151		2,594			(1,021)		530		0001
Purchased Call/S&P 500 INDEX/SPXA21YSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	108,418	100		1,637		879		1,938			(758)		397		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	92,991	100		1,497		833		1,727			(664)		347		0001
Purchased Call/S&P 500 INDEX/SPXO130S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	149,822	100		2,023		1,326		2,155			(698)		606		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/20/2025	08/20/2026	1	151,477	100		2,272		1,446		2,530			(828)		604		0001
Purchased Call/S&P 500 INDEX/SPXO132SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	65,712	100		1,084		747		1,190			(339)		272		0001
Purchased Call/S&P 500 INDEX/SPXO135ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	32,001	100		490		356		497			(134)		136		0001
Purchased Call/S&P 500 INDEX/SPXD17XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	34,493	100		669		348		792			(321)		124		0001
Purchased Call/S&P 500 INDEX/SPXE174S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2026	1	45,873	100		688		406		797			(285)		176		0001
Purchased Call/S&P 500 INDEX/SPXA21XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/02/2025	07/02/2026	1	66,774	100		1,262		638		1,515			(629)		236		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2025	07/24/2026	1	81,588	100		1,436		811		1,609			(629)		306		0001
Purchased Call/S&P 500 INDEX/SPXN13QSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	192,709	100		2,891		1,521		3,387			(1,378)		697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	61,456	100		1,002		654		1,105			(349)		248		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	1	91,735	100		1,385		890		1,544			(501)		366		0001
Purchased Call/S&P 500 INDEX/SPXN13W$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	98,140	100		1,286		783		1,497			(508)		383		0001
Purchased Call/S&P 500 INDEX/SPXE174$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	1	18,169	100		307		184		352			(124)		70		0001
Purchased Call/S&P 500 INDEX/SPXB216$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	1	127,023	100		1,905		1,747		1,787			(173)		605		0001
Purchased Call/S&P 500 INDEX/SPXB218$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	1	84,219	100		1,457		1,405		1,465			(56)		413		0001
Purchased Call/S&P 500 INDEX/SPXB213$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	1	55,436	100		937		723		918			(216)		243		0001
Purchased Call/S&P 500 INDEX/SPX013I$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	1	58,993	100		897		820		883			(86)		281		0001
Purchased Call/S&P 500 INDEX/SPX013F$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	1	72,916	100		1,283		1,089		1,281			(197)		335		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	1	31,584	100		486		394		504			(93)		142		0001
Purchased Call/S&P 500 INDEX/SPX013E$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	1	91,128	100		1,841		1,547		1,853			(306)		417		0001
Purchased Call/S&P 500 INDEX/SPX013L$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	1	172,316	100		2,051		1,966		1,993			(90)		842		0001
Purchased Call/S&P 500 INDEX/SPX013K$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	1	133,219	100		1,625		1,531		1,582			(98)		646		0001
Purchased Call/S&P 500 INDEX/SPXB214$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	1	79,249	100		1,197		946		1,246			(252)		352		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2025	12/11/2026	1	64,841	100		1,154		1,100		1,058			(63)		315		0001
Purchased Call/S&P 500 INDEX/SPXB216$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2025	12/01/2026	1	35,393	100		559		515		536			(46)		170		0001
Purchased Call/S&P 500 INDEX/SPXB212$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/01/2025	10/01/2026	1	60,141	100		1,034		778		1,040			(258)		261		0001
Purchased Call/S&P 500 INDEX/SPX013M$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	1	85,016	100		1,258		1,227		1,244			(41)		419		0001
Purchased Call/S&P 500 INDEX/SPXB215$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/13/2025	11/13/2026	1	126,437	100		2,048		1,793		2,093			(269)		589		0001
Purchased Call/S&P 500 INDEX/SPXJ00Y$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2025	12/10/2026	1	66,740	100		1,248		1,179		1,177			(72)		324		0001
Purchased Call/S&P 500 INDEX/SPX013M$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	1	52,981	100		768		751		745			(19)		262		0001
Purchased Call/S&P 500 INDEX/SPXE17R$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	1	98,987	100		2,217		2,156		2,200			(79)		486		0001
Purchased Call/S&P 500 INDEX/SPX013G$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	1	292,000	100		2,015		1,769		2,051			(260)		1,361		0001
Purchased Call/S&P 500 INDEX/SPX013H$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	1	102,976	100		1,812		1,608		1,923			(209)		484		0001
Purchased Call/S&P 500 INDEX/SPXJ00V$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2025	11/20/2026	1	70,205	100		1,229		1,099		1,336			(138)		331		0001
Purchased Call/S&P 500 INDEX/SPXD17G$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/25/2026	1	47,292	.5956		1,752		266		2,724			(1,483)		93		0001
Purchased Call/S&P 500 INDEX/SPXN137$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	21,606	5767.57		529		120		821			(409)		52		0001
Purchased Call/S&P 500 INDEX/SPXM13X$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	1,132	6101.24		27		2		42			(26)		1		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17T$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	31,237	6092.18		693		332		927			(361)		108		0001
Purchased Call/S&P 500 INDEX/SPXC05PSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	20,314	5802.82		443		174		645			(270)		63		0001
Purchased Call/S&P 500 INDEX/SPXD17KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	41,404	5484.77		977		306		1,574			(672)		116		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	66,239	6466.91		1,676		1,085		1,962			(598)		266		0001
Purchased Call/S&P 500 INDEX/SPXE17ESV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	42,083	6637.97		1,056		774		1,154			(284)		180		0001
Purchased Call/S&P 500 INDEX/SPXE172S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	22,121	6363.35		684		386		849			(300)		83		0001
Purchased Call/S&P 500 INDEX/SPXD05DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	1	59,359	6791.69		1,484		1,216		1,500			(277)		267		0001
Purchased Call/S&P 500 INDEX/SPXB05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			295,468		657,375			(64,752)		23,814		0001
Purchased Call/S&P 500 INDEX/SPXB05QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2031	1	1,002,000	5319.31	304,007			243,610		521,558			(43,413)		11,862		0001
Purchased Call/S&P 500 INDEX/SPXA210SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	990,366			749,674		1,571,034			(164,986)		60,273		0001
Purchased Call/S&P 500 INDEX/SPXB055SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2031	1	1,694,000	5408.42	496,850			403,861		854,201			(70,895)		20,205		0001
Purchased Call/S&P 500 INDEX/SPXA218SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2031	1	1,264,000	5751.13	393,989			324,879		557,345			(56,262)		15,185		0001
Purchased Call/S&P 500 INDEX/SPXN13A$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2032	1	1,459,000	4982.77		464,400		416,051		921,048			(48,492)		18,272		0001
Purchased Call/S&P 500 INDEX/SPXC05KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2032	1	1,290,000	5287.76		418,734		377,434		722,523			(41,431)		16,205		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2032	1	1,206,000	6495.15		379,287		362,512		434,651			(16,910)		15,600		0001
Purchased Call/S&P 500 INDEX/SPXJ00VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2032	1	1,024,000	6728.8		342,938		336,221		344,338			(7,239)		13,410		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/22/2032	1	1,521,000	6699.4		496,607		483,195		506,650			(13,595)		19,851		0001
Purchased Call/S&P 500 INDEX/SPXJ00RSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2032	1	1,981,000	6753.72		649,174		628,085		651,909			(21,326)		25,782		0001
Purchased Call/S&P 500 INDEX/SPXC053SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	85,786	5987.37	4,169			1,878		5,458			(2,085)		407		0001
Purchased Call/S&P 500 INDEX/SPXI00HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	73,928	5917.11	4,384			1,945		5,985			(2,192)		348		0001
Purchased Call/S&P 500 INDEX/SPXC054S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	80,635	5965	4,697			2,104		6,070			(2,368)		380		0001
Purchased Call/S&P 500 INDEX/SPXA21ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	43,350	5995.54	1,894			816		2,463			(945)		201		0001
Purchased Call/S&P 500 INDEX/SPXI00J8E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	700,101	6032.38	40,676			18,662		53,403			(20,282)		3,354		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	54,408	5926	2,704			1,168		3,503			(1,354)		253		0001
Purchased Call/S&P 500 INDEX/SPXM13MS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	46,824	6088	2,777			1,294		3,618			(1,398)		225		0001
Purchased Call/S&P 500 INDEX/SPXM130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	209,201	6051.09	9,037			4,294		11,457			(4,531)		1,017		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	13,325	5985	654			285		870			(327)		62		0001
Purchased Call/S&P 500 INDEX/SPXI00CSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	57,340	5851.2	2,007			810		2,686			(1,003)		258		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	11/11/2024	11/06/2026	1	16,647	.5985	1,051		449		1,428			(529)		77		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	212,481	.5848	9,800		3,898		13,241			(4,913)		945		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	244,371	6084.19	13,196		6,235		16,791			(6,598)		1,188		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	146,982	6050.61	7,658		3,682		9,746			(3,829)		721		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	39,408	6034.91	1,844		869		2,355			(922)		191		0001
Purchased Call/S&P 500 INDEX/SPXM130SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	86,978	6037.59	3,992		1,969		5,015			(2,002)		431		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	119,943	.6133	4,725		2,698		5,801			(2,035)		639		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	205,269	.5672	8,734		5,323		12,339			(3,429)		1,128		0001
Purchased Call/S&P 500 INDEX/SPXC056S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	67,833	.5961	4,248		2,156		5,721			(2,092)		341		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	180,619	5580.94	7,026		4,368		9,863			(2,672)		1,006		0001
Purchased Call/S&P 500 INDEX/SPXA21JS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	26,875	5836.22	879		455		1,142			(424)		137		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	173,640	5996.66	6,511		3,435		8,292			(3,091)		892		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	646,694	.6085	23,319		12,432		28,644			(10,923)		3,329		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	193,429	.5959	7,100		4,102		9,030			(3,000)		1,039		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	12,290	6025.99	474		263		589			(212)		65		0001
Purchased Call/S&P 500 INDEX/SPXM13TS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	66,095	5942.47	2,346		1,189		3,001			(1,160)		333		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	236,221	5994.57	9,071		4,959		11,409			(4,113)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	52,225	6114.63	2,099		1,182		2,588			(923)		276		0001
Purchased Call/S&P 500 INDEX/SPXC05DSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	40,180	5770.2	1,483		879		1,994			(606)		219		0001
Purchased Call/S&P 500 INDEX/SPXC05ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	18,148	5572.07	766		457		1,083			(309)		99		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	95,691	6013.13	3,387		1,945		4,255			(1,448)		513		0001
Purchased Call/S&P 500 INDEX/SPXM13XS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	241,131	6101.24	9,284		4,967		11,430			(4,331)		1,246		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	130,262	.6048	4,696		2,532		5,835			(2,164)		676		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	309,439	5638.94	10,954		6,606		15,284			(4,370)		1,699		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	25,956	5776.65	1,155		711		1,557			(445)		144		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	90,087	.6050	3,583		1,977		4,469			(1,612)		472		0001
Purchased Call/S&P 500 INDEX/SPXN133S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	29,368	5954.5	993		579		1,273			(416)		158		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	395,329	5667.56	13,204		8,089		18,312			(5,141)		2,187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	42,365	5802.82		1,716		1,201		2,253			(521)		250		0001
Purchased Call/S&P 500 INDEX/SPXA21RS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	1	437,779	5268.05		16,285		10,400		24,412			(5,920)		2,468		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	305,609	5074.08		10,177		6,425		15,733			(3,773)		1,715		0001
Purchased Call/S&P 500 INDEX/SPXJ00C5T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/25/2027	1	10,264	6092.16		470		349		580			(122)		62		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	25,446	5958.38		1,038		715		1,331			(325)		149		0001
Purchased Call/S&P 500 INDEX/SPXC05MSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	16,157	5659.91		666		452		924			(215)		94		0001
Purchased Call/S&P 500 INDEX/SPXA21RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	26,481	5363.36		935		598		1,364			(339)		149		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	81,389	5967.84		3,304		2,436		4,157			(877)		494		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	4,237	5686.67		171		115		234			(57)		24		0001
Purchased Call/S&P 500 INDEX/SPXC05RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	10,336	5911.69		393		278		505			(116)		61		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	40,715	5843		1,706		1,195		2,131			(512)		240		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	782,573	5916.93		21,599		14,836		27,601			(6,814)		4,575		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	363,323	5890		12,915		8,871		16,427			(4,075)		2,124		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	9,175	5617		371		251		497			(121)		53		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	262,561	6173.07		10,371		7,750		12,398			(2,649)		1,604		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	34,932	5907		1,344		949		1,735			(398)		207		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	119,862	5582		4,914		3,294		6,856			(1,622)		691		0001
Purchased Call/S&P 500 INDEX/SPXJ002SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/16/2027	1	30,660	5282.7		987		640		1,476			(349)		174		0001
Purchased Call/S&P 500 INDEX/SPXN130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	3,018	6194		124		94		144			(31)		18		0001
Purchased Call/State Street Lifetime Income B/SLI0400$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	5,175,000	179.3		125,235		3,795		226,501			(121,140)		4,692		0001
Purchased Call/State Street Lifetime Income B/SLI0130S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2025	04/10/2026	1	1,345,000	174		31,742		8,705		104,682			(23,046)		3,520		0001
Purchased Call/State Street Lifetime Income B/SLI0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/11/2026	1	1,455,000	176.46		34,193		12,279		92,139			(21,887)		4,358		0001
Purchased Call/State Street Lifetime Income B/SLI0130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	1,781,000	177.22		41,854		18,448		105,643			(23,392)		5,914		0001
Purchased Call/State Street Lifetime Income B/SLI0130S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2025	10/13/2026	1	4,627,000	183.42		110,585		86,823		153,025			(24,641)		20,479		0001
Purchased Call/MSCI EAFE/MXE0170$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,216,000	2618.67		128,531		197,612		197,612	69,081				7,285		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/MSCI EAFE/MXE0170S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	1,120,000	2762.85		110,768		134,981		134,981	24,213				7,162		0001
Purchased Call/S&P 500 INDEX/SPX9159SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	878,757	5660		41,198		14,574		59,581			(26,591)		2,602		0001
Purchased Call/S&P 500 INDEX/SPX915AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/27/2025	05/22/2026	1	877,661	5803		44,075		17,359		63,306			(26,690)		2,737		0001
Purchased Call/S&P 500 INDEX/SPX9158SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	176,259	5288		8,724		2,675		14,619			(6,040)		488		0001
Purchased Call/S&P 500 INDEX/SPX91598B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	903,769	5529		42,611		13,772		70,233			(28,798)		2,569		0001
Purchased Call/S&P 500 INDEX/SPX915BS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	493,724	5939		22,704		9,775		32,002			(12,974)		1,614		0001
Purchased Call/S&P 500 INDEX/SPX9159SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	449,751	5845		22,599		8,813		34,388			(13,845)		1,398		0001
Purchased Call/S&P 500 INDEX/SPX9159S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	1,173,528	5516		55,747		17,547		95,054			(38,143)		3,279		0001
Purchased Call/S&P 500 INDEX/SPXC05MS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2026	1	620,520	5626		31,211		10,924		49,807			(20,322)		1,830		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/02/2025	05/29/2026	1	674,486	5904		34,039		14,033		51,257			(19,990)		2,155		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/17/2025	06/16/2026	1	1,283,519	6033		61,590		28,321		92,341			(33,333)		4,341		0001
Purchased Call/S&P 500 INDEX/SPXN13FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	364,394	5607		17,672		6,102		29,237			(11,555)		1,070		0001
Purchased Call/S&P 500 INDEX/SPXC05RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	545,287	5912		24,806		10,198		38,042			(14,652)		1,742		0001
Purchased Call/S&P 500 INDEX/SPXD17USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	662,977	6092		35,718		17,363		50,019			(18,448)		2,302		0001
Purchased Call/S&P 500 INDEX/SPXC05KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/30/2026	1	1,017,018	5569		50,386		16,656		80,988			(33,776)		2,916		0001
Purchased Call/S&P 500 INDEX/SPXC05WSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/30/2025	06/26/2026	1	871,305	6173		42,359		20,767		58,560			(21,590)		3,034		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/19/2025	05/15/2026	1	263,642	5958		13,106		4,892		20,105			(8,205)		802		0001
Purchased Call/S&P 500 INDEX/SPXC05LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/02/2025	05/01/2026	1	452,222	5604		23,591		7,864		37,008			(15,749)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXC05USE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/12/2025	06/11/2026	1	637,932	6024		33,496		14,980		49,374			(18,588)		2,125		0001
Purchased Call/S&P 500 INDEX/SPXC052SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/28/2026	1	590,158	5899		28,890		11,797		44,313			(17,144)		1,879		0001
Purchased Call/S&P 500 INDEX/SPXJ003S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	477,802	5282		19,954		5,892		40,476			(14,040)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXA21US1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	398,209	5940		16,180		6,213		25,487			(9,957)		1,233		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/20/2025	05/19/2026	1	1,157,409	5964		51,831		19,759		80,620			(32,038)		3,571		0001
Purchased Call/S&P 500 INDEX/SPXC05WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/24/2025	06/18/2026	1	702,468	5968		39,013		18,359		53,082			(20,648)		2,390		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/20/2025	06/18/2026	1	662,679	5982		32,896		15,394		48,255			(17,581)		2,255		0001
Purchased Call/S&P 500 INDEX/SPXC05RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/03/2025	06/02/2026	1	838,393	5936		41,862		17,577		61,765			(24,266)		2,714		0001
Purchased Call/S&P 500 INDEX/SPXD17SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	780,423	5968		39,964		18,754		56,899			(21,203)		2,655		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	1,917,929	5983		95,106		44,241		138,603			(51,211)		6,506		0001
Purchased Call/S&P 500 INDEX/SPXC05VS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	1,501,807	5977		75,900		34,250		108,728			(41,629)		5,018		0001
Purchased Call/S&P 500 INDEX/SPXC05N5E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	1	256,968	5893		11,017		4,070		16,518			(6,961)		778		0001
Purchased Call/S&P 500 INDEX/SPXC05TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	1,488,326	6006		73,704		32,373		106,616			(41,307)		4,927		0001
Purchased Call/S&P 500 INDEX/SPXC05WS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	379,327	6025		18,565		8,872		25,472			(9,691)		1,310		0001
Purchased Call/S&P 500 INDEX/SPXA21TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	05/13/2026	1	418,403	5887		20,984		7,652		32,631			(13,317)		1,263		0001
Purchased Call/S&P 500 INDEX/SPXC05WS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	62,521	6141		3,280		1,608		4,509			(1,672)		218		0001
Purchased Call/S&P 500 INDEX/SPXD17TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	541,489	6092		28,146		13,529		40,565			(14,614)		1,875		0001
Purchased Call/S&P 500 INDEX/SPXD17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/27/2026	1	453,702	5922		21,060		8,494		31,925			(12,555)		1,440		0001
Purchased Call/S&P 500 INDEX/SPX915AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	1,440,593	5843		65,621		25,773		102,145			(40,022)		4,493		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	213,516	5664		10,312		3,638		17,056			(6,686)		632		0001
Purchased Call/S&P 500 INDEX/SPXC05KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	488,340	5561		22,894		7,463		39,661			(15,410)		1,394		0001
Purchased Call/S&P 500 INDEX/SPXA21VSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,544,208	6034		74,295		32,837		111,060			(41,434)		5,128		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	751,564	6045		33,509		15,079		50,931			(18,503)		2,511		0001
Purchased Call/S&P 500 INDEX/SPXJ007S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	606,131	5844		29,234		10,579		44,202			(18,633)		1,823		0001
Purchased Call/S&P 500 INDEX/SPXC05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	499,829	5485		20,914		6,565		34,592			(14,364)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXD17VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	747,730	6141		38,510		18,827		54,892			(19,784)		2,603		0001
Purchased Call/S&P 500 INDEX/SPXC05SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/02/2026	1	450,361	5936		20,424		8,720		28,836			(11,695)		1,458		0001
Purchased Call/S&P 500 INDEX/SPXC05T9G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	1	1,617,331	6000		82,964		35,920		120,607			(47,013)		5,287		0001
Purchased Call/S&P 500 INDEX/SPXC05LSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	694,771	5650		28,492		9,760		47,091			(18,708)		2,033		0001
Purchased Call/S&P 500 INDEX/SPXC05LS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	1,087,021	5687		49,260		16,466		80,881			(32,749)		3,129		0001
Purchased Call/S&P 500 INDEX/SPXC05SSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	2,181,861	5970		106,495		45,010		158,519			(61,440)		7,086		0001
Purchased Call/S&P 500 INDEX/SPX915AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2025	05/22/2026	1	299,785	5803		13,820		5,458		19,723			(8,353)		935		0001
Purchased Call/S&P 500 INDEX/SPX9158SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	715,013	5376		35,730		11,116		59,090			(24,638)		1,989		0001
Purchased Call/S&P 500 INDEX/SPXE17CSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	1,753,032	6585		89,856		63,325		101,432			(26,633)		7,312		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	345,676	6280		17,679		9,357		24,117			(8,325)		1,250		0001
Purchased Call/S&P 500 INDEX/SPXC05X9O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	1,479,592	6363		74,271		42,204		95,287			(32,095)		5,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	149,837	.6339		7,765		4,564		10,292			(3,205)		571		0001
Purchased Call/S&P 500 INDEX/SPXC05X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	1,722,062	.6306		83,626		46,433		110,368			(37,218)		6,405		0001
Purchased Call/S&P 500 INDEX/SPXE177$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	1,423,170	.6370		77,128		49,705		92,180			(27,758)		5,685		0001
Purchased Call/S&P 500 INDEX/SPXE171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	988,270	.6297		49,089		26,937		64,461			(22,165)		3,639		0001
Purchased Call/S&P 500 INDEX/SPX915FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	1,512,011	.6600		77,750		55,937		85,230			(22,214)		6,381		0001
Purchased Call/S&P 500 INDEX/SPXE178$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	1,688,637	.6439		86,434		56,349		106,110			(30,157)		6,804		0001
Purchased Call/S&P 500 INDEX/SPXC05XS$	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	785,784	.6390		38,108		21,896		49,072			(16,227)		2,973		0001
Purchased Call/S&P 500 INDEX/SPX915FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	2,794,680	.6615		140,510		99,754		156,044			(40,918)		11,748		0001
Purchased Call/S&P 500 INDEX/SPX915ES$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	1,506,975	.6481		77,253		51,215		91,082			(26,529)		6,097		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	1,047,602	.6330		51,973		30,868		69,615			(21,132)		4,029		0001
Purchased Call/S&P 500 INDEX/SPX915DS$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	940,095	.6373		50,956		31,336		60,857			(19,652)		3,674		0001
Purchased Call/S&P 500 INDEX/SPX915D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	1,996,419	.6456		100,795		62,717		122,564			(38,490)		7,837		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	2,671,348	.6644		134,567		100,082		146,369			(34,667)		11,445		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	621,473	.6390		30,658		17,664		40,473			(13,006)		2,351		0001
Purchased Call/S&P 500 INDEX/SPX915GS$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	132,223	.6664		6,825		4,957		7,421			(1,877)		559		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	778,651	.6260		38,509		20,381		51,656			(18,134)		2,816		0001
Purchased Call/S&P 500 INDEX/SPXD050$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/05/2026	1	200,280	.6299		11,736		7,081		14,808			(4,701)		772		0001
Purchased Call/S&P 500 INDEX/SPXE179$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/27/2026	1	98,881	.6481		5,253		3,492		6,583			(1,794)		400		0001
Purchased Call/S&P 500 INDEX/SPXE17A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	1,631,159	.6416		83,191		56,073		103,469			(27,197)		6,682		0001
Purchased Call/S&P 500 INDEX/SPXE179$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	1,612,090	.6502		78,375		52,177		97,863			(26,699)		6,536		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	2,546,592	.6263		123,543		64,860		165,655			(59,056)		9,187		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	1,073,511	.6363		55,237		32,222		70,694			(23,218)		4,081		0001
Purchased Call/S&P 500 INDEX/SPXE17E$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	2,426,551	.6694		117,279		85,530		129,728			(31,897)		10,338		0001
Purchased Call/S&P 500 INDEX/SPX915BS$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	921,667	.6198		48,214		24,376		63,153			(24,041)		3,254		0001
Purchased Call/S&P 500 INDEX/SPXE172$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	691,088	.6359		34,169		19,268		43,798			(15,019)		2,583		0001
Purchased Call/S&P 500 INDEX/SPXD051$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	1,747,515	.6389		86,894		52,766		112,336			(34,180)		6,768		0001
Purchased Call/S&P 500 INDEX/SPXD17V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	1,140,249	.6205		55,021		27,358		77,046			(27,662)		4,015		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	1,142,835	.6664		58,404		42,298		62,702			(16,178)		4,832		0001
Purchased Call/S&P 500 INDEX/SPXD051$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	1,648,414	.6373		87,272		53,520		107,165			(33,806)		6,442		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	618,407	.6280		29,491		15,565		40,396			(14,016)		2,237		0001
Purchased Call/S&P 500 INDEX/SPXD050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	724,827	.6341		38,294		23,189		48,418			(15,254)		2,807		0001
Purchased Call/S&P 500 INDEX/SPXD053$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	830,049	.6497		41,047		27,403		54,103			(13,682)		3,365		0001
Purchased Call/S&P 500 INDEX/SPXD17W$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	1,049,608	.6230		51,259		26,479		70,575			(24,785)		3,766		0001
Purchased Call/S&P 500 INDEX/SPXD17W$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	1,460,132	.6279		67,238		34,183		95,363			(33,059)		5,169		0001
Purchased Call/S&P 500 INDEX/SPXD057$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	1,575,524	.6605		81,633		60,544		89,928			(21,529)		6,750		0001
Purchased Call/S&P 500 INDEX/SPXE170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	651,278	.6244		31,761		17,109		42,254			(14,659)		2,386		0001
Purchased Call/S&P 500 INDEX/SPXE176$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	834,792	.6449		40,531		25,711		52,268			(14,850)		3,313		0001
Purchased Call/S&P 500 INDEX/SPXE175$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	1,076,810	.6446		54,706		33,700		67,531			(21,041)		4,218		0001
Purchased Call/S&P 500 INDEX/SPXD055$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	931,083	.6615		45,913		32,686		52,341			(13,281)		3,914		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	377,074	.6299		20,565		12,271		26,592			(8,305)		1,454		0001
Purchased Call/S&P 500 INDEX/SPXE17A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	704,735	.6460		34,791		23,388		43,979			(11,437)		2,875		0001
Purchased Call/S&P 500 INDEX/SPXD055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	1,157,482	.6607		57,824		41,211		65,827			(16,680)		4,875		0001
Purchased Call/S&P 500 INDEX/SPXJJ00K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	1,738,196	.6464		88,228		57,762		107,953			(30,540)		7,018		0001
Purchased Call/S&P 500 INDEX/SPXD057$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	4,626,347	.6661		236,193		176,818		254,936			(59,697)		19,969		0001
Purchased Call/S&P 500 INDEX/SPXD052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	1,049,345	.6453		55,095		34,530		68,948			(20,603)		4,129		0001
Purchased Call/S&P 500 INDEX/SPXE176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	1,025,741	.6411		53,447		33,958		68,314			(19,529)		4,080		0001
Purchased Call/S&P 500 INDEX/SPX915G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	1,891,915	.6641		92,327		68,219		103,682			(24,604)		8,091		0001
Purchased Call/S&P 500 INDEX/SPX915G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	466,591	.6632		23,788		17,181		25,651			(6,731)		1,973		0001
Purchased Call/S&P 500 INDEX/SPXD17W$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	596,664	.6227		29,743		15,121		41,424			(14,624)		2,112		0001
Purchased Call/S&P 500 INDEX/SPXD054$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	3,151,728	.6495		162,586		112,594		192,677			(50,164)		13,068		0001
Purchased Call/S&P 500 INDEX/SPX915F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	1,275,884	.6607		65,270		46,907		71,624			(18,700)		5,374		0001
Purchased Call/S&P 500 INDEX/SPX915C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,059,339	.6238		56,501		33,208		71,743			(23,320)		4,037		0001
Purchased Call/S&P 500 INDEX/SPXE177$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2026	1	1,086,951	.6396		57,735		37,150		69,554			(20,835)		4,333		0001
Purchased Call/S&P 500 INDEX/SPXC05X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	300,169	.6389		14,584		8,287		18,860			(6,302)		1,125		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE175S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,029,886	6345		50,971		30,724		67,731			(20,444)		3,980		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	596,080	6371		29,939		17,285		39,203			(12,667)		2,261		0001
Purchased Call/S&P 500 INDEX/SPXC05X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	323,690	6362		16,369		9,276		20,663			(7,150)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXE17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	1,219,731	6502		59,568		40,705		74,099			(19,147)		5,017		0001
Purchased Call/S&P 500 INDEX/SPX915D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	1,672,167	6468		83,711		52,319		101,848			(31,737)		6,579		0001
Purchased Call/S&P 500 INDEX/SPX915E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	2,180,722	6400		108,993		69,937		137,953			(39,525)		8,693		0001
Purchased Call/S&P 500 INDEX/SPXD054$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	1,746,023	6513		88,081		61,073		104,703			(27,102)		7,254		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	924,608	6339		42,777		25,072		61,843			(17,863)		3,523		0001
Purchased Call/S&P 500 INDEX/SPXE171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	720,080	6297		35,892		19,641		47,873			(16,368)		2,652		0001
Purchased Call/S&P 500 INDEX/SPXE177$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	748,354	6370		42,202		27,272		51,352			(14,963)		2,990		0001
Purchased Call/S&P 500 INDEX/SPXD056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	962,392	6668		47,015		34,417		52,439			(12,658)		4,108		0001
Purchased Call/S&P 500 INDEX/SPXE172$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/22/2026	1	426,171	6310		22,957		12,917		29,142			(10,119)		1,589		0001
Purchased Call/S&P 500 INDEX/SPXD17X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,199,098	6226		59,100		30,693		80,075			(28,414)		4,314		0001
Purchased Call/S&P 500 INDEX/SPXE177$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	310,699	6467		15,971		10,321		19,999			(5,663)		1,241		0001
Purchased Call/S&P 500 INDEX/SPXN13S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/15/2026	1	1,535,289	6260		77,809		42,382		100,983			(35,680)		5,625		0001
Purchased Call/S&P 500 INDEX/SPXE170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	1,387,454	6264		69,617		37,903		90,728			(31,940)		5,097		0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	754,462	6460		36,133		24,123		46,495			(12,044)		3,059		0001
Purchased Call/S&P 500 INDEX/SPX915E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	2,033,788	6449		98,619		62,386		125,603			(36,305)		8,072		0001
Purchased Call/S&P 500 INDEX/SPXE172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	1,137,889	6310		56,721		31,651		72,632			(25,088)		4,243		0001
Purchased Call/S&P 500 INDEX/SPXJ0OHSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/30/2026	1	414,744	6363		16,212		9,483		23,194			(6,788)		1,577		0001
Purchased Call/S&P 500 INDEX/SPXE178$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/26/2026	1	581,824	6466		32,030		21,204		38,484			(11,030)		2,349		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	734,842	6269		37,436		20,063		51,104			(17,381)		2,686		0001
Purchased Call/S&P 500 INDEX/SPX915E$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	1,570,904	6435		83,033		56,508		97,427			(26,917)		6,448		0001
Purchased Call/S&P 500 INDEX/SPXD055$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	1,614,260	6587		81,825		57,505		93,033			(24,727)		6,733		0001
Purchased Call/S&P 500 INDEX/SPXE17C$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	2,706,855	6532		141,902		99,331		161,613			(43,272)		11,268		0001
Purchased Call/S&P 500 INDEX/SPXE17B$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	1,306,789	6486		65,375		44,797		79,220			(20,645)		5,375		0001
Purchased Call/S&P 500 INDEX/SPXD05D$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	749,691	6720		41,222		33,873		39,937			(7,422)		3,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05ESJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	988,137	.6891		41,230		34,168		38,958			(7,136)		4,487		0001
Purchased Call/S&P 500 INDEX/SPXD059S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	229,907	.6715		9,982		7,693		10,314			(2,303)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXE17IS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	414,963	.6671		16,939		13,504		19,079			(3,537)		1,843		0001
Purchased Call/S&P 500 INDEX/SPXE17HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	280,393	.6553		15,155		11,895		16,500			(3,284)		1,232		0001
Purchased Call/S&P 500 INDEX/SPXD05AS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	2,325,591	.6553		123,447		96,626		136,648			(27,015)		10,221		0001
Purchased Call/S&P 500 INDEX/SPXD058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	2,462,257	.6715		123,853		94,266		130,060			(30,283)		10,686		0001
Purchased Call/S&P 500 INDEX/SPXD05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	220,937	.6930		8,809		8,785		8,379			(49)		1,094		0001
Purchased Call/S&P 500 INDEX/SPXE171SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	1,598,775	.6671		77,563		61,835		87,727			(16,194)		7,101		0001
Purchased Call/S&P 500 INDEX/SPXE17FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	1,655,992	.6688		85,203		64,020		89,524			(21,301)		7,161		0001
Purchased Call/S&P 500 INDEX/SPXD050SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	3,821,574	.6801		161,611		157,109		167,249			(5,788)		18,711		0001
Purchased Call/S&P 500 INDEX/SPXE17FSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/29/2026	1	485,269	.6661		26,659		20,013		28,001			(6,683)		2,095		0001
Purchased Call/S&P 500 INDEX/SPX9151SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2025	10/30/2026	1	99,989	.6822		5,029		4,219		4,827			(843)		456		0001
Purchased Call/S&P 500 INDEX/SPX9151SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	910,851	.6875		40,477		33,432		37,322			(7,117)		4,129		0001
Purchased Call/S&P 500 INDEX/SPXD05CST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	224,718	.6735		11,078		9,041		11,500			(2,106)		1,008		0001
Purchased Call/S&P 500 INDEX/SPXE17KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	1,010,670	.6852		47,364		40,037		48,133			(7,417)		4,634		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	910,568	.6735		43,504		35,189		46,691			(8,389)		4,079		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	1,579,342	.6875		79,507		65,670		72,812			(13,979)		7,159		0001
Purchased Call/S&P 500 INDEX/SPX9151ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	231,695	.6720		9,702		8,351		10,338			(1,439)		1,068		0001
Purchased Call/S&P 500 INDEX/SPX9151S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	1,553,742	.6735		74,550		60,340		79,999			(14,337)		6,972		0001
Purchased Call/S&P 500 INDEX/SPX915JS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	1	120,680	.6705		6,206		5,621		6,451			(614)		572		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	276,972	.6738		14,459		11,849		14,529			(2,701)		1,247		0001
Purchased Call/S&P 500 INDEX/SPXE170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2025	12/02/2026	1	110,391	.6829		5,539		5,169		5,457			(412)		530		0001
Purchased Call/S&P 500 INDEX/SPX915KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	738,953	.6834		31,931		31,220		30,781			(796)		3,628		0001
Purchased Call/S&P 500 INDEX/SPX9151SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	408,671	.6772		20,947		17,765		20,583			(3,223)		1,877		0001
Purchased Call/S&P 500 INDEX/SPX9151S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	1,203,220	.6772		52,466		44,494		51,668			(8,072)		5,526		0001
Purchased Call/S&P 500 INDEX/SPXD05JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	749,318	.6813		32,362		29,650		31,912			(2,950)		3,557		0001
Purchased Call/S&P 500 INDEX/SPXD05FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	143,760	.6789		6,980		5,972		7,267			(1,055)		661		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00TST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	1	1,133,118	.6738		49,931		40,916		50,335			(9,328)		5,102		0001
Purchased Call/S&P 500 INDEX/SPXE17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	1	1,073,419	.6775		50,040		48,789		49,952			(1,650)		5,271		0001
Purchased Call/S&P 500 INDEX/SPX915I$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	155,037	.6735		6,343		5,134		6,773			(1,220)		696		0001
Purchased Call/S&P 500 INDEX/SPX915I$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	550,110	.6720		27,271		23,473		29,128			(4,046)		2,535		0001
Purchased Call/S&P 500 INDEX/SPX915JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	907,408	.6832		38,398		33,200		37,436			(5,274)		4,208		0001
Purchased Call/S&P 500 INDEX/SPXD051$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	237,358	.6672		11,637		10,287		13,049			(1,375)		1,113		0001
Purchased Call/S&P 500 INDEX/SPXD051ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	128,670	.6642		6,134		5,486		7,117			(691)		605		0001
Purchased Call/S&P 500 INDEX/SPXD050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	1	632,752	.6721		28,202		27,419		29,114			(1,007)		3,102		0001
Purchased Call/S&P 500 INDEX/SPXD05JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	1,524,423	.6539		67,838		60,866		75,068			(7,455)		7,181		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	14,317	.6737		711		624		748			(92)		67		0001
Purchased Call/S&P 500 INDEX/SPXD05KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	1	969,297	.6827		41,533		38,435		40,782			(3,195)		4,650		0001
Purchased Call/S&P 500 INDEX/SPXD05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	1	230,044	.6737		9,718		8,530		10,236			(1,255)		1,072		0001
Purchased Call/S&P 500 INDEX/SPX915JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	1,659,144	.6766		73,930		67,546		73,521			(7,109)		7,876		0001
Purchased Call/S&P 500 INDEX/SPX915HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	1,263,180	.6735		63,017		50,831		65,020			(12,292)		5,659		0001
Purchased Call/S&P 500 INDEX/SPX915HSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	208,739	.6735		8,522		6,893		9,103			(1,643)		935		0001
Purchased Call/S&P 500 INDEX/SPXD05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	1	573,261	.6729		25,788		22,258		25,646			(3,582)		2,642		0001
Purchased Call/S&P 500 INDEX/SPXE17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2025	12/22/2026	1	320,279	.6878		14,182		14,064		13,179			(273)		1,582		0001
Purchased Call/S&P 500 INDEX/SPXD051S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	1	102,164	.6734		4,756		4,198		5,356			(568)		476		0001
Purchased Call/S&P 500 INDEX/SPXE170SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2025	12/11/2026	1	134,682	.6827		6,462		6,209		6,593			(269)		655		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	578,059	.6735		26,860		23,643		30,279			(3,274)		2,694		0001
Purchased Call/S&P 500 INDEX/SPXD05ES2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2025	10/28/2026	1	212,857	.6891		8,579		7,169		8,379			(1,465)		966		0001
Purchased Call/S&P 500 INDEX/SPXE171S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2025	10/14/2026	1	628,182	.6645		31,086		24,765		35,104			(6,508)		2,785		0001
Purchased Call/S&P 500 INDEX/SPXB217$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	759,498	.6856		31,832		29,799		30,848			(2,274)		3,654		0001
Purchased Call/S&P 500 INDEX/SPXB216$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	567,030	.6603		25,237		22,706		27,164			(2,587)		2,671		0001
Purchased Call/S&P 500 INDEX/SPXB214$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	13,430	.6671		677		541		737			(140)		60		0001
Purchased Call/S&P 500 INDEX/SPXE17K$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	1	566,440	.6840		28,161		23,689		27,170			(4,524)		2,580		0001
Purchased Call/S&P 500 INDEX/SPXE170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	1	819,254	.6827		34,046		32,624		34,078			(1,509)		3,982		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB217$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	533,336	.6850		22,354		20,863		22,081			(1,658)		2,562		0001
Purchased Call/S&P 500 INDEX/SPXD05A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	239,945	.6735		11,095		8,685		12,465			(2,428)		1,055		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/07/2025	10/06/2026	1	229,981	.6740		9,492		7,290		10,132			(2,217)		1,005		0001
Purchased Call/S&P 500 INDEX/SPXE17J$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	154,620	.6840		6,506		5,473		6,337			(1,045)		704		0001
Purchased Call/S&P 500 INDEX/SPXD059$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	1	2,155,986	.6737		98,009		76,714		111,089			(22,079)		9,475		0001
Purchased Call/S&P 500 INDEX/SPXE17T$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	1,010,967	.6897		41,084		41,084		40,296					5,048		0001
Purchased Call/S&P 500 INDEX/SPXE17I$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	220,644	.6644		9,201		7,330		10,346			(1,926)		978		0001
Purchased Call/S&P 500 INDEX/SPXJ00S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/10/2025	10/09/2026	1	113,787	.6736		4,428		3,466		5,027			(998)		500		0001
Purchased Call/S&P 500 INDEX/SPXD051$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	1,047,098	.6617		44,895		39,810		49,994			(5,180)		4,917		0001
Purchased Call/S&P 500 INDEX/SPXD059$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	1	306,700	.6740		15,424		11,877		15,874			(3,569)		1,341		0001
Purchased Call/S&P 500 INDEX/SPXD05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	294,794	.6728		15,636		13,496		15,526			(2,209)		1,358		0001
Purchased Call/S&P 500 INDEX/SPXD05E$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	50,005	.6792		2,602		2,138		2,498			(469)		225		0001
Purchased Call/S&P 500 INDEX/SPXE17K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	2,062,829	.6852		84,747		71,637		86,582			(13,271)		9,459		0001
Purchased Call/S&P 500 INDEX/SPXE17S$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	1,077,476	.6878		49,247		48,429		46,468			(1,082)		5,321		0001
Purchased Call/S&P 500 INDEX/SPXD05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	876,669	.6841		38,233		36,121		36,454			(2,206)		4,249		0001
Purchased Call/S&P 500 INDEX/SPXD051$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	2,188,798	.6672		93,825		82,939		104,918			(11,084)		10,263		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	1	153,492	.6833		7,537		6,535		7,398			(1,017)		712		0001
Purchased Call/S&P 500 INDEX/SPXE17S$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	1,181,637	.6908		50,127		50,127		48,035			(138)		5,892		0001
Purchased Call/S&P 500 INDEX/SPXD05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	1,067,409	.6900		43,595		41,658		42,629			(2,276)		5,189		0001
Purchased Call/S&P 500 INDEX/SPXD05B$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,541,633	.6629		78,969		63,175		86,083			(16,271)		6,859		0001
Purchased Call/S&P 500 INDEX/SPXD05E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	690,367	.6891		33,733		27,956		31,505			(5,838)		3,135		0001
Purchased Call/S&P 500 INDEX/SPXD05K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	404,135	.6813		17,181		15,852		17,088			(1,369)		1,936		0001
Purchased Call/S&P 500 INDEX/SPXD05B$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	26,574	.6629		1,155		924		1,255			(238)		118		0001
Purchased Call/S&P 500 INDEX/SPXE17S$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/23/2026	1	558,938	.6910		23,618		23,420		21,881			(454)		2,764		0001
Purchased Call/S&P 500 INDEX/SPXD05B$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	370,579	.6664		16,415		13,168		17,140			(3,274)		1,649		0001
Purchased Call/S&P 500 INDEX/SPXE17Q$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	469,846	.6817		19,829		19,062		20,228			(817)		2,297		0001
Purchased Call/S&P 500 INDEX/SPXD05B$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	151,893	.6629		6,958		5,582		7,262			(1,388)		676		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05ESD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	862,518	.6792		37,959		31,192		36,721			(6,835)		3,884		0001
Purchased Call/S&P 500 INDEX/SPXD05GSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/11/2026	1	119,558	.6843		5,426		4,746		5,772			(718)		555		0001
Purchased Call/S&P 500 INDEX/SPXD05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	442,089	.6793		18,163		15,540		18,938			(2,744)		2,034		0001
Purchased Call/S&P 500 INDEX/SPXB216SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	1,451,034	.6705		63,154		57,206		66,073			(6,246)		6,878		0001
Purchased Call/S&P 500 INDEX/SPXD059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	5,106,918	.6715		261,545		201,577		269,587			(60,357)		22,365		0001
Purchased Call/S&P 500 INDEX/SPXD05GSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	625,075	.6851		24,211		21,184		25,839			(3,193)		2,908		0001
Purchased Call/S&P 500 INDEX/SPXD05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	818,161	.6664		42,901		34,416		44,830			(8,556)		3,640		0001
Purchased Call/S&P 500 INDEX/SPXD051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	887,694	.6637		36,587		32,725		41,885			(4,121)		4,175		0001
Purchased Call/S&P 500 INDEX/SPXD05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	1,444,743	.6734		57,122		50,280		64,209			(6,962)		6,732		0001
Purchased Call/S&P 500 INDEX/SPXD059SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	133,569	.6735		5,065		3,964		5,665			(1,108)		587		0001
Purchased Call/S&P 500 INDEX/SPXD05CSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	626,031	.6728		26,335		21,493		27,351			(5,006)		2,809		0001
Purchased Call/S&P 500 INDEX/SPXD058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	5,320,759	.6716		270,665		206,580		280,529			(64,480)		23,092		0001
Purchased Call/S&P 500 INDEX/SPXD059SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	259,948	.6749		10,821		8,440		11,360			(2,467)		1,140		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/01/2026	1	3,254,498	.6711		164,170		124,496		169,915			(40,591)		14,099		0001
Purchased Call/S&P 500 INDEX/SPXD05JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	1	90,851	.6539		4,753		4,264		5,283			(522)		428		0001
Purchased Call/S&P 500 INDEX/SPXD05ASI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	4,889,848	.6645		249,868		197,409		271,703			(52,857)		21,680		0001
Purchased Call/S&P 500 INDEX/SPXD05GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	430,600	.6851		19,511		17,072		20,750			(2,573)		2,003		0001
Purchased Call/S&P 500 INDEX/SPXD05QSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	770,013	.6928		31,780		31,692		30,217			(177)		3,813		0001
Purchased Call/S&P 500 INDEX/SPXB216SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	150,019	.6603		7,885		7,094		8,507			(808)		707		0001
Purchased Call/S&P 500 INDEX/SPXD05LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	716,470	.6866		29,542		27,732		29,242			(1,882)		3,447		0001
Purchased Call/S&P 500 INDEX/SPXE17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	3,017,433	.6655		153,236		120,641		167,703			(32,836)		13,355		0001
Purchased Call/S&P 500 INDEX/SPXB217SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	473,390	.6887		19,948		19,006		18,931			(1,096)		2,298		0001
Purchased Call/S&P 500 INDEX/SPXD05ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	149,071	.6644		6,434		5,083		6,977			(1,361)		661		0001
Purchased Call/S&P 500 INDEX/SPXB214SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	184,041	.6822		7,813		6,554		7,676			(1,309)		838		0001
Purchased Call/S&P 500 INDEX/SPXD05QSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	1	100,852	.6909		4,926		4,898		4,589			(68)		499		0001
Purchased Call/S&P 500 INDEX/SPXD05MSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/08/2026	1	247,003	.6845		10,233		9,775		10,049			(539)		1,195		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05MS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	1,184,009	.6847		50,957		48,001		50,079			(3,080)		5,730		0001
Purchased Call/S&P 500 INDEX/SPXD05GS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	991,640	.6728		44,437		38,355		44,321			(6,278)		4,569		0001
Purchased Call/S&P 500 INDEX/SPX915HS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	362,017	.6735		15,313		12,352		15,761			(2,987)		1,622		0001
Purchased Call/S&P 500 INDEX/SPXD05FS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	159,250	.6891		6,392		5,344		6,245			(1,089)		724		0001
Purchased Call/S&P 500 INDEX/SPXD05FS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	1	1,317,716	.6891		61,614		51,516		59,660			(10,495)		5,993		0001
Purchased Call/S&P 500 INDEX/SPXJ00TSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/22/2026	1	227,974	.6705		12,163		9,961		12,255			(2,278)		1,025		0001
Purchased Call/S&P 500 INDEX/SPX915HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/13/2026	1	1,350,908	.6655		68,785		55,377		73,635			(13,525)		5,979		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2025	10/06/2026	1	5,091,259	.6740		248,396		190,757		264,964			(58,005)		22,256		0001
Purchased Call/S&P 500 INDEX/SPX915HSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2025	09/18/2026	1	1,289,417	.6646		65,128		50,247		70,419			(14,985)		5,452		0001
Purchased Call/S&P 500 INDEX/SPXB213SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	3,020,788	.6716		149,529		114,444		159,487			(35,305)		13,110		0001
Purchased Call/S&P 500 INDEX/SPXD058SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	1,504,820	.6715		76,521		58,404		79,314			(18,229)		6,531		0001
Purchased Call/S&P 500 INDEX/SPXD05KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	81,298	.6813		4,099		3,782		4,060			(327)		389		0001
Purchased Call/S&P 500 INDEX/SPXD059SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	4,860,960	.6747		238,587		186,085		250,034			(54,403)		21,325		0001
Purchased Call/S&P 500 INDEX/SPX013GSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	1	1,276,769	.6840		50,359		44,047		53,406			(6,659)		5,930		0001
Purchased Call/S&P 500 INDEX/SPXD05AS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	394,702	.6553		19,051		14,912		21,021			(4,169)		1,735		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/22/2026	1	954,380	.6705		43,598		35,704		44,045			(8,167)		4,290		0001
Purchased Call/S&P 500 INDEX/SPX915HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2025	09/16/2026	1	1,293,597	.6611		66,963		51,571		72,282			(15,499)		5,448		0001
Purchased Call/S&P 500 INDEX/SPXD058S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	09/25/2026	1	1,908,764	.6605		103,427		78,230		108,660			(25,784)		8,178		0001
Purchased Call/S&P 500 INDEX/SPX9159SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	27,022	.5660		1,267		448		1,832			(818)		80		0001
Purchased Call/S&P 500 INDEX/SPX9159S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	12,499	.5516		594		187		1,012			(406)		35		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2025	05/29/2026	1	99,932	.5904		5,043		2,079		7,594			(2,962)		319		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	111,834	.6033		5,366		2,468		8,046			(2,904)		378		0001
Purchased Call/S&P 500 INDEX/SPXN13FSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	85,027	.5607		4,124		1,424		6,822			(2,696)		250		0001
Purchased Call/S&P 500 INDEX/SPXC05RSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	819,186	.5912		37,266		15,320		57,151			(22,011)		2,617		0001
Purchased Call/S&P 500 INDEX/SPXC05KSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	40,015	.5569		1,982		655		3,187			(1,329)		115		0001
Purchased Call/S&P 500 INDEX/SPXC05UWE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	118,103	.6173		5,742		2,815		7,938			(2,927)		411		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	270,630	.5958		13,454		5,022		20,638			(8,423)		823		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC05US8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	99,983	.6024		5,250		2,348		7,738			(2,913)		333		0001
Purchased Call/S&P 500 INDEX/SPXC05QSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	292,971	.5899		14,342		5,856		21,998			(8,511)		933		0001
Purchased Call/S&P 500 INDEX/SPXJ003$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	80,009	.5282		3,341		987		6,778			(2,351)		217		0001
Purchased Call/S&P 500 INDEX/SPXA21U$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	111,609	.5940		4,535		1,741		7,143			(2,791)		346		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	554,866	.5964		24,848		9,472		38,650			(15,359)		1,712		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	57,058	.5982		2,832		1,325		4,155			(1,514)		194		0001
Purchased Call/S&P 500 INDEX/SPXC05RSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	166,955	.5936		8,336		3,500		12,300			(4,832)		540		0001
Purchased Call/S&P 500 INDEX/SPXD17SSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	299,827	.5968		15,354		7,205		21,860			(8,146)		1,020		0001
Purchased Call/S&P 500 INDEX/SPXD17RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	3,250	.5983		161		75		235			(87)		11		0001
Purchased Call/S&P 500 INDEX/SPXC05TSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	151,472	.6006		7,501		3,295		10,851			(4,204)		501		0001
Purchased Call/S&P 500 INDEX/SPXA21TSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	05/13/2026	1	51,015	.5887		2,559		933		3,979			(1,624)		154		0001
Purchased Call/S&P 500 INDEX/SPXD17T$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	161,293	.6092		8,384		4,030		12,083			(4,353)		558		0001
Purchased Call/S&P 500 INDEX/SPXD17PSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/27/2026	1	554,734	.5922		25,750		10,385		39,035			(15,351)		1,760		0001
Purchased Call/S&P 500 INDEX/SPX915AS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	250,277	.5843		11,401		4,478		17,746			(6,953)		781		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	156,281	.5664		7,548		2,663		12,484			(4,894)		463		0001
Purchased Call/S&P 500 INDEX/SPXC05KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	24,986	.5561		1,171		382		2,029			(788)		71		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	40,031	.6045		1,785		803		2,713			(986)		134		0001
Purchased Call/S&P 500 INDEX/SPXJ007$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	209,278	.5844		10,094		3,653		15,262			(6,433)		629		0001
Purchased Call/S&P 500 INDEX/SPXD17VS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	279,560	.6141		14,398		7,039		20,523			(7,397)		973		0001
Purchased Call/S&P 500 INDEX/SPXE17C$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	742,975	.6585		38,083		26,839		42,989			(11,288)		3,099		0001
Purchased Call/S&P 500 INDEX/SPXC05XS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	209,781	.6363		10,530		5,984		13,510			(4,551)		786		0001
Purchased Call/S&P 500 INDEX/SPXC05X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	93,088	.6306		4,520		2,510		5,966			(2,012)		346		0001
Purchased Call/S&P 500 INDEX/SPXE1773G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	359,806	.6370		19,500		12,566		23,305			(7,018)		1,437		0001
Purchased Call/S&P 500 INDEX/SPXE171$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	253,277	.6297		12,581		6,904		16,520			(5,680)		933		0001
Purchased Call/S&P 500 INDEX/SPX915FSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	120,169	.6600		6,179		4,446		6,774			(1,766)		507		0001
Purchased Call/S&P 500 INDEX/SPXE178SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	1,711,358	.6439		87,597		57,107		107,538			(30,563)		6,895		0001
Purchased Call/S&P 500 INDEX/SPXC05XSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	189,320	.6390		9,181		5,275		11,823			(3,910)		716		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX915FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	566,017	.6615		28,458		20,204		31,604			(8,287)		2,379		0001
Purchased Call/S&P 500 INDEX/SPX915ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	299,793	.6481		15,368		10,189		18,120			(5,278)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	299,832	.6330		14,875		8,835		19,924			(6,048)		1,153		0001
Purchased Call/S&P 500 INDEX/SPX915DS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	314,765	.6373		17,061		10,492		20,376			(6,580)		1,230		0001
Purchased Call/S&P 500 INDEX/SPX915DSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	306,903	.6456		15,495		9,641		18,841			(5,917)		1,205		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,015,256	.6644		51,143		38,036		55,628			(13,175)		4,350		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	151,890	.6390		7,493		4,317		9,892			(3,179)		575		0001
Purchased Call/S&P 500 INDEX/SPX915GSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	242,689	.6664		12,527		9,098		13,621			(3,445)		1,026		0001
Purchased Call/S&P 500 INDEX/SPXE17A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	401,497	.6416		20,477		13,802		25,468			(6,694)		1,645		0001
Purchased Call/S&P 500 INDEX/SPXE179ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	530,682	.6502		25,800		17,176		32,216			(8,789)		2,152		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	158,728	.6263		7,700		4,043		10,325			(3,681)		573		0001
Purchased Call/S&P 500 INDEX/SPXE17ESM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	198,507	.6694		9,594		6,997		10,613			(2,609)		846		0001
Purchased Call/S&P 500 INDEX/SPX915BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	532,084	.6198		27,834		14,073		36,459			(13,879)		1,879		0001
Purchased Call/S&P 500 INDEX/SPXE172SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	121,872	.6359		6,026		3,398		7,724			(2,649)		456		0001
Purchased Call/S&P 500 INDEX/SPXD051$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	783,892	.6389		38,978		23,669		50,391			(15,332)		3,036		0001
Purchased Call/S&P 500 INDEX/SPXD17VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	128,779	.6205		6,214		3,090		8,702			(3,124)		453		0001
Purchased Call/S&P 500 INDEX/SPXE17ES8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	434,313	.6664		22,195		16,075		23,829			(6,148)		1,836		0001
Purchased Call/S&P 500 INDEX/SPXD051$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	968,036	.6373		51,251		31,430		62,933			(19,853)		3,783		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	737,339	.6280		35,163		18,558		48,165			(16,712)		2,667		0001
Purchased Call/S&P 500 INDEX/SPXD050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	39,968	.6341		2,112		1,279		2,670			(841)		155		0001
Purchased Call/S&P 500 INDEX/SPXD053$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	135,081	.6497		6,680		4,460		8,805			(2,227)		548		0001
Purchased Call/S&P 500 INDEX/SPXD17WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	872,145	.6230		42,592		22,002		58,643			(20,594)		3,130		0001
Purchased Call/S&P 500 INDEX/SPXD057$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	251,301	.6605		13,021		9,657		14,344			(3,434)		1,077		0001
Purchased Call/S&P 500 INDEX/SPXE170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	279,066	.6244		13,609		7,331		18,105			(6,281)		1,022		0001
Purchased Call/S&P 500 INDEX/SPXE176$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	319,102	.6449		15,493		9,828		19,980			(5,677)		1,267		0001
Purchased Call/S&P 500 INDEX/SPXD055$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	499,266	.6615		24,620		17,527		28,066			(7,121)		2,099		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	215,293	.6299		11,742		7,006		15,183			(4,742)		830		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17A$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	549,140	.6460		27,110		18,224		34,269			(8,912)		2,240		0001
Purchased Call/S&P 500 INDEX/SPXD055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	284,718	.6607		14,224		10,137		16,192			(4,103)		1,199		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/27/2025	08/26/2026	1	70,008	.6464		3,553		2,326		4,348			(1,230)		283		0001
Purchased Call/S&P 500 INDEX/SPXD057$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	2,136,005	.6661		109,051		81,638		117,705			(27,562)		9,220		0001
Purchased Call/S&P 500 INDEX/SPXD052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	286,083	.6453		15,021		9,414		18,797			(5,617)		1,126		0001
Purchased Call/S&P 500 INDEX/SPXE176$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	184,912	.6411		9,635		6,122		12,315			(3,520)		736		0001
Purchased Call/S&P 500 INDEX/SPX915G$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	825,345	.6641		40,277		29,761		45,231			(10,733)		3,530		0001
Purchased Call/S&P 500 INDEX/SPX915G$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	761,648	.6632		38,831		28,045		41,872			(10,988)		3,220		0001
Purchased Call/S&P 500 INDEX/SPXD054$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	903,911	.6495		46,629		32,292		55,260			(14,387)		3,748		0001
Purchased Call/S&P 500 INDEX/SPX915F$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	304,535	.6607		15,579		11,196		17,096			(4,463)		1,283		0001
Purchased Call/S&P 500 INDEX/SPX915C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	249,029	.6238		13,282		7,807		16,865			(5,482)		949		0001
Purchased Call/S&P 500 INDEX/SPXC05X$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	433,362	.6389		21,055		11,965		27,228			(9,099)		1,624		0001
Purchased Call/S&P 500 INDEX/SPXE175$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	313,466	.6345		15,514		9,352		20,615			(6,223)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	70,072	.6371		3,520		2,032		4,609			(1,489)		266		0001
Purchased Call/S&P 500 INDEX/SPXC05X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	47,952	.6362		2,425		1,374		3,061			(1,059)		180		0001
Purchased Call/S&P 500 INDEX/SPXE17B$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	49,997	.6502		2,442		1,668		3,037			(785)		206		0001
Purchased Call/S&P 500 INDEX/SPX915D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	63,361	.6468		3,172		1,982		3,859			(1,203)		249		0001
Purchased Call/S&P 500 INDEX/SPX915E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	444,882	.6400		22,235		14,268		28,143			(8,063)		1,773		0001
Purchased Call/S&P 500 INDEX/SPXD054$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	666,051	.6513		33,600		23,297		39,941			(10,338)		2,767		0001
Purchased Call/S&P 500 INDEX/SPXE171$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	248,915	.6297		12,407		6,789		16,549			(5,658)		917		0001
Purchased Call/S&P 500 INDEX/SPXD056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	754,840	.6668		36,875		26,994		41,130			(9,928)		3,222		0001
Purchased Call/S&P 500 INDEX/SPXD17X$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	824,998	.6226		40,662		21,117		55,093			(19,549)		2,968		0001
Purchased Call/S&P 500 INDEX/SPXE170$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	364,511	.6264		18,290		9,958		23,836			(8,391)		1,339		0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	261,786	.6460		12,538		8,370		16,133			(4,179)		1,061		0001
Purchased Call/S&P 500 INDEX/SPX915E$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	209,460	.6449		10,157		6,425		12,936			(3,739)		831		0001
Purchased Call/S&P 500 INDEX/SPXE172$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	417,172	.6310		20,795		11,604		26,628			(9,198)		1,556		0001
Purchased Call/S&P 500 INDEX/SPX915E$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	154,889	.6435		8,187		5,572		9,606			(2,654)		636		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17BSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	999,893	.6486		50,022		34,277		60,616			(15,796)		4,113		0001
Purchased Call/S&P 500 INDEX/SPXD05C$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	250,435	.6699		12,808		10,460		13,299			(2,428)		1,126		0001
Purchased Call/S&P 500 INDEX/SPXD05C$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	1	101,639	.6699		4,428		3,616		4,597			(839)		457		0001
Purchased Call/S&P 500 INDEX/SPXD05ESF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	1	92,671	.6875		3,884		3,217		3,681			(674)		420		0001
Purchased Call/S&P 500 INDEX/SPXE17I$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	67,489	.6671		2,755		2,196		3,103			(575)		300		0001
Purchased Call/S&P 500 INDEX/SPXE17HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/09/2026	1	957,448	.6553		51,748		40,618		56,341			(11,212)		4,208		0001
Purchased Call/S&P 500 INDEX/SPXD05A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	1	446,701	.6553		23,712		18,560		26,247			(5,189)		1,963		0001
Purchased Call/S&P 500 INDEX/SPXD058S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	1	426,976	.6715		21,477		16,347		22,554			(5,251)		1,853		0001
Purchased Call/S&P 500 INDEX/SPXD05RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	1	305,404	.6930		12,177		12,143		11,583			(68)		1,512		0001
Purchased Call/S&P 500 INDEX/SPXE17I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	1	174,954	.6671		8,488		6,767		9,600			(1,772)		777		0001
Purchased Call/S&P 500 INDEX/SPXE17FSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2025	09/30/2026	1	786,120	.6688		40,447		30,391		42,498			(10,112)		3,399		0001
Purchased Call/S&P 500 INDEX/SPXD05OSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	1	16,242	.6801		687		668		711			(25)		80		0001
Purchased Call/S&P 500 INDEX/SPX915I$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	140,438	.6875		6,241		5,155		5,754			(1,097)		637		0001
Purchased Call/S&P 500 INDEX/SPXD05C$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	1	100,195	.6735		4,939		4,031		5,128			(939)		450		0001
Purchased Call/S&P 500 INDEX/SPX915HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	1	125,709	.6735		6,006		4,858		6,446			(1,158)		563		0001
Purchased Call/S&P 500 INDEX/SPX915I$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2025	10/27/2026	1	612,454	.6875		30,832		25,466		28,236			(5,421)		2,776		0001
Purchased Call/S&P 500 INDEX/SPX915I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	1	20,010	.6720		838		721		893			(124)		92		0001
Purchased Call/S&P 500 INDEX/SPX915I$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2025	10/21/2026	1	231,065	.6735		11,087		8,974		11,897			(2,132)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/24/2025	10/23/2026	1	409,422	.6738		21,374		17,515		21,477			(3,993)		1,843		0001
Purchased Call/S&P 500 INDEX/SPX915K$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/18/2026	1	121,494	.6834		5,250		5,133		5,061			(131)		597		0001
Purchased Call/S&P 500 INDEX/SPX915I$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	13,392	.6772		686		582		675			(106)		62		0001
Purchased Call/S&P 500 INDEX/SPX915I$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/05/2025	11/04/2026	1	199,868	.6772		8,715		7,391		8,583			(1,341)		918		0001
Purchased Call/S&P 500 INDEX/SPXD05JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	1	438,438	.6813		18,936		17,349		18,672			(1,726)		2,081		0001
Purchased Call/S&P 500 INDEX/SPX915I$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2025	10/28/2026	1	462,469	.6883		21,715		18,146		20,790			(3,709)		2,100		0001
Purchased Call/S&P 500 INDEX/SPXJ00T$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/24/2025	10/23/2026	1	87,464	.6738		3,854		3,158		3,885			(720)		394		0001
Purchased Call/S&P 500 INDEX/SPXE17RSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	1	393,547	.6775		18,346		17,887		18,314			(605)		1,932		0001
Purchased Call/S&P 500 INDEX/SPX915JS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	375,649	.6832		15,896		13,744		15,498			(2,184)		1,742		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD05JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/21/2025	11/20/2026	1	131,200	.6539		5,839		5,238		6,461			(642)		618		0001
Purchased Call/S&P 500 INDEX/SPXD05HS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/14/2025	11/13/2026	1	299,950	.6737		14,887		13,067		15,664			(1,922)		1,398		0001
Purchased Call/S&P 500 INDEX/SPXD05KST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/03/2025	12/02/2026	1	22,751	.6827		975		902		957			(75)		109		0001
Purchased Call/S&P 500 INDEX/SPXD05HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/14/2025	11/13/2026	1	320,097	.6737		13,522		11,869		14,242			(1,746)		1,492		0001
Purchased Call/S&P 500 INDEX/SPX915JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/26/2025	11/25/2026	1	357,876	.6766		15,947		14,570		15,858			(1,533)		1,699		0001
Purchased Call/S&P 500 INDEX/SPX915HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	615,826	.6735		30,722		24,781		31,698			(5,993)		2,759		0001
Purchased Call/S&P 500 INDEX/SPXE17SS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/22/2026	1	362,121	.6878		16,035		15,901		14,901			(309)		1,788		0001
Purchased Call/S&P 500 INDEX/SPXD05HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/17/2025	11/13/2026	1	74,791	.6735		3,475		3,059		3,918			(424)		348		0001
Purchased Call/S&P 500 INDEX/SPXE17IS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	581,538	.6645		28,778		22,926		32,497			(6,025)		2,578		0001
Purchased Call/S&P 500 INDEX/SPX013ISR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/28/2025	11/24/2026	1	1,629,343	.6705		75,668		69,309		75,142			(6,917)		7,723		0001
Purchased Call/S&P 500 INDEX/SPXB217SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	1	15,159	.6856		635		595		616			(45)		73		0001
Purchased Call/S&P 500 INDEX/SPX915JS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2025	11/10/2026	1	284,630	.6832		14,088		12,181		13,663			(1,935)		1,320		0001
Purchased Call/S&P 500 INDEX/SPXB216SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	398,730	.6603		17,746		15,967		19,101			(1,819)		1,878		0001
Purchased Call/S&P 500 INDEX/SPXB214SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	1	99,841	.6671		5,030		4,021		5,476			(1,039)		443		0001
Purchased Call/S&P 500 INDEX/SPXE17QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/11/2026	1	103,552	.6827		4,303		4,124		4,307			(191)		503		0001
Purchased Call/S&P 500 INDEX/SPXB217SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	1	288,615	.6850		12,097		11,290		11,949			(897)		1,387		0001
Purchased Call/S&P 500 INDEX/SPXD05ASD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/13/2025	10/09/2026	1	49,907	.6735		2,308		1,806		2,593			(505)		219		0001
Purchased Call/S&P 500 INDEX/SPXE17JSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	10/30/2026	1	178,172	.6840		7,497		6,306		7,302			(1,204)		812		0001
Purchased Call/S&P 500 INDEX/SPXD059BO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2026	1	664,064	.6737		30,188		23,629		34,217			(6,801)		2,918		0001
Purchased Call/S&P 500 INDEX/SPXE17TS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/30/2026	1	114,554	.6897		4,655		4,655		4,566					572		0001
Purchased Call/S&P 500 INDEX/SPXE17IS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/14/2026	1	52,060	.6644		2,171		1,729		2,441			(455)		231		0001
Purchased Call/S&P 500 INDEX/SPXJ00SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/10/2025	10/09/2026	1	116,193	.6736		4,522		3,539		5,133			(1,019)		511		0001
Purchased Call/S&P 500 INDEX/SPXD05ESG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/29/2025	10/27/2026	1	112,648	.6875		5,640		4,671		5,277			(979)		511		0001
Purchased Call/S&P 500 INDEX/SPXD051SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/19/2025	11/18/2026	1	249,134	.6617		10,682		9,472		11,895			(1,233)		1,170		0001
Purchased Call/S&P 500 INDEX/SPXD059S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/08/2025	10/06/2026	1	498,731	.6740		25,081		19,314		25,813			(5,804)		2,180		0001
Purchased Call/S&P 500 INDEX/SPXD05GS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/10/2025	11/06/2026	1	545,609	.6728		28,940		24,979		28,736			(4,088)		2,514		0001
Purchased Call/S&P 500 INDEX/SPXE17KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2025	11/03/2026	1	665,261	.6852		27,331		23,103		27,923			(4,280)		3,051		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/22/2026	1	245,238	.6878		11,209		11,023		10,576			(246)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXD05MSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	1	411,648	.6841		17,953		16,961		17,117			(1,036)		1,995		0001
Purchased Call/S&P 500 INDEX/SPXD051SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	1	692,082	.6672		29,667		26,225		33,174			(3,505)		3,245		0001
Purchased Call/S&P 500 INDEX/SPXE17SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/29/2026	1	1,619,039	.6908		68,683		68,683		65,816			(189)		8,073		0001
Purchased Call/S&P 500 INDEX/SPXD051SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	1	32,159	.6617		1,645		1,459		1,841			(190)		151		0001
Purchased Call/S&P 500 INDEX/SPXD05MSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	1	93,258	.6900		3,809		3,640		3,724			(199)		453		0001
Purchased Call/S&P 500 INDEX/SPXD05BS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	1,304,282	.6629		66,811		53,449		72,830			(13,766)		5,803		0001
Purchased Call/S&P 500 INDEX/SPXD05ESK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	1	150,060	.6891		7,332		6,077		6,848			(1,269)		681		0001
Purchased Call/S&P 500 INDEX/SPXD05KS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	1	319,264	.6813		13,573		12,523		13,499			(1,081)		1,529		0001
Purchased Call/S&P 500 INDEX/SPXD05BS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	1	44,995	.6629		1,955		1,564		2,125			(403)		200		0001
Purchased Call/S&P 500 INDEX/SPXE17SS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/24/2025	12/23/2026	1	185,040	.6910		7,819		7,753		7,244			(150)		915		0001
Purchased Call/S&P 500 INDEX/SPXD05BSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	117,603	.6664		5,209		4,179		5,439			(1,039)		523		0001
Purchased Call/S&P 500 INDEX/SPXE17QSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	1	409,385	.6817		17,277		16,609		17,625			(712)		2,002		0001
Purchased Call/S&P 500 INDEX/SPXD05ES0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	1	460,090	.6792		20,248		16,639		19,588			(3,646)		2,072		0001
Purchased Call/S&P 500 INDEX/SPXD05FSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	1	50,065	.6793		2,057		1,760		2,145			(311)		230		0001
Purchased Call/S&P 500 INDEX/SPXB216SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	1	216,629	.6705		9,428		8,540		9,864			(932)		1,027		0001
Purchased Call/S&P 500 INDEX/SPXD059SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	1	1,486,538	.6715		76,131		58,676		78,472			(17,569)		6,510		0001
Purchased Call/S&P 500 INDEX/SPXD05GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	1	185,932	.6851		7,202		6,301		7,686			(950)		865		0001
Purchased Call/S&P 500 INDEX/SPXD05BSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	1	418,865	.6664		21,963		17,620		22,951			(4,381)		1,864		0001
Purchased Call/S&P 500 INDEX/SPXD051SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	1	833,020	.6637		34,333		30,709		39,305			(3,867)		3,918		0001
Purchased Call/S&P 500 INDEX/SPXD05HST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	1	682,848	.6734		26,998		23,764		30,348			(3,291)		3,182		0001
Purchased Call/S&P 500 INDEX/SPXD058SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	322,909	.6716		16,426		12,537		17,025			(3,913)		1,401		0001
Purchased Call/S&P 500 INDEX/SPXD059SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	24,837	.6749		1,034		806		1,085			(236)		109		0001
Purchased Call/S&P 500 INDEX/SPX915HSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2025	10/01/2026	1	2,537,121	.6711		127,983		97,054		132,461			(31,644)		10,991		0001
Purchased Call/S&P 500 INDEX/SPXD05AS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	836,524	.6645		42,746		33,771		46,481			(9,042)		3,709		0001
Purchased Call/S&P 500 INDEX/SPXB216SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	1	65,793	.6603		3,458		3,111		3,731			(354)		310		0001
Purchased Call/S&P 500 INDEX/SPXD05LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	1	465,659	.6866		19,200		18,024		19,005			(1,223)		2,241		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE17HSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2025	10/13/2026	1	2,654,682	.6655		134,814		106,138		147,542			(28,889)		11,749		0001
Purchased Call/S&P 500 INDEX/SPXB217$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	1	20,001	.6887		843		803		800			(46)		97		0001
Purchased Call/S&P 500 INDEX/SPXD05A$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	1	71,975	.6644		3,106		2,454		3,369			(657)		319		0001
Purchased Call/S&P 500 INDEX/SPXD05M$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	1	931,563	.6847		40,093		37,767		39,401			(2,423)		4,509		0001
Purchased Call/S&P 500 INDEX/SPXD05G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	1	298,648	.6728		13,383		11,551		13,348			(1,891)		1,376		0001
Purchased Call/S&P 500 INDEX/SPX915H$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	1	100,016	.6735		4,231		3,413		4,354			(825)		448		0001
Purchased Call/S&P 500 INDEX/SPXJ000$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/07/2025	10/06/2026	1	3,343,756	.6740		163,138		125,283		174,019			(38,095)		14,617		0001
Purchased Call/S&P 500 INDEX/SPXB213$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1	301,344	.6716		14,916		11,417		15,910			(3,522)		1,308		0001
Purchased Call/S&P 500 INDEX/SPXD058$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	1	100,001	.6715		5,085		3,881		5,271			(1,211)		434		0001
Purchased Call/S&P 500 INDEX/SPXD059$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	1	374,668	.6747		18,390		14,343		19,272			(4,193)		1,644		0001
Purchased Call/S&P 500 INDEX/SPXO13G$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	1	1,442,505	.6840		56,896		49,764		60,338			(7,523)		6,700		0001
Purchased Call/S&P 500 INDEX/SPX915H$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2025	09/16/2026	1	788,828	.6611		40,833		31,448		44,077			(9,451)		3,322		0001
Purchased Call/S&P 500 INDEX/SPXA21S$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/17/2026	1	174,943	100		5,423		1,601		9,202			(3,816)		474		0001
Purchased Call/S&P 500 INDEX/SPXD17U$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	518,675	100		27,542		13,388		33,779			(14,225)		1,801		0001
Purchased Call/S&P 500 INDEX/SPXA21X$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	422,123	100		21,528		10,525		26,423			(11,060)		1,470		0001
Purchased Call/S&P 500 INDEX/SPXA21V$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2025	06/09/2026	1	314,980	100		13,954		6,129		17,728			(7,820)		1,043		0001
Purchased Call/S&P 500 INDEX/SPXA21V$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2025	06/05/2026	1	380,970	100		18,629		8,043		23,733			(10,579)		1,245		0001
Purchased Call/S&P 500 INDEX/SPXN13K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/02/2026	1	302,717	100		13,501		5,669		17,596			(7,826)		980		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/21/2026	1	1,080,832	100		56,095		31,147		65,756			(24,965)		4,020		0001
Purchased Call/S&P 500 INDEX/SPXE178$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2026	1	914,664	100		51,313		34,018		55,589			(17,621)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXO134$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/15/2026	1	326,231	100		16,638		11,944		17,823			(4,780)		1,371		0001
Purchased Call/S&P 500 INDEX/SPXB212$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	977,743	100		51,820		38,794		53,070			(13,097)		4,220		0001
Purchased Call/S&P 500 INDEX/SPXD17W$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/03/2025	07/01/2026	1	1,025,000	100		58,733		29,694		65,318			(29,285)		3,619		0001
Purchased Call/S&P 500 INDEX/SPXB211$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/02/2025	08/28/2026	1	923,000	100		50,396		33,644		56,979			(16,799)		3,742		0001
Purchased Call/S&P 500 INDEX/SPXE178$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/26/2026	1	815,000	100		46,863		31,024		50,727			(16,137)		3,291		0001
Purchased Call/S&P 500 INDEX/SPXO135$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/22/2026	1	349,324	100		16,837		12,279		18,158			(4,579)		1,488		0001
Purchased Call/S&P 500 INDEX/SPXO137$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/25/2026	1	626,249	100		33,442		24,872		34,949			(8,615)		2,683		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/15/2026	1	307,083	100		15,569		8,387		18,639			(7,186)		1,125		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE174S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/28/2026	1	430,970	100		22,324		12,863		24,707			(9,471)		1,631		0001
Purchased Call/S&P 500 INDEX/SPXB211S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	08/31/2026	1	824,000	100		45,567		30,631		50,830			(14,979)		3,362		0001
Purchased Call/S&P 500 INDEX/SPXA21YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	604,373	100		29,796		16,305		35,213			(13,588)		2,226		0001
Purchased Call/S&P 500 INDEX/SPX0136ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/24/2026	1	1,121,016	100		60,759		44,894		65,590			(16,191)		4,794		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	06/30/2026	1	228,668	100		10,770		5,355		13,373			(5,415)		805		0001
Purchased Call/S&P 500 INDEX/SPX0134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/16/2026	1	387,846	100		20,168		14,374		21,551			(5,818)		1,634		0001
Purchased Call/S&P 500 INDEX/SPXE176SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	338,921	100		17,963		11,395		19,746			(6,581)		1,345		0001
Purchased Call/S&P 500 INDEX/SPXN13HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	18,074	100		887		537		997			(354)		70		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/04/2026	1	349,059	100		17,348		10,304		20,425			(7,054)		1,343		0001
Purchased Call/S&P 500 INDEX/SPXB211S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2026	1	789,000	100		44,342		29,888		49,164			(14,496)		3,232		0001
Purchased Call/S&P 500 INDEX/SPXE175SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/13/2026	1	582,607	100		32,451		20,192		35,565			(12,392)		2,287		0001
Purchased Call/S&P 500 INDEX/SPXB210SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2025	08/21/2026	1	605,000	100		33,578		21,699		37,392			(11,906)		2,417		0001
Purchased Call/S&P 500 INDEX/SPXD17XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	465,482	100		24,624		12,788		29,022			(11,838)		1,675		0001
Purchased Call/S&P 500 INDEX/SPX0136SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2026	1	520,150	100		27,984		20,486		29,843			(7,534)		2,220		0001
Purchased Call/S&P 500 INDEX/SPXD17XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/07/2026	1	618,542	100		32,226		16,693		38,038			(15,536)		2,220		0001
Purchased Call/S&P 500 INDEX/SPXE174S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/24/2026	1	533,000	100		27,769		15,868		32,188			(11,912)		1,997		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	53,054	100		2,525		1,333		2,953			(1,200)		192		0001
Purchased Call/S&P 500 INDEX/SPXE17BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/08/2026	1	764,000	100		43,777		30,233		46,956			(13,590)		3,168		0001
Purchased Call/S&P 500 INDEX/SPXB213S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	750,132	100		40,807		31,145		40,971			(9,721)		3,256		0001
Purchased Call/S&P 500 INDEX/SPXE17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2025	12/08/2026	1	441,530	100		18,942		17,843		18,718			(1,145)		2,137		0001
Purchased Call/S&P 500 INDEX/SPXB213SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/06/2026	1	1,117,000	100		52,164		40,735		57,255			(11,849)		4,883		0001
Purchased Call/S&P 500 INDEX/SPXB213S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	477,103	100		25,000		19,081		25,150			(5,956)		2,071		0001
Purchased Call/S&P 500 INDEX/SPXB214SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/20/2026	1	1,132,202	100		60,686		48,951		61,643			(11,837)		5,072		0001
Purchased Call/S&P 500 INDEX/SPXB212SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	09/30/2026	1	674,000	100		37,474		28,393		38,257			(9,291)		2,915		0001
Purchased Call/S&P 500 INDEX/SPX013ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	1	1,432,948	100		75,660		59,566		81,174			(16,213)		6,342		0001
Purchased Call/S&P 500 INDEX/SPX013HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/18/2026	1	318,775	100		13,612		12,070		14,746			(1,571)		1,497		0001
Purchased Call/S&P 500 INDEX/SPXB216SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2025	11/25/2026	1	1,200,000	100		56,040		51,344		55,097			(5,109)		5,696		0001
Purchased Call/S&P 500 INDEX/SPXB213S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	865,332	100		44,132		33,891		45,617			(10,306)		3,783		0001
Purchased Call/S&P 500 INDEX/SPXB213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2025	10/01/2026	1	794,571	100		42,271		32,145		42,508			(10,364)		3,442		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB214ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	669,749	100		31,210		26,182		30,983			(5,230)		3,051		0001
Purchased Call/S&P 500 INDEX/SPXB218SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/22/2026	1	271,843	100		11,200		11,014		10,281			(246)		1,342		0001
Purchased Call/S&P 500 INDEX/SPX013ASM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	09/16/2026	1	1,153,000	100		63,992		49,283		68,634			(14,811)		4,856		0001
Purchased Call/S&P 500 INDEX/SPXB214SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2025	10/27/2026	1	934,367	100		44,289		36,581		42,089			(7,787)		4,235		0001
Purchased Call/S&P 500 INDEX/SPX0130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2025	12/24/2026	1	2,970,000	100		137,214		137,214		128,182			(382)		14,707		0001
Purchased Call/S&P 500 INDEX/SPXB213SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/07/2026	1	1,080,094	100		57,245		44,120		58,039			(13,210)		4,730		0001
Purchased Call/S&P 500 INDEX/SPX013MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2025	12/22/2026	1	1,030,000	100		47,998		47,596		44,809			(926)		5,086		0001
Purchased Call/S&P 500 INDEX/SPXB213SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2026	1	565,000	100		28,646		22,404		31,196			(6,471)		2,479		0001
Purchased Call/S&P 500 INDEX/SPX013GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/10/2026	1	797,451	100		39,155		33,855		39,841			(5,378)		3,698		0001
Purchased Call/S&P 500 INDEX/SPX9158SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	16,389	.5288		605		186		979			(419)		45		0001
Purchased Call/S&P 500 INDEX/SPXN13FSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	111,921	.5607		3,823		1,320		6,065			(2,500)		329		0001
Purchased Call/S&P 500 INDEX/SPXA21XSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	102,877	100		5,247		2,565		6,440			(2,695)		358		0001
Purchased Call/S&P 500 INDEX/SPXA21VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2025	06/09/2026	1	163,850	100		7,259		3,188		9,222			(4,068)		542		0001
Purchased Call/S&P 500 INDEX/SPXA21VST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2025	06/05/2026	1	20,030	100		979		423		1,248			(556)		65		0001
Purchased Call/S&P 500 INDEX/SPXC05LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	687,667	.5650		25,751		8,821		42,109			(16,908)		2,012		0001
Purchased Call/S&P 500 INDEX/SPXN13KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/02/2026	1	516,283	100		23,026		9,668		30,009			(13,348)		1,671		0001
Purchased Call/S&P 500 INDEX/SPX9159S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	108,048	.5529		4,181		1,351		6,711			(2,826)		307		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/21/2026	1	62,859	100		3,262		1,811		3,824			(1,452)		234		0001
Purchased Call/S&P 500 INDEX/SPXE178SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2026	1	126,336	100		7,087		4,699		7,678			(2,434)		511		0001
Purchased Call/S&P 500 INDEX/SPX0134SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/15/2026	1	341,769	100		17,430		12,513		18,672			(5,008)		1,437		0001
Purchased Call/S&P 500 INDEX/SPXB212SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	383,023	100		20,300		15,197		20,790			(5,131)		1,653		0001
Purchased Call/S&P 500 INDEX/SPX0135SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/22/2026	1	630,676	100		30,399		22,169		32,782			(8,268)		2,687		0001
Purchased Call/S&P 500 INDEX/SPX0137SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/25/2026	1	211,149	100		11,275		8,386		11,783			(2,905)		905		0001
Purchased Call/S&P 500 INDEX/SPXE177SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	130,049	.6467		5,150		3,328		6,264			(1,826)		520		0001
Purchased Call/S&P 500 INDEX/SPXA21YSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/15/2026	1	94,917	100		4,812		2,592		5,761			(2,221)		348		0001
Purchased Call/S&P 500 INDEX/SPX0134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/15/2026	1	568,414	100		26,659		18,979		28,480			(7,711)		2,389		0001
Purchased Call/S&P 500 INDEX/SPXE174SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/28/2026	1	253,030	100		13,107		7,552		14,506			(5,561)		957		0001
Purchased Call/S&P 500 INDEX/SPXA21YSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	405,627	100		19,997		10,943		23,633			(9,120)		1,494		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0136ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/24/2026	1	13,994	100		758		560		819			(202)		60		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	06/30/2026	1	368,810	100		17,371		8,638		21,569			(8,733)		1,299		0001
Purchased Call/S&P 500 INDEX/SPX0134S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/16/2026	1	281,154	100		14,620		10,420		15,622			(4,217)		1,184		0001
Purchased Call/S&P 500 INDEX/SPXE176SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	283,079	100		15,003		9,517		16,493			(5,497)		1,124		0001
Purchased Call/S&P 500 INDEX/SPXN13IISL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	38,375	100		1,884		1,141		2,118			(751)		149		0001
Purchased Call/S&P 500 INDEX/SPXA212SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/04/2026	1	496,652	100		24,684		14,660		29,061			(10,036)		1,910		0001
Purchased Call/S&P 500 INDEX/SPXE175SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/13/2026	1	109,393	100		6,093		3,791		6,678			(2,327)		429		0001
Purchased Call/S&P 500 INDEX/SPXD17XSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	62,518	100		3,307		1,718		3,898			(1,590)		225		0001
Purchased Call/S&P 500 INDEX/SPX0136SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2026	1	71,850	100		3,866		2,830		4,122			(1,041)		307		0001
Purchased Call/S&P 500 INDEX/SPXD17XSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/07/2026	1	167,458	100		8,725		4,519		10,298			(4,206)		601		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	383,946	100		18,276		9,646		21,368			(8,686)		1,389		0001
Purchased Call/S&P 500 INDEX/SPXB213S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	160,868	100		8,751		6,679		8,786			(2,085)		698		0001
Purchased Call/S&P 500 INDEX/SPXE17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2025	12/08/2026	1	127,738	100		5,480		5,162		5,415			(331)		618		0001
Purchased Call/S&P 500 INDEX/SPXB213S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	234,092	100		12,266		9,362		12,340			(2,922)		1,016		0001
Purchased Call/S&P 500 INDEX/SPXB214SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/20/2026	1	34,798	100		1,865		1,505		1,895			(364)		156		0001
Purchased Call/S&P 500 INDEX/SPX013ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	1	184,572	100		9,745		7,672		10,456			(2,088)		817		0001
Purchased Call/S&P 500 INDEX/SPX013HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/18/2026	1	325,026	100		13,879		12,307		15,035			(1,601)		1,526		0001
Purchased Call/S&P 500 INDEX/SPXB213S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	138,018	100		7,039		5,406		7,276			(1,644)		603		0001
Purchased Call/S&P 500 INDEX/SPXB213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2025	10/01/2026	1	357,429	100		19,015		14,460		19,122			(4,662)		1,548		0001
Purchased Call/S&P 500 INDEX/SPXB214ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	40,013	100		1,865		1,564		1,851			(312)		182		0001
Purchased Call/S&P 500 INDEX/SPXB218SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	12/22/2026	1	691,157	100		28,476		28,002		26,140			(626)		3,413		0001
Purchased Call/S&P 500 INDEX/SPXB214SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2025	10/27/2026	1	230,129	100		10,908		9,010		10,366			(1,918)		1,043		0001
Purchased Call/S&P 500 INDEX/SPXB213SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/07/2026	1	229,906	100		12,185		9,391		12,354			(2,812)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXD17USF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	23,325	100		1,239		602		1,519			(640)		81		0001
Purchased Call/S&P 500 INDEX/SPXA21VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2025	06/09/2026	1	533,169	100		23,619		10,374		30,008			(13,237)		1,765		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/21/2026	1	14,309	100		743		412		871			(331)		53		0001
Purchased Call/S&P 500 INDEX/SPXB212SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	121,234	100		6,425		4,810		6,580			(1,624)		523		0001
Purchased Call/S&P 500 INDEX/SPX0137SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/25/2026	1	75,603	100		4,037		3,003		4,219			(1,040)		324		0001
Purchased Call/S&P 500 INDEX/SPX0134S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/15/2026	1	270,586	100		12,691		9,035		13,558			(3,671)		1,137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX0136ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/24/2026	1	24,990	100		1,354		1,001		1,462			(361)		107		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	06/30/2026	1	69,521	100		3,274		1,628		4,066			(1,646)		245		0001
Purchased Call/S&P 500 INDEX/SPXN13WSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	468,551	100		23,006		13,931		25,858			(9,164)		1,815		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/04/2026	1	20,289	100		1,008		599		1,187			(410)		78		0001
Purchased Call/S&P 500 INDEX/SPXE17PSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2025	12/08/2026	1	76,733	100		3,292		3,101		3,253			(199)		371		0001
Purchased Call/S&P 500 INDEX/SPXB213SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	10/06/2026	1	1,117,000	100		52,164		40,735		57,255			(11,849)		4,883		0001
Purchased Call/S&P 500 INDEX/SPXB2133S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	72,805	100		3,815		2,912		3,838			(909)		316		0001
Purchased Call/S&P 500 INDEX/SPX013ASN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	1	73,480	100		3,880		3,054		4,162			(831)		325		0001
Purchased Call/S&P 500 INDEX/SPX013HSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	11/18/2026	1	191,199	100		8,164		7,240		8,844			(942)		898		0001
Purchased Call/S&P 500 INDEX/SPXB2138S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	1	283,650	100		14,466		11,109		14,953			(3,378)		1,240		0001
Purchased Call/S&P 500 INDEX/SPXB214ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	1	9,239	100		431		361		427			(72)		42		0001
Purchased Call/S&P 500 INDEX/SPXB214SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2025	10/27/2026	1	114,504	100		5,428		4,483		5,158			(954)		519		0001
Purchased Call/S&P 500 INDEX/SPX013GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/11/2025	11/10/2026	1	21,549	100		1,058		915		1,077			(145)		100		0001
Purchased Call/S&P 500 INDEX/SPXJ0079P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC OV6WI8S6QX2D1J8570P30	05/16/2025	05/17/2030	1	1,870,000	681.07		93,874		82,236		134,827			(11,766)		19,564		0001
Purchased Call/S&P 500 INDEX/SPXD17PSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2025	06/02/2026	1	125,366	304		5,933		2,498		10,159			(3,432)		406		0001
Purchased Call/S&P 500 INDEX/SPXB211SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,404,000	70		690,596		708,553		708,553	6,825				28,770		0001
Purchased Call/S&P 500 INDEX/SPX140WS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	560,000	90		183,344		196,203		196,203	12,859				6,652		0001
Purchased Call/S&P 500 INDEX/SPXB211SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,704,000	70		504,384		515,710		515,710	11,326				20,324		0001
Purchased Call/S&P 500 INDEX/SPXA21ZST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	905,000	80		278,650		296,894		296,894	18,245				10,713		0001
Purchased Call/S&P 500 INDEX/SPXB212SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	1,363,000	80		435,070		442,569		442,569	7,499				16,312		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	1,600,000	70		458,880		479,501		479,501	20,621				18,862		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	915,000	70		251,168		262,147		262,147	10,979				10,832		0001
Purchased Call/S&P 500 INDEX/SPXB211SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	972,000	90		348,851		365,809		365,809	16,958				11,593		0001
Purchased Call/S&P 500 INDEX/SPXB212S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,054,000	90		683,571		698,937		698,937	15,366				24,581		0001
Purchased Call/S&P 500 INDEX/SPXA21XSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	511,000	70		151,358		157,352		157,352	5,994				6,003		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	741,000	80		208,962		223,500		223,500	14,538				8,735		0001
Purchased Call/S&P 500 INDEX/SPXA21XSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	734,000	80		245,450		267,536		267,536	22,086				8,623		0001
Purchased Call/S&P 500 INDEX/SPXB210SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/22/2031	1	1,840,000	70		545,376		559,088		559,088	13,712				21,856		0001
Purchased Call/S&P 500 INDEX/SPXB210SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/22/2031	1	1,331,000	80		409,149		425,093		425,093	15,944				15,810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB211SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	768,000	80		241,843		250,613		250,613	8,770				9,160		0001
Purchased Call/S&P 500 INDEX/SPXB213SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	1,014,000	90		336,851		340,795		340,795	3,944				12,181		0001
Purchased Call/S&P 500 INDEX/SPXB213SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	2,002,000	80		584,784		589,633		589,633	4,849				24,050		0001
Purchased Call/S&P 500 INDEX/SPX140WSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	2,781,000	80		775,899		793,399		793,399	17,500				33,519		0001
Purchased Call/S&P 500 INDEX/SPXB218SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	818,000	70		228,140		228,012		228,012	(128)				10,000		0001
Purchased Call/S&P 500 INDEX/SPXB217SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	1	2,546,000	80		695,567		691,634		691,634	(3,934)				31,025		0001
Purchased Call/S&P 500 INDEX/SPXB218SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	3,578,000	80		971,427		976,218		976,218	4,791				43,741		0001
Purchased Call/S&P 500 INDEX/SPX140WSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	985,000	90		321,110		331,845		331,845	10,735				11,872		0001
Purchased Call/S&P 500 INDEX/SPXB215S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	2,119,000	80		635,700		647,321		647,321	11,621				25,636		0001
Purchased Call/S&P 500 INDEX/SPXB216S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	1	2,313,000	80		625,898		648,556		648,556	22,658				28,075		0001
Purchased Call/S&P 500 INDEX/SPXB213SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	2,221,000	70		632,985		635,584		635,584	2,599				26,681		0001
Purchased Call/S&P 500 INDEX/SPXB215S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	422,000	70		113,434		111,997		111,997	(1,436)				5,105		0001
Purchased Call/S&P 500 INDEX/SPXA21YS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	466,000	90		41,567		47,274		47,274	5,706				1,677		0001
Purchased Call/S&P 500 INDEX/SPXA21YS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	448,000	80		29,792		32,174		32,174	2,382				1,612		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	834,000	90		71,474		77,103		77,103	5,629				3,458		0001
Purchased Call/S&P 500 INDEX/SPXB210SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	784,000	90		69,070		74,149		74,149	5,078				3,132		0001
Purchased Call/S&P 500 INDEX/SPXJ000SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	775,000	80		50,685		52,327		52,327	1,642				3,302		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,908,000	80		123,257		129,472		129,472	6,215				7,911		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	375,000	80		26,588		28,498		28,498	1,911				1,398		0001
Purchased Call/S&P 500 INDEX/SPX013KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	1	1,305,000	80		79,605		80,263		80,263	658				6,316		0001
Purchased Call/S&P 500 INDEX/SPXB218SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2026	1	624,000	100		44,491		42,561		42,561	(1,930)				3,081		0001
Purchased Call/S&P 500 INDEX/SPXJ00TS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2025	10/22/2026	1	976,000	90		71,443		74,714		74,714	3,271				4,387		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/30/2025	12/29/2027	1	116,506	541.41		9,589		9,589		9,145			(13)		823		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/23/2025	12/22/2027	1	119,858	539.66		10,210		10,126		9,559			(112)		842		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/15/2027	2	231,786	535.18		19,096		18,766		19,381			(371)		1,621		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	1	124,041	541.97		9,601		9,389		9,555			(251)		864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Distance Stabilizer/SDS0050$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2027	2	287,734	537.88		24,418		23,738		23,216			(712)		2,002		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/23/2027	2	612,549	542.05		50,510		50,423		47,542			(180)		4,308		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2027	1	342,536	531.74		29,941		29,569		29,832			(494)		2,399		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	12/17/2027	1	62,010	536.37		5,466		5,421		5,120			(60)		434		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/10/2027	1	99,751	536.15		8,166		7,996		8,223			(180)		695		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	1	169,764	527.61		14,778		14,575		15,499			(264)		1,189		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2025	12/23/2027	1	108,399	543.49		8,764		8,752		8,273			(24)		762		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2025	12/30/2027	1	83,955	540.6		6,655		6,655		6,656					593		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	1	67,500	540.91		5,669		5,536		5,265			(156)		470		0001
Purchased Call/S&P 500 Distance Stabilizer/SDS0050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2025	12/13/2027	1	64,467	536.15		5,072		5,001		5,324			(91)		450		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/29/2027	1	212,506	416.89		9,818		10,808		10,808			(13)		1,501		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2025	12/23/2027	2	438,696	420.34		18,064		20,368		20,368			(34)		3,085		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2025	12/08/2027	1	101,796	418.38		4,273		4,930		4,930			(123)		708		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	12/10/2027	1	78,125	416.69		3,281		3,959		3,959			(90)		544		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/17/2027	1	125,401	420.64		5,172		5,757		5,757			(92)		878		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2025	12/09/2027	1	407,280	419.69		16,507		19,075		19,075			(476)		2,836		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2025	12/30/2027	1	95,650	418.69		4,270		4,264		4,264					676		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/17/2027	1	103,730	418.18		4,740		5,078		5,078			(78)		726		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2025	12/10/2027	1	418,507	414.93		20,082		22,182		22,182			(524)		2,916		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	12/15/2027	2	204,487	416.31		9,250		10,487		10,487			(173)		1,430		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/13/2027	1	108,864	418.29		4,771		5,297		5,297			(86)		760		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/23/2025	12/22/2027	1	183,159	421.19		8,075		8,310		8,310			(89)		1,287		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	12/16/2027	1	57,501	415.56		2,713		3,008		3,008			(48)		402		0001
Purchased Call/MSCI MKT Media Stats Multi-Asset/MMS0000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/24/2025	12/23/2027	2	160,786	421.27		6,749		7,285		7,285			(50)		1,131		0001
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	97,417,744	2.195	920,598						(77,323)				76,485		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	48,708,872	2.215	440,815			33,783		33,783	(77,732)				240,861		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	139,304,281	2.195	1,316,425						(110,570)				109,372		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	69,652,141	2.215	630,352			48,309		48,309	(111,154)				344,423		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,716,701	2.195	101,273						(8,506)				8,414		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,358,351	2.215	48,493			3,716		3,716	(8,551)				26,497		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	9,448,294	2.195	89,286						(7,499)				7,418		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	4,724,147	2.215	42,754			3,277		3,277	(7,539)				23,360		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	387,073,249	2.195	3,657,842						(307,232)				303,902		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	193,536,624	2.215	1,751,506			134,231		134,231	(308,853)				957,020		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	4,408,033	2.195	41,656						(3,499)				3,461		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	2,204,017	2.215	19,946			1,529		1,529	(3,517)				10,899		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	956,500	2.195	9,039						(759)				751		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	478,250	2.215	4,328			332		332	(763)				2,365		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,822,284	2.195	102,271						(8,590)				8,497		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,411,142	2.215	48,971			3,753		3,753	(8,635)				26,758		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	3,453,413	2.195	32,635						(2,741)				2,711		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	1,726,706	2.215	15,627			1,198		1,198	(2,756)				8,538		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	438,445,721	2.195	4,143,312						(348,008)				344,236		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	219,222,860	2.215	1,983,967			152,046		152,046	(349,845)				1,084,035		0002
ROC CAPITAL HOLDINGS LLC	First Warrant - ROC 2	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	30		0				150,720		150,720	150,720						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2		0				10,814		10,814	10,814						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	3		0				11,383		11,383	11,383						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2		0				8,756		8,756	8,756						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100			0				1,707		1,707	1,707						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	33		0				144,605		144,605	144,605						0001
BD Capital	(blank)	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2025	01/31/3100			0				384,800		384,800	384,800						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2		0				8,581		8,581	8,581						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	12		0				52,273		52,273	52,273						0001
BD Capital	(blank)	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2025	01/31/3100			0				301,600		301,600	301,600						0001
BD Capital	(blank)	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2025	01/31/3100			0				72,800		72,800	72,800						0001
0159999999. Subtotal - purchased options - hedging other - call options and warrants										1,658,914,025	2,743,778,683		4,339,545,081	XXX	6,758,270,180	637,650,045		(1,307,548,058)		372,803,014	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										1,658,914,025	2,743,778,683		4,339,545,081	XXX	6,758,270,180	637,650,045		(1,307,548,058)		372,803,014	XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants										1,658,914,025	2,743,778,683		4,339,545,081	XXX	6,758,270,180	637,650,045		(1,307,548,058)		372,803,014	XXX	XXX
0449999999. Total purchased options - put options														XXX							XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										1,658,914,025	2,743,778,683		4,339,545,081	XXX	6,758,270,180	637,650,045		(1,307,548,058)		372,803,014	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPX0136$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/24/2025	01/09/2026	1	3,330,000	5800		(177,075)		(13,491)		(199,621)			162,181		(2,614)		0001
Written Call/S&P 500 INDEX/SPX0136$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/24/2025	02/26/2026	1	4,995,000	6000		(186,915)		(68,413)		(212,882)			118,179		(9,870)		0001
Written Call/S&P 500 INDEX/SPX0136$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	09/24/2025	02/02/2026	1	3,330,000	6000		(126,100)		(31,281)		(146,200)			94,334		(5,006)		0001
Written Call/S&P 500 INDEX/SPXJ000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	09/22/2025	01/08/2026	1	6,640,000	6300		(92,650)		(6,118)		(1,202)			85,787		(4,915)		0001
Written Call/S&P 500 INDEX/SPXE17N$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	02/18/2026	1	345,000	21		(58,500)		(33,429)		(24,193)			25,169		(632)		0001
Written Call/S&P 500 INDEX/SPXE17H$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	01/21/2026	1	300,000	20		(54,450)		(11,112)		(10,691)			43,016		(360)		0001
Written Call/S&P 500 INDEX/SPXJ000$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	10/02/2025	02/20/2026	1	6,700,000	6000		(841,380)		(307,073)		(885,262)			537,051		(12,522)		0001
Written Call/S&P 500 INDEX/SPXJ000$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S60X2D1J857QP30	10/02/2025	02/10/2026	1	6,700,000	6200		(659,970)		(207,865)		(683,918)			453,415		(11,228)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXE17NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	02/18/2026	1	345,000	21		(58,500)		(33,429)		(24,193)			25,169		(632)		0001
Written Call/S&P 500 INDEX/SPXE17HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	01/21/2026	1	300,000	20		(54,450)		(11,112)		(10,691)			43,016		(360)		0001
Written Call/S&P 500 INDEX/SPXI00NSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	02/24/2026	1	5,825,000	5250		(935,230)		(124,697)		(1,624,813)			808,848		(11,306)		0001
Written Call/S&P 500 INDEX/SPXI00DS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	04/14/2026	1	5,825,000	5400		(859,460)		(194,988)		(1,512,664)			663,443		(15,547)		0001
Written Call/S&P 500 INDEX/SPXJ00P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/30/2025	01/08/2026	1	6,650,000	6500		(328,930)		(23,495)		(355,708)			302,616		(4,922)		0001
Written Call/S&P 500 INDEX/SPXE17NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	02/18/2026	1	345,000	21		(58,500)		(33,429)		(24,193)			25,169		(632)		0001
Written Call/S&P 500 INDEX/SPXE17HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	01/21/2026	1	300,000	20		(54,450)		(11,112)		(10,691)			43,016		(360)		0001
Written Call/S&P 500 INDEX/SPXJ00XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/08/2025	01/16/2026	1	6,880,000	7100		(29,510)		(11,964)		(1,558)			17,403		(7,202)		0001
Written Call/S&P 500 INDEX/SPXK13LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/21/2028	1	2,500,000	5400	49,795			(25,989)		(77,448)			12,630		(17,930)		0001
Written Call/S&P 500 INDEX/SPXK13LSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	07/21/2028	1	3,750,000	5700	67,215			(38,693)		(108,213)			15,135		(29,978)		0001
Written Call/S&P 500 INDEX/SPXI00DS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	07/07/2026	1	5,825,000	5950		(554,100)		(192,596)		(1,079,011)			361,191		(20,902)		0001
Written Call/S&P 500 INDEX/SPXI00US9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/27/2025	04/14/2026	1	6,000,000	5775		(650,030)		(164,504)		(1,137,195)			485,546		(16,014)		0001
Written Call/S&P 500 INDEX/SPXI00USA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	02/27/2025	06/29/2026	1	6,000,000	5850		(644,580)		(238,882)		(1,094,449)			406,337		(21,067)		0001
Written Call/S&P 500 INDEX/SPXE17NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	02/18/2026	1	345,000	21		(58,500)		(33,429)		(24,193)			25,169		(632)		0001
Written Call/S&P 500 INDEX/SPXE17HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	01/21/2026	1	300,000	20		(54,450)		(11,112)		(10,691)			43,016		(360)		0001
Written Call/S&P 500 INDEX/SPXJ00XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/08/2025	01/16/2026	1	6,880,000	7100		(29,510)		(11,964)		(1,558)			17,403		(7,202)		0001
Written Call/S&P 500 INDEX/SPXK13LSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/23/2026	1	5,000,000	5600	119,710			(3,715)		(298,303)			61,455		(6,276)		0001
Written Call/S&P 500 INDEX/SPXO134$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	01/23/2026	1	13,280,000	5750		(98,520)		(17,766)		(3,807)			80,536		(16,668)		0001
Written Call/S&P 500 INDEX/SPXO136SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	11/13/2026	1	26,680,000	6200		(3,489,880)		(2,670,223)		(3,759,493)			824,116		(124,319)		0001
Written Call/S&P 500 INDEX/SPXO136SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	01/30/2026	1	3,335,000	6200		(312,990)		(72,037)		(335,635)			239,633		(4,781)		0001
Written Call/S&P 500 INDEX/SPXO136SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	04/10/2026	1	13,340,000	6000		(1,765,980)		(892,000)		(1,871,941)			874,071		(34,912)		0001
Written Call/S&P 500 INDEX/SPXE17NSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2025	02/18/2026	1	690,000	21		(117,000)		(66,857)		(48,387)			50,337		(1,264)		0001
Written Call/S&P 500 INDEX/SPXE17HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2025	01/21/2026	1	600,000	20		(108,900)		(22,224)		(21,383)			86,031		(720)		0001
Written Call/S&P 500 INDEX/SPXA21I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,935,015	5918.25		(42,377)		(75)		(75)		42,302			(1,432)		0001
Written Call/S&P 500 INDEX/SPXC05D$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	12,387,208	4616.16		(209,344)		(7,778)		(7,778)		201,566			(26,137)		0001
Written Call/S&P 500 INDEX/SPXA21K$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	10,537,613	5477.73		(253,956)		(1,795)		(1,795)		252,161			(12,935)		0001
Written Call/S&P 500 INDEX/SPXA21MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	17,795,265	5423.39		(443,102)		(8,372)		(8,372)		434,730			(28,329)		0001
Written Call/S&P 500 INDEX/SPXA21PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	1,728,000	5667.56		(43,891)		(2,744)		(2,744)		41,147			(4,020)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXC056SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	8,903,334	5326.43		(239,500)		(141)		(141)	239,359				(6,590)		0001
Written Call/S&P 500 INDEX/SPXC05D8S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	10,454,619	5193.18		(324,093)		(12,618)		(12,618)	311,475				(22,059)		0001
Written Call/S&P 500 INDEX/SPXN137SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/21/2025	03/20/2026	1	13,129,681	4534.05		(196,945)		(11,357)		(11,357)	185,589				(30,542)		0001
Written Call/S&P 500 INDEX/SPXA21K8H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	6,802,977	4869.1		(87,078)		(548)		(548)	86,530				(8,351)		0001
Written Call/S&P 500 INDEX/SPXA21NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	6,917,020	4810.5		(100,989)		(2,727)		(2,727)	98,262				(12,928)		0001
Written Call/S&P 500 INDEX/SPXA21M8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	11,413,574	4820.79		(150,659)		(2,564)		(2,564)	148,095				(18,170)		0001
Written Call/S&P 500 INDEX/SPXC05DST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,024,000	5770.2		(25,088)		(1,394)		(1,394)	23,694				(2,161)		0001
Written Call/S&P 500 INDEX/SPXD17GS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	1	1,944,000	6013.13		(41,602)		(2,815)		(2,815)	38,787				(3,633)		0001
Written Call/S&P 500 INDEX/SPXC05GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	12,038,758	5100.8		(345,512)		(19,411)		(19,411)	326,101				(28,004)		0001
Written Call/S&P 500 INDEX/SPXA21NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	10,039,292	5411.82		(269,053)		(8,386)		(8,386)	260,667				(18,763)		0001
Written Call/S&P 500 INDEX/SPXI00RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,870,288	6025.99		(39,463)		(1,695)		(1,695)	37,768				(2,977)		0001
Written Call/S&P 500 INDEX/SPXC058SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	1,808,000	6086.37		(37,606)		(634)		(634)	36,973				(2,219)		0001
Written Call/S&P 500 INDEX/SPXC056SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	5,914,000	4734.6		(86,344)		(26)		(26)	86,318				(4,378)		0001
Written Call/S&P 500 INDEX/SPXD170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	11,488,379	5257.81		(375,670)		(58,223)		(58,223)	317,447				(35,828)		0001
Written Call/S&P 500 INDEX/SPXA21SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	7,710,287	4230.21		(185,818)		(11,517)		(11,517)	174,301				(21,355)		0001
Written Call/S&P 500 INDEX/SPXC05SS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	522,371	6000.36		(12,223)		(3,477)		(3,477)	8,746				(1,724)		0001
Written Call/S&P 500 INDEX/SPXD170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	7,979,513	4673.61		(145,227)		(23,747)		(23,747)	121,480				(24,885)		0001
Written Call/S&P 500 INDEX/SPXA21TSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	10,120,690	5097.55		(368,393)		(38,055)		(38,055)	330,338				(29,967)		0001
Written Call/S&P 500 INDEX/SPXJ00BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/20/2025	06/22/2026	1	12,173,216	5371.06		(393,195)		(90,682)		(90,682)	302,513				(41,904)		0001
Written Call/S&P 500 INDEX/SPXA21VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	11,218,319	4800.29		(185,102)		(41,817)		(41,817)	143,285				(37,021)		0001
Written Call/S&P 500 INDEX/SPXJ00BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/20/2025	06/22/2026	1	14,816,365	4774.27		(268,176)		(63,642)		(63,642)	204,534				(51,002)		0001
Written Call/S&P 500 INDEX/SPXC05MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,036,552	5663.94		(27,780)		(3,315)		(3,315)	24,464				(3,069)		0001
Written Call/S&P 500 INDEX/SPXN13ASG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/08/2025	04/08/2026	1	8,038,259	3986.22		(229,894)		(7,464)		(7,464)	222,431				(20,826)		0001
Written Call/S&P 500 INDEX/SPXC05MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	8,982,738	4531.15		(179,655)		(20,356)		(20,356)	159,299				(26,597)		0001
Written Call/S&P 500 INDEX/SPXN13ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/08/2025	04/08/2026	1	8,533,995	4484.49		(409,632)		(12,334)		(12,334)	397,297				(22,110)		0001
Written Call/S&P 500 INDEX/SPXA21VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	10,293,644	5400.32		(311,897)		(68,109)		(68,109)	243,788				(33,970)		0001
Written Call/S&P 500 INDEX/SPXA21SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	6,633,314	4758.98		(279,926)		(15,498)		(15,498)	264,428				(18,372)		0001
Written Call/S&P 500 INDEX/SPXA21W8O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	579,325	5967.84		(13,614)		(3,993)		(3,993)	9,621				(1,994)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA210SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2026	1	1,028,000	4982.77		(31,251)		(892)		(892)	30,359				(2,663)		0001
Written Call/S&P 500 INDEX/SPXD050SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	15,419,997	5750.51		(433,302)		(216,441)		(216,441)	216,861				(59,721)		0001
Written Call/S&P 500 INDEX/SPXD052SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	17,059,230	5820.22		(470,835)		(274,560)		(274,560)	196,275				(68,149)		0001
Written Call/S&P 500 INDEX/SPXA21Z3$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	11,087,692	5678.66		(322,652)		(133,094)		(133,094)	189,558				(41,344)		0001
Written Call/S&P 500 INDEX/SPXA21Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	11,779,472	4980.42		(186,116)		(64,951)		(64,951)	121,165				(42,382)		0001
Written Call/S&P 500 INDEX/SPXJ00MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	10,796,436	5196.12		(170,584)		(101,552)		(101,552)	69,032				(44,765)		0001
Written Call/S&P 500 INDEX/SPXA21Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	11,469,434	5602.97		(333,761)		(116,578)		(116,578)	217,183				(41,266)		0001
Written Call/S&P 500 INDEX/SPXJ00MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	14,783,138	5845.64		(422,798)		(261,229)		(261,229)	161,569				(61,295)		0001
Written Call/S&P 500 INDEX/SPXJ000SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	17,045,827	6024.38		(511,375)		(370,009)		(370,009)	141,366				(72,621)		0001
Written Call/S&P 500 INDEX/SPXN13ZSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	11,761,175	5173.53		(179,946)		(102,358)		(102,358)	77,588				(46,984)		0001
Written Call/S&P 500 INDEX/SPXD050SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	13,231,315	5111.56		(206,409)		(98,366)		(98,366)	108,042				(51,245)		0001
Written Call/S&P 500 INDEX/SPXJ000SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	1,594,000	6693.75		(35,546)		(31,274)		(31,274)	4,272				(6,791)		0001
Written Call/S&P 500 INDEX/SPXJ00MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,902,000	6495.15		(42,224)		(30,533)		(30,533)	11,691				(7,886)		0001
Written Call/S&P 500 INDEX/SPXJ000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	13,899,775	.5355		(232,126)		(157,998)		(157,998)	74,128				(59,218)		0001
Written Call/S&P 500 INDEX/SPXN13TS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	9,687,445	5047.7		(156,937)		(63,265)		(63,265)	93,672				(36,123)		0001
Written Call/S&P 500 INDEX/SPXD05LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	11,682,551	6161.86		(391,365)		(355,656)		(355,656)	35,710				(56,542)		0001
Written Call/S&P 500 INDEX/SPXD05PSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	12,083,142	5502.79		(206,622)		(213,882)		(213,882)	(7,261)				(59,666)		0001
Written Call/S&P 500 INDEX/SPXD05LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	17,752,682	5477.21		(335,526)		(295,513)		(295,513)	40,013				(85,921)		0001
Written Call/S&P 500 INDEX/SPXJ00NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	10,646,503	5282.39		(233,158)		(146,357)		(146,357)	86,801				(50,154)		0001
Written Call/S&P 500 INDEX/SPXE17L$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	1	17,236,920	5383.04		(339,567)		(242,230)		(242,230)	97,337				(79,426)		0001
Written Call/S&P 500 INDEX/SPXD05CS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	10,692,018	6029.46		(359,252)		(259,576)		(259,576)	99,676				(48,061)		0001
Written Call/S&P 500 INDEX/SPX915KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/22/2026	1	2,130,103	6878.49		(50,483)		(52,602)		(52,602)	(2,118)				(10,518)		0001
Written Call/S&P 500 INDEX/SPXJ00RS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	20,891,728	5402.98		(376,051)		(265,129)		(265,129)	110,923				(91,654)		0001
Written Call/S&P 500 INDEX/SPXJ00RS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	13,484,292	6078.35		(428,800)		(324,318)		(324,318)	104,482				(59,157)		0001
Written Call/S&P 500 INDEX/SPXJ00ZS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	11,080,465	6190.64		(342,386)		(354,595)		(354,595)	(12,208)				(54,715)		0001
Written Call/S&P 500 INDEX/SPXB215SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	15,681,229	6055.92		(542,571)		(407,358)		(407,358)	135,213				(72,258)		0001
Written Call/S&P 500 INDEX/SPXD05CS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	10,659,784	5359.52		(203,602)		(138,763)		(138,763)	64,838				(47,916)		0001
Written Call/S&P 500 INDEX/SPXJ00RS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	1,153,000	6753.72		(26,634)		(24,251)		(24,251)	2,384				(5,058)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXE17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,135,000	6728.8		(27,240)		(23,997)		(23,997)	3,243				(5,230)		0001
Written Call/S&P 500 INDEX/SPXJ00W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	11/21/2025	11/20/2026	1	13,150,536	5942.69		(497,090)		(327,514)		(327,514)	169,576				(61,950)		0001
Written Call/S&P 500 INDEX/SPX815GS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/06/2026	1	2,094,040	4498.12	81,249			(56)		(56)	31,406				(3,334)		0001
Written Call/S&P 500 INDEX/SPX921HSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2026	1	1,385,000	4287.19	59,832			(2)		(2)	16,124				(1,025)		0001
Written Call/S&P 500 INDEX/SPX921$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,969,506	4365.39	79,174			(104)		(104)	25,014				(2,418)		0001
Written Call/S&P 500 INDEX/SPX921LS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	1,649,046	4069.62	38,093			(344)		(344)	15,913				(3,082)		0001
Written Call/S&P 500 INDEX/SPX921LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	1,480,670	4578.33	55,969			(534)		(534)	23,315				(2,767)		0001
Written Call/S&P 500 INDEX/SPX921MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	1,537,000	4098.95	37,810			(606)		(606)	15,396				(3,243)		0001
Written Call/S&P 500 INDEX/SPX921MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	2,202,000	4611.32	88,520			(1,462)		(1,462)	36,120				(4,646)		0001
Written Call/S&P 500 INDEX/SPXB05LSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,694,000	4187.34	63,578			(1,781)		(1,781)	29,402				(6,267)		0001
Written Call/S&P 500 INDEX/SPXB05LSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,502,000	4710.76	96,577			(2,894)		(2,894)	45,234				(5,820)		0001
Written Call/S&P 500 INDEX/SPX921VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	2,923,534	4776.31	103,493			(10,387)		(10,387)	55,327				(9,118)		0001
Written Call/S&P 500 INDEX/SPX921USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	2,453,982	4150.14	52,515			(4,523)		(4,523)	25,761				(7,266)		0001
Written Call/S&P 500 INDEX/SPX9210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	3,168,000	4682.15	125,453			(5,371)		(5,371)	55,557				(8,208)		0001
Written Call/S&P 500 INDEX/SPX921XSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	3,018,086	4277.59	60,060			(8,226)		(8,226)	34,764				(9,960)		0001
Written Call/S&P 500 INDEX/SPX921VSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,763,147	4245.61	36,673			(4,076)		(4,076)	19,860				(5,499)		0001
Written Call/S&P 500 INDEX/SPX9210SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	2,968,000	4161.91	72,716			(3,170)		(3,170)	31,454				(7,690)		0001
Written Call/S&P 500 INDEX/SPXL13JSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,837,842	4371.7	38,962			(5,875)		(5,875)	23,039				(6,326)		0001
Written Call/S&P 500 INDEX/SPX815KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2026	1	2,319,000	4509.54	92,760			(2,561)		(2,561)	38,894				(6,423)		0001
Written Call/S&P 500 INDEX/SPX921USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	3,334,176	4668.9	122,364			(9,329)		(9,329)	58,038				(9,872)		0001
Written Call/S&P 500 INDEX/SPX921XSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,522,379	4812.29	87,022			(10,662)		(10,662)	48,892				(8,324)		0001
Written Call/S&P 500 INDEX/SPXL13JSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	2,591,046	4918.16	92,500			(13,443)		(13,443)	54,234				(8,919)		0001
Written Call/S&P 500 INDEX/SPX815KSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2026	1	1,542,000	4008.48	37,316			(752)		(752)	15,610				(4,271)		0001
Written Call/S&P 500 INDEX/SPXA212SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,338,362	4255.45	65,240			(10,426)		(10,426)	25,907				(9,056)		0001
Written Call/S&P 500 INDEX/SPXA2158S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	3,180,163	4867.58	150,740			(27,089)		(27,089)	61,979				(13,186)		0001
Written Call/S&P 500 INDEX/SPXB055SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	4,549,205	4326.74	132,382			(24,749)		(24,749)	53,765				(18,862)		0001
Written Call/S&P 500 INDEX/SPXB05USK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	3,462,384	5132.3	151,652			(37,624)		(37,624)	81,390				(14,751)		0001
Written Call/S&P 500 INDEX/SPXA213SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	4,067,047	5013.58	171,629			(34,871)		(34,871)	88,688				(16,247)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXL13RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,948,523	4451.53	43,062			(8,502)		(8,502)	25,567				(7,266)		0001
Written Call/S&P 500 INDEX/SPXL13NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	2,032,217	5015.57	71,737			(13,058)		(13,058)	45,217				(7,312)		0001
Written Call/S&P 500 INDEX/SPXB05USJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	2,302,405	4562.04	62,395			(15,350)		(15,350)	32,342				(9,809)		0001
Written Call/S&P 500 INDEX/SPXL13NSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,273,000	4458.28	26,478			(4,971)		(4,971)	16,877				(4,580)		0001
Written Call/S&P 500 INDEX/SPXA213SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,630,000	4456.51	67,591			(14,217)		(14,217)	33,873				(10,506)		0001
Written Call/S&P 500 INDEX/SPXA212SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	3,607,496	4787.38	165,223			(24,550)		(24,550)	67,089				(13,972)		0001
Written Call/S&P 500 INDEX/SPXA211S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	2,251,619	5007.97	84,211			(15,908)		(15,908)	49,357				(8,396)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	2,586,413	5337.77	106,302			(45,738)		(45,738)	64,361				(12,772)		0001
Written Call/S&P 500 INDEX/SPXC054SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	3,998,164	4872.22	93,957			(44,046)		(44,046)	68,116				(19,351)		0001
Written Call/S&P 500 INDEX/SPXA21C87	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,833,190	5372.41	109,644			(46,574)		(46,574)	73,611				(13,347)		0001
Written Call/S&P 500 INDEX/SPXA21FSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,376,000	4744.68	85,413			(36,209)		(36,209)	51,413				(16,671)		0001
Written Call/S&P 500 INDEX/SPXA21C86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,244,814	4775.47	52,529			(22,084)		(22,084)	35,520				(10,575)		0001
Written Call/S&P 500 INDEX/SPXC051SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	5,555,995	4796.43	128,899			(52,066)		(52,066)	90,842				(25,602)		0001
Written Call/S&P 500 INDEX/SPXC051SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	3,214,590	5395.99	123,440			(51,169)		(51,169)	86,086				(14,813)		0001
Written Call/S&P 500 INDEX/SPXA218SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	2,032,000	5176.02	90,830			(24,617)		(24,617)	48,162				(8,915)		0001
Written Call/S&P 500 INDEX/SPX815VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	1,396,699	5266.08	58,103			(17,957)		(17,957)	35,357				(6,278)		0001
Written Call/S&P 500 INDEX/SPXA218S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,738,000	4600.9	48,316			(12,961)		(12,961)	24,561				(7,625)		0001
Written Call/S&P 500 INDEX/SPX815VSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	1,500,596	4680.96	38,865			(10,519)		(10,519)	24,347				(6,745)		0001
Written Call/S&P 500 INDEX/SPXA21DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	2,835,749	5481.24	109,743			(53,042)		(53,042)	77,104				(13,725)		0001
Written Call/S&P 500 INDEX/SPXC05DSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	2,821,000	4616.16	(79,552)			(34,526)		(34,526)	45,026				(15,345)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,879,677	4810.5	(73,432)			(38,205)		(38,205)	35,227				(15,408)		0001
Written Call/S&P 500 INDEX/SPXC05DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,917,868	5193.18	(88,605)			(37,626)		(37,626)	50,979				(10,432)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,955,618	5477.73	(78,225)			(41,098)		(41,098)	37,127				(10,068)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	5,003,929	5100.8	(222,174)			(96,172)		(96,172)	126,003				(27,657)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	4,744,116	5411.82	(200,202)			(102,935)		(102,935)	97,267				(25,384)		0001
Written Call/S&P 500 INDEX/SPXA21MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	5,103,893	4820.79	(126,066)			(65,657)		(65,657)	60,409				(26,848)		0001
Written Call/S&P 500 INDEX/SPXA211SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,178,000	5326.43	(91,912)			(39,922)		(39,922)	51,990				(11,009)		0001
Written Call/S&P 500 INDEX/SPXA21MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,525,000	5423.39	(102,768)			(53,369)		(53,369)	49,398				(13,282)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXC05SG8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,991,000	4534.05		(183,863)		(84,935)		(84,935)	98,928				(38,639)		0001
Written Call/S&P 500 INDEX/SPXA21KSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,045,000	4869.1		(25,394)		(13,209)		(13,209)	12,184				(5,380)		0001
Written Call/S&P 500 INDEX/SPXC056SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	3,640,000	4734.6		(94,640)		(40,491)		(40,491)	54,149				(18,398)		0001
Written Call/S&P 500 INDEX/SPXN13I3G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	1,874,000	4673.61		(55,470)		(29,115)		(29,115)	26,355				(11,032)		0001
Written Call/S&P 500 INDEX/SPXC055SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,990,046	5400.32		(139,037)		(81,321)		(81,321)	57,716				(17,913)		0001
Written Call/S&P 500 INDEX/SPXC05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	4,611,098	4531.15		(152,166)		(62,828)		(62,828)	89,338				(26,768)		0001
Written Call/S&P 500 INDEX/SPXA210SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	3,128,284	3986.22		(118,562)		(29,856)		(29,856)	88,706				(17,617)		0001
Written Call/S&P 500 INDEX/SPXC05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,264,320	5097.55		(120,235)		(48,320)		(48,320)	71,915				(13,144)		0001
Written Call/S&P 500 INDEX/SPXA21SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	2,128,261	4758.98		(123,439)		(35,948)		(35,948)	87,491				(12,165)		0001
Written Call/S&P 500 INDEX/SPXA21WSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	2,049,000	4774.27		(62,290)		(35,384)		(35,384)	26,906				(12,438)		0001
Written Call/S&P 500 INDEX/SPXC055SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,802,000	4800.29		(80,698)		(47,830)		(47,830)	32,868				(16,786)		0001
Written Call/S&P 500 INDEX/SPXN13I5H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	3,928,421	5257.81		(187,779)		(95,722)		(95,722)	92,056				(23,127)		0001
Written Call/S&P 500 INDEX/SPXA21SSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	2,978,000	4230.21		(108,995)		(33,417)		(33,417)	75,578				(17,022)		0001
Written Call/S&P 500 INDEX/SPXA210S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	3,851,505	4484.49		(229,165)		(53,825)		(53,825)	175,340				(21,689)		0001
Written Call/S&P 500 INDEX/SPXA21WS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	3,038,082	5371.06		(147,955)		(83,286)		(83,286)	64,669				(18,442)		0001
Written Call/S&P 500 INDEX/SPXD050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	4,476,017	5111.56		(127,119)		(102,088)		(102,088)	25,031				(28,285)		0001
Written Call/S&P 500 INDEX/SPXC05XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	1,806,249	5047.7		(52,201)		(38,685)		(38,685)	13,516				(11,266)		0001
Written Call/S&P 500 INDEX/SPXJ00MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/08/2025	09/08/2027	1	3,861,694	5845.64		(181,500)		(154,819)		(154,819)	26,681				(25,084)		0001
Written Call/S&P 500 INDEX/SPXD052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	2,720,520	5173.53		(76,719)		(65,951)		(65,951)	10,768				(17,397)		0001
Written Call/S&P 500 INDEX/SPXD052SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	4,267,000	5820.22		(191,588)		(165,007)		(165,007)	26,581				(27,286)		0001
Written Call/S&P 500 INDEX/SPXA21YS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	2,289,000	5602.97		(104,150)		(73,627)		(73,627)	30,523				(14,100)		0001
Written Call/S&P 500 INDEX/SPXD050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	5,635,691	5750.51		(254,733)		(205,351)		(205,351)	49,383				(35,613)		0001
Written Call/S&P 500 INDEX/SPXA21YS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	2,850,000	4980.42		(80,370)		(57,146)		(57,146)	23,224				(17,556)		0001
Written Call/S&P 500 INDEX/SPXJ000SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2025	09/22/2027	1	3,913,000	6024.38		(185,476)		(175,303)		(175,303)	10,173				(25,704)		0001
Written Call/S&P 500 INDEX/SPXC05XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	3,017,488	5678.66		(139,408)		(103,386)		(103,386)	36,022				(18,821)		0001
Written Call/S&P 500 INDEX/SPXJ00MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/08/2025	09/08/2027	1	2,657,000	5196.12		(78,913)		(66,844)		(66,844)	12,069				(17,259)		0001
Written Call/S&P 500 INDEX/SPXJ000S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	09/22/2025	09/22/2027	1	5,005,000	5355		(151,151)		(140,514)		(140,514)	10,637				(32,877)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXJ00RS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	3,878,000	6078.35		(195,839)		(181,935)		(181,935)	13,904				(25,796)		0001
Written Call/S&P 500 INDEX/SPXJ00VS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	5,783,000	5383.04		(202,983)		(176,204)		(176,204)	26,779				(39,380)		0001
Written Call/S&P 500 INDEX/SPXJ00I$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	4,599,500	5942.69		(267,231)		(212,448)		(212,448)	54,783				(31,643)		0001
Written Call/S&P 500 INDEX/SPXJ00RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	5,514,909	5402.98		(179,786)		(162,795)		(162,795)	16,991				(36,684)		0001
Written Call/S&P 500 INDEX/SPXJ00Z$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	6,526,000	5502.79		(216,011)		(223,811)		(223,811)	(7,800)				(45,860)		0001
Written Call/S&P 500 INDEX/SPXD05LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	3,619,650	6161.86		(193,289)		(188,310)		(188,310)	4,979				(25,188)		0001
Written Call/S&P 500 INDEX/SPXJ00Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2027	1	3,497,000	6190.64		(180,096)		(186,929)		(186,929)	(6,833)				(24,575)		0001
Written Call/S&P 500 INDEX/SPXD05C$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	5,784,314	6029.46		(304,833)		(269,045)		(269,045)	35,789				(38,891)		0001
Written Call/S&P 500 INDEX/SPXD05C$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	2,084,592	5359.52		(71,085)		(61,543)		(61,543)	9,542				(14,016)		0001
Written Call/S&P 500 INDEX/SPXD05LS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	6,832,000	5477.21		(236,387)		(227,999)		(227,999)	8,389				(47,542)		0001
Written Call/S&P 500 INDEX/SPXJ00V$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2025	11/08/2027	1	3,392,000	6055.92		(182,829)		(162,650)		(162,650)	20,179				(23,098)		0001
Written Call/S&P 500 INDEX/SPXJ00I$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	3,215,000	5282.39		(122,813)		(94,847)		(94,847)	27,966				(22,118)		0001
Written Call/RTY Index/RTY0150$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	2,155,435	2015.07		(80,182)		(2)		(2)	80,180				(1,595)		0001
Written Call/RTY Index/RTY0050$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	1,765,942	1851.28		(64,987)		(3,278)		(3,278)	61,708				(4,108)		0001
Written Call/RTY Index/RTY0210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	2,001,803	1975.81		(69,463)		(2,277)		(2,277)	67,186				(3,741)		0001
Written Call/RTY Index/RTY0150$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,794,591	1867.93		(70,707)		(3,380)		(3,380)	67,327				(3,787)		0001
Written Call/RTY Index/RTY0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	2,457,208	2051.74		(82,562)		(2,151)		(2,151)	80,411				(3,912)		0001
Written Call/RTY Index/RTY0210$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,557,357	2073.35		(51,549)		(381)		(381)	51,168				(1,912)		0001
Written Call/RTY Index/RTY0050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,314,367	1823.77		(57,964)		(5,367)		(5,367)	52,597				(3,892)		0001
Written Call/RTY Index/RTY0150$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/22/2026	1	1,179,040	1701.25		(58,362)		(4,656)		(4,656)	53,706				(3,266)		0001
Written Call/RTY Index/RTY0050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	1,153,091	1919.02		(43,933)		(8,482)		(8,482)	35,451				(3,805)		0001
Written Call/RTY Index/RTY0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2026	1	1,564,774	1584.64		(89,662)		(1,905)		(1,905)	87,756				(4,054)		0001
Written Call/RTY Index/RTY0150$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2026	1	1,132,871	2005.86		(44,182)		(12,539)		(12,539)	31,643				(4,076)		0001
Written Call/RTY Index/RTY0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	2,497,642	.2217		(98,407)		(74,704)		(74,704)	23,703				(10,641)		0001
Written Call/RTY Index/RTY0210$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	2,370,828	1996.58		(90,091)		(34,157)		(34,157)	55,934				(9,182)		0001
Written Call/RTY Index/RTY0000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	1,467,664	2125.75		(56,065)		(31,228)		(31,228)	24,837				(5,863)		0001
Written Call/RTY Index/RTY0150$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2025	09/08/2026	1	1,732,287	2155.4		(65,827)		(44,688)		(44,688)	21,139				(7,183)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/RTY Index/RTY0150$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2026	1	1,379,727	2023.88		(54,361)		(17,702)		(17,702)	36,659				(5,145)		0001
Written Call/RTY Index/RTY0050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,089,836	2206.4		(46,972)		(35,144)		(35,144)	11,828				(4,899)		0001
Written Call/RTY Index/RTY0050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,444,351	2268.88		(62,107)		(59,873)		(59,873)	2,234				(6,991)		0001
Written Call/RTY Index/RTY0150$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2025	11/20/2026	1	1,707,412	2132.63		(80,078)		(52,951)		(52,951)	27,127				(8,043)		0001
Written Call/RTY Index/RTY0170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	1,575,000	2432.82		(50,873)		(43,747)		(43,747)	7,125				(7,257)		0001
Written Call/RTY Index/RTY0170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	2,343,543	2189.54		(103,350)		(76,456)		(76,456)	26,894				(10,799)		0001
Written Call/RTY Index/RTY0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	2,120,400	2235.59		(86,936)		(70,080)		(70,080)	16,856				(9,302)		0001
Written Call/RTY Index/RTY0400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2025	05/15/2026	1	33,150,000	.2550		(922,740)		(963,458)		(963,458)	(40,718)				(100,803)		0001
Written Call/RTY Index/RTY0000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	1,289,418	2302.9		(51,577)		(58,816)		(58,816)	(7,240)				(6,367)		0001
Written Call/RTY Index/RTY0050$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,399,000	1812.45	77,505			(982)		(982)	35,150				(2,615)		0001
Written Call/RTY Index/RTY0130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/17/2024	07/17/2026	1	4,488,000	2395.55	512,530			(201,122)		(201,122)	300,796				(16,528)		0001
Written Call/RTY Index/RTY0210$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,296,000	2005.1	74,002			(23,925)		(23,925)	40,956				(5,521)		0001
Written Call/RTY Index/RTY0050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,498,000	2159.68	75,799			(45,576)		(45,576)	56,176				(6,903)		0001
Written Call/RTY Index/RTY0170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2025	06/18/2026	1	30,625,000	.2450		(719,375)		(681,000)		(681,000)	38,375				(104,194)		0001
Written Call/RTY Index/RTY0050$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	1	1,008,000	2302.9		(63,806)		(70,325)		(70,325)	(6,519)				(7,084)		0001
Written Call/S&P 500 INDEX/SPX050K$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2020	04/08/2026	1	6,179,000	2199.98	758,781			(1,250)		(1,250)	(329)				(16,009)		0001
Written Call/S&P 500 INDEX/SPX150K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	12,741,725	3417.42	1,047,370			(180,998)		(180,998)	37,870				(96,763)		0001
Written Call/S&P 500 INDEX/SPX150K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	4,107,702	3844.6	449,793			(79,468)		(79,468)	23,615				(31,195)		0001
Written Call/S&P 500 INDEX/SPX615X$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	5,344,000	2343.84	655,174			(146)		(146)	8,423				(15,823)		0001
Written Call/S&P 500 INDEX/SPX621B$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2020	02/20/2026	1	2,463,000	2670.2	233,985			(126)		(126)	10,552				(4,603)		0001
Written Call/S&P 500 INDEX/SPX621D$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2020	05/22/2026	1	5,011,000	2364.36	642,410			(3,551)		(3,551)	(810)				(15,628)		0001
Written Call/S&P 500 INDEX/SPX621GW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	6,203,579	2652.46	820,113			(15,848)		(15,848)	(345)				(26,429)		0001
Written Call/S&P 500 INDEX/SPX6211SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	6,514,807	2807.55	794,806			(21,446)		(21,446)	24,929				(30,020)		0001
Written Call/S&P 500 INDEX/SPX621WSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1	1,020,400	.3549	109,133			(10,338)		(10,338)	4,783				(6,448)		0001
Written Call/S&P 500 INDEX/SPX7151$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	1,551,417	.2718	193,473			(601)		(601)	4,835				(6,198)		0001
Written Call/S&P 500 INDEX/SPX721A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	19,555,580	3757.25	2,016,180			(281,225)		(281,225)	88,932				(137,424)		0001
Written Call/S&P 500 INDEX/SPX7210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	1,884,366	.3299	162,363			(26,451)		(26,451)	3,895				(14,454)		0001
Written Call/S&P 500 INDEX/SPX721S$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028	1	1,966,285	.3121	144,608			(25,927)		(25,927)	2,924				(15,205)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX8004S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2020	01/08/2026	1	2,537,000	2602.44	234,165			(32)		(32)	9,745				(1,878)		0001
Written Call/S&P 500 INDEX/SPX8006S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2020	01/22/2026	1	1,424,000	2657.4	129,726			(35)		(35)	5,788				(1,748)		0001
Written Call/S&P 500 INDEX/SPX805Z9S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2020	02/06/2026	1	1,366,000	2662.17	125,672			(22)		(22)	5,768				(2,175)		0001
Written Call/S&P 500 INDEX/SPX8215SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	1,939,123	3006	160,430			(27,799)		(27,799)	1,699				(16,016)		0001
Written Call/S&P 500 INDEX/SPX9054SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	4,577,917	2846.03	564,457			(16,566)		(16,566)	18,032				(21,566)		0001
Written Call/S&P 500 INDEX/SPX9055SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	4,060,265	2961.8	487,232			(16,463)		(16,463)	17,061				(19,651)		0001
Written Call/S&P 500 INDEX/SPX9057S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	5,551,202	3073.18	703,337			(27,254)		(27,254)	24,067				(28,580)		0001
Written Call/S&P 500 INDEX/SPX9057SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	7,573,171	3132.47	968,609			(40,180)		(40,180)	33,698				(39,837)		0001
Written Call/S&P 500 INDEX/SPX9057SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	10,020,270	3101.2	1,271,572			(54,481)		(54,481)	42,900				(53,616)		0001
Written Call/S&P 500 INDEX/SPX9058SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	7,439,490	3057.08	873,396			(41,277)		(41,277)	30,242				(40,468)		0001
Written Call/S&P 500 INDEX/SPX9059S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	9,533,664	3152.47	1,080,164			(57,725)		(57,725)	40,921				(52,693)		0001
Written Call/S&P 500 INDEX/SPX9059SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	8,775,758	3277.74	927,598			(58,923)		(58,923)	40,865				(49,420)		0001
Written Call/S&P 500 INDEX/SPX905B5F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	6,005,935	3307.98	644,437			(42,381)		(42,381)	28,218				(34,329)		0001
Written Call/S&P 500 INDEX/SPX905CSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	6,136,935	3386.08	653,584			(46,620)		(46,620)	30,198				(35,625)		0001
Written Call/S&P 500 INDEX/SPX905DSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	10,558,806	3324.69	1,135,072			(80,754)		(80,754)	48,485				(62,160)		0001
Written Call/S&P 500 INDEX/SPX905EST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	10,869,427	3381.81	1,159,768			(88,687)		(88,687)	51,469				(65,117)		0001
Written Call/S&P 500 INDEX/SPX905FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	10,662,487	3397.15	1,125,959			(90,245)		(90,245)	50,308				(64,725)		0001
Written Call/S&P 500 INDEX/SPX905HSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	17,183,514	3456.66	1,879,876			(154,788)		(154,788)	83,615				(105,850)		0001
Written Call/S&P 500 INDEX/SPX9051SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	10,049,387	3493.98	1,103,423			(95,006)		(95,006)	49,564				(62,681)		0001
Written Call/S&P 500 INDEX/SPX905JS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	15,279,359	3549.22	1,647,115			(153,057)		(153,057)	77,328				(96,552)		0001
Written Call/S&P 500 INDEX/SPX905KS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	16,248,403	3553.34	1,800,323			(168,217)		(168,217)	80,945				(103,901)		0001
Written Call/S&P 500 INDEX/SPX905KSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	2,678,047	3553	289,904			(27,718)		(27,718)	13,336				(17,125)		0001
Written Call/S&P 500 INDEX/SPX905MS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	20,058,313	3516.51	2,282,636			(217,463)		(217,463)	91,764				(131,761)		0001
Written Call/S&P 500 INDEX/SPX905NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	26,865,865	3513.07	3,049,276			(299,884)		(299,884)	118,598				(178,707)		0001
Written Call/S&P 500 INDEX/SPX9050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	17,539,219	3635.92	1,839,864			(213,218)		(213,218)	85,125				(117,925)		0001
Written Call/S&P 500 INDEX/SPX905PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	2,250,022	3761	240,081			(29,903)		(29,903)	11,978				(15,322)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX905RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	20,561,614	3760.97	2,138,408			(288,352)		(288,352)	103,831				(143,084)		0001
Written Call/S&P 500 INDEX/SPX905TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	20,968,219	3741.62	2,109,403			(304,351)		(304,351)	100,394				(148,977)		0001
Written Call/S&P 500 INDEX/SPX905V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	3,509,553	3518	365,723			(46,600)		(46,600)	13,138				(25,171)		0001
Written Call/S&P 500 INDEX/SPX905W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	19,493,741	3617.23	1,846,057			(277,776)		(277,776)	80,437				(141,476)		0001
Written Call/S&P 500 INDEX/SPX905X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	18,490,918	3443.81	1,813,959			(247,332)		(247,332)	62,093				(135,414)		0001
Written Call/S&P 500 INDEX/SPX905X$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	5,627,000	3874.28	742,764			(103,747)		(103,747)	33,560				(41,208)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	14,510,786	3336.56	1,498,964			(188,577)		(188,577)	42,011				(107,279)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	4,708,249	3753.63	644,088			(83,667)		(83,667)	24,721				(34,808)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	15,356,656	3609.29	1,326,815			(231,028)		(231,028)	60,912				(114,524)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	5,516,010	4060.45	641,512			(115,554)		(115,554)	38,188				(41,136)		0001
Written Call/S&P 500 INDEX/SPX921ESN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	9,781,208	3683.5	552,638			(244,533)		(244,533)	25,799				(97,039)		0001
Written Call/S&P 500 INDEX/SPX921ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	8,703,174	4143.93	671,885			(296,170)		(296,170)	44,597				(86,343)		0001
Written Call/S&P 500 INDEX/SPXA051S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	18,689,039	3590.62	1,541,846			(284,385)		(284,385)	71,427				(140,743)		0001
Written Call/S&P 500 INDEX/SPXA051S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	4,398,630	4039.45	482,530			(92,976)		(92,976)	29,527				(33,125)		0001
Written Call/S&P 500 INDEX/SPXA052SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	10,687,532	3298.67	877,446			(147,160)		(147,160)	27,423				(81,978)		0001
Written Call/S&P 500 INDEX/SPXA052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	4,230,867	3711.01	461,588			(79,284)		(79,284)	20,256				(32,453)		0001
Written Call/S&P 500 INDEX/SPXA053S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	11,012,232	3121.09	963,570			(142,322)		(142,322)	21,155				(85,154)		0001
Written Call/S&P 500 INDEX/SPXA053S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	2,947,505	3511.22	342,205			(51,296)		(51,296)	11,102				(22,792)		0001
Written Call/S&P 500 INDEX/SPXA054SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	10,010,225	3007.91	818,836			(127,268)		(127,268)	14,864				(78,768)		0001
Written Call/S&P 500 INDEX/SPXA054SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	4,872,556	3383.9	529,160			(82,870)		(82,870)	15,025				(38,341)		0001
Written Call/S&P 500 INDEX/SPXA054SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	10,177,108	3119.5	810,098			(138,353)		(138,353)	17,980				(80,743)		0001
Written Call/S&P 500 INDEX/SPXA054SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	5,388,622	3509.44	578,738			(98,507)		(98,507)	19,250				(42,752)		0001
Written Call/S&P 500 INDEX/SPXA055S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	11,136,852	3169.3	973,361			(157,435)		(157,435)	20,916				(89,028)		0001
Written Call/S&P 500 INDEX/SPXA055S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	5,622,897	3565.47	652,818			(107,115)		(107,115)	21,209				(44,949)		0001
Written Call/S&P 500 INDEX/SPXA055ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	12,896,714	3312.05	1,102,669			(198,424)		(198,424)	29,791				(104,086)		0001
Written Call/S&P 500 INDEX/SPXA055SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	6,268,187	3726.05	715,200			(130,860)		(130,860)	28,074				(50,589)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA056$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	9,916,270	3310.39	835,942			(155,037)		(155,037)	22,410				(80,619)		0001
Written Call/S&P 500 INDEX/SPXA056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	5,907,684	3724.19	659,298			(125,241)		(125,241)	26,086				(48,029)		0001
Written Call/S&P 500 INDEX/SPXA057$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	12,266,436	3204.94	987,448			(186,107)		(186,107)	22,472				(100,600)		0001
Written Call/S&P 500 INDEX/SPXA057$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	7,741,873	3605.56	828,380			(158,299)		(158,299)	29,100				(63,493)		0001
Written Call/S&P 500 INDEX/SPXA058$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	8,313,427	3006.39	648,447			(116,970)		(116,970)	9,788				(68,665)		0001
Written Call/S&P 500 INDEX/SPXA058$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	5,887,098	3382.19	605,782			(110,540)		(110,540)	15,939				(48,624)		0001
Written Call/S&P 500 INDEX/SPXA059$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	9,994,117	2911.73	787,536			(136,521)		(136,521)	8,781				(83,124)		0001
Written Call/S&P 500 INDEX/SPXA059$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	5,510,349	3275.69	570,321			(100,008)		(100,008)	12,236				(45,831)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,190,457	.2912	93,711			(16,265)		(16,265)	1,047				(9,901)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	9,540,852	3002.2	744,186			(137,989)		(137,989)	10,198				(79,903)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	5,575,936	3377.48	571,533			(107,519)		(107,519)	14,330				(46,697)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	8,114,484	3202.86	632,118			(133,019)		(133,019)	12,729				(69,043)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	7,125,050	3603.22	737,443			(156,946)		(156,946)	24,450				(60,625)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	12,667,456	3170.81	1,019,730			(207,894)		(207,894)	17,788				(108,596)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	9,871,057	3567.16	1,054,229			(217,236)		(217,236)	31,492				(84,623)		0001
Written Call/S&P 500 INDEX/SPXA05FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	12,091,873	3057.91	996,370			(190,683)		(190,683)	12,563				(104,335)		0001
Written Call/S&P 500 INDEX/SPXA05FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	9,381,753	3440.15	1,024,487			(197,386)		(197,386)	24,426				(80,951)		0001
Written Call/S&P 500 INDEX/SPXA05FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,409,136	3116.06	506,322			(104,669)		(104,669)	7,752				(55,732)		0001
Written Call/S&P 500 INDEX/SPXA05FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,139,348	3505.57	645,859			(134,096)		(134,096)	17,671				(53,386)		0001
Written Call/S&P 500 INDEX/SPXA05GS$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	6,543,902	3178.09	510,424			(110,760)		(110,760)	9,170				(57,264)		0001
Written Call/S&P 500 INDEX/SPXA05GS$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	4,682,964	3575.35	487,497			(106,286)		(106,286)	14,904				(40,979)		0001
Written Call/S&P 500 INDEX/SPXA051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	15,091,143	3192.84	1,020,161			(262,356)		(262,356)	22,047				(133,877)		0001
Written Call/S&P 500 INDEX/SPXA051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	9,690,450	3591.95	879,893			(226,027)		(226,027)	31,636				(85,966)		0001
Written Call/S&P 500 INDEX/SPXA05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,851,067	3193.61	631,453			(172,878)		(172,878)	14,477				(87,922)		0001
Written Call/S&P 500 INDEX/SPXA05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,178,983	3592.81	795,818			(216,117)		(216,117)	30,035				(81,923)		0001
Written Call/S&P 500 INDEX/SPXA05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	13,055,000	3149.58	980,431			(226,719)		(226,719)	17,439				(117,216)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	9,333,876	3543.27	934,321			(217,076)		(217,076)	28,480				(83,806)		0001
Written Call/S&P 500 INDEX/SPXA050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	12,312,557	3284.02	976,386			(228,745)		(228,745)	21,688				(111,253)		0001
Written Call/S&P 500 INDEX/SPXA050SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	8,522,963	3694.52	902,582			(213,187)		(213,187)	31,741				(77,011)		0001
Written Call/S&P 500 INDEX/SPXA050SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	7,497,160	.3307	568,936			(141,886)		(141,886)	13,787				(68,139)		0001
Written Call/S&P 500 INDEX/SPXA05R$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	5,226,148	.3720	531,387			(133,241)		(133,241)	20,059				(47,498)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	10,433,522	3310.5	777,297			(199,768)		(199,768)	19,321				(95,531)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	9,567,980	3724.31	953,928			(246,847)		(246,847)	36,870				(87,606)		0001
Written Call/S&P 500 INDEX/SPXA05USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	10,421,604	3354.1	731,597			(205,369)		(205,369)	20,971				(95,966)		0001
Written Call/S&P 500 INDEX/SPXA05USO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	8,175,215	3773.37	769,288			(217,423)		(217,423)	33,491				(75,281)		0001
Written Call/S&P 500 INDEX/SPXA13XSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2020	03/06/2026	1	1,872,000	2377.9	236,059			(153)		(153)	7,217				(3,950)		0001
Written Call/S&P 500 INDEX/SPXA13YSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2020	03/20/2026	1	2,177,000	1843.94	331,993			(191)		(191)	6,545				(5,064)		0001
Written Call/S&P 500 INDEX/SPXA17TSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	1,862,375	.1844	234,950			(177)		(177)	5,320				(4,332)		0001
Written Call/S&P 500 INDEX/SPXB050SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	10,287,971	3629.07	654,315			(235,556)		(235,556)	31,020				(96,967)		0001
Written Call/S&P 500 INDEX/SPXB050SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	7,181,032	4082.71	613,978			(224,215)		(224,215)	40,026				(67,683)		0001
Written Call/S&P 500 INDEX/SPXB052SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	12,967,724	3510.04	794,921			(287,437)		(287,437)	33,193				(123,769)		0001
Written Call/S&P 500 INDEX/SPXB052SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	11,350,889	3948.8	931,908			(341,164)		(341,164)	55,541				(108,338)		0001
Written Call/S&P 500 INDEX/SPXB053SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	15,378,995	3565.99	898,133			(351,785)		(351,785)	42,436				(147,664)		0001
Written Call/S&P 500 INDEX/SPXB053SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	11,663,063	4011.74	923,715			(362,439)		(362,439)	60,432				(111,985)		0001
Written Call/S&P 500 INDEX/SPXB054SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	12,305,958	3456.05	719,899			(270,459)		(270,459)	28,975				(118,770)		0001
Written Call/S&P 500 INDEX/SPXB054SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	11,592,725	3888.05	916,985			(344,539)		(344,539)	53,007				(111,887)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	9,862,207	3645.3	544,394			(242,478)		(242,478)	30,158				(97,296)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	7,068,629	4100.96	531,561			(236,405)		(236,405)	39,446				(69,736)		0001
Written Call/S&P 500 INDEX/SPXB05ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	11,516,593	3803.7	780,825			(306,852)		(306,852)	42,246				(114,810)		0001
Written Call/S&P 500 INDEX/SPXB05ESB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	8,421,559	4279.17	762,993			(306,869)		(306,869)	54,013				(83,956)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,446,525	3810.83	841,752			(362,084)		(362,084)	49,442				(134,879)		0001
Written Call/S&P 500 INDEX/SPXB05G$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,744,000	4287.19	1,166,866			(506,020)		(506,020)	88,000				(137,863)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXB05HS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	12,859,796	3880.34	766,444			(358,597)		(358,597)	50,684				(129,607)		0001
Written Call/S&P 500 INDEX/SPXB05HS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	8,763,855	4365.39	710,749			(334,888)		(334,888)	59,020				(88,326)		0001
Written Call/S&P 500 INDEX/SPXB05ISX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	23,286,943	3998.33	1,352,971			(687,261)		(687,261)	102,502				(236,038)		0001
Written Call/S&P 500 INDEX/SPXB05ISY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	18,471,891	4498.12	1,483,293			(749,893)		(749,893)	134,833				(187,232)		0001
Written Call/S&P 500 INDEX/SPXB05JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	22,494,915	4069.62	1,270,963			(688,268)		(688,268)	105,304				(229,071)		0001
Written Call/S&P 500 INDEX/SPXB05JSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	17,436,484	4578.33	1,316,455			(735,343)		(735,343)	133,002				(177,560)		0001
Written Call/S&P 500 INDEX/SPXB05KSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	20,704,191	4098.95	1,231,899			(645,855)		(645,855)	99,005				(211,809)		0001
Written Call/S&P 500 INDEX/SPXB05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	11,330,189	4611.32	926,809			(487,353)		(487,353)	87,551				(115,910)		0001
Written Call/S&P 500 INDEX/SPXB05LSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	19,259,946	4187.34	1,092,039			(626,898)		(626,898)	98,512				(197,934)		0001
Written Call/S&P 500 INDEX/SPXB05LSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	9,654,084	4710.76	759,776			(434,298)		(434,298)	78,252				(99,215)		0001
Written Call/S&P 500 INDEX/SPXB135ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	6,372,000	2239.45	852,574			(2,703)		(2,703)	(913)				(17,649)		0001
Written Call/S&P 500 INDEX/SPXB13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	5,340,994	2585.91	626,499			(6,216)		(6,216)	2,869				(17,626)		0001
Written Call/S&P 500 INDEX/SPXB13LSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	4,940,000	2494.29	672,828			(6,321)		(6,321)	(452)				(17,005)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	5,248,288	2535.95	674,405			(8,090)		(8,090)	(348)				(18,883)		0001
Written Call/S&P 500 INDEX/SPXB13VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	4,210,936	2620.82	538,579			(7,323)		(7,323)	1,264				(15,702)		0001
Written Call/S&P 500 INDEX/SPXB141SS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	4,806,394	2681.02	641,654			(9,672)		(9,672)	2,954				(18,615)		0001
Written Call/S&P 500 INDEX/SPXB179SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,049,323	2808	121,215			(3,502)		(3,502)	4,024				(4,835)		0001
Written Call/S&P 500 INDEX/SPXC134SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	6,039,433	2717.73	780,295			(13,507)		(13,507)	4,599				(24,127)		0001
Written Call/S&P 500 INDEX/SPXC139SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	6,639,555	2665.47	883,725			(16,188)		(16,188)	(107)				(27,530)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	8,488,478	2757.46	1,068,699			(25,692)		(25,692)	4,391				(37,240)		0001
Written Call/S&P 500 INDEX/SPXC13LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	4,799,321	2762.79	599,435			(15,097)		(15,097)	3,424				(21,573)		0001
Written Call/S&P 500 INDEX/SPXD130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	3,501,957	2949.81	424,437			(14,593)		(14,593)	15,211				(17,293)		0001
Written Call/S&P 500 INDEX/SPXD134SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	6,823,651	3059.74	820,885			(31,469)		(31,469)	31,329				(34,490)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	21,042,054	3611.26	2,356,710			(233,094)		(233,094)	107,265				(136,679)		0001
Written Call/S&P 500 INDEX/SPXF138S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,140,770	3636	119,875			(13,956)		(13,956)	5,466				(7,670)		0001
Written Call/S&P 500 INDEX/SPXF138SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	36,337,439	3761.36	3,822,699			(487,216)		(487,216)	188,945				(247,441)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	20,080,380	3746.35	2,018,078			(274,363)		(274,363)	100,268				(138,145)		0001
Written Call/S&P 500 INDEX/SPXF13FSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/22/2027	1	1,807,615	3746	179,193			(24,691)		(24,691)	9,022				(12,436)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXF13RST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	1,566,805	.3742	153,038			(22,939)		(22,939)	7,283				(11,132)		0001
Written Call/S&P 500 INDEX/SPXF13US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	19,245,456	3518.35	1,934,168			(256,601)		(256,601)	71,122				(138,029)		0001
Written Call/S&P 500 INDEX/SPXG13LS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/22/2028	1	2,375,928	.3511	250,951			(41,443)		(41,443)	8,845				(18,372)		0001
Written Call/S&P 500 INDEX/SPXG130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	20,196,242	3292.62	1,633,876			(287,624)		(287,624)	50,521				(157,685)		0001
Written Call/S&P 500 INDEX/SPXG130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	6,945,806	3704.19	748,758			(135,485)		(135,485)	31,297				(54,230)		0001
Written Call/S&P 500 INDEX/SPXH13KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	14,048,030	3062.49	1,047,983			(209,796)		(209,796)	20,237				(118,736)		0001
Written Call/S&P 500 INDEX/SPXH13KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	10,304,863	3445.3	1,018,120			(207,151)		(207,151)	30,282				(87,098)		0001
Written Call/S&P 500 INDEX/SPXI131SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	9,766,701	3294.29	686,599			(173,961)		(173,961)	20,022				(86,113)		0001
Written Call/S&P 500 INDEX/SPXI131SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	13,497,416	3706.07	1,271,457			(326,887)		(326,887)	52,180				(119,007)		0001
Written Call/S&P 500 INDEX/SPXI13HSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,289,000	3306.82	165,953			(42,873)		(42,873)	4,863				(20,804)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,308,607	3720.17	224,397			(58,808)		(58,808)	9,058				(20,982)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	16,807,200	3435.14	1,085,745			(344,060)		(344,060)	42,554				(155,826)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	10,130,130	3864.54	876,256			(283,350)		(283,350)	45,557				(93,921)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	14,164,209	3505.51	916,424			(301,780)		(301,780)	39,076				(132,053)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	8,153,654	3943.7	712,629			(237,944)		(237,944)	39,316				(76,016)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	8,885,543	3519.16	540,241			(191,848)		(191,848)	24,839				(83,295)		0001
Written Call/S&P 500 INDEX/SPXJ131SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	9,282,333	3959.06	763,008			(274,581)		(274,581)	45,163				(87,015)		0001
Written Call/S&P 500 INDEX/SPXJ138SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	17,290,981	3599.5	1,123,914			(394,162)		(394,162)	52,664				(164,161)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	11,820,603	4049.44	1,028,392			(369,995)		(369,995)	61,518				(112,225)		0001
Written Call/S&P 500 INDEX/SPXJ13NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	15,303,134	3446.8	881,461			(336,386)		(336,386)	39,198				(148,618)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	12,159,042	3877.65	945,973			(364,676)		(364,676)	54,129				(118,084)		0001
Written Call/S&P 500 INDEX/SPXJ13RS0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	10,279,236	3379.33	580,777			(220,600)		(220,600)	24,281				(100,334)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	8,056,536	3801.74	613,102			(235,321)		(235,321)	33,433				(78,639)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,620,449	3506.22	815,821			(335,508)		(335,508)	40,106				(143,577)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	13,087,666	3944.5	994,663			(410,340)		(410,340)	61,407				(128,525)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	13,306,355	4668.9	1,001,969			(599,829)		(599,829)	102,912				(138,818)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	16,215,771	4008.48	895,111			(497,595)		(497,595)	70,490				(168,316)		0001
Written Call/S&P 500 INDEX/SPX921VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,603,786	4776.31	915,035			(594,628)		(594,628)	102,055				(132,066)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXB05M$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	21,176,283	4277.59	1,107,520			(738,669)		(738,669)	112,488				(222,996)		0001
Written Call/S&P 500 INDEX/SPX921V$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,248,288	4245.61	639,361			(415,616)		(415,616)	61,313				(128,341)		0001
Written Call/S&P 500 INDEX/SPXC17U$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	12,495,635	4682.15	939,672			(566,652)		(566,652)	97,841				(129,123)		0001
Written Call/S&P 500 INDEX/SPXC17Y$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	14,100,932	4918.16	1,058,980			(713,930)		(713,930)	123,792				(149,130)		0001
Written Call/S&P 500 INDEX/SPXB05M$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	15,608,004	4812.29	1,119,094			(751,668)		(751,668)	128,018				(164,359)		0001
Written Call/S&P 500 INDEX/SPX261L$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	12/21/2029	1	5,289,000	6471.76	869,512			(578,763)		(578,763)	100,722				(52,727)		0001
Written Call/S&P 500 INDEX/SPXC17Y$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	18,313,783	4371.7	1,005,427			(679,972)		(679,972)	105,725				(193,684)		0001
Written Call/S&P 500 INDEX/SPXB05M$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	16,823,427	4150.14	942,112			(550,555)		(550,555)	81,966				(175,509)		0001
Written Call/S&P 500 INDEX/SPXC17U$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	14,516,373	4161.91	798,400			(483,744)		(483,744)	72,016				(150,005)		0001
Written Call/S&P 500 INDEX/SPXB05M$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	13,057,794	4509.54	997,615			(549,803)		(549,803)	92,872				(135,537)		0001
Written Call/S&P 500 INDEX/SPXB050$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	18,605,155	4456.51	1,080,959			(716,738)		(716,738)	107,634				(200,466)		0001
Written Call/S&P 500 INDEX/SPXB050$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	13,080,034	4787.38	1,128,807			(637,413)		(637,413)	102,448				(140,351)		0001
Written Call/S&P 500 INDEX/SPXB05S$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	16,134,599	4326.74	1,027,774			(594,362)		(594,362)	85,216				(174,614)		0001
Written Call/S&P 500 INDEX/SPXB05N$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	12,573,590	4458.28	705,378			(475,656)		(475,656)	74,331				(133,667)		0001
Written Call/S&P 500 INDEX/SPXB050$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	8,583,989	5013.58	701,312			(456,768)		(456,768)	73,827				(92,491)		0001
Written Call/S&P 500 INDEX/SPXB05U$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	6,665,174	5132.3	567,206			(372,939)		(372,939)	58,983				(72,428)		0001
Written Call/S&P 500 INDEX/SPXB05N$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	10,527,969	5015.57	784,334			(551,584)		(551,584)	92,928				(111,921)		0001
Written Call/S&P 500 INDEX/SPXB05T$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	12,704,636	4562.04	773,712			(514,390)		(514,390)	77,069				(138,056)		0001
Written Call/S&P 500 INDEX/SPXB050$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	7,476,652	5007.97	579,441			(392,457)		(392,457)	65,235				(79,819)		0001
Written Call/S&P 500 INDEX/SPXB050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	14,160,070	4451.53	783,052			(537,196)		(537,196)	82,748				(151,170)		0001
Written Call/S&P 500 INDEX/SPXB050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	16,925,047	4255.45	1,049,353			(599,512)		(599,512)	86,095				(181,609)		0001
Written Call/S&P 500 INDEX/SPXB055$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	11,741,577	4867.58	1,025,040			(595,256)		(595,256)	94,015				(127,071)		0001
Written Call/S&P 500 INDEX/SPXC055$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	17,433,580	5337.77	1,211,634			(1,072,681)		(1,072,681)	157,268				(194,379)		0001
Written Call/S&P 500 INDEX/SPXC051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	22,284,870	5395.99	1,573,312			(1,381,242)		(1,381,242)	209,650				(245,577)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	26,729,496	4796.43	1,344,494			(1,198,061)		(1,198,061)	178,407				(294,557)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	24,631,915	4872.22	1,231,596			(1,147,582)		(1,147,582)	181,073				(273,576)		0001
Written Call/S&P 500 INDEX/SPXC053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	16,226,327	5372.41	1,090,409			(1,002,914)		(1,002,914)	150,325				(179,517)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXC055$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	23,268,145	4744.68	1,207,617			(1,038,631)		(1,038,631)	148,507				(259,432)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	16,623,181	5481.24	1,160,298			(1,079,848)		(1,079,848)	172,780				(184,627)		0001
Written Call/S&P 500 INDEX/SPXC053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	19,112,728	4775.47	997,684			(855,274)		(855,274)	125,479				(211,450)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	16,717,421	4680.96	919,458			(715,123)		(715,123)	106,438				(183,339)		0001
Written Call/S&P 500 INDEX/SPXB05II$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	19,914,638	4600.9	1,174,964			(823,319)		(823,319)	122,522				(217,530)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	14,501,522	5266.08	1,125,318			(857,403)		(857,403)	132,148				(159,037)		0001
Written Call/S&P 500 INDEX/SPXB05II$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	11,581,878	5176.02	950,872			(661,511)		(661,511)	103,217				(126,511)		0001
Written Call/S&P 500 INDEX/SPXD17E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	13,783,928	5423.39		(996,578)		(877,181)		(877,181)	119,397				(155,747)		0001
Written Call/S&P 500 INDEX/SPXC056$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	20,864,132	4734.6		(1,018,170)		(932,700)		(932,700)	85,470				(233,843)		0001
Written Call/S&P 500 INDEX/SPXC05D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	12,794,818	5193.18		(1,118,267)		(764,731)		(764,731)	353,536				(145,653)		0001
Written Call/S&P 500 INDEX/SPXC058$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	14,054,517	4869.1		(704,131)		(661,074)		(661,074)	43,057				(158,121)		0001
Written Call/S&P 500 INDEX/SPXC05G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	3,861,700	4534		(203,907)		(164,536)		(164,536)	39,371				(44,123)		0001
Written Call/S&P 500 INDEX/SPXC05D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	21,860,734	4616.16		(1,285,411)		(954,272)		(954,272)	331,139				(248,856)		0001
Written Call/S&P 500 INDEX/SPXC05C$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	10,283,047	5411.82		(743,464)		(656,822)		(656,822)	86,642				(116,625)		0001
Written Call/S&P 500 INDEX/SPXN134$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/07/2031	1	1,765,681	5193		(148,863)		(105,600)		(105,600)	43,263				(20,100)		0001
Written Call/S&P 500 INDEX/SPXC05B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	20,789,299	4810.5		(1,060,254)		(966,680)		(966,680)	93,574				(235,782)		0001
Written Call/S&P 500 INDEX/SPXC05G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	876,048	5101		(64,112)		(51,008)		(51,008)	13,104				(10,010)		0001
Written Call/S&P 500 INDEX/SPXC05F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	27,639,724	4534.05		(1,575,464)		(1,177,683)		(1,177,683)	397,781				(315,805)		0001
Written Call/S&P 500 INDEX/SPXC05F$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	10,123,077	5100.8		(815,920)		(589,352)		(589,352)	226,568				(115,664)		0001
Written Call/S&P 500 INDEX/SPXC056$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	11,484,551	5326.43		(777,504)		(706,781)		(706,781)	70,723				(128,717)		0001
Written Call/S&P 500 INDEX/SPXN134$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/07/2031	1	2,054,191	4616		(122,453)		(89,927)		(89,927)	32,527				(23,384)		0001
Written Call/S&P 500 INDEX/SPXC058$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	9,163,142	5477.73		(635,006)		(593,662)		(593,662)	41,344				(103,091)		0001
Written Call/S&P 500 INDEX/SPXD17E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	22,368,459	4820.79		(1,198,949)		(1,048,275)		(1,048,275)	150,674				(252,745)		0001
Written Call/S&P 500 INDEX/SPXC05K$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	10,062,068	4758.98		(905,586)		(526,639)		(526,639)	378,947				(115,928)		0001
Written Call/S&P 500 INDEX/SPXC051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	19,818,197	4484.49		(1,827,238)		(939,124)		(939,124)	888,113				(227,505)		0001
Written Call/S&P 500 INDEX/SPXC051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	33,459,646	3986.22		(2,248,488)		(1,173,350)		(1,173,350)	1,075,138				(384,103)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXC05L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	12,426,322	5097.55		(1,081,090)		(731,391)		(731,391)	349,699				(143,757)		0001
Written Call/S&P 500 INDEX/SPX261R$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	6,107,676	5400.32		(478,231)		(400,285)		(400,285)	77,946				(71,180)		0001
Written Call/S&P 500 INDEX/SPXC05P$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	10,794,349	5257.81		(858,151)		(671,621)		(671,621)	186,529				(125,324)		0001
Written Call/S&P 500 INDEX/SPXC05V$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	13,060,431	5371.06		(1,060,507)		(846,158)		(846,158)	214,349				(152,746)		0001
Written Call/S&P 500 INDEX/SPXC05P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	14,615,612	4673.61		(850,629)		(666,978)		(666,978)	183,651				(169,689)		0001
Written Call/S&P 500 INDEX/SPXC05L$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	19,966,769	4531.15		(1,275,877)		(862,668)		(862,668)	413,208				(230,990)		0001
Written Call/S&P 500 INDEX/SPXC05V$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	17,606,990	4774.27		(1,049,377)		(837,244)		(837,244)	212,133				(205,920)		0001
Written Call/S&P 500 INDEX/SPXC05K$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	20,378,625	4230.21		(1,349,065)		(785,967)		(785,967)	563,098				(234,788)		0001
Written Call/S&P 500 INDEX/SPX261R$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	16,179,935	4800.29		(930,346)		(775,648)		(775,648)	154,698				(188,565)		0001
Written Call/S&P 500 INDEX/SPXJ00D$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	21,319,000	4980.42		(1,213,051)		(1,081,245)		(1,081,245)	131,806				(250,454)		0001
Written Call/S&P 500 INDEX/SPXJ00D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	11,630,375	5602.97		(907,169)		(812,947)		(812,947)	94,222				(136,633)		0001
Written Call/S&P 500 INDEX/SPXD053$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	14,000,000	5845.64		(1,159,200)		(1,056,435)		(1,056,435)	102,765				(166,982)		0001
Written Call/S&P 500 INDEX/SPX261V$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	12,100,000	4685.63		(490,050)		(503,450)		(503,450)	(13,400)				(144,806)		0001
Written Call/S&P 500 INDEX/SPX261V$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	25,098,000	.5355		(1,443,135)		(1,472,262)		(1,472,262)	(29,127)				(300,358)		0001
Written Call/S&P 500 INDEX/SPX261V$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	14,492,000	6024.38		(1,169,504)		(1,153,102)		(1,153,102)	16,403				(173,432)		0001
Written Call/S&P 500 INDEX/SPXC05Z$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	29,920,000	5111.56		(1,714,416)		(1,605,643)		(1,605,643)	108,773				(354,191)		0001
Written Call/S&P 500 INDEX/SPX261S$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	3,473,000	4357.86		(138,573)		(126,128)		(126,128)	12,444				(40,801)		0001
Written Call/S&P 500 INDEX/SPXD052$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	8,166,000	4526.84		(328,273)		(318,129)		(318,129)	10,144				(96,999)		0001
Written Call/S&P 500 INDEX/SPXD053$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	12,158,000	4546.61		(515,499)		(479,012)		(479,012)	36,487				(145,012)		0001
Written Call/S&P 500 INDEX/SPXC05Z$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	8,088,000	4472.62		(326,755)		(307,709)		(307,709)	19,046				(95,745)		0001
Written Call/S&P 500 INDEX/SPXD056$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/22/2031	1	4,705,706	.4686		(198,232)		(195,028)		(195,028)	3,204				(56,315)		0001
Written Call/S&P 500 INDEX/SPXJ00F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	9,020,000	5678.66		(717,090)		(647,411)		(647,411)	69,679				(106,334)		0001
Written Call/S&P 500 INDEX/SPXD052$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	26,086,000	5173.53		(1,492,119)		(1,433,148)		(1,433,148)	58,972				(309,859)		0001
Written Call/S&P 500 INDEX/SPXJ00F$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	8,267,000	4416.73		(330,680)		(304,979)		(304,979)	25,701				(97,457)		0001
Written Call/S&P 500 INDEX/SPXD052$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	16,244,375	5820.22		(1,291,428)		(1,214,034)		(1,214,034)	77,393				(192,957)		0001
Written Call/S&P 500 INDEX/SPXD053$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	27,270,000	5196.12		(1,630,746)		(1,514,046)		(1,514,046)	116,700				(325,257)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXJ00FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	22,123,000	5047.7		(1,272,073)		(1,151,219)		(1,151,219)	120,854				(260,801)		0001
Written Call/S&P 500 INDEX/SPXD050$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	12,606,000	5750.51		(1,003,438)		(920,944)		(920,944)	82,494				(149,229)		0001
Written Call/S&P 500 INDEX/SPX140I$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	18,251,000	6029.46		(1,545,860)		(1,452,596)		(1,452,596)	93,264				(219,979)		0001
Written Call/S&P 500 INDEX/SPXB215$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	18,136,000	6055.92		(1,547,001)		(1,475,841)		(1,475,841)	71,159				(219,416)		0001
Written Call/S&P 500 INDEX/SPXD051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	13,423,000	5942.69		(1,193,305)		(1,051,294)		(1,051,294)	142,011				(162,927)		0001
Written Call/S&P 500 INDEX/SPXB215$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	2,714,000	4710.16		(119,687)		(113,037)		(113,037)	6,651				(32,835)		0001
Written Call/S&P 500 INDEX/SPXD05K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	15,784,000	6161.86		(1,302,180)		(1,310,656)		(1,310,656)	(8,476)				(192,340)		0001
Written Call/S&P 500 INDEX/SPXD05P$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	29,634,000	5502.79		(1,778,040)		(1,838,376)		(1,838,376)	(60,336)				(362,277)		0001
Written Call/S&P 500 INDEX/SPXD058$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	8,925,000	4727.6		(370,388)		(376,632)		(376,632)	(6,244)				(107,217)		0001
Written Call/S&P 500 INDEX/SPXB216$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	11/21/2031	1	2,443,106	5282		(151,308)		(141,052)		(141,052)	10,255				(29,654)		0001
Written Call/S&P 500 INDEX/SPXD05K$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	2,787,000	4792.56		(119,284)		(121,904)		(121,904)	(2,620)				(33,962)		0001
Written Call/S&P 500 INDEX/SPXD051$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	22,388,000	5282.39		(1,482,086)		(1,296,025)		(1,296,025)	186,061				(271,743)		0001
Written Call/S&P 500 INDEX/SPXD05K$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	1	24,759,000	5477.21		(1,483,064)		(1,520,905)		(1,520,905)	(37,841)				(301,708)		0001
Written Call/S&P 500 INDEX/SPXB215$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	22,004,000	5383.04		(1,373,050)		(1,307,506)		(1,307,506)	65,543				(266,212)		0001
Written Call/S&P 500 INDEX/SPXD051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	1	2,448,000	4622.09		(114,322)		(100,969)		(100,969)	13,353				(29,714)		0001
Written Call/S&P 500 INDEX/SPXD058$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	14,874,000	6078.35		(1,198,844)		(1,200,126)		(1,200,126)	(1,282)				(178,683)		0001
Written Call/S&P 500 INDEX/SPXD05P$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	14,519,000	6190.64		(1,196,366)		(1,216,473)		(1,216,473)	(20,108)				(177,496)		0001
Written Call/S&P 500 INDEX/SPX140I$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	21,896,000	5359.52		(1,364,121)		(1,291,588)		(1,291,588)	72,533				(263,912)		0001
Written Call/S&P 500 INDEX/SPX140I$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	1	3,561,000	4689.58		(157,396)		(149,636)		(149,636)	7,760				(42,921)		0001
Written Call/S&P 500 INDEX/SPXD058$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	1	28,617,000	5402.98		(1,665,509)		(1,701,750)		(1,701,750)	(36,240)				(343,779)		0001
Written Call/S&P 500 INDEX/SPXD05P$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	1	2,165,000	4814.94		(91,580)		(95,706)		(95,706)	(4,127)				(26,467)		0001
Written Call/S&P 500 INDEX/SRM0130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,114,202	90	333,842			(7,446)		(7,446)	38,392				(20,715)		0001
Written Call/S&P 500 INDEX/SRM0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,685,934	90	180,395			(7,287)		(7,287)	20,031				(12,236)		0001
Written Call/S&P 500 INDEX/SRM0130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	2,072,068	90	191,666			(10,313)		(10,313)	23,595				(15,604)		0001
Written Call/S&P 500 INDEX/SRM0130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,537,788	90	136,248			(20,727)		(20,727)	3,433				(12,293)		0001
Written Call/S&P 500 INDEX/SRM0130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,554,794	90	126,871			(19,359)		(19,359)	5,115				(12,842)		0001
Written Call/S&P 500 INDEX/SRM0130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	3,405,391	90	261,193			(35,784)		(35,784)	42,979				(30,025)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,215,988	90	167,972			(18,953)		(18,953)	23,678				(19,897)		0001
Written Call/S&P 500 INDEX/SRM0130$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,054,000	90	150,969			(19,324)		(19,324)	23,952				(18,559)		0001
Written Call/S&P 500 INDEX/SRM0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,434,619	90	152,407			(26,476)		(26,476)	32,393				(22,823)		0001
Written Call/S&P 500 INDEX/SRM0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	3,609,990	90	216,599			(38,970)		(38,970)	47,045				(34,662)		0001
Written Call/S&P 500 INDEX/SRM0130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	1,999,987	90	112,999			(22,570)		(22,570)	26,556				(19,731)		0001
Written Call/S&P 500 INDEX/SRM0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	3,801,790	90	227,347			(49,921)		(49,921)	58,506				(38,135)		0001
Written Call/S&P 500 INDEX/SRM0130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	3,813,817	90	266,967			(56,956)		(56,956)	61,795				(38,657)		0001
Written Call/S&P 500 INDEX/SRM0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	3,901,000	90	206,363			(67,331)		(67,331)	68,338				(40,091)		0001
Written Call/S&P 500 INDEX/SRM0170$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026	1	1,557,000	90	189,020			(112)		(112)	4,267				(4,034)		0001
Written Call/S&P 500 INDEX/SRM0170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	3,354,679	90	181,153			(53,178)		(53,178)	55,832				(34,162)		0001
Written Call/S&P 500 INDEX/SRM0170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	3,396,495	90	187,826			(57,679)		(57,679)	59,316				(34,747)		0001
Written Call/S&P 500 INDEX/SRM0210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,087,912	90	83,334			(12,816)		(12,816)	8,716				(9,111)		0001
Written Call/S&P 500 INDEX/SRM0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,492,566	90	186,444			(18,859)		(18,859)	36,649				(21,067)		0001
Written Call/S&P 500 INDEX/SRM0210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	2,797,204	90	198,881			(27,704)		(27,704)	32,982				(24,815)		0001
Written Call/S&P 500 INDEX/SRM0210$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	1,936,000	90	132,035			(18,874)		(18,874)	22,432				(17,279)		0001
Written Call/S&P 500 INDEX/SRM0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	5,012,684	90	332,842			(58,974)		(58,974)	73,611				(47,591)		0001
Written Call/S&P 500 INDEX/SRM0210$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,404,347	90	204,601			(34,932)		(34,932)	44,805				(32,493)		0001
Written Call/S&P 500 INDEX/SRM0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,386,739	90	143,204			(23,686)		(23,686)	28,763				(23,036)		0001
Written Call/S&P 500 INDEX/SRM0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,240,258	90	133,295			(19,743)		(19,743)	24,542				(21,867)		0001
Written Call/S&P 500 INDEX/SRM0210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,750,937	90	104,531			(21,016)		(21,016)	24,851				(17,371)		0001
Written Call/S&P 500 INDEX/SRM0210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	1,885,912	90	123,150			(25,631)		(25,631)	29,531				(19,007)		0001
Written Call/S&P 500 INDEX/SRM0400$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	1,101,878	90	136,412			(1,175)		(1,175)	5,448				(4,694)		0001
Written Call/S&P 500 INDEX/SRM0400$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,136,474	90	125,694			(5,025)		(5,025)	(703)				(5,851)		0001
Written Call/S&P 500 INDEX/SRM0400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,614,473	90	165,806			(10,519)		(10,519)	5,838				(9,092)		0001
Written Call/S&P 500 INDEX/SRM0400$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,679,714	90	175,866			(13,566)		(13,566)	7,333				(9,751)		0001
Written Call/S&P 500 INDEX/SRM0400$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,645,302	90	165,353			(13,206)		(13,206)	5,267				(9,686)		0001
Written Call/S&P 500 INDEX/SRM0400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,904,309	90	196,334			(2,449)		(2,449)	23,452				(11,408)		0001
Written Call/S&P 500 INDEX/SRM0400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,469,337	90	150,754			(13,829)		(13,829)	5,556				(8,919)		0001
Written Call/S&P 500 INDEX/SRM0400$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,508,473	90	171,664			(14,558)		(14,558)	5,825				(9,292)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	1,768,957	90	185,917			(19,535)		(19,535)	8,282				(11,178)		0001
Written Call/S&P 500 INDEX/SRM0400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,300,060	90	250,707			(6,185)		(6,185)	28,785				(15,109)		0001
Written Call/S&P 500 INDEX/SRM0400$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	2,706,079	90	284,409			(10,105)		(10,105)	37,482				(18,194)		0001
Written Call/S&P 500 INDEX/SRM0400$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	2,746,000	90	294,097			(14,425)		(14,425)	44,142				(18,699)		0001
Written Call/S&P 500 INDEX/SRM0400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,406,794	90	266,914			(11,449)		(11,449)	34,395				(16,913)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,617,256	90	162,211			(8,230)		(8,230)	22,585				(11,490)		0001
Written Call/S&P 500 INDEX/SRM0400$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,813,180	90	301,854			(10,105)		(10,105)	29,460				(20,602)		0001
Written Call/S&P 500 INDEX/SRM0400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,692,628	90	192,283			(19,265)		(19,265)	(449)				(12,514)		0001
Written Call/S&P 500 INDEX/SRM0400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	3,733,017	90	359,490			(18,240)		(18,240)	45,080				(27,840)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,596,990	90	145,007			(19,253)		(19,253)	1,864				(12,250)		0001
Written Call/S&P 500 INDEX/SRM0401$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,145,138	90	185,769			(12,446)		(12,446)	21,220				(16,748)		0001
Written Call/S&P 500 INDEX/SRM0401$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	1,925,828	90	171,014			(15,488)		(15,488)	20,853				(15,543)		0001
Written Call/S&P 500 INDEX/SRM0401$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,263,545	90	195,118			(16,614)		(16,614)	33,287				(18,564)		0001
Written Call/S&P 500 INDEX/SRM0401$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,000,455	90	162,237			(21,871)		(21,871)	15,124				(16,638)		0001
Written Call/S&P 500 INDEX/SRM0401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,540,618	90	136,191			(13,614)		(13,614)	24,785				(13,207)		0001
Written Call/S&P 500 INDEX/SRM0401$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,103,974	90	91,851			(17,043)		(17,043)	10,393				(9,600)		0001
Written Call/S&P 500 INDEX/SRM0401$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,296,560	90	106,837			(21,880)		(21,880)	13,189				(11,346)		0001
Written Call/S&P 500 INDEX/SRM0401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,491,604	90	190,608			(25,310)		(25,310)	29,296				(22,645)		0001
Written Call/S&P 500 INDEX/SRM0401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,628,516	90	126,699			(16,839)		(16,839)	18,438				(14,911)		0001
Written Call/S&P 500 INDEX/SRM0401$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,332,342	90	169,095			(24,716)		(24,716)	27,433				(21,477)		0001
Written Call/S&P 500 INDEX/SRM0401$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	2,921,129	90	195,131			(31,577)		(31,577)	37,650				(27,083)		0001
Written Call/S&P 500 INDEX/SRM0401$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	4,215,767	90	282,456			(46,251)		(46,251)	54,438				(39,303)		0001
Written Call/S&P 500 INDEX/SRM0401$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,241,410	90	78,209			(15,495)		(15,495)	18,163				(11,701)		0001
Written Call/S&P 500 INDEX/SRM0401$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	1,908,756	90	110,708			(18,049)		(18,049)	22,424				(18,537)		0001
Written Call/S&P 500 INDEX/SRM0401$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	2,823,588	90	167,439			(27,623)		(27,623)	33,956				(27,728)		0001
Written Call/S&P 500 INDEX/SRM0401$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	1,945,000	90	112,810			(26,907)		(26,907)	30,782				(19,390)		0001
Written Call/S&P 500 INDEX/SRM0500$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	963,872	90	114,701			(805)		(805)	4,771				(3,468)		0001
Written Call/S&P 500 INDEX/SRM0500$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	545,803	90	62,222			(586)		(586)	2,975				(2,035)		0001
Written Call/S&P 500 INDEX/SRM0500$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	957,000	90	112,160			(1,418)		(1,418)	5,746				(3,823)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0500$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,643,400	90	178,473			(2,608)		(2,608)	19,971				(10,250)		0001
Written Call/S&P 500 INDEX/SRM0500$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,527,712	90	165,757			(3,413)		(3,413)	19,084				(9,769)		0001
Written Call/S&P 500 INDEX/SRM0500$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	3,065,754	90	326,503			(10,108)		(10,108)	41,884				(19,914)		0001
Written Call/S&P 500 INDEX/SRM0500$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,313,521	90	236,905			(10,941)		(10,941)	34,980				(15,916)		0001
Written Call/S&P 500 INDEX/SRM0500$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	2,654,940	90	280,096			(12,433)		(12,433)	38,778				(18,475)		0001
Written Call/S&P 500 INDEX/SRM0500$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	1,703,489	90	174,608			(5,620)		(5,620)	18,687				(12,218)		0001
Written Call/S&P 500 INDEX/SRM0500$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,343,303	90	120,226			(6,053)		(6,053)	13,809				(10,201)		0001
Written Call/S&P 500 INDEX/SRM0500$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	2,097,942	90	196,577			(8,346)		(8,346)	17,253				(16,223)		0001
Written Call/S&P 500 INDEX/SRM0500$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	1,949,637	90	173,713			(10,312)		(10,312)	16,738				(15,468)		0001
Written Call/S&P 500 INDEX/SRM0500$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,270,669	90	196,867			(17,979)		(17,979)	24,410				(18,460)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,575,207	90	128,537			(13,477)		(13,477)	17,584				(13,403)		0001
Written Call/S&P 500 INDEX/SRM0500$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,322,165	90	107,624			(22,508)		(22,508)	8,885				(11,408)		0001
Written Call/S&P 500 INDEX/SRM0130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	3,902,558	90	217,763			(55,760)		(55,760)	62,378				(40,508)		0001
Written Call/S&P 500 INDEX/SRM0401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,051,774	90	200,968			(65,720)		(65,720)	69,926				(42,270)		0001
Written Call/S&P 500 INDEX/SRM0130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	2,934,955	90	146,748			(49,043)		(49,043)	51,321				(31,040)		0001
Written Call/S&P 500 INDEX/SRM0170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	3,900,156	90	195,788			(67,075)		(67,075)	67,102				(41,070)		0001
Written Call/S&P 500 INDEX/SRM0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,942,044	90	101,569			(33,547)		(33,547)	34,730				(20,349)		0001
Written Call/S&P 500 INDEX/SRM0210$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,448,000	90	139,046			(41,547)		(41,547)	42,517				(25,296)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	5,349,979	90	319,394			(92,373)		(92,373)	93,849				(57,899)		0001
Written Call/S&P 500 INDEX/SRM0210$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	3,781,315	90	204,191			(76,220)		(76,220)	74,522				(41,090)		0001
Written Call/S&P 500 INDEX/SRM0210$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,862,000	90	89,748			(33,944)		(33,944)	33,596				(19,795)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,745,245	90	86,215			(34,805)		(34,805)	33,769				(18,632)		0001
Written Call/S&P 500 INDEX/SRM0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	2,947,860	90	165,965			(47,693)		(47,693)	50,417				(31,631)		0001
Written Call/S&P 500 INDEX/SPXB05P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(259,394)		(259,394)	60,417				(23,814)		0001
Written Call/S&P 500 INDEX/SRM0402$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	4,345,150	90	231,162			(81,193)		(81,193)	81,750				(46,818)		0001
Written Call/S&P 500 INDEX/SRM0211$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	6,636,661	90	292,677			(153,406)		(153,406)	147,765				(73,711)		0001
Written Call/S&P 500 INDEX/SRM0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	3,444,413	90	154,654			(75,419)		(75,419)	74,999				(37,957)		0001
Written Call/S&P 500 INDEX/SRM0131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,856,040	90	271,938			(99,525)		(99,525)	97,844				(53,256)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0402$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	3,054,799	90	130,745			(64,676)		(64,676)	65,855				(33,796)		0001
Written Call/S&P 500 INDEX/SRM0402$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	4,822,524	90	200,135			(92,973)		(92,973)	97,791				(53,770)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	4,609,705	90	235,095			(92,747)		(92,747)	89,848				(50,352)		0001
Written Call/S&P 500 INDEX/SRM0131$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,763,000	90		(211,481)		(90,146)		(90,146)	121,334				(42,995)		0001
Written Call/S&P 500 INDEX/SRM0211$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	3,898,492	90		(168,805)		(90,457)		(90,457)	78,348				(43,860)		0001
Written Call/S&P 500 INDEX/SRM0211$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	4,148,389	90		(171,743)		(100,208)		(100,208)	71,535				(47,049)		0001
Written Call/S&P 500 INDEX/SRM0131$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	2,004,047	90		(98,198)		(47,201)		(47,201)	50,997				(22,814)		0001
Written Call/S&P 500 INDEX/SRM0131$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	3,099,000	90		(139,455)		(63,275)		(63,275)	76,180				(34,733)		0001
Written Call/S&P 500 INDEX/SRM0402$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/07/2031	1	6,368,000	90		(261,088)		(151,469)		(151,469)	109,619				(71,953)		0001
Written Call/S&P 500 INDEX/SRM0131$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	1	3,299,243	90		(179,149)		(67,450)		(67,450)	111,699				(38,011)		0001
Written Call/S&P 500 INDEX/SRM0402$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2031	1	5,277,143	90		(289,187)		(80,814)		(80,814)	208,373				(60,579)		0001
Written Call/S&P 500 INDEX/SRM0211$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	2,703,252	90		(135,974)		(65,773)		(65,773)	70,201				(31,273)		0001
Written Call/S&P 500 INDEX/SRM0610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	1,879,850	90		(94,180)		(50,374)		(50,374)	43,806				(21,825)		0001
Written Call/S&P 500 INDEX/SRM0131$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	2,028,479	90		(107,712)		(60,721)		(60,721)	46,992				(23,640)		0001
Written Call/S&P 500 INDEX/SRM0131$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	1	2,008,000	90		(102,006)		(59,055)		(59,055)	42,951				(23,484)		0001
Written Call/S&P 500 INDEX/SRM0170$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	2,562,000	90		(128,356)		(104,801)		(104,801)	23,555				(30,558)		0001
Written Call/S&P 500 INDEX/SRM0610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	1,490,147	90		(69,590)		(49,762)		(49,762)	19,828				(17,506)		0001
Written Call/S&P 500 INDEX/SRM0000$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,513,000	90		(191,107)		(142,125)		(142,125)	48,982				(41,729)		0001
Written Call/S&P 500 INDEX/SRM0170$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	2,601,000	90		(124,848)		(92,791)		(92,791)	32,057				(30,790)		0001
Written Call/S&P 500 INDEX/SRM0131$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	2,918,000	90		(145,900)		(125,710)		(125,710)	20,190				(34,921)		0001
Written Call/S&P 500 INDEX/SRM0000$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	1,812,000	90		(92,412)		(62,480)		(62,480)	29,932				(21,361)		0001
Written Call/S&P 500 INDEX/SRM0131$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2025	11/07/2031	1	3,069,000	90		(168,795)		(140,017)		(140,017)	28,778				(37,130)		0001
Written Call/S&P 500 INDEX/SRM0000$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2031	1	2,578,000	90		(134,572)		(126,706)		(126,706)	7,865				(31,415)		0001
Written Call/S&P 500 INDEX/SRM0000$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/21/2031	1	1,763,000	90		(100,315)		(77,734)		(77,734)	22,581				(21,399)		0001
Written Call/S&P 500 INDEX/SRM0170$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	1	3,521,000	90		(191,542)		(160,213)		(160,213)	31,330				(42,438)		0001
Written Call/S&P 500 INDEX/SRM0170$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	1	2,868,000	90		(143,400)		(128,724)		(128,724)	14,676				(34,454)		0001
Written Call/S&P 500 INDEX/SRM0610$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2031	1	3,134,000	90		(164,535)		(160,201)		(160,201)	4,334				(38,313)		0001
Written Call/S&P 500 INDEX/SRM0000$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/24/2025	11/21/2031	1	1,850,000	90		(101,195)		(81,665)		(81,665)	19,530				(22,455)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA21I$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	105,985	5918.25		(2,321)		(4)		(4)	2,317				(78)		0001
Written Call/S&P 500 INDEX/SPXC05DSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	712,792	4616.16		(12,046)		(448)		(448)	11,599				(1,504)		0001
Written Call/S&P 500 INDEX/SPXA21KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	244,387	5477.73		(5,890)		(42)		(42)	5,848				(300)		0001
Written Call/S&P 500 INDEX/SPXA21MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	611,735	5423.39		(15,232)		(288)		(288)	14,944				(974)		0001
Written Call/S&P 500 INDEX/SPXC056SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	116,666	5326.43		(3,138)		(2)		(2)	3,136				(86)		0001
Written Call/S&P 500 INDEX/SPXC05D$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	193,381	5193.18		(5,995)		(233)		(233)	5,761				(408)		0001
Written Call/S&P 500 INDEX/SPXN137$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	862,319	4534.05		(12,935)		(746)		(746)	12,189				(2,006)		0001
Written Call/S&P 500 INDEX/SPXA21KSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	475,023	4869.1		(6,080)		(38)		(38)	6,042				(583)		0001
Written Call/S&P 500 INDEX/SPXA21NSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	308,980	4810.5		(4,511)		(122)		(122)	4,389				(577)		0001
Written Call/S&P 500 INDEX/SPXA21MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	573,426	4820.79		(7,569)		(129)		(129)	7,440				(913)		0001
Written Call/S&P 500 INDEX/SPXC05GS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	437,242	5100.8		(12,549)		(705)		(705)	11,844				(1,017)		0001
Written Call/S&P 500 INDEX/SPXA21NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	143,708	5411.82		(3,851)		(120)		(120)	3,731				(269)		0001
Written Call/S&P 500 INDEX/SPXI00RSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	95,712	6025.99		(2,020)		(87)		(87)	1,933				(152)		0001
Written Call/S&P 500 INDEX/SPXD170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	167,621	5257.81		(5,481)		(850)		(850)	4,632				(523)		0001
Written Call/S&P 500 INDEX/SPXA21SSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	622,713	4230.21		(15,007)		(930)		(930)	14,077				(1,725)		0001
Written Call/S&P 500 INDEX/SPXC05S$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	498,629	6000.36		(11,668)		(3,319)		(3,319)	8,349				(1,646)		0001
Written Call/S&P 500 INDEX/SPXD170SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	980,487	4673.61		(17,845)		(2,918)		(2,918)	14,927				(3,058)		0001
Written Call/S&P 500 INDEX/SPXA21T$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	121,310	5097.55		(4,416)		(456)		(456)	3,960				(359)		0001
Written Call/S&P 500 INDEX/SPXJ00BSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/20/2025	06/22/2026	1	475,784	5371.06		(15,368)		(3,544)		(3,544)	11,824				(1,638)		0001
Written Call/S&P 500 INDEX/SPXA21VSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	1,011,681	4800.29		(16,693)		(3,771)		(3,771)	12,922				(3,339)		0001
Written Call/S&P 500 INDEX/SPXJ00BSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/20/2025	06/22/2026	1	143,635	4774.27		(2,600)		(617)		(617)	1,983				(494)		0001
Written Call/S&P 500 INDEX/SPXC05MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	44,448	5663.94		(1,191)		(142)		(142)	1,049				(132)		0001
Written Call/S&P 500 INDEX/SPXN13A$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	1,339,741	3986.22		(38,317)		(1,244)		(1,244)	37,073				(3,471)		0001
Written Call/S&P 500 INDEX/SPXC05MSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	506,262	4531.15		(10,125)		(1,147)		(1,147)	8,978				(1,499)		0001
Written Call/S&P 500 INDEX/SPXN13ASH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	604,005	4484.49		(28,992)		(873)		(873)	28,119				(1,565)		0001
Written Call/S&P 500 INDEX/SPXA21VSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	460,356	5400.32		(13,949)		(3,046)		(3,046)	10,903				(1,519)		0001
Written Call/S&P 500 INDEX/SPXA21SSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	207,686	4758.98		(8,764)		(485)		(485)	8,279				(575)		0001
Written Call/S&P 500 INDEX/SPXA21WSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	1,087,675	5967.84		(25,560)		(7,497)		(7,497)	18,063				(3,744)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXD050$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	296,003	5750.51		(8,318)		(4,155)		(4,155)	4,163				(1,146)		0001
Written Call/S&P 500 INDEX/SPXD052$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	1,075,770	5820.22		(29,691)		(17,314)		(17,314)	12,377				(4,298)		0001
Written Call/S&P 500 INDEX/SPXA21ZS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	812,308	5678.66		(23,638)		(9,751)		(9,751)	13,887				(3,029)		0001
Written Call/S&P 500 INDEX/SPXA21Y$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	677,528	4980.42		(10,705)		(3,736)		(3,736)	6,969				(2,438)		0001
Written Call/S&P 500 INDEX/SPXJ00M$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	624,564	5196.12		(9,868)		(5,875)		(5,875)	3,993				(2,590)		0001
Written Call/S&P 500 INDEX/SPXA21Y$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	532,566	5602.97		(15,498)		(5,413)		(5,413)	10,085				(1,916)		0001
Written Call/S&P 500 INDEX/SPXJ00M$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,362,862	5845.64		(38,978)		(24,083)		(24,083)	14,895				(5,651)		0001
Written Call/S&P 500 INDEX/SPXJ000$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	180,173	6024.38		(5,405)		(3,911)		(3,911)	1,494				(768)		0001
Written Call/S&P 500 INDEX/SPXN13Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	781,825	5173.53		(11,962)		(6,804)		(6,804)	5,158				(3,123)		0001
Written Call/S&P 500 INDEX/SPXD050$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	501,685	5111.56		(7,826)		(3,730)		(3,730)	4,097				(1,943)		0001
Written Call/S&P 500 INDEX/SPXJ000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	345,225	5355		(5,765)		(3,924)		(3,924)	1,841				(1,471)		0001
Written Call/S&P 500 INDEX/SPXN13T$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	71,555	5047.7		(1,159)		(467)		(467)	692				(267)		0001
Written Call/S&P 500 INDEX/SPXD05L$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,061,449	6161.86		(35,559)		(32,314)		(32,314)	3,245				(5,137)		0001
Written Call/S&P 500 INDEX/SPXD05P$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	562,858	5502.79		(9,625)		(9,963)		(9,963)	(338)				(2,779)		0001
Written Call/S&P 500 INDEX/SPXD05L$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	1,105,318	5477.21		(20,891)		(18,399)		(18,399)	2,491				(5,350)		0001
Written Call/S&P 500 INDEX/SPXJ00M$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	610,497	5282.39		(13,370)		(8,392)		(8,392)	4,977				(2,876)		0001
Written Call/S&P 500 INDEX/SPXE17L$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	846,080	5383.04		(16,668)		(11,890)		(11,890)	4,778				(3,899)		0001
Written Call/S&P 500 INDEX/SPXD05C$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,076,982	6029.46		(36,187)		(26,146)		(26,146)	10,040				(4,841)		0001
Written Call/S&P 500 INDEX/SPX915K$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2025	12/22/2026	1	179,897	6878.49		(4,264)		(4,442)		(4,442)	(179)				(888)		0001
Written Call/S&P 500 INDEX/SPXJ00R$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	1,061,272	5402.98		(19,103)		(13,468)		(13,468)	5,635				(4,656)		0001
Written Call/S&P 500 INDEX/SPX140W$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2025	05/15/2026	1	50,005,000	6850		(696,785)		(702,030)		(702,030)	(5,245)				(152,056)		0001
Written Call/S&P 500 INDEX/SPXJ00R$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	578,708	6078.35		(18,403)		(13,919)		(13,919)	4,484				(2,539)		0001
Written Call/S&P 500 INDEX/SPXJ00Z$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	310,535	6190.64		(9,596)		(9,938)		(9,938)	(342)				(1,533)		0001
Written Call/S&P 500 INDEX/SPXB215$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	394,771	6055.92		(13,659)		(10,255)		(10,255)	3,404				(1,819)		0001
Written Call/S&P 500 INDEX/SPXD05C$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	1,162,216	5359.52		(22,198)		(15,129)		(15,129)	7,069				(5,224)		0001
Written Call/S&P 500 INDEX/SPXJ00W$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/20/2026	1	67,464	5942.69		(2,550)		(1,680)		(1,680)	870				(318)		0001
Written Call/S&P 500 INDEX/SPX815G$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/06/2026	1	207,960	4498.12	8,069			(6)		(6)	3,119				(331)		0001
Written Call/S&P 500 INDEX/SPX921I$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	281,494	4365.39	11,316			(15)		(15)	3,575				(346)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX921L\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	30,954	4069.62	715			(6)		(6)	299				(58)		0001
Written Call/S&P 500 INDEX/SPX921L\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	30,330	4578.33	1,146			(11)		(11)	478				(57)		0001
Written Call/S&P 500 INDEX/SPX921V\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	68,466	4776.31	2,424			(243)		(243)	1,296				(214)		0001
Written Call/S&P 500 INDEX/SPX921U\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	50,018	4150.14	1,070			(92)		(92)	525				(148)		0001
Written Call/S&P 500 INDEX/SPX921X\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	122,914	4277.59	2,446			(335)		(335)	1,416				(406)		0001
Written Call/S&P 500 INDEX/SPX921V\$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	239,853	4245.61	4,989			(554)		(554)	2,702				(748)		0001
Written Call/S&P 500 INDEX/SPXL13J\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	228,158	4371.7	4,837			(729)		(729)	2,860				(785)		0001
Written Call/S&P 500 INDEX/SPX921U\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	793,824	4668.9	29,133			(2,221)		(2,221)	13,818				(2,350)		0001
Written Call/S&P 500 INDEX/SPX921X\$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	175,621	4812.29	6,059			(742)		(742)	3,404				(580)		0001
Written Call/S&P 500 INDEX/SPXL13J\$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	254,954	4918.16	9,102			(1,323)		(1,323)	5,336				(878)		0001
Written Call/S&P 500 INDEX/SPXA212\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	74,638	4255.45	2,082			(333)		(333)	827				(289)		0001
Written Call/S&P 500 INDEX/SPXA215\$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	519,837	4867.58	24,640			(4,428)		(4,428)	10,131				(2,155)		0001
Written Call/S&P 500 INDEX/SPXB05S\$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2026	1	134,795	4326.74	3,923			(733)		(733)	1,593				(559)		0001
Written Call/S&P 500 INDEX/SPXB05U\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2026	1	24,616	5132.3	1,078			(267)		(267)	579				(105)		0001
Written Call/S&P 500 INDEX/SPXA213\$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	113,953	5013.58	4,809			(977)		(977)	2,485				(455)		0001
Written Call/S&P 500 INDEX/SPXL13R\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	29,477	4451.53	651			(129)		(129)	387				(110)		0001
Written Call/S&P 500 INDEX/SPXL13N\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,783	5015.57	487			(89)		(89)	307				(50)		0001
Written Call/S&P 500 INDEX/SPXB05U\$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2026	1	20,595	4562.04	558			(137)		(137)	289				(88)		0001
Written Call/S&P 500 INDEX/SPXA212\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	105,504	4787.38	4,832			(718)		(718)	1,962				(409)		0001
Written Call/S&P 500 INDEX/SPXA211\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	298,381	5007.97	11,159			(2,108)		(2,108)	6,541				(1,113)		0001
Written Call/S&P 500 INDEX/SPXA21F\$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	319,587	5337.77	13,135			(5,652)		(5,652)	7,953				(1,578)		0001
Written Call/S&P 500 INDEX/SPXC054\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2026	1	541,836	4872.22	12,733			(5,969)		(5,969)	9,231				(2,622)		0001
Written Call/S&P 500 INDEX/SPXA21C\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	214,810	5372.41	8,313			(3,531)		(3,531)	5,581				(1,012)		0001
Written Call/S&P 500 INDEX/SPXA21C\$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	131,186	4775.47	3,070			(1,291)		(1,291)	2,076				(618)		0001
Written Call/S&P 500 INDEX/SPXC051\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	40,005	4796.43	928			(375)		(375)	654				(184)		0001
Written Call/S&P 500 INDEX/SPXC051\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	38,410	5395.99	1,475			(611)		(611)	1,029				(177)		0001
Written Call/S&P 500 INDEX/SPX815V\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	85,301	5266.08	3,549			(1,097)		(1,097)	2,159				(383)		0001
Written Call/S&P 500 INDEX/SPX815V\$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	23,404	4680.96	606			(164)		(164)	380				(105)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA21DSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	39,251	5481.24	1,519			(734)		(734)	1,067				(190)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	86,323	4810.5		(2,201)		(1,145)		(1,145)	1,056				(462)		0001
Written Call/S&P 500 INDEX/SPXC05DSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	355,132	5193.18		(16,407)		(6,967)		(6,967)	9,440				(1,932)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	19,382	5477.73		(775)		(407)		(407)	368				(100)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,071	5100.8		(270)		(117)		(117)	153				(34)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,884	5411.82		(1,050)		(540)		(540)	510				(133)		0001
Written Call/S&P 500 INDEX/SPXA21MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	33,107	4820.79		(818)		(426)		(426)	392				(174)		0001
Written Call/S&P 500 INDEX/SPXC05SSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	369,954	5400.32		(17,203)		(10,062)		(10,062)	7,141				(2,216)		0001
Written Call/S&P 500 INDEX/SPXC05MSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,902	4531.15		(1,548)		(639)		(639)	909				(272)		0001
Written Call/S&P 500 INDEX/SPXA21QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	472,716	3986.22		(17,916)		(4,512)		(4,512)	13,404				(2,662)		0001
Written Call/S&P 500 INDEX/SPXC05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,680	5097.55		(2,479)		(996)		(996)	1,483				(271)		0001
Written Call/S&P 500 INDEX/SPXA21SSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	8,739	4758.98		(507)		(148)		(148)	359				(50)		0001
Written Call/S&P 500 INDEX/SPXN13ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	108,579	5257.81		(5,190)		(2,646)		(2,646)	2,544				(639)		0001
Written Call/S&P 500 INDEX/SPXA21QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	217,495	4484.49		(12,941)		(3,039)		(3,039)	9,901				(1,225)		0001
Written Call/S&P 500 INDEX/SPXA21WSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	612,918	5371.06		(29,849)		(16,802)		(16,802)	13,047				(3,721)		0001
Written Call/S&P 500 INDEX/SPXD050ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	104,983	5111.56		(2,982)		(2,394)		(2,394)	587				(663)		0001
Written Call/S&P 500 INDEX/SPXC05XS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	96,751	5047.7		(2,796)		(2,072)		(2,072)	724				(603)		0001
Written Call/S&P 500 INDEX/SPXJ00MSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	481,306	5845.64		(22,621)		(19,296)		(19,296)	3,325				(3,126)		0001
Written Call/S&P 500 INDEX/SPXD052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	149,480	5173.53		(4,215)		(3,624)		(3,624)	592				(956)		0001
Written Call/S&P 500 INDEX/SPXD050SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	57,309	5750.51		(2,590)		(2,088)		(2,088)	502				(362)		0001
Written Call/S&P 500 INDEX/SPXC05XS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	12,512	5678.66		(578)		(429)		(429)	149				(78)		0001
Written Call/S&P 500 INDEX/SPXJ00WSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2025	11/22/2027	1	48,500	5942.69		(2,818)		(2,240)		(2,240)	578				(334)		0001
Written Call/S&P 500 INDEX/SPXJ00RS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	55,091	5402.98		(1,796)		(1,626)		(1,626)	170				(366)		0001
Written Call/S&P 500 INDEX/SPXD05LS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	127,350	6161.86		(6,801)		(6,625)		(6,625)	175				(886)		0001
Written Call/S&P 500 INDEX/SPXD05CS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	151,686	6029.46		(7,994)		(7,055)		(7,055)	939				(1,020)		0001
Written Call/S&P 500 INDEX/SPXD05CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	1	315,408	5359.52		(10,755)		(9,312)		(9,312)	1,444				(2,121)		0001
Written Call/RTY Index/RTY0150S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	36,565	2015.07		(1,360)					1,360				(27)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/RTY Index/RTY0050$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	80,058	1851.28		(2,946)		(149)		(149)	2,798				(186)		0001
Written Call/RTY Index/RTY0210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	24,197	1975.81		(840)		(28)		(28)	812				(45)		0001
Written Call/RTY Index/RTY0150$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	207,409	1867.93		(8,172)		(391)		(391)	7,781				(438)		0001
Written Call/RTY Index/RTY0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	260,792	2051.74		(8,763)		(228)		(228)	8,534				(415)		0001
Written Call/RTY Index/RTY0210$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	114,643	2073.35		(3,795)		(28)		(28)	3,767				(141)		0001
Written Call/RTY Index/RTY0050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	42,633	1823.77		(1,880)		(174)		(174)	1,706				(126)		0001
Written Call/RTY Index/RTY0150$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/22/2026	1	114,960	1701.25		(5,691)		(454)		(454)	5,237				(318)		0001
Written Call/RTY Index/RTY0050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	295,909	1919.02		(11,274)		(2,177)		(2,177)	9,097				(977)		0001
Written Call/RTY Index/RTY0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2026	1	207,226	1584.64		(11,874)		(252)		(252)	11,622				(537)		0001
Written Call/RTY Index/RTY0150$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2026	1	86,129	2005.86		(3,359)		(953)		(953)	2,406				(310)		0001
Written Call/RTY Index/RTY0050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	4,358	2217		(172)		(130)		(130)	41				(19)		0001
Written Call/RTY Index/RTY0210$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	152,172	1996.58		(5,783)		(2,192)		(2,192)	3,590				(589)		0001
Written Call/RTY Index/RTY0000$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	246,336	2125.75		(9,410)		(5,241)		(5,241)	4,169				(984)		0001
Written Call/RTY Index/RTY0150$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2025	09/08/2026	1	517,713	2155.4		(19,673)		(13,356)		(13,356)	6,318				(2,147)		0001
Written Call/RTY Index/RTY0150$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2026	1	349,273	2023.88		(13,761)		(4,481)		(4,481)	9,280				(1,302)		0001
Written Call/RTY Index/RTY0050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	139,164	2206.4		(5,998)		(4,488)		(4,488)	1,510				(626)		0001
Written Call/RTY Index/RTY0050$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	476,649	2268.88		(20,496)		(19,759)		(19,759)	737				(2,307)		0001
Written Call/RTY Index/RTY0150$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2025	11/20/2026	1	36,588	2132.63		(1,716)		(1,135)		(1,135)	581				(172)		0001
Written Call/RTY Index/RTY0170$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	1	85,458	2189.54		(3,769)		(2,788)		(2,788)	981				(394)		0001
Written Call/RTY Index/RTY0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	1	150,600	2235.59		(6,175)		(4,977)		(4,977)	1,197				(661)		0001
Written Call/RTY Index/RTY0000$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2025	12/22/2026	1	187,582	2302.9		(7,503)		(8,556)		(8,556)	(1,053)				(926)		0001
Written Call/S&P 500 INDEX/SPX150K$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	813,276	3417.42	66,851			(11,553)		(11,553)	2,417				(6,176)		0001
Written Call/S&P 500 INDEX/SPX150K$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	630,298	3844.6	69,018			(12,194)		(12,194)	3,624				(4,787)		0001
Written Call/S&P 500 INDEX/SPX621G$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	318,421	2652.46	42,095			(813)		(813)	(18)				(1,357)		0001
Written Call/S&P 500 INDEX/SPX621I$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	385,193	2807.55	46,994			(1,268)		(1,268)	1,474				(1,775)		0001
Written Call/S&P 500 INDEX/SPX7151$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	215,106	2718	26,825			(83)		(83)	670				(859)		0001
Written Call/S&P 500 INDEX/SPX721A$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	1,556,420	3757.25	160,467			(22,383)		(22,383)	7,078				(10,937)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX9054$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	1,300,083	2846.03	160,300			(4,705)		(4,705)	5,121				(6,124)		0001
Written Call/S&P 500 INDEX/SPX9055$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	246,735	2961.8	29,608			(1,000)		(1,000)	1,037				(1,194)		0001
Written Call/S&P 500 INDEX/SPX9057$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	298,798	3073.18	37,858			(1,467)		(1,467)	1,295				(1,538)		0001
Written Call/S&P 500 INDEX/SPX9057$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	824,829	3132.47	105,496			(4,376)		(4,376)	3,670				(4,339)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	188,730	3101.2	23,950			(1,026)		(1,026)	808				(1,010)		0001
Written Call/S&P 500 INDEX/SPX9058$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	372,510	3057.08	43,733			(2,067)		(2,067)	1,514				(2,026)		0001
Written Call/S&P 500 INDEX/SPX9059$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	541,336	3152.47	61,333			(3,278)		(3,278)	2,324				(2,992)		0001
Written Call/S&P 500 INDEX/SPX9059$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	223,242	3277.74	23,597			(1,499)		(1,499)	1,040				(1,257)		0001
Written Call/S&P 500 INDEX/SPX905B$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	300,065	3307.98	32,197			(2,117)		(2,117)	1,410				(1,715)		0001
Written Call/S&P 500 INDEX/SPX905C$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	208,065	3386.08	22,159			(1,581)		(1,581)	1,024				(1,208)		0001
Written Call/S&P 500 INDEX/SPX905D$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	444,194	3324.69	47,751			(3,397)		(3,397)	2,040				(2,615)		0001
Written Call/S&P 500 INDEX/SPX905E$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	1,554,573	3381.81	165,873			(12,684)		(12,684)	7,361				(9,313)		0001
Written Call/S&P 500 INDEX/SPX905F$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,181,513	3397.15	124,768			(10,000)		(10,000)	5,575				(7,172)		0001
Written Call/S&P 500 INDEX/SPX905H$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,239,486	3456.66	135,600			(11,165)		(11,165)	6,031				(7,635)		0001
Written Call/S&P 500 INDEX/SPX9051$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	858,613	3493.98	94,276			(8,117)		(8,117)	4,235				(5,355)		0001
Written Call/S&P 500 INDEX/SPX905J$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	471,641	3549.22	50,843			(4,725)		(4,725)	2,387				(2,980)		0001
Written Call/S&P 500 INDEX/SPX905K$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,110,597	3553.34	123,054			(11,498)		(11,498)	5,533				(7,102)		0001
Written Call/S&P 500 INDEX/SPX905K$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	200,155	3553	21,667			(2,072)		(2,072)	997				(1,280)		0001
Written Call/S&P 500 INDEX/SPX905M$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	400,687	3516.51	45,598			(4,344)		(4,344)	1,833				(2,632)		0001
Written Call/S&P 500 INDEX/SPX905N$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	520,135	3513.07	59,035			(5,806)		(5,806)	2,296				(3,460)		0001
Written Call/S&P 500 INDEX/SPX9050$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	762,781	3635.92	80,016			(9,273)		(9,273)	3,702				(5,129)		0001
Written Call/S&P 500 INDEX/SPX905P$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	345,317	3761	36,846			(4,589)		(4,589)	1,838				(2,351)		0001
Written Call/S&P 500 INDEX/SPX905R$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,216,386	3760.97	126,504			(17,058)		(17,058)	6,142				(8,465)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	400,781	3741.62	40,319			(5,817)		(5,817)	1,919				(2,848)		0001
Written Call/S&P 500 INDEX/SPX905V$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	400,216	3518	41,706			(5,314)		(5,314)	1,498				(2,870)		0001
Written Call/S&P 500 INDEX/SPX905W$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,259	3617.23	2,392			(360)		(360)	104				(183)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX905X$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	285,082	3443.81	27,967			(3,813)		(3,813)	957				(2,088)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	333,214	3336.56	34,421			(4,330)		(4,330)	965				(2,463)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	2,215,751	3753.63	303,115			(39,375)		(39,375)	11,634				(16,381)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	900,344	3609.29	77,790			(13,545)		(13,545)	3,571				(6,714)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	393,990	4060.45	45,821			(8,254)		(8,254)	2,728				(2,938)		0001
Written Call/S&P 500 INDEX/SPX921ES$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	484,792	3683.5	27,391			(12,120)		(12,120)	1,279				(4,810)		0001
Written Call/S&P 500 INDEX/SPX921ES$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	379,826	4143.93	29,323			(12,926)		(12,926)	1,946				(3,768)		0001
Written Call/S&P 500 INDEX/SPXA051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	460,961	3590.62	38,029			(7,014)		(7,014)	1,762				(3,471)		0001
Written Call/S&P 500 INDEX/SPXA051$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	1,539,370	4039.45	168,869			(32,538)		(32,538)	10,333				(11,593)		0001
Written Call/S&P 500 INDEX/SPXA052$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	48,468	3298.67	3,979			(667)		(667)	124				(372)		0001
Written Call/S&P 500 INDEX/SPXA052$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	550,133	3711.01	60,019			(10,309)		(10,309)	2,634				(4,220)		0001
Written Call/S&P 500 INDEX/SPXA053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	443,768	3121.09	38,830			(5,735)		(5,735)	852				(3,432)		0001
Written Call/S&P 500 INDEX/SPXA053$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	234,495	3511.22	27,225			(4,081)		(4,081)	883				(1,813)		0001
Written Call/S&P 500 INDEX/SPXA054$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	687,775	3007.91	56,260			(8,744)		(8,744)	1,021				(5,412)		0001
Written Call/S&P 500 INDEX/SPXA054$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	1,180,444	3383.9	128,196			(20,077)		(20,077)	3,640				(9,289)		0001
Written Call/S&P 500 INDEX/SPXA054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	126,892	3119.5	10,101			(1,725)		(1,725)	224				(1,007)		0001
Written Call/S&P 500 INDEX/SPXA054$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	203,378	3509.44	21,843			(3,718)		(3,718)	727				(1,614)		0001
Written Call/S&P 500 INDEX/SPXA055$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	440,148	3169.3	38,469			(6,222)		(6,222)	827				(3,519)		0001
Written Call/S&P 500 INDEX/SPXA055$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	1,485,103	3565.47	172,420			(28,291)		(28,291)	5,602				(11,872)		0001
Written Call/S&P 500 INDEX/SPXA055$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	314,286	3312.05	26,871			(4,835)		(4,835)	726				(2,537)		0001
Written Call/S&P 500 INDEX/SPXA055$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,072,813	3726.05	122,408			(22,397)		(22,397)	4,805				(8,658)		0001
Written Call/S&P 500 INDEX/SPXA056$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	243,730	3310.39	20,546			(3,811)		(3,811)	551				(1,982)		0001
Written Call/S&P 500 INDEX/SPXA056$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	192,316	3724.19	21,462			(4,077)		(4,077)	849				(1,564)		0001
Written Call/S&P 500 INDEX/SPXA057$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	421,564	3204.94	33,936			(6,396)		(6,396)	772				(3,457)		0001
Written Call/S&P 500 INDEX/SPXA057$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	359,127	3605.56	38,427			(7,343)		(7,343)	1,350				(2,945)		0001
Written Call/S&P 500 INDEX/SPXA058$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	281,573	3006.39	21,963			(3,962)		(3,962)	332				(2,326)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA058SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	536,902	3382.19	55,247			(10,081)		(10,081)	1,454				(4,435)		0001
Written Call/S&P 500 INDEX/SPXA059SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	487,883	2911.73	38,445			(6,665)		(6,665)	429				(4,058)		0001
Written Call/S&P 500 INDEX/SPXA059SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	610,651	3275.69	63,202			(11,083)		(11,083)	1,356				(5,079)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	727,644	.2912	57,279			(9,942)		(9,942)	640				(6,052)		0001
Written Call/S&P 500 INDEX/SPXA05A$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	715,148	3002.2	55,782			(10,343)		(10,343)	764				(5,989)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	705,064	3377.48	72,269			(13,596)		(13,596)	1,812				(5,905)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,027,516	3202.86	157,943			(33,237)		(33,237)	3,180				(17,251)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	152,950	3603.22	15,830			(3,369)		(3,369)	525				(1,301)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	99,544	3170.81	8,013			(1,634)		(1,634)	140				(853)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	413,943	3567.16	44,209			(9,110)		(9,110)	1,321				(3,549)		0001
Written Call/S&P 500 INDEX/SPXA05FS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	87,127	3057.91	7,179			(1,374)		(1,374)	91				(752)		0001
Written Call/S&P 500 INDEX/SPXA05FS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	442,247	3440.15	48,293			(9,305)		(9,305)	1,151				(3,816)		0001
Written Call/S&P 500 INDEX/SPXA05FSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	48,864	3116.06	3,860			(798)		(798)	59				(425)		0001
Written Call/S&P 500 INDEX/SPXA05FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	275,652	3505.57	28,999			(6,021)		(6,021)	793				(2,397)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	321,098	3178.09	25,046			(5,435)		(5,435)	450				(2,810)		0001
Written Call/S&P 500 INDEX/SPXA05GSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	988,036	3575.35	102,855			(22,425)		(22,425)	3,145				(8,646)		0001
Written Call/S&P 500 INDEX/SPXA051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	173,857	3192.84	11,753			(3,022)		(3,022)	254				(1,542)		0001
Written Call/S&P 500 INDEX/SPXA051$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	675,550	3591.95	61,340			(15,757)		(15,757)	2,205				(5,993)		0001
Written Call/S&P 500 INDEX/SPXA05KSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	417,933	3193.61	26,790			(7,334)		(7,334)	614				(3,730)		0001
Written Call/S&P 500 INDEX/SPXA05KSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	100,017	3592.81	8,671			(2,355)		(2,355)	327				(893)		0001
Written Call/S&P 500 INDEX/SPXA05MSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	290,124	3543.27	29,041			(6,747)		(6,747)	885				(2,605)		0001
Written Call/S&P 500 INDEX/SPXA05OSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	494,443	3284.02	39,209			(9,186)		(9,186)	871				(4,468)		0001
Written Call/S&P 500 INDEX/SPXA05OSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	27,037	3694.52	2,863			(676)		(676)	101				(244)		0001
Written Call/S&P 500 INDEX/SPXA05QSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	335,861	.3307	25,487			(6,356)		(6,356)	618				(3,053)		0001
Written Call/S&P 500 INDEX/SPXA05R$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	362,371	.3720	36,845			(9,239)		(9,239)	1,391				(3,293)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	61,478	3310.5	4,580			(1,177)		(1,177)	114				(563)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA05S$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	182,020	3724.31	18,147			(4,696)		(4,696)	701				(1,667)		0001
Written Call/S&P 500 INDEX/SPXA05USN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	74,396	3354.1	5,223			(1,466)		(1,466)	150				(685)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	575,785	3773.37	54,181			(15,313)		(15,313)	2,359				(5,302)		0001
Written Call/S&P 500 INDEX/SPXB050$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	30,029	3629.07	1,910			(688)		(688)	91				(283)		0001
Written Call/S&P 500 INDEX/SPXB050$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	294,968	4082.71	25,220			(9,210)		(9,210)	1,644				(2,780)		0001
Written Call/S&P 500 INDEX/SPXB052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	290,276	3510.04	17,794			(6,434)		(6,434)	743				(2,771)		0001
Written Call/S&P 500 INDEX/SPXB052$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	315,111	3948.8	25,871			(9,471)		(9,471)	1,542				(3,008)		0001
Written Call/S&P 500 INDEX/SPXB053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,185,005	3565.99	69,204			(27,106)		(27,106)	3,270				(11,378)		0001
Written Call/S&P 500 INDEX/SPXB053$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	440,937	4011.74	34,922			(13,702)		(13,702)	2,285				(4,234)		0001
Written Call/S&P 500 INDEX/SPXB054$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	345,042	3456.05	20,185			(7,583)		(7,583)	812				(3,330)		0001
Written Call/S&P 500 INDEX/SPXB054$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	261,275	3888.05	20,667			(7,765)		(7,765)	1,195				(2,522)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	222,793	3645.3	12,298			(5,478)		(5,478)	681				(2,198)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	498,371	4100.96	37,477			(16,668)		(16,668)	2,781				(4,917)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	209,407	3803.7	14,198			(5,580)		(5,580)	768				(2,088)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,840,441	4279.17	257,344			(103,501)		(103,501)	18,218				(28,317)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	116,475	3810.83	7,291			(3,136)		(3,136)	428				(1,168)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	28,204	3880.34	1,681			(786)		(786)	111				(284)		0001
Written Call/S&P 500 INDEX/SPXB05H$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	336,145	4365.39	27,261			(12,845)		(12,845)	2,264				(3,388)		0001
Written Call/S&P 500 INDEX/SPXB051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	761,057	3998.33	44,217			(22,461)		(22,461)	3,350				(7,714)		0001
Written Call/S&P 500 INDEX/SPXB051$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	793,109	4498.12	63,687			(32,197)		(32,197)	5,789				(8,039)		0001
Written Call/S&P 500 INDEX/SPXB05JSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	551,085	4069.62	31,136			(16,861)		(16,861)	2,580				(5,612)		0001
Written Call/S&P 500 INDEX/SPXB05J$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	525,516	4578.33	39,676			(22,162)		(22,162)	4,009				(5,351)		0001
Written Call/S&P 500 INDEX/SPXB05K$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	337,809	4098.95	20,100			(10,538)		(10,538)	1,615				(3,456)		0001
Written Call/S&P 500 INDEX/SPXB05K$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	353,811	4611.32	28,942			(15,219)		(15,219)	2,734				(3,620)		0001
Written Call/S&P 500 INDEX/SPXB05L$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	225,054	4187.34	12,761			(7,325)		(7,325)	1,151				(2,313)		0001
Written Call/S&P 500 INDEX/SPXB05L$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	680,916	4710.76	53,588			(30,632)		(30,632)	5,519				(6,998)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXB13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	100,006	2585.91	11,731			(116)		(116)	54				(330)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	307,712	2535.95	39,541			(474)		(474)	(20)				(1,107)		0001
Written Call/S&P 500 INDEX/SPXB13VSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	932,064	2620.82	119,211			(1,621)		(1,621)	280				(3,476)		0001
Written Call/S&P 500 INDEX/SPXB141S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	85,606	2681.02	11,428			(172)		(172)	53				(332)		0001
Written Call/S&P 500 INDEX/SPXC134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	486,567	2717.73	62,864			(1,088)		(1,088)	371				(1,944)		0001
Written Call/S&P 500 INDEX/SPXC139SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	475,445	2665.47	63,282			(1,159)		(1,159)	(8)				(1,971)		0001
Written Call/S&P 500 INDEX/SPXC13HS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	316,522	2757.46	39,850			(958)		(958)	164				(1,389)		0001
Written Call/S&P 500 INDEX/SPXC13LSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	691,679	2762.79	86,391			(2,176)		(2,176)	493				(3,109)		0001
Written Call/S&P 500 INDEX/SPXD130SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,149,043	2949.81	139,264			(4,788)		(4,788)	4,991				(5,674)		0001
Written Call/S&P 500 INDEX/SPXD134$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	261,349	3059.74	31,440			(1,205)		(1,205)	1,200				(1,321)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	889,946	3611.26	99,674			(9,858)		(9,858)	4,537				(5,781)		0001
Written Call/S&P 500 INDEX/SPXF13BSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	751,561	3761.36	79,064			(10,077)		(10,077)	3,908				(5,118)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	383,620	3746.35	38,554			(5,242)		(5,242)	1,916				(2,639)		0001
Written Call/S&P 500 INDEX/SPXF13US7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	700,544	3518.35	70,405			(9,340)		(9,340)	2,589				(5,024)		0001
Written Call/S&P 500 INDEX/SPXG130S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	934,758	3292.62	75,622			(13,312)		(13,312)	2,338				(7,298)		0001
Written Call/S&P 500 INDEX/SPXG130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	921,194	3704.19	99,305			(17,969)		(17,969)	4,151				(7,192)		0001
Written Call/S&P 500 INDEX/SPXH13KS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	128,970	3062.49	9,621			(1,926)		(1,926)	186				(1,090)		0001
Written Call/S&P 500 INDEX/SPXH13KS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	396,137	3445.3	39,138			(7,963)		(7,963)	1,164				(3,348)		0001
Written Call/S&P 500 INDEX/SPXI131S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	328,299	3294.29	23,079			(5,848)		(5,848)	673				(2,895)		0001
Written Call/S&P 500 INDEX/SPXI131S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	402,584	3706.07	37,923			(9,750)		(9,750)	1,556				(3,550)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	96,393	3720.17	9,369			(2,455)		(2,455)	378				(876)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	24,800	3435.14	1,602			(508)		(508)	63				(230)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,129,870	3864.54	97,734			(31,604)		(31,604)	5,081				(10,475)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	978,791	3505.51	63,328			(20,854)		(20,854)	2,700				(9,125)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	122,346	3943.7	10,693			(3,570)		(3,570)	590				(1,141)		0001
Written Call/S&P 500 INDEX/SPXJ1315L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	279,457	3519.16	16,991			(6,034)		(6,034)	781				(2,620)		0001
Written Call/S&P 500 INDEX/SPXJ1315M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	444,667	3959.06	36,552			(13,154)		(13,154)	2,164				(4,168)		0001
Written Call/S&P 500 INDEX/SPXJ138SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	695,019	3599.5	45,176			(15,844)		(15,844)	2,117				(6,599)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	493,397	4049.44	42,926			(15,444)		(15,444)	2,568				(4,684)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXJ13NSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	246,866	3446.8	14,219			(5,426)		(5,426)	632				(2,397)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	816,958	3877.65	63,559			(24,502)		(24,502)	3,637				(7,934)		0001
Written Call/S&P 500 INDEX/SPXJ13RSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	855,764	3379.33	48,351			(18,365)		(18,365)	2,021				(8,353)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	606,464	3801.74	46,152			(17,714)		(17,714)	2,517				(5,920)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	190,551	3506.22	10,633			(4,373)		(4,373)	523				(1,871)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	429,334	3944.5	32,629			(13,461)		(13,461)	2,014				(4,216)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	308,645	4668.9	23,241			(13,913)		(13,913)	2,387				(3,220)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,104,229	4008.48	60,953			(33,884)		(33,884)	4,800				(11,462)		0001
Written Call/S&P 500 INDEX/SPX921VSW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	328,214	4776.31	23,828			(15,485)		(15,485)	2,658				(3,439)		0001
Written Call/S&P 500 INDEX/SPXB05MSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	294,717	4277.59	15,414			(10,280)		(10,280)	1,566				(3,104)		0001
Written Call/S&P 500 INDEX/SPX921VSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	302,712	4245.61	15,802			(10,272)		(10,272)	1,515				(3,172)		0001
Written Call/S&P 500 INDEX/SPXC17JST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	138,365	4682.15	10,405			(6,275)		(6,275)	1,083				(1,430)		0001
Written Call/S&P 500 INDEX/SPXC17YSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	304,068	4918.16	22,836			(15,395)		(15,395)	2,669				(3,216)		0001
Written Call/S&P 500 INDEX/SPXB05MSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	1,481,996	4812.29	106,259			(71,372)		(71,372)	12,155				(15,606)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	533,217	4371.7	29,274			(19,798)		(19,798)	3,078				(5,639)		0001
Written Call/S&P 500 INDEX/SPXB05MSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	307,573	4150.14	17,224			(10,065)		(10,065)	1,499				(3,209)		0001
Written Call/S&P 500 INDEX/SPXC17USS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	172,627	4161.91	9,495			(5,753)		(5,753)	856				(1,784)		0001
Written Call/S&P 500 INDEX/SPXB05MS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	238,206	4509.54	18,199			(10,030)		(10,030)	1,694				(2,473)		0001
Written Call/S&P 500 INDEX/SPXB050SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	475,845	4456.51	27,647			(18,331)		(18,331)	2,753				(5,127)		0001
Written Call/S&P 500 INDEX/SPXB050S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,461,966	4787.38	126,168			(71,244)		(71,244)	11,451				(15,687)		0001
Written Call/S&P 500 INDEX/SPXB05SSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	390,401	4326.74	24,869			(14,381)		(14,381)	2,062				(4,225)		0001
Written Call/S&P 500 INDEX/SPXB05NS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	350,410	4458.28	19,658			(13,256)		(13,256)	2,072				(3,725)		0001
Written Call/S&P 500 INDEX/SPXB050S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	409,011	5013.58	33,416			(21,764)		(21,764)	3,518				(4,407)		0001
Written Call/S&P 500 INDEX/SPXB05US0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	723,826	5132.3	61,598			(40,500)		(40,500)	6,405				(7,866)		0001
Written Call/S&P 500 INDEX/SPXB05NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	82,031	5015.57	6,111			(4,298)		(4,298)	724				(872)		0001
Written Call/S&P 500 INDEX/SPXB05TSZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	95,364	4562.04	5,808			(3,861)		(3,861)	578				(1,036)		0001
Written Call/S&P 500 INDEX/SPXB050SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	758,348	5007.97	58,772			(39,806)		(39,806)	6,617				(8,096)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXB050$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	2,214,930	4451.53	122,486			(84,029)		(84,029)	12,944				(23,646)		0001
Written Call/S&P 500 INDEX/SPXB050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	752,953	4255.45	46,683			(26,671)		(26,671)	3,830				(8,079)		0001
Written Call/S&P 500 INDEX/SPXB05S$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	623,423	4867.58	54,425			(31,605)		(31,605)	4,992				(6,747)		0001
Written Call/S&P 500 INDEX/SPXC055$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	469,420	5337.77	32,625			(28,883)		(28,883)	4,235				(5,234)		0001
Written Call/S&P 500 INDEX/SPXC051$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	703,130	5395.99	49,641			(43,581)		(43,581)	6,615				(7,748)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	1,457,504	4796.43	73,312			(65,328)		(65,328)	9,728				(16,062)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,009,085	4872.22	50,454			(47,012)		(47,012)	7,418				(11,207)		0001
Written Call/S&P 500 INDEX/SPXC053$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,075,673	5372.41	139,485			(128,293)		(128,293)	19,230				(22,964)		0001
Written Call/S&P 500 INDEX/SPXC055$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	1,637,855	4744.68	85,005			(73,110)		(73,110)	10,453				(18,262)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,032,819	5481.24	72,091			(67,092)		(67,092)	10,735				(11,471)		0001
Written Call/S&P 500 INDEX/SPXC053$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	891,272	4775.47	46,524			(39,883)		(39,883)	5,851				(9,860)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,521,579	4680.96	83,687			(65,089)		(65,089)	9,688				(16,687)		0001
Written Call/S&P 500 INDEX/SPXB05H$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,009,362	4600.9	59,552			(41,729)		(41,729)	6,210				(11,025)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	41,478	5266.08	3,219			(2,452)		(2,452)	378				(455)		0001
Written Call/S&P 500 INDEX/SPXB05H$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	427,122	5176.02	35,067			(24,396)		(24,396)	3,806				(4,666)		0001
Written Call/S&P 500 INDEX/SPXD17E$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	230,072	5423.39		(16,634)		(14,641)		(14,641)	1,993				(2,600)		0001
Written Call/S&P 500 INDEX/SPXC056$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	296,868	4734.6		(14,487)		(13,271)		(13,271)	1,216				(3,327)		0001
Written Call/S&P 500 INDEX/SPXC05D$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	959,182	5193.18		(83,832)		(57,329)		(57,329)	26,503				(10,919)		0001
Written Call/S&P 500 INDEX/SPXC058$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	924,483	4869.1		(46,317)		(43,484)		(43,484)	2,832				(10,401)		0001
Written Call/S&P 500 INDEX/SPXC05G$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	354,964	4534		(18,743)		(15,124)		(15,124)	3,619				(4,056)		0001
Written Call/S&P 500 INDEX/SPXC05D$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	1,132,266	4616.16		(66,577)		(49,426)		(49,426)	17,151				(12,889)		0001
Written Call/S&P 500 INDEX/SPXC05C$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	77,953	5411.82		(5,636)		(4,979)		(4,979)	657				(884)		0001
Written Call/S&P 500 INDEX/SPXC05B$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,044,701	4810.5		(53,280)		(48,577)		(48,577)	4,702				(11,849)		0001
Written Call/S&P 500 INDEX/SPXC05G$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	705,201	5101		(51,609)		(41,060)		(41,060)	10,549				(8,057)		0001
Written Call/S&P 500 INDEX/SPXC05F$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,978,276	4534.05		(112,762)		(84,291)		(84,291)	28,471				(22,603)		0001
Written Call/S&P 500 INDEX/SPXC05F$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,445,923	5100.8		(116,541)		(84,180)		(84,180)	32,362				(16,521)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXC056SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	273,449	5326.43		(18,512)		(16,829)		(16,829)	1,684				(3,065)		0001
Written Call/S&P 500 INDEX/SPXC058SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	793,858	5477.73		(55,014)		(51,432)		(51,432)	3,582				(8,931)		0001
Written Call/S&P 500 INDEX/SPXD17E$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,461,541	4820.79		(78,339)		(68,494)		(68,494)	9,845				(16,514)		0001
Written Call/S&P 500 INDEX/SPXC05KSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	593,932	4758.98		(53,454)		(31,086)		(31,086)	22,368				(6,843)		0001
Written Call/S&P 500 INDEX/SPXC051SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	679,803	4484.49		(62,678)		(32,214)		(32,214)	30,464				(7,804)		0001
Written Call/S&P 500 INDEX/SPXC051SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	414,354	3986.22		(27,845)		(14,530)		(14,530)	13,314				(4,757)		0001
Written Call/S&P 500 INDEX/SPXC05L$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	822,678	5097.55		(71,573)		(48,421)		(48,421)	23,152				(9,517)		0001
Written Call/S&P 500 INDEX/SPX261RSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	870,324	5400.32		(68,146)		(57,039)		(57,039)	11,107				(10,143)		0001
Written Call/S&P 500 INDEX/SPXC05PS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	87,651	5257.81		(6,968)		(5,454)		(5,454)	1,515				(1,018)		0001
Written Call/S&P 500 INDEX/SPXC05VSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	285,569	5371.06		(23,188)		(18,501)		(18,501)	4,687				(3,340)		0001
Written Call/S&P 500 INDEX/SPXC05PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,148,388	4673.61		(66,836)		(52,406)		(52,406)	14,430				(13,333)		0001
Written Call/S&P 500 INDEX/SPXC05L$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	2,211,231	4531.15		(141,298)		(95,537)		(95,537)	45,761				(25,581)		0001
Written Call/S&P 500 INDEX/SPXC05VSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	143,010	4774.27		(8,523)		(6,800)		(6,800)	1,723				(1,673)		0001
Written Call/S&P 500 INDEX/SPXC05KSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	282,375	4230.21		(18,693)		(10,891)		(10,891)	7,803				(3,253)		0001
Written Call/S&P 500 INDEX/SPX261RSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	802,065	4800.29		(46,119)		(38,450)		(38,450)	7,669				(9,347)		0001
Written Call/S&P 500 INDEX/SPXJ00D$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	26,625	5602.97		(2,077)		(1,861)		(1,861)	216				(313)		0001
Written Call/S&P 500 INDEX/SPXD052SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	10,625	5820.22		(845)		(794)		(794)	51				(126)		0001
Written Call/S&P 500 INDEX/SRM0130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	848,798	90	90,991			(2,029)		(2,029)	10,464				(5,646)		0001
Written Call/S&P 500 INDEX/SRM0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	150,066	90	16,057			(649)		(649)	1,783				(1,089)		0001
Written Call/S&P 500 INDEX/SRM0130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	500,932	90	46,336			(2,493)		(2,493)	5,704				(3,772)		0001
Written Call/S&P 500 INDEX/SRM0130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,212	90	1,879			(286)		(286)	47				(170)		0001
Written Call/S&P 500 INDEX/SRM0130$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	328,206	90	26,782			(4,087)		(4,087)	1,080				(2,711)		0001
Written Call/S&P 500 INDEX/SRM0130$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	167,609	90	12,856			(1,761)		(1,761)	2,115				(1,478)		0001
Written Call/S&P 500 INDEX/SRM0130$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,012	90	1,138			(128)		(128)	160				(135)		0001
Written Call/S&P 500 INDEX/SRM0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	109,381	90	6,847			(1,190)		(1,190)	1,455				(1,025)		0001
Written Call/S&P 500 INDEX/SRM0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	567,010	90	34,021			(6,121)		(6,121)	7,389				(5,444)		0001
Written Call/S&P 500 INDEX/SRM0130$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	30,013	90	1,696			(339)		(339)	399				(296)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	170,210	90	10,179			(2,235)		(2,235)	2,619				(1,707)		0001
Written Call/S&P 500 INDEX/SRM0130$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	91,183	90	6,383			(1,362)		(1,362)	1,477				(924)		0001
Written Call/S&P 500 INDEX/SRM0170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	159,321	90	8,603			(2,526)		(2,526)	2,652				(1,622)		0001
Written Call/S&P 500 INDEX/SRM0170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	215,505	90	11,917			(3,660)		(3,660)	3,764				(2,205)		0001
Written Call/S&P 500 INDEX/SRM0210$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	300,088	90	22,987			(3,535)		(3,535)	2,404				(2,513)		0001
Written Call/S&P 500 INDEX/SRM0210$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	183,434	90	13,721			(1,388)		(1,388)	2,697				(1,550)		0001
Written Call/S&P 500 INDEX/SRM0210$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	261,796	90	18,614			(2,593)		(2,593)	3,087				(2,322)		0001
Written Call/S&P 500 INDEX/SRM0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	248,316	90	16,488			(2,921)		(2,921)	3,647				(2,358)		0001
Written Call/S&P 500 INDEX/SRM0210$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	133,653	90	8,033			(1,371)		(1,371)	1,759				(1,276)		0001
Written Call/S&P 500 INDEX/SRM0210$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	405,261	90	24,316			(4,022)		(4,022)	4,884				(3,911)		0001
Written Call/S&P 500 INDEX/SRM0210$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	557,742	90	33,186			(4,915)		(4,915)	6,110				(5,444)		0001
Written Call/S&P 500 INDEX/SRM0210$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	258,063	90	15,406			(3,098)		(3,098)	3,663				(2,560)		0001
Written Call/S&P 500 INDEX/SRM0210$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	83,088	90	5,426			(1,129)		(1,129)	1,301				(837)		0001
Written Call/S&P 500 INDEX/SRM0400$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	21,122	90	2,615			(23)		(23)	104				(90)		0001
Written Call/S&P 500 INDEX/SRM0400$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	689,526	90	76,262			(3,049)		(3,049)	(427)				(3,550)		0001
Written Call/S&P 500 INDEX/SRM0400$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	429,527	90	44,112			(2,798)		(2,798)	1,553				(2,419)		0001
Written Call/S&P 500 INDEX/SRM0400$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	95,286	90	9,977			(770)		(770)	416				(553)		0001
Written Call/S&P 500 INDEX/SRM0400$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	132,698	90	13,336			(1,065)		(1,065)	425				(781)		0001
Written Call/S&P 500 INDEX/SRM0400$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	945,691	90	97,501			(1,216)		(1,216)	11,646				(5,666)		0001
Written Call/S&P 500 INDEX/SRM0400$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	133,663	90	13,714			(1,258)		(1,258)	505				(811)		0001
Written Call/S&P 500 INDEX/SRM0400$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	700,527	90	79,720			(6,761)		(6,761)	2,705				(4,315)		0001
Written Call/S&P 500 INDEX/SRM0400$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	98,043	90	10,304			(1,083)		(1,083)	459				(620)		0001
Written Call/S&P 500 INDEX/SRM0400$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	122,940	90	13,400			(331)		(331)	1,539				(808)		0001
Written Call/S&P 500 INDEX/SRM0400$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	58,921	90	6,193			(220)		(220)	816				(396)		0001
Written Call/S&P 500 INDEX/SRM0400$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	574,206	90	63,679			(2,731)		(2,731)	8,206				(4,035)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	52,744	90	5,290			(268)		(268)	737				(375)		0001
Written Call/S&P 500 INDEX/SRM0400$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	277,820	90	29,810			(998)		(998)	2,909				(2,035)		0001
Written Call/S&P 500 INDEX/SRM0400$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	106,372	90	12,084			(1,211)		(1,211)	(28)				(786)		0001
Written Call/S&P 500 INDEX/SRM0400$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	315,983	90	30,429			(1,544)		(1,544)	3,816				(2,356)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0400$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	104,010	90	9,444			(1,254)		(1,254)	121				(798)		0001
Written Call/S&P 500 INDEX/SRM0401$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	221,862	90	19,213			(1,287)		(1,287)	2,195				(1,732)		0001
Written Call/S&P 500 INDEX/SRM0401$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	230,172	90	20,439			(1,851)		(1,851)	2,492				(1,858)		0001
Written Call/S&P 500 INDEX/SRM0401$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	184,455	90	15,900			(1,354)		(1,354)	2,713				(1,513)		0001
Written Call/S&P 500 INDEX/SRM0401$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	287,545	90	23,320			(3,144)		(3,144)	2,174				(2,392)		0001
Written Call/S&P 500 INDEX/SRM0401$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	236,382	90	20,896			(2,089)		(2,089)	3,803				(2,026)		0001
Written Call/S&P 500 INDEX/SRM0401$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	25,026	90	2,082			(386)		(386)	236				(218)		0001
Written Call/S&P 500 INDEX/SRM0401$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	28,440	90	2,343			(480)		(480)	289				(249)		0001
Written Call/S&P 500 INDEX/SRM0401$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	520,396	90	39,810			(5,286)		(5,286)	6,119				(4,730)		0001
Written Call/S&P 500 INDEX/SRM0401$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	153,484	90	11,941			(1,587)		(1,587)	1,738				(1,405)		0001
Written Call/S&P 500 INDEX/SRM0401$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	101,658	90	7,370			(1,077)		(1,077)	1,196				(936)		0001
Written Call/S&P 500 INDEX/SRM0401$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	108,871	90	7,273			(1,177)		(1,177)	1,403				(1,009)		0001
Written Call/S&P 500 INDEX/SRM0401$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	525,233	90	35,191			(5,762)		(5,762)	6,782				(4,897)		0001
Written Call/S&P 500 INDEX/SRM0401$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	100,590	90	6,337			(1,256)		(1,256)	1,472				(948)		0001
Written Call/S&P 500 INDEX/SRM0401$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	101,244	90	5,872			(957)		(957)	1,189				(983)		0001
Written Call/S&P 500 INDEX/SRM0401$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	151,412	90	8,979			(1,481)		(1,481)	1,821				(1,487)		0001
Written Call/S&P 500 INDEX/SRM0500$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	316,128	90	37,619			(264)		(264)	1,565				(1,137)		0001
Written Call/S&P 500 INDEX/SRM0500$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	740,197	90	84,382			(795)		(795)	4,034				(2,760)		0001
Written Call/S&P 500 INDEX/SRM0500$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	498,600	90	54,148			(791)		(791)	6,059				(3,110)		0001
Written Call/S&P 500 INDEX/SRM0500$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,063,288	90	115,367			(2,375)		(2,375)	13,283				(6,799)		0001
Written Call/S&P 500 INDEX/SRM0500$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	745,246	90	79,369			(2,457)		(2,457)	10,182				(4,841)		0001
Written Call/S&P 500 INDEX/SRM0500$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	67,479	90	6,910			(319)		(319)	1,020				(464)		0001
Written Call/S&P 500 INDEX/SRM0500$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	200,060	90	21,106			(937)		(937)	2,922				(1,392)		0001
Written Call/S&P 500 INDEX/SRM0500$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	49,511	90	5,075			(163)		(163)	543				(355)		0001
Written Call/S&P 500 INDEX/SRM0500$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	821,697	90	73,542			(3,703)		(3,703)	8,447				(6,240)		0001
Written Call/S&P 500 INDEX/SRM0500$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	100,058	90	9,375			(398)		(398)	823				(774)		0001
Written Call/S&P 500 INDEX/SRM0500$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	216,363	90	19,278			(1,144)		(1,144)	1,857				(1,717)		0001
Written Call/S&P 500 INDEX/SRM0500$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	430,331	90	37,310			(3,407)		(3,407)	4,626				(3,499)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	487,793	90	39,804			(4,174)		(4,174)	5,445				(4,150)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0500$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	117,835	90	9,592			(2,006)		(2,006)	792				(1,017)		0001
Written Call/S&P 500 INDEX/SRM0130$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	166,442	90	9,287			(2,378)		(2,378)	2,660				(1,728)		0001
Written Call/S&P 500 INDEX/SRM0401$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	315,226	90	15,635			(5,113)		(5,113)	5,440				(3,289)		0001
Written Call/S&P 500 INDEX/SRM0130$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,045	90	2,502			(836)		(836)	875				(529)		0001
Written Call/S&P 500 INDEX/SRM0170$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	158,844	90	7,974			(2,732)		(2,732)	2,733				(1,673)		0001
Written Call/S&P 500 INDEX/SRM0130$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	486,956	90	25,468			(8,412)		(8,412)	8,708				(5,102)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,021	90	8,598			(2,487)		(2,487)	2,526				(1,559)		0001
Written Call/S&P 500 INDEX/SRM0210$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	328,685	90	17,749			(6,625)		(6,625)	6,478				(3,572)		0001
Written Call/S&P 500 INDEX/SRM0210$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	108,000	90	5,206			(1,969)		(1,969)	1,949				(1,148)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,001,755	90	49,487			(19,978)		(19,978)	19,383				(10,695)		0001
Written Call/S&P 500 INDEX/SRM0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,140	90	796			(229)		(229)	242				(152)		0001
Written Call/S&P 500 INDEX/SRM0402$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	14,850	90	790			(277)		(277)	279				(160)		0001
Written Call/S&P 500 INDEX/SRM0211$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	28,339	90	1,250			(655)		(655)	631				(315)		0001
Written Call/S&P 500 INDEX/SRM0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,588	90	11,521			(5,618)		(5,618)	5,587				(2,828)		0001
Written Call/S&P 500 INDEX/SRM0131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	238,960	90	13,382			(4,897)		(4,897)	4,815				(2,621)		0001
Written Call/S&P 500 INDEX/SRM0402$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	7,201	90	308			(152)		(152)	155				(80)		0001
Written Call/S&P 500 INDEX/SRM0402$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	1,028,476	90	42,682			(19,828)		(19,828)	20,855				(11,467)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	53,295	90	2,718			(1,072)		(1,072)	1,039				(582)		0001
Written Call/S&P 500 INDEX/SRM0211$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	12,508	90	(542)			(290)		(290)	251				(141)		0001
Written Call/S&P 500 INDEX/SRM0211$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	90	(439)			(256)		(256)	183				(120)		0001
Written Call/S&P 500 INDEX/SRM0131$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	548,953	90	(26,899)			(12,929)		(12,929)	13,969				(6,249)		0001
Written Call/S&P 500 INDEX/SRM0131$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	1	51,757	90	(2,810)			(1,058)		(1,058)	1,752				(596)		0001
Written Call/S&P 500 INDEX/SRM0402$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2031	1	31,857	90	(1,746)			(488)		(488)	1,258				(366)		0001
Written Call/S&P 500 INDEX/SRM0211$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	43,748	90	(2,201)			(1,064)		(1,064)	1,136				(506)		0001
Written Call/S&P 500 INDEX/SRM0610$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	190,150	90	(9,527)			(5,095)		(5,095)	4,431				(2,208)		0001
Written Call/S&P 500 INDEX/SRM0131$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	163,521	90	(8,683)			(4,895)		(4,895)	3,788				(1,906)		0001
Written Call/S&P 500 INDEX/SRM0610$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	79,853	90	(3,729)			(2,667)		(2,667)	1,063				(938)		0001
Written Call/NDX Index/NDX0213$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	02/02/2026	1	54,000,000	26133.6		(318,600)		(318,600)		(368,388)					(81,184)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/29/2025	01/26/2026	1	45,500,000	26546.6		(122,850)		(118,125)		(72,785)			8,775		(60,718)		0001
Written Call/NDX Index/NDX0213$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2025	01/27/2026	1	46,000,000	27208.8		(257,600)		(142,502)		(15,306)			115,657		(62,555)		0001
Written Call/NDX Index/NDX0213$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2025	02/11/2026	1	45,500,000	27057.1		(150,150)		(146,575)		(84,640)			6,825		(77,172)		0001
Written Call/NDX Index/NDX0213$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	01/14/2026	1	38,000,000	26886.9		(243,200)		(79,040)		(3,252)			162,133		(37,211)		0001
Written Call/NDX Index/NDX0213$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2025	02/02/2026	1	35,000,000	26133.6		(206,500)		(206,500)		(238,770)					(52,619)		0001
Written Call/NDX Index/NDX0001$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	12/29/2025	01/26/2026	1	30,500,000	26546.6		(82,350)		(79,183)		(48,790)			5,882		(40,701)		0001
Written Call/NDX Index/NDX0213$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2025	01/27/2026	1	31,000,000	27208.8		(173,600)		(96,034)		(10,315)			77,943		(42,157)		0001
Written Call/NDX Index/NDX0213$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2025	02/11/2026	1	30,500,000	27057.1		(100,650)		(98,254)		(56,737)			4,575		(51,731)		0001
Written Call/NDX Index/NDX0213$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2025	01/14/2026	1	25,000,000	26886.9		(160,000)		(52,000)		(2,139)			106,667		(24,481)		0001
Written Call/S&P 500 INDEX/SPXB05P$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2029	1	5,575,000	.6558	859,665			(612,229)		(584,360)			171,839		(52,607)		0001
Written Call/S&P 500 INDEX/SPXB05P$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(295,976)		(259,394)			64,863		(23,814)		0001
Written Call/NDX Index/NDX0051$Z	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,293,463	17778.6		(165,728)		(6,746)		(6,746)	158,982				(9,987)		0001
Written Call/NDX Index/NDX0212$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	2,936,000	19452.7		(105,402)		(3,140)		(3,140)	102,262				(5,487)		0001
Written Call/NDX Index/NDX0211$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,470,092	19667.7		(48,513)		(333)		(333)	48,180				(1,805)		0001
Written Call/NDX Index/NDX0211$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	3,103,789	19342.2		(106,150)		(1,802)		(1,802)	104,348				(4,941)		0001
Written Call/NDX Index/NDX0150$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,500,244	18181.2		(103,260)		(2,227)		(2,227)	101,033				(5,275)		0001
Written Call/NDX Index/NDX0051$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	3,900,000	19062.9		(143,520)		(92)		(92)	143,428				(2,887)		0001
Written Call/NDX Index/NDX0052$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	2,717,643	19585.6		(107,619)		(22,938)		(22,938)	84,681				(8,968)		0001
Written Call/NDX Index/NDX0131$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/08/2025	04/08/2026	1	3,050,924	15381.4		(172,377)		(4,185)		(4,185)	168,192				(7,904)		0001
Written Call/NDX Index/NDX0212$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	1,468,768	19463.8		(61,248)		(13,362)		(13,362)	47,885				(5,056)		0001
Written Call/NDX Index/NDX0212$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	2,390,089	18057.2		(110,183)		(9,183)		(9,183)	101,000				(7,077)		0001
Written Call/NDX Index/NDX0000$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2025	05/22/2026	1	1,421,021	19001.2		(58,120)		(8,930)		(8,930)	49,190				(4,432)		0001
Written Call/NDX Index/NDX0212$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	1,924,625	16448.8		(98,156)		(3,395)		(3,395)	94,760				(5,331)		0001
Written Call/NDX Index/NDX0212$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	2,432,052	20432		(90,472)		(31,905)		(31,905)	58,567				(8,750)		0001
Written Call/NDX Index/NDX0213$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2026	1	2,857,752	21386.1		(103,451)		(65,644)		(65,644)	37,807				(11,849)		0001
Written Call/NDX Index/NDX0052$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	3,316,883	22285		(125,378)		(97,137)		(97,137)	28,241				(14,131)		0001
Written Call/NDX Index/NDX0213$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	2,776,499	21148.3		(98,010)		(56,384)		(56,384)	41,626				(11,092)		0001
Written Call/NDX Index/NDX0212$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	3,540,253	21250.1		(126,387)		(68,316)		(68,316)	58,071				(13,711)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0212$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	2,108,901	20757.2		(77,608)		(32,909)		(32,909)	44,698				(7,864)		0001
Written Call/NDX Index/NDX0213$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	4,023,083	22553.8		(184,257)		(143,145)		(143,145)	41,112				(18,538)		0001
Written Call/NDX Index/NDX0001$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	3,309,057	22623		(134,348)		(109,250)		(109,250)	25,098				(14,517)		0001
Written Call/NDX Index/NDX0170$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	1	1,947,000	21815.6		(92,872)		(62,209)		(62,209)	30,663				(9,172)		0001
Written Call/NDX Index/NDX0052$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	2,223,448	22391.1		(95,386)		(73,143)		(73,143)	22,243				(9,995)		0001
Written Call/NDX Index/NDX0053$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	4,527,552	23065.2		(191,968)		(189,560)		(189,560)	2,408				(21,913)		0001
Written Call/NDX Index/NDX0052$W	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2025	05/15/2026	1	24,462,500	25750		(665,998)		(727,102)		(727,102)	(61,105)				(74,386)		0001
Written Call/NDX Index/NDX0053$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	2,711,839	22915.5		(109,558)		(113,941)		(113,941)	(4,382)				(13,391)		0001
Written Call/NDX Index/NDX0050$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,773,000	11962.5	178,187			(44,920)		(44,920)	12,236				(16,234)		0001
Written Call/NDX Index/NDX0050$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,395,000	13883.1	117,599			(47,140)		(47,140)	12,438				(13,148)		0001
Written Call/NDX Index/NDX0050$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,620,131	13752.2	135,443			(55,644)		(55,644)	13,512				(15,556)		0001
Written Call/NDX Index/NDX0050$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,052,971	13475.9	165,469			(69,586)		(69,586)	15,879				(19,938)		0001
Written Call/NDX Index/NDX0050$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,202,000	13104.8	97,723			(39,369)		(39,369)	8,589				(11,733)		0001
Written Call/NDX Index/NDX0050$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,750,913	14401.3	138,497			(67,594)		(67,594)	15,070				(17,274)		0001
Written Call/NDX Index/NDX0050$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,591,961	15099.7	240,534			(109,489)		(109,489)	24,053				(25,840)		0001
Written Call/NDX Index/NDX0050$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,451,402	14984.9	123,514			(60,870)		(60,870)	13,276				(14,559)		0001
Written Call/NDX Index/NDX0050$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,196,963	15597.3	181,469			(98,489)		(98,489)	21,980				(22,142)		0001
Written Call/NDX Index/NDX0050$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,589,993	16004.9	287,558			(168,558)		(168,558)	38,034				(36,388)		0001
Written Call/NDX Index/NDX0050$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	3,461,489	16216.6	293,188			(167,502)		(167,502)	37,887				(35,412)		0001
Written Call/NDX Index/NDX0050$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	2,869,974	16505.5	231,607			(143,464)		(143,464)	32,627				(29,495)		0001
Written Call/NDX Index/NDX0130$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,666,000	11245.8	163,768			(35,283)		(35,283)	10,788				(14,689)		0001
Written Call/NDX Index/NDX0130$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,484,478	12464.8	139,244			(40,106)		(40,106)	11,122				(13,670)		0001
Written Call/NDX Index/NDX0130$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,395,000	13036.1	129,317			(40,975)		(40,975)	11,340				(12,934)		0001
Written Call/NDX Index/NDX0130$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,529,000	13538.1	133,788			(48,173)		(48,173)	13,351				(14,255)		0001
Written Call/NDX Index/NDX0130$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,343,000	13418.1	110,529			(43,335)		(43,335)	10,949				(12,818)		0001
Written Call/NDX Index/NDX0130$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,448,806	13781.9	118,223			(51,030)		(51,030)	11,723				(14,228)		0001
Written Call/NDX Index/NDX0130$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,515,692	16204.2	277,037			(166,857)		(166,857)	39,079				(35,801)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0150$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	1,805,000	13231	150,718			(55,320)		(55,320)	18,880				(17,421)		0001
Written Call/NDX Index/NDX0210$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	1,828,987	11601.5	201,920			(35,427)		(35,427)	12,015				(14,870)		0001
Written Call/NDX Index/NDX0210$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,565,000	10473.8	169,333			(29,124)		(29,124)	6,895				(13,416)		0001
Written Call/NDX Index/NDX0210$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,396,941	11310.4	142,767			(32,317)		(32,317)	6,428				(12,543)		0001
Written Call/NDX Index/NDX0210$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	1,896,969	13533.2	158,017			(62,552)		(62,552)	12,616				(17,783)		0001
Written Call/NDX Index/NDX0210$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,565,526	13745.8	133,539			(54,015)		(54,015)	10,517				(14,863)		0001
Written Call/NDX Index/NDX0210$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,590,986	14476.2	128,233			(63,375)		(63,375)	11,522				(15,784)		0001
Written Call/NDX Index/NDX0130$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	3,088,911	16276.5	236,611			(150,618)		(150,618)	35,214				(32,225)		0001
Written Call/NDX Index/NDX0050$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	3,060,201	17100.9	228,597			(165,122)		(165,122)	37,411				(32,225)		0001
Written Call/NDX Index/NDX0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	2,350,489	15489.8	188,274			(108,129)		(108,129)	20,679				(24,398)		0001
Written Call/NDX Index/NDX0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,879,433	16834.7	213,942			(148,834)		(148,834)	35,023				(30,172)		0001
Written Call/NDX Index/NDX0210$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,760,412	16290.2	218,073			(136,862)		(136,862)	27,236				(28,525)		0001
Written Call/NDX Index/NDX0130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	1,897,969	17730.4	147,282			(107,296)		(107,296)	25,386				(20,073)		0001
Written Call/NDX Index/NDX0050$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,798,805	17840.6	143,185			(104,816)		(104,816)	23,719				(19,204)		0001
Written Call/NDX Index/NDX0050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	3,189,924	16572.4	290,921			(166,018)		(166,018)	36,894				(34,228)		0001
Written Call/NDX Index/NDX0051$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,354,663	17812.3	123,003			(79,757)		(79,757)	17,825				(14,721)		0001
Written Call/NDX Index/NDX0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,827,513	16579.2	267,483			(145,954)		(145,954)	33,989				(30,600)		0001
Written Call/NDX Index/NDX0211$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,958,599	17542.7	173,728			(111,729)		(111,729)	23,773				(21,103)		0001
Written Call/NDX Index/NDX0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	1,737,128	18395.6	133,064			(104,545)		(104,545)	24,774				(18,467)		0001
Written Call/NDX Index/NDX0211$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	934,779			(684,640)		(684,640)	187,261				(49,841)		0001
Written Call/NDX Index/NDX0051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,597,679	19005.5	200,541			(171,029)		(171,029)	37,789				(28,626)		0001
Written Call/NDX Index/NDX0051$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,469,212	19160.2	189,882			(165,946)		(165,946)	36,245				(27,531)		0001
Written Call/NDX Index/NDX0211$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	2,165,679	18345.3	177,586			(133,706)		(133,706)	28,940				(23,751)		0001
Written Call/NDX Index/NDX0211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,996,671	19460	230,744			(204,522)		(204,522)	44,477				(33,283)		0001
Written Call/NDX Index/NDX0051$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,480,413	18698.6	188,759			(159,686)		(159,686)	35,217				(27,442)		0001
Written Call/NDX Index/NDX0051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	2,522,254	18097	218,427			(152,888)		(152,888)	34,082				(27,551)		0001
Written Call/NDX Index/NDX0051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,182,357	17778.6		(356,337)		(254,122)		(254,122)	102,215				(47,787)		0001
Written Call/NDX Index/NDX0211$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,984,997	19667.7		(222,681)		(208,172)		(208,172)	14,508				(33,583)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0051SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	2,508,178	19452.7		(188,615)		(174,102)		(174,102)	14,513				(28,447)		0001
Written Call/NDX Index/NDX0051SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	4,345,000	19062.9		(328,482)		(290,418)		(290,418)	38,064				(48,698)		0001
Written Call/NDX Index/NDX0212S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	4,034,789	18181.2		(355,465)		(250,468)		(250,468)	104,997				(45,931)		0001
Written Call/NDX Index/NDX0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	3,348,945	19342.2		(256,864)		(228,020)		(228,020)	28,844				(37,840)		0001
Written Call/NDX Index/NDX0052S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	2,855,521	18057.2		(256,711)		(179,111)		(179,111)	77,600				(33,035)		0001
Written Call/NDX Index/NDX0212S9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	2,766,664	16448.8		(259,513)		(149,048)		(149,048)	110,465				(31,875)		0001
Written Call/NDX Index/NDX0000SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	1,216,978	19463.8		(105,877)		(87,359)		(87,359)	18,518				(14,233)		0001
Written Call/NDX Index/NDX0212SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	1	1,427,478	19585.6		(121,907)		(100,592)		(100,592)	21,314				(16,636)		0001
Written Call/NDX Index/NDX0052SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,944,480	19001.2		(165,086)		(132,122)		(132,122)	32,964				(22,576)		0001
Written Call/NDX Index/NDX0052S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	6,494,387	15381.4		(625,409)		(320,294)		(320,294)	305,115				(74,553)		0001
Written Call/NDX Index/NDX0052SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	2,664,000	22285		(229,370)		(233,513)		(233,513)	(4,142)				(31,881)		0001
Written Call/NDX Index/NDX0400SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	08/08/2025	08/08/2031	1	2,688,000	21250.1		(231,168)		(216,262)		(216,262)	14,906				(31,820)		0001
Written Call/NDX Index/NDX0212ST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	2,156,000	20757.2		(180,026)		(166,882)		(166,882)	13,144				(25,416)		0001
Written Call/NDX Index/NDX0000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	2,155,379	20432		(182,992)		(166,615)		(166,615)	16,377				(25,321)		0001
Written Call/NDX Index/NDX0000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,679,917	21148.3		(314,633)		(301,506)		(301,506)	13,127				(43,711)		0001
Written Call/NDX Index/NDX0213S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	2,639,000	21386.1		(232,496)		(214,814)		(214,814)	17,682				(31,476)		0001
Written Call/NDX Index/NDX0000SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2031	1	2,498,000	22623		(218,575)		(227,125)		(227,125)	(8,550)				(30,009)		0001
Written Call/NDX Index/NDX0400SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	11/21/2025	11/21/2031	1	1,395,000	21815.6		(138,105)		(118,020)		(118,020)	20,085				(16,932)		0001
Written Call/NDX Index/NDX0052SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2025	11/07/2031	1	2,965,000	22553.8		(276,635)		(265,226)		(265,226)	11,408				(35,872)		0001
Written Call/NDX Index/NDX0213SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	3,432,000	22915.5		(304,762)		(312,600)		(312,600)	(7,838)				(41,956)		0001
Written Call/NDX Index/NDX0001S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2031	1	2,857,000	23065.2		(257,416)		(268,672)		(268,672)	(11,256)				(34,815)		0001
Written Call/NDX Index/NDX0052SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2031	1	2,928,000	22391.1		(263,227)		(258,991)		(258,991)	4,237				(35,291)		0001
Written Call/BXIIMSTN Index/SBM017JSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	2	286,156	1422.85		(6,796)		(452)		(452)	6,344				(535)		0001
Written Call/BXIIMSTN Index/SBM017ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2026	1	484,005	1382.9		(10,213)		(119)		(119)	10,094				(594)		0001
Written Call/BXIIMSTN Index/SBM017JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	2	230,405	1409.41		(5,075)		(191)		(191)	4,884				(367)		0001
Written Call/BXIIMSTN Index/SBM017KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	03/20/2026	2	445,729	1381.84		(11,583)		(1,264)		(1,264)	10,320				(1,037)		0001
Written Call/BXIIMSTN Index/SBM017KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	144,582	1417.51		(3,990)		(350)		(350)	3,640				(305)		0001
Written Call/BXIIMSTN Index/SBM017ISH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	160,499	1350.37		(3,724)		(4)		(4)	3,720				(119)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO17K$S	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2026	1	478,984	1257.99		(20,932)		(1,153)		(1,153)	19,779				(1,241)		0001
Written Call/BXIIMSTN Index/SBMO17MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/08/2026	2	344,856	1448.92		(9,557)		(3,760)		(3,760)	5,797				(1,138)		0001
Written Call/BXIIMSTN Index/SBMO17LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2026	1	357,126	1397.78		(11,785)		(2,327)		(2,327)	9,458				(1,057)		0001
Written Call/BXIIMSTN Index/SBMO17MS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	2	241,188	1418.3		(6,441)		(2,000)		(2,000)	4,442				(752)		0001
Written Call/BXIIMSTN Index/SBMO17LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	2	279,024	1339.5		(10,820)		(1,151)		(1,151)	9,669				(773)		0001
Written Call/BXIIMSTN Index/SBMO17MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	313,737	1436.17		(9,224)		(3,632)		(3,632)	5,591				(1,080)		0001
Written Call/BXIIMSTN Index/SBMO17NSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	161,433	1485.26		(4,197)		(2,537)		(2,537)	1,660				(581)		0001
Written Call/BXIIMSTN Index/SBMO17PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	154,137	1526.4		(4,115)		(3,945)		(3,945)	170				(657)		0001
Written Call/BXIIMSTN Index/SBMO17OSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	170,670	1529.16		(4,233)		(3,939)		(3,939)	294				(682)		0001
Written Call/BXIIMSTN Index/SBMO17OST	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	335,392	1529.16		(8,586)		(8,253)		(8,253)	333				(1,391)		0001
Written Call/BXIIMSTN Index/SBMO17OS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	257,216	1489.54		(6,482)		(4,839)		(4,839)	1,643				(996)		0001
Written Call/BXIIMSTN Index/SBMO17NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	304,286	1513.45		(7,972)		(5,760)		(5,760)	2,213				(1,135)		0001
Written Call/BXIIMSTN Index/SBMO17QS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	2	613,790	1476.37		(19,883)		(15,511)		(15,511)	4,372				(2,828)		0001
Written Call/BXIIMSTN Index/SBMO17QSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	400,176	1485.71		(12,165)		(11,298)		(11,298)	867				(1,937)		0001
Written Call/BXIIMSTN Index/SBMO17QSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	11/20/2026	2	341,592	1481.68		(11,588)		(9,133)		(9,133)	2,455				(1,609)		0001
Written Call/BXIIMSTN Index/SBMO17RS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	1	672,282	1506.43		(18,622)		(20,785)		(20,785)	(2,163)				(3,320)		0001
Written Call/BXIIMSTN Index/SBMO17PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	2	318,738	1509.88		(9,053)		(8,166)		(8,166)	888				(1,398)		0001
Written Call/BXIIMSTN Index/SBMO17PSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2026	1	547,845	1523.11		(16,764)		(15,270)		(15,270)	1,494				(2,463)		0001
Written Call/BXIIMSTN Index/SBMO17ASW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/08/2026	2	20,006	1193.33	737						303				(15)		0001
Written Call/BXIIMSTN Index/SBMO17BS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2026	2	48,083	1185.98	1,658			(4)		(4)	734				(59)		0001
Written Call/BXIIMSTN Index/SBMO17BSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/06/2026	1	14,922	1210.84	501			(5)		(5)	252				(24)		0001
Written Call/BXIIMSTN Index/SBMO17BSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/20/2026	1	100,782	1227.48	3,275			(62)		(62)	1,820				(188)		0001
Written Call/BXIIMSTN Index/SBMO17CS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/06/2026	1	14,154	1243.35	498			(16)		(16)	270				(30)		0001
Written Call/BXIIMSTN Index/SBMO17CSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/20/2026	2	246,479	1254.71	8,242			(416)		(416)	4,884				(573)		0001
Written Call/BXIIMSTN Index/SBMO17DSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2026	1	204,306	1258.41	6,272			(919)		(919)	4,001				(637)		0001
Written Call/BXIIMSTN Index/SBMO17DSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/08/2026	2	212,858	1260.37	5,747			(1,131)		(1,131)	4,155				(702)		0001
Written Call/BXIIMSTN Index/SBMO17DSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2026	1	299,036	1242.55	9,479			(1,088)		(1,088)	5,632				(885)		0001
Written Call/BXIIMSTN Index/SBMO17CSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2026	1	198,203	1254.52	6,798			(472)		(472)	3,911				(514)		0001
Written Call/BXIIMSTN Index/SBMO17DS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2026	1	135,067	1212.32	4,795			(362)		(362)	2,346				(374)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO17ES7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/22/2026	2	107,115	1273.59	3,392			(677)		(677)	2,143				(369)		0001
Written Call/BXIIMSTN Index/SBMO17ESU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2026	2	566,034	1309.82	18,443			(5,101)		(5,101)	12,113				(2,111)		0001
Written Call/BXIIMSTN Index/SBMO17ES1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2026	1	330,158	1296.45	10,301			(2,576)		(2,576)	6,921				(1,188)		0001
Written Call/BXIIMSTN Index/SBMO17FSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/21/2026	2	49,032	1327.2	1,813			(564)		(564)	1,059				(196)		0001
Written Call/BXIIMSTN Index/SBMO17GS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	233,028	1369.75	9,088			(3,561)		(3,561)	5,359				(993)		0001
Written Call/BXIIMSTN Index/SBMO17FS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/07/2026	2	187,020	1275.29	7,681			(1,679)		(1,679)	3,609				(724)		0001
Written Call/BXIIMSTN Index/SBMO17FSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	79,688	1330.31	3,403			(1,007)		(1,007)	1,705				(330)		0001
Written Call/BXIIMSTN Index/SBMO17HS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	194,991	1411.21	6,669			(4,040)		(4,040)	4,592				(899)		0001
Written Call/BXIIMSTN Index/SBMO17GSG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2026	2	268,280	1359.19	10,664			(4,254)		(4,254)	5,913				(1,177)		0001
Written Call/BXIIMSTN Index/SBMO17IS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	13,633	1367.35	511			(284)		(284)	280				(67)		0001
Written Call/BXIIMSTN Index/SBMO17HSL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	11/20/2026	2	108,081	1430.93	3,668			(2,484)		(2,484)	2,588				(509)		0001
Written Call/BXIIMSTN Index/SBMO17GSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	10/22/2026	2	133,850	1382.56	4,848			(2,409)		(2,409)	3,043				(602)		0001
Written Call/BXIIMSTN Index/SBMO17HSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	1	59,094	1436.84	2,021			(1,448)		(1,448)	1,401				(286)		0001
Written Call/BXIIMSTN Index/SBMO17JSR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	48,079	1422.85	(1,817)			(1,344)		(1,344)	473				(257)		0001
Written Call/BXIIMSTN Index/SBMO17JSA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/08/2027	2	224,832	1409.41	(8,210)			(5,879)		(5,879)	2,331				(1,183)		0001
Written Call/BXIIMSTN Index/SBMO17ISJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2027	1	35,938	1350.37	(1,315)			(742)		(742)	573				(182)		0001
Written Call/BXIIMSTN Index/SBMO17KS4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	20,559	1417.51	(857)			(584)		(584)	273				(112)		0001
Written Call/BXIIMSTN Index/SBMO17KSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	301,150	1381.84	(11,895)			(8,037)		(8,037)	3,858				(1,664)		0001
Written Call/BXIIMSTN Index/SBMO17ISW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	197,778	1382.9	(7,041)			(4,635)		(4,635)	2,406				(1,018)		0001
Written Call/BXIIMSTN Index/SBMO17LSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	04/22/2027	2	116,225	1339.5	(6,192)			(2,965)		(2,965)	3,227				(664)		0001
Written Call/BXIIMSTN Index/SBMO17MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	118,925	1418.3	(5,233)			(3,881)		(3,881)	1,351				(700)		0001
Written Call/BXIIMSTN Index/SBMO17LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	207,564	1397.78	(10,046)			(6,292)		(6,292)	3,755				(1,205)		0001
Written Call/BXIIMSTN Index/SBMO17MSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2027	2	130,736	1448.92	(5,671)			(4,712)		(4,712)	959				(783)		0001
Written Call/BXIIMSTN Index/SBMO17NS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	06/22/2027	2	125,368	1436.17	(4,884)			(4,486)		(4,486)	398				(761)		0001
Written Call/BXIIMSTN Index/SBMO17KSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	166,837	1257.99	(9,093)			(3,367)		(3,367)	5,726				(940)		0001
Written Call/BXIIMSTN Index/SBMO170S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/06/2027	1	63,087	1489.54	(2,587)			(2,711)		(2,711)	(124)				(399)		0001
Written Call/BXIIMSTN Index/SBMO17PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2027	1	97,408	1526.4	(4,120)			(4,770)		(4,770)	(650)				(640)		0001
Written Call/BXIIMSTN Index/SBMO170SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	130,453	1529.16	(5,336)			(6,194)		(6,194)	(859)				(834)		0001
Written Call/BXIIMSTN Index/SBMO17NSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	1	31,028	1485.26	(1,275)			(1,270)		(1,270)	5				(191)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	136,844	1529.16		(5,747)		(6,636)		(6,636)	(889)				(889)		0001
Written Call/BXIIMSTN Index/SBMO17NSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	117,524	1513.45		(4,913)		(5,211)		(5,211)	(299)				(733)		0001
Written Call/BXIIMSTN Index/SBMO170SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	1	20,220	1485.71		(989)		(896)		(896)	93				(141)		0001
Written Call/BXIIMSTN Index/SBMO17PSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	1	36,388	1509.88		(1,641)		(1,755)		(1,755)	(114)				(242)		0001
Written Call/BXIIMSTN Index/SBMO17PSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	124,704	1523.11		(5,936)		(6,265)		(6,265)	(329)				(838)		0001
Written Call/BXIIMSTN Index/SBMO17RSC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	1	47,890	1506.43		(2,246)		(2,470)		(2,470)	(224)				(337)		0001
Written Call/BXIIMSTN Index/SBMO170SL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	11/22/2027	2	82,440	1481.68		(4,280)		(3,942)		(3,942)	338				(567)		0001
Written Call/BXIIMSTN Index/SBMO170SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	1	65,807	1476.37		(3,304)		(3,069)		(3,069)	234				(448)		0001
Written Call/BXIIMSTN Index/SBMO170SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	768,759	1065.77	90,483			(19,635)		(19,635)	(1,049)				(5,630)		0001
Written Call/BXIIMSTN Index/SBMO170S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	422,982	1021.08	52,492			(10,072)		(10,072)	1,987				(3,127)		0001
Written Call/BXIIMSTN Index/SBMO170SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	272,726	1089.39	28,473			(6,797)		(6,797)	1,420				(2,034)		0001
Written Call/BXIIMSTN Index/SBMO170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	290,357	1098.03	28,513			(8,327)		(8,327)	1,689				(2,187)		0001
Written Call/BXIIMSTN Index/SBMO170SW	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	161,534	1069.98	15,669			(3,993)		(3,993)	764				(1,227)		0001
Written Call/BXIIMSTN Index/SBMO1715S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/08/2028	2	445,788	1021.93	51,056			(10,202)		(10,202)	1,749				(3,419)		0001
Written Call/BXIIMSTN Index/SBMO1715B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	18,104	1103.18	2,184			(441)		(441)	103				(131)		0001
Written Call/BXIIMSTN Index/SBMO1715D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2028	2	283,617	956.78	28,788			(5,833)		(5,833)	820				(2,193)		0001
Written Call/BXIIMSTN Index/SBMO1715J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	397,651	1012.18	37,936			(9,256)		(9,256)	1,434				(3,105)		0001
Written Call/BXIIMSTN Index/SBMO1715U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	16,261	926.54	1,551			(328)		(328)	37				(128)		0001
Written Call/BXIIMSTN Index/SBMO1728S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	60,902	961.22	5,828			(1,332)		(1,332)	165				(483)		0001
Written Call/BXIIMSTN Index/SBMO1728A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	51,000	993.68	5,319			(1,201)		(1,201)	158				(408)		0001
Written Call/BXIIMSTN Index/SBMO1728H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	120,096	1042.66	12,274			(3,146)		(3,146)	445				(969)		0001
Written Call/BXIIMSTN Index/SBMO1728O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	08/22/2028	2	89,969	1046.72	8,973			(2,407)		(2,407)	332				(731)		0001
Written Call/BXIIMSTN Index/SBMO1728Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/08/2028	2	107,650	1012.42	10,166			(2,754)		(2,754)	332				(883)		0001
Written Call/BXIIMSTN Index/SBMO1738S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2028	2	275,478	945.49	26,021			(6,346)		(6,346)	571				(2,275)		0001
Written Call/BXIIMSTN Index/SBMO1738SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/06/2028	2	154,675	897.6	13,519			(3,325)		(3,325)	210				(1,286)		0001
Written Call/BXIIMSTN Index/SBMO1738SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	201,672	923.64	17,566			(4,598)		(4,598)	328				(1,689)		0001
Written Call/BXIIMSTN Index/SBMO1738SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	300,255	941.28	26,062			(7,185)		(7,185)	530				(2,538)		0001
Written Call/BXIIMSTN Index/SBMO1745S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028	2	159,820	987.38	15,104			(4,192)		(4,192)	370				(1,360)		0001
Written Call/BXIIMSTN Index/SBMO1745E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2028	2	286,381	974.09	27,413			(7,454)		(7,454)	582				(2,455)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO174SI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2028	2	193,875	929.65	18,220			(4,735)		(4,735)	270				(1,673)		0001
Written Call/BXIIMSTN Index/SBMO174SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2029	1	147,566	954.04	13,679			(3,786)		(3,786)	249				(1,283)		0001
Written Call/BXIIMSTN Index/SBMO175S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2029	2	163,057	987.18	13,986			(4,470)		(4,470)	345				(1,427)		0001
Written Call/BXIIMSTN Index/SBMO175S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2029	2	483,405	1043.71	40,352			(14,765)		(14,765)	1,373				(4,262)		0001
Written Call/BXIIMSTN Index/SBMO175SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2029	2	197,475	1006.12	15,770			(5,718)		(5,718)	457				(1,752)		0001
Written Call/BXIIMSTN Index/SBMO175S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2029	1	47,516	999.81	3,573			(1,375)		(1,375)	105				(424)		0001
Written Call/BXIIMSTN Index/SBMO175SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	58,188	967.9	4,917			(1,613)		(1,613)	102				(522)		0001
Written Call/BXIIMSTN Index/SBMO176SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/06/2029	1	35,504	1003.15	3,249			(1,051)		(1,051)	78				(321)		0001
Written Call/BXIIMSTN Index/SBMO176SR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2029	1	153,856	1013.69	13,539			(4,724)		(4,724)	349				(1,409)		0001
Written Call/BXIIMSTN Index/SBMO177S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2029	1	127,795	1042.16	10,454			(4,148)		(4,148)	333				(1,177)		0001
Written Call/BXIIMSTN Index/SBMO177SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029	1	625,158	1071.44	48,637			(21,510)		(21,510)	1,832				(5,796)		0001
Written Call/BXIIMSTN Index/SBMO177SO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/22/2029	1	207,960	1090.79	15,909			(7,444)		(7,444)	652				(1,939)		0001
Written Call/BXIIMSTN Index/SBMO177SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/06/2029	1	83,040	1095.82	5,912			(3,020)		(3,020)	263				(778)		0001
Written Call/BXIIMSTN Index/SBMO178SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2023	07/20/2029	2	136,209	1133.44	10,243			(5,301)		(5,301)	487				(1,284)		0001
Written Call/BXIIMSTN Index/SBMO178SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2029	2	238,028	1136.06	18,164			(9,396)		(9,396)	847				(2,260)		0001
Written Call/BXIIMSTN Index/SBMO178SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2029	2	231,991	1095.44	17,006			(8,653)		(8,653)	707				(2,214)		0001
Written Call/BXIIMSTN Index/SBMO178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	308,614	1108.39	21,850			(11,849)		(11,849)	973				(2,963)		0001
Written Call/BXIIMSTN Index/SBMO179S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	09/21/2029	2	219,644	1084.63	15,454			(8,185)		(8,185)	624				(2,120)		0001
Written Call/BXIIMSTN Index/SBMO179S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2029	2	238,382	1069.84	16,136			(8,753)		(8,753)	628				(2,315)		0001
Written Call/BXIIMSTN Index/SBMO179SN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2029	3	340,636	1049.72	21,458			(12,212)		(12,212)	806				(3,325)		0001
Written Call/BXIIMSTN Index/SBMO179SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/08/2029	2	487,650	1084.74	31,650			(18,629)		(18,629)	1,332				(4,789)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	132,907	1139.14	8,719			(5,551)		(5,551)	439				(1,311)		0001
Written Call/BXIIMSTN Index/SBMO17ASF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/07/2029	1	163,586	1146.63	11,729			(6,964)		(6,964)	545				(1,623)		0001
Written Call/BXIIMSTN Index/SBMO17ASP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/21/2029	1	300,505	1189.02	23,560			(13,714)		(13,714)	1,122				(2,996)		0001
Written Call/BXIIMSTN Index/SBMO17ASY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2030	2	106,063	1193.33	7,732			(4,895)		(4,895)	399				(1,064)		0001
Written Call/BXIIMSTN Index/SBMO17BS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2030	1	163,278	1185.98	11,642			(7,501)		(7,501)	600				(1,646)		0001
Written Call/BXIIMSTN Index/SBMO17BSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/08/2030	3	487,333	1210.84	32,958			(23,390)		(23,390)	1,900				(4,940)		0001
Written Call/BXIIMSTN Index/SBMO17BSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	2	701,212	1227.48	46,945			(34,671)		(34,671)	(2,512)				(7,141)		0001
Written Call/BXIIMSTN Index/SBMO17C86	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	309,030	1243.35	22,219			(15,716)		(15,716)	1,291				(3,161)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO17CSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/22/2030	2	167,928	1254.71	11,246			(8,725)		(8,725)	716				(1,726)		0001
Written Call/BXIIMSTN Index/SBMO17DSF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	172,198	1242.55	10,952			(8,927)		(8,927)	705				(1,796)		0001
Written Call/BXIIMSTN Index/SBMO17ESA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	197,194	1273.59	12,995			(10,833)		(10,833)	849				(2,086)		0001
Written Call/BXIIMSTN Index/SBMO17CSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/08/2030	2	282,612	1254.52	19,428			(14,766)		(14,766)	1,200				(2,920)		0001
Written Call/BXIIMSTN Index/SBMO17DSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	363,524	1258.41	22,829			(19,362)		(19,362)	1,533				(3,809)		0001
Written Call/BXIIMSTN Index/SBMO17DS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2030	1	172,460	1212.32	11,227			(8,522)		(8,522)	661				(1,790)		0001
Written Call/BXIIMSTN Index/SBMO17ESO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	97,548	1260.37	6,077			(5,238)		(5,238)	411				(1,027)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	80,035	1369.75	5,947			(5,122)		(5,122)	395				(870)		0001
Written Call/BXIIMSTN Index/SBMO17ESX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	129,975	1309.82	8,617			(7,567)		(7,567)	594				(1,388)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	123,600	1296.45	8,009			(7,038)		(7,038)	554				(1,314)		0001
Written Call/BXIIMSTN Index/SBMO17FS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2030	2	189,286	1275.29	13,752			(10,587)		(10,587)	806				(2,031)		0001
Written Call/BXIIMSTN Index/SBMO17FSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2030	1	147,124	1327.2	10,461			(8,848)		(8,848)	686				(1,585)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	172,986	1330.31	13,493			(10,488)		(10,488)	805				(1,872)		0001
Written Call/BXIIMSTN Index/SBMO17HSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/22/2030	1	72,926	1430.93	4,405			(5,108)		(5,108)	383				(807)		0001
Written Call/BXIIMSTN Index/SBMO17HSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	2	182,819	1436.84	12,088			(12,933)		(12,933)	963				(2,030)		0001
Written Call/BXIIMSTN Index/SBMO17ISB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	166,611	1367.35	10,330			(10,875)		(10,875)	793				(1,858)		0001
Written Call/BXIIMSTN Index/SBMO17HSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/08/2030	1	45,048	1411.21	2,811			(3,071)		(3,071)	232				(496)		0001
Written Call/BXIIMSTN Index/SBMO17GSJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2030	2	271,442	1359.19	19,103			(17,222)		(17,222)	1,311				(2,965)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	49,616	1382.56	3,304			(3,252)		(3,252)	247				(544)		0001
Written Call/BXIIMSTN Index/SBMO17ISZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	01/22/2031	2	130,019	1382.9	(8,071)			(8,707)		(8,707)	(637)				(1,463)		0001
Written Call/BXIIMSTN Index/SBMO17JSU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	76,948	1422.85	(5,009)			(5,442)		(5,442)	(433)				(873)		0001
Written Call/BXIIMSTN Index/SBMO17ISM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2031	1	141,425	1350.37	(8,698)			(9,070)		(9,070)	(372)				(1,585)		0001
Written Call/BXIIMSTN Index/SBMO17KSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	03/21/2031	2	10,904	1381.84	(918)			(658)		(658)	260				(125)		0001
Written Call/BXIIMSTN Index/SBMO17KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	88,983	1417.51	(6,264)			(6,276)		(6,276)	(11)				(1,013)		0001
Written Call/BXIIMSTN Index/SBMO17JSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	297,179	1409.41	(18,663)			(20,620)		(20,620)	(1,958)				(3,358)		0001
Written Call/BXIIMSTN Index/SBMO17LS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/08/2031	2	318,989	1257.99	(27,034)			(18,722)		(18,722)	8,312				(3,662)		0001
Written Call/BXIIMSTN Index/SBMO17LSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2031	2	95,094	1397.78	(6,929)			(6,637)		(6,637)	291				(1,100)		0001
Written Call/BXIIMSTN Index/SBMO17LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	2	184,934	1339.5	(15,186)			(12,015)		(12,015)	3,171				(2,131)		0001
Written Call/BXIIMSTN Index/SBMO17MSQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/06/2031	1	61,322	1448.92	(4,194)			(4,563)		(4,563)	(368)				(715)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO17MSB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2031	1	49,428	1418.3		(3,490)		(3,543)		(3,543)	(53)				(574)		0001
Written Call/BXIIMSTN Index/SBMO17NS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1	25,238	1436.17		(1,827)		(1,857)		(1,857)	(30)				(295)		0001
Written Call/BXIIMSTN Index/SBMO17OS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	253,802	1489.54		(17,639)		(19,972)		(19,972)	(2,332)				(3,004)		0001
Written Call/BXIIMSTN Index/SBMO17NSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2031	2	46,924	1485.26		(3,196)		(3,655)		(3,655)	(459)				(551)		0001
Written Call/BXIIMSTN Index/SBMO17OSK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/22/2031	1	177,658	1529.16		(12,454)		(14,608)		(14,608)	(2,154)				(2,110)		0001
Written Call/BXIIMSTN Index/SBMO17NSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2031	1	12,842	1513.45		(895)		(1,034)		(1,034)	(139)				(151)		0001
Written Call/BXIIMSTN Index/SBMO17OSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	7,044	1529.16		(512)		(581)		(581)	(69)				(84)		0001
Written Call/BXIIMSTN Index/SBMO17PS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	1	45,842	1526.4		(3,287)		(3,777)		(3,777)	(490)				(549)		0001
Written Call/BXIIMSTN Index/SBMO17RS1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2031	1	44,325	1485.71		(3,249)		(3,543)		(3,543)	(294)				(540)		0001
Written Call/BXIIMSTN Index/SBMO17QSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	1	10,925	1523.11		(812)		(902)		(902)	(90)				(132)		0001
Written Call/BXIIMSTN Index/SBMO17QSD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/07/2031	1	13,996	1476.37		(1,055)		(1,102)		(1,102)	(47)				(169)		0001
Written Call/BXIIMSTN Index/SBMO17RSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2031	1	40,812	1506.43		(2,979)		(3,339)		(3,339)	(359)				(499)		0001
Written Call/BXIIMSTN Index/SBMO17QSN	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/21/2031	2	215,053	1481.68		(15,859)		(17,076)		(17,076)	(1,217)				(2,610)		0001
Written Call/BXIIMSTN Index/SBMO17PSM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	1	19,819	1509.88		(1,425)		(1,609)		(1,609)	(184)				(238)		0001
Written Call/NDX Index/NDX0051SZ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	262,537	17778.6		(10,134)		(412)		(412)	9,721				(611)		0001
Written Call/NDX Index/NDX0211SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	28,908	19667.7		(954)		(7)		(7)	947				(35)		0001
Written Call/NDX Index/NDX0211SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	157,211	19342.2		(5,377)		(91)		(91)	5,285				(250)		0001
Written Call/NDX Index/NDX0150S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	101,756	18181.2		(4,203)		(91)		(91)	4,112				(215)		0001
Written Call/NDX Index/NDX0052SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	264,357	19585.6		(10,469)		(2,231)		(2,231)	8,237				(872)		0001
Written Call/NDX Index/NDX0131S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	250,076	15381.4		(14,129)		(343)		(343)	13,786				(648)		0001
Written Call/NDX Index/NDX0212SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	134,232	19463.8		(5,597)		(1,221)		(1,221)	4,376				(462)		0001
Written Call/NDX Index/NDX0212SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	35,911	18057.2		(1,655)		(138)		(138)	1,518				(106)		0001
Written Call/NDX Index/NDX0000SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/22/2025	05/22/2026	1	562,979	19001.2		(23,026)		(3,538)		(3,538)	19,488				(1,756)		0001
Written Call/NDX Index/NDX0212SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	259,375	16448.8		(13,228)		(458)		(458)	12,771				(718)		0001
Written Call/NDX Index/NDX0212SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	105,948	20432		(3,941)		(1,390)		(1,390)	2,551				(381)		0001
Written Call/NDX Index/NDX0213S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2026	1	167,248	21386.1		(6,054)		(3,842)		(3,842)	2,213				(693)		0001
Written Call/NDX Index/NDX0052SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	66,117	22285		(2,499)		(1,936)		(1,936)	563				(282)		0001
Written Call/NDX Index/NDX0213S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	188,501	21148.3		(6,654)		(3,828)		(3,828)	2,826				(753)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0212SX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	236,747	21250.1		(8,452)		(4,568)		(4,568)	3,883				(917)		0001
Written Call/NDX Index/NDX0212SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	263,099	20757.2		(9,682)		(4,106)		(4,106)	5,576				(981)		0001
Written Call/NDX Index/NDX0213SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	79,917	22553.8		(3,660)		(2,844)		(2,844)	817				(368)		0001
Written Call/NDX Index/NDX0001S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2026	1	455,943	22623		(18,511)		(15,053)		(15,053)	3,458				(2,000)		0001
Written Call/NDX Index/NDX0170SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	141,000	21815.6		(6,726)		(4,505)		(4,505)	2,221				(664)		0001
Written Call/NDX Index/NDX0052SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	1	85,552	22391.1		(3,670)		(2,814)		(2,814)	856				(385)		0001
Written Call/NDX Index/NDX0053S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	1	227,448	23065.2		(9,644)		(9,523)		(9,523)	121				(1,101)		0001
Written Call/NDX Index/NDX0053S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	1	38,161	22915.5		(1,542)		(1,603)		(1,603)	(62)				(188)		0001
Written Call/NDX Index/NDX0050S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	188,869	13752.2	15,789			(6,487)		(6,487)	1,575				(1,813)		0001
Written Call/NDX Index/NDX0050S7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	45,029	13475.9	3,629			(1,526)		(1,526)	348				(437)		0001
Written Call/NDX Index/NDX0050S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	35,087	14401.3	2,775			(1,355)		(1,355)	302				(346)		0001
Written Call/NDX Index/NDX0050SE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	65,039	15099.7	6,036			(2,747)		(2,747)	604				(648)		0001
Written Call/NDX Index/NDX0050SF	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,599	14984.9	7,710			(3,800)		(3,800)	829				(909)		0001
Written Call/NDX Index/NDX0050SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	35,037	15597.3	2,894			(1,571)		(1,571)	351				(353)		0001
Written Call/NDX Index/NDX0050SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	25,007	16004.9	2,003			(1,174)		(1,174)	265				(253)		0001
Written Call/NDX Index/NDX0050SM	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	40,511	16216.6	3,431			(1,960)		(1,960)	443				(414)		0001
Written Call/NDX Index/NDX0050SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	20,026	16505.5	1,616			(1,001)		(1,001)	228				(206)		0001
Written Call/NDX Index/NDX0130S2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	140,522	12464.8	13,181			(3,796)		(3,796)	1,053				(1,294)		0001
Written Call/NDX Index/NDX0130S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,194	13781.9	1,158			(500)		(500)	115				(139)		0001
Written Call/NDX Index/NDX0130SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	82,308	16204.2	6,486			(3,906)		(3,906)	915				(838)		0001
Written Call/NDX Index/NDX0210S1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	50,013	11601.5	5,521			(969)		(969)	329				(407)		0001
Written Call/NDX Index/NDX0210S5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	84,059	11310.4	8,591			(1,945)		(1,945)	387				(755)		0001
Written Call/NDX Index/NDX0210S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	129,032	13533.2	10,748			(4,255)		(4,255)	858				(1,210)		0001
Written Call/NDX Index/NDX0210SB	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	8,474	13745.8	723			(292)		(292)	57				(80)		0001
Written Call/NDX Index/NDX0210SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	61,014	14476.2	4,918			(2,430)		(2,430)	442				(605)		0001
Written Call/NDX Index/NDX0130SG	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	141,089	16276.5	10,807			(6,880)		(6,880)	1,608				(1,472)		0001
Written Call/NDX Index/NDX0050SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,799	17100.9	27,848			(20,115)		(20,115)	4,557				(3,926)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0210$R	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	246,511	15489.8	19,746			(11,340)		(11,340)	2,169				(2,559)		0001
Written Call/NDX Index/NDX0130$I	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	149,567	16834.7	11,113			(7,731)		(7,731)	1,819				(1,567)		0001
Written Call/NDX Index/NDX0210$N	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	34,588	16290.2	2,732			(1,715)		(1,715)	341				(357)		0001
Written Call/NDX Index/NDX0130$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,031	17730.4	3,882			(2,828)		(2,828)	669				(529)		0001
Written Call/NDX Index/NDX0050$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	222,195	17840.6	17,687			(12,947)		(12,947)	2,930				(2,372)		0001
Written Call/NDX Index/NDX0050$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	75,076	16572.4	6,847			(3,907)		(3,907)	868				(806)		0001
Written Call/NDX Index/NDX0051$O	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	239,337	17812.3	21,732			(14,091)		(14,091)	3,149				(2,601)		0001
Written Call/NDX Index/NDX0130$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	249,487	16579.2	23,602			(12,878)		(12,878)	2,999				(2,700)		0001
Written Call/NDX Index/NDX0211$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	209,401	17542.7	18,574			(11,945)		(11,945)	2,542				(2,256)		0001
Written Call/NDX Index/NDX0130$M	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	101,872	18395.6	7,803			(6,131)		(6,131)	1,453				(1,083)		0001
Written Call/NDX Index/NDX0051$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	79,321	19005.5	6,124			(5,222)		(5,222)	1,154				(874)		0001
Written Call/NDX Index/NDX0051$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	177,788	19160.2	13,672			(11,948)		(11,948)	2,610				(1,982)		0001
Written Call/NDX Index/NDX0211$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	199,321	18345.3	16,344			(12,306)		(12,306)	2,664				(2,186)		0001
Written Call/NDX Index/NDX0211$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	156,329	19460	12,037			(10,669)		(10,669)	2,320				(1,736)		0001
Written Call/NDX Index/NDX0051$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	628,587	18698.6	47,835			(40,468)		(40,468)	8,925				(6,954)		0001
Written Call/NDX Index/NDX0051$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	125,746	18097	10,890			(7,622)		(7,622)	1,699				(1,374)		0001
Written Call/NDX Index/NDX0051$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	778,643	17778.6		(66,340)		(47,311)		(47,311)	19,030				(8,897)		0001
Written Call/NDX Index/NDX0211$T	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	383,003	19667.7		(28,572)		(26,711)		(26,711)	1,862				(4,309)		0001
Written Call/NDX Index/NDX0051$U	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	9,822	19452.7		(739)		(682)		(682)	57				(111)		0001
Written Call/NDX Index/NDX0212$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	226,211	18181.2		(19,929)		(14,043)		(14,043)	5,887				(2,575)		0001
Written Call/NDX Index/NDX0170$8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	427,055	19342.2		(32,755)		(29,077)		(29,077)	3,678				(4,825)		0001
Written Call/NDX Index/NDX0052$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	82,479	18057.2		(7,415)		(5,173)		(5,173)	2,241				(954)		0001
Written Call/NDX Index/NDX0212$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	399,336	16448.8		(37,458)		(21,513)		(21,513)	15,944				(4,601)		0001
Written Call/NDX Index/NDX0000$L	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	25,022	19463.8		(2,177)		(1,796)		(1,796)	381				(293)		0001
Written Call/NDX Index/NDX0212$J	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	1	328,522	19585.6		(28,056)		(23,150)		(23,150)	4,905				(3,829)		0001
Written Call/NDX Index/NDX0052$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	97,520	19001.2		(8,279)		(6,626)		(6,626)	1,653				(1,132)		0001
Written Call/NDX Index/NDX0052$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	320,613	15381.4		(30,875)		(15,812)		(15,812)	15,063				(3,681)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0000SQ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	26,621	20432		(2,260)		(2,058)		(2,058)	202				(313)		0001
Written Call/NDX Index/NDX0000SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	7,083	21148.3		(606)		(580)		(580)	25				(84)		0001
Written Call/BXIIMSTN Index/SBM017ISS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2026	1	6,135	1382.9		(129)		(2)		(2)	128				(8)		0001
Written Call/BXIIMSTN Index/SBM017JS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	2	276,419	1409.41		(6,097)		(229)		(229)	5,867				(440)		0001
Written Call/BXIIMSTN Index/SBM017KSE	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	31,169	1381.84		(792)		(88)		(88)	703				(73)		0001
Written Call/BXIIMSTN Index/SBM017KS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	467,229	1417.51		(12,896)		(1,132)		(1,132)	11,763				(986)		0001
Written Call/BXIIMSTN Index/SBM017KSS	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2026	1	126,974	1257.99		(5,549)		(306)		(306)	5,243				(329)		0001
Written Call/BXIIMSTN Index/SBM017MSI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	325,609	1448.92		(8,791)		(3,550)		(3,550)	5,241				(1,075)		0001
Written Call/BXIIMSTN Index/SBM017LSO	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2026	1	24,945	1397.78		(823)		(163)		(163)	661				(74)		0001
Written Call/BXIIMSTN Index/SBM017LS9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	50,936	1339.5		(1,981)		(210)		(210)	1,771				(141)		0001
Written Call/BXIIMSTN Index/SBM017MSY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	14,309	1436.17		(421)		(166)		(166)	255				(49)		0001
Written Call/BXIIMSTN Index/SBM017PS3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	4,435	1526.4		(118)		(114)		(114)	5				(19)		0001
Written Call/BXIIMSTN Index/SBM0170SD	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	182,092	1529.16		(4,516)		(4,202)		(4,202)	314				(727)		0001
Written Call/BXIIMSTN Index/SBM0170S3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	194,646	1489.54		(4,905)		(3,662)		(3,662)	1,243				(754)		0001
Written Call/BXIIMSTN Index/SBM017NSP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	39,019	1513.45		(1,022)		(739)		(739)	284				(145)		0001
Written Call/BXIIMSTN Index/SBM0170S8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	2	26,346	1476.37		(853)		(666)		(666)	188				(121)		0001
Written Call/BXIIMSTN Index/SBM0170SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	1	27,724	1485.71		(843)		(783)		(783)	60				(134)		0001
Written Call/BXIIMSTN Index/SBM0170SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	1	18,194	1481.68		(620)		(486)		(486)	134				(86)		0001
Written Call/BXIIMSTN Index/SBM017PSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	1	74,146	1509.88		(2,106)		(1,900)		(1,900)	206				(325)		0001
Written Call/BXIIMSTN Index/SBM017MS8	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	25,815	1418.3		(1,136)		(843)		(843)	293				(152)		0001
Written Call/BXIIMSTN Index/SBM017LSV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	19,002	1397.78		(920)		(576)		(576)	344				(110)		0001
Written Call/BXIIMSTN Index/SBM0170SK	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	19,912	1098.03	1,955			(571)		(571)	116				(150)		0001
Written Call/BXIIMSTN Index/SBM0171SU	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/22/2028	1	44,979	926.54	4,075			(908)		(908)	103				(354)		0001
Written Call/BXIIMSTN Index/SBM0173SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028	1	62,547	897.6	5,592			(1,345)		(1,345)	85				(520)		0001
Written Call/BXIIMSTN Index/SBM0175SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	20,015	967.9	1,691			(555)		(555)	35				(180)		0001
Written Call/BXIIMSTN Index/SBM0178SV	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	393,933	1108.39	27,890			(15,125)		(15,125)	1,242				(3,782)		0001
Written Call/BXIIMSTN Index/SBM017AS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	20,007	1139.14	1,312			(836)		(836)	66				(197)		0001
Written Call/BXIIMSTN Index/SBM017D8F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	141,354	1242.55	8,990			(7,328)		(7,328)	579				(1,475)		0001
Written Call/BXIIMSTN Index/SBM017E8A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	50,042	1273.59	3,298			(2,749)		(2,749)	215				(529)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBM017D\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	15,157	1258.41	952			(807)		(807)	64				(159)		0001
Written Call/BXIIMSTN Index/SBM017GS6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	25,801	1369.75	1,917			(1,651)		(1,651)	127				(280)		0001
Written Call/BXIIMSTN Index/SBM017ES\$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	12,925	1309.82	857			(752)		(752)	59				(138)		0001
Written Call/BXIIMSTN Index/SBM017ESL	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	21,777	1296.45	1,411			(1,240)		(1,240)	98				(232)		0001
Written Call/BXIIMSTN Index/SBM017F\$V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	36,816	1330.31	2,872			(2,232)		(2,232)	171				(398)		0001
Written Call/BXIIMSTN Index/SBM017I\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	16,010	1367.35	993			(1,045)		(1,045)	76				(179)		0001
Written Call/BXIIMSTN Index/SBM017GSX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	5,724	1382.56	381			(375)		(375)	28				(63)		0001
Written Call/BXIIMSTN Index/SBM017IS2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	12,508	1382.9	(770)			(838)		(838)	(67)				(141)		0001
Written Call/BXIIMSTN Index/SBM017KS7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	9,041	1417.51	(636)			(638)		(638)	(1)				(103)		0001
Written Call/BXIIMSTN Index/SBM017L\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	24,964	1257.99	(2,124)			(1,465)		(1,465)	659				(287)		0001
Written Call/BXIIMSTN Index/SBM017LSH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	8,741	1339.5	(719)			(568)		(568)	152				(101)		0001
Written Call/S&P 500 INDEX/SPXA210\$F	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	972,266			(735,973)		(672,363)			161,970		(60,273)		0001
Written Call/S&P 500 INDEX/SPXB05PS5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(295,976)		(259,394)			64,863		(23,814)		0001
Written Call/NDX Index/NDX0000\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/08/2026	1	1,025,000	17100.9	48,380			(4,549)		(4,549)	28,478				(3,383)		0001
Written Call/NDX Index/NDX0051\$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,002,000	19005.5	48,998			(17,811)		(17,811)	35,998				(4,617)		0001
Written Call/NDX Index/NDX0211\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	1,303,508	19342.2	(67,391)			(32,666)		(32,666)	34,725				(6,857)		0001
Written Call/NDX Index/NDX0052\$0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,490,000	17778.6	(84,930)			(30,893)		(30,893)	54,037				(8,235)		0001
Written Call/NDX Index/NDX0170\$E	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	1,336,000	15381.4	(97,662)			(19,550)		(19,550)	78,112				(7,524)		0001
Written Call/NDX Index/NDX0212\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	1,148,260	16448.8	(80,378)			(21,448)		(21,448)	58,930				(6,563)		0001
Written Call/NDX Index/NDX0212\$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/07/2027	1	1,061,000	18057.2	(69,920)			(26,421)		(26,421)	43,499				(6,159)		0001
Written Call/NDX Index/NDX0213\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2027	1	1,639,600	21386.1	(94,441)			(79,957)		(79,957)	14,484				(10,650)		0001
Written Call/NDX Index/NDX0052\$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	1,273,000	21148.3	(71,925)			(58,086)		(58,086)	13,839				(8,140)		0001
Written Call/NDX Index/NDX0400\$H	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2025	06/18/2026	1	25,000,000	25000	(723,420)			(656,068)		(656,068)	67,352				(85,056)		0001
Written Call/NDX Index/NDX0053\$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	1	1,108,000	23065.2	(71,244)			(72,252)		(72,252)	(1,007)				(7,710)		0001
Written Call/NDX Index/NDX0001\$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	1,136,935	22623	(69,580)			(66,683)		(66,683)	2,897				(7,563)		0001
Written Call/NDX Index/NDX0211\$Y	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	52,492	19342.2	(2,714)			(1,315)		(1,315)	1,398				(276)		0001
Written Call/NDX Index/NDX0212\$B	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	8,740	16448.8	(612)			(163)		(163)	449				(50)		0001
Written Call/NDX Index/NDX0213\$7	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2027	1	3,400	21386.1	(196)			(166)		(166)	30				(22)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0001$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2025	10/08/2027	1	33,065	22623		(2,024)		(1,939)		(1,939)	84				(220)		0001
Written Call/MSCI EAFE/MXE0008$Q	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2027	1	1,360,000	2356.8		(52,360)		(30,158)		(30,158)	22,202				(8,148)		0001
Written Call/MSCI EAFE/MXE0009$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/20/2027	1	1,272,000	2486.57		(46,428)		(39,360)		(39,360)	7,068				(8,134)		0001
Written Call/MSCI EAFE/MXE0009$9	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/08/2025	09/08/2027	1	1,188,000	2468.65		(45,144)		(36,517)		(36,517)	8,627				(7,717)		0001
Written Call/MSCI EAFE/MXE0009$2	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/08/2025	08/06/2027	1	1,145,000	2411.78		(43,510)		(30,640)		(30,640)	12,870				(7,235)		0001
Written Call/MSCI EAFE/MXE0009$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2027	1	1,226,606	2543.62		(51,517)		(46,928)		(46,928)	4,589				(8,536)		0001
Written Call/MSCI EAFE/MXE0170$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	1,253,680	2522.25		(56,666)		(42,326)		(42,326)	14,341				(8,429)		0001
Written Call/MSCI EAFE/MXE0402$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/08/2027	1	1,252,000	2497.46		(53,961)		(41,533)		(41,533)	12,429				(8,526)		0001
Written Call/MSCI EAFE/MXE0008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2026	1	339,790	2356.8		(7,136)		(1,509)		(1,509)	5,627				(1,121)		0001
Written Call/MSCI EAFE/MXE0170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	272,190	2486.57		(5,634)		(3,294)		(3,294)	2,340				(1,087)		0001
Written Call/MSCI EAFE/MXE0009$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/22/2025	09/22/2026	1	88,984	2480.86		(2,002)		(1,105)		(1,105)	897				(379)		0001
Written Call/MSCI EAFE/MXE0170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	73,066	2468.65		(1,571)		(917)		(917)	654				(303)		0001
Written Call/MSCI EAFE/MXE0009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/20/2026	1	35,223	2450.93		(1,039)		(531)		(531)	508				(166)		0001
Written Call/MSCI EAFE/MXE0009$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2026	1	126,266	2523.2		(3,030)		(1,909)		(1,909)	1,121				(554)		0001
Written Call/MSCI EAFE/MXE0170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	455,672	2543.62		(11,255)		(9,182)		(9,182)	2,073				(2,205)		0001
Written Call/MSCI EAFE/MXE0402$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	77,760	2497.46		(2,068)		(1,222)		(1,222)	846				(358)		0001
Written Call/MSCI EAFE/MXE0008$P	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2026	1	924,210	2356.8		(19,408)		(4,104)		(4,104)	15,304				(3,050)		0001
Written Call/MSCI EAFE/MXE0170$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	1,092,810	2486.57		(22,621)		(13,226)		(13,226)	9,395				(4,366)		0001
Written Call/MSCI EAFE/MXE0009$A	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/22/2025	09/22/2026	1	1,287,016	2480.86		(28,958)		(15,979)		(15,979)	12,979				(5,483)		0001
Written Call/MSCI EAFE/MXE0137$G	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	1,547,000	2411.78		(33,261)		(15,000)		(15,000)	18,260				(5,992)		0001
Written Call/MSCI EAFE/MXE0170$3	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	1,240,934	2468.65		(26,680)		(15,572)		(15,572)	11,108				(5,145)		0001
Written Call/MSCI EAFE/MXE0009$K	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	11/20/2026	1	1,014,777	2450.93		(29,936)		(15,306)		(15,306)	14,630				(4,780)		0001
Written Call/MSCI EAFE/MXE0009$D	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	10/08/2026	1	1,049,734	2523.2		(25,194)		(15,871)		(15,871)	9,323				(4,605)		0001
Written Call/MSCI EAFE/MXE0170$5	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	1	1,028,328	2543.62		(25,400)		(20,722)		(20,722)	4,678				(4,977)		0001
Written Call/MSCI EAFE/MXE0402$4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	1	1,078,240	2497.46		(28,681)		(16,945)		(16,945)	11,736				(4,968)		0001
Written Call/S&P 500 INDEX/SPXB211$C	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	2,046,000	80		(75,702)		(64,056)		(64,056)	11,646				(24,403)		0001
Written Call/S&P 500 INDEX/SPX140I$1	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	1,775,000	80		(62,125)		(63,283)		(63,283)	(1,158)				(21,084)		0001
Written Call/S&P 500 INDEX/SPXA21Z$6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	818,000	80		(27,976)		(23,964)		(23,964)	4,011				(9,643)		0001
Written Call/S&P 500 INDEX/SPXA21X$X	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,083,000	80		(36,497)		(30,831)		(30,831)	5,666				(12,723)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX140V8V	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,333,000	80		(48,121)		(40,385)		(40,385)	7,737				(15,780)		0001
Written Call/S&P 500 INDEX/SPXB211SY	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,434,000	80		(88,354)		(81,169)		(81,169)	7,185				(29,129)		0001
Written Call/S&P 500 INDEX/SPXB213SH	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	1	1,466,000	80		(45,739)		(49,196)		(49,196)	(3,457)				(17,611)		0001
Written Call/S&P 500 INDEX/SPXB217SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	1	1,614,000	80		(52,616)		(55,964)		(55,964)	(3,347)				(19,668)		0001
Written Call/S&P 500 INDEX/SPXB215S6	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	1	877,000	80		(32,449)		(29,334)		(29,334)	3,115				(10,610)		0001
Written Call/S&P 500 INDEX/SPXB218SC	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	1	1,811,000	80		(65,558)		(63,282)		(63,282)	2,276				(22,140)		0001
Written Call/S&P 500 INDEX/SPXB216S0	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	1	803,000	80		(31,156)		(30,965)		(30,965)	192				(9,747)		0001
Written Call/S&P 500 INDEX/SPXB214SJ	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2031	1	1,582,000	80		(56,794)		(52,461)		(52,461)	4,333				(19,068)		0001
Written Call/MSCI EAFE/MXE0009SP	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	12/08/2027	1	76,394	2543.62		(3,209)		(2,923)		(2,923)	286				(532)		0001
Written Call/MSCI EAFE/MXE0170S4	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	1	122,320	2522.25		(5,529)		(4,130)		(4,130)	1,399				(822)		0001
Written Call/S&P 500 INDEX/SPXB215SA	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	1	645,000	90		(11,675)		(10,258)		(10,258)	1,417				(2,972)		0001
0649999999. Subtotal - written options - hedging other - call options and warrants										230,381,621	(120,807,897)		(158,892,898)	XXX	(168,307,756)	43,403,115		7,982,406		(42,826,276)	XXX	XXX
0709999999. Subtotal - written options - hedging other										230,381,621	(120,807,897)		(158,892,898)	XXX	(168,307,756)	43,403,115		7,982,406		(42,826,276)	XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants										230,381,621	(120,807,897)		(158,892,898)	XXX	(168,307,756)	43,403,115		7,982,406		(42,826,276)	XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options										230,381,621	(120,807,897)		(158,892,898)	XXX	(168,307,756)	43,403,115		7,982,406		(42,826,276)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD TSFR3M	Float to Fixed Asset Hedge 2YR	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/27/2024	04/15/2026		350,000,000	4.41/TSFR3M			663,781			737,773					938,612		100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD TSFR3M	Float to Fixed Asset Hedge 2YR	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	03/27/2024	04/20/2026		350,000,000	4.41/TSFR3M			633,998			763,106					960,699		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD SOFRR	FABN IRS SOFR Jan 2027	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/11/2024	01/15/2027		300,000,000	5.34/SOFRR			(1,577,752)			1,136,017					1,530,511		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD SOFRR	FABN IRS SOFR Jan 2027 Trade 2	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/11/2024	01/15/2027		250,000,000	5.34/SOFRR			(1,343,943)			917,162					1,275,426		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD SOFRR	FHLB IRS SOFR Feb 2027	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/04/2022	02/02/2027		300,000,000	1.99/SOFRR			(8,078,962)	(1,790,650)		(6,354,319)	1,642,179				1,566,340		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD SOFRR	FHLB IRS SOFR March 2029	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/30/2022	03/29/2029		175,000,000	2.94/SOFRR			(3,688,876)			(6,375,283)					1,575,932		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD SOFRR	FHLB IRS SOFR March 2029	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/30/2022	03/29/2029		20,000,000	2.94/SOFRR			(166,668)			(728,604)					180,106		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD SOFRR	AAIA FHLB IRS SOFR Feb 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	02/02/2028		250,000,000	3.84/SOFRR			(2,254,578)			550,296					1,807,281		100/100
Interest Rate Swap/Rec:USD Fixed 4.23/Pay:USD SOFRR	FABN IRS SOFR Jan 2026	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/04/2024	01/09/2026		750,000,000	4.23/SOFRR			(871,505)			(1,257)					588,846		100/100
Interest Rate Swap/Rec:USD Fixed 5.68/Pay:USD SOFRR	FABN IRS SOFR Feb 2026	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/20/2024	02/23/2026		850,000,000	5.68/SOFRR			1,077,082			677,745					1,634,704		100/100
Interest Rate Swap/Rec:USD Fixed 5.56/Pay:USD SOFRR	AAIA Amortizing MUNI FABN 2032	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/12/2024	08/22/2032		304,405,144	5.56/SOFRR			(3,874,675)			1,561,399					3,923,927		100/100
Interest Rate Swap/Rec:USD Fixed 5.52/Pay:USD SOFRR	March 2024 USD FABN	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2024	03/25/2027		1,000,000,000	5.52/SOFRR			(761,038)			10,517,458					5,545,575		100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD TSFR3M	Float to Fixed Asset Hedge 2YR	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2024	04/15/2026		350,000,000	4.42/TSFR3M			677,975			740,268					938,612		100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD TSFR3M	Float to Fixed Asset Hedge 2YR	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/27/2024	04/20/2026		350,000,000	4.42/TSFR3M			669,484			782,496					960,699		100/100
Interest Rate Swap/Rec:USD Fixed 3.78/Pay:USD SOFRR	April 2025 FHLB IRS SOFR 5yr SAFA 2505	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/04/2025	04/03/2030		1,350,000,000	3.78/SOFRR			(8,900,984)			(1,072,654)					13,927,810		100/100
Interest Rate Swap/Rec:USD Fixed 4.52/Pay:USD SOFRR	SAFA-2501 4.52% 1/7/2030	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	01/07/2030		700,000,000	4.52/SOFRR			(448,993)			(237,153)					7,019,151		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD SOFRR	IRS SOFR Jan 2029	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2029		450,000,000	2.72/SOFRR			(12,980,555)			(24,276,222)					3,911,324		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD SOFRR	ACRA Floating rate hedges IRS SOFFR Sep 2026	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	09/15/2026		127,000,000	2.90/SOFRR			(1,760,650)			(535,225)					533,872		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD SOFRR	ACRA Floating rate hedges IRS SOFFR Aug 2026	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	08/15/2026		37,000,000	2.90/SOFRR			(519,216)			(146,360)					145,894		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD SOFRR	ACRA Floating rate hedges IRS SOFFR July 2026	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2026		104,000,000	2.84/SOFRR			(1,498,813)			(401,298)					381,053		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD SOFRR	FHLB IRS SOFR March 2027	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/08/2027		239,895,000	3.21/SOFRR			(6,653,385)	(1,824,815)		(5,047,317)	1,541,800				1,304,928		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD SOFRR	Converting fixed coupon FABNs to float	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	08/19/2028		625,000,000	1.99/SOFRR			(7,515,980)			(2,988,429)					5,073,306		100/100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD SOFRR	Converting fixed coupon FABNs to float	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	06/09/2031		600,000,000	2.67/SOFRR			(7,553,918)			(12,226,192)					6,997,846		100/100
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD SOFRR	Converting fixed coupon FABNs to float	Exhibit 5 & 7	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2022	06/29/2026		495,895,000	1.61/SOFRR			(5,633,207)			(1,025,428)					1,741,202		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD SOFRR	Converting fixed coupon FABNs to float	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/16/2022	10/02/2026		528,155,000	1.73/SOFRR			(6,178,808)			(1,397,132)					2,292,193		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD SOFRR ...	Converting fixed coupon FABNs to float	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031		448,387,000	2.65/SOFRR			(5,577,443)			(10,203,099)					5,381,411		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD SOFRR ...	ACRA Floating rate hedges IRS SOFFR July 2027	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/07/2022	07/15/2027		250,000,000	2.76/SOFRR			(3,817,247)			(2,030,961)					1,549,690		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD SOFRR ...	ACRA Floating rate hedges IRS SOFFR July 2027	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2027		5,000,000	2.81/SOFRR			(73,630)			(36,649)					30,994		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD SOFRR ...	ACRA Floating rate hedges IRS SOFFR July 2026	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2022	07/15/2026		180,000,000	2.79/SOFRR			(2,687,125)			(738,971)					659,514		100/100
Interest Rate Swap/Rec:USD Fixed 4.95/Pay:USD SOFRR ...	ATH 4.95 01/07/27 FABNIA081 US04685A4E88	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/10/2025	01/07/2027		1,100,000,000	4.95/SOFRR			(1,293,150)			8,285,795					5,552,489		100/100
Interest Rate Swap/Rec:USD Fixed 3.48/Pay:USD SOFRR ...	April 2025 FHLB IRS SOFR 2409 SAFA Extension	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/10/2031		500,000,000	3.48/SOFRR						77,380					5,833,007		100/100
Interest Rate Swap/Rec:USD Fixed 3.56/Pay:USD SOFRR ...	April 2025 FHLB IRS SOFR 2412 SAFA Extension	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/28/2032		200,000,000	3.56/SOFRR						(63,570)					2,548,704		100/100
Interest Rate Swap/Rec:USD Fixed 4.07/Pay:USD SOFRR ...	FHLB November 2025 4.068% 11/12/2032	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	11/12/2032		650,000,000	4.07/SOFRR			(296,768)			(1,959,647)					8,519,236		100/100
Interest Rate Swap/Rec:USD Fixed 4.00/Pay:USD SOFRR ...	FHLB November 2025 3.998% 3/12/2032	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	03/12/2032		575,000,000	4.00/SOFRR			(290,637)			(1,386,996)					7,158,692		100/100
Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD SOFRR ...	June 2024 USD FHLB IRS SAFA 2409 (ADV1006868)	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2024	06/10/2027		500,000,000	4.16/SOFRR			(476,225)			6,090,188					3,001,140		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD SOFRR ...	June 2024 USD FHLB IRS SAFA 2411 (ADV1007379)	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2024	06/26/2027		400,000,000	4.19/SOFRR			(249,132)			5,238,995					2,437,155		100/100
Interest Rate Swap/Rec:USD Fixed 4.18/Pay:USD SOFRR ...	June 2024 USD FHLB IRS SAFA 2412 (ADV1007380)	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2024	06/26/2027		200,000,000	4.18/SOFRR			(139,775)			2,597,519					1,218,577		100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFRR ...	Oct 2024 FHLB IRS SOFR 8yr	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2024	07/29/2032		300,000,000	4.44/SOFRR			(2,325,951)			(266,083)					3,847,967		100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFRR ...	Oct 2024 FHLB IRS SOFR 8yr Trade 2	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2024	07/29/2032		300,000,000	4.44/SOFRR			(2,341,285)			(355,533)					3,847,967		100/100
Interest Rate Swap/Rec:USD Fixed 3.53/Pay:USD SOFRR ...	April 2025 FHLB IRS SOFR 2411 SAFA Extension	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/26/2031		400,000,000	3.53/SOFRR						674,094					4,685,156		100/100
Interest Rate Swap/Rec:USD Fixed 3.73/Pay:USD SOFRR ...	FHLB November 2025 3.725% 8/13/2027	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	08/13/2027		325,000,000	3.73/SOFRR			(190,291)			477,591					2,066,012		100/100
Interest Rate Swap/Rec:USD Fixed 3.71/Pay:USD SOFRR ...	FHLB November 2025 3.713% 11/12/2027	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/14/2025	11/12/2027		750,000,000	3.71/SOFRR			(468,925)			1,040,280					5,122,221		100/100
Interest Rate Swap/Rec:USD Fixed 3.52/Pay:USD TSFR3M .	Float to Fixed Asset Hedge 6YR Trade	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/10/2024	11/28/2030		500,000,000	3.52/TSFR3M			(3,845,176)			2,111,778					5,540,943		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 3.34/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 11/15/2025	D1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/29/2025	11/15/2030		200,000,000	3.34/TSFR3M			(127,453)			(735,156)					2,208,328		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD TSFR3M	Float to Fixed Asset Hedge 5YR	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/29/2024	07/20/2029		350,000,000	4.30/TSFR3M			239,207			11,596,598					3,298,842		100/100
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD TSFR3M	Float to Fixed Asset Hedge 7YR	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	05/29/2024	07/15/2031		500,000,000	4.22/TSFR3M			(47,725)			18,977,990					5,884,156		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD TSFR3M	Float to Fixed Asset Hedge 5YR 2	Exhibit 5 & 7	Interest Rate	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/29/2024	07/15/2029		300,000,000	4.30/TSFR3M			231,427			9,705,984					2,822,124		100/100
Interest Rate Swap/Rec:USD Fixed 4.32/Pay:USD TSFR3M	Float to Fixed Asset Hedge 5YR 3	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	07/20/2029		350,000,000	4.32/TSFR3M			307,605			11,604,863					3,298,842		100/100
Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD TSFR3M	Float to Fixed Asset Hedge 3YR	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/29/2024	07/20/2027		500,000,000	4.57/TSFR3M			1,700,335			9,463,787					3,113,162		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD TSFR3M	Float to Fixed Asset Hedge 4YR	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2024	10/20/2028		500,000,000	3.58/TSFR3M			(3,326,503)			3,706,862					4,187,391		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD TSFR3M	Float to Fixed Asset Hedge 4YR Trade 2	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/25/2028		500,000,000	3.58/TSFR3M			(3,476,138)			3,561,653					4,197,602		100/100
Interest Rate Swap/Rec:USD Fixed 3.60/Pay:USD TSFR1M	Float to Fixed Asset Hedge 3YR Trade	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/11/2024	10/15/2027		750,000,000	3.60/TSFR1M			(4,787,992)			4,115,149					5,015,814		100/100
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD TSFR1M	ACRA2A Rate Hedge April 2025	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/15/2029		1,000,000,000	3.66/TSFR1M			(3,910,115)			10,486,760					9,069,744		100/100
Interest Rate Swap/Rec:USD Fixed 3.88/Pay:USD TSFR3M	May 2025 10yr ACRA2 Float-Fix	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2035		500,000,000	3.88/TSFR3M			(915,578)			6,136,052					7,654,795		100/100
Interest Rate Swap/Rec:USD Fixed 3.76/Pay:USD TSFR3M	June 2025 7yr ACRA1 Float-Fix	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/15/2025	06/15/2032		370,000,000	3.76/TSFR3M			(782,512)			5,345,198					4,702,157		100/100
Interest Rate Swap/Rec:USD Fixed 3.74/Pay:USD TSFR1M	May 2025 7yr ACRA2A Float-Fix	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/15/2025	05/15/2032		130,000,000	3.74/TSFR1M			(353,768)			1,730,384					1,641,214		100/100
Interest Rate Swap/Rec:USD Fixed 3.38/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 11/15/2025	D1	Interest Rate	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/30/2025	11/15/2030		300,000,000	3.38/TSFR3M			(178,616)			(154,917)					3,312,492		100/100
Interest Rate Swap/Rec:USD Fixed 3.36/Pay:USD TSFR1M	ACRA 2A Float to Fixed Hedge 3.357% 11/15/2025	D1	Interest Rate	Bank of Montreal 54930047C63MPGNXE075	10/30/2025	11/15/2030		250,000,000	3.36/TSFR1M			(171,818)			(667,375)					2,760,410		100/100
Interest Rate Swap/Rec:USD Fixed 3.36/Pay:USD TSFR1M	ACRA 2A Float to Fixed Hedge 3.3565% 11/15/2025	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/30/2025	11/15/2030		250,000,000	3.36/TSFR1M			(171,982)			(609,103)					2,760,410		100/100
Interest Rate Swap/Rec:USD Fixed 3.69/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 3.6935% 12/15/2035	D1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2025	12/15/2035		200,000,000	3.69/TSFR3M			(2,805)			(1,137,616)					3,156,207		100/100
Interest Rate Swap/Rec:USD Fixed 3.69/Pay:USD TSFR3M	ACRA 2A Float to Fixed Hedge 3.687% 11/15/2035	D1	Interest Rate	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/05/2025	11/15/2035		50,000,000	3.69/TSFR3M			(10,301)			(148,837)					785,790		100/100
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD TSFR3M	Catalina Rate Hedge March 2025	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/03/2028		90,000,000	3.66/TSFR3M			(387,933)			682,096					663,289		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 3.81/Pay:USD TSFR3M .	Floating asset to Fixed for Catalina ...	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	. 11/05/2024	. 01/15/2030		470,000,000	3.81/TSFR3M			(1,900,854)			7,833,290					4,725,683		100/100
Interest Rate Swap/Rec:USD Fixed 3.82/Pay:USD TSFR3M .	Floating asset to Fixed for Catalina Trade 2	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/05/2024	. 11/28/2029		75,000,000	3.82/TSFR3M			(350,552)			1,259,935					741,735		100/100
Interest Rate Swap/Rec:USD Fixed 3.83/Pay:USD TSFR1M .	Floating asset to Fixed for Catalina Trade 3	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/05/2024	. 11/15/2027		380,000,000	3.83/TSFR1M			(1,554,225)			3,797,415					2,600,969		100/100
Interest Rate Swap/Rec:USD Fixed 5.62/Pay:USD SOFRR ...	May 2024 USD FABN US04685A3V13	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 05/28/2024	. 05/08/2026		900,000,000	5.62/SOFRR			4,553,252			3,644,692					2,664,836		100/100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD SOFRR ...	May 2024 USD FABN US04685A3Q28	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 05/28/2024	. 01/09/2029		400,000,000	5.58/SOFRR			117,086			11,606,059					3,479,883		100/100
Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD SOFRR ...	June 2024 USD FHLB IRS SAFA 2405 (ADV1006862)	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 06/14/2024	. 06/12/2028		500,000,000	4.70/SOFRR			(1,320,286)			8,658,244					3,912,572		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD SOFRR ...	June 2024 USD FHLB IRS SAFA 2410 (ADV1007378)	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 06/28/2024	. 06/26/2027		200,000,000	4.19/SOFRR			(127,608)			2,615,102					1,218,577		100/100
Interest Rate Swap/Rec:USD Fixed 4.52/Pay:USD SOFRR ...	SAFA-2501 4.52% 1/7/2030	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 11/14/2025	. 01/07/2030		600,000,000	4.52/SOFRR			(384,851)			(203,274)					6,016,415		100/100
Interest Rate Swap/Rec:USD Fixed 4.39/Pay:USD SOFRR ...	SAFA-2502 4.391% 1/7/2030	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 11/14/2025	. 01/30/2030		500,000,000	4.39/SOFRR			(319,444)			(196,733)					5,052,803		100/100
Interest Rate Swap/Rec:USD Fixed 4.68/Pay:USD SOFRR ...	SAFA-2406 4.684% 6/10/2030	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 11/14/2025	. 06/10/2030		400,000,000	4.68/SOFRR			(250,419)			(376,571)					4,216,081		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(120,323,511)	(3,615,465)	XXX	97,421,488	3,183,979				240,919,048	XXX	XXX
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 10/02/2019	. 09/30/2031		23,518,850	3.45/1.38			465,736	(1,745,842)		(378,269)					281,998		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 07/17/2020	. 10/23/2032		8,562,000	2.56/1.35			105,889	(251,265)		(173,051)					111,770		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 07/17/2020	. 10/23/2035		9,134,400	2.65/1.45			112,241	(266,416)		(139,447)					143,096		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/17/2020	. 10/23/2040		6,854,400	3.08/1.83			87,675	(196,212)		(53,823)					131,945		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 12/04/2020	. 03/19/2036		13,050,500	2.71/1.06			225,446	418,154		1,006,474					208,624		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	. 03/18/2021	. 04/13/2041		16,660,000	4.24/2.02			393,785	208,573		2,327,426					325,757		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	. 06/10/2021	. 07/01/2041		24,360,000	3.55/1.84			457,256	857,961		2,552,238					479,675		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	. 06/10/2021	. 07/01/2042		36,540,000	3.29/1.56			685,698	1,286,942		3,124,411					742,347		100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	693130AA7	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	. 06/10/2021	. 06/15/2035		13,951,594	5.25/6.05			(336,940)	(5,558,355)		(5,463,852)					214,558		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	. 09/08/2016	. 10/26/2028		20,000,000	3.44/2.78			227,712	1,638,219		1,405,630					167,986		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 01/31/2024	. 07/15/2029		5,444,118	SOFRR/3MEUR			122,936	(446,668)		(442,917)					51,213		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2395174639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	. 02/23/2024	. 01/15/2031		1,541,678	SOFRR/3MEUR			35,360	(130,263)		(136,180)					17,312		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2339006483	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		9,564,656	SOFRR/3MEUR			214,634	(811,494)		(808,118)		(1,230,914)			89,171		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		10,248,525	SOFRR/3MEUR			225,024	(856,188)		(885,428)		(1,317,343)			84,350		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2770762412	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/26/2024	07/25/2032		7,598,500	SOFRR/3MEUR			177,384	(627,214)		(637,900)		(975,809)			97,381		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2770762685	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2024	01/25/2033		22,236,350	SOFRR/3MEUR			531,342	(1,853,240)		(2,047,347)		(2,857,727)			295,709		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2326514150	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027		4,336,815	SOFRR/3MEUR			93,336	(375,344)		(384,039)		(558,999)			29,004		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	03/20/2029		4,261,704	SOFRR/3MEUR			93,428	(365,848)		(362,728)		(548,962)			38,232		100/100
Currency Swap/Rec:USD 6.57/Pay:EUR 4.79	XS2511417037	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2024	04/24/2028		4,104,760	6.57/4.79			64,739	(360,627)		(336,383)		(529,725)			31,228		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		3,942,016	SOFRR/3MEUR			83,004	(383,454)		(387,808)		(514,779)			40,865		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	01/15/2033		6,527,000	SOFRR/3MEUR			141,940	(641,122)		(703,547)		(850,348)			86,631		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		6,120,673	SOFRR/3MEUR			131,902	(605,610)		(650,226)		(797,933)			78,278		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	07/15/2033		6,227,400	SOFRR/3MEUR			137,166	(611,693)		(709,400)		(811,316)			85,513		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		3,635,620	7.05/5.50			47,238	(359,727)		(368,843)		(473,965)			46,496		100/100
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	XS2370637246	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/09/2024	07/15/2028		4,668,391	3.48/2.10			61,193	(399,823)		(379,714)		(601,238)			37,199		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2413884680	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027		2,218,715	SOFRR/3MEUR			46,278	(190,244)		(192,338)		(285,773)			14,838		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		10,419,840	SOFRR/3MEUR			234,000	(861,139)		(998,468)		(1,338,253)			143,083		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	04/25/2031		4,666,360	SOFRR/3MEUR			102,870	(386,578)		(427,964)		(599,426)			53,804		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2084073928	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/08/2024	01/20/2029		2,180,400	SOFRR/3MEUR			46,773	(169,804)		(174,039)		(278,803)			19,063		100/100
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	XS2373707327	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		2,456,100	3.52/2.20			31,578	(187,879)		(181,244)		(313,653)			18,916		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		6,554,400	SOFRR/3MEUR			143,617	(496,212)		(511,031)		(836,408)			50,480		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	02/15/2028		2,474,100	SOFRR/3MEUR			55,222	(169,879)		(179,696)		(313,653)			18,037		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		2,221,800	SOFRR/3MEUR			50,063	(128,404)		(128,833)		(278,803)			19,381		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2084075386	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/28/2024	07/20/2029		4,446,800	SOFRR/3MEUR			100,895	(253,608)		(268,873)		(557,605)			41,912		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2125180344	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		1,403,456	SOFRR/3MEUR			31,065	(85,398)		(85,328)		(176,622)			11,725		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	XS2125181235	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		5,538,500	3.08/1.90			61,850	(337,010)		(336,867)		(553,008)			46,270		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		4,972,950	SOFRR/3MEUR			110,050	(315,009)		(313,722)		(627,306)			43,381		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		8,725,550	SOFRR/3MEUR			189,775	(557,755)		(592,675)		(894,872)			82,082		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/06/2024	02/22/2029		3,335,080	SOFRR/3MEUR			54,752	(201,977)		(202,180)		(201,977)			29,586		100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.65	XS2296332872	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2028		18,204,450	2.77/1.65			190,563	(1,184,732)		(1,204,182)		(1,742,427)			152,086		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2296333250	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/10/2024	04/15/2029		17,090,300	SOFRR/3MEUR			361,684	(1,123,780)		(1,135,206)		(1,642,250)			155,005		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2296333508	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/10/2024	10/15/2029		7,332,290	SOFRR/3MEUR			156,804	(482,138)		(503,199)		(704,578)			71,389		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2863282880	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	10/15/2033		1,556,520	SOFRR/3MEUR		(481)	32,772	(89,176)		(102,888)		(88,695)			21,728		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2861759459	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		3,355,200	SOFRR/3MEUR			76,633	(171,210)		(173,829)		(422,258)			31,563		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2904847741	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	09/27/2024	10/15/2033		3,864,926	SOFRR/3MEUR			91,474	(197,401)		(207,943)		(481,910)			53,952		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2373314942	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		1,342,920	SOFRR/3MEUR			30,522	(67,291)		(68,891)		(167,646)			12,510		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2871502709	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	09/27/2024	01/20/2033		1,565,200	SOFRR/3MEUR			35,232	(80,573)		(82,230)		(195,783)			20,795		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2444281856	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		2,684,160	SOFRR/3MEUR			61,503	(136,931)		(136,876)		(337,566)			28,681		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		11,460,420	SOFRR/3MEUR			256,675	(596,126)		(620,615)		(1,430,258)			149,365		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2905440256	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/30/2024	04/15/2033		9,323,072	SOFRR/3MEUR			209,019	(500,780)		(518,277)		(1,165,395)			125,889		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2905440686	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	07/15/2033		8,454,732	SOFRR/3MEUR			194,033	(452,541)		(500,230)		(1,056,662)			116,098		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25 .	XS2905440090	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		4,245,360	6.64/5.25			54,429	(220,027)		(220,617)		(529,725)			55,330		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2331768429	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	01/20/2029		6,430,178	SOFRR/3MEUR			137,502	(458,823)		(474,287)		(823,727)			56,218		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2305548468	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	10/15/2029		1,097,300	SOFRR/3MEUR			23,955	(78,486)		(82,505)		(140,944)			10,684		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2907992445	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	07/15/2032		24,147,200	SOFRR/3MEUR			542,602	(1,705,043)		(1,784,357)		(3,066,829)			308,821		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2907992874	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/07/2024	01/15/2033		20,854,400	SOFRR/3MEUR			464,182	(1,472,537)		(1,577,973)		(2,648,625)			276,794		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2907995547	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	07/15/2033		26,456,980	SOFRR/3MEUR			605,102	(1,862,977)		(2,084,761)		(3,359,572)			363,301		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2917066735	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	01/14/2034		3,525,925	SOFRR/3MEUR			72,836	(293,156)		(349,321)		(293,156)			50,001		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		5,402,000	SOFRR/3MEUR			110,604	(473,510)		(516,764)		(473,510)			73,896		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/22/2024	09/24/2033		6,481,800	SOFRR/3MEUR			136,337	(568,812)		(651,975)		(568,812)			90,147		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2929409634	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	05/20/2033		6,382,620	SOFRR/3MEUR			130,554	(550,481)		(609,289)		(550,481)			86,749		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988634056	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	SOFRR/3MEUR			124,760	(800,567)		(940,654)		(800,567)			94,400		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.70 .	XS2988633835	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			46,431	(368,459)		(276,591)		(368,459)			42,222		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.60 .	XS2990401601	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		3,077,400	6.69/4.60			47,853	(447,906)		(340,282)		(447,906)			41,632		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2990401866	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	02/03/2025	10/25/2033		1,539,000	SOFRR/3MEUR			28,840	(223,653)		(257,285)		(223,653)			21,521		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2990402088	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2025	04/25/2034		11,477,760	SOFRR/3MEUR			199,916	(1,683,382)		(1,953,082)		(1,683,382)			165,540		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988590761	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	SOFRR/3MEUR			173,320	(1,233,283)		(1,386,612)		(1,233,283)			131,706		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988590928	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	SOFRR/3MEUR			134,987	(1,024,885)		(1,198,813)		(1,024,885)			112,001		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2991887956	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	SOFRR/3MEUR			58,911	(458,857)		(526,361)		(458,857)			48,546		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2991888178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	SOFRR/3MEUR			138,860	(1,040,285)		(1,163,518)		(1,040,285)			111,786		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2980877661	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	01/20/2033		10,104,183	SOFRR/3MEUR			164,474	(1,259,053)		(1,428,226)		(1,259,053)			134,240		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2980877828	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	SOFRR/3MEUR			87,194	(685,660)		(794,366)		(685,660)			75,368		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2995376253	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,187,444	SOFRR/3MEUR			229,659	(1,773,966)		(2,069,594)		(1,773,966)			194,819		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2995385593	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	07/15/2034		10,167,850	SOFRR/3MEUR			169,305	(1,265,892)		(1,568,232)		(1,265,892)			148,590		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2989698316	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		30,409,400	SOFRR/3MEUR			542,413	(3,668,556)		(4,190,668)		(3,668,556)			403,615		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2989698746	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	07/15/2033		11,521,400	SOFRR/3MEUR			211,230	(1,404,721)		(1,636,768)		(1,404,721)			158,209		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2989699041	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		12,570,000	SOFRR/3MEUR			225,699	(1,531,223)		(1,887,006)		(1,531,223)			178,283		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3006147873	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/28/2025	07/15/2033		18,738,000	SOFRR/3MEUR			312,239	(2,413,835)		(2,796,047)		(2,413,835)			257,306		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3006391430	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	10/25/2033		12,873,910	SOFRR/3MEUR			216,867	(1,666,802)		(1,951,682)		(1,666,802)			180,027		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3006391604	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/28/2025	01/25/2034		15,146,550	SOFRR/3MEUR			251,164	(1,951,183)		(2,387,203)		(1,951,183)			215,193		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3019793390	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	04/15/2034		6,064,800	SOFRR/3MEUR			98,204	(515,771)		(678,690)		(515,771)			87,327		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3019793044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2025	01/15/2034		4,550,700	SOFRR/3MEUR			73,080	(384,728)		(480,420)		(384,728)			64,544		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3019792665	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	03/10/2025	07/15/2033		4,482,754	SOFRR/3MEUR			71,843	(376,293)		(446,905)		(376,293)			61,556		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3004566009	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		25,848,000	SOFRR/3MEUR			427,014	(2,354,447)		(2,692,070)		(2,354,447)			343,073		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	04/15/2033		18,122,160	SOFRR/3MEUR			318,569	(1,619,553)		(1,877,246)		(1,619,553)			244,702		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036672700	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		40,851,300	SOFRR/3MEUR			668,741	(2,333,696)		(2,542,966)		(2,333,696)			560,961		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036675711	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		40,851,300	SOFRR/3MEUR			655,365	(2,333,696)		(2,542,966)		(2,333,696)			560,961		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036677923	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		32,681,040	SOFRR/3MEUR			534,993	(1,866,957)		(2,034,373)		(1,866,957)			448,769		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3037637322	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		27,231,750	SOFRR/3MEUR			450,772	(1,558,248)		(1,779,946)		(1,558,248)			386,235		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3037636787	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		23,897,250	SOFRR/3MEUR			399,799	(1,367,442)		(1,561,993)		(1,367,442)			338,940		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3037638304	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		18,450,900	SOFRR/3MEUR			308,682	(1,055,792)		(1,206,004)		(1,055,792)			261,694		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		3,260,250	6.75/5.10			30,230	(118,168)		(55,650)		(118,168)			43,272		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		9,582,642	SOFRR/3MEUR			138,117	(358,720)		(403,416)		(358,720)			131,587		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		7,491,990	SOFRR/3MEUR			112,100	(263,683)		(299,640)		(263,683)			106,261		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3067928492	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	07/21/2033		8,233,100	SOFRR/3MEUR			125,640	(286,389)		(306,587)		(286,389)			113,178		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3067928658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	01/21/2034		6,814,200	SOFRR/3MEUR			108,662	(236,412)		(267,167)		(236,412)			96,746		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3067928146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	04/21/2033		11,922,750	SOFRR/3MEUR			180,552	(415,820)		(443,544)		(415,820)			161,173		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3046362540	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		15,042,352	SOFRR/3MEUR			199,372	(845,026)		(978,087)		(845,026)			213,349		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3046362896	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	04/15/2034		10,134,670	SOFRR/3MEUR			139,326	(558,758)		(676,606)		(558,758)			145,928		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		4,627,670	SOFRR/3MEUR			60,737	(190,248)		(214,461)		(190,248)			66,633		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	05/23/2025	04/15/2034		1,300,454	SOFRR/3MEUR			17,141	(48,563)		(51,900)		(48,563)			18,725		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3079940386	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		2,377,200	SOFRR/3MEUR			33,237	(90,514)		(110,514)		(90,514)			33,184		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3079940626	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		4,355,890	SOFRR/3MEUR			62,556	(168,252)		(212,268)		(168,252)			62,720		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		5,564,325	6.33/4.60			44,260	(164,297)		(4,348)		(164,297)			76,408		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3086802074	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		17,200,248	SOFRR/3MEUR			202,835	(520,289)		(547,099)		(520,289)			240,104		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		20,780,760	SOFRR/3MEUR			252,301	(606,095)		(631,606)		(606,095)			299,220		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076314312	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		21,066,630	SOFRR/3MEUR			246,624	(702,133)		(740,607)		(702,133)			294,076		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076314585	D1	Currency	Bank of Montreal 549300O47C63MPGNXE075	06/06/2025	01/15/2034		20,213,700	SOFRR/3MEUR			243,478	(644,359)		(684,073)		(644,359)			286,696		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3124351795	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/21/2025	10/15/2033		7,367,850	SOFRR/3MEUR			76,913	(35,292)		(27,627)		(35,292)			102,850		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3124351951	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/21/2025	04/15/2034		7,999,380	SOFRR/3MEUR			85,904	(38,317)		(22,674)		(38,317)			115,182		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3117287840	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	04/25/2033		2,046,275	SOFRR/3MEUR			21,291	(10,153)		(7,882)		(10,153)			27,683		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3117288061	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/22/2025	10/25/2033		9,937,774	SOFRR/3MEUR			103,855	(55,293)		(67,014)		(55,293)			138,968		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3133400823	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/31/2025	10/15/2034		10,337,460	SOFRR/3MEUR			93,812	(308,964)		(428,149)		(308,964)			153,282		100/100
Currency Swap/Rec:USD 6.46/Pay:EUR 5.00	XS3133401128	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/15/2033		8,849,520	6.46/5.00			47,537	(140,010)		(8,345)		(140,010)			121,520		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3145351469	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/04/2025	04/15/2032		5,497,292	SOFRR/3MEUR			52,083	(79,742)		(80,797)		(79,742)			68,953		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3141253396	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	07/26/2033		8,952,790	SOFRR/3MEUR			55,445	(95,495)		(94,275)		(95,495)			123,183		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3141253636	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/07/2025	01/26/2034		4,877,040	SOFRR/3MEUR			30,496	(58,388)		(58,669)		(58,388)			69,302		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3170927175	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		21,442,077	SOFRR/3MEUR			323,716	184,483		211,834		184,483			299,317		100/100
Currency Swap/Rec:USD 5.77/Pay:EUR 4.50	XS3134523011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	04/28/2034		28,171,200	5.77/4.50			153,747	(31,247)		(48,088)		(31,247)			406,505		100/100
Currency Swap/Rec:USD 5.60/Pay:EUR 4.34	XS3104529048	D1	Currency	Bank of Montreal 549300O47C63MPGNXE075	09/24/2025	07/15/2035		35,103,000	5.60/4.34			117,262	(150,058)		(73,130)		(150,058)			542,181		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3183183873	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		12,137,469	SOFRR/3MEUR			59,270	(65,965)		(62,735)		(65,965)			172,149		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3183184251	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	04/15/2034		7,506,144	SOFRR/3MEUR			37,297	(52,112)		(62,306)		(52,112)			108,080		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 5.88	XS2868952719	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2025	11/06/2031		32,844,000	7.10/5.88			468,688	(58,854)		(137,607)		(58,854)			397,265		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3130029187	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/02/2025	11/15/2033		3,943,632	SOFRR/3MEUR			22,701	(4,543)		(13,526)		(4,543)			55,350		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.27/Pay:GBP 5.63	BMWGM36	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/23/2025	01/03/2053		26,660,000	5.27/5.63			(17,942)	(278,384)		(1,463,008)		(278,384)			692,998		100/100
Currency Swap/Rec:USD 5.40/Pay:GBP 5.75	BPY1D93	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/23/2025	04/28/2050		26,666,000	5.40/5.75			(16,576)	(288,576)		(1,580,004)		(288,576)			657,788		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.38	BRJWKJ4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	01/03/2050		26,642,600	6.03/6.38			(17,527)	(326,250)		(1,242,989)		(326,250)			652,943		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 4.30	B89KPJ0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	09/25/2042		26,640,000	3.99/4.30			(15,561)	(265,625)		(1,078,547)		(265,625)			545,066		100/100
Currency Swap/Rec:USD 5.88/Pay:GBP 6.25	BGNKKQ4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2025	10/20/2048		19,984,500	5.88/6.25			(13,827)	(216,138)		(1,111,660)		(216,138)			477,324		100/100
Currency Swap/Rec:USD 6.53/Pay:GBP 6.88	B2RKOH3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	05/20/2038		13,349,500	6.53/6.88			(6,063)	(127,589)		(345,146)		(127,589)			234,964		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.50	DE000DL19V55	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	11/30/2026		3,723,520	5.65/4.50			28,837	(36,806)		(46,003)		(36,806)			17,809		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.58	05594KAE6	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/10/2025	05/10/2055		57,817,000	6.01/4.58			112,981	(949,822)		(511,857)		(949,822)			1,566,812		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		52,592,924	6.57/6.80			(355)	(127,483)		(1,485,375)		(127,483)			1,315,255		100/100
Currency Swap/Rec:USD 4.38/Pay:EUR 6MEUR ...	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028		31,770,000	4.38/6 M Euribor			182,211	(3,483,058)		(4,135,706)		(4,182,040)			275,262		100/100
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2016	01/16/2034		4,333,000	7.12/5.63			67,529	(386,606)		88,381		(341,213)			61,466		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027		2,989,440	6.34/4.88			43,972	(245,323)		(189,934)		(231,513)			15,706		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028		5,768,280	7.29/4.75			130,233	(576,748)		(434,196)		(755,275)			47,762		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYW0G96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028		3,708,950	7.29/4.63			104,502	(403,844)		(328,714)		(489,205)			26,459		100/100
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028		1,907,460	7.33/4.75			43,155	(207,615)		(159,031)		(252,168)			15,794		100/100
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034		2,874,310	7.31/5.63			51,595	(227,132)		124,753		(226,284)			40,774		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2017	05/19/2026		4,234,000	3.81/1.63			89,058	(466,387)		(455,015)		(557,618)			13,064		100/100
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/08/2017	05/19/2026		4,216,000	3.83/1.63			89,153	(484,385)		(477,430)		(557,591)			13,009		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034		1,745,800	7.46/5.63			33,835	(142,659)		89,876		(140,241)			24,765		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028		1,385,150	7.18/4.75			29,642	(142,626)		(110,585)		(184,321)			11,469		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027		2,282,700	6.71/4.50			48,001	(184,959)		(166,777)		(298,534)			13,701		100/100
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034		2,195,040	7.23/5.63			41,512	(94,862)		168,279		(177,451)			31,138		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	03/02/2026		109,770	6.05/3.75			2,721	(7,738)		(7,581)		(14,072)			224		100/100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RKOH3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038		1,032,960	8.71/6.88			18,162	(44,609)		148,091		(91,885)			18,181		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028		1,866,090	6.96/4.75			38,588	(131,038)		(94,966)		(244,772)			15,452		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYW0G96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028		3,024,000	6.84/4.63			79,038	(147,144)		(104,984)		(384,636)			21,572		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027		2,240,000	6.64/4.38			54,240	(109,416)		(91,701)		(283,730)			12,505		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027		7,280,000	5.51/3.38			153,242	(356,165)		(271,435)		(919,124)			48,087		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027		450,680	6.55/4.50			9,479	(19,117)		(15,828)		(57,429)			2,705		100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027		3,380,100	5.47/3.38			70,331	(143,999)		(104,263)		(425,036)			22,327		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA87	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2029		11,264,000	4.10/2.21			88,306	(487,019)		(210,942)		(487,019)			105,221		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA87	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029		7,882,000	4.11/2.21			153,862	(343,714)		(158,505)		(975,809)			73,628		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027		896,800	6.69/4.38			22,193	(42,917)		(35,319)		(113,664)			5,006		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYWOG96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028		783,300	6.89/4.63			20,808	(38,719)		(27,262)		(100,461)			5,588		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD NFIX3 ...	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		2,934,000	3.62/NFIX3			(16,922)	632,001		498,835		(64,800)			28,895		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		5,882,500	4.00/2.02			121,942	6,990		178,692		(697,007)			57,583		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029		5,886,000	4.00/2.02			122,258	10,490		178,354		(697,007)			57,617		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		5,879,000	4.10/2.12			123,681	3,490		181,923		(697,007)			58,507		100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	BJQY826	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033		11,568,000	7.14/4.88			275,742	(79,840)		527,607		(1,656,925)			159,770		100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QP0K2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2017	04/07/2038		13,248,000	8.83/7.00			281,324	(113,989)		2,244,665		(1,286,226)			232,067		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2017	09/29/2027		2,361,600	5.83/3.38			61,412	14,773		54,912		(286,615)			15,599		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	03/31/2027		2,363,000	6.84/4.38			67,078	17,388		42,474		(291,991)			13,191		100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	06/10/2027		2,363,000	7.03/4.50			65,903	19,595		49,968		(296,750)			14,183		100/100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2017	05/20/2038		2,005,800	8.67/6.88			39,225	2,434		377,908		(181,377)			35,304		100/100
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2017	01/16/2034		2,005,800	7.08/5.63			38,646	(6,607)		218,392		(164,770)			28,454		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2017	09/27/2028		2,358,800	7.29/4.75			64,507	19,714		85,054		(300,907)			19,531		100/100
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2017	03/02/2026		2,357,000	6.11/3.75			65,650	7,301		10,682		(286,743)			4,818		100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2017	04/19/2029		5,355,600	4.66/3.30			76,098	(31,837)		223,221		(391,017)			48,655		100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2017	04/19/2029		13,346,000	4.68/3.30			190,512	(123,447)		540,134		(976,459)			121,246		100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2017	02/07/2027		4,004,400	6.23/4.88			67,869	(36,022)		34,104		(299,525)			21,038		100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYWOG96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028		2,728,950	6.98/4.63			81,600	35,367		82,032		(341,089)			19,468		100/100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2018	03/07/2032		6,795,500	6.33/4.88			109,110	94,946		704,312		(537,808)			84,510		100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BDOXQG7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/18/2018	12/30/2028		6,937,000	3.95/2.63			105,327	200,596		493,361		(483,111)			60,076		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2018	03/07/2032		6,969,500	6.51/4.88			132,328	294,625		971,735		(543,641)			86,674		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			43,102	164,582		347,807		164,582			29,316		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			47,039	164,582		347,807		(192,007)			29,316		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		5,716,400	4.46/3.02			95,897	325,564		909,708		(384,014)			76,723		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		4,287,300	4.46/3.02			29,129	244,173		682,281		244,173			57,542		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		11,436,000	4.62/3.11			201,217	654,329		2,467,074		(768,028)			199,811		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		2,859,000	4.62/3.11			46,094	163,582		616,769		163,582			49,953		100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029		9,880,500	6.09/4.63			174,679	501,183		985,429		(733,469)			91,020		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032		11,299,200	6.45/4.88			214,127	622,621		1,680,203		(861,758)			140,518		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/05/2018	12/30/2028		11,209,600	3.96/2.63			174,064	426,778		919,251		(766,757)			97,078		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BDOXQG7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028		15,185,500	3.91/2.63			222,737	356,634		1,024,689		(1,050,132)			131,510		100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/13/2018	04/19/2029		6,948,000	4.64/3.30			105,891	210,172		549,293		(480,269)			63,121		100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/21/2018	04/19/2029		6,977,000	4.73/3.30			113,413	240,502		598,381		(481,856)			63,385		100/100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039		1,790,750	8.73/6.63			43,081	85,320		487,604		(172,396)			33,463		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027		2,479,500	6.51/4.88			52,353	56,444		106,871		(179,599)			13,027		100/100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RKOH3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038		1,377,500	8.95/6.88			33,474	52,611		344,829		(119,149)			24,245		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028		6,886,500	3.96/2.63			104,192	146,315		442,577		(477,679)			59,639		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/09/2018	02/07/2027		1,386,700	6.45/4.88			28,852	40,794		66,952		(100,197)			7,285		100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RKOH3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038		1,109,600	8.85/6.88			26,383	51,364		279,431		(95,863)			19,530		100/100
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	01/16/2034		1,387,000	7.38/5.63			33,476	49,321		234,905		(105,891)			19,676		100/100
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B890R81	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029		4,156,500	5.50/4.00			75,387	131,211		388,630		(310,265)			41,294		100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMSO4	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/20/2018	11/23/2026		3,783,510	9.78/8.00			98,017	156,561		217,946		(288,626)			17,906		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/20/2018	09/29/2027		4,786,860	5.92/3.38			134,709	209,672		305,151		(553,361)			31,619		100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2018	01/13/2028		3,559,750	7.42/4.63			126,707	165,583		257,144		(425,388)			25,394		100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2018	02/07/2027		4,484,160	6.48/4.88			96,729	177,405		257,535		(319,784)			23,559		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2018	03/31/2027		2,737,240	6.89/4.38			84,699	158,137		192,081		(319,317)			15,281		100/100
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2018	03/02/2026		2,737,240	6.54/3.75			92,954	152,794		158,690		(315,289)			5,595		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		14,139,000	4.08/2.61			234,033	661,911		2,614,870		(960,034)			229,033		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		7,069,500	4.08/2.61			106,641	330,956		1,307,435		330,956			114,517		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		10,170,158	6.09/3.44			317,207	17,308		724,730		(1,314,275)			168,716		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		7,586,662	4.45/4.12			47,629	399,676		228,997		(327,435)			154,118		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042		7,586,662	4.45/4.12			42,996	399,676		228,997		399,676			154,118		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		3,115,621	4.10/3.75			18,875	163,908		121,950		163,908			41,951		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		6,577,500	4.20/2.74			87,818	(161,044)		333,398		(161,044)			71,620		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033		19,740,000	4.34/2.87			289,006	(475,633)		1,710,803		(1,440,052)			274,684		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		9,208,500	4.20/2.74			122,945	(225,462)		466,757		(225,462)			100,268		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033		17,108,000	4.34/2.87			250,472	(412,216)		1,482,696		(1,248,045)			238,060		100/100
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	01/16/2034		3,939,000	7.36/5.63			83,063	(99,372)		422,376		(303,367)			55,877		100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039		3,945,000	8.66/6.63			80,082	(69,060)		819,410		(396,354)			73,717		100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	3147540	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033		2,626,000	7.65/5.88			50,264	(58,901)		259,376		(231,351)			35,392		100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038		3,151,200	8.89/6.88			64,466	(73,200)		585,809		(268,757)			55,464		100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032		19,537,500	6.56/4.88			317,905	(655,716)		1,338,260		(1,559,015)			242,971		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD NFIX3	Q7724#AM0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		19,758,000	4.27/NFIX3			(46,762)	2,493,005		1,809,134		1,003,502			219,870		100/100
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	N7891*AF9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/21/2018	12/30/2028		3,523,500	4.68/2.06			88,079	(1,806)		138,531		(1,806)			30,514		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		17,161,300	4.67/3.21			254,712	(358,916)		1,624,445		(906,072)			243,196		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2018	01/10/2031		11,901,600	4.40/2.97			168,658	(227,780)		672,379		(439,864)			133,464		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		9,020,848	4.91/1.16		(17,716)	331,874	2,556,157		3,132,404		2,573,873			98,818		100/100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033		11,754,230	5.25/1.49			483,197	3,326,187		4,485,455		(38,034)			164,168		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75		(11,805)	186,920	1,386,348		2,120,344		1,398,153			87,637		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	N8505*AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/24/2018	01/24/2031		5,701,500	4.29/1.83			131,258	(174,010)		178,736		(174,010)			64,180		100/100
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034		10,264,000	4.32/2.89			127,043	(517,671)		672,333		(517,671)			147,130		100/100
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039		10,256,000	4.49/2.99			133,322	(525,671)		1,291,253		(525,671)			186,464		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		22,304,833	4.29/3.88			143,367	445,317		59,707		(509,592)			370,022		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		26,022,305	4.34/3.94			164,122	519,536		7,816		(435,373)			469,272		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		24,860,031	4.40/2.37			495,443	(1,015,142)		1,267,438		(1,720,958)			603,778		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		11,411,504	4.52/2.50			225,376	(465,981)		556,609		(730,929)			277,152		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2019	07/30/2049		2,067,985	4.27/2.22			42,265	(84,445)		104,287		(172,568)			50,225		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2019	04/24/2029		22,442,000	5.13/2.70			519,045	(1,060,039)		(218,285)		(1,924,033)			204,304		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		32,587,500	4.23/2.92			334,279	(1,105,222)		3,522,155		(1,882,141)			553,764		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		11,160,000	3.77/1.64			241,226	(591,019)		291,057		(1,394,013)			162,040		100/100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655@AC0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2019	06/26/2039		18,990,000	4.01/2.71			239,138	(1,225,633)		1,838,033		(1,440,052)			348,780		100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035		5,072,000	6.85/5.56			61,814	(318,836)		254,514		(384,014)			78,395		100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043		10,499,500	8.05/6.34			160,332	(686,484)		1,639,732		(796,829)			222,592		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031		33,855,000	3.96/1.70			477,174	(1,398,058)		603,805		(2,326,052)			401,165		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029		16,731,000	3.98/1.55			396,676	(895,529)		(130,931)		(1,692,523)			160,526		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		8,013,608	3.75/1.15			235,625	2,599,229		2,724,431		(24,434)			95,004		100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031		18,900	3.73/1.15			551	6,130		6,393		(58)			224		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		3,024,003	4.30/1.51			97,849	980,841		1,146,186		(9,220)			55,805		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2040		1,213,800	3.91/2.76			11,099	(133,909)		54,280		(133,909)			22,748		100/100
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2045		12,142,000	4.15/2.89			121,911	(1,335,089)		1,084,991		(1,335,089)			265,010		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050		36,408,000	3.97/2.79			357,204	(4,023,267)		1,729,435		(3,451,685)			892,879		100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	BHNG1F5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049		9,342,302	3.82/1.11			280,694	2,957,421		3,886,614		(28,814)			227,489		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		4,400,000	3.02/0.88			89,777	(300,408)		(39,601)		(429,007)			52,770		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	BJLBK93	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049		9,900,000	4.11/1.88			210,907	(675,917)		1,272,701		(1,061,714)			241,320		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		9,820,373	3.43/2.55			79,242	(513,822)		127,637		(641,954)			183,776		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		19,200,000	4.20/3.02			203,012	(1,015,633)		2,708,743		(1,270,284)			480,158		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C82	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034		17,760,000	3.22/1.30			334,185	(1,041,631)		182,700		(2,007,523)			264,242		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			107,558	(320,718)		522,436		(693,866)			135,637		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		23,095,800	3.46/2.61			194,809	(1,162,960)		773,519		(1,728,062)			347,648		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		28,237,000	3.84/2.81			287,066	(1,412,596)		2,964,483		(2,112,076)			616,564		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		3,255,000	3.01/1.15			55,606	(270,306)		(108,850)		(418,204)			41,085		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		5,204,800	3.00/2.19			42,162	(186,036)		140,494		(384,014)			65,695		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	L0175*AB2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		5,397,500	5.64/3.53			99,947	(478,010)		(436,191)		(478,010)			30,132		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		5,407,500	3.00/1.10			101,751	(468,010)		(265,499)		(697,007)			56,608		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		6,490,200	3.13/1.25			120,458	(560,412)		(232,109)		(836,408)			82,007		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		9,378,400	3.08/1.70			135,869	(22,416)		231,509		(1,115,211)			147,041		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		12,907,400	3.46/1.98			201,453	(18,721)		546,874		(1,533,415)			248,600		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		13,060,000	3.68/2.93			99,020	(417,089)		588,164		(960,034)			207,146		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			176,238	(61,019)		117,422		(1,394,013)			131,839		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		29,441,760	4.14/2.55			517,450	181,722		1,319,334		(3,471,093)			464,174		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD NFIX3 ...	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036		29,958,100	2.72/NFIX3			(543,661)	5,211,608		(1,693,942)		(696,603)			479,163		100/100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036		32,214,000	3.73/4.06			94,764	4,191,582		5,308,794		(2,032,801)			516,829		100/100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031		18,138,000	2.93/1.24			298,070	511,471		1,007,569		511,471			213,875		100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		22,671,688	3.10/2.47			206,406	1,052,191		1,888,231		(1,775,714)			368,113		100/100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		10,599,750	3.55/2.75			112,123	491,933		1,312,363		(720,026)			172,105		100/100
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041		14,137,000	3.88/2.96			170,058	659,911		2,203,272		(960,034)			278,717		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046		10,599,750	3.99/2.99			136,420	491,933		1,985,397		(720,026)			240,259		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		12,188,000	3.03/1.42			211,510	436,981		624,378		(1,394,013)			113,315		100/100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		18,180,500	2.94/2.34			134,034	660,284		1,415,851		(1,248,045)			217,626		100/100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		9,566,400	2.94/1.33			162,360	165,584		420,456		(1,115,211)			114,513		100/100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655#AD8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036		26,275,100	2.77/2.02			221,983	668,631		2,634,494		(1,824,065)			430,483		100/100
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031		4,675,118	3.66/2.07			80,387	33,959		158,218		(550,577)			56,069		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2021	06/27/2028		1,159,700	6.37/4.63			21,970	(14,254)		(5,400)		(150,606)			9,151		100/100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032		316,707	3.80/2.13			5,944	(4,208)		5,555		(37,358)			4,059		100/100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2021	07/25/2032		211,193	3.82/2.13			3,989	(2,728)		3,913		(25,069)			2,707		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032		634,380	3.81/2.13			11,956	(6,231)		13,769		(75,039)			8,130		100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	F9731#AJ6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031		17,462,250	2.92/1.27			299,943	(164,279)		368,785		(2,091,020)			212,398		100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/27/2021	03/24/2031		1,098,720	6.23/5.63		724	58,114	22,604		58,644		21,880			12,564		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN721T5	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2021	07/13/2029		4,249,700	5.10/3.38		4,056	73,583	(24,261)		42,289		(28,317)			39,946		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2021	08/06/2037		11,437,000	3.63/1.88		7,010	193,485	(312,963)		417,704		(319,973)			194,811		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043		54,985,568	3.70/2.90			474,659	(180,470)		4,558,091		(3,950,348)			1,142,110		100/100
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	Q8059@AB9	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047		3,626,500	3.26/4.22			(19,103)	290,498		99,448		(242,000)			83,521		100/100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	Q8059@AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2052		6,527,700	3.34/4.18			(26,593)	522,896		174,201		(435,600)			167,133		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	L8749#AD4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049		12,633,374	3.34/1.52			237,711	(568,496)		404,259		(1,600,364)			306,828		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G4936@AD4	D1	Currency.....	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	. 12/02/2021	. 03/02/2037	.....	 26,091,200	.....3.07/1.48	.....	429,648	..... (936,145)	.....	 400,118	.....	.....(3,206,231)	.....	.....	436,108	.....	100/100 .....
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency.....	Barclays PLC	G5GSEF7VJP5I7OUK5573	. 02/18/2022	. 07/13/2026	.....	 12,480,600	..... 2.37/0.75	.....	202,652	..... (445,646)	.....	..... (445,804)	.....	.....(1,534,512)	.....	.....	 45,495	.....	100/100 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2934534038	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	. 11/26/2024	. 04/20/2033	.....	 10,920,000	.....SOFRR/3MEUR	.....	224,790	.....(1,301,060)	.....	.....(1,469,826)	.....	.....(1,449,774)	.....	.....	147,590	.....	100/100 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2934530713	D1	Currency.....	Barclays PLC	G5GSEF7VJP5I7OUK5573	. 11/26/2024	. 10/20/2032	.....	 13,045,285	.....SOFRR/3MEUR	.....	269,175	.....(1,561,232)	.....	.....(1,743,148)	.....	.....(1,732,759)	.....	.....	170,192	.....	100/100 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2934536249	D1	Currency.....	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	. 11/26/2024	. 07/20/2033	.....	 6,720,640	.....SOFRR/3MEUR	.....	141,977	..... (800,012)	.....	..... (940,990)	.....	..... (892,169)	.....	.....	 92,370	.....	100/100 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3025439095	D1	Currency.....	Bank of Montreal ..	54930047C63MPGNXE075	. 03/26/2025	. 07/15/2033	.....	4,528,440	.....SOFRR/3MEUR	.....	70,750	..... (406,988)	.....	..... (466,305)	.....	..... (406,988)	.....	.....	 62,184	.....	100/100 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3025439251	D1	Currency.....	Deutsche Bank AG ..	7LTWFZYICNSX8D621K86	. 03/26/2025	. 01/15/2034	.....	 13,965,280	.....SOFRR/3MEUR	.....	219,955	.....(1,252,290)	.....	.....(1,513,050)	.....	.....(1,252,290)	.....	.....	198,073	.....	100/100 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3093412016	D1	Currency.....	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	. 07/09/2025	. 10/15/2033	.....	9,371,200	.....SOFRR/3MEUR	.....	107,944	.....(29,616)	.....	.....(12,348)	.....	.....(29,616)	.....	.....	 130,816	.....	100/100 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3093412446	D1	Currency.....	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	. 07/09/2025	. 04/15/2034	.....	5,268,150	.....SOFRR/3MEUR	.....	185,747	.....(19,809)	.....	.....(6,594)	.....	.....(19,809)	.....	.....	75,856	.....	100/100 .....
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency.....	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	. 02/14/2022	. 04/07/2032	.....	4,524,800	..... 4.43/2.82	.....	77,545	..... (179,361)	.....	.....(58,189)	.....	..... (597,432)	.....	.....	56,656	.....	100/100 .....
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency.....	Citibank NA	E57ODZWZ7FF32TWEFA76	. 02/14/2022	. 04/30/2030	.....	2,262,000	..... 4.14/2.53	.....	37,439	.....(88,505)	.....	.....(50,585)	.....	..... (281,295)	.....	.....	 23,539	.....	100/100 .....
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency.....	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	. 02/14/2022	. 07/08/2030	.....	3,394,800	..... 3.30/1.75	.....	53,533	..... (129,770)	.....	.....(63,980)	.....	..... (407,769)	.....	.....	36,089	.....	100/100 .....
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency.....	Citibank NA	E57ODZWZ7FF32TWEFA76	. 02/14/2022	. 06/17/2030	.....	3,393,000	..... 3.43/1.88	.....	52,841	..... (131,708)	.....	..... (74,168)	.....	..... (409,727)	.....	.....	 35,840	.....	100/100 .....
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	. 02/16/2022	. 08/22/2026	.....	 5,687,000	..... 3.70/2.00	.....	97,142	..... (188,797)	.....	..... (180,471)	.....	..... (709,491)	.....	.....	 22,767	.....	100/100 .....
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency.....	Citibank NA	E57ODZWZ7FF32TWEFA76	. 03/02/2022	. 07/10/2032	.....	 27,695,000	..... 3.37/1.90	.....	412,218	.....(1,682,549)	.....	.....(1,076,273)	.....	.....(3,485,034)	.....	.....	353,824	.....	100/100 .....
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency.....	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	. 03/02/2022	. 07/10/2037	.....	 16,629,000	..... 3.63/2.23	.....	237,529	..... (997,529)	.....	..... (442,386)	.....	.....(2,091,020)	.....	.....	282,344	.....	100/100 .....
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency.....	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	. 10/28/2022	. 11/19/2037	.....	 12,443,750	..... 3.85/2.60	.....	117,953	.....(1,904,953)	.....	.....(2,066,856)	.....	.....(1,465,648)	.....	.....	214,570	.....	100/100 .....
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	. 10/28/2022	. 09/21/2041	.....	4,979,000	..... 2.56/1.47	.....	44,527	..... (627,777)	.....	..... (674,965)	.....	..... (478,224)	.....	.....	 98,750	.....	100/100 .....
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency.....	JPMorgan Chase & Co	8I5DZWZKVSZI1NJHU748	. 10/31/2022	. 09/21/2041	.....	4,941,500	..... 2.58/1.47	.....	44,283	..... (657,874)	.....	..... (731,754)	.....	..... (482,570)	.....	.....	 98,006	.....	100/100 .....
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency.....	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	. 10/31/2022	. 10/30/2037	.....	 10,120,000	..... 6.22/5.88	.....	.....(42,558)	.....(1,708,549)	.....	.....(1,513,849)	.....	..... (830,423)	.....	.....	174,099	.....	100/100 .....
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency.....	JPMorgan Chase & Co	8I5DZWZKVSZI1NJHU748	. 11/01/2022	. 06/22/2037	.....	2,289,800	..... 6.17/5.75	.....	.....(9,058)	..... (387,315)	.....	..... (346,092)	.....	..... (183,772)	.....	.....	 38,795	.....	100/100 .....
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency.....	Deutsche Bank AG ..	7LTWFZYICNSX8D621K86	. 11/01/2022	. 06/02/2034	.....	4,814,460	..... 6.49/6.13	.....	.....(27,236)	..... (866,313)	.....	..... (783,691)	.....	..... (411,956)	.....	.....	 69,870	.....	100/100 .....
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency.....	Deutsche Bank AG ..	7LTWFZYICNSX8D621K86	. 11/02/2022	. 11/24/2034	.....	5,728,500	..... 6.43/6.00	.....	..... (9,190)	..... (954,593)	.....	..... (896,088)	.....	..... (455,686)	.....	.....	 85,469	.....	100/100 .....
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency.....	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	. 11/02/2022	. 06/02/2034	.....	5,040,200	..... 6.55/6.13	.....	.....(25,773)	..... (914,185)	.....	..... (788,155)	.....	..... (432,861)	.....	.....	 73,147	.....	100/100 .....
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	. 12/08/2022	. 07/27/2026	.....	1,814,623	..... 7.71/6.00	.....	23,596	..... (207,153)	.....	..... (209,601)	.....	..... (236,209)	.....	.....	 6,849	.....	100/100 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2057851839	D1	Currency.....	Credit Agricole SA	969500TJ5KRTCJQWXH05	. 07/27/2023	. 12/28/2026	.....	4,027,835	.....SOFRR/3MEUR	.....	94,040	..... (276,564)	.....	..... (272,869)	.....	..... (510,627)	.....	.....	 20,056	.....	100/100 .....
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency.....	Credit Agricole SA	969500TJ5KRTCJQWXH05	. 07/27/2023	. 12/28/2026	.....	5,290,862	..... 3.15/1.80	.....	69,754	..... (360,203)	.....	..... (370,125)	.....	..... (670,381)	.....	.....	 26,345	.....	100/100 .....
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	B1	Currency.....	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	. 08/30/2023	. 01/23/2034	.....	3,822,300	..... 5.37/5.63	.....	.....(3,710)	..... (227,743)	.....	..... (254,049)	.....	..... (297,105)	.....	.....	 54,286	.....	100/100 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	Canadian Imperial Bank of Comm	08/30/2023	08/23/2032		2,546,400	4.85/5.13			(10,764)	(135,885)		(175,468)		(175,215)			32,831		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2334258188	D1	Currency	Barclays PLC	10/05/2023	06/15/2029		4,205,600	SOFR/3MEUR			92,324	(494,808)		(494,094)		(557,605)			39,100		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2305385739	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		3,963,750	SOFR/3MEUR			88,124	(442,882)		(438,112)		(522,755)			29,994		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1861235817	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		4,735,360	SOFR/3MEUR			104,825	(529,097)		(530,354)		(624,518)			26,867		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1861236039	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028		1,677,644	SOFR/3MEUR			37,484	(179,017)		(175,097)		(220,254)			11,984		100/100
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	10/11/2023	04/15/2028		6,375,000	3.90/2.35			90,731	(675,612)		(641,855)		(836,408)			48,240		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2309454119	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027		6,021,563	SOFR/3MEUR			136,049	(588,386)		(582,128)		(784,133)			38,537		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2355094231	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		10,698,000	SOFR/3MEUR			246,377	(1,053,019)		(1,026,430)		(1,394,013)			101,953		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2355094827	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		10,710,000	SOFR/3MEUR			249,322	(1,041,019)		(1,056,840)		(1,394,013)			108,918		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	12/27/2023	07/15/2027		1,668,450	SOFR/3MEUR			38,525	(94,203)		(92,817)		(209,102)			10,342		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1899143009	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	12/27/2023	10/23/2028		7,563,640	SOFR/3MEUR			174,520	(427,053)		(421,257)		(641,532)			63,437		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2325584238	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028		2,220,000	SOFR/3MEUR			52,373	(130,204)		(127,045)		(278,803)			17,766		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		4,822,200	3.68/2.00			77,595	(465,759)		(439,268)		(627,306)			28,220		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2115127768	D1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	08/29/2024	07/15/2029		6,982,290	SOFR/3MEUR			158,614	(420,852)		(441,943)		(878,228)			65,683		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2114941409	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		2,769,250	SOFR/3MEUR			61,395	(168,505)		(170,868)		(348,503)			23,135		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2125181581	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029		6,857,200	SOFR/3MEUR			147,317	(428,432)		(449,158)		(695,570)			59,817		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2125181821	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029		5,530,000	SOFR/3MEUR			117,050	(345,510)		(373,557)		(556,408)			50,156		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2112472316	D1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	09/04/2024	10/20/2028		4,224,713	SOFR/3MEUR			92,087	(270,052)		(269,294)		(533,210)			35,381		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2298981320	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	09/06/2024	08/22/2029		8,830,696	SOFR/3MEUR			146,861	(513,715)		(558,641)		(513,715)			84,284		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2293735101	D1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	09/10/2024	04/17/2030		4,494,725	SOFR/3MEUR			100,550	(293,815)		(313,270)		(568,060)			46,580		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2293734989	D1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	09/10/2024	07/17/2029		4,963,500	SOFR/3MEUR			109,436	(324,459)		(332,450)		(627,306)			46,728		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2930114355	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		10,625,000	SOFR/3MEUR			206,874	(1,126,019)		(1,292,679)		(1,126,019)			141,022		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	11/12/2024	07/15/2033		7,434,000	SOFR/3MEUR			147,115	(791,714)		(911,720)		(791,714)			102,082		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2930114785	D1	Currency	Bank of Montreal	549300I47C63MPGNXE075	11/12/2024	10/15/2033		9,558,900	SOFR/3MEUR			191,556	(1,017,017)		(1,215,736)		(1,017,017)			133,436		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2988521444	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	SOFR/3MEUR			191,939	(1,234,019)		(1,429,380)		(1,234,019)			144,548		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2988521105	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	SOFR/3MEUR			133,270	(866,614)		(985,133)		(866,614)			99,463		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3029439661	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	04/09/2025	10/15/2033		29,022,000	SOFR/3MEUR			506,403	(1,824,426)		(1,992,939)		(1,824,426)			405,128		100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS3085111543	D1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	05/30/2025	07/15/2033		13,918,905	SOFR/3MEUR			178,853	(517,222)		(556,618)		(517,222)			191,131		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm	05/30/2025	01/15/2034		15,966,860	SOFRR/3MEUR			211,507	(607,953)		(689,442)		(607,953)			226,462		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		53,892,000	6.79/6.88			(60,953)		(16,356)		391,208			(16,356)		830,112		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		53,836,000	6.78/6.88			(64,237)		(72,356)		531,689			(72,356)		829,250		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		26,940,000	6.76/6.88			(33,470)		(14,178)		178,618			(14,178)		414,964		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		134,780,000	6.75/6.88			(171,863)		9,111		991,731			9,111		2,076,051		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3133401474	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/01/2025	01/15/2035		17,474,715	SOFRR/3MEUR			159,893		(281,075)		(315,992)			(281,075)		262,798		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3133401631	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	08/01/2025	04/15/2035		14,839,812	SOFRR/3MEUR			139,651		(266,123)		(320,428)			(266,123)		226,193		100/100
Currency Swap/Rec:USD 5.20/Pay:EUR 3.85	BMHFPF1	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	10/23/2025	09/03/2044		34,800,000	5.20/3.85			88,812		(446,374)		(237,795)			(446,374)		752,189		100/100
Currency Swap/Rec:USD 5.36/Pay:EUR 4.00	BV6FYW5	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	10/23/2025	01/08/2045		11,601,000	5.36/4.00			29,891		(151,064)		(39,267)			(151,064)		253,075		100/100
Currency Swap/Rec:USD 5.91/Pay:EUR 4.50	BNHTQV3	D1	Currency	SMBC Capital Markets Inc	TVJ8SHLIZLORGWGDTN03	10/23/2025	08/20/2042		34,818,000	5.91/4.50			92,675		(467,554)		84,170			(467,554)		710,291		100/100
Currency Swap/Rec:USD 5.30/Pay:EUR 3.95	B09D4B0	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/23/2025	09/22/2043		11,604,000	5.30/3.95			29,625		(149,906)		(100,129)			(149,906)		244,353		100/100
Currency Swap/Rec:USD 4.94/Pay:GBP 5.25	B7KPHK2	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/24/2025	07/15/2042		7,977,600	4.94/5.25			(4,297)		(108,653)		(325,915)			(108,653)		162,261		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3047445617	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	10/24/2025	10/15/2033		21,162,960	SOFRR/3MEUR			242,225		(223,895)		(434,347)			(223,895)		295,421		100/100
Currency Swap/Rec:USD 5.63/Pay:AUD 6.10	BV5R2G2	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	10/24/2025	07/18/2033		11,721,600	5.63/6.10			(25,160)		(288,008)		46,183			(288,008)		161,046		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2305385739	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/24/2025	04/15/2028		10,149,498	SOFRR/3MEUR			46,604		(109,142)		(111,987)			(109,142)		76,802		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3047445708	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	10/27/2025	01/15/2034		15,132,000	SOFRR/3MEUR			175,513		(144,325)		(260,094)			(144,325)		214,621		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		278,760,000	6.37/5.00			387,320		(3,264,466)		(2,075,559)			(3,264,466)		4,044,225		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		278,256,000	6.38/5.00			388,145		(3,768,466)		(2,455,940)			(3,768,466)		4,036,913		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		278,280,000	6.38/5.00			387,742		(3,744,466)		(1,895,280)			(3,744,466)		4,037,261		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		278,280,000	6.36/5.00			381,620		(3,744,466)		(2,123,214)			(3,744,466)		4,037,261		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		55,665,600	6.33/5.00			74,993		(739,293)		(679,876)			(739,293)		807,592		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		277,344,000	6.37/5.00			378,581		(4,680,466)		(3,787,517)			(4,680,466)		4,023,682		100/100
Currency Swap/Rec:USD 6.32/Pay:GBP 6.50	YU9059038	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	12/18/2025	05/08/2064		4,021,500	6.32/6.50			(261)		(21,456)		(66,864)			(21,456)		124,566		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G9006@AL0	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	04/13/2016	05/04/2036		36,128,000	4.14/2.42			629,586		(1,475,262)		530,762			(4,460,843)		581,087		100/100
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RKOH3	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038		1,118,560	8.80/6.88			26,561		61,895		287,279			(95,691)		19,688		100/100
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034		1,258,380	7.32/5.63			30,080		54,950		219,564			(95,125)		17,851		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027		1,398,200	6.41/4.88			29,076		52,487		79,288			(100,408)		7,346		100/100
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026		4,457,920	9.82/8.00			115,341		158,845		234,966			(342,018)		21,097		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038		2,786,200	8.97/6.88			70,381	143,195		751,229		(237,653)			49,040		100/100
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/29/2018	03/02/2026		3,499,800	6.59/3.75			113,261	(25,143)		(20,669)		(423,726)			7,154		100/100
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030		12,682,000	4.80/3.29			69,073	(795,089)		190,088		(795,089)			136,968		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029		10,504,000	6.29/4.63			172,320	(268,632)		365,053		(800,431)			96,764		100/100
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029		3,908,688	5.04/3.38		3,593	65,246	(37,087)		12,372		(40,680)			36,741		100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AE7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032		21,136,100	5.36/3.82			296,010	(1,774,951)		(221,145)		(1,622,077)			264,303		100/100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036		32,138,100	4.50/2.76			606,991	410,348		1,769,107		(3,763,836)			528,217		100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2017	12/31/2042		23,309,569	4.42/3.12			314,872	(565,270)		2,119,388		(1,739,827)			480,694		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		5,260,800	4.71/3.34			72,563	(130,036)		709,643		(384,014)			117,675		100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027		1,423,221	5.08/2.75			13,162	(146,693)		(225,431)		(146,693)			8,986		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		6,755,856	5.10/2.75			172,533	(701,236)		(1,073,881)		(929,057)			42,655		100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		6,755,856	5.12/2.75			173,776	(701,235)		(1,072,513)		(929,057)			42,655		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027		1,423,221	5.10/2.75			13,259	(146,693)		(225,161)		(146,693)			8,986		100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L5124@AA3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042		8,468,000	5.66/3.91			126,326	(932,816)		(699,060)		(1,115,211)			173,330		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		2,489,800	6.79/7.16			(17,235)	(205,618)		(246,650)		(192,007)			26,007		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		3,735,900	7.01/7.32			(23,948)	(307,227)		(404,865)		(288,010)			50,701		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		3,735,000	7.16/7.44			(23,018)	(308,127)		(424,070)		(288,010)			57,156		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		5,531,789	6.55/6.30			21,896	66,910		(159,142)		(246,762)			98,467		100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2027		11,258,000	4.51/2.77	58,000		202,042	(493,019)		(422,911)		(1,394,013)			68,530		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		2,708,000	SOFRR/3MEUR			60,751	(228,884)		(228,799)		(346,862)			25,247		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2770762099	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2024	01/25/2032		2,170,900	SOFRR/3MEUR			50,319	(179,304)		(177,069)		(278,803)			26,745		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2327986373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/29/2024	01/20/2030		5,023,860	SOFRR/3MEUR			109,491	(437,003)		(461,914)		(642,380)			50,599		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2326523730	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/01/2024	10/15/2028		5,094,336	SOFRR/3MEUR			111,591	(440,394)		(454,252)		(656,580)			42,560		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2326515470	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	07/15/2028		8,869,940	SOFRR/3MEUR			193,074	(765,896)		(771,436)		(1,143,091)			70,678		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2406902259	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2024	04/15/2029		740,860	SOFRR/3MEUR			16,341	(58,324)		(58,748)		(95,072)			6,719		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2436147750	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/24/2024	10/16/2028		3,755,850	SOFRR/3MEUR			78,898	(359,334)		(362,658)		(491,867)			31,393		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2344626283	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/24/2024	10/22/2029		1,985,235	SOFRR/3MEUR			42,430	(189,220)		(193,115)		(258,794)			19,378		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2413883443	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/10/2024	10/15/2028		5,411,000	SOFRR/3MEUR			114,036	(464,510)		(486,804)		(697,007)			45,205		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm	07/30/2024	04/20/2029		3,449,028	SOFRR/3MEUR			72,811	(299,547)		(310,535)		(444,690)			31,347		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2373314942	D1	Currency	Citibank NA	08/06/2024	03/20/2029		4,911,300	SOFRR/3MEUR			107,087	(377,811)		(385,181)		(630,015)			44,059		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The	08/07/2024	10/15/2029		1,638,900	SOFRR/3MEUR			35,709	(123,691)		(127,592)		(209,039)			15,957		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2022420496	D1	Currency	Bank of America NA	08/12/2024	05/15/2028		12,016,400	SOFRR/3MEUR			35,012	(909,721)		(936,890)		(909,721)			92,546		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2113704832	D1	Currency	Morgan Stanley	08/23/2024	01/15/2029		920,936	SOFRR/3MEUR			20,751	(53,223)		(53,401)		(115,564)			8,034		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2274531172	D1	Currency	Deutsche Bank AG	09/05/2024	04/15/2029		5,939,570	SOFRR/3MEUR			133,392	(347,225)		(358,153)		(745,797)			53,870		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2112473470	D1	Currency	Deutsche Bank AG	09/05/2024	07/20/2029		4,829,370	SOFRR/3MEUR			108,747	(282,323)		(296,246)		(606,396)			45,518		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2296466480	D1	Currency	Bank of Montreal	10/30/2024	08/15/2029		4,489,470	SOFRR/3MEUR			96,857	(392,060)		(417,240)		(587,079)			42,736		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2366713050	D1	Currency	Deutsche Bank AG	10/31/2024	01/15/2030		4,351,600	SOFRR/3MEUR			93,011	(350,162)		(369,722)		(560,307)			43,754		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2905507427	D1	Currency	BNP Paribas SA	11/01/2024	10/20/2032		9,783,000	SOFRR/3MEUR			219,195	(792,917)		(861,517)		(1,254,612)			127,632		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2905507930	D1	Currency	Canadian Imperial Bank of Comm	11/01/2024	04/20/2033		11,963,600	SOFRR/3MEUR			198,197	(962,521)		(1,085,045)		(1,273,918)			161,695		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2905508151	D1	Currency	Societe Generale SA	11/01/2024	10/20/2033		14,131,000	SOFRR/3MEUR			251,750	(1,145,325)		(1,339,372)		(1,555,720)			197,433		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFRR ..	JPY 5y Floater FABN Jan 2025-FABNIA088 ...	Exhibit 5 & 7	Currency	Citibank NA	01/31/2025	01/24/2030		97,402,597	TONAR/SOFRR			(3,775,539)	(1,629,388)		(2,334,400)		(1,629,388)			151,278,793		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.38	BR85C21	D1	Currency	Bank of Montreal	09/10/2025	08/19/2031		21,097,800	5.65/4.38			84,490	(56,711)		(7,635)		(56,711)			250,425		100/100
Currency Swap/Rec:USD 5.42/Pay:EUR 4.12	BT6M5D0	D1	Currency	Morgan Stanley	09/10/2025	11/19/2029		21,096,540	5.42/4.12			84,220	(57,645)		37,729		(57,645)			207,982		100/100
Currency Swap/Rec:USD 3.06/Pay:EUR 1.88	BLD2ZX7	D1	Currency	Morgan Stanley	09/10/2025	01/02/2031		24,615,150	3.06/1.88			89,882	(60,066)		50,883		(60,066)			275,432		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2304371656	D1	Currency	MIZUHO CAPITAL MARKETS LLC	10/27/2025	04/15/2028		6,573,210	SOFRR/3MEUR			84,916	(66,116)		(77,817)		(66,116)			49,740		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2304372977	D1	Currency	Morgan Stanley	10/27/2025	07/15/2028		8,639,730	SOFRR/3MEUR			128,941	(85,402)		(96,267)		(85,402)			68,844		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2309455512	D1	Currency	Morgan Stanley	10/27/2025	05/21/2028		1,745,400	SOFRR/3MEUR			30,859	(17,253)		(64,581)		(17,253)			13,489		100/100
Currency Swap/Rec:USD 3.38/Pay:EUR 2.37	XS2406737036	D1	Currency	Morgan Stanley	10/27/2025	11/23/2026		3,607,160	3.38/2.37			3,957	(35,656)		(51,262)		(35,656)			17,071		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 6.50	XS3037646661	D1	Currency	Societe Generale SA	10/27/2025	05/20/2031		2,790,240	7.85/6.50			13,876	(30,005)		(26,625)		(30,005)			32,379		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3237160562	D1	Currency	Bank of America NA	12/09/2025	01/15/2034		17,904,726	SOFRR/3MEUR			21,517	(180,093)		(244,168)		(180,093)			253,947		100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA	01/09/2017	07/06/2027		3,689,350	5.57/3.10	(1)		82,773	(423,690)		(372,882)		(488,016)			22,685		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA	02/07/2017	06/30/2027		5,020,540	5.85/3.50			108,508	(502,087)		(445,214)		(652,126)			30,702		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDRKGC7	D1	Currency	BNP Paribas SA	02/07/2017	07/06/2027		2,991,800	5.53/3.10			67,266	(298,574)		(256,371)		(389,360)			18,396		100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA	02/13/2017	06/30/2027		2,967,160	5.90/3.50			64,690	(322,878)		(286,773)		(388,984)			18,145		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA	04/25/2017	07/06/2027		2,842,580	5.24/3.10			57,865	(212,551)		(185,250)		(366,160)			17,479		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA	04/26/2017	06/30/2027		1,413,100	5.61/3.50			28,128	(114,499)		(102,568)		(182,400)			8,642		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/06/2017	.06/30/2027	.....	2,253,400	.....5.46/3.50	.....	.....	44,238	.....(96,246)	.....	.....(79,172)	.....	..... (282,466)	.....	.....	13,780	.....	100/100 .....
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDRKGC7	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/07/2017	.07/06/2027	.....	 1,686,000	.....5.16/3.10	.....	.....	34,464	..... (76,081)	.....	..... (61,500)	.....	..... (212,754)	.....	.....	10,367	.....	100/100 .....
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/07/2017	.06/27/2027	.....	 10,134,000	..... 3.96/1.96	.....	.....	 207,107	..... (441,917)	.....	..... (339,138)	.....	.....(1,254,612)	.....	.....	61,802	.....	100/100 .....
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	.12/01/2017	.09/11/2028	.....	 11,486,900	.....8.21/6.75	.....	.....	185,155	82,160	.....	523,197	.....	..... (929,382)	.....	.....	94,351	.....	100/100 .....
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	.12/05/2017	.06/30/2027	.....	 2,361,600	.....5.92/3.50	.....	.....	61,061	 15,128	.....	45,829	.....	..... (288,385)	.....	.....	14,442	.....	100/100 .....
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDRKGC7	D1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.12/14/2017	.07/06/2027	.....	 3,061,500	.....5.43/3.10	.....	.....	75,290	11,078	.....	46,240	.....	..... (375,525)	.....	.....	18,825	.....	100/100 .....
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.01/09/2018	.09/11/2028	.....	5,743,875	.....8.41/6.75	.....	.....	 104,071	47,211	.....	292,063	.....	..... (471,002)	.....	.....	47,179	.....	100/100 .....
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	.01/09/2018	.09/14/2027	.....	 6,758,000	.....6.78/5.25	.....	.....	 110,112	 35,464	.....	211,739	.....	..... (520,055)	.....	.....	44,110	.....	100/100 .....
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.01/17/2018	.09/14/2027	.....	 13,802,000	.....6.82/5.25	.....	.....	244,851	370,069	.....	729,132	.....	.....(1,045,712)	.....	.....	90,087	.....	100/100 .....
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDRKGC7	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.02/28/2018	.07/06/2027	.....	 2,803,700	.....5.50/3.10	.....	.....	73,818	105,885	.....	143,869	.....	..... (330,654)	.....	.....	 17,239	.....	100/100 .....
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	.03/15/2018	.09/11/2028	.....	5,923,650	.....8.42/6.75	.....	.....	 119,808	240,883	.....	495,260	.....	..... (469,785)	.....	.....	48,655	.....	100/100 .....
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.03/26/2018	.06/30/2027	.....	2,737,460	.....5.97/3.50	.....	.....	76,771	156,864	.....	197,511	.....	..... (315,063)	.....	.....	16,740	.....	100/100 .....
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	.06/27/2018	.06/30/2027	.....	 1,968,770	.....6.00/3.50	.....	.....	51,246	.....(29,290)	.....	 1,289	.....	..... (235,738)	.....	.....	12,040	.....	100/100 .....
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDRKGC7	D1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	.06/27/2018	.07/06/2027	.....	3,705,920	.....5.56/3.10	.....	.....	94,051	.....(53,451)	.....	 1,745	.....	..... (449,152)	.....	.....	22,787	.....	100/100 .....
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/28/2018	.02/21/2028	.....	2,084,040	.....4.05/1.63	.....	.....	 53,559	.....(31,200)	.....	 19,562	.....	..... (250,588)	.....	.....	 15,252	.....	100/100 .....
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	L0175*AB2	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.02/18/2020	.03/31/2027	.....	 10,795,000	.....5.64/3.53	.....	.....	220,303	..... (956,019)	.....	..... (872,382)	.....	.....(1,394,013)	.....	.....	60,263	.....	100/100 .....
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L96198AA7	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/01/2020	.10/29/2032	.....	7,630,350	.....2.77/1.45	.....	.....	 42,943	.....(7,813)	.....	111,341	.....	.....(7,813)	.....	.....	99,728	.....	100/100 .....
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/01/2020	.10/29/2035	.....	 5,861,500	.....3.08/1.70	.....	.....	 34,538	..... (14,010)	.....	144,693	.....	..... (14,010)	.....	.....	91,901	.....	100/100 .....
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/01/2020	.10/29/2040	.....	 5,867,000	.....3.46/1.98	.....	.....	37,171	.....(8,510)	.....	248,579	.....	.....(8,510)	.....	.....	 113,000	.....	100/100 .....
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.10/23/2020	.01/21/2036	.....	 39,180,000	.....3.68/2.93	.....	.....	 108,896	.....(1,251,267)	.....	 1,764,493	.....	.....(1,251,267)	.....	.....	621,439	.....	100/100 .....
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	.10/29/2020	.01/31/2031	.....	 21,042,000	.....2.78/1.37	.....	.....	126,357	..... (109,835)	.....	211,359	.....	..... (109,835)	.....	.....	237,310	.....	100/100 .....
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/30/2020	.01/07/2031	.....	 11,697,000	.....3.07/1.62	.....	.....	70,399	.....(54,019)	.....	119,292	.....	.....(54,019)	.....	.....	131,063	.....	100/100 .....
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/30/2020	.01/07/2033	.....	 17,547,000	.....3.16/1.65	.....	.....	109,892	.....(79,529)	.....	401,014	.....	.....(79,529)	.....	.....	232,533	.....	100/100 .....
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.11/13/2020	.12/08/2035	.....	 11,824,000	.....4.14/2.55	.....	.....	 82,506	72,981	.....	529,853	.....	72,981	.....	.....	186,415	.....	100/100 .....
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	GBP FABN Issuance Nov 2020	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.11/19/2020	.11/24/2027	.....	 132,230,000	.....1.75/2.17	.....	.....	..... (581,668)	 2,539,005	.....	928,804	.....	9,578,474	.....	.....	688,954	.....	100/100 .....
Currency Swap/Rec:EUR 0.63/Pay:USD SOFRR ...	EUR FABN Issuance Jan 2021	Exhibit 5 & 7	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/05/2021	.01/12/2028	.....	613,150,000	.....0.63/SOFRR	.....	.....	... (32,853,667)	....(25,599,030)	.....	... (60,824,534)	.....	69,700,670	.....	.....	 3,564,474	.....	100/100 .....
Currency Swap/Rec:NOK 2.73/Pay:USD SOFRR ...	NOK FABN Issuance April 2021 FixFloat .	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/13/2021	.04/16/2031	.....	117,205,813	.....2.73/SOFRR	.....	.....	.....(4,246,811)	....(17,949,245)	.....	... (30,893,438)	.....	11,363,025	.....	.....	11,503,423	.....	100/100 .....
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency.....	Morgan Stanley IGJSJL3JD5P3O16NJZ34	.05/27/2021	.06/15/2029	.....	 24,376,000	.....3.03/1.42	.....	.....	 423,020	873,961	.....	 1,248,755	.....	.....(2,788,027)	.....	.....	 226,629	.....	100/100 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 2.23/Pay:NZD NFIX3 ...	Q9582*AC3	D1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		6,832,000	2.23/NFIX3			(130,313)	1,077,002		608,710		(162,001)			59,624		100/100
Currency Swap/Rec:EUR 2.86/Pay:USD SOFRR ...	EUR ALV funding 2030 FixFloat	Exhibit 5 & 7	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2030		29,325,000	2.86/SOFRR			(594,371)	52,549		(3,803,272)		52,549			278,588		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75 ...	B3RS4H2	D1	Currency	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	10/15/2021	07/05/2040		4,955,040	6.63/5.75			54,841	137,222		658,210		(420,892)			94,408		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57 ...	F9731#AK3	D1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036		11,637,000	3.25/1.57			205,539	(114,019)		527,444		(1,394,013)			192,304		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10 ...	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/04/2021	06/29/2028		11,564,000	4.82/3.10		243	154,867	(186,786)		(70,717)		(913,552)			91,346		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25 ...	BM9JM27	D1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/04/2021	09/11/2028		6,360,750	6.05/4.25		7,312	57,029	(98,459)		(21,639)		(105,771)			52,246		100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01 ...	N2319@AD7	D1	Currency	JPMorgan Chase & Co ... 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028		5,762,000	3.69/2.01			101,688	(113,510)		(33,496)		(697,007)			49,235		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00 ...	BLPJHJ6	D1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027		5,492,160	5.78/4.00			102,715	(147,257)		(108,814)		(696,641)			38,622		100/100
Currency Swap/Rec:GBP 5.15/Pay:USD SOFRR ...	GBP FABN ATH 5.15 7/28/27	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/25/2024	07/28/2027		379,200,000	5.15/SOFRR			(1,237,013)	25,045,838		27,947,335		28,772,452			1,881,051		100/100
Currency Swap/Rec:CAD 4.09/Pay:USD 5.22 ...	May 2025 CAD FABN AAIA	Exhibit 5 & 7	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	05/20/2025	05/23/2030		574,341,302	4.09/5.22			(3,968,863)	8,557,919		282,748		8,557,919			8,385,244		100/100
Currency Swap/Rec:CAD 4.09/Pay:USD 5.02 ...	FABN ATH 4.091 05/23/30 CA04686PAE75	D1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	07/10/2025	05/23/2030		329,308,452	4.09/5.02			(1,447,486)	(1,415,709)		(3,771,823)		(1,415,709)			4,716,700		100/100
Currency Swap/Rec:AUD 4.76/Pay:USD SOFRR ...	AUD FABN Issuance Apr 2022	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027		224,010,000	4.76/SOFRR			(4,533,353)	(23,825,973)		(27,142,772)		14,480,037			1,712,964		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89 ...	E5444#AH7	D1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	09/09/2022	10/01/2031		6,054,551	3.16/1.89			72,663	(1,035,865)		(1,000,225)		(810,748)			72,613		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88 ...	BQ74CN3	D1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		3,172,060	4.84/2.88			57,784	(573,510)		(572,952)		(444,760)			4,622		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88 ...	BQ74CN3	D1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		5,546,901	4.87/2.88			101,707	(1,046,576)		(1,040,258)		(783,516)			8,083		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2305385739	D1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		15,855,000	SOFRR/3MEUR			352,495	(1,771,529)		(1,752,448)		(2,091,020)			119,976		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS1861236112	D1	Currency	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/10/2023	04/15/2028		12,233,760	SOFRR/3MEUR			112,035	(1,338,667)		(1,348,986)		(1,338,667)			92,573		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2305241064	D1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		2,909,705	SOFRR/3MEUR			65,143	(306,549)		(303,375)		(381,541)			19,593		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2355094231	D1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		14,067,870	SOFRR/3MEUR			323,927	(1,384,721)		(1,349,756)		(1,833,128)			134,068		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2355094827	D1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		13,012,650	SOFRR/3MEUR			302,872	(1,264,839)		(1,284,061)		(1,693,726)			132,336		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2325584238	D1	Currency	Barclays PLC ... G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028		11,100,000	SOFRR/3MEUR			261,867	(651,019)		(635,223)		(1,394,013)			88,828		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	FABN EUR 3Y	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/20/2024	02/23/2027		538,600,000	3MEUR/SOFRR			(12,037,299)	48,928,752		49,239,501		69,650,184			2,678,555		100/100
Currency Swap/Rec:JPY 1.23/Pay:USD SOFRR ...	JPY FABN Issuance Apr 2024	Exhibit 5 & 7	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	04/03/2024	04/10/2029		58,584,725	1.23/SOFRR			(2,621,704)	(1,911,135)		(4,102,959)		255,449			80,326,252		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFRR ..	JPY 5y Floater FABN April 2024	Exhibit 5 & 7	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/09/2024	04/16/2029		54,775,392	TONAR/SOFRR			(2,492,400)	(1,671,577)		(2,365,783)		239,337			75,455,385		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2350605239	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2028		9,427,350	SOFRR/3MEUR			208,836	(561,016)		(559,598)		(1,184,911)			75,120		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2274531768	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2029		6,321,870	SOFRR/3MEUR			143,500	(376,211)		(398,219)		(794,588)			59,470		100/100
Currency Swap/Rec:USD 3.05/Pay:EUR 1.95 ...	XS2289566940	D1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	09/06/2024	01/20/2029		555,250	3.05/1.95			5,966	(32,301)		(33,903)		(69,701)			4,854		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2289567674	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029		6,829,575	SOFRR/3MEUR			150,679	(397,302)		(422,853)		(857,318)			64,371		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2360086818	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	10/25/2030		6,128,640	SOFRR/3MEUR			127,166	(571,739)		(638,675)		(798,305)			67,270		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2941197100	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	11/14/2024	01/15/2033		5,274,500	SOFRR/3MEUR			43,352	(601,010)		(697,677)		(601,010)			70,007		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,276,500	SOFRR/3MEUR			43,095	(599,010)		(687,241)		(599,010)			72,456		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		5,271,000	SOFRR/3MEUR			42,757	(604,510)		(756,885)		(604,510)			73,580		100/100
Currency Swap/Rec:CHF 1.31/Pay:USD SOFRR ...	FABN CHF 5Y March 2025	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/04/2025	03/18/2030		112,157,918	1.31/SOFRR			(3,901,633)	14,075,533		14,551,767		14,075,533			1,026,365		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3029439406	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	04/15/2033		21,679,253	SOFRR/3MEUR			368,709	(1,675,899)		(1,753,475)		(1,675,899)			292,733		100/100
Currency Swap/Rec:EUR 3.72/Pay:USD 5.16	850MM 7yr EUR Fixed to Fixed August 2025	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/19/2025	08/22/2032		992,290,000	3.72/5.16			(5,176,491)	6,529,452		(5,979,954)		6,529,452			10,956,905		100/100
Currency Swap/Rec:USD 5.65/Pay:EUR 4.37	BT20ZJ4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	10/01/2030		21,076,200	5.65/4.37			82,753	(79,049)		(47,457)		(79,049)			229,755		100/100
Currency Swap/Rec:USD 5.55/Pay:EUR 4.25	BSHT6C9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	01/14/2030		21,078,000	5.55/4.25			83,822	(76,278)		(30,814)		(76,278)			211,860		100/100
Currency Swap/Rec:CAD 4.61/Pay:USD 5.32	500MM CAD FABN ATH 4.609% 9/19/2035	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/16/2025	09/19/2035		363,953,996	4.61/5.32			(745,523)	370,983		(2,976,982)		370,983			7,795,546		100/100
Currency Swap/Rec:USD 3.35/Pay:EUR 2.13	BK7YHL4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	10/13/2031		18,601,600	3.35/2.13			49,740	(200,031)		(130,092)		(200,031)			223,728		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2025	07/15/2029		1,511,380	SOFRR/3MEUR			24,070	(16,253)		(17,934)		(16,253)			14,218		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD SOFRR ...	CAD FABN Issuance June 2021 FixFloat	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028		248,436,918	2.47/SOFRR			(8,558,080)	(29,841,756)		(37,126,602)		9,870,470			2,343,601		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		1,813,620	SOFRR/3MEUR			28,265	(148,800)		(147,551)		(148,800)			17,061		100/100
Currency Swap/Rec:USD 3.49/Pay:EUR 2.10	XS2259184229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	04/15/2028		5,953,420	3.49/2.10			78,697	(509,641)		(481,368)		(766,707)			45,050		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2413884680	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027		757,610	SOFRR/3MEUR			15,797	(64,961)		(65,676)		(97,581)			5,067		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		2,209,000	SOFRR/3MEUR			49,438	(141,204)		(150,044)		(278,803)			20,780		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2112473470	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,773,860	SOFRR/3MEUR			106,285	(279,078)		(292,841)		(599,426)			44,995		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2021	10/07/2031		29,497,500	3.13/1.52			500,797	119,952		860,589		(3,485,034)			354,273		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD NFIX3 ...	Q9582*AC3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		17,080,000	2.23/NFIX3			(326,736)	2,692,504		1,521,775		(405,002)			149,061		100/100
Currency Swap/Rec:EUR 0.37/Pay:USD SOFRR ...	EUR FABN Issuance Spet 2021 FixFloat	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/10/2026		712,020,000	0.37/SOFRR			(36,212,667)	(6,958,836)		(20,412,022)		83,640,804			2,497,669		100/100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	NOK FABN Issuance Sept 2021 FixedFixed CCS .	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031		116,169,654	2.64/2.50			(367,744)	(16,870,289)		(16,354,958)		11,322,025			11,993,148		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD SOFRR ...	CAD FABN Issuance June 2021 FixFloat reopen	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028		198,586,067	2.47/SOFRR			(6,777,425)	(16,423,432)		(22,514,955)		8,225,391			1,953,000		100/100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	BNVTB25	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033		23,114,000	2.72/1.13			381,522	(388,493)		487,928		(2,782,924)			317,569		100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	BNVT9T8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041		4,042,500	3.26/1.63			68,883	(71,025)		198,805		(480,686)			79,079		100/100
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	BNVT9W1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051		10,748,010	3.79/2.00			202,565	(181,038)		1,219,990		(1,288,973)			270,373		100/100
Currency Swap/Rec:EUR 0.83/Pay:USD SOFRR ...	EUR FABN Issuance Jan 2022	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027		566,750,000	0.83/SOFRR			(26,962,869)	20,818,200		7,015,352		69,607,614			2,527,248		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027		3,428,400	3.62/1.88			60,284	(96,849)		(79,487)		(412,486)			20,676		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2363582169	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2023	07/20/2026		16,830,000	SOFRR/3MEUR			407,053	(796,529)		(778,502)		(2,091,020)			62,446		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2363582839	D1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	07/19/2023	07/20/2026		16,815,000	SOFRR/3MEUR			409,361	(811,529)		(796,920)		(2,091,020)			62,390		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	07/27/2023	12/28/2026		439,840	SOFRR/3MEUR			10,269	(30,201)		(29,797)		(55,761)			2,190		100/100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	07/27/2023	12/28/2026		1,763,621	3.15/1.80			14,942	(120,068)		(123,375)		(120,068)			8,782		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2378719954	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		5,894,560	SOFRR/3MEUR			134,656	(686,011)		(701,534)		(780,648)			61,726		100/100
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2023	04/15/2028		2,125,000	3.90/2.35			19,262	(225,204)		(213,952)		(225,204)			16,080		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027		2,007,188	SOFRR/3MEUR			45,350	(196,129)		(194,043)		(261,378)			12,846		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2355094827	D1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	11/03/2023	02/18/2030		5,355,000	SOFRR/3MEUR			124,661	(520,510)		(528,420)		(697,007)			54,459		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		1,607,400	3.68/2.00			16,775	(155,253)		(146,423)		(155,253)			9,407		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	04/15/2029		8,921,600	SOFRR/3MEUR			206,381	(479,216)		(513,382)		(1,115,211)			80,917		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	10/15/2029		11,152,000	SOFRR/3MEUR			264,491	(599,019)		(674,651)		(1,394,013)			108,579		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		1,107,700	SOFRR/3MEUR			24,564	(67,402)		(68,347)		(139,401)			9,254		100/100
Currency Swap/Rec:USD 8.56/Pay:EUR 6.50	BMXP0Q1	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/15/2027		19,303,500	8.56/6.50			245,970	(673,233)		(572,611)		(673,233)			112,965		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	GBP FABN Issuance Nov 2020	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		528,920,000	1.75/2.17			(2,326,673)	10,156,018		3,715,216		38,313,895			2,755,816		100/100
Currency Swap/Rec:CHF 0.50/Pay:USD SOFRR	CHF FABN Issuance Jan 2021	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027		227,300,000	0.50/SOFRR			(12,259,012)	25,257,141		23,254,194		32,098,587			1,020,341		100/100
Currency Swap/Rec:GBP 1.88/Pay:USD SOFRR	GBP FABN Issuance March 2021	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028		342,775,000	1.88/SOFRR			(13,673,042)	(5,847,776)		(35,582,559)		24,000,862			2,135,199		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	04/25/2031		2,387,440	SOFRR/3MEUR			52,612	(198,576)		(218,958)		(308,143)			27,528		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2862971889	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		13,676,040	SOFRR/3MEUR			286,890	(1,130,244)		(1,209,650)		(1,756,457)			181,518		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2868166658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032		12,960,000	SOFRR/3MEUR			264,236	(1,141,223)		(1,194,145)		(1,672,816)			165,747		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2848256751	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/02/2024	04/15/2032		2,809,620	SOFRR/3MEUR			62,428	(223,215)		(232,058)		(361,814)			35,241		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2848257130	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/02/2024	01/15/2033		1,960,200	SOFRR/3MEUR			44,084	(156,132)		(167,520)		(253,187)			26,017		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,222,625	SOFRR/3MEUR			110,962	(359,109)		(366,455)		(662,156)			66,863		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2877599162	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/13/2024	01/25/2031		9,856,800	SOFRR/3MEUR			206,618	(721,475)		(766,568)		(1,260,220)			110,985		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2878984363	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/15/2029		2,190,000	SOFRR/3MEUR			48,358	(160,204)		(167,751)		(278,803)			19,863		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2885239165	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		5,161,500	SOFRR/3MEUR			110,984	(302,724)		(315,192)		(648,216)			67,271		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2864521328	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		7,040,859	SOFRR/3MEUR			157,044	(397,536)		(406,070)		(882,410)			91,765		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.25	XS2864521591	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	10/15/2032		4,449,600	6.62/5.25			55,153	(250,808)		(251,494)		(557,605)			57,992		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		8,931,870	SOFRR/3MEUR			190,475	(586,456)		(615,056)		(1,129,151)			116,410		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		17,190,630	SOFRR/3MEUR			389,089	(894,189)		(930,923)		(2,145,387)			224,048		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	SOFRR/3MEUR			256,716	(887,382)		(893,840)		(1,466,502)			152,625		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2024	01/26/2033		2,835,300	6.62/5.00			42,088	(219,965)		(190,480)		(362,443)			37,712		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2950716568	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/10/2025	10/18/2033		574,504	SOFRR/3MEUR			10,425	(83,553)		(103,446)		(83,553)			8,024		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2950716303	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	01/10/2025	04/18/2033		902,704	SOFRR/3MEUR			16,947	(131,386)		(154,227)		(131,386)			12,196		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2950716139	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		1,078,350	SOFRR/3MEUR			20,244	(155,507)		(180,345)		(155,507)			14,321		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.60	XS2998763655	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			59,274	(548,008)		(394,860)		(548,008)			55,114		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2989698316	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		24,327,520	SOFRR/3MEUR			430,492	(2,934,845)		(3,352,534)		(2,934,845)			322,892		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988521105	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	SOFRR/3MEUR			133,270	(866,614)		(985,133)		(866,614)			99,463		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	EUR FABN 2yr Tap Mar 2025	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	02/23/2027		271,250,000	3MEUR/SOFRR			(4,669,859)	22,585,631		23,137,497		22,585,631			1,339,277		100/100
Currency Swap/Rec:USD 6.47/Pay:GBP 6.88	XS2485268150	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	12/15/2031		16,168,750	6.47/6.88			(76,557)	(668,785)		(963,405)		(668,785)			197,347		100/100
Currency Swap/Rec:USD 3.51/Pay:EUR 2.13	BM8Z5D8	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/08/2025	05/31/2032		13,681,250	3.51/2.13			132,170	(871,468)		(778,451)		(871,468)			173,315		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	XS2485268150	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	12/15/2031		15,981,250	6.67/6.88			(59,754)	(839,286)		(1,000,629)		(839,286)			195,058		100/100
Currency Swap/Rec:USD 6.68/Pay:GBP 6.88	XS2485268150	D1	Currency	Natixis NA KX1IWK48MPD4Y2NCUIZ63	04/10/2025	12/15/2031		16,133,750	6.68/6.88			(52,548)	(687,395)		(740,790)		(687,395)			196,919		100/100
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033		2,012,550	3.38/2.75			12,862	(8,784)		102,033		(147,321)			27,550		100/100
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2019	06/25/2034		5,954,968	4.41/3.29			61,812	(413,011)		7,706		(456,628)			86,745		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		3,654,000	3.55/1.84			68,588	128,694		382,836		(418,204)			71,951		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		3,654,000	3.29/1.56			68,573	128,694		312,441		(418,204)			74,235		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		1,105,100	SOFRR/3MEUR			24,456	(70,002)		(69,716)		(139,401)			9,640		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		1,214,950	SOFRR/3MEUR			27,185	(77,662)		(82,524)		(153,341)			11,429		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		11,379,992	4.45/4.12			71,443	599,514		343,496		(491,153)			231,177		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BL2764076	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		3,378,298	6.06/3.44	(34,390)		103,071	(36,858)		209,961		(436,987)			56,044		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		204,052	1,386,348		2,120,344		(15,848)			87,637		100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	BHJYDR9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2018	08/21/2030		5,655,000	5.74/3.00			165,621	(220,441)		150,035		(695,188)			60,913		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			24,591	74,219		9,951		(164,508)			61,670		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,107,504	4.40/2.37			65,722	(126,893)		158,430		(391,574)			75,472		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		2,074,819	4.52/2.50			43,733	(84,724)		101,202		(261,356)			50,391		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		1,033,992	4.27/2.22			22,087	(42,222)		52,143		(130,345)			25,113		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		5,610,500	5.13/2.70			135,654	(265,010)		(54,571)		(697,007)			51,076		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		6,517,500	4.23/2.92			89,245	(221,044)		704,431		(480,017)			110,753		100/100
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2031		9,134,923	4.00/0.90			304,671	2,750,042		3,072,152		(28,814)			106,084		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,115,557	4.35/1.19			177,806	1,540,024		1,816,238		(16,136)			74,119		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		4,464,000	3.77/1.64			96,491	(236,408)		116,423		(557,605)			64,816		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		5,008,505	3.75/1.15			147,265	1,624,518		1,702,769		(15,271)			59,377		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		2,079,002	4.30/1.51			67,271	674,328		788,003		(6,339)			38,366		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C82	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		2,220,000	3.22/1.30			42,454	(130,204)		22,838		(278,803)			33,030		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	10/29/2019	11/01/2049		3,332,700	3.61/1.70			64,535	(192,431)		313,461		(416,320)			81,382		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			18,535	(90,102)		(36,283)		(139,401)			13,695		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		2,602,400	3.00/2.19			21,081	(93,018)		70,247		(192,007)			32,848		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			61,051	(280,806)		(159,299)		(418,204)			33,965		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/25/2021	09/20/2032		3,936,981	2.45/12.25			(406,231)	(82,347)		(309,770)		(485,902)			51,052		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/28/2021	12/19/2026		1,167,000	3.25/1.75			18,857	(7,971)		(9,787)		(141,226)			5,738		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/04/2021	06/17/2029		1,623,480	3.83/3.38			8,385	6,835		41,485		(119,771)			15,106		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2309455512	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	05/21/2028		1,070,500	SOFRR/3MEUR			24,487	(104,602)		(314,200)		(139,401)			8,273		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	10/29/2021	12/19/2026		1,163,200	3.22/1.75			18,376	(11,804)		(11,042)		(141,132)			5,720		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2125181409	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2024	04/15/2029		5,532,500	SOFRR/3MEUR			124,641	(343,010)		(364,433)		(697,007)			50,178		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.63	BK8VWP3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	03/24/2029		6,189,058	5.83/4.63			2,678	(15,673)		(13,244)		(15,673)			55,617		100/100
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2022	12/15/2031		5,143,600	7.03/6.88			(35,626)	(739,865)		(807,274)	68,625	(399,995)			62,780		100/100
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2022	12/15/2031		1,267,750	7.10/6.88			(9,295)	(204,336)		(218,667)	15,010	(101,121)			15,473		100/100
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2022	03/22/2029		5,503,850	5.19/3.63			63,875	(911,534)		(949,263)	132,218	(726,490)			49,417		100/100
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJK0PN0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2022	03/24/2031		9,197,000	5.10/5.63			(161,189)	(2,036,609)		(2,570,672)	603,449	(757,362)			105,165		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		3,260,580	SOFRR/3MEUR			71,201	(375,360)		(382,749)		(423,018)			33,812		100/100
Currency Swap/Rec:USD 8.56/Pay:EUR 6.50	BMXP0Q1	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/15/2027		20,439,000	8.56/6.50			260,439	(712,835)		(606,294)		(712,835)			119,610		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2414936521	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		3,242,750	SOFRR/3MEUR			71,391	(253,029)		(257,227)		(414,497)			33,691		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2877522701	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	08/13/2024	04/25/2030		5,475,000	SOFRR/3MEUR			121,764	(401,625)		(411,486)		(699,660)			56,883		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2326514150	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027		1,449,210	SOFRR/3MEUR			31,190	(125,427)		(128,332)		(186,798)			9,692		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	03/22/2024	03/20/2029		1,419,846	SOFRR/3MEUR			31,127	(121,887)		(120,848)		(182,895)			12,737		100/100
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	XS2370637246	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/09/2024	07/15/2028		1,555,409	3.48/2.10			20,388	(133,213)		(126,513)		(200,320)			12,394		100/100
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	XS2373707327	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		818,700	3.52/2.20			10,526	(62,626)		(60,415)		(104,551)			6,305		100/100
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031		1,146,000	5.84/5.63			(7,123)	(185,779)		(194,114)	10,446	(89,630)			13,104		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		755,425	SOFRR/3MEUR			17,637	(51,870)		(51,177)		(95,769)			3,762		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		1,321,250	SOFRR/3MEUR			29,375	(147,627)		(146,037)		(174,252)			9,998		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		1,580,215	SOFRR/3MEUR			34,981	(176,562)		(176,982)		(208,405)			8,966		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	07/15/2027		556,150	SOFRR/3MEUR			12,842	(31,401)		(30,939)		(69,701)			3,447		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,408,238	SOFRR/3MEUR			30,844	(90,017)		(89,765)		(177,737)			11,794		100/100
Currency Swap/Rec:USD 3.38/Pay:EUR 1.80	XS2057852217	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	12/28/2026		2,710,000	3.38/1.80			41,150	(222,131)		(225,097)		(334,611)			13,494		100/100
Currency Swap/Rec:USD 3.57/Pay:EUR 2.05	XS2393318311	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	01/30/2024	04/17/2029		1,083,800	3.57/2.05			15,785	(85,218)		(77,370)		(127,639)			9,838		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2441621773	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/31/2024	01/15/2030		3,801,000	SOFRR/3MEUR			86,237	(309,631)		(304,213)		(483,447)			38,218		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		5,649,280	SOFRR/3MEUR			126,833	(458,646)		(449,848)		(719,361)			47,196		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		3,095,100	SOFRR/3MEUR			69,865	(252,555)		(251,808)		(394,503)			29,116		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2314651972	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	02/02/2024	12/15/2028		5,821,200	SOFRR/3MEUR			128,020	(522,533)		(514,986)		(749,563)			50,067		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2303851062	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	04/28/2029		5,380,000	SOFRR/3MEUR			119,678	(493,265)		(515,692)		(693,205)			49,059		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	BZ3GCF8	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	02/09/2024	04/16/2028		2,910,600	SOFRR/3MEUR			63,030	(261,622)		(264,860)		(375,467)			22,038		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2390490287	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	01/15/2031		4,474,530	SOFRR/3MEUR			101,634	(398,873)		(416,285)		(572,991)			50,246		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		2,602,800	SOFRR/3MEUR			57,130	(217,445)		(224,871)		(334,563)			21,422		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2326523730	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/01/2024	10/15/2028		1,081,600	SOFRR/3MEUR			23,683	(93,502)		(96,444)		(139,401)			9,036		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2777378501	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	10/20/2032		10,804,860	SOFRR/3MEUR			248,622	(828,649)		(849,153)		(1,380,073)			140,963		100/100
Currency Swap/Rec:USD 7.50/Pay:EUR 5.75	XS2777378766	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032		3,599,310	7.50/5.75			56,694	(278,526)		(230,314)		(460,024)			46,958		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2777378923	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	04/20/2033		7,639,800	SOFRR/3MEUR			178,020	(585,914)		(612,499)		(975,809)			103,256		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2406902259	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2024	04/15/2029		1,040,473	SOFRR/3MEUR			22,942	(81,750)		(82,506)		(133,128)			9,437		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2420714177	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	03/25/2024	04/18/2030		1,083,200	SOFRR/3MEUR			23,979	(91,146)		(91,046)		(137,987)			11,229		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2409272411	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2024	07/15/2029		3,234,600	SOFRR/3MEUR			69,785	(291,204)		(299,483)		(419,125)			30,428		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2370603776	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/03/2024	04/15/2029		1,078,200	SOFRR/3MEUR			23,240	(96,810)		(97,126)		(139,245)			9,779		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2389541934	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/05/2024	04/20/2029		3,245,400	SOFRR/3MEUR			70,013	(280,165)		(279,020)		(418,762)			29,496		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2418763228	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	10/15/2028		3,156,360	SOFRR/3MEUR			68,991	(252,532)		(258,090)		(406,676)			26,369		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2400777285	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	01/15/2030		2,176,200	SOFRR/3MEUR			48,338	(173,988)		(176,398)		(278,782)			21,881		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2369735142	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2024	10/15/2029		2,176,200	SOFRR/3MEUR			48,214	(174,505)		(181,227)		(279,855)			21,188		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2401572503	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/10/2024	05/20/2029		1,074,800	SOFRR/3MEUR			23,611	(100,295)		(100,776)		(139,433)			9,889		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2423745335	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	07/20/2029		4,301,200	SOFRR/3MEUR			93,022	(399,477)		(399,858)		(558,143)			40,540		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2401708172	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/10/2024	02/20/2030		2,149,600	SOFRR/3MEUR			47,643	(200,654)		(201,941)		(278,978)			21,875		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2766728435	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2024	05/21/2031		2,125,200	SOFRR/3MEUR			48,431	(227,086)		(248,047)		(281,881)			24,668		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2296466480	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	05/15/2029		2,125,400	SOFRR/3MEUR			46,094	(225,880)		(235,371)		(280,459)			19,516		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2776628922	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		12,643,750	SOFRR/3MEUR			267,441	(1,339,963)		(1,384,791)		(1,658,876)			167,817		100/100
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2801340402	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033		5,583,638	7.82/5.70			102,728	(585,648)		(392,072)		(731,857)			74,110		100/100
Currency Swap/Rec:USD 7.76/Pay:EUR 5.70	XS2801329934	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032		6,816,640	7.76/5.70			121,928	(704,012)		(526,112)		(892,169)			85,502		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2809737344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		8,554,400	SOFRR/3MEUR			194,525	(846,416)		(866,920)		(1,115,211)			107,997		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737690	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	04/24/2024	05/15/2032		6,842,240	7.85/5.85			121,702	(678,412)		(524,957)		(892,169)			86,381		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2809737856	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		5,133,600	SOFRR/3MEUR			118,634	(506,889)		(538,341)		(669,126)			67,324		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		13,689,600	SOFRR/3MEUR			324,997	(1,351,705)		(1,511,075)		(1,784,337)			182,790		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2806451766	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/26/2024	01/15/2033		1,714,240	SOFRR/3MEUR			36,509	(165,923)		(177,130)		(223,042)			22,753		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2806450875	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/26/2024	07/15/2032		2,785,380	SOFRR/3MEUR			58,437	(269,885)		(270,629)		(362,443)			35,623		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2806451170	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/26/2024	07/15/2033		3,080,160	SOFRR/3MEUR			67,723	(304,134)		(329,578)		(401,476)			42,296		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2804515505	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/26/2024	01/20/2033		4,192,440	SOFRR/3MEUR			89,520	(413,960)		(419,266)		(546,453)			55,699		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2368817255	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	04/26/2024	10/18/2029		2,940,850	SOFRR/3MEUR			63,129	(288,760)		(295,380)		(380,409)			28,664		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2344626283	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	04/26/2024	01/22/2030		3,144,036	SOFRR/3MEUR			68,513	(308,532)		(312,936)		(406,428)			31,687		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2804516149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	01/20/2034		2,420,008	SOFRR/3MEUR			53,787	(235,722)		(253,679)		(315,047)			34,353		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2804516065	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	07/20/2033		1,948,856	SOFRR/3MEUR			42,186	(189,830)		(195,462)		(253,710)			26,786		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		12,323,400	SOFRR/3MEUR			264,761	(1,072,762)		(1,106,030)		(1,589,175)			157,605		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	07/15/2033		9,733,500	SOFRR/3MEUR			219,127	(842,417)		(935,101)		(1,254,612)			133,658		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2820458938	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/14/2024	01/15/2033		2,811,900	SOFRR/3MEUR			61,441	(243,365)		(254,315)		(362,443)			37,321		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2817907228	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		8,346,800	SOFRR/3MEUR			186,949	(701,485)		(732,655)		(1,073,390)			106,748		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.46/Pay:EUR 5.65	XS2817907574	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		2,710,000	7.46/5.65			44,203	(227,755)		(185,385)		(348,503)			34,659		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2817907731	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032		7,584,500	SOFRR/3MEUR			171,738	(641,214)		(693,486)		(975,809)			98,850		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		5,913,024	SOFRR/3MEUR			124,711	(575,181)		(581,712)		(772,169)			61,298		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/27/2024	04/15/2029		3,374,280	SOFRR/3MEUR			70,978	(330,133)		(330,400)		(443,671)			30,604		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	01/15/2033		9,790,500	SOFRR/3MEUR			212,847	(961,683)		(1,055,321)		(1,275,522)			129,946		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		9,181,010	SOFRR/3MEUR			197,773	(908,415)		(975,339)		(1,196,900)			117,417		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	07/15/2033		9,341,100	SOFRR/3MEUR			205,689	(917,540)		(1,064,100)		(1,216,974)			128,270		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		5,453,430	7.05/5.50			70,857	(539,590)		(553,265)		(710,947)			69,745		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2852129100	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/09/2024	07/20/2032		12,978,000	SOFRR/3MEUR			278,329	(1,123,223)		(1,192,726)		(1,672,816)			166,151		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2852129522	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2024	01/20/2033		9,736,200	SOFRR/3MEUR			210,162	(839,717)		(947,789)		(1,254,612)			129,351		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2852129878	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/09/2024	07/20/2033		16,879,200	SOFRR/3MEUR			372,637	(1,452,390)		(1,702,066)		(2,174,661)			231,992		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2418763491	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		2,987,424	SOFRR/3MEUR			62,953	(255,857)		(271,816)		(384,748)			24,958		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2858658243	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/15/2033		3,626,040	SOFRR/3MEUR			80,377	(310,552)		(364,221)		(466,994)			49,792		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2854410300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		18,788,700	SOFRR/3MEUR			385,259	(1,481,808)		(1,596,915)		(2,404,673)			253,940		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2854410565	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	10/20/2033		16,342,500	SOFRR/3MEUR			341,730	(1,284,029)		(1,495,070)		(2,091,020)			228,331		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2396623154	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	03/15/2030		4,365,600	SOFRR/3MEUR			94,079	(336,734)		(353,658)		(561,853)			44,763		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2859421955	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/15/2024	10/15/2033		10,644,075	SOFRR/3MEUR			219,816	(813,169)		(892,208)		(1,359,163)			148,584		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2850588992	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	05/15/2033		13,860,780	SOFRR/3MEUR			310,318	(1,063,015)		(1,223,590)		(1,770,397)			188,213		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		13,057,200	SOFRR/3MEUR			271,846	(1,044,023)		(1,089,491)		(1,672,816)			165,938		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		3,914,280	6.70/5.20			50,441	(316,087)		(303,018)		(501,845)			49,745		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033		8,915,860	SOFRR/3MEUR			188,542	(719,976)		(782,697)		(1,143,091)			119,687		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		10,880,000	SOFRR/3MEUR			233,822	(871,019)		(995,091)		(1,394,013)			151,075		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2856814483	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWIOLXP3B76	07/16/2024	10/17/2032		19,582,200	SOFRR/3MEUR			408,858	(1,569,635)		(1,655,930)		(2,509,224)			255,321		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2856814996	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWIOLXP3B76	07/16/2024	04/17/2033		9,791,100	SOFRR/3MEUR			205,772	(784,817)		(843,724)		(1,254,612)			132,258		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2854985202	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		18,017,640	SOFRR/3MEUR			389,601	(1,489,052)		(1,587,331)		(2,314,062)			234,827		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854985541	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	10/15/2032		4,887,000	6.71/5.20			66,336	(400,959)		(382,262)		(627,306)			63,693		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	04/15/2033		14,986,800	SOFRR/3MEUR			324,057	(1,229,607)		(1,319,015)		(1,923,738)			202,366		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		15,629,760	SOFRR/3MEUR			344,925	(1,291,708)		(1,497,701)		(2,007,379)			214,624		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2862971616	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		30,388,400	SOFRR/3MEUR			633,975	(2,514,454)		(2,642,412)		(3,903,238)			388,641		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2862972002	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		16,172,460	SOFRR/3MEUR			341,132	(1,336,559)		(1,530,110)		(2,077,080)			222,077		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2373315592	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/26/2024	06/20/2030		2,826,200	SOFRR/3MEUR			62,169	(230,712)		(245,830)		(365,813)			29,880		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2361288140	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/26/2024	07/27/2030		2,851,800	SOFRR/3MEUR			62,777	(233,118)		(249,630)		(366,470)			30,491		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2411228591	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/26/2024	07/21/2029		1,087,000	SOFRR/3MEUR			23,299	(88,232)		(89,436)		(139,672)			10,249		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2866433290	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		7,567,700	SOFRR/3MEUR			165,571	(658,014)		(727,105)		(975,809)			101,589		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2866432995	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	07/29/2024	09/15/2032		6,920,320	SOFRR/3MEUR			149,268	(600,332)		(631,127)		(892,169)			89,646		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/30/2024	04/20/2029		1,146,072	SOFRR/3MEUR			24,298	(99,612)		(103,187)		(147,923)			10,416		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2308745814	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	10/15/2029		1,113,480	SOFRR/3MEUR			23,927	(98,304)		(105,061)		(144,215)			10,841		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2868167037	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		9,072,000	SOFRR/3MEUR			184,372	(798,856)		(876,651)		(1,170,971)			120,410		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2868166906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2024	04/15/2033		11,028,240	SOFRR/3MEUR			229,034	(957,800)		(1,060,792)		(1,421,894)			148,913		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS1796988118	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/31/2024	10/16/2028		1,887,030	SOFRR/3MEUR			39,991	(157,428)		(162,075)		(242,197)			15,773		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2352783752	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/31/2024	10/15/2029		941,346	SOFRR/3MEUR			20,336	(78,816)		(81,212)		(121,355)			9,165		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/07/2024	10/15/2029		2,185,200	SOFRR/3MEUR			47,621	(164,906)		(170,123)		(278,687)			21,276		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2411211191	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		1,362,500	SOFRR/3MEUR			30,223	(106,300)		(108,077)		(174,093)			14,245		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2414936521	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		1,389,750	SOFRR/3MEUR			30,585	(108,441)		(110,240)		(177,642)			14,439		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2344626283	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	04/22/2030		3,276,900	SOFRR/3MEUR			71,935	(248,406)		(261,463)		(418,204)			34,013		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2259185036	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	01/15/2029		2,730,250	SOFRR/3MEUR			59,764	(208,266)		(221,184)		(350,321)			23,817		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/09/2024	04/25/2031		1,638,000	SOFRR/3MEUR			36,788	(124,986)		(137,744)		(209,857)			18,886		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS1861236039	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	07/15/2028		1,638,600	SOFRR/3MEUR			35,557	(124,313)		(129,374)		(209,770)			13,057		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		1,091,840	SOFRR/3MEUR			23,921	(83,404)		(85,158)		(139,756)			10,630		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2877495114	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	07/25/2029		14,238,900	SOFRR/3MEUR			314,816	(1,039,810)		(1,057,923)		(1,818,109)			134,464		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2877522701	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/13/2024	04/25/2030		8,760,000	SOFRR/3MEUR			194,752	(642,600)		(658,378)		(1,119,456)			91,013		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2878984108	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/13/2024	01/15/2029		1,642,800	SOFRR/3MEUR			35,971	(119,853)		(120,961)		(209,102)			14,331		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2885239678	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		2,995,920	SOFRR/3MEUR			64,877	(176,855)		(184,895)		(376,384)			40,454		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2885239835	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		8,323,275	SOFRR/3MEUR			184,093	(489,990)		(537,546)		(1,045,510)			116,187		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2864521757	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/21/2024	04/15/2033		2,834,325	SOFRR/3MEUR			63,098	(162,185)		(168,373)		(355,473)			38,272		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/21/2024	10/15/2033		7,202,520	SOFRR/3MEUR			163,664	(412,141)		(456,580)		(903,321)			100,542		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2883294519	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	08/22/2024	04/15/2033		2,333,730	SOFRR/3MEUR			51,013	(133,984)		(142,364)		(292,743)			31,512		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2883294782	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	08/22/2024	07/15/2033		7,010,640	SOFRR/3MEUR			156,478	(392,502)		(439,013)		(878,228)			96,269		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2315798343	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/23/2024	04/15/2029		2,276,115	SOFRR/3MEUR			51,249	(132,844)		(136,789)		(285,773)			20,644		100/100
Currency Swap/Rec:USD 4.25/Pay:EUR 3.00	XS2441240111	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029		4,443,600	4.25/3.00			53,767	(256,808)		(243,825)		(557,605)			43,420		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2113704832	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	SOFRR/3MEUR			20,756	(53,223)		(53,401)		(115,564)			8,034		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2092260814	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/28/2024	01/17/2029		555,900	SOFRR/3MEUR			12,522	(31,651)		(31,988)		(69,701)			4,854		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2092261465	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		3,082,799	SOFRR/3MEUR			70,691	(175,524)		(185,467)		(386,532)			27,983		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2439756110	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	09/06/2024	01/20/2031		1,108,800	SOFRR/3MEUR			25,049	(66,673)		(69,745)		(140,505)			12,468		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2880781575	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		7,360,523	SOFRR/3MEUR			157,883	(483,283)		(516,509)		(930,504)			99,389		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2880781732	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/10/2024	10/15/2033		7,281,780	SOFRR/3MEUR			158,554	(473,893)		(534,656)		(920,049)			101,649		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2887785157	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	09/10/2024	10/15/2033		4,686,475	SOFRR/3MEUR			113,579	(307,708)		(359,988)		(592,456)			65,420		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2887786718	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	09/10/2024	04/15/2033		4,686,475	SOFRR/3MEUR			110,514	(307,708)		(336,471)		(592,456)			63,281		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2344626440	D1	Currency	Bank of Montreal	549300047C63MPGNXE075	09/11/2024	01/22/2031		1,021,914	SOFRR/3MEUR			22,948	(69,410)		(73,479)		(131,390)			11,497		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2876586723	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		7,199,685	SOFRR/3MEUR			161,842	(467,855)		(522,095)		(909,594)			97,308		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2876587028	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		9,437,918	SOFRR/3MEUR			214,809	(609,204)		(674,347)		(1,191,881)			131,863		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2439756110	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	09/13/2024	10/20/2030		4,435,600	SOFRR/3MEUR			98,992	(267,987)		(297,435)		(566,622)			48,617		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2420714508	D1	Currency	Bank of Montreal	549300047C63MPGNXE075	09/13/2024	04/18/2031		7,763,000	SOFRR/3MEUR			175,103	(465,801)		(487,772)		(984,669)			89,347		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2417097016	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/16/2024	04/15/2030		1,080,432	SOFRR/3MEUR			24,346	(60,592)		(61,469)		(135,359)			11,190		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2856814483	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	09/19/2024	10/17/2032		2,447,280	SOFRR/3MEUR			52,947	(138,868)		(143,752)		(307,558)			31,909		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2339925773	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	SOFRR/3MEUR			52,438	(127,601)		(129,188)		(291,976)			21,829		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2857241637	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/24/2024	09/15/2032		4,456,000	SOFRR/3MEUR			104,902	(245,017)		(249,797)		(559,531)			57,723		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2901462916	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	SOFRR/3MEUR			310,791	(661,223)		(749,408)		(1,672,816)			184,555		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2901463211	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	SOFRR/3MEUR			39,594	(82,653)		(99,083)		(209,102)			23,452		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	09/25/2024	01/15/2033		12,871,950	SOFRR/3MEUR			294,767	(641,722)		(672,602)		(1,603,115)			170,845		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2901462247	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		27,422,850	SOFRR/3MEUR			621,088	(1,367,148)		(1,374,797)		(3,415,333)			350,714		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2861759459	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		2,236,800	SOFRR/3MEUR			51,100	(114,140)		(115,886)		(281,505)			21,042		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2904847741	D1	Currency	Bank of Montreal	549300047C63MPGNXE075	09/27/2024	10/15/2033		2,576,990	SOFRR/3MEUR			61,005	(131,620)		(138,649)		(321,320)			35,973		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2373314942	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		895,280	SOFRR/3MEUR			20,348	(44,861)		(45,927)		(111,764)			8,340		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2444281856	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		1,789,440	SOFRR/3MEUR			40,987	(91,287)		(91,251)		(225,044)			19,121		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	XS2905440090	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		6,368,040	6.64/5.25			81,643	(330,041)		(330,925)		(794,588)			82,996		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2405874756	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	04/24/2031		1,103,200	SOFRR/3MEUR			25,119	(72,745)		(79,061)		(141,465)			12,717		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988634056	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	SOFRR/3MEUR			124,760	(800,567)		(940,654)		(800,567)			94,400		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.70	XS2988633835	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			46,431	(368,459)		(276,591)		(368,459)			42,222		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988634213	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/26/2034		5,245,000	SOFRR/3MEUR			96,881	(630,510)		(775,891)		(630,510)			74,530		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.60	XS2990401601	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		2,461,920	6.69/4.60			38,282	(358,325)		(272,226)		(358,325)			33,305		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988590761	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	SOFRR/3MEUR			162,482	(1,233,283)		(1,386,612)		(1,233,283)			131,706		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988590928	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	SOFRR/3MEUR			133,479	(1,024,885)		(1,198,813)		(1,024,885)			112,001		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2991887956	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	SOFRR/3MEUR			58,911	(458,857)		(526,361)		(458,857)			48,546		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2991888178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	SOFRR/3MEUR			130,665	(1,040,285)		(1,163,518)		(1,040,285)			111,786		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2980878123	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2025	01/20/2034		6,995,470	SOFRR/3MEUR			113,640	(877,713)		(1,056,258)		(877,713)			99,303		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2980877661	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/18/2025	01/20/2033		10,104,183	SOFRR/3MEUR			159,538	(1,259,053)		(1,428,226)		(1,259,053)			134,240		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2980877828	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	SOFRR/3MEUR			88,279	(685,660)		(794,366)		(685,660)			75,368		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2995376253	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,186,399	SOFRR/3MEUR			228,580	(1,773,836)		(2,069,442)		(1,773,836)			194,804		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2995377657	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	01/15/2034		6,927,124	SOFRR/3MEUR			113,720	(866,152)		(1,012,653)		(866,152)			98,249		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2989698746	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	07/15/2033		9,217,120	SOFRR/3MEUR			164,169	(1,123,777)		(1,309,415)		(1,123,777)			126,567		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2989699041	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		5,237,500	SOFRR/3MEUR			94,051	(638,010)		(786,252)		(638,010)			74,285		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3006148178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		7,256,930	SOFRR/3MEUR			120,527	(939,407)		(1,163,554)		(939,407)			102,927		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3006147873	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/28/2025	07/15/2033		9,369,000	SOFRR/3MEUR			150,136	(1,206,917)		(1,398,023)		(1,206,917)			128,653		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3006391430	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	10/25/2033		6,437,995	SOFRR/3MEUR			108,451	(833,536)		(975,999)		(833,536)			90,028		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3006391604	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/28/2025	01/25/2034		7,573,275	SOFRR/3MEUR			125,582	(975,592)		(1,193,602)		(975,592)			107,596		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3019793044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	01/15/2034		4,334,000	SOFRR/3MEUR			69,600	(366,408)		(457,543)		(366,408)			61,470		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3004566009	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		12,924,000	SOFRR/3MEUR			213,507	(1,177,223)		(1,346,035)		(1,177,223)			171,536		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/26/2025	04/15/2033		9,061,080	SOFRR/3MEUR			150,574	(809,776)		(938,623)		(809,776)			122,351		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3043418402	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/03/2025	07/15/2033		1,846,985	SOFRR/3MEUR			29,103	(109,560)		(127,756)		(109,560)			25,362		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50	BSFVHR9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030		19,126,625	6.13/4.50			227,778	(1,436,058)		(1,197,295)		(1,436,058)			212,962		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25	BR4XY89	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030		19,075,000	5.83/4.25			201,264	(1,486,198)		(1,341,659)		(1,486,198)			200,247		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.01/Pay:EUR 4.50	BSHT6B8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032		19,075,000	6.01/4.50			210,419	(1,446,778)		(1,385,613)		(1,446,778)			248,557		100/100
Currency Swap/Rec:USD 5.99/Pay:EUR 4.50	BT6M5G3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/08/2025	08/19/2034		19,108,250	5.99/4.50			202,368	(1,430,877)		(1,310,459)		(1,430,877)			280,806		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13	BSLTP40	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/08/2025	03/14/2033		19,110,000	6.68/5.13			186,137	(1,514,615)		(1,384,436)		(1,514,615)			256,485		100/100
Currency Swap/Rec:USD 8.10/Pay:EUR 6.38	BM8VBH2	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	09/12/2030		7,753,900	8.10/6.38			88,120	(479,681)		(409,066)		(479,681)			84,063		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/09/2025	07/16/2033		4,634,700	8.09/6.38			50,436	(310,642)		(256,644)		(310,642)			63,654		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/09/2025	03/24/2031		8,174,706	5.42/5.63			(18,609)	(414,997)		(475,020)		(414,997)			93,476		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2366820301	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/21/2030		838,875	SOFRR/3MEUR			13,798	(41,212)		(46,910)		(41,212)			8,705		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036672700	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/10/2025	07/15/2033		17,507,700	SOFRR/3MEUR			286,623	(1,000,156)		(1,089,842)		(1,000,156)			240,412		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036675711	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/10/2025	07/15/2033		17,507,700	SOFRR/3MEUR			286,623	(1,000,156)		(1,089,842)		(1,000,156)			240,412		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036677923	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/10/2025	07/15/2033		14,006,160	SOFRR/3MEUR			229,298	(800,124)		(871,874)		(800,124)			192,329		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036672965	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		9,986,400	SOFRR/3MEUR			169,241	(589,517)		(696,833)		(589,517)			143,793		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036675984	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		9,986,400	SOFRR/3MEUR			169,241	(589,517)		(696,833)		(589,517)			143,793		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036678145	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		7,989,120	SOFRR/3MEUR			135,393	(471,614)		(557,467)		(471,614)			115,035		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3037637322	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		11,670,750	SOFRR/3MEUR			195,264	(667,820)		(762,834)		(667,820)			165,529		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3037636787	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		11,670,750	SOFRR/3MEUR			195,264	(667,820)		(762,834)		(667,820)			165,529		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3037638304	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		9,336,600	SOFRR/3MEUR			156,211	(534,256)		(610,267)		(534,256)			132,423		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2395174639	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	07/15/2031		710,450	SOFRR/3MEUR			11,505	(23,989)		(24,938)		(23,989)			8,361		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		1,842,750	6.75/5.10			17,087	(66,791)		(31,454)		(66,791)			24,458		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		5,589,875	SOFRR/3MEUR			80,568	(209,254)		(235,326)		(209,254)			76,759		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		1,697,049	SOFRR/3MEUR			25,392	(59,728)		(67,873)		(59,728)			24,070		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3067928492	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/07/2025	07/21/2033		3,406,800	SOFRR/3MEUR			51,989	(118,506)		(126,864)		(118,506)			46,832		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3067928658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	01/21/2034		2,839,250	SOFRR/3MEUR			45,276	(98,505)		(111,320)		(98,505)			40,311		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3067928146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	04/21/2033		5,109,750	SOFRR/3MEUR			77,379	(178,209)		(190,090)		(178,209)			69,074		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3046362540	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		6,942,624	SOFRR/3MEUR			92,018	(390,012)		(451,425)		(390,012)			98,469		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988683186	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/16/2025	07/15/2033		2,350,740	SOFRR/3MEUR			34,848	(116,974)		(141,002)		(116,974)			32,280		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		4,740,540	SOFRR/3MEUR			62,218	(194,888)		(219,692)		(194,888)			68,259		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.70	XS3076935421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2033		3,055,860	6.47/4.70			26,744	(116,915)		(14,667)		(116,915)			41,962		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		1,188,390	SOFRR/3MEUR			15,129	(45,467)		(45,893)		(45,467)			16,589		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		2,033,376	SOFRR/3MEUR			26,801	(75,932)		(81,151)		(75,932)			29,278		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3079940386	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		1,018,800	SOFRR/3MEUR			14,243	(38,792)		(47,363)		(38,792)			14,222		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3079940626	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		1,866,810	SOFRR/3MEUR			26,140	(72,108)		(90,972)		(72,108)			26,880		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		2,568,150	6.33/4.60			20,427	(75,829)		(2,007)		(75,829)			35,265		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		3,870,702	SOFRR/3MEUR			45,075	(112,894)		(114,059)		(112,894)			53,152		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3086802074	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		7,938,576	SOFRR/3MEUR			93,616	(240,134)		(252,507)		(240,134)			110,817		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		5,023,920	SOFRR/3MEUR			60,996	(146,529)		(152,696)		(146,529)			72,339		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076314312	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/06/2025	10/15/2033		9,723,060	SOFRR/3MEUR			113,827	(324,062)		(341,819)		(324,062)			135,727		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2801951380	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		12,840,000	SOFRR/3MEUR			165,872	(1,261,223)		(1,267,653)		(1,261,223)			162,449		100/100
Currency Swap/Rec:USD 7.73/Pay:EUR 5.65	XS2801952602	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		2,354,000	7.73/5.65			20,530	(231,224)		(164,721)		(231,224)			29,782		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2801951976	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	05/25/2033		6,634,620	SOFRR/3MEUR			86,450	(651,012)		(688,615)		(651,012)			90,257		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2801951547	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	11/26/2032		6,420,600	SOFRR/3MEUR			83,130	(630,012)		(641,227)		(630,012)			84,386		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3124351795	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/21/2025	10/15/2033		3,157,650	SOFRR/3MEUR			33,292	(15,125)		(11,840)		(15,125)			44,079		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3117287840	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	04/25/2033		876,975	SOFRR/3MEUR			9,125	(4,351)		(3,378)		(4,351)			11,864		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3117288061	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/22/2025	10/25/2033		3,506,969	SOFRR/3MEUR			36,650	(19,512)		(23,649)		(19,512)			49,041		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3132972509	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	10/15/2033		6,020,175	SOFRR/3MEUR			43,922	(149,110)		(157,961)		(149,110)			84,038		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3132972764	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/30/2025	04/15/2034		4,335,660	SOFRR/3MEUR			32,020	(106,225)		(117,017)		(106,225)			62,429		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3133400823	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/31/2025	10/15/2034		4,963,350	SOFRR/3MEUR			45,042	(148,343)		(205,568)		(148,343)			73,595		100/100
Currency Swap/Rec:USD 6.46/Pay:EUR 5.00	XS3133401128	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/15/2033		4,685,040	6.46/5.00			25,166	(74,123)		(4,418)		(74,123)			64,334		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3141253396	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	07/26/2033		3,836,910	SOFRR/3MEUR			23,762	(40,926)		(40,404)		(40,926)			52,793		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3141253636	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/07/2025	01/26/2034		2,090,160	SOFRR/3MEUR			13,070	(25,023)		(25,144)		(25,023)			29,701		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3048771896	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/11/2025	07/15/2033		4,291,743	SOFRR/3MEUR			33,588	(50,259)		(48,729)		(50,259)			58,933		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.88	BPCPL59	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/08/2025	09/02/2035		3,171,960	5.16/3.88		4	12,681	(803)		6,963		(806)			49,336		100/100
Currency Swap/Rec:USD 5.49/Pay:EUR 4.20	585055CA2	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	04/15/2045		11,822,000	5.49/4.20			40,730	70,907		4,402		70,907			259,690		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3170927175	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		9,600,930	SOFRR/3MEUR			144,947	82,604		94,851		82,604			134,023		100/100
Currency Swap/Rec:USD 5.77/Pay:EUR 4.50	XS3134523011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	04/28/2034		18,780,800	5.77/4.50			102,498	(20,831)		(32,058)		(20,831)			271,003		100/100
Currency Swap/Rec:USD 5.60/Pay:EUR 4.34	XS3104529048	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/24/2025	07/15/2035		23,402,000	5.60/4.34			78,175	(100,039)		(48,754)		(100,039)			361,454		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3183183873	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		5,434,688	SOFRR/3MEUR			26,539	(29,537)		(28,090)		(29,537)			77,081		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3183184251	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	04/15/2034		3,360,960	SOFRR/3MEUR			16,700	(23,334)		(27,898)		(23,334)			48,394		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 5.88	XS2868952719	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2025	11/06/2031		49,266,000	7.10/5.88			748,201	(88,281)		(206,410)		(88,281)			595,897		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3130029187	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/02/2025	11/15/2033		1,690,128	SOFRR/3MEUR			9,729	(1,947)		(5,797)		(1,947)			23,721		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3178582303	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	01/15/2034		15,290,880	SOFRR/3MEUR			72,134	(220,466)		(253,806)		(220,466)			216,874		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3203009322	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/15/2033		696,780	SOFRR/3MEUR			1,299	(8,281)		(9,722)		(8,281)			9,727		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3194975101	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/15/2034		12,622,613	SOFRR/3MEUR			49,270	(156,621)		(178,718)		(156,621)			179,030		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3207996359	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/28/2025	07/19/2035		4,186,800	SOFRR/3MEUR			6,142	(43,567)		(52,376)		(43,567)			64,704		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3207995625	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/28/2025	04/19/2035		13,768,736	SOFRR/3MEUR			19,945	(144,471)		(147,141)		(144,471)			209,991		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3215519714	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	01/15/2034		22,197,120	SOFRR/3MEUR			66,531	(364,837)		(416,736)		(364,837)			314,827		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3237160562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	01/15/2034		12,525,164	SOFRR/3MEUR			15,052	(125,983)		(170,806)		(125,983)			177,647		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		79,448,522	6.57/6.80			(537)	(192,580)		(2,243,855)		(192,580)			1,986,866		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		16,291,500	7.11/6.23			123,054	(1,335,029)		(2,561,784)		(2,091,020)			340,828		100/100
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	E5000*AC8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047		27,125,000	7.83/6.84			229,325	(2,252,549)		(5,763,846)		(3,485,034)			629,007		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2309361967	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/02/2023	04/18/2029		1,574,250	SOFRR/3MEUR			34,408	(185,404)		(186,321)		(205,165)			14,296		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2080726768	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028		1,888,560	SOFRR/3MEUR			41,847	(217,112)		(230,331)		(238,176)			15,290		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	00262#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,922,950	SOFRR/3MEUR			375,935	(822,253)		(855,404)		(1,986,469)			148,156		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3025439095	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	03/26/2025	07/15/2033		1,940,760	SOFRR/3MEUR			20,351	(174,423)		(199,845)		(174,423)			26,650		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3025439251	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		5,985,120	SOFRR/3MEUR			94,273	(536,696)		(648,450)		(536,696)			84,888		100/100
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML Platinum 7410008	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	01/26/2027		209,712,250	SOFRR/SONIA			2,921,120	(2,334,357)		(4,444,732)		(2,334,357)			1,085,264		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		19,918,400	6.79/7.16			(137,882)	(1,644,942)		(1,973,199)		(1,536,055)			208,059		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		18,679,500	7.01/7.32			(119,740)	(1,536,133)		(2,024,325)		(1,440,052)			253,504		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		18,675,000	7.16/7.44			(115,092)	(1,540,633)		(2,120,352)		(1,440,052)			285,781		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	00238*AA2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2023	05/31/2028		211,439,469	6.75/6.00			1,483,740	(13,593,361)		(17,515,242)		(26,987,489)			1,643,402		100/100
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	00238*AA2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028		97,858,672	6.76/6.00			506,676	(6,300,674)		(7,945,286)		(12,979,618)			760,601		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2328024059	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028		3,133,200	SOFRR/3MEUR			78,187	(155,177)		(148,950)		(376,737)			24,131		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		16,595,368	6.55/6.30			65,688	200,731		(477,427)		(740,285)			295,402		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2296466217	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/14/2023	11/15/2028		1,706,560	SOFRR/3MEUR			38,854	(171,224)		(171,765)		(219,061)			14,472		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		14,821,402	5.44/5.25			54,822	230,015		4,864		(596,172)			121,986		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2440262900	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		8,951,040	SOFRR/3MEUR			207,576	(891,223)		(925,081)		(1,126,069)			100,786		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2331769153	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,903,500	SOFRR/3MEUR			41,979	(208,750)		(208,663)		(246,649)			16,642		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2259185036	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		2,220,750	SOFRR/3MEUR			48,770	(247,781)		(246,842)		(294,016)			17,696		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		4,441,752	SOFRR/3MEUR			99,260	(485,576)		(504,835)		(573,201)			32,382		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2409273146	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	04/15/2030		2,091,000	SOFRR/3MEUR			46,137	(253,230)		(258,519)		(271,414)			21,656		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		630,840	SOFRR/3MEUR			13,849			(74,114)					5,865		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,208,780	SOFRR/3MEUR			48,397	(245,546)		(259,282)		(274,918)			22,905		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2378719954	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		3,157,800	SOFRR/3MEUR			72,113	(354,682)		(375,822)		(400,955)			33,068		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2305241064	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		956,790	SOFRR/3MEUR			21,421	(100,802)		(99,758)		(125,461)			6,443		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2305384922	D1	Currency	Bank of Montreal 549300I7C63MPGNXE075	10/16/2023	07/15/2027		1,899,360	SOFRR/3MEUR			41,755	(212,429)		(216,372)		(245,736)			11,774		100/100
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	G1339#AA7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2023	07/13/2027		54,720,000	SOFRR/SONIA			(172,816)	(5,901,207)		(5,963,680)		(4,305,118)			338,591		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22 .	L9619*AA9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/19/2023	11/15/2053		44,381,400	7.05/5.22			790,553	(4,972,881)		(4,416,537)		(5,854,856)			1,171,979		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2304370419	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	10/15/2027		539,650	SOFRR/3MEUR			12,060	(47,029)		(47,019)		(67,866)			3,609		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2348330148	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		4,358,400	SOFRR/3MEUR			96,438	(338,519)		(343,851)		(549,666)			38,088		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2441621773	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/15/2030		11,105,760	SOFRR/3MEUR			250,134	(872,561)		(864,553)		(1,405,337)			111,664		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2366712672	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029		5,837,940	SOFRR/3MEUR			129,500	(503,622)		(496,813)		(745,045)			50,926		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2766727890	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/15/2024	02/21/2031		17,330,040	SOFRR/3MEUR			403,221	(1,589,101)		(1,605,163)		(2,244,362)			196,549		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2766728435	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/15/2024	08/21/2031		18,764,160	SOFRR/3MEUR			448,511	(1,682,614)		(1,798,161)		(2,425,583)			222,834		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2766727544	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		23,370,900	SOFRR/3MEUR			537,028	(2,128,812)		(2,137,629)		(3,025,009)			244,811		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50 .	XS2766727627	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		6,882,560	7.29/5.50			111,780	(638,092)		(561,399)		(892,169)			72,095		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2809807493	D1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	04/26/2024	07/15/2032		7,497,000	SOFRR/3MEUR			157,587	(728,714)		(743,563)		(975,809)			95,880		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2809809275	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/26/2024	07/15/2033		4,286,800	SOFRR/3MEUR			94,121	(413,608)		(449,356)		(557,605)			58,865		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2024	01/15/2033		3,750,250	SOFRR/3MEUR			80,145	(362,607)		(377,298)		(487,905)			49,776		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17 .	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		63,680,000	6.41/6.17			16,623	(3,705,445)		(2,975,645)		(4,800,172)			587,810		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2831760025	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		17,957,520	SOFRR/3MEUR			374,151	(1,784,193)		(1,852,732)		(2,341,943)			225,243		100/100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50 .	XS2831760371	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		4,168,710	7.12/5.50			57,053	(414,188)		(401,531)		(543,665)			52,288		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		18,271,350	SOFRR/3MEUR			385,327	(1,822,893)		(1,942,378)		(2,383,763)			242,510		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2831760702	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		14,093,640	SOFRR/3MEUR			300,087	(1,417,706)		(1,589,938)		(1,840,098)			193,531		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2854410136	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		36,767,250	SOFRR/3MEUR			757,038	(2,892,440)		(3,083,312)		(4,704,795)			479,676		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2850588216	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032		26,516,160	SOFRR/3MEUR			574,922	(2,038,817)		(2,153,273)		(3,387,453)			334,759		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2850588646	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032		9,819,900	SOFRR/3MEUR			215,139	(756,017)		(834,502)		(1,254,612)			128,782		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2112472316	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,104,500	SOFRR/3MEUR			24,184	(70,602)		(70,404)		(139,401)			9,250		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2289567674	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029		665,190	SOFRR/3MEUR			14,732	(38,697)		(41,185)		(83,501)			6,270		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2308745574	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	04/15/2029		1,432,340	SOFRR/3MEUR			31,570	(95,293)		(95,631)		(181,222)			12,991		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	50232838	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(72,714)	(1,688,356)		(1,727,033)		(3,840,138)			772,133		100/100
Currency Swap/Rec:USD 7.34/Pay:PEN 10.10 ..	224939AA6	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	12/15/2043		61,666,224	7.34/10.10			(1,886,636)	(7,390,111)		(14,793,662)		(7,248,855)			1,306,943		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988521444	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	SOFRR/3MEUR			195,183	(1,234,019)		(1,429,380)		(1,234,019)			144,548		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.88	BRX9VG5	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/08/2025	03/23/2035		32,823,000	7.41/5.88			297,363	(2,268,259)		(2,486,511)		(2,268,259)			498,600		100/100
Currency Swap/Rec:USD 8.06/Pay:EUR 6.38	BM8VBH2	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/08/2025	09/12/2030		22,974,000	8.06/6.38			249,830	(1,729,251)		(1,595,094)		(1,729,251)			249,068		100/100
Currency Swap/Rec:USD 8.00/Pay:EUR 6.38	BPRSM61	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	07/16/2033		22,995,000	8.00/6.38			231,213	(1,721,894)		(1,606,294)		(1,721,894)			315,819		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3029439406	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	04/15/2033		7,226,418	SOFRR/3MEUR			122,916	(558,633)		(584,492)		(558,633)			97,578		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3029439661	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	10/15/2033		9,674,000	SOFRR/3MEUR			170,092	(608,142)		(664,313)		(608,142)			135,043		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		4,571,910	5.45/5.63			(8,611)	(178,104)		(190,832)		(178,104)			52,279		100/100
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		2,230,652	8.11/6.38			25,729	(125,339)		(103,405)		(125,339)			24,183		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		6,822,016	8.09/6.38			75,544	(389,105)		(280,691)		(389,105)			93,695		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		38,930,500	7.39/5.75			424,199	(2,028,424)		(1,750,603)		(2,028,424)			541,243		100/100
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		4,007,520	6.58/4.88			44,506	(215,005)		(179,400)		(215,005)			37,465		100/100
Currency Swap/Rec:USD 7.63/Pay:EUR 5.75	BVOW6B5	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/20/2025	09/11/2034		25,272,000	7.63/5.75			272,013	(1,145,491)		(377,832)		(1,145,491)			372,738		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	05/22/2025	09/22/2034		12,635,840	8.33/6.38			140,462	(539,273)		(93,068)		(539,273)			186,689		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOW6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		15,808,800	7.65/5.75			172,183	(631,550)		(90,896)		(631,550)			233,165		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		17,010,000	8.30/6.38			184,032	(633,170)		(50,223)		(633,170)			251,315		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3085111543	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		6,424,110	SOFRR/3MEUR			82,548	(238,718)		(256,901)		(238,718)			88,214		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/30/2025	01/15/2034		7,369,320	SOFRR/3MEUR			97,619	(280,594)		(318,204)		(280,594)			104,521		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		102,664,260	6.79/6.88			(116,116)	(31,158)		745,251		(31,158)			1,581,364		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		102,557,580	6.78/6.88			(122,371)	(137,838)		1,012,867		(137,838)			1,579,721		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		51,320,700	6.76/6.88			(63,760)	(27,009)		340,268		(27,009)			790,506		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		256,755,900	6.75/6.88			(327,399)	17,356		1,889,248		17,356			3,954,876		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		13,566,316	6.77/5.89			56,615	31,632		74,633		31,632			144,831		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS3133401474	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	01/15/2035		8,847,225	SOFRR/3MEUR			80,952	(142,305)		(159,983)		(142,305)			133,051		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS3133401631	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	04/15/2035		3,711,396	SOFRR/3MEUR			34,926	(66,557)		(80,138)		(66,557)			56,570		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS3048772357	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	01/15/2034		8,097,498	SOFRR/3MEUR			64,069	(104,714)		(119,625)		(104,714)			114,849		100/100
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/05/2025	09/22/2033		9,405,600	7.09/5.75			39,463	5,198		41,877		5,198			130,764		100/100
Currency Swap/Rec:USD 7.90/Pay:EUR 6.50	XS3037646661	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	05/20/2031		20,511,040	7.90/6.50			57,746	(179,869)		(71,340)		(179,869)			238,014		100/100
Currency Swap/Rec:USD 7.54/Pay:EUR 6.13	B0JRDV5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2025	01/28/2035		14,562,500	7.54/6.13			40,387	(133,400)		(21,119)		(133,400)			219,433		100/100
Currency Swap/Rec:USD 7.15/Pay:EUR 5.75	BVOW6B5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2025	09/11/2034		5,824,500	7.15/5.75			16,195	(52,379)		(20,487)		(52,379)			85,906		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		187,626,923	6.37/5.00			260,696	(2,197,236)		(1,397,011)		(2,197,236)			2,722,074		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		187,287,692	6.38/5.00			261,252	(2,536,467)		(1,653,036)		(2,536,467)			2,717,153		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		187,303,846	6.38/5.00			260,980	(2,520,313)		(1,275,669)		(2,520,313)			2,717,387		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		187,303,846	6.36/5.00			256,860	(2,520,313)		(1,429,087)		(2,520,313)			2,717,387		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		37,467,231	6.33/5.00			50,476	(497,601)		(457,609)		(497,601)			543,571		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		186,673,846	6.37/5.00			254,814	(3,150,313)		(2,549,290)		(3,150,313)			2,708,247		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS3043418667	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/03/2025	01/15/2034		5,539,000	SOFRR/3MEUR			89,454	(336,510)		(413,531)		(336,510)			78,561		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13	BSLTP40	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/08/2025	03/14/2033		8,190,000	6.68/5.13			79,773	(649,121)		(593,330)		(649,121)			109,922		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		509,310	SOFRR/3MEUR			6,484	(19,486)		(19,668)		(19,486)			7,110		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		968,544	SOFRR/3MEUR			12,766	(36,168)		(38,654)		(36,168)			13,946		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS3076314585	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/06/2025	01/15/2034		5,694,000	SOFRR/3MEUR			68,585	(181,510)		(192,697)		(181,510)			80,759		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 4.25	B96W8K8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	12/01/2042		6,674,750	3.96/4.25			(3,471)	(63,794)		(194,771)		(63,794)			137,315		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	B074CN3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		1,791,000	4.84/2.88			32,626	(323,813)		(323,499)		(251,120)			2,610		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	B074CN3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		3,162,880	4.87/2.88			57,994	(596,715)		(593,162)		(446,825)			4,609		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2348330148	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		1,525,440	SOFRR/3MEUR			33,802	(118,482)		(120,348)		(192,383)			13,331		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		7,303,535	6.77/5.89			30,479	17,030		40,179		17,030			77,971		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29478DAA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		12,978,497	6.33/6.49			(7,401)	(309,912)		63,966		(309,912)			143,666		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 4.13	BTZJ855	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2025	11/19/2044		11,604,000	5.50/4.13			30,173	(152,025)		(99,547)		(152,025)			252,228		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		5,360,769	6.37/5.00			7,448	(62,778)		(39,915)		(62,778)			77,774		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		5,351,077	6.38/5.00			7,464	(72,470)		(47,230)		(72,470)			77,633		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	11/17/2025	05/31/2034		5,351,538	6.38/5.00			7,457	(72,009)		(36,448)		(72,009)			77,640		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		5,351,538	6.36/5.00			7,339	(72,009)		(40,831)		(72,009)			77,640		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		1,070,492	6.33/5.00			1,442	(14,217)		(13,075)		(14,217)			15,531		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		5,333,538	6.37/5.00			7,280	(90,009)		(72,837)		(90,009)			77,378		100/100
Currency Swap/Rec:USD 7.50/Pay:EUR 5.75	XS2777378766	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032		2,399,540	7.50/5.75			37,796	(185,684)		(153,543)		(306,683)			31,305		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/09/2024	04/25/2031		1,092,000	SOFRR/3MEUR			24,534	(83,324)		(91,830)		(139,904)			12,591		100/100
Currency Swap/Rec:USD 4.93/Pay:GBP 5.25	20030NEN7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2025	06/26/2040		6,674,750	4.93/5.25			(3,816)	(63,794)		(184,413)		(63,794)			127,065		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		1,501,437	6.57/6.80			(10)	(3,639)		(42,405)		(3,639)			37,548		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		3,687,860	6.55/6.30			14,597	44,607		(106,095)		(164,508)			65,645		100/100
Currency Swap/Rec:USD 8.00/Pay:EUR 6.38	BPRSM61	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	07/16/2033		4,927,500	8.00/6.38			49,546	(368,977)		(344,206)		(368,977)			67,676		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		1,461,225	8.09/6.38			16,181	(83,343)		(60,122)		(83,343)			20,069		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		650,700	SOFRR/3MEUR			14,287	(54,361)		(56,218)		(83,641)			5,356		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	06/27/2024	04/15/2029		2,249,520	SOFRR/3MEUR			47,336	(220,088)		(220,267)		(295,780)			20,403		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2418763491	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		746,856	SOFRR/3MEUR			15,744	(63,964)		(67,954)		(96,187)			6,239		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2092261465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		770,700	SOFRR/3MEUR			17,673	(43,881)		(46,367)		(96,633)			6,996		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2314651972	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	03/15/2029		2,605,915	SOFRR/3MEUR			57,180	(155,414)		(160,741)		(327,154)			23,328		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2901462247	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		5,596,500	SOFRR/3MEUR			126,746	(279,010)		(280,571)		(697,007)			71,574		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3006148178	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		14,513,859	SOFRR/3MEUR			241,053	(1,878,813)		(2,327,107)		(1,878,813)			205,854		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3004566421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		14,880,540	SOFRR/3MEUR			249,632	(1,335,867)		(1,532,278)		(1,335,867)			207,722		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3004566777	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		1,940,940	SOFRR/3MEUR			33,005	(174,243)		(206,572)		(174,243)			27,094		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50	BSFVHR9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030		8,197,125	6.13/4.50		(169)	36,196	(615,454)		(513,127)		(615,284)			91,269		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25	BR4XY89	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030		8,175,000	5.83/4.25		(135)	28,419	(636,942)		(574,997)		(636,808)			85,820		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.50	BSHT6B8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032		8,175,000	6.01/4.50		(1,352)	33,437	(620,048)		(593,834)		(618,696)			106,525		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3029439828	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	01/15/2034		17,234,188	SOFRR/3MEUR			297,679	(1,303,046)		(1,573,698)		(1,303,046)			244,437		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036672965	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		23,301,600	SOFRR/3MEUR			394,870	(1,375,541)		(1,625,945)		(1,375,541)			335,518		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.50	BT8V115	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/15/2028		18,056,000	7.41/5.50			213,189	(754,436)		(557,075)		(754,436)			139,061		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.19/Pay:EUR 3.88	BQFK3N0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/10/2025	08/27/2029		21,097,800	5.19/3.88			86,143	(56,321)		(22,186)		(56,321)			201,744		100/100
Currency Swap/Rec:USD 9.63/Pay:EUR 8.25	BQXJCH6	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	03/13/2029		29,277,500	9.63/8.25			120,078	(105,806)		(84,244)		(105,806)			261,866		100/100
Currency Swap/Rec:USD 7.34/Pay:EUR 5.88	BMH5TG0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/15/2025	10/09/2027		41,128,500	7.34/5.88			184,326	3,108		109,038		3,108			273,791		100/100
Currency Swap/Rec:USD 3.39/Pay:EUR 1.88	BLH07S6	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/14/2025	06/15/2027		10,230,600	3.39/1.88			30,110	(169,052)		(140,370)		(169,052)			61,698		100/100
Currency Swap/Rec:USD 5.75/Pay:EUR 4.38	BMVVCR6	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2025	06/29/2027		6,101,680	5.75/4.38			2,977	(9,121)		(12,758)		(9,121)			37,280		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2080726768	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028		1,259,040	SOFRR/3MEUR			27,898	(144,741)		(153,554)		(158,784)			10,193		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2328024059	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028		783,300	SOFRR/3MEUR			19,553	(38,794)		(37,237)		(94,184)			6,033		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		18,526,753	5.44/5.25			68,528	287,519		6,079		(745,215)			152,483		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2334573701	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	04/15/2029		3,411,200	SOFRR/3MEUR			77,025	(345,156)		(348,078)		(439,649)			30,939		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2332238836	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	05/17/2030		1,279,200	SOFRR/3MEUR			29,861	(126,112)		(132,622)		(159,560)			13,383		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2331769153	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,269,000	SOFRR/3MEUR			28,028	(139,167)		(139,108)		(164,433)			11,095		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2259185036	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		1,480,500	SOFRR/3MEUR			32,524	(165,188)		(164,561)		(196,011)			11,797		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		2,961,168	SOFRR/3MEUR			66,161	(323,717)		(336,557)		(382,134)			21,588		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2305384922	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	10/16/2023	07/15/2027		1,266,240	SOFRR/3MEUR			27,846	(141,619)		(144,248)		(163,824)			7,849		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2332243240	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	07/15/2029		1,053,100	SOFRR/3MEUR			23,313	(118,787)		(121,890)		(135,018)			9,907		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2304370419	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	10/15/2027		1,618,950	SOFRR/3MEUR			36,181	(141,087)		(141,058)		(203,599)			10,827		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		12,736,000	6.41/6.17			3,325	(741,089)		(595,129)		(960,034)			117,562		100/100
Currency Swap/Rec:USD 5.63/Pay:GBP 5.75	BL6HXB3	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/10/2025	04/26/2028		20,917,480	5.63/5.75		255	(16,192)	(814,947)		(824,866)		(815,202)			159,322		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	05/22/2025	09/22/2034		3,384,600	8.33/6.38			15,388	(144,448)		(24,929)		(144,448)			50,006		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOWI6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		5,646,000	7.65/5.75		(715)	25,800	(225,554)		(32,463)		(224,839)			83,273		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		4,536,000	8.30/6.38		(13)	20,673	(168,845)		(13,393)		(168,832)			67,017		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29478DAA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		29,201,618	6.33/6.49			(16,653)	(697,302)		143,923		(697,302)			323,248		100/100
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	09/05/2025	09/22/2033		8,229,900	7.09/5.75		(63)	29,731	4,549		36,643		4,611			114,419		100/100
Currency Swap/Rec:USD 7.38/Pay:EUR 5.88	BMH5TG0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/14/2025	10/09/2027		14,351,760	7.38/5.88			41,695	(219,504)		(211,251)		(219,504)			95,539		100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.75	BMTD111	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/14/2025	06/20/2027		14,606,809	5.37/5.75			(11,088)	(204,512)		(248,335)		(204,512)			88,504		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.63	BZ1HJV8	D1	Currency	Toronto-Dominion Bank/The PT30B789TSUIDF371261	10/15/2025	10/19/2027		9,598,120	6.13/4.63			28,223	(108,222)		(86,555)		(108,222)			64,386		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		13,401,923	6.37/5.00			18,621	(156,945)		(99,786)		(156,945)			194,434		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		13,377,692	6.38/5.00			18,661	(181,176)		(118,074)		(181,176)			194,082		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		13,378,846	6.38/5.00			18,641	(180,022)		(91,119)		(180,022)			194,099		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		13,378,846	6.36/5.00			18,347	(180,022)		(102,078)		(180,022)			194,099		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/18/2025	05/31/2034		2,676,231	6.33/5.00			3,605	(35,543)		(32,686)		(35,543)			38,827		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		13,333,846	6.37/5.00			18,201	(225,022)		(182,092)		(225,022)			193,446		100/100
Currency Swap/Rec:USD 5.49/Pay:GBP 1.34	BMTD111	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	12/18/2025	06/20/2027		12,150,530	5.49/1.34			18,012	(46,417)		705,207		(46,417)			73,621		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2777378501	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/12/2024	10/20/2032		2,182,800	SOFRR/3MEUR			50,246	(167,404)		(171,546)		(278,803)			28,477		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		5,463,000	SOFRR/3MEUR			119,031	(412,264)		(425,308)		(696,717)			53,189		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2334258188	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/06/2024	06/15/2029		3,270,960	SOFRR/3MEUR			72,737	(199,128)		(203,841)		(421,370)			30,411		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036675984	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		23,301,600	SOFRR/3MEUR			394,896	(1,375,541)		(1,625,945)		(1,375,541)			335,518		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3036678145	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		18,641,280	SOFRR/3MEUR			315,917	(1,100,433)		(1,300,756)		(1,100,433)			268,414		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 3.10	BM9KZX2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	06/29/2028		15,272,400	4.52/3.10			42,102	(238,946)		(154,646)		(238,946)			120,640		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3025439418	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	03/26/2025	07/15/2034		12,830,580	SOFRR/3MEUR			204,372	(1,153,133)		(1,475,825)		(1,153,133)			187,503		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29478DAA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		12,978,497	6.33/6.49			(7,401)	(309,912)		63,966		(309,912)			143,666		100/100
Currency Swap/Rec:USD 6.60/Pay:EUR 5.25	BQWR237	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	10/23/2029		21,051,000	6.60/5.25			87,106	(108,579)		(37,199)		(108,579)			205,549		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		1,405,300	SOFRR/3MEUR			31,808	(122,333)		(126,126)		(181,222)			17,973		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	07/15/2033		2,703,750	SOFRR/3MEUR			63,984	(234,005)		(259,750)		(348,503)			37,127		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2820458938	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		1,081,500	SOFRR/3MEUR			24,878	(93,602)		(97,813)		(139,401)			14,354		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2817907228	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		2,276,400	SOFRR/3MEUR			51,001	(191,314)		(199,815)		(292,743)			29,113		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2817907731	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032		1,516,900	SOFRR/3MEUR			34,359	(128,243)		(138,697)		(195,162)			19,770		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2817907905	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/22/2024	04/15/2033		2,709,000	SOFRR/3MEUR			63,134	(228,755)		(259,235)		(348,503)			36,579		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2411229136	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/23/2024	01/21/2031		1,949,040	SOFRR/3MEUR			42,808	(166,308)		(178,609)		(251,369)			21,922		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2835875761	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		1,962,746	SOFRR/3MEUR			43,743	(155,963)		(169,299)		(251,341)			23,618		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2835877205	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		1,088,600	SOFRR/3MEUR			24,800	(86,502)		(98,749)		(139,401)			13,381		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2849654426	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		1,712,640	SOFRR/3MEUR			33,195	(167,523)		(180,638)		(223,042)			23,126		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		2,887,110	SOFRR/3MEUR			56,280	(285,665)		(322,628)		(376,384)			39,645		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2849653964	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032		2,675,500	SOFRR/3MEUR			51,413	(262,255)		(275,482)		(348,503)			34,217		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		1,599,930	SOFRR/3MEUR			36,119	(103,968)		(116,021)		(202,132)			21,624		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		2,097,315	SOFRR/3MEUR			47,895	(135,379)		(149,855)		(264,863)			29,303		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2334258188	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	06/15/2029		3,271,550	SOFRR/3MEUR			72,337	(195,354)		(207,957)		(412,271)			30,416		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/09/2025	03/24/2031		532,301	5.42/5.63			(1,212)	(27,023)		(30,931)		(27,023)			6,087		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.10	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		567,000	6.75/5.10			5,257	(20,551)		(9,678)		(20,551)			7,526		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		798,554	SOFRR/3MEUR			11,510	(29,893)		(33,618)		(29,893)			10,966		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		624,333	SOFRR/3MEUR			9,342	(21,974)		(24,970)		(21,974)			8,855		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.50	BT8V115	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/15/2028		2,257,000	7.41/5.50			26,649	(94,305)		(69,634)		(94,305)			17,383		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3046362540	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		1,157,104	SOFRR/3MEUR			15,336	(65,002)		(75,237)		(65,002)			16,411		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3046362896	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	04/15/2034		779,590	SOFRR/3MEUR			10,717	(42,981)		(52,047)		(42,981)			11,225		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		790,090	SOFRR/3MEUR			10,369	(32,481)		(36,615)		(32,481)			11,376		100/100
Currency Swap/Rec:USD 6.17/Pay:EUR 4.00	XS3049815981	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	04/15/2027		1,135,500	6.17/4.00			13,941	(39,602)		(28,695)		(39,602)			6,443		100/100
Currency Swap/Rec:USD 6.06/Pay:GBP 6.13	XS3045497180	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	04/15/2027		1,690,250	6.06/6.13			(399)	5,614		10,674		5,614			9,590		100/100
Currency Swap/Rec:USD 7.62/Pay:EUR 5.75	BVOWI6B5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	09/11/2034		1,135,000	7.62/5.75			11,898	(39,342)		1,897		(39,342)			16,740		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.60	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		428,025	6.33/4.60			3,405	(12,638)		(334)		(12,638)			5,878		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		645,117	SOFRR/3MEUR			7,513	(18,816)		(19,010)		(18,816)			8,859		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3086802074	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		1,323,096	SOFRR/3MEUR			15,603	(40,022)		(42,085)		(40,022)			18,470		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		1,598,520	SOFRR/3MEUR			19,408	(46,623)		(48,585)		(46,623)			23,017		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076314312	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		1,620,510	SOFRR/3MEUR			18,971	(54,010)		(56,970)		(54,010)			22,621		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076314585	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	06/06/2025	01/15/2034		1,992,900	SOFRR/3MEUR			24,005	(63,528)		(67,444)		(63,528)			28,266		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3170927175	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		960,093	SOFRR/3MEUR			14,495	8,260		9,485		8,260			13,402		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3170927332	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	04/15/2034		710,820	SOFRR/3MEUR			11,529	5,759		6,863		5,759			10,235		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3170927506	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	07/15/2034		284,496	SOFRR/3MEUR			5,348	2,472		3,108		2,472			4,158		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3183183873	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		543,469	SOFRR/3MEUR			2,654	(2,954)		(2,809)		(2,954)			7,708		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3183184251	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	04/15/2034		336,096	SOFRR/3MEUR			1,670	(2,333)		(2,790)		(2,333)			4,839		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3178582303	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	01/15/2034		1,529,088	SOFRR/3MEUR			7,213	(22,047)		(25,381)		(22,047)			21,687		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3178582725	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/09/2025	03/15/2034		684,341	SOFRR/3MEUR			3,242	(8,969)		(9,581)		(8,969)			9,803		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3178583459	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/09/2025	09/15/2034		290,050	SOFRR/3MEUR			1,417	(3,725)		(5,130)		(3,725)			4,281		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3194975440	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2025	07/15/2034		564,003	SOFRR/3MEUR			2,227	(7,097)		(8,005)		(7,097)			8,242		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3194975101	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/15/2034		1,262,842	SOFRR/3MEUR			4,929	(15,669)		(17,880)		(15,669)			17,911		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3194975879	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/21/2025	10/15/2034		290,200	SOFRR/3MEUR			1,177	(3,575)		(25,020)		(3,575)			4,303		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3207996516	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	10/19/2035		698,040	SOFRR/3MEUR			1,054	(7,021)		(7,626)		(7,021)			10,929		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3207996359	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/28/2025	07/19/2035		314,010	SOFRR/3MEUR			461	(3,268)		(3,928)		(3,268)			4,853		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3207995625	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/28/2025	04/19/2035		1,032,655	SOFRR/3MEUR			1,496	(10,835)		(11,036)		(10,835)			15,749		100/100
Currency Swap/Rec:USD 5.37/Pay:EUR 4.00	02079KBF3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2025	05/06/2044		516,510	5.37/4.00			1,083	(12,176)		(9,114)		(12,176)			11,066		100/100
Currency Swap/Rec:USD 5.63/Pay:EUR 4.38	02079KBG1	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/05/2025	05/06/2064		516,150	5.63/4.38			996	(12,422)		(13,209)		(12,422)			15,987		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3215519714	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2025	01/15/2034		1,664,784	SOFRR/3MEUR			4,990	(27,363)		(31,255)		(27,363)			23,612		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3215519987	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2025	10/15/2034		728,595	SOFRR/3MEUR			2,238	(11,719)		(13,813)		(11,719)			10,803		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3237160562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2025	01/15/2034		981,910	SOFRR/3MEUR			1,180	(9,876)		(13,390)		(9,876)			13,927		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3237160729	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/09/2025	07/15/2034		726,250	SOFRR/3MEUR			887	(8,189)		(9,197)		(8,189)			10,613		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3237161024	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2025	10/15/2034		290,535	SOFRR/3MEUR			363	(3,240)		(3,555)		(3,240)			4,308		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		5,588,047	6.57/6.80			(38)	(13,545)		(157,823)		(13,545)			139,747		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	00262#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/26/2024	06/17/2029		3,463,940	SOFRR/3MEUR			81,782	(178,876)		(186,088)		(432,144)			32,231		100/100
Currency Swap/Rec:USD 8.39/Pay:GBP 8.50	BQ3PSP4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	03/27/2028		16,341,480	8.39/8.50			(6,031)	179,640		226,937		179,640			122,244		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 5.00	BPLQR11	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/25/2025	05/19/2027		13,941,600	6.96/5.00			140,285	(160,498)		(59,311)		(160,498)			81,913		100/100
Currency Swap/Rec:USD 12.04/Pay:EUR 10.00	BNNPHF6	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/25/2025	12/01/2027		13,952,400	12.04/10.00			147,528	(158,953)		(16,396)		(158,953)			96,610		100/100
Currency Swap/Rec:USD 6.15/Pay:EUR 4.25	BP093L3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/25/2025	10/09/2027		13,941,600	6.15/4.25			137,379	(158,975)		(39,601)		(158,975)			92,809		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3047445617	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/08/2025	10/15/2033		1,639,120	SOFRR/3MEUR			19,499	(6,023)		(8,278)		(6,023)			22,881		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3047445708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	01/15/2034		1,170,700	SOFRR/3MEUR			14,272	(4,402)		(1,246)		(4,402)			16,604		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3047445880	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	04/15/2034		292,675	SOFRR/3MEUR			3,665	(1,100)		(80)		(1,100)			4,214		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3093412016	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/09/2025	10/15/2033		1,874,240	SOFRR/3MEUR			21,589	(5,923)		(2,470)		(5,923)			26,163		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3093412446	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2025	04/15/2034		1,053,630	SOFRR/3MEUR			37,149	(3,962)		(1,319)		(3,962)			15,171		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		14,646,400	6.41/6.17			3,823	(852,252)		(684,398)		(1,104,040)			135,196		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2835787800	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		2,629,695	SOFRR/3MEUR			57,361	(212,877)		(231,696)		(337,212)			30,947		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2831760025	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		2,095,044	SOFRR/3MEUR			45,860	(208,156)		(216,152)		(273,227)			26,278		100/100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		486,350	7.12/5.50			6,656	(48,322)		(46,845)		(63,428)			6,100		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		2,131,658	SOFRR/3MEUR			47,203	(212,671)		(226,611)		(278,106)			28,293		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/14/2024	07/15/2033		1,644,258	SOFRR/3MEUR			36,744	(165,399)		(185,493)		(214,678)			22,579		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2946210833	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/26/2024	01/15/2033		3,612,000	SOFRR/3MEUR			72,726	(430,351)		(481,490)		(479,541)			47,941		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	07/15/2033		2,780,645	SOFRR/3MEUR			56,234	(333,375)		(382,579)		(369,414)			38,183		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	11/26/2024	01/15/2033		1,049,400	6.81/4.85			17,064	(125,702)		(98,035)		(139,401)			13,928		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2946211054	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		1,995,000	SOFRR/3MEUR			40,770	(237,694)		(282,772)		(264,863)			27,849		100/100
Currency Swap/Rec:USD 8.03/Pay:EUR 5.88	XS2868952719	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	12/05/2024	11/06/2031		39,547,500	8.03/5.88			816,438	(4,583,156)		(3,594,844)		(5,303,926)			478,347		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		258,300	5.45/5.63			(487)	(10,062)		(10,781)		(10,062)			2,954		100/100
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/10/2025	09/12/2030		222,620	8.11/6.38			2,568	(12,509)		(10,320)		(12,509)			2,413		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		1,392,225	8.09/6.38			15,417	(79,408)		(57,283)		(79,408)			19,121		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		2,780,750	7.39/5.75			30,300	(144,887)		(125,043)		(144,887)			38,660		100/100
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		222,640	6.58/4.88			2,473	(11,945)		(9,967)		(11,945)			2,081		100/100
Currency Swap/Rec:USD 7.63/Pay:EUR 5.75	BVOW6B5	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/20/2025	09/11/2034		1,684,800	7.63/5.75			18,134	(76,366)		(25,189)		(76,366)			24,849		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	05/22/2025	09/22/2034		902,560	8.33/6.38			10,033	(38,519)		(6,648)		(38,519)			13,335		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOW6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		1,129,200	7.65/5.75			12,299	(45,111)		(6,493)		(45,111)			16,655		100/100
Currency Swap/Rec:USD 8.30/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		1,134,000	8.30/6.38			12,269	(42,211)		(3,348)		(42,211)			16,754		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3085111543	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/30/2025	07/15/2033		1,070,685	SOFRR/3MEUR			13,758	(39,786)		(42,817)		(39,786)			14,702		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	01/15/2034		1,228,220	SOFRR/3MEUR			16,270	(46,766)		(53,034)		(46,766)			17,420		100/100
Currency Swap/Rec:USD 7.62/Pay:PEN 9.70	224939AB4	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	03/05/2045		1,639,209	7.62/9.70			(20,071)	(131,466)		(206,512)		(131,466)			35,903		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		8,083,800	6.79/6.88			(9,143)	(2,453)		58,681		(2,453)			124,517		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		8,075,400	6.78/6.88			(9,636)	(10,853)		79,753		(10,853)			124,387		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		4,041,000	6.76/6.88			(5,020)	(2,127)		26,793		(2,127)			62,245		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		20,217,000	6.75/6.88			(25,779)	1,367		148,760		1,367			311,408		100/100
Currency Swap/Rec:USD 10.06/Pay:EUR 8.25 ..	BQXJCH6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	06/25/2025	03/13/2029		13,920,000	10.06/8.25			126,040	(194,910)		(21,264)		(194,910)			124,504		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		2,070,552	6.77/5.89			8,641	4,828		11,391		4,828			22,105		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2025	05/31/2034		16,082,308	6.37/5.00			22,345	(188,335)		(119,744)		(188,335)			233,321		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2025	05/31/2034		16,053,231	6.38/5.00			22,393	(217,411)		(141,689)		(217,411)			232,899		100/100
Currency Swap/Rec:USD 6.38/Pay:EUR 5.00	L0187*AA0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/17/2025	05/31/2034		16,054,615	6.38/5.00			22,370	(216,027)		(109,343)		(216,027)			232,919		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 5.00	L0187*AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	05/31/2034		16,054,615	6.36/5.00			22,017	(216,027)		(122,493)		(216,027)			232,919		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 5.00	L0187*AA0	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	11/18/2025	05/31/2034		3,211,477	6.33/5.00			4,327	(42,652)		(39,224)		(42,652)			46,592		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.37/Pay:EUR 5.00	L0187*AA0	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2025	05/31/2034		16,000,615	6.37/5.00			21,841	(270,027)		(218,511)		(270,027)			232,135		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		3,281,700	3.45/1.38			67,301	(243,606)		(52,782)		(418,204)			39,349		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		1,141,600	2.56/1.35			14,119	(33,502)		(23,073)		(139,401)			14,903		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		2,283,600	2.65/1.45			28,060	(66,604)		(34,862)		(278,803)			35,774		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		1,142,400	3.08/1.83			14,612	(32,702)		(8,971)		(139,401)			21,991		100/100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031		21,420,000	3.28/1.28			447,789	268,165		1,202,637		(2,509,224)			250,702		100/100
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2033		17,380,000	3.25/2.34			166,068	533,639		1,766,978		533,639			237,398		100/100
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036		20,850,000	3.42/2.43			233,846	634,367		2,602,493		(1,440,052)			335,087		100/100
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2036		20,863,500	3.44/2.43			237,709	647,867		2,707,605		(1,440,052)			337,476		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036		23,800,000	3.59/1.50			500,080	297,961		2,296,763		(1,245,033)			381,736		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		6,090,000	3.55/1.84			104,238	214,490		638,059		214,490			119,919		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		6,090,000	3.29/1.56			104,298	214,490		520,735		214,490			123,724		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710#AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		10,000,000	3.44/2.78			113,856	819,109		702,815		(1,539,295)			83,993		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		1,444,912	SOFRR/3MEUR			32,438	(117,307)		(115,057)		(183,990)			12,071		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2320698058	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2024	06/15/2028		17,355,200	SOFRR/3MEUR			372,720	(1,446,431)		(1,451,825)		(2,034,424)			136,035		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2778072202	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2024	04/15/2032		20,190,900	SOFRR/3MEUR			462,724	(1,548,486)		(1,565,973)		(2,578,925)			253,256		100/100
Currency Swap/Rec:USD 7.16/Pay:EUR 5.50	XS2778072467	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/07/2024	04/15/2032		8,171,250	7.16/5.50			123,867	(642,015)		(565,541)		(1,045,510)			102,493		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2778072970	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	04/15/2033		17,991,600	SOFRR/3MEUR			426,927	(1,397,582)		(1,522,446)		(2,300,122)			242,939		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2777378923	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	04/20/2033		3,710,760	SOFRR/3MEUR			86,683	(284,587)		(297,500)		(473,965)			50,153		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2315798343	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/14/2024	04/15/2029		3,270,300	SOFRR/3MEUR			72,773	(255,461)		(256,428)		(419,375)			29,661		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2776628922	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		5,418,750	SOFRR/3MEUR			114,612	(574,270)		(593,482)		(710,947)			71,921		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2776629490	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2024	01/15/2034		6,378,000	SOFRR/3MEUR			142,039	(672,612)		(751,247)		(836,408)			90,461		100/100
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2801340402	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033		2,392,988	7.82/5.70			44,026	(250,992)		(168,031)		(313,653)			31,761		100/100
Currency Swap/Rec:USD 7.76/Pay:EUR 5.70	XS2801329934	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032		1,704,160	7.76/5.70			30,482	(176,003)		(131,528)		(223,042)			21,375		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2809737344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		2,138,600	SOFRR/3MEUR			48,477	(211,604)		(216,730)		(278,803)			26,999		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737690	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		1,710,560	7.85/5.85			30,425	(169,603)		(131,239)		(223,042)			21,595		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2809737856	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		1,283,400	SOFRR/3MEUR			29,582	(126,722)		(134,585)		(167,282)			16,831		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		3,422,400	SOFRR/3MEUR			81,003	(337,926)		(377,769)		(446,084)			45,697		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2806450875	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/26/2024	07/15/2032		11,141,520	SOFRR/3MEUR			233,749	(1,079,540)		(1,082,515)		(1,449,774)			142,490		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2804515505	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/26/2024	01/20/2033		16,769,760	SOFRR/3MEUR			356,659	(1,655,838)		(1,677,062)		(2,185,813)			222,796		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2809781169	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	02/15/2033		16,585,000	SOFRR/3MEUR			395,021	(1,629,080)		(1,808,217)		(2,160,721)			221,450		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2348330221	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	10/19/2029		3,127,610	SOFRR/3MEUR			67,101	(304,942)		(315,562)		(403,952)			30,495		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2332238836	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/29/2024	05/17/2030		3,210,000	SOFRR/3MEUR			71,333	(315,068)		(328,518)		(417,916)			33,583		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2811088249	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/03/2024	02/15/2032		10,779,000	SOFRR/3MEUR			224,007	(972,019)		(1,005,549)		(1,394,013)			133,424		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		6,810,300	SOFRR/3MEUR			146,308	(592,842)		(611,227)		(878,228)			87,098		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	07/15/2033		3,785,250	SOFRR/3MEUR			85,212	(327,607)		(363,650)		(487,905)			51,978		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2820458938	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		5,840,100	SOFRR/3MEUR			127,607	(505,450)		(528,192)		(752,767)			77,514		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2352783919	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/23/2024	07/15/2030		2,165,600	SOFRR/3MEUR			47,464	(184,910)		(195,417)		(279,512)			23,071		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2835875761	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		26,068,704	SOFRR/3MEUR			580,785	(2,071,462)		(2,248,586)		(3,338,244)			313,686		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2835877205	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		5,443,000	SOFRR/3MEUR			123,958	(432,510)		(493,744)		(697,007)			66,906		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2849654426	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		22,906,560	SOFRR/3MEUR			444,160	(2,240,622)		(2,416,027)		(2,983,189)			309,305		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		13,473,180	SOFRR/3MEUR			262,742	(1,333,104)		(1,505,599)		(1,756,457)			185,011		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2849653964	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032		23,116,320	SOFRR/3MEUR			444,379	(2,265,882)		(2,380,167)		(3,011,069)			295,637		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2852129100	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/09/2024	07/20/2032		8,489,775	SOFRR/3MEUR			181,362	(734,775)		(780,242)		(1,094,301)			108,690		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2413883286	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/10/2024	04/15/2028		11,201,805	SOFRR/3MEUR			234,730	(960,500)		(983,720)		(1,442,804)			84,765		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2858658243	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/15/2033		14,504,160	SOFRR/3MEUR			321,506	(1,242,206)		(1,456,886)		(1,867,978)			199,168		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2854410300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		12,525,800	SOFRR/3MEUR			258,688	(987,872)		(1,064,610)		(1,603,115)			169,294		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2859421955	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	10/15/2033		7,096,050	SOFRR/3MEUR			146,588	(542,113)		(594,805)		(906,109)			99,056		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		19,585,800	SOFRR/3MEUR			407,770	(1,566,035)		(1,634,237)		(2,509,224)			248,907		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		5,871,420	6.70/5.20			75,661	(474,130)		(454,528)		(752,767)			74,617		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033		13,373,790	SOFRR/3MEUR			282,912	(1,079,964)		(1,174,046)		(1,714,636)			179,531		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2857241983	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		16,320,000	SOFRR/3MEUR			350,734	(1,306,529)		(1,492,637)		(2,091,020)			226,612		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2856814483	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032		13,054,800	SOFRR/3MEUR			272,687	(1,046,423)		(1,103,953)		(1,672,816)			170,214		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2856814996	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		6,527,400	SOFRR/3MEUR			137,181	(523,212)		(562,482)		(836,408)			88,172		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2854985202	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		27,026,460	SOFRR/3MEUR			584,372	(2,233,578)		(2,380,996)		(3,471,093)			352,240		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854985541	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	10/15/2032		3,258,000	6.71/5.20			44,224	(267,306)		(254,841)		(418,204)			42,462		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	04/15/2033		9,991,200	SOFRR/3MEUR			216,027	(819,738)		(879,344)		(1,282,492)			134,910		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	04/25/2031		1,736,320	SOFRR/3MEUR			38,263	(143,843)		(159,242)		(223,042)			20,020		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2862971616	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		20,349,375	SOFRR/3MEUR			424,664	(1,683,786)		(1,769,472)		(2,613,775)			260,251		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2862972002	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		10,691,190	SOFRR/3MEUR			225,580	(883,564)		(1,011,516)		(1,373,103)			146,809		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2862971889	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		9,117,360	SOFRR/3MEUR			191,327	(753,496)		(806,434)		(1,170,971)			121,012		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2866433290	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		6,789,308	SOFRR/3MEUR			148,591	(590,332)		(652,317)		(875,440)			91,140		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2866432995	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/29/2024	09/15/2032		10,380,480	SOFRR/3MEUR			223,977	(900,499)		(946,690)		(1,338,253)			134,470		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2866433613	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/29/2024	09/15/2033		3,892,320	SOFRR/3MEUR			86,454	(338,047)		(391,371)		(501,845)			54,047		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2868166658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032		8,640,000	SOFRR/3MEUR			176,221	(760,816)		(796,097)		(1,115,211)			110,498		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2868167037	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		6,048,000	SOFRR/3MEUR			122,960	(532,571)		(584,434)		(780,648)			80,273		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,497,500	SOFRR/3MEUR			120,006	(378,010)		(385,742)		(697,007)			70,382		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2420714508	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	01/18/2031		819,000	SOFRR/3MEUR			17,962	(62,240)		(65,883)		(104,408)			9,204		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2411211191	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWI0LXP3B76	08/08/2024	05/15/2030		2,997,500	SOFRR/3MEUR			66,279	(233,860)		(237,770)		(383,004)			31,340		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2298979696	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/08/2024	11/22/2028		7,792,785	SOFRR/3MEUR			170,642	(607,175)		(625,704)		(992,597)			66,306		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2270685154	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	08/09/2024	01/15/2029		2,729,750	SOFRR/3MEUR			59,781	(208,966)		(213,715)		(350,735)			23,812		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		2,719,080	SOFRR/3MEUR			61,068	(207,477)		(228,656)		(348,362)			31,351		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		2,129,088	SOFRR/3MEUR			46,647	(162,637)		(166,059)		(272,523)			20,729		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		2,184,800	SOFRR/3MEUR			47,872	(165,404)		(170,344)		(278,803)			16,827		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2877495114	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	07/25/2029		21,906,000	SOFRR/3MEUR			484,332	(1,599,707)		(1,627,574)		(2,797,090)			206,867		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2877599162	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/13/2024	01/25/2031		13,909,040	SOFRR/3MEUR			291,561	(1,018,081)		(1,081,713)		(1,778,310)			156,612		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2878984363	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	08/13/2024	04/15/2029		3,285,000	SOFRR/3MEUR			72,554	(240,306)		(251,626)		(418,204)			29,794		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2885239678	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		6,990,480	SOFRR/3MEUR			151,430	(412,662)		(431,421)		(878,228)			94,392		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2885239835	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		19,420,975	SOFRR/3MEUR			429,672	(1,143,309)		(1,254,274)		(2,439,523)			271,104		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2885239165	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		12,043,500	SOFRR/3MEUR			259,051	(706,356)		(735,449)		(1,512,505)			156,965		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2864521328	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		16,428,671	SOFRR/3MEUR			366,556	(927,585)		(947,498)		(2,058,958)			214,117		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2864521757	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	04/15/2033		6,613,425	SOFRR/3MEUR			147,277	(378,432)		(392,871)		(829,438)			89,301		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	10/15/2033		16,805,880	SOFRR/3MEUR			381,989	(961,661)		(1,065,353)		(2,107,748)			234,599		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2883294519	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	04/15/2033		5,445,370	SOFRR/3MEUR			119,070	(312,630)		(332,184)		(683,067)			73,528		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2883294782	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	07/15/2033		16,358,160	SOFRR/3MEUR			365,216	(915,839)		(1,024,364)		(2,049,200)			224,627		100/100
Currency Swap/Rec:USD 4.25/Pay:EUR 3.00	XS2441240111	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029		1,110,900	4.25/3.00			13,442	(64,202)		(60,956)		(139,401)			10,855		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2084075386	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/28/2024	07/20/2029		5,558,500	SOFRR/3MEUR			121,479	(317,010)		(336,092)		(469,009)			52,390		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	XS2125181235	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		1,107,700	3.08/1.90			12,831	(67,402)		(67,373)		(139,401)			9,254		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		2,210,200	SOFRR/3MEUR			48,923	(140,004)		(139,432)		(278,803)			19,280		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		1,104,500	SOFRR/3MEUR			24,719	(70,602)		(75,022)		(139,401)			10,390		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/06/2024	02/22/2029		2,216,000	SOFRR/3MEUR			36,380	(134,204)		(134,339)		(134,204)			19,659		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		20,841,030	SOFRR/3MEUR			444,595	(1,368,397)		(1,435,130)		(2,634,685)			271,624		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2880781575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		17,174,553	SOFRR/3MEUR			368,521	(1,127,660)		(1,205,189)		(2,171,176)			231,907		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2880781906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	01/15/2034		3,309,900	SOFRR/3MEUR			73,331	(215,406)		(263,895)		(418,204)			46,945		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2887785157	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/10/2024	10/15/2033		4,686,475	SOFRR/3MEUR			113,574	(307,708)		(359,988)		(592,456)			65,420		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2887786718	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/10/2024	04/15/2033		4,686,475	SOFRR/3MEUR			85,778	(307,708)		(336,471)		(592,456)			63,281		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		7,199,685	SOFRR/3MEUR			161,885	(467,855)		(522,095)		(909,594)			97,308		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		9,437,918	SOFRR/3MEUR			214,796	(609,204)		(674,347)		(1,191,881)			131,863		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2334573453	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/13/2024	04/15/2029		1,109,000	SOFRR/3MEUR			24,592	(66,490)		(66,475)		(140,583)			10,058		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2339925773	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	SOFRR/3MEUR			52,438	(127,601)		(129,188)		(291,976)			21,829		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	SOFRR/3MEUR			307,625	(661,223)		(749,408)		(1,672,816)			184,555		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	SOFRR/3MEUR			39,199	(82,653)		(99,083)		(209,102)			23,452		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/25/2024	01/15/2033		12,871,950	SOFRR/3MEUR			291,703	(641,722)		(672,602)		(1,603,115)			170,845		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2901462247	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	09/25/2024	07/15/2032		21,826,350	SOFRR/3MEUR			494,471	(1,088,138)		(1,094,226)		(2,718,326)			279,140		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	SOFRR/3MEUR			256,735	(887,382)		(893,840)		(1,466,502)			152,625		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2912340978	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	07/26/2033		11,786,040	SOFRR/3MEUR			267,288	(905,061)		(958,578)		(1,505,534)			162,166		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2912340895	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/15/2024	10/26/2033		11,781,720	SOFRR/3MEUR			271,728	(909,381)		(1,021,157)		(1,505,534)			164,783		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2024	01/26/2033		4,252,950	6.62/5.00			63,133	(329,948)		(285,720)		(543,665)			56,569		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2917066149	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	01/14/2033		36,620,661	SOFRR/3MEUR			786,134	(3,015,527)		(3,237,627)		(4,702,007)			485,960		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2917066578	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	07/14/2033		21,698,000	SOFRR/3MEUR			470,372	(1,804,039)		(1,973,666)		(2,788,027)			297,898		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2917066651	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	10/14/2033		12,909,179	SOFRR/3MEUR			282,742	(1,060,433)		(1,208,191)		(1,657,203)			180,172		100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.00	XS2925927449	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/22/2024	12/24/2032		5,238,485	6.70/5.00			78,220	(460,759)		(373,998)		(676,097)			69,231		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2925926987	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2024	12/24/2032		9,724,500	SOFRR/3MEUR			214,721	(851,417)		(940,684)		(1,254,612)			128,517		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		17,988,660	SOFRR/3MEUR			403,462	(1,576,787)		(1,720,824)		(2,321,032)			246,072		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033		20,633,730	SOFRR/3MEUR			469,591	(1,810,717)		(2,075,453)		(2,662,566)			286,968		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2950716139	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	01/18/2033		22,049,875	SOFRR/3MEUR			424,691	(2,568,511)		(2,932,734)		(2,920,458)			292,832		100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 4.90 .	XS2958384005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		2,217,821	6.92/4.90			37,836	(261,644)		(188,591)		(294,137)			29,436		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2958383882	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		6,193,230	SOFRR/3MEUR			118,550	(739,871)		(847,803)		(822,468)			82,201		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2958384344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/15/2033		10,400,940	SOFRR/3MEUR			201,299	(1,232,569)		(1,456,433)		(1,380,073)			142,823		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2958384690	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	10/15/2033		8,880,105	SOFRR/3MEUR			174,948	(1,049,506)		(1,292,763)		(1,177,941)			123,960		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2957488005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	01/25/2033		9,451,800	SOFRR/3MEUR			182,505	(1,124,117)		(1,293,689)		(1,254,612)			125,694		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2957488187	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	12/17/2024	07/25/2033		8,403,200	SOFRR/3MEUR			163,072	(997,616)		(1,173,770)		(1,115,211)			115,600		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2957488260	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	12/17/2024	10/25/2033		8,403,200	SOFRR/3MEUR			164,382	(997,616)		(1,221,295)		(1,115,211)			117,509		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2751620431	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2025	04/20/2033		3,503,020	SOFRR/3MEUR			61,614	(501,994)		(594,025)		(501,994)			47,345		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2950716568	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/10/2025	10/18/2033		4,596,032	SOFRR/3MEUR			83,397	(668,425)		(827,572)		(668,425)			64,191		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2950716303	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	01/10/2025	04/18/2033		7,221,632	SOFRR/3MEUR			129,442	(1,051,086)		(1,233,817)		(1,051,086)			97,568		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2950716139	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		8,626,800	SOFRR/3MEUR			154,633	(1,244,056)		(1,442,756)		(1,244,056)			114,568		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2998763812	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/07/2025	07/15/2033		10,426,540	SOFRR/3MEUR			170,305	(1,371,483)		(1,530,256)		(1,371,483)			143,175		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.60 .	XS2998763655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			59,274	(548,008)		(394,860)		(548,008)			55,114		100/100
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63 .	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/09/2025	03/24/2031		2,909,144	5.42/5.63			(6,622)	(147,686)		(169,046)		(147,686)			33,265		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFRR .	JPY FHLB April 2025 5yr	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/17/2030		82,637,707	TONAR/SOFRR			(2,587,973)	(5,127,965)		(6,125,075)		(5,127,965)			125,778,941		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.50 .	BT8V115	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/15/2028		24,827,000	7.41/5.50			293,135	(1,037,349)		(765,978)		(1,037,349)			191,208		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2988683186	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/16/2025	07/15/2033		5,485,060	SOFRR/3MEUR			80,888	(272,940)		(329,005)		(272,940)			75,320		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR .	EUR FABN May 2027 2yr	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/21/2027		562,950,000	3MEUR/SOFRR			(7,969,373)	24,579,638		25,531,094		24,579,638			2,943,532		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.70 .	XS3076935421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2033		3,734,940	6.47/4.70			32,687	(142,896)		(17,926)		(142,896)			51,287		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		2,263,600	SOFRR/3MEUR			28,817	(86,604)		(87,415)		(86,604)			31,598		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		2,475,168	SOFRR/3MEUR			32,625	(92,430)		(98,782)		(92,430)			35,640		100/100
Currency Swap/Rec:USD 6.17/Pay:EUR 4.00 .	XS3049815981	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	04/15/2027		21,574,500	6.17/4.00			264,886	(752,437)		(545,208)		(752,437)			122,409		100/100
Currency Swap/Rec:USD 6.06/Pay:GBP 6.13 .	XS3045497180	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	04/15/2027		32,114,750	6.06/6.13			(7,578)	106,664		202,805		106,664			182,212		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		8,386,521	SOFRR/3MEUR			97,663	(244,603)		(247,129)		(244,603)			115,162		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2801951380	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		19,260,000	SOFRR/3MEUR			249,978	(1,891,835)		(1,901,479)		(1,891,835)			243,674		100/100
Currency Swap/Rec:USD 7.73/Pay:EUR 5.65	XS2801952602	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		3,531,000	7.73/5.65			30,795	(346,836)		(247,082)		(346,836)			44,674		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2801951976	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	05/25/2033		9,951,930	SOFRR/3MEUR			130,280	(976,518)		(1,032,923)		(976,518)			135,386		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2801951547	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	11/26/2032		9,630,900	SOFRR/3MEUR			125,258	(945,017)		(961,841)		(945,017)			126,579		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3132972509	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	10/15/2033		14,047,075	SOFRR/3MEUR			102,484	(347,924)		(368,576)		(347,924)			196,088		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3132972764	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/30/2025	04/15/2034		10,116,540	SOFRR/3MEUR			74,713	(247,859)		(273,039)		(247,859)			145,667		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3132980353	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2025	07/15/2034		8,854,043	SOFRR/3MEUR			67,409	(211,869)		(220,935)		(211,869)			129,391		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3048771896	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/11/2025	07/15/2033		10,017,938	SOFRR/3MEUR			78,403	(117,317)		(113,745)		(117,317)			137,564		100/100
Currency Swap/Rec:USD 5.49/Pay:EUR 4.20	585055CA2	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	04/15/2045		17,733,000	5.49/4.20			61,095	106,361		6,603		106,361			389,535		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3178582303	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	01/15/2034		34,149,632	SOFRR/3MEUR			161,100	(492,373)		(566,833)		(492,373)			484,353		100/100
Currency Swap/Rec:USD 7.03/Pay:GBP 7.50	BMHF2J4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	06/27/2030		17,957,492	7.03/7.50			(16,915)	(250,055)		(406,282)		(250,055)			190,265		100/100
Currency Swap/Rec:USD 5.15/Pay:GBP 5.63	BMWGM36	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/14/2025	01/03/2053		11,024,890	5.15/5.63			(10,230)	(161,094)		(867,763)		(161,094)			286,580		100/100
Currency Swap/Rec:USD 7.34/Pay:GBP 7.75	BNRM504	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/16/2025	09/30/2032		5,958,793	7.34/7.75			(4,728)	(11,557)		(78,385)		(11,557)			77,427		100/100
Currency Swap/Rec:USD 7.93/Pay:EUR 6.50	BTVL1C3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/20/2025	04/02/2035		11,653,000	7.93/6.50			32,984	(103,801)		(42,273)		(103,801)			177,278		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3203009322	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2025	10/15/2033		1,045,170	SOFRR/3MEUR			1,948	(12,422)		(14,583)		(12,422)			14,590		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3194975440	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2025	07/15/2034		12,583,302	SOFRR/3MEUR			49,682	(158,329)		(178,601)		(158,329)			183,889		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3194975101	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/15/2034		28,189,921	SOFRR/3MEUR			110,034	(349,780)		(399,130)		(349,780)			399,824		100/100
Currency Swap/Rec:USD 4.79/Pay:GBP 5.13	B3SSQP3	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2025	09/22/2050		33,310,000	4.79/5.13			(20,874)	(318,769)		(1,541,292)		(318,769)			828,450		100/100
Currency Swap/Rec:USD 5.27/Pay:GBP 5.63	BPTJR67	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2025	07/25/2052		33,325,000	5.27/5.63			(22,238)	(336,337)		(1,697,966)		(336,337)			859,106		100/100
Currency Swap/Rec:USD 5.40/Pay:GBP 5.75	B4KBJD6	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/23/2025	09/14/2040		26,686,000	5.40/5.75			(17,682)	(268,213)		(959,952)		(268,213)			511,840		100/100
Currency Swap/Rec:USD 3.12/Pay:GBP 3.38	BYYB857	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2025	08/08/2049		26,631,000	3.12/3.38			(12,989)	(216,306)		(927,806)		(216,306)			647,128		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3207996359	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/28/2025	07/19/2035		5,966,190	SOFRR/3MEUR			8,752	(62,083)		(74,636)		(62,083)			92,203		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3207995625	D1	Currency	SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	10/28/2025	04/19/2035		19,620,449	SOFRR/3MEUR			28,421	(205,871)		(209,676)		(205,871)			299,238		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3215519714	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2025	01/15/2034		31,630,896	SOFRR/3MEUR			94,806	(519,893)		(593,849)		(519,893)			448,629		100/100
Currency Swap/Rec:USD 6.57/Pay:GBP 6.80	G2973*AB8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/22/2025	12/31/2050		56,529,091	6.57/6.80			(382)	(137,024)		(1,596,544)		(137,024)			1,413,692		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD NFIX3 ...	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		13,203,000	3.62/NFIX3			(76,148)	2,844,003		2,244,758		(291,601)			130,025		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		11,765,000	4.00/2.02			243,884	13,981		357,385		(1,394,013)			115,166		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/18/2017	10/30/2029		11,772,000	4.00/2.02			244,517	20,981		356,708		(1,394,013)			115,235		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		4,703,200	4.10/2.12			98,945	2,792		145,539		(557,605)			46,806		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		1,429,100	4.46/3.02			23,974	81,391		227,427		(96,003)			19,181		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		4,288,500	4.62/3.11			75,457	245,373		925,153		(288,010)			74,929		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		21,208,500	4.08/2.61			351,050	992,867		3,922,304		(1,440,052)			343,550		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		16,950,263	6.09/3.44			528,678	28,846		1,207,883		(2,190,458)			281,193		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	06/05/2018	06/30/2042		2,275,095	4.45/4.12			14,283	119,855		68,672		(98,192)			46,217		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		1,869,373	4.10/3.75			11,325	98,345		73,170		98,345			25,171		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BL2764076	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		10,222,285	6.06/3.44		(14,915)	285,721	(24,443)		717,272		(9,528)			169,581		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		7,920,600	4.67/3.21			116,301	(165,653)		749,744		(370,837)			112,244		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655*AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		17,191,200	4.40/2.97			253,691	(329,016)		971,215		(1,035,961)			192,782		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		16,037,063	4.91/1.16		(21,653)	586,751	4,544,278		5,568,718		3,129,637			175,677		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	N8505*AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		11,403,000	4.29/1.83			284,457	(348,019)		357,472		(1,289,414)			128,360		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			22,501	74,219		9,951		74,219			61,670		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		11,152,416	4.34/3.94			70,929	222,658		3,350		(254,796)			201,117		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		6,215,008	4.40/2.37			125,757	(253,786)		316,859		(518,467)			150,944		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		4,149,638	4.52/2.50			83,677	(169,448)		202,403		(346,080)			100,783		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		2,067,985	4.27/2.22			42,265	(84,445)		104,287		(172,568)			50,225		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		8,976,800	5.13/2.70			198,189	(424,016)		(87,314)		(424,016)			81,722		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,206,906	4.35/1.19			180,981	1,567,524		1,848,671		(16,424)			75,443		100/100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039		5,027,422	4.57/1.39			73,978	1,515,738		1,974,783		1,515,738			92,017		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034		17,369,567	4.09/1.75			404,863	(929,708)		490,467		(1,578,163)			255,942		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			46,892	(150,204)		(19,800)		(278,803)			26,385		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		4,364,610	3.43/2.55			36,786	(228,366)		56,727		(330,871)			81,678		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		8,960,000	4.20/3.02			98,448	(473,962)		1,264,080		(672,024)			224,074		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C82	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		8,880,000	3.22/1.30			166,184	(520,816)		91,350		(966,612)			132,121		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		12,219,900	3.61/1.70		(1,263)	225,565	(705,580)		1,149,359		(1,077,465)			298,401		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		6,415,500	3.46/2.61			54,114	(323,044)		214,866		(480,017)			96,569		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		6,417,500	3.84/2.81			65,242	(321,044)		673,746		(480,017)			140,128		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			20,002	(90,102)		(36,283)		(139,401)			13,695		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		1,301,200	3.00/2.19			10,541	(46,509)		35,124		(96,003)			16,424		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			55,844	(280,806)		(159,299)		(280,806)			33,965		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		3,245,100	3.13/1.25			55,075	(280,206)		(116,054)		(280,206)			41,004		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			84,918	(14,010)		144,693		(697,007)			91,901		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			91,569	(8,510)		248,579		(697,007)			113,000		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB@5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			176,238	(61,019)		117,422		(1,394,013)			131,839		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25 ...	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/25/2021	09/20/2032		5,506,473	2.45/12.25	(2,394,956)		(568,177)	(1,485,965)		(433,261)		(537,517)			71,404		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/04/2021	06/17/2029		4,058,700	3.83/3.38		1,004	19,063	17,087		103,712		16,083			37,765		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		10,861,000	7.11/6.23			82,036	(890,019)		(1,707,856)		(1,394,013)			227,219		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	EUR FABN 3Y Reopening	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/12/2024	02/23/2027		176,624,000	3MEUR/SOFRR			(3,913,613)	11,389,980		11,620,001		22,302,700			857,138		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	00262#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,951,857	SOFRR/3MEUR			376,684	(823,745)		(856,957)		(1,990,075)			148,425		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2947876749	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	07/20/2033		8,862,000	SOFRR/3MEUR			178,329	(1,008,856)		(1,170,578)		(1,170,971)			121,801		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2947877044	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	10/20/2033		15,910,890	SOFRR/3MEUR			324,021	(1,786,145)		(2,179,541)		(2,099,384)			222,301		100/100
Currency Swap/Rec:GBP 5.15/Pay:USD 5.29	GBP FABN Issuance 5YR	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	11/01/2029		630,100,000	5.15/5.29			315,773	43,754,447		38,086,608		43,754,447			4,897,931		100/100
Currency Swap/Rec:EUR 2.88/Pay:USD 4.65	700MM 3yr EUR Fixed to Fixed July 2025 XS3135127 11	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/21/2025	07/21/2028		816,340,000	2.88/4.65			(6,445,686)	6,231,093		(3,898,929)		6,231,093			5,595,803		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,489,500	2.56/1.47			22,264	(313,888)		(337,483)		(239,112)			49,375		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		2,470,750	2.58/1.47			22,141	(328,937)		(365,877)		(241,285)			49,003		100/100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032		6,135,000	5.02/4.88			(13,493)	(598,885)		(507,299)		(476,342)			76,296		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2352783752	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026		6,612,739	SOFRR/3MEUR			156,787	(464,540)		(458,441)		(824,490)			24,229		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2440262900	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		5,967,360	SOFRR/3MEUR			138,384	(594,149)		(616,721)		(750,713)			67,191		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,629,500	SOFRR/3MEUR			57,778	(308,255)		(308,669)		(348,503)			27,268		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2366712672	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	01/29/2024	01/15/2029		1,459,485	SOFRR/3MEUR			32,373	(125,905)		(124,203)		(186,261)			12,732		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2766727544	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		5,815,800	SOFRR/3MEUR			133,684	(529,750)		(531,945)		(752,767)			60,921		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2766727627	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		1,720,640	7.29/5.50			27,945	(159,523)		(140,350)		(223,042)			18,024		100/100
Currency Swap/Rec:CAD 5.11/Pay:USD SOFRR ...	ATH 5.113 3/7/29 FABN	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	03/07/2029		368,351,260	5.11/SOFRR			(3,930,408)	(4,012,710)		5,974,934		16,398,014			4,460,634		100/100
Currency Swap/Rec:SGD 4.10/Pay:USD SOFRR ...	SGD FABN Issuance AAIA 3.12.2026	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/12/2026		148,887,069	4.10/SOFRR			(2,377,431)	6,766,312		7,354,389		9,136,045			441,044		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2778072624	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2024	10/15/2032		39,214,800	SOFRR/3MEUR			906,423	(3,088,870)		(3,191,266)		(5,018,448)			511,092		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2809807493	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032		19,063,800	SOFRR/3MEUR			400,700	(1,853,015)		(1,890,775)		(2,481,344)			243,809		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2024	01/15/2033		15,161,725	SOFRR/3MEUR			324,013	(1,465,967)		(1,525,360)		(1,972,529)			201,237		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		24,835,200	6.41/6.17			6,483	(1,445,123)		(1,160,502)		(1,872,067)			229,246		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2835787800	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		34,929,610	SOFRR/3MEUR			761,648	(2,827,590)		(3,077,561)		(4,479,104)			411,063		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2831760025	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		9,876,636	SOFRR/3MEUR			205,772	(981,306)		(1,019,002)		(1,288,068)			123,883		100/100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		2,292,791	7.12/5.50			31,379	(227,803)		(220,842)		(299,016)			28,759		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		10,049,243	SOFRR/3MEUR			211,919	(1,002,591)		(1,068,308)		(1,311,070)			133,381		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2831760702	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/14/2024	07/15/2033		7,751,502	SOFRR/3MEUR			165,039	(779,738)		(874,466)		(1,012,054)			106,442		100/100
Currency Swap/Rec:JPY 1.41/Pay:USD 5.27	JPY Fixed FABN July 2024 - XS2862155483 .	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/18/2029		104,015,634	1.41/5.27			(3,963,300)	1,336,943		(4,023,065)		477,503			155,396,913		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2854410136	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/12/2024	10/20/2032		24,511,500	SOFRR/3MEUR			504,838	(1,928,294)		(2,055,541)		(3,136,530)			319,784		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2850588216	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032		17,677,440	SOFRR/3MEUR			382,030	(1,359,211)		(1,435,515)		(2,258,302)			223,173		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2850588646	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032		6,546,600	SOFRR/3MEUR			142,917	(504,012)		(556,334)		(836,408)			85,854		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	04/15/2029		4,070,480	SOFRR/3MEUR			94,161	(218,642)		(234,231)		(508,815)			36,918		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	10/15/2029		4,460,800	SOFRR/3MEUR			105,796	(239,608)		(269,860)		(557,605)			43,431		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029		1,106,000	SOFRR/3MEUR			24,442	(69,102)		(72,445)		(139,401)			9,648		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029		1,106,000	SOFRR/3MEUR			24,723	(69,102)		(74,711)		(139,401)			10,031		100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFRR ..	JPY 5y Floater FABN Sep 2024	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/24/2029		104,311,544	TONAR/SOFRR	1	(1)	(4,745,104)	(8,538,335)		(9,651,273)		432,207			143,273,853		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	50232838	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(72,714)	(1,688,356)		(1,727,033)		(3,840,138)			772,133		100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	EUR FABN 3Y Reopening 2	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/07/2024	02/23/2027		98,847,000	3MEUR/SOFRR			(2,189,118)	6,908,315		7,030,447		12,539,352			482,140		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		34,796,875	SOFRR/3MEUR			734,862	(3,687,714)		(4,233,522)		(4,565,394)			461,848		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/12/2024	07/15/2033		15,930,000	SOFRR/3MEUR			342,185	(1,696,529)		(1,953,685)		(2,091,020)			218,747		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2930114785	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	11/12/2024	10/15/2033		20,179,900	SOFRR/3MEUR			439,777	(2,147,037)		(2,566,553)		(2,648,625)			281,698		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2941197100	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	11/14/2024	01/15/2033		14,241,150	SOFRR/3MEUR			287,084	(1,622,726)		(1,883,728)		(1,881,918)			189,018		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,461,178	SOFRR/3MEUR			110,266	(619,975)		(711,294)		(721,402)			74,992		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		9,540,510	SOFRR/3MEUR			196,132	(1,094,163)		(1,369,961)		(1,261,582)			133,179		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2946210833	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/26/2024	01/15/2033		19,866,000	SOFRR/3MEUR			400,140	(2,366,929)		(2,648,195)		(2,637,473)			263,675		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	11/26/2024	07/15/2033		15,319,780	SOFRR/3MEUR			306,441	(1,836,708)		(2,107,792)		(2,035,260)			210,368		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		2,623,500	6.81/4.85			42,660	(314,255)		(245,087)		(348,503)			34,821		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2946211054	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		10,920,000	SOFRR/3MEUR			220,752	(1,301,060)		(1,547,807)		(1,449,774)			152,436		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2943592225	D1	Currency	BNP Paribas SA	R0MUWSFPU8MPR08K5P83	11/27/2024	01/15/2033		9,296,304	SOFRR/3MEUR			187,671	(1,032,842)		(1,155,243)		(1,225,338)			123,387		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2943592571	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	11/27/2024	07/15/2033		9,182,241	SOFRR/3MEUR			184,348	(1,041,146)		(1,159,867)		(1,212,792)			126,088		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2943592738	D1	Currency	Barclays PLC	G5GSEF7VJP5I70UK5573	11/27/2024	10/15/2033		6,337,800	SOFRR/3MEUR			130,399	(712,812)		(861,324)		(836,408)			88,471		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2944934764	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/02/2024	10/15/2033		12,602,400	SOFRR/3MEUR			256,264	(1,498,823)		(1,720,886)		(1,672,816)			175,921		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2944934921	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/02/2024	04/15/2034		13,774,688	SOFRR/3MEUR			283,856	(1,648,525)		(1,975,880)		(1,829,643)			198,341		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2944934251	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/02/2024	07/15/2033		10,161,720	SOFRR/3MEUR			204,641	(1,236,769)		(1,398,377)		(1,352,193)			139,538		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2961114068	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/16/2024	04/25/2033		5,766,750	SOFRR/3MEUR			107,503	(696,311)		(803,677)		(766,707)			78,014		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2961114225	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	12/16/2024	07/25/2033		5,770,600	SOFRR/3MEUR			108,271	(692,461)		(813,526)		(766,707)			79,384		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2961114571	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	12/16/2024	01/25/2034		3,671,500	SOFRR/3MEUR			70,164	(441,357)		(552,445)		(487,905)			52,162		100/100
Currency Swap/Rec:EUR 3.41/Pay:USD 5.41	EUR FABN Issuance 5YR	Exhibit 5 & 7	Currency	BNP Paribas SA	R0MUWSFPU8MPR08K5P83	02/20/2025	02/25/2030		678,925,000	3.41/5.41			(11,538,191)	84,689,657		67,306,634		84,689,657			6,625,668		100/100
Currency Swap/Rec:GBP SONIA/Pay:USD SOFRR	FABN GBP 2Y Floater March 2025	Exhibit 5 & 7	Currency	Bank of Montreal	54930047C63MPGNXE075	03/04/2025	03/05/2027		318,375,000	SONIA/SOFRR			282,572	18,539,750		18,487,852		18,539,750			1,355,165		100/100
Currency Swap/Rec:USD 6.47/Pay:GBP 6.88	XS2485268150	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	04/04/2025	12/15/2031		9,701,250	6.47/6.88			(45,934)	(401,271)		(578,043)		(401,271)			118,408		100/100
Currency Swap/Rec:USD 3.51/Pay:EUR 2.13	BMI8Z5D8	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	04/08/2025	05/31/2032		13,681,250	3.51/2.13			132,170	(871,468)		(778,451)		(871,468)			173,315		100/100
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	XS2485268150	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	04/08/2025	12/15/2031		6,392,500	6.67/6.88			(23,902)	(335,714)		(400,252)		(335,714)			78,023		100/100
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		1,627,290	5.45/5.63			(3,065)	(63,393)		(67,923)		(63,393)			18,608		100/100
Currency Swap/Rec:USD 6.68/Pay:GBP 6.88	XS2485268150	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	04/10/2025	12/15/2031		6,453,500	6.68/6.88			(21,019)	(274,958)		(296,316)		(274,958)			78,768		100/100
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BMI8VBH2	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		663,408	8.11/6.38			7,652	(37,276)		(30,753)		(37,276)			7,192		100/100
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		8,771,799	8.09/6.38			97,135	(500,314)		(360,914)		(500,314)			120,474		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	BTJWWY7	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		13,903,750	7.39/5.75			151,500	(724,437)		(625,215)		(724,437)			193,301		100/100
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		1,335,840	6.58/4.88			14,835	(71,668)		(59,800)		(71,668)			12,488		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS3085111543	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/02/2025	07/15/2033		1,254,825	SOFRR/3MEUR			16,189	(37,787)		(38,886)		(37,787)			17,231		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		94,311,000	6.79/6.88			(106,669)	(28,623)		684,613		(28,623)			1,452,696		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		94,213,000	6.78/6.88			(112,414)	(126,623)		930,455		(126,623)			1,451,187		100/100
Currency Swap/Rec:USD 6.76/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		47,145,000	6.76/6.88			(58,572)	(24,811)		312,582		(24,811)			726,186		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		235,865,000	6.75/6.88			(300,760)	15,943		1,735,530		15,943			3,633,089		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	29759BAA5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		11,466,550	6.77/5.89			47,853	26,736		63,082		26,736			122,415		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	29478DAA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		52,562,912	6.33/6.49			(29,975)	(1,255,143)		259,062		(1,255,143)			581,846		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS3048772357	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	01/15/2034		18,898,029	SOFRR/3MEUR			149,526	(244,382)		(279,182)		(244,382)			268,035		100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS3048772514	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	04/15/2034		10,840,938	SOFRR/3MEUR			88,285	(134,514)		(125,965)		(134,514)			156,098		100/100
Currency Swap/Rec:USD 8.46/Pay:EUR 7.13	BNTD561	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/15/2025	10/30/2029		29,400,000	8.46/7.13			121,190	28,047		88,998		28,047			287,793		100/100
Currency Swap/Rec:GBP 5.86/Pay:USD 5.33	400MM GBP FABN ATH 5.85% 9/19/2035	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/16/2025	09/19/2035		545,800,000	5.86/5.33			827,927	(6,688,273)		8,255,175		(6,688,273)			6,236,437		100/100
Currency Swap/Rec:USD 5.91/Pay:GBP 6.50	YU9059038	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2025	05/08/2064		19,912,500	5.91/6.50			(21,306)	(303,133)		(2,208,294)		(303,133)			616,790		100/100
Currency Swap/Rec:USD 7.90/Pay:EUR 6.50	XS3037646661	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2025	05/20/2031		14,450,960	7.90/6.50			40,685	(126,726)		(50,262)		(126,726)			167,692		100/100
Currency Swap/Rec:USD 7.54/Pay:EUR 6.13	BQJRDV5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2025	01/28/2035		14,562,500	7.54/6.13			40,387	(133,400)		(21,119)		(133,400)			219,433		100/100
Currency Swap/Rec:USD 2.09/Pay:EUR 1.13	BKBS3L4	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2025	06/09/2049		11,597,000	2.09/1.13			21,156	(87,395)		(44,629)		(87,395)			280,822		100/100
Currency Swap/Rec:USD 5.95/Pay:EUR 4.60	F9103*AL5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/13/2025	11/25/2037		43,008,800	5.95/4.60			58,223	(469,972)		(242,423)		(469,972)			742,123		100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032		6,059,709	4.21/2.29			137,957	77,372		275,923		(822,115)			79,025		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		13,152,000	4.71/3.34			181,407	(325,089)		1,774,107		(960,034)			294,188		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										(2,383,151)	(46,081)	(76,715,047)	(382,113,676)	XXX	(432,670,743)	829,748	(247,286,470)			1,070,785,740	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										(2,383,151)	(46,081)	(197,038,558)	(385,729,141)	XXX	(335,249,256)	4,013,727	(247,286,470)			1,311,704,788	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD FEDL1	IRS Rho hedging December 2026	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	12/03/2021	12/03/2026		1,000,000	1.01/FEDL1			1,178	(21,731)		(21,731)					4,804		0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD FEDL1	IRS Rho hedging December 2026	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	03/11/2022	12/15/2026		3,000,000	1.77/FEDL1			6,179	(45,888)		(45,888)					14,668		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05	IRS Rho hedging Sept 2027	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	04/21/2023	09/30/2027		3,500,000	Secured Overnight Finance Rate/1.05			(23,058)	150,382		150,382					23,137		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	08/25/2022	08/31/2028		7,530,162	Secured Overnight Finance Rate/2.93			(105,791)	75,566		75,566					61,505		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	08/25/2022	08/31/2028		4,474,152	Secured Overnight Finance Rate/2.93			(62,857)	44,898		44,898					36,544		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		8,327,833	Secured Overnight Finance Rate/2.93			(116,998)	83,570		83,570					68,020		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	IRS Rho hedging Aug 2028	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		2,600,000	Secured Overnight Finance Rate/2.93			(36,527)	26,091		26,091					21,236		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 3.88	IRS 3.8825% 4/1/2036	Exhibit 5 & 7	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2011	04/01/2036		5,000,000	Secured Overnight Finance Rate/3.88			33,591	82,484		82,484	(133,518)				80,068		0002
1119999999. Subtotal - swaps - hedging other - interest rate												(304,284)	395,373	XXX	395,373	(133,518)				309,981	XXX	XXX
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2016	05/27/2028		2,878,200	5.51/3.63	(24,465)		53,671	(142,300)		(142,300)	43,262	(363,327)			22,320		0003
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043		4,496,500	7.99/7.00	(528,339)		45,601	509,239		509,239	1,044,272	(358,179)			93,966		0003
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028		2,813,750	5.33/3.63	(142,531)		48,867	(102,734)		(102,734)	68,888	(353,652)			21,820		0003
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026		2,821,000	5.05/3.50	(157,989)		44,241	(118,426)		(118,426)	33,993	(351,867)			12,221		0003
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2016	05/27/2028		1,340,760	5.73/3.63			28,396	(46,032)		(46,032)	22,401	(169,716)			10,397		0003
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043		2,073,490	8.50/7.00			19,524	128,791		128,791	364,592	(182,492)			43,331		0003
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026		1,854,700	5.63/3.50			37,583	(137,061)		(137,061)	5,169	(238,372)			8,035		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Apr 2027 CLO IO Swap 3 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		3,200,000	3MEUR/SOFRR			(33,612)	3,500		3,500	(450,955)	457,929			18,348		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2079889361	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		3,048,798	SOFRR/3MEUR			67,123	(178,049)		(178,049)	(23,664)	(381,960)			21,779		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2060909368	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	09/18/2024	04/17/2028		2,227,200	SOFRR/3MEUR			49,108	(121,090)		(121,090)	(11,137)	(278,803)			16,873		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1796875695	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		2,296,944	SOFRR/3MEUR			49,947	(129,109)		(129,109)	(3,961)	(287,585)			13,046		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2059851746	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	11/11/2028		6,347,691	SOFRR/3MEUR			148,929	(366,706)		(366,706)	(95,256)	(794,588)			53,729		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2079844184	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028		5,566,000	SOFRR/3MEUR			123,529	(318,687)		(318,687)	(28,118)	(697,007)			42,843		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2079845405	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		2,781,500	SOFRR/3MEUR			64,246	(169,998)		(169,998)	(51,960)	(348,503)			24,589		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2078650798	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	12/17/2028		1,113,600	SOFRR/3MEUR			25,442	(64,930)		(64,930)	(18,219)	(139,401)			9,587		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Apr 2027 CLO IO Swap 1 Offset 1	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/02/2024	04/15/2027		500,000	3MEUR/SOFRR			(3,758)	792		792	(61,964)	64,019			2,837		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		1,000,000	3MEUR/SOFRR			(7,805)	4,559		4,559	(52,964)	58,308			6,688		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Oct 2027 CLO IO Swap 2 Offset 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/25/2027		24,500,000	3MEUR/SOFRR			(135,321)	418,833		418,833	889,850				165,100		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	July 2028 CLO IO Swap 2 Offset 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/22/2028		12,700,000	3MEUR/SOFRR			15,354	440,780		440,780	503,003				101,578		0003
Currency Swap/Rec:EUR 7.50/Pay:USD 7.79	Jul 2028 Fixed CLO IO Swap 1 Offset 1	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J8570P30	12/16/2024	07/19/2028		6,500,000	7.50/7.79			15,203	106,354		106,354	131,744				51,905		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:EUR 7.00/Pay:USD 7.26	Jul 2028 Fixed CLO IO Swap 1 Offset 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/09/2025	07/19/2028		2,000,000	7.00/7.26			7,740	43,452		43,452	43,452				15,971		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Feb 2027 CLO IO Swap 1 Offset 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027		1,000,000	3MEUR/SOFRR			(1,290)	9,824		9,824	9,824				5,376		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Apr 2027 CLO IO Swap 1 Offset 2	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/12/2025	04/15/2027		1,500,000	3MEUR/SOFRR			(6,006)	10,243		10,243	10,243				8,511		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Jan 2028 CLO IO Swap 1 Offset 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	01/15/2028		2,000,000	3MEUR/SOFRR			(9,289)	28,314		28,314	28,314				14,287		0003
Currency Swap/Rec:USD 7.07/Pay:EUR 5.12	Project Hamburg - Dutch BtL RML April 2027	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/17/2025	04/20/2027		14,308,560	7.07/5.12			183,901	(404,793)		(404,793)	92,932	(497,724)			81,614		0003
Currency Swap/Rec:USD 5.59/Pay:EUR 3.61	Project Hamburg - Dutch BtL RML Oct 2026	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/17/2025	10/20/2026		3,403,200	5.59/3.61			45,042	(108,417)		(108,417)	13,688	(122,106)			15,246		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	CLO IO swap offset XS1846662861	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	01/15/2028		3,950,000	3MEUR/SOFRR			(19,193)	49,107		49,107	49,107				28,216		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Jan 2027 CLO IO Swap 2 Offset 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2025	01/18/2027		24,000,000	3MEUR/SOFRR			(48,496)	197,144		197,144	197,144				122,923		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	July 2027 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2025	07/16/2027		5,630,000	3MEUR/SOFRR			(18,849)	38,501		38,501	38,501				34,930		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Apr 2027 CLO IO Swap 1 Offset 3	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/21/2025	04/15/2027		5,060,000	3MEUR/SOFRR			(11,420)	38,846		38,846	38,846				28,709		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Jan 2027 CLO IO Swap 1 Offset 3	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/15/2027		6,920,000	3MEUR/SOFRR			(12,771)	43,889		43,889	43,889				35,304		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		29,000,000	3MEUR/SOFRR			(18,356)	104,775		104,775	104,775				130,356		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	May 2027 CLO IO Swap 2 Offset 1	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/31/2025	05/20/2027		3,250,000	3MEUR/SOFRR			(2,803)	20,858		20,858	20,858				19,114		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Nov 2026 CLO IO Swap 1 Offset 2	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2026		17,000,000	3MEUR/SOFRR			(115,020)	51,596		51,596	51,596				79,463		0003
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043		1,423,400	9.02/7.00			26,982	302,450		302,450	362,492	(128,934)			29,746		0003
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	10/01/2026		2,704,080	5.54/3.50			55,448	(106,720)		(106,720)	6,679	(339,985)			11,714		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029		13,280,000	4.18/3.07			155,142	432,633		432,633	629,721	(960,034)			130,043		0003
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043		2,005,800	8.96/7.00			41,435	511,114		511,114	510,388	(188,097)			41,917		0003
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	05/27/2028		3,532,500	5.95/3.63			89,114	87,402		87,402	67,837	(438,477)			27,394		0003
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026		244,000	6.07/3.50			6,943	10,750		10,750	1,237	(28,638)			1,057		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2018	05/27/2028		2,685,100	6.04/3.63			73,196	169,215		169,215	58,095	(320,971)			20,822		0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	05/27/2028		1,232,100	6.01/3.63			33,712	89,766		89,766	27,204	(146,188)			9,555		0003
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	10/01/2026		2,736,580	6.09/3.50			80,053	173,058		173,058	16,613	(313,676)			11,855		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		54,259,708	3.65/4.30			(18,391)	5,606,332		5,606,332	2,359,115	(3,510,960)			1,357,310		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		54,266,953	3.67/4.30			(10,252)	6,110,371		6,110,371	2,392,841	(3,510,963)			1,357,491		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30298AA0	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	11/23/2021	10/20/2048		100,233,750	5.08/4.00	4,972,928		1,162,383	11,752,922		11,752,922	1,456,056	(7,230,265)			2,394,054		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/10/2022	12/06/2029		20,376,000	3.45/SONIA			(411,363)	(732,348)		(732,348)	827,355	(1,440,052)			202,078		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar - AAIA	B1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	. 11/28/2022	. 11/25/2031	.....	 18,327,148	.....6.70/6.43	.....	.....	.....(62,311)	.....(2,055,868)	.....	.....(2,055,868)	84,476	.....(1,463,541)	.....	.....	222,660	.....	0003 .....
Currency Swap/Rec:USD 21.50/Pay:EUR 3.08 ...	Project Hamburg - Dutch BtL RML 4YR	B1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/19/2025	. 04/20/2026	.....	 39,427,200	.....21.50/3.08	.....	.....(2,721,444)	 817,691	..... (885,598)	.....	..... (885,598)	1,990,871	..... (155,026)	.....	.....	108,222	.....	0003 .....
Currency Swap/Rec:USD 13.10/Pay:EUR 3.61 ..	Project Hamburg - Dutch BtL RML 4.5YR .	B1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	. 12/19/2025	. 10/20/2026	.....	 59,070,600	.....13.10/3.61	.....	.....(4,152,366)	621,143	..... (670,523)	.....	..... (670,523)	3,714,381	..... (232,538)	.....	.....	264,624	.....	0003 .....
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C68028AA0	D1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 02/11/2022	. 06/30/2051	.....	 24,555,937	.....4.06/4.56	.....	.....	.....(15,341)	.....(1,042,684)	.....	.....(1,042,684)	1,225,198	.....(1,070,063)	.....	.....	620,157	.....	0003 .....
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	. 02/24/2022	. 06/15/2037	.....	 26,638,000	..... 3.86/3.27	.....	.....	 170,863	1,566,731	.....	1,566,731	654,155	.....(1,920,069)	.....	.....	450,942	.....	0003 .....
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40 ..	F9094#AA6	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 02/01/2023	. 12/30/2031	.....	9,526,600	.....10.60/9.40	.....	.....	 117,670	..... (915,044)	.....	..... (915,044)	..... (108,585)	.....(1,133,921)	.....	.....	 116,677	.....	0003 .....
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg - Dutch BtL RML 5YR	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	. 04/05/2023	. 04/20/2027	.....	 26,196,000	..... 5.86/5.12	.....	.....	152,105	.....(2,278,451)	.....	.....(2,278,451)	436,462	.....(3,345,632)	.....	.....	149,419	.....	0003 .....
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg - Dutch BtL RML 6YR	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	. 04/05/2023	. 04/20/2028	.....	 22,906,800	..... 3.89/3.24	.....	.....	126,721	.....(2,114,477)	.....	.....(2,114,477)	588,375	.....(2,927,428)	.....	.....	173,855	.....	0003 .....
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg - Dutch BtL RML 7YR	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 04/06/2023	. 04/20/2029	.....	 19,616,400	..... 4.38/3.68	.....	.....	112,397	.....(1,902,102)	.....	.....(1,902,102)	614,750	.....(2,509,224)	.....	.....	 178,286	.....	0003 .....
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg - Dutch BtL RML 8YR	B1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/06/2023	. 04/20/2030	.....	 29,411,100	..... 4.30/3.62	.....	.....	163,238	.....(3,048,422)	.....	.....(3,048,422)	1,105,733	.....(3,763,836)	.....	.....	305,086	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	BTKHC74 & BTC2R38	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	. 05/05/2023	. 09/10/2031	.....	 84,939,567	.....SOFRR/SONIA	.....	.....	..... (133,802)	.....(6,055,884)	.....	.....(6,055,884)	..... (411,688)	.....(6,501,464)	.....	.....	1,013,587	.....	0003 .....
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo Deal 1st Funding - 19344	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	. 10/16/2023	. 12/31/2048	.....	 65,395,977	..... 3.18/2.90	.....	.....	 17,956	.....(1,836,625)	.....	.....(1,836,625)	5,106,825	.....(6,943,449)	.....	.....	1,568,701	.....	0003 .....
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo Deal 1st Funding - 19344	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	. 10/18/2023	. 12/31/2048	.....	 65,197,377	..... 3.21/2.90	.....	.....	 32,468	.....(1,674,736)	.....	.....(1,674,736)	5,467,314	.....(7,142,050)	.....	.....	1,563,937	.....	0003 .....
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg - Dutch BtL RML 4YR 2028	B1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	. 12/06/2023	. 04/20/2028	.....	 25,900,800	..... 4.87/3.24	.....	.....	388,988	.....(2,122,836)	.....	.....(2,122,836)	470,332	.....(3,345,632)	.....	.....	196,578	.....	0003 .....
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg - Dutch BtL RML 3YR 2027	B1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/06/2023	. 04/20/2027	.....	 12,950,400	..... 6.88/5.12	.....	.....	199,883	.....(1,151,697)	.....	.....(1,151,697)	 63,919	.....(1,672,816)	.....	.....	 73,868	.....	0003 .....
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg - Dutch BtL RML 6YR 2030	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 12/06/2023	. 04/20/2030	.....	 9,711,900	..... 5.24/3.62	.....	.....	141,664	..... (747,588)	.....	..... (747,588)	277,421	.....(1,254,612)	.....	.....	100,743	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M .	Q7448@AA3	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 12/15/2023	. 12/19/2026	.....	4,150,900	.....SOFRR/BBS1M	.....	.....	 25,248	 14,753	.....	 14,753	 496	 14,257	.....	.....	20,410	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2026 CLO IO Swap 2	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 07/08/2024	. 01/23/2026	.....	 54,974,010	.....SOFRR/3MEUR	.....	.....(7,627)	275,320	..... (2,355)	.....	..... (2,355)	4,304,211	.....(4,635,789)	.....	.....	 68,999	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2026 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/08/2024	. 01/15/2026	.....	121,049,083	.....SOFRR/3MEUR	.....	.....(47,374)	565,083	..... (2,341)	.....	..... (2,341)	 9,796,293	... (10,204,045)	.....	.....	122,695	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 1	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 07/09/2024	. 10/15/2026	.....	 35,154,180	.....SOFRR/3MEUR	.....	.....	216,084	..... (87,961)	.....	..... (87,961)	1,115,075	..... (1,661,167)	.....	.....	156,134	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 2	B1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/10/2024	. 07/24/2026	.....	 30,188,301	.....SOFRR/3MEUR	.....	.....	174,950	.....(41,902)	.....	.....(41,902)	1,193,840	.....(1,576,807)	.....	.....	113,120	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 3	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 07/10/2024	. 10/22/2026	.....	 31,395,400	.....SOFRR/3MEUR	.....	.....(32,380)	189,759	.....(91,852)	.....	.....(91,852)	1,192,398	.....(1,363,098)	.....	.....	141,124	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 2	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	. 07/11/2024	. 10/15/2026	.....	 30,754,156	.....SOFRR/3MEUR	.....	.....	212,003	.....(70,538)	.....	.....(70,538)	 971,006	.....(1,507,782)	.....	.....	136,591	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 1	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	. 07/11/2024	. 07/15/2026	.....	 28,140,310	.....SOFRR/3MEUR	.....	.....	 178,809	.....(26,151)	.....	.....(26,151)	981,535	.....(1,347,493)	.....	.....	103,105	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Apr 2026 CLO IO Swap 1	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 07/12/2024	. 04/15/2026	.....	 10,887,000	.....SOFRR/3MEUR	.....	.....	 66,436	..... (377)	.....	..... (377)	580,745	..... (690,310)	.....	.....	 29,196	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	May 2026 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		17,400,000	SOFRR/3MEUR			110,100	(1,947)		(1,947)	746,298	(937,922)			52,910		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	May 2026 CLO IO Swap 2	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	05/25/2026		12,866,783	SOFRR/3MEUR			81,358	(1,788)		(1,788)	531,529	(671,381)			40,549		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Nov 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		22,978,200	SOFRR/3MEUR			167,616	(52,412)		(52,412)	463,953	(879,854)			107,408		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Nov 2026 CLO IO Swap 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/20/2026		23,636,880	SOFRR/3MEUR			178,802	(68,284)		(68,284)	554,080	(997,225)			111,349		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Nov 2026 CLO IO Swap 3	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/06/2026		2,188,600	SOFRR/3MEUR			16,476	(2,510)		(2,510)	49,855	(88,938)			10,085		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Aug 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		2,735,500	SOFRR/3MEUR			20,040	(1,367)		(1,367)	80,538	(119,769)			10,904		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Mar 2026 CLO IO Swap 1	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/18/2024	03/16/2026		7,308,360	SOFRR/3MEUR			42,982	(594)		(594)	395,715	(465,787)			16,564		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	June 2026 CLO IO Swap 2	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2024	06/23/2026		10,087,125	SOFRR/3MEUR			70,746	(282)		(282)	343,228	(466,843)			34,823		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	June 2026 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	06/22/2026		21,414,800	SOFRR/3MEUR			137,180	(2,008)		(2,008)	785,680	(1,043,271)			73,716		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Sep 2026 CLO IO Swap 1	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	07/18/2024	09/15/2026		9,347,520	SOFRR/3MEUR			64,439	(14,983)		(14,983)	245,263	(391,763)			39,294		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Dec 2026 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,885,055	SOFRR/3MEUR			19,031	(9,323)		(9,323)	48,850	(104,427)			14,146		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		95,883,219	SOFRR/3MEUR			624,832	(407,271)		(407,271)	1,870,208	(3,819,679)			489,168		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 2	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		26,052,000	SOFRR/3MEUR			165,210	(114,623)		(114,623)	524,714	(1,055,307)			133,433		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	07/25/2024	01/25/2027		41,734,000	SOFRR/3MEUR			270,353	(202,078)		(202,078)	803,009	(1,671,219)			215,698		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Apr 2027 CLO IO Swap 1	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	07/25/2024	04/15/2027		60,341,006	SOFRR/3MEUR			401,001	(393,336)		(393,336)	910,884	(2,413,017)			342,362		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 4	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		26,572,700	SOFRR/3MEUR			180,705	(127,410)		(127,410)	563,783	(1,121,246)			138,041		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Apr 2027 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		1,792,230	SOFRR/3MEUR			11,733	(11,319)		(11,319)	16,250	(60,678)			10,244		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		3,476,160	SOFRR/3MEUR			24,157	(21,467)		(21,467)	41,361	(127,632)			19,932		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	July 2027 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		7,202,169	SOFRR/3MEUR			49,365	(61,073)		(61,073)	97,864	(319,657)			44,684		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2027 CLO IO Swap 2	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		34,646,400	SOFRR/3MEUR			237,116	(394,172)		(394,172)	277,103	(1,498,412)			233,474		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2027 CLO IO Swap 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		5,921,760	SOFRR/3MEUR	(1,008)		40,921	(55,553)		(55,553)	53,105	(207,861)			39,603		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Feb 2027 CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,084,500	SOFRR/3MEUR			6,605	(6,238)		(6,238)	14,415	(37,139)			5,831		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Nov 2027 CLO IO Swap 1	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	SOFRR/3MEUR			11,991	(1,746)		(1,746)	2,803	(40,908)			7,507		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	May 2027 CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		34,285,968	SOFRR/3MEUR			365,993	(76,810)		(76,810)	285,594	(1,270,174)			201,644		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	June 2027 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	06/15/2027		50,204,400	SOFRR/3MEUR			447,286	(187,641)		(187,641)	361,093	(1,807,077)			302,770		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	September 2027 CLO IO Swap 1	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		32,222,850	SOFRR/3MEUR			295,581	(172,792)		(172,792)	82,671	(1,136,204)			210,490		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		4,305,105	SOFRR/3MEUR		(912)	37,084	(29,738)		(29,738)	17,441	(133,708)			30,753		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	April 2028 CLO IO Swap 2	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,272,445	SOFRR/3MEUR			28,133	(25,490)		(25,490)	(12,271)	(111,850)			24,822		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	July 2028 CLO IO Swap 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		11,694,030	SOFRR/3MEUR			104,518	(136,366)		(136,366)	(15,625)	(549,063)			93,532		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		2,459,025	SOFRR/3MEUR			24,074	(23,471)		(23,471)	(32,743)	(77,297)			19,919		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	March 2028 CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		4,595,220	SOFRR/3MEUR			40,752	(49,163)		(49,163)	2,545	(211,097)			34,143		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08 .	Jan 2027 Fixed CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		2,465,775	2.12/2.08			(164)	(3,419)		(3,419)	(321,786)	313,653			12,580		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41 .	Apr 2027 Fixed CLO IO Swap 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		25,201,100	2.46/2.41			(673)	(49,500)		(49,500)	(3,322,103)	3,206,231			142,985		0003
Currency Swap/Rec:USD 7.59/Pay:EUR 7.38 .	Jul 2028 Fixed CLO IO Swap 1	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/15/2024	07/19/2028		9,327,050	7.59/7.38			2,775	(101,980)		(101,980)	(1,397,165)	1,184,911			74,481		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 .	Feb 2026 Fixed CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/16/2024	02/21/2026		4,123,500	2.13/2.10			(724)	(723)		(723)	(529,193)	522,755			7,782		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 .	Aug 2026 Fixed CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		4,949,100	2.13/2.10			510	(3,910)		(3,910)	(12,839)				19,515		0003
Currency Swap/Rec:USD 2.73/Pay:EUR 2.70 .	Mar 2026 Fixed CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	03/15/2026		1,374,750	2.73/2.70			(342)	(455)		(455)	(160,474)	157,518			3,095		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15 .	Sep 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		3,300,000	2.18/2.15			(72)	(3,017)		(3,017)	(427,087)	418,204			13,872		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 .	Dec 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		4,331,800	2.13/2.10			(451)	(5,265)		(5,265)	(562,666)	548,962			21,179		0003
Currency Swap/Rec:USD 1.67/Pay:EUR 1.65 .	Jan 2026 Fixed CLO IO Swap 1	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/19/2024	01/25/2026		15,457,400	1.67/1.65			(2,614)	(951)		(951)	(1,245,740)	1,228,690			20,227		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93 .	Jul 2026 Fixed CLO IO Swap 1	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/19/2024	07/15/2026		14,063,250	1.96/1.93			(62)	(8,230)		(8,230)	(1,809,117)	1,777,367			51,527		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00 .	Oct 2026 Fixed CLO IO Swap 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,758,750	2.03/2.00			(296)	(2,502)		(2,502)	(356,594)	348,503			12,464		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR .	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/12/2024	10/15/2027		2,375,000	3MEUR/SOFRR			77	50,585		50,585	349,874	(294,779)			15,883		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR .	Oct 2027 CLO IO Swap 1 Offset 2	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		2,100,000	3MEUR/SOFRR			(232)	42,694		42,694	53,504				14,044		0003
Currency Swap/Rec:USD 5.18/Pay:EUR 3.08 .	Project Hamburg - Dutch BtL RML April 2026	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2026		51,088,500	5.18/3.08			857,480	(1,710,964)		(1,710,964)	80,123	(1,791,087)			140,230		0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63 .	BD97392	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028		1,364,000	6.01/3.63			37,579	107,780		107,780	29,980	(160,919)			10,578		0003
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00 .	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043		3,064,820	9.27/7.00			81,322	1,065,700		1,065,700	912,174	(265,558)			64,048		0003
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13 .	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028		2,135,430	6.69/6.13	(80,079)		13,812	(43,446)		(43,446)	77,302	(160,429)			18,092		0003
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13 .	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028		1,488,905	6.64/6.13	(68,192)		8,920	(31,654)		(31,654)	56,800	(112,120)			12,615		0003
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50 .	BYQ6128	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027		3,621,750	7.32/5.50	(199,196)		66,223	(244,666)		(244,666)	74,782	(466,260)			24,443		0003
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13 .	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028		3,676,400	6.63/6.13	(261,024)		24,937	(21,767)		(21,767)	178,420	(275,552)			31,148		0003
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50 .	BYQ6128	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2016	10/27/2027		1,958,400	7.68/5.50			41,970	(137,913)		(137,913)	18,170	(254,490)			13,217		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		5,421,974	SOFRR/SONIA			5,751	(163,106)		(163,106)	(21,125)	(398,262)			34,931		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2079889361	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,377,523	SOFRR/3MEUR			30,328	(80,447)		(80,447)	(10,692)	(172,579)			9,840		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/20/2024	11/30/2027		2,654,791	SOFRR/STB3M			56,318	(294,095)		(294,095)	(50,643)	(481,272)			18,369		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2079844184	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028		5,566,000	SOFRR/3MEUR			123,652	(318,687)		(318,687)	(28,118)	(697,007)			42,843		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2079845405	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		5,563,000	SOFRR/3MEUR			15,420	(339,996)		(339,996)	(27,487)	(312,510)			49,179		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2079845587	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		3,708,296	SOFRR/3MEUR			10,279	(226,642)		(226,642)	(18,323)	(208,319)			32,782		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2078650798	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	12/17/2028		486,643	SOFRR/3MEUR			(977)	(28,375)		(28,375)	(1,498)	(26,876)			4,189		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Saint James Albany Paris 7410021	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029		24,240,345	SOFRR/3MEUR			573,098	(1,389,269)		(1,389,269)	(524,825)	(3,029,638)			234,299		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		2,264,096	SOFRR/3MEUR			49,733	(151,114)		(151,114)	(29,035)	(285,472)			17,894		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		4,062,841	SOFRR/SONIA			1,263	(126,650)		(126,650)	(15,483)	(298,726)			26,175		0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/23/2024	11/30/2027		561,991	SOFRR/STB3M			10,283	(89,982)		(89,982)	(7,697)	(108,579)			3,889		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013 - Dec Upsize	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		5,524,986	SOFRR/SONIA			(8,525)	(312,410)		(312,410)	(16,181)	(415,623)			35,595		0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027		403,305	SOFRR/STB3M			6,529	(80,876)		(80,876)	(5,362)	(80,517)			2,791		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013 - Jan Upsize	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/10/2025	08/29/2027		4,911,446	SOFRR/SONIA			(24,091)	(513,670)		(513,670)	(19,923)	(493,747)			31,642		0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/14/2025	11/30/2027		625,978	SOFRR/STB3M			8,829	(144,509)		(144,509)	(7,763)	(136,745)			4,331		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	Feb 2027 CLO IO Swap 1 Offset 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027		1,250,000	3MEUR/SOFRR			(659)	12,280		12,280	12,280				6,720		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	Jan 2028 CLO IO Swap 1 Offset 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	01/15/2028		880,000	3MEUR/SOFRR			(2,119)	12,458		12,458	12,458				6,286		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/11/2025	08/29/2027		7,565,843	SOFRR/SONIA			690	(234,333)		(234,333)	5,500	(239,833)			48,744		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/13/2025	08/29/2027		5,841,741	SOFRR/SONIA			2,059	(98,019)		(98,019)	6,589	(104,608)			37,636		0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/06/2025	11/30/2027		2,568,979	SOFRR/STB3M			31,332	(122,284)		(122,284)	(2,250)	(120,034)			17,776		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	A&O Hostels	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2025	12/22/2028		3,321,312	SOFRR/3MEUR			43,790	(135,431)		(135,431)	(108,112)	(27,319)			28,658		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	July 2027 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2025	07/16/2027		462,000	3MEUR/SOFRR			(1,547)	3,159		3,159	3,159				2,866		0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		904,180	SOFRR/STB3M			6,030	(15,196)		(15,196)	1,475	(16,671)			6,256		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	7410018 - Corus Hotel CML	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	11/15/2027		5,223,473	SOFRR/SONIA			1,113	53,937		53,937	6,730	47,208			35,753		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/09/2025	08/29/2027		10,152,061	SOFRR/SONIA			(1,864)	(69,304)		(69,304)	2,834	(72,138)			65,405		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/20/2025	06/30/2028		1,781,188	SOFRR/3MEUR			21,859	(15,405)		(15,405)	(730)	(14,674)			14,078		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	7410018 - Corus Hotel CML	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/22/2025	11/15/2027		41,389,450	SOFRR/SONIA			426,094	(864,982)		(864,982)	1,883,034	(2,748,016)			283,296		0003
Currency Swap/Rec:USD SOFRR/Pay:DKK CIB3M .	EQT Nordics Denmark-7410016	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	11/29/2027		10,601,447	SOFRR/CIB3M			192,784	(276,554)		(276,554)	640,959	(917,513)			73,302		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	A&O Hostels CML	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	12/22/2028		1,948,887	SOFRR/3MEUR			3,722	(46,672)		(46,672)	(1,531)	(45,141)			16,816		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	A&O Hostels Excluding Italy 7410006	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	12/22/2028		411,471	SOFRR/3MEUR			788	(9,856)		(9,856)	(325)	(9,531)			3,550		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	A&O Hostels Excluding Italy 7410006	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2025	12/22/2028		3,580,893	SOFRR/3MEUR			37,158	(51,312)		(51,312)	(2,927)	(48,385)			30,898		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	EQT Poland Dec 2025 funding 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/11/2025	06/30/2028		2,664,866	SOFRR/3MEUR			2,321	(858)		(858)	(173)	(685)			21,062		0003
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	11/13/2028		3,220,800	7.71/6.13			60,649	142,559		142,559	145,855	(248,683)			27,288		0003
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	11/13/2028		1,386,700	7.75/6.13			29,286	112,808		112,808	67,452	(103,418)			11,749		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		13,584,000	3.45/SONIA			(274,548)	(488,232)		(488,232)	551,570	(960,034)			134,719		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR	L1304@AA4	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/20/2025	06/25/2028		34,500,000	7.20/3MEUR			311,995	(454,678)		(454,678)	298,380	(753,058)			271,923		0003
Currency Swap/Rec:USD 12.85/Pay:DKK CIB3M	CML 25 Hours Copenhagen 7410010	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	03/27/2027		48,209,317	12.85/CIB3M			1,580,485	(1,187,059)		(1,187,059)	2,856,303	(4,043,362)			267,943		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	A&O Hostels CML 50187947 & 50188919 Restructured	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	12/22/2028		5,976,723	SOFRR/3MEUR		(624,559)	122,965	(189,780)		(189,780)	517,859	(83,079)			51,571		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	A&O Hostels CML	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2025	12/22/2028		64,163,255	SOFRR/3MEUR		(4,074,690)	1,020,651	(1,702,715)		(1,702,715)	3,230,773	(858,798)			553,637		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027		9,688,000	7.67/6.04			66,063	(2,157,975)		(2,157,975)	124,696	(1,394,013)			65,531		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo Deal 1st Funding - 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		27,535,149	3.18/2.90			(5,846)	(773,316)		(773,316)	2,150,242	(2,923,558)			660,506		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo Deal 1st Funding - 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		27,451,527	3.21/2.90			(3,047)	(705,152)		(705,152)	2,302,027	(3,007,179)			658,500		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027		76,187,677	7.95/6.00			1,438,933	(8,700,009)		(8,700,009)	619,893	(10,090,080)			527,165		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027		70,380,516	7.94/6.00			1,324,733	(8,081,675)		(8,081,675)	522,227	(9,314,090)			486,984		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M	Q7448@AA3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026		14,394,250	SOFRR/BBS1M			103,441	51,161		51,161	(92,125)	(1,040,601)			70,778		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		27,107,500	SOFRR/3MEUR			132,134	(524)		(524)	2,188,087	(2,373,382)			27,476		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		2,272,200	SOFRR/3MEUR		(15,223)	5,951	(5,685)		(5,685)	94,172	(84,634)			10,092		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017 July Addition	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		2,362,257	SOFRR/3MEUR			50,329	(194,461)		(194,461)	(32,927)	(294,430)			18,670		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Feb 2026 CLO IO Swap 2	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/16/2024	02/22/2026		3,916,080	SOFRR/3MEUR			24,766	(119)		(119)	251,023	(284,054)			7,461		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	June 2026 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/18/2024	06/22/2026		18,414,000	SOFRR/3MEUR			120,682	(1,726)		(1,726)	623,016	(844,512)			63,386		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/25/2024	01/25/2027		7,046,000	SOFRR/3MEUR			36,260	(34,117)		(34,117)	161,665	(308,246)			36,417		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	July 2027 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		501,871	SOFRR/3MEUR			3,440	(4,256)		(4,256)	3,578	(19,034)			3,114		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Feb 2027 CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,355,625	SOFRR/3MEUR		(6,784)	3,510	(7,798)		(7,798)	36,676	(37,689)			7,288		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Nov 2027 CLO IO Swap 1	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	SOFRR/3MEUR		(6,429)	990	(1,746)		(1,746)	32,272	(27,588)			7,507		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	June 2027 CLO IO Swap 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		11,519,545	SOFRR/3MEUR			104,604	(51,784)		(51,784)	100,278	(441,672)			70,123		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	01/15/2028		959,112	SOFRR/3MEUR		(4,624)	3,556	(6,625)		(6,625)	23,632	(25,633)			6,851		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		3,536,514	SOFRR/STB3M			67,093	(535,760)		(535,760)	(49,668)	(678,728)			24,470		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	February 2028 CLO IO Swap 1	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/12/2024	02/15/2028		7,315,060	SOFRR/3MEUR			66,850	(53,766)		(53,766)	(73,131)	(191,270)			53,330		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	May 2028 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	05/15/2028		7,369,650	SOFRR/3MEUR			69,230	(61,165)		(61,165)	2,825	(297,876)			56,758		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		7,650,300	SOFRR/3MEUR			75,404	(73,021)		(73,021)	(101,867)	(240,480)			61,970		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		4,251,631	SOFRR/3MEUR			94,369	(266,741)		(266,741)	(59,376)	(529,853)			33,603		0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/12/2024	11/30/2027		526,559	SOFRR/STB3M			8,854	(99,913)		(99,913)	(6,993)	(104,199)			3,643		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	CML BGO Logistics Portfolio 7410013 - Nov Upsize	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		3,925,188	SOFRR/SONIA			(3,104)	(204,955)		(204,955)	(11,677)	(294,009)			25,288		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		4,986,920	SOFRR/3MEUR			93,764	(661,649)		(661,649)	(66,608)	(656,723)			46,566		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		2,870,706	SOFRR/3MEUR			45,441	(283,562)		(283,562)	(38,295)	(245,267)			26,806		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		941,985	SOFRR/3MEUR			15,015	(30,132)		(30,132)	(1,808)	(28,324)			7,445		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	A&O Hostels	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	12/22/2028		1,439,114	SOFRR/3MEUR			18,119	(12,799)		(12,799)	2,812	(15,574)			12,417		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	06/30/2028		25,560,258	SOFRR/3MEUR			427,265	(720,559)		(720,559)	1,863,775	(2,584,334)			202,016		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/22/2025	08/29/2027		60,235,817	SOFRR/SONIA			62,481	(643,676)		(643,676)	583,520	(1,227,195)			388,074		0003
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028		1,258,380	7.72/6.13			26,820	114,069		114,069	62,380	(93,257)			10,661		0003
Currency Swap/Rec:USD 3.13/Pay:EUR 2.00	XS2391579633	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2024	01/20/2028		1,113,000	3.13/2.00			12,283	(64,712)		(64,712)	25,634	(139,401)			7,977		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2391580219	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		4,743,936	SOFRR/3MEUR			104,032	(261,039)		(261,039)	(32,958)	(593,850)			37,903		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	10/20/2028		5,174,520	SOFRR/3MEUR			114,381	(303,878)		(303,878)	(63,172)	(648,216)			43,335		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2059851746	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	11/11/2028		2,561,349	SOFRR/3MEUR			60,094	(147,969)		(147,969)	(38,437)	(320,623)			21,680		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Apr 2027 CLO IO Swap 1 Offset 1	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/02/2024	04/15/2027		2,500,000	3MEUR/SOFRR			(25,289)	3,958		3,958	(309,818)	320,095			14,184		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Apr 2027 CLO IO Swap 1 Offset 3	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/21/2025	04/15/2027		5,200,000	3MEUR/SOFRR			(11,735)	39,921		39,921	39,921				29,504		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		2,500,000	3MEUR/SOFRR			(1,582)	9,032		9,032	9,032				11,238		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Nov 2026 CLO IO Swap 1 Offset 2	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2025	11/15/2026		25,000,000	3MEUR/SOFRR			(169,147)	75,877		75,877	75,877				116,858		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo Flow hedging Bullet CCS 1 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		1,902,361	10.99/9.00				513,426		513,426	10,747	(133,338)			43,861		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo Flow hedging Bullet CCS 2 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		1,902,361	10.99/9.00				521,429		521,429	8,131	(133,338)			44,375		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo Flow hedging Bullet CCS 3 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		1,902,361	10.99/9.00				529,284		529,284	5,502	(133,338)			44,883		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar - AAIA	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			(62,498)	(2,055,868)		(2,055,868)	84,476	(1,463,541)			222,660		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	EQT France -7200569 .	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/22/2025	12/16/2027		23,885,853	SOFRR/3MEUR		(2,483,490)	468,985	(781,989)		(781,989)	2,033,368	(331,867)			167,154		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 6 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		1,908,333	10.88/9.00				483,908		483,908	15,043	(133,338)			44,256		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 7 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		1,908,333	10.88/9.00				490,667		490,667	12,550	(133,338)			44,771		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 8 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,908,333	10.88/9.00				487,820		487,820	13,297	(133,338)			45,275		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 9 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,918,195	3.92/3.00			20,349	299,982		299,982	36,780	(133,338)			44,744		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 5 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				327,003		327,003	68,880	(133,338)			45,509		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 10 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				336,463		336,463	65,611	(133,338)			45,509		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 4 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,908,333	3.89/3.00			19,333	284,356		284,356	38,514	(133,338)			44,514		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Heylo Flow hedging IO CCS 11 - 50095149	B1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	08/29/2022	07/01/2048		131,930	445.10/400.00		184	81,827	718,678		718,678	(364,994)	(9,010)			3,130		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048		131,709	452.11/400.00		184	93,025	762,307		762,307	(361,157)	(8,763)			3,125		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		8,972,583	SOFRR/3MEUR			43,658	(174)		(174)	722,919	(784,252)			9,095		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		43,496,400	SOFRR/3MEUR			269,381	(108,834)		(108,834)	1,422,458	(2,098,139)			193,185		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		24,629,150	SOFRR/3MEUR			142,733	(34,186)		(34,186)	1,003,961	(1,316,404)			92,289		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		12,233,380	SOFRR/3MEUR			73,717	(35,791)		(35,791)	382,745	(586,118)			54,990		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/11/2024	10/15/2026		50,675,700	SOFRR/3MEUR			348,949	(116,231)		(116,231)	1,610,942	(2,495,424)			225,071		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		3,156,940	SOFRR/3MEUR			20,076	(2,934)		(2,934)	136,069	(177,124)			11,567		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Nov 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		27,355,000	SOFRR/3MEUR			199,686	(62,395)		(62,395)	552,112	(1,047,232)			127,866		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Sep 2026 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/18/2024	09/15/2026		60,060,000	SOFRR/3MEUR			414,347	(96,271)		(96,271)	1,538,435	(2,479,731)			252,475		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		2,715,500	SOFRR/3MEUR			18,040	(11,534)		(11,534)	61,000	(116,210)			13,854		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Apr 2027 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/25/2024	04/15/2027		44,448,100	SOFRR/3MEUR			295,617	(289,737)		(289,737)	673,756	(1,780,250)			252,189		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Apr 2027 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		15,206,800	SOFRR/3MEUR			101,807	(96,037)		(96,037)	215,649	(592,610)			86,920		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	SOFRR/3MEUR			29,717	(26,834)		(26,834)	50,674	(158,513)			24,915		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2027 CLO IO Swap 2	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		8,120,250	SOFRR/3MEUR			54,678	(92,384)		(92,384)	33,418	(319,662)			54,720		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	September 2027 CLO IO Swap 1	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		37,411,275	SOFRR/3MEUR			343,329	(200,614)		(200,614)	112,534	(1,335,704)			244,382		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		6,120,240	SOFRR/3MEUR			59,918	(58,417)		(58,417)	(81,494)	(192,384)			49,576		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	March 2028 CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		2,516,430	SOFRR/3MEUR			22,316	(26,923)		(26,923)	454	(114,660)			18,697		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	Apr 2027 Fixed CLO IO Swap 1	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		15,887,650	2.46/2.41			(424)	(31,206)		(31,206)	(2,094,369)	2,021,319			90,143		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	Sep 2027 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		12,072,500	2.15/2.10			1,324	(25,225)		(25,225)	(1,592,223)	1,533,415			78,861		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,427,700	2.03/2.00			(261)	(2,201)		(2,201)	(313,803)	306,683			10,968		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Jul 2026 Fixed CLO IO Swap 2	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/19/2024	07/24/2026		13,456,600	2.13/2.10			(2,183)	(8,812)		(8,812)	(1,734,810)	1,700,696			50,424		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	Oct 2026 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026		2,979,450	2.10/2.07			165	(2,681)		(2,681)	(385,240)	376,384			13,233		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2859421443	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	01/15/2033		2,731,000	SOFRR/3MEUR			56,409	(221,457)		(221,457)	(14,863)	(347,049)			36,248		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Solar Project CML 7410024	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/21/2025	02/20/2028		11,375,573	SOFRR/3MEUR			84,223	(247,533)		(247,533)	7,850	(255,383)			83,200		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	02/20/2028		16,346,338	SOFRR/3MEUR		(1,728,813)	386,731	(548,716)		(548,716)	1,407,579	(227,482)			119,555		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Valor French Logistics	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/21/2024	10/22/2029		23,145,267	SOFRR/3MEUR			493,598	(2,093,569)		(2,093,569)	(369,757)	(2,975,635)			225,917		0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.30	GTR Data Center	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2030		39,049,003	5.95/6.30			(54,297)	(384,566)		(384,566)	(190,993)	(193,573)			421,488		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	Oct 2026 CLO IO Swap Offset 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	10/15/2026		2,100,000	3MEUR/SOFRR			(3,012)	7,429		7,429	7,429				9,327		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	10/20/2028		5,564,000	SOFRR/3MEUR			123,030	(326,751)		(326,751)	(67,927)	(697,007)			46,597		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,742,049	3.65/4.30			(1,479)	386,644		386,644	162,698	(242,135)			93,608		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,742,548	3.67/4.30			(918)	421,405		421,405	165,024	(242,135)			93,620		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	SOFRR/3MEUR			33,422	(15,837)		(15,837)	161,421	(251,409)			24,332		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		3,000,000	3MEUR/SOFRR			(1,899)	10,839		10,839	10,839				13,485		0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	09/23/2026		6,744,000	3.07/1.12	(587,502)		131,903	(280,133)		(280,133)	166,218	(836,408)			28,786		0003
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	11/10/2026		13,912,560	3.39/2.62	(2,145,682)		82,842	(1,196,033)		(1,196,033)	683,683	(1,084,839)			64,520		0003
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026		6,582,600	3.53/2.62	(879,877)		50,096	(481,818)		(481,818)	317,318	(508,818)			32,184		0003
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2027		5,197,750	3.22/2.52	(875,613)		28,173	(472,722)		(472,722)	312,733	(408,015)			27,745		0003
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G55608AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2018	08/17/2027		12,468,750	4.50/3.23	(576,768)		161,215	(44,627)		(44,627)	482,276	(912,033)			79,532		0003
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/13/2027		6,396,540	4.00/1.96	(578,431)		131,380	(224,701)		(224,701)	274,341	(794,588)			41,717		0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/01/2018	10/31/2027		11,288,000	4.05/2.96	(450,476)		129,043	101,021		101,021	424,356	(816,029)			76,411		0003
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/23/2028		4,158,800	3.19/1.31	(369,952)		78,592	(112,160)		(112,160)	229,431	(515,785)			34,367		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 06/01/2018	. 02/27/2029	.....	5,850,280	..... 4.18/3.04	..... (569,130)	.....	62,583	.....(94,975)	.....	.....(94,975)	513,270	..... (441,616)	.....	.....	52,012	.....	0003 .....
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 06/01/2018	. 07/26/2027	.....	8,533,760	..... 3.53/4.30	..... (497,630)	.....	.....(12,243)	991,223	.....	991,223	156,460	..... (546,920)	.....	.....	53,415	.....	0003 .....
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100J*2	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	. 06/01/2018	. 11/23/2028	.....	 28,705,250	..... 3.32/2.59	.....(5,110,141)	.....	156,774	.....(2,150,942)	.....	..... (2,150,942)	3,064,511	.....(2,256,081)	.....	.....	244,359	.....	0003 .....
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	. 06/01/2018	. 12/08/2028	.....	5,290,000	..... 3.96/1.83	..... (791,573)	.....	108,403	..... (440,711)	.....	..... (440,711)	498,499	..... (697,007)	.....	.....	 45,350	.....	0003 .....
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 06/01/2018	. 10/31/2029	.....	 11,288,000	..... 4.17/3.07	..... (501,249)	.....	130,968	391,019	.....	391,019	802,858	..... (816,029)	.....	.....	110,536	.....	0003 .....
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	. 02/06/2020	. 10/31/2027	.....	664,000	..... 4.05/2.96	.....(20,796)	.....	 7,591	 5,942	.....	 5,942	24,234	.....(48,002)	.....	.....	 4,495	.....	0003 .....
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 02/07/2020	. 02/27/2029	.....	508,720	..... 4.18/3.04	 7,978	.....	 5,442	.....(8,259)	.....	.....(8,259)	18,086	.....(38,401)	.....	.....	 4,523	.....	0003 .....
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	. 02/06/2020	. 10/31/2029	.....	664,000	..... 4.17/3.07	.....(23,045)	.....	 7,704	23,001	.....	23,001	 45,585	.....(48,002)	.....	.....	 6,502	.....	0003 .....
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	. 02/24/2022	. 06/15/2037	.....	6,659,500	..... 3.86/3.27	.....	.....	 42,716	391,683	.....	391,683	163,539	..... (480,017)	.....	.....	112,736	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 3	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 07/10/2024	. 10/22/2026	.....	3,247,800	.....SOFRR/3MEUR	.....	.....	 20,053	..... (9,502)	.....	..... (9,502)	 101,316	..... (155,309)	.....	.....	 14,599	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 1	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	. 07/11/2024	. 07/15/2026	.....	 1,850,620	.....SOFRR/3MEUR	.....	.....	 11,759	..... (1,720)	.....	..... (1,720)	 43,740	..... (67,807)	.....	.....	 6,781	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Apr 2027 CLO IO Swap 1	B1	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	. 07/25/2024	. 04/15/2027	.....	 10,841,000	.....SOFRR/3MEUR	.....	.....	 72,045	..... (70,668)	.....	..... (70,668)	167,990	..... (437,867)	.....	.....	 61,509	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	February 2028 CLO IO Swap 1	B1	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	. 08/12/2024	. 02/15/2028	.....	 2,183,600	.....SOFRR/3MEUR	.....	.....	 19,810	..... (16,050)	.....	..... (16,050)	.....(21,830)	.....(57,095)	.....	.....	 15,919	.....	0003 .....
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	Oct 2026 Fixed CLO IO Swap 1	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	. 08/19/2024	. 10/15/2026	.....	6,952,050	..... 2.10/2.07	.....	.....	 386	..... (6,255)	.....	..... (6,255)	..... (898,893)	878,228	.....	.....	 30,877	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	Jan 2027 CLO IO Swap 1 Offset 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 01/21/2025	. 01/15/2027	.....	 1,666,175	.....3MEUR/SOFRR	.....	.....	 1,490	 17,614	.....	 17,614	 17,614	.....	.....	.....	 8,500	.....	0003 .....
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	. 10/30/2023	. 12/31/2028	.....	 30,929,491	..... 8.01/6.00	.....	.....	528,338	.....(3,124,567)	.....	.....(3,124,567)	397,916	.....(4,084,277)	.....	.....	267,979	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 1	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 07/09/2024	. 10/15/2026	.....	 5,410,000	.....SOFRR/3MEUR	.....	.....	 33,260	..... (13,537)	.....	..... (13,537)	 174,716	..... (258,756)	.....	.....	 24,028	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 4	B1	Currency.....	Bank of Montreal .. 54930047C63MPGNXE075	. 07/10/2024	. 10/25/2026	.....	3,628,050	.....SOFRR/3MEUR	.....	.....	 22,947	..... (10,939)	.....	..... (10,939)	102,431	..... (164,258)	.....	.....	 16,391	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 1	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	. 07/11/2024	. 07/15/2026	.....	 10,886,000	.....SOFRR/3MEUR	.....	.....	 69,172	..... (10,117)	.....	..... (10,117)	450,461	..... (592,031)	.....	.....	 39,886	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	May 2026 CLO IO Swap 3	B1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 07/16/2024	. 05/22/2026	.....	 4,787,640	.....SOFRR/3MEUR	.....	.....	 31,682	..... (1,556)	.....	..... (1,556)	221,033	..... (276,717)	.....	.....	 14,931	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Nov 2026 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/17/2024	. 11/15/2026	.....	3,282,600	.....SOFRR/3MEUR	.....	.....	 23,945	..... (7,487)	.....	..... (7,487)	64,771	..... (124,186)	.....	.....	 15,344	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Sep 2026 CLO IO Swap 2	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 07/19/2024	. 09/22/2026	.....	2,939,490	.....SOFRR/3MEUR	.....	.....	 19,496	..... (6,435)	.....	..... (6,435)	 84,918	..... (130,973)	.....	.....	 12,523	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2027 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/23/2024	. 01/15/2027	.....	6,154,599	.....SOFRR/3MEUR	.....	.....	 40,855	.....(26,142)	.....	.....(26,142)	127,175	..... (252,309)	.....	.....	 31,399	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2027 CLO IO Swap 2	B1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	. 07/23/2024	. 01/18/2027	.....	 2,171,000	.....SOFRR/3MEUR	.....	.....	 13,746	..... (9,552)	.....	..... (9,552)	 47,905	..... (92,121)	.....	.....	 11,119	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2391580219	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	. 09/18/2024	. 07/20/2028	.....	5,501,184	.....SOFRR/3MEUR	.....	.....	 120,677	..... (302,707)	.....	..... (302,707)	.....(38,219)	..... (688,643)	.....	.....	 43,953	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2026 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/08/2024	. 01/15/2026	.....	3,036,040	.....SOFRR/3MEUR	.....	.....	 14,795	.....(59)	.....	.....(59)	245,983	..... (266,736)	.....	.....	 3,077	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2027 CLO IO Swap 2	B1	Currency.....	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	. 07/23/2024	. 01/18/2027	.....	 1,411,150	.....SOFRR/3MEUR	.....	.....	 8,949	..... (6,209)	.....	..... (6,209)	 24,945	.....(53,686)	.....	.....	 7,228	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	April 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		8,174,250	SOFRR/3MEUR			72,107	(102,728)		(102,728)	(28,320)	(352,016)			61,855		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2079889361	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,012,557	SOFRR/3MEUR			22,293	(59,133)		(59,133)	(7,859)	(126,855)			7,233		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS1796875695	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		764,906	SOFRR/3MEUR			16,633	(42,995)		(42,995)	(1,319)	(95,769)			4,345		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 1 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		15,218,889	10.99/9.00	4,617,355			4,107,411		4,107,411	85,972	(1,066,705)			350,885		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 2 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		15,218,889	10.99/9.00	4,690,757			4,171,431		4,171,431	65,051	(1,066,705)			354,998		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 3 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		15,218,889	10.99/9.00	4,763,665			4,234,275		4,234,275	44,013	(1,066,705)			359,064		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L13048AA4	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/20/2025	06/25/2028		6,900,000	7.20/3MEUR			62,399	(90,936)		(90,936)	59,676	(150,612)			54,385		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 6 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		15,266,667	10.88/9.00	5,193,835			3,871,267		3,871,267	120,347	(1,066,705)			354,045		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 7 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		15,266,667	10.88/9.00	5,274,438			3,925,338		3,925,338	100,399	(1,066,705)			358,169		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 8 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,266,667	10.88/9.00	5,354,247			3,902,563		3,902,563	106,378	(1,066,705)			362,202		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 9 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,345,555	3.92/3.00	1,585,543		162,795	2,399,856		2,399,856	294,243	(1,066,705)			357,953		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 5 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	1,097,219			2,616,027		2,616,027	551,044	(1,066,705)			364,074		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 10 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	3,279,723			2,691,706		2,691,706	524,887	(1,066,705)			364,074		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 4 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,266,667	3.89/3.00	3,596,813		154,665	2,274,844		2,274,844	308,112	(1,066,705)			356,113		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00 ...	Heylo Flow hedging IO CCS 11 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048		1,054,490	445.10/400.00	9,575,087	1,468	654,027	5,744,254		5,744,254	(2,917,323)	(72,013)			25,018		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00 ...	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,052,728	452.11/400.00	12,309,342	1,467	716,395	6,092,968		6,092,968	(2,886,657)	(70,041)			24,976		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		1,299,120	SOFRR/3MEUR			7,529	(1,803)		(1,803)	50,153	(66,633)			4,868		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		1,632,900	SOFRR/3MEUR			10,376	(1,517)		(1,517)	60,640	(81,875)			5,983		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Sep 2026 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/18/2024	09/15/2026		753,480	SOFRR/3MEUR			5,194	(1,208)		(1,208)	16,403	(28,212)			3,167		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Dec 2026 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,122,965	SOFRR/3MEUR			14,004	(6,860)		(6,860)	35,947	(76,843)			10,409		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		819,675	SOFRR/3MEUR			8,082	(7,824)		(7,824)	(10,914)	(25,766)			6,640		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		821,925	2.12/2.08			(55)	(1,140)		(1,140)	(107,262)	104,551			4,193		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Feb 2026 Fixed CLO IO Swap 1	B1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.08/16/2024	.02/21/2026	.....	1,374,500	..... 2.13/2.10	.....	.....	..... (241)	..... (241)	.....	..... (241)	..... (176,398)	174,252	.....	.....	 2,594	.....	0003 .....
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Aug 2026 Fixed CLO IO Swap 1	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2024	.08/15/2026	.....	 1,649,700	..... 2.13/2.10	.....	.....	170	..... (1,303)	.....	..... (1,303)	..... (4,280)	.....	.....	.....	 6,505	.....	0003 .....
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	Jul 2026 Fixed CLO IO Swap 1	B1	Currency.....	Bank of Montreal .. 549300047C63MPGNXE075	.08/19/2024	.07/15/2026	.....	3,584,750	..... 1.96/1.93	.....	.....	.....(16)	.....(2,098)	.....	.....(2,098)	..... (461,148)	453,054	.....	.....	 13,134	.....	0003 .....
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.08/19/2024	.10/25/2026	.....	1,379,375	..... 2.03/2.00	.....	.....	..... (148)	.....(1,251)	.....	.....(1,251)	..... (178,297)	174,252	.....	.....	 6,232	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2859421443	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.07/15/2024	.04/15/2033	.....	 15,385,920	.....SOFRR/3MEUR	.....	.....	313,470	.....(1,246,226)	.....	.....(1,246,226)	..... (247,825)	.....(1,965,559)	.....	.....	207,755	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	Apr 2027 CLO IO Swap 3 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.08/14/2024	.04/25/2027	.....	800,000	.....3MEUR/SOFRR	.....	.....	.....(11,422)	875	.....	875	..... (112,739)	114,482	.....	.....	 4,587	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	50232837	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.09/12/2024	.09/27/2030	.....	 26,124,000	.....SOFRR/SONIA	.....	.....	20,744	..... (784,419)	.....	..... (784,419)	45,759	.....(1,920,069)	.....	.....	284,454	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2079889361	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/16/2024	.01/15/2028	.....	734,382	.....SOFRR/3MEUR	.....	.....	16,172	.....(42,888)	.....	.....(42,888)	.....(5,700)	.....(92,005)	.....	.....	 5,246	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.09/20/2024	.11/30/2027	.....	3,982,168	.....SOFRR/STB3M	.....	.....	84,477	..... (441,141)	.....	..... (441,141)	.....(75,964)	..... (721,906)	.....	.....	 27,554	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2079845405	D1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	.09/23/2024	.02/14/2029	.....	3,115,280	.....SOFRR/3MEUR	.....	.....	72,035	..... (190,398)	.....	..... (190,398)	.....(58,195)	..... (390,324)	.....	.....	 27,540	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Saint James Albany Paris 7410021	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/26/2024	.09/25/2029	.....	 24,240,345	.....SOFRR/3MEUR	.....	.....	574,523	.....(1,389,269)	.....	.....(1,389,269)	..... (524,825)	.....(3,029,638)	.....	.....	234,299	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.10/02/2024	.06/30/2028	.....	6,475,092	.....SOFRR/3MEUR	.....	.....	142,231	..... (432,171)	.....	..... (432,171)	.....(83,037)	..... (816,422)	.....	.....	51,176	.....	0003 .....
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	RML Sorel Foundation Home Loans 2yr 50163204	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.10/07/2024	.10/22/2026	.....	 52,280,000	..... 5.11/5.35	.....	.....	..... (146,940)	.... (1,687,717)	.....	.... (1,687,717)	.....(39,726)	.....(3,840,138)	.....	.....	235,001	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.10/23/2024	.11/30/2027	.....	842,983	.....SOFRR/STB3M	.....	.....	15,425	..... (134,973)	.....	..... (134,973)	.....(11,545)	..... (162,868)	.....	.....	 5,833	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	Dec 2026 CLO IO Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.10/29/2024	.12/17/2026	.....	 1,689,300	.....3MEUR/SOFRR	.....	.....	.....(1,109)	10,605	.....	10,605	25,234	.....	.....	.....	 8,283	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M .	RML Pepper Australian Trade 5 50250099	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.12/11/2024	.12/12/2026	.....	 5,785,780	.....SOFRR/BBS1M	.....	.....	 15,655	..... (294,744)	.....	..... (294,744)	138,045	..... (440,440)	.....	.....	28,166	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.12/11/2024	.11/30/2027	.....	604,953	.....SOFRR/STB3M	.....	.....	 9,793	..... (121,313)	.....	..... (121,313)	..... (8,044)	..... (120,775)	.....	.....	 4,186	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M .	RML Pepper Australian Trade 4 50250099	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.12/11/2024	.12/12/2028	.....	2,797,520	.....SOFRR/BBS1M	.....	.....	 7,224	..... (147,002)	.....	..... (147,002)	 60,329	..... (212,960)	.....	.....	24,027	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.01/14/2025	.11/30/2027	.....	 938,961	.....SOFRR/STB3M	.....	.....	 13,243	..... (216,762)	.....	..... (216,762)	.....(11,645)	..... (205,117)	.....	.....	 6,497	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Macbeth 7410009 .	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.04/11/2025	.11/08/2027	.....	4,063,931	.....SOFRR/3MEUR	.....	.....	69,078	..... (144,094)	.....	..... (144,094)	..... (7,908)	..... (136,186)	.....	.....	27,674	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.06/06/2025	.11/30/2027	.....	3,853,451	.....SOFRR/STB3M	.....	.....	46,998	..... (183,425)	.....	..... (183,425)	..... (3,375)	..... (180,050)	.....	.....	26,663	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	A&O Hostels	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.07/28/2025	.12/22/2028	.....	5,666,823	.....SOFRR/3MEUR	.....	.....	74,739	..... (231,072)	.....	..... (231,072)	..... (184,460)	.....(46,612)	.....	.....	48,897	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	July 2028 CLO IO Swap 2 Offset 2	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/04/2025	.07/22/2028	.....	2,975,000	.....3MEUR/SOFRR	.....	.....	.....(13,709)	24,720	.....	24,720	24,720	.....	.....	.....	23,795	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	BL5084837	D1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.08/18/2025	.08/21/2032	.....	4,685,740	.....SOFRR/SONIA	.....	.....	 2,665	20,735	.....	20,735	 7,307	 13,429	.....	.....	60,389	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:NOK NIB3M .	BL5084852	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/18/2025	.08/21/2032	.....	4,774,874	.....SOFRR/NIB3M	.....	.....	.....(352)	.....(72,977)	.....	.....(72,977)	..... (11,407)	..... (61,570)	.....	.....	61,538	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/09/2025	.11/30/2027	.....	1,356,261	.....SOFRR/STB3M	.....	.....	 9,045	.....(22,794)	.....	.....(22,794)	 2,213	.....(25,007)	.....	.....	 9,384	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017	B1	Currency.....	Natixis NA KX1WK48MPD4Y2NCUIZ63	.10/20/2025	.06/30/2028	.....	5,094,021	.....SOFRR/3MEUR	.....	.....	62,515	.....(44,056)	.....	.....(44,056)	.....(2,089)	.....(41,967)	.....	.....	40,261	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:DKK CIB3M .	EQT Nordics Denmark-7410016	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2025	11/29/2027		15,902,101	SOFRR/CIB3M		(1,154,567)	271,723	(414,830)		(414,830)	961,434	(221,697)			109,953		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	March 2028 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/31/2025	10/22/2026		2,500,000	3MEUR/SOFRR			(1,582)	9,032		9,032	9,032				11,238		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	May 2027 CLO IO Swap 2 Offset 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/31/2025	05/20/2027		1,400,000	3MEUR/SOFRR			(1,208)	8,985		8,985	8,985				8,234		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	A&O Hostels CML	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	12/22/2028		3,325,191	SOFRR/3MEUR			6,351	(79,632)		(79,632)	(2,612)	(77,019)			28,692		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	A&O Hostels Excluding Italy 7410006	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2025	12/22/2028		702,053	SOFRR/3MEUR			1,344	(16,816)		(16,816)	(555)	(16,261)			6,058		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	A&O Hostels Excluding Italy 7410006	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2025	12/22/2028		6,109,720	SOFRR/3MEUR			63,399	(87,548)		(87,548)	(4,995)	(82,554)			52,718		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS3M .	Proj Bunk Aud Nov 2025 funding 610008101	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/25/2025	09/30/2026		2,180,825	SOFRR/BBS3M			16,510	(74,130)		(74,130)	(2,559)	(71,570)			9,430		0003
Currency Swap/Rec:USD SOFRR/Pay:NZD NFIX3 .	Proj Bunk Nzd Nov 2025 funding 610008101NZD	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	09/30/2026		1,542,472	SOFRR/NFIX3			11,813	(46,647)		(46,647)	(2,821)	(43,826)			6,670		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	EQT Poland Dec 2025 funding 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/11/2025	06/30/2028		7,621,253	SOFRR/3MEUR			6,639	(2,454)		(2,454)	(495)	(1,959)			60,235		0003
Currency Swap/Rec:USD 5.62/Pay:EUR 4.15	Behrens 012227 64mm Behrens	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/15/2025	01/22/2027		60,211,200	5.62/4.15			631	631		631	(45,350)	45,981			309,996		0003
Currency Swap/Rec:USD 5.36/Pay:EUR 4.15	Behrens 012229 197mm Behrens	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	01/22/2029		185,258,800	5.36/4.15			(179,330)	(179,330)		(242,065)	62,734				1,621,150		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	SOFRR/3MEUR			2,023,219	(5,324,770)		(5,324,770)	(1,158,531)	(11,560,861)			776,226		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML Project Phoenix 7410020	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	SOFRR/SONIA			86,441	(399,806)		(399,806)	(219,565)	(3,873,323)			452,447		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	L0009*AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,443,539	6.97/5.50			2,071,542	(8,832,996)		(8,832,996)	3,312,462	(17,717,663)			1,404,916		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR	L1304@AA4	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	06/20/2025	06/25/2028		60,375,000	7.20/3MEUR			545,991	(795,687)		(795,687)	522,165	(1,317,852)			475,866		0003
Currency Swap/Rec:USD 12.85/Pay:DKK CIB3M .	CML 25 Hours Copenhagen 7410010	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	03/27/2027		57,851,180	12.85/CIB3M		(4,827,377)	1,834,044	(1,424,471)		(1,424,471)	3,427,564	(24,657)			321,532		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML LOCABOX 7200644	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	09/10/2028		59,395,749	SOFRR/3MEUR		(6,069,699)	1,021,146	(1,666,620)		(1,666,620)	5,226,985	(823,905)			487,614		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML LOCABOX 7200644	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	09/10/2028		7,799,545	SOFRR/3MEUR		(756,411)	129,942	(213,700)		(213,700)	650,391	(107,680)			64,031		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/02/2028		26,248,608	SOFRR/3MEUR		(1,582,751)	392,695	(673,079)		(673,079)	1,259,940	(350,267)			217,886		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	A&O Hostels CML 50187947 & 50188919 Restructured	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	12/22/2028		10,197,485	SOFRR/3MEUR		(1,065,623)	97,209	(323,803)		(323,803)	883,570	(141,750)			87,990		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	A&O Hostels CML	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	12/22/2028		109,475,352	SOFRR/3MEUR		(6,952,236)	1,741,435	(2,905,172)		(2,905,172)	5,512,345	(1,465,281)			944,615		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Macbeth 7410009	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2025	11/08/2027		27,267,918	SOFRR/3MEUR		(2,119,460)	344,676	(659,978)		(659,978)	1,829,333	(369,850)			185,682		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Fidenza 7200644	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	12/19/2025	12/15/2026		90,627,600	SOFRR/3MEUR		(7,719,237)	2,071,518	(2,422,451)		(2,422,451)	5,658,512	(361,726)			443,095		0003
Currency Swap/Rec:USD 12.05/Pay:EUR 6.25	00238#AA8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/19/2025	07/25/2026		288,189,698	12.05/6.25		(12,426,171)	7,243,168	(7,578,940)		(7,578,940)	5,952,917	(1,105,686)			1,082,519		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027		146,933,377	7.95/6.00			2,775,085	(16,778,588)		(16,778,588)	1,195,507	(19,459,441)			1,016,676		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027		135,733,853	7.94/6.00			2,554,842	(15,586,087)		(15,586,087)	1,007,152	(17,962,888)			939,183		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027		94,547,983	7.96/6.00			1,812,784	(10,260,538)		(10,260,538)	864,507	(12,478,909)			654,206		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	12/31/2028		288,770,584	8.01/6.00			4,944,962	(28,736,715)		(28,736,715)	3,732,743	(38,122,083)			2,501,968		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	XS2060910705	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	02/16/2024	01/17/2029		1,346,250	SOFRR/3MEUR			29,837	(127,987)		(127,987)	(4,872)	(175,199)			11,754		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	50213830	B1	Currency	Barclays PLC	G5GSEF7VJP5I70UK5573	06/27/2024	06/24/2031		27,738,234	SOFRR/SONIA			(72,023)	(2,029,593)		(2,029,593)	(446,953)	(2,133,383)			324,733		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2026 CLO IO Swap 2	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026		5,909,435	SOFRR/3MEUR			29,622	(253)		(253)	464,510	(505,834)			7,417		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		3,795,050	SOFRR/3MEUR			18,466	(73)		(73)	315,431	(341,372)			3,847		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		4,869,000	SOFRR/3MEUR			30,155	(12,183)		(12,183)	150,049	(225,685)			21,625		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 2	B1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		671,212	SOFRR/3MEUR			3,890	(932)		(932)	25,993	(34,508)			2,515		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		2,706,500	SOFRR/3MEUR			16,697	(7,918)		(7,918)	96,932	(141,926)			12,166		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,419,575	SOFRR/3MEUR			37,325	(12,430)		(12,430)	166,418	(261,010)			24,070		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		5,334,140	SOFRR/3MEUR			33,928	(4,957)		(4,957)	220,737	(290,106)			19,544		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017 July Addition	B1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		6,755,823	SOFRR/3MEUR			143,935	(556,139)		(556,139)	(94,168)	(842,042)			53,395		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	May 2026 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		543,750	SOFRR/3MEUR			3,448	(61)		(61)	24,378	(30,367)			1,653		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Aug 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		1,969,560	SOFRR/3MEUR			14,413	(984)		(984)	56,842	(85,088)			7,851		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Mar 2026 CLO IO Swap 1	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	07/18/2024	03/16/2026		545,400	SOFRR/3MEUR			2,905	(44)		(44)	29,531	(34,760)			1,236		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Dec 2026 CLO IO Swap 1	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		1,839,141	SOFRR/3MEUR			12,118	(5,943)		(5,943)	31,394	(66,823)			9,018		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		8,678,738	SOFRR/3MEUR			57,666	(36,864)		(36,864)	174,716	(351,170)			44,276		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		3,934,920	SOFRR/3MEUR			19,816	(19,053)		(19,053)	61,691	(143,551)			20,337		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		869,040	SOFRR/3MEUR			5,943	(5,367)		(5,367)	10,340	(31,908)			4,983		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2027 CLO IO Swap 1	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		757,120	SOFRR/3MEUR			5,303	(7,103)		(7,103)	4,261	(28,473)			5,063		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	May 2027 CLO IO Swap 2	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		1,535,520	SOFRR/3MEUR			16,379	(3,440)		(3,440)	9,446	(53,541)			9,031		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	April 2028 CLO IO Swap 2	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,702,600	SOFRR/3MEUR			32,892	(28,841)		(28,841)	(13,884)	(126,553)			28,085		0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M .	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		5,304,737	SOFRR/STB3M			100,639	(803,635)		(803,635)	(74,501)	(1,018,085)			36,705		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	Pistachio Senior Secured Notes - 50226661 Trd 1	Exhibit 5 & 7	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/09/2024	07/31/2040		261,403,244	6.71/5.25			3,903,751	(21,729,055)		(21,729,055)	11,534,567	(33,693,748)			4,992,696		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	July 2028 CLO IO Swap 2	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		3,797,828	SOFRR/3MEUR			34,756	(44,287)		(44,287)	(19,363)	(164,028)			30,376		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed CLO IO Swap 1	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		3,835,650	2.12/2.08			(254)	(5,318)		(5,318)	(500,556)	487,905			19,568		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	Sep 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		1,100,000	2.18/2.15			(24)	(1,006)		(1,006)	(142,362)	139,401			4,624		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Dec 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		1,443,200	2.13/2.10			(150)	(1,754)		(1,754)	(187,460)	182,895			7,056		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	Jul 2026 Fixed CLO IO Swap 1	B1	Currency	Bank of Montreal	549300047C63MPGNXE075	08/19/2024	07/15/2026		1,103,000	1.96/1.93			(5)	(645)		(645)	(141,892)	139,401			4,041		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			(148)	(1,251)		(1,251)	(178,297)	174,252			6,232		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS3M	CML Project Bunk AUD 50224268	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		19,432,600	SOFRR/BBS3M			136,040	161,534		161,534	(99,035)	(1,382,348)			84,030		0003
Currency Swap/Rec:USD SOFRR/Pay:NZD NFIX3	CML Project Bunk NZD 50230331	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		4,201,962	SOFRR/NFIX3			61,534	317,075		317,075	(19,601)	(104,821)			18,170		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		12,159,246	SOFRR/3MEUR			269,885	(762,853)		(762,853)	(169,810)	(1,515,328)			96,101		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	L0009*AB4	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,424,303	6.20/4.75			194,652	(859,667)		(859,667)	341,838	(1,695,539)			134,289		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	L0009*AA6	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,520	6.98/5.50			1,699,026	(7,593,451)		(7,593,451)	2,541,969	(14,496,314)			1,147,608		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML Behrens Finance Amortizer	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		107,944,800	6.04/4.50			1,665,587	(7,544,752)		(7,544,752)	1,897,355	(14,354,606)			904,897		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RML Sorel Foundation Home Loans 4yr 50163204	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2028		46,027,520	5.75/6.00			(134,306)	(1,544,396)		(1,544,396)	148,865	(3,379,321)			385,847		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RML Sorel Foundation Home Loans 3yr 50163204	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2027		4,184,320	5.54/5.80			(12,658)	(138,408)		(138,408)	3,888	(307,211)			28,133		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	Project Madonna 50234178	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	10/22/2024	10/25/2031		14,541,771	SOFRR/SONIA			(9,009)	(659,245)		(659,245)	(261,269)	(1,056,084)			175,395		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML Phoenix 7410020 Upsize	B1	Currency	Goldman Sachs Group Inc/The	KD3XUN7O6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	SOFRR/3MEUR			864,382	(3,980,002)		(3,980,002)	(432,587)	(5,374,919)			344,830		0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	EQT Nordics Sweden-7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	11/12/2024	11/30/2027		789,836	SOFRR/STB3M			13,282	(149,869)		(149,869)	(10,490)	(156,297)			5,465		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Oct 2027 CLO IO Swap 1 Offset 2	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		700,000	3MEUR/SOFRR			(259)	14,231		14,231	17,835				4,681		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M	RML Pepper Australian Trade 2 50250099	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		3,818,400	SOFRR/BBS1M			10,327	(193,509)		(193,509)	92,473	(290,400)			26,646		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M	RML Pepper Australian Trade 1 50250099	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	SOFRR/BBS1M			23,811	(489,127)		(489,127)	202,754	(716,321)			93,537		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		14,262,098	SOFRR/3MEUR			268,157	(1,892,250)		(1,892,250)	(190,492)	(1,878,164)			133,175		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Project Waystone EUR TL 50266480	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		5,062,320	SOFRR/3MEUR			82,642	(539,010)		(539,010)	(134,648)	(404,362)			63,123		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		8,209,936	SOFRR/3MEUR			127,114	(810,961)		(810,961)	(109,520)	(701,441)			76,662		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		2,693,984	SOFRR/3MEUR			42,942	(86,175)		(86,175)	(5,171)	(81,004)			21,292		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	A&O Hostels	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	06/24/2025	12/22/2028		2,455,417	SOFRR/3MEUR			30,925	(21,837)		(21,837)	4,799	(26,572)			21,187		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	BL5078011	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	08/18/2025	08/21/2032		6,172,038	SOFRR/3MEUR			56,860	(41,214)		(41,214)	869	(42,083)			79,544		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	10/22/2025	06/30/2028		73,099,819	SOFRR/3MEUR		(6,349,959)	1,133,367	(2,060,728)		(2,060,728)	5,330,213	(1,040,982)			577,746		0003
Currency Swap/Rec:USD 5.44/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263	B1	Currency	SMBC Capital Markets Inc	TVJ8SHLIZLORGWGDTN03	12/15/2025	01/22/2028		52,675,840	5.44/4.15			16,692	16,692		16,692	(14,581)	31,273			378,045		0003
Currency Swap/Rec:USD 5.32/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263	B1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	12/15/2025	01/22/2030		235,200,000	5.32/4.15			21,513	21,513		21,513	(158,099)	179,612			2,370,453		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		1,500,048	SOFRR/SONIA			1,591	(45,125)		(45,125)	(5,844)	(110,183)			9,664		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2079845405	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		778,820	SOFRR/3MEUR			18,010	(47,600)		(47,600)	(14,549)	(97,581)			6,885		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		250,000	3MEUR/SOFRR			(1,951)	1,140		1,140	(13,241)	14,577			1,672		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	. 10/10/2024	. 08/29/2027	.....	1,123,988	.....SOFRR/SONIA	.....	.....	515	.....(35,038)	.....	.....(35,038)	.....(4,283)	.....(82,643)	.....	.....	7,241	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013 - Dec Upsize	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	. 12/11/2024	. 08/29/2027	.....	1,528,491	.....SOFRR/SONIA	.....	.....	.....(2,128)	.....(86,428)	.....	.....(86,428)	.....(4,477)	..... (114,982)	.....	.....	9,847	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013 - Jan Upsize	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	. 01/10/2025	. 08/29/2027	.....	1,358,755	.....SOFRR/SONIA	.....	.....	.....(6,452)	..... (142,107)	.....	..... (142,107)	.....(5,512)	..... (136,595)	.....	.....	8,754	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Macbeth 7410009 .	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 04/11/2025	. 11/08/2027	.....	2,713,272	.....SOFRR/3MEUR	.....	.....	46,120	.....(96,204)	.....	.....(96,204)	.....(5,279)	.....(90,924)	.....	.....	18,476	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	. 04/11/2025	. 08/29/2027	.....	2,093,096	.....SOFRR/SONIA	.....	.....	 191	.....(64,828)	.....	.....(64,828)	 1,522	.....(66,350)	.....	.....	13,485	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	. 05/13/2025	. 08/29/2027	.....	 1,616,122	.....SOFRR/SONIA	.....	.....	570	..... (27,117)	.....	..... (27,117)	 1,823	.....(28,940)	.....	.....	10,412	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	. 10/09/2025	. 08/29/2027	.....	2,808,574	.....SOFRR/SONIA	.....	.....	..... (516)	.....(19,173)	.....	.....(19,173)	784	.....(19,957)	.....	.....	18,094	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	March 2028 CLO IO Swap 1 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 10/31/2025	. 10/22/2026	.....	 1,500,000	.....3MEUR/SOFRR	.....	.....	.....(949)	 5,419	.....	 5,419	 5,419	.....	.....	.....	 6,743	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Macbeth 7410009 .	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 10/22/2025	. 11/08/2027	.....	 18,205,346	.....SOFRR/3MEUR	.....	.....(1,415,051)	230,122	..... (440,632)	.....	..... (440,632)	 1,221,349	..... (246,929)	.....	.....	123,970	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2026 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/08/2024	. 01/15/2026	.....	 2,188,117	.....SOFRR/3MEUR	.....	.....	10,663	.....(42)	.....	.....(42)	179,571	..... (194,528)	.....	.....	 2,218	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2026 CLO IO Swap 3	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 07/10/2024	. 10/22/2026	.....	1,623,900	.....SOFRR/3MEUR	.....	.....	10,027	.....(4,751)	.....	.....(4,751)	58,159	.....(85,156)	.....	.....	7,300	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jul 2026 CLO IO Swap 1	B1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	. 07/11/2024	. 07/15/2026	.....	 544,300	.....SOFRR/3MEUR	.....	.....	 3,459	..... (506)	.....	..... (506)	23,363	.....(30,442)	.....	.....	 1,994	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	May 2026 CLO IO Swap 1	B1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	. 07/16/2024	. 05/15/2026	.....	 2,718,750	.....SOFRR/3MEUR	.....	.....	 17,203	..... (304)	.....	..... (304)	121,891	..... (151,833)	.....	.....	 8,267	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2027 CLO IO Swap 1	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/23/2024	. 01/15/2027	.....	 760,340	.....SOFRR/3MEUR	.....	.....	 5,047	.....(3,230)	.....	.....(3,230)	 16,920	.....(32,379)	.....	.....	 3,879	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Oct 2027 CLO IO Swap 1	B1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	. 07/29/2024	. 10/15/2027	.....	 270,400	.....SOFRR/3MEUR	.....	.....	 1,892	.....(2,537)	.....	.....(2,537)	 1,381	..... (10,028)	.....	.....	 1,808	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	April 2028 CLO IO Swap 1	B1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	. 08/08/2024	. 04/15/2028	.....	 544,950	.....SOFRR/3MEUR	.....	.....	 4,807	.....(6,849)	.....	.....(6,849)	.....(5,384)	..... (19,972)	.....	.....	 4,124	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	July 2028 CLO IO Swap 2	B1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 08/12/2024	. 07/22/2028	.....	2,123,505	.....SOFRR/3MEUR	.....	.....	19,116	.....(24,763)	.....	.....(24,763)	 9,375	..... (111,916)	.....	.....	16,984	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013 - Nov Upsize	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	. 11/12/2024	. 08/29/2027	.....	 1,085,906	.....SOFRR/SONIA	.....	.....	..... (859)	..... (56,701)	.....	..... (56,701)	.....(3,231)	.....(81,338)	.....	.....	 6,996	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	. 10/22/2025	. 08/29/2027	.....	 16,664,280	.....SOFRR/SONIA	.....	.....	17,285	..... (178,073)	.....	..... (178,073)	161,431	..... (339,504)	.....	.....	 107,361	.....	0003 .....
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR ..	Apr 2027 CLO IO Swap 3 Offset 1	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 08/14/2024	. 04/25/2027	.....	641,000	.....3MEUR/SOFRR	.....	.....	.....(6,733)	701	.....	701	.....(90,332)	91,729	.....	.....	3,675	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Apr 2027 CLO IO Swap 3	B1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	. 07/26/2024	. 04/25/2027	.....	696,318	.....SOFRR/3MEUR	.....	.....	 4,839	.....(4,300)	.....	.....(4,300)	11,007	.....(28,289)	.....	.....	 3,993	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	. 09/12/2024	. 08/29/2027	.....	 1,199,888	.....SOFRR/SONIA	.....	.....	 1,273	.....(36,096)	.....	.....(36,096)	.....(4,675)	..... (88,136)	.....	.....	 7,730	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017	B1	Currency.....	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 10/02/2024	. 06/30/2028	.....	783,040	.....SOFRR/3MEUR	.....	.....	17,206	.....(52,263)	.....	.....(52,263)	.....(10,042)	.....(98,731)	.....	.....	 6,189	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	. 10/10/2024	. 08/29/2027	.....	899,190	.....SOFRR/SONIA	.....	.....	544	.....(28,030)	.....	.....(28,030)	.....(3,427)	..... (66,114)	.....	.....	 5,793	.....	0003 .....
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M .	RML Pepper Australian Trade 5 50250099	B1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 12/11/2024	. 12/12/2026	.....	 5,785,780	.....SOFRR/BBS1M	.....	.....	15,623	..... (294,744)	.....	..... (294,744)	138,045	..... (440,440)	.....	.....	28,166	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013 - Dec Upsize	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		1,222,793	SOFRR/SONIA			(1,519)	(69,143)		(69,143)	(3,581)	(91,986)			7,878		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M .	RML Pepper Australian Trade 4 50250099	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		2,797,520	SOFRR/BBS1M			7,205	(147,002)		(147,002)	60,329	(212,960)			24,027		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013 - Jan Upsize	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/10/2025	08/29/2027		1,087,004	SOFRR/SONIA			(4,991)	(113,686)		(113,686)	(4,409)	(109,276)			7,003		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/11/2025	08/29/2027		1,674,477	SOFRR/SONIA			314	(51,863)		(51,863)	1,217	(53,080)			10,788		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/13/2025	08/29/2027		1,292,897	SOFRR/SONIA			456	(21,694)		(21,694)	1,458	(23,152)			8,330		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/09/2025	08/29/2027		2,246,860	SOFRR/SONIA			(413)	(15,338)		(15,338)	627	(15,966)			14,476		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/20/2025	06/30/2028		616,026	SOFRR/3MEUR			7,560	(5,328)		(5,328)	(253)	(5,075)			4,869		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Solar Project CML 7410024	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/21/2025	02/20/2028		5,687,786	SOFRR/3MEUR			42,112	(123,767)		(123,767)	3,925	(127,692)			41,600		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	EQT Poland Dec 2025 funding 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/11/2025	06/30/2028		921,647	SOFRR/3MEUR			803	(297)		(297)	(60)	(237)			7,284		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	L0009*AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		40,126,639	6.97/5.50			591,868	(2,523,708)		(2,523,708)	946,416	(5,062,178)			401,404		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR	L13048AA4	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	06/20/2025	06/25/2028		8,625,000	7.20/3MEUR			77,999	(113,670)		(113,670)	74,595	(188,265)			67,981		0003
Currency Swap/Rec:USD 12.85/Pay:DKK CIB3M .	CML 25 Hours Copenhagen 7410010	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	03/27/2027		14,462,795	12.85/CIB3M			474,146	(356,118)		(356,118)	856,891	(1,213,009)			80,383		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	02/20/2028		8,173,169	SOFRR/3MEUR		(864,407)	193,366	(274,358)		(274,358)	703,789	(113,741)			59,778		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017 July Addition	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		816,990	SOFRR/3MEUR			17,412	(67,255)		(67,255)	(11,388)	(101,829)			6,457		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		1,470,432	SOFRR/3MEUR			32,648	(92,253)		(92,253)	(20,535)	(183,250)			11,622		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	L0009*AB4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,835,358	6.20/4.75			55,613	(245,609)		(245,609)	97,664	(484,420)			38,367		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	L0009*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		32,777,506	6.98/5.50			485,435	(2,169,553)		(2,169,553)	726,275	(4,141,795)			327,887		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Valor French Logistics	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/21/2024	10/22/2029		9,258,107	SOFRR/3MEUR			197,511	(837,428)		(837,428)	(147,903)	(1,190,254)			90,367		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML BGO Logistics Portfolio 7410013 - Nov Upsize	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		868,725	SOFRR/SONIA			(687)	(45,361)		(45,361)	(2,584)	(65,070)			5,597		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M .	RML Pepper Australian Trade 2 50250099	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		3,818,400	SOFRR/BBS1M			10,301	(193,509)		(193,509)	92,473	(290,400)			26,646		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M .	RML Pepper Australian Trade 1 50250099	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	SOFRR/BBS1M			23,804	(489,127)		(489,127)	202,754	(716,321)			93,537		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		1,724,732	SOFRR/3MEUR			32,344	(228,832)		(228,832)	(23,036)	(227,129)			16,105		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Project Waystone EUR TL 50266480	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		562,480	SOFRR/3MEUR			9,182	(59,890)		(59,890)	(14,961)	(44,929)			7,014		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		992,837	SOFRR/3MEUR			15,715	(98,070)		(98,070)	(13,244)	(84,826)			9,271		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML EQT Poland 7410017	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		325,787	SOFRR/3MEUR			5,059	(10,421)		(10,421)	(625)	(9,796)			2,575		0003
Currency Swap/Rec:USD 7.11/Pay:EUR 5.25	AP Pistachio, L.P. Senior Secured Notes	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/09/2025	07/31/2040		3,716,058	7.11/5.25			38,658	34,436		34,436	144,390	(109,954)			70,975		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.95/Pay:GBP 6.30	GTR Data Center	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2030		3,347,057	5.95/6.30			(4,654)	(32,963)		(32,963)	(16,371)	(16,592)			36,128		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2025	06/30/2028		8,840,047	SOFRR/3MEUR			147,763	(249,206)		(249,206)	644,589	(893,795)			69,868		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/22/2025	08/29/2027		13,331,424	SOFRR/SONIA			13,828	(142,459)		(142,459)	129,145	(271,603)			85,889		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2859421443	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/15/2024	04/15/2033		10,257,280	SOFRR/3MEUR			209,045	(830,818)		(830,818)	(165,217)	(1,310,373)			138,503		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	50232837	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	SOFRR/SONIA			11,798	(784,419)		(784,419)	45,759	(1,920,069)			284,454		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2391580219	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,568,000	SOFRR/3MEUR			114,189	(306,384)		(306,384)	1,126	(307,510)			44,487		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	RML Sorel Foundation Home Loans 2yr 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/07/2024	10/22/2026		13,070,000	5.11/5.35			(36,735)	(421,929)		(421,929)	(9,931)	(960,034)			58,750		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M	RML Pepper Australian Trade 5 50250099	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2026		28,928,900	SOFRR/BBS1M			78,385	(1,473,719)		(1,473,719)	690,225	(2,202,202)			140,829		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M	RML Pepper Australian Trade 4 50250099	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		13,987,600	SOFRR/BBS1M			36,191	(735,012)		(735,012)	301,645	(1,064,801)			120,136		0003
Currency Swap/Rec:USD 7.07/Pay:EUR 5.12	Project Hamburg - Dutch BtL RML April 2027	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	04/17/2025	04/20/2027		9,539,040	7.07/5.12			122,600	(269,862)		(269,862)	61,955	(331,816)			54,410		0003
Currency Swap/Rec:USD 5.59/Pay:EUR 3.61	Project Hamburg - Dutch BtL RML Oct 2026	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/17/2025	10/20/2026		2,268,800	5.59/3.61			30,028	(72,278)		(72,278)	9,126	(81,404)			10,164		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	CLO IO swap offset XS1846663240	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/15/2028		2,000,000	3MEUR/SOFRR			(10,619)	28,635		28,635	28,635				15,134		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Jan 2027 CLO IO Swap 2 Offset 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2025	01/18/2027		4,200,000	3MEUR/SOFRR			(8,487)	34,500		34,500	34,500				21,512		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	July 2028 CLO IO Swap 2 Offset 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/22/2028		6,225,000	3MEUR/SOFRR			(28,686)	51,725		51,725	51,725				49,789		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	BL5084837	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2025	08/21/2032		7,028,610	SOFRR/SONIA			3,997	31,103		31,103	10,960	20,143			90,583		0003
Currency Swap/Rec:USD SOFRR/Pay:NOK NIB3M	BL5084852	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2025	08/21/2032		7,162,310	SOFRR/NIB3M			(529)	(109,466)		(109,466)	(17,111)	(92,355)			92,307		0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Nov 2026 CLO IO Swap 1 Offset 2	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2026		8,000,000	3MEUR/SOFRR			(54,127)	24,281		24,281	24,281				37,395		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Solar Project CML 7410024	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	11/21/2025	02/20/2028		11,375,573	SOFRR/3MEUR			84,223	(247,533)		(247,533)	7,850	(255,383)			83,200		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS3M	Proj Bunk Aud Nov 2025 funding 610008101	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/25/2025	09/30/2026		5,088,592	SOFRR/BBS3M			38,523	(172,969)		(172,969)	(5,972)	(166,997)			22,004		0003
Currency Swap/Rec:USD SOFRR/Pay:NZD NFIX3	Proj Bunk Nzd Nov 2025 funding 610008101NZD	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2025	09/30/2026		3,599,102	SOFRR/NFIX3			27,564	(108,842)		(108,842)	(6,582)	(102,261)			15,563		0003
Currency Swap/Rec:USD 5.62/Pay:EUR 4.15	Behrens 012227 64mm Behrens	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/15/2025	01/22/2027		15,052,800	5.62/4.15				158		158	(11,337)	11,495			77,499		0003
Currency Swap/Rec:USD 5.36/Pay:EUR 4.15	Behrens 012229 197mm Behrens	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2025	01/22/2029		46,314,700	5.36/4.15				(44,833)		(44,833)	(60,516)	15,684			405,288		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029		26,560,000	4.18/3.07			310,284	865,265		865,265	1,259,443	(1,920,069)			260,085		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,742,049	3.65/4.30			(1,949)	386,644		386,644	(21,587)	408,230			93,608		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,742,548	3.67/4.30			(1,483)	421,405		421,405	12,675	408,730			93,620		0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/24/2021	12/31/2047		26,656,000	4.16/3.23			259,480	2,720,573		2,720,573	575,817	(1,920,069)			625,333		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 1 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		9,511,806	10.99/9.00	2,308,678			2,567,132		2,567,132	525,869	(502,809)			219,303		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 2 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		9,511,806	10.99/9.00	2,345,379			2,607,145		2,607,145	523,411	(502,809)			221,874		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 3 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		9,511,806	10.99/9.00	2,381,832			2,646,422		2,646,422	520,748	(502,809)			224,415		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	SOFRR/3MEUR			2,023,955	(5,324,770)		(5,324,770)	(1,158,531)	(11,560,861)			776,226		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	CML Project Phoenix 7410020	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	SOFRR/SONIA			94,129	(399,806)		(399,806)	(219,565)	(3,873,323)			452,447		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	L0009*AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,442,931	6.97/5.50			2,071,533	(8,832,958)		(8,832,958)	3,312,448	(17,717,586)			1,404,910		0003
Currency Swap/Rec:USD 7.20/Pay:EUR 3MEUR ...	L13048AA4	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	06/20/2025	06/25/2028		60,375,000	7.20/3MEUR			545,991	(795,687)		(795,687)	522,165	(1,317,852)			475,866		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	EQT France -7200569 .	B1	Currency	Bank of Montreal 549300I47C63MPGNXE075	10/22/2025	12/16/2027		23,885,853	SOFRR/3MEUR		(2,483,490)	473,788	(781,989)		(781,989)	2,033,368	(331,867)			167,154		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Project Solar 50236676	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2025	02/20/2028		16,346,338	SOFRR/3MEUR		(1,728,813)	386,745	(548,716)		(548,716)	1,407,579	(227,482)			119,555		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/02/2028		26,248,608	SOFRR/3MEUR		(1,582,751)	392,695	(673,079)		(673,079)	1,259,940	(350,267)			217,886		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Fidenza 7200644 .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/19/2025	12/15/2026		22,656,900	SOFRR/3MEUR		(1,929,809)	517,879	(605,613)		(605,613)	1,414,628	(90,432)			110,774		0003
Currency Swap/Rec:USD 21.50/Pay:EUR 3.08 ...	Project Hamburg - Dutch BtL RML 4YR	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2025	04/20/2026		26,284,800	21.50/3.08		(1,814,296)	545,127	(590,399)		(590,399)	1,327,248	(103,350)			72,148		0003
Currency Swap/Rec:USD 13.10/Pay:EUR 3.61 ..	Project Hamburg - Dutch BtL RML 4.5YR .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/19/2025	10/20/2026		39,380,400	13.10/3.61		(2,768,244)	414,095	(447,016)		(447,016)	2,476,254	(155,026)			176,416		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 6 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		9,541,667	10.88/9.00	2,596,918			2,419,542		2,419,542	507,566	(496,837)			221,278		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 7 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		9,541,667	10.88/9.00	2,637,219			2,453,336		2,453,336	504,351	(496,837)			223,856		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo Flow hedging Bullet CCS 8 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,541,667	10.88/9.00	2,677,124			2,439,102		2,439,102	504,494	(496,837)			226,376		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 9 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		9,590,972	3.92/3.00	792,772		99,827	1,499,910		1,499,910	400,727	(486,976)			223,721		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 5 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,590,972	4.33/3.00	548,610			1,635,017		1,635,017	556,149	(486,976)			227,546		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 10 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,590,972	4.33/3.00	1,639,862			1,682,316		1,682,316	552,530	(486,976)			227,546		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 4 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		9,541,667	3.89/3.00	1,798,407		94,830	1,421,778		1,421,778	401,896	(496,837)			222,570		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Heylo Flow hedging IO CCS 11 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048		527,245	445.10/400.00	4,787,544	5,494	(32,775)	2,872,127		2,872,127	(1,458,661)	(36,006)			12,509		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Heylo Flow hedging IO CCS 11 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048		131,930	445.10/400.00			5,494	433,032		718,678	718,678	716,064	(2,145)		3,130		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		526,364	452.11/400.00	6,154,671		5,638	(35,055)		3,046,484	3,046,484	(1,445,824)	(32,428)		12,488		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048		131,709	452.11/400.00			5,638	472,437		762,307	762,307	759,034	(1,729)		3,125		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027		14,532,000	7.67/6.04				99,094		(3,236,963)	(3,236,963)	187,043	(2,091,020)		98,296		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg - Dutch BtL RML 5YR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027		17,464,000	5.86/5.12				87,270		(1,518,967)	(1,518,967)	54,819	(1,784,026)		99,613		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg - Dutch BtL RML 6YR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		15,271,200	3.89/3.24				74,301		(1,409,652)	(1,409,652)	81,413	(1,565,923)		115,903		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg - Dutch BtL RML 7YR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		13,077,600	4.38/3.68				65,623		(1,268,068)	(1,268,068)	82,694	(1,348,220)		118,857		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg - Dutch BtL RML 8YR	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		19,607,400	4.30/3.62				95,237		(2,032,281)	(2,032,281)	124,654	(2,026,830)		203,391		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo Deal 1st Funding - 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		20,651,361	3.18/2.90				(2,594)		(579,987)	(579,987)	1,612,681	(2,192,668)		495,379		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo Deal 1st Funding - 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		20,588,645	3.21/2.90				1,161		(528,864)	(528,864)	1,726,520	(2,255,384)		493,875		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027		88,232,521	7.96/6.00				1,689,088		(9,588,766)	(9,588,766)	812,704	(11,667,839)		610,507		0003
Currency Swap/Rec:USD 8.02/Pay:EUR 6.00	L0004@AA9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	12/31/2028		134,002,501	8.02/6.00				2,302,536		(13,479,886)	(13,479,886)	1,777,512	(17,697,961)		1,161,025		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg - Dutch BtL RML 4YR 2028	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		17,267,200	4.87/3.24				234,126		(1,415,224)	(1,415,224)	216,381	(1,882,426)		131,052		0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg - Dutch BtL RML 3YR 2027	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027		8,633,600	6.88/5.12				119,309		(767,798)	(767,798)	21,015	(941,213)		49,245		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg - Dutch BtL RML 6YR 2030	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030		6,474,600	5.24/3.62				85,066		(498,392)	(498,392)	131,283	(706,210)		67,162		0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	50213830	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031		13,053,287	SOFRR/SONIA				(34,861)		(955,103)	(955,103)	(210,334)	(1,003,945)		152,815		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		8,132,250	SOFRR/3MEUR				39,569		(157)	(157)	665,327	(720,916)		8,243		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		31,810,800	SOFRR/3MEUR				(29,942)		190,805	(79,595)	(79,595)	1,195,418		(1,315,574)		141,284	0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	SOFRR/3MEUR				(8,139)		32,471	(15,837)	(15,837)	201,411		(209,108)		24,332	0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,449,000	SOFRR/3MEUR				(7,184)		35,638	(12,498)	(12,498)	193,371		(198,685)		24,201	0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Feb 2026 CLO IO Swap 2	B1	Currency	Bank of Montreal 549300I47C63MPGNXE075	07/16/2024	02/22/2026		3,263,400	SOFRR/3MEUR				(1,221)		15,845	(100)	(100)	212,976		(211,855)		6,218	0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	May 2026 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/16/2024	05/15/2026		10,875,000	SOFRR/3MEUR				68,870		(1,217)	(1,217)	454,835	(574,600)		33,069		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Nov 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		14,224,600	SOFRR/3MEUR				103,836		(32,446)	(32,446)	273,421	(530,884)		66,490		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		36,930,800	SOFRR/3MEUR		(7,085)		241,731		(156,866)	(156,866)	801,442	(1,361,783)		188,410		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2027 CLO IO Swap 2	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2024	01/18/2027		4,559,100	SOFRR/3MEUR			29,416	(20,059)		(20,059)	80,604	(173,458)			23,351		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/25/2024	01/25/2027		2,222,200	SOFRR/3MEUR			11,191	(10,760)		(10,760)	51,103	(97,332)			11,485		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Jan 2027 CLO IO Swap 4	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		10,846,000	SOFRR/3MEUR			72,506	(52,004)		(52,004)	182,464	(410,000)			56,343		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Apr 2027 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		14,229,220	SOFRR/3MEUR			95,262	(89,863)		(89,863)	202,968	(555,695)			81,332		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	SOFRR/3MEUR			29,717	(26,834)		(26,834)	50,674	(158,513)			24,915		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	July 2027 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		1,086,300	SOFRR/3MEUR			7,453	(9,212)		(9,212)	3,968	(37,421)			6,740		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Nov 2027 CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		548,400	SOFRR/3MEUR			5,995	(873)		(873)	1,401	(20,454)			3,754		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	May 2027 CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		5,484,000	SOFRR/3MEUR			58,540	(12,286)		(12,286)	37,351	(194,833)			32,253		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	June 2027 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	06/15/2027		10,914,000	SOFRR/3MEUR			101,028	(40,792)		(40,792)	49,935	(364,280)			65,820		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	June 2027 CLO IO Swap 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		12,666,040	SOFRR/3MEUR			113,602	(56,938)		(56,938)	53,026	(428,396)			77,102		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	April 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		2,179,800	SOFRR/3MEUR			19,240	(27,394)		(27,394)	(17,638)	(83,785)			16,495		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	Pistachio Senior Secured Notes - 50226661 Trd 2	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/09/2024	07/31/2040		133,442,382	6.71/5.25			1,992,318	(11,206,373)		(11,206,373)	5,279,010	(17,192,240)			2,548,695		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	July 2028 CLO IO Swap 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		6,803,303	SOFRR/3MEUR			61,813	(79,335)		(79,335)	(51,081)	(277,440)			54,415		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	February 2028 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	08/12/2024	02/15/2028		5,459,000	SOFRR/3MEUR			(4,394)	37,933		(40,124)	67,001	(102,731)			39,799		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	May 2028 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/12/2024	05/15/2028		6,550,800	SOFRR/3MEUR			(5,144)	46,178		(54,369)	105,951	(155,176)			50,452		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	June 2028 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/13/2024	06/23/2028		1,367,625	SOFRR/3MEUR			13,122	(11,494)		(11,494)	(4,564)	(53,134)			10,768		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	Sep 2027 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		5,487,500	2.15/2.10			602	(11,466)		(11,466)	(723,738)	697,007			35,846		0003
Currency Swap/Rec:USD 1.62/Pay:EUR 1.60	Feb 2026 Fixed CLO IO Swap 2	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/16/2024	02/15/2026		4,948,200	1.62/1.60			(1,229)	(607)		(607)	(607)				8,783		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS3M .	CML Project Bunk AUD 50224268	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		45,342,735	SOFRR/BBS3M			317,428	376,912		376,912	(231,082)	(3,225,479)			196,071		0003
Currency Swap/Rec:USD SOFRR/Pay:NZD NFIX3 .	CML Project Bunk NZD 50230331	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		9,804,579	SOFRR/NFIX3			143,579	739,841		739,841	(45,736)	(244,582)			42,397		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	L0009*AB4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,423,199	6.20/4.75			194,636	(859,597)		(859,597)	341,810	(1,695,399)			134,278		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	L0009*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,023	6.98/5.50			1,699,018	(7,593,418)		(7,593,418)	2,541,958	(14,496,251)			1,147,603		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML Behrens Finance Amortizer	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		26,986,200	6.04/4.50			416,397	(1,886,188)		(1,886,188)	474,339	(3,588,651)			226,224		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RML Sorel Foundation Home Loans 4yr 50163204	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2028		11,506,880	5.75/6.00			(33,576)	(386,099)		(386,099)	37,216	(844,830)			96,462		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RML Sorel Foundation Home Loans 3yr 50163204	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2027		1,046,080	5.54/5.80			(3,164)	(34,602)		(34,602)	972	(76,803)			7,033		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Valor French Logistics	B1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	10/21/2024	10/22/2029		50,919,588	SOFRR/3MEUR			1,085,898	(4,605,853)		(4,605,853)	(813,466)	(6,546,397)			497,018		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA .	Project Madonna 50234178	B1	Currency	Canadian Imperial Bank of Comm	10/22/2024	10/25/2031		14,541,771	SOFRR/SONIA			(9,008)	(659,245)		(659,245)	(261,269)	(1,056,084)			175,395		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	CML Phoenix 7410020 Upsize	B1	Currency	Goldman Sachs Group Inc/The	10/23/2024	10/02/2028		41,541,475	SOFRR/3MEUR			864,382	(3,980,002)		(3,980,002)	(432,587)	(5,374,919)			344,830		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M .	RML Pepper Australian Trade 2 50250099	B1	Currency	Deutsche Bank AG	12/11/2024	12/12/2027		19,092,000	SOFRR/BBS1M			51,705	(967,546)		(967,546)	462,365	(1,452,001)			133,232		0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M .	RML Pepper Australian Trade 1 50250099	B1	Currency	Citibank NA	12/11/2024	12/12/2029		47,059,560	SOFRR/BBS1M			119,147	(2,445,633)		(2,445,633)	1,013,769	(3,581,602)			467,686		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	Project Waystone EUR TL 50266480	B1	Currency	Credit Agricole SA	03/07/2025	03/19/2032		5,624,800	SOFRR/3MEUR			91,825	(598,900)		(598,900)	(149,609)	(449,291)			70,136		0003
Currency Swap/Rec:USD 5.18/Pay:EUR 3.08	Project Hamburg - Dutch BtL RML April 2026	B1	Currency	Citibank NA	04/17/2025	04/20/2026		34,059,000	5.18/3.08			342,244	(1,140,643)		(1,140,643)	53,415	(1,194,058)			93,487		0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR .	BL5078011	D1	Currency	Canadian Imperial Bank of Comm	08/18/2025	08/21/2032		9,258,057	SOFRR/3MEUR			85,290	(61,820)		(61,820)	1,304	(63,124)			119,316		0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.30	GTR Data Center	B1	Currency	Societe Generale SA	08/22/2025	08/28/2030		63,594,091	5.95/6.30			(88,427)	(626,293)		(626,293)	(311,046)	(315,247)			686,424		0003
Currency Swap/Rec:USD 5.44/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263	B1	Currency	SMBC Capital Markets Inc	12/15/2025	01/22/2028		13,168,960	5.44/4.15				4,173		4,173	(3,645)	7,818			94,511		0003
Currency Swap/Rec:USD 5.32/Pay:EUR 4.15	RML Behrens Finance Amortizer 50162263	B1	Currency	Barclays PLC	12/15/2025	01/22/2030		58,800,000	5.32/4.15				5,378		5,378	(39,525)	44,903			592,613		0003
1139999999. Subtotal - swaps - hedging other - foreign exchange										81,557,685	(81,555,623)	100,066,553	(247,664,475)	XXX	(247,664,475)	189,034,271	(634,286,192)			87,098,537	XXX	XXX
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 6000u 1282026	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	01/28/2026		11,463,829	SP500TR/FEDL1			(257,533)	(151,349)		(151,349)					15,876		0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 6000u 1282026	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	01/28/2026		50,440,847	SP500TR/FEDL1			(1,133,144)	(665,936)		(665,936)					69,853		0001
Total Return Swap/Rec:USD BXIIC10T Index/Pay:USD NA/Price	TRS BXCII10T 6000U short 012126	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	01/21/2026		4,494,784	.FEDL1/BXIIC10T Index			90,860	51,373		51,373					5,391		0001
Total Return Swap/Rec:USD BXIIC10T Index/Pay:USD NA/Price	TRS BXIIC10T 7000u Short 12126	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	01/21/2026		5,123,959	.FEDL1/BXIIC10T Index			(42,754)	(74,129)		(74,129)					6,145		0001
Total Return Swap/Rec:USD BXIIC10T Index/Pay:USD NA/Price	TRS BXIIC10T 7000u sell 022526	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	02/25/2026		5,217,169	.FEDL1/BXIIC10T Index			24,028	5,240		5,240					10,218		0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 6000u 1282026	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	01/28/2026		764,255	SP500TR/FEDL1			(17,169)	(10,090)		(10,090)					1,058		0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 6000u 1282026	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2025	01/28/2026		29,041,700	SP500TR/FEDL1			(652,417)	(383,418)		(383,418)					40,218		0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	TRS BNPIMAD5 708000U 030926	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	03/09/2026		125,342,785	2YR BNP PARIBAS/0.00			5,802,139	351,858		351,858					270,506		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	TRS BNPIMAD5 540000U 030926	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	03/09/2026		95,935,565	2YR BNP PARIBAS/0.00			4,313,567	130,267		130,267					207,041		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD NA/Price	TRS SP5LVIT 300u sell 012826	D1	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2025	01/28/2026		9,810,864	FEDL1/Bank of America NA			54,886	31,689		31,689					13,587		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD NA/Price	TRS SP5LVIT 200u Sell 012825	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	01/28/2026		6,516,028	FEDL1/Bank of America NA			(3,148)	(11,179)		(11,179)					9,024		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	TRS SP5LVIT 950u 022526	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2025	02/25/2026		31,281,486	Bank of America NA/FEDL1			(258,085)	(246,172)		(246,172)					61,264		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	TRS SP5LVIT 300U 1282026	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	01/28/2026		9,829,761	Bank of America NA/FEDL1			(102,490)	(64,006)		(64,006)					13,613		0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	TRS BNPIMAD5 708000U 030926	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	03/09/2026		83,561,856	2YR BNP PARIBAS/0.00			3,868,092	234,572		234,572					180,337		0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	TRS BNPIMAD5 540000U 030926	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	03/09/2026		63,957,044	2YR BNP PARIBAS/0.00			2,875,712	86,845		86,845					138,028		0001
1149999999. Subtotal - swaps - hedging other - total return												14,562,544	(714,437)	XXX	(714,437)					1,042,158	XXX	XXX
1169999999. Subtotal - swaps - hedging other										81,557,685	(81,555,623)	114,324,813	(247,983,538)	XXX	(247,983,538)	188,900,753	(634,286,192)			88,450,677	XXX	XXX
Rate Hedge RSAT October 2025 IRS 2	Rate Hedge RSAT October 2025 IRS 2	N/A	Equity/Index	Bank of Montreal 549300470C63MPGNXE075	10/02/2025	10/20/2028		150,000,000	Bank of Montreal/TSFR3M			(221,649)	(92,262)		(92,262)					1,256,217		0003
Rate Hedge RSAT October 2025 IRS 1	Rate Hedge RSAT October 2025 IRS 1	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2025	10/20/2028		150,000,000	Royal Bank of Canada/TSFR3M			(223,642)	(121,473)		(121,473)					1,256,217		0003
6Y3M NC1.75Y Callable Swap 1	6Y3M NC1.75Y Callable Swap 1	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/26/2025	12/30/2031		1,000,000,000	Deutsche Bank AG/SOFRR			113,585	781,007		781,007					12,247,449		0003
6Y3M NC1.75Y Callable Swap 2	6Y3M NC1.75Y Callable Swap 2	N/A	Equity/Index	NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	08/27/2025	12/30/2031		1,000,000,000	NOMURA ASSET SECURITIES CORPOR/SOFRR			80,002	(700,059)		(700,059)					12,247,449		0003
6Y6M NC1.75Y Callable Swap 1	6Y6M NC1.75Y Callable Swap 1	N/A	Equity/Index	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/28/2025	03/30/2032		1,000,000,000	Credit Agricole SA/SOFRR			41,252	(972,865)		(972,865)					12,499,315		0003
6Y6M NC1.75Y Callable Swap 2	6Y6M NC1.75Y Callable Swap 2	N/A	Equity/Index	NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	08/28/2025	03/30/2032		1,000,000,000	NOMURA ASSET SECURITIES CORPOR/SOFRR			92,918	19,121		19,121					12,499,315		0003
6Y6M NC1.75Y Callable Swap 4	6Y6M NC1.75Y Callable Swap 4	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/02/2025	03/30/2032		1,000,000,000	Deutsche Bank AG/SOFRR			118,752	(45,261)		(45,261)					12,499,315		0003
6Y6M NC1.75Y Callable Swap 5	6Y6M NC1.75Y Callable Swap 5	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	03/30/2032		1,000,000,000	BNP Paribas SA/SOFRR			118,752	941,091		941,091					12,499,315		0003
6Y6M NC1.75Y Callable Swap 3	6Y6M NC1.75Y Callable Swap 3	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/02/2025	03/30/2032		1,000,000,000	Goldman Sachs Group Inc/The/SOFRR			180,752	701,686		701,686					12,499,315		0003
6Y6M NC1.75Y Callable Swap 6	6Y6M NC1.75Y Callable Swap 6	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	03/30/2032		500,000,000	Barclays PLC/SOFRR			110,278	911,623		911,623					6,249,657		0003
6Y9M NC1.75Y Callable Swap 1	6Y9M NC1.75Y Callable Swap 1	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/04/2025	06/30/2032		500,000,000	MIZUHO CAPITAL MARKETS LLC/SOFRR			49,042	(894,977)		(894,977)					6,374,446		0003
7Y3M NC1.5Y Callable Swap 1	7Y3M NC1.5Y Callable Swap 1	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/05/2025	12/30/2032		500,000,000	MIZUHO CAPITAL MARKETS LLC/SOFRR			59,376	(2,419,880)		(2,419,880)					6,615,672		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
7Y3M NC1.5Y Callable Swap 2	7Y3M NC1.5Y Callable Swap 2	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/05/2025	12/30/2032		500,000,000	.MIZUHO CAPITAL MARKETS LLC/SOFRR			65,834			(2,340,826)					6,615,672		0003
7Y3M NC1.5Y Callable Swap 4	7Y3M NC1.5Y Callable Swap 4	N/A	Equity/Index	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/05/2025	12/30/2032		250,000,000	.. Goldman Sachs Group Inc/The/SOFRR			34,855			(966,344)					3,307,836		0003
7Y3M NC1.5Y Callable Swap 3	7Y3M NC1.5Y Callable Swap 3	N/A	Equity/Index	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2025	12/30/2032		500,000,000	.....Natixis NA/SOFRR			40,001			(2,443,119)					6,615,672		0003
7Y3M NC1.5Y Callable Swap 5	7Y3M NC1.5Y Callable Swap 5	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	12/30/2032		250,000,000	.....Citibank NA/SOFRR			23,875			(960,681)					3,307,836		0003
1179999999. Subtotal - swaps - replication - interest rate												683,981		XXX	(8,603,219)					128,590,699	XXX	XXX
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2025	12/20/2030		100,000,000	BNP Paribas SA/			1,083,333	13,721,767		15,173,882			(278,233)		1,114,967		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2025	12/20/2030		50,000,000	... Citibank NA/			527,778	6,911,912		7,696,045			(138,088)		557,483		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2025	12/20/2030		50,000,000	BNP Paribas SA/			493,056	6,878,841		7,586,941			(136,437)		557,483		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2025	12/20/2030		50,000,000	... Citibank NA/			520,833	6,865,992		7,696,045			(134,009)		557,483		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2025	12/20/2030		50,000,000	BNP Paribas SA/			493,056	6,839,509		7,586,941			(132,714)		557,483		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2025	12/20/2030		50,000,000	BNP Paribas SA/			298,611	6,823,396		7,586,941			(76,604)		557,483		0003
Calculus ABS Resecuritization 2006-A2	Calculus ABS Resecuritization 2006-A2	N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037		10,000,000	..MERRILL LYNCH INTERNATIONAL/			35,486			(375,588)					166,408		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2025	12/20/2030		50,000,000	... Citibank NA/			298,611	6,799,077		7,696,045			(75,923)		557,483		0003
CDX_NA_HY_S45_SRMEZZ_2 5-35%	CDX_NA_HY_S45_SRMEZZ_2 5-35%	N/A	Equity/Index	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/18/2025	12/20/2030		100,000,000	.JPMorgan Chase & Co/			597,222	13,646,792		15,173,126			(153,208)		1,114,967		0003
1189999999. Subtotal - swaps - replication - credit default											69,612,500	4,347,985	68,487,286	XXX	75,820,377			(1,125,214)		5,741,241	XXX	XXX
1229999999. Subtotal - swaps - replication											69,612,500	5,031,966	68,487,286	XXX	67,217,158			(1,125,214)		134,331,940	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate												(119,943,814)	(3,220,092)	XXX	89,213,641	3,050,461				369,819,729	XXX	XXX
1369999999. Total swaps - credit default											69,612,500	4,347,985	68,487,286	XXX	75,820,377			(1,125,214)		5,741,241	XXX	XXX
1379999999. Total swaps - foreign exchange										79,174,534	(81,601,705)	23,351,506	(629,778,151)	XXX	(680,335,218)	189,864,019	(881,572,662)			1,157,884,277	XXX	XXX
1389999999. Total swaps - total return												14,562,544	(714,437)	XXX	(714,437)					1,042,158	XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										79,174,534	(11,989,204)	(77,681,778)	(565,225,394)	XXX	(516,015,636)	192,914,480	(881,572,662)	(1,125,214)		1,534,487,405	XXX	XXX
EUR/L 140201478.90 USD-S120696865.44EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	06/30/2026		140,201,479	0.860881543				(2,775,419)		(2,775,419)			(2,775,419)		493,646		0003
EUR/S 15931063.74 USD-L13220000.00EUR	CLO ReInv6m BECLO 12A D XS2404588456	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/22/2025	01/19/2027		15,931,064	0.829825316				(160,983)		(160,983)			(160,983)		81,702		0003
EUR/S 6725260.76 USD-L5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/04/2025	07/15/2027		6,725,261	0.837142261				25,334		25,334			25,334		41,688		0003
EUR/S 6065532.31 USD-L5060000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	04/15/2027		6,065,532	0.834221918				(14,374)		(14,374)			(14,374)		34,414		0003
EUR/L 888965.30 USD-S748864.00EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/09/2025	03/19/2026		888,965	0.842399585				5,783		5,783			5,783		2,055		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUD/L 8975863.23 USD-S13596785.00AUD	Project Perth - 1BAN0V91P	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/09/2025	03/19/2026		8,975,863	1.51481642				(96,220)		(96,220)		(96,220)			20,747		0003
EUR/L 1204481.74 USD-S1038447.49EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2025	11/15/2027		1,204,482	0.862152954				(42,200)		(42,200)		(42,200)			8,244		0003
EUR/L 607492.02 USD-S539178.15EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	02/16/2027		607,492	0.887547708				(34,656)		(34,656)		(34,656)			3,227		0003
EUR/L 310487.54 USD-S274573.35EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	05/14/2027		310,488	0.88432969				(17,270)		(17,270)		(17,270)			1,815		0003
EUR/L 276291.08 USD-S243406.82EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	08/16/2027		276,291	0.880979654				(14,959)		(14,959)		(14,959)			1,761		0003
EUR/L 1551395.56 USD-S1360753.94EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/15/2027		1,551,396	0.877116046				(80,604)		(80,604)		(80,604)			10,619		0003
GBP/L 155003577.24 USD-S116763083.56GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/28/2025	12/01/2026		155,003,577	0.753292831				(2,126,439)		(2,126,439)		(2,126,439)			742,485		0003
EUR/L 5510029.45 USD-S4731779.89EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2025	02/17/2026		5,510,029	0.858757641				(62,673)		(62,673)		(62,673)			9,991		0003
GBP/S 35600668.60 USD-L27148455.72GBP	Patrizia London - 7200445	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/12/2025	01/28/2026		35,600,669	0.762582749				985,706		985,706		985,706			49,301		0003
EUR/S 9136528.48 USD-L7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/12/2025	11/18/2026		9,136,528	0.848243402				89,462		89,462		89,462			42,907		0003
GBP/L 4017129.00 USD-S3000000.00GBP	Heylo Flow 3 Draw	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2025	03/16/2026		4,017,129	0.746802007				(25,099)		(25,099)		(25,099)			9,105		0003
EUR/L 8925596.89 USD-S7596608.26EUR	Coupon Hedge RML	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	12/12/2025	01/20/2026		8,925,597	0.851103669				(9,806)		(9,806)		(9,806)			10,447		0003
EUR/L 34766789.20 USD-S29403733.46EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/16/2025	03/17/2026		34,766,789	0.845741989				92,502		92,502		92,502			79,322		0003
GBP/S 36385717.78 USD-L27148455.72GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/16/2025	12/01/2026		36,385,718	0.746129453				148,409		148,409		148,409			174,292		0003
GBP/L 44215261.26 USD-S33092322.70GBP	The Whiteley 7410036	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2025	03/30/2026		44,215,261	0.748436665				(371,118)		(371,118)		(371,118)			109,167		0003
GBP/S 6424524.48 USD-L4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	12/18/2025	03/17/2026		6,424,524	0.747137008				43,014		43,014		43,014			14,658		0003
GBP/L 6419436.00 USD-S4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/19/2025	03/17/2026		6,419,436	0.74772924				(48,102)		(48,102)		(48,102)			14,646		0003
GBP/L 158333630.88 USD-S117355627.56GBP	Falkor Senior Non-Callable	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	01/20/2026		158,333,631	0.741192044				178,092		178,092		178,092			185,315		0003
EUR/L 7401232.50 USD-S5975000.00EUR	CLO Reinv6m ANCHE 2A DR XS2320766319	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,401,233	0.807297974				379,060		379,060		(658,959)			7,502		0003
EUR/L 6215670.50 USD-S5000000.00EUR	CLO Reinv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		6,215,671	0.804418445				339,341		339,341		(550,528)			6,300		0003
EUR/L 7066640.00 USD-S5600000.00EUR	CLO Reinv6m BBAME 2A C XS2385781161	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027		7,066,640	0.792455821				376,136		376,136		(562,240)			36,052		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				353,634		353,634		(798,850)			45,022		0003
EUR/L 1236900.00 USD-S1000000.00EUR	CLO Reinv6m ACLO 2A CRR XS2355605853	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2021	06/22/2026		1,236,900	0.808472795				52,499		52,499		(107,126)			4,258		0003
EUR/L 10656816.00 USD-S8520000.00EUR	CLO Reinv6m AVOCA 25A D XS2400441700	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		10,656,816	0.799488327				514,007		514,007		(880,296)			47,659		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 12395000.00 USD-S10000000.00EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		12,395,000	0.806776926				453,119		453,119		(1,012,122)			63,733		0003
EUR/L 18592500.00 USD-S15000000.00EUR	CLO ReInv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		18,592,500	0.806776926				679,679		679,679		(1,518,182)			95,599		0003
EUR/L 30074975.00 USD-S24500000.00EUR	CLO ReInv6m CORDA 18A DR XS2410159631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		30,074,975	0.814630769				820,186		820,186		(2,486,810)			156,235		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO ReInv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				279,127		279,127		(792,010)			55,923		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,979,605	0.811655371				282,616		282,616		(801,910)			56,622		0003
EUR/L 1099450.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2019-6A B1R XS2362602596	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2022	07/27/2026		1,099,450	0.909545682				(83,968)		(83,968)		(111,950)			4,150		0003
EUR/L 16187800.00 USD-S14500000.00EUR	CLO ReInv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		16,187,800	0.895736295				(1,172,416)		(1,172,416)		(1,432,410)			108,674		0003
EUR/L 1102525.98 USD-S953241.58EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/02/2025	04/24/2026		1,102,526	0.864597839				(23,493)		(23,493)		(23,493)			3,081		0003
EUR/S 1972935.44 USD-L1662916.99EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/15/2025	06/30/2026		1,972,935	0.842864372				(3,052)		(3,052)		(3,052)			6,947		0003
EUR/S 940701.06 USD-L780000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		940,701	0.829168833				(10,242)		(10,242)		(10,242)			4,824		0003
EUR/L 1639328.23 USD-S1381883.36EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2025	06/30/2026		1,639,328	0.842957093				2,356		2,356		2,356			5,772		0003
AUD/L 8402799.07 USD-S12728698.00AUD	Hurstville - 1BANOPDR5	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/09/2025	03/19/2026		8,402,799	1.514816419				(90,077)		(90,077)		(90,077)			19,422		0003
EUR/S 3869183.50 USD-L3250000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/15/2025	05/17/2027		3,869,184	0.8399705				21,040		21,040		21,040			22,688		0003
EUR/S 38670737.32 USD-L33175000.00EUR	CLO ReInv6m RRME 2A BR XS2342229452	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/15/2026		38,670,737	0.857883824				341,484		341,484		341,484			39,196		0003
EUR/S 25375181.50 USD-L21500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/22/2025	10/21/2026		25,375,182	0.84728458				194,503		194,503		194,503			113,869		0003
GBP/S 155267461.81 USD-L116763083.56GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/28/2025	01/28/2026		155,267,462	0.752012574				2,087,267		2,087,267		2,087,267			215,022		0003
AUD/L 558047.38 USD-S854731.14AUD	Hurstville - 1BANOPDR5	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/10/2025	03/19/2026		558,047	1.531646184				(12,249)		(12,249)		(12,249)			1,290		0003
EUR/L 24681098.01 USD-S20981833.00EUR	65 Rue Paul Meurice - 7200420	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/19/2025	02/01/2027		24,681,098	0.850117486				(357,509)		(357,509)		(357,509)			128,701		0003
EUR/L 13275078.17 USD-S11243425.00EUR	Irish RPL EPF	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/15/2025	03/17/2026		13,275,078	0.846957348				16,294		16,294		16,294			30,288		0003
EUR/L 15483750.00 USD-S12500000.00EUR	CLO ReInv6m BECLO 2A CRR XS2320767473	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		15,483,750	0.807297974				793,012		793,012		(1,378,575)			15,694		0003
EUR/L 17341800.00 USD-S14000000.00EUR	CLO ReInv6m HNLY 4A B2 XS2291282213	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		17,341,800	0.807297974				878,770		878,770		(1,541,182)			23,142		0003
EUR/L 4985025.20 USD-S4000000.00EUR	CLO ReInv6m CRWPK 1A B1R XS2334258188	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		4,985,025	0.802403165				269,094		269,094		(435,591)			11,299		0003
EUR/L 6866200.00 USD-S5500000.00EUR	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		6,866,200	0.801025312				362,386		362,386		(591,572)			20,879		0003
EUR/L 9391500.00 USD-S7500000.00EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		9,391,500	0.798594474				509,365		509,365		(800,000)			31,667		0003
EUR/L 8504398.30 USD-S6850000.00EUR	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		8,504,398	0.805465567				382,483		382,483		(728,043)			31,160		0003
EUR/L 2476181.25 USD-S2250000.00EUR	CLO ReInv6m MDPKE 20A B1 XS2507606809	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,476,181	0.908657232				(192,788)		(192,788)		(247,255)			10,998		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 11613600.00 USD-S11250000.00EUR	CLO Reinv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		11,613,600	0.968691878				(1,710,392)		(1,710,392)		(1,269,253)			51,581		0003
EUR/L 3575902.00 USD-S3404000.00EUR	CLO Reinv6m NMDSE 2021-24A B1 XS2402465467	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		3,575,902	0.951927653				(465,849)		(465,849)		(373,725)			18,243		0003
EUR/L 1549410.00 USD-S1500000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		1,549,410	0.968110442				(223,707)		(223,707)		(172,113)			5,848		0003
EUR/L 3105000.00 USD-S3000000.00EUR	CLO Reinv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		3,105,000	0.966183575				(440,218)		(440,218)		(344,766)			11,377		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(33,930)		(33,930)		(28,601)			963		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(33,930)		(33,930)		(28,601)			963		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(681,783)		(681,783)		(570,614)			19,884		0003
EUR/L 709762.50 USD-S675000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				(83,344)		(83,344)		(79,585)			719		0003
EUR/L 2646750.00 USD-S2500000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				(309,996)		(309,996)		(283,982)			10,062		0003
EUR/L 660625.00 USD-S625000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		660,625	0.946073794				(78,267)		(78,267)		(71,223)			2,433		0003
EUR/L 1208765.00 USD-S1150000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026		1,208,765	0.951384264				(153,830)		(153,830)		(128,818)			5,369		0003
EUR/L 2415892.50 USD-S2250000.00EUR	CLO Reinv6m ACLO 8A B1 XS2342627267	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/09/2022	06/23/2026		2,415,893	0.93133283				(242,868)		(242,868)		(256,258)			8,340		0003
EUR/S 3379350.00 USD-L3000000.00EUR	CLO Reinv6m FICLO 2022-1A C XS2511429552	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2027		3,379,350	0.887744685				213,776		213,776		295,340			22,600		0003
EUR/L 3352800.00 USD-S3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		3,352,800	0.894774517				(216,640)		(216,640)		(320,088)			17,195		0003
EUR/S 2756016.25 USD-L2500000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		2,756,016	0.907106408				192,133		192,133		285,531			7,391		0003
EUR/L 559997.10 USD-S499330.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		559,997	0.892737587				(30,347)		(30,347)		(58,640)			1,509		0003
EUR/S 7692907.50 USD-L6750000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		7,692,908	0.877431582				397,687		397,687		659,132			51,645		0003
EUR/L 11442250.00 USD-S9250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		11,442,250	0.808407437				422,079		422,079		(953,466)			53,736		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				345,565		345,565		(939,835)			66,492		0003
EUR/L 8704560.00 USD-S8000000.00EUR	CLO Reinv6m HARVT 29A D XS2498563712	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		8,704,560	0.919058516				(841,797)		(841,797)		(824,213)			53,909		0003
EUR/L 280975.00 USD-S258059.33EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		280,975	0.918442317				(23,373)		(23,373)		(29,586)			775		0003
EUR/S 23887882.12 USD-L21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		23,887,882	0.915700603				1,910,684		1,910,684		2,504,936			65,866		0003
EUR/L 2204000.00 USD-S2000000.00EUR	CLO Reinv6m PENTA 2021-2A C XS2393698803	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026		2,204,000	0.907441016				(169,773)		(169,773)		(218,644)			10,123		0003
EUR/L 11164000.00 USD-S10000000.00EUR	CLO Reinv6m TIKEH 7A C XS2513944152	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		11,164,000	0.895736295				(808,563)		(808,563)		(987,869)			74,947		0003
EUR/L 7703675.00 USD-S7000000.00EUR	CLO Reinv6m MDPKE 20A C XS2507607013	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		7,703,675	0.908657232				(599,784)		(599,784)		(769,236)			34,215		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 8377980.00 USD-S7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027		8,377,980	0.93101201				(942,335)		(942,335)		(785,510)			56,457		0003
EUR/L 6879360.00 USD-S6400000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		6,879,360	0.930319099				(769,487)		(769,487)		(642,769)			46,637		0003
EUR/L 10251450.00 USD-S9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		10,251,450	0.965717045				(1,559,690)		(1,559,690)		(1,009,713)			70,168		0003
EUR/L 6627200.00 USD-S6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		6,627,200	0.965717045				(1,008,285)		(1,008,285)		(652,744)			45,361		0003
EUR/L 7738500.00 USD-S7500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		7,738,500	0.969180074				(1,145,226)		(1,145,226)		(845,247)			34,726		0003
EUR/L 2753350.00 USD-S2650000.00EUR	CLO ReInv6m OZLME 1A BRRE XS2309360563	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		2,753,350	0.962463908				(360,808)		(360,808)		(313,549)			3,223		0003
EUR/L 1929161.50 USD-S1850000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	10/03/2022	07/15/2026		1,929,162	0.958965851				(257,331)		(257,331)		(212,003)			7,068		0003
EUR/L 1941988.80 USD-S1860000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		1,941,989	0.957781013				(256,671)		(256,671)		(212,840)			7,206		0003
EUR/L 4112965.34 USD-S3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	10/06/2022	09/21/2026		4,112,965	0.95746005				(549,663)		(549,663)		(444,610)			17,490		0003
EUR/L 7720656.06 USD-S7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,720,656	0.95846777				(1,107,692)		(1,107,692)		(757,436)			51,831		0003
EUR/S 6838140.00 USD-L6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		6,838,140	0.877431582				353,499		353,499		585,895			45,907		0003
EUR/S 7294483.20 USD-L6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		7,294,483	0.877375384				381,129		381,129		619,901			49,928		0003
EUR/S 8913060.00 USD-L7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/29/2024	10/25/2027		8,913,060	0.875120329				438,499		438,499		759,334			60,063		0003
EUR/S 5897482.50 USD-L5250000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		5,897,483	0.890210357				324,911		324,911		609,412			21,608		0003
EUR/S 2311011.00 USD-L2060000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		2,311,011	0.891384766				150,641		150,641		208,934			14,313		0003
EUR/S 4837070.00 USD-L4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	01/15/2027		4,837,070	0.888967908				291,784		291,784		486,479			24,677		0003
EUR/L 38599.92 USD-S34935.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/07/2024	01/16/2026		38,600	0.90505913				(2,484)		(2,484)		(4,124)			40		0003
EUR/S 7328750.00 USD-L6500000.00EUR	CLO ReInv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/13/2024	07/19/2028		7,328,750	0.88691796				503,168		503,168		592,031			58,523		0003
EUR/S 32092710.00 USD-L28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		32,092,710	0.888052146				2,242,477		2,242,477		2,599,344			255,999		0003
EUR/L 7449180.00 USD-S6000000.00EUR	CLO ReInv6m HNLY 4A D XS2291283294	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/20/2021	01/26/2026		7,449,180	0.805457782				393,551		393,551		659,815			9,941		0003
EUR/L 2464000.00 USD-S2000000.00EUR	CLO ReInv6m ARBR 4A DRR XS2309835267	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/09/2021	01/15/2026		2,464,000	0.811688312				113,502		113,502		221,117			2,497		0003
EUR/L 18450000.00 USD-S15000000.00EUR	CLO ReInv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026		18,450,000	0.81300813				821,314		821,314		1,659,600			18,701		0003
EUR/L 26651937.50 USD-S21500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/05/2021	10/21/2026		26,651,938	0.806695573				1,061,559		1,061,559		2,230,568			119,599		0003
EUR/L 15555400.00 USD-S14000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		15,555,400	0.900009				(1,181,242)		(1,181,242)		(1,410,563)			99,720		0003
EUR/L 1219336.07 USD-S1092839.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	01/16/2026		1,219,336	0.896258125				(65,854)		(65,854)		(128,993)			1,276		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1225586.96 USD-S1094127.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		1,225,587	0.892737583				(66,416)		(66,416)		(128,336)			3,302		0003
EUR/L 1262552.38 USD-S1109789.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		1,262,552	0.879004965				(61,636)		(61,636)		(114,651)			7,171		0003
EUR/L 1695293.02 USD-S1484429.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2027		1,695,293	0.875618405				(80,143)		(80,143)		(149,046)			10,518		0003
EUR/L 1038050.00 USD-S1000000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027		1,038,050	0.963344733				(151,560)		(151,560)		(107,021)			6,087		0003
EUR/L 2389750.00 USD-S2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		2,389,750	0.920598389				(244,817)		(244,817)		(214,893)			17,105		0003
EUR/L 24787519.01 USD-S22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		24,787,519	0.915783463				(2,497,437)		(2,497,437)		(2,110,436)			197,726		0003
EUR/L 20245170.00 USD-S18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		20,245,170	0.918737654				(2,106,375)		(2,106,375)		(1,732,638)			161,493		0003
EUR/L 3501477.00 USD-S3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,501,477	0.89962036				(261,088)		(261,088)		(321,021)			21,685		0003
EUR/L 2753000.00 USD-S2500000.00EUR	CLO ReInv6m CORDA 9A CR XS2378719442	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/05/2023	08/20/2026		2,753,000	0.908100254				(207,813)		(207,813)		(278,244)			10,974		0003
SEK/S 1665597.55 USD-L16738589.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,665,598	10.04959999				161,567		161,567		268,624			5,065		0003
EUR/S 2069696.50 USD-L1835000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		2,069,697	0.886603422				128,732		128,732		179,967			13,947		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.887311446				(71,547)		(71,547)		(97,488)			7,714		0003
EUR/L 1730850.00 USD-S1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/27/2023	12/28/2026		1,730,850	0.866626224				(54,645)		(54,645)		(158,509)			8,619		0003
EUR/S 4375600.00 USD-L4000000.00EUR	CLO ReInv6m CRWPK 1A B1R XS2334258188	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/04/2023	03/16/2026		4,375,600	0.914160344				341,161		341,161		470,225			9,917		0003
EUR/S 14882487.75 USD-L13500000.00EUR	CLO ReInv6m RRME 14A B1N XS2532387631	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		14,882,488	0.907106408				1,037,518		1,037,518		1,541,865			39,911		0003
EUR/S 5673362.49 USD-L5013000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		5,673,362	0.88360298				277,352		277,352		544,159			25,198		0003
EUR/L 2595617.55 USD-S2250000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		2,595,618	0.866845734				(121,861)		(121,861)		(200,397)			21,026		0003
EUR/S 10407062.50 USD-L9125000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		10,407,063	0.876808417				515,898		515,898		906,503			66,716		0003
SEK/L 292747.55 USD-S2924635.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		292,748	9.990300141				(27,270)		(27,270)		(48,195)			900		0003
EUR/S 4440488.80 USD-L3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	09/21/2026		4,440,489	0.886839305				230,358		230,358		430,637			18,882		0003
EUR/S 11283653.70 USD-L9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		11,283,654	0.877375384				589,559		589,559		958,910			77,233		0003
EUR/L 1256249.82 USD-S1108439.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/15/2027		1,256,250	0.882339963				(63,065)		(63,065)		(117,616)			6,409		0003
EUR/L 62035.32 USD-S55507.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2026		62,035	0.894774622				(3,680)		(3,680)		(6,470)			210		0003
EUR/S 1345912.03 USD-L1191642.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2026		1,345,912	0.885378853				66,493		66,493		138,300			4,944		0003
EUR/S 1330473.45 USD-L1166815.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2027		1,330,473	0.876992968				61,887		61,887		120,403			7,557		0003
EUR/S 1556500.00 USD-L1375000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,556,500	0.883392226				90,680		90,680		135,116			10,386		0003
EUR/L 24248.31 USD-S21878.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	03/16/2026		24,248	0.902282675				(1,551)		(1,551)		(2,572)			55		0003
BRL/L 413372.82 USD-S3408754.97BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2030		413,373	8.246200053				(13,449)		(13,449)		(72,570)			4,524		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BRL/L 331376.01 USD-S3045975.11BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2032		331,376	9.19189989				(9,788)		(9,788)		(55,581)			4,156		0003
BRL/L 891683.55 USD-S6374467.33BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/16/2028		891,684	7.148799964				(43,239)		(43,239)		(173,021)			7,453		0003
BRL/S 412331.23 USD-L3287558.14BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2031		412,331	7.973100024				(11,259)		(11,259)		64,680			4,742		0003
BRL/S 384951.22 USD-L3166724.18BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2031		384,951	8.226299893				(11,652)		(11,652)		59,694			4,632		0003
EUR/S 9168800.00 USD-L8000000.00EUR	CLO Reinv6m RRME 9A C XS2388493657	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		9,168,800	0.872524213				343,508		343,508		343,508			40,722		0003
GBP/L 709133.65 USD-S533127.07GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/02/2025	01/11/2027		709,134	0.751800553				(8,106)		(8,106)		(8,106)			3,599		0003
EUR/L 1565280.21 USD-S1361616.43EUR	East Road - 7200561	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/27/2026		1,565,280	0.869886696				(45,380)		(45,380)		(45,380)			4,967		0003
GBP/S 9900458.04 USD-L7381295.65GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/28/2025	07/20/2026		9,900,458	0.745550925				40,522		40,522		40,522			36,735		0003
GBP/S 96237595.86 USD-L71249999.99GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/19/2025	02/25/2026		96,237,596	0.740355153				(227,484)		(227,484)		(227,484)			188,478		0003
EUR/L 2022709.02 USD-S1701989.52EUR	East Road - 7200561	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	05/27/2026		2,022,709	0.841440614				9,420		9,420		9,420			6,418		0003
SEK/S 217875.40 USD-L1978830.21SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		217,875	9.082393928				2,666		2,666		2,666			1,508		0003
BRL/L 667232.82 USD-S4115425.31BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2026		667,233	6.167899999				(35,248)		(35,248)		(126,005)			2,963		0003
EUR/S 12060270.00 USD-L10000000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		12,060,270	0.829168833				(131,313)		(131,313)		(131,313)			61,851		0003
EUR/S 2015557.16 USD-L1691604.71EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	06/30/2026		2,015,557	0.839273995				(11,691)		(11,691)		(11,691)			7,097		0003
CAD/L 21667895.04 USD-S29687183.00CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/09/2025	03/19/2026		21,667,895	1.3701				(36,821)		(36,821)		(36,821)			50,083		0003
EUR/L 481763.98 USD-S432579.67EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	05/15/2026		481,764	0.897907872				(28,988)		(28,988)		(28,988)			1,465		0003
EUR/L 347138.30 USD-S308101.80EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	02/16/2027		347,138	0.887547701				(19,804)		(19,804)		(19,804)			1,844		0003
EUR/S 10880429.98 USD-L9250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		10,880,430	0.850150225				131,237		131,237		131,237			51,097		0003
GBP/L 6424632.00 USD-S4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/15/2025	03/17/2026		6,424,632	0.747124505				(42,906)		(42,906)		(42,906)			14,658		0003
EUR/L 7927680.00 USD-S6400000.00EUR	CLO Reinv6m RFTE 2021-1A C XS2314307096	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,927,680	0.807297974				404,090		404,090		(705,221)			9,279		0003
EUR/L 5639140.00 USD-S4600000.00EUR	CLO Reinv6m ADAGI IV-A CRR XS2331322417	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026		5,639,140	0.815727221				233,038		233,038		(509,712)			5,716		0003
EUR/L 11670240.00 USD-S9488000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026		11,670,240	0.81300813				519,508		519,508		(1,049,752)			11,829		0003
EUR/L 7281250.00 USD-S5825000.00EUR	CLO Reinv6m SNDPE 1A DR XS2339926078	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026		7,281,250	0.8				392,995		392,995		(626,144)			22,141		0003
EUR/L 5351780.00 USD-S4300000.00EUR	CLO Reinv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/12/2021	01/15/2027		5,351,780	0.803470995				217,026		217,026		(435,024)			27,303		0003
EUR/L 27000000.00 USD-S21600000.00EUR	CLO Reinv6m DUNEP 1A DR XS2401573147	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2021	11/20/2026		27,000,000	0.8				1,256,128		1,256,128		(2,213,006)			127,192		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 26A C XS2437855534	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				66,622		66,622		(852,544)			58,056		0003
EUR/L 7769510.00 USD-S7000000.00EUR	CLO Reinv6m JUBIL 2022-26A C XS2494465649	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/27/2022	09/13/2027		7,769,510	0.900957718				(602,139)		(602,139)		(701,363)			50,671		0003
SEK/L 129492487.42 USD-S12897840 22.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/02/2022	05/15/2026		129,492,487	9.9603				(11,314,189)		(11,314,189)		(20,651,185)			393,763		0003
EUR/L 14812258.44 USD-S14000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,812,258	0.945163093				(1,690,841)		(1,690,841)		(1,624,483)			39,723		0003
EUR/L 11286450.00 USD-S10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		11,286,450	0.930319099				(1,262,440)		(1,262,440)		(1,054,543)			76,514		0003
EUR/S 8273148.00 USD-L7240000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,273,148	0.875120329				407,017		407,017		704,818			55,751		0003
EUR/S 4487400.00 USD-L4000000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		4,487,400	0.891384766				292,506		292,506		405,697			27,792		0003
EUR/S 75882.97 USD-L68056.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		75,883	0.896860916				4,482		4,482		7,983			204		0003
EUR/S 2281426.00 USD-L2000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		2,281,426	0.876644695				123,844		123,844		187,038			16,941		0003
EUR/S 3630080.00 USD-L3200000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		3,630,080	0.881523272				188,608		188,608		330,119			20,836		0003
EUR/S 1439448.97 USD-L1292608.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	06/16/2026		1,439,449	0.897988506				90,875		90,875		150,670			4,868		0003
EUR/L 704032.15 USD-S647540.10EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	04/24/2026		704,032	0.919759275				60,876		60,876		(75,891)			1,967		0003
EUR/S 3382500.00 USD-L3000000.00EUR	CLO Reinv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S60X2D1J857QP30	12/13/2024	07/19/2028		3,382,500	0.88691796				232,231		232,231		273,245			27,011		0003
EUR/S 25566556.00 USD-L22700000.00EUR	CLO Reinv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		25,566,556	0.88787868				1,781,524		1,781,524		2,070,096			203,941		0003
EUR/S 2255360.00 USD-L2000000.00EUR	CLO Reinv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		2,255,360	0.88677639				154,389		154,389		182,242			17,991		0003
EUR/L 11808500.00 USD-S9500000.00EUR	CLO Reinv6m OZLME 2A CR XS2334573701	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026		11,808,500	0.804505229				643,476		643,476		(1,046,054)			11,969		0003
EUR/L 6498450.00 USD-S5250000.00EUR	CLO Reinv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		6,498,450	0.807884957				200,121		200,121		(508,366)			39,190		0003
EUR/L 1988121.80 USD-S1774000.00EUR	CLO Reinv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	03/20/2023	07/15/2027		1,988,122	0.892299456				(131,712)		(131,712)		(179,971)			12,324		0003
EUR/L 1591562.50 USD-S1375000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,591,563	0.863930886				(57,626)		(57,626)		(133,408)			10,619		0003
EUR/L 115301.29 USD-S103409.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		115,301	0.896860998				(6,810)		(6,810)		(12,129)			311		0003
EUR/L 64456.54 USD-S57026.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		64,457	0.88472093				(3,568)		(3,568)		(5,911)			366		0003
EUR/S 45926.89 USD-L40818.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	03/16/2026		45,927	0.888762335				2,205		2,205		4,798			104		0003
EUR/S 42325.40 USD-L37500.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	06/16/2026		42,325	0.886006511				2,072		2,072		4,371			143		0003
SEK/L 142463886.01 USD-S1347024535.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2025	05/15/2026		142,463,886	9.4552				(4,908,670)		(4,908,670)		(4,908,670)			433,207		0003
EUR/S 7027247.09 USD-L5975000.00EUR	CLO Reinv6m ANCHE 2A DR XS2320766319	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2025	01/15/2026		7,027,247	0.850261834				(931)		(931)		(931)			7,123		0003
EUR/S 2473221.58 USD-L2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2025	09/28/2026		2,473,222	0.832921731				(25,257)		(25,257)		(25,257)			10,655		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 843086.96 USD-S757014.42EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	05/15/2026		843,087	0.897907874				(50,729)		(50,729)		(50,729)			2,564		0003
EUR/L 543353.19 USD-S480503.35EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	05/14/2027		543,353	0.884329675				(30,223)		(30,223)		(30,223)			3,177		0003
EUR/L 483509.39 USD-S425961.94EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	08/16/2027		483,509	0.880979664				(26,178)		(26,178)		(26,178)			3,081		0003
EUR/L 886511.75 USD-S777573.68EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	11/15/2027		886,512	0.877116045				(46,059)		(46,059)		(46,059)			6,068		0003
EUR/S 2651059.80 USD-L2250000.00EUR	CLO Reinv6m ACLO 8A B1 XS2342627267	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	06/23/2026		2,651,060	0.848717181				13,510		13,510		13,510			9,152		0003
EUR/L 137558067.28 USD-S118228581.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	01/15/2026		137,558,067	0.85948126				(1,473,116)		(1,473,116)		(1,473,116)			139,428		0003
EUR/S 13421719.55 USD-L11513000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/21/2025	01/15/2026		13,421,720	0.857788747				117,020		117,020		117,020			13,604		0003
EUR/L 5834001.74 USD-S4937876.00EUR	Coupon Hedge CLO MJSD	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/15/2025	03/17/2026		5,834,002	0.846396045				11,023		11,023		11,023			13,311		0003
EUR/L 8174400.00 USD-S6500000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		8,174,400	0.795165394				449,796		449,796		(678,381)			33,418		0003
EUR/L 22355250.00 USD-S18175000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026		22,355,250	0.81300813				995,159		995,159		(2,010,882)			22,659		0003
EUR/L 7500000.00 USD-S6000000.00EUR	CLO Reinv6m SNDPE 1A CR XS2339925773	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/11/2021	05/15/2026		7,500,000	0.8				404,802		404,802		(644,955)			22,806		0003
EUR/L 7513200.00 USD-S6000000.00EUR	CLO Reinv6m CORDA 20A D XS2339007028	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		7,513,200	0.798594474				407,492		407,492		(640,000)			25,334		0003
EUR/L 9402573.00 USD-S7500000.00EUR	CLO Reinv6m PRVD 3A DR XS2356226618	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		9,402,573	0.797654004				508,224		508,224		(793,313)			34,451		0003
EUR/L 1227900.00 USD-S1000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2021	01/16/2026		1,227,900	0.814398567				52,598		52,598		(110,706)			1,285		0003
EUR/L 1645077.00 USD-S1330000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2021	06/22/2026		1,645,077	0.808472795				69,823		69,823		(142,478)			5,663		0003
EUR/S 4711402.00 USD-L3950000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	01/18/2028		4,711,402	0.838391629				46,390		46,390		46,390			33,723		0003
EUR/S 8268721.84 USD-L6920000.00EUR	CLO Reinv6m DRYD 2013-29A XS1735593300	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	01/15/2027		8,268,722	0.836888716				(14,844)		(14,844)		(14,844)			42,185		0003
EUR/L 5313564.95 USD-S4581105.70EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2025	11/15/2027		5,313,565	0.862152951				(186,165)		(186,165)		(186,165)			36,370		0003
EUR/L 936737.73 USD-S844212.09EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	02/17/2026		936,738	0.901225672				(57,506)		(57,506)		(57,506)			1,698		0003
EUR/L 431876.72 USD-S386294.03EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	08/14/2026		431,877	0.894454394				(25,680)		(25,680)		(25,680)			1,699		0003
EUR/L 755784.27 USD-S676014.55EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	08/14/2026		755,784	0.894454379				(44,939)		(44,939)		(44,939)			2,974		0003
EUR/L 386318.33 USD-S344189.53EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	11/16/2026		386,318	0.890947965				(22,532)		(22,532)		(22,532)			1,809		0003
EUR/S 8851230.00 USD-L7500000.00EUR	CLO Reinv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		8,851,230	0.847339861				68,427		68,427		68,427			39,719		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 155247495.32 USD-S116763083.56GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/24/2025	01/28/2026		155,247,495	0.752109291				(2,107,234)		(2,107,234)		(2,107,234)			214,994		0003
EUR/S 2304524.60 USD-L2000000.00EUR	CLO Reinv6m ARBR 4A CRR XS2309834450	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/05/2025	01/15/2026		2,304,525	0.867857952				47,380		47,380		47,380			2,336		0003
EUR/S 3516330.00 USD-L3000000.00EUR	CLO Reinv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	07/15/2026		3,516,330	0.853162246				39,324		39,324		39,324			12,884		0003
EUR/L 37626343.83 USD-S29566512.52EUR	RME Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		37,626,344	0.785792865				(462,225)		(462,225)		(462,225)			545,880		0003
GBP/L 47364070.30 USD-S35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/10/2025	01/30/2026		47,364,070	0.750870879				(563,671)		(563,671)		(563,671)			67,894		0003
EUR/S 5749970.61 USD-L4869979.86EUR	Irish RPL UPB	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/15/2025	03/17/2026		5,749,971	0.846957348				(7,058)		(7,058)		(7,058)			13,119		0003
GBP/L 36442729.54 USD-S27148455.72GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/16/2025	01/28/2026		36,442,730	0.744962193				(143,645)		(143,645)		(143,645)			50,468		0003
GBP/L 15026134.99 USD-S11184861.93GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	03/17/2026		15,026,135	0.744360538				(44,391)		(44,391)		(44,391)			34,283		0003
GBP/L 52704021.15 USD-S39118542.52GBP	Falkor Senior Non-Callable	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	12/22/2025	01/05/2026		52,704,021	0.7422307				(15,913)		(15,913)		(15,913)			30,842		0003
EUR/L 7122525.00 USD-S5750000.00EUR	CLO Reinv6m RFTE 2021-1A D XS2314307682	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	07/20/2021	01/20/2026		7,122,525	0.807297974				363,049		363,049		(633,597)			8,336		0003
EUR/L 535278.70 USD-S482406.91EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	02/17/2026		535,279	0.901225679				(32,861)		(32,861)		(32,861)			971		0003
EUR/L 676057.08 USD-S602331.69EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/07/2023	11/16/2026		676,057	0.89094798				(39,430)		(39,430)		(39,430)			3,165		0003
AUD/S 3059796.60 USD-L4686525.79AUD	Project Perth - 1BANOV91P	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/10/2025	03/19/2026		3,059,797	1.531646185				67,160		67,160		67,160			7,072		0003
EUR/L 14810937.06 USD-S12664794.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/14/2025	02/17/2026		14,810,937	0.855097415				(104,620)		(104,620)		(104,620)			26,855		0003
EUR/S 5380325.14 USD-L4600000.00EUR	CLO Reinv6m ADAGI IV-A CRR XS2331322417	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/04/2025	01/15/2026		5,380,325	0.854966917				29,056		29,056		29,056			5,453		0003
GBP/S 6420224.16 USD-L4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/18/2025	03/17/2026		6,420,224	0.747637447				47,314		47,314		47,314			14,648		0003
GBP/L 52657000.66 USD-S39118542.52GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/22/2025	01/05/2026		52,657,001	0.742893481				(62,933)		(62,933)		(62,933)			30,814		0003
GBP/L 52657000.66 USD-S39118542.52GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/22/2025	01/05/2026		52,657,001	0.742893481				(62,933)		(62,933)		(62,933)			30,814		0003
GBP/S 158336212.70 USD-L117355627.56GBP	Falkor Senior Non-Callable	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2025	01/05/2026		158,336,213	0.741179959				(176,411)		(176,411)		(176,411)			92,657		0003
EUR/L 7432200.00 USD-S6000000.00EUR	CLO Reinv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	07/20/2021	01/15/2026		7,432,200	0.807297974				380,646		380,646		(661,716)			7,533		0003
EUR/L 8577625.29 USD-S6900000.00EUR	CLO Reinv6m OCPE 2019-3A DR XS2331769401	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		8,577,625	0.804418445				468,291		468,291		(759,728)			8,694		0003
EUR/L 1557820.38 USD-S1250000.00EUR	CLO Reinv6m CRWPK 1A B2R XS2334258857	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		1,557,820	0.802403163				84,092		84,092		(136,122)			3,531		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 23A D XS2336489146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.800501434				342,066		342,066		(540,926)			16,750		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 23A C XS2336489062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.800501434				342,066		342,066		(540,926)			16,750		0003
EUR/L 13108200.00 USD-S10500000.00EUR	CLO Reinv6m ARBR 9A C XS2335992124	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		13,108,200	0.801025312				691,828		691,828		(1,129,365)			39,860		0003
EUR/L 20193337.50 USD-S16125000.00EUR	CLO Reinv6m NWDSE 2020-21A DR XS2345834928	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		20,193,338	0.798530704				1,096,722		1,096,722		(1,719,933)			68,090		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 10054400.00 USD-S8000000.00EUR	CLO Reinv6m RRME 9A C XS2388493657	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		10,054,400	0.795671547				530,755		530,755		(825,390)			44,656		0003
EUR/L 7678115.10 USD-S6150000.00EUR	CLO Reinv6m BECLO 10A CR XS2398805098	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		7,678,115	0.800977834				358,205		358,205		(636,720)			34,102		0003
BRL/L 523135.64 USD-S3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2029		523,136	7.583999993				(15,469)		(15,469)		(96,442)			5,093		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.887311446				(71,547)		(71,547)		(97,488)			7,714		0003
EUR/L 992640.00 USD-S880000.00EUR	CLO Reinv6m MILPK 1A OE XS1823316788	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/21/2023	01/18/2028		992,640	0.886524823				(63,592)		(63,592)		(84,118)			7,105		0003
EUR/L 429855.40 USD-S377000.00EUR	CLO Reinv6m CORDA 3A DRR XS1823358350	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	04/03/2028		429,855	0.877039116				(23,716)		(23,716)		(35,088)			3,229		0003
EUR/L 111054.66 USD-S97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	08/16/2027		111,055	0.874469923				(5,191)		(5,191)		(9,654)			708		0003
EUR/L 1403750.00 USD-S1250000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,403,750	0.89047195				(85,093)		(85,093)		(131,793)			7,529		0003
GBP/S 2230615.16 USD-L1762148.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026		2,230,615	0.789983015				142,610		142,610		174,063			8,276		0003
EUR/S 330390.78 USD-L290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		330,391	0.879507473				16,202		16,202		32,875			1,686		0003
GBP/S 48724.90 USD-L38387.22GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026		48,725	0.787835788				3,008		3,008		3,807			51		0003
GBP/S 169855.75 USD-L137535.02GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		169,856	0.809716598				15,374		15,374		15,374			630		0003
EUR/S 2500371.30 USD-L2100000.00EUR	CLO Reinv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	10/15/2026		2,500,371	0.839875262				(3,390)		(3,390)		(3,390)			11,105		0003
EUR/L 2772959.16 USD-S2325094.76EUR	East Road - 7200561 .	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	05/27/2026		2,772,959	0.838488642				22,597		22,597		22,597			8,799		0003
EUR/L 1332536.62 USD-S1139355.09EUR	Saint James Albany Paris- 50229626	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	01/15/2026		1,332,537	0.855027226				(7,291)		(7,291)		(7,291)			1,351		0003
EUR/L 14352336.20 USD-S12335564.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	01/15/2026		14,352,336	0.85948126				(153,700)		(153,700)		(153,700)			14,547		0003
EUR/L 18798000.00 USD-S15000000.00EUR	CLO Reinv6m AVOCA 10A CRR XS2305548468	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2021	07/15/2026		18,798,000	0.797957229				1,009,439		1,009,439		1,009,439			68,875		0003
EUR/L 116721.19 USD-S106071.60EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2023	01/26/2026		116,721	0.90876044				(7,973)		(7,973)		(7,973)			156		0003
EUR/L 319501.28 USD-S276435.77EUR	Saint James Albany Paris- 50229626	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	01/15/2026		319,501	0.865210211				(5,574)		(5,574)		(5,574)			324		0003
EUR/L 3707165.94 USD-S3187800.00EUR	Project Windmill-105000001	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/17/2025	01/15/2026		3,707,166	0.85990216				(41,535)		(41,535)		(41,535)			3,758		0003
EUR/L 1931955.00 USD-S1850000.00EUR	CLO Reinv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		1,931,955	0.95757924				(259,704)		(259,704)		(207,769)			8,581		0003
EUR/L 570157.50 USD-S550000.00EUR	CLO Reinv6m NEUBE 2021-2A C XS2374582224	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/07/2022	10/15/2026		570,158	0.964645734				(81,302)		(81,302)		(61,950)			2,532		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(204,267)		(204,267)		(164,638)			8,044		0003
EUR/L 1284768.75 USD-S1250000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,769	0.972937737				(185,675)		(185,675)		(147,852)			2,378		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1588350.00 USD-S1500000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				(186,582)		(186,582)		(169,738)			6,291		0003
EUR/L 798450.00 USD-S750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				(92,434)		(92,434)		(81,873)			4,073		0003
EUR/L 9233125.00 USD-S8500000.00EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		9,233,125	0.920598389				(945,882)		(945,882)		(830,269)			66,088		0003
EUR/L 31020825.00 USD-S28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		31,020,825	0.918737654				(3,227,510)		(3,227,510)		(2,654,849)			247,448		0003
EUR/L 6973248.00 USD-S6400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		6,973,248	0.917793258				(718,468)		(718,468)		(595,497)			55,684		0003
EUR/L 6963783.00 USD-S6225000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		6,963,783	0.89391068				(520,698)		(520,698)		(581,405)			53,291		0003
EUR/L 5031000.00 USD-S4500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		5,031,000	0.894454383				(371,191)		(371,191)		(428,469)			36,843		0003
EUR/S 3483270.00 USD-L3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,483,270	0.904322662				278,389		278,389		321,885			21,573		0003
EUR/L 1671600.00 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2021-2A C XS2391834848	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/15/2026		1,671,600	0.897343862				(108,278)		(108,278)		(163,942)			7,424		0003
EUR/L 2349270.00 USD-S2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		2,349,270	0.893894699				(165,727)		(165,727)		(206,650)			15,879		0003
EUR/L 2990520.00 USD-S2700000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027		2,990,520	0.902853016				(220,639)		(220,639)		(289,661)			15,237		0003
EUR/L 2517240.00 USD-S2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		2,517,240	0.873973082				(129,097)		(129,097)		(205,353)			18,692		0003
EUR/L 2288400.00 USD-S2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		2,288,400	0.873973082				(117,361)		(117,361)		(186,685)			16,992		0003
EUR/S 3857130.00 USD-L3400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/16/2023	07/19/2028		3,857,130	0.8818442				241,484		241,484		308,454			30,801		0003
EUR/L 1125550.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2023	10/15/2027		1,125,550	0.888454533				(72,107)		(72,107)		(98,490)			7,527		0003
EUR/L 2371060.00 USD-S2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	09/28/2026		2,371,060	0.868809731				(74,051)		(74,051)		(222,820)			10,215		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A ONE XS1582975741	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.861103935				(36,002)		(36,002)		(99,189)			7,269		0003
EUR/S 6614439.00 USD-L6000000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		6,614,439	0.907106408				461,119		461,119		685,274			17,738		0003
EUR/S 15433691.00 USD-L14000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		15,433,691	0.907106408				1,075,944		1,075,944		1,598,972			41,389		0003
EUR/L 1410093.81 USD-S1255593.08EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	06/16/2026		1,410,094	0.890432304				(76,407)		(76,407)		(146,355)			4,769		0003
EUR/S 4444600.00 USD-L4000000.00EUR	CLO ReInv6m CLNPK 1A CE XS1622862263	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	06/12/2026		4,444,600	0.899968501				290,213		290,213		466,443			14,851		0003
EUR/S 3395775.00 USD-L3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		3,395,775	0.883450759				175,179		175,179		318,176			17,415		0003
EUR/S 8974800.00 USD-L8000000.00EUR	CLO ReInv6m HARVT 29A D XS2498563712	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		8,974,800	0.891384766				585,012		585,012		811,394			55,583		0003
EUR/S 105400.96 USD-L93664.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	03/16/2026		105,401	0.888651963				5,048		5,048		11,011			239		0003
SEK/S 876305.81 USD-L8677618.27SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		876,306	9.902499985				70,270		70,270		142,478			1,986		0003
EUR/S 11449800.00 USD-L10000000.00EUR	CLO ReInv6m TIKEH 7A C XS2513944152	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	10/20/2027		11,449,800	0.873777701				539,332		539,332		973,908			76,866		0003
EUR/L 12145100.00 USD-S11000000.00EUR	CLO TERM ARESE 11A DR XS2333702749	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		12,145,100	0.905715062				(788,365)		(788,365)		(1,270,501)			17,409		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 5821987.50 USD-L5250000.00EUR	CLO Reinv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/06/2023	06/15/2027		5,821,988	0.901753911				444,279		444,279		540,139			35,111		0003
EUR/L 1127890.00 USD-S1000000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		1,127,890	0.886611283				(72,367)		(72,367)		(95,594)			8,073		0003
EUR/S 15967000.00 USD-L14000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		15,967,000	0.876808417				791,514		791,514		1,390,799			102,358		0003
EUR/L 634174.91 USD-S564689.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	06/16/2026		634,175	0.89043231				(34,363)		(34,363)		(65,822)			2,145		0003
EUR/L 67656.18 USD-S60743.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	03/16/2026		67,656	0.89782722				(3,972)		(3,972)		(7,141)			153		0003
EUR/L 15856925.00 USD-S12550000.00EUR	CLO Reinv6m PENTA 2021-10A D XS2401708768	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027		15,856,925	0.791452315				798,483		798,483		(1,210,390)			93,258		0003
EUR/L 24756000.00 USD-S20000000.00EUR	CLO Reinv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		24,756,000	0.807884957				762,366		762,366		(1,936,634)			149,297		0003
EUR/L 32182800.00 USD-S26000000.00EUR	CLO Reinv6m AQUE 2021-6A D XS2406748074	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		32,182,800	0.807884957				991,076		991,076		(2,517,624)			194,086		0003
EUR/L 23276250.00 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/16/2022	09/30/2027		23,276,250	0.80554213				705,245		705,245		(1,749,616)			153,868		0003
EUR/L 5151300.00 USD-S4200000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		5,151,300	0.81532817				124,219		124,219		(416,876)			29,227		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 26A B2 XS2437855377	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				66,622		66,622		(852,544)			58,056		0003
EUR/L 24965247.49 USD-S21268740.41EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		24,965,247	0.85193389				(138,571)		(138,571)		(2,364,151)			68,837		0003
EUR/L 10336665.00 USD-S9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		10,336,665	0.919058516				(999,634)		(999,634)		(978,753)			64,017		0003
EUR/L 35399115.00 USD-S33500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		35,399,115	0.946351342				(4,089,976)		(4,089,976)		(3,888,983)			94,932		0003
EUR/L 14283249.21 USD-S13500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,283,249	0.945163093				(1,630,454)		(1,630,454)		(1,566,466)			38,304		0003
EUR/L 6348110.76 USD-S6000000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		6,348,111	0.945163093				(724,646)		(724,646)		(696,207)			17,024		0003
EUR/L 5243096.70 USD-S5013000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		5,243,097	0.956114351				(695,924)		(695,924)		(562,653)			23,287		0003
EUR/L 2167243.60 USD-S2060000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		2,167,244	0.95051613				(287,250)		(287,250)		(215,754)			13,422		0003
EUR/L 7042490.33 USD-S6750000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,042,490	0.95846777				(1,010,395)		(1,010,395)		(690,904)			47,278		0003
EUR/L 1552035.00 USD-S1500000.00EUR	CLO Reinv6m RRME 9A A2E XS2388492501	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	10/15/2026		1,552,035	0.96647305				(224,594)		(224,594)		(169,081)			6,893		0003
EUR/L 6789062.50 USD-S6250000.00EUR	CLO Reinv6m ARESE 16A D XS2465010093	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		6,789,063	0.920598389				(695,502)		(695,502)		(610,492)			48,594		0003
EUR/L 2183922.38 USD-S2000000.00EUR	CLO Reinv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		2,183,922	0.915783463				(220,039)		(220,039)		(185,942)			17,421		0003
SEK/L 12880146.38 USD-S130153879.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		12,880,146	10.105				(1,326,348)		(1,326,348)		(2,091,668)			39,166		0003
EUR/S 1332828.22 USD-L1172479.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/15/2027		1,332,828	0.879693161				65,655		65,655		132,648			6,800		0003
BRL/L 886725.93 USD-S7046988.31BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2030		886,726	7.947199999				(31,643)		(31,643)		(161,145)			9,184		0003
BRL/L 384842.80 USD-S3287558.14BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2031		384,843	8.542600095				(11,604)		(11,604)		(66,195)			4,426		0003
BRL/L 966611.70 USD-S6666817.55BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/17/2028		966,612	6.897099994				(49,591)		(49,591)		(189,006)			7,323		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
BRL/S 934042.63 USD-L6374467.33BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/16/2028		934,043	6.824599997				4,639		4,639		170,792			7,807		0003
BRL/S 941997.39 USD-L7046988.31BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2030		941,997	7.480900037				(16,104)		(16,104)		158,097			9,756		0003
EUR/S 1669800.00 USD-L1500000.00EUR	CLO Reinv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/05/2025	04/15/2027		1,669,800	0.898311175				124,022		124,022		124,022			9,474		0003
EUR/S 7436000.00 USD-L6500000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		7,436,000	0.874125874				280,873		280,873		280,873			30,399		0003
EUR/L 1765773.15 USD-S1525241.10EUR	East Road - 7200561	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/15/2025	05/27/2026		1,765,773	0.863780888				(38,439)		(38,439)		(38,439)			5,603		0003
GBP/L 188424.23 USD-S142501.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		188,424	0.75628023				(3,289)		(3,289)		(3,289)			956		0003
SEK/L 100989535.49 USD-S954876256.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2025	05/15/2026		100,989,536	9.4552				(3,479,649)		(3,479,649)		(3,479,649)			307,091		0003
GBP/L 131653.54 USD-S98703.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		131,654	0.749721276				(1,137)		(1,137)		(1,137)			668		0003
GBP/L 126772.42 USD-S93977.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		126,772	0.74130848				340		340		340			643		0003
EUR/L 2399994.61 USD-S2031954.08EUR	East Road - 7200561	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/16/2025	05/27/2026		2,399,995	0.846649435				(3,610)		(3,610)		(3,610)			7,615		0003
GBP/L 72287.02 USD-S53894.14GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		72,287	0.74555764				(219)		(219)		(219)			367		0003
BRL/L 596483.24 USD-S4249644.84BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/16/2028		596,483	7.12499994				(26,978)		(26,978)		(115,241)			4,986		0003
BRL/L 278302.06 USD-S2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2030		278,302	8.165599996				(6,660)		(6,660)		(48,229)			3,046		0003
EUR/L 282275.00 USD-S250000.00EUR	CLO Reinv6m CORDA 3A B1RR XS1823355927	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/09/2023	10/05/2026		282,275	0.885661146				(14,384)		(14,384)		(27,228)			1,232		0003
EUR/L 14684392.00 USD-S11740000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		14,684,392	0.799488327				708,268		708,268		(1,212,991)			65,671		0003
EUR/L 14151200.00 USD-S11200000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		14,151,200	0.791452315				712,591		712,591		(1,080,189)			83,227		0003
EUR/L 16413952.00 USD-S13220000.00EUR	CLO Reinv6m BECLO 12A D XS2404588456	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		16,413,952	0.805412371				626,852		626,852		(1,337,595)			84,179		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO Reinv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				174,454		174,454		(495,006)			34,952		0003
EUR/L 4401360.00 USD-S3600000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,401,360	0.817929004				93,029		93,029		(357,968)			24,972		0003
EUR/L 4349600.00 USD-S4000000.00EUR	CLO Reinv6m JUBIL 2021-25A B1 XS2402444033	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2022	11/16/2026		4,349,600	0.919624793				(397,669)		(397,669)		(438,557)			20,363		0003
EUR/L 3809050.00 USD-S3500000.00EUR	CLO Reinv6m NWDSE 2020-21X B1R XS2345832807	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/18/2022	06/15/2026		3,809,050	0.918864284				(326,598)		(326,598)		(397,172)			12,844		0003
EUR/L 3342000.00 USD-S3000000.00EUR	CLO Reinv6m FICLO 2022-1A C XS2511429552	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027		3,342,000	0.897666068				(248,977)		(248,977)		(297,162)			22,350		0003
EUR/L 9747457.50 USD-S9075000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		9,747,458	0.93101201				(1,096,370)		(1,096,370)		(913,911)			65,686		0003
EUR/L 13923900.00 USD-S13500000.00EUR	CLO Reinv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/29/2022	01/25/2027		13,923,900	0.969555943				(2,099,367)		(2,099,367)		(1,489,990)			71,964		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1939540.00 USD-S1850000.00EUR	CLO Relnv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		1,939,540	0.953834414				(256,928)		(256,928)		(203,284)			9,895		0003
EUR/L 3130500.00 USD-S3000000.00EUR	CLO Relnv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		3,130,500	0.958313368				(415,205)		(415,205)		(343,699)			11,470		0003
EUR/L 2365987.50 USD-S2250000.00EUR	CLO Relnv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		2,365,988	0.950977129				(312,002)		(312,002)		(239,384)			13,874		0003
EUR/L 1714350.00 USD-S1650000.00EUR	CLO Relnv6m SNDPE 2A B1R XS2439760062	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027		1,714,350	0.962463908				(247,675)		(247,675)		(177,711)			9,789		0003
EUR/L 6259991.40 USD-S6000000.00EUR	CLO Relnv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		6,259,991	0.95846777				(898,129)		(898,129)		(614,137)			42,025		0003
EUR/L 1550850.00 USD-S1500000.00EUR	CLO Relnv6m BECLO 11A D XS2364592688	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		1,550,850	0.967211529				(221,822)		(221,822)		(172,385)			5,711		0003
EUR/L 3112800.00 USD-S3000000.00EUR	CLO Relnv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		3,112,800	0.963762529				(437,714)		(437,714)		(340,515)			12,932		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO Relnv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(181,381)		(181,381)		(159,769)			1,424		0003
EUR/L 104348.22 USD-S93267.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		104,348	0.893814863				(6,199)		(6,199)		(10,824)			383		0003
EUR/L 86523.11 USD-S77080.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		86,523	0.890868578				(5,132)		(5,132)		(8,800)			385		0003
EUR/S 1348737.76 USD-L1197536.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2026		1,348,738	0.887894449				65,377		65,377		140,466			3,634		0003
EUR/S 1339249.58 USD-L1181767.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2026		1,339,250	0.882410036				65,966		65,966		134,925			5,958		0003
BRL/L 1031062.91 USD-S6205142.82BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2026		1,031,063	6.018200015				(74,866)		(74,866)		(199,342)			2,765		0003
BRL/L 357220.52 USD-S3166724.18BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2031		357,221	8.864899978				(10,964)		(10,964)		(61,208)			4,298		0003
BRL/S 1026802.71 USD-L6173137.92BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2026		1,026,803	6.012000027				27,624		27,624		187,892			4,560		0003
BRL/S 929608.38 USD-L5762642.34BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2027		929,608	6.198999992				29,617		29,617		181,609			5,274		0003
BRL/S 440800.58 USD-L3408754.97BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2030		440,801	7.733100011				(9,804)		(9,804)		71,052			4,825		0003
EUR/S 3592080.00 USD-L3000000.00EUR	CLO Relnv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		3,592,080	0.835170709				31,018		31,018		31,018			27,230		0003
EUR/L 1773628.28 USD-S1502085.73EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	05/27/2026		1,773,628	0.846899966				(3,194)		(3,194)		(3,194)			5,628		0003
BRL/L 668251.34 USD-S4436320.17BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2027		668,251	6.638699999				(34,425)		(34,425)		(130,002)			4,469		0003
BRL/L 645680.98 USD-S4444545.03BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/17/2028		645,681	6.883500006				(31,880)		(31,880)		(125,939)			4,892		0003
BRL/L 662753.06 USD-S4861956.45BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/16/2029		662,753	7.336000003				(23,712)		(23,712)		(125,132)			6,014		0003
GBP/L 21560138.99 USD-S17116043.80GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/13/2024	02/17/2026		21,560,139	0.793874465				(1,504,570)		(1,504,570)		(1,696,938)			39,093		0003
EUR/L 330982.40 USD-S290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		330,982	0.879004956				(16,158)		(16,158)		(30,056)			1,880		0003
EUR/L 333517.83 USD-S292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2027		333,518	0.875618404				(15,767)		(15,767)		(29,322)			2,069		0003
EUR/L 329330.16 USD-S290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/15/2027		329,330	0.882339959				(16,533)		(16,533)		(30,834)			1,680		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 865488.00 USD-S780000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027		865,488	0.901225667				(62,346)		(62,346)		(83,501)			4,439		0003
EUR/L 3372536.50 USD-S3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028		3,372,537	0.89102075				(240,817)		(240,817)		(280,550)			25,718		0003
EUR/L 1644075.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/05/2023	01/15/2026		1,644,075	0.912367137				(118,486)		(118,486)		(174,137)			1,666		0003
EUR/S 1675050.00 USD-L1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		1,675,050	0.895495657				100,015		100,015		167,187			6,169		0003
EUR/L 561844.00 USD-S500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		561,844	0.889926741				(34,440)		(34,440)		(51,990)			3,188		0003
EUR/L 5685861.28 USD-S5060000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,685,861	0.889926741				(348,531)		(348,531)		(526,140)			32,260		0003
EUR/L 4786110.00 USD-S4260000.00EUR	CLO ReInv6m CADOG 11A CN XS1833626317	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/21/2023	05/17/2027		4,786,110	0.890075656				(298,012)		(298,012)		(438,986)			28,065		0003
EUR/L 3327275.50 USD-S2950000.00EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		3,327,276	0.886611283				(213,482)		(213,482)		(282,001)			23,816		0003
EUR/L 4475760.00 USD-S4000000.00EUR	CLO ReInv6m CLNPK 1A CE XS1622862263	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2023	06/12/2026		4,475,760	0.893702969				(252,197)		(252,197)		(449,108)			14,955		0003
EUR/S 12443124.10 USD-L10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		12,443,124	0.849545493				288,111		288,111		976,645			90,774		0003
EUR/S 2648925.00 USD-L2250000.00EUR	CLO ReInv6m HNLY 9A C XS2549990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		2,648,925	0.849401172				61,311		61,311		207,509			19,399		0003
EUR/S 1496316.50 USD-L1330000.00EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/23/2024	06/22/2026		1,496,317	0.888849384				78,674		78,674		154,932			5,151		0003
EUR/L 1123000.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,123,000	0.89047195				(68,075)		(68,075)		(105,434)			6,023		0003
EUR/S 2529780.00 USD-L2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		2,529,780	0.869640838				113,955		113,955		207,882			18,107		0003
EUR/S 8003726.25 USD-L7125000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		8,003,726	0.890210357				440,951		440,951		827,059			29,325		0003
EUR/L 150291.70 USD-S134935.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	03/16/2026		150,292	0.897827225				(8,823)		(8,823)		(15,863)			341		0003
EUR/S 2509568.60 USD-L2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2024	03/15/2028		2,509,569	0.876644695				136,228		136,228		205,742			18,635		0003
EUR/L 6547690.00 USD-S5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/02/2022	07/15/2027		6,547,690	0.859845228				(191,733)		(191,733)		(559,858)			40,588		0003
EUR/L 3716100.00 USD-S3000000.00EUR	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		3,716,100	0.807297974				188,308		188,308		330,253			4,959		0003
EUR/L 18580500.00 USD-S15000000.00EUR	CLO ReInv6m HNLY 4A C XS2291282304	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		18,580,500	0.807297974				941,540		941,540		1,651,266			24,795		0003
EUR/L 8349917.21 USD-S6700000.00EUR	CLO ReInv6m CRWPK 1A CR XS2334259400	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		8,349,917	0.802403165				450,732		450,732		729,616			18,925		0003
EUR/L 12415180.00 USD-S10000000.00EUR	CLO ReInv6m MDPKE 16A C1 XS2332503841	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		12,415,180	0.805465567				558,369		558,369		1,062,836			45,489		0003
EUR/L 16047057.92 USD-S12800000.00EUR	CLO ReInv6m PRVD 3A CR XS2356225990	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		16,047,058	0.797654004				867,370		867,370		1,353,920			58,796		0003
EUR/L 8202350.00 USD-S6500000.00EUR	CLO ReInv6m BBAME 2A D XS2385782649	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027		8,202,350	0.792455821				436,587		436,587		652,600			41,846		0003
EUR/L 12047774.10 USD-S9650000.00EUR	CLO ReInv6m BECLO 10A DR XS2398805254	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		12,047,774	0.800977834				562,061		562,061		999,080			53,509		0003
EUR/L 12416000.00 USD-S10000000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		12,416,000	0.805412371				474,170		474,170		1,011,796			63,675		0003
EUR/L 30365300.00 USD-S24500000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027		30,365,300	0.80684202				1,113,589		1,113,589		2,484,285			154,915		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 44308550.00 USD-S35750000.00EUR	CLO Reinv6m RRME 5A ORN XS2406903810	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027		44,308,550	0.80684202				1,624,932		1,624,932		(3,625,028)			226,049		0003
EUR/L 13345050.00 USD-S10750000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	02/16/2022	09/30/2027		13,345,050	0.80554213				404,341		404,341		(1,003,113)			88,217		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				258,090		258,090		(694,815)			62,617		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.817929004				134,375		134,375		(517,064)			36,071		0003
EUR/L 13241800.00 USD-S11000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		13,241,800	0.830702775				86,217		86,217		(1,103,292)			75,131		0003
EUR/L 407717.45 USD-S347348.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		407,717	0.851933882				(2,263)		(2,263)		(38,610)			1,124		0003
EUR/L 4352280.00 USD-S4000000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		4,352,280	0.919058516				(420,899)		(420,899)		(412,107)			26,955		0003
EUR/L 10138787.50 USD-S9125000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		10,138,788	0.900009				(769,917)		(769,917)		(919,385)			64,996		0003
EUR/L 2645046.15 USD-S2500000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		2,645,046	0.945163093				(301,936)		(301,936)		(290,086)			7,093		0003
EUR/L 30612.69 USD-S27455.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		30,613	0.896860746				(1,808)		(1,808)		(3,220)			82		0003
GBP/L 16013509.62 USD-S12283878.45GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		16,013,510	0.767094706				(530,170)		(530,170)		(1,213,385)			59,417		0003
BRL/S 629136.89 USD-L3841761.53BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2027		629,137	6.10640004				10,745		10,745		120,641			3,570		0003
BRL/S 260433.18 USD-L2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2031		260,433	8.106300127				(10,866)		(10,866)		39,589			3,134		0003
EUR/S 111205.20 USD-L97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	08/16/2027		111,205	0.873286141				5,048		5,048		9,646			709		0003
GBP/S 48111.29 USD-L37935.18GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		48,111	0.788488107				2,980		2,980		3,748			177		0003
GBP/S 1530283.22 USD-L1239095.72GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,530,283	0.809716596				138,506		138,506		138,506			5,678		0003
GBP/S 138046.85 USD-L107155.69GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		138,047	0.776226984				6,268		6,268		6,268			512		0003
EUR/S 442786.50 USD-L377000.00EUR	CLO Reinv6m CORDA 3A DRR XS1823358350	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	04/10/2025	04/03/2028		442,787	0.851426139				11,717		11,717		11,717			3,326		0003
EUR/L 215962.56 USD-S184628.52EUR	Saint James Albany Paris- 50229626	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	01/15/2026		215,963	0.854909851				(1,152)		(1,152)		(1,152)			219		0003
GBP/L 33127933.35 USD-S24670787.42GBP	CML Canary Wharf 7410029	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2025	01/12/2026		33,127,933	0.744712541				(120,389)		(120,389)		(120,389)			30,033		0003
EUR/L 108509.19 USD-S92778.31EUR	Saint James Albany Paris- 50229626	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	01/15/2026		108,509	0.85502721				(594)		(594)		(594)			110		0003
EUR/L 605194.37 USD-S518000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		605,194	0.855923362				(3,949)		(3,949)		(3,949)			613		0003
EUR/L 4443120.00 USD-S3600000.00EUR	CLO Reinv6m BECLO 8A DR XS2439756037	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/04/2022	02/22/2027		4,443,120	0.810241452				140,226		140,226		140,226			23,774		0003
EUR/L 353624.65 USD-S318983.09EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/05/2024	01/26/2026		353,625	0.902038616				(21,683)		(21,683)		(21,683)			472		0003
EUR/S 1055306.91 USD-L986860.90EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/27/2024	02/24/2026		1,055,307	0.935141133				107,288		107,288		107,288			2,048		0003
GBP/L 1534857.76 USD-S1166231.29GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/10/2025	02/17/2026		1,534,858	0.759830207				(36,696)		(36,696)		(36,696)			2,783		0003
EUR/L 595356.62 USD-S511373.76EUR	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	11/17/2025	02/17/2026		595,357	0.858936884				(6,897)		(6,897)		(6,897)			1,079		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 853620.44 USD-S653648.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/19/2025	01/11/2027		853,620	0.765736596				(25,762)		(25,762)		(25,762)			4,332		0003
EUR/L 615271.54 USD-S529254.87EUR	East Road - 7200561	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	05/27/2026		615,272	0.860197223				(10,786)		(10,786)		(10,786)			1,952		0003
GBP/L 359941.18 USD-S270422.43GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/03/2025	02/17/2026		359,941	0.75129617				(4,466)		(4,466)		(4,466)			653		0003
EUR/L 2192389.95 USD-S1863000.00EUR	Project Windmill-105000001	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2025	01/15/2026		2,192,390	0.84975759				1,591		1,591		1,591			2,222		0003
EUR/S 602715.24 USD-L511373.76EUR	CML EQT Poland 7410017	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	02/17/2026		602,715	0.848450024				(461)		(461)		(461)			1,093		0003
EUR/L 8310142.35 USD-S7072792.64EUR	Coupon Hedge RML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/12/2025	01/20/2026		8,310,142	0.851103669				(9,130)		(9,130)		(9,130)			9,726		0003
GBP/L 1832298.31 USD-S1368363.65GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/15/2025	02/17/2026		1,832,298	0.746801786				(11,639)		(11,639)		(11,639)			3,322		0003
EUR/L 975994.71 USD-S823865.69EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/15/2025	05/27/2026		975,995	0.844129258				1,441		1,441		1,441			3,097		0003
GBP/L 80780265.50 USD-S60500000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	03/30/2026		80,780,266	0.748945298				(733,382)		(733,382)		(733,382)			199,445		0003
EUR/L 167622525.47 USD-S142043478.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/17/2025	03/30/2026		167,622,526	0.847400894				11,943		11,943		11,943			413,857		0003
EUR/L 11155500.00 USD-S9000000.00EUR	CLO ReInv6m ANCHE 2A CR XS2320766236	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/20/2021	01/15/2026		11,155,500	0.806776926				578,157		578,157		(992,281)			11,307		0003
EUR/L 13050350.00 USD-S10550000.00EUR	CLO ReInv6m HNLY 3A DR XS2414937255	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/01/2021	06/15/2027		13,050,350	0.808407437				394,108		394,108		(1,021,971)			78,703		0003
GBP/L 359818.17 USD-S261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		359,818	0.726374658				7,907		7,907		(23,068)			1,826		0003
EUR/S 602623.49 USD-L495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		602,623	0.822639025				(11,220)		(11,220)		50,852			3,058		0003
EUR/L 581327.59 USD-S533915.86EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		581,328	0.918442319				(48,358)		(48,358)		(61,213)			1,603		0003
GBP/L 137907.16 USD-S112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		137,907	0.814846959				(12,817)		(12,817)		(10,663)			700		0003
GBP/L 159282.48 USD-S129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		159,282	0.814846994				(14,803)		(14,803)		(12,316)			808		0003
EUR/L 1963052.01 USD-S1854735.46EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		1,963,052	0.944822374				(217,267)		(217,267)		(217,735)			2,719		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(202,478)		(202,478)		(171,631)			5,754		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(408,336)		(408,336)		(340,994)			12,439		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(338,575)		(338,575)		(279,516)			11,876		0003
EUR/L 7546800.00 USD-S7125000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		7,546,800	0.944108761				(876,383)		(876,383)		(811,606)			27,651		0003
EUR/L 5560800.00 USD-S5250000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		5,560,800	0.944108761				(645,756)		(645,756)		(598,026)			20,375		0003
EUR/L 8389689.00 USD-S7700000.00EUR	CLO ReInv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/08/2022	07/19/2028		8,389,689	0.917793258				(864,406)		(864,406)		(716,458)			66,995		0003
EUR/L 7750746.00 USD-S6920000.00EUR	CLO ReInv6m DRYD 2013-29A XS1735993300	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2023	01/15/2027		7,750,746	0.892817285				(482,540)		(482,540)		(738,369)			39,542		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 36966144.50 USD-L33500000.00EUR	CLO ReInv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		36,966,145	0.906234622				2,539,428		2,539,428		3,824,652			99,134		0003
EUR/L 1476844.22 USD-S1402511.13EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		1,476,844	0.949667616				(198,721)		(198,721)		(140,621)			10,328		0003
EUR/L 1364276.52 USD-S1294625.66EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		1,364,277	0.94894667				(182,464)		(182,464)		(129,752)			9,541		0003
EUR/L 1730265.26 USD-S1637547.33EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,730,265	0.946414037				(226,466)		(226,466)		(163,892)			12,100		0003
EUR/L 4850662.64 USD-S4577824.31EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	01/02/2029		4,850,663	0.943752359				(654,539)		(654,539)		(415,110)			42,065		0003
EUR/S 8434500.00 USD-L7500000.00EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/23/2024	06/15/2026		8,434,500	0.889205051				444,399		444,399		874,310			28,440		0003
EUR/S 1306055.00 USD-L1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,306,055	0.88051422				59,184		59,184		124,636			5,801		0003
EUR/S 8033375.00 USD-L7000000.00EUR	CLO ReInv6m JUBIL 2022-26A C XS2494465649	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/20/2024	09/13/2027		8,033,375	0.871364775				352,759		352,759		688,613			52,392		0003
SEK/S 4998789.03 USD-L52081383.19SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		4,998,789	10.41880001				699,226		699,226		858,135			15,200		0003
EUR/S 9774150.00 USD-L8500000.00EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		9,774,150	0.869640838				440,282		440,282		803,179			69,961		0003
EUR/S 7186875.00 USD-L6250000.00EUR	CLO ReInv6m ARESE 16A D XS2465010093	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		7,186,875	0.869640838				323,737		323,737		590,573			51,442		0003
EUR/L 54693.37 USD-S49348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	03/16/2026		54,693	0.902282854				(3,498)		(3,498)		(5,801)			124		0003
EUR/S 8668660.00 USD-L7700000.00EUR	CLO ReInv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/16/2024	07/19/2028		8,668,660	0.888257239				608,087		608,087		702,007			69,223		0003
EUR/L 6642185.50 USD-S5350000.00EUR	CLO ReInv6m AVOCA 13A DRR XS2326455800	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/20/2021	01/15/2026		6,642,186	0.805457782				354,526		354,526		589,414			6,732		0003
EUR/L 629162.30 USD-S562429.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	03/16/2026		629,162	0.893934665				(34,050)		(34,050)		(66,117)			1,426		0003
EUR/S 2031230.00 USD-L1774000.00EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/23/2024	07/15/2027		2,031,230	0.873362445				90,754		90,754		177,925			12,591		0003
EUR/L 72122.35 USD-S64040.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		72,122	0.88794181				(4,262)		(4,262)		(7,245)			368		0003
EUR/L 439336.57 USD-S387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2027		439,337	0.881212552				(23,902)		(23,902)		(38,647)			2,800		0003
EUR/S 1359140.34 USD-L1210535.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/16/2026		1,359,140	0.890662299				64,460		64,460		142,885			1,423		0003
BRL/L 998916.22 USD-S6654480.19BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2027		998,916	6.661700007				(54,899)		(54,899)		(195,172)			6,681		0003
BRL/S 1064858.39 USD-L6205142.82BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2026		1,064,858	5.827200009				41,426		41,426		197,955			2,856		0003
BRL/S 358620.03 USD-L3045975.11BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2032		358,620	8.493600065				(11,990)		(11,990)		54,116			4,498		0003
EUR/S 1719150.00 USD-L1500000.00EUR	CLO ReInv6m RRME 9A A2E XS2388492501	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		1,719,150	0.872524213				64,408		64,408		64,408			7,635		0003
GBP/L 54491.04 USD-S40853.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/20/2025	01/11/2027		54,491	0.749721239				(470)		(470)		(470)			277		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 10576197.00 USD-L9000000.00EUR	CLO ReInv6m ANCHE 2A CR XS2320766236	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	01/15/2026		10,576,197	0.850967508				7,375		7,375		7,375			10,720		0003
BRL/L 595443.82 USD-S4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2030		595,444	7.889900008				(17,386)		(17,386)		(107,194)			6,167		0003
EUR/L 2005920.00 USD-S1800000.00EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/20/2023	10/15/2026		2,005,920	0.897343862				(129,934)		(129,934)		(196,730)			8,909		0003
EUR/L 2349165.00 USD-S2100000.00EUR	CLO ReInv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2023	10/15/2026		2,349,165	0.893934653				(142,907)		(142,907)		(229,135)			10,434		0003
EUR/L 34673.05 USD-S31200.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		34,673	0.899846999				(2,019)		(2,019)		(3,683)			36		0003
EUR/L 2173836.00 USD-S2100000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		2,173,836	0.966034236				(308,622)		(308,622)		(240,762)			8,205		0003
EUR/L 2775742.50 USD-S2650000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		2,775,743	0.954699508				(368,207)		(368,207)		(293,243)			13,571		0003
EUR/L 3933675.00 USD-S3750000.00EUR	CLO ReInv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		3,933,675	0.953307022				(518,701)		(518,701)		(411,966)			20,068		0003
EUR/L 3327574.40 USD-S3200000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		3,327,574	0.961661443				(478,021)		(478,021)		(344,075)			19,100		0003
EUR/L 4085281.20 USD-S3938000.00EUR	CLO ReInv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		4,085,281	0.963948332				(585,468)		(585,468)		(437,509)			19,974		0003
EUR/L 1812597.50 USD-S1750000.00EUR	CLO ReInv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		1,812,598	0.965465306				(256,306)		(256,306)		(200,473)			6,891		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.960674778				(338,716)		(338,716)		(294,366)			4,816		0003
EUR/L 11152447.18 USD-S10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		11,152,447	0.947863714				(1,491,038)		(1,491,038)		(1,041,630)			81,359		0003
EUR/L 793425.00 USD-S750000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				(93,207)		(93,207)		(85,473)			2,907		0003
EUR/L 7082205.00 USD-S6500000.00EUR	CLO ReInv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		7,082,205	0.917793258				(729,694)		(729,694)		(604,802)			56,554		0003
EUR/S 2497275.00 USD-L2250000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		2,497,275	0.90098207				202,572		202,572		215,153			18,288		0003
EUR/L 2649360.00 USD-S2400000.00EUR	CLO ReInv6m VOYE 2A CR XS2357478044	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2022	07/15/2026		2,649,360	0.905879156				(189,970)		(189,970)		(268,896)			9,707		0003
EUR/L 1678050.00 USD-S1500000.00EUR	CLO ReInv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2023	04/15/2027		1,678,050	0.893894699				(110,484)		(110,484)		(156,314)			9,521		0003
SEK/S 403413.28 USD-L4093394.26SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		403,413	10.14690012				43,365		43,365		65,853			1,227		0003
EUR/L 1157500.00 USD-S1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,157,500	0.863930886				(41,910)		(41,910)		(97,024)			7,723		0003
EUR/S 7347367.50 USD-L6225000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		7,347,368	0.847242227				165,768		165,768		561,807			56,226		0003
EUR/L 556344.11 USD-S498627.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		556,344	0.896258127				(30,047)		(30,047)		(58,855)			582		0003
EUR/L 1398050.08 USD-S1249765.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	03/16/2026		1,398,050	0.893934658				(75,661)		(75,661)		(146,918)			3,169		0003
EUR/L 11803490.71 USD-S10034353.85EUR	65 Rue Paul Meurice - 7200420	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/19/2025	02/01/2027		11,803,491	0.850117486				(170,975)		(170,975)		(170,975)			61,550		0003
GBP/L 970787.82 USD-S743367.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	11/19/2025	01/11/2027		970,788	0.765736595				(29,298)		(29,298)		(29,298)			4,927		0003
EUR/L 205212.40 USD-S174250.52EUR	Saint James Albany Paris- 50229626	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/15/2025	01/15/2026		205,212	0.849122763				302		302		302			208		0003
GBP/L 12512903.59 USD-S9356001.55GBP	A&O Recap (GBP)	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	12/17/2025	03/30/2026		12,512,904	0.747708274				(92,746)		(92,746)		(92,746)			30,894		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CHF/S 49325.02 USD-L40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027		49,325	0.810947466				(633)		(633)		8,767			252		0003
EUR/L 597170.33 USD-S495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		597,170	0.830151089				5,956		5,956		(51,093)			3,031		0003
GBP/L 85032.13 USD-S66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		85,032	0.776819656				(3,703)		(3,703)		(6,092)			432		0003
EUR/L 1748907.87 USD-S1656790.32EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/16/2026		1,748,908	0.947328529				(202,031)		(202,031)		(193,341)			3,964		0003
SEK/S 285970.86 USD-L2901717.74SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		285,971	10.14690007				30,740		30,740		46,682			870		0003
GBP/L 177514.59 USD-S145994.40GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		177,515	0.82243606				(18,248)		(18,248)		(13,927)			901		0003
GBP/L 251794.35 USD-S198771.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/11/2027		251,794	0.789421764				(15,086)		(15,086)		(18,513)			1,278		0003
GBP/L 122713.73 USD-S97326.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		122,714	0.793115734				(7,941)		(7,941)		(9,090)			623		0003
EUR/L 488747.67 USD-S437416.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	02/17/2026		488,748	0.894974701				(26,406)		(26,406)		(51,510)			886		0003
GBP/L 60750.45 USD-S47793.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2026		60,750	0.786720098				(3,628)		(3,628)		(4,727)			205		0003
EUR/L 129555.92 USD-S111206.80EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		129,556	0.858369112				(4,669)		(4,669)		(10,007)			1,015		0003
EUR/L 133559.03 USD-S108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2032		133,559	0.809519955				(2,533)		(2,533)		(6,103)			1,697		0003
EUR/L 92164.43 USD-S73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2033		92,164	0.798722023				(1,547)		(1,547)		(3,717)			1,259		0003
EUR/L 57984.41 USD-S45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2034		57,984	0.78833276				(870)		(870)		(2,087)			843		0003
GBP/L 2072796.55 USD-S1614830.60GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		2,072,797	0.7790589				(84,604)		(84,604)		(130,326)			16,247		0003
EUR/S 11863950.00 USD-L10500000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		11,863,950	0.885034074				719,045		719,045		1,026,226			80,429		0003
EUR/S 10657575.00 USD-L9500000.00EUR	CLO ReInv6m HARVT 29A C XS2498563639	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		10,657,575	0.891384766				694,702		694,702		963,530			66,005		0003
EUR/L 137614.25 USD-S123133.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2026		137,614	0.894774487				(8,164)		(8,164)		(14,353)			465		0003
EUR/S 69795.23 USD-L62805.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		69,795	0.899847024				4,064		4,064		7,413			73		0003
EUR/S 16592350.00 USD-L14500000.00EUR	CLO ReInv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/20/2027		16,592,350	0.873896705				791,320		791,320		1,412,648			111,390		0003
EUR/L 34559.56 USD-S31131.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	11/07/2024	04/16/2026		34,560	0.900819628				(2,203)		(2,203)		(3,652)			93		0003
EUR/L 1368875.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.913158616				(117,994)		(117,994)		(142,459)			6,195		0003
EUR/S 20950296.00 USD-L18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		20,950,296	0.887815618				1,458,383		1,458,383		1,696,125			167,117		0003
EUR/L 5904250.00 USD-S4750000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026		5,904,250	0.804505229				321,738		321,738		(523,027)			5,985		0003
EUR/L 3447987.45 USD-S2775000.00EUR	CLO ReInv6m RKFPK 1A C XS2360921600	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		3,447,987	0.804817315				186,627		186,627		(305,612)			3,495		0003
EUR/L 1247135.88 USD-S1104686.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026		1,247,136	0.885778821				(64,144)		(64,144)		(120,017)			5,549		0003
EUR/L 130794.68 USD-S117695.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		130,795	0.899846997				(7,616)		(7,616)		(13,892)			137		0003
EUR/S 1331437.53 USD-L1164088.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2027		1,331,438	0.874309296				60,957		60,957		116,787			8,261		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 648891.25 USD-L582696.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	06/16/2026		648,891	0.8979885				40,965		40,965		67,921			2,195		0003
BRL/L 894750.77 USD-S5762642.34BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2027		894,751	6.440500006				(62,998)		(62,998)		(183,210)			5,077		0003
BRL/S 1039389.00 USD-L6654480.19BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2027		1,039,389	6.402299995				16,756		16,756		193,198			6,951		0003
BRL/S 1008717.78 USD-L6666817.55BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/17/2028		1,008,718	6.609199998				10,568		10,568		186,862			7,642		0003
BRL/S 1037490.34 USD-L7292934.59BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/16/2029		1,037,490	7.029399994				(3,265)		(3,265)		185,364			9,414		0003
EUR/L 518133.00 USD-S462000.00EUR	CLO Reinv6m WILPK 1A C XS1699705643	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027		518,133	0.891662951				(33,950)		(33,950)		(46,852)			3,212		0003
EUR/L 7891142.00 USD-S7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		7,891,142	0.887070591				(547,862)		(547,862)		(633,039)			63,921		0003
GBP/L 676557.38 USD-S555648.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/13/2023	01/11/2027		676,557	0.821287782				(68,537)		(68,537)		(52,963)			3,433		0003
EUR/L 388359.97 USD-S337235.13EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		388,360	0.868357081				(8,127)		(8,127)		(38,321)			518		0003
GBP/L 305549.71 USD-S244919.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		305,550	0.801571077				(23,128)		(23,128)		(23,020)			1,551		0003
EUR/L 1127582.97 USD-S997056.16EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026		1,127,583	0.884241946				(51,838)		(51,838)		(116,459)			3,578		0003
GBP/L 147665.32 USD-S117115.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		147,665	0.793115743				(9,556)		(9,556)		(10,939)			749		0003
EUR/L 4045812.28 USD-S3611848.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		4,045,812	0.892737579				(219,249)		(219,249)		(423,654)			10,901		0003
GBP/L 59441.13 USD-S46737.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2026		59,441	0.786287206				(3,546)		(3,546)		(4,635)			62		0003
GBP/L 268313.24 USD-S210971.26GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	02/17/2026		268,313	0.786287177				(15,981)		(15,981)		(20,916)			487		0003
GBP/L 60713.43 USD-S47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2026		60,713	0.786101691				(3,566)		(3,566)		(4,715)			223		0003
GBP/L 60653.86 USD-S47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	08/17/2026		60,654	0.786101659				(3,550)		(3,550)		(4,703)			240		0003
GBP/L 60570.00 USD-S47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		60,570	0.786039954				(3,425)		(3,425)		(4,504)			269		0003
GBP/L 60485.37 USD-S47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027		60,485	0.78591633				(3,346)		(3,346)		(4,411)			309		0003
GBP/L 153248.94 USD-S119819.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2024	01/11/2027		153,249	0.781860808				(7,677)		(7,677)		(11,095)			778		0003
EUR/L 655471.85 USD-S582382.81EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	03/19/2024	05/27/2026		655,472	0.888494006				(33,431)		(33,431)		(68,024)			2,080		0003
AUD/L 395340.00 USD-S600000.00AUD	Sapphire 2024-1 D 50208084	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		395,340	1.517680983				(4,464)		(4,464)		(27,320)			1,445		0003
EUR/L 111706390.00 USD-S1009000000.00EUR	35 RUE DE LA GARE - 7200419	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/12/2024	05/20/2026		111,706,390	0.903260771				(7,613,204)		(7,613,204)		(11,793,913)			345,912		0003
EUR/L 1675740.01 USD-S1511913.18EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/19/2024	05/27/2026		1,675,740	0.902236129				(112,707)		(112,707)		(176,596)			5,317		0003
EUR/L 53189661.13 USD-S47155000.00EUR	Project Physicus - 7200542	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		53,189,661	0.886544471				(2,985,852)		(2,985,852)		(4,959,844)			285,622		0003
EUR/S 11591.95 USD-L10467.50EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	01/26/2026		11,592	0.902997339				724		724		1,235			15		0003
EUR/L 1147576.95 USD-S1021521.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		1,147,577	0.890154887				(67,094)		(67,094)		(116,629)			5,106		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1860404.39 USD-S1655311.32EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co 549300DJDB5FWOLXP3B76	05/17/2024	05/27/2026		1,860,404	0.889758877				(97,668)		(97,668)		(193,345)			5,903		0003
GBP/L 449929.11 USD-S351864.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		449,929	0.782044265				(22,646)		(22,646)		(32,586)			2,283		0003
GBP/L 328586.38 USD-S257896.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		328,586	0.784867742				(17,743)		(17,743)		(23,936)			1,668		0003
EUR/L 234689.19 USD-S210937.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	02/17/2026		234,689	0.898795594				(13,736)		(13,736)		(24,840)			426		0003
EUR/S 53198.02 USD-L47236.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		53,198	0.887941694				3,144		3,144		5,344			271		0003
EUR/S 53135.85 USD-L47039.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co 549300DJDB5FWOLXP3B76	08/16/2024	07/16/2026		53,136	0.885268985				2,618		2,618		5,459			195		0003
EUR/S 2565.30 USD-L2253.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	04/27/2026		2,565	0.878271547				96		96		264			7		0003
GBP/L 362148.15 USD-S276109.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/18/2024	01/11/2027		362,148	0.762421705				(9,314)		(9,314)		(26,997)			1,838		0003
SEK/S 134302.97 USD-L1323649.77SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		134,303	9.855699915				10,512		10,512		21,810			408		0003
EUR/L 2081647.05 USD-S1827505.06EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2024	05/27/2026		2,081,647	0.877913026				(80,114)		(80,114)		(213,458)			6,605		0003
EUR/S 124025.99 USD-L104840.23EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		124,026	0.845308552				4,829		4,829		7,589			1,310		0003
GBP/S 1352368.05 USD-L1058688.00GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		1,352,368	0.782840145				61,517		61,517		85,780			10,600		0003
GBP/S 1281231.65 USD-L1002921.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		1,281,232	0.782778868				53,853		53,853		73,596			11,912		0003
EUR/L 73869.88 USD-S66741.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co 549300DJDB5FWOLXP3B76	11/07/2024	02/17/2026		73,870	0.903505597				(4,733)		(4,733)		(7,859)			134		0003
EUR/L 22682.33 USD-S20206.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		22,682	0.890868795				(1,345)		(1,345)		(2,307)			101		0003
BRL/S 693556.46 USD-L4115425.31BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2026		693,556	5.933799982				9,640		9,640		124,873			3,080		0003
BRL/S 633688.95 USD-L4249644.84BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/16/2028		633,689	6.706200006				(6,925)		(6,925)		113,283			5,297		0003
EUR/S 351163.19 USD-L309804.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co 549300DJDB5FWOLXP3B76	08/16/2024	10/16/2026		351,163	0.882223191				17,219		17,219		35,371			1,562		0003
EUR/S 331811.56 USD-L290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co 549300DJDB5FWOLXP3B76	08/16/2024	04/16/2027		331,812	0.876808421				15,364		15,364		30,018			1,885		0003
EUR/S 334087.30 USD-L292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co 549300DJDB5FWOLXP3B76	08/16/2024	07/16/2027		334,087	0.874125865				15,226		15,226		29,295			2,073		0003
GBP/S 12493387.14 USD-L9665128.82GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/04/2024	02/17/2026		12,493,387	0.773619573				530,848		530,848		958,231			22,653		0003
GBP/S 2112284.50 USD-L1659655.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		2,112,285	0.785715688				122,905		122,905		163,939			7,837		0003
EUR/S 1363458.25 USD-L1250000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,363,458	0.916786414				129,223		129,223		129,223			7,313		0003
EUR/S 286537.15 USD-L250000.00EUR	CLO Reinv6m CORDA 3A B1RR XS1823355927	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/10/2025	10/05/2026		286,537	0.872487215				10,619		10,619		10,619			1,250		0003
EUR/L 57905229.00 USD-S49625000.00EUR	Broad Street Senior Credit Partners II Investments, LLC SCP II INV TL EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	01/23/2026		57,905,229	0.857003778				(473,918)		(473,918)		(473,918)			72,678		0003
EUR/L 11592100.00 USD-S9250000.00EUR	CLO Reinv6m AVOCA 10A DRR XS2305548971	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2021	07/15/2026		11,592,100	0.797957229				622,488		622,488		622,488			42,473		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 3633000.00 USD-S3000000.00EUR	CLO Reinv6m DUNEP 1A CR XS2401573493	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2022	11/20/2026		3,633,000	0.825763832				60,997		60,997		60,997			17,114		0003
EUR/L 421790.90 USD-S349049.07EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/18/2022	01/26/2026		421,791	0.827540542				11,361		11,361		11,361			563		0003
EUR/S 10279806.97 USD-L9261921.77EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/05/2024	02/24/2026		10,279,807	0.900982071				631,422		631,422		631,422			19,952		0003
EUR/L 1333154.41 USD-S1168164.08EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	01/26/2026		1,333,154	0.876240645				(41,279)		(41,279)		(41,279)			1,779		0003
EUR/L 3476911.46 USD-S2973098.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/14/2025	02/17/2026		3,476,911	0.855097415				(24,560)		(24,560)		(24,560)			6,304		0003
EUR/L 52567380.28 USD-S44522329.00EUR	Irish RPL EPF	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	03/17/2026		52,567,380	0.846957348				64,523		64,523		64,523			119,935		0003
SEK/L 865865.58 USD-S8677618.27SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		865,866	10.02190002				(80,710)		(80,710)		(142,478)			1,962		0003
EUR/S 2555325.00 USD-L2250000.00EUR	CLO Reinv6m MDPKE 20A B1 XS2507606809	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,555,325	0.88051422				115,795		115,795		243,853			11,349		0003
EUR/S 7949900.00 USD-L7000000.00EUR	CLO Reinv6m MDPKE 20A C XS2507607013	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		7,949,900	0.88051422				360,251		360,251		758,653			35,309		0003
EUR/S 8433706.00 USD-L7400000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		8,433,706	0.877431582				435,982		435,982		722,604			56,618		0003
EUR/S 7231360.00 USD-L6400000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		7,231,360	0.885034074				438,275		438,275		625,509			49,024		0003
EUR/S 97210.19 USD-L86118.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	08/16/2024	06/16/2026		97,210	0.88589653				4,745		4,745		10,038			329		0003
SEK/S 136386830.86 USD-L1347024535.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026		136,386,831	9.8765				10,985,725		10,985,725		22,194,668			414,728		0003
SEK/S 296045.74 USD-L2924635.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		296,046	9.879000083				23,972		23,972		48,195			910		0003
SEK/S 189458.47 USD-L1867245.85SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		189,458	9.855700038				14,829		14,829		30,766			576		0003
EUR/S 577250.00 USD-L500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	04/15/2027		577,250	0.866175834				19,687		19,687		51,282			3,275		0003
EUR/S 1161000.00 USD-L1000000.00EUR	CLO Reinv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		1,161,000	0.861326443				38,698		38,698		96,761			7,764		0003
EUR/S 1132000.00 USD-L1000000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,132,000	0.883392226				65,949		65,949		98,266			7,553		0003
EUR/L 26927433.41 USD-S24345143.99EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/08/2024	04/24/2026		26,927,433	0.90410191				(1,830,333)		(1,830,333)		(2,853,241)			75,244		0003
EUR/S 2345910.00 USD-L2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		2,345,910	0.895175007				168,890		168,890		206,815			15,856		0003
EUR/S 1090766.60 USD-L1000000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,090,767	0.916786414				103,379		103,379		103,379			5,850		0003
EUR/L 903642.30 USD-S846639.74EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	04/24/2026		903,642	0.936919111				(96,453)		(96,453)		(96,453)			2,525		0003
EUR/L 1235176.55 USD-S1098374.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/22/2024	07/16/2026		1,235,177	0.889244586				(66,682)		(66,682)		(127,475)			4,537		0003
EUR/S 363107.16 USD-L320341.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		363,107	0.882223198				19,897		19,897		32,294			2,253		0003
SEK/S 3543532.32 USD-L36919354.49SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		3,543,532	10.41879999				495,666		495,666		608,313			10,775		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUD/L 68178.42 USD-S102972.99AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2027		68,178	1.510345796				124		124		(3,581)			411		0003
EUR/S 8210.68 USD-L7382.91EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	05/08/2024	04/27/2026		8,211	0.899183746				512		512		865			23		0003
EUR/L 1151747.29 USD-S1029448.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		1,151,747	0.893814797				(68,417)		(68,417)		(119,476)			4,231		0003
GBP/L 297343.86 USD-S232443.35GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027		297,344	0.78173247				(14,845)		(14,845)		(21,521)			1,509		0003
GBP/L 312759.72 USD-S244494.43GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027		312,760	0.781732475				(15,615)		(15,615)		(22,637)			1,587		0003
GBP/L 356866.75 USD-S275126.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/18/2024	01/11/2027		356,867	0.770950586				(13,273)		(13,273)		(26,901)			1,811		0003
EUR/S 1149639.05 USD-L1031066.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		1,149,639	0.896860984				67,898		67,898		120,940			3,098		0003
EUR/S 40265.91 USD-L35706.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	05/18/2026		40,266	0.886760786				1,955		1,955		4,174			124		0003
EUR/S 455351.70 USD-L400943.65EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		455,352	0.880514227				16,389		16,389		47,304			608		0003
SEK/L 70384.69 USD-S678825.16SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		70,385	9.644500246				(4,854)		(4,854)		(9,970)			487		0003
GBP/L 106752001.08 USD-S81888894.83GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		106,752,001	0.767094706				(3,534,312)		(3,534,312)		(8,088,877)			396,093		0003
EUR/L 14148.11 USD-S12577.22EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		14,148	0.888968208				(873)		(873)		(1,285)			85		0003
EUR/S 37682.67 USD-L32925.00EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		37,683	0.873743819				2,005		2,005		2,997			295		0003
EUR/S 135068.32 USD-L112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		135,068	0.831808377				4,474		4,474		7,213			1,578		0003
GBP/S 971682.30 USD-L759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		971,682	0.781738589				36,929		36,929		50,750			10,264		0003
GBP/S 970143.85 USD-L756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		970,144	0.780031198				31,181		31,181		43,113			12,329		0003
GBP/S 324818.26 USD-L255903.46GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026		324,818	0.787835819				20,055		20,055		25,380			340		0003
BRL/S 820378.69 USD-L5951191.12BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2029		820,379	7.254200033				(8,183)		(8,183)		142,713			7,987		0003
EUR/S 2229285.20 USD-L2000000.00EUR	CLO Reinv6m PENTA 2021-2A C XS2393698803	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	11/04/2026		2,229,285	0.897148557				150,453		150,453		150,453			10,239		0003
GBP/L 188954.11 USD-S142902.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		188,954	0.756280242				(3,299)		(3,299)		(3,299)			959		0003
EUR/L 2281088.23 USD-S1972223.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/02/2025	04/24/2026		2,281,088	0.864597842				(48,607)		(48,607)		(48,607)			6,374		0003
GBP/S 6836543.27 USD-L5134124.17GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		6,836,543	0.750982473				77,992		77,992		77,992			25,366		0003
EUR/L 3662744.35 USD-S3192334.68EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	04/28/2026		3,662,744	0.871569068				(108,848)		(108,848)		(108,848)			10,413		0003
GBP/L 139038.85 USD-S103257.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		139,039	0.742654014				122		122		122			706		0003
GBP/L 148599.61 USD-S110358.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		148,600	0.742654035				130		130		130			754		0003
GBP/L 90973.48 USD-S67825.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		90,973	0.745557606				(276)		(276)		(276)			462		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 157797.04 USD-S116393.75GBP	Project Madonna 50234178	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2025	03/23/2026		157,797	0.737616815				971		971		971			374		0003
GBP/L 46887.25 USD-S34588.66GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		46,887	0.737698628				354		354		354			238		0003
GBP/L 49655.93 USD-S36631.11GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		49,656	0.737698599				374		374		374			252		0003
BRL/L 695207.36 USD-S4136761.87BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2026		695,207	5.950399993				(42,161)		(42,161)		(132,573)			1,864		0003
BRL/L 599872.20 USD-S3841761.53BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2027		599,872	6.404299999				(38,770)		(38,770)		(121,985)			3,404		0003
BRL/L 241558.58 USD-S2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2031		241,559	8.739699993				(4,527)		(4,527)		(40,619)			2,907		0003
BRL/L 223450.38 USD-S2030650.02BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2032		223,450	9.087700007				(4,500)		(4,500)		(36,918)			2,803		0003
EUR/L 27355.24 USD-S24450.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		27,355	0.89381486				(1,625)		(1,625)		(2,838)			100		0003
BRL/S 718636.97 USD-L4136761.87BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2026		718,637	5.756400022				18,978		18,978		131,611			1,927		0003
EUR/L 90839.23 USD-S81689.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	05/18/2026		90,839	0.89928052				(5,755)		(5,755)		(9,550)			279		0003
GBP/S 322064.29 USD-L253833.77GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2026		322,064	0.788146274				19,916		19,916		25,131			868		0003
EUR/S 4794.02 USD-L4422.53EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	01/26/2026		4,794	0.92250971				409		409		522			6		0003
GBP/L 265189.65 USD-S200557.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		265,190	0.756280232				(4,629)		(4,629)		(4,629)			1,346		0003
EUR/L 733215.00 USD-S700000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		733,215	0.954699508				(97,262)		(97,262)		(77,460)			3,585		0003
EUR/L 434879.31 USD-S356080.77EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		434,879	0.818803658				6,021		6,021		6,021			3,043		0003
GBP/L 15214023.06 USD-S11224250.85GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2025	08/26/2026		15,214,023	0.737756924				100,724		100,724		100,724			61,427		0003
GBP/L 65989.47 USD-S48680.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		65,989	0.737698606				498		498		498			335		0003
EUR/L 298516.02 USD-S249359.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		298,516	0.835329776				3,054		3,054		3,054			1,071		0003
EUR/L 539064.90 USD-S460953.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/14/2025	02/17/2026		539,065	0.85509741				(3,808)		(3,808)		(3,808)			977		0003
EUR/L 619544.26 USD-S532930.25EUR	East Road - 7200561	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2025	05/27/2026		619,544	0.86019722				(10,861)		(10,861)		(10,861)			1,966		0003
GBP/L 77667057.32 USD-S58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/10/2025	01/30/2026		77,667,057	0.750853965				(922,531)		(922,531)		(922,531)			111,332		0003
EUR/L 409363.92 USD-S346484.00EUR	Coupon Hedge CLO MJSD	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/15/2025	03/17/2026		409,364	0.846396038				773		773		773			934		0003
GBP/L 18015619.79 USD-S13472352.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2025	02/04/2026		18,015,620	0.747815071				(139,884)		(139,884)		(139,884)			27,894		0003
EUR/L 32697600.00 USD-S26000000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		32,697,600	0.795165394				1,799,186		1,799,186		(2,713,524)			133,670		0003
EUR/L 9105120.00 USD-S7200000.00EUR	CLO Reinv6m ALBAC 1A B2R XS2368817099	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2021	07/20/2026		9,105,120	0.790763878				563,170		563,170		(757,387)			33,784		0003
EUR/L 3450435.00 USD-S2775000.00EUR	CLO Reinv6m RKFPK 1A C XS2360921600	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2021	01/15/2026		3,450,435	0.804246421				189,071		189,071		(305,513)			3,497		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 3638920.00 USD-S2900000.00EUR	CLO ReInv6m HARVT 26A D XS2359406639	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2021	07/15/2026		3,638,920	0.796939751				199,710		199,710		(306,611)			13,333		0003
EUR/S 3354.93 USD-L3079.05EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026		3,355	0.917768776				283		283		361			9		0003
EUR/S 1871.65 USD-L1709.58EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		1,872	0.913407956				155		155		198			7		0003
GBP/L 147446.07 USD-S120911.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		147,446	0.820036031				(15,221)		(15,221)		(15,221)			748		0003
EUR/L 67455.88 USD-S63708.52EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	01/26/2026		67,456	0.944447245				(7,502)		(7,502)		(7,502)			90		0003
EUR/S 233032.54 USD-L218878.52EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	04/27/2026		233,033	0.939261616				25,551		25,551		25,551			660		0003
EUR/L 829134.70 USD-S751204.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	04/24/2026		829,135	0.906009651				(58,227)		(58,227)		(58,227)			2,317		0003
EUR/L 1296750.00 USD-S1250000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/07/2022	12/15/2026		1,296,750	0.963948332				(185,839)		(185,839)		(138,874)			6,340		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(408,336)		(408,336)		(340,994)			12,439		0003
GBP/L 76691.07 USD-S57496.93GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		76,691	0.749721317				(662)		(662)		(662)			389		0003
EUR/L 1785945.14 USD-S1512516.88EUR	East Road - 7200561	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	05/27/2026		1,785,945	0.846899967				(3,216)		(3,216)		(3,216)			5,667		0003
EUR/L 416057.70 USD-S340414.11EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		416,058	0.818189665				6,068		6,068		6,068			2,912		0003
GBP/L 195684.31 USD-S145325.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		195,684	0.742654023				171		171		171			993		0003
GBP/L 69886.13 USD-S51554.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		69,886	0.737698596				527		527		527			355		0003
EUR/L 1469101.03 USD-S1236675.32EUR	East Road - 7200561	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	05/27/2026		1,469,101	0.84179052				6,234		6,234		6,234			4,662		0003
EUR/L 2792215.81 USD-S2341241.24EUR	East Road - 7200561	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	05/27/2026		2,792,216	0.838488641				22,754		22,754		22,754			8,860		0003
EUR/L 238865.69 USD-S199531.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		238,866	0.835329762				2,444		2,444		2,444			857		0003
GBP/L 10707504.00 USD-S8000000.00GBP	BALDUR LENDCO 5.836625% 08 May 30	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/23/2026		10,707,504	0.747139576				(73,722)		(73,722)		(73,722)			13,439		0003
EUR/L 726987.50 USD-S623635.51EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	07/07/2026		726,988	0.857835259				(11,949)		(11,949)		(11,949)			2,609		0003
GBP/L 60270.09 USD-S45167.79GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027		60,270	0.749422972				(496)		(496)		(496)			306		0003
GBP/L 153876.18 USD-S125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		153,876	0.81252173				(13,836)		(13,836)		(11,845)			781		0003
EUR/S 784810.76 USD-L718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		784,811	0.915700608				62,773		62,773		82,297			2,164		0003
GBP/L 374214.64 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027		374,215	0.91282519				(82,401)		(82,401)		(34,410)			1,899		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.875886835				(419,196)		(419,196)		(211,252)			7,919		0003
EUR/L 2875860.00 USD-S2600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026		2,875,860	0.904077389				(184,676)		(184,676)		(298,852)			5,732		0003
SEK/S 1180705.70 USD-L11865620.04SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,180,706	10.04960003				114,531		114,531		190,422			3,590		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 665569.12 USD-S600260.75EUR	East Road - 7200561 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026		665,569	0.901875901				(43,434)		(43,434)		(67,866)			2,112		0003
EUR/L 8097.05 USD-S7001.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		8,097	0.864753213				(197)		(197)		(767)			31		0003
GBP/L 312304.76 USD-S251432.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	01/11/2027		312,305	0.805088145				(25,066)		(25,066)		(23,693)			1,585		0003
GBP/L 104342.25 USD-S84357.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		104,342	0.80847279				(8,833)		(8,833)		(7,969)			530		0003
GBP/L 91033.33 USD-S74869.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		91,033	0.822436024				(9,358)		(9,358)		(7,142)			462		0003
EUR/L 958904.30 USD-S829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2023	01/16/2029		958,904	0.8645284				(46,012)		(46,012)		(70,615)			8,369		0003
GBP/L 61168.36 USD-S48095.89GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	03/16/2026		61,168	0.786287061				(3,636)		(3,636)		(4,765)			139		0003
GBP/L 61012.66 USD-S47969.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2026		61,013	0.786225351				(3,615)		(3,615)		(4,749)			164		0003
GBP/L 60793.46 USD-S47793.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2026		60,793	0.786163512				(3,585)		(3,585)		(4,727)			206		0003
EUR/L 372977.16 USD-S325119.56EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		372,977	0.871687585				(15,667)		(15,667)		(32,865)			2,249		0003
GBP/L 2831551.87 USD-S2217346.80GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		2,831,552	0.783085355				(155,227)		(155,227)		(219,322)			9,548		0003
EUR/S 443231.29 USD-L387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/16/2027		443,231	0.873469244				20,212		20,212		38,460			2,825		0003
BRL/L 990777.44 USD-S6173137.92BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2026		990,777	6.230600002				(62,670)		(62,670)		(189,440)			4,400		0003
BRL/L 775702.70 USD-S5951191.12BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2029		775,703	7.672000007				(31,122)		(31,122)		(145,155)			7,552		0003
BRL/L 985545.02 USD-S7292934.59BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/16/2029		985,545	7.399899996				(43,256)		(43,256)		(188,160)			8,942		0003
EUR/L 400748.45 USD-S363081.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2025	04/24/2026		400,748	0.906009643				(28,143)		(28,143)		(28,143)			1,120		0003
GBP/L 174111.70 USD-S129070.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		174,112	0.741308482				467		467		467			884		0003
BRL/L 259465.54 USD-S2191705.42BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2031		259,466	8.447000014				(5,321)		(5,321)		(43,970)			2,984		0003
EUR/L 319266.77 USD-S286145.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		319,267	0.896258135				(17,243)		(17,243)		(33,775)			334		0003
EUR/L 320903.94 USD-S286483.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		320,904	0.89273759				(17,390)		(17,390)		(33,603)			865		0003
EUR/L 323805.73 USD-S287942.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		323,806	0.889244579				(17,481)		(17,481)		(33,418)			1,189		0003
EUR/L 326940.91 USD-S289597.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026		326,941	0.885778809				(16,816)		(16,816)		(31,463)			1,455		0003
BRL/S 704110.75 USD-L4436320.17BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2027		704,111	6.30059997				630		630		128,253			4,709		0003
BRL/S 637664.36 USD-L4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2030		637,664	7.367500043				(19,087)		(19,087)		104,865			6,604		0003
BRL/S 298393.25 USD-L2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2030		298,393	7.615799955				(10,373)		(10,373)		47,118			3,266		0003
EUR/S 352879.14 USD-L312393.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		352,879	0.885269132				17,388		17,388		36,256			1,296		0003
GBP/S 1025481.50 USD-L770118.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		1,025,482	0.75098247				11,699		11,699		11,699			3,805		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 1485068.71 USD-L1107194.35GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/28/2025	07/20/2026		1,485,069	0.745550925				6,078		6,078		6,078			5,510		0003
EUR/L 543145.84 USD-S464340.72EUR	Saint James Albany Paris- 50229626	B1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	10/08/2025	01/15/2026		543,146	0.854909834				(2,897)		(2,897)		(2,897)			551		0003
BRL/S 279127.03 USD-L2191705.42BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co ... 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2031		279,127	7.85199993				(11,032)		(11,032)		42,887			3,210		0003
EUR/S 356347.69 USD-L317345.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		356,348	0.890551248				16,854		16,854		37,458			373		0003
GBP/S 48311.78 USD-L38076.75GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2026		48,312	0.788146286				2,987		2,987		3,770			130		0003
EUR/S 987360.00 USD-L880000.00EUR	CLO Reinv6m MILPK 1A CE XS1823316788	D1	Currency	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	03/05/2025	01/18/2028		987,360	0.891265597				68,527		68,527		68,527			7,067		0003
EUR/L 1458969.30 USD-S1228146.53EUR	East Road - 7200561 .	B1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/19/2025	05/27/2026		1,458,969	0.841790523				6,191		6,191		6,191			4,629		0003
GBP/L 22598867.91 USD-S16830000.00GBP	Project Waterfall - Funding	B1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/08/2025	01/15/2026		22,598,868	0.744727571				(82,461)		(82,461)		(82,461)			22,906		0003
EUR/L 350498.67 USD-S300000.00EUR	CLO Reinv6m BRGPT 2A C XS2352783752	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		350,499	0.855923362				(2,287)		(2,287)		(2,287)			355		0003
GBP/L 5353752.00 USD-S4000000.00GBP	BALDUR LENDCO 5.836625% 08 May 30 .	D1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	10/21/2025	01/23/2026		5,353,752	0.747139576				(36,861)		(36,861)		(36,861)			6,720		0003
EUR/L 9399000.00 USD-S7500000.00EUR	CLO Reinv6m AVOCA 10A B2RR XS2305548039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2021	07/15/2026		9,399,000	0.797957229				504,720		504,720		504,720			34,438		0003
EUR/L 4936800.00 USD-S4000000.00EUR	CLO Reinv6m BECLO 8A B2R XS2439755906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/04/2022	02/22/2027		4,936,800	0.810241452				155,807		155,807		155,807			26,415		0003
GBP/L 1622794.84 USD-S1214074.75GBP	Coupon Hedge RML	B1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/12/2025	01/20/2026		1,622,795	0.748138163				(13,366)		(13,366)		(13,366)			1,899		0003
GBP/L 5513033.57 USD-S4107856.60GBP	WOLAND FINANCE NO 1 12/1/50 50083105 ..	B1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/16/2025	03/17/2026		5,513,034	0.745117284				(21,908)		(21,908)		(21,908)			12,578		0003
GBP/L 6326793.09 USD-S4709415.11GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	03/17/2026		6,326,793	0.744360538				(18,691)		(18,691)		(18,691)			14,435		0003
EUR/L 28942176.27 USD-S24580804.18EUR	Greykite Germany	B1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/17/2025	03/30/2026		28,942,176	0.84930739				(63,048)		(63,048)		(63,048)			71,458		0003
EUR/L 14552515.25 USD-S12323919.30EUR	A&O Recap (EUR)	B1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	12/17/2025	03/30/2026		14,552,515	0.846858367				10,353		10,353		10,353			35,930		0003
EUR/L 12300000.00 USD-S10000000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026		12,300,000	0.81300813				547,543		547,543		(1,106,400)			12,467		0003
EUR/L 8056750.00 USD-S6500000.00EUR	CLO Reinv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		8,056,750	0.806776926				294,527		294,527		(657,879)			41,426		0003
GBP/L 12962610.37 USD-S9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		12,962,610	0.726374664				284,851		284,851		(831,049)			65,782		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO Reinv6m CONTE 9A B2 XS2356404223	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				341,384		341,384		(528,766)			22,977		0003
EUR/L 41533800.00 USD-S33000000.00EUR	CLO Reinv6m RRME 8A B XS2379454254	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		41,533,800	0.794533609				2,247,150		2,247,150		(3,402,181)			184,468		0003
EUR/L 17972750.00 USD-S14500000.00EUR	CLO Reinv6m DERPK 1A DR XS2393984641	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		17,972,750	0.806776926				717,961		717,961		(1,506,802)			79,824		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMorgan Chase & Co ... 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				353,634		353,634		(798,850)			45,022		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		289,247	0.720435139				8,436		8,436		(19,064)			975		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		333,277	0.703358545				17,519		17,519		(15,372)			3,099		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		424,655	0.673763651				31,844		31,844		(11,411)			6,176		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		615,818	0.612594953				50,264		50,264		(12,969)			13,232		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 7434480.00 USD-S6000000.00EUR	CLO ReInv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				248,610		248,610		(591,127)			42,405		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO ReInv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				174,454		174,454		(495,006)			34,952		0003
EUR/L 23279062.50 USD-S18750000.00EUR	CLO ReInv6m RRME 11A BN XS2446267770	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		23,279,063	0.805444807				707,899		707,899		(1,749,480)			153,886		0003
EUR/L 1226500.00 USD-S1000000.00EUR	CLO ReInv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		1,226,500	0.81532817				29,576		29,576		(99,256)			6,959		0003
EUR/L 21540686.84 USD-S18804615.31EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/23/2022	05/27/2026		21,540,687	0.872981231				(680,548)		(680,548)		(2,097,499)			68,350		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		180,232	0.796908003				(12,551)		(12,551)		(13,453)			915		0003
GBP/L 194091.56 USD-S158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/16/2022	01/11/2027		194,092	0.814846972				(18,038)		(18,038)		(15,008)			985		0003
GBP/L 105612.55 USD-S91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	09/14/2022	01/11/2027		105,613	0.863930849				(16,548)		(16,548)		(8,940)			536		0003
GBP/L 44450.66 USD-S38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	09/14/2022	01/11/2027		44,451	0.863930929				(6,965)		(6,965)		(3,763)			226		0003
EUR/L 8981865.00 USD-S8500000.00EUR	CLO ReInv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		8,981,865	0.946351342				(1,037,755)		(1,037,755)		(986,757)			24,087		0003
BRL/S 683607.89 USD-L4444545.03BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/17/2028		683,608	6.50159996				(3,269)		(3,269)		124,008			5,179		0003
BRL/S 703296.13 USD-L4861956.45BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/16/2029		703,296	6.91309963				(12,597)		(12,597)		122,949			6,381		0003
BRL/S 555620.07 USD-L3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2029		555,620	7.140600033				(13,110)		(13,110)		94,666			5,410		0003
BRL/S 242674.30 USD-L2030650.02BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2032		242,674	8.367800051				(10,867)		(10,867)		35,884			3,044		0003
EUR/S 2036124.00 USD-L1800000.00EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/23/2024	10/15/2026		2,036,124	0.884032603				100,551		100,551		195,432			9,043		0003
EUR/S 353651.53 USD-L313938.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/16/2024	04/16/2026		353,652	0.887705279				17,063		17,063		36,824			953		0003
EUR/L 414756.76 USD-S355000.00EUR	CLO ReInv6m AVOCA 26A B1 XS2437855021	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		414,757	0.855923361				(2,706)		(2,706)		(2,706)			420		0003
EUR/L 1441543.14 USD-S1228146.54EUR	East Road - 7200561	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	05/27/2026		1,441,543	0.851966553				(11,235)		(11,235)		(11,235)			4,574		0003
EUR/L 2218845.63 USD-S1877040.50EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2025	02/24/2026		2,218,846	0.845953623				7,553		7,553		7,553			4,307		0003
EUR/L 167276081.43 USD-S142043478.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		167,276,081	0.849155939				320,247		320,247		320,247			97,889		0003
EUR/S 167939424.47 USD-L142043478.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	03/30/2026		167,939,425	0.845801862				(328,842)		(328,842)		(328,842)			414,640		0003
EUR/L 21132562.50 USD-S16875000.00EUR	CLO ReInv6m NWDSE 2020-21A CR XS2345834332	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		21,132,563	0.798530704				1,147,732		1,147,732		(1,799,930)			71,257		0003
GBP/L 82967.54 USD-S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		82,968	0.744768014				(159)		(159)		(5,547)			421		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.941681655				(570,366)		(570,366)		(213,362)			10,654		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.876186137				410,788		410,788		206,143			11,451		0003
GBP/L 265511.60 USD-S219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2023	01/11/2027		265,512	0.825729723				(28,429)		(28,429)		(20,961)			1,347		0003
GBP/L 5009062.64 USD-S4100075.83GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/12/2023	02/25/2026		5,009,063	0.818531555				(512,288)		(512,288)		(408,511)			9,810		0003
GBP/L 499323.38 USD-S406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		499,323	0.814531236				(46,201)		(46,201)		(38,585)			2,534		0003
GBP/L 985507.05 USD-S759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		985,507	0.770772315				(25,063)		(25,063)		(49,987)			10,410		0003
GBP/L 988986.73 USD-S756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		988,987	0.765169488				(16,220)		(16,220)		(42,106)			12,569		0003
EUR/L 1370600.37 USD-S1227696.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	05/18/2026		1,370,600	0.895736297				(81,093)		(81,093)		(143,531)			4,214		0003
EUR/S 46074.04 USD-L40522.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		46,074	0.879507419				2,259		2,259		4,584			235		0003
EUR/S 33295.84 USD-L29253.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	02/16/2027		33,296	0.878580027				1,557		1,557		3,071			177		0003
EUR/S 1415.10 USD-L1239.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026		1,415	0.875733164				54		54		144			5		0003
SEK/S 621194.04 USD-L6151373.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		621,194	9.902499966				49,813		49,813		100,999			1,408		0003
SEK/S 96681643.90 USD-L954876256.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026		96,681,644	9.8765				7,787,541		7,787,541		15,733,315			293,991		0003
GBP/L 446046.50 USD-S340075.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		446,047	0.762421698				(11,472)		(11,472)		(33,252)			2,264		0003
GBP/L 232355.28 USD-S178307.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027		232,355	0.767391987				(7,530)		(7,530)		(17,434)			1,179		0003
EUR/S 49804.15 USD-L42801.78EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		49,804	0.859401877				2,281		2,281		3,488			463		0003
GBP/S 1613105.49 USD-L1258960.03GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		1,613,105	0.780457346				82,721		82,721		124,526			5,439		0003
EUR/L 207152.77 USD-S186607.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		207,153	0.900819767				(13,203)		(13,203)		(21,888)			558		0003
GBP/S 14870767.70 USD-L11747653.91GBP	60 Curzon July 2022 - 7200568	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026		14,870,768	0.789983015				950,736		950,736		1,160,418			55,177		0003
GBP/L 501550.55 USD-S397016.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		501,551	0.791577619				(32,573)		(32,573)		(38,819)			2,545		0003
EUR/L 2212208.86 USD-S2042592.02EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/13/2024	05/27/2026		2,212,209	0.923326932				(203,979)		(203,979)		(238,581)			7,020		0003
GBP/L 189499.97 USD-S150807.33GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		189,500	0.795817171				(13,388)		(13,388)		(14,745)			962		0003
EUR/L 4360406.06 USD-S4083278.44EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	04/28/2026		4,360,406	0.936444538				(463,794)		(463,794)		(463,794)			12,396		0003
GBP/L 260010.33 USD-S206334.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027		260,010	0.793562548				(17,581)		(17,581)		(17,581)			1,319		0003
EUR/L 5443050.61 USD-S4678200.00EUR	Project Windmill-105000001	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	01/15/2026		5,443,051	0.859481261				(58,290)		(58,290)		(58,290)			5,517		0003
EUR/S 11657882.00 USD-L10000000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2025	01/15/2026		11,657,882	0.857788748				101,642		101,642		101,642			11,816		0003
EUR/L 25347586.42 USD-S20954479.74EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/18/2022	02/24/2026		25,347,586	0.826685405				672,339		672,339		672,339			49,197		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 9596224.60 USD-S8716708.69EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2023	02/24/2026		9,596,225	0.908347715				(662,981)		(662,981)		(662,981)			18,625		0003
EUR/L 1887112.50 USD-S1625000.00EUR	CLO ACLO 3A C XS1582974348	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,887,113	0.861103935				(58,503)		(58,503)		(58,503)			11,812		0003
EUR/L 294943.66 USD-S255188.26EUR	Saint James Albany Paris- 50229626	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	01/15/2026		294,944	0.86521019				(5,146)		(5,146)		(5,146)			299		0003
EUR/L 104124240.51 USD-S88278961.45EUR	Testa Home CML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/11/2025	03/16/2026		104,124,241	0.847823341				26,546		26,546		26,546			235,997		0003
EUR/L 104160346.61 USD-S88278961.45EUR	Testa Home CML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	03/16/2026		104,160,347	0.847529452				62,652		62,652		62,652			236,078		0003
GBP/L 28527164.05 USD-S21313725.48GBP	Old Spitafields Market 7410048	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	03/17/2026		28,527,164	0.747137901				(191,031)		(191,031)		(191,031)			65,086		0003
EUR/L 133188.24 USD-S112730.00EUR	Coupon Hedge CLO MUSD	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	12/15/2025	03/17/2026		133,188	0.846396048				252		252		252			304		0003
PLN/L 30381762.02 USD-S109106983.76PLN	Ares Polish Retail (aka Project Oak)	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/15/2025	06/17/2026		30,381,762	3.5912				(24,364)		(24,364)		(24,364)			103,060		0003
EUR/L 14540975.04 USD-S12291745.42EUR	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	03/18/2026		14,540,975	0.845317827				45,255		45,255		45,255			33,393		0003
GBP/L 88449.15 USD-S66285.83GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027		88,449	0.74942303				(728)		(728)		(728)			449		0003
CHF/S 24225.85 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2026		24,226	0.825564428				988		988		4,202			25		0003
EUR/L 7455108.00 USD-S6000000.00EUR	CLO ReInv6m RKFPK 1A B XS2360920974	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		7,455,108	0.804817315				403,519		403,519		(660,784)			7,556		0003
EUR/L 51652236.18 USD-S44004290.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		51,652,236	0.85193389				(286,699)		(286,699)		(4,891,346)			142,421		0003
EUR/L 21392130.38 USD-S18674928.31EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,392,130	0.872981231				(675,855)		(675,855)		(2,083,034)			67,879		0003
EUR/S 48638393.63 USD-L44538206.35EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		48,638,394	0.915700602				3,890,366		3,890,366		5,100,330			134,111		0003
EUR/L 982772.44 USD-S829586.97EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/15/2025	05/27/2026		982,772	0.844129257				1,451		1,451		1,451			3,118		0003
GBP/L 84824.56 USD-S63569.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027		84,825	0.749423044				(698)		(698)		(698)			430		0003
EUR/L 6833849.00 USD-S5500000.00EUR	CLO ReInv6m RKFPK 1A B XS2360920974	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		6,833,849	0.804817315				369,892		369,892		(605,718)			6,927		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 9A C XS2356404736	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				341,384		341,384		(528,766)			22,977		0003
EUR/L 2765180.00 USD-S2200000.00EUR	CLO ReInv6m AQUE 2020-5A B2R XS2389542072	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		2,765,180	0.795608243				145,677		145,677		(226,668)			12,387		0003
EUR/L 5404670.00 USD-S4300000.00EUR	CLO ReInv6m AQUE 2020-5A DR XS2389542403	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,404,670	0.795608243				284,731		284,731		(443,033)			24,212		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		298,504	0.708842807				13,712		13,712		(15,692)			2,340		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		344,378	0.698104637				19,935		19,935		(14,028)			3,638		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		1,572,410	0.584658559				131,146		131,146		(35,812)			37,000		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		556,563	0.630636317				45,890		45,890		(11,750)			10,946		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		1,066,691	0.607422707				78,507		78,507		(24,608)			24,715		0003
GBP/L 18243673.84 USD-S13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		18,243,674	0.726374664				400,902		400,902		(1,169,625)			92,583		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 4960800.00 USD-S4000000.00EUR	CLO ReInv6m NEUBE 2022-3A C XS2440262736	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				169,124		169,124		(393,125)			28,474		0003
EUR/L 4279100.00 USD-S3500000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,279,100	0.817929004				90,445		90,445		(348,024)			24,279		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO ReInv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.817929004				134,375		134,375		(517,064)			36,071		0003
GBP/L 116769.11 USD-S86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		116,769	0.74476803				(224)		(224)		(7,807)			593		0003
EUR/L 28267617.59 USD-S25431954.65EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		28,267,618	0.89968511				(1,815,461)		(1,815,461)		(2,845,876)			101,436		0003
EUR/L 4232073.84 USD-S4000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		4,232,074	0.945163093				(483,097)		(483,097)		(464,138)			11,349		0003
EUR/L 2588750.00 USD-S2500000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		2,588,750	0.965717045				(393,861)		(393,861)		(254,978)			17,719		0003
EUR/L 2579500.00 USD-S2500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		2,579,500	0.969180074				(381,742)		(381,742)		(281,749)			11,575		0003
EUR/L 1487460.00 USD-S1300000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028		1,487,460	0.873973082				(76,284)		(76,284)		(121,345)			11,045		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.886996629				(225,508)		(225,508)		(280,046)			25,639		0003
EUR/L 670191.12 USD-S604429.22EUR	East Road - 7200561	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026		670,191	0.901875901				(43,735)		(43,735)		(68,337)			2,127		0003
GBP/L 952191.89 USD-S782023.56GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/13/2023	01/11/2027		952,192	0.821287776				(96,460)		(96,460)		(74,541)			4,832		0003
EUR/S 3862134.50 USD-L3500000.00EUR	CLO ReInv6m RRME 14A B1N XS2532387631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		3,862,135	0.906234622				265,313		265,313		399,591			10,357		0003
GBP/L 128120.96 USD-S105371.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		128,121	0.822436079				(13,170)		(13,170)		(10,052)			650		0003
EUR/L 253000.59 USD-S221561.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		253,001	0.875733412				(9,204)		(9,204)		(24,512)			908		0003
EUR/L 89366.29 USD-S79428.94EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		89,366	0.88880203				(4,748)		(4,748)		(9,233)			321		0003
EUR/L 946414.90 USD-S844900.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	02/22/2024	04/16/2026		946,415	0.892737583				(51,288)		(51,288)		(99,103)			2,550		0003
EUR/L 180102.49 USD-S159927.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		180,102	0.887981171				(9,393)		(9,393)		(18,590)			646		0003
GBP/L 85302.82 USD-S67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026		85,303	0.786039899				(4,852)		(4,852)		(6,376)			359		0003
GBP/L 85127.56 USD-S66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027		85,128	0.785916335				(4,709)		(4,709)		(6,209)			434		0003
GBP/L 86311.24 USD-S67913.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/17/2026		86,311	0.786843985				(5,206)		(5,206)		(6,733)			156		0003
GBP/L 85242.47 USD-S67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026		85,242	0.7865964				(4,911)		(4,911)		(6,379)			359		0003
GBP/L 215683.70 USD-S168634.64GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2024	01/11/2027		215,684	0.781860845				(10,804)		(10,804)		(15,615)			1,095		0003
EUR/L 1098502.41 USD-S979450.23EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		1,098,502	0.891623196				(62,034)		(62,034)		(113,854)			3,942		0003
SEK/L 91852492.23 USD-S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2022	05/15/2026		91,852,492	9.954				(7,963,060)		(7,963,060)		(14,636,774)			279,307		0003
GBP/L 75040.49 USD-S64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		75,040	0.863930926				(11,758)		(11,758)		(6,352)			381		0003
GBP/L 31583.37 USD-S27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		31,583	0.863930923				(4,949)		(4,949)		(2,674)			160		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 14919698.11 USD-S14067224.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		14,919,698	0.942862531				(1,670,343)		(1,670,343)		(1,627,149)			42,415		0003
GBP/L 404326.02 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		404,326	0.844844341				(53,330)		(53,330)		(33,074)			2,052		0003
EUR/L 7573876.38 USD-S6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		7,573,876	0.891221306				(548,080)		(548,080)		(624,792)			58,868		0003
GBP/L 565023.44 USD-S468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		565,023	0.829214908				(63,056)		(63,056)		(44,901)			2,867		0003
EUR/L 404413.18 USD-S350383.97EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		404,413	0.866400966				(9,177)		(9,177)		(39,186)			1,145		0003
EUR/L 508691.24 USD-S439892.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		508,691	0.864752674				(12,390)		(12,390)		(48,194)			1,920		0003
GBP/L 238293.14 USD-S191008.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/14/2023	01/11/2027		238,293	0.801571082				(18,037)		(18,037)		(17,953)			1,209		0003
EUR/L 1411370.06 USD-S1249940.27EUR	East Road - 7200561 .	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	01/24/2024	05/27/2026		1,411,370	0.885621925				(67,188)		(67,188)		(145,997)			4,478		0003
EUR/L 2933690.25 USD-S2629343.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		2,933,690	0.896258124				(158,442)		(158,442)		(310,354)			3,071		0003
GBP/L 60887.60 USD-S47867.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	05/18/2026		60,888	0.786163521				(3,596)		(3,596)		(4,737)			187		0003
GBP/L 60609.90 USD-S47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026		60,610	0.786039904				(3,448)		(3,448)		(4,530)			255		0003
GBP/L 60531.92 USD-S47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026		60,532	0.786534443				(3,462)		(3,462)		(4,506)			269		0003
GBP/L 60500.15 USD-S47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026		60,500	0.786534414				(3,437)		(3,437)		(4,474)			283		0003
GBP/L 60472.18 USD-S47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026		60,472	0.786472722				(3,409)		(3,409)		(4,444)			296		0003
EUR/L 915427.82 USD-S810543.49EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		915,428	0.885425888				(44,137)		(44,137)		(94,489)			3,087		0003
GBP/L 670936.68 USD-S495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		670,937	0.73887986				3,846		3,846		(44,267)			3,405		0003
EUR/L 843553.35 USD-S718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		843,553	0.851933894				(4,682)		(4,682)		(79,883)			2,326		0003
GBP/L 128059.37 USD-S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		128,059	0.796908028				(8,918)		(8,918)		(9,559)			650		0003
GBP/L 88437020.40 USD-S70899924.16GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/01/2022	02/25/2026		88,437,020	0.801699603				(7,050,388)		(7,050,388)		(6,989,868)			173,201		0003
EUR/L 4101893.51 USD-S3873730.76EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/15/2026		4,101,894	0.944376238				(473,504)		(473,504)		(444,315)			13,831		0003
SEK/L 9130454.29 USD-S92263240.64SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		9,130,454	10.105				(940,219)		(940,219)		(1,482,738)			27,764		0003
GBP/L 315235.56 USD-S256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		315,236	0.814381982				(29,107)		(29,107)		(24,353)			1,600		0003
EUR/L 1106100.00 USD-S1000000.00EUR	CLO TERM CORDA 14A CR XS2350864091	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026		1,106,100	0.904077389				(71,029)		(71,029)		(114,943)			2,205		0003
EUR/L 7542860.00 USD-S6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		7,542,860	0.888257239				(502,777)		(502,777)		(636,480)			54,991		0003
GBP/L 383928.47 USD-S304149.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		383,928	0.792204704				(24,390)		(24,390)		(28,388)			1,948		0003
EUR/L 20953.61 USD-S18195.21EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		20,954	0.868356813				(439)		(439)		(2,068)			28		0003
GBP/L 184345.39 USD-S149038.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		184,345	0.80847278				(15,606)		(15,606)		(14,078)			936		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1256394.83 USD-S1102294.11EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026		1,256,395	0.877346901				(47,512)		(47,512)		(128,751)			3,987		0003
GBP/L 592969.76 USD-S465001.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		592,970	0.784190715				(31,498)		(31,498)		(43,135)			3,009		0003
GBP/S 2120166.67 USD-L1666666.67GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	02/25/2026		2,120,167	0.786101722				125,684		125,684		165,209			4,152		0003
GBP/L 277596.82 USD-S218193.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	12/21/2023	01/11/2027		277,597	0.78600904				(15,401)		(15,401)		(20,269)			1,409		0003
GBP/L 60514.99 USD-S47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		60,515	0.785916349				(3,368)		(3,368)		(4,442)			296		0003
GBP/L 60969.49 USD-S47969.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2026		60,969	0.786782045				(3,658)		(3,658)		(4,749)			164		0003
GBP/L 60844.52 USD-S47867.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	05/18/2026		60,845	0.786720152				(3,639)		(3,639)		(4,737)			187		0003
GBP/L 60610.94 USD-S47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026		60,611	0.786658316				(3,593)		(3,593)		(4,703)			240		0003
GBP/L 60442.59 USD-S47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		60,443	0.786472585				(3,387)		(3,387)		(4,413)			308		0003
GBP/L 2539213.38 USD-S1983605.48GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		2,539,213	0.781188968				(120,426)		(120,426)		(176,649)			15,313		0003
GBP/L 978225.26 USD-S750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		978,225	0.767695377				(19,909)		(19,909)		(45,258)			11,429		0003
GBP/L 2060831.69 USD-S1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		2,060,832	0.761788679				(21,864)		(21,864)		(75,535)			29,971		0003
AUD/L 19421.87 USD-S29373.67AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2028		19,422	1.512401741				167		167		(802)			152		0003
GBP/L 283472.31 USD-S225802.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		283,472	0.79655886				(19,612)		(19,612)		(21,145)			1,439		0003
EUR/L 1156597.14 USD-S1038144.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		1,156,597	0.897585489				(69,299)		(69,299)		(121,770)			3,116		0003
EUR/L 1145366.46 USD-S1015305.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		1,145,366	0.886446238				(62,911)		(62,911)		(107,971)			5,843		0003
EUR/L 1811810.96 USD-S1638009.92EUR	East Road - 7200561	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	05/27/2026		1,811,811	0.904073304				(125,796)		(125,796)		(191,325)			5,749		0003
EUR/S 54616.41 USD-L48816.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		54,616	0.893814698				3,244		3,244		5,666			201		0003
EUR/S 48322.74 USD-L42631.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		48,323	0.882223152				2,369		2,369		4,867			215		0003
EUR/L 14292712.23 USD-S12084816.29EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		14,292,712	0.845522956				(504,976)		(504,976)		(920,162)			142,976		0003
EUR/L 48899.06 USD-S44268.57EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		48,899	0.905305133				(3,508)		(3,508)		(5,161)			165		0003
EUR/S 57591.30 USD-L45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2034		57,591	0.793713807				1,158		1,158		2,106			838		0003
EUR/L 45768.48 USD-S40853.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		45,768	0.89261802				(2,810)		(2,810)		(4,664)			204		0003
EUR/L 16832.57 USD-S14939.70EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	02/16/2027		16,833	0.887547178				(1,003)		(1,003)		(1,707)			89		0003
EUR/S 143288.34 USD-L131505.45EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026		143,288	0.917767977				12,073		12,073		15,408			406		0003
EUR/S 481593.88 USD-L439892.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		481,594	0.913408846				39,993		39,993		50,954			1,818		0003
SEK/L 133624.01 USD-S1300005.05SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	11/30/2027		133,624	9.7288283				(10,393)		(10,393)		(10,393)			925		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 168531.16 USD-S130262.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		168,531	0.772926977				(6,716)		(6,716)		(6,716)			855		0003
EUR/S 3592080.00 USD-L3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		3,592,080	0.835170709				31,018		31,018		31,018			27,230		0003
GBP/L 265935.43 USD-S201121.71GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		265,935	0.756280237				(4,642)		(4,642)		(4,642)			1,350		0003
GBP/L 128036.76 USD-S95458.78GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		128,037	0.745557604				(388)		(388)		(388)			650		0003
EUR/S 6233353.36 USD-L5200000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	04/15/2027		6,233,353	0.834221919				(14,772)		(14,772)		(14,772)			35,367		0003
EUR/L 1023456.95 USD-S865947.87EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		1,023,457	0.846100923				(2,592)		(2,592)		(2,592)			3,673		0003
EUR/S 121220.48 USD-L101686.18EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		121,220	0.838853138				(734)		(734)		(734)			435		0003
GBP/L 4519773.58 USD-S3366000.00GBP	Project Waterfall - Funding	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	01/15/2026		4,519,774	0.744727571				(16,492)		(16,492)		(16,492)			4,581		0003
EUR/S 20290531.58 USD-L17250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		20,290,532	0.850150226				244,739		244,739		244,739			95,289		0003
EUR/S 9136528.48 USD-L7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		9,136,528	0.848243402				89,462		89,462		89,462			42,907		0003
EUR/L 36470400.00 USD-S29000000.00EUR	CLO Reinv6m RRME 7A B XS2368576463	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		36,470,400	0.795165394				2,006,784		2,006,784		(3,026,623)			149,094		0003
EUR/L 13796200.00 USD-S11000000.00EUR	CLO Reinv6m CONTE 9A D XS2356405386	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		13,796,200	0.797321001				751,046		751,046		(1,163,284)			50,549		0003
EUR/L 4391520.00 USD-S3500000.00EUR	CLO Reinv6m ARBR 8A DR XS2388929882	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,391,520	0.796990564				225,123		225,123		(361,421)			19,504		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		365,327	0.685494919				24,834		24,834		(11,902)			4,643		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		437,332	0.667913437				33,876		33,876		(10,526)			6,726		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		503,099	0.640614988				44,617		44,617		(10,522)			8,880		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO Reinv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				279,127		279,127		(792,010)			55,923		0003
AUD/L 790680.00 USD-S1200000.00AUD	Sapphire 2024-1 B 50208082	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		790,680	1.517680983				(8,929)		(8,929)		(54,640)			2,890		0003
AUD/L 86447.79 USD-S130724.02AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2026		86,448	1.51217307				(700)		(700)		(6,010)			291		0003
GBP/L 291769.95 USD-S232411.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		291,770	0.796558864				(20,186)		(20,186)		(21,763)			1,481		0003
EUR/S 4526.51 USD-L4053.12EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026		4,527	0.895418324				279		279		469			17		0003
EUR/L 1320559.35 USD-S1174979.40EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026		1,320,559	0.889758874				(69,327)		(69,327)		(137,241)			4,190		0003
GBP/L 324726.33 USD-S254867.22GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		324,726	0.784867738				(17,535)		(17,535)		(23,655)			1,648		0003
EUR/S 203348.60 USD-L180513.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		203,349	0.887705251				9,811		9,811		21,173			548		0003
EUR/S 976064.60 USD-L829000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	01/16/2029		976,065	0.84932903				30,508		30,508		69,699			8,518		0003
GBP/L 114602.95 USD-S88203.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/03/2024	01/11/2027		114,603	0.769645197				(4,061)		(4,061)		(8,624)			582		0003
EUR/S 2388265.94 USD-L2140342.76EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	05/27/2026		2,388,266	0.896191134				143,552		143,552		249,999			7,578		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 132034.56 USD-L108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2032		132,035	0.818866666				3,743		3,743		6,184			1,678		0003
GBP/S 1454037.06 USD-L1137121.34GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		1,454,037	0.782044262				70,552		70,552		101,341			8,769		0003
GBP/S 860532.98 USD-L670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		860,533	0.779666306				25,671		25,671		36,018			11,752		0003
EUR/L 238911.98 USD-S216229.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		238,912	0.905059303				(15,376)		(15,376)		(25,523)			250		0003
EUR/L 55711931.17 USD-S50369263.40EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/08/2024	04/24/2026		55,711,931	0.90410191				(3,786,896)		(3,786,896)		(5,903,256)			155,677		0003
GBP/L 181961.77 USD-S144808.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		181,962	0.795817165				(12,855)		(12,855)		(14,159)			923		0003
GBP/L 134829.16 USD-S110564.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		134,829	0.820036037				(13,919)		(13,919)		(13,919)			684		0003
EUR/L 1483362.10 USD-S1388732.48EUR	East Road - 7200561	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/21/2025	05/27/2026		1,483,362	0.936205988				(159,374)		(159,374)		(159,374)			4,707		0003
GBP/S 920312.41 USD-L714371.31GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		920,312	0.776226966				41,788		41,788		41,788			3,415		0003
EUR/L 1719840.00 USD-S1600000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		1,719,840	0.930319099				(192,372)		(192,372)		(160,692)			11,659		0003
GBP/L 526672.45 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027		526,672	0.912825191				(115,971)		(115,971)		(48,428)			2,673		0003
EUR/L 2070100.00 USD-S2000000.00EUR	Eqt France - 7200569	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		2,070,100	0.966136902				(292,861)		(292,861)		(230,184)			7,428		0003
EUR/L 155335.36 USD-S146764.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		155,335	0.944822351				(17,192)		(17,192)		(17,229)			215		0003
EUR/L 6312913.60 USD-S5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		6,312,914	0.887070591				(438,290)		(438,290)		(506,431)			51,137		0003
GBP/S 3553622.14 USD-L2797246.65GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		3,553,622	0.787153653				209,813		209,813		268,785			12,752		0003
EUR/L 449093.51 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		449,094	0.882573587				(19,909)		(19,909)		(43,997)			1,612		0003
GBP/L 259449.08 USD-S209757.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		259,449	0.808472784				(21,964)		(21,964)		(19,814)			1,317		0003
GBP/L 146852.05 USD-S118725.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		146,852	0.808472813				(12,432)		(12,432)		(11,215)			745		0003
EUR/L 502879.66 USD-S454354.59EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		502,880	0.903505602				(34,530)		(34,530)		(50,932)			1,805		0003
EUR/S 9379469.50 USD-L8500000.00EUR	CLO ReInv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		9,379,470	0.906234622				644,332		644,332		970,434			25,153		0003
GBP/L 390691.82 USD-S307087.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	01/11/2027		390,692	0.786009034				(21,676)		(21,676)		(28,527)			1,983		0003
EUR/L 445357.55 USD-S395834.67EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		445,358	0.888801975				(23,661)		(23,661)		(46,013)			1,598		0003
EUR/L 505513.44 USD-S450687.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/22/2024	05/18/2026		505,513	0.891543714				(27,403)		(27,403)		(52,690)			1,554		0003
GBP/L 86372.36 USD-S67913.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	02/17/2026		86,372	0.786287187				(5,144)		(5,144)		(6,733)			157		0003
GBP/L 85693.66 USD-S67369.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	05/18/2026		85,694	0.786163527				(5,061)		(5,061)		(6,667)			263		0003
GBP/L 85448.54 USD-S67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2026		85,449	0.78610167				(5,018)		(5,018)		(6,637)			314		0003
GBP/L 85208.63 USD-S66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		85,209	0.785978134				(4,779)		(4,779)		(6,294)			399		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 483227.15 USD-S434253.75EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		483,227	0.898653459				(31,314)		(31,314)		(50,479)			1,734		0003
EUR/S 2279380.00 USD-L2000000.00EUR	CLO Reinv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,279,380	0.877431582				117,833		117,833		195,298			15,302		0003
EUR/S 2285400.00 USD-L2000000.00EUR	CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,285,400	0.875120329				112,436		112,436		194,701			15,401		0003
EUR/L 235130.51 USD-S208135.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	02/16/2027		235,131	0.885190739				(12,777)		(12,777)		(21,929)			1,249		0003
EUR/L 1873323.86 USD-S1666806.53EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026		1,873,324	0.889758875				(98,347)		(98,347)		(194,688)			5,944		0003
EUR/L 1329729.82 USD-S1183138.91EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026		1,329,730	0.889758876				(69,809)		(69,809)		(138,194)			4,219		0003
GBP/L 440180.34 USD-S344103.27GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027		440,180	0.781732483				(21,977)		(21,977)		(31,859)			2,234		0003
EUR/L 606855.22 USD-S533344.37EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		606,855	0.878865918				(30,785)		(30,785)		(53,820)			3,731		0003
EUR/L 4212600.78 USD-S3779473.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		4,212,601	0.897182847				(265,643)		(265,643)		(439,335)			15,117		0003
EUR/L 589721.46 USD-S527337.44EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026		589,721	0.894214431				(35,113)		(35,113)		(61,299)			2,116		0003
EUR/L 629820.44 USD-S564861.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		629,820	0.896860985				(37,198)		(37,198)		(66,256)			1,697		0003
EUR/L 225184.82 USD-S201706.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	05/18/2026		225,185	0.895736267				(13,323)		(13,323)		(23,582)			692		0003
EUR/L 575327.11 USD-S510856.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		575,327	0.887941748				(34,001)		(34,001)		(57,796)			2,935		0003
EUR/S 1140713.00 USD-L1000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,140,713	0.876644695				61,922		61,922		93,519			8,470		0003
EUR/S 135687.77 USD-L120120.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		135,688	0.885269173				6,686		6,686		13,941			498		0003
EUR/S 83227.13 USD-L72750.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		83,227	0.874125901				3,793		3,793		7,298			516		0003
GBP/L 161293.04 USD-S124138.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027		161,293	0.769645175				(5,716)		(5,716)		(12,138)			819		0003
GBP/L 627769.13 USD-S478624.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		627,769	0.762421704				(16,146)		(16,146)		(46,798)			3,186		0003
EUR/L 2494588.55 USD-S2306515.29EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/21/2024	05/27/2026		2,494,589	0.924607503				(233,795)		(233,795)		(269,408)			7,916		0003
EUR/L 1456618.25 USD-S1339738.15EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	04/24/2026		1,456,618	0.919759278				(125,951)		(125,951)		(157,017)			4,070		0003
GBP/S 14077279.16 USD-L11060739.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		14,077,279	0.785715689				819,101		819,101		1,092,565			52,232		0003
EUR/L 1869604.76 USD-S1751668.43EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	04/24/2026		1,869,605	0.936919111				(199,558)		(199,558)		(199,558)			5,224		0003
EUR/L 1707290.24 USD-S1537859.63EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	05/27/2026		1,707,290	0.900760512				(111,849)		(111,849)		(111,849)			5,417		0003
EUR/L 1778035.46 USD-S1535833.05EUR	East Road - 7200561	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/15/2025	05/27/2026		1,778,035	0.863780889				(38,706)		(38,706)		(38,706)			5,642		0003
EUR/S 1588350.00 USD-L1500000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				186,582		186,582		169,738			6,291		0003
EUR/L 292740.07 USD-S255143.19EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	04/28/2026		292,740	0.871569068				(8,700)		(8,700)		(8,700)			832		0003
GBP/L 185290.18 USD-S138915.99GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		185,290	0.749721275				(1,600)		(1,600)		(1,600)			940		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 178420.43 USD-S132264.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		178,420	0.741308493				479		479		479			905		0003
GBP/L 245046.10 USD-S181654.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		245,046	0.741308472				658		658		658			1,244		0003
EUR/L 21609899.67 USD-S18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		21,609,900	0.838024173				114,470		114,470		114,470			87,250		0003
EUR/S 2950410.00 USD-L2500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		2,950,410	0.847339861				22,809		22,809		22,809			13,240		0003
EUR/L 397825.28 USD-S337923.88EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2025	07/07/2026		397,825	0.849427869				(2,576)		(2,576)		(2,576)			1,428		0003
EUR/L 369950.21 USD-S314246.02EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2025	07/07/2026		369,950	0.849427873				(2,395)		(2,395)		(2,395)			1,328		0003
EUR/L 15860366.81 USD-S13472352.00EUR	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2025	02/04/2026		15,860,367	0.849435083				2,639		2,639		2,639			24,557		0003
EUR/S 15868397.68 USD-L13472352.00EUR	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/15/2025	02/04/2026		15,868,398	0.849005191				(10,670)		(10,670)		(10,670)			24,569		0003
GBP/L 29476840.83 USD-S22061548.46GBP	The Whiteley 7410036	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2025	03/30/2026		29,476,841	0.748436665				(247,412)		(247,412)		(247,412)			72,778		0003
EUR/L 632355.02 USD-S559754.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		632,355	0.885190759				(37,065)		(37,065)		(65,096)			3,592		0003
EUR/L 1719146.42 USD-S1548539.21EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	05/27/2026		1,719,146	0.900760512				(112,625)		(112,625)		(112,625)			5,455		0003
EUR/S 33176000.00 USD-L29000000.00EUR	CLO ReInv6m RRME 7A B XS2368576463	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		33,176,000	0.874125874				1,253,126		1,253,126		1,253,126			135,626		0003
EUR/S 29744000.00 USD-L26000000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		29,744,000	0.874125874				1,123,492		1,123,492		1,123,492			121,596		0003
GBP/S 6870075.84 USD-L5154000.00GBP	Project Nexus	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2025	01/07/2026		6,870,076	0.750210059				75,928		75,928		75,928			4,757		0003
EUR/L 37172462.15 USD-S31565217.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		37,172,462	0.849155939				71,166		71,166		71,166			21,753		0003
EUR/L 13659800.00 USD-S11000000.00EUR	CLO ReInv6m RRME 11A A2B2N XS2446267341	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		13,659,800	0.805282654				417,896		417,896		(1,026,228)			90,298		0003
EUR/L 19244025.00 USD-S15500000.00EUR	CLO ReInv6m RRME 11A CN XS2446268075	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		19,244,025	0.805444807				585,197		585,197		(1,446,237)			127,213		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO ReInv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				258,090		258,090		(694,815)			62,617		0003
EUR/L 55479691.49 USD-S49920090.96EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		55,479,691	0.899790349				(3,569,918)		(3,569,918)		(5,586,408)			199,084		0003
GBP/L 224175.36 USD-S182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		224,175	0.814846957				(20,834)		(20,834)		(17,334)			1,138		0003
EUR/L 3698415.00 USD-S3500000.00EUR	CLO ReInv6m RRME 14A B1N XS2532387631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		3,698,415	0.946351342				(427,311)		(427,311)		(406,312)			9,918		0003
EUR/L 2470430.00 USD-S2300000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,470,430	0.93101201				(277,868)		(277,868)		(231,625)			16,648		0003
EUR/L 1144200.00 USD-S1000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028		1,144,200	0.873973082				(58,680)		(58,680)		(93,342)			8,496		0003
GBP/L 5320733.20 USD-S4315606.80GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		5,320,733	0.811092501				(482,542)		(482,542)		(421,436)			19,093		0003
EUR/L 447756.18 USD-S404294.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		447,756	0.902934539				(30,448)		(30,448)		(45,309)			1,607		0003
EUR/S 1102406.50 USD-L1000000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		1,102,407	0.907106408				76,853		76,853		114,212			2,956		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 249835.35 USD-S205473.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		249,835	0.822436056				(25,682)		(25,682)		(19,601)			1,268		0003
EUR/L 2829424.33 USD-S2547195.11EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026		2,829,424	0.90025207				(179,290)		(179,290)		(287,778)			8,978		0003
EUR/L 560400.05 USD-S491191.21EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		560,400	0.87650101				(20,888)		(20,888)		(54,362)			2,011		0003
EUR/L 1135413.41 USD-S1003980.17EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026		1,135,413	0.884241952				(52,198)		(52,198)		(117,268)			3,603		0003
GBP/L 834550.03 USD-S654446.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		834,550	0.784190709				(44,331)		(44,331)		(60,709)			4,235		0003
EUR/L 1421171.24 USD-S1258620.41EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/24/2024	05/27/2026		1,421,171	0.885621925				(67,655)		(67,655)		(147,011)			4,509		0003
GBP/L 207825.25 USD-S164829.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		207,825	0.793115755				(13,449)		(13,449)		(15,395)			1,055		0003
EUR/S 530248.21 USD-L462000.00EUR	CLO ReInv6m WILPK 1A C XS1699705643	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	07/15/2027		530,248	0.87129007				23,708		23,708		23,708			3,287		0003
GBP/L 209140.19 USD-S155318.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		209,140	0.742654054				183		183		183			1,061		0003
EUR/L 14783002.53 USD-S12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		14,783,003	0.838024174				78,307		78,307		78,307			59,686		0003
EUR/L 2036755.61 USD-S1713808.89EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	05/27/2026		2,036,756	0.841440613				9,486		9,486		9,486			6,463		0003
GBP/L 1366293.97 USD-S1046221.29GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2025	01/11/2027		1,366,294	0.765736593				(41,234)		(41,234)		(41,234)			6,934		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		478,033	0.648298215				41,526		41,526		(10,328)			8,092		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		536,201	0.637511161				43,902		43,902		(11,324)			10,197		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		597,932	0.618276251				49,193		49,193		(12,591)			12,494		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		823,308	0.607791892				60,431		60,431		(19,002)			19,076		0003
EUR/L 9257250.00 USD-S7500000.00EUR	CLO ReInv6m SCULE 9A D XS2437462562	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027		9,257,250	0.810175808				278,679		278,679		(742,439)			52,356		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO ReInv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				345,565		345,565		(939,835)			66,492		0003
GBP/L 216566.48 USD-S175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		216,566	0.812521725				(19,473)		(19,473)		(16,670)			1,099		0003
EUR/L 2148200.00 USD-S2000000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,148,200	0.93101201				(241,624)		(241,624)		(201,413)			14,476		0003
EUR/L 1656800.00 USD-S1600000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		1,656,800	0.965717045				(252,071)		(252,071)		(163,186)			11,340		0003
EUR/L 2086663.80 USD-S2000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,086,664	0.95846777				(299,376)		(299,376)		(204,712)			14,008		0003
EUR/L 9478992.35 USD-S9158004.30EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWWZKVSZI1NUHU748	10/14/2022	07/07/2026		9,478,992	0.966136902				(1,341,011)		(1,341,011)		(1,054,015)			34,015		0003
GBP/L 443664.86 USD-S361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	12/13/2022	01/11/2027		443,665	0.814381986				(40,965)		(40,965)		(34,274)			2,252		0003
EUR/L 1788160.00 USD-S1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,788,160	0.894774517				(115,541)		(115,541)		(170,714)			9,171		0003
EUR/L 5843177.60 USD-S5200000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,843,178	0.889926741				(358,174)		(358,174)		(540,698)			33,153		0003
GBP/L 795218.18 USD-S659406.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		795,218	0.829214895				(88,746)		(88,746)		(63,194)			4,036		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 1653609.75 USD-L1500000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		1,653,610	0.907106408				115,280		115,280		171,318			4,435		0003
GBP/L 430032.92 USD-S344701.95GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027		430,033	0.801571075				(32,551)		(32,551)		(32,398)			2,182		0003
GBP/L 335375.55 USD-S268827.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027		335,376	0.801571075				(25,386)		(25,386)		(25,267)			1,702		0003
EUR/L 515049.98 USD-S456200.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		515,050	0.885739594				(24,729)		(24,729)		(50,716)			1,848		0003
GBP/L 354377.24 USD-S279753.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/11/2027		354,377	0.789421747				(21,232)		(21,232)		(26,056)			1,798		0003
EUR/S 4562000.00 USD-L4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		4,562,000	0.876808417				226,147		226,147		397,371			29,245		0003
EUR/L 502424.17 USD-S449656.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	02/17/2026		502,424	0.894974718				(27,145)		(27,145)		(52,951)			911		0003
GBP/L 86088.80 USD-S67690.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	03/16/2026		86,089	0.786287183				(5,118)		(5,118)		(6,706)			195		0003
GBP/L 85364.69 USD-S67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	08/17/2026		85,365	0.786101724				(4,997)		(4,997)		(6,619)			338		0003
GBP/L 85169.24 USD-S66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		85,169	0.785916371				(4,740)		(4,740)		(6,251)			417		0003
GBP/L 86034.65 USD-S67690.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	03/16/2026		86,035	0.78678207				(5,172)		(5,172)		(6,706)			195		0003
GBP/L 85633.03 USD-S67369.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	05/18/2026		85,633	0.786720148				(5,122)		(5,122)		(6,667)			263		0003
GBP/L 85388.08 USD-S67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026		85,388	0.786658278				(5,079)		(5,079)		(6,637)			314		0003
EUR/L 122892.91 USD-S108812.57EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2026		122,893	0.885425937				(5,925)		(5,925)		(12,685)			414		0003
EUR/L 660023.73 USD-S586427.13EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	03/19/2024	05/27/2026		660,024	0.888494009				(33,663)		(33,663)		(68,496)			2,094		0003
EUR/L 656563.13 USD-S590022.73EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		656,563	0.898653462				(42,546)		(42,546)		(68,586)			2,356		0003
EUR/L 25585482.72 USD-S22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		25,585,483	0.88039794				(1,342,603)		(1,342,603)		(2,275,162)			157,321		0003
EUR/S 14791224.78 USD-L13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		14,791,225	0.89509488				896,128		896,128		1,538,998			53,077		0003
EUR/S 25165383.90 USD-L22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		25,165,384	0.89509488				1,524,647		1,524,647		2,618,409			90,304		0003
EUR/L 2085786.16 USD-S1856672.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/10/2024	10/16/2026		2,085,786	0.890154885				(121,946)		(121,946)		(211,980)			9,280		0003
EUR/L 420062.76 USD-S374112.30EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		420,063	0.890610489				(23,218)		(23,218)		(43,488)			1,507		0003
EUR/L 529598.22 USD-S470795.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		529,598	0.888967905				(32,963)		(32,963)		(47,796)			3,256		0003
GBP/L 481692.95 USD-S371361.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/18/2024	01/11/2027		481,693	0.770950582				(17,916)		(17,916)		(36,311)			2,444		0003
EUR/L 1811115.71 USD-S1622069.95EUR	East Road - 7200561	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/23/2024	05/27/2026		1,811,116	0.895619171				(107,636)		(107,636)		(189,463)			5,747		0003
EUR/S 1482926.90 USD-L1300000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2024	03/15/2028		1,482,927	0.876644695				80,498		80,498		121,575			11,011		0003
EUR/S 85428.44 USD-L74904.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/16/2024	04/16/2027		85,428	0.876808356				3,956		3,956		7,728			485		0003
GBP/L 509690.01 USD-S388598.72GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/18/2024	01/11/2027		509,690	0.762421692				(13,109)		(13,109)		(37,996)			2,587		0003
EUR/S 2404851.11 USD-L2155206.25EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	05/27/2026		2,404,851	0.896191137				144,549		144,549		251,735			7,631		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 70913.56 USD-S64070.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	02/17/2026		70,914	0.90350562				(4,544)		(4,544)		(7,545)			129		0003
EUR/L 616700.80 USD-S555536.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		616,701	0.900819749				(39,306)		(39,306)		(65,162)			1,662		0003
EUR/L 67786.35 USD-S60958.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	05/18/2026		67,786	0.899280607				(4,295)		(4,295)		(7,127)			208		0003
EUR/L 618971.07 USD-S555031.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		618,971	0.896700132				(38,885)		(38,885)		(64,416)			2,274		0003
EUR/L 636189.34 USD-S560815.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		636,189	0.881523274				(34,354)		(34,354)		(56,513)			3,947		0003
EUR/L 1703721.36 USD-S1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		1,703,721	0.875580071				(86,773)		(86,773)		(142,970)			11,914		0003
EUR/S 2765925.00 USD-L2500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/21/2024	04/15/2027		2,765,925	0.903856757				223,778		223,778		290,647			15,693		0003
EUR/L 1175767.08 USD-S1093494.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		1,175,767	0.93002683				(119,899)		(119,899)		(127,111)			4,219		0003
EUR/L 885815.38 USD-S799429.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		885,815	0.9024782				(72,030)		(72,030)		(77,945)			6,199		0003
EUR/S 1490948.61 USD-L1278020.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/10/2025	01/15/2026		1,490,949	0.857185815				11,942		11,942		11,942			1,511		0003
EUR/L 46324183.20 USD-S39700000.00EUR	Broad Street Senior Credit Partners II Investments, LLC SCP II INV TL EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	01/23/2026		46,324,183	0.857003778				(379,134)		(379,134)		(379,134)			58,142		0003
GBP/L 6853654.68 USD-S5154000.00GBP	Project Nexus	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2025	01/07/2026		6,853,655	0.752007541				(92,350)		(92,350)		(92,350)			4,746		0003
GBP/L 66322891.85 USD-S49638484.02GBP	The Whiteley 7410036	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2025	03/30/2026		66,322,892	0.748436665				(556,677)		(556,677)		(556,677)			163,750		0003
EUR/S 37319871.71 USD-L31565217.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	03/30/2026		37,319,872	0.845801862				(73,076)		(73,076)		(73,076)			92,142		0003
EUR/L 422685.88 USD-S356162.55EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/23/2025	07/07/2026		422,686	0.842617572				674		674		674			1,517		0003
EUR/L 4387867.40 USD-S3500000.00EUR	CLO Reinv6m PRVD 3A DR XS2356226618	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		4,387,867	0.797654004				237,171		237,171		(370,213)			16,077		0003
EUR/L 6983200.00 USD-S5600000.00EUR	CLO Reinv6m CORDA 9A DR XS2378719954	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	08/19/2021	08/20/2026		6,983,200	0.801924619				332,794		332,794		(588,752)			27,837		0003
EUR/L 33352900.00 USD-S26500000.00EUR	CLO Reinv6m RRME 8A C XS2379454841	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	08/24/2021	10/15/2026		33,352,900	0.794533609				1,804,530		1,804,530		(2,732,054)			148,134		0003
EUR/L 4065750.00 USD-S3250000.00EUR	CLO Reinv6m VENDM 1A CR XS2348059838	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2021	07/20/2026		4,065,750	0.799360512				210,872		210,872		(343,728)			15,086		0003
EUR/L 3387744.00 USD-S2700000.00EUR	CLO Reinv6m ARBR 8A B2R XS2388929452	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		3,387,744	0.796990564				173,666		173,666		(278,811)			15,046		0003
EUR/L 4516992.00 USD-S3600000.00EUR	CLO Reinv6m ARBR 8A CR XS2388929619	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,516,992	0.796990564				231,555		231,555		(371,747)			20,062		0003
EUR/L 2504200.00 USD-S2000000.00EUR	CLO Reinv6m CGMSE 2021-2A B XS2391834418	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		2,504,200	0.798658254				123,544		123,544		(206,752)			11,122		0003
EUR/L 3146000.00 USD-S2500000.00EUR	CLO Reinv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		3,146,000	0.794659886				159,473		159,473		(251,389)			16,050		0003
EUR/L 4462200.00 USD-S3600000.00EUR	CLO Reinv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		4,462,200	0.806776926				178,252		178,252		(374,103)			19,818		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/21/2021	06/15/2027		277,074	0.714719653				10,436		10,436		(16,528)			1,671		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/22/2021	02/18/2048		2,317,408	0.599808061				174,943		174,943		(53,707)			54,530		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		525,463	0.632751204				47,348		47,348		(10,752)			9,640		0003
GBP/L 506410.75 USD-S367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		506,411	0.726374667				11,128		11,128		(32,467)			2,570		0003
EUR/L 840461.96 USD-S697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		840,462	0.830151087				8,382		8,382		(71,909)			4,265		0003
GBP/L 944281.27 USD-S697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		944,281	0.738879857				5,413		5,413		(62,302)			4,792		0003
EUR/L 4132995.00 USD-S3721742.46EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026		4,132,995	0.900495273				(269,330)		(269,330)		(416,624)			14,831		0003
EUR/L 1058018.46 USD-S1000000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,058,018	0.945163093				(120,774)		(120,774)		(116,035)			2,837		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.886996629				(225,508)		(225,508)		(280,046)			25,639		0003
EUR/L 14675.65 USD-S12714.99EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		14,676	0.866400466				(333)		(333)		(1,422)			42		0003
EUR/L 2809911.05 USD-S2529628.24EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026		2,809,911	0.90025207				(178,054)		(178,054)		(285,793)			8,916		0003
EUR/L 1303832.09 USD-S1162578.77EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/21/2024	05/27/2026		1,303,832	0.891662952				(71,386)		(71,386)		(135,793)			4,137		0003
GBP/L 60542.97 USD-S47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		60,543	0.785978124				(3,396)		(3,396)		(4,472)			283		0003
GBP/L 59399.07 USD-S46737.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2026		59,399	0.786843969				(3,588)		(3,588)		(4,635)			62		0003
GBP/L 268123.37 USD-S210971.26GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/17/2026		268,123	0.786843982				(16,171)		(16,171)		(20,916)			486		0003
GBP/L 61129.88 USD-S48095.89GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	03/16/2026		61,130	0.786782012				(3,675)		(3,675)		(4,765)			139		0003
GBP/L 60670.48 USD-S47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026		60,670	0.78665819				(3,609)		(3,609)		(4,715)			223		0003
GBP/L 60567.02 USD-S47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026		60,567	0.786596402				(3,489)		(3,489)		(4,532)			255		0003
SEK/L 613793.19 USD-S6151373.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		613,793	10.02189998				(57,214)		(57,214)		(100,999)			1,391		0003
SEK/L 207522.34 USD-S2073210.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		207,522	9.990300177				(19,331)		(19,331)		(34,164)			638		0003
GBP/L 230254.35 USD-S180026.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/14/2024	01/11/2027		230,254	0.781860842				(11,534)		(11,534)		(16,670)			1,168		0003
EUR/L 127830.70 USD-S108083.79EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		127,831	0.845522946				(3,922)		(3,922)		(8,696)			1,188		0003
EUR/L 131776.61 USD-S109749.82EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/17/2030		131,777	0.832847499				(3,388)		(3,388)		(7,837)			1,392		0003
EUR/L 136832.23 USD-S112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/16/2031		136,832	0.8210855				(3,017)		(3,017)		(7,116)			1,599		0003
GBP/L 1360568.01 USD-S1055194.67GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		1,360,568	0.77555452				(45,481)		(45,481)		(76,752)			12,650		0003
GBP/L 878983.52 USD-S670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		878,984	0.763300511				(11,614)		(11,614)		(35,076)			12,004		0003
AUD/L 329450.00 USD-S500000.00AUD	Sapphire 2024-1 C 50208083	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		329,450	1.517680983				(3,720)		(3,720)		(22,767)			1,204		0003
EUR/L 957740.53 USD-S851665.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		957,741	0.889244585				(51,704)		(51,704)		(98,843)			3,518		0003
GBP/L 85193.07 USD-S67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026		85,193	0.786534515				(4,873)		(4,873)		(6,342)			379		0003
GBP/L 85109.00 USD-S66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026		85,109	0.786472641				(4,798)		(4,798)		(6,254)			417		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 85067.35 USD-S66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		85,067	0.786472601				(4,767)		(4,767)		(6,211)			434		0003
EUR/L 1318205.75 USD-S1170541.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		1,318,206	0.887981174				(68,753)		(68,753)		(136,067)			4,730		0003
GBP/L 324061.68 USD-S253371.13GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	01/11/2027		324,062	0.781860817				(16,233)		(16,233)		(23,461)			1,645		0003
EUR/L 80723.36 USD-S71974.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		80,723	0.891623193				(4,559)		(4,559)		(8,367)			290		0003
EUR/L 14278153.42 USD-S12649526.84EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		14,278,153	0.88593577				(710,089)		(710,089)		(1,470,412)			51,236		0003
EUR/L 1687377.10 USD-S1522412.58EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/19/2024	05/27/2026		1,687,377	0.902236127				(113,489)		(113,489)		(177,822)			5,354		0003
EUR/L 1110735.97 USD-S1001113.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026		1,110,736	0.901306897				(66,583)		(66,583)		(118,166)			1,163		0003
EUR/L 1088671.59 USD-S973070.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		1,088,672	0.8938148				(64,670)		(64,670)		(112,933)			3,999		0003
EUR/L 346545.83 USD-S305811.71EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		346,546	0.882456759				(19,006)		(19,006)		(30,917)			2,133		0003
EUR/L 608814.74 USD-S538631.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		608,815	0.884720876				(33,706)		(33,706)		(55,827)			3,458		0003
EUR/S 151446.13 USD-L134439.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		151,446	0.887705285				7,307		7,307		15,769			408		0003
EUR/L 566662.08 USD-S497630.74EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		566,662	0.878179002				(22,973)		(22,973)		(57,846)			2,033		0003
EUR/L 1070083.26 USD-S945637.38EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		1,070,083	0.883704489				(53,216)		(53,216)		(108,527)			4,516		0003
GBP/L 327018.55 USD-S250951.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027		327,019	0.767391972				(10,597)		(10,597)		(24,537)			1,660		0003
EUR/L 643575.56 USD-S582474.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		643,576	0.905059275				(41,419)		(41,419)		(68,752)			674		0003
GBP/L 86647.56 USD-S68178.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2026		86,648	0.786843969				(5,234)		(5,234)		(6,762)			91		0003
GBP/L 410639.18 USD-S327098.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		410,639	0.796558867				(28,410)		(28,410)		(30,630)			2,084		0003
EUR/S 2849407.50 USD-L2500000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		2,849,408	0.877375384				148,879		148,879		242,149			19,503		0003
EUR/S 2096854.50 USD-L1835000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,096,855	0.875120329				103,160		103,160		178,638			14,130		0003
EUR/S 442811.24 USD-L396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		442,811	0.895094872				26,828		26,828		46,074			1,589		0003
EUR/L 1374778.29 USD-S1213717.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		1,374,778	0.882846295				(73,161)		(73,161)		(125,664)			7,808		0003
GBP/L 633232.62 USD-S495215.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		633,233	0.782044267				(31,872)		(31,872)		(45,861)			3,214		0003
GBP/L 418483.96 USD-S327142.50GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027		418,484	0.781732471				(20,893)		(20,893)		(30,289)			2,124		0003
GBP/L 457022.23 USD-S358702.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		457,022	0.784867751				(24,679)		(24,679)		(33,292)			2,319		0003
EUR/L 577966.43 USD-S514892.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		577,966	0.890868592				(34,282)		(34,282)		(58,786)			2,571		0003
EUR/S 122844.95 USD-L108376.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		122,845	0.88222316				6,024		6,024		12,374			547		0003
EUR/S 116858.04 USD-L102777.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		116,858	0.879507478				5,731		5,731		11,628			596		0003
EUR/L 1877628.95 USD-S1655693.21EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/19/2024	05/27/2026		1,877,629	0.881800001				(80,896)		(80,896)		(193,390)			5,958		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 451763.96 USD-S349729.91GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		451,764	0.774143006				(18,743)		(18,743)		(34,196)			2,293		0003
EUR/L 28867100.00 USD-S25400000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		28,867,100	0.879894413				(1,228,996)		(1,228,996)		(2,952,559)			103,587		0003
EUR/L 1468433.17 USD-S1321314.81EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/22/2024	05/27/2026		1,468,433	0.899812696				(94,554)		(94,554)		(154,334)			4,659		0003
EUR/L 658864.86 USD-S585605.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		658,865	0.888809884				(39,620)		(39,620)		(66,252)			3,361		0003
GBP/L 705885.97 USD-S558763.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		705,886	0.791577611				(45,843)		(45,843)		(54,634)			3,582		0003
EUR/L 3224700.00 USD-S3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		3,224,700	0.930319099				(360,697)		(360,697)		(301,298)			21,861		0003
EUR/L 1171809.32 USD-S1104855.10EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		1,171,809	0.94286253				(131,191)		(131,191)		(127,798)			3,331		0003
EUR/L 875357.43 USD-S787419.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co .. 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		875,357	0.899540248				(56,072)		(56,072)		(88,108)			3,141		0003
EUR/L 298344.72 USD-S264127.06EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co .. 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		298,345	0.88530831				(14,175)		(14,175)		(29,357)			1,071		0003
EUR/L 1960610.00 USD-S1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723	D1	Currency	Societe Generale SA .. O2RNE8IBXP4ROTD8PU41	07/12/2023	05/10/2027		1,960,610	0.867077083				(70,183)		(70,183)		(173,182)			11,416		0003
EUR/L 3252918.13 USD-S2797246.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		3,252,918	0.859919167				(58,545)		(58,545)		(307,016)			11,673		0003
GBP/L 439540.03 USD-S353868.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/17/2023	01/11/2027		439,540	0.805088151				(35,278)		(35,278)		(33,346)			2,231		0003
EUR/L 500566.29 USD-S454890.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co .. 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		500,566	0.908750947				(37,424)		(37,424)		(51,113)			1,796		0003
EUR/L 103685.62 USD-S93926.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		103,686	0.905879137				(7,406)		(7,406)		(10,540)			372		0003
EUR/L 149663.26 USD-S131180.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA .. 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		149,663	0.87650102				(5,578)		(5,578)		(14,518)			537		0003
EUR/L 74283.75 USD-S65052.76EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		74,284	0.875733387				(2,703)		(2,703)		(7,197)			267		0003
EUR/L 1265119.79 USD-S1109948.93EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026		1,265,120	0.877346903				(47,842)		(47,842)		(129,645)			4,014		0003
EUR/L 67426.30 USD-S59928.63EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co .. 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		67,426	0.888801996				(3,582)		(3,582)		(6,966)			242		0003
GBP/L 172708.22 USD-S136977.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		172,708	0.793115753				(11,176)		(11,176)		(12,794)			876		0003
EUR/L 941706.71 USD-S844012.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		941,707	0.896258125				(50,859)		(50,859)		(99,623)			986		0003
GBP/L 86708.93 USD-S68178.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co .. 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2026		86,709	0.786287064				(5,173)		(5,173)		(6,762)			91		0003
GBP/L 85869.67 USD-S67512.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co .. 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2026		85,870	0.786225334				(5,088)		(5,088)		(6,684)			231		0003
GBP/L 85561.17 USD-S67265.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co .. 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2026		85,561	0.786163513				(5,045)		(5,045)		(6,653)			289		0003
GBP/L 85246.67 USD-S67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co .. 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		85,247	0.786039971				(4,821)		(4,821)		(6,339)			379		0003
GBP/L 85500.63 USD-S67265.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2026		85,501	0.786720168				(5,106)		(5,106)		(6,653)			289		0003
EUR/L 75055.78 USD-S65425.19EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		75,056	0.871687564				(3,153)		(3,153)		(6,614)			453		0003
EUR/L 441191.31 USD-S393376.41EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		441,191	0.891623205				(24,915)		(24,915)		(45,727)			1,583		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 398961.05 USD-S317795.96GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		398,961	0.796558862				(27,602)		(27,602)		(29,759)			2,025		0003
EUR/L 15038142.38 USD-S13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		15,038,142	0.88039794				(789,129)		(789,129)		(1,337,251)			92,467		0003
EUR/L 450203.31 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		450,203	0.880397947				(23,625)		(23,625)		(40,034)			2,768		0003
EUR/L 1100635.20 USD-S987914.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		1,100,635	0.897585494				(65,946)		(65,946)		(115,878)			2,966		0003
EUR/L 1375653.53 USD-S1209046.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		1,375,654	0.878889083				(70,157)		(70,157)		(121,639)			8,535		0003
EUR/L 1824392.97 USD-S1649384.98EUR	East Road - 7200561	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	05/27/2026		1,824,393	0.904073304				(126,670)		(126,670)		(192,653)			5,789		0003
EUR/L 442044.28 USD-S394052.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		442,044	0.891432437				(28,755)		(28,755)		(40,063)			2,718		0003
EUR/S 3389700.00 USD-L3000000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		3,389,700	0.885034074				205,441		205,441		293,207			22,980		0003
EUR/S 1807840.00 USD-L1600000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		1,807,840	0.885034074				109,569		109,569		156,377			12,256		0003
GBP/L 502256.91 USD-S387215.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		502,257	0.770950588				(18,681)		(18,681)		(37,861)			2,549		0003
EUR/L 229567.73 USD-S206334.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	02/17/2026		229,568	0.898795619				(13,436)		(13,436)		(24,298)			416		0003
EUR/S 151532.51 USD-L134947.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		151,533	0.890551275				7,167		7,167		15,928			159		0003
GBP/L 654050.10 USD-S506328.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		654,050	0.774143005				(27,136)		(27,136)		(49,507)			3,319		0003
EUR/L 81805.51 USD-S72263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		81,806	0.883352478				(3,818)		(3,818)		(8,400)			294		0003
EUR/L 2096102.93 USD-S1840196.06EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	05/27/2026		2,096,103	0.877913023				(80,671)		(80,671)		(214,940)			6,651		0003
EUR/L 1051920.70 USD-S936539.08EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026		1,051,921	0.890313386				(52,545)		(52,545)		(110,088)			2,416		0003
GBP/L 528247.38 USD-S405372.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027		528,247	0.767391975				(17,119)		(17,119)		(39,636)			2,681		0003
EUR/L 84591.24 USD-S75869.17EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2024	04/28/2026		84,591	0.896891569				(5,045)		(5,045)		(8,888)			240		0003
EUR/L 2548137.90 USD-S2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		2,548,138	0.877886048				(132,735)		(132,735)		(218,842)			17,041		0003
EUR/L 2511912.08 USD-S2322532.76EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/21/2024	05/27/2026		2,511,912	0.924607505				(235,419)		(235,419)		(271,279)			7,971		0003
EUR/L 2227571.42 USD-S2056776.68EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/13/2024	05/27/2026		2,227,571	0.92332693				(205,396)		(205,396)		(240,238)			7,068		0003
EUR/L 1493663.23 USD-S1398376.46EUR	East Road - 7200561	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/21/2025	05/27/2026		1,493,663	0.936205988				(160,481)		(160,481)		(160,481)			4,740		0003
EUR/L 343793.86 USD-S321943.88EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	04/28/2026		343,794	0.936444531				(36,568)		(36,568)		(36,568)			977		0003
GBP/L 365940.46 USD-S290396.65GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027		365,940	0.793562565				(24,743)		(24,743)		(24,743)			1,857		0003
EUR/L 3407008.42 USD-S3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.88523409				(210,729)		(210,729)		(210,729)			23,842		0003
GBP/L 5002779.91 USD-S3801633.04GBP	Motive Capital Fund Ii-b	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	03/19/2026		5,002,780	0.759904115				(119,514)		(119,514)		(119,514)			11,563		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 4283001.60 USD-S3200000.00GBP	BALDUR LENDCO 5.836625% 08 May 30	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/23/2026		4,283,002	0.747139576				(29,489)		(29,489)		(29,489)			5,376		0003
EUR/L 2110933.24 USD-S1971649.97EUR	East Road - 7200561	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	05/27/2026		2,110,933	0.934018155				(221,338)		(221,338)		(221,338)			6,698		0003
GBP/L 237192.00 USD-S183332.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/18/2025	01/11/2027		237,192	0.772926954				(9,453)		(9,453)		(9,453)			1,204		0003
EUR/S 37821300.00 USD-L33000000.00EUR	CLO ReInv6m RRME 8A B XS2379454254	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		37,821,300	0.872524213				1,416,970		1,416,970		1,416,970			167,979		0003
EUR/L 1200907.51 USD-S1013812.73EUR	Motive Capital Fund Ii-b	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	03/19/2026		1,200,908	0.844205504				5,255		5,255		5,255			2,776		0003
EUR/L 1162314.78 USD-S1047602.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026		1,162,315	0.90130689				(69,675)		(69,675)		(123,653)			1,217		0003
EUR/L 382330.32 USD-S338435.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	02/16/2027		382,330	0.885190743				(20,776)		(20,776)		(35,657)			2,031		0003
GBP/L 342255.52 USD-S263862.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/18/2024	01/11/2027		342,256	0.770950575				(12,730)		(12,730)		(25,800)			1,737		0003
EUR/L 1798625.27 USD-S1610883.27EUR	East Road - 7200561	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/23/2024	05/27/2026		1,798,625	0.895619169				(106,893)		(106,893)		(188,156)			5,707		0003
EUR/S 25662.98 USD-L23092.76EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		25,663	0.899847173				1,494		1,494		2,726			27		0003
EUR/S 53165.35 USD-L47363.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		53,165	0.890868583				3,153		3,153		5,408			237		0003
EUR/S 203301.09 USD-L181050.04EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		203,301	0.890551251				9,615		9,615		21,370			213		0003
EUR/L 1864679.78 USD-S1644274.63EUR	East Road - 7200561	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/19/2024	05/27/2026		1,864,680	0.8818				(80,338)		(80,338)		(192,056)			5,917		0003
GBP/L 320990.19 USD-S248492.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		320,990	0.774143004				(13,318)		(13,318)		(24,297)			1,629		0003
GBP/L 464719.81 USD-S359759.59GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		464,720	0.774143005				(19,281)		(19,281)		(35,176)			2,358		0003
EUR/S 3753.69 USD-L3305.18EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		3,754	0.880514907				135		135		390			5		0003
SEK/S 209860.36 USD-L2073210.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		209,860	9.878999874				16,993		16,993		34,164			645		0003
EUR/S 185077.20 USD-L162584.10EUR	35 RUE DE LA GARE - 7200419	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/24/2024	05/20/2026		185,077	0.878466391				7,187		7,187		19,004			573		0003
EUR/L 3246385.88 USD-S2748612.21EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,246,386	0.84666836				(118,694)		(118,694)		(209,527)			32,475		0003
GBP/L 375333.66 USD-S288028.04GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2024	01/11/2027		375,334	0.767391979				(12,163)		(12,163)		(28,163)			1,905		0003
EUR/L 1458306.04 USD-S1312202.29EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/22/2024	05/27/2026		1,458,306	0.899812696				(93,902)		(93,902)		(153,269)			4,627		0003
EUR/L 1072887.60 USD-S962263.83EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2024	04/28/2026		1,072,888	0.896891557				(63,982)		(63,982)		(112,731)			3,050		0003
EUR/S 91295.79 USD-L73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2033		91,296	0.806321518				2,209		2,209		3,761			1,247		0003
EUR/L 644185.48 USD-S575011.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		644,185	0.892618039				(39,549)		(39,549)		(65,650)			2,866		0003
EUR/L 28572874.33 USD-S25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		28,572,874	0.891484098				(1,968,842)		(1,968,842)		(2,466,282)			199,954		0003
EUR/S 27824626.60 USD-L25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		27,824,627	0.9154575				2,357,092		2,357,092		2,960,959			99,846		0003
GBP/L 256094.34 USD-S203804.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		256,094	0.795817198				(18,093)		(18,093)		(19,927)			1,300		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 266703.64 USD-S212247.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		266,704	0.795817185				(18,842)		(18,842)		(20,753)			1,353		0003
GBP/L 223222.53 USD-S172534.71GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		223,223	0.772926953				(8,896)		(8,896)		(8,896)			1,133		0003
GBP/L 3344568.82 USD-S2470518.97GBP	Motive Capital Fund Ii-b	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2025	03/19/2026		3,344,569	0.73866591				15,809		15,809		15,809			7,731		0003
EUR/L 457438.27 USD-S392887.96EUR	Motive Capital Fund Ii-b	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2025	03/19/2026		457,438	0.858887386				(5,919)		(5,919)		(5,919)			1,057		0003
EUR/L 99225777.44 USD-S84096768.74EUR	Testa Home CML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	03/16/2026		99,225,777	0.847529452				59,684		59,684		59,684			224,894		0003
GBP/S 962079.21 USD-L750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		962,079	0.78057919				33,249		33,249		46,145			11,241		0003
GBP/S 2014519.10 USD-L1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		2,014,519	0.779301745				55,680		55,680		77,758			29,298		0003
EUR/L 38239.71 USD-S34289.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		38,240	0.896700053				(2,402)		(2,402)		(3,980)			140		0003
EUR/L 50426.00 USD-S44819.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		50,426	0.888809741				(3,032)		(3,032)		(5,071)			257		0003
GBP/S 320727.73 USD-L252889.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		320,728	0.788488074				19,867		19,867		24,985			1,178		0003
GBP/S 2622843.75 USD-L2083333.33GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/21/2024	02/25/2026		2,622,844	0.794303256				184,469		184,469		206,512			5,137		0003
GBP/S 10198542.88 USD-L8257929.46GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		10,198,543	0.809716599				923,070		923,070		923,070			37,841		0003
GBP/S 1132000.39 USD-L916599.51GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,132,000	0.809716603				102,457		102,457		102,457			4,200		0003
EUR/L 2096375.07 USD-S1958052.38EUR	East Road - 7200561	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	05/27/2026		2,096,375	0.934018157				(219,811)		(219,811)		(219,811)			6,652		0003
GBP/L 158605.49 USD-S122590.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		158,605	0.772926965				(6,321)		(6,321)		(6,321)			805		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(681,783)		(681,783)		(570,614)			19,884		0003
EUR/S 2646750.00 USD-L2500000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				309,996		309,996		283,982			10,062		0003
GBP/L 998039.92 USD-S750326.98GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/02/2025	01/11/2027		998,040	0.751800569				(11,408)		(11,408)		(11,408)			5,065		0003
EUR/L 1576150.21 USD-S1371072.10EUR	East Road - 7200561	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/27/2026		1,576,150	0.869886697				(45,695)		(45,695)		(45,695)			5,001		0003
EUR/L 722882.99 USD-S591455.39EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		722,883	0.818189663				10,543		10,543		10,543			5,059		0003
EUR/L 2416661.25 USD-S2046064.88EUR	East Road - 7200561	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/16/2025	05/27/2026		2,416,661	0.846649434				(3,635)		(3,635)		(3,635)			7,668		0003
EUR/L 524219.97 USD-S429233.23EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		524,220	0.81880366				7,258		7,258		7,258			3,669		0003
CAD/L 18737643.27 USD-S25585315.00CAD	BC Partners Fund XI Subline TL	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/13/2025	02/26/2026		18,737,643	1.36545				48,475		48,475		48,475			37,023		0003
GBP/L 25609.04 USD-S19989.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		25,609	0.780579046				(885)		(885)		(1,228)			299		0003
GBP/L 6871441.17 USD-S5951000.00GBP	LVMC 2021-FL2 B - 50136230	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		6,871,441	0.866048308				(1,129,274)		(1,129,274)		(604,145)			20,895		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.829825936				45,280		45,280		(501,204)			34,187		0003
EUR/L 4954400.00 USD-S4400000.00EUR	CLO Reinv6m ACLO 6A DR XS2331214796	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/23/2023	05/22/2026		4,954,400	0.888099467				(242,820)		(242,820)		(494,821)			15,451		0003
EUR/L 3497110.00 USD-S3100000.00EUR	CLO Reinv6m BECLO 3A DR XS2348330494	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWIXH05	01/23/2023	07/20/2026		3,497,110	0.886446237				(172,410)		(172,410)		(343,823)			12,976		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 4471600.00 USD-L4000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2026		4,471,600	0.894534395				275,123		275,123		436,576			19,860		0003
GBP/L 708873.34 USD-S540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	03/15/2024	06/15/2034		708,873	0.761788686				(7,521)		(7,521)		(25,982)			10,309		0003
EUR/L 120243.74 USD-S105062.24EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		120,244	0.873743947				(6,397)		(6,397)		(9,565)			943		0003
GBP/S 288977.23 USD-L225534.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		288,977	0.780457339				14,819		14,819		22,308			974		0003
GBP/L 101737.29 USD-S75851.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		101,737	0.745557602				(308)		(308)		(308)			516		0003
EUR/L 57739497.42 USD-S49626016.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	01/15/2026		57,739,497	0.85948126				(618,335)		(618,335)		(618,335)			58,524		0003
EUR/L 1451553.84 USD-S1236675.32EUR	East Road - 7200561	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	05/27/2026		1,451,554	0.851966552				(11,313)		(11,313)		(11,313)			4,606		0003
EUR/L 115810458.00 USD-S99250000.00EUR	Broad Street Senior Credit Partners II Investments, LLC SCP II INV TL EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	01/23/2026		115,810,458	0.857003778				(947,836)		(947,836)		(947,836)			145,356		0003
GBP/L 1201391.73 USD-S919949.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2025	01/11/2027		1,201,392	0.765736593				(36,257)		(36,257)		(36,257)			6,097		0003
EUR/L 430193.26 USD-S369034.94EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	07/07/2026		430,193	0.857835244				(7,071)		(7,071)		(7,071)			1,544		0003
PLN/L 20254508.01 USD-S72737989.17PLN	Ares Polish Retail (aka Project Oak)	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/15/2025	06/17/2026		20,254,508	3.5912				(16,243)		(16,243)		(16,243)			68,707		0003
GBP/L 124483.98 USD-S93291.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027		124,484	0.749423018				(1,025)		(1,025)		(1,025)			632		0003
EUR/L 439717.34 USD-S370513.56EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/23/2025	07/07/2026		439,717	0.842617578				701		701		701			1,578		0003
EUR/L 5656050.00 USD-S4500000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,656,050	0.795608243				297,975		297,975		(463,639)			25,338		0003
EUR/L 21338250.00 USD-S17250000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		21,338,250	0.808407437				787,121		787,121		(1,778,085)			100,210		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		2,323,177	0.598318724				177,186		177,186		(53,749)			54,666		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		353,107	0.691180546				22,607		22,607		(12,775)			4,126		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		399,186	0.679624852				28,644		28,644		(11,950)			5,452		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		456,698	0.655694704				38,724		38,724		(10,221)			7,387		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		577,760	0.624258697				47,710		47,710		(12,174)			11,723		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		626,151	0.613008034				48,400		48,400		(13,639)			13,814		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		640,081	0.608050591				48,948		48,948		(14,450)			14,479		0003
EUR/S 1219816.41 USD-L1033132.47EUR	Irish RPL EPF	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	03/17/2026		1,219,816	0.846957347				(1,497)		(1,497)		(1,497)			2,783		0003
GBP/L 5782000.00 USD-S5000000.00GBP	TWRBG 2022-1X B 50136423	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2022	03/20/2026		5,782,000	0.864752681				(946,617)		(946,617)		(510,332)			13,450		0003
GBP/L 2078406.00 USD-S1800000.00GBP	LWMC 2021-FL1 C - 50136442	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		2,078,406	0.866048308				(341,572)		(341,572)		(182,736)			6,320		0003
EUR/S 90314.86 USD-L77228.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/14/2025	02/17/2026		90,315	0.855097378				638		638		638			164		0003
EUR/L 2251600.00 USD-S2000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		2,251,600	0.888257239				(150,083)		(150,083)		(189,994)			16,415		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 12965939.79 USD-S10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		12,965,940	0.838024174				68,682		68,682		68,682			52,350		0003
EUR/L 1408012.68 USD-S1203988.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/14/2025	02/17/2026		1,408,013	0.855097413				(9,946)		(9,946)		(9,946)			2,553		0003
EUR/L 4247130.00 USD-S3350000.00EUR	CLO ReInv6m HNLY 5A C XS2366719172	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2021	10/26/2026		4,247,130	0.788767944				256,410		256,410		(343,021)			19,220		0003
EUR/L 3762900.00 USD-S3000000.00EUR	CLO ReInv6m AVOCA 24A CR XS2344781500	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		3,762,900	0.797257434				205,125		205,125		(317,247)			13,787		0003
EUR/L 2739885.60 USD-S2648000.00EUR	Dommi 2021-1 Class B RMBS Oct 2022 - 50135713	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	06/15/2026		2,739,886	0.966463709				(386,714)		(386,714)		(306,387)			9,239		0003
EUR/S 2240200.00 USD-L2000000.00EUR	CLO ReInv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2023	12/10/2026		2,240,200	0.892777431				136,935		136,935		215,166			10,874		0003
EUR/L 1119594.97 USD-S1056420.99EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/30/2023	01/02/2029		1,119,595	0.943574255				(150,856)		(150,856)		(95,783)			9,709		0003
EUR/L 336198.69 USD-S297679.03EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		336,199	0.885425907				(16,210)		(16,210)		(34,702)			1,134		0003
GBP/L 279822.58 USD-S218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		279,823	0.781188959				(13,271)		(13,271)		(19,467)			1,688		0003
EUR/L 194046.79 USD-S172501.37EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		194,047	0.888967913				(11,977)		(11,977)		(17,618)			1,170		0003
EUR/S 1780707.20 USD-L1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/17/2025	01/15/2027		1,780,707	0.935681621				206,634		206,634		206,634			9,085		0003
EUR/L 1224558.72 USD-S1053392.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	01/15/2026		1,224,559	0.860221713				(14,180)		(14,180)		(14,180)			1,241		0003
GBP/L 328482.22 USD-S256887.64GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		328,482	0.782044276				(15,938)		(15,938)		(22,894)			1,981		0003
GBP/L 326943.65 USD-S255944.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		326,944	0.782840162				(14,872)		(14,872)		(20,738)			2,563		0003
EUR/L 1025964.57 USD-S882557.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	01/15/2026		1,025,965	0.860221713				(11,880)		(11,880)		(11,880)			1,040		0003
GBP/L 177123.12 USD-S131216.70GBP	Alban Gate- 7200375 .	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/23/2025	03/23/2026		177,123	0.740821977				326		326		326			420		0003
EUR/L 3723300.00 USD-S3000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		3,723,300	0.805736846				149,073		149,073		(308,870)			17,431		0003
EUR/L 5881720.00 USD-S5200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/23/2023	01/19/2027		5,881,720	0.884095129				(307,783)		(307,783)		(551,697)			30,164		0003
EUR/S 3587200.00 USD-L3200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/16/2023	01/19/2027		3,587,200	0.89206066				220,586		220,586		340,943			18,397		0003
EUR/L 239068.48 USD-S208393.03EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		239,068	0.871687602				(10,042)		(10,042)		(21,066)			1,442		0003
EUR/L 28665.19 USD-S24605.31EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		28,665	0.858368983				(1,033)		(1,033)		(2,214)			225		0003
GBP/L 288007.43 USD-S225534.40GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		288,007	0.783085353				(15,789)		(15,789)		(22,308)			971		0003
GBP/L 273224.41 USD-S211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		273,224	0.775554534				(9,133)		(9,133)		(15,413)			2,540		0003
EUR/L 8542500.00 USD-S7500000.00EUR	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2023	04/18/2028		8,542,500	0.877963126				(483,149)		(483,149)		(695,683)			64,757		0003
GBP/L 249906.46 USD-S195041.33GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		249,906	0.780457336				(12,815)		(12,815)		(19,292)			843		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239 ...	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.795608243				331,083		331,083		(515,155)			28,153		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 3464010.00 USD-S3000000.00GBP	LMMC 2021-FL1 B - 50136439	B1	Currency	Societe Generale SA	10/28/2022	05/15/2026		3,464,010	0.866048308				(569,286)		(569,286)		(304,560)			10,533		0003
GBP/L 336646.27 USD-S263622.76GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/15/2024	06/15/2026		336,646	0.783085344				(18,455)		(18,455)		(26,075)			1,135		0003
EUR/S 2271400.00 USD-L2000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley	03/18/2024	10/15/2026		2,271,400	0.88051422				102,929		102,929		216,758			10,088		0003
EUR/L 3467772.27 USD-S2983053.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada	10/10/2025	01/15/2026		3,467,772	0.860221712				(40,156)		(40,156)		(40,156)			3,515		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 26A C XS2437855534	D1	Currency	Deutsche Bank AG	02/24/2022	04/15/2027		6,025,360	0.829825936				45,280		45,280		(501,204)			34,187		0003
EUR/L 752633.48 USD-S637026.00EUR	Coupon Hedge CLO MJSD	D1	Currency	Goldman Sachs Group Inc/The	12/15/2025	03/17/2026		752,633	0.846396044				1,422		1,422		1,422			1,717		0003
GBP/L 11002100.44 USD-S8197937.66GBP	Alban Gate- 7200375	B1	Currency	Barclays PLC	12/16/2025	03/23/2026		11,002,100	0.745124779				(43,564)		(43,564)		(43,564)			26,074		0003
EUR/L 3396600.00 USD-S2700000.00EUR	CLO Reinv6m AVDPK 1A DR XS2373315592	D1	Currency	Morgan Stanley	08/09/2021	09/21/2026		3,396,600	0.79491256				185,305		185,305		(280,235)			14,443		0003
GBP/L 277966.22 USD-S214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/15/2024	06/17/2030		277,966	0.77077229				(7,069)		(7,069)		(14,099)			2,936		0003
GBP/L 282404.17 USD-S216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/15/2024	06/16/2031		282,404	0.767695392				(5,747)		(5,747)		(13,066)			3,300		0003
EUR/S 452770.00 USD-L400000.00EUR	CLO PALMP 1A ONE XS1566964802	D1	Currency	Morgan Stanley	05/14/2024	01/19/2027		452,770	0.883450759				23,357		23,357		42,424			2,322		0003
GBP/S 279516.54 USD-L218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG	11/06/2024	06/15/2027		279,517	0.782044275				13,563		13,563		19,481			1,686		0003
GBP/L 9128413.82 USD-S6734550.50GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Goldman Sachs Group Inc/The	08/13/2025	08/26/2026		9,128,414	0.737756924				60,434		60,434		60,434			36,856		0003
EUR/L 7241560.99 USD-S6229348.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada	10/10/2025	01/15/2026		7,241,561	0.860221713				(83,856)		(83,856)		(83,856)			7,340		0003
EUR/L 4013760.00 USD-S3200000.00EUR	CLO Reinv6m AVOCA 24A DR XS2344781336	D1	Currency	Morgan Stanley	08/12/2021	07/15/2026		4,013,760	0.797257434				218,800		218,800		(338,397)			14,706		0003
EUR/L 2284800.00 USD-S2000000.00EUR	CLO Reinv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA	05/18/2022	12/10/2026		2,284,800	0.87535014				(93,757)		(93,757)		(213,210)			11,090		0003
EUR/L 1860284.39 USD-S1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA	03/20/2023	01/15/2027		1,860,284	0.895656067				(121,893)		(121,893)		(178,045)			9,491		0003
EUR/L 447040.00 USD-S400000.00EUR	CLO PALMP 1A ONE XS1566964802	D1	Currency	Morgan Stanley	03/20/2023	01/19/2027		447,040	0.894774517				(28,885)		(28,885)		(42,678)			2,293		0003
GBP/L 294678.90 USD-S224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/15/2024	06/15/2033		294,679	0.763300528				(3,894)		(3,894)		(11,759)			4,024		0003
EUR/L 247153.48 USD-S223749.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA	11/06/2024	06/15/2026		247,153	0.905305116				(17,733)		(17,733)		(26,084)			833		0003
GBP/S 274603.28 USD-L214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG	11/06/2024	06/15/2028		274,603	0.782840139				12,491		12,491		17,418			2,152		0003
GBP/S 277742.97 USD-L216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG	11/06/2024	06/16/2031		277,743	0.780579181				9,599		9,599		13,322			3,245		0003
EUR/L 3144470.00 USD-S2800000.00EUR	CLO Reinv6m ACLO 5A CR XS2310114553	D1	Currency	Morgan Stanley	01/23/2023	01/20/2026		3,144,470	0.890452127				(146,440)		(146,440)		(321,719)			3,680		0003
EUR/L 9912640.00 USD-S8000000.00EUR	CLO Reinv6m OCPE 2022-5A C XS2423746655	D1	Currency	Deutsche Bank AG	02/04/2022	04/20/2027		9,912,640	0.807050392				331,480		331,480		(788,169)			56,540		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO Reinv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA	02/15/2022	04/15/2027		9,979,605	0.811655371				282,616		282,616		(801,910)			56,622		0003
EUR/S 848136.77 USD-L697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA	03/29/2022	01/11/2027		848,137	0.82263903				(15,792)		(15,792)		71,569			4,304		0003
GBP/L 119674.84 USD-S92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA	05/20/2022	01/11/2027		119,675	0.776819672				(5,211)		(5,211)		(8,574)			607		0003
EUR/L 4444400.00 USD-S4000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG	07/25/2022	08/23/2027		4,444,400	0.900009				(337,498)		(337,498)		(403,018)			28,491		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1587027.69 USD-S1500000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,587,028	0.945163093				(181,162)		(181,162)		(174,052)			4,256		0003
GBP/L 569051.43 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		569,051	0.84484434				(75,058)		(75,058)		(46,549)			2,888		0003
EUR/L 2506054.54 USD-S2242151.11EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,506,055	0.894693661				(146,408)		(146,408)		(250,320)			8,993		0003
GBP/L 373682.98 USD-S308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2023	01/11/2027		373,683	0.82572974				(40,011)		(40,011)		(29,501)			1,896		0003
GBP/L 702751.46 USD-S572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		702,751	0.814531243				(65,024)		(65,024)		(54,305)			3,566		0003
EUR/S 524473.50 USD-L465000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		524,474	0.886603422				32,621		32,621		45,605			3,534		0003
EUR/L 4733638.05 USD-S4315606.80EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		4,733,638	0.911689224				(370,068)		(370,068)		(485,559)			16,986		0003
EUR/L 2809220.00 USD-S2500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		2,809,220	0.889926741				(172,199)		(172,199)		(259,951)			15,939		0003
GBP/S 1894609.80 USD-L1518360.15GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,894,610	0.80141048				147,572		147,572		147,330			6,799		0003
GBP/L 540343.76 USD-S428062.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		540,344	0.792204707				(34,327)		(34,327)		(39,954)			2,742		0003
EUR/L 399988.43 USD-S348012.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		399,988	0.870056991				(11,913)		(11,913)		(38,393)			1,435		0003
EUR/L 908296.34 USD-S801638.36EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		908,296	0.882573588				(40,267)		(40,267)		(88,984)			3,259		0003
EUR/S 6163057.60 USD-L5600000.00EUR	CLO Reinv6m CORDA 9A DR XS2378719954	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2023	08/20/2026		6,163,058	0.908639893				469,083		469,083		623,421			24,568		0003
GBP/L 288224.21 USD-S220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		288,224	0.765169484				(4,727)		(4,727)		(12,271)			3,663		0003
EUR/L 31316.70 USD-S26913.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		31,317	0.859401853				(1,434)		(1,434)		(2,193)			291		0003
GBP/S 270702.80 USD-L211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		270,703	0.782778863				11,378		11,378		15,550			2,517		0003
GBP/S 288493.37 USD-L224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		288,493	0.779666306				8,606		8,606		12,075			3,940		0003
GBP/S 692943.00 USD-L540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		692,943	0.779301746				19,152		19,152		26,747			10,078		0003
EUR/S 8627482.50 USD-L7500000.00EUR	CLO Reinv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	04/18/2028		8,627,483	0.869315006				404,398		404,398		691,354			65,402		0003
EUR/S 4409626.00 USD-L4000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		4,409,626	0.907106408				307,413		307,413		456,849			11,826		0003
EUR/L 461207.10 USD-S403894.47EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		461,207	0.875733418				(16,779)		(16,779)		(44,684)			1,655		0003
EUR/L 1312886.48 USD-S1170652.23EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/21/2024	05/27/2026		1,312,886	0.891662949				(71,882)		(71,882)		(136,736)			4,166		0003
GBP/L 85808.91 USD-S67512.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2026		85,809	0.786782049				(5,149)		(5,149)		(6,684)			231		0003
GBP/L 85304.29 USD-S67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026		85,304	0.786658326				(5,057)		(5,057)		(6,619)			338		0003
GBP/L 85148.36 USD-S66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026		85,148	0.786534468				(4,837)		(4,837)		(6,297)			399		0003
EUR/S 1823620.80 USD-L1600000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		1,823,621	0.877375384				95,282		95,282		154,975			12,482		0003
EUR/L 32711275.00 USD-S29000000.00EUR	Project Physicus - 7200542	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		32,711,275	0.886544471				(1,836,279)		(1,836,279)		(3,050,270)			175,656		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 31168186.87 USD-S27431954.65EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		31,168,187	0.880126738				(1,625,923)		(1,625,923)		(2,770,290)			191,648		0003
EUR/S 30655209.32 USD-L27431954.65EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		30,655,209	0.894854586				1,848,520		1,848,520		3,188,759			110,004		0003
EUR/L 2080744.52 USD-S1844468.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		2,080,745	0.886446237				(114,287)		(114,287)		(196,147)			10,615		0003
EUR/S 1811080.00 USD-L1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,811,080	0.883450759				93,429		93,429		169,694			9,288		0003
GBP/L 462454.90 USD-S362965.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		462,455	0.784867757				(24,972)		(24,972)		(33,688)			2,347		0003
EUR/L 404282.58 USD-S359394.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		404,283	0.88896791				(25,163)		(25,163)		(36,487)			2,486		0003
EUR/L 35889214.86 USD-S31777240.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		35,889,215	0.88542589				(2,089,747)		(2,089,747)		(3,218,315)			220,877		0003
EUR/L 639306.42 USD-S575277.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		639,306	0.899847025				(37,226)		(37,226)		(67,903)			669		0003
EUR/L 631109.87 USD-S564095.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		631,110	0.893814796				(37,489)		(37,489)		(65,468)			2,318		0003
EUR/L 611673.34 USD-S539632.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		611,673	0.882223198				(33,518)		(33,518)		(54,401)			3,795		0003
EUR/L 1056924.44 USD-S937571.58EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026		1,056,924	0.887075314				(53,117)		(53,117)		(109,275)			3,585		0003
EUR/S 1910663.32 USD-L1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723 ..	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	05/10/2027		1,910,663	0.889743359				117,911		117,911		175,498			11,125		0003
EUR/L 268554.17 USD-S248993.26EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		268,554	0.927162144				(26,474)		(26,474)		(28,944)			964		0003
GBP/L 207516.70 USD-S170171.17GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/11/2027		207,517	0.820036026				(21,422)		(21,422)		(21,422)			1,053		0003
GBP/L 189759.55 USD-S155609.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/11/2027		189,760	0.82003604				(19,589)		(19,589)		(19,589)			963		0003
EUR/S 30371650.00 USD-L26500000.00EUR	CLO ReInv6m RRME 8A C XS2379454841	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		30,371,650	0.872524213				1,137,870		1,137,870		1,137,870			134,893		0003
EUR/L 99191381.86 USD-S84096768.74EUR	Testa Home CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2025	03/16/2026		99,191,382	0.847823341				25,289		25,289		25,289			224,816		0003
EUR/L 37249449.71 USD-S31565217.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/17/2025	03/30/2026		37,249,450	0.847400894				2,654		2,654		2,654			91,968		0003
GBP/L 72130.15 USD-S56484.07GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J8570P30	03/15/2024	06/15/2026		72,130	0.783085437				(3,954)		(3,954)		(5,587)			243		0003
GBP/L 325844.10 USD-S255063.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		325,844	0.78277885				(13,696)		(13,696)		(18,717)			3,029		0003
GBP/L 210827.79 USD-S164812.22GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		210,828	0.781738593				(8,012)		(8,012)		(11,011)			2,227		0003
EUR/L 2201050.00 USD-S2000000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,201,050	0.908657232				(171,367)		(171,367)		(219,782)			9,776		0003
EUR/S 3540492.00 USD-L3000000.00EUR	CLO ReInv6m BABSE 2020-1A CR XS2401845081	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		3,540,492	0.847339861				27,371		27,371		27,371			15,888		0003
EUR/L 3718875.00 USD-S3000000.00EUR	CLO ReInv6m BABSE 2020-1A CR XS2401845081	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/05/2021	10/21/2026		3,718,875	0.806695573				148,125		148,125		(311,242)			16,688		0003
EUR/L 2110580.60 USD-S1700000.00EUR	CLO ReInv6m MDPKE 16A C1 XS2332503841	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		2,110,581	0.805465567				94,923		94,923		(180,682)			7,733		0003
EUR/L 7904736.00 USD-S6300000.00EUR	CLO ReInv6m ARBR 8A B2R XS2388929452	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		7,904,736	0.796990564				405,222		405,222		(650,558)			35,108		0003
EUR/L 7650595.01 USD-S6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		7,650,595	0.838024173				40,526		40,526		40,526			30,889		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 7270487.50 USD-S6145872.69EUR	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	03/18/2026		7,270,488	0.845317826				22,628		22,628		22,628			16,697		0003
EUR/L 6284000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		6,284,000	0.795671547				331,722		331,722		(515,869)			27,910		0003
EUR/L 6539500.00 USD-S5800000.00EUR	CLO Reinv6m CADOG 9A DR XS2346595379	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2023	07/15/2026		6,539,500	0.88691796				(324,828)		(324,828)		(644,106)			23,961		0003
EUR/L 9025000.00 USD-S8000000.00EUR	CLO Reinv6m VOYE 5A D XS2372436928	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2023	10/15/2026		9,025,000	0.886426593				(470,669)		(470,669)		(869,637)			40,084		0003
EUR/S 2233000.00 USD-L2000000.00EUR	CLO Reinv6m CADOG 9A DR XS2346595379	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	07/15/2026		2,233,000	0.895656068				133,590		133,590		223,026			8,182		0003
EUR/S 3410186.00 USD-L3100000.00EUR	CLO Reinv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		3,410,186	0.909041325				257,636		257,636		347,465			12,653		0003
GBP/L 275936.10 USD-S214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	03/15/2024	06/15/2028		275,936	0.779058884				(11,263)		(11,263)		(17,349)			2,163		0003
GBP/S 274066.89 USD-L214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		274,067	0.781738575				10,416		10,416		14,314			2,895		0003
GBP/S 282732.75 USD-L220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		282,733	0.780031213				9,087		9,087		12,564			3,593		0003
EUR/S 5730500.00 USD-L5000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		5,730,500	0.872524213				214,692		214,692		214,692			25,451		0003
EUR/L 1470550.90 USD-S1300000.00EUR	CLO Reinv6m CIFCE 4A C XS2354689304	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	01/23/2023	01/19/2027		1,470,551	0.884022444				(76,829)		(76,829)		(137,919)			7,542		0003
GBP/S 11385526.75 USD-L8488490.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/28/2025	07/20/2026		11,385,527	0.745550925				46,600		46,600		46,600			42,245		0003
EUR/L 39688.28 USD-S33592.00EUR	Coupon Hedge CLO MJSD	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/15/2025	03/17/2026		39,688	0.846395964				75		75		75			91		0003
GBP/L 6465917.35 USD-S4789284.60GBP	Falkor Senior Notes .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	01/20/2026		6,465,917	0.740696848				11,588		11,588		11,588			7,568		0003
EUR/L 55686106.44 USD-S47286188.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		55,686,106	0.849155939				106,610		106,610		106,610			32,587		0003
GBP/L 2385880.66 USD-S1691214.36GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		2,385,881	0.708842814				109,595		109,595		(125,420)			18,701		0003
GBP/L 2919989.60 USD-S2001638.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		2,919,990	0.685494928				198,497		198,497		(95,127)			37,109		0003
GBP/L 3394181.09 USD-S2286875.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		3,394,181	0.673763644				254,523		254,523		(91,204)			49,363		0003
GBP/L 3650296.04 USD-S2393479.80GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		3,650,296	0.655694709				309,513		309,513		(81,695)			59,045		0003
GBP/L 6580541.88 USD-S3999600.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		6,580,542	0.607791892				483,014		483,014		(151,881)			152,471		0003
EUR/L 1043500.00 USD-S1000000.00EUR	CLO Reinv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	Royal Bank of Canada ES7IP3UGRHIGC71XBU11	10/06/2022	07/15/2026		1,043,500	0.958313368				(138,402)		(138,402)		(114,566)			3,823		0003
EUR/L 2347496.78 USD-S2250000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,347,497	0.958467768				(336,798)		(336,798)		(230,301)			15,759		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.941681655				(570,366)		(570,366)		(213,362)			10,654		0003
EUR/L 516470.00 USD-S500000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		516,470	0.968110442				(74,569)		(74,569)		(57,371)			1,949		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(338,575)		(338,575)		(279,516)			11,876		0003
EUR/L 3717834.06 USD-S3524000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		3,717,834	0.947863714				(497,060)		(497,060)		(347,243)			27,122		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 2515600.00 USD-S2375000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	11/01/2022	07/15/2026		2,515,600	0.944108761				(292,128)		(292,128)		(270,535)			9,217		0003
EUR/L 794190.00 USD-S690000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	09/28/2026		794,190	0.868809731				(24,804)		(24,804)		(74,634)			3,422		0003
EUR/S 2449122.50 USD-L2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		2,449,123	0.847242227				55,256		55,256		187,269			18,742		0003
EUR/S 1889989.10 USD-L1670000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		1,889,989	0.88360298				92,395		92,395		181,278			8,394		0003
EUR/S 1965827.50 USD-L1750000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		1,965,828	0.890210357				108,304		108,304		203,137			7,203		0003
GBP/L 122765510.83 USD-S94172773.38GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		122,765,511	0.767094706				(4,064,482)		(4,064,482)		(9,302,262)			455,510		0003
AUD/L 2010190.71 USD-S3038018.65AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	01/15/2026		2,010,191	1.511308671				(16,946)		(16,946)		(16,946)			2,038		0003
EUR/L 215962.56 USD-S184628.52EUR	Saint James Albany Paris- 50229626	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	01/15/2026		215,963	0.854909851				(1,152)		(1,152)		(1,152)			219		0003
GBP/L 40416078.69 USD-S30098360.66GBP	CML Canary Wharf 7410029	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	10/08/2025	01/12/2026		40,416,079	0.744712541				(146,875)		(146,875)		(146,875)			36,641		0003
EUR/L 108509.19 USD-S92778.31EUR	Saint James Albany Paris- 50229626	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	01/15/2026		108,509	0.85502721				(594)		(594)		(594)			110		0003
EUR/L 2777406.69 USD-S2387129.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	01/15/2026		2,777,407	0.859481259				(29,743)		(29,743)		(29,743)			2,815		0003
EUR/L 647254.21 USD-S554000.00EUR	CLO ReInv6m PENTA 2018-5A DR XS2289568219	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		647,254	0.855923363				(4,223)		(4,223)		(4,223)			656		0003
EUR/L 782780.36 USD-S670000.00EUR	CLO ReInv6m CIFCE 5A D XS2390490287	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		782,780	0.855923365				(5,108)		(5,108)		(5,108)			793		0003
EUR/S 2950410.00 USD-L2500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		2,950,410	0.847339861				22,809		22,809		22,809			13,240		0003
EUR/L 294943.66 USD-S255188.26EUR	Saint James Albany Paris- 50229626	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	01/15/2026		294,944	0.86521019				(5,146)		(5,146)		(5,146)			299		0003
EUR/L 14492858.48 USD-S12444001.00EUR	Porto and Comporta Hotels- 50469401	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2025	02/17/2026		14,492,858	0.858629857				(162,666)		(162,666)		(162,666)			26,278		0003
AUD/S 2622715.26 USD-L4043903.48AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	01/07/2026		2,622,715	1.541876673				75,484		75,484		75,484			1,816		0003
EUR/L 386665.48 USD-S333731.44EUR	CML Macbeth 50198969	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	01/15/2026		386,665	0.863101201				(5,787)		(5,787)		(5,787)			392		0003
EUR/L 5053.57 USD-S4361.74EUR	CML Macbeth 50198969	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	01/15/2026		5,054	0.863100739				(76)		(76)		(76)			5		0003
EUR/L 130351424.00 USD-S1120000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2025	01/05/2026		130,351,424	0.859215777				(1,291,744)		(1,291,744)		(1,291,744)			76,281		0003
GBP/L 8014813.68 USD-S6012793.84GBP	Project Nexus	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2025	01/07/2026		8,014,814	0.750210059				(88,580)		(88,580)		(88,580)			5,550		0003
EUR/S 294276.78 USD-L250000.00EUR	CLO ReInv6m CORDA 7A DRR XS2305372323	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	12/11/2025	01/15/2026		294,277	0.849540354				(289)		(289)		(289)			298		0003
GBP/L 63088719.75 USD-S47250000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	03/30/2026		63,088,720	0.748945298				(572,766)		(572,766)		(572,766)			155,765		0003
EUR/S 41214511.08 USD-L34997546.86EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		41,214,511	0.849155939				(78,905)		(78,905)		(78,905)			24,118		0003
EUR/L 21430.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		21,430	0.886603422				(1,273)		(1,273)		(1,930)			131		0003
EUR/L 73378.23 USD-S63574.97EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		73,378	0.866400975				(1,665)		(1,665)		(7,110)			208		0003
EUR/L 1684164.00 USD-S1465000.00EUR	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	10/15/2026		1,684,164	0.86986778				(55,585)		(55,585)		(157,900)			7,480		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 2652590.00 USD-S2300000.00EUR	CLO Reinv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/14/2027		2,652,590	0.867077083				(86,502)		(86,502)		(242,081)			13,515		0003
EUR/L 2657236.00 USD-S2300000.00EUR	CLO Reinv6m ARESE 15A D XS2409273575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	01/15/2027		2,657,236	0.865561057				(82,092)		(82,092)		(241,808)			13,556		0003
EUR/L 10453004.02 USD-S9859929.28EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	01/02/2029		10,453,004	0.943262746				(1,404,870)		(1,404,870)		(893,794)			90,650		0003
EUR/L 522150.00 USD-S500000.00EUR	CLO Reinv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		522,150	0.95757924				(70,190)		(70,190)		(56,154)			2,319		0003
EUR/L 2683590.00 USD-S2600000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,683,590	0.968851427				(402,616)		(402,616)		(286,665)			13,923		0003
EUR/L 1035000.00 USD-S1000000.00EUR	CLO Reinv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		1,035,000	0.966183575				(146,739)		(146,739)		(114,922)			3,792		0003
EUR/S 43068.78 USD-L36828.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/14/2025	02/17/2026		43,069	0.855097358				304		304		304			78		0003
EUR/S 55906932.93 USD-L47286188.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	03/30/2026		55,906,933	0.845801863				(109,471)		(109,471)		(109,471)			138,033		0003
GBP/L 2663821.52 USD-S1873621.61GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		2,663,822	0.703358538				140,024		140,024		(122,862)			24,766		0003
GBP/L 2822319.33 USD-S1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		2,822,319	0.691180537				180,697		180,697		(102,108)			32,975		0003
GBP/L 18522592.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		18,522,592	0.599808061				1,398,286		1,398,286		(429,268)			435,851		0003
GBP/L 4199925.20 USD-S2657507.72GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		4,199,925	0.632751202				378,444		378,444		(85,941)			77,052		0003
GBP/L 4779152.94 USD-S2954836.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		4,779,153	0.618276246				393,192		393,192		(100,641)			99,865		0003
GBP/L 4922116.90 USD-S3015263.97GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		4,922,117	0.612594953				401,754		401,754		(103,660)			105,764		0003
GBP/L 8525850.98 USD-S5178795.47GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		8,525,851	0.607422706				627,493		627,493		(196,688)			197,544		0003
GBP/L 5116046.76 USD-S3110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		5,116,047	0.60805059				391,231		391,231		(115,497)			115,730		0003
EUR/L 521395.00 USD-S500000.00EUR	CLO Reinv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		521,395	0.958965851				(69,549)		(69,549)		(57,298)			1,910		0003
EUR/L 516950.00 USD-S500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		516,950	0.967211529				(73,941)		(73,941)		(57,462)			1,904		0003
EUR/S 793425.00 USD-L750000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				93,207		93,207		85,473			2,907		0003
EUR/S 1326250.00 USD-L1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.942507069				155,559		155,559		139,148			6,002		0003
EUR/S 1135700.00 USD-L1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,135,700	0.88051422				51,464		51,464		108,379			5,044		0003
EUR/S 2849225.00 USD-L2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,849,225	0.877431582				147,291		147,291		244,123			19,128		0003
GBP/L 52480.13 USD-S40958.50GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		52,480	0.780457289				(2,691)		(2,691)		(4,051)			177		0003
EUR/S 3600345.00 USD-L2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/24/2028		3,600,345	0.826309701				4,720		4,720		4,720			28,827		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUD/L 1722465.23 USD-S2631541.11AUD	CML Project Bunk AUD 50224268	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/26/2025	01/05/2026		1,722,465	1.527776041				(33,349)		(33,349)		(33,349)			1,008		0003
EUR/L 783090.00 USD-S700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		783,090	0.893894699				(55,242)		(55,242)		(68,883)			5,293		0003
EUR/L 572700.00 USD-S500000.00EUR	CLO RelNv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		572,700	0.873057447				(21,121)		(21,121)		(53,903)			2,570		0003
EUR/L 284701.75 USD-S250000.00EUR	CLO RelNv6m HARVT 25A CR XS2405860292	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	01/21/2027		284,702	0.878111919				(12,954)		(12,954)		(26,424)			1,464		0003
EUR/L 3226540.00 USD-S2900000.00EUR	CLO RelNv6m MDPKE 16A D XS2332503924	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/24/2024	07/15/2026		3,226,540	0.898795614				(210,592)		(210,592)		(336,628)			11,822		0003
EUR/L 825834.68 USD-S750000.00EUR	CLO RelNv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	01/15/2026		825,835	0.908172081				(56,130)		(56,130)		(88,530)			837		0003
EUR/L 1446835.00 USD-S1300000.00EUR	CLO RelNv6m NEUBE 2021-2A C XS2374582224	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2024	10/15/2026		1,446,835	0.898512961				(98,915)		(98,915)		(148,450)			6,426		0003
EUR/S 7075.49 USD-L6196.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026		7,075	0.875734401				272		272		718			27		0003
EUR/L 6251708.58 USD-S5293123.85EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,251,709	0.84666836				(228,574)		(228,574)		(403,495)			62,538		0003
EUR/L 23177618.66 USD-S20213333.33EUR	Four Seasons Rome-7410014	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		23,177,619	0.872105699				(1,148,378)		(1,148,378)		(1,876,661)			173,700		0003
EUR/L 46573.87 USD-S39369.29EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		46,574	0.845308539				(1,813)		(1,813)		(2,850)			492		0003
GBP/S 152479.44 USD-L119357.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		152,479	0.782778845				6,409		6,409		8,759			1,418		0003
EUR/L 100491.51 USD-S90110.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		100,492	0.896700129				(6,313)		(6,313)		(10,458)			369		0003
EUR/L 102587.90 USD-S90433.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		102,588	0.88152326				(5,540)		(5,540)		(9,113)			636		0003
EUR/L 103023.23 USD-S90442.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		103,023	0.877886085				(5,367)		(5,367)		(8,848)			689		0003
SEK/L 200434.71 USD-S1949994.95SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	11/30/2027		200,435	9.728828654				(15,589)		(15,589)		(15,589)			1,387		0003
EUR/L 723583.54 USD-S568586.78EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		723,584	0.785792861				(8,889)		(8,889)		(8,889)			10,498		0003
GBP/L 1503265.94 USD-S1116766.47GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/22/2025	01/05/2026		1,503,266	0.742893483				(1,797)		(1,797)		(1,797)			880		0003
EUR/L 1332536.62 USD-S1139355.09EUR	Saint James Albany Paris- 50229626	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/08/2025	01/15/2026		1,332,537	0.855027226				(7,291)		(7,291)		(7,291)			1,351		0003
EUR/L 361013.63 USD-S309000.00EUR	CLO CADOG 13A CR XS2328023838	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		361,014	0.855923362				(2,356)		(2,356)		(2,356)			366		0003
AUD/S 1042427.89 USD-L1588786.68AUD	RML Pepper Australian	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/28/2025	01/15/2026		1,042,428	1.524121424				17,700		17,700		17,700			1,057		0003
EUR/L 25325423.74 USD-S19900537.28EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		25,325,424	0.785792865				(311,113)		(311,113)		(311,113)			367,419		0003
AUD/S 1893160.19 USD-L2933687.52AUD	CML Project Bunk AUD 50224268	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	01/05/2026		1,893,160	1.549624557				64,252		64,252		64,252			1,108		0003
EUR/L 40094.49 USD-S34605.60EUR	CML Macbeth 50198969	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	01/15/2026		40,094	0.863101139				(600)		(600)		(600)			41		0003
GBP/L 7497089.60 USD-S5600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/11/2025	06/22/2026		7,497,090	0.746956526				(45,977)		(45,977)		(45,977)			25,807		0003
GBP/L 3639311136.01 USD-S2718896 81.56GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/15/2025	06/22/2026		363,931,136	0.747091014				(2,297,771)		(2,297,771)		(2,297,771)			1,252,753		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 4820865.12 USD-S3600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/15/2025	06/22/2026		4,820,865	0.746753935				(28,249)		(28,249)		(28,249)			16,595		0003
GBP/L 32280047.65 USD-S24117647.06GBP	Old Spitafields Market 7410048	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	03/17/2026		32,280,048	0.747137901				(216,162)		(216,162)		(216,162)			73,649		0003
EUR/L 590740.00 USD-S500000.00EUR	Coupon Hedge CLO MJSD	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/15/2025	03/17/2026		590,740	0.846396046				1,116		1,116		1,116			1,348		0003
EUR/L 22107371.38 USD-S18687755.13EUR	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	03/18/2026		22,107,371	0.845317827				68,804		68,804		68,804			50,770		0003
GBP/L 7816525.04 USD-S5826300.00GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	03/30/2026		7,816,525	0.745382375				(33,441)		(33,441)		(33,441)			19,299		0003
GBP/L 79616347.85 USD-S59093697.61GBP	Falkor Senior Non-Callable	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/22/2025	01/05/2026		79,616,348	0.7422307				(24,039)		(24,039)		(24,039)			46,591		0003
EUR/L 440000578.08 USD-S372025241.94EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	04/07/2026		440,000,578	0.845510803				861,062		861,062		861,062			1,134,129		0003
GBP/S 239347203.43 USD-L177281092.83GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		239,347,203	0.740685875				(426,044)		(426,044)		(426,044)			140,064		0003
EUR/L 4713738.39 USD-S4125088.29EUR	Venovia CCS TopUp Apr 2023	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		4,713,738	0.875120329				(256,344)		(256,344)		(377,453)			36,637		0003
EUR/L 1701750.00 USD-S1500000.00EUR	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2023	01/26/2026		1,701,750	0.881445571				(61,732)		(61,732)		(171,492)			2,271		0003
EUR/L 2302680.00 USD-S2000000.00EUR	CLO ARESE 11A DR XS2333702749	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/30/2026		2,302,680	0.868553164				(49,148)		(49,148)		(227,152)			3,301		0003
EUR/L 576700.00 USD-S500000.00EUR	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	05/15/2026		576,700	0.867001907				(13,921)		(13,921)		(55,741)			1,754		0003
EUR/L 2317680.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/13/2023	10/21/2026		2,317,680	0.862931897				(58,347)		(58,347)		(214,455)			10,400		0003
EUR/L 104768.03 USD-S90976.06EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		104,768	0.868357074				(2,193)		(2,193)		(10,338)			140		0003
EUR/L 2543456.18 USD-S2199460.55EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		2,543,456	0.864752681				(61,950)		(61,950)		(240,971)			9,600		0003
EUR/L 2848199.56 USD-S2704842.89EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		2,848,200	0.949667617				(383,248)		(383,248)		(271,197)			19,918		0003
EUR/L 3871200.00 USD-S3750000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		3,871,200	0.968691878				(570,131)		(570,131)		(423,084)			17,194		0003
EUR/L 1971934.00 USD-S1900000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	01/19/2027		1,971,934	0.963521091				(283,372)		(283,372)		(209,463)			10,113		0003
EUR/L 1340170.00 USD-S1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,340,170	0.970026191				(202,615)		(202,615)		(143,719)			6,873		0003
EUR/L 1037600.00 USD-S1000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		1,037,600	0.963762529				(145,905)		(145,905)		(113,505)			4,311		0003
GBP/L 1665665.00 USD-S1310000.00GBP	TABS 2024-2ND1A C RMBS - XS2742448876	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,665,665	0.78647267				(85,769)		(85,769)		(110,729)			11,938		0003
GBP/L 1907250.00 USD-S1500000.00GBP	TABS 2024-2ND1A D RMBS - XS2742448959	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,907,250	0.78647267				(98,208)		(98,208)		(126,789)			13,670		0003
EUR/L 3975825.00 USD-S3500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/30/2024	01/15/2027		3,975,825	0.880320437				(190,352)		(190,352)		(370,981)			20,283		0003
GBP/L 296405.26 USD-S229878.44GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		296,405	0.775554523				(9,908)		(9,908)		(16,721)			2,756		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 281700.00 USD-S250000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/22/2024	10/19/2026		281,700	0.887468939				(15,065)		(15,065)		(27,165)			1,260		0003
EUR/S 505124.55 USD-L450000.00EUR	CLO Reinv6m RRME 9A A2 XS2388492337	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2024	10/15/2026		505,125	0.890869391				28,938		28,938		49,026			2,243		0003
EUR/S 2276758.55 USD-L2004718.28EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		2,276,759	0.880514221				81,945		81,945		236,520			3,038		0003
EUR/L 27475080.89 USD-S23272133.56EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		27,475,081	0.847026935				(1,015,124)		(1,015,124)		(1,774,676)			274,845		0003
EUR/L 5345885.03 USD-S4662176.80EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		5,345,885	0.872105699				(264,872)		(264,872)		(432,849)			40,064		0003
GBP/S 71829.04 USD-L56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		71,829	0.779666274				2,143		2,143		3,006			981		0003
EUR/L 99857.15 USD-S89953.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		99,857	0.900819721				(6,364)		(6,364)		(10,551)			269		0003
EUR/L 101464.14 USD-S90568.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		101,464	0.892618022				(6,229)		(6,229)		(10,340)			451		0003
EUR/L 101897.21 USD-S90567.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		101,897	0.88880991				(6,127)		(6,127)		(10,246)			520		0003
EUR/L 102183.02 USD-S90451.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		102,183	0.88519071				(5,989)		(5,989)		(10,519)			580		0003
EUR/S 16774.66 USD-L15395.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026		16,775	0.917768229				1,413		1,413		1,804			47		0003
EUR/S 563750.00 USD-L500000.00EUR	CLO Reinv6m DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/13/2024	07/19/2028		563,750	0.88691796				38,705		38,705		45,541			4,502		0003
GBP/L 2312800.00 USD-S2000000.00GBP	TWRBG 2022-1X B 50136423	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/01/2022	03/20/2026		2,312,800	0.864752681				(378,647)		(378,647)		(204,133)			5,380		0003
GBP/L 99962.58 USD-S78016.53GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		99,963	0.780457347				(5,126)		(5,126)		(7,717)			337		0003
EUR/S 41552.08 USD-L35744.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	01/15/2026		41,552	0.860221678				481		481		481			42		0003
GBP/L 1504608.30 USD-S1116766.47GBP	Falkor Senior Non-Callable	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/22/2025	01/05/2026		1,504,608	0.742230699				(454)		(454)		(454)			880		0003
GBP/L 4523172.23 USD-S3350299.41GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/20/2026		4,523,172	0.740696847				8,106		8,106		8,106			5,294		0003
GBP/L 2290025.28 USD-S1718000.00GBP	Project Nexus	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2025	01/07/2026		2,290,025	0.750210059				(25,309)		(25,309)		(25,309)			1,586		0003
GBP/L 3820825.13 USD-S2477034.12GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		3,820,825	0.648298217				331,910		331,910		(82,551)			64,681		0003
GBP/L 12567965.82 USD-S7347968.79GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		12,567,966	0.584658559				1,048,226		1,048,226		(286,242)			295,734		0003
GBP/L 4448503.01 USD-S2805387.53GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		4,448,503	0.630636312				366,789		366,789		(93,917)			87,488		0003
EUR/L 724612.00 USD-S700000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		724,612	0.966034236				(102,874)		(102,874)		(80,254)			2,735		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(181,381)		(181,381)		(159,769)			1,424		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(202,478)		(202,478)		(171,631)			5,754		0003
EUR/S 798450.00 USD-L750000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				92,434		92,434		81,873			4,073		0003
EUR/L 1853600.00 USD-S1750000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		1,853,600	0.944108761				(215,252)		(215,252)		(199,342)			6,792		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 4148100.40 USD-L3524000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		4,148,100	0.849545493				96,046		96,046		325,579			30,261		0003
EUR/S 1479411.20 USD-L1312000.00EUR	CLO Reinv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	09/21/2026		1,479,411	0.886839305				76,747		76,747		143,473			6,291		0003
EUR/S 2564302.50 USD-L2250000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,564,303	0.877431582				132,562		132,562		219,711			17,215		0003
AUD/L 198119.21 USD-S302146.41AUD	CML Project Bunk AUD 50224268	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	01/05/2026		198,119	1.525073767				(3,479)		(3,479)		(3,479)			116		0003
NZD/L 1218306.22 USD-S2104886.53NZD	CML Project Bunk NZD 50230331	B1	Currency	Royal Bank of Canada ES7IP3UGRHIGC71XBU11	09/26/2025	01/05/2026		1,218,306	1.727715492				6,679		6,679		6,679			713		0003
AUD/L 51398689.30 USD-S77761808.74AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	10/03/2025	01/07/2026		51,398,689	1.512914236				(486,042)		(486,042)		(486,042)			35,590		0003
GBP/L 69767449.82 USD-S51891772.15GBP	Shinfield Studios 7410041 CML	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	01/07/2026		69,767,450	0.743781983				(166,673)		(166,673)		(166,673)			48,309		0003
EUR/L 3628700.41 USD-S3118800.00EUR	Project Windmill-105000001	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2025	01/15/2026		3,628,700	0.85948126				(38,860)		(38,860)		(38,860)			3,678		0003
EUR/S 773836.70 USD-L650000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2025	05/17/2027		773,837	0.8399705				4,208		4,208		4,208			4,538		0003
GBP/L 65508436.80 USD-S48800000.00GBP	RML Sorel Foundation Home Loans 1yr 50163204	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	10/16/2025	03/19/2026		65,508,437	0.744942215				(244,338)		(244,338)		(244,338)			151,415		0003
EUR/L 319501.28 USD-S276435.77EUR	Saint James Albany Paris- 50229626	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2025	01/15/2026		319,501	0.865210211				(5,574)		(5,574)		(5,574)			324		0003
EUR/L 1702661.26 USD-S1462478.55EUR	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/17/2025	02/17/2026		1,702,661	0.85893688				(19,726)		(19,726)		(19,726)			3,087		0003
EUR/L 205212.40 USD-S174250.52EUR	Saint James Albany Paris- 50229626	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/15/2025	01/15/2026		205,212	0.849122763				302		302		302			208		0003
EUR/L 70788300.00 USD-S60000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2025	01/05/2026		70,788,300	0.847597696				265,174		265,174		265,174			41,425		0003
GBP/L 239343657.81 USD-S177281092.83GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/20/2026		239,343,658	0.740696848				428,938		428,938		428,938			280,129		0003
EUR/S 438111805.92 USD-L372025241.94EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		438,111,806	0.849155939				(838,758)		(838,758)		(838,758)			256,380		0003
EUR/L 9631578.98 USD-S8429528.25EUR	Venovia CCS TopUp Apr 2023	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		9,631,579	0.875196919				(524,612)		(524,612)		(771,361)			74,861		0003
EUR/L 492705.37 USD-S438974.85EUR	Project Hermes	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2023	08/10/2026		492,705	0.890947972				(27,226)		(27,226)		(48,573)			1,921		0003
EUR/L 1665480.00 USD-S1500000.00EUR	CLO Reinv6m VOYE 2A CR XS2357478044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2023	07/15/2026		1,665,480	0.900641257				(109,285)		(109,285)		(167,657)			6,102		0003
EUR/L 1311225.00 USD-S1250000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		1,311,225	0.953307022				(172,900)		(172,900)		(137,322)			6,689		0003
EUR/L 725921.40 USD-S690000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		725,921	0.95051613				(96,215)		(96,215)		(72,267)			4,496		0003
EUR/L 1361068.80 USD-S1312000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		1,361,069	0.963948332				(195,057)		(195,057)		(145,762)			6,655		0003
EUR/L 6414.84 USD-S5423.90EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		6,415	0.845523817				(197)		(197)		(436)			60		0003
EUR/S 18768.47 USD-L16525.90EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		18,768	0.880513968				676		676		1,950			25		0003
EUR/S 12826.51 USD-L11265.16EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	04/27/2026		12,827	0.878271642				482		482		1,320			36		0003
EUR/S 2334278.95 USD-L2050000.00EUR	CLO Reinv6m CONTE 6A CR XS2315798343	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	01/15/2026		2,334,279	0.878215519				76,423		76,423		241,982			2,366		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEK/L 105576.35 USD-S1018231.15SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		105,576	9.644500402				(7,281)		(7,281)		(14,955)			731		0003
EUR/S 27635.62 USD-L25018.67EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		27,636	0.905305182				1,983		1,983		2,917			93		0003
EUR/L 15427.74 USD-S12832.92EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		15,428	0.831808159				(511)		(511)		(824)			180		0003
GBP/S 154478.86 USD-L120762.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		154,479	0.781738615				5,871		5,871		8,068			1,632		0003
GBP/S 202591.75 USD-L158027.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		202,592	0.78003122				6,511		6,511		9,003			2,575		0003
EUR/L 101110.02 USD-S91510.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		101,110	0.905059261				(6,507)		(6,507)		(10,801)			106		0003
EUR/S 23970.12 USD-L22112.66EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	01/26/2026		23,970	0.922509357				2,047		2,047		2,609			32		0003
EUR/S 2407969.41 USD-L2199460.55EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		2,407,969	0.913408842				199,967		199,967		254,769			9,089		0003
EUR/S 9358.22 USD-L8547.88EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		9,358	0.913408747				777		777		990			35		0003
EUR/S 1165164.87 USD-L1094394.64EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	04/27/2026		1,165,165	0.939261617				127,756		127,756		127,756			3,298		0003
GBP/L 130777.46 USD-S102377.85GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		130,777	0.782840178				(5,949)		(5,949)		(8,295)			1,025		0003
GBP/S 4523239.23 USD-L3350299.41GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		4,523,239	0.740685876				(8,051)		(8,051)		(8,051)			2,647		0003
GBP/S 7862024.77 USD-L5904242.80GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		7,862,025	0.750982472				89,690		89,690		89,690			29,171		0003
EUR/L 1100000.00 USD-S1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2022	10/15/2026		1,100,000	0.909090909				(86,194)		(86,194)		(109,913)			4,886		0003
GBP/L 2311897.20 USD-S1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		2,311,897	0.720435143				67,425		67,425		152,378			7,796		0003
GBP/L 2214595.94 USD-S1582815.24GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		2,214,596	0.714719652				83,409		83,409		132,107			13,356		0003
GBP/L 3495513.32 USD-S2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		3,495,513	0.667913438				270,768		270,768		84,136			53,757		0003
GBP/L 4285753.86 USD-S2732215.90GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		4,285,754	0.637511157				350,904		350,904		90,512			81,502		0003
GBP/L 4617923.15 USD-S2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		4,617,923	0.624258693				381,335		381,335		97,308			93,701		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.960674778				338,716		338,716		294,366			4,816		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				42,413		42,413		35,751			1,204		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.875886835				419,196		419,196		211,252			7,919		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.876186137				410,788		410,788		206,143			11,451		0003
EUR/S 709762.50 USD-L675000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				83,344		83,344		79,585			719		0003
EUR/S 1284781.25 USD-L1250000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,781	0.972928271				185,662		185,662		147,852			2,378		0003
EUR/S 661500.00 USD-L625000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		661,500	0.944822373				77,408		77,408		71,186			2,436		0003
EUR/L 1167159.00 USD-S1050000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/15/2022	07/14/2027		1,167,159	0.89962036				(87,029)		(87,029)		(107,007)			7,228		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 2321261.00 USD-S2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		2,321,261	0.89391068				(173,566)		(173,566)		(193,802)			17,764		0003
EUR/L 1677000.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		1,677,000	0.894454383				(123,730)		(123,730)		(142,823)			12,281		0003
EUR/S 1161090.00 USD-L1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,161,090	0.904322662				92,796		92,796		107,295			7,191		0003
EUR/S 882975.00 USD-L750000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		882,975	0.849401172				20,437		20,437		69,170			6,466		0003
GBP/S 373543.16 USD-L294290.68GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026		373,543	0.787835815				23,064		23,064		29,188			391		0003
GBP/S 368839.02 USD-L290825.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		368,839	0.788488078				22,848		22,848		28,733			1,355		0003
GBP/S 11728826.19 USD-L9497025.25GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		11,728,826	0.809716599				1,061,576		1,061,576		1,061,576			43,519		0003
EUR/L 543145.84 USD-S464340.72EUR	Saint James Albany Paris- 50229626	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2025	01/15/2026		543,146	0.854909834				(2,897)		(2,897)		(2,897)			551		0003
EUR/L 356340.31 USD-S305000.00EUR	CLO ACLO 4A D XS1796988118	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		356,340	0.855923373				(2,325)		(2,325)		(2,325)			361		0003
EUR/L 786996.08 USD-S673608.33EUR	CML Macbeth 50198969 FX	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		786,996	0.855923361				(5,135)		(5,135)		(5,135)			798		0003
EUR/S 1172110.00 USD-L1000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2025	07/15/2026		1,172,110	0.853162246				13,108		13,108		13,108			4,295		0003
EUR/L 2471443.96 USD-S2125200.00EUR	Project Windmill- 105000001	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/17/2025	01/15/2026		2,471,444	0.85990216				(27,690)		(27,690)		(27,690)			2,505		0003
AUD/S 1899134.29 USD-L2928295.43AUD	RML Pepper Australian	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2025	01/15/2026		1,899,134	1.541910672				54,789		54,789		54,789			1,925		0003
NZD/S 1181872.74 USD-L2104886.53NZD	CML Project Bunk NZD 50230331	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	01/05/2026		1,181,873	1.780975615				29,754		29,754		29,754			692		0003
EUR/L 18621632.00 USD-S16000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2025	01/05/2026		18,621,632	0.859215777				(184,535)		(184,535)		(184,535)			10,897		0003
GBP/L 266101000.00 USD-S2000000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/08/2025	06/22/2026		266,101,000	0.751594319				(3,294,223)		(3,294,223)		(3,294,223)			915,994		0003
GBP/L 266218000.00 USD-S2000000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/08/2025	06/22/2026		266,218,000	0.751264002				(3,177,223)		(3,177,223)		(3,177,223)			916,397		0003
GBP/L 147010296.00 USD-S1104000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	06/22/2026		147,010,296	0.75096781				(1,695,867)		(1,695,867)		(1,695,867)			506,051		0003
SEK/S 437258.75 USD-L4048153.30SEK	CML Project Sunshine 7410011 Swap 2	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2025	06/30/2026		437,259	9.258026969				6,587		6,587		6,587			1,540		0003
AUD/S 2597128.14 USD-L3911447.12AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/10/2025	01/07/2026		2,597,128	1.506066281				12,693		12,693		12,693			1,798		0003
GBP/L 4686650.50 USD-S3500000.00GBP	Heylo Flow 3 Draw	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2025	03/16/2026		4,686,651	0.746802007				(29,282)		(29,282)		(29,282)			10,622		0003
EUR/S 1723706.18 USD-L1462478.55EUR	CML EQT Poland 7410017	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	02/17/2026		1,723,706	0.848450024				(1,319)		(1,319)		(1,319)			3,125		0003
GBP/L 63515127.43 USD-S47236137.40GBP	Project Lavington - 7410033	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2025	03/30/2026		63,515,127	0.74369901				(127,680)		(127,680)		(127,680)			156,818		0003
GBP/L 79545317.23 USD-S59093697.61GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/22/2025	01/05/2026		79,545,317	0.742893481				(95,069)		(95,069)		(95,069)			46,549		0003
EUR/L 21376.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		21,377	0.888809884				(1,223)		(1,223)		(2,031)			107		0003
EUR/L 3865800.00 USD-S3400000.00EUR	CLO ReInv6m BECLO 3A CR XS2348330221	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/28/2028		3,865,800	0.879507476				(226,225)		(226,225)		(314,878)			29,479		0003
EUR/L 2631104.71 USD-S2496778.05EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		2,631,105	0.948946669				(351,895)		(351,895)		(250,237)			18,400		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 788662.50 USD-S750000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/06/2022	05/17/2027		788,663	0.950977129				(104,001)		(104,001)		(79,795)			4,625		0003
EUR/L 831893.60 USD-S800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		831,894	0.961661443				(119,505)		(119,505)		(86,019)			4,775		0003
EUR/L 1326250.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.942507069				(155,559)		(155,559)		(139,148)			6,002		0003
EUR/L 586600.00 USD-S500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		586,600	0.852369587				(17,711)		(17,711)		(44,357)			4,684		0003
EUR/L 425638.60 USD-S376871.44EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2026		425,639	0.885425899				(20,522)		(20,522)		(43,934)			1,435		0003
EUR/L 364640.40 USD-S317852.51EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2027		364,640	0.871687586				(15,317)		(15,317)		(32,131)			2,199		0003
GBP/L 1127110.42 USD-S880486.23GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2027		1,127,110	0.781188972				(53,455)		(53,455)		(78,411)			6,797		0003
GBP/L 300392.80 USD-S231534.45GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/17/2030		300,393	0.770772302				(7,639)		(7,639)		(15,237)			3,173		0003
GBP/L 236553.63 USD-S181003.62GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2032		236,554	0.765169488				(3,880)		(3,880)		(10,071)			3,006		0003
GBP/L 73369.11 USD-S56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2033		73,369	0.763300523				(969)		(969)		(2,928)			1,002		0003
EUR/S 57959.78 USD-L52337.50EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	01/26/2026		57,960	0.902996871				3,619		3,619		6,175			77		0003
EUR/L 515096.28 USD-S449218.40EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	10/25/2024	03/30/2028		515,096	0.872105696				(25,521)		(25,521)		(41,707)			3,860		0003
EUR/L 148880.22 USD-S128070.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	01/15/2026		148,880	0.860221727				(1,724)		(1,724)		(1,724)			151		0003
GBP/L 1503265.94 USD-S1116766.47GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/22/2025	01/05/2026		1,503,266	0.742893483				(1,797)		(1,797)		(1,797)			880		0003
EUR/L 550634.65 USD-S471301.06EUR	CML Macbeth 50198969	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		550,635	0.85592336				(3,593)		(3,593)		(3,593)			558		0003
EUR/L 3374.00 USD-S2912.10EUR	CML Macbeth 50198969	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	01/15/2026		3,374	0.863100178				(50)		(50)		(50)			3		0003
EUR/L 6280300.55 USD-S5382222.85EUR	ZebraBox 50460335	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	03/04/2026		6,280,301	0.857000841				(62,652)		(62,652)		(62,652)			13,046		0003
EUR/L 47325.36 USD-S40056.00EUR	Coupon Hedge CLO MJSD	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/15/2025	03/17/2026		47,325	0.846396097				89		89		89			108		0003
EUR/L 18176218.79 USD-S15364681.77EUR	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	03/18/2026		18,176,219	0.845317827				56,569		56,569		56,569			41,742		0003
EUR/L 1173000.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 26A D2 XS2553603296	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,173,000	0.852514919				(35,547)		(35,547)		(88,774)			9,357		0003
GBP/L 27740536.71 USD-S20632911.39GBP	Shinfield Studios 7410041 CML	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	01/07/2026		27,740,537	0.743781983				(66,272)		(66,272)		(66,272)			19,208		0003
EUR/L 32398429.35 USD-S27958000.00EUR	Ares Pista Italian Retail -7410060	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	02/24/2026		32,398,429	0.862943067				(538,163)		(538,163)		(538,163)			62,882		0003
GBP/L 11450126.40 USD-S8590000.00GBP	Project Nexus	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2025	01/07/2026		11,450,126	0.750210059				(126,547)		(126,547)		(126,547)			7,928		0003
GBP/L 13352110.00 USD-S10000000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	03/30/2026		13,352,110	0.748945298				(121,220)		(121,220)		(121,220)			32,966		0003
EUR/L 740419.10 USD-S641000.00EUR	CLO ReInv6m CORDA 23A C XS2441240384	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	04/26/2027		740,419	0.865725911				(25,086)		(25,086)		(65,515)			4,250		0003
GBP/L 69351341.77 USD-S51582278.48GBP	Shinfield Studios 7410041 CML	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	01/07/2026		69,351,342	0.743781983				(165,679)		(165,679)		(165,679)			48,020		0003
EUR/L 258156.36 USD-S222815.06EUR	CML Macbeth 50198969	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	01/15/2026		258,156	0.863101184				(3,864)		(3,864)		(3,864)			262		0003
EUR/L 26768.99 USD-S23104.35EUR	CML Macbeth 50198969	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2025	01/15/2026		26,769	0.863101297				(401)		(401)		(401)			27		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 30130090.20 USD-S22317262.83GBP	Falkor Senior Notes .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	01/20/2026		30,130,090	0.740696848				53,997		53,997		53,997			35,264		0003
GBP/S 30130536.55 USD-L22317262.83GBP	Falkor Senior Notes .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		30,130,537	0.740685875				(53,633)		(53,633)		(53,633)			17,632		0003
EUR/L 575520.00 USD-S500000.00EUR	CLO ReInv6m AVOCA 13A DRR XS2326455800	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		575,520	0.868779539				(12,042)		(12,042)		(56,927)			583		0003
EUR/L 1237368.00 USD-S1075000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		1,237,368	0.868779539				(25,891)		(25,891)		(122,392)			1,254		0003
EUR/S 1689540.00 USD-L1500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,689,540	0.887815618				117,612		117,612		136,784			13,477		0003
EUR/L 525435.63 USD-S449732.63EUR	CML Macbeth 50198969 FX	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		525,436	0.85592336				(3,429)		(3,429)		(3,429)			533		0003
EUR/L 1382185.52 USD-S1188986.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	01/15/2026		1,382,186	0.860221716				(16,005)		(16,005)		(16,005)			1,401		0003
EUR/L 350351.94 USD-S301729.24EUR	CML Macbeth 50198969 FX	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2025	01/15/2026		350,352	0.861217552				(4,467)		(4,467)		(4,467)			355		0003
EUR/S 290250.00 USD-L250000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		290,250	0.861326443				9,674		9,674		24,190			1,941		0003
EUR/S 1691250.00 USD-L1500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332 .	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		1,691,250	0.88691796				116,116		116,116		136,623			13,505		0003
EUR/S 480989.95 USD-L413758.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	01/15/2026		480,990	0.860221716				5,570		5,570		5,570			488		0003
EUR/L 251153.84 USD-S214761.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/14/2025	02/17/2026		251,154	0.855097418				(1,774)		(1,774)		(1,774)			455		0003
EUR/L 1808958.84 USD-S1421466.95EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		1,808,959	0.785792865				(22,222)		(22,222)		(22,222)			26,244		0003
GBP/L 30026683.16 USD-S22317262.83GBP	Falkor Junior Notes .	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	01/05/2026		30,026,683	0.743247688				(50,220)		(50,220)		(50,220)			17,571		0003
EUR/L 807310.00 USD-S700000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		807,310	0.867077083				(26,349)		(26,349)		(73,657)			4,119		0003
EUR/L 1759800.00 USD-S1500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332 .	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		1,759,800	0.852369587				(53,132)		(53,132)		(133,072)			14,053		0003
EUR/L 495999.19 USD-S443000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	01/15/2026		495,999	0.89314662				(24,948)		(24,948)		(52,292)			503		0003
EUR/L 288151.72 USD-S250000.00EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/08/2024	10/15/2027		288,152	0.8675985				(11,652)		(11,652)		(24,293)			1,927		0003
EUR/L 2787375.00 USD-S2500000.00EUR	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/12/2024	05/15/2026		2,787,375	0.896901206				(168,382)		(168,382)		(292,368)			8,476		0003
EUR/L 6090041.22 USD-S5202000.00EUR	Apache New Loan Closing 50472283	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	03/10/2026		6,090,041	0.854181411				(42,313)		(42,313)		(42,313)			13,239		0003
EUR/L 59734.45 USD-S50559.00EUR	Coupon Hedge CLO MJSD	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/15/2025	03/17/2026		59,734	0.846396008				113		113		113			136		0003
EUR/S 828409.17 USD-L690000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2025	09/28/2026		828,409	0.832921731				(8,460)		(8,460)		(8,460)			3,569		0003
GBP/L 5421440.82 USD-S4032370.00GBP	Project Nexus	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	01/07/2026		5,421,441	0.743781982				(12,952)		(12,952)		(12,952)			3,754		0003
EUR/L 857277.83 USD-S737449.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	01/15/2026		857,278	0.860221709				(9,927)		(9,927)		(9,927)			869		0003
EUR/L 55801437.45 USD-S47286188.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/17/2025	03/30/2026		55,801,437	0.847400894				3,976		3,976		3,976			137,773		0003
GBP/S 6466013.14 USD-L4789284.60GBP	Falkor Senior Notes .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		6,466,013	0.740685875				(11,510)		(11,510)		(11,510)			3,784		0003
GBP/L 2752545.10 USD-S1921564.52GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		2,752,545	0.698104645				159,334		159,334		(112,124)			29,075		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 4021172.51 USD-S2576023.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		4,021,173	0.64061499				356,612		356,612		(84,102)			70,980		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				(42,413)		(42,413)		(35,751)			1,204		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(204,267)		(204,267)		(164,638)			8,044		0003
EUR/S 749790.00 USD-L675000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2023	01/15/2026		749,790	0.900252071				43,378		43,378		77,956			760		0003
EUR/L 1117600.00 USD-S1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,117,600	0.894774517				(72,213)		(72,213)		(106,696)			5,732		0003
EUR/L 865205.85 USD-S750000.00EUR	CLO Reinv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		865,206	0.866845734				(40,620)		(40,620)		(66,799)			7,009		0003
GBP/L 87987.17 USD-S68901.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	03/15/2024	06/15/2026		87,987	0.78308542				(4,824)		(4,824)		(6,815)			297		0003
EUR/S 1131925.00 USD-L1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,131,925	0.883450759				58,393		58,393		106,059			5,805		0003
EUR/S 2667908.75 USD-L2375000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		2,667,909	0.890210357				146,984		146,984		275,686			9,775		0003
GBP/S 370376.08 USD-L291910.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2026		370,376	0.788146281				22,903		22,903		28,901			998		0003
EUR/S 1368875.00 USD-L1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.913158616				117,994		117,994		142,459			6,195		0003
GBP/S 16189563.78 USD-L12720394.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		16,189,564	0.785715689				942,007		942,007		1,256,504			60,070		0003
GBP/S 1301856.16 USD-L1054134.54GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,301,856	0.809716597				117,831		117,831		117,831			4,830		0003
GBP/S 1058359.27 USD-L821527.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		1,058,359	0.776226961				48,057		48,057		48,057			3,927		0003
GBP/L 18974405.58 USD-S14112821.00GBP	Project Nexus	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	01/07/2026		18,974,406	0.743781983				(45,330)		(45,330)		(45,330)			13,138		0003
EUR/L 715017.29 USD-S612000.00EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		715,017	0.855923358				(4,666)		(4,666)		(4,666)			725		0003
EUR/L 292082.23 USD-S250000.00EUR	CLO Reinv6m CORDA 7A DRR XS2305372323	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		292,082	0.855923347				(1,906)		(1,906)		(1,906)			296		0003
EUR/L 361013.63 USD-S309000.00EUR	CLO Reinv6m DARPK 1A BRR XS2303850502	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		361,014	0.855923362				(2,356)		(2,356)		(2,356)			366		0003
EUR/L 824739.13 USD-S705913.49EUR	CML Macbeth 50198969	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		824,739	0.855923363				(5,382)		(5,382)		(5,382)			836		0003
AUD/S 2067063.50 USD-L3151001.82AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2025	01/07/2026		2,067,064	1.524385593				35,368		35,368		35,368			1,431		0003
GBP/L 50743190.13 USD-S38627015.54GBP	Lone Star Brasilia-50459006	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	01/22/2026		50,743,190	0.761225604				(1,312,724)		(1,312,724)		(1,312,724)			62,289		0003
EUR/S 1828375.31 USD-L1563439.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/14/2025	02/17/2026		1,828,375	0.855097414				12,915		12,915		12,915			3,315		0003
EUR/L 17052109.88 USD-S14715000.00EUR	Ares Pista Italian Retail -7410060	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	02/24/2026		17,052,110	0.862943067				(283,249)		(283,249)		(283,249)			33,096		0003
EUR/L 722179310.25 USD-S620134343.61EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2025	01/05/2026		722,179,310	0.858698574				(6,717,560)		(6,717,560)		(6,717,560)			422,614		0003
GBP/L 4754375.28 USD-S3600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2025	01/20/2026		4,754,375	0.757197274				(97,202)		(97,202)		(97,202)			5,565		0003
EUR/L 4060027.48 USD-S3468000.00EUR	Apache New Loan Closing 50472283	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/08/2025	03/10/2026		4,060,027	0.854181411				(28,209)		(28,209)		(28,209)			8,826		0003
EUR/S 6429324.17 USD-L5511555.40EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2025	01/05/2026		6,429,324	0.857252684				48,878		48,878		48,878			3,762		0003
EUR/L 1594321.93 USD-S1364756.04EUR	CML LOCABOX 7200644	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2025	03/10/2026		1,594,322	0.856010329				(14,515)		(14,515)		(14,515)			3,466		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUD/L 9092409.99 USD-S13664783.05AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/09/2025	01/15/2026		9,092,410	1.502878012				(25,500)		(25,500)		(25,500)			9,216		0003
EUR/L 64098628.66 USD-S54554578.01EUR	Coupon Hedge RML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/12/2025	01/20/2026		64,098,629	0.851103669				(70,424)		(70,424)		(70,424)			75,021		0003
EUR/L 9438440.00 USD-S8000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2025	01/05/2026		9,438,440	0.847597696				35,357		35,357		35,357			5,523		0003
EUR/L 24829502.87 USD-S21027072.26EUR	A&O Recap (EUR)	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	03/30/2026		24,829,503	0.846858367				17,664		17,664		17,664			61,304		0003
GBP/L 79545317.23 USD-S59093697.61GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/22/2025	01/05/2026		79,545,317	0.742893481				(95,069)		(95,069)		(95,069)			46,549		0003
GBP/L 8611469.47 USD-S6379888.00GBP	GreyKite UK MLI-50433655	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/23/2025	03/30/2026		8,611,469	0.740859388				15,636		15,636		15,636			21,262		0003
EUR/L 553779.97 USD-S468685.56EUR	Project Waystone EUR DDTL	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/29/2025	03/30/2026		553,780	0.846338953				733		733		733			1,367		0003
EUR/L 41392193.63 USD-S34997546.86EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	04/07/2026		41,392,194	0.845510803				81,003		81,003		81,003			106,691		0003
EUR/L 938255.50 USD-S850000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/24/2023	01/15/2026		938,256	0.905936603				(60,539)		(60,539)		(98,408)			951		0003
EUR/L 1876558.91 USD-S1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2023	12/22/2026		1,876,559	0.900211547				(131,488)		(131,488)		(181,956)			9,266		0003
EUR/L 1338300.00 USD-S1200000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2023	01/15/2026		1,338,300	0.89665942				(71,784)		(71,784)		(138,372)			1,356		0003
EUR/L 2877600.00 USD-S2500000.00EUR	CLO ReInv6m OCPE 2019-3A DR XS2331769401	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		2,877,600	0.868779539				(60,212)		(60,212)		(284,633)			2,917		0003
EUR/L 575875.00 USD-S500000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/13/2023	01/15/2026		575,875	0.868243977				(11,688)		(11,688)		(56,912)			584		0003
EUR/L 1941799.87 USD-S1686175.64EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		1,941,800	0.868357067				(40,637)		(40,637)		(191,603)			2,591		0003
EUR/L 3229240.00 USD-S2800000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		3,229,240	0.867077083				(105,397)		(105,397)		(294,627)			16,475		0003
EUR/L 2002590.00 USD-S1800000.00EUR	CLO ReInv6m BILB 3A BR XS2332238166	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/14/2023	08/17/2026		2,002,590	0.898836007				(129,453)		(129,453)		(199,607)			7,931		0003
EUR/L 1832045.57 USD-S1733873.65EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,832,046	0.94641404				(239,788)		(239,788)		(173,533)			12,812		0003
EUR/L 3486132.00 USD-S3380000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		3,486,132	0.969555943				(525,619)		(525,619)		(373,049)			18,018		0003
EUR/L 647329.60 USD-S620000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		647,330	0.957781013				(85,557)		(85,557)		(70,947)			2,402		0003
EUR/L 1197570.00 USD-S1140000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		1,197,570	0.951927653				(156,013)		(156,013)		(125,161)			6,110		0003
GBP/L 20669632.98 USD-S16313000.00GBP	RMBS Project Jupiter 1A CR XS2737623533	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/17/2024	04/20/2027		20,669,633	0.789225431				(1,208,089)		(1,208,089)		(1,483,697)			117,897		0003
EUR/L 3446240.00 USD-S2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	07/24/2028		3,446,240	0.863259669				(146,246)		(146,246)		(265,839)			27,594		0003
EUR/L 506970.00 USD-S450000.00EUR	CLO ReInv6m RRME 9A A2 XS2388492337	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	10/15/2026		506,970	0.887626487				(27,143)		(27,143)		(48,947)			2,252		0003
EUR/S 41053.41 USD-L36914.56EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	04/27/2026		41,053	0.899183771				2,558		2,558		4,325			116		0003
EUR/L 2489520.00 USD-S2208000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	10/19/2026		2,489,520	0.88691796				(136,244)		(136,244)		(251,956)			11,133		0003
EUR/S 907520.00 USD-L800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		907,520	0.881523272				47,152		47,152		82,530			5,209		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 1901232.15 USD-L1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	12/22/2026		1,901,232	0.888529052				112,181		112,181		190,551			9,388		0003
GBP/S 124190.91 USD-L97122.79GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		124,191	0.782044274				6,026		6,026		8,656			749		0003
GBP/S 161892.93 USD-L126370.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		161,893	0.780579177				5,595		5,595		7,765			1,891		0003
EUR/L 417327.06 USD-S362577.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	06/15/2028		417,327	0.868809729				(19,903)		(19,903)		(32,887)			3,271		0003
EUR/S 781970.00 USD-L700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		781,970	0.895175007				56,297		56,297		68,938			5,285		0003
GBP/L 28852.06 USD-S22593.63GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2026		28,852	0.783085506				(1,582)		(1,582)		(2,235)			97		0003
GBP/L 131392.89 USD-S102755.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		131,393	0.782044295				(6,375)		(6,375)		(9,158)			792		0003
GBP/L 130337.64 USD-S102025.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		130,338	0.782778866				(5,478)		(5,478)		(7,487)			1,212		0003
GBP/L 10957512.00 USD-S8150000.00GBP	Shinfield Studios 7410041 CML	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	01/07/2026		10,957,512	0.743781983				(26,177)		(26,177)		(26,177)			7,587		0003
EUR/S 506934.06 USD-L434494.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	10/10/2025	01/15/2026		506,934	0.857101612				4,010		4,010		4,010			514		0003
EUR/L 11581045.80 USD-S9925000.00EUR	Broad Street Senior Credit Partners II Investments, LLC SCP II INV TL EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2025	01/23/2026		11,581,046	0.857003778				(94,784)		(94,784)		(94,784)			14,536		0003
GBP/L 4349416.24 USD-S3310887.00GBP	Lone Star Brasillia-50459006	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	01/22/2026		4,349,416	0.761225603				(112,519)		(112,519)		(112,519)			5,339		0003
GBP/L 339695.58 USD-S258110.96GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/10/2025	02/17/2026		339,696	0.759830199				(8,122)		(8,122)		(8,122)			616		0003
AUD/S 355444.30 USD-L548051.27AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	01/07/2026		355,444	1.54187666				10,230		10,230		10,230			246		0003
AUD/L 9092409.99 USD-S13664783.05AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/09/2025	01/15/2026		9,092,410	1.502878012				(25,500)		(25,500)		(25,500)			9,216		0003
EUR/L 9302658.66 USD-S7884277.20EUR	Testa Home CML	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/11/2025	03/16/2026		9,302,659	0.847529452				5,596		5,596		5,596			21,084		0003
GBP/L 2865054.48 USD-S2144100.00GBP	Bedford Commercial Park- 7410053	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2025	03/17/2026		2,865,054	0.748362733				(23,914)		(23,914)		(23,914)			6,537		0003
EUR/L 1960579.28 USD-S1665134.47EUR	Greykite Germany	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2025	03/30/2026		1,960,579	0.849307389				(4,271)		(4,271)		(4,271)			4,841		0003
GBP/L 846790.88 USD-S631183.00GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/18/2025	03/30/2026		846,791	0.745382378				(3,623)		(3,623)		(3,623)			2,091		0003
SEK/S 4565671.85 USD-L41932500.00SEK	Project Forest New Loan - 7410056	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/29/2025	01/05/2026		4,565,672	9.184300006				(8,472)		(8,472)		(8,472)			2,672		0003
GBP/S 16834591.75 USD-L12469144.32GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		16,834,592	0.740685875				(29,966)		(29,966)		(29,966)			9,851		0003
EUR/S 18659936.45 USD-L15782609.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	03/30/2026		18,659,936	0.845801862				(36,538)		(36,538)		(36,538)			46,071		0003
EUR/L 776938.72 USD-S665000.00EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	10/10/2025	01/15/2026		776,939	0.85592336				(5,070)		(5,070)		(5,070)			788		0003
EUR/S 1770246.00 USD-L1500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2025	10/21/2026		1,770,246	0.847339861				13,685		13,685		13,685			7,944		0003
EUR/L 298516.02 USD-S249359.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		298,516	0.835329776				3,054		3,054		3,054			1,071		0003
GBP/L 27496184.68 USD-S20476753.56GBP	CML Canary Wharf 7410029	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2025	01/12/2026		27,496,185	0.744712541				(99,923)		(99,923)		(99,923)			24,928		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 397825.28 USD-S337923.88EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2025	07/07/2026		397,825	0.849427869				(2,576)		(2,576)		(2,576)			1,428		0003
EUR/L 726987.50 USD-S623635.51EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	07/07/2026		726,988	0.857835259				(11,949)		(11,949)		(11,949)			2,609		0003
EUR/L 180404057.51 USD-S155033586.28EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	01/05/2026		180,404,058	0.859368622				(1,820,161)		(1,820,161)		(1,820,161)			105,571		0003
GBP/L 1188593.82 USD-S900000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2025	01/20/2026		1,188,594	0.757197274				(24,301)		(24,301)		(24,301)			1,391		0003
GBP/L 13021943.89 USD-S9792600.00GBP	Project Nexus	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2025	01/07/2026		13,021,944	0.752007541				(175,464)		(175,464)		(175,464)			9,017		0003
SEK/S 142988.35 USD-L1323789.97SEK	CML Project Sunshine 7410011 Swap 2	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2025	06/30/2026		142,988	9.258026755				2,154		2,154		2,154			503		0003
GBP/L 29118554.92 USD-S21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/10/2025	01/30/2026		29,118,555	0.750932903				(348,968)		(348,968)		(348,968)			41,740		0003
GBP/L 1205216.28 USD-S900000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/15/2025	06/22/2026		1,205,216	0.746753935				(7,062)		(7,062)		(7,062)			4,149		0003
GBP/L 44030225.43 USD-S32745235.07GBP	Project Lavington - 7410033	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2025	03/30/2026		44,030,225	0.74369901				(88,511)		(88,511)		(88,511)			108,710		0003
GBP/L 13532308.78 USD-S10025538.00GBP	GreyKite UK MLI-50433655	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2025	03/30/2026		13,532,309	0.740859388				24,570		24,570		24,570			33,411		0003
EUR/L 577700.00 USD-S500000.00EUR	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	07/15/2026		577,700	0.865501125				(14,319)		(14,319)		(54,943)			2,117		0003
EUR/L 586205.00 USD-S500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	04/12/2028		586,205	0.852943936				(16,642)		(16,642)		(45,604)			4,428		0003
EUR/L 1759500.00 USD-S1500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,759,500	0.852514919				(53,320)		(53,320)		(133,162)			14,035		0003
EUR/S 1126360.00 USD-L1000000.00EUR	CLO ReInv6m CORDA 26A D2 XS2553603296	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,126,360	0.887815618				78,408		78,408		91,190			8,985		0003
GBP/L 27107202.74 USD-S20161849.00GBP	Project Nexus	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	01/07/2026		27,107,203	0.743781983				(64,759)		(64,759)		(64,759)			18,770		0003
EUR/L 17697075.00 USD-S15000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2025	01/05/2026		17,697,075	0.847597696				66,294		66,294		66,294			10,356		0003
EUR/L 37249449.71 USD-S31565217.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/17/2025	03/30/2026		37,249,450	0.847400894				2,654		2,654		2,654			91,968		0003
GBP/L 46705670.53 USD-S34734960.94GBP	Project Lavington - 7410033	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2025	03/30/2026		46,705,671	0.74369901				(93,889)		(93,889)		(93,889)			115,315		0003
GBP/L 8949921.85 USD-S6671114.00GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	03/30/2026		8,949,922	0.745382374				(38,290)		(38,290)		(38,290)			22,097		0003
EUR/L 439717.34 USD-S370513.56EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/23/2025	07/07/2026		439,717	0.842617578				701		701		701			1,578		0003
EUR/L 422685.89 USD-S356162.56EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/23/2025	07/07/2026		422,686	0.842617576				674		674		674			1,517		0003
EUR/L 110000144.52 USD-S93006310.49EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	04/07/2026		110,000,145	0.845510803				215,265		215,265		215,265			283,532		0003
EUR/S 10303627.77 USD-L8749386.71EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		10,303,628	0.849155939				(19,726)		(19,726)		(19,726)			6,030		0003
EUR/S 109527951.48 USD-L93006310.49EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		109,527,952	0.849155939				(209,690)		(209,690)		(209,690)			64,095		0003
EUR/L 6317500.00 USD-S5000000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027		6,317,500	0.791452315				318,121		318,121		(482,227)			37,155		0003
EUR/L 5214720.00 USD-S4200000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		5,214,720	0.805412371				199,151		199,151		(424,955)			26,744		0003
EUR/L 14349200.00 USD-S11600000.00EUR	CLO ReInv6m HNLY 3A CR XS2414936448	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/01/2021	06/15/2027		14,349,200	0.808407437				433,332		433,332		(1,123,684)			86,536		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 7434480.00 USD-S6000000.00EUR	CLO ReInv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				248,610		248,610		(591,127)			42,405		0003
GBP/L 1376272.55 USD-S960782.26GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2030		1,376,273	0.698104645				79,667		79,667		(56,062)			14,537		0003
GBP/L 1595309.28 USD-S1084211.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2033		1,595,309	0.67962485				114,475		114,475		(47,756)			21,787		0003
GBP/L 1747756.66 USD-S1167350.16GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2035		1,747,757	0.667913438				135,384		135,384		(42,068)			26,878		0003
GBP/L 2010586.26 USD-S1288011.70GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2038		2,010,586	0.640614992				178,306		178,306		(42,051)			35,490		0003
GBP/L 3290270.94 USD-S1999800.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		3,290,271	0.607791892				241,507		241,507		(75,941)			76,236		0003
EUR/L 7583193.88 USD-S7326403.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		7,583,194	0.966136902				(1,072,809)		(1,072,809)		(843,212)			27,212		0003
EUR/L 3786910.44 USD-S3452485.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		3,786,910	0.911689224				(296,055)		(296,055)		(388,447)			13,589		0003
EUR/L 2258680.00 USD-S2000000.00EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	04/18/2028		2,258,680	0.885472931				(146,743)		(146,743)		(186,500)			17,122		0003
EUR/L 31965.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		31,966	0.891583452				(1,744)		(1,744)		(3,184)			113		0003
EUR/L 32065.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		32,065	0.888809884				(1,835)		(1,835)		(3,046)			160		0003
EUR/L 238675.77 USD-S211301.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		238,676	0.885308299				(11,340)		(11,340)		(23,486)			856		0003
EUR/L 412039.99 USD-S364960.13EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		412,040	0.885739586				(19,783)		(19,783)		(40,573)			1,479		0003
EUR/L 1437292.50 USD-S1225000.00EUR	CLO ReInv6m DRYD 2018-66A DR XS2415313332	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2024	07/24/2028		1,437,293	0.85229694				(43,456)		(43,456)		(108,517)			11,508		0003
EUR/L 71493.03 USD-S63543.15EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		71,493	0.888802027				(3,798)		(3,798)		(7,386)			257		0003
EUR/L 53941.04 USD-S47942.90EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		53,941	0.888801922				(2,866)		(2,866)		(5,573)			194		0003
EUR/L 267267.18 USD-S236645.28EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		267,267	0.885425887				(12,886)		(12,886)		(27,587)			901		0003
EUR/L 64578.68 USD-S57579.85EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		64,579	0.891623211				(3,647)		(3,647)		(6,693)			232		0003
EUR/L 11422522.73 USD-S10119621.47EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		11,422,523	0.88593577				(568,072)		(568,072)		(1,176,330)			40,989		0003
EUR/L 12030513.90 USD-S10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		12,030,514	0.88039794				(631,303)		(631,303)		(1,069,801)			73,974		0003
EUR/S 24524167.46 USD-L21945563.72EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		24,524,167	0.894854586				1,478,816		1,478,816		2,551,007			88,003		0003
EUR/L 3370080.63 USD-S3023578.53EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		3,370,081	0.897182846				(212,514)		(212,514)		(351,468)			12,093		0003
EUR/L 471777.17 USD-S421869.95EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026		471,777	0.894214423				(28,090)		(28,090)		(49,039)			1,693		0003
EUR/L 539988.24 USD-S485906.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		539,988	0.899847023				(31,443)		(31,443)		(57,354)			565		0003
EUR/L 531981.12 USD-S477113.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		531,981	0.896860983				(31,419)		(31,419)		(55,963)			1,433		0003
EUR/L 487051.79 USD-S430904.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		487,052	0.884720863				(26,965)		(26,965)		(44,662)			2,766		0003
EUR/S 70818.26 USD-L62285.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		70,818	0.879507489				3,473		3,473		7,047			361		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 68342.75 USD-L59923.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	08/16/2024	04/16/2027		68,343	0.87680844				3,165		3,165		6,183			388		0003
EUR/L 65444.41 USD-S57810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		65,444	0.883352451				(3,054)		(3,054)		(6,720)			235		0003
EUR/L 17465.20 USD-S14763.48EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		17,465	0.845308385				(680)		(680)		(1,069)			184		0003
GBP/S 873772.63 USD-L683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		873,773	0.781738586				33,208		33,208		45,637			9,230		0003
GBP/S 1108295.22 USD-L863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		1,108,295	0.779301746				30,632		30,632		42,779			16,118		0003
EUR/L 2038510.31 USD-S1789579.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	11/07/2024	10/15/2027		2,038,510	0.877886053				(106,188)		(106,188)		(175,074)			13,633		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		277,074	0.714719653				10,436		10,436		(16,528)			1,671		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		333,277	0.703358545				17,519		17,519		(15,372)			3,099		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		353,107	0.691180546				22,607		22,607		(12,775)			4,126		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		2,317,408	0.599808061				174,943		174,943		(53,707)			54,530		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		525,463	0.632751204				47,348		47,348		(10,752)			9,640		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		615,818	0.612594953				50,264		50,264		(12,969)			13,232		0003
SEK/L 1734786.31 USD-S17530015.62SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		1,734,786	10.10499998				(178,642)		(178,642)		(281,720)			5,275		0003
SEK/S 224334.08 USD-L2254467.80SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		224,334	10.04960013				21,761		21,761		36,180			682		0003
SEK/S 54334.46 USD-L551326.37SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		54,334	10.1469007				5,841		5,841		8,870			165		0003
EUR/L 59668.94 USD-S52825.41EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		59,669	0.885308336				(2,835)		(2,835)		(5,871)			214		0003
EUR/L 79997.69 USD-S69602.55EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		79,998	0.870056998				(2,383)		(2,383)		(7,679)			287		0003
EUR/L 29932.65 USD-S26236.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		29,933	0.876501078				(1,116)		(1,116)		(2,904)			107		0003
EUR/L 13485.26 USD-S11985.73EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		13,485	0.888802292				(716)		(716)		(1,393)			48		0003
EUR/L 189148.38 USD-S169525.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/22/2024	01/16/2026		189,148	0.896258112				(10,215)		(10,215)		(20,010)			198		0003
EUR/L 263641.15 USD-S234108.38EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		263,641	0.887981182				(13,751)		(13,751)		(27,213)			946		0003
EUR/L 2855630.69 USD-S2529905.37EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		2,855,631	0.885935769				(142,018)		(142,018)		(294,082)			10,247		0003
EUR/L 96645.43 USD-S86850.75EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		96,645	0.898653459				(6,263)		(6,263)		(10,096)			347		0003
EUR/L 79184.08 USD-S71369.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	05/10/2024	01/16/2026		79,184	0.901306929				(4,747)		(4,747)		(8,424)			83		0003
EUR/L 276006.85 USD-S245688.84EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	05/10/2024	10/16/2026		276,007	0.890154864				(16,137)		(16,137)		(28,051)			1,228		0003
EUR/L 275130.71 USD-S241809.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	05/10/2024	07/16/2027		275,131	0.878889056				(14,031)		(14,031)		(24,328)			1,707		0003
EUR/L 88408.85 USD-S78810.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		88,409	0.891432475				(5,751)		(5,751)		(8,013)			544		0003
EUR/L 7177842.97 USD-S6355448.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		7,177,843	0.88542589				(417,949)		(417,949)		(643,663)			44,175		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 23039.53 USD-L20517.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		23,040	0.890551153				1,090		1,090		2,422			24		0003
EUR/L 211384.89 USD-S187514.32EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026		211,385	0.887075325				(10,623)		(10,623)		(21,855)			717		0003
EUR/L 509627.58 USD-S447394.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		509,628	0.877886044				(26,547)		(26,547)		(43,768)			3,408		0003
EUR/L 53710.83 USD-S49798.65EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		53,711	0.927162176				(5,295)		(5,295)		(5,789)			193		0003
AUD/L 6965823.26 USD-S10538693.18AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/03/2025	01/07/2026		6,965,823	1.512914237				(65,871)		(65,871)		(65,871)			4,823		0003
AUD/S 1899134.29 USD-L2928295.43AUD	RML Pepper Australian	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2025	01/15/2026		1,899,134	1.541910672				54,789		54,789		54,789			1,925		0003
EUR/L 662305.15 USD-S567596.07EUR	ZebraBox 50460335	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	03/04/2026		662,305	0.85700084				(6,607)		(6,607)		(6,607)			1,376		0003
EUR/L 9299433.99 USD-S7884277.20EUR	Testa Home CML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2025	03/16/2026		9,299,434	0.847823342				2,371		2,371		2,371			21,077		0003
GBP/L 9073589.10 USD-S6748019.23GBP	Project Lavington - 7410033	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2025	03/30/2026		9,073,589	0.74369901				(18,240)		(18,240)		(18,240)			22,403		0003
GBP/L 904901.16 USD-S679176.76GBP	Falkor Junior Notes	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/22/2025	07/31/2029		904,901	0.75055353				(3,114)		(3,114)		(3,114)			8,565		0003
GBP/L 4027178.74 USD-S2993191.29GBP	Falkor Junior Notes	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2025	01/05/2026		4,027,179	0.743247689				(6,736)		(6,736)		(6,736)			2,357		0003
GBP/L 5594855.18 USD-S4156381.44GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/22/2025	01/05/2026		5,594,855	0.742893481				(6,687)		(6,687)		(6,687)			3,274		0003
GBP/L 5594855.18 USD-S4156381.44GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/22/2025	01/05/2026		5,594,855	0.742893481				(6,687)		(6,687)		(6,687)			3,274		0003
GBP/L 4041047.70 USD-S2993191.29GBP	Falkor Senior Notes	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	01/20/2026		4,041,048	0.740696847				7,242		7,242		7,242			4,730		0003
SEK/L 4506118.84 USD-S41932500.00SEK	Project Forest New Loan - 7410056	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/01/2025	01/05/2026		4,506,119	9.305680007				(51,081)		(51,081)		(51,081)			2,637		0003
GBP/L 2711356.35 USD-S2016658.00GBP	Project Nexus	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	01/07/2026		2,711,356	0.743781982				(6,477)		(6,477)		(6,477)			1,877		0003
GBP/L 1070750.40 USD-S800000.00GBP	BALDUR LENDCO 5.836625% 08 May 30	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	01/23/2026		1,070,750	0.747139576				(7,372)		(7,372)		(7,372)			1,344		0003
AUD/S 329897.61 USD-L496847.67AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/10/2025	01/07/2026		329,898	1.506066291				1,612		1,612		1,612			228		0003
EUR/L 18624725.45 USD-S15782609.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/17/2025	03/30/2026		18,624,725	0.847400894				1,327		1,327		1,327			45,984		0003
EUR/L 434879.31 USD-S356080.77EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		434,879	0.818803658				6,021		6,021		6,021			3,043		0003
GBP/L 157797.04 USD-S116393.75GBP	Project Madonna 50234178	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2025	03/23/2026		157,797	0.737616815				971		971		971			374		0003
AUD/S 5212139.28 USD-L7943933.18AUD	RML Pepper Australian Turbin 2025-1 RML	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/28/2025	01/15/2026		5,212,139	1.524121431				88,498		88,498		88,498			5,283		0003
AUD/S 5399958.43 USD-L8326069.96AUD	Pepper 2	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2025	01/07/2026		5,399,958	1.541876677				155,415		155,415		155,415			3,739		0003
EUR/L 430193.24 USD-S369034.93EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2025	07/07/2026		430,193	0.85783526				(7,071)		(7,071)		(7,071)			1,544		0003
NZD/S 2757703.09 USD-L4911401.96NZD	CML Project Bunk NZD 50230331	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	01/05/2026		2,757,703	1.780975616				69,427		69,427		69,427			1,614		0003
GBP/L 66525250.00 USD-S50000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/08/2025	06/22/2026		66,525,250	0.751594319				(823,556)		(823,556)		(823,556)			228,999		0003
GBP/S 13053144.10 USD-L9792600.00GBP	Project Nexus	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2025	01/07/2026		13,053,144	0.750210059				144,264		144,264		144,264			9,038		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 3965091.70 USD-S3368088.00EUR	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	12/11/2025	02/04/2026		3,965,092	0.849435084			660		660		660			6,139		0003
EUR/L 55301106.03 USD-S46885568.47EUR	Testa Home CML	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	12/11/2025	03/16/2026		55,301,106	0.847823341			14,099		14,099		14,099			125,339		0003
EUR/L 15728805.03 USD-S13321627.00EUR	Irish RPL EPF	B1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	12/15/2025	03/17/2026		15,728,805	0.846957348			19,306		19,306		19,306			35,886		0003
EUR/S 1417776.00 USD-L1200000.00EUR	Coupon Hedge CLO MUSD	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7O6T14HNAYLU02	12/15/2025	03/17/2026		1,417,776	0.846396046			(2,679)		(2,679)		(2,679)			3,235		0003
EUR/S 3967099.42 USD-L3368088.00EUR	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	12/15/2025	02/04/2026		3,967,099	0.849005191			(2,668)		(2,668)		(2,668)			6,142		0003
EUR/L 2359610.00 USD-S2000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/16/2025	01/05/2026		2,359,610	0.847597696			8,839		8,839		8,839			1,381		0003
GBP/L 4745094.76 USD-S3532061.29GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	12/16/2025	03/17/2026		4,745,095	0.744360538			(14,018)		(14,018)		(14,018)			10,826		0003
EUR/L 1476081.13 USD-S1248883.07EUR	AP Pistachio LP	B1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	12/23/2025	03/30/2026		1,476,081	0.846080235			2,405		2,405		2,405			3,644		0003
EUR/L 10348048.41 USD-S8749386.71EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/29/2025	04/07/2026		10,348,048	0.845510802			20,251		20,251		20,251			26,673		0003
EUR/L 6205500.00 USD-S5000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		6,205,500	0.805736846			248,456		248,456		(514,783)			29,052		0003
GBP/L 1155948.60 USD-S832786.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2026		1,155,949	0.720435147			33,713		33,713		(76,189)			3,898		0003
GBP/L 1411159.67 USD-S975366.10GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2031		1,411,160	0.691180538			90,349		90,349		(51,054)			16,487		0003
EUR/S 1785075.00 USD-L1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	05/05/2025	04/21/2028		1,785,075	0.840300828			25,809		25,809		25,809			13,556		0003
EUR/L 416057.69 USD-S340414.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		416,058	0.81818966			6,068		6,068		6,068			2,912		0003
EUR/S 3465539.10 USD-L3000000.00EUR	CLO ReInv6m PRVD 5A D XS2303836261	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	11/04/2025	02/17/2026		3,465,539	0.865666182			67,615		67,615		67,615			6,284		0003
GBP/L 66131805.10 USD-S50341223.26GBP	Lone Star Brasillia-50459006	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/07/2025	01/22/2026		66,131,805	0.761225604			(1,710,827)		(1,710,827)		(1,710,827)			81,179		0003
EUR/S 9410101.60 USD-L8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	11/12/2025	11/18/2026		9,410,102	0.850150226			113,502		113,502		113,502			44,192		0003
EUR/L 14545562.50 USD-S12500000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	12/02/2025	01/05/2026		14,545,563	0.859368622			(146,755)		(146,755)		(146,755)			8,512		0003
EUR/L 32587856.00 USD-S28000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/02/2025	01/05/2026		32,587,856	0.859215777			(322,936)		(322,936)		(322,936)			19,070		0003
EUR/S 1607330.84 USD-L1377888.68EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/08/2025	01/05/2026		1,607,331	0.857252686			12,219		12,219		12,219			941		0003
AUD/S 5011849.75 USD-L7548177.93AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	12/10/2025	01/07/2026		5,011,850	1.506066284			24,494		24,494		24,494			3,470		0003
GBP/L 2678086.00 USD-S2000000.00GBP	Heylo Flow 3 Draw	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	12/11/2025	03/16/2026		2,678,086	0.746802007			(16,733)		(16,733)		(16,733)			6,070		0003
GBP/L 59380168.10 USD-S44134172.63GBP	Falkor Junior Notes	B1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	12/22/2025	01/05/2026		59,380,168	0.743247688			(99,315)		(99,315)		(99,315)			34,749		0003
GBP/L 2099962.60 USD-S1328753.86GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2039		2,099,963	0.632751202			189,222		189,222		(42,970)			38,526		0003
GBP/L 2308961.58 USD-S1441389.34GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2042		2,308,962	0.624258694			190,668		190,668		(48,654)			46,850		0003
GBP/L 2461058.45 USD-S1507631.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2044		2,461,058	0.612594955			200,877		200,877		(51,830)			52,882		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 2558023.38 USD-S1555407.63GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2046		2,558,023	0.608050592				195,616		195,616		(57,749)			57,865		0003
EUR/L 1656080.00 USD-S1600000.00EUR	Eqt France - 7200569	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,656,080	0.966136902				(234,289)		(234,289)		(184,148)			5,943		0003
EUR/L 53442.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		53,442	0.888809884				(3,058)		(3,058)		(5,077)			267		0003
EUR/L 1722150.95 USD-S1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2023	04/21/2028		1,722,151	0.871003787				(84,103)		(84,103)		(138,329)			13,078		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.861103935				(36,002)		(36,002)		(99,189)			7,269		0003
EUR/L 3916850.00 USD-S3500000.00EUR	CLO Reinv6m BRGPT 3A C XS2395174472	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2022	01/15/2027		3,916,850	0.893575194				(247,268)		(247,268)		(373,600)			19,983		0003
EUR/L 726637.07 USD-S641310.68EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		726,637	0.88257358				(32,214)		(32,214)		(71,187)			2,607		0003
EUR/L 448320.03 USD-S392952.96EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		448,320	0.876501012				(16,710)		(16,710)		(43,490)			1,609		0003
EUR/L 59426.99 USD-S52042.20EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		59,427	0.8757334				(2,162)		(2,162)		(5,758)			213		0003
EUR/L 766192.42 USD-S681332.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		766,192	0.889244584				(41,363)		(41,363)		(79,074)			2,814		0003
EUR/L 144081.98 USD-S127942.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		144,082	0.887981203				(7,515)		(7,515)		(14,872)			517		0003
EUR/L 24585.22 USD-S20787.37EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		24,585	0.845523042				(754)		(754)		(1,672)			229		0003
EUR/L 352953.05 USD-S314701.13EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		352,953	0.891623206				(19,932)		(19,932)		(36,582)			1,267		0003
EUR/L 24934549.50 USD-S21945563.72EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		24,934,550	0.880126738				(1,300,738)		(1,300,738)		(2,216,232)			153,318		0003
EUR/L 360162.64 USD-S317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2027		360,163	0.88039795				(18,900)		(18,900)		(32,027)			2,215		0003
EUR/S 11832979.82 USD-L10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		11,832,980	0.89509488				716,902		716,902		1,231,198			42,462		0003
EUR/S 20132307.09 USD-L18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		20,132,307	0.89509488				1,219,717		1,219,717		2,094,727			72,243		0003
EUR/S 354248.98 USD-L317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		354,249	0.895094885				21,462		21,462		36,859			1,271		0003
EUR/L 311468.75 USD-S279569.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		311,469	0.897585488				(18,662)		(18,662)		(32,792)			839		0003
EUR/L 1104027.39 USD-S982755.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		1,104,027	0.89015489				(64,547)		(64,547)		(112,203)			4,912		0003
EUR/L 1099822.63 USD-S970974.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		1,099,823	0.8828463				(58,529)		(58,529)		(100,531)			6,247		0003
EUR/L 28711371.88 USD-S25421792.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		28,711,372	0.88542589				(1,671,798)		(1,671,798)		(2,574,652)			176,701		0003
EUR/S 1799840.00 USD-L1600000.00EUR	CLO Reinv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	01/15/2027		1,799,840	0.888967908				108,571		108,571		181,016			9,182		0003
EUR/L 531758.86 USD-S475293.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		531,759	0.893814802				(31,588)		(31,588)		(55,162)			1,953		0003
EUR/L 453329.67 USD-S398104.60EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		453,330	0.878179008				(18,379)		(18,379)		(46,277)			1,627		0003
EUR/L 856066.61 USD-S756509.91EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		856,067	0.883704494				(42,573)		(42,573)		(86,822)			3,613		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 888606.82 USD-L695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		888,607	0.782840143				40,421		40,421		56,364			6,965		0003
EUR/L 502282.57 USD-$446433.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		502,283	0.888809898				(30,204)		(30,204)		(50,507)			2,562		0003
EUR/L 22858299.46 USD-$20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		22,858,299	0.891484098				(1,575,074)		(1,575,074)		(1,973,026)			159,963		0003
EUR/L 13213200.00 USD-$10500000.00EUR	CLO Reinv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		13,213,200	0.794659886				669,789		669,789		(1,055,832)			67,410		0003
EUR/L 6260500.00 USD-$5000000.00EUR	CLO Reinv6m CGMSE 2021-2A B XS2391834418	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		6,260,500	0.798658254				308,861		308,861		(516,879)			27,805		0003
GBP/L 289247.26 USD-$208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		289,247	0.720435139				8,436		8,436		(19,064)			975		0003
GBP/L 298503.53 USD-$211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		298,504	0.708842807				13,712		13,712		(15,692)			2,340		0003
GBP/L 56597962.65 USD-$42046257.49GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/22/2025	01/05/2026		56,597,963	0.742893481				(67,643)		(67,643)		(67,643)			33,121		0003
GBP/L 56597962.65 USD-$42046257.49GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/22/2025	01/05/2026		56,597,963	0.742893481				(67,643)		(67,643)		(67,643)			33,121		0003
GBP/L 56648502.25 USD-$42046257.49GBP	Falkor Senior Non-Callable	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/22/2025	01/05/2026		56,648,502	0.7422307				(17,104)		(17,104)		(17,104)			33,150		0003
GBP/L 170157546.04 USD-$126138772.47GBP	Falkor Senior Non-Callable	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2025	01/20/2026		170,157,546	0.74130578				165,310		165,310		165,310			199,153		0003
GBP/S 59585546.47 USD-L44134172.63GBP	Falkor Senior Notes	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		59,585,546	0.740685875				(106,064)		(106,064)		(106,064)			34,869		0003
EUR/S 37319871.71 USD-$31565217.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	03/30/2026		37,319,872	0.845801862				(73,076)		(73,076)		(73,076)			92,142		0003
EUR/L 12484000.00 USD-$10000000.00EUR	CLO Reinv6m ARBR 9A C XS2335992124	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		12,484,000	0.801025312				658,884		658,884		(1,075,586)			37,962		0003
EUR/L 24788000.00 USD-$20000000.00EUR	CLO Reinv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		24,788,000	0.80684202				909,053		909,053		(2,027,988)			126,461		0003
GBP/L 1331910.76 USD-$936810.81GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2029		1,331,911	0.703358542				70,012		70,012		(61,431)			12,383		0003
GBP/L 1697090.54 USD-$1143437.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2034		1,697,091	0.673763646				127,262		127,262		(45,602)			24,681		0003
GBP/L 1825148.02 USD-$1196739.90GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2036		1,825,148	0.655694709				154,757		154,757		(40,848)			29,523		0003
GBP/L 1910412.56 USD-$1238517.06GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2037		1,910,413	0.648298219				165,955		165,955		(41,275)			32,340		0003
EUR/L 1814080.00 USD-$1600000.00EUR	CLO Reinv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/23/2023	01/15/2027		1,814,080	0.881989769				(90,338)		(90,338)		(169,744)			9,255		0003
EUR/L 2602334.50 USD-$2237797.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		2,602,335	0.859919169				(46,836)		(46,836)		(245,613)			9,338		0003
EUR/L 359274.80 USD-$317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		359,275	0.88257359				(15,928)		(15,928)		(35,197)			1,289		0003
EUR/L 358204.95 USD-$323435.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		358,205	0.902934535				(24,358)		(24,358)		(36,247)			1,285		0003
GBP/L 18781306.95 USD-$14910000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/13/2024	02/17/2026		18,781,307	0.793874465				(1,310,650)		(1,310,650)		(1,478,224)			34,054		0003
GBP/L 26816517.28 USD-$21158684.93GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2024	02/17/2026		26,816,517	0.789016885				(1,695,849)		(1,695,849)		(2,097,738)			48,623		0003
EUR/L 244140.59 USD-$212814.32EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		244,141	0.87168758				(10,255)		(10,255)		(21,513)			1,472		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 886204.35 USD-S683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		886,204	0.770772317				(22,537)		(22,537)		(44,950)			9,361		0003
GBP/L 745359.47 USD-S570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		745,359	0.765169483				(12,225)		(12,225)		(31,733)			9,472		0003
GBP/L 677452.00 USD-S517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		677,452	0.763300514				(8,951)		(8,951)		(27,034)			9,252		0003
EUR/L 525250.50 USD-S472018.18EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		525,251	0.898653462				(34,037)		(34,037)		(54,869)			1,885		0003
EUR/L 1100522.82 USD-S967237.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		1,100,523	0.87888909				(56,126)		(56,126)		(97,312)			6,828		0003
EUR/L 336050.20 USD-S299289.84EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		336,050	0.89061051				(18,574)		(18,574)		(34,790)			1,206		0003
EUR/L 353635.41 USD-S315242.08EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		353,635	0.89143245				(23,004)		(23,004)		(32,051)			2,174		0003
EUR/L 3347100.00 USD-S3000000.00EUR	CLO ReInv6m ALBAC 2A C XS2314652277	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/12/2024	02/12/2026		3,347,100	0.896298288				(185,292)		(185,292)		(353,444)			5,744		0003
EUR/S 66581.70 USD-L58200.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		66,582	0.874125923				3,034		3,034		5,838			413		0003
EUR/S 19208.23 USD-L17389.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		19,208	0.905305174				1,378		1,378		2,027			65		0003
GBP/S 902704.51 USD-L705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		902,705	0.782044259				43,800		43,800		62,915			5,444		0003
GBP/S 868068.71 USD-L679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		868,069	0.782778866				36,487		36,487		49,863			8,071		0003
EUR/L 491154.94 USD-S444524.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		491,155	0.905059287				(31,610)		(31,610)		(52,469)			514		0003
EUR/L 708652.30 USD-S639543.26EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		708,652	0.902478211				(57,624)		(57,624)		(62,356)			4,959		0003
EUR/L 5586885.00 USD-S4500000.00EUR	CLO ReInv6m PRVD 5A B2 XS2303834993	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/20/2021	02/17/2026		5,586,885	0.805457782				288,959		288,959		(493,196)			10,130		0003
EUR/L 3724590.00 USD-S3000000.00EUR	CLO ReInv6m PRVD 5A D XS2303836261	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/20/2021	02/17/2026		3,724,590	0.805457782				192,639		192,639		(328,798)			6,753		0003
EUR/L 20108800.00 USD-S16000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		20,108,800	0.795671547				1,061,510		1,061,510		(1,650,780)			89,311		0003
EUR/L 10411800.00 USD-S8400000.00EUR	CLO ReInv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		10,411,800	0.806776926				415,922		415,922		(872,906)			46,243		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		2,323,177	0.598318724				177,186		177,186		(53,749)			54,666		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		365,327	0.685494919				24,834		24,834		(11,902)			4,643		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		1,572,410	0.584658559				131,146		131,146		(35,812)			37,000		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		640,081	0.608050591				48,948		48,948		(14,450)			14,479		0003
EUR/L 5629000.00 USD-S5000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		5,629,000	0.888257239				(375,207)		(375,207)		(474,985)			41,038		0003
EUR/L 650583.63 USD-S559449.33EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		650,584	0.859919162				(11,709)		(11,709)		(61,403)			2,335		0003
EUR/L 89551.23 USD-S80858.90EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		89,551	0.902934555				(6,090)		(6,090)		(9,062)			321		0003
EUR/L 100113.26 USD-S90978.02EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		100,113	0.908750949				(7,485)		(7,485)		(10,223)			359		0003
EUR/L 20737.13 USD-S18785.33EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		20,737	0.905878972				(1,481)		(1,481)		(2,108)			74		0003
EUR/L 190093.20 USD-S169703.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		190,093	0.892737562				(10,301)		(10,301)		(19,905)			512		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 88238.26 USD-S78675.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		88,238	0.891623203				(4,983)		(4,983)		(9,145)			317		0003
EUR/S 6131041.86 USD-L5486390.93EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		6,131,042	0.894854587				369,704		369,704		637,752			22,001		0003
SEK/S 118026.87 USD-L1168761.05SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		118,027	9.902499744				9,464		9,464		19,190			268		0003
EUR/L 113332.42 USD-S99526.15EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		113,332	0.878178989				(4,595)		(4,595)		(11,569)			407		0003
SEK/S 25517.57 USD-L251493.47SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		25,518	9.85569825				1,997		1,997		4,144			78		0003
GBP/S 22776138.86 USD-L17620066.81GBP	Ares UK Industrial Platform - 7200418 ..	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/04/2024	02/17/2026		22,776,139	0.773619573				967,766		967,766		1,746,908			41,297		0003
EUR/L 109547.11 USD-S96970.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		109,547	0.885190764				(6,421)		(6,421)		(11,277)			622		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		344,378	0.698104637				19,935		19,935		(14,028)			3,638		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		478,033	0.648298215				41,526		41,526		(10,328)			8,092		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		823,308	0.607791892				60,431		60,431		(19,002)			19,076		0003
EUR/L 11095938.30 USD-S9984018.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		11,095,938	0.899790349				(713,984)		(713,984)		(1,117,282)			39,817		0003
SEK/L 17538308.37 USD-S173716944.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2022	05/15/2026		17,538,308	9.905000003				(1,427,800)		(1,427,800)		(2,777,421)			53,331		0003
EUR/L 6732334.56 USD-S6000000.00EUR	CLO TERM AQUE 2019-3A CR XS2340857270	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		6,732,335	0.891221306				(487,182)		(487,182)		(555,371)			52,327		0003
GBP/L 1064146.64 USD-S863121.36GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		1,064,147	0.811092501				(96,508)		(96,508)		(84,287)			3,819		0003
GBP/S 710724.43 USD-L559449.33GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		710,724	0.787153651				41,963		41,963		53,757			2,550		0003
EUR/L 89818.70 USD-S79271.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		89,819	0.882573562				(3,982)		(3,982)		(8,799)			322		0003
EUR/L 89071.50 USD-S79166.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		89,072	0.88880203				(4,732)		(4,732)		(9,203)			320		0003
SEK/L 39429.25 USD-S393909.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		39,429	9.990298826				(3,673)		(3,673)		(6,491)			121		0003
EUR/L 131312.63 USD-S118004.55EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		131,313	0.898653465				(8,509)		(8,509)		(13,717)			471		0003
EUR/L 275270.41 USD-S244012.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		275,270	0.88644624				(15,120)		(15,120)		(25,949)			1,404		0003
EUR/L 274955.66 USD-S242743.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		274,956	0.882846274				(14,632)		(14,632)		(25,133)			1,562		0003
EUR/L 121608.70 USD-S107981.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		121,609	0.887941734				(7,187)		(7,187)		(12,216)			620		0003
EUR/L 98751.49 USD-S88550.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		98,751	0.89670009				(6,204)		(6,204)		(10,277)			363		0003
EUR/L 110732.12 USD-S97612.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		110,732	0.881523265				(5,979)		(5,979)		(9,836)			687		0003
EUR/L 340744.27 USD-S298348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		340,744	0.875580065				(17,355)		(17,355)		(28,594)			2,383		0003
EUR/L 3407008.42 USD-S3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.88523409				(210,729)		(210,729)		(210,729)			23,842		0003
AUD/L 2010190.71 USD-S3038018.65AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	01/15/2026		2,010,191	1.511308671				(16,946)		(16,946)		(16,946)			2,038		0003
GBP/L 20208039.35 USD-S15049180.33GBP	CML Canary Wharf 7410029	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2025	01/12/2026		20,208,039	0.744712541				(73,438)		(73,438)		(73,438)			18,320		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 205904.82 USD-S176859.24EUR	CML EQT Poland 7410017	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2025	02/17/2026		205,905	0.858936862				(2,386)		(2,386)		(2,386)			373		0003
EUR/L 2170750.61 USD-S1705760.34EUR	RWE Alkaios November 2025 50450446	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/20/2025	05/31/2034		2,170,751	0.785792865				(26,667)		(26,667)		(26,667)			31,493		0003
GBP/L 685365.47 USD-S515400.00GBP	Project Nexus	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2025	01/07/2026		685,365	0.752007538				(9,235)		(9,235)		(9,235)			475		0003
GBP/L 458279.86 USD-S343806.16GBP	Project Nexus	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2025	01/07/2026		458,280	0.750210057				(5,065)		(5,065)		(5,065)			317		0003
GBP/L 405525.25 USD-S302846.98GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/15/2025	02/17/2026		405,525	0.746801784				(2,576)		(2,576)		(2,576)			735		0003
EUR/L 3316069.37 USD-S2803132.55EUR	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/16/2025	03/18/2026		3,316,069	0.845317826				10,320		10,320		10,320			7,615		0003
GBP/L 9012674.25 USD-S6750000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2025	03/30/2026		9,012,674	0.748945298				(81,824)		(81,824)		(81,824)			22,252		0003
GBP/L 10210.86 USD-S7575.58GBP	20 Dering St- 7410042	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	03/17/2026		10,211	0.741914001				3		3		3			23		0003
EUR/L 18586231.66 USD-S15782609.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		18,586,232	0.849155939				35,583		35,583		35,583			10,877		0003
EUR/S 6051000.00 USD-L5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/01/2025	07/24/2028		6,051,000	0.826309701				7,932		7,932		7,932			48,449		0003
GBP/L 6085609.21 USD-S4489700.33GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Goldman Sachs Group Inc/The KD3XUN706T14HNAYLU02	08/13/2025	08/26/2026		6,085,609	0.737756924				40,289		40,289		40,289			24,571		0003
EUR/L 8643959.86 USD-S7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		8,643,960	0.838024174				45,788		45,788		45,788			34,900		0003
EUR/L 357864.41 USD-S302789.41EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		357,864	0.84610093				(906)		(906)		(906)			1,284		0003
EUR/L 550122.86 USD-S461472.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		550,123	0.838853125				3,331		3,331		3,331			1,974		0003
AUD/L 10050953.25 USD-S15190092.79AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	01/15/2026		10,050,953	1.51130867				(84,729)		(84,729)		(84,729)			10,188		0003
EUR/L 238865.69 USD-S199531.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		238,866	0.835329762				2,444		2,444		2,444			857		0003
NZD/L 2842714.54 USD-S4911401.96NZD	CML Project Bunk NZD 50230331	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	01/05/2026		2,842,715	1.727715495				15,585		15,585		15,585			1,664		0003
EUR/L 554956.23 USD-S475000.00EUR	CLO ReInv6m CORDA 22A D XS2402577261	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		554,956	0.855923358				(3,621)		(3,621)		(3,621)			563		0003
EUR/S 5198308.65 USD-L4500000.00EUR	CLO ReInv6m PRVD 5A B2 XS2303834993	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/04/2025	02/17/2026		5,198,309	0.865666182				101,423		101,423		101,423			9,426		0003
EUR/L 638750.62 USD-S546194.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/14/2025	02/17/2026		638,751	0.855097409				(4,512)		(4,512)		(4,512)			1,158		0003
AUD/S 4417373.81 USD-L6845270.93AUD	CML Project Bunk AUD 50224268	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2025	01/05/2026		4,417,374	1.549624556				149,921		149,921		149,921			2,585		0003
EUR/L 6303465.79 USD-S5402075.48EUR	ZebraBox 50460335	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2025	03/04/2026		6,303,466	0.85700084				(62,883)		(62,883)		(62,883)			13,094		0003
GBP/L 36752574.00 USD-S27600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2025	06/22/2026		36,752,574	0.75096781				(423,967)		(423,967)		(423,967)			126,513		0003
AUD/L 45462048.53 USD-S68323913.10AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/09/2025	01/15/2026		45,462,049	1.502878012				(127,498)		(127,498)		(127,498)			46,080		0003
GBP/L 90982783.39 USD-S67972419.93GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/15/2025	06/22/2026		90,982,783	0.747091014				(574,443)		(574,443)		(574,443)			313,188		0003
GBP/L 4503904.95 USD-S3368088.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2025	02/04/2026		4,503,905	0.747815071				(34,971)		(34,971)		(34,971)			6,973		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 23177973.75 USD-S19602585.63EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/16/2025	03/17/2026		23,177,974	0.845741989				61,668		61,668		61,668			52,882		0003
GBP/L 59584663.78 USD-S44134172.63GBP	Falkor Senior Notes	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/20/2026		59,584,664	0.740696848				106,784		106,784		106,784			69,738		0003
GBP/S 170161204.06 USD-L126138772.47GBP	Falkor Senior Non-Callable	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/29/2025	01/05/2026		170,161,204	0.741289844				(164,386)		(164,386)		(164,386)			99,577		0003
EUR/L 6254000.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		6,254,000	0.799488327				301,647		301,647		(516,606)			27,969		0003
EUR/L 2501205.00 USD-S2050000.00EUR	CLO ReInv6m RFTE 2021-2A D XS2405874756	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/02/2022	01/25/2027		2,501,205	0.81960495				54,217		54,217		(209,009)			12,927		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO ReInv6m NEUBE 2022-3A C XS2440262736	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				169,124		169,124		(393,125)			28,474		0003
EUR/L 6209000.00 USD-S5000000.00EUR	CLO ReInv6m RRME 11A A2B2N XS2446267341	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		6,209,000	0.805282654				189,953		189,953		(466,467)			41,045		0003
EUR/L 22614094.07 USD-S20345563.72EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		22,614,094	0.89968511				(1,452,369)		(1,452,369)		(2,276,701)			81,149		0003
GBP/L 1459994.80 USD-S1000819.03GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2032		1,459,995	0.685494928				99,249		99,249		(47,564)			18,554		0003
GBP/L 2142876.93 USD-S1366107.95GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2040		2,142,877	0.637511157				175,452		175,452		(45,256)			40,751		0003
GBP/L 2224251.50 USD-S1402693.77GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2041		2,224,252	0.630636315				183,395		183,395		(46,958)			43,744		0003
GBP/L 4262925.49 USD-S2589397.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		4,262,925	0.607422707				313,746		313,746		(98,344)			98,772		0003
EUR/L 1562790.00 USD-S1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027		1,562,790	0.959821857				(220,861)		(220,861)		(161,610)			8,867		0003
EUR/L 563500.00 USD-S500000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		563,500	0.887311446				(35,773)		(35,773)		(48,744)			3,857		0003
EUR/L 53575.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		53,575	0.886603422				(3,182)		(3,182)		(4,824)			328		0003
EUR/L 2823726.58 USD-S2500000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2023	07/20/2026		2,823,727	0.885354842				(135,632)		(135,632)		(277,131)			10,477		0003
GBP/S 2842897.72 USD-L2237797.32GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		2,842,898	0.787153651				167,851		167,851		215,028			10,201		0003
EUR/L 319990.75 USD-S278410.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		319,991	0.870056994				(9,530)		(9,530)		(30,715)			1,148		0003
EUR/L 402303.74 USD-S363483.68EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		402,304	0.903505595				(27,624)		(27,624)		(40,746)			1,444		0003
EUR/L 560450.00 USD-S500000.00EUR	CLO ReInv6m CORDA 5A CR XS1640928799	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2023	04/21/2027		560,450	0.892140244				(35,858)		(35,858)		(51,966)			3,200		0003
EUR/S 7885845.00 USD-L6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	05/10/2028		7,885,845	0.84645336				172,163		172,163		601,036			60,558		0003
EUR/L 759754.65 USD-S678261.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		759,755	0.892737583				(41,172)		(41,172)		(79,557)			2,047		0003
GBP/L 876154.83 USD-S679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		876,155	0.775554522				(29,288)		(29,288)		(49,425)			8,146		0003
GBP/L 820253.50 USD-S629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		820,254	0.767695377				(16,694)		(16,694)		(37,949)			9,584		0003
EUR/L 878801.92 USD-S783560.18EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		878,802	0.8916232				(49,627)		(49,627)		(91,083)			3,154		0003
EUR/L 304283.96 USD-S271973.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/10/2024	07/16/2026		304,284	0.89381481				(18,075)		(18,075)		(31,565)			1,118		0003
EUR/L 489338.66 USD-S431705.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		489,339	0.882223203				(26,814)		(26,814)		(43,521)			3,036		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 92158.11 USD-L82071.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		92,158	0.890551249				4,359		4,359		9,687			96		0003
EUR/S 82407.68 USD-L72952.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		82,408	0.885269067				4,061		4,061		8,467			303		0003
EUR/L 23093680.00 USD-S20320000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		23,093,680	0.879894413				(983,196)		(983,196)		(2,362,047)			82,870		0003
EUR/L 34766428.00 USD-S30320000.00EUR	Four Seasons Rome-7410014	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		34,766,428	0.872105699				(1,722,568)		(1,722,568)		(2,814,991)			260,550		0003
GBP/S 638817.25 USD-L498569.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		638,817	0.780457353				32,759		32,759		49,315			2,154		0003
GBP/S 731158.34 USD-L570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		731,158	0.780031204				23,500		23,500		32,492			9,292		0003
EUR/L 1362977.09 USD-S1193395.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		1,362,977	0.875580073				(69,419)		(69,419)		(114,376)			9,531		0003
EUR/L 214843.34 USD-S199194.61EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		214,843	0.927162136				(21,179)		(21,179)		(23,155)			771		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239 ...	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.795608243				331,083		331,083		(515,155)			28,153		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		456,698	0.655694704				38,724		38,724		(10,221)			7,387		0003
EUR/L 414020.00 USD-S400000.00EUR	Eqt France - 7200569	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		414,020	0.966136902				(58,572)		(58,572)		(46,037)			1,486		0003
EUR/L 1895798.47 USD-S1831600.86EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,895,798	0.966136902				(268,202)		(268,202)		(210,803)			6,803		0003
EUR/L 946727.61 USD-S863121.36EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		946,728	0.911689224				(74,014)		(74,014)		(97,112)			3,397		0003
EUR/L 100575.93 USD-S90870.92EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		100,576	0.90350564				(6,906)		(6,906)		(10,186)			361		0003
EUR/L 103009.99 USD-S91240.03EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		103,010	0.885739626				(4,946)		(4,946)		(10,143)			370		0003
EUR/L 17873.26 USD-S15885.79EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		17,873	0.888802043				(950)		(950)		(1,847)			64		0003
EUR/L 219700.49 USD-S195890.05EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		219,700	0.891623182				(12,407)		(12,407)		(22,771)			788		0003
EUR/S 2958244.96 USD-L2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		2,958,245	0.895094881				179,226		179,226		307,800			10,615		0003
EUR/L 3007628.48 USD-S2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		3,007,628	0.880397941				(157,826)		(157,826)		(267,450)			18,493		0003
EUR/L 77867.19 USD-S69892.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		77,867	0.897585491				(4,666)		(4,666)		(8,198)			210		0003
EUR/L 121371.04 USD-S106668.87EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		121,371	0.878865914				(6,157)		(6,157)		(10,764)			746		0003
EUR/L 132841.45 USD-S119140.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		132,841	0.896861032				(7,846)		(7,846)		(13,975)			358		0003
EUR/L 132785.37 USD-S118685.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		132,785	0.893814808				(7,888)		(7,888)		(13,774)			488		0003
EUR/L 121762.95 USD-S107726.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		121,763	0.884720927				(6,741)		(6,741)		(11,166)			692		0003
SEK/S 18369512.38 USD-L181426489.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026		18,369,512	9.876499999				1,479,633		1,479,633		2,989,330			55,858		0003
EUR/L 210384.14 USD-S187307.82EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026		210,384	0.890313405				(10,509)		(10,509)		(22,018)			483		0003
EUR/L 122788.73 USD-S111131.08EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		122,789	0.905059284				(7,902)		(7,902)		(13,117)			129		0003
EUR/L 118339.62 USD-S106602.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		118,340	0.900819776				(7,542)		(7,542)		(12,504)			319		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 108051.38 USD-S96037.13EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	11/07/2024	01/15/2027		108,051	0.888809842				(6,498)		(6,498)		(10,865)			551		0003
EUR/S 5564925.32 USD-L5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		5,564,925	0.9154575				471,418		471,418		592,192			19,969		0003
EUR/S 18337600.00 USD-L16000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		18,337,600	0.872524213				687,016		687,016		687,016			81,445		0003
GBP/L 6443726.20 USD-S4789284.60GBP	Falkor Junior Notes .	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2025	01/05/2026		6,443,726	0.743247688				(10,777)		(10,777)		(10,777)			3,771		0003
GBP/L 18568698.50 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		18,568,699	0.598318724				1,416,213		1,416,213		(429,606)			436,936		0003
GBP/L 3190618.56 USD-S2168423.65GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		3,190,619	0.679624847				228,949		228,949		(95,512)			43,573		0003
GBP/L 5004706.30 USD-S3067925.15GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		5,004,706	0.61300803				386,849		386,849		(109,017)			110,412		0003
EUR/L 1370292.16 USD-S1312000.00EUR	CLO Reinv6m AVDPK 1A B1R XS2373314942	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		1,370,292	0.95746005				(183,128)		(183,128)		(148,128)			5,827		0003
EUR/L 1746653.00 USD-S1670000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		1,746,653	0.956114351				(231,836)		(231,836)		(187,439)			7,758		0003
EUR/L 2608329.75 USD-S2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,608,330	0.95846777				(374,220)		(374,220)		(255,890)			17,511		0003
EUR/S 832425.00 USD-L750000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		832,425	0.90098207				67,524		67,524		71,718			6,096		0003
EUR/S 558350.00 USD-L500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		558,350	0.895495657				33,338		33,338		55,729			2,056		0003
GBP/S 17101382.86 USD-L13509802.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	11/14/2024	07/20/2026		17,101,383	0.789983015				1,093,346		1,093,346		1,334,480			63,453		0003
SEK/S 326810.99 USD-L2968226.10SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		326,811	9.082393771				3,999		3,999		3,999			2,261		0003
GBP/L 15819207.53 USD-S11781000.00GBP	Project Waterfall - Funding	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2025	01/15/2026		15,819,208	0.744727571				(57,723)		(57,723)		(57,723)			16,034		0003
EUR/L 665947.47 USD-S570000.00EUR	CLO HARVT 23A C XS2112473041	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		665,947	0.855923366				(4,345)		(4,345)		(4,345)			675		0003
EUR/L 292082.23 USD-S250000.00EUR	CLO Reinv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2025	01/15/2026		292,082	0.855923347				(1,906)		(1,906)		(1,906)			296		0003
EUR/S 892888.50 USD-L750000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2025	05/17/2027		892,889	0.8399705				4,855		4,855		4,855			5,236		0003
EUR/L 524755.63 USD-S451928.76EUR	CML Macbeth 50198969 FX	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2025	01/15/2026		524,756	0.861217554				(6,691)		(6,691)		(6,691)			532		0003
EUR/L 58182250.00 USD-S50000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2025	01/05/2026		58,182,250	0.859368622				(587,021)		(587,021)		(587,021)			34,048		0003
EUR/L 7726882.92 USD-S6621945.15EUR	ZebraBox 50460335	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2025	03/04/2026		7,726,883	0.85700084				(77,083)		(77,083)		(77,083)			16,051		0003
EUR/L 1461593.30 USD-S1242000.00EUR	Project Windmill-105000001	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	12/11/2025	01/15/2026		1,461,593	0.84975759				1,060		1,060		1,060			1,481		0003
GBP/S 4822868.52 USD-L3600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	01/20/2026		4,822,869	0.746443737				28,709		28,709		28,709			5,645		0003
GBP/L 21349517.28 USD-S15963210.72GBP	A&O Recap (GBP)	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FW0LXP3B76	12/17/2025	03/30/2026		21,349,517	0.747708274				(158,244)		(158,244)		(158,244)			52,712		0003
EUR/L 2893119.00 USD-S2447810.81EUR	AP Pistachio LP	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2025	03/30/2026		2,893,119	0.846080237				4,715		4,715		4,715			7,143		0003
EUR/L 21310.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		21,310	0.891583452				(1,162)		(1,162)		(2,123)			75		0003
EUR/L 576200.00 USD-S500000.00EUR	CLO Reinv6m CRWPK 1A CR XS2334259400	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/13/2023	03/16/2026		576,200	0.867754252				(12,937)		(12,937)		(56,368)			1,306		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 2022065.89 USD-S1751919.85EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		2,022,066	0.866400971				(45,885)		(45,885)		(195,930)			5,724		0003
EUR/L 40485.25 USD-S35009.73EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		40,485	0.864752719				(986)		(986)		(3,836)			153		0003
EUR/L 727300.00 USD-S700000.00EUR	CLO Reinv6m OZLME 1A BRRE XS2309360563	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		727,300	0.962463908				(95,308)		(95,308)		(82,824)			851		0003
EUR/L 524200.00 USD-S500000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		524,200	0.953834414				(69,440)		(69,440)		(54,942)			2,674		0003
EUR/L 517885.00 USD-S500000.00EUR	CLO Reinv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		517,885	0.965465306				(73,230)		(73,230)		(57,278)			1,969		0003
EUR/L 586500.00 USD-S500000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		586,500	0.852514919				(17,773)		(17,773)		(44,387)			4,678		0003
EUR/L 156258.01 USD-S134127.05EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		156,258	0.858369117				(5,632)		(5,632)		(12,069)			1,225		0003
GBP/L 1769265.34 USD-S1385485.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		1,769,265	0.783085357				(96,992)		(96,992)		(137,041)			5,966		0003
GBP/L 316432.42 USD-S246519.49GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		316,432	0.77905889				(12,916)		(12,916)		(19,896)			2,480		0003
GBP/L 306400.15 USD-S235221.98GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		306,400	0.767695381				(6,236)		(6,236)		(14,176)			3,580		0003
EUR/L 738985.00 USD-S650000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	05/17/2027		738,985	0.879584836				(37,153)		(37,153)		(66,577)			4,333		0003
EUR/L 1121875.00 USD-S1000000.00EUR	CLO Reinv6m CONTE 6A DR XS2315799077	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	01/15/2026		1,121,875	0.891364903				(54,077)		(54,077)		(118,040)			1,137		0003
EUR/S 22632.51 USD-L20265.60EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026		22,633	0.895419907				1,397		1,397		2,347			85		0003
GBP/L 2259886.79 USD-S1683000.00GBP	Project Waterfall - Funding	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2025	01/15/2026		2,259,887	0.744727571				(8,246)		(8,246)		(8,246)			2,291		0003
EUR/L 1705790.40 USD-S1472000.00EUR	Ares Pista Italian Retail -7410060	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2025	02/24/2026		1,705,790	0.862943067				(28,334)		(28,334)		(28,334)			3,311		0003
SEK/S 64480.55 USD-L596962.70SEK	CML Project Sunshine 7410011 Swap 2	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2025	06/30/2026		64,481	9.258027421				971		971		971			227		0003
EUR/L 59734.45 USD-S50559.00EUR	Coupon Hedge CLO MJSD	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/15/2025	03/17/2026		59,734	0.846396008				113		113		113			136		0003
EUR/L 1277144.86 USD-S1082812.50EUR	Siemens Munich Office	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2025	03/30/2026		1,277,145	0.847838435				(568)		(568)		(568)			3,153		0003
GBP/L 16834342.36 USD-S12469144.32GBP	Falkor Senior Non-Callable	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	01/20/2026		16,834,342	0.740696848				30,170		30,170		30,170			19,703		0003
SEK/L 4587901.27 USD-S41932500.00SEK	Project Forest New Loan - 7410056	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2025	04/07/2026		4,587,901	9.139799994				8,423		8,423		8,423			11,826		0003
EUR/S 774076.50 USD-L690000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		774,077	0.891384766				50,457		50,457		69,983			4,794		0003
EUR/L 82014.75 USD-S70483.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		82,015	0.859401876				(3,756)		(3,756)		(5,744)			763		0003
GBP/S 157457.04 USD-L122888.51GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		157,457	0.780457387				8,074		8,074		12,155			531		0003
GBP/S 153406.64 USD-L120092.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		153,407	0.782840104				6,978		6,978		9,731			1,202		0003
EUR/S 716439.47 USD-L657525.21EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026		716,439	0.917767987				60,363		60,363		77,038			2,028		0003
EUR/S 563180.00 USD-L500000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		563,180	0.887815618				39,204		39,204		45,595			4,492		0003
EUR/L 337279.45 USD-S318542.64EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	01/26/2026		337,279	0.944447223				(37,510)		(37,510)		(37,510)			450		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 84331.11 USD-S65924.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		84,331	0.781738673				(3,205)		(3,205)		(4,405)			891		0003
EUR/S 2394720.00 USD-L2000000.00EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		2,394,720	0.835170709				20,679		20,679		20,679			18,153		0003
SEK/L 19188011.78 USD-S181426489.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2025	05/15/2026		19,188,012	9.455200001				(661,133)		(661,133)		(661,133)			58,347		0003
EUR/L 7132407.46 USD-S5977129.87EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	Wells Fargo & Co PBLD0EJDB5FW0LXP3B76	08/13/2025	08/26/2026		7,132,407	0.838024174				37,781		37,781		37,781			28,797		0003
AUD/L 4019085.58 USD-S6140262.64AUD	CML Project Bunk AUD 50224268	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/26/2025	01/05/2026		4,019,086	1.527776037				(77,814)		(77,814)		(77,814)			2,352		0003
AUD/L 105825741.09 USD-S160105270.22AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FW0LXP3B76	10/03/2025	01/07/2026		105,825,741	1.512914236				(1,000,722)		(1,000,722)		(1,000,722)			73,276		0003
EUR/L 14354443.52 USD-S12348004.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2025	01/15/2026		14,354,444	0.860221713				(166,221)		(166,221)		(166,221)			14,550		0003
GBP/L 16377109.20 USD-S12200000.00GBP	RML Sorel Foundation Home Loans 1yr 50163204	B1	Currency	Wells Fargo & Co PBLD0EJDB5FW0LXP3B76	10/16/2025	03/19/2026		16,377,109	0.744942215				(61,085)		(61,085)		(61,085)			37,854		0003
EUR/L 369950.21 USD-S314246.02EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2025	07/07/2026		369,950	0.849427873				(2,395)		(2,395)		(2,395)			1,328		0003
AUD/S 4255916.44 USD-L6487657.72AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2025	01/07/2026		4,255,916	1.524385596				72,820		72,820		72,820			2,947		0003
AUD/S 9495671.16 USD-L14641476.71AUD	RML Pepper Australian	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/19/2025	01/15/2026		9,495,671	1.541910673				273,943		273,943		273,943			9,625		0003
EUR/L 4655408.00 USD-S4000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2025	01/05/2026		4,655,408	0.859215777				(46,134)		(46,134)		(46,134)			2,724		0003
GBP/L 66554500.00 USD-S50000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/08/2025	06/22/2026		66,554,500	0.751264002				(794,306)		(794,306)		(794,306)			229,099		0003
EUR/L 23161796.52 USD-S19713089.99EUR	Coupon Hedge RML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FW0LXP3B76	12/12/2025	01/20/2026		23,161,797	0.851103669				(25,447)		(25,447)		(25,447)			27,109		0003
EUR/L 615311.09 USD-S520761.74EUR	Project Waystone EUR DDTL	B1	Currency	Wells Fargo & Co PBLD0EJDB5FW0LXP3B76	12/29/2025	03/30/2026		615,311	0.846338947				815		815		815			1,519		0003
EUR/L 8177928.00 USD-S6600000.00EUR	CLO ReInv6m OCPE 2022-5A C XS2423746655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		8,177,928	0.807050392				273,471		273,471		(650,240)			46,646		0003
EUR/L 44383753.19 USD-S39936072.77EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		44,383,753	0.899790349				(2,855,935)		(2,855,935)		(4,469,127)			159,267		0003
GBP/L 6283982.91 USD-S3673984.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		6,283,983	0.58465856				524,113		524,113		(143,121)			147,867		0003
EUR/L 1549950.00 USD-S1500000.00EUR	Dutch Property Finance 2021-2 - Class B-50136229	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	04/28/2026		1,549,950	0.967773154				(218,579)		(218,579)		(175,190)			4,406		0003
EUR/L 7054807.50 USD-S6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028		7,054,808	0.946163308				(940,693)		(940,693)		(643,542)			54,176		0003
GBP/L 6061338.00 USD-S5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/20/2022	12/16/2026		6,061,338	0.890892407				(1,165,759)		(1,165,759)		(539,899)			29,677		0003
EUR/L 2003570.09 USD-S1793720.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,003,570	0.895262361				(118,376)		(118,376)		(200,309)			7,190		0003
EUR/L 53276.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		53,276	0.891583452				(2,906)		(2,906)		(5,307)			188		0003
EUR/L 32145.15 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		32,145	0.886603422				(1,909)		(1,909)		(2,894)			197		0003
EUR/L 700285.94 USD-S629935.39EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		700,286	0.899540251				(44,857)		(44,857)		(70,486)			2,513		0003
GBP/S 1515687.84 USD-L1214688.12GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,515,688	0.80141048				118,058		118,058		117,864			5,439		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 119730.61 USD-S104944.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		119,731	0.876501005				(4,463)		(4,463)		(11,615)			430		0003
EUR/L 368965.68 USD-S323115.58EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		368,966	0.875733429				(13,423)		(13,423)		(35,747)			1,324		0003
EUR/L 202400.47 USD-S177248.86EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		202,400	0.875733441				(7,364)		(7,364)		(19,610)			726		0003
EUR/L 5866500.00 USD-S5000000.00EUR	CLO DRYD 2018-66A DR	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028		5,866,500	0.85229694				(177,373)		(177,373)		(442,926)			46,972		0003
GBP/L 890706.55 USD-S697499.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		890,707	0.783085349				(48,829)		(48,829)		(68,991)			3,003		0003
GBP/L 903692.84 USD-S705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		903,693	0.781188971				(42,859)		(42,859)		(62,869)			5,450		0003
GBP/L 892919.77 USD-S695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		892,920	0.779058896				(36,446)		(36,446)		(56,142)			6,999		0003
GBP/L 1133774.27 USD-S863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		1,133,774	0.761788676				(12,028)		(12,028)		(41,556)			16,489		0003
GBP/S 26462109.31 USD-L21158684.93GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	02/17/2026		26,462,109	0.799584216				2,050,257		2,050,257		2,097,738			47,981		0003
EUR/L 1101081.63 USD-S976049.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		1,101,082	0.886446239				(60,478)		(60,478)		(103,796)			5,617		0003
EUR/L 323426.07 USD-S287515.40EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		323,426	0.888967918				(20,131)		(20,131)		(29,189)			1,989		0003
EUR/L 277236.65 USD-S244649.36EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		277,237	0.882456775				(15,205)		(15,205)		(24,733)			1,706		0003
EUR/L 488530.20 USD-S435216.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		488,530	0.890868589				(28,977)		(28,977)		(49,690)			2,174		0003
EUR/L 486434.82 USD-S431925.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		486,435	0.887941739				(28,748)		(28,748)		(48,866)			2,482		0003
EUR/S 92112.56 USD-L81768.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		92,113	0.887705325				4,444		4,444		9,591			248		0003
EUR/L 841536.56 USD-S749231.27EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026		841,537	0.890313393				(42,036)		(42,036)		(88,070)			1,933		0003
EUR/L 845539.55 USD-S750057.26EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026		845,540	0.887075312				(42,493)		(42,493)		(87,420)			2,868		0003
EUR/L 30796.60 USD-S26466.66EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		30,797	0.859402012				(1,410)		(1,410)		(2,157)			286		0003
GBP/S 806714.84 USD-L629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		806,715	0.780579195				27,879		27,879		38,693			9,425		0003
GBP/S 663231.77 USD-L517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		663,232	0.7796663				19,785		19,785		27,760			9,058		0003
EUR/L 473358.50 USD-S426410.68EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		473,359	0.900819738				(30,170)		(30,170)		(50,016)			1,275		0003
EUR/L 492830.54 USD-S439909.43EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		492,831	0.892618039				(30,257)		(30,257)		(50,225)			2,193		0003
EUR/L 508951.47 USD-S448652.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		508,951	0.881523262				(27,483)		(27,483)		(45,210)			3,158		0003
EUR/S 22259701.28 USD-L20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		22,259,701	0.9154575				1,885,674		1,885,674		2,368,767			79,877		0003
EUR/L 940613.65 USD-S874795.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		940,614	0.930026829				(95,919)		(95,919)		(101,688)			3,375		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		437,332	0.667913437				33,876		33,876		(10,526)			6,726		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		536,201	0.637511161				43,902		43,902		(11,324)			10,197		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		556,563	0.630636317				45,890		45,890		(11,750)			10,946		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		597,932	0.618276251				49,193		49,193		(12,591)			12,494		0003
EUR/L 5653523.52 USD-S5086390.93EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		5,653,524	0.89968511				(363,092)		(363,092)		(569,175)			20,287		0003
EUR/L 500892.52 USD-S448430.22EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		500,893	0.895262361				(29,594)		(29,594)		(50,077)			1,797		0003
EUR/L 175071.49 USD-S157483.85EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		175,071	0.899540239				(11,214)		(11,214)		(17,622)			628		0003
EUR/L 181659.27 USD-S160327.67EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		181,659	0.882573568				(8,053)		(8,053)		(17,797)			652		0003
EUR/L 112080.01 USD-S98238.24EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		112,080	0.876500992				(4,178)		(4,178)		(10,872)			402		0003
EUR/L 50600.11 USD-S44312.21EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		50,600	0.875733472				(1,841)		(1,841)		(4,902)			182		0003
GBP/L 39305331.18 USD-S31203498.75GBP	Ares UK Industrial Platform - 7200418 ..	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/13/2024	02/17/2026		39,305,331	0.793874465				(2,742,915)		(2,742,915)		(3,093,612)			71,268		0003
EUR/L 191703.25 USD-S170471.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	07/16/2026		191,703	0.889244549				(10,349)		(10,349)		(19,785)			704		0003
EUR/L 16144.67 USD-S14394.96EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		16,145	0.891623056				(912)		(912)		(1,673)			58		0003
EUR/L 5207137.18 USD-S4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		5,207,137	0.880397941				(273,245)		(273,245)		(463,039)			32,018		0003
EUR/L 76070.99 USD-S67993.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		76,071	0.893814843				(4,519)		(4,519)		(7,891)			279		0003
EUR/L 84012.55 USD-S74822.46EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		84,013	0.89061051				(4,644)		(4,644)		(8,698)			301		0003
EUR/L 80856.52 USD-S71878.85EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		80,857	0.88896789				(5,033)		(5,033)		(7,297)			497		0003
EUR/L 117944.29 USD-S105467.49EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026		117,944	0.894214463				(7,023)		(7,023)		(12,260)			423		0003
EUR/L 122132.55 USD-S108804.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		122,133	0.89086865				(7,244)		(7,244)		(12,422)			543		0003
EUR/S 23028.14 USD-L20442.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		23,028	0.887705216				1,111		1,111		2,398			62		0003
SEK/S 39873.47 USD-L393909.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		39,873	9.878999495				3,229		3,229		6,491			123		0003
EUR/L 16361.10 USD-S14452.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		16,361	0.883352586				(764)		(764)		(1,680)			59		0003
EUR/L 177163.07 USD-S159885.81EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		177,163	0.902478208				(14,406)		(14,406)		(15,589)			1,240		0003
EUR/S 595150.00 USD-L500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2025	04/12/2028		595,150	0.840124338				8,348		8,348		8,348			4,495		0003
EUR/S 1769666.49 USD-L1518000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/21/2025	01/15/2026		1,769,666	0.857788746				15,429		15,429		15,429			1,794		0003
GBP/L 424619.46 USD-S322638.69GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/10/2025	02/17/2026		424,619	0.759830202				(10,152)		(10,152)		(10,152)			770		0003
GBP/L 99577.97 USD-S74812.55GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	02/17/2026		99,578	0.751296195				(1,236)		(1,236)		(1,236)			181		0003
GBP/L 506906.58 USD-S378558.74GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/15/2025	02/17/2026		506,907	0.746801787				(3,220)		(3,220)		(3,220)			919		0003
EUR/L 1718100.00 USD-S1500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		1,718,100	0.873057447				(63,363)		(63,363)		(161,709)			7,710		0003
EUR/S 727150.40 USD-L641000.00EUR	CLO ReInv6m CORDA 23A C XS2441240384	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		727,150	0.881523272				37,781		37,781		66,127			4,174		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUD/S 280139.42 USD-L427040.50AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2025	01/07/2026		280,139	1.524385608				4,793		4,793		4,793			194		0003
AUD/S 1042427.89 USD-L1588786.68AUD	RML Pepper Australian	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/28/2025	01/15/2026		1,042,428	1.524121424				17,700		17,700		17,700			1,057		0003
GBP/L 79662.38 USD-S59850.04GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2025	02/17/2026		79,662	0.751296158				(988)		(988)		(988)			144		0003
GBP/L 669521.50 USD-S500000.00GBP	Heylo Flow 3 Draw	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2025	03/16/2026		669,522	0.746802007				(4,183)		(4,183)		(4,183)			1,517		0003
EUR/S 208449.80 USD-L176859.24EUR	CML EQT Poland 7410017	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	02/17/2026		208,450	0.848450034				(159)		(159)		(159)			378		0003
GBP/L 1456148.85 USD-S1086976.76GBP	20 Dering St- 7410042	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/15/2025	03/17/2026		1,456,149	0.746473659				(8,448)		(8,448)		(8,448)			3,322		0003
GBP/L 3228004.77 USD-S2411764.71GBP	Old Spitafields Market 7410048	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2025	03/17/2026		3,228,005	0.747137902				(21,616)		(21,616)		(21,616)			7,365		0003
GBP/L 7369210.11 USD-S5515387.04GBP	The Whiteley 7410036	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2025	03/30/2026		7,369,210	0.748436665				(61,853)		(61,853)		(61,853)			18,194		0003
GBP/L 1107341.72 USD-S825393.00GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2025	03/30/2026		1,107,342	0.745382374				(4,738)		(4,738)		(4,738)			2,734		0003
GBP/L 5599851.15 USD-S4156381.44GBP	Falkor Senior Non-Callable	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/22/2025	01/05/2026		5,599,851	0.7422307				(1,691)		(1,691)		(1,691)			3,277		0003
GBP/L 1230209.15 USD-S911412.00GBP	GreyKite UK MLI-50433655	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2025	03/30/2026		1,230,209	0.74085939				2,234		2,234		2,234			3,037		0003
GBP/S 10212.37 USD-L7575.58GBP	20 Dering St- 7410042	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2025	01/02/2026		10,212	0.741804302				(3)		(3)		(3)			4		0003
EUR/L 61531.10 USD-S52076.17EUR	Project Waystone EUR DDTL	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	12/29/2025	03/30/2026		61,531	0.846339006				81		81		81			152		0003
GBP/S 4041107.56 USD-L2993191.29GBP	Falkor Senior Notes	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		4,041,108	0.740685875				(7,193)		(7,193)		(7,193)			2,365		0003
EUR/L 722882.98 USD-S591455.38EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/09/2025	12/16/2027		722,883	0.818189661				10,543		10,543		10,543			5,059		0003
EUR/S 5065313.40 USD-L4200000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		5,065,313	0.829168833				(55,151)		(55,151)		(55,151)			25,977		0003
EUR/L 524219.97 USD-S429233.23EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		524,220	0.81880366				7,258		7,258		7,258			3,669		0003
EUR/S 1482495.00 USD-L1225000.00EUR	CLO Reinv6m DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/24/2028		1,482,495	0.826309701				1,943		1,943		1,943			11,870		0003
EUR/S 601322.65 USD-L500000.00EUR	CLO Reinv6m CORDA 5A CR XS1640928799	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/18/2025	04/21/2027		601,323	0.83150036				(3,278)		(3,278)		(3,278)			3,433		0003
AUD/L 462278.17 USD-S705008.29AUD	CML Project Bunk AUD 50224268	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	01/05/2026		462,278	1.525073723				(8,117)		(8,117)		(8,117)			271		0003
GBP/L 31624211.85 USD-S23521518.99GBP	Shinfield Studios 7410041 CML	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2025	01/07/2026		31,624,212	0.743781983				(75,550)		(75,550)		(75,550)			21,897		0003
GBP/L 1874272.40 USD-S1400000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	12/11/2025	06/22/2026		1,874,272	0.746956526				(11,494)		(11,494)		(11,494)			6,452		0003
EUR/L 55320282.23 USD-S46885568.47EUR	Testa Home CML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2025	03/16/2026		55,320,282	0.847529452				33,275		33,275		33,275			125,383		0003
GBP/L 6614694.03 USD-S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/15/2025	03/17/2026		6,614,694	0.747124505				(44,176)		(44,176)		(44,176)			15,092		0003
GBP/S 1205717.13 USD-L900000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2025	01/20/2026		1,205,717	0.746443737				7,177		7,177		7,177			1,411		0003
EUR/L 23016810.98 USD-S19456520.64EUR	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2025	03/18/2026		23,016,811	0.845317827				71,634		71,634		71,634			52,858		0003
EUR/L 24265752.33 USD-S20573437.50EUR	Siemens Munich Office	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2025	03/30/2026		24,265,752	0.847838436				(10,799)		(10,799)		(10,799)			59,912		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 37172462.15 USD-S31565217.00EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2025	01/05/2026		37,172,462	0.849155939				71,166		71,166		71,166			21,753		0003
EUR/L 9896000.00 USD-S8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,896,000	0.808407437				365,041		365,041		(824,619)			46,474		0003
EUR/L 12378000.00 USD-S10000000.00EUR	CLO ReInv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		12,378,000	0.807884957				381,183		381,183		(968,317)			74,649		0003
EUR/L 12275500.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 18A CR XS2410159714	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		12,275,500	0.814630769				334,770		334,770		(1,015,024)			63,769		0003
EUR/L 3306396.00 USD-S2977393.97EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026		3,306,396	0.900495273				215,464		215,464		333,299			11,865		0003
GBP/L 1107297.97 USD-S791407.62GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2027		1,107,298	0.714719652				41,705		41,705		(66,053)			6,678		0003
GBP/L 1192940.33 USD-S845607.18GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2028		1,192,940	0.708842814				54,797		54,797		(62,710)			9,351		0003
GBP/L 2389576.47 USD-S1477418.37GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2043		2,389,576	0.618276246				196,596		196,596		(50,320)			49,933		0003
GBP/L 2502353.15 USD-S1533962.58GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2045		2,502,353	0.613008032				193,424		193,424		(54,508)			55,206		0003
GBP/L 9284349.25 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,284,349	0.598318724				708,107		708,107		(214,803)			218,468		0003
GBP/L 9261296.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,261,296	0.599808061				699,143		699,143		(214,634)			217,926		0003
EUR/L 2477160.00 USD-S2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,477,160	0.968851427				371,645		371,645		(264,613)			12,852		0003
EUR/L 1237080.00 USD-S1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,237,080	0.970026191				187,029		187,029		(132,664)			6,344		0003
EUR/L 8280750.00 USD-S7500000.00EUR	CLO TERM ARESE 11A CR XS2333702152	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		8,280,750	0.905715062				537,522		537,522		(866,251)			11,870		0003
EUR/L 1436062.50 USD-S1250000.00EUR	CLO CORDA 12A D XS1899143264	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028		1,436,063	0.870435653				71,330		71,330		(113,302)			11,300		0003
GBP/L 4256586.56 USD-S3452485.44GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		4,256,587	0.811092501				386,034		386,034		(337,149)			15,274		0003
EUR/S 2750150.00 USD-L2500000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		2,750,150	0.909041325				207,771		207,771		(280,213)			10,204		0003
EUR/L 400453.03 USD-S363912.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		400,453	0.908750946				29,939		29,939		(40,891)			1,437		0003
EUR/L 82948.49 USD-S75141.31EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		82,948	0.905879179				5,925		5,925		(8,432)			298		0003
EUR/L 356286.03 USD-S316667.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		356,286	0.888801983				18,929		18,929		(36,810)			1,279		0003
EUR/L 755977.80 USD-S677551.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		755,978	0.896258118				40,829		40,829		(79,975)			791		0003
EUR/L 1054564.60 USD-S936433.51EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		1,054,565	0.887981173				55,002		55,002		(108,853)			3,784		0003
EUR/L 147992.54 USD-S127032.22EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		147,993	0.858369077				5,334		5,334		(11,431)			1,160		0003
GBP/L 26404600.00 USD-S21200000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	02/17/2026		26,404,600	0.802890405				2,163,441		2,163,441		(2,101,834)			47,876		0003
EUR/L 386581.72 USD-S347403.00EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		386,582	0.898653459				25,051		25,051		(40,383)			1,387		0003
EUR/L 20468386.15 USD-S18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		20,468,386	0.88039794				1,074,082		1,074,082		(1,820,130)			125,857		0003
EUR/L 316736.31 USD-S285476.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026		316,736	0.901306895				18,987		18,987		(33,696)			332		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 485484.18 USD-S426675.50EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		485,484	0.878865919				(24,628)		(24,628)		(43,056)			2,985		0003
EUR/L 423678.58 USD-S376636.66EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		423,679	0.888967906				(26,371)		(26,371)		(38,237)			2,605		0003
EUR/S 74501.44 USD-L65726.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		74,501	0.882223082				3,653		3,653		7,504			331		0003
EUR/L 28959059.78 USD-S24485549.83EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		28,959,060	0.845522956				(1,023,153)		(1,023,153)		(1,864,379)			289,690		0003
EUR/L 6577066.76 USD-S5568594.33EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,577,067	0.84666836				(240,469)		(240,469)		(424,494)			65,793		0003
EUR/L 476363.12 USD-S427154.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		476,363	0.896700148				(29,926)		(29,926)		(49,575)			1,750		0003
EUR/L 505884.02 USD-S447803.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		505,884	0.88519076				(29,652)		(29,652)		(52,077)			2,873		0003
EUR/L 826599.00 USD-S744348.49EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026		826,599	0.90049527				(53,866)		(53,866)		(83,325)			2,966		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		399,186	0.679624852				28,644		28,644		(11,950)			5,452		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		424,655	0.673763651				31,844		31,844		(11,411)			6,176		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		503,099	0.640614988				44,617		44,617		(10,522)			8,880		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		577,760	0.624258697				47,710		47,710		(12,174)			11,723		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		1,066,691	0.607422707				78,507		78,507		(24,608)			24,715		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		626,151	0.613008034				48,400		48,400		(13,639)			13,814		0003
GBP/S 378921.96 USD-L303672.03GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		378,922	0.80141048				29,514		29,514		29,466			1,360		0003
EUR/L 92241.43 USD-S80778.90EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		92,241	0.875733388				(3,356)		(3,356)		(8,937)			331		0003
EUR/L 14856.75 USD-S13010.55EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		14,857	0.875733253				(541)		(541)		(1,439)			53		0003
EUR/L 36020.49 USD-S31985.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		36,020	0.887981257				(1,879)		(1,879)		(3,718)			129		0003
SEK/L 116620.71 USD-S1168761.05SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		116,621	10.02189963				(10,871)		(10,871)		(19,190)			264		0003
SEK/S 673271.10 USD-L7014676.90SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		673,271	10.41879995				94,177		94,177		115,580			2,047		0003
EUR/S 5121639.00 USD-L4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		5,121,639	0.895094881				310,295		310,295		532,897			18,379		0003
EUR/L 6233637.37 USD-S5486390.93EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		6,233,637	0.880126739				(325,185)		(325,185)		(554,058)			38,330		0003
EUR/L 105919.64 USD-S94159.16EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		105,920	0.888967901				(6,593)		(6,593)		(9,559)			651		0003
EUR/L 842520.15 USD-S755894.63EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		842,520	0.897182851				(53,129)		(53,129)		(87,867)			3,023		0003
EUR/L 69309.16 USD-S61162.34EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		69,309	0.882456807				(3,801)		(3,801)		(6,183)			427		0003
EUR/L 134843.74 USD-S121338.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		134,844	0.899847038				(7,852)		(7,852)		(14,322)			141		0003
EUR/L 122334.67 USD-S107926.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		122,335	0.882223249				(6,704)		(6,704)		(10,880)			759		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 5773420.00 USD-S5080000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		5,773,420	0.879894413				(245,799)		(245,799)		(590,512)			20,717		0003
EUR/L 214016.65 USD-S189127.48EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		214,017	0.883704516				(10,643)		(10,643)		(21,705)			903		0003
EUR/L 104799.17 USD-S93545.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		104,799	0.892618043				(6,434)		(6,434)		(10,680)			466		0003
EUR/L 5714574.87 USD-S5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		5,714,575	0.891484097				(393,768)		(393,768)		(493,256)			39,991		0003
EUR/L 235153.42 USD-S218698.99EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		235,153	0.930026831				(23,980)		(23,980)		(25,422)			844		0003
1439999999. Subtotal - forwards - hedging other													(102,414,637)	XXX	(102,414,637)		(366,253,476)			58,451,146	XXX	XXX
1479999999. Subtotal - forwards													(102,414,637)	XXX	(102,414,637)		(366,253,476)			58,451,146	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										(2,383,151)	(46,081)	(197,038,558)	(385,729,141)	XXX	(335,249,256)	4,013,727	(247,286,470)			1,311,704,788	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										1,970,853,331	2,541,415,162	114,324,813	3,830,254,007	XXX	6,239,564,249	869,953,912	(1,000,539,668)	(1,299,565,651)		476,878,562	XXX	XXX
1719999999. Subtotal - replication											69,612,500	5,031,966	68,487,286	XXX	67,217,158			(1,125,214)		134,331,940	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										1,968,470,180	2,610,981,582	(77,681,778)	3,513,012,151	XXX	5,971,532,151	873,967,639	(1,247,826,138)	(1,300,690,866)		1,922,915,291	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed and index-linked annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108																	XXX							XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
Purchased Call/SPX/SPX815CSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/03/2024	01/03/2025	01/07/2025	Exercise	1	1,862,000	4704.81	23,089		37,240	37,113			37,240		(127)				0001
Purchased Call/SPX/SPX815S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/12/2024	01/13/2025	01/15/2025	Exercise	1	1,405,000	4783.83	31,613		56,200	55,152			56,200		(1,048)				0001
Purchased Call/SPX/SPX815DSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,418,000	4839.81	17,725		28,360	27,572			28,360		(788)				0001
Purchased Call/SPX/SPX815DSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,397,000	4839.81	16,764		26,543	25,798			26,543		(745)				0001
Purchased Call/SPX/SPX815IS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/08/2024	03/10/2025	03/12/2025	Exercise	1	1,042,000	5123.69	22,924		41,680	37,386			41,680		(4,294)				0001
Purchased Call/SPX/SPX815ISU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/28/2024	03/28/2025	04/01/2025	Exercise	1	1,592,000	5254.35	19,263		31,840	27,251			31,840		(4,589)				0001
Purchased Call/SPX/SPX815JSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/10/2024	04/08/2025	04/10/2025	Exercise	1	1,343,134	5206	27,062		53,664	46,392			53,664		(7,271)				0001
Purchased Call/SPX/SPX815ISR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/30/2024	10/28/2025	10/30/2025	Exercise	1	1,235,551	5828	29,131		49,607	25,399			49,607		(24,209)				0001
Purchased Call/SPX/SPX815YSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/17/2024	12/17/2025	12/19/2025	Exercise	1	1,165,000	6050.61	27,378		29,014	2,617			29,014		(26,397)				0001
Purchased Call/SPX/SPX815ISV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	1,481,753	6073	18,256								(30)				0001
Purchased Call/SPX/SPX8153S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	1,551,000	6114.63	19,388								(21)				0001
Purchased Call/SPX/SPX8153S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/14/2025	02/17/2026	02/19/2025	Expire	1	1,360,000	6114.63	18,224								(17)				0001
Purchased Call/SPX/SPX8158SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	04/29/2025	Expire	1	1,181,000	5801.47	21,730								15				0001
Purchased Call/SPX/SPX815AS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/29/2025	05/28/2026	06/02/2025	Expire	1	1,179,663	5898	27,464								48				0001
Purchased Call/SPX/SPX815ASN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	06/10/2025	Expire	1	1,696,000	6000.36	21,200								42				0001
Purchased Call/SPX/SPX8158B6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/12/2025	06/11/2026	06/16/2025	Expire	1	1,042,836	6028	24,403								53				0001
Purchased Call/SPX/SPX815CS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/11/2025	07/13/2026	07/15/2025	Expire	1	1,809,000	6259.75	22,793								70				0001
Purchased Call/SPX/SPX815ESC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/22/2025	08/24/2026	08/26/2025	Expire	1	1,798,000	6466.91	23,014								100				0001
Purchased Call/SPX/SPX815EST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/05/2025	09/04/2026	09/09/2025	Expire	1	1,402,000	6481.5	17,946								85				0001
Purchased Call/SPX/SPX815JSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/28/2025	11/25/2026	12/02/2025	Expire	1	1,255,319	6786	30,351								223				0001
Purchased Call/SPX/SPX815KSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/05/2025	12/07/2026	12/09/2025	Expire	1	1,787,000	6870.4	22,159								166				0001
Purchased Call/SPX/SPX815KSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/19/2025	12/17/2026	12/23/2025	Expire	1	1,002,532	6728	25,449								203				0001
Purchased Call/SPX/SPX921LSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/01/2024	03/03/2025	03/05/2025	Exercise	1	1,547,000	5137.08	34,189		61,880	56,135			61,880		(5,745)				0001
Purchased Call/SPX/SPX921NS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/15/2024	03/17/2025	03/19/2025	Exercise	1	1,366,000	5117.09	29,642		53,274	47,150			53,274		(6,124)				0001
Purchased Call/SPX/SPX921NSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/21/2024	03/21/2025	03/25/2025	Exercise	1	1,418,000	5241.53	17,158		28,360	24,605			28,360		(3,755)				0001
Purchased Call/SPX/SPX815CSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/05/2024	01/06/2025	01/08/2025	Exercise	1	1,769,000	4697.24	21,936		35,380	35,078			35,380		(302)				0001
Purchased Call/SPX/SPX815DS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/12/2024	01/14/2025	01/16/2025	Exercise	1	1,089,000	4783.83	24,503		43,560	42,683			43,560		(878)				0001
Purchased Call/SPX/SPX815GS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/09/2024	02/11/2025	02/13/2025	Exercise	1	1,224,000	5026.61	14,933		24,480	22,798			24,480		(1,682)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815IS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/22/2024	03/21/2025	03/25/2025	Exercise	1	1,389,000	5234.18	17,224		28,475	24,695			28,475		(3,780)				0001
Purchased Call/SPX/SPX815YS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/16/2024	12/15/2025	12/17/2025	Exercise	1	1,500,670	6051	32,342		39,526	8,435			39,526		(31,091)				0001
Purchased Call/SPX/SPX915YG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/05/2025	02/04/2026	02/07/2025	Expire	1	1,318,226	6019	31,987								(71)				0001
Purchased Call/SPX/SPX9154G6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/19/2026	02/24/2025	Expire	1	1,018,776	6137	22,287								(28)				0001
Purchased Call/SPX/SPX9155G4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/25/2026	02/28/2025	Expire	1	1,079,744	5965	24,893								(48)				0001
Purchased Call/SPX/SPX9158S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/17/2025	04/17/2026	04/21/2025	Expire	1	1,225,000	5546.84	23,888								11				0001
Purchased Call/SPX/SPX9159J	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/16/2025	05/15/2026	05/20/2025	Expire	1	1,720,075	5911	38,787								52				0001
Purchased Call/SPX/SPX915AS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/08/2026	06/10/2025	Expire	1	1,246,000	6000.36	15,575								31				0001
Purchased Call/SPX/SPX915CSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/23/2025	07/21/2026	07/25/2025	Expire	1	1,002,875	6307	24,516								8				0001
Purchased Call/SPX/SPX915CSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2025	07/31/2026	08/05/2025	Expire	1	1,218,000	6238.01	15,590								58				0001
Purchased Call/SPX/SPX915CSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/07/2025	08/06/2026	08/11/2025	Expire	1	1,391,885	6327	31,869								124				0001
Purchased Call/SPX/SPX915ES4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/20/2025	08/19/2026	08/22/2025	Expire	1	1,085,209	6421	24,551								18				0001
Purchased Call/SPX/SPX915HS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2025	10/02/2026	10/06/2025	Expire	1	1,386,000	6715.35	31,878								178				0001
Purchased Call/SPX/SPX915JSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/28/2025	11/30/2026	12/02/2025	Expire	1	1,241,000	6849.09	15,761								115				0001
Purchased Call/SPX/SPX921KS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/16/2024	02/18/2025	02/20/2025	Exercise	1	1,269,000	5005.57	13,832		22,208	20,378			22,208		(1,829)				0001
Purchased Call/SPX/SPX921LS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/23/2024	02/21/2025	02/25/2025	Exercise	1	1,757,000	5088.8	21,435		35,140	32,103			35,140		(3,037)				0001
Purchased Call/SPX/SPX921NSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/20/2024	03/19/2025	03/21/2025	Exercise	1	1,106,004	5168	14,781		22,898	19,754			22,898		(3,144)				0001
Purchased Call/SPX/SPX921PSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	04/04/2024	04/04/2025	04/08/2025	Exercise	1	1,259,000	5147.21	15,234		25,180	21,255			25,180		(3,925)				0001
Purchased Call/SPX/SPX921USN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/09/2024	05/06/2025	05/08/2025	Exercise	1	1,430,836	5184	32,830		57,408	45,945			57,408		(11,463)				0001
Purchased Call/SPX/SPX921USO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,660,000	5222.68	32,452		53,200	41,662			53,200		(11,538)				0001
Purchased Call/SPX/SPX921USQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/10/2024	05/09/2025	05/13/2025	Exercise	1	1,889,000	5483.81	26,068		68,574	59,305			68,574		(9,269)				0001
Purchased Call/SPX/SPX921XSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/11/2024	06/11/2025	06/13/2025	Exercise	1	1,278,000	5375.32	29,011		51,120	38,253			51,120		(12,867)				0001
Purchased Call/SPX/SPX815CSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/05/2024	01/06/2025	01/08/2025	Exercise	1	1,465,000	4697.24	33,256		58,600	58,142			58,600		(458)				0001
Purchased Call/SPX/SPX815DSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/19/2024	01/21/2025	01/23/2025	Exercise	1	2,027,000	4839.81	45,810		81,080	78,563			81,080		(2,517)				0001
Purchased Call/SPX/SPX8152S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/21/2025	01/21/2026	01/23/2025	Expire	1	1,094,000	6049.24	25,053								(61)				0001
Purchased Call/SPX/SPX915BS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/05/2026	06/10/2025	Expire	1	1,214,105	5951	16,153								32				0001
Purchased Call/SPX/SPX915BS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/11/2025	06/10/2026	06/13/2025	Expire	1	1,005,825	6023	12,239								(4)				0001
Purchased Call/SPX/SPX915ESE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/27/2025	08/25/2026	08/29/2025	Expire	1	1,064,440	6451	25,321								21				0001
Purchased Call/SPX/SPX921HST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/12/2024	01/10/2025	01/14/2025	Exercise	1	1,636,000	4783.83	20,286		32,720	32,211			32,720		(509)				0001
Purchased Call/SPX/SPX9211S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/18/2024	01/17/2025	01/22/2025	Exercise	1	1,477,000	4780.94	18,463		29,540	28,722			29,540		(818)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921J6C	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/07/2024	02/06/2025	02/10/2025	Exercise	1	1,638,107	4949	21,088		32,107	30,016			32,107		(2,091)				0001
Purchased Call/SPX/SPX921K66	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/16/2024	02/14/2025	02/19/2025	Exercise	1	1,977,000	5005.57	24,317		39,540	36,560			39,540		(2,980)				0001
Purchased Call/SPX/SPX921M6G	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/05/2024	03/05/2025	03/07/2025	Exercise	1	1,102,000	5078.65	13,444		22,040	19,707			22,040		(2,333)				0001
Purchased Call/SPX/SPX921N6Q	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/20/2024	03/12/2025	03/14/2025	Exercise	1	1,297,963	5171	16,835		26,103	22,784			26,103		(3,319)				0001
Purchased Call/SPX/SPX921P6P	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/03/2024	04/01/2025	04/03/2025	Exercise	1	1,469,502	5230	32,006		58,730	50,751			58,730		(7,979)				0001
Purchased Call/SPX/SPX9210SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/10/2024	04/10/2025	04/14/2025	Exercise	1	1,069,000	5418.67	16,356		45,219	40,759			45,219		(4,461)				0001
Purchased Call/SPX/SPX921SSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/23/2024	04/23/2025	04/25/2025	Exercise	1	1,362,000	5070.55	16,480		27,240	22,155			27,240		(5,085)				0001
Purchased Call/SPX/SPX921V6A	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/16/2024	05/16/2025	05/20/2025	Exercise	1	1,535,000	5297.1	18,881		30,700	23,639			30,700		(7,061)				0001
Purchased Call/SPX/SPX921XSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	2,604,000	5431.6	32,810		52,080	37,224			52,080		(14,856)				0001
Purchased Call/SPX/SPX921YSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/18/2024	06/18/2025	06/23/2025	Exercise	1	2,304,000	5487.03	29,030		46,080	32,607			46,080		(13,473)				0001
Purchased Call/SPX/SPX921Z6R	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/03/2024	07/02/2025	07/07/2025	Exercise	1	1,972,072	5493	24,326		36,976	24,644			36,976		(12,332)				0001
Purchased Call/SPX/SPXA211SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/25/2024	07/25/2025	07/29/2025	Exercise	1	1,149,000	5669.18	17,924		49,730	39,551			49,730		(10,179)				0001
Purchased Call/SPX/SPXA213S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/16/2024	08/15/2025	08/19/2025	Exercise	1	1,700,000	5554.25	21,420		34,000	20,553			34,000		(13,447)				0001
Purchased Call/SPX/SPXA215SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/16/2024	09/16/2025	09/18/2025	Exercise	1	1,194,000	5633.09	14,925		23,880	13,272			23,880		(10,608)				0001
Purchased Call/SPX/SPXA215SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/16/2024	09/12/2025	09/16/2025	Exercise	1	1,237,835	5576	16,386		24,863	13,270			24,863		(11,593)				0001
Purchased Call/SPX/SPXA219SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/18/2024	10/17/2025	10/21/2025	Exercise	1	2,372,000	5864.67	30,124		47,440	23,257			47,440		(24,183)				0001
Purchased Call/SPX/SPXA21JS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	2,837,000	5827.04	35,463								(89)				0001
Purchased Call/SPX/SPX921P8X	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/05/2024	04/07/2025	04/09/2025	Exercise	1	1,272,000	5204.34	28,238		50,880	43,412			50,880		(7,468)				0001
Purchased Call/SPX/SPX9210SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/12/2024	04/14/2025	04/16/2025	Exercise	1	1,455,000	5123.41	32,592		58,200	48,952			58,200		(9,248)				0001
Purchased Call/SPX/SPX921RS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/15/2024	04/15/2025	04/17/2025	Exercise	1	1,051,000	5061.82	23,437		42,040	35,325			42,040		(6,715)				0001
Purchased Call/SPX/SPX921SS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/19/2024	04/21/2025	04/23/2025	Exercise	1	1,483,000	4967.23	33,071		59,320	49,299			59,320		(10,021)				0001
Purchased Call/SPX/SPX921SSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Exercise	1	1,022,000	5010.6	22,382		40,880	34,036			40,880		(6,844)				0001
Purchased Call/SPX/SPX921SSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/25/2024	04/25/2025	04/29/2025	Exercise	1	1,694,000	5048.42	21,006		34,727	28,094			34,727		(6,633)				0001
Purchased Call/SPX/SPX921USP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/10/2024	05/12/2025	05/14/2025	Exercise	1	1,418,000	5222.68	31,338		56,720	45,411			56,720		(11,309)				0001
Purchased Call/SPX/SPX921W66	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/28/2024	05/28/2025	05/30/2025	Exercise	1	1,346,000	5306.04	30,689		53,840	41,412			53,840		(12,428)				0001
Purchased Call/SPX/SPX921ZSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/28/2024	06/27/2025	07/01/2025	Exercise	1	1,101,000	5460.48	13,873		22,020	15,199			22,020		(6,821)				0001
Purchased Call/SPX/SPXA210S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/11/2024	07/09/2025	07/11/2025	Exercise	1	1,238,309	5603	14,984		24,531	16,642			24,531		(7,888)				0001
Purchased Call/SPX/SPXA211SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/02/2024	08/01/2025	08/05/2025	Exercise	1	1,720,000	5613.89	29,240		80,387	63,168			80,387		(17,219)				0001
Purchased Call/SPX/SPXA212SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/09/2024	08/08/2025	08/12/2025	Exercise	1	1,334,000	5611.37	22,678		64,783	50,987			64,783		(13,796)				0001
Purchased Call/SPX/SPXA213S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/16/2024	08/15/2025	08/19/2025	Exercise	1	1,153,000	5554.25	14,413		23,060	14,012			23,060		(9,048)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA213SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/21/2024	08/19/2025	08/21/2025	Exercise	1	1,389,941	5605	32,433		55,553	34,889			55,553		(20,664)				0001
Purchased Call/SPX/SPXA213SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/22/2024	08/21/2025	08/25/2025	Exercise	1	1,178,248	5611	13,698		22,469	13,641			22,469		(8,828)				0001
Purchased Call/SPX/SPXA21666	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/20/2024	09/19/2025	09/23/2025	Exercise	1	3,432,000	5702.55	42,900		68,640	37,538			68,640		(31,103)				0001
Purchased Call/SPX/SPXA21BS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/13/2024	11/12/2025	11/14/2025	Exercise	1	1,150,110	5990	14,592		22,848	10,151			22,848		(12,697)				0001
Purchased Call/SPX/SPXA211IS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/20/2025	06/22/2026	06/24/2025	Expire	1	1,358,000	5967.84	16,839								41				0001
Purchased Call/SPX/SPXC059S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	01/28/2025	Expire	1	2,272,000	6406.3	29,536								(61)				0001
Purchased Call/SPX/SPXC17XSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2025	06/05/2025	Exercise	1	1,485,000	5547.57	20,642		50,607	41,907			50,607		(8,700)				0001
Purchased Call/SPX/SPXD173S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	09/30/2025	Exercise	1	1,335,000	5738.17	16,955		26,700	14,078			26,700		(12,622)				0001
Purchased Call/SPX/SPXD174SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/17/2025	10/21/2025	Expire	1	1,716,000	6133.54	24,882			(19,919)					(19,919)				0001
Purchased Call/SPX/SPXD170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/22/2026	05/28/2025	Expire	1	1,066,000	6092.96	18,868								50				0001
Purchased Call/SPX/SPXE17HS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/09/2026	10/15/2025	Expire	1	1,409,000	6880.14	22,544								180				0001
Purchased Call/SPX/SPXE17RS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2026	12/23/2025	Expire	1	1,030,535	7072	18,605								149				0001
Purchased Call/SPX/SPXA21PSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/03/2025	04/01/2026	04/07/2025	Expire	1	1,214,323	5648	20,748												0001
Purchased Call/SPX/SPXA21XSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/07/2025	07/07/2026	07/09/2025	Expire	1	1,547,000	6229.98	19,338								2				0001
Purchased Call/SPX/SPXB210SS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/22/2025	08/21/2026	08/26/2025	Expire	1	1,027,243	6380	14,050								61				0001
Purchased Call/SPX/SPXB211SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/16/2025	09/16/2026	09/18/2025	Expire	1	1,004,000	6606.76	12,751								15				0001
Purchased Call/SPX/SPXB214SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/29/2025	10/28/2026	10/31/2025	Expire	1	1,025,759	6884	23,406								42				0001
Purchased Call/SPX/SPXB216SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/03/2025	12/01/2026	12/05/2025	Expire	1	1,125,230	6820	26,435								62				0001
Purchased Call/SPX/SPXD052SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	08/27/2025	Expire	1	1,202,000	6761.29	16,347								13				0001
Purchased Call/SPX/SPXD179SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2025	12/05/2025	Expire	1	1,285,000	6352.37	16,962			(15,700)					(15,700)				0001
Purchased Call/SPX/SPXE171SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	10/21/2025	Expire	1	1,151,000	6997.21	18,761								113				0001
Purchased Call/SPX/SPXH006S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/29/2024	02/28/2025	03/04/2025	Exercise	1	1,105,000	5096.27	13,481		22,100	19,934			22,100		(2,166)				0001
Purchased Call/SPX/SPXJ0008S	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/06/2026	04/08/2025	Expire	1	1,007,000	5074.08	11,782								2				0001
Purchased Call/SPX/SPXJ002S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/16/2025	04/16/2026	04/18/2025	Expire	1	1,066,000	5275.7	12,472								(14)				0001
Purchased Call/SPX/SPXJ005S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/02/2025	05/04/2026	05/06/2025	Expire	1	1,106,000	5686.67	13,493								13				0001
Purchased Call/SPX/SPXJ005SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/07/2025	05/05/2026	05/09/2025	Expire	1	1,182,218	5630	26,529								(23)				0001
Purchased Call/SPX/SPXJ007SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,987,000	5958.38	37,039								50				0001
Purchased Call/SPX/SPXJ008S5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/21/2025	05/19/2026	05/23/2025	Expire	1	1,126,004	5958	12,688								(8)				0001
Purchased Call/SPX/SPXJ008SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/23/2025	05/22/2026	05/28/2025	Expire	1	1,440,000	5802.82	17,856								47				0001
Purchased Call/SPX/SPXJ00VSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/20/2025	11/19/2026	11/24/2025	Expire	1	1,452,846	6634	32,057								227				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXX13X9B																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	04/01/2025	Exercise	1	2,031,000	5254.35	24,575		40,620	34,766			40,620		(5,854)				0001
Purchased Call/SPX/SPXL136SX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise	1	1,671,000	5214.08	20,219		33,420	26,251			33,420		(7,169)				0001
Purchased Call/SPX/SPXL13BSK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/28/2025	Exercise	1	1,487,000	5304.72	17,844		28,253	21,195			28,253		(7,058)				0001
Purchased Call/SPX/SPXM13NSM																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	12/16/2025	Exercise	1	1,669,000	6051.09	21,196		33,380	13,067			33,380		(20,313)				0001
Purchased Call/SPX/SPXM13SSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	01/07/2025	Expire	1	1,160,000	5942.47	14,732								(38)				0001
Purchased Call/SPX/SPXM13XSU																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	02/04/2025	Expire	1	1,876,000	6040.53	23,638								(44)				0001
Purchased Call/SPX/SPXN134SC																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	03/12/2025	Expire	1	1,002,000	5895.29	18,637								(32)				0001
Purchased Call/SPX/SPX815E6F																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/26/2024	01/28/2025	01/30/2025	Exercise	1	2,287,000	4890.97	51,229		91,480	87,680			91,480		(3,800)				0001
Purchased Call/SPX/SPX815GS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/09/2024	02/11/2025	02/13/2025	Exercise	1	1,628,000	5026.61	35,979		65,120	61,067			65,120		(4,053)				0001
Purchased Call/SPX/SPX815LSD																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/26/2024	04/28/2025	04/30/2025	Exercise	1	1,276,000	5099.96	28,200		51,040	41,951			51,040		(9,089)				0001
Purchased Call/SPX/SPX815PSC																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2024	07/02/2025	07/07/2025	Exercise	1	1,136,944	5492	27,283		45,540	31,709			45,540		(13,831)				0001
Purchased Call/SPX/SPX9153S7																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/13/2025	02/11/2026	02/18/2025	Expire	1	1,042,813	6063	25,059								(30)				0001
Purchased Call/SPX/SPX9157S5																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/20/2025	03/18/2026	03/24/2025	Expire	1	1,292,304	5643	29,777								(13)				0001
Purchased Call/SPX/SPX9158S3																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/01/2025	03/31/2026	04/03/2025	Expire	1	1,885,582	5612	53,898								(75)				0001
Purchased Call/SPX/SPX915BSC																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/01/2025	06/30/2026	07/03/2025	Expire	1	1,098,276	6205	15,987												0001
Purchased Call/SPX/SPX915BSD																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/01/2025	06/30/2026	07/03/2025	Expire	1	1,017,612	6205	26,489												0001
Purchased Call/SPX/SPX915FSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/16/2025	09/15/2026	09/18/2025	Expire	1	1,415,670	6615	21,772								25				0001
Purchased Call/SPX/SPX9159S9																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/26/2025	09/24/2026	09/30/2025	Expire	1	1,198,468	6621	28,075								152				0001
Purchased Call/SPX/SPX921HSN																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	01/14/2025	Exercise	1	1,293,000	4783.45	16,033		25,860	25,464			25,860		(396)				0001
Purchased Call/SPX/SPX921LS3																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	02/27/2025	Exercise	1	1,504,000	5088.8	33,238		60,160	55,138			60,160		(5,022)				0001
Purchased Call/SPX/SPX921MSA																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/04/2024	03/04/2025	03/06/2025	Exercise	1	1,130,000	5130.95	13,786		22,600	20,245			22,600		(2,355)				0001
Purchased Call/SPX/SPX921RST																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	1,636,000	5011.12	19,632		32,720	26,939			32,720		(5,781)				0001
Purchased Call/SPX/SPX921SS7																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2025	04/21/2025	Exercise	1	2,211,000	4967.23	27,416		45,326	37,230			45,326		(8,095)				0001
Purchased Call/SPX/SPX921TSV																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/02/2024	04/30/2025	05/02/2025	Exercise	1	1,148,137	5036	18,543		31,008	24,861			31,008		(6,147)				0001
Purchased Call/SPX/SPX921TSX																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/03/2024	05/02/2025	05/06/2025	Exercise	1	2,887,000	5127.79	34,933		57,740	45,999			57,740		(11,741)				0001
Purchased Call/SPX/SPX921TSY																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2025	05/07/2025	Exercise	1	1,410,000	5127.79	30,879		56,400	45,852			56,400		(10,548)				0001
Purchased Call/SPX/SPX921VS4																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/15/2024	05/14/2025	05/16/2025	Exercise	1	1,738,005	5235	22,437		33,531	25,288			33,531		(8,243)				0001
Purchased Call/SPX/SPX921WSE																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/31/2024	05/30/2025	06/03/2025	Exercise	1	1,640,000	5277.51	20,664		32,800	24,247			32,800		(8,553)				0001
Purchased Call/SPX/SPX921WSF																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/31/2024	06/02/2025	06/04/2025	Exercise	1	1,030,000	5277.51	12,978		20,600	15,166			20,600		(5,434)				0001
Purchased Call/SPX/SPX921WSY																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Exercise	1	2,900,000	5346.99	36,250		58,000	42,292			58,000		(15,708)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9212GT	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/05/2024	07/03/2025	07/08/2025	Exercise	1	1,620,000	5567.19	20,412		32,400	21,995			32,400		(10,405)				0001
Purchased Call/SPX/SPXA210S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/11/2024	07/09/2025	07/11/2025	Exercise	1	1,051,696	5594	23,656		41,173	28,719			41,173		(12,454)				0001
Purchased Call/SPX/SPX9211SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/21/2024	06/20/2025	06/24/2025	Exercise	1	2,969,000	5464.62	37,409		59,380	41,714			59,380		(17,666)				0001
Purchased Call/SPX/SPXA210SS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/19/2024	07/18/2025	07/22/2025	Exercise	1	1,879,000	5505	23,488		37,580	24,662			37,580		(12,918)				0001
Purchased Call/SPX/SPXA210ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/19/2024	07/18/2025	07/22/2025	Exercise	1	1,252,287	5566	14,058		24,525	16,793			24,525		(7,732)				0001
Purchased Call/SPX/SPXA211SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/02/2024	08/01/2025	08/05/2025	Exercise	1	1,987,000	5346.56	24,440		39,740	25,348			39,740		(14,393)				0001
Purchased Call/SPX/SPXA212SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/09/2024	08/11/2025	08/13/2025	Exercise	1	1,025,000	5344.16	12,813		20,500	12,664			20,500		(7,836)				0001
Purchased Call/SPX/SPXA214S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/30/2024	09/02/2025	09/04/2025	Exercise	1	1,309,000	5648.4	16,624		26,180	15,006			26,180		(11,174)				0001
Purchased Call/SPX/SPXA214SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/06/2024	09/05/2025	09/09/2025	Exercise	1	1,087,000	5408.42	13,479		21,740	12,492			21,740		(9,248)				0001
Purchased Call/SPX/SPXA215SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/11/2024	09/09/2025	09/11/2025	Exercise	1	1,485,491	5482	19,474		29,539	15,999			29,539		(13,540)				0001
Purchased Call/SPX/SPXA217SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/01/2024	09/30/2025	10/02/2025	Exercise	1	1,455,244	5752	32,586		58,191	33,706			58,191		(24,485)				0001
Purchased Call/SPX/SPXA217SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/04/2024	10/06/2025	10/08/2025	Exercise	1	1,090,000	5751.07	25,724		43,600	23,900			43,600		(19,700)				0001
Purchased Call/SPX/SPXA218SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/08/2024	10/08/2025	10/10/2025	Exercise	1	1,252,000	5751.13	16,026		25,040	12,679			25,040		(12,361)				0001
Purchased Call/SPX/SPXA218SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/14/2024	10/14/2025	10/16/2025	Exercise	1	1,613,000	5859.85	20,324		32,260	16,247			32,260		(16,013)				0001
Purchased Call/SPX/SPXA21BSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/19/2024	11/17/2025	11/19/2025	Exercise	1	1,205,657	5881	28,967		48,381	22,704			48,381		(25,677)				0001
Purchased Call/SPX/SPXA21BSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Exercise	1	1,134,819	5941	14,934		22,728	9,287			22,728		(13,441)				0001
Purchased Call/SPX/SPXA21KSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/17/2025	01/16/2026	01/22/2025	Expire	1	1,277,000	5996.66	16,218								(35)				0001
Purchased Call/SPX/SPXB210SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/29/2025	08/27/2026	09/03/2025	Expire	1	1,068,510	6476	13,340								85				0001
Purchased Call/SPX/SPXC17PS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	01/14/2025	Exercise	1	1,572,000	4780.24	19,493		31,440	30,953			31,440		(487)				0001
Purchased Call/SPX/SPXC17USE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2025	04/04/2025	Exercise	1	1,194,290	5215	14,732		24,045	20,341			24,045		(3,703)				0001
Purchased Call/SPX/SPXC17XS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	05/28/2025	Exercise	1	1,068,000	5304.72	13,457		21,360	16,037			21,360		(5,323)				0001
Purchased Call/SPX/SPXC17XSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	05/28/2025	Exercise	1	1,047,000	5304.72	23,976		41,880	32,396			41,880		(9,484)				0001
Purchased Call/SPX/SPXC172SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	08/19/2025	Exercise	1	1,582,000	5831.96	22,148		27,797	13,893			27,797		(13,904)				0001
Purchased Call/SPX/SPXD173S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	09/30/2025	Exercise	1	1,065,000	5738.17	13,526		21,300	11,231			21,300		(10,069)				0001
Purchased Call/SPX/SPXD170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	05/20/2025	Expire	1	1,282,000	6256.3	20,384								27				0001
Purchased Call/SPX/SPXD17PSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2026	06/05/2025	Expire	1	1,383,000	6268.89	22,405								(10)				0001
Purchased Call/SPX/SPXD170SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/12/2026	06/17/2025	Expire	1	1,219,003	6035	14,390								32				0001
Purchased Call/SPX/SPXI004SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	08/26/2025	Exercise	1	2,140,000	5634.61	26,536		42,800	25,625			42,800		(17,175)				0001
Purchased Call/SPX/SPXI004SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/25/2025	08/27/2025	Exercise	1	1,038,000	5634.61	23,770		41,520	26,066			41,520		(15,454)				0001
Purchased Call/SPX/SPXI004SQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/25/2025	08/27/2025	Exercise	1	1,950,000	5916.34	27,690		18,544	541			18,544		(18,002)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00DS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/23/2024	10/21/2025	10/23/2025	Exercise	1	1,353,317	5859	28,693		45,192	21,904			45,192		(23,288)				0001
Purchased Call/SPX/SPXI00JS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	12/03/2025	Exercise	1	1,280,000	6032.38	16,256		25,216	10,259			25,216		(14,957)				0001
Purchased Call/SPX/SPXJ001SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	04/11/2025	04/13/2026	04/15/2025	Expire	1	2,446,000	5363.36	29,352								10				0001
Purchased Call/SPX/SPXJ002S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	04/16/2025	04/15/2026	04/18/2025	Expire	1	1,101,683	5400	12,254								(14)				0001
Purchased Call/SPX/SPXJ005S2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/02/2025	05/01/2026	05/06/2025	Expire	1	1,615,000	5686.67	19,703								18				0001
Purchased Call/SPX/SPXJ007SD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/14/2025	05/13/2026	05/16/2025	Expire	1	1,003,133	5866	13,128								(10)				0001
Purchased Call/SPX/SPXJ007SX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2026	05/20/2025	Expire	1	1,173,939	5899	15,102								20				0001
Purchased Call/SPX/SPXJ008SF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/23/2025	05/22/2026	05/28/2025	Expire	1	1,425,000	5802.82	17,670								47				0001
Purchased Call/SPX/SPXJ009SV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	06/04/2025	06/02/2026	06/06/2025	Expire	1	1,398,440	5951	17,940								(8)				0001
Purchased Call/SPX/SPXJ00DSH	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6IIBS6QX2D1J8570P30	07/03/2025	07/02/2026	07/08/2025	Expire	1	1,553,211	6213	19,925								84				0001
Purchased Call/SPX/SPXJ00HS7	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6IIBS6QX2D1J8570P30	08/01/2025	07/31/2026	08/05/2025	Expire	1	1,711,635	6339	24,060								89				0001
Purchased Call/SPX/SPXK13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	01/14/2025	Exercise	1	1,183,000	5022.62	15,616		59,150	58,764			59,150		(386)				0001
Purchased Call/SPX/SPXK13GSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	2,186,000	5138.87	27,762		109,300	107,531			109,300		(1,769)				0001
Purchased Call/SPX/SPXK13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/28/2025	Exercise	1	1,324,000	4890.97	16,418		26,480	25,431			26,480		(1,049)				0001
Purchased Call/SPX/SPXK131SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise	1	1,611,000	5206.54	20,943		80,550	78,646			80,550		(1,904)				0001
Purchased Call/SPX/SPXK13IISF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise	1	1,109,000	5479.1	15,415		44,241	40,716			44,241		(3,525)				0001
Purchased Call/SPX/SPXL130SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2024	04/09/2025	04/11/2025	Exercise	1	1,926,420	5207	22,182		38,850	32,845			38,850		(6,005)				0001
Purchased Call/SPX/SPXL13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	2,379,000	5615.35	29,738		47,580	31,803			47,580		(15,777)				0001
Purchased Call/SPX/SPXM139SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/01/2025	10/03/2025	Exercise	1	1,427,260	5709	15,960		25,499	13,363			25,499		(12,137)				0001
Purchased Call/SPX/SPXM13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	12/02/2025	Exercise	1	1,782,000	6032.38	22,810		35,640	14,668			35,640		(20,972)				0001
Purchased Call/SPX/SPXM13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/18/2025	12/22/2025	Exercise	1	1,256,235	5870	17,437		25,038	7,990			25,038		(17,048)				0001
Purchased Call/SPX/SPXM13SSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,320,000	5942.47	29,464								(80)				0001
Purchased Call/SPX/SPXN13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	04/29/2025	Expire	1	1,256,000	5525.21	14,821								11				0001
Purchased Call/SPX/SPXN13ESD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	05/05/2025	Expire	1	1,102,198	5567	13,452								12				0001
Purchased Call/SPX/SPXN13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,101,000	5659.91	25,842								29				0001
Purchased Call/SPX/SPXN13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	07/22/2025	Expire	1	1,808,000	6296.79	22,962								75				0001
Purchased Call/SPX/SPXO134SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire	1	1,645,000	6664.36	21,056								109				0001
Purchased Call/SPX/SPXO136SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	09/29/2025	Expire	1	1,591,000	6934.96	23,388								125				0001
Purchased Call/SPX/SPXO138ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2025	10/06/2026	10/09/2025	Expire	1	2,025,241	6728	24,712								36				0001
Purchased Call/SPX/SPXO138SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	10/10/2025	Expire	1	1,120,000	6753.72	14,112								21				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013CSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	10/28/2025	Expire	1	1,903,000	6791.69	23,788								149				0001
Purchased Call/SPX/SPX013HSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	11/25/2025	Expire	1	1,640,000	6602.99	20,336								145				0001
Purchased Call/SPX/SPX013KSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	12/16/2025	Expire	1	1,110,079	6895	12,867								100				0001
Purchased Call/SPX/SPX013NSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Expire	1	2,028,000	6929.94	25,147								204				0001
Purchased Call/SPX/SPXA05HSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/09/2023	02/07/2025	02/11/2025	Exercise	1	1,173,372	4117	53,805		96,045	93,299			96,045		(2,746)				0001
Purchased Call/SPX/SPXA05LS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/15/2023	03/11/2025	03/13/2025	Exercise	1	1,115,416	3860	59,259		109,531	103,891			109,531		(5,640)				0001
Purchased Call/SPX/SPXA05MSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	03/27/2025	Exercise	1	1,833,000	3970.99	84,318		153,056	143,442			153,056		(9,613)				0001
Purchased Call/SPX/SPXA05NSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/03/2023	03/28/2025	04/01/2025	Exercise	1	1,219,941	4000	70,687		121,390	112,982			121,390		(8,408)				0001
Purchased Call/SPX/SPXA05YSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/27/2023	06/20/2025	06/24/2025	Exercise	1	1,331,475	4351	68,795		114,138	97,940			114,138		(16,198)				0001
Purchased Call/SPX/SPXA21JSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/13/2025	01/13/2027	01/15/2025	Expire	1	1,249,000	5836.22	40,842								2				0001
Purchased Call/SPX/SPXA21LSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/30/2025	01/29/2027	02/03/2025	Expire	1	1,093,562	6042	71,265								114				0001
Purchased Call/SPX/SPXA21XSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/27/2025	06/25/2027	07/01/2025	Expire	1	1,406,294	6141	94,685								258				0001
Purchased Call/SPX/SPXB050ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/27/2023	07/24/2025	07/28/2025	Exercise	1	1,590,871	4558	74,100		122,847	101,968			122,847		(20,879)				0001
Purchased Call/SPX/SPXB055A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2025	09/29/2025	Exercise	1	1,792,901	4331	76,031		134,550	106,665			134,550		(27,885)				0001
Purchased Call/SPX/SPXB05AS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	11/19/2025	Exercise	1	1,782,000	4514.02	79,121		134,541	99,715			134,541		(34,826)				0001
Purchased Call/SPX/SPXB05ASP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2023	11/14/2025	11/18/2025	Exercise	1	1,075,909	4502	51,655		86,518	63,807			86,518		(22,711)				0001
Purchased Call/SPX/SPXA212SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/09/2024	08/08/2025	08/12/2025	Exercise	1	1,380,000	5344.16	17,250		27,600	17,106			27,600		(10,494)				0001
Purchased Call/SPX/SPXA214S0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/28/2024	08/27/2025	08/29/2025	Exercise	1	1,489,874	5622	17,016		27,825	16,638			27,825		(11,187)				0001
Purchased Call/SPX/SPXA214S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/30/2024	08/29/2025	09/03/2025	Exercise	1	1,746,000	5648.4	22,174		34,920	20,096			34,920		(14,824)				0001
Purchased Call/SPX/SPXA214SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/05/2024	09/04/2025	09/08/2025	Exercise	1	1,170,881	5523	14,174		23,109	13,423			23,109		(9,686)				0001
Purchased Call/SPX/SPXA214SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/06/2024	09/08/2025	09/10/2025	Exercise	1	1,274,000	5408.42	15,798		25,480	14,600			25,480		(10,880)				0001
Purchased Call/SPX/SPXA215SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/11/2024	09/10/2025	09/12/2025	Exercise	1	1,245,003	5485	30,275		49,713	28,638			49,713		(21,075)				0001
Purchased Call/SPX/SPXA215SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/13/2024	09/12/2025	09/16/2025	Exercise	1	1,803,000	5626.02	21,816		36,060	20,667			36,060		(15,393)				0001
Purchased Call/SPX/SPXA217SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/27/2024	09/26/2025	09/30/2025	Exercise	1	1,124,614	5738	13,940		21,952	11,575			21,952		(10,377)				0001
Purchased Call/SPX/SPXA218SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/11/2024	10/10/2025	10/15/2025	Exercise	1	2,853,000	5815.03	36,233		57,060	28,598			57,060		(28,462)				0001
Purchased Call/SPX/SPXA219S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/16/2024	10/15/2025	10/17/2025	Exercise	1	1,180,498	5815	18,879		29,639	14,671			29,639		(14,968)				0001
Purchased Call/SPX/SPXA219ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/25/2024	10/24/2025	10/28/2025	Exercise	1	2,718,000	5808.12	34,790		54,360	25,755			54,360		(28,605)				0001
Purchased Call/SPX/SPXA21BSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/19/2024	11/19/2025	11/21/2025	Exercise	1	1,203,000	5916.98	27,669		43,802	19,258			43,802		(24,544)				0001
Purchased Call/SPX/SPXA21GSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	1,786,000	5970.84	22,682		35,720	13,101			35,720		(22,619)				0001
Purchased Call/SPX/SPXA21USO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	05/23/2025	05/21/2026	05/28/2025	Expire	1	1,425,834	5844	16,646								44				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21IISH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	06/24/2025	Expire	1	2,082,000	5967.84	26,441								64				0001
Purchased Call/SPX/SPXA21YSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/18/2025	07/16/2026	07/22/2025	Expire	1	1,255,378	6277	16,106								53				0001
Purchased Call/SPX/SPXB212S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/24/2025	09/22/2026	09/26/2025	Expire	1	1,295,591	6678	15,974								20				0001
Purchased Call/SPX/SPXB214S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2026	10/17/2025	Expire	1	1,356,074	6647	32,324								52				0001
Purchased Call/SPX/SPXC17USA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2024	03/25/2025	03/27/2025	Exercise	1	1,047,736	5213	23,185		41,808	36,477			41,808		(5,331)				0001
Purchased Call/SPX/SPXC172S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	07/29/2025	Exercise	1	2,222,000	5459.1	27,331		44,440	28,877			44,440		(15,563)				0001
Purchased Call/SPX/SPXD173S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2025	10/01/2025	Exercise	1	1,401,000	5738.17	17,793		28,020	14,737			28,020		(13,283)				0001
Purchased Call/SPX/SPXD175SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/24/2025	10/28/2025	Exercise	1	1,216,000	6098.53	17,632		5,632	(8,866)			5,632		(14,497)				0001
Purchased Call/SPX/SPXE17NSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	11/28/2025	Expire	1	1,084,000	7104.17	16,694								79				0001
Purchased Call/SPX/SPXE170SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2026	12/05/2025	Expire	1	1,049,000	7192.21	15,420								36				0001
Purchased Call/SPX/SPXH00NSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/31/2024	05/29/2025	06/02/2025	Exercise	1	1,140,219	5254	12,252		20,614	15,563			20,614		(5,051)				0001
Purchased Call/SPX/SPXD177S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	1,164,000	6396.77	17,809								(2)				0001
Purchased Call/SPX/SPXE17FSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	1,596,000	7051.58	22,823								128				0001
Purchased Call/SPX/SPXH00GS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/24/2024	01/23/2025	01/27/2025	Exercise	1	1,170,912	4859	14,118		21,690	20,834			21,690		(856)				0001
Purchased Call/SPX/SPXH006S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	03/03/2025	03/05/2025	Exercise	1	2,064,000	5137.08	25,181		41,280	37,049			41,280		(4,231)				0001
Purchased Call/SPX/SPXI008SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/18/2024	09/16/2025	09/18/2025	Exercise	1	1,104,225	5634	26,172		44,101	25,396			44,101		(18,705)				0001
Purchased Call/SPX/SPXJ002S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/16/2025	04/15/2026	04/18/2025	Expire	1	1,927,684	5400	40,127								(47)				0001
Purchased Call/SPX/SPXJ004S8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/01/2025	05/01/2026	05/05/2025	Expire	1	1,039,000	5604.14	12,884								12				0001
Purchased Call/SPX/SPXJ008S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/21/2025	05/19/2026	05/23/2025	Expire	1	1,667,085	5954	34,471								(22)				0001
Purchased Call/SPX/SPXJ00HS8	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericaLLC 0V6IIIBS6QX2D1J8570P30	08/01/2025	07/31/2026	08/05/2025	Expire	1	1,185,466	6339	31,001								115				0001
Purchased Call/SPX/SPXJ00QS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/01/2025	09/30/2026	10/03/2025	Expire	1	1,388,746	6677	34,208								47				0001
Purchased Call/SPX/SPXJ00TS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/22/2025	10/21/2026	10/24/2025	Expire	1	1,198,875	6735	25,717								44				0001
Purchased Call/SPX/SPXJ00USF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/03/2025	10/30/2026	11/05/2025	Expire	1	1,073,911	6840	35,480								67				0001
Purchased Call/SPX/SPXJ00VSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/20/2025	11/19/2026	11/24/2025	Expire	1	1,856,680	6631	22,369								158				0001
Purchased Call/SPX/SPXL13ASI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise	1	1,304,000	5321.41	16,170		26,080	19,844			26,080		(6,236)				0001
Purchased Call/SPX/SPXL13BSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	05/29/2025	Exercise	1	1,378,000	5304.72	17,363		27,560	20,577			27,560		(6,983)				0001
Purchased Call/SPX/SPXL13JSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2025	Exercise	1	1,531,000	5742.77	21,587		21,736	11,329			21,736		(10,407)				0001
Purchased Call/SPX/SPXL130SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/03/2025	07/08/2025	Expire	1	1,002,163	5814	17,407			(8,948)					(8,948)				0001
Purchased Call/SPX/SPXM137SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	09/29/2025	Exercise	1	2,086,000	6008.37	28,578		12,791	(8,229)			12,791		(21,020)				0001
Purchased Call/SPX/SPXM139SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	10/07/2025	Exercise	1	2,010,000	5751.07	25,728		40,200	20,547			40,200		(19,653)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXW13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	10/15/2025	Exercise	1	1,035,588	5785	12,641		19,332	9,403			19,332		(9,930)				0001
Purchased Call/SPX/SPXW13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	10/31/2025	Exercise	1	1,346,746	5830	16,526		25,872	12,131			25,872		(13,741)				0001
Purchased Call/SPX/SPXW13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	11/04/2025	Exercise	1	2,068,000	5728.8	26,057		41,360	19,429			41,360		(21,931)				0001
Purchased Call/SPX/SPXW13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	11/05/2025	Exercise	1	1,110,000	5728.8	13,986		22,200	10,410			22,200		(11,790)				0001
Purchased Call/SPX/SPXW13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	11/12/2025	Exercise	1	2,787,000	5995.54	35,116		55,740	25,417			55,740		(30,323)				0001
Purchased Call/SPX/SPXW13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	12/12/2025	Exercise	1	1,208,019	6040	15,470		22,999	8,341			22,999		(14,658)				0001
Purchased Call/SPX/SPX815CSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/05/2024	01/03/2025	01/07/2025	Exercise	1	1,205,000	4697.24	14,942		24,100	24,017			24,100		(83)				0001
Purchased Call/SPX/SPX815FS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/02/2024	01/31/2025	02/04/2025	Exercise	1	1,701,000	4958.61	20,922		34,020	32,276			34,020		(1,744)				0001
Purchased Call/SPX/SPX815FSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/02/2024	02/04/2025	02/06/2025	Exercise	1	2,286,000	4958.61	50,749		91,440	86,700			91,440		(4,740)				0001
Purchased Call/SPX/SPX8151SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2024	03/31/2025	04/02/2025	Exercise	1	1,202,000	5254.35	26,564		48,080	41,585			48,080		(6,495)				0001
Purchased Call/SPX/SPX815ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/26/2026	01/28/2025	Expire	1	2,772,000	6101.24	34,927								(69)				0001
Purchased Call/SPX/SPX9150SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/28/2025	01/28/2026	01/30/2025	Expire	1	1,084,000	6067.7	24,824								(58)				0001
Purchased Call/SPX/SPX9153S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/12/2025	02/11/2026	02/14/2025	Expire	1	1,116,463	6068	13,669								(29)				0001
Purchased Call/SPX/SPX9154S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/18/2026	02/24/2025	Expire	1	1,147,095	6134	13,980								(18)				0001
Purchased Call/SPX/SPX9154SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,457,000	6013.13	32,432								(40)				0001
Purchased Call/SPX/SPX915ESU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/08/2025	09/08/2026	09/10/2025	Expire	1	1,119,000	6495.15	14,323								15				0001
Purchased Call/SPX/SPX921HSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/12/2024	01/14/2025	01/16/2025	Exercise	1	1,726,000	4783.83	25,200		41,424	40,522			41,424		(902)				0001
Purchased Call/SPX/SPX921LST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2025	03/03/2025	Exercise	1	1,436,165	5075	16,943		28,017	25,356			28,017		(2,661)				0001
Purchased Call/SPX/SPX921NS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/14/2024	03/14/2025	03/18/2025	Exercise	1	1,744,000	5150.48	21,277		34,880	30,636			34,880		(4,244)				0001
Purchased Call/SPX/SPX921SS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2025	04/21/2025	Exercise	1	1,531,000	4967.23	18,525		30,620	25,150			30,620		(5,470)				0001
Purchased Call/SPX/SPX921VSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/22/2024	05/20/2025	05/22/2025	Exercise	1	1,269,395	5311	29,101		50,907	39,702			50,907		(11,205)				0001
Purchased Call/SPX/SPX921ZSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/26/2024	06/26/2025	06/30/2025	Exercise	1	1,073,000	5477.9	13,520		21,460	14,905			21,460		(6,555)				0001
Purchased Call/SPX/SPX921ZSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,242,000	5460.48	28,249		44,840	30,951			44,840		(13,889)				0001
Purchased Call/SPX/SPX921ZSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/03/2024	07/03/2025	07/08/2025	Exercise	1	1,038,000	5537.02	13,183		20,760	14,059			20,760		(6,701)				0001
Purchased Call/SPX/SPX921ZSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/05/2024	07/07/2025	07/09/2025	Exercise	1	1,634,000	5567.19	20,588		32,680	22,074			32,680		(10,606)				0001
Purchased Call/SPX/SPXA2105K	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/17/2024	07/16/2025	07/18/2025	Exercise	1	1,368,350	5654	15,304		26,620	18,334			26,620		(8,286)				0001
Purchased Call/SPX/SPXA212SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025	08/08/2025	Exercise	1	1,000,000	5240.03	23,200		40,000	26,131			40,000		(13,869)				0001
Purchased Call/SPX/SPXA212SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/09/2024	08/06/2025	08/08/2025	Exercise	1	1,487,854	5221	17,969		25,365	14,473			25,365		(10,892)				0001
Purchased Call/SPX/SPXA215SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/10/2024	09/10/2025	09/12/2025	Exercise	1	1,038,000	5770.3	16,608		35,316	23,787			35,316		(11,530)				0001
Purchased Call/SPX/SPXA215SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2025	09/17/2025	Exercise	1	1,054,000	5626.02	12,753		21,080	12,051			21,080		(9,029)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA217ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/03/2024	10/03/2025	10/07/2025	Exercise	1	1,489,000	5984.94	23,377		10,475	(7,334)			10,475		(17,808)				0001
Purchased Call/SPX/SPXC059SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	01/28/2025	Expire	1	1,210,000	6101.24	83,490								130				0001
Purchased Call/SPX/SPXC059SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	01/28/2025	Expire	1	1,458,645	6103	97,751								95				0001
Purchased Call/SPX/SPXC05FS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	03/21/2025	Expire	1	1,002,000	5675.29	60,220								18				0001
Purchased Call/SPX/SPXC05LS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/05/2025	05/03/2027	05/07/2025	Expire	1	1,006,541	5687	57,113								27				0001
Purchased Call/SPX/SPXC05MSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	05/13/2025	Expire	1	2,648,000	5659.91	109,098								256				0001
Purchased Call/SPX/SPXC050S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	05/20/2025	Expire	1	1,485,000	5958.38	60,588								146				0001
Purchased Call/SPX/SPXC050SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	05/20/2025	Expire	1	1,016,785	5877	64,837								156				0001
Purchased Call/SPX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	06/02/2025	Expire	1	1,671,731	5907	64,329								161				0001
Purchased Call/SPX/SPXC17ESV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/05/2025	Exercise	1	2,435,000	4282.37	114,202		196,018	172,016			196,018		(24,001)				0001
Purchased Call/SPX/SPXD053SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/28/2025	08/25/2027	09/02/2025	Expire	1	1,071,524	6455	45,097								196				0001
Purchased Call/SPX/SPXD054SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	09/11/2025	Expire	1	1,428,563	6464	98,374								94				0001
Purchased Call/SPX/SPXD054SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	09/12/2025	Expire	1	1,342,000	6532.04	72,468								69				0001
Purchased Call/SPX/SPXD058S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	10/07/2025	Expire	1	1,377,000	6715.79	53,152								184				0001
Purchased Call/SPX/SPXD05ASZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2027	10/21/2025	Expire	1	1,750,000	6664.01	82,250								294				0001
Purchased Call/SPX/SPXD05FSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	11/13/2025	Expire	1	1,391,000	6832.43	64,682								159				0001
Purchased Call/SPX/SPXD05HS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/14/2025	11/11/2027	11/18/2025	Expire	1	1,060,697	6843	61,391								233				0001
Purchased Call/SPX/SPXG00BS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	09/25/2023	09/19/2025	09/23/2025	Exercise	1	1,915,345	4434	74,870		134,783	107,755			134,783		(27,028)				0001
Purchased Call/SPX/SPX815FS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	02/01/2024	01/31/2025	02/04/2025	Exercise	1	1,124,000	4906.19	13,825		22,480	21,331			22,480		(1,149)				0001
Purchased Call/SPX/SPX815GSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	02/16/2024	02/18/2025	02/20/2025	Exercise	1	1,363,000	5005.57	29,441		52,476	48,583			52,476		(3,893)				0001
Purchased Call/SPX/SPX815IS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	03/08/2024	03/07/2025	03/11/2025	Exercise	1	1,765,000	5123.69	21,357		35,300	31,444			35,300		(3,856)				0001
Purchased Call/SPX/SPX815ISP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	03/22/2024	03/24/2025	03/26/2025	Exercise	1	1,406,000	5234.18	30,510		54,834	47,942			54,834		(6,892)				0001
Purchased Call/SPX/SPX815JSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	04/11/2024	04/11/2025	04/15/2025	Exercise	1	1,218,000	5199.06	14,860		24,360	20,244			24,360		(4,116)				0001
Purchased Call/SPX/SPX815LSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	2,014,000	5099.96	24,369		40,280	32,563			40,280		(7,717)				0001
Purchased Call/SPX/SPX815VS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	10/02/2024	10/02/2025	10/06/2025	Exercise	1	1,362,000	5709.54	31,735		54,480	30,526			54,480		(23,954)				0001
Purchased Call/SPX/SPX815XSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	12/13/2024	12/12/2025	12/16/2025	Exercise	1	1,498,479	6067	18,451		29,640	11,958			29,640		(17,682)				0001
Purchased Call/SPX/SPX815ZS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	01/15/2025	01/13/2026	01/17/2025	Expire	1	1,471,535	5839	38,581								(99)				0001
Purchased Call/SPX/SPX9151SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	2,997,000	6025.99	37,463								(62)				0001
Purchased Call/SPX/SPX9155SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	03/04/2025	03/04/2026	03/06/2025	Expire	1	1,071,000	5778.15	13,495								(24)				0001
Purchased Call/SPX/SPX915CS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXKCSX06	07/16/2025	07/15/2026	07/18/2025	Expire	1	1,537,162	6249	32,278								7				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915E9Q	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/02/2025	08/31/2026	09/04/2025	Expire	1	1,285,592	6460	24,839								23				0001
Purchased Call/SPX/SPX915KSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	12/15/2025	12/15/2026	12/17/2025	Expire	1	1,131,000	6816.51	14,251								36				0001
Purchased Call/SPX/SPX921JSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/08/2024	02/07/2025	02/11/2025	Exercise	1	1,384,000	4997.91	16,885		27,680	25,949			27,680		(1,731)				0001
Purchased Call/SPX/SPX921JSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/09/2024	02/07/2025	02/11/2025	Exercise	1	1,100,000	5026.61	13,420		22,000	20,621			22,000		(1,379)				0001
Purchased Call/SPX/SPX921PSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/05/2024	04/04/2025	04/08/2025	Exercise	1	1,984,000	5204.34	24,205		39,680	33,427			39,680		(6,253)				0001
Purchased Call/SPX/SPX9210SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,343,000	5123.41	28,585		46,860	38,920			46,860		(7,940)				0001
Purchased Call/SPX/SPX921RSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/16/2024	04/16/2025	04/18/2025	Exercise	1	1,899,000	5051.41	22,978		37,980	31,334			37,980		(6,647)				0001
Purchased Call/SPX/SPX921SSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/25/2024	04/25/2025	04/29/2025	Exercise	1	1,519,000	5300.84	22,937		75,950	68,707			75,950		(7,243)				0001
Purchased Call/SPX/SPX921VS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/15/2024	05/13/2025	05/15/2025	Exercise	1	1,119,561	5232	27,499		44,725	34,670			44,725		(10,055)				0001
Purchased Call/SPX/SPX921WSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/23/2024	05/23/2025	05/28/2025	Exercise	1	1,668,000	5267.84	20,850		33,360	25,136			33,360		(8,224)				0001
Purchased Call/SPX/SPX921WSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/06/2024	06/06/2025	06/10/2025	Exercise	1	1,066,000	5352.96	13,218		21,320	15,608			21,320		(5,712)				0001
Purchased Call/SPX/SPX921ZSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/25/2024	06/25/2025	06/27/2025	Exercise	1	1,623,000	5469.3	20,450		32,460	22,601			32,460		(9,859)				0001
Purchased Call/SPX/SPXA211SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/24/2024	07/23/2025	07/25/2025	Exercise	1	1,061,917	5560	11,055		21,201	15,002			21,201		(6,199)				0001
Purchased Call/SPX/SPXA211SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/02/2024	08/01/2025	08/05/2025	Exercise	1	1,013,000	5346.56	12,460		20,260	12,923			20,260		(7,338)				0001
Purchased Call/SPX/SPXA213S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/19/2024	08/19/2025	08/21/2025	Exercise	1	1,055,000	5608.25	11,394		17,935	10,716			17,935		(7,219)				0001
Purchased Call/SPX/SPXA214S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/30/2024	08/29/2025	09/03/2025	Exercise	1	1,163,148	5592	13,630		21,216	12,104			21,216		(9,112)				0001
Purchased Call/SPX/SPXA217SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/26/2024	09/25/2025	09/29/2025	Exercise	1	1,048,012	5727	24,670		41,907	23,610			41,907		(18,297)				0001
Purchased Call/SPX/SPXA217SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/01/2024	10/01/2025	10/03/2025	Exercise	1	1,055,000	5708.75	24,687		42,200	23,634			42,200		(18,566)				0001
Purchased Call/SPX/SPXA21AS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/05/2024	11/03/2025	11/05/2025	Exercise	1	1,224,338	5721	30,277		49,005	23,341			49,005		(25,664)				0001
Purchased Call/SPX/SPXA21BS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/13/2024	11/12/2025	11/14/2025	Exercise	1	1,024,595	5992	23,737		22,396	1,741			22,396		(20,655)				0001
Purchased Call/SPX/SPXA21BSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/20/2024	11/19/2025	11/21/2025	Exercise	1	1,606,790	5907	19,513		32,096	14,739			32,096		(17,357)				0001
Purchased Call/SPX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Exercise	1	1,579,000	5969.34	20,053		31,580	13,532			31,580		(18,048)				0001
Purchased Call/SPX/SPXA21GS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	1,904,000	5970.84	24,181		38,080	13,966			38,080		(24,114)				0001
Purchased Call/SPX/SPXA21YSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/11/2025	07/09/2026	07/15/2025	Expire	1	1,047,222	6271	13,497								41				0001
Purchased Call/SPX/SPXB218S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/16/2025	12/15/2026	12/18/2025	Expire	1	1,329,219	6817	26,101								66				0001
Purchased Call/SPX/SPXB218S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/16/2025	12/15/2026	12/18/2025	Expire	1	1,111,091	6817	33,948								86				0001
Purchased Call/SPX/SPXC053S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	11/28/2025	Expire	1	1,219,000	6286.74	16,457			(14,870)					(14,870)				0001
Purchased Call/SPX/SPXC17VSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2025	05/05/2025	Exercise	1	1,075,000	5018.39	12,900		21,500	17,236			21,500		(4,264)				0001
Purchased Call/SPX/SPXD171SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2025	09/05/2025	Exercise	1	1,101,000	5805.38	17,066		26,884	15,366			26,884		(11,518)				0001
Purchased Call/SPX/SPXE174S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2026	08/05/2025	Expire	1	1,654,000	6549.91	25,637								95				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17DSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2026	09/23/2025	Expire	1	1,029,834	6932	15,942								83				0001
Purchased Call/SPX/SPXH004SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/22/2024	02/21/2025	02/25/2025	Exercise	1	1,570,000	5087.03	19,154		31,400	28,694			31,400		(2,706)				0001
Purchased Call/SPX/SPXH007SN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise	1	1,726,000	5157.36	20,885		34,520	30,760			34,520		(3,760)				0001
Purchased Call/SPX/SPXI001SY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/25/2025	11/28/2025	Exercise	1	1,440,723	6003	33,240		44,832	14,498			44,953		(30,455)				0001
Purchased Call/SPX/SPXJ003S5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	1,947,000	5074.08	22,780								1				0001
Purchased Call/SPX/SPXJ003ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/25/2025	04/24/2026	04/29/2025	Expire	1	1,490,000	5525.21	17,582								12				0001
Purchased Call/SPX/SPXJ006S2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/09/2025	05/11/2026	05/13/2025	Expire	1	1,227,000	5659.91	14,847								17				0001
Purchased Call/SPX/SPXJ007SE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/14/2025	05/13/2026	05/16/2025	Expire	1	1,179,012	5866	27,509								(20)				0001
Purchased Call/SPX/SPXI00JSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/03/2024	12/01/2025	12/03/2025	Exercise	1	1,256,108	6039	29,586		31,509	4,136			31,509		(27,373)				0001
Purchased Call/SPX/SPXJ002SM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,316,000	5282.7	27,329								13				0001
Purchased Call/SPX/SPXJ006S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/09/2025	05/08/2026	05/13/2025	Expire	1	1,568,000	5942.91	28,694								32				0001
Purchased Call/SPX/SPXJ00DSI	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	07/03/2025	07/01/2026	07/08/2025	Expire	1	1,062,307	6212	26,401								111				0001
Purchased Call/SPX/SPXJ00LS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/02/2025	08/31/2026	09/04/2025	Expire	1	1,137,006	6460	35,174								33				0001
Purchased Call/SPX/SPXJ00GS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/01/2025	09/30/2026	10/03/2025	Expire	1	1,384,511	6688	48,392								67				0001
Purchased Call/SPX/SPXK13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	03/03/2025	03/05/2025	Exercise	1	1,439,000	5393.93	19,570		60,071	56,782			60,071		(3,289)				0001
Purchased Call/SPX/SPXK13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	03/12/2025	Exercise	1	1,300,000	5379.87	18,590		62,960	59,478			62,960		(3,482)				0001
Purchased Call/SPX/SPXK13TSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	03/19/2025	Exercise	1	1,251,000	5372.94	18,390		62,550	58,750			62,550		(3,800)				0001
Purchased Call/SPX/SPXL13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/24/2025	07/28/2025	Exercise	1	1,283,438	5415	16,709		25,359	15,838			25,359		(9,521)				0001
Purchased Call/SPX/SPXM13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	11/13/2025	Expire	1	1,022,000	6295.32	13,490			(11,664)					(11,664)				0001
Purchased Call/SPX/SPXM13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2024	12/02/2025	12/04/2025	Exercise	1	1,415,247	6048	18,041		27,378	10,636			27,378		(16,742)				0001
Purchased Call/SPX/SPXN130S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	02/19/2025	Expire	1	1,155,000	6420.36	15,362								(15)				0001
Purchased Call/SPX/SPXN132SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	03/04/2025	Expire	1	1,291,883	5899	15,553								(16)				0001
Purchased Call/SPX/SPXN133SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2025	03/03/2026	03/06/2025	Expire	1	1,006,341	6143	16,457								(30)				0001
Purchased Call/SPX/SPXN133SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2025	03/05/2026	03/07/2025	Expire	1	1,091,000	5842.63	13,638								(24)				0001
Purchased Call/SPX/SPXN13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	05/09/2025	Expire	1	1,006,642	5624	11,712								(10)				0001
Purchased Call/SPX/SPXN13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	07/29/2025	Expire	1	1,733,000	6388.64	22,182								77				0001
Purchased Call/SPX/SPXN13IISH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	08/12/2025	Expire	1	1,421,000	6389.45	18,047								71				0001
Purchased Call/SPX/SPXO130SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	09/03/2025	Expire	1	1,270,000	6460.26	16,129								103				0001
Purchased Call/SPX/SPXO137SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2025	09/30/2026	10/03/2025	Expire	1	1,163,792	6688	19,070								26				0001
Purchased Call/SPX/SPXO139SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	1,298,000	6552.51	16,355								131				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2025	12/02/2026	12/08/2025	Expire	1	1,250,897	6836	14,946								113				0001
Purchased Call/SPX/SPX013MS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,209,000	6834.5	27,392								218				0001
Purchased Call/SPX/SPX013MS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	12/23/2025	Expire	1	1,282,541	6750	16,940								135				0001
Purchased Call/SPX/SPXA218SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	10/10/2024	10/10/2025	10/15/2025	Expire	1	1,429,000	6069.05	21,864						(17,127)		(17,127)				0001
Purchased Call/SPX/SPXA218SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	10/14/2024	10/14/2025	10/16/2025	Exercise	1	1,082,000	5859.85	25,102		38,772	18,994			38,772		(19,778)				0001
Purchased Call/SPX/SPXA219S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	10/16/2024	10/15/2025	10/17/2025	Exercise	1	1,517,783	5815	46,735		67,765	30,713			67,765		(37,052)				0001
Purchased Call/SPX/SPXA21BSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	11/15/2024	11/14/2025	11/18/2025	Exercise	1	2,672,000	5870.62	33,934		53,440	23,559			53,440		(29,881)				0001
Purchased Call/SPX/SPXA21BSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Exercise	1	1,049,000	5969.34	13,322		20,980	8,990			20,980		(11,990)				0001
Purchased Call/SPX/SPXA21BSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	11/22/2024	11/24/2025	11/26/2025	Exercise	1	999,000	5969.34	11,588		17,982	7,543			17,982		(10,439)				0001
Purchased Call/SPX/SPXA21KSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/17/2025	01/16/2026	01/22/2025	Expire	1	1,931,000	5996.66	24,524								(53)				0001
Purchased Call/SPX/SPXB215SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	11/17/2025	11/13/2026	11/19/2025	Expire	1	1,111,128	6734	32,592								69				0001
Purchased Call/SPX/SPXC17WSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2025	05/21/2025	Exercise	1	1,660,000	5303.27	37,018		66,400	52,327			66,400		(14,073)				0001
Purchased Call/SPX/SPXC17XSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	05/28/2025	Exercise	1	1,319,000	5569.96	17,411		49,369	42,482			49,369		(6,887)				0001
Purchased Call/SPX/SPXC17YS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2025	06/13/2025	Exercise	1	1,271,000	5375.32	15,888		25,420	18,373			25,420		(7,047)				0001
Purchased Call/SPX/SPXD172S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2025	09/19/2025	Exercise	1	1,018,000	5916.31	14,965		16,933	6,256			16,933		(10,677)				0001
Purchased Call/SPX/SPXE17DSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	1,436,899	6622	34,164								177				0001
Purchased Call/SPX/SPXH00FSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/17/2024	04/17/2025	04/21/2025	Exercise	1	1,204,000	5273.32	19,384		60,200	54,540			60,200		(5,660)				0001
Purchased Call/SPX/SPXH002S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/17/2024	07/17/2025	07/21/2025	Expire	1	1,239,000	5867.68	17,718			(9,615)					(9,615)				0001
Purchased Call/SPX/SPXI00JSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	12/02/2024	11/28/2025	12/02/2025	Exercise	1	1,339,188	6032	33,899		36,969	5,713			36,969		(31,255)				0001
Purchased Call/SPX/SPXI00KSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,309,000	6090.27	29,555		21,520	(6,229)			21,520		(27,749)				0001
Purchased Call/SPX/SPXI00XSB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	03/12/2025	03/10/2026	03/14/2025	Expire	1	1,069,272	5598	24,635								(42)				0001
Purchased Call/SPX/SPXJ003S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/21/2025	04/20/2026	04/23/2025	Expire	1	1,526,700	5283	14,693								(16)				0001
Purchased Call/SPX/SPXJ004SV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	05/01/2025	04/28/2026	05/05/2025	Expire	1	1,224,492	5541	29,915								25				0001
Purchased Call/SPX/SPXJ004SW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	05/01/2025	04/30/2026	05/05/2025	Expire	1	1,392,265	5569	44,700								40				0001
Purchased Call/SPX/SPXJ00USK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	11/06/2025	11/05/2026	11/10/2025	Expire	1	1,275,992	6787	27,818								185				0001
Purchased Call/SPX/SPXK13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	01/22/2025	Exercise	1	1,020,000	4976.17	14,280		51,000	50,372			51,000		(628)				0001
Purchased Call/SPX/SPXK13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	2,068,000	4894.16	25,643		41,360	39,726			41,360		(1,634)				0001
Purchased Call/SPX/SPXK13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	1,815,000	5117.09	21,962		36,300	31,908			36,300		(4,392)				0001
Purchased Call/SPX/SPXM130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	12/18/2025	Exercise	1	1,076,000	6074.08	11,298		17,216	6,354			17,216		(10,862)				0001
Purchased Call/SPX/SPXN134SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire	1	1,615,000	5638.94	19,380								(11)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN1366P	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	03/25/2025	Expire	1	1,843,000	5667.56	22,116								(8)				0001
Purchased Call/SPX/SPXN13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	06/03/2025	Expire	1	1,867,000	5911.69	22,777								40				0001
Purchased Call/SPX/SPXN13P6A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	07/08/2025	Expire	1	1,517,000	6279.35	19,266								82				0001
Purchased Call/SPX/SPXN13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	1,176,850	6361	15,553								54				0001
Purchased Call/SPX/SPXN132SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	08/22/2025	Expire	1	1,195,320	6426	14,562								11				0001
Purchased Call/SPX/SPXO138SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	10/07/2025	Expire	1	1,755,000	6715.79	23,693								133				0001
Purchased Call/SPX/SPXO13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	10/28/2025	Expire	1	998,000	7131.27	14,172								89				0001
Purchased Call/SPX/SPXO13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2025	10/27/2026	10/31/2025	Expire	1	1,258,951	6880	15,410								28				0001
Purchased Call/SPX/SPXO13ES5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	11/04/2025	Expire	1	1,528,000	6840.2	18,947								122				0001
Purchased Call/SPX/SPXO13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	11/12/2025	Expire	1	2,015,000	6728.8	24,986								225				0001
Purchased Call/SPX/SPXO13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	11/18/2025	Expire	1	1,837,000	6734.11	22,779								156				0001
Purchased Call/SPX/SPX821KSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/24/2023	02/21/2025	02/25/2025	Exercise	1	1,150,307	3994	54,003		97,920	94,116			97,920		(3,804)				0001
Purchased Call/SPX/SPXA05JS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	02/27/2025	Exercise	1	1,820,000	3970.04	82,992		148,330	142,060			148,330		(6,270)				0001
Purchased Call/SPX/SPXA05J5L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/02/2023	02/28/2025	03/04/2025	Exercise	1	1,426,942	3964	61,110		107,640	102,751			107,640		(4,889)				0001
Purchased Call/SPX/SPXA05KSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	03/13/2025	Exercise	1	1,840,000	3861.59	84,640		153,640	145,618			153,640		(8,022)				0001
Purchased Call/SPX/SPXA05TSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	05/20/2025	Exercise	1	1,975,416	4159	96,097		166,725	148,831			166,725		(17,894)				0001
Purchased Call/SPX/SPXA21LSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/03/2025	02/03/2027	02/05/2025	Expire	1	1,251,000	5994.57	48,038								6				0001
Purchased Call/SPX/SPXA21NSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/21/2025	02/19/2027	02/25/2025	Expire	1	1,284,000	6013.13	83,332								147				0001
Purchased Call/SPX/SPXA21QS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/04/2025	04/02/2027	04/08/2025	Expire	1	1,111,683	5397	46,663								97				0001
Purchased Call/SPX/SPXB051SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	08/14/2025	Exercise	1	1,539,000	4464.05	62,483		103,883	84,743			103,883		(19,140)				0001
Purchased Call/SPX/SPXB056SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/23/2023	10/21/2025	10/23/2025	Exercise	1	1,039,143	4224	39,525		67,650	51,721			67,650		(15,930)				0001
Purchased Call/SPX/SPXB057S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/25/2023	10/17/2025	10/21/2025	Exercise	1	1,349,637	4285	49,581		89,459	69,586			89,459		(19,874)				0001
Purchased Call/SPX/SPXM13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	01/22/2025	Expire	1	1,550,000	6296.49	20,615								(45)				0001
Purchased Call/SPX/SPXM13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	02/05/2025	Expire	1	1,218,000	6294.3	17,296								(39)				0001
Purchased Call/SPX/SPXN134SII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	03/18/2025	Expire	1	1,130,000	5638.94	14,464								(7)				0001
Purchased Call/SPX/SPXN138SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,569,000	5580.94	30,828								(5)				0001
Purchased Call/SPX/SPXN13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	06/23/2025	Expire	1	1,947,000	5980.87	24,727								90				0001
Purchased Call/SPX/SPXN130S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	07/01/2025	Expire	1	1,234,000	6173.07	15,548								41				0001
Purchased Call/SPX/SPXN13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2025	07/14/2026	07/18/2025	Expire	1	1,282,540	6256	16,306								3				0001
Purchased Call/SPX/SPXO132ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	09/16/2025	Expire	1	2,033,000	6584.29	25,819								128				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX01375S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	09/30/2025	Expire	1	2,505,000	6643.7	31,814								171				0001
Purchased Call/SPX/SPX0137SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	10/01/2025	Expire	1	1,268,000	6661.21	16,104								22				0001
Purchased Call/SPX/SPX821NSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/12/2023	04/11/2025	04/15/2025	Exercise	1	1,314,622	4108	67,664		120,319	111,025			120,319		(9,295)				0001
Purchased Call/SPX/SPX821WSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2025	07/08/2025	Exercise	1	1,720,000	4455.59	84,624		141,040	119,768			141,040		(21,272)				0001
Purchased Call/SPX/SPXA05LSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/17/2023	03/17/2025	03/19/2025	Exercise	1	2,003,000	3916.64	92,739		168,252	158,685			168,252		(9,567)				0001
Purchased Call/SPX/SPXA05MS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2025	03/21/2025	Exercise	1	1,268,336	3927	83,076		150,519	141,720			150,519		(8,799)				0001
Purchased Call/SPX/SPXA05PS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/10/2023	04/04/2025	04/08/2025	Exercise	1	1,771,603	4101	80,430		142,129	131,783			142,129		(10,346)				0001
Purchased Call/SPX/SPXA05RS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	04/29/2025	Exercise	1	2,074,000	4071.63	96,856		172,142	156,996			172,142		(15,146)				0001
Purchased Call/SPX/SPXA05TS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	05/13/2025	Exercise	1	2,230,000	4137.64	104,587		185,090	166,701			185,090		(18,389)				0001
Purchased Call/SPX/SPXA05VSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2025	06/03/2025	Exercise	1	1,037,380	4166	51,956		86,652	75,974			86,652		(10,678)				0001
Purchased Call/SPX/SPXB051S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/03/2023	08/01/2025	08/05/2025	Exercise	1	1,727,000	4501.89	85,487		143,341	118,344			143,341		(24,997)				0001
Purchased Call/SPX/SPXB051ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2023	08/08/2025	08/12/2025	Exercise	1	1,287,677	4471	63,337		107,424	88,266			107,424		(19,159)				0001
Purchased Call/SPX/SPXB05CS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	12/12/2025	Exercise	1	1,753,000	4604.37	74,152		125,340	90,450			125,340		(34,889)				0001
Purchased Call/SPX/SPXG00DSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	10/05/2023	10/03/2025	10/07/2025	Exercise	1	1,548,151	4265	55,060		95,470	74,556			95,470		(20,914)				0001
Purchased Call/SPX/SPXG00FSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	10/13/2023	10/14/2025	10/16/2025	Exercise	1	1,175,000	4327.78	39,128		66,388	51,016			66,388		(15,372)				0001
Purchased Call/SPX/SPXG00JS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	11/03/2023	11/03/2025	11/05/2025	Exercise	1	1,792,000	4358.34	77,773		136,192	103,457			136,192		(32,735)				0001
Purchased Call/SPX/SPXG00RS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	12/07/2023	12/05/2025	12/09/2025	Exercise	1	1,510,578	4564	74,306		126,441	91,799			126,441		(34,642)				0001
Purchased Call/SPX/SPXH131WS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/07/2025	01/09/2025	Exercise	1	1,110,584	3897	51,668		91,199	90,769			91,199		(430)				0001
Purchased Call/SPX/SPXH131YSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/17/2025	01/22/2025	Exercise	1	1,007,413	3920	41,277		69,903	68,990			69,903		(913)				0001
Purchased Call/SPX/SPXI00YSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	03/18/2025	03/12/2027	03/20/2025	Expire	1	1,047,388	5601	66,982								19				0001
Purchased Call/SPX/SPXI133SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025	02/19/2025	Exercise	1	2,018,000	4079.09	93,030		164,467	158,805			164,467		(5,662)				0001
Purchased Call/SPX/SPXJ001S5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/08/2025	04/25/2025	04/10/2025	Exercise	1	30,900,000	5500		146,220	75,633	(70,587)			75,633		(146,220)				0001
Purchased Call/SPX/SPXJ00ESH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/11/2025	07/09/2027	07/15/2025	Expire	1	1,178,000	6259.75	45,706								129				0001
Purchased Call/SPX/SPXJ133SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	07/22/2025	Exercise	1	1,322,514	4560	55,834		92,801	77,552			92,801		(15,248)				0001
Purchased Call/SPX/SPXJ13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	08/28/2025	Exercise	1	2,018,000	4405.71	83,343		141,260	114,128			141,260		(27,132)				0001
Purchased Call/SPX/SPXJ131SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2023	09/12/2025	09/16/2025	Exercise	1	1,549,344	4465	67,762		113,469	89,827			113,469		(23,642)				0001
Purchased Call/SPX/SPXJ13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/28/2023	09/26/2025	09/30/2025	Exercise	1	1,171,077	4274	45,796		77,268	60,339			77,268		(16,929)				0001
Purchased Call/SPX/SPXJ13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2023	10/03/2025	10/07/2025	Exercise	1	1,926,000	4229.45	80,122		138,672	108,448			138,672		(30,224)				0001
Purchased Call/SPX/SPXO13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	12/31/2025	Expire	1	1,455,000	6905.74	18,042								49				0001
Purchased Call/SPX/SPXA051SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025	02/12/2025	Exercise	1	1,724,000	4090.46	77,752		137,920	133,642			137,920		(4,278)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA05NS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2023	03/21/2025	03/25/2025	Exercise	1	1,616,236	3981	82,483		151,438	142,413			151,438		(9,025)				0001
Purchased Call/SPX/SPXA05NST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	04/07/2025	Exercise	1	2,227,000	4124.51	112,686		202,657	188,436			202,657		(14,221)				0001
Purchased Call/SPX/SPXA05RS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/25/2023	04/17/2025	04/21/2025	Exercise	1	1,248,532	4134	65,468		121,405	111,780			121,405		(9,625)				0001
Purchased Call/SPX/SPXA05TS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	05/13/2025	Exercise	1	1,922,506	4126	106,378		191,526	172,745			191,526		(18,781)				0001
Purchased Call/SPX/SPXA05USX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	05/20/2025	Exercise	1	1,268,828	4133	61,332		104,073	92,605			104,073		(11,468)				0001
Purchased Call/SPX/SPXA05VSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2025	06/02/2025	Exercise	1	1,030,157	4205	52,009		90,895	80,307			90,895		(10,588)				0001
Purchased Call/SPX/SPXA05XSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	06/27/2025	Exercise	1	2,390,000	4348.33	113,047		190,005	162,868			190,005		(27,137)				0001
Purchased Call/SPX/SPXA21NS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	02/26/2025	Expire	1	1,108,608	6125	73,555						15						0001
Purchased Call/SPX/SPXA21PSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	04/07/2025	Expire	1	1,085,972	5598	64,121						133						0001
Purchased Call/SPX/SPXA21PSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	04/07/2025	Expire	1	1,079,449	5772	54,841						114						0001
Purchased Call/SPX/SPXA21USF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2027	05/23/2025	Expire	1	1,705,000	5844.61	115,770						61						0001
Purchased Call/SPX/SPXB059SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	11/13/2025	Exercise	1	1,553,000	4415.24	67,090		114,146	85,261			114,146		(28,885)				0001
Purchased Call/SPX/SPXB05E8E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	12/29/2025	Exercise	1	1,734,000	4754.63	73,175		123,981	88,097			123,981		(35,884)				0001
Purchased Call/SPX/SPXC05BSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	02/19/2025	Expire	1	1,293,000	6114.63	51,979						130						0001
Purchased Call/SPX/SPXC05HSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	04/01/2025	Expire	1	1,011,000	5580.94	39,328						80						0001
Purchased Call/SPX/SPXC05JSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	04/10/2025	Expire	1	1,973,000	4982.77	140,872						1						0001
Purchased Call/SPX/SPXC05RS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	06/03/2025	Expire	1	1,248,000	5911.69	47,424						119						0001
Purchased Call/SPX/SPXC05RSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	06/05/2025	Expire	1	2,110,000	5970.37	93,051						54						0001
Purchased Call/SPX/SPXL139SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise	1	1,456,000	5568.43	19,656		50,776	43,405			50,776		(7,371)				0001
Purchased Call/SPX/SPXL13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/03/2025	06/05/2025	Exercise	1	1,305,896	5287	17,483		25,935	18,463			25,935		(7,472)				0001
Purchased Call/SPX/SPXL13GSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/12/2025	06/16/2025	Exercise	1	1,188,282	5426	14,881		23,652	16,936			23,652		(6,715)				0001
Purchased Call/SPX/SPXL13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	06/24/2025	Exercise	1	1,702,000	5473.17	21,275		34,040	24,021			34,040		(10,019)				0001
Purchased Call/SPX/SPXM13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2024	10/22/2025	10/24/2025	Exercise	1	1,024,174	5852	11,631		19,600	10,154			19,600		(9,446)				0001
Purchased Call/SPX/SPXM13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	11/05/2025	Exercise	1	1,357,000	6015.24	21,034		24,491	6,760			24,491		(17,731)				0001
Purchased Call/SPX/SPXM13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	11/19/2025	Expire	1	1,359,000	6164.15	19,977		(17,611)				(17,611)		(17,611)				0001
Purchased Call/SPX/SPXM13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2025	Exercise	1	1,265,000	6051.09	16,066		25,300	9,898			25,300		(15,402)				0001
Purchased Call/SPX/SPXM13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2024	12/17/2025	12/19/2025	Expire	1	1,150,378	6357	10,944		(10,670)				(10,670)		(10,670)				0001
Purchased Call/SPX/SPXM13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	12/23/2025	Exercise	1	1,434,000	5930.85	18,355		28,680	10,733			28,680		(17,947)				0001
Purchased Call/SPX/SPXN13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2025	06/25/2026	06/30/2025	Expire	1	1,382,922	6092	18,301						47						0001
Purchased Call/SPX/SPXN13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	08/05/2025	Expire	1	1,104,000	6238.01	14,131						52						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13IIS I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	08/12/2025	Expire	1	1,250,000	6708.92	17,250								67				0001
Purchased Call/SPX/SPXN13YSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	08/19/2025	Expire	1	1,056,000	6449.8	13,411								55				0001
Purchased Call/SPX/SPXN13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	08/19/2025	Expire	1	1,558,000	6772.29	21,345								88				0001
Purchased Call/SPX/SPXO13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/15/2026	10/21/2025	Expire	1	1,032,288	6660	15,374								93				0001
Purchased Call/SPX/SPXO13HSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	11/19/2025	Expire	1	1,168,000	7006.03	19,389								41				0001
Purchased Call/SPX/SPXO13KSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	12/16/2025	Expire	1	2,082,000	6827.41	26,025								200				0001
Purchased Call/SPX/SPXB21IISY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/05/2023	07/01/2025	07/03/2025	Exercise	1	1,314,053	4439	62,444	104,785	89,196			104,785		(15,590)				0001
Purchased Call/SPX/SPX9213SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	08/19/2025	Exercise	1	1,094,000	4370.36	54,044	92,443	75,596			92,443		(16,847)				0001
Purchased Call/SPX/SPXA05HS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/03/2023	02/03/2025	02/05/2025	Exercise	1	1,594,000	4136.48	73,165	129,114	125,793			129,114		(3,321)				0001
Purchased Call/SPX/SPXA05JSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	03/05/2025	Exercise	1	1,676,000	4045.64	74,750	131,566	125,294			131,566		(6,272)				0001
Purchased Call/SPX/SPXA05KSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2025	03/11/2025	Exercise	1	1,916,139	3984	86,609	157,767	150,002			157,767		(7,765)				0001
Purchased Call/SPX/SPXA05RS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/25/2023	04/23/2025	04/25/2025	Exercise	1	1,116,142	4134	57,977	107,460	98,528			107,460		(8,932)				0001
Purchased Call/SPX/SPXA05SS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	05/06/2025	Exercise	1	2,859,000	4090.75	146,953	261,599	237,174			261,599		(24,425)				0001
Purchased Call/SPX/SPXB211ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	09/23/2025	Expire	1	1,456,000	6664.36	52,853								177				0001
Purchased Call/SPX/SPXC05ASF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	02/04/2025	Expire	1	1,039,000	6040.53	60,678								98				0001
Purchased Call/SPX/SPXC05ASP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	02/12/2025	Expire	1	1,013,741	6070	71,583								11				0001
Purchased Call/SPX/SPXC05BSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	02/19/2025	Expire	1	1,825,000	6114.63	59,313								148				0001
Purchased Call/SPX/SPXC05MSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	05/13/2025	Expire	1	1,791,000	5659.91	116,236								273				0001
Purchased Call/SPX/SPXC05USF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	06/16/2025	Expire	1	2,048,214	6024	133,484								348				0001
Purchased Call/SPX/SPXC05VSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/18/2025	06/14/2027	06/23/2025	Expire	1	1,099,972	5978	74,257								273				0001
Purchased Call/SPX/SPXC05ZS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2027	08/05/2025	Expire	1	1,605,000	6238.01	77,843								232				0001
Purchased Call/SPX/SPXC17CSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2023	04/17/2025	04/21/2025	Exercise	1	1,078,000	4154.52	49,804	87,318	80,056			87,318		(7,262)				0001
Purchased Call/SPX/SPXC17DSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	05/14/2025	Exercise	1	1,294,000	4124.08	50,078	87,345	78,321			87,345		(9,024)				0001
Purchased Call/SPX/SPXD052S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	08/19/2025	Expire	1	1,143,648	6461	77,521								240				0001
Purchased Call/SPX/SPXD05MSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2027	12/12/2025	Expire	1	1,076,000	6886.68	44,439								58				0001
Purchased Call/SPX/SPXG00GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/10/2025	10/15/2025	Exercise	1	1,211,172	4372	45,691	77,284	59,438			77,284		(17,846)				0001
Purchased Call/SPX/SPXH13IISC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025	01/16/2025	Exercise	1	1,448,000	3999.09	52,128	93,396	92,464			93,396		(932)				0001
Purchased Call/SPX/SPXH13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2023	01/23/2025	01/27/2025	Exercise	1	1,116,625	3988	45,657	79,519	78,140			79,519		(1,380)				0001
Purchased Call/SPX/SPXI13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	06/10/2025	Exercise	1	1,221,000	4283.85	58,120	98,901	86,464			98,901		(12,437)				0001
Purchased Call/SPX/SPXJ00OS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/03/2025	04/02/2027	04/07/2025	Expire	1	1,323,000	5396.52	73,691								153				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ003S8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/21/2025	04/16/2027	04/23/2025	Expire	1	1,732,235	5281	95,730								40				0001
Purchased Call/SPX/SPXJ132S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/10/2023	07/10/2025	07/14/2025	Exercise	1	1,806,000	4409.53	87,591		146,286	123,457			146,286		(22,829)				0001
Purchased Call/SPX/SPXC05ASE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	02/04/2025	Expire	1	1,100,000	6040.53	35,200								57				0001
Purchased Call/SPX/SPXC05ESA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	03/12/2025	Expire	1	1,204,172	5762	74,396								19				0001
Purchased Call/SPX/SPXC05GS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	03/25/2025	Expire	1	1,236,421	5672	52,608								104				0001
Purchased Call/SPX/SPXC05ZS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	08/05/2025	Expire	1	1,275,000	6238.01	45,645								136				0001
Purchased Call/SPX/SPXC177SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2025	01/14/2025	Exercise	1	1,407,000	3919.25	59,516		112,560	111,825			112,560		(735)				0001
Purchased Call/SPX/SPXC17GS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	07/01/2025	Exercise	1	1,186,521	4378	59,869		100,271	85,654			100,271		(14,616)				0001
Purchased Call/SPX/SPXD052SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	08/26/2025	Expire	1	1,554,000	6466.91	57,653								181				0001
Purchased Call/SPX/SPXD055S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	09/12/2025	09/09/2027	09/16/2025	Expire	1	1,329,699	6518	42,738								142				0001
Purchased Call/SPX/SPXD058S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	10/06/2025	Expire	1	1,220,000	6715.35	37,454								129				0001
Purchased Call/SPX/SPXD05KSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2027	12/05/2025	Expire	1	1,439,000	6849.72	54,970								70				0001
Purchased Call/SPX/SPXF00V9P	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/17/2023	07/17/2025	07/21/2025	Exercise	1	1,393,000	4522.79	67,282		112,833	94,651			112,833		(18,182)				0001
Purchased Call/SPX/SPXG005S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/31/2023	08/28/2025	09/02/2025	Exercise	1	1,124,813	4428	67,716		113,284	90,900			113,284		(22,385)				0001
Purchased Call/SPX/SPXG00JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	11/04/2025	Exercise	1	1,151,015	4201	56,058		90,694	67,201			90,694		(23,493)				0001
Purchased Call/SPX/SPXH13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/03/2023	01/03/2025	01/07/2025	Exercise	1	1,656,000	3824.14	72,036		136,620	136,422			136,620		(198)				0001
Purchased Call/SPX/SPXI13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/04/2023	05/02/2025	05/06/2025	Exercise	1	1,546,145	4145	74,682		139,875	127,411			139,875		(12,464)				0001
Purchased Call/SPX/SPXI13USE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/12/2023	06/06/2025	06/10/2025	Exercise	1	1,004,795	4276	57,970		98,230	85,722			98,230		(12,508)				0001
Purchased Call/SPX/SPXJ004SL	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6WBS6QX2D1JB57QP30	04/29/2025	06/13/2025	05/01/2025	Exercise	1	16,575,000	5700		133,065	415,457	282,392			415,457		(133,065)				0001
Purchased Call/SPX/SPXJ13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/16/2023	08/15/2025	08/19/2025	Exercise	1	1,536,215	4440	72,463		123,868	101,373			123,868		(22,495)				0001
Purchased Call/SPX/SPXJ131SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/15/2023	09/17/2025	09/19/2025	Exercise	1	2,746,000	4450.32	118,902		200,458	158,214			200,458		(42,244)				0001
Purchased Call/SPX/SPXJ13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/30/2023	10/28/2025	10/30/2025	Exercise	1	1,244,667	4121	48,308		82,447	62,512			82,447		(19,934)				0001
Purchased Call/SPX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2027	08/04/2025	Expire	1	1,306,977	6375	87,668								261				0001
Purchased Call/SPX/SPXC17JSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2023	09/12/2025	09/16/2025	Exercise	1	1,257,547	4475	64,324		111,275	88,677			111,275		(22,598)				0001
Purchased Call/SPX/SPXD053SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	08/28/2025	Expire	1	1,098,817	6464	73,180								66				0001
Purchased Call/SPX/SPXD057SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	09/29/2025	09/24/2027	10/01/2025	Expire	1	2,236,771	6637	151,027								155				0001
Purchased Call/SPX/SPXD05KS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	12/01/2025	11/26/2027	12/03/2025	Expire	1	1,024,977	6833	66,989								85				0001
Purchased Call/SPX/SPXG00LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/07/2025	11/12/2025	Exercise	1	1,622,223	4373	73,465		122,801	91,301			122,801		(31,500)				0001
Purchased Call/SPX/SPXG00PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	12/02/2025	Exercise	1	1,042,637	4553	47,412		81,066	59,420			81,066		(21,646)				0001
Purchased Call/SPX/SPXI13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/01/2023	04/25/2025	04/29/2025	Exercise	1	1,298,144	4147	61,861		106,106	96,352			106,106		(9,754)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ008SX	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/27/2025	02/20/2026	05/29/2025	Expire	1	5,900,000	6100	308,090								(716)				0001
Purchased Call/SPX/SPXJ00CST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/25/2025	06/25/2027	06/27/2025	Expire	1	1,071,000	6092.16	49,052								32				0001
Purchased Call/SPX/SPXJ133S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2025	07/17/2025	Exercise	1	1,030,000	4505.42	47,277		78,795	66,132			78,795		(12,663)				0001
Purchased Call/SPX/SPXJ134S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/22/2025	07/24/2025	Exercise	1	1,522,000	4536.34	67,272		111,106	92,440			111,106		(18,666)				0001
Purchased Call/SPX/SPXJ138SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/01/2025	08/05/2025	Exercise	1	1,249,700	4495	59,061		97,578	80,260			97,578		(17,318)				0001
Purchased Call/SPX/SPXJ13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2025	08/21/2025	Exercise	1	1,590,798	4382	67,155		113,618	92,372			113,618		(21,246)				0001
Purchased Call/SPX/SPXJ13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2025	09/05/2025	Exercise	1	1,798,000	4515.77	78,932		133,052	106,488			133,052		(26,564)				0001
Purchased Call/SPX/SPXJ13M5Y	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2023	10/02/2025	10/06/2025	Exercise	1	2,656,156	4291	92,794		164,652	129,727			164,652		(34,925)				0001
Purchased Call/SPX/SPXK135S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2025	12/19/2025	Exercise	1	1,299,000	4719.19	54,038		90,930	64,986			90,930		(25,944)				0001
Purchased Call/SPX/SPXM13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	01/07/2025	Expire	1	1,039,000	5942.47	36,885								52				0001
Purchased Call/SPX/SPXN133SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	03/02/2027	03/04/2025	Expire	1	1,160,000	5954.5	69,716								127				0001
Purchased Call/SPX/SPXN13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	04/29/2025	Expire	1	1,113,000	5525.21	67,114								151				0001
Purchased Call/SPX/SPXN13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/28/2025	04/29/2025	Expire	1	5,475,000	5650		1,355		(1,355)					(1,355)				0001
Purchased Call/SPX/SPXN13EST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	05/06/2025	Expire	1	1,378,000	5686.67	55,671								128				0001
Purchased Call/SPX/SPXN13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	05/19/2025	Expire	1	1,201,581	5890	42,711								102				0001
Purchased Call/SPX/SPXN13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/04/2027	06/10/2025	Expire	1	1,970,000	6000.36	80,967								208				0001
Purchased Call/SPX/SPXO133SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	09/16/2025	Expire	1	2,017,000	6584.29	73,217								242				0001
Purchased Call/SPX/SPX815CSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/03/2024	01/03/2025	01/07/2025	Exercise	1	2,006,000	4704.81	61,384		100,300	99,963			100,300		(337)				0001
Purchased Call/SPX/SPX815DS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/10/2024	01/07/2025	01/09/2025	Exercise	1	1,503,117	4697	101,078		183,359	181,679			183,359		(1,680)				0001
Purchased Call/SPX/SPX815DS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/10/2024	01/09/2025	01/10/2025	Exercise	1	2,934,761	4757	181,305		349,838	345,842			349,838		(3,996)				0001
Purchased Call/SPX/SPX815DS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/12/2024	01/15/2025	01/17/2025	Exercise	1	2,134,000	4783.83	124,626		245,410	240,617			245,410		(4,793)				0001
Purchased Call/SPX/SPX815DS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/16/2024	01/16/2025	01/21/2025	Exercise	1	2,487,000	4765.98	130,816		242,483	237,092			242,483		(5,391)				0001
Purchased Call/SPX/SPX815DS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2024	01/22/2025	01/24/2025	Exercise	1	3,013,000	4850.43	169,933		325,404	315,600			325,404		(9,804)				0001
Purchased Call/SPX/SPXJ132SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/03/2025	07/08/2025	Exercise	1	1,219,921	4436	62,909		103,401	87,411			103,401		(15,989)				0001
Purchased Call/SPX/SPXJ13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/31/2023	08/29/2025	09/03/2025	Exercise	1	1,080,687	4503	47,974		80,400	64,497			80,400		(15,903)				0001
Purchased Call/SPX/SPXJ13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2025	09/12/2025	Exercise	1	3,194,000	4457.49	143,091		241,147	191,683			241,147		(49,464)				0001
Purchased Call/SPX/SPXJ13QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2025	10/21/2025	Exercise	1	2,479,000	4373.2	113,290		193,362	148,450			193,362		(44,912)				0001
Purchased Call/SPX/SPXK136S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/12/2025	12/16/2025	Exercise	1	1,179,701	4719	58,258		97,250	69,412			97,250		(27,838)				0001
Purchased Call/SPX/SPXM13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	01/28/2025	Expire	1	1,624,743	6085	58,585								91				0001
Purchased Call/SPX/SPXM13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	01/31/2025	Expire	1	1,034,263	6048	37,283								4				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM132SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	02/11/2025	Expire	1	1,081,000	6025.99	41,727								70				0001
Purchased Call/SPX/SPXM132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/11/2025	02/10/2027	02/13/2025	Expire	1	1,159,485	6071	47,072								7				0001
Purchased Call/SPX/SPXN137SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	03/25/2025	Expire	1	2,238,000	5667.56	74,749								148				0001
Purchased Call/SPX/SPXA05U5Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2025	05/23/2025	Exercise	1	1,756,585	4192	112,665		205,310	183,614			205,310		(21,696)				0001
Purchased Call/SPX/SPXA05XSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	06/12/2025	Exercise	1	2,383,000	4298.86	114,146		195,406	170,319			195,406		(25,087)				0001
Purchased Call/SPX/SPXA21M58	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/06/2025	02/03/2027	02/10/2025	Expire	1	1,112,718	6015	73,349								121				0001
Purchased Call/SPX/SPXA21SS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/11/2025	04/09/2027	04/15/2025	Expire	1	1,027,270	5268	62,788								134				0001
Purchased Call/SPX/SPXA21YST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/17/2025	07/15/2027	07/21/2025	Expire	1	1,306,843	6253	91,392								263				0001
Purchased Call/SPX/SPXB05CSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	12/16/2025	Exercise	1	1,259,296	4613	66,470		110,292	78,791			110,292		(31,500)				0001
Purchased Call/SPX/SPXB218SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/17/2025	12/15/2027	12/19/2025	Expire	1	1,070,782	6820	67,058								89				0001
Purchased Call/SPX/SPXC056SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	01/09/2025	Expire	1	1,138,588	5961	71,310								1				0001
Purchased Call/SPX/SPXC05GS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	03/25/2025	Expire	1	1,123,017	5672	70,064								139				0001
Purchased Call/SPX/SPXC05HSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	04/01/2025	Expire	1	1,021,279	5705	64,066								130				0001
Purchased Call/SPX/SPXC05LSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	05/08/2025	Expire	1	1,278,355	5582	52,409								25				0001
Purchased Call/SPX/SPXC05PSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	05/28/2025	Expire	1	2,250,000	5802.82	91,125								311				0001
Purchased Call/SPX/SPXC05TSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	06/12/2025	Expire	1	1,879,000	6038.81	77,603								47				0001
Purchased Call/SPX/SPXC05VS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	06/20/2025	Expire	1	1,706,000	5982.72	72,164								118				0001
Purchased Call/SPX/SPXC05XS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	07/22/2025	07/16/2027	07/24/2025	Expire	1	1,064,505	6299	48,420								37				0001
Purchased Call/SPX/SPXC17ES0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	05/28/2025	Exercise	1	1,020,000	4151.28	51,714		89,760	79,617			89,760		(10,143)				0001
Purchased Call/SPX/SPXC17LSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	10/28/2025	Exercise	1	1,162,000	4186.77	53,336		93,541	71,855			93,541		(21,686)				0001
Purchased Call/SPX/SPXD052S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	08/19/2025	Expire	1	2,026,000	6449.8	86,915								269				0001
Purchased Call/SPX/SPXD054SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale O2RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	09/11/2025	Expire	1	1,355,731	6487	47,330								45				0001
Purchased Call/SPX/SPXM133SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2025	12/28/2026	01/06/2025	Expire	1	1,003,101	5971	35,100								49				0001
Purchased Call/SPX/SPXN132SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	02/28/2025	Expire	1	1,412,318	5959	51,839								11				0001
Purchased Call/SPX/SPXN135SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	03/18/2025	Expire	1	1,654,000	5638.94	58,552								113				0001
Purchased Call/SPX/SPXN13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	04/29/2025	Expire	1	1,243,000	5525.21	45,494								102				0001
Purchased Call/SPX/SPXN13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	07/01/2025	Expire	1	2,865,000	6173.07	113,168								307				0001
Purchased Call/SPX/SPXN13QS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	07/08/2025	Expire	1	2,241,000	6279.35	100,173								382				0001
Purchased Call/SPX/SPXN13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2025	07/22/2027	07/24/2025	Expire	1	1,272,000	6309.62	51,389								39				0001
Purchased Call/SPX/SPXN13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	08/06/2025	Expire	1	1,214,872	6361	47,790								39				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13U5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	01/14/2025	Expire	1	1,241,000	5827.04	42,939								62				0001
Purchased Call/SPX/SPXM13Z9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	02/10/2025	Expire	1	1,669,751	6050	66,419								110				0001
Purchased Call/SPX/SPX815ES8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/24/2024	01/23/2025	01/27/2025	Exercise	1	1,751,256	4865	85,720		149,400	144,205			149,400		(5,195)				0001
Purchased Call/SPX/SPX815EGA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/24/2024	01/23/2025	01/27/2025	Exercise	1	2,733,905	4865	171,129		335,516	325,144			335,516		(10,371)				0001
Purchased Call/SPX/SPX815EGV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/29/2024	01/22/2025	01/24/2025	Exercise	1	1,934,937	4862	166,539		487,298	309,976			231,232		(6,359)	112,535			0001
Purchased Call/SPX/SPX815FS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025	02/04/2025	Exercise	1	1,509,000	4906.19	73,639		134,301	128,181			134,301		(6,120)				0001
Purchased Call/SPX/SPX815FSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025	02/04/2025	Exercise	1	7,202,287	4906	346,492		582,795	553,920			582,795		(28,874)				0001
Purchased Call/SPX/SPX815FSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/06/2024	02/06/2025	02/10/2025	Exercise	1	2,498,000	4954.23	138,139		264,788	251,126			264,788		(13,662)				0001
Purchased Call/SPX/SPX815FSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	02/11/2025	Exercise	1	3,921,122	4995	164,858		290,449	273,552			290,449		(16,897)				0001
Purchased Call/SPX/SPX815GS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,038,566	4996	89,017		153,000	143,851			153,000		(9,149)				0001
Purchased Call/SPX/SPX815HS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/20/2024	02/14/2025	02/19/2025	Exercise	1	2,439,419	5030	126,837		261,898	246,310			261,898		(15,589)				0001
Purchased Call/SPX/SPX815HS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/20/2024	02/14/2025	02/19/2025	Exercise	1	3,528,927	5006	141,437		254,506	237,123			254,506		(17,383)				0001
Purchased Call/SPX/SPX815HSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/26/2024	02/26/2025	02/28/2025	Exercise	1	2,458,000	5069.53	127,079		237,197	217,646			237,197		(19,551)				0001
Purchased Call/SPX/SPX815HSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/26/2024	02/26/2025	02/28/2025	Exercise	1	3,927,000	5069.53	225,803		441,788	407,049			441,788		(34,739)				0001
Purchased Call/SPX/SPX815ISM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,152,901	5150	109,955		204,377	182,386			204,377		(21,991)				0001
Purchased Call/SPX/SPX815IS$	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/22/2024	03/21/2025	03/25/2025	Exercise	1	4,169,000	5234.18	223,042		345,185	296,240			345,185		(48,945)				0001
Purchased Call/SPX/SPX815ISX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/28/2024	03/27/2025	03/31/2025	Exercise	1	1,695,262	5248	87,643		143,834	123,141			143,834		(20,693)				0001
Purchased Call/SPX/SPX815JS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/01/2024	03/28/2025	04/01/2025	Exercise	1	3,231,169	5254	141,130		201,067	167,259			201,067		(33,808)				0001
Purchased Call/SPX/SPX815JS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/04/2024	04/03/2025	04/07/2025	Exercise	1	1,833,846	5210	96,987		94,638	69,852			94,638		(24,785)				0001
Purchased Call/SPX/SPX815JSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/05/2024	04/04/2025	04/08/2025	Expire	1	1,569,899	5147	89,383		(23,091)				(23,091)		(23,091)				0001
Purchased Call/SPX/SPX815JSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/12/2024	04/11/2025	04/15/2025	Exercise	1	4,410,000	5123.41	239,022		206,538	140,143			206,538		(66,395)				0001
Purchased Call/SPX/SPX815KS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/16/2024	04/15/2025	04/17/2025	Exercise	1	2,561,281	5062	147,722		169,322	126,882			169,322		(42,439)				0001
Purchased Call/SPX/SPX815KS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/17/2024	04/17/2025	04/21/2025	Exercise	1	1,832,000	5022.21	100,760		95,021	65,598			95,021		(29,423)				0001
Purchased Call/SPX/SPX815KSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	04/21/2025	Exercise	1	2,250,000	4967.23	111,150		142,898	110,079			142,898		(32,819)				0001
Purchased Call/SPX/SPX815KSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/23/2024	04/22/2025	04/24/2025	Exercise	1	2,099,441	5011	121,552		115,962	78,691			115,962		(37,271)				0001
Purchased Call/SPX/SPX815LS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	04/25/2025	Exercise	1	3,478,397	5071	154,412		209,133	161,359			209,133		(47,774)				0001
Purchased Call/SPX/SPX815LS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	04/25/2025	Exercise	1	2,007,938	5071	109,205		120,724	86,937			120,724		(33,787)				0001
Purchased Call/SPX/SPXN13D9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	04/29/2025	Expire	1	1,327,000	5525.21	52,417								118				0001
Purchased Call/SPX/SPXN13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	05/12/2025	Expire	1	1,342,435	5617	54,231								127				0001
Purchased Call/SPX/SPXN13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	08/14/2025	Expire	1	1,267,000	6445.76	46,752								39				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN131Y5J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	08/19/2025	Expire	1	1,771,000	6449.8	71,371								220				0001
Purchased Call/SPX/SPXN131Y5Z	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	08/21/2025	Expire	1	1,174,000	6411.37	39,916								35				0001
Purchased Call/SPX/SPXN132S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2025	08/13/2027	08/21/2025	Expire	1	1,202,309	6464	48,483								42				0001
Purchased Call/SPX/SPXO131S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	09/03/2025	Expire	1	1,484,000	6460.26	54,018								235				0001
Purchased Call/SPX/SPXO1368K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2025	09/23/2027	09/26/2025	Expire	1	1,160,048	6667	38,283								39				0001
Purchased Call/SPX/SPX815CSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2024	01/02/2025	01/06/2025	Exercise	1	2,343,000	4742.83	126,522		234,300	233,952			234,300		(348)				0001
Purchased Call/SPX/SPX815D51	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/10/2024	01/08/2025	01/10/2025	Exercise	1	1,524,333	4764	93,414		182,080	180,274			182,080		(1,806)				0001
Purchased Call/SPX/SPX815D59	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/16/2024	01/10/2025	01/14/2025	Exercise	1	2,222,812	4780	108,350		205,995	203,271			205,995		(2,724)				0001
Purchased Call/SPX/SPX815D5F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/17/2024	01/16/2025	01/21/2025	Exercise	1	3,936,699	4766	230,256		474,951	465,436			474,951		(9,515)				0001
Purchased Call/SPX/SPX815D5L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,532,000	4839.81	91,001		178,478	174,434			178,478		(4,044)				0001
Purchased Call/SPX/SPX815D5Q	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2024	01/17/2025	01/22/2025	Exercise	1	2,724,813	4840	112,003		189,731	184,740			189,731		(4,992)				0001
Purchased Call/SPX/SPX815ESB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/25/2024	01/24/2025	01/28/2025	Exercise	1	3,645,000	4894.16	187,718		346,275	334,315			346,275		(11,960)				0001
Purchased Call/SPX/SPX815ESE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/25/2024	01/24/2025	01/28/2025	Exercise	1	1,966,563	4868	114,356		220,987	213,701			220,987		(7,286)				0001
Purchased Call/SPX/SPX815ESJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/26/2024	01/27/2025	01/29/2025	Exercise	1	2,078,000	4890.97	105,147		192,215	184,684			192,215		(7,531)				0001
Purchased Call/SPX/SPX815ESL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/26/2024	01/24/2025	01/28/2025	Exercise	1	2,486,233	4894	136,525		262,636	253,913			262,636		(8,722)				0001
Purchased Call/SPX/SPX815ESN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2024	01/29/2025	01/31/2025	Exercise	1	3,379,000	4927.93	199,699		397,033	381,671			397,033		(15,361)				0001
Purchased Call/SPX/SPX815FSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2024	02/05/2025	02/07/2025	Exercise	1	3,277,083	4943	185,302		355,370	337,504			355,370		(17,867)				0001
Purchased Call/SPX/SPX815FSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2024	02/05/2025	02/07/2025	Exercise	1	1,472,957	4943	90,014		180,589	171,910			180,589		(8,679)				0001
Purchased Call/SPX/SPX815FST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/08/2024	02/07/2025	02/11/2025	Exercise	1	3,516,522	4995	193,966		378,751	358,870			378,751		(19,880)				0001
Purchased Call/SPX/SPX815FSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/08/2024	02/07/2025	02/11/2025	Exercise	1	1,004,000	4997.91	80,822		206,525	20,789			(68,999)		(869)	112,521			0001
Purchased Call/SPX/SPX815GS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,377,000	5026.61	82,244		139,055	130,602			139,055		(8,453)				0001
Purchased Call/SPX/SPX815GS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,588,000	5026.61	132,247		248,448	234,856			248,448		(13,592)				0001
Purchased Call/SPX/SPXD0558I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	09/19/2025	Expire	1	2,092,000	6600.35	90,793								89				0001
Purchased Call/SPX/SPXD056GI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/24/2025	09/21/2027	09/26/2025	Expire	1	1,294,509	6673	85,942								87				0001
Purchased Call/SPX/SPXD057S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	09/30/2025	Expire	1	2,540,000	6643.7	86,106								293				0001
Purchased Call/SPX/SPXD058SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	10/09/2025	Expire	1	1,699,000	6714.59	50,121								53				0001
Purchased Call/SPX/SPXD05BS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/20/2025	10/15/2027	10/22/2025	Expire	1	1,407,109	6637	97,098								108				0001
Purchased Call/SPX/SPXD05D5I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	10/28/2025	Expire	1	1,229,000	6791.69	48,177								174				0001
Purchased Call/SPX/SPXD051SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/18/2025	11/15/2027	11/20/2025	Expire	1	1,932,556	6710	69,993								85				0001
Purchased Call/SPX/SPXD051SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/18/2025	11/12/2027	11/20/2025	Expire	1	1,122,155	6719	70,302								86				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05LSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/03/2027	12/10/2025	Expire	1	1,110,988	6858	71,324								92				0001
Purchased Call/SPX/SPXD17QSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	06/17/2025	Expire	1	1,612,000	5976.97	64,158								168				0001
Purchased Call/SPX/SPXF00XSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/29/2025	07/31/2025	Exercise	1	1,291,000	4582.23	52,931		87,143	71,947			87,143		(15,196)				0001
Purchased Call/SPX/SPXH132S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/24/2025	01/28/2025	Exercise	1	1,217,049	4017	60,918		108,170	106,238			108,170		(1,933)				0001
Purchased Call/SPX/SPXI138SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025	03/18/2025	Exercise	1	1,005,042	3911	51,570		91,492	86,371			91,492		(5,121)				0001
Purchased Call/SPX/SPXI13V96	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025	06/17/2025	Exercise	1	1,327,399	4366	69,850		116,433	100,707			116,433		(15,726)				0001
Purchased Call/SPX/SPXJ002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/17/2025	04/16/2027	04/21/2025	Expire	1	1,609,000	5282.7	51,810								113				0001
Purchased Call/SPX/SPXJ00ESB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	07/09/2027	07/14/2025	Expire	1	1,593,000	6280.46	72,322								204				0001
Purchased Call/SPX/SPXJ139S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/08/2025	08/12/2025	Exercise	1	1,063,351	4506	54,823		93,693	77,201			93,693		(16,492)				0001
Purchased Call/SPX/SPXJ13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2023	08/22/2025	08/26/2025	Exercise	1	1,018,404	4390	48,817		81,433	65,808			81,433		(15,624)				0001
Purchased Call/SPX/SPXK131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	12/05/2025	Exercise	1	2,645,000	4594.63	112,148		190,440	138,750			190,440		(51,690)				0001
Purchased Call/SPX/SPXN131WSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2025	08/05/2027	08/11/2025	Expire	1	1,242,949	6309	52,002								158				0001
Purchased Call/SPX/SPXO137SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2025	09/30/2027	10/02/2025	Expire	1	1,856,000	6688.46	57,350								59				0001
Purchased Call/SPX/SPXO138SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/04/2027	10/07/2025	Expire	1	2,038,000	6715.79	67,458								233				0001
Purchased Call/SPX/SPXO13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/28/2027	11/03/2025	Expire	1	1,095,644	6891	33,886								124				0001
Purchased Call/SPX/SPXO13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	10/29/2027	11/05/2025	Expire	1	1,162,264	6837	37,788								44				0001
Purchased Call/SPX/SPXO13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/03/2027	12/09/2025	Expire	1	1,194,000	6870.4	40,596								160				0001
Purchased Call/SPX/SPXO13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	12/24/2025	Expire	1	1,356,000	6878.49	47,460								64				0001
Purchased Call/SPX/SPXO13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2025	12/23/2027	12/31/2025	Expire	1	1,746,577	6931	64,303								89				0001
Purchased Call/SPX/SPX815CSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/03/2024	01/03/2025	01/07/2025	Exercise	1	2,059,000	4704.81	74,948		125,599	125,187			125,599		(412)				0001
Purchased Call/SPX/SPX815CST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/03/2024	01/03/2025	01/07/2025	Exercise	1	2,037,000	4704.81	123,442		240,366	239,688			240,366		(678)				0001
Purchased Call/SPX/SPX815CSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/04/2024	01/02/2025	01/06/2025	Exercise	1	3,851,235	4743	227,595		466,901	466,268			466,901		(632)				0001
Purchased Call/SPX/SPX815DSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/16/2024	01/10/2025	01/14/2025	Exercise	1	1,750,882	4784	101,148		212,645	210,102			212,645		(2,543)				0001
Purchased Call/SPX/SPX815DSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/19/2024	01/17/2025	01/22/2025	Exercise	1	2,394,000	4839.81	129,755		241,794	236,027			241,794		(5,767)				0001
Purchased Call/SPX/SPX815DSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,969,747	4781	128,235		237,723	232,024			237,723		(5,699)				0001
Purchased Call/SPX/SPX815DSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	01/24/2025	Exercise	1	2,800,000	4850.43	165,200		324,800	315,269			324,800		(9,531)				0001
Purchased Call/SPX/SPX815ES6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/24/2024	01/24/2025	01/28/2025	Exercise	1	4,147,000	4868.55	242,600		481,052	465,723			481,052		(15,329)				0001
Purchased Call/SPX/SPX815ES7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/24/2024	01/22/2025	01/24/2025	Exercise	1	1,925,621	4850	119,711		226,688	219,743			226,688		(6,945)				0001
Purchased Call/SPX/SPX815ESC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/25/2024	01/24/2025	01/28/2025	Exercise	1	2,447,000	4894.16	143,394		283,852	274,716			283,852		(9,136)				0001
Purchased Call/SPX/SPX815ESD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/25/2024	01/24/2025	01/28/2025	Exercise	1	2,949,710	4868	161,820		303,000	292,690			303,000		(10,310)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815E6I	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/26/2024	01/24/2025	01/28/2025	Exercise	1	2,524,000	4890.97	145,635		285,212	275,908			285,212		(9,304)				0001
Purchased Call/SPX/SPX815E9I	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/30/2024	01/30/2025	02/03/2025	Exercise	1	2,380,000	4924.97	137,088		267,750	256,828			267,750		(10,922)				0001
Purchased Call/SPX/SPX815F67	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025	02/04/2025	Exercise	1	2,209,616	4846	134,670		253,081	241,889			253,081		(11,191)				0001
Purchased Call/SPX/SPX815F5C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025	02/04/2025	Exercise	1	1,968,000	4958.61	98,203		181,056	172,872			181,056		(8,184)				0001
Purchased Call/SPX/SPX815F5H	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025	02/04/2025	Exercise	1	2,909,371	4906	175,083		318,442	303,852			318,442		(14,590)				0001
Purchased Call/SPX/SPX815F5K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/06/2024	02/03/2025	02/05/2025	Exercise	1	1,671,052	4959	91,570		178,946	170,576			178,946		(8,371)				0001
Purchased Call/SPX/SPXJ008SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/22/2026	05/28/2025	Expire	1	1,307,000	5802.82	15,815								42				0001
Purchased Call/SPX/SPXX130SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise	1	1,124,000	4890.97	13,938		22,480	21,482			22,480		(998)				0001
Purchased Call/SPX/SPXX13MSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	02/19/2025	Exercise	1	1,775,025	5014	22,051		35,401	32,699			35,401		(2,703)				0001
Purchased Call/SPX/SPXL137S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/06/2025	05/08/2025	Exercise	1	1,249,278	5184	15,154		24,101	18,810			24,101		(5,291)				0001
Purchased Call/SPX/SPXL139SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise	1	1,908,000	5303.27	23,278		38,160	29,431			38,160		(8,729)				0001
Purchased Call/SPX/SPXL139SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	05/21/2025	Exercise	1	1,797,000	5303.27	21,923		35,940	27,605			35,940		(8,335)				0001
Purchased Call/SPX/SPXM139SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	10/08/2025	Exercise	1	1,174,000	5751.07	15,027		23,480	11,972			23,480		(11,508)				0001
Purchased Call/SPX/SPXM139SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	10/07/2025	Exercise	1	1,259,687	5700	17,791		26,961	13,371			26,961		(13,590)				0001
Purchased Call/SPX/SPXM13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	12/23/2025	Exercise	1	1,249,000	5930.85	15,987		24,980	9,348			24,980		(15,632)				0001
Purchased Call/SPX/SPXM13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	01/14/2025	Expire	1	1,000,000	6118.39	15,300								(38)				0001
Purchased Call/SPX/SPXN132ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	03/04/2025	Expire	1	2,127,000	5954.5	27,226								(27)				0001
Purchased Call/SPX/SPXN133SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,110,000	5770.2	25,953								(21)				0001
Purchased Call/SPX/SPXN136SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	03/24/2025	Expire	1	1,029,213	5655	12,733								(5)				0001
Purchased Call/SPX/SPXN13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	06/17/2025	Expire	1	1,677,000	5976.97	21,130								46				0001
Purchased Call/SPX/SPXN130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	07/01/2025	Expire	1	1,111,000	6173.07	13,999								37				0001
Purchased Call/SPX/SPXN131SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	08/19/2025	Expire	1	1,555,000	6449.8	19,749								81				0001
Purchased Call/SPX/SPXO130SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	09/03/2025	Expire	1	1,290,000	6460.26	16,383								105				0001
Purchased Call/SPX/SPXO132SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/10/2026	09/16/2025	Expire	1	1,735,047	6523	23,065								115				0001
Purchased Call/SPX/SPXO134SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	09/23/2025	Expire	1	1,102,000	6664.36	14,106								73				0001
Purchased Call/SPX/SPXO13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	10/16/2025	Expire	1	1,536,000	6644.31	19,200								30				0001
Purchased Call/SPX/SPXO13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	10/21/2025	Expire	1	1,763,000	6664.01	22,390								135				0001
Purchased Call/SPX/SPXO13EST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	11/05/2025	Expire	1	1,324,000	7194.57	19,992								38				0001
Purchased Call/SPX/SPXO13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/23/2026	11/25/2025	Expire	1	1,364,000	6602.99	16,914								119				0001
Purchased Call/SPX/SPXO13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	12/03/2025	Expire	1	1,089,000	6812.63	13,613								31				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821ISB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	02/04/2025	Exercise	1	1,498,261	4071	66,740		113,345	110,595			113,345		(2,750)				0001
Purchased Call/SPX/SPX815LSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	2,612,000	5099.96	98,211		169,780	138,680			169,780		(31,100)				0001
Purchased Call/SPX/SPX815LSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	4,370,000	5099.96	199,272		360,525	297,422			360,525		(63,103)				0001
Purchased Call/SPX/SPX815LSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	4,221,000	5099.96	211,050		351,960	285,127			351,960		(66,833)				0001
Purchased Call/SPX/SPX815LSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	04/26/2024	04/28/2025	04/30/2025	Exercise	1	2,363,000	5099.96	86,013		147,688	119,964			147,688		(27,723)				0001
Purchased Call/SPX/SPX815LST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	04/29/2024	04/25/2025	04/29/2025	Exercise	1	4,732,763	5100	199,993		349,855	286,348			349,855		(63,508)				0001
Purchased Call/SPX/SPX815LSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	04/29/2024	04/25/2025	04/29/2025	Exercise	1	1,805,386	5100	81,753		144,787	118,826			144,787		(25,960)				0001
Purchased Call/SPX/SPX815MS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	04/30/2024	04/29/2025	05/01/2025	Exercise	1	3,637,597	5116	205,891		316,273	249,160			316,273		(67,114)				0001
Purchased Call/SPX/SPX815MS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	05/02/2024	05/02/2025	05/06/2025	Exercise	1	5,292,000	5064.2	241,315		436,590	355,706			436,590		(80,884)				0001
Purchased Call/SPX/SPX815MS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	05/02/2024	05/01/2025	05/05/2025	Exercise	1	5,460,008	5018	235,889		403,647	325,018			403,647		(78,630)				0001
Purchased Call/SPX/SPX815MSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	05/03/2024	05/02/2025	05/06/2025	Exercise	1	2,149,608	5058	129,680		235,025	191,438			235,025		(43,587)				0001
Purchased Call/SPX/SPX815MSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	05/07/2024	05/07/2025	05/09/2025	Exercise	1	3,098,000	5187.7	168,531		264,898	206,399			264,898		(58,498)				0001
Purchased Call/SPX/SPX815NS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	05/10/2024	05/09/2025	05/13/2025	Exercise	1	3,450,000	5222.68	120,750		207,000	164,067			207,000		(42,933)				0001
Purchased Call/SPX/SPX815NSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	05/10/2024	05/09/2025	05/13/2025	Exercise	1	3,015,000	5222.68	149,243		252,408	199,344			252,408		(53,064)				0001
Purchased Call/SPX/SPX815NSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,054,000	5222.68	115,846		171,956	130,766			171,956		(41,190)				0001
Purchased Call/SPX/SPX815NSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	05/17/2024	05/16/2025	05/20/2025	Exercise	1	4,627,000	5303.27	247,545		469,641	376,811			469,641		(92,829)				0001
Purchased Call/SPX/SPX815OSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	05/21/2024	05/20/2025	05/22/2025	Exercise	1	6,926,497	5308	314,910		554,625	433,707			554,625		(120,918)				0001
Purchased Call/SPX/SPX815OSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	06/11/2024	06/11/2025	06/13/2025	Exercise	1	3,282,000	5375.32	176,572		328,200	249,886			328,200		(78,314)				0001
Purchased Call/SPX/SPX815OSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	06/11/2024	06/11/2025	06/13/2025	Exercise	1	3,730,000	5375.32	208,507		393,515	301,037			393,515		(92,478)				0001
Purchased Call/SPX/SPX815OSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	06/11/2024	06/10/2025	06/12/2025	Exercise	1	4,524,507	5361	205,759		362,920	271,977			362,920		(90,943)				0001
Purchased Call/SPX/SPX815OSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	06/11/2024	06/10/2025	06/12/2025	Exercise	1	1,699,370	5361	95,588		181,007	138,758			181,007		(42,249)				0001
Purchased Call/SPX/SPX815OSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	06/11/2024	06/10/2025	06/12/2025	Exercise	1	2,803,693	5361	166,335		323,215	249,697			323,215		(73,518)				0001
Purchased Call/SPX/SPX815PS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	07/03/2024	07/03/2025	07/08/2025	Exercise	1	5,786,000	5537.02	272,521		477,345	338,814			477,345		(138,531)				0001
Purchased Call/SPX/SPX815PS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	07/03/2024	07/03/2025	07/08/2025	Exercise	1	5,829,000	5537.02	280,375		495,465	352,941			495,465		(142,524)				0001
Purchased Call/SPX/SPX815PSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	07/03/2024	07/03/2025	07/08/2025	Exercise	1	4,393,000	5537.02	243,372		452,479	328,765			452,479		(123,714)				0001
Purchased Call/SPX/SPX815PSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TB1KCSX06	07/03/2024	07/03/2025	07/08/2025	Exercise	1	2,306,000	5537.02	131,903		247,895	180,844			247,895		(67,051)				0001
Purchased Call/SPX/SPXN13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/28/2025	04/29/2025	Expire	1	5,475,000	5300		1,505		(1,505)					(1,505)				0001
Purchased Call/SPX/SPXN13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	05/30/2025	Expire	1	1,425,580	5843	59,731								33				0001
Purchased Call/SPX/SPXN13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/19/2027	07/22/2025	Expire	1	1,132,000	6296.79	35,771								103				0001
Purchased Call/SPX/SPXN13US3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	07/29/2025	Expire	1	1,141,000	6388.64	55,681								164				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13USV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	07/31/2025	Expire	1	1,033,000	6370.86	41,423								33				0001
Purchased Call/SPX/SPXN13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	08/06/2025	Expire	1	1,141,556	6238	79,729								65				0001
Purchased Call/SPX/SPX0131SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	09/08/2025	Expire	1	1,422,778	6438	53,433								173				0001
Purchased Call/SPX/SPX0133SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2027	09/18/2025	Expire	1	1,585,000	6606.76	49,928								49				0001
Purchased Call/SPX/SPX0134SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/17/2027	09/22/2025	Expire	1	1,132,000	6631.96	37,582								126				0001
Purchased Call/SPX/SPX0138SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2025	10/01/2027	10/09/2025	Expire	1	1,068,388	6719	72,060								76				0001
Purchased Call/SPX/SPX013AS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/11/2027	10/15/2025	Expire	1	2,465,000	6552.51	88,987								422				0001
Purchased Call/SPX/SPX013AS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/08/2027	10/15/2025	Expire	1	1,553,000	6552.51	107,002								509				0001
Purchased Call/SPX/SPX013KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/14/2027	12/16/2025	Expire	1	1,232,000	6827.41	38,315								152				0001
Purchased Call/SPX/SPX815CSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2024	01/02/2025	01/06/2025	Exercise	1	3,087,000	4742.83	185,220		361,179	360,670			361,179		(509)				0001
Purchased Call/SPX/SPX815CSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/03/2024	01/03/2025	01/07/2025	Exercise	1	4,501,000	4704.81	105,774		168,788	168,206			168,788		(581)				0001
Purchased Call/SPX/SPX815DS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/12/2024	01/10/2025	01/14/2025	Exercise	1	3,892,000	4783.83	219,898		428,120	422,607			428,120		(5,513)				0001
Purchased Call/SPX/SPX815DSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/16/2024	01/10/2025	01/14/2025	Exercise	1	2,487,592	4784	113,266		211,119	208,272			211,119		(2,847)				0001
Purchased Call/SPX/SPX815ES5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2024	01/22/2025	01/24/2025	Exercise	1	2,619,232	4850	158,706		313,742	304,561			313,742		(9,181)				0001
Purchased Call/SPX/SPX815ES9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2024	01/23/2025	01/27/2025	Exercise	1	1,673,422	4865	95,374		176,817	171,037			176,817		(5,780)				0001
Purchased Call/SPX/SPX815ESH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/26/2024	01/24/2025	01/28/2025	Exercise	1	2,310,000	4890.97	114,345		207,900	200,595			207,900		(7,305)				0001
Purchased Call/SPX/SPX815ESK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/26/2024	01/24/2025	01/28/2025	Exercise	1	2,536,213	4868	144,828		270,398	261,145			270,398		(9,253)				0001
Purchased Call/SPX/SPX815ESQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2024	01/24/2025	01/28/2025	Exercise	1	3,286,732	4891	143,116		246,623	237,454			246,623		(9,169)				0001
Purchased Call/SPX/SPX815ESS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2024	01/24/2025	01/28/2025	Exercise	1	5,688,198	4891	271,781		483,810	466,398			483,810		(17,412)				0001
Purchased Call/SPX/SPX815EST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2024	01/24/2025	01/28/2025	Exercise	1	2,538,413	4891	141,189		266,767	257,721			266,767		(9,046)				0001
Purchased Call/SPX/SPX815ESU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2024	01/24/2025	01/28/2025	Exercise	1	1,975,952	4891	118,170		232,704	225,133			232,704		(7,571)				0001
Purchased Call/SPX/SPX815GS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,661,000	5026.61	154,338		308,676	292,813			308,676		(15,863)				0001
Purchased Call/SPX/SPX815GSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/12/2024	02/12/2025	02/14/2025	Exercise	1	2,162,000	5021.84	117,180		224,848	211,327			224,848		(13,521)				0001
Purchased Call/SPX/SPX815GSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/13/2024	02/13/2025	02/18/2025	Exercise	1	2,494,000	4953.17	126,446		230,695	215,758			230,695		(14,937)				0001
Purchased Call/SPX/SPX815GSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2024	02/13/2025	02/18/2025	Exercise	1	2,377,522	4953	137,669		253,439	237,131			253,439		(16,308)				0001
Purchased Call/SPX/SPX815GSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/19/2025	02/21/2025	Exercise	1	3,744,000	5005.57	222,394		439,920	409,982			439,920		(29,938)				0001
Purchased Call/SPX/SPX815HS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/14/2025	02/19/2025	Exercise	1	2,434,389	5030	89,153		149,072	138,145			149,072		(10,927)				0001
Purchased Call/SPX/SPX815HS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2024	02/14/2025	02/19/2025	Exercise	1	7,713,583	5006	338,003		624,106	582,564			624,106		(41,542)				0001
Purchased Call/SPX/SPX815HSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/23/2024	02/21/2025	02/25/2025	Exercise	1	3,591,443	5087	164,173		292,990	269,732			292,990		(23,258)				0001
Purchased Call/SPX/SPX815HSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2024	02/26/2025	02/28/2025	Exercise	1	2,301,567	5070	123,411		231,993	212,955			231,993		(19,039)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815HSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/04/2024	02/28/2025	03/04/2025	Exercise	1	2,239,767	5137	122,307		230,644	210,885			230,644		(19,760)				0001
Purchased Call/SPX/SPX8151S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/08/2024	03/07/2025	03/11/2025	Exercise	1	3,621,000	5123.69	207,121		407,363	369,966			407,363		(37,397)				0001
Purchased Call/SPX/SPX8151SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/12/2024	03/11/2025	03/13/2025	Exercise	1	4,105,148	5119	240,416		363,360	317,535			363,360		(45,825)				0001
Purchased Call/SPX/SPX8151SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/15/2024	03/13/2025	03/17/2025	Exercise	1	2,449,597	5168	126,345		176,786	151,798			176,786		(24,987)				0001
Purchased Call/SPX/SPX815JS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/01/2024	03/28/2025	04/01/2025	Exercise	1	3,394,310	5254	186,371		211,205	166,559			211,205		(44,646)				0001
Purchased Call/SPX/SPX815JS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/04/2024	04/03/2025	04/07/2025	Exercise	1	2,297,720	5210	127,797		106,462	73,803			106,462		(32,659)				0001
Purchased Call/SPX/SPX815JSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/05/2024	04/07/2025	04/09/2025	Expire	1	2,347,000	5204.34	118,758			(31,407)					(31,407)				0001
Purchased Call/SPX/SPX815JSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/10/2024	04/09/2025	04/11/2025	Exercise	1	3,411,301	5208	143,072		85,391	46,659			85,391		(38,732)				0001
Purchased Call/SPX/SPX815JSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/15/2024	04/11/2025	04/15/2025	Exercise	1	2,863,986	5123	120,453		134,361	100,809			134,361		(33,552)				0001
Purchased Call/SPX/SPX815KS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/15/2024	04/11/2025	04/15/2025	Exercise	1	1,700,972	5123	92,077		79,799	54,151			79,799		(25,648)				0001
Purchased Call/SPX/SPX815KS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/16/2024	04/16/2025	04/18/2025	Exercise	1	1,997,000	5051.41	112,032		88,670	56,264			88,670		(32,406)				0001
Purchased Call/SPX/SPX815KS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/17/2024	04/17/2025	04/21/2025	Exercise	1	2,527,000	5022.21	128,119		131,069	93,657			131,069		(37,412)				0001
Purchased Call/SPX/SPX815KS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/17/2024	04/15/2025	04/17/2025	Exercise	1	1,594,473	5062	85,554		105,408	80,761			105,408		(24,647)				0001
Purchased Call/SPX/SPX815KSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/17/2024	04/16/2025	04/18/2025	Exercise	1	2,293,340	5051	99,762		102,013	73,077			102,013		(28,936)				0001
Purchased Call/SPX/SPX815KSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/22/2024	04/17/2025	04/21/2025	Exercise	1	1,653,670	5011	89,295		89,661	63,222			89,661		(26,439)				0001
Purchased Call/SPX/SPX815KSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/23/2024	04/22/2025	04/24/2025	Exercise	1	4,173,830	5011	195,497		230,540	170,595			230,540		(59,945)				0001
Purchased Call/SPX/SPXM13USY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	01/21/2025	Expire	1	1,353,957	5912	62,702								138				0001
Purchased Call/SPX/SPXN131SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	02/25/2025	Expire	1	1,486,000	6013.13	52,604								93				0001
Purchased Call/SPX/SPXN137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	03/27/2025	Expire	1	1,385,000	5776.65	61,633								19				0001
Purchased Call/SPX/SPXN13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	05/19/2025	Expire	1	1,009,000	5916.93	27,848								67				0001
Purchased Call/SPX/SPXN13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2025	05/28/2027	06/04/2025	Expire	1	1,448,166	5911	94,840								54				0001
Purchased Call/SPX/SPXN13QS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	07/08/2025	Expire	1	1,610,558	6194	66,243								253				0001
Purchased Call/SPX/SPXN13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2025	07/16/2027	07/21/2025	Expire	1	2,190,027	6257	90,461								260				0001
Purchased Call/SPX/SPXO13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	10/08/2027	10/15/2025	Expire	1	1,172,707	6740	39,096								42				0001
Purchased Call/SPX/SPXO13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2025	10/13/2027	10/20/2025	Expire	1	1,098,493	6658	72,795								260				0001
Purchased Call/SPX/SPXO13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/18/2027	10/21/2025	Expire	1	1,399,000	6664.01	44,348								158				0001
Purchased Call/SPX/SPXO13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/15/2027	10/21/2025	Expire	1	1,438,009	6657	46,516								166				0001
Purchased Call/SPX/SPX815FS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/08/2024	02/07/2025	02/11/2025	Exercise	1	2,083,000	4997.91	106,025		197,885	187,018			197,885		(10,867)				0001
Purchased Call/SPX/SPX8150S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/09/2024	02/07/2025	02/11/2025	Exercise	1	3,567,941	4997	163,820		285,599	268,762			285,599		(16,837)				0001
Purchased Call/SPX/SPX815GSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/12/2024	02/12/2025	02/14/2025	Exercise	1	3,921,000	5021.84	229,771		460,718	434,206			460,718		(26,512)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815QSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/13/2024	02/11/2025	02/13/2025	Exercise	1	1,874,926	5027	85,924		178,292	168,561			178,292		(9,732)				0001
Purchased Call/SPX/SPX815QSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/15/2024	02/14/2025	02/19/2025	Exercise	1	2,325,288	5001	134,831		251,101	234,621			251,101		(16,479)				0001
Purchased Call/SPX/SPX815QSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/14/2025	02/19/2025	Exercise	1	2,081,000	5005.57	122,571		242,437	227,414			242,437		(15,023)				0001
Purchased Call/SPX/SPX815HS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/14/2025	02/19/2025	Exercise	1	4,119,349	5030	171,900		296,478	275,409			296,478		(21,069)				0001
Purchased Call/SPX/SPX815HSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/22/2024	02/21/2025	02/25/2025	Exercise	1	2,644,000	5087.03	150,972		293,484	272,155			293,484		(21,329)				0001
Purchased Call/SPX/SPX815HSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/23/2024	02/25/2025	02/27/2025	Exercise	1	2,903,000	5088.8	160,246		307,718	283,505			307,718		(24,213)				0001
Purchased Call/SPX/SPX815HSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/23/2024	02/21/2025	02/25/2025	Exercise	1	1,978,855	5087	111,250		214,340	198,579			214,340		(15,760)				0001
Purchased Call/SPX/SPX815HSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2024	02/26/2025	02/28/2025	Exercise	1	3,852,843	5070	217,117		417,999	384,504			417,999		(33,495)				0001
Purchased Call/SPX/SPX8151S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/08/2024	03/07/2025	03/11/2025	Exercise	1	4,712,000	5123.69	227,590		419,368	378,275			419,368		(41,093)				0001
Purchased Call/SPX/SPX8151S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/08/2024	03/07/2025	03/11/2025	Exercise	1	2,939,000	5123.69	150,477		282,144	254,975			282,144		(27,169)				0001
Purchased Call/SPX/SPX8151S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/08/2024	03/07/2025	03/11/2025	Exercise	1	4,156,832	5157	224,592		444,914	404,363			444,914		(40,551)				0001
Purchased Call/SPX/SPX8151SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/12/2024	03/07/2025	03/11/2025	Exercise	1	2,673,377	5131	151,997		282,902	255,305			282,902		(27,597)				0001
Purchased Call/SPX/SPX8151SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/15/2024	03/14/2025	03/18/2025	Exercise	1	4,573,626	5150	172,103		307,247	272,826			307,247		(34,421)				0001
Purchased Call/SPX/SPX8151SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,873,968	5150	156,876		272,828	241,453			272,828		(31,375)				0001
Purchased Call/SPX/SPX815JS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/01/2024	03/28/2025	04/01/2025	Exercise	1	3,220,917	5254	140,935		200,415	166,654			200,415		(33,762)				0001
Purchased Call/SPX/SPX815JSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/10/2024	04/10/2025	04/14/2025	Exercise	1	3,201,000	5160.64	173,494		66,623	19,307			66,623		(47,317)				0001
Purchased Call/SPX/SPX815JSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/10/2024	04/09/2025	04/11/2025	Exercise	1	2,817,660	5208	102,254		83,354	55,672			83,354		(27,682)				0001
Purchased Call/SPX/SPX815JSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/10/2024	04/09/2025	04/11/2025	Exercise	1	1,931,814	5207	96,119		22,353	(3,668)			22,353		(26,021)				0001
Purchased Call/SPX/SPX815JSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/10/2024	04/09/2025	04/11/2025	Exercise	1	1,994,464	5207	104,934		41,234	12,827			41,234		(28,408)				0001
Purchased Call/SPX/SPX815JSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/12/2024	04/11/2025	04/15/2025	Exercise	1	4,072,000	5123.41	206,450		190,708	133,361			190,708		(57,347)				0001
Purchased Call/SPX/SPX815JSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/12/2024	04/14/2025	04/16/2025	Exercise	1	2,356,000	5123.41	110,025		129,935	98,716			129,935		(31,219)				0001
Purchased Call/SPX/SPX815KS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/17/2024	04/11/2025	04/15/2025	Exercise	1	1,672,315	5146	62,611		70,642	53,104			70,642		(17,538)				0001
Purchased Call/SPX/SPX815PSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2024	07/02/2025	07/07/2025	Exercise	1	1,667,100	5502	96,469		177,558	128,651			177,558		(48,906)				0001
Purchased Call/SPX/SPX815PSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/18/2024	07/17/2025	07/21/2025	Exercise	1	1,385,891	5588	49,139		87,296	60,406			87,296		(26,890)				0001
Purchased Call/SPX/SPX815PSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/23/2024	07/22/2025	07/24/2025	Exercise	1	10,494,477	5564	454,715		788,356	534,620			788,356		(253,736)				0001
Purchased Call/SPX/SPX815PST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/24/2024	07/24/2025	07/28/2025	Exercise	1	2,227,000	5427.13	121,372		224,927	156,718			224,927		(68,209)				0001
Purchased Call/SPX/SPX815PSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/26/2024	07/25/2025	07/29/2025	Exercise	1	7,353,000	5459.1	324,267		569,858	385,205			569,858		(184,652)				0001
Purchased Call/SPX/SPX815QS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/30/2025	08/01/2025	Exercise	1	2,490,000	5436.44	112,299		199,200	134,234			199,200		(64,966)				0001
Purchased Call/SPX/SPX815QSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/29/2025	07/31/2025	Exercise	1	8,200,774	5464	358,964		655,932	448,685			655,932		(207,247)				0001
Purchased Call/SPX/SPX815QSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/29/2025	07/31/2025	Exercise	1	2,819,187	5464	148,371		287,413	201,752			287,413		(85,662)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815QSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2024	07/30/2025	08/01/2025	Exercise	1	1,984,969	5438	85,217		150,381	100,533			150,381		(49,848)				0001
Purchased Call/SPX/SPX815QSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2024	07/31/2025	08/04/2025	Exercise	1	2,843,985	5522	104,349		194,668	133,508			194,668		(61,160)				0001
Purchased Call/SPX/SPX815QSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/07/2024	08/07/2025	08/11/2025	Exercise	1	1,992,000	5199.5	112,349		207,168	139,697			207,168		(67,471)				0001
Purchased Call/SPX/SPX815RSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/13/2024	08/13/2025	08/15/2025	Exercise	1	2,772,000	5434.43	120,859		210,672	136,092			210,672		(74,580)				0001
Purchased Call/SPX/SPX815RSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/14/2025	08/18/2025	Exercise	1	3,485,000	5455.21	165,886		296,225	193,403			296,225		(102,822)				0001
Purchased Call/SPX/SPX815RSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/13/2025	08/15/2025	Exercise	1	2,776,994	5434	127,724		223,306	144,273			223,306		(79,034)				0001
Purchased Call/SPX/SPX815RSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/13/2025	08/15/2025	Exercise	1	1,755,321	5434	96,086		177,326	117,869			177,326		(59,457)				0001
Purchased Call/SPX/SPX815RSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2024	08/13/2025	08/15/2025	Exercise	1	1,842,272	5434	94,361		152,888	94,011			152,888		(58,877)				0001
Purchased Call/SPX/SPX815SS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	2,640,000	5554.25	99,264		166,320	104,004			166,320		(62,316)				0001
Purchased Call/SPX/SPX815SS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	2,599,000	5554.25	144,764		271,596	180,716			271,596		(90,880)				0001
Purchased Call/SPX/SPX815SSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/18/2025	08/20/2025	Exercise	1	3,561,000	5554.25	158,821		275,978	175,785			275,978		(100,193)				0001
Purchased Call/SPX/SPX815SSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/18/2025	08/20/2025	Exercise	1	3,734,000	5554.25	215,452		410,740	274,821			410,740		(135,919)				0001
Purchased Call/SPX/SPX815SSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/20/2024	08/15/2025	08/19/2025	Exercise	1	2,160,603	5554	95,970		158,323	97,738			158,323		(60,585)				0001
Purchased Call/SPX/SPX815SSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/20/2024	08/15/2025	08/19/2025	Exercise	1	1,932,879	5554	111,235		198,012	127,791			198,012		(70,221)				0001
Purchased Call/SPX/SPX815SSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/20/2024	08/19/2025	08/21/2025	Exercise	1	1,542,269	5608	81,903		151,250	99,212			151,250		(52,038)				0001
Purchased Call/SPX/SPX815SSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/20/2024	08/19/2025	08/21/2025	Exercise	1	4,918,435	5608	270,721		509,540	337,535			509,540		(172,005)				0001
Purchased Call/SPX/SPX815SSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/21/2024	08/21/2025	08/25/2025	Exercise	1	4,571,000	5620.85	223,065		395,392	252,827			395,392		(142,565)				0001
Purchased Call/SPX/SPXA05PS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	04/14/2025	Exercise	1	1,308,000	4109.11	65,792		117,720	108,785			117,720		(8,935)				0001
Purchased Call/SPX/SPXA21JSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	01/14/2025	Expire	1	1,244,000	5827.04	73,769								107				0001
Purchased Call/SPX/SPXA21KSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	01/23/2025	Expire	1	1,339,802	5981	94,311								6				0001
Purchased Call/SPX/SPXA21NSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	02/28/2025	Expire	1	1,048,329	5956	62,114								13				0001
Purchased Call/SPX/SPXA21RS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	04/14/2025	Expire	1	1,033,000	5268.05	38,428								82				0001
Purchased Call/SPX/SPXA21RSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	04/15/2025	Expire	1	1,588,000	5363.36	56,056								120				0001
Purchased Call/SPX/SPXA21SSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	04/23/2025	Expire	1	1,616,177	5282	64,358								27				0001
Purchased Call/SPX/SPXA21USK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	05/23/2025	Expire	1	1,339,804	5955	78,687								42				0001
Purchased Call/SPX/SPXB05BSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	11/28/2025	Exercise	1	1,736,000	4559.34	75,169		126,728	92,861			126,728		(33,867)				0001
Purchased Call/SPX/SPXB05BSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/27/2023	11/21/2025	11/25/2025	Exercise	1	2,082,073	4546	103,215		175,415	129,161			175,415		(46,254)				0001
Purchased Call/SPX/SPXB05FSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2024	12/26/2025	12/30/2025	Exercise	1	1,771,956	4776	80,978		142,093	101,828			142,093		(40,265)				0001
Purchased Call/SPX/SPXB21BSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/30/2025	12/29/2027	01/02/2026	Expire	1	1,342,644	6921	89,269								122				0001
Purchased Call/SPX/SPXC05BS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	02/18/2025	Expire	1	1,152,127	6064	77,039								191				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05BSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/14/2025	02/17/2027	02/19/2025	Expire	1	1,686,000	6114.63	99,137								247				0001
Purchased Call/SPX/SPXC05BSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/20/2025	02/19/2027	02/24/2025	Expire	1	1,005,733	6133	39,616								70				0001
Purchased Call/SPX/SPXC05DSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/08/2027	03/11/2025	Expire	1	1,605,000	5770.2	59,225								111				0001
Purchased Call/SPX/SPXC05ES2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/10/2025	03/10/2027	03/12/2025	Expire	1	1,451,000	5614.56	78,064								20				0001
Purchased Call/SPX/SPXC05ESB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/11/2025	03/11/2027	03/13/2025	Expire	1	1,222,000	5572.07	51,568								14				0001
Purchased Call/SPX/SPXC05ISU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/04/2025	04/05/2027	04/08/2025	Expire	1	1,164,000	5074.08	38,761								81				0001
Purchased Call/SPX/SPXC05KS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/14/2025	04/09/2027	04/16/2025	Expire	1	1,238,936	5363	81,887								32				0001
Purchased Call/SPX/SPXC05TS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/09/2025	06/04/2027	06/11/2025	Expire	1	1,293,946	5990	87,324								52				0001
Purchased Call/SPX/SPXC05VSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/20/2025	06/21/2027	06/24/2025	Expire	1	2,828,000	5967.84	114,817								306				0001
Purchased Call/SPX/SPX815ESY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/30/2024	01/24/2025	01/28/2025	Exercise	1	2,264,720	4891	129,686		239,372	231,040			239,372		(8,332)				0001
Purchased Call/SPX/SPX815FS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/01/2024	01/30/2025	02/03/2025	Exercise	1	2,329,511	4925	111,822		216,635	207,627			216,635		(9,008)				0001
Purchased Call/SPX/SPX815FSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/02/2024	01/31/2025	02/04/2025	Exercise	1	2,020,000	4958.61	112,312		217,150	207,791			217,150		(9,359)				0001
Purchased Call/SPX/SPX815FSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/08/2024	02/07/2025	02/11/2025	Exercise	1	5,699,363	4995	260,559		471,235	444,529			471,235		(26,705)				0001
Purchased Call/SPX/SPX815GSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/12/2024	02/07/2025	02/11/2025	Exercise	1	2,194,015	4998	118,262		214,671	202,483			214,671		(12,189)				0001
Purchased Call/SPX/SPX815GSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/12/2024	02/07/2025	02/11/2025	Exercise	1	3,810,170	5027	159,172		277,426	261,021			277,426		(16,405)				0001
Purchased Call/SPX/SPX815GSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/13/2024	02/13/2025	02/18/2025	Exercise	1	3,358,000	4953.17	191,070		366,022	343,451			366,022		(22,571)				0001
Purchased Call/SPX/SPX815GSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2024	02/14/2025	02/19/2025	Exercise	1	2,205,000	5000.62	110,691		201,758	188,377			201,758		(13,380)				0001
Purchased Call/SPX/SPX815GSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/19/2025	02/21/2025	Exercise	1	3,113,000	5005.57	172,772		329,978	306,720			329,978		(23,258)				0001
Purchased Call/SPX/SPX815HS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/14/2025	02/19/2025	Exercise	1	4,466,400	5030	205,146		363,190	338,047			363,190		(25,143)				0001
Purchased Call/SPX/SPX815HSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2024	02/21/2025	02/25/2025	Exercise	1	4,905,603	5089	219,002		397,167	366,056			397,167		(31,112)				0001
Purchased Call/SPX/SPX815HSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2024	02/26/2025	02/28/2025	Exercise	1	10,270,868	5070	461,482		820,529	749,337			820,529		(71,193)				0001
Purchased Call/SPX/SPX815ISJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/15/2024	03/11/2025	03/13/2025	Exercise	1	1,880,784	5139	93,374		176,777	158,730			176,777		(18,047)				0001
Purchased Call/SPX/SPX815JS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/05/2024	04/04/2025	04/08/2025	Expire	1	1,834,000	5204.34	87,665		(22,647)				(22,647)		(22,647)				0001
Purchased Call/SPX/SPX815JSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/05/2024	04/07/2025	04/09/2025	Expire	1	1,774,000	5204.34	80,362		(21,253)				(21,253)		(21,253)				0001
Purchased Call/SPX/SPX815JSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/08/2024	04/04/2025	04/08/2025	Expire	1	2,092,145	5204	98,189		(25,436)				(25,436)		(25,436)				0001
Purchased Call/SPX/SPX815JST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/11/2024	04/11/2025	04/15/2025	Exercise	1	2,022,000	5199.06	110,199		63,899	33,373			63,899		(30,526)				0001
Purchased Call/SPX/SPX815KSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/18/2024	04/17/2025	04/21/2025	Exercise	1	1,703,000	5011.12	95,027		92,295	64,315			92,295		(27,980)				0001
Purchased Call/SPX/SPX815KSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/19/2024	04/17/2025	04/21/2025	Exercise	1	4,233,000	4967.23	226,466		268,839	201,972			268,839		(66,867)				0001
Purchased Call/SPX/SPX815KSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/19/2024	04/17/2025	04/21/2025	Exercise	1	1,401,604	5024	59,480		72,177	54,614			72,177		(17,562)				0001
Purchased Call/SPX/SPX815KSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/23/2024	04/22/2025	04/24/2025	Exercise	1	2,600,501	5011	162,608		143,638	93,778			143,638		(49,860)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815LSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	3,008,000	5099.96	107,085		183,488	149,578			183,488		(33,910)				0001
Purchased Call/SPX/SPX815LSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/26/2024	04/28/2025	04/30/2025	Exercise	1	2,830,000	5099.96	130,746		236,305	194,164			236,305		(42,141)				0001
Purchased Call/SPX/SPX815LSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2024	04/25/2025	04/29/2025	Exercise	1	1,688,087	5100	94,021		140,744	110,888			140,744		(29,856)				0001
Purchased Call/SPX/SPX815LSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/30/2024	04/30/2025	05/02/2025	Exercise	1	1,892,000	5035.69	97,060		179,740	147,922			179,740		(31,818)				0001
Purchased Call/SPX/SPX815KSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2024	04/24/2025	04/28/2025	Exercise	1	6,899,000	5071.63	315,284		561,999	463,853			561,999		(98,146)				0001
Purchased Call/SPX/SPX815LS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2024	04/24/2025	04/28/2025	Exercise	1	2,905,000	5071.63	156,580		236,644	187,902			236,644		(48,742)				0001
Purchased Call/SPX/SPX815LSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	3,469,000	5099.96	183,510		289,256	231,144			289,256		(58,112)				0001
Purchased Call/SPX/SPX815LSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2024	04/25/2025	04/29/2025	Exercise	1	2,391,881	5100	142,754		199,423	154,092			199,423		(45,331)				0001
Purchased Call/SPX/SPX815MSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/08/2024	05/08/2025	05/12/2025	Exercise	1	5,123,000	5187.67	245,392		453,386	367,532			453,386		(85,853)				0001
Purchased Call/SPX/SPX815MSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/08/2024	05/02/2025	05/06/2025	Exercise	1	1,615,310	5112	97,973		178,855	145,649			178,855		(33,206)				0001
Purchased Call/SPX/SPX815NSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,992,000	5222.68	157,678		250,483	194,419			250,483		(56,063)				0001
Purchased Call/SPX/SPX815NSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/13/2024	05/09/2025	05/13/2025	Exercise	1	1,539,153	5217	84,515		130,658	100,524			130,658		(30,133)				0001
Purchased Call/SPX/SPX815NSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/14/2024	05/13/2025	05/15/2025	Exercise	1	7,732,989	5221	329,597		580,554	460,370			580,554		(120,184)				0001
Purchased Call/SPX/SPX815NSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/14/2024	05/13/2025	05/15/2025	Exercise	1	1,843,224	5222	103,200		198,032	160,402			198,032		(37,631)				0001
Purchased Call/SPX/SPX815NSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/14/2024	05/13/2025	05/15/2025	Exercise	1	2,991,911	5221	178,323		351,822	286,798			351,822		(65,024)				0001
Purchased Call/SPX/SPX815NSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/16/2024	05/15/2025	05/19/2025	Exercise	1	2,393,976	5308	107,365		191,674	151,710			191,674		(39,964)				0001
Purchased Call/SPX/SPX815OSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/24/2024	05/23/2025	05/28/2025	Exercise	1	10,540,000	5304.72	493,272		869,550	674,440			869,550		(195,110)				0001
Purchased Call/SPX/SPX815OSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/31/2024	05/30/2025	06/03/2025	Exercise	1	2,997,000	5277.51	168,731		314,685	244,849			314,685		(69,836)				0001
Purchased Call/SPX/SPX815OSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/21/2024	06/20/2025	06/24/2025	Exercise	1	3,279,000	5464.62	158,704		281,994	207,051			281,994		(74,943)				0001
Purchased Call/SPX/SPX815OSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2024	06/26/2025	06/30/2025	Exercise	1	2,004,000	5477.9	72,946		121,242	85,874			121,242		(35,368)				0001
Purchased Call/SPX/SPX815PS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2024	06/26/2025	06/30/2025	Exercise	1	3,830,000	5477.9	210,650		390,660	288,527			390,660		(102,133)				0001
Purchased Call/SPX/SPX815PS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2024	06/25/2025	06/27/2025	Exercise	1	1,574,457	5467	94,429		169,306	123,656			169,306		(45,650)				0001
Purchased Call/SPX/SPX815PSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/18/2024	07/18/2025	07/22/2025	Exercise	1	3,663,000	5544.59	176,557		316,850	220,012			316,850		(96,837)				0001
Purchased Call/SPX/SPX815PSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/24/2024	07/24/2025	07/28/2025	Exercise	1	4,282,000	5427.13	241,505		453,892	318,170			453,892		(135,722)				0001
Purchased Call/SPX/SPX815PSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/26/2024	07/25/2025	07/29/2025	Exercise	1	7,417,000	5459.1	344,149		611,903	415,929			611,903		(195,974)				0001
Purchased Call/SPX/SPX815QS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/26/2024	07/28/2025	07/30/2025	Exercise	1	4,763,000	5459.1	236,721		428,670	293,028			428,670		(135,642)				0001
Purchased Call/SPX/SPX815QS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/26/2024	07/28/2025	07/30/2025	Exercise	1	1,353,000	5459.1	75,362		142,065	98,882			142,065		(43,183)				0001
Purchased Call/SPX/SPX815QSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/29/2025	07/31/2025	Exercise	1	2,026,973	5464	92,846		171,403	117,798			171,403		(53,605)				0001
Purchased Call/SPX/SPX815QSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2024	08/01/2025	08/05/2025	Exercise	1	2,451,000	5446.68	107,844		189,953	126,620			189,953		(63,332)				0001
Purchased Call/SPX/SPX013GS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/08/2027	11/12/2025	Expire	1	1,119,000	6728.8	35,696								179				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815C6S	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/03/2024	01/03/2025	01/07/2025	Exercise	1	1,551,000	4704.81	82,358		150,447	149,994			150,447		(453)				0001
Purchased Call/SPX/SPX815D58	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/16/2024	01/16/2025	01/21/2025	Exercise	1	2,748,000	4765.98	163,231		322,890	316,163			322,890		(6,727)				0001
Purchased Call/SPX/SPX815D6A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/16/2024	01/10/2025	01/14/2025	Exercise	1	2,961,191	4784	129,179		237,076	233,828			237,076		(3,248)				0001
Purchased Call/SPX/SPX815D8E	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/17/2024	01/17/2025	01/22/2025	Exercise	1	4,208,000	4739.21	249,534		481,816	470,847			481,816		(10,969)				0001
Purchased Call/SPX/SPX815D8M	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,667,000	4839.81	86,851		159,199	155,338			159,199		(3,860)				0001
Purchased Call/SPX/SPX815D8S	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2024	01/17/2025	01/22/2025	Exercise	1	1,921,405	4840	116,480		228,672	223,481			228,672		(5,191)				0001
Purchased Call/SPX/SPX815E60	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2024	01/23/2025	01/27/2025	Exercise	1	3,183,000	4864.6	160,105		289,653	279,976			289,653		(9,677)				0001
Purchased Call/SPX/SPX815E62	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2024	01/22/2025	01/24/2025	Exercise	1	5,383,977	4850	246,809		430,680	416,402			430,680		(14,278)				0001
Purchased Call/SPX/SPX815E63	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2024	01/22/2025	01/24/2025	Exercise	1	6,708,145	4850	322,156		571,178	552,541			571,178		(18,637)				0001
Purchased Call/SPX/SPX815E64	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2024	01/22/2025	01/24/2025	Exercise	1	1,668,548	4850	92,326		173,032	167,691			173,032		(5,341)				0001
Purchased Call/SPX/SPX815E90	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2024	01/24/2025	01/28/2025	Exercise	1	1,749,493	4887	81,771		143,201	137,962			143,201		(5,239)				0001
Purchased Call/SPX/SPX815E9R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2024	01/24/2025	01/28/2025	Exercise	1	5,526,796	4891	252,103		441,829	425,677			441,829		(16,151)				0001
Purchased Call/SPX/SPX815E9X	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/30/2024	01/30/2025	02/03/2025	Exercise	1	2,159,000	4924.97	129,540		259,080	248,760			259,080		(10,320)				0001
Purchased Call/SPX/SPX815E9Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/30/2024	01/29/2025	01/31/2025	Exercise	1	2,922,262	4928	159,974		307,767	295,427			307,767		(12,340)				0001
Purchased Call/SPX/SPX815FS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/01/2024	01/31/2025	02/04/2025	Exercise	1	2,762,000	4906.19	154,120		296,915	284,107			296,915		(12,808)				0001
Purchased Call/SPX/SPX815FS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/01/2024	01/31/2025	02/04/2025	Exercise	1	1,884,958	4846	107,520		195,668	186,733			195,668		(8,935)				0001
Purchased Call/SPX/SPX815FSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/02/2024	01/31/2025	02/04/2025	Exercise	1	3,877,000	4958.61	224,866		445,855	427,116			445,855		(18,739)				0001
Purchased Call/SPX/SPX815FSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/02/2024	01/31/2025	02/04/2025	Exercise	1	2,861,000	4958.61	170,516		343,320	329,110			343,320		(14,210)				0001
Purchased Call/SPX/SPX815FSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2024	02/06/2025	02/10/2025	Exercise	1	4,571,000	4954.23	272,432		543,949	517,005			543,949		(26,944)				0001
Purchased Call/SPX/SPX815FSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2024	02/07/2025	02/11/2025	Exercise	1	2,497,000	4995.06	145,825		290,901	276,078			290,901		(14,823)				0001
Purchased Call/SPX/SPX815FSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/08/2024	02/07/2025	02/11/2025	Exercise	1	2,809,000	4997.91	163,203		325,844	309,117			325,844		(16,727)				0001
Purchased Call/SPX/SPX815FSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/08/2024	02/06/2025	02/10/2025	Exercise	1	1,945,808	4951	114,053		211,433	200,028			211,433		(11,405)				0001
Purchased Call/SPX/SPX8150S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,053,328	4996	99,039		175,085	164,906			175,085		(10,179)				0001
Purchased Call/SPX/SPX8150SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/09/2024	02/07/2025	02/11/2025	Exercise	1	1,833,849	4997	104,140		196,345	185,641			196,345		(10,703)				0001
Purchased Call/SPX/SPX815SSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/21/2024	08/20/2025	08/22/2025	Exercise	1	4,362,487	5600	205,080		356,005	225,139			356,005		(130,866)				0001
Purchased Call/SPX/SPX815SSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/26/2024	08/22/2025	08/26/2025	Exercise	1	1,989,017	5635	87,752		154,262	97,309			154,262		(56,953)				0001
Purchased Call/SPX/SPX815TS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/04/2024	09/04/2025	09/08/2025	Exercise	1	3,454,000	5520.07	207,585		390,302	249,624			390,302		(140,678)				0001
Purchased Call/SPX/SPX815TS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/06/2024	09/05/2025	09/09/2025	Exercise	1	4,618,000	5408.42	216,584		378,676	230,075			378,676		(148,601)				0001
Purchased Call/SPX/SPX815TSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/10/2024	09/09/2025	09/11/2025	Exercise	1	7,703,238	5471	360,969		620,927	370,642			620,927		(250,285)				0001
Purchased Call/SPX/SPX815TSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2024	09/12/2025	09/16/2025	Exercise	1	4,583,000	5595.76	201,652		350,600	208,717			350,600		(141,883)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815TSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2024	09/12/2025	09/16/2025	Exercise	1	4,567,000	5595.76	211,452		372,211	223,433			372,211		(148,778)				0001
Purchased Call/SPX/SPX815TSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	4,060,000	5626.02	174,986		304,500	181,038			304,500		(123,462)				0001
Purchased Call/SPX/SPX815TSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	2,392,000	5626.02	143,759		281,060	179,630			281,060		(101,430)				0001
Purchased Call/SPX/SPX815US3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/15/2025	09/17/2025	Exercise	1	2,193,000	5626.02	99,782		175,440	104,796			175,440		(70,644)				0001
Purchased Call/SPX/SPX815USE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/19/2024	09/18/2025	09/22/2025	Exercise	1	3,899,072	5618	195,007		313,688	172,850			313,688		(140,838)				0001
Purchased Call/SPX/SPX815USQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/26/2025	09/30/2025	Exercise	1	7,459,000	5738.17	352,065		615,368	353,275			615,368		(262,093)				0001
Purchased Call/SPX/SPX815USS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/26/2025	09/30/2025	Exercise	1	4,058,000	5738.17	204,523		365,220	212,964			365,220		(152,256)				0001
Purchased Call/SPX/SPX815USV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/29/2025	10/01/2025	Exercise	1	4,368,000	5738.17	224,952		404,040	236,101			404,040		(167,939)				0001
Purchased Call/SPX/SPX815USX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,499,236	5745	108,820		186,178	105,168			186,178		(81,010)				0001
Purchased Call/SPX/SPX815VS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/02/2025	10/06/2025	Exercise	1	4,070,000	5709.54	180,301		305,250	169,155			305,250		(136,095)				0001
Purchased Call/SPX/SPX815VSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/08/2024	10/03/2025	10/07/2025	Exercise	1	1,529,785	5751	78,792		136,725	76,200			136,725		(60,524)				0001
Purchased Call/SPX/SPX815VSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/09/2024	10/08/2025	10/10/2025	Exercise	1	2,749,040	5751	151,101		258,599	141,726			258,599		(116,873)				0001
Purchased Call/SPX/SPX815VSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2024	10/17/2025	10/21/2025	Exercise	1	4,976,369	5861	256,211		458,458	252,204			458,458		(206,254)				0001
Purchased Call/SPX/SPX815VSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2024	10/21/2025	10/23/2025	Exercise	1	2,189,389	5854	117,780		210,562	115,232			210,562		(95,330)				0001
Purchased Call/SPX/SPX815WS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/23/2025	10/27/2025	Exercise	1	7,803,000	5797.42	375,324		643,748	338,732			643,748		(305,016)				0001
Purchased Call/SPX/SPX815WS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/23/2025	10/27/2025	Exercise	1	2,789,000	5797.42	143,355		251,010	134,510			251,010		(116,500)				0001
Purchased Call/SPX/SPX815WS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/23/2025	10/27/2025	Exercise	1	4,753,000	5797.42	259,514		463,418	252,518			463,418		(210,900)				0001
Purchased Call/SPX/SPX815WSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/22/2025	10/24/2025	Exercise	1	4,435,543	5852	219,782		408,558	230,061			408,558		(178,497)				0001
Purchased Call/SPX/SPX815WSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/24/2025	10/28/2025	Exercise	1	7,987,000	5808.12	384,973		658,928	342,394			658,928		(316,534)				0001
Purchased Call/SPX/SPX815LSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/30/2024	04/30/2025	05/02/2025	Exercise	1	3,481,000	5035.69	189,018		356,803	294,838			356,803		(61,965)				0001
Purchased Call/SPX/SPX815MS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/02/2024	04/29/2025	05/01/2025	Exercise	1	1,574,766	5113	77,046		137,932	112,536			137,932		(25,395)				0001
Purchased Call/SPX/SPX815MSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/02/2024	04/30/2025	05/02/2025	Exercise	1	1,425,100	5036	74,030		135,273	110,734			135,273		(24,539)				0001
Purchased Call/SPX/SPX815MSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/03/2024	05/02/2025	05/06/2025	Exercise	1	4,410,000	5127.79	230,202		438,795	361,422			438,795		(77,373)				0001
Purchased Call/SPX/SPX815MSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/08/2024	05/08/2025	05/12/2025	Exercise	1	2,021,000	5187.67	107,315		185,544	147,999			185,544		(37,546)				0001
Purchased Call/SPX/SPX815NS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/08/2024	05/07/2025	05/09/2025	Exercise	1	2,962,177	5188	171,037		253,112	193,580			253,112		(59,532)				0001
Purchased Call/SPX/SPX815NS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/09/2024	05/09/2025	05/13/2025	Exercise	1	2,069,000	5214.08	108,623		176,910	138,396			176,910		(38,514)				0001
Purchased Call/SPX/SPX815NS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/09/2024	05/08/2025	05/12/2025	Exercise	1	2,941,050	5187	171,041		270,424	210,085			270,424		(60,340)				0001
Purchased Call/SPX/SPX815NSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/10/2024	05/08/2025	05/12/2025	Exercise	1	2,272,199	5188	99,689		172,133	136,867			172,133		(35,266)				0001
Purchased Call/SPX/SPX815NSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/10/2024	05/09/2025	05/13/2025	Exercise	1	4,656,173	5214	194,674		342,909	273,691			342,909		(69,217)				0001
Purchased Call/SPX/SPX815NSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,664,395	5214	121,792		218,707	175,403			218,707		(43,304)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815NSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/13/2024	05/09/2025	05/13/2025	Exercise	1	2,209,194	5223	128,854		184,814	138,871			184,814		(45,942)				0001
Purchased Call/SPX/SPX815NST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/16/2024	05/15/2025	05/19/2025	Exercise	1	3,126,500	5308	130,575		228,532	179,928			228,532		(48,603)				0001
Purchased Call/SPX/SPX815NSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/17/2024	05/16/2025	05/20/2025	Exercise	1	4,334,000	5303.27	198,931		357,555	282,956			357,555		(74,599)				0001
Purchased Call/SPX/SPX815NSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/17/2024	05/16/2025	05/20/2025	Exercise	1	3,683,000	5303.27	182,309		335,153	266,787			335,153		(68,366)				0001
Purchased Call/SPX/SPX815OS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2024	05/22/2025	05/27/2025	Exercise	1	5,443,000	5307.01	252,555		449,048	350,948			449,048		(98,100)				0001
Purchased Call/SPX/SPX815OS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2024	05/22/2025	05/27/2025	Exercise	1	2,466,000	5307.01	119,601		215,775	169,318			215,775		(46,457)				0001
Purchased Call/SPX/SPX815OSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/23/2024	05/23/2025	05/28/2025	Exercise	1	2,002,000	5267.84	93,493		165,165	128,287			165,165		(36,878)				0001
Purchased Call/SPX/SPX815OSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/31/2024	05/30/2025	06/03/2025	Exercise	1	3,207,000	5277.51	174,461		320,700	248,493			320,700		(72,207)				0001
Purchased Call/SPX/SPX815OSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/31/2024	06/02/2025	06/04/2025	Exercise	1	5,079,000	5277.51	238,713		419,018	319,061			419,018		(99,957)				0001
Purchased Call/SPX/SPX815OSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/11/2024	06/11/2025	06/13/2025	Exercise	1	1,984,000	5375.32	102,970		188,480	142,810			188,480		(45,670)				0001
Purchased Call/SPX/SPX815OSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/14/2024	06/13/2025	06/17/2025	Exercise	1	4,578,619	5431	190,628		331,295	244,983			331,295		(86,312)				0001
Purchased Call/SPX/SPX815OSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/21/2024	06/20/2025	06/24/2025	Exercise	1	4,725,000	5464.62	216,405		378,000	275,809			378,000		(102,191)				0001
Purchased Call/SPX/SPX815OSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/21/2024	06/20/2025	06/24/2025	Exercise	1	5,796,087	5473	265,248		467,020	341,764			467,020		(125,256)				0001
Purchased Call/SPX/SPX815OSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2024	06/26/2025	06/30/2025	Exercise	1	4,084,000	5477.9	191,540		336,930	244,062			336,930		(92,868)				0001
Purchased Call/SPX/SPX815KSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/17/2024	04/15/2025	04/17/2025	Exercise	1	2,303,128	5062	100,746		152,256	123,232			152,256		(29,024)				0001
Purchased Call/SPX/SPX815KSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/18/2024	04/14/2025	04/16/2025	Exercise	1	1,449,925	5123	67,300		75,257	55,840			75,257		(19,417)				0001
Purchased Call/SPX/SPX815KSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/19/2024	04/17/2025	04/21/2025	Exercise	1	3,642,242	5031	191,932		182,232	125,561			182,232		(56,671)				0001
Purchased Call/SPX/SPX815KSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2024	04/24/2025	04/28/2025	Exercise	1	3,341,000	5071.63	165,380		272,161	220,679			272,161		(51,482)				0001
Purchased Call/SPX/SPX815LS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2024	04/23/2025	04/25/2025	Exercise	1	2,591,051	5071	151,276		155,783	108,979			155,783		(46,804)				0001
Purchased Call/SPX/SPX815LS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/25/2024	04/23/2025	04/25/2025	Exercise	1	1,384,260	5071	60,800		83,226	64,258			83,226		(18,968)				0001
Purchased Call/SPX/SPX815LS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/25/2024	04/23/2025	04/25/2025	Exercise	1	1,612,435	5071	91,660		96,945	68,349			96,945		(28,596)				0001
Purchased Call/SPX/SPX815LSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/25/2024	04/24/2025	04/28/2025	Exercise	1	2,003,294	5072	115,399		163,044	126,822			163,044		(36,223)				0001
Purchased Call/SPX/SPX815LSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	2,412,000	5099.96	94,792		165,222	135,205			165,222		(30,017)				0001
Purchased Call/SPX/SPX815LSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	1,708,000	5099.96	94,623		142,418	112,454			142,418		(29,964)				0001
Purchased Call/SPX/SPX815LSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	4,169,995	5048	195,737		333,704	271,720			333,704		(61,983)				0001
Purchased Call/SPX/SPX815MS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/02/2024	05/02/2025	05/06/2025	Exercise	1	1,842,000	5064.2	92,284		171,306	140,374			171,306		(30,932)				0001
Purchased Call/SPX/SPX815MSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/02/2024	05/01/2025	05/05/2025	Exercise	1	2,062,558	5018	95,747		166,044	134,129			166,044		(31,916)				0001
Purchased Call/SPX/SPX815MSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/03/2024	05/02/2025	05/06/2025	Exercise	1	2,251,000	5127.79	104,672		191,335	156,154			191,335		(35,181)				0001
Purchased Call/SPX/SPX815MSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/06/2024	05/02/2025	05/06/2025	Exercise	1	3,471,514	5128	211,095		378,219	307,070			378,219		(71,149)				0001
Purchased Call/SPX/SPX815MSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/07/2024	05/06/2025	05/08/2025	Exercise	1	6,056,285	5181	255,380		453,573	365,390			453,573		(88,184)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815M8Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/08/2024	05/07/2025	05/09/2025	Exercise	1	3,387,229	5187	138,736		246,180	197,891			246,180		(48,289)				0001
Purchased Call/SPX/SPX815N55	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/09/2024	05/08/2025	05/12/2025	Exercise	1	5,633,810	5188	240,430		419,195	334,377			419,195		(84,818)				0001
Purchased Call/SPX/SPX815N58	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/10/2024	05/09/2025	05/13/2025	Exercise	1	3,415,000	5222.68	127,721		221,975	176,563			221,975		(45,412)				0001
Purchased Call/SPX/SPX815N59	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/10/2024	05/09/2025	05/13/2025	Exercise	1	4,322,000	5222.68	196,651		356,565	286,645			356,565		(69,920)				0001
Purchased Call/SPX/SPX815N5N	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/14/2024	05/13/2025	05/15/2025	Exercise	1	7,800,801	5221	351,210		627,473	499,408			627,473		(128,065)				0001
Purchased Call/SPX/SPX815N5P	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/14/2024	05/13/2025	05/15/2025	Exercise	1	2,072,973	5222	121,526		238,199	193,886			238,199		(44,313)				0001
Purchased Call/SPX/SPX815QS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2024	05/22/2025	05/27/2025	Exercise	1	1,751,000	5307.01	101,733		176,518	65,823			57,791		(18,986)	38,855			0001
Purchased Call/SPX/SPX815QSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/21/2024	06/20/2025	06/24/2025	Exercise	1	4,750,000	5464.62	222,775		391,875	286,676			391,875		(105,199)				0001
Purchased Call/SPX/SPX815PS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2024	06/26/2025	06/30/2025	Exercise	1	2,338,000	5477.9	118,537		212,758	155,286			212,758		(57,472)				0001
Purchased Call/SPX/SPX815QSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/12/2024	02/07/2025	02/11/2025	Exercise	1	1,487,877	5027	81,983		157,175	148,725			157,175		(8,450)				0001
Purchased Call/SPX/SPX815QSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/15/2024	02/14/2025	02/19/2025	Exercise	1	3,213,000	5029.73	185,711		361,463	338,764			361,463		(22,698)				0001
Purchased Call/SPX/SPX815QSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/19/2025	02/21/2025	Exercise	1	4,698,000	5005.57	233,960		429,867	398,372			429,867		(31,495)				0001
Purchased Call/SPX/SPX815QSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/14/2025	02/19/2025	Exercise	1	1,705,211	5001	97,495		178,343	166,394			178,343		(11,949)				0001
Purchased Call/SPX/SPX815HS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/14/2025	02/19/2025	Exercise	1	2,132,606	5030	120,204		229,383	214,651			229,383		(14,733)				0001
Purchased Call/SPX/SPX815HSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2024	02/19/2025	02/21/2025	Exercise	1	5,175,759	5006	275,561		548,020	510,823			548,020		(37,197)				0001
Purchased Call/SPX/SPX815HSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2024	02/20/2025	02/24/2025	Exercise	1	2,248,931	4976	122,415		232,780	215,919			232,780		(16,862)				0001
Purchased Call/SPX/SPX815HSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/22/2024	02/21/2025	02/25/2025	Exercise	1	2,345,000	5087.03	120,299		222,775	205,780			222,775		(16,995)				0001
Purchased Call/SPX/SPX815HSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/23/2024	02/21/2025	02/25/2025	Exercise	1	1,967,000	5088.8	110,939		216,370	200,654			216,370		(15,716)				0001
Purchased Call/SPX/SPX815HSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2024	02/21/2025	02/25/2025	Exercise	1	2,844,310	5088	154,468		300,740	264,505			278,952		(20,819)	7,498			0001
Purchased Call/SPX/SPX815HST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2024	02/27/2025	03/03/2025	Exercise	1	2,244,000	5078.18	128,132		249,084	229,019			249,084		(20,065)				0001
Purchased Call/SPX/SPX8151S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/08/2024	03/06/2025	03/10/2025	Exercise	1	2,045,580	5114	112,592		210,400	190,328			210,400		(20,072)				0001
Purchased Call/SPX/SPX8151SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/15/2024	03/14/2025	03/18/2025	Exercise	1	6,682,000	5117.09	327,418		601,380	535,896			601,380		(65,484)				0001
Purchased Call/SPX/SPX8151SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/22/2024	03/21/2025	03/25/2025	Exercise	1	5,566,000	5234.18	274,404		460,854	400,638			460,854		(60,216)				0001
Purchased Call/SPX/SPX8151ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/22/2024	03/24/2025	03/26/2025	Exercise	1	5,442,000	5234.18	263,937		489,780	430,158			489,780		(59,622)				0001
Purchased Call/SPX/SPX815JS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/01/2024	03/28/2025	04/01/2025	Exercise	1	2,558,868	5254	137,621		159,221	126,253			159,221		(32,968)				0001
Purchased Call/SPX/SPX815JS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/05/2024	04/04/2025	04/08/2025	Expire	1	5,312,000	5204.34	280,474		(72,456)				(72,456)		(72,456)				0001
Purchased Call/SPX/SPX815JSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/08/2024	04/04/2025	04/08/2025	Expire	1	1,727,841	5204	98,119		(25,418)				(25,418)		(25,418)				0001
Purchased Call/SPX/SPX815JSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/10/2024	04/10/2025	04/14/2025	Exercise	1	2,080,000	5160.64	103,792		43,292	14,985			43,292		(28,307)				0001
Purchased Call/SPX/SPX815JSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/11/2024	04/11/2025	04/15/2025	Exercise	1	1,858,000	5199.06	94,201		58,716	32,622			58,716		(26,094)				0001
Purchased Call/SPX/SPX815JSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/11/2024	04/10/2025	04/14/2025	Exercise	1	2,523,553	5161	149,766		52,347	11,161			52,347		(41,186)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815JSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/15/2024	04/11/2025	04/15/2025	Exercise	1	1,997,440	5202	96,612		61,963	32,117			49,894		(24,659)	(2,900)			0001
Purchased Call/SPX/SPX815KSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/15/2024	04/11/2025	04/15/2025	Exercise	1	1,403,814	5123	71,807		65,859	45,857			65,859		(20,002)				0001
Purchased Call/SPX/SPX815KS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/17/2024	04/17/2025	04/21/2025	Exercise	1	3,144,000	5022.21	145,253		163,072	120,656			163,072		(42,415)				0001
Purchased Call/SPX/SPX815KSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/17/2024	04/16/2025	04/18/2025	Exercise	1	3,091,463	5051	166,911		137,516	89,103			137,516		(48,413)				0001
Purchased Call/SPX/SPX815QSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2024	08/01/2025	08/05/2025	Exercise	1	2,044,000	5446.68	102,404		187,026	126,888			187,026		(60,138)				0001
Purchased Call/SPX/SPX815QSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/06/2024	08/06/2025	08/08/2025	Exercise	1	3,227,000	5240.03	190,716		358,197	244,188			358,197		(114,009)				0001
Purchased Call/SPX/SPX815RSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/14/2025	08/18/2025	Exercise	1	5,700,000	5455.21	251,940		441,750	285,589			441,750		(156,161)				0001
Purchased Call/SPX/SPX815RSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/12/2025	08/14/2025	Exercise	1	1,676,417	5339	100,423		171,130	109,096			171,130		(62,034)				0001
Purchased Call/SPX/SPX815RSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2024	08/15/2025	08/19/2025	Exercise	1	3,094,000	5543.22	134,589		233,597	149,339			233,597		(84,258)				0001
Purchased Call/SPX/SPX815SS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	2,818,000	5554.25	140,618		253,620	165,343			253,620		(88,277)				0001
Purchased Call/SPX/SPX815SSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	1,707,312	5543	97,390		182,028	120,889			182,028		(61,139)				0001
Purchased Call/SPX/SPX815SSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/27/2024	08/26/2025	08/28/2025	Exercise	1	5,442,718	5617	253,151		436,054	270,317			436,054		(165,737)				0001
Purchased Call/SPX/SPX815TS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/04/2024	09/04/2025	09/08/2025	Exercise	1	3,632,000	5520.07	172,520		299,640	182,726			299,640		(116,914)				0001
Purchased Call/SPX/SPX815TS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/04/2024	09/02/2025	09/04/2025	Exercise	1	1,519,420	5648	59,107		114,057	74,106			114,057		(39,951)				0001
Purchased Call/SPX/SPX815TS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/04/2024	09/03/2025	09/05/2025	Exercise	1	8,807,585	5529	401,914		707,293	435,280			707,293		(272,014)				0001
Purchased Call/SPX/SPX815TSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2024	09/12/2025	09/16/2025	Exercise	1	2,098,000	5595.76	105,110		188,820	114,865			188,820		(73,955)				0001
Purchased Call/SPX/SPX815TSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	8,990,000	5626.02	223,851		359,600	201,661			359,600		(157,939)				0001
Purchased Call/SPX/SPX815TSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	2,056,000	5626.02	54,895		88,408	49,676			88,408		(38,732)				0001
Purchased Call/SPX/SPX815TSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	3,618,000	5626.02	206,588		394,362	248,603			394,362		(145,759)				0001
Purchased Call/SPX/SPX815USA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	5,478,249	5596	255,695		439,569	259,162			439,569		(180,407)				0001
Purchased Call/SPX/SPX815USF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/23/2024	09/19/2025	09/23/2025	Exercise	1	1,899,056	5703	68,651		112,221	62,310			112,221		(49,911)				0001
Purchased Call/SPX/SPX815USP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,404,000	5738.17	110,824		192,320	109,817			192,320		(82,503)				0001
Purchased Call/SPX/SPX815USU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/29/2025	10/01/2025	Exercise	1	5,768,000	5738.17	272,250		475,860	272,610			475,860		(203,250)				0001
Purchased Call/SPX/SPX815USY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,097,060	5745	108,365		195,274	114,602			195,274		(80,672)				0001
Purchased Call/SPX/SPX815USZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/30/2024	09/26/2025	09/30/2025	Exercise	1	2,313,211	5740	83,667		139,036	76,577			139,036		(62,459)				0001
Purchased Call/SPX/SPX815VSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/30/2024	09/26/2025	09/30/2025	Exercise	1	2,456,195	5739	102,390		175,053	98,617			175,053		(76,436)				0001
Purchased Call/SPX/SPX815VSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/02/2025	10/06/2025	Exercise	1	6,713,000	5709.54	408,150		771,995	463,915			771,995		(308,080)				0001
Purchased Call/SPX/SPX815VSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2024	10/21/2025	10/23/2025	Exercise	1	1,959,000	5853.98	79,731		132,233	67,876			132,233		(64,356)				0001
Purchased Call/SPX/SPX815WS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/23/2025	10/27/2025	Exercise	1	3,828,000	5797.42	170,729		287,100	148,353			287,100		(138,747)				0001
Purchased Call/SPX/SPX815PSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2024	06/26/2025	06/30/2025	Exercise	1	2,082,000	5477.9	100,144		176,970	128,415			176,970		(48,555)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815PSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2024	07/02/2025	07/07/2025	Exercise	1	3,497,114	5507	213,646		407,036	298,725			407,036		(108,311)				0001
Purchased Call/SPX/SPX815PSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/08/2024	07/03/2025	07/08/2025	Exercise	1	6,217,874	5567	284,589		497,063	351,589			497,063		(145,474)				0001
Purchased Call/SPX/SPX815PSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/18/2024	07/17/2025	07/21/2025	Exercise	1	2,766,194	5588	113,137		207,404	145,493			207,404		(61,911)				0001
Purchased Call/SPX/SPX815QS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/26/2024	07/25/2025	07/29/2025	Exercise	1	3,203,000	5459.1	172,001		320,300	222,355			320,300		(97,945)				0001
Purchased Call/SPX/SPX815QS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/26/2024	07/28/2025	07/30/2025	Exercise	1	5,997,000	5459.1	281,259		500,750	339,587			500,750		(161,162)				0001
Purchased Call/SPX/SPX815QSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/30/2025	08/01/2025	Exercise	1	2,482,000	5436.44	139,737		266,815	185,976			266,815		(80,839)				0001
Purchased Call/SPX/SPX815QSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/25/2025	07/29/2025	Exercise	1	1,510,952	5455	65,693		118,555	80,938			118,555		(37,618)				0001
Purchased Call/SPX/SPX815RSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/13/2024	08/13/2025	08/15/2025	Exercise	1	4,029,000	5434.43	232,070		443,190	299,984			443,190		(143,206)				0001
Purchased Call/SPX/SPX815RSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/13/2024	08/12/2025	08/14/2025	Exercise	1	2,159,134	5344	106,022		175,337	110,025			175,337		(65,312)				0001
Purchased Call/SPX/SPX815RSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/14/2025	08/18/2025	Exercise	1	8,120,000	5455.21	376,768		669,900	436,366			669,900		(233,534)				0001
Purchased Call/SPX/SPX815SS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	6,085,000	5554.25	267,740		465,503	297,421			465,503		(168,081)				0001
Purchased Call/SPX/SPX815SS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	4,970,000	5554.25	237,566		422,450	273,311			422,450		(149,139)				0001
Purchased Call/SPX/SPX815SS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	3,863,000	5554.25	224,054		428,793	288,137			428,793		(140,656)				0001
Purchased Call/SPX/SPX815SSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	2,305,980	5543	98,896		168,482	106,397			168,482		(62,085)				0001
Purchased Call/SPX/SPX815SSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/20/2024	08/19/2025	08/21/2025	Exercise	1	5,490,477	5608	252,004		444,471	284,357			444,471		(160,113)				0001
Purchased Call/SPX/SPX815SSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/21/2024	08/21/2025	08/25/2025	Exercise	1	3,508,000	5620.85	158,912		275,378	173,814			275,378		(101,564)				0001
Purchased Call/SPX/SPX815SSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/21/2024	08/21/2025	08/25/2025	Exercise	1	8,223,000	5620.85	387,303		678,398	430,865			678,398		(247,533)				0001
Purchased Call/SPX/SPX815SSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/03/2024	08/29/2025	09/03/2025	Exercise	1	1,632,388	5648	68,392		130,629	84,779			130,629		(45,849)				0001
Purchased Call/SPX/SPX815TSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/06/2024	09/05/2025	09/09/2025	Exercise	1	2,739,000	5408.42	159,684		297,182	187,621			297,182		(109,561)				0001
Purchased Call/SPX/SPX815TSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/11/2024	09/10/2025	09/12/2025	Exercise	1	2,109,173	5493	112,086		195,455	117,428			195,455		(78,027)				0001
Purchased Call/SPX/SPX815TSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2024	09/12/2025	09/16/2025	Exercise	1	2,210,000	5595.76	106,522		188,955	114,006			188,955		(74,949)				0001
Purchased Call/SPX/SPX815TSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	5,240,000	5626.02	138,336		222,700	125,096			222,700		(97,604)				0001
Purchased Call/SPX/SPX815TSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	2,706,000	5626.02	79,015		128,535	72,785			128,535		(55,750)				0001
Purchased Call/SPX/SPX815TSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	3,304,000	5626.02	146,698		256,060	152,557			256,060		(103,503)				0001
Purchased Call/SPX/SPX815PS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2024	06/25/2025	06/27/2025	Exercise	1	2,236,484	5468	102,606		179,961	130,359			179,961		(49,602)				0001
Purchased Call/SPX/SPX815PS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2024	07/03/2025	07/08/2025	Exercise	1	5,454,000	5537.02	244,339		422,685	298,479			422,685		(124,206)				0001
Purchased Call/SPX/SPX815PS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2024	07/03/2025	07/08/2025	Exercise	1	4,482,000	5537.02	225,445		403,380	288,779			403,380		(114,601)				0001
Purchased Call/SPX/SPX815QS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/30/2025	08/01/2025	Exercise	1	4,233,000	5436.44	234,085		444,465	309,044			444,465		(135,421)				0001
Purchased Call/SPX/SPX815QSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/29/2025	07/31/2025	Exercise	1	3,485,739	5464	125,271		218,197	145,872			218,197		(72,325)				0001
Purchased Call/SPX/SPX815QSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/29/2025	07/31/2025	Exercise	1	2,371,176	5464	135,981		273,854	195,346			273,854		(78,508)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8150SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2024	08/01/2025	08/05/2025	Exercise	1	2,621,000	5446.68	123,973		222,785	149,981			222,785		(72,804)				0001
Purchased Call/SPX/SPX8150SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2024	08/01/2025	08/05/2025	Exercise	1	2,326,000	5446.68	127,697		240,741	165,750			240,741		(74,991)				0001
Purchased Call/SPX/SPX8150SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/07/2024	08/07/2025	08/11/2025	Exercise	1	2,641,000	5199.5	133,635		237,690	157,436			237,690		(80,254)				0001
Purchased Call/SPX/SPX8150SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/07/2024	08/07/2025	08/11/2025	Exercise	1	4,234,000	5199.5	250,229		469,974	319,698			469,974		(150,276)				0001
Purchased Call/SPX/SPX815RS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/13/2024	08/13/2025	08/15/2025	Exercise	1	1,816,000	5434.43	65,376		109,868	69,526			109,868		(40,342)				0001
Purchased Call/SPX/SPX815RSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/13/2024	08/08/2025	08/12/2025	Exercise	1	2,330,054	5344	110,530		181,812	114,197			181,812		(67,615)				0001
Purchased Call/SPX/SPX815RSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/13/2024	08/12/2025	08/14/2025	Exercise	1	4,136,536	5344	242,347		421,058	271,767			421,058		(149,291)				0001
Purchased Call/SPX/SPX815RSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/14/2025	08/18/2025	Exercise	1	3,345,000	5455.21	189,327		359,588	242,236			359,588		(117,351)				0001
Purchased Call/SPX/SPX815RSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2024	08/15/2025	08/19/2025	Exercise	1	2,060,000	5543.22	103,206		186,430	121,819			186,430		(64,611)				0001
Purchased Call/SPX/SPX815RSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2024	08/14/2025	08/18/2025	Exercise	1	3,420,417	5455	203,305		351,119	224,054			351,119		(127,065)				0001
Purchased Call/SPX/SPX815SSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/18/2025	08/20/2025	Exercise	1	3,270,000	5554.25	163,173		294,300	191,362			294,300		(102,938)				0001
Purchased Call/SPX/SPX815SSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/26/2024	08/22/2025	08/26/2025	Exercise	1	1,453,937	5571	83,559		148,248	94,016			148,248		(54,232)				0001
Purchased Call/SPX/SPX815TS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/06/2024	09/05/2025	09/09/2025	Exercise	1	5,481,000	5408.42	241,712		416,556	250,715			416,556		(165,841)				0001
Purchased Call/SPX/SPX815TS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/06/2024	09/05/2025	09/09/2025	Exercise	1	4,890,000	5408.42	236,676		415,650	253,264			415,650		(162,386)				0001
Purchased Call/SPX/SPX815TSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/11/2024	09/11/2025	09/15/2025	Exercise	1	3,103,000	5554.13	155,771		279,270	170,703			279,270		(108,567)				0001
Purchased Call/SPX/SPX815TSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	2,754,000	5626.02	93,636		155,601	89,536			155,601		(66,065)				0001
Purchased Call/SPX/SPX815TSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	2,496,000	5626.02	113,069		199,680	119,904			199,680		(79,776)				0001
Purchased Call/SPX/SPX815TSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	4,167,000	5626.02	208,350		377,114	230,111			377,114		(147,003)				0001
Purchased Call/SPX/SPX815US8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	1,667,536	5596	61,772		101,021	57,437			101,021		(43,584)				0001
Purchased Call/SPX/SPXC05VSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	06/23/2025	06/17/2027	06/25/2025	Expire	1	1,218,545	5973	83,532						55						0001
Purchased Call/SPX/SPXC179SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025	02/19/2025	Exercise	1	1,520,118	4131	70,619		131,376	127,078			131,376		(4,298)				0001
Purchased Call/SPX/SPXC17CS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2025	04/21/2025	Exercise	1	1,964,000	4151.32	96,825		171,850	157,771			171,850		(14,079)				0001
Purchased Call/SPX/SPXC17CS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/11/2025	04/15/2025	Exercise	1	1,492,038	4122	78,268		139,732	128,907			139,732		(10,825)				0001
Purchased Call/SPX/SPXC17FSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025	06/20/2025	Exercise	1	1,891,000	4409.59	87,553		147,498	127,386			147,498		(20,112)				0001
Purchased Call/SPX/SPXD053GS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	08/26/2025	08/26/2027	08/28/2025	Expire	1	1,164,000	6465.94	96,899						33						0001
Purchased Call/SPX/SPXD055SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	09/16/2025	09/15/2027	09/18/2025	Expire	1	1,571,949	6605	107,148						105						0001
Purchased Call/SPX/SPXD17US8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2027	06/30/2025	Expire	1	1,156,000	6141.02	52,714						143						0001
Purchased Call/SPX/SPXF00XS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/25/2023	07/25/2025	07/29/2025	Exercise	1	1,601,000	4567.46	76,368		128,080	106,605			128,080		(21,475)				0001
Purchased Call/SPX/SPXG00ESX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/11/2023	10/10/2025	10/15/2025	Exercise	1	1,453,780	4353	64,816		112,557	87,450			112,557		(25,107)				0001
Purchased Call/SPX/SPXH13IWSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/18/2023	01/17/2025	01/22/2025	Exercise	1	1,439,925	3989	71,178		133,570	132,006			133,570		(1,564)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13P64	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	05/22/2025	Exercise	1	1,095,000	4191.98	51,684		89,243	79,374			89,243		(9,868)				0001
Purchased Call/SPX/SPXI13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/20/2025	06/24/2025	Exercise	1	1,575,179	4400	74,256		126,731	109,391			126,731		(17,340)				0001
Purchased Call/SPX/SPXJ00G65	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	07/23/2025	07/19/2027	07/25/2025	Expire	1	1,165,931	6302	77,519								60				0001
Purchased Call/SPX/SPXJ132G9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/09/2025	07/11/2025	Exercise	1	1,055,834	4399	44,165		72,959	61,493			72,959		(11,466)				0001
Purchased Call/SPX/SPXJ130S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2025	10/09/2025	Exercise	1	2,055,000	4308.5	64,322		108,915	84,230			108,915		(24,685)				0001
Purchased Call/SPX/SPXK138S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/26/2025	12/30/2025	Exercise	1	1,100,616	4765	53,264		91,476	65,209			91,476		(26,266)				0001
Purchased Call/SPX/SPX815KSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/22/2024	04/17/2025	04/21/2025	Exercise	1	4,013,522	4967	186,454		255,084	199,877			255,084		(55,207)				0001
Purchased Call/SPX/SPX815KSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/22/2024	04/17/2025	04/21/2025	Exercise	1	1,892,515	4967	115,024		120,281	86,224			120,281		(34,057)				0001
Purchased Call/SPX/SPX815KST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/23/2024	04/23/2025	04/25/2025	Exercise	1	3,860,000	5070.55	202,650		232,420	169,894			232,420		(62,526)				0001
Purchased Call/SPX/SPX815LS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/25/2024	04/25/2025	04/29/2025	Exercise	1	3,272,000	5048.42	168,181		309,019	255,909			309,019		(53,110)				0001
Purchased Call/SPX/SPX815LSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/25/2024	04/24/2025	04/28/2025	Exercise	1	2,936,474	5072	128,405		234,495	194,190			234,495		(40,305)				0001
Purchased Call/SPX/SPX815LSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	04/29/2025	Exercise	1	2,170,821	5048	136,362		205,200	161,898			205,200		(43,301)				0001
Purchased Call/SPX/SPX815MS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	05/01/2025	Exercise	1	10,692,795	5116	437,165		802,558	660,057			802,558		(142,501)				0001
Purchased Call/SPX/SPX815MS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	05/01/2025	Exercise	1	2,061,817	5116	110,269		179,266	143,322			179,266		(35,944)				0001
Purchased Call/SPX/SPX815MSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	05/05/2025	Exercise	1	1,600,866	5018	90,535		165,880	135,702			165,880		(30,178)				0001
Purchased Call/SPX/SPX815MSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	05/05/2025	Exercise	1	2,453,993	5018	150,886		285,576	235,281			285,576		(50,295)				0001
Purchased Call/SPX/SPX815MSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/03/2024	05/05/2025	05/07/2025	Exercise	1	2,027,000	5127.79	94,256		172,295	140,098			172,295		(32,197)				0001
Purchased Call/SPX/SPX815MSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/06/2024	05/02/2025	05/06/2025	Exercise	1	1,461,420	5128	83,608		155,611	127,431			155,611		(28,180)				0001
Purchased Call/SPX/SPX815MSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	05/08/2025	Exercise	1	6,766,046	5181	301,098		541,994	438,024			541,994		(103,970)				0001
Purchased Call/SPX/SPX815MSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	05/08/2025	Exercise	1	3,885,555	5181	227,093		319,433	241,017			319,433		(78,416)				0001
Purchased Call/SPX/SPX815NS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	05/09/2025	Exercise	1	1,716,642	5186	93,584		147,387	114,814			147,387		(32,573)				0001
Purchased Call/SPX/SPX815NS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/08/2024	05/06/2025	05/08/2025	Exercise	1	1,859,886	5181	108,964		152,902	115,172			152,902		(37,730)				0001
Purchased Call/SPX/SPX815NSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	05/13/2025	Exercise	1	1,666,799	5209	92,048		144,291	111,562			144,291		(32,728)				0001
Purchased Call/SPX/SPX815NSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,616,885	5213	153,180		224,348	169,884			224,348		(54,464)				0001
Purchased Call/SPX/SPX815NSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/13/2024	05/09/2025	05/13/2025	Exercise	1	1,837,481	5220	75,289		133,056	106,212			133,056		(26,844)				0001
Purchased Call/SPX/SPX815NSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/16/2024	05/16/2025	05/20/2025	Exercise	1	1,585,000	5297.1	84,798		160,878	129,167			160,878		(31,711)				0001
Purchased Call/SPX/SPX815QS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	05/27/2025	Exercise	1	2,328,000	5307.01	122,918		228,144	180,399			228,144		(47,745)				0001
Purchased Call/SPX/SPX815QSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/11/2024	06/10/2025	06/12/2025	Exercise	1	6,974,388	5361	300,596		523,002	390,142			523,002		(132,860)				0001
Purchased Call/SPX/SPX815QSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	06/24/2025	Exercise	1	11,515,550	5473	498,080		864,749	629,544			864,749		(235,204)				0001
Purchased Call/SPX/SPX815QSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	06/30/2025	Exercise	1	3,424,000	5477.9	153,053		265,360	191,153			265,360		(74,207)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815PS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2024	06/25/2025	06/27/2025	Exercise	1	1,716,635	5467	96,458		180,863	134,233			180,863		(46,630)				0001
Purchased Call/SPX/SPX815TST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	7,694,000	5626.02	357,771		634,755	382,328			634,755		(252,427)				0001
Purchased Call/SPX/SPX815TSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	3,171,000	5626.02	151,257		269,535	162,815			269,535		(106,720)				0001
Purchased Call/SPX/SPX815TSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/15/2025	09/17/2025	Exercise	1	4,249,000	5626.02	105,800		169,960	95,055			169,960		(74,905)				0001
Purchased Call/SPX/SPX815US4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/15/2025	09/17/2025	Exercise	1	2,613,000	5626.02	122,027		215,573	129,179			215,573		(86,394)				0001
Purchased Call/SPX/SPX815US6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/15/2025	09/17/2025	Exercise	1	1,915,000	5626.02	109,538		208,735	131,183			208,735		(77,552)				0001
Purchased Call/SPX/SPX815USB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	3,044,093	5596	163,755		292,671	177,133			292,671		(115,538)				0001
Purchased Call/SPX/SPX815USG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/23/2024	09/19/2025	09/23/2025	Exercise	1	2,035,977	5703	86,776		146,727	83,639			146,727		(63,088)				0001
Purchased Call/SPX/SPX815USK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/26/2024	09/26/2025	09/30/2025	Exercise	1	6,175,000	5745.37	292,695		512,525	295,233			512,525		(217,292)				0001
Purchased Call/SPX/SPX815USM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/26/2025	09/30/2025	Exercise	1	4,348,000	5738.17	166,094		276,098	152,451			276,098		(123,647)				0001
Purchased Call/SPX/SPX815UST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/29/2025	10/01/2025	Exercise	1	2,169,000	5738.17	96,521		165,929	93,871			165,929		(72,058)				0001
Purchased Call/SPX/SPX815USW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/25/2025	09/29/2025	Exercise	1	3,193,642	5723	164,476		288,485	166,159			288,485		(122,326)				0001
Purchased Call/SPX/SPX815VS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/30/2024	09/26/2025	09/30/2025	Exercise	1	1,797,399	5742	83,640		147,735	85,297			147,735		(62,439)				0001
Purchased Call/SPX/SPX815VS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/02/2025	10/06/2025	Exercise	1	13,530,000	5709.54	645,381		1,116,225	629,078			1,116,225		(487,147)				0001
Purchased Call/SPX/SPX815VSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/01/2025	10/03/2025	Exercise	1	1,718,334	5709	80,707		137,859	76,994			137,859		(60,865)				0001
Purchased Call/SPX/SPX815VSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/01/2025	10/03/2025	Exercise	1	2,774,453	5709	146,325		259,037	148,687			259,037		(110,350)				0001
Purchased Call/SPX/SPX815VSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/09/2024	10/09/2025	10/14/2025	Exercise	1	13,209,000	5792.04	636,674		1,089,743	596,890			1,089,743		(492,852)				0001
Purchased Call/SPX/SPX815VSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/17/2024	10/17/2025	10/21/2025	Exercise	1	2,188,000	5841.47	112,463		196,920	106,887			196,920		(90,033)				0001
Purchased Call/SPX/SPX815VSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2024	10/17/2025	10/21/2025	Exercise	1	1,670,539	5862	76,839		132,240	70,211			132,240		(62,029)				0001
Purchased Call/SPX/SPX815WS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/22/2025	10/24/2025	Exercise	1	1,889,938	5851	71,829		123,386	65,050			123,386		(58,336)				0001
Purchased Call/SPX/SPX815WSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/24/2025	10/28/2025	Exercise	1	2,765,000	5808.12	113,642		186,638	93,199			186,638		(93,439)				0001
Purchased Call/SPX/SPX815WSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/24/2025	10/28/2025	Exercise	1	3,366,000	5808.12	150,797		252,450	128,462			252,450		(123,988)				0001
Purchased Call/SPX/SPX815WSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/27/2025	10/29/2025	Exercise	1	3,082,000	5808.12	171,359		306,659	165,512			306,659		(141,147)				0001
Purchased Call/SPX/SPX815WSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/24/2025	10/28/2025	Exercise	1	3,125,274	5809	163,826		286,753	152,052			286,753		(134,702)				0001
Purchased Call/SPX/SPX815WSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/28/2024	10/24/2025	10/28/2025	Exercise	1	3,700,008	5808	205,503		356,081	186,642			356,081		(169,439)				0001
Purchased Call/SPX/SPX815XS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/08/2024	11/07/2025	11/12/2025	Exercise	1	1,652,000	5995.54	134,638		202,041	6,224			45,795		(8,435)	62,513			0001
Purchased Call/SPX/SPX815WSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/24/2025	10/28/2025	Exercise	1	3,276,000	5808.12	179,197		319,410	172,070			319,410		(147,340)				0001
Purchased Call/SPX/SPX815WSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/27/2025	10/29/2025	Exercise	1	2,128,000	5808.12	95,334		159,600	81,074			159,600		(78,526)				0001
Purchased Call/SPX/SPX815XS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/12/2024	11/12/2025	11/14/2025	Exercise	1	5,802,000	5983.99	146,791		232,080	104,700			232,080		(127,380)				0001
Purchased Call/SPX/SPX815XS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/20/2024	11/20/2025	11/24/2025	Exercise	1	5,627,000	5917.11	273,472		478,295	234,957			478,295		(243,338)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815XSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/22/2024	11/24/2025	11/26/2025	Exercise	1	2,689,000	5969.34	63,192		98,149	41,224			98,149		(56,925)				0001
Purchased Call/SPX/SPX815XSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/10/2024	12/10/2025	12/12/2025	Exercise	1	9,915,000	6034.91	253,824		396,600	156,761			396,600		(239,839)				0001
Purchased Call/SPX/SPX815ZSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2025	01/22/2026	01/24/2025	Expire	1	2,769,000	6086.37	122,390								(297)				0001
Purchased Call/SPX/SPX815ZSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2025	01/20/2026	01/24/2025	Expire	1	1,894,945	5997	105,493								(260)				0001
Purchased Call/SPX/SPX815ZSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2025	01/23/2026	01/27/2025	Expire	1	2,652,000	6118.71	80,886								(168)				0001
Purchased Call/SPX/SPX815ZSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2025	01/21/2026	01/27/2025	Expire	1	2,099,086	6049	106,904								(229)				0001
Purchased Call/SPX/SPX9150S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/26/2026	01/28/2025	Expire	1	6,967,000	6101.24	339,293								(670)				0001
Purchased Call/SPX/SPX9150SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	2,790,000	6039.31	105,741								(245)				0001
Purchased Call/SPX/SPX9151S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	4,503,000	6040.53	244,063								(454)				0001
Purchased Call/SPX/SPX9151SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	3,539,492	6071	148,787								(277)				0001
Purchased Call/SPX/SPX9151ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2025	02/05/2026	02/10/2025	Expire	1	1,913,971	6057	110,117								(185)				0001
Purchased Call/SPX/SPX9152S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	6,985,000	6025.99	308,039								(508)				0001
Purchased Call/SPX/SPX9152SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	7,083,000	6025.99	329,360								(512)				0001
Purchased Call/SPX/SPX9152SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	3,143,000	6025.99	158,093								(246)				0001
Purchased Call/SPX/SPX9152SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	2,166,000	6025.99	118,913								(185)				0001
Purchased Call/SPX/SPX9152SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/11/2025	02/11/2026	02/13/2025	Expire	1	2,090,000	6068.5	76,285								(162)				0001
Purchased Call/SPX/SPX9153SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	2,458,258	6115	91,017								(100)				0001
Purchased Call/SPX/SPX9153SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	5,123,000	6114.63	174,182								(192)				0001
Purchased Call/SPX/SPX9153SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	6,076,000	6114.63	307,446								(339)				0001
Purchased Call/SPX/SPX9153ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	3,545,000	6114.63	219,436								(242)				0001
Purchased Call/SPX/SPX9153SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/20/2026	02/24/2025	Expire	1	5,083,000	6117.52	191,121								(234)				0001
Purchased Call/SPX/SPX815XS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/23/2025	10/27/2025	Exercise	1	2,189,000	5797.42	102,883		175,120	91,510			175,120		(83,610)				0001
Purchased Call/SPX/SPX815XS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/12/2024	11/12/2025	11/14/2025	Exercise	1	4,907,000	5983.99	219,343		377,839	187,500			377,839		(190,339)				0001
Purchased Call/SPX/SPX815XS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/20/2024	11/20/2025	11/24/2025	Exercise	1	6,182,000	5917.11	286,227		494,560	239,874			494,560		(254,686)				0001
Purchased Call/SPX/SPX815XSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/21/2024	11/20/2025	11/24/2025	Exercise	1	1,757,382	5917	67,253		107,218	46,877			107,218		(60,341)				0001
Purchased Call/SPX/SPX815XSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/29/2024	11/26/2025	12/01/2025	Exercise	1	4,579,245	6002	252,347		439,489	207,583			439,489		(231,905)				0001
Purchased Call/SPX/SPX815XSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/05/2024	12/04/2025	12/08/2025	Exercise	1	3,451,040	6086	143,797		240,976	106,366			240,976		(134,610)				0001
Purchased Call/SPX/SPX815XSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/12/2025	12/16/2025	Exercise	1	5,242,000	6051.09	231,172		393,150	171,610			393,150		(221,540)				0001
Purchased Call/SPX/SPX815XSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/12/2025	12/16/2025	Exercise	1	5,221,000	6051.09	242,777		417,680	185,019			417,680		(232,661)				0001
Purchased Call/SPX/SPX815YS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/12/2025	12/16/2025	Exercise	1	2,995,369	6051	105,489		170,775	69,681			170,775		(101,094)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815YSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/27/2024	12/26/2025	12/30/2025	Exercise	1	2,572,013	6038	135,170		259,861	125,067			259,861		(134,794)				0001
Purchased Call/SPX/SPX815YSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/03/2025	01/02/2026	01/07/2025	Expire	1	11,345,000	5942.47	555,905								(1,510)				0001
Purchased Call/SPX/SPX815ZS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/06/2025	01/06/2026	01/08/2025	Expire	1	1,751,000	5975.38	90,001								(240)				0001
Purchased Call/SPX/SPX815ZS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/21/2025	01/16/2026	01/23/2025	Expire	1	1,681,694	5985	89,184								(227)				0001
Purchased Call/SPX/SPX815ZSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/23/2026	01/28/2025	Expire	1	5,147,000	6101.24	238,821								(496)				0001
Purchased Call/SPX/SPX9150S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/26/2026	01/28/2025	Expire	1	3,510,000	6101.24	132,678								(262)				0001
Purchased Call/SPX/SPX9150S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/22/2026	01/28/2025	Expire	1	2,458,893	6086	127,789								(270)				0001
Purchased Call/SPX/SPX9150SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/27/2025	01/23/2026	01/29/2025	Expire	1	3,075,769	6103	99,963								(243)				0001
Purchased Call/SPX/SPX9150SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	2,496,000	6039.31	91,354								(212)				0001
Purchased Call/SPX/SPX9150SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/28/2026	01/31/2025	Expire	1	1,735,362	6068	58,579								(137)				0001
Purchased Call/SPX/SPX9150ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/30/2025	01/30/2026	02/03/2025	Expire	1	4,478,000	6071.17	217,183								(404)				0001
Purchased Call/SPX/SPX9150SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/30/2025	01/29/2026	02/03/2025	Expire	1	2,736,871	6042	149,363								(283)				0001
Purchased Call/SPX/SPX9151S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	3,979,000	6040.53	201,337								(375)				0001
Purchased Call/SPX/SPX9151S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	2,182,000	6040.53	126,992								(236)				0001
Purchased Call/SPX/SPX9151S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	02/02/2026	02/04/2025	Expire	1	5,977,000	6040.53	277,333								(489)				0001
Purchased Call/SPX/SPX9151S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	02/02/2026	02/04/2025	Expire	1	3,976,000	6040.53	201,583								(356)				0001
Purchased Call/SPX/SPX815VS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/02/2025	10/06/2025	Exercise	1	2,542,000	5709.54	118,711		203,360	113,754			203,360		(89,606)				0001
Purchased Call/SPX/SPX815VS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/02/2025	10/06/2025	Exercise	1	2,417,000	5709.54	132,693		239,283	139,123			239,283		(100,160)				0001
Purchased Call/SPX/SPX815VSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/02/2025	10/06/2025	Exercise	1	2,173,000	5709.54	128,424		239,030	142,093			239,030		(96,937)				0001
Purchased Call/SPX/SPX815VSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/02/2025	10/06/2025	Exercise	1	2,191,000	5709.54	135,185		257,443	155,402			257,443		(102,040)				0001
Purchased Call/SPX/SPX815VSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2024	10/17/2025	10/21/2025	Exercise	1	1,735,218	5862	61,956		101,233	51,357			101,233		(49,875)				0001
Purchased Call/SPX/SPX815VSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2024	10/17/2025	10/21/2025	Exercise	1	2,269,373	5864	101,146		173,764	92,339			173,764		(81,424)				0001
Purchased Call/SPX/SPX815VSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2024	10/21/2025	10/23/2025	Exercise	1	1,925,959	5854	79,365		131,601	67,364			131,601		(64,237)				0001
Purchased Call/SPX/SPX815VSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2024	10/21/2025	10/23/2025	Exercise	1	1,773,756	5854	77,992		131,199	68,073			131,199		(63,126)				0001
Purchased Call/SPX/SPX815WS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/23/2025	10/27/2025	Exercise	1	3,404,000	5797.42	194,709		354,016	195,782			354,016		(158,234)				0001
Purchased Call/SPX/SPX815WS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/22/2025	10/24/2025	Exercise	1	1,872,384	5851	64,627		108,800	56,313			108,800		(52,487)				0001
Purchased Call/SPX/SPX815WSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/24/2025	10/28/2025	Exercise	1	5,606,000	5808.12	289,270		504,540	266,696			504,540		(237,844)				0001
Purchased Call/SPX/SPX815WSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/24/2025	10/28/2025	Exercise	1	5,178,000	5808.12	315,340		590,292	331,012			590,292		(259,280)				0001
Purchased Call/SPX/SPX815WSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/27/2025	10/29/2025	Exercise	1	2,852,000	5808.12	167,412		306,590	168,694			306,590		(137,896)				0001
Purchased Call/SPX/SPX815WSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/27/2025	10/29/2025	Exercise	1	2,970,000	5808.12	185,031		350,460	198,052			350,460		(152,408)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815XSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/22/2024	11/21/2025	11/25/2025	Exercise	1	2,885,124	5949	104,280		168,295	74,443			168,295		(93,852)				0001
Purchased Call/SPX/SPX815XSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/29/2024	11/26/2025	12/01/2025	Exercise	1	1,698,687	6002	68,531		109,805	46,825			109,805		(62,980)				0001
Purchased Call/SPX/SPX815YS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/12/2025	12/16/2025	Exercise	1	2,094,000	6051.09	121,033		225,105	109,115			225,105		(115,990)				0001
Purchased Call/SPX/SPX815YS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/12/2025	12/16/2025	Exercise	1	2,658,000	6051.09	156,025		292,380	142,856			292,380		(149,524)				0001
Purchased Call/SPX/SPX815ZSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2025	01/22/2026	01/24/2025	Expire	1	10,031,000	6086.37	465,438								(1,128)				0001
Purchased Call/SPX/SPX815ZSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2025	01/21/2026	01/24/2025	Expire	1	1,494,162	6049	78,768								(192)				0001
Purchased Call/SPX/SPX815ZSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2025	01/23/2026	01/27/2025	Expire	1	2,708,000	6118.71	125,922								(261)				0001
Purchased Call/SPX/SPX815ZSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2025	01/22/2026	01/27/2025	Expire	1	2,696,262	6086	114,046								(240)				0001
Purchased Call/SPX/SPX815ZST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/23/2026	01/28/2025	Expire	1	3,437,000	6101.24	150,197								(312)				0001
Purchased Call/SPX/SPX815ZSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/26/2026	01/28/2025	Expire	1	2,113,000	6101.24	72,265								(143)				0001
Purchased Call/SPX/SPX815ZS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/26/2026	01/28/2025	Expire	1	6,181,000	6101.24	287,417								(567)				0001
Purchased Call/SPX/SPX815XS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/20/2024	11/19/2025	11/21/2025	Exercise	1	4,253,849	5916	152,680		258,124	122,315			258,124		(135,809)				0001
Purchased Call/SPX/SPX815XSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/22/2024	11/21/2025	11/25/2025	Exercise	1	2,907,000	5969.34	102,617		167,153	74,797			167,153		(92,355)				0001
Purchased Call/SPX/SPX815YS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/11/2025	12/15/2025	Exercise	1	1,405,448	6084	70,009		127,973	60,889			127,973		(67,084)				0001
Purchased Call/SPX/SPX815YSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2025	01/02/2026	01/06/2025	Expire	1	4,761,000	5868.55	211,865								(574)				0001
Purchased Call/SPX/SPX815YSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2025	01/02/2026	01/06/2025	Expire	1	6,915,000	5868.55	342,984								(929)				0001
Purchased Call/SPX/SPX815YSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2025	12/31/2025	01/06/2025	Exercise	1	10,130,317	5883		209,232	353,006	143,775			353,006		(209,232)				0001
Purchased Call/SPX/SPX815ZSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2025	01/22/2026	01/24/2025	Expire	1	2,618,000	6086.37	96,081								(233)				0001
Purchased Call/SPX/SPX815ZSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2025	01/23/2026	01/27/2025	Expire	1	3,173,000	6118.71	118,353								(245)				0001
Purchased Call/SPX/SPX815ZSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2025	01/23/2026	01/27/2025	Expire	1	2,550,000	6118.71	138,465								(287)				0001
Purchased Call/SPX/SPX815ZSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/23/2026	01/28/2025	Expire	1	4,160,000	6101.24	150,592								(313)				0001
Purchased Call/SPX/SPX815ZSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/23/2026	01/28/2025	Expire	1	5,404,000	6101.24	294,518								(611)				0001
Purchased Call/SPX/SPX815ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/26/2026	01/28/2025	Expire	1	3,999,000	6101.24	102,374								(202)				0001
Purchased Call/SPX/SPX815OS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/26/2026	01/28/2025	Expire	1	2,079,000	6101.24	86,902								(172)				0001
Purchased Call/SPX/SPX815OS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/23/2026	01/28/2025	Expire	1	1,345,058	6114	56,052								(116)				0001
Purchased Call/SPX/SPX815OSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/27/2025	01/27/2026	01/29/2025	Expire	1	1,989,000	6012.28	101,837								(239)				0001
Purchased Call/SPX/SPX815OSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	2,675,000	6039.31	157,825								(366)				0001
Purchased Call/SPX/SPX815OSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	3,477,000	6040.53	152,988								(285)				0001
Purchased Call/SPX/SPX8151S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	3,212,000	6040.53	192,399								(358)				0001
Purchased Call/SPX/SPX8151SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2025	02/05/2026	02/10/2025	Expire	1	2,576,129	6061	92,548								(155)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9151SII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	8,374,000	6025.99	189,252								(312)				0001
Purchased Call/SPX/SPX9152S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	5,516,000	6025.99	268,078								(442)				0001
Purchased Call/SPX/SPX9152SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	2,738,000	6025.99	170,030								(280)				0001
Purchased Call/SPX/SPX9152SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	2,284,000	6025.99	142,522								(221)				0001
Purchased Call/SPX/SPX9152SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	4,554,854	6081	239,747								(395)				0001
Purchased Call/SPX/SPX9152SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/11/2025	02/10/2026	02/13/2025	Expire	1	6,042,174	6066	229,468								(491)				0001
Purchased Call/SPX/SPX9151S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	01/31/2025	02/02/2026	02/04/2025	Expire	1	4,281,000	6040.53	256,860								(453)				0001
Purchased Call/SPX/SPX9151SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/06/2025	02/06/2026	02/10/2025	Expire	1	2,732,000	6083.57	120,754								(199)				0001
Purchased Call/SPX/SPX9151SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/06/2025	02/06/2026	02/10/2025	Expire	1	6,788,000	6083.57	318,357								(524)				0001
Purchased Call/SPX/SPX9151SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/06/2025	02/06/2026	02/10/2025	Expire	1	4,586,000	6083.57	234,345								(386)				0001
Purchased Call/SPX/SPX9151SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/06/2025	02/06/2026	02/10/2025	Expire	1	4,803,000	6083.57	272,810								(449)				0001
Purchased Call/SPX/SPX9151SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	2,417,000	6025.99	58,491								(96)				0001
Purchased Call/SPX/SPX9152S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	3,497,000	6025.99	191,636								(316)				0001
Purchased Call/SPX/SPX9152SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	4,741,000	6025.99	121,370								(189)				0001
Purchased Call/SPX/SPX9152SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	2,792,000	6025.99	116,426								(181)				0001
Purchased Call/SPX/SPX9152SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	3,040,000	6025.99	134,672								(209)				0001
Purchased Call/SPX/SPX9152SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	3,179,000	6025.99	183,428								(285)				0001
Purchased Call/SPX/SPX9152SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	4,147,726	6082	167,110								(275)				0001
Purchased Call/SPX/SPX9152ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	1,466,000	6025.99	120,652								(48)				0001
Purchased Call/SPX/SPX9152SII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/11/2025	02/10/2026	02/13/2025	Expire	1	2,311,314	6066	79,419								(170)				0001
Purchased Call/SPX/SPX9153SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/14/2025	02/12/2026	02/19/2025	Expire	1	1,822,189	6054	105,859								(121)				0001
Purchased Call/SPX/SPX9153SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	2,421,568	6115	104,342								(115)				0001
Purchased Call/SPX/SPX9153SII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/18/2025	02/13/2026	02/20/2025	Expire	1	1,871,083	6115	94,331								(199)				0001
Purchased Call/SPX/SPX9154SII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/26/2025	02/26/2026	02/28/2025	Expire	1	11,510,000	5956.06	537,517								(1,018)				0001
Purchased Call/SPX/SPX9154SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/26/2025	02/26/2026	02/28/2025	Expire	1	2,047,000	5956.06	109,310								(207)				0001
Purchased Call/SPX/SPX9155SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/27/2025	02/27/2026	03/03/2025	Expire	1	2,264,000	5861.57	116,370								(117)				0001
Purchased Call/SPX/SPX9155SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/28/2025	02/27/2026	03/04/2025	Expire	1	3,604,866	5862	199,930								(201)				0001
Purchased Call/SPX/SPX9155SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	03/04/2025	03/04/2026	03/06/2025	Expire	1	9,713,000	5778.15	448,741								(809)				0001
Purchased Call/SPX/SPX9155SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	03/04/2025	03/04/2026	03/06/2025	Expire	1	4,632,000	5778.15	256,150								(462)				0001
Purchased Call/SPX/SPX9155SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	03/04/2025	03/03/2026	03/06/2025	Expire	1	4,925,464	5850	267,849								(488)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX15S9U	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/05/2025	03/05/2026	03/07/2025	Expire	1	2,950,000	5842.63	135,995								(243)				0001
Purchased Call/SPX/SPX815PSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/08/2024	07/03/2025	07/08/2025	Exercise	1	6,042,644	5564	259,945		445,258	312,381			445,258		(132,877)				0001
Purchased Call/SPX/SPX815P6Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/26/2024	07/25/2025	07/29/2025	Exercise	1	3,357,000	5459.1	166,843		302,130	207,122			302,130		(95,008)				0001
Purchased Call/SPX/SPX815QSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/29/2025	07/31/2025	Exercise	1	7,457,732	5464	306,033		550,097	373,410			550,097		(176,688)				0001
Purchased Call/SPX/SPX815QST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/06/2024	08/06/2025	08/08/2025	Exercise	1	2,686,000	5240.03	145,044		263,228	176,521			263,228		(86,707)				0001
Purchased Call/SPX/SPX815QSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/07/2024	08/07/2025	08/11/2025	Exercise	1	3,311,000	5199.5	159,590		281,435	185,593			281,435		(95,842)				0001
Purchased Call/SPX/SPX815RS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/08/2024	08/08/2025	08/12/2025	Exercise	1	3,871,000	5319.31	182,324		319,358	208,751			319,358		(110,607)				0001
Purchased Call/SPX/SPX815R65	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/08/2024	08/08/2025	08/12/2025	Exercise	1	2,240,000	5319.31	108,416		190,400	124,630			190,400		(65,770)				0001
Purchased Call/SPX/SPX815RS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/08/2024	08/08/2025	08/12/2025	Exercise	1	2,350,000	5319.31	124,080		223,250	147,977			223,250		(75,273)				0001
Purchased Call/SPX/SPX815RS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/08/2024	08/07/2025	08/11/2025	Exercise	1	1,592,382	5204	97,651		163,710	104,577			163,710		(59,133)				0001
Purchased Call/SPX/SPX815RSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/14/2025	08/18/2025	Exercise	1	2,133,000	5455.21	106,223		191,970	126,129			191,970		(65,841)				0001
Purchased Call/SPX/SPX815RSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2024	08/15/2025	08/19/2025	Exercise	1	3,111,000	5543.22	148,706		264,435	171,339			264,435		(93,096)				0001
Purchased Call/SPX/SPX815RSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2024	08/15/2025	08/19/2025	Exercise	1	3,192,000	5543.22	181,944		346,332	232,428			346,332		(113,904)				0001
Purchased Call/SPX/SPX815SS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/18/2025	08/20/2025	Exercise	1	2,410,000	5554.25	97,846		166,290	104,563			166,290		(61,727)				0001
Purchased Call/SPX/SPX815SSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	1,419,064	5543	65,723		114,176	72,917			114,176		(41,259)				0001
Purchased Call/SPX/SPX815SSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/20/2024	08/19/2025	08/21/2025	Exercise	1	5,092,291	5608	220,290		382,268	242,305			382,268		(139,963)				0001
Purchased Call/SPX/SPX815TS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/06/2024	09/05/2025	09/09/2025	Exercise	1	4,832,000	5408.42	244,499		434,880	267,126			434,880		(167,754)				0001
Purchased Call/SPX/SPX815TSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/11/2024	09/10/2025	09/12/2025	Exercise	1	1,855,998	5491	111,587		202,462	124,782			202,462		(77,680)				0001
Purchased Call/SPX/SPX815TSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	5,086,000	5626.02	301,091		584,890	372,453			584,890		(212,437)				0001
Purchased Call/SPX/SPX815US0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/15/2025	09/17/2025	Exercise	1	4,401,000	5626.02	120,147		193,644	108,581			193,644		(85,063)				0001
Purchased Call/SPX/SPX815US2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/15/2025	09/17/2025	Exercise	1	3,598,000	5626.02	155,434		269,850	159,805			269,850		(110,045)				0001
Purchased Call/SPX/SPX815US5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/15/2025	09/17/2025	Exercise	1	2,407,000	5626.02	116,499		208,206	125,726			208,206		(82,480)				0001
Purchased Call/SPX/SPX815US7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2024	09/15/2025	09/17/2025	Exercise	1	2,050,000	5626.02	122,385		237,800	151,153			237,800		(86,647)				0001
Purchased Call/SPX/SPX815USD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/19/2024	09/18/2025	09/22/2025	Exercise	1	5,264,896	5619	244,679		388,855	212,142			388,855		(176,712)				0001
Purchased Call/SPX/SPX815USR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/27/2024	09/26/2025	09/30/2025	Exercise	1	4,578,000	5738.17	221,117		389,130	224,520			389,130		(164,610)				0001
Purchased Call/SPX/SPX815VS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/30/2024	09/26/2025	09/30/2025	Exercise	1	2,375,812	5739	121,931		221,490	130,466			221,490		(91,024)				0001
Purchased Call/SPX/SPX9154S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/20/2026	02/24/2025	Expire	1	2,977,000	6117.52	161,353								(197)				0001
Purchased Call/SPX/SPX9154S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/19/2026	02/24/2025	Expire	1	4,447,725	6143	187,415								(235)				0001
Purchased Call/SPX/SPX154SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	6,464,000	6013.13	373,619								(456)				0001
Purchased Call/SPX/SPX154SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/23/2026	02/25/2025	Expire	1	5,389,000	6013.13	252,205								(286)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9154SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/23/2026	02/25/2025	Expire	1	3,417,000	6013.13	174,950								(198)				0001
Purchased Call/SPX/SPX9154SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/24/2025	02/20/2026	02/26/2025	Expire	1	1,767,860	6013	60,917								(122)				0001
Purchased Call/SPX/SPX9155SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2025	02/27/2026	03/03/2025	Expire	1	2,447,000	5861.57	130,915								(132)				0001
Purchased Call/SPX/SPX9155SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2025	02/27/2026	03/03/2025	Expire	1	2,528,000	5861.57	147,130								(149)				0001
Purchased Call/SPX/SPX9155SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/28/2025	02/26/2026	03/04/2025	Expire	1	1,542,572	5956	65,993								(68)				0001
Purchased Call/SPX/SPX9155SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/04/2025	02/27/2026	03/06/2025	Expire	1	2,631,889	5954	127,884								(242)				0001
Purchased Call/SPX/SPX9156S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/06/2025	03/05/2026	03/10/2025	Expire	1	2,413,006	5843	94,606								(78)				0001
Purchased Call/SPX/SPX9156SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire	1	4,277,000	5770.2	235,235								(187)				0001
Purchased Call/SPX/SPX9156SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/09/2026	03/11/2025	Expire	1	2,154,000	5770.2	114,808								(82)				0001
Purchased Call/SPX/SPX9156SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,737,274	5739	151,715								(120)				0001
Purchased Call/SPX/SPX9157SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/26/2025	03/26/2026	03/28/2025	Expire	1	3,422,000	5712.2	195,738								(288)				0001
Purchased Call/SPX/SPX9157SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/26/2025	03/25/2026	03/28/2025	Expire	1	1,876,814	5775	88,254								(131)				0001
Purchased Call/SPX/SPX9157SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,014,000	5580.94	99,693								(15)				0001
Purchased Call/SPX/SPX9157SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2025	03/30/2026	04/01/2025	Expire	1	2,938,000	5580.94	155,714								(13)				0001
Purchased Call/SPX/SPX9158S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	3,546,932	5693	169,936								(26)				0001
Purchased Call/SPX/SPX9158SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/22/2025	04/21/2026	04/24/2025	Expire	1	2,496,569	5158	87,701								(95)				0001
Purchased Call/SPX/SPX9158SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/22/2025	04/21/2026	04/24/2025	Expire	1	2,950,490	5158	147,902								(159)				0001
Purchased Call/SPX/SPX9158SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/24/2026	04/28/2025	Expire	1	3,269,000	5484.77	114,088								79				0001
Purchased Call/SPX/SPX9158ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/23/2026	04/28/2025	Expire	1	3,257,771	5376	108,929								73				0001
Purchased Call/SPX/SPX9158SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/25/2025	04/24/2026	04/29/2025	Expire	1	4,592,000	5525.21	259,448								182				0001
Purchased Call/SPX/SPX9159S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/28/2025	04/24/2026	04/30/2025	Expire	1	2,248,760	5525	85,124								(87)				0001
Purchased Call/SPX/SPX9152SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/11/2025	02/10/2026	02/13/2025	Expire	1	8,062,299	6066	345,806								(740)				0001
Purchased Call/SPX/SPX9153SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	4,916,516	6115	268,793								(296)				0001
Purchased Call/SPX/SPX9153SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	3,218,000	6114.63	169,589								(187)				0001
Purchased Call/SPX/SPX9153SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	5,359,000	6114.63	312,430								(344)				0001
Purchased Call/SPX/SPX9154S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/19/2026	02/24/2025	Expire	1	2,248,759	6144	89,344								(112)				0001
Purchased Call/SPX/SPX9154SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	3,707,000	6013.13	155,323								(190)				0001
Purchased Call/SPX/SPX9154SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	3,136,000	6013.13	139,238								(170)				0001
Purchased Call/SPX/SPX9154SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	7,205,000	6013.13	336,474								(411)				0001
Purchased Call/SPX/SPX9154SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/23/2026	02/25/2025	Expire	1	3,627,000	6013.13	156,686								(178)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9154SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,184,306	6119	72,817								(89)				0001
Purchased Call/SPX/SPX9154SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	3,014,560	6127	113,642								(139)				0001
Purchased Call/SPX/SPX9154SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/24/2025	02/20/2026	02/26/2025	Expire	1	2,952,447	6013	120,216								(240)				0001
Purchased Call/SPX/SPX9154SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/26/2026	02/28/2025	Expire	1	2,582,000	5956.06	126,518								(240)				0001
Purchased Call/SPX/SPX9154SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/26/2026	02/28/2025	Expire	1	2,703,000	5956.06	150,017								(284)				0001
Purchased Call/SPX/SPX9155S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/26/2026	02/28/2025	Expire	1	2,323,000	5956.06	132,411								(251)				0001
Purchased Call/SPX/SPX9155S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/26/2026	02/28/2025	Expire	1	4,263,000	5956.06	248,533								(471)				0001
Purchased Call/SPX/SPX9155S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/26/2026	02/28/2025	Expire	1	3,156,000	5956.06	195,356								(370)				0001
Purchased Call/SPX/SPX9155S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/24/2026	02/28/2025	Expire	1	1,459,913	5983	77,270								(149)				0001
Purchased Call/SPX/SPX9155SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/03/2025	02/25/2026	03/05/2025	Expire	1	1,300,062	5964	54,818								(106)				0001
Purchased Call/SPX/SPX9155SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/04/2025	03/04/2026	03/06/2025	Expire	1	4,867,000	5778.15	213,661								(385)				0001
Purchased Call/SPX/SPX9155SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/04/2025	02/27/2026	03/06/2025	Expire	1	2,000,712	5955	77,388								(147)				0001
Purchased Call/SPX/SPX9155SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/05/2025	03/04/2026	03/07/2025	Expire	1	3,316,658	5778	193,117								(349)				0001
Purchased Call/SPX/SPX9156S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/06/2025	03/06/2026	03/10/2025	Expire	1	4,845,000	5738.52	245,157								(195)				0001
Purchased Call/SPX/SPX9156S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/06/2025	03/04/2026	03/10/2025	Expire	1	1,687,220	5778	66,611								(57)				0001
Purchased Call/SPX/SPX9156S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/06/2025	03/05/2026	03/10/2025	Expire	1	2,237,727	5843	77,561								(64)				0001
Purchased Call/SPX/SPX9156SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/05/2025	03/05/2026	03/07/2025	Expire	1	4,255,000	5842.63	233,600								(418)				0001
Purchased Call/SPX/SPX9156SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/05/2025	03/05/2026	03/07/2025	Expire	1	4,061,000	5842.63	235,944								(422)				0001
Purchased Call/SPX/SPX9156SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire	1	1,939,620	5739	110,273								(88)				0001
Purchased Call/SPX/SPX9157S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/18/2025	03/17/2026	03/20/2025	Expire	1	4,767,101	5675	249,035								(401)				0001
Purchased Call/SPX/SPX9157SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/25/2025	03/24/2026	03/27/2025	Expire	1	1,632,222	5768	82,577								(124)				0001
Purchased Call/SPX/SPX9157SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/26/2025	03/26/2026	03/28/2025	Expire	1	3,830,000	5712.2	171,967								(253)				0001
Purchased Call/SPX/SPX9157SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/26/2025	03/26/2026	03/28/2025	Expire	1	7,155,000	5712.2	358,466								(528)				0001
Purchased Call/SPX/SPX9157SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/26/2025	03/26/2026	03/28/2025	Expire	1	4,066,000	5712.2	219,971								(324)				0001
Purchased Call/SPX/SPX9157SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2025	03/30/2026	04/01/2025	Expire	1	2,431,000	5580.94	114,500								(9)				0001
Purchased Call/SPX/SPX9157SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,009,738	5693	68,235								(10)				0001
Purchased Call/SPX/SPX9157SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,613,229	5693	94,761								(14)				0001
Purchased Call/SPX/SPX9158S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/11/2025	04/10/2026	04/15/2025	Expire	1	4,439,000	5363.36	257,906								71				0001
Purchased Call/SPX/SPX9158S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/11/2025	04/13/2026	04/15/2025	Expire	1	3,296,000	5363.36	177,654								60				0001
Purchased Call/SPX/SPX9158SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/22/2025	04/21/2026	04/24/2025	Expire	1	1,629,991	5158	88,420								(95)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9158SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/24/2026	04/28/2025	Expire	1	5,270,000	5484.77	207,111								143				0001
Purchased Call/SPX/SPX9158SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/24/2026	04/28/2025	Expire	1	8,209,000	5484.77	369,405								255				0001
Purchased Call/SPX/SPX9159B0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/25/2025	04/24/2026	04/29/2025	Expire	1	5,747,000	5525.21	348,843								245				0001
Purchased Call/SPX/SPX9159B2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/28/2025	04/28/2026	04/30/2025	Expire	1	4,079,000	5528.75	188,042								(183)				0001
Purchased Call/SPX/SPX9159B5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/28/2025	04/24/2026	04/30/2025	Expire	1	1,932,699	5522	100,013								(103)				0001
Purchased Call/SPX/SPX9159BA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2025	04/28/2026	05/01/2025	Expire	1	11,687,778	5529	490,871								(477)				0001
Purchased Call/SPX/SPX9159BP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/22/2026	05/27/2025	Expire	1	3,902,000	5842.01	130,327								342				0001
Purchased Call/SPX/SPX9159BT	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/22/2026	05/27/2025	Expire	1	6,167,000	5842.01	292,316								768				0001
Purchased Call/SPX/SPX9159BU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/22/2026	05/27/2025	Expire	1	3,080,000	5842.01	153,384								403				0001
Purchased Call/SPX/SPX915AS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/23/2025	05/22/2026	05/28/2025	Expire	1	7,220,724	5842	301,806								799				0001
Purchased Call/SPX/SPX915AS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/27/2025	05/22/2026	05/29/2025	Expire	1	2,062,230	5842	92,094								(54)				0001
Purchased Call/SPX/SPX9159B7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2025	04/28/2026	05/01/2025	Expire	1	6,557,098	5529	213,290								(207)				0001
Purchased Call/SPX/SPX9159BB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2025	04/28/2026	05/01/2025	Expire	1	2,316,546	5529	109,221								(106)				0001
Purchased Call/SPX/SPX9159BR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/22/2026	05/27/2025	Expire	1	10,076,000	5842.01	437,298								1,148				0001
Purchased Call/SPX/SPX9159BS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/22/2026	05/27/2025	Expire	1	4,955,000	5842.01	229,417								281				0001
Purchased Call/SPX/SPX9159BX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/21/2026	05/27/2025	Expire	1	2,156,661	5845	87,726								229				0001
Purchased Call/SPX/SPX9159BY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/21/2026	05/27/2025	Expire	1	4,494,505	5845	193,104								504				0001
Purchased Call/SPX/SPX915AS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/23/2025	05/22/2026	05/28/2025	Expire	1	4,008,005	5843	200,291								530				0001
Purchased Call/SPX/SPX915AS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/27/2025	05/22/2026	05/29/2025	Expire	1	1,334,649	5803	67,024								(40)				0001
Purchased Call/SPX/SPX915ASR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,620,000	6000.36	199,824								396				0001
Purchased Call/SPX/SPX915ASU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/08/2026	06/10/2025	Expire	1	5,408,000	6000.36	260,125								229				0001
Purchased Call/SPX/SPX915BS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/05/2026	06/10/2025	Expire	1	2,423,234	5939	111,433								221				0001
Purchased Call/SPX/SPX915BSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,151,000	6279.35	77,436								327				0001
Purchased Call/SPX/SPX915BSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	11,284,000	6279.35	488,597								2,060				0001
Purchased Call/SPX/SPX915CSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/04/2025	07/31/2026	08/06/2025	Expire	1	2,588,774	6238	152,122								74				0001
Purchased Call/SPX/SPX915DSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2025	08/13/2026	08/18/2025	Expire	1	2,388,580	6456	120,594								493				0001
Purchased Call/SPX/SPX915DS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2025	08/14/2026	08/19/2025	Expire	1	3,253,478	6468	178,857								737				0001
Purchased Call/SPX/SPX915DSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/19/2026	08/21/2025	Expire	1	7,820,000	6411.37	358,156								262				0001
Purchased Call/SPX/SPX915ES5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/21/2025	08/21/2026	08/25/2025	Expire	1	5,032,000	6370.17	220,905								951				0001
Purchased Call/SPX/SPX915ES7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/21/2025	08/21/2026	08/25/2025	Expire	1	9,682,000	6370.17	458,927								1,975				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915E5Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2025	09/11/2026	09/16/2025	Expire	1	8,780,000	6584.29	381,930								1,900				0001
Purchased Call/SPX/SPX915F66	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2025	09/11/2026	09/16/2025	Expire	1	3,199,000	6584.29	177,545								883				0001
Purchased Call/SPX/SPX915F6C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/15/2025	09/15/2026	09/17/2025	Expire	1	4,123,000	6615.28	174,403								199				0001
Purchased Call/SPX/SPX915F5W	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/18/2025	09/18/2026	09/22/2025	Expire	1	3,652,000	6631.96	219,485								1,131				0001
Purchased Call/SPX/SPX9150S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/19/2025	09/18/2026	09/23/2025	Expire	1	2,997,646	6632	152,830								793				0001
Purchased Call/SPX/SPX9150SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/25/2025	09/25/2026	09/29/2025	Expire	1	5,939,000	6604.72	342,680								1,839				0001
Purchased Call/SPX/SPX9150SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	2,896,000	6039.31	73,848								(171)				0001
Purchased Call/SPX/SPX9150SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	7,746,000	6039.31	359,414								(833)				0001
Purchased Call/SPX/SPX9150SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/30/2025	01/29/2026	02/03/2025	Expire	1	3,063,138	6042	133,660								(253)				0001
Purchased Call/SPX/SPX9151S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	5,682,000	6040.53	275,577								(513)				0001
Purchased Call/SPX/SPX9151SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	4,265,145	6067	227,589								(424)				0001
Purchased Call/SPX/SPX9151SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	1,984,456	6069	109,136								(203)				0001
Purchased Call/SPX/SPX9151S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2025	02/06/2026	02/10/2025	Expire	1	3,406,000	6083.57	138,965								(229)				0001
Purchased Call/SPX/SPX9151S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2025	02/05/2026	02/10/2025	Expire	1	2,691,297	6061	109,339								(184)				0001
Purchased Call/SPX/SPX9151SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2025	02/05/2026	02/10/2025	Expire	1	3,915,716	6061	169,588								(285)				0001
Purchased Call/SPX/SPX9152S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	2,771,000	6025.99	101,696								(168)				0001
Purchased Call/SPX/SPX9153SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	2,568,329	6115	104,483								(115)				0001
Purchased Call/SPX/SPX9153SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	9,128,000	6114.63	379,725								(418)				0001
Purchased Call/SPX/SPX9153SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	4,131,000	6114.63	200,354								(221)				0001
Purchased Call/SPX/SPX9153SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	6,838,000	6114.63	392,501								(433)				0001
Purchased Call/SPX/SPX9153SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	4,567,000	6114.63	274,020								(302)				0001
Purchased Call/SPX/SPX9154S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/20/2026	02/24/2025	Expire	1	5,114,000	6117.52	222,970								(272)				0001
Purchased Call/SPX/SPX9154S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/20/2026	02/24/2025	Expire	1	5,079,000	6117.52	259,537								(317)				0001
Purchased Call/SPX/SPX9154SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/19/2026	02/24/2025	Expire	1	5,314,227	6144	284,810								(356)				0001
Purchased Call/SPX/SPX9154SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	3,464,000	6013.13	173,546								(212)				0001
Purchased Call/SPX/SPX9154SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,315,000	6013.13	122,232								(149)				0001
Purchased Call/SPX/SPX9155S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/25/2026	02/28/2025	Expire	1	2,268,950	5955	97,707								(187)				0001
Purchased Call/SPX/SPX9155S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/25/2026	02/28/2025	Expire	1	3,460,000	5955	188,389								(360)				0001
Purchased Call/SPX/SPX9155SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2025	02/27/2026	03/03/2025	Expire	1	2,488,000	5961.57	153,758								(155)				0001
Purchased Call/SPX/SPX9155SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2025	02/25/2026	03/03/2025	Expire	1	2,775,147	5955	107,255								(114)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX15590	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/04/2025	03/04/2026	03/06/2025	Expire	1	4,561,000	5778.15	265,906								(480)				0001
Purchased Call/SPX/SPX15668	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/06/2025	03/05/2026	03/10/2025	Expire	1	3,306,929	5843	122,256								(101)				0001
Purchased Call/SPX/SPX1566A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/06/2025	03/05/2026	03/10/2025	Expire	1	1,682,677	5843	78,647								(65)				0001
Purchased Call/SPX/SPX1566C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire	1	5,931,000	5770.2	272,233								(216)				0001
Purchased Call/SPX/SPX1566E	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,506,000	5770.2	131,816								(105)				0001
Purchased Call/SPX/SPX1566H	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire	1	3,632,000	5770.2	211,019								(167)				0001
Purchased Call/SPX/SPX1566K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/09/2026	03/11/2025	Expire	1	2,328,000	5770.2	143,405								(102)				0001
Purchased Call/SPX/SPX1566M	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/11/2025	03/10/2026	03/13/2025	Expire	1	1,600,150	5615	89,849								(154)				0001
Purchased Call/SPX/SPX15788	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/21/2025	03/20/2026	03/25/2025	Expire	1	6,366,892	5664	335,222								(123)				0001
Purchased Call/SPX/SPX1578I	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/26/2025	03/24/2026	03/28/2025	Expire	1	2,318,563	5768	90,321								(136)				0001
Purchased Call/SPX/SPX1579K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/26/2025	03/25/2026	03/28/2025	Expire	1	5,811,310	5777	228,644								(340)				0001
Purchased Call/SPX/SPX1579Q	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	9,513,000	5580.94	427,134								(65)				0001
Purchased Call/SPX/SPX15884	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,320,000	5363.36	116,464								32				0001
Purchased Call/SPX/SPX15885	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/11/2025	04/10/2026	04/15/2025	Expire	1	4,532,000	5363.36	245,634								67				0001
Purchased Call/SPX/SPX15887	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/11/2025	04/13/2026	04/15/2025	Expire	1	3,694,000	5363.36	177,312								60				0001
Purchased Call/SPX/SPX1588J	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/24/2026	04/28/2025	Expire	1	3,354,000	5484.77	105,651								73				0001
Purchased Call/SPX/SPX1588M	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/24/2026	04/28/2025	Expire	1	2,921,000	5484.77	128,232								89				0001
Purchased Call/SPX/SPX1588P	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/24/2026	04/28/2025	Expire	1	3,527,000	5484.77	185,168								128				0001
Purchased Call/SPX/SPX1588S	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/22/2026	04/28/2025	Expire	1	1,977,622	5288	111,250								73				0001
Purchased Call/SPX/SPX1588W	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/23/2026	04/28/2025	Expire	1	3,010,482	5376	150,438								101				0001
Purchased Call/SPX/SPX1588X	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/23/2026	04/28/2025	Expire	1	1,429,979	5376	78,132								52				0001
Purchased Call/SPX/SPX15961	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/25/2025	04/24/2026	04/29/2025	Expire	1	6,779,176	5485	337,477								237				0001
Purchased Call/SPX/SPX15984	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/28/2025	04/24/2026	04/30/2025	Expire	1	4,346,284	5516	206,464								(212)				0001
Purchased Call/SPX/SPX15999	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2025	04/28/2026	05/01/2025	Expire	1	4,981,404	5529	192,760								(187)				0001
Purchased Call/SPX/SPX1599L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/16/2025	05/15/2026	05/20/2025	Expire	1	6,310,000	5958.38	209,492								281				0001
Purchased Call/SPX/SPX15AS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/28/2025	05/22/2026	05/30/2025	Expire	1	1,642,198	5803	90,218								(53)				0001
Purchased Call/SPX/SPX15ASD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/05/2025	06/05/2026	06/09/2025	Expire	1	6,505,000	5939.3	284,269								559				0001
Purchased Call/SPX/SPX15ASH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/05/2025	06/05/2026	06/09/2025	Expire	1	3,205,000	5939.3	174,352								343				0001
Purchased Call/SPX/SPX15ASJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/05/2025	06/04/2026	06/09/2025	Expire	1	3,003,317	5971	99,418								194				0001
Purchased Call/SPX/SPX15ASX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/05/2026	06/10/2025	Expire	1	2,120,330	5939	74,095								147				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915B9B	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	07/01/2025	07/01/2026	07/03/2025	Expire	1	14,952,000	6198.01	648,917								(5)				0001
Purchased Call/SPX/SPX915BBN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	14,513,000	6279.35	660,342								2,784				0001
Purchased Call/SPX/SPX915BBR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,258,000	6279.35	122,158								515				0001
Purchased Call/SPX/SPX915BSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,441,149	6227	134,452								567				0001
Purchased Call/SPX/SPX915C5L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	07/31/2025	07/31/2026	08/04/2025	Expire	1	2,562,000	6339.39	127,588								468				0001
Purchased Call/SPX/SPX915C9R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/04/2025	08/04/2026	08/06/2025	Expire	1	4,459,000	6329.94	213,586								108				0001
Purchased Call/SPX/SPX915CSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/04/2025	07/31/2026	08/06/2025	Expire	1	1,527,793	6339	63,062								31				0001
Purchased Call/SPX/SPX915D83	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/12/2025	08/11/2026	08/14/2025	Expire	1	7,832,970	6373	328,364								204				0001
Purchased Call/SPX/SPX915D84	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/12/2025	08/11/2026	08/14/2025	Expire	1	5,181,615	6373	231,738								144				0001
Purchased Call/SPX/SPX915D8E	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/14/2025	08/14/2026	08/18/2025	Expire	1	8,303,000	6468.54	380,277								1,556				0001
Purchased Call/SPX/SPX915D8L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/15/2025	08/14/2026	08/19/2025	Expire	1	10,110,000	6449.8	463,038								1,908				0001
Purchased Call/SPX/SPX915E90	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/19/2025	08/18/2026	08/21/2025	Expire	1	4,675,634	6449	180,888								132				0001
Purchased Call/SPX/SPX915E9A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/21/2025	08/20/2026	08/25/2025	Expire	1	3,238,577	6400	161,864								697				0001
Purchased Call/SPX/SPX915E9B	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/21/2025	08/20/2026	08/25/2025	Expire	1	5,676,598	6400	312,490								1,345				0001
Purchased Call/SPX/SPX915E9I	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/28/2025	08/28/2026	09/02/2025	Expire	1	10,937,000	6501.86	514,039								3,267				0001
Purchased Call/SPX/SPX915ESL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/28/2025	08/27/2026	09/02/2025	Expire	1	5,269,378	6481	214,941								1,367				0001
Purchased Call/SPX/SPX915ESN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	08/28/2025	08/27/2026	09/02/2025	Expire	1	2,553,672	6481	130,910								832				0001
Purchased Call/SPX/SPX915FS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/12/2025	09/11/2026	09/16/2025	Expire	1	4,561,000	6584.29	267,275								1,330				0001
Purchased Call/SPX/SPX915FSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/15/2025	09/15/2026	09/17/2025	Expire	1	4,400,000	6615.28	208,120								237				0001
Purchased Call/SPX/SPX915FSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/16/2025	09/15/2026	09/18/2025	Expire	1	10,954,904	6615	466,528								538				0001
Purchased Call/SPX/SPX915FSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/18/2025	09/18/2026	09/22/2025	Expire	1	9,851,000	6631.96	427,533								2,203				0001
Purchased Call/SPX/SPX91566O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/06/2025	03/06/2026	03/10/2025	Expire	1	4,059,000	5738.52	186,714								(149)				0001
Purchased Call/SPX/SPX91566Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/06/2025	03/06/2026	03/10/2025	Expire	1	4,523,000	5738.52	263,691								(210)				0001
Purchased Call/SPX/SPX91566B	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/06/2025	03/05/2026	03/10/2025	Expire	1	3,160,863	5843	159,687								(132)				0001
Purchased Call/SPX/SPX91565V	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/11/2025	03/10/2026	03/13/2025	Expire	1	4,935,198	5615	265,142								(455)				0001
Purchased Call/SPX/SPX9157S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/17/2025	03/13/2026	03/19/2025	Expire	1	2,717,969	5639	117,054								(196)				0001
Purchased Call/SPX/SPX9157S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/17/2025	03/13/2026	03/19/2025	Expire	1	2,013,102	5639	91,995								(154)				0001
Purchased Call/SPX/SPX9157SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/25/2025	03/24/2026	03/27/2025	Expire	1	3,327,888	5768	184,340								(277)				0001
Purchased Call/SPX/SPX9157SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/26/2025	03/26/2026	03/28/2025	Expire	1	3,310,000	5712.2	133,724								(197)				0001
Purchased Call/SPX/SPX9157SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/27/2025	03/27/2026	03/31/2025	Expire	1	2,698,000	5693.31	153,786								(25)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9158SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/22/2025	04/21/2026	04/24/2025	Expire	1	6,979,045	5158	274,848								(296)				0001
Purchased Call/SPX/SPX9158SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/24/2026	04/28/2025	Expire	1	3,700,000	5484.77	179,450								124				0001
Purchased Call/SPX/SPX9158SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/24/2026	04/28/2025	Expire	1	2,375,000	5484.77	133,713								92				0001
Purchased Call/SPX/SPX9159SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2025	04/28/2026	05/01/2025	Expire	1	3,472,055	5529	174,710								(170)				0001
Purchased Call/SPX/SPX9159SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/12/2025	05/08/2026	05/14/2025	Expire	1	2,497,798	5664	139,422								(113)				0001
Purchased Call/SPX/SPX9159SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/12/2025	05/08/2026	05/14/2025	Expire	1	7,029,608	5660	329,565								(267)				0001
Purchased Call/SPX/SPX915AS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/23/2025	05/22/2026	05/28/2025	Expire	1	3,645,414	5842	143,695								380				0001
Purchased Call/SPX/SPX915AS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/23/2025	05/22/2026	05/28/2025	Expire	1	1,910,552	5843	103,329								211				0001
Purchased Call/SPX/SPX915ASG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/05/2025	06/05/2026	06/09/2025	Expire	1	3,601,000	5939.3	178,610								351				0001
Purchased Call/SPX/SPX915ASK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/05/2025	06/04/2026	06/09/2025	Expire	1	1,713,622	5971	62,222								122				0001
Purchased Call/SPX/SPX915ASL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/05/2025	06/04/2026	06/09/2025	Expire	1	6,561,920	5971	259,562								507				0001
Purchased Call/SPX/SPX915ASQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/05/2026	06/10/2025	Expire	1	2,232,000	6000.36	115,171								229				0001
Purchased Call/SPX/SPX915ASS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/08/2026	06/10/2025	Expire	1	2,106,000	6000.36	70,762								143				0001
Purchased Call/SPX/SPX915ASY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/05/2026	06/10/2025	Expire	1	1,971,848	5939	76,765								152				0001
Purchased Call/SPX/SPX915BS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/23/2025	06/18/2026	06/25/2025	Expire	1	4,875,725	5968	273,793								(47)				0001
Purchased Call/SPX/SPX915BSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/02/2025	07/02/2026	07/07/2025	Expire	1	5,178,000	6227.42	171,392								717				0001
Purchased Call/SPX/SPX915ASC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/05/2025	06/05/2026	06/09/2025	Expire	1	2,811,000	5939.3	108,786								214				0001
Purchased Call/SPX/SPX915ASE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/05/2025	06/05/2026	06/09/2025	Expire	1	2,339,000	5939.3	107,828								212				0001
Purchased Call/SPX/SPX915AST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/08/2026	06/10/2025	Expire	1	2,906,000	6000.36	112,753								228				0001
Purchased Call/SPX/SPX915ASZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/05/2026	06/10/2025	Expire	1	4,798,954	5939	200,457								398				0001
Purchased Call/SPX/SPX915BSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/01/2025	06/30/2026	07/03/2025	Expire	1	14,308,615	6205	599,422								(9)				0001
Purchased Call/SPX/SPX915BSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/02/2025	07/01/2026	07/07/2025	Expire	1	5,919,100	6198	239,925								1,002				0001
Purchased Call/SPX/SPX915BSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	9,655,000	6279.35	461,509								1,946				0001
Purchased Call/SPX/SPX915CSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/31/2025	07/31/2026	08/04/2025	Expire	1	7,388,000	6339.39	351,669								1,289				0001
Purchased Call/SPX/SPX915CSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/04/2025	07/31/2026	08/06/2025	Expire	1	3,736,568	6238	167,744								82				0001
Purchased Call/SPX/SPX915DS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/13/2025	08/11/2026	08/15/2025	Expire	1	5,513,034	6373	248,921								158				0001
Purchased Call/SPX/SPX915DSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/14/2026	08/21/2025	Expire	1	3,245,695	6453	123,974								89				0001
Purchased Call/SPX/SPX915ES1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/18/2026	08/21/2025	Expire	1	7,984,048	6449	328,602								239				0001
Purchased Call/SPX/SPX915ES2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/18/2026	08/21/2025	Expire	1	3,205,228	6449	155,422								113				0001
Purchased Call/SPX/SPX915ES9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/21/2025	08/21/2026	08/25/2025	Expire	1	3,815,000	6370.17	216,311								931				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915E9G	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/28/2025	08/28/2026	09/02/2025	Expire	1	6,784,000	6501.86	295,782								1,880				0001
Purchased Call/SPX/SPX915E9H	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/28/2025	08/28/2026	09/02/2025	Expire	1	11,234,000	6501.86	515,641								3,277				0001
Purchased Call/SPX/SPX915E9O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/28/2025	08/27/2026	09/02/2025	Expire	1	6,455,474	6481	362,733								2,307				0001
Purchased Call/SPX/SPX915E9Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/11/2025	09/11/2026	09/15/2025	Expire	1	9,562,000	6587.47	447,502								2,211				0001
Purchased Call/SPX/SPX915F64	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2025	09/11/2026	09/16/2025	Expire	1	3,064,000	6584.29	156,570								779				0001
Purchased Call/SPX/SPX915F68	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2025	09/14/2026	09/16/2025	Expire	1	8,311,000	6584.29	388,124								1,926				0001
Purchased Call/SPX/SPX915FSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/16/2025	09/16/2026	09/18/2025	Expire	1	11,802,000	6606.76	540,532								624				0001
Purchased Call/SPX/SPX915FST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/18/2025	09/18/2026	09/22/2025	Expire	1	2,230,000	6631.96	123,096								634				0001
Purchased Call/SPX/SPX915G6O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/18/2025	09/17/2026	09/22/2025	Expire	1	3,702,796	6600	208,900								1,078				0001
Purchased Call/SPX/SPX915G83	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/19/2025	09/18/2026	09/23/2025	Expire	1	4,081,000	6664.36	195,480								1,014				0001
Purchased Call/SPX/SPX915G8E	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/25/2025	09/25/2026	09/29/2025	Expire	1	5,077,000	6604.72	233,034								1,250				0001
Purchased Call/SPX/SPX815VS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/02/2025	10/06/2025	Exercise	1	3,540,000	5709.54	129,918	212,400	114,335				212,400		(98,065)				0001
Purchased Call/SPX/SPX815VS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/02/2024	10/02/2025	10/06/2025	Exercise	1	4,386,000	5709.54	224,125	394,740	225,566				394,740		(169,174)				0001
Purchased Call/SPX/SPX815WSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/23/2025	10/27/2025	Exercise	1	2,347,000	5797.42	87,543	141,994	70,850				141,994		(71,144)				0001
Purchased Call/SPX/SPX815WS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/23/2025	10/27/2025	Exercise	1	2,875,000	5797.42	171,063	316,250	177,232				316,250		(139,018)				0001
Purchased Call/SPX/SPX815WSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2024	10/22/2025	10/24/2025	Exercise	1	2,200,051	5851	91,236	160,175	86,077				160,175		(74,098)				0001
Purchased Call/SPX/SPX815WSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2024	10/27/2025	10/29/2025	Exercise	1	4,693,000	5808.12	229,018	391,866	203,225				391,866		(188,641)				0001
Purchased Call/SPX/SPX815XSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/22/2024	11/21/2025	11/25/2025	Exercise	1	2,781,000	5969.34	78,424	123,755	53,173				123,755		(70,582)				0001
Purchased Call/SPX/SPX815XSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/22/2024	11/21/2025	11/25/2025	Exercise	1	1,534,767	5949	65,135	108,359	49,738				108,359		(58,621)				0001
Purchased Call/SPX/SPX815XSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/29/2024	11/26/2025	12/01/2025	Exercise	1	1,931,594	5999	86,666	141,680	62,035				141,680		(79,646)				0001
Purchased Call/SPX/SPX815XSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/12/2025	12/16/2025	Exercise	1	3,869,000	6051.09	136,576	222,468	91,582				222,468		(130,885)				0001
Purchased Call/SPX/SPX815YSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/23/2024	12/19/2025	12/23/2025	Exercise	1	2,271,516	5931	131,223	229,418	100,394				229,418		(129,024)				0001
Purchased Call/SPX/SPX815YSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/03/2025	01/05/2026	01/07/2025	Expire	1	3,772,000	5942.47	174,266								(454)				0001
Purchased Call/SPX/SPX8152S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/08/2025	01/08/2026	01/10/2025	Expire	1	3,725,000	5918.25	186,250								(491)				0001
Purchased Call/SPX/SPX8152S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/21/2025	01/16/2026	01/23/2025	Expire	1	1,840,975	5997	79,350								(202)				0001
Purchased Call/SPX/SPX8152SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2025	01/22/2026	01/24/2025	Expire	1	2,715,000	6086.37	113,487								(275)				0001
Purchased Call/SPX/SPX8152SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2025	01/23/2026	01/27/2025	Expire	1	2,897,000	6118.71	126,599								(262)				0001
Purchased Call/SPX/SPX8152SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/23/2026	01/28/2025	Expire	1	3,224,000	6101.24	163,779								(340)				0001
Purchased Call/SPX/SPX8152SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/23/2026	01/28/2025	Expire	1	4,424,000	6101.24	254,380								(528)				0001
Purchased Call/SPX/SPX8150SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	2,796,000	6039.31	136,445								(316)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX150SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	5,527,000	6039.31	315,592								(731)				0001
Purchased Call/SPX/SPX150SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/28/2026	01/31/2025	Expire	1	2,069,086	6068	79,255								(185)				0001
Purchased Call/SPX/SPX151S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	8,387,000	6040.53	479,736								(893)				0001
Purchased Call/SPX/SPX151S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	02/02/2026	02/04/2025	Expire	1	2,248,000	6040.53	132,182								(233)				0001
Purchased Call/SPX/SPX151SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2025	02/04/2026	02/10/2025	Expire	1	1,920,046	6038	75,678								(130)				0001
Purchased Call/SPX/SPX151SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	4,217,000	6025.99	120,185								(198)				0001
Purchased Call/SPX/SPX150SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/25/2025	09/24/2026	09/29/2025	Expire	1	3,976,144	6638	165,552								889				0001
Purchased Call/SPX/SPX150SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/25/2025	09/24/2026	09/29/2025	Expire	1	6,087,018	6638	326,314								1,753				0001
Purchased Call/SPX/SPX150SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2025	09/29/2026	10/01/2025	Expire	1	2,657,000	6661.21	131,522								178				0001
Purchased Call/SPX/SPX150SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2025	09/25/2026	10/01/2025	Expire	1	1,803,089	6605	74,646								101				0001
Purchased Call/SPX/SPX150SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2025	10/20/2026	10/23/2025	Expire	1	1,778,074	6735	66,473								112				0001
Purchased Call/SPX/SPX150SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2025	10/22/2026	10/24/2025	Expire	1	4,926,000	6699.4	253,196								430				0001
Purchased Call/SPX/SPX151S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2025	10/21/2026	10/24/2025	Expire	1	4,297,153	6735	165,497								281				0001
Purchased Call/SPX/SPX151S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2025	10/21/2026	10/24/2025	Expire	1	2,801,906	6735	147,996								252				0001
Purchased Call/SPX/SPX151S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/28/2025	10/27/2026	10/30/2025	Expire	1	12,643,419	6875	534,947								958				0001
Purchased Call/SPX/SPX151SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/29/2025	10/29/2026	10/31/2025	Expire	1	2,606,000	6890.59	138,379								250				0001
Purchased Call/SPX/SPX151SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/05/2025	11/04/2026	11/07/2025	Expire	1	4,740,085	6772	206,689								395				0001
Purchased Call/SPX/SPX151SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/07/2025	11/06/2026	11/12/2025	Expire	1	9,507,000	6728.8	514,329								4,668				0001
Purchased Call/SPX/SPX151ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/07/2025	11/06/2026	11/12/2025	Expire	1	4,139,717	6720	173,342								1,573				0001
Purchased Call/SPX/SPX151SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/07/2025	11/06/2026	11/12/2025	Expire	1	2,493,239	6720	123,599								1,122				0001
Purchased Call/SPX/SPX151SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/11/2025	11/11/2026	11/13/2025	Expire	1	6,557,000	6846.61	226,217								452				0001
Purchased Call/SPX/SPX151SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/11/2025	11/11/2026	11/13/2025	Expire	1	5,325,000	6846.61	273,705								547				0001
Purchased Call/SPX/SPX150JS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/12/2025	11/12/2026	11/14/2025	Expire	1	2,745,000	6850.92	137,525								277				0001
Purchased Call/SPX/SPX150JS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/25/2025	11/25/2026	11/28/2025	Expire	1	9,602,000	6765.88	501,224								2,360				0001
Purchased Call/SPX/SPX150JSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/25/2026	12/01/2025	Expire	1	5,502,000	6812.61	287,755								2,821				0001
Purchased Call/SPX/SPX150JSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/27/2026	12/01/2025	Expire	1	3,532,000	6812.61	151,170								1,475				0001
Purchased Call/SPX/SPX150JSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/27/2026	12/01/2025	Expire	1	2,708,000	6812.61	144,878								1,413				0001
Purchased Call/SPX/SPX150JSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/27/2026	12/01/2025	Expire	1	3,348,000	6812.61	190,836								1,862				0001
Purchased Call/SPX/SPX150JSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/27/2026	12/01/2025	Expire	1	4,139,000	6812.61	251,651								2,455				0001
Purchased Call/SPX/SPX150KS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/28/2025	11/27/2026	12/02/2025	Expire	1	4,006,000	6849.09	234,351								1,717				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915KS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/28/2025	11/27/2026	12/02/2025	Expire	1	2,531,000	6849.09	152,366								1,116				0001
Purchased Call/SPX/SPX915KSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/18/2025	09/18/2026	09/22/2025	Expire	1	12,551,000	6631.96	587,387								3,027				0001
Purchased Call/SPX/SPX915KSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/18/2025	09/18/2026	09/22/2025	Expire	1	2,782,000	6631.96	132,980								685				0001
Purchased Call/SPX/SPX915KSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/18/2025	09/17/2026	09/22/2025	Expire	1	2,158,314	6600	110,984								573				0001
Purchased Call/SPX/SPX915GSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2025	09/29/2026	10/01/2025	Expire	1	3,044,000	6661.21	184,162								249				0001
Purchased Call/SPX/SPX915HS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2025	09/25/2026	10/01/2025	Expire	1	5,733,513	6644	230,041								311				0001
Purchased Call/SPX/SPX915HSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/14/2025	09/17/2026	10/16/2025	Expire	1	2,732,545	6600	157,221								252				0001
Purchased Call/SPX/SPX915HSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/14/2025	09/18/2026	10/16/2025	Expire	1	5,872,493	6643	326,894								524				0001
Purchased Call/SPX/SPX915HSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2025	10/22/2026	10/24/2025	Expire	1	2,407,000	6699.4	103,260								173				0001
Purchased Call/SPX/SPX9151S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2025	10/21/2026	10/24/2025	Expire	1	4,734,951	6735	227,189								386				0001
Purchased Call/SPX/SPX9151SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/28/2025	10/27/2026	10/30/2025	Expire	1	3,664,460	6875	162,842								292				0001
Purchased Call/SPX/SPX9151SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/30/2025	10/28/2026	11/03/2025	Expire	1	2,271,273	6883	106,646								688				0001
Purchased Call/SPX/SPX9151SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/05/2025	11/04/2026	11/07/2025	Expire	1	4,056,158	6772	207,907								398				0001
Purchased Call/SPX/SPX9151SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/07/2025	11/06/2026	11/12/2025	Expire	1	2,649,000	6728.8	132,450								139				0001
Purchased Call/SPX/SPX9151SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/07/2025	11/06/2026	11/12/2025	Expire	1	6,341,000	6728.8	323,391								2,935				0001
Purchased Call/SPX/SPX9151SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/07/2025	11/09/2026	11/12/2025	Expire	1	3,522,000	6728.8	198,993								1,794				0001
Purchased Call/SPX/SPX9151SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/11/2025	11/11/2026	11/13/2025	Expire	1	2,278,000	6846.61	97,954								196				0001
Purchased Call/SPX/SPX915JS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/11/2025	11/10/2026	11/13/2025	Expire	1	9,503,910	6832	402,166								806				0001
Purchased Call/SPX/SPX915JS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/11/2025	11/10/2026	11/13/2025	Expire	1	1,667,113	6832	92,271								185				0001
Purchased Call/SPX/SPX915JSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/27/2026	12/01/2025	Expire	1	3,043,000	6812.61	169,191								1,651				0001
Purchased Call/SPX/SPX915JSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/25/2026	12/01/2025	Expire	1	3,362,642	6766	145,318								1,425				0001
Purchased Call/SPX/SPX915JSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/25/2026	12/01/2025	Expire	1	2,043,296	6766	91,047								893				0001
Purchased Call/SPX/SPX915KSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/04/2025	12/04/2026	12/08/2025	Expire	1	9,372,000	6857.12	443,296								3,321				0001
Purchased Call/SPX/SPX915KSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/22/2025	12/18/2026	12/24/2025	Expire	1	3,205,381	6834	138,510								367				0001
Purchased Call/SPX/SPX915KSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/31/2025	12/31/2026	01/05/2026	Expire	1	6,875,000	6845.5	358,188												0001
Purchased Call/SPX/SPX921HS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/04/2024	01/03/2025	01/07/2025	Exercise	1	2,326,000	4688.68	131,884		246,556	245,825		246,556		(731)				0001
Purchased Call/SPX/SPXM13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	01/22/2025	Expire	1	2,281,000	5996.66	85,538								191				0001
Purchased Call/SPX/SPXM13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	01/28/2025	Expire	1	1,076,000	6101.24	41,426								65				0001
Purchased Call/SPX/SPXN133S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	03/04/2025	Expire	1	1,817,000	5954.5	61,415								112				0001
Purchased Call/SPX/SPXN135SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/12/2027	03/18/2025	Expire	1	1,023,000	5638.94	71,201								137				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13R6J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	07/16/2025	Expire	1	1,587,282	6249	64,935								48				0001
Purchased Call/SPX/SPXN13R8K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	07/16/2025	Expire	1	1,868,817	6250	124,868								92				0001
Purchased Call/SPX/SPXN13R8Z	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	07/22/2025	Expire	1	1,027,000	6296.79	44,366								128				0001
Purchased Call/SPX/SPXN13US2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	07/29/2025	Expire	1	1,160,000	6388.64	44,660								131				0001
Purchased Call/SPX/SPXN13US4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	07/29/2025	Expire	1	1,336,035	6362	55,461								163				0001
Purchased Call/SPX/SPXN13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	08/12/2025	Expire	1	1,506,000	6389.45	61,144								185				0001
Purchased Call/SPX/SPXN13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/19/2027	08/22/2025	Expire	1	1,659,468	6432	104,585								91				0001
Purchased Call/SPX/SPX0137SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/24/2027	10/01/2025	Expire	1	1,117,829	6614	46,796								48				0001
Purchased Call/SPX/SPX013ASV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	10/14/2027	10/17/2025	Expire	1	1,037,146	6648	31,740								34				0001
Purchased Call/SPX/SPX013HSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/19/2027	11/25/2025	Expire	1	1,088,000	6602.99	33,402								128				0001
Purchased Call/SPX/SPX013JS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	11/26/2027	12/03/2025	Expire	1	997,630	6833	32,294								41				0001
Purchased Call/SPX/SPX815DSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/16/2024	01/10/2025	01/14/2025	Exercise	1	1,841,775	4784	98,572	197,120	194,642				197,120		(2,478)				0001
Purchased Call/SPX/SPX815DSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2024	01/17/2025	01/22/2025	Exercise	1	2,865,168	4840	155,009	286,528	279,620				286,528		(6,908)				0001
Purchased Call/SPX/SPX815ES1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2024	01/23/2025	01/27/2025	Exercise	1	3,744,000	4864.6	217,526	423,072	409,925				423,072		(13,147)				0001
Purchased Call/SPX/SPX815ESM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2024	01/29/2025	01/31/2025	Exercise	1	2,044,000	4927.93	114,873	221,774	212,938				221,774		(8,836)				0001
Purchased Call/SPX/SPX815ESP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2024	01/24/2025	01/28/2025	Exercise	1	2,034,644	4891	83,745	142,272	136,907				142,272		(5,365)				0001
Purchased Call/SPX/SPX815FS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/30/2024	01/29/2025	01/31/2025	Exercise	1	2,266,848	4928	131,431	261,281	251,143				261,281		(10,138)				0001
Purchased Call/SPX/SPX815FS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/01/2024	01/31/2025	02/04/2025	Exercise	1	2,165,000	4906.19	128,818	257,635	246,930				257,635		(10,705)				0001
Purchased Call/SPX/SPX915BSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	7,385,000	6279.35	274,722								1,158				0001
Purchased Call/SPX/SPX915BSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/06/2026	07/08/2025	Expire	1	2,651,000	6279.35	116,909								496				0001
Purchased Call/SPX/SPX915BSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/06/2026	07/08/2025	Expire	1	3,595,000	6279.35	202,758								861				0001
Purchased Call/SPX/SPX915BSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	6,551,246	6227	270,364								1,140				0001
Purchased Call/SPX/SPX915BSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	3,960,639	6227	173,882								733				0001
Purchased Call/SPX/SPX915CSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/31/2025	07/31/2026	08/04/2025	Expire	1	4,801,000	6339.39	265,975								975				0001
Purchased Call/SPX/SPX915CST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/04/2025	07/31/2026	08/06/2025	Expire	1	1,698,957	6339	88,046								43				0001
Purchased Call/SPX/SPX915DS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/13/2025	08/07/2026	08/15/2025	Expire	1	1,456,795	6389	85,051								52				0001
Purchased Call/SPX/SPX915DSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2025	08/14/2026	08/18/2025	Expire	1	3,568,000	6468.54	150,926								617				0001
Purchased Call/SPX/SPX915DSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2025	08/13/2026	08/18/2025	Expire	1	6,977,440	6467	277,443								1,135				0001
Purchased Call/SPX/SPX915DSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2025	08/13/2026	08/18/2025	Expire	1	4,345,542	6467	183,893								752				0001
Purchased Call/SPX/SPX915DSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/18/2026	08/21/2025	Expire	1	5,385,040	6449	176,444								129				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915D6Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/18/2026	08/21/2025	Expire	1	3,792,100	6449	137,815								100				0001
Purchased Call/SPX/SPX915ES3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/18/2026	08/21/2025	Expire	1	4,940,049	6449	261,635								191				0001
Purchased Call/SPX/SPX915ESD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/26/2025	08/26/2026	08/28/2025	Expire	1	5,912,000	6465.94	257,763								216				0001
Purchased Call/SPX/SPX915ESF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/28/2025	08/28/2026	09/02/2025	Expire	1	3,677,000	6501.86	155,905								991				0001
Purchased Call/SPX/SPX915ESX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/11/2025	09/11/2026	09/15/2025	Expire	1	8,206,000	6587.47	375,014								1,853				0001
Purchased Call/SPX/SPX915FS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2025	09/11/2026	09/16/2025	Expire	1	9,442,000	6584.29	441,886								2,199				0001
Purchased Call/SPX/SPX915FS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,257,000	6584.29	108,336								539				0001
Purchased Call/SPX/SPX915FS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,317,000	6584.29	121,643								605				0001
Purchased Call/SPX/SPX915FSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2025	09/14/2026	09/16/2025	Expire	1	4,545,000	6584.29	270,882								1,344				0001
Purchased Call/SPX/SPX915FSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/15/2025	09/15/2026	09/17/2025	Expire	1	4,296,000	6615.28	195,898								223				0001
Purchased Call/SPX/SPX915FSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/15/2025	09/11/2026	09/17/2025	Expire	1	5,787,899	6585	324,289								368				0001
Purchased Call/SPX/SPX915FSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/16/2025	09/15/2026	09/18/2025	Expire	1	4,822,539	6615	242,465								280				0001
Purchased Call/SPX/SPX915FSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/16/2025	09/15/2026	09/18/2025	Expire	1	7,733,262	6615	426,007								491				0001
Purchased Call/SPX/SPX915GSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/25/2025	09/25/2026	09/29/2025	Expire	1	2,090,000	6604.72	109,307								586				0001
Purchased Call/SPX/SPX915GSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/25/2025	09/25/2026	09/29/2025	Expire	1	4,137,000	6604.72	251,116								1,347				0001
Purchased Call/SPX/SPX915GSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/25/2025	09/24/2026	09/29/2025	Expire	1	4,515,807	6641	220,374								1,184				0001
Purchased Call/SPX/SPX915GSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2025	09/24/2026	10/01/2025	Expire	1	2,027,374	6647	111,743								151				0001
Purchased Call/SPX/SPX915HS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2025	09/25/2026	10/01/2025	Expire	1	2,258,814	6605	128,999								174				0001
Purchased Call/SPX/SPX915HS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2025	09/25/2026	10/01/2025	Expire	1	4,996,062	6644	188,211								254				0001
Purchased Call/SPX/SPX915HS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2025	09/25/2026	10/01/2025	Expire	1	8,736,466	6644	483,381								653				0001
Purchased Call/SPX/SPX915HSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2025	10/21/2026	10/23/2025	Expire	1	2,332,000	6735.35	120,798								203				0001
Purchased Call/SPX/SPX915HSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2025	10/20/2026	10/23/2025	Expire	1	6,506,136	6735	259,429								437				0001
Purchased Call/SPX/SPX915HSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2025	10/20/2026	10/23/2025	Expire	1	3,657,176	6735	182,448								307				0001
Purchased Call/SPX/SPX915HST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2025	10/22/2026	10/24/2025	Expire	1	2,308,000	6699.4	113,784								40				0001
Purchased Call/SPX/SPX9151S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2025	10/21/2026	10/24/2025	Expire	1	2,007,134	6735	72,518								123				0001
Purchased Call/SPX/SPX9151S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2025	10/21/2026	10/24/2025	Expire	1	5,509,516	6735	225,400								383				0001
Purchased Call/SPX/SPX9151S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/28/2025	10/27/2026	10/30/2025	Expire	1	9,267,716	6875	370,646								664				0001
Purchased Call/SPX/SPX9151SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/30/2025	10/30/2026	11/03/2025	Expire	1	8,354,000	6822.34	395,144								2,540				0001
Purchased Call/SPX/SPX915JS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/11/2025	11/10/2026	11/13/2025	Expire	1	7,071,565	6832	234,572								470				0001
Purchased Call/SPX/SPX915JS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/25/2025	11/25/2026	11/28/2025	Expire	1	3,428,000	6765.88	184,084								867				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915J6B	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/25/2026	12/01/2025	Expire	1	5,603,000	6812.61	264,462								2,592				0001
Purchased Call/SPX/SPX915J6H	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/27/2026	12/01/2025	Expire	1	8,035,000	6812.61	419,427								4,092				0001
Purchased Call/SPX/SPX915J6L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/27/2026	12/01/2025	Expire	1	3,122,000	6812.61	182,325								1,779				0001
Purchased Call/SPX/SPX915KSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/04/2025	12/04/2026	12/08/2025	Expire	1	7,832,000	6857.12	408,047								3,057				0001
Purchased Call/SPX/SPX915KSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/04/2025	12/04/2026	12/08/2025	Expire	1	4,389,000	6857.12	247,540								1,854				0001
Purchased Call/SPX/SPX915KSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/23/2025	12/18/2026	12/26/2025	Expire	1	1,982,005	6835	109,579								593				0001
Purchased Call/SPX/SPX921H6D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/08/2024	01/08/2025	01/10/2025	Exercise	1	3,077,000	4763.54	110,772		186,159	184,028			186,159		(2,130)				0001
Purchased Call/SPX/SPX921H6S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/11/2024	01/09/2025	01/10/2025	Exercise	1	3,120,264	4757	132,735		226,319	223,361			226,319		(2,958)				0001
Purchased Call/SPX/SPX9152S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	5,504,000	6025.99	208,602								(344)				0001
Purchased Call/SPX/SPX9152S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	3,830,000	6025.99	159,711								(263)				0001
Purchased Call/SPX/SPX9152S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	6,890,000	6025.99	319,696								(527)				0001
Purchased Call/SPX/SPX9152S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	6,706,000	6025.99	340,665								(562)				0001
Purchased Call/SPX/SPX9152S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	4,423,000	6025.99	255,207								(421)				0001
Purchased Call/SPX/SPX9152SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	4,541,000	6025.99	274,276								(452)				0001
Purchased Call/SPX/SPX9152SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	4,718,000	6025.99	106,627								(166)				0001
Purchased Call/SPX/SPX9153S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/11/2025	02/10/2026	02/13/2025	Expire	1	2,365,912	6066	132,327								(283)				0001
Purchased Call/SPX/SPX9153S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	4,204,000	6114.63	153,866								(170)				0001
Purchased Call/SPX/SPX9153SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	8,184,000	6114.63	311,810								(344)				0001
Purchased Call/SPX/SPX9153SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	7,263,000	6114.63	319,572								(352)				0001
Purchased Call/SPX/SPX9153SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	3,270,000	6114.63	178,542								(197)				0001
Purchased Call/SPX/SPX9153SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	2,687,000	6114.63	150,203								(166)				0001
Purchased Call/SPX/SPX9153SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/17/2026	02/19/2025	Expire	1	2,051,000	6114.63	103,986								(100)				0001
Purchased Call/SPX/SPX9154S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/19/2026	02/24/2025	Expire	1	2,426,725	6144	86,477								(108)				0001
Purchased Call/SPX/SPX9154SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	3,265,000	6013.13	180,555								(220)				0001
Purchased Call/SPX/SPX9154SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/23/2026	02/25/2025	Expire	1	2,007,000	6013.13	111,188								(126)				0001
Purchased Call/SPX/SPX9154SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	4,104,856	6118	208,641								(255)				0001
Purchased Call/SPX/SPX9155S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/26/2026	02/28/2025	Expire	1	2,832,000	5956.06	167,938								(318)				0001
Purchased Call/SPX/SPX9155S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2025	02/27/2026	03/03/2025	Expire	1	4,432,000	5861.57	209,634								(212)				0001
Purchased Call/SPX/SPX9155SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/28/2025	02/27/2026	03/04/2025	Expire	1	2,426,690	5862	137,469								(138)				0001
Purchased Call/SPX/SPX9155SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/04/2025	03/04/2026	03/06/2025	Expire	1	3,713,000	5778.15	219,810								(396)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9155ST																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/04/2025	03/03/2026	03/06/2025	Expire	1	2,807,866	5850	159,653								(291)				0001
Purchased Call/SPX/SPX9156S2																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/06/2025	03/06/2026	03/10/2025	Expire	1	2,474,000	5738.52	130,875								(104)				0001
Purchased Call/SPX/SPX915666																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/06/2025	03/05/2026	03/10/2025	Expire	1	2,448,062	5843	76,212								(63)				0001
Purchased Call/SPX/SPX921ISZ																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	02/04/2025	Exercise	1	2,069,000	4958.61	46,553		74,484	70,605			74,484		(3,879)				0001
Purchased Call/SPX/SPX921JS2																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	02/04/2025	Exercise	1	2,594,000	4958.61	82,230		136,185	129,333			136,185		(6,852)				0001
Purchased Call/SPX/SPX921JSK																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,992,000	5026.61	67,918		109,208	102,228			109,208		(6,981)				0001
Purchased Call/SPX/SPX921JSY																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	02/18/2025	Exercise	1	6,094,000	4953.17	151,131		243,760	225,907			243,760		(17,853)				0001
Purchased Call/SPX/SPX921KSW																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	02/25/2025	Exercise	1	2,758,000	4981.8	98,185		165,480	151,723			165,480		(13,757)				0001
Purchased Call/SPX/SPX9210S3																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	03/25/2025	Exercise	1	3,535,000	5234.18	60,449		97,213	83,947			97,213		(13,265)				0001
Purchased Call/SPX/SPX9210SP																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	3,789,000	5254.35	96,998		161,033	137,925			161,033		(23,108)				0001
Purchased Call/SPX/SPX9210SS																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	2,268,000	5254.35	75,978		130,410	112,310			130,410		(18,100)				0001
Purchased Call/SPX/SPX921PS0																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/28/2024	03/27/2025	03/31/2025	Exercise	1	1,506,317	5248	52,515		90,117	77,717			90,117		(12,399)				0001
Purchased Call/SPX/SPX921PS8																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2025	04/04/2025	Exercise	1	2,382,000	5205.81	123,626		212,841	181,850			212,841		(30,992)				0001
Purchased Call/SPX/SPX921PSD																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	04/03/2025	Exercise	1	3,293,088	5244	133,105		244,336	211,243			244,336		(33,092)				0001
Purchased Call/SPX/SPX9210S3																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	04/08/2025	Expire	1	3,245,000	5204.34	83,397			(21,544)					(21,544)				0001
Purchased Call/SPX/SPX9210S4																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	04/08/2025	Expire	1	2,463,000	5204.34	70,196			(18,134)					(18,134)				0001
Purchased Call/SPX/SPX9210S6																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	04/08/2025	Expire	1	2,359,000	5204.34	83,273			(21,512)					(21,512)				0001
Purchased Call/SPX/SPX921RS1																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,054,000	5123.41	41,285		66,755	55,287			66,755		(11,468)				0001
Purchased Call/SPX/SPX921RSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	04/18/2025	Exercise	1	2,972,000	5051.41	104,614		131,961	101,701			131,961		(30,260)				0001
Purchased Call/SPX/SPX921RSW																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	2,304,000	5011.12	42,624		69,120	56,570			69,120		(12,550)				0001
Purchased Call/SPX/SPX921SS1																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	3,180,000	5011.12	119,886		172,342	137,042			172,342		(35,300)				0001
Purchased Call/SPX/SPX921SSF																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Exercise	1	3,508,000	5010.6	118,921		194,044	157,680			194,044		(36,364)				0001
Purchased Call/SPX/SPX921TSW																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	05/06/2025	Exercise	1	6,085,000	5064.2	72,412		115,615	91,344			115,615		(24,271)				0001
Purchased Call/SPX/SPX921US1																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	05/13/2025	Exercise	1	9,929,000	5222.68	242,268		397,160	311,020			397,160		(86,140)				0001
Purchased Call/SPX/SPX921VS3																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/15/2024	05/15/2025	05/19/2025	Exercise	1	3,677,000	5308.15	197,823		378,731	305,706			378,731		(73,025)				0001
Purchased Call/SPX/SPX921WS3																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	05/28/2025	Exercise	1	6,425,000	5304.72	152,273		240,938	180,707			240,938		(60,230)				0001
Purchased Call/SPX/SPX921WS5																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/24/2024	05/27/2025	05/29/2025	Exercise	1	3,421,000	5304.72	44,815		68,420	50,395			68,420		(18,025)				0001
Purchased Call/SPX/SPX921WSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/04/2024	06/04/2025	06/06/2025	Exercise	1	3,727,000	5291.34	92,802		149,080	109,709			149,080		(39,371)				0001
Purchased Call/SPX/SPX915KS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	11/28/2025	11/27/2026	12/02/2025	Expire	1	5,192,000	6849.09	320,866								2,351				0001
Purchased Call/SPX/SPX915KS6																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	11/28/2025	11/30/2026	12/02/2025	Expire	1	3,654,000	6849.09	211,201								1,536				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915K9L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	12/22/2025	12/18/2026	12/24/2025	Expire	1	4,825,157	6835	245,130								649				0001
Purchased Call/SPX/SPX921HSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	01/10/2025	Exercise	1	1,947,000	4763.54	61,331		101,244	100,065			101,244		(1,179)				0001
Purchased Call/SPX/SPX921ISM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/26/2024	01/28/2025	01/30/2025	Exercise	1	4,984,000	4890.97	60,306		92,204	87,731			92,204		(4,473)				0001
Purchased Call/SPX/SPX921ISN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/26/2024	01/24/2025	01/28/2025	Exercise	1	2,305,149	4894	86,772		147,424	141,880			147,424		(5,544)				0001
Purchased Call/SPX/SPX921JSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/08/2024	02/07/2025	02/11/2025	Exercise	1	2,040,000	4997.91	36,108		57,120	53,419			57,120		(3,701)				0001
Purchased Call/SPX/SPX921JSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/09/2024	02/10/2025	02/12/2025	Exercise	1	7,889,000	5026.61	194,858		315,560	294,088			315,560		(21,472)				0001
Purchased Call/SPX/SPX921JSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/09/2024	02/11/2025	02/13/2025	Exercise	1	3,450,000	5026.61	41,055		63,825	59,201			63,825		(4,624)				0001
Purchased Call/SPX/SPX921JSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/09/2024	02/11/2025	02/13/2025	Exercise	1	7,280,000	5026.61	179,816		291,200	270,946			291,200		(20,254)				0001
Purchased Call/SPX/SPX921JSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	02/18/2025	Exercise	1	2,283,000	4953.17	29,451		45,660	42,181			45,660		(3,479)				0001
Purchased Call/SPX/SPX921JSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	02/18/2025	Exercise	1	1,937,000	4953.17	29,830		46,488	42,964			46,488		(3,524)				0001
Purchased Call/SPX/SPX921JSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	02/18/2025	Exercise	1	2,875,000	4953.17	61,525		97,750	90,482			97,750		(7,268)				0001
Purchased Call/SPX/SPX921KSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/16/2024	02/14/2025	02/19/2025	Exercise	1	3,791,000	5005.57	103,873		168,700	155,969			168,700		(12,731)				0001
Purchased Call/SPX/SPX921KSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2025	02/20/2025	Exercise	1	7,726,000	5005.57	193,923		312,903	287,260			312,903		(25,643)				0001
Purchased Call/SPX/SPX921KSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/21/2024	02/14/2025	02/19/2025	Exercise	1	1,838,600	5010	141,662		405,400	387,940			405,400		(17,460)				0001
Purchased Call/SPX/SPX921LSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2025	03/03/2025	Exercise	1	2,457,839	5078	110,759		200,375	182,983			200,375		(17,392)				0001
Purchased Call/SPX/SPX921MSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	03/14/2025	Exercise	1	2,453,000	5175.27	66,476		110,385	97,566			110,385		(12,819)				0001
Purchased Call/SPX/SPX921NSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	03/25/2025	Exercise	1	3,692,000	5241.53	126,636		217,828	190,116			217,828		(27,713)				0001
Purchased Call/SPX/SPX921NSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	03/25/2025	Exercise	1	2,447,000	5241.53	120,882		198,891	172,438			198,891		(26,453)				0001
Purchased Call/SPX/SPX9210SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/21/2024	03/07/2025	03/11/2025	Exercise	1	1,753,329	5127	175,696		219,974	187,063			219,974		(32,911)				0001
Purchased Call/SPX/SPX9210SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	2,599,000	5254.35	51,980		84,468	72,084			84,468		(12,383)				0001
Purchased Call/SPX/SPX9210SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	5,869,000	5254.35	189,569		322,795	277,635			322,795		(45,160)				0001
Purchased Call/SPX/SPX9210SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/28/2024	03/31/2025	04/02/2025	Exercise	1	6,887,000	5254.35	166,665		275,480	234,729			275,480		(40,751)				0001
Purchased Call/SPX/SPX9210SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/28/2024	03/31/2025	04/02/2025	Exercise	1	2,106,000	5254.35	56,862		94,770	80,867			94,770		(13,903)				0001
Purchased Call/SPX/SPX915FSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/18/2025	09/18/2026	09/22/2025	Expire	1	5,023,000	6631.96	256,173								1,320				0001
Purchased Call/SPX/SPX915FSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/18/2025	09/16/2026	09/22/2025	Expire	1	1,843,286	6607	94,296								487				0001
Purchased Call/SPX/SPX915GS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/19/2025	09/18/2026	09/23/2025	Expire	1	6,866,000	6664.36	350,166								1,817				0001
Purchased Call/SPX/SPX915GSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/19/2025	09/18/2026	09/23/2025	Expire	1	3,329,244	6632	187,728								974				0001
Purchased Call/SPX/SPX915GSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/25/2025	09/25/2026	09/29/2025	Expire	1	10,992,000	6604.72	515,525								2,766				0001
Purchased Call/SPX/SPX915GSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/25/2025	09/25/2026	09/29/2025	Expire	1	5,537,000	6604.72	331,113								1,777				0001
Purchased Call/SPX/SPX915GSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	09/29/2025	09/29/2026	10/01/2025	Expire	1	4,374,000	6661.21	190,706								258				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915GSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2025	09/29/2026	10/01/2025	Expire	1	2,014,000	6661.21	115,402								156				0001
Purchased Call/SPX/SPX915HS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2025	09/25/2026	10/01/2025	Expire	1	6,072,342	6644	305,888								413				0001
Purchased Call/SPX/SPX915HSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2025	10/21/2026	10/23/2025	Expire	1	1,662,000	6735.35	79,277								133				0001
Purchased Call/SPX/SPX915HSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2025	10/21/2026	10/23/2025	Expire	1	7,045,000	6735.35	357,886								602				0001
Purchased Call/SPX/SPX915HSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/22/2025	10/20/2026	10/24/2025	Expire	1	3,973,727	6735	162,232								276				0001
Purchased Call/SPX/SPX9151SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/07/2025	11/09/2026	11/12/2025	Expire	1	2,969,000	6728.8	156,169								1,408				0001
Purchased Call/SPX/SPX9151SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/10/2025	11/06/2026	11/13/2025	Expire	1	1,581,268	6729	92,785								409				0001
Purchased Call/SPX/SPX915JS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/11/2025	11/10/2026	11/13/2025	Expire	1	6,053,533	6832	299,619								600				0001
Purchased Call/SPX/SPX915JSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/25/2026	12/01/2025	Expire	1	3,099,000	6812.61	172,614								1,692				0001
Purchased Call/SPX/SPX915JSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/27/2026	12/01/2025	Expire	1	2,254,000	6812.61	140,199								1,368				0001
Purchased Call/SPX/SPX915JSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/28/2025	11/27/2026	12/02/2025	Expire	1	8,815,000	6849.09	420,476								3,080				0001
Purchased Call/SPX/SPX915KSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/04/2025	12/04/2026	12/08/2025	Expire	1	3,723,000	6857.12	199,181								1,492				0001
Purchased Call/SPX/SPX921HSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	01/10/2025	Exercise	1	3,962,000	4763.54	98,258	158,480	156,590			158,480		(1,890)			0001
Purchased Call/SPX/SPX921HSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	01/10/2025	Exercise	1	4,997,000	4763.54	293,324	564,661	559,020			564,661		(5,641)			0001
Purchased Call/SPX/SPX921HSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/16/2024	01/16/2025	01/21/2025	Exercise	1	2,116,000	4765.98	39,781	62,422	60,783			62,422		(1,639)			0001
Purchased Call/SPX/SPX921ISQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/29/2024	01/24/2025	01/28/2025	Exercise	1	1,824,332	4891	67,349	111,901	107,586			111,901		(4,315)			0001
Purchased Call/SPX/SPX921JSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/09/2024	02/07/2025	02/11/2025	Exercise	1	4,542,000	5026.61	58,592	90,840	84,818			90,840		(6,022)			0001
Purchased Call/SPX/SPX921JSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/09/2024	02/07/2025	02/11/2025	Exercise	1	3,908,000	5026.61	67,999	107,470	100,481			107,470		(6,989)			0001
Purchased Call/SPX/SPX921ISY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	02/04/2025	Exercise	1	3,981,000	4958.61	69,668	109,478	103,672			109,478		(5,806)			0001
Purchased Call/SPX/SPX921JS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	02/04/2025	Exercise	1	2,989,000	4958.61	83,393	136,000	129,050			136,000		(6,949)			0001
Purchased Call/SPX/SPX921JS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	02/04/2025	Exercise	1	4,037,794	4906	166,962	273,238	259,324			273,238		(13,914)			0001
Purchased Call/SPX/SPX921KSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/16/2024	02/14/2025	02/19/2025	Exercise	1	5,068,000	5005.57	65,377	101,360	93,347			101,360		(8,013)			0001
Purchased Call/SPX/SPX921KSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2025	02/21/2025	Exercise	1	3,246,000	5005.57	41,873	64,920	59,283			64,920		(5,637)			0001
Purchased Call/SPX/SPX921KSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2025	02/21/2025	Exercise	1	3,572,000	5005.57	75,369	119,662	109,516			119,662		(10,146)			0001
Purchased Call/SPX/SPX921KSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/20/2024	02/20/2025	02/24/2025	Exercise	1	2,167,000	4975.51	120,052	226,452	209,961			226,452		(16,491)			0001
Purchased Call/SPX/SPX921LSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/27/2024	02/27/2025	03/03/2025	Exercise	1	3,035,000	5078.18	103,494	174,513	158,306			174,513		(16,206)			0001
Purchased Call/SPX/SPX921LSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2025	03/03/2025	Exercise	1	2,432,448	5078	133,037	258,180	237,290			258,180		(20,890)			0001
Purchased Call/SPX/SPX921MSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	03/14/2025	Exercise	1	1,980,000	5175.27	70,290	120,780	107,225			120,780		(13,555)			0001
Purchased Call/SPX/SPX921NSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,956,376	5150	128,639	237,063	211,335			237,063		(25,728)			0001
Purchased Call/SPX/SPX921NSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025	03/24/2025	Exercise	1	2,255,000	5224.62	75,994	129,663	113,333			129,663		(16,329)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921NSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	03/25/2025	Exercise	1	2,274,000	5241.53	123,933		184,830	157,709			184,830		(27,121)				0001
Purchased Call/SPX/SPX9210SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/27/2024	03/27/2025	03/31/2025	Exercise	1	4,027,000	5248.49	124,434		211,418	182,280			211,418		(29,138)				0001
Purchased Call/SPX/SPX9210SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	3,233,000	5254.35	45,585		72,743	61,883			72,743		(10,860)				0001
Purchased Call/SPX/SPX9210SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	2,916,000	5254.35	54,238		87,480	74,559			87,480		(12,921)				0001
Purchased Call/SPX/SPX9210SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	14,548,000	5254.35	352,062		581,920	498,049			581,920		(83,871)				0001
Purchased Call/SPX/SPX9210SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	5,301,000	5254.35	155,849		262,400	225,272			262,400		(37,128)				0001
Purchased Call/SPX/SPX9210ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	3,769,000	5254.35	134,930		233,678	201,534			233,678		(32,144)				0001
Purchased Call/SPX/SPX921PSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	04/03/2025	Exercise	1	2,239,090	5244	112,463		166,133	138,172			166,133		(27,960)				0001
Purchased Call/SPX/SPX921PSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	04/07/2025	Exercise	1	4,443,000	5211.49	203,489		157,745	106,172			157,745		(51,573)				0001
Purchased Call/SPX/SPX921PSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/03/2024	04/01/2025	04/03/2025	Exercise	1	1,352,893	5244	73,749		100,380	81,994			100,380		(18,386)				0001
Purchased Call/SPX/SPX9210S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	04/08/2025	Expire	1	2,545,000	5204.34	54,718			(14,135)					(14,135)				0001
Purchased Call/SPX/SPX9210SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	04/15/2025	Exercise	1	4,072,000	5199.06	99,357		128,683	101,160			128,683		(27,523)				0001
Purchased Call/SPX/SPX9210SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	04/15/2025	Exercise	1	2,195,000	5199.06	59,704		69,366	52,828			69,366		(16,539)				0001
Purchased Call/SPX/SPX9156SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,538,000	5770.2	143,905								(114)				0001
Purchased Call/SPX/SPX9156SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/17/2025	03/17/2026	03/19/2025	Expire	1	2,783,000	5675.12	133,306								(214)				0001
Purchased Call/SPX/SPX9157S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/17/2025	03/13/2026	03/19/2025	Expire	1	3,699,145	5639	209,146								(350)				0001
Purchased Call/SPX/SPX9157S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/20/2025	03/20/2026	03/24/2025	Expire	1	8,447,000	5662.89	421,505								(157)				0001
Purchased Call/SPX/SPX9157S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/25/2025	03/25/2026	03/27/2025	Expire	1	5,818,000	5776.65	236,793								(352)				0001
Purchased Call/SPX/SPX9157SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/27/2025	03/27/2026	03/31/2025	Expire	1	3,914,000	5693.31	199,223								(32)				0001
Purchased Call/SPX/SPX9157SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	3,787,000	5580.94	160,948								(25)				0001
Purchased Call/SPX/SPX9157SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,314,000	5580.94	119,634								(18)				0001
Purchased Call/SPX/SPX9157ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	5,101,000	5580.94	274,434								(42)				0001
Purchased Call/SPX/SPX9157SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	3,333,000	5580.94	194,647								(30)				0001
Purchased Call/SPX/SPX9158SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	04/22/2025	04/21/2026	04/24/2025	Expire	1	5,271,680	5158	166,310								(179)				0001
Purchased Call/SPX/SPX9158SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	04/22/2025	04/21/2026	04/24/2025	Expire	1	8,970,110	5158	376,824								(406)				0001
Purchased Call/SPX/SPX9158SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	04/23/2025	04/22/2026	04/25/2025	Expire	1	2,612,153	5288	103,483								(110)				0001
Purchased Call/SPX/SPX9158SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	04/23/2025	04/22/2026	04/25/2025	Expire	1	2,030,500	5288	100,504								(103)				0001
Purchased Call/SPX/SPX9158SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	04/24/2025	04/24/2026	04/28/2025	Expire	1	2,459,000	5484.77	147,294								102				0001
Purchased Call/SPX/SPX9159SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	04/30/2025	04/29/2026	05/02/2025	Expire	1	1,696,053	5561	85,879								(82)				0001
Purchased Call/SPX/SPX9159SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	05/21/2025	05/21/2026	05/23/2025	Expire	1	11,388,000	5844.61	496,517								(311)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9159SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/22/2026	05/27/2025	Expire	1	2,191,000	5842.01	113,275								89				0001
Purchased Call/SPX/SPX915AS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/23/2025	05/22/2026	05/28/2025	Expire	1	2,074,203	5843	94,483								250				0001
Purchased Call/SPX/SPX915AS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/28/2025	05/22/2026	05/30/2025	Expire	1	2,390,762	5803	110,210								(64)				0001
Purchased Call/SPX/SPX915ASF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/05/2025	06/05/2026	06/09/2025	Expire	1	9,558,000	5939.3	452,093								889				0001
Purchased Call/SPX/SPX915BS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,260,676	5939	182,740								363				0001
Purchased Call/SPX/SPX915BS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/16/2025	06/16/2026	06/18/2025	Expire	1	2,346,000	6033.11	116,362								(27)				0001
Purchased Call/SPX/SPX915BS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/23/2025	06/18/2026	06/25/2025	Expire	1	1,925,840	5981	108,920								(19)				0001
Purchased Call/SPX/SPX915BSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	7,973,000	6279.35	354,001								1,493				0001
Purchased Call/SPX/SPX921PS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/28/2024	03/27/2025	03/31/2025	Exercise	1	3,889,131	5248	155,202		272,686	236,041			272,686		(36,645)				0001
Purchased Call/SPX/SPX921PS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/02/2024	04/02/2025	04/04/2025	Exercise	1	2,732,000	5205.81	149,714		244,115	206,584			244,115		(37,532)				0001
Purchased Call/SPX/SPX921PSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/02/2024	04/02/2025	04/04/2025	Exercise	1	2,217,000	5205.81	127,699		198,098	166,085			198,098		(32,013)				0001
Purchased Call/SPX/SPX921RS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,299,000	5123.41	68,970		107,671	88,513			107,671		(19,158)				0001
Purchased Call/SPX/SPX921RS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/12/2024	04/14/2025	04/16/2025	Exercise	1	2,404,000	5123.41	72,120		120,200	99,736			120,200		(20,464)				0001
Purchased Call/SPX/SPX921RSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/15/2024	04/11/2025	04/15/2025	Exercise	1	3,550,523	5123	132,848		166,569	129,564			166,569		(37,005)				0001
Purchased Call/SPX/SPX921RSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/17/2024	04/17/2025	04/21/2025	Exercise	1	5,035,000	5022.21	122,854		201,400	165,525			201,400		(35,875)				0001
Purchased Call/SPX/SPX921RSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	2,164,000	5011.12	49,556		81,150	66,559			81,150		(14,591)				0001
Purchased Call/SPX/SPX921RSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	4,465,000	5011.12	108,500		178,600	146,653			178,600		(31,947)				0001
Purchased Call/SPX/SPX921SSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Exercise	1	2,314,000	5010.6	66,180		111,072	26,084			5,749		(5,811)	32,000			0001
Purchased Call/SPX/SPX921TS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/25/2024	04/25/2025	04/29/2025	Exercise	1	2,830,000	5048.42	94,239		159,895	130,135			159,895		(29,760)				0001
Purchased Call/SPX/SPX921TSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/02/2024	05/02/2025	05/06/2025	Exercise	1	3,109,000	5064.2	68,398		111,924	88,998			111,924		(22,926)				0001
Purchased Call/SPX/SPX921US9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/06/2024	05/06/2025	05/08/2025	Exercise	1	3,078,000	5180.74	68,332		112,347	88,817			112,347		(23,530)				0001
Purchased Call/SPX/SPX921USA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/06/2024	05/06/2025	05/08/2025	Exercise	1	5,045,000	5180.74	122,089		201,800	159,758			201,800		(42,042)				0001
Purchased Call/SPX/SPX921UST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,409,000	5222.68	42,880		68,657	53,410			68,657		(15,246)				0001
Purchased Call/SPX/SPX921USU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/10/2024	05/09/2025	05/13/2025	Exercise	1	3,421,000	5222.68	71,841		116,314	90,771			116,314		(25,543)				0001
Purchased Call/SPX/SPX921VSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/17/2024	05/16/2025	05/20/2025	Exercise	1	9,698,000	5303.27	238,571		387,920	298,456			387,920		(89,464)				0001
Purchased Call/SPX/SPX921WS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/24/2024	05/23/2025	05/28/2025	Exercise	1	3,260,000	5304.72	91,280		146,700	110,595			146,700		(36,105)				0001
Purchased Call/SPX/SPX921WSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/29/2024	05/29/2025	06/02/2025	Exercise	1	2,129,000	5266.95	34,490		53,225	39,163			53,225		(14,062)				0001
Purchased Call/SPX/SPX921WSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/04/2024	06/04/2025	06/06/2025	Exercise	1	5,381,000	5291.34	69,415		107,620	78,171			107,620		(29,449)				0001
Purchased Call/SPX/SPX921WSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/05/2024	06/05/2025	06/09/2025	Exercise	1	2,834,000	5354.03	59,797		94,939	69,406			94,939		(25,533)				0001
Purchased Call/SPX/SPX921WSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/06/2024	06/06/2025	06/10/2025	Exercise	1	2,421,000	5352.96	130,008		242,100	185,919			242,100		(56,181)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921XSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/10/2024	06/06/2025	06/10/2025	Exercise	1	2,064,372	5348	124,060		237,004	183,095			237,004		(53,909)				0001
Purchased Call/SPX/SPX921XSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/13/2024	06/13/2025	06/17/2025	Exercise	1	2,421,000	5433.74	77,714		128,313	93,223			128,313		(35,090)				0001
Purchased Call/SPX/SPX921XSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/13/2024	06/13/2025	06/17/2025	Exercise	1	2,285,000	5433.74	103,511		182,800	136,063			182,800		(46,737)				0001
Purchased Call/SPX/SPX921JSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/13/2024	02/13/2025	02/18/2025	Exercise	1	4,420,000	4953.17	125,970		205,530	190,649			205,530		(14,881)				0001
Purchased Call/SPX/SPX921KSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/16/2024	02/14/2025	02/19/2025	Exercise	1	2,398,000	5005.57	51,317		81,532	75,242			81,532		(6,290)				0001
Purchased Call/SPX/SPX921KSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/16/2024	02/14/2025	02/19/2025	Exercise	1	12,758,000	5005.57	316,398		510,320	471,541			510,320		(38,779)				0001
Purchased Call/SPX/SPX921KSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/16/2024	02/19/2025	02/21/2025	Exercise	1	2,799,000	5005.57	78,372		127,355	116,804			127,355		(10,550)				0001
Purchased Call/SPX/SPX921KSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/20/2024	02/20/2025	02/24/2025	Exercise	1	2,351,000	4975.51	66,298		108,146	99,039			108,146		(9,107)				0001
Purchased Call/SPX/SPX921KSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/20/2024	02/20/2025	02/24/2025	Exercise	1	3,603,000	4975.51	121,061		201,768	185,139			201,768		(16,629)				0001
Purchased Call/SPX/SPX921KSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/20/2024	02/20/2025	02/24/2025	Exercise	1	2,268,000	4975.51	139,482		277,830	258,670			277,830		(19,160)				0001
Purchased Call/SPX/SPX921LSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/28/2024	02/28/2025	03/04/2025	Exercise	1	1,445,000	5069.76	72,395		133,663	122,127			133,663		(11,535)				0001
Purchased Call/SPX/SPX921MSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/05/2024	03/05/2025	03/07/2025	Exercise	1	2,110,000	5078.65	68,786		116,050	104,112			116,050		(11,938)				0001
Purchased Call/SPX/SPX921MST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/12/2024	03/12/2025	03/14/2025	Exercise	1	3,478,000	5175.27	44,171		69,560	61,042			69,560		(8,518)				0001
Purchased Call/SPX/SPX921MSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/12/2024	03/12/2025	03/14/2025	Exercise	1	2,009,000	5175.27	35,158		56,252	49,472			56,252		(6,780)				0001
Purchased Call/SPX/SPX921MSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/12/2024	03/12/2025	03/14/2025	Exercise	1	3,138,000	5175.27	182,318		257,109	221,951			257,109		(35,158)				0001
Purchased Call/SPX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/22/2024	03/21/2025	03/25/2025	Exercise	1	7,346,000	5234.18	161,612		264,456	228,991			264,456		(35,465)				0001
Purchased Call/SPX/SPX9210S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/22/2024	03/24/2025	03/26/2025	Exercise	1	2,398,000	5234.18	66,664		111,507	96,448			111,507		(15,059)				0001
Purchased Call/SPX/SPX9210SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/28/2024	03/31/2025	04/02/2025	Exercise	1	2,804,000	5254.35	48,790		78,512	66,583			78,512		(11,929)				0001
Purchased Call/SPX/SPX921PSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/02/2024	04/01/2025	04/03/2025	Exercise	1	7,215,428	5244	306,710		535,359	459,105			535,359		(76,254)				0001
Purchased Call/SPX/SPX921PSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/02/2024	04/01/2025	04/03/2025	Exercise	1	3,833,196	5244	204,892		284,410	233,470			284,410		(50,940)				0001
Purchased Call/SPX/SPX9210S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/05/2024	04/04/2025	04/08/2025	Expire	1	4,581,000	5204.34	104,905		(27,100)				(27,100)		(27,100)				0001
Purchased Call/SPX/SPX9210SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/11/2024	04/11/2025	04/15/2025	Exercise	1	2,274,000	5199.06	74,132		71,863	51,327			71,863		(20,535)				0001
Purchased Call/SPX/SPX921RSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	7,861,000	5011.12	99,049		157,220	128,056			157,220		(29,164)				0001
Purchased Call/SPX/SPX9213S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	2,088,000	5011.12	100,850		113,160	83,465			113,160		(29,695)				0001
Purchased Call/SPX/SPX9213S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	3,813,384	5024	166,502		196,353	147,328			196,353		(49,026)				0001
Purchased Call/SPX/SPX9213SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/22/2024	04/17/2025	04/21/2025	Exercise	1	2,438,910	4967	100,925		155,008	125,125			155,008		(29,883)				0001
Purchased Call/SPX/SPX9211SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/02/2024	05/02/2025	05/06/2025	Exercise	1	3,500,000	5064.2	115,150		196,000	157,404			196,000		(38,596)				0001
Purchased Call/SPX/SPX9210S0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/03/2024	05/05/2025	05/07/2025	Exercise	1	6,646,000	5127.79	160,169		265,840	211,127			265,840		(54,713)				0001
Purchased Call/SPX/SPX8150SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/12/2024	02/07/2025	02/11/2025	Exercise	1	6,484,327	5027	292,017		521,158	491,062			521,158		(30,096)				0001
Purchased Call/SPX/SPX8150SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/13/2024	02/07/2025	02/11/2025	Exercise	1	4,202,246	5027	208,707		454,784	433,214			454,784		(21,570)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815GSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/13/2024	02/12/2025	02/14/2025	Exercise	1	2,284,937	5022	107,985		224,769	212,275			224,769		(12,494)				0001
Purchased Call/SPX/SPX815GSN																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2024	02/14/2025	02/19/2025	Exercise	1	3,307,000	5000.62	191,806		372,038	348,852			372,038		(23,185)				0001
Purchased Call/SPX/SPX815GSY																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/14/2025	02/19/2025	Exercise	1	2,610,324	5001	116,114		195,751	181,520			195,751		(14,231)				0001
Purchased Call/SPX/SPX815HS4																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2024	02/14/2025	02/19/2025	Exercise	1	1,659,811	5030	67,865		127,050	118,709			127,050		(8,341)				0001
Purchased Call/SPX/SPX815HS8																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2024	02/14/2025	02/19/2025	Exercise	1	2,848,169	5006	152,025		303,846	285,161			303,846		(18,685)				0001
Purchased Call/SPX/SPX815HS9																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2024	02/19/2025	02/21/2025	Exercise	1	7,978,879	5006	349,437		642,380	595,210			642,380		(47,169)				0001
Purchased Call/SPX/SPX815HSK																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/23/2024	02/21/2025	02/25/2025	Exercise	1	2,629,000	5088.8	132,502		245,812	227,040			245,812		(18,771)				0001
Purchased Call/SPX/SPX815HSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2024	02/21/2025	02/25/2025	Exercise	1	1,994,757	5089	101,438		193,256	178,805			193,256		(14,451)				0001
Purchased Call/SPX/SPX815HSY																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/04/2024	02/28/2025	03/04/2025	Exercise	1	1,957,227	5137	87,539		154,306	140,163			154,306		(14,143)				0001
Purchased Call/SPX/SPX815IS0																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/05/2024	03/04/2025	03/06/2025	Exercise	1	6,793,378	5131	283,177		542,838	494,339			542,838		(48,500)				0001
Purchased Call/SPX/SPX815IS7																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/08/2024	03/10/2025	03/12/2025	Exercise	1	2,649,000	5123.69	129,536		238,410	214,144			238,410		(24,266)				0001
Purchased Call/SPX/SPX815ISE																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/11/2024	03/07/2025	03/11/2025	Exercise	1	2,016,528	5157	105,715		211,923	192,782			211,923		(19,141)				0001
Purchased Call/SPX/SPX815IS1																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,177,000	5117.09	128,225		222,014	196,369			222,014		(25,645)				0001
Purchased Call/SPX/SPX815IWI																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2024	03/28/2025	04/01/2025	Exercise	1	4,423,000	5254.35	233,977		274,916	219,177			274,916		(55,740)				0001
Purchased Call/SPX/SPX815ISY																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2024	03/27/2025	03/31/2025	Exercise	1	1,322,619	5248	73,254		112,218	94,922			112,218		(17,296)				0001
Purchased Call/SPX/SPX815IZ																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/01/2024	04/01/2025	04/03/2025	Exercise	1	11,618,000	5243.77	282,317		464,720	394,724			464,720		(69,996)				0001
Purchased Call/SPX/SPX815JS1																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/01/2024	03/28/2025	04/01/2025	Exercise	1	2,758,016	5253	144,002		172,168	137,671			172,168		(34,496)				0001
Purchased Call/SPX/SPX815JSR																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/11/2024	04/11/2025	04/15/2025	Exercise	1	1,763,000	5199.06	81,098		55,714	33,249			55,714		(22,465)				0001
Purchased Call/SPX/SPX815KSE																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/18/2024	04/17/2025	04/21/2025	Exercise	1	2,317,900	5039	120,037		124,400	89,056			124,400		(35,344)				0001
Purchased Call/SPX/SPX815KSG																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/19/2024	04/17/2025	04/21/2025	Exercise	1	2,031,000	4967.23	104,597		128,989	98,106			128,989		(30,884)				0001
Purchased Call/SPX/SPX815KSI																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/19/2024	04/17/2025	04/21/2025	Exercise	1	2,912,000	4967.23	163,072		184,942	136,792			184,942		(48,149)				0001
Purchased Call/SPX/SPX815KSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/19/2024	04/17/2025	04/21/2025	Exercise	1	3,342,417	5011	182,064		181,224	127,467			181,224		(53,757)				0001
Purchased Call/SPX/SPX815KSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/23/2024	04/17/2025	04/21/2025	Exercise	1	1,495,136	4967	91,778		95,025	67,775			95,025		(27,251)				0001
Purchased Call/SPX/SPX9210SR																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	04/15/2025	Exercise	1	2,189,000	5199.06	77,053		69,176	47,832			69,176		(21,344)				0001
Purchased Call/SPX/SPX921RS9																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	04/17/2025	Exercise	1	3,119,000	5061.82	68,306		110,725	91,155			110,725		(19,570)				0001
Purchased Call/SPX/SPX921RSH																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	04/18/2025	Exercise	1	5,708,000	5051.41	72,492		114,160	93,191			114,160		(20,969)				0001
Purchased Call/SPX/SPX921RSI																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	04/18/2025	Exercise	1	5,565,000	5051.41	135,786		222,600	183,323			222,600		(39,277)				0001
Purchased Call/SPX/SPX921SS0																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	2,776,000	5011.12	88,832		149,904	123,748			149,904		(26,156)				0001
Purchased Call/SPX/SPX921TSN																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	05/06/2025	Exercise	1	2,177,000	5064.2	33,308		53,337	42,172			53,337		(11,164)				0001
Purchased Call/SPX/SPX921TSP																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	05/06/2025	Exercise	1	4,056,000	5064.2	98,155		162,240	129,340			162,240		(32,900)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921V5H	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/17/2024	05/16/2025	05/20/2025	Exercise	1	4,383,000	5303.27	120,094		197,235	152,200			197,235		(45,035)				0001
Purchased Call/SPX/SPX921W2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/24/2024	05/23/2025	05/28/2025	Exercise	1	2,181,000	5304.72	48,418		76,335	57,184			76,335		(19,151)				0001
Purchased Call/SPX/SPX921W5N	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/05/2024	06/05/2025	06/09/2025	Exercise	1	2,119,000	5354.03	64,418		105,950	78,444			105,950		(27,506)				0001
Purchased Call/SPX/SPX921XS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Exercise	1	6,214,000	5346.99	292,058		518,869	392,311			518,869		(126,558)				0001
Purchased Call/SPX/SPX921XS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Exercise	1	5,484,000	5346.99	292,846		542,916	416,016			542,916		(126,900)				0001
Purchased Call/SPX/SPX921XS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Exercise	1	3,730,000	5346.99	209,626		397,245	306,407			397,245		(90,838)				0001
Purchased Call/SPX/SPX921YS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	5,552,000	5431.6	259,278		460,816	343,421			460,816		(117,396)				0001
Purchased Call/SPX/SPX921YS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	3,197,000	5431.6	160,170		290,927	218,406			290,927		(72,521)				0001
Purchased Call/SPX/SPX921YSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/20/2024	06/20/2025	06/24/2025	Exercise	1	2,848,000	5473.17	95,408		156,640	111,711			156,640		(44,929)				0001
Purchased Call/SPX/SPX9212SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/28/2024	06/26/2025	06/30/2025	Exercise	1	1,467,296	5475	85,731		159,728	117,699			159,728		(42,029)				0001
Purchased Call/SPX/SPX921ZSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/08/2024	07/08/2025	07/10/2025	Exercise	1	3,485,000	5572.85	87,822		139,400	93,916			139,400		(45,484)				0001
Purchased Call/SPX/SPX921ZSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/08/2024	07/03/2025	07/08/2025	Exercise	1	1,483,417	5535	90,501		168,304	122,042			168,304		(46,262)				0001
Purchased Call/SPX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/17/2024	07/17/2025	07/21/2025	Exercise	1	3,092,000	5588.27	38,032		58,748	38,108			58,748		(20,640)				0001
Purchased Call/SPX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/18/2024	07/18/2025	07/22/2025	Exercise	1	6,150,000	5544.59	78,720		123,000	79,824			123,000		(43,176)				0001
Purchased Call/SPX/SPXA210SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/18/2024	07/18/2025	07/22/2025	Exercise	1	3,310,000	5544.59	111,878		187,015	125,653			187,015		(61,362)				0001
Purchased Call/SPX/SPXA210SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/19/2024	07/18/2025	07/22/2025	Exercise	1	2,953,000	5505	53,745		84,161	54,601			84,161		(29,560)				0001
Purchased Call/SPX/SPXA210SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/19/2024	07/21/2025	07/23/2025	Exercise	1	2,677,000	5505	42,297		65,587	42,166			65,587		(23,420)				0001
Purchased Call/SPX/SPXA211S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/22/2024	07/22/2025	07/24/2025	Exercise	1	3,405,000	5564.41	54,821		85,125	54,619			85,125		(30,506)				0001
Purchased Call/SPX/SPX921XSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/13/2024	06/12/2025	06/16/2025	Exercise	1	2,352,727	5421	140,876		270,930	207,536			270,930		(63,394)				0001
Purchased Call/SPX/SPX921XSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	2,591,000	5431.6	40,938		63,480	44,944			63,480		(18,536)				0001
Purchased Call/SPX/SPX921XSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	3,128,000	5431.6	81,641		131,376	94,411			131,376		(36,965)				0001
Purchased Call/SPX/SPX921YS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	1,896,164	5433	103,880		189,845	142,811			189,845		(47,034)				0001
Purchased Call/SPX/SPX921YSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/20/2024	06/20/2025	06/24/2025	Exercise	1	3,439,000	5473.17	86,319		137,560	96,911			137,560		(40,649)				0001
Purchased Call/SPX/SPX921YSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/20/2024	06/20/2025	06/24/2025	Exercise	1	2,059,000	5473.17	54,152		86,478	60,977			86,478		(25,501)				0001
Purchased Call/SPX/SPX9212S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/24/2024	06/24/2025	06/26/2025	Exercise	1	1,964,000	5447.87	37,512		58,920	40,939			58,920		(17,981)				0001
Purchased Call/SPX/SPX921ZS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/24/2024	06/24/2025	06/26/2025	Exercise	1	2,948,000	5447.87	78,122		125,290	87,843			125,290		(37,447)				0001
Purchased Call/SPX/SPX921ZSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/08/2024	07/08/2025	07/10/2025	Exercise	1	2,957,000	5572.85	52,339		81,318	54,211			81,318		(27,107)				0001
Purchased Call/SPX/SPXA210SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/15/2024	07/15/2025	07/17/2025	Exercise	1	2,699,000	5631.22	73,953		120,106	80,379			120,106		(39,727)				0001
Purchased Call/SPX/SPXA211S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/19/2024	07/21/2025	07/23/2025	Exercise	1	6,924,000	5505	173,100		276,960	181,111			276,960		(95,849)				0001
Purchased Call/SPX/SPXA211S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/22/2024	07/18/2025	07/22/2025	Exercise	1	2,073,677	5545	95,112		163,812	111,355			163,812		(52,457)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA211SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/24/2024	07/24/2025	07/28/2025	Exercise	1	2,728,000	5427.13	50,195		79,112	50,903			79,112		(28,209)				0001
Purchased Call/SPX/SPXA212SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/12/2024	08/12/2025	08/14/2025	Exercise	1	2,831,000	5344.39	62,565		100,501	62,065			100,501		(38,435)				0001
Purchased Call/SPX/SPXA212SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/14/2024	08/14/2025	08/18/2025	Exercise	1	2,095,000	5455.21	71,230		118,368	74,217			118,368		(44,151)				0001
Purchased Call/SPX/SPXA213SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/21/2024	08/21/2025	08/25/2025	Exercise	1	2,035,000	5620.85	41,311		64,103	37,700			64,103		(26,402)				0001
Purchased Call/SPX/SPXA213SS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/22/2024	08/22/2025	08/26/2025	Exercise	1	3,599,000	5570.64	103,291		165,554	98,887			165,554		(66,667)				0001
Purchased Call/SPX/SPXA214S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/29/2024	08/29/2025	09/03/2025	Exercise	1	2,969,000	5591.96	167,749		311,745	199,913			311,745		(111,832)				0001
Purchased Call/SPX/SPXA214S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/30/2024	08/29/2025	09/03/2025	Exercise	1	3,489,000	5648.4	62,453		95,948	54,196			95,948		(41,751)				0001
Purchased Call/SPX/SPXA215SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/12/2024	09/11/2025	09/15/2025	Exercise	1	3,621,293	5554	170,570		289,486	169,614			289,486		(119,873)				0001
Purchased Call/SPX/SPXA215SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/12/2024	09/11/2025	09/15/2025	Exercise	1	1,705,118	5554	90,304		158,104	94,640			158,104		(63,464)				0001
Purchased Call/SPX/SPXA215SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/13/2024	09/12/2025	09/16/2025	Exercise	1	4,338,000	5626.02	83,290		130,140	71,375			130,140		(58,765)				0001
Purchased Call/SPX/SPXA216ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/24/2024	09/24/2025	09/26/2025	Exercise	1	2,486,000	5732.93	32,567		49,720	25,856			49,720		(23,864)				0001
Purchased Call/SPX/SPXA217SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/27/2024	09/26/2025	09/30/2025	Exercise	1	6,527,000	5738.17	165,133		261,080	138,148			261,080		(122,932)				0001
Purchased Call/SPX/SPXA217SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,848,000	5738.17	72,909		115,344	61,067			115,344		(54,277)				0001
Purchased Call/SPX/SPX921US8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/06/2024	05/06/2025	05/08/2025	Exercise	1	2,662,000	5180.74	50,844		82,522	65,014			82,522		(17,508)				0001
Purchased Call/SPX/SPX921USB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/06/2024	05/06/2025	05/08/2025	Exercise	1	3,307,000	5180.74	104,832		178,578	142,479			178,578		(36,099)				0001
Purchased Call/SPX/SPX921VSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/17/2024	05/16/2025	05/20/2025	Exercise	1	5,352,000	5303.27	124,166		200,700	154,138			200,700		(46,562)				0001
Purchased Call/SPX/SPX921VSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/17/2024	05/16/2025	05/20/2025	Exercise	1	4,607,000	5303.27	160,324		271,813	211,692			271,813		(60,121)				0001
Purchased Call/SPX/SPX921XS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Exercise	1	5,733,000	5346.99	91,728		143,325	103,576			143,325		(39,749)				0001
Purchased Call/SPX/SPX921XS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Exercise	1	4,002,000	5346.99	142,871		240,120	178,209			240,120		(61,911)				0001
Purchased Call/SPX/SPX921XS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Exercise	1	3,343,000	5346.99	151,772		267,440	201,672			267,440		(65,768)				0001
Purchased Call/SPX/SPX921XSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/13/2024	06/13/2025	06/17/2025	Exercise	1	2,122,000	5433.74	58,992		95,490	68,854			95,490		(26,636)				0001
Purchased Call/SPX/SPX921XST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/13/2024	06/12/2025	06/16/2025	Exercise	1	6,423,921	5421	273,628		466,891	343,758			466,891		(123,133)				0001
Purchased Call/SPX/SPX921XSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/13/2024	06/12/2025	06/16/2025	Exercise	1	2,645,463	5421	122,312		212,769	157,729			212,769		(55,041)				0001
Purchased Call/SPX/SPX921YSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/18/2024	06/18/2025	06/23/2025	Exercise	1	7,883,000	5487.03	103,267		157,660	109,735			157,660		(47,925)				0001
Purchased Call/SPX/SPX921YSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/18/2024	06/18/2025	06/23/2025	Exercise	1	3,245,000	5487.03	104,165		170,363	122,021			170,363		(48,342)				0001
Purchased Call/SPX/SPX921YSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/18/2024	06/18/2025	06/23/2025	Exercise	1	3,829,000	5487.03	139,759		233,569	168,709			233,569		(64,860)				0001
Purchased Call/SPX/SPX921ZS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/21/2024	06/20/2025	06/24/2025	Exercise	1	2,572,390	5473	151,932		232,575	160,829			232,575		(71,746)				0001
Purchased Call/SPX/SPX921ZS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/24/2024	06/24/2025	06/26/2025	Exercise	1	1,519,000	5447.87	15,494		23,545	16,118			23,545		(7,427)				0001
Purchased Call/SPX/SPXA210SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/17/2024	07/17/2025	07/21/2025	Exercise	1	2,340,000	5588.27	51,246		81,900	54,089			81,900		(27,811)				0001
Purchased Call/SPX/SPXA210SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/18/2024	07/18/2025	07/22/2025	Exercise	1	2,293,000	5544.59	101,351		177,708	122,119			177,708		(55,588)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA210SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	07/22/2025	Exercise	1	11,700,000	5505	152,100		234,000	150,345			234,000		(83,655)				0001
Purchased Call/SPX/SPXA210SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	07/23/2025	Exercise	1	4,539,000	5505	59,007		90,780	58,107			90,780		(32,673)				0001
Purchased Call/SPX/SPXA211S0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	07/23/2025	Exercise	1	3,285,000	5505	69,642		110,048	71,485			110,048		(38,562)				0001
Purchased Call/SPX/SPXA211SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/24/2024	07/22/2025	07/24/2025	Exercise	1	2,359,310	5564	93,590		184,441	132,073			184,441		(52,369)				0001
Purchased Call/SPX/SPXA212S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	08/06/2025	Exercise	1	1,762,000	5346.56	96,381		180,605	123,520			180,605		(57,085)				0001
Purchased Call/SPX/SPXA213SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	08/21/2025	Exercise	1	2,264,000	5608.25	61,581		98,484	59,466			98,484		(39,018)				0001
Purchased Call/SPX/SPXA213SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	08/26/2025	Exercise	1	5,123,000	5570.64	67,624		102,460	58,814			102,460		(43,646)				0001
Purchased Call/SPX/SPXA213SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	08/26/2025	Exercise	1	3,022,000	5570.64	49,259		75,550	43,757			75,550		(31,793)				0001
Purchased Call/SPX/SPX815LS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/24/2024	04/22/2025	04/24/2025	Exercise	1	2,244,749	5011	117,905		123,988	87,735			123,988		(36,253)				0001
Purchased Call/SPX/SPX815LS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	04/25/2025	Exercise	1	2,585,981	5071	109,094		155,478	121,725			155,478		(33,753)				0001
Purchased Call/SPX/SPX815LS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/25/2024	04/24/2025	04/28/2025	Exercise	1	3,053,121	5072	118,588		210,699	173,475			210,699		(37,223)				0001
Purchased Call/SPX/SPX815LSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/26/2024	04/24/2025	04/28/2025	Exercise	1	2,003,294	5072	98,955		163,044	131,897			163,044		(31,148)				0001
Purchased Call/SPX/SPX815LSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	4,654,643	5048	193,878		322,697	261,302			322,697		(61,395)				0001
Purchased Call/SPX/SPX815LSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	1,938,593	5048	113,222		183,248	147,395			183,248		(35,854)				0001
Purchased Call/SPX/SPX815LSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	04/29/2025	Exercise	1	3,104,778	5048	194,703		293,484	231,828			293,484		(61,656)				0001
Purchased Call/SPX/SPX815LSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/30/2024	04/25/2025	04/29/2025	Exercise	1	2,034,884	5100	85,821		155,211	127,882			155,211		(27,328)				0001
Purchased Call/SPX/SPX815MS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	05/01/2025	Exercise	1	3,100,399	5116	134,168		248,460	204,725			248,460		(43,734)				0001
Purchased Call/SPX/SPX815MS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/02/2024	05/02/2025	05/06/2025	Exercise	1	2,711,000	5064.2	145,581		276,522	227,726			276,522		(48,796)				0001
Purchased Call/SPX/SPX815MSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/07/2024	05/07/2025	05/09/2025	Exercise	1	3,103,000	5187.7	160,735		265,325	209,533			265,325		(55,792)				0001
Purchased Call/SPX/SPX815MSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	05/08/2025	Exercise	1	2,580,009	5181	141,656		212,104	163,189			212,104		(48,914)				0001
Purchased Call/SPX/SPX815MSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	05/12/2025	Exercise	1	6,180,000	5187.67	279,954		509,850	411,905			509,850		(97,945)				0001
Purchased Call/SPX/SPX815NS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	05/09/2025	Exercise	1	2,469,096	5187	109,185		197,540	159,536			197,540		(38,004)				0001
Purchased Call/SPX/SPX815NSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/10/2024	05/12/2025	05/14/2025	Exercise	1	3,986,000	5222.68	145,489		251,118	198,614			251,118		(52,504)				0001
Purchased Call/SPX/SPX815NSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/16/2024	05/16/2025	05/20/2025	Exercise	1	2,262,000	5297.1	109,933		201,318	160,207			201,318		(41,111)				0001
Purchased Call/SPX/SPX815NSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	05/19/2025	Exercise	1	2,048,946	5308	113,731		218,475	176,142			218,475		(42,333)				0001
Purchased Call/SPX/SPX815NSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	05/19/2025	Exercise	1	2,685,924	5308	157,326		308,118	249,558			308,118		(58,560)				0001
Purchased Call/SPX/SPX815QS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/23/2024	05/23/2025	05/28/2025	Exercise	1	3,539,000	5267.84	193,583		359,406	283,048			359,406		(76,358)				0001
Purchased Call/SPX/SPX815QSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	06/03/2025	Exercise	1	7,314,000	5277.51	346,684		610,719	467,231			610,719		(143,488)				0001
Purchased Call/SPX/SPX815QSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	06/03/2025	Exercise	1	2,990,000	5277.51	156,676		284,050	219,204			284,050		(64,846)				0001
Purchased Call/SPX/SPX815QSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	06/03/2025	Exercise	1	2,999,930	5235	174,874		339,790	267,412			339,790		(72,378)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8150ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	06/21/2024	06/23/2025	06/25/2025	Exercise	1	3,354,000	5464.62	137,849		234,780	169,083			234,780		(65,697)				0001
Purchased Call/SPX/SPX815PSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	07/03/2024	07/02/2025	07/07/2025	Exercise	1	6,020,154	5508	265,610		451,409	316,755			451,409		(134,655)				0001
Purchased Call/SPX/SPX815PSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	07/23/2024	07/22/2025	07/24/2025	Exercise	1	9,259,178	5564	423,155		743,800	507,674			743,800		(236,125)				0001
Purchased Call/SPX/SPX921I9K	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/04/2024	06/04/2025	06/06/2025	Exercise	1	2,109,000	5291.34	57,365		92,796	68,459			92,796		(24,337)				0001
Purchased Call/SPX/SPX921XS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Exercise	1	1,835,000	5346.99	16,882		25,690	18,374			25,690		(7,316)				0001
Purchased Call/SPX/SPX921XSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/12/2024	06/12/2025	06/16/2025	Exercise	1	2,279,000	5421.03	50,138		79,765	57,389			79,765		(22,376)				0001
Purchased Call/SPX/SPX921YS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/14/2024	06/16/2025	06/18/2025	Exercise	1	4,676,000	5431.6	217,434		385,770	286,337			385,770		(99,433)				0001
Purchased Call/SPX/SPX921YS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	2,341,246	5432	105,388		187,485	139,767			187,485		(47,717)				0001
Purchased Call/SPX/SPX921YSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	06/24/2025	Exercise	1	3,604,000	5473.17	198,580		325,733	232,218			325,733		(93,514)				0001
Purchased Call/SPX/SPX9212S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	06/26/2025	Exercise	1	2,404,000	5447.87	31,252		48,080	33,100			48,080		(14,980)				0001
Purchased Call/SPX/SPX9212S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	06/26/2025	Exercise	1	2,308,000	5447.87	54,469		86,550	60,441			86,550		(26,109)				0001
Purchased Call/SPX/SPX9212S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	06/26/2025	Exercise	1	4,107,000	5447.87	103,086		164,280	114,867			164,280		(49,413)				0001
Purchased Call/SPX/SPXA210S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	07/17/2025	Exercise	1	3,774,000	5631.22	83,028		132,090	87,488			132,090		(44,602)				0001
Purchased Call/SPX/SPXA210SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	07/22/2025	Exercise	1	2,887,000	5544.59	50,234		79,393	51,840			79,393		(27,552)				0001
Purchased Call/SPX/SPXA211SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	07/25/2025	Exercise	1	2,450,081	5556	85,845		161,406	113,267			161,406		(48,140)				0001
Purchased Call/SPX/SPXA211SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/29/2024	07/29/2025	07/31/2025	Exercise	1	4,759,000	5463.54	61,391		95,180	59,834			95,180		(35,346)				0001
Purchased Call/SPX/SPXA211SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	08/05/2025	Exercise	1	2,768,000	5346.56	93,835		159,160	103,901			159,160		(55,259)				0001
Purchased Call/SPX/SPXA212S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/13/2024	08/13/2025	08/15/2025	Exercise	1	1,979,000	5434.43	33,445		52,444	31,805			52,444		(20,638)				0001
Purchased Call/SPX/SPXA212SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/13/2024	08/12/2025	08/14/2025	Exercise	1	3,105,091	5344	142,513		232,981	145,190			232,981		(87,791)				0001
Purchased Call/SPX/SPXA213SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	08/26/2025	Exercise	1	3,534,000	5570.64	80,222		125,457	73,679			125,457		(51,778)				0001
Purchased Call/SPX/SPXA213SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	08/26/2025	Exercise	1	6,667,000	5570.64	168,008		266,680	158,242			266,680		(108,438)				0001
Purchased Call/SPX/SPXA214SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	09/04/2025	Exercise	1	2,393,000	5648.4	64,132		101,703	58,594			101,703		(43,108)				0001
Purchased Call/SPX/SPXA214SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	09/05/2025	Exercise	1	1,703,000	5528.93	17,030		25,545	14,051			25,545		(11,494)				0001
Purchased Call/SPX/SPXA214SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	09/05/2025	Exercise	1	6,296,000	5528.93	159,289		251,840	144,331			251,840		(107,509)				0001
Purchased Call/SPX/SPXA215SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/12/2024	09/12/2025	09/16/2025	Exercise	1	2,766,000	5595.76	35,681		55,320	30,215			55,320		(25,105)				0001
Purchased Call/SPX/SPXA216SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/24/2024	09/24/2025	09/26/2025	Exercise	1	2,973,000	5732.93	51,136		78,785	41,313			78,785		(37,471)				0001
Purchased Call/SPX/SPXA217S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	09/30/2025	Exercise	1	4,638,000	5745.37	117,341		185,520	98,408			185,520		(87,112)				0001
Purchased Call/SPX/SPXA217S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	09/30/2025	Exercise	1	2,086,000	5745.37	65,292		105,343	56,872			105,343		(48,471)				0001
Purchased Call/SPX/SPXA211SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	07/25/2025	Exercise	1	2,005,981	5557	105,083		232,124	173,196			232,124		(58,928)				0001
Purchased Call/SPX/SPXA211SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	08/05/2025	Exercise	1	2,572,000	5346.56	78,446		131,172	84,976			131,172		(46,196)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA212SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/02/2024	08/01/2025	08/05/2025	Exercise	1	2,592,000	5346.56	97,718		168,480	110,935			168,480		(57,545)				0001
Purchased Call/SPX/SPXA212SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/08/2024	08/08/2025	08/12/2025	Exercise	1	2,084,000	5319.31	80,026		134,418	85,871			134,418		(48,547)				0001
Purchased Call/SPX/SPXA212SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/14/2024	08/14/2025	08/18/2025	Exercise	1	3,083,000	5455.21	37,921		58,577	35,072			58,577		(23,505)				0001
Purchased Call/SPX/SPXA212SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/14/2024	08/14/2025	08/18/2025	Exercise	1	2,488,000	5455.21	38,315		59,712	35,963			59,712		(23,749)				0001
Purchased Call/SPX/SPXA213SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/20/2024	08/20/2025	08/22/2025	Exercise	1	2,365,000	5597.12	38,550		59,125	34,594			59,125		(24,532)				0001
Purchased Call/SPX/SPXA213SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/22/2024	08/22/2025	08/26/2025	Exercise	1	4,039,000	5570.64	107,841		171,658	102,054			171,658		(69,604)				0001
Purchased Call/SPX/SPXA213ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/22/2024	08/22/2025	08/26/2025	Exercise	1	2,170,000	5570.64	81,809		135,625	82,823			135,625		(52,802)				0001
Purchased Call/SPX/SPXA213SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/27/2024	08/22/2025	08/26/2025	Exercise	1	1,949,575	5635	107,540		201,372	131,380			201,372		(69,991)				0001
Purchased Call/SPX/SPXA214SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/03/2024	09/03/2025	09/05/2025	Exercise	1	2,047,000	5528.93	27,020		40,940	22,703			40,940		(18,237)				0001
Purchased Call/SPX/SPXA214SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/03/2024	09/03/2025	09/05/2025	Exercise	1	2,191,000	5528.93	37,028		56,966	31,975			56,966		(24,991)				0001
Purchased Call/SPX/SPXA215S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/06/2024	09/05/2025	09/09/2025	Exercise	1	3,933,000	5408.42	151,814		255,645	151,484			255,645		(104,161)				0001
Purchased Call/SPX/SPXA215S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/06/2024	09/08/2025	09/10/2025	Exercise	1	2,129,000	5408.42	55,993		90,483	51,920			90,483		(38,562)				0001
Purchased Call/SPX/SPXA215SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/12/2024	09/10/2025	09/12/2025	Exercise	1	1,878,402	5492	97,172		159,371	91,161			159,371		(68,210)				0001
Purchased Call/SPX/SPXA215SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/12/2024	09/11/2025	09/15/2025	Exercise	1	2,243,869	5554	87,502		143,823	82,328			143,823		(61,495)				0001
Purchased Call/SPX/SPXA215SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/12/2024	09/11/2025	09/15/2025	Exercise	1	1,782,876	5554	86,221		147,339	86,745			147,339		(60,594)				0001
Purchased Call/SPX/SPXA216S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/20/2024	09/19/2025	09/23/2025	Exercise	1	4,032,000	5702.55	41,530		62,496	32,387			62,496		(30,109)				0001
Purchased Call/SPX/SPXA216SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/20/2024	09/19/2025	09/23/2025	Exercise	1	4,712,000	5702.55	90,942		141,360	75,427			141,360		(65,933)				0001
Purchased Call/SPX/SPXA216SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/20/2024	09/19/2025	09/23/2025	Exercise	1	6,457,000	5702.55	162,716		258,280	140,311			258,280		(117,969)				0001
Purchased Call/SPX/SPXA216SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/20/2024	09/22/2025	09/24/2025	Exercise	1	1,896,000	5702.55	18,960		28,440	14,651			28,440		(13,789)				0001
Purchased Call/SPX/SPXA217S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/26/2024	09/26/2025	09/30/2025	Exercise	1	2,410,000	5745.37	37,837		57,840	29,750			57,840		(28,090)				0001
Purchased Call/SPX/SPXA217S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/26/2024	09/26/2025	09/30/2025	Exercise	1	2,109,000	5745.37	50,405		79,088	41,668			79,088		(37,420)				0001
Purchased Call/SPX/SPXA217SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/26/2024	09/23/2025	09/25/2025	Exercise	1	1,383,894	5719	53,417		87,120	47,580			87,120		(39,540)				0001
Purchased Call/SPX/SPXA217SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/26/2024	09/25/2025	09/29/2025	Exercise	1	2,042,847	5722	78,454		128,162	69,975			128,162		(58,187)				0001
Purchased Call/SPX/SPX915BSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	07/03/2025	07/01/2026	07/08/2025	Expire	1	2,218,888	6198	116,074								489				0001
Purchased Call/SPX/SPX915CS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	07/07/2025	07/02/2026	07/09/2025	Expire	1	3,685,978	6279	140,563								7				0001
Purchased Call/SPX/SPX915CS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	07/08/2025	07/08/2026	07/10/2025	Expire	1	11,073,000	6225.52	480,568								47				0001
Purchased Call/SPX/SPX915CSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	07/30/2025	07/30/2026	08/01/2025	Expire	1	2,012,000	6362.9	99,795								43				0001
Purchased Call/SPX/SPX915CSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	07/31/2025	07/31/2026	08/04/2025	Expire	1	8,057,000	6339.39	374,651								1,373				0001
Purchased Call/SPX/SPX915DS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/13/2025	08/13/2026	08/15/2025	Expire	1	5,792,000	6466.58	247,318								159				0001
Purchased Call/SPX/SPX915DS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/13/2025	08/11/2026	08/15/2025	Expire	1	1,574,242	6373	85,329								54				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915D8A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/13/2025	08/11/2026	08/15/2025	Expire	1	1,982,143	6373	117,552								74				0001
Purchased Call/SPX/SPX915D8B	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/13/2025	08/12/2026	08/15/2025	Expire	1	4,582,935	6446	196,755								125				0001
Purchased Call/SPX/SPX915D8D	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2025	08/14/2026	08/18/2025	Expire	1	2,945,000	6468.54	128,108								524				0001
Purchased Call/SPX/SPX915D8F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2025	08/14/2026	08/18/2025	Expire	1	9,781,000	6468.54	458,729								1,876				0001
Purchased Call/SPX/SPX915D8Q	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/19/2026	08/21/2025	Expire	1	5,004,000	6411.37	206,165								151				0001
Purchased Call/SPX/SPX915D8T	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/19/2026	08/21/2025	Expire	1	7,081,000	6411.37	387,331								284				0001
Purchased Call/SPX/SPX915D8X	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/14/2026	08/21/2025	Expire	1	2,143,021	6455	112,741								80				0001
Purchased Call/SPX/SPX915E66	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/21/2025	08/21/2026	08/25/2025	Expire	1	6,916,000	6370.17	319,519								1,375				0001
Purchased Call/SPX/SPX915E68	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/21/2025	08/21/2026	08/25/2025	Expire	1	3,242,000	6370.17	164,369								707				0001
Purchased Call/SPX/SPX915EJJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/28/2025	08/28/2026	09/02/2025	Expire	1	3,998,000	6501.86	192,304								1,222				0001
Purchased Call/SPX/SPX915EM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/28/2025	08/27/2026	09/02/2025	Expire	1	8,186,008	6481	353,526								2,248				0001
Purchased Call/SPX/SPX915F90	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,927,000	6584.29	130,544								650				0001
Purchased Call/SPX/SPX915F91	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2025	09/11/2026	09/16/2025	Expire	1	13,567,000	6584.29	618,655								3,078				0001
Purchased Call/SPX/SPX915F9K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/16/2025	09/16/2026	09/18/2025	Expire	1	5,263,000	6606.76	271,571								314				0001
Purchased Call/SPX/SPX915F9J	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/18/2025	09/18/2026	09/22/2025	Expire	1	4,000,000	6631.96	228,800								1,179				0001
Purchased Call/SPX/SPX915F9V	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/18/2025	09/18/2026	09/22/2025	Expire	1	2,831,000	6631.96	167,878								865				0001
Purchased Call/SPX/SPX915F9Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/18/2025	09/16/2026	09/22/2025	Expire	1	3,437,854	6611	192,509								994				0001
Purchased Call/SPX/SPX915G82	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/19/2025	09/18/2026	09/23/2025	Expire	1	7,088,000	6664.36	331,718								1,721				0001
Purchased Call/SPX/SPXA217GS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/02/2024	10/02/2025	10/06/2025	Exercise	1	2,262,000	5709.54	57,681		90,480	46,941			90,480		(43,539)				0001
Purchased Call/SPX/SPXA217SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/04/2024	10/03/2025	10/07/2025	Exercise	1	2,217,000	5751.07	39,463		60,968	30,822			60,968		(30,145)				0001
Purchased Call/SPX/SPXA217SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/04/2024	10/03/2025	10/07/2025	Exercise	1	3,520,000	5751.07	78,144		121,440	61,747			121,440		(59,693)				0001
Purchased Call/SPX/SPXA218S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/07/2024	10/07/2025	10/09/2025	Exercise	1	6,713,000	5695.94	173,195		268,520	135,403			268,520		(133,117)				0001
Purchased Call/SPX/SPXA218SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/16/2024	10/16/2025	10/20/2025	Exercise	1	4,863,000	5842.47	124,979		194,520	95,363			194,520		(99,157)				0001
Purchased Call/SPX/SPXA219S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/16/2024	10/16/2025	10/20/2025	Exercise	1	1,752,000	5842.47	53,086		84,096	41,979			84,096		(42,118)				0001
Purchased Call/SPX/SPXA219SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/17/2024	10/17/2025	10/21/2025	Exercise	1	2,633,000	5841.47	68,458		106,637	51,832			106,637		(54,804)				0001
Purchased Call/SPX/SPXA219SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/23/2024	10/23/2025	10/27/2025	Exercise	1	1,854,000	5797.42	24,844		37,080	16,890			37,080		(20,190)				0001
Purchased Call/SPX/SPXA219SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/24/2024	10/24/2025	10/28/2025	Exercise	1	2,697,000	5809.86	74,437		115,971	54,937			115,971		(61,034)				0001
Purchased Call/SPX/SPXA21AS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	11/01/2024	10/31/2025	11/04/2025	Exercise	1	2,902,000	5728.8	110,276		179,924	87,108			179,924		(92,816)				0001
Purchased Call/SPX/SPXA21AST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	11/08/2024	11/07/2025	11/12/2025	Exercise	1	9,998,000	5995.54	131,974		199,960	86,000			199,960		(113,960)				0001
Purchased Call/SPX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	11/12/2024	11/12/2025	11/14/2025	Exercise	1	2,968,000	5983.99	52,237		80,136	34,807			80,136		(45,329)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/14/2024	11/14/2025	11/18/2025	Exercise	1	1,626,000	5949.17	15,284		22,764	9,343			22,764		(13,421)				0001
Purchased Call/SPX/SPXA21BSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/14/2024	11/14/2025	11/18/2025	Exercise	1	1,919,000	5949.17	69,852		114,181	52,843			114,181		(61,338)				0001
Purchased Call/SPX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/19/2024	11/19/2025	11/21/2025	Exercise	1	6,260,000	5916.98	159,004		250,400	109,355			250,400		(141,045)				0001
Purchased Call/SPX/SPXA21CS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Exercise	1	2,661,000	5969.34	60,139		93,135	39,010			93,135		(54,125)				0001
Purchased Call/SPX/SPXA21CSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/26/2024	11/26/2025	12/01/2025	Exercise	1	2,004,000	6021.63	41,082		63,126	25,789			63,126		(37,337)				0001
Purchased Call/SPX/SPXA21CSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/26/2024	11/26/2025	12/01/2025	Exercise	1	2,589,000	6021.63	60,842		94,499	39,203			94,499		(55,295)				0001
Purchased Call/SPX/SPXA21CSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/27/2024	11/26/2025	12/01/2025	Exercise	1	3,632,000	5998.74	48,306		72,640	28,371			72,640		(44,269)				0001
Purchased Call/SPX/SPXA21DSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/04/2024	12/04/2025	12/08/2025	Exercise	1	4,149,000	6086.49	91,278		141,066	56,326			141,066		(84,740)				0001
Purchased Call/SPX/SPXA21DSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/05/2024	12/04/2025	12/08/2025	Exercise	1	5,350,025	6086	286,659		518,610	250,265			518,610		(268,345)				0001
Purchased Call/SPX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/06/2024	12/08/2025	12/10/2025	Exercise	1	1,404,000	6090.27	115,970		174,337	13,424			65,775		(22,363)	46,386			0001
Purchased Call/SPX/SPXA21ESE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/16/2024	12/12/2025	12/16/2025	Exercise	1	3,745,638	6051	159,553		258,741	105,410			258,741		(153,331)				0001
Purchased Call/SPX/SPXA21ESF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/16/2024	12/12/2025	12/16/2025	Exercise	1	1,403,869	6051	73,386		125,048	54,524			125,048		(70,524)				0001
Purchased Call/SPX/SPXA21FS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	3,960,000	5930.85	95,832		148,500	54,798			148,500		(93,702)				0001
Purchased Call/SPX/SPXA217S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/26/2024	09/26/2025	09/30/2025	Exercise	1	2,387,000	5745.37	95,480		159,929	89,046			159,929		(70,883)				0001
Purchased Call/SPX/SPXA217SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,214,000	5738.17	39,631		60,885	31,382			60,885		(29,503)				0001
Purchased Call/SPX/SPXA218S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/07/2024	10/03/2025	10/07/2025	Exercise	1	1,984,119	5751	99,450		180,779	104,599			180,779		(76,180)				0001
Purchased Call/SPX/SPXA218SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/15/2024	10/15/2025	10/17/2025	Exercise	1	3,960,000	5815.26	89,100		138,600	68,155			138,600		(70,445)				0001
Purchased Call/SPX/SPXA218SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/15/2024	10/15/2025	10/17/2025	Exercise	1	3,777,000	5815.26	96,691		151,080	74,633			151,080		(76,447)				0001
Purchased Call/SPX/SPXA218SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/15/2024	10/15/2025	10/17/2025	Exercise	1	1,588,000	5815.26	45,099		71,460	35,803			71,460		(35,657)				0001
Purchased Call/SPX/SPXA21956	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/16/2024	10/15/2025	10/17/2025	Exercise	1	2,488,931	5815	92,290		147,233	74,064			147,233		(73,169)				0001
Purchased Call/SPX/SPXA2195B	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/17/2024	10/17/2025	10/21/2025	Exercise	1	4,522,000	5841.47	116,215		180,880	87,843			180,880		(93,037)				0001
Purchased Call/SPX/SPXA2195D	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/17/2024	10/17/2025	10/21/2025	Exercise	1	2,174,000	5841.47	96,308		161,963	84,863			161,963		(77,100)				0001
Purchased Call/SPX/SPXA2195E	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/17/2024	10/16/2025	10/20/2025	Exercise	1	1,628,955	5839	71,840		119,971	62,499			119,971		(57,472)				0001
Purchased Call/SPX/SPXA2195I	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/21/2024	10/21/2025	10/23/2025	Exercise	1	2,602,000	5853.98	70,514		110,585	53,669			110,585		(56,916)				0001
Purchased Call/SPX/SPXA2195X	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/25/2024	10/24/2025	10/28/2025	Exercise	1	4,850,000	5808.12	182,845		295,850	145,511			295,850		(150,339)				0001
Purchased Call/SPX/SPXA21ASJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/05/2024	11/05/2025	11/07/2025	Exercise	1	3,232,000	5782.76	78,214		121,200	54,836			121,200		(66,364)				0001
Purchased Call/SPX/SPXA21ASK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/05/2024	11/05/2025	11/07/2025	Exercise	1	8,359,000	5782.76	213,990		334,360	152,792			334,360		(181,568)				0001
Purchased Call/SPX/SPXA21ASL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/05/2024	11/05/2025	11/07/2025	Exercise	1	2,099,000	5782.76	80,392		131,188	62,976			131,188		(68,211)				0001
Purchased Call/SPX/SPXA21ASV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/08/2024	11/07/2025	11/12/2025	Exercise	1	2,830,000	5995.54	53,204		82,070	36,128			82,070		(45,942)				0001
Purchased Call/SPX/SPXA21ASY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/11/2024	11/11/2025	11/13/2025	Exercise	1	1,988,000	6001.35	17,892		26,838	11,361			26,838		(15,477)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21BSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/20/2024	11/20/2025	11/24/2025	Exercise	1	3,077,000	5917.11	110,157		180,005	81,986			180,005		(98,018)				0001
Purchased Call/SPX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Exercise	1	4,340,000	5969.34	71,610		108,500	44,051			108,500		(64,449)				0001
Purchased Call/SPX/SPXA21CSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/27/2024	11/26/2025	12/01/2025	Exercise	1	2,442,000	5998.74	40,293		61,050	24,124			61,050		(36,926)				0001
Purchased Call/SPX/SPXA21DS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Exercise	1	8,118,000	6032.38	394,535		690,030	327,277			690,030		(362,753)				0001
Purchased Call/SPX/SPXA21DSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/06/2024	12/05/2025	12/09/2025	Exercise	1	3,055,000	6090.27	107,842		175,663	74,411			175,663		(101,251)				0001
Purchased Call/SPX/SPXA21ESR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/19/2024	12/19/2025	12/23/2025	Exercise	1	3,507,000	5867.08	46,292		70,140	25,002			70,140		(45,138)				0001
Purchased Call/SPX/SPXA21ESX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/19/2024	12/19/2025	12/23/2025	Exercise	1	2,255,000	5867.08	68,327		108,240	41,617			108,240		(66,623)				0001
Purchased Call/SPX/SPXA21ESY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/19/2024	12/19/2025	12/23/2025	Exercise	1	4,738,000	5867.08	308,444		582,774	282,020			582,774		(300,754)				0001
Purchased Call/SPX/SPXA217SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,523,000	5738.17	56,515		88,305	46,233			88,305		(42,072)				0001
Purchased Call/SPX/SPXA217SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/27/2024	09/26/2025	09/30/2025	Exercise	1	3,568,000	5738.17	85,275		133,800	70,317			133,800		(63,483)				0001
Purchased Call/SPX/SPXA218SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/10/2024	10/10/2025	10/15/2025	Exercise	1	3,297,000	5780.05	97,262		153,311	77,122			153,311		(76,188)				0001
Purchased Call/SPX/SPXA219S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/16/2024	10/16/2025	10/20/2025	Exercise	1	3,412,000	5842.47	151,493		255,900	135,707			255,900		(120,193)				0001
Purchased Call/SPX/SPXA219S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/16/2024	10/16/2025	10/20/2025	Exercise	1	2,701,000	5842.47	126,407		216,080	115,790			216,080		(100,290)				0001
Purchased Call/SPX/SPXA219SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/24/2024	10/24/2025	10/28/2025	Exercise	1	5,432,000	5809.86	140,146		217,280	102,368			217,280		(114,912)				0001
Purchased Call/SPX/SPXA21AS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/31/2024	10/31/2025	11/04/2025	Exercise	1	2,761,000	5705.45	134,185		227,783	115,157			227,783		(112,626)				0001
Purchased Call/SPX/SPXA21AS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/01/2024	10/31/2025	11/04/2025	Exercise	1	3,170,000	5728.8	87,809		137,895	63,989			137,895		(73,906)				0001
Purchased Call/SPX/SPXA21ASZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/11/2024	11/11/2025	11/13/2025	Exercise	1	6,470,000	6001.35	163,044		258,800	117,765			258,800		(141,035)				0001
Purchased Call/SPX/SPXA21BS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/14/2024	11/14/2025	11/18/2025	Exercise	1	3,306,000	5949.17	43,970		66,120	27,509			66,120		(38,611)				0001
Purchased Call/SPX/SPXA21BS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/14/2024	11/14/2025	11/18/2025	Exercise	1	4,991,000	5949.17	127,271		199,640	87,882			199,640		(111,758)				0001
Purchased Call/SPX/SPXA21BSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/20/2024	11/20/2025	11/24/2025	Exercise	1	2,540,000	5917.11	64,516		101,600	44,193			101,600		(57,407)				0001
Purchased Call/SPX/SPXA21BSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/20/2024	11/20/2025	11/24/2025	Exercise	1	2,713,000	5917.11	81,390		130,224	57,803			130,224		(72,421)				0001
Purchased Call/SPX/SPXA21CSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/26/2024	11/26/2025	12/01/2025	Exercise	1	2,303,000	6021.63	67,478		107,090	45,763			107,090		(61,327)				0001
Purchased Call/SPX/SPXA21CSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/27/2024	11/28/2025	12/02/2025	Exercise	1	3,981,000	5998.74	121,421		193,079	81,748			193,079		(111,330)				0001
Purchased Call/SPX/SPXA21CST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Exercise	1	10,977,000	6032.38	147,092		219,540	84,297			219,540		(135,243)				0001
Purchased Call/SPX/SPXA21CSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Exercise	1	5,845,000	6032.38	141,449		219,188	89,133			219,188		(130,055)				0001
Purchased Call/SPX/SPXA21CSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Exercise	1	3,765,000	6032.38	112,574		178,838	75,332			178,838		(103,505)				0001
Purchased Call/SPX/SPXA21CSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Exercise	1	3,069,000	6032.38	106,187		171,864	74,231			171,864		(97,633)				0001
Purchased Call/SPX/SPXA21DS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Exercise	1	4,231,000	6032.38	162,047		266,553	117,560			266,553		(148,993)				0001
Purchased Call/SPX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/02/2024	12/02/2025	12/04/2025	Exercise	1	3,667,000	6047.15	61,972		93,509	36,316			93,509		(57,192)				0001
Purchased Call/SPX/SPXA21DSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/04/2024	12/04/2025	12/08/2025	Exercise	1	5,248,000	6086.49	133,824		209,920	85,681			209,920		(124,239)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21DSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/06/2024	12/05/2025	12/09/2025	Exercise	1	4,542,000	6090.27	219,833		386,070	179,671			386,070		(206,399)				0001
Purchased Call/SPX/SPXA21EGG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/17/2024	12/17/2025	12/19/2025	Exercise	1	4,198,000	6050.61	92,776		142,732	53,279			142,732		(89,453)				0001
Purchased Call/SPX/SPXA21EGK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/17/2024	12/16/2025	12/18/2025	Exercise	1	2,587,558	6074	92,693		153,786	64,422			153,786		(89,365)				0001
Purchased Call/SPX/SPXA213SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/28/2024	08/28/2025	09/02/2025	Exercise	1	3,166,000	5592.18	54,772		83,899	47,837			83,899		(36,062)				0001
Purchased Call/SPX/SPXA214S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/30/2024	08/29/2025	09/03/2025	Exercise	1	3,233,000	5648.4	103,779		168,116	98,737			168,116		(69,379)				0001
Purchased Call/SPX/SPXA214SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/03/2024	09/03/2025	09/05/2025	Exercise	1	2,900,000	5528.93	60,610		94,250	53,342			94,250		(40,908)				0001
Purchased Call/SPX/SPXA214SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/03/2024	09/03/2025	09/05/2025	Exercise	1	1,717,000	5528.93	76,235		129,634	78,180			129,634		(51,453)				0001
Purchased Call/SPX/SPXA214SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/03/2024	09/03/2025	09/05/2025	Exercise	1	2,309,000	5528.93	113,834		198,574	121,744			198,574		(76,830)				0001
Purchased Call/SPX/SPXA214SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/05/2024	09/04/2025	09/08/2025	Exercise	1	2,804,596	5521	117,765		203,199	122,726			203,199		(80,472)				0001
Purchased Call/SPX/SPXA215S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/06/2024	09/05/2025	09/09/2025	Exercise	1	7,043,000	5408.42	187,344		302,849	174,310			302,849		(128,539)				0001
Purchased Call/SPX/SPXA215SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/11/2024	09/11/2025	09/15/2025	Exercise	1	1,833,000	5554.13	37,760		59,573	33,255			59,573		(26,317)				0001
Purchased Call/SPX/SPXA215SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/12/2024	09/12/2025	09/16/2025	Exercise	1	3,961,000	5595.76	158,440		269,348	157,869			269,348		(111,479)				0001
Purchased Call/SPX/SPXA215SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/12/2024	09/11/2025	09/15/2025	Exercise	1	2,332,735	5554	104,114		175,139	101,971			175,139		(73,169)				0001
Purchased Call/SPX/SPXA215SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/12/2024	09/11/2025	09/15/2025	Exercise	1	2,304,964	5554	130,916		234,475	142,470			234,475		(92,005)				0001
Purchased Call/SPX/SPXA215SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/13/2024	09/12/2025	09/16/2025	Exercise	1	3,060,000	5626.02	54,162		84,150	45,936			84,150		(38,214)				0001
Purchased Call/SPX/SPXA216SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/20/2024	09/19/2025	09/23/2025	Exercise	1	4,539,000	5702.55	121,191		192,908	105,044			192,908		(87,864)				0001
Purchased Call/SPX/SPXA216SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/23/2024	09/23/2025	09/25/2025	Exercise	1	2,489,000	5718.57	57,994		90,849	48,512			90,849		(42,337)				0001
Purchased Call/SPX/SPXA216SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/25/2024	09/25/2025	09/29/2025	Exercise	1	2,340,000	5722.26	67,860		108,810	58,896			108,810		(49,914)				0001
Purchased Call/SPX/SPXA216SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/25/2024	09/25/2025	09/29/2025	Exercise	1	2,085,000	5722.26	71,307		116,760	64,311			116,760		(52,449)				0001
Purchased Call/SPX/SPXA217S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	09/26/2024	09/26/2025	09/30/2025	Exercise	1	2,799,000	5745.37	164,861		314,888	192,498			314,888		(122,390)				0001
Purchased Call/SPX/SPXA217SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/02/2024	10/02/2025	10/06/2025	Exercise	1	1,854,000	5709.54	39,490		61,182	31,374			61,182		(29,808)				0001
Purchased Call/SPX/SPXA217SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/04/2024	10/03/2025	10/07/2025	Exercise	1	4,112,000	5751.07	64,147		98,688	49,687			98,688		(49,001)				0001
Purchased Call/SPX/SPXA218S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/07/2024	10/03/2025	10/07/2025	Exercise	1	1,662,059	5751	58,861		98,548	53,460			98,548		(45,088)				0001
Purchased Call/SPX/SPXA218SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/10/2024	10/10/2025	10/15/2025	Exercise	1	6,757,000	5780.05	272,983		449,341	235,504			449,341		(213,837)				0001
Purchased Call/SPX/SPXA218SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/14/2024	10/14/2025	10/16/2025	Exercise	1	4,197,000	5859.85	94,852		146,895	72,163			146,895		(74,732)				0001
Purchased Call/SPX/SPXA218SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/16/2024	10/16/2025	10/20/2025	Exercise	1	4,040,000	5842.47	90,496		139,380	67,581			139,380		(71,798)				0001
Purchased Call/SPX/SPXA219S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/16/2024	10/15/2025	10/17/2025	Exercise	1	1,773,654	5815	74,444		121,391	62,370			121,391		(59,021)				0001
Purchased Call/SPX/SPXA219SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/21/2024	10/21/2025	10/23/2025	Exercise	1	2,238,000	5853.98	48,117		73,854	35,016			73,854		(38,838)				0001
Purchased Call/SPX/SPX815PSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust . IYDOJBGJWY9T8IKCSX06	07/24/2024	07/24/2025	07/28/2025	Exercise	1	4,343,000	5427.13	192,829		336,583	228,216			336,583		(108,367)				0001
Purchased Call/SPX/SPX815PSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust . IYDOJBGJWY9T8IKCSX06	07/24/2024	07/24/2025	07/28/2025	Exercise	1	6,066,000	5427.13	284,495		503,478	343,596			503,478		(159,882)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815PSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/24/2024	07/24/2025	07/28/2025	Exercise	1	5,314,000	5427.13	265,700		478,260	328,941			478,260		(149,319)				0001
Purchased Call/SPX/SPX815PSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/26/2024	07/25/2025	07/29/2025	Exercise	1	6,631,000	5459.1	314,973		563,635	384,276			563,635		(179,359)				0001
Purchased Call/SPX/SPX815QS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/26/2024	07/25/2025	07/29/2025	Exercise	1	3,260,000	5459.1	165,282		301,550	207,431			301,550		(94,119)				0001
Purchased Call/SPX/SPX815QS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/26/2024	07/25/2025	07/29/2025	Exercise	1	6,240,000	5459.1	350,688		664,560	464,863			664,560		(199,697)				0001
Purchased Call/SPX/SPX815QS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/30/2025	08/01/2025	Exercise	1	3,675,000	5436.44	125,685		211,313	138,602			211,313		(72,710)				0001
Purchased Call/SPX/SPX815QS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/30/2024	07/30/2025	08/01/2025	Exercise	1	2,341,000	5436.44	123,371		229,418	158,047			229,418		(71,371)				0001
Purchased Call/SPX/SPX815QSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/31/2024	07/30/2025	08/01/2025	Exercise	1	2,303,977	5447	142,724		248,726	165,930			248,726		(82,796)				0001
Purchased Call/SPX/SPX815QSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2024	08/01/2025	08/05/2025	Exercise	1	2,243,000	5446.68	103,627		185,048	124,192			185,048		(60,856)				0001
Purchased Call/SPX/SPX815QSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2024	07/31/2025	08/04/2025	Exercise	1	2,578,914	5522	101,694		193,336	133,732			193,336		(59,604)				0001
Purchased Call/SPX/SPX815QSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2024	07/31/2025	08/04/2025	Exercise	1	3,556,361	5522	147,624		284,648	198,123			284,648		(86,524)				0001
Purchased Call/SPX/SPX815QSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/01/2024	07/31/2025	08/04/2025	Exercise	1	2,131,608	5522	105,714		217,703	155,743			217,703		(61,960)				0001
Purchased Call/SPX/SPX815QSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/07/2024	08/06/2025	08/08/2025	Exercise	1	2,085,532	5240	107,317		193,429	129,098			193,429		(64,331)				0001
Purchased Call/SPX/SPX815RS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/08/2024	08/08/2025	08/12/2025	Exercise	1	2,333,000	5319.31	138,114		258,963	175,177			258,963		(83,786)				0001
Purchased Call/SPX/SPX815RSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/14/2025	08/18/2025	Exercise	1	2,231,000	5455.21	130,514		250,988	170,091			250,988		(80,897)				0001
Purchased Call/SPX/SPX815RSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/12/2025	08/14/2025	Exercise	1	3,361,621	5344	165,345		269,212	167,074			269,212		(102,138)				0001
Purchased Call/SPX/SPX815RSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/13/2025	08/15/2025	Exercise	1	2,673,740	5434	108,073		183,515	116,641			183,515		(66,874)				0001
Purchased Call/SPX/SPX815RSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2024	08/13/2025	08/15/2025	Exercise	1	1,777,059	5434	101,674		189,987	127,073			189,987		(62,914)				0001
Purchased Call/SPX/SPX815RSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2024	08/15/2025	08/19/2025	Exercise	1	2,471,000	5543.22	91,427		153,202	95,965			153,202		(57,237)				0001
Purchased Call/SPX/SPX815RST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2024	08/15/2025	08/19/2025	Exercise	1	4,477,000	5543.22	208,181		369,353	239,023			369,353		(130,329)				0001
Purchased Call/SPX/SPX815RSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2024	08/14/2025	08/18/2025	Exercise	1	3,316,768	5455	161,065		262,655	161,989			262,655		(100,666)				0001
Purchased Call/SPX/SPX815SS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	10,484,000	5554.25	264,197		419,360	253,503			419,360		(165,857)				0001
Purchased Call/SPX/SPX815SS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/15/2025	08/19/2025	Exercise	1	6,020,000	5554.25	279,328		493,640	318,284			493,640		(175,356)				0001
Purchased Call/SPX/SPX815SS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/16/2024	08/18/2025	08/20/2025	Exercise	1	5,418,000	5554.25	136,534		216,720	130,587			216,720		(86,133)				0001
Purchased Call/SPX/SPXA21FS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	4,364,000	5930.85	150,122		240,020	93,234			240,020		(146,786)				0001
Purchased Call/SPX/SPXA21FSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	2,336,000	5930.85	138,525		251,120	115,674			251,120		(135,446)				0001
Purchased Call/SPX/SPXA21FSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	12/24/2025	Exercise	1	4,452,000	5930.85	114,862		178,080	65,750			178,080		(112,330)				0001
Purchased Call/SPX/SPXA21FSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	12/24/2025	Exercise	1	2,271,000	5930.85	113,323		193,035	82,210			193,035		(110,825)				0001
Purchased Call/SPX/SPXA21FSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	1,613,447	5867	64,523		99,275	36,186			99,275		(63,089)				0001
Purchased Call/SPX/SPXA21FSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	12/23/2025	Exercise	1	4,940,398	5931	274,790		473,147	202,962			473,147		(270,185)				0001
Purchased Call/SPX/SPXA21GS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	12/26/2025	Exercise	1	2,849,631	5974	165,986		285,248	121,561			285,248		(163,687)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	2,405,000	6037.59	33,911		50,505	16,782			50,505		(33,723)				0001
Purchased Call/SPX/SPXA21GS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	7,137,000	6037.59	336,153		570,960	236,670			570,960		(334,290)				0001
Purchased Call/SPX/SPXA21GSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	2,351,000	6037.59	143,411		270,365	127,749			270,365		(142,616)				0001
Purchased Call/SPX/SPXA21GSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,676,000	5970.84	88,959		137,850	49,138			137,850		(88,712)				0001
Purchased Call/SPX/SPXA21HS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,074,000	5970.84	57,242		89,182	32,097			89,182		(57,085)				0001
Purchased Call/SPX/SPXA21HSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/31/2024	12/31/2025	01/05/2026	Exercise	1	2,044,000	5881.63	72,562		117,530	44,968			117,530		(72,562)				0001
Purchased Call/SPX/SPXA211SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,974,000	5942.47	155,838								(423)				0001
Purchased Call/SPX/SPXA211SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	1,701,880	5869	76,073								(207)				0001
Purchased Call/SPX/SPXA211SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,781,693	5869	158,956								(432)				0001
Purchased Call/SPX/SPXA211SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/08/2025	01/09/2026	01/10/2025	Expire	1	4,417,000	5918.25	162,987								(426)				0001
Purchased Call/SPX/SPXA21JSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	4,142,000	5827.04	152,011								(380)				0001
Purchased Call/SPX/SPXA21KSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/24/2025	01/26/2026	01/28/2025	Expire	1	4,322,000	6101.24	98,109								(194)				0001
Purchased Call/SPX/SPXA21LS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/28/2025	01/28/2026	01/30/2025	Expire	1	3,832,000	6067.7	82,771								(193)				0001
Purchased Call/SPX/SPXA21LS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/28/2025	01/28/2026	01/30/2025	Expire	1	8,918,000	6067.7	226,517								(528)				0001
Purchased Call/SPX/SPXA21LSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/31/2025	01/30/2026	02/04/2025	Expire	1	5,687,000	6040.53	215,537								(401)				0001
Purchased Call/SPX/SPXA21LSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/31/2025	01/30/2026	02/04/2025	Expire	1	4,588,000	6040.53	283,997								(529)				0001
Purchased Call/SPX/SPXA21MSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/19/2025	02/19/2026	02/21/2025	Expire	1	3,571,000	6144.15	192,120								(384)				0001
Purchased Call/SPX/SPXA21NS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/19/2025	02/18/2026	02/21/2025	Expire	1	3,089,308	6130	126,222								(255)				0001
Purchased Call/SPX/SPXA21FS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/19/2024	12/18/2025	12/22/2025	Exercise	1	2,536,773	5872	107,983		175,392	70,109			175,392		(105,283)				0001
Purchased Call/SPX/SPXA21FS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	7,612,000	5930.85	196,390		304,480	112,455			304,480		(192,025)				0001
Purchased Call/SPX/SPXA21FS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	3,538,000	5930.85	134,444		217,587	86,131			217,587		(131,456)				0001
Purchased Call/SPX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/23/2024	12/23/2025	12/26/2025	Exercise	1	2,403,000	5974.07	22,108		32,441	10,699			32,441		(21,741)				0001
Purchased Call/SPX/SPXA21GS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	2,453,000	6037.59	87,817		141,048	53,717			141,048		(87,331)				0001
Purchased Call/SPX/SPXA21GS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	4,356,000	6037.59	165,092		267,894	103,716			267,894		(164,178)				0001
Purchased Call/SPX/SPXA21GS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	3,880,000	6037.59	226,592		417,100	191,763			417,100		(225,337)				0001
Purchased Call/SPX/SPXA21GSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,564,000	5970.84	80,903		124,740	44,062			124,740		(80,678)				0001
Purchased Call/SPX/SPXA21GSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	8,355,000	5970.84	215,559		334,200	119,240			334,200		(214,960)				0001
Purchased Call/SPX/SPXA21HS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	2,772,000	5970.84	169,646		318,780	149,605			318,780		(169,175)				0001
Purchased Call/SPX/SPXA21HSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,641,000	5970.84	99,566		161,101	61,810			161,101		(99,291)				0001
Purchased Call/SPX/SPXA21HSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	3,853,000	5970.84	172,614		288,975	116,836			288,975		(172,139)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21H8E	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,317,000	5970.84	111,911		191,153	79,550			191,153		(111,603)				0001
Purchased Call/SPX/SPXA21H5N	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/23/2025	12/26/2025	Exercise	1	1,356,114	5974	54,391		89,665	35,426			89,665		(54,239)				0001
Purchased Call/SPX/SPXA211S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	5,101,000	5942.47	226,995								(617)				0001
Purchased Call/SPX/SPXA211SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	8,961,000	5942.47	420,271								(1,142)				0001
Purchased Call/SPX/SPXA211SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	3,123,000	5942.47	193,626								(526)				0001
Purchased Call/SPX/SPXA211SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/06/2025	01/06/2026	01/08/2025	Expire	1	6,111,000	5975.38	157,053								(418)				0001
Purchased Call/SPX/SPXA211SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/08/2025	01/09/2026	01/10/2025	Expire	1	2,233,000	5918.25	65,650								(171)				0001
Purchased Call/SPX/SPXA21JS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	8,368,000	5827.04	110,458								(276)				0001
Purchased Call/SPX/SPXA21JS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	2,183,000	5827.04	40,386								(101)				0001
Purchased Call/SPX/SPXA21JSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	4,353,000	5827.04	135,814								(340)				0001
Purchased Call/SPX/SPXA21JSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/12/2026	01/14/2025	Expire	1	4,442,000	5827.04	99,501								(238)				0001
Purchased Call/SPX/SPXA21JSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	6,455,953	5917	327,038								(819)				0001
Purchased Call/SPX/SPXA21KS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/14/2025	01/13/2026	01/16/2025	Expire	1	1,762,538	5836	51,274								(132)				0001
Purchased Call/SPX/SPXA21FS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/19/2024	12/18/2025	12/22/2025	Exercise	1	2,754,043	5872	102,462		163,210	63,309			163,210		(99,901)				0001
Purchased Call/SPX/SPXA21FS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	3,477,000	5930.85	96,661		151,250	56,737			151,250		(94,513)				0001
Purchased Call/SPX/SPXA21FS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	4,309,000	5930.85	204,247		344,720	145,012			344,720		(199,708)				0001
Purchased Call/SPX/SPXA21FSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	5,294,000	5930.85	346,228		661,750	323,216			661,750		(338,534)				0001
Purchased Call/SPX/SPXA21FS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	1,507,840	5867	73,674		116,678	44,641			116,678		(72,037)				0001
Purchased Call/SPX/SPXA21FSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/24/2024	12/23/2025	12/26/2025	Exercise	1	2,156,639	5974	114,311		190,608	77,881			190,608		(112,727)				0001
Purchased Call/SPX/SPXA21GS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	3,674,000	6037.59	95,157		146,960	52,331			146,960		(94,629)				0001
Purchased Call/SPX/SPXA21GS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	9,603,000	6037.59	473,428		816,255	345,450			816,255		(470,805)				0001
Purchased Call/SPX/SPXA21GSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	3,084,000	6037.59	190,591		362,370	172,835			362,370		(189,535)				0001
Purchased Call/SPX/SPXA21GSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	2,822,000	5970.84	42,330		63,495	21,283			63,495		(42,212)				0001
Purchased Call/SPX/SPXA21GSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,523,000	5970.84	72,574		110,975	38,602			110,975		(72,372)				0001
Purchased Call/SPX/SPXA21GSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	2,529,000	5970.84	83,457		132,773	49,547			132,773		(83,225)				0001
Purchased Call/SPX/SPXA21GSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	4,233,000	5970.84	162,547		264,563	102,467			264,563		(162,096)				0001
Purchased Call/SPX/SPXA21HS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	10,864,000	5970.84	535,595		923,440	389,333			923,440		(534,107)				0001
Purchased Call/SPX/SPXA21HS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,247,000	5970.84	183,780		332,818	149,548			332,818		(183,270)				0001
Purchased Call/SPX/SPXA21HS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	4,374,000	5970.84	271,188		513,945	243,510			513,945		(270,435)				0001
Purchased Call/SPX/SPXA21HSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	6,834,000	5970.84	337,600		580,890	244,220			580,890		(336,670)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21HSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	12/26/2025	Exercise	1	2,491,187	5974	134,979		241,862	107,261			241,862		(134,601)				0001
Purchased Call/SPX/SPXA211S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/02/2025	12/31/2025	01/06/2025	Exercise	1	4,779,401	5886		82,520	135,604	53,084			135,604		(82,520)				0001
Purchased Call/SPX/SPXA211SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,343,000	5942.47	149,952								(407)				0001
Purchased Call/SPX/SPXA211SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	1,408,452	5869	83,597								(227)				0001
Purchased Call/SPX/SPXA211SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/07/2025	01/07/2026	01/09/2025	Expire	1	4,494,000	5909.03	162,233								(430)				0001
Purchased Call/SPX/SPXA211SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	01/10/2025	Expire	1	5,243,000	5918.25	134,221								(351)				0001
Purchased Call/SPX/SPXA21JSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	3,553,000	5827.04	122,579								(307)				0001
Purchased Call/SPX/SPXA21JSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	4,392,000	5827.04	195,005								(488)				0001
Purchased Call/SPX/SPX915GS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	09/23/2025	Expire	1	4,239,000	6664.36	253,916								1,318				0001
Purchased Call/SPX/SPX915GS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/19/2025	09/17/2026	09/23/2025	Expire	1	2,006,506	6600	113,386								589				0001
Purchased Call/SPX/SPX915GSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	09/25/2025	Expire	1	2,592,436	6664	133,812								168				0001
Purchased Call/SPX/SPX915GSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	09/29/2025	Expire	1	3,526,000	6604.72	157,965								848				0001
Purchased Call/SPX/SPX915GSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	10/01/2025	Expire	1	2,619,000	6661.21	156,092								211				0001
Purchased Call/SPX/SPX915HS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/02/2025	10/02/2026	10/06/2025	Expire	1	15,507,000	6715.35	725,728								4,048				0001
Purchased Call/SPX/SPX915HS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/02/2025	09/30/2026	10/06/2025	Expire	1	1,975,859	6675	112,776								631				0001
Purchased Call/SPX/SPX915HSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/02/2025	10/01/2026	10/06/2025	Expire	1	6,751,467	6711	340,571								1,902				0001
Purchased Call/SPX/SPX915HSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	10/23/2025	Expire	1	13,591,492	6735	574,908								969				0001
Purchased Call/SPX/SPX915HSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/21/2025	10/20/2026	10/23/2025	Expire	1	4,088,224	6735	225,197								379				0001
Purchased Call/SPX/SPX915HSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/22/2025	10/20/2026	10/24/2025	Expire	1	1,858,896	6735	98,024								167				0001
Purchased Call/SPX/SPX9151SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/31/2025	10/30/2026	11/04/2025	Expire	1	3,124,632	6822	157,144								1,017				0001
Purchased Call/SPX/SPX9151SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	11/12/2025	Expire	1	12,512,000	6728.8	664,387								6,030				0001
Purchased Call/SPX/SPX915JS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/25/2025	11/24/2026	11/28/2025	Expire	1	6,081,544	6705	312,734								1,476				0001
Purchased Call/SPX/SPX915KS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	12/02/2025	Expire	1	2,398,000	6849.09	126,854								923				0001
Purchased Call/SPX/SPX915KS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/28/2025	11/30/2026	12/02/2025	Expire	1	3,102,000	6849.09	192,634								1,401				0001
Purchased Call/SPX/SPX915KSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/04/2025	12/04/2026	12/08/2025	Expire	1	3,854,000	6857.12	173,815								1,302				0001
Purchased Call/SPX/SPX921HSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	01/10/2025	Exercise	1	2,045,000	4763.54	125,563		247,445	245,030			247,445		(2,415)				0001
Purchased Call/SPX/SPX921HSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	01/14/2025	Exercise	1	2,179,000	4783.45	126,600		244,048	240,918			244,048		(3,130)				0001
Purchased Call/SPX/SPX921HS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/18/2024	01/17/2025	01/22/2025	Exercise	1	2,118,000	4780.94	118,396		222,390	217,143			222,390		(5,247)				0001
Purchased Call/SPX/SPX921JS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	02/04/2025	Exercise	1	3,713,000	4958.61	125,499		209,785	199,326			209,785		(10,458)				0001
Purchased Call/SPX/SPX921JSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/06/2024	01/31/2025	02/04/2025	Exercise	1	2,137,161	4959	87,941		155,160	147,791			155,160		(7,369)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921J5L	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/09/2024	02/07/2025	02/11/2025	Exercise	1	6,137,000	5026.61	151,584		245,480	229,901			245,480		(15,579)				0001
Purchased Call/SPX/SPX921J5M	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,595,000	5026.61	71,363		116,775	109,441			116,775		(7,334)				0001
Purchased Call/SPX/SPX921J5P	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/09/2024	02/11/2025	02/13/2025	Exercise	1	2,279,000	5026.61	43,073		68,370	63,518			68,370		(4,852)				0001
Purchased Call/SPX/SPXA21NSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/24/2025	02/20/2026	02/26/2025	Expire	1	3,830,364	6013	165,244								(330)				0001
Purchased Call/SPX/SPXA21NSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	5,103,000	5954.5	104,101								(105)				0001
Purchased Call/SPX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	5,593,000	5954.5	140,384								(141)				0001
Purchased Call/SPX/SPXA210S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	10,127,000	5954.5	471,918								(475)				0001
Purchased Call/SPX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/03/2025	02/27/2026	03/05/2025	Expire	1	3,513,155	5955	117,204								(222)				0001
Purchased Call/SPX/SPXA210SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/04/2025	03/04/2026	03/06/2025	Expire	1	6,557,000	5778.15	163,269								(295)				0001
Purchased Call/SPX/SPXA210SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/04/2025	03/04/2026	03/06/2025	Expire	1	7,093,000	5778.15	292,941								(528)				0001
Purchased Call/SPX/SPXA21PSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/25/2025	03/25/2026	03/27/2025	Expire	1	3,583,000	5776.65	199,573								(297)				0001
Purchased Call/SPX/SPXA21PSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/25/2025	03/24/2026	03/27/2025	Expire	1	4,377,586	5768	237,438								(357)				0001
Purchased Call/SPX/SPXA210S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/04/2025	04/02/2026	04/08/2025	Expire	1	3,802,000	5074.08	197,704								8				0001
Purchased Call/SPX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/04/2025	04/02/2026	04/08/2025	Expire	1	4,427,000	5074.08	243,928								9				0001
Purchased Call/SPX/SPXA210S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,525,571	5397	68,117								3				0001
Purchased Call/SPX/SPXA210SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/07/2025	04/07/2026	04/09/2025	Expire	1	1,966,000	5062.25	51,706								(67)				0001
Purchased Call/SPX/SPXA210SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/07/2025	04/07/2026	04/09/2025	Expire	1	2,530,000	5062.25	124,476								(161)				0001
Purchased Call/SPX/SPXA210SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/07/2025	04/02/2026	04/09/2025	Expire	1	3,318,448	5074	118,485								(162)				0001
Purchased Call/SPX/SPXA210SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	3,602,000	5456.9	44,665								(56)				0001
Purchased Call/SPX/SPXA210SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	2,333,000	5456.9	96,586								(122)				0001
Purchased Call/SPX/SPXA210SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	5,425,000	5456.9	290,238								(366)				0001
Purchased Call/SPX/SPXA21RS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	3,085,000	5456.9	174,920								(220)				0001
Purchased Call/SPX/SPXA21RS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/09/2025	04/07/2026	04/11/2025	Expire	1	1,675,605	5062	71,340								(92)				0001
Purchased Call/SPX/SPXA21RSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,730,000	5363.36	37,674								10				0001
Purchased Call/SPX/SPXA21RSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	4,659,000	5363.36	95,510								26				0001
Purchased Call/SPX/SPXA21RSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	4,061,000	5363.36	129,546								36				0001
Purchased Call/SPX/SPXA21RSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/11/2025	04/13/2026	04/15/2025	Expire	1	2,324,000	5363.36	43,459								15				0001
Purchased Call/SPX/SPXA21RSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/11/2025	04/13/2026	04/15/2025	Expire	1	2,524,000	5363.36	85,564								29				0001
Purchased Call/SPX/SPXA21KS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/16/2025	01/16/2026	01/21/2025	Expire	1	2,772,000	5937.34	81,220								(176)				0001
Purchased Call/SPX/SPXA21KS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/16/2025	01/16/2026	01/21/2025	Expire	1	1,879,000	5937.34	64,074								(139)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21KST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/24/2025	01/23/2026	01/28/2025	Expire	1	9,184,000	6101.24	123,066								(255)				0001
Purchased Call/SPX/SPXA21KSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/24/2025	01/23/2026	01/28/2025	Expire	1	2,570,000	6101.24	71,189								(148)				0001
Purchased Call/SPX/SPXA21LS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/27/2025	01/22/2026	01/29/2025	Expire	1	1,971,377	6084	140,836								(170)				0001
Purchased Call/SPX/SPXA21LSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/31/2025	02/02/2026	02/04/2025	Expire	1	3,235,000	6040.53	122,607								(216)				0001
Purchased Call/SPX/SPXA21LSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/31/2025	02/02/2026	02/04/2025	Expire	1	6,234,000	6040.53	274,296								(484)				0001
Purchased Call/SPX/SPXA21MST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/19/2025	02/19/2026	02/21/2025	Expire	1	3,674,000	6144.15	132,631								(265)				0001
Purchased Call/SPX/SPXA21MSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/19/2025	02/19/2026	02/21/2025	Expire	1	5,149,000	6144.15	226,556								(453)				0001
Purchased Call/SPX/SPXA21NS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/21/2025	02/20/2026	02/25/2025	Expire	1	6,717,000	6013.13	257,261								(314)				0001
Purchased Call/SPX/SPXA21OSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	4,999,000	5954.5	111,478								(112)				0001
Purchased Call/SPX/SPXA21OS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	7,222,000	5954.5	300,435								(303)				0001
Purchased Call/SPX/SPXA21OS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	4,980,000	5954.5	276,888								(279)				0001
Purchased Call/SPX/SPXA21OSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/03/2025	02/27/2026	03/05/2025	Expire	1	3,018,932	5955	112,128								(212)				0001
Purchased Call/SPX/SPXA21PSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/28/2025	03/27/2026	04/01/2025	Expire	1	3,791,744	5693	115,138								(18)				0001
Purchased Call/SPX/SPXA21PSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/01/2025	04/01/2026	04/03/2025	Expire	1	6,201,000	5633.07	355,317								(491)				0001
Purchased Call/SPX/SPXA21QSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/04/2025	04/02/2026	04/08/2025	Expire	1	3,618,000	5074.08	156,298								6				0001
Purchased Call/SPX/SPXA21QSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/07/2025	04/07/2026	04/09/2025	Expire	1	2,991,000	5062.25	28,714								(37)				0001
Purchased Call/SPX/SPXA21QSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/07/2025	04/07/2026	04/09/2025	Expire	1	2,129,000	5062.25	92,824								(120)				0001
Purchased Call/SPX/SPXA21QSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/07/2025	04/02/2026	04/09/2025	Expire	1	2,227,521	5074	68,111								(93)				0001
Purchased Call/SPX/SPXA21QSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	2,665,000	5456.9	40,508								(51)				0001
Purchased Call/SPX/SPXA21QSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	3,092,000	5456.9	111,312								(140)				0001
Purchased Call/SPX/SPXA21RS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/09/2025	04/08/2026	04/11/2025	Expire	1	2,102,729	4983	79,800								(102)				0001
Purchased Call/SPX/SPXA21RS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/09/2025	04/08/2026	04/11/2025	Expire	1	4,873,149	4983	216,813								(276)				0001
Purchased Call/SPX/SPXA21RSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/11/2025	04/13/2026	04/15/2025	Expire	1	2,834,000	5363.36	43,077								15				0001
Purchased Call/SPX/SPXA21JSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/12/2026	01/14/2025	Expire	1	4,760,000	5827.04	62,832								(150)				0001
Purchased Call/SPX/SPXA21JSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/12/2026	01/14/2025	Expire	1	2,725,000	5827.04	47,143								(113)				0001
Purchased Call/SPX/SPXA21JSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/12/2026	01/14/2025	Expire	1	4,689,000	5827.04	119,101								(285)				0001
Purchased Call/SPX/SPXA21JSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/12/2026	01/14/2025	Expire	1	2,019,000	5827.04	60,368								(145)				0001
Purchased Call/SPX/SPXA21JSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/12/2026	01/14/2025	Expire	1	2,723,000	5827.04	117,906								(282)				0001
Purchased Call/SPX/SPXA21JSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	3,325,886	5918	132,913								(333)				0001
Purchased Call/SPX/SPXA21JST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/13/2025	01/09/2026	01/15/2025	Expire	1	1,864,653	5827	70,106								(186)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21JSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/13/2025	01/09/2026	01/15/2025	Expire	1	1,584,955	5827	73,247								(194)				0001
Purchased Call/SPX/SPXA21JSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/14/2025	01/14/2026	01/16/2025	Expire	1	3,113,000	5842.91	52,610								(134)				0001
Purchased Call/SPX/SPXA21JSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/14/2025	01/14/2026	01/16/2025	Expire	1	2,846,000	5842.91	57,774								(147)				0001
Purchased Call/SPX/SPXA21KS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/14/2025	01/13/2026	01/16/2025	Expire	1	4,400,510	5836	155,980								(400)				0001
Purchased Call/SPX/SPXA21KS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/15/2025	01/15/2026	01/17/2025	Expire	1	3,833,000	5949.91	97,742								(247)				0001
Purchased Call/SPX/SPXA21KS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/15/2025	01/15/2026	01/17/2025	Expire	1	2,595,000	5949.91	95,237								(241)				0001
Purchased Call/SPX/SPXA21KS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/16/2025	01/15/2026	01/21/2025	Expire	1	2,219,316	5950	61,153								(135)				0001
Purchased Call/SPX/SPXA21KSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/17/2025	01/16/2026	01/22/2025	Expire	1	9,513,000	5996.66	242,582								(527)				0001
Purchased Call/SPX/SPXA21KSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/24/2025	01/23/2026	01/28/2025	Expire	1	4,942,000	6101.24	112,183								(233)				0001
Purchased Call/SPX/SPXA21LSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	01/30/2025	01/30/2026	02/03/2025	Expire	1	2,666,000	6071.17	67,983								(126)				0001
Purchased Call/SPX/SPXA21LSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/04/2025	01/30/2026	02/06/2025	Expire	1	1,462,265	6042	70,132								(163)				0001
Purchased Call/SPX/SPXA21NS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/19/2025	02/19/2026	02/21/2025	Expire	1	3,873,000	6144.15	230,056								(460)				0001
Purchased Call/SPX/SPXA21NS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/19/2025	02/18/2026	02/21/2025	Expire	1	1,477,058	6129	83,591								(169)				0001
Purchased Call/SPX/SPXA21NS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/21/2025	02/20/2026	02/25/2025	Expire	1	5,887,000	6013.13	131,280								(160)				0001
Purchased Call/SPX/SPXA21NSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/21/2025	02/23/2026	02/25/2025	Expire	1	5,048,000	6013.13	111,056								(126)				0001
Purchased Call/SPX/SPXA21NSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/21/2025	02/23/2026	02/25/2025	Expire	1	9,158,000	6013.13	234,445								(266)				0001
Purchased Call/SPX/SPXA21NSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/24/2025	02/20/2026	02/26/2025	Expire	1	5,977,051	6013	330,654								(661)				0001
Purchased Call/SPX/SPXA21NSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/25/2025	02/25/2026	02/27/2025	Expire	1	4,880,000	5955.25	109,800								(210)				0001
Purchased Call/SPX/SPX921KS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/13/2024	02/13/2025	02/18/2025	Exercise	1	2,861,000	4953.17	96,130	160,216	148,860			160,216		(11,356)				0001
Purchased Call/SPX/SPX921KSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/16/2024	02/14/2025	02/19/2025	Exercise	1	4,489,000	5005.57	105,043	168,338	155,463			168,338		(12,874)				0001
Purchased Call/SPX/SPX921KSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/16/2024	02/18/2025	02/20/2025	Exercise	1	2,220,000	5005.57	51,948	83,250	76,381			83,250		(6,869)				0001
Purchased Call/SPX/SPX921KSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/16/2024	02/19/2025	02/21/2025	Exercise	1	6,752,000	5005.57	168,125	270,080	247,448			270,080		(22,632)				0001
Purchased Call/SPX/SPX921KSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/21/2024	02/21/2025	02/25/2025	Exercise	1	2,017,000	4981.8	106,296	196,658	181,764			196,658		(14,893)				0001
Purchased Call/SPX/SPX921NSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,898,000	5117.09	148,088	275,310	245,692			275,310		(29,618)				0001
Purchased Call/SPX/SPX9210S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/22/2024	03/21/2025	03/25/2025	Exercise	1	2,191,000	5234.18	99,252	180,758	158,977			180,758		(21,780)				0001
Purchased Call/SPX/SPX9210SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	14,700,000	5254.35	185,220	294,000	249,876			294,000		(44,124)				0001
Purchased Call/SPX/SPX9210SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	3,014,000	5254.35	136,534	187,339	154,812			187,339		(32,526)				0001
Purchased Call/SPX/SPX9210SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/28/2024	03/26/2025	03/28/2025	Exercise	1	1,665,595	5205	72,400	123,840	106,900			123,840		(16,940)				0001
Purchased Call/SPX/SPX921PS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/28/2024	03/27/2025	03/31/2025	Exercise	1	3,532,234	5248	153,767	275,256	238,950			275,256		(36,306)				0001
Purchased Call/SPX/SPX921PSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/03/2024	04/03/2025	04/07/2025	Exercise	1	2,135,000	5211.49	116,571	75,802	46,257			75,802		(29,544)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921PSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/03/2024	04/01/2025	04/03/2025	Exercise	1	1,667,519	5244	82,985		123,724	103,035			123,724		(20,689)				0001
Purchased Call/SPX/SPX9210SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/10/2024	04/10/2025	04/14/2025	Exercise	1	7,175,000	5160.64	176,505		149,335	101,198			149,335		(48,138)				0001
Purchased Call/SPX/SPX921RS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/12/2024	04/11/2025	04/15/2025	Exercise	1	9,481,000	5123.41	232,285		379,240	314,717			379,240		(64,523)				0001
Purchased Call/SPX/SPX921RS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/12/2024	04/11/2025	04/15/2025	Exercise	1	3,056,000	5123.41	79,150		129,880	107,894			129,880		(21,986)				0001
Purchased Call/SPX/SPX921RS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/12/2024	04/11/2025	04/15/2025	Exercise	1	4,298,000	5123.41	137,966		201,293	162,969			201,293		(38,324)				0001
Purchased Call/SPX/SPX921RSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/15/2024	04/15/2025	04/17/2025	Exercise	1	8,569,000	5061.82	209,941		342,760	282,612			342,760		(60,148)				0001
Purchased Call/SPX/SPX921RSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	2,532,000	5011.12	68,617		113,940	93,736			113,940		(20,204)				0001
Purchased Call/SPX/SPX921SS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	5,096,010	5026	199,890		260,296	201,439			260,296		(58,856)				0001
Purchased Call/SPX/SPX921SSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/25/2024	04/25/2025	04/29/2025	Exercise	1	7,235,000	5048.42	91,161		144,700	115,912			144,700		(28,788)				0001
Purchased Call/SPX/SPX921TS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/25/2024	04/25/2025	04/29/2025	Exercise	1	7,831,000	5048.42	190,293		313,240	253,147			313,240		(60,093)				0001
Purchased Call/SPX/SPX921TSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/26/2024	04/25/2025	04/29/2025	Exercise	1	3,432,926	5048	152,925		257,720	209,294			257,720		(48,426)				0001
Purchased Call/SPX/SPX921TSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/02/2024	05/02/2025	05/06/2025	Exercise	1	2,060,000	5064.2	57,268		95,790	76,595			95,790		(19,195)				0001
Purchased Call/SPX/SPX921TSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/02/2024	05/02/2025	05/06/2025	Exercise	1	3,502,000	5064.2	127,473		220,626	177,900			220,626		(42,726)				0001
Purchased Call/SPX/SPXA21RSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,713,046	5268	89,002								24				0001
Purchased Call/SPX/SPXA21SS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,423,303	5268	124,918								34				0001
Purchased Call/SPX/SPXA21SS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,091,416	5268	118,743								33				0001
Purchased Call/SPX/SPXA21SS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/15/2025	04/14/2026	04/17/2025	Expire	1	3,735,525	5406	124,781								(148)				0001
Purchased Call/SPX/SPXA21SSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/16/2025	04/16/2026	04/18/2025	Expire	1	2,825,000	5275.7	55,935								(65)				0001
Purchased Call/SPX/SPXA21SSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/21/2025	04/21/2026	04/23/2025	Expire	1	6,308,000	5158.2	143,822								(155)				0001
Purchased Call/SPX/SPXA21TSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,544,000	5686.67	133,051								122				0001
Purchased Call/SPX/SPXA21TSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/02/2025	05/01/2026	05/06/2025	Expire	1	4,839,000	5686.67	278,726								255				0001
Purchased Call/SPX/SPXA21TSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/02/2025	05/01/2026	05/06/2025	Expire	1	3,312,000	5686.67	201,038								184				0001
Purchased Call/SPX/SPXA21TSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/14/2025	05/14/2026	05/16/2025	Expire	1	6,319,000	5892.58	274,245								(201)				0001
Purchased Call/SPX/SPXA21US6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	3,603,000	5844.61	90,075								(56)				0001
Purchased Call/SPX/SPXA21US8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	3,890,000	5844.61	144,708								(91)				0001
Purchased Call/SPX/SPXA21USB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	2,758,000	5844.61	152,242								(95)				0001
Purchased Call/SPX/SPXA21USS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	4,920,000	5802.82	196,800								521				0001
Purchased Call/SPX/SPXA21USV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	9,781,000	5802.82	451,882								1,196				0001
Purchased Call/SPX/SPXA21USW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	11,155,000	5802.82	530,978								1,406				0001
Purchased Call/SPX/SPXA21USZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	4,276,000	5802.82	246,298								652				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21VS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	5,216,000	5802.82	318,176								842				0001
Purchased Call/SPX/SPXA21VS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/23/2025	05/26/2026	05/28/2025	Expire	1	4,774,000	5802.82	226,765								615				0001
Purchased Call/SPX/SPXA21VSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/30/2025	05/29/2026	06/03/2025	Expire	1	7,733,000	5911.69	176,312								312				0001
Purchased Call/SPX/SPXA21VSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	06/10/2025	Expire	1	4,514,000	6000.36	195,908								396				0001
Purchased Call/SPX/SPXA21WSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	06/20/2025	Expire	1	19,371,000	5982.72	852,324								897				0001
Purchased Call/SPX/SPXA21WSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	06/24/2025	Expire	1	4,246,000	5967.84	265,800								638				0001
Purchased Call/SPX/SPXA21WSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	5,008,000	6173.07	135,717								356				0001
Purchased Call/SPX/SPXA21XS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	4,091,000	6173.07	151,776								398				0001
Purchased Call/SPX/SPX8155SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/16/2024	08/18/2025	08/20/2025	Exercise	1	2,879,000	5554.25	133,874		236,078	151,623			236,078		(84,455)				0001
Purchased Call/SPX/SPX815SSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/16/2024	08/18/2025	08/20/2025	Exercise	1	3,465,000	5554.25	165,627		294,525	190,039			294,525		(104,486)				0001
Purchased Call/SPX/SPX815SSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/21/2024	08/20/2025	08/22/2025	Exercise	1	4,389,890	5599	245,666		451,583	294,818			451,583		(156,765)				0001
Purchased Call/SPX/SPX815SWI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/27/2024	08/22/2025	08/26/2025	Exercise	1	1,798,888	5622	80,688		138,239	85,724			138,239		(52,515)				0001
Purchased Call/SPX/SPX815TSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/06/2024	09/05/2025	09/09/2025	Exercise	1	5,591,000	5408.42	339,933		645,761	412,529			645,761		(233,232)				0001
Purchased Call/SPX/SPX815TSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	3,013,000	5626.02	119,315		203,378	119,194			203,378		(84,183)				0001
Purchased Call/SPX/SPX815US1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/13/2024	09/15/2025	09/17/2025	Exercise	1	1,858,000	5626.02	71,161		120,770	70,389			120,770		(50,381)				0001
Purchased Call/SPX/SPX815US9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/13/2024	09/12/2025	09/16/2025	Exercise	1	2,428,560	5596	106,356		179,675	104,634			179,675		(75,040)				0001
Purchased Call/SPX/SPX815USH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/23/2024	09/19/2025	09/23/2025	Exercise	1	3,740,873	5703	173,512		299,790	173,643			299,790		(126,147)				0001
Purchased Call/SPX/SPX815USI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/23/2024	09/19/2025	09/23/2025	Exercise	1	3,298,112	5706	169,238		302,872	179,833			302,872		(123,040)				0001
Purchased Call/SPX/SPX815USJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/26/2024	09/26/2025	09/30/2025	Exercise	1	5,197,000	5745.37	230,227		394,972	224,055			394,972		(170,917)				0001
Purchased Call/SPX/SPX815USN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/27/2024	09/26/2025	09/30/2025	Exercise	1	3,803,000	5738.17	166,571		285,225	161,222			285,225		(124,003)				0001
Purchased Call/SPX/SPX815USO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/27/2024	09/26/2025	09/30/2025	Exercise	1	3,685,000	5738.17	165,457		285,588	162,414			285,588		(123,173)				0001
Purchased Call/SPX/SPX815VSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/02/2024	09/30/2025	10/02/2025	Exercise	1	2,241,605	5762	107,263		195,667	114,849			195,667		(80,819)				0001
Purchased Call/SPX/SPX815VSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/08/2024	10/07/2025	10/09/2025	Exercise	1	2,415,079	5696	140,022		237,438	129,521			237,438		(107,917)				0001
Purchased Call/SPX/SPX815VSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/17/2024	10/17/2025	10/21/2025	Exercise	1	5,553,000	5841.47	302,639		541,418	299,139			541,418		(242,278)				0001
Purchased Call/SPX/SPX815WSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/25/2024	10/24/2025	10/28/2025	Exercise	1	4,781,000	5808.12	272,995		494,834	270,371			494,834		(224,463)				0001
Purchased Call/SPX/SPX815WSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/31/2024	10/31/2025	11/04/2025	Exercise	1	2,755,000	5705.45	127,281		213,513	106,681			213,513		(106,831)				0001
Purchased Call/SPX/SPX815XS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/12/2024	11/12/2025	11/14/2025	Exercise	1	1,878,000	5983.99	54,086		86,388	39,454			86,388		(46,934)				0001
Purchased Call/SPX/SPX815XSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/22/2024	11/21/2025	11/25/2025	Exercise	1	2,470,000	5969.34	108,680		185,250	87,438			185,250		(97,812)				0001
Purchased Call/SPX/SPX815XSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/22/2024	11/21/2025	11/25/2025	Exercise	1	2,904,000	5969.34	135,907		235,224	106,201			222,085		(115,051)	5,899			0001
Purchased Call/SPX/SPX815XSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	12/05/2024	12/05/2025	12/09/2025	Exercise	1	2,012,000	6075.11	74,444		121,726	52,025			121,726		(69,701)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815X5X	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/12/2025	12/16/2025	Exercise	1	4,318,000	6051.09	161,493		265,557	110,793			265,557		(154,764)				0001
Purchased Call/SPX/SPX815YS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/12/2025	12/16/2025	Exercise	1	7,007,000	6051.09	341,241		595,595	268,572			595,595		(327,023)				0001
Purchased Call/SPX/SPX815YS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/15/2025	12/17/2025	Exercise	1	5,341,000	6051.09	260,641		453,985	204,114			453,985		(249,871)				0001
Purchased Call/SPX/SPXA21RS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/11/2025	04/13/2026	04/15/2025	Expire	1	2,035,000	5363.36	43,753								15				0001
Purchased Call/SPX/SPXA21SS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/14/2025	04/10/2026	04/16/2025	Expire	1	2,917,668	5363	97,006								(121)				0001
Purchased Call/SPX/SPXA21SS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/14/2025	04/10/2026	04/16/2025	Expire	1	5,974,783	5363	256,710								(319)				0001
Purchased Call/SPX/SPXA21SS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/15/2025	04/15/2026	04/17/2025	Expire	1	6,417,000	5396.63	151,441								(177)				0001
Purchased Call/SPX/SPXA21SSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/16/2025	04/16/2026	04/18/2025	Expire	1	2,903,000	5275.7	113,798								(131)				0001
Purchased Call/SPX/SPXA21SSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/16/2025	04/15/2026	04/18/2025	Expire	1	4,376,667	5397	154,333								(180)				0001
Purchased Call/SPX/SPXA21SSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/21/2025	04/21/2026	04/23/2025	Expire	1	2,720,000	5158.2	42,976								(46)				0001
Purchased Call/SPX/SPXA21TSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/01/2025	05/01/2026	05/05/2025	Expire	1	2,025,000	5604.14	109,755								99				0001
Purchased Call/SPX/SPXA21TSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/02/2025	05/01/2026	05/06/2025	Expire	1	8,149,000	5686.67	378,929								347				0001
Purchased Call/SPX/SPXA21TSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,588,000	5686.67	159,938								146				0001
Purchased Call/SPX/SPXA21TSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/14/2025	05/14/2026	05/16/2025	Expire	1	3,538,000	5892.58	207,327								(152)				0001
Purchased Call/SPX/SPXA21USO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/15/2025	05/13/2026	05/19/2025	Expire	1	1,648,234	5887	69,933								91				0001
Purchased Call/SPX/SPXA21USC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	3,111,000	5844.61	178,260								(112)				0001
Purchased Call/SPX/SPXA21USG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/21/2025	05/20/2026	05/23/2025	Expire	1	3,825,656	5940	124,260								(79)				0001
Purchased Call/SPX/SPXA21USH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/21/2025	05/20/2026	05/23/2025	Expire	1	3,213,789	5940	121,390								(77)				0001
Purchased Call/SPX/SPXA21USU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	2,409,000	5802.82	108,405								287				0001
Purchased Call/SPX/SPXA21USX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	2,345,000	5802.82	124,754								330				0001
Purchased Call/SPX/SPXA21USY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	5,068,000	5802.82	280,767								743				0001
Purchased Call/SPX/SPXA21VS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	4,614,000	5802.82	270,380								716				0001
Purchased Call/SPX/SPXA21VSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/28/2025	05/27/2026	05/30/2025	Expire	1	11,446,337	5922	483,385								(257)				0001
Purchased Call/SPX/SPXA21VSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/06/2025	06/05/2026	06/10/2025	Expire	1	4,819,000	6000.36	278,056								552				0001
Purchased Call/SPX/SPXA21WS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,304,000	5976.97	132,490								291				0001
Purchased Call/SPX/SPXA21WSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/17/2025	06/17/2026	06/20/2025	Expire	1	2,557,000	5982.72	87,961								93				0001
Purchased Call/SPX/SPXA21WSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/17/2025	06/16/2026	06/20/2025	Expire	1	6,232,203	6033	204,761								213				0001
Purchased Call/SPX/SPXA21WSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/20/2025	06/18/2026	06/24/2025	Expire	1	6,233,000	5967.84	367,747								883				0001
Purchased Call/SPX/SPXA219SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/25/2024	10/24/2025	10/28/2025	Exercise	1	5,287,000	5808.12	129,003		198,263	92,194			198,263		(106,069)				0001
Purchased Call/SPX/SPXA21ASA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/01/2024	10/31/2025	11/04/2025	Exercise	1	2,547,000	5728.8	82,523		131,171	61,714			131,171		(69,457)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21ASG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/04/2024	11/04/2025	11/06/2025	Exercise	1	2,037,000	5712.69	58,258		91,665	42,394			91,665		(49,271)				0001
Purchased Call/SPX/SPXA21ASU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/08/2024	11/07/2025	11/12/2025	Exercise	1	6,671,000	5995.54	104,735		160,104	69,665			160,104		(90,439)				0001
Purchased Call/SPX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/14/2024	11/14/2025	11/18/2025	Exercise	1	3,168,000	5949.17	71,280		110,880	48,288			110,880		(62,592)				0001
Purchased Call/SPX/SPXA21BSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/21/2024	11/21/2025	11/25/2025	Exercise	1	3,697,000	5948.71	86,510		134,941	57,297			134,941		(77,643)				0001
Purchased Call/SPX/SPXA21CS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Exercise	1	2,633,000	5969.34	53,977		82,940	34,361			82,940		(48,579)				0001
Purchased Call/SPX/SPXA21CSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/27/2024	11/28/2025	12/02/2025	Exercise	1	2,240,000	5998.74	82,880		135,520	59,528			135,520		(75,992)				0001
Purchased Call/SPX/SPXA21DS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/29/2024	12/01/2025	12/03/2025	Exercise	1	2,262,000	6032.38	54,967		84,825	34,250			84,825		(50,575)				0001
Purchased Call/SPX/SPXA21DS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/29/2024	12/01/2025	12/03/2025	Exercise	1	5,916,000	6032.38	152,041		236,640	96,745			236,640		(139,895)				0001
Purchased Call/SPX/SPXA21DS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/02/2024	12/02/2025	12/04/2025	Exercise	1	4,269,000	6047.15	110,994		172,895	70,462			172,895		(102,432)				0001
Purchased Call/SPX/SPXA21DSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/06/2024	12/05/2025	12/09/2025	Exercise	1	9,518,000	6090.27	127,541		190,360	70,613			190,360		(119,747)				0001
Purchased Call/SPX/SPXA21DSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/06/2024	12/05/2025	12/09/2025	Exercise	1	4,105,000	6090.27	257,384		513,125	271,470			513,125		(241,655)				0001
Purchased Call/SPX/SPXA21ES7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/10/2024	12/09/2025	12/11/2025	Exercise	1	3,589,340	6053	150,444		253,802	111,670			253,802		(142,132)				0001
Purchased Call/SPX/SPXA21ESM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/18/2024	12/17/2025	12/19/2025	Exercise	1	2,018,650	6062	57,626		99,235	43,519			99,235		(55,715)				0001
Purchased Call/SPX/SPXA21ESV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/19/2024	12/19/2025	12/23/2025	Exercise	1	2,354,000	5867.08	56,496		88,275	33,187			88,275		(55,088)				0001
Purchased Call/SPX/SPXA21FSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	2,391,000	5930.85	116,203		197,258	83,637			197,258		(113,620)				0001
Purchased Call/SPX/SPXA21FSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	3,350,000	5930.85	191,955		343,375	155,686			343,375		(187,689)				0001
Purchased Call/SPX/SPXA21FSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/22/2025	12/24/2025	Exercise	1	2,240,000	5930.85	83,776		134,400	52,470			134,400		(81,930)				0001
Purchased Call/SPX/SPXA21FSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/22/2025	12/24/2025	Exercise	1	2,003,000	5930.85	94,742		159,239	66,585			159,239		(92,654)				0001
Purchased Call/SPX/SPXA21FSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/20/2024	12/22/2025	12/24/2025	Exercise	1	3,043,000	5930.85	178,928		322,558	147,573			322,558		(174,985)				0001
Purchased Call/SPX/SPXA21FSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/24/2024	12/23/2025	12/26/2025	Exercise	1	8,148,631	5974	465,806		795,217	335,862			795,217		(459,354)				0001
Purchased Call/SPX/SPXA21GSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,819,000	5970.84	170,709		286,425	116,190			286,425		(170,235)				0001
Purchased Call/SPX/SPXA21HS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	6,058,000	5970.84	291,996		499,785	208,601			499,785		(291,185)				0001
Purchased Call/SPX/SPXA21HS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,337,000	5970.84	197,217		363,733	167,064			363,733		(196,669)				0001
Purchased Call/SPX/SPXA210S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	4,549,000	5954.5	107,811								(109)				0001
Purchased Call/SPX/SPXA210S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	6,456,000	5954.5	375,739								(378)				0001
Purchased Call/SPX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	5,850,000	5954.5	352,755								(355)				0001
Purchased Call/SPX/SPXA210SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	3,575,558	5862	129,924								(131)				0001
Purchased Call/SPX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/03/2025	02/27/2026	03/05/2025	Expire	1	5,507,913	5955	276,603								(523)				0001
Purchased Call/SPX/SPXA210SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/13/2025	03/12/2026	03/17/2025	Expire	1	4,199,475	5599	152,303								(93)				0001
Purchased Call/SPX/SPXA21PS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/13/2025	03/12/2026	03/17/2025	Expire	1	4,165,879	5599	164,112								(100)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21PSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/28/2025	03/27/2026	04/01/2025	Expire	1	3,748,000	5580.94	63,341								(10)				0001
Purchased Call/SPX/SPXA21PSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/28/2025	03/27/2026	04/01/2025	Expire	1	8,089,000	5580.94	171,487								(26)				0001
Purchased Call/SPX/SPXA21PSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/28/2025	03/30/2026	04/01/2025	Expire	1	6,077,000	5580.94	146,456								(12)				0001
Purchased Call/SPX/SPXA21PSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/01/2025	04/01/2026	04/03/2025	Expire	1	10,262,000	5633.07	246,288								(340)				0001
Purchased Call/SPX/SPXA21PST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/03/2025	04/02/2026	04/07/2025	Expire	1	3,121,000	5396.52	38,076								1				0001
Purchased Call/SPX/SPXA210SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/07/2025	04/07/2026	04/09/2025	Expire	1	4,883,000	5062.25	111,332								(144)				0001
Purchased Call/SPX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/07/2025	04/02/2026	04/09/2025	Expire	1	3,638,115	5074	184,434								(252)				0001
Purchased Call/SPX/SPXA21RS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/09/2025	04/08/2026	04/11/2025	Expire	1	2,451,523	4983	145,543								(84)				0001
Purchased Call/SPX/SPXA21RSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	4,084,000	5363.36	33,080								9				0001
Purchased Call/SPX/SPXA21RSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	3,237,000	5363.36	53,411								15				0001
Purchased Call/SPX/SPXA21RSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	4,062,000	5363.36	90,176								25				0001
Purchased Call/SPX/SPXA21RSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/11/2025	04/13/2026	04/15/2025	Expire	1	4,998,000	5363.36	54,978								19				0001
Purchased Call/SPX/SPXA21SS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/14/2025	04/14/2026	04/16/2025	Expire	1	7,439,000	5405.97	176,304								(209)				0001
Purchased Call/SPX/SPXA21SSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/16/2025	04/16/2026	04/18/2025	Expire	1	5,477,000	5275.7	127,066								(147)				0001
Purchased Call/SPX/SPXA21SSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/21/2025	04/21/2026	04/23/2025	Expire	1	2,984,000	5158.2	35,510								(38)				0001
Purchased Call/SPX/SPXA21TS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/23/2025	04/21/2026	04/25/2025	Expire	1	2,326,348	5158	98,643								(106)				0001
Purchased Call/SPX/SPXA21TS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/28/2025	04/24/2026	04/30/2025	Expire	1	8,591,702	5525	349,035								(358)				0001
Purchased Call/SPX/SPXA21TSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	05/01/2025	05/01/2026	05/05/2025	Expire	1	3,374,000	5604.14	189,956								172				0001
Purchased Call/SPX/SPXA21XS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	4,353,000	6173.07	184,132								483				0001
Purchased Call/SPX/SPXA21XS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	12,508,000	6173.07	544,098								1,428				0001
Purchased Call/SPX/SPXA21XS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	4,652,000	6173.07	267,490								702				0001
Purchased Call/SPX/SPXA21XSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/30/2025	06/26/2026	07/02/2025	Expire	1	7,506,453	6173	323,140								(17)				0001
Purchased Call/SPX/SPXA21XSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/01/2025	06/30/2026	07/03/2025	Expire	1	5,522,406	6205	203,374								(3)				0001
Purchased Call/SPX/SPXA21YSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/10/2025	07/10/2026	07/14/2025	Expire	1	5,097,000	6280.46	126,915								384				0001
Purchased Call/SPX/SPXA21YSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/15/2025	07/14/2026	07/17/2025	Expire	1	7,716,597	6269	327,175								65				0001
Purchased Call/SPX/SPXA21ZS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/18/2025	07/17/2026	07/22/2025	Expire	1	10,979,000	6296.79	507,230								1,657				0001
Purchased Call/SPX/SPXA21ZSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/12/2025	08/12/2026	08/14/2025	Expire	1	3,082,000	6445.76	40,374								25				0001
Purchased Call/SPX/SPXA21ZSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	08/14/2025	08/14/2026	08/18/2025	Expire	1	2,194,000	6468.54	37,737								154				0001
Purchased Call/SPX/SPXB05FSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	01/07/2025	Exercise	1	2,074,821	4705	91,490		153,028	152,519			153,028		(510)				0001
Purchased Call/SPX/SPXB05GSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	01/14/2025	Exercise	1	3,226,000	4780.24	80,327		129,040	127,032			129,040		(2,008)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05G9B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	01/14/2025	Exercise	1	2,015,000	4780.24	61,256		100,750	99,219			100,750		(1,531)				0001
Purchased Call/SPX/SPXB05G9C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	01/14/2025	Exercise	1	2,447,000	4780.24	87,358		146,820	144,636			146,820		(2,184)				0001
Purchased Call/SPX/SPXB05G9F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2025	01/10/2025	Exercise	1	2,412,383	4758	116,924		205,841	203,236			205,841		(2,606)				0001
Purchased Call/SPX/SPXB05G9O	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2024	01/17/2025	01/22/2025	Exercise	1	1,993,000	4739.21	98,255		175,384	171,065			175,384		(4,319)				0001
Purchased Call/SPX/SPXB05G9Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/18/2024	01/17/2025	01/22/2025	Exercise	1	3,961,980	4739	183,427		310,156	302,026			310,156		(8,130)				0001
Purchased Call/SPX/SPXB05HS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,808,000	4839.81	30,374		47,008	45,658			47,008		(1,350)				0001
Purchased Call/SPX/SPXB05HSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2025	02/03/2025	Exercise	1	4,536,088	4925	179,199		332,482	318,165			332,482		(14,316)				0001
Purchased Call/SPX/SPXB051S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2025	02/10/2025	Exercise	1	2,440,000	4954.23	70,028		114,680	107,754			114,680		(6,926)				0001
Purchased Call/SPX/SPXB051S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/06/2024	02/05/2025	02/07/2025	Exercise	1	3,628,023	4943	171,998		308,280	291,697			308,280		(16,584)				0001
Purchased Call/SPX/SPXB051S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	02/11/2025	Exercise	1	2,604,000	4995.06	87,494		147,126	138,232			147,126		(8,894)				0001
Purchased Call/SPX/SPXB051SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2025	02/10/2025	Exercise	1	1,818,202	4954	80,542		136,523	128,536			136,523		(7,988)				0001
Purchased Call/SPX/SPXB051SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2025	02/10/2025	Exercise	1	4,562,846	4954	215,146		370,238	348,902			370,238		(21,337)				0001
Purchased Call/SPX/SPXB05JSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2025	03/03/2025	Exercise	1	1,701,232	5078	93,803		177,884	163,032			177,884		(14,852)				0001
Purchased Call/SPX/SPX921US V	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	05/13/2025	Exercise	1	5,111,000	5222.68	117,553		191,663	149,866			191,663		(41,797)				0001
Purchased Call/SPX/SPX9211IS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	05/28/2025	Exercise	1	3,089,000	5304.72	56,529		88,037	65,677			88,037		(22,360)				0001
Purchased Call/SPX/SPX9211IS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/29/2024	05/29/2025	06/02/2025	Exercise	1	3,498,000	5266.95	45,824		69,960	51,277			69,960		(18,683)				0001
Purchased Call/SPX/SPX9211ISM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	06/09/2025	Exercise	1	4,702,000	5354.03	116,610		188,080	138,288			188,080		(49,792)				0001
Purchased Call/SPX/SPX9211YS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	3,507,000	5431.6	148,697		257,765	190,438			257,765		(67,327)				0001
Purchased Call/SPX/SPX9211YS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	4,189,000	5431.6	224,530		418,900	317,238			418,900		(101,662)				0001
Purchased Call/SPX/SPX9211YSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	1,313,280	5427	77,774		142,183	106,968			142,183		(35,214)				0001
Purchased Call/SPX/SPX921YSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	06/23/2025	Exercise	1	7,972,000	5487.03	200,097		318,880	226,017			318,880		(92,863)				0001
Purchased Call/SPX/SPX921YSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	06/24/2025	Exercise	1	2,012,000	5473.17	59,756		96,576	68,436			96,576		(28,140)				0001
Purchased Call/SPX/SPX921YSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/21/2024	06/20/2025	06/24/2025	Exercise	1	2,172,848	5473	122,050		196,451	138,817			196,451		(57,635)				0001
Purchased Call/SPX/SPX9212S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	06/26/2025	Exercise	1	2,780,000	5447.87	61,438		97,300	67,850			97,300		(29,450)				0001
Purchased Call/SPX/SPX9212S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	06/26/2025	Exercise	1	3,601,000	5447.87	126,035		208,858	148,445			208,858		(60,413)				0001
Purchased Call/SPX/SPXA210SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/17/2024	07/17/2025	07/21/2025	Exercise	1	2,900,000	5588.27	45,530		71,050	46,341			71,050		(24,709)				0001
Purchased Call/SPX/SPXA211S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	07/24/2025	Exercise	1	2,826,000	5564.41	62,455		98,910	64,156			98,910		(34,754)				0001
Purchased Call/SPX/SPXA212SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/12/2024	08/08/2025	08/12/2025	Exercise	1	1,560,495	5344	64,307		110,084	70,854			110,084		(39,229)				0001
Purchased Call/SPX/SPXA212ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/13/2024	08/13/2025	08/15/2025	Exercise	1	2,883,000	5434.43	79,859		129,735	80,456			129,735		(49,279)				0001
Purchased Call/SPX/SPXA212SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	08/18/2025	Exercise	1	3,019,000	5455.21	63,701		101,137	61,652			101,137		(39,484)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA212SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	08/18/2025	Exercise	1	3,360,000	5455.21	100,464		164,640	102,369			164,640		(62,271)				0001
Purchased Call/SPX/SPXA214SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	09/04/2025	Exercise	1	3,663,000	5648.4	48,352		73,260	40,759			73,260		(32,501)				0001
Purchased Call/SPX/SPXA214SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	09/05/2025	Exercise	1	2,150,000	5528.93	57,620		91,375	52,485			91,375		(38,890)				0001
Purchased Call/SPX/SPXA214SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	09/05/2025	Exercise	1	2,117,000	5528.93	62,875		100,558	58,121			100,558		(42,436)				0001
Purchased Call/SPX/SPXA215S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	09/09/2025	Exercise	1	2,472,000	5408.42	81,576		134,724	78,754			134,724		(55,970)				0001
Purchased Call/SPX/SPXA215S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2025	09/10/2025	Exercise	1	2,478,000	5408.42	43,365		68,145	38,279			68,145		(29,866)				0001
Purchased Call/SPX/SPXA215S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	09/09/2025	Exercise	1	2,674,657	5503	100,286		183,706	114,899			183,706		(68,807)				0001
Purchased Call/SPX/SPXA216S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/19/2024	09/19/2025	09/23/2025	Exercise	1	2,520,000	5713.64	53,928		84,420	45,431			84,420		(38,990)				0001
Purchased Call/SPX/SPX815YS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/13/2024	12/12/2025	12/16/2025	Exercise	1	1,446,249	6051	61,939		104,204	44,845			104,204		(59,358)				0001
Purchased Call/SPX/SPX815YSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/31/2024	12/30/2025	01/02/2026	Exercise	1	6,237,729	5907	331,162		600,868	269,706			600,868		(331,162)				0001
Purchased Call/SPX/SPX815YST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2025	01/02/2026	01/06/2025	Expire	1	5,945,000	5868.55	278,821								(755)				0001
Purchased Call/SPX/SPX815YSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2025	01/02/2026	01/06/2025	Expire	1	5,976,000	5868.55	362,743								(983)				0001
Purchased Call/SPX/SPX815ZS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/21/2025	01/16/2026	01/23/2025	Expire	1	1,517,155	5997	56,305								(143)				0001
Purchased Call/SPX/SPX815ZSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2025	01/22/2026	01/24/2025	Expire	1	3,781,000	6086.37	143,678								(348)				0001
Purchased Call/SPX/SPX815ZSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/23/2025	01/23/2026	01/27/2025	Expire	1	5,796,000	6118.71	290,380								(602)				0001
Purchased Call/SPX/SPX815ZSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/23/2026	01/28/2025	Expire	1	3,527,000	6101.24	118,155								(245)				0001
Purchased Call/SPX/SPX815ZSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/23/2026	01/28/2025	Expire	1	3,990,000	6101.24	193,914								(403)				0001
Purchased Call/SPX/SPX9150S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/24/2025	01/26/2026	01/28/2025	Expire	1	3,790,000	6101.24	167,518								(331)				0001
Purchased Call/SPX/SPX9150SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/27/2025	01/23/2026	01/29/2025	Expire	1	2,416,735	6103	93,036								(226)				0001
Purchased Call/SPX/SPX9150SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	2,030,000	6039.31	65,163								(151)				0001
Purchased Call/SPX/SPX9150SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	4,281,000	6039.31	178,518								(414)				0001
Purchased Call/SPX/SPX9150SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	3,427,000	6039.31	151,131								(350)				0001
Purchased Call/SPX/SPX9150SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/29/2025	01/29/2026	01/31/2025	Expire	1	2,733,000	6039.31	164,800								(382)				0001
Purchased Call/SPX/SPX9150SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	2,753,000	6040.53	114,525								(213)				0001
Purchased Call/SPX/SPX9150SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	01/30/2026	02/04/2025	Expire	1	11,320,000	6040.53	521,852								(972)				0001
Purchased Call/SPX/SPX9151SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/31/2025	02/02/2026	02/04/2025	Expire	1	3,713,000	6040.53	229,463								(405)				0001
Purchased Call/SPX/SPX9151SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2025	02/06/2026	02/10/2025	Expire	1	2,240,000	6083.57	83,776								(138)				0001
Purchased Call/SPX/SPX9151SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2025	02/05/2026	02/10/2025	Expire	1	4,974,117	6059	271,250								(455)				0001
Purchased Call/SPX/SPX9151SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	3,609,000	6025.99	92,390								(152)				0001
Purchased Call/SPX/SPX9152S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	3,549,000	6025.99	121,021								(196)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9152GA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	2,669,000	6025.99	156,670								(258)				0001
Purchased Call/SPX/SPX9152SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	4,374,000	6025.99	164,900								(256)				0001
Purchased Call/SPX/SPX9152SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/09/2026	02/11/2025	Expire	1	2,935,000	6025.99	174,926								(272)				0001
Purchased Call/SPX/SPXA21XSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/30/2025	06/30/2026	07/02/2025	Expire	1	3,892,000	6204.95	129,993								(3)				0001
Purchased Call/SPX/SPXA21XSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	07/09/2025	Expire	1	2,133,000	6229.98	58,871								5				0001
Purchased Call/SPX/SPXA21YS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/08/2025	07/07/2026	07/10/2025	Expire	1	7,307,767	6230	291,760								27				0001
Purchased Call/SPX/SPXA21YSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/15/2025	07/10/2026	07/17/2025	Expire	1	2,522,679	6260	103,623								18				0001
Purchased Call/SPX/SPXA21YSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	07/17/2025	Expire	1	3,805,016	6269	193,845								38				0001
Purchased Call/SPX/SPXA21YSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	07/22/2025	Expire	1	5,666,000	6296.79	190,944								624				0001
Purchased Call/SPX/SPXA21ZS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	07/22/2025	Expire	1	4,253,000	6296.79	234,340								765				0001
Purchased Call/SPX/SPXA21ZSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	08/14/2025	Expire	1	3,245,000	6445.76	54,841								34				0001
Purchased Call/SPX/SPXA21ZSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	08/14/2025	Expire	1	5,932,000	6445.76	149,486								94				0001
Purchased Call/SPX/SPXB05F9K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	01/07/2025	Exercise	1	2,000,000	4697.24	123,200		242,000	241,316			242,000		(684)				0001
Purchased Call/SPX/SPXB05G9J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2024	01/13/2025	01/15/2025	Exercise	1	2,186,210	4784	114,053		229,412	225,610			229,412		(3,802)				0001
Purchased Call/SPX/SPXB05HSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/30/2024	01/29/2025	01/31/2025	Exercise	1	2,222,496	4928	105,182		189,872	181,759			189,872		(8,113)				0001
Purchased Call/SPX/SPXB05HSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/31/2024	01/31/2025	02/04/2025	Exercise	1	2,280,000	4845.65	112,404		205,200	195,936			205,200		(9,264)				0001
Purchased Call/SPX/SPXB05HST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/02/2024	01/31/2025	02/04/2025	Exercise	1	2,015,790	4846	126,335		212,992	202,464			212,992		(10,528)				0001
Purchased Call/SPX/SPXB05ISB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/07/2024	02/04/2025	02/06/2025	Exercise	1	1,472,707	4959	86,846		163,943	155,764			163,943		(8,179)				0001
Purchased Call/SPX/SPXB05JSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/28/2024	02/26/2025	02/28/2025	Exercise	1	2,651,364	5070	147,748		286,080	263,224			286,080		(22,856)				0001
Purchased Call/SPX/SPXB05JSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/29/2024	02/28/2025	03/04/2025	Exercise	1	1,723,718	5070	98,376		187,001	171,195			187,001		(15,806)				0001
Purchased Call/SPX/SPXB05JSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	03/07/2025	Exercise	1	2,801,000	5078.65	47,617		75,627	67,363			75,627		(8,264)				0001
Purchased Call/SPX/SPXB05JSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/05/2024	03/03/2025	03/05/2025	Exercise	1	1,597,632	5137	84,346		175,094	160,842			175,094		(14,252)				0001
Purchased Call/SPX/SPXB05JSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	03/06/2025	Exercise	1	1,636,773	5131	53,503		95,062	85,899			95,062		(9,163)				0001
Purchased Call/SPX/SPXB05KS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	03/10/2025	Exercise	1	3,097,000	5104.76	90,123		150,205	134,315			150,205		(15,889)				0001
Purchased Call/SPX/SPXB05KS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	03/10/2025	Exercise	1	4,703,000	5104.76	233,739		432,676	391,466			432,676		(41,210)				0001
Purchased Call/SPX/SPXB05KS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	03/10/2025	Exercise	1	2,944,000	5104.76	163,981		316,480	287,569			316,480		(28,911)				0001
Purchased Call/SPX/SPXB05KSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/11/2024	03/07/2025	03/11/2025	Exercise	1	2,008,486	5124	90,854		164,640	148,190			164,640		(16,450)				0001
Purchased Call/SPX/SPXB05KSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/12/2024	03/11/2025	03/13/2025	Exercise	1	3,168,114	5118	176,904		281,070	247,351			281,070		(33,719)				0001
Purchased Call/SPX/SPXA21HS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	8,510,000	5970.84	114,034		170,200	56,480			170,200		(113,720)				0001
Purchased Call/SPX/SPXA21HSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,250,000	5970.84	72,450		114,750	42,500			114,750		(72,250)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21HSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/24/2025	12/29/2025	Exercise	1	3,521,343	6040	177,075		336,394	159,814			336,394		(176,580)				0001
Purchased Call/SPX/SPXA21HSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	2,107,119	6038	73,339		124,592	51,457			124,592		(73,135)				0001
Purchased Call/SPX/SPXA21IS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/31/2024	12/26/2025	12/30/2025	Exercise	1	1,835,427	6038	67,543		126,465	58,922			126,465		(67,543)				0001
Purchased Call/SPX/SPXA21ISG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,881,458	5869	108,408								(295)				0001
Purchased Call/SPX/SPXA21ISJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/08/2025	01/08/2026	01/10/2025	Expire	1	1,277,000	5918.25	108,545								(2)				0001
Purchased Call/SPX/SPXA21KSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/24/2025	01/23/2026	01/28/2025	Expire	1	7,333,000	6101.24	187,725								(390)				0001
Purchased Call/SPX/SPXA21LSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/27/2025	01/27/2026	01/29/2025	Expire	1	4,003,000	6012.28	47,235								(111)				0001
Purchased Call/SPX/SPXA21LS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/27/2025	01/27/2026	01/29/2025	Expire	1	4,327,000	6012.28	109,473								(257)				0001
Purchased Call/SPX/SPXA21LSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/30/2025	01/30/2026	02/03/2025	Expire	1	2,468,000	6071.17	54,296								(101)				0001
Purchased Call/SPX/SPXA21LSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/30/2025	01/30/2026	02/03/2025	Expire	1	3,894,000	6071.17	114,873								(214)				0001
Purchased Call/SPX/SPXA21LSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/31/2025	02/02/2026	02/04/2025	Expire	1	6,793,000	6040.53	386,522								(682)				0001
Purchased Call/SPX/SPXA21LSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/03/2025	01/30/2026	02/05/2025	Expire	1	5,685,458	6042	305,891								(710)				0001
Purchased Call/SPX/SPXA21MS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/04/2025	02/03/2026	02/06/2025	Expire	1	5,485,032	5995	313,424								(704)				0001
Purchased Call/SPX/SPXA21MS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/05/2025	02/04/2026	02/07/2025	Expire	1	6,215,476	6034	268,562								(599)				0001
Purchased Call/SPX/SPXA21MSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/19/2025	02/19/2026	02/21/2025	Expire	1	4,178,000	6144.15	139,545								(279)				0001
Purchased Call/SPX/SPXA21MSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/19/2025	02/19/2026	02/21/2025	Expire	1	4,014,000	6144.15	166,982								(334)				0001
Purchased Call/SPX/SPXA21NS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/19/2025	02/18/2026	02/21/2025	Expire	1	2,242,592	6127	82,291								(166)				0001
Purchased Call/SPX/SPXA21NS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/19/2025	02/18/2026	02/21/2025	Expire	1	4,283,379	6128	232,627								(470)				0001
Purchased Call/SPX/SPXA21NSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/26/2025	02/26/2026	02/28/2025	Expire	1	6,659,000	5956.06	169,139								(320)				0001
Purchased Call/SPX/SPXA21NSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	7,359,000	5954.5	96,403								(97)				0001
Purchased Call/SPX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	4,835,795	5862	214,838								(216)				0001
Purchased Call/SPX/SPXA210SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/03/2025	02/27/2026	03/05/2025	Expire	1	1,560,079	5955	35,847								(68)				0001
Purchased Call/SPX/SPXA210SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/04/2025	03/04/2026	03/06/2025	Expire	1	4,101,000	5778.15	153,788								(277)				0001
Purchased Call/SPX/SPXA21US1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/16/2025	05/15/2026	05/20/2025	Expire	1	4,384,445	5917	177,351								238				0001
Purchased Call/SPX/SPXA21US9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	3,155,000	5844.61	145,761								(91)				0001
Purchased Call/SPX/SPXA21USM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/22/2025	05/22/2026	05/27/2025	Expire	1	2,958,000	5842.01	65,076								171				0001
Purchased Call/SPX/SPXA21USQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	6,334,000	5802.82	210,922								558				0001
Purchased Call/SPX/SPXA21VS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	2,293,000	5802.82	143,313								379				0001
Purchased Call/SPX/SPXA21VSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/28/2025	05/27/2026	05/30/2025	Expire	1	5,193,191	5922	206,156								(110)				0001
Purchased Call/SPX/SPXA21VSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/28/2025	05/27/2026	05/30/2025	Expire	1	3,748,335	5922	190,786								(101)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21V8X	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/11/2025	06/10/2026	06/13/2025	Expire	1	1,640,630	6032	57,977								(18)				0001
Purchased Call/SPX/SPXA21W8O	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/11/2025	06/10/2026	06/13/2025	Expire	1	1,441,448	6031	75,534								(24)				0001
Purchased Call/SPX/SPXA21XS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	4,362,000	6173.07	205,014								538				0001
Purchased Call/SPX/SPXA21XS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	3,827,000	6173.07	194,794								511				0001
Purchased Call/SPX/SPXA21XSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/03/2025	07/02/2026	07/08/2025	Expire	1	7,393,000	6279.35	419,922								1,771				0001
Purchased Call/SPX/SPXA21XSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/03/2025	07/02/2026	07/08/2025	Expire	1	3,102,000	6279.35	184,569								778				0001
Purchased Call/SPX/SPXA21YSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/15/2025	07/15/2026	07/17/2025	Expire	1	2,003,000	6243.76	33,851								7				0001
Purchased Call/SPX/SPXA21ZSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/29/2025	07/28/2026	07/31/2025	Expire	1	7,699,673	6390	306,215								125				0001
Purchased Call/SPX/SPXB05FS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/06/2025	Exercise	1	3,284,000	4742.83	60,426		95,236	95,070			95,236		(166)				0001
Purchased Call/SPX/SPXB05FS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/06/2025	Exercise	1	4,615,000	4742.83	114,914		184,600	184,284			184,600		(316)				0001
Purchased Call/SPX/SPXB05FSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2025	01/09/2025	Exercise	1	2,725,000	4697.24	99,190		166,225	164,590			166,225		(1,635)				0001
Purchased Call/SPX/SPXB05GS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2025	01/10/2025	Exercise	1	4,380,737	4757	214,160		372,087	367,367			372,087		(4,720)				0001
Purchased Call/SPX/SPXB05GSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/11/2024	01/08/2025	01/10/2025	Exercise	1	1,591,022	4764	61,686		103,873	102,667			103,873		(1,206)				0001
Purchased Call/SPX/SPXB05GSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2025	01/21/2025	Exercise	1	3,545,889	4766	127,023		220,225	214,976			220,225		(5,249)				0001
Purchased Call/SPX/SPXB05HS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/30/2024	01/24/2025	01/28/2025	Exercise	1	1,575,069	4892	71,809		122,681	118,067			122,681		(4,613)				0001
Purchased Call/SPX/SPXB05HS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/30/2024	01/29/2025	01/31/2025	Exercise	1	2,365,406	4928	86,002		145,920	139,286			145,920		(6,634)				0001
Purchased Call/SPX/SPXB05HSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/30/2024	01/29/2025	01/31/2025	Exercise	1	3,755,083	4928	168,859		300,230	287,205			300,230		(13,025)				0001
Purchased Call/SPX/SPXB05HSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/02/2024	01/31/2025	02/04/2025	Exercise	1	2,926,773	4846	143,063		226,500	214,578			226,500		(11,922)				0001
Purchased Call/SPX/SPXA216S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/20/2024	09/19/2025	09/23/2025	Exercise	1	11,626,000	5702.55	153,463		232,520	121,259			232,520		(111,261)				0001
Purchased Call/SPX/SPXA216S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/20/2024	09/19/2025	09/23/2025	Exercise	1	5,182,000	5702.55	84,467		129,550	68,312			129,550		(61,238)				0001
Purchased Call/SPX/SPXA216SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/20/2024	09/19/2025	09/23/2025	Exercise	1	3,731,000	5702.55	88,798		139,913	75,534			139,913		(64,378)				0001
Purchased Call/SPX/SPXA216SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/20/2024	09/19/2025	09/23/2025	Exercise	1	5,601,000	5702.55	160,749		257,646	141,103			257,646		(116,543)				0001
Purchased Call/SPX/SPXA216SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/20/2024	09/22/2025	09/24/2025	Exercise	1	3,755,000	5702.55	49,566		75,100	39,052			75,100		(36,048)				0001
Purchased Call/SPX/SPXA216SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/20/2024	09/22/2025	09/24/2025	Exercise	1	3,091,000	5702.55	50,383		77,275	40,633			77,275		(36,642)				0001
Purchased Call/SPX/SPXA217S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/26/2024	09/26/2025	09/30/2025	Exercise	1	2,140,000	5745.37	42,800		66,340	34,566			66,340		(31,774)				0001
Purchased Call/SPX/SPXA217S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/26/2024	09/26/2025	09/30/2025	Exercise	1	1,912,000	5745.37	98,468		176,860	103,759			176,860		(73,101)				0001
Purchased Call/SPX/SPXA218S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/07/2024	10/03/2025	10/07/2025	Exercise	1	3,065,320	5751	134,828		236,119	132,838			236,119		(103,280)				0001
Purchased Call/SPX/SPXA218SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/14/2024	10/14/2025	10/16/2025	Exercise	1	1,755,000	5859.85	48,087		75,465	37,578			75,465		(37,887)				0001
Purchased Call/SPX/SPXA218SS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/14/2024	10/10/2025	10/15/2025	Exercise	1	2,708,936	5813	120,037		193,391	99,100			193,391		(94,291)				0001
Purchased Call/SPX/SPXA219SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/17/2024	10/17/2025	10/21/2025	Exercise	1	3,629,000	5841.47	82,741		127,015	60,776			127,015		(66,239)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21AS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/01/2024	10/31/2025	11/04/2025	Exercise	1	5,413,000	5728.8	118,003		181,336	82,016			181,336		(99,320)				0001
Purchased Call/SPX/SPXA21ASF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/04/2024	11/04/2025	11/06/2025	Exercise	1	5,494,000	5712.69	140,646		219,760	100,811			219,760		(118,949)				0001
Purchased Call/SPX/SPXA21ASQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/05/2024	11/04/2025	11/06/2025	Exercise	1	2,033,718	5713	86,629		137,060	63,593			137,060		(73,467)				0001
Purchased Call/SPX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/14/2024	11/14/2025	11/18/2025	Exercise	1	4,198,000	5949.17	71,366		109,148	46,480			109,148		(62,668)				0001
Purchased Call/SPX/SPXA21BSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/14/2024	11/14/2025	11/18/2025	Exercise	1	2,253,000	5949.17	65,112		103,638	46,462			103,638		(57,176)				0001
Purchased Call/SPX/SPXA21BSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/19/2024	11/19/2025	11/21/2025	Exercise	1	2,316,000	5916.98	49,794		77,586	33,416			77,586		(44,170)				0001
Purchased Call/SPX/SPXA21BSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/21/2024	11/21/2025	11/25/2025	Exercise	1	2,402,000	5948.71	151,326		264,188	128,372			264,188		(135,816)				0001
Purchased Call/SPX/SPXA21CS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Exercise	1	5,206,000	5969.34	125,465		195,225	82,307			195,225		(112,918)				0001
Purchased Call/SPX/SPXA21CS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Exercise	1	5,229,000	5969.34	133,862		209,160	88,684			209,160		(120,476)				0001
Purchased Call/SPX/SPXA21CSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/27/2024	11/26/2025	12/01/2025	Exercise	1	4,430,000	5998.74	150,620		243,650	105,617			243,650		(138,033)				0001
Purchased Call/SPX/SPXA21CSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/27/2024	11/28/2025	12/02/2025	Exercise	1	3,233,000	5998.74	40,089		59,811	23,053			59,811		(36,758)				0001
Purchased Call/SPX/SPXA21CSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/27/2024	11/28/2025	12/02/2025	Exercise	1	3,235,000	5998.74	76,023		118,078	48,373			118,078		(69,705)				0001
Purchased Call/SPX/SPXA21CSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/27/2024	11/28/2025	12/02/2025	Exercise	1	3,600,000	5998.74	92,160		144,000	59,499			144,000		(84,501)				0001
Purchased Call/SPX/SPXB05JSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	03/07/2025	Exercise	1	2,570,000	5078.65	91,749		156,770	140,847			156,770		(15,923)				0001
Purchased Call/SPX/SPXB05KS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	03/06/2025	Exercise	1	5,787,712	5131	220,919		404,949	367,112			404,949		(37,837)				0001
Purchased Call/SPX/SPXB05KS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	03/06/2025	Exercise	1	3,509,570	5131	141,697		263,341	239,072			263,341		(24,269)				0001
Purchased Call/SPX/SPXB05KS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	03/06/2025	Exercise	1	3,145,272	5131	156,536		312,017	285,207			312,017		(26,810)				0001
Purchased Call/SPX/SPXB05KS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	03/06/2025	Exercise	1	2,488,511	5131	132,895		274,025	251,264			274,025		(22,761)				0001
Purchased Call/SPX/SPXB05KSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/11/2024	03/07/2025	03/11/2025	Exercise	1	3,043,472	5124	165,477		318,977	289,016			318,977		(29,961)				0001
Purchased Call/SPX/SPXB05LSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/25/2024	03/21/2025	03/25/2025	Exercise	1	2,361,282	5236	131,264		193,897	165,012			193,897		(28,885)				0001
Purchased Call/SPX/SPXB05MSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	06/16/2025	Exercise	1	4,846,000	5421.03	234,546		424,025	319,351			424,025		(104,674)				0001
Purchased Call/SPX/SPXB05NSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	07/10/2025	Exercise	1	8,431,722	5573	366,630		632,430	442,025			632,430		(190,405)				0001
Purchased Call/SPX/SPXB05NSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	07/10/2025	Exercise	1	2,123,256	5573	125,410		242,317	177,187			242,317		(65,130)				0001
Purchased Call/SPX/SPXB05NSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	6,106,000	5615.35	268,053		473,215	330,998			473,215		(142,217)				0001
Purchased Call/SPX/SPXB05NSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	3,428,000	5615.35	170,714		313,662	223,089			313,662		(90,573)				0001
Purchased Call/SPX/SPXB05PSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	4,795,000	5346.56	274,754		527,450	365,651			527,450		(161,799)				0001
Purchased Call/SPX/SPXB05PST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	4,030,543	5447	160,750		318,941	224,277			318,941		(94,664)				0001
Purchased Call/SPX/SPXB05PSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/06/2024	08/05/2025	08/07/2025	Exercise	1	6,622,943	5186	305,101		496,754	314,705			496,754		(182,049)				0001
Purchased Call/SPX/SPXB05PSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	08/11/2025	Exercise	1	4,733,000	5199.5	145,776		241,383	153,837			241,383		(87,546)				0001
Purchased Call/SPX/SPXB05QSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	08/12/2025	Exercise	1	4,879,000	5344.16	215,164		370,804	239,913			370,804		(130,891)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB050SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	08/12/2025	Exercise	1	2,080,000	5344.16	117,936		217,360	145,616			217,360		(71,744)				0001
Purchased Call/SPX/SPXB050SIII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2024	08/20/2025	08/22/2025	Exercise	1	2,368,718	5600	100,568		176,391	111,680			176,391		(64,711)				0001
Purchased Call/SPX/SPXB05RS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	08/26/2025	Exercise	1	6,815,000	5634.61	320,987		562,238	354,488			562,238		(207,750)				0001
Purchased Call/SPX/SPXB05RS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	08/27/2025	Exercise	1	4,005,000	5634.61	196,646		348,435	220,588			348,435		(127,847)				0001
Purchased Call/SPX/SPXB05RS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	08/27/2025	Exercise	1	2,792,000	5634.61	164,449		314,100	207,186			314,100		(106,914)				0001
Purchased Call/SPX/SPXB05RSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	09/02/2025	Exercise	1	3,818,000	5592.18	223,735		423,798	276,491			423,798		(147,307)				0001
Purchased Call/SPX/SPXB05RSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	08/29/2025	Exercise	1	3,785,375	5625	169,367		302,849	191,497			302,849		(111,352)				0001
Purchased Call/SPX/SPXB05RSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	09/03/2025	Exercise	1	1,955,000	5591.96	114,759		217,005	140,499			217,005		(76,506)				0001
Purchased Call/SPX/SPXB05LS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/14/2024	03/13/2025	03/17/2025	Exercise	1	3,708,693	5165	196,409		255,981	217,245			255,981		(38,736)				0001
Purchased Call/SPX/SPXB05LSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Exercise	1	1,786,000	5234.18	105,374		147,877	15,599			(45,749)		(2,891)	37,189			0001
Purchased Call/SPX/SPXB05MSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	06/16/2025	Exercise	1	7,791,000	5421.03	359,944		642,758	482,121			642,758		(160,636)				0001
Purchased Call/SPX/SPXB05NS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/01/2024	06/27/2025	07/01/2025	Exercise	1	3,290,076	5465	195,734		375,046	278,542			375,046		(96,504)				0001
Purchased Call/SPX/SPXB05NSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	07/10/2025	Exercise	1	4,246,512	5573	255,537		497,220	364,510			497,220		(132,710)				0001
Purchased Call/SPX/SPXB05NSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	1,995,000	5615.35	61,845		101,745	68,933			101,745		(32,812)				0001
Purchased Call/SPX/SPXB05NST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	4,111,000	5615.35	136,074		226,105	153,910			226,105		(72,195)				0001
Purchased Call/SPX/SPXB050S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2025	07/14/2025	Exercise	1	2,056,377	5634	84,308		143,811	99,191			143,811		(44,620)				0001
Purchased Call/SPX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	2,068,974	5592	119,784		215,709	152,157			215,709		(63,552)				0001
Purchased Call/SPX/SPXB050S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/16/2024	07/15/2025	07/17/2025	Exercise	1	10,626,112	5631	465,825		796,310	545,382			796,310		(250,928)				0001
Purchased Call/SPX/SPXB050SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	07/17/2025	Exercise	1	4,871,005	5631	211,363		384,926	270,755			384,926		(114,171)				0001
Purchased Call/SPX/SPXB050SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/17/2024	07/16/2025	07/18/2025	Exercise	1	3,292,643	5667	127,564		235,305	166,237			235,305		(69,068)				0001
Purchased Call/SPX/SPXB050SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2025	07/21/2025	Exercise	1	2,179,425	5588	93,756		174,720	123,415			174,720		(51,305)				0001
Purchased Call/SPX/SPXB05PS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/23/2024	07/22/2025	07/24/2025	Exercise	1	2,426,083	5564	140,427		268,577	190,217			268,577		(78,360)				0001
Purchased Call/SPX/SPXB05PS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	07/29/2025	Exercise	1	5,421,000	5399.22	261,292		466,206	317,827			466,206		(148,379)				0001
Purchased Call/SPX/SPXB05PSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	2,160,000	5346.56	107,352		195,480	132,262			195,480		(63,218)				0001
Purchased Call/SPX/SPXB05PSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/04/2025	08/06/2025	Exercise	1	2,466,000	5346.56	113,683		203,445	136,112			203,445		(67,333)				0001
Purchased Call/SPX/SPXB05PSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	2,500,026	5447	86,811		165,699	114,577			165,699		(51,122)				0001
Purchased Call/SPX/SPXB05PSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	3,142,734	5447	152,865		324,849	234,828			324,849		(90,020)				0001
Purchased Call/SPX/SPXB050SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	08/12/2025	Exercise	1	1,861,759	5319	104,178		186,900	123,525			186,900		(63,375)				0001
Purchased Call/SPX/SPXB050ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	08/26/2025	Exercise	1	2,560,000	5570.64	129,792		230,400	146,628			230,400		(83,772)				0001
Purchased Call/SPX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2025	08/25/2025	Exercise	1	2,124,681	5621	87,235		154,978	98,760			154,978		(56,218)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05QSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2025	08/25/2025	Exercise	1	2,001,023	5621	94,945		176,220	115,033			176,220		(61,187)				0001
Purchased Call/SPX/SPXB05RS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	08/26/2025	Exercise	1	3,125,000	5634.61	180,938		343,750	226,643			343,750		(117,107)				0001
Purchased Call/SPX/SPXB05RSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	09/02/2025	Exercise	1	2,851,000	5592.18	160,796		297,930	192,061			297,930		(105,869)				0001
Purchased Call/SPX/SPXA21PSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	03/31/2025	Expire	1	3,620,000	5693.31	61,902								(10)				0001
Purchased Call/SPX/SPXA21PSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,423,000	5396.52	37,072								1				0001
Purchased Call/SPX/SPXA21QS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,649,691	5397	109,056								4				0001
Purchased Call/SPX/SPXA21QSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	2,098,000	5456.9	62,730								(79)				0001
Purchased Call/SPX/SPXA21QSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	3,620,000	5456.9	116,926								(147)				0001
Purchased Call/SPX/SPXA21RS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	04/11/2025	Expire	1	1,714,073	4983	109,678								(140)				0001
Purchased Call/SPX/SPXA21RSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/10/2025	04/08/2026	04/14/2025	Expire	1	1,534,693	4983	67,532								15				0001
Purchased Call/SPX/SPXA21RSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,419,000	5363.36	43,784								12				0001
Purchased Call/SPX/SPXA21RSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	5,040,000	5363.36	118,440								33				0001
Purchased Call/SPX/SPXA21RSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	5,068,000	5363.36	174,339								48				0001
Purchased Call/SPX/SPXA21RSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	04/15/2025	Expire	1	2,707,000	5363.36	76,879								26				0001
Purchased Call/SPX/SPXA21SSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	04/18/2025	Expire	1	2,700,000	5275.7	41,310								(48)				0001
Purchased Call/SPX/SPXA21SSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	04/18/2025	Expire	1	3,917,000	5275.7	123,386								(142)				0001
Purchased Call/SPX/SPXA21SSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	04/18/2025	Expire	1	3,107,000	5275.7	107,502								(124)				0001
Purchased Call/SPX/SPXA21SSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	04/18/2025	Expire	1	5,145,000	5275.7	274,743								(317)				0001
Purchased Call/SPX/SPXA21SSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	04/23/2025	Expire	1	2,828,000	5158.2	56,843								(61)				0001
Purchased Call/SPX/SPXA211TS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	05/05/2025	Expire	1	6,699,000	5604.14	285,377								258				0001
Purchased Call/SPX/SPXA21US4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	3,216,000	5844.61	51,778								(32)				0001
Purchased Call/SPX/SPXA21US5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	4,124,000	5844.61	87,016								(55)				0001
Purchased Call/SPX/SPXA21USL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	05/27/2025	Expire	1	2,153,000	5842.01	40,261								106				0001
Purchased Call/SPX/SPXA21VS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/27/2025	05/22/2026	05/29/2025	Expire	1	4,334,707	5803	185,390								(109)				0001
Purchased Call/SPX/SPXA21VSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	06/04/2025	Expire	1	6,757,081	5912	230,429								(112)				0001
Purchased Call/SPX/SPXA21VSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	06/04/2025	Expire	1	7,247,732	5912	291,543								(142)				0001
Purchased Call/SPX/SPXA21VSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	06/13/2025	Expire	1	4,701,764	6036	184,966								(59)				0001
Purchased Call/SPX/SPXA21WS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/12/2025	06/12/2026	06/16/2025	Expire	1	4,212,000	6045.26	90,137								196				0001
Purchased Call/SPX/SPX9152QR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire	1	1,398,314	6080	67,505								(111)				0001
Purchased Call/SPX/SPX9152QY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/11/2025	02/10/2026	02/13/2025	Expire	1	4,628,694	6066	187,423								(401)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX153$O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/11/2025	02/10/2026	02/13/2025	Expire	1	2,651,034	6066	136,978								(293)				0001
Purchased Call/SPX/SPX153$1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/11/2025	02/10/2026	02/13/2025	Expire	1	6,375,828	6066	349,542								(748)				0001
Purchased Call/SPX/SPX153$5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/12/2025	02/06/2026	02/14/2025	Expire	1	2,121,931	6063	106,943								(238)				0001
Purchased Call/SPX/SPX153$K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/14/2025	02/13/2026	02/19/2025	Expire	1	17,964,000	6114.63	831,733								(917)				0001
Purchased Call/SPX/SPX153$V	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/18/2025	02/12/2026	02/20/2025	Expire	1	1,810,001	6054	102,213								(218)				0001
Purchased Call/SPX/SPX154$1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/20/2026	02/24/2025	Expire	1	4,865,000	6117.52	230,601								(282)				0001
Purchased Call/SPX/SPX154$4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/20/2025	02/20/2026	02/24/2025	Expire	1	2,593,000	6117.52	149,616								(183)				0001
Purchased Call/SPX/SPX154$P	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,619,107	6119	105,566								(129)				0001
Purchased Call/SPX/SPX155$8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/26/2025	02/25/2026	02/28/2025	Expire	1	2,262,995	5955	138,050								(264)				0001
Purchased Call/SPX/SPX155$C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2025	02/27/2026	03/03/2025	Expire	1	3,446,000	5861.57	192,287								(194)				0001
Purchased Call/SPX/SPX155$X	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/05/2025	03/05/2026	03/07/2025	Expire	1	2,092,000	5842.63	126,357								(226)				0001
Purchased Call/SPX/SPX155$Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/06/2025	03/06/2026	03/10/2025	Expire	1	3,813,000	5738.52	166,247								(132)				0001
Purchased Call/SPX/SPX156$3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/06/2025	03/06/2026	03/10/2025	Expire	1	2,464,000	5738.52	135,520								(108)				0001
Purchased Call/SPX/SPX156$D	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire	1	4,395,000	5770.2	222,387								(176)				0001
Purchased Call/SPX/SPX156$I	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire	1	3,792,000	5770.2	226,762								(180)				0001
Purchased Call/SPX/SPX156$Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/17/2025	03/13/2026	03/19/2025	Expire	1	1,661,978	5522	99,995								(167)				0001
Purchased Call/SPX/SPX157$6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/20/2025	03/19/2026	03/24/2025	Expire	1	3,393,823	5675	179,765								(71)				0001
Purchased Call/SPX/SPX157$7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/20/2025	03/19/2026	03/24/2025	Expire	1	1,719,613	5675	92,936								(37)				0001
Purchased Call/SPX/SPX157$A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/25/2025	03/20/2026	03/27/2025	Expire	1	1,745,608	5668	93,001								(146)				0001
Purchased Call/SPX/SPX157$J	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/26/2025	03/25/2026	03/28/2025	Expire	1	3,991,665	5777	144,454								(215)				0001
Purchased Call/SPX/SPX157$N	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/27/2025	03/27/2026	03/31/2025	Expire	1	2,674,000	5693.31	144,663								(23)				0001
Purchased Call/SPX/SPX157$U	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	5,559,000	5580.94	313,528								(48)				0001
Purchased Call/SPX/SPX158$0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	6,404,974	5693	246,499								(38)				0001
Purchased Call/SPX/SPXB05H6Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEB1BXP4R0TD8PU41	02/05/2024	02/05/2025	02/07/2025	Exercise	1	2,108,000	4942.81	123,107		242,420	230,583			242,420		(11,837)				0001
Purchased Call/SPX/SPXB051$3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEB1BXP4R0TD8PU41	02/06/2024	02/06/2025	02/10/2025	Exercise	1	3,692,000	4954.23	182,016		332,280	314,278			332,280		(18,002)				0001
Purchased Call/SPX/SPXB051$9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEB1BXP4R0TD8PU41	02/07/2024	02/07/2025	02/11/2025	Exercise	1	2,744,000	4995.06	135,005		248,332	234,609			248,332		(13,723)				0001
Purchased Call/SPX/SPXB051$A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEB1BXP4R0TD8PU41	02/07/2024	02/07/2025	02/11/2025	Exercise	1	2,026,000	4995.06	111,025		213,743	202,458			213,743		(11,285)				0001
Purchased Call/SPX/SPXB051$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEB1BXP4R0TD8PU41	02/07/2024	02/06/2025	02/10/2025	Exercise	1	1,766,904	4949	104,108		192,423	182,098			192,423		(10,325)				0001
Purchased Call/SPX/SPXB051$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEB1BXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise	1	4,766,000	4997.91	61,481		95,320	89,019			95,320		(6,301)				0001
Purchased Call/SPX/SPXB051$O	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEB1BXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise	1	2,049,000	4997.91	60,855		100,401	94,164			100,401		(6,237)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB051SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise	1	2,303,000	4997.91	79,684		134,726	126,558			134,726		(8,167)				0001
Purchased Call/SPX/SPXB05JS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/12/2024	02/07/2025	02/11/2025	Exercise	1	2,161,442	5027	79,352		134,589	126,410			134,589		(8,178)				0001
Purchased Call/SPX/SPXB05JSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	03/07/2025	Exercise	1	5,886,000	5078.65	144,207		235,440	210,412			235,440		(25,028)				0001
Purchased Call/SPX/SPXB05KS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	03/06/2025	Exercise	1	3,678,891	5131	128,042		230,155	208,225			230,155		(21,930)				0001
Purchased Call/SPX/SPXB05KS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	03/10/2025	Exercise	1	3,865,000	5104.76	127,545		216,440	193,953			216,440		(22,487)				0001
Purchased Call/SPX/SPXB05KSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/06/2024	03/04/2025	03/06/2025	Exercise	1	3,504,880	5132	185,817		368,135	336,222			368,135		(31,913)				0001
Purchased Call/SPX/SPXB05KSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/06/2024	03/05/2025	03/07/2025	Exercise	1	1,950,202	5079	89,188		156,671	141,150			156,671		(15,522)				0001
Purchased Call/SPX/SPXB05KSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/06/2024	03/05/2025	03/07/2025	Exercise	1	2,473,303	5079	138,785		259,571	235,417			259,571		(24,153)				0001
Purchased Call/SPX/SPXB05KSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/12/2024	03/07/2025	03/11/2025	Exercise	1	1,974,579	5129	83,449		142,065	126,914			142,065		(15,151)				0001
Purchased Call/SPX/SPXB05KSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/12/2024	03/11/2025	03/13/2025	Exercise	1	3,429,020	5118	151,534		257,279	228,396			257,279		(28,884)				0001
Purchased Call/SPX/SPXB05MS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2025	04/04/2025	Exercise	1	4,783,000	5205.81	167,405		286,980	245,013			286,980		(41,967)				0001
Purchased Call/SPX/SPXB05NS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2025	07/14/2025	Exercise	1	2,090,181	5634	111,734		224,084	165,113			224,084		(58,971)				0001
Purchased Call/SPX/SPXB05NSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	3,453,000	5615.35	186,807		355,659	256,547			355,659		(99,112)				0001
Purchased Call/SPX/SPXB05NSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/14/2025	07/16/2025	Exercise	1	2,583,000	5615.35	110,552		193,725	134,642			193,725		(59,083)				0001
Purchased Call/SPX/SPXB05OSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/18/2024	07/16/2025	07/18/2025	Exercise	1	1,421,459	5663	56,553		114,456	83,580			114,456		(30,876)				0001
Purchased Call/SPX/SPXB05PS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/23/2024	07/22/2025	07/24/2025	Exercise	1	2,064,396	5564	124,337		243,006	164,929			229,115		(65,907)	5,943			0001
Purchased Call/SPX/SPXB05PSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2025	07/28/2025	Exercise	1	4,319,995	5427	198,371		347,850	235,440			347,850		(112,410)				0001
Purchased Call/SPX/SPXB05PSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	8,736,000	5346.56	212,285		349,440	224,428			349,440		(125,012)				0001
Purchased Call/SPX/SPXA21CSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Exercise	1	3,482,000	6032.38	79,041		121,870	49,196			121,870		(72,674)				0001
Purchased Call/SPX/SPXA21CSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Exercise	1	5,829,000	6032.38	149,222		233,160	95,958			233,160		(137,202)				0001
Purchased Call/SPX/SPXA21CSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Exercise	1	2,517,000	6032.38	92,626		151,020	65,856			151,020		(85,164)				0001
Purchased Call/SPX/SPXA21DS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	12/03/2025	Exercise	1	4,330,000	6032.38	58,022		86,600	33,213			86,600		(53,387)				0001
Purchased Call/SPX/SPXA21DS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	12/03/2025	Exercise	1	2,586,000	6032.38	55,082		84,045	33,364			84,045		(50,681)				0001
Purchased Call/SPX/SPXA21DST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,029,087	6075	87,989		147,293	64,682			147,293		(82,612)				0001
Purchased Call/SPX/SPXA21DSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	12/09/2025	Exercise	1	3,432,437	6075	185,021		332,785	159,071			332,785		(173,714)				0001
Purchased Call/SPX/SPXA21DSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	12/09/2025	Exercise	1	1,676,730	6075	93,401		170,015	82,322			170,015		(87,693)				0001
Purchased Call/SPX/SPXA21ES6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/10/2024	12/09/2025	12/11/2025	Exercise	1	3,026,425	6053	106,720		174,501	73,677			174,501		(100,824)				0001
Purchased Call/SPX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	12/16/2025	Exercise	1	4,301,000	6051.09	39,139		58,063	20,555			58,063		(37,508)				0001
Purchased Call/SPX/SPXA21ES9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	12/16/2025	Exercise	1	9,939,000	6051.09	132,189		198,780	72,099			198,780		(126,681)				0001
Purchased Call/SPX/SPXA21ESA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	12/16/2025	Exercise	1	2,858,000	6051.09	51,444		78,595	29,295			78,595		(49,301)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21ESN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	12/19/2025	Exercise	1	7,882,685	6054	387,150		757,763	383,446			757,763		(374,316)				0001
Purchased Call/SPX/SPXA21ESS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	12/23/2025	Exercise	1	2,071,000	5867.08	32,101		48,669	17,368			48,669		(31,300)				0001
Purchased Call/SPX/SPXA21FS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	3,719,000	5930.85	82,562		126,446	45,719			126,446		(80,727)				0001
Purchased Call/SPX/SPXA21FSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	5,662,000	5930.85	348,779		645,468	304,439			645,468		(341,029)				0001
Purchased Call/SPX/SPXA21GSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	4,886,000	6037.59	309,772		598,535	290,479			598,535		(308,056)				0001
Purchased Call/SPX/SPXA21GSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	4,261,000	6037.59	273,556		532,625	260,584			532,625		(272,041)				0001
Purchased Call/SPX/SPXA21GSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,673,000	5970.84	131,493		211,198	80,069			211,198		(131,128)				0001
Purchased Call/SPX/SPXA21GSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	2,703,000	5970.84	100,281		162,180	62,177			162,180		(100,003)				0001
Purchased Call/SPX/SPXA21GSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	5,454,000	5970.84	256,883		436,320	180,150			436,320		(256,170)				0001
Purchased Call/SPX/SPXA21HS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	2,725,000	5970.84	175,763		340,625	165,351			340,625		(175,274)				0001
Purchased Call/SPX/SPXA21HSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,516,000	5970.84	148,947		274,244	125,707			274,244		(148,537)				0001
Purchased Call/SPX/SPXA21HSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,738,000	5970.84	169,208		318,977	150,235			318,977		(168,742)				0001
Purchased Call/SPX/SPXA21HSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/30/2024	12/26/2025	12/30/2025	Exercise	1	3,027,216	5971	158,372		292,033	133,661			292,033		(158,372)				0001
Purchased Call/SPX/SPXB05RSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Exercise	1	7,270,000	5648.4	351,141		617,950	383,204			617,950		(234,746)				0001
Purchased Call/SPX/SPXB05SSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Exercise	1	2,042,000	5408.42	66,773		110,268	64,281			110,268		(45,987)				0001
Purchased Call/SPX/SPXB05SSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Exercise	1	3,553,000	5408.42	211,759		397,936	252,097			397,936		(145,839)				0001
Purchased Call/SPX/SPXB05TS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	09/15/2025	Exercise	1	4,316,000	5554.13	186,883		323,700	193,448			323,700		(130,252)				0001
Purchased Call/SPX/SPXB05USB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Exercise	1	1,839,792	5714	92,163		170,337	103,519			170,337		(66,818)				0001
Purchased Call/SPX/SPXB05USN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/23/2024	09/23/2025	09/25/2025	Exercise	1	2,162,000	5718.57	85,831		144,854	82,195			144,854		(62,659)				0001
Purchased Call/SPX/SPXB05UST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	09/25/2025	Exercise	1	4,895,096	5719	252,220		454,539	269,903			454,539		(184,636)				0001
Purchased Call/SPX/SPXB05USU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	09/25/2025	Exercise	1	1,349,583	5719	75,841		142,072	86,553			142,072		(55,519)				0001
Purchased Call/SPX/SPXB05USY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	09/29/2025	Exercise	1	9,484,000	5722.26	444,800		782,430	455,263			782,430		(327,167)				0001
Purchased Call/SPX/SPXB05VS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	09/29/2025	Exercise	1	5,027,000	5722.26	298,101		578,105	358,841			578,105		(219,264)				0001
Purchased Call/SPX/SPXB05VSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	10/07/2025	Exercise	1	6,075,000	5699.94	291,600		501,188	279,055			501,188		(222,133)				0001
Purchased Call/SPX/SPXB05VSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Exercise	1	3,970,000	5751.07	244,155		456,550	270,043			456,550		(186,507)				0001
Purchased Call/SPX/SPXB05YS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	2,846,000	5864.67	173,891		334,405	194,809			334,405		(139,596)				0001
Purchased Call/SPX/SPXB05YSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	10/22/2025	Exercise	1	2,398,000	5864.67	91,364		149,875	76,381			149,875		(73,494)				0001
Purchased Call/SPX/SPXB05ZS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2025	10/27/2025	Exercise	1	3,408,883	5797	126,932		202,269	98,256			202,269		(104,013)				0001
Purchased Call/SPX/SPXB05ZS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2025	10/27/2025	Exercise	1	4,475,608	5797	237,907		412,244	217,292			412,244		(194,952)				0001
Purchased Call/SPX/SPXB05ZSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	11/03/2025	Exercise	1	2,765,000	5813.67	37,051		55,300	24,475			55,300		(30,825)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB210S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	6,636,000	6449.8	311,892								1,285				0001
Purchased Call/SPX/SPXB210SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	5,051,930	6469	168,204								693				0001
Purchased Call/SPX/SPXB210SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	4,637,943	6469	195,010								804				0001
Purchased Call/SPX/SPXB211SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	09/17/2025	Expire	1	6,347,000	6615.28	165,657								189				0001
Purchased Call/SPX/SPXB212S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	09/29/2025	Expire	1	2,978,000	6604.72	61,645								331				0001
Purchased Call/SPX/SPXB212SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	10/02/2025	Expire	1	4,202,000	6688.46	162,617								222				0001
Purchased Call/SPX/SPXB212SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	10/02/2025	Expire	1	5,535,466	6661	187,690								256				0001
Purchased Call/SPX/SPXB212SS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	10/02/2025	Expire	1	4,642,863	6661	175,435								240				0001
Purchased Call/SPX/SPXB05RSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	08/29/2025	Exercise	1	2,879,639	5624	111,887		192,513	118,951			192,513		(73,561)				0001
Purchased Call/SPX/SPXB05RSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	08/29/2025	Exercise	1	1,952,153	5626	104,416		199,871	131,222			199,871		(68,649)				0001
Purchased Call/SPX/SPXB05SS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2025	09/02/2025	Exercise	1	3,785,906	5592	208,435		378,443	239,292			378,443		(139,151)				0001
Purchased Call/SPX/SPXB05SSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/04/2024	09/02/2025	09/04/2025	Exercise	1	2,400,570	5648	97,725		192,526	126,474			192,526		(66,052)				0001
Purchased Call/SPX/SPXB05TS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	09/15/2025	Exercise	1	5,762,000	5554.13	270,238		475,365	287,017			475,365		(188,348)				0001
Purchased Call/SPX/SPXB05TS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	09/15/2025	Exercise	1	3,218,000	5554.13	185,357		349,153	219,965			349,153		(129,188)				0001
Purchased Call/SPX/SPXB05TSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	09/23/2025	Exercise	1	3,519,000	5713.64	204,454		394,128	246,310			394,128		(147,818)				0001
Purchased Call/SPX/SPXB05US5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Exercise	1	4,137,000	5702.55	193,612		341,303	200,934			341,303		(140,368)				0001
Purchased Call/SPX/SPXB05US7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Exercise	1	7,568,000	5702.55	378,400		681,120	406,780			681,120		(274,340)				0001
Purchased Call/SPX/SPXB05US9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Exercise	1	5,118,000	5702.55	304,009		596,247	375,840			596,247		(220,407)				0001
Purchased Call/SPX/SPXB05USS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	09/25/2025	Exercise	1	8,120,369	5719	375,860		653,202	378,056			653,202		(275,146)				0001
Purchased Call/SPX/SPXB05USW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	09/29/2025	Exercise	1	5,839,000	5722.26	254,580		437,925	250,672			437,925		(187,253)				0001
Purchased Call/SPX/SPXB05VS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	09/29/2025	Exercise	1	3,585,000	5722.26	215,459		421,238	262,760			421,238		(158,478)				0001
Purchased Call/SPX/SPXB05VSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	10/06/2025	Exercise	1	2,164,000	5709.54	34,191		51,936	26,128			51,936		(25,808)				0001
Purchased Call/SPX/SPXB05VS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/02/2024	10/01/2025	10/03/2025	Exercise	1	2,449,054	5709	97,906		161,304	87,469			161,304		(73,835)				0001
Purchased Call/SPX/SPXB05VSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/02/2024	10/01/2025	10/03/2025	Exercise	1	1,501,401	5709	64,285		107,304	58,823			107,304		(48,480)				0001
Purchased Call/SPX/SPXB05VSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	10/07/2025	Exercise	1	3,697,000	5699.94	143,074		234,760	125,770			234,760		(108,990)				0001
Purchased Call/SPX/SPXB05WS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	10/08/2025	Exercise	1	2,834,000	5751.07	120,728		199,797	107,338			199,797		(92,459)				0001
Purchased Call/SPX/SPXB05WSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	5,039,000	5815.03	106,323		163,768	80,249			163,768		(83,518)				0001
Purchased Call/SPX/SPXB05WSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	5,855,000	5815.03	160,427		251,765	125,747			251,765		(126,018)				0001
Purchased Call/SPX/SPXB05WSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	10/15/2025	Exercise	1	2,571,000	5815.03	43,193		65,561	31,555			65,561		(34,005)				0001
Purchased Call/SPX/SPXB05XSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	10/14/2025	Exercise	1	2,426,865	5792	129,827		225,842	123,938			225,842		(101,903)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05XSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2024	10/10/2025	10/15/2025	Exercise	1	1,802,659	5815	83,185		143,219	77,694			143,219		(65,526)				0001
Purchased Call/SPX/SPXB05YS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	2,231,000	5864.67	103,965		178,480	95,020			178,480		(83,460)				0001
Purchased Call/SPX/SPXB05YS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	1,964,000	5864.67	106,056		191,490	106,351			191,490		(85,139)				0001
Purchased Call/SPX/SPXA211IS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	06/17/2025	Expire	1	10,090,000	5976.97	466,158						1,025						0001
Purchased Call/SPX/SPXA211ISA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	06/20/2025	Expire	1	2,327,000	5982.72	54,917						58						0001
Purchased Call/SPX/SPXA211ISE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/17/2025	06/16/2026	06/20/2025	Expire	1	13,658,961	6033	568,309						593						0001
Purchased Call/SPX/SPXA211ISS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	06/27/2025	Expire	1	3,853,000	6092.16	218,850						(21)						0001
Purchased Call/SPX/SPXA211ISZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	2,961,000	6173.07	95,048						250						0001
Purchased Call/SPX/SPXA21XS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	7,551,000	6173.07	300,530						789						0001
Purchased Call/SPX/SPXA21XS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	4,650,000	6173.07	278,070						730						0001
Purchased Call/SPX/SPXA21XS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,450,000	6279.35	147,735						623						0001
Purchased Call/SPX/SPXA21YS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/08/2025	07/02/2026	07/10/2025	Expire	1	1,896,364	6279	75,941						4						0001
Purchased Call/SPX/SPXA21YS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/08/2025	07/07/2026	07/10/2025	Expire	1	8,491,463	6230	360,336						33						0001
Purchased Call/SPX/SPXA212S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,861,000	6296.79	232,432						759						0001
Purchased Call/SPX/SPXB05FS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/06/2025	Exercise	1	1,988,000	4742.83	26,838		41,748	41,674			41,748		(74)				0001
Purchased Call/SPX/SPXB05FS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/06/2025	Exercise	1	2,994,000	4742.83	67,664		107,784	107,598			107,784		(186)				0001
Purchased Call/SPX/SPXB05FS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/06/2025	Exercise	1	3,521,000	4742.83	124,291		207,739	207,398			207,739		(341)				0001
Purchased Call/SPX/SPXB05FSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/05/2024	01/02/2025	01/06/2025	Exercise	1	3,315,238	4743	142,358		257,929	257,532			257,929		(397)				0001
Purchased Call/SPX/SPXB05FSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/05/2024	01/02/2025	01/06/2025	Exercise	1	2,148,502	4743	125,096		257,756	257,407			257,756		(348)				0001
Purchased Call/SPX/SPXB05FSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	01/07/2025	Exercise	1	3,481,559	4705	160,513		281,940	281,048			281,940		(892)				0001
Purchased Call/SPX/SPXB05FSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	01/07/2025	Exercise	1	2,527,199	4689	106,048		173,020	172,429			173,020		(591)				0001
Purchased Call/SPX/SPXB05FSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	01/07/2025	Exercise	1	4,585,529	4689	230,671		390,224	388,939			390,224		(1,285)				0001
Purchased Call/SPX/SPXB05GSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/11/2024	01/03/2025	01/07/2025	Exercise	1	1,563,221	4694	63,989		101,564	101,201			101,564		(363)				0001
Purchased Call/SPX/SPXB05GSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2024	01/17/2025	01/22/2025	Exercise	1	3,307,000	4739.21	117,068		195,113	189,967			195,113		(5,146)				0001
Purchased Call/SPX/SPXB05GST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2025	01/21/2025	Exercise	1	5,676,282	4766	249,705		453,773	443,455			453,773		(10,318)				0001
Purchased Call/SPX/SPXB05GSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2025	01/21/2025	Exercise	1	4,551,511	4766	210,635		388,685	379,981			388,685		(8,704)				0001
Purchased Call/SPX/SPXB05HSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	02/04/2025	Exercise	1	3,490,000	4906.19	86,552		139,600	132,407			139,600		(7,193)				0001
Purchased Call/SPX/SPXB051S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/06/2024	02/05/2025	02/07/2025	Exercise	1	2,224,265	4943	116,991		217,351	206,071			217,351		(11,280)				0001
Purchased Call/SPX/SPXA211S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	3,567,000	5942.47	136,259						(370)						0001
Purchased Call/SPX/SPXA211SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	01/08/2025	Expire	1	1,812,453	5942	71,919						(198)						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21SII	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/08/2025	01/08/2026	01/10/2025	Expire	1	2,469,000	5918.25	91,106								(240)				0001
Purchased Call/SPX/SPXA21JS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/08/2025	01/07/2026	01/10/2025	Expire	1	3,102,241	5909	167,344								(444)				0001
Purchased Call/SPX/SPXA21JS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	2,686,000	5827.04	42,170								(106)				0001
Purchased Call/SPX/SPXA21JS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	5,880,000	5827.04	149,352								(374)				0001
Purchased Call/SPX/SPXA21KSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/17/2025	01/16/2026	01/22/2025	Expire	1	5,875,000	5996.66	226,188								(492)				0001
Purchased Call/SPX/SPXA21KSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/22/2025	01/22/2026	01/24/2025	Expire	1	9,902,000	6086.37	481,237								(1,166)				0001
Purchased Call/SPX/SPXA21KSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/24/2025	01/23/2026	01/28/2025	Expire	1	4,170,000	6101.24	159,294								(331)				0001
Purchased Call/SPX/SPXA21LSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/29/2025	01/28/2026	01/31/2025	Expire	1	1,783,904	6068	92,201								(216)				0001
Purchased Call/SPX/SPXA21LSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/30/2025	01/30/2026	02/03/2025	Expire	1	3,285,000	6071.17	57,159								(106)				0001
Purchased Call/SPX/SPXA21LSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/30/2025	01/30/2026	02/03/2025	Expire	1	5,487,000	6071.17	206,311								(384)				0001
Purchased Call/SPX/SPXA21LSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/31/2025	01/30/2026	02/04/2025	Expire	1	8,913,000	6040.53	117,652								(219)				0001
Purchased Call/SPX/SPXA21MS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/05/2025	02/05/2026	02/07/2025	Expire	1	3,323,000	6061.48	137,905								(305)				0001
Purchased Call/SPX/SPXA21MS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/06/2025	02/06/2026	02/10/2025	Expire	1	2,951,000	6083.57	75,546								(124)				0001
Purchased Call/SPX/SPXA21MSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/14/2025	02/13/2026	02/19/2025	Expire	1	5,409,000	6114.63	121,703								(134)				0001
Purchased Call/SPX/SPXA21MSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/19/2025	02/19/2026	02/21/2025	Expire	1	4,005,000	6144.15	151,790								(304)				0001
Purchased Call/SPX/SPXA21MSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/19/2025	02/19/2026	02/21/2025	Expire	1	9,592,000	6144.15	446,987								(894)				0001
Purchased Call/SPX/SPXA21NSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/25/2025	02/25/2026	02/27/2025	Expire	1	6,984,000	5955.25	177,394								(339)				0001
Purchased Call/SPX/SPXA210S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/28/2025	02/27/2026	03/04/2025	Expire	1	5,573,000	5954.5	210,102								(212)				0001
Purchased Call/SPX/SPXA210S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/28/2025	03/02/2026	03/04/2025	Expire	1	3,716,000	5954.5	80,637								(74)				0001
Purchased Call/SPX/SPXA210SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/03/2025	02/27/2026	03/05/2025	Expire	1	5,067,280	5955	199,653								(377)				0001
Purchased Call/SPX/SPXA210SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/03/2025	02/27/2026	03/05/2025	Expire	1	2,149,575	5955	110,517								(209)				0001
Purchased Call/SPX/SPXA210ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/04/2025	03/03/2026	03/06/2025	Expire	1	6,487,339	5950	260,426								(474)				0001
Purchased Call/SPX/SPXA21PSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/26/2025	03/26/2026	03/28/2025	Expire	1	4,019,000	5712.2	50,639								(75)				0001
Purchased Call/SPX/SPXB05PSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	4,146,000	5346.56	195,277		352,410	237,414			352,410		(114,996)				0001
Purchased Call/SPX/SPXB05PSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	08/11/2025	Exercise	1	4,146,000	5199.5	184,912		321,315	210,266			321,315		(111,049)				0001
Purchased Call/SPX/SPXB05PSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	08/11/2025	Exercise	1	8,015,000	5199.5	377,507		661,238	434,526			661,238		(226,712)				0001
Purchased Call/SPX/SPXB05QS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	08/12/2025	Exercise	1	2,946,000	5319.31	127,267		218,004	140,798			218,004		(77,206)				0001
Purchased Call/SPX/SPXB05QSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	08/12/2025	Exercise	1	3,698,000	5344.16	218,552		410,478	277,526			410,478		(132,952)				0001
Purchased Call/SPX/SPXB05QSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/09/2024	08/11/2025	08/13/2025	Exercise	1	4,687,000	5344.16	269,971		501,509	336,403			501,509		(165,106)				0001
Purchased Call/SPX/SPXB05QSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/19/2024	08/15/2025	08/19/2025	Exercise	1	2,116,169	5554	120,724		216,789	140,790			216,789		(75,999)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05RS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/22/2024	08/21/2025	08/25/2025	Exercise	1	2,608,074	5621	140,007		274,688	184,461			274,688		(90,227)				0001
Purchased Call/SPX/SPXB05RS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/23/2024	08/22/2025	08/26/2025	Exercise	1	6,144,000	5634.61	296,141		522,240	330,571			522,240		(191,669)				0001
Purchased Call/SPX/SPXB05RS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/23/2024	08/25/2025	08/27/2025	Exercise	1	3,294,000	5634.61	187,429		352,458	230,604			352,458		(121,854)				0001
Purchased Call/SPX/SPXB05RSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/27/2024	08/26/2025	08/28/2025	Exercise	1	4,881,034	5617	214,878		365,853	225,173			365,853		(140,680)				0001
Purchased Call/SPX/SPXB05RSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/28/2024	08/27/2025	08/29/2025	Exercise	1	2,192,613	5622	113,459		212,940	138,346			212,940		(74,594)				0001
Purchased Call/SPX/SPXB05RSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Exercise	1	2,946,000	5648.4	165,860		309,330	198,449			309,330		(110,881)				0001
Purchased Call/SPX/SPXB05SS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/30/2024	08/27/2025	08/29/2025	Exercise	1	1,524,592	5626	71,574		128,182	80,466			128,182		(47,716)				0001
Purchased Call/SPX/SPXB05SSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/06/2024	09/05/2025	09/09/2025	Exercise	1	4,000,979	5503	174,676		332,965	213,118			332,965		(119,847)				0001
Purchased Call/SPX/SPXB05TSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/16/2024	09/12/2025	09/16/2025	Exercise	1	2,885,826	5625	134,211		233,928	138,971			233,928		(94,957)				0001
Purchased Call/SPX/SPXB05TSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/16/2024	09/12/2025	09/16/2025	Exercise	1	2,056,841	5620	107,410		192,882	116,887			192,882		(75,995)				0001
Purchased Call/SPX/SPXB05TSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/17/2024	09/16/2025	09/18/2025	Exercise	1	3,841,767	5633	167,063		288,486	169,419			288,486		(119,067)				0001
Purchased Call/SPX/SPXB05TSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/17/2024	09/16/2025	09/18/2025	Exercise	1	5,334,536	5633	272,225		493,386	299,369			493,386		(194,016)				0001
Purchased Call/SPX/SPXB05TSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/18/2024	09/18/2025	09/22/2025	Exercise	1	2,506,000	5618.26	149,608		288,190	181,033			288,190		(107,157)				0001
Purchased Call/SPX/SPXB05TSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/19/2024	09/19/2025	09/23/2025	Exercise	1	4,311,000	5713.64	206,928		366,435	216,828			366,435		(149,607)				0001
Purchased Call/SPX/SPXB05US6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Exercise	1	5,742,000	5702.55	275,042		488,070	288,665			488,070		(199,405)				0001
Purchased Call/SPX/SPXB05US8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Exercise	1	5,604,000	5702.55	321,109		616,440	383,636			616,440		(232,804)				0001
Purchased Call/SPX/SPXB05USR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/24/2024	09/23/2025	09/25/2025	Exercise	1	3,471,172	5719	148,982		253,725	144,664			253,725		(109,061)				0001
Purchased Call/SPX/SPXB05VS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/25/2024	09/25/2025	09/29/2025	Exercise	1	5,326,000	5722.26	306,778		585,860	360,214			585,860		(225,646)				0001
Purchased Call/SPX/SPXB212SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/02/2025	10/02/2026	10/06/2025	Expire	1	4,428,000	6715.35	202,360						1,129						0001
Purchased Call/SPX/SPXB213S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	10/09/2025	Expire	1	6,211,000	6714.59	219,248						323						0001
Purchased Call/SPX/SPXB213SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/14/2025	10/13/2026	10/16/2025	Expire	1	14,420,778	6655	610,877						964						0001
Purchased Call/SPX/SPXB213SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	10/17/2025	Expire	1	3,807,000	6671.06	94,794						151						0001
Purchased Call/SPX/SPXB214S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/16/2025	10/16/2026	10/20/2025	Expire	1	2,254,000	6629.07	18,483						111						0001
Purchased Call/SPX/SPXB214SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/22/2025	10/16/2026	10/24/2025	Expire	1	2,152,475	6664	86,968						149						0001
Purchased Call/SPX/SPXB214SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	10/31/2025	Expire	1	2,852,000	6890.59	49,625						90						0001
Purchased Call/SPX/SPXB214SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/31/2025	11/02/2026	11/04/2025	Expire	1	5,446,000	6840.2	70,253						452						0001
Purchased Call/SPX/SPXB215S0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/05/2025	11/05/2026	11/07/2025	Expire	1	7,336,000	6796.29	181,199						346						0001
Purchased Call/SPX/SPXB215SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	11/24/2025	Expire	1	2,306,000	6538.76	135,593						958						0001
Purchased Call/SPX/SPXB215SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	11/24/2025	Expire	1	2,219,000	6538.76	134,250						949						0001
Purchased Call/SPX/SPXB215SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/20/2025	11/19/2026	11/24/2025	Expire	1	1,891,403	6637	99,847						707						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB216B4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	11/25/2025	Expire	1	4,768,000	6602.99	302,768								2,153				0001
Purchased Call/SPX/SPXB216BH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	11/28/2025	Expire	1	6,926,389	6705	301,460								1,422				0001
Purchased Call/SPX/SPXB217B0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	3,135,000	6857.12	70,224								526				0001
Purchased Call/SPX/SPXB217B2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	2,860,000	6857.12	84,084								630				0001
Purchased Call/SPX/SPXB217B3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	2,181,000	6857.12	73,500								551				0001
Purchased Call/SPX/SPXB217B9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	2,724,000	6857.12	169,705								1,271				0001
Purchased Call/SPX/SPXB217BL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	12/10/2025	Expire	1	4,834,000	6846.51	289,073								478				0001
Purchased Call/SPX/SPXB217BP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	12/10/2025	Expire	1	3,249,000	6846.51	80,250								193				0001
Purchased Call/SPX/SPXB218BQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/24/2025	12/24/2026	12/29/2025	Expire	1	2,147,000	6932.05	82,445								894				0001
Purchased Call/SPX/SPXB218BS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	01/02/2026	Expire	1	2,200,000	6896.24	38,500								105				0001
Purchased Call/SPX/SPXB218BY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	01/05/2026	Expire	1	3,016,000	6845.5	39,208												0001
Purchased Call/SPX/SPXC050S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	11/05/2025	Exercise	1	2,645,000	5728.8	118,496		198,375	98,486			198,375		(99,889)				0001
Purchased Call/SPX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Exercise	1	1,894,209	5705	72,874		115,869	54,533			115,869		(61,336)				0001
Purchased Call/SPX/SPXB051SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2024	02/05/2025	02/07/2025	Exercise	1	1,828,840	4943	81,200		136,161	128,310			136,161		(7,851)				0001
Purchased Call/SPX/SPXB051SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise	1	5,243,000	4997.91	117,443		188,748	176,711			188,748		(12,037)				0001
Purchased Call/SPX/SPXB051SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise	1	3,105,000	4997.91	76,694		124,200	116,339			124,200		(7,861)				0001
Purchased Call/SPX/SPXB051SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/08/2024	02/06/2025	02/10/2025	Exercise	1	2,134,814	4953	96,229		163,781	154,158			163,781		(9,623)				0001
Purchased Call/SPX/SPXB051SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise	1	2,008,014	4995	72,191		123,013	115,614			123,013		(7,399)				0001
Purchased Call/SPX/SPXB05JST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/04/2024	02/28/2025	03/04/2025	Exercise	1	2,436,804	5087	123,802		212,677	192,675			212,677		(20,001)				0001
Purchased Call/SPX/SPXB05JSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2024	02/28/2025	03/04/2025	Exercise	1	1,561,672	5137	61,618		114,913	104,930			114,913		(9,983)				0001
Purchased Call/SPX/SPXB05KST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2025	03/14/2025	Exercise	1	4,663,000	5175.27	243,875		382,058	335,029			382,058		(47,028)				0001
Purchased Call/SPX/SPXB05LSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Exercise	1	3,584,000	5234.18	124,365		215,040	36,140			(13,815)		(5,253)	73,221			0001
Purchased Call/SPX/SPXB05MSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2024	05/02/2025	05/06/2025	Exercise	1	4,548,350	5128	209,119		364,555	294,072			364,555		(70,483)				0001
Purchased Call/SPX/SPXB05NSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	07/11/2025	Exercise	1	2,082,000	5576.98	99,103		175,929	124,330			175,929		(51,599)				0001
Purchased Call/SPX/SPXB05NSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	07/10/2025	Exercise	1	8,793,957	5573	402,579		703,789	494,715			703,789		(209,074)				0001
Purchased Call/SPX/SPXB05NSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	07/10/2025	Exercise	1	2,296,014	5573	129,656		244,728	177,392			244,728		(67,335)				0001
Purchased Call/SPX/SPXB05NSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	2,104,000	5615.35	117,193		226,180	164,003			226,180		(62,177)				0001
Purchased Call/SPX/SPXB050S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/16/2024	07/11/2025	07/15/2025	Exercise	1	2,308,881	5618	135,646		251,532	179,162			251,532		(72,370)				0001
Purchased Call/SPX/SPXB050SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	07/17/2025	Exercise	1	1,294,347	5628	69,881		138,001	100,253			138,001		(37,747)				0001
Purchased Call/SPX/SPXB05PS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/24/2024	07/23/2025	07/25/2025	Exercise	1	4,855,717	5556	196,099		383,684	273,717			383,684		(109,967)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05PSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2025	07/28/2025	Exercise	1	4,727,030	5427	199,320		343,173	230,225			343,173		(112,948)				0001
Purchased Call/SPX/SPXB05QSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	08/26/2025	Exercise	1	3,030,000	5570.64	135,138		231,795	144,573			231,795		(87,222)				0001
Purchased Call/SPX/SPXB05QSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	08/26/2025	Exercise	1	3,443,000	5570.64	166,641		292,655	185,100			292,655		(107,555)				0001
Purchased Call/SPX/SPXB05QSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	08/26/2025	Exercise	1	2,178,000	5570.64	123,275		228,690	149,125			228,690		(79,565)				0001
Purchased Call/SPX/SPXB05RS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	08/26/2025	Exercise	1	6,098,000	5634.61	306,729		548,820	350,298			548,820		(198,522)				0001
Purchased Call/SPX/SPXB05RS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	08/26/2025	Exercise	1	3,665,481	5571	212,205		376,375	239,031			376,375		(137,344)				0001
Purchased Call/SPX/SPXB05RSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	09/02/2025	Exercise	1	4,209,000	5592.18	190,668		328,302	202,766			328,302		(125,536)				0001
Purchased Call/SPX/SPXB05RSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	08/29/2025	Exercise	1	2,660,821	5625	113,388		199,607	125,059			199,607		(74,548)				0001
Purchased Call/SPX/SPXB05YS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	2,792,000	5864.67	156,073		286,180	160,888			286,180		(125,292)				0001
Purchased Call/SPX/SPXB05YS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	10/22/2025	Exercise	1	4,617,000	5864.67	104,806		161,595	77,288			161,595		(84,307)				0001
Purchased Call/SPX/SPXB05YSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	10/28/2025	Exercise	1	4,821,000	5809.86	232,854		397,733	206,805			397,733		(190,928)				0001
Purchased Call/SPX/SPXB05ZSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	10/30/2025	Exercise	1	3,954,170	5824	171,040		280,430	138,684			280,430		(141,746)				0001
Purchased Call/SPX/SPXB05ZSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	10/30/2025	Exercise	1	2,375,996	5824	118,234		199,921	101,937			199,921		(97,984)				0001
Purchased Call/SPX/SPXB210S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	10,294,000	6449.8	135,881						560						0001
Purchased Call/SPX/SPXB210SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	08/25/2025	Expire	1	4,159,000	6370.17	232,072						999						0001
Purchased Call/SPX/SPXB211S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2026	09/08/2025	Expire	1	4,468,644	6448	184,712						874						0001
Purchased Call/SPX/SPXB213SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/14/2025	09/24/2026	10/16/2025	Expire	1	5,363,480	6638	220,374						352						0001
Purchased Call/SPX/SPXB214SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	11/04/2025	Expire	1	5,151,000	6840.2	79,325						513						0001
Purchased Call/SPX/SPXB214SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	11/04/2025	Expire	1	6,140,106	6822	260,649						1,687						0001
Purchased Call/SPX/SPXB215SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,693,000	6734.11	166,554						1,149						0001
Purchased Call/SPX/SPXB215SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	11/18/2025	Expire	1	2,218,000	6734.11	137,516						949						0001
Purchased Call/SPX/SPXB215SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,488,000	6734.11	219,046						1,511						0001
Purchased Call/SPX/SPXB216SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	11/26/2025	Expire	1	6,259,635	6603	329,003						729						0001
Purchased Call/SPX/SPXB216SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/28/2025	11/27/2026	12/02/2025	Expire	1	11,382,000	6849.09	516,743						3,786						0001
Purchased Call/SPX/SPXB217S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	3,406,000	6857.12	125,341						939						0001
Purchased Call/SPX/SPXB217S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	2,173,000	6857.12	85,399						640						0001
Purchased Call/SPX/SPXB217S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	3,474,000	6857.12	205,661						1,541						0001
Purchased Call/SPX/SPXB217SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/02/2026	12/08/2025	Expire	1	1,726,968	6826	58,860						443						0001
Purchased Call/SPX/SPXB217SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	12/10/2025	Expire	1	5,590,000	6846.51	348,257						252						0001
Purchased Call/SPX/SPXB217SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	12/15/2025	Expire	1	1,992,000	6901	49,402						381						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB217SS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	12/11/2025	12/11/2026	12/15/2025	Expire	1	3,544,000	6901	199,882							1,540				0001
Purchased Call/SPX/SPXB217SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	12/11/2025	12/11/2026	12/15/2025	Expire	1	3,263,000	6901	202,632							1,561				0001
Purchased Call/SPX/SPXB217SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	12/11/2025	12/10/2026	12/15/2025	Expire	1	2,375,905	6887	100,116							773				0001
Purchased Call/SPX/SPXA210S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	04/04/2025	04/02/2026	04/08/2025	Expire	1	7,269,112	5397	238,621							9				0001
Purchased Call/SPX/SPXA210SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	04/07/2025	04/07/2026	04/09/2025	Expire	1	2,245,000	5062.25	33,675							(43)				0001
Purchased Call/SPX/SPXA210SS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	2,270,000	5456.9	45,173							(57)				0001
Purchased Call/SPX/SPXA21RS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	04/09/2025	04/08/2026	04/11/2025	Expire	1	4,384,838	4983	213,646							(272)				0001
Purchased Call/SPX/SPXA21RSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	3,655,000	5363.36	95,396							26				0001
Purchased Call/SPX/SPXA21RSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	8,856,000	5363.36	351,583							97				0001
Purchased Call/SPX/SPXA21RST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	04/11/2025	04/13/2026	04/15/2025	Expire	1	5,656,000	5363.36	132,916							45				0001
Purchased Call/SPX/SPXA21RSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,813,139	5268	104,349							29				0001
Purchased Call/SPX/SPXA21SS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	5,046,792	5268	213,165							59				0001
Purchased Call/SPX/SPXA21SSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	04/16/2025	04/16/2026	04/18/2025	Expire	1	3,364,000	5275.7	41,041							(47)				0001
Purchased Call/SPX/SPXA21TSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	05/01/2025	05/01/2026	05/05/2025	Expire	1	2,835,000	5604.14	172,368							156				0001
Purchased Call/SPX/SPXA21TSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	05/02/2025	05/01/2026	05/06/2025	Expire	1	6,462,000	5686.67	292,729							268				0001
Purchased Call/SPX/SPXA21TSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	05/14/2025	05/13/2026	05/16/2025	Expire	1	3,467,178	5887	173,890							(129)				0001
Purchased Call/SPX/SPXA21US2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	05/20/2025	05/20/2026	05/22/2025	Expire	1	6,371,000	5940.46	158,638							(102)				0001
Purchased Call/SPX/SPXA21USD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	3,591,000	5844.61	221,206							(139)				0001
Purchased Call/SPX/SPXA21USR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	5,025,000	5802.82	183,915							487				0001
Purchased Call/SPX/SPXA21UST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	10,462,000	5802.82	457,189							1,211				0001
Purchased Call/SPX/SPXA21VS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	05/23/2025	05/26/2026	05/28/2025	Expire	1	4,153,000	5802.82	102,994							279				0001
Purchased Call/SPX/SPXA21VS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	05/28/2025	05/28/2026	05/30/2025	Expire	1	14,601,000	5888.55	639,524							(333)				0001
Purchased Call/SPX/SPXA21VSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	05/28/2025	05/28/2026	05/30/2025	Expire	1	2,425,000	5888.55	150,835							(79)				0001
Purchased Call/SPX/SPXA21VSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	06/02/2025	05/29/2026	06/04/2025	Expire	1	8,288,209	5912	356,781							(173)				0001
Purchased Call/SPX/SPXA21VSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	06/04/2025	06/03/2026	06/06/2025	Expire	1	11,391,466	5970	486,368							(207)				0001
Purchased Call/SPX/SPXA21VSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	06/06/2025	06/05/2026	06/10/2025	Expire	1	9,793,000	6000.36	427,954							849				0001
Purchased Call/SPX/SPXA21VSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	06/06/2025	06/05/2026	06/10/2025	Expire	1	5,542,000	6000.36	262,691							521				0001
Purchased Call/SPX/SPXA21VSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	06/11/2025	06/11/2026	06/13/2025	Expire	1	2,224,000	6022.24	67,832							(21)				0001
Purchased Call/SPX/SPXC051SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	11/13/2025	Exercise	1	4,041,000	6001.35	90,518	141,435	63,135			141,435		(78,300)				0001
Purchased Call/SPX/SPXC052S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	11/18/2025	Exercise	1	3,335,000	5949.17	161,414	281,808	140,067			281,808		(141,740)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC052SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	11/19/2025	Exercise	1	3,087,000	5870.62	40,748		61,740	25,819			61,740		(35,921)				0001
Purchased Call/SPX/SPXC052SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	11/19/2025	Exercise	1	3,566,000	5870.62	220,735		420,788	226,200			420,788		(194,588)				0001
Purchased Call/SPX/SPXC052SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	11/18/2025	Exercise	1	3,406,296	5955	172,824		330,618	178,013			330,618		(152,605)				0001
Purchased Call/SPX/SPXC052SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	11/18/2025	Exercise	1	2,207,353	5871	88,405		144,383	66,321			144,383		(78,062)				0001
Purchased Call/SPX/SPXC053SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	11/21/2025	Exercise	1	3,135,000	5916.98	114,428		188,100	86,597			188,100		(101,503)				0001
Purchased Call/SPX/SPXC053SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Exercise	1	3,302,000	5969.34	192,507		350,510	177,254			350,510		(173,256)				0001
Purchased Call/SPX/SPXC053SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	11/26/2025	Exercise	1	2,642,000	5969.34	159,313		303,830	160,317			303,830		(143,513)				0001
Purchased Call/SPX/SPXC053SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Exercise	1	5,088,513	5945	275,324		491,342	243,550			491,342		(247,791)				0001
Purchased Call/SPX/SPXC053SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	11/25/2025	Exercise	1	4,405,373	5969	238,891		426,563	210,963			426,563		(215,600)				0001
Purchased Call/SPX/SPXC053SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	11/25/2025	Exercise	1	2,306,816	5961	129,076		231,039	114,547			231,039		(116,492)				0001
Purchased Call/SPX/SPXC054S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	12/01/2025	Exercise	1	5,906,699	6015	310,037		565,631	281,503			565,631		(284,129)				0001
Purchased Call/SPX/SPXC054SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	12/02/2025	Exercise	1	3,317,809	6032	180,593		322,299	155,326			322,299		(166,972)				0001
Purchased Call/SPX/SPXC054SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2024	12/02/2025	12/04/2025	Exercise	1	2,618,416	6047	145,739		268,026	133,157			268,026		(134,869)				0001
Purchased Call/SPX/SPXC054SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	12/08/2025	Exercise	1	8,051,000	6086.49	388,863		684,335	323,324			684,335		(361,011)				0001
Purchased Call/SPX/SPXC054SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2024	12/03/2025	12/05/2025	Exercise	1	3,345,470	6050	131,758		213,458	91,163			213,458		(122,295)				0001
Purchased Call/SPX/SPXC054SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	12/08/2025	Exercise	1	1,466,844	6086	54,061		88,688	37,940			88,688		(50,748)				0001
Purchased Call/SPX/SPXC054ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	12/08/2025	Exercise	1	1,751,242	6081	94,493		171,937	83,235			171,937		(88,702)				0001
Purchased Call/SPX/SPXC055S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	12/18/2025	Exercise	1	4,506,967	6074	242,241		452,621	219,080			452,621		(233,541)				0001
Purchased Call/SPX/SPXC055SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	01/06/2025	Expire	1	3,744,000	5868.55	84,240								(228)				0001
Purchased Call/SPX/SPXC055SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	01/06/2025	Expire	1	3,048,000	5868.55	101,498								(275)				0001
Purchased Call/SPX/SPXC056S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2025	01/06/2025	Exercise	1	9,203,487	5885	245,337		443,392	198,055			443,392		(245,337)				0001
Purchased Call/SPX/SPXC056SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	01/10/2025	Expire	1	2,382,000	5918.25	81,464								(215)				0001
Purchased Call/SPX/SPXC057S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	01/10/2025	Expire	1	2,388,000	5918.25	139,937								(369)				0001
Purchased Call/SPX/SPXB05VS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/25/2024	09/24/2025	09/26/2025	Exercise	1	4,165,819	5730	212,633		388,946	232,702			388,946		(156,244)				0001
Purchased Call/SPX/SPXB05VSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Exercise	1	2,258,000	5751.07	121,706		214,510	121,540			214,510		(92,970)				0001
Purchased Call/SPX/SPXB05VSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Exercise	1	2,802,000	5751.07	165,318		302,616	176,331			302,616		(126,285)				0001
Purchased Call/SPX/SPXB05WS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	10/08/2025	Exercise	1	2,019,000	5751.07	95,499		161,520	88,383			161,520		(73,137)				0001
Purchased Call/SPX/SPXB05WS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	10/08/2025	Exercise	1	4,431,000	5751.07	270,734		502,919	295,579			502,919		(207,339)				0001
Purchased Call/SPX/SPXB05WSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	10/09/2025	Exercise	1	3,776,408	5696	144,912		226,082	114,396			226,082		(111,686)				0001
Purchased Call/SPX/SPXB05WSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	8,909,000	5815.03	424,068		730,538	397,426			730,538		(333,112)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05XS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	10/15/2025	Exercise	1	3,318,000	5815.03	96,554		152,628	76,612			152,628		(76,016)				0001
Purchased Call/SPX/SPXB05XS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	10/15/2025	Exercise	1	1,898,000	5815.03	74,781		123,370	64,495			123,370		(58,875)				0001
Purchased Call/SPX/SPXB05XS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	10/15/2025	Exercise	1	4,356,000	5815.03	264,409		500,940	292,773			500,940		(208,167)				0001
Purchased Call/SPX/SPXB05XS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	10/14/2025	Exercise	1	2,664,338	5792	128,027		215,739	115,249			215,739		(100,491)				0001
Purchased Call/SPX/SPXB05XSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	2,872,685	5780	112,546		179,916	91,510			179,916		(88,406)				0001
Purchased Call/SPX/SPXB05XSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	10/17/2025	Exercise	1	2,900,000	5815.26	38,570		58,000	27,505			58,000		(30,495)				0001
Purchased Call/SPX/SPXB05XSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	10/17/2025	Exercise	1	3,299,000	5815.26	55,423		84,124	40,305			84,124		(43,819)				0001
Purchased Call/SPX/SPXB05XSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	10/16/2025	Exercise	1	3,750,304	5860	129,504		218,879	116,564			218,879		(102,315)				0001
Purchased Call/SPX/SPXB05XSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	10/16/2025	Exercise	1	1,547,000	5860	71,684		130,151	73,516			130,151		(56,634)				0001
Purchased Call/SPX/SPXB05XSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	4,260,000	5864.67	95,424		146,970	70,366			146,970		(76,604)				0001
Purchased Call/SPX/SPXB05YSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	10/22/2025	Exercise	1	2,503,000	5864.67	112,635		191,480	100,875			191,480		(90,604)				0001
Purchased Call/SPX/SPXB05YSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	10/22/2025	Exercise	1	2,321,000	5864.67	114,425		199,606	107,561			199,606		(92,045)				0001
Purchased Call/SPX/SPXB05YSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/22/2024	10/21/2025	10/23/2025	Exercise	1	7,206,249	5854	373,535		659,819	357,483			659,819		(302,336)				0001
Purchased Call/SPX/SPXB05YSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	10/27/2025	Exercise	1	2,766,000	5797.42	63,065		96,810	45,559			96,810		(51,251)				0001
Purchased Call/SPX/SPXB210S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	7,377,000	6449.8	272,949						1,125						0001
Purchased Call/SPX/SPXB210SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	2,858,000	6449.8	160,048						660						0001
Purchased Call/SPX/SPXB210SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	3,824,000	6449.8	225,234						928						0001
Purchased Call/SPX/SPXB210SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/19/2025	08/19/2026	08/21/2025	Expire	1	4,486,000	6411.37	44,860						33						0001
Purchased Call/SPX/SPXB05XSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	08/29/2025	Exercise	1	2,475,352	5626	136,140		265,318	175,811			265,318		(89,507)				0001
Purchased Call/SPX/SPXB05XSS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Exercise	1	2,505,198	5592	131,210		232,961	145,244			232,961		(87,717)				0001
Purchased Call/SPX/SPXB05SSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Exercise	1	3,236,000	5408.42	152,092		265,352	160,605			265,352		(104,747)				0001
Purchased Call/SPX/SPXB05SSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2025	09/08/2025	Exercise	1	1,258,843	5521	62,322		128,363	85,658			128,363		(42,705)				0001
Purchased Call/SPX/SPXB05TS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	09/15/2025	Exercise	1	3,973,000	5554.13	126,739		208,583	120,249			208,583		(88,333)				0001
Purchased Call/SPX/SPXB05TS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	09/15/2025	Exercise	1	5,836,000	5554.13	263,204		458,126	274,681			458,126		(183,445)				0001
Purchased Call/SPX/SPXB05TS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	09/15/2025	Exercise	1	4,592,000	5554.13	219,957		390,320	237,017			390,320		(153,303)				0001
Purchased Call/SPX/SPXB05TS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	09/16/2025	Exercise	1	2,656,000	5595.76	155,642		297,472	187,962			297,472		(109,510)				0001
Purchased Call/SPX/SPXB05TSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	09/18/2025	Exercise	1	2,545,000	5633.09	47,337		73,805	40,161			73,805		(33,644)				0001
Purchased Call/SPX/SPXB05TSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	09/18/2025	Exercise	1	2,910,000	5633.09	66,348		104,760	57,604			104,760		(47,156)				0001
Purchased Call/SPX/SPXB05TSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	09/16/2025	Exercise	1	1,479,643	5626	57,547		96,522	55,806			96,522		(40,716)				0001
Purchased Call/SPX/SPXB05TSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	09/16/2025	Exercise	1	1,777,822	5626	77,635		133,353	78,424			133,353		(54,928)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05TSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	09/18/2025	Exercise	1	10,133,929	5633	464,412		813,146	482,157			813,146		(330,990)				0001
Purchased Call/SPX/SPXB05TSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	09/18/2025	Exercise	1	1,509,668	5633	83,806		157,316	97,587			157,316		(59,729)				0001
Purchased Call/SPX/SPXB05TST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	09/23/2025	Exercise	1	4,088,000	5713.64	179,463		310,688	180,938			310,688		(129,750)				0001
Purchased Call/SPX/SPXB05US2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Exercise	1	3,289,000	5702.55	127,284		213,785	121,504			213,785		(92,281)				0001
Purchased Call/SPX/SPXB05US3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Exercise	1	4,747,000	5702.55	205,545		353,652	204,631			353,652		(149,020)				0001
Purchased Call/SPX/SPXB05US4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Exercise	1	4,311,000	5702.55	192,271		334,103	194,706			334,103		(139,396)				0001
Purchased Call/SPX/SPXB05USA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	09/24/2025	Exercise	1	4,163,000	5702.55	244,784		476,664	298,638			476,664		(178,025)				0001
Purchased Call/SPX/SPXB05USZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	09/29/2025	Exercise	1	3,549,000	5722.26	171,062		301,665	175,843			301,665		(125,822)				0001
Purchased Call/SPX/SPXB05VSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/01/2024	09/30/2025	10/02/2025	Exercise	1	3,451,726	5762	158,651		282,727	163,520			282,727		(119,207)				0001
Purchased Call/SPX/SPXB05VSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	10/07/2025	Exercise	1	6,318,000	5699.94	161,741		252,720	129,510			252,720		(123,210)				0001
Purchased Call/SPX/SPXB05VSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2025	10/06/2025	Exercise	1	2,243,763	5709	115,279		207,111	119,371			207,111		(87,740)				0001
Purchased Call/SPX/SPXB05VSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Exercise	1	5,873,000	5751.07	304,221		528,570	296,179			528,570		(232,391)				0001
Purchased Call/SPX/SPXB05W8A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	10/10/2025	Exercise	1	4,308,000	5751.13	98,222		150,780	75,016			150,780		(75,764)				0001
Purchased Call/SPX/SPXB218SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/23/2025	12/23/2026	12/26/2025	Expire	1	6,007,000	6909.79	215,051						1,149						0001
Purchased Call/SPX/SPXB218SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/23/2025	12/23/2026	12/26/2025	Expire	1	4,410,000	6909.79	236,376						1,263						0001
Purchased Call/SPX/SPXB218SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/30/2025	12/30/2026	01/02/2026	Expire	1	3,881,000	6896.24	206,857						567						0001
Purchased Call/SPX/SPXB218SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/31/2025	12/31/2026	01/05/2026	Expire	1	7,798,000	6845.5	195,730												0001
Purchased Call/SPX/SPXC050S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Exercise	1	8,191,000	5728.8	407,912		700,331	357,005			700,331		(343,326)				0001
Purchased Call/SPX/SPXC050S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	11/05/2025	Exercise	1	4,512,000	5728.8	106,483		164,688	74,925			164,688		(89,763)				0001
Purchased Call/SPX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	11/05/2025	Exercise	1	3,578,000	5728.8	170,671		289,818	145,947			289,818		(143,871)				0001
Purchased Call/SPX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Exercise	1	2,721,500	5705	121,568		197,956	95,637			197,956		(102,320)				0001
Purchased Call/SPX/SPXC050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	11/06/2025	Exercise	1	2,993,450	5713	175,713		299,204	150,188			299,204		(149,016)				0001
Purchased Call/SPX/SPXC050SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	11/10/2025	Exercise	1	4,331,000	5929.04	110,874		173,240	78,860			173,240		(94,380)				0001
Purchased Call/SPX/SPXC051S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	11/13/2025	Exercise	1	9,385,000	5995.54	237,441		375,400	170,099			375,400		(205,301)				0001
Purchased Call/SPX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	11/13/2025	Exercise	1	3,242,000	6001.35	61,922		95,639	42,075			95,639		(53,564)				0001
Purchased Call/SPX/SPXC051SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	11/12/2025	Exercise	1	3,111,356	5995	110,656		182,686	87,134			182,686		(95,553)				0001
Purchased Call/SPX/SPXC051SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	11/13/2025	Exercise	1	1,884,424	6001	89,986		160,453	82,399			160,453		(78,054)				0001
Purchased Call/SPX/SPXC052S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	11/18/2025	Exercise	1	3,605,000	5949.17	202,241		374,920	197,329			374,920		(177,591)				0001
Purchased Call/SPX/SPXC052SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	11/17/2025	Exercise	1	1,304,784	5985	69,991		131,017	69,581			131,017		(61,437)				0001
Purchased Call/SPX/SPXC052SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	11/18/2025	Exercise	1	3,727,000	5870.62	216,911		400,653	209,650			400,653		(191,003)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC052SII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	11/18/2025	Exercise	1	4,438,189	5871	242,056		427,895	214,157			427,895		(213,738)				0001
Purchased Call/SPX/SPXC053S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	11/20/2025	Exercise	1	2,145,278	5894	79,126		128,494	58,329			128,494		(70,165)				0001
Purchased Call/SPX/SPXC053SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	11/25/2025	Exercise	1	4,094,018	5968	153,465		248,335	109,832			248,335		(138,503)				0001
Purchased Call/SPX/SPXC054S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	12/02/2025	Exercise	1	4,696,000	6032.38	218,364		375,680	174,906			375,680		(200,774)				0001
Purchased Call/SPX/SPXC054SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	12/02/2025	Exercise	1	1,538,257	6032	86,381		156,315	76,448			156,315		(79,866)				0001
Purchased Call/SPX/SPXC055S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	12/18/2025	Exercise	1	3,091,707	6074	120,114		202,581	86,781			202,581		(115,800)				0001
Purchased Call/SPX/SPXC055SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	12/23/2025	Exercise	1	4,219,000	5867.08	266,641		495,733	235,739			495,733		(259,993)				0001
Purchased Call/SPX/SPXC055SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	01/06/2025	Expire	1	2,135,000	5868.55	18,574								(50)				0001
Purchased Call/SPX/SPXA211SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/11/2025	06/10/2026	06/13/2025	Expire	1	2,594,647	6034	124,833								(40)				0001
Purchased Call/SPX/SPXA211IS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/13/2025	06/12/2026	06/17/2025	Expire	1	5,343,000	5976.97	200,363								440				0001
Purchased Call/SPX/SPXA211IS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/13/2025	06/12/2026	06/17/2025	Expire	1	8,430,000	5976.97	369,234								812				0001
Purchased Call/SPX/SPXA211ISII	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	6,125,000	6173.07	144,550								379				0001
Purchased Call/SPX/SPXA211ISX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	6,801,000	6173.07	170,705								448				0001
Purchased Call/SPX/SPXA21XS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	4,260,000	6173.07	143,562								377				0001
Purchased Call/SPX/SPXA212S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	07/29/2025	07/28/2026	07/31/2025	Expire	1	9,539,927	6390	402,065								165				0001
Purchased Call/SPX/SPXA212SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	07/31/2025	07/31/2026	08/04/2025	Expire	1	3,537,000	6339.39	147,493								541				0001
Purchased Call/SPX/SPXA212SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/07/2025	08/07/2026	08/11/2025	Expire	1	5,006,000	6340	185,222								718				0001
Purchased Call/SPX/SPXA212SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/13/2025	08/12/2026	08/15/2025	Expire	1	1,701,681	6446	66,441								42				0001
Purchased Call/SPX/SPXB05FS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/06/2025	Exercise	1	2,305,000	4742.83	63,849		103,725	103,550			103,725		(175)				0001
Purchased Call/SPX/SPXB05FS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/06/2025	Exercise	1	2,112,000	4742.83	67,162		110,880	110,695			110,880		(185)				0001
Purchased Call/SPX/SPXB05FSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	01/07/2025	Exercise	1	1,644,000	4697.24	58,033		96,996	96,674			96,996		(322)				0001
Purchased Call/SPX/SPXB05FSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2025	01/08/2025	Exercise	1	2,827,000	4697.24	152,093		279,873	277,778			279,873		(2,095)				0001
Purchased Call/SPX/SPXB05FSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	01/07/2025	Exercise	1	1,575,396	4689	69,196		117,936	117,551			117,936		(384)				0001
Purchased Call/SPX/SPXB05FSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2024	01/02/2025	01/06/2025	Exercise	1	2,295,530	4743	104,055		182,951	182,661			182,951		(291)				0001
Purchased Call/SPX/SPXB05GS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2025	01/10/2025	Exercise	1	4,305,000	4756.5	254,856		495,075	489,474			495,075		(5,601)				0001
Purchased Call/SPX/SPXB05GS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	01/14/2025	Exercise	1	2,316,000	4780.24	54,194		86,850	85,495			86,850		(1,355)				0001
Purchased Call/SPX/SPXB05GSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2024	01/09/2025	01/10/2025	Exercise	1	1,565,521	4758	70,686		128,640	127,052			128,640		(1,588)				0001
Purchased Call/SPX/SPXB05GSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2025	01/21/2025	Exercise	1	2,020,776	4766	109,375		214,968	210,449			214,968		(4,520)				0001
Purchased Call/SPX/SPXB05GSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/18/2024	01/17/2025	01/22/2025	Exercise	1	18,729,000	4780.94	1,108,757		2,153,835	2,104,693			2,153,835		(49,142)				0001
Purchased Call/SPX/SPXB05HS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/30/2024	01/29/2025	01/31/2025	Exercise	1	3,099,668	4928	125,316		217,005	207,338			217,005		(9,666)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05H6K																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	02/04/2025	Exercise	1	2,809,000	4906.19	96,911		162,922	154,869			162,922		(8,054)				0001
Purchased Call/SPX/SPXB05H5N																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	02/04/2025	Exercise	1	3,634,238	4846	179,648		309,750	294,821			309,750		(14,929)				0001
Purchased Call/SPX/SPXB05H6Z																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/05/2024	01/31/2025	02/04/2025	Exercise	1	3,515,654	4959	191,033		370,807	354,843			370,807		(15,964)				0001
Purchased Call/SPX/SPXB05I5G																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/09/2024	10/08/2025	10/10/2025	Exercise	1	2,398,221	5751	83,817		131,355	66,525			131,355		(64,831)				0001
Purchased Call/SPX/SPXB05I5H																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/09/2024	10/08/2025	10/10/2025	Exercise	1	2,254,443	5751	105,828		174,050	92,194			174,050		(81,856)				0001
Purchased Call/SPX/SPXB05I5Q																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	3,170,000	5815.03	76,397		118,875	58,864			118,875		(60,011)				0001
Purchased Call/SPX/SPXB05I5V																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	5,528,000	5815.03	288,562		511,340	284,670			511,340		(226,670)				0001
Purchased Call/SPX/SPXB05I5X																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	3,464,000	5815.03	211,304		401,824	235,841			401,824		(165,983)				0001
Purchased Call/SPX/SPXB05XS8																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	10/14/2025	Exercise	1	2,426,865	5792	105,994		174,722	91,525			174,722		(83,197)				0001
Purchased Call/SPX/SPXB05XSC																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	1,728,235	5780	79,080		130,065	67,947			130,065		(62,118)				0001
Purchased Call/SPX/SPXB05YS1																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	4,877,791	5842	257,631		446,728	239,907			446,728		(206,820)				0001
Purchased Call/SPX/SPXB05YSY																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	10/28/2025	Exercise	1	4,627,000	5809.86	187,394		307,696	154,043			307,696		(153,652)				0001
Purchased Call/SPX/SPXB05Z9H																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	10/31/2025	Exercise	1	7,018,000	5832.92	181,064		280,720	130,581			280,720		(150,139)				0001
Purchased Call/SPX/SPXB05ZSL																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	10/30/2025	Exercise	1	4,926,698	5824	272,581		479,683	253,787			479,683		(225,896)				0001
Purchased Call/SPX/SPXB210S2																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/14/2025	08/14/2026	08/18/2025	Expire	1	5,132,000	6468.54	298,169								1,220				0001
Purchased Call/SPX/SPXB210S7																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	6,822,000	6449.8	285,842								1,178				0001
Purchased Call/SPX/SPXB210S8																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	7,314,000	6449.8	318,890								1,314				0001
Purchased Call/SPX/SPXB210SA																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	5,977,000	6449.8	329,333								1,357				0001
Purchased Call/SPX/SPXB211S5																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/03/2025	09/02/2026	09/05/2025	Expire	1	5,151,679	6416	175,191								168				0001
Purchased Call/SPX/SPXB211SL																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/15/2025	09/15/2026	09/17/2025	Expire	1	2,083,000	6615.28	33,953								39				0001
Purchased Call/SPX/SPXB212SA																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/25/2025	09/25/2026	09/29/2025	Expire	1	3,528,000	6604.72	105,840								568				0001
Purchased Call/SPX/SPXB212SB																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/25/2025	09/25/2026	09/29/2025	Expire	1	1,917,000	6604.72	69,395								372				0001
Purchased Call/SPX/SPXB212SH																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/29/2025	09/29/2026	10/01/2025	Expire	1	3,104,000	6661.21	90,637								122				0001
Purchased Call/SPX/SPXB212SL																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/29/2025	09/25/2026	10/01/2025	Expire	1	5,813,238	6644	197,418								267				0001
Purchased Call/SPX/SPXB212SO																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/30/2025	09/30/2026	10/02/2025	Expire	1	3,801,000	6688.46	204,114								279				0001
Purchased Call/SPX/SPXB212ST																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/30/2025	09/29/2026	10/02/2025	Expire	1	8,932,683	6661	360,018								492				0001
Purchased Call/SPX/SPXB213S9																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/07/2025	10/02/2026	10/09/2025	Expire	1	3,680,253	6716	152,300								225				0001
Purchased Call/SPX/SPXB214S6																								
	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/16/2025	10/16/2026	10/20/2025	Expire	1	5,245,000	6629.07	130,601								784				0001
Purchased Call/SPX/SPXC057S5																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	01/10/2025	Expire	1	3,218,000	5918.25	168,301								(440)				0001
Purchased Call/SPX/SPXC057SC																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	01/14/2025	Expire	1	3,307,000	5827.04	124,343								(298)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC057SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Expire	1	3,518,000	5937.34	129,462								(281)				0001
Purchased Call/SPX/SPXC058SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	4,972,000	5996.66	219,265								(477)				0001
Purchased Call/SPX/SPXC058SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	2,713,000	5996.66	159,524								(347)				0001
Purchased Call/SPX/SPXC058SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	4,400,879	5939	245,627								(534)				0001
Purchased Call/SPX/SPXC058SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	01/24/2025	Expire	1	4,035,000	6086.37	241,697								(586)				0001
Purchased Call/SPX/SPXC059S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	01/27/2025	Expire	1	2,837,000	6118.71	163,128								(338)				0001
Purchased Call/SPX/SPXC059S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	01/27/2025	Expire	1	1,588,543	6086	88,821								(187)				0001
Purchased Call/SPX/SPXC059SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	01/30/2025	Expire	1	2,092,273	6012	88,041								(207)				0001
Purchased Call/SPX/SPXC059SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	01/30/2025	Expire	1	1,761,598	6012	103,001								(242)				0001
Purchased Call/SPX/SPXC05ASA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	02/04/2025	Expire	1	3,672,000	6040.53	48,470								(86)				0001
Purchased Call/SPX/SPXC05ASG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire	1	2,197,764	6071	77,580								(144)				0001
Purchased Call/SPX/SPXC05BS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2026	02/18/2025	Expire	1	2,499,890	6053	90,216								(103)				0001
Purchased Call/SPX/SPXC05BSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	02/20/2025	Expire	1	2,502,000	6129.58	42,784								(86)				0001
Purchased Call/SPX/SPXC05BSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	02/21/2025	Expire	1	3,168,000	6144.15	71,597								(143)				0001
Purchased Call/SPX/SPXC05BSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	02/24/2025	Expire	1	3,599,000	6117.52	219,179								(268)				0001
Purchased Call/SPX/SPXC05CSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	02/27/2025	Expire	1	2,590,747	5983	88,263								(170)				0001
Purchased Call/SPX/SPXC05DSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	4,965,000	5770.2	122,636								(97)				0001
Purchased Call/SPX/SPXC05DSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	3,772,000	5770.2	104,862								(83)				0001
Purchased Call/SPX/SPXC05DSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	4,228,000	5770.2	139,947								(111)				0001
Purchased Call/SPX/SPXC05DSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,628,242	5739	89,021								(71)				0001
Purchased Call/SPX/SPXC05ES1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	03/12/2025	Expire	1	2,640,000	5614.56	132,528								(227)				0001
Purchased Call/SPX/SPXC05ESJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/12/2025	03/11/2026	03/14/2025	Expire	1	2,535,292	5572	139,430								(237)				0001
Purchased Call/SPX/SPXC05EST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	03/19/2025	Expire	1	1,949,000	5675.12	42,488								(68)				0001
Purchased Call/SPX/SPXB210SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/19/2025	08/19/2026	08/21/2025	Expire	1	3,537,000	6411.37	46,335								34				0001
Purchased Call/SPX/SPXB212SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	09/29/2025	09/29/2026	10/01/2025	Expire	1	4,250,000	6661.21	96,050								130				0001
Purchased Call/SPX/SPXB212SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	09/29/2025	09/29/2026	10/01/2025	Expire	1	3,539,000	6661.21	129,881								175				0001
Purchased Call/SPX/SPXB213SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	10/07/2025	10/02/2026	10/09/2025	Expire	1	3,673,422	6716	181,834								268				0001
Purchased Call/SPX/SPXB213SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	10/07/2025	10/06/2026	10/09/2025	Expire	1	4,313,779	6740	141,440								208				0001
Purchased Call/SPX/SPXB214SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	10/29/2025	10/29/2026	10/31/2025	Expire	1	5,577,000	6890.59	50,751								92				0001
Purchased Call/SPX/SPXB214SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	10/31/2025	10/30/2026	11/04/2025	Expire	1	6,707,000	6840.2	86,520								560				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB2159D	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/07/2025	11/06/2026	11/12/2025	Expire	1	2,271,000	6728.8	206,207								178				0001
Purchased Call/SPX/SPXB2156G	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/14/2025	11/13/2026	11/18/2025	Expire	1	4,489,000	6734.11	93,371								644				0001
Purchased Call/SPX/SPXB2156I	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/14/2025	11/13/2026	11/18/2025	Expire	1	4,275,000	6734.11	137,655								950				0001
Purchased Call/SPX/SPXB2156S	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/18/2025	11/18/2026	11/20/2025	Expire	1	4,338,000	6617.32	92,399								195				0001
Purchased Call/SPX/SPXB2156U	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/20/2025	11/20/2026	11/24/2025	Expire	1	4,153,000	6538.76	235,060								1,661				0001
Purchased Call/SPX/SPXB2163S	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/21/2025	11/20/2026	11/25/2025	Expire	1	2,347,000	6602.99	219,445								109				0001
Purchased Call/SPX/SPXB2165S	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/21/2025	11/20/2026	11/25/2025	Expire	1	3,275,000	6602.99	226,303								44				0001
Purchased Call/SPX/SPXB2168A	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/24/2025	11/24/2026	11/26/2025	Expire	1	3,227,000	6705.12	79,062								174				0001
Purchased Call/SPX/SPXB2168L	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/28/2025	11/27/2026	12/02/2025	Expire	1	2,680,000	6849.09	88,976								652				0001
Purchased Call/SPX/SPXB2168N	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/28/2025	11/27/2026	12/02/2025	Expire	1	4,881,000	6849.09	210,859								1,545				0001
Purchased Call/SPX/SPXB2168Q	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/28/2025	11/30/2026	12/02/2025	Expire	1	3,608,000	6849.09	129,166								940				0001
Purchased Call/SPX/SPXB2168Z	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	2,971,000	6857.12	52,587								394				0001
Purchased Call/SPX/SPXB2178T	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	4,241,000	6857.12	179,818								1,347				0001
Purchased Call/SPX/SPXB2178C	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/04/2025	12/03/2026	12/08/2025	Expire	1	2,342,604	6850	91,793								689				0001
Purchased Call/SPX/SPXB2178E	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/04/2025	12/03/2026	12/08/2025	Expire	1	6,541,483	6850	324,032								2,433				0001
Purchased Call/SPX/SPXB2178N	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/08/2025	12/08/2026	12/10/2025	Expire	1	8,552,000	6846.51	581,536								67				0001
Purchased Call/SPX/SPXB2178X	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/11/2025	12/10/2026	12/15/2025	Expire	1	3,422,680	6887	170,744								1,319				0001
Purchased Call/SPX/SPXB2178Z	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/12/2025	12/11/2026	12/16/2025	Expire	1	11,684,000	6827.41	530,454								4,113				0001
Purchased Call/SPX/SPXC0566A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	01/07/2025	Expire	1	2,206,000	5942.47	61,106								(159)				0001
Purchased Call/SPX/SPXC0566C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	01/07/2025	Expire	1	3,467,000	5942.47	173,003								(451)				0001
Purchased Call/SPX/SPXC0566I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	01/09/2025	Expire	1	2,933,000	5909.03	34,609								(92)				0001
Purchased Call/SPX/SPXC0566M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/07/2025	01/02/2026	01/09/2025	Expire	1	1,586,639	5942	84,917								(235)				0001
Purchased Call/SPX/SPXC0566R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	01/09/2025	Expire	1	3,441,819	5975	180,023								(481)				0001
Purchased Call/SPX/SPXC0574A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	01/10/2025	Expire	1	6,148,000	5918.25	303,711								(793)				0001
Purchased Call/SPX/SPXC0576S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/07/2026	01/10/2025	Expire	1	2,848,152	5909	117,300								(312)				0001
Purchased Call/SPX/SPXC0576D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	01/14/2025	Expire	1	5,499,000	5827.04	257,903								(618)				0001
Purchased Call/SPX/SPXC0576G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	01/16/2025	Expire	1	3,134,050	5836	125,121								(321)				0001
Purchased Call/SPX/SPXC0576Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Expire	1	5,996,000	5937.34	266,222								(577)				0001
Purchased Call/SPX/SPXC0576S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Expire	1	7,554,000	5937.34	370,146								(803)				0001
Purchased Call/SPX/SPXC0575W	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	01/21/2025	Expire	1	1,969,420	5950	84,643								(187)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC058SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	3,589,000	5996.66	132,075								(287)				0001
Purchased Call/SPX/SPXC058SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	25,560,000	5996.66	1,538,712								(3,344)				0001
Purchased Call/SPX/SPXC058SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	01/23/2025	Expire	1	1,846,971	5997	105,416								(268)				0001
Purchased Call/SPX/SPXC059S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/22/2025	01/21/2026	01/24/2025	Expire	1	5,323,331	6049	297,625								(727)				0001
Purchased Call/SPX/SPXC059S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/22/2025	01/21/2026	01/24/2025	Expire	1	4,766,801	6049	271,939								(665)				0001
Purchased Call/SPX/SPXC059S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	01/27/2025	Expire	1	4,382,000	6118.71	272,999								(566)				0001
Purchased Call/SPX/SPXC059SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	01/28/2025	Expire	1	3,389,000	6101.24	198,257								(412)				0001
Purchased Call/SPX/SPXC059SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	01/28/2025	Expire	1	2,775,000	6101.24	143,468								(283)				0001
Purchased Call/SPX/SPXC059SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	01/28/2025	Expire	1	3,439,000	6101.24	210,123								(415)				0001
Purchased Call/SPX/SPXC059SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/27/2025	01/26/2026	01/29/2025	Expire	1	3,093,329	6101	153,869								(364)				0001
Purchased Call/SPX/SPXC059SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	01/30/2025	Expire	1	5,946,145	6012	223,890								(527)				0001
Purchased Call/SPX/SPXC05ASK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/05/2025	02/04/2026	02/07/2025	Expire	1	5,059,150	6030	287,987								(643)				0001
Purchased Call/SPX/SPXC05AS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/10/2025	02/06/2026	02/12/2025	Expire	1	3,296,217	6026	124,087								(275)				0001
Purchased Call/SPX/SPXC05BS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Expire	1	3,431,000	6114.63	54,210								(60)				0001
Purchased Call/SPX/SPXC05BS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Expire	1	3,588,000	6114.63	64,584								(71)				0001
Purchased Call/SPX/SPXC05BSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Expire	1	2,824,000	6114.63	68,058								(75)				0001
Purchased Call/SPX/SPXC05BSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Expire	1	8,707,000	6114.63	247,279								(272)				0001
Purchased Call/SPX/SPXC05BST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	02/24/2025	Expire	1	2,328,000	6117.52	52,846								(65)				0001
Purchased Call/SPX/SPXC05CS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2026	02/25/2025	Expire	1	3,518,633	6141	173,888								(217)				0001
Purchased Call/SPX/SPXC05CSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/04/2025	03/03/2026	03/06/2025	Expire	1	2,995,057	5850	100,961								(184)				0001
Purchased Call/SPX/SPXC05CSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	03/07/2025	Expire	1	2,531,000	5842.63	20,501								(37)				0001
Purchased Call/SPX/SPXC05CSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	03/07/2025	Expire	1	1,894,000	5842.63	56,820								(102)				0001
Purchased Call/SPX/SPXC05DSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	5,109,000	5770.2	191,077								(152)				0001
Purchased Call/SPX/SPXC05DSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	03/11/2025	Expire	1	5,050,000	5770.2	124,735								(89)				0001
Purchased Call/SPX/SPXC05DSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,169,161	5739	81,773								(65)				0001
Purchased Call/SPX/SPXC05ES6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	03/12/2025	Expire	1	3,115,908	5770	103,378								(184)				0001
Purchased Call/SPX/SPXC05ESS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	03/19/2025	Expire	1	2,836,000	5675.12	50,764								(82)				0001
Purchased Call/SPX/SPXC05FS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Expire	1	2,066,000	5675.29	78,095								(123)				0001
Purchased Call/SPX/SPXC05FS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Expire	1	2,077,000	5675.29	124,412								(196)				0001
Purchased Call/SPX/SPXC05FSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	2,670,000	5667.56	60,876								(22)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05GS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	1,891,405	5663	61,212								(22)				0001
Purchased Call/SPX/SPXC05GSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	03/28/2025	Expire	1	2,400,000	5712.2	51,840								(76)				0001
Purchased Call/SPX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	03/28/2025	Expire	1	4,938,000	5712.2	120,487								(177)				0001
Purchased Call/SPX/SPXC05GSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	03/31/2025	Expire	1	2,584,000	5693.31	32,558								(5)				0001
Purchased Call/SPX/SPXC05GSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	03/31/2025	Expire	1	2,022,000	5693.31	57,829								(9)				0001
Purchased Call/SPX/SPXC05HS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	8,363,000	5580.94	103,701								(16)				0001
Purchased Call/SPX/SPXC05HSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,779,000	5580.94	74,199								(11)				0001
Purchased Call/SPX/SPXC05HSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	4,607,000	5580.94	166,773								(25)				0001
Purchased Call/SPX/SPXB215SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	11/18/2025	Expire	1	5,462,000	6734.11	127,811								882				0001
Purchased Call/SPX/SPXB215SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	11/18/2025	Expire	1	5,824,000	6734.11	249,267								1,720				0001
Purchased Call/SPX/SPXB215SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/14/2025	11/13/2026	11/18/2025	Expire	1	4,552,000	6734.11	215,765								1,488				0001
Purchased Call/SPX/SPXB215SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	11/18/2025	Expire	1	2,264,000	6734.11	47,091								323				0001
Purchased Call/SPX/SPXB216ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	12/04/2025	Expire	1	2,150,000	6829.37	27,520								64				0001
Purchased Call/SPX/SPXB217S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	3,425,000	6857.12	121,588								911				0001
Purchased Call/SPX/SPXB217SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	12/08/2025	Expire	1	1,952,170	6850	63,740								479				0001
Purchased Call/SPX/SPXB217SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/11/2025	12/11/2026	12/15/2025	Expire	1	3,963,000	6901	110,568								852				0001
Purchased Call/SPX/SPXB218SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/12/2025	12/11/2026	12/16/2025	Expire	1	8,537,000	6827.41	406,361								3,151				0001
Purchased Call/SPX/SPXB218S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2026	12/17/2025	Expire	1	3,919,000	6816.51	97,191								244				0001
Purchased Call/SPX/SPXB218SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	12/26/2025	Expire	1	11,659,000	6909.79	614,429								3,283				0001
Purchased Call/SPX/SPXB218SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/31/2025	12/31/2026	01/05/2026	Expire	1	1,948,000	6845.5	16,168												0001
Purchased Call/SPX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Exercise	1	5,051,000	5728.8	83,342	126,275	56,129			126,275		(70,146)				0001
Purchased Call/SPX/SPXC050S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	11/05/2025	Exercise	1	9,292,000	5728.8	237,875	371,680	171,157			371,680		(200,523)				0001
Purchased Call/SPX/SPXC050ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	11/10/2025	Exercise	1	3,432,000	5929.04	102,617	163,020	75,669			163,020		(87,351)				0001
Purchased Call/SPX/SPXC050SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	11/10/2025	Exercise	1	2,709,000	5929.04	147,370	269,546	144,099			269,546		(125,447)				0001
Purchased Call/SPX/SPXC0515S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Exercise	1	7,380,000	5995.54	432,468	841,320	467,880			841,320		(373,440)				0001
Purchased Call/SPX/SPXC0515H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	11/13/2025	Exercise	1	2,457,000	6001.35	38,575	58,968	25,600			58,968		(33,368)				0001
Purchased Call/SPX/SPXC0515R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	11/14/2025	Exercise	1	2,531,000	5983.99	132,371	240,445	125,577			240,445		(114,868)				0001
Purchased Call/SPX/SPXC0515U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	11/13/2025	Exercise	1	3,594,809	6001	152,056	261,763	129,869			261,763		(131,894)				0001
Purchased Call/SPX/SPXC052SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	11/17/2025	Exercise	1	1,963,124	5985	68,955	114,144	53,616			114,144		(60,528)				0001
Purchased Call/SPX/SPXC052SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	11/17/2025	Exercise	1	2,172,693	5985	89,189	152,458	74,170			152,458		(78,288)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC052SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	11/18/2025	Exercise	1	4,029,000	5870.62	223,610		404,915	208,014			404,915		(196,901)				0001
Purchased Call/SPX/SPXC052SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	11/18/2025	Exercise	1	4,531,000	5870.62	274,579		518,800	277,018			518,800		(241,782)				0001
Purchased Call/SPX/SPXC052SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	11/19/2025	Exercise	1	2,784,000	5870.62	63,754		98,832	42,630			98,832		(56,202)				0001
Purchased Call/SPX/SPXC05HSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	04/01/2025	Expire	1	2,171,000	5580.94	41,249								(3)				0001
Purchased Call/SPX/SPXC05HSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	04/01/2025	Expire	1	2,377,000	5580.94	50,630								(4)				0001
Purchased Call/SPX/SPXC05HSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	04/01/2025	Expire	1	3,411,000	5580.94	110,516								(9)				0001
Purchased Call/SPX/SPXC05HSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	04/02/2025	Expire	1	4,693,571	5581	184,927								(270)				0001
Purchased Call/SPX/SPXC051SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	04/03/2025	Expire	1	3,249,261	5612	104,156								(145)				0001
Purchased Call/SPX/SPXC051ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	04/08/2025	Expire	1	1,616,000	5074.08	88,557								11				0001
Purchased Call/SPX/SPXC05JS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire	1	5,580,000	4982.77	130,014								(166)				0001
Purchased Call/SPX/SPXC05JS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire	1	4,690,000	4982.77	191,821								(245)				0001
Purchased Call/SPX/SPXC05JS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire	1	7,721,000	4982.77	333,547								(249)				0001
Purchased Call/SPX/SPXC05JSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/06/2026	04/10/2025	Expire	1	1,557,743	5074	60,310								(79)				0001
Purchased Call/SPX/SPXC05KS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	04/17/2025	Expire	1	4,146,379	5406	200,893								(238)				0001
Purchased Call/SPX/SPXC05KSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/01/2025	05/01/2026	05/05/2025	Expire	1	5,709,000	5604.14	263,756								238				0001
Purchased Call/SPX/SPXC05KSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	05/05/2025	Expire	1	2,623,027	5569	129,954								115				0001
Purchased Call/SPX/SPXC05LS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	05/07/2025	Expire	1	1,671,881	5687	75,764								(70)				0001
Purchased Call/SPX/SPXC05LSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Expire	1	4,258,000	5606.91	102,192								(87)				0001
Purchased Call/SPX/SPXC05LSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Expire	1	3,234,000	5606.91	116,101								(99)				0001
Purchased Call/SPX/SPXC05LSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Expire	1	2,384,000	5606.91	135,650								(116)				0001
Purchased Call/SPX/SPXC05LSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	05/09/2025	Expire	1	2,831,000	5631.28	99,934								(84)				0001
Purchased Call/SPX/SPXC05LSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	1	3,433,000	5663.94	110,886								124				0001
Purchased Call/SPX/SPXC05MSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	1	5,082,000	5663.94	271,379								150				0001
Purchased Call/SPX/SPXC05MSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	1	3,647,000	5663.94	210,067								107				0001
Purchased Call/SPX/SPXC05MSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	05/13/2025	Expire	1	1,942,000	5659.91	100,790								114				0001
Purchased Call/SPX/SPXC05MSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,514,789	5664	121,456								137				0001
Purchased Call/SPX/SPXC05NSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,446,000	5916.93	141,134								187				0001
Purchased Call/SPX/SPXC05NSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,811,000	5916.93	169,503								225				0001
Purchased Call/SPX/SPXB051S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/06/2024	02/03/2025	02/05/2025	Exercise	1	2,156,995	4959	100,616		184,005	174,807			184,005		(9,198)				0001
Purchased Call/SPX/SPXB051SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2025	02/10/2025	Exercise	1	2,605,925	4954	104,237		173,052	162,714			173,052		(10,338)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05JS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2025	03/03/2025	Exercise	1	1,888,464	5077	81,777		143,221	130,273			143,221		(12,948)				0001
Purchased Call/SPX/SPXB05JSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/29/2024	02/28/2025	03/04/2025	Exercise	1	2,910,042	5070	114,306		194,586	176,221			194,586		(18,365)				0001
Purchased Call/SPX/SPXB05KS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	03/10/2025	Exercise	1	5,206,000	5104.76	124,423		203,034	181,097			203,034		(21,937)				0001
Purchased Call/SPX/SPXB05KSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/06/2024	02/28/2025	03/04/2025	Exercise	1	2,923,930	5094	157,701		297,332	271,711			297,332		(25,621)				0001
Purchased Call/SPX/SPXB05KSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/11/2024	03/07/2025	03/11/2025	Exercise	1	2,402,885	5134	98,739		176,903	159,025			176,903		(17,877)				0001
Purchased Call/SPX/SPXB05KSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/13/2024	03/11/2025	03/13/2025	Exercise	1	2,666,447	5118	140,128		236,570	209,786			236,570		(26,784)				0001
Purchased Call/SPX/SPXB05LS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/14/2024	03/12/2025	03/14/2025	Exercise	1	2,339,222	5175	121,407		191,783	168,110			191,783		(23,673)				0001
Purchased Call/SPX/SPXB05MSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2025	05/05/2025	Exercise	1	4,688,000	5018.39	214,710		386,760	315,781			386,760		(70,979)				0001
Purchased Call/SPX/SPXB05MSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2024	06/06/2025	06/10/2025	Exercise	1	4,807,973	5348	206,491		353,304	263,575			353,304		(89,729)				0001
Purchased Call/SPX/SPXB05MSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2024	06/09/2025	06/11/2025	Exercise	1	2,037,540	5348	114,944		212,980	162,494			212,980		(50,486)				0001
Purchased Call/SPX/SPXB05MSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2024	06/10/2025	06/12/2025	Exercise	1	2,985,960	5361	192,655		347,569	262,181			347,569		(85,387)				0001
Purchased Call/SPX/SPXB05NS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2024	06/12/2025	06/16/2025	Exercise	1	4,683,770	5421	266,751		501,988	381,950			501,988		(120,038)				0001
Purchased Call/SPX/SPXB05NS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/01/2024	06/27/2025	07/01/2025	Exercise	1	2,299,245	5461	130,300		242,074	177,831			242,074		(64,242)				0001
Purchased Call/SPX/SPXB05NSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2024	07/03/2025	07/08/2025	Exercise	1	2,950,611	5567	133,258		230,549	162,240			230,549		(68,309)				0001
Purchased Call/SPX/SPXB05NSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2025	07/14/2025	Exercise	1	2,422,581	5634	136,095		277,978	206,150			277,978		(71,828)				0001
Purchased Call/SPX/SPXB05NSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	2,720,000	5615.35	76,160		123,760	83,353			123,760		(40,407)				0001
Purchased Call/SPX/SPXB05NSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/14/2025	07/16/2025	Exercise	1	2,100,000	5615.35	61,110		99,750	67,091			99,750		(32,659)				0001
Purchased Call/SPX/SPXB05QS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	2,173,048	5586	135,259		249,738	177,975			249,738		(71,763)				0001
Purchased Call/SPX/SPXB05QSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	07/22/2025	Exercise	1	3,849,000	5544.59	178,979		317,543	219,377			317,543		(98,165)				0001
Purchased Call/SPX/SPXB05QSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2025	07/21/2025	Exercise	1	1,922,365	5588	103,575		211,560	154,882			211,560		(56,679)				0001
Purchased Call/SPX/SPXB05QST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	07/22/2025	Exercise	1	4,786,000	5505	212,977		370,915	253,778			370,915		(117,137)				0001
Purchased Call/SPX/SPXB05PSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	07/29/2025	Exercise	1	3,349,000	5399.22	189,219		356,669	249,218			356,669		(107,451)				0001
Purchased Call/SPX/SPXB05PSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	08/11/2025	Exercise	1	2,693,000	5199.5	116,607		200,629	130,600			200,629		(70,028)				0001
Purchased Call/SPX/SPXC05ESX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	03/19/2025	Expire	1	3,372,086	5639	131,339								(220)				0001
Purchased Call/SPX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Expire	1	2,590,000	5675.29	53,872								(85)				0001
Purchased Call/SPX/SPXC05FS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Expire	1	3,472,000	5675.29	113,187								(179)				0001
Purchased Call/SPX/SPXC05FS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	03/21/2025	Expire	1	3,978,259	5675	168,801								(272)				0001
Purchased Call/SPX/SPXC05FSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	03/21/2025	Expire	1	4,210,995	5615	239,663								(382)				0001
Purchased Call/SPX/SPXC05GSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	03/28/2025	Expire	1	2,466,000	5712.2	82,118								(121)				0001
Purchased Call/SPX/SPXC05GST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2025	03/20/2026	03/28/2025	Expire	1	1,874,417	5663	76,706								(120)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05HS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2026	03/31/2025	Expire	1	1,865,858	5777	68,366								(14)				0001
Purchased Call/SPX/SPXC05HSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,387,000	5580.94	70,894								(11)				0001
Purchased Call/SPX/SPXC05HSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,492,000	5580.94	82,734								(13)				0001
Purchased Call/SPX/SPXC05HSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	04/02/2025	Expire	1	2,433,290	5581	79,779								(116)				0001
Purchased Call/SPX/SPXC05HSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/31/2025	03/30/2026	04/02/2025	Expire	1	3,125,326	5581	178,802								(252)				0001
Purchased Call/SPX/SPXC05HSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	04/03/2025	Expire	1	3,722,000	5633.07	134,736								(186)				0001
Purchased Call/SPX/SPXC051S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	04/03/2025	Expire	1	7,131,000	5633.07	285,240								(394)				0001
Purchased Call/SPX/SPXC051S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	03/27/2026	04/03/2025	Expire	1	1,752,415	5581	71,702								(105)				0001
Purchased Call/SPX/SPXC051SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	04/03/2025	Expire	1	6,683,713	5612	361,278								(504)				0001
Purchased Call/SPX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	04/04/2025	Expire	1	2,269,000	5670.97	36,304								(50)				0001
Purchased Call/SPX/SPXC05JS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire	1	4,936,000	4982.77	168,318								(128)				0001
Purchased Call/SPX/SPXC05JS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire	1	3,690,000	4982.77	142,065								(176)				0001
Purchased Call/SPX/SPXC05JS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire	1	2,452,000	4982.77	117,941								(20)				0001
Purchased Call/SPX/SPXC05JSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	04/15/2025	Expire	1	4,831,000	5363.36	216,429								59				0001
Purchased Call/SPX/SPXC05JSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,536,000	5363.36	131,872								36				0001
Purchased Call/SPX/SPXC05JSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	04/16/2025	Expire	1	2,853,308	5363	103,240								(128)				0001
Purchased Call/SPX/SPXC05KSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	04/29/2025	Expire	1	5,950,975	5485	249,008								175				0001
Purchased Call/SPX/SPXC05KSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	05/02/2025	Expire	1	4,220,670	5561	169,189								(162)				0001
Purchased Call/SPX/SPXC052SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	11/18/2025	Exercise	1	2,558,143	5949	128,596		253,701	140,466			253,701		(113,236)				0001
Purchased Call/SPX/SPXC053S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	11/20/2025	Exercise	1	2,958,597	5894	124,350		206,827	96,560			206,827		(110,267)				0001
Purchased Call/SPX/SPXC053SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Exercise	1	3,797,000	5969.34	239,591		403,054	187,423			403,054		(215,632)				0001
Purchased Call/SPX/SPXC054S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	12/02/2025	Exercise	1	2,434,000	6032.38	115,615		200,805	94,503			200,805		(106,302)				0001
Purchased Call/SPX/SPXC054SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	12/08/2025	Exercise	1	3,384,000	6086.49	184,428		338,400	167,182			338,400		(171,218)				0001
Purchased Call/SPX/SPXC054SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	12/08/2025	Exercise	1	3,607,000	6086.49	207,403		391,360	198,812			391,360		(192,547)				0001
Purchased Call/SPX/SPXC055Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	01/06/2025	Expire	1	3,078,000	5868.55	78,489								(213)				0001
Purchased Call/SPX/SPXC0569	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	01/07/2025	Expire	1	4,319,000	5942.47	110,566								(288)				0001
Purchased Call/SPX/SPXC056B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	01/07/2025	Expire	1	2,769,000	5942.47	102,176								(266)				0001
Purchased Call/SPX/SPXC056F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	01/07/2025	Expire	1	2,155,000	5942.47	137,705								(359)				0001
Purchased Call/SPX/SPXC056N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	01/09/2025	Expire	1	3,017,567	5975	107,227								(286)				0001
Purchased Call/SPX/SPXC057S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	01/10/2025	Expire	1	5,160,000	5918.25	328,692								(866)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC057S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	01/10/2025	Expire	1	4,339,000	5918.25	204,367								(534)				0001
Purchased Call/SPX/SPXC057S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	01/10/2025	Expire	1	3,575,000	5918.25	228,085								(596)				0001
Purchased Call/SPX/SPXC057SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	01/16/2025	Expire	1	2,328,652	5836	99,080								(254)				0001
Purchased Call/SPX/SPXC057SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	01/16/2025	Expire	1	2,060,186	5836	112,964								(290)				0001
Purchased Call/SPX/SPXC057SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	01/21/2025	Expire	1	3,355,749	5950	186,910								(413)				0001
Purchased Call/SPX/SPXC058SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	2,455,000	5996.66	135,516								(295)				0001
Purchased Call/SPX/SPXC058SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	9,055,000	5996.66	520,663								(1,132)				0001
Purchased Call/SPX/SPXC058SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	2,624,685	5938	154,744								(336)				0001
Purchased Call/SPX/SPXC058SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	01/23/2025	Expire	1	3,421,716	5992	192,227								(489)				0001
Purchased Call/SPX/SPXC059S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	01/24/2025	Expire	1	3,541,000	6086.37	220,604								(534)				0001
Purchased Call/SPX/SPXC059S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	01/27/2025	Expire	1	3,615,304	6086	194,820								(410)				0001
Purchased Call/SPX/SPXC059SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	01/28/2025	Expire	1	4,631,000	6101.24	263,967								(521)				0001
Purchased Call/SPX/SPXC059SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	01/28/2025	Expire	1	3,579,445	6119	188,715								(392)				0001
Purchased Call/SPX/SPX9158S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,339,950	5693	118,039								(18)				0001
Purchased Call/SPX/SPX9158SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/23/2025	04/22/2026	04/25/2025	Expire	1	1,734,385	5288	64,026								(68)				0001
Purchased Call/SPX/SPX9158SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/23/2026	04/28/2025	Expire	1	2,381,506	5376	91,355								61				0001
Purchased Call/SPX/SPX9158SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2025	04/23/2026	04/28/2025	Expire	1	4,515,722	5376	191,528								129				0001
Purchased Call/SPX/SPX9159S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2025	04/29/2026	05/01/2025	Expire	1	3,835,000	5560.83	217,445								(208)				0001
Purchased Call/SPX/SPX9159S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2025	04/28/2026	05/01/2025	Expire	1	2,919,180	5529	99,723								(97)				0001
Purchased Call/SPX/SPX9159SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2025	04/28/2026	05/01/2025	Expire	1	2,515,581	5529	134,694								(131)				0001
Purchased Call/SPX/SPX9159SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/12/2025	05/08/2026	05/14/2025	Expire	1	3,022,392	5660	172,824								(140)				0001
Purchased Call/SPX/SPX9159SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/16/2025	05/15/2026	05/20/2025	Expire	1	7,126,000	5958.38	176,725								237				0001
Purchased Call/SPX/SPX9159SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/22/2026	05/27/2025	Expire	1	2,967,000	5842.01	114,230								300				0001
Purchased Call/SPX/SPX9159SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/21/2026	05/27/2025	Expire	1	3,798,997	5845	129,474								338				0001
Purchased Call/SPX/SPX9159SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/22/2025	05/21/2026	05/27/2025	Expire	1	2,735,277	5845	137,442								359				0001
Purchased Call/SPX/SPX915ASM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/05/2025	06/04/2026	06/09/2025	Expire	1	8,221,805	5971	345,902								676				0001
Purchased Call/SPX/SPX915ASP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/05/2026	06/10/2025	Expire	1	7,707,000	6000.36	356,063								706				0001
Purchased Call/SPX/SPX915BS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	8,166,000	6279.35	381,352								1,608				0001
Purchased Call/SPX/SPX915BS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/02/2026	07/08/2025	Expire	1	6,991,000	6279.35	349,550								1,474				0001
Purchased Call/SPX/SPX915BST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2025	07/06/2026	07/08/2025	Expire	1	3,693,000	6279.35	174,679								741				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915CS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/07/2025	07/02/2026	07/09/2025	Expire	1	7,390,795	6279	298,146								14				0001
Purchased Call/SPX/SPX915CSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/31/2025	07/30/2026	08/04/2025	Expire	1	11,115,986	6363	477,333								1,748				0001
Purchased Call/SPX/SPX915CSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/04/2025	08/04/2026	08/06/2025	Expire	1	4,828,000	6329.94	222,571								113				0001
Purchased Call/SPX/SPX915CSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/04/2025	07/31/2026	08/06/2025	Expire	1	2,214,494	6238	93,649								46				0001
Purchased Call/SPX/SPX915CSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/04/2025	07/31/2026	08/06/2025	Expire	1	1,540,788	6238	82,179								40				0001
Purchased Call/SPX/SPX915DS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/12/2025	08/07/2026	08/14/2025	Expire	1	1,546,247	6389	67,015								41				0001
Purchased Call/SPX/SPX915DSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/15/2025	08/14/2026	08/19/2025	Expire	1	2,671,311	6468	133,729								551				0001
Purchased Call/SPX/SPX915DSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2025	08/19/2026	08/21/2025	Expire	1	3,752,000	6411.37	139,950								102				0001
Purchased Call/SPX/SPXC05NSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/15/2025	05/14/2026	05/19/2025	Expire	1	3,099,497	5893	158,431								208				0001
Purchased Call/SPX/SPXC05NST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	6,870,000	5958.38	314,646								423				0001
Purchased Call/SPX/SPXC05NSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,031,000	5958.38	99,925								134				0001
Purchased Call/SPX/SPXC05OS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,875,628	5917	98,527								132				0001
Purchased Call/SPX/SPXC05OSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Expire	1	2,359,000	5940.46	86,575								(56)				0001
Purchased Call/SPX/SPXC05PS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/22/2025	05/22/2026	05/27/2025	Expire	1	2,599,000	5842.01	154,641								62				0001
Purchased Call/SPX/SPXC05PSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Expire	1	3,357,000	5802.82	51,362								136				0001
Purchased Call/SPX/SPXC05PSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Expire	1	2,048,000	5802.82	35,635								94				0001
Purchased Call/SPX/SPXC05PSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Expire	1	6,033,000	5802.82	131,519								348				0001
Purchased Call/SPX/SPXC05QS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire	1	2,741,000	5912.17	89,083								156				0001
Purchased Call/SPX/SPXC05QS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire	1	3,463,000	5912.17	128,131								225				0001
Purchased Call/SPX/SPXC05QS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire	1	2,272,000	5912.17	138,365								243				0001
Purchased Call/SPX/SPXC05QSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	06/01/2026	06/03/2025	Expire	1	2,774,000	5911.69	68,795								124				0001
Purchased Call/SPX/SPXC05RSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	5,001,696	5912	209,064								370				0001
Purchased Call/SPX/SPXC05RSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/03/2025	06/02/2026	06/05/2025	Expire	1	7,188,423	5936	245,845								(108)				0001
Purchased Call/SPX/SPXC05RSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/03/2025	06/02/2026	06/05/2025	Expire	1	7,467,413	5936	323,860								(143)				0001
Purchased Call/SPX/SPXC05SS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/04/2025	06/04/2026	06/06/2025	Expire	1	5,988,000	5970.81	276,047								(115)				0001
Purchased Call/SPX/SPXC05SS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/04/2025	06/04/2026	06/06/2025	Expire	1	3,175,000	5970.81	193,358								(80)				0001
Purchased Call/SPX/SPXC05SS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/04/2025	06/03/2026	06/06/2025	Expire	1	2,340,385	5970	79,337								(34)				0001
Purchased Call/SPX/SPXC05SS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/04/2025	06/03/2026	06/06/2025	Expire	1	5,104,666	5970	205,055								(87)				0001
Purchased Call/SPX/SPXC05SSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/05/2025	06/04/2026	06/09/2025	Expire	1	2,036,046	5971	104,227								204				0001
Purchased Call/SPX/SPXC05SSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/09/2025	06/09/2026	06/11/2025	Expire	1	5,818,000	6005.88	145,450								(49)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05SSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/09/2025	06/02/2026	06/11/2025	Expire	1	2,231,913	5936	101,219								(41)				0001
Purchased Call/SPX/SPXC05TS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	06/11/2025	Expire	1	2,964,178	6000	159,997								(60)				0001
Purchased Call/SPX/SPXC05TSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	4,159,000	6038.81	254,947								(83)				0001
Purchased Call/SPX/SPXB218ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2026	01/02/2026	Expire	1	4,800,000	6896.24	167,040								458				0001
Purchased Call/SPX/SPXB219S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/31/2025	12/29/2026	01/05/2026	Expire	1	1,533,074	6906	46,327												0001
Purchased Call/SPX/SPXC050S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Exercise	1	2,900,000	5728.8	162,110		290,000	153,557			290,000		(136,443)				0001
Purchased Call/SPX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	11/05/2025	Exercise	1	3,321,000	5728.8	164,390		282,285	143,709			282,285		(138,576)				0001
Purchased Call/SPX/SPXC050SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	11/05/2025	Exercise	1	9,294,000	5728.8	565,075		1,045,575	569,231			1,045,575		(476,344)				0001
Purchased Call/SPX/SPXC050SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	11/06/2025	Exercise	1	1,810,923	5713	84,170		135,042	63,661			135,042		(71,382)				0001
Purchased Call/SPX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	11/06/2025	Exercise	1	3,239,095	5713	186,628		315,818	157,545			315,818		(158,273)				0001
Purchased Call/SPX/SPXC050SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	11/10/2025	Exercise	1	3,427,000	5929.04	196,367		368,403	201,247			368,403		(167,155)				0001
Purchased Call/SPX/SPXC051SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	11/12/2025	Exercise	1	1,414,947	5996	77,059		144,432	77,891			144,432		(66,541)				0001
Purchased Call/SPX/SPXC051SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	11/14/2025	Exercise	1	1,996,000	5983.99	26,347		39,920	17,057			39,920		(22,863)				0001
Purchased Call/SPX/SPXC051ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	11/14/2025	Exercise	1	1,900,000	5983.99	117,230		232,750	131,021			232,750		(101,729)				0001
Purchased Call/SPX/SPXC052S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	11/14/2025	Exercise	1	2,239,945	5989	119,370		215,796	111,925			215,796		(103,871)				0001
Purchased Call/SPX/SPXC052S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	11/18/2025	Exercise	1	3,517,000	5949.17	220,516		436,108	242,469			436,108		(193,639)				0001
Purchased Call/SPX/SPXC052SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	11/17/2025	Exercise	1	5,805,734	5985	302,475		558,721	293,215			558,721		(265,506)				0001
Purchased Call/SPX/SPXC052SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	11/18/2025	Exercise	1	2,031,000	5870.62	30,262		45,698	19,050			45,698		(26,647)				0001
Purchased Call/SPX/SPXC053S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	11/20/2025	Exercise	1	4,107,853	5894	227,654		410,535	208,665			410,535		(201,870)				0001
Purchased Call/SPX/SPXC053S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2024	11/19/2025	11/21/2025	Exercise	1	1,420,075	5917	77,818		149,041	79,822			149,041		(69,219)				0001
Purchased Call/SPX/SPXC053SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/26/2024	11/24/2025	11/26/2025	Exercise	1	1,557,998	5969	88,367		154,511	74,245			154,511		(80,266)				0001
Purchased Call/SPX/SPXC054S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	12/02/2025	Exercise	1	3,468,000	6032.38	152,939		260,100	119,481			260,100		(140,619)				0001
Purchased Call/SPX/SPXC054S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/29/2024	11/26/2025	12/01/2025	Exercise	1	1,703,642	5999	96,872		170,400	81,375			170,400		(89,025)				0001
Purchased Call/SPX/SPXC054SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	12/08/2025	Exercise	1	2,946,000	6086.49	136,400		235,680	109,050			235,680		(126,630)				0001
Purchased Call/SPX/SPXC054SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2024	12/03/2025	12/05/2025	Exercise	1	5,033,500	6050	277,747		495,040	237,242			495,040		(257,798)				0001
Purchased Call/SPX/SPXC054SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	12/09/2025	Exercise	1	3,012,000	6075.11	77,408		120,480	48,003			120,480		(72,477)				0001
Purchased Call/SPX/SPXC054SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	12/09/2025	Exercise	1	1,952,000	6075.11	120,243		234,240	121,658			234,240		(112,582)				0001
Purchased Call/SPX/SPXC055S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2024	12/05/2025	12/09/2025	Exercise	1	8,780,073	6089	451,663		846,452	421,209			846,452		(425,243)				0001
Purchased Call/SPX/SPXC057SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	06/12/2025	Expire	1	2,562,154	6000	104,683								(39)				0001
Purchased Call/SPX/SPXC057SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	06/12/2025	Expire	1	3,285,216	6006	111,829								(37)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05TSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	06/12/2025	Expire	1	2,132,087	6006	80,525								(27)				0001
Purchased Call/SPX/SPXC05TSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	06/12/2025	Expire	1	3,225,158	6006	131,474								(44)				0001
Purchased Call/SPX/SPXC05TSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	4,057,000	6022.24	186,216								(58)				0001
Purchased Call/SPX/SPXC05US1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	6,711,000	6045.26	267,098								582				0001
Purchased Call/SPX/SPXC05US3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	10,239,000	6045.26	445,397								970				0001
Purchased Call/SPX/SPXC05US4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	5,425,000	6045.26	246,295								536				0001
Purchased Call/SPX/SPXC05US5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	8,465,000	6045.26	398,702								868				0001
Purchased Call/SPX/SPXC05US6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	2,522,000	6045.26	127,109								277				0001
Purchased Call/SPX/SPXC05USB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	06/16/2025	Expire	1	2,517,296	6022	95,225								206				0001
Purchased Call/SPX/SPXC05USE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	06/16/2025	Expire	1	5,595,880	6024	293,824								637				0001
Purchased Call/SPX/SPXC05USY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,343,029	6045	128,130								282				0001
Purchased Call/SPX/SPXC05USZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	4,358,632	6045	177,539								390				0001
Purchased Call/SPX/SPXC05VS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,581,326	6045	130,905								288				0001
Purchased Call/SPX/SPXC05VS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/16/2025	06/16/2026	06/18/2025	Expire	1	3,109,000	6033.11	120,318								(28)				0001
Purchased Call/SPX/SPXC05VS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/16/2025	06/16/2026	06/18/2025	Expire	1	2,689,000	6033.11	127,190								(30)				0001
Purchased Call/SPX/SPXC05VSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	06/20/2025	Expire	1	5,333,269	6033	208,739								218				0001
Purchased Call/SPX/SPXC05VSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/23/2025	06/23/2026	06/25/2025	Expire	1	1,740,000	6025.17	97,266								(12)				0001
Purchased Call/SPX/SPXC05VSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	06/26/2025	Expire	1	7,319,000	6092.18	321,304								(36)				0001
Purchased Call/SPX/SPXC05VSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	06/26/2025	Expire	1	3,632,000	6092.18	218,283								(25)				0001
Purchased Call/SPX/SPXC05WS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/18/2026	06/26/2025	Expire	1	2,088,744	5968	116,004								(19)				0001
Purchased Call/SPX/SPXC05WS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	06/26/2025	Expire	1	2,078,684	6025	81,924								(10)				0001
Purchased Call/SPX/SPXC05WS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	06/26/2025	Expire	1	7,525,437	6025	317,196								(39)				0001
Purchased Call/SPX/SPXC05WS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	06/26/2025	Expire	1	1,741,274	6025	85,223								(10)				0001
Purchased Call/SPX/SPXB050S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/07/2024	08/06/2025	08/08/2025	Exercise	1	2,698,615	5240	110,581		191,065	124,777			191,065		(66,287)				0001
Purchased Call/SPX/SPXB05QSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/13/2024	08/12/2025	08/14/2025	Exercise	1	4,670,997	5344	198,739		320,757	198,330			320,757		(122,428)				0001
Purchased Call/SPX/SPXB05QSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	08/26/2025	Exercise	1	3,385,000	5570.64	160,111		279,263	175,922			279,263		(103,340)				0001
Purchased Call/SPX/SPXB05RSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/27/2024	08/26/2025	08/28/2025	Exercise	1	3,549,843	5617	196,046		358,346	229,995			358,346		(128,351)				0001
Purchased Call/SPX/SPXB05RSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	09/02/2025	Exercise	1	3,583,000	5592.18	156,935		268,725	165,398			268,725		(103,327)				0001
Purchased Call/SPX/SPXB05RSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Exercise	1	2,407,000	5648.4	122,035		217,834	136,250			217,834		(81,583)				0001
Purchased Call/SPX/SPXB05SS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Exercise	1	5,491,000	5648.4	327,813		631,465	412,314			631,465		(219,151)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05SS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/30/2024	08/26/2025	08/28/2025	Exercise	1	1,857,479	5629	77,583		134,970	83,321			134,970		(51,649)				0001
Purchased Call/SPX/SPXB05SS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Exercise	1	2,477,238	5592	139,009		253,840	160,909			253,840		(92,931)				0001
Purchased Call/SPX/SPXB05SSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/04/2024	09/02/2025	09/04/2025	Exercise	1	2,321,492	5648	110,218		232,627	158,131			232,627		(74,496)				0001
Purchased Call/SPX/SPXB05SSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	09/09/2025	Exercise	1	2,718,685	5503	141,822		290,470	193,164			290,470		(97,306)				0001
Purchased Call/SPX/SPXB05SSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	09/11/2025	Exercise	1	2,029,760	5471	107,675		191,065	116,407			191,065		(74,659)				0001
Purchased Call/SPX/SPXB05TS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/11/2024	09/09/2025	09/11/2025	Exercise	1	2,959,838	5471	126,821		207,742	119,565			207,742		(88,178)				0001
Purchased Call/SPX/SPXB05TSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	09/18/2025	Exercise	1	2,042,000	5633.09	33,693		52,071	28,124			52,071		(23,947)				0001
Purchased Call/SPX/SPXB05TSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2024	09/12/2025	09/16/2025	Exercise	1	1,862,213	5626	96,377		174,108	105,728			174,108		(68,379)				0001
Purchased Call/SPX/SPXB05TSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/19/2024	09/18/2025	09/22/2025	Exercise	1	2,618,260	5619	153,053		257,231	146,693			257,231		(110,538)				0001
Purchased Call/SPX/SPXB05USQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	09/25/2025	Exercise	1	2,699,165	5719	110,424		185,970	105,134			185,970		(80,836)				0001
Purchased Call/SPX/SPXB05USX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	09/29/2025	Exercise	1	4,742,000	5722.26	213,864		372,247	214,942			372,247		(157,305)				0001
Purchased Call/SPX/SPXB05VS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	10/02/2025	Exercise	1	3,777,000	5762.48	84,983		132,195	68,517			132,195		(63,678)				0001
Purchased Call/SPX/SPXB05VSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	10/07/2025	Exercise	1	4,298,000	5699.94	223,496		393,267	223,014			393,267		(170,253)				0001
Purchased Call/SPX/SPXB05VSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Exercise	1	3,321,000	5751.07	80,700		124,538	62,891			124,538		(61,646)				0001
Purchased Call/SPX/SPXB05WS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Exercise	1	2,015,000	5751.07	125,535		236,763	140,869			236,763		(95,894)				0001
Purchased Call/SPX/SPXB05WS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	10/08/2025	Exercise	1	4,210,000	5751.07	222,709		389,425	218,865			389,425		(170,560)				0001
Purchased Call/SPX/SPXB05WSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	10/09/2025	Exercise	1	3,804,888	5696	170,888		273,210	141,504			273,210		(131,706)				0001
Purchased Call/SPX/SPXB05WSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	10/15/2025	Exercise	1	4,067,000	5815.03	89,474		138,278	67,836			138,278		(70,442)				0001
Purchased Call/SPX/SPXC059S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	01/30/2025	Expire	1	1,448,068	6110	73,724								(180)				0001
Purchased Call/SPX/SPXC05AS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire	1	4,198,000	6040.53	68,847								(128)				0001
Purchased Call/SPX/SPXC05AS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire	1	2,263,000	6040.53	82,373								(153)				0001
Purchased Call/SPX/SPXC05ASI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	02/06/2025	Expire	1	2,123,000	6037.88	28,236								(63)				0001
Purchased Call/SPX/SPXC05ASY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/12/2025	02/11/2026	02/14/2025	Expire	1	3,847,204	6068	206,418								(439)				0001
Purchased Call/SPX/SPXC05BS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,299,000	6115.07	140,699								(155)				0001
Purchased Call/SPX/SPXC05CSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	02/27/2025	Expire	1	5,253,294	5983	211,501								(408)				0001
Purchased Call/SPX/SPXC05CSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	02/27/2025	Expire	1	2,405,267	5983	123,623								(238)				0001
Purchased Call/SPX/SPXC05CSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	03/07/2025	Expire	1	5,689,000	5842.63	141,087								(252)				0001
Purchased Call/SPX/SPXC05CSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	03/07/2025	Expire	1	3,649,000	5842.63	123,336								(221)				0001
Purchased Call/SPX/SPXC05DS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	03/07/2025	Expire	1	3,849,000	5842.63	158,579								(284)				0001
Purchased Call/SPX/SPXC05DSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,337,000	5770.2	60,996								(48)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05DSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,180,638	5739	88,114								(70)				0001
Purchased Call/SPX/SPXC05ES4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	03/12/2025	Expire	1	1,451,846	5739	49,780								(89)				0001
Purchased Call/SPX/SPXC05ESG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	03/13/2025	Expire	1	6,838,534	5615	284,817								(488)				0001
Purchased Call/SPX/SPXC05FS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Expire	1	6,550,000	5675.29	159,165								(251)				0001
Purchased Call/SPX/SPXC05FSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	03/21/2025	Expire	1	2,229,020	5615	76,867								(123)				0001
Purchased Call/SPX/SPXC05FSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	03/21/2025	Expire	1	4,126,775	5615	167,257								(267)				0001
Purchased Call/SPX/SPXC05FSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	03/21/2025	Expire	1	5,704,495	5615	249,804								(398)				0001
Purchased Call/SPX/SPXC05FSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	03/21/2025	Expire	1	1,740,545	5615	101,940								(162)				0001
Purchased Call/SPX/SPXC05FSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	4,591,000	5667.56	87,229								(32)				0001
Purchased Call/SPX/SPXC05FST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	4,848,000	5667.56	117,322								(43)				0001
Purchased Call/SPX/SPXC05FSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	4,296,000	5667.56	115,562								(42)				0001
Purchased Call/SPX/SPXC05FSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,086,000	5667.56	99,986								(37)				0001
Purchased Call/SPX/SPXC05FSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,123,000	5667.56	108,993								(40)				0001
Purchased Call/SPX/SPXC05LS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	05/07/2025	Expire	1	2,576,062	5687	99,529								(91)				0001
Purchased Call/SPX/SPXC05LS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	05/07/2025	Expire	1	3,184,535	5687	158,222								(145)				0001
Purchased Call/SPX/SPXC05LSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	05/08/2025	Expire	1	6,418,832	5650	204,423								(177)				0001
Purchased Call/SPX/SPXC05LSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	05/08/2025	Expire	1	3,237,668	5650	157,277								(136)				0001
Purchased Call/SPX/SPXC05LSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	05/09/2025	Expire	1	2,304,000	5631.28	116,582								(98)				0001
Purchased Call/SPX/SPXC05LSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	05/09/2025	Expire	1	3,246,000	5631.28	182,101								(153)				0001
Purchased Call/SPX/SPXC05MS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	1	4,466,000	5663.94	216,154								241				0001
Purchased Call/SPX/SPXC05MSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,018,000	5659.91	113,008								128				0001
Purchased Call/SPX/SPXC05MST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,618,000	5659.91	150,273								170				0001
Purchased Call/SPX/SPXC05NSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,263,000	5958.38	118,129								159				0001
Purchased Call/SPX/SPXC05NSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	4,591,000	5958.38	252,964								340				0001
Purchased Call/SPX/SPXC05OS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	05/20/2025	Expire	1	3,736,000	5958.38	178,207								247				0001
Purchased Call/SPX/SPXC05OS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	3,848,961	5912	200,228								269				0001
Purchased Call/SPX/SPXC05OSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	05/21/2025	Expire	1	2,143,000	5963.6	113,365								(74)				0001
Purchased Call/SPX/SPXC05OSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Expire	1	2,546,000	5940.46	83,254								(53)				0001
Purchased Call/SPX/SPXC05OSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Expire	1	3,444,000	5940.46	212,495								(136)				0001
Purchased Call/SPX/SPXC05PS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	05/22/2025	Expire	1	2,439,112	5964	109,228								(71)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05PS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	05/27/2025	Expire	1	2,771,000	5842.01	162,104								426				0001
Purchased Call/SPX/SPXC05PSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Expire	1	6,377,000	5802.82	58,031								154				0001
Purchased Call/SPX/SPXC05PSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	05/30/2025	Expire	1	2,651,000	5888.55	149,782								(78)				0001
Purchased Call/SPX/SPXC05QS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire	1	3,328,000	5912.17	191,027								335				0001
Purchased Call/SPX/SPXC05QSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	06/02/2025	Expire	1	5,712,792	5889	243,334								423				0001
Purchased Call/SPX/SPXC05QSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	06/02/2025	Expire	1	3,197,183	5899	156,513								272				0001
Purchased Call/SPX/SPXC05QSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	06/02/2025	Expire	1	2,596,851	5889	142,033								247				0001
Purchased Call/SPX/SPXC05QSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	3,688,000	5911.69	129,818								230				0001
Purchased Call/SPX/SPXC05IW6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	06/26/2025	Expire	1	5,519,056	6025	309,077								(38)				0001
Purchased Call/SPX/SPXC05IWT	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/15/2025	07/14/2026	07/17/2025	Expire	1	6,726,165	6269	224,633								44				0001
Purchased Call/SPX/SPXC05XS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	07/24/2025	Expire	1	2,068,237	6306	100,437								31				0001
Purchased Call/SPX/SPXC05XS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/23/2025	07/22/2026	07/25/2025	Expire	1	5,936,501	6309	261,447								83				0001
Purchased Call/SPX/SPXC05XSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	07/29/2025	Expire	1	1,902,278	6362	96,197								335				0001
Purchased Call/SPX/SPXC05XSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	07/30/2025	Expire	1	4,649,000	6389.77	218,503								87				0001
Purchased Call/SPX/SPXC05XSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	07/30/2025	Expire	1	2,800,000	6389.77	134,680								54				0001
Purchased Call/SPX/SPXC05XSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	07/30/2025	Expire	1	2,069,919	6389	107,493								41				0001
Purchased Call/SPX/SPXC05YS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	08/01/2025	Expire	1	2,549,518	6390	125,769								53				0001
Purchased Call/SPX/SPXC05YSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	08/04/2025	Expire	1	3,098,732	6363	159,444								584				0001
Purchased Call/SPX/SPXC05YSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,595,000	6238.01	166,339								614				0001
Purchased Call/SPX/SPXC05YSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,135,000	6238.01	176,565								652				0001
Purchased Call/SPX/SPXC05YSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,266,000	6238.01	115,113								425				0001
Purchased Call/SPX/SPXC05YSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	08/05/2025	Expire	1	3,251,000	6238.01	193,109								715				0001
Purchased Call/SPX/SPXC05ZS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Expire	1	5,975,000	6299.19	154,155								80				0001
Purchased Call/SPX/SPXC05ZSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Expire	1	3,232,000	6299.19	119,907								62				0001
Purchased Call/SPX/SPXC05ZSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Expire	1	3,604,000	6299.19	148,124								77				0001
Purchased Call/SPX/SPXC05ZSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Expire	1	7,511,000	6299.19	328,982								171				0001
Purchased Call/SPX/SPXC05ZSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	08/08/2025	Expire	1	5,341,713	6299	218,530								116				0001
Purchased Call/SPX/SPXC17PS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/18/2024	01/16/2025	01/21/2025	Exercise	1	2,068,435	4766	98,822		175,769	171,652		175,769		(4,118)				0001
Purchased Call/SPX/SPXC17PSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,606,313	4752	78,565		126,751	123,259		126,751		(3,492)				0001
Purchased Call/SPX/SPXC17PSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,933,598	4739	121,074		206,856	201,475		206,856		(5,381)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17QS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/17/2025	01/22/2025	Exercise	1	3,031,116	4781	153,187		257,402	250,594			257,402		(6,808)				0001
Purchased Call/SPX/SPXC17QSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2025	02/07/2025	Exercise	1	2,784,000	4942.81	50,112		79,344	74,526			79,344		(4,818)				0001
Purchased Call/SPX/SPXC17QSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2025	02/07/2025	Exercise	1	2,253,000	4942.81	80,883		137,433	129,656			137,433		(7,777)				0001
Purchased Call/SPX/SPX915DSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/19/2025	08/19/2026	08/21/2025	Expire	1	6,267,000	6411.37	273,241								200				0001
Purchased Call/SPX/SPX915DSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/19/2025	08/14/2026	08/21/2025	Expire	1	2,831,462	6450	115,633								83				0001
Purchased Call/SPX/SPX915ESR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/03/2025	09/03/2026	09/05/2025	Expire	1	9,374,000	6448.26	432,141								414				0001
Purchased Call/SPX/SPX915ESS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/04/2025	09/03/2026	09/08/2025	Expire	1	2,824,775	6435	149,308								706				0001
Purchased Call/SPX/SPX915FS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/12/2025	09/14/2026	09/16/2025	Expire	1	3,055,000	6584.29	149,695								743				0001
Purchased Call/SPX/SPX915FSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/16/2025	09/16/2026	09/18/2025	Expire	1	4,442,000	6606.76	183,010								211				0001
Purchased Call/SPX/SPX915FSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/16/2025	09/16/2026	09/18/2025	Expire	1	4,452,000	6606.76	194,107								224				0001
Purchased Call/SPX/SPX915GS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/19/2025	09/18/2026	09/23/2025	Expire	1	11,070,000	6664.36	505,899								2,625				0001
Purchased Call/SPX/SPX915GS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/19/2025	09/18/2026	09/23/2025	Expire	1	2,993,000	6664.36	166,411								864				0001
Purchased Call/SPX/SPX915GS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/19/2025	09/18/2026	09/23/2025	Expire	1	5,847,000	6664.36	336,203								1,745				0001
Purchased Call/SPX/SPX915GSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/25/2025	09/25/2026	09/29/2025	Expire	1	2,003,000	6604.72	96,344								517				0001
Purchased Call/SPX/SPX915GSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/25/2025	09/25/2026	09/29/2025	Expire	1	3,120,000	6604.72	158,496								850				0001
Purchased Call/SPX/SPX915GSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/25/2025	09/23/2026	09/29/2025	Expire	1	2,862,476	6657	111,955								602				0001
Purchased Call/SPX/SPX915GSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/26/2025	09/25/2026	09/30/2025	Expire	1	5,937,643	6605	338,105								1,827				0001
Purchased Call/SPX/SPX915GST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/29/2025	09/29/2026	10/01/2025	Expire	1	7,821,000	6661.21	366,805								496				0001
Purchased Call/SPX/SPX915HS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/29/2025	09/25/2026	10/01/2025	Expire	1	6,876,230	6644	293,216								396				0001
Purchased Call/SPX/SPX915HSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/21/2025	10/21/2026	10/23/2025	Expire	1	2,279,000	6735.35	96,402								162				0001
Purchased Call/SPX/SPX915HSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/22/2025	10/20/2026	10/24/2025	Expire	1	3,987,197	6735	153,494								261				0001
Purchased Call/SPX/SPX915HSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/22/2025	10/20/2026	10/24/2025	Expire	1	2,148,506	6735	102,648								175				0001
Purchased Call/SPX/SPX9151S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/28/2025	10/23/2026	10/30/2025	Expire	1	1,657,172	6792	87,049								157				0001
Purchased Call/SPX/SPX9151SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/28/2025	10/27/2026	10/30/2025	Expire	1	6,703,281	6875	337,457								604				0001
Purchased Call/SPX/SPX9151SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/05/2025	11/05/2026	11/07/2025	Expire	1	2,599,000	6796.29	120,334								230				0001
Purchased Call/SPX/SPX9151SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/05/2025	11/05/2026	11/07/2025	Expire	1	2,942,000	6796.29	154,749								295				0001
Purchased Call/SPX/SPX9151SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/07/2025	11/06/2026	11/12/2025	Expire	1	4,058,000	6728.8	193,972								1,760				0001
Purchased Call/SPX/SPX9151SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/07/2025	11/09/2026	11/12/2025	Expire	1	4,123,000	6728.8	252,740								2,279				0001
Purchased Call/SPX/SPXC055SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	12/23/2025	Exercise	1	4,398,000	5930.85	283,671		538,755	261,388			538,755		(277,367)				0001
Purchased Call/SPX/SPXC055SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	12/23/2025	Exercise	1	4,194,962	5867	247,304		409,697	167,888			409,697		(241,809)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC056SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/03/2025	01/05/2026	01/07/2025	Expire	1	3,698,000	5942.47	222,620								(580)				0001
Purchased Call/SPX/SPXC056SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/07/2025	01/07/2026	01/09/2025	Expire	1	2,113,000	5909.03	37,611								(100)				0001
Purchased Call/SPX/SPXC056SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/07/2025	01/07/2026	01/09/2025	Expire	1	2,264,000	5909.03	109,125								(289)				0001
Purchased Call/SPX/SPXC056SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/07/2025	01/06/2026	01/09/2025	Expire	1	1,702,983	5975	70,347								(188)				0001
Purchased Call/SPX/SPXC057S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/08/2025	01/09/2026	01/10/2025	Expire	1	5,691,000	5918.25	254,388								(664)				0001
Purchased Call/SPX/SPXC057SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/14/2025	01/13/2026	01/16/2025	Expire	1	3,916,104	5836	208,030								(534)				0001
Purchased Call/SPX/SPXC057SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Expire	1	4,814,000	5937.34	183,413								(398)				0001
Purchased Call/SPX/SPXC057ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Expire	1	2,699,000	5937.34	142,777								(310)				0001
Purchased Call/SPX/SPXC058SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	4,699,000	5996.66	106,197								(231)				0001
Purchased Call/SPX/SPXC058SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/22/2025	01/22/2026	01/24/2025	Expire	1	6,824,000	6086.37	385,556								(934)				0001
Purchased Call/SPX/SPXC059SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/24/2025	01/26/2026	01/28/2025	Expire	1	1,964,000	6101.24	115,287								(228)				0001
Purchased Call/SPX/SPXC059SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/28/2025	01/27/2026	01/30/2025	Expire	1	5,537,310	6012	247,924								(583)				0001
Purchased Call/SPX/SPXC05AS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire	1	2,711,000	6040.53	84,583								(157)				0001
Purchased Call/SPX/SPXC05ASC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2025	02/02/2026	02/04/2025	Expire	1	2,962,000	6040.53	84,121								(148)				0001
Purchased Call/SPX/SPXC05ASD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2025	02/02/2026	02/04/2025	Expire	1	4,352,000	6040.53	146,662								(259)				0001
Purchased Call/SPX/SPXC05ASV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/11/2025	02/11/2026	02/13/2025	Expire	1	6,186,000	6068.5	158,362								(336)				0001
Purchased Call/SPX/SPXC05BSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Expire	1	8,423,000	6114.63	214,787								(237)				0001
Purchased Call/SPX/SPXC05BSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/18/2025	02/18/2026	02/20/2025	Expire	1	3,699,000	6129.58	76,939								(155)				0001
Purchased Call/SPX/SPXC05BSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/20/2025	02/20/2026	02/24/2025	Expire	1	3,431,000	6117.52	88,177								(108)				0001
Purchased Call/SPX/SPXC05CSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/25/2025	02/24/2026	02/27/2025	Expire	1	2,459,116	5983	92,915								(179)				0001
Purchased Call/SPX/SPXC05CSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/25/2025	02/24/2026	02/27/2025	Expire	1	8,526,131	5983	364,458								(703)				0001
Purchased Call/SPX/SPXC05CSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/04/2025	03/04/2026	03/06/2025	Expire	1	2,864,000	5778.15	47,829								(86)				0001
Purchased Call/SPX/SPXC05CSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/04/2025	03/04/2026	03/06/2025	Expire	1	2,965,000	5778.15	104,961								(189)				0001
Purchased Call/SPX/SPXC05DS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	4,992,000	5770.2	81,370								(65)				0001
Purchased Call/SPX/SPXC05DSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,777,000	5770.2	54,429								(43)				0001
Purchased Call/SPX/SPXC05DSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	6,831,000	5770.2	280,071								(222)				0001
Purchased Call/SPX/SPXC05ESD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/11/2025	03/10/2026	03/13/2025	Expire	1	3,160,997	5615	103,232								(177)				0001
Purchased Call/SPX/SPXC05ESH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/17/2025	03/13/2026	03/19/2025	Expire	1	1,984,907	5639	66,922								(112)				0001
Purchased Call/SPX/SPXC05FSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/19/2025	03/17/2026	03/21/2025	Expire	1	4,023,660	5675	222,307								(358)				0001
Purchased Call/SPX/SPXC05FSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	5,498,000	5667.56	246,310								(90)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05GS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	4,037,859	5663	154,058								(56)				0001
Purchased Call/SPX/SPXC05GSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2026	03/26/2025	Expire	1	1,755,000	5767.57	48,789								(73)				0001
Purchased Call/SPX/SPXC05HS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	03/31/2025	Expire	1	3,535,852	5712	139,275								(26)				0001
Purchased Call/SPX/SPXC05HSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	04/01/2025	Expire	1	4,136,000	5580.94	51,700								(4)				0001
Purchased Call/SPX/SPXC05HSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/31/2025	03/31/2026	04/02/2025	Expire	1	2,023,000	5611.85	54,823								(77)				0001
Purchased Call/SPX/SPXC05HST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	04/02/2025	Expire	1	2,371,900	5581	85,264								(124)				0001
Purchased Call/SPX/SPXC051S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	04/03/2025	Expire	1	8,858,000	5633.07	396,838								(548)				0001
Purchased Call/SPX/SPXC051S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	04/03/2025	Expire	1	3,266,097	5612	111,145								(155)				0001
Purchased Call/SPX/SPXC051S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	04/03/2025	Expire	1	2,149,339	5612	77,910								(109)				0001
Purchased Call/SPX/SPXC051SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/02/2025	03/31/2026	04/04/2025	Expire	1	1,734,062	5612	68,907								(96)				0001
Purchased Call/SPX/SPXC05JS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire	1	1,997,000	4982.77	60,110								(77)				0001
Purchased Call/SPX/SPXC05JSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	04/10/2025	Expire	1	1,979,340	5062	68,566								(88)				0001
Purchased Call/SPX/SPXC05JSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	04/10/2025	Expire	1	4,885,071	5062	179,355								(231)				0001
Purchased Call/SPX/SPXC05JSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	04/14/2025	Expire	1	4,563,000	5268.05	244,577								65				0001
Purchased Call/SPX/SPXC05JSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	04/14/2025	Expire	1	3,682,000	5268.05	211,347								56				0001
Purchased Call/SPX/SPXC05KS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	04/16/2025	Expire	1	2,316,972	5363	93,256								(116)				0001
Purchased Call/SPX/SPXC05KS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	04/17/2025	Expire	1	11,736,361	5406	480,529								(569)				0001
Purchased Call/SPX/SPXC05KSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	04/24/2025	Expire	1	3,595,000	5287.76	217,497								(1)				0001
Purchased Call/SPX/SPXC05FSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	03/25/2025	Expire	1	2,707,000	5667.56	46,019								(13)				0001
Purchased Call/SPX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	03/25/2025	Expire	1	5,671,000	5667.56	137,238								(40)				0001
Purchased Call/SPX/SPXC05GS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	4,485,129	5663	184,370								(68)				0001
Purchased Call/SPX/SPXC05HS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	03/31/2025	Expire	1	3,364,486	5712	141,060								(26)				0001
Purchased Call/SPX/SPXC05HSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	3,601,000	5580.94	53,655								(8)				0001
Purchased Call/SPX/SPXC05HSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,314,000	5580.94	46,049								(7)				0001
Purchased Call/SPX/SPXC05HSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	04/01/2025	Expire	1	2,529,000	5580.94	70,306								(6)				0001
Purchased Call/SPX/SPXC05HSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	04/03/2025	Expire	1	2,364,000	5633.07	69,974								(97)				0001
Purchased Call/SPX/SPXC051S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	04/03/2025	Expire	1	6,251,601	5612	242,462								(339)				0001
Purchased Call/SPX/SPXC051SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	04/03/2025	Expire	1	9,108,033	5612	376,601								(526)				0001
Purchased Call/SPX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	04/04/2025	Expire	1	4,013,000	5670.97	96,713								(132)				0001
Purchased Call/SPX/SPXC051SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	04/04/2025	Expire	1	5,350,000	5670.97	190,460								(260)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05JS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire	1	3,967,000	4982.77	81,720								(104)				0001
Purchased Call/SPX/SPXC05JS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire	1	3,433,000	4982.77	180,576								(230)				0001
Purchased Call/SPX/SPXC05JSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	04/10/2025	Expire	1	8,909,560	5062	349,589								(451)				0001
Purchased Call/SPX/SPXC05JSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	04/15/2025	Expire	1	4,326,000	5363.36	199,429								55				0001
Purchased Call/SPX/SPXC05KS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2026	04/17/2025	Expire	1	2,711,000	5396.63	145,852								(171)				0001
Purchased Call/SPX/SPXC05KSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	05/05/2025	Expire	1	2,673,149	5569	114,725								102				0001
Purchased Call/SPX/SPXC05KSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	05/06/2025	Expire	1	3,386,000	5686.67	184,537								169				0001
Purchased Call/SPX/SPXC05LSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	1	3,823,000	5663.94	138,775								155				0001
Purchased Call/SPX/SPXC05MS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	1	7,075,000	5663.94	300,688								335				0001
Purchased Call/SPX/SPXC05MS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	1	7,021,000	5663.94	323,668								361				0001
Purchased Call/SPX/SPXC05MS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	05/13/2025	Expire	1	7,206,000	5659.91	306,255								346				0001
Purchased Call/SPX/SPXC05MSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,116,000	5659.91	102,626								116				0001
Purchased Call/SPX/SPXC05NSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,363,000	5916.93	145,088								193				0001
Purchased Call/SPX/SPXC17RSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	02/14/2025	Exercise	1	2,264,850	5022	114,716		248,952	235,679			248,952		(13,273)				0001
Purchased Call/SPX/SPXC17SSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2025	02/24/2025	Exercise	1	4,323,718	4976	180,804		318,057	293,153			318,057		(24,904)				0001
Purchased Call/SPX/SPXC17SSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/21/2025	02/25/2025	Exercise	1	1,643,994	4982	80,216		130,020	118,656			130,020		(11,364)				0001
Purchased Call/SPX/SPXC17SSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2025	03/10/2025	Exercise	1	2,103,161	5105	93,714		157,796	141,136			157,796		(16,660)				0001
Purchased Call/SPX/SPXC17SSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2025	03/10/2025	Exercise	1	1,591,158	5100	90,046		160,368	144,360			160,368		(16,008)				0001
Purchased Call/SPX/SPXC17TS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	03/18/2025	Exercise	1	2,469,000	5150.48	40,739		64,935	56,810			64,935		(8,125)				0001
Purchased Call/SPX/SPXC17TS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	03/18/2025	Exercise	1	3,656,000	5150.48	81,529		133,078	116,818			133,078		(16,261)				0001
Purchased Call/SPX/SPXC17TS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	03/18/2025	Exercise	1	2,557,000	5150.48	72,107		120,179	105,797			120,179		(14,382)				0001
Purchased Call/SPX/SPXC17TSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2025	03/17/2025	Exercise	1	2,990,714	5165	116,501		206,425	183,448			206,425		(22,977)				0001
Purchased Call/SPX/SPXC17TSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/14/2025	03/18/2025	Exercise	1	1,683,523	5117	78,249		134,562	118,869			134,562		(15,693)				0001
Purchased Call/SPX/SPXC17TSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2025	03/21/2025	Exercise	1	2,584,000	5178.51	73,644		122,740	107,119			122,740		(15,621)				0001
Purchased Call/SPX/SPXC17TSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2025	03/21/2025	Exercise	1	3,276,000	5178.51	106,470		180,180	157,595			180,180		(22,585)				0001
Purchased Call/SPX/SPXC17TSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/18/2025	03/20/2025	Exercise	1	1,565,424	5149	57,441		96,976	84,917			96,976		(12,059)				0001
Purchased Call/SPX/SPXC17TSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/18/2025	03/20/2025	Exercise	1	8,511,991	5149	390,439		687,650	605,679			687,650		(81,971)				0001
Purchased Call/SPX/SPXC17TSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/18/2025	03/20/2025	Exercise	1	4,150,433	5149	237,141		375,324	325,537			375,324		(49,787)				0001
Purchased Call/SPX/SPXC17US4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/26/2024	03/21/2025	03/25/2025	Exercise	1	1,832,314	5235	77,165		139,650	122,622			139,650		(17,028)				0001
Purchased Call/SPX/SPXC17USH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/04/2025	04/08/2025	Expire	1	2,583,899	5147	105,726			(27,313)					(27,313)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17USZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,819,000	5123.41	64,837		105,713	87,702			105,713		(18,010)				0001
Purchased Call/SPX/SPXC17VS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/11/2025	04/15/2025	Exercise	1	10,512,000	5123.41	133,502		210,240	173,156			210,240		(37,084)				0001
Purchased Call/SPX/SPXC17VS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/15/2025	04/17/2025	Exercise	1	1,736,204	5062	93,529		114,777	87,907			114,777		(26,870)				0001
Purchased Call/SPX/SPXC17VSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2025	04/21/2025	Exercise	1	2,138,000	5022.21	61,147		101,555	83,699			101,555		(17,856)				0001
Purchased Call/SPX/SPXC17VSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	04/21/2025	Exercise	1	4,130,000	4967.23	106,141		175,525	144,185			175,525		(31,340)				0001
Purchased Call/SPX/SPXC17VSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2025	04/23/2025	Exercise	1	2,244,000	4967.23	104,795		86,273	54,517			86,273		(31,756)				0001
Purchased Call/SPX/SPXC17VSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	04/21/2025	Exercise	1	3,818,473	5011	144,269		207,036	164,438			207,036		(42,598)				0001
Purchased Call/SPX/SPXC17VSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2025	05/02/2025	Exercise	1	2,246,000	5035.69	75,016		126,899	102,307			126,899		(24,592)				0001
Purchased Call/SPX/SPXC05QSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	4,602,000	5911.69	277,501								491				0001
Purchased Call/SPX/SPXC05QSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	06/03/2025	Expire	1	3,507,000	5911.69	121,693								220				0001
Purchased Call/SPX/SPXC05RS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	06/03/2025	Expire	1	2,609,000	5911.69	123,406								223				0001
Purchased Call/SPX/SPXC05RS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	06/03/2025	Expire	1	2,707,000	5911.69	154,840								280				0001
Purchased Call/SPX/SPXC05RS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	2,187,503	5912	85,977								152				0001
Purchased Call/SPX/SPXC05RSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	06/05/2025	Expire	1	2,856,000	5970.37	100,246								(43)				0001
Purchased Call/SPX/SPXC05RSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	06/05/2025	Expire	1	10,505,000	5970.37	459,069								(197)				0001
Purchased Call/SPX/SPXC05RST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/03/2025	05/29/2026	06/05/2025	Expire	1	2,376,499	5912	125,758								(60)				0001
Purchased Call/SPX/SPXC05SSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/04/2025	06/02/2026	06/06/2025	Expire	1	1,478,049	5936	77,454								(34)				0001
Purchased Call/SPX/SPXC05SSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	06/09/2025	Expire	1	2,551,000	5939.3	156,376								307				0001
Purchased Call/SPX/SPXC05SST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	06/11/2025	Expire	1	3,157,000	6005.88	136,382								(46)				0001
Purchased Call/SPX/SPXC05SSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	06/11/2025	Expire	1	2,364,142	6000	80,104								(30)				0001
Purchased Call/SPX/SPXC05SSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	06/11/2025	Expire	1	2,688,161	6000	107,041								(40)				0001
Purchased Call/SPX/SPXC05TS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	7,103,000	6038.81	177,575								(58)				0001
Purchased Call/SPX/SPXC05TSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	9,590,000	6038.81	441,140								(143)				0001
Purchased Call/SPX/SPXC05TSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	06/12/2025	Expire	1	2,436,146	6000	124,967								(47)				0001
Purchased Call/SPX/SPXC05TSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	2,709,000	6045.26	69,080								150				0001
Purchased Call/SPX/SPXC05US0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	2,803,000	6045.26	100,908								220				0001
Purchased Call/SPX/SPXC05USA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	06/16/2025	Expire	1	2,432,985	6022	82,267								178				0001
Purchased Call/SPX/SPXC05VSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	06/20/2025	Expire	1	2,256,383	6033	108,273								113				0001
Purchased Call/SPX/SPXC05VSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	06/26/2025	Expire	1	3,136,000	6092.18	116,346								(13)				0001
Purchased Call/SPX/SPXC05VSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	06/26/2025	Expire	1	8,957,000	6092.18	414,709								(47)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05V5X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	06/26/2025	Expire	1	3,148,000	6092.18	182,269								(21)				0001
Purchased Call/SPX/SPXC05XS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/23/2025	07/22/2026	07/25/2025	Expire	1	4,542,101	6308	248,962								79				0001
Purchased Call/SPX/SPXC05XSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	07/30/2025	Expire	1	3,580,000	6389.77	90,574								36				0001
Purchased Call/SPX/SPXB05XS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	10/15/2025	Exercise	1	6,209,000	5815.03	158,950		248,360	123,219			248,360		(125,141)				0001
Purchased Call/SPX/SPXB05XSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	2,369,821	5780	127,551		218,941	118,747			218,941		(100,193)				0001
Purchased Call/SPX/SPXB05XSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	10/16/2025	Exercise	1	2,420,118	5860	99,421		174,285	95,736			174,285		(78,548)				0001
Purchased Call/SPX/SPXB05XSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	10/16/2025	Exercise	1	5,021,891	5860	250,972		468,778	270,496			468,778		(198,282)				0001
Purchased Call/SPX/SPXB05XSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	10/20/2025	Exercise	1	3,651,000	5842.47	205,186		374,228	211,435			374,228		(162,792)				0001
Purchased Call/SPX/SPXB05YS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	3,541,000	5864.67	104,105		164,657	81,083			164,657		(83,574)				0001
Purchased Call/SPX/SPXB05YS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	6,957,000	5864.67	331,849		573,953	307,552			573,953		(266,401)				0001
Purchased Call/SPX/SPXB05YS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	4,520,000	5864.67	230,520		406,800	221,744			406,800		(185,056)				0001
Purchased Call/SPX/SPXB05YSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	10/22/2025	Exercise	1	2,512,000	5864.67	142,933		263,760	148,784			263,760		(114,976)				0001
Purchased Call/SPX/SPXB05YSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	10/22/2025	Exercise	1	3,219,000	5864.67	195,393		373,404	216,228			373,404		(157,176)				0001
Purchased Call/SPX/SPXB05YSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	10/27/2025	Exercise	1	3,528,000	5797.42	108,662		171,108	82,801			171,108		(88,307)				0001
Purchased Call/SPX/SPXB05ZS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	10/28/2025	Exercise	1	2,986,000	5809.86	160,348		282,177	150,700			282,177		(131,477)				0001
Purchased Call/SPX/SPXB05ZSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	10/30/2025	Exercise	1	3,476,641	5824	128,319		204,176	97,834			204,176		(106,342)				0001
Purchased Call/SPX/SPXB05ZSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	11/04/2025	Exercise	1	4,912,000	5705.45	243,635		417,520	213,028			417,520		(204,492)				0001
Purchased Call/SPX/SPXB05ZSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	11/04/2025	Exercise	1	3,423,000	5705.45	199,219		359,415	192,204			359,415		(167,211)				0001
Purchased Call/SPX/SPXB05ZSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	11/04/2025	Exercise	1	2,695,000	5705.45	173,019		326,095	180,874			326,095		(145,221)				0001
Purchased Call/SPX/SPXB05ZSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2025	11/03/2025	Exercise	1	7,420,657	5816	374,034		714,565	400,792			714,565		(313,773)				0001
Purchased Call/SPX/SPXB210S0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	08/18/2025	Expire	1	2,905,000	6468.54	141,183								578				0001
Purchased Call/SPX/SPXB210SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	08/19/2025	Expire	1	4,450,356	6469	176,039								725				0001
Purchased Call/SPX/SPXB210SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	08/21/2025	Expire	1	2,094,000	6411.37	34,132								25				0001
Purchased Call/SPX/SPXB210SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	08/25/2025	Expire	1	3,221,000	6370.17	57,334								247				0001
Purchased Call/SPX/SPXB210SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	08/25/2025	Expire	1	2,471,000	6370.17	89,944								387				0001
Purchased Call/SPX/SPXB210SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	08/26/2025	Expire	1	1,379,000	6466.91	113,078								39				0001
Purchased Call/SPX/SPXB211S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/03/2025	08/31/2026	09/05/2025	Expire	1	4,334,834	6460	143,165								136				0001
Purchased Call/SPX/SPXB212SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	10/02/2025	Expire	1	3,895,000	6688.46	160,474								219				0001
Purchased Call/SPX/SPXC05LS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,706,800	5604	141,205								129				0001
Purchased Call/SPX/SPXC05LS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Expire	1	3,301,000	5606.91	70,972								(61)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05LSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Expire	1	2,768,000	5606.91	166,080								(142)				0001
Purchased Call/SPX/SPXC05LSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	05/09/2025	Expire	1	2,300,000	5631.28	67,850								(57)				0001
Purchased Call/SPX/SPXC05LST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	05/09/2025	Expire	1	3,329,000	5631.28	201,072								(168)				0001
Purchased Call/SPX/SPXC05NS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,822,000	5916.93	156,339								208				0001
Purchased Call/SPX/SPXC05NSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	3,563,000	5958.38	132,544								178				0001
Purchased Call/SPX/SPXC05NSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	5,168,000	5958.38	242,896								326				0001
Purchased Call/SPX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	05/21/2025	Expire	1	2,954,000	5963.6	138,543								(91)				0001
Purchased Call/SPX/SPXC050SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	05/21/2025	Expire	1	2,780,957	5917	119,789								(84)				0001
Purchased Call/SPX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	05/21/2025	Expire	1	1,354,977	5917	70,495								(50)				0001
Purchased Call/SPX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	05/21/2025	Expire	1	2,305,893	5958	76,425								(54)				0001
Purchased Call/SPX/SPXC050SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Expire	1	8,601,000	5940.46	395,646								(254)				0001
Purchased Call/SPX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	05/22/2025	Expire	1	5,224,114	5964	167,631								(109)				0001
Purchased Call/SPX/SPXC05PS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	05/27/2025	Expire	1	5,561,000	5842.01	308,079								262				0001
Purchased Call/SPX/SPXC05PSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Expire	1	3,735,000	5802.82	70,592								187				0001
Purchased Call/SPX/SPXC05PSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Expire	1	3,588,000	5802.82	97,235								257				0001
Purchased Call/SPX/SPXC05PSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2026	05/28/2025	Expire	1	2,714,000	5802.82	100,689								273				0001
Purchased Call/SPX/SPXC05PSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2026	05/28/2025	Expire	1	2,736,000	5802.82	116,280								315				0001
Purchased Call/SPX/SPXC05PSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/27/2025	05/22/2026	05/29/2025	Expire	1	3,156,734	5803	176,593								(104)				0001
Purchased Call/SPX/SPXC050S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire	1	5,937,000	5912.17	279,039								489				0001
Purchased Call/SPX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	5,043,000	5911.69	165,410								293				0001
Purchased Call/SPX/SPXC050SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	3,281,000	5911.69	130,912								232				0001
Purchased Call/SPX/SPXC050SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	11,613,000	5911.69	548,134								970				0001
Purchased Call/SPX/SPXC05RS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	06/03/2025	Expire	1	3,597,000	5911.69	152,513								276				0001
Purchased Call/SPX/SPXC05NSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	05/19/2025	Expire	1	3,453,052	5893	138,607								182				0001
Purchased Call/SPX/SPXC05NSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	05/19/2025	Expire	1	8,055,157	5893	345,345								453				0001
Purchased Call/SPX/SPXC05NSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,743,000	5958.38	98,474								132				0001
Purchased Call/SPX/SPXC050S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	05/20/2025	Expire	1	4,528,000	5958.38	150,330								209				0001
Purchased Call/SPX/SPXC050S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2026	05/20/2025	Expire	1	1,838,485	5893	73,766								98				0001
Purchased Call/SPX/SPXC050SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	05/21/2025	Expire	1	5,708,128	5958	241,780								(170)				0001
Purchased Call/SPX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	05/21/2025	Expire	1	4,969,289	5958	247,039								(173)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC050ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Expire	1	3,725,000	5940.46	215,678								(138)				0001
Purchased Call/SPX/SPXC05PSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/22/2025	05/22/2026	05/27/2025	Expire	1	3,620,000	5842.01	225,526								404				0001
Purchased Call/SPX/SPXC05PSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Expire	1	15,043,000	5802.82	192,550								510				0001
Purchased Call/SPX/SPXC05PSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Expire	1	3,331,000	5802.82	67,952								180				0001
Purchased Call/SPX/SPXC05PSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/28/2025	05/28/2026	05/30/2025	Expire	1	3,374,000	5888.55	197,379								(103)				0001
Purchased Call/SPX/SPXC05PSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/28/2025	05/28/2026	05/30/2025	Expire	1	2,826,000	5888.55	172,951								(90)				0001
Purchased Call/SPX/SPXC050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire	1	2,716,000	5912.17	67,628								119				0001
Purchased Call/SPX/SPXC050SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire	1	2,900,000	5912.17	158,340								278				0001
Purchased Call/SPX/SPXC050SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	3,724,000	5911.69	138,905								246				0001
Purchased Call/SPX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	2,903,000	5911.69	123,087								218				0001
Purchased Call/SPX/SPXC050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	12,581,000	5911.69	549,790								973				0001
Purchased Call/SPX/SPXC050SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	2,479,000	5911.69	130,643								231				0001
Purchased Call/SPX/SPXC050SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	4,078,000	5911.69	236,524								419				0001
Purchased Call/SPX/SPXC05RS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/28/2026	06/03/2025	Expire	1	1,766,565	5889	71,106								125				0001
Purchased Call/SPX/SPXC05RSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/02/2025	05/29/2026	06/04/2025	Expire	1	4,682,078	5904	236,290								(115)				0001
Purchased Call/SPX/SPXC05RSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/03/2025	06/03/2026	06/05/2025	Expire	1	3,570,000	5970.37	203,490								(88)				0001
Purchased Call/SPX/SPXC05RSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/03/2025	06/02/2026	06/05/2025	Expire	1	4,291,685	5936	175,270								(77)				0001
Purchased Call/SPX/SPXC05SS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/04/2025	06/04/2026	06/06/2025	Expire	1	2,070,000	5970.81	61,065								(25)				0001
Purchased Call/SPX/SPXC17VSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2025	05/02/2025	Exercise	1	1,950,000	5035.69	68,640		117,000	94,498			117,000		(22,502)				0001
Purchased Call/SPX/SPXC17VSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2025	05/02/2025	Exercise	1	3,530,019	5036	151,360		257,264	207,508			257,264		(49,756)				0001
Purchased Call/SPX/SPXC17VSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2025	05/02/2025	Exercise	1	2,880,415	5036	133,430		230,514	186,651			230,514		(43,862)				0001
Purchased Call/SPX/SPXC17VSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2025	05/02/2025	Exercise	1	2,558,131	5036	157,927		270,793	218,878			270,793		(51,915)				0001
Purchased Call/SPX/SPXC17WSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2024	05/12/2025	05/14/2025	Exercise	1	2,230,084	5223	99,969		181,475	145,299			181,475		(36,177)				0001
Purchased Call/SPX/SPXC17WSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2025	05/19/2025	Exercise	1	1,969,324	5308	112,765		225,913	183,822			225,913		(42,091)				0001
Purchased Call/SPX/SPXC17WSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	05/27/2025	Exercise	1	3,522,000	5307.01	46,490		72,201	54,143			72,201		(18,058)				0001
Purchased Call/SPX/SPXC17XSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2025	05/29/2025	Exercise	1	2,178,000	5304.72	60,113		96,921	72,743			96,921		(24,178)				0001
Purchased Call/SPX/SPXC17XSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2025	06/02/2025	Exercise	1	2,021,000	5266.95	59,417		95,998	71,772			95,998		(24,225)				0001
Purchased Call/SPX/SPXC17XSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2025	06/09/2025	Exercise	1	2,585,996	5354	150,358		282,701	217,963			282,701		(64,737)				0001
Purchased Call/SPX/SPXC17YS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2025	06/11/2025	Exercise	1	3,727,000	5346.99	156,161		270,208	201,806			270,208		(68,401)				0001
Purchased Call/SPX/SPXC17YSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2025	06/20/2025	Exercise	1	2,167,399	5473	81,049		135,035	97,542			135,035		(37,494)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD050S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	4,635,000	6389.45	175,667								686				0001
Purchased Call/SPX/SPXD050SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	2,045,000	6389.45	104,909								410				0001
Purchased Call/SPX/SPXD050SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	08/12/2025	Expire	1	3,838,000	6389.45	96,718								378				0001
Purchased Call/SPX/SPXD050SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/05/2026	08/12/2025	Expire	1	1,480,310	6299	86,746								339				0001
Purchased Call/SPX/SPXD050SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	1,699,120	6340	59,075								231				0001
Purchased Call/SPX/SPXD051S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	08/13/2025	Expire	1	3,251,000	6373.45	149,221								91				0001
Purchased Call/SPX/SPXD051SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	08/14/2025	Expire	1	7,151,011	6373	415,488								259				0001
Purchased Call/SPX/SPXD052S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	08/19/2025	Expire	1	5,514,000	6449.8	261,915								1,079				0001
Purchased Call/SPX/SPXD052S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	08/19/2025	Expire	1	3,447,000	6449.8	195,100								804				0001
Purchased Call/SPX/SPXD052SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	08/20/2025	Expire	1	4,027,619	6455	220,671								155				0001
Purchased Call/SPX/SPXD053S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	08/27/2025	Expire	1	3,106,000	6439.32	50,317								41				0001
Purchased Call/SPX/SPXD053S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	08/27/2025	Expire	1	2,179,000	6439.32	46,631								38				0001
Purchased Call/SPX/SPXD053S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	08/27/2025	Expire	1	5,347,000	6439.32	134,744								111				0001
Purchased Call/SPX/SPX915ISZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/11/2025	11/11/2026	11/13/2025	Expire	1	1,846,000	6846.61	98,207								196				0001
Purchased Call/SPX/SPX915JSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/25/2025	11/24/2026	11/28/2025	Expire	1	2,273,036	6705	130,322								615				0001
Purchased Call/SPX/SPX915JSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/27/2026	12/01/2025	Expire	1	4,576,000	6812.61	205,920								2,009				0001
Purchased Call/SPX/SPX915JSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/27/2026	12/01/2025	Expire	1	6,821,000	6812.61	321,951								3,141				0001
Purchased Call/SPX/SPX915JSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/25/2026	12/01/2025	Expire	1	1,765,895	6766	86,970								853				0001
Purchased Call/SPX/SPX915JST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/25/2026	12/01/2025	Expire	1	3,132,602	6766	162,541								1,593				0001
Purchased Call/SPX/SPX915JSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/28/2025	11/27/2026	12/02/2025	Expire	1	10,013,000	6849.09	529,688								3,880				0001
Purchased Call/SPX/SPX915KS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/28/2025	11/27/2026	12/02/2025	Expire	1	2,939,000	6849.09	162,821								1,193				0001
Purchased Call/SPX/SPX915KS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/28/2025	11/27/2026	12/02/2025	Expire	1	5,125,000	6849.09	320,825								2,350				0001
Purchased Call/SPX/SPX915KSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/04/2025	12/04/2026	12/08/2025	Expire	1	3,142,000	6857.12	193,547								1,450				0001
Purchased Call/SPX/SPX921GSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/03/2024	01/03/2025	01/07/2025	Exercise	1	2,129,000	4704.81	39,174	61,741	61,526			61,741		(215)				0001
Purchased Call/SPX/SPX9211SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/26/2024	01/27/2025	01/29/2025	Exercise	1	3,424,000	4890.97	102,720	167,776	160,419			167,776		(7,357)				0001
Purchased Call/SPX/SPX9211SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/26/2024	01/24/2025	01/28/2025	Exercise	1	4,287,284	4894	195,716	348,651	336,146			348,651		(12,504)				0001
Purchased Call/SPX/SPX921JS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	02/04/2025	Exercise	1	6,272,000	4958.61	155,546	250,880	237,918			250,880		(12,962)				0001
Purchased Call/SPX/SPX921KST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/20/2024	02/20/2025	02/24/2025	Exercise	1	3,823,000	4975.51	192,297	349,805	323,390			349,805		(26,414)				0001
Purchased Call/SPX/SPX921MSII	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	03/14/2025	Exercise	1	1,972,000	5175.27	62,907	106,488	94,357			106,488		(12,131)				0001
Purchased Call/SPX/SPX921NSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	03/25/2025	Exercise	1	3,022,000	5241.53	85,523	143,545	124,830			143,545		(18,715)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9210S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/22/2024	03/21/2025	03/25/2025	Exercise	1	5,877,000	5234.18	153,977		255,650	221,860			255,650		(33,789)				0001
Purchased Call/SPX/SPX9210SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/27/2024	03/21/2025	03/25/2025	Exercise	1	1,467,177	5240	75,032		119,716	103,113			119,716		(16,604)				0001
Purchased Call/SPX/SPX9210SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	4,734,000	5254.35	80,951		130,185	110,900			130,185		(19,285)				0001
Purchased Call/SPX/SPX9210SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	2,358,000	5254.35	50,461		82,530	70,509			82,530		(12,021)				0001
Purchased Call/SPX/SPX9210SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	10,992,000	5254.35	250,618		412,200	352,496			412,200		(59,704)				0001
Purchased Call/SPX/SPX9210SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/28/2024	03/28/2025	04/01/2025	Exercise	1	3,110,000	5254.35	156,744		193,306	155,965			193,306		(37,341)				0001
Purchased Call/SPX/SPX921PSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	04/02/2024	03/31/2025	04/02/2025	Exercise	1	2,007,162	5254	107,701		129,024	102,472			129,024		(26,552)				0001
Purchased Call/SPX/SPX921PSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	04/03/2024	04/03/2025	04/07/2025	Exercise	1	5,309,000	5211.49	176,259		188,492	143,820			188,492		(44,672)				0001
Purchased Call/SPX/SPXC05XSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	07/30/2025	Expire	1	5,696,000	6389.77	286,509								115				0001
Purchased Call/SPX/SPXC05XSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	07/30/2025	Expire	1	2,114,640	6389	75,250								28				0001
Purchased Call/SPX/SPXC05XSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	07/30/2025	Expire	1	1,565,217	6389	76,048								29				0001
Purchased Call/SPX/SPXC05XSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	07/30/2025	Expire	1	1,533,274	6389	82,358								31				0001
Purchased Call/SPX/SPXC05YSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	08/04/2025	Expire	1	3,875,000	6339.39	223,975								821				0001
Purchased Call/SPX/SPXC05YSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,089,000	6238.01	114,477								423				0001
Purchased Call/SPX/SPXC05YSII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	08/05/2025	Expire	1	3,100,000	6238.01	143,530								531				0001
Purchased Call/SPX/SPXC05YSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	08/05/2025	Expire	1	2,290,000	6238.01	128,698								476				0001
Purchased Call/SPX/SPXC05Z5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,757,635	6339	127,581								471				0001
Purchased Call/SPX/SPXC05ZSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Expire	1	3,358,000	6299.19	184,690								96				0001
Purchased Call/SPX/SPXC05ZSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Expire	1	4,648,000	6299.19	264,471								138				0001
Purchased Call/SPX/SPXC05ZST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	08/08/2025	Expire	1	3,955,891	6299	137,149								73				0001
Purchased Call/SPX/SPXC17PS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2025	01/10/2025	Exercise	1	1,689,057	4758	101,257		194,539	192,282			194,539		(2,256)				0001
Purchased Call/SPX/SPXC17PS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	01/14/2025	Exercise	1	1,487,653	4783	87,643		175,092	172,901			175,092		(2,191)				0001
Purchased Call/SPX/SPXC17PSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2024	01/17/2025	01/22/2025	Exercise	1	2,935,000	4739.21	66,331		105,660	102,744			105,660		(2,916)				0001
Purchased Call/SPX/SPXC17PSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2024	01/10/2025	01/14/2025	Exercise	1	3,339,113	4784	139,565		259,653	256,134			259,653		(3,518)				0001
Purchased Call/SPX/SPXC17PSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2025	01/21/2025	Exercise	1	2,745,204	4766	123,742		216,577	211,421			216,577		(5,156)				0001
Purchased Call/SPX/SPXC17PSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2024	01/17/2025	01/22/2025	Exercise	1	1,649,245	4739	96,786		178,176	173,887			178,176		(4,290)				0001
Purchased Call/SPX/SPXC17PSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2024	01/17/2025	01/22/2025	Exercise	1	2,080,513	4739	132,279		253,741	247,879			253,741		(5,863)				0001
Purchased Call/SPX/SPXC17QS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,563,367	4781	91,514		161,210	157,142			161,210		(4,067)				0001
Purchased Call/SPX/SPXC17RS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/07/2025	02/11/2025	Exercise	1	1,900,059	5027	73,400		143,261	135,675			143,261		(7,586)				0001
Purchased Call/SPX/SPXC17RSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	02/14/2025	Exercise	1	3,861,795	5022	149,624		289,144	271,832			289,144		(17,312)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17RSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2024	02/12/2025	02/14/2025	Exercise	1	2,109,173	5022	93,114		162,959	152,035			162,959		(10,924)				0001
Purchased Call/SPX/SPXC17SS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2024	02/14/2025	02/19/2025	Exercise	1	3,070,381	5001	123,095		205,691	190,646			205,691		(15,045)				0001
Purchased Call/SPX/SPXC17SS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2025	02/21/2025	Exercise	1	3,373,754	5006	132,246		235,900	218,048			235,900		(17,851)				0001
Purchased Call/SPX/SPXB212SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/02/2025	10/02/2026	10/06/2025	Expire	1	2,049,000	6715.35	62,904								351				0001
Purchased Call/SPX/SPXB213S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/07/2025	10/07/2026	10/09/2025	Expire	1	2,258,000	6714.59	94,836								140				0001
Purchased Call/SPX/SPXB214SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2026	10/21/2025	Expire	1	1,821,199	6671	91,755								556				0001
Purchased Call/SPX/SPXB214SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	10/23/2025	Expire	1	9,524,000	6735.35	238,100								401				0001
Purchased Call/SPX/SPXB214SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/31/2025	10/30/2026	11/04/2025	Expire	1	13,056,000	6840.2	561,408								3,633				0001
Purchased Call/SPX/SPXB215S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/05/2025	11/05/2026	11/07/2025	Expire	1	3,908,000	6796.29	139,125								266				0001
Purchased Call/SPX/SPXB215SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/14/2025	11/16/2026	11/18/2025	Expire	1	2,834,000	6734.11	69,433								476				0001
Purchased Call/SPX/SPXB215SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	11/24/2025	Expire	1	2,986,000	6538.76	190,805								1,348				0001
Purchased Call/SPX/SPXB216SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	11/26/2025	Expire	1	3,790,116	6603	130,545								289				0001
Purchased Call/SPX/SPXB216SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/24/2025	11/20/2026	11/26/2025	Expire	1	4,008,015	6603	178,385								395				0001
Purchased Call/SPX/SPXB216SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/25/2025	11/24/2026	11/28/2025	Expire	1	6,973,325	6705	232,950								1,099				0001
Purchased Call/SPX/SPXB216SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/02/2025	12/02/2026	12/04/2025	Expire	1	4,140,000	6829.37	82,800								192				0001
Purchased Call/SPX/SPXB217S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/04/2026	12/08/2025	Expire	1	4,774,000	6857.12	117,918								883				0001
Purchased Call/SPX/SPXB217SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2026	12/08/2025	Expire	1	2,828,934	6850	118,568								890				0001
Purchased Call/SPX/SPXB217SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/05/2025	12/04/2026	12/09/2025	Expire	1	5,992,541	6856	251,161								1,894				0001
Purchased Call/SPX/SPXB218SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	12/26/2025	Expire	1	2,074,000	6909.79	69,479								371				0001
Purchased Call/SPX/SPXC050S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Exercise	1	6,313,000	5728.8	161,613		252,520	116,496			252,520		(136,024)				0001
Purchased Call/SPX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	11/05/2025	Exercise	1	4,653,000	5728.8	299,188		569,993	317,785			569,993		(252,208)				0001
Purchased Call/SPX/SPXC050SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	11/06/2025	Exercise	1	1,513,863	5713	81,994		136,210	66,674			136,210		(69,536)				0001
Purchased Call/SPX/SPXC050SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	11/10/2025	Exercise	1	2,953,000	5929.04	174,227		332,213	183,904			332,213		(148,309)				0001
Purchased Call/SPX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	11/13/2025	Exercise	1	2,322,000	6001.35	30,650		46,440	19,927			46,440		(26,513)				0001
Purchased Call/SPX/SPXC051SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	11/13/2025	Exercise	1	3,023,000	6001.35	79,807		126,966	57,932			126,966		(69,034)				0001
Purchased Call/SPX/SPXC051SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	11/13/2025	Exercise	1	1,866,420	6001	102,515		193,753	104,831			193,753		(88,922)				0001
Purchased Call/SPX/SPXC052S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	11/18/2025	Exercise	1	2,375,000	5949.17	107,350		184,063	89,797			184,063		(94,266)				0001
Purchased Call/SPX/SPXC052SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	11/18/2025	Exercise	1	2,697,000	5870.62	119,477		202,275	97,069			202,275		(105,206)				0001
Purchased Call/SPX/SPXC05RSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	3,488,180	5912	178,617								316				0001
Purchased Call/SPX/SPXC05RSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/02/2025	06/02/2026	06/04/2025	Expire	1	2,918,000	5935.94	138,313								(62)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05TS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	2,546,000	6038.81	73,834								(24)				0001
Purchased Call/SPX/SPXC05TSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	06/12/2025	Expire	1	5,153,045	6006	281,192								(94)				0001
Purchased Call/SPX/SPXC05TST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	2,189,000	6022.24	114,923								(36)				0001
Purchased Call/SPX/SPXC05TSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	3,527,000	6022.24	192,574								(60)				0001
Purchased Call/SPX/SPXC05US7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	2,078,000	6045.26	113,459								247				0001
Purchased Call/SPX/SPXC05US8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	6,892,000	6045.26	396,979								865				0001
Purchased Call/SPX/SPXC05USM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,296,000	5976.97	131,331								289				0001
Purchased Call/SPX/SPXC05USO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,771,000	5976.97	229,277								504				0001
Purchased Call/SPX/SPXC05USP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,591,000	5976.97	222,283								489				0001
Purchased Call/SPX/SPXC05VSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	06/24/2025	Expire	1	1,621,068	5982	80,471								193				0001
Purchased Call/SPX/SPXC05WS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	06/26/2025	Expire	1	9,989,732	6025	447,743								(54)				0001
Purchased Call/SPX/SPXC05WSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	07/02/2025	Expire	1	2,431,844	6141	99,689								(5)				0001
Purchased Call/SPX/SPXC05WSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	07/02/2025	Expire	1	1,425,979	6173	69,325								(4)				0001
Purchased Call/SPX/SPXC05WSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	07/02/2025	Expire	1	2,388,978	6173	126,917								(7)				0001
Purchased Call/SPX/SPXC05WSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/07/2025	07/02/2026	07/09/2025	Expire	1	1,968,417	6210	79,053								4				0001
Purchased Call/SPX/SPXC05WSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/15/2025	07/14/2026	07/17/2025	Expire	1	3,961,730	6269	143,597								28				0001
Purchased Call/SPX/SPXC05WSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/15/2025	07/14/2026	07/17/2025	Expire	1	1,548,334	6269	84,593								17				0001
Purchased Call/SPX/SPXC05XS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	07/24/2025	Expire	1	2,900,576	6306	158,686								48				0001
Purchased Call/SPX/SPXC05XSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	07/30/2025	Expire	1	1,918,000	6389.77	69,432								28				0001
Purchased Call/SPX/SPXC05XSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	07/30/2025	Expire	1	3,290,150	6389	130,733								49				0001
Purchased Call/SPX/SPXC05XSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	07/30/2025	Expire	1	6,331,142	6389	266,708								101				0001
Purchased Call/SPX/SPXC05XSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2026	07/31/2025	Expire	1	10,010,000	6370.86	461,461								192				0001
Purchased Call/SPX/SPXC05XSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	07/31/2025	Expire	1	2,734,822	6390	132,629								54				0001
Purchased Call/SPX/SPXC05SS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	06/06/2025	Expire	1	2,057,000	5970.81	97,090								(40)				0001
Purchased Call/SPX/SPXC05SS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	06/06/2025	Expire	1	3,176,237	5970	119,599								(51)				0001
Purchased Call/SPX/SPXC05SSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	06/09/2025	Expire	1	3,210,000	5939.3	80,250								158				0001
Purchased Call/SPX/SPXC05SSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	06/09/2025	Expire	1	2,054,000	5939.3	118,516								233				0001
Purchased Call/SPX/SPXC05SSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/09/2025	06/04/2026	06/11/2025	Expire	1	1,659,854	5971	71,326								(28)				0001
Purchased Call/SPX/SPXC05TS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	2,401,000	6038.81	81,394								(26)				0001
Purchased Call/SPX/SPXC05TS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	3,438,000	6038.81	128,237								(42)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05TSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	2,301,000	6038.81	137,830								(45)				0001
Purchased Call/SPX/SPXC05TSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	4,439,000	6022.24	147,819								(46)				0001
Purchased Call/SPX/SPXC05TSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	3,060,000	6022.24	173,196								(54)				0001
Purchased Call/SPX/SPXC05TSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	2,107,000	6022.24	121,153								(37)				0001
Purchased Call/SPX/SPXC05US2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	2,195,000	6045.26	92,849								202				0001
Purchased Call/SPX/SPXC05USD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	06/16/2025	Expire	1	6,257,107	6022	269,745								585				0001
Purchased Call/SPX/SPXC05USR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	06/17/2025	Expire	1	4,207,000	5976.97	181,742								405				0001
Purchased Call/SPX/SPXC05UST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	06/17/2025	Expire	1	3,845,000	5976.97	210,706								470				0001
Purchased Call/SPX/SPXC05VS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,412,059	6045	107,542								236				0001
Purchased Call/SPX/SPXC05VS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	06/18/2025	Expire	1	1,936,538	5977	97,871								(26)				0001
Purchased Call/SPX/SPXC05VS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	06/18/2025	Expire	1	3,251,472	5977	180,456								(49)				0001
Purchased Call/SPX/SPXC05VSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	06/20/2025	Expire	1	2,576,138	6033	94,427								98				0001
Purchased Call/SPX/SPXC05WSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	07/02/2025	Expire	1	1,522,973	6141	79,893								(4)				0001
Purchased Call/SPX/SPXC05WSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	07/02/2025	Expire	1	2,105,017	6173	115,749								(6)				0001
Purchased Call/SPX/SPXC05XS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	07/24/2025	Expire	1	2,799,686	6306	146,107								44				0001
Purchased Call/SPX/SPXC05XSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2026	07/29/2025	Expire	1	2,127,000	6388.64	121,239								423				0001
Purchased Call/SPX/SPXC05XSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	07/29/2025	Expire	1	8,138,286	6363	354,513								1,234				0001
Purchased Call/SPX/SPXC05XS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	07/30/2025	Expire	1	2,742,604	6363	137,670								52				0001
Purchased Call/SPX/SPXC052SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	11/18/2025	Exercise	1	2,088,000	5870.62	100,015	172,260	84,191				172,260		(88,069)				0001
Purchased Call/SPX/SPXC052SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	11/18/2025	Exercise	1	4,256,000	5870.62	272,384	529,872	290,023				529,872		(239,849)				0001
Purchased Call/SPX/SPXC052SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	11/19/2025	Exercise	1	1,951,000	5870.62	58,920	93,648	41,707				93,648		(51,941)				0001
Purchased Call/SPX/SPXC052SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	11/19/2025	Exercise	1	3,019,000	5870.62	171,177	312,467	161,566				312,467		(150,900)				0001
Purchased Call/SPX/SPXC053S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	11/25/2025	Exercise	1	6,410,000	5948.71	307,680	535,235	259,090				535,235		(276,145)				0001
Purchased Call/SPX/SPXC053SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Exercise	1	3,365,000	5969.34	163,203	286,025	139,143				286,025		(146,882)				0001
Purchased Call/SPX/SPXC053SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Exercise	1	2,551,000	5969.34	139,795	255,100	129,285				255,100		(125,815)				0001
Purchased Call/SPX/SPXC053SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Exercise	1	3,400,000	5969.34	208,420	360,913	173,335				360,913		(187,578)				0001
Purchased Call/SPX/SPXC053SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Exercise	1	2,734,811	5945	152,596	276,000	138,664				276,000		(137,336)				0001
Purchased Call/SPX/SPXC055B4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	12/16/2025	Exercise	1	4,933,000	6051.09	310,779	609,226	311,396				609,226		(297,830)				0001
Purchased Call/SPX/SPXC056S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	01/06/2025	Expire	1	3,709,000	5868.55	141,684								(384)				0001
Purchased Call/SPX/SPXC056S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	01/06/2025	Expire	1	6,044,000	5868.55	387,420								(1,050)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC056S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	01/07/2025	Expire	1	3,172,000	5942.47	99,601								(271)				0001
Purchased Call/SPX/SPXC056S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	01/07/2025	Expire	1	4,236,000	5942.47	152,920								(415)				0001
Purchased Call/SPX/SPXC056SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	01/09/2025	Expire	1	1,834,000	5909.03	116,092								(308)				0001
Purchased Call/SPX/SPXC056SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	01/09/2025	Expire	1	1,505,796	5975	72,964								(195)				0001
Purchased Call/SPX/SPXC057S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	01/10/2025	Expire	1	2,026,000	5918.25	119,737								(313)				0001
Purchased Call/SPX/SPXC057S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	01/10/2025	Expire	1	3,565,000	5918.25	218,891								(572)				0001
Purchased Call/SPX/SPXC057SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/15/2025	01/14/2026	01/17/2025	Expire	1	3,429,637	5843	200,226								(511)				0001
Purchased Call/SPX/SPXC057SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Expire	1	4,182,000	5937.34	104,550								(227)				0001
Purchased Call/SPX/SPXC057SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Expire	1	8,756,000	5937.34	408,905								(887)				0001
Purchased Call/SPX/SPXC057SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	01/21/2025	Expire	1	2,350,214	5950	90,100								(199)				0001
Purchased Call/SPX/SPXC058SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	6,737,000	5996.66	328,092								(713)				0001
Purchased Call/SPX/SPXC059SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	01/28/2025	Expire	1	2,463,000	6101.24	151,967								(315)				0001
Purchased Call/SPX/SPXC05AS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire	1	3,325,000	6040.53	92,435								(172)				0001
Purchased Call/SPX/SPX921PSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/03/2024	04/03/2025	04/07/2025	Exercise	1	2,909,000	5211.49	143,705		103,282	66,861			103,282		(36,421)				0001
Purchased Call/SPX/SPX921QS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/05/2024	04/04/2025	04/08/2025	Expire	1	5,350,000	5204.34	173,340		(44,780)						(44,780)				0001
Purchased Call/SPX/SPX921QSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/11/2024	04/11/2025	04/15/2025	Exercise	1	2,339,000	5199.06	52,394		73,917	59,403			73,917		(14,513)				0001
Purchased Call/SPX/SPX921RSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/18/2024	04/17/2025	04/21/2025	Exercise	1	2,033,000	5011.12	29,885		47,776	38,976			47,776		(8,800)				0001
Purchased Call/SPX/SPX921SSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Exercise	1	8,287,000	5010.6	200,545		331,480	270,156			331,480		(61,324)				0001
Purchased Call/SPX/SPX921TS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/25/2024	04/25/2025	04/29/2025	Exercise	1	3,498,000	5048.42	127,327		218,625	178,416			218,625		(40,209)				0001
Purchased Call/SPX/SPX921US5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	05/03/2024	05/02/2025	05/06/2025	Exercise	1	6,071,102	5059	267,792		447,604	357,596			447,604		(90,008)				0001
Purchased Call/SPX/SPX921US6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	05/03/2024	05/02/2025	05/06/2025	Exercise	1	1,658,860	5057	81,567		139,072	111,657			139,072		(27,416)				0001
Purchased Call/SPX/SPX921US7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	05/06/2024	05/06/2025	05/08/2025	Exercise	1	4,026,000	5180.74	50,728		80,520	63,052			80,520		(17,468)				0001
Purchased Call/SPX/SPX921USX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	05/10/2024	05/12/2025	05/14/2025	Exercise	1	3,359,000	5222.68	71,547		115,886	90,066			115,886		(25,820)				0001
Purchased Call/SPX/SPX921WSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/06/2024	06/06/2025	06/10/2025	Exercise	1	3,997,000	5352.96	176,667		309,768	233,424			309,768		(76,344)				0001
Purchased Call/SPX/SPX921WST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/06/2024	06/06/2025	06/10/2025	Exercise	1	5,302,000	5352.96	249,724		445,368	337,454			445,368		(107,914)				0001
Purchased Call/SPX/SPX921XSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/11/2024	06/11/2025	06/13/2025	Exercise	1	2,759,000	5375.32	81,942		133,812	97,468			133,812		(36,344)				0001
Purchased Call/SPX/SPX921XSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/11/2024	06/11/2025	06/13/2025	Exercise	1	4,183,000	5375.32	138,876		230,065	168,470			230,065		(61,595)				0001
Purchased Call/SPX/SPX921XSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/11/2024	06/06/2025	06/10/2025	Exercise	1	1,817,977	5347	103,292		192,100	125,196			156,717		(38,310)	13,219			0001
Purchased Call/SPX/SPX921XSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/12/2024	06/12/2025	06/16/2025	Exercise	1	3,841,000	5421.03	95,641		153,640	110,957			153,640		(42,683)				0001
Purchased Call/SPX/SPX921XSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/13/2024	06/13/2025	06/17/2025	Exercise	1	4,364,000	5433.74	234,347		436,284	330,471			436,284		(105,813)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9211YS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	06/17/2025	Exercise	1	1,944,000	5431.6	109,253		195,191	145,724			195,191		(49,467)				0001
Purchased Call/SPX/SPX9211YSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	06/23/2025	Exercise	1	2,212,000	5487.03	49,106		77,420	54,630			77,420		(22,790)				0001
Purchased Call/SPX/SPX9211YSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	06/24/2025	Exercise	1	3,530,000	5473.17	83,661		132,375	92,978			132,375		(39,397)				0001
Purchased Call/SPX/SPX9212SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	07/08/2025	Exercise	1	1,720,262	5567	97,533		183,855	133,999			183,855		(49,856)				0001
Purchased Call/SPX/SPX9212SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	07/08/2025	Exercise	1	1,642,321	5567	101,928		202,664	150,561			202,664		(52,103)				0001
Purchased Call/SPX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	07/17/2025	Exercise	1	2,166,000	5631.22	38,555		60,648	39,937			60,648		(20,711)				0001
Purchased Call/SPX/SPXA210SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	07/17/2025	Exercise	1	4,794,000	5631.22	119,371		191,760	127,635			191,760		(64,125)				0001
Purchased Call/SPX/SPXA210SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	07/22/2025	Exercise	1	2,864,000	5544.59	62,722		100,240	65,839			100,240		(34,401)				0001
Purchased Call/SPX/SPXC17SS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2025	02/21/2025	Exercise	1	3,824,255	5006	158,446		286,498	265,110			286,498		(21,388)				0001
Purchased Call/SPX/SPXC17SSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	02/25/2025	Exercise	1	3,083,734	4982	140,259		222,840	203,025			222,840		(19,815)				0001
Purchased Call/SPX/SPXC17SSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/21/2025	02/25/2025	Exercise	1	4,493,000	5088.8	100,643		161,748	147,490			161,748		(14,258)				0001
Purchased Call/SPX/SPXC17TS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2024	03/11/2025	03/13/2025	Exercise	1	1,688,920	5118	49,289		79,200	69,805			79,200		(9,395)				0001
Purchased Call/SPX/SPXC17TS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	03/18/2025	Exercise	1	2,439,000	5150.48	84,877		145,364	128,436			145,364		(16,928)				0001
Purchased Call/SPX/SPXC17TSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/14/2025	03/18/2025	Exercise	1	2,312,566	5150	115,065		208,785	185,708			208,785		(23,077)				0001
Purchased Call/SPX/SPXC17TSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/18/2025	03/20/2025	Exercise	1	5,818,845	5149	237,357		407,930	358,098			407,930		(49,832)				0001
Purchased Call/SPX/SPXC17TST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/18/2025	03/20/2025	Exercise	1	3,712,732	5149	160,516		279,030	245,331			279,030		(33,700)				0001
Purchased Call/SPX/SPXC17TSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2024	03/18/2025	03/20/2025	Exercise	1	2,399,630	5149	141,058		216,999	187,302			216,999		(29,696)				0001
Purchased Call/SPX/SPXC17US7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/11/2025	04/15/2025	Exercise	1	3,209,000	5123.41	48,456		77,016	63,556			77,016		(13,460)				0001
Purchased Call/SPX/SPXC17VS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2025	04/18/2025	Exercise	1	2,772,000	5051.41	149,411		123,081	79,863			123,081		(43,218)				0001
Purchased Call/SPX/SPXC17VSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	04/21/2025	Exercise	1	8,976,000	4967.23	218,117		359,040	294,638			359,040		(64,402)				0001
Purchased Call/SPX/SPXC17WSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2024	05/14/2025	05/16/2025	Exercise	1	1,736,651	5247	102,451		185,360	147,404			185,360		(37,955)				0001
Purchased Call/SPX/SPXC17XSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	05/28/2025	Exercise	1	2,324,000	5304.72	61,586		98,770	74,410			98,770		(24,360)				0001
Purchased Call/SPX/SPXC17YS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2025	06/09/2025	Exercise	1	4,314,587	5353	184,397		319,983	240,369			319,983		(79,614)				0001
Purchased Call/SPX/SPXC17YSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2024	06/06/2025	06/10/2025	Exercise	1	1,395,815	5348	63,838		110,403	82,586			110,403		(27,818)				0001
Purchased Call/SPX/SPXC17YSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2024	06/13/2025	06/17/2025	Exercise	1	1,814,235	5432	112,227		182,021	130,780			182,021		(51,241)				0001
Purchased Call/SPX/SPXC17YSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2025	06/20/2025	Exercise	1	9,003,463	5473	415,198		723,797	531,725			723,797		(192,072)				0001
Purchased Call/SPX/SPXC17YSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2024	06/20/2025	06/24/2025	Exercise	1	1,861,133	5474	79,900		137,361	99,420			137,361		(37,941)				0001
Purchased Call/SPX/SPXC17YSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2024	07/23/2025	07/25/2025	Exercise	1	3,468,462	5558	169,485		359,426	264,384			359,426		(95,042)				0001
Purchased Call/SPX/SPXD050SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	11,878,000	6389.45	544,012								2,126				0001
Purchased Call/SPX/SPXD050SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	4,756,000	6389.45	228,288								601				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD050SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	08/12/2025	Expire	1	2,688,000	6389.45	115,584								452				0001
Purchased Call/SPX/SPXD050SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	08/12/2025	Expire	1	4,478,000	6389.45	256,142								1,002				0001
Purchased Call/SPX/SPXD051S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	08/13/2025	Expire	1	2,026,000	6373.45	97,451								60				0001
Purchased Call/SPX/SPXC05XSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	07/31/2025	Expire	1	5,022,359	6390	259,836								106				0001
Purchased Call/SPX/SPXC05YS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	08/01/2025	Expire	1	4,191,689	6390	167,923								70				0001
Purchased Call/SPX/SPXC05YS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	08/01/2025	Expire	1	3,000,675	6371	100,723								43				0001
Purchased Call/SPX/SPXC05YSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	12,772,000	6238.01	591,344								2,184				0001
Purchased Call/SPX/SPXC05ZS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	3,118,980	6339	118,036								436				0001
Purchased Call/SPX/SPXC05ZS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Expire	1	2,431,000	6299.19	46,918								24				0001
Purchased Call/SPX/SPXC05ZSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	08/07/2025	Expire	1	3,962,542	6330	217,867								112				0001
Purchased Call/SPX/SPXC05ZSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	08/08/2025	Expire	1	6,595,252	6299	289,642								154				0001
Purchased Call/SPX/SPXC170SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2025	01/06/2025	Exercise	1	4,401,346	4743	196,968		360,065	359,518			360,065		(547)				0001
Purchased Call/SPX/SPXC17PST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2025	01/21/2025	Exercise	1	1,906,392	4766	117,184		230,000	225,118			230,000		(4,883)				0001
Purchased Call/SPX/SPXC17RS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2024	01/31/2025	02/04/2025	Exercise	1	1,879,071	4906	89,572		153,967	146,482			153,967		(7,485)				0001
Purchased Call/SPX/SPXC17RS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2024	02/05/2025	02/07/2025	Exercise	1	3,232,598	4943	138,785		242,636	229,254			242,636		(13,382)				0001
Purchased Call/SPX/SPXC17RS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2024	02/05/2025	02/07/2025	Exercise	1	6,430,596	4943	290,383		513,895	485,896			513,895		(27,998)				0001
Purchased Call/SPX/SPXC17RSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	02/14/2025	Exercise	1	4,494,547	5022	149,349		277,448	260,168			277,448		(17,280)				0001
Purchased Call/SPX/SPXC17RSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	02/14/2025	Exercise	1	9,270,317	5022	378,005		742,089	698,353			742,089		(43,736)				0001
Purchased Call/SPX/SPXC17SSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/21/2025	02/25/2025	Exercise	1	2,472,297	5087	102,410		178,361	163,853			178,361		(14,508)				0001
Purchased Call/SPX/SPXC17SST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2025	03/10/2025	Exercise	1	2,669,789	5105	112,147		186,712	166,774			186,712		(19,937)				0001
Purchased Call/SPX/SPXC17TS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2024	03/11/2025	03/13/2025	Exercise	1	4,631,736	5118	173,163		286,885	253,879			286,885		(33,006)				0001
Purchased Call/SPX/SPXC17TS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2024	03/11/2025	03/13/2025	Exercise	1	8,250,119	5118	342,211		577,096	511,868			577,096		(65,228)				0001
Purchased Call/SPX/SPXC17TS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	03/18/2025	Exercise	1	2,859,000	5150.48	69,474		114,360	100,504			114,360		(13,856)				0001
Purchased Call/SPX/SPXC17TSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/14/2025	03/18/2025	Exercise	1	2,184,997	5117	96,370		163,969	144,641			163,969		(19,328)				0001
Purchased Call/SPX/SPXC17TSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2025	03/21/2025	Exercise	1	6,426,000	5178.51	156,794		257,040	223,781			257,040		(33,259)				0001
Purchased Call/SPX/SPXC17US6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2024	03/25/2025	03/27/2025	Exercise	1	2,598,659	5218	108,181		192,724	167,852			192,724		(24,873)				0001
Purchased Call/SPX/SPXC17US9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2024	03/26/2025	03/28/2025	Exercise	1	3,491,602	5204	146,036		256,322	222,435			256,322		(33,887)				0001
Purchased Call/SPX/SPXC17USG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2025	04/09/2025	Expire	1	2,629,000	5204.34	77,030			(20,371)					(20,371)				0001
Purchased Call/SPX/SPXC17USH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2025	04/14/2025	Exercise	1	1,630,762	5161	83,010		33,827	11,000			33,827		(22,828)				0001
Purchased Call/SPX/SPXC17VS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/15/2025	04/17/2025	Exercise	1	1,574,226	5062	56,677		97,031	80,748			97,031		(16,283)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17VS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/15/2025	04/17/2025	Exercise	1	3,882,416	5062	155,908		256,659	211,868			256,659		(44,791)				0001
Purchased Call/SPX/SPXC17VS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/15/2025	04/17/2025	Exercise	1	6,271,595	5062	282,616		414,604	333,410			414,604		(81,194)				0001
Purchased Call/SPX/SPXC17VSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	04/21/2025	Exercise	1	3,215,000	4967.23	99,987		168,788	139,265			168,788		(29,522)				0001
Purchased Call/SPX/SPXC17VSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	04/21/2025	Exercise	1	2,866,000	4967.23	131,836		182,020	143,094			182,020		(38,927)				0001
Purchased Call/SPX/SPXC17VST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2024	04/29/2025	05/01/2025	Exercise	1	1,447,876	5116	50,651		89,994	73,484			89,994		(16,511)				0001
Purchased Call/SPX/SPXC17VSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2025	05/02/2025	Exercise	1	2,074,704	5036	121,379		219,620	179,719			219,620		(39,901)				0001
Purchased Call/SPX/SPXC17VSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	05/28/2025	Exercise	1	12,091,000	5304.72	158,392		241,820	179,169			241,820		(62,651)				0001
Purchased Call/SPX/SPXC17VSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	05/28/2025	Exercise	1	2,161,000	5304.72	66,343		108,050	81,809			108,050		(26,241)				0001
Purchased Call/SPX/SPXC17VSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/13/2025	06/17/2025	Exercise	1	3,766,000	5431.6	170,976		301,280	223,866			301,280		(77,414)				0001
Purchased Call/SPX/SPXC17VSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2025	06/20/2025	Exercise	1	17,284,460	5473	754,636		1,297,942	948,845			1,297,942		(349,097)				0001
Purchased Call/SPX/SPXC17VSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	01/03/2025	01/07/2025	Expire	1	33,360,000	4900	25,120			(284)					(284)				0001
Purchased Call/SPX/SPXD050SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	08/12/2025	Expire	1	4,523,000	6389.45	207,153								810				0001
Purchased Call/SPX/SPXD050SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	08/12/2025	Expire	1	3,440,000	6389.45	164,432								643				0001
Purchased Call/SPX/SPXD050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	6,447,780	6340	283,458								1,108				0001
Purchased Call/SPX/SPXD050SII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	2,256,000	6389.45	126,336								494				0001
Purchased Call/SPX/SPXD051S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	08/13/2025	Expire	1	2,598,000	6373.45	110,155								67				0001
Purchased Call/SPX/SPXD051S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	08/13/2025	Expire	1	2,366,000	6373.45	111,202								68				0001
Purchased Call/SPX/SPXD051S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	08/13/2025	Expire	1	4,970,992	6389	166,749								99				0001
Purchased Call/SPX/SPXD051SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	08/19/2025	Expire	1	7,898,000	6449.8	116,890								482				0001
Purchased Call/SPX/SPXD051SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	08/19/2025	Expire	1	2,279,000	6449.8	72,472								299				0001
Purchased Call/SPX/SPXD051SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	08/19/2025	Expire	1	4,160,000	6449.8	105,248								434				0001
Purchased Call/SPX/SPXD052SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	08/19/2025	Expire	1	2,604,000	6449.8	72,652								299				0001
Purchased Call/SPX/SPXD052SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	08/20/2025	Expire	1	2,548,332	6468	103,862								73				0001
Purchased Call/SPX/SPXD053SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	09/04/2025	Expire	1	1,734,093	6495	67,391								63				0001
Purchased Call/SPX/SPXD053SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	09/04/2025	Expire	1	3,020,960	6497	149,391								139				0001
Purchased Call/SPX/SPXD053SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/03/2025	08/31/2026	09/05/2025	Expire	1	3,669,428	6460	197,499								188				0001
Purchased Call/SPX/SPXD053SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	09/10/2025	Expire	1	5,641,000	6495.15	304,614								37				0001
Purchased Call/SPX/SPXD054S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	09/10/2025	Expire	1	2,159,000	6495.15	124,358								129				0001
Purchased Call/SPX/SPXD054S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	09/10/2025	Expire	1	2,781,000	6495.15	169,641								75				0001
Purchased Call/SPX/SPXD054SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	09/11/2025	Expire	1	5,637,790	6495	241,981								253				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD054SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	09/11/2025	Expire	1	3,357,993	6495	187,485								196				0001
Purchased Call/SPX/SPXD054SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	09/12/2025	Expire	1	3,363,000	6532.04	33,630								36				0001
Purchased Call/SPX/SPXD054SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	09/12/2025	Expire	1	3,322,000	6532.04	53,152								57				0001
Purchased Call/SPX/SPXD054SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	09/12/2025	Expire	1	3,890,595	6495	158,160								168				0001
Purchased Call/SPX/SPXD054SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	09/12/2025	Expire	1	4,578,365	6513	253,903								270				0001
Purchased Call/SPX/SPXD055S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,351,727	6587	88,961								443				0001
Purchased Call/SPX/SPXD055S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Expire	1	5,810,149	6587	321,718								1,601				0001
Purchased Call/SPX/SPXD055SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/11/2026	09/19/2025	Expire	1	1,711,915	6584	95,451								111				0001
Purchased Call/SPX/SPXD055SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	09/19/2025	Expire	1	6,494,445	6607	355,502								415				0001
Purchased Call/SPX/SPXD056S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	09/25/2025	Expire	1	2,452,000	6656.92	56,396								71				0001
Purchased Call/SPX/SPXD056SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	09/26/2025	Expire	1	2,343,000	6637.97	107,309								137				0001
Purchased Call/SPX/SPXD056SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	09/26/2025	Expire	1	1,704,172	6657	62,746								80				0001
Purchased Call/SPX/SPXD056SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	2,575,000	6643.7	70,813								383				0001
Purchased Call/SPX/SPXD056SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	3,867,000	6643.7	173,242								936				0001
Purchased Call/SPX/SPXD056SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	2,287,000	6643.7	127,157								687				0001
Purchased Call/SPX/SPXD057S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	09/30/2025	Expire	1	9,820,000	6643.7	464,486								2,500				0001
Purchased Call/SPX/SPXD057SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2026	09/30/2025	Expire	1	1,476,313	6650	52,345								283				0001
Purchased Call/SPX/SPXD058SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	10/08/2025	Expire	1	5,184,590	6716	209,058								305				0001
Purchased Call/SPX/SPXC05XSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2026	08/01/2025	Expire	1	4,619,000	6362.9	117,323								50				0001
Purchased Call/SPX/SPXC05YS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	08/01/2025	Expire	1	2,688,503	6371	104,863								45				0001
Purchased Call/SPX/SPXC05YSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2026	08/04/2025	Expire	1	1,802,953	6371	72,256								264				0001
Purchased Call/SPX/SPXC05YSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	08/04/2025	Expire	1	2,112,483	6363	72,572								266				0001
Purchased Call/SPX/SPXC05YSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	6,020,000	6238.01	264,278								976				0001
Purchased Call/SPX/SPXC05YSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	08/05/2025	Expire	1	2,195,000	6238.01	95,263								353				0001
Purchased Call/SPX/SPXC05ZS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Expire	1	3,996,000	6299.19	92,707								48				0001
Purchased Call/SPX/SPXC05ZSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	08/07/2025	Expire	1	4,823,414	6330	159,578								82				0001
Purchased Call/SPX/SPXC05ZSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	08/07/2025	Expire	1	2,133,190	6330	74,598								38				0001
Purchased Call/SPX/SPXC05ZSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	08/07/2025	Expire	1	3,722,005	6330	146,600								76				0001
Purchased Call/SPX/SPXC05ZSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	08/07/2025	Expire	1	2,411,707	6330	119,649								62				0001
Purchased Call/SPX/SPXC05ZSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2026	08/08/2025	Expire	1	2,081,000	6345.06	95,518								51				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05ZSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/06/2025	07/31/2026	08/08/2025	Expire	1	1,615,645	6238	97,239								49				0001
Purchased Call/SPX/SPXC05ZSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/06/2025	08/04/2026	08/08/2025	Expire	1	2,493,996	6330	100,699								53				0001
Purchased Call/SPX/SPXC05ZSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	08/08/2025	Expire	1	2,872,431	6299	165,327								88				0001
Purchased Call/SPX/SPXC17PS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/11/2024	01/10/2025	01/14/2025	Exercise	1	2,926,000	4780.24	170,878		332,101	327,829			332,101		(4,272)				0001
Purchased Call/SPX/SPXC17PS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/11/2024	01/10/2025	01/14/2025	Exercise	1	1,889,463	4783	76,361		132,720	130,811			132,720		(1,909)				0001
Purchased Call/SPX/SPXC17PSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/19/2024	01/17/2025	01/22/2025	Exercise	1	3,203,230	4781	152,479		252,588	245,811			252,588		(6,777)				0001
Purchased Call/SPX/SPXC17QSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/01/2024	01/31/2025	02/04/2025	Exercise	1	2,348,000	4906.19	37,333		58,700	55,598			58,700		(3,102)				0001
Purchased Call/SPX/SPXC17QST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/01/2024	01/31/2025	02/04/2025	Exercise	1	3,299,888	4846	124,092		202,257	191,944			202,257		(10,312)				0001
Purchased Call/SPX/SPXC17QSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/05/2024	02/05/2025	02/07/2025	Exercise	1	3,687,000	4942.81	111,347		184,350	173,644			184,350		(10,706)				0001
Purchased Call/SPX/SPXC17RS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/06/2024	02/06/2025	02/10/2025	Exercise	1	3,128,000	4954.23	101,347		168,912	158,889			168,912		(10,023)				0001
Purchased Call/SPX/SPXC17RS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/06/2024	02/06/2025	02/10/2025	Exercise	1	2,013,000	4954.23	74,481		126,819	119,453			126,819		(7,366)				0001
Purchased Call/SPX/SPXC17RS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/06/2024	02/05/2025	02/07/2025	Exercise	1	5,012,009	4943	183,767		311,301	293,582			311,301		(17,719)				0001
Purchased Call/SPX/SPXC17RS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/06/2024	02/05/2025	02/07/2025	Exercise	1	2,585,090	4943	104,835		180,959	170,851			180,959		(10,108)				0001
Purchased Call/SPX/SPXC05AS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire	1	2,859,000	6040.53	97,206								(181)				0001
Purchased Call/SPX/SPXC05ASB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	02/04/2025	Expire	1	3,750,000	6040.53	63,750								(112)				0001
Purchased Call/SPX/SPXC05ASH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	02/06/2025	Expire	1	1,821,000	6037.88	16,571								(37)				0001
Purchased Call/SPX/SPXC05ASJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	02/06/2025	Expire	1	2,167,000	6037.88	35,539								(79)				0001
Purchased Call/SPX/SPXC05BSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Expire	1	3,048,000	6114.63	63,398								(70)				0001
Purchased Call/SPX/SPXC05BSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	02/19/2025	Expire	1	4,428,000	6114.63	96,088								(92)				0001
Purchased Call/SPX/SPXC05CSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	02/27/2025	Expire	1	3,485,000	5955.25	127,203								(243)				0001
Purchased Call/SPX/SPXC05CSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	02/27/2025	Expire	1	3,542,084	5983	194,241								(374)				0001
Purchased Call/SPX/SPXC05CSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	03/06/2025	Expire	1	2,023,000	5778.15	47,743								(86)				0001
Purchased Call/SPX/SPXC05CST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/04/2025	03/03/2026	03/06/2025	Expire	1	3,790,619	5850	141,659								(258)				0001
Purchased Call/SPX/SPXC05DSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	5,229,000	5770.2	121,313								(96)				0001
Purchased Call/SPX/SPXC05DSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	3,752,992	5739	161,584								(128)				0001
Purchased Call/SPX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	03/12/2025	Expire	1	10,025,000	5614.56	244,610								(419)				0001
Purchased Call/SPX/SPXC05ES7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	03/12/2025	Expire	1	6,357,966	5769	231,409								(412)				0001
Purchased Call/SPX/SPXC05ES9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	03/12/2025	Expire	1	2,013,800	5770	95,200								(170)				0001
Purchased Call/SPX/SPXC05ESV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	03/19/2025	Expire	1	1,407,988	5522	59,186								(99)				0001
Purchased Call/SPX/SPXC05FS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Expire	1	3,029,000	5675.29	107,227								(169)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05F6S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Expire	1	5,561,000	5675.29	227,445								(359)				0001
Purchased Call/SPX/SPXC05FSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	03/21/2025	Expire	1	2,122,495	5675	77,463								(125)				0001
Purchased Call/SPX/SPXC05GSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	03/28/2025	Expire	1	2,131,000	5712.2	33,244								(49)				0001
Purchased Call/SPX/SPXC05GSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	03/28/2025	Expire	1	2,487,000	5712.2	74,610								(110)				0001
Purchased Call/SPX/SPXC05GSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2026	03/28/2025	Expire	1	2,455,076	5777	77,261								(115)				0001
Purchased Call/SPX/SPXC05GSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	03/31/2025	Expire	1	4,224,000	5693.31	144,883								(23)				0001
Purchased Call/SPX/SPXC05HSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	03/31/2025	Expire	1	5,495,000	5693.31	221,998								(35)				0001
Purchased Call/SPX/SPXC05HS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,323,000	5580.94	42,743								(7)				0001
Purchased Call/SPX/SPXD058SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	10/08/2025	Expire	1	4,667,474	6716	200,897								293				0001
Purchased Call/SPX/SPXD059S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/08/2025	10/06/2026	10/10/2025	Expire	1	1,307,614	6740	65,758								98				0001
Purchased Call/SPX/SPXD059S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	10/15/2025	Expire	1	5,113,106	6737	232,436								1,861				0001
Purchased Call/SPX/SPXD059SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	10/15/2025	Expire	1	1,969,000	6654.72	54,344								85				0001
Purchased Call/SPX/SPXD059SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	10/15/2025	Expire	1	3,303,000	6654.72	119,569								187				0001
Purchased Call/SPX/SPXD05AS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	10/15/2025	Expire	1	1,629,897	6735	75,368								118				0001
Purchased Call/SPX/SPXD05AS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/14/2025	09/16/2026	10/16/2025	Expire	1	5,220,915	6609	219,257								352				0001
Purchased Call/SPX/SPXD05ASD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2025	10/13/2026	10/17/2025	Expire	1	6,508,316	6655	278,515								444				0001
Purchased Call/SPX/SPXD05ASF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	10/17/2025	Expire	1	1,966,716	6644	74,613								119				0001
Purchased Call/SPX/SPXD05ASG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	10/17/2025	Expire	1	5,727,395	6644	232,016								370				0001
Purchased Call/SPX/SPXD05ASJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	10/17/2025	Expire	1	3,489,323	6646	196,555								313				0001
Purchased Call/SPX/SPXD05ASX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	10/21/2025	Expire	1	2,709,000	6664.01	139,514								839				0001
Purchased Call/SPX/SPXD05BS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Expire	1	4,368,000	6735.13	100,464								168				0001
Purchased Call/SPX/SPXD05BSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	10/22/2025	Expire	1	1,812,611	6664	105,240								176				0001
Purchased Call/SPX/SPXD05BSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	10/23/2025	Expire	1	4,562,000	6735.35	43,795								74				0001
Purchased Call/SPX/SPXD05BSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/22/2025	10/20/2026	10/24/2025	Expire	1	1,528,875	6735	52,748								90				0001
Purchased Call/SPX/SPXD05CSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	5,514,000	6738.44	275,149								1,710				0001
Purchased Call/SPX/SPXD05CSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	3,550,000	6738.44	180,695								1,123				0001
Purchased Call/SPX/SPXD05CSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	3,851,000	6738.44	199,867								1,242				0001
Purchased Call/SPX/SPXD05D96	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	12,900,000	6791.69	599,850								3,754				0001
Purchased Call/SPX/SPXD05D98	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	2,525,000	6791.69	128,018								801				0001
Purchased Call/SPX/SPXD05D99	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	4,281,000	6791.69	221,328								1,385				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05D9B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	3,282,000	6791.69	186,746								1,169				0001
Purchased Call/SPX/SPXD05D9P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Expire	1	2,571,000	6875.16	74,816								133				0001
Purchased Call/SPX/SPXD05ES1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	10/29/2025	Expire	1	3,334,720	6792	173,549								309				0001
Purchased Call/SPX/SPXD05ES2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	10/29/2025	Expire	1	1,781,727	6775	103,606								185				0001
Purchased Call/SPX/SPXD05ES6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	10/30/2025	Expire	1	8,428,946	6875	284,003								509				0001
Purchased Call/SPX/SPXD05ESG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	10/31/2025	Expire	1	1,780,666	6875	89,150								161				0001
Purchased Call/SPX/SPXD05ESK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	10/31/2025	Expire	1	3,169,809	6891	154,887								280				0001
Purchased Call/SPX/SPXD05ESQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Expire	1	4,108,000	6822.34	185,271								1,191				0001
Purchased Call/SPX/SPXD05ESW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Expire	1	2,586,000	6822.34	158,780								1,021				0001
Purchased Call/SPX/SPXD05FSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	2,992,000	6720.32	109,806								729				0001
Purchased Call/SPX/SPXD05FSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	12,513,000	6720.32	596,870								3,964				0001
Purchased Call/SPX/SPXD05FSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	3,193,000	6720.32	196,050								1,302				0001
Purchased Call/SPX/SPXD05FSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	11/13/2025	Expire	1	1,496,000	6832.43	53,108								232				0001
Purchased Call/SPX/SPXD05FSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	11/13/2025	Expire	1	3,520,000	6832.43	166,496								727				0001
Purchased Call/SPX/SPXD05GS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	11/13/2025	Expire	1	5,375,291	6728	285,115								1,255				0001
Purchased Call/SPX/SPXD05GSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	11/14/2025	Expire	1	1,940,493	6833	95,291								193				0001
Purchased Call/SPX/SPXD05GSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2025	11/11/2026	11/14/2025	Expire	1	1,889,664	6847	93,282								188				0001
Purchased Call/SPX/SPXD05HS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,873,000	6734.11	194,425								1,341				0001
Purchased Call/SPX/SPXD05HSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,360,000	6734.11	200,928								1,386				0001
Purchased Call/SPX/SPXD05HSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	11/18/2025	Expire	1	3,204,000	6734.11	193,201								1,324				0001
Purchased Call/SPX/SPXD05HSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	11/19/2025	Expire	1	2,695,000	6672.41	34,227								72				0001
Purchased Call/SPX/SPXD05HSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	11/19/2025	Expire	1	2,105,000	6672.41	33,049								69				0001
Purchased Call/SPX/SPXD051S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	11/20/2025	Expire	1	3,174,000	6617.32	128,547								271				0001
Purchased Call/SPX/SPXD051S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	11/20/2025	Expire	1	3,636,463	6672	117,001								247				0001
Purchased Call/SPX/SPXD051S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	11/20/2025	Expire	1	5,217,825	6672	200,442								423				0001
Purchased Call/SPX/SPXD051SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	11/20/2025	Expire	1	3,816,619	6672	163,603								345				0001
Purchased Call/SPX/SPXD051SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	11/21/2025	Expire	1	5,492,376	6617	235,488								500				0001
Purchased Call/SPX/SPXD051SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	11/21/2025	Expire	1	4,374,049	6617	223,729								475				0001
Purchased Call/SPX/SPXD052SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	08/20/2025	Expire	1	3,798,932	6450	160,950								113				0001
Purchased Call/SPX/SPXD053SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	08/27/2025	Expire	1	3,170,000	6439.32	31,700								26				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD054$C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	09/11/2025	Expire	1	2,195,361	6495	83,256								87				0001
Purchased Call/SPX/SPXD054$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	09/11/2025	Expire	1	5,806,664	6495	235,185								246				0001
Purchased Call/SPX/SPXD054$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	09/12/2025	Expire	1	4,644,032	6495	239,568								254				0001
Purchased Call/SPX/SPXD054$T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	09/12/2025	Expire	1	4,565,340	6513	183,634								195				0001
Purchased Call/SPX/SPXD055$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,239,000	6584.29	134,340								668				0001
Purchased Call/SPX/SPXD055$4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,154,103	6587	86,930								433				0001
Purchased Call/SPX/SPXD055$E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	09/19/2025	Expire	1	2,304,000	6600.35	83,405								98				0001
Purchased Call/SPX/SPXD055$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	09/19/2025	Expire	1	2,650,000	6600.35	122,695								144				0001
Purchased Call/SPX/SPXD055$H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	09/19/2025	Expire	1	4,091,000	6600.35	209,459								245				0001
Purchased Call/SPX/SPXD056$E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	09/26/2025	Expire	1	2,889,103	6657	113,391								145				0001
Purchased Call/SPX/SPXD056$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	10,802,000	6643.7	507,694								2,743				0001
Purchased Call/SPX/SPXD057$5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	09/30/2025	Expire	1	2,725,000	6643.7	123,170								663				0001
Purchased Call/SPX/SPXD057$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	1,519,086	6605	58,323								315				0001
Purchased Call/SPX/SPXD057$F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	4,471,395	6605	196,608								1,062				0001
Purchased Call/SPX/SPXD057$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	10/02/2025	Expire	1	5,479,000	6688.46	195,052								266				0001
Purchased Call/SPX/SPXD057$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/30/2025	09/25/2026	10/02/2025	Expire	1	2,703,986	6644	152,747								209				0001
Purchased Call/SPX/SPXD057$U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	10/02/2025	Expire	1	12,163,369	6661	680,715								930				0001
Purchased Call/SPX/SPXD058$S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	10/07/2025	Expire	1	5,513,302	6715	203,887								1,145				0001
Purchased Call/SPX/SPXD058$9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	10/08/2025	Expire	1	2,799,000	6740.28	27,710								40				0001
Purchased Call/SPX/SPXD058$C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	10/08/2025	Expire	1	3,271,000	6740.28	140,980								205				0001
Purchased Call/SPX/SPXD058$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	10/08/2025	Expire	1	6,552,000	6740.28	304,668								444				0001
Purchased Call/SPX/SPXD058$M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	10/08/2025	Expire	1	6,380,001	6716	356,773								520				0001
Purchased Call/SPX/SPXD058$P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	10/09/2025	Expire	1	3,722,000	6714.59	189,450								279				0001
Purchased Call/SPX/SPXC175$E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	02/25/2025	Exercise	1	2,241,810	4982	89,069		138,600	126,017			138,600		(12,583)				0001
Purchased Call/SPX/SPXC177$Q	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/14/2025	03/18/2025	Exercise	1	2,390,444	5130	130,340		235,796	209,582			235,796		(26,214)				0001
Purchased Call/SPX/SPXC177$V	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/18/2025	03/20/2025	Exercise	1	2,873,376	5149	155,665		259,840	227,158			259,840		(32,681)				0001
Purchased Call/SPX/SPXC17U$F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/04/2025	04/08/2025	Expire	1	2,624,000	5204.34	52,742			(13,625)					(13,625)				0001
Purchased Call/SPX/SPXC17V$0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/11/2025	04/15/2025	Exercise	1	1,948,000	5123.41	90,387		91,233	66,125			91,233		(25,108)				0001
Purchased Call/SPX/SPXC17V$6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/15/2025	04/17/2025	Exercise	1	4,307,609	5062	183,722		284,768	231,986			284,768		(52,782)				0001
Purchased Call/SPX/SPXC17V$9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/15/2025	04/17/2025	Exercise	1	2,131,026	5062	120,827		140,878	106,166			140,878		(34,713)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17VSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2024	04/15/2025	04/17/2025	Exercise	1	1,422,371	5062	57,717		94,030	77,403			94,030		(16,628)				0001
Purchased Call/SPX/SPXC17VSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2025	04/23/2025	Exercise	1	1,836,000	4967.23	49,756		70,587	55,509			70,587		(15,077)				0001
Purchased Call/SPX/SPXC17VSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	04/21/2025	Exercise	1	2,505,560	5011	109,705		135,850	103,458			135,850		(32,392)				0001
Purchased Call/SPX/SPXC17WSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/16/2025	05/20/2025	Exercise	1	3,111,000	5303.27	102,041		171,105	132,840			171,105		(38,265)				0001
Purchased Call/SPX/SPXC17WSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/16/2025	05/20/2025	Exercise	1	2,420,899	5297	102,085		181,885	143,603			181,885		(38,282)				0001
Purchased Call/SPX/SPXC17WSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/16/2025	05/20/2025	Exercise	1	4,662,337	5298	208,102		376,642	298,604			376,642		(78,038)				0001
Purchased Call/SPX/SPXC17XSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/21/2025	05/23/2025	Exercise	1	2,497,886	5315	139,402		262,261	208,348			262,261		(53,912)				0001
Purchased Call/SPX/SPXC17YS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	06/10/2025	Exercise	1	4,274,000	5346.99	141,469		235,070	173,767			235,070		(61,303)				0001
Purchased Call/SPX/SPXC17YS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	06/10/2025	Exercise	1	5,077,000	5346.99	214,249		370,621	180,348			210,213		(60,277)	54,848			0001
Purchased Call/SPX/SPXC17YS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2025	06/11/2025	Exercise	1	4,844,000	5346.99	226,699		402,052	302,754			402,052		(99,298)				0001
Purchased Call/SPX/SPXC17YSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2024	06/11/2025	06/13/2025	Exercise	1	1,481,227	5367	89,601		158,148	118,298			158,148		(39,850)				0001
Purchased Call/SPX/SPXC17ZSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2025	08/04/2025	Exercise	1	2,065,340	5522	77,175		166,803	121,444			166,803		(45,359)				0001
Purchased Call/SPX/SPXD050S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	5,709,000	6389.45	206,095						805						0001
Purchased Call/SPX/SPXD050S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	6,504,000	6389.45	282,924						1,105						0001
Purchased Call/SPX/SPXD050SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	8,231,000	6389.45	386,034						1,508						0001
Purchased Call/SPX/SPXD050SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	08/12/2025	Expire	1	2,593,000	6389.45	94,904						371						0001
Purchased Call/SPX/SPXD050SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	3,373,071	6340	135,974						531						0001
Purchased Call/SPX/SPXD050SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	08/13/2025	Expire	1	2,098,000	6373.45	37,344						23						0001
Purchased Call/SPX/SPXA210SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	07/22/2025	Exercise	1	3,945,000	5544.59	97,836		157,800	104,139			157,800		(53,661)				0001
Purchased Call/SPX/SPXA210SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	07/22/2025	Exercise	1	2,123,000	5544.59	58,595		95,535	63,397			95,535		(32,138)				0001
Purchased Call/SPX/SPXA210SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	07/22/2025	Exercise	1	2,522,000	5505	39,091		60,528	39,028			60,528		(21,500)				0001
Purchased Call/SPX/SPXA211S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	07/23/2025	Exercise	1	3,265,000	5505	121,458		204,063	136,809			204,063		(67,254)				0001
Purchased Call/SPX/SPXA211S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	07/24/2025	Exercise	1	3,689,000	5564.41	47,957		73,780	47,093			73,780		(26,687)				0001
Purchased Call/SPX/SPXA211S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	07/24/2025	Exercise	1	4,202,000	5564.41	105,050		168,080	109,622			168,080		(58,458)				0001
Purchased Call/SPX/SPXA211S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/22/2024	07/18/2025	07/22/2025	Exercise	1	1,871,700	5505	117,093		213,179	148,599			213,179		(64,580)				0001
Purchased Call/SPX/SPXA212S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	08/06/2025	Exercise	1	3,314,000	5346.56	85,501		140,845	90,204			140,845		(50,641)				0001
Purchased Call/SPX/SPXA212S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	08/06/2025	Exercise	1	2,168,000	5346.56	90,839		159,348	105,545			159,348		(53,803)				0001
Purchased Call/SPX/SPXA212SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/12/2024	08/08/2025	08/12/2025	Exercise	1	2,020,092	5344	108,811		199,205	132,828			199,205		(66,378)				0001
Purchased Call/SPX/SPXA213S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	08/21/2025	Exercise	1	2,058,000	5608.25	35,192		54,537	32,239			54,537		(22,298)				0001
Purchased Call/SPX/SPXA214SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	09/03/2025	Exercise	1	6,464,000	5648.4	283,123		484,800	295,525			484,800		(189,275)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA2148C	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	09/04/2025	Exercise	1	2,533,000	5648.4	47,620		73,457	41,448			73,457		(32,009)				0001
Purchased Call/SPX/SPXA2156O	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	09/09/2025	Exercise	1	4,503,000	5408.42	73,399		114,827	64,467			114,827		(50,360)				0001
Purchased Call/SPX/SPXA2156I	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	09/09/2025	Exercise	1	4,853,000	5408.42	106,766		169,855	96,602			169,855		(73,253)				0001
Purchased Call/SPX/SPXA2166S	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/19/2024	09/19/2025	09/23/2025	Exercise	1	2,757,000	5713.64	44,939		68,925	36,434			68,925		(32,491)				0001
Purchased Call/SPX/SPXA2166B	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	09/23/2025	Exercise	1	3,206,000	5702.55	71,494		112,210	60,377			112,210		(51,833)				0001
Purchased Call/SPX/SPXA2175O	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	09/30/2025	Exercise	1	5,206,000	5745.37	68,719		104,120	53,104			104,120		(51,016)				0001
Purchased Call/SPX/SPXA2175S	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	09/30/2025	Exercise	1	3,853,000	5745.37	104,416		165,679	88,162			165,679		(77,517)				0001
Purchased Call/SPX/SPXA2176G	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,317,000	5738.17	46,340		71,827	37,329			71,827		(34,498)				0001
Purchased Call/SPX/SPXA2183	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	10/07/2025	Exercise	1	1,476,284	5700	71,917		122,506	67,417			122,506		(55,089)				0001
Purchased Call/SPX/SPXA2186Q	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	10/16/2025	Exercise	1	4,985,000	5859.85	127,616		199,400	98,854			199,400		(100,546)				0001
Purchased Call/SPX/SPXA2186X	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	10/20/2025	Exercise	1	2,763,000	5842.47	44,761		67,694	32,181			67,694		(35,513)				0001
Purchased Call/SPX/SPXA2196S	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	10/28/2025	Exercise	1	2,958,000	5809.86	99,389		158,253	76,760			158,253		(81,493)				0001
Purchased Call/SPX/SPXA2196W	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	10/28/2025	Exercise	1	3,751,000	5808.12	97,901		151,916	71,419			151,916		(80,496)				0001
Purchased Call/SPX/SPXD05JS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	3,068,000	6602.99	116,891								831				0001
Purchased Call/SPX/SPXD05JS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	12,941,000	6602.99	684,579								4,869				0001
Purchased Call/SPX/SPXD05JSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/23/2026	11/25/2025	Expire	1	2,160,000	6602.99	97,632								690				0001
Purchased Call/SPX/SPXD05KSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	12/04/2025	Expire	1	5,654,483	6813	240,385								558				0001
Purchased Call/SPX/SPXD05LSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	11/27/2026	12/10/2025	Expire	1	1,938,636	6826	73,911								183				0001
Purchased Call/SPX/SPXD05LSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	2,373,000	6840.51	30,612								74				0001
Purchased Call/SPX/SPXD05LSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	3,844,000	6840.51	84,184								204				0001
Purchased Call/SPX/SPXD05LSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	6,251,000	6840.51	155,025								376				0001
Purchased Call/SPX/SPXD05LSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	4,781,000	6840.51	257,696								624				0001
Purchased Call/SPX/SPXD05MS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	12/11/2025	Expire	1	3,936,743	6847	193,769								471				0001
Purchased Call/SPX/SPXD05MS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire	1	2,992,000	6886.68	39,494								96				0001
Purchased Call/SPX/SPXD05MS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire	1	2,999,000	6886.68	52,483								128				0001
Purchased Call/SPX/SPXD05MSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire	1	3,268,000	6886.68	156,537								382				0001
Purchased Call/SPX/SPXD05MSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	12/12/2025	Expire	1	4,227,792	6841	184,380								451				0001
Purchased Call/SPX/SPXD05MSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	2,310,921	6898	88,507								686				0001
Purchased Call/SPX/SPXD05MSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	3,395,034	6900	138,660								1,075				0001
Purchased Call/SPX/SPXD05NS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	4,113,000	6827.41	97,478								756				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05NS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	4,020,000	6827.41	127,836								991				0001
Purchased Call/SPX/SPXD05NS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	4,998,000	6827.41	168,433								1,306				0001
Purchased Call/SPX/SPXD05NSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	3,571,000	6827.41	154,267								1,196				0001
Purchased Call/SPX/SPXD05NSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	6,049,000	6827.41	343,583								2,664				0001
Purchased Call/SPX/SPXD05NSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire	1	2,155,000	6827.41	61,418								473				0001
Purchased Call/SPX/SPXD05NS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire	1	3,597,000	6827.41	199,634								1,536				0001
Purchased Call/SPX/SPXD050S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	4,799,000	6774.76	257,706								2,040				0001
Purchased Call/SPX/SPXD050S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	3,280,000	6774.76	185,648								1,470				0001
Purchased Call/SPX/SPXD050S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	3,878,000	6774.76	230,353								1,823				0001
Purchased Call/SPX/SPXD050SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	12/22/2025	Expire	1	4,932,157	6803	239,018								1,902				0001
Purchased Call/SPX/SPXD050SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	2,359,222	6721	79,860								634				0001
Purchased Call/SPX/SPXD050SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	3,535,472	6721	143,950								1,142				0001
Purchased Call/SPX/SPXD05PS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire	1	5,799,000	6834.5	143,235								1,141				0001
Purchased Call/SPX/SPXD050SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	5,108,000	6929.94	213,004								1,747				0001
Purchased Call/SPX/SPXD050SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	12/30/2025	Expire	1	6,609,000	6929.94	312,606								2,537				0001
Purchased Call/SPX/SPXD050SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	9,094,000	6905.74	428,327								1,167				0001
Purchased Call/SPX/SPXD050SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	12/31/2025	Expire	1	2,681,059	6928	128,898								356				0001
Purchased Call/SPX/SPXD050SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	12/31/2025	Expire	1	4,462,881	6930	143,496								396				0001
Purchased Call/SPX/SPXD170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	08/19/2025	Exercise	1	4,002,000	5554.25	92,446	146,073	88,037			146,073		(58,036)				0001
Purchased Call/SPX/SPXD171SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2025	09/04/2025	Exercise	1	2,019,000	5648.4	82,577	139,311	83,805			139,311		(55,506)				0001
Purchased Call/SPX/SPXD171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2024	09/05/2025	09/09/2025	Exercise	1	3,361,000	5503.41	139,145	235,270	140,065			235,270		(95,205)				0001
Purchased Call/SPX/SPXD171SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/05/2025	09/09/2025	Exercise	1	5,368,000	5408.42	60,658	93,940	52,322			93,940		(41,618)				0001
Purchased Call/SPX/SPXD171SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Exercise	1	3,825,000	5408.42	166,770	286,875	172,020			286,875		(114,855)				0001
Purchased Call/SPX/SPXD172S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	09/22/2025	Exercise	1	4,676,000	5618.26	204,809	350,700	204,005			350,700		(146,695)				0001
Purchased Call/SPX/SPXD172SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	09/24/2025	Exercise	1	3,420,000	5702.55	166,212	295,830	174,949			295,830		(120,881)				0001
Purchased Call/SPX/SPXD173S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	09/30/2025	Exercise	1	4,097,000	5738.17	110,209	174,123	92,078			174,123		(82,045)				0001
Purchased Call/SPX/SPXD173SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,434,000	5738.17	75,697	121,700	65,347			121,700		(56,353)				0001
Purchased Call/SPX/SPXD173SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	09/30/2025	Exercise	1	3,500,000	5738.17	208,950	402,500	246,948			402,500		(155,552)				0001
Purchased Call/SPX/SPXD173SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2025	10/01/2025	Exercise	1	3,731,000	5738.17	83,948	130,585	67,913			130,585		(62,672)				0001
Purchased Call/SPX/SPXD174SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	10/20/2025	Exercise	1	3,092,000	5842.47	187,684	355,580	206,673			355,580		(148,907)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD174S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/17/2025	10/21/2025	Exercise	1	2,581,000	5841.47	156,151		294,234	169,227			294,234		(125,007)				0001
Purchased Call/SPX/SPXD175SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	10/28/2025	Exercise	1	2,008,000	5809.86	115,058		207,828	113,486			207,828		(94,342)				0001
Purchased Call/SPX/SPXD175SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2024	10/28/2025	10/30/2025	Exercise	1	1,450,056	5824	82,441		145,168	76,846			145,168		(68,322)				0001
Purchased Call/SPX/SPXD0515S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	08/13/2025	Expire	1	3,395,000	6373.45	188,762								115				0001
Purchased Call/SPX/SPXD051SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	08/13/2025	Expire	1	3,411,966	6389	135,850								81				0001
Purchased Call/SPX/SPXD051SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	08/14/2025	Expire	1	3,830,443	6373	150,364								94				0001
Purchased Call/SPX/SPXD051SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	08/14/2025	Expire	1	3,543,638	6373	187,611								117				0001
Purchased Call/SPX/SPXD051SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2026	08/18/2025	Expire	1	5,919,966	6463	326,243								1,334				0001
Purchased Call/SPX/SPXD051SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	08/19/2025	Expire	1	4,722,000	6449.8	81,691								337				0001
Purchased Call/SPX/SPXD051SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	08/19/2025	Expire	1	6,596,000	6449.8	87,067								359				0001
Purchased Call/SPX/SPXD051SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	08/19/2025	Expire	1	3,340,000	6449.8	49,432								204				0001
Purchased Call/SPX/SPXD052SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	08/20/2025	Expire	1	3,394,084	6453	178,204								125				0001
Purchased Call/SPX/SPXD053SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2026	09/05/2025	Expire	1	3,694,000	6448.26	138,156								132				0001
Purchased Call/SPX/SPXD053SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/03/2025	08/31/2026	09/05/2025	Expire	1	4,308,993	6460	165,009								157				0001
Purchased Call/SPX/SPXD054S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	09/11/2025	Expire	1	2,396,000	6512.61	124,832								131				0001
Purchased Call/SPX/SPXD054SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/04/2026	09/11/2025	Expire	1	1,963,895	6482	110,789								115				0001
Purchased Call/SPX/SPXD054SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	09/11/2025	Expire	1	1,493,885	6495	70,355								74				0001
Purchased Call/SPX/SPXD054SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	09/12/2025	Expire	1	7,573,345	6495	327,623								348				0001
Purchased Call/SPX/SPXD055SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2026	09/18/2025	Expire	1	2,712,265	6615	101,988								118				0001
Purchased Call/SPX/SPXD055SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	09/19/2025	Expire	1	2,474,115	6615	122,003								142				0001
Purchased Call/SPX/SPXD055SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	09/19/2025	Expire	1	1,962,208	6607	66,264								77				0001
Purchased Call/SPX/SPXD055SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	09/19/2025	Expire	1	4,855,969	6607	185,764								217				0001
Purchased Call/SPX/SPXD056S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	09/25/2025	Expire	1	7,003,000	6656.92	250,007								315				0001
Purchased Call/SPX/SPXD056S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	09/25/2025	Expire	1	3,714,000	6656.92	189,414								239				0001
Purchased Call/SPX/SPXD056SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	09/26/2025	Expire	1	3,734,532	6657	123,493								157				0001
Purchased Call/SPX/SPXD056SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	09/26/2025	Expire	1	3,874,189	6668	208,004								265				0001
Purchased Call/SPX/SPXD056SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	8,119,000	6643.7	372,662								2,013				0001
Purchased Call/SPX/SPXD057S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	09/30/2025	Expire	1	2,758,000	6643.7	59,849								322				0001
Purchased Call/SPX/SPXC05HSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	3,481,000	5580.94	79,019								(12)				0001
Purchased Call/SPX/SPXC05HSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,236,000	5580.94	69,316								(11)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05HSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Expire	1	7,883,000	5580.94	316,108								(48)				0001
Purchased Call/SPX/SPXC05HSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	04/01/2025	Expire	1	3,285,000	5580.94	51,903								(4)				0001
Purchased Call/SPX/SPXC05HSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	04/02/2025	Expire	1	11,156,299	5581	467,986								(682)				0001
Purchased Call/SPX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	04/03/2025	Expire	1	4,576,000	5633.07	194,480								(269)				0001
Purchased Call/SPX/SPXC051S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	04/03/2025	Expire	1	3,420,000	5633.07	181,260								(250)				0001
Purchased Call/SPX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	04/04/2025	Expire	1	3,476,000	5670.97	71,258								(97)				0001
Purchased Call/SPX/SPXC051SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	04/04/2025	Expire	1	4,709,000	5670.97	207,667								(284)				0001
Purchased Call/SPX/SPXC051SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	04/04/2025	Expire	1	3,723,459	5633	141,956								(196)				0001
Purchased Call/SPX/SPXC051SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,629,000	5074.08	131,187								5				0001
Purchased Call/SPX/SPXC051SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	04/08/2025	Expire	1	3,115,000	5074.08	158,865								20				0001
Purchased Call/SPX/SPXC05JS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire	1	6,059,000	4982.77	339,304								(416)				0001
Purchased Call/SPX/SPXC05JSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	04/10/2025	Expire	1	4,748,391	5062	147,379								(190)				0001
Purchased Call/SPX/SPXC05JSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	04/10/2025	Expire	1	3,558,762	5062	167,075								(216)				0001
Purchased Call/SPX/SPXC05JST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	04/15/2025	Expire	1	3,673,000	5363.36	155,735								43				0001
Purchased Call/SPX/SPXC05JSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,506,000	5363.36	141,088								39				0001
Purchased Call/SPX/SPXC05JSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/14/2025	04/14/2026	04/16/2025	Expire	1	2,816,000	5405.97	135,168								(160)				0001
Purchased Call/SPX/SPXC05KS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	04/17/2025	Expire	1	8,644,146	5406	332,480								(394)				0001
Purchased Call/SPX/SPXC05KS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/17/2025	04/15/2026	04/21/2025	Expire	1	1,932,998	5399	71,407								31				0001
Purchased Call/SPX/SPXC05KSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/23/2025	04/22/2026	04/25/2025	Expire	1	5,319,487	5288	224,087								(238)				0001
Purchased Call/SPX/SPXC05KSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	05/02/2025	Expire	1	3,864,777	5561	181,187								(173)				0001
Purchased Call/SPX/SPXC05KST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	05/05/2025	Expire	1	3,269,038	5569	131,705								117				0001
Purchased Call/SPX/SPXC05LS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	05/07/2025	Expire	1	3,514,362	5687	114,126								(105)				0001
Purchased Call/SPX/SPXC05LS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	05/07/2025	Expire	1	6,954,797	5687	286,317								(263)				0001
Purchased Call/SPX/SPXD059S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	10/10/2025	Expire	1	2,950,000	6753.72	47,495								71				0001
Purchased Call/SPX/SPXD059SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/09/2025	10/07/2026	10/14/2025	Expire	1	2,091,754	6726	114,784								916				0001
Purchased Call/SPX/SPXD059SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	10/15/2025	Expire	1	3,915,000	6552.51	200,840								1,608				0001
Purchased Call/SPX/SPXD059SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	10/15/2025	Expire	1	3,292,000	6552.51	188,632								1,510				0001
Purchased Call/SPX/SPXD059SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2026	10/15/2025	Expire	1	3,345,000	6552.51	200,366								1,596				0001
Purchased Call/SPX/SPXD059SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	10/15/2025	Expire	1	3,600,000	6654.72	215,280								336				0001
Purchased Call/SPX/SPXD05AS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	10/15/2025	Expire	1	12,816,710	6553	569,607								892				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05BS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	7,318,493	6629	294,636								1,781				0001
Purchased Call/SPX/SPXD05BS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	10,076,186	6629	437,882								2,647				0001
Purchased Call/SPX/SPXD05BS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	6,290,987	6629	322,252								1,948				0001
Purchased Call/SPX/SPXD05BS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Expire	1	1,973,000	6735.13	39,657								66				0001
Purchased Call/SPX/SPXD05BSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Expire	1	2,052,000	6735.13	72,230								120				0001
Purchased Call/SPX/SPXD05BSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	10/22/2025	Expire	1	7,623,627	6664	337,686								565				0001
Purchased Call/SPX/SPXD05BSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	10/23/2025	Expire	1	5,558,000	6735.35	199,532								336				0001
Purchased Call/SPX/SPXD05CSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	3,596,000	6738.44	163,978								1,019				0001
Purchased Call/SPX/SPXD05CSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	2,839,000	6738.44	158,416								985				0001
Purchased Call/SPX/SPXD05CSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	5,523,000	6791.69	117,088								733				0001
Purchased Call/SPX/SPXD05DS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	5,143,000	6791.69	220,635								1,381				0001
Purchased Call/SPX/SPXD05DSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	2,491,000	6791.69	146,720								918				0001
Purchased Call/SPX/SPXD05DSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	10/28/2025	Expire	1	2,114,000	6791.69	126,417								787				0001
Purchased Call/SPX/SPXD05DSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Expire	1	2,207,000	6875.16	94,680								168				0001
Purchased Call/SPX/SPXD05ESB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	10/31/2025	Expire	1	2,918,000	6890.59	102,714								185				0001
Purchased Call/SPX/SPXD05ESP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Expire	1	6,321,000	6822.34	268,010								1,723				0001
Purchased Call/SPX/SPXD05ESR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Expire	1	4,365,000	6822.34	219,996								1,414				0001
Purchased Call/SPX/SPXD05EST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Expire	1	3,349,000	6822.34	178,837								1,150				0001
Purchased Call/SPX/SPXD176SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	4,395,000	5813.67	163,055		263,700	128,046			263,700		(135,654)				0001
Purchased Call/SPX/SPXD1766A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	10/31/2025	11/04/2025	Exercise	1	4,751,000	5728.8	227,573		387,207	195,666			387,207		(191,541)				0001
Purchased Call/SPX/SPXD1766G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	11/05/2025	Exercise	1	1,586,000	5728.8	59,158		95,953	46,084			95,953		(49,869)				0001
Purchased Call/SPX/SPXD1766I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	11/05/2025	Exercise	1	2,233,000	5728.8	131,747		240,048	128,988			240,048		(111,059)				0001
Purchased Call/SPX/SPXD176SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	11/10/2025	Exercise	1	3,474,000	5929.04	208,787		402,984	225,256			402,984		(177,728)				0001
Purchased Call/SPX/SPXD177S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	11/12/2025	Exercise	1	6,160,000	5973.1	284,592		492,800	247,735			492,800		(245,065)				0001
Purchased Call/SPX/SPXD177SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	4,649,000	5995.54	136,216		218,503	100,879			218,503		(117,624)				0001
Purchased Call/SPX/SPXD177SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	3,997,000	5995.54	173,870		299,775	149,637			299,775		(150,138)				0001
Purchased Call/SPX/SPXD177SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	4,529,000	5995.54	255,889		486,868	265,905			486,868		(220,962)				0001
Purchased Call/SPX/SPXD177SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	11/13/2025	Exercise	1	3,848,000	5995.54	51,178		76,960	32,709			76,960		(44,251)				0001
Purchased Call/SPX/SPXD177SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	11/13/2025	Exercise	1	4,052,000	5995.54	192,470		340,368	173,951			340,368		(166,417)				0001
Purchased Call/SPX/SPXD177SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	1,594,818	5973	59,707		96,120	44,563			96,120		(51,557)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD178$0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	5,752,095	5973	315,643		561,433	288,873			561,433		(272,560)				0001
Purchased Call/SPX/SPXD178$H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/14/2025	11/18/2025	Exercise	1	3,214,000	5870.62	150,094		257,120	124,954			257,120		(132,166)				0001
Purchased Call/SPX/SPXD178$Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/21/2025	11/25/2025	Exercise	1	2,010,000	5948.71	74,772		122,610	55,502			122,610		(67,108)				0001
Purchased Call/SPX/SPXD179$0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/21/2025	11/25/2025	Exercise	1	2,688,000	5948.71	123,110		211,008	100,516			211,008		(110,492)				0001
Purchased Call/SPX/SPXD179$7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2024	11/26/2025	12/01/2025	Exercise	1	3,160,000	6021.63	115,972		189,600	84,200			189,600		(105,400)				0001
Purchased Call/SPX/SPXD179$8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2025	11/28/2025	Exercise	1	2,933,811	5987	106,075		168,559	72,181			168,559		(96,379)				0001
Purchased Call/SPX/SPXD179$9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2025	11/28/2025	Exercise	1	3,610,384	5987	149,653		243,614	107,642			243,614		(135,972)				0001
Purchased Call/SPX/SPXD179$Q	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2025	12/04/2025	Exercise	1	2,334,200	6047	78,069		125,452	53,206			125,452		(72,246)				0001
Purchased Call/SPX/SPXD179$T	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2025	12/04/2025	Exercise	1	3,471,064	6047	154,343		262,319	119,488			262,319		(142,831)				0001
Purchased Call/SPX/SPXD17A$0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/05/2025	12/09/2025	Exercise	1	3,883,000	6075.11	180,560		310,640	141,584			310,640		(169,056)				0001
Purchased Call/SPX/SPXD17A$G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	12/09/2025	Exercise	1	4,195,000	6090.27	241,632		457,255	230,389			457,255		(226,866)				0001
Purchased Call/SPX/SPXD17A$H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,846,000	6090.27	171,045		331,559	170,967			331,559		(160,592)				0001
Purchased Call/SPX/SPXD17A$P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise	1	2,072,000	6090.27	116,239		216,524	107,330			216,524		(109,194)				0001
Purchased Call/SPX/SPXD057$2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	09/30/2025	Expire	1	6,556,000	6643.7	171,112								921				0001
Purchased Call/SPX/SPXD057$4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	09/30/2025	Expire	1	4,061,000	6643.7	172,186								927				0001
Purchased Call/SPX/SPXD057$C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2026	09/30/2025	Expire	1	3,066,742	6638	127,406								689				0001
Purchased Call/SPX/SPXD057$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	3,176,870	6605	164,603								889				0001
Purchased Call/SPX/SPXD057$K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	10/02/2025	Expire	1	4,586,000	6688.46	116,484								159				0001
Purchased Call/SPX/SPXD057$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	10/02/2025	Expire	1	11,850,293	6661	507,531								693				0001
Purchased Call/SPX/SPXD057$S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	10/02/2025	Expire	1	1,798,527	6661	84,696								116				0001
Purchased Call/SPX/SPXD057$T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	10/02/2025	Expire	1	7,480,539	6661	381,910								522				0001
Purchased Call/SPX/SPXD058$6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	10/07/2025	Expire	1	2,854,024	6715	119,485								671				0001
Purchased Call/SPX/SPXD058$7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	10/07/2025	Expire	1	4,317,623	6715	217,180								1,220				0001
Purchased Call/SPX/SPXD058$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	10/08/2025	Expire	1	4,028,820	6715	224,952								328				0001
Purchased Call/SPX/SPXD058$T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/07/2025	10/02/2026	10/09/2025	Expire	1	2,645,420	6714	91,798								135				0001
Purchased Call/SPX/SPXD059$4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	10/10/2025	Expire	1	2,730,000	6753.72	110,019								149				0001
Purchased Call/SPX/SPXD059$6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	10/10/2025	Expire	1	4,814,000	6753.72	244,551								331				0001
Purchased Call/SPX/SPXD059$8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	10/10/2025	Expire	1	8,601,390	6715	373,437								555				0001
Purchased Call/SPX/SPXD059$A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	10/10/2025	Expire	1	1,994,233	6715	75,744								113				0001
Purchased Call/SPX/SPXD059$V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	10/15/2025	Expire	1	5,214,000	6654.72	265,914								415				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05AS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	10/15/2025	Expire	1	9,966,368	6553	416,374								652				0001
Purchased Call/SPX/SPXD05AS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	10/15/2025	Expire	1	3,800,456	6553	222,940								349				0001
Purchased Call/SPX/SPXD05ASB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2025	09/18/2026	10/17/2025	Expire	1	2,951,966	6619	168,677								273				0001
Purchased Call/SPX/SPXD05ASE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	10/17/2025	Expire	1	3,388,598	6644	115,459								184				0001
Purchased Call/SPX/SPXD05ASR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	8,051,000	6664.01	414,627								2,506				0001
Purchased Call/SPX/SPXD05ASW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	10/21/2025	Expire	1	3,974,000	6664.01	187,175								1,125				0001
Purchased Call/SPX/SPXD05BS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2026	10/21/2025	Expire	1	1,607,725	6671	64,398								390				0001
Purchased Call/SPX/SPXD05BS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	1,869,398	6629	63,938								386				0001
Purchased Call/SPX/SPXD05BSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	10/22/2025	Expire	1	1,690,413	6629	70,607								118				0001
Purchased Call/SPX/SPXD05BSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	10/23/2025	Expire	1	2,146,000	6735.35	36,053								61				0001
Purchased Call/SPX/SPXD05CS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire	1	2,062,000	6699.4	181,044								25				0001
Purchased Call/SPX/SPXD05CS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire	1	2,642,000	6699.4	144,782								40				0001
Purchased Call/SPX/SPXD05CSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	3,233,000	6738.44	71,449								444				0001
Purchased Call/SPX/SPXD05CSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	14,314,000	6738.44	667,032								4,146				0001
Purchased Call/SPX/SPXD05CSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	10/27/2025	Expire	1	4,180,426	6699	182,139								1,134				0001
Purchased Call/SPX/SPXD05CSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/22/2026	10/27/2025	Expire	1	1,842,335	6699	94,226								587				0001
Purchased Call/SPX/SPXD05D83	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	4,000,000	6791.69	150,400								941				0001
Purchased Call/SPX/SPXD05D8A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	3,712,000	6791.69	197,107								1,233				0001
Purchased Call/SPX/SPXD05D8F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2026	10/28/2025	Expire	1	2,476,000	6791.69	126,524								787				0001
Purchased Call/SPX/SPXD05D8Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Expire	1	2,205,000	6875.16	79,160								140				0001
Purchased Call/SPX/SPXD05D8X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	10/29/2025	Expire	1	1,552,224	6720	85,350								152				0001
Purchased Call/SPX/SPXD05ESC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	10/31/2025	Expire	1	4,118,000	6890.59	213,724								386				0001
Purchased Call/SPX/SPXD05ESF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	10/31/2025	Expire	1	4,351,976	6875	182,418								330				0001
Purchased Call/SPX/SPXD05ESH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2025	10/27/2026	10/31/2025	Expire	1	2,633,186	6875	143,725								260				0001
Purchased Call/SPX/SPXD05ESJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2025	10/28/2026	10/31/2025	Expire	1	3,417,881	6891	142,610								258				0001
Purchased Call/SPX/SPXD05ESS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Expire	1	7,333,000	6822.34	384,249								2,470				0001
Purchased Call/SPX/SPXD05FSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	11/13/2025	Expire	1	3,103,000	6832.43	162,287								709				0001
Purchased Call/SPX/SPXD05FSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	11/13/2025	Expire	1	3,182,000	6832.43	181,056								791				0001
Purchased Call/SPX/SPXD05FSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	11/13/2025	Expire	1	2,033,000	6832.43	125,030								546				0001
Purchased Call/SPX/SPXD05GS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	11/13/2025	Expire	1	2,479,000	6846.61	22,559								45				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD050GB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	11/14/2025	Expire	1	7,650,000	6850.92	359,550								725				0001
Purchased Call/SPX/SPXD050GC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	11/14/2025	Expire	1	2,406,000	6850.92	125,353								253				0001
Purchased Call/SPX/SPXD050GD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	11/14/2025	Expire	1	2,245,000	6850.92	119,210								240				0001
Purchased Call/SPX/SPXD051SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	08/13/2025	Expire	1	3,373,630	6389	183,184								109				0001
Purchased Call/SPX/SPXD051SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	08/19/2025	Expire	1	3,016,000	6449.8	174,325								718				0001
Purchased Call/SPX/SPXD051SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	08/19/2025	Expire	1	2,913,000	6449.8	27,382								113				0001
Purchased Call/SPX/SPXD052S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	08/20/2025	Expire	1	3,450,643	6450	115,437								81				0001
Purchased Call/SPX/SPXD052SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	08/20/2025	Expire	1	6,288,555	6450	247,514								174				0001
Purchased Call/SPX/SPXD052SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Expire	1	3,059,000	6466.91	178,952								776				0001
Purchased Call/SPX/SPXD053S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	08/27/2025	Expire	1	3,914,000	6439.32	51,273								42				0001
Purchased Call/SPX/SPXD053S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	08/27/2025	Expire	1	2,343,000	6439.32	62,324								51				0001
Purchased Call/SPX/SPXD054S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	09/11/2025	Expire	1	4,874,000	6512.61	79,446								83				0001
Purchased Call/SPX/SPXD054S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	09/11/2025	Expire	1	3,191,000	6512.61	177,101								186				0001
Purchased Call/SPX/SPXD054SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	09/12/2025	Expire	1	3,855,465	6513	165,482								176				0001
Purchased Call/SPX/SPXD055S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,035,528	6587	103,178								513				0001
Purchased Call/SPX/SPXD055SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	09/19/2025	Expire	1	3,355,000	6600.35	142,588								167				0001
Purchased Call/SPX/SPXD055SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/11/2026	09/19/2025	Expire	1	1,935,781	6584	77,695								90				0001
Purchased Call/SPX/SPXD055SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	09/19/2025	Expire	1	3,704,557	6615	123,704								144				0001
Purchased Call/SPX/SPXD055SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	09/19/2025	Expire	1	4,116,011	6607	205,621								240				0001
Purchased Call/SPX/SPXD056SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2025	09/22/2026	09/26/2025	Expire	1	1,445,850	6694	48,017								61				0001
Purchased Call/SPX/SPXD056SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	4,650,000	6643.7	93,930								507				0001
Purchased Call/SPX/SPXD056SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	4,705,000	6643.7	242,308								1,309				0001
Purchased Call/SPX/SPXD057SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	10/02/2025	Expire	1	5,135,000	6688.46	240,318								328				0001
Purchased Call/SPX/SPXD057SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	10/03/2025	Expire	1	2,992,000	6711.2	47,573								66				0001
Purchased Call/SPX/SPXD058S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/03/2025	10/02/2026	10/07/2025	Expire	1	6,808,690	6715	375,687								2,110				0001
Purchased Call/SPX/SPXD058SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2026	10/08/2025	Expire	1	4,480,000	6740.28	100,352								146				0001
Purchased Call/SPX/SPXD058SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	10/09/2025	Expire	1	2,402,000	6714.59	109,291								161				0001
Purchased Call/SPX/SPXD058SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	10/09/2025	Expire	1	2,967,000	6714.59	158,735								234				0001
Purchased Call/SPX/SPXD059S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	10/10/2025	Expire	1	2,153,000	6753.72	76,001								113				0001
Purchased Call/SPX/SPXD059SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	10/10/2025	Expire	1	3,646,022	6715	205,705								306				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD059II	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/13/2025	10/13/2026	10/15/2025	Expire	1	2,110,000	6654.72	120,270								188				0001
Purchased Call/SPX/SPXD05AS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/13/2025	10/09/2026	10/15/2025	Expire	1	4,907,830	6553	260,517								408				0001
Purchased Call/SPX/SPXD05AS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/14/2025	09/16/2026	10/16/2025	Expire	1	4,375,618	6610	249,428								400				0001
Purchased Call/SPX/SPXD05ASQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	11,557,000	6664.01	544,335								3,290				0001
Purchased Call/SPX/SPXD05ASY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2025	10/19/2026	10/21/2025	Expire	1	2,721,000	6664.01	163,804								985				0001
Purchased Call/SPX/SPXD05BS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	1,929,059	6629	109,847								664				0001
Purchased Call/SPX/SPXD05BSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Expire	1	5,776,000	6735.13	144,400								241				0001
Purchased Call/SPX/SPXD05BSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Expire	1	1,692,000	6735.13	87,307								146				0001
Purchased Call/SPX/SPXD05BSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/20/2025	10/16/2026	10/22/2025	Expire	1	3,225,381	6664	125,545								210				0001
Purchased Call/SPX/SPXD05CSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/22/2025	10/21/2026	10/24/2025	Expire	1	1,845,486	6735	59,864								102				0001
Purchased Call/SPX/SPXD05CSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	3,124,000	6738.44	50,296								313				0001
Purchased Call/SPX/SPXD05CSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	2,614,000	6738.44	73,453								457				0001
Purchased Call/SPX/SPXD05CSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	5,151,000	6738.44	182,345								1,133				0001
Purchased Call/SPX/SPXD05CSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	2,456,000	6738.44	94,556								588				0001
Purchased Call/SPX/SPXD05CSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	4,672,000	6738.44	202,298								1,257				0001
Purchased Call/SPX/SPXD05CSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	3,216,000	6738.44	185,242								1,151				0001
Purchased Call/SPX/SPXD05CST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/21/2026	10/27/2025	Expire	1	1,205,619	6735	59,432								371				0001
Purchased Call/SPX/SPXD05CSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/22/2026	10/27/2025	Expire	1	7,322,444	6699	300,171								1,869				0001
Purchased Call/SPX/SPXD05DSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2025	10/26/2026	10/28/2025	Expire	1	6,106,000	6791.69	283,929								1,767				0001
Purchased Call/SPX/SPXD05DSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Expire	1	4,873,000	6875.16	113,054								201				0001
Purchased Call/SPX/SPXD05DSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Expire	1	2,300,000	6875.16	131,790								234				0001
Purchased Call/SPX/SPXD05DSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/27/2025	10/23/2026	10/29/2025	Expire	1	2,594,426	6792	89,308								159				0001
Purchased Call/SPX/SPXD05EB5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/28/2025	10/23/2026	10/30/2025	Expire	1	1,725,089	6792	72,332								130				0001
Purchased Call/SPX/SPXD05FS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/05/2025	11/04/2026	11/07/2025	Expire	1	2,342,956	6772	92,849								178				0001
Purchased Call/SPX/SPXD05FSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	4,095,000	6720.32	101,556								674				0001
Purchased Call/SPX/SPXD05FSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	3,421,000	6720.32	174,471								1,159				0001
Purchased Call/SPX/SPXD05FST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/10/2025	11/10/2026	11/13/2025	Expire	1	2,418,000	6832.43	105,183								459				0001
Purchased Call/SPX/SPXD05GB5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/11/2025	11/11/2026	11/13/2025	Expire	1	6,531,000	6846.61	160,663								321				0001
Purchased Call/SPX/SPXD05GS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/11/2025	11/11/2026	11/13/2025	Expire	1	2,225,000	6846.61	86,775								174				0001
Purchased Call/SPX/SPXD05GSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/12/2025	11/06/2026	11/14/2025	Expire	1	1,372,675	6729	57,410								117				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05GSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2025	11/10/2026	11/14/2025	Expire	1	1,831,091	6832	75,557								153				0001
Purchased Call/SPX/SPXD05GSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2025	11/11/2026	11/14/2025	Expire	1	4,080,580	6847	168,656								340				0001
Purchased Call/SPX/SPXD05GSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,714,000	6737.49	102,861								705				0001
Purchased Call/SPX/SPXD05GSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	11/17/2025	Expire	1	2,452,629	6851	73,601								506				0001
Purchased Call/SPX/SPXD05GSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2026	11/18/2025	Expire	1	2,281,356	6851	74,795								517				0001
Purchased Call/SPX/SPXD05HSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	11/20/2025	Expire	1	4,465,000	6617.32	56,706								119				0001
Purchased Call/SPX/SPXD051SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	11/21/2025	Expire	1	1,813,146	6617	85,820								182				0001
Purchased Call/SPX/SPXD051SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2025	11/18/2026	11/24/2025	Expire	1	1,852,850	6617	90,115								640				0001
Purchased Call/SPX/SPXD05JS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	5,662,000	6602.99	239,503								1,648				0001
Purchased Call/SPX/SPXD05JSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	5,799,880	6539	199,424								1,418				0001
Purchased Call/SPX/SPXD05JSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	2,478,190	6539	102,554								729				0001
Purchased Call/SPX/SPXD05JSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	12/02/2025	Expire	1	3,541,000	6849.09	83,214								610				0001
Purchased Call/SPX/SPXD05KS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	12/02/2025	Expire	1	3,883,188	6813	196,302								1,445				0001
Purchased Call/SPX/SPXD05KSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	11/30/2026	12/04/2025	Expire	1	1,349,271	6849	26,599								62				0001
Purchased Call/SPX/SPXD05KSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	12/05/2025	Expire	1	4,205,000	6849.72	168,621								393				0001
Purchased Call/SPX/SPXD05LS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire	1	4,031,000	6846.51	58,046								140				0001
Purchased Call/SPX/SPXD05LSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	2,457,000	6840.51	24,079								58				0001
Purchased Call/SPX/SPXD05LSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	2,317,000	6840.51	76,461								185				0001
Purchased Call/SPX/SPXD17ASV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/05/2025	12/09/2025	Exercise	1	1,862,339	6086	79,422		138,312	63,536			138,312		(74,776)				0001
Purchased Call/SPX/SPXD17ASW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/05/2025	12/09/2025	Exercise	1	3,014,310	6090	160,449		304,427	153,364			304,427		(151,064)				0001
Purchased Call/SPX/SPXD17BS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2024	12/09/2025	12/11/2025	Exercise	1	6,791,298	6053	361,149		654,124	312,928			654,124		(341,196)				0001
Purchased Call/SPX/SPXD17BS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2024	12/09/2025	12/11/2025	Exercise	1	4,073,568	6053	223,342		409,858	198,856			409,858		(211,002)				0001
Purchased Call/SPX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	2,125,000	6051.25	20,825		30,813	10,910			30,813		(19,902)				0001
Purchased Call/SPX/SPXD17BSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	3,190,000	6051.25	115,478		189,805	79,445			189,805		(110,360)				0001
Purchased Call/SPX/SPXD17BSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	3,266,000	6051.25	159,381		280,876	128,559			280,876		(152,317)				0001
Purchased Call/SPX/SPXD17BST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2025	12/15/2025	Exercise	1	6,096,358	6084	317,844		592,182	288,464			592,182		(303,718)				0001
Purchased Call/SPX/SPXD17CS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2025	12/17/2025	Exercise	1	6,002,000	6051.09	277,893		477,159	210,750			477,159		(266,409)				0001
Purchased Call/SPX/SPXD17CSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	3,279,000	5872.16	101,649		160,671	62,382			160,671		(98,289)				0001
Purchased Call/SPX/SPXD17CSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	3,171,000	5872.16	196,285		369,422	179,625			369,422		(189,796)				0001
Purchased Call/SPX/SPXD17CSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2025	12/19/2025	Exercise	1	2,583,936	6051	130,679		259,618	133,271			259,618		(126,347)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17CSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	12/23/2025	Exercise	1	4,392,000	5867.08	165,139		267,912	106,890			267,912		(161,022)				0001
Purchased Call/SPX/SPXD17CSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	12/23/2025	Exercise	1	2,594,000	5867.08	159,531		291,825	136,271			291,825		(155,554)				0001
Purchased Call/SPX/SPXD17DS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	01/10/2025	Expire	1	3,532,000	5918.25	134,922								(355)				0001
Purchased Call/SPX/SPXD17DS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	01/10/2025	Expire	1	4,145,000	5918.25	194,815								(513)				0001
Purchased Call/SPX/SPXD17DS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	01/10/2025	Expire	1	5,661,000	5918.25	346,453								(913)				0001
Purchased Call/SPX/SPXD17DSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	01/14/2025	Expire	1	5,389,000	5827.04	316,873								(793)				0001
Purchased Call/SPX/SPXD17DSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	01/14/2025	Expire	1	4,809,000	5827.04	294,792								(738)				0001
Purchased Call/SPX/SPXD17DSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2026	01/14/2025	Expire	1	3,010,000	5827.04	148,393								(355)				0001
Purchased Call/SPX/SPXD17DSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2026	01/14/2025	Expire	1	4,433,000	5827.04	260,217								(623)				0001
Purchased Call/SPX/SPXD17DSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2025	01/23/2026	01/27/2025	Expire	1	4,361,000	6118.71	52,768								(109)				0001
Purchased Call/SPX/SPXD17DSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2026	01/28/2025	Expire	1	2,020,000	6101.24	61,206								(121)				0001
Purchased Call/SPX/SPXD17ES2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/30/2026	02/03/2025	Expire	1	4,609,000	6071.17	261,791								(487)				0001
Purchased Call/SPX/SPXD17ES9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2026	02/07/2025	Expire	1	5,439,000	6061.48	206,682								(457)				0001
Purchased Call/SPX/SPXD17ESU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2025	02/06/2026	02/12/2025	Expire	1	4,043,439	6026	228,771								(507)				0001
Purchased Call/SPX/SPXD17FS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	3,256,000	6051.97	83,354								(176)				0001
Purchased Call/SPX/SPXD17FS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	4,945,000	6051.97	167,636								(353)				0001
Purchased Call/SPX/SPXD17FS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,778,000	6115.07	153,068								(169)				0001
Purchased Call/SPX/SPXD17FSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/13/2026	02/20/2025	Expire	1	6,628,394	6115	236,279								(499)				0001
Purchased Call/SPX/SPXD17FSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/17/2026	02/20/2025	Expire	1	3,045,086	6115	104,002								(212)				0001
Purchased Call/SPX/SPXD17FSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/17/2026	02/20/2025	Expire	1	3,974,510	6115	215,014								(437)				0001
Purchased Call/SPX/SPXD17GS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2025	02/25/2026	02/28/2025	Expire	1	2,525,528	5956	93,585								(179)				0001
Purchased Call/SPX/SPXD17GSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	02/27/2026	03/04/2025	Expire	1	3,935,000	5954.5	200,292								(202)				0001
Purchased Call/SPX/SPXD17GSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2026	03/04/2025	Expire	1	1,625,960	5956	60,459								(63)				0001
Purchased Call/SPX/SPXD17GSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2026	03/07/2025	Expire	1	3,166,000	5842.63	138,354								(247)				0001
Purchased Call/SPX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/13/2026	03/17/2025	Expire	1	3,179,000	5521.52	55,315								(32)				0001
Purchased Call/SPX/SPXD17HS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/11/2026	03/17/2025	Expire	1	2,473,999	5572	125,816								(80)				0001
Purchased Call/SPX/SPXD17HSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	2,975,000	5614.66	67,830								(108)				0001
Purchased Call/SPX/SPXD17HSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	2,114,000	5614.66	54,541								(87)				0001
Purchased Call/SPX/SPXD17HSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/13/2026	03/20/2025	Expire	1	1,793,183	5639	72,860								(122)				0001
Purchased Call/SPX/SPXD17HSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,159,000	5667.56	134,258								(49)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17IS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2026	03/25/2025	Expire	1	2,421,000	5667.56	132,429								(39)				0001
Purchased Call/SPX/SPXD17ISN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2026	04/08/2025	Expire	1	4,062,000	5074.08	32,496								1				0001
Purchased Call/SPX/SPXD17ISY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	04/14/2025	Expire	1	2,614,000	5268.05	19,344								5				0001
Purchased Call/SPX/SPXD17JS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	04/14/2025	Expire	1	3,498,000	5268.05	114,734								30				0001
Purchased Call/SPX/SPXD17JSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2026	04/18/2025	Expire	1	3,056,000	5275.7	156,467								(181)				0001
Purchased Call/SPX/SPXD17KS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	04/24/2025	Expire	1	3,283,000	5287.76	55,154								(59)				0001
Purchased Call/SPX/SPXD17KS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	1,949,000	5375.86	39,955								(42)				0001
Purchased Call/SPX/SPXD17KS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	4,878,000	5375.86	113,170								(119)				0001
Purchased Call/SPX/SPXA21ASB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	11/04/2025	Exercise	1	4,664,000	5728.8	166,038		268,180	128,431			268,180		(139,749)				0001
Purchased Call/SPX/SPXA21ASD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	11/04/2025	Exercise	1	4,925,000	5728.8	220,148		369,375	184,084			369,375		(185,291)				0001
Purchased Call/SPX/SPXA21ASE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	11/06/2025	Exercise	1	2,361,000	5712.69	56,900		88,538	40,415			88,538		(48,122)				0001
Purchased Call/SPX/SPXA21ASP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/05/2024	11/04/2025	11/06/2025	Exercise	1	2,662,114	5713	101,211		157,509	71,676			157,509		(85,833)				0001
Purchased Call/SPX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	11/21/2025	Exercise	1	2,583,000	5916.98	42,103		64,575	27,228			64,575		(37,347)				0001
Purchased Call/SPX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	11/24/2025	Exercise	1	3,305,000	5917.11	43,626		66,100	27,281			66,100		(38,819)				0001
Purchased Call/SPX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	11/24/2025	Exercise	1	2,607,000	5917.11	98,805		162,938	75,020			162,938		(87,918)				0001
Purchased Call/SPX/SPXA21CSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	12/01/2025	Exercise	1	3,005,000	6021.63	76,928		120,200	50,285			120,200		(69,915)				0001
Purchased Call/SPX/SPXA21CSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	12/02/2025	Exercise	1	5,118,000	5998.74	84,447		127,950	50,521			127,950		(77,429)				0001
Purchased Call/SPX/SPXA21DS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	12/03/2025	Exercise	1	3,813,000	6032.38	114,390		181,118	75,866			181,118		(105,251)				0001
Purchased Call/SPX/SPXA21DSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	12/08/2025	Exercise	1	3,666,000	6086.49	131,976		216,294	93,771			216,294		(122,523)				0001
Purchased Call/SPX/SPXA21DSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	12/09/2025	Exercise	1	4,928,000	6090.27	111,373		172,480	67,913			172,480		(104,567)				0001
Purchased Call/SPX/SPXA21DSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	12/09/2025	Exercise	1	5,533,000	6090.27	141,645		221,320	88,331			221,320		(132,989)				0001
Purchased Call/SPX/SPXA21DSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,137,000	6090.27	60,263		95,097	38,516			95,097		(56,581)				0001
Purchased Call/SPX/SPXA21ESD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	12/16/2025	Exercise	1	2,638,285	6051	96,060		151,728	59,414			151,728		(92,313)				0001
Purchased Call/SPX/SPXA21ESU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	12/23/2025	Exercise	1	2,054,000	5867.08	41,902		64,701	23,844			64,701		(40,857)				0001
Purchased Call/SPX/SPXA21ESW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	12/23/2025	Exercise	1	4,499,000	5867.08	114,725		179,960	68,096			179,960		(111,864)				0001
Purchased Call/SPX/SPXA21FS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	12/23/2025	Exercise	1	5,191,000	5930.85	233,595		389,325	160,921			389,325		(228,404)				0001
Purchased Call/SPX/SPXA21FSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	12/24/2025	Exercise	1	3,322,000	5930.85	80,392		124,575	45,954			124,575		(78,621)				0001
Purchased Call/SPX/SPXA21FSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2025	12/22/2025	Exercise	1	1,626,588	5872	89,369		145,425	58,048			145,425		(87,377)				0001
Purchased Call/SPX/SPXA21FSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	12/23/2025	Exercise	1	2,716,329	5931	121,141		197,398	78,288			197,398		(119,111)				0001
Purchased Call/SPX/SPXA21FSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	12/26/2025	Exercise	1	6,625,244	5974	296,624		475,765	183,250			475,765		(292,516)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21GS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	4,467,000	6037.59	136,244		214,416	78,927			214,416		(135,489)				0001
Purchased Call/SPX/SPXA21GS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	12/26/2024	12/26/2025	12/30/2025	Exercise	1	4,629,000	6037.59	206,916		347,175	141,405			347,175		(205,770)				0001
Purchased Call/SPX/SPXA21GSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	11,565,000	5970.84	154,971		231,300	76,759			231,300		(154,541)				0001
Purchased Call/SPX/SPXD05ES8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	10/30/2025	Expire	1	7,817,057	6875	432,822								775				0001
Purchased Call/SPX/SPXD05ESU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Expire	1	2,853,000	6822.34	160,339								1,031				0001
Purchased Call/SPX/SPXD05ESZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2025	10/28/2026	11/03/2025	Expire	1	1,688,268	6891	68,046								439				0001
Purchased Call/SPX/SPXD05FS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	11/07/2025	Expire	1	2,808,000	6796.29	114,005								218				0001
Purchased Call/SPX/SPXD05FSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	6,619,000	6720.32	301,165								2,000				0001
Purchased Call/SPX/SPXD05FSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	5,017,000	6720.32	265,901								1,766				0001
Purchased Call/SPX/SPXD05FSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	4,890,000	6720.32	264,060								1,754				0001
Purchased Call/SPX/SPXD05FSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	3,994,000	6720.32	223,664								1,485				0001
Purchased Call/SPX/SPXD05FSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	2,353,000	6720.32	148,239								984				0001
Purchased Call/SPX/SPXD05FSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	11/10/2025	Expire	1	4,759,120	6789	231,085								1,538				0001
Purchased Call/SPX/SPXD05GS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	11/13/2025	Expire	1	3,358,000	6846.61	139,021								278				0001
Purchased Call/SPX/SPXD05GS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	11/13/2025	Expire	1	2,011,911	6729	90,504								183				0001
Purchased Call/SPX/SPXD05GSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2025	11/10/2026	11/13/2025	Expire	1	3,641,685	6832	142,471								285				0001
Purchased Call/SPX/SPXD05GSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,268,000	6737.49	127,235								872				0001
Purchased Call/SPX/SPXD05GSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,755,000	6737.49	168,606								1,155				0001
Purchased Call/SPX/SPXD05HS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,698,882	6737	156,251								1,078				0001
Purchased Call/SPX/SPXD05HS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	7,068,000	6734.11	372,484								2,570				0001
Purchased Call/SPX/SPXD05HSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	11/18/2025	Expire	1	4,722,000	6734.11	206,824								1,417				0001
Purchased Call/SPX/SPXD05HSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	11/18/2025	Expire	1	4,047,000	6734.11	191,828								1,315				0001
Purchased Call/SPX/SPXD05HSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	11/18/2025	Expire	1	3,680,000	6734.11	186,576								1,279				0001
Purchased Call/SPX/SPXD051S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	11/20/2025	Expire	1	5,425,000	6617.32	293,493								618				0001
Purchased Call/SPX/SPXD051SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	11/20/2025	Expire	1	4,437,153	6672	217,541								459				0001
Purchased Call/SPX/SPXD051SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	11/24/2025	Expire	1	2,164,000	6538.76	33,975								240				0001
Purchased Call/SPX/SPXD051SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	11/24/2025	Expire	1	8,147,000	6538.76	391,056								2,763				0001
Purchased Call/SPX/SPXD051ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	11/24/2025	Expire	1	3,872,379	6642	184,601								1,307				0001
Purchased Call/SPX/SPXD05JSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	12/02/2025	Expire	1	2,084,000	6849.09	58,352								424				0001
Purchased Call/SPX/SPXD05JSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	12/02/2025	Expire	1	3,671,997	6813	158,590								1,167				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05KS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	12/03/2025	Expire	1	7,370,000	6812.63	182,039								419				0001
Purchased Call/SPX/SPXD05KS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	12/03/2025	Expire	1	2,023,000	6812.63	126,438								291				0001
Purchased Call/SPX/SPXD05KSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	12/04/2025	Expire	1	5,555,000	6829.37	228,866								530				0001
Purchased Call/SPX/SPXD05KSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	12/05/2025	Expire	1	2,016,000	6849.72	69,350								162				0001
Purchased Call/SPX/SPXD05KSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	12/05/2025	Expire	1	1,946,370	6829	64,726								151				0001
Purchased Call/SPX/SPXD05KST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	12/05/2025	Expire	1	4,212,033	6827	180,479								422				0001
Purchased Call/SPX/SPXD05MS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	12/11/2025	Expire	1	2,800,223	6847	117,211								285				0001
Purchased Call/SPX/SPXD05MS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	12/11/2025	Expire	1	1,800,632	6847	98,483								239				0001
Purchased Call/SPX/SPXD05MS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	12/15/2025	Expire	1	2,379,000	6901	83,741								645				0001
Purchased Call/SPX/SPXD05MSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	5,829,441	6899	276,788								2,146				0001
Purchased Call/SPX/SPXD05NS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	5,000,000	6827.41	178,500								1,384				0001
Purchased Call/SPX/SPXD05NSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	2,391,000	6827.41	100,422								779				0001
Purchased Call/SPX/SPXD05NSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	7,443,000	6827.41	442,114								3,428				0001
Purchased Call/SPX/SPXD05NSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire	1	2,984,000	6827.41	74,003								569				0001
Purchased Call/SPX/SPXD05OSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	4,577,294	6721	169,440								1,345				0001
Purchased Call/SPX/SPXD05OSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	3,535,472	6721	157,579								1,251				0001
Purchased Call/SPX/SPXD05OSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	5,168,780	6721	291,205								2,311				0001
Purchased Call/SPX/SPXD05PS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire	1	8,493,000	6834.5	108,710								866				0001
Purchased Call/SPX/SPXD05PS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire	1	4,071,000	6834.5	79,385								632				0001
Purchased Call/SPX/SPXD05PS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire	1	3,499,000	6834.5	33,940								268				0001
Purchased Call/SPX/SPXD05PS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire	1	2,784,000	6834.5	41,760								330				0001
Purchased Call/SPX/SPXD05PS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire	1	3,835,000	6834.5	83,603								661				0001
Purchased Call/SPX/SPXD05PSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire	1	2,359,000	6834.5	63,693								503				0001
Purchased Call/SPX/SPXD05QSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	11/14/2025	Expire	1	1,917,000	6850.92	105,243								212				0001
Purchased Call/SPX/SPXD05HS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,092,508	6737	153,485								1,059				0001
Purchased Call/SPX/SPXD05HS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,210,000	6734.11	90,201								622				0001
Purchased Call/SPX/SPXD05HSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	11/18/2025	Expire	1	2,631,000	6734.11	146,547								1,004				0001
Purchased Call/SPX/SPXD05HSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	11/19/2025	Expire	1	3,628,000	6672.41	32,652								68				0001
Purchased Call/SPX/SPXD05HSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	11/19/2025	Expire	1	7,370,000	6672.41	180,565								377				0001
Purchased Call/SPX/SPXD05HSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	11/19/2025	Expire	1	5,940,094	6735	276,013								581				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD051S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	11/20/2025	Expire	1	6,546,000	6617.32	160,377								338				0001
Purchased Call/SPX/SPXD051S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	11/20/2025	Expire	1	5,460,000	6617.32	187,824								396				0001
Purchased Call/SPX/SPXD051S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	11/20/2025	Expire	1	1,771,071	6734	82,451								175				0001
Purchased Call/SPX/SPXD051S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/13/2026	11/20/2025	Expire	1	2,491,621	6734	127,062								270				0001
Purchased Call/SPX/SPXD051S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	11/20/2025	Expire	1	7,379,685	6672	302,259								638				0001
Purchased Call/SPX/SPXD051SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	11/21/2025	Expire	1	4,638,741	6617	153,302								326				0001
Purchased Call/SPX/SPXD051SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2025	11/18/2026	11/21/2025	Expire	1	2,918,238	6617	114,647								244				0001
Purchased Call/SPX/SPXD051SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	11/24/2025	Expire	1	2,293,000	6538.76	56,179								397				0001
Purchased Call/SPX/SPXD051SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	11/24/2025	Expire	1	12,664,000	6538.76	676,258								4,778				0001
Purchased Call/SPX/SPXD05JS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	7,545,000	6602.99	266,339								1,894				0001
Purchased Call/SPX/SPXD05JS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	9,384,000	6602.99	449,494								2,686				0001
Purchased Call/SPX/SPXD05JS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	5,749,000	6602.99	310,446								2,208				0001
Purchased Call/SPX/SPXD05JSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	6,146,434	6539	273,521								1,945				0001
Purchased Call/SPX/SPXD05JSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	12/02/2025	Expire	1	3,965,000	6849.09	99,125								726				0001
Purchased Call/SPX/SPXD05JSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	12/02/2025	Expire	1	4,091,000	6849.09	115,775								848				0001
Purchased Call/SPX/SPXD05JSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	12/02/2025	Expire	1	2,170,000	6849.09	36,890								268				0001
Purchased Call/SPX/SPXD05JSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	12/02/2025	Expire	1	3,345,000	6849.09	83,291								606				0001
Purchased Call/SPX/SPXD05KS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	12/04/2025	Expire	1	2,337,000	6829.37	76,654								178				0001
Purchased Call/SPX/SPXD05LSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	3,274,000	6840.51	116,554								282				0001
Purchased Call/SPX/SPXD05LSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	3,273,000	6840.51	137,139								332				0001
Purchased Call/SPX/SPXD05MSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire	1	2,246,000	6886.68	49,412								120				0001
Purchased Call/SPX/SPXD05MSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire	1	2,781,000	6886.68	109,850								268				0001
Purchased Call/SPX/SPXD05MSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	12/12/2025	Expire	1	5,808,235	6841	297,422								727				0001
Purchased Call/SPX/SPXD05MSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	12/15/2025	Expire	1	2,931,000	6901	57,448								443				0001
Purchased Call/SPX/SPXD05MSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/11/2025	12/09/2026	12/15/2025	Expire	1	1,697,094	6843	84,241								652				0001
Purchased Call/SPX/SPXD05NSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire	1	3,216,000	6827.41	146,328								1,126				0001
Purchased Call/SPX/SPXD05NSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2026	12/17/2025	Expire	1	3,766,000	6816.51	36,907								93				0001
Purchased Call/SPX/SPXD05NSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	3,060,000	6774.76	84,150								666				0001
Purchased Call/SPX/SPXD05OS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	5,052,000	6774.76	266,240								2,107				0001
Purchased Call/SPX/SPXD05OS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	3,788,000	6774.76	234,856								1,859				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD050SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	2,090,365	6721	33,544								266				0001
Purchased Call/SPX/SPXD050SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	2,547,422	6721	62,759								498				0001
Purchased Call/SPX/SPXD050SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	3,609,408	6721	169,810								1,348				0001
Purchased Call/SPX/SPXD050SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	7,830,466	6721	430,363								3,416				0001
Purchased Call/SPX/SPXD05PS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire	1	5,790,000	6834.5	56,163								447				0001
Purchased Call/SPX/SPXD05PS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire	1	3,559,000	6834.5	45,555								360				0001
Purchased Call/SPX/SPXD05PST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	12/24/2025	Expire	1	3,238,000	6878.49	192,013								210				0001
Purchased Call/SPX/SPXD050SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	4,033,000	6929.94	136,315								1,118				0001
Purchased Call/SPX/SPXD050S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	8,653,000	6929.94	308,047								2,527				0001
Purchased Call/SPX/SPXD050SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	6,458,000	6929.94	238,300								1,955				0001
Purchased Call/SPX/SPXD050SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	3,266,000	6905.74	32,007								87				0001
Purchased Call/SPX/SPXD050SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	2,587,000	6905.74	136,076								371				0001
Purchased Call/SPX/SPXD1706SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2024	08/26/2025	08/28/2025	Exercise	1	1,808,622	5617	98,596		186,760	122,031			186,760		(64,729)				0001
Purchased Call/SPX/SPXC05LSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Expire	1	9,408,000	5606.91	399,840								(341)				0001
Purchased Call/SPX/SPXC05LSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	05/08/2025	Expire	1	4,915,831	5650	184,083								(159)				0001
Purchased Call/SPX/SPXC05LSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	05/09/2025	Expire	1	2,656,000	5631.28	118,989								(100)				0001
Purchased Call/SPX/SPXC05LSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	05/09/2025	Expire	1	2,032,000	5631.28	109,728								(92)				0001
Purchased Call/SPX/SPXC05MS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	05/12/2025	Expire	1	2,798,746	5631	95,126								105				0001
Purchased Call/SPX/SPXC05MS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	05/12/2025	Expire	1	3,356,243	5631	144,059								158				0001
Purchased Call/SPX/SPXC05MSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,503,000	5659.91	135,162								153				0001
Purchased Call/SPX/SPXC05MSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,923,000	5659.91	175,965								199				0001
Purchased Call/SPX/SPXC05NS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,775,000	5916.93	120,435								160				0001
Purchased Call/SPX/SPXC05NS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,944,000	5916.93	134,835								179				0001
Purchased Call/SPX/SPXC05NSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,562,000	5916.93	128,869								171				0001
Purchased Call/SPX/SPXC050S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	05/20/2025	Expire	1	3,093,000	5958.38	168,878								235				0001
Purchased Call/SPX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	05/21/2025	Expire	1	2,568,062	5958	97,333								(68)				0001
Purchased Call/SPX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	05/21/2025	Expire	1	3,396,277	5958	177,994								(125)				0001
Purchased Call/SPX/SPXC050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Expire	1	2,625,000	5940.46	45,937								(29)				0001
Purchased Call/SPX/SPXC050SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Expire	1	9,175,000	5940.46	400,030								(257)				0001
Purchased Call/SPX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	05/22/2025	Expire	1	3,166,672	5964	106,827								(70)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC050SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	05/22/2025	Expire	1	5,599,820	5964	216,101								(141)				0001
Purchased Call/SPX/SPXC050SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	05/22/2025	Expire	1	12,511,633	5964	513,968								(335)				0001
Purchased Call/SPX/SPXC05PSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Expire	1	8,659,000	5802.82	213,877								566				0001
Purchased Call/SPX/SPXC05RS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	2,601,355	5912	85,941								152				0001
Purchased Call/SPX/SPXC05RSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	1,673,144	5912	76,113								135				0001
Purchased Call/SPX/SPXC05RSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	06/05/2025	Expire	1	2,227,000	5970.37	71,487								(31)				0001
Purchased Call/SPX/SPXC05RSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	06/05/2025	Expire	1	2,273,000	5970.37	140,471								(60)				0001
Purchased Call/SPX/SPXC05RSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/03/2025	05/29/2026	06/05/2025	Expire	1	1,312,395	5912	56,446								(27)				0001
Purchased Call/SPX/SPXD17KS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	3,092,000	5375.86	107,911								(113)				0001
Purchased Call/SPX/SPXD17KSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	04/28/2025	Expire	1	1,686,000	5484.77	12,982								9				0001
Purchased Call/SPX/SPXD17KSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	04/28/2025	Expire	1	3,746,000	5484.77	45,701								32				0001
Purchased Call/SPX/SPXD17KSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	8,726,000	5525.21	106,457								75				0001
Purchased Call/SPX/SPXD17KSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,471,000	5525.21	72,197								51				0001
Purchased Call/SPX/SPXD17LS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,779,000	5525.21	120,172								84				0001
Purchased Call/SPX/SPXD17LS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	5,867,000	5525.21	231,747								163				0001
Purchased Call/SPX/SPXD17LSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	4,377,000	5525.21	235,483								165				0001
Purchased Call/SPX/SPXD17LSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	04/29/2025	Expire	1	4,063,000	5525.21	141,799								107				0001
Purchased Call/SPX/SPXD17LSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	05/01/2025	Expire	1	2,967,000	5560.83	102,955								(99)				0001
Purchased Call/SPX/SPXD17MS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	05/01/2025	Expire	1	2,314,000	5560.83	140,923								(135)				0001
Purchased Call/SPX/SPXD17MS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2026	05/02/2025	Expire	1	2,075,000	5569.06	107,485								(101)				0001
Purchased Call/SPX/SPXD17MSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	05/05/2025	Expire	1	2,962,000	5604.14	61,610								56				0001
Purchased Call/SPX/SPXD17MSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	05/05/2025	Expire	1	4,134,000	5604.14	147,170								133				0001
Purchased Call/SPX/SPXD17MSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	05/05/2025	Expire	1	2,072,000	5604.14	93,447								84				0001
Purchased Call/SPX/SPXD17MSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	4,018,000	5686.67	66,297								61				0001
Purchased Call/SPX/SPXD17MSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,974,000	5686.67	109,443								100				0001
Purchased Call/SPX/SPXD17NS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	05/06/2025	Expire	1	2,395,000	5686.67	68,258								66				0001
Purchased Call/SPX/SPXD17NS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	05/06/2025	Expire	1	2,242,000	5686.67	107,168								104				0001
Purchased Call/SPX/SPXD17NS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	05/06/2025	Expire	1	2,303,000	5686.67	126,665								123				0001
Purchased Call/SPX/SPXD17NS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	1,602,784	5604	66,066								61				0001
Purchased Call/SPX/SPXD17NS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2026	05/07/2025	Expire	1	2,744,000	5650.38	38,690								(34)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17NSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2026	05/07/2025	Expire	1	2,690,000	5650.38	93,074								(81)				0001
Purchased Call/SPX/SPXD17NSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2026	05/08/2025	Expire	1	2,372,000	5606.91	29,413								(25)				0001
Purchased Call/SPX/SPXD17NSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2026	05/08/2025	Expire	1	2,920,000	5606.91	50,808								(43)				0001
Purchased Call/SPX/SPXD17NSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	05/13/2025	Expire	1	6,289,000	5659.91	150,936								170				0001
Purchased Call/SPX/SPXD17NSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2026	05/13/2025	Expire	1	2,226,000	5659.91	32,945								39				0001
Purchased Call/SPX/SPXD17NSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2026	05/13/2025	Expire	1	3,297,000	5659.91	79,128								93				0001
Purchased Call/SPX/SPXD17QS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2026	05/16/2025	Expire	1	2,117,000	5892.58	116,012								(85)				0001
Purchased Call/SPX/SPXD17QS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	07/31/2025	05/21/2025	Expire	1	11,800,000	5800		41,620		(41,620)					(41,620)			0001
Purchased Call/SPX/SPXD17QSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	05/28/2025	Expire	1	2,705,000	5802.82	34,895								95				0001
Purchased Call/SPX/SPXD17PS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	05/30/2025	Expire	1	2,341,000	5888.55	87,085								(45)				0001
Purchased Call/SPX/SPXD17PSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2026	06/04/2025	Expire	1	5,470,000	5935.94	216,065								(96)				0001
Purchased Call/SPX/SPXD17PSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2026	06/06/2025	Expire	1	2,089,000	5970.81	70,190								(29)				0001
Purchased Call/SPX/SPXD17PSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	06/10/2025	Expire	1	2,875,000	6000.36	98,038								195				0001
Purchased Call/SPX/SPXD17QS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,876,000	6000.36	142,249								282				0001
Purchased Call/SPX/SPXD17QS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire	1	2,437,000	6000.36	70,917								143				0001
Purchased Call/SPX/SPXD17RS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	2,605,000	5980.87	137,544								502				0001
Purchased Call/SPX/SPXD17RS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2026	06/23/2025	Expire	1	2,638,380	5983	88,985								324				0001
Purchased Call/SPX/SPXD17RSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2026	06/23/2025	Expire	1	6,575,009	5983	282,894								1,030				0001
Purchased Call/SPX/SPXD17RSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2026	06/23/2025	Expire	1	2,632,397	5983	142,776								520				0001
Purchased Call/SPX/SPXD17RSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	3,364,000	5967.84	113,703								273				0001
Purchased Call/SPX/SPXD17RST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	12,447,000	5967.84	578,786								1,390				0001
Purchased Call/SPX/SPXD17SS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	2,061,000	5967.84	75,227								184				0001
Purchased Call/SPX/SPXD17SS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	2,600,000	5967.84	117,520								287				0001
Purchased Call/SPX/SPXD17SS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	3,115,000	5967.84	149,209								364				0001
Purchased Call/SPX/SPXD17SSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	06/25/2025	Expire	1	2,930,000	6025.17	50,982								(7)				0001
Purchased Call/SPX/SPXD17SSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	06/25/2025	Expire	1	4,940,000	6025.17	124,488								(16)				0001
Purchased Call/SPX/SPXD17SSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	06/25/2025	Expire	1	2,766,000	6025.17	111,746								(14)				0001
Purchased Call/SPX/SPXD17TS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2026	06/26/2025	Expire	1	2,651,000	6092.18	50,899								(6)				0001
Purchased Call/SPX/SPXD05PSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire	1	3,018,000	6834.5	185,607								1,467				0001
Purchased Call/SPX/SPXD05PSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2026	12/23/2025	Expire	1	1,989,543	6721	69,889								558				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05P5H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire	1	7,052,525	6775	237,858								1,895				0001
Purchased Call/SPX/SPXD05Q55	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	10,662,000	6929.94	105,554								866				0001
Purchased Call/SPX/SPXD05Q66	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	8,060,000	6929.94	104,780								860				0001
Purchased Call/SPX/SPXD05QF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	12/30/2025	Expire	1	3,032,000	6929.94	130,073								1,055				0001
Purchased Call/SPX/SPXD05QJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	7,120,000	6905.74	91,848								250				0001
Purchased Call/SPX/SPXD05QT	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	3,427,000	6905.74	200,137								545				0001
Purchased Call/SPX/SPXD05QU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	2,559,000	6905.74	155,331								423				0001
Purchased Call/SPX/SPXD05QV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	2,176,000	6905.74	133,606								364				0001
Purchased Call/SPX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	08/19/2025	Exercise	1	8,799,000	5554.25	236,693		378,357	229,766			378,357		(148,591)				0001
Purchased Call/SPX/SPXD171SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	09/03/2025	Exercise	1	6,973,000	5648.4	161,076		251,028	143,345			251,028		(107,683)				0001
Purchased Call/SPX/SPXD171SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/05/2025	09/09/2025	Exercise	1	8,708,000	5408.42	112,333		174,160	97,087			174,160		(77,073)				0001
Purchased Call/SPX/SPXD171SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/05/2025	09/09/2025	Exercise	1	3,664,000	5408.42	69,616		109,920	62,156			109,920		(47,764)				0001
Purchased Call/SPX/SPXD171SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Exercise	1	4,343,000	5408.42	211,938		373,498	227,535			373,498		(145,963)				0001
Purchased Call/SPX/SPXD171SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2025	09/08/2025	Exercise	1	1,441,597	5523	55,630		104,400	66,281			104,400		(38,119)				0001
Purchased Call/SPX/SPXD172SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	09/22/2025	Exercise	1	4,593,000	5618.26	208,522		360,551	211,196			360,551		(149,355)				0001
Purchased Call/SPX/SPXD172SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	09/22/2025	Exercise	1	3,777,000	5618.26	216,422		407,916	252,903			407,916		(155,013)				0001
Purchased Call/SPX/SPXD172SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2024	09/19/2025	09/23/2025	Exercise	1	1,876,399	5703	102,947		187,531	112,686			187,531		(74,845)				0001
Purchased Call/SPX/SPXD172SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2024	09/24/2025	09/26/2025	Exercise	1	1,157,564	5731	64,385		121,806	74,495			121,806		(47,311)				0001
Purchased Call/SPX/SPXD173SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2025	10/01/2025	Exercise	1	2,619,000	5738.17	42,952		65,475	33,409			65,475		(32,066)				0001
Purchased Call/SPX/SPXD173SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2025	10/01/2025	Exercise	1	2,541,000	5738.17	153,985		298,568	183,609			298,568		(114,958)				0001
Purchased Call/SPX/SPXD174SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	10/20/2025	Exercise	1	3,139,000	5842.47	170,448		306,053	170,821			306,053		(135,231)				0001
Purchased Call/SPX/SPXD174SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2025	10/20/2025	Exercise	1	2,253,863	5839	123,566		218,476	119,623			218,476		(98,853)				0001
Purchased Call/SPX/SPXD174SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	10/21/2025	Exercise	1	3,374,000	5864.67	131,249		215,936	110,573			215,936		(105,363)				0001
Purchased Call/SPX/SPXD05KSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	12/04/2025	Expire	1	3,952,000	6829.37	214,198								496				0001
Purchased Call/SPX/SPXD05KSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	12/04/2025	Expire	1	1,539,654	6813	83,688								194				0001
Purchased Call/SPX/SPXD05KSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	12/05/2025	Expire	1	4,480,000	6849.72	232,064								541				0001
Purchased Call/SPX/SPXD05KSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	12/05/2025	Expire	1	4,805,597	6826	240,571								562				0001
Purchased Call/SPX/SPXD05LS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire	1	4,914,000	6846.51	103,194								248				0001
Purchased Call/SPX/SPXD05LS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire	1	3,261,000	6846.51	117,722								283				0001
Purchased Call/SPX/SPXD05LSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/07/2026	12/10/2025	Expire	1	2,430,905	6867	91,955								222				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05LSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	12/10/2025	Expire	1	2,871,030	6868	152,420								370				0001
Purchased Call/SPX/SPXD05LST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	2,093,000	6840.51	82,464								200				0001
Purchased Call/SPX/SPXD05MS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire	1	6,666,000	6886.68	165,317								403				0001
Purchased Call/SPX/SPXD05MSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	12/15/2025	Expire	1	4,543,000	6901	170,363								1,312				0001
Purchased Call/SPX/SPXD05NSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	4,567,000	6827.41	282,697								2,192				0001
Purchased Call/SPX/SPXD05NSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	4,838,000	6827.41	303,343								2,352				0001
Purchased Call/SPX/SPXD05NSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire	1	3,286,000	6827.41	156,742								1,206				0001
Purchased Call/SPX/SPXD050S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	4,010,000	6774.76	194,084								1,536				0001
Purchased Call/SPX/SPXD050SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	2,937,265	6721	127,198								1,010				0001
Purchased Call/SPX/SPXD050SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	9,685,581	6721	478,916								3,801				0001
Purchased Call/SPX/SPXD050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	3,938,758	6721	203,881								1,618				0001
Purchased Call/SPX/SPXD050SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	3,118,744	6721	197,905								1,571				0001
Purchased Call/SPX/SPXD05PS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,527,000	6834.5	40,179								320				0001
Purchased Call/SPX/SPXD05PSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire	1	3,599,000	6834.5	88,895								703				0001
Purchased Call/SPX/SPXD05PSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/23/2025	12/21/2026	12/26/2025	Expire	1	2,050,350	6835	69,957								376				0001
Purchased Call/SPX/SPXD050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	3,980,000	6905.74	169,946								463				0001
Purchased Call/SPX/SPXD05RS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	12/31/2025	Expire	1	2,487,848	6930	119,569								330				0001
Purchased Call/SPX/SPXD172SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	09/22/2025	Exercise	1	3,858,000	5618.26	194,443		347,220	207,949			347,220		(139,271)				0001
Purchased Call/SPX/SPXD171S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	09/03/2025	Exercise	1	4,535,000	5648.4	48,525		72,560	40,120			72,560		(32,440)				0001
Purchased Call/SPX/SPXD171S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	09/03/2025	Exercise	1	4,401,000	5648.4	69,536		105,624	59,138			105,624		(46,486)				0001
Purchased Call/SPX/SPXD171SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Exercise	1	7,279,000	5408.42	93,899		145,580	80,911			145,580		(64,669)				0001
Purchased Call/SPX/SPXD172SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	09/23/2025	Exercise	1	2,449,000	5713.64	70,776		113,879	62,708			113,879		(51,171)				0001
Purchased Call/SPX/SPXD173SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	09/30/2025	Exercise	1	3,764,000	5738.17	217,183		410,276	248,595			410,276		(161,681)				0001
Purchased Call/SPX/SPXD173SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2024	10/10/2025	10/15/2025	Exercise	1	6,908,000	5780.05	333,656		569,910	308,546			569,910		(261,364)				0001
Purchased Call/SPX/SPXD173SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2024	10/10/2025	10/15/2025	Exercise	1	4,351,000	5780.05	229,298		402,468	222,851			402,468		(179,617)				0001
Purchased Call/SPX/SPXD174SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	10/20/2025	Exercise	1	3,225,000	5842.47	165,120		290,250	159,246			290,250		(131,004)				0001
Purchased Call/SPX/SPXD174SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/17/2025	10/21/2025	Exercise	1	2,073,000	5841.47	117,746		214,556	120,293			214,556		(94,262)				0001
Purchased Call/SPX/SPXD175S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	10/24/2025	Exercise	1	2,628,000	5851.2	85,673		136,656	67,268			136,656		(69,388)				0001
Purchased Call/SPX/SPXD175SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/24/2025	10/28/2025	Exercise	1	5,206,000	5808.12	119,217		182,210	84,187			182,210		(98,023)				0001
Purchased Call/SPX/SPXD175ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	4,498,000	5813.67	201,061		337,350	170,076			337,350		(167,274)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD175SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	3,337,000	5813.67	157,173		266,960	136,199			266,960		(130,761)				0001
Purchased Call/SPX/SPXD175SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	3,709,000	5813.67	206,591		370,900	199,025			370,900		(171,875)				0001
Purchased Call/SPX/SPXD176S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2025	11/03/2025	Exercise	1	1,837,120	5814	63,819		109,020	55,483			109,020		(53,537)				0001
Purchased Call/SPX/SPXD176SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	11/05/2025	Exercise	1	2,597,000	5728.8	41,033		62,328	27,739			62,328		(34,589)				0001
Purchased Call/SPX/SPXD176SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	11/05/2025	Exercise	1	1,730,000	5728.8	51,900		82,175	38,425			82,175		(43,750)				0001
Purchased Call/SPX/SPXD176SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	11/05/2025	Exercise	1	3,536,000	5728.8	194,126		344,760	181,116			344,760		(163,644)				0001
Purchased Call/SPX/SPXD176SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	11/10/2025	Exercise	1	3,909,000	5929.04	85,998		132,906	59,701			132,906		(73,205)				0001
Purchased Call/SPX/SPXD176SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	11/10/2025	Exercise	1	3,570,000	5929.04	223,125		442,680	252,747			442,680		(189,933)				0001
Purchased Call/SPX/SPXD177S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2025	11/10/2025	Exercise	1	3,029,739	5929	166,612		288,716	145,309			288,716		(143,407)				0001
Purchased Call/SPX/SPXD177S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2025	11/10/2025	Exercise	1	1,719,422	5929	98,481		173,421	88,656			173,421		(84,765)				0001
Purchased Call/SPX/SPXD177SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	11/13/2025	Exercise	1	1,906,000	5995.54	57,371		92,441	42,836			92,441		(49,605)				0001
Purchased Call/SPX/SPXD177SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	11/13/2025	Exercise	1	2,144,000	5995.54	86,618		146,864	71,971			146,864		(74,893)				0001
Purchased Call/SPX/SPXD177SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	11/13/2025	Exercise	1	4,224,000	5995.54	251,750		494,208	276,534			494,208		(217,674)				0001
Purchased Call/SPX/SPXD173SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2025	10/01/2025	Exercise	1	2,981,000	5738.17	113,278		187,803	103,235			187,803		(84,568)				0001
Purchased Call/SPX/SPXD173SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2025	10/14/2025	Exercise	1	2,553,000	5792.04	159,307		299,978	176,657			299,978		(123,320)				0001
Purchased Call/SPX/SPXD173SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2024	10/10/2025	10/15/2025	Exercise	1	3,368,000	5780.05	204,438		380,584	220,441			380,584		(160,143)				0001
Purchased Call/SPX/SPXD174SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/17/2025	10/21/2025	Exercise	1	3,152,000	5841.47	150,666		258,464	137,848			258,464		(120,616)				0001
Purchased Call/SPX/SPXD174SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	10/21/2025	Exercise	1	2,705,000	5864.67	96,028		155,538	78,449			155,538		(77,089)				0001
Purchased Call/SPX/SPXD175SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	3,301,000	5813.67	193,109		354,858	194,200			354,858		(160,658)				0001
Purchased Call/SPX/SPXD177S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	11/12/2025	Exercise	1	4,102,000	5973.1	233,814		440,965	239,625			440,965		(201,340)				0001
Purchased Call/SPX/SPXD177S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	11/12/2025	Exercise	1	4,095,000	5973.1	246,929		481,163	268,530			481,163		(212,633)				0001
Purchased Call/SPX/SPXD177SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	8,878,000	5995.54	206,857		324,047	145,424			324,047		(178,623)				0001
Purchased Call/SPX/SPXD177SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	3,138,000	5995.54	112,027		185,142	88,406			185,142		(96,736)				0001
Purchased Call/SPX/SPXD177ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	11/13/2025	Exercise	1	2,456,000	5995.54	55,014		85,960	38,392			85,960		(47,568)				0001
Purchased Call/SPX/SPXD177SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	11/13/2025	Exercise	1	2,833,000	5995.54	156,665		294,632	159,173			294,632		(135,459)				0001
Purchased Call/SPX/SPXD178SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2024	06/20/2025	06/24/2025	Expire	1	17,640,000	5600	64,520		(51,738)				(51,738)		(51,738)				0001
Purchased Call/SPX/SPXD178SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2025	11/24/2025	Exercise	1	4,777,000	5917.11	262,735		477,700	243,917			477,700		(233,783)				0001
Purchased Call/SPX/SPXD178SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2025	11/24/2025	Exercise	1	4,120,000	5917.11	248,436		432,846	211,786			432,846		(221,060)				0001
Purchased Call/SPX/SPXD178SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2025	11/24/2025	Exercise	1	2,801,000	5917.11	178,424		294,272	135,510			294,272		(158,763)				0001
Purchased Call/SPX/SPXD178SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/19/2025	11/21/2025	Exercise	1	3,828,286	5917	198,267		370,084	193,725			370,084		(176,359)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD179S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/21/2025	11/25/2025	Exercise	1	2,841,000	5948.71	170,460		312,473	159,484			312,473		(152,989)				0001
Purchased Call/SPX/SPXD179SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2025	12/01/2025	Exercise	1	3,558,083	6020	128,602		213,350	95,495			213,350		(117,855)				0001
Purchased Call/SPX/SPXD179SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2025	12/04/2025	Exercise	1	8,605,094	6047	458,775		829,609	405,051			829,609		(424,557)				0001
Purchased Call/SPX/SPXD179SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2025	12/05/2025	Exercise	1	1,524,374	6049	78,742		136,081	62,994			136,081		(73,087)				0001
Purchased Call/SPX/SPXD17ASJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise	1	2,511,000	6090.27	59,260		91,652	35,983			91,652		(55,668)				0001
Purchased Call/SPX/SPXD17ASN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise	1	2,062,000	6090.27	95,883		165,991	75,919			165,991		(90,072)				0001
Purchased Call/SPX/SPXD17BS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	12/15/2025	Exercise	1	2,174,000	6084.19	71,959		116,309	48,116			116,309		(68,193)				0001
Purchased Call/SPX/SPXD17BS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	12/15/2025	Exercise	1	3,996,000	6084.19	149,051		245,754	104,505			245,754		(141,249)				0001
Purchased Call/SPX/SPXD17TS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	3,614,000	6092.16	47,343								(5)				0001
Purchased Call/SPX/SPXD17TSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	5,196,000	6092.16	130,420								(13)				0001
Purchased Call/SPX/SPXD17TSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	2,683,000	6092.16	90,149								(9)				0001
Purchased Call/SPX/SPXD17TSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	2,928,000	6092.16	110,093								(11)				0001
Purchased Call/SPX/SPXD17TSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	6,199,000	6092.16	269,657								(26)				0001
Purchased Call/SPX/SPXD17TSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	3,303,000	6092.16	152,599								(15)				0001
Purchased Call/SPX/SPXD17TSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	3,494,000	6092.16	207,893								(20)				0001
Purchased Call/SPX/SPXD17TSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,382,000	6141.02	60,026								156				0001
Purchased Call/SPX/SPXD17USO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,441,000	6141.02	109,601								285				0001
Purchased Call/SPX/SPXD17US5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	3,792,000	6141.02	216,523								564				0001
Purchased Call/SPX/SPXD17VS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	07/02/2025	Expire	1	3,737,000	6204.95	82,961								(2)				0001
Purchased Call/SPX/SPXD17VSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	4,273,000	6198.01	55,976												0001
Purchased Call/SPX/SPXD17VSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	3,239,000	6198.01	67,371								(1)				0001
Purchased Call/SPX/SPXD17VSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	3,515,000	6198.01	209,143								(2)				0001
Purchased Call/SPX/SPXD17VSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	06/30/2026	07/03/2025	Expire	1	2,984,581	6205	155,983								(2)				0001
Purchased Call/SPX/SPXD17VSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	06/30/2026	07/03/2025	Expire	1	1,706,361	6205	92,524								(1)				0001
Purchased Call/SPX/SPXD17WS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	07/07/2025	Expire	1	4,313,000	6227.42	245,841								1,029				0001
Purchased Call/SPX/SPXD17WS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	06/30/2026	07/07/2025	Expire	1	3,263,804	6205	137,339								573				0001
Purchased Call/SPX/SPXD17WS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/01/2026	07/07/2025	Expire	1	3,650,628	6198	157,157								657				0001
Purchased Call/SPX/SPXD17WSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	07/09/2025	Expire	1	2,743,000	6229.98	59,249								5				0001
Purchased Call/SPX/SPXD17WSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	07/09/2025	Expire	1	3,321,000	6229.98	83,357								7				0001
Purchased Call/SPX/SPXD17WSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2026	07/09/2025	Expire	1	1,745,659	6279	80,386								4				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17IISS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/07/2026	07/10/2025	Expire	1	5,307,943	6230	176,023								16				0001
Purchased Call/SPX/SPXD17XS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	3,572,000	6263.26	123,591								14				0001
Purchased Call/SPX/SPXD17XS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	8,360,000	6263.26	361,988								41				0001
Purchased Call/SPX/SPXA21GSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,704,000	5970.84	63,709		96,304	32,772			96,304		(63,532)				0001
Purchased Call/SPX/SPXA21GST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,153,000	5970.84	97,112		152,921	56,078			152,921		(96,843)				0001
Purchased Call/SPX/SPXA21HS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	4,659,000	5970.84	296,778		570,728	274,774			570,728		(295,954)				0001
Purchased Call/SPX/SPXA21HSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	4,592,000	5970.84	216,742		367,360	151,215			367,360		(216,145)				0001
Purchased Call/SPX/SPXA21HSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,031,000	5970.84	113,330		203,100	90,082			203,100		(113,018)				0001
Purchased Call/SPX/SPXA21HSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Exercise	1	4,218,000	5970.84	269,952		520,923	251,715			520,923		(269,208)				0001
Purchased Call/SPX/SPXA21HSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,218,035	6038	132,147		232,921	101,142			232,921		(131,780)				0001
Purchased Call/SPX/SPXA21HSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	6,737,950	6038	342,467		650,630	309,114			650,630		(341,516)				0001
Purchased Call/SPX/SPXA21HSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/30/2024	12/30/2025	01/02/2026	Exercise	1	2,828,000	5906.94	136,310		233,310	97,000			233,310		(136,310)				0001
Purchased Call/SPX/SPXA211IS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/02/2025	01/02/2026	01/06/2025	Expire	1	2,778,000	5868.55	102,230								(277)				0001
Purchased Call/SPX/SPXA211SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	5,477,000	5942.47	328,620								(893)				0001
Purchased Call/SPX/SPXA211SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,949,000	5942.47	186,377								(506)				0001
Purchased Call/SPX/SPXA211SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/06/2025	01/02/2026	01/08/2025	Expire	1	2,448,298	5942	135,161								(372)				0001
Purchased Call/SPX/SPXA211SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/08/2025	01/08/2026	01/10/2025	Expire	1	3,763,000	5918.25	96,333								(254)				0001
Purchased Call/SPX/SPXA21JS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	4,292,000	5827.04	93,566								(234)				0001
Purchased Call/SPX/SPXA21JS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	3,340,000	5827.04	80,160								(201)				0001
Purchased Call/SPX/SPXA21JSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	3,107,000	5827.04	119,620								(299)				0001
Purchased Call/SPX/SPXA21JSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	4,775,000	5827.04	223,948								(561)				0001
Purchased Call/SPX/SPXA21JSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/10/2025	01/09/2026	01/14/2025	Expire	1	6,765,000	5827.04	332,838								(833)				0001
Purchased Call/SPX/SPXA21JSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/13/2025	01/09/2026	01/15/2025	Expire	1	5,226,855	5827	287,237								(760)				0001
Purchased Call/SPX/SPXA21JSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/14/2025	01/14/2026	01/16/2025	Expire	1	6,569,000	5842.91	166,196								(423)				0001
Purchased Call/SPX/SPXA21KS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/15/2025	01/15/2026	01/17/2025	Expire	1	3,567,000	5949.91	79,187								(200)				0001
Purchased Call/SPX/SPXA21KSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/24/2025	01/23/2026	01/28/2025	Expire	1	4,392,000	6101.24	263,081								(546)				0001
Purchased Call/SPX/SPXA21LS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/27/2025	01/27/2026	01/29/2025	Expire	1	2,727,000	6012.28	77,174								(181)				0001
Purchased Call/SPX/SPXA21LS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/27/2025	01/23/2026	01/29/2025	Expire	1	2,807,996	6104	134,007								(326)				0001
Purchased Call/SPX/SPXD175SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2025	10/29/2025	Exercise	1	2,703,000	5808.12	61,899		94,605	43,620			94,605		(50,985)				0001
Purchased Call/SPX/SPXD175SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	1,593,000	5813.67	26,444		39,825	17,825			39,825		(22,000)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD175SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	2,263,000	5813.67	47,523		72,416	32,879			72,416		(39,537)				0001
Purchased Call/SPX/SPXD175SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	4,346,000	5813.67	278,579		538,904	307,139			538,904		(231,765)				0001
Purchased Call/SPX/SPXD176S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	11/04/2025	Exercise	1	2,722,000	5705.45	103,436		167,403	80,586			167,403		(86,817)				0001
Purchased Call/SPX/SPXD176S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	10/31/2025	11/04/2025	Exercise	1	4,306,000	5728.8	103,775		161,475	74,131			161,475		(87,344)				0001
Purchased Call/SPX/SPXD176ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	11/10/2025	Exercise	1	5,042,000	5929.04	233,445		403,360	204,643			403,360		(198,717)				0001
Purchased Call/SPX/SPXD177SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	3,431,000	5995.54	180,814		332,807	176,673			332,807		(156,134)				0001
Purchased Call/SPX/SPXD177SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	3,027,000	5995.54	186,766		370,205	208,931			370,205		(161,274)				0001
Purchased Call/SPX/SPXD177SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	11/13/2025	Exercise	1	3,400,000	5995.54	57,800		88,400	38,424			88,400		(49,976)				0001
Purchased Call/SPX/SPXD178SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/14/2025	11/18/2025	Exercise	1	3,705,000	5870.62	135,233		220,448	101,368			220,448		(119,080)				0001
Purchased Call/SPX/SPXD178SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/14/2025	11/18/2025	Exercise	1	2,564,092	5949	90,144		158,610	79,233			158,610		(79,376)				0001
Purchased Call/SPX/SPXD178SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/21/2025	11/25/2025	Exercise	1	2,441,000	5948.71	80,309		129,373	57,295			129,373		(72,078)				0001
Purchased Call/SPX/SPXD17AS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	12/09/2025	Exercise	1	3,625,000	6090.27	75,763		116,000	44,867			116,000		(71,133)				0001
Purchased Call/SPX/SPXD17ASF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,381,000	6090.27	131,907		244,053	120,206			244,053		(123,846)				0001
Purchased Call/SPX/SPXD17ASK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise	1	3,047,000	6090.27	92,629		147,780	60,765			147,780		(87,015)				0001
Purchased Call/SPX/SPXD17BS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	12/15/2025	Exercise	1	9,531,000	6084.19	461,300		810,135	372,980			810,135		(437,155)				0001
Purchased Call/SPX/SPXD17BSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2025	12/12/2025	Exercise	1	1,835,034	6036	108,239		191,823	89,265			191,823		(102,558)				0001
Purchased Call/SPX/SPXD17BSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	2,963,000	6051.25	48,890		74,075	27,352			74,075		(46,723)				0001
Purchased Call/SPX/SPXD17BSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	4,597,000	6051.25	103,433		160,895	62,047			160,895		(98,848)				0001
Purchased Call/SPX/SPXD17BSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	3,463,000	6051.25	163,800		285,698	129,157			285,698		(156,540)				0001
Purchased Call/SPX/SPXD17BSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	2,044,000	6051.25	121,005		230,972	115,330			230,972		(115,642)				0001
Purchased Call/SPX/SPXD17BSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/12/2025	12/16/2025	Exercise	1	3,137,000	6051.09	101,639		163,124	65,720			163,124		(97,404)				0001
Purchased Call/SPX/SPXD17BSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/12/2025	12/16/2025	Exercise	1	2,742,000	6051.09	153,278		281,055	134,164			281,055		(146,891)				0001
Purchased Call/SPX/SPXD17CS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/12/2025	12/16/2025	Exercise	1	3,684,000	6051.09	225,461		432,870	216,803			432,870		(216,067)				0001
Purchased Call/SPX/SPXD17CS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2025	12/18/2025	Exercise	1	6,161,000	6074.08	158,338		246,440	94,209			246,440		(152,231)				0001
Purchased Call/SPX/SPXD17CS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/17/2024	12/16/2025	12/18/2025	Exercise	1	1,688,594	6074	71,971		123,431	54,044			123,431		(69,387)				0001
Purchased Call/SPX/SPXD17CSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	3,073,000	5872.16	116,467		188,990	76,373			188,990		(112,617)				0001
Purchased Call/SPX/SPXD17CSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	12/23/2025	Exercise	1	3,284,000	5867.08	147,452		246,300	102,524			246,300		(143,776)				0001
Purchased Call/SPX/SPXD17CST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	12/23/2025	Exercise	1	3,335,000	5867.08	167,751		286,810	123,242			286,810		(163,568)				0001
Purchased Call/SPX/SPXD17DS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	01/10/2025	Expire	1	2,377,000	5918.25	106,014								(279)				0001
Purchased Call/SPX/SPXD17DSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/15/2025	06/18/2025	01/17/2025	Expire	1	1,700,000	25		45,900	(45,900)					(45,900)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17DSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2026	01/31/2025	Expire	1	3,144,000	6039.31	51,562								(119)				0001
Purchased Call/SPX/SPXD17DSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2026	01/31/2025	Expire	1	2,124,000	6039.31	46,728								(108)				0001
Purchased Call/SPX/SPXD17ES4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2026	02/03/2025	Expire	1	2,047,326	6039	75,282								(142)				0001
Purchased Call/SPX/SPXD17ESB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2026	02/07/2025	Expire	1	4,615,000	6061.48	225,212								(498)				0001
Purchased Call/SPX/SPXD17ESR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2026	02/11/2025	Expire	1	4,056,000	6025.99	69,763								(108)				0001
Purchased Call/SPX/SPXD17FS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	2,034,000	6051.97	106,175								(224)				0001
Purchased Call/SPX/SPXD17FSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	3,522,000	6051.97	201,811								(425)				0001
Purchased Call/SPX/SPXD17FSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,179,000	6115.07	58,833								(65)				0001
Purchased Call/SPX/SPXD17FSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,183,000	6115.07	63,307								(70)				0001
Purchased Call/SPX/SPXD17GSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2026	03/13/2025	Expire	1	2,118,000	5572.07	26,687								(45)				0001
Purchased Call/SPX/SPXD17GSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/10/2026	03/14/2025	Expire	1	3,194,685	5615	121,612								(209)				0001
Purchased Call/SPX/SPXD17GSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/11/2026	03/14/2025	Expire	1	3,482,544	5572	136,144								(231)				0001
Purchased Call/SPX/SPXD17HS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	2,172,000	5614.66	35,621								(57)				0001
Purchased Call/SPX/SPXD17HSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	3,466,000	5614.66	121,310								(193)				0001
Purchased Call/SPX/SPXD17HSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	4,222,000	5614.66	238,543								(380)				0001
Purchased Call/SPX/SPXD17HSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/17/2026	03/20/2025	Expire	1	4,670,624	5675	163,110								(262)				0001
Purchased Call/SPX/SPXD17HSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/17/2026	03/20/2025	Expire	1	3,904,483	5675	200,256								(322)				0001
Purchased Call/SPX/SPXD17HST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	03/21/2025	Expire	1	2,482,000	5675.29	38,719								(61)				0001
Purchased Call/SPX/SPXD178S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2025	11/14/2025	Exercise	1	3,103,000	5983.99	70,748		110,157	48,763			110,157		(61,393)				0001
Purchased Call/SPX/SPXD178SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/14/2025	11/18/2025	Exercise	1	3,005,000	5870.62	98,264		157,763	71,236			157,763		(86,526)				0001
Purchased Call/SPX/SPXD178SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/14/2025	11/18/2025	Exercise	1	4,683,000	5870.62	229,467		398,055	195,997			398,055		(202,058)				0001
Purchased Call/SPX/SPXD178SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2025	11/19/2025	Exercise	1	5,613,000	5870.62	271,108		468,686	229,692			468,686		(238,993)				0001
Purchased Call/SPX/SPXD178SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2025	11/24/2025	Exercise	1	2,848,000	5917.11	164,614		299,210	152,735			299,210		(146,475)				0001
Purchased Call/SPX/SPXD178ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2025	11/24/2025	Exercise	1	2,401,000	5917.11	151,023		252,248	117,867			252,248		(134,381)				0001
Purchased Call/SPX/SPXD179SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2025	12/04/2025	Exercise	1	1,590,400	6047	64,517		107,304	47,600			107,304		(59,705)				0001
Purchased Call/SPX/SPXD17AS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise	1	3,577,000	6090.27	173,485		304,045	141,075			304,045		(162,970)				0001
Purchased Call/SPX/SPXD17AS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise	1	2,235,000	6090.27	130,971		249,203	126,169			249,203		(123,033)				0001
Purchased Call/SPX/SPXD17AS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2025	12/11/2025	Exercise	1	2,308,000	6052.85	109,399		190,410	87,340			190,410		(103,070)				0001
Purchased Call/SPX/SPXD17BS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2025	12/12/2025	Exercise	1	6,832,791	6036	381,812		662,220	300,448			662,220		(361,772)				0001
Purchased Call/SPX/SPXD17BSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	3,184,000	6051.25	178,941		332,728	161,718			332,728		(171,010)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17BSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/12/2025	12/16/2025	Exercise	1	2,357,000	6051.09	142,363		271,055	134,624			271,055		(136,431)				0001
Purchased Call/SPX/SPXD17CSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	4,432,000	5872.16	208,747		354,560	152,714			354,560		(201,846)				0001
Purchased Call/SPX/SPXD17CSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	2,355,000	5872.16	116,808		201,353	88,406			201,353		(112,947)				0001
Purchased Call/SPX/SPXD17CSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	3,274,000	5872.16	185,963		335,585	155,769			335,585		(179,816)				0001
Purchased Call/SPX/SPXD17CSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	2,715,000	5872.16	161,271		297,293	141,353			297,293		(155,940)				0001
Purchased Call/SPX/SPXD17CSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	4,172,000	5872.16	267,842		515,242	256,254			515,242		(258,988)				0001
Purchased Call/SPX/SPXD17CSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2025	12/19/2025	Exercise	1	1,228,661	6053	50,679		93,379	44,380			93,379		(48,999)				0001
Purchased Call/SPX/SPXD17DSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	01/14/2025	Expire	1	3,457,000	5827.04	219,520								(549)				0001
Purchased Call/SPX/SPXD17DSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2026	01/14/2025	Expire	1	2,001,000	5827.04	122,061								(292)				0001
Purchased Call/SPX/SPXD17DSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2026	01/14/2025	Expire	1	2,487,000	5827.04	158,671								(380)				0001
Purchased Call/SPX/SPXD17DSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2025	01/23/2026	01/27/2025	Expire	1	3,768,000	6118.71	96,838								(201)				0001
Purchased Call/SPX/SPXD17ESE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/06/2026	02/10/2025	Expire	1	2,563,000	6083.57	55,873								(92)				0001
Purchased Call/SPX/SPXD17ESF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/06/2026	02/10/2025	Expire	1	2,331,000	6083.57	67,832								(112)				0001
Purchased Call/SPX/SPXC05RSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	06/05/2025	Expire	1	3,187,600	5936	159,161								(70)				0001
Purchased Call/SPX/SPXC05SS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	06/06/2025	Expire	1	3,335,000	5970.81	145,740								(60)				0001
Purchased Call/SPX/SPXC05SS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	06/06/2025	Expire	1	4,115,000	5970.81	222,622								(92)				0001
Purchased Call/SPX/SPXC05SS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	06/06/2025	Expire	1	3,339,000	5970.81	190,657								(79)				0001
Purchased Call/SPX/SPXC05SSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	06/06/2025	Expire	1	2,376,207	5970	115,981								(49)				0001
Purchased Call/SPX/SPXC05TS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	06/11/2025	Expire	1	5,970,358	6000	258,411								(98)				0001
Purchased Call/SPX/SPXC05TS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	2,041,000	6038.81	47,964								(16)				0001
Purchased Call/SPX/SPXC05TS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	10,034,000	6038.81	437,482								(142)				0001
Purchased Call/SPX/SPXC05TSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	06/12/2025	Expire	1	8,258,085	6006	357,858								(120)				0001
Purchased Call/SPX/SPXC05TSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	06/12/2025	Expire	1	2,228,181	6006	110,343								(37)				0001
Purchased Call/SPX/SPXC05TSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	2,267,000	6022.24	137,834								(43)				0001
Purchased Call/SPX/SPXC05US9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	3,405,000	6045.26	206,003								449				0001
Purchased Call/SPX/SPXC05USN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,662,000	5976.97	154,928								341				0001
Purchased Call/SPX/SPXC05USS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	06/17/2025	Expire	1	3,859,000	5976.97	183,303								409				0001
Purchased Call/SPX/SPXC05USV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2026	06/17/2025	Expire	1	2,168,006	6022	111,571								244				0001
Purchased Call/SPX/SPXC05VS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/16/2025	06/16/2026	06/18/2025	Expire	1	2,512,000	6033.11	109,774								(26)				0001
Purchased Call/SPX/SPXC05VS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	06/18/2025	Expire	1	2,868,946	5977	105,254								(28)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05V5E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	06/20/2025	Expire	1	2,552,006	6033	131,540								137				0001
Purchased Call/SPX/SPXC05V5M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	06/24/2025	Expire	1	2,123,409	5981	79,825								192				0001
Purchased Call/SPX/SPXC05V5T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	06/26/2025	Expire	1	5,991,000	6092.18	150,973								(17)				0001
Purchased Call/SPX/SPXC05W51	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	06/26/2025	Expire	1	4,175,443	6025	148,898								(18)				0001
Purchased Call/SPX/SPXC05W5C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	07/02/2025	Expire	1	2,697,632	6173	101,262								(5)				0001
Purchased Call/SPX/SPXC05W5D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	07/02/2025	Expire	1	3,314,939	6173	134,384								(7)				0001
Purchased Call/SPX/SPXC05W5S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	07/17/2025	Expire	1	1,804,000	6243.76	100,122								20				0001
Purchased Call/SPX/SPXC05X5G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	07/30/2025	Expire	1	2,389,000	6389.77	107,027								43				0001
Purchased Call/SPX/SPXD17XSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	07/11/2025	Expire	1	3,872,273	6226	166,304								18				0001
Purchased Call/SPX/SPXD17XSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	07/11/2025	Expire	1	2,533,787	6226	124,884								13				0001
Purchased Call/SPX/SPXD17XST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	07/14/2025	Expire	1	2,832,000	6280.46	125,741								381				0001
Purchased Call/SPX/SPXD17XSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	07/14/2025	Expire	1	1,954,137	6263	73,907								223				0001
Purchased Call/SPX/SPXD17YS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	07/14/2025	Expire	1	3,488,636	6263	169,244								511				0001
Purchased Call/SPX/SPXD17YS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	07/14/2025	Expire	1	1,985,453	6263	107,343								324				0001
Purchased Call/SPX/SPXD17YSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	3,904,000	6259.75	182,707								558				0001
Purchased Call/SPX/SPXD17YSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	4,573,000	6259.75	219,047								669				0001
Purchased Call/SPX/SPXD17YSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	4,399,000	6259.75	261,741								799				0001
Purchased Call/SPX/SPXD17YSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	07/15/2025	Expire	1	1,968,000	6259.75	70,848								218				0001
Purchased Call/SPX/SPXD17YSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	07/15/2025	Expire	1	3,320,000	6259.75	155,376								477				0001
Purchased Call/SPX/SPXD17YSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,763,402	6280	92,682								283				0001
Purchased Call/SPX/SPXD17ZS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	07/16/2025	Expire	1	2,725,720	6280	110,631								18				0001
Purchased Call/SPX/SPXD17ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	2,304,000	6243.76	67,968								14				0001
Purchased Call/SPX/SPXD17ZSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	2,506,000	6243.76	144,596								29				0001
Purchased Call/SPX/SPXD17ZSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	3,216,000	6243.76	196,176								40				0001
Purchased Call/SPX/SPXD17ZSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	07/18/2025	Expire	1	5,528,000	6263.7	122,169								27				0001
Purchased Call/SPX/SPXE170S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	07/18/2025	Expire	1	2,085,416	6244	101,700								22				0001
Purchased Call/SPX/SPXE170S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	07/18/2025	Expire	1	3,078,174	6244	169,104								36				0001
Purchased Call/SPX/SPXE170S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	4,532,000	6297.36	115,113								373				0001
Purchased Call/SPX/SPXE170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	5,117,000	6297.36	259,944								842				0001
Purchased Call/SPX/SPXE170SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/15/2026	07/21/2025	Expire	1	2,578,673	6244	107,789								348				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE1709SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2026	07/21/2025	Expire	1	2,254,932	6264	113,144								366				0001
Purchased Call/SPX/SPXE1709ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	6,415,000	6296.79	311,128								1,016				0001
Purchased Call/SPX/SPXE1716S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	07/22/2025	Expire	1	2,926,000	6296.79	131,963								433				0001
Purchased Call/SPX/SPXD17BS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	12/15/2025	Exercise	1	4,077,000	6084.19	188,357		326,160	147,662			326,160		(178,498)				0001
Purchased Call/SPX/SPXD17BSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	3,663,000	6051.25	165,201		283,883	126,003			283,883		(157,879)				0001
Purchased Call/SPX/SPXD17BSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	3,480,000	6051.25	212,628		414,120	210,916			414,120		(203,204)				0001
Purchased Call/SPX/SPXD17BSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2025	12/15/2025	Exercise	1	1,940,857	6084	75,262		128,238	56,322			128,238		(71,917)				0001
Purchased Call/SPX/SPXD17BSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2025	12/15/2025	Exercise	1	1,733,994	6084	92,292		173,564	85,374			173,564		(88,190)				0001
Purchased Call/SPX/SPXD17CS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2025	12/17/2025	Exercise	1	4,584,000	6051.09	171,900		281,916	117,119			281,916		(164,797)				0001
Purchased Call/SPX/SPXD17CS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	3,022,000	5872.16	44,423		66,484	23,529			66,484		(42,955)				0001
Purchased Call/SPX/SPXD17CSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2025	12/19/2025	Exercise	1	3,237,076	6051	117,170		208,652	95,366			208,652		(113,286)				0001
Purchased Call/SPX/SPXD17CSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	12/23/2025	Exercise	1	2,527,000	5867.08	119,780		202,160	85,366			202,160		(116,794)				0001
Purchased Call/SPX/SPXD17CSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	12/23/2025	Exercise	1	3,142,000	5867.08	183,807		329,910	150,685			329,910		(179,225)				0001
Purchased Call/SPX/SPXD17CSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2025	12/22/2025	Exercise	1	1,973,046	5872	114,472		198,911	87,301			198,911		(111,610)				0001
Purchased Call/SPX/SPXD17DS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	01/14/2025	Expire	1	3,104,000	5827.04	169,168								(423)				0001
Purchased Call/SPX/SPXD17DST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2025	01/23/2026	01/28/2025	Expire	1	2,179,000	6101.24	42,926								(89)				0001
Purchased Call/SPX/SPXD17DSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2026	01/30/2025	Expire	1	2,309,000	6067.7	21,705								(51)				0001
Purchased Call/SPX/SPXD17ES7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2026	02/05/2025	Expire	1	2,323,000	5994.57	127,533								(286)				0001
Purchased Call/SPX/SPXD17ES8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2026	02/07/2025	Expire	1	2,419,000	6061.48	82,246								(182)				0001
Purchased Call/SPX/SPXD17ESC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2026	02/07/2025	Expire	1	2,967,000	6061.48	158,438								(350)				0001
Purchased Call/SPX/SPXD17ESH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/06/2026	02/10/2025	Expire	1	2,563,000	6083.57	153,524								(253)				0001
Purchased Call/SPX/SPXD17ESN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	02/11/2025	Expire	1	8,152,000	6025.99	108,422								(179)				0001
Purchased Call/SPX/SPXD17ESV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2025	02/06/2026	02/12/2025	Expire	1	1,614,965	6026	94,231								(209)				0001
Purchased Call/SPX/SPXD17ESX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	3,166,000	6051.97	34,826								(73)				0001
Purchased Call/SPX/SPXD17FS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	3,589,000	6051.97	131,357								(277)				0001
Purchased Call/SPX/SPXD17FSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	3,177,000	6051.97	195,703								(412)				0001
Purchased Call/SPX/SPXD17FSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	4,548,000	6115.07	116,429								(128)				0001
Purchased Call/SPX/SPXD17FSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,485,000	6115.07	144,876								(160)				0001
Purchased Call/SPX/SPXD171SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2026	03/26/2025	Expire	1	2,964,000	5767.57	37,643								(57)				0001
Purchased Call/SPX/SPXD171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2026	04/03/2025	Expire	1	2,409,000	5633.07	39,267								(54)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17ISH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,819,000	5396.52	56,662								2				0001
Purchased Call/SPX/SPXD17ISO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2026	04/08/2025	Expire	1	9,160,000	5074.08	109,920								4				0001
Purchased Call/SPX/SPXD17ISS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2026	04/08/2025	Expire	1	4,058,000	5074.08	48,696								6				0001
Purchased Call/SPX/SPXD17IST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2026	04/08/2025	Expire	1	2,316,000	5074.08	35,666								5				0001
Purchased Call/SPX/SPXD17JS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	04/14/2025	Expire	1	2,995,838	5457	86,747								21				0001
Purchased Call/SPX/SPXD17JSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	04/14/2025	Expire	1	2,957,640	5457	141,695								35				0001
Purchased Call/SPX/SPXD17JSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	04/17/2025	Expire	1	1,888,000	5396.63	50,976								(60)				0001
Purchased Call/SPX/SPXD17JSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	04/17/2025	Expire	1	3,683,000	5396.63	127,064								(149)				0001
Purchased Call/SPX/SPXD17JSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2026	04/18/2025	Expire	1	2,217,000	5275.7	123,265								(142)				0001
Purchased Call/SPX/SPXD17JSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2026	04/18/2025	Expire	1	2,222,000	5275.7	126,876								(147)				0001
Purchased Call/SPX/SPXD17KS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,754,000	5282.7	41,035								20				0001
Purchased Call/SPX/SPXD17KSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	04/28/2025	Expire	1	2,608,000	5484.77	48,770								34				0001
Purchased Call/SPX/SPXD17KST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	2,144,000	5525.21	35,590								25				0001
Purchased Call/SPX/SPXD17KSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,169,000	5525.21	70,669								50				0001
Purchased Call/SPX/SPXD17KSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	7,141,000	5525.21	169,242								119				0001
Purchased Call/SPX/SPXD17KSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,686,000	5525.21	94,730								67				0001
Purchased Call/SPX/SPXD17LS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,558,000	5525.21	128,800								90				0001
Purchased Call/SPX/SPXD17LS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,431,000	5525.21	158,169								111				0001
Purchased Call/SPX/SPXD17LS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	4,326,000	5525.21	218,463								153				0001
Purchased Call/SPX/SPXD17LSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	04/29/2025	Expire	1	1,948,000	5525.21	15,194								12				0001
Purchased Call/SPX/SPXD17LSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	04/29/2025	Expire	1	3,404,000	5525.21	41,529								31				0001
Purchased Call/SPX/SPXD17LSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	04/29/2025	Expire	1	2,877,000	5525.21	156,797								119				0001
Purchased Call/SPX/SPXD17LSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2026	04/29/2025	Expire	1	1,779,410	5376	74,667								51				0001
Purchased Call/SPX/SPXA21LS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/28/2025	01/28/2026	01/30/2025	Expire	1	2,573,000	6067.7	42,969								(100)				0001
Purchased Call/SPX/SPXA21LSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/31/2025	02/02/2026	02/04/2025	Expire	1	2,009,000	6040.53	73,730								(130)				0001
Purchased Call/SPX/SPXA21LSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/03/2025	01/30/2026	02/05/2025	Expire	1	2,439,635	6054	120,497								(280)				0001
Purchased Call/SPX/SPXA21MS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/05/2025	02/05/2026	02/07/2025	Expire	1	8,443,000	6061.48	392,600								(868)				0001
Purchased Call/SPX/SPXA21MSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/19/2025	02/19/2026	02/21/2025	Expire	1	5,615,000	6144.15	143,183								(286)				0001
Purchased Call/SPX/SPXA21MSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/19/2025	02/19/2026	02/21/2025	Expire	1	5,776,000	6144.15	330,965								(662)				0001
Purchased Call/SPX/SPXA21NS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/19/2025	02/18/2026	02/21/2025	Expire	1	4,873,016	6130	210,977								(426)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21NSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/24/2025	02/20/2026	02/26/2025	Expire	1	1,978,320	6013	75,456								(151)				0001
Purchased Call/SPX/SPXA21NST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/26/2025	02/26/2026	02/28/2025	Expire	1	6,327,000	5956.06	265,101								(502)				0001
Purchased Call/SPX/SPXA210SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/04/2025	03/03/2026	03/06/2025	Expire	1	9,008,569	5850	383,629								(699)				0001
Purchased Call/SPX/SPXA21PS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/24/2025	03/24/2026	03/26/2025	Expire	1	6,151,000	5767.57	306,320								(460)				0001
Purchased Call/SPX/SPXA21PSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/28/2025	03/27/2026	04/01/2025	Expire	1	5,963,000	5580.94	143,708								(22)				0001
Purchased Call/SPX/SPXA21PSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,401,000	5074.08	75,151								3				0001
Purchased Call/SPX/SPXA210S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/04/2025	04/06/2026	04/08/2025	Expire	1	2,939,000	5074.08	92,872								12				0001
Purchased Call/SPX/SPXA210S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,093,850	5397	64,800								2				0001
Purchased Call/SPX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/07/2025	04/07/2026	04/09/2025	Expire	1	2,992,000	5062.25	58,045								(75)				0001
Purchased Call/SPX/SPXA210SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/07/2025	04/02/2026	04/09/2025	Expire	1	5,033,487	5074	196,287								(268)				0001
Purchased Call/SPX/SPXA210ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	4,977,000	5456.9	118,950								(150)				0001
Purchased Call/SPX/SPXA210SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire	1	2,239,000	5456.9	101,427								(128)				0001
Purchased Call/SPX/SPXA21RSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	10,220,000	5363.36	123,662								34				0001
Purchased Call/SPX/SPXA21RSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/11/2025	04/10/2026	04/15/2025	Expire	1	4,289,000	5363.36	127,383								35				0001
Purchased Call/SPX/SPXA21SS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/15/2025	04/14/2026	04/17/2025	Expire	1	3,713,901	5406	118,487								(140)				0001
Purchased Call/SPX/SPXA21SSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/16/2025	04/15/2026	04/18/2025	Expire	1	4,446,823	5397	167,478								(196)				0001
Purchased Call/SPX/SPXA211S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/28/2025	04/24/2026	04/30/2025	Expire	1	4,668,802	5525	148,509								(152)				0001
Purchased Call/SPX/SPXA211S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/29/2025	04/29/2026	05/01/2025	Expire	1	2,585,000	5560.83	153,808								(147)				0001
Purchased Call/SPX/SPXC05XSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	07/31/2025	Expire	1	4,121,402	6390	153,955								63				0001
Purchased Call/SPX/SPXC05XSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	07/31/2025	Expire	1	2,862,617	6390	155,250								64				0001
Purchased Call/SPX/SPXC05YS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	08/04/2025	Expire	1	2,571,000	6339.39	110,296								404				0001
Purchased Call/SPX/SPXC05YSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,446,000	6238.01	118,876								439				0001
Purchased Call/SPX/SPXC05YST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,773,000	6238.01	271,584								1,003				0001
Purchased Call/SPX/SPXC052SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Expire	1	7,600,000	6299.19	350,360								182				0001
Purchased Call/SPX/SPXC170SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2024	01/03/2025	01/07/2025	Exercise	1	1,890,566	4691	91,324	151,527	151,017			151,527			(510)				0001
Purchased Call/SPX/SPXC170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2024	01/03/2025	01/07/2025	Exercise	1	2,917,011	4690	148,260	248,801	247,972			248,801			(828)				0001
Purchased Call/SPX/SPXC170SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2024	01/03/2025	01/07/2025	Exercise	1	3,870,526	4697	184,444	307,351	306,320			307,351			(1,030)				0001
Purchased Call/SPX/SPXC17PS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	01/14/2025	Exercise	1	2,530,445	4783	118,771	214,774	211,805			214,774			(2,969)				0001
Purchased Call/SPX/SPXC17PSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2024	01/17/2025	01/22/2025	Exercise	1	1,995,207	4739	98,472	170,504	166,140			170,504			(4,364)				0001
Purchased Call/SPX/SPXC17RSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	02/14/2025	Exercise	1	3,384,720	5022	124,313	236,575	222,192			236,575			(14,383)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17RSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	02/14/2025	Exercise	1	4,379,044	5022	186,686		372,341	350,741			372,341		(21,600)				0001
Purchased Call/SPX/SPXC17RSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2025	02/18/2025	Exercise	1	2,065,472	4953	92,737		150,953	139,845			150,953		(11,108)				0001
Purchased Call/SPX/SPXC17SSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2025	02/24/2025	Exercise	1	3,836,118	4976	173,999		312,256	288,289			312,256		(23,967)				0001
Purchased Call/SPX/SPXC17SSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	02/25/2025	Exercise	1	4,189,694	4982	211,772		343,128	313,210			343,128		(29,918)				0001
Purchased Call/SPX/SPXC17SSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/21/2025	02/25/2025	Exercise	1	3,103,000	5088.8	54,303		85,333	77,640			85,333		(7,693)				0001
Purchased Call/SPX/SPXC17SSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2025	02/27/2025	Exercise	1	3,130,000	5088.8	71,051		114,245	103,509			114,245		(10,736)				0001
Purchased Call/SPX/SPXC17SSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2025	03/10/2025	Exercise	1	2,332,875	5105	109,538		186,455	166,982			186,455		(19,473)				0001
Purchased Call/SPX/SPXC17TSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2025	03/17/2025	Exercise	1	2,577,490	5165	90,005		158,683	140,932			158,683		(17,751)				0001
Purchased Call/SPX/SPXC17USB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2024	03/26/2025	03/28/2025	Exercise	1	2,024,193	5204	73,136		124,868	107,898			124,868		(16,971)				0001
Purchased Call/SPX/SPXC17USC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/26/2025	03/28/2025	Exercise	1	1,796,234	5206	103,590		174,639	150,401			174,639		(24,238)				0001
Purchased Call/SPX/SPXC17USD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2024	03/25/2025	03/27/2025	Exercise	1	1,847,126	5233	157,950		191,909	155,084			191,909		(36,825)				0001
Purchased Call/SPX/SPXC17VSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2024	04/16/2025	04/18/2025	Exercise	1	2,035,718	5051	77,481		90,554	68,080			90,554		(22,474)				0001
Purchased Call/SPX/SPXC17VSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	04/21/2025	Exercise	1	2,109,682	5011	87,214		114,386	88,635			114,386		(25,751)				0001
Purchased Call/SPX/SPXD17ESG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/06/2026	02/10/2025	Expire	1	3,301,000	6083.57	111,574								(184)				0001
Purchased Call/SPX/SPXD17ESO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	02/11/2025	Expire	1	2,593,000	6025.99	46,933								(77)				0001
Purchased Call/SPX/SPXD17ESQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2026	02/11/2025	Expire	1	4,199,000	6025.99	55,847								(87)				0001
Purchased Call/SPX/SPXD17ESY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	2,485,000	6051.97	39,263								(83)				0001
Purchased Call/SPX/SPXD17FS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	6,516,000	6051.97	248,260								(523)				0001
Purchased Call/SPX/SPXD17FS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	4,107,000	6051.97	170,851								(360)				0001
Purchased Call/SPX/SPXD17FSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	3,305,000	6115.07	125,590								(139)				0001
Purchased Call/SPX/SPXD17FSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	4,223,000	6115.07	182,856								(202)				0001
Purchased Call/SPX/SPXD17FSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,855,000	6115.07	133,900								(148)				0001
Purchased Call/SPX/SPXD17FSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	3,771,000	6115.07	196,469								(217)				0001
Purchased Call/SPX/SPXD17FSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/17/2026	02/20/2025	Expire	1	9,820,096	6115	421,880								(858)				0001
Purchased Call/SPX/SPXD17GS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	02/27/2026	03/04/2025	Expire	1	3,117,000	5954.5	49,872								(50)				0001
Purchased Call/SPX/SPXD17GSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	02/27/2026	03/04/2025	Expire	1	2,678,737	5862	108,931								(110)				0001
Purchased Call/SPX/SPXD17GSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2026	03/05/2025	Expire	1	3,995,000	5849.72	45,943								(84)				0001
Purchased Call/SPX/SPXD17GSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2026	03/06/2025	Expire	1	2,550,000	5778.15	23,460								(42)				0001
Purchased Call/SPX/SPXD17GSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/04/2026	03/07/2025	Expire	1	6,951,114	5778	286,735								(518)				0001
Purchased Call/SPX/SPXD17HS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	3,639,000	5614.66	40,029								(64)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17HSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	3,881,000	5614.66	80,725								(129)				0001
Purchased Call/SPX/SPXD17HSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	8,850,000	5614.66	398,250								(634)				0001
Purchased Call/SPX/SPXD17HSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	03/21/2025	Expire	1	3,608,000	5675.29	45,461								(72)				0001
Purchased Call/SPX/SPXD17HSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	03/21/2025	Expire	1	1,850,000	5675.29	55,130								(87)				0001
Purchased Call/SPX/SPXD17HSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2025	03/20/2026	03/24/2025	Expire	1	3,482,000	5662.89	161,217								(60)				0001
Purchased Call/SPX/SPXD17ISZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	04/14/2025	Expire	1	3,903,000	5268.05	59,326								16				0001
Purchased Call/SPX/SPXD17JS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	04/14/2025	Expire	1	3,076,000	5268.05	88,589								24				0001
Purchased Call/SPX/SPXD17JS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	04/14/2025	Expire	1	5,252,000	5268.05	237,390								63				0001
Purchased Call/SPX/SPXD17FSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/13/2026	02/20/2025	Expire	1	3,454,821	6115	192,213								(406)				0001
Purchased Call/SPX/SPXD17FSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/17/2026	02/20/2025	Expire	1	2,017,828	6115	76,550								(156)				0001
Purchased Call/SPX/SPXD17GS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2026	02/28/2025	Expire	1	4,346,000	5956.06	192,962								(366)				0001
Purchased Call/SPX/SPXD17GS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	02/27/2026	03/04/2025	Expire	1	3,222,000	5954.5	57,352								(58)				0001
Purchased Call/SPX/SPXD17GSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/03/2026	03/07/2025	Expire	1	1,942,107	5850	79,780								(146)				0001
Purchased Call/SPX/SPXD17GSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	04/01/2025	03/11/2025	Expire	1	8,625,000	5500	32,033		(32,033)						(32,033)				0001
Purchased Call/SPX/SPXD17GSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	04/29/2025	03/11/2025	Expire	1	8,625,000	5500	43,680		(43,680)						(43,680)				0001
Purchased Call/SPX/SPXD17GSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/10/2026	03/14/2025	Expire	1	3,211,528	5615	133,499								(229)				0001
Purchased Call/SPX/SPXD17HS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/13/2026	03/17/2025	Expire	1	3,728,000	5521.52	46,227								(27)				0001
Purchased Call/SPX/SPXD17HS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/11/2026	03/17/2025	Expire	1	2,466,123	5579	95,715								(61)				0001
Purchased Call/SPX/SPXD17HSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	7,182,000	5614.66	287,998								(459)				0001
Purchased Call/SPX/SPXD17HSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	2,252,000	5614.66	130,841								(208)				0001
Purchased Call/SPX/SPXD17HSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/13/2026	03/20/2025	Expire	1	1,922,879	5639	69,451								(116)				0001
Purchased Call/SPX/SPXD17HSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/17/2026	03/20/2025	Expire	1	5,828,348	5675	232,143								(373)				0001
Purchased Call/SPX/SPXD17HSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/17/2026	03/20/2025	Expire	1	1,759,287	5675	84,339								(136)				0001
Purchased Call/SPX/SPXD17HSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2025	03/20/2026	03/24/2025	Expire	1	1,909,000	5662.89	69,679								(26)				0001
Purchased Call/SPX/SPXD17HSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,294,000	5667.56	51,057								(19)				0001
Purchased Call/SPX/SPXD17IS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,286,000	5667.56	186,316								(68)				0001
Purchased Call/SPX/SPXD17IS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2026	03/25/2025	Expire	1	5,586,000	5667.56	275,948								(81)				0001
Purchased Call/SPX/SPXD17IS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2026	03/25/2025	Expire	1	2,144,000	5667.56	110,630								(32)				0001
Purchased Call/SPX/SPXD17ISB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2026	03/26/2025	Expire	1	3,598,000	5767.57	61,886								(93)				0001
Purchased Call/SPX/SPXD17ISC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2026	03/27/2025	Expire	1	2,007,000	5776.65	32,915								(49)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD171SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2026	04/08/2025	Expire	1	3,965,000	5074.08	64,233								2				0001
Purchased Call/SPX/SPXD171SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2026	04/08/2025	Expire	1	2,768,000	5074.08	22,144								3				0001
Purchased Call/SPX/SPXD17JS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	04/14/2025	Expire	1	3,308,000	5268.05	133,974								36				0001
Purchased Call/SPX/SPXE171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	07/22/2025	Expire	1	4,995,000	6296.79	236,763								777				0001
Purchased Call/SPX/SPXE171S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2026	07/22/2025	Expire	1	2,881,302	6264	123,643								403				0001
Purchased Call/SPX/SPXE171S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,778,416	6297	144,432								472				0001
Purchased Call/SPX/SPXE171SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/17/2026	07/23/2025	Expire	1	3,425,528	6297	137,262								37				0001
Purchased Call/SPX/SPXE171SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/21/2026	07/24/2025	Expire	1	13,569,651	6306	578,673								176				0001
Purchased Call/SPX/SPXE171SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire	1	2,653,000	6309.62	161,568								50				0001
Purchased Call/SPX/SPXE172S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire	1	5,241,000	6358.91	293,496								95				0001
Purchased Call/SPX/SPXE172SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2026	07/28/2025	Expire	1	2,740,690	6359	146,919								507				0001
Purchased Call/SPX/SPXE173SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	07/29/2025	Expire	1	3,221,000	6388.64	105,971								370				0001
Purchased Call/SPX/SPXE173SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	07/29/2025	Expire	1	2,253,000	6388.64	82,910								289				0001
Purchased Call/SPX/SPXE173SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	07/29/2025	Expire	1	3,858,000	6388.64	212,962								743				0001
Purchased Call/SPX/SPXE173SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	08/01/2025	Expire	1	3,787,000	6362.9	157,539								68				0001
Purchased Call/SPX/SPXE173SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	08/01/2025	Expire	1	3,327,000	6362.9	154,040								66				0001
Purchased Call/SPX/SPXE174S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2025	07/31/2026	08/04/2025	Expire	1	2,929,000	6339.39	65,903								242				0001
Purchased Call/SPX/SPXE174S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2025	07/31/2026	08/04/2025	Expire	1	2,392,000	6339.39	64,345								236				0001
Purchased Call/SPX/SPXE174SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	08/08/2025	Expire	1	3,138,000	6345.06	51,149								27				0001
Purchased Call/SPX/SPXE174SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	2,821,000	6340	89,708								348				0001
Purchased Call/SPX/SPXE174ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	3,608,000	6340	178,235								691				0001
Purchased Call/SPX/SPXE174SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	2,169,000	6340	128,188								497				0001
Purchased Call/SPX/SPXE175S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2026	08/11/2025	Expire	1	5,589,998	6345	233,932								907				0001
Purchased Call/SPX/SPXE175S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	08/12/2025	Expire	1	7,240,000	6389.45	421,368								958				0001
Purchased Call/SPX/SPXE175SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2026	08/15/2025	Expire	1	3,503,000	6466.58	56,749								36				0001
Purchased Call/SPX/SPXE175SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/12/2026	08/15/2025	Expire	1	1,895,053	6446	96,276								61				0001
Purchased Call/SPX/SPXE175SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/14/2026	08/19/2025	Expire	1	3,520,000	6449.8	96,096								396				0001
Purchased Call/SPX/SPXE175SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2026	08/19/2025	Expire	1	3,675,000	6449.8	129,360								533				0001
Purchased Call/SPX/SPXE176S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2026	08/19/2025	Expire	1	4,603,000	6449.8	211,278								871				0001
Purchased Call/SPX/SPXE176S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2026	08/20/2025	Expire	1	2,056,000	6449.15	36,802								26				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE176SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/18/2026	08/22/2025	Expire	1	2,663,499	6449	141,250								105				0001
Purchased Call/SPX/SPXE176SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	6,926,000	6466.91	113,586								492				0001
Purchased Call/SPX/SPXE176SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	5,782,000	6466.91	165,943								719				0001
Purchased Call/SPX/SPXE177S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	8,777,000	6466.91	412,519								1,788				0001
Purchased Call/SPX/SPXE177SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	2,889,000	6466.91	188,074								7				0001
Purchased Call/SPX/SPXE177SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	08/27/2025	Expire	1	3,175,253	6467	118,017								96				0001
Purchased Call/SPX/SPXE178S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2026	08/28/2025	Expire	1	4,077,000	6465.94	152,888								128				0001
Purchased Call/SPX/SPXE178SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2026	08/28/2025	Expire	1	4,629,871	6439	236,982								198				0001
Purchased Call/SPX/SPXE178SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	09/02/2025	Expire	1	2,239,000	6501.86	115,085								731				0001
Purchased Call/SPX/SPXE178SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	09/02/2025	Expire	1	2,152,000	6501.86	124,170								789				0001
Purchased Call/SPX/SPXE178SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	09/02/2025	Expire	1	2,502,000	6501.86	146,617								932				0001
Purchased Call/SPX/SPXE179S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	3,549,000	6460.26	172,481								1,103				0001
Purchased Call/SPX/SPXE179SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	3,932,215	6500	129,355								828				0001
Purchased Call/SPX/SPXE179SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	8,062,306	6502	332,332								2,126				0001
Purchased Call/SPX/SPXE17ASA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	09/05/2025	Expire	1	2,145,000	6448.26	121,193								116				0001
Purchased Call/SPX/SPXE17ASC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	08/31/2026	09/05/2025	Expire	1	1,912,237	6460	94,403								90				0001
Purchased Call/SPX/SPXE17ASG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/02/2026	09/05/2025	Expire	1	2,675,280	6416	136,442								130				0001
Purchased Call/SPX/SPXE17ASH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/02/2026	09/05/2025	Expire	1	4,202,179	6416	235,826								226				0001
Purchased Call/SPX/SPXE17ASL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	09/08/2025	Expire	1	2,402,000	6502.08	99,443								470				0001
Purchased Call/SPX/SPXE17ASN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	09/08/2025	Expire	1	4,353,000	6502.08	200,238								947				0001
Purchased Call/SPX/SPXE17ASU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/02/2026	09/08/2025	Expire	1	2,213,361	6416	130,234								617				0001
Purchased Call/SPX/SPXE17ASZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/04/2026	09/09/2025	Expire	1	2,282,230	6502	88,312								421				0001
Purchased Call/SPX/SPXE17BS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/04/2026	09/09/2025	Expire	1	2,119,678	6502	103,518								493				0001
Purchased Call/SPX/SPXD17MS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2026	05/02/2025	Expire	1	3,605,000	5569.06	30,282								(29)				0001
Purchased Call/SPX/SPXD17MS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2026	05/02/2025	Expire	1	5,306,000	5569.06	126,813								(120)				0001
Purchased Call/SPX/SPXD17MSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	05/05/2025	Expire	1	2,668,000	5604.14	44,556								40				0001
Purchased Call/SPX/SPXD17MSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	05/05/2025	Expire	1	2,105,000	5604.14	106,303								96				0001
Purchased Call/SPX/SPXD17MSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	04/29/2026	05/05/2025	Expire	1	1,935,169	5561	95,662								83				0001
Purchased Call/SPX/SPXD17MSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,530,000	5686.67	47,058								43				0001
Purchased Call/SPX/SPXD17MSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	4,148,000	5686.67	86,693								79				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17I8T	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	6,086,000	5686.67	147,890								135				0001
Purchased Call/SPX/SPXD17I8Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,011,000	5686.67	98,338								90				0001
Purchased Call/SPX/SPXD17NS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	05/06/2025	Expire	1	2,996,000	5686.67	103,362								100				0001
Purchased Call/SPX/SPXD17NSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2026	05/07/2025	Expire	1	2,668,000	5650.38	124,062								(108)				0001
Purchased Call/SPX/SPXD17NST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,879,000	5659.91	75,718								86				0001
Purchased Call/SPX/SPXD17NSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,021,000	5659.91	59,822								68				0001
Purchased Call/SPX/SPXD170S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/13/2026	05/16/2025	Expire	1	2,907,956	5887	114,070								(85)				0001
Purchased Call/SPX/SPXD170SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	07/16/2025	05/21/2025	Expire	1	11,800,000	5800	39,270		(39,270)						(39,270)				0001
Purchased Call/SPX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	08/05/2025	05/21/2025	Expire	1	23,600,000	5600	56,740		(56,740)						(56,740)				0001
Purchased Call/SPX/SPXD170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	08/15/2025	05/21/2025	Expire	1	17,700,000	5800	58,930		(58,930)						(58,930)				0001
Purchased Call/SPX/SPXD17PS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	05/30/2025	Expire	1	3,327,000	5888.55	108,460								(56)				0001
Purchased Call/SPX/SPXD17PSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	05/30/2025	Expire	1	1,880,000	5888.55	100,956								(53)				0001
Purchased Call/SPX/SPXD17PSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	06/02/2025	Expire	1	2,449,000	5912.17	31,592								55				0001
Purchased Call/SPX/SPXD17PSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2026	06/05/2025	Expire	1	2,032,000	5970.37	57,709								(25)				0001
Purchased Call/SPX/SPXD17PSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2026	06/06/2025	Expire	1	2,846,000	5970.81	104,733								(43)				0001
Purchased Call/SPX/SPXD17PSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,948,000	6000.36	99,095								197				0001
Purchased Call/SPX/SPXD170S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,505,000	6000.36	140,551								279				0001
Purchased Call/SPX/SPXD170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire	1	2,784,000	6000.36	162,029								292				0001
Purchased Call/SPX/SPXC17I8T	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/16/2025	05/20/2025	Exercise	1	2,065,869	5297	116,548		230,101	186,395			230,101		(43,705)				0001
Purchased Call/SPX/SPXC17I8V	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2024	05/16/2025	05/20/2025	Exercise	1	3,924,245	5303	232,094		451,398	364,121			451,398		(87,278)				0001
Purchased Call/SPX/SPXC17XS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2025	05/27/2025	Exercise	1	2,596,889	5311	148,020		260,045	201,909			260,045		(58,136)				0001
Purchased Call/SPX/SPXC17YS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	06/10/2025	Exercise	1	1,648,807	5353	98,850		192,500	149,665			192,500		(42,835)				0001
Purchased Call/SPX/SPXC171SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/13/2025	06/17/2025	Exercise	1	3,224,000	5431.6	117,031		196,664	143,675			196,664		(52,989)				0001
Purchased Call/SPX/SPXC172SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2025	08/18/2025	Exercise	1	2,371,000	5455.21	59,038		94,840	58,246			94,840		(36,594)				0001
Purchased Call/SPX/SPXD050SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	2,530,327	6342	145,184								567				0001
Purchased Call/SPX/SPXD051S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	08/13/2025	Expire	1	2,905,000	6373.45	67,396								41				0001
Purchased Call/SPX/SPXD051S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	08/13/2025	Expire	1	2,095,740	6389	78,244								46				0001
Purchased Call/SPX/SPXD051SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	08/13/2025	Expire	1	3,616,429	6389	152,656								91				0001
Purchased Call/SPX/SPXD051SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	08/13/2025	Expire	1	3,220,283	6389	160,126								95				0001
Purchased Call/SPX/SPXD051ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	08/19/2025	Expire	1	5,293,000	6449.8	260,416								1,073				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD054S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/04/2026	09/11/2025	Expire	1	2,586,119	6482	109,095								113				0001
Purchased Call/SPX/SPXD054SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	09/11/2025	Expire	1	5,787,179	6495	197,374								207				0001
Purchased Call/SPX/SPXD054SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	09/12/2025	Expire	1	3,540,000	6532.04	151,158								161				0001
Purchased Call/SPX/SPXD054SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	09/12/2025	Expire	1	2,615,000	6532.04	137,288								146				0001
Purchased Call/SPX/SPXD054SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	09/12/2025	Expire	1	4,481,654	6495	252,726								268				0001
Purchased Call/SPX/SPXD055S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Expire	1	11,508,310	6587	495,047								2,463				0001
Purchased Call/SPX/SPXD055S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	09/19/2025	Expire	1	3,671,480	6615	155,350								181				0001
Purchased Call/SPX/SPXD056S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	09/26/2025	Expire	1	2,332,000	6637.97	94,679								121				0001
Purchased Call/SPX/SPXD056SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	09/26/2025	Expire	1	5,485,302	6657	230,473								294				0001
Purchased Call/SPX/SPXD056SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	09/26/2025	Expire	1	2,954,059	6668	144,312								184				0001
Purchased Call/SPX/SPXD056SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	3,721,000	6643.7	82,978								448				0001
Purchased Call/SPX/SPXD056SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	8,259,000	6643.7	340,271								1,838				0001
Purchased Call/SPX/SPXD057S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	4,263,000	6643.7	254,927								1,377				0001
Purchased Call/SPX/SPXA21TSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	05/06/2025	Expire	1	9,158,000	5686.67	391,962								359				0001
Purchased Call/SPX/SPXA21US3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	3,314,000	5844.61	43,082								(27)				0001
Purchased Call/SPX/SPXA21US7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	3,800,000	5844.61	125,020								(78)				0001
Purchased Call/SPX/SPXA21USA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire	1	2,391,000	5844.61	126,962								(80)				0001
Purchased Call/SPX/SPXA21USI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	05/23/2025	Expire	1	6,391,935	5940	259,714								(166)				0001
Purchased Call/SPX/SPXA21USJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	05/23/2025	Expire	1	2,234,969	5944	109,871								(70)				0001
Purchased Call/SPX/SPXA21USP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	5,890,000	5802.82	181,412								480				0001
Purchased Call/SPX/SPXA21VS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	05/28/2025	Expire	1	5,129,285	5842	171,113								453				0001
Purchased Call/SPX/SPXA21VS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/27/2025	05/22/2026	05/29/2025	Expire	1	6,911,159	5803	314,150								(185)				0001
Purchased Call/SPX/SPXA21VSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	06/10/2025	Expire	1	4,682,000	6000.36	256,105								404				0001
Purchased Call/SPX/SPXA21WS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,203,000	5976.97	113,386								249				0001
Purchased Call/SPX/SPXA21WS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/13/2025	06/15/2026	06/17/2025	Expire	1	3,204,000	5976.97	112,460								251				0001
Purchased Call/SPX/SPXA21WS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/16/2025	06/12/2026	06/18/2025	Expire	1	4,811,461	5977	211,176								(57)				0001
Purchased Call/SPX/SPXA21XS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	9,679,000	6173.07	443,298								1,164				0001
Purchased Call/SPX/SPXA21XST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	07/09/2025	Expire	1	2,407,000	6229.98	38,753								3				0001
Purchased Call/SPX/SPXA21YSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	07/17/2025	Expire	1	3,366,217	6269	133,584								26				0001
Purchased Call/SPX/SPXB05F9Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	01/07/2025	Exercise	1	1,585,521	4705	65,017		111,210	110,849		111,210		(361)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05F6X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	01/07/2025	Exercise	1	2,091,151	4689	100,016		167,250	166,693			167,250		(557)				0001
Purchased Call/SPX/SPXB05F6Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	01/07/2025	Exercise	1	2,404,158	4705	151,987		285,138	284,291			285,138		(847)				0001
Purchased Call/SPX/SPXB05G60	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	01/07/2025	Exercise	1	3,422,736	4689	220,599		406,611	405,382			406,611		(1,229)				0001
Purchased Call/SPX/SPXB05G61	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	01/07/2025	Exercise	1	1,554,786	4697	71,450		119,492	119,093			119,492		(398)				0001
Purchased Call/SPX/SPXB05GSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2025	01/21/2025	Exercise	1	5,495,175	4766	229,643		411,622	402,132			411,622		(9,489)				0001
Purchased Call/SPX/SPXB05H6A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/30/2024	01/29/2025	01/31/2025	Exercise	1	3,262,290	4928	139,583		244,939	234,173			244,939		(10,767)				0001
Purchased Call/SPX/SPXB05H6F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2025	02/03/2025	Exercise	1	4,673,797	4925	197,506		373,908	358,130			373,908		(15,779)				0001
Purchased Call/SPX/SPXB05H6J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	02/04/2025	Exercise	1	2,082,000	4906.19	63,085		104,100	98,858			104,100		(5,242)				0001
Purchased Call/SPX/SPXD17JS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	04/14/2025	Expire	1	3,474,000	5268.05	170,226								45				0001
Purchased Call/SPX/SPXD17JS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	04/14/2025	Expire	1	5,827,969	5457	195,967								48				0001
Purchased Call/SPX/SPXD17JSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	04/17/2025	Expire	1	2,157,000	5396.63	18,766								(22)				0001
Purchased Call/SPX/SPXD17JSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	04/17/2025	Expire	1	2,846,000	5396.63	63,466								(74)				0001
Purchased Call/SPX/SPXD17JSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	04/17/2025	Expire	1	4,973,000	5396.63	196,931								(230)				0001
Purchased Call/SPX/SPXD17JSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/10/2026	04/17/2025	Expire	1	1,791,362	5363	76,710								(95)				0001
Purchased Call/SPX/SPXD17KSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	3,628,000	5375.86	158,544								(166)				0001
Purchased Call/SPX/SPXD17KSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	3,579,000	5375.86	185,034								(194)				0001
Purchased Call/SPX/SPXD17KSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/21/2026	04/25/2025	Expire	1	2,181,919	5158	117,772								(127)				0001
Purchased Call/SPX/SPXD17KSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	04/28/2025	Expire	1	2,507,000	5484.77	53,650								37				0001
Purchased Call/SPX/SPXD17LS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	4,089,000	5525.21	140,253								98				0001
Purchased Call/SPX/SPXD17LSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	04/29/2025	Expire	1	2,485,000	5525.21	124,996								95				0001
Purchased Call/SPX/SPXD17LSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	05/01/2025	Expire	1	1,902,000	5560.83	23,395								(22)				0001
Purchased Call/SPX/SPXD17MS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2026	05/02/2025	Expire	1	3,023,000	5569.06	106,410								(100)				0001
Purchased Call/SPX/SPXD17MSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2026	05/02/2025	Expire	1	2,298,000	5569.06	124,092								(117)				0001
Purchased Call/SPX/SPXD17MSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	05/05/2025	Expire	1	2,131,000	5604.14	51,570								47				0001
Purchased Call/SPX/SPXD17MSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	4,008,000	5686.67	139,078								127				0001
Purchased Call/SPX/SPXD17NS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	05/06/2025	Expire	1	3,656,000	5686.67	46,066								45				0001
Purchased Call/SPX/SPXD17NS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	05/06/2025	Expire	1	2,453,000	5686.67	52,740								51				0001
Purchased Call/SPX/SPXD17NSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2026	05/07/2025	Expire	1	2,823,000	5650.38	80,456								(70)				0001
Purchased Call/SPX/SPXD17NSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,182,000	5659.91	32,294								36				0001
Purchased Call/SPX/SPXD17NSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,380,000	5659.91	40,222								45				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17NSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,578,000	5659.91	47,177								53				0001
Purchased Call/SPX/SPXD17QSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	06/17/2025	05/21/2025	Expire	1	5,900,000	5800		20,560		(20,560)					(20,560)				0001
Purchased Call/SPX/SPXD17PS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	05/28/2025	Expire	1	2,512,000	5802.82	145,696								395				0001
Purchased Call/SPX/SPXD17JS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	04/14/2025	Expire	1	2,417,407	5457	88,215								22				0001
Purchased Call/SPX/SPXD17JS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	04/14/2025	Expire	1	2,079,079	5457	90,362								22				0001
Purchased Call/SPX/SPXD17JSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	04/17/2025	Expire	1	3,495,000	5396.63	42,639								(50)				0001
Purchased Call/SPX/SPXD17JSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	04/17/2025	Expire	1	2,551,000	5396.63	48,724								(57)				0001
Purchased Call/SPX/SPXD17JS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	04/17/2025	Expire	1	5,646,000	5396.63	237,697								(278)				0001
Purchased Call/SPX/SPXD17KS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2026	04/21/2025	Expire	1	7,222,000	5282.7	158,884								85				0001
Purchased Call/SPX/SPXD17KS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	2,477,000	5375.86	38,889								(41)				0001
Purchased Call/SPX/SPXD17KSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	4,162,000	5375.86	168,145								(176)				0001
Purchased Call/SPX/SPXD17KSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	3,832,000	5375.86	227,238								(238)				0001
Purchased Call/SPX/SPXD17KSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/16/2026	04/25/2025	Expire	1	2,105,407	5277	107,239								(123)				0001
Purchased Call/SPX/SPXD17KSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	04/28/2025	Expire	1	2,007,000	5484.77	30,105								21				0001
Purchased Call/SPX/SPXD17KSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	04/28/2025	Expire	1	4,101,000	5484.77	96,784								67				0001
Purchased Call/SPX/SPXD17KSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	2,066,000	5525.21	37,188								26				0001
Purchased Call/SPX/SPXD17LS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	2,080,000	5525.21	63,232								44				0001
Purchased Call/SPX/SPXD17LSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	04/29/2025	Expire	1	2,622,000	5525.21	76,562								58				0001
Purchased Call/SPX/SPXD17LSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	4,321,999	5485	139,807								98				0001
Purchased Call/SPX/SPXD17LSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2026	04/30/2025	Expire	1	5,983,000	5528.75	142,395								(139)				0001
Purchased Call/SPX/SPXD17LSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2026	04/30/2025	Expire	1	2,092,000	5528.75	71,337								(69)				0001
Purchased Call/SPX/SPXD17LST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	05/01/2025	Expire	1	1,946,000	5560.83	17,125								(16)				0001
Purchased Call/SPX/SPXD17LSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	05/01/2025	Expire	1	2,533,000	5560.83	41,035								(39)				0001
Purchased Call/SPX/SPXD17LSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	05/01/2025	Expire	1	4,231,000	5560.83	88,851								(85)				0001
Purchased Call/SPX/SPXD17MS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	05/01/2025	Expire	1	4,773,000	5560.83	214,308								(205)				0001
Purchased Call/SPX/SPXD17MSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/29/2026	05/02/2025	Expire	1	3,692,391	5561	115,954								(111)				0001
Purchased Call/SPX/SPXD17NS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	05/06/2025	Expire	1	4,376,000	5686.67	106,337								103				0001
Purchased Call/SPX/SPXD17NSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2026	05/07/2025	Expire	1	5,010,000	5650.38	121,242								(105)				0001
Purchased Call/SPX/SPXD17QST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	4,440,000	5980.87	95,016								347				0001
Purchased Call/SPX/SPXD17QSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	5,228,000	5980.87	193,436								707				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17RS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	3,166,000	5980.87	182,362								666				0001
Purchased Call/SPX/SPXD17RS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/16/2026	06/23/2025	Expire	1	2,660,602	6033	103,044								374				0001
Purchased Call/SPX/SPXD17RSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2026	06/23/2025	Expire	1	4,887,882	5983	194,822								710				0001
Purchased Call/SPX/SPXD17RSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	5,997,000	5967.84	151,124								363				0001
Purchased Call/SPX/SPXD17RSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	4,623,000	5967.84	198,789								477				0001
Purchased Call/SPX/SPXD17RSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	20,342,000	5967.84	901,151								2,164				0001
Purchased Call/SPX/SPXD17RSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	6,572,000	5967.84	314,799								756				0001
Purchased Call/SPX/SPXD17RSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	6,183,000	5967.84	310,387								745				0001
Purchased Call/SPX/SPXD17RSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	3,223,000	5967.84	185,000								444				0001
Purchased Call/SPX/SPXD17SSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	3,717,000	5967.84	207,037								279				0001
Purchased Call/SPX/SPXD17SSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	06/25/2025	Expire	1	3,458,000	6025.17	113,768								(15)				0001
Purchased Call/SPX/SPXD17SSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	06/25/2025	Expire	1	2,631,817	5968	102,158								(17)				0001
Purchased Call/SPX/SPXD17SSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	06/25/2025	Expire	1	2,076,808	5968	106,349								(18)				0001
Purchased Call/SPX/SPXD17ST7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	4,083,000	6092.16	37,972								(4)				0001
Purchased Call/SPX/SPXD17TSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	3,787,000	6092.16	199,575								(20)				0001
Purchased Call/SPX/SPXD17TSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	3,223,000	6092.16	176,943								(17)				0001
Purchased Call/SPX/SPXD17TSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2026	06/27/2025	Expire	1	1,675,350	6092	67,529								(7)				0001
Purchased Call/SPX/SPXD17TSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2026	06/27/2025	Expire	1	3,697,953	6092	192,213								(20)				0001
Purchased Call/SPX/SPXD17TSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,703,000	6141.02	46,221								120				0001
Purchased Call/SPX/SPXD17TSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	3,587,000	6141.02	148,143								386				0001
Purchased Call/SPX/SPXD17TSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	5,853,000	6141.02	255,776								666				0001
Purchased Call/SPX/SPXD17US6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,092,000	6141.02	127,612								332				0001
Purchased Call/SPX/SPXD17USM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	2,316,000	6173.07	103,757								272				0001
Purchased Call/SPX/SPXD057S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	09/30/2025	Expire	1	1,730,000	6643.7	62,626								337				0001
Purchased Call/SPX/SPXD057SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	6,452,811	6605	264,542								1,429				0001
Purchased Call/SPX/SPXD058SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	10/08/2025	Expire	1	1,638,653	6716	61,588								90				0001
Purchased Call/SPX/SPXD058SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	10/08/2025	Expire	1	6,729,222	6716	342,313								499				0001
Purchased Call/SPX/SPXD059SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	10/10/2025	Expire	1	4,928,509	6715	200,059								298				0001
Purchased Call/SPX/SPXD059SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/07/2026	10/10/2025	Expire	1	8,984,121	6715	460,111								684				0001
Purchased Call/SPX/SPXD059SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2026	10/14/2025	Expire	1	9,691,192	6749	403,415								3,214				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD059SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	10/15/2025	Expire	1	7,217,000	6654.72	178,982								280				0001
Purchased Call/SPX/SPXD059SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	10/15/2025	Expire	1	2,411,169	6735	91,430								143				0001
Purchased Call/SPX/SPXD05AS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2025	10/09/2026	10/15/2025	Expire	1	1,828,150	6553	71,374								112				0001
Purchased Call/SPX/SPXD05AS I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2026	10/17/2025	Expire	1	9,622,115	6645	491,683								784				0001
Purchased Call/SPX/SPXD05ASP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	8,021,000	6664.01	345,705								2,089				0001
Purchased Call/SPX/SPXD05AST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	2,752,000	6664.01	165,670								1,001				0001
Purchased Call/SPX/SPXD05ASU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	2,428,000	6664.01	148,108								895				0001
Purchased Call/SPX/SPXD05B8C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Expire	1	2,520,000	6735.13	103,824								173				0001
Purchased Call/SPX/SPXD05B8F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Expire	1	5,436,000	6735.13	321,811								537				0001
Purchased Call/SPX/SPXD05B8M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2025	10/16/2026	10/22/2025	Expire	1	3,705,190	6664	194,283								325				0001
Purchased Call/SPX/SPXD05B8T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2026	10/23/2025	Expire	1	2,451,000	6735.35	98,285								165				0001
Purchased Call/SPX/SPXD05B8V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/21/2025	10/20/2026	10/23/2025	Expire	1	3,199,187	6735	107,141								181				0001
Purchased Call/SPX/SPXD05CSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	4,598,000	6738.44	114,950								714				0001
Purchased Call/SPX/SPXD05CSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	2,128,000	6738.44	126,403								786				0001
Purchased Call/SPX/SPXD05CSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire	1	3,009,000	6738.44	181,142								1,126				0001
Purchased Call/SPX/SPXD05CSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/21/2026	10/27/2025	Expire	1	1,991,607	6728	83,780								523				0001
Purchased Call/SPX/SPXD05DS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	2,562,000	6791.69	116,315								728				0001
Purchased Call/SPX/SPXD05DS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	6,995,000	6791.69	347,652								2,175				0001
Purchased Call/SPX/SPXB05HSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	02/04/2025	Exercise	1	3,614,855	4846	161,770	272,293	258,849				272,293		(13,444)				0001
Purchased Call/SPX/SPXB05HSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2025	02/06/2025	Exercise	1	3,513,000	4958.61	118,037	196,728	185,703				196,728		(11,025)				0001
Purchased Call/SPX/SPXB05JS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/12/2024	02/07/2025	02/11/2025	Exercise	1	3,063,682	4998	125,003	209,645	196,761				209,645		(12,883)				0001
Purchased Call/SPX/SPXB05JSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/29/2024	02/28/2025	03/04/2025	Exercise	1	2,053,253	5070	103,340	187,111	170,508				187,111		(16,603)				0001
Purchased Call/SPX/SPXB05KSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/06/2024	02/27/2025	03/03/2025	Exercise	1	1,726,472	5078	91,307	167,620	153,000				167,620		(14,619)				0001
Purchased Call/SPX/SPXB05KSII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/12/2024	03/11/2025	03/13/2025	Exercise	1	6,141,528	5118	287,040	493,195	438,483				493,195		(54,712)				0001
Purchased Call/SPX/SPXB05LS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/13/2024	03/12/2025	03/14/2025	Exercise	1	2,546,233	5175	139,654	208,755	181,750				208,755		(27,005)				0001
Purchased Call/SPX/SPXB05NSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	07/11/2025	Exercise	1	5,276,000	5576.98	293,873	553,980	400,972				553,980		(153,008)				0001
Purchased Call/SPX/SPXB050S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/14/2025	07/16/2025	Exercise	1	2,482,000	5615.35	114,420	204,765	143,615				204,765		(61,150)				0001
Purchased Call/SPX/SPXB050S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	6,857,815	5585	329,129	552,603	377,982				552,603		(174,621)				0001
Purchased Call/SPX/SPXB050S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/16/2024	07/15/2025	07/17/2025	Exercise	1	16,983,760	5631	787,840	1,366,242	941,853				1,366,242		(424,389)				0001
Purchased Call/SPX/SPXB050SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/17/2024	07/11/2025	07/15/2025	Exercise	1	1,357,338	5609	58,583	103,817	72,474				103,817		(31,343)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB050SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	07/22/2025	Exercise	1	3,891,000	5544.59	215,951		406,610	288,166			406,610		(118,444)				0001
Purchased Call/SPX/SPXB050SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	07/22/2025	Exercise	1	4,945,000	5505	231,426		407,963	280,678			407,963		(127,284)				0001
Purchased Call/SPX/SPXB050SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	07/22/2025	Exercise	1	8,785,000	5505	420,802		746,725	515,284			746,725		(231,441)				0001
Purchased Call/SPX/SPXB050SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/23/2024	07/22/2025	07/24/2025	Exercise	1	2,542,935	5564	140,464		262,777	184,397			262,777		(78,380)				0001
Purchased Call/SPX/SPXB05PS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	07/29/2025	Exercise	1	7,533,000	5399.22	347,271		613,940	416,736			613,940		(197,204)				0001
Purchased Call/SPX/SPXB05PSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	07/29/2025	Exercise	1	2,477,000	5399.22	133,758		247,700	171,743			247,700		(75,957)				0001
Purchased Call/SPX/SPXB05PSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	2,323,000	5346.56	101,747		180,033	120,115			180,033		(59,918)				0001
Purchased Call/SPX/SPXB05PSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	5,847,000	5346.56	268,962		482,378	323,989			482,378		(158,389)				0001
Purchased Call/SPX/SPXB05PSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	5,120,000	5346.56	281,600		529,920	364,089			529,920		(165,831)				0001
Purchased Call/SPX/SPXB05PSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/04/2025	08/06/2025	Exercise	1	4,629,000	5346.56	218,026		393,465	264,331			393,465		(129,134)				0001
Purchased Call/SPX/SPXB050S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/07/2024	08/05/2025	08/07/2025	Exercise	1	2,017,482	5186	96,188		163,380	105,827			163,380		(57,553)				0001
Purchased Call/SPX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	08/12/2025	Exercise	1	3,121,000	5344.16	158,547		282,451	186,001			282,451		(96,449)				0001
Purchased Call/SPX/SPXB050SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	08/26/2025	Exercise	1	2,430,000	5570.64	143,127		270,945	178,567			270,945		(92,378)				0001
Purchased Call/SPX/SPXE17BSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	09/11/2025	Expire	1	3,452,000	6512.61	74,908						79						0001
Purchased Call/SPX/SPXE17BSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/10/2026	09/12/2025	Expire	1	2,405,000	6532.04	110,390						117						0001
Purchased Call/SPX/SPXE17CS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	2,311,000	6587.47	110,697						547						0001
Purchased Call/SPX/SPXE17CS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/09/2026	09/15/2025	Expire	1	2,526,893	6513	105,377						522						0001
Purchased Call/SPX/SPXE17CSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/09/2026	09/15/2025	Expire	1	3,653,574	6513	162,875						806						0001
Purchased Call/SPX/SPXE17DS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	09/22/2025	Expire	1	4,227,000	6631.96	173,307						893						0001
Purchased Call/SPX/SPXE17DSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	09/22/2025	Expire	1	2,659,941	6600	91,598						473						0001
Purchased Call/SPX/SPXE17DSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	09/22/2025	Expire	1	2,673,142	6600	106,880						551						0001
Purchased Call/SPX/SPXE17DST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	09/23/2025	Expire	1	3,136,000	6664.36	141,120						730						0001
Purchased Call/SPX/SPXE17DSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	09/23/2025	Expire	1	4,826,000	6664.36	283,769						1,468						0001
Purchased Call/SPX/SPXE17DSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	7,958,352	6632	345,492						1,793						0001
Purchased Call/SPX/SPXE17ES5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	09/24/2025	Expire	1	2,539,121	6664	86,559						108						0001
Purchased Call/SPX/SPXE17ES9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	09/24/2025	Expire	1	3,372,166	6664	188,667						234						0001
Purchased Call/SPX/SPXE17ESI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	09/25/2025	Expire	1	4,665,544	6694	151,521						191						0001
Purchased Call/SPX/SPXE17ESK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	09/25/2025	Expire	1	4,578,525	6694	176,787						223						0001
Purchased Call/SPX/SPXE17ESL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	09/25/2025	Expire	1	9,505,125	6694	389,250						490						0001
Purchased Call/SPX/SPXE17ESM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	09/25/2025	Expire	1	3,915,844	6694	189,259						238						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17ESV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	09/26/2025	Expire	1	3,893,000	6637.97	97,714								125				0001
Purchased Call/SPX/SPXE17ESY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	09/26/2025	Expire	1	2,655,000	6637.97	141,777								181				0001
Purchased Call/SPX/SPXE17FS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2025	09/25/2026	09/29/2025	Expire	1	4,063,000	6604.72	167,396								898				0001
Purchased Call/SPX/SPXE17FS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2026	09/29/2025	Expire	1	2,090,961	6638	68,711								369				0001
Purchased Call/SPX/SPXE17FS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2026	09/29/2025	Expire	1	2,907,431	6638	109,715								589				0001
Purchased Call/SPX/SPXE17FSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	10/03/2025	Expire	1	4,875,887	6688	209,464								289				0001
Purchased Call/SPX/SPXE17FSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	10/03/2025	Expire	1	3,899,372	6688	220,252								304				0001
Purchased Call/SPX/SPXD17USN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	3,469,000	6173.07	188,714								495				0001
Purchased Call/SPX/SPXD17USO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	3,146,000	6173.07	175,547								461				0001
Purchased Call/SPX/SPXD17USP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	2,623,000	6173.07	159,216								418				0001
Purchased Call/SPX/SPXD17USZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	2,431,844	6141	81,861								215				0001
Purchased Call/SPX/SPXD17VSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	4,388,000	6198.01	249,238								(2)				0001
Purchased Call/SPX/SPXD17VSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	06/30/2026	07/03/2025	Expire	1	5,472,766	6205	182,098								(3)				0001
Purchased Call/SPX/SPXD17VSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	07/07/2025	Expire	1	2,219,000	6227.42	80,106								335				0001
Purchased Call/SPX/SPXD17WS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	07/07/2025	Expire	1	2,935,000	6227.42	157,903								661				0001
Purchased Call/SPX/SPXD17WSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	07/09/2025	Expire	1	3,572,000	6229.98	166,098								14				0001
Purchased Call/SPX/SPXD17WSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2026	07/09/2025	Expire	1	2,813,149	6279	100,943								5				0001
Purchased Call/SPX/SPXD17WSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire	1	3,653,000	6225.52	80,001								8				0001
Purchased Call/SPX/SPXD17WSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire	1	3,040,000	6225.52	84,816								8				0001
Purchased Call/SPX/SPXD17XS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	2,485,000	6263.26	54,919								6				0001
Purchased Call/SPX/SPXD17XS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	3,660,000	6263.26	166,896								19				0001
Purchased Call/SPX/SPXD17YS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	3,313,000	6259.75	88,788								271				0001
Purchased Call/SPX/SPXD17YSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	4,951,000	6259.75	182,197								556				0001
Purchased Call/SPX/SPXD17YSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	15,159,000	6259.75	692,766								2,115				0001
Purchased Call/SPX/SPXD17YSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	4,269,000	6259.75	213,877								653				0001
Purchased Call/SPX/SPXD17YSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,337,000	6259.75	126,432								386				0001
Purchased Call/SPX/SPXD17YSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2026	07/15/2025	Expire	1	1,722,397	6263	69,726								212				0001
Purchased Call/SPX/SPXD17YSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	7,090,639	6280	296,419								905				0001
Purchased Call/SPX/SPXD17ZS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2026	07/16/2025	Expire	1	2,400,000	6268.56	108,000								20				0001
Purchased Call/SPX/SPXD17ZS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2026	07/16/2025	Expire	1	4,767,000	6268.56	233,583								44				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17ZS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/10/2026	07/16/2025	Expire	1	1,859,016	6280	95,078								15				0001
Purchased Call/SPX/SPXD17ZS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/10/2026	07/16/2025	Expire	1	5,502,320	6260	236,258								38				0001
Purchased Call/SPX/SPXD17ZSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/10/2026	07/16/2025	Expire	1	2,435,043	6260	130,159								21				0001
Purchased Call/SPX/SPXD17ZSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	3,209,000	6243.76	30,806								6				0001
Purchased Call/SPX/SPXD17ZSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	3,693,000	6243.76	48,378								10				0001
Purchased Call/SPX/SPXD17ZSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	2,848,000	6243.76	171,450								35				0001
Purchased Call/SPX/SPXD17ZSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	07/18/2025	Expire	1	2,743,000	6263.7	44,711								10				0001
Purchased Call/SPX/SPXD17ZSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/15/2026	07/18/2025	Expire	1	2,066,685	6244	70,467								15				0001
Purchased Call/SPX/SPXE170S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/15/2026	07/18/2025	Expire	1	2,765,986	6244	147,541								31				0001
Purchased Call/SPX/SPXE170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	2,513,000	6297.36	93,735								304				0001
Purchased Call/SPX/SPXE170SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	4,427,000	6297.36	215,595								699				0001
Purchased Call/SPX/SPXE171SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/17/2026	07/23/2025	Expire	1	2,304,634	6297	78,459								21				0001
Purchased Call/SPX/SPXE171SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/17/2026	07/23/2025	Expire	1	2,210,233	6297	109,786								30				0001
Purchased Call/SPX/SPXE171SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire	1	4,118,000	6309.62	103,774								32				0001
Purchased Call/SPX/SPXE172SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/22/2026	07/25/2025	Expire	1	2,183,129	6310	75,646								24				0001
Purchased Call/SPX/SPXE172SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/22/2026	07/25/2025	Expire	1	1,684,669	6310	65,041								21				0001
Purchased Call/SPX/SPXE172SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/22/2026	07/25/2025	Expire	1	5,684,968	6310	234,575								75				0001
Purchased Call/SPX/SPXE172SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	07/28/2025	Expire	1	6,884,000	6363.35	324,236								1,120				0001
Purchased Call/SPX/SPXE172SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	07/28/2025	Expire	1	2,045,000	6363.35	98,569								340				0001
Purchased Call/SPX/SPXE173S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	8,407,000	6388.64	405,217								1,410				0001
Purchased Call/SPX/SPXE173S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	6,764,000	6388.64	373,373								1,299				0001
Purchased Call/SPX/SPXE173S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,598,000	6388.64	145,748								507				0001
Purchased Call/SPX/SPXE173SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	07/29/2025	Expire	1	3,899,000	6388.64	187,932								656				0001
Purchased Call/SPX/SPXE173SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2026	07/31/2025	Expire	1	3,343,000	6370.86	126,031								52				0001
Purchased Call/SPX/SPXE173SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	08/01/2025	Expire	1	3,624,000	6362.9	79,366								34				0001
Purchased Call/SPX/SPXE174SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	08/08/2025	Expire	1	2,410,000	6345.06	93,267								50				0001
Purchased Call/SPX/SPXE174SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	08/08/2025	Expire	1	3,556,000	6345.06	197,358								106				0001
Purchased Call/SPX/SPXD17NSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	05/12/2025	Expire	1	3,795,000	5663.94	86,147								96				0001
Purchased Call/SPX/SPXD17NSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	05/13/2025	Expire	1	3,990,000	5659.91	35,112								40				0001
Purchased Call/SPX/SPXD17NSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	05/13/2025	Expire	1	4,091,000	5659.91	86,729								98				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17NSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	05/13/2025	Expire	1	6,720,000	5659.91	151,872								172				0001
Purchased Call/SPX/SPXD17OSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2026	05/22/2025	Expire	1	2,838,000	5940.46	62,436								(40)				0001
Purchased Call/SPX/SPXD17PSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	05/29/2026	06/03/2025	Expire	1	2,987,000	5911.69	74,376								132				0001
Purchased Call/SPX/SPXD17PSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2026	06/04/2025	Expire	1	3,329,000	5935.94	144,146								(64)				0001
Purchased Call/SPX/SPXD17PSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2025	06/05/2026	06/09/2025	Expire	1	3,667,000	5939.3	120,644								237				0001
Purchased Call/SPX/SPXD17PSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	06/10/2025	Expire	1	7,604,000	6000.36	244,088								484				0001
Purchased Call/SPX/SPXD17QS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire	1	4,020,000	6000.36	100,902								204				0001
Purchased Call/SPX/SPXD17QSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2026	06/11/2025	Expire	1	2,648,000	6005.88	58,256								(20)				0001
Purchased Call/SPX/SPXD17QSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2026	06/11/2025	Expire	1	2,781,000	6005.88	132,654								(45)				0001
Purchased Call/SPX/SPXD17QSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2026	06/17/2025	Expire	1	3,061,000	5976.97	92,442								206				0001
Purchased Call/SPX/SPXD17QSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	3,082,000	5980.87	73,043								267				0001
Purchased Call/SPX/SPXD17RS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	5,719,000	5980.87	269,365								984				0001
Purchased Call/SPX/SPXD17RS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	3,929,000	5980.87	218,452								798				0001
Purchased Call/SPX/SPXD17RS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	2,621,000	5980.87	160,929								588				0001
Purchased Call/SPX/SPXD17RSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	4,677,000	5967.84	188,951								454				0001
Purchased Call/SPX/SPXD17SS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	2,429,000	5967.84	40,807								100				0001
Purchased Call/SPX/SPXD17SS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	3,225,000	5967.84	138,675								338				0001
Purchased Call/SPX/SPXD17SSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	3,571,000	5967.84	177,479								130				0001
Purchased Call/SPX/SPXD17SSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	06/25/2025	Expire	1	2,902,000	6025.17	131,170								(17)				0001
Purchased Call/SPX/SPXD17SSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	06/25/2025	Expire	1	1,572,969	5981	64,048								(11)				0001
Purchased Call/SPX/SPXD17SSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	06/25/2025	Expire	1	2,637,785	5968	109,607								(19)				0001
Purchased Call/SPX/SPXD05DSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	2,789,000	6791.69	166,503								1,042				0001
Purchased Call/SPX/SPXD05DST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Expire	1	3,314,000	6875.16	167,026								296				0001
Purchased Call/SPX/SPXD05DSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Expire	1	3,324,000	6875.16	177,834								315				0001
Purchased Call/SPX/SPXD05DSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/27/2025	10/23/2026	10/29/2025	Expire	1	3,558,846	6792	143,733								256				0001
Purchased Call/SPX/SPXD05ES7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/28/2025	10/27/2026	10/30/2025	Expire	1	3,829,464	6875	143,706								257				0001
Purchased Call/SPX/SPXD05ESX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Expire	1	2,706,000	6822.34	168,043								1,080				0001
Purchased Call/SPX/SPXD05FS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	11/03/2025	Expire	1	2,770,017	6891	103,145								664				0001
Purchased Call/SPX/SPXD05FS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	11/03/2025	Expire	1	6,318,671	6891	253,606								1,633				0001
Purchased Call/SPX/SPXD05FS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2026	11/03/2025	Expire	1	6,366,905	6891	297,704								1,917				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05FS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/05/2025	11/03/2026	11/07/2025	Expire	1	2,309,114	6852	111,658								214				0001
Purchased Call/SPX/SPXD05FSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	2,451,000	6720.32	31,618								210				0001
Purchased Call/SPX/SPXD05FSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	7,697,000	6720.32	331,741								2,203				0001
Purchased Call/SPX/SPXD05FSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire	1	2,729,000	6720.32	162,648								1,080				0001
Purchased Call/SPX/SPXD05FSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2026	11/10/2025	Expire	1	4,458,366	6796	145,002								965				0001
Purchased Call/SPX/SPXD05GS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/10/2025	11/06/2026	11/13/2025	Expire	1	5,254,350	6728	235,456								1,037				0001
Purchased Call/SPX/SPXD05GS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	11/13/2025	Expire	1	2,689,000	6846.61	52,167								104				0001
Purchased Call/SPX/SPXD05GS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2025	11/06/2026	11/13/2025	Expire	1	2,220,042	6727	86,793								175				0001
Purchased Call/SPX/SPXD05GSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	11/14/2025	Expire	1	2,734,000	6850.92	166,227								335				0001
Purchased Call/SPX/SPXD05GSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	11/17/2025	Expire	1	3,213,000	6737.49	152,296								1,044				0001
Purchased Call/SPX/SPXD05GSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	11/17/2025	Expire	1	3,233,589	6851	125,245								860				0001
Purchased Call/SPX/SPXD05GSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2026	11/17/2025	Expire	1	3,130,870	6851	141,862								974				0001
Purchased Call/SPX/SPXD05HS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	5,161,000	6734.11	182,183								1,257				0001
Purchased Call/SPX/SPXD05HS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	6,818,000	6734.11	366,127								2,526				0001
Purchased Call/SPX/SPXD05HSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	2,452,000	6734.11	136,822								944				0001
Purchased Call/SPX/SPXD05HSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	11/18/2025	Expire	1	2,051,000	6734.11	110,344								756				0001
Purchased Call/SPX/SPXD05HSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	11/19/2025	Expire	1	3,044,000	6672.41	67,577								141				0001
Purchased Call/SPX/SPXD05HS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	11/19/2025	Expire	1	3,278,000	6672.41	111,780								234				0001
Purchased Call/SPX/SPXD05HSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	11/19/2025	Expire	1	3,101,000	6672.41	133,033								278				0001
Purchased Call/SPX/SPXD05HSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	11/19/2025	Expire	1	6,027,000	6672.41	282,666								591				0001
Purchased Call/SPX/SPXD05HSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	11/20/2025	Expire	1	3,498,000	6617.32	33,581								71				0001
Purchased Call/SPX/SPXD051SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	11/24/2025	Expire	1	2,109,000	6538.76	115,573								817				0001
Purchased Call/SPX/SPXD05JSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	2,197,023	6539	127,868								909				0001
Purchased Call/SPX/SPXD05JST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	12/02/2025	Expire	1	2,121,000	6849.09	83,992								615				0001
Purchased Call/SPX/SPXD05JSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	12/02/2025	Expire	1	2,486,603	6813	98,094								722				0001
Purchased Call/SPX/SPXD05KSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	12/04/2025	Expire	1	11,351,000	6829.37	597,063								1,383				0001
Purchased Call/SPX/SPXD05KSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	12/04/2025	Expire	1	2,486,610	6813	125,378								291				0001
Purchased Call/SPX/SPXD05KSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	12/05/2025	Expire	1	1,966,000	6849.72	104,984								245				0001
Purchased Call/SPX/SPXD05KSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/02/2026	12/05/2025	Expire	1	3,346,391	6829	132,261								309				0001
Purchased Call/SPX/SPXD05LSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	7,823,000	6840.51	413,837								1,003				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05LSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	12/11/2025	Expire	1	2,197,730	6847	87,473								212				0001
Purchased Call/SPX/SPXD05MS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire	1	3,730,000	6886.68	36,554								89				0001
Purchased Call/SPX/SPXD05MSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire	1	3,555,000	6886.68	124,070								302				0001
Purchased Call/SPX/SPXD05MSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire	1	2,562,000	6886.68	113,240								276				0001
Purchased Call/SPX/SPXD05MSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/08/2026	12/16/2025	Expire	1	1,471,660	6845	60,970								476				0001
Purchased Call/SPX/SPXD05NSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire	1	3,764,000	6827.41	77,162								594				0001
Purchased Call/SPX/SPXD05NSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire	1	3,932,000	6827.41	169,862								1,307				0001
Purchased Call/SPX/SPXD05NSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/15/2025	12/11/2026	12/17/2025	Expire	1	2,266,700	6827	74,776								190				0001
Purchased Call/SPX/SPXD05NSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	3,088,000	6774.76	55,584								440				0001
Purchased Call/SPX/SPXD05QS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	2,310,000	6774.76	85,008								673				0001
Purchased Call/SPX/SPXD05QS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	12/22/2025	Expire	1	3,210,201	6801	100,914								803				0001
Purchased Call/SPX/SPXD17PS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	05/30/2025	Expire	1	5,093,000	5888.55	127,325								(66)				0001
Purchased Call/SPX/SPXD17PSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2025	06/05/2026	06/09/2025	Expire	1	3,579,000	5939.3	79,812								157				0001
Purchased Call/SPX/SPXD17QS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	06/10/2025	Expire	1	2,052,000	6000.36	127,019								252				0001
Purchased Call/SPX/SPXD17QSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2026	06/11/2025	Expire	1	3,660,000	6005.88	146,034								(50)				0001
Purchased Call/SPX/SPXD17QSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2026	06/12/2025	Expire	1	3,252,000	6038.81	70,568								(23)				0001
Purchased Call/SPX/SPXD17QSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2026	06/13/2025	Expire	1	3,585,000	6022.24	89,267								(28)				0001
Purchased Call/SPX/SPXD17QSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	6,891,000	5980.87	173,653								634				0001
Purchased Call/SPX/SPXD17RS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	8,173,000	5980.87	357,160								1,305				0001
Purchased Call/SPX/SPXD17RSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	4,661,000	5967.84	94,152								226				0001
Purchased Call/SPX/SPXD17RSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	4,261,000	5967.84	95,020								228				0001
Purchased Call/SPX/SPXD17RSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	2,456,000	5967.84	131,642								316				0001
Purchased Call/SPX/SPXD17RSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	3,158,000	5967.84	194,533								467				0001
Purchased Call/SPX/SPXD17SS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	3,771,000	5967.84	81,831								200				0001
Purchased Call/SPX/SPXD17SS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	2,581,000	5967.84	65,041								159				0001
Purchased Call/SPX/SPXD17TSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2026	06/27/2025	Expire	1	2,424,688	6092	103,878								(11)				0001
Purchased Call/SPX/SPXD17TSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	4,483,000	6141.02	58,727								153				0001
Purchased Call/SPX/SPXD17TSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	3,842,000	6141.02	116,413								303				0001
Purchased Call/SPX/SPXD17US3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,440,000	6141.02	124,684								325				0001
Purchased Call/SPX/SPXD17USH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	07/01/2025	Expire	1	2,869,000	6173.07	161,812								429				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17V5																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	07/02/2025	Expire	1	2,456,000	6204.95	41,998								(1)				0001
Purchased Call/SPX/SPXD17VSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	2,584,000	6198.01	61,241												0001
Purchased Call/SPX/SPXD17VSK																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	4,388,000	6198.01	110,139								(1)				0001
Purchased Call/SPX/SPXD17VSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	3,548,000	6198.01	132,695								(1)				0001
Purchased Call/SPX/SPXD17VSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	7,040,000	6198.01	324,544								(2)				0001
Purchased Call/SPX/SPXD17W1																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	07/07/2025	Expire	1	4,732,000	6227.42	216,252								905				0001
Purchased Call/SPX/SPXB05QSX																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2024	08/20/2025	08/22/2025	Exercise	1	1,623,165	5597	87,711	165,589	109,151				165,589		(56,438)				0001
Purchased Call/SPX/SPXB05RB9																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/26/2024	08/22/2025	08/26/2025	Exercise	1	3,166,651	5635	173,057	329,332	217,014				329,332		(112,318)				0001
Purchased Call/SPX/SPXB05RBE																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	09/02/2025	Exercise	1	8,700,000	5592.18	412,380	717,750	446,238				717,750		(271,512)				0001
Purchased Call/SPX/SPXB05RBF																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	09/02/2025	Exercise	1	6,983,000	5592.18	338,676	593,555	370,570				593,555		(222,985)				0001
Purchased Call/SPX/SPXB05RBG																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	09/02/2025	Exercise	1	3,757,000	5592.18	190,104	338,130	212,965				338,130		(125,165)				0001
Purchased Call/SPX/SPXB05RBV																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Exercise	1	5,002,000	5648.4	225,090	387,655	237,177				387,655		(150,478)				0001
Purchased Call/SPX/SPXB05RBW																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Exercise	1	8,897,000	5648.4	420,828	734,003	452,669				734,003		(281,334)				0001
Purchased Call/SPX/SPXB05SS0																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Exercise	1	3,710,000	5648.4	215,180	408,100	264,247				408,100		(143,853)				0001
Purchased Call/SPX/SPXB05SSY																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	09/11/2025	Exercise	1	3,096,614	5471	176,467	320,921	198,563				320,921		(122,357)				0001
Purchased Call/SPX/SPXB05T96																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	09/15/2025	Exercise	1	4,137,000	5554.13	248,220	477,824	304,822				477,824		(173,002)				0001
Purchased Call/SPX/SPXB05T88																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/11/2024	09/10/2025	09/12/2025	Exercise	1	2,185,149	5490	103,476	175,518	103,485				175,518		(72,033)				0001
Purchased Call/SPX/SPXB05T9A																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	09/18/2025	Exercise	1	4,859,000	5633.09	63,653	97,180	51,939				97,180		(45,241)				0001
Purchased Call/SPX/SPXB05T9E																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	09/18/2025	Exercise	1	6,500,000	5633.09	163,150	260,000	144,042				260,000		(115,958)				0001
Purchased Call/SPX/SPXB05T9F																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	09/18/2025	Exercise	1	2,537,000	5633.09	67,992	109,091	60,766				109,091		(48,325)				0001
Purchased Call/SPX/SPXB05TSR																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	09/22/2025	Exercise	1	2,863,000	5618.26	173,212	336,403	212,339				336,403		(124,063)				0001
Purchased Call/SPX/SPXB05TSS																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/18/2024	09/17/2025	09/19/2025	Exercise	1	4,608,799	5634	234,692	424,544	256,629				424,544		(167,915)				0001
Purchased Call/SPX/SPXB05TSU																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	09/23/2025	Exercise	1	2,204,000	5713.64	102,927	180,728	106,313				180,728		(74,415)				0001
Purchased Call/SPX/SPXB05TSW																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	09/23/2025	Exercise	1	1,962,000	5713.64	98,296	176,580	105,513				176,580		(71,067)				0001
Purchased Call/SPX/SPXB05US0																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/24/2024	09/19/2025	09/23/2025	Exercise	1	1,437,043	5703	69,071	119,196	68,840				119,196		(50,356)				0001
Purchased Call/SPX/SPXB05USP																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	09/25/2025	Exercise	1	6,021,654	5719	219,414	361,179	200,558				361,179		(160,620)				0001
Purchased Call/SPX/SPXB05VS0																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	09/29/2025	Exercise	1	3,128,000	5722.26	157,338	281,520	165,792				281,520		(115,728)				0001
Purchased Call/SPX/SPXB05VSF																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/02/2024	09/30/2025	10/02/2025	Exercise	1	1,538,582	5762	58,048	99,323	55,586				99,323		(43,737)				0001
Purchased Call/SPX/SPXB05VSL																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	10/07/2025	Exercise	1	2,134,000	5699.94	95,176	160,050	87,547				160,050		(72,503)				0001
Purchased Call/SPX/SPXB05VSO																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	10/07/2025	Exercise	1	3,158,000	5699.94	192,322	360,012	213,506				360,012		(146,506)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05V8V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Exercise	1	10,826,000	5751.07	523,978		893,145	492,884			893,145		(400,261)				0001
Purchased Call/SPX/SPXE175S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2026	08/11/2025	Expire	1	1,687,786	6345	83,532								324				0001
Purchased Call/SPX/SPXE175SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2026	08/15/2025	Expire	1	2,780,000	6466.58	154,846								99				0001
Purchased Call/SPX/SPXE175SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2026	08/15/2025	Expire	1	3,781,000	6466.58	218,920								140				0001
Purchased Call/SPX/SPXE1766A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2026	08/20/2025	Expire	1	2,810,000	6449.15	132,351								95				0001
Purchased Call/SPX/SPXE1768A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	08/22/2025	Expire	1	4,563,000	6395.78	252,790								189				0001
Purchased Call/SPX/SPXE1768K	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	08/25/2025	Expire	1	2,350,000	6370.17	89,300								384				0001
Purchased Call/SPX/SPXE1768S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2026	08/25/2025	Expire	1	7,854,018	6396	330,921								1,424				0001
Purchased Call/SPX/SPXE177S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	08/26/2025	Expire	1	2,020,000	6466.91	18,382								80				0001
Purchased Call/SPX/SPXE177S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	08/26/2025	Expire	1	2,959,000	6466.91	53,854								233				0001
Purchased Call/SPX/SPXE177SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	08/26/2025	Expire	1	2,281,000	6466.91	131,614								570				0001
Purchased Call/SPX/SPXE177SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2026	08/27/2025	Expire	1	4,779,000	6439.32	279,094								230				0001
Purchased Call/SPX/SPXE177SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	08/27/2025	Expire	1	2,134,007	6370	120,342								97				0001
Purchased Call/SPX/SPXE177SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	08/27/2025	Expire	1	5,923,690	6467	234,578								190				0001
Purchased Call/SPX/SPXE177SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	08/27/2025	Expire	1	2,379,823	6467	122,334								99				0001
Purchased Call/SPX/SPXE178S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2026	08/28/2025	Expire	1	5,381,000	6465.94	137,216								115				0001
Purchased Call/SPX/SPXE178S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2026	08/28/2025	Expire	1	5,848,000	6465.94	318,716								267				0001
Purchased Call/SPX/SPXE178SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2026	08/28/2025	Expire	1	6,181,747	6439	251,347								210				0001
Purchased Call/SPX/SPXE178SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	09/02/2025	Expire	1	2,979,000	6501.86	164,143								1,043				0001
Purchased Call/SPX/SPXE179SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	9,941,000	6460.26	457,286								2,925				0001
Purchased Call/SPX/SPXE179SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2026	09/03/2025	Expire	1	4,038,000	6460.26	238,242								1,521				0001
Purchased Call/SPX/SPXE179SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	09/03/2025	Expire	1	6,769,000	6460.26	163,133								1,040				0001
Purchased Call/SPX/SPXE179SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	09/03/2025	Expire	1	3,092,000	6460.26	135,120								862				0001
Purchased Call/SPX/SPXE179SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	09/03/2025	Expire	1	2,429,000	6460.26	109,062								696				0001
Purchased Call/SPX/SPXE179SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2026	09/03/2025	Expire	1	1,834,236	6481	73,252								469				0001
Purchased Call/SPX/SPXE179SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	10,129,898	6502	391,650								2,506				0001
Purchased Call/SPX/SPXD17SSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	06/25/2025	Expire	1	3,920,871	5968	173,349								(30)				0001
Purchased Call/SPX/SPXD17TS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2026	06/26/2025	Expire	1	3,433,000	6092.18	107,796								(12)				0001
Purchased Call/SPX/SPXD17TSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	1,749,000	6092.16	51,071								(5)				0001
Purchased Call/SPX/SPXD17TSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	2,432,000	6092.16	88,282								(9)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17US1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	5,186,000	6141.02	239,075								622				0001
Purchased Call/SPX/SPXD17US4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,816,000	6141.02	153,754								400				0001
Purchased Call/SPX/SPXD17USC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	06/30/2025	Expire	1	5,464,670	6092	225,918								586				0001
Purchased Call/SPX/SPXD17USD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	06/30/2025	Expire	1	7,426,343	6092	326,594								847				0001
Purchased Call/SPX/SPXD17USQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	07/01/2025	Expire	1	3,262,000	6173.07	75,352								200				0001
Purchased Call/SPX/SPXD17USU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	07/01/2025	Expire	1	3,935,000	6173.07	174,321								462				0001
Purchased Call/SPX/SPXD17VS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	4,268,009	6141	171,533								450				0001
Purchased Call/SPX/SPXD17VS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	07/02/2025	Expire	1	2,347,000	6204.95	104,911								(2)				0001
Purchased Call/SPX/SPXD17VSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	07/02/2025	Expire	1	3,102,000	6204.95	145,794								(3)				0001
Purchased Call/SPX/SPXD17VSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	2,236,000	6198.01	36,223												0001
Purchased Call/SPX/SPXD17VST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	06/30/2026	07/03/2025	Expire	1	2,723,973	6205	108,108								(2)				0001
Purchased Call/SPX/SPXD17WS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	07/07/2025	Expire	1	7,255,000	6227.42	314,867								1,318				0001
Purchased Call/SPX/SPXD17WSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/01/2026	07/07/2025	Expire	1	3,260,153	6198	172,796								722				0001
Purchased Call/SPX/SPXD17WSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	07/09/2025	Expire	1	2,698,000	6229.98	132,472								11				0001
Purchased Call/SPX/SPXD17WSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2026	07/09/2025	Expire	1	2,036,366	6227	101,511								5				0001
Purchased Call/SPX/SPXD17WSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2026	07/09/2025	Expire	1	3,120,837	6279	155,477								7				0001
Purchased Call/SPX/SPXD17WST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/07/2026	07/10/2025	Expire	1	2,872,021	6230	107,312								10				0001
Purchased Call/SPX/SPXD17WSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/07/2026	07/10/2025	Expire	1	1,669,635	6230	89,866								8				0001
Purchased Call/SPX/SPXD17XS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	3,166,000	6263.26	96,880								11				0001
Purchased Call/SPX/SPXD17XSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/07/2026	07/11/2025	Expire	1	1,763,084	6230	93,432								9				0001
Purchased Call/SPX/SPXD17XSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	07/14/2025	Expire	1	3,290,000	6280.46	72,709								220				0001
Purchased Call/SPX/SPXD17XSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2026	07/14/2025	Expire	1	2,041,823	6263	82,370								249				0001
Purchased Call/SPX/SPXD17YS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2026	07/14/2025	Expire	1	5,636,934	6263	241,173								729				0001
Purchased Call/SPX/SPXD17YS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,995,000	6259.75	60,200								184				0001
Purchased Call/SPX/SPXD17YSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	3,221,000	6259.75	177,155								541				0001
Purchased Call/SPX/SPXD17YSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	07/15/2025	Expire	1	3,085,000	6259.75	82,678								254				0001
Purchased Call/SPX/SPXD17YST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	07/15/2025	Expire	1	3,720,000	6259.75	178,188								547				0001
Purchased Call/SPX/SPXD17ZSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/10/2026	07/16/2025	Expire	1	1,821,587	6260	90,088								15				0001
Purchased Call/SPX/SPXD17ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/15/2026	07/18/2025	Expire	1	3,065,686	6244	120,771								26				0001
Purchased Call/SPX/SPXE170S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	2,894,000	6297.36	64,247								208				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE170S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	4,834,000	6297.36	158,555								514				0001
Purchased Call/SPX/SPXE170SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	2,058,000	6297.36	125,126								405				0001
Purchased Call/SPX/SPXE170SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2026	07/21/2025	Expire	1	2,680,864	6264	98,975								320				0001
Purchased Call/SPX/SPXE170SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2026	07/21/2025	Expire	1	2,079,548	6264	114,912								372				0001
Purchased Call/SPX/SPXE170SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	11,318,000	6296.79	496,860								1,623				0001
Purchased Call/SPX/SPXE171S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	07/22/2025	Expire	1	2,673,000	6296.79	151,559								497				0001
Purchased Call/SPX/SPXE171S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	4,200,339	6297	179,056								585				0001
Purchased Call/SPX/SPXE171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2026	07/23/2025	Expire	1	8,085,000	6305.6	377,570								111				0001
Purchased Call/SPX/SPXE171SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2026	07/23/2025	Expire	1	4,515,000	6305.6	217,623								64				0001
Purchased Call/SPX/SPXE171SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2026	07/23/2025	Expire	1	5,132,000	6305.6	258,140								76				0001
Purchased Call/SPX/SPXE171SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/17/2026	07/23/2025	Expire	1	4,149,724	6297	224,607								61				0001
Purchased Call/SPX/SPXE172S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire	1	2,206,000	6358.91	82,725								27				0001
Purchased Call/SPX/SPXE172S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire	1	3,412,000	6358.91	164,117								53				0001
Purchased Call/SPX/SPXE172S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire	1	3,869,000	6358.91	225,950								73				0001
Purchased Call/SPX/SPXE172SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/22/2026	07/25/2025	Expire	1	1,690,978	6310	84,291								27				0001
Purchased Call/SPX/SPXE172SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	07/28/2025	Expire	1	5,143,000	6363.35	230,406								796				0001
Purchased Call/SPX/SPXD171ISR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire	1	12,095,000	6225.52	553,951								54				0001
Purchased Call/SPX/SPXD171ISV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/07/2026	07/10/2025	Expire	1	2,878,251	6230	150,663								14				0001
Purchased Call/SPX/SPXD17XS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	5,700,000	6263.26	142,500								16				0001
Purchased Call/SPX/SPXD17XS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	2,181,000	6263.26	104,688								12				0001
Purchased Call/SPX/SPXD17XSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	2,472,000	6263.26	148,073								17				0001
Purchased Call/SPX/SPXD17XSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/08/2026	07/11/2025	Expire	1	1,699,567	6226	64,433								7				0001
Purchased Call/SPX/SPXD17XSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	07/14/2025	Expire	1	2,894,000	6280.46	90,872								275				0001
Purchased Call/SPX/SPXD17XSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	07/14/2025	Expire	1	2,400,000	6280.46	87,360								265				0001
Purchased Call/SPX/SPXD17XSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2026	07/14/2025	Expire	1	3,325,791	6263	112,328								339				0001
Purchased Call/SPX/SPXD17YSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	4,382,000	6259.75	195,437								597				0001
Purchased Call/SPX/SPXD17YSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	3,514,000	6259.75	196,784								601				0001
Purchased Call/SPX/SPXD17YSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	07/15/2025	Expire	1	3,371,000	6259.75	172,258								529				0001
Purchased Call/SPX/SPXD172S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,317,490	6280	110,519								337				0001
Purchased Call/SPX/SPXE170SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	2,714,000	6297.36	151,170								490				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE1705V	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	5,285,000	6296.79	299,660								979				0001
Purchased Call/SPX/SPXE1719S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,488,737	6297	173,895								568				0001
Purchased Call/SPX/SPXE1719R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/21/2026	07/24/2025	Expire	1	4,445,448	6306	150,835								46				0001
Purchased Call/SPX/SPXE1726O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire	1	3,920,000	6358.91	98,784								32				0001
Purchased Call/SPX/SPXE1726S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire	1	4,496,000	6358.91	196,026								64				0001
Purchased Call/SPX/SPXE1726V	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire	1	4,286,000	6358.91	196,727								64				0001
Purchased Call/SPX/SPXE1728N	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2026	07/28/2025	Expire	1	2,111,158	6359	78,226								270				0001
Purchased Call/SPX/SPXE1728Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	3,715,000	6388.64	139,684								486				0001
Purchased Call/SPX/SPXE1730O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	3,042,000	6388.64	125,635								437				0001
Purchased Call/SPX/SPXE1730S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	6,535,000	6388.64	292,768								1,019				0001
Purchased Call/SPX/SPXE1730S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	6,433,000	6388.64	295,918								1,030				0001
Purchased Call/SPX/SPXD050SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	12/22/2025	Expire	1	3,923,930	6801	165,939								1,320				0001
Purchased Call/SPX/SPXD050SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	2,849,886	6721	37,757								300				0001
Purchased Call/SPX/SPXD05PSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	12/24/2025	Expire	1	3,841,000	6878.49	211,255								477				0001
Purchased Call/SPX/SPXD05PSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/24/2025	12/24/2026	12/29/2025	Expire	1	3,805,000	6932.05	203,568								2,208				0001
Purchased Call/SPX/SPXD050S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	2,825,000	6929.94	49,720								408				0001
Purchased Call/SPX/SPXD050SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	12/30/2025	Expire	1	3,279,000	6929.94	116,732								947				0001
Purchased Call/SPX/SPXD050SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	3,150,000	6905.74	50,400								137				0001
Purchased Call/SPX/SPXD050SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	7,738,000	6905.74	348,210								949				0001
Purchased Call/SPX/SPXD050SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	2,524,000	6905.74	140,587								383				0001
Purchased Call/SPX/SPXD05RSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	12/31/2025	Expire	1	3,589,709	6930	143,134								395				0001
Purchased Call/SPX/SPXD1705S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	08/19/2025	Exercise	1	2,820,000	5554.25	91,368	149,460	92,101				149,460		(57,359)				0001
Purchased Call/SPX/SPXD1705A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2025	08/20/2025	Exercise	1	3,221,000	5554.25	92,121	148,166	90,051				148,166		(58,115)				0001
Purchased Call/SPX/SPXD1725B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	09/22/2025	Exercise	1	4,864,000	5618.26	234,931	413,440	245,170				413,440		(168,270)				0001
Purchased Call/SPX/SPXD1725G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	09/23/2025	Exercise	1	4,891,000	5713.64	64,561	97,820	51,143				97,820		(46,677)				0001
Purchased Call/SPX/SPXD1725H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	09/23/2025	Exercise	1	3,116,000	5713.64	78,523	124,640	67,868				124,640		(56,772)				0001
Purchased Call/SPX/SPXD1725J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	09/23/2025	Exercise	1	2,615,000	5713.64	99,109	166,053	94,398				166,053		(71,655)				0001
Purchased Call/SPX/SPXD173SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,385,000	5738.17	144,293	280,238	172,820				280,238		(107,418)				0001
Purchased Call/SPX/SPXD173SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2025	10/01/2025	Exercise	1	3,980,000	5738.17	234,422	447,750	272,741				447,750		(175,009)				0001
Purchased Call/SPX/SPXD1749S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2024	10/10/2025	10/15/2025	Exercise	1	2,686,544	5815	147,369	250,867	135,106				250,867		(115,760)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD174SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	10/21/2025	Exercise	1	6,668,000	5864.67	170,701		266,720	129,685			266,720		(137,035)				0001
Purchased Call/SPX/SPXD174SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	10/21/2025	Exercise	1	4,733,000	5864.67	209,672		354,975	186,655			354,975		(168,320)				0001
Purchased Call/SPX/SPXD175S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	10/24/2025	Exercise	1	7,888,000	5851.2	202,722		315,520	151,332			315,520		(164,188)				0001
Purchased Call/SPX/SPXD175SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2025	10/27/2025	Exercise	1	1,982,718	5797	91,321		151,162	76,330			151,162		(74,832)				0001
Purchased Call/SPX/SPXD175SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	3,269,000	5813.67	84,340		130,760	60,593			130,760		(70,167)				0001
Purchased Call/SPX/SPXD175SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	1,620,000	5813.67	51,192		81,000	38,411			81,000		(42,589)				0001
Purchased Call/SPX/SPXE17FSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	10/06/2025	Expire	1	3,251,000	6715.35	116,061								647				0001
Purchased Call/SPX/SPXE17FSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	10/06/2025	Expire	1	7,615,000	6715.35	452,331								2,523				0001
Purchased Call/SPX/SPXE17FSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2026	10/06/2025	Expire	1	4,892,465	6711	271,611								1,517				0001
Purchased Call/SPX/SPXE17GSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2026	10/07/2025	Expire	1	3,797,000	6715.79	96,444								539				0001
Purchased Call/SPX/SPXE17GSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2026	10/09/2025	Expire	1	2,570,000	6714.59	60,395								89				0001
Purchased Call/SPX/SPXE17HS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	9,438,000	6735.11	407,722								3,243				0001
Purchased Call/SPX/SPXE17HS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/09/2026	10/15/2025	Expire	1	3,914,000	6552.51	236,406								1,892				0001
Purchased Call/SPX/SPXE17HSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2026	10/16/2025	Expire	1	4,496,000	6644.31	190,181								300				0001
Purchased Call/SPX/SPXE17HSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/09/2026	10/16/2025	Expire	1	1,998,516	6553	108,016								171				0001
Purchased Call/SPX/SPXE17HSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	10/16/2025	Expire	1	2,595,341	6655	97,379								154				0001
Purchased Call/SPX/SPXE171S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	10/20/2025	Expire	1	13,702,357	6671	559,345								3,364				0001
Purchased Call/SPX/SPXE171SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	10/20/2025	Expire	1	3,622,386	6671	175,737								1,057				0001
Purchased Call/SPX/SPXE171SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	10/21/2025	Expire	1	7,381,000	6664.01	265,716								1,606				0001
Purchased Call/SPX/SPXE171SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	10/21/2025	Expire	1	5,102,000	6664.01	267,855								1,619				0001
Purchased Call/SPX/SPXE171SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	10/28/2025	Expire	1	2,045,000	6791.69	88,140								548				0001
Purchased Call/SPX/SPXE171ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	2,871,000	6890.89	68,043								122				0001
Purchased Call/SPX/SPXE17JS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	10/30/2026	11/04/2025	Expire	1	5,287,000	6840.2	240,030								1,553				0001
Purchased Call/SPX/SPXE17JSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	10/30/2026	11/04/2025	Expire	1	4,006,000	6840.2	203,505								1,317				0001
Purchased Call/SPX/SPXE17JSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2026	11/04/2025	Expire	1	4,849,000	6840.2	297,729								1,915				0001
Purchased Call/SPX/SPXE17JSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	4,611,000	6851.97	197,812								372				0001
Purchased Call/SPX/SPXE17JST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	2,544,000	6851.97	138,902								261				0001
Purchased Call/SPX/SPXE17KS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	11/06/2025	Expire	1	5,631,000	6771.55	139,649								265				0001
Purchased Call/SPX/SPXE17KS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	11/06/2025	Expire	1	3,959,000	6771.55	138,961								263				0001
Purchased Call/SPX/SPXE17KS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	11/06/2025	Expire	1	2,469,000	6771.55	97,526								185				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17KS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	11/06/2025	Expire	1	4,651,000	6771.55	200,458								380				0001
Purchased Call/SPX/SPXE17AS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	08/28/2026	09/04/2025	Expire	1	1,615,065	6460	77,350								72				0001
Purchased Call/SPX/SPXE17AS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	09/05/2025	Expire	1	6,296,000	6448.26	278,913								267				0001
Purchased Call/SPX/SPXE17AS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	09/05/2025	Expire	1	2,489,000	6448.26	118,725								114				0001
Purchased Call/SPX/SPXE17AS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	09/08/2025	Expire	1	4,387,000	6502.08	98,269								465				0001
Purchased Call/SPX/SPXE17ASK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	09/08/2025	Expire	1	3,248,000	6502.08	123,099								582				0001
Purchased Call/SPX/SPXE17ASP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	09/08/2025	Expire	1	1,879,000	6502.08	96,581								457				0001
Purchased Call/SPX/SPXE17AST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/02/2026	09/08/2025	Expire	1	5,510,949	6416	247,169								1,170				0001
Purchased Call/SPX/SPXE17BSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/04/2026	09/10/2025	Expire	1	6,241,405	6488	265,223								272				0001
Purchased Call/SPX/SPXE17BSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/04/2026	09/10/2025	Expire	1	6,558,401	6487	361,746								371				0001
Purchased Call/SPX/SPXE17BSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2026	09/11/2025	Expire	1	8,715,000	6512.61	401,762								421				0001
Purchased Call/SPX/SPXE17BST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2026	09/12/2025	Expire	1	2,003,000	6532.04	73,510								78				0001
Purchased Call/SPX/SPXE17BSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	3,346,000	6587.47	44,167								218				0001
Purchased Call/SPX/SPXE17BSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	2,482,000	6587.47	64,780								320				0001
Purchased Call/SPX/SPXE17CSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/09/2026	09/15/2025	Expire	1	2,487,817	6513	145,221								719				0001
Purchased Call/SPX/SPXE17CSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2026	09/15/2025	Expire	1	5,310,549	6532	234,388								1,159				0001
Purchased Call/SPX/SPXE17CSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2026	09/17/2025	Expire	1	2,226,000	6615.28	80,581								92				0001
Purchased Call/SPX/SPXE17CSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2026	09/18/2025	Expire	1	4,347,000	6606.76	163,882								189				0001
Purchased Call/SPX/SPXE17DS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/18/2026	09/22/2025	Expire	1	2,083,000	6631.96	77,904								401				0001
Purchased Call/SPX/SPXE17DS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/18/2026	09/22/2025	Expire	1	9,588,000	6631.96	437,213								2,253				0001
Purchased Call/SPX/SPXE17DSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	7,292,000	6664.36	299,701								1,555				0001
Purchased Call/SPX/SPXE17DSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2026	09/23/2025	Expire	1	2,378,000	6664.36	46,609								241				0001
Purchased Call/SPX/SPXE17ES1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire	1	3,131,000	6693.75	114,282								142				0001
Purchased Call/SPX/SPXE17ES2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire	1	5,876,000	6693.75	254,431								304				0001
Purchased Call/SPX/SPXE17ES3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire	1	9,237,000	6693.75	431,368								529				0001
Purchased Call/SPX/SPXE17ES7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/18/2026	09/24/2025	Expire	1	5,304,831	6664	228,858								284				0001
Purchased Call/SPX/SPXB05IIS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	10/08/2025	Exercise	1	4,175,000	5751.07	202,070		344,438	189,684			344,438		(154,753)				0001
Purchased Call/SPX/SPXB05IISD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	10/09/2025	Exercise	1	3,964,374	5696	215,885		360,528	194,141			360,528		(166,387)				0001
Purchased Call/SPX/SPXB05IISF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/09/2024	10/07/2025	10/09/2025	Exercise	1	1,247,411	5696	64,171		102,710	53,115			102,710		(49,595)				0001
Purchased Call/SPX/SPXB05IISO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	5,310,000	5815.03	87,615		132,750	63,927			132,750		(68,823)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05II9R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	5,876,000	5815.03	150,426		235,040	116,878			235,040		(118,162)				0001
Purchased Call/SPX/SPXB05II8T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	5,044,000	5815.03	201,256		332,904	174,815			332,904		(158,089)				0001
Purchased Call/SPX/SPXB05II9H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise	1	2,329,000	5815.03	135,082		250,368	144,259			250,368		(106,109)				0001
Purchased Call/SPX/SPXB05XS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	10/15/2025	Exercise	1	2,786,000	5815.03	158,245		289,744	165,159			289,744		(124,585)				0001
Purchased Call/SPX/SPXB05XS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/08/2025	10/10/2025	Exercise	1	2,304,819	5748	131,315		222,155	119,162			222,155		(102,993)				0001
Purchased Call/SPX/SPXB05XS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	10/14/2025	Exercise	1	1,494,346	5792	55,413		88,752	45,257			88,752		(43,495)				0001
Purchased Call/SPX/SPXB05XSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	10/16/2025	Exercise	1	2,537,315	5860	98,811		171,033	92,967			171,033		(78,066)				0001
Purchased Call/SPX/SPXB05XSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	10/20/2025	Exercise	1	8,861,000	5842.47	423,556		731,033	394,988			731,033		(336,044)				0001
Purchased Call/SPX/SPXB05XSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/16/2024	10/15/2025	10/17/2025	Exercise	1	3,390,297	5815	183,033		316,569	171,457			316,569		(145,112)				0001
Purchased Call/SPX/SPXB05XSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	2,575,000	5864.67	69,783		109,438	53,418			109,438		(56,020)				0001
Purchased Call/SPX/SPXB05YS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	2,327,000	5864.67	138,224		261,788	150,825			261,788		(110,963)				0001
Purchased Call/SPX/SPXB05YS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	10/22/2025	Exercise	1	2,145,000	5864.67	62,420		98,670	48,459			98,670		(50,211)				0001
Purchased Call/SPX/SPXB05YSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	2,190,551	5841	89,820		145,873	73,768			145,873		(72,106)				0001
Purchased Call/SPX/SPXB05YSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	10/27/2025	Exercise	1	3,261,000	5797.42	54,133		81,525	37,533			81,525		(43,992)				0001
Purchased Call/SPX/SPXB05YST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	10/27/2025	Exercise	1	5,654,000	5797.42	145,873		226,160	107,613			226,160		(118,547)				0001
Purchased Call/SPX/SPXB05YSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	10/27/2025	Exercise	1	3,935,000	5797.42	243,183		458,428	260,799			458,428		(197,628)				0001
Purchased Call/SPX/SPXB05Z51	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	10/28/2025	Exercise	1	3,733,000	5809.86	229,206		429,295	241,359			429,295		(187,936)				0001
Purchased Call/SPX/SPXB05Z9N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2024	10/29/2025	10/31/2025	Exercise	1	2,525,103	5832	91,541		148,519	72,404			148,519		(76,115)				0001
Purchased Call/SPX/SPXB05Z9O	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2024	10/29/2025	10/31/2025	Exercise	1	2,764,071	5831	153,173		276,816	149,454			276,816		(127,362)				0001
Purchased Call/SPX/SPXB05Z9R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	11/04/2025	Exercise	1	2,976,000	5705.45	183,619		339,264	185,146			339,264		(154,118)				0001
Purchased Call/SPX/SPXE210S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/14/2025	08/14/2026	08/18/2025	Expire	1	2,811,000	6468.54	157,135								643				0001
Purchased Call/SPX/SPXE17ES8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/18/2026	09/24/2025	Expire	1	1,746,062	6664	89,232								111				0001
Purchased Call/SPX/SPXE17ESH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2026	09/25/2025	Expire	1	1,825,000	6656.92	102,018								129				0001
Purchased Call/SPX/SPXE17ESII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	09/26/2025	Expire	1	2,195,000	6637.97	78,581								100				0001
Purchased Call/SPX/SPXE17FSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	09/29/2026	10/03/2025	Expire	1	1,545,401	6661	84,898								117				0001
Purchased Call/SPX/SPXE17FSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	10/03/2025	Expire	1	3,892,684	6688	131,532								182				0001
Purchased Call/SPX/SPXE17FSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	10/03/2025	Expire	1	3,377,672	6688	173,786								240				0001
Purchased Call/SPX/SPXE17FSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	10/06/2025	Expire	1	7,460,000	6715.35	321,526								1,794				0001
Purchased Call/SPX/SPXE17FSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	10/06/2025	Expire	1	4,177,000	6715.35	237,254								1,323				0001
Purchased Call/SPX/SPXE17FST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2026	10/06/2025	Expire	1	4,939,443	6711	181,292								1,013				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17GS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	10,187,000	6715.79	442,116								2,483				0001
Purchased Call/SPX/SPXE17GSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2026	10/09/2025	Expire	1	5,614,000	6714.59	139,789								206				0001
Purchased Call/SPX/SPXE17GSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2026	10/09/2025	Expire	1	2,789,000	6714.59	113,791								167				0001
Purchased Call/SPX/SPXE17HSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	10/20/2025	Expire	1	3,178,000	6629.07	65,149								391				0001
Purchased Call/SPX/SPXE171S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	10/20/2025	Expire	1	2,744,000	6629.07	155,859								936				0001
Purchased Call/SPX/SPXE171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	10/20/2025	Expire	1	2,385,000	6629.07	140,000								840				0001
Purchased Call/SPX/SPXE171S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	10/20/2025	Expire	1	11,787,763	6671	452,882								2,723				0001
Purchased Call/SPX/SPXE171SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	10/28/2025	Expire	1	4,864,000	6791.69	112,845								702				0001
Purchased Call/SPX/SPXE17JSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	10/30/2026	11/04/2025	Expire	1	5,218,000	6840.2	290,643								1,881				0001
Purchased Call/SPX/SPXE17JSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2026	11/04/2025	Expire	1	3,885,000	6840.2	209,013								1,345				0001
Purchased Call/SPX/SPXE17JSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	2,144,000	6851.97	75,254								141				0001
Purchased Call/SPX/SPXE17JSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	11/05/2025	Expire	1	3,543,224	6840	137,664								260				0001
Purchased Call/SPX/SPXE17KS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	11/06/2025	Expire	1	4,511,000	6771.55	58,192								110				0001
Purchased Call/SPX/SPXE17KSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	11/06/2025	Expire	1	3,378,021	6852	124,867								237				0001
Purchased Call/SPX/SPXE17KSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	11/06/2025	Expire	1	7,146,605	6852	284,437								540				0001
Purchased Call/SPX/SPXE17LS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	7,332,000	6728.8	160,571								1,457				0001
Purchased Call/SPX/SPXE172SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	07/28/2025	Expire	1	2,129,000	6363.35	65,786								227				0001
Purchased Call/SPX/SPXE173S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	5,785,000	6388.64	252,805								880				0001
Purchased Call/SPX/SPXE173SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	6,215,000	6388.64	354,255								1,233				0001
Purchased Call/SPX/SPXE173SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,168,000	6388.64	129,863								452				0001
Purchased Call/SPX/SPXE173SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	07/29/2025	Expire	1	3,190,000	6388.64	150,249								524				0001
Purchased Call/SPX/SPXE173SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	3,697,106	6363	151,780								528				0001
Purchased Call/SPX/SPXE173SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2026	07/31/2025	Expire	1	4,608,000	6370.86	255,283								106				0001
Purchased Call/SPX/SPXE174S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	08/01/2025	Expire	1	4,476,000	6362.9	260,056								112				0001
Purchased Call/SPX/SPXE174SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	08/08/2025	Expire	1	3,730,000	6345.06	217,086								116				0001
Purchased Call/SPX/SPXE174SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	2,795,000	6340	45,559								177				0001
Purchased Call/SPX/SPXE174SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	9,297,000	6340	438,818								1,702				0001
Purchased Call/SPX/SPXE174SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2026	08/11/2025	Expire	1	1,700,476	6345	67,078								260				0001
Purchased Call/SPX/SPXE175S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	08/12/2025	Expire	1	4,265,000	6389.45	234,575								917				0001
Purchased Call/SPX/SPXE175S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2026	08/13/2025	Expire	1	4,927,000	6373.45	124,160								76				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE1759D	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	08/14/2025	Expire	1	4,157,000	6445.76	170,853								107				0001
Purchased Call/SPX/SPXE1759E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	08/14/2025	Expire	1	5,740,000	6445.76	249,116								156				0001
Purchased Call/SPX/SPXE1759I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2026	08/15/2025	Expire	1	2,499,000	6466.58	32,737								21				0001
Purchased Call/SPX/SPXE1759K	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2026	08/15/2025	Expire	1	3,626,000	6466.58	165,708								106				0001
Purchased Call/SPX/SPXE1759L	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2026	08/15/2025	Expire	1	4,183,000	6466.58	227,555								146				0001
Purchased Call/SPX/SPXE1759Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2026	08/19/2025	Expire	1	4,255,000	6449.8	184,667								761				0001
Purchased Call/SPX/SPXE1760S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2026	08/20/2025	Expire	1	5,186,000	6449.15	222,998								160				0001
Purchased Call/SPX/SPXE1760S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	08/22/2025	Expire	1	4,429,000	6395.78	58,463								44				0001
Purchased Call/SPX/SPXE1760C	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/18/2026	08/22/2025	Expire	1	1,405,915	6449	68,260								51				0001
Purchased Call/SPX/SPXE1760I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	08/25/2025	Expire	1	5,174,000	6370.17	68,297								294				0001
Purchased Call/SPX/SPXE1760U	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	6,632,000	6466.91	64,330								279				0001
Purchased Call/SPX/SPXE1738I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	07/29/2025	Expire	1	5,114,000	6388.64	260,303								909				0001
Purchased Call/SPX/SPXE1738W	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	08/01/2025	Expire	1	2,989,000	6362.9	109,995								47				0001
Purchased Call/SPX/SPXE1749D	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	08/08/2025	Expire	1	2,724,000	6345.06	58,294								31				0001
Purchased Call/SPX/SPXE1749E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	08/08/2025	Expire	1	5,289,000	6345.06	133,283								71				0001
Purchased Call/SPX/SPXE1749P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	5,499,000	6340	231,508								898				0001
Purchased Call/SPX/SPXE1749U	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	2,942,000	6340	162,693								631				0001
Purchased Call/SPX/SPXE1758T	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2026	08/13/2025	Expire	1	3,072,000	6373.45	86,016								53				0001
Purchased Call/SPX/SPXE1760Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2026	08/20/2025	Expire	1	2,162,000	6449.15	79,562								57				0001
Purchased Call/SPX/SPXE1760S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	08/22/2025	Expire	1	3,141,000	6395.78	30,468								23				0001
Purchased Call/SPX/SPXE1760S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	08/22/2025	Expire	1	3,260,000	6395.78	53,464								40				0001
Purchased Call/SPX/SPXE1760H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	08/25/2025	Expire	1	2,809,000	6370.17	25,562								110				0001
Purchased Call/SPX/SPXE1760J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	08/25/2025	Expire	1	2,085,000	6370.17	62,342								268				0001
Purchased Call/SPX/SPXE1760M	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	08/25/2025	Expire	1	3,565,000	6370.17	208,909								899				0001
Purchased Call/SPX/SPXE1760N	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	08/25/2025	Expire	1	3,623,000	6370.17	215,569								928				0001
Purchased Call/SPX/SPXE1775Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	6,307,000	6466.91	303,367								1,179				0001
Purchased Call/SPX/SPXE1779P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2026	08/27/2025	Expire	1	2,858,000	6439.32	131,182								108				0001
Purchased Call/SPX/SPXE1786S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2026	08/28/2025	Expire	1	5,833,000	6465.94	267,735								224				0001
Purchased Call/SPX/SPXE1786SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2026	08/28/2025	Expire	1	2,292,398	6439	87,405								73				0001
Purchased Call/SPX/SPXE1786SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2026	08/28/2025	Expire	1	8,590,053	6439	482,628								403				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE1786K	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	09/02/2025	Expire	1	2,182,000	6501.86	48,877								311				0001
Purchased Call/SPX/SPXE1786V	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	4,354,000	6460.26	124,960								799				0001
Purchased Call/SPX/SPXE1786W	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	8,232,000	6460.26	298,822								1,912				0001
Purchased Call/SPX/SPXE1786Y	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	4,514,000	6460.26	191,845								1,227				0001
Purchased Call/SPX/SPXE1796A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	3,351,000	6460.26	185,310								1,186				0001
Purchased Call/SPX/SPXE1796T	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2026	09/03/2025	Expire	1	2,497,000	6460.26	63,174								403				0001
Purchased Call/SPX/SPXE1777A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	2,442,000	6466.91	140,415								609				0001
Purchased Call/SPX/SPXE1778N	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2026	08/27/2025	Expire	1	2,755,000	6439.32	66,396								55				0001
Purchased Call/SPX/SPXE1778R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2026	08/27/2025	Expire	1	2,262,000	6439.32	126,672								104				0001
Purchased Call/SPX/SPXE1785O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	08/27/2025	Expire	1	5,445,138	6467	295,365								239				0001
Purchased Call/SPX/SPXE1786S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2026	08/28/2025	Expire	1	4,571,000	6465.94	188,325								158				0001
Purchased Call/SPX/SPXE1786B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2026	08/28/2025	Expire	1	2,306,000	6465.94	129,597								109				0001
Purchased Call/SPX/SPXE1786D	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2026	08/28/2025	Expire	1	12,221,829	6439	528,859								441				0001
Purchased Call/SPX/SPXE1786N	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	09/02/2025	Expire	1	3,318,000	6501.86	185,808								1,181				0001
Purchased Call/SPX/SPXE1786S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/26/2026	09/02/2025	Expire	1	1,622,951	6466	70,059								446				0001
Purchased Call/SPX/SPXE1786X	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	4,720,000	6460.26	194,936								1,247				0001
Purchased Call/SPX/SPXE1796S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	6,621,000	6460.26	372,100								2,381				0001
Purchased Call/SPX/SPXE1796B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2026	09/03/2025	Expire	1	2,620,000	6460.26	78,076								498				0001
Purchased Call/SPX/SPXE1796G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	09/03/2025	Expire	1	2,921,000	6460.26	120,637								769				0001
Purchased Call/SPX/SPXE1796J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	09/03/2025	Expire	1	2,187,000	6460.26	100,602								642				0001
Purchased Call/SPX/SPXE1796Y	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	08/28/2026	09/04/2025	Expire	1	2,777,912	6460	93,276								87				0001
Purchased Call/SPX/SPXE17AS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	08/28/2026	09/04/2025	Expire	1	5,885,297	6460	240,577								224				0001
Purchased Call/SPX/SPXE17AS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	08/28/2026	09/04/2025	Expire	1	6,305,214	6460	331,762								309				0001
Purchased Call/SPX/SPXE17AS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	08/31/2026	09/04/2025	Expire	1	2,047,902	6460	77,006								72				0001
Purchased Call/SPX/SPXE17AS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	09/05/2025	Expire	1	3,419,000	6448.26	45,131								43				0001
Purchased Call/SPX/SPXE17AS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	09/05/2025	Expire	1	2,481,000	6448.26	51,853								50				0001
Purchased Call/SPX/SPXE17AS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	09/05/2025	Expire	1	5,020,000	6448.26	207,828								199				0001
Purchased Call/SPX/SPXE17AS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	09/05/2025	Expire	1	3,366,000	6448.26	182,437								175				0001
Purchased Call/SPX/SPXE17ASB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	08/31/2026	09/05/2025	Expire	1	6,079,105	6460	253,195								241				0001
Purchased Call/SPX/SPXE17ASE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/02/2026	09/05/2025	Expire	1	4,484,462	6416	181,467								174				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17ASO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	09/08/2025	Expire	1	3,388,000	6502.08	159,914								756				0001
Purchased Call/SPX/SPXE17KSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	11/06/2025	Expire	1	3,887,000	6771.55	209,898								398				0001
Purchased Call/SPX/SPXE17KSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	11/06/2025	Expire	1	7,084,937	6852	332,028								630				0001
Purchased Call/SPX/SPXE17KSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	11/06/2025	Expire	1	3,213,574	6852	165,881								315				0001
Purchased Call/SPX/SPXE17KSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	11/10/2025	Expire	1	3,843,000	6720.32	58,798								390				0001
Purchased Call/SPX/SPXE17LSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	5,364,000	6728.8	375,480								89				0001
Purchased Call/SPX/SPXE17MS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	11/14/2025	Expire	1	2,143,000	6850.92	95,792								193				0001
Purchased Call/SPX/SPXE17MSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2026	11/18/2025	Expire	1	2,875,000	6734.11	41,688								286				0001
Purchased Call/SPX/SPXE17MSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	11/21/2025	Expire	1	6,308,000	6642.16	58,664								124				0001
Purchased Call/SPX/SPXE17MSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	11/21/2025	Expire	1	3,563,000	6642.16	72,685								154				0001
Purchased Call/SPX/SPXE17MST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	11/21/2025	Expire	1	5,036,000	6642.16	123,382								262				0001
Purchased Call/SPX/SPXE17MSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	11/21/2025	Expire	1	2,008,000	6642.16	82,328								175				0001
Purchased Call/SPX/SPXE17NS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2026	11/24/2025	Expire	1	2,643,580	6642	83,226								589				0001
Purchased Call/SPX/SPXE17NSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	6,730,000	6602.99	164,212								1,168				0001
Purchased Call/SPX/SPXE17NSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	11/25/2025	Expire	1	3,470,000	6602.99	62,460								441				0001
Purchased Call/SPX/SPXE17NSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	11/28/2025	Expire	1	2,603,000	6765.88	108,545								511				0001
Purchased Call/SPX/SPXE17OS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2026	11/28/2025	Expire	1	1,682,985	6705	80,814								381				0001
Purchased Call/SPX/SPXE17OS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	12/01/2025	Expire	1	2,567,000	6812.61	48,516								476				0001
Purchased Call/SPX/SPXE17OS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	12/01/2025	Expire	1	2,347,000	6812.61	37,317								364				0001
Purchased Call/SPX/SPXE17OSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	12/03/2025	Expire	1	8,608,000	6812.63	389,082								896				0001
Purchased Call/SPX/SPXE17OSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2026	12/04/2025	Expire	1	2,314,000	6829.37	111,072								257				0001
Purchased Call/SPX/SPXE17OSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2025	12/04/2026	12/08/2025	Expire	1	2,096,000	6857.12	26,829								201				0001
Purchased Call/SPX/SPXE17OST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2025	12/01/2026	12/08/2025	Expire	1	1,600,968	6813	79,479								600				0001
Purchased Call/SPX/SPXE17OSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2025	12/02/2026	12/08/2025	Expire	1	2,096,617	6829	105,209								792				0001
Purchased Call/SPX/SPXE17OSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	4,095,000	6870.4	77,805								587				0001
Purchased Call/SPX/SPXD176S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	11/04/2025	Exercise	1	2,121,000	5705.45	51,965		80,598	36,982			80,598		(43,616)				0001
Purchased Call/SPX/SPXD176SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	10/31/2025	11/04/2025	Exercise	1	5,227,000	5728.8	317,802		588,038	320,554			588,038		(267,483)				0001
Purchased Call/SPX/SPXD176SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2025	11/07/2025	Exercise	1	3,034,000	5782.76	47,937		72,816	32,142			72,816		(40,674)				0001
Purchased Call/SPX/SPXD177SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	11/12/2025	Exercise	1	2,040,000	5973.1	74,052		121,380	57,613			121,380		(63,767)				0001
Purchased Call/SPX/SPXD177SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	3,883,000	5995.54	181,724		320,348	163,427			320,348		(156,921)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD178S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2024	11/12/2025	11/14/2025	Exercise	1	1,574,097	5985	87,174		158,326	82,470			158,326		(75,856)				0001
Purchased Call/SPX/SPXD179S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/21/2025	11/25/2025	Exercise	1	3,760,000	5948.71	213,568		394,800	203,121			394,800		(191,679)				0001
Purchased Call/SPX/SPXD179S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2025	11/24/2025	Exercise	1	2,224,833	5917	127,750		225,224	110,604			225,224		(114,620)				0001
Purchased Call/SPX/SPXD179SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2025	11/28/2025	Exercise	1	2,370,999	5987	104,829		173,052	77,806			173,052		(95,246)				0001
Purchased Call/SPX/SPXD179SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2025	12/01/2025	Exercise	1	2,814,000	5998.74	66,410		102,711	41,850			102,711		(60,861)				0001
Purchased Call/SPX/SPXD179SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2025	12/01/2025	Exercise	1	3,256,000	5998.74	122,100		200,244	88,347			200,244		(111,897)				0001
Purchased Call/SPX/SPXD179SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	11/28/2025	12/02/2025	Exercise	1	2,527,567	6032	102,504		168,020	73,247			168,020		(94,773)				0001
Purchased Call/SPX/SPXD179SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2025	12/08/2025	Exercise	1	2,947,000	6086.49	86,347		137,036	56,873			137,036		(80,162)				0001
Purchased Call/SPX/SPXD179SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2025	12/05/2025	Exercise	1	1,663,573	6049	73,420		121,274	53,128			121,274		(68,146)				0001
Purchased Call/SPX/SPXD17AS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/05/2025	12/09/2025	Exercise	1	2,014,000	6075.11	99,894		175,218	81,688			175,218		(93,530)				0001
Purchased Call/SPX/SPXD17AS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,966,000	6090.27	96,098		154,232	64,006			154,232		(90,226)				0001
Purchased Call/SPX/SPXD17ASC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,412,000	6090.27	90,932		149,544	64,169			149,544		(85,375)				0001
Purchased Call/SPX/SPXD17ASE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	12/09/2025	Exercise	1	4,110,000	6090.27	190,704		330,855	151,805			330,855		(179,050)				0001
Purchased Call/SPX/SPXD17ASI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise	1	2,364,000	6090.27	49,408		75,648	29,235			75,648		(46,413)				0001
Purchased Call/SPX/SPXD17ASM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise	1	2,227,000	6090.27	97,988		167,025	74,976			167,025		(92,049)				0001
Purchased Call/SPX/SPXD17BS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2024	12/05/2025	12/09/2025	Exercise	1	1,729,637	6090	86,759		161,595	79,683			161,595		(81,912)				0001
Purchased Call/SPX/SPXD17BS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	12/15/2025	Exercise	1	2,208,000	6084.19	77,722		126,960	53,306			126,960		(73,654)				0001
Purchased Call/SPX/SPXD17BS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	12/15/2025	Exercise	1	2,750,000	6084.19	120,725		206,250	91,844			206,250		(114,406)				0001
Purchased Call/SPX/SPXD17BSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	3,435,000	6051.25	216,062		429,375	222,890			429,375		(206,485)				0001
Purchased Call/SPX/SPXD17BSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/12/2025	12/16/2025	Exercise	1	3,591,000	6051.09	57,097		86,184	31,466			86,184		(54,718)				0001
Purchased Call/SPX/SPXE170SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	8,691,000	6870.4	192,940								1,455				0001
Purchased Call/SPX/SPXE17PS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	4,138,000	6870.4	244,556								1,844				0001
Purchased Call/SPX/SPXE17PSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	3,286,000	6870.4	204,718								1,544				0001
Purchased Call/SPX/SPXE17PSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2026	12/09/2025	Expire	1	4,919,000	6870.4	63,455								475				0001
Purchased Call/SPX/SPXE17PSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2026	12/09/2025	Expire	1	3,737,000	6870.4	177,134								1,326				0001
Purchased Call/SPX/SPXE17PSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	12/17/2025	Expire	1	2,352,000	6816.51	68,208								171				0001
Purchased Call/SPX/SPXE170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	12/17/2025	Expire	1	1,817,000	6816.51	78,313								197				0001
Purchased Call/SPX/SPXE170S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	12/17/2025	Expire	1	3,700,456	6827	183,386								466				0001
Purchased Call/SPX/SPXE170SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	12/17/2025	Expire	1	1,345,000	6827	74,917								190				0001
Purchased Call/SPX/SPXE170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	3,091,000	6800.26	143,732								363				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17QSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	11,413,000	6800.26	603,748								1,527				0001
Purchased Call/SPX/SPXE17QSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	12/22/2025	Expire	1	2,420,000	6774.76	19,602								155				0001
Purchased Call/SPX/SPXE17RS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	12/22/2025	Expire	1	5,064,000	6774.76	228,893								1,812				0001
Purchased Call/SPX/SPXE17RSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	5,334,000	6834.5	228,829								1,823				0001
Purchased Call/SPX/SPXE17RSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	14,223,000	6834.5	642,880								5,122				0001
Purchased Call/SPX/SPXE17RSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,092,000	6834.5	125,102								997				0001
Purchased Call/SPX/SPXE17RSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	4,807,000	6834.5	298,995								2,382				0001
Purchased Call/SPX/SPXE17RSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2026	12/23/2025	Expire	1	3,786,000	6834.5	132,510								1,047				0001
Purchased Call/SPX/SPXE17SS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/24/2025	12/22/2026	12/29/2025	Expire	1	1,795,286	6878	91,616								999				0001
Purchased Call/SPX/SPXE17SSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	11,291,000	6929.94	590,519								4,844				0001
Purchased Call/SPX/SPXE17SSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2026	12/30/2025	Expire	1	7,178,000	6929.94	323,728								2,627				0001
Purchased Call/SPX/SPXE17SSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2026	12/30/2025	Expire	1	2,004,000	6929.94	112,825								915				0001
Purchased Call/SPX/SPXE17SSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	01/02/2026	Expire	1	4,992,850	6906	164,092								451				0001
Purchased Call/SPX/SPXG00IISL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/08/2025	01/10/2025	Exercise	1	1,590,000	4763.54	131,811		385,425	47,955			(164,161)		(317)	221,851			0001
Purchased Call/SPX/SPXG00IISR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/09/2025	01/10/2025	Exercise	1	6,435,000	4756.5	158,301		254,183	250,703			254,183		(3,479)				0001
Purchased Call/SPX/SPXE17LS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	3,035,000	6728.8	85,587								777				0001
Purchased Call/SPX/SPXE17LSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	5,628,000	6728.8	339,931								1,520				0001
Purchased Call/SPX/SPXE17MS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	11/14/2025	Expire	1	3,922,000	6850.92	79,224								160				0001
Purchased Call/SPX/SPXE17MS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	11/14/2025	Expire	1	5,922,000	6850.92	145,089								292				0001
Purchased Call/SPX/SPXE17MS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,928,000	6737.49	37,186								255				0001
Purchased Call/SPX/SPXE17MS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,501,000	6737.49	37,765								259				0001
Purchased Call/SPX/SPXE17MSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,809,000	6737.49	99,158								680				0001
Purchased Call/SPX/SPXE17MSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	3,674,000	6737.49	197,294								1,352				0001
Purchased Call/SPX/SPXE17MSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,376,000	6737.49	149,213								1,023				0001
Purchased Call/SPX/SPXE17MSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,019,000	6734.11	50,115								346				0001
Purchased Call/SPX/SPXE17MSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/13/2026	11/18/2025	Expire	1	5,580,000	6734.11	136,710								943				0001
Purchased Call/SPX/SPXE17MSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2026	11/18/2025	Expire	1	3,706,000	6734.11	106,362								729				0001
Purchased Call/SPX/SPXE17MSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2026	11/19/2025	Expire	1	3,396,000	6672.41	206,137								431				0001
Purchased Call/SPX/SPXE17MSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	11/21/2025	Expire	1	4,109,000	6642.16	216,544								459				0001
Purchased Call/SPX/SPXE17NS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2026	11/24/2025	Expire	1	3,048,751	6642	114,819								813				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17NS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	8,384,000	6602.99	105,638								751				0001
Purchased Call/SPX/SPXE17NS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	4,959,000	6602.99	77,360								550				0001
Purchased Call/SPX/SPXE17NSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	11/25/2025	Expire	1	3,201,000	6602.99	30,730								217				0001
Purchased Call/SPX/SPXE17NSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	11/25/2025	Expire	1	2,064,000	6602.99	46,234								327				0001
Purchased Call/SPX/SPXE17NSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	8,430,000	6602.99	474,609								2,224				0001
Purchased Call/SPX/SPXE17NSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	3,762,000	6602.99	227,601								1,294				0001
Purchased Call/SPX/SPXE17NSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	11/28/2025	Expire	1	7,133,000	6765.88	174,759								823				0001
Purchased Call/SPX/SPXE17NSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	11/28/2025	Expire	1	4,334,000	6765.88	149,090								702				0001
Purchased Call/SPX/SPXE17QS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	12/01/2025	Expire	1	2,428,000	6812.61	32,778								321				0001
Purchased Call/SPX/SPXE17QS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	12/01/2025	Expire	1	5,126,000	6812.61	126,612								1,241				0001
Purchased Call/SPX/SPXE17QS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	12/01/2025	Expire	1	1,943,000	6812.61	42,357								413				0001
Purchased Call/SPX/SPXE17QSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	11/30/2026	12/03/2025	Expire	1	2,075,274	6849	67,920								157				0001
Purchased Call/SPX/SPXE17QSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	5,895,000	6870.4	76,046								573				0001
Purchased Call/SPX/SPXE17QSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	4,230,000	6870.4	104,904								791				0001
Purchased Call/SPX/SPXE17PS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	16,271,000	6870.4	855,855								6,453				0001
Purchased Call/SPX/SPXE17PSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2026	12/09/2025	Expire	1	4,555,000	6870.4	200,876								1,503				0001
Purchased Call/SPX/SPXE17PSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2026	12/09/2025	Expire	1	2,195,000	6870.4	121,384								908				0001
Purchased Call/SPX/SPXE17QS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	12/17/2025	Expire	1	2,716,000	6816.51	149,108								375				0001
Purchased Call/SPX/SPXE17QSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	2,081,000	6800.26	26,637								67				0001
Purchased Call/SPX/SPXE17QSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	3,696,000	6800.26	150,427								380				0001
Purchased Call/SPX/SPXE17QSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/11/2026	12/18/2025	Expire	1	2,853,857	6827	136,928								351				0001
Purchased Call/SPX/SPXE17QSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	12/18/2025	Expire	1	4,873,805	6817	189,404								480				0001
Purchased Call/SPX/SPXE17QSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	12/18/2025	Expire	1	2,399,412	6817	96,297								244				0001
Purchased Call/SPX/SPXE17QSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	12/22/2025	Expire	1	2,554,000	6774.76	32,691								259				0001
Purchased Call/SPX/SPXE17RS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	4,170,000	6834.5	137,193								1,093				0001
Purchased Call/SPX/SPXE17RSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	7,654,000	6834.5	402,600								3,208				0001
Purchased Call/SPX/SPXE17RSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	7,382,000	6834.5	395,675								3,152				0001
Purchased Call/SPX/SPXE17RSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	4,103,000	6834.5	231,409								1,844				0001
Purchased Call/SPX/SPXE17RSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2026	12/23/2025	Expire	1	1,814,786	6721	97,035								775				0001
Purchased Call/SPX/SPXE17RSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	3,068,966	6775	128,811								1,026				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17RSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,777,652	6775	129,486								1,032				0001
Purchased Call/SPX/SPXE17SS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire	1	5,370,000	6878.49	246,483								627				0001
Purchased Call/SPX/SPXE17SS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2026	12/26/2025	Expire	1	6,557,000	6909.79	274,738								1,468				0001
Purchased Call/SPX/SPXE17SS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2025	12/22/2026	12/26/2025	Expire	1	2,036,033	6878	87,284								468				0001
Purchased Call/SPX/SPXE17SS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/24/2025	12/22/2026	12/29/2025	Expire	1	1,245,007	6878	55,131								601				0001
Purchased Call/SPX/SPXE179S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2026	09/03/2025	Expire	1	2,481,000	6460.26	91,301								583				0001
Purchased Call/SPX/SPXE179SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2026	09/03/2025	Expire	1	3,682,000	6460.26	173,422								1,107				0001
Purchased Call/SPX/SPXE179SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	09/03/2025	Expire	1	3,052,000	6460.26	182,204								1,162				0001
Purchased Call/SPX/SPXE179ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	2,828,309	6502	137,504								880				0001
Purchased Call/SPX/SPXE179SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	08/28/2026	09/04/2025	Expire	1	3,378,716	6460	130,243								121				0001
Purchased Call/SPX/SPXE17ASD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/02/2026	09/05/2025	Expire	1	3,419,483	6416	129,556								124				0001
Purchased Call/SPX/SPXE17ASF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/02/2026	09/05/2025	Expire	1	5,498,118	6416	237,286								227				0001
Purchased Call/SPX/SPXE17ASJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	09/08/2025	Expire	1	3,014,000	6502.08	107,298								507				0001
Purchased Call/SPX/SPXE17ASY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/04/2026	09/09/2025	Expire	1	3,472,111	6502	114,020								543				0001
Purchased Call/SPX/SPXE17BS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/04/2026	09/09/2025	Expire	1	4,349,892	6502	232,083								1,105				0001
Purchased Call/SPX/SPXE17BS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire	1	2,639,000	6495.15	78,642								81				0001
Purchased Call/SPX/SPXE17BS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire	1	5,862,000	6495.15	255,583								264				0001
Purchased Call/SPX/SPXE17BS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire	1	3,482,000	6495.15	170,966								44				0001
Purchased Call/SPX/SPXE17BSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/04/2026	09/10/2025	Expire	1	3,917,583	6486	195,986								201				0001
Purchased Call/SPX/SPXE17BSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2026	09/11/2025	Expire	1	6,924,000	6512.61	174,485								183				0001
Purchased Call/SPX/SPXE17BSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2026	09/11/2025	Expire	1	5,712,000	6512.61	206,774								217				0001
Purchased Call/SPX/SPXE17BSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2026	09/11/2025	Expire	1	2,876,000	6512.61	109,288								115				0001
Purchased Call/SPX/SPXE17BSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2026	09/12/2025	Expire	1	3,618,000	6532.04	47,396								50				0001
Purchased Call/SPX/SPXE17BSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2026	09/12/2025	Expire	1	7,299,000	6532.04	183,935								196				0001
Purchased Call/SPX/SPXE17BSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	2,028,000	6587.47	45,427								224				0001
Purchased Call/SPX/SPXE17BSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	2,506,000	6587.47	79,941								395				0001
Purchased Call/SPX/SPXE17CS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	2,868,000	6587.47	127,913								632				0001
Purchased Call/SPX/SPXE17CSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2026	09/15/2025	Expire	1	2,834,905	6532	116,047								574				0001
Purchased Call/SPX/SPXE17CSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/11/2026	09/16/2025	Expire	1	7,105,000	6584.29	292,016								1,453				0001
Purchased Call/SPX/SPXE17DS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/18/2026	09/22/2025	Expire	1	4,231,000	6631.96	106,621								549				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17DS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/18/2026	09/22/2025	Expire	1	2,300,000	6631.96	70,840								365				0001
Purchased Call/SPX/SPXE17DS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/18/2026	09/22/2025	Expire	1	3,467,000	6631.96	154,282								795				0001
Purchased Call/SPX/SPXE17DSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2026	09/22/2025	Expire	1	3,973,411	6600	173,274								894				0001
Purchased Call/SPX/SPXE17DSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	5,769,000	6664.36	256,721								1,332				0001
Purchased Call/SPX/SPXE17ES4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire	1	2,456,000	6693.75	119,853								29				0001
Purchased Call/SPX/SPXE17ESB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2026	09/25/2025	Expire	1	6,542,000	6656.92	164,204								207				0001
Purchased Call/SPX/SPXE17ESC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2026	09/25/2025	Expire	1	3,799,000	6656.92	141,703								179				0001
Purchased Call/SPX/SPXE17ESD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2026	09/25/2025	Expire	1	3,609,000	6656.92	146,165								184				0001
Purchased Call/SPX/SPXE17ESF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2026	09/25/2025	Expire	1	9,342,000	6656.92	426,929								538				0001
Purchased Call/SPX/SPXE17ESN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/22/2026	09/25/2025	Expire	1	7,162,313	6694	378,973								477				0001
Purchased Call/SPX/SPXE17FSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2026	10/03/2025	Expire	1	3,735,000	6711.2	153,135								212				0001
Purchased Call/SPX/SPXE17FSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	10/06/2025	Expire	1	4,989,000	6715.35	249,450								1,391				0001
Purchased Call/SPX/SPXE17FSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2026	10/06/2025	Expire	1	7,073,605	6711	283,663								1,585				0001
Purchased Call/SPX/SPXE17GS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	2,355,000	6715.79	99,381								558				0001
Purchased Call/SPX/SPXE17GSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	11,685,000	6715.79	546,858								3,071				0001
Purchased Call/SPX/SPXE17GSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	4,104,000	6715.79	201,096								1,129				0001
Purchased Call/SPX/SPXE17GSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2026	10/09/2025	Expire	1	3,158,000	6714.59	63,160								93				0001
Purchased Call/SPX/SPXE17GSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire	1	3,263,000	6753.72	69,828								104				0001
Purchased Call/SPX/SPXE17HS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	2,903,000	6735.11	141,666								1,127				0001
Purchased Call/SPX/SPXE17HSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	10/16/2025	Expire	1	3,846,428	6655	154,031								243				0001
Purchased Call/SPX/SPXE17HSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	10/20/2025	Expire	1	7,057,000	6629.07	371,904								2,233				0001
Purchased Call/SPX/SPXE171S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/14/2026	10/20/2025	Expire	1	1,747,688	6645	86,485								521				0001
Purchased Call/SPX/SPXE171SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/23/2026	10/28/2025	Expire	1	5,335,000	6791.69	171,254								1,072				0001
Purchased Call/SPX/SPXE171SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	2,266,000	6890.89	46,453								83				0001
Purchased Call/SPX/SPXD17CS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2025	12/17/2025	Exercise	1	2,126,000	6051.09	120,969		223,230	107,259			223,230		(115,971)				0001
Purchased Call/SPX/SPXD17CS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2025	12/17/2025	Exercise	1	3,140,000	6051.09	189,656		361,100	179,281			361,100		(181,819)				0001
Purchased Call/SPX/SPXD17CS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2025	12/18/2025	Exercise	1	2,347,000	6074.08	47,644		72,757	26,950			72,757		(45,807)				0001
Purchased Call/SPX/SPXD17CSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	3,370,000	5872.16	73,803		112,895	41,532			112,895		(71,363)				0001
Purchased Call/SPX/SPXD17CSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	3,435,000	5872.16	122,630		197,513	78,937			197,513		(118,576)				0001
Purchased Call/SPX/SPXD17CSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	2,151,000	5872.16	96,150		161,325	68,354			161,325		(92,971)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17CSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	12/23/2025	Exercise	1	6,759,000	5867.08	328,487		557,618	237,320			557,618		(320,298)				0001
Purchased Call/SPX/SPXD17CSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/17/2025	12/19/2025	Exercise	1	2,057,207	6051	95,829		191,421	97,995			191,421		(93,427)				0001
Purchased Call/SPX/SPXD17CSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	12/24/2025	Exercise	1	2,754,000	5930.85	176,531		331,857	159,216			331,857		(172,641)				0001
Purchased Call/SPX/SPXD17DS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2024	12/30/2025	01/02/2026	Exercise	1	3,307,886	5907	146,126		248,641	102,514			248,641		(146,126)				0001
Purchased Call/SPX/SPXD17DS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	01/14/2025	Expire	1	2,788,000	5827.04	143,582								(359)				0001
Purchased Call/SPX/SPXD17DSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	01/14/2025	Expire	1	2,799,000	5827.04	181,375								(454)				0001
Purchased Call/SPX/SPXD17DSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2026	01/14/2025	Expire	1	1,964,859	5918	102,668								(261)				0001
Purchased Call/SPX/SPXD17DSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2026	01/15/2025	Expire	1	3,065,000	5836.22	157,541								(403)				0001
Purchased Call/SPX/SPXD17DSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2026	01/31/2025	Expire	1	3,505,000	6039.31	39,957								(93)				0001
Purchased Call/SPX/SPXD17DSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/30/2026	02/03/2025	Expire	1	5,093,000	6071.17	220,527								(410)				0001
Purchased Call/SPX/SPXD17ES0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/30/2026	02/03/2025	Expire	1	6,758,000	6071.17	312,895								(582)				0001
Purchased Call/SPX/SPXD17ES1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/30/2026	02/03/2025	Expire	1	4,234,000	6071.17	215,511								(401)				0001
Purchased Call/SPX/SPXD17ES3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/30/2026	02/03/2025	Expire	1	3,902,000	6071.17	232,559								(432)				0001
Purchased Call/SPX/SPXD17ESA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2026	02/07/2025	Expire	1	3,782,000	6061.48	167,164								(370)				0001
Purchased Call/SPX/SPXD17ESJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/06/2026	02/10/2025	Expire	1	1,963,000	6083.57	123,276								(203)				0001
Purchased Call/SPX/SPXD17ESP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	02/11/2025	Expire	1	2,665,000	6025.99	56,498								(93)				0001
Purchased Call/SPX/SPXD17EST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2025	02/06/2026	02/12/2025	Expire	1	3,531,230	6026	155,091								(343)				0001
Purchased Call/SPX/SPXD17ESZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	3,358,000	6051.97	73,876								(156)				0001
Purchased Call/SPX/SPXD17FS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	7,756,000	6051.97	341,264								(719)				0001
Purchased Call/SPX/SPXGOOXS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/10/2024	01/10/2025	01/14/2025	Exercise	1	1,800,000	4783.45	90,360		163,800	161,566			163,800		(2,234)				0001
Purchased Call/SPX/SPXGOOXSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	1,774,660	4783	63,998		107,591	105,986			107,591		(1,604)				0001
Purchased Call/SPX/SPXGOOXSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	3,927,212	4783	179,257		316,906	312,412			316,906		(4,494)				0001
Purchased Call/SPX/SPXGOOYS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	1,677,864	4780	60,691		101,789	100,268			101,789		(1,522)				0001
Purchased Call/SPX/SPXGOOYS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	6,395,961	4780	295,323		521,821	514,417			521,821		(7,404)				0001
Purchased Call/SPX/SPXGOOZSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise	1	2,435,000	4850.43	40,421		63,310	60,978			63,310		(2,332)				0001
Purchased Call/SPX/SPXGOOZSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise	1	2,085,000	4850.43	47,330		75,060	72,329			75,060		(2,731)				0001
Purchased Call/SPX/SPXGOOZST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/24/2024	01/24/2025	01/28/2025	Exercise	1	3,429,000	4868.55	65,837		102,870	98,710			102,870		(4,160)				0001
Purchased Call/SPX/SPXH000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2025	01/27/2025	Exercise	1	1,799,902	4865	78,880		134,310	129,530			134,310		(4,781)				0001
Purchased Call/SPX/SPXH000SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/26/2024	01/24/2025	01/28/2025	Exercise	1	3,943,000	4890.97	51,259		78,860	75,585			78,860		(3,275)				0001
Purchased Call/SPX/SPXH000SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/26/2024	01/28/2025	01/30/2025	Exercise	1	4,300,000	4890.97	125,560		204,250	194,936			204,250		(9,314)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH006SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/24/2025	01/28/2025	Exercise	1	2,346,087	4867	103,832		176,893	170,259			176,893		(6,634)				0001
Purchased Call/SPX/SPXH006SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/29/2024	01/29/2025	01/31/2025	Exercise	1	1,996,000	4927.93	63,074		103,792	98,940			103,792		(4,852)				0001
Purchased Call/SPX/SPXH0015C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/30/2025	02/03/2025	Exercise	1	3,212,000	4924.97	106,960		178,266	169,744			178,266		(8,522)				0001
Purchased Call/SPX/SPXH0015I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/29/2025	01/31/2025	Exercise	1	2,799,064	4928	122,620		236,857	227,372			236,857		(9,484)				0001
Purchased Call/SPX/SPXH0015K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/30/2025	02/03/2025	Exercise	1	2,029,088	4925	104,191		214,239	205,915			214,239		(8,324)				0001
Purchased Call/SPX/SPXH003S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	02/14/2025	Exercise	1	2,426,000	5021.84	38,573		60,650	56,199			60,650		(4,451)				0001
Purchased Call/SPX/SPXH003S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	02/14/2025	Exercise	1	2,718,000	5021.84	61,427		99,207	92,119			99,207		(7,088)				0001
Purchased Call/SPX/SPXH003SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	02/12/2025	02/14/2025	Exercise	1	2,440,614	5022	133,033		268,758	253,323			268,758		(15,435)				0001
Purchased Call/SPX/SPXH003SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/14/2025	02/19/2025	Exercise	1	3,501,000	5005.57	109,231		180,302	166,914			180,302		(13,388)				0001
Purchased Call/SPX/SPXH003SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/19/2025	02/21/2025	Exercise	1	2,733,000	5005.57	90,462		150,315	138,137			150,315		(12,178)				0001
Purchased Call/SPX/SPXH005SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2025	02/28/2025	Exercise	1	2,749,000	5069.53	73,948		120,956	109,579			120,956		(11,377)				0001
Purchased Call/SPX/SPXH005SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/27/2024	02/27/2025	03/03/2025	Exercise	1	2,023,000	5078.18	99,532		182,070	166,484			182,070		(15,586)				0001
Purchased Call/SPX/SPXH006S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/29/2024	02/28/2025	03/04/2025	Exercise	1	2,705,000	5096.27	42,739		67,625	60,758			67,625		(6,867)				0001
Purchased Call/SPX/SPXH006S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/29/2024	02/28/2025	03/04/2025	Exercise	1	1,914,000	5096.27	63,928		108,141	97,870			108,141		(10,271)				0001
Purchased Call/SPX/SPXE17ASQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	09/08/2025	Expire	1	3,231,000	6502.08	183,521								868				0001
Purchased Call/SPX/SPXE17ASS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/02/2026	09/08/2025	Expire	1	3,753,091	6416	156,283								740				0001
Purchased Call/SPX/SPXE17BSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/04/2026	09/10/2025	Expire	1	4,667,282	6482	176,155								181				0001
Purchased Call/SPX/SPXE17BSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2026	09/11/2025	Expire	1	4,307,000	6512.61	177,448								186				0001
Purchased Call/SPX/SPXE17BSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	2,453,000	6587.47	42,192								208				0001
Purchased Call/SPX/SPXE17CS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	5,197,000	6587.47	213,597								1,055				0001
Purchased Call/SPX/SPXE17CS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	7,649,000	6587.47	332,732								1,644				0001
Purchased Call/SPX/SPXE17CS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	5,177,000	6587.47	307,514								1,519				0001
Purchased Call/SPX/SPXE17CSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2026	09/15/2025	Expire	1	3,337,872	6532	174,982								865				0001
Purchased Call/SPX/SPXE17CSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2026	09/15/2025	Expire	1	7,178,712	6532	412,762								2,041				0001
Purchased Call/SPX/SPXE17CSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2026	09/16/2025	Expire	1	3,921,000	6584.29	98,809								490				0001
Purchased Call/SPX/SPXE17CSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2026	09/16/2025	Expire	1	3,827,000	6584.29	168,388								835				0001
Purchased Call/SPX/SPXE17CSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2026	09/17/2025	Expire	1	2,606,000	6615.28	148,803								170				0001
Purchased Call/SPX/SPXE17CSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/11/2026	09/17/2025	Expire	1	2,093,912	6585	71,728								81				0001
Purchased Call/SPX/SPXE17CSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/11/2026	09/17/2025	Expire	1	8,645,501	6585	373,811								424				0001
Purchased Call/SPX/SPXE17DS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/16/2026	09/22/2025	Expire	1	2,880,818	6607	115,876								598				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17DSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	7,255,000	6664.36	314,867								1,634				0001
Purchased Call/SPX/SPXE17DSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2026	09/23/2025	Expire	1	2,246,000	6664.36	97,701								505				0001
Purchased Call/SPX/SPXE17DSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2026	09/23/2025	Expire	1	6,102,000	6664.36	286,794								1,483				0001
Purchased Call/SPX/SPXE17ESA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire	1	3,215,000	6693.75	187,756								234				0001
Purchased Call/SPX/SPXE17ESX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	09/26/2025	Expire	1	4,312,000	6637.97	216,031								276				0001
Purchased Call/SPX/SPXE17FS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2025	09/25/2026	09/29/2025	Expire	1	6,867,000	6604.72	299,401								1,606				0001
Purchased Call/SPX/SPXE17FS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2026	09/30/2025	Expire	1	2,035,000	6643.7	48,230								260				0001
Purchased Call/SPX/SPXE17FSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2026	10/03/2025	Expire	1	3,130,000	6711.2	78,563								109				0001
Purchased Call/SPX/SPXE17FSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	10/03/2025	Expire	1	1,685,492	6688	63,698								88				0001
Purchased Call/SPX/SPXH006SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise	1	3,495,000	5137.08	104,850		174,750	157,858			174,750		(16,893)				0001
Purchased Call/SPX/SPXH007SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise	1	5,503,000	5157.36	69,888		110,060	97,476			110,060		(12,584)				0001
Purchased Call/SPX/SPXH008SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise	1	4,752,000	5165.31	115,949		190,080	167,401			190,080		(22,679)				0001
Purchased Call/SPX/SPXH008SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise	1	2,406,000	5165.31	74,105		125,112	110,618			125,112		(14,494)				0001
Purchased Call/SPX/SPXH008SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise	1	1,978,000	5165.31	71,604		123,625	109,620			123,625		(14,005)				0001
Purchased Call/SPX/SPXH008SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise	1	4,609,000	5165.31	224,919		317,846	273,853			317,846		(43,992)				0001
Purchased Call/SPX/SPXH009SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise	1	2,296,000	5165.31	124,443		158,337	133,997			158,337		(24,340)				0001
Purchased Call/SPX/SPXH009SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2024	03/18/2025	03/20/2025	Exercise	1	3,461,000	5149.42	41,878		65,759	56,991			65,759		(8,768)				0001
Purchased Call/SPX/SPXH009SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2024	03/18/2025	03/20/2025	Exercise	1	3,091,000	5149.42	57,802		92,730	80,628			92,730		(12,102)				0001
Purchased Call/SPX/SPXH009SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2024	03/18/2025	03/20/2025	Exercise	1	6,431,000	5149.42	156,916		257,240	224,387			257,240		(32,853)				0001
Purchased Call/SPX/SPXH00ASG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/20/2024	03/20/2025	03/24/2025	Exercise	1	1,842,000	5224.62	86,021		154,517	136,033			154,517		(18,484)				0001
Purchased Call/SPX/SPXH00BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2025	03/28/2025	Exercise	1	2,079,000	5203.58	45,946		75,884	65,251			75,884		(10,632)				0001
Purchased Call/SPX/SPXH00BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2025	03/28/2025	Exercise	1	6,779,000	5203.58	326,748		610,110	534,499			610,110		(75,611)				0001
Purchased Call/SPX/SPXH00BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/26/2024	03/25/2025	03/27/2025	Exercise	1	3,814,497	5218	161,471		286,549	249,527			286,549		(37,022)				0001
Purchased Call/SPX/SPXH00BSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/26/2024	03/25/2025	03/27/2025	Exercise	1	4,764,207	5218	212,382		381,632	332,937			381,632		(48,695)				0001
Purchased Call/SPX/SPXH00BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2024	03/27/2025	03/31/2025	Exercise	1	3,899,000	5248.49	94,356		155,960	133,866			155,960		(22,094)				0001
Purchased Call/SPX/SPXH00BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2024	03/27/2025	03/31/2025	Exercise	1	2,671,000	5248.49	131,947		226,373	195,476			226,373		(30,897)				0001
Purchased Call/SPX/SPXH00BSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2024	03/31/2025	04/02/2025	Exercise	1	2,151,000	5254.35	102,603		146,352	121,265			146,352		(25,087)				0001
Purchased Call/SPX/SPXH00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/10/2024	04/10/2025	04/14/2025	Exercise	1	2,103,000	5160.64	74,236		43,770	23,524			43,770		(20,246)				0001
Purchased Call/SPX/SPXH00ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/11/2024	04/11/2025	04/15/2025	Exercise	1	1,671,000	5199.06	15,206		23,394	19,182			23,394		(4,212)				0001
Purchased Call/SPX/SPXH00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/12/2024	04/11/2025	04/15/2025	Exercise	1	3,632,000	5123.41	127,120		170,101	134,790			170,101		(35,311)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00GS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/23/2024	04/22/2025	04/24/2025	Exercise	1	2,490,268	5011	110,409		137,549	103,695			137,549		(33,855)				0001
Purchased Call/SPX/SPXH00HS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/30/2024	04/30/2025	05/02/2025	Exercise	1	2,151,000	5035.69	59,798		98,946	79,343			98,946		(19,603)				0001
Purchased Call/SPX/SPXH00HSB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2025	05/05/2025	Exercise	1	3,224,000	5018.39	78,343		128,960	103,061			128,960		(25,899)				0001
Purchased Call/SPX/SPXH00HSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/03/2024	05/05/2025	05/07/2025	Exercise	1	2,623,000	5127.79	96,526		167,872	134,899			167,872		(32,973)				0001
Purchased Call/SPX/SPXE17SSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	4,836,000	6929.94	190,055								1,559				0001
Purchased Call/SPX/SPXE17SSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	8,523,000	6929.94	497,743								4,083				0001
Purchased Call/SPX/SPXE17SSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	4,243,000	6929.94	251,186								2,060				0001
Purchased Call/SPX/SPXE17SSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	7,279,000	6929.94	442,563								3,630				0001
Purchased Call/SPX/SPXE17SSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2026	12/30/2025	Expire	1	3,315,000	6929.94	202,547								1,644				0001
Purchased Call/SPX/SPXE17SST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2026	01/02/2026	Expire	1	3,976,000	6896.24	182,101								499				0001
Purchased Call/SPX/SPXE17SSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/24/2026	01/02/2026	Expire	1	1,614,676	6930	78,211								218				0001
Purchased Call/SPX/SPXE17TS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2026	01/05/2026	Expire	1	2,495,000	6845.5	142,465												0001
Purchased Call/SPX/SPXE17TS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2026	01/05/2026	Expire	1	2,992,968	6896	143,645												0001
Purchased Call/SPX/SPXG00IISV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/09/2024	01/03/2025	01/07/2025	Exercise	1	3,049,176	4691	128,629		208,000	207,281			208,000		(719)				0001
Purchased Call/SPX/SPXG00IISZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/09/2024	01/08/2025	01/10/2025	Exercise	1	3,448,803	4764	137,379		236,747	234,097			236,747		(2,649)				0001
Purchased Call/SPX/SPXG00XS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/09/2024	01/08/2025	01/10/2025	Exercise	1	2,181,701	4764	98,351		174,497	172,600			174,497		(1,897)				0001
Purchased Call/SPX/SPXG00XS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/09/2024	01/08/2025	01/10/2025	Exercise	1	2,014,977	4764	95,446		171,736	169,896			171,736		(1,841)				0001
Purchased Call/SPX/SPXG00XSA	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/02/2025	01/06/2025	Exercise	1	1,370,678	4743	62,557		105,195	105,020			105,195		(176)				0001
Purchased Call/SPX/SPXG00XSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/15/2025	01/17/2025	Exercise	1	2,272,000	4783.83	75,885		127,232	124,313			127,232		(2,919)				0001
Purchased Call/SPX/SPXG00XSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	1,621,590	4783	89,767		170,178	167,927			170,178		(2,250)				0001
Purchased Call/SPX/SPXG00YS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	1,827,278	4783	110,287		219,268	216,503			219,268		(2,765)				0001
Purchased Call/SPX/SPXG00ZSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise	1	2,007,000	4850.43	24,485		38,133	36,720			38,133		(1,413)				0001
Purchased Call/SPX/SPXG00ZSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise	1	2,702,000	4850.43	83,492		136,451	131,634			136,451		(4,817)				0001
Purchased Call/SPX/SPXG00ZSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/24/2024	01/24/2025	01/28/2025	Exercise	1	1,641,000	4868.55	48,081		77,948	74,909			77,948		(3,038)				0001
Purchased Call/SPX/SPXG00ZSY	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/22/2025	01/24/2025	Exercise	1	3,686,327	4850	173,113		294,880	284,838			294,880		(10,042)				0001
Purchased Call/SPX/SPXG00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/22/2025	01/24/2025	Exercise	1	2,391,262	4850	121,446		211,498	204,452			211,498		(7,045)				0001
Purchased Call/SPX/SPXH00OSO	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2025	01/27/2025	Exercise	1	2,378,789	4865	89,448		147,678	142,257			147,678		(5,421)				0001
Purchased Call/SPX/SPXH00OSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/26/2024	01/24/2025	01/28/2025	Exercise	1	2,228,000	4890.97	65,503		106,944	102,759			106,944		(4,185)				0001
Purchased Call/SPX/SPXH00OSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/26/2024	01/27/2025	01/29/2025	Exercise	1	3,079,000	4890.97	40,027		61,580	58,713			61,580		(2,867)				0001
Purchased Call/SPX/SPXE171SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	5,415,000	6890.89	187,901								336				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17ISX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	3,536,000	6890.89	146,744								262				0001
Purchased Call/SPX/SPXE17JSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	10/30/2026	11/04/2025	Expire	1	4,029,000	6840.2	239,726								1,551				0001
Purchased Call/SPX/SPXE17JSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2026	11/04/2025	Expire	1	4,353,000	6840.2	189,791								1,221				0001
Purchased Call/SPX/SPXE17JSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2026	11/04/2025	Expire	1	2,027,000	6840.2	112,904								726				0001
Purchased Call/SPX/SPXE17JSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	4,085,000	6851.97	193,629								364				0001
Purchased Call/SPX/SPXE17JSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	3,777,000	6851.97	191,116								359				0001
Purchased Call/SPX/SPXE17JSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	11/05/2025	Expire	1	1,869,321	6822	104,578								198				0001
Purchased Call/SPX/SPXE17KS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	11/05/2025	Expire	1	3,187,533	6840	158,468								300				0001
Purchased Call/SPX/SPXE17KSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	11/06/2025	Expire	1	3,354,000	6771.55	152,272								288				0001
Purchased Call/SPX/SPXE17KSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	11/10/2025	Expire	1	1,816,000	6720.32	15,981								106				0001
Purchased Call/SPX/SPXE17KSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	11/10/2025	Expire	1	3,750,000	6720.32	79,875								530				0001
Purchased Call/SPX/SPXE17KSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	11/10/2025	Expire	1	2,359,000	6720.32	65,108								432				0001
Purchased Call/SPX/SPXE17LS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	5,427,000	6728.8	134,590								1,222				0001
Purchased Call/SPX/SPXE17LS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	4,054,000	6728.8	132,160								1,199				0001
Purchased Call/SPX/SPXE17LSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	11/12/2025	Expire	1	5,878,000	6728.8	253,930								2,290				0001
Purchased Call/SPX/SPXE17LSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	1,733,843	6720	57,157								519				0001
Purchased Call/SPX/SPXE17LSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2026	11/13/2025	Expire	1	4,286,000	6846.61	67,719								135				0001
Purchased Call/SPX/SPXE17MSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,810,000	6737.49	84,300								578				0001
Purchased Call/SPX/SPXE17MSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	5,779,000	6737.49	304,553								2,087				0001
Purchased Call/SPX/SPXE17MSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	11/21/2025	Expire	1	3,791,000	6642.16	48,146								102				0001
Purchased Call/SPX/SPXE17MSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	11/21/2025	Expire	1	2,511,000	6642.16	37,163								79				0001
Purchased Call/SPX/SPXE17MSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	11/24/2025	Expire	1	1,574,000	6538.76	31,637								224				0001
Purchased Call/SPX/SPXE17NS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	11/24/2025	Expire	1	5,330,000	6538.76	229,190								1,619				0001
Purchased Call/SPX/SPXE17NSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	11/25/2025	Expire	1	5,768,000	6602.99	72,677								513				0001
Purchased Call/SPX/SPXD17FS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	4,894,000	6051.97	237,359								(500)				0001
Purchased Call/SPX/SPXD17FSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	4,314,000	6051.97	236,839								(499)				0001
Purchased Call/SPX/SPXD17FSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	3,060,000	6051.97	177,786								(374)				0001
Purchased Call/SPX/SPXD17FSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	2,665,000	6051.97	158,568								(334)				0001
Purchased Call/SPX/SPXD17FSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,254,000	6115.07	77,988								(86)				0001
Purchased Call/SPX/SPXD17GS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/17/2026	02/20/2025	Expire	1	2,714,896	6115	152,336								(310)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17GSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/04/2026	03/07/2025	Expire	1	4,766,974	5778	212,289								(383)				0001
Purchased Call/SPX/SPXD17GSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2026	03/13/2025	Expire	1	2,033,000	5572.07	32,935								(56)				0001
Purchased Call/SPX/SPXD17GSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/10/2026	03/14/2025	Expire	1	3,868,432	5615	206,734								(355)				0001
Purchased Call/SPX/SPXD17GSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/11/2026	03/14/2025	Expire	1	1,950,225	5572	65,471								(111)				0001
Purchased Call/SPX/SPXD17HS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/13/2026	03/18/2025	Expire	1	5,322,000	5638.94	87,281								(51)				0001
Purchased Call/SPX/SPXD17HSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	3,948,000	5614.66	168,185								(268)				0001
Purchased Call/SPX/SPXD17HSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	3,905,000	5614.66	209,308								(333)				0001
Purchased Call/SPX/SPXD17HSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire	1	2,715,000	5667.56	134,121								(49)				0001
Purchased Call/SPX/SPXD171S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,131,000	5667.56	161,560								(59)				0001
Purchased Call/SPX/SPXD171S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,871,000	5667.56	214,841								(79)				0001
Purchased Call/SPX/SPXD17JSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2025	04/16/2025	04/16/2025	Expire	1	3,000,000	34		20,700	(20,700)						(20,700)				0001
Purchased Call/SPX/SPXD17JSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	04/17/2025	Expire	1	8,813,000	5396.63	393,060								(460)				0001
Purchased Call/SPX/SPXD17KS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	3,618,000	5375.86	43,416								(46)				0001
Purchased Call/SPX/SPXD17KSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,453,000	5525.21	29,005								20				0001
Purchased Call/SPX/SPXD17KSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,794,000	5525.21	73,604								52				0001
Purchased Call/SPX/SPXD17LS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	10,178,000	5525.21	426,458								299				0001
Purchased Call/SPX/SPXD17LS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	8,310,000	5525.21	367,302								258				0001
Purchased Call/SPX/SPXD17LSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,545,000	5525.21	210,928								148				0001
Purchased Call/SPX/SPXD17LSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	04/29/2025	Expire	1	2,373,000	5525.21	40,104								30				0001
Purchased Call/SPX/SPXD17LSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	04/29/2025	Expire	1	2,414,000	5525.21	50,211								38				0001
Purchased Call/SPX/SPXD17LSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	05/01/2025	Expire	1	12,589,000	5560.83	532,515								(510)				0001
Purchased Call/SPX/SPXD17MSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	05/05/2025	Expire	1	1,548,000	5604.14	12,229								11				0001
Purchased Call/SPX/SPXD17MSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	05/05/2025	Expire	1	3,107,000	5604.14	38,838								35				0001
Purchased Call/SPX/SPXD17MSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	05/05/2025	Expire	1	2,603,000	5604.14	83,556								75				0001
Purchased Call/SPX/SPXD17MSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2026	05/05/2025	Expire	1	1,954,740	5569	108,691								96				0001
Purchased Call/SPX/SPXD17MSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	7,718,000	5686.67	97,247								89				0001
Purchased Call/SPX/SPXD17NS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	05/06/2025	Expire	1	2,356,000	5686.67	40,288								39				0001
Purchased Call/SPX/SPXD17NSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2026	05/07/2025	Expire	1	2,462,000	5650.38	53,425								(46)				0001
Purchased Call/SPX/SPXD17NSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2026	05/13/2025	Expire	1	3,470,000	5659.91	71,482								84				0001
Purchased Call/SPX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2026	05/16/2025	Expire	1	2,863,000	5892.58	131,412								(96)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD170S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2026	05/16/2025	Expire	1	2,589,000	5892.58	136,181								(100)				0001
Purchased Call/SPX/SPXD170S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/13/2026	05/16/2025	Expire	1	4,909,383	5887	207,199								(154)				0001
Purchased Call/SPX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	05/20/2025	Expire	1	14,049,000	5958.38	181,232								243				0001
Purchased Call/SPX/SPXD170S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,391,000	5958.38	35,387								48				0001
Purchased Call/SPX/SPXD170SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,984,000	5958.38	52,220								70				0001
Purchased Call/SPX/SPXD170SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	05/20/2025	Expire	1	3,575,000	5958.38	71,143								96				0001
Purchased Call/SPX/SPXD170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	05/20/2025	Expire	1	4,589,000	5958.38	107,383								144				0001
Purchased Call/SPX/SPXD170SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	08/29/2025	05/21/2025	Expire	1	17,700,000	5800		61,000							(61,000)				0001
Purchased Call/SPX/SPXD170SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	10/03/2025	05/21/2025	Exercise	1	23,600,000	6100		191,450	615,792	424,342			615,792		(191,450)				0001
Purchased Call/SPX/SPXD170SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2026	05/21/2025	Expire	1	3,060,000	5963.6	67,626								(44)				0001
Purchased Call/SPX/SPXD170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2026	05/22/2025	Expire	1	2,388,000	5940.46	23,402								(15)				0001
Purchased Call/SPX/SPXD170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2026	05/22/2025	Expire	1	2,112,000	5940.46	49,632								(32)				0001
Purchased Call/SPX/SPXD17PS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	05/28/2025	Expire	1	3,124,000	5802.82	136,831								371				0001
Purchased Call/SPX/SPXE17FSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	10/06/2025	Expire	1	2,826,000	6715.35	170,125								949				0001
Purchased Call/SPX/SPXE17FSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	9,519,000	6715.79	124,699								700				0001
Purchased Call/SPX/SPXE17GS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	6,113,000	6715.79	143,044								803				0001
Purchased Call/SPX/SPXE17GSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2026	10/07/2025	Expire	1	7,375,000	6715.79	348,838								1,951				0001
Purchased Call/SPX/SPXE17GSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2026	10/07/2025	Expire	1	5,050,000	6715.79	298,960								1,672				0001
Purchased Call/SPX/SPXE17GSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	2,994,000	6735.11	38,922								310				0001
Purchased Call/SPX/SPXE17HS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	3,767,000	6735.11	137,872								1,096				0001
Purchased Call/SPX/SPXE17HS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	14,150,000	6735.11	659,390								5,244				0001
Purchased Call/SPX/SPXE17HSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2026	10/16/2025	Expire	1	5,848,000	6644.31	218,715								345				0001
Purchased Call/SPX/SPXE17HSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	10/16/2025	Expire	1	2,355,771	6655	109,524								173				0001
Purchased Call/SPX/SPXE17HSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	10/16/2025	Expire	1	9,702,582	6655	541,355								855				0001
Purchased Call/SPX/SPXE171S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	10/20/2025	Expire	1	3,593,000	6629.07	217,377								1,305				0001
Purchased Call/SPX/SPXE171SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	10/20/2025	Expire	1	3,614,106	6668	193,315								1,162				0001
Purchased Call/SPX/SPXE171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	10/21/2025	Expire	1	3,657,000	6664.01	141,160								853				0001
Purchased Call/SPX/SPXE171SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/23/2026	10/28/2025	Expire	1	5,679,000	6791.69	133,457								835				0001
Purchased Call/SPX/SPXE171SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	6,230,000	6890.89	154,504								276				0001
Purchased Call/SPX/SPXE171SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	2,152,000	6890.89	93,827								168				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17JS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	2,750,000	6890.89	145,750								261				0001
Purchased Call/SPX/SPXE17JSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	10/30/2026	11/04/2025	Expire	1	6,160,000	6840.2	325,248								2,105				0001
Purchased Call/SPX/SPXE17JSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2026	11/04/2025	Expire	1	4,615,000	6840.2	219,674								1,413				0001
Purchased Call/SPX/SPXE17JSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2026	11/04/2025	Expire	1	1,980,000	6840.2	100,980								650				0001
Purchased Call/SPX/SPXE17JSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	2,452,000	6851.97	110,830								208				0001
Purchased Call/SPX/SPXE17KS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	11/05/2025	Expire	1	2,195,704	6840	120,937								229				0001
Purchased Call/SPX/SPXE17KS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	11/06/2025	Expire	1	3,398,000	6771.55	74,416								141				0001
Purchased Call/SPX/SPXE17KSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	11/06/2025	Expire	1	4,448,000	6771.55	235,744								447				0001
Purchased Call/SPX/SPXH001SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	05/08/2025	05/12/2025	Exercise	1	2,387,000	5187.67	92,616		162,316	129,913			162,316		(32,403)				0001
Purchased Call/SPX/SPXH001SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	05/09/2025	05/13/2025	Exercise	1	2,036,000	5214.08	76,554		133,358	106,214			133,358		(27,144)				0001
Purchased Call/SPX/SPXH00JSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/13/2024	05/13/2025	05/15/2025	Exercise	1	4,791,000	5221.42	155,228		263,505	207,058			263,505		(56,447)				0001
Purchased Call/SPX/SPXH00JSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	05/16/2025	Exercise	1	2,216,000	5246.68	112,351		210,520	169,356			210,520		(41,164)				0001
Purchased Call/SPX/SPXH00JSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	05/16/2025	Exercise	1	3,391,000	5246.68	181,758		347,578	280,983			347,578		(66,594)				0001
Purchased Call/SPX/SPXH00JSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/13/2025	05/15/2025	Exercise	1	1,984,220	5222	71,239		121,601	95,624			121,601		(25,977)				0001
Purchased Call/SPX/SPXH00JSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/16/2024	05/16/2025	05/20/2025	Exercise	1	2,218,000	5297.1	75,412		127,535	99,334			127,535		(28,201)				0001
Purchased Call/SPX/SPXH00KS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/16/2025	05/20/2025	Exercise	1	3,238,000	5303.27	123,044		212,089	165,948			212,089		(46,142)				0001
Purchased Call/SPX/SPXH00KSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/21/2025	05/23/2025	Exercise	1	2,963,000	5321.41	146,372		266,670	210,218			266,670		(56,452)				0001
Purchased Call/SPX/SPXH00LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2025	05/23/2025	Exercise	1	2,703,276	5321	122,504		216,916	169,539			216,916		(47,377)				0001
Purchased Call/SPX/SPXH00LST	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Exercise	1	2,722,000	5304.72	131,745		234,092	181,981			234,092		(52,111)				0001
Purchased Call/SPX/SPXH00MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Exercise	1	2,022,851	5268	119,401		205,372	158,143			205,372		(47,228)				0001
Purchased Call/SPX/SPXH00MSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/29/2025	06/02/2025	Exercise	1	2,328,000	5266.95	106,390		185,076	141,700			185,076		(43,376)				0001
Purchased Call/SPX/SPXH00MSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/29/2025	06/02/2025	Exercise	1	2,170,000	5266.95	108,283		193,130	148,982			193,130		(44,148)				0001
Purchased Call/SPX/SPXH00MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	05/28/2025	Exercise	1	2,381,819	5305	105,340		187,683	145,783			187,683		(41,900)				0001
Purchased Call/SPX/SPXH00MST	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	05/28/2025	Exercise	1	1,692,206	5305	95,088		158,804	120,982			158,804		(37,822)				0001
Purchased Call/SPX/SPXH00MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	05/30/2025	Exercise	1	12,787,556	5306	543,961		959,182	738,292			959,182		(220,890)				0001
Purchased Call/SPX/SPXH00MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	05/30/2025	Exercise	1	2,472,615	5306	133,062		253,505	199,472			253,505		(54,033)				0001
Purchased Call/SPX/SPXH00NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	06/03/2025	Exercise	1	3,204,000	5235.48	160,520		286,758	220,504			286,758		(66,254)				0001
Purchased Call/SPX/SPXH00NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2025	05/30/2025	Exercise	1	2,637,102	5306	112,884		207,748	161,526			207,748		(46,223)				0001
Purchased Call/SPX/SPXH00NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2025	05/30/2025	Exercise	1	2,557,511	5306	135,481		270,403	214,928			270,403		(55,475)				0001
Purchased Call/SPX/SPXH00NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	06/03/2025	Exercise	1	2,527,000	5277.51	108,156		185,735	140,970			185,735		(44,764)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00NSII	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	06/03/2025	Exercise	1	2,751,000	5277.51	125,996		220,080	167,932			220,080		(52,148)				0001
Purchased Call/SPX/SPXH00NSIX	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2025	06/04/2025	Exercise	1	5,036,000	5277.51	215,541		370,146	279,892			370,146		(90,254)				0001
Purchased Call/SPX/SPXH00OSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	06/05/2025	Exercise	1	1,922,757	5282	106,000		194,012	149,211			194,012		(44,801)				0001
Purchased Call/SPX/SPXH00OSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/05/2024	06/05/2025	06/09/2025	Exercise	1	1,874,000	5354.03	65,403		109,629	81,702			109,629		(27,927)				0001
Purchased Call/SPX/SPXH00OSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/05/2024	06/05/2025	06/09/2025	Exercise	1	4,491,000	5354.03	219,610		395,208	301,435			395,208		(93,773)				0001
Purchased Call/SPX/SPXH00OSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/05/2024	06/05/2025	06/09/2025	Exercise	1	2,751,000	5354.03	150,205		280,602	216,465			280,602		(64,137)				0001
Purchased Call/SPX/SPXH00PS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/06/2024	06/06/2025	06/10/2025	Exercise	1	1,905,000	5352.96	58,865		97,155	71,718			97,155		(25,437)				0001
Purchased Call/SPX/SPXH00PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2025	06/09/2025	Exercise	1	3,185,648	5354	144,936		258,232	195,829			258,232		(62,403)				0001
Purchased Call/SPX/SPXH00QSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/13/2024	06/13/2025	06/17/2025	Exercise	1	2,643,000	5433.74	112,063		194,261	143,661			194,261		(50,599)				0001
Purchased Call/SPX/SPXH00QSB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/13/2024	06/13/2025	06/17/2025	Exercise	1	3,085,000	5433.74	146,538		262,225	196,060			262,225		(66,165)				0001
Purchased Call/SPX/SPXH00QSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/14/2024	06/16/2025	06/18/2025	Exercise	1	3,074,000	5431.6	156,159		284,345	212,933			284,345		(71,412)				0001
Purchased Call/SPX/SPXH00RSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/17/2024	06/13/2025	06/17/2025	Exercise	1	1,619,255	5434	98,242		161,805	117,075			161,805		(44,730)				0001
Purchased Call/SPX/SPXH00RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	06/24/2025	Exercise	1	5,028,000	5473.17	246,875		439,950	323,693			439,950		(116,257)				0001
Purchased Call/SPX/SPXH00SS6	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	06/24/2025	Exercise	1	2,426,000	5464.62	81,271		133,430	95,052			133,430		(38,378)				0001
Purchased Call/SPX/SPXH00SS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/21/2024	06/20/2025	06/24/2025	Exercise	1	3,000,000	5464.62	156,600		276,261	202,311			276,261		(73,950)				0001
Purchased Call/SPX/SPXH00SSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/24/2024	06/20/2025	06/24/2025	Exercise	1	2,366,180	5465	141,838		217,729	150,563			217,729		(67,166)				0001
Purchased Call/SPX/SPXH00TS3	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	06/27/2025	Exercise	1	1,687,000	5469.3	77,265		134,960	97,711			134,960		(37,249)				0001
Purchased Call/SPX/SPXH00TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	06/27/2025	Exercise	1	2,919,000	5469.3	164,340		306,495	227,268			306,495		(79,227)				0001
Purchased Call/SPX/SPXH00TSN	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	07/01/2025	Exercise	1	2,646,000	5482.87	73,030		116,424	80,617			116,424		(35,807)				0001
Purchased Call/SPX/SPXH00TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	07/01/2025	Exercise	1	5,126,000	5482.87	239,384		417,769	300,398			417,769		(117,371)				0001
Purchased Call/SPX/SPXH00TSII	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/24/2025	06/26/2025	Exercise	1	1,410,998	5448	81,831		149,701	109,929			149,701		(39,773)				0001
Purchased Call/SPX/SPXH00USO	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	06/30/2025	Exercise	1	2,185,682	5478	122,904		231,022	170,936			231,022		(60,086)				0001
Purchased Call/SPX/SPXH00USN	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/01/2025	Exercise	1	1,754,518	5483	100,387		187,839	138,482			187,839		(49,357)				0001
Purchased Call/SPX/SPXH00USQ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	07/03/2025	Exercise	1	5,797,000	5475.09	146,084		231,880	159,039			231,880		(72,841)				0001
Purchased Call/SPX/SPXH00VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	07/03/2025	Exercise	1	6,082,825	5475	287,238		491,060	347,044			491,060		(144,017)				0001
Purchased Call/SPX/SPXH00WSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/07/2025	07/09/2025	Exercise	1	1,654,000	5567.19	64,506		108,337	75,107			108,337		(33,230)				0001
Purchased Call/SPX/SPXH00WSE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/07/2025	07/09/2025	Exercise	1	4,086,000	5567.19	196,537		347,310	246,064			347,310		(101,246)				0001
Purchased Call/SPX/SPXH00WSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	3,222,546	5537	143,189		241,530	168,539			241,530		(72,991)				0001
Purchased Call/SPX/SPXH00ZSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/26/2024	01/27/2025	01/29/2025	Exercise	1	2,563,000	4890.97	44,340		69,201	66,025			69,201		(3,176)				0001
Purchased Call/SPX/SPXH001SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/31/2024	01/30/2025	02/03/2025	Exercise	1	2,644,709	4925	118,226		228,225	218,780			228,225		(9,445)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH002S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2024	01/31/2025	02/04/2025	Exercise	1	4,090,853	4959	171,229		303,599	289,290			303,599		(14,309)				0001
Purchased Call/SPX/SPXH003S9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/12/2024	02/12/2025	02/14/2025	Exercise	1	3,271,000	5021.84	118,083		201,167	187,542			201,167		(13,625)				0001
Purchased Call/SPX/SPXH003SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/14/2024	02/12/2025	02/14/2025	Exercise	1	2,184,500	5022	87,296		157,035	146,907			157,035		(10,128)				0001
Purchased Call/SPX/SPXH003SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/14/2024	02/13/2025	02/18/2025	Exercise	1	1,852,486	4953	87,800		150,722	140,321			150,722		(10,401)				0001
Purchased Call/SPX/SPXH003SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/15/2024	02/14/2025	02/19/2025	Exercise	1	3,136,000	5029.73	113,837		192,864	178,951			192,864		(13,913)				0001
Purchased Call/SPX/SPXH003SQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/15/2024	02/14/2025	02/19/2025	Exercise	1	3,242,000	5029.73	162,100		296,643	276,831			296,643		(19,812)				0001
Purchased Call/SPX/SPXH005S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/25/2025	02/27/2025	Exercise	1	2,379,000	5088.8	32,117		49,959	45,106			49,959		(4,853)				0001
Purchased Call/SPX/SPXH005SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/26/2024	02/26/2025	02/28/2025	Exercise	1	7,163,000	5069.53	176,926		286,520	259,301			286,520		(27,219)				0001
Purchased Call/SPX/SPXH006SD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise	1	2,854,000	5137.08	101,888		174,094	157,679			174,094		(16,415)				0001
Purchased Call/SPX/SPXH006SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise	1	2,219,000	5137.08	131,587		264,061	242,861			264,061		(21,200)				0001
Purchased Call/SPX/SPXH006SK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise	1	1,688,471	5070	90,270		156,511	141,968			156,511		(14,543)				0001
Purchased Call/SPX/SPXH007SC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/05/2024	03/05/2025	03/07/2025	Exercise	1	3,136,000	5078.65	174,362		335,552	305,291			335,552		(30,261)				0001
Purchased Call/SPX/SPXH007SD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/05/2024	03/05/2025	03/07/2025	Exercise	1	3,054,000	5078.65	181,408		360,372	328,888			360,372		(31,484)				0001
Purchased Call/SPX/SPXH007SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2024	02/28/2025	03/04/2025	Exercise	1	1,468,552	5135	57,326		103,818	94,504			103,818		(9,313)				0001
Purchased Call/SPX/SPXH007ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise	1	2,142,000	5157.36	106,886		198,135	178,890			198,135		(19,245)				0001
Purchased Call/SPX/SPXH009S8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/15/2024	03/17/2025	03/19/2025	Exercise	1	2,300,000	5117.09	112,010		204,700	181,557			204,700		(23,143)				0001
Purchased Call/SPX/SPXH00AS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/19/2024	03/19/2025	03/21/2025	Exercise	1	2,820,000	5178.51	146,922		270,526	239,360			270,526		(31,165)				0001
Purchased Call/SPX/SPXH00AS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/19/2024	03/19/2025	03/21/2025	Exercise	1	2,025,000	5178.51	114,210		194,260	170,034			194,260		(24,226)				0001
Purchased Call/SPX/SPXH00ASC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/20/2024	03/20/2025	03/24/2025	Exercise	1	2,005,000	5224.62	108,872		168,190	144,797			168,190		(23,394)				0001
Purchased Call/SPX/SPXH00ASF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/20/2024	03/19/2025	03/21/2025	Exercise	1	1,698,551	5179	101,008		162,782	141,297			162,782		(21,485)				0001
Purchased Call/SPX/SPXH00ASZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2025	03/28/2025	Exercise	1	1,987,000	5203.58	32,587		52,656	45,115			52,656		(7,541)				0001
Purchased Call/SPX/SPXH00BS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2025	03/28/2025	Exercise	1	2,132,000	5203.58	66,732		114,062	98,620			114,062		(15,442)				0001
Purchased Call/SPX/SPXH00BSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/26/2024	03/25/2025	03/27/2025	Exercise	1	5,104,768	5220	289,566		544,402	469,051			530,586		(65,148)	4,776			0001
Purchased Call/SPX/SPXE17NSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	3,196,000	6602.99	200,389						1,425						0001
Purchased Call/SPX/SPXE17NSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	11/28/2025	Expire	1	3,800,000	6765.88	149,340						703						0001
Purchased Call/SPX/SPXE170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2026	11/28/2025	Expire	1	2,393,728	6705	100,010						472						0001
Purchased Call/SPX/SPXE170S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	12/01/2025	Expire	1	6,554,000	6812.61	229,390						2,249						0001
Purchased Call/SPX/SPXE170SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	12/01/2025	Expire	1	2,091,000	6812.61	67,748						661						0001
Purchased Call/SPX/SPXE170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	12/01/2025	Expire	1	4,012,000	6812.61	145,234						1,417						0001
Purchased Call/SPX/SPXE170SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	11/30/2026	12/03/2025	Expire	1	2,486,220	6849	99,284						229						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17PS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	5,765,000	6870.4	242,130								1,826				0001
Purchased Call/SPX/SPXE17PS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	5,704,000	6870.4	257,821								1,944				0001
Purchased Call/SPX/SPXE17PS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	5,094,000	6870.4	285,773								2,155				0001
Purchased Call/SPX/SPXE17PST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	12/15/2025	Expire	1	4,267,000	6901	193,295								1,489				0001
Purchased Call/SPX/SPXE17PSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	12/15/2025	Expire	1	10,886,000	6901	574,781								4,428				0001
Purchased Call/SPX/SPXE17PSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	12/17/2025	Expire	1	3,325,000	6816.51	50,873								128				0001
Purchased Call/SPX/SPXE17QS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	12/17/2025	Expire	1	4,599,000	6816.51	208,795								525				0001
Purchased Call/SPX/SPXE17QS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	12/17/2025	Expire	1	2,263,000	6816.51	141,211								355				0001
Purchased Call/SPX/SPXE17QS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	12/17/2025	Expire	1	6,445,075	6827	267,841								680				0001
Purchased Call/SPX/SPXE17QSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	6,045,000	6800.26	149,312								378				0001
Purchased Call/SPX/SPXE17QSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	4,965,000	6800.26	176,754								447				0001
Purchased Call/SPX/SPXE17QSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	12/18/2025	Expire	1	2,010,870	6817	54,422								138				0001
Purchased Call/SPX/SPXE17RS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	12/22/2025	Expire	1	2,435,000	6774.76	101,540								804				0001
Purchased Call/SPX/SPXE17RS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	12/22/2025	Expire	1	2,421,000	6774.76	103,861								822				0001
Purchased Call/SPX/SPXE17RS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	6,461,000	6834.5	229,366								1,827				0001
Purchased Call/SPX/SPXE17RSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	9,125,000	6834.5	432,525								3,446				0001
Purchased Call/SPX/SPXE17RSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,121,000	6834.5	105,202								838				0001
Purchased Call/SPX/SPXE17RSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	7,503,000	6834.5	442,677								3,527				0001
Purchased Call/SPX/SPXD17PS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	05/30/2025	Expire	1	4,297,000	5888.55	93,675								(49)				0001
Purchased Call/SPX/SPXD17PSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2025	06/02/2025	06/02/2025	Exercise	1	11,900,000	5971.29		57,715	35,578	(22,137)			35,578		(57,715)				0001
Purchased Call/SPX/SPXD17QS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	06/10/2025	Expire	1	4,239,000	6000.36	180,581								358				0001
Purchased Call/SPX/SPXD17QSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/20/2025	06/17/2025	Expire	1	12,000,000	6050		14,640		(14,640)					(14,640)				0001
Purchased Call/SPX/SPXD17QS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2026	06/17/2025	Expire	1	2,033,000	5976.97	47,979								107				0001
Purchased Call/SPX/SPXD17QSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	3,992,000	5980.87	128,942								471				0001
Purchased Call/SPX/SPXD17RSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	11,618,000	5967.84	152,196								366				0001
Purchased Call/SPX/SPXD17RSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	5,652,000	5967.84	93,258								224				0001
Purchased Call/SPX/SPXD17RSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	6,405,000	5967.84	152,439								366				0001
Purchased Call/SPX/SPXD17RSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	4,210,000	5967.84	114,933								276				0001
Purchased Call/SPX/SPXD17SS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	3,028,000	5967.84	91,143								222				0001
Purchased Call/SPX/SPXD17SSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	06/25/2025	Expire	1	2,403,000	6025.17	103,089								(13)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17SSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	06/25/2025	Expire	1	2,878,000	6025.17	139,007								(18)				0001
Purchased Call/SPX/SPXD17SSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	06/25/2025	Expire	1	3,831,353	5968	132,933								(23)				0001
Purchased Call/SPX/SPXD17TS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2026	06/26/2025	Expire	1	2,638,000	6092.18	58,564								(7)				0001
Purchased Call/SPX/SPXD17TS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2026	06/26/2025	Expire	1	2,849,000	6092.18	67,521								(8)				0001
Purchased Call/SPX/SPXD17TS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	2,326,000	6092.16	38,379								(4)				0001
Purchased Call/SPX/SPXD17TSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2026	06/27/2025	Expire	1	2,948,615	6092	105,744								(11)				0001
Purchased Call/SPX/SPXD17TSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,575,000	6141.02	23,948								62				0001
Purchased Call/SPX/SPXD17TSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,504,000	6141.02	83,884								218				0001
Purchased Call/SPX/SPXD17TSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,334,000	6141.02	85,658								223				0001
Purchased Call/SPX/SPXD17USB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	06/30/2025	Expire	1	2,016,505	6092	78,076								203				0001
Purchased Call/SPX/SPXD17USL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	5,817,000	6173.07	128,556								337				0001
Purchased Call/SPX/SPXD17UST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	07/01/2025	Expire	1	2,626,000	6173.07	104,777								278				0001
Purchased Call/SPX/SPXD17USX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	07/01/2025	Expire	1	2,211,000	6173.07	127,796								339				0001
Purchased Call/SPX/SPXE17RSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2026	12/23/2025	Expire	1	4,290,000	6834.5	193,908								1,533				0001
Purchased Call/SPX/SPXE17RSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	3,780,316	6775	195,579								1,558				0001
Purchased Call/SPX/SPXE17RSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire	1	2,400,000	6878.49	55,200								145				0001
Purchased Call/SPX/SPXE17SS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2026	12/26/2025	Expire	1	2,089,000	6909.79	82,516								441				0001
Purchased Call/SPX/SPXE17SSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	3,381,000	6929.94	64,239								527				0001
Purchased Call/SPX/SPXE17SSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2026	12/30/2025	Expire	1	2,439,000	6929.94	129,023								1,047				0001
Purchased Call/SPX/SPXE17SSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2026	12/30/2025	Expire	1	4,115,000	6929.94	241,962								1,963				0001
Purchased Call/SPX/SPXE17SSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	01/02/2026	Expire	1	1,733,341	6906	68,566								188				0001
Purchased Call/SPX/SPXE17TS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2026	01/05/2026	Expire	1	2,412,000	6845.5	97,927												0001
Purchased Call/SPX/SPXE17TS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/29/2026	01/05/2026	Expire	1	2,534,407	6906	120,938												0001
Purchased Call/SPX/SPXE17TS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2026	01/05/2026	Expire	1	6,013,906	6897	244,395												0001
Purchased Call/SPX/SPXGOOVSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/03/2025	01/07/2025	Exercise	1	2,682,000	4697.24	151,265		284,292	283,452			284,292		(840)				0001
Purchased Call/SPX/SPXGOOWSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/03/2025	01/07/2025	Exercise	1	2,813,647	4697	182,132		334,841	333,823			334,841		(1,018)				0001
Purchased Call/SPX/SPXGOOWSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/07/2025	01/09/2025	Exercise	1	1,681,612	4697	76,279		125,658	124,394			125,658		(1,264)				0001
Purchased Call/SPX/SPXGOOXS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/10/2024	01/10/2025	01/14/2025	Exercise	1	2,094,000	4783.45	62,611		102,606	101,058			102,606		(1,548)				0001
Purchased Call/SPX/SPXGOOXSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP615ZYZBEU3UXPYFY54	01/10/2024	01/03/2025	01/07/2025	Exercise	1	2,578,774	4689	132,561		216,150	215,408			216,150		(743)				0001
Purchased Call/SPX/SPXGOOXSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	6,234,000	4783.83	80,419		124,680	122,664			124,680		(2,016)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG00XSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	2,732,000	4783.83	114,198		199,436	196,573			199,436		(2,863)				0001
Purchased Call/SPX/SPXG00XSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/14/2025	01/16/2025	Exercise	1	8,327,000	4783.83	205,677		333,080	325,714			333,080		(7,366)				0001
Purchased Call/SPX/SPXG00YSF	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/10/2025	01/14/2025	Exercise	1	3,410,871	4784	131,477		233,150	229,845			233,150		(3,305)				0001
Purchased Call/SPX/SPXH00OSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/26/2024	01/24/2025	01/28/2025	Exercise	1	3,288,000	4890.97	114,094		190,704	183,415			190,704		(7,289)				0001
Purchased Call/SPX/SPXH00YSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/30/2024	01/30/2025	02/03/2025	Exercise	1	2,889,000	4924.97	142,717		260,010	248,640			260,010		(11,370)				0001
Purchased Call/SPX/SPXH002SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2024	02/05/2025	02/07/2025	Exercise	1	2,624,000	4942.81	148,781		288,640	274,334			288,640		(14,306)				0001
Purchased Call/SPX/SPXH003S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/12/2024	02/12/2025	02/14/2025	Exercise	1	3,253,000	5021.84	100,843		167,530	155,894			167,530		(11,636)				0001
Purchased Call/SPX/SPXH003SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/12/2024	02/12/2025	02/14/2025	Exercise	1	2,454,000	5021.84	80,246		134,970	125,711			134,970		(9,259)				0001
Purchased Call/SPX/SPXE17KSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	11/06/2025	Expire	1	6,660,115	6852	209,806								398				0001
Purchased Call/SPX/SPXE17KSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/03/2026	11/06/2025	Expire	1	2,994,311	6852	123,016								233				0001
Purchased Call/SPX/SPXE17LS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	8,480,000	6728.8	366,336								3,137				0001
Purchased Call/SPX/SPXE17LS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	11/12/2025	Expire	1	3,753,000	6728.8	79,939								721				0001
Purchased Call/SPX/SPXE17LS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	11/12/2025	Expire	1	1,996,000	6728.8	49,501								446				0001
Purchased Call/SPX/SPXE17LSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	11/12/2025	Expire	1	4,075,000	6728.8	194,785								1,756				0001
Purchased Call/SPX/SPXE17LSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	8,066,000	6728.8	454,116								2,041				0001
Purchased Call/SPX/SPXE17LST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2026	11/13/2025	Expire	1	9,394,000	6832.43	236,729								1,034				0001
Purchased Call/SPX/SPXE17LSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2026	11/13/2025	Expire	1	2,538,000	6846.61	58,628								117				0001
Purchased Call/SPX/SPXE17MSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	3,350,000	6737.49	141,705								971				0001
Purchased Call/SPX/SPXE17MSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2026	11/19/2025	Expire	1	2,322,000	6672.41	130,961								274				0001
Purchased Call/SPX/SPXE17MSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2026	11/21/2025	Expire	1	4,128,000	6642.16	144,067								306				0001
Purchased Call/SPX/SPXE17NS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	11/24/2025	Expire	1	3,223,000	6538.76	119,251								843				0001
Purchased Call/SPX/SPXE17NSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	5,666,000	6602.99	131,451								935				0001
Purchased Call/SPX/SPXE17NSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2026	11/25/2025	Expire	1	2,237,000	6602.99	55,254								390				0001
Purchased Call/SPX/SPXE17NST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	11/28/2025	Expire	1	2,654,000	6765.88	29,725								140				0001
Purchased Call/SPX/SPXE170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	12/01/2025	Expire	1	2,644,000	6812.61	109,990								1,078				0001
Purchased Call/SPX/SPXE170SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	12/01/2025	Expire	1	2,089,000	6812.61	54,523								532				0001
Purchased Call/SPX/SPXE170SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	12/01/2025	Expire	1	3,459,000	6812.61	139,744								1,363				0001
Purchased Call/SPX/SPXE170SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	12/03/2025	Expire	1	2,203,000	6812.63	62,345								144				0001
Purchased Call/SPX/SPXE170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	12/03/2025	Expire	1	2,990,000	6812.63	166,244								383				0001
Purchased Call/SPX/SPXE170SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	12/03/2025	Expire	1	2,401,000	6812.63	142,139								327				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17PS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	5,445,000	6870.4	202,010								1,523				0001
Purchased Call/SPX/SPXE17PS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	5,751,000	6870.4	308,254								2,324				0001
Purchased Call/SPX/SPXE17PSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2026	12/09/2025	Expire	1	2,734,000	6870.4	80,653								604				0001
Purchased Call/SPX/SPXH00ES2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2025	04/14/2025	Exercise	1	3,211,000	5160.64	150,596		66,832	25,760			66,832		(41,072)				0001
Purchased Call/SPX/SPXH00FSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	04/17/2024	04/17/2025	04/21/2025	Exercise	1	3,455,000	5022.21	71,519		115,743	94,858			115,743		(20,884)				0001
Purchased Call/SPX/SPXH00FSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	04/17/2024	04/17/2025	04/21/2025	Exercise	1	2,160,000	5022.21	70,416		112,034	91,472			112,034		(20,562)				0001
Purchased Call/SPX/SPXH00GS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	04/23/2024	04/23/2025	04/25/2025	Exercise	1	3,702,000	5070.55	117,724		199,908	163,586			199,908		(36,322)				0001
Purchased Call/SPX/SPXH00GSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	04/25/2024	04/25/2025	04/29/2025	Exercise	1	2,805,000	5048.42	77,418		129,030	104,582			129,030		(24,448)				0001
Purchased Call/SPX/SPXH00HSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	05/05/2025	Exercise	1	2,044,000	5018.39	77,468		133,882	108,273			133,882		(25,609)				0001
Purchased Call/SPX/SPXH00HSE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	05/05/2025	Exercise	1	1,773,000	5018.39	89,359		164,889	135,349			164,889		(29,540)				0001
Purchased Call/SPX/SPXH00HSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/01/2024	04/29/2025	05/01/2025	Exercise	1	1,857,170	5116	79,156		144,837	118,963			144,837		(25,874)				0001
Purchased Call/SPX/SPXH00HSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/03/2024	05/02/2025	05/06/2025	Exercise	1	4,153,000	5127.79	142,448		245,027	197,149			245,027		(47,878)				0001
Purchased Call/SPX/SPXH00IS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/09/2024	05/07/2025	05/09/2025	Exercise	1	1,467,930	5187	63,219		110,371	88,182			110,371		(22,188)				0001
Purchased Call/SPX/SPXH00JSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	05/16/2025	Exercise	1	2,498,000	5246.68	87,430		149,880	117,846			149,880		(32,034)				0001
Purchased Call/SPX/SPXH00KS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2025	05/21/2025	Exercise	1	1,872,000	5303.27	64,584		109,512	84,959			109,512		(24,553)				0001
Purchased Call/SPX/SPXH00KSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/21/2024	05/21/2025	05/23/2025	Exercise	1	2,839,000	5321.41	151,603		279,130	220,661			279,130		(58,469)				0001
Purchased Call/SPX/SPXH00KSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/21/2024	05/20/2025	05/22/2025	Exercise	1	1,804,676	5308	108,559		212,160	170,475			212,160		(41,684)				0001
Purchased Call/SPX/SPXH00LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	05/27/2025	Exercise	1	2,240,467	5309	98,056		179,349	140,837			179,349		(38,512)				0001
Purchased Call/SPX/SPXH00LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	05/27/2025	Exercise	1	1,789,320	5310	95,344		179,287	141,840			179,287		(37,447)				0001
Purchased Call/SPX/SPXH00MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Exercise	1	4,957,037	5268	219,121		366,052	279,380			366,052		(86,672)				0001
Purchased Call/SPX/SPXH00MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2025	05/30/2025	Exercise	1	1,736,000	5306.04	93,570		171,864	133,972			171,864		(37,892)				0001
Purchased Call/SPX/SPXH00MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	05/28/2025	Exercise	1	1,474,995	5268	86,685		149,750	115,367			149,750		(34,384)				0001
Purchased Call/SPX/SPXH00MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	05/28/2025	Exercise	1	5,035,664	5301	230,347		402,798	311,431			402,798		(91,366)				0001
Purchased Call/SPX/SPXH00MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	05/30/2025	Exercise	1	9,667,605	5306	433,527		776,173	600,128			776,173		(176,045)				0001
Purchased Call/SPX/SPXH00MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	05/30/2025	Exercise	1	2,026,907	5306	117,729		222,535	174,728			222,535		(47,807)				0001
Purchased Call/SPX/SPXH00NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	06/03/2025	Exercise	1	3,487,000	5235.48	192,482		355,674	276,228			355,674		(79,446)				0001
Purchased Call/SPX/SPXH00OS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	06/03/2024	06/03/2025	06/05/2025	Exercise	1	2,562,000	5283.4	72,505		117,852	87,292			117,852		(30,560)				0001
Purchased Call/SPX/SPXH00OSE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	06/04/2024	06/04/2025	06/06/2025	Exercise	1	2,080,000	5291.34	112,528		208,000	160,261			208,000		(47,739)				0001
Purchased Call/SPX/SPXE17PSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2026	12/09/2025	Expire	1	2,808,000	6870.4	170,726								1,278				0001
Purchased Call/SPX/SPXE17PSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	12/15/2025	Expire	1	3,975,000	6901	213,458								1,644				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17QS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	12/17/2025	Expire	1	6,619,000	6816.51	315,726								794				0001
Purchased Call/SPX/SPXE17QS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	12/17/2025	Expire	1	1,386,454	6898	46,059								117				0001
Purchased Call/SPX/SPXE17QS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/11/2026	12/17/2025	Expire	1	2,235,737	6900	97,705								248				0001
Purchased Call/SPX/SPXE17QSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	12/18/2025	Expire	1	7,559,510	6817	246,220								624				0001
Purchased Call/SPX/SPXE17RS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	5,283,000	6834.5	198,641								1,583				0001
Purchased Call/SPX/SPXE17RSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2026	12/23/2025	Expire	1	3,433,000	6834.5	147,276								1,164				0001
Purchased Call/SPX/SPXE17RSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2026	12/23/2025	Expire	1	3,497,000	6834.5	217,513								1,719				0001
Purchased Call/SPX/SPXE17RSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire	1	5,908,000	6878.49	147,700								387				0001
Purchased Call/SPX/SPXE17SS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2025	12/22/2026	12/26/2025	Expire	1	2,407,472	6878	110,037								590				0001
Purchased Call/SPX/SPXE17SS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2025	12/22/2026	12/26/2025	Expire	1	9,457,924	6878	482,598								2,586				0001
Purchased Call/SPX/SPXE17SSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	15,138,000	6929.94	682,724								5,600				0001
Purchased Call/SPX/SPXE17SSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	2,390,000	6929.94	117,827								967				0001
Purchased Call/SPX/SPXE17SSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	4,972,000	6929.94	264,510								2,170				0001
Purchased Call/SPX/SPXE17SSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2026	01/02/2026	Expire	1	7,626,000	6896.24	399,602								1,095				0001
Purchased Call/SPX/SPXE17TS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2026	01/05/2026	Expire	1	2,838,000	6845.5	97,627												0001
Purchased Call/SPX/SPXE17TS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2026	01/05/2026	Expire	1	3,179,167	6896	100,498												0001
Purchased Call/SPX/SPXG00IISH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/08/2024	01/08/2025	01/10/2025	Exercise	1	2,370,000	4763.54	53,325		85,320	84,295			85,320		(1,025)				0001
Purchased Call/SPX/SPXG00IISU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/09/2024	01/09/2025	01/10/2025	Exercise	1	2,060,000	4756.5	103,206		186,430	184,162			186,430		(2,268)				0001
Purchased Call/SPX/SPXG00XSC	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/03/2025	01/07/2025	Exercise	1	1,756,768	4697	91,959		151,844	151,329			151,844		(515)				0001
Purchased Call/SPX/SPXG00XSD	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/07/2025	01/09/2025	Exercise	1	1,301,135	4697	63,427		103,043	101,989			103,043		(1,054)				0001
Purchased Call/SPX/SPXG00XSF	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/09/2025	01/10/2025	Exercise	1	3,919,356	4757	166,942		280,159	276,480			280,159		(3,679)				0001
Purchased Call/SPX/SPXG00XSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/13/2025	01/15/2025	Exercise	1	5,410,000	4783.83	133,627		216,400	211,970			216,400		(4,430)				0001
Purchased Call/SPX/SPXG00XSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/08/2025	01/10/2025	Exercise	1	1,428,383	4761	71,454		126,300	124,899			126,300		(1,401)				0001
Purchased Call/SPX/SPXG00YS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	1,658,743	4780	102,722		206,465	203,890			206,465		(2,575)				0001
Purchased Call/SPX/SPXG00ZSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise	1	10,315,000	4850.43	257,875		412,600	397,723			412,600		(14,877)				0001
Purchased Call/SPX/SPXG00ZSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/24/2024	01/24/2025	01/28/2025	Exercise	1	4,764,000	4868.55	119,576		190,560	183,004			190,560		(7,556)				0001
Purchased Call/SPX/SPXG00ZSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/24/2024	01/24/2025	01/28/2025	Exercise	1	2,907,000	4868.55	114,536		194,769	187,532			194,769		(7,237)				0001
Purchased Call/SPX/SPXH000S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/25/2024	01/24/2025	01/28/2025	Exercise	1	2,182,000	4894.16	40,585		63,278	60,692			63,278		(2,586)				0001
Purchased Call/SPX/SPXH000SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/26/2024	01/24/2025	01/28/2025	Exercise	1	2,125,000	4890.97	36,763		57,375	55,026			57,375		(2,349)				0001
Purchased Call/SPX/SPXH000SX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/29/2024	01/29/2025	01/31/2025	Exercise	1	3,245,000	4927.93	69,768		110,330	104,963			110,330		(5,367)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH001SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/30/2024	01/30/2025	02/03/2025	Exercise	1	2,401,000	4924.97	69,629		114,048	108,500			114,048		(5,547)				0001
Purchased Call/SPX/SPXH001SF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/31/2024	01/31/2025	02/04/2025	Exercise	1	2,021,000	4845.65	108,528		204,121	195,176			204,121		(8,945)				0001
Purchased Call/SPX/SPXH001SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/31/2024	01/30/2025	02/03/2025	Exercise	1	1,782,839	4925	97,845		209,960	202,143			209,960		(7,817)				0001
Purchased Call/SPX/SPXH002S4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2024	01/31/2025	02/04/2025	Exercise	1	6,302,393	4959	282,111		509,668	486,093			509,668		(23,575)				0001
Purchased Call/SPX/SPXH003S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/12/2024	02/12/2025	02/14/2025	Exercise	1	2,122,000	5021.84	58,143		95,490	88,781			95,490		(6,709)				0001
Purchased Call/SPX/SPXH003SS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/15/2024	02/14/2025	02/19/2025	Exercise	1	4,840,600	5001	220,394		377,518	350,581			377,518		(26,937)				0001
Purchased Call/SPX/SPXH005SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/24/2025	02/26/2025	Exercise	1	2,408,000	5088.8	30,822		48,160	43,575			48,160		(4,585)				0001
Purchased Call/SPX/SPXH005S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/24/2025	02/26/2025	Exercise	1	2,674,000	5088.8	47,330		74,872	67,831			74,872		(7,041)				0001
Purchased Call/SPX/SPXH005S4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/25/2025	02/27/2025	Exercise	1	3,810,000	5088.8	69,723		110,490	99,955			110,490		(10,535)				0001
Purchased Call/SPX/SPXH007S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/04/2024	03/04/2025	03/06/2025	Exercise	1	2,777,000	5130.95	53,041		84,699	75,639			84,699		(9,059)				0001
Purchased Call/SPX/SPXH007SR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise	1	3,357,000	5157.36	81,911		134,280	119,532			134,280		(14,748)				0001
Purchased Call/SPX/SPXH008SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise	1	3,058,000	5165.31	155,346		210,886	180,501			210,886		(30,385)				0001
Purchased Call/SPX/SPXH00AS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/19/2024	03/19/2025	03/21/2025	Exercise	1	2,545,000	5178.51	54,972		89,075	77,414			89,075		(11,661)				0001
Purchased Call/SPX/SPXH00AS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/20/2024	03/20/2025	03/24/2025	Exercise	1	3,604,000	5224.62	87,938		144,160	125,264			144,160		(18,896)				0001
Purchased Call/SPX/SPXH00AS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/21/2024	03/19/2025	03/21/2025	Exercise	1	2,157,942	5175	95,018		159,711	139,332			159,711		(20,380)				0001
Purchased Call/SPX/SPXH00BS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2025	03/28/2025	Exercise	1	5,534,000	5203.58	133,369		221,360	190,498			221,360		(30,862)				0001
Purchased Call/SPX/SPXH00BS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/26/2024	03/21/2025	03/25/2025	Exercise	1	1,449,868	5234	78,773		120,096	102,713			120,096		(17,383)				0001
Purchased Call/SPX/SPXH00BSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/27/2024	03/27/2025	03/31/2025	Exercise	1	4,078,000	5248.49	51,383		81,560	69,528			81,560		(12,032)				0001
Purchased Call/SPX/SPXH001SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	1,805,069	5537	102,850		187,451	135,023			187,451		(52,428)				0001
Purchased Call/SPX/SPXH001SM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,021,012	5537	124,104		234,696	171,434			234,696		(63,262)				0001
Purchased Call/SPX/SPXH001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2025	07/07/2025	Exercise	1	2,131,987	5509	111,917		191,565	134,669			191,565		(56,896)				0001
Purchased Call/SPX/SPXH00XSB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/09/2024	07/09/2025	07/11/2025	Exercise	1	2,304,000	5576.98	35,021		54,144	35,910			54,144		(18,234)				0001
Purchased Call/SPX/SPXH00XSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise	1	3,425,000	5584.54	44,525		68,500	44,942			68,500		(23,558)				0001
Purchased Call/SPX/SPXH00XSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,039,000	5584.54	94,814		168,218	118,053			168,218		(50,164)				0001
Purchased Call/SPX/SPXH00YSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/12/2024	07/11/2025	07/15/2025	Exercise	1	5,901,000	5615.35	277,937		501,585	354,124			501,585		(147,461)				0001
Purchased Call/SPX/SPXH00YSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/12/2024	07/14/2025	07/16/2025	Exercise	1	2,812,000	5615.35	132,445		239,020	168,237			239,020		(70,783)				0001
Purchased Call/SPX/SPXH00YSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/12/2024	07/14/2025	07/16/2025	Exercise	1	1,809,000	5615.35	92,440		171,855	122,452			171,855		(49,403)				0001
Purchased Call/SPX/SPXH00YSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/16/2024	07/16/2025	07/18/2025	Exercise	1	2,426,000	5667.2	135,128		255,348	182,386			255,348		(72,962)				0001
Purchased Call/SPX/SPXH002S8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/17/2024	07/17/2025	07/21/2025	Exercise	1	3,636,000	5588.27	159,984		281,790	194,967			281,790		(86,823)				0001
Purchased Call/SPX/SPXH002SD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/17/2024	07/16/2025	07/18/2025	Exercise	1	2,816,598	5667	119,861		227,626	162,729			227,626		(64,897)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00ZSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/17/2024	07/16/2025	07/18/2025	Exercise	1	1,229,782	5667	66,302		129,483	93,585			129,483		(35,898)				0001
Purchased Call/SPX/SPXH00ZSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2024	07/18/2025	07/22/2025	Exercise	1	3,303,000	5505	188,601		355,073	251,342			355,073		(103,731)				0001
Purchased Call/SPX/SPXH00ZSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2024	07/17/2025	07/21/2025	Exercise	1	1,458,538	5588	75,557		155,034	113,572			155,034		(41,462)				0001
Purchased Call/SPX/SPXI00GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	07/22/2025	Exercise	1	3,814,678	5545	169,207		307,536	214,472			307,536		(93,064)				0001
Purchased Call/SPX/SPXI00GS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/22/2024	07/22/2025	07/24/2025	Exercise	1	3,633,000	5564.41	181,650		326,970	17,874			(17,733)		(7,999)	133,821			0001
Purchased Call/SPX/SPXI00GST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/25/2024	07/25/2025	07/29/2025	Exercise	1	4,621,000	5399.22	150,183		249,534	164,250			249,534		(85,284)				0001
Purchased Call/SPX/SPXI001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	07/29/2025	Exercise	1	1,506,712	5459	58,407		98,807	65,455			98,807		(33,352)				0001
Purchased Call/SPX/SPXI001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/29/2024	07/25/2025	07/29/2025	Exercise	1	2,325,577	5459	127,834		236,855	163,858			236,855		(72,997)				0001
Purchased Call/SPX/SPXI001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/31/2024	07/31/2025	08/04/2025	Exercise	1	3,324,000	5522.3	157,558		282,540	190,957			282,540		(91,583)				0001
Purchased Call/SPX/SPXI001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/31/2024	07/31/2025	08/04/2025	Exercise	1	3,193,000	5522.3	175,934		333,669	231,404			333,669		(102,265)				0001
Purchased Call/SPX/SPXI001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	08/01/2025	Exercise	1	1,621,995	5443	95,718		164,795	109,268			164,795		(55,527)				0001
Purchased Call/SPX/SPXI002SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/01/2024	08/01/2025	08/05/2025	Exercise	1	2,340,000	5446.68	66,222		108,810	69,921			108,810		(38,889)				0001
Purchased Call/SPX/SPXI002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	08/05/2025	Exercise	1	4,384,179	5347	162,909		323,903	227,700			323,903		(96,203)				0001
Purchased Call/SPX/SPXD17VSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	07/02/2025	Expire	1	3,603,000	6204.95	173,304								(4)				0001
Purchased Call/SPX/SPXD17VSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/26/2026	07/02/2025	Expire	1	3,956,938	6173	135,860								(7)				0001
Purchased Call/SPX/SPXD17VSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	2,488,000	6198.01	55,234												0001
Purchased Call/SPX/SPXD17VSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	07/07/2025	Expire	1	2,665,000	6227.42	99,405								416				0001
Purchased Call/SPX/SPXD17WS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	07/07/2025	Expire	1	3,730,000	6227.42	208,507								873				0001
Purchased Call/SPX/SPXD17WS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	07/07/2025	Expire	1	2,794,000	6227.42	165,684								694				0001
Purchased Call/SPX/SPXD17WS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	07/07/2025	Expire	1	2,069,000	6227.42	125,175								524				0001
Purchased Call/SPX/SPXD17WSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2026	07/09/2025	Expire	1	3,171,072	6279	102,162								5				0001
Purchased Call/SPX/SPXD17WSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire	1	3,392,000	6225.52	231,334								1				0001
Purchased Call/SPX/SPXD17XSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	4,497,000	6263.26	247,785								28				0001
Purchased Call/SPX/SPXD17XSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	2,694,000	6263.26	152,750								17				0001
Purchased Call/SPX/SPXD17XSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/08/2026	07/11/2025	Expire	1	2,197,609	6226	74,487								8				0001
Purchased Call/SPX/SPXD17XSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	07/14/2025	Expire	1	3,759,000	6280.46	211,632								641				0001
Purchased Call/SPX/SPXD17YS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,087,000	6259.75	58,853								180				0001
Purchased Call/SPX/SPXD17YSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	3,127,000	6259.75	95,999								293				0001
Purchased Call/SPX/SPXD17YSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	4,635,000	6259.75	154,809								473				0001
Purchased Call/SPX/SPXD17YSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	13,507,000	6259.75	586,204								1,789				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17YSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	5,290,000	6259.75	301,001								919				0001
Purchased Call/SPX/SPXD17YSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	07/15/2025	Expire	1	2,932,000	6259.75	164,192								504				0001
Purchased Call/SPX/SPXD17ZS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,059,991	6280	107,656								329				0001
Purchased Call/SPX/SPXD17ZSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	4,499,000	6243.76	113,375								23				0001
Purchased Call/SPX/SPXD17ZSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	24,250,000	6243.76	1,117,925								228				0001
Purchased Call/SPX/SPXD17ZST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	07/18/2025	Expire	1	6,050,000	6263.7	153,065								34				0001
Purchased Call/SPX/SPXD17ZSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	07/18/2025	Expire	1	3,041,000	6263.7	111,605								24				0001
Purchased Call/SPX/SPXE170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/15/2026	07/18/2025	Expire	1	7,323,930	6244	315,877								67				0001
Purchased Call/SPX/SPXB210SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/19/2025	08/19/2026	08/21/2025	Expire	1	2,329,000	6411.37	43,552								32				0001
Purchased Call/SPX/SPXB211S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/04/2025	09/03/2026	09/08/2025	Expire	1	4,049,507	6448	177,617								840				0001
Purchased Call/SPX/SPXB211SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/15/2025	09/15/2026	09/17/2025	Expire	1	4,492,000	6615.28	100,172								114				0001
Purchased Call/SPX/SPXB212SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/26/2025	09/25/2026	09/30/2025	Expire	1	2,040,858	6605	70,022								378				0001
Purchased Call/SPX/SPXB213SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/07/2025	10/02/2026	10/09/2025	Expire	1	3,821,263	6716	208,197								307				0001
Purchased Call/SPX/SPXB213SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/08/2025	10/08/2026	10/10/2025	Expire	1	3,990,000	6753.72	343,140								18				0001
Purchased Call/SPX/SPXB214S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/15/2025	10/09/2026	10/17/2025	Expire	1	3,236,940	6553	135,351								216				0001
Purchased Call/SPX/SPXB214S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/16/2025	10/16/2026	10/20/2025	Expire	1	2,208,000	6629.07	67,565								406				0001
Purchased Call/SPX/SPXB214S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/16/2025	10/16/2026	10/20/2025	Expire	1	2,174,000	6629.07	80,438								483				0001
Purchased Call/SPX/SPXB214S9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/16/2025	10/16/2026	10/20/2025	Expire	1	4,937,000	6629.07	213,772								1,283				0001
Purchased Call/SPX/SPXB214SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/16/2025	10/16/2026	10/20/2025	Expire	1	15,235,000	6629.07	717,569								4,308				0001
Purchased Call/SPX/SPXB215SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/14/2025	11/16/2026	11/18/2025	Expire	1	2,622,000	6734.11	61,355								420				0001
Purchased Call/SPX/SPXB216SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/24/2025	11/20/2026	11/26/2025	Expire	1	1,683,762	6603	67,374								149				0001
Purchased Call/SPX/SPXB216SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/28/2025	11/27/2026	12/02/2025	Expire	1	6,120,000	6849.09	130,968								959				0001
Purchased Call/SPX/SPXB216SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/28/2025	11/27/2026	12/02/2025	Expire	1	5,620,000	6849.09	205,130								1,503				0001
Purchased Call/SPX/SPXB216SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/28/2025	11/30/2026	12/02/2025	Expire	1	3,129,000	6849.09	70,090								510				0001
Purchased Call/SPX/SPXB216SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/28/2025	11/30/2026	12/02/2025	Expire	1	5,783,000	6849.09	270,066								1,964				0001
Purchased Call/SPX/SPXB217SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/05/2025	12/04/2026	12/09/2025	Expire	1	4,018,272	6857	200,090								1,509				0001
Purchased Call/SPX/SPXB217ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/11/2025	12/11/2026	12/15/2025	Expire	1	4,981,000	6901	294,875								2,271				0001
Purchased Call/SPX/SPXB218S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/12/2025	12/11/2026	12/16/2025	Expire	1	8,197,000	6827.41	431,982								3,349				0001
Purchased Call/SPX/SPXB218S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/15/2025	12/15/2026	12/17/2025	Expire	1	3,882,000	6816.51	85,016								214				0001
Purchased Call/SPX/SPXB218S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/17/2025	12/17/2026	12/19/2025	Expire	1	6,264,000	6721.43	154,721								394				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB218SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	12/26/2025	Expire	1	4,386,000	6909.79	109,650								586				0001
Purchased Call/SPX/SPXB218SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/23/2025	12/23/2026	12/26/2025	Expire	1	2,267,000	6909.79	110,176								589				0001
Purchased Call/SPX/SPXC050S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Exercise	1	5,893,000	5728.8	378,331		721,893	403,464			721,893		(318,428)				0001
Purchased Call/SPX/SPXH003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	06/05/2025	Exercise	1	2,974,554	5283	172,723		323,727	250,725			323,727		(73,002)				0001
Purchased Call/SPX/SPXH003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	06/05/2025	Exercise	1	1,939,008	5283	118,600		227,907	177,781			227,907		(50,126)				0001
Purchased Call/SPX/SPXH003SQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/05/2024	06/05/2025	06/09/2025	Exercise	1	8,574,000	5354.03	399,548		707,355	536,749			707,355		(170,606)				0001
Purchased Call/SPX/SPXH003SU	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2025	06/05/2025	Exercise	1	2,204,620	5287	132,085		238,108	182,127			238,108		(55,981)				0001
Purchased Call/SPX/SPXH00PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2025	06/09/2025	Exercise	1	3,373,039	5354	138,449		240,663	181,053			240,663		(59,610)				0001
Purchased Call/SPX/SPXH003SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/12/2024	06/12/2025	06/16/2025	Exercise	1	2,526,000	5421.03	137,920		260,178	198,627			260,178		(61,551)				0001
Purchased Call/SPX/SPXH003S3	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2025	06/13/2025	Exercise	1	3,241,318	5375	155,634		259,895	190,677			259,895		(69,219)				0001
Purchased Call/SPX/SPXH003SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/17/2024	06/13/2025	06/17/2025	Exercise	1	4,536,485	5433	210,787		353,206	257,233			353,206		(95,973)				0001
Purchased Call/SPX/SPXH00RS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/18/2024	06/18/2025	06/23/2025	Exercise	1	4,776,000	5487.03	220,651		389,244	286,842			389,244		(102,402)				0001
Purchased Call/SPX/SPXH00RSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/18/2024	06/18/2025	06/23/2025	Exercise	1	3,075,000	5487.03	171,278		276,754	197,266			276,754		(79,488)				0001
Purchased Call/SPX/SPXH00RSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/18/2024	06/17/2025	06/20/2025	Exercise	1	3,179,947	5473	193,310		296,147	206,721			296,147		(89,426)				0001
Purchased Call/SPX/SPXH00SSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/21/2024	06/20/2025	06/24/2025	Exercise	1	3,286,000	5464.62	178,101		302,598	218,494			302,598		(84,103)				0001
Purchased Call/SPX/SPXH00TSA	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	06/26/2025	Exercise	1	1,530,851	5448	58,066		95,821	67,910			95,821		(27,910)				0001
Purchased Call/SPX/SPXH00TSD	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	06/26/2025	Exercise	1	2,593,186	5448	151,801		281,317	208,351			281,317		(72,965)				0001
Purchased Call/SPX/SPXH00TSF	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	06/26/2025	Exercise	1	2,571,395	5448	158,889		302,080	225,708			302,080		(76,372)				0001
Purchased Call/SPX/SPXH00TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	07/01/2025	Exercise	1	6,495,000	5482.87	164,324		259,800	179,231			259,800		(80,569)				0001
Purchased Call/SPX/SPXH00TSY	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	06/30/2025	Exercise	1	4,541,179	5478	191,822		329,944	236,164			329,944		(93,780)				0001
Purchased Call/SPX/SPXH00USO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/28/2024	06/27/2025	07/01/2025	Exercise	1	3,119,753	5483	188,083		361,314	268,840			361,314		(92,474)				0001
Purchased Call/SPX/SPXH00VS8	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	07/07/2025	Exercise	1	4,044,000	5509.01	136,283		222,420	153,902			222,420		(68,518)				0001
Purchased Call/SPX/SPXH00VSK	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	07/03/2025	Exercise	1	5,124,684	5475	318,455		601,848	442,179			601,848		(159,669)				0001
Purchased Call/SPX/SPXH00WS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	4,388,000	5567.19	196,144		340,070	240,086			340,070		(99,984)				0001
Purchased Call/SPX/SPXH00XSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/10/2024	07/10/2025	07/14/2025	Exercise	1	2,394,000	5633.91	119,700		216,657	154,004			216,657		(62,653)				0001
Purchased Call/SPX/SPXH00XSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,026,000	5584.54	88,334		153,976	107,240			153,976		(46,736)				0001
Purchased Call/SPX/SPXH00YSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/12/2024	07/11/2025	07/15/2025	Exercise	1	3,101,000	5615.35	110,396		186,060	127,489			186,060		(58,571)				0001
Purchased Call/SPX/SPXH00YSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/16/2024	07/11/2025	07/15/2025	Exercise	1	1,218,783	5617	55,088		93,093	63,703			93,093		(29,390)				0001
Purchased Call/SPX/SPXH003SR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/15/2024	02/13/2025	02/18/2025	Exercise	1	1,372,028	4953	81,795		143,208	133,411			143,208		(9,797)				0001
Purchased Call/SPX/SPXH005S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/25/2025	02/27/2025	Exercise	1	3,463,000	5088.8	123,283		209,512	190,884			209,512		(18,628)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH005SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2024	02/27/2025	03/03/2025	Exercise	1	2,630,000	5078.18	69,432		113,090	102,217			113,090		(10,873)				0001
Purchased Call/SPX/SPXH006SE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise	1	3,858,000	5137.08	188,270		347,220	316,888			347,220		(30,332)				0001
Purchased Call/SPX/SPXH006SM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise	1	2,940,548	5096	174,993		326,583	298,390			326,583		(28,193)				0001
Purchased Call/SPX/SPXH007SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise	1	2,155,000	5157.36	32,541		51,720	45,861			51,720		(5,859)				0001
Purchased Call/SPX/SPXH007SQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise	1	5,567,000	5157.36	123,031		200,412	178,260			200,412		(22,152)				0001
Purchased Call/SPX/SPXH00AS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/19/2024	03/19/2025	03/21/2025	Exercise	1	2,594,000	5178.51	40,726		64,850	56,211			64,850		(8,639)				0001
Purchased Call/SPX/SPXH00AS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/19/2024	03/19/2025	03/21/2025	Exercise	1	4,217,000	5178.51	153,499		263,563	231,002			263,563		(32,560)				0001
Purchased Call/SPX/SPXH00ASE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/20/2024	03/19/2025	03/21/2025	Exercise	1	2,097,297	5179	114,554		200,997	176,630			200,997		(24,367)				0001
Purchased Call/SPX/SPXH00BS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2025	03/28/2025	Exercise	1	2,887,000	5203.58	99,024		171,777	148,862			171,777		(22,915)				0001
Purchased Call/SPX/SPXH00BSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/26/2024	03/25/2025	03/27/2025	Exercise	1	2,160,331	5218	77,584		133,308	115,519			133,308		(17,789)				0001
Purchased Call/SPX/SPXH00BSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/28/2024	03/28/2025	04/01/2025	Exercise	1	2,181,000	5254.35	105,560		135,562	110,415			135,562		(25,147)				0001
Purchased Call/SPX/SPXH00CSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2024	04/03/2025	04/07/2025	Exercise	1	4,945,612	5211	222,427		176,057	119,214			176,057		(56,842)				0001
Purchased Call/SPX/SPXH00DSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/09/2024	04/09/2025	04/11/2025	Exercise	1	3,540,000	5209.91	185,496		167,823	117,745			167,823		(50,079)				0001
Purchased Call/SPX/SPXH00DSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/09/2024	04/09/2025	04/11/2025	Exercise	1	1,845,000	5209.91	101,475		87,467	60,072			87,467		(27,395)				0001
Purchased Call/SPX/SPXH001SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/09/2024	05/09/2025	05/13/2025	Exercise	1	1,986,000	5214.08	57,395		96,321	75,970			96,321		(20,351)				0001
Purchased Call/SPX/SPXH00KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	05/20/2025	Exercise	1	2,259,056	5303	125,904		238,134	190,788			238,134		(47,346)				0001
Purchased Call/SPX/SPXH00KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2025	05/22/2025	Exercise	1	3,465,520	5307	195,567		370,249	295,156			370,249		(75,093)				0001
Purchased Call/SPX/SPXH00LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2025	05/27/2025	Exercise	1	2,321,000	5307.01	102,356		179,878	140,119			179,878		(39,758)				0001
Purchased Call/SPX/SPXH00LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/20/2025	05/22/2025	Exercise	1	2,484,145	5308	110,280		191,413	148,951			191,413		(42,462)				0001
Purchased Call/SPX/SPXH00LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Exercise	1	3,230,000	5304.72	174,743		303,289	234,171			303,289		(69,118)				0001
Purchased Call/SPX/SPXH00MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2025	05/27/2025	Exercise	1	1,290,022	5309	75,345		129,522	99,847			129,522		(29,675)				0001
Purchased Call/SPX/SPXH00MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Exercise	1	2,196,689	5268	134,841		223,021	169,685			223,021		(53,335)				0001
Purchased Call/SPX/SPXH00MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	05/28/2025	Exercise	1	4,796,609	5306	198,536		340,809	262,060			340,809		(78,749)				0001
Purchased Call/SPX/SPXH00MSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/29/2024	05/29/2025	06/02/2025	Exercise	1	2,525,000	5266.95	88,123		145,188	109,259			145,188		(35,929)				0001
Purchased Call/SPX/SPXH00QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	06/03/2025	Exercise	1	1,910,950	5235	81,826		137,971	104,010			137,971		(33,961)				0001
Purchased Call/SPX/SPXH00QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	06/03/2025	Exercise	1	1,596,821	5235	74,932		129,015	97,915			129,015		(31,100)				0001
Purchased Call/SPX/SPXH00PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/06/2025	06/10/2025	Exercise	1	3,769,628	5347	174,142		303,150	227,478			303,150		(75,672)				0001
Purchased Call/SPX/SPXH00PSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/12/2024	06/12/2025	06/16/2025	Exercise	1	6,005,000	5421.03	257,615		450,375	335,407			450,375		(114,968)				0001
Purchased Call/SPX/SPXH00QS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/13/2024	06/13/2025	06/17/2025	Exercise	1	2,468,000	5433.74	89,095		149,314	109,086			149,314		(40,228)				0001
Purchased Call/SPX/SPXH00QSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/14/2024	06/16/2025	06/18/2025	Exercise	1	2,730,000	5431.6	111,930		192,465	141,279			192,465		(51,186)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/17/2024	06/17/2025	06/20/2025	Exercise	1	2,170,000	5473.23	81,158		136,710	99,270			136,710		(37,440)				0001
Purchased Call/SPX/SPXH00RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	06/23/2025	Exercise	1	2,331,988	5487	106,178		186,573	136,885			186,573		(49,688)				0001
Purchased Call/SPX/SPXH00SSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	06/24/2025	Exercise	1	4,187,603	5467	179,466		309,464	224,480			309,464		(84,984)				0001
Purchased Call/SPX/SPXH00SWI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	06/24/2025	Exercise	1	2,761,978	5469	153,874		251,913	179,048			251,913		(72,865)				0001
Purchased Call/SPX/SPXH00SSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/24/2024	06/20/2025	06/24/2025	Exercise	1	2,753,005	5473	164,199		248,904	171,150			248,904		(77,755)				0001
Purchased Call/SPX/SPXH00TSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2025	06/27/2025	Exercise	1	2,379,146	5469	88,788		148,770	105,848			148,770		(42,922)				0001
Purchased Call/SPX/SPXH00TSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	07/01/2025	Exercise	1	2,230,000	5482.87	74,482		121,535	85,016			121,535		(36,519)				0001
Purchased Call/SPX/SPXH00TSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	07/01/2025	Exercise	1	2,621,000	5482.87	100,384		167,744	118,525			167,744		(49,219)				0001
Purchased Call/SPX/SPXH00USA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,543,000	5460.48	92,820		153,852	108,215			153,852		(45,636)				0001
Purchased Call/SPX/SPXH00USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/01/2025	Exercise	1	3,344,000	5460.48	188,267		351,120	258,555			351,120		(92,565)				0001
Purchased Call/SPX/SPXH00USG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,177,000	5460.48	126,484		239,470	177,282			239,470		(62,188)				0001
Purchased Call/SPX/SPXH00USI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	07/02/2025	Exercise	1	4,849,000	5460.48	231,782		407,316	292,383			407,316		(114,933)				0001
Purchased Call/SPX/SPXH00VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	07/07/2025	Exercise	1	1,883,000	5509.01	55,172		88,501	60,763			88,501		(27,738)				0001
Purchased Call/SPX/SPXH00VSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	07/03/2025	Exercise	1	3,919,241	5474	227,939		416,709	302,424			416,709		(114,285)				0001
Purchased Call/SPX/SPXH00WS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,826,000	5567.19	94,954		155,430	107,027			155,430		(48,403)				0001
Purchased Call/SPX/SPXH00WSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,351,000	5567.19	127,189		235,100	170,265			235,100		(64,835)				0001
Purchased Call/SPX/SPXH00WSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,033,000	5567.19	113,848		213,465	155,431			213,465		(58,034)				0001
Purchased Call/SPX/SPXH00WSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	3,209,000	5567.19	182,592		344,968	251,891			344,968		(93,076)				0001
Purchased Call/SPX/SPXH00BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2024	03/27/2025	03/31/2025	Exercise	1	2,353,000	5248.49	126,356		199,421	169,834			199,421		(29,588)				0001
Purchased Call/SPX/SPXH00BST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2024	03/26/2025	03/28/2025	Exercise	1	2,674,640	5204	145,863		261,214	227,367			261,214		(33,847)				0001
Purchased Call/SPX/SPXH00CSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/04/2024	04/04/2025	04/08/2025	Expire	1	2,333,000	5147.21	81,422			(20,976)			(20,976)						0001
Purchased Call/SPX/SPXH00DSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/09/2024	04/09/2025	04/11/2025	Exercise	1	2,584,000	5209.91	91,990		122,502	97,667			122,502		(24,835)				0001
Purchased Call/SPX/SPXH00DSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/09/2024	04/08/2025	04/10/2025	Expire	1	3,979,910	5202	175,988			(47,157)			(47,157)						0001
Purchased Call/SPX/SPXH00DST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/09/2024	04/08/2025	04/10/2025	Expire	1	3,875,781	5202	217,294			(58,225)			(58,225)						0001
Purchased Call/SPX/SPXH00GS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/23/2024	04/23/2025	04/25/2025	Exercise	1	2,007,000	5070.55	70,044		120,420	98,809			120,420		(21,611)				0001
Purchased Call/SPX/SPXH00GSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/24/2024	04/24/2025	04/28/2025	Exercise	1	3,701,000	5071.63	138,047		238,715	195,741			238,715		(42,973)				0001
Purchased Call/SPX/SPXH00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2025	05/05/2025	Exercise	1	3,500,000	5018.39	44,100		70,000	55,421			70,000		(14,579)				0001
Purchased Call/SPX/SPXH00HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2025	05/05/2025	Exercise	1	2,494,000	5018.39	53,621		87,290	69,564			87,290		(17,726)				0001
Purchased Call/SPX/SPXH001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/09/2024	05/09/2025	05/13/2025	Exercise	1	2,662,000	5214.08	92,904		159,720	126,779			159,720		(32,941)				0001
Purchased Call/SPX/SPXH001SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,812,000	5222.68	84,079		140,600	110,705			140,600		(29,895)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00KS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/17/2024	05/19/2025	05/21/2025	Exercise	1	2,766,000	5303.27	123,917		221,280	174,171			221,280		(47,109)				0001
Purchased Call/SPX/SPXH00KS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/17/2024	05/19/2025	05/21/2025	Exercise	1	2,208,000	5303.27	112,608		209,760	166,950			209,760		(42,810)				0001
Purchased Call/SPX/SPXH00KSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/20/2024	05/20/2025	05/22/2025	Exercise	1	2,997,000	5308.13	102,198		172,328	133,194			172,328		(39,134)				0001
Purchased Call/SPX/SPXH00KSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/21/2024	05/21/2025	05/23/2025	Exercise	1	1,948,000	5321.41	107,530		191,527	150,056			191,527		(41,471)				0001
Purchased Call/SPX/SPXH00LS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/22/2024	05/21/2025	05/23/2025	Exercise	1	2,245,635	5321	133,555		220,963	169,312			220,963		(51,651)				0001
Purchased Call/SPX/SPXH00LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Exercise	1	2,140,000	5304.72	111,280		200,941	156,925			200,941		(44,016)				0001
Purchased Call/SPX/SPXH00MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	05/28/2025	Exercise	1	1,745,415	5305	99,421		163,783	124,348			163,783		(39,435)				0001
Purchased Call/SPX/SPXH00MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	05/28/2025	Exercise	1	2,896,377	5305	172,891		271,809	203,232			271,809		(68,577)				0001
Purchased Call/SPX/SPXH00NS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/30/2024	05/30/2025	06/03/2025	Exercise	1	1,902,000	5235.48	56,299		91,296	68,059			91,296		(23,237)				0001
Purchased Call/SPX/SPXH00OS9	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	06/03/2025	Exercise	1	2,934,296	5278	166,683		325,261	256,080			325,261		(69,181)				0001
Purchased Call/SPX/SPXH00OSI	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	06/05/2025	Exercise	1	6,688,784	5283	309,056		536,788	406,165			536,788		(130,623)				0001
Purchased Call/SPX/SPXH00OSL	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	06/05/2025	Exercise	1	2,536,032	5283	152,947		291,841	227,198			291,841		(64,643)				0001
Purchased Call/SPX/SPXH00OSY	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2025	06/05/2025	Exercise	1	2,139,503	5283	97,682		162,405	121,006			162,405		(41,400)				0001
Purchased Call/SPX/SPXI002SII	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/06/2024	08/06/2025	08/08/2025	Exercise	1	2,827,000	5240.03	119,582		204,958	133,472			204,958		(71,486)				0001
Purchased Call/SPX/SPXI003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	08/07/2025	Exercise	1	2,878,413	5186	169,841		290,820	189,479			290,820		(101,342)				0001
Purchased Call/SPX/SPXI003SN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/09/2024	08/08/2025	08/12/2025	Exercise	1	5,003,000	5344.16	234,641		410,246	267,506			410,246		(142,740)				0001
Purchased Call/SPX/SPXI003SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/12/2024	08/08/2025	08/12/2025	Exercise	1	2,005,380	5319	109,488		195,286	128,495			195,286		(66,791)				0001
Purchased Call/SPX/SPXI004ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	08/26/2025	Exercise	1	2,734,000	5634.61	77,099		123,030	73,130			123,030		(49,900)				0001
Purchased Call/SPX/SPXI004SY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	08/26/2025	Exercise	1	3,095,000	5634.61	173,630		324,975	212,598			324,975		(112,377)				0001
Purchased Call/SPX/SPXI005S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/25/2025	08/27/2025	Exercise	1	2,759,000	5634.61	130,225		227,618	142,953			227,618		(84,664)				0001
Purchased Call/SPX/SPXI006SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/04/2024	09/04/2025	09/08/2025	Exercise	1	2,241,000	5520.07	29,357		44,820	24,925			44,820		(19,895)				0001
Purchased Call/SPX/SPXI008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	09/19/2025	Exercise	1	2,653,811	5634	124,071		213,833	125,065			213,833		(88,769)				0001
Purchased Call/SPX/SPXI008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2025	09/22/2025	Exercise	1	2,141,253	5620	118,312		196,216	110,768			196,216		(85,448)				0001
Purchased Call/SPX/SPXI008SX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/20/2024	09/22/2025	09/24/2025	Exercise	1	3,023,000	5702.55	115,479		193,472	109,488			193,472		(83,984)				0001
Purchased Call/SPX/SPXI009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	09/23/2025	Exercise	1	3,188,211	5714	143,490		255,564	151,534			255,564		(104,030)				0001
Purchased Call/SPX/SPXI00AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	10/02/2025	Exercise	1	2,760,228	5762	111,995		193,514	109,363			193,514		(84,151)				0001
Purchased Call/SPX/SPXI00AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	10/02/2025	Exercise	1	2,189,742	5762	110,097		202,919	120,194			202,919		(82,725)				0001
Purchased Call/SPX/SPXI00ASY	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	10/07/2025	Exercise	1	3,033,162	5701	160,840		274,513	151,650			274,513		(122,864)				0001
Purchased Call/SPX/SPXI00BS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/07/2024	10/07/2025	10/09/2025	Exercise	1	2,697,000	5695.94	46,928		71,471	35,402			71,471		(36,068)				0001
Purchased Call/SPX/SPXI00BSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise	1	2,761,000	5792.04	80,069		125,626	63,644			125,626		(61,982)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise	1	3,441,000	5792.04	124,908		201,299	104,606			201,299		(96,692)				0001
Purchased Call/SPX/SPXI00BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise	1	4,937,000	5792.04	225,127		377,681	203,408			377,681		(174,272)				0001
Purchased Call/SPX/SPXI00BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise	1	3,343,000	5792.04	197,237		361,044	208,362			361,044		(152,682)				0001
Purchased Call/SPX/SPXI00CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/10/2025	10/15/2025	Exercise	1	4,941,000	5815.03	164,041		264,344	135,487			264,344		(128,857)				0001
Purchased Call/SPX/SPXI00CSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/16/2025	10/20/2025	Exercise	1	2,590,000	5842.47	94,017		152,810	78,218			152,810		(74,592)				0001
Purchased Call/SPX/SPXI00ESC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/31/2025	11/04/2025	Exercise	1	3,694,349	5728	204,355		366,361	193,883			366,361		(172,478)				0001
Purchased Call/SPX/SPXI00FS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,723,000	5985.38	100,479		166,103	78,634			166,103		(87,469)				0001
Purchased Call/SPX/SPXI00FSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	11/18/2025	Exercise	1	4,583,000	5870.62	116,867		183,320	80,413			183,320		(102,907)				0001
Purchased Call/SPX/SPXH00PSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/12/2025	06/16/2025	Exercise	1	2,014,000	5421.03	91,234		161,120	120,404			161,120		(40,716)				0001
Purchased Call/SPX/SPXH00QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2025	06/13/2025	Exercise	1	4,203,500	5375	189,080		311,240	227,146			311,240		(84,093)				0001
Purchased Call/SPX/SPXH00RS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/13/2025	06/17/2025	Exercise	1	2,156,345	5432	97,178		161,579	117,334			161,579		(44,246)				0001
Purchased Call/SPX/SPXH00RSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/17/2025	06/20/2025	Exercise	1	2,194,765	5473	125,485		204,398	146,348			204,398		(58,050)				0001
Purchased Call/SPX/SPXH00RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	06/24/2025	Exercise	1	4,038,000	5473.17	189,382		333,135	243,952			333,135		(89,183)				0001
Purchased Call/SPX/SPXH00RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/17/2025	06/20/2025	Exercise	1	2,211,185	5473	101,865		176,952	129,434			176,952		(47,518)				0001
Purchased Call/SPX/SPXH00SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	06/24/2025	Exercise	1	2,061,000	5464.62	83,883		142,209	102,598			142,209		(39,611)				0001
Purchased Call/SPX/SPXH00SSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	06/24/2025	Exercise	1	3,765,496	5465	174,730		306,602	223,860			306,602		(82,741)				0001
Purchased Call/SPX/SPXH00TS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	06/27/2025	Exercise	1	3,105,000	5469.3	104,018		170,775	120,629			170,775		(50,146)				0001
Purchased Call/SPX/SPXH00TS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	06/27/2025	Exercise	1	3,454,000	5469.3	180,644		328,130	241,043			328,130		(87,087)				0001
Purchased Call/SPX/SPXH00TSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	06/26/2025	Exercise	1	6,390,352	5448	281,719		478,586	343,174			478,586		(135,412)				0001
Purchased Call/SPX/SPXH00TSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	06/26/2025	Exercise	1	7,419,999	5448	347,119		597,918	431,071			597,918		(166,847)				0001
Purchased Call/SPX/SPXH00TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2025	06/27/2025	Exercise	1	3,735,432	5469	161,919		280,030	201,755			280,030		(78,276)				0001
Purchased Call/SPX/SPXH00TSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/27/2024	06/27/2025	07/01/2025	Exercise	1	2,404,000	5482.87	45,195		69,716	47,557			69,716		(22,159)				0001
Purchased Call/SPX/SPXH00TSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	07/01/2025	Exercise	1	2,982,000	5482.87	148,504		263,907	191,095			263,907		(72,812)				0001
Purchased Call/SPX/SPXH00TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	06/30/2025	Exercise	1	3,998,867	5478	182,427		319,741	230,555			319,741		(89,187)				0001
Purchased Call/SPX/SPXH00USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/01/2025	Exercise	1	3,342,000	5460.48	166,766		297,438	215,445			297,438		(81,993)				0001
Purchased Call/SPX/SPXH00USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	07/02/2025	Exercise	1	2,238,000	5460.48	100,262		173,445	123,728			173,445		(49,717)				0001
Purchased Call/SPX/SPXH00USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	07/02/2025	Exercise	1	2,918,000	5460.48	153,195		277,210	201,246			277,210		(75,964)				0001
Purchased Call/SPX/SPXH00USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	07/03/2025	Exercise	1	2,694,000	5475.09	80,281		129,312	89,282			129,312		(40,030)				0001
Purchased Call/SPX/SPXH00USS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	07/03/2025	Exercise	1	2,315,000	5475.09	82,646		136,585	95,376			136,585		(41,209)				0001
Purchased Call/SPX/SPXH00USU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	07/01/2025	Exercise	1	4,047,483	5462	170,245		287,509	203,572			287,509		(83,937)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00V6	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	07/07/2025	Exercise	1	3,498,000	5509.01	88,499		139,920	95,426			139,920		(44,494)				0001
Purchased Call/SPX/SPXH00VE	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	06/27/2025	07/01/2025	Exercise	1	1,731,587	5462	80,528		135,360	95,434			135,360		(39,925)				0001
Purchased Call/SPX/SPXH00W3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	3,017,000	5567.19	93,225		150,850	103,328			150,850		(47,522)				0001
Purchased Call/SPX/SPXH00YS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/15/2024	07/11/2025	07/15/2025	Exercise	1	2,167,525	5615	122,814		228,511	163,170			228,511		(65,341)				0001
Purchased Call/SPX/SPXH00Z1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/16/2024	07/15/2025	07/17/2025	Exercise	1	2,922,603	5631	178,567		318,022	221,833			318,022		(96,189)				0001
Purchased Call/SPX/SPXH00ZB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/17/2024	07/17/2025	07/21/2025	Exercise	1	4,222,000	5588.27	208,567		379,980	266,791			379,980		(113,189)				0001
Purchased Call/SPX/SPXH00ZT	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/19/2024	07/18/2025	07/22/2025	Exercise	1	3,699,000	5505	207,514		388,395	274,262			388,395		(114,133)				0001
Purchased Call/SPX/SPXI0084	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/22/2024	07/22/2025	07/24/2025	Exercise	1	4,270,000	5564.41	121,268		196,420	128,938			196,420		(67,482)				0001
Purchased Call/SPX/SPXI0089	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	07/22/2025	Exercise	1	1,293,675	5505	74,413		130,190	89,149			130,190		(41,041)				0001
Purchased Call/SPX/SPXI009D	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/23/2024	07/23/2025	07/25/2025	Exercise	1	3,693,000	5555.74	207,177		391,458	275,599			391,458		(115,859)				0001
Purchased Call/SPX/SPXI009U	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/25/2024	07/25/2025	07/29/2025	Exercise	1	2,217,000	5399.22	79,369		133,020	87,949			133,020		(45,071)				0001
Purchased Call/SPX/SPXI00S5	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	07/29/2025	Exercise	1	3,774,055	5399	224,868		399,827	271,777			399,827		(128,050)				0001
Purchased Call/SPX/SPXI00SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/30/2024	07/30/2025	08/01/2025	Exercise	1	2,366,000	5436.44	66,485		108,836	70,374			108,836		(38,462)				0001
Purchased Call/SPX/SPXI00SI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/31/2024	07/31/2025	08/04/2025	Exercise	1	2,702,000	5522.3	90,517		151,312	98,697			151,312		(52,615)				0001
Purchased Call/SPX/SPXI00SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/31/2024	07/31/2025	08/04/2025	Exercise	1	2,590,000	5522.3	113,701		199,430	133,339			199,430		(66,091)				0001
Purchased Call/SPX/SPXI00SN	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	08/07/2025	Exercise	1	2,690,000	5186.33	72,899		118,360	74,982			118,360		(43,378)				0001
Purchased Call/SPX/SPXI00SV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/06/2024	08/06/2025	08/08/2025	Exercise	1	2,675,000	5240.03	81,588		133,750	84,977			133,750		(48,773)				0001
Purchased Call/SPX/SPXI00SF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/21/2024	08/21/2025	08/25/2025	Exercise	1	2,767,000	5620.85	71,665		113,447	67,644			113,447		(45,803)				0001
Purchased Call/SPX/SPXI00SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/21/2024	08/21/2025	08/25/2025	Exercise	1	2,926,000	5620.85	98,606		160,930	97,909			160,930		(63,021)				0001
Purchased Call/SPX/SPXI00SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/28/2024	08/28/2025	09/02/2025	Exercise	1	3,351,000	5592.18	112,929		184,305	109,953			184,305		(74,353)				0001
Purchased Call/SPX/SPXI00SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2024	09/05/2025	09/09/2025	Exercise	1	2,162,000	5503.41	105,073		183,770	111,878			183,770		(71,892)				0001
Purchased Call/SPX/SPXI00ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/13/2024	09/12/2025	09/16/2025	Exercise	1	8,602,000	5626.02	111,826		172,040	93,141			172,040		(78,899)				0001
Purchased Call/SPX/SPXI00SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/13/2024	09/12/2025	09/16/2025	Exercise	1	3,127,000	5626.02	48,469		75,048	40,851			75,048		(34,197)				0001
Purchased Call/SPX/SPXI00SW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/13/2024	09/15/2025	09/17/2025	Exercise	1	5,740,000	5626.02	75,194		114,800	61,563			114,800		(53,237)				0001
Purchased Call/SPX/SPXI00SY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/13/2024	09/15/2025	09/17/2025	Exercise	1	3,060,000	5626.02	66,096		104,040	57,245			104,040		(46,795)				0001
Purchased Call/SPX/SPXI00S5E	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	09/18/2025	Exercise	1	3,734,739	5633	153,730		262,548	152,984			262,548		(109,564)				0001
Purchased Call/SPX/SPXI00S5V	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/20/2024	09/22/2025	09/24/2025	Exercise	1	4,876,000	5702.55	122,875		195,040	105,676			195,040		(89,364)				0001
Purchased Call/SPX/SPXI00S5Y	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/20/2024	09/22/2025	09/24/2025	Exercise	1	3,524,000	5702.55	154,704		267,824	155,312			267,824		(112,512)				0001
Purchased Call/SPX/SPXC050SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	11/03/2025	Exercise	1	1,592,946	5814	76,164		141,657	77,586			141,657		(64,071)				0001
Purchased Call/SPX/SPXC050SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Exercise	1	2,333,529	5705	76,806		119,838	55,193			119,838		(64,645)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC0509H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Exercise	1	4,667,058	5705	264,320		456,443	233,973			456,443		(222,470)				0001
Purchased Call/SPX/SPXC0516M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	11/12/2025	Exercise	1	4,016,337	5995	210,494		387,259	205,496			387,259		(181,764)				0001
Purchased Call/SPX/SPXC0519P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	11/14/2025	Exercise	1	2,155,000	5983.99	78,442		129,300	61,231			129,300		(68,070)				0001
Purchased Call/SPX/SPXC0519Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	11/14/2025	Exercise	1	5,025,000	5983.99	241,703		427,125	217,383			427,125		(209,742)				0001
Purchased Call/SPX/SPXC0519S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	11/14/2025	Exercise	1	2,349,000	5983.99	136,947		261,914	143,075			261,914		(118,838)				0001
Purchased Call/SPX/SPXC0515W	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	11/13/2025	Exercise	1	2,934,660	6001	154,456		286,065	152,090			286,065		(133,975)				0001
Purchased Call/SPX/SPXC0528B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	11/18/2025	Exercise	1	3,357,000	5949.17	201,084		386,055	209,480			386,055		(176,575)				0001
Purchased Call/SPX/SPXC0529O	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	11/19/2025	Exercise	1	8,900,000	5870.62	226,950		356,000	155,934			356,000		(200,066)				0001
Purchased Call/SPX/SPXC0536I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	11/20/2025	Exercise	1	1,927,214	5894	65,982		105,949	47,440			105,949		(58,509)				0001
Purchased Call/SPX/SPXC0536A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	11/20/2025	Exercise	1	8,156,770	5894	439,337		783,352	393,774			783,352		(389,578)				0001
Purchased Call/SPX/SPXC0538A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2025	11/24/2025	Exercise	1	6,011,775	5917	334,162		583,184	283,366			583,184		(299,818)				0001
Purchased Call/SPX/SPXC0538I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	11/25/2025	Exercise	1	1,581,875	5969	69,941		117,130	54,007			117,130		(63,123)				0001
Purchased Call/SPX/SPXC0545B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	12/03/2025	Exercise	1	1,603,000	6032.38	58,189		94,577	41,037			94,577		(53,540)				0001
Purchased Call/SPX/SPXC0545K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2024	12/02/2025	12/04/2025	Exercise	1	3,338,027	6047	184,727		328,993	157,570			328,993		(171,422)				0001
Purchased Call/SPX/SPXC0545N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	12/09/2025	Exercise	1	2,755,000	6075.11	82,650		130,863	53,478			130,863		(77,384)				0001
Purchased Call/SPX/SPXC0555S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	12/16/2025	Exercise	1	4,320,593	6051	233,978		421,258	197,029			421,258		(224,229)				0001
Purchased Call/SPX/SPXC0556S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/16/2024	12/15/2025	12/17/2025	Exercise	1	5,216,040	6051	295,106		517,202	233,509			517,202		(283,693)				0001
Purchased Call/SPX/SPXC0558B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	12/18/2025	Exercise	1	8,764,897	6074	458,297		847,040	405,201			847,040		(441,839)				0001
Purchased Call/SPX/SPXC0558L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	12/23/2025	Exercise	1	8,372,000	5930.85	416,088		711,620	304,778			711,620		(406,842)				0001
Purchased Call/SPX/SPXC0555V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	01/06/2025	Expire	1	3,370,000	5868.55	50,887								(138)				0001
Purchased Call/SPX/SPXC0555W	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	01/06/2025	Expire	1	2,209,000	5868.55	41,087								(111)				0001
Purchased Call/SPX/SPXC0566E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	01/07/2025	Expire	1	2,155,000	5942.47	134,472								(350)				0001
Purchased Call/SPX/SPXC0569Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	01/09/2025	Expire	1	5,407,719	5975	277,138								(740)				0001
Purchased Call/SPX/SPXE1705B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	8,920,000	6297.36	423,700								1,373				0001
Purchased Call/SPX/SPXE1705F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	2,583,000	6297.36	147,748								479				0001
Purchased Call/SPX/SPXE1705O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,474,000	6296.79	111,515								364				0001
Purchased Call/SPX/SPXE1705R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	4,747,000	6296.79	214,090								699				0001
Purchased Call/SPX/SPXE1705U	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	4,842,000	6296.79	246,458								805				0001
Purchased Call/SPX/SPXE1705W	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	2,975,000	6296.79	171,360								560				0001
Purchased Call/SPX/SPXE1705Y	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	07/22/2025	Expire	1	2,672,000	6296.79	77,755								255				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE170SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	07/22/2025	Expire	1	4,107,000	6296.79	144,156								473				0001
Purchased Call/SPX/SPXE171S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	07/22/2025	Expire	1	2,752,000	6296.79	145,306								477				0001
Purchased Call/SPX/SPXE171S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	07/22/2025	Expire	1	2,021,000	6296.79	116,410								382				0001
Purchased Call/SPX/SPXE171SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2026	07/23/2025	Expire	1	3,472,000	6305.6	97,563								29				0001
Purchased Call/SPX/SPXE171SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2026	07/23/2025	Expire	1	3,295,000	6305.6	121,915								36				0001
Purchased Call/SPX/SPXE171SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/17/2026	07/24/2025	Expire	1	3,274,370	6297	134,774								38				0001
Purchased Call/SPX/SPXE172S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire	1	2,279,000	6358.91	78,170								25				0001
Purchased Call/SPX/SPXE172SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/21/2026	07/25/2025	Expire	1	2,238,488	6306	91,182								29				0001
Purchased Call/SPX/SPXE172SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	07/28/2025	Expire	1	6,012,000	6363.35	259,718								897				0001
Purchased Call/SPX/SPXE172SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2026	07/28/2025	Expire	1	3,599,143	6359	146,385								505				0001
Purchased Call/SPX/SPXE172SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2026	07/28/2025	Expire	1	5,665,789	6359	243,582								840				0001
Purchased Call/SPX/SPXE173S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	5,168,000	6388.64	259,950								905				0001
Purchased Call/SPX/SPXE173SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,449,613	6363	132,309								460				0001
Purchased Call/SPX/SPXE173SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	08/01/2025	Expire	1	4,968,000	6362.9	219,586								94				0001
Purchased Call/SPX/SPXE174S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	08/01/2025	Expire	1	5,754,000	6362.9	325,676								140				0001
Purchased Call/SPX/SPXE174SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	08/08/2025	Expire	1	3,929,000	6345.06	170,912								92				0001
Purchased Call/SPX/SPXE174SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	6,782,000	6340	312,650								1,212				0001
Purchased Call/SPX/SPXE174SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2026	08/11/2025	Expire	1	1,630,680	6345	55,440								215				0001
Purchased Call/SPX/SPXI00FSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	11/18/2025	Exercise	1	4,635,000	5870.62	120,047		187,718	82,010			187,718		(105,708)				0001
Purchased Call/SPX/SPXI00GSC	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	03/07/2025	03/11/2025	Expire	1	8,812,500	5500	56,595		(34,380)				(34,380)		(34,380)				0001
Purchased Call/SPX/SPXI00IS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2025	11/28/2025	Exercise	1	3,656,000	5987.37	70,195		107,852	44,425			107,852		(63,427)				0001
Purchased Call/SPX/SPXI00ISZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	12/02/2025	Exercise	1	3,684,000	5998.74	177,937		309,456	146,306			309,456		(163,150)				0001
Purchased Call/SPX/SPXI00JS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	12/02/2025	Exercise	1	3,239,000	6032.38	183,327		341,715	173,155			341,715		(168,559)				0001
Purchased Call/SPX/SPXI00JSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	12/03/2025	Exercise	1	4,729,000	6032.38	227,465		394,872	185,579			394,872		(209,293)				0001
Purchased Call/SPX/SPXI00KS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	12/08/2025	Exercise	1	2,940,000	6086.49	111,426		183,750	80,305			183,750		(103,445)				0001
Purchased Call/SPX/SPXI00KS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	12/08/2025	Exercise	1	2,897,000	6086.49	179,614		354,883	188,133			354,883		(166,749)				0001
Purchased Call/SPX/SPXI00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/10/2025	12/12/2025	Exercise	1	2,946,000	6034.91	48,609		73,650	27,719			73,650		(45,931)				0001
Purchased Call/SPX/SPXI00KSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/11/2025	12/15/2025	Exercise	1	4,093,000	6084.19	246,399		476,835	243,333			476,835		(233,502)				0001
Purchased Call/SPX/SPXI00NSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/09/2026	01/10/2025	Expire	1	2,590,000	5918.25	48,174								(126)				0001
Purchased Call/SPX/SPXI00PSA	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J8570P30	01/23/2025	05/20/2025	01/27/2025	Expire	1	24,300,000	5600		33,240	(33,240)						(33,240)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00PSD	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	01/23/2025	07/18/2025	01/27/2025	Expire	1	24,300,000	5800		61,360		(61,360)					(61,360)				0001
Purchased Call/SPX/SPXI00PSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	01/27/2025	01/27/2026	01/29/2025	Expire	1	2,529,000	6012.28		42,740							(100)				0001
Purchased Call/SPX/SPXI00QSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/04/2025	02/03/2026	02/06/2025	Expire	1	2,283,931	5995		95,166							(214)				0001
Purchased Call/SPX/SPXI00QSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/05/2025	02/05/2026	02/07/2025	Expire	1	2,574,000	6061.48		94,466							(209)				0001
Purchased Call/SPX/SPXI00QSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/05/2025	02/05/2026	02/07/2025	Expire	1	3,844,000	6061.48		240,250							(531)				0001
Purchased Call/SPX/SPXI00QSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/05/2025	02/03/2026	02/07/2025	Expire	1	1,674,963	6003		90,209							(203)				0001
Purchased Call/SPX/SPXI00SSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/13/2025	02/12/2026	02/18/2025	Expire	1	1,882,163	6052		79,044							(90)				0001
Purchased Call/SPX/SPXI00SSL	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	02/19/2025	07/02/2025	02/21/2025	Expire	1	12,250,000	5750		29,340		(29,340)					(29,340)				0001
Purchased Call/SPX/SPXI00SSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/19/2025	02/19/2026	02/21/2025	Expire	1	1,914,000	6144.15		118,094							(236)				0001
Purchased Call/SPX/SPXI00TSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/23/2026	02/25/2025	Expire	1	2,038,000	6013.13		122,688							(139)				0001
Purchased Call/SPX/SPXI00USG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/27/2026	03/03/2025	Expire	1	2,787,000	5861.57		94,479							(95)				0001
Purchased Call/SPX/SPXI00USK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/25/2026	03/03/2025	Expire	1	1,703,202	5955		69,844							(75)				0001
Purchased Call/SPX/SPXI00VS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/03/2025	03/03/2026	03/05/2025	Expire	1	2,597,000	5849.72		72,976							(133)				0001
Purchased Call/SPX/SPXI00WSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	7,113,000	5572.07		322,219							(547)				0001
Purchased Call/SPX/SPXI00WSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	03/14/2025	Expire	1	2,786,000	5599.3		34,825							(59)				0001
Purchased Call/SPX/SPXI00XS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	03/14/2025	Expire	1	2,711,000	5599.3		111,151							(187)				0001
Purchased Call/SPX/SPXI00XSE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	2,545,000	5521.52		79,913							(47)				0001
Purchased Call/SPX/SPXI00XSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	4,038,000	5521.52		161,116							(94)				0001
Purchased Call/SPX/SPXI00XSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	3,525,000	5521.52		200,573							(117)				0001
Purchased Call/SPX/SPXI00XSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	7,326,000	5638.94		362,637							(210)				0001
Purchased Call/SPX/SPXI00YS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,399,000	5638.94		205,300							(119)				0001
Purchased Call/SPX/SPXI00YS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/16/2026	03/18/2025	Expire	1	3,446,000	5638.94		92,697							(47)				0001
Purchased Call/SPX/SPXI00YSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/20/2025	03/20/2026	03/24/2025	Expire	1	2,162,000	5662.89		69,184							(26)				0001
Purchased Call/SPX/SPXI00YSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	03/20/2025	03/20/2026	03/24/2025	Expire	1	4,347,000	5662.89		180,401							(67)				0001
Purchased Call/SPX/SPXI00ZSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,351,000	5396.52		69,825							2				0001
Purchased Call/SPX/SPXI00ZST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,057,000	5396.52		65,618							2				0001
Purchased Call/SPX/SPXI00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	3,185,000	5396.52		170,079							5				0001
Purchased Call/SPX/SPXJ00QSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	4,033,000	5074.08		81,870							3				0001
Purchased Call/SPX/SPXJ00QSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,180,000	5074.08		103,986							4				0001
Purchased Call/SPX/SPXJ00QSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/06/2026	04/08/2025	Expire	1	2,633,000	5074.08		69,511							9				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ003S5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/21/2025	04/17/2026	04/23/2025	Expire	1	5,034,413	5283	177,973								(202)				0001
Purchased Call/SPX/SPXJ006J	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/12/2025	05/12/2026	05/14/2025	Expire	1	8,251,000	5844.19	202,150								(154)				0001
Purchased Call/SPX/SPXJ006M	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J8570P30	05/13/2025	06/05/2025	05/15/2025	Expire	1	17,550,000	5700		34,035		(34,035)					(34,035)				0001
Purchased Call/SPX/SPXJ006S	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J8570P30	05/13/2025	09/12/2025	05/15/2025	Expire	1	23,400,000	5700		42,630		(42,630)					(42,630)				0001
Purchased Call/SPX/SPXJ007S0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/13/2026	05/15/2025	Expire	1	3,503,000	5886.55	208,779								(156)				0001
Purchased Call/SPX/SPXJ007S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/13/2026	05/15/2025	Expire	1	3,466,000	5886.55	210,733								(157)				0001
Purchased Call/SPX/SPXJ007S5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/12/2026	05/15/2025	Expire	1	7,860,436	5844	318,523								(242)				0001
Purchased Call/SPX/SPXJ007S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/12/2026	05/15/2025	Expire	1	6,937,054	5844	301,652								(229)				0001
Purchased Call/SPX/SPXH002SA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/17/2024	07/17/2025	07/21/2025	Exercise	1	4,195,000	5588.27	198,424		356,575	248,891			356,575		(107,684)				0001
Purchased Call/SPX/SPXI000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	07/22/2025	Exercise	1	1,785,358	5545	100,364		199,641	144,440			199,641		(55,200)				0001
Purchased Call/SPX/SPXI0005L	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/23/2024	07/23/2025	07/25/2025	Exercise	1	2,705,000	5555.74	110,364		189,350	127,631			189,350		(61,719)				0001
Purchased Call/SPX/SPXI001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	07/29/2025	Exercise	1	3,461,069	5459	153,865		268,181	180,319			268,181		(87,862)				0001
Purchased Call/SPX/SPXI002S2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/01/2024	07/31/2025	08/04/2025	Exercise	1	1,336,397	5522	69,120		148,345	107,833			148,345		(40,512)				0001
Purchased Call/SPX/SPXI002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	08/07/2025	Exercise	1	5,647,913	5186	275,822		454,115	289,536			454,115		(164,579)				0001
Purchased Call/SPX/SPXI004SK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/21/2024	08/21/2025	08/25/2025	Exercise	1	2,872,000	5620.85	169,161		323,100	214,986			323,100		(108,114)				0001
Purchased Call/SPX/SPXI004SS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	08/26/2025	Exercise	1	3,473,000	5634.61	93,076		147,603	87,361			147,603		(60,241)				0001
Purchased Call/SPX/SPXI004SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	08/26/2025	Exercise	1	2,145,000	5634.61	69,284		112,613	67,771			112,613		(44,842)				0001
Purchased Call/SPX/SPXI005SH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2025	09/02/2025	Exercise	1	2,365,492	5592	110,310		189,504	115,862			189,504		(73,643)				0001
Purchased Call/SPX/SPXI0069	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	09/03/2025	Exercise	1	2,575,670	5648	124,757		253,992	170,356			253,992		(83,636)				0001
Purchased Call/SPX/SPXI006C	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/04/2024	09/04/2025	09/08/2025	Exercise	1	2,938,000	5520.07	47,596		73,450	41,195			73,450		(32,255)				0001
Purchased Call/SPX/SPXI006D	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/04/2024	09/04/2025	09/08/2025	Exercise	1	2,075,000	5520.07	44,820		70,550	40,176			70,550		(30,374)				0001
Purchased Call/SPX/SPXI006E	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/04/2024	09/04/2025	09/08/2025	Exercise	1	6,551,000	5520.07	165,085		262,040	150,164			262,040		(111,876)				0001
Purchased Call/SPX/SPXI006H	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2025	09/04/2025	Exercise	1	2,078,611	5648	74,947		140,576	89,920			140,576		(50,657)				0001
Purchased Call/SPX/SPXI006J	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	09/05/2025	Exercise	1	6,048,649	5529	256,477		439,791	266,208			439,791		(173,583)				0001
Purchased Call/SPX/SPXI006K	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	09/05/2025	Exercise	1	2,808,696	5529	150,993		276,859	174,667			276,859		(102,191)				0001
Purchased Call/SPX/SPXI006N	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2024	09/05/2025	09/09/2025	Exercise	1	2,699,000	5503.41	46,693		72,873	40,925			72,873		(31,948)				0001
Purchased Call/SPX/SPXI008SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/20/2024	09/22/2025	09/24/2025	Exercise	1	4,111,000	5702.55	87,975		137,719	73,736			137,719		(63,982)				0001
Purchased Call/SPX/SPXI008SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/20/2024	09/22/2025	09/24/2025	Exercise	1	4,778,000	5702.55	140,473		226,955	124,793			226,955		(102,162)				0001
Purchased Call/SPX/SPXI008SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/20/2024	09/22/2025	09/24/2025	Exercise	1	6,701,000	5702.55	313,607		552,833	324,755			552,833		(228,078)				0001
Purchased Call/SPX/SPXI009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	09/23/2025	Exercise	1	2,902,529	5714	121,905		212,851	124,470			212,851		(88,381)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI0098F	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/24/2024	09/24/2025	09/26/2025	Exercise	1	2,154,000	5732.93	58,589		93,699	50,766			93,699		(42,933)				0001
Purchased Call/SPX/SPXI0099Y	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/01/2024	10/01/2025	10/03/2025	Exercise	1	3,020,000	5708.75	77,010		120,800	62,883			120,800		(57,917)				0001
Purchased Call/SPX/SPXI00A5A	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/02/2024	10/02/2025	10/06/2025	Exercise	1	3,700,000	5709.54	48,840		74,000	37,135			74,000		(36,865)				0001
Purchased Call/SPX/SPXH00II5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,858,000	5567.19	107,175		178,625	123,993			178,625		(54,632)				0001
Purchased Call/SPX/SPXH00IS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,439,000	5567.19	114,633		201,218	142,783			201,218		(58,434)				0001
Purchased Call/SPX/SPXH00XSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,517,000	5584.54	41,279		64,184	42,343			64,184		(21,840)				0001
Purchased Call/SPX/SPXH00XSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,215,000	5584.54	114,516		210,425	149,836			210,425		(60,589)				0001
Purchased Call/SPX/SPXH00YSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/15/2024	07/15/2025	07/17/2025	Exercise	1	2,030,000	5631.22	67,599		112,665	76,351			112,665		(36,314)				0001
Purchased Call/SPX/SPXH00ZS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/16/2024	07/15/2025	07/17/2025	Exercise	1	2,905,710	5631	174,413		316,184	222,232			316,184		(93,952)				0001
Purchased Call/SPX/SPXH00ZSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/19/2024	07/18/2025	07/22/2025	Exercise	1	3,366,000	5505	168,973		302,940	210,005			302,940		(92,935)				0001
Purchased Call/SPX/SPXH00ZSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/19/2024	07/21/2025	07/23/2025	Exercise	1	7,402,000	5505	343,453		603,263	413,087			603,263		(190,176)				0001
Purchased Call/SPX/SPXH00ZSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/19/2024	07/21/2025	07/23/2025	Exercise	1	4,184,000	5505	209,618		376,560	260,490			376,560		(116,070)				0001
Purchased Call/SPX/SPXH00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	07/22/2025	Exercise	1	4,358,048	5545	178,383		317,545	219,434			317,545		(98,110)				0001
Purchased Call/SPX/SPXI00QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	07/22/2025	Exercise	1	4,965,510	5505	223,876		367,115	243,640			367,115		(123,475)				0001
Purchased Call/SPX/SPXI0019D	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/29/2024	07/25/2025	07/29/2025	Exercise	1	1,375,693	5459	80,534		153,215	107,228			153,215		(45,987)				0001
Purchased Call/SPX/SPXI0019M	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/31/2024	07/31/2025	08/04/2025	Exercise	1	2,145,000	5522.3	108,323		198,413	135,448			198,413		(62,964)				0001
Purchased Call/SPX/SPXI002SF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/02/2024	08/01/2025	08/05/2025	Exercise	1	2,254,000	5346.56	93,316		163,415	108,462			163,415		(54,953)				0001
Purchased Call/SPX/SPXI002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	08/05/2025	Exercise	1	2,705,359	5347	87,675		169,004	117,229			169,004		(51,774)				0001
Purchased Call/SPX/SPXI002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	08/05/2025	Exercise	1	2,897,836	5347	138,860		301,894	219,892			301,894		(82,001)				0001
Purchased Call/SPX/SPXI002ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/06/2024	08/06/2025	08/08/2025	Exercise	1	2,016,000	5240.03	33,264		52,416	32,531			52,416		(19,885)				0001
Purchased Call/SPX/SPXI002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	08/07/2025	Exercise	1	2,645,028	5186	114,663		185,131	116,713			185,131		(68,418)				0001
Purchased Call/SPX/SPXI0039R	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/09/2024	08/11/2025	08/13/2025	Exercise	1	4,369,000	5344.16	215,829		382,288	250,293			382,288		(131,994)				0001
Purchased Call/SPX/SPXI004SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/21/2024	08/21/2025	08/25/2025	Exercise	1	3,407,000	5620.85	144,116		245,304	153,197			245,304		(92,107)				0001
Purchased Call/SPX/SPXI004SI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/21/2024	08/21/2025	08/25/2025	Exercise	1	2,758,000	5620.85	155,275		289,590	190,351			289,590		(99,239)				0001
Purchased Call/SPX/SPXI004SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/21/2024	08/21/2025	08/25/2025	Exercise	1	3,062,000	5620.85	177,596		336,820	223,315			336,820		(113,505)				0001
Purchased Call/SPX/SPXI004SW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	08/26/2025	Exercise	1	2,147,000	5634.61	93,824		161,025	100,300			161,025		(60,725)				0001
Purchased Call/SPX/SPXI005S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/25/2025	08/27/2025	Exercise	1	2,054,000	5634.61	78,463		130,429	79,417			130,429		(51,012)				0001
Purchased Call/SPX/SPXI005SA	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	08/26/2025	Exercise	1	1,994,289	5571	95,461		159,310	97,526			159,310		(61,784)				0001
Purchased Call/SPX/SPXI00AS3	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	10/02/2025	Exercise	1	2,702,603	5762	113,808		198,387	112,874			198,387		(85,513)				0001
Purchased Call/SPX/SPXI00AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	10/02/2025	Exercise	1	1,861,281	5762	97,640		182,817	109,452			182,817		(73,365)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00ASF	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	10/06/2025	Exercise	1	1,690,013	5710	61,130		100,936	54,409			100,936		(46,527)				0001
Purchased Call/SPX/SPXI00AST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/04/2024	10/03/2025	10/07/2025	Exercise	1	2,556,000	5751.07	79,236		125,244	64,717			125,244		(60,528)				0001
Purchased Call/SPX/SPXI00BSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	10/10/2025	Exercise	1	5,055,000	5751.13	130,419		202,200	101,601			202,200		(100,599)				0001
Purchased Call/SPX/SPXI00BSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise	1	2,673,000	5792.04	44,372		66,825	32,477			66,825		(34,348)				0001
Purchased Call/SPX/SPXI00CS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2025	10/15/2025	Exercise	1	6,948,000	5815.03	332,809		573,210	311,192			573,210		(262,018)				0001
Purchased Call/SPX/SPXI00CS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2025	10/15/2025	Exercise	1	3,540,000	5815.03	186,558		330,990	184,114			330,990		(146,876)				0001
Purchased Call/SPX/SPXI00DSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2025	10/29/2025	Exercise	1	5,194,000	5808.12	134,525		207,760	96,953			207,760		(110,807)				0001
Purchased Call/SPX/SPXI00DSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/31/2024	10/31/2025	11/04/2025	Exercise	1	4,104,000	5705.45	122,710		192,888	89,894			192,888		(102,994)				0001
Purchased Call/SPX/SPXI00FS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	11/17/2025	Exercise	1	5,098,000	5985.38	232,979		402,742	199,929			402,742		(202,813)				0001
Purchased Call/SPX/SPXI00FSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	11/18/2025	Exercise	1	9,741,000	5870.62	129,555		194,820	80,739			194,820		(114,081)				0001
Purchased Call/SPX/SPXI00GSI	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	06/05/2025	06/09/2025	Expire	1	8,820,000	5450	37,920		(29,836)				(29,836)		(29,836)				0001
Purchased Call/SPX/SPXI00GSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	11/20/2025	Exercise	1	1,728,000	5893.62	16,070		24,192	9,981			24,192		(14,211)				0001
Purchased Call/SPX/SPXI00HS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	11/18/2024	11/14/2025	11/18/2025	Exercise	1	1,831,633	5871	51,736		80,808	35,125			80,808		(45,683)				0001
Purchased Call/SPX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	11/25/2025	Exercise	1	2,089,000	5969.34	175,476		221,749	2,350			42,005		(5,815)	44,569			0001
Purchased Call/SPX/SPXI001SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	12/02/2025	Exercise	1	5,532,000	5998.74	347,410		683,202	364,663			683,202		(318,539)				0001
Purchased Call/SPX/SPXI00LSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	12/16/2024	12/16/2025	12/18/2025	Exercise	1	2,135,000	6074.08	103,121		178,273	79,129			178,273		(99,143)				0001
Purchased Call/SPX/SPXI00LSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	12/19/2025	Exercise	1	9,027,000	6050.61	231,091		361,080	138,265			361,080		(222,815)				0001
Purchased Call/SPX/SPXI00MS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2025	01/05/2026	Exercise	1	8,322,000	5881.63	213,043		332,880	119,837			332,880		(213,043)				0001
Purchased Call/SPX/SPXI00QSA	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/13/2025	05/13/2025	01/15/2025	Expire	1	23,320,000	5400		49,700	(49,700)				(49,700)		(49,700)				0001
Purchased Call/SPX/SPXI00QSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	01/13/2025	01/13/2026	01/15/2025	Expire	1	2,702,000	5836.22	62,686								(160)				0001
Purchased Call/SPX/SPXI00PSB	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/23/2025	06/27/2025	01/27/2025	Expire	1	24,300,000	5600		41,780	(41,780)				(41,780)		(41,780)				0001
Purchased Call/SPX/SPXI00QSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	01/31/2025	01/30/2026	02/04/2025	Expire	1	4,144,000	6040.53	105,672								(197)				0001
Purchased Call/SPX/SPXI00QSB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	01/31/2025	02/02/2026	02/04/2025	Expire	1	3,697,000	6040.53	82,813								(146)				0001
Purchased Call/SPX/SPXI00ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	10/06/2025	Exercise	1	2,586,422	5710	96,937		161,266	87,486			161,266		(73,780)				0001
Purchased Call/SPX/SPXI00ASR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/04/2024	10/03/2025	10/07/2025	Exercise	1	5,745,000	5751.07	147,647		229,800	117,014			229,800		(112,786)				0001
Purchased Call/SPX/SPXI00BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2025	10/09/2025	Exercise	1	2,830,882	5696	120,363		190,349	97,582			190,349		(92,766)				0001
Purchased Call/SPX/SPXI00BSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise	1	2,539,000	5792.04	34,023		50,780	24,443			50,780		(26,337)				0001
Purchased Call/SPX/SPXI00BSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise	1	3,238,000	5792.04	73,826		113,330	56,181			113,330		(57,149)				0001
Purchased Call/SPX/SPXI00BSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise	1	2,959,000	5792.04	76,342		118,360	59,263			118,360		(59,097)				0001
Purchased Call/SPX/SPXI00CSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/16/2024	10/16/2025	10/20/2025	Exercise	1	2,297,000	5842.47	141,495		269,898	157,637			269,898		(112,261)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00DSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/25/2024	10/24/2025	10/28/2025	Exercise	1	6,314,000	5808.12	162,901		252,560	118,619			252,560		(133,941)				0001
Purchased Call/SPX/SPXI00DSB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/25/2024	10/24/2025	10/28/2025	Exercise	1	4,670,000	5808.12	141,034		221,825	105,864			221,825		(115,961)				0001
Purchased Call/SPX/SPXI00DSE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/25/2024	10/27/2025	10/29/2025	Exercise	1	3,100,000	5808.12	119,660		193,750	95,187			193,750		(98,563)				0001
Purchased Call/SPX/SPXI00ES3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/04/2024	05/16/2025	05/20/2025	Exercise	1	5,725,000	5900	229,910		58,378	(104,124)			58,378		(162,502)				0001
Purchased Call/SPX/SPXI00ESA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/04/2024	10/31/2025	11/04/2025	Exercise	1	1,821,758	5729	81,952		138,330	69,162			138,330		(69,168)				0001
Purchased Call/SPX/SPXI00FS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/13/2024	11/13/2025	11/17/2025	Exercise	1	3,216,000	5985.38	200,357		398,784	224,369			398,784		(174,415)				0001
Purchased Call/SPX/SPXI00FSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/15/2024	11/14/2025	11/18/2025	Exercise	1	2,748,000	5870.62	45,067		68,700	29,016			68,700		(39,684)				0001
Purchased Call/SPX/SPXI00FST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/15/2024	11/14/2025	11/18/2025	Exercise	1	2,460,000	5870.62	47,970		73,800	31,560			73,800		(42,240)				0001
Purchased Call/SPX/SPXI00FSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/15/2024	11/14/2025	11/18/2025	Exercise	1	3,546,000	5870.62	104,252		164,889	73,089			164,889		(91,800)				0001
Purchased Call/SPX/SPXI00GSA	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	02/14/2025	02/19/2025	Expire	1	5,875,000	5500	31,890			(16,316)					(16,316)				0001
Purchased Call/SPX/SPXI00GSB	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	02/28/2025	03/04/2025	Expire	1	8,812,500	5500	53,955			(31,294)					(31,294)				0001
Purchased Call/SPX/SPXI00GSF	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	05/02/2025	05/06/2025	Expire	1	4,406,250	5300	18,990			(14,097)					(14,097)				0001
Purchased Call/SPX/SPXI00HS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/20/2024	11/20/2025	11/24/2025	Exercise	1	2,181,000	5917.11	18,320		27,263	10,961			27,263		(16,302)				0001
Purchased Call/SPX/SPXI00HS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/20/2024	11/20/2025	11/24/2025	Exercise	1	3,148,000	5917.11	63,904		99,162	42,299			99,162		(56,863)				0001
Purchased Call/SPX/SPXI001SK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/26/2025	12/01/2025	Exercise	1	2,105,000	5998.74	62,308		98,935	41,834			98,935		(57,101)				0001
Purchased Call/SPX/SPXI001SM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/26/2025	12/01/2025	Exercise	1	5,249,000	5998.74	255,101		446,165	212,381			446,165		(233,784)				0001
Purchased Call/SPX/SPXI001SN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/26/2025	12/01/2025	Exercise	1	2,233,000	5998.74	121,252		221,067	109,948			221,067		(111,119)				0001
Purchased Call/SPX/SPXI001SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/26/2025	12/01/2025	Exercise	1	2,618,000	5998.74	150,273		281,435	143,719			281,435		(137,716)				0001
Purchased Call/SPX/SPXI001SQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/26/2025	12/01/2025	Exercise	1	3,229,000	5998.74	195,032		374,564	195,830			374,564		(178,734)				0001
Purchased Call/SPX/SPXI001SV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/28/2025	12/02/2025	Exercise	1	4,075,000	5998.74	244,908		468,625	244,070			468,625		(224,555)				0001
Purchased Call/SPX/SPXI00KS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/04/2024	12/04/2025	12/08/2025	Exercise	1	3,002,000	6086.49	180,420		349,733	182,235			349,733		(167,498)				0001
Purchased Call/SPX/SPXI00LSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/17/2024	12/17/2025	12/19/2025	Exercise	1	2,746,000	6050.61	121,922		205,950	88,394			205,950		(117,556)				0001
Purchased Call/SPX/SPXI00LSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/17/2024	12/17/2025	12/19/2025	Exercise	1	7,751,000	6050.61	379,799		658,835	292,638			658,835		(366,197)				0001
Purchased Call/SPX/SPXI00MSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/31/2024	12/31/2025	01/05/2026	Exercise	1	2,764,000	5881.63	62,466		96,740	34,274			96,740		(62,466)				0001
Purchased Call/SPX/SPXI00MSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/31/2024	12/31/2025	01/05/2026	Exercise	1	2,076,000	5881.63	127,051		238,740	111,689			238,740		(127,051)				0001
Purchased Call/SPX/SPXI00NSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/08/2025	01/08/2026	01/10/2025	Expire	1	3,617,000	5918.25	75,957								(200)				0001
Purchased Call/SPX/SPXI00OST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/16/2025	01/16/2026	01/21/2025	Expire	1	4,133,000	5937.34	262,446								(569)				0001
Purchased Call/SPX/SPXI00PSV	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/29/2025	07/11/2025	01/31/2025	Expire	1	24,300,000	5700		30,180	(30,180)						(30,180)				0001
Purchased Call/SPX/SPXI00QS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/31/2025	01/30/2026	02/04/2025	Expire	1	5,370,000	6040.53	128,343								(239)				0001
Purchased Call/SPX/SPXI00QSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/04/2025	02/03/2026	02/06/2025	Expire	1	2,355,866	5995	136,984								(308)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00RSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/12/2025	02/10/2026	02/14/2025	Expire	1	2,893,692	6066	118,825								(255)				0001
Purchased Call/SPX/SPXI00RSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/12/2025	02/11/2026	02/14/2025	Expire	1	1,711,271	6068	95,023								(202)				0001
Purchased Call/SPX/SPXI00SS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/13/2025	02/12/2026	02/18/2025	Expire	1	2,294,012	6053	130,725								(149)				0001
Purchased Call/SPX/SPXI00SSK	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J8570P30	02/19/2025	06/13/2025	02/21/2025	Expire	1	12,250,000	5750		26,900		(26,900)					(26,900)				0001
Purchased Call/SPX/SPXI00TSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/23/2026	02/25/2025	Expire	1	1,829,000	6013.13	68,770								(78)				0001
Purchased Call/SPX/SPXI00USL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/25/2026	03/03/2025	Expire	1	1,691,291	5955	85,745								(91)				0001
Purchased Call/SPX/SPXI00USS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	02/27/2026	03/04/2025	Expire	1	3,373,000	5954.5	111,984								(113)				0001
Purchased Call/SPX/SPXI00USV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	02/27/2026	03/04/2025	Expire	1	2,498,000	5954.5	133,393								(134)				0001
Purchased Call/SPX/SPXI00USX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	03/02/2026	03/04/2025	Expire	1	3,207,000	5954.5	90,117								(83)				0001
Purchased Call/SPX/SPXI00VS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/03/2025	03/03/2026	03/05/2025	Expire	1	8,936,000	5849.72	224,294								(408)				0001
Purchased Call/SPX/SPXI00VSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/05/2025	03/05/2026	03/07/2025	Expire	1	2,399,000	5842.63	30,947								(55)				0001
Purchased Call/SPX/SPXI00VSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/05/2025	03/05/2026	03/07/2025	Expire	1	4,218,000	5842.63	156,066								(279)				0001
Purchased Call/SPX/SPXI00VSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2025	03/06/2026	03/10/2025	Expire	1	3,616,000	5738.52	115,712								(92)				0001
Purchased Call/SPX/SPXC057SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	01/21/2025	Expire	1	3,599,696	5950	193,673								(428)				0001
Purchased Call/SPX/SPXC058SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	3,591,000	5996.66	120,658								(262)				0001
Purchased Call/SPX/SPXC058SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	7,168,000	5996.66	333,312								(724)				0001
Purchased Call/SPX/SPXC058SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	5,293,000	5996.66	271,002								(589)				0001
Purchased Call/SPX/SPXC058SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	7,882,000	5996.66	491,049								(1,067)				0001
Purchased Call/SPX/SPXC058SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	01/23/2025	Expire	1	3,693,000	6049.24	83,831								(204)				0001
Purchased Call/SPX/SPXC059S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	01/27/2025	Expire	1	2,561,000	6118.71	152,380								(316)				0001
Purchased Call/SPX/SPXC059SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	01/30/2025	Expire	1	1,781,562	6101	94,246								(230)				0001
Purchased Call/SPX/SPXC059ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	01/30/2025	Expire	1	5,946,145	6012	331,869								(781)				0001
Purchased Call/SPX/SPXC059SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	01/31/2025	Expire	1	3,001,000	6039.31	186,662								(433)				0001
Purchased Call/SPX/SPXC05AS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire	1	2,518,000	6040.53	52,123								(97)				0001
Purchased Call/SPX/SPXC05AS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire	1	3,118,000	6040.53	70,155								(131)				0001
Purchased Call/SPX/SPXC05CS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	02/27/2025	Expire	1	2,020,000	5955.25	62,014								(118)				0001
Purchased Call/SPX/SPXC05CSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	02/27/2025	Expire	1	2,291,585	5983	128,447								(248)				0001
Purchased Call/SPX/SPXC05CSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	03/06/2025	Expire	1	4,368,000	5778.15	93,475								(169)				0001
Purchased Call/SPX/SPXC05CSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	03/07/2025	Expire	1	2,124,000	5842.63	34,834								(62)				0001
Purchased Call/SPX/SPXC05CSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	03/07/2025	Expire	1	2,649,000	5842.63	56,424								(101)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05DS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/05/2025	03/04/2026	03/07/2025	Expire	1	1,953,015	5778	68,665								(124)				0001
Purchased Call/SPX/SPXC05DSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	3,183,000	5770.2	113,951								(35)				0001
Purchased Call/SPX/SPXC05DSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/09/2026	03/11/2025	Expire	1	2,110,000	5770.2	33,338								(24)				0001
Purchased Call/SPX/SPXC05DSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/09/2026	03/11/2025	Expire	1	2,087,000	5770.2	77,428								(55)				0001
Purchased Call/SPX/SPXC05DSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/10/2025	03/10/2026	03/12/2025	Expire	1	3,743,000	5614.56	80,475								(138)				0001
Purchased Call/SPX/SPXC05ES5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/10/2025	03/06/2026	03/12/2025	Expire	1	1,771,451	5770	51,186								(91)				0001
Purchased Call/SPX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/10/2025	03/06/2026	03/12/2025	Expire	1	7,578,633	5763	345,950								(617)				0001
Purchased Call/SPX/SPXC05ESE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/11/2025	03/10/2026	03/13/2025	Expire	1	3,486,642	5615	126,932								(218)				0001
Purchased Call/SPX/SPXJ008SS	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	05/27/2025	11/26/2025	05/29/2025	Exercise	1	5,900,000	6200	85,190	306,306	221,116				306,306		(85,190)				0001
Purchased Call/SPX/SPXJ008ST	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	05/27/2025	12/09/2025	05/29/2025	Exercise	1	5,900,000	6100	117,000	370,256	253,256				370,256		(117,000)				0001
Purchased Call/SPX/SPXJ009S7	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	05/29/2025	09/15/2025	06/02/2025	Expire	1	8,925,000	5800	32,925		(32,925)						(32,925)				0001
Purchased Call/SPX/SPXJ009SM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	06/02/2025	07/23/2025	06/04/2025	Expire	1	11,800,000	5800	41,220		(41,220)						(41,220)				0001
Purchased Call/SPX/SPXJ00BS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	06/17/2025	06/17/2026	06/20/2025	Expire	1	2,452,000	5982.72	67,920								71				0001
Purchased Call/SPX/SPXJ00DSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	07/08/2025	07/08/2026	07/10/2025	Expire	1	4,059,000	6225.52	146,936								14				0001
Purchased Call/SPX/SPXJ00ESR	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	07/15/2025	10/02/2025	07/17/2025	Expire	1	6,300,000	6100	17,155		(17,155)						(17,155)				0001
Purchased Call/SPX/SPXJ00EST	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	07/15/2025	10/09/2025	07/17/2025	Expire	1	12,600,000	6100	17,150		(17,150)						(17,150)				0001
Purchased Call/SPX/SPXJ00FS7	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	07/17/2025	08/08/2025	07/21/2025	Expire	1	6,250,000	5900	7,030		(7,030)						(7,030)				0001
Purchased Call/SPX/SPXJ00FSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	07/22/2025	07/22/2026	07/24/2025	Expire	1	3,985,000	6309.62	219,175								59				0001
Purchased Call/SPX/SPXJ00GSE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	07/24/2025	07/24/2026	07/28/2025	Expire	1	3,622,000	6363.35	203,194								702				0001
Purchased Call/SPX/SPXJ00GSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	07/24/2025	07/24/2026	07/28/2025	Expire	1	3,393,000	6363.35	196,455								678				0001
Purchased Call/SPX/SPXJ00GSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	07/24/2025	07/24/2026	07/28/2025	Expire	1	4,751,000	6363.35	165,810								573				0001
Purchased Call/SPX/SPXJ00GSN	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	07/29/2025	08/08/2025	07/31/2025	Expire	1	19,200,000	6250	15,190		(15,190)						(15,190)				0001
Purchased Call/SPX/SPXJ00GSX	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	07/29/2025	11/28/2025	07/31/2025	Expire	1	19,200,000	6200	34,610		(34,610)						(34,610)				0001
Purchased Call/SPX/SPXJ00HSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	08/01/2025	08/03/2026	08/05/2025	Expire	1	5,640,000	6238.01	141,000								522				0001
Purchased Call/SPX/SPXJ00HSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	08/01/2025	08/03/2026	08/05/2025	Expire	1	2,385,000	6238.01	69,881								259				0001
Purchased Call/SPX/SPXJ001SQ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	08/13/2025	10/31/2025	08/15/2025	Expire	1	19,425,000	6000	27,520		(27,520)						(27,520)				0001
Purchased Call/SPX/SPXJ001SS	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	08/13/2025	01/02/2026	08/15/2025	Expire	1	6,475,000	6300	51,970								(361)				0001
Purchased Call/SPX/SPXJ00JSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	08/22/2025	08/21/2026	08/26/2025	Expire	1	8,934,000	6466.91	193,868								840				0001
Purchased Call/SPX/SPXJ00JSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	08/22/2025	08/21/2026	08/26/2025	Expire	1	6,843,000	6466.91	172,444								747				0001
Purchased Call/SPX/SPXJ00KSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/27/2026	08/29/2025	Expire	1	4,482,000	6481.4	242,028								206				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00LSB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/03/2025	09/03/2026	09/05/2025	Expire	1	1,995,000	6448.26	55,062								53				0001
Purchased Call/SPX/SPXJ00LSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	8,948,000	6481.5	223,700								1,065				0001
Purchased Call/SPX/SPXJ00LSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	5,171,000	6481.5	186,673								889				0001
Purchased Call/SPX/SPXJ00LSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	6,211,000	6481.5	277,011								1,319				0001
Purchased Call/SPX/SPXJ00LSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	17,976,000	6481.5	843,074								4,015				0001
Purchased Call/SPX/SPXJ00LSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	2,841,000	6481.5	160,801								766				0001
Purchased Call/SPX/SPXJ00MS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	11,411,000	6481.5	677,813								3,228				0001
Purchased Call/SPX/SPXJ00MSF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2026	09/10/2025	Expire	1	2,075,000	6495.15	122,840								51				0001
Purchased Call/SPX/SPXJ00MSG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2026	09/10/2025	Expire	1	2,222,000	6495.15	141,541								1				0001
Purchased Call/SPX/SPXJ00NS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/15/2025	09/15/2026	09/17/2025	Expire	1	2,330,000	6615.28	139,101								159				0001
Purchased Call/SPX/SPXJ00OSC	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	09/22/2025	02/13/2026	09/24/2025	Expire	1	6,640,000	6400	56,510								(155)				0001
Purchased Call/SPX/SPXJ00OSH	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	09/22/2025	05/08/2026	09/24/2025	Expire	1	4,980,000	6800	259,860								141				0001
Purchased Call/SPX/SPXJ00PS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/24/2025	03/17/2026	09/26/2025	Expire	1	1,665,000	6700	80,630								(59)				0001
Purchased Call/SPX/SPXJ00QS0	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	09/30/2025	08/14/2026	10/02/2025	Expire	1	3,325,000	6700	243,900								325				0001
Purchased Call/SPX/SPXJ00QSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/06/2025	10/06/2026	10/08/2025	Expire	1	2,408,000	6740.28	109,082								159				0001
Purchased Call/SPX/SPXJ00QSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/07/2025	10/06/2026	10/09/2025	Expire	1	5,102,392	6740	186,154								274				0001
Purchased Call/SPX/SPXJ00QSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/07/2025	10/06/2026	10/09/2025	Expire	1	9,133,079	6740	354,820								522				0001
Purchased Call/SPX/SPXJ00RST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/09/2025	10/08/2026	10/14/2025	Expire	1	2,775,779	6754	94,382								752				0001
Purchased Call/SPX/SPXJ00TS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/22/2025	10/22/2026	10/24/2025	Expire	1	3,891,000	6699.4	83,657								142				0001
Purchased Call/SPX/SPXJ00TSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/24/2025	10/23/2026	10/28/2025	Expire	1	2,627,992	6738	108,412								678				0001
Purchased Call/SPX/SPXJ00TST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/24/2025	10/23/2026	10/28/2025	Expire	1	7,189,915	6738	316,824								1,983				0001
Purchased Call/SPX/SPXE175S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2026	08/11/2025	Expire	1	1,706,821	6345	92,837								360				0001
Purchased Call/SPX/SPXE175SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2026	08/13/2025	Expire	1	2,182,000	6373.45	73,097								45				0001
Purchased Call/SPX/SPXE175SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	08/14/2025	Expire	1	4,468,000	6445.76	165,763								104				0001
Purchased Call/SPX/SPXE176SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/19/2026	08/22/2025	Expire	1	1,865,709	6411	102,688								76				0001
Purchased Call/SPX/SPXE176SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/19/2026	08/25/2025	Expire	1	2,218,334	6411	92,718								399				0001
Purchased Call/SPX/SPXE176SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2026	08/25/2025	Expire	1	4,182,840	6396	162,643								700				0001
Purchased Call/SPX/SPXE177S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	08/26/2025	Expire	1	3,139,000	6466.91	150,358								651				0001
Purchased Call/SPX/SPXE177S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	7,138,000	6466.91	399,014								1,730				0001
Purchased Call/SPX/SPXE177SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	08/26/2025	Expire	1	2,653,000	6466.91	148,568								643				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE177SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2026	08/26/2025	Expire	1	1,995,483	6396	116,794								506				0001
Purchased Call/SPX/SPXE177SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	2,210,449	6370	119,795								519				0001
Purchased Call/SPX/SPXE177SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	3,541,815	6370	211,936								919				0001
Purchased Call/SPX/SPXE177SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	08/27/2025	Expire	1	3,906,014	6467	130,645								106				0001
Purchased Call/SPX/SPXE177SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	08/27/2025	Expire	1	10,851,475	6467	456,013								369				0001
Purchased Call/SPX/SPXE178S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2026	08/28/2025	Expire	1	5,421,000	6465.94	120,888								101				0001
Purchased Call/SPX/SPXE178S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/21/2026	08/28/2025	Expire	1	2,198,749	6467	91,079								75				0001
Purchased Call/SPX/SPXE178SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2026	08/28/2025	Expire	1	5,634,405	6439	192,570								161				0001
Purchased Call/SPX/SPXE178SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	09/02/2025	Expire	1	2,570,000	6501.86	44,204								281				0001
Purchased Call/SPX/SPXE178SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	6,868,000	6460.26	300,132								1,920				0001
Purchased Call/SPX/SPXE179S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	6,421,000	6460.26	302,429								1,935				0001
Purchased Call/SPX/SPXE179SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2026	09/03/2025	Expire	1	3,830,000	6460.26	162,775								1,039				0001
Purchased Call/SPX/SPXE179SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	09/03/2025	Expire	1	2,839,000	6460.26	104,475								666				0001
Purchased Call/SPX/SPXE179SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	09/03/2025	Expire	1	3,499,000	6460.26	164,803								1,051				0001
Purchased Call/SPX/SPXE179SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2026	09/03/2025	Expire	1	1,574,980	6481	83,667								536				0001
Purchased Call/SPX/SPXE179SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	4,856,889	6502	257,932								1,650				0001
Purchased Call/SPX/SPXI0055B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/26/2024	08/26/2025	08/28/2025	Exercise	1	4,079,000	5616.84	53,843		81,580	46,426			81,580		(35,154)				0001
Purchased Call/SPX/SPXI0055X	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	09/03/2025	Exercise	1	2,102,577	5592	96,297		164,312	99,935			164,312		(64,377)				0001
Purchased Call/SPX/SPXI0066F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	09/08/2025	Exercise	1	2,241,000	5520.07	98,604		168,075	101,252			168,075		(66,823)				0001
Purchased Call/SPX/SPXI0066I	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	09/05/2025	Exercise	1	1,852,192	5529	68,739		114,904	68,382			114,904		(46,522)				0001
Purchased Call/SPX/SPXI0066L	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	09/05/2025	Exercise	1	1,901,952	5529	108,033		202,615	129,499			202,615		(73,116)				0001
Purchased Call/SPX/SPXI0066P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/05/2024	09/05/2025	09/09/2025	Exercise	1	2,465,000	5503.41	134,096		242,803	151,053			242,803		(91,750)				0001
Purchased Call/SPX/SPXI0066Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/05/2024	09/05/2025	09/09/2025	Exercise	1	7,985,000	5503.41	484,690		918,275	586,645			918,275		(331,630)				0001
Purchased Call/SPX/SPXI0085D	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	09/18/2025	Exercise	1	3,396,753	5633	129,422		217,684	125,444			217,684		(92,240)				0001
Purchased Call/SPX/SPXI0090O	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	09/23/2025	Exercise	1	2,553,997	5714	92,618		156,450	89,302			156,450		(67,148)				0001
Purchased Call/SPX/SPXI0095L	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2025	09/26/2025	Exercise	1	2,206,954	5732	108,820		189,421	108,791			189,421		(80,630)				0001
Purchased Call/SPX/SPXI00AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	10/02/2025	Exercise	1	3,192,414	5762	122,899		209,965	117,621			209,965		(92,344)				0001
Purchased Call/SPX/SPXI00ASS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	10/07/2025	Exercise	1	6,968,000	5751.07	189,530		296,140	151,360			296,140		(144,780)				0001
Purchased Call/SPX/SPXI00ASU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	10/07/2025	Exercise	1	2,774,000	5751.07	99,309		159,505	83,644			159,505		(75,861)				0001
Purchased Call/SPX/SPXI00ASV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	10/07/2025	Exercise	1	3,004,000	5751.07	121,962		199,766	106,600			199,766		(93,166)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00ASX	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	10/07/2025	Exercise	1	1,806,881	5700	80,439		131,554	70,107			131,554		(61,446)				0001
Purchased Call/SPX/SPXI00BS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/07/2024	10/07/2025	10/09/2025	Exercise	1	3,341,000	5695.94	44,101		66,820	32,924			66,820		(33,896)				0001
Purchased Call/SPX/SPXI00BSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise	1	4,555,000	5792.04	238,682		416,783	232,018			416,783		(184,765)				0001
Purchased Call/SPX/SPXI00BSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise	1	2,486,000	5792.04	152,889		285,890	167,538			285,890		(118,352)				0001
Purchased Call/SPX/SPXI00CSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/17/2024	10/17/2025	10/21/2025	Exercise	1	3,816,000	5841.47	148,824		244,224	125,082			244,224		(119,142)				0001
Purchased Call/SPX/SPXI00DSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/25/2024	10/27/2025	10/29/2025	Exercise	1	2,434,000	5808.12	63,771		98,577	46,050			98,577		(52,527)				0001
Purchased Call/SPX/SPXI00ES2	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	11/04/2024	04/11/2025	04/15/2025	Expire	1	28,625,000	5300	70,850		(45,417)						(45,417)				0001
Purchased Call/SPX/SPXI00ES5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/04/2024	11/04/2025	11/06/2025	Exercise	1	3,424,000	5712.69	45,539		68,480	29,966			68,480		(38,514)				0001
Purchased Call/SPX/SPXI00ES6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/04/2024	11/04/2025	11/06/2025	Exercise	1	2,328,000	5712.69	112,908		193,224	97,734			193,224		(95,490)				0001
Purchased Call/SPX/SPXI00ES9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/04/2024	10/31/2025	11/04/2025	Exercise	1	1,494,661	5727	55,369		90,044	43,313			90,044		(46,732)				0001
Purchased Call/SPX/SPXI00ESH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/08/2024	11/07/2025	11/12/2025	Exercise	1	5,158,000	5995.54	130,497		206,320	93,634			206,320		(112,686)				0001
Purchased Call/SPX/SPXI00QSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/31/2025	02/02/2026	02/04/2025	Expire	1	5,569,000	6040.53	142,010								(251)				0001
Purchased Call/SPX/SPXI00QSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/04/2025	02/04/2026	02/06/2025	Expire	1	6,835,000	6037.88	173,609								(387)				0001
Purchased Call/SPX/SPXI00QSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/04/2025	02/03/2026	02/06/2025	Expire	1	2,493,741	5995	111,255								(250)				0001
Purchased Call/SPX/SPXI00TS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,886,000	6013.13	98,413								(120)				0001
Purchased Call/SPX/SPXI00TS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,015,000	6013.13	118,885								(145)				0001
Purchased Call/SPX/SPXI00USM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/26/2026	03/03/2025	Expire	1	5,271,113	5956	272,315								(283)				0001
Purchased Call/SPX/SPXI00USN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/26/2026	03/03/2025	Expire	1	2,406,248	5956	127,741								(133)				0001
Purchased Call/SPX/SPXI00USQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	02/27/2026	03/04/2025	Expire	1	2,755,000	5954.5	73,559								(74)				0001
Purchased Call/SPX/SPXI00USR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	02/27/2026	03/04/2025	Expire	1	4,088,000	5954.5	114,873								(116)				0001
Purchased Call/SPX/SPXI00USZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	03/02/2026	03/04/2025	Expire	1	4,612,000	5954.5	240,746								(222)				0001
Purchased Call/SPX/SPXI00VSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2025	03/06/2026	03/10/2025	Expire	1	2,871,000	5738.52	70,914								(57)				0001
Purchased Call/SPX/SPXI00WSE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/10/2025	03/10/2026	03/12/2025	Expire	1	3,036,000	5614.56	49,790								(85)				0001
Purchased Call/SPX/SPXI00WSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	2,740,000	5572.07	158,098								(268)				0001
Purchased Call/SPX/SPXI00XS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	03/14/2025	Expire	1	2,529,000	5599.3	154,016								(259)				0001
Purchased Call/SPX/SPXI00XSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	3,876,000	5521.52	200,389								(117)				0001
Purchased Call/SPX/SPXI00XSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	4,328,000	5638.94	157,972								(92)				0001
Purchased Call/SPX/SPXI00YSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/20/2025	03/20/2026	03/24/2025	Expire	1	2,329,000	5662.89	56,595								(21)				0001
Purchased Call/SPX/SPXI00ZSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,085,000	5396.52	55,253								2				0001
Purchased Call/SPX/SPXI00ZSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	5,056,000	5396.52	224,486								7				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ006SQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/06/2026	04/08/2025	Expire	1	2,879,000	5074.08	66,217								8				0001
Purchased Call/SPX/SPXJ003S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/21/2025	04/17/2026	04/23/2025	Expire	1	4,537,257	5282	189,487								(215)				0001
Purchased Call/SPX/SPXJ004SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/29/2025	05/02/2025	05/01/2025	Expire	1	33,150,000	5400		15,480		(15,480)					(15,480)				0001
Purchased Call/SPX/SPXJ004SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/29/2025	05/06/2025	05/01/2025	Expire	1	11,050,000	5400		18,480		(18,480)					(18,480)				0001
Purchased Call/SPX/SPXJ005SG	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/07/2025	05/15/2025	05/09/2025	Exercise	1	16,875,000	5700		45,810	216,932	171,122				216,932	(45,810)				0001
Purchased Call/SPX/SPXI00PS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/13/2024	11/13/2025	11/17/2025	Exercise	1	4,091,000	5985.38	197,595		347,735	175,724					347,735	(172,011)			0001
Purchased Call/SPX/SPXI00PSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/15/2024	11/14/2025	11/18/2025	Exercise	1	3,239,000	5870.62	73,201		113,365	48,907					113,365	(64,458)			0001
Purchased Call/SPX/SPXI00PSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/15/2024	11/14/2025	11/18/2025	Exercise	1	3,655,000	5870.62	87,720		137,063	59,820					137,063	(77,242)			0001
Purchased Call/SPX/SPXI00GSL	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	10/28/2025	10/30/2025	Exercise	1	2,940,000	6250	133,125		320,445	203,669					320,445	(116,776)			0001
Purchased Call/SPX/SPXI00GSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/18/2024	11/18/2025	11/20/2025	Exercise	1	4,053,000	5893.62	53,500		81,060	33,750					81,060	(47,310)			0001
Purchased Call/SPX/SPXI00HS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/18/2024	11/18/2025	11/20/2025	Exercise	1	2,873,000	5893.62	68,665		107,738	47,017					107,738	(60,720)			0001
Purchased Call/SPX/SPXI00IS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/25/2024	11/25/2025	11/28/2025	Exercise	1	8,597,000	5987.37	219,224		343,880	145,794					343,880	(198,086)			0001
Purchased Call/SPX/SPXI00ISD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/26/2024	11/26/2025	12/01/2025	Exercise	1	5,429,000	6021.63	257,878		447,893	213,523					447,893	(234,369)			0001
Purchased Call/SPX/SPXI00JS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/29/2024	11/28/2025	12/02/2025	Exercise	1	4,278,000	6032.38	255,824		491,970	256,754					491,970	(235,216)			0001
Purchased Call/SPX/SPXI00JS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/29/2024	11/28/2025	12/02/2025	Exercise	1	2,457,000	6032.38	152,580		300,983	160,694					300,983	(140,289)			0001
Purchased Call/SPX/SPXI00JS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/29/2024	11/28/2025	12/02/2025	Exercise	1	2,849,000	6032.38	179,202		356,125	191,359					356,125	(164,766)			0001
Purchased Call/SPX/SPXI00JSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/29/2024	12/01/2025	12/03/2025	Exercise	1	3,535,000	6032.38	217,049		424,200	224,491					424,200	(199,709)			0001
Purchased Call/SPX/SPXI00KS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/04/2024	12/04/2025	12/08/2025	Exercise	1	2,476,000	6086.49	108,944		185,700	84,559					185,700	(101,141)			0001
Purchased Call/SPX/SPXI00KST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/11/2024	12/11/2025	12/15/2025	Exercise	1	2,697,000	6084.19	168,563		334,428	174,688					334,428	(159,740)			0001
Purchased Call/SPX/SPXI00LSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/17/2024	12/17/2025	12/19/2025	Exercise	1	2,778,000	6050.61	173,069		307,992	141,120					307,992	(166,871)			0001
Purchased Call/SPX/SPXI00NSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/08/2025	01/08/2026	01/10/2025	Expire	1	2,917,000	5918.25	40,546								(107)				0001
Purchased Call/SPX/SPXI00QS8	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/13/2025	03/19/2025	01/15/2025	Expire	1	17,490,000	5900		124,460		(124,460)					(124,460)				0001
Purchased Call/SPX/SPXI00QSC	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/13/2025	06/17/2025	01/15/2025	Expire	1	11,660,000	5600		37,980		(37,980)					(37,980)				0001
Purchased Call/SPX/SPXI00QSF	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/13/2025	08/22/2025	01/15/2025	Expire	1	11,660,000	5600		41,000		(41,000)					(41,000)				0001
Purchased Call/SPX/SPXI00QSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/14/2025	01/14/2026	01/16/2025	Expire	1	2,006,000	5842.91	65,396								(166)				0001
Purchased Call/SPX/SPXI00QSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/16/2025	01/16/2026	01/21/2025	Expire	1	2,552,000	5937.34	157,969								(343)				0001
Purchased Call/SPX/SPXI00PSE	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/23/2025	08/27/2025	01/27/2025	Expire	1	24,300,000	5800		66,220		(66,220)					(66,220)				0001
Purchased Call/SPX/SPXI00PSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/27/2025	01/27/2026	01/29/2025	Expire	1	2,934,000	6012.28	64,841								(152)				0001
Purchased Call/SPX/SPXI00PSU	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/29/2025	07/03/2025	01/31/2025	Expire	1	24,300,000	5700		30,180		(30,180)					(30,180)				0001
Purchased Call/SPX/SPXI00QSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/04/2025	02/03/2026	02/06/2025	Expire	1	3,464,861	5995	128,039								(288)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00QSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2025	02/05/2026	02/07/2025	Expire	1	2,902,000	6061.48	89,672								(198)				0001
Purchased Call/SPX/SPXI00QST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2025	02/05/2026	02/07/2025	Expire	1	4,797,000	6061.48	275,828								(610)				0001
Purchased Call/SPX/SPXI00QSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2025	02/05/2026	02/07/2025	Expire	1	3,197,000	6061.48	193,099								(427)				0001
Purchased Call/SPX/SPXI00TS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,294,000	6013.13	66,755								(82)				0001
Purchased Call/SPX/SPXI00TS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/23/2026	02/25/2025	Expire	1	3,812,000	6013.13	108,642								(123)				0001
Purchased Call/SPX/SPXI00USE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/27/2026	03/03/2025	Expire	1	4,497,000	5861.57	114,224								(115)				0001
Purchased Call/SPX/SPXI00USJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/25/2026	03/03/2025	Expire	1	1,655,560	5955	59,289								(63)				0001
Purchased Call/SPX/SPXI00US1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	03/02/2026	03/04/2025	Expire	1	4,088,000	5954.5	103,018								(95)				0001
Purchased Call/SPX/SPXI00USY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	03/02/2026	03/04/2025	Expire	1	2,589,000	5954.5	90,097								(83)				0001
Purchased Call/SPX/SPXI00VSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/03/2025	03/03/2026	03/05/2025	Expire	1	3,351,000	5849.72	172,241								(313)				0001
Purchased Call/SPX/SPXI00VSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2025	03/06/2026	03/10/2025	Expire	1	2,874,000	5738.52	78,173								(62)				0001
Purchased Call/SPX/SPXI00VSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2025	03/06/2026	03/10/2025	Expire	1	2,772,000	5738.52	103,118								(82)				0001
Purchased Call/SPX/SPXI00VSV	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	03/07/2025	05/16/2025	03/11/2025	Expire	1	8,625,000	5500		50,693		(50,693)					(50,693)				0001
Purchased Call/SPX/SPXI00IS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/07/2025	03/09/2026	03/11/2025	Expire	1	3,349,000	5770.2	42,532								(30)				0001
Purchased Call/SPX/SPXI00ISJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	2,464,000	5572.07	49,773								(85)				0001
Purchased Call/SPX/SPXI00IIN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	3,336,000	5572.07	121,764								(207)				0001
Purchased Call/SPX/SPXI00IIR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	4,373,000	5572.07	239,203								(406)				0001
Purchased Call/SPX/SPXI00IIZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	03/14/2025	Expire	1	2,384,000	5599.3	74,142								(125)				0001
Purchased Call/SPX/SPXI00XS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	03/14/2025	Expire	1	2,228,000	5599.3	129,892								(219)				0001
Purchased Call/SPX/SPXI00XSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	2,769,000	5521.52	148,972								(87)				0001
Purchased Call/SPX/SPXI00XSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	5,616,000	5638.94	238,680								(138)				0001
Purchased Call/SPX/SPXI00YS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/16/2026	03/18/2025	Expire	1	2,798,000	5638.94	137,382								(69)				0001
Purchased Call/SPX/SPXI00YS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,947,887	5522	150,679								(87)				0001
Purchased Call/SPX/SPXI00YSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/19/2025	03/19/2026	03/21/2025	Expire	1	3,391,000	5675.29	191,252								(302)				0001
Purchased Call/SPX/SPXI00ZS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/24/2025	03/20/2026	03/26/2025	Expire	1	1,455,831	5665	76,853								(120)				0001
Purchased Call/SPX/SPXI00VSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2025	03/06/2026	03/10/2025	Expire	1	4,031,000	5738.52	165,271								(132)				0001
Purchased Call/SPX/SPXI00ISK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	2,534,000	5572.07	57,775								(98)				0001
Purchased Call/SPX/SPXI00XS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	03/14/2025	Expire	1	3,489,000	5599.3	124,906								(210)				0001
Purchased Call/SPX/SPXI00XS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	03/14/2025	Expire	1	6,561,000	5599.3	351,014								(591)				0001
Purchased Call/SPX/SPXI00XSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	5,414,000	5521.52	129,936								(76)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00XSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	2,693,000	5521.52	71,903								(42)				0001
Purchased Call/SPX/SPXI00XSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	3,297,000	5521.52	118,692								(69)				0001
Purchased Call/SPX/SPXI00XSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	3,251,000	5521.52	145,645								(85)				0001
Purchased Call/SPX/SPXI00XST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	2,987,000	5638.94	96,480								(56)				0001
Purchased Call/SPX/SPXI00XSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,041,000	5638.94	104,610								(61)				0001
Purchased Call/SPX/SPXI00XSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	6,122,000	5638.94	274,878								(159)				0001
Purchased Call/SPX/SPXI00YSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	5,204,000	5638.94	280,496								(163)				0001
Purchased Call/SPX/SPXI00YS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	5,052,191	5522	221,101								(128)				0001
Purchased Call/SPX/SPXI00ZS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/21/2025	03/20/2026	03/25/2025	Expire	1	1,800,799	5663	99,817								(37)				0001
Purchased Call/SPX/SPXI00ZS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/24/2025	03/20/2026	03/26/2025	Expire	1	3,882,170	5667	157,153								(246)				0001
Purchased Call/SPX/SPXI00ZSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/24/2025	03/20/2026	03/26/2025	Expire	1	2,583,710	5666	169,723								(266)				0001
Purchased Call/SPX/SPXI00ZSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	6,452,000	5396.52	152,912								5				0001
Purchased Call/SPX/SPXJ000SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	6,345,000	5074.08	145,935								6				0001
Purchased Call/SPX/SPXJ000SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	5,776,000	5074.08	169,814								7				0001
Purchased Call/SPX/SPXJ000SM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,749,000	5074.08	111,609								4				0001
Purchased Call/SPX/SPXJ000SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/06/2026	04/08/2025	Expire	1	3,120,000	5074.08	65,208								8				0001
Purchased Call/SPX/SPXJ001SD	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	04/10/2025	04/17/2025	04/14/2025	Expire	1	26,500,000	5250	221,700		(221,700)						(221,700)				0001
Purchased Call/SPX/SPXJ003S2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/21/2025	04/17/2026	04/23/2025	Expire	1	11,357,203	5282	317,813								(360)				0001
Purchased Call/SPX/SPXJ003S4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/21/2025	04/17/2026	04/23/2025	Expire	1	5,663,054	5283	183,355								(208)				0001
Purchased Call/SPX/SPXJ003S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/21/2025	04/17/2026	04/23/2025	Expire	1	2,694,177	5283	123,298								(140)				0001
Purchased Call/SPX/SPXJ00TSW	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	10/27/2025	01/13/2026	10/29/2025	Expire	1	3,425,000	6500	22,065								(194)				0001
Purchased Call/SPX/SPXJ00ZSY	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	12/30/2025	04/02/2026	01/02/2026	Expire	1	8,625,000	6000	24,350								262				0001
Purchased Call/SPX/SPXK13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	01/07/2025	Exercise	1	7,824,000	4688.68	101,712		156,480	155,917			156,480		(564)				0001
Purchased Call/SPX/SPXK13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	01/08/2025	Exercise	1	1,900,000	4697.24	44,460		71,250	70,638			71,250		(612)				0001
Purchased Call/SPX/SPXK13BS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2025	01/09/2025	Exercise	1	2,992,000	4697.24	35,904		55,352	54,760			55,352		(592)				0001
Purchased Call/SPX/SPXK13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/08/2025	01/10/2025	Exercise	1	2,021,000	4763.54	34,761		54,567	53,899			54,567		(668)				0001
Purchased Call/SPX/SPXK13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	01/14/2025	Exercise	1	3,490,000	4783.45	45,370		69,800	68,678			69,800		(1,122)				0001
Purchased Call/SPX/SPXK13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	01/14/2025	Exercise	1	4,053,000	4783.83	92,003		147,935	145,628			147,935		(2,306)				0001
Purchased Call/SPX/SPXK13CSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	01/14/2025	Exercise	1	2,205,000	4783.83	64,386		105,840	104,226			105,840		(1,614)				0001
Purchased Call/SPX/SPXK13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	01/22/2025	Exercise	1	4,551,000	4739.21	113,320		182,040	177,059			182,040		(4,981)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13E9H	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/22/2025	Exercise	1	2,145,000	4780.94	42,900		67,568	65,666			67,568		(1,901)				0001
Purchased Call/SPX/SPXK13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/22/2025	Exercise	1	3,865,000	4780.94	96,239		154,600	150,335			154,600		(4,265)				0001
Purchased Call/SPX/SPXK13E9L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/22/2025	Exercise	1	2,478,000	4780.94	90,199		151,158	147,160			151,158		(3,998)				0001
Purchased Call/SPX/SPXK13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise	1	2,849,000	4839.81	52,991		82,621	80,266			82,621		(2,355)				0001
Purchased Call/SPX/SPXK13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise	1	2,115,000	4864.6	46,742		74,025	71,200			74,025		(2,825)				0001
Purchased Call/SPX/SPXK13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/21/2025	01/23/2025	Exercise	1	1,994,002	4840	83,273		140,904	136,303			140,904		(4,601)				0001
Purchased Call/SPX/SPXK13FST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/22/2025	01/24/2025	Exercise	1	3,768,784	4850	138,959		231,547	223,508			231,547		(8,039)				0001
Purchased Call/SPX/SPXK13H5S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/28/2025	Exercise	1	4,874,000	4890.97	121,850		194,960	187,175			194,960		(7,785)				0001
Purchased Call/SPX/SPXK131S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2024	01/30/2025	02/03/2025	Exercise	1	3,993,000	4924.97	51,510		79,860	75,756			79,860		(4,104)				0001
Purchased Call/SPX/SPXK13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise	1	2,371,000	4958.61	40,781		64,017	60,310			64,017		(3,707)				0001
Purchased Call/SPX/SPXK13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise	1	10,353,000	4958.61	256,754		414,120	390,779			414,120		(23,341)				0001
Purchased Call/SPX/SPXK13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2025	02/06/2025	Exercise	1	2,388,000	4958.61	41,790		65,670	61,767			65,670		(3,903)				0001
Purchased Call/SPX/SPXK13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2025	02/06/2025	Exercise	1	6,570,000	4958.61	162,936		262,800	247,581			262,800		(15,219)				0001
Purchased Call/SPX/SPXK13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	02/10/2025	Exercise	1	2,121,000	4954.23	31,815		49,844	46,697			49,844		(3,147)				0001
Purchased Call/SPX/SPXK13KSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/10/2025	02/12/2025	Exercise	1	2,994,000	5026.61	65,269		104,790	97,598			104,790		(7,192)				0001
Purchased Call/SPX/SPXJ005SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/08/2025	05/08/2026	05/12/2025	Expire	1	2,473,000	5663.94	30,418								34				0001
Purchased Call/SPX/SPXJ006SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/13/2026	05/15/2025	Expire	1	5,438,000	5886.55	183,261								(137)				0001
Purchased Call/SPX/SPXJ006SX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/13/2026	05/15/2025	Expire	1	10,293,000	5886.55	443,628								(331)				0001
Purchased Call/SPX/SPXJ007S4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/12/2026	05/15/2025	Expire	1	6,510,428	5844	230,877								(175)				0001
Purchased Call/SPX/SPXJ007S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/12/2026	05/15/2025	Expire	1	2,513,002	5844	121,204								(92)				0001
Purchased Call/SPX/SPXJ007SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,257,000	5916.93	74,932								100				0001
Purchased Call/SPX/SPXJ007SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/19/2025	05/19/2026	05/21/2025	Expire	1	5,402,000	5963.6	135,050								(89)				0001
Purchased Call/SPX/SPXJ008SR	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/27/2025	11/18/2025	05/29/2025	Exercise	1	11,800,000	6100		210,480	517,322	306,842			517,322		(210,480)				0001
Purchased Call/SPX/SPXJ008SV	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/27/2025	01/27/2026	05/29/2025	Expire	1	5,900,000	6100	285,160								(915)				0001
Purchased Call/SPX/SPXJ009S6	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/29/2025	09/10/2025	06/02/2025	Expire	1	11,900,000	5700		36,780	(36,780)						(36,780)				0001
Purchased Call/SPX/SPXJ009SK	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	06/02/2025	07/15/2025	06/04/2025	Expire	1	5,900,000	5800		19,760	(19,760)						(19,760)				0001
Purchased Call/SPX/SPXJ009SN	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	06/02/2025	08/07/2025	06/04/2025	Expire	1	11,800,000	5800		42,890	(42,890)						(42,890)				0001
Purchased Call/SPX/SPXJ00BS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/17/2025	06/17/2026	06/20/2025	Expire	1	2,462,000	5982.72	77,307								81				0001
Purchased Call/SPX/SPXJ00BS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/17/2025	06/17/2026	06/20/2025	Expire	1	4,237,000	5982.72	159,311								168				0001
Purchased Call/SPX/SPXJ00BS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/17/2025	06/17/2026	06/20/2025	Expire	1	3,653,000	5982.72	227,582								239				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00ES9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/10/2025	07/10/2026	07/14/2025	Expire	1	3,587,000	6280.46	171,459								519				0001
Purchased Call/SPX/SPXJ00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/14/2025	07/14/2026	07/16/2025	Expire	1	4,540,000	6268.56	214,288								40				0001
Purchased Call/SPX/SPXJ00ESV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets America sLLC 0V6I8S6QX2D1J8570P30	07/15/2025	10/16/2025	07/17/2025	Expire	1	6,300,000	6100		17,460		(17,460)					(17,460)				0001
Purchased Call/SPX/SPXJ00FS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/16/2025	07/16/2026	07/18/2025	Expire	1	2,580,000	6263.7	140,352								31				0001
Purchased Call/SPX/SPXJ00FS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/16/2025	07/16/2026	07/18/2025	Expire	1	2,235,000	6263.7	124,713								27				0001
Purchased Call/SPX/SPXJ00FS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/16/2025	07/16/2026	07/18/2025	Expire	1	4,463,000	6263.7	261,532								57				0001
Purchased Call/SPX/SPXJ00FS9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets America sLLC 0V6I8S6QX2D1J8570P30	07/17/2025	10/03/2025	07/21/2025	Expire	1	6,250,000	5900		18,280		(18,280)					(18,280)				0001
Purchased Call/SPX/SPXC05ESF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/11/2025	03/10/2026	03/13/2025	Expire	1	3,166,612	5615	123,680								(212)				0001
Purchased Call/SPX/SPXC05FS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Expire	1	4,838,000	5675.29	218,194								(344)				0001
Purchased Call/SPX/SPXC05FS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Expire	1	5,113,000	5675.29	271,500								(428)				0001
Purchased Call/SPX/SPXC05FSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	4,441,000	5667.56	95,037								(35)				0001
Purchased Call/SPX/SPXC05FSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	7,696,000	5667.56	308,610								(113)				0001
Purchased Call/SPX/SPXC05GS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2025	03/23/2026	03/25/2025	Expire	1	1,857,000	5667.56	62,581								(18)				0001
Purchased Call/SPX/SPXC05GSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/26/2025	03/26/2026	03/28/2025	Expire	1	3,237,000	5712.2	117,827								(173)				0001
Purchased Call/SPX/SPXC05GSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2025	03/27/2026	03/31/2025	Expire	1	3,620,000	5693.31	88,328								(14)				0001
Purchased Call/SPX/SPXC05GSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2025	03/27/2026	03/31/2025	Expire	1	2,366,000	5693.31	74,056								(12)				0001
Purchased Call/SPX/SPXC05HS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2025	03/27/2026	03/31/2025	Expire	1	4,005,000	5693.31	177,422								(28)				0001
Purchased Call/SPX/SPXC05HS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2025	03/26/2026	03/31/2025	Expire	1	2,576,202	5712	88,518								(16)				0001
Purchased Call/SPX/SPXC05HSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/01/2025	04/01/2026	04/03/2025	Expire	1	2,773,000	5633.07	61,006								(84)				0001
Purchased Call/SPX/SPXC051SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/01/2025	03/31/2026	04/03/2025	Expire	1	2,968,669	5612	147,258								(206)				0001
Purchased Call/SPX/SPXC051SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/02/2025	04/02/2026	04/04/2025	Expire	1	2,407,000	5670.97	78,228								(107)				0001
Purchased Call/SPX/SPXC051SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/02/2025	04/02/2026	04/04/2025	Expire	1	3,026,000	5670.97	121,645								(166)				0001
Purchased Call/SPX/SPXC051SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/02/2025	04/01/2026	04/04/2025	Expire	1	6,596,325	5633	275,208								(380)				0001
Purchased Call/SPX/SPXC051SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/02/2025	04/01/2026	04/04/2025	Expire	1	4,477,021	5631	245,846								(340)				0001
Purchased Call/SPX/SPXC051SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/07/2025	04/02/2026	04/09/2025	Expire	1	1,570,387	5397	47,049								(64)				0001
Purchased Call/SPX/SPXC05JSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/08/2025	04/07/2026	04/10/2025	Expire	1	3,184,155	5062	160,351								(207)				0001
Purchased Call/SPX/SPXC05KS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/14/2025	04/10/2026	04/16/2025	Expire	1	3,191,199	5363	166,326								(207)				0001
Purchased Call/SPX/SPXC05KS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/15/2025	04/14/2026	04/17/2025	Expire	1	3,421,979	5406	179,285								(212)				0001
Purchased Call/SPX/SPXC05KSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/30/2025	04/30/2026	05/02/2025	Expire	1	3,394,000	5569.06	143,227								(135)				0001
Purchased Call/SPX/SPXC05KSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/30/2025	04/30/2026	05/02/2025	Expire	1	3,445,000	5569.06	153,992								(145)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05K9P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	05/02/2025	Expire	1	3,709,000	5569.06	222,911								(210)				0001
Purchased Call/SPX/SPXC05KSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	05/06/2025	Expire	1	4,337,604	5604	148,608								136				0001
Purchased Call/SPX/SPXE17ASM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	09/08/2025	Expire	1	2,960,000	6502.08	129,352								612				0001
Purchased Call/SPX/SPXE17BS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/04/2026	09/09/2025	Expire	1	1,989,636	6502	82,106								391				0001
Purchased Call/SPX/SPXE17BS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire	1	1,969,000	6495.15	72,262								75				0001
Purchased Call/SPX/SPXE17BS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire	1	5,219,000	6495.15	242,684								242				0001
Purchased Call/SPX/SPXE17BSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/04/2026	09/10/2025	Expire	1	1,976,858	6482	67,115								69				0001
Purchased Call/SPX/SPXE17BSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2026	09/11/2025	Expire	1	6,594,000	6512.61	287,498								302				0001
Purchased Call/SPX/SPXE17CS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	3,772,000	6587.47	191,240								945				0001
Purchased Call/SPX/SPXE17CS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	2,936,000	6587.47	169,114								836				0001
Purchased Call/SPX/SPXE17CSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/11/2026	09/16/2025	Expire	1	7,840,000	6584.29	283,808								1,412				0001
Purchased Call/SPX/SPXE17CS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2026	09/16/2025	Expire	1	2,810,000	6584.29	161,013								799				0001
Purchased Call/SPX/SPXE17CSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2026	09/18/2025	Expire	1	5,306,000	6606.76	192,077								222				0001
Purchased Call/SPX/SPXE17DS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/18/2026	09/22/2025	Expire	1	3,915,000	6631.96	84,956								438				0001
Purchased Call/SPX/SPXE17DS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/16/2026	09/22/2025	Expire	1	1,836,679	6607	62,767								324				0001
Purchased Call/SPX/SPXE17DS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/16/2026	09/22/2025	Expire	1	1,969,393	6609	84,805								438				0001
Purchased Call/SPX/SPXE17DSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	7,460,000	6664.36	269,306								1,397				0001
Purchased Call/SPX/SPXE17DSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	3,400,000	6664.36	131,580								683				0001
Purchased Call/SPX/SPXE17DSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2026	09/23/2025	Expire	1	2,943,000	6664.36	74,164								384				0001
Purchased Call/SPX/SPXE17DSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2026	09/23/2025	Expire	1	2,016,000	6664.36	82,858								429				0001
Purchased Call/SPX/SPXE17DSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	4,224,559	6632	167,850								871				0001
Purchased Call/SPX/SPXE17EG6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/18/2026	09/24/2025	Expire	1	3,725,377	6664	147,447								183				0001
Purchased Call/SPX/SPXE17EGE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2026	09/25/2025	Expire	1	4,491,000	6656.92	191,766								242				0001
Purchased Call/SPX/SPXE17EGG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2026	09/25/2025	Expire	1	2,155,000	6656.92	112,060								141				0001
Purchased Call/SPX/SPXE17EGJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/22/2026	09/25/2025	Expire	1	3,105,900	6694	108,771								137				0001
Purchased Call/SPX/SPXE17ESU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	09/26/2025	Expire	1	4,271,000	6637.97	92,254								118				0001
Purchased Call/SPX/SPXI00ZSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	4,737,000	5396.52	192,796								6				0001
Purchased Call/SPX/SPXJ000S0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,280,000	5396.52	129,048								4				0001
Purchased Call/SPX/SPXJ000SK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	3,340,000	5074.08	114,562								4				0001
Purchased Call/SPX/SPXJ003G3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/21/2025	04/16/2026	04/23/2025	Expire	1	2,004,766	5276	69,715								(80)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ006SK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/12/2025	05/12/2026	05/14/2025	Expire	1	3,881,000	5844.19	132,342								(101)				0001
Purchased Call/SPX/SPXJ006SU	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	05/13/2025	09/26/2025	05/15/2025	Expire	1	11,700,000	5800		52,000		(52,000)					(52,000)				0001
Purchased Call/SPX/SPXJ006SV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/13/2026	05/15/2025	Expire	1	5,650,000	5886.55	143,510								(107)				0001
Purchased Call/SPX/SPXJ008SU	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	05/27/2025	12/16/2025	05/29/2025	Exercise	1	5,900,000	6200		95,195	300,131	204,936			300,131		(95,195)				0001
Purchased Call/SPX/SPXJ0096S	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	05/29/2025	09/04/2025	06/02/2025	Expire	1	5,950,000	5800		21,650		(21,650)					(21,650)				0001
Purchased Call/SPX/SPXJ0096P	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	06/02/2025	09/05/2025	06/04/2025	Expire	1	11,800,000	5800		46,290		(46,290)					(46,290)				0001
Purchased Call/SPX/SPXJ00ASH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/11/2025	06/11/2026	06/13/2025	Expire	1	3,018,000	6022.24	67,905								(21)				0001
Purchased Call/SPX/SPXJ00ASW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/16/2025	06/20/2025	06/18/2025	Expire	1	24,000,000	6075		18,950		(18,950)					(18,950)				0001
Purchased Call/SPX/SPXJ00BS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/17/2025	06/17/2026	06/20/2025	Expire	1	11,977,000	5982.72	556,931								586				0001
Purchased Call/SPX/SPXJ00CS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/23/2025	06/27/2025	06/25/2025	Exercise	1	125,055,000	6070.36		139,347	609,090	469,743			609,090		(139,347)				0001
Purchased Call/SPX/SPXJ00DSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/03/2025	07/06/2026	07/08/2025	Expire	1	4,131,000	6279.35	137,975								586				0001
Purchased Call/SPX/SPXJ00DSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/08/2025	07/08/2026	07/10/2025	Expire	1	2,973,000	6225.52	161,434								10				0001
Purchased Call/SPX/SPXJ00ES6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/10/2025	07/10/2026	07/14/2025	Expire	1	4,175,000	6280.46	180,360								546				0001
Purchased Call/SPX/SPXJ00ESO	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	07/15/2025	08/28/2025	07/17/2025	Expire	1	6,300,000	6100		14,355		(14,355)					(14,355)				0001
Purchased Call/SPX/SPXJ00ESP	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	07/15/2025	09/19/2025	07/17/2025	Expire	1	6,300,000	6100		16,540		(16,540)					(16,540)				0001
Purchased Call/SPX/SPXJ00ESQ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	07/15/2025	09/26/2025	07/17/2025	Expire	1	6,300,000	6100		16,845		(16,845)					(16,845)				0001
Purchased Call/SPX/SPXJ00ESS	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	07/15/2025	10/03/2025	07/17/2025	Expire	1	6,300,000	6100		16,840		(16,840)					(16,840)				0001
Purchased Call/SPX/SPXJ00GSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/24/2025	07/24/2026	07/28/2025	Expire	1	3,425,000	6363.35	187,690								648				0001
Purchased Call/SPX/SPXJ006SN	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	05/13/2025	06/25/2025	05/15/2025	Expire	1	11,700,000	5700		31,450		(31,450)					(31,450)				0001
Purchased Call/SPX/SPXJ006SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/13/2026	05/15/2025	Expire	1	2,569,000	5886.55	146,176								(109)				0001
Purchased Call/SPX/SPXJ007SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/15/2025	05/15/2026	05/19/2025	Expire	1	3,147,000	5916.93	112,977								150				0001
Purchased Call/SPX/SPXJ008SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/19/2025	05/19/2026	05/21/2025	Expire	1	1,977,000	5963.6	58,322								(38)				0001
Purchased Call/SPX/SPXJ008S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/19/2025	05/19/2026	05/21/2025	Expire	1	1,497,000	5963.6	61,527								(40)				0001
Purchased Call/SPX/SPXJ0095J	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	06/02/2025	06/24/2025	06/04/2025	Expire	1	5,900,000	6100		8,670		(8,670)					(8,670)				0001
Purchased Call/SPX/SPXJ0095L	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	06/02/2025	07/21/2025	06/04/2025	Expire	1	5,900,000	5800		20,325		(20,325)					(20,325)				0001
Purchased Call/SPX/SPXJ00ASG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/11/2025	06/11/2026	06/13/2025	Expire	1	2,806,000	6022.24	44,896								(14)				0001
Purchased Call/SPX/SPXJ00ASY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/17/2025	06/17/2026	06/20/2025	Expire	1	3,838,000	5982.72	82,901								87				0001
Purchased Call/SPX/SPXJ00ASZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/17/2025	06/17/2026	06/20/2025	Expire	1	7,717,000	5982.72	193,697								204				0001
Purchased Call/SPX/SPXJ00DS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/01/2025	07/01/2026	07/03/2025	Expire	1	6,072,000	6198.01	367,963								(3)				0001
Purchased Call/SPX/SPXJ00DSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/03/2025	07/06/2026	07/08/2025	Expire	1	3,518,000	6279.35	186,102								790				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00ES1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/08/2025	07/08/2026	07/10/2025	Expire	1	7,275,000	6225.52	433,590								16				0001
Purchased Call/SPX/SPXJ00ES7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/10/2025	07/10/2026	07/14/2025	Expire	1	3,891,000	6280.46	177,041								536				0001
Purchased Call/SPX/SPXJ00ES8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/10/2025	07/10/2026	07/14/2025	Expire	1	6,820,000	6280.46	317,812								962				0001
Purchased Call/SPX/SPXJ00FSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/22/2025	07/22/2026	07/24/2025	Expire	1	14,271,000	6309.62	657,893								204				0001
Purchased Call/SPX/SPXJ00FSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/22/2025	07/22/2026	07/24/2025	Expire	1	2,623,000	6309.62	150,036								46				0001
Purchased Call/SPX/SPXJ00GSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/24/2025	07/24/2026	07/28/2025	Expire	1	4,589,000	6363.35	210,635								727				0001
Purchased Call/SPX/SPXJ00GSS	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J8570P30	07/29/2025	11/07/2025	07/31/2025	Expire	1	12,800,000	6200	32,450		(32,450)						(32,450)				0001
Purchased Call/SPX/SPXJ00GSW	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J8570P30	07/29/2025	11/21/2025	07/31/2025	Expire	1	19,200,000	6200	50,955		(50,955)						(50,955)				0001
Purchased Call/SPX/SPXJ00GSZ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J8570P30	07/29/2025	12/12/2025	07/31/2025	Expire	1	38,400,000	6200	71,740		(71,740)						(71,740)				0001
Purchased Call/SPX/SPXJ00HSE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/01/2025	07/31/2026	08/05/2025	Expire	1	5,435,000	6238.01	135,875								502				0001
Purchased Call/SPX/SPXJ00HSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,024,000	6238.01	55,255								204				0001
Purchased Call/SPX/SPXK13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/19/2025	Exercise	1	2,350,000	5029.73	54,050		86,950	80,344			86,950		(6,606)				0001
Purchased Call/SPX/SPXK13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/14/2025	02/19/2025	Exercise	1	2,547,835	5006	90,475		158,807	147,687			158,807		(11,120)				0001
Purchased Call/SPX/SPXK13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise	1	2,421,000	5087.03	45,999		72,630	66,132			72,630		(6,498)				0001
Purchased Call/SPX/SPXK13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	03/03/2025	Exercise	1	2,192,000	5078.18	36,168		56,992	51,328			56,992		(5,664)				0001
Purchased Call/SPX/SPXK13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	03/03/2025	Exercise	1	2,622,000	5078.18	56,373		90,459	81,631			90,459		(8,828)				0001
Purchased Call/SPX/SPXK13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	03/03/2025	Exercise	1	3,258,000	5078.18	100,998		167,787	151,971			167,787		(15,816)				0001
Purchased Call/SPX/SPXK13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/26/2025	02/28/2025	Exercise	1	3,797,078	5070	135,973		229,943	208,967			229,943		(20,977)				0001
Purchased Call/SPX/SPXK13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/26/2025	02/28/2025	Exercise	1	3,330,681	5070	142,654		249,658	227,651			249,658		(22,007)				0001
Purchased Call/SPX/SPXK13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2024	02/27/2025	03/03/2025	Exercise	1	3,168,784	5078	125,961		220,896	201,117			220,896		(19,779)				0001
Purchased Call/SPX/SPXK13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	2,879,000	5137.08	45,488		71,975	64,646			71,975		(7,329)				0001
Purchased Call/SPX/SPXK13QS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	4,096,000	5137.08	94,618		153,600	138,356			153,600		(15,244)				0001
Purchased Call/SPX/SPXK13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	8,180,000	5137.08	200,410		327,200	294,912			327,200		(32,288)				0001
Purchased Call/SPX/SPXK13QS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	03/03/2025	03/05/2025	Exercise	1	11,685,000	5137.08	286,283		467,400	419,292			467,400		(48,108)				0001
Purchased Call/SPX/SPXK13QS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	03/03/2025	03/05/2025	Exercise	1	2,959,000	5137.08	84,627		140,553	126,331			140,553		(14,221)				0001
Purchased Call/SPX/SPXK13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	03/06/2025	Exercise	1	2,028,000	5130.95	56,581		93,288	83,624			93,288		(9,664)				0001
Purchased Call/SPX/SPXK13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	03/10/2025	Exercise	1	2,072,000	5104.76	26,314		41,440	36,801			41,440		(4,639)				0001
Purchased Call/SPX/SPXK13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise	1	4,547,000	5123.69	117,313		193,248	172,066			193,248		(21,181)				0001
Purchased Call/SPX/SPXK13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise	1	4,994,000	5123.69	149,321		249,700	222,739			249,700		(26,961)				0001
Purchased Call/SPX/SPXK13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/06/2025	03/10/2025	Exercise	1	2,083,341	5106	90,894		157,080	140,876			157,080		(16,204)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/11/2024	03/07/2025	03/11/2025	Exercise	1	2,121,208	5124	89,105		158,974	142,841			158,974		(16,133)				0001
Purchased Call/SPX/SPXK13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,575,000	5117.09	83,688		141,625	124,888			141,625		(16,738)				0001
Purchased Call/SPX/SPXK13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	3,260,254	5150	134,361		244,969	218,097			244,969		(26,872)				0001
Purchased Call/SPX/SPXK13US1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/20/2024	03/20/2025	03/24/2025	Exercise	1	4,764,000	5224.62	60,503		95,280	82,279			95,280		(13,001)				0001
Purchased Call/SPX/SPXK13VS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/21/2024	03/21/2025	03/25/2025	Exercise	1	2,060,000	5241.53	31,106		49,440	42,633			49,440		(6,807)				0001
Purchased Call/SPX/SPXK13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise	1	8,999,000	5234.18	217,776		359,960	312,170			359,960		(47,790)				0001
Purchased Call/SPX/SPXJ00FST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/22/2025	07/22/2026	07/24/2025	Expire	1	2,986,000	6309.62	90,774								28				0001
Purchased Call/SPX/SPXJ00FSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/22/2025	07/22/2026	07/24/2025	Expire	1	4,133,000	6309.62	155,401								48				0001
Purchased Call/SPX/SPXJ00FSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/22/2025	07/22/2026	07/24/2025	Expire	1	13,366,000	6309.62	585,431								181				0001
Purchased Call/SPX/SPXJ00GSQ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6IIBS6QX2D1J8570P30	07/29/2025	08/22/2025	07/31/2025	Exercise	1	38,400,000	6450	96,100	33,814	(62,286)				33,814		(96,100)				0001
Purchased Call/SPX/SPXJ00GSR	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6IIBS6QX2D1J8570P30	07/29/2025	10/31/2025	07/31/2025	Expire	1	12,800,000	6200	42,630		(42,630)						(42,630)				0001
Purchased Call/SPX/SPXJ00GSY	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6IIBS6QX2D1J8570P30	07/29/2025	12/05/2025	07/31/2025	Expire	1	19,200,000	6200	52,860		(52,860)						(52,860)				0001
Purchased Call/SPX/SPXJ00HSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/01/2025	07/31/2026	08/05/2025	Expire	1	5,073,000	6238.01	119,723								442				0001
Purchased Call/SPX/SPXJ00HSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/04/2025	07/31/2026	08/06/2025	Expire	1	2,283,112	6238	90,563								44				0001
Purchased Call/SPX/SPXJ001SF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/11/2025	08/07/2026	08/13/2025	Expire	1	1,527,940	6340	62,783								37				0001
Purchased Call/SPX/SPXJ001SR	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6IIBS6QX2D1J8570P30	08/13/2025	12/19/2025	08/15/2025	Expire	1	51,800,000	6300	102,640		(102,640)						(102,640)				0001
Purchased Call/SPX/SPXJ00JS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/18/2025	08/18/2026	08/20/2025	Expire	1	4,484,000	6449.15	206,264								148				0001
Purchased Call/SPX/SPXJ00JSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/22/2025	08/21/2026	08/26/2025	Expire	1	6,334,000	6466.91	150,749								653				0001
Purchased Call/SPX/SPXJ00KS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/22/2025	08/21/2026	08/26/2025	Expire	1	4,716,000	6466.91	194,299								842				0001
Purchased Call/SPX/SPXJ00KS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/22/2025	08/24/2026	08/26/2025	Expire	1	2,042,000	6466.91	51,663								224				0001
Purchased Call/SPX/SPXJ00KS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/22/2025	08/24/2026	08/26/2025	Expire	1	2,627,000	6466.91	77,759								337				0001
Purchased Call/SPX/SPXJ00KS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/22/2025	08/21/2026	08/26/2025	Expire	1	6,934,000	6466.91	382,063								1,656				0001
Purchased Call/SPX/SPXJ00KSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/27/2026	08/29/2025	Expire	1	2,760,000	6481.4	109,572								93				0001
Purchased Call/SPX/SPXJ00KSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/26/2026	08/29/2025	Expire	1	7,080,204	6466	285,094								242				0001
Purchased Call/SPX/SPXJ00KSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/26/2026	08/29/2025	Expire	1	2,908,796	6464	147,645								125				0001
Purchased Call/SPX/SPXJ00KST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/28/2025	08/28/2026	09/02/2025	Expire	1	3,723,000	6501.86	101,638								646				0001
Purchased Call/SPX/SPXJ00LSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	5,033,000	6481.5	160,049								762				0001
Purchased Call/SPX/SPXJ00LSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	9,584,000	6481.5	438,947								2,090				0001
Purchased Call/SPX/SPXJ00QSA	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6IIBS6QX2D1J8570P30	09/22/2025	01/30/2026	09/24/2025	Expire	1	6,640,000	6400	53,840								(226)				0001
Purchased Call/SPX/SPXJ00QSE	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6IIBS6QX2D1J8570P30	09/22/2025	04/02/2026	09/24/2025	Expire	1	4,980,000	6700	182,560								(40)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17FS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/25/2026	09/30/2025	Expire	1	5,230,000	6643.7	171,021								924				0001
Purchased Call/SPX/SPXE17FSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2026	10/03/2025	Expire	1	2,607,000	6711.2	93,852								130				0001
Purchased Call/SPX/SPXE17FSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	09/29/2026	10/03/2025	Expire	1	1,651,980	6661	59,942								83				0001
Purchased Call/SPX/SPXE17FSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	09/29/2026	10/03/2025	Expire	1	1,851,816	6661	79,992								110				0001
Purchased Call/SPX/SPXE17FSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	09/30/2026	10/03/2025	Expire	1	5,156,803	6688	209,982								290				0001
Purchased Call/SPX/SPXE17FSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/02/2026	10/06/2025	Expire	1	4,594,000	6715.35	172,275								961				0001
Purchased Call/SPX/SPXE17FSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2026	10/06/2025	Expire	1	5,462,917	6711	232,967								1,301				0001
Purchased Call/SPX/SPXE17GS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	3,676,000	6715.79	65,065								365				0001
Purchased Call/SPX/SPXE17GS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	4,517,000	6715.79	90,792								510				0001
Purchased Call/SPX/SPXE17GS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	9,075,000	6715.79	227,783								1,279				0001
Purchased Call/SPX/SPXE17GS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	2,638,000	6715.79	70,698								397				0001
Purchased Call/SPX/SPXE17GS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	3,359,000	6715.79	127,978								719				0001
Purchased Call/SPX/SPXE17GSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	2,165,000	6715.79	125,137								703				0001
Purchased Call/SPX/SPXE17GSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	5,586,000	6715.79	334,043								1,876				0001
Purchased Call/SPX/SPXE17GSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2026	10/07/2025	Expire	1	6,519,000	6715.79	278,361								1,557				0001
Purchased Call/SPX/SPXE17GST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire	1	4,558,000	6753.72	113,494								169				0001
Purchased Call/SPX/SPXE17GSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	2,086,000	6735.11	17,105								136				0001
Purchased Call/SPX/SPXE17GSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	5,160,000	6735.11	130,032								1,034				0001
Purchased Call/SPX/SPXE17HS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/09/2026	10/15/2025	Expire	1	4,426,000	6552.51	202,711								1,623				0001
Purchased Call/SPX/SPXE17HS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/09/2026	10/15/2025	Expire	1	2,414,000	6552.51	126,494								1,013				0001
Purchased Call/SPX/SPXE17HSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2026	10/16/2025	Expire	1	2,254,000	6644.31	74,833								118				0001
Purchased Call/SPX/SPXE17HSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2026	10/16/2025	Expire	1	5,546,000	6644.31	281,737								444				0001
Purchased Call/SPX/SPXE17HSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2026	10/17/2025	Expire	1	4,861,000	6671.06	245,967								392				0001
Purchased Call/SPX/SPXE17HSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	10/20/2025	Expire	1	6,351,000	6629.07	320,726								1,925				0001
Purchased Call/SPX/SPXE17IS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	10/20/2025	Expire	1	2,748,000	6629.07	168,727								1,013				0001
Purchased Call/SPX/SPXE17IS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/14/2026	10/20/2025	Expire	1	2,936,785	6644	122,461								738				0001
Purchased Call/SPX/SPXE17IS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	10/20/2025	Expire	1	1,574,370	6671	56,024								337				0001
Purchased Call/SPX/SPXE17IS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	10/21/2025	Expire	1	9,279,000	6664.01	467,662								2,827				0001
Purchased Call/SPX/SPXE17ISP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	10/28/2025	Expire	1	4,388,000	6791.69	159,284								991				0001
Purchased Call/SPX/SPXE17ISR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	3,086,000	6890.89	48,450								87				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17ISZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	1,875,000	6890.89	90,938								163				0001
Purchased Call/SPX/SPXE17JS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2026	10/31/2025	Expire	1	3,459,000	6890.59	44,621								80				0001
Purchased Call/SPX/SPXE17JSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	10/30/2026	11/04/2025	Expire	1	5,658,000	6840.2	304,400								1,970				0001
Purchased Call/SPX/SPXE17JSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	11/05/2025	Expire	1	7,496,859	6840	315,440								596				0001
Purchased Call/SPX/SPXE17KSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	10/30/2026	11/06/2025	Expire	1	2,366,709	6840	112,405								215				0001
Purchased Call/SPX/SPXE17LS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	6,751,000	6728.8	246,412								2,236				0001
Purchased Call/SPX/SPXE17LS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	5,562,000	6728.8	253,071								2,297				0001
Purchased Call/SPX/SPXE17LSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	11/12/2025	Expire	1	2,074,000	6728.8	75,701								683				0001
Purchased Call/SPX/SPXE17LSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	1,740,563	6720	67,495								613				0001
Purchased Call/SPX/SPXE17LSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	5,265,000	6728.8	328,010								1,533				0001
Purchased Call/SPX/SPXE17LSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	11/14/2025	Expire	1	3,978,000	6850.92	56,488								114				0001
Purchased Call/SPX/SPXE17MS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	1,909,000	6737.49	37,989								260				0001
Purchased Call/SPX/SPXE17MSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	3,469,000	6737.49	175,531								1,203				0001
Purchased Call/SPX/SPXE17MSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2026	11/19/2025	Expire	1	2,038,000	6672.41	106,995								224				0001
Purchased Call/SPX/SPXE17NSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	11/24/2025	Expire	1	3,096,000	6538.76	109,598								774				0001
Purchased Call/SPX/SPXE17NSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	7,325,000	6602.99	149,430								1,063				0001
Purchased Call/SPX/SPXE17NSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	4,101,000	6602.99	133,693								951				0001
Purchased Call/SPX/SPXE17NSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2025	12/17/2025	11/26/2025	Expire	1	5,290,000	20	234,900		(234,900)					(234,900)				0001
Purchased Call/SPX/SPXE17OSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/27/2026	12/01/2025	Expire	1	2,684,000	6812.61	77,568								757				0001
Purchased Call/SPX/SPXE17OSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/25/2026	12/01/2025	Expire	1	1,860,617	6766	75,955								745				0001
Purchased Call/SPX/SPXJ00GST	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/29/2025	11/10/2025	07/31/2025	Expire	1	6,400,000	6200	16,225		(16,225)					(16,225)				0001
Purchased Call/SPX/SPXJ00GSU	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/29/2025	11/11/2025	07/31/2025	Expire	1	6,400,000	6200	8,980		(8,980)					(8,980)				0001
Purchased Call/SPX/SPXJ00HSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/01/2025	08/03/2026	08/05/2025	Expire	1	4,645,000	6238.01	100,332								371				0001
Purchased Call/SPX/SPXJ00HSII	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	08/05/2025	11/14/2025	08/07/2025	Expire	1	25,400,000	6200	66,400		(66,400)					(66,400)				0001
Purchased Call/SPX/SPXJ001SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/07/2025	08/07/2026	08/11/2025	Expire	1	2,106,000	6340	118,778								461				0001
Purchased Call/SPX/SPXJ001S8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/08/2025	08/07/2026	08/12/2025	Expire	1	4,671,000	6389.45	300,812								1				0001
Purchased Call/SPX/SPXJ001SN	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	08/13/2025	09/12/2025	08/15/2025	Expire	1	16,187,500	6000	14,020		(14,020)					(14,020)				0001
Purchased Call/SPX/SPXJ00KSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/26/2026	08/29/2025	Expire	1	4,972,308	6466	212,667								181				0001
Purchased Call/SPX/SPXJ00LSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	3,394,000	6481.5	128,633								613				0001
Purchased Call/SPX/SPXJ00LSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	9,425,000	6481.5	387,368								1,845				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00LSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	5,399,000	6481.5	272,650								1,298				0001
Purchased Call/SPX/SPXJ00MS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	4,770,000	6481.5	287,154								1,367				0001
Purchased Call/SPX/SPXJ00MS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/03/2026	09/09/2025	Expire	1	1,957,934	6441	80,645								384				0001
Purchased Call/SPX/SPXJ00MS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/03/2026	09/09/2025	Expire	1	2,527,718	6448	140,822								671				0001
Purchased Call/SPX/SPXJ00QSD	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/22/2025	02/25/2026	09/24/2025	Expire	1	6,640,000	6400	59,180								(108)				0001
Purchased Call/SPX/SPXJ00QSS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Expire	1	2,486,000	6693.75	149,160								134				0001
Purchased Call/SPX/SPXJ00PS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/24/2025	05/01/2026	09/26/2025	Expire	1	1,665,000	6800	80,225								39				0001
Purchased Call/SPX/SPXJ00PS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/24/2025	07/29/2026	09/26/2025	Expire	1	3,330,000	6900	180,260								214				0001
Purchased Call/SPX/SPXJ00PSX	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/30/2025	03/13/2026	10/02/2025	Expire	1	6,650,000	6000	47,410								(36)				0001
Purchased Call/SPX/SPXJ00QSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/06/2025	10/06/2026	10/08/2025	Expire	1	1,712,000	6740.28	84,230								123				0001
Purchased Call/SPX/SPXJ00QSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/06/2025	10/06/2026	10/08/2025	Expire	1	3,409,000	6740.28	193,972								283				0001
Purchased Call/SPX/SPXJ00QSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/06/2025	10/06/2026	10/08/2025	Expire	1	3,179,000	6740.28	188,515								275				0001
Purchased Call/SPX/SPXJ00SS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/10/2025	10/09/2026	10/15/2025	Expire	1	9,746,000	6552.51	423,951								3,394				0001
Purchased Call/SPX/SPXJ00SSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/10/2025	10/09/2026	10/15/2025	Expire	1	7,766,392	6736	284,699								2,279				0001
Purchased Call/SPX/SPXJ00USD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/31/2025	10/30/2026	11/04/2025	Expire	1	4,409,000	6840.2	272,917								1,766				0001
Purchased Call/SPX/SPXJ00HSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,083,000	6238.01	133,514								493				0001
Purchased Call/SPX/SPXJ00HSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/01/2025	07/30/2026	08/05/2025	Expire	1	1,838,878	6363	71,880								265				0001
Purchased Call/SPX/SPXJ001S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/07/2025	08/07/2026	08/11/2025	Expire	1	2,524,000	6340	146,897								570				0001
Purchased Call/SPX/SPXJ001S0	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	08/13/2025	09/25/2025	08/15/2025	Expire	1	12,950,000	6000	23,620	(23,620)							(23,620)				0001
Purchased Call/SPX/SPXJ00KS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/22/2025	08/21/2026	08/26/2025	Expire	1	3,855,000	6466.91	163,452								708				0001
Purchased Call/SPX/SPXJ00KSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/27/2026	08/29/2025	Expire	1	3,592,000	6481.4	156,252								133				0001
Purchased Call/SPX/SPXJ00KSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/26/2026	08/29/2025	Expire	1	3,666,188	6466	128,635								109				0001
Purchased Call/SPX/SPXJ00KSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/26/2026	08/29/2025	Expire	1	6,219,166	6465	345,618								294				0001
Purchased Call/SPX/SPXJ00LSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/03/2025	09/03/2026	09/05/2025	Expire	1	5,525,000	6448.26	139,783								134				0001
Purchased Call/SPX/SPXJ00LSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	2,444,000	6481.5	54,257								258				0001
Purchased Call/SPX/SPXJ00LST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	9,353,000	6481.5	406,856								1,937				0001
Purchased Call/SPX/SPXJ00QSI	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/22/2025	06/10/2026	09/24/2025	Expire	1	4,980,000	6850	264,405								239				0001
Purchased Call/SPX/SPXJ00PS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/24/2025	03/25/2026	09/26/2025	Expire	1	1,665,000	6750	75,638								(32)				0001
Purchased Call/SPX/SPXJ00QSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/06/2025	10/06/2026	10/08/2025	Expire	1	1,897,000	6740.28	68,671								100				0001
Purchased Call/SPX/SPXJ00QSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/07/2025	10/06/2026	10/09/2025	Expire	1	13,298,572	6740	548,889								808				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00RS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/07/2025	10/06/2026	10/09/2025	Expire	1	12,732,389	6740	680,304								1,002				0001
Purchased Call/SPX/SPXJ00RS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/09/2026	10/14/2025	Expire	1	2,262,000	6735.11	121,922								970				0001
Purchased Call/SPX/SPXJ00RSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/09/2026	10/14/2025	Expire	1	2,997,000	6735.11	180,419								1,435				0001
Purchased Call/SPX/SPXJ00SSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/09/2026	10/15/2025	Expire	1	11,941,000	6552.51	561,227								4,492				0001
Purchased Call/SPX/SPXJ00TS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/22/2025	10/22/2026	10/24/2025	Expire	1	3,213,000	6699.4	111,491								189				0001
Purchased Call/SPX/SPXJ00TSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	10/28/2025	Expire	1	1,718,302	6738	59,497								372				0001
Purchased Call/SPX/SPXJ00TSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2025	10/23/2026	10/28/2025	Expire	1	4,312,602	6738	225,139								1,409				0001
Purchased Call/SPX/SPXC05LS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	05/06/2025	Expire	1	6,696,947	5604	293,791								269				0001
Purchased Call/SPX/SPXC05LSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Expire	1	2,989,000	5606.91	92,360								(79)				0001
Purchased Call/SPX/SPXC05LSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Expire	1	7,837,000	5606.91	352,665								(301)				0001
Purchased Call/SPX/SPXC05LSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Expire	1	2,788,000	5606.91	171,183								(146)				0001
Purchased Call/SPX/SPXC05LSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	05/08/2025	Expire	1	9,221,420	5650	378,167								(327)				0001
Purchased Call/SPX/SPXC05MS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	1	4,149,000	5663.94	186,290								84				0001
Purchased Call/SPX/SPXC05MS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	05/12/2025	Expire	1	3,257,238	5626	163,834								180				0001
Purchased Call/SPX/SPXC05MSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	1	2,231,000	5663.94	135,199								124				0001
Purchased Call/SPX/SPXC05MSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	1	1,783,000	5663.94	117,321												0001
Purchased Call/SPX/SPXC05NS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Expire	1	6,553,000	5916.93	307,991								409				0001
Purchased Call/SPX/SPXC05NSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,935,000	5958.38	89,518								120				0001
Purchased Call/SPX/SPXC05NSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	8,221,000	5958.38	356,791								479				0001
Purchased Call/SPX/SPXC05NSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	3,342,000	5958.38	192,165								258				0001
Purchased Call/SPX/SPXC05NSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	6,680,000	5958.38	402,804								541				0001
Purchased Call/SPX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	05/20/2025	Expire	1	2,852,000	5958.38	73,582								102				0001
Purchased Call/SPX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	6,561,875	5917	281,697								378				0001
Purchased Call/SPX/SPXC050SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Expire	1	4,555,000	5940.46	276,944								(178)				0001
Purchased Call/SPX/SPXC05PS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	05/22/2025	Expire	1	2,910,237	5964	144,428								(94)				0001
Purchased Call/SPX/SPXC05PSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Expire	1	4,524,000	5802.82	105,409								279				0001
Purchased Call/SPX/SPXC05PSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire	1	2,737,000	5912.17	41,876								73				0001
Purchased Call/SPX/SPXC05PSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire	1	4,035,000	5912.17	88,367								155				0001
Purchased Call/SPX/SPXC050S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire	1	5,984,000	5912.17	260,902								457				0001
Purchased Call/SPX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	06/02/2025	Expire	1	3,752,711	5891	127,394								222				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05QS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	06/02/2025	Expire	1	3,931,573	5894	156,998								273				0001
Purchased Call/SPX/SPXC05QSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	3,885,000	5911.69	107,615								191				0001
Purchased Call/SPX/SPXJ00QSF	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6IIBS6QX2D1J8570P30	09/22/2025	04/10/2026	09/24/2025	Expire	1	3,320,000	5500	34,600												0001
Purchased Call/SPX/SPXJ00QSG	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6IIBS6QX2D1J8570P30	09/22/2025	04/22/2026	09/24/2025	Expire	1	3,320,000	6750	178,570								48				0001
Purchased Call/SPX/SPXJ00PSII	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6IIBS6QX2D1J8570P30	09/30/2025	03/06/2026	10/02/2025	Expire	1	6,650,000	6000	46,080								(51)				0001
Purchased Call/SPX/SPXJ00QSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	10/06/2025	10/06/2026	10/08/2025	Expire	1	2,104,000	6740.28	57,229								83				0001
Purchased Call/SPX/SPXJ00SSB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	10/10/2025	10/09/2026	10/15/2025	Expire	1	1,623,718	6737	55,989								448				0001
Purchased Call/SPX/SPXJ00SSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	10/10/2025	10/09/2026	10/15/2025	Expire	1	12,157,890	6736	473,127								3,787				0001
Purchased Call/SPX/SPXJ00TSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	10/24/2025	10/23/2026	10/28/2025	Expire	1	1,623,964	6738	62,800								393				0001
Purchased Call/SPX/SPXJ00IISL	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6IIBS6QX2D1J8570P30	11/24/2025	03/20/2026	11/26/2025	Expire	1	3,312,500	6000	34,450								109				0001
Purchased Call/SPX/SPXJ00IISN	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6IIBS6QX2D1J8570P30	11/24/2025	04/10/2026	11/26/2025	Expire	1	3,312,500	6000	38,445								131				0001
Purchased Call/SPX/SPXJ00XSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	12/08/2025	03/19/2026	12/10/2025	Expire	1	6,880,000	6000	26,530								146				0001
Purchased Call/SPX/SPXK13ASE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/03/2025	01/07/2025	Exercise	1	5,500,000	4704.81	70,950	110,000	109,610				110,000		(390)				0001
Purchased Call/SPX/SPXK13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	01/07/2025	Exercise	1	2,299,000	4688.68	42,532	66,671	66,435				66,671		(236)				0001
Purchased Call/SPX/SPXK13ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	01/07/2025	Exercise	1	4,212,000	4688.68	104,879	168,480	167,899				168,480		(581)				0001
Purchased Call/SPX/SPXK13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise	1	5,120,000	4697.24	126,976	204,800	204,095				204,800		(705)				0001
Purchased Call/SPX/SPXK13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	01/08/2025	Exercise	1	2,050,000	4697.24	40,795	64,575	64,013				64,575		(562)				0001
Purchased Call/SPX/SPXK13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2025	01/09/2025	Exercise	1	6,956,000	4697.24	172,509	278,240	275,396				278,240		(2,844)				0001
Purchased Call/SPX/SPXK13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	01/14/2025	Exercise	1	3,063,000	4783.45	60,954	96,485	94,977				96,485		(1,507)				0001
Purchased Call/SPX/SPXK13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	01/14/2025	Exercise	1	5,258,000	4783.83	129,873	210,320	207,064				210,320		(3,256)				0001
Purchased Call/SPX/SPXK13CST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/13/2025	01/15/2025	Exercise	1	2,599,000	4783.83	33,267	51,980	50,877				51,980		(1,103)				0001
Purchased Call/SPX/SPXK13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/13/2025	01/15/2025	Exercise	1	2,302,000	4783.83	41,436	65,607	64,233				65,607		(1,374)				0001
Purchased Call/SPX/SPXK13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/13/2025	01/15/2025	Exercise	1	2,546,000	4783.83	59,322	95,475	93,509				95,475		(1,966)				0001
Purchased Call/SPX/SPXK13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	01/16/2025	Exercise	1	2,929,000	4783.83	35,734	55,651	54,371				55,651		(1,280)				0001
Purchased Call/SPX/SPXK13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2025	01/17/2025	Exercise	1	3,382,000	4783.83	63,920	101,460	99,002				101,460		(2,458)				0001
Purchased Call/SPX/SPXK13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise	1	4,165,000	4765.98	103,709	166,600	162,326				166,600		(4,274)				0001
Purchased Call/SPX/SPXK13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	01/22/2025	Exercise	1	2,651,000	4739.21	51,429	80,856	78,595				80,856		(2,261)				0001
Purchased Call/SPX/SPXK13IISH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise	1	3,040,000	5218.19	53,504	86,640	74,406				86,640		(12,234)				0001
Purchased Call/SPX/SPXK13IISK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise	1	2,344,000	5218.19	65,632	110,168	95,161				110,168		(15,007)				0001
Purchased Call/SPX/SPXK13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	03/26/2025	03/28/2025	Exercise	1	1,566,955	5206	77,047	137,858	119,729				137,858		(18,129)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXX132SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	04/08/2025	Expire	1	2,092,000	5147.21	53,764			(13,851)					(13,851)				0001
Purchased Call/SPX/SPXX132SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	04/08/2025	Expire	1	7,348,000	5204.34	93,320			(24,108)					(24,108)				0001
Purchased Call/SPX/SPXX132SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	04/08/2025	Expire	1	3,927,000	5204.34	73,042			(18,869)					(18,869)				0001
Purchased Call/SPX/SPXX132SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	04/09/2025	Expire	1	1,928,000	5204.34	27,378			(7,240)					(7,240)				0001
Purchased Call/SPX/SPXL131SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,505,947	5199	128,906		79,223	43,415			79,223		(35,807)				0001
Purchased Call/SPX/SPXL132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	04/23/2025	Exercise	1	2,819,000	4967.23	35,519		56,380	45,617			56,380		(10,763)				0001
Purchased Call/SPX/SPXL133SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	04/24/2025	Exercise	1	3,297,000	5010.6	39,564		62,643	50,545			62,643		(12,098)				0001
Purchased Call/SPX/SPXL134SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise	1	2,294,000	5099.96	67,214		112,406	91,122			112,406		(21,285)				0001
Purchased Call/SPX/SPXL134SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	04/30/2025	Exercise	1	2,954,000	5099.96	48,150		76,804	61,285			76,804		(15,519)				0001
Purchased Call/SPX/SPXL134SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	05/02/2025	Exercise	1	4,092,000	5035.69	99,845		163,680	130,949			163,680		(32,731)				0001
Purchased Call/SPX/SPXL135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise	1	3,559,000	5127.79	94,669		158,376	126,556			158,376		(31,819)				0001
Purchased Call/SPX/SPXL135ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	05/07/2025	Exercise	1	2,451,000	5127.79	30,638		49,020	38,554			49,020		(10,466)				0001
Purchased Call/SPX/SPXL136SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	05/12/2025	Exercise	1	2,031,000	5187.67	49,353		81,240	63,973			81,240		(17,267)				0001
Purchased Call/SPX/SPXL137SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,241,000	5222.68	32,719		51,543	39,910			51,543		(11,633)				0001
Purchased Call/SPX/SPXL137SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	05/14/2025	Exercise	1	8,240,000	5222.68	206,000		337,840	263,498			337,840		(74,342)				0001
Purchased Call/SPX/SPXL138S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	05/15/2025	Exercise	1	2,592,000	5221.42	34,474		54,432	41,896			54,432		(12,536)				0001
Purchased Call/SPX/SPXL138S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	05/15/2025	Exercise	1	2,102,000	5221.42	36,154		57,805	44,658			57,805		(13,147)				0001
Purchased Call/SPX/SPXL138S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	05/15/2025	Exercise	1	2,763,000	5221.42	59,405		96,705	75,103			96,705		(21,602)				0001
Purchased Call/SPX/SPXL138SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	05/16/2025	Exercise	1	3,589,000	5246.68	75,369		122,026	94,411			122,026		(27,615)				0001
Purchased Call/SPX/SPXL138SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/13/2025	05/15/2025	Exercise	1	2,370,525	5221	109,405		181,599	141,595			181,599		(40,004)				0001
Purchased Call/SPX/SPXL13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise	1	3,604,000	5321.41	46,131		72,080	54,288			72,080		(17,792)				0001
Purchased Call/SPX/SPXL13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	05/29/2025	Exercise	1	2,183,000	5304.72	49,118		77,497	57,741			77,497		(19,755)				0001
Purchased Call/SPX/SPXJ00VSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/18/2025	11/18/2026	11/20/2025	Expire	1	10,259,000	6617.32	541,675								1,141				0001
Purchased Call/SPX/SPXX13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	01/07/2025	Exercise	1	2,928,000	4688.68	97,502		161,040	160,500			161,040		(540)				0001
Purchased Call/SPX/SPXX13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise	1	2,407,000	4697.24	44,289		69,803	69,557			69,803		(246)				0001
Purchased Call/SPX/SPXX13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2025	01/09/2025	Exercise	1	2,128,000	4697.24	49,795		79,800	78,979			79,800		(821)				0001
Purchased Call/SPX/SPXX13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	01/16/2025	Exercise	1	2,173,000	4783.83	71,492		119,515	116,955			119,515		(2,560)				0001
Purchased Call/SPX/SPXX13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2025	01/17/2025	Exercise	1	6,849,000	4783.83	169,170		273,960	267,453			273,960		(6,507)				0001
Purchased Call/SPX/SPXX13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/22/2025	Exercise	1	4,381,000	4780.94	56,953		87,620	85,096			87,620		(2,524)				0001
Purchased Call/SPX/SPXX13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/16/2025	01/21/2025	Exercise	1	2,640,353	4766	95,194		159,551	155,585			159,551		(3,966)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise	1	3,930,000	4839.81	90,390		143,445	139,428			143,445		(4,017)				0001
Purchased Call/SPX/SPXK13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	01/23/2025	Exercise	1	2,087,000	4839.81	27,757		42,784	41,258			42,784		(1,525)				0001
Purchased Call/SPX/SPXK13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	01/23/2025	Exercise	1	2,524,000	4839.81	58,052		92,126	88,936			92,126		(3,190)				0001
Purchased Call/SPX/SPXK13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	6,750,000	4894.16	87,750		135,000	129,409			135,000		(5,591)				0001
Purchased Call/SPX/SPXK13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	2,159,000	4894.16	50,952		80,963	77,716			80,963		(3,246)				0001
Purchased Call/SPX/SPXK13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	2,611,490	4863	125,502		221,781	213,785			221,781		(7,996)				0001
Purchased Call/SPX/SPXK13IS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2024	01/30/2025	02/03/2025	Exercise	1	3,509,000	4924.97	66,671		105,270	99,958			105,270		(5,312)				0001
Purchased Call/SPX/SPXK13JSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2025	02/06/2025	Exercise	1	3,249,000	4958.61	38,988		60,107	56,465			60,107		(3,642)				0001
Purchased Call/SPX/SPXK13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	02/07/2025	Exercise	1	3,529,000	4942.81	43,407		67,051	62,877			67,051		(4,174)				0001
Purchased Call/SPX/SPXK13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	02/10/2025	Exercise	1	1,807,000	4954.23	37,947		60,535	56,782			60,535		(3,753)				0001
Purchased Call/SPX/SPXK13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2024	02/07/2025	02/11/2025	Exercise	1	3,246,000	4995.06	66,218		105,495	98,764			105,495		(6,731)				0001
Purchased Call/SPX/SPXK13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2024	02/07/2025	02/11/2025	Exercise	1	2,690,000	4995.06	77,472		127,775	119,900			127,775		(7,875)				0001
Purchased Call/SPX/SPXK13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/11/2025	02/13/2025	Exercise	1	2,248,000	5026.61	80,703		137,128	128,038			137,128		(9,090)				0001
Purchased Call/SPX/SPXK13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	02/19/2025	Exercise	1	2,572,000	5000.62	39,352		61,728	56,971			61,728		(4,757)				0001
Purchased Call/SPX/SPXK13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/19/2025	Exercise	1	7,261,000	5029.73	93,667		145,220	133,772			145,220		(11,448)				0001
Purchased Call/SPX/SPXK13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	02/19/2025	Exercise	1	4,268,000	5005.57	81,092		128,040	118,101			128,040		(9,939)				0001
Purchased Call/SPX/SPXK13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/18/2025	02/20/2025	Exercise	1	2,638,000	5005.57	34,030		52,760	48,260			52,760		(4,500)				0001
Purchased Call/SPX/SPXK13ESK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/22/2025	Exercise	1	2,008,000	4780.94	58,433		95,380	92,790			95,380		(2,590)				0001
Purchased Call/SPX/SPXK13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/22/2025	Exercise	1	2,009,425	4739	74,429		122,111	118,812			122,111		(3,299)				0001
Purchased Call/SPX/SPXK13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise	1	3,454,000	4839.81	44,902		69,080	67,084			69,080		(1,996)				0001
Purchased Call/SPX/SPXK13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise	1	2,471,000	4864.6	44,478		69,188	66,500			69,188		(2,688)				0001
Purchased Call/SPX/SPXK13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	2,447,000	4894.16	53,345		84,422	81,023			84,422		(3,399)				0001
Purchased Call/SPX/SPXK13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	1,689,306	4868	61,721		103,059	99,127			103,059		(3,932)				0001
Purchased Call/SPX/SPXK13HSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	01/30/2025	Exercise	1	2,138,000	4890.97	35,705		55,588	52,940			55,588		(2,648)				0001
Purchased Call/SPX/SPXK13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/31/2025	Exercise	1	2,162,000	4927.93	28,106		43,240	41,078			43,240		(2,162)				0001
Purchased Call/SPX/SPXK13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/31/2025	Exercise	1	2,360,000	4927.93	38,704		60,180	57,203			60,180		(2,977)				0001
Purchased Call/SPX/SPXK13ISD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise	1	3,149,000	4845.65	73,687		118,088	112,014			118,088		(6,073)				0001
Purchased Call/SPX/SPXK13ISO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/01/2024	01/31/2025	02/04/2025	Exercise	1	3,380,000	4906.19	74,022		118,300	112,149			118,300		(6,151)				0001
Purchased Call/SPX/SPXK13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	02/10/2025	Exercise	1	5,030,000	4954.23	124,241		201,200	188,912			201,200		(12,288)				0001
Purchased Call/SPX/SPXK13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/10/2025	02/12/2025	Exercise	1	3,650,000	5026.61	49,275		76,650	71,220			76,650		(5,430)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXX13LST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/13/2025	02/18/2025	Exercise	1	2,357,709	4953	89,264		146,607	136,033			146,607		(10,574)				0001
Purchased Call/SPX/SPXX13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/13/2025	02/18/2025	Exercise	1	2,466,679	4953	107,693		181,271	168,514			181,271		(12,757)				0001
Purchased Call/SPX/SPXX13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/19/2025	Exercise	1	3,231,000	5029.73	81,744		132,471	122,480			132,471		(9,991)				0001
Purchased Call/SPX/SPXX13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/19/2025	Exercise	1	3,525,000	5029.73	108,570		179,775	166,505			179,775		(13,270)				0001
Purchased Call/SPX/SPXX13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	02/19/2025	Exercise	1	2,260,000	5005.57	36,160		56,500	52,068			56,500		(4,432)				0001
Purchased Call/SPX/SPXX13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	02/24/2025	Exercise	1	3,240,000	4975.51	68,040		108,540	99,194			108,540		(9,346)				0001
Purchased Call/SPX/SPXX13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	02/25/2025	Exercise	1	3,105,000	4981.8	70,794		113,333	103,414			113,333		(9,919)				0001
Purchased Call/SPX/SPXX13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/20/2025	02/24/2025	Exercise	1	1,512,555	4976	51,188		86,033	78,982			86,033		(7,051)				0001
Purchased Call/SPX/SPXX13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise	1	8,474,000	5087.03	109,315		169,480	154,037			169,480		(15,443)				0001
Purchased Call/SPX/SPXX13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise	1	3,690,000	5087.03	105,903		173,430	158,469			173,430		(14,961)				0001
Purchased Call/SPX/SPXX13OSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	02/25/2025	Exercise	1	10,173,000	5088.8	251,273		406,920	371,323			406,920		(35,597)				0001
Purchased Call/SPX/SPXX13OSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/24/2025	02/26/2025	Exercise	1	7,618,000	5088.8	188,165		304,720	276,729			304,720		(27,991)				0001
Purchased Call/SPX/SPXX13OST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/26/2025	02/28/2025	Exercise	1	2,789,000	5069.53	58,290		93,432	84,464			93,432		(8,968)				0001
Purchased Call/SPX/SPXX13OSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/21/2025	02/25/2025	Exercise	1	3,460,384	5089	136,592		239,362	219,957			239,362		(19,404)				0001
Purchased Call/SPX/SPXX13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2024	02/26/2025	02/28/2025	Exercise	1	2,017,673	5070	87,289		154,822	141,319			154,822		(13,503)				0001
Purchased Call/SPX/SPXX13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/29/2024	02/28/2025	03/04/2025	Exercise	1	2,957,000	5096.27	68,307		110,888	99,913			110,888		(10,974)				0001
Purchased Call/SPX/SPXX13QST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	03/06/2025	Exercise	1	3,776,000	5130.95	87,226		141,600	126,702			141,600		(14,898)				0001
Purchased Call/SPX/SPXX13RSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	03/11/2025	Exercise	1	3,269,000	5157.36	85,975		142,202	126,721			142,202		(15,480)				0001
Purchased Call/SPX/SPXX13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise	1	2,447,000	5123.69	86,379		148,044	132,447			148,044		(15,596)				0001
Purchased Call/SPX/SPXX13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	03/12/2025	Exercise	1	4,648,000	5123.69	96,214		155,708	137,685			155,708		(18,023)				0001
Purchased Call/SPX/SPXX13SSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/07/2025	03/11/2025	Exercise	1	2,766,793	5124	105,041		183,599	164,580			183,599		(19,019)				0001
Purchased Call/SPX/SPXX13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	03/19/2025	Exercise	1	2,245,000	5117.09	38,614		61,738	53,759			61,738		(7,978)				0001
Purchased Call/SPX/SPXX13TST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	03/19/2025	Exercise	1	2,823,000	5117.09	63,235		103,040	89,974			103,040		(13,065)				0001
Purchased Call/SPX/SPXX13USY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2025	03/24/2025	Exercise	1	2,240,000	5224.62	46,368		75,040	65,077			75,040		(9,963)				0001
Purchased Call/SPX/SPXX13VSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/24/2025	03/26/2025	Exercise	1	2,934,000	5234.18	37,262		58,680	50,263			58,680		(8,417)				0001
Purchased Call/SPX/SPXX13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/24/2025	03/26/2025	Exercise	1	9,652,000	5234.18	233,578		386,080	333,316			386,080		(52,764)				0001
Purchased Call/SPX/SPXX13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise	1	1,858,000	5218.19	96,430		183,942	161,893			183,942		(22,049)				0001
Purchased Call/SPX/SPXX13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	04/03/2025	Exercise	1	3,520,000	5243.77	44,704		70,400	59,316			70,400		(11,084)				0001
Purchased Call/SPX/SPXX13YSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	04/04/2025	Exercise	1	3,086,000	5205.81	92,271		154,300	131,169			154,300		(23,131)				0001
Purchased Call/SPX/SPXX13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/01/2025	04/03/2025	Exercise	1	2,223,358	5244	86,276		153,912	132,403			153,912		(21,509)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK132S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	04/08/2025	Expire	1	8,240,000	5147.21	104,648			(26,959)					(26,959)				0001
Purchased Call/SPX/SPXK132S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	04/08/2025	Expire	1	2,603,000	5147.21	48,416			(12,473)					(12,473)				0001
Purchased Call/SPX/SPXK132S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	04/08/2025	Expire	1	4,289,000	5147.21	98,647			(25,413)					(25,413)				0001
Purchased Call/SPX/SPXL130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	04/10/2025	Expire	1	4,298,000	5202.39	54,585			(14,586)					(14,586)				0001
Purchased Call/SPX/SPXL130S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	04/10/2025	Expire	1	2,374,000	5202.39	72,170			(19,285)					(19,285)				0001
Purchased Call/SPX/SPXL130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	04/11/2025	Exercise	1	1,750,000	5209.91	37,800		61,250	51,045					61,250				0001
Purchased Call/SPX/SPXL130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	04/11/2025	Exercise	1	5,095,000	5209.91	124,318		203,800	170,238					203,800				0001
Purchased Call/SPX/SPXL13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	06/03/2025	Exercise	1	2,870,000	5235.48	37,597		57,400	41,882					57,400				0001
Purchased Call/SPX/SPXL13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise	1	3,140,000	5277.51	82,896		133,450	99,140					133,450				0001
Purchased Call/SPX/SPXL13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise	1	3,344,000	5277.51	92,963		150,480	112,004					150,480				0001
Purchased Call/SPX/SPXL13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	06/05/2025	Exercise	1	2,733,000	5283.4	64,226		102,488	75,417					102,488				0001
Purchased Call/SPX/SPXL13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	06/06/2025	Exercise	1	2,328,000	5291.34	54,708		87,300	64,091					87,300				0001
Purchased Call/SPX/SPXL13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise	1	2,421,000	5352.96	56,651		90,788	66,307					90,788				0001
Purchased Call/SPX/SPXL13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	06/10/2025	Exercise	1	11,855,000	5346.99	154,115		237,100	170,317					237,100				0001
Purchased Call/SPX/SPXL13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	06/10/2025	Exercise	1	8,032,000	5346.99	176,704		281,120	204,548					281,120				0001
Purchased Call/SPX/SPXL13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	06/10/2025	Exercise	1	4,834,000	5346.99	133,902		217,530	159,506					217,530				0001
Purchased Call/SPX/SPXL13FST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	06/13/2025	Exercise	1	2,046,000	5375.32	73,247		122,760	90,273					122,760				0001
Purchased Call/SPX/SPXL13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	06/18/2025	Exercise	1	2,728,000	5431.6	72,838		117,304	83,995					117,304				0001
Purchased Call/SPX/SPXL13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2025	Exercise	1	2,627,000	5473.23	46,235		72,243	50,913					72,243				0001
Purchased Call/SPX/SPXL13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2025	Exercise	1	2,055,000	5473.23	58,362		94,530	67,606					94,530				0001
Purchased Call/SPX/SPXL13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise	1	2,169,000	5487.03	63,552		103,028	73,534					103,028				0001
Purchased Call/SPX/SPXL131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	06/23/2025	Exercise	1	2,050,925	5484	121,273		186,003	129,251					186,003				0001
Purchased Call/SPX/SPXL131SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise	1	3,747,000	5464.62	75,689		118,031	82,288					118,031				0001
Purchased Call/SPX/SPXL13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise	1	2,530,000	5464.62	71,599		115,115	81,304					115,115				0001
Purchased Call/SPX/SPXL13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise	1	2,094,000	5464.62	66,589		108,888	77,443					108,888				0001
Purchased Call/SPX/SPXL13JST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2025	Exercise	1	4,668,000	5469.3	61,151		93,360	63,880					93,360				0001
Purchased Call/SPX/SPXL13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2025	Exercise	1	2,139,000	5469.3	35,935		55,614	38,290					55,614				0001
Purchased Call/SPX/SPXL13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	07/01/2025	Exercise	1	5,346,000	5482.87	70,033		106,920	72,583					106,920				0001
Purchased Call/SPX/SPXL13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	12,724,000	5460.48	166,684		254,480	172,527					254,480				0001
Purchased Call/SPX/SPXL13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,713,000	5460.48	69,182		109,877	75,862					109,877				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13IISU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	3,614,000	5567.19	38,308		57,824	38,296			57,824		(19,528)				0001
Purchased Call/SPX/SPXL13IISV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	11,134,000	5567.19	145,855		222,680	148,330			222,680		(74,350)				0001
Purchased Call/SPX/SPXX13IISH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	02/16/2024	02/18/2025	02/20/2025	Exercise	1	4,430,000	5005.57	86,828		137,330	125,849			137,330		(11,481)				0001
Purchased Call/SPX/SPXX13IISJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	02/16/2024	02/19/2025	02/21/2025	Exercise	1	2,031,000	5005.57	78,397		134,046	123,493			134,046		(10,553)				0001
Purchased Call/SPX/SPXX13IISZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	02/20/2024	02/20/2025	02/24/2025	Exercise	1	2,422,000	4975.51	31,244		48,440	44,148			48,440		(4,292)				0001
Purchased Call/SPX/SPXX13INSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise	1	2,247,000	5087.03	79,993		134,820	123,519			134,820		(11,301)				0001
Purchased Call/SPX/SPXX13INSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	02/22/2024	02/20/2025	02/24/2025	Exercise	1	1,966,267	4991	88,102		141,052	128,816			141,052		(12,236)				0001
Purchased Call/SPX/SPXX13IISU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	02/26/2024	02/21/2025	02/25/2025	Exercise	1	1,531,196	5087	60,715		106,253	97,628			106,253		(8,625)				0001
Purchased Call/SPX/SPXX13IPS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	02/27/2024	02/27/2025	03/03/2025	Exercise	1	3,967,000	5078.18	51,174		79,340	71,326			79,340		(8,014)				0001
Purchased Call/SPX/SPXX13IPS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	02/27/2024	02/26/2025	02/28/2025	Exercise	1	4,425,700	5070	178,677		309,042	281,478			309,042		(27,564)				0001
Purchased Call/SPX/SPXX13IQSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	5,295,025	5096	246,243		423,914	384,242			423,914		(39,672)				0001
Purchased Call/SPX/SPXX13ISS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise	1	3,615,309	5157	136,709		242,547	217,864			242,547		(24,684)				0001
Purchased Call/SPX/SPXX13ISS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise	1	2,619,939	5157	113,431		207,263	186,783			207,263		(20,481)				0001
Purchased Call/SPX/SPXX13ISSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/11/2024	03/11/2025	03/13/2025	Exercise	1	2,246,000	5117.94	51,658		84,225	74,406			84,225		(9,819)				0001
Purchased Call/SPX/SPXX13ITS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/13/2024	03/12/2025	03/14/2025	Exercise	1	2,592,810	5175	97,404		169,839	151,004			169,839		(18,835)				0001
Purchased Call/SPX/SPXX13ITSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	3,675,000	5117.09	68,723		110,250	96,506			110,250		(13,745)				0001
Purchased Call/SPX/SPXX13ITSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	9,640,000	5117.09	235,216		385,600	338,557			385,600		(47,043)				0001
Purchased Call/SPX/SPXX13ITSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	3,659,000	5117.09	94,036		155,508	136,700			155,508		(18,807)				0001
Purchased Call/SPX/SPXX13ITSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	3,936,000	5117.09	120,835		202,704	178,537			202,704		(24,167)				0001
Purchased Call/SPX/SPXX13ITSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/15/2024	03/17/2025	03/19/2025	Exercise	1	2,154,000	5117.09	27,356		43,080	37,428			43,080		(5,652)				0001
Purchased Call/SPX/SPXX13IVSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/22/2024	03/24/2025	03/26/2025	Exercise	1	2,205,000	5234.18	36,383		58,433	50,214			58,433		(8,219)				0001
Purchased Call/SPX/SPXX13IVSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise	1	1,630,116	5242	72,485		131,863	115,957			131,863		(15,906)				0001
Purchased Call/SPX/SPXX13IISG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise	1	4,149,000	5218.19	49,788		78,831	67,447			78,831		(11,384)				0001
Purchased Call/SPX/SPXX13IISJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise	1	12,239,000	5218.19	294,960		489,560	422,117			489,560		(67,443)				0001
Purchased Call/SPX/SPXX13IISP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/25/2024	03/21/2025	03/25/2025	Exercise	1	1,231,231	5239	49,928		90,005	79,018			90,005		(10,987)				0001
Purchased Call/SPX/SPXX13IISQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/25/2024	03/21/2025	03/25/2025	Exercise	1	4,171,641	5234	159,360		282,136	247,068			282,136		(35,068)				0001
Purchased Call/SPX/SPXX13IISR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/25/2024	03/21/2025	03/25/2025	Exercise	1	3,035,824	5234	130,802		237,799	209,015			237,799		(28,784)				0001
Purchased Call/SPX/SPXX13IISS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/25/2024	03/21/2025	03/25/2025	Exercise	1	3,130,040	5234	167,889		259,268	222,323			259,268		(36,945)				0001
Purchased Call/SPX/SPXX13XSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	03/28/2024	03/31/2025	04/02/2025	Exercise	1	2,006,000	5254.35	25,276		40,120	33,940			40,120		(6,180)				0001
Purchased Call/SPX/SPXX13IYSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUIISFPU8MPR08K5P83	04/02/2024	04/01/2025	04/03/2025	Exercise	1	5,909,729	5244	226,189		413,610	357,375			413,610		(56,235)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	04/08/2025	Expire	1	7,292,000	5204.34	177,196			(45,776)					(45,776)				0001
Purchased Call/SPX/SPXK132SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	04/08/2025	Expire	1	2,172,123	5147	98,702			(25,498)					(25,498)				0001
Purchased Call/SPX/SPXL130S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	04/10/2025	Expire	1	2,452,000	5202.39	45,852			(12,253)					(12,253)				0001
Purchased Call/SPX/SPXL130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	04/10/2025	Expire	1	2,596,000	5202.39	59,708			(15,955)					(15,955)				0001
Purchased Call/SPX/SPXL130S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	04/10/2025	Expire	1	6,959,000	5202.39	169,800			(45,373)					(45,373)				0001
Purchased Call/SPX/SPXL130SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/04/2025	04/08/2025	Expire	1	2,477,266	5204	102,440			(26,537)					(26,537)				0001
Purchased Call/SPX/SPXL130SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	04/11/2025	Exercise	1	4,558,000	5209.91	57,887		91,160	75,532			91,160		(15,628)				0001
Purchased Call/SPX/SPXL130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	04/15/2025	Exercise	1	5,844,000	5199.06	74,219		116,880	96,321			116,880		(20,559)				0001
Purchased Call/SPX/SPXL131SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise	1	3,732,925	5199	141,870		118,012	78,604			118,012		(39,408)				0001
Purchased Call/SPX/SPXL132SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	04/18/2025	Exercise	1	3,241,000	5051.41	65,144		105,333	86,489			105,333		(18,843)				0001
Purchased Call/SPX/SPXL132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise	1	9,895,000	4967.23	124,677		197,900	161,087			197,900		(36,813)				0001
Purchased Call/SPX/SPXL132SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise	1	3,003,000	4967.23	61,562		100,601	82,424			100,601		(18,177)				0001
Purchased Call/SPX/SPXL133SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	04/28/2025	Exercise	1	4,427,000	5071.63	92,524		150,518	121,716			150,518		(28,802)				0001
Purchased Call/SPX/SPXL134S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise	1	7,726,000	5099.96	187,742		309,040	249,588			309,040		(59,452)				0001
Purchased Call/SPX/SPXL134SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	04/30/2025	Exercise	1	9,687,000	5099.96	241,206		397,167	319,423			397,167		(77,744)				0001
Purchased Call/SPX/SPXL134SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	05/01/2025	Exercise	1	2,227,000	5116.17	40,309		64,583	51,480			64,583		(13,103)				0001
Purchased Call/SPX/SPXL135SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise	1	4,059,000	5127.79	82,804		135,977	108,145			135,977		(27,831)				0001
Purchased Call/SPX/SPXL135SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise	1	9,197,000	5127.79	221,648		367,880	293,382			367,880		(74,498)				0001
Purchased Call/SPX/SPXL135SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise	1	2,763,000	5127.79	104,994		183,740	148,450			183,740		(35,290)				0001
Purchased Call/SPX/SPXL136S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2024	05/02/2025	05/06/2025	Exercise	1	2,907,457	5128	123,357		211,491	169,914			211,491		(41,577)				0001
Purchased Call/SPX/SPXL136SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	05/09/2025	Exercise	1	3,835,000	5187.7	93,191		153,400	121,053			153,400		(32,347)				0001
Purchased Call/SPX/SPXL136SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	05/12/2025	Exercise	1	2,687,000	5187.67	34,125		53,740	41,801			53,740		(11,939)				0001
Purchased Call/SPX/SPXJ00TSV	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/27/2025	12/29/2025	10/29/2025	Expire	1	6,850,000	6500		19,670		(19,670)					(19,670)				0001
Purchased Call/SPX/SPXJ00TSX	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/27/2025	01/22/2026	10/29/2025	Expire	1	3,425,000	6500	23,435								(136)				0001
Purchased Call/SPX/SPXJ00TSY	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/27/2025	01/27/2026	10/29/2025	Expire	1	3,425,000	6500	24,465								(112)				0001
Purchased Call/SPX/SPXJ00US0	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	11/07/2025	12/10/2025	11/12/2025	Expire	1	13,400,000	6300		26,340		(26,340)					(26,340)				0001
Purchased Call/SPX/SPXJ00WSM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	11/24/2025	03/27/2026	11/26/2025	Expire	1	3,312,500	6000	35,780								118				0001
Purchased Call/SPX/SPXJ00ZS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2025	12/22/2026	12/24/2025	Expire	1	6,556,000	6878.49	405,161								308				0001
Purchased Call/SPX/SPXK138S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise	1	2,539,000	4697.24	58,651		93,943	93,617			93,943		(326)				0001
Purchased Call/SPX/SPXK138S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	01/08/2025	Exercise	1	6,177,000	4697.24	79,683		123,540	122,442			123,540		(1,098)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXX13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2025	01/09/2025	Exercise	1	3,111,000	4697.24	62,842		99,552	98,516			99,552		(1,036)				0001
Purchased Call/SPX/SPXX13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/09/2024	01/09/2025	01/10/2025	Exercise	1	2,246,000	4756.5	39,979		62,888	62,009			62,888		(879)				0001
Purchased Call/SPX/SPXX13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	01/14/2025	Exercise	1	4,399,000	4783.45	109,535		175,960	173,252			175,960		(2,708)				0001
Purchased Call/SPX/SPXX13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise	1	2,313,975	4781	89,467		142,779	138,803			142,779		(3,976)				0001
Purchased Call/SPX/SPXX13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/22/2025	01/24/2025	Exercise	1	2,095,386	4850	91,325		157,248	151,965			157,248		(5,283)				0001
Purchased Call/SPX/SPXX13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	5,452,000	4894.16	136,300		218,080	209,396			218,080		(8,684)				0001
Purchased Call/SPX/SPXX13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	2,277,698	4867	100,934		175,032	168,601			175,032		(6,431)				0001
Purchased Call/SPX/SPXX13ISH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/30/2025	02/03/2025	Exercise	1	3,703,680	4925	127,058		229,362	219,211			229,362		(10,151)				0001
Purchased Call/SPX/SPXX13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2024	02/07/2025	02/11/2025	Exercise	1	3,773,000	4995.06	48,672		75,460	70,513			75,460		(4,947)				0001
Purchased Call/SPX/SPXX13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2024	02/07/2025	02/11/2025	Exercise	1	2,597,000	4995.06	41,292		64,925	60,728			64,925		(4,197)				0001
Purchased Call/SPX/SPXX13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2024	02/07/2025	02/11/2025	Exercise	1	2,528,000	4995.06	58,650		94,800	88,838			94,800		(5,962)				0001
Purchased Call/SPX/SPXX13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/10/2025	02/12/2025	Exercise	1	3,131,000	5026.61	90,173		148,723	138,786			148,723		(9,936)				0001
Purchased Call/SPX/SPXX13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/11/2025	02/13/2025	Exercise	1	2,382,000	5026.61	64,790		105,999	98,701			105,999		(7,298)				0001
Purchased Call/SPX/SPXX13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,658,718	4998	103,256		173,431	162,818			173,431		(10,612)				0001
Purchased Call/SPX/SPXX13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	02/19/2025	Exercise	1	2,101,000	5000.62	59,668		97,697	90,484			97,697		(7,213)				0001
Purchased Call/SPX/SPXX13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/19/2025	02/21/2025	Exercise	1	2,758,069	5006	97,196		170,258	157,138			170,258		(13,120)				0001
Purchased Call/SPX/SPXX13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	02/25/2025	Exercise	1	2,948,000	4981.8	73,110		117,920	107,677			117,920		(10,243)				0001
Purchased Call/SPX/SPXC05QSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	8,873,000	5911.69	409,045								724				0001
Purchased Call/SPX/SPXC05QSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	3,378,000	5911.69	167,549								297				0001
Purchased Call/SPX/SPXC05QST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	4,458,000	5911.69	245,636								435				0001
Purchased Call/SPX/SPXC05QSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	2,516,000	5911.69	156,998								278				0001
Purchased Call/SPX/SPXC05QSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	06/03/2025	Expire	1	4,270,000	5911.69	93,513								169				0001
Purchased Call/SPX/SPXC05RB2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	06/03/2025	Expire	1	3,951,000	5911.69	214,539								388				0001
Purchased Call/SPX/SPXC05RSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	06/05/2025	Expire	1	8,115,000	5970.37	374,102								(161)				0001
Purchased Call/SPX/SPXC05RSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	06/05/2025	Expire	1	4,967,000	5970.37	299,013								(129)				0001
Purchased Call/SPX/SPXC05RSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	06/05/2025	Expire	1	1,715,487	5936	91,292								(40)				0001
Purchased Call/SPX/SPXC05SSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	06/06/2025	Expire	1	3,200,118	5970	172,362								(73)				0001
Purchased Call/SPX/SPXC05SSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/05/2025	06/03/2026	06/09/2025	Expire	1	1,426,918	5970	55,611								108				0001
Purchased Call/SPX/SPXC05TSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	3,283,000	6038.81	188,116								(61)				0001
Purchased Call/SPX/SPXC05TSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	2,858,000	6022.24	104,317								(32)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05T9R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	4,443,000	6022.24	193,271								(60)				0001
Purchased Call/SPX/SPXC05USC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	06/16/2025	Expire	1	4,486,569	6022	181,348								393				0001
Purchased Call/SPX/SPXC05USJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,733,000	5976.97	159,399								350				0001
Purchased Call/SPX/SPXC05USK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,233,000	5976.97	161,003								354				0001
Purchased Call/SPX/SPXC05USL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	6,552,000	5976.97	359,050								789				0001
Purchased Call/SPX/SPXC05USQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	06/17/2025	Expire	1	2,424,000	5976.97	97,202								217				0001
Purchased Call/SPX/SPXC05USH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,442,285	6045	78,639								173				0001
Purchased Call/SPX/SPXC05USX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,158,158	6045	77,191								170				0001
Purchased Call/SPX/SPXC05V86	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	06/18/2025	Expire	1	4,542,497	5977	187,682								(51)				0001
Purchased Call/SPX/SPXC05V8A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/17/2025	06/12/2026	06/20/2025	Expire	1	2,647,798	5977	108,079								108				0001
Purchased Call/SPX/SPXC05V8F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	06/20/2025	Expire	1	2,576,138	6033	137,648								144				0001
Purchased Call/SPX/SPXC05V8N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	06/24/2025	Expire	1	4,880,687	5981	197,309								474				0001
Purchased Call/SPX/SPXE170SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	12/03/2025	Expire	1	2,915,000	6812.63	37,312								86				0001
Purchased Call/SPX/SPXE170SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2026	12/03/2025	Expire	1	2,193,000	6812.63	44,518								102				0001
Purchased Call/SPX/SPXE170SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2026	12/04/2025	Expire	1	4,450,000	6829.37	109,470								254				0001
Purchased Call/SPX/SPXE17PSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire	1	2,597,000	6846.51	145,951								332				0001
Purchased Call/SPX/SPXE17PSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	12/15/2025	Expire	1	3,482,000	6901	149,726								1,153				0001
Purchased Call/SPX/SPXE170SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	3,346,000	6800.26	32,456								82				0001
Purchased Call/SPX/SPXE170SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	2,140,000	6800.26	42,372								107				0001
Purchased Call/SPX/SPXE170SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	2,883,000	6800.26	64,579								163				0001
Purchased Call/SPX/SPXE170SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	5,538,000	6800.26	298,498								755				0001
Purchased Call/SPX/SPXE170SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/11/2026	12/18/2025	Expire	1	1,843,401	6827	64,166								164				0001
Purchased Call/SPX/SPXE170SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	12/18/2025	Expire	1	3,796,796	6817	160,238								406				0001
Purchased Call/SPX/SPXE170SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	12/22/2025	Expire	1	4,212,000	6774.76	149,526								1,184				0001
Purchased Call/SPX/SPXE17RSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	4,333,000	6834.5	180,686								1,440				0001
Purchased Call/SPX/SPXE17SSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire	1	2,220,000	6878.49	77,700								203				0001
Purchased Call/SPX/SPXE17SS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2026	12/29/2025	Expire	1	3,427,256	6910	144,817								1,575				0001
Purchased Call/SPX/SPXE17SSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2026	12/29/2025	Expire	1	5,970,059	6910	299,523								3,257				0001
Purchased Call/SPX/SPXE17SSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2026	01/02/2026	Expire	1	5,362,000	6896.24	220,914								605				0001
Purchased Call/SPX/SPXE17SSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/24/2026	01/02/2026	Expire	1	2,016,613	6930	79,172								221				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17S8Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	01/02/2026	Expire	1	4,013,404	6908	170,256								468				0001
Purchased Call/SPX/SPXE17T8O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/29/2026	01/02/2026	Expire	1	4,854,735	6906	236,707								650				0001
Purchased Call/SPX/SPXG00II5G	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/08/2024	01/08/2025	01/10/2025	Exercise	1	2,537,000	4763.54	31,205	48,203	47,603				48,203		(600)				0001
Purchased Call/SPX/SPXG00II5S	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/09/2024	01/09/2025	01/10/2025	Exercise	1	2,525,000	4756.5	72,215	117,413	115,825				117,413		(1,587)				0001
Purchased Call/SPX/SPXG00II5T	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/09/2024	01/09/2025	01/10/2025	Exercise	1	2,569,000	4756.5	89,401	149,002	147,037				149,002		(1,965)				0001
Purchased Call/SPX/SPXG00II5W	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/09/2024	01/03/2025	01/07/2025	Exercise	1	2,852,222	4691	186,474	341,089	340,047				341,089		(1,042)				0001
Purchased Call/SPX/SPXG00XSE	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/08/2025	01/10/2025	Exercise	1	2,095,958	4764	96,496	166,318	164,453				166,318		(1,866)				0001
Purchased Call/SPX/SPXL1308K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/08/2025	04/10/2025	Expire	1	2,892,709	5203	103,116								(27,630)				0001
Purchased Call/SPX/SPXL1315A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,016,000	5123.41	43,546	70,560	58,464				70,560		(12,096)				0001
Purchased Call/SPX/SPXL1315B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	04/16/2025	Exercise	1	2,955,000	5123.41	39,302	62,055	50,903				62,055		(11,152)				0001
Purchased Call/SPX/SPXL1315C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	04/16/2025	Exercise	1	2,255,000	5123.41	48,708	78,925	65,104				78,925		(13,821)				0001
Purchased Call/SPX/SPXL1315J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/10/2025	04/14/2025	Exercise	1	2,074,577	5161	103,704	43,034	14,436				43,034		(28,598)				0001
Purchased Call/SPX/SPXL1315T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	04/17/2025	Exercise	1	3,486,000	5061.82	44,272	69,720	57,036				69,720		(12,684)				0001
Purchased Call/SPX/SPXL1345S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise	1	3,916,000	5099.96	90,068	146,850	118,328				146,850		(28,522)				0001
Purchased Call/SPX/SPXL1345S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise	1	3,390,000	5099.96	111,870	189,840	154,415				189,840		(35,426)				0001
Purchased Call/SPX/SPXL1345N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	05/01/2025	Exercise	1	3,266,000	5116.17	75,118	122,475	98,056				122,475		(24,419)				0001
Purchased Call/SPX/SPXL1345P	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	05/01/2025	Exercise	1	2,279,000	5116.17	66,775	111,671	89,965				111,671		(21,706)				0001
Purchased Call/SPX/SPXL1345X	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	05/02/2025	Exercise	1	4,388,000	5035.69	55,289	87,760	69,635				87,760		(18,125)				0001
Purchased Call/SPX/SPXL1355W	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	05/07/2025	Exercise	1	2,663,000	5127.79	81,488	138,476	110,640				138,476		(27,836)				0001
Purchased Call/SPX/SPXL1365B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	05/09/2025	Exercise	1	5,349,000	5187.7	67,397	106,980	83,586				106,980		(23,394)				0001
Purchased Call/SPX/SPXL1365C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	05/09/2025	Exercise	1	2,782,000	5187.7	57,309	93,197	73,305				93,197		(19,892)				0001
Purchased Call/SPX/SPXL1375S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise	1	2,865,000	5214.08	69,620	114,600	89,915				114,600		(24,685)				0001
Purchased Call/SPX/SPXL1375J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	05/13/2025	Exercise	1	11,109,000	5222.68	142,195	222,180	171,622				222,180		(50,558)				0001
Purchased Call/SPX/SPXL1375N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	05/14/2025	Exercise	1	2,548,000	5222.68	37,965	59,878	46,177				59,878		(13,701)				0001
Purchased Call/SPX/SPXL1385B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	05/16/2025	Exercise	1	4,086,000	5246.68	52,301	81,720	62,557				81,720		(19,163)				0001
Purchased Call/SPX/SPXL1385N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	05/19/2025	Exercise	1	3,864,000	5308.15	147,605	256,956	202,468				256,956		(54,488)				0001
Purchased Call/SPX/SPXL1385T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	05/16/2025	Exercise	1	2,067,192	5247	96,676	165,086	129,567				165,086		(35,519)				0001
Purchased Call/SPX/SPXL1385U	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	05/16/2025	Exercise	1	2,423,966	5247	144,782	266,113	212,919				266,113		(53,193)				0001
Purchased Call/SPX/SPXL1395S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	05/20/2025	Exercise	1	3,970,000	5297.1	87,737	140,935	108,125				140,935		(32,810)				0001
Purchased Call/SPX/SPXL1395H	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	05/21/2025	Exercise	1	2,021,000	5303.27	19,806	30,315	22,786				30,315		(7,529)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL1398O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	05/21/2025	Exercise	1	1,886,000	5303.27	42,624		68,839	52,635			68,839		(16,204)				0001
Purchased Call/SPX/SPXL1398P	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	05/21/2025	Exercise	1	6,263,000	5303.27	154,070		250,520	191,948			250,520		(58,572)				0001
Purchased Call/SPX/SPXL13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,561,000	5567.19	37,647		57,623	38,432			57,623		(19,190)				0001
Purchased Call/SPX/SPXL13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,109,000	5567.19	43,867		68,543	46,181			68,543		(22,361)				0001
Purchased Call/SPX/SPXL130SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	07/14/2025	Exercise	1	1,753,000	5633.91	50,311		81,515	55,181			81,515		(26,334)				0001
Purchased Call/SPX/SPXL130SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	07/14/2025	Exercise	1	3,287,000	5633.91	156,790		279,395	197,329			279,395		(82,066)				0001
Purchased Call/SPX/SPXL130SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	07/10/2025	Exercise	1	1,956,070	5573	117,792		215,514	154,171			215,514		(61,343)				0001
Purchased Call/SPX/SPXL130SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	07/11/2025	Exercise	1	1,890,596	5577	117,613		219,672	158,267			219,672		(61,406)				0001
Purchased Call/SPX/SPXL13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	2,157,000	5615.35	31,277		48,533	31,939			48,533		(16,594)				0001
Purchased Call/SPX/SPXL13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	2,863,000	5615.35	76,156		123,109	82,704			123,109		(40,405)				0001
Purchased Call/SPX/SPXL13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/11/2025	07/15/2025	Exercise	1	3,605,055	5615	154,953		263,861	181,421			263,861		(82,440)				0001
Purchased Call/SPX/SPXL13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Exercise	1	3,027,000	5505	94,745		155,891	103,781			155,891		(52,110)				0001
Purchased Call/SPX/SPXL13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/22/2025	07/24/2025	Exercise	1	3,132,763	5564	120,414		203,808	136,616			203,808		(67,193)				0001
Purchased Call/SPX/SPXL13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	07/28/2025	Exercise	1	6,922,000	5427.13	89,294		138,440	88,258			138,440		(50,182)				0001
Purchased Call/SPX/SPXL13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	07/28/2025	Exercise	1	4,341,000	5427.13	144,989		240,926	159,444			240,926		(81,482)				0001
Purchased Call/SPX/SPXL13SSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2025	Exercise	1	2,239,000	5399.22	62,468		101,875	66,401			101,875		(35,474)				0001
Purchased Call/SPX/SPXL13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise	1	3,330,000	5459.1	42,624		66,600	42,176			66,600		(24,424)				0001
Purchased Call/SPX/SPXL13US2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	08/01/2025	Exercise	1	2,536,000	5436.44	55,538		88,760	56,630			88,760		(32,130)				0001
Purchased Call/SPX/SPXL13USG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	08/01/2025	Exercise	1	3,142,010	5445	153,620		251,571	162,454			251,571		(89,117)				0001
Purchased Call/SPX/SPXL13USS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	08/05/2025	Exercise	1	6,678,000	5446.68	85,478		133,560	83,362			133,560		(50,198)				0001
Purchased Call/SPX/SPXL13USU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	08/05/2025	Exercise	1	3,059,000	5446.68	68,216		110,124	70,064			110,124		(40,060)				0001
Purchased Call/SPX/SPXL13VSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Exercise	1	3,647,000	5346.56	55,070		87,528	55,098			87,528		(32,430)				0001
Purchased Call/SPX/SPXL13VSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Exercise	1	4,348,000	5346.56	78,264		126,092	80,003			126,092		(46,089)				0001
Purchased Call/SPX/SPXL13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	08/06/2025	Exercise	1	3,051,000	5346.56	74,444		122,040	77,948			122,040		(44,092)				0001
Purchased Call/SPX/SPXL13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	08/07/2025	Exercise	1	3,569,000	5186.33	62,458		98,148	60,983			98,148		(37,165)				0001
Purchased Call/SPX/SPXL13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise	1	2,483,000	5319.31	40,970		64,558	39,704			64,558		(24,854)				0001
Purchased Call/SPX/SPXL13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise	1	6,287,000	5319.31	166,606		270,341	169,270			270,341		(101,071)				0001
Purchased Call/SPX/SPXL136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise	1	2,163,000	5214.08	30,715		48,668	37,777			48,668		(10,891)				0001
Purchased Call/SPX/SPXL137SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	05/14/2025	Exercise	1	3,559,000	5222.68	45,555		71,180	54,740			71,180		(16,440)				0001
Purchased Call/SPX/SPXL138SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	05/16/2025	Exercise	1	6,111,000	5246.68	149,108		244,440	189,808			244,440		(54,632)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL138SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/15/2024	05/15/2025	05/19/2025	Exercise	1	2,554,000	5308.15	53,634		86,836	67,037			86,836		(19,799)				0001
Purchased Call/SPX/SPXL138SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/15/2024	05/15/2025	05/19/2025	Exercise	1	5,804,000	5308.15	264,662		478,830	381,131			478,830		(97,699)				0001
Purchased Call/SPX/SPXL138SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/15/2024	05/14/2025	05/16/2025	Exercise	1	1,710,418	5247	40,013		62,593	47,892			62,593		(14,701)				0001
Purchased Call/SPX/SPXL138SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/15/2024	05/14/2025	05/16/2025	Exercise	1	5,519,507	5247	239,688		402,918	314,856			402,918		(88,062)				0001
Purchased Call/SPX/SPXL139S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/16/2024	05/16/2025	05/20/2025	Exercise	1	5,735,000	5297.1	73,982		114,700	87,034			114,700		(27,666)				0001
Purchased Call/SPX/SPXL13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/20/2024	05/20/2025	05/22/2025	Exercise	1	3,576,000	5308.13	82,248		132,312	100,818			132,312		(31,494)				0001
Purchased Call/SPX/SPXL13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise	1	2,643,000	5321.41	50,746		80,612	61,040			80,612		(19,571)				0001
Purchased Call/SPX/SPXL13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise	1	2,174,000	5321.41	49,350		79,351	60,318			79,351		(19,033)				0001
Purchased Call/SPX/SPXL13ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise	1	2,640,000	5321.41	100,320		171,600	132,909			171,600		(38,691)				0001
Purchased Call/SPX/SPXL13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/22/2024	05/22/2025	05/27/2025	Exercise	1	4,255,000	5307.01	145,096		242,535	186,176			242,535		(56,359)				0001
Purchased Call/SPX/SPXL13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/23/2024	05/23/2025	05/28/2025	Exercise	1	3,741,000	5267.84	93,525		149,640	112,750			149,640		(36,890)				0001
Purchased Call/SPX/SPXL13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/24/2024	05/23/2025	05/28/2025	Exercise	1	2,334,000	5304.72	35,477		54,849	40,816			54,849		(14,033)				0001
Purchased Call/SPX/SPXL13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/24/2024	05/27/2025	05/29/2025	Exercise	1	2,000,000	5304.72	35,400		55,000	40,762			55,000		(14,238)				0001
Purchased Call/SPX/SPXL13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/29/2024	05/29/2025	06/02/2025	Exercise	1	3,185,000	5266.95	80,262		127,400	94,676			127,400		(32,724)				0001
Purchased Call/SPX/SPXL13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/30/2024	05/30/2025	06/03/2025	Exercise	1	5,074,000	5235.48	124,313		197,886	146,577			197,886		(51,309)				0001
Purchased Call/SPX/SPXL13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise	1	4,115,000	5277.51	63,371		98,760	72,531			98,760		(26,229)				0001
Purchased Call/SPX/SPXL13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise	1	3,582,000	5277.51	119,281		197,010	147,641			197,010		(49,369)				0001
Purchased Call/SPX/SPXL13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/31/2024	06/02/2025	06/04/2025	Exercise	1	6,517,000	5277.51	166,184		267,197	197,611			267,197		(69,586)				0001
Purchased Call/SPX/SPXL13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	06/03/2024	06/03/2025	06/05/2025	Exercise	1	4,099,000	5283.4	53,287		81,980	59,520			81,980		(22,460)				0001
Purchased Call/SPX/SPXL13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	06/03/2024	06/03/2025	06/05/2025	Exercise	1	9,810,000	5283.4	244,269		392,400	289,444			392,400		(102,956)				0001
Purchased Call/SPX/SPXL13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise	1	2,184,000	5352.96	57,439		92,820	67,999			92,820		(24,821)				0001
Purchased Call/SPX/SPXL13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	06/11/2024	06/11/2025	06/13/2025	Exercise	1	2,500,000	5375.32	56,500		90,000	64,941			90,000		(25,059)				0001
Purchased Call/SPX/SPXX13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	02/21/2024	02/21/2025	02/25/2025	Exercise	1	3,248,000	4981.8	94,192		154,280	141,083			154,280		(13,197)				0001
Purchased Call/SPX/SPXX13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	02/29/2024	02/28/2025	03/04/2025	Exercise	1	5,124,000	5096.27	65,587		102,480	91,942			102,480		(10,538)				0001
Purchased Call/SPX/SPXX13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	02/29/2024	02/28/2025	03/04/2025	Exercise	1	2,429,000	5096.27	71,656		119,021	107,508			119,021		(11,513)				0001
Purchased Call/SPX/SPXX13QS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	3,345,000	5137.08	62,552		100,350	90,272			100,350		(10,078)				0001
Purchased Call/SPX/SPXX13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	2,985,000	5137.08	64,476		104,475	94,087			104,475		(10,388)				0001
Purchased Call/SPX/SPXX13QS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	2,339,000	5137.08	60,580		99,408	89,647			99,408		(9,760)				0001
Purchased Call/SPX/SPXX13QS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	03/01/2024	03/03/2025	03/05/2025	Exercise	1	3,094,000	5137.08	54,454		86,632	77,481			86,632		(9,151)				0001
Purchased Call/SPX/SPXX13QSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	1,798,983	5096	66,731		110,136	99,384			110,136		(10,751)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13QSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2024	02/28/2025	03/04/2025	Exercise	1	2,897,313	5137	110,837		188,942	171,036			188,942		(17,907)				0001
Purchased Call/SPX/SPXK13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	03/11/2025	Exercise	1	2,187,000	5157.36	80,919		139,968	125,398			139,968		(14,570)				0001
Purchased Call/SPX/SPXK13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise	1	4,259,000	5123.69	138,418		234,245	209,253			234,245		(24,992)				0001
Purchased Call/SPX/SPXK13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	03/12/2025	Exercise	1	3,989,000	5123.69	56,644		89,753	79,142			89,753		(10,611)				0001
Purchased Call/SPX/SPXK13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	03/13/2025	Exercise	1	2,932,000	5117.94	54,535		87,960	77,594			87,960		(10,366)				0001
Purchased Call/SPX/SPXK13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2024	03/12/2025	03/14/2025	Exercise	1	2,049,407	5175	90,244		162,756	145,305			162,756		(17,451)				0001
Purchased Call/SPX/SPXK13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,676,000	5117.09	57,534		93,660	82,153			93,660		(11,507)				0001
Purchased Call/SPX/SPXK13TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	3,089,000	5117.09	110,586		189,974	167,856			189,974		(22,117)				0001
Purchased Call/SPX/SPXK13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	03/19/2025	Exercise	1	2,615,000	5117.09	74,528		124,213	108,814			124,213		(15,398)				0001
Purchased Call/SPX/SPXK13USS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/19/2025	03/21/2025	Exercise	1	4,016,000	5178.51	51,003		80,320	69,501			80,320		(10,819)				0001
Purchased Call/SPX/SPXK13VS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/21/2025	03/25/2025	Exercise	1	5,540,000	5241.53	68,696		108,030	92,997			108,030		(15,033)				0001
Purchased Call/SPX/SPXK13VS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/21/2025	03/25/2025	Exercise	1	2,956,000	5241.53	60,598		99,026	85,765			99,026		(13,261)				0001
Purchased Call/SPX/SPXK13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/21/2025	03/25/2025	Exercise	1	3,485,000	5241.53	79,458		130,688	113,299			130,688		(17,388)				0001
Purchased Call/SPX/SPXK13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/21/2025	03/25/2025	Exercise	1	2,612,000	5241.53	63,210		104,480	90,647			104,480		(13,833)				0001
Purchased Call/SPX/SPXK13VSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/20/2025	03/24/2025	Exercise	1	2,760,173	5208	155,921		243,392	209,610			243,392		(33,783)				0001
Purchased Call/SPX/SPXK13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise	1	9,667,000	5234.18	122,771		193,340	166,399			193,340		(26,941)				0001
Purchased Call/SPX/SPXK13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/24/2025	03/26/2025	Exercise	1	3,036,000	5234.18	65,881		107,778	92,896			107,778		(14,882)				0001
Purchased Call/SPX/SPXG00XSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	2,678,000	4783.83	49,275		77,662	76,427			77,662		(1,235)				0001
Purchased Call/SPX/SPXG00XST	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2025	01/15/2025	Exercise	1	1,512,000	4783.83	71,366		128,520	126,154			128,520		(2,366)				0001
Purchased Call/SPX/SPXG00ZSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise	1	2,100,000	4850.43	41,370		65,100	62,713			65,100		(2,387)				0001
Purchased Call/SPX/SPXG00ZSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/24/2024	01/24/2025	01/28/2025	Exercise	1	4,148,000	4868.55	54,339		82,960	79,527			82,960		(3,434)				0001
Purchased Call/SPX/SPXG00ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/22/2025	01/24/2025	Exercise	1	1,707,351	4850	70,266		116,161	112,085			116,161		(4,076)				0001
Purchased Call/SPX/SPXH000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2025	01/27/2025	Exercise	1	2,179,341	4865	100,975		174,273	168,154			174,273		(6,120)				0001
Purchased Call/SPX/SPXH001SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/31/2024	01/31/2025	02/04/2025	Exercise	1	2,180,000	4845.65	129,710		257,240	246,550			257,240		(10,690)				0001
Purchased Call/SPX/SPXH002S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2024	02/05/2025	02/07/2025	Exercise	1	2,245,000	4942.81	134,476		269,400	256,470			269,400		(12,930)				0001
Purchased Call/SPX/SPXH002S2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2024	01/31/2025	02/04/2025	Exercise	1	3,609,868	4959	130,159		223,494	212,617			223,494		(10,877)				0001
Purchased Call/SPX/SPXH003S2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/12/2024	02/12/2025	02/14/2025	Exercise	1	3,275,000	5021.84	39,955		62,225	57,615			62,225		(4,610)				0001
Purchased Call/SPX/SPXH003S5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/12/2024	02/12/2025	02/14/2025	Exercise	1	3,792,000	5021.84	93,662		151,680	140,873			151,680		(10,807)				0001
Purchased Call/SPX/SPXH003SM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/14/2024	02/12/2025	02/14/2025	Exercise	1	2,621,400	5022	120,791		226,547	212,532			226,547		(14,014)				0001
Purchased Call/SPX/SPXH003ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/15/2024	02/14/2025	02/19/2025	Exercise	1	1,865,231	5001	93,410		164,120	152,703			164,120		(11,417)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH003SY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/16/2024	02/19/2025	02/21/2025	Exercise	1	2,906,000	5005.57	92,411		152,565	140,125			152,565		(12,440)				0001
Purchased Call/SPX/SPXH005SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/21/2025	02/25/2025	Exercise	1	1,808,393	4982	115,129		199,287	182,977			199,287		(16,310)				0001
Purchased Call/SPX/SPXH005SN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/26/2024	02/26/2025	02/28/2025	Exercise	1	3,363,000	5069.53	112,997		190,010	172,625			190,010		(17,384)				0001
Purchased Call/SPX/SPXH005SW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2024	02/27/2025	03/03/2025	Exercise	1	2,896,000	5078.18	150,592		280,912	257,330			280,912		(23,582)				0001
Purchased Call/SPX/SPXH006SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise	1	7,476,000	5137.08	95,693		149,520	134,103			149,520		(15,417)				0001
Purchased Call/SPX/SPXH006SF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise	1	2,432,000	5137.08	123,546		231,040	211,135			231,040		(19,905)				0001
Purchased Call/SPX/SPXH006SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise	1	2,053,797	5096	114,956		209,157	190,636			209,157		(18,521)				0001
Purchased Call/SPX/SPXH007SE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/05/2024	03/04/2025	03/06/2025	Exercise	1	2,883,594	5131	148,981		310,223	284,707			310,223		(25,516)				0001
Purchased Call/SPX/SPXH007SS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise	1	2,401,000	5157.36	81,154		138,058	123,445			138,058		(14,612)				0001
Purchased Call/SPX/SPXH008SS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise	1	2,544,000	5165.31	32,309		50,880	44,561			50,880		(6,319)				0001
Purchased Call/SPX/SPXH008ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise	1	2,857,000	5165.31	53,140		85,710	75,316			85,710		(10,394)				0001
Purchased Call/SPX/SPXH008SV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise	1	2,616,000	5165.31	72,202		120,336	106,214			120,336		(14,122)				0001
Purchased Call/SPX/SPXC05VSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	06/26/2025	Expire	1	3,015,000	6092.18	185,423								(21)				0001
Purchased Call/SPX/SPXC05YS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	08/01/2025	Expire	1	4,166,542	6371	175,730								75				0001
Purchased Call/SPX/SPXC05YS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	08/01/2025	Expire	1	2,293,510	6371	115,196								49				0001
Purchased Call/SPX/SPXC05YS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	08/04/2025	Expire	1	3,807,000	6339.39	137,433								504				0001
Purchased Call/SPX/SPXC05YS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	08/04/2025	Expire	1	3,473,000	6339.39	153,159								561				0001
Purchased Call/SPX/SPXC05YSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	08/04/2025	Expire	1	2,869,668	6363	114,216								418				0001
Purchased Call/SPX/SPXC05YSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	3,181,000	6238.01	120,242								444				0001
Purchased Call/SPX/SPXC05YSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	8,267,000	6238.01	391,856								1,447				0001
Purchased Call/SPX/SPXC05YSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,784,000	6238.01	267,904								990				0001
Purchased Call/SPX/SPXC05YSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,436,000	6238.01	260,837								963				0001
Purchased Call/SPX/SPXC05YSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	08/05/2025	Expire	1	5,051,000	6238.01	242,953								899				0001
Purchased Call/SPX/SPXC052S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,500,967	6339	175,491								648				0001
Purchased Call/SPX/SPXC052SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/05/2025	07/31/2026	08/07/2025	Expire	1	2,170,827	6238	90,960								45				0001
Purchased Call/SPX/SPXC052SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	08/07/2025	Expire	1	2,139,520	6330	79,102								41				0001
Purchased Call/SPX/SPXC052SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	08/07/2025	Expire	1	6,924,954	6330	289,965								150				0001
Purchased Call/SPX/SPXC052SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/06/2025	08/04/2026	08/08/2025	Expire	1	3,975,202	6330	170,728								90				0001
Purchased Call/SPX/SPXC052SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	08/08/2025	Expire	1	1,530,703	6299	83,483								44				0001
Purchased Call/SPX/SPXC17PS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	01/14/2025	Exercise	1	1,819,000	4780.24	90,222		163,710	161,454			163,710		(2,256)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17QSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2024	01/31/2025	02/04/2025	Exercise	1	6,968,000	4906.19	89,887		139,360	131,890			139,360		(7,470)				0001
Purchased Call/SPX/SPXC17QSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2025	02/07/2025	Exercise	1	2,040,000	4942.81	67,116		112,200	105,747			112,200		(6,453)				0001
Purchased Call/SPX/SPXC17SSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2024	02/19/2025	02/21/2025	Exercise	1	2,607,902	5006	104,648		189,644	175,479			189,644		(14,165)				0001
Purchased Call/SPX/SPXC17SSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2025	02/24/2025	Exercise	1	2,831,065	4976	103,120		176,392	162,189			176,392		(14,204)				0001
Purchased Call/SPX/SPXC17SSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2025	02/26/2025	Exercise	1	3,191,000	5088.8	96,368		159,550	145,214			159,550		(14,336)				0001
Purchased Call/SPX/SPXC17SSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/21/2025	02/25/2025	Exercise	1	1,632,937	5087	58,794		99,831	91,502			99,831		(8,329)				0001
Purchased Call/SPX/SPXC17SSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/05/2025	03/07/2025	Exercise	1	1,569,303	5079	70,934		116,802	104,354			116,802		(12,448)				0001
Purchased Call/SPX/SPXL13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	06/17/2025	Exercise	1	2,139,000	5433.74	33,155		51,336	36,366			51,336		(14,970)				0001
Purchased Call/SPX/SPXL13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise	1	4,748,000	5431.6	118,700		189,920	136,175			189,920		(53,745)				0001
Purchased Call/SPX/SPXL13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise	1	3,819,000	5431.6	128,700		213,864	155,591			213,864		(58,273)				0001
Purchased Call/SPX/SPXL13HSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2025	Exercise	1	6,232,000	5473.23	81,639		124,640	86,978			124,640		(37,662)				0001
Purchased Call/SPX/SPXL13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/13/2025	06/17/2025	Exercise	1	1,884,765	5432	73,574		118,674	85,175			118,674		(33,499)				0001
Purchased Call/SPX/SPXL13IS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise	1	3,699,000	5487.03	123,547		203,445	146,108			203,445		(57,337)				0001
Purchased Call/SPX/SPXL13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	06/24/2025	Exercise	1	2,521,000	5473.17	54,454		85,714	60,071			85,714		(25,643)				0001
Purchased Call/SPX/SPXL13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	06/25/2025	Exercise	1	3,960,000	5464.62	51,876		79,200	54,477			79,200		(24,723)				0001
Purchased Call/SPX/SPXL13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise	1	3,214,000	5460.48	69,744		109,276	74,692			109,276		(34,584)				0001
Purchased Call/SPX/SPXL13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise	1	3,734,000	5460.48	94,097		149,360	102,700			149,360		(46,660)				0001
Purchased Call/SPX/SPXL13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	07/07/2025	Exercise	1	4,217,000	5509.01	55,664		84,340	56,354			84,340		(27,986)				0001
Purchased Call/SPX/SPXL13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	6,123,000	5567.19	145,727		229,613	155,328			229,613		(74,284)				0001
Purchased Call/SPX/SPXL13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2025	Exercise	1	3,933,000	5576.98	49,556		76,694	50,892			76,694		(25,802)				0001
Purchased Call/SPX/SPXL13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2025	Exercise	1	1,918,000	5576.98	41,237		65,212	43,742			65,212		(21,471)				0001
Purchased Call/SPX/SPXL13OS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2025	Exercise	1	2,004,000	5576.98	63,527		104,208	71,132			104,208		(33,076)				0001
Purchased Call/SPX/SPXL13OSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,513,000	5584.54	62,574		100,520	67,413			100,520		(33,107)				0001
Purchased Call/SPX/SPXL13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	12,090,000	5615.35	157,170		241,800	158,413			241,800		(83,387)				0001
Purchased Call/SPX/SPXL13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/11/2025	07/15/2025	Exercise	1	6,266,082	5610	290,889		501,531	346,768			501,531		(154,763)				0001
Purchased Call/SPX/SPXL13QS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/15/2025	07/17/2025	Exercise	1	2,691,723	5631	101,651		168,257	113,500			168,257		(54,757)				0001
Purchased Call/SPX/SPXL13QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Exercise	1	2,055,000	5505	21,372		32,880	21,125			32,880		(11,755)				0001
Purchased Call/SPX/SPXL13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Exercise	1	6,456,000	5505	160,754		258,240	169,825			258,240		(88,415)				0001
Purchased Call/SPX/SPXL13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Exercise	1	5,249,000	5505	174,267		288,695	192,848			288,695		(95,847)				0001
Purchased Call/SPX/SPXL13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/18/2025	07/22/2025	Exercise	1	2,664,420	5505	129,736		217,800	146,047			217,800		(71,754)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2025	Exercise	1	5,500,000	5399.22	70,950		110,000	69,710			110,000		(40,290)				0001
Purchased Call/SPX/SPXL13SSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2025	Exercise	1	2,263,000	5399.22	38,245		59,970	38,252			59,970		(21,718)				0001
Purchased Call/SPX/SPXL13SSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2025	Exercise	1	2,077,000	5399.22	52,133		84,119	54,514			84,119		(29,604)				0001
Purchased Call/SPX/SPXL13TS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	3,444,000	5459.1	61,992		98,154	62,853			98,154		(35,301)				0001
Purchased Call/SPX/SPXL13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	3,816,000	5459.1	135,850		228,960	151,601			228,960		(77,359)				0001
Purchased Call/SPX/SPXL13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise	1	2,780,000	5459.1	118,706		207,110	139,091			207,110		(68,019)				0001
Purchased Call/SPX/SPXL13USV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	08/05/2025	Exercise	1	4,987,000	5446.68	122,680		199,480	127,435			199,480		(72,045)				0001
Purchased Call/SPX/SPXL13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	08/06/2025	Exercise	1	2,719,000	5346.56	26,102		40,785	25,325			40,785		(15,460)				0001
Purchased Call/SPX/SPXL13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	08/11/2025	Exercise	1	3,960,000	5199.5	48,312		75,240	46,226			75,240		(29,014)				0001
Purchased Call/SPX/SPXL13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	08/11/2025	Exercise	1	2,035,000	5199.5	30,322		47,823	29,613			47,823		(18,210)				0001
Purchased Call/SPX/SPXL13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	08/11/2025	Exercise	1	2,061,000	5199.5	51,113		82,440	51,744			82,440		(30,696)				0001
Purchased Call/SPX/SPXL13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	16,702,000	5344.16	215,456		334,040	202,971			334,040		(131,069)				0001
Purchased Call/SPX/SPXL13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	2,736,000	5344.16	59,098		94,392	58,441			94,392		(35,951)				0001
Purchased Call/SPX/SPXL13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	08/13/2025	Exercise	1	3,520,000	5344.16	61,600		96,800	59,127			96,800		(37,673)				0001
Purchased Call/SPX/SPXL13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise	1	2,535,000	5344.39	32,448		50,700	30,766			50,700		(19,934)				0001
Purchased Call/SPX/SPXL13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise	1	2,364,000	5344.39	46,571		74,466	45,856			74,466		(28,610)				0001
Purchased Call/SPX/SPXL13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	08/19/2025	Exercise	1	7,578,000	5554.25	122,764		189,450	112,382			189,450		(77,068)				0001
Purchased Call/SPX/SPXM13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	08/28/2025	Exercise	1	2,509,000	5616.84	68,496		109,142	64,421			109,142		(44,720)				0001
Purchased Call/SPX/SPXM13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	08/26/2025	Exercise	1	1,696,018	5635	65,287		111,069	68,696			111,069		(42,373)				0001
Purchased Call/SPX/SPXM13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/26/2025	08/28/2025	Exercise	1	2,875,822	5617	109,824		181,249	109,347			181,249		(71,901)				0001
Purchased Call/SPX/SPXM13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	09/02/2025	Exercise	1	3,416,000	5592.18	86,425		136,640	79,738			136,640		(56,902)				0001
Purchased Call/SPX/SPXM13ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/03/2025	Exercise	1	7,341,000	5648.4	281,894		469,824	281,371			469,824		(188,453)				0001
Purchased Call/SPX/SPXM134SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	09/09/2025	Exercise	1	2,731,252	5408	152,520		265,125	160,188			265,125		(104,937)				0001
Purchased Call/SPX/SPXM135S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	09/16/2025	Exercise	1	3,743,000	5595.76	59,888		93,575	51,438			93,575		(42,137)				0001
Purchased Call/SPX/SPXM136S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	09/19/2025	Exercise	1	6,477,000	5634.58	163,220		259,080	142,622			259,080		(116,458)				0001
Purchased Call/SPX/SPXM137SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	09/25/2025	Exercise	1	2,043,000	5718.57	39,634		61,290	32,356			61,290		(28,934)				0001
Purchased Call/SPX/SPXM138SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	10/01/2025	Exercise	1	5,561,000	5738.17	73,405		111,220	56,419			111,220		(54,801)				0001
Purchased Call/SPX/SPXL13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/16/2025	05/20/2025	Exercise	1	6,097,090	5302	253,805		439,301	343,859			439,301		(95,442)				0001
Purchased Call/SPX/SPXL13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/20/2025	05/22/2025	Exercise	1	1,486,041	5307	55,199		92,961	71,766			92,961		(21,195)				0001
Purchased Call/SPX/SPXL13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	05/27/2025	Exercise	1	2,260,000	5307.01	48,364		76,840	58,054			76,840		(18,786)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	05/29/2025	Exercise	1	2,520,000	5304.72	25,200		37,800	27,664			37,800		(10,136)				0001
Purchased Call/SPX/SPXL13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	05/30/2025	Exercise	1	2,759,000	5306.04	61,250		96,565	71,761			96,565		(24,804)				0001
Purchased Call/SPX/SPXL13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	06/03/2025	Exercise	1	2,250,000	5235.48	39,825		61,875	45,438			61,875		(16,437)				0001
Purchased Call/SPX/SPXL13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise	1	4,096,000	5277.51	80,691		126,976	93,579			126,976		(33,397)				0001
Purchased Call/SPX/SPXL13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise	1	3,735,000	5277.51	87,773		140,063	103,734			140,063		(36,328)				0001
Purchased Call/SPX/SPXL13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise	1	5,706,000	5277.51	142,650		228,240	169,199			228,240		(59,041)				0001
Purchased Call/SPX/SPXL13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	06/06/2025	Exercise	1	2,424,000	5291.34	85,567		143,016	106,715			143,016		(36,301)				0001
Purchased Call/SPX/SPXL13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise	1	1,954,000	5352.96	19,149		29,310	21,035			29,310		(8,275)				0001
Purchased Call/SPX/SPXL13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise	1	2,487,000	5352.96	39,792		62,175	44,980			62,175		(17,195)				0001
Purchased Call/SPX/SPXL13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	06/10/2025	Exercise	1	6,405,000	5346.99	159,485		256,200	187,090			256,200		(69,110)				0001
Purchased Call/SPX/SPXL13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	06/12/2025	Exercise	1	2,073,000	5360.79	68,824		114,015	83,680			114,015		(30,335)				0001
Purchased Call/SPX/SPXL13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	06/13/2025	Exercise	1	2,735,000	5375.32	43,760		68,375	48,966			68,375		(19,409)				0001
Purchased Call/SPX/SPXL13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	06/16/2025	Exercise	1	3,369,000	5421.03	43,797		67,380	47,834			67,380		(19,546)				0001
Purchased Call/SPX/SPXL13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise	1	1,975,000	5431.6	19,553		29,625	20,772			29,625		(8,853)				0001
Purchased Call/SPX/SPXL13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise	1	12,968,000	5431.6	168,584		259,360	183,029			259,360		(76,331)				0001
Purchased Call/SPX/SPXL13HSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2025	Exercise	1	2,475,000	5473.23	51,233		80,438	56,803			80,438		(23,635)				0001
Purchased Call/SPX/SPXL13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise	1	2,256,000	5487.03	32,938		50,760	35,474			50,760		(15,286)				0001
Purchased Call/SPX/SPXL13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise	1	2,695,000	5487.03	43,659		67,375	47,113			67,375		(20,262)				0001
Purchased Call/SPX/SPXL131SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise	1	11,441,000	5464.62	149,877		228,820	158,045			228,820		(70,775)				0001
Purchased Call/SPX/SPXL131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise	1	4,626,000	5464.62	116,113		185,040	130,209			185,040		(54,831)				0001
Purchased Call/SPX/SPXL13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2025	Exercise	1	2,821,000	5469.3	77,295		124,124	86,860			124,124		(37,264)				0001
Purchased Call/SPX/SPXL13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Exercise	1	2,547,000	5477.9	85,325		140,085	98,716			140,085		(41,369)				0001
Purchased Call/SPX/SPXL13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	2,643,697	5319	109,315		183,890	117,390			183,890		(66,500)				0001
Purchased Call/SPX/SPXL13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	1,856,439	5319	86,988		149,720	96,802			149,720		(52,918)				0001
Purchased Call/SPX/SPXL13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	6,220,000	5344.16	163,586		264,350	164,835			264,350		(99,515)				0001
Purchased Call/SPX/SPXL13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	2,886,000	5344.16	78,211		126,984	79,406			126,984		(47,578)				0001
Purchased Call/SPX/SPXL13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	3,652,000	5344.16	116,499		191,730	120,860			191,730		(70,870)				0001
Purchased Call/SPX/SPXL13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	08/13/2025	Exercise	1	3,412,000	5344.16	90,418		146,716	91,419			146,716		(55,297)				0001
Purchased Call/SPX/SPXL13XSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	08/13/2025	Exercise	1	3,367,000	5344.16	143,434		245,791	158,071			245,791		(87,720)				0001
Purchased Call/SPX/SPXL13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise	1	2,065,000	5344.39	33,453		52,658	32,106			52,658		(20,551)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/08/2025	08/12/2025	Exercise	1	1,303,231	5319	58,136		92,610	57,047			92,610		(35,564)				0001
Purchased Call/SPX/SPXL13YSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2025	Exercise	1	7,043,000	5543.22	114,097		176,075	104,646			176,075		(71,429)				0001
Purchased Call/SPX/SPXL13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	08/19/2025	Exercise	1	10,268,000	5554.25	134,511		205,360	120,917			205,360		(84,443)				0001
Purchased Call/SPX/SPXL13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	08/21/2025	Exercise	1	1,471,000	5608.25	15,151		22,801	13,201			22,801		(9,600)				0001
Purchased Call/SPX/SPXL13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/15/2025	08/19/2025	Exercise	1	2,056,535	5543	109,519		189,212	120,266			189,212		(68,945)				0001
Purchased Call/SPX/SPXL13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	08/22/2025	Exercise	1	7,112,000	5597.12	179,222		284,480	170,429			284,480		(114,051)				0001
Purchased Call/SPX/SPXL13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	08/22/2025	Exercise	1	2,265,000	5597.12	81,993		135,900	83,723			135,900		(52,177)				0001
Purchased Call/SPX/SPXL13ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/19/2025	08/21/2025	Exercise	1	3,443,466	5608	141,208		241,304	151,587			241,304		(89,718)				0001
Purchased Call/SPX/SPXL13ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	08/25/2025	Exercise	1	2,344,000	5620.85	34,457		52,740	30,718			52,740		(22,022)				0001
Purchased Call/SPX/SPXM130SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	08/22/2025	Exercise	1	2,777,544	5600	120,305		204,352	127,583			204,352		(76,769)				0001
Purchased Call/SPX/SPXM130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise	1	3,795,000	5634.61	40,607		60,720	34,320			60,720		(26,400)				0001
Purchased Call/SPX/SPXM131S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise	1	3,034,000	5634.61	72,513		113,775	66,843			113,775		(46,932)				0001
Purchased Call/SPX/SPXM131S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise	1	3,856,000	5634.61	61,696		94,472	54,361			94,472		(40,111)				0001
Purchased Call/SPX/SPXM131SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	08/28/2025	Exercise	1	5,449,000	5616.84	137,860		217,960	127,952			217,960		(90,008)				0001
Purchased Call/SPX/SPXM131SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	08/26/2025	Exercise	1	1,531,926	5571	70,854		117,699	71,714			117,699		(45,986)				0001
Purchased Call/SPX/SPXM131SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/26/2025	08/28/2025	Exercise	1	3,162,281	5617	131,973		221,262	134,860			221,262		(86,402)				0001
Purchased Call/SPX/SPXM132SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise	1	3,059,000	5591.96	68,522		107,065	61,384			107,065		(45,681)				0001
Purchased Call/SPX/SPXL13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise	1	2,544,000	5460.48	27,730		41,976	28,226			41,976		(13,750)				0001
Purchased Call/SPX/SPXL13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,397,000	5460.48	53,453		83,895	57,614			83,895		(26,281)				0001
Purchased Call/SPX/SPXL13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	4,489,000	5460.48	106,389		168,338	116,029			168,338		(52,308)				0001
Purchased Call/SPX/SPXL13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,233,000	5460.48	62,747		100,485	69,634			100,485		(30,851)				0001
Purchased Call/SPX/SPXL13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	5,392,000	5460.48	180,632		296,560	207,749			296,560		(88,811)				0001
Purchased Call/SPX/SPXL13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise	1	2,765,000	5460.48	36,222		55,300	37,339			55,300		(17,961)				0001
Purchased Call/SPX/SPXL13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	07/07/2025	Exercise	1	2,248,000	5509.01	36,642		56,200	37,778			56,200		(18,422)				0001
Purchased Call/SPX/SPXL13MSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2025	Exercise	1	1,820,000	5537.02	31,304		48,230	32,317			48,230		(15,913)				0001
Purchased Call/SPX/SPXL13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2025	Exercise	1	3,040,000	5537.02	90,592		145,920	99,869			145,920		(46,051)				0001
Purchased Call/SPX/SPXL13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/02/2025	07/07/2025	Exercise	1	2,899,305	5502	110,022		180,760	124,983			180,760		(55,777)				0001
Purchased Call/SPX/SPXL13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,457,000	5567.19	43,735		67,568	45,274			67,568		(22,294)				0001
Purchased Call/SPX/SPXL13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,194,000	5567.19	43,002		66,917	44,997			66,917		(21,920)				0001
Purchased Call/SPX/SPXL13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,213,000	5567.19	49,350		77,455	52,299			77,455		(25,156)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	6,362,000	5567.19	160,322		254,480	172,756			254,480		(81,724)				0001
Purchased Call/SPX/SPXL13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	07/09/2025	Exercise	1	6,175,000	5567.19	80,893		123,500	81,828			123,500		(41,672)				0001
Purchased Call/SPX/SPXL13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	07/09/2025	Exercise	1	2,606,000	5567.19	73,750		118,573	80,581			118,573		(37,992)				0001
Purchased Call/SPX/SPXL13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	07/10/2025	Exercise	1	4,507,000	5572.85	132,506		214,083	145,457			214,083		(68,626)				0001
Purchased Call/SPX/SPXL13OS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/08/2025	07/10/2025	Exercise	1	2,240,286	5573	83,737		139,897	96,409			139,897		(43,488)				0001
Purchased Call/SPX/SPXL13OSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	07/14/2025	Exercise	1	2,161,000	5633.91	73,258		121,016	82,672			121,016		(38,344)				0001
Purchased Call/SPX/SPXL13OSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	07/11/2025	Exercise	1	3,770,038	5577	179,546		305,550	211,810			305,550		(93,741)				0001
Purchased Call/SPX/SPXL13OSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	07/11/2025	Exercise	1	1,282,705	5577	74,193		134,089	95,353			134,089		(38,736)				0001
Purchased Call/SPX/SPXL13OSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,675,000	5584.54	91,753		152,475	103,930			152,475		(48,545)				0001
Purchased Call/SPX/SPXL13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	2,646,000	5615.35	42,601		66,150	43,548			66,150		(22,602)				0001
Purchased Call/SPX/SPXL13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	07/16/2025	Exercise	1	2,669,000	5615.35	41,370		64,056	41,947			64,056		(22,109)				0001
Purchased Call/SPX/SPXL13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	07/16/2025	Exercise	1	7,595,000	5615.35	189,116		303,800	202,730			303,800		(101,070)				0001
Purchased Call/SPX/SPXX13IIS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise	1	3,307,000	5218.19	75,400		124,013	106,772			124,013		(17,240)				0001
Purchased Call/SPX/SPXX13IISL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise	1	2,769,000	5218.19	96,084		166,140	144,170			166,140		(21,970)				0001
Purchased Call/SPX/SPXX13IISN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise	1	2,301,000	5218.19	125,635		245,057	216,330			245,057		(28,726)				0001
Purchased Call/SPX/SPXX13XS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2024	03/27/2025	03/31/2025	Exercise	1	1,828,000	5248.49	37,657		61,238	52,420			61,238		(8,818)				0001
Purchased Call/SPX/SPXX13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	04/03/2025	Exercise	1	3,409,000	5243.77	71,589		115,906	98,157			115,906		(17,749)				0001
Purchased Call/SPX/SPXX13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	03/28/2025	04/01/2025	Exercise	1	3,467,871	5254	135,940		215,782	183,217			215,782		(32,565)				0001
Purchased Call/SPX/SPXX13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	04/04/2025	Exercise	1	4,214,000	5205.81	53,518		84,280	70,864			84,280		(13,416)				0001
Purchased Call/SPX/SPXX13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	04/04/2025	Exercise	1	2,143,000	5205.81	35,574		56,790	47,872			56,790		(8,918)				0001
Purchased Call/SPX/SPXX13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	04/04/2025	Exercise	1	2,673,000	5205.81	58,271		94,892	80,284			94,892		(14,608)				0001
Purchased Call/SPX/SPXX13ZSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/02/2025	04/04/2025	Exercise	1	2,384,261	5206	92,901		159,385	136,032			159,385		(23,354)				0001
Purchased Call/SPX/SPXX13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	04/09/2025	Expire	1	3,023,000	5204.34	62,274		(16,469)				(16,469)		(16,469)				0001
Purchased Call/SPX/SPXL13OSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/08/2025	04/10/2025	Expire	1	3,267,587	5203	129,117		(34,598)				(34,598)		(34,598)				0001
Purchased Call/SPX/SPXL131SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	04/16/2025	Exercise	1	5,606,000	5123.41	137,347		224,240	185,268			224,240		(38,972)				0001
Purchased Call/SPX/SPXL131SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,084,823	5199	83,957		65,909	42,588			65,909		(23,321)				0001
Purchased Call/SPX/SPXL131SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	04/17/2025	Exercise	1	3,202,000	5061.82	99,582		166,504	137,974			166,504		(28,530)				0001
Purchased Call/SPX/SPXL132ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise	1	4,262,000	4967.23	97,174		159,825	131,133			159,825		(28,692)				0001
Purchased Call/SPX/SPXL132SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	04/23/2025	Exercise	1	2,925,000	4967.23	60,840		99,450	81,014			99,450		(18,436)				0001
Purchased Call/SPX/SPXL133S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	04/24/2025	Exercise	1	2,502,000	5010.6	46,287		75,060	60,906			75,060		(14,154)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL133SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	04/28/2025	Exercise	1	5,184,000	5071.63	125,971		207,360	168,146			207,360		(39,214)				0001
Purchased Call/SPX/SPXL134S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise	1	3,275,000	5099.96	57,313		91,700	73,551			91,700		(18,149)				0001
Purchased Call/SPX/SPXL134SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	05/01/2025	Exercise	1	2,867,000	5116.17	34,691		54,473	43,196			54,473		(11,277)				0001
Purchased Call/SPX/SPXL134SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	05/01/2025	Exercise	1	6,196,000	5116.17	151,182		247,840	198,695			247,840		(49,145)				0001
Purchased Call/SPX/SPXL135S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2024	05/01/2025	05/05/2025	Exercise	1	2,363,000	5018.39	40,407		64,983	51,625			64,983		(13,358)				0001
Purchased Call/SPX/SPXL136SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/06/2025	05/08/2025	Exercise	1	3,051,456	5181	109,955		189,068	151,100			189,068		(37,968)				0001
Purchased Call/SPX/SPXL136SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise	1	7,033,000	5214.08	85,099		133,627	103,453			133,627		(30,174)				0001
Purchased Call/SPX/SPXH009SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2024	03/18/2025	03/20/2025	Exercise	1	3,316,000	5149.42	76,268		124,350	108,382			124,350		(15,968)				0001
Purchased Call/SPX/SPXH009SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2024	03/18/2025	03/20/2025	Exercise	1	2,074,000	5149.42	71,760		122,366	107,342			122,366		(15,024)				0001
Purchased Call/SPX/SPXH00ASA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/20/2024	03/20/2025	03/24/2025	Exercise	1	2,221,000	5224.62	67,963		114,382	99,778			114,382		(14,604)				0001
Purchased Call/SPX/SPXH00ASB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/20/2024	03/20/2025	03/24/2025	Exercise	1	7,022,000	5224.62	345,482		589,044	514,808			589,044		(74,236)				0001
Purchased Call/SPX/SPXH00ASY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2025	03/28/2025	Exercise	1	4,497,000	5203.58	56,213		89,940	76,932			89,940		(13,008)				0001
Purchased Call/SPX/SPXH00BSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/26/2024	03/25/2025	03/27/2025	Exercise	1	3,965,824	5218	158,308		277,397	241,100			277,397		(36,297)				0001
Purchased Call/SPX/SPXH00BSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/26/2024	03/25/2025	03/27/2025	Exercise	1	3,710,133	5218	195,127		369,006	324,267			369,006		(44,739)				0001
Purchased Call/SPX/SPXH00BSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/26/2024	03/25/2025	03/27/2025	Exercise	1	3,344,860	5218	184,063		354,472	312,269			354,472		(42,202)				0001
Purchased Call/SPX/SPXH00BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2024	03/27/2025	03/31/2025	Exercise	1	2,251,000	5248.49	38,492		61,903	52,889			61,903		(9,013)				0001
Purchased Call/SPX/SPXH00BSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2024	03/27/2025	03/31/2025	Exercise	1	2,701,000	5248.49	92,374		159,359	137,729			159,359		(21,630)				0001
Purchased Call/SPX/SPXH00CSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/04/2024	04/04/2025	04/08/2025	Expire	1	2,112,000	5147.21	68,429		(17,628)						(17,628)				0001
Purchased Call/SPX/SPXH00CSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/04/2024	04/04/2025	04/08/2025	Expire	1	2,331,000	5147.21	121,911		(31,407)						(31,407)				0001
Purchased Call/SPX/SPXH00DSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/09/2024	04/09/2025	04/11/2025	Exercise	1	2,885,000	5209.91	96,071		136,771	110,835			136,771		(25,936)				0001
Purchased Call/SPX/SPXH00DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/09/2024	04/08/2025	04/10/2025	Expire	1	1,810,432	5202	93,981		(24,358)				(1,968)		(24,358)	(3,077)			0001
Purchased Call/SPX/SPXH00ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/10/2024	04/10/2025	04/14/2025	Exercise	1	2,158,000	5160.64	70,567		44,915	25,670			44,915		(19,245)				0001
Purchased Call/SPX/SPXH00FSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/17/2024	04/17/2025	04/21/2025	Exercise	1	2,058,000	5022.21	29,224		46,305	37,771			46,305		(8,534)				0001
Purchased Call/SPX/SPXH00FSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/17/2024	04/17/2025	04/21/2025	Exercise	1	2,111,000	5022.21	73,885		109,493	87,917			109,493		(21,575)				0001
Purchased Call/SPX/SPXH00FSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/17/2024	04/17/2025	04/21/2025	Exercise	1	2,184,000	5022.21	83,647		113,279	88,853			113,279		(24,426)				0001
Purchased Call/SPX/SPXH00HS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/30/2024	04/30/2025	05/02/2025	Exercise	1	2,466,000	5035.69	49,567		80,145	63,896			80,145		(16,249)				0001
Purchased Call/SPX/SPXH00HSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2025	05/05/2025	Exercise	1	3,109,000	5018.39	169,130		320,227	264,316			320,227		(55,911)				0001
Purchased Call/SPX/SPXH00HSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/01/2024	04/29/2025	05/01/2025	Exercise	1	1,555,316	5116	86,582		135,228	106,927			135,228		(28,301)				0001
Purchased Call/SPX/SPXH00ISB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/08/2024	05/08/2025	05/12/2025	Exercise	1	2,004,000	5187.67	63,727		108,216	85,920			108,216		(22,296)				0001
Purchased Call/SPX/SPXH00JSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/14/2024	05/14/2025	05/16/2025	Exercise	1	2,119,000	5246.68	55,730		92,177	71,758			92,177		(20,419)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00JST				Canadian Imperial Bank																				
	FixedAnnuityHedge	N/A	Equity/Index	OfComm 21GI19DL770X0HC3ZE78	05/15/2024	05/15/2025	05/19/2025	Exercise	1	2,339,000	5308.15	114,143		210,510	168,374			210,510		(42,136)				0001
Purchased Call/SPX/SPXH00LSC																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/23/2025	05/28/2025	Exercise	1	2,610,000	5267.84	114,840		199,665	154,367			199,665		(45,298)				0001
Purchased Call/SPX/SPXL137S0																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise	1	2,223,000	5214.08	40,236		64,467	50,200			64,467		(14,267)				0001
Purchased Call/SPX/SPXL138S6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	05/15/2025	Exercise	1	5,282,000	5221.42	128,881		211,280	164,414			211,280		(46,866)				0001
Purchased Call/SPX/SPXL138SC																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	05/16/2025	Exercise	1	2,013,000	5246.68	28,786		45,293	34,746			45,293		(10,547)				0001
Purchased Call/SPX/SPXL138SQ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/13/2025	05/15/2025	Exercise	1	2,631,596	5221	163,069		293,831	234,204			293,831		(59,626)				0001
Purchased Call/SPX/SPXL139S7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	05/20/2025	Exercise	1	1,730,000	5297.1	49,651		82,175	63,607			82,175		(18,568)				0001
Purchased Call/SPX/SPXL139SN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	05/21/2025	Exercise	1	2,320,000	5303.27	43,616		69,600	53,019			69,600		(16,581)				0001
Purchased Call/SPX/SPXL13AS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	05/22/2025	Exercise	1	2,391,000	5308.13	43,755		69,339	52,584			69,339		(16,755)				0001
Purchased Call/SPX/SPXL13ASO																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise	1	2,626,000	5321.41	74,316		122,109	93,447			122,109		(28,662)				0001
Purchased Call/SPX/SPXL13ASS																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/20/2025	05/22/2025	Exercise	1	7,542,439	5308	325,622		565,562	440,531			565,562		(125,032)				0001
Purchased Call/SPX/SPXL13BSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	05/28/2025	Exercise	1	2,827,000	5267.84	43,819		67,848	50,564			67,848		(17,284)				0001
Purchased Call/SPX/SPXL13BSE																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	05/28/2025	Exercise	1	2,538,000	5267.84	59,897		95,175	71,549			95,175		(23,626)				0001
Purchased Call/SPX/SPXL13CS2																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	05/29/2025	Exercise	1	2,825,000	5304.72	70,908		113,000	84,481			113,000		(28,519)				0001
Purchased Call/SPX/SPXL13CS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	05/30/2025	Exercise	1	2,347,000	5306.04	72,288		117,350	88,077			117,350		(29,273)				0001
Purchased Call/SPX/SPXL13DS1																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise	1	13,861,000	5277.51	180,193		277,220	202,640			277,220		(74,580)				0001
Purchased Call/SPX/SPXL13ESL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise	1	4,243,000	5352.96	151,475		254,580	189,123			254,580		(65,457)				0001
Purchased Call/SPX/SPXL13GSY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise	1	2,639,000	5431.6	48,822		76,531	54,426			76,531		(22,105)				0001
Purchased Call/SPX/SPXL13GSZ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise	1	2,551,000	5431.6	52,551		82,908	59,114			82,908		(23,794)				0001
Purchased Call/SPX/SPXL13HS0																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise	1	5,864,000	5431.6	137,804		219,900	157,505			219,900		(62,395)				0001
Purchased Call/SPX/SPXL13HS2																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise	1	2,878,000	5431.6	80,008		129,510	93,284			129,510		(36,226)				0001
Purchased Call/SPX/SPXL13HS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	06/18/2025	Exercise	1	2,818,000	5431.6	49,597		77,495	54,814			77,495		(22,681)				0001
Purchased Call/SPX/SPXL13HSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise	1	2,602,000	5487.03	61,667		97,575	68,956			97,575		(28,619)				0001
Purchased Call/SPX/SPXL131WI																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise	1	4,004,000	5464.62	67,267		104,104	72,339			104,104		(31,765)				0001
Purchased Call/SPX/SPXL13JS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise	1	2,411,000	5464.62	87,037		144,660	103,559			144,660		(41,101)				0001
Purchased Call/SPX/SPXL13JS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	06/25/2025	Exercise	1	2,509,000	5464.62	44,409		68,998	47,833			68,998		(21,165)				0001
Purchased Call/SPX/SPXL13JS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	06/25/2025	Exercise	1	4,182,000	5464.62	104,968		167,280	117,254			167,280		(50,026)				0001
Purchased Call/SPX/SPXM139S4																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	10/07/2025	Exercise	1	2,432,000	5699.94	40,858		62,016	30,892			62,016		(31,124)				0001
Purchased Call/SPX/SPXM139SQ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	10/08/2025	Exercise	1	3,053,000	5751.07	91,895		145,018	74,640			145,018		(70,377)				0001
Purchased Call/SPX/SPXM13ASD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	10/15/2025	Exercise	1	3,903,000	5780.05	51,910		78,060	37,397			78,060		(40,663)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13ASS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	10/15/2025	Exercise	1	9,601,000	5815.03	127,693		192,020	91,715			192,020		(100,305)				0001
Purchased Call/SPX/SPXM13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	10/16/2025	Exercise	1	3,469,000	5859.85	60,361		91,929	44,372			91,929		(47,557)				0001
Purchased Call/SPX/SPXM13BB3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	10/17/2025	Exercise	1	1,466,000	5815.26	12,314		18,325	8,589			18,325		(9,736)				0001
Purchased Call/SPX/SPXM13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	10/21/2025	Exercise	1	2,941,000	5841.47	48,527		73,525	34,677			73,525		(38,848)				0001
Purchased Call/SPX/SPXM13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	10/22/2025	Exercise	1	3,517,000	5864.67	46,776		70,340	32,713			70,340		(37,627)				0001
Purchased Call/SPX/SPXM13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	10/23/2025	Exercise	1	2,135,000	5853.98	18,788		27,755	12,590			27,755		(15,165)				0001
Purchased Call/SPX/SPXM13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	10/23/2025	Exercise	1	3,635,000	5853.98	87,967		136,313	65,309			136,313		(71,004)				0001
Purchased Call/SPX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	10/24/2025	Exercise	1	1,719,000	5851.2	15,127		22,347	10,095			22,347		(12,252)				0001
Purchased Call/SPX/SPXM13CSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	10/24/2025	Exercise	1	2,193,000	5851.2	35,527		53,729	24,955			53,729		(28,774)				0001
Purchased Call/SPX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	10/28/2025	Exercise	1	3,158,000	5809.86	68,213		104,214	48,283			104,214		(55,931)				0001
Purchased Call/SPX/SPXM13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	10/30/2025	Exercise	1	2,363,000	5823.52	24,103		35,445	15,525			35,445		(19,920)				0001
Purchased Call/SPX/SPXM13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	10/30/2025	Exercise	1	3,335,000	5823.52	55,361		83,375	37,622			83,375		(45,753)				0001
Purchased Call/SPX/SPXM13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	10/31/2025	Exercise	1	4,067,000	5832.92	54,498		81,340	36,150			81,340		(45,190)				0001
Purchased Call/SPX/SPXM13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	11/07/2025	Exercise	1	2,101,000	5782.76	19,119		28,363	12,141			28,363		(16,222)				0001
Purchased Call/SPX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	11/10/2025	Exercise	1	3,018,000	5929.04	41,950		63,378	27,668			63,378		(35,710)				0001
Purchased Call/SPX/SPXM13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	11/07/2025	Exercise	1	2,399,845	5783	108,195		165,169	73,114			165,169		(92,055)				0001
Purchased Call/SPX/SPXM13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	11/12/2025	Exercise	1	1,452,000	5973.1	13,213		19,602	8,224			19,602		(11,378)				0001
Purchased Call/SPX/SPXM13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,030,000	5985.38	26,999		40,600	17,097			40,600		(23,503)				0001
Purchased Call/SPX/SPXM13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/12/2025	11/14/2025	Exercise	1	1,813,827	5986	71,217		117,565	55,594			117,565		(61,971)				0001
Purchased Call/SPX/SPXM13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	11/21/2025	Exercise	1	4,184,000	5916.98	55,229		83,680	34,689			83,680		(48,991)				0001
Purchased Call/SPX/SPXM13ISG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	11/25/2025	Exercise	1	2,659,000	5948.71	73,123		115,667	50,039			115,667		(65,628)				0001
Purchased Call/SPX/SPXM13ISX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	11/26/2025	Exercise	1	2,228,000	5969.34	18,938		27,850	10,790			27,850		(17,060)				0001
Purchased Call/SPX/SPXM132BB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise	1	4,162,000	5591.96	105,299		166,480	96,281			166,480		(70,199)				0001
Purchased Call/SPX/SPXM133SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	09/08/2025	Exercise	1	1,452,412	5522	53,881		90,735	53,917			90,735		(36,819)				0001
Purchased Call/SPX/SPXM134SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	09/11/2025	Exercise	1	2,976,000	5471.05	118,742		200,880	118,774			200,880		(82,106)				0001
Purchased Call/SPX/SPXM134SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	09/12/2025	Exercise	1	4,559,000	5495.52	58,811		91,180	50,352			91,180		(40,828)				0001
Purchased Call/SPX/SPXM134SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	09/12/2025	Exercise	1	2,433,000	5495.52	67,637		109,485	62,530			109,485		(46,955)				0001
Purchased Call/SPX/SPXM135SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	09/16/2025	Exercise	1	2,347,000	5595.76	80,033		132,606	76,294			132,606		(56,311)				0001
Purchased Call/SPX/SPXM1366S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	09/19/2025	Exercise	1	2,240,000	5634.58	79,968		132,160	75,103			132,160		(57,057)				0001
Purchased Call/SPX/SPXM136SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	09/22/2025	Exercise	1	3,464,000	5618.26	72,398		112,580	60,725			112,580		(51,855)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM1366I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	09/22/2025	Exercise	1	9,512,000	5618.26	448,966		784,740	463,166			784,740		(321,574)				0001
Purchased Call/SPX/SPXM1375P	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	09/29/2025	Exercise	1	2,626,000	5722.26	34,663		52,520	27,024			52,520		(25,496)				0001
Purchased Call/SPX/SPXM1376Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	09/29/2025	Exercise	1	2,226,000	5722.26	33,613		51,198	26,475			51,198		(24,723)				0001
Purchased Call/SPX/SPXM1378T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	09/26/2025	Exercise	1	3,356,996	5729	120,945		202,172	113,301			202,172		(88,871)				0001
Purchased Call/SPX/SPXM1386F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	10/01/2025	Exercise	1	5,188,000	5738.17	131,775		207,520	109,142			207,520		(98,378)				0001
Purchased Call/SPX/SPXM1386G	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	10/01/2025	Exercise	1	4,583,000	5738.17	133,365		213,110	113,545			213,110		(99,565)				0001
Purchased Call/SPX/SPXM1386H	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/24/2025	09/26/2025	Exercise	1	1,645,351	5733	35,749		55,391	28,829			55,391		(26,562)				0001
Purchased Call/SPX/SPXM1386J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	09/30/2025	Exercise	1	1,884,481	5745	69,808		115,455	63,486			115,455		(51,968)				0001
Purchased Call/SPX/SPXM1396J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	10/08/2025	Exercise	1	2,033,000	5751.07	22,363		33,545	16,418			33,545		(17,126)				0001
Purchased Call/SPX/SPXM1396L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	10/07/2025	Exercise	1	3,039,000	5751.07	59,868		91,170	45,437			91,170		(45,733)				0001
Purchased Call/SPX/SPXM1396O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	10/08/2025	Exercise	1	3,866,000	5751.07	86,598		133,377	67,056			133,377		(66,321)				0001
Purchased Call/SPX/SPXM1396Y	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	10/09/2025	Exercise	1	2,892,000	5695.94	79,530		124,356	63,230			124,356		(61,126)				0001
Purchased Call/SPX/SPXM13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	10/15/2025	Exercise	1	2,528,000	5815.03	27,050		40,448	19,200			40,448		(21,248)				0001
Purchased Call/SPX/SPXM13AST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	10/15/2025	Exercise	1	2,944,000	5815.03	39,155		58,880	28,053			58,880		(30,827)				0001
Purchased Call/SPX/SPXM13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/08/2025	10/10/2025	Exercise	1	2,062,003	5728	90,961		143,278	71,936			143,278		(71,342)				0001
Purchased Call/SPX/SPXM13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	10/20/2025	Exercise	1	2,322,000	5842.47	30,883		46,440	21,938			46,440		(24,502)				0001
Purchased Call/SPX/SPXM13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	10/22/2025	Exercise	1	5,973,000	5864.67	152,909		238,920	115,919			238,920		(123,001)				0001
Purchased Call/SPX/SPXM13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	12/02/2025	Exercise	1	2,041,000	6032.38	31,227		46,943	18,231			46,943		(28,712)				0001
Purchased Call/SPX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	12/04/2025	Exercise	1	2,238,000	6047.15	29,989		44,760	17,084			44,760		(27,676)				0001
Purchased Call/SPX/SPXM13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	12/05/2025	Exercise	1	9,904,000	6049.88	253,542		396,160	161,476			396,160		(234,684)				0001
Purchased Call/SPX/SPXM13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,822,000	6090.27	48,538		73,372	27,800			73,372		(45,572)				0001
Purchased Call/SPX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	12/10/2025	Exercise	1	1,905,000	6090.27	16,383		23,813	8,422			23,813		(15,390)				0001
Purchased Call/SPX/SPXM13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	12/10/2025	Exercise	1	4,082,000	6090.27	104,499		163,280	65,114			163,280		(98,166)				0001
Purchased Call/SPX/SPXM13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	12/12/2025	Exercise	1	2,269,000	6034.91	53,322		82,819	32,435			82,819		(50,384)				0001
Purchased Call/SPX/SPXM13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	12/16/2025	Exercise	1	4,084,000	6051.09	98,424		153,150	58,827			153,150		(94,323)				0001
Purchased Call/SPX/SPXM13QSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2025	Exercise	1	1,976,000	6051.09	57,304		90,896	35,960			90,896		(54,936)				0001
Purchased Call/SPX/SPXM13QSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	12/18/2025	Exercise	1	2,206,000	6074.08	29,340		44,120	15,912			44,120		(28,208)				0001
Purchased Call/SPX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	12/22/2025	Exercise	1	2,575,000	5872.16	21,888		32,188	11,024			32,188		(21,164)				0001
Purchased Call/SPX/SPXM13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	12/23/2025	Exercise	1	1,450,000	5867.08	13,630		20,300	7,010			20,300		(13,290)				0001
Purchased Call/SPX/SPXM13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	12/23/2025	Exercise	1	2,086,000	5930.85	34,002		51,107	17,861			51,107		(33,246)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13P5Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	12/23/2025	Exercise	1	2,331,000	5930.85	43,123		65,268	23,103			65,268		(42,165)				0001
Purchased Call/SPX/SPXM13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	12/24/2025	Exercise	1	3,497,000	5930.85	46,860		69,940	24,113			69,940		(45,827)				0001
Purchased Call/SPX/SPXM130S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	12/26/2025	Exercise	1	2,066,000	5974.07	46,485		71,277	25,562			71,277		(45,715)				0001
Purchased Call/SPX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	12/30/2025	Exercise	1	2,815,000	6037.59	67,842		104,155	36,689			104,155		(67,466)				0001
Purchased Call/SPX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,204,000	5970.84	33,642		49,662	16,113			49,662		(33,549)				0001
Purchased Call/SPX/SPXM13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	12/31/2025	Exercise	1	4,918,000	5970.84	126,884		196,720	70,185			196,720		(126,535)				0001
Purchased Call/SPX/SPXM13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	12/30/2025	Exercise	1	2,179,570	6038	84,987		146,927	62,176			146,927		(84,751)				0001
Purchased Call/SPX/SPXM13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	01/05/2026	Exercise	1	3,361,000	5881.63	58,145		89,067	30,921			89,067		(58,145)				0001
Purchased Call/SPX/SPXM13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2024	12/30/2025	01/02/2026	Exercise	1	1,506,270	5907	60,381		101,491	41,110			101,491		(60,381)				0001
Purchased Call/SPX/SPXM13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	01/07/2025	Expire	1	11,136,000	5942.47	146,995								(399)				0001
Purchased Call/SPX/SPXM13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	01/07/2025	Expire	1	3,191,000	5942.47	72,117								(196)				0001
Purchased Call/SPX/SPXM13USV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	01/21/2025	Expire	1	2,329,000	5937.34	34,702								(75)				0001
Purchased Call/SPX/SPXM13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	01/22/2025	Expire	1	6,209,000	5996.66	149,637								(325)				0001
Purchased Call/SPX/SPXM13VSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	01/22/2025	Expire	1	2,687,000	5996.66	74,430								(162)				0001
Purchased Call/SPX/SPXM13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	01/24/2025	Expire	1	4,239,000	6086.37	91,986								(223)				0001
Purchased Call/SPX/SPXM13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	01/24/2025	Expire	1	4,488,536	6049	195,680								(478)				0001
Purchased Call/SPX/SPXM13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	01/27/2025	Expire	1	3,362,000	6118.71	76,317								(158)				0001
Purchased Call/SPX/SPXM13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	01/28/2025	Expire	1	3,576,000	6101.24	86,539								(180)				0001
Purchased Call/SPX/SPXM13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	02/05/2025	Expire	1	6,260,000	5994.57	139,598								(313)				0001
Purchased Call/SPX/SPXM13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	02/05/2025	Expire	1	3,044,427	6041	94,722								(220)				0001
Purchased Call/SPX/SPXM13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	02/10/2025	Expire	1	1,543,000	6083.57	13,578								(22)				0001
Purchased Call/SPX/SPXM13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	02/10/2025	Expire	1	2,518,000	6083.57	40,792								(67)				0001
Purchased Call/SPX/SPXM13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	02/13/2025	Expire	1	4,711,000	6068.5	107,882								(229)				0001
Purchased Call/SPX/SPXN130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	02/19/2025	Expire	1	2,212,000	6114.63	29,198								(28)				0001
Purchased Call/SPX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	02/19/2025	Expire	1	3,226,000	6114.63	55,810								(53)				0001
Purchased Call/SPX/SPXN130SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	02/19/2025	Expire	1	8,104,000	6114.63	206,652								(198)				0001
Purchased Call/SPX/SPXN131SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	02/25/2025	Expire	1	3,013,000	6013.13	49,715								(61)				0001
Purchased Call/SPX/SPXN131SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	02/26/2025	Expire	1	1,521,000	5983.25	12,776								(25)				0001
Purchased Call/SPX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	02/26/2025	Expire	1	3,679,000	5983.25	83,145								(160)				0001
Purchased Call/SPX/SPXN132SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	03/03/2025	Expire	1	2,486,000	5861.57	22,374								(23)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN1326I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	03/03/2025	Expire	1	3,475,000	5861.57	45,870								(46)				0001
Purchased Call/SPX/SPXN1326M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	03/03/2025	Expire	1	2,596,842	5956	84,327								(88)				0001
Purchased Call/SPX/SPXN1346S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	03/11/2025	Expire	1	2,862,000	5770.2	23,755								(17)				0001
Purchased Call/SPX/SPXN1356B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire	1	4,043,000	5638.94	97,436								(57)				0001
Purchased Call/SPX/SPXN1356N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/12/2026	03/18/2025	Expire	1	1,336,920	5594	70,168								(43)				0001
Purchased Call/SPX/SPXN1356T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	03/19/2025	Expire	1	3,185,000	5675.12	33,124								(53)				0001
Purchased Call/SPX/SPXN1366Z	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2025	03/17/2026	03/20/2025	Expire	1	4,716,025	5675	147,311								(237)				0001
Purchased Call/SPX/SPXL13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	07/18/2025	Exercise	1	2,000,000	5667.2	32,200		50,000	32,614			50,000		(17,386)				0001
Purchased Call/SPX/SPXL13QS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	07/18/2025	Exercise	1	4,647,000	5667.2	100,840		160,322	105,874			160,322		(54,448)				0001
Purchased Call/SPX/SPXL13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	07/18/2025	Exercise	1	6,532,000	5667.2	161,994		261,280	173,812			261,280		(87,468)				0001
Purchased Call/SPX/SPXL13QS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	07/18/2025	Exercise	1	2,410,000	5667.2	68,444		112,065	75,109			112,065		(36,956)				0001
Purchased Call/SPX/SPXL13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	07/21/2025	Exercise	1	1,782,000	5588.27	53,995		89,100	59,797			89,100		(29,303)				0001
Purchased Call/SPX/SPXL13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	07/25/2025	Exercise	1	1,997,000	5555.74	44,134		69,895	45,214			69,895		(24,681)				0001
Purchased Call/SPX/SPXL13RST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	07/25/2025	Exercise	1	4,151,000	5555.74	103,775		166,040	108,006			166,040		(58,034)				0001
Purchased Call/SPX/SPXL13SSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2025	Exercise	1	6,187,000	5399.22	153,438		247,480	160,348			247,480		(87,132)				0001
Purchased Call/SPX/SPXL13SSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/23/2025	07/25/2025	Exercise	1	1,806,758	5559	76,694		151,775	108,408			151,775		(43,367)				0001
Purchased Call/SPX/SPXL13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise	1	2,881,000	5459.1	32,843		50,418	31,598			50,418		(18,819)				0001
Purchased Call/SPX/SPXL13TS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	8,726,000	5459.1	215,532		349,040	226,306			349,040		(122,734)				0001
Purchased Call/SPX/SPXL13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise	1	2,106,000	5459.1	45,911		73,710	47,403			73,710		(26,307)				0001
Purchased Call/SPX/SPXL13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise	1	5,206,000	5459.1	128,588		208,240	134,559			208,240		(73,681)				0001
Purchased Call/SPX/SPXL13TSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	07/31/2025	Exercise	1	2,067,000	5463.54	36,173		56,843	36,016			56,843		(20,827)				0001
Purchased Call/SPX/SPXL13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	07/31/2025	Exercise	1	3,547,000	5463.54	74,842		118,825	75,734			118,825		(43,091)				0001
Purchased Call/SPX/SPXL13US3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	08/01/2025	Exercise	1	5,098,000	5436.44	125,921		203,920	131,073			203,920		(72,847)				0001
Purchased Call/SPX/SPXL13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Exercise	1	15,168,000	5346.56	191,117		303,360	190,813			303,360		(112,547)				0001
Purchased Call/SPX/SPXL13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	08/06/2025	Exercise	1	2,051,000	5346.56	41,020		66,658	42,362			66,658		(24,296)				0001
Purchased Call/SPX/SPXL13WSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise	1	5,181,000	5319.31	66,835		103,620	63,075			103,620		(40,545)				0001
Purchased Call/SPX/SPXL13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise	1	2,065,000	5319.31	64,222		105,315	66,355			105,315		(38,960)				0001
Purchased Call/SPX/SPXL13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/07/2025	08/11/2025	Exercise	1	3,260,540	5200	150,066		238,887	148,013			238,887		(90,873)				0001
Purchased Call/SPX/SPXL13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	3,176,000	5344.16	58,438		92,104	56,554			92,104		(35,550)				0001
Purchased Call/SPX/SPXL13XS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	10,067,000	5344.16	250,668		402,680	250,190			402,680		(152,490)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	3,091,000	5344.16	118,385		199,370	127,352			199,370		(72,018)				0001
Purchased Call/SPX/SPXL13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/15/2024	08/15/2025	08/19/2025	Exercise	1	6,368,000	5543.22	83,421		127,360	75,135			127,360		(52,225)				0001
Purchased Call/SPX/SPXH00LSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2024	05/23/2025	05/28/2025	Exercise	1	4,185,000	5304.72	139,779		230,175	174,886			230,175		(55,289)				0001
Purchased Call/SPX/SPXH00LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Exercise	1	3,677,000	5304.72	159,950		275,775	212,508			275,775		(63,267)				0001
Purchased Call/SPX/SPXH00LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Exercise	1	3,379,000	5304.72	154,758		270,320	209,106			270,320		(61,214)				0001
Purchased Call/SPX/SPXH00MSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/29/2024	05/29/2025	06/02/2025	Exercise	1	3,401,000	5266.95	188,415		348,603	271,783			348,603		(76,820)				0001
Purchased Call/SPX/SPXH00MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	05/28/2025	Exercise	1	3,198,746	5305	138,786		246,022	190,818			246,022		(55,204)				0001
Purchased Call/SPX/SPXH00MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	05/30/2025	Exercise	1	1,735,075	5306	63,415		108,237	82,486			108,237		(25,751)				0001
Purchased Call/SPX/SPXH00MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	05/30/2025	Exercise	1	2,584,041	5306	143,904		278,565	220,129			278,565		(58,436)				0001
Purchased Call/SPX/SPXH00NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	05/30/2025	Exercise	1	1,804,054	5306	106,104		198,068	154,982			198,068		(43,086)				0001
Purchased Call/SPX/SPXH00NS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/30/2024	05/30/2025	06/03/2025	Exercise	1	3,197,000	5235.48	110,936		183,828	138,040			183,828		(45,788)				0001
Purchased Call/SPX/SPXH00NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	06/03/2025	Exercise	1	2,974,000	5235.48	133,533		231,972	176,857			231,972		(55,115)				0001
Purchased Call/SPX/SPXH00NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	06/03/2025	Exercise	1	5,451,000	5235.48	256,197		449,708	343,964			449,708		(105,743)				0001
Purchased Call/SPX/SPXH00NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	06/02/2025	Exercise	1	2,965,293	5267	169,536		328,795	259,096			328,795		(69,698)				0001
Purchased Call/SPX/SPXH00NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	06/03/2025	Exercise	1	2,662,000	5277.51	95,832		159,720	120,056			159,720		(39,664)				0001
Purchased Call/SPX/SPXH00OS6	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	06/03/2025	Exercise	1	2,465,911	5235	147,677		276,007	214,715			276,007		(61,292)				0001
Purchased Call/SPX/SPXH00OS8	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	06/03/2025	Exercise	1	4,121,735	5278	184,699		330,361	253,704			330,361		(76,658)				0001
Purchased Call/SPX/SPXH00OSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/04/2024	06/04/2025	06/06/2025	Exercise	1	2,437,000	5291.34	112,833		198,616	150,747			198,616		(47,869)				0001
Purchased Call/SPX/SPXH00OSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/04/2024	06/04/2025	06/06/2025	Exercise	1	1,609,000	5291.34	83,507		152,051	116,623			152,051		(35,427)				0001
Purchased Call/SPX/SPXH00OSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/04/2024	06/04/2025	06/06/2025	Exercise	1	1,979,000	5291.34	110,824		207,795	160,779			207,795		(47,016)				0001
Purchased Call/SPX/SPXH00OSH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	06/05/2025	Exercise	1	8,553,825	5283	368,824		631,409	475,525			631,409		(155,884)				0001
Purchased Call/SPX/SPXH00OSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2024	06/05/2025	06/09/2025	Exercise	1	2,942,000	5354.03	130,331		228,005	172,354			228,005		(55,651)				0001
Purchased Call/SPX/SPXH00OSW	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	06/06/2025	Exercise	1	2,719,749	5291	116,796		193,263	143,576			193,263		(49,687)				0001
Purchased Call/SPX/SPXH00OSX	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	06/06/2025	Exercise	1	5,413,041	5291	256,814		433,752	324,500			433,752		(109,252)				0001
Purchased Call/SPX/SPXH00OSY	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	06/06/2025	Exercise	1	3,233,009	5291	199,907		367,212	282,168			367,212		(85,043)				0001
Purchased Call/SPX/SPXH00PSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/10/2024	06/10/2025	06/12/2025	Exercise	1	1,595,000	5360.79	59,175		99,688	73,605			99,688		(26,082)				0001
Purchased Call/SPX/SPXH00QS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2024	06/11/2025	06/13/2025	Exercise	1	1,763,105	5375	112,747		205,985	155,841			205,985		(50,144)				0001
Purchased Call/SPX/SPXH00RSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/18/2024	06/18/2025	06/23/2025	Exercise	1	2,525,000	5487.03	129,785		227,253	167,022			227,253		(60,232)				0001
Purchased Call/SPX/SPXH00RSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/18/2024	06/18/2025	06/23/2025	Exercise	1	3,633,000	5487.03	195,819		326,975	236,098			326,975		(90,877)				0001
Purchased Call/SPX/SPXH00RSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/18/2024	06/17/2025	06/20/2025	Exercise	1	2,172,872	5473	129,855		202,359	142,287			202,359		(60,071)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00RS0	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	06/23/2025	Exercise	1	1,305,913	5487	48,564		81,634	58,908			81,634		(22,726)				0001
Purchased Call/SPX/SPXH00RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	06/23/2025	Exercise	1	3,094,685	5487	133,984		232,368	169,668			232,368		(62,700)				0001
Purchased Call/SPX/SPXH00SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	06/24/2025	Exercise	1	4,153,000	5464.62	180,656		311,475	226,165			311,475		(85,310)				0001
Purchased Call/SPX/SPXH00SSD	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2025	06/25/2025	Exercise	1	2,588,000	5464.62	125,000		221,274	161,701			221,274		(59,573)				0001
Purchased Call/SPX/SPXH00SSG	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2025	06/23/2025	Exercise	1	3,072,737	5487	158,654		276,566	202,114			276,566		(74,452)				0001
Purchased Call/SPX/SPXH00SSH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	06/24/2025	Exercise	1	1,997,707	5473	73,960		124,465	89,540			124,465		(34,926)				0001
Purchased Call/SPX/SPXH00TS5	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	06/27/2025	Exercise	1	2,448,000	5469.3	132,926		244,800	180,717			244,800		(64,083)				0001
Purchased Call/SPX/SPXH00TS9	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/20/2025	06/24/2025	Exercise	1	1,743,594	5466	103,860		160,086	110,767			160,086		(49,319)				0001
Purchased Call/SPX/SPXH00TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	07/01/2025	Exercise	1	3,489,000	5482.87	152,469		261,675	186,919			261,675		(74,756)				0001
Purchased Call/SPX/SPXH00TST	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	07/01/2025	Exercise	1	2,268,000	5482.87	124,967		230,202	168,930			230,202		(61,272)				0001
Purchased Call/SPX/SPXH00TSX	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/25/2025	06/27/2025	Exercise	1	1,744,707	5469	94,622		173,218	127,093			173,218		(46,125)				0001
Purchased Call/SPX/SPXH00US1	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	06/30/2025	Exercise	1	2,908,765	5478	173,525		335,593	250,758			335,593		(84,835)				0001
Purchased Call/SPX/SPXH00US2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	06/27/2024	06/18/2025	06/23/2025	Exercise	1	1,676,343	5460	141,745		159,907	92,256			159,907		(67,651)				0001
Purchased Call/SPX/SPXH00USB	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/01/2025	Exercise	1	5,950,000	5460.48	257,040		440,300	313,922			440,300		(126,378)				0001
Purchased Call/SPX/SPXH00USE	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/01/2025	Exercise	1	3,454,000	5460.48	187,898		345,400	253,017			345,400		(92,383)				0001
Purchased Call/SPX/SPXH00USL	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/01/2025	Exercise	1	6,173,712	5483	263,732		450,397	320,729			450,397		(129,668)				0001
Purchased Call/SPX/SPXH00VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	07/07/2025	Exercise	1	2,816,000	5509.01	158,822		295,680	215,830			295,680		(79,850)				0001
Purchased Call/SPX/SPXH00VSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	07/03/2025	Exercise	1	3,170,077	5475	192,934		360,717	263,982			360,717		(96,734)				0001
Purchased Call/SPX/SPXH00WS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	4,181,000	5567.19	200,688		355,385	253,084			355,385		(102,301)				0001
Purchased Call/SPX/SPXH00WS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	2,105,000	5567.19	107,776		194,713	139,774			194,713		(54,939)				0001
Purchased Call/SPX/SPXH00WSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	3,659,970	5537	139,630		228,708	157,532			228,708		(71,176)				0001
Purchased Call/SPX/SPXH00XSE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	07/10/2024	07/10/2025	07/14/2025	Exercise	1	3,674,000	5633.91	47,762		73,480	48,481			73,480		(24,999)				0001
Purchased Call/SPX/SPXL13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2025	Exercise	1	6,211,000	5469.3	155,896		248,440	173,283			248,440		(75,157)				0001
Purchased Call/SPX/SPXL13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Exercise	1	4,061,000	5477.9	101,931		162,440	113,019			162,440		(49,421)				0001
Purchased Call/SPX/SPXL13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	07/01/2025	Exercise	1	3,800,000	5482.87	55,860		85,500	58,112			85,500		(27,388)				0001
Purchased Call/SPX/SPXL13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	3,763,000	5460.48	63,595		97,838	66,571			97,838		(31,267)				0001
Purchased Call/SPX/SPXL13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	3,178,000	5460.48	63,242		98,518	67,424			98,518		(31,094)				0001
Purchased Call/SPX/SPXL13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	6,289,000	5460.48	158,483		251,560	173,639			251,560		(77,921)				0001
Purchased Call/SPX/SPXL13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	1,998,000	5460.48	53,147		84,915	58,784			84,915		(26,131)				0001
Purchased Call/SPX/SPXL13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,729,000	5460.48	78,049		125,534	87,160			125,534		(38,374)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,929,000	5460.48	134,441		234,320	168,220			234,320		(66,100)				0001
Purchased Call/SPX/SPXL13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise	1	2,370,000	5460.48	65,649		105,465	72,912			105,465		(32,553)				0001
Purchased Call/SPX/SPXL13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise	1	3,022,000	5460.48	110,907		184,342	129,347			184,342		(54,995)				0001
Purchased Call/SPX/SPXL13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	07/03/2025	Exercise	1	1,884,000	5475.09	19,217		29,202	19,620			29,202		(9,582)				0001
Purchased Call/SPX/SPXL13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	07/03/2025	Exercise	1	4,253,000	5475.09	55,714		85,060	57,280			85,060		(27,780)				0001
Purchased Call/SPX/SPXL13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	07/03/2025	Exercise	1	2,303,000	5475.09	54,811		86,363	59,032			86,363		(27,330)				0001
Purchased Call/SPX/SPXL13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	07/07/2025	Exercise	1	2,516,000	5509.01	56,358		88,060	59,725			88,060		(28,335)				0001
Purchased Call/SPX/SPXL13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2025	Exercise	1	4,578,000	5537.02	59,972		91,560	61,074			91,560		(30,486)				0001
Purchased Call/SPX/SPXL13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2025	Exercise	1	2,235,000	5537.02	51,852		81,578	55,219			81,578		(26,358)				0001
Purchased Call/SPX/SPXL13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	07/09/2025	Exercise	1	4,354,000	5567.19	109,721		174,160	117,637			174,160		(56,523)				0001
Purchased Call/SPX/SPXL13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	07/10/2025	Exercise	1	2,354,000	5572.85	53,671		84,744	56,947			84,744		(27,797)				0001
Purchased Call/SPX/SPXL13OSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	07/14/2025	Exercise	1	2,610,000	5633.91	115,884		202,275	141,619			202,275		(60,656)				0001
Purchased Call/SPX/SPXL13OSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	07/10/2025	Exercise	1	1,415,504	5573	66,932		113,284	78,428			113,284		(34,856)				0001
Purchased Call/SPX/SPXL13OSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	07/15/2025	Exercise	1	3,187,000	5584.54	70,114		111,545	74,449			111,545		(37,096)				0001
Purchased Call/SPX/SPXL13OSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,093,000	5584.54	62,790		102,557	69,336			102,557		(33,221)				0001
Purchased Call/SPX/SPXL13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	3,423,000	5615.35	80,441		128,363	85,684			128,363		(42,678)				0001
Purchased Call/SPX/SPXL13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	07/17/2025	Exercise	1	1,781,000	5631.22	18,522		28,496	18,546			28,496		(9,950)				0001
Purchased Call/SPX/SPXN136BE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	03/24/2025	Expire	1	2,032,000	5662.89	109,728								(41)				0001
Purchased Call/SPX/SPXN136GJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	03/24/2025	Expire	1	2,656,036	5675	109,273								(43)				0001
Purchased Call/SPX/SPXN137S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,707,000	5667.56	30,397								(11)				0001
Purchased Call/SPX/SPXN137S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	03/25/2025	Expire	1	4,585,000	5667.56	57,313								(17)				0001
Purchased Call/SPX/SPXN137SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	4,536,000	5776.65	98,431								(146)				0001
Purchased Call/SPX/SPXN138S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	03/27/2025	Expire	1	3,973,856	5768	131,702								(198)				0001
Purchased Call/SPX/SPXN138S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2025	03/25/2026	03/28/2025	Expire	1	5,012,675	5775	254,211								(378)				0001
Purchased Call/SPX/SPXN138SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	04/02/2025	Expire	1	4,796,000	5611.85	115,104								(161)				0001
Purchased Call/SPX/SPXN139S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	04/02/2025	Expire	1	1,646,377	5581	83,830								(122)				0001
Purchased Call/SPX/SPXN139SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	04/04/2025	Expire	1	3,873,000	5670.97	216,888								(296)				0001
Purchased Call/SPX/SPXN139SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	04/07/2025	Expire	1	1,621,897	5671	44,170								1				0001
Purchased Call/SPX/SPXN13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	04/16/2025	Expire	1	2,218,000	5405.97	27,281								(32)				0001
Purchased Call/SPX/SPXN13BSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,617,000	5282.7	15,964								8				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13BSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	14,662,000	5282.7	175,944								84				0001
Purchased Call/SPX/SPXN13BSW																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	5,795,000	5282.7	127,490								61				0001
Purchased Call/SPX/SPXN13BSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	12,452,000	5282.7	290,132								139				0001
Purchased Call/SPX/SPXN13BSY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,138,000	5282.7	52,809								25				0001
Purchased Call/SPX/SPXN13CSI																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	04/17/2025	04/20/2026	04/21/2025	Expire	1	3,527,000	5282.7	186,931								100				0001
Purchased Call/SPX/SPXN13CSY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	3,897,000	5287.76	79,109								(84)				0001
Purchased Call/SPX/SPXN13DSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	04/23/2025	04/22/2026	04/25/2025	Expire	1	2,458,808	5288	84,193								(89)				0001
Purchased Call/SPX/SPXN13DSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	04/25/2025	04/24/2026	04/29/2025	Expire	1	4,974,686	5485	193,073								136				0001
Purchased Call/SPX/SPXN13DSW																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	04/28/2025	04/28/2026	04/30/2025	Expire	1	6,349,000	5528.75	73,648								(72)				0001
Purchased Call/SPX/SPXN13ESK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/02/2025	05/23/2025	05/06/2025	Exercise	1	11,250,000	5700		42,850	51,411	8,561			51,411		(42,850)				0001
Purchased Call/SPX/SPXN13ESY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/05/2025	05/05/2026	05/07/2025	Expire	1	2,183,000	5650.38	19,429								(17)				0001
Purchased Call/SPX/SPXN13FS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/07/2025	05/07/2026	05/09/2025	Expire	1	2,142,000	5631.28	16,708								(14)				0001
Purchased Call/SPX/SPXN13FS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/07/2025	05/07/2026	05/09/2025	Expire	1	2,290,000	5631.28	35,037								(29)				0001
Purchased Call/SPX/SPXN13GS0																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	4,307,000	5659.91	193,384								218				0001
Purchased Call/SPX/SPXN13GS2																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,404,000	5659.91	146,884								166				0001
Purchased Call/SPX/SPXN13GS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/09/2025	05/11/2026	05/13/2025	Expire	1	2,392,000	5659.91	110,271								130				0001
Purchased Call/SPX/SPXN13GSK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/12/2025	05/12/2026	05/14/2025	Expire	1	3,971,000	5844.19	75,449								(58)				0001
Purchased Call/SPX/SPXN13HS0																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/14/2025	05/14/2026	05/16/2025	Expire	1	4,531,000	5892.58	162,210								(119)				0001
Purchased Call/SPX/SPXN13HS1																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/14/2025	05/13/2026	05/16/2025	Expire	1	5,333,214	5887	179,297								(133)				0001
Purchased Call/SPX/SPXN13HSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/16/2025	05/18/2026	05/20/2025	Expire	1	2,905,000	5958.38	49,095								68				0001
Purchased Call/SPX/SPXN13HSW																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/19/2025	05/19/2026	05/21/2025	Expire	1	2,439,000	5963.6	31,463								(21)				0001
Purchased Call/SPX/SPXN131S1																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/20/2025	05/20/2026	05/22/2025	Expire	1	2,128,000	5940.46	27,451								(18)				0001
Purchased Call/SPX/SPXN131S5																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/21/2025	05/21/2026	05/23/2025	Expire	1	3,242,000	5844.61	28,854								(18)				0001
Purchased Call/SPX/SPXN13JS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	05/28/2025	05/27/2026	05/30/2025	Expire	1	4,091,784	5922	135,885								(72)				0001
Purchased Call/SPX/SPXN13KS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	06/03/2025	06/03/2026	06/05/2025	Expire	1	4,118,000	5970.37	96,773								(42)				0001
Purchased Call/SPX/SPXN13KSZ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	06/06/2025	06/05/2026	06/10/2025	Expire	1	7,984,000	6000.36	103,792								206				0001
Purchased Call/SPX/SPXN13LSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	06/10/2025	06/10/2026	06/12/2025	Expire	1	3,001,000	6038.81	38,713								(13)				0001
Purchased Call/SPX/SPXN13LSY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	06/12/2025	06/12/2026	06/16/2025	Expire	1	1,633,000	6045.26	13,881								30				0001
Purchased Call/SPX/SPXN13MS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	06/13/2025	06/12/2026	06/17/2025	Expire	1	10,212,000	5976.97	132,756								292				0001
Purchased Call/SPX/SPXN13MS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,883,000	5976.97	50,741								112				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13MSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,175,000	5976.97	70,168								154				0001
Purchased Call/SPX/SPXN13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	06/17/2025	Expire	1	1,684,000	5976.97	14,819								33				0001
Purchased Call/SPX/SPXN13NSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	06/24/2025	Expire	1	5,520,343	5981	236,519								568				0001
Purchased Call/SPX/SPXN13OSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	07/01/2025	Expire	1	6,415,000	6173.07	62,867								165				0001
Purchased Call/SPX/SPXN13OSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	07/01/2025	Expire	1	3,501,000	6173.07	51,115								134				0001
Purchased Call/SPX/SPXN13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	9,346,000	6279.35	122,433								516				0001
Purchased Call/SPX/SPXN13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	6,306,000	6279.35	148,822								628				0001
Purchased Call/SPX/SPXM13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	10/23/2025	Exercise	1	7,712,000	5853.98	198,198		308,480	148,502			308,480		(159,978)				0001
Purchased Call/SPX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	10/24/2025	Exercise	1	3,967,000	5851.2	52,761		79,340	36,608			79,340		(42,732)				0001
Purchased Call/SPX/SPXM13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	10/27/2025	Exercise	1	3,204,000	5797.42	30,438		44,856	20,120			44,856		(24,736)				0001
Purchased Call/SPX/SPXM13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2024	10/24/2025	10/28/2025	Exercise	1	2,770,473	5808	98,720		154,548	73,152			154,548		(81,396)				0001
Purchased Call/SPX/SPXM13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	10/31/2025	Exercise	1	2,549,000	5832.92	22,431		33,137	14,537			33,137		(18,600)				0001
Purchased Call/SPX/SPXM13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	10/31/2025	Exercise	1	4,396,385	5831	236,718		422,242	225,413			422,242		(196,829)				0001
Purchased Call/SPX/SPXM13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	11/04/2025	Exercise	1	10,678,000	5728.8	142,017		213,560	94,029			213,560		(119,531)				0001
Purchased Call/SPX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	11/07/2025	Exercise	1	2,682,000	5782.76	35,671		53,640	23,374			53,640		(30,266)				0001
Purchased Call/SPX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	11/07/2025	Exercise	1	2,273,000	5782.76	43,187		65,917	29,273			65,917		(36,644)				0001
Purchased Call/SPX/SPXM13FST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	11/07/2025	Exercise	1	2,313,104	5783	139,588		226,000	107,234			226,000		(118,765)				0001
Purchased Call/SPX/SPXM13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	11/12/2025	Exercise	1	3,586,000	5973.1	91,443		143,440	64,697			143,440		(78,743)				0001
Purchased Call/SPX/SPXM13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2024	11/06/2025	11/10/2025	Exercise	1	2,229,319	5929	88,838		142,128	65,663			142,128		(76,465)				0001
Purchased Call/SPX/SPXM13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	11/13/2025	Exercise	1	3,933,000	5995.54	42,083		62,928	26,541			62,928		(36,387)				0001
Purchased Call/SPX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	11/19/2025	Exercise	1	2,660,000	5870.62	22,344		33,250	13,553			33,250		(19,697)				0001
Purchased Call/SPX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	11/21/2025	Exercise	1	2,012,000	5916.98	17,504		26,156	10,629			26,156		(15,527)				0001
Purchased Call/SPX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	11/26/2025	Exercise	1	2,394,000	5969.34	43,331		65,835	26,801			65,835		(39,034)				0001
Purchased Call/SPX/SPXM13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	11/26/2025	Exercise	1	3,232,000	5969.34	82,739		129,280	54,746			129,280		(74,534)				0001
Purchased Call/SPX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	12/01/2025	Exercise	1	1,587,000	6021.63	13,966		20,631	7,939			20,631		(12,692)				0001
Purchased Call/SPX/SPXM13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	12/01/2025	Exercise	1	2,293,000	6021.63	34,166		51,593	20,541			51,593		(31,051)				0001
Purchased Call/SPX/SPXM13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2024	11/24/2025	11/26/2025	Exercise	1	1,605,752	5969	62,723		99,799	42,826			99,799		(56,973)				0001
Purchased Call/SPX/SPXM13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	12/02/2025	Exercise	1	2,167,000	6032.38	43,990		67,177	26,731			67,177		(40,446)				0001
Purchased Call/SPX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	12/03/2025	Exercise	1	1,605,000	6032.38	13,803		20,063	7,362			20,063		(12,700)				0001
Purchased Call/SPX/SPXM13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	12/03/2025	Exercise	1	2,771,000	6032.38	47,661		72,046	28,192			72,046		(43,854)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	12/08/2025	Exercise	1	1,992,000	6086.49	26,494		39,840	15,244			39,840		(24,596)				0001
Purchased Call/SPX/SPXM13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	12/09/2025	Exercise	1	1,909,000	6075.11	16,799		24,817	9,088			24,817		(15,729)				0001
Purchased Call/SPX/SPXL13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2025	Exercise	1	3,195,000	5543.22	69,012		108,630	65,426			108,630		(43,204)				0001
Purchased Call/SPX/SPXL13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	08/20/2025	Exercise	1	2,451,000	5554.25	32,108		49,020	28,764			49,020		(20,256)				0001
Purchased Call/SPX/SPXL13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	08/22/2025	Exercise	1	4,687,000	5597.12	61,868		93,740	54,369			93,740		(39,371)				0001
Purchased Call/SPX/SPXL13ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	08/22/2025	Exercise	1	1,668,878	5600	62,881		104,300	64,174			104,300		(40,126)				0001
Purchased Call/SPX/SPXM131S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise	1	3,232,000	5634.61	42,662		64,640	36,904			64,640		(27,736)				0001
Purchased Call/SPX/SPXM132S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise	1	4,001,000	5591.96	53,213		80,020	44,544			80,020		(35,476)				0001
Purchased Call/SPX/SPXM132SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise	1	4,117,000	5591.96	204,615		362,296	225,886			362,296		(136,410)				0001
Purchased Call/SPX/SPXM133S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/28/2025	09/02/2025	Exercise	1	2,522,073	5592	102,661		170,928	102,392			170,928		(68,536)				0001
Purchased Call/SPX/SPXM133SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	09/09/2025	Exercise	1	4,410,000	5503.41	57,330		88,200	48,974			88,200		(39,226)				0001
Purchased Call/SPX/SPXM134S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	09/11/2025	Exercise	1	2,259,000	5471.05	47,665		75,677	42,718			75,677		(32,958)				0001
Purchased Call/SPX/SPXM134SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	09/09/2025	Exercise	1	2,487,873	5408	101,582		165,600	95,710			165,600		(69,891)				0001
Purchased Call/SPX/SPXM134SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	09/09/2025	Exercise	1	1,909,172	5408	86,450		143,318	83,838			143,318		(59,479)				0001
Purchased Call/SPX/SPXM134SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	09/09/2025	Exercise	1	2,785,336	5408	135,224		227,116	134,079			227,116		(93,037)				0001
Purchased Call/SPX/SPXM134SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	09/12/2025	Exercise	1	2,262,000	5495.52	36,192		56,550	31,425			56,550		(25,125)				0001
Purchased Call/SPX/SPXM134SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	09/12/2025	Exercise	1	8,262,000	5495.52	205,724		330,480	187,663			330,480		(142,817)				0001
Purchased Call/SPX/SPXM134SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/09/2025	09/11/2025	Exercise	1	3,922,743	5471	173,062		293,970	173,974			293,970		(119,996)				0001
Purchased Call/SPX/SPXM134SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	09/15/2025	Exercise	1	2,692,000	5554.13	67,031		107,680	60,962			107,680		(46,718)				0001
Purchased Call/SPX/SPXM135S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	09/16/2025	Exercise	1	4,303,000	5595.76	107,145		172,120	96,733			172,120		(75,387)				0001
Purchased Call/SPX/SPXM136SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	09/22/2025	Exercise	1	3,317,000	5618.26	43,784		66,340	34,979			66,340		(31,361)				0001
Purchased Call/SPX/SPXM137SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	09/25/2025	Exercise	1	3,469,000	5718.57	58,626		90,194	47,395			90,194		(42,799)				0001
Purchased Call/SPX/SPXM137SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2024	09/24/2025	09/26/2025	Exercise	1	4,061,000	5732.93	91,779		144,166	76,912			144,166		(67,254)				0001
Purchased Call/SPX/SPXM137SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	09/26/2025	Exercise	1	2,337,802	5730	95,953		164,425	93,917			164,425		(70,507)				0001
Purchased Call/SPX/SPXM138SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	09/30/2025	Exercise	1	11,607,000	5738.17	153,212		232,140	118,082			232,140		(114,058)				0001
Purchased Call/SPX/SPXM138SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	10/02/2025	Exercise	1	1,712,000	5762.48	19,346		29,104	14,608			29,104		(14,496)				0001
Purchased Call/SPX/SPXM138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	10/02/2025	Exercise	1	2,562,000	5762.48	43,554		66,612	33,977			66,612		(32,636)				0001
Purchased Call/SPX/SPXH00XSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	07/14/2025	Exercise	1	2,144,000	5633.91	34,518		53,600	35,533			53,600		(18,067)				0001
Purchased Call/SPX/SPXH00XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	07/14/2025	Exercise	1	2,812,000	5633.91	62,989		99,826	66,857			99,826		(32,969)				0001
Purchased Call/SPX/SPXH00XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	07/14/2025	Exercise	1	6,040,000	5633.91	151,000		241,600	162,564			241,600		(79,036)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00XSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/10/2024	07/10/2025	07/14/2025	Exercise	1	2,995,000	5633.91	166,522		314,475	227,315			314,475		(87,160)				0001
Purchased Call/SPX/SPXH00XSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,084,000	5584.54	22,507		34,386	22,478			34,386		(11,908)				0001
Purchased Call/SPX/SPXH00XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,569,000	5584.54	143,607		273,599	197,618			273,599		(75,980)				0001
Purchased Call/SPX/SPXH00XSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/11/2024	07/10/2025	07/14/2025	Exercise	1	2,546,527	5634	111,228		203,852	145,148			203,852		(58,704)				0001
Purchased Call/SPX/SPXH00YSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/16/2024	07/16/2025	07/18/2025	Exercise	1	4,803,000	5667.2	259,842		494,709	354,408			494,709		(140,301)				0001
Purchased Call/SPX/SPXH00ZS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/17/2024	07/17/2025	07/21/2025	Exercise	1	6,258,000	5588.27	289,120		516,285	359,380			516,285		(156,905)				0001
Purchased Call/SPX/SPXH00ZSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2024	07/18/2025	07/22/2025	Exercise	1	3,147,000	5505	170,882		314,700	220,715			314,700		(93,985)				0001
Purchased Call/SPX/SPXH00ZSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2024	07/21/2025	07/23/2025	Exercise	1	3,575,000	5505	171,243		303,875	209,055			303,875		(94,820)				0001
Purchased Call/SPX/SPXI000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/23/2024	07/23/2025	07/25/2025	Exercise	1	2,634,000	5555.74	125,642		223,890	153,628			223,890		(70,262)				0001
Purchased Call/SPX/SPXI000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	07/28/2025	Exercise	1	2,328,239	5427	136,598		252,253	174,848			252,253		(77,405)				0001
Purchased Call/SPX/SPXI0019K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/31/2024	07/31/2025	08/04/2025	Exercise	1	5,755,000	5522.3	266,457		474,788	319,905			474,788		(154,882)				0001
Purchased Call/SPX/SPXI002S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/01/2024	08/01/2025	08/05/2025	Exercise	1	2,084,000	5446.68	72,315		121,914	79,447			121,914		(42,467)				0001
Purchased Call/SPX/SPXI002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	08/07/2025	Exercise	1	6,199,000	5186.33	153,735		247,960	156,481			247,960		(91,479)				0001
Purchased Call/SPX/SPXI002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	08/05/2025	Exercise	1	2,518,230	5347	99,602		201,589	142,771			201,589		(58,818)				0001
Purchased Call/SPX/SPXI002SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/06/2024	08/06/2025	08/08/2025	Exercise	1	2,023,000	5240.03	53,205		85,978	54,172			85,978		(31,806)				0001
Purchased Call/SPX/SPXI003SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/09/2024	08/11/2025	08/13/2025	Exercise	1	2,086,000	5344.16	98,251		172,095	112,008			172,095		(60,087)				0001
Purchased Call/SPX/SPXI004SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	08/26/2025	Exercise	1	2,644,000	5634.61	102,587		171,860	105,463			171,860		(66,397)				0001
Purchased Call/SPX/SPXI004SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	08/26/2025	Exercise	1	2,437,000	5634.61	143,296		274,163	181,418			274,163		(92,744)				0001
Purchased Call/SPX/SPXI005S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2024	08/25/2025	08/27/2025	Exercise	1	3,534,000	5634.61	99,659		159,030	94,238			159,030		(64,792)				0001
Purchased Call/SPX/SPXI005SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2025	08/26/2025	Exercise	1	1,577,691	5635	83,339		155,961	101,872			155,961		(54,089)				0001
Purchased Call/SPX/SPXI005SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2025	09/02/2025	Exercise	1	2,399,045	5592	106,255		180,180	109,245			180,180		(70,935)				0001
Purchased Call/SPX/SPXI007SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2024	09/12/2025	09/16/2025	Exercise	1	2,710,000	5626.02	59,078		93,495	51,812			93,495		(41,683)				0001
Purchased Call/SPX/SPXL13QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	07/21/2025	Exercise	1	3,102,000	5588.27	103,917		173,712	117,316			173,712		(56,396)				0001
Purchased Call/SPX/SPXL13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Exercise	1	4,783,000	5505	102,356		162,622	106,326			162,622		(56,296)				0001
Purchased Call/SPX/SPXL13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	07/25/2025	Exercise	1	2,098,000	5555.74	35,037		54,548	34,955			54,548		(19,593)				0001
Purchased Call/SPX/SPXL13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	2,911,000	5459.1	59,093		94,608	60,957			94,608		(33,650)				0001
Purchased Call/SPX/SPXL13TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	4,601,000	5459.1	125,147		204,745	133,480			204,745		(71,264)				0001
Purchased Call/SPX/SPXL13TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise	1	2,113,000	5459.1	33,597		52,825	33,574			52,825		(19,251)				0001
Purchased Call/SPX/SPXL13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	07/31/2025	Exercise	1	8,111,000	5463.54	201,153		324,440	208,625			324,440		(115,815)				0001
Purchased Call/SPX/SPXL13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	08/01/2025	Exercise	1	3,121,000	5436.44	39,949		62,420	39,309			62,420		(23,111)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13US1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	08/01/2025	Exercise	1	2,211,000	5436.44	35,155		55,275	34,937			55,275		(20,338)				0001
Purchased Call/SPX/SPXL13USC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	08/04/2025	Exercise	1	4,512,000	5522.3	58,205		90,240	56,407			90,240		(33,833)				0001
Purchased Call/SPX/SPXL13USD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	08/04/2025	Exercise	1	3,040,000	5522.3	50,464		79,040	49,707			79,040		(29,333)				0001
Purchased Call/SPX/SPXL13USF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	08/01/2025	Exercise	1	3,899,521	5439	168,280		268,158	170,537			268,158		(97,621)				0001
Purchased Call/SPX/SPXL13USP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	02/19/2025	02/21/2025	Expire	1	5,550,000	5100	92,030			(22,775)					(22,775)				0001
Purchased Call/SPX/SPXL13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	08/08/2025	Exercise	1	1,962,000	5240.03	41,202		65,727	41,097			65,727		(24,630)				0001
Purchased Call/SPX/SPXL13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	08/08/2025	Exercise	1	6,459,000	5240.03	160,183		258,360	162,603			258,360		(95,757)				0001
Purchased Call/SPX/SPXL13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	08/11/2025	Exercise	1	2,649,000	5199.5	54,040		86,093	53,639			86,093		(32,454)				0001
Purchased Call/SPX/SPXL13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise	1	3,158,000	5319.31	68,213		108,951	67,570			108,951		(41,381)				0001
Purchased Call/SPX/SPXL13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/07/2025	08/11/2025	Exercise	1	3,135,299	5200	124,827		195,373	119,783			195,373		(75,590)				0001
Purchased Call/SPX/SPXL13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/07/2025	08/11/2025	Exercise	1	1,701,078	5202	85,425		137,667	85,937			137,667		(51,730)				0001
Purchased Call/SPX/SPXL13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	08/13/2025	Exercise	1	4,400,000	5344.16	56,760		88,000	53,287			88,000		(34,713)				0001
Purchased Call/SPX/SPXL13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise	1	7,905,000	5344.39	195,254		316,200	196,251			316,200		(119,949)				0001
Purchased Call/SPX/SPXL13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	08/15/2025	Exercise	1	2,653,000	5434.43	56,509		90,202	55,331			90,202		(34,871)				0001
Purchased Call/SPX/SPXL13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2024	08/12/2025	08/14/2025	Exercise	1	2,979,875	5340	133,239		212,042	129,736			212,042		(82,306)				0001
Purchased Call/SPX/SPXL13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2025	Exercise	1	4,712,000	5543.22	117,800		188,480	114,733			188,480		(73,747)				0001
Purchased Call/SPX/SPXL13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2025	Exercise	1	2,157,000	5543.22	61,906		100,301	61,545			100,301		(38,755)				0001
Purchased Call/SPX/SPXL13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	08/19/2025	Exercise	1	3,266,000	5554.25	64,993		101,246	60,445			101,246		(40,801)				0001
Purchased Call/SPX/SPXL13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	08/20/2025	Exercise	1	2,047,000	5554.25	43,192		67,551	40,303			67,551		(27,248)				0001
Purchased Call/SPX/SPXM130SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2024	08/21/2025	08/25/2025	Exercise	1	1,686,255	5621	61,311		105,300	65,788			105,300		(39,512)				0001
Purchased Call/SPX/SPXM131S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise	1	5,695,000	5634.61	144,084		227,800	134,546			227,800		(93,254)				0001
Purchased Call/SPX/SPXM131S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise	1	2,847,000	5634.61	62,065		96,798	56,447			96,798		(40,351)				0001
Purchased Call/SPX/SPXM131S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise	1	6,589,000	5634.61	166,702		263,560	155,181			263,560		(108,379)				0001
Purchased Call/SPX/SPXM131SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise	1	2,087,000	5634.61	53,427		84,524	49,788			84,524		(34,735)				0001
Purchased Call/SPX/SPXM131SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	08/28/2025	Exercise	1	2,228,000	5616.84	37,653		57,928	33,345			57,928		(24,583)				0001
Purchased Call/SPX/SPXM131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	08/29/2025	Exercise	1	2,194,000	5625.8	35,982		54,850	31,259			54,850		(23,591)				0001
Purchased Call/SPX/SPXM131SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	08/29/2025	Exercise	1	2,005,000	5625.8	42,105		65,163	37,556			65,163		(27,606)				0001
Purchased Call/SPX/SPXM131SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	08/29/2025	Exercise	1	5,522,000	5625.8	140,259		220,880	128,920			220,880		(91,960)				0001
Purchased Call/SPX/SPXM132S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	09/02/2025	Exercise	1	3,496,000	5592.18	46,147		69,920	39,537			69,920		(30,383)				0001
Purchased Call/SPX/SPXM132SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise	1	3,133,000	5591.96	148,504		258,473	159,470			258,473		(99,003)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM1329J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/03/2025	Exercise	1	15,833,000	5648.4	208,996		316,660	176,941			316,660		(139,719)				0001
Purchased Call/SPX/SPXM1333S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/03/2025	Exercise	1	2,840,716	5592	116,901		194,563	116,412			194,563		(78,151)				0001
Purchased Call/SPX/SPXM1338K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	09/09/2025	Exercise	1	4,569,000	5503.41	216,571		376,943	228,763			376,943		(148,180)				0001
Purchased Call/SPX/SPXM1339M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	09/08/2025	Exercise	1	3,793,506	5522	174,629		306,405	187,076			306,405		(119,330)				0001
Purchased Call/SPX/SPXM1340D	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	09/10/2025	Exercise	1	5,699,000	5408.42	141,905		227,960	130,229			227,960		(97,731)				0001
Purchased Call/SPX/SPXM1345X	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	09/15/2025	Exercise	1	2,387,000	5554.13	36,760		57,288	31,668			57,288		(25,620)				0001
Purchased Call/SPX/SPXM1356G	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	09/16/2025	Exercise	1	2,980,000	5626.02	32,184		49,170	26,462			49,170		(22,708)				0001
Purchased Call/SPX/SPXM1366Z	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	09/19/2025	Exercise	1	2,402,000	5634.58	38,912		60,050	32,286			60,050		(27,764)				0001
Purchased Call/SPX/SPXM1366S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	09/19/2025	Exercise	1	2,638,000	5634.58	70,962		113,434	62,803			113,434		(50,631)				0001
Purchased Call/SPX/SPXM1375A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	09/25/2025	Exercise	1	2,545,000	5718.57	33,594		50,900	26,375			50,900		(24,525)				0001
Purchased Call/SPX/SPXM1375E	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	09/25/2025	Exercise	1	2,613,000	5718.57	70,551		112,359	60,855			112,359		(51,504)				0001
Purchased Call/SPX/SPXM1380O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2024	09/24/2025	09/26/2025	Exercise	1	1,943,463	5733	49,647		77,632	40,846			77,632		(36,785)				0001
Purchased Call/SPX/SPXM13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	12/11/2025	Exercise	1	1,530,000	6052.85	41,616		65,790	26,582			65,790		(39,208)				0001
Purchased Call/SPX/SPXM13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/05/2025	12/09/2025	Exercise	1	1,827,081	6090	68,946		117,299	52,386			117,299		(64,913)				0001
Purchased Call/SPX/SPXM13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	12/12/2025	Exercise	1	3,006,475	6037	112,633		178,284	71,563			178,284		(106,721)				0001
Purchased Call/SPX/SPXM13OS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	12/16/2025	Exercise	1	3,387,000	6051.09	69,434		106,691	40,150			106,691		(66,540)				0001
Purchased Call/SPX/SPXM13OS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	12/16/2025	Exercise	1	2,042,000	6051.09	56,359		88,827	34,816			88,827		(54,011)				0001
Purchased Call/SPX/SPXM13OS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2025	Exercise	1	5,578,000	6051.09	74,187		111,560	40,438			111,560		(71,122)				0001
Purchased Call/SPX/SPXM13OSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	12/18/2025	Exercise	1	2,040,000	6074.08	19,380		28,560	9,927			28,560		(18,633)				0001
Purchased Call/SPX/SPXM13OSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	12/19/2025	Exercise	1	2,244,000	6050.61	39,943		60,588	22,075			60,588		(38,513)				0001
Purchased Call/SPX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	12/24/2025	Exercise	1	2,111,000	5930.85	18,788		27,443	9,069			27,443		(18,374)				0001
Purchased Call/SPX/SPXM13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	12/24/2025	Exercise	1	2,679,000	5930.85	61,081		93,765	34,030			93,765		(59,735)				0001
Purchased Call/SPX/SPXM13QSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/23/2025	12/26/2025	Exercise	1	4,378,993	5974	164,544		258,019	95,754			258,019		(162,265)				0001
Purchased Call/SPX/SPXM13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,690,000	5970.84	55,414		84,735	29,474			84,735		(55,261)				0001
Purchased Call/SPX/SPXM13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	12/31/2025	Exercise	1	3,042,000	5970.84	71,183		109,512	38,525			109,512		(70,987)				0001
Purchased Call/SPX/SPXM13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	01/02/2026	Exercise	1	2,768,000	5906.94	37,091		55,360	18,269			55,360		(37,091)				0001
Purchased Call/SPX/SPXM13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	01/05/2026	Exercise	1	4,206,000	5881.63	47,948		71,502	23,554			71,502		(47,948)				0001
Purchased Call/SPX/SPXM13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	01/09/2025	Expire	1	3,948,000	5909.03	89,225								(236)				0001
Purchased Call/SPX/SPXM13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	01/10/2025	Expire	1	3,673,000	5918.25	30,853								(81)				0001
Purchased Call/SPX/SPXM13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	01/22/2025	Expire	1	2,306,000	5996.66	81,863								(178)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13IIS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/22/2025	01/22/2026	01/24/2025	Expire	1	2,586,000	6086.37	23,791								(58)				0001
Purchased Call/SPXM13IIS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/22/2025	01/22/2026	01/24/2025	Expire	1	2,564,000	6086.37	42,562								(103)				0001
Purchased Call/SPX/SPXM13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/24/2025	01/23/2026	01/28/2025	Expire	1	3,064,000	6101.24	51,782								(107)				0001
Purchased Call/SPX/SPXM13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/07/2025	02/06/2026	02/11/2025	Expire	1	2,511,000	6025.99	21,092								(35)				0001
Purchased Call/SPX/SPXM13ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/07/2025	02/06/2026	02/11/2025	Expire	1	2,456,000	6025.99	40,524								(67)				0001
Purchased Call/SPX/SPXM13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/11/2025	02/11/2026	02/13/2025	Expire	1	2,038,000	6068.5	17,119								(36)				0001
Purchased Call/SPX/SPXM13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/11/2025	02/11/2026	02/13/2025	Expire	1	1,882,000	6068.5	25,031								(53)				0001
Purchased Call/SPX/SPXC17SSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2025	03/10/2025	Exercise	1	2,149,104	5105	128,931		236,180	213,259			236,180		(22,921)				0001
Purchased Call/SPX/SPXC17SSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2025	03/14/2025	Exercise	1	5,306,000	5175.27	128,936		212,240	187,376			212,240		(24,864)				0001
Purchased Call/SPX/SPXC17TS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	03/18/2025	Exercise	1	2,584,000	5150.48	128,425		237,728	212,114			237,728		(25,614)				0001
Purchased Call/SPX/SPXC17TS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/12/2025	03/14/2025	Exercise	1	2,737,718	5175	116,512		216,890	194,172			216,890		(22,718)				0001
Purchased Call/SPX/SPXC17TSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2025	03/17/2025	Exercise	1	3,259,311	5165	138,296		224,964	197,689			224,964		(27,275)				0001
Purchased Call/SPX/SPXC17TSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/13/2025	03/17/2025	Exercise	1	2,170,007	5167	108,377		148,899	127,405			148,899		(21,494)				0001
Purchased Call/SPX/SPXC17TSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/14/2025	03/18/2025	Exercise	1	3,239,118	5117	129,765		217,121	191,096			217,121		(26,025)				0001
Purchased Call/SPX/SPXC17TSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/14/2025	03/18/2025	Exercise	1	2,123,592	5117	120,263		216,606	192,486			216,606		(24,120)				0001
Purchased Call/SPX/SPXC17TSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/14/2025	03/18/2025	Exercise	1	1,848,934	5122	78,471		132,485	116,704			132,485		(15,782)				0001
Purchased Call/SPX/SPXC17US0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2024	03/19/2025	03/21/2025	Exercise	1	4,163,522	5179	169,789		287,025	250,910			287,025		(36,115)				0001
Purchased Call/SPX/SPXC17US1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2024	03/19/2025	03/21/2025	Exercise	1	4,168,701	5179	189,698		327,635	287,285			327,635		(40,350)				0001
Purchased Call/SPX/SPXC17US7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2024	03/25/2025	03/27/2025	Exercise	1	2,400,367	5218	131,611		255,759	225,500			255,759		(30,260)				0001
Purchased Call/SPX/SPXC17USV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2025	04/14/2025	Exercise	1	2,348,091	5161	99,832		48,707	21,253			48,707		(27,454)				0001
Purchased Call/SPX/SPXC17VS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2025	04/18/2025	Exercise	1	2,040,000	5051.41	105,672		90,579	60,013			90,579		(30,566)				0001
Purchased Call/SPX/SPXC17VSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	04/21/2025	Exercise	1	3,499,000	4967.23	122,465		209,940	173,780			209,940		(36,160)				0001
Purchased Call/SPX/SPXC17VSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	04/21/2025	Exercise	1	3,357,000	4967.23	127,902		213,204	175,439			213,204		(37,765)				0001
Purchased Call/SPX/SPXC17VSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2025	04/23/2025	Exercise	1	7,805,000	4967.23	189,662		300,071	242,598			300,071		(57,473)				0001
Purchased Call/SPX/SPXC17VSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2025	04/23/2025	Exercise	1	1,959,000	4967.23	73,658		75,316	52,995			75,316		(22,321)				0001
Purchased Call/SPX/SPXC17WS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2025	05/09/2025	Exercise	1	3,376,000	5187.7	110,733		189,056	150,620			189,056		(38,436)				0001
Purchased Call/SPX/SPXC17WSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/16/2025	05/20/2025	Exercise	1	13,137,000	5303.27	168,154		262,740	199,682			262,740		(63,058)				0001
Purchased Call/SPX/SPXC17WSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2025	05/21/2025	Exercise	1	1,884,000	5303.27	51,622		84,780	65,155			84,780		(19,625)				0001
Purchased Call/SPX/SPXC17XS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/20/2025	05/22/2025	Exercise	1	2,499,684	5307	150,532		291,078	233,117			291,078		(57,961)				0001
Purchased Call/SPX/SPXC17XS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/23/2025	05/28/2025	Exercise	1	5,273,000	5267.84	182,446		303,198	231,233			303,198		(71,965)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17X96	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2025	05/27/2025	Exercise	1	5,733,670	5309	239,015		429,836	335,961			429,836		(93,875)				0001
Purchased Call/SPX/SPXC17XSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	05/30/2025	06/03/2025	Exercise	1	1,994,000	5277.51	75,772		127,616	96,255			127,616		(31,361)				0001
Purchased Call/SPX/SPXM138SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	10/03/2025	Exercise	1	2,094,000	5708.75	26,384		39,786	19,943			39,786		(19,843)				0001
Purchased Call/SPX/SPXM139SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2024	10/01/2025	10/03/2025	Exercise	1	2,100,820	5709	66,023		105,247	55,456			105,247		(49,791)				0001
Purchased Call/SPX/SPXM13ASE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	10/15/2025	Exercise	1	2,496,000	5780.05	41,184		62,400	30,139			62,400		(32,261)				0001
Purchased Call/SPX/SPXM13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	10/16/2025	Exercise	1	2,405,000	5859.85	22,607		33,670	15,858			33,670		(17,812)				0001
Purchased Call/SPX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	10/21/2025	Exercise	1	4,358,000	5841.47	55,347		82,802	38,494			82,802		(44,308)				0001
Purchased Call/SPX/SPXM13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	10/22/2025	Exercise	1	3,000,000	5864.67	47,400		72,000	33,871			72,000		(38,129)				0001
Purchased Call/SPX/SPXM13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/21/2025	10/23/2025	Exercise	1	2,505,503	5854	91,652		148,945	74,762			148,945		(74,182)				0001
Purchased Call/SPX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	10/28/2025	Exercise	1	3,618,000	5808.12	33,286		48,843	21,475			48,843		(27,368)				0001
Purchased Call/SPX/SPXM13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	10/28/2025	Exercise	1	4,350,000	5808.12	83,085		126,150	57,836			126,150		(68,314)				0001
Purchased Call/SPX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	10/30/2025	Exercise	1	4,026,000	5823.52	92,195		140,910	64,715			140,910		(76,195)				0001
Purchased Call/SPX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	11/05/2025	Exercise	1	3,940,000	5728.8	43,340		65,010	28,475			65,010		(36,535)				0001
Purchased Call/SPX/SPXM13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	11/06/2025	Exercise	1	3,124,000	5712.69	49,359		74,976	33,231			74,976		(41,745)				0001
Purchased Call/SPX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	11/10/2025	Exercise	1	1,841,000	5929.04	15,464		23,013	9,849			23,013		(13,164)				0001
Purchased Call/SPX/SPXM13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/04/2025	11/06/2025	Exercise	1	2,976,311	5713	163,495		245,391	106,352			245,391		(139,039)				0001
Purchased Call/SPX/SPXM13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	11/14/2025	Exercise	1	2,554,000	5983.99	21,454		31,925	13,308			31,925		(18,617)				0001
Purchased Call/SPX/SPXM13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	11/21/2025	Exercise	1	3,223,000	5916.98	77,030		120,863	52,533			120,863		(68,329)				0001
Purchased Call/SPX/SPXM131SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	11/25/2025	Exercise	1	2,178,000	5948.71	21,998		32,670	12,927			32,670		(19,743)				0001
Purchased Call/SPX/SPXM131SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	11/25/2025	Exercise	1	2,028,000	5948.71	32,042		48,672	19,914			48,672		(28,758)				0001
Purchased Call/SPX/SPXM13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	12/02/2025	Exercise	1	3,243,000	6032.38	28,538		42,159	15,920			42,159		(26,239)				0001
Purchased Call/SPX/SPXM13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	12/02/2025	Exercise	1	2,442,000	6032.38	42,002		63,492	24,873			63,492		(38,619)				0001
Purchased Call/SPX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	12/05/2025	Exercise	1	1,985,000	6049.88	17,468		25,805	9,636			25,805		(16,169)				0001
Purchased Call/SPX/SPXM13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	12/09/2025	Exercise	1	2,684,000	6075.11	35,966		53,680	20,006			53,680		(33,674)				0001
Purchased Call/SPX/SPXM13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	12/09/2025	Exercise	1	2,382,000	6075.11	57,644		89,325	35,353			89,325		(53,972)				0001
Purchased Call/SPX/SPXM13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,032,000	6090.27	21,946		32,512	11,908			32,512		(20,604)				0001
Purchased Call/SPX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	12/11/2025	Exercise	1	4,544,000	6052.85	53,165		79,520	29,431			79,520		(50,089)				0001
Purchased Call/SPX/SPXN13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	3,159,000	6279.35	83,714								353				0001
Purchased Call/SPX/SPXN13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	07/08/2025	Expire	1	3,380,000	6279.35	69,966								297				0001
Purchased Call/SPX/SPXN13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	07/09/2025	Expire	1	1,781,000	6229.98	15,851								1				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/11/2025	07/13/2026	07/15/2025	Expire	1	5,841,000	6259.75	75,933								233				0001
Purchased Call/SPX/SPXN13RST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/17/2025	07/17/2026	07/21/2025	Expire	1	2,056,000	6297.36	27,139								88				0001
Purchased Call/SPX/SPXN13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/18/2025	07/17/2026	07/22/2025	Expire	1	2,856,000	6296.79	50,837								166				0001
Purchased Call/SPX/SPXN13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,153,000	6296.79	70,312								230				0001
Purchased Call/SPX/SPXN13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/18/2025	07/17/2026	07/22/2025	Expire	1	4,086,000	6296.79	97,247								318				0001
Purchased Call/SPX/SPXN13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/18/2025	07/17/2026	07/22/2025	Expire	1	2,765,000	6296.79	77,697								254				0001
Purchased Call/SPX/SPXN13SSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/18/2025	07/20/2026	07/22/2025	Expire	1	2,509,000	6296.79	63,478								208				0001
Purchased Call/SPX/SPXN13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/21/2025	07/21/2026	07/23/2025	Expire	1	4,015,000	6305.6	85,921								25				0001
Purchased Call/SPX/SPXN13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/22/2025	07/22/2026	07/24/2025	Expire	1	3,570,000	6309.62	46,767								14				0001
Purchased Call/SPX/SPXN13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/23/2025	07/23/2026	07/25/2025	Expire	1	3,252,000	6358.91	42,601								14				0001
Purchased Call/SPX/SPXN13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/23/2025	07/23/2026	07/25/2025	Expire	1	2,541,000	6358.91	43,451								14				0001
Purchased Call/SPX/SPXN13TS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/23/2025	07/23/2026	07/25/2025	Expire	1	2,874,000	6358.91	64,090								21				0001
Purchased Call/SPX/SPXN13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/24/2025	07/24/2026	07/28/2025	Expire	1	3,518,000	6363.35	46,086								159				0001
Purchased Call/SPX/SPXN13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,496,000	6388.64	44,429								155				0001
Purchased Call/SPX/SPXN13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,347,000	6388.64	67,359								234				0001
Purchased Call/SPX/SPXN13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/25/2025	07/27/2026	07/29/2025	Expire	1	7,412,000	6388.64	97,838								342				0001
Purchased Call/SPX/SPXN13US9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/28/2025	07/28/2026	07/30/2025	Expire	1	2,330,000	6389.77	20,970								8				0001
Purchased Call/SPX/SPXN13USG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/29/2025	09/26/2025	07/31/2025	Expire	1	6,400,000	6200		17,780		(17,780)						(17,780)			0001
Purchased Call/SPX/SPXN13USN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	2,488,000	6370.86	55,731								23				0001
Purchased Call/SPX/SPXN13USU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	2,182,000	6370.86	104,954								44				0001
Purchased Call/SPX/SPXN13USZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/30/2025	07/30/2026	08/01/2025	Expire	1	3,076,000	6362.9	28,914								12				0001
Purchased Call/SPX/SPXN13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	07/30/2025	07/30/2026	08/01/2025	Expire	1	2,302,000	6362.9	30,386								13				0001
Purchased Call/SPX/SPXM138SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	09/27/2024	09/26/2025	09/30/2025	Exercise	1	3,985,000	5738.17	42,241		63,760	32,314			63,760		(31,446)				0001
Purchased Call/SPX/SPXM139SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	10/04/2024	10/06/2025	10/08/2025	Exercise	1	2,919,000	5751.07	46,412		70,056	34,512			70,056		(35,544)				0001
Purchased Call/SPX/SPXM139SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	10/04/2024	10/03/2025	10/07/2025	Exercise	1	1,859,224	5703	70,739		113,775	59,739			113,775		(54,037)				0001
Purchased Call/SPX/SPXM13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	10/08/2024	10/08/2025	10/10/2025	Exercise	1	2,420,000	5751.13	40,898		61,710	30,163			61,710		(31,547)				0001
Purchased Call/SPX/SPXM13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	10/10/2024	10/10/2025	10/15/2025	Exercise	1	5,526,000	5780.05	142,018		221,040	109,792			221,040		(111,248)				0001
Purchased Call/SPX/SPXM13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	10/16/2024	10/16/2025	10/20/2025	Exercise	1	2,694,000	5842.47	22,899		33,675	15,507			33,675		(18,168)				0001
Purchased Call/SPX/SPXM13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	10/17/2024	10/16/2025	10/20/2025	Exercise	1	1,760,003	5828	70,155		114,458	58,335			114,458		(56,124)				0001
Purchased Call/SPX/SPXM13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPR08K5P83	10/21/2024	10/21/2025	10/23/2025	Exercise	1	2,461,000	5853.98	32,731		49,220	22,801			49,220		(26,419)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	10/24/2025	Exercise	1	3,966,000	5851.2	90,028		138,810	65,895			138,810		(72,915)				0001
Purchased Call/SPX/SPXM13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	10/28/2025	Exercise	1	1,962,000	5809.86	32,569		49,050	22,345			49,050		(26,705)				0001
Purchased Call/SPX/SPXM13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	10/28/2025	Exercise	1	2,161,000	5808.12	32,415		48,623	21,970			48,623		(26,652)				0001
Purchased Call/SPX/SPXM13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	10/29/2025	Exercise	1	2,382,000	5808.12	68,602		107,190	50,683			107,190		(56,507)				0001
Purchased Call/SPX/SPXM13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	10/31/2025	Exercise	1	2,073,000	5832.92	37,729		57,008	25,723			57,008		(31,285)				0001
Purchased Call/SPX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	10/31/2025	Exercise	1	2,602,000	5832.92	59,326		91,070	41,877			91,070		(49,193)				0001
Purchased Call/SPX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	11/04/2025	Exercise	1	2,074,000	5705.45	44,591		68,442	31,015			68,442		(37,427)				0001
Purchased Call/SPX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	11/05/2025	Exercise	1	2,878,000	5728.8	19,283		28,780	12,525			28,780		(16,255)				0001
Purchased Call/SPX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	11/05/2025	Exercise	1	4,447,000	5728.8	59,145		88,940	39,082			88,940		(49,858)				0001
Purchased Call/SPX/SPXM13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2024	03/14/2025	03/18/2025	Expire	1	28,625,000	5300	67,250		(37,828)						(37,828)				0001
Purchased Call/SPX/SPXM13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	11/12/2025	Exercise	1	2,040,000	5973.1	32,844		49,980	21,698			49,980		(28,282)				0001
Purchased Call/SPX/SPXM13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	11/12/2025	Exercise	1	2,123,000	5973.1	47,768		74,305	33,172			74,305		(41,133)				0001
Purchased Call/SPX/SPXM13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	11/12/2025	Exercise	1	2,076,000	5973.1	63,526		101,724	47,021			101,724		(54,703)				0001
Purchased Call/SPX/SPXM13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2024	11/05/2025	11/07/2025	Exercise	1	2,029,749	5783	103,742		155,493	66,240			155,493		(89,253)				0001
Purchased Call/SPX/SPXM13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,853,000	5985.38	45,077		68,472	29,231			68,472		(39,241)				0001
Purchased Call/SPX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,040,000	5985.38	37,332		57,120	24,622			57,120		(32,498)				0001
Purchased Call/SPX/SPXM131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	11/25/2025	Exercise	1	2,130,000	5948.71	39,618		60,705	25,148			60,705		(35,557)				0001
Purchased Call/SPX/SPXN130SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	02/19/2025	Expire	1	5,090,000	6114.63	40,720						(39)						0001
Purchased Call/SPX/SPXN130SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	02/20/2025	Expire	1	5,085,000	6129.58	131,193						(264)						0001
Purchased Call/SPX/SPXN131SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,529,000	6013.13	47,292						(58)						0001
Purchased Call/SPX/SPXN131SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	02/26/2025	Expire	1	2,437,000	5983.25	42,404						(82)						0001
Purchased Call/SPX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	02/28/2025	Expire	1	2,430,000	5956.06	20,412						(39)						0001
Purchased Call/SPX/SPXN133S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	03/04/2025	Expire	1	2,311,000	5954.5	30,274						(28)						0001
Purchased Call/SPX/SPXN134S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	03/11/2025	Expire	1	3,452,000	5770.2	73,873						(53)						0001
Purchased Call/SPX/SPXN134SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	03/12/2025	Expire	1	2,617,000	5614.56	32,974						(56)						0001
Purchased Call/SPX/SPXN135SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,428,000	5638.94	77,816						(45)						0001
Purchased Call/SPX/SPXN135SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,252,000	5638.94	84,552						(49)						0001
Purchased Call/SPX/SPXN135SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	03/18/2025	Expire	1	4,008,000	5638.94	85,370						(43)						0001
Purchased Call/SPX/SPXN136S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	03/21/2025	Expire	1	2,067,000	5675.29	17,570						(28)						0001
Purchased Call/SPX/SPXN136SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	03/24/2025	Expire	1	4,080,534	5675	142,146						(56)						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN137S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	03/25/2025	Expire	1	2,142,000	5667.56	17,564								(5)				0001
Purchased Call/SPX/SPXN137SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	3,056,000	5776.65	94,736								(141)				0001
Purchased Call/SPX/SPXN137SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	2,358,000	5776.65	87,010								(129)				0001
Purchased Call/SPX/SPXN137SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	1,923,000	5776.65	99,419								(148)				0001
Purchased Call/SPX/SPXN137SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	4,171,000	5776.65	238,164								(354)				0001
Purchased Call/SPX/SPXN137SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	6,066,000	5776.65	351,828								(523)				0001
Purchased Call/SPX/SPXN138SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	03/31/2025	Expire	1	1,581,000	5693.31	11,067								(2)				0001
Purchased Call/SPX/SPXN138SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	04/01/2025	Expire	1	4,369,000	5580.94	38,447								(6)				0001
Purchased Call/SPX/SPXN139S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	04/02/2025	Expire	1	3,309,000	5611.85	159,494								(223)				0001
Purchased Call/SPX/SPXN139SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	04/04/2025	Expire	1	4,206,000	5670.97	224,180								(306)				0001
Purchased Call/SPX/SPXN139SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	04/07/2025	Expire	1	1,423,413	5671	63,096								2				0001
Purchased Call/SPX/SPXN13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	04/17/2025	Expire	1	2,786,000	5396.63	161,867								(189)				0001
Purchased Call/SPX/SPXM131SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	11/25/2025	Exercise	1	6,809,000	5948.71	173,630		272,360	116,526			272,360		(155,834)				0001
Purchased Call/SPX/SPXM131SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	11/25/2025	Exercise	1	13,118,000	5969.34	174,469		262,360	105,338			262,360		(157,022)				0001
Purchased Call/SPX/SPXM13KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	12/04/2025	Exercise	1	2,157,000	6047.15	19,844		29,119	10,806			29,119		(18,314)				0001
Purchased Call/SPX/SPXM13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	12/04/2025	Exercise	1	2,542,000	6047.15	54,145		82,615	32,647			82,615		(49,968)				0001
Purchased Call/SPX/SPXM13KST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	12/04/2025	Exercise	1	2,051,000	6047.15	46,763		71,785	28,629			71,785		(43,156)				0001
Purchased Call/SPX/SPXM13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	12/04/2025	Exercise	1	1,980,000	6047.15	48,114		74,250	29,847			74,250		(44,403)				0001
Purchased Call/SPX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	12/08/2025	Exercise	1	2,125,000	6086.49	35,700		54,187	21,044			54,187		(33,143)				0001
Purchased Call/SPX/SPXM13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	12/09/2025	Exercise	1	2,414,000	6075.11	38,383		57,936	21,999			57,936		(35,937)				0001
Purchased Call/SPX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	12/09/2025	Exercise	1	2,224,000	6075.11	42,256		64,496	24,932			64,496		(39,564)				0001
Purchased Call/SPX/SPXM13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	12/09/2025	Exercise	1	3,134,000	6090.27	47,950		72,082	27,062			72,082		(45,020)				0001
Purchased Call/SPX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	12/09/2025	Exercise	1	3,186,000	6090.27	21,983		31,860	11,220			31,860		(20,640)				0001
Purchased Call/SPX/SPXM13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	12/10/2025	Exercise	1	1,831,000	6090.27	24,535		36,620	13,572			36,620		(23,048)				0001
Purchased Call/SPX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	12/10/2025	Exercise	1	2,838,000	6090.27	46,827		70,950	26,961			70,950		(43,989)				0001
Purchased Call/SPX/SPXM13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	12/11/2025	Exercise	1	6,235,000	6052.85	158,993		249,400	99,605			249,400		(149,795)				0001
Purchased Call/SPX/SPXM13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	12/15/2025	Exercise	1	3,155,000	6084.19	41,646		63,100	23,634			63,100		(39,466)				0001
Purchased Call/SPX/SPXM13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	12/15/2025	Exercise	1	2,510,000	6084.19	78,061		125,500	51,525			125,500		(73,975)				0001
Purchased Call/SPX/SPXM13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	12/16/2025	Exercise	1	4,885,000	6051.25	124,079		195,400	76,820			195,400		(118,580)				0001
Purchased Call/SPX/SPXM130S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	12/16/2025	Exercise	1	3,366,000	6051.09	76,072		117,810	44,908			117,810		(72,902)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	12/16/2025	Exercise	1	6,796,000	6051.09	173,298		271,840	105,763			271,840		(166,077)				0001
Purchased Call/SPX/SPXM130SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	12/18/2025	Exercise	1	2,612,000	6074.08	60,076		92,726	34,967			92,726		(57,759)				0001
Purchased Call/SPX/SPXM130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	12/19/2025	Exercise	1	3,670,000	6050.61	49,178		73,400	25,983			73,400		(47,417)				0001
Purchased Call/SPX/SPXM13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	12/23/2025	Exercise	1	2,452,000	5930.85	36,780		55,170	19,207			55,170		(35,963)				0001
Purchased Call/SPX/SPXM130S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	12/26/2025	Exercise	1	4,849,000	5974.07	125,104		193,960	70,929			193,960		(123,031)				0001
Purchased Call/SPX/SPXM130S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2024	12/19/2025	12/23/2025	Exercise	1	2,129,175	5931	81,920		130,318	49,771			130,318		(80,547)				0001
Purchased Call/SPX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	12/29/2025	Exercise	1	1,598,000	6040.04	29,084		43,945	15,263			43,945		(28,682)				0001
Purchased Call/SPX/SPXM130SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	12/29/2025	Exercise	1	2,183,000	6040.04	70,293		111,333	42,011			111,333		(69,322)				0001
Purchased Call/SPX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	12/30/2025	Exercise	1	1,974,000	6037.59	16,384		23,688	7,395			23,688		(16,293)				0001
Purchased Call/SPX/SPXM130SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	12/30/2025	Exercise	1	2,615,000	6037.59	43,671		65,375	21,946			65,375		(43,429)				0001
Purchased Call/SPX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,874,000	5970.84	47,708		71,850	24,273			71,850		(47,577)				0001
Purchased Call/SPX/SPXM13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	02/25/2025	02/27/2025	Expire	1	17,850,000	5200	25,770			(25,770)					(25,770)				0001
Purchased Call/SPX/SPXM13TS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,105,000	5942.47	50,731								(138)				0001
Purchased Call/SPX/SPXM13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	01/07/2025	Expire	1	2,096,000	5942.47	36,261								(94)				0001
Purchased Call/SPX/SPXM13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	01/08/2025	Expire	1	5,547,000	5975.38	73,775								(197)				0001
Purchased Call/SPX/SPXM13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	01/08/2025	Expire	1	3,132,000	5975.38	68,278								(182)				0001
Purchased Call/SPX/SPXM13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	01/10/2025	Expire	1	1,896,000	5918.25	25,217								(66)				0001
Purchased Call/SPX/SPXM13USA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	01/15/2025	Expire	1	1,515,000	5836.22	13,635								(35)				0001
Purchased Call/SPX/SPXM13USI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	01/16/2025	Expire	1	2,785,000	5842.91	32,306								(82)				0001
Purchased Call/SPX/SPXM13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	01/22/2025	Expire	1	4,150,000	5996.66	52,705								(106)				0001
Purchased Call/SPX/SPXM13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	01/22/2025	Expire	1	2,435,000	5996.66	56,736								(114)				0001
Purchased Call/SPX/SPXM13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	01/23/2025	Expire	1	1,639,000	6049.24	14,587								(36)				0001
Purchased Call/SPX/SPXM13WS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	01/24/2025	Expire	1	3,547,000	6086.37	111,376								(270)				0001
Purchased Call/SPX/SPXM13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	01/27/2025	Expire	1	2,215,000	6118.71	37,434								(78)				0001
Purchased Call/SPX/SPXM13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	01/28/2025	Expire	1	6,856,000	6101.24	7,364								(15)				0001
Purchased Call/SPX/SPXM13XS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	01/28/2025	Expire	1	3,495,000	6101.24	46,833								(92)				0001
Purchased Call/SPX/SPXM13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	02/05/2025	Expire	1	2,271,000	5994.57	30,204								(68)				0001
Purchased Call/SPX/SPXM13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	02/05/2025	Expire	1	1,967,000	5994.57	57,240								(128)				0001
Purchased Call/SPX/SPXM13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	02/05/2025	Expire	1	3,793,453	6041	157,465								(366)				0001
Purchased Call/SPX/SPXM13YSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	02/06/2025	Expire	1	2,516,000	6037.88	50,572								(113)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXW13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	02/13/2025	Expire	1	2,086,000	6068.5	36,922								(78)				0001
Purchased Call/SPX/SPXW13ZSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	02/13/2025	Expire	1	2,127,000	6068.5	59,343								(126)				0001
Purchased Call/SPX/SPXW13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	12/12/2025	Exercise	1	1,660,000	6034.91	14,110	20,750	7,417				20,750		(13,333)				0001
Purchased Call/SPX/SPXW13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	12/15/2025	Exercise	1	1,796,000	6084.19	15,086	22,450	8,153				22,450		(14,297)				0001
Purchased Call/SPX/SPXW13OS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2025	Exercise	1	2,551,000	6051.09	22,449	33,163	11,642				33,163		(21,521)				0001
Purchased Call/SPX/SPXW13OS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2025	Exercise	1	3,375,000	6051.09	57,713	87,750	32,422				87,750		(55,328)				0001
Purchased Call/SPX/SPXW13OSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	12/18/2025	Exercise	1	2,257,000	6074.08	54,619	84,638	32,125				84,638		(52,513)				0001
Purchased Call/SPX/SPXW13PST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	12/24/2025	Exercise	1	2,249,000	5930.85	36,659	55,101	19,250				55,101		(35,851)				0001
Purchased Call/SPX/SPXW13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	12/24/2025	Exercise	1	2,870,000	5930.85	79,212	123,410	45,944				123,410		(77,466)				0001
Purchased Call/SPX/SPXW13QSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2024	12/24/2025	12/29/2025	Exercise	1	1,775,720	6019	108,876	198,536	90,267				198,536		(108,269)				0001
Purchased Call/SPX/SPXW13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	02/07/2025	02/11/2025	Expire	1	5,950,000	6100	28,650		(28,650)						(28,650)				0001
Purchased Call/SPX/SPXW13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	12/26/2025	12/30/2025	Exercise	1	4,824,439	5971	176,621	294,918	118,297				294,918		(176,621)				0001
Purchased Call/SPX/SPXW13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	01/07/2025	Expire	1	4,576,000	5942.47	60,403								(157)				0001
Purchased Call/SPX/SPXW13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	01/08/2025	Expire	1	1,394,000	5975.38	12,685								(34)				0001
Purchased Call/SPX/SPXW13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	01/09/2025	Expire	1	5,865,000	5909.03	150,144								(398)				0001
Purchased Call/SPX/SPXW13US2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	01/14/2025	Expire	1	3,243,000	5827.04	29,187								(73)				0001
Purchased Call/SPX/SPXW13US3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	01/14/2025	Expire	1	1,462,000	5827.04	12,719								(30)				0001
Purchased Call/SPX/SPXW13USN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	01/17/2025	Expire	1	1,881,000	5949.91	22,008								(56)				0001
Purchased Call/SPX/SPXW13USW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	01/21/2025	Expire	1	2,810,000	5937.34	55,076								(119)				0001
Purchased Call/SPX/SPXW13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	01/22/2025	Expire	1	4,456,000	5996.66	73,524								(160)				0001
Purchased Call/SPX/SPXW13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	01/22/2025	Expire	1	2,729,000	5996.66	57,855								(126)				0001
Purchased Call/SPX/SPXW13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	01/22/2025	Expire	1	2,645,000	5996.66	47,081								(94)				0001
Purchased Call/SPX/SPXW13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	01/22/2025	Expire	1	5,255,000	5996.66	137,156								(275)				0001
Purchased Call/SPX/SPXW13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	01/22/2025	Expire	1	2,743,051	5937	113,139								(246)				0001
Purchased Call/SPX/SPXW13WS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	01/24/2025	Expire	1	2,193,000	6086.37	77,632								(188)				0001
Purchased Call/SPX/SPXW13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2025	01/21/2026	01/27/2025	Expire	1	1,717,984	6049	68,058								(146)				0001
Purchased Call/SPX/SPXW13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	01/28/2025	Expire	1	3,580,000	6101.24	75,896								(158)				0001
Purchased Call/SPX/SPXW13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	08/05/2025	Expire	1	2,098,000	6238.01	33,778								125				0001
Purchased Call/SPX/SPXW13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	08/07/2025	Expire	1	3,870,000	6299.19	50,697								26				0001
Purchased Call/SPX/SPXW13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	08/12/2025	Expire	1	2,560,000	6389.45	24,576								96				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	08/13/2025	Expire	1	2,346,000	6373.45	22,522								14				0001
Purchased Call/SPX/SPXN13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	08/14/2025	Expire	1	2,632,000	6445.76	53,166								33				0001
Purchased Call/SPX/SPXN13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	08/15/2025	Expire	1	3,135,000	6466.58	111,293								71				0001
Purchased Call/SPX/SPXN13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	08/18/2025	Expire	1	2,356,000	6468.54	50,418								206				0001
Purchased Call/SPX/SPXN13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2025	08/12/2026	08/18/2025	Expire	1	2,584,750	6446	108,543								444				0001
Purchased Call/SPX/SPXN13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	08/22/2025	Expire	1	2,043,000	6395.78	76,817								57				0001
Purchased Call/SPX/SPXN13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	08/25/2025	Expire	1	2,246,000	6370.17	55,476								239				0001
Purchased Call/SPX/SPXN13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	08/26/2025	Expire	1	7,179,182	6370	306,860								1,330				0001
Purchased Call/SPX/SPXN13ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	08/28/2025	Expire	1	2,767,000	6465.94	36,248								30				0001
Purchased Call/SPX/SPXN13ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	08/28/2025	Expire	1	3,624,000	6465.94	61,246								51				0001
Purchased Call/SPX/SPX0130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	09/03/2025	Expire	1	11,017,000	6460.26	144,323								923				0001
Purchased Call/SPX/SPX0130SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	09/03/2025	Expire	1	5,657,000	6460.26	88,249								565				0001
Purchased Call/SPX/SPX0130SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	09/03/2025	Expire	1	4,325,000	6460.26	79,580								509				0001
Purchased Call/SPX/SPX0130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	09/03/2025	Expire	1	7,309,000	6460.26	162,991								1,040				0001
Purchased Call/SPX/SPX0131S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	09/03/2025	Expire	1	3,912,000	6460.26	82,543								526				0001
Purchased Call/SPX/SPX0131SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	09/04/2025	Expire	1	2,958,000	6415.54	68,626								65				0001
Purchased Call/SPX/SPX0132S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	09/09/2025	Expire	1	2,280,000	6481.5	44,004								210				0001
Purchased Call/SPX/SPX0133S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	7,868,000	6584.29	77,893								388				0001
Purchased Call/SPX/SPX0133S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	4,128,000	6584.29	92,054								458				0001
Purchased Call/SPX/SPX0133S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	7,407,000	6584.29	186,656								929				0001
Purchased Call/SPX/SPX0133SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	09/16/2025	Expire	1	3,523,000	6584.29	33,821								168				0001
Purchased Call/SPX/SPX0133SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	09/16/2025	Expire	1	5,416,000	6584.29	70,950								352				0001
Purchased Call/SPX/SPX0133SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	09/16/2025	Expire	1	3,227,000	6584.29	52,277								259				0001
Purchased Call/SPX/SPX0133ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	09/18/2025	Expire	1	5,184,000	6606.76	130,637								151				0001
Purchased Call/SPX/SPX0135S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	09/23/2025	Expire	1	2,652,000	6664.36	23,868								123				0001
Purchased Call/SPX/SPX0135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	12/15/2025	09/24/2025	Expire	1	6,640,000	6400	22,705	(22,705)							(22,705)				0001
Purchased Call/SPX/SPX0135SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	01/23/2026	09/24/2025	Expire	1	8,300,000	6400	54,400								(281)				0001
Purchased Call/SPX/SPX0135SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	09/24/2025	Expire	1	4,398,000	6693.75	43,540								54				0001
Purchased Call/SPX/SPX0135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	09/24/2025	Expire	1	3,519,000	6693.75	57,008								71				0001
Purchased Call/SPX/SPX0135SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	09/25/2025	Expire	1	2,797,000	6656.92	57,059								72				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX01369H	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	09/26/2025	Expire	1	3,064,000	6637.97	27,270								35				0001
Purchased Call/SPX/SPX01366R	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	09/29/2025	Expire	1	2,289,000	6604.72	36,853								198				0001
Purchased Call/SPX/SPX01375F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	09/30/2025	Expire	1	2,014,000	6643.7	31,418								169				0001
Purchased Call/SPX/SPX01385S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	10/06/2025	Expire	1	4,819,000	6715.35	62,647								349				0001
Purchased Call/SPX/SPX01386S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	10/06/2025	Expire	1	2,502,000	6715.35	45,036								251				0001
Purchased Call/SPX/SPX01388N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/06/2025	10/06/2026	10/08/2025	Expire	1	3,702,000	6740.28	48,126								70				0001
Purchased Call/SPX/SPX01388Z	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	10/10/2025	Expire	1	3,540,000	6753.72	46,020								68				0001
Purchased Call/SPX/SPX013964	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2025	10/07/2026	10/14/2025	Expire	1	2,010,192	6723	78,012								623				0001
Purchased Call/SPX/SPX01398N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	3,443,000	6552.51	62,663								502				0001
Purchased Call/SPX/SPX013AS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	3,058,845	6738	94,255								754				0001
Purchased Call/SPX/SPX013AS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	10/15/2025	Expire	1	2,853,000	6654.72	36,804								58				0001
Purchased Call/SPX/SPX013ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	10/17/2025	Expire	1	2,277,000	6671.06	29,373								47				0001
Purchased Call/SPX/SPX013ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	10/20/2025	Expire	1	2,888,000	6629.07	37,255								224				0001
Purchased Call/SPX/SPX013BSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire	1	7,854,000	6664.01	76,969								465				0001
Purchased Call/SPX/SPX013BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire	1	6,971,000	6664.01	90,623								548				0001
Purchased Call/SPX/SPXN13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2025	04/14/2026	04/17/2025	Expire	1	3,200,334	5406	114,854								(136)				0001
Purchased Call/SPX/SPXN13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	3,067,000	5282.7	41,098								20				0001
Purchased Call/SPX/SPXN13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	3,619,000	5282.7	94,094								45				0001
Purchased Call/SPX/SPXN13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	5,440,000	5282.7	225,216								108				0001
Purchased Call/SPX/SPXN13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	3,812,000	5282.7	214,234								102				0001
Purchased Call/SPX/SPXN13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	04/21/2025	Expire	1	2,653,000	5282.7	20,959								11				0001
Purchased Call/SPX/SPXN13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	04/21/2025	Expire	1	4,502,000	5282.7	151,717								82				0001
Purchased Call/SPX/SPXN13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	04/21/2025	Expire	1	4,347,177	5276	162,295								74				0001
Purchased Call/SPX/SPXN13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	2,659,000	5287.76	156,881								(157)				0001
Purchased Call/SPX/SPXN13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	04/25/2025	Expire	1	2,397,000	5375.86	18,936								(20)				0001
Purchased Call/SPX/SPXN13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2025	04/27/2026	05/01/2025	Expire	1	1,419,979	5525	70,004								(69)				0001
Purchased Call/SPX/SPXN13ES5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	05/02/2025	Expire	1	2,527,000	5569.06	42,959								(41)				0001
Purchased Call/SPX/SPXN13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	05/05/2025	Expire	1	2,249,900	5569	93,987								83				0001
Purchased Call/SPX/SPXN13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	05/09/2025	Expire	1	2,298,833	5607	78,519								(67)				0001
Purchased Call/SPX/SPXN13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	05/09/2025	Expire	1	1,979,239	5607	106,204								(90)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13F6Z	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,502,000	5659.91	90,572								102				0001
Purchased Call/SPX/SPXN13G83	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	05/13/2025	Expire	1	6,060,000	5659.91	75,144								89				0001
Purchased Call/SPX/SPXN13G6U	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	05/16/2025	Expire	1	3,144,000	5892.58	28,296								(21)				0001
Purchased Call/SPX/SPXN13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,418,000	5916.93	45,942								61				0001
Purchased Call/SPX/SPXN13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	05/19/2025	Expire	1	4,594,000	5916.93	111,634								148				0001
Purchased Call/SPX/SPXN13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	05/20/2025	Expire	1	3,566,000	5958.38	78,452								109				0001
Purchased Call/SPX/SPXN13ISY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	05/29/2025	Expire	1	2,495,000	5921.54	43,663								(23)				0001
Purchased Call/SPX/SPXN13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/27/2025	05/22/2026	05/29/2025	Expire	1	6,214,820	5803	222,543								(131)				0001
Purchased Call/SPX/SPXN13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2025	06/18/2025	06/02/2025	Expire	1	3,800,000	22		92,650	(92,650)						(92,650)				0001
Purchased Call/SPX/SPXN13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	06/03/2025	Expire	1	4,683,000	5911.69	74,460								132				0001
Purchased Call/SPX/SPXC17Y56	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	06/10/2025	Exercise	1	1,536,300	5353	86,952		164,739	127,060			164,739		(37,679)				0001
Purchased Call/SPX/SPXC17YSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2025	06/27/2025	Exercise	1	2,020,000	5469.3	72,922		121,200	86,045			121,200		(35,155)				0001
Purchased Call/SPX/SPXD050S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	6,086,000	6389.45	253,178								989				0001
Purchased Call/SPX/SPXD050SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	08/12/2025	Expire	1	2,716,000	6389.45	77,678								304				0001
Purchased Call/SPX/SPXD050SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	1,515,419	6341	80,063								313				0001
Purchased Call/SPX/SPXD0516S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	08/13/2025	Expire	1	2,057,000	6373.45	119,512								73				0001
Purchased Call/SPX/SPXD051SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/14/2025	08/14/2026	08/18/2025	Expire	1	3,036,000	6468.54	166,980								683				0001
Purchased Call/SPX/SPXD051SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	08/19/2025	Expire	1	8,051,000	6449.8	81,315								335				0001
Purchased Call/SPX/SPXD051SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	08/19/2025	Expire	1	2,622,000	6449.8	49,294								203				0001
Purchased Call/SPX/SPXD053S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	08/27/2025	Expire	1	3,427,000	6439.32	124,057								102				0001
Purchased Call/SPX/SPXD053SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2026	09/05/2025	Expire	1	2,992,000	6448.26	50,565								48				0001
Purchased Call/SPX/SPXD054SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	09/12/2025	Expire	1	1,543,489	6513	54,301								58				0001
Purchased Call/SPX/SPXD054SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	09/12/2025	Expire	1	3,471,221	6513	175,112								186				0001
Purchased Call/SPX/SPXD055S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2026	09/16/2025	Expire	1	2,058,000	6584.29	60,711								301				0001
Purchased Call/SPX/SPXD055S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,358,314	6587	80,002								398				0001
Purchased Call/SPX/SPXD055SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2026	09/18/2025	Expire	1	6,046,366	6615	203,127								234				0001
Purchased Call/SPX/SPXD055SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2026	09/18/2025	Expire	1	2,738,726	6615	109,797								127				0001
Purchased Call/SPX/SPXD055SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	09/19/2025	Expire	1	1,865,509	6615	72,528								85				0001
Purchased Call/SPX/SPXD055SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	09/19/2025	Expire	1	2,447,654	6615	133,100								155				0001
Purchased Call/SPX/SPXD055ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	09/19/2025	Expire	1	3,461,942	6607	147,076								172				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD056$O	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	7,476,000	6643.7	188,395								1,018				0001
Purchased Call/SPX/SPXD056$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	9,434,000	6643.7	341,511								1,845				0001
Purchased Call/SPX/SPXD056$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	3,917,000	6643.7	151,588								819				0001
Purchased Call/SPX/SPXD056$T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	7,108,000	6643.7	309,909								1,674				0001
Purchased Call/SPX/SPXD056$Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Expire	1	2,946,000	6643.7	170,868								923				0001
Purchased Call/SPX/SPXN130$L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	02/19/2025	Expire	1	2,014,000	6114.63	57,198								(55)				0001
Purchased Call/SPX/SPXN130$N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	02/20/2025	Expire	1	2,785,000	6129.58	31,471								(63)				0001
Purchased Call/SPX/SPXN130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	02/20/2025	Expire	1	1,524,000	6129.58	53,797								(108)				0001
Purchased Call/SPX/SPXN131$L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	02/25/2025	Expire	1	1,616,000	6013.13	13,090								(15)				0001
Purchased Call/SPX/SPXN132$B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	02/28/2025	Expire	1	2,051,000	5956.06	28,304								(54)				0001
Purchased Call/SPX/SPXN132$B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/25/2026	02/28/2025	Expire	1	5,454,196	5961	218,173								(417)				0001
Purchased Call/SPX/SPXN134$K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	03/13/2025	Expire	1	1,553,000	5572.07	13,822								(23)				0001
Purchased Call/SPX/SPXN135$7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire	1	11,011,000	5638.94	136,536								(79)				0001
Purchased Call/SPX/SPXN135$8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,333,000	5638.94	64,993								(38)				0001
Purchased Call/SPX/SPXN135$D	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire	1	2,261,000	5638.94	68,734								(40)				0001
Purchased Call/SPX/SPXN135$F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	03/18/2025	Expire	1	4,579,000	5638.94	57,237								(29)				0001
Purchased Call/SPX/SPXN136$C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	03/24/2025	Expire	1	2,497,000	5662.89	44,197								(16)				0001
Purchased Call/SPX/SPXN137$8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	03/25/2025	Expire	1	4,429,000	5667.56	94,338								(28)				0001
Purchased Call/SPX/SPXN137$M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	3,729,000	5776.65	47,358								(70)				0001
Purchased Call/SPX/SPXN137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	2,174,000	5776.65	75,655								(112)				0001
Purchased Call/SPX/SPXN137$T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	6,119,000	5776.65	277,803								(413)				0001
Purchased Call/SPX/SPXN138$3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	03/27/2025	Expire	1	6,828,803	5768	286,504								(431)				0001
Purchased Call/SPX/SPXN138$7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	03/28/2025	Expire	1	2,498,000	5712.2	22,232								(33)				0001
Purchased Call/SPX/SPXN138$V	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	04/02/2025	Expire	1	2,302,000	5611.85	19,567								(27)				0001
Purchased Call/SPX/SPXN139$3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	04/02/2025	Expire	1	2,618,923	5693	93,380								(136)				0001
Purchased Call/SPX/SPXN139$5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	04/02/2025	Expire	1	3,873,172	5581	211,212								(308)				0001
Purchased Call/SPX/SPXN139$A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	04/03/2025	Expire	1	2,074,000	5633.07	17,629								(24)				0001
Purchased Call/SPX/SPXN139$F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	04/04/2025	Expire	1	3,486,000	5670.97	43,575								(60)				0001
Purchased Call/SPX/SPXN139$I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	04/04/2025	Expire	1	3,457,000	5670.97	199,123								(272)				0001
Purchased Call/SPX/SPXN139$L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	04/04/2025	Expire	1	1,934,001	5622	97,885								(135)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	02/03/2025	Expire	1	4,236,000	6071.17	49,561								(92)				0001
Purchased Call/SPX/SPXM13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	02/04/2025	Expire	1	4,447,000	6040.53	37,355								(66)				0001
Purchased Call/SPX/SPXM13YSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	02/05/2025	Expire	1	2,125,000	5994.57	36,338								(81)				0001
Purchased Call/SPX/SPXM13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	02/05/2025	Expire	1	3,002,782	6042	113,584								(264)				0001
Purchased Call/SPX/SPXM13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	02/07/2025	Expire	1	2,979,000	6061.48	39,621								(88)				0001
Purchased Call/SPX/SPXM13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	02/07/2025	Expire	1	2,551,000	6061.48	45,918								(102)				0001
Purchased Call/SPX/SPXM13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	02/10/2025	Expire	1	2,713,000	6083.57	36,083								(59)				0001
Purchased Call/SPX/SPXM13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	02/12/2025	Expire	1	3,326,000	6066.44	38,582								(82)				0001
Purchased Call/SPX/SPXM13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	02/12/2025	Expire	1	3,265,000	6066.44	69,545								(149)				0001
Purchased Call/SPX/SPXM13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	02/12/2025	Expire	1	2,730,000	6066.44	77,532								(166)				0001
Purchased Call/SPX/SPXM13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	02/18/2025	Expire	1	3,469,000	6115.07	40,240								(44)				0001
Purchased Call/SPX/SPXM13ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,885,000	6115.07	48,180								(53)				0001
Purchased Call/SPX/SPXN130SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	02/19/2025	Expire	1	12,639,000	6114.63	166,835								(184)				0001
Purchased Call/SPX/SPXN130SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	02/20/2025	Expire	1	4,249,000	6129.58	98,152								(198)				0001
Purchased Call/SPX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/18/2025	02/13/2026	02/20/2025	Expire	1	1,693,753	6115	34,107								(72)				0001
Purchased Call/SPX/SPXN131SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	02/25/2025	Expire	1	2,823,000	6013.13	48,273								(55)				0001
Purchased Call/SPX/SPXN131ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	02/26/2025	Expire	1	2,004,000	5983.25	26,453								(51)				0001
Purchased Call/SPX/SPXN132S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	02/27/2025	Expire	1	1,498,000	5955.25	19,774								(38)				0001
Purchased Call/SPX/SPXN132SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	03/03/2025	Expire	1	3,049,503	5956	112,635								(117)				0001
Purchased Call/SPX/SPXN133S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	03/04/2025	Expire	1	3,454,000	5954.5	27,632								(28)				0001
Purchased Call/SPX/SPXN133S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	03/04/2025	Expire	1	1,968,000	5954.5	16,334								(15)				0001
Purchased Call/SPX/SPXN133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	03/10/2025	Expire	1	2,154,000	5738.52	27,356								(22)				0001
Purchased Call/SPX/SPXN134S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	03/11/2025	Expire	1	4,015,000	5770.2	174,653								(139)				0001
Purchased Call/SPX/SPXN134S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	03/11/2025	Expire	1	2,218,000	5770.2	65,209								(46)				0001
Purchased Call/SPX/SPXN134SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	03/14/2025	Expire	1	2,079,000	5599.3	17,048								(29)				0001
Purchased Call/SPX/SPX013BSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire	1	4,166,000	6664.01	73,322								443				0001
Purchased Call/SPX/SPX013BSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire	1	2,852,000	6664.01	77,004								465				0001
Purchased Call/SPX/SPX013BSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	10/21/2025	Expire	1	3,343,000	6664.01	71,875								432				0001
Purchased Call/SPX/SPX013BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	10/22/2025	Expire	1	3,740,000	6735.13	36,652								61				0001
Purchased Call/SPX/SPX013CSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	10/28/2025	Expire	1	7,136,000	6791.69	69,933								438				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013CSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	10/28/2025	Expire	1	5,230,000	6791.69	84,203								527				0001
Purchased Call/SPX/SPX013DS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	01/08/2026	10/29/2025	Expire	1	3,425,000	6250	23,090								(254)				0001
Purchased Call/SPX/SPX013DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	11/03/2025	Expire	1	4,791,000	6822.34	121,212								779				0001
Purchased Call/SPX/SPX013ESH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire	1	6,627,000	6840.2	163,687								1,059				0001
Purchased Call/SPX/SPX013ESL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire	1	3,907,000	6840.2	145,340								941				0001
Purchased Call/SPX/SPX013ESR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire	1	2,722,114	6822	90,122								583				0001
Purchased Call/SPX/SPX013FSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	11/07/2025	Expire	1	5,073,000	6796.29	49,208								94				0001
Purchased Call/SPX/SPX013FSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	11/07/2025	Expire	1	3,251,000	6796.29	41,938								80				0001
Purchased Call/SPX/SPX013FSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	11/07/2025	Expire	1	3,468,000	6796.29	72,828								139				0001
Purchased Call/SPX/SPX013GS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	11/12/2025	Expire	1	5,759,000	6728.8	73,715								665				0001
Purchased Call/SPX/SPX013GS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	11/13/2025	Expire	1	3,665,000	6832.43	46,912								205				0001
Purchased Call/SPX/SPX013GSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	11/17/2025	Expire	1	1,860,392	6840	59,386								409				0001
Purchased Call/SPX/SPX013GSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2025	11/11/2026	11/17/2025	Expire	1	4,644,416	6840	183,187								1,261				0001
Purchased Call/SPX/SPX013HSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	11/18/2025	Expire	1	7,444,000	6734.11	94,539								652				0001
Purchased Call/SPX/SPX013IS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	11/26/2025	Expire	1	3,185,000	6705.12	27,710								61				0001
Purchased Call/SPX/SPX013IS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	11/26/2025	Expire	1	2,389,000	6705.12	30,340								67				0001
Purchased Call/SPX/SPX013ISE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	12/01/2025	Expire	1	3,872,000	6812.61	36,397								357				0001
Purchased Call/SPX/SPX013ISR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/24/2026	12/02/2025	Expire	1	1,810,382	6705	84,075								620				0001
Purchased Call/SPX/SPX013JS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	12/03/2025	Expire	1	4,217,000	6812.63	40,905								94				0001
Purchased Call/SPX/SPX013JSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	12/09/2025	Expire	1	8,057,000	6870.4	73,319								553				0001
Purchased Call/SPX/SPXN134SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	03/17/2025	Expire	1	1,705,000	5521.52	13,299								(8)				0001
Purchased Call/SPX/SPXN135S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	03/18/2025	Expire	1	4,707,000	5638.94	38,597								(19)				0001
Purchased Call/SPX/SPXN135S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,416,000	5638.94	72,761								(42)				0001
Purchased Call/SPX/SPXN135SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	03/19/2025	Expire	1	9,881,000	5675.12	240,108								(386)				0001
Purchased Call/SPX/SPXN136SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	03/24/2025	Expire	1	1,906,000	5662.89	43,076								(16)				0001
Purchased Call/SPX/SPXN136SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	03/24/2025	Expire	1	2,448,000	5662.89	138,067								(51)				0001
Purchased Call/SPX/SPXN137SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	8,498,000	5776.65	209,051								(311)				0001
Purchased Call/SPX/SPXN137SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	5,253,000	5776.65	284,713								(423)				0001
Purchased Call/SPX/SPXN138S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	03/27/2025	Expire	1	5,496,494	5768	216,874								(326)				0001
Purchased Call/SPX/SPXN138SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	04/02/2025	Expire	1	2,430,000	5611.85	30,132								(42)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN139SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	04/02/2025	Expire	1	1,933,000	5611.85	64,756								(90)				0001
Purchased Call/SPX/SPXN139SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	04/04/2025	Expire	1	2,339,000	5670.97	19,882								(27)				0001
Purchased Call/SPX/SPXN139SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	04/07/2025	Expire	1	3,181,414	5671	108,744								3				0001
Purchased Call/SPX/SPXN13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2025	05/21/2025	04/17/2025	Expire	1	2,600,000	20		115,600	(115,600)						(115,600)				0001
Purchased Call/SPX/SPXN13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2025	04/14/2026	04/18/2025	Expire	1	1,973,179	5406	71,226								(84)				0001
Purchased Call/SPX/SPXN13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	4,247,000	5282.7	69,226								33				0001
Purchased Call/SPX/SPXN13BSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,939,000	5282.7	56,429								27				0001
Purchased Call/SPX/SPXN13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	6,801,000	5282.7	360,453								172				0001
Purchased Call/SPX/SPXN13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	7,133,000	5287.76	164,772								(175)				0001
Purchased Call/SPX/SPXN13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	3,520,000	5287.76	109,120								(116)				0001
Purchased Call/SPX/SPXN13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	05/05/2025	Expire	1	2,233,193	5569	57,539								51				0001
Purchased Call/SPX/SPXN13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	05/06/2025	Expire	1	1,706,000	5686.67	13,648								13				0001
Purchased Call/SPX/SPXN13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	05/09/2025	Expire	1	4,495,000	5631.28	107,431								(90)				0001
Purchased Call/SPX/SPXN13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	05/09/2025	Expire	1	4,019,000	5631.28	170,004								(142)				0001
Purchased Call/SPX/SPXN13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	05/09/2025	Expire	1	1,973,632	5607	63,620								(54)				0001
Purchased Call/SPX/SPXN139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,642,672	5671	83,461								3				0001
Purchased Call/SPX/SPXN139ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,013,194	5671	87,550								3				0001
Purchased Call/SPX/SPXN13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	04/10/2025	Expire	1	3,018,000	4982.77	36,820								(47)				0001
Purchased Call/SPX/SPXN13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	04/11/2025	Expire	1	2,376,000	5456.9	20,434								(26)				0001
Purchased Call/SPX/SPXN13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	04/16/2025	Expire	1	2,183,000	5405.97	37,111								(44)				0001
Purchased Call/SPX/SPXN13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	04/18/2025	Expire	1	2,417,000	5275.7	20,303								(23)				0001
Purchased Call/SPX/SPXN13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	04/18/2025	Expire	1	3,000,526	5397	134,519								(157)				0001
Purchased Call/SPX/SPXN13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	9,821,000	5282.7	307,397								147				0001
Purchased Call/SPX/SPXN13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	6,321,000	5282.7	214,282								102				0001
Purchased Call/SPX/SPXN13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	12,039,000	5282.7	469,521								224				0001
Purchased Call/SPX/SPXN13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	10,427,000	5282.7	457,745								219				0001
Purchased Call/SPX/SPXN13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	6,970,000	5282.7	313,650								150				0001
Purchased Call/SPX/SPXN13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	4,518,000	5282.7	219,123								105				0001
Purchased Call/SPX/SPXN13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	3,356,000	5282.7	170,485								82				0001
Purchased Call/SPX/SPXN13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	4,305,000	5282.7	248,829								119				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/17/2025	04/20/2026	04/21/2025	Expire	1	3,615,000	5282.7	49,887								27				0001
Purchased Call/SPX/SPXN13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	2,503,000	5287.76	85,102								(36)				0001
Purchased Call/SPX/SPXN13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	4,497,000	5287.76	173,135								(154)				0001
Purchased Call/SPX/SPXN13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	3,029,000	5287.76	165,081								(176)				0001
Purchased Call/SPX/SPXN13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/30/2025	04/30/2026	05/02/2025	Expire	1	2,303,000	5569.06	131,501								(124)				0001
Purchased Call/SPX/SPXN13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/02/2025	05/01/2026	05/06/2025	Expire	1	3,624,000	5686.67	31,166								29				0001
Purchased Call/SPX/SPXN13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/07/2025	05/07/2026	05/09/2025	Expire	1	3,680,000	5631.28	45,632								(38)				0001
Purchased Call/SPX/SPXN13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/07/2025	05/06/2026	05/09/2025	Expire	1	2,534,323	5607	98,920								(84)				0001
Purchased Call/SPX/SPXN13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/07/2025	05/06/2026	05/09/2025	Expire	1	2,293,226	5607	111,215								(95)				0001
Purchased Call/SPX/SPXN13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/08/2025	05/06/2026	05/12/2025	Expire	1	2,007,274	5607	82,208								89				0001
Purchased Call/SPX/SPXI007SX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/13/2024	09/15/2025	09/17/2025	Exercise	1	2,187,000	5626.02	35,429		54,675	29,591			54,675		(25,084)				0001
Purchased Call/SPX/SPXI009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2025	09/26/2025	Exercise	1	1,954,804	5733	90,842		160,270	93,519			160,270		(66,752)				0001
Purchased Call/SPX/SPXI009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	09/29/2025	Exercise	1	2,231,681	5722	102,605		173,158	97,060			173,158		(76,099)				0001
Purchased Call/SPX/SPXI009SW	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2025	10/02/2025	Exercise	1	4,958,000	5762.48	125,933		198,320	103,957			198,320		(94,363)				0001
Purchased Call/SPX/SPXI009SX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/01/2024	10/01/2025	10/03/2025	Exercise	1	3,578,000	5708.75	80,863		125,230	64,416			125,230		(60,814)				0001
Purchased Call/SPX/SPXI00ASB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/02/2024	10/02/2025	10/06/2025	Exercise	1	2,384,000	5709.54	71,043		113,240	59,615			113,240		(53,625)				0001
Purchased Call/SPX/SPXI00ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	10/06/2025	Exercise	1	1,747,119	5710	72,002		121,786	66,985			121,786		(54,801)				0001
Purchased Call/SPX/SPXI00ASI	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	10/06/2025	Exercise	1	1,638,574	5709	76,517		133,169	74,931			133,169		(58,238)				0001
Purchased Call/SPX/SPXI00ASW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/04/2024	10/03/2025	10/07/2025	Exercise	1	3,330,000	5751.07	149,517		249,750	135,536			249,750		(114,214)				0001
Purchased Call/SPX/SPXI00CS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/11/2024	10/13/2025	10/15/2025	Exercise	1	2,066,000	5815.03	91,524		154,950	82,894			154,950		(72,056)				0001
Purchased Call/SPX/SPXI00DSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/31/2024	10/31/2025	11/04/2025	Exercise	1	7,098,000	5705.45	183,128		283,920	130,214			283,920		(153,706)				0001
Purchased Call/SPX/SPXI00ES0	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/04/2024	01/17/2025	01/22/2025	Expire	1	8,587,500	5000	26,220			(5,827)					(5,827)				0001
Purchased Call/SPX/SPXI00ES1	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/04/2024	01/24/2025	01/28/2025	Expire	1	5,725,000	5000	19,180			(5,584)					(5,584)				0001
Purchased Call/SPX/SPXI00ES4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/04/2024	07/10/2025	07/14/2025	Exercise	1	5,725,000	6000	224,880		280,460	106,772			280,460		(173,688)				0001
Purchased Call/SPX/SPXI00ES8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/04/2024	10/31/2025	11/04/2025	Exercise	1	1,470,489	5722	76,319		132,869	68,455			132,869		(64,414)				0001
Purchased Call/SPX/SPXI00FS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,707,000	5985.38	154,299		291,003	156,682			291,003		(134,321)				0001
Purchased Call/SPX/SPXI00FS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,256,000	5985.38	133,555		257,184	140,921			257,184		(116,263)				0001
Purchased Call/SPX/SPXI00GS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/15/2024	11/17/2025	11/19/2025	Exercise	1	2,022,000	5870.62	33,161		50,550	21,317			50,550		(29,233)				0001
Purchased Call/SPX/SPXI00GSH	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	05/23/2025	05/28/2025	Expire	1	11,760,000	5500	51,640			(39,853)					(39,853)				0001
Purchased Call/SPX/SPXI00GSK	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	10/24/2025	10/28/2025	Exercise	1	2,940,000	6225	138,185		283,346	162,332			283,346		(121,014)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00GSM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6WI8S6QX2D1J8570P30	11/18/2024	11/03/2025	11/05/2025	Exercise	1	2,940,000	6275	129,545		288,485	174,574			288,485		(113,910)				0001
Purchased Call/SPX/SPXI00GSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	11/20/2025	Exercise	1	2,720,000	5893.62	51,952		80,240	34,299			80,240		(45,941)				0001
Purchased Call/SPX/SPXI00HS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	11/20/2025	Exercise	1	2,154,000	5893.62	48,250		75,390	32,723			75,390		(42,667)				0001
Purchased Call/SPX/SPXI00HS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	11/24/2025	Exercise	1	2,738,000	5917.11	42,987		65,712	27,462			65,712		(38,250)				0001
Purchased Call/SPX/SPXI00ISE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 2IGI19DL770X0HC3ZE78	11/26/2024	11/26/2025	12/01/2025	Exercise	1	2,673,000	6021.63	155,836		294,030	152,400			294,030		(141,630)				0001
Purchased Call/SPX/SPXN13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	06/06/2025	Expire	1	2,544,000	5970.81	59,784								(25)				0001
Purchased Call/SPX/SPXN13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	06/10/2025	Expire	1	4,448,000	6000.36	120,541								239				0001
Purchased Call/SPX/SPXN13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	06/11/2025	Expire	1	1,496,000	6005.88	12,716								(4)				0001
Purchased Call/SPX/SPXN13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	06/16/2025	Expire	1	2,558,000	6045.26	32,998								72				0001
Purchased Call/SPX/SPXN13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	06/17/2025	Expire	1	6,107,000	5976.97	79,391								177				0001
Purchased Call/SPX/SPXN13MST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	06/18/2025	Expire	1	4,247,000	6033.11	55,211								(13)				0001
Purchased Call/SPX/SPXN13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	06/23/2025	Expire	1	4,560,000	5980.87	40,584								148				0001
Purchased Call/SPX/SPXN13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2025	06/25/2025	06/26/2025	Expire	1	72,900,000	5995		17,150	(17,150)						(17,150)				0001
Purchased Call/SPX/SPXN13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	06/26/2025	Expire	1	2,563,000	6092.18	25,374								(3)				0001
Purchased Call/SPX/SPXN13QSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	07/01/2025	Expire	1	10,142,000	6173.07	131,846								346				0001
Purchased Call/SPX/SPXN13QSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	07/01/2025	Expire	1	5,497,000	6173.07	71,461								189				0001
Purchased Call/SPX/SPXN13QSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	07/01/2025	Expire	1	2,069,000	6173.07	34,552								92				0001
Purchased Call/SPX/SPXN13QSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	07/01/2025	Expire	1	3,718,000	6173.07	93,322								247				0001
Purchased Call/SPX/SPXN13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	07/07/2025	Expire	1	3,500,000	6227.42	56,350								236				0001
Purchased Call/SPX/SPXN13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	3,601,000	6279.35	110,551								466				0001
Purchased Call/SPX/SPXN13QS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	07/09/2025	Expire	1	5,722,000	6229.98	74,386								6				0001
Purchased Call/SPX/SPXN13QSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	07/10/2025	Expire	1	3,511,000	6225.52	45,643								4				0001
Purchased Call/SPX/SPXN13QSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	07/14/2025	Expire	1	2,062,000	6280.46	33,198								101				0001
Purchased Call/SPX/SPXN13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	07/18/2025	Expire	1	2,980,000	6263.7	26,820								6				0001
Purchased Call/SPX/SPXN13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,177,000	6296.79	29,546								97				0001
Purchased Call/SPX/SPXN13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	07/22/2025	Expire	1	2,347,000	6296.79	38,960								128				0001
Purchased Call/SPX/SPXN13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	07/23/2025	Expire	1	4,251,000	6305.6	55,688								16				0001
Purchased Call/SPX/SPXN13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	07/23/2025	Expire	1	4,952,000	6305.6	124,790								37				0001
Purchased Call/SPX/SPXN13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	07/24/2025	Expire	1	4,400,000	6309.62	98,120								30				0001
Purchased Call/SPX/SPXO13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	12/16/2025	Expire	1	4,249,001	6898	136,543								1,059				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013LS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	12/16/2025	Expire	1	3,639,000	6827.41	35,298								272				0001
Purchased Call/SPX/SPX013MS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	12/24/2025	Expire	1	5,676,000	6878.49	56,192								147				0001
Purchased Call/SPX/SPX013MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	12/26/2025	Expire	1	2,120,000	6909.79	19,504								104				0001
Purchased Call/SPX/SPX013MSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	12/26/2025	Expire	1	2,147,000	6909.79	28,555								153				0001
Purchased Call/SPX/SPX013OS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	01/02/2026	Expire	1	4,496,000	6896.24	108,803								298				0001
Purchased Call/SPX/SPX140BS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/30/2024	01/30/2025	02/03/2025	Exercise	1	3,091,000	100	35,856		68,222	65,366			68,222		(2,857)				0001
Purchased Call/SPX/SPX140BS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2024	01/31/2025	02/04/2025	Exercise	1	1,422,000	100	27,018		60,889	58,662			60,889		(2,227)				0001
Purchased Call/SPX/SPX140BS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2025	02/06/2025	Exercise	1	3,719,000	100	42,397		17,341	13,381			17,341		(3,960)				0001
Purchased Call/SPX/SPX140CS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/06/2024	03/06/2025	03/10/2025	Expire	1	3,881,000	100	41,139			(7,253)					(7,253)				0001
Purchased Call/SPX/SPX140CSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/10/2025	03/12/2025	Expire	1	5,128,000	100	51,793			(9,702)					(9,702)				0001
Purchased Call/SPX/SPX140DST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	04/01/2025	Expire	1	1,295,000	100	22,404			(5,337)					(5,337)				0001
Purchased Call/SPX/SPX140DSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2025	04/02/2025	Expire	1	4,494,000	100	45,839			(11,208)					(11,208)				0001
Purchased Call/SPX/SPX140ES9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/01/2024	04/01/2025	04/03/2025	Expire	1	2,761,000	100	28,714			(7,119)					(7,119)				0001
Purchased Call/SPX/SPX140F96	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/24/2024	04/24/2025	04/28/2025	Expire	1	4,028,000	100	39,877			(12,414)					(12,414)				0001
Purchased Call/SPX/SPX140FSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/29/2024	04/29/2025	05/01/2025	Expire	1	3,464,000	100	36,026			(11,711)					(11,711)				0001
Purchased Call/SPX/SPX140GS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	05/20/2025	Expire	1	4,048,000	100	44,528			(16,698)					(16,698)				0001
Purchased Call/SPX/SPX140GSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	05/28/2025	Expire	1	2,584,000	100	47,546			(18,806)					(18,806)				0001
Purchased Call/SPX/SPX140HS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	06/03/2025	Expire	1	2,003,000	100	35,253			(14,591)					(14,591)				0001
Purchased Call/SPX/SPX140HSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2024	06/06/2025	06/10/2025	Expire	1	2,143,000	100	35,788			(15,465)					(15,465)				0001
Purchased Call/SPX/SPX140HSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2024	06/13/2025	06/17/2025	Expire	1	2,711,000	100	31,177			(14,077)					(14,077)				0001
Purchased Call/SPX/SPX140HSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2024	06/20/2025	06/24/2025	Expire	1	2,014,000	100	32,828			(15,459)					(15,459)				0001
Purchased Call/SPX/SPX1401SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2024	06/27/2025	07/01/2025	Exercise	1	2,178,000	100	54,014		14,910	(11,573)			14,910		(26,484)				0001
Purchased Call/SPX/SPX1401SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	07/08/2025	Expire	1	2,685,000	100	31,146			(15,877)					(15,877)				0001
Purchased Call/SPX/SPX140JS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/17/2024	07/17/2025	07/21/2025	Expire	1	3,491,000	100	37,354			(20,272)					(20,272)				0001
Purchased Call/SPX/SPXN13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	3,498,000	5659.91	161,258								182				0001
Purchased Call/SPX/SPXN13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	05/14/2025	Expire	1	3,939,000	5844.19	50,025								(38)				0001
Purchased Call/SPX/SPXN13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	05/15/2025	Expire	1	3,480,000	5886.55	75,516								(56)				0001
Purchased Call/SPX/SPXN13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	05/16/2025	Expire	1	2,942,000	5892.58	63,253								(46)				0001
Purchased Call/SPX/SPXN13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	05/16/2025	Expire	1	7,187,000	5892.58	177,519								(130)				0001
Purchased Call/SPX/SPXN13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	05/16/2025	Expire	1	3,065,000	5892.58	99,919								(73)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	05/19/2025	Expire	1	3,262,000	5916.93	42,080								56				0001
Purchased Call/SPX/SPXN13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,814,000	5958.38	75,697								102				0001
Purchased Call/SPX/SPXN13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	05/20/2025	Expire	1	2,098,000	5958.38	18,672								26				0001
Purchased Call/SPX/SPXN13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	05/20/2025	Expire	1	5,365,000	5958.38	69,209								96				0001
Purchased Call/SPX/SPXN131SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	05/28/2025	Expire	1	1,763,000	5802.82	14,280								39				0001
Purchased Call/SPX/SPXN13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	05/29/2025	Expire	1	2,820,000	5921.54	70,500								(38)				0001
Purchased Call/SPX/SPXN13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	06/03/2025	Expire	1	5,224,000	5911.69	45,971								81				0001
Purchased Call/SPX/SPXN13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	06/03/2025	Expire	1	10,188,000	5911.69	130,406								231				0001
Purchased Call/SPX/SPXN13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	06/03/2025	Expire	1	2,591,000	5911.69	42,752								77				0001
Purchased Call/SPX/SPXN13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	06/05/2025	Expire	1	8,786,000	5970.37	219,650								(94)				0001
Purchased Call/SPX/SPXN13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	06/09/2025	Expire	1	2,055,000	5939.3	16,851								33				0001
Purchased Call/SPX/SPXN13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	06/09/2025	Expire	1	3,839,000	5939.3	49,523								97				0001
Purchased Call/SPX/SPXN13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,525,000	6000.36	62,040								123				0001
Purchased Call/SPX/SPXN13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	06/10/2025	Expire	1	5,609,000	6000.36	132,372								263				0001
Purchased Call/SPX/SPXN13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	06/10/2025	Expire	1	1,587,000	6000.36	14,600								29				0001
Purchased Call/SPX/SPXN13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	06/10/2025	Expire	1	5,333,000	6000.36	69,329								140				0001
Purchased Call/SPX/SPXN13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	06/11/2025	Expire	1	1,975,000	6005.88	33,378								(11)				0001
Purchased Call/SPX/SPXN13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	06/12/2025	Expire	1	2,679,000	6038.81	45,275								(15)				0001
Purchased Call/SPX/SPXN13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	06/13/2025	Expire	1	3,767,000	6022.24	34,280								(11)				0001
Purchased Call/SPX/SPXD057S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	09/26/2025	09/28/2026	09/30/2025	Expire	1	5,364,000	6643.7	320,231								1,723				0001
Purchased Call/SPX/SPXD057SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	09/30/2025	09/30/2026	10/02/2025	Expire	1	3,242,000	6688.46	138,109								189				0001
Purchased Call/SPX/SPXD057SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	09/30/2025	09/30/2026	10/02/2025	Expire	1	3,422,000	6688.46	175,549								240				0001
Purchased Call/SPX/SPXD057SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	09/30/2025	09/25/2026	10/02/2025	Expire	1	2,664,124	6644	112,529								154				0001
Purchased Call/SPX/SPXD057SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	10/01/2025	10/01/2026	10/03/2025	Expire	1	1,563,000	6711.2	72,211								100				0001
Purchased Call/SPX/SPXD057SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	10/01/2025	10/01/2026	10/03/2025	Expire	1	3,731,000	6711.2	192,147								265				0001
Purchased Call/SPX/SPXD058SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	10/06/2025	10/06/2026	10/08/2025	Expire	1	2,520,000	6740.28	39,816								58				0001
Purchased Call/SPX/SPXD058SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	10/06/2025	10/02/2026	10/08/2025	Expire	1	2,108,620	6715	83,175								121				0001
Purchased Call/SPX/SPXD058SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	10/06/2025	10/02/2026	10/08/2025	Expire	1	3,559,369	6716	120,299								175				0001
Purchased Call/SPX/SPXD059S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	10/08/2025	10/08/2026	10/10/2025	Expire	1	2,827,000	6753.72	130,325								118				0001
Purchased Call/SPX/SPXD059S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	10/08/2025	10/07/2026	10/10/2025	Expire	1	3,014,851	6715	102,763								153				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD059SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/09/2025	10/09/2026	10/14/2025	Expire	1	2,737,000	6735.11	89,500								712				0001
Purchased Call/SPX/SPXD059SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/09/2025	10/08/2026	10/14/2025	Expire	1	8,365,808	6747	410,614								3,271				0001
Purchased Call/SPX/SPXD059SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/10/2025	10/09/2026	10/15/2025	Expire	1	6,657,263	6738	332,146								2,659				0001
Purchased Call/SPX/SPXD059ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/13/2025	10/13/2026	10/15/2025	Expire	1	2,346,000	6654.72	101,113								158				0001
Purchased Call/SPX/SPXD059SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/13/2025	10/13/2026	10/15/2025	Expire	1	9,563,000	6654.72	444,680								695				0001
Purchased Call/SPX/SPXD05AS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/13/2025	10/09/2026	10/15/2025	Expire	1	1,421,895	6553	49,678								78				0001
Purchased Call/SPX/SPXD05AS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/13/2025	10/09/2026	10/15/2025	Expire	1	1,965,753	6553	94,881								149				0001
Purchased Call/SPX/SPXD05ASA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/14/2025	09/18/2026	10/16/2025	Expire	1	4,451,368	6604	189,643								304				0001
Purchased Call/SPX/SPXD05ASC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/15/2025	10/13/2026	10/17/2025	Expire	1	2,515,484	6655	98,178								157				0001
Purchased Call/SPX/SPXD05ASH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/15/2025	10/14/2026	10/17/2025	Expire	1	9,076,127	6644	391,714								624				0001
Purchased Call/SPX/SPXD05ASS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire	1	3,046,000	6664.01	175,145								1,059				0001
Purchased Call/SPX/SPXD05ASV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2025	10/19/2026	10/21/2025	Expire	1	2,132,000	6664.01	92,955								559				0001
Purchased Call/SPX/SPXD05BS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2025	10/14/2026	10/21/2025	Expire	1	1,780,675	6644	98,640								598				0001
Purchased Call/SPX/SPXD05BSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Expire	1	3,653,000	6735.13	169,134								282				0001
Purchased Call/SPX/SPXN13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,692,000	5659.91	83,183								94				0001
Purchased Call/SPX/SPXN13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	3,900,000	5659.91	134,160								152				0001
Purchased Call/SPX/SPXN13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	05/13/2025	Expire	1	2,287,000	5659.91	113,207								133				0001
Purchased Call/SPX/SPXN13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,877,282	5664	111,323								126				0001
Purchased Call/SPX/SPXN13GSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	4,281,939	5664	176,314								199				0001
Purchased Call/SPX/SPXN13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	05/20/2025	Expire	1	4,388,000	5958.38	41,247								55				0001
Purchased Call/SPX/SPXN13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	05/21/2025	Expire	1	1,808,000	5963.6	15,910								(10)				0001
Purchased Call/SPX/SPXN13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	05/29/2025	Expire	1	2,020,000	5921.54	60,398								(32)				0001
Purchased Call/SPX/SPXN13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	05/30/2025	Expire	1	1,779,000	5888.55	16,189								(8)				0001
Purchased Call/SPX/SPXN13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2025	05/27/2026	05/30/2025	Expire	1	3,695,041	5922	128,519								(68)				0001
Purchased Call/SPX/SPXN13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	06/03/2025	Expire	1	3,743,000	5911.69	36,307								66				0001
Purchased Call/SPX/SPXN13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	06/04/2025	Expire	1	5,558,000	5935.94	138,394								(62)				0001
Purchased Call/SPX/SPXN13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	06/05/2025	Expire	1	2,544,000	5970.37	23,150								(10)				0001
Purchased Call/SPX/SPXN13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	06/05/2025	Expire	1	3,045,000	5970.37	56,941								(24)				0001
Purchased Call/SPX/SPXN13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	06/06/2025	Expire	1	4,631,000	5970.81	59,740								(25)				0001
Purchased Call/SPX/SPXN13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	06/10/2025	Expire	1	4,444,000	6000.36	68,438								136				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	06/10/2025	Expire	1	3,642,000	6000.36	80,488								163				0001
Purchased Call/SPX/SPXN13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	06/11/2025	Expire	1	4,351,000	6005.88	56,128								(19)				0001
Purchased Call/SPX/SPXN13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	06/17/2025	Expire	1	6,300,000	5976.97	148,050								325				0001
Purchased Call/SPX/SPXN13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	06/17/2025	Expire	1	2,789,000	5976.97	55,780								124				0001
Purchased Call/SPX/SPXN13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	06/18/2025	Expire	1	3,611,000	6033.11	66,804								(16)				0001
Purchased Call/SPX/SPXN13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	06/24/2025	Expire	1	5,804,000	5967.84	53,397								128				0001
Purchased Call/SPX/SPXN13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	06/24/2025	Expire	1	2,680,000	5967.84	24,656								60				0001
Purchased Call/SPX/SPXN13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	07/07/2025	Expire	1	2,211,000	6227.42	19,015								80				0001
Purchased Call/SPX/SPXN13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	07/07/2025	Expire	1	3,622,000	6227.42	47,086								197				0001
Purchased Call/SPX/SPXN13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	07/08/2025	Expire	1	5,823,000	6279.35	76,281								324				0001
Purchased Call/SPX/SPXN13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	07/08/2025	Expire	1	2,659,000	6279.35	63,018								267				0001
Purchased Call/SPX/SPXN13QSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	07/10/2025	Expire	1	2,492,000	6225.52	23,674								2				0001
Purchased Call/SPX/SPXN13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	07/15/2025	Expire	1	10,992,000	6259.75	142,896								436				0001
Purchased Call/SPX/SPXN13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	07/15/2025	Expire	1	3,841,000	6259.75	59,536								182				0001
Purchased Call/SPX/SPXN13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	07/16/2025	Expire	1	2,108,000	6268.56	34,150								6				0001
Purchased Call/SPX/SPXN13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	07/16/2025	Expire	1	2,098,000	6268.56	58,954								11				0001
Purchased Call/SPX/SPXN13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2025	09/25/2025	07/17/2025	Expire	1	9,450,000	6100		24,930		(24,930)					(24,930)				0001
Purchased Call/SPX/SPXN13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	07/22/2025	Expire	1	1,572,000	6296.79	14,148								46				0001
Purchased Call/SPX/SPXN13SSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	07/23/2025	Expire	1	4,974,000	6305.6	49,243								14				0001
Purchased Call/SPX/SPXN13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	3,423,000	6388.64	52,714								183				0001
Purchased Call/SPX/SPXN13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	3,031,000	6388.64	96,992								338				0001
Purchased Call/SPX/SPXN13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	07/29/2025	Expire	1	2,015,000	6388.64	18,135								63				0001
Purchased Call/SPX/SPXN13VSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,818,000	6238.01	116,665								431				0001
Purchased Call/SPX/SPXN13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	07/31/2026	08/06/2025	Expire	1	2,183,304	6238	77,322								38				0001
Purchased Call/SPX/SPXN13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	08/08/2025	Expire	1	3,666,000	6345.06	35,194								19				0001
Purchased Call/SPX/SPXN13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	08/08/2025	Expire	1	3,833,000	6345.06	50,212								27				0001
Purchased Call/SPX/SPXN13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	5,473,000	6389.45	121,501								475				0001
Purchased Call/SPX/SPXN13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	08/12/2025	Expire	1	3,931,000	6389.45	87,268								341				0001
Purchased Call/SPX/SPXN13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	08/13/2025	Expire	1	3,823,000	6373.45	50,081								31				0001
Purchased Call/SPX/SPXN13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	08/14/2025	Expire	1	3,380,000	6445.76	30,420								19				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	08/14/2025	Expire	1	4,342,000	6445.76	99,432								62				0001
Purchased Call/SPX/SPXN13YS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2025	08/13/2026	08/18/2025	Expire	1	2,353,835	6467	81,572								334				0001
Purchased Call/SPX/SPX140JSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	07/23/2025	Expire	1	1,431,000	100	25,186								(13,946)				0001
Purchased Call/SPX/SPX140JSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2024	07/25/2025	07/29/2025	Expire	1	2,312,000	100	22,889								(12,998)				0001
Purchased Call/SPX/SPX140JSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2025	08/07/2025	Expire	1	3,511,000	100	31,248								(18,594)				0001
Purchased Call/SPX/SPX140JSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2025	08/07/2025	Expire	1	2,065,000	100	27,052								(16,097)				0001
Purchased Call/SPX/SPX140KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2024	09/12/2025	09/16/2025	Expire	1	1,628,000	100	16,117								(11,340)				0001
Purchased Call/SPX/SPX140LS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2024	09/26/2025	09/30/2025	Exercise	1	1,526,000	100	25,026		5,708					5,708	(18,579)				0001
Purchased Call/SPX/SPX140LSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2025	10/06/2025	Expire	1	2,388,000	100	24,358								(18,386)				0001
Purchased Call/SPX/SPX140LSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2024	10/03/2025	10/07/2025	Expire	1	2,014,000	100	31,217								(23,846)				0001
Purchased Call/SPX/SPX140LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2025	10/09/2025	Expire	1	2,471,000	100	25,451								(19,562)				0001
Purchased Call/SPX/SPX140MS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2025	10/14/2025	Expire	1	2,099,000	100	35,473								(27,460)				0001
Purchased Call/SPX/SPX140MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	11/03/2025	Expire	1	2,565,000	100	43,605								(36,277)				0001
Purchased Call/SPX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	11/18/2025	Expire	1	4,570,000	100	42,044								(37,022)				0001
Purchased Call/SPX/SPX140NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	11/21/2025	Expire	1	3,787,000	100	39,006								(34,600)				0001
Purchased Call/SPX/SPX140NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	12/02/2025	Expire	1	1,925,000	100	20,790								(19,062)				0001
Purchased Call/SPX/SPX140OS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	12/16/2025	Expire	1	1,947,000	100	32,515								(31,160)				0001
Purchased Call/SPX/SPX140OS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	12/18/2025	Expire	1	3,451,000	100	36,581								(35,170)				0001
Purchased Call/SPX/SPX140OS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	12/19/2025	Expire	1	1,582,000	100	6,012								(5,796)				0001
Purchased Call/SPX/SPX140OSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	01/10/2025	Expire	1	4,071,000	100	41,524								(108)				0001
Purchased Call/SPX/SPX140OST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	01/14/2025	Expire	1	4,876,000	100	49,248								(123)				0001
Purchased Call/SPX/SPX140OSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	01/14/2025	Expire	1	1,406,000	100	21,090								(53)				0001
Purchased Call/SPX/SPX140PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	01/31/2025	Expire	1	2,477,000	100	26,009								(60)				0001
Purchased Call/SPX/SPX140PSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	02/03/2025	Expire	1	3,090,000	100	33,063								(61)				0001
Purchased Call/SPX/SPX140PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	02/11/2025	Expire	1	1,935,000	100	20,511								(34)				0001
Purchased Call/SPX/SPX140QS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	02/12/2025	Expire	1	3,320,000	100	35,856								(77)				0001
Purchased Call/SPX/SPX140QSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,147,000	100	22,329								(27)				0001
Purchased Call/SPX/SPX140QSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	02/27/2025	Expire	1	2,022,000	100	32,352								(62)				0001
Purchased Call/SPX/SPX140QSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	03/04/2025	Expire	1	2,157,000	100	20,060								(20)				0001
Purchased Call/SPX/SPX140QSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	03/04/2025	Expire	1	1,402,000	100	23,834								(22)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140RS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,073,000	100	30,473								(24)				0001
Purchased Call/SPX/SPX140RS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2026	03/11/2025	Expire	1	1,714,000	100	25,367								(18)				0001
Purchased Call/SPX/SPX140RSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/13/2025	03/13/2026	03/17/2025	Expire	1	1,831,000	100	26,183								(15)				0001
Purchased Call/SPX/SPX140SS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	04/01/2025	Expire	1	1,484,000	100	12,169								(2)				0001
Purchased Call/SPX/SPX140SSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	04/01/2025	Expire	1	1,617,000	100	26,195								(2)				0001
Purchased Call/SPX/SPX140SSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	04/02/2025	Expire	1	2,662,000	100	37,534								(52)				0001
Purchased Call/SPX/SPX140SSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	04/03/2025	Expire	1	2,020,000	100	36,158								(50)				0001
Purchased Call/SPX/SPX140SSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	04/07/2025	Expire	1	1,505,000	100	20,769								1				0001
Purchased Call/SPX/SPX140SSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,920,000	100	18,688								1				0001
Purchased Call/SPX/SPX140SSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	04/09/2025	Expire	1	1,402,000	100	15,562								(20)				0001
Purchased Call/SPX/SPX140SSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	04/11/2025	Expire	1	1,732,000	100	8,487								(11)				0001
Purchased Call/SPX/SPX140SSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	04/11/2025	Expire	1	3,775,000	100	27,558								(35)				0001
Purchased Call/SPX/SPX140SSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	04/11/2025	Expire	1	2,038,000	100	29,755								(38)				0001
Purchased Call/SPX/SPX140TS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	04/15/2025	Expire	1	3,914,000	100	67,712								19				0001
Purchased Call/SPX/SPX140TS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,793,000	100	35,192								10				0001
Purchased Call/SPX/SPX140TSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	04/24/2025	Expire	1	1,399,000	100	15,809								(17)				0001
Purchased Call/SPX/SPX140TSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	05/01/2025	Expire	1	2,621,000	100	40,363								(39)				0001
Purchased Call/SPX/SPX140TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	05/02/2025	Expire	1	5,180,000	100	37,296								(35)				0001
Purchased Call/SPX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	05/16/2025	Expire	1	3,182,000	100	28,002								(20)				0001
Purchased Call/SPX/SPX140US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	05/19/2025	Expire	1	1,715,000	100	11,319								15				0001
Purchased Call/SPX/SPX140USK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	06/04/2025	Expire	1	3,761,000	100	33,849								(15)				0001
Purchased Call/SPX/SPX140USQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,856,000	100	25,704								57				0001
Purchased Call/SPX/SPXN13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2025	07/28/2025	07/28/2025	Expire	1	25,400,000	6250		4,605		(4,605)					(4,605)				0001
Purchased Call/SPX/SPXN13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	07/28/2025	Expire	1	4,725,000	6363.35	119,070								411				0001
Purchased Call/SPX/SPXN13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	5,233,000	6388.64	48,667								169				0001
Purchased Call/SPX/SPXN13TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	3,727,000	6388.64	74,167								258				0001
Purchased Call/SPX/SPXN13TST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	8,483,000	6388.64	213,772								744				0001
Purchased Call/SPX/SPXN13USA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	07/30/2025	Expire	1	3,629,000	6389.77	47,540								19				0001
Purchased Call/SPX/SPXN13USI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	10/20/2025	07/31/2025	Expire	1	12,800,000	6200		41,020		(41,020)					(41,020)				0001
Purchased Call/SPX/SPXN13USL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	3,126,000	6370.86	50,954								21				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	2,247,000	6370.86	60,894								25				0001
Purchased Call/SPX/SPXN13USS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	2,636,000	6370.86	109,130								45				0001
Purchased Call/SPX/SPXN13UST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	7,746,000	6370.86	339,275								141				0001
Purchased Call/SPX/SPXN13VS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	08/04/2025	Expire	1	2,120,000	6339.39	36,040								132				0001
Purchased Call/SPX/SPXN13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	08/05/2025	Expire	1	10,731,000	6238.01	139,503								515				0001
Purchased Call/SPX/SPXN13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	08/06/2025	Expire	1	2,746,000	6329.94	44,485								22				0001
Purchased Call/SPX/SPXN13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	6,086,000	6389.45	56,600								221				0001
Purchased Call/SPX/SPXN13XS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	4,923,000	6389.45	134,890								527				0001
Purchased Call/SPX/SPXN13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	2,992,000	6389.45	91,854								359				0001
Purchased Call/SPX/SPXN13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	08/15/2025	Expire	1	4,010,000	6466.58	101,854								65				0001
Purchased Call/SPX/SPXN13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	08/19/2025	Expire	1	3,211,000	6449.8	63,899								263				0001
Purchased Call/SPX/SPXN13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	08/19/2025	Expire	1	4,525,000	6449.8	104,980								433				0001
Purchased Call/SPX/SPXN13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	08/20/2025	Expire	1	3,225,000	6449.15	42,570								31				0001
Purchased Call/SPX/SPXN13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	08/21/2025	Expire	1	3,434,000	6411.37	78,639								58				0001
Purchased Call/SPX/SPXN13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	08/21/2025	Expire	1	6,006,000	6411.37	153,153								112				0001
Purchased Call/SPX/SPXN13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,905,000	5976.97	34,364								76				0001
Purchased Call/SPX/SPXN13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	06/17/2025	Expire	1	4,364,000	5976.97	88,589								195				0001
Purchased Call/SPX/SPXN13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,815,000	5976.97	94,303								207				0001
Purchased Call/SPX/SPXN13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	06/17/2025	Expire	1	2,526,000	5976.97	42,184								94				0001
Purchased Call/SPX/SPXN13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	06/25/2025	Expire	1	1,775,000	6025.17	16,330								(2)				0001
Purchased Call/SPX/SPXN13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	06/25/2025	Expire	1	3,247,000	6025.17	42,211								(5)				0001
Purchased Call/SPX/SPXN13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2025	06/26/2025	06/26/2025	Expire	1	72,900,000	5980	27,125		(27,125)						(27,125)				0001
Purchased Call/SPX/SPXN13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	07/07/2025	Expire	1	3,352,000	6227.42	75,085								314				0001
Purchased Call/SPX/SPXN13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	07/07/2025	Expire	1	3,016,000	6227.42	75,400								316				0001
Purchased Call/SPX/SPXN13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	1,987,000	6279.35	29,209								123				0001
Purchased Call/SPX/SPXN13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,787,000	6279.35	56,019								236				0001
Purchased Call/SPX/SPXN13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	07/08/2025	Expire	1	3,554,000	6279.35	57,575								244				0001
Purchased Call/SPX/SPXN13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	07/08/2025	Expire	1	2,115,000	6279.35	53,087								225				0001
Purchased Call/SPX/SPXN13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	07/11/2025	Expire	1	2,372,000	6263.26	20,874								2				0001
Purchased Call/SPX/SPXN13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	07/15/2025	Expire	1	3,814,000	6259.75	90,010								275				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	07/15/2025	Expire	1	3,656,000	6259.75	77,507								238				0001
Purchased Call/SPX/SPXN13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	07/16/2025	Expire	1	3,394,000	6268.56	75,686								14				0001
Purchased Call/SPX/SPXN13RSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2025	07/10/2026	07/16/2025	Expire	1	2,666,654	6260	91,697								15				0001
Purchased Call/SPX/SPXN13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2025	08/25/2025	07/21/2025	Expire	1	6,250,000	5900	7,165		(7,165)						(7,165)				0001
Purchased Call/SPX/SPXN13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	07/21/2025	Expire	1	3,014,000	6297.36	49,128								159				0001
Purchased Call/SPX/SPXN13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	07/22/2025	Expire	1	4,071,000	6296.79	102,996								336				0001
Purchased Call/SPX/SPXN13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,155,000	6296.79	84,239								275				0001
Purchased Call/SPX/SPXN13SSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	07/22/2025	Expire	1	6,553,000	6296.79	85,844								282				0001
Purchased Call/SPX/SPXN13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	07/24/2025	Expire	1	4,181,000	6309.62	41,392								13				0001
Purchased Call/SPX/SPXN13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	07/28/2025	Expire	1	2,166,000	6363.35	18,628								64				0001
Purchased Call/SPX/SPXI001SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/26/2024	11/25/2025	11/28/2025	Exercise	1	8,023,076	5987	440,860		777,203	376,644			777,203		(400,560)				0001
Purchased Call/SPX/SPXI001SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/26/2024	11/25/2025	11/28/2025	Exercise	1	2,700,304	5987	151,987		270,600	132,507			270,600		(138,093)				0001
Purchased Call/SPX/SPXI001SR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/26/2025	12/01/2025	Exercise	1	4,043,000	5998.74	253,496		499,311	266,998			499,311		(232,313)				0001
Purchased Call/SPX/SPXI001SS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/28/2025	12/02/2025	Exercise	1	3,195,000	5998.74	145,053		247,613	114,614			247,613		(132,999)				0001
Purchased Call/SPX/SPXI00JSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/29/2024	12/01/2025	12/03/2025	Exercise	1	3,319,000	6032.38	151,346		258,882	119,627			258,882		(139,255)				0001
Purchased Call/SPX/SPXI00JSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/29/2024	12/01/2025	12/03/2025	Exercise	1	3,147,000	6032.38	180,638		338,303	172,096			338,303		(166,207)				0001
Purchased Call/SPX/SPXI00KS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/04/2024	12/04/2025	12/08/2025	Exercise	1	2,248,000	6086.49	140,950		281,000	150,146			281,000		(130,854)				0001
Purchased Call/SPX/SPXI00KSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/11/2024	12/11/2025	12/15/2025	Exercise	1	3,236,000	6084.19	186,717		352,724	175,780			352,724		(176,944)				0001
Purchased Call/SPX/SPXI00LSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/17/2024	12/17/2025	12/19/2025	Exercise	1	3,135,000	6050.61	75,867		117,563	44,413			117,563		(73,150)				0001
Purchased Call/SPX/SPXI00LSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/17/2024	12/17/2025	12/19/2025	Exercise	1	2,626,000	6050.61	122,897		210,080	91,584			210,080		(118,496)				0001
Purchased Call/SPX/SPXI00QSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/16/2025	01/16/2026	01/21/2025	Expire	1	2,542,000	5937.34	147,690								(320)				0001
Purchased Call/SPX/SPXI00PSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/30/2025	01/30/2026	02/03/2025	Expire	1	3,249,000	6071.17	200,463								(373)				0001
Purchased Call/SPX/SPXI00QSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2025	02/05/2026	02/07/2025	Expire	1	4,962,000	6061.48	126,531								(280)				0001
Purchased Call/SPX/SPXI00SS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/13/2025	02/12/2026	02/18/2025	Expire	1	2,892,842	6052	129,213								(147)				0001
Purchased Call/SPX/SPXI00SSI	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/19/2025	04/23/2025	02/21/2025	Exercise	1	6,125,000	5400	4,585		12,071	7,486			12,071		(4,585)				0001
Purchased Call/SPX/SPXI00SSJ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/19/2025	05/09/2025	02/21/2025	Expire	1	12,250,000	5400	11,620			(11,620)					(11,620)				0001
Purchased Call/SPX/SPXI00SSM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/19/2025	07/28/2025	02/21/2025	Expire	1	12,250,000	5750	31,790			(31,790)					(31,790)				0001
Purchased Call/SPX/SPXI00SSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/19/2025	02/19/2026	02/21/2025	Expire	1	3,116,000	6144.15	89,118								(178)				0001
Purchased Call/SPX/SPXI00SSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/20/2025	02/20/2026	02/24/2025	Expire	1	2,465,000	6117.52	72,471								(89)				0001
Purchased Call/SPX/SPXI00TS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,546,000	6013.13	93,438								(114)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00TSB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/23/2026	02/25/2025	Expire	1	3,420,000	6013.13	198,702								(225)				0001
Purchased Call/SPX/SPXI00TSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/26/2025	02/26/2026	02/28/2025	Expire	1	1,999,000	5956.06	59,970								(114)				0001
Purchased Call/SPX/SPXI00TSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/26/2025	02/26/2026	02/28/2025	Expire	1	3,308,000	5956.06	114,126								(216)				0001
Purchased Call/SPX/SPXI00TSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/26/2025	02/26/2026	02/28/2025	Expire	1	5,322,000	5956.06	202,236								(383)				0001
Purchased Call/SPX/SPXI00USH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/27/2026	03/03/2025	Expire	1	2,688,000	5861.57	100,800								(102)				0001
Purchased Call/SPX/SPXN13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	08/22/2025	Expire	1	4,936,000	6395.78	212,742								159				0001
Purchased Call/SPX/SPXN13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	08/26/2025	Expire	1	1,758,840	6396	75,221								326				0001
Purchased Call/SPX/SPXO130S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	08/29/2025	Expire	1	2,984,000	6481.4	48,341								41				0001
Purchased Call/SPX/SPXO130SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	09/03/2025	Expire	1	5,212,000	6460.26	48,472								310				0001
Purchased Call/SPX/SPXO131S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	09/03/2025	Expire	1	3,156,000	6460.26	41,344								264				0001
Purchased Call/SPX/SPXO131S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	09/03/2025	Expire	1	3,538,000	6460.26	92,342								589				0001
Purchased Call/SPX/SPXO131SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	09/04/2025	Expire	1	6,715,000	6415.54	169,890								160				0001
Purchased Call/SPX/SPXO131SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	09/05/2025	Expire	1	4,757,000	6448.26	45,667								44				0001
Purchased Call/SPX/SPXO131SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	09/08/2025	Expire	1	1,521,000	6502.08	13,689								65				0001
Purchased Call/SPX/SPXO131SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	09/08/2025	Expire	1	2,270,000	6502.08	29,737								141				0001
Purchased Call/SPX/SPXO131SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	09/08/2025	Expire	1	3,800,000	6502.08	59,660								282				0001
Purchased Call/SPX/SPXO132S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	09/09/2025	Expire	1	2,657,000	6481.5	55,266								263				0001
Purchased Call/SPX/SPXO132SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	09/11/2025	Expire	1	3,074,000	6512.61	30,740								32				0001
Purchased Call/SPX/SPXO133S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	4,941,000	6584.29	119,078								592				0001
Purchased Call/SPX/SPXO133SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,292,000	6584.29	86,408								430				0001
Purchased Call/SPX/SPXO133SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	09/16/2025	Expire	1	4,954,000	6584.29	107,502								533				0001
Purchased Call/SPX/SPXO133SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	09/18/2025	Expire	1	2,888,000	6606.76	47,074								54				0001
Purchased Call/SPX/SPXO133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	09/18/2025	Expire	1	2,261,000	6606.76	41,602								48				0001
Purchased Call/SPX/SPXO133SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	09/19/2025	Expire	1	3,539,000	6600.35	46,361								54				0001
Purchased Call/SPX/SPXO134S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	09/22/2025	Expire	1	4,271,000	6631.96	55,950								288				0001
Purchased Call/SPX/SPXO135S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire	1	11,019,000	6664.36	144,349								749				0001
Purchased Call/SPX/SPXO135S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire	1	4,474,000	6664.36	79,190								411				0001
Purchased Call/SPX/SPXO135SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	09/23/2025	Expire	1	3,230,000	6664.36	74,613								386				0001
Purchased Call/SPX/SPXO135SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	11/12/2025	09/24/2025	Expire	1	13,280,000	6400		34,300		(34,300)					(34,300)				0001
Purchased Call/SPX/SPXD05BSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBJXP4R0TD8PU41	10/20/2025	10/16/2026	10/22/2025	Expire	1	1,935,688	6629	88,675								148				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05B8K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/20/2025	10/16/2026	10/22/2025	Expire	1	7,730,252	6664	321,343								538				0001
Purchased Call/SPX/SPXD05B8R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/21/2025	10/21/2026	10/23/2025	Expire	1	2,825,000	6735.35	59,325								100				0001
Purchased Call/SPX/SPXD05CSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/22/2026	10/27/2025	Expire	1	1,949,525	6699	67,512								420				0001
Purchased Call/SPX/SPXD05D$0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	9,466,000	6791.69	236,650								1,481				0001
Purchased Call/SPX/SPXD05D$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	3,268,000	6791.69	87,256								546				0001
Purchased Call/SPX/SPXD05D$2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire	1	8,794,000	6791.69	314,825								1,970				0001
Purchased Call/SPX/SPXD05D$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2025	10/26/2026	10/28/2025	Expire	1	2,197,000	6791.69	123,911								771				0001
Purchased Call/SPX/SPXD05D$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Expire	1	6,157,000	6875.16	153,309								272				0001
Purchased Call/SPX/SPXD05D$S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Expire	1	5,794,000	6875.16	270,580								480				0001
Purchased Call/SPX/SPXD05E$0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/27/2025	10/23/2026	10/29/2025	Expire	1	6,601,523	6792	290,531								518				0001
Purchased Call/SPX/SPXD05E$3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/28/2025	10/28/2026	10/30/2025	Expire	1	6,789,000	6890.89	353,707								633				0001
Purchased Call/SPX/SPXD05E$E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/29/2025	10/27/2026	10/31/2025	Expire	1	2,805,065	6875	108,948								197				0001
Purchased Call/SPX/SPXD05E$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/29/2025	10/28/2026	10/31/2025	Expire	1	4,720,260	6891	184,060								332				0001
Purchased Call/SPX/SPXD05E$V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Expire	1	1,977,000	6822.34	117,038								752				0001
Purchased Call/SPX/SPXD05E$Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/30/2025	10/28/2026	11/03/2025	Expire	1	1,915,043	6889	72,169								466				0001
Purchased Call/SPX/SPXD05FS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/05/2025	11/03/2026	11/07/2025	Expire	1	2,836,716	6852	108,220								207				0001
Purchased Call/SPX/SPXD05FSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/06/2025	11/05/2026	11/10/2025	Expire	1	1,976,622	6793	81,209								540				0001
Purchased Call/SPX/SPXD05FSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/06/2025	11/05/2026	11/10/2025	Expire	1	3,037,942	6796	115,956								772				0001
Purchased Call/SPX/SPXD05FSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/10/2025	11/06/2026	11/13/2025	Expire	1	2,496,068	6728	103,168								454				0001
Purchased Call/SPX/SPXD05GS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/11/2025	11/11/2026	11/13/2025	Expire	1	2,687,000	6846.61	34,394								69				0001
Purchased Call/SPX/SPXD05GSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/13/2025	11/11/2026	11/17/2025	Expire	1	2,203,583	6843	100,010								688				0001
Purchased Call/SPX/SPXD05GST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/13/2025	11/12/2026	11/17/2025	Expire	1	1,609,966	6851	58,014								398				0001
Purchased Call/SPX/SPXD05HS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	1,657,423	6737	59,603								411				0001
Purchased Call/SPX/SPXD05HS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,878,000	6734.11	145,813								1,006				0001
Purchased Call/SPX/SPX140VSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/15/2025	07/15/2026	07/17/2025	Expire	1	3,120,000	100	27,456								6				0001
Purchased Call/SPX/SPX140VSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,060,000	100	18,128								67				0001
Purchased Call/SPX/SPX140VSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	08/07/2025	Expire	1	2,580,000	100	23,220								12				0001
Purchased Call/SPX/SPX140W$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2026	08/26/2025	Expire	1	4,249,000	100	38,666								167				0001
Purchased Call/SPX/SPX140W$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	09/09/2025	Expire	1	1,718,000	100	15,462								74				0001
Purchased Call/SPX/SPX140W$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	09/09/2025	Expire	1	1,286,000	100	21,605								103				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX1401ISH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	10/15/2025	Expire	1	3,052,000	100	23,195								36				0001
Purchased Call/SPX/SPX1401ISO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	10/21/2025	Expire	1	3,753,000	100	28,148								170				0001
Purchased Call/SPX/SPX1401ISZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	10/30/2025	Expire	1	2,323,000	100	17,190								31				0001
Purchased Call/SPX/SPX140XS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	11/04/2025	Expire	1	3,021,000	100	21,147								137				0001
Purchased Call/SPX/SPX140XSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	11/12/2025	Expire	1	4,210,000	100	28,628								260				0001
Purchased Call/SPX/SPX140XSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2026	11/19/2025	Expire	1	3,105,000	100	20,493								43				0001
Purchased Call/SPX/SPX140XSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	11/25/2025	Expire	1	4,805,000	100	30,752								217				0001
Purchased Call/SPX/SPX140XSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	12/11/2025	Expire	1	1,440,000	100	19,152								46				0001
Purchased Call/SPX/SPX1401YS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	12/23/2025	Expire	1	1,282,000	100	16,794								134				0001
Purchased Call/SPX/SPX261GSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2025	01/17/2025	Exercise	1	2,161,000	100	25,500		100,207	99,226			100,207		(981)				0001
Purchased Call/SPX/SPX261HSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/01/2024	01/31/2025	02/04/2025	Exercise	1	5,132,000	100	58,505		53,129	48,268			53,129		(4,862)				0001
Purchased Call/SPX/SPX261HSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2025	02/07/2025	Exercise	1	2,389,000	100	43,480		10,886	6,705			10,886		(4,181)				0001
Purchased Call/SPX/SPX261HSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2025	02/13/2025	Exercise	1	2,937,000	100	33,776		27,120	23,316			27,120		(3,804)				0001
Purchased Call/SPX/SPX261HSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2024	02/21/2025	02/25/2025	Exercise	1	2,300,000	100	25,530		59,997	56,420			59,997		(3,577)				0001
Purchased Call/SPX/SPX2611SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2025	03/07/2025	Expire	1	2,629,000	100	46,270			(8,030)					(8,030)				0001
Purchased Call/SPX/SPX2611SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2025	03/13/2025	Expire	1	2,927,000	100	53,564			(10,182)					(10,182)				0001
Purchased Call/SPX/SPX2611SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	03/14/2025	Expire	1	3,704,000	100	38,151			(7,357)					(7,357)				0001
Purchased Call/SPX/SPX261JSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2025	04/04/2025	Expire	1	2,569,000	100	25,947			(6,505)					(6,505)				0001
Purchased Call/SPX/SPX261KSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	04/29/2025	Expire	1	2,802,000	100	28,580			(9,050)					(9,050)				0001
Purchased Call/SPX/SPXN132SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	08/28/2025	Expire	1	3,617,000	6465.94	36,170								30				0001
Purchased Call/SPX/SPX130S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	08/29/2025	Expire	1	3,678,000	6481.4	34,205								29				0001
Purchased Call/SPX/SPX130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	09/03/2025	Expire	1	6,241,000	6460.26	133,557								854				0001
Purchased Call/SPX/SPX132SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	09/10/2025	Expire	1	3,584,000	6495.15	90,317								93				0001
Purchased Call/SPX/SPX132SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2025	09/10/2026	09/15/2025	Expire	1	1,678,734	6532	58,172								288				0001
Purchased Call/SPX/SPX133S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	7,199,000	6584.29	94,307								469				0001
Purchased Call/SPX/SPX133SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,325,000	6584.29	73,005								363				0001
Purchased Call/SPX/SPX133SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	09/17/2025	Expire	1	3,002,000	6615.28	27,919								32				0001
Purchased Call/SPX/SPX133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	09/19/2025	Expire	1	2,699,000	6600.35	42,104								49				0001
Purchased Call/SPX/SPX1356S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire	1	5,658,000	6664.36	142,016								737				0001
Purchased Call/SPX/SPX1356S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire	1	2,493,000	6664.36	69,056								358				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX01359B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	09/23/2025	Expire	1	3,055,000	6664.36	51,324								265				0001
Purchased Call/SPX/SPX01356H	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	12/08/2025	09/24/2025	Expire	1	6,640,000	6400	21,465		(21,465)						(21,465)				0001
Purchased Call/SPX/SPX01376C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	09/30/2025	Expire	1	8,429,000	6643.7	136,550								738				0001
Purchased Call/SPX/SPX01378O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	10/02/2025	Expire	1	4,407,000	6688.46	43,629								60				0001
Purchased Call/SPX/SPX01379P	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	10/02/2025	Expire	1	3,557,000	6688.46	46,597								64				0001
Purchased Call/SPX/SPX01386A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	10/06/2025	Expire	1	1,490,000	6715.35	13,261								74				0001
Purchased Call/SPX/SPX01399K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	6,445,000	6552.51	63,806								511				0001
Purchased Call/SPX/SPX01399O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	4,452,000	6552.51	95,273								763				0001
Purchased Call/SPX/SPX01399P	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	4,030,000	6552.51	94,705								758				0001
Purchased Call/SPX/SPX01395V	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	4,711,000	6552.51	231,781								1,855				0001
Purchased Call/SPX/SPX013AS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	11/19/2025	10/15/2025	Exercise	1	4,370,000	17	331,200	621,000	289,800				621,000		(331,200)				0001
Purchased Call/SPX/SPX013ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	10/16/2025	Expire	1	2,696,000	6644.31	43,136								68				0001
Purchased Call/SPX/SPX013ASL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	10/16/2025	Expire	1	3,494,000	6644.31	87,001								137				0001
Purchased Call/SPX/SPX013BS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire	1	8,679,000	6664.01	216,975								1,311				0001
Purchased Call/SPX/SPX013BSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	10/21/2025	Expire	1	3,951,000	6664.01	38,720								233				0001
Purchased Call/SPX/SPX013BSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	10/21/2025	Expire	1	4,606,000	6664.01	118,835								715				0001
Purchased Call/SPX/SPX013BSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	10/21/2025	Expire	1	1,687,000	6664.01	61,238								368				0001
Purchased Call/SPX/SPX013CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	10/28/2025	Expire	1	6,150,000	6791.69	79,950								498				0001
Purchased Call/SPX/SPX013DSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	10/30/2025	Expire	1	2,611,000	6890.89	33,682								60				0001
Purchased Call/SPX/SPX013DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	10/31/2025	Expire	1	6,211,000	6890.59	153,412								277				0001
Purchased Call/SPX/SPX013DSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	11/03/2025	Expire	1	2,936,000	6822.34	51,086								328				0001
Purchased Call/SPX/SPX013DST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	11/03/2025	Expire	1	2,033,000	6822.34	74,814								481				0001
Purchased Call/SPX/SPX013DSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/29/2026	11/03/2025	Expire	1	3,927,636	6891	123,947								798				0001
Purchased Call/SPX/SPX013ESG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire	1	6,451,000	6840.2	152,244								985				0001
Purchased Call/SPX/SPX013ESO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	11/04/2025	Expire	1	3,937,000	6840.2	85,827								552				0001
Purchased Call/SPX/SPX013ESX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	11/05/2025	Expire	1	3,037,000	6851.97	48,288								91				0001
Purchased Call/SPX/SPX013ESY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	11/05/2025	Expire	1	2,459,000	6851.97	50,164								94				0001
Purchased Call/SPX/SPX013FS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	11/05/2025	Expire	1	7,385,000	6851.97	184,625								347				0001
Purchased Call/SPX/SPX013FS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	10/30/2026	11/05/2025	Expire	1	1,422,762	6840	27,317								52				0001
Purchased Call/SPX/SPX013GS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	11/12/2025	Expire	1	10,230,000	6728.8	99,231								901				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013GS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	11/12/2025	Expire	1	6,404,000	6728.8	81,971								744				0001
Purchased Call/SPX/SPX013GS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	11/12/2025	Expire	1	4,462,000	6728.8	68,269								616				0001
Purchased Call/SPX/SPX013GSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	11/13/2025	Expire	1	2,340,000	6832.43	37,206								162				0001
Purchased Call/SPX/SPX013GSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	11/13/2025	Expire	1	2,094,000	6832.43	46,277								202				0001
Purchased Call/SPX/SPX013GSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2025	11/06/2026	11/13/2025	Expire	1	2,079,199	6729	72,494								319				0001
Purchased Call/SPX/SPX013GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2025	11/11/2026	11/14/2025	Expire	1	2,136,142	6847	69,660								141				0001
Purchased Call/SPX/SPX013GSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,281,000	6737.49	19,845								136				0001
Purchased Call/SPX/SPXN13TSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	07/28/2025	Expire	1	2,490,000	6363.35	40,587								140				0001
Purchased Call/SPX/SPXN13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	12,538,000	6388.64	165,502								576				0001
Purchased Call/SPX/SPXN13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	4,671,000	6388.64	126,117								439				0001
Purchased Call/SPX/SPXN13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	07/29/2025	Expire	1	2,216,000	6388.64	36,121								126				0001
Purchased Call/SPX/SPXN13US0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	07/29/2025	Expire	1	2,467,000	6388.64	62,415								218				0001
Purchased Call/SPX/SPXN13USB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	07/30/2025	Expire	1	2,274,000	6389.77	36,839								15				0001
Purchased Call/SPX/SPXN13USC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	07/30/2025	Expire	1	2,066,000	6389.77	46,072								18				0001
Purchased Call/SPX/SPXN13USP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	5,816,000	6370.86	147,145								61				0001
Purchased Call/SPX/SPXN13VS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	08/04/2025	Expire	1	2,519,000	6339.39	23,679								87				0001
Purchased Call/SPX/SPXN13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	08/05/2025	Expire	1	6,778,000	6238.01	67,102								248				0001
Purchased Call/SPX/SPXN13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,224,000	6238.01	39,365								145				0001
Purchased Call/SPX/SPXN13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	08/05/2025	Expire	1	9,065,000	6238.01	117,845								436				0001
Purchased Call/SPX/SPXN13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	08/06/2025	Expire	1	3,658,000	6329.94	47,920								24				0001
Purchased Call/SPX/SPXN13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	08/11/2025	Expire	1	2,525,000	6340	22,725								88				0001
Purchased Call/SPX/SPXN13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	9,609,000	6389.45	125,878								492				0001
Purchased Call/SPX/SPXN13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	4,229,000	6389.45	106,148								415				0001
Purchased Call/SPX/SPXN13XSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2025	08/11/2026	08/14/2025	Expire	1	5,366,445	6373	188,591								117				0001
Purchased Call/SPX/SPXN13XSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	08/15/2025	Expire	1	3,761,000	6466.58	34,977								22				0001
Purchased Call/SPX/SPXN13XST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	08/15/2025	Expire	1	3,152,000	6466.58	62,410								40				0001
Purchased Call/SPX/SPXN13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	08/15/2025	Expire	1	2,195,000	6466.58	50,046								32				0001
Purchased Call/SPX/SPXN13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/12/2026	08/15/2025	Expire	1	2,114,209	6446	71,766								46				0001
Purchased Call/SPX/SPXN13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	08/18/2025	Expire	1	2,302,000	6468.54	20,027								82				0001
Purchased Call/SPX/SPXN13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	08/19/2025	Expire	1	8,725,000	6449.8	202,420								834				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN131YSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	08/20/2025	Expire	1	3,937,000	6449.15	39,370								28				0001
Purchased Call/SPX/SPX0135SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	09/24/2025	Expire	1	3,694,000	6693.75	80,899								101				0001
Purchased Call/SPX/SPX0135SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	09/25/2025	Expire	1	2,918,000	6656.92	28,888								36				0001
Purchased Call/SPX/SPX0136SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	09/29/2025	Expire	1	1,813,000	6604.72	15,592								84				0001
Purchased Call/SPX/SPX0137SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	09/30/2025	Expire	1	9,637,000	6643.7	126,245								682				0001
Purchased Call/SPX/SPX0137SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	09/30/2025	Expire	1	3,186,000	6643.7	30,586								165				0001
Purchased Call/SPX/SPX0137SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	10/01/2025	Expire	1	4,623,000	6661.21	60,561								82				0001
Purchased Call/SPX/SPX0137SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2025	01/08/2026	10/02/2025	Expire	1	6,650,000	6000	32,130								(275)				0001
Purchased Call/SPX/SPX0138S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	10/06/2025	Expire	1	4,181,000	6715.35	104,943								585				0001
Purchased Call/SPX/SPX0138SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	10/10/2025	Expire	1	3,020,000	6753.72	27,784								41				0001
Purchased Call/SPX/SPX0139SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	2,732,000	6552.51	87,151								698				0001
Purchased Call/SPX/SPX0139SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	3,836,000	6552.51	147,686								1,182				0001
Purchased Call/SPX/SPX0139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	10/15/2025	Expire	1	2,929,000	6552.51	64,438								513				0001
Purchased Call/SPX/SPX013ASA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	10/15/2025	Expire	1	3,196,000	6654.72	50,816								79				0001
Purchased Call/SPX/SPX013ASH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	10/16/2025	Expire	1	3,927,000	6644.31	37,307								59				0001
Purchased Call/SPX/SPX013ASR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	10/17/2025	Expire	1	3,747,000	6671.06	57,704								92				0001
Purchased Call/SPX/SPX013BSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire	1	6,590,000	6664.01	139,708								844				0001
Purchased Call/SPX/SPX013BSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire	1	5,254,000	6664.01	123,469								746				0001
Purchased Call/SPX/SPX013CS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	10/22/2025	Expire	1	4,284,000	6735.13	55,692								93				0001
Purchased Call/SPX/SPX013CSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	10/24/2025	Expire	1	4,095,000	6699.4	37,265								63				0001
Purchased Call/SPX/SPX013CSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	10/24/2025	Expire	1	2,682,000	6699.4	41,303								70				0001
Purchased Call/SPX/SPX013CSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	10/27/2025	Expire	1	1,689,000	6738.44	16,046								100				0001
Purchased Call/SPX/SPX013DS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	10/28/2025	Expire	1	4,460,000	6791.69	74,482								463				0001
Purchased Call/SPX/SPX261KSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2025	04/30/2025	Expire	1	3,146,000	100	32,404			(10,444)					(10,444)				0001
Purchased Call/SPX/SPX261LSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2025	05/22/2025	Expire	1	3,465,000	100	39,155			(14,993)					(14,993)				0001
Purchased Call/SPX/SPX261MS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2025	06/16/2025	Expire	1	2,925,000	100	33,345			(14,881)					(14,881)				0001
Purchased Call/SPX/SPX261MSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2025	06/18/2025	Expire	1	4,677,000	100	52,382			(23,954)					(23,954)				0001
Purchased Call/SPX/SPX261MSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	07/01/2025	Expire	1	2,395,000	100	27,543			(13,542)					(13,542)				0001
Purchased Call/SPX/SPX261MSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	07/01/2025	Expire	1	3,024,000	100	47,477			(23,343)					(23,343)				0001
Purchased Call/SPX/SPX261MSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	07/01/2025	Expire	1	2,044,000	100	27,594			(13,567)					(13,567)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261NS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2025	07/07/2025	Expire	1	2,057,000	100	37,849			(19,029)					(19,029)				0001
Purchased Call/SPX/SPX261NS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	07/08/2025	Expire	1	3,253,000	100	77,421			(39,356)					(39,356)				0001
Purchased Call/SPX/SPX261NSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2025	07/18/2025	Expire	1	3,248,000	100	35,403			(19,116)					(19,116)				0001
Purchased Call/SPX/SPX261NSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2025	08/01/2025	Expire	1	2,233,000	100	22,107			(12,789)					(12,789)				0001
Purchased Call/SPX/SPX2610SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	09/16/2025	Expire	1	2,726,000	100	26,987			(19,041)					(19,041)				0001
Purchased Call/SPX/SPX2610SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2024	09/19/2025	09/23/2025	Expire	1	1,570,000	100	24,806			(17,935)					(17,935)				0001
Purchased Call/SPX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	10/07/2025	Expire	1	3,775,000	100	39,638			(30,279)					(30,279)				0001
Purchased Call/SPX/SPX261PS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	10/07/2025	Expire	1	5,013,000	100	52,637			(40,208)					(40,208)				0001
Purchased Call/SPX/SPX261PS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	10/07/2025	Expire	1	2,042,000	100	33,489			(25,582)					(25,582)				0001
Purchased Call/SPX/SPX261PS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	10/08/2025	Expire	1	3,605,000	100	37,853			(28,989)					(28,989)				0001
Purchased Call/SPX/SPX261PS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	10/08/2025	Expire	1	2,006,000	100	35,105			(26,885)					(26,885)				0001
Purchased Call/SPX/SPX261PS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2024	10/10/2025	10/15/2025	Expire	1	3,704,000	100	38,892			(30,465)					(30,465)				0001
Purchased Call/SPX/SPX261PSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	10/31/2025	Expire	1	1,009,000	100	5,146			(4,267)					(4,267)				0001
Purchased Call/SPX/SPX261PSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	11/24/2025	Expire	1	2,393,000	100	46,185			(41,096)					(41,096)				0001
Purchased Call/SPX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	12/01/2025	Expire	1	1,361,000	100	6,805			(6,185)					(6,185)				0001
Purchased Call/SPX/SPX261PSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	12/05/2025	Expire	1	1,360,000	100	5,848			(5,413)					(5,413)				0001
Purchased Call/SPX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	12/22/2025	Expire	1	2,363,000	100	25,520			(24,677)					(24,677)				0001
Purchased Call/SPX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	12/29/2025	Expire	1	2,324,000	100	21,846			(21,544)					(21,544)				0001
Purchased Call/SPX/SPX013HS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	11/18/2025	Expire	1	2,166,000	6734.11	30,757								212				0001
Purchased Call/SPX/SPX013SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	12/01/2025	Expire	1	3,985,000	6812.61	51,008								498				0001
Purchased Call/SPX/SPX013SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	12/02/2025	Expire	1	6,603,000	6849.09	85,839								624				0001
Purchased Call/SPX/SPX013JSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	12/05/2025	Expire	1	2,635,000	6849.72	40,052								93				0001
Purchased Call/SPX/SPX013KS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2025	02/18/2026	12/10/2025	Expire	1	255,000	21	30,000								155				0001
Purchased Call/SPX/SPX013LS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	12/16/2025	Expire	1	5,591,000	6827.41	138,657								1,075				0001
Purchased Call/SPX/SPX013LSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2025	02/18/2026	12/18/2025	Expire	1	1,700,000	21	189,540								1,624				0001
Purchased Call/SPX/SPX013MSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	12/24/2025	Expire	1	2,280,000	6878.49	46,284								121				0001
Purchased Call/SPX/SPX013NSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Expire	1	2,665,000	6929.94	42,640								346				0001
Purchased Call/SPX/SPX013NSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Expire	1	2,629,000	6929.94	73,875								599				0001
Purchased Call/SPX/SPX140ASS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2024	01/24/2025	01/28/2025	Exercise	1	2,471,000	100	30,393		160,955	159,034			160,955		(1,920)				0001
Purchased Call/SPX/SPX140AST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2024	01/24/2025	01/28/2025	Exercise	1	2,598,000	100	58,195		265,081	261,404			265,081		(3,677)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140BSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2024	02/14/2025	02/19/2025	Exercise	1	1,469,000	100	28,058		78,330	74,939			78,330		(3,392)				0001
Purchased Call/SPX/SPX140BSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/14/2025	02/19/2025	Exercise	1	3,224,000	100	61,256		185,510	178,002			185,510		(7,508)				0001
Purchased Call/SPX/SPX140CSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	03/04/2025	Exercise	1	2,546,000	100	51,938		35,122	26,754			35,122		(8,368)				0001
Purchased Call/SPX/SPX140CSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2024	03/07/2025	03/11/2025	Expire	1	5,086,000	100	52,386			(9,432)					(9,432)				0001
Purchased Call/SPX/SPX140CSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/10/2025	03/12/2025	Expire	1	1,902,000	100	38,801			(7,268)					(7,268)				0001
Purchased Call/SPX/SPX140DSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	04/01/2025	Expire	1	1,352,000	100	20,550			(4,896)					(4,896)				0001
Purchased Call/SPX/SPX140DSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2025	04/02/2025	Expire	1	1,360,000	100	27,880			(6,817)					(6,817)				0001
Purchased Call/SPX/SPX140ESH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	04/08/2025	Expire	1	1,850,000	100	29,600			(7,647)					(7,647)				0001
Purchased Call/SPX/SPX140FS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2024	04/25/2025	04/29/2025	Expire	1	5,520,000	100	54,096			(17,083)					(17,083)				0001
Purchased Call/SPX/SPX140FSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2024	04/28/2025	04/30/2025	Exercise	1	1,711,000	100	33,536		10,014	(795)			10,014		(10,809)				0001
Purchased Call/SPX/SPX140FST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/13/2024	05/13/2025	05/15/2025	Expire	1	3,684,000	100	39,050			(14,200)					(14,200)				0001
Purchased Call/SPX/SPX140GS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2025	05/21/2025	Expire	1	3,441,000	100	37,851			(14,390)					(14,390)				0001
Purchased Call/SPX/SPX140GSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/20/2024	05/20/2025	05/22/2025	Expire	1	2,283,000	100	42,920			(16,435)					(16,435)				0001
Purchased Call/SPX/SPXI00US I	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/27/2026	03/03/2025	Expire	1	3,337,000	5861.57	145,827								(147)				0001
Purchased Call/SPX/SPXI00VS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/03/2025	03/03/2026	03/05/2025	Expire	1	2,788,000	5849.72	47,117								(86)				0001
Purchased Call/SPX/SPXI00VS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/03/2025	03/03/2026	03/05/2025	Expire	1	2,454,000	5849.72	53,252								(97)				0001
Purchased Call/SPX/SPXI00VSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/05/2025	03/05/2026	03/07/2025	Expire	1	1,959,000	5842.63	123,221								(220)				0001
Purchased Call/SPX/SPXI00VSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2025	03/06/2026	03/10/2025	Expire	1	1,952,000	5738.52	43,139								(34)				0001
Purchased Call/SPX/SPXI00VSU	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S60X2D1J8570P30	03/07/2025	03/21/2025	03/11/2025	Expire	1	8,625,000	5500		19,410	(19,410)						(19,410)				0001
Purchased Call/SPX/SPXI00WSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/10/2025	03/10/2026	03/12/2025	Expire	1	2,995,000	5614.56	82,363								(141)				0001
Purchased Call/SPX/SPXI00WSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	2,733,000	5572.07	94,015								(160)				0001
Purchased Call/SPX/SPXI00WSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	11,314,000	5572.07	455,954								(774)				0001
Purchased Call/SPX/SPXI00WSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	3,872,000	5572.07	166,109								(282)				0001
Purchased Call/SPX/SPXI00WST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	2,589,000	5572.07	151,974								(258)				0001
Purchased Call/SPX/SPXI00XS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	03/14/2025	Expire	1	2,972,000	5599.3	134,037								(226)				0001
Purchased Call/SPX/SPXI00XS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	03/14/2025	Expire	1	2,976,000	5599.3	168,739								(284)				0001
Purchased Call/SPX/SPXI00XSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	1,941,000	5521.52	114,325								(67)				0001
Purchased Call/SPX/SPXI00YS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/16/2026	03/18/2025	Expire	1	2,352,000	5638.94	80,909								(41)				0001
Purchased Call/SPX/SPXI00YSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	6,443,614	5522	369,437								(214)				0001
Purchased Call/SPX/SPXI00YSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,524,000	5667.56	202,982								(74)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00ZS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/21/2025	03/18/2026	03/25/2025	Expire	1	1,864,067	5615	85,968								(36)				0001
Purchased Call/SPX/SPXI00ZS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/24/2025	03/20/2026	03/26/2025	Expire	1	2,760,102	5668	95,720								(150)				0001
Purchased Call/SPX/SPXI00ZS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/24/2025	03/20/2026	03/26/2025	Expire	1	6,228,648	5668	362,670								(568)				0001
Purchased Call/SPX/SPXI00ZSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,192,000	5396.52	75,405								2				0001
Purchased Call/SPX/SPXI00ZSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	5,969,000	5396.52	271,590								8				0001
Purchased Call/SPX/SPXI00ZSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2026	04/07/2025	Expire	1	3,993,000	5396.52	197,654								6				0001
Purchased Call/SPX/SPXJ001S2	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	04/08/2025	04/11/2025	04/10/2025	Exercise	1	10,300,000	5050	39,468	59,999	20,531				59,999		(39,468)				0001
Purchased Call/SPX/SPXJ001SG	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	04/11/2025	04/15/2025	04/15/2025	Exercise	1	5,300,000	5350	12,887	6,994	(5,892)				6,994		(12,887)				0001
Purchased Call/SPX/SPXN132S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	08/22/2025	Expire	1	4,243,000	6395.78	94,619								71				0001
Purchased Call/SPX/SPXN132S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	08/22/2025	Expire	1	2,596,605	6411	87,484								65				0001
Purchased Call/SPX/SPXN132SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	08/26/2025	Expire	1	3,962,246	6370	147,881								641				0001
Purchased Call/SPX/SPXN132SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	08/26/2025	Expire	1	6,854,303	6370	313,213								1,358				0001
Purchased Call/SPX/SPXO130SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	09/03/2025	Expire	1	7,882,000	6460.26	198,626								1,271				0001
Purchased Call/SPX/SPXO130SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	09/03/2025	Expire	1	2,718,000	6460.26	27,180								173				0001
Purchased Call/SPX/SPXO130SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	09/03/2025	Expire	1	7,189,000	6460.26	94,176								601				0001
Purchased Call/SPX/SPXO131S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	09/03/2025	Expire	1	2,704,000	6460.26	43,805								279				0001
Purchased Call/SPX/SPXO131SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	09/04/2025	Expire	1	2,669,000	6415.54	47,508								45				0001
Purchased Call/SPX/SPXO131SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2025	09/08/2025	09/08/2025	Expire	1	7,740,000	6500	6,680		(6,680)						(6,680)				0001
Purchased Call/SPX/SPXO131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	09/08/2025	Expire	1	4,295,000	6502.08	108,664								514				0001
Purchased Call/SPX/SPXO132SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	09/10/2025	Expire	1	6,807,000	6495.15	89,172								92				0001
Purchased Call/SPX/SPXO133S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,858,000	6584.29	46,300								230				0001
Purchased Call/SPX/SPXO133S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,820,000	6584.29	56,118								279				0001
Purchased Call/SPX/SPXO133SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	09/18/2025	Expire	1	3,614,000	6606.76	36,140								42				0001
Purchased Call/SPX/SPXO133SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	09/18/2025	Expire	1	2,232,000	6606.76	47,765								55				0001
Purchased Call/SPX/SPXO133SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	09/18/2025	Expire	1	2,254,000	6606.76	54,321								63				0001
Purchased Call/SPX/SPXO133SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	09/19/2025	Expire	1	5,252,000	6600.35	48,844								57				0001
Purchased Call/SPX/SPXO134S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	09/19/2025	Expire	1	5,276,000	6600.35	132,955								156				0001
Purchased Call/SPX/SPXO135S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire	1	4,251,000	6664.36	100,749								523				0001
Purchased Call/SPX/SPXO135S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire	1	2,744,000	6664.36	88,082								457				0001
Purchased Call/SPX/SPXO135SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	12/04/2025	09/24/2025	Expire	1	6,640,000	6400	20,930		(20,930)						(20,930)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX01355I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	12/11/2025	09/24/2025	Expire	1	6,640,000	6400		22,235		(22,235)					(22,235)				0001
Purchased Call/SPX/SPX01355K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	12/17/2025	09/24/2025	Expire	1	6,640,000	6400		23,195		(23,195)					(23,195)				0001
Purchased Call/SPX/SPX01355L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	12/18/2025	09/24/2025	Expire	1	6,640,000	6400		23,405		(23,405)					(23,405)				0001
Purchased Call/SPX/SPX013DS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	10/29/2025	Expire	1	2,650,000	6875.16		24,380							43				0001
Purchased Call/SPX/SPX013DS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	10/29/2025	Expire	1	3,426,000	6875.16		54,816							97				0001
Purchased Call/SPX/SPX013DSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	10/31/2025	Expire	1	3,075,000	6890.59		66,113							119				0001
Purchased Call/SPX/SPX013DSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	11/03/2025	Expire	1	2,276,000	6822.34		29,133							187				0001
Purchased Call/SPX/SPX013DSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	11/03/2025	Expire	1	2,434,000	6822.34		86,407							555				0001
Purchased Call/SPX/SPX013E8E	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire	1	6,226,000	6840.2		60,392							391				0001
Purchased Call/SPX/SPX013E8I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire	1	3,467,000	6840.2		96,383							624				0001
Purchased Call/SPX/SPX013E9K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire	1	3,432,000	6840.2		122,179							791				0001
Purchased Call/SPX/SPX013E8N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	11/04/2025	Expire	1	2,236,000	6840.2		35,776							230				0001
Purchased Call/SPX/SPX013E9P	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	11/04/2025	Expire	1	3,380,000	6840.2		83,486							537				0001
Purchased Call/SPX/SPX013ESV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	11/05/2025	Expire	1	3,549,000	6851.97		45,782							86				0001
Purchased Call/SPX/SPX013FS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	11/06/2025	Expire	1	4,133,000	6771.55		40,090							76				0001
Purchased Call/SPX/SPX013FSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	01/08/2026	11/12/2025	Expire	1	6,700,000	6300		34,010							(212)				0001
Purchased Call/SPX/SPX013G62	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	11/12/2025	Expire	1	4,070,000	6728.8		62,271							565				0001
Purchased Call/SPX/SPX013G63	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	11/12/2025	Expire	1	3,064,000	6728.8		28,802							260				0001
Purchased Call/SPX/SPX013GSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	11/14/2025	Expire	1	2,542,000	6850.92		21,353							43				0001
Purchased Call/SPX/SPX013HSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	11/25/2025	Expire	1	8,671,000	6602.99		83,242							592				0001
Purchased Call/SPX/SPX013IS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	11/26/2025	Expire	1	2,518,000	6705.12		44,820							98				0001
Purchased Call/SPX/SPX013JSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	12/05/2025	Expire	1	3,853,000	6849.72		36,218							84				0001
Purchased Call/SPX/SPX013KSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	12/16/2025	Expire	1	7,549,000	6827.41		73,225							568				0001
Purchased Call/SPX/SPX013KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	12/16/2025	Expire	1	6,251,000	6827.41		131,271							1,018				0001
Purchased Call/SPX/SPX013LSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2025	01/21/2026	12/18/2025	Expire	1	850,000	20		63,570							312				0001
Purchased Call/SPX/SPX013MS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	12/24/2025	Expire	1	3,287,000	6878.49		42,731							112				0001
Purchased Call/SPX/SPX013MSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	12/24/2025	Expire	1	2,560,000	6878.49		41,984							110				0001
Purchased Call/SPX/SPX013MSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2025	12/22/2026	12/26/2025	Expire	1	5,193,260	6878		173,612							930				0001
Purchased Call/SPX/SPXD05HSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	11/14/2025	11/16/2026	11/18/2025	Expire	1	2,253,000	6734.11		141,714							971				0001
Purchased Call/SPX/SPXD05HSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	11/17/2025	11/13/2026	11/19/2025	Expire	1	5,811,537	6734		179,176							377				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05HSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/16/2026	11/19/2025	Expire	1	2,821,662	6734	101,666								213				0001
Purchased Call/SPX/SPXD05HST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/13/2026	11/19/2025	Expire	1	7,609,785	6734	300,874								634				0001
Purchased Call/SPX/SPXD05HSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	11/20/2025	Expire	1	4,709,000	6617.32	73,931								156				0001
Purchased Call/SPX/SPXD051SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2026	11/20/2025	Expire	1	2,415,412	6672	126,099								266				0001
Purchased Call/SPX/SPXD051SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	11/24/2025	Expire	1	2,421,000	6538.76	152,523								1,078				0001
Purchased Call/SPX/SPXD051SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2026	11/24/2025	Expire	1	5,269,845	6637	217,199								1,538				0001
Purchased Call/SPX/SPXD05JS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	9,790,000	6602.99	442,508								3,147				0001
Purchased Call/SPX/SPXD05JSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/23/2026	11/25/2025	Expire	1	2,070,000	6602.99	73,071								516				0001
Purchased Call/SPX/SPXD05JSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	3,197,454	6539	167,272								1,190				0001
Purchased Call/SPX/SPXD05JSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/25/2026	12/02/2025	Expire	1	1,786,192	6766	93,609								689				0001
Purchased Call/SPX/SPXD05KS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	12/03/2025	Expire	1	2,153,000	6812.63	33,587								77				0001
Purchased Call/SPX/SPXD05KS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	12/03/2025	Expire	1	2,339,000	6812.63	80,696								186				0001
Purchased Call/SPX/SPXD05KSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	12/04/2025	Expire	1	2,119,000	6829.37	33,480								78				0001
Purchased Call/SPX/SPXD05KSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	12/04/2025	Expire	1	6,958,000	6829.37	247,009								572				0001
Purchased Call/SPX/SPXD05KSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	11/27/2026	12/04/2025	Expire	1	1,554,743	6849	76,258								179				0001
Purchased Call/SPX/SPXD05KSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	12/04/2025	Expire	1	11,969,791	6813	397,996								924				0001
Purchased Call/SPX/SPXD05KSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	12/04/2025	Expire	1	3,113,372	6813	122,604								285				0001
Purchased Call/SPX/SPXD05KSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/01/2026	12/04/2025	Expire	1	1,553,280	6813	73,345								170				0001
Purchased Call/SPX/SPXD05LS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire	1	3,260,000	6846.51	94,214								227				0001
Purchased Call/SPX/SPXD05LSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire	1	2,500,000	6846.51	107,500								239				0001
Purchased Call/SPX/SPXD05LSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire	1	2,496,000	6846.51	113,069								250				0001
Purchased Call/SPX/SPXD05LSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire	1	4,418,000	6846.51	209,855								505				0001
Purchased Call/SPX/SPXD05LSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/07/2026	12/10/2025	Expire	1	3,770,864	6869	122,443								295				0001
Purchased Call/SPX/SPX1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	05/28/2025	Expire	1	4,711,000	100	55,590			(21,988)					(21,988)				0001
Purchased Call/SPX/SPX1400SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2024	05/30/2025	06/03/2025	Expire	1	2,138,000	100	24,587			(10,148)					(10,148)				0001
Purchased Call/SPX/SPX140HSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/04/2024	06/04/2025	06/06/2025	Expire	1	3,739,000	100	41,877			(17,766)					(17,766)				0001
Purchased Call/SPX/SPX140HSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2025	06/12/2025	Expire	1	3,675,000	100	41,528			(18,304)					(18,304)				0001
Purchased Call/SPX/SPX140HSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2024	06/13/2025	06/17/2025	Expire	1	2,493,000	100	50,109			(22,688)					(22,688)				0001
Purchased Call/SPX/SPX140HSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2025	06/20/2025	Expire	1	2,458,000	100	28,267			(13,040)					(13,040)				0001
Purchased Call/SPX/SPX1401S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2025	06/25/2025	Expire	1	3,435,000	100	39,159			(18,663)					(18,663)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140ISQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	07/08/2025	Expire	1	3,315,000	100	38,123			(19,433)					(19,433)				0001
Purchased Call/SPX/SPX140ISX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2024	07/11/2025	07/15/2025	Expire	1	3,596,000	100	40,635			(21,559)					(21,559)				0001
Purchased Call/SPX/SPX140JS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2024	07/18/2025	07/22/2025	Expire	1	2,263,000	100	32,587			(17,873)					(17,873)				0001
Purchased Call/SPX/SPX140JS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	07/22/2025	Expire	1	2,469,000	100	25,925			(14,258)					(14,258)				0001
Purchased Call/SPX/SPX140JSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2024	07/25/2025	07/29/2025	Exercise	1	2,085,000	100	34,820		33,327	13,554			33,327		(19,773)				0001
Purchased Call/SPX/SPX140JSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	08/12/2025	Expire	1	5,683,000	100	53,420			(32,497)					(32,497)				0001
Purchased Call/SPX/SPX140KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2025	08/14/2025	Expire	1	2,767,000	100	27,117			(16,658)					(16,658)				0001
Purchased Call/SPX/SPX140LS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/23/2024	09/23/2025	09/25/2025	Expire	1	1,977,000	100	23,724			(17,319)					(17,319)				0001
Purchased Call/SPX/SPX140MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	10/23/2025	Expire	1	3,935,000	100	41,711			(33,668)					(33,668)				0001
Purchased Call/SPX/SPX140MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	10/23/2025	Expire	1	1,288,000	100	20,222			(16,322)					(16,322)				0001
Purchased Call/SPX/SPX140MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	10/29/2025	Exercise	1	1,299,000	100	22,343		12,978	(5,425)			12,978		(18,404)				0001
Purchased Call/SPX/SPX140MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	10/30/2025	Exercise	1	1,943,000	100	31,477		8,949	(17,065)			8,949		(26,014)				0001
Purchased Call/SPX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	11/17/2025	Expire	1	2,202,000	100	22,020			(19,169)					(19,169)				0001
Purchased Call/SPX/SPX140NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	11/19/2025	Expire	1	1,913,000	100	33,095			(29,175)					(29,175)				0001
Purchased Call/SPX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	12/04/2025	Expire	1	3,308,000	100	36,719			(33,887)					(33,887)				0001
Purchased Call/SPX/SPX140NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	12/11/2025	Expire	1	3,401,000	100	36,391			(34,285)					(34,285)				0001
Purchased Call/SPX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	12/12/2025	Expire	1	4,858,000	100	52,466			(49,576)					(49,576)				0001
Purchased Call/SPX/SPX140QS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	12/16/2025	Expire	1	2,609,000	100	27,395			(26,253)					(26,253)				0001
Purchased Call/SPX/SPXD05LSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	12/10/2025	Expire	1	5,760,907	6866	237,538								577				0001
Purchased Call/SPX/SPXD05LSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/04/2026	12/10/2025	Expire	1	6,008,622	6867	289,590								704				0001
Purchased Call/SPX/SPXD05LSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	2,647,000	6840.51	42,352								103				0001
Purchased Call/SPX/SPXD05LSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire	1	3,803,000	6840.51	175,318								425				0001
Purchased Call/SPX/SPXD05LSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	12/11/2025	Expire	1	3,224,706	6847	105,443								256				0001
Purchased Call/SPX/SPXD05MSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire	1	9,038,000	6886.68	479,918								1,170				0001
Purchased Call/SPX/SPXD05MSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/09/2026	12/12/2025	Expire	1	2,565,191	6841	86,524								211				0001
Purchased Call/SPX/SPXD05NS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	2,862,000	6827.41	105,894								821				0001
Purchased Call/SPX/SPXD05NS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	2,815,000	6827.41	111,193								862				0001
Purchased Call/SPX/SPXD05NSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	5,115,000	6827.41	275,699								2,138				0001
Purchased Call/SPX/SPXD05NSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire	1	2,861,000	6827.41	101,566								781				0001
Purchased Call/SPX/SPXD05NSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire	1	2,939,000	6827.41	174,871								1,345				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05N9Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire	1	2,127,000	6827.41	132,725								1,021				0001
Purchased Call/SPX/SPXD05N9Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	3,767,000	6774.76	93,045								737				0001
Purchased Call/SPX/SPXD05QS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire	1	4,075,000	6774.76	128,770								1,019				0001
Purchased Call/SPX/SPXD05QSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/16/2026	12/22/2025	Expire	1	3,223,882	6801	131,265								1,045				0001
Purchased Call/SPX/SPXD05QSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire	1	2,581,029	6721	52,055								413				0001
Purchased Call/SPX/SPXD05PS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire	1	6,430,000	6834.5	147,890								1,178				0001
Purchased Call/SPX/SPXD05PSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire	1	2,556,000	6834.5	151,826								1,200				0001
Purchased Call/SPX/SPXD05QSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	6,405,000	6929.94	274,775								2,254				0001
Purchased Call/SPX/SPXD05QSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	16,518,000	6929.94	781,301								6,409				0001
Purchased Call/SPX/SPXD05QSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	3,795,000	6905.74	80,834								220				0001
Purchased Call/SPX/SPXD05QSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire	1	2,319,000	6905.74	83,948								229				0001
Purchased Call/SPX/SPXD05QSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/24/2026	12/31/2025	Expire	1	2,112,919	6928	87,206								241				0001
Purchased Call/SPX/SPXD1705W	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2024	08/26/2025	08/28/2025	Exercise	1	1,539,014	5617	88,023		162,757	105,129			162,757		(57,628)				0001
Purchased Call/SPX/SPXJ0026Z	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/21/2025	04/21/2026	04/23/2025	Expire	1	2,333,000	5158.2	77,222								(83)				0001
Purchased Call/SPX/SPXJ0056V	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/08/2025	05/08/2026	05/12/2025	Expire	1	2,630,000	5663.94	48,129								54				0001
Purchased Call/SPX/SPXJ0066T	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/13/2025	09/19/2025	05/15/2025	Expire	1	11,700,000	5800	51,990		(51,990)						(51,990)				0001
Purchased Call/SPX/SPXJ0066Y	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	05/15/2025	Expire	1	9,856,000	5886.55	447,462								(334)				0001
Purchased Call/SPX/SPXJ0073S	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	05/15/2025	Expire	1	8,631,869	5844	293,982								(223)				0001
Purchased Call/SPX/SPXJ0078I	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,804,000	5916.93	104,309								139				0001
Purchased Call/SPX/SPXJ0096S4	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/29/2025	09/03/2025	06/02/2025	Expire	1	8,925,000	5800	32,483		(32,483)						(32,483)				0001
Purchased Call/SPX/SPXJ0096O	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	06/02/2025	08/12/2025	06/04/2025	Expire	1	11,800,000	5600	28,970		(28,970)						(28,970)				0001
Purchased Call/SPX/SPXJ00ASV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	06/16/2025	06/17/2026	06/18/2025	Expire	1	18,000,000	5947	5,832		(5,832)						(5,832)				0001
Purchased Call/SPX/SPXJ00B84	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	06/20/2025	Expire	1	2,704,000	5982.72	157,643								166				0001
Purchased Call/SPX/SPXJ00D5X	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	07/10/2025	Expire	1	2,596,000	6225.52	64,900								6				0001
Purchased Call/SPX/SPXJ00ES0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	07/10/2025	Expire	1	2,287,000	6225.52	130,816								13				0001
Purchased Call/SPX/SPXJ00ES2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	07/10/2025	Expire	1	5,210,000	6225.52	315,205								31				0001
Purchased Call/SPX/SPXJ00FS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	07/16/2025	07/16/2026	07/18/2025	Expire	1	3,761,000	6263.7	213,249								47				0001
Purchased Call/SPX/SPXJ00FS8	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/17/2025	08/22/2025	07/21/2025	Expire	1	12,500,000	5900	6,770		(6,770)						(6,770)				0001
Purchased Call/SPX/SPXJ00FSM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/22/2025	07/25/2025	07/24/2025	Expire	1	18,900,000	6400	698		(698)						(698)				0001
Purchased Call/SPX/SPXJ00GS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	07/24/2025	Expire	1	4,465,000	6309.62	306,299												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00HS0	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/29/2025	01/08/2026	07/31/2025	Expire	1	12,800,000	6500	456,780								(2,559)				0001
Purchased Call/SPX/SPXJ00HSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 2IGI19DL770X0HC3ZE78	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,089,000	6238.01	90,367								334				0001
Purchased Call/SPX/SPXJ00HSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2026	08/05/2025	Expire	1	3,619,000	6238.01	133,541								494				0001
Purchased Call/SPX/SPXJ00HSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 2IGI19DL770X0HC3ZE78	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,979,513	6339	91,800								339				0001
Purchased Call/SPX/SPXJ00HSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 2IGI19DL770X0HC3ZE78	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,558,021	6339	160,661								593				0001
Purchased Call/SPX/SPXJ00ISP	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/13/2025	10/10/2025	08/15/2025	Expire	1	25,900,000	6000		40,900	(40,900)						(40,900)				0001
Purchased Call/SPX/SPX0135P	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	09/24/2025	Expire	1	3,779,000	6693.75	49,505								62				0001
Purchased Call/SPX/SPX0135S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	09/24/2025	Expire	1	4,985,000	6693.75	125,124								156				0001
Purchased Call/SPX/SPX0135W	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	09/25/2025	Expire	1	2,294,000	6656.92	29,822								38				0001
Purchased Call/SPX/SPX0137SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	09/30/2025	Expire	1	6,351,000	6643.7	83,198								448				0001
Purchased Call/SPX/SPX0138SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	10/07/2025	Expire	1	3,399,000	6715.79	31,271								175				0001
Purchased Call/SPX/SPX0138SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	10/07/2025	Expire	1	7,779,000	6715.79	108,906								609				0001
Purchased Call/SPX/SPX0138SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	10/09/2025	Expire	1	2,116,000	6714.59	27,508								40				0001
Purchased Call/SPX/SPX0139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	8,545,000	6552.51	212,771								1,703				0001
Purchased Call/SPX/SPX0139SII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	10/15/2025	Expire	1	3,275,000	6552.51	32,423								258				0001
Purchased Call/SPX/SPX0139SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	10/15/2025	Expire	1	5,339,000	6552.51	69,407								553				0001
Purchased Call/SPX/SPX0139SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	10/15/2025	Expire	1	2,895,000	6552.51	50,952								406				0001
Purchased Call/SPX/SPX013AS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	10/15/2025	Expire	1	4,440,000	6552.51	111,888								891				0001
Purchased Call/SPX/SPX013AST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	09/18/2026	10/17/2025	Expire	1	2,700,925	6620	115,729								188				0001
Purchased Call/SPX/SPX013BS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	10/20/2025	Expire	1	2,244,000	6629.07	35,904								216				0001
Purchased Call/SPX/SPX013BST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	10/21/2025	Expire	1	2,925,000	6664.01	48,848								294				0001
Purchased Call/SPX/SPX013CS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2025	10/16/2026	10/22/2025	Expire	1	2,132,483	6664	73,610								123				0001
Purchased Call/SPX/SPX013CSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	10/24/2025	Expire	1	3,874,000	6699.4	49,975								85				0001
Purchased Call/SPX/SPX013DS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	11/18/2025	10/29/2025	Expire	1	6,850,000	6500		9,135	(9,135)						(9,135)				0001
Purchased Call/SPX/SPX013DS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	10/29/2025	Expire	1	3,647,000	6875.16	47,046								83				0001
Purchased Call/SPX/SPX013DSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	11/03/2025	Expire	1	2,285,000	6822.34	21,479								138				0001
Purchased Call/SPX/SPX013DSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	11/03/2025	Expire	1	2,797,000	6822.34	86,987								559				0001
Purchased Call/SPX/SPX013ESF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire	1	7,249,000	6840.2	149,329								966				0001
Purchased Call/SPX/SPX013MSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2025	12/23/2026	12/29/2025	Expire	1	3,234,877	6897	106,336								1,156				0001
Purchased Call/SPX/SPX013NS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	12/30/2025	Expire	1	3,523,000	6929.94	87,370								717				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013096	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	01/05/2026	Expire	1	2,814,000	6845.5	46,712												0001
Purchased Call/SPX/SPX140AS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/03/2024	01/03/2025	01/07/2025	Exercise	1	1,209,000	100	26,235		63,879	63,734			63,879		(144)				0001
Purchased Call/SPX/SPX140ASF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/18/2024	01/17/2025	01/22/2025	Exercise	1	2,716,000	100	55,135		223,241	220,797			223,241		(2,444)				0001
Purchased Call/SPX/SPX140ASI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	01/22/2025	Exercise	1	3,029,000	100	37,257		144,830	143,175			144,830		(1,656)				0001
Purchased Call/SPX/SPX140ASL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/21/2025	01/23/2025	Exercise	1	2,951,000	100	36,297		124,104	122,110			124,104		(1,994)				0001
Purchased Call/SPX/SPX140ASM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/21/2025	01/23/2025	Exercise	1	1,126,000	100	19,930		72,689	71,594			72,689		(1,095)				0001
Purchased Call/SPX/SPX140ASV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2024	01/24/2025	01/28/2025	Exercise	1	4,619,000	100	54,504		320,121	316,639			320,121		(3,482)				0001
Purchased Call/SPX/SPX140ASX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2024	01/28/2025	01/30/2025	Exercise	1	2,801,000	100	33,052		156,052	153,600			156,052		(2,452)				0001
Purchased Call/SPX/SPX140BSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/10/2025	02/12/2025	Exercise	1	2,267,000	100	43,753		78,043	73,222			78,043		(4,821)				0001
Purchased Call/SPX/SPX140CS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2024	02/21/2025	02/25/2025	Exercise	1	1,786,000	100	35,541		103,741	98,761			103,741		(4,980)				0001
Purchased Call/SPX/SPX140CSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	03/04/2025	Expire	1	2,598,000	100	28,318			(4,562)					(4,562)				0001
Purchased Call/SPX/SPX140CSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/07/2025	03/11/2025	Expire	1	1,166,000	100	18,889			(3,411)					(3,411)				0001
Purchased Call/SPX/SPX140DS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2024	03/14/2025	03/18/2025	Expire	1	2,344,000	100	45,942			(9,188)					(9,188)				0001
Purchased Call/SPX/SPX140DSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2024	03/21/2025	03/25/2025	Exercise	1	1,945,000	100	36,177		12,826	4,887			12,826		(7,939)				0001
Purchased Call/SPX/SPX140DSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2024	03/24/2025	03/26/2025	Exercise	1	1,353,000	100	23,678		17,111	11,762			17,111		(5,349)				0001
Purchased Call/SPX/SPX140DSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/27/2024	03/27/2025	03/31/2025	Exercise	1	1,071,000	100	22,170		3,290	(1,901)			3,290		(5,191)				0001
Purchased Call/SPX/SPX140ESD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/03/2024	04/03/2025	04/07/2025	Expire	1	2,016,000	100	38,707			(9,810)					(9,810)				0001
Purchased Call/SPX/SPX140ESZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	04/21/2025	Expire	1	2,693,000	100	51,167			(15,108)					(15,108)				0001
Purchased Call/SPX/SPX140FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	04/21/2025	Expire	1	1,921,000	100	36,691			(10,834)					(10,834)				0001
Purchased Call/SPX/SPX140FS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/24/2024	04/24/2025	04/28/2025	Exercise	1	1,218,000	100	24,482		2,642	(4,979)			2,642		(7,621)				0001
Purchased Call/SPX/SPX140GSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	05/28/2025	Expire	1	3,245,000	100	38,291			(15,146)					(15,146)				0001
Purchased Call/SPX/SPX140GSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/28/2024	05/28/2025	05/30/2025	Expire	1	1,623,000	100	18,989			(7,690)					(7,690)				0001
Purchased Call/SPX/SPX140HS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	06/03/2025	Expire	1	4,579,000	100	51,285			(21,226)					(21,226)				0001
Purchased Call/SPX/SPX140HS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	06/03/2025	Expire	1	2,675,000	100	29,960			(12,400)					(12,400)				0001
Purchased Call/SPX/SPX140HS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2025	06/04/2025	Expire	1	3,069,000	100	34,373			(14,393)					(14,393)				0001
Purchased Call/SPX/SPX140HSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2025	06/12/2025	Expire	1	1,455,000	100	22,698			(10,005)					(10,005)				0001
Purchased Call/SPX/SPX140HSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2024	06/13/2025	06/17/2025	Expire	1	2,647,000	100	44,734			(20,199)					(20,199)				0001
Purchased Call/SPX/SPX140HSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2024	06/13/2025	06/17/2025	Expire	1	2,442,000	100	49,084			(22,224)					(22,224)				0001
Purchased Call/SPX/SPX1401S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2025	06/25/2025	Expire	1	2,104,000	100	30,298			(14,439)					(14,439)				0001
Purchased Call/SPX/SPX1401SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/26/2024	06/26/2025	06/30/2025	Expire	1	2,401,000	100	54,023			(26,193)					(26,193)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140ISF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2024	06/27/2025	07/01/2025	Expire	1	2,002,000	100	31,231			(15,313)					(15,313)				0001
Purchased Call/SPX/SPX140ISP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	07/08/2025	Expire	1	2,211,000	100	37,366			(19,047)					(19,047)				0001
Purchased Call/SPX/SPX140JS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2024	07/18/2025	07/22/2025	Expire	1	2,088,000	100	21,924			(12,025)					(12,025)				0001
Purchased Call/SPX/SPX140JS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	07/22/2025	Expire	1	3,924,000	100	41,202			(22,661)					(22,661)				0001
Purchased Call/SPX/SPX140JSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2025	07/28/2025	Exercise	1	2,286,000	100	36,347		19,562	(864)			19,562		(20,427)				0001
Purchased Call/SPX/SPX140JSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2025	08/08/2025	Expire	1	2,626,000	100	24,684			(14,756)					(14,756)				0001
Purchased Call/SPX/SPX140KSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2025	09/08/2025	Expire	1	2,819,000	100	27,908			(18,913)					(18,913)				0001
Purchased Call/SPX/SPX140LSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	10/01/2025	Exercise	1	1,646,000	100	26,665		19,561	(346)			19,561		(19,907)				0001
Purchased Call/SPX/SPX140LST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2024	10/03/2025	10/07/2025	Expire	1	1,604,000	100	36,892			(28,181)					(28,181)				0001
Purchased Call/SPX/SPX140MS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2024	10/10/2025	10/15/2025	Expire	1	2,454,000	100	41,227			(32,295)					(32,295)				0001
Purchased Call/SPX/SPX140MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/23/2024	10/23/2025	10/27/2025	Expire	1	2,476,000	100	38,873			(31,591)					(31,591)				0001
Purchased Call/SPX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	11/19/2025	Expire	1	3,603,000	100	36,390			(32,080)					(32,080)				0001
Purchased Call/SPX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	11/26/2025	Expire	1	2,879,000	100	30,805			(27,750)					(27,750)				0001
Purchased Call/SPX/SPX140NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	12/01/2025	Expire	1	1,410,000	100	6,909			(6,332)					(6,332)				0001
Purchased Call/SPX/SPX140NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	12/03/2025	Expire	1	1,528,000	100	30,254			(27,837)					(27,837)				0001
Purchased Call/SPX/SPX140NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	12/10/2025	Expire	1	4,135,000	100	45,071			(42,340)					(42,340)				0001
Purchased Call/SPX/SPX140NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	12/16/2025	Expire	1	3,367,000	100	36,027			(34,430)					(34,430)				0001
Purchased Call/SPX/SPX140OS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	12/17/2025	Expire	1	4,770,000	100	50,085			(48,015)					(48,015)				0001
Purchased Call/SPX/SPX140OS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	12/16/2025	Expire	1	2,353,000	100	36,942			(35,403)					(35,403)				0001
Purchased Call/SPX/SPX140OS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	12/17/2025	Expire	1	2,480,000	100	38,688			(37,089)					(37,089)				0001
Purchased Call/SPX/SPX140OS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	12/18/2025	Expire	1	2,068,000	100	32,468			(31,215)					(31,215)				0001
Purchased Call/SPX/SPX140OSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	12/23/2025	Expire	1	4,663,000	100	48,495			(47,418)					(47,418)				0001
Purchased Call/SPX/SPX140OSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	12/23/2025	Expire	1	1,782,000	100	29,403			(28,750)					(28,750)				0001
Purchased Call/SPX/SPX140OSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	01/14/2025	Expire	1	2,985,000	100	60,297								(151)				0001
Purchased Call/SPX/SPX140PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	02/06/2025	Expire	1	3,761,000	100	39,867								(89)				0001
Purchased Call/SPX/SPX140PSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	02/06/2025	Expire	1	2,013,000	100	40,260								(90)				0001
Purchased Call/SPX/SPX140PSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	02/11/2025	Expire	1	1,633,000	100	32,660								(54)				0001
Purchased Call/SPX/SPX140PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	02/11/2025	Expire	1	3,318,000	100	34,839								(54)				0001
Purchased Call/SPX/SPX140QS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	02/14/2025	Expire	1	3,232,000	100	34,259								(72)				0001
Purchased Call/SPX/SPX140QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,952,000	100	31,586								(35)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140QSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	03/04/2025	Expire	1	2,953,000	100	27,463								(25)				0001
Purchased Call/SPX/SPX140RSB																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	03/14/2025	Expire	1	4,570,000	100	36,103								(61)				0001
Purchased Call/SPX/SPX140RSM																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	03/21/2025	Expire	1	5,375,000	100	44,075								(70)				0001
Purchased Call/SPX/SPX140RSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2026	03/25/2025	Expire	1	2,116,000	100	31,105								(9)				0001
Purchased Call/SPX/SPX140SSY																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	04/14/2025	Expire	1	3,735,000	100	25,398								7				0001
Purchased Call/SPX/SPX140TS1																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	04/15/2025	Expire	1	4,196,000	100	29,372								8				0001
Purchased Call/SPX/SPX140TS6																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	04/15/2025	Expire	1	5,848,000	100	41,521								14				0001
Purchased Call/SPX/SPX140TS7																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	04/15/2025	Expire	1	1,049,000	100	14,791								5				0001
Purchased Call/SPX/SPX140USA																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	05/28/2025	Expire	1	3,394,000	100	59,056								156				0001
Purchased Call/SPX/SPX140USO																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/05/2025	06/05/2026	06/09/2025	Expire	1	3,358,000	100	29,886								59				0001
Purchased Call/SPX/SPX140VS1																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	06/23/2025	Expire	1	2,155,000	100	35,988								131				0001
Purchased Call/SPX/SPX140VS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	06/24/2025	Expire	1	3,828,000	100	59,717								143				0001
Purchased Call/SPX/SPX140VSF																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2026	07/16/2025	Expire	1	5,032,000	100	44,282								8				0001
Purchased Call/SPX/SPX013FSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	11/07/2025	Expire	1	2,382,000	6796.29	35,730								68				0001
Purchased Call/SPX/SPX013GSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	11/13/2025	Expire	1	2,640,000	6832.43	25,608								112				0001
Purchased Call/SPX/SPX013ISD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/25/2025	11/20/2026	11/28/2025	Expire	1	1,700,078	6539	61,633								293				0001
Purchased Call/SPX/SPX013ISI																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	12/01/2025	Expire	1	2,679,288	6766	90,613								888				0001
Purchased Call/SPX/SPX013ISM																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	12/02/2025	Expire	1	8,315,000	6849.09	82,319								603				0001
Purchased Call/SPX/SPX013JSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	12/04/2025	Expire	1	3,454,000	6829.37	32,468								75				0001
Purchased Call/SPX/SPX013JSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	12/05/2025	Expire	1	3,217,000	6849.72	63,375								148				0001
Purchased Call/SPX/SPX013JSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	12/09/2025	Expire	1	4,191,000	6870.4	61,608								465				0001
Purchased Call/SPX/SPX013JSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	12/09/2025	Expire	1	3,682,000	6870.4	33,506								251				0001
Purchased Call/SPX/SPX013KSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	12/15/2025	Expire	1	3,924,000	6901	36,886								284				0001
Purchased Call/SPX/SPX013KSL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	12/15/2025	Expire	1	2,479,000	6901	40,904								315				0001
Purchased Call/SPX/SPX013LS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	12/16/2025	Expire	1	5,151,000	6827.41	65,933								507				0001
Purchased Call/SPX/SPX013LS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	12/16/2025	Expire	1	4,083,000	6827.41	62,470								481				0001
Purchased Call/SPX/SPX013MSG																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2025	12/18/2026	12/24/2025	Expire	1	2,433,082	6835	81,752								216				0001
Purchased Call/SPX/SPX013MSS																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	12/29/2025	Expire	1	7,950,000	6932.05	198,750								2,155				0001
Purchased Call/SPX/SPX013NS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	12/30/2025	Expire	1	4,201,000	6929.94	89,481								734				0001
Purchased Call/SPX/SPX013NS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	12/30/2025	Expire	1	2,286,000	6929.94	72,466								594				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013NS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Expire	1	4,893,000	6929.94	63,120								512				0001
Purchased Call/SPX/SPX013NSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Expire	1	4,047,000	6929.94	88,629								719				0001
Purchased Call/SPX/SPX013NSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Expire	1	3,303,000	6929.94	104,375								847				0001
Purchased Call/SPX/SPX013NSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	12/31/2025	Expire	1	5,396,000	6905.74	132,742								362				0001
Purchased Call/SPX/SPX013NSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2025	12/30/2026	01/02/2026	Expire	1	3,497,000	6896.24	34,271								94				0001
Purchased Call/SPX/SPX140AS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/02/2024	01/02/2025	01/06/2025	Exercise	1	2,167,000	100	39,656		41,114	41,005			41,114		(109)				0001
Purchased Call/SPX/SPX140AS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/10/2025	01/14/2025	Exercise	1	2,049,000	100	42,209		57,196	56,138			57,196		(1,058)				0001
Purchased Call/SPX/SPX140ASE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/18/2024	01/17/2025	01/22/2025	Exercise	1	2,993,000	100	35,317		168,147	166,582			168,147		(1,565)				0001
Purchased Call/SPX/SPX140SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	12/23/2025	Expire	1	2,069,000	100	32,483		(31,673)				(31,673)						0001
Purchased Call/SPX/SPX140SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	12/24/2025	Expire	1	2,377,000	100	44,212		(43,238)				(43,238)						0001
Purchased Call/SPX/SPX140SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	01/10/2025	Expire	1	3,137,000	100	31,997						(84)						0001
Purchased Call/SPX/SPX140SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	01/10/2025	Expire	1	3,029,000	100	62,095						(164)						0001
Purchased Call/SPX/SPX140PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	01/16/2025	Expire	1	4,504,000	100	45,941						(117)						0001
Purchased Call/SPX/SPX140PS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	01/16/2025	Expire	1	2,862,000	100	57,812						(147)						0001
Purchased Call/SPX/SPX140PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	01/24/2025	Expire	1	5,254,000	100	56,218						(136)						0001
Purchased Call/SPX/SPX140PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	01/29/2025	Expire	1	1,574,000	100	27,388						(64)						0001
Purchased Call/SPX/SPX140PSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	02/03/2025	Expire	1	1,404,000	100	25,272						(47)						0001
Purchased Call/SPX/SPX140PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	02/11/2025	Expire	1	4,684,000	100	49,182						(81)						0001
Purchased Call/SPX/SPX140QSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	02/25/2025	Expire	1	2,936,000	100	30,534						(35)						0001
Purchased Call/SPX/SPX140QSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	02/28/2025	Expire	1	3,015,000	100	29,849						(57)						0001
Purchased Call/SPX/SPX140QSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	03/04/2025	Expire	1	2,887,000	100	26,849						(27)						0001
Purchased Call/SPX/SPX140RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	03/06/2025	Expire	1	3,185,000	100	29,302						(53)						0001
Purchased Call/SPX/SPX140RSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2025	03/13/2026	03/18/2025	Expire	1	2,169,000	100	34,053						(20)						0001
Purchased Call/SPX/SPX140RSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	03/24/2025	Expire	1	3,557,000	100	61,892						(23)						0001
Purchased Call/SPX/SPX140RSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	03/25/2025	Expire	1	1,966,000	100	40,696						(15)						0001
Purchased Call/SPX/SPX140SS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	03/26/2025	Expire	1	3,141,000	100	27,327						(41)						0001
Purchased Call/SPX/SPX140SS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	03/26/2025	Expire	1	1,649,000	100	30,012						(45)						0001
Purchased Call/SPX/SPX140SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,816,000	100	42,803						(7)						0001
Purchased Call/SPX/SPX140SSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	04/01/2025	Expire	1	3,175,000	100	26,035						(2)						0001
Purchased Call/SPX/SPX140SSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	04/02/2025	Expire	1	4,066,000	100	32,935						(46)						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140SSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/02/2025	04/02/2026	04/04/2025	Expire	1	2,621,000	100	22,541								(31)				0001
Purchased Call/SPX/SPX140TS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,106,000	100	23,166								6				0001
Purchased Call/SPX/SPX140TS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	04/15/2025	Expire	1	2,543,000	100	18,055								5				0001
Purchased Call/SPX/SPXJ00JS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/18/2025	08/18/2026	08/20/2025	Expire	1	4,362,000	6449.15	251,687								180				0001
Purchased Call/SPX/SPXJ00KS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/22/2025	08/24/2026	08/26/2025	Expire	1	3,056,000	6466.91	70,288								304				0001
Purchased Call/SPX/SPXJ00KS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/22/2025	08/24/2026	08/26/2025	Expire	1	3,417,000	6466.91	147,614								639				0001
Purchased Call/SPX/SPXJ00KSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/27/2026	08/29/2025	Expire	1	2,061,000	6481.4	44,105								38				0001
Purchased Call/SPX/SPXJ00KSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/27/2026	08/29/2025	Expire	1	2,465,000	6481.4	138,533								118				0001
Purchased Call/SPX/SPXJ00LSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	3,565,000	6481.5	84,134								401				0001
Purchased Call/SPX/SPXJ00LSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	4,347,000	6481.5	239,085								1,139				0001
Purchased Call/SPX/SPXJ00MS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	3,341,000	6481.5	192,776								918				0001
Purchased Call/SPX/SPXJ00SJ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J857QP30	09/22/2025	07/02/2026	09/24/2025	Expire	1	4,980,000	6900	260,925								272				0001
Purchased Call/SPX/SPXJ00RSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/09/2025	10/09/2026	10/14/2025	Expire	1	2,998,000	6735.11	172,685								1,373				0001
Purchased Call/SPX/SPXJ00RSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/09/2025	10/09/2026	10/14/2025	Expire	1	3,294,000	6735.11	195,334								1,553				0001
Purchased Call/SPX/SPXJ00RSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/09/2025	10/08/2026	10/14/2025	Expire	1	7,651,965	6754	297,016								2,366				0001
Purchased Call/SPX/SPXJ00RSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/09/2025	10/08/2026	10/14/2025	Expire	1	4,841,902	6753	258,808								2,062				0001
Purchased Call/SPX/SPXJ00TSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/24/2025	10/22/2026	10/28/2025	Expire	1	2,110,311	6699	87,312								547				0001
Purchased Call/SPX/SPXJ00TSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/24/2025	10/22/2026	10/28/2025	Expire	1	1,428,195	6705	76,199								478				0001
Purchased Call/SPX/SPXJ00USQ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J857QP30	11/07/2025	02/12/2026	11/12/2025	Expire	1	6,700,000	6300	41,740								552				0001
Purchased Call/SPX/SPXK13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/03/2025	01/07/2025	Exercise	1	2,789,000	4704.81	69,446	111,560	111,178			111,560		(382)				0001
Purchased Call/SPX/SPXK13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise	1	2,230,000	4697.24	61,102	99,235	98,896			99,235		(339)				0001
Purchased Call/SPX/SPXK13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/10/2025	01/14/2025	Exercise	1	5,656,000	4780.24	72,962	113,120	111,296			113,120		(1,824)				0001
Purchased Call/SPX/SPXK13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/10/2025	01/14/2025	Exercise	1	2,647,000	4780.24	45,528	71,469	70,331			71,469		(1,138)				0001
Purchased Call/SPX/SPXK13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/13/2025	01/15/2025	Exercise	1	2,512,000	4783.83	65,563	106,760	104,587			106,760		(2,173)				0001
Purchased Call/SPX/SPXK13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	01/16/2025	Exercise	1	5,009,000	4783.83	109,196	175,315	171,404			175,315		(3,911)				0001
Purchased Call/SPX/SPXK13DST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise	1	2,819,000	4765.98	81,187	132,493	129,147			132,493		(3,346)				0001
Purchased Call/SPX/SPX140ASJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,733,000	100	26,862	102,959	101,765			102,959		(1,194)				0001
Purchased Call/SPX/SPX140BS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	01/31/2025	02/04/2025	Expire	1	3,168,000	100	36,115		(3,010)					(3,010)				0001
Purchased Call/SPX/SPX140BS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	02/03/2025	02/05/2025	Exercise	1	3,947,000	100	44,601	61,645	57,591			61,645		(4,055)				0001
Purchased Call/SPX/SPX140BSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2024	02/07/2025	02/11/2025	Expire	1	2,054,000	100	23,416		(2,380)					(2,380)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140BSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2024	02/14/2025	02/19/2025	Exercise	1	3,623,000	100	40,940		79,062	74,113			79,062		(4,949)				0001
Purchased Call/SPX/SPX140BST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/19/2025	02/21/2025	Exercise	1	1,775,000	100	39,760		147,257	141,905			147,257		(5,352)				0001
Purchased Call/SPX/SPX140CS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2024	02/26/2025	02/28/2025	Exercise	1	2,292,000	100	25,900		81,389	77,405			81,389		(3,985)				0001
Purchased Call/SPX/SPX140CSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/29/2024	02/28/2025	03/04/2025	Exercise	1	2,290,000	100	47,403		144,236	136,620			144,236		(7,616)				0001
Purchased Call/SPX/SPX140CSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	03/03/2025	03/05/2025	Exercise	1	1,243,000	100	22,498		3,051	(729)			3,051		(3,781)				0001
Purchased Call/SPX/SPX140CSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2024	03/07/2025	03/11/2025	Expire	1	1,802,000	100	33,697			(6,067)					(6,067)				0001
Purchased Call/SPX/SPX140CST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/07/2025	03/11/2025	Expire	1	2,573,000	100	26,245			(4,739)					(4,739)				0001
Purchased Call/SPX/SPX140CSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/07/2025	03/11/2025	Expire	1	2,320,000	100	42,688			(7,708)					(7,708)				0001
Purchased Call/SPX/SPX140CSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/07/2025	03/11/2025	Expire	1	5,500,000	100	56,100			(10,129)					(10,129)				0001
Purchased Call/SPX/SPX140DS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2024	03/14/2025	03/18/2025	Expire	1	2,453,000	100	49,305			(9,834)					(9,834)				0001
Purchased Call/SPX/SPX140DSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	04/01/2025	Expire	1	1,146,000	100	23,493			(5,597)					(5,597)				0001
Purchased Call/SPX/SPX140ESN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2024	04/11/2025	04/15/2025	Expire	1	3,182,000	100	30,865			(8,574)					(8,574)				0001
Purchased Call/SPX/SPX140ESP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2024	04/11/2025	04/15/2025	Expire	1	6,141,000	100	60,182			(16,717)					(16,717)				0001
Purchased Call/SPX/SPX140GS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	05/20/2025	Expire	1	2,317,000	100	42,401			(15,900)					(15,900)				0001
Purchased Call/SPX/SPX140GSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	05/28/2025	Expire	1	2,825,000	100	33,335			(13,185)					(13,185)				0001
Purchased Call/SPX/SPX140GSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/27/2025	05/29/2025	Expire	1	1,626,000	100	19,187			(7,717)					(7,717)				0001
Purchased Call/SPX/SPX140GSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/28/2024	05/28/2025	05/30/2025	Exercise	1	1,243,000	100	25,730		2,925	(7,495)			2,925		(10,420)				0001
Purchased Call/SPX/SPX140HS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	06/03/2025	Expire	1	1,972,000	100	30,369			(12,569)					(12,569)				0001
Purchased Call/SPX/SPX140HSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2024	06/09/2025	06/11/2025	Expire	1	1,868,000	100	35,492			(15,546)					(15,546)				0001
Purchased Call/SPX/SPX140HSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2025	06/20/2025	Expire	1	2,273,000	100	43,642			(20,133)					(20,133)				0001
Purchased Call/SPX/SPX140IS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	06/24/2025	Expire	1	2,356,000	100	26,858			(12,683)					(12,683)				0001
Purchased Call/SPX/SPX261QS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	01/06/2025	Expire	1	1,431,000	100	15,026								(41)				0001
Purchased Call/SPX/SPX261QS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	01/06/2025	Expire	1	2,141,000	100	37,682								(102)				0001
Purchased Call/SPX/SPX261QS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,783,000	100	30,613								(83)				0001
Purchased Call/SPX/SPX261RST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	06/10/2025	Expire	1	4,675,000	100	42,075								85				0001
Purchased Call/SPX/SPX261SSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	06/26/2025	Expire	1	2,437,000	100	22,420								(3)				0001
Purchased Call/SPX/SPX261SSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	06/30/2025	Expire	1	3,549,000	100	32,296								84				0001
Purchased Call/SPX/SPX261SSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	07/03/2025	Expire	1	2,110,000	100	34,393												0001
Purchased Call/SPX/SPX261SSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,331,000	100	32,168								136				0001
Purchased Call/SPX/SPX261SSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	07/08/2025	Expire	1	2,308,000	100	21,003								89				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261TS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,215,000	100	20,157								70				0001
Purchased Call/SPX/SPX261TS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,289,000	100	20,830								72				0001
Purchased Call/SPX/SPX261TSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,169,000	100	36,656								128				0001
Purchased Call/SPX/SPX261TSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2026	07/31/2025	Expire	1	1,090,000	100	20,819								9				0001
Purchased Call/SPX/SPX261TSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	08/01/2025	Expire	1	2,918,000	100	22,177								10				0001
Purchased Call/SPX/SPX261TSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	08/12/2025	Expire	1	3,245,000	100	29,530								115				0001
Purchased Call/SPX/SPX261TSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	08/14/2025	Expire	1	2,221,000	100	19,989								13				0001
Purchased Call/SPX/SPX261TSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	08/19/2025	Expire	1	2,196,000	100	40,846								168				0001
Purchased Call/SPX/SPX261US4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	08/21/2025	Expire	1	2,818,000	100	46,779								34				0001
Purchased Call/SPX/SPX261USC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	08/28/2025	Expire	1	1,161,000	100	18,228								15				0001
Purchased Call/SPX/SPX261USE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	09/02/2025	Expire	1	1,961,000	100	17,845								113				0001
Purchased Call/SPX/SPX261USH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	09/03/2025	Expire	1	1,775,000	100	26,270								168				0001
Purchased Call/SPX/SPX261USP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	09/08/2025	Expire	1	2,138,000	100	19,670								93				0001
Purchased Call/SPX/SPX261USQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	09/10/2025	Expire	1	6,204,000	100	55,836								58				0001
Purchased Call/SPX/SPX261USZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	09/16/2025	Expire	1	1,638,000	100	25,553								127				0001
Purchased Call/SPX/SPX261VS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	09/16/2025	Expire	1	1,985,000	100	33,150								165				0001
Purchased Call/SPX/SPXD173SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2024	10/10/2025	10/15/2025	Exercise	1	2,326,000	5780.05	103,972	174,450	93,005				174,450		(81,445)				0001
Purchased Call/SPX/SPXD174SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	10/20/2025	Exercise	1	2,914,000	5842.47	171,343	319,083	183,141				319,083		(135,942)				0001
Purchased Call/SPX/SPXD174ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	10/21/2025	Exercise	1	3,369,000	5864.67	81,193	126,338	61,158				126,338		(65,180)				0001
Purchased Call/SPX/SPXD175SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	10/28/2025	Exercise	1	2,214,000	5809.86	99,409	166,050	84,540				166,050		(81,510)				0001
Purchased Call/SPX/SPXD175SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2025	10/30/2025	Exercise	1	7,407,000	5823.52	191,841	296,280	137,733				296,280		(158,547)				0001
Purchased Call/SPX/SPXD175SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	6,100,000	5813.67	300,730	518,500	268,306				518,500		(250,194)				0001
Purchased Call/SPX/SPXD175SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise	1	3,718,000	5813.67	227,542	427,570	238,265				427,570		(189,305)				0001
Purchased Call/SPX/SPXD176SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	10/31/2025	11/04/2025	Exercise	1	4,808,000	5728.8	283,191	516,860	278,507				516,860		(238,353)				0001
Purchased Call/SPX/SPXD176SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	11/05/2025	Exercise	1	2,115,000	5728.8	42,935	65,565	29,372				65,565		(36,193)				0001
Purchased Call/SPX/SPXD176SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2025	11/07/2025	Exercise	1	2,104,000	5782.76	47,550	73,640	33,294				73,640		(40,346)				0001
Purchased Call/SPX/SPXD176SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	11/10/2025	Exercise	1	3,521,000	5929.04	128,869	211,260	101,562				211,260		(109,698)				0001
Purchased Call/SPX/SPXD176SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	11/10/2025	Exercise	1	6,735,000	5929.04	296,340	505,125	252,869				505,125		(252,256)				0001
Purchased Call/SPX/SPXD176SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	11/10/2025	Exercise	1	9,284,000	5929.04	450,274	789,140	405,849				789,140		(383,291)				0001
Purchased Call/SPX/SPXD177S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	11/12/2025	Exercise	1	3,691,000	5973.1	200,790	369,100	196,197				369,100		(172,903)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD177SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	2,439,000	5995.54	91,950		153,657	74,257			153,657		(79,400)				0001
Purchased Call/SPX/SPXD177SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	4,043,000	5995.54	184,765		323,440	163,894			323,440		(159,546)				0001
Purchased Call/SPX/SPXD177SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise	1	4,884,000	5995.54	233,944		415,140	213,127			415,140		(202,013)				0001
Purchased Call/SPX/SPXD178SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/14/2025	11/18/2025	Exercise	1	2,847,000	5870.62	109,894		180,785	84,017			180,785		(96,768)				0001
Purchased Call/SPX/SPXD178SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2025	11/19/2025	Exercise	1	3,514,000	5870.62	145,480		242,466	114,220			242,466		(128,246)				0001
Purchased Call/SPX/SPXD178SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2024	08/08/2025	08/12/2025	Expire	1	11,760,000	5500	60,940			(51,134)					(51,134)				0001
Purchased Call/SPX/SPXD178SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2025	11/24/2025	Exercise	1	3,960,000	5917.11	174,636		297,000	141,608			297,000		(155,392)				0001
Purchased Call/SPX/SPXD179SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2025	12/01/2025	Exercise	1	3,087,000	5998.74	136,137		231,525	106,765			231,525		(124,760)				0001
Purchased Call/SPX/SPXD179SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2025	12/05/2025	Exercise	1	3,195,000	6049.88	66,456		102,240	40,727			102,240		(61,513)				0001
Purchased Call/SPX/SPXD179SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2025	12/05/2025	Exercise	1	2,430,000	6049.88	55,647		86,265	34,757			86,265		(51,508)				0001
Purchased Call/SPX/SPXD179SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2025	12/05/2025	Exercise	1	1,672,000	6049.88	58,186		94,468	40,610			94,468		(53,858)				0001
Purchased Call/SPX/SPXK13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/22/2025	Exercise	1	4,243,000	4780.94	97,165		154,870	150,563			154,870		(4,306)				0001
Purchased Call/SPX/SPXK13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise	1	8,173,000	4839.81	106,249		163,460	158,738			163,460		(4,722)				0001
Purchased Call/SPX/SPXK13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise	1	3,539,000	4839.81	88,829		141,560	137,612			141,560		(3,948)				0001
Purchased Call/SPX/SPXK13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise	1	4,520,000	4839.81	113,452		180,800	175,758			180,800		(5,042)				0001
Purchased Call/SPX/SPXK13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise	1	2,168,000	4839.81	62,872		101,896	99,102			101,896		(2,794)				0001
Purchased Call/SPX/SPXK13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	01/23/2025	Exercise	1	1,931,000	4839.81	37,075		57,930	55,893			57,930		(2,037)				0001
Purchased Call/SPX/SPXK13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise	1	4,467,000	4864.6	111,675		178,680	171,930			178,680		(6,750)				0001
Purchased Call/SPX/SPXK13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise	1	2,219,000	4864.6	59,469		95,417	91,823			95,417		(3,594)				0001
Purchased Call/SPX/SPXK13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise	1	2,370,000	4864.6	80,343		132,720	127,864			132,720		(4,856)				0001
Purchased Call/SPX/SPXK13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	3,952,000	4894.16	136,344		227,240	218,553			227,240		(8,687)				0001
Purchased Call/SPX/SPXK13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	01/30/2025	Exercise	1	4,316,000	4890.97	95,384		151,060	143,985			151,060		(7,075)				0001
Purchased Call/SPX/SPXK131SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise	1	2,436,000	4845.65	31,668		48,720	46,110			48,720		(2,610)				0001
Purchased Call/SPX/SPXK131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise	1	2,916,000	4845.65	72,317		116,640	110,680			116,640		(5,960)				0001
Purchased Call/SPX/SPXK131SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise	1	3,140,000	4845.65	93,572		153,860	146,148			153,860		(7,712)				0001
Purchased Call/SPX/SPXK13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	02/04/2025	Exercise	1	3,790,000	4958.61	49,270		75,800	71,694			75,800		(4,106)				0001
Purchased Call/SPX/SPXK13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise	1	2,260,000	4958.61	29,380		45,200	42,529			45,200		(2,671)				0001
Purchased Call/SPX/SPXK13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise	1	2,410,000	4958.61	70,613		115,680	109,261			115,680		(6,419)				0001
Purchased Call/SPX/SPXK13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	02/10/2025	Exercise	1	2,696,000	4954.23	34,778		53,920	50,480			53,920		(3,440)				0001
Purchased Call/SPX/SPXK13KSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/10/2025	02/12/2025	Exercise	1	2,504,000	5026.61	46,574		73,868	68,736			73,868		(5,132)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13LSS																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/14/2024	02/14/2025	02/19/2025	Exercise	1	3,060,000	5000.62	101,898		169,830	157,513			169,830		(12,317)				0001
Purchased Call/SPX/SPXK13MSI																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/16/2024	02/19/2025	02/21/2025	Exercise	1	3,602,000	5005.57	128,591		216,120	198,810			216,120		(17,310)				0001
Purchased Call/SPX/SPXK13NSE																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/21/2024	02/21/2025	02/25/2025	Exercise	1	2,720,000	4981.8	44,336		69,360	63,148			69,360		(6,212)				0001
Purchased Call/SPX/SPXK13NSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/21/2024	02/18/2025	02/20/2025	Exercise	1	1,531,704	5006	36,457		60,282	55,434			60,282		(4,847)				0001
Purchased Call/SPX/SPXK13NST																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise	1	5,734,000	5087.03	142,203		229,360	209,270			229,360		(20,090)				0001
Purchased Call/SPX/SPXK13QSA																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/23/2024	02/21/2025	02/25/2025	Exercise	1	2,738,000	5088.8	35,320		54,760	49,756			54,760		(5,004)				0001
Purchased Call/SPX/SPX140VSH																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/16/2025	07/16/2026	07/18/2025	Expire	1	3,697,000	100	26,988								6				0001
Purchased Call/SPX/SPX140VSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2026	07/30/2025	Expire	1	2,174,000	100	19,566								8				0001
Purchased Call/SPX/SPX140VSP																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	08/06/2025	Expire	1	2,564,000	100	22,820								12				0001
Purchased Call/SPX/SPX140VSZ																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	08/25/2025	Expire	1	2,627,000	100	23,118								99				0001
Purchased Call/SPX/SPX140WSO																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	08/25/2025	Expire	1	2,640,000	100	40,920								176				0001
Purchased Call/SPX/SPX140WS6																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	09/09/2025	Expire	1	2,478,000	100	22,302								106				0001
Purchased Call/SPX/SPX140WSA																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	09/09/2025	Expire	1	3,585,000	100	32,265								154				0001
Purchased Call/SPX/SPX140WSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	10/20/2025	Expire	1	2,348,000	100	32,637								196				0001
Purchased Call/SPX/SPX140XSF																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	11/18/2025	Expire	1	1,475,000	100	17,110								118				0001
Purchased Call/SPX/SPX140XSH																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	11/18/2025	Expire	1	1,544,000	100	16,521								114				0001
Purchased Call/SPX/SPX140XSI																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	11/18/2025	Expire	1	1,387,000	100	14,841								102				0001
Purchased Call/SPX/SPX140XSP																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	11/25/2025	Expire	1	1,892,000	100	21,001								149				0001
Purchased Call/SPX/SPX140YS8																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	12/23/2025	Expire	1	4,240,000	100	33,920								270				0001
Purchased Call/SPX/SPX140YSA																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	12/23/2025	Expire	1	4,269,000	100	34,152								270				0001
Purchased Call/SPX/SPX261GSI																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	01/07/2025	Exercise	1	3,428,000	100	40,793		15,984	15,758			15,984		(226)				0001
Purchased Call/SPX/SPX261HS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2025	01/27/2025	Exercise	1	3,368,000	100	41,763		234,179	231,655			234,179		(2,524)				0001
Purchased Call/SPX/SPX261HSA																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2025	01/31/2025	Exercise	1	2,286,000	100	26,746		123,582	121,525			123,582		(2,057)				0001
Purchased Call/SPX/SPX261HSS																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2025	02/20/2025	Exercise	1	2,127,000	100	37,861		162,066	157,060			162,066		(5,006)				0001
Purchased Call/SPX/SPX261HSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2025	02/24/2025	Exercise	1	1,693,000	100	29,628		118,359	114,289			118,359		(4,070)				0001
Purchased Call/SPX/SPX261ISJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2025	03/06/2025	Expire	1	1,231,000	100	21,912			(3,743)					(3,743)				0001
Purchased Call/SPX/SPX261ISX																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	03/14/2025	Expire	1	3,588,000	100	58,843			(11,347)					(11,347)				0001
Purchased Call/SPX/SPX261JSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2025	03/31/2025	Expire	1	2,868,000	100	29,540			(6,917)					(6,917)				0001
Purchased Call/SPX/SPX261KS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2025	04/17/2025	Expire	1	3,930,000	100	38,121			(10,922)					(10,922)				0001
Purchased Call/SPX/SPX261KSR																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	05/06/2025	Expire	1	4,308,000	100	44,803			(15,059)					(15,059)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261KSII	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2025	05/08/2025	Expire	1	3,380,000	100	66,586			(22,929)					(22,929)				0001
Purchased Call/SPX/SPX140ISS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	06/24/2025	Expire	1	2,026,000	100	38,089			(17,986)					(17,986)				0001
Purchased Call/SPX/SPX140ISR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	07/09/2025	Expire	1	4,426,000	100	50,899			(26,221)					(26,221)				0001
Purchased Call/SPX/SPX140ISS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	07/09/2025	Expire	1	2,120,000	100	37,948			(19,549)					(19,549)				0001
Purchased Call/SPX/SPX140JSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	07/22/2025	Expire	1	2,174,000	100	35,871			(19,729)					(19,729)				0001
Purchased Call/SPX/SPX140JSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	07/23/2025	Expire	1	4,748,000	100	49,854			(27,605)					(27,605)				0001
Purchased Call/SPX/SPX140JSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2025	07/28/2025	Expire	1	3,043,000	100	30,430			(17,101)					(17,101)				0001
Purchased Call/SPX/SPX140JSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	08/12/2025	Expire	1	4,338,000	100	40,777			(24,806)					(24,806)				0001
Purchased Call/SPX/SPX140JSII	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	08/12/2025	Expire	1	2,064,000	100	28,690			(17,453)					(17,453)				0001
Purchased Call/SPX/SPX140JSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2025	08/13/2025	Expire	1	1,780,000	100	30,082			(18,397)					(18,397)				0001
Purchased Call/SPX/SPX140KS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2025	08/14/2025	Expire	1	1,527,000	100	25,348			(15,572)					(15,572)				0001
Purchased Call/SPX/SPX140KS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/13/2024	08/13/2025	08/15/2025	Expire	1	2,032,000	100	30,074			(18,558)					(18,558)				0001
Purchased Call/SPX/SPX140KSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2025	08/27/2025	Exercise	1	1,886,000	100	29,233		8,330	(10,675)			8,330		(19,005)				0001
Purchased Call/SPX/SPX140KSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/03/2024	09/03/2025	09/05/2025	Expire	1	2,029,000	100	21,102			(14,242)					(14,242)				0001
Purchased Call/SPX/SPX140KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2025	09/08/2025	Expire	1	2,140,000	100	44,726			(30,310)					(30,310)				0001
Purchased Call/SPX/SPX140LSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	09/30/2025	Expire	1	4,581,000	100	46,726			(34,785)					(34,785)				0001
Purchased Call/SPX/SPX140LSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	10/01/2025	Expire	1	3,040,000	100	31,008			(23,149)					(23,149)				0001
Purchased Call/SPX/SPX140LSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2025	10/02/2025	Expire	1	3,942,000	100	40,208			(30,129)					(30,129)				0001
Purchased Call/SPX/SPX140LSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2025	10/03/2025	Expire	1	2,467,000	100	25,410			(19,110)					(19,110)				0001
Purchased Call/SPX/SPX140LSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2025	10/06/2025	Expire	1	2,034,000	100	30,510			(23,030)					(23,030)				0001
Purchased Call/SPX/SPX140LSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/03/2024	10/03/2025	10/07/2025	Expire	1	3,493,000	100	35,629			(27,141)					(27,141)				0001
Purchased Call/SPX/SPX140LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2025	10/09/2025	Expire	1	1,656,000	100	26,993			(20,747)					(20,747)				0001
Purchased Call/SPX/SPX140MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2025	10/14/2025	Expire	1	2,116,000	100	22,853			(17,690)					(17,690)				0001
Purchased Call/SPX/SPX140MSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	10/28/2025	Exercise	1	1,857,000	100	31,940		10,805	(15,457)			10,805		(26,262)				0001
Purchased Call/SPX/SPX140MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	11/14/2025	Expire	1	2,951,000	100	24,788			(21,511)					(21,511)				0001
Purchased Call/SPX/SPX140MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	11/18/2025	Expire	1	2,001,000	100	30,815			(27,060)					(27,060)				0001
Purchased Call/SPX/SPX261VS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	09/16/2025	Expire	1	2,088,000	100	32,573								162				0001
Purchased Call/SPX/SPX261VS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	09/19/2025	Expire	1	1,751,000	100	5,428								6				0001
Purchased Call/SPX/SPX261VSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	09/19/2025	Expire	1	2,218,000	100	38,150								45				0001
Purchased Call/SPX/SPX261VSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	09/22/2025	Expire	1	2,643,000	100	40,174								207				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261VSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	09/24/2025	Expire	1	4,014,000	100	33,316								41				0001
Purchased Call/SPX/SPX261VSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	09/25/2025	Expire	1	1,661,000	100	24,085								30				0001
Purchased Call/SPX/SPX261VSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	09/26/2025	Expire	1	3,267,000	100	26,789								34				0001
Purchased Call/SPX/SPX261WS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	10/07/2025	Expire	1	2,109,000	100	32,268								180				0001
Purchased Call/SPX/SPX261WSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	10/27/2025	Expire	1	2,002,000	100	16,016								100				0001
Purchased Call/SPX/SPX261WSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	10/28/2025	Expire	1	2,100,000	100	16,800								105				0001
Purchased Call/SPX/SPX261WSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	10/28/2025	Expire	1	3,881,000	100	30,660								192				0001
Purchased Call/SPX/SPX261WSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	10/28/2025	Expire	1	4,105,000	100	32,430								202				0001
Purchased Call/SPX/SPX261WSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	10/29/2025	Expire	1	2,797,000	100	21,537								38				0001
Purchased Call/SPX/SPX261WSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	12/02/2025	Expire	1	1,854,000	100	13,720								101				0001
Purchased Call/SPX/SPX261XS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	12/10/2025	Expire	1	3,703,000	100	27,032								65				0001
Purchased Call/SPX/SPX261XSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	12/24/2025	Expire	1	4,740,000	100	38,868								102				0001
Purchased Call/SPX/SPX921NST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	03/25/2025	Expire	1	1,691,000	100	28,071		(6,143)						(6,143)				0001
Purchased Call/SPX/SPX921PSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/04/2024	04/04/2025	04/08/2025	Expire	1	3,844,000	100	38,824		(10,002)						(10,002)				0001
Purchased Call/SPX/SPXA21GSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Expire	1	6,126,000	100	67,386		(67,199)						(67,199)				0001
Purchased Call/SPX/SPXA21GSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Expire	1	2,009,000	100	28,327		(28,248)						(28,248)				0001
Purchased Call/SPX/SPXB05LS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	03/18/2025	Expire	1	6,625,000	100	68,900		(13,742)						(13,742)				0001
Purchased Call/SPX/SPXB05LS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Expire	1	3,500,000	100	35,000		(7,681)						(7,681)				0001
Purchased Call/SPX/SPXB05ZS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	10/28/2025	Expire	1	4,098,000	100	44,258		(36,390)						(36,390)				0001
Purchased Call/SPX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	10/28/2025	Expire	1	4,158,000	100	44,906		(36,923)						(36,923)				0001
Purchased Call/SPX/SPXC059SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	01/31/2025	Expire	1	3,086,000	100	61,103								(142)				0001
Purchased Call/SPX/SPXD179SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	11/26/2025	12/01/2025	Exercise	1	1,520,239	6009	61,191		98,163	41,614			98,163		(56,550)				0001
Purchased Call/SPX/SPXD179SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2025	12/04/2025	Exercise	1	3,561,771	6047	131,023		213,806	92,555			213,806		(121,251)				0001
Purchased Call/SPX/SPXD17AS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/05/2025	12/09/2025	Exercise	1	2,333,000	6075.11	133,448		248,465	123,519			248,465		(124,945)				0001
Purchased Call/SPX/SPXD17ASA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	12/09/2025	Exercise	1	3,805,000	6090.27	91,701		142,688	56,591			142,688		(86,097)				0001
Purchased Call/SPX/SPXD17ASD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,168,000	6090.27	95,392		162,600	73,038			162,600		(89,562)				0001
Purchased Call/SPX/SPXD17ASL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise	1	3,673,000	6090.27	134,432		220,380	94,096			220,380		(126,284)				0001
Purchased Call/SPX/SPXD17ASR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise	1	3,774,000	6090.27	231,346		452,880	235,555			452,880		(217,325)				0001
Purchased Call/SPX/SPXD17AST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2025	12/11/2025	Exercise	1	2,129,000	6052.85	34,490		52,161	19,666			52,161		(32,495)				0001
Purchased Call/SPX/SPXD17BSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2025	12/12/2025	Exercise	1	4,318,000	6034.91	205,105		356,235	162,431			356,235		(193,804)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17BSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	12/15/2025	Exercise	1	2,263,000	6084.19	123,786		227,432	110,125			227,432		(117,307)				0001
Purchased Call/SPX/SPXD17BSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	2,467,000	6051.25	32,811		49,340	17,983			49,340		(31,357)				0001
Purchased Call/SPX/SPXD17BSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Exercise	1	4,068,000	6051.25	123,260		197,298	79,501			197,298		(117,797)				0001
Purchased Call/SPX/SPXD17BSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2025	12/15/2025	Exercise	1	1,484,542	6084	49,264		81,495	34,421			81,495		(47,074)				0001
Purchased Call/SPX/SPXD17CSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise	1	5,979,000	5872.16	154,258		239,160	90,001			239,160		(149,159)				0001
Purchased Call/SPX/SPXD17CSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2025	12/22/2025	Exercise	1	3,658,356	5872	203,690		349,501	150,903			349,501		(198,598)				0001
Purchased Call/SPX/SPXD17DS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2024	12/30/2025	01/02/2026	Exercise	1	2,699,472	5907	148,484		271,003	122,519			271,003		(148,484)				0001
Purchased Call/SPX/SPXD17DSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2026	01/14/2025	Expire	1	2,328,000	5827.04	123,151								(295)				0001
Purchased Call/SPX/SPXD17DSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2025	01/09/2026	01/15/2025	Expire	1	1,207,323	5918	59,062								(156)				0001
Purchased Call/SPX/SPXD17DSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2026	01/17/2025	Expire	1	2,921,000	5949.91	180,518								(456)				0001
Purchased Call/SPX/SPXD17ES5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2026	02/03/2025	Expire	1	3,064,283	6044	175,706								(333)				0001
Purchased Call/SPX/SPXD17ESI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/06/2026	02/10/2025	Expire	1	2,362,000	6083.57	146,208								(241)				0001
Purchased Call/SPX/SPXD17FS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	3,361,000	6051.97	93,772								(197)				0001
Purchased Call/SPX/SPXD17FS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	02/14/2025	Expire	1	11,997,000	6051.97	555,461								(1,170)				0001
Purchased Call/SPX/SPXD17FSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,686,000	6115.07	59,898								(66)				0001
Purchased Call/SPX/SPXD17FSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/13/2026	02/20/2025	Expire	1	8,841,888	6115	373,661								(789)				0001
Purchased Call/SPX/SPXK13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/25/2025	02/27/2025	Exercise	1	10,652,000	5088.8	263,104		426,080	386,325			426,080		(39,755)				0001
Purchased Call/SPX/SPXK13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	03/03/2025	Exercise	1	5,932,000	5078.18	146,520		237,280	214,336			237,280		(22,944)				0001
Purchased Call/SPX/SPXK13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/26/2025	02/28/2025	Exercise	1	2,169,759	5070	102,532		184,039	168,221			184,039		(15,818)				0001
Purchased Call/SPX/SPXK13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2024	02/28/2025	03/04/2025	Exercise	1	2,655,000	5069.76	66,906		108,855	98,194			108,855		(10,661)				0001
Purchased Call/SPX/SPXK13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/29/2024	02/28/2025	03/04/2025	Exercise	1	3,645,000	5096.27	75,816		122,108	109,927			122,108		(12,181)				0001
Purchased Call/SPX/SPXK13PST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/29/2024	02/28/2025	03/04/2025	Exercise	1	3,035,000	5096.27	76,179		124,435	112,196			124,435		(12,239)				0001
Purchased Call/SPX/SPXK13QSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	03/06/2025	Exercise	1	6,146,000	5130.95	78,669		122,920	109,483			122,920		(13,437)				0001
Purchased Call/SPX/SPXK13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	03/07/2025	Exercise	1	1,813,000	5078.65	40,249		65,268	58,283			65,268		(6,985)				0001
Purchased Call/SPX/SPXK13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	03/10/2025	Exercise	1	2,333,000	5104.76	39,428		62,991	56,040			62,991		(6,951)				0001
Purchased Call/SPX/SPXK13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/04/2025	03/06/2025	Exercise	1	2,934,903	5131	122,402		223,651	202,629			223,651		(21,022)				0001
Purchased Call/SPX/SPXK13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/05/2025	03/07/2025	Exercise	1	3,103,055	5079	126,416		216,904	194,903			216,904		(22,001)				0001
Purchased Call/SPX/SPXK13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	03/11/2025	Exercise	1	2,114,000	5157.36	62,997		105,700	94,357			105,700		(11,343)				0001
Purchased Call/SPX/SPXK13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/06/2025	03/10/2025	Exercise	1	1,500,799	5105	56,954		93,198	83,073			93,198		(10,125)				0001
Purchased Call/SPX/SPXK13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise	1	7,004,000	5123.69	155,489		252,144	224,070			252,144		(28,074)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXX13RSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise	1	8,059,000	5123.69	196,640		322,360	286,856			322,360		(35,504)				0001
Purchased Call/SPX/SPXX13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	03/12/2025	Exercise	1	12,324,000	5123.69	299,473		492,960	436,860			492,960		(56,100)				0001
Purchased Call/SPX/SPXX13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2024	03/14/2025	03/18/2025	Exercise	1	7,675,000	5150.48	95,170		149,663	130,681			149,663		(18,981)				0001
Purchased Call/SPX/SPXX13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,863,000	5117.09	80,164		133,130	117,097			133,130		(16,033)				0001
Purchased Call/SPX/SPXX13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	03/19/2025	Exercise	1	11,431,000	5117.09	278,916		457,240	399,613			457,240		(57,627)				0001
Purchased Call/SPX/SPXX13USX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2025	03/24/2025	Exercise	1	2,095,000	5224.62	29,749		47,138	40,745			47,138		(6,392)				0001
Purchased Call/SPX/SPXX13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/20/2025	03/24/2025	Exercise	1	2,868,316	5225	112,688		194,346	169,930			194,346		(24,416)				0001
Purchased Call/SPX/SPXX13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise	1	2,405,654	5241	84,823		146,880	128,266			146,880		(18,614)				0001
Purchased Call/SPX/SPXX13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise	1	3,085,940	5239	124,621		220,876	193,529			220,876		(27,347)				0001
Purchased Call/SPX/SPXX13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	03/28/2025	04/01/2025	Exercise	1	2,148,529	5253	75,546		132,107	114,009			132,107		(18,097)				0001
Purchased Call/SPX/SPXX13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	03/31/2025	04/02/2025	Exercise	1	1,507,998	5254	51,301		89,257	76,644			89,257		(12,613)				0001
Purchased Call/SPX/SPX261KSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2024	05/09/2025	05/13/2025	Expire	1	4,671,000	100	49,980		(17,721)						(17,721)				0001
Purchased Call/SPX/SPX261LS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2025	05/14/2025	Expire	1	3,624,000	100	38,777		(13,994)						(13,994)				0001
Purchased Call/SPX/SPX261LSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	05/28/2025	Expire	1	1,828,000	100	27,603		(10,918)						(10,918)				0001
Purchased Call/SPX/SPX261LSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/27/2025	05/29/2025	Expire	1	1,294,000	100	25,362		(10,201)						(10,201)				0001
Purchased Call/SPX/SPX261LSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2025	06/09/2025	Expire	1	3,132,000	100	35,392		(15,112)						(15,112)				0001
Purchased Call/SPX/SPX261LSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2025	06/09/2025	Expire	1	2,326,000	100	49,776		(21,254)						(21,254)				0001
Purchased Call/SPX/SPX261MS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	06/10/2025	Expire	1	3,348,000	100	37,832		(16,394)						(16,394)				0001
Purchased Call/SPX/SPX261MS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2025	06/13/2025	Expire	1	4,204,000	100	47,505		(21,070)						(21,070)				0001
Purchased Call/SPX/SPX261MSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	06/17/2025	Expire	1	4,064,000	100	45,517		(20,609)						(20,609)				0001
Purchased Call/SPX/SPX261MSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2024	06/26/2025	06/30/2025	Expire	1	3,502,000	100	39,923		(19,357)						(19,357)				0001
Purchased Call/SPX/SPX261MSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	07/01/2025	Expire	1	3,538,000	100	40,687		(20,004)						(20,004)				0001
Purchased Call/SPX/SPX261NS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2025	07/10/2025	Expire	1	3,048,000	100	35,052		(18,154)						(18,154)				0001
Purchased Call/SPX/SPX261NSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	07/15/2025	Expire	1	1,783,000	100	25,497		(13,528)						(13,528)				0001
Purchased Call/SPX/SPX261NSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2025	07/24/2025	Expire	1	2,806,000	100	47,702		(26,545)						(26,545)				0001
Purchased Call/SPX/SPX261NSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	08/05/2025	Expire	1	2,174,000	100	20,218		(11,906)						(11,906)				0001
Purchased Call/SPX/SPX2610S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2024	08/22/2025	08/26/2025	Expire	1	4,879,000	100	50,742		(32,750)						(32,750)				0001
Purchased Call/SPX/SPX2610SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	09/16/2025	Expire	1	3,694,000	100	36,571		(25,803)						(25,803)				0001
Purchased Call/SPX/SPX2610SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	09/16/2025	Expire	1	2,020,000	100	29,694		(20,951)						(20,951)				0001
Purchased Call/SPX/SPX261PS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	10/21/2025	Expire	1	4,394,000	100	45,698		(36,583)						(36,583)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	10/21/2025	Expire	1	4,017,000	100	42,179			(33,860)					(33,860)				0001
Purchased Call/SPX/SPX261PSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	10/21/2025	Expire	1	2,058,000	100	34,780			(27,921)					(27,921)				0001
Purchased Call/SPX/SPX261PSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	10/22/2025	Expire	1	2,373,000	100	40,104			(32,260)					(32,260)				0001
Purchased Call/SPX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	11/07/2025	Expire	1	1,409,000	100	5,777			(4,902)					(4,902)				0001
Purchased Call/SPX/SPX261PSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	11/20/2025	Expire	1	2,381,000	100	39,287			(34,741)					(34,741)				0001
Purchased Call/SPX/SPX261PSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	12/22/2025	Expire	1	1,633,000	100	36,906			(35,686)					(35,686)				0001
Purchased Call/SPX/SPX140TSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	04/25/2025	Expire	1	3,957,000	100	26,116								(27)				0001
Purchased Call/SPX/SPX140TSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	04/25/2025	Expire	1	1,939,000	100	26,758								(28)				0001
Purchased Call/SPX/SPX140TSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	05/01/2025	Expire	1	3,555,000	100	26,307								(25)				0001
Purchased Call/SPX/SPX140TSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,550,000	100	38,505								35				0001
Purchased Call/SPX/SPX140US2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,671,000	100	23,505								31				0001
Purchased Call/SPX/SPX140US7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	05/27/2025	Expire	1	2,763,000	100	24,038								63				0001
Purchased Call/SPX/SPX140US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	05/27/2025	Expire	1	1,494,000	100	23,755								62				0001
Purchased Call/SPX/SPX140USE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	05/28/2025	Expire	1	2,652,000	100	38,454								102				0001
Purchased Call/SPX/SPX140USF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	05/28/2025	Expire	1	2,502,000	100	21,267								58				0001
Purchased Call/SPX/SPX140USG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	05/28/2025	Expire	1	1,346,000	100	19,517								53				0001
Purchased Call/SPX/SPX140UST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,150,000	100	29,240								64				0001
Purchased Call/SPX/SPX140VSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,004,000	100	17,635								54				0001
Purchased Call/SPX/SPX140WSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2026	10/17/2025	Expire	1	4,048,000	100	30,765								49				0001
Purchased Call/SPX/SPX140XS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2026	11/04/2025	Expire	1	4,665,000	100	32,189								207				0001
Purchased Call/SPX/SPX140XSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	12/05/2025	Expire	1	2,390,000	100	27,246								64				0001
Purchased Call/SPX/SPX140YSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2026	12/23/2025	Expire	1	1,785,000	100	21,777								172				0001
Purchased Call/SPX/SPX261GSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2025	01/06/2025	Expire	1	1,539,000	100	18,468			(51)					(51)				0001
Purchased Call/SPX/SPX261GSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2024	01/10/2025	01/14/2025	Exercise	1	5,083,000	100	60,996		40,176	38,668			40,176		(1,508)				0001
Purchased Call/SPX/SPX261GST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2025	01/15/2025	Exercise	1	3,445,000	100	40,651		48,782	47,434			48,782		(1,348)				0001
Purchased Call/SPX/SPX261GSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2025	01/21/2025	Exercise	1	3,058,000	100	36,696		90,334	88,822			90,334		(1,512)				0001
Purchased Call/SPX/SPX261GSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2025	01/21/2025	Exercise	1	2,727,000	100	59,449		177,895	175,445			177,895		(2,450)				0001
Purchased Call/SPX/SPX261HS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2025	01/24/2025	Exercise	1	5,037,000	100	61,955		211,334	207,760			211,334		(3,574)				0001
Purchased Call/SPX/SPX261HS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2025	01/24/2025	Exercise	1	3,575,000	100	59,345		214,344	210,920			214,344		(3,424)				0001
Purchased Call/SPX/SPX261HSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2024	01/31/2025	02/04/2025	Exercise	1	4,625,000	100	52,725		62,428	58,083			62,428		(4,345)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261H6F	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2025	02/10/2025	Exercise	1	4,164,000	100	47,886		32,625	27,889			32,625		(4,736)				0001
Purchased Call/SPX/SPXD17F5T	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/13/2026	02/20/2025	Expire	1	7,203,099	6115	393,723								(831)				0001
Purchased Call/SPX/SPXD17F5X	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/17/2026	02/20/2025	Expire	1	8,010,165	6115	323,688								(658)				0001
Purchased Call/SPX/SPXD17G5B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2026	03/04/2025	Expire	1	2,726,000	5954.5	45,252								(42)				0001
Purchased Call/SPX/SPXD17G5H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2026	03/06/2025	Expire	1	3,131,000	5778.15	40,390								(73)				0001
Purchased Call/SPX/SPXD17G5T	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2026	03/14/2025	Expire	1	2,027,000	5599.3	33,851								(57)				0001
Purchased Call/SPX/SPXD17G5Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/11/2026	03/14/2025	Expire	1	4,897,850	5572	209,325								(356)				0001
Purchased Call/SPX/SPXD17H94	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2026	03/17/2025	Expire	1	5,032,729	5598	259,838								(159)				0001
Purchased Call/SPX/SPXD17H5C	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	03/20/2025	Expire	1	4,530,000	5614.66	109,626								(175)				0001
Purchased Call/SPX/SPXD17H5O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/17/2026	03/20/2025	Expire	1	6,895,271	5675	257,143								(414)				0001
Purchased Call/SPX/SPXD17IS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,930,000	5667.56	211,041								(77)				0001
Purchased Call/SPX/SPXD17IS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2026	03/25/2025	Expire	1	2,116,000	5667.56	97,336								(28)				0001
Purchased Call/SPX/SPXD17ISP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,731,000	5074.08	38,234								1				0001
Purchased Call/SPX/SPXD17JS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	04/14/2025	Expire	1	6,639,000	5268.05	151,369								40				0001
Purchased Call/SPX/SPXD17JSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	04/17/2025	Expire	1	2,958,000	5396.63	48,215								(56)				0001
Purchased Call/SPX/SPXD17JST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2026	04/18/2025	Expire	1	3,217,000	5275.7	138,009								(159)				0001
Purchased Call/SPX/SPXD17JSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2025	04/14/2026	04/18/2025	Expire	1	2,302,943	5406	104,251								(123)				0001
Purchased Call/SPX/SPXD17KSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	4,871,000	5375.86	150,027								(157)				0001
Purchased Call/SPX/SPXD17KSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2026	04/25/2025	Expire	1	2,678,000	5375.86	148,897								(156)				0001
Purchased Call/SPX/SPXD17KSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	2,522,000	5525.21	36,065								25				0001
Purchased Call/SPX/SPXD17LS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,651,000	5525.21	120,848								85				0001
Purchased Call/SPX/SPXD17LSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	04/29/2025	Expire	1	3,257,000	5525.21	77,191								59				0001
Purchased Call/SPX/SPXD17LSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	04/29/2025	Expire	1	3,824,000	5525.21	173,992								132				0001
Purchased Call/SPX/SPXD17LSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2026	04/30/2025	Expire	1	2,444,000	5528.75	40,815								(40)				0001
Purchased Call/SPX/SPXD17LSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2026	04/30/2025	Expire	1	4,045,000	5528.75	80,496								(78)				0001
Purchased Call/SPX/SPXD17LSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2026	04/30/2025	Expire	1	3,316,000	5528.75	94,506								(92)				0001
Purchased Call/SPX/SPX140MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	11/18/2025	Expire	1	2,476,000	100	34,912			(30,742)					(30,742)				0001
Purchased Call/SPX/SPX140NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	12/01/2025	Expire	1	2,836,000	100	30,912			(28,094)					(28,094)				0001
Purchased Call/SPX/SPX140NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	12/01/2025	Expire	1	2,203,000	100	23,792			(21,804)					(21,804)				0001
Purchased Call/SPX/SPX140NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	12/01/2025	Expire	1	2,483,000	100	39,728			(36,408)					(36,408)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	12/09/2025	Expire	1	4,499,000	100	49,039			(46,042)				(46,042)				0001
Purchased Call/SPX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	12/09/2025	Expire	1	3,200,000	100	28,800			(27,040)				(27,040)				0001
Purchased Call/SPX/SPX140NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	12/11/2025	Expire	1	2,298,000	100	36,538			(34,424)				(34,424)				0001
Purchased Call/SPX/SPX140QS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	12/16/2025	Expire	1	5,919,000	100	62,150			(59,560)				(59,560)				0001
Purchased Call/SPX/SPX140QSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	12/24/2025	Expire	1	5,793,000	100	60,247			(58,919)				(58,919)				0001
Purchased Call/SPX/SPX140QSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	01/09/2025	Expire	1	2,131,000	100	41,128							(109)				0001
Purchased Call/SPX/SPX140QSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	01/14/2025	Expire	1	3,648,000	100	36,845							(88)				0001
Purchased Call/SPX/SPX140PSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	01/21/2025	Expire	1	3,109,000	100	32,955							(71)				0001
Purchased Call/SPX/SPX140PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	02/07/2025	Expire	1	2,769,000	100	27,413							(61)				0001
Purchased Call/SPX/SPX140PSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	02/07/2025	Expire	1	2,033,000	100	41,677							(92)				0001
Purchased Call/SPX/SPX140RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	03/06/2025	Expire	1	1,406,000	100	26,011							(47)				0001
Purchased Call/SPX/SPX140RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	03/14/2025	Expire	1	2,526,000	100	34,354							(58)				0001
Purchased Call/SPX/SPX140RSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	03/18/2025	Expire	1	2,118,000	100	33,253							(17)				0001
Purchased Call/SPX/SPX140RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	03/21/2025	Expire	1	3,200,000	100	55,360							(87)				0001
Purchased Call/SPX/SPX140RST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	03/25/2025	Expire	1	1,885,000	100	31,480							(12)				0001
Purchased Call/SPX/SPX140SSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	04/10/2025	Expire	1	3,528,000	100	22,226							(28)				0001
Purchased Call/SPX/SPX140SST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	04/10/2025	Expire	1	2,009,000	100	24,711							(32)				0001
Purchased Call/SPX/SPX140SSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	04/14/2025	Expire	1	1,702,000	100	18,552							5				0001
Purchased Call/SPX/SPX140TS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	04/14/2025	Expire	1	2,003,000	100	29,444							8				0001
Purchased Call/SPX/SPX140TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2026	04/30/2025	Expire	1	1,424,000	100	17,942							(17)				0001
Purchased Call/SPX/SPX140TSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	05/06/2025	Expire	1	3,205,000	100	24,999							23				0001
Purchased Call/SPX/SPXK13YSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	04/04/2025	Exercise	1	4,848,000	5205.81	118,291		193,920	164,266			193,920	(29,654)				0001
Purchased Call/SPX/SPXK13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	04/03/2025	Exercise	1	2,868,342	5244	98,761		176,681	152,127			176,681	(24,554)				0001
Purchased Call/SPX/SPXK13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	04/07/2025	Exercise	1	3,374,000	5211.49	42,850		67,480	56,620			67,480	(10,860)				0001
Purchased Call/SPX/SPXK13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	04/07/2025	Exercise	1	3,429,000	5211.49	68,923		111,443	93,974			111,443	(17,468)				0001
Purchased Call/SPX/SPXK13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	04/07/2025	Exercise	1	7,523,000	5211.49	182,809		267,098	220,767			267,098	(46,332)				0001
Purchased Call/SPX/SPXK13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	04/08/2025	Expire	1	3,851,000	5204.34	60,461			(15,619)				(15,619)				0001
Purchased Call/SPX/SPXL130SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	04/11/2025	Exercise	1	2,176,000	5209.91	35,469		56,576	47,000			56,576	(9,576)				0001
Purchased Call/SPX/SPXL131S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,854,000	5123.41	53,370		85,620	70,795			85,620	(14,825)				0001
Purchased Call/SPX/SPXL131SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,266,790	5199	96,413		71,662	44,881			71,662	(26,781)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL1319J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	04/17/2025	Exercise	1	2,324,000	5061.82	40,670		65,072	53,420			65,072		(11,652)				0001
Purchased Call/SPX/SPXL1325S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2025	04/21/2025	Exercise	1	3,804,000	5022.21	46,028		72,276	58,835			72,276		(13,441)				0001
Purchased Call/SPX/SPXL1326R	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise	1	2,500,000	4967.23	46,250		75,000	61,344			75,000		(13,656)				0001
Purchased Call/SPX/SPXL1345T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise	1	2,148,000	5099.96	55,418		91,290	73,741			91,290		(17,549)				0001
Purchased Call/SPX/SPXL1345A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	04/30/2025	Exercise	1	4,525,000	5099.96	57,468		90,500	71,977			90,500		(18,523)				0001
Purchased Call/SPX/SPXL1345C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	04/30/2025	Exercise	1	2,911,000	5099.96	60,258		97,519	78,097			97,519		(19,422)				0001
Purchased Call/SPX/SPXL1355L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise	1	9,488,000	5127.79	118,600		189,760	149,897			189,760		(39,863)				0001
Purchased Call/SPX/SPXL1355M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise	1	3,379,000	5127.79	59,133		96,302	76,426			96,302		(19,875)				0001
Purchased Call/SPX/SPXL1355O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise	1	2,897,000	5127.79	65,762		108,638	86,534			108,638		(22,103)				0001
Purchased Call/SPX/SPXL1355V	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	05/07/2025	Exercise	1	2,807,000	5127.79	60,631		99,649	78,937			99,649		(20,711)				0001
Purchased Call/SPX/SPXL1366O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	05/12/2025	Exercise	1	3,053,000	5187.67	65,640		106,855	83,890			106,855		(22,965)				0001
Purchased Call/SPX/SPXL1375T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise	1	6,394,000	5214.08	143,226		233,381	182,597			233,381		(50,784)				0001
Purchased Call/SPX/SPXL1378L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	05/13/2025	Exercise	1	3,117,000	5222.68	82,912		137,148	107,668			137,148		(29,480)				0001
Purchased Call/SPX/SPXL1386Z	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	05/15/2025	Exercise	1	2,036,000	5221.42	19,546		30,540	23,433			30,540		(7,107)				0001
Purchased Call/SPX/SPXL1389L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	05/19/2025	Exercise	1	4,314,000	5308.15	107,850		176,874	137,062			176,874		(39,812)				0001
Purchased Call/SPX/SPXL1396Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	05/20/2025	Exercise	1	3,452,000	5297.1	52,816		82,848	63,097			82,848		(19,751)				0001
Purchased Call/SPX/SPXL1398I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise	1	3,321,000	5303.27	47,490		74,723	56,914			74,723		(17,809)				0001
Purchased Call/SPX/SPXL1398J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise	1	2,494,000	5303.27	41,650		66,091	50,472			66,091		(15,619)				0001
Purchased Call/SPX/SPXL13A96	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	05/22/2025	Exercise	1	3,716,000	5308.13	45,335		70,604	53,244			70,604		(17,360)				0001
Purchased Call/SPX/SPXL13A9K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise	1	2,110,000	5321.41	30,384		47,475	35,757			47,475		(11,718)				0001
Purchased Call/SPX/SPXL13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise	1	5,025,000	5321.41	124,118		201,000	153,131			201,000		(47,869)				0001
Purchased Call/SPX/SPXL13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	05/27/2025	Exercise	1	3,129,000	5307.01	80,415		129,854	98,618			129,854		(31,236)				0001
Purchased Call/SPX/SPXL13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	05/28/2025	Exercise	1	2,283,000	5267.84	50,454		79,905	60,004			79,905		(19,901)				0001
Purchased Call/SPX/SPXL13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/28/2025	Exercise	1	4,902,000	5304.72	101,471		159,315	119,179			159,315		(40,136)				0001
Purchased Call/SPX/SPXL13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/28/2025	Exercise	1	13,034,000	5304.72	327,153		521,360	391,957			521,360		(129,403)				0001
Purchased Call/SPX/SPXL13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	05/30/2025	Exercise	1	3,320,000	5306.04	43,492		66,400	48,788			66,400		(17,612)				0001
Purchased Call/SPX/SPXL13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	05/30/2025	Exercise	1	4,561,000	5306.04	114,481		182,440	136,080			182,440		(46,360)				0001
Purchased Call/SPX/SPXL13DS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise	1	2,373,000	5277.51	69,292		112,718	84,038			112,718		(28,679)				0001
Purchased Call/SPX/SPXL13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	06/04/2025	Exercise	1	2,254,000	5277.51	46,432		73,255	53,812			73,255		(19,443)				0001
Purchased Call/SPX/SPXL13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	06/05/2025	Exercise	1	2,072,000	5283.4	44,341		70,448	51,759			70,448		(18,689)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/03/2024	06/03/2025	06/05/2025	Exercise	1	2,930,000	5283.4	99,034		164,080	122,338			164,080		(41,742)				0001
Purchased Call/SPX/SPXL13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise	1	2,865,000	5352.96	61,025		97,410	71,039			97,410		(26,371)				0001
Purchased Call/SPX/SPXL13FG4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/07/2024	06/09/2025	06/11/2025	Exercise	1	2,058,000	5346.99	37,867		59,682	43,096			59,682		(16,586)				0001
Purchased Call/SPX/SPXL13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/07/2024	06/09/2025	06/11/2025	Exercise	1	8,193,000	5346.99	204,006		327,720	238,362			327,720		(89,358)				0001
Purchased Call/SPX/SPXL13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/10/2024	06/10/2025	06/12/2025	Exercise	1	5,610,000	5360.79	72,930		112,200	80,055			112,200		(32,145)				0001
Purchased Call/SPX/SPXL13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/10/2024	06/10/2025	06/12/2025	Exercise	1	2,026,000	5360.79	38,697		60,780	43,724			60,780		(17,056)				0001
Purchased Call/SPX/SPXL13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/10/2024	06/10/2025	06/12/2025	Exercise	1	3,433,000	5360.79	77,586		123,588	89,390			123,588		(34,198)				0001
Purchased Call/SPX/SPXL13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/10/2024	06/10/2025	06/12/2025	Exercise	1	7,457,000	5360.79	185,679		298,280	216,438			298,280		(81,842)				0001
Purchased Call/SPX/SPXL13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/11/2024	06/11/2025	06/13/2025	Exercise	1	4,400,000	5375.32	109,560		176,000	127,407			176,000		(48,593)				0001
Purchased Call/SPX/SPXL13GSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/13/2024	06/13/2025	06/17/2025	Exercise	1	4,898,000	5433.74	60,735		93,062	65,639			93,062		(27,423)				0001
Purchased Call/SPX/SPXL13GSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/13/2024	06/13/2025	06/17/2025	Exercise	1	1,948,000	5433.74	45,778		73,050	52,380			73,050		(20,670)				0001
Purchased Call/SPX/SPXD17LSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	05/01/2025	Expire	1	5,915,000	5560.83	141,369								(136)				0001
Purchased Call/SPX/SPXD17MS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2026	05/02/2025	Expire	1	2,960,000	5569.06	95,016								(90)				0001
Purchased Call/SPX/SPXD17MS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/28/2026	05/02/2025	Expire	1	1,951,649	5529	70,949								(69)				0001
Purchased Call/SPX/SPXD17MSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/29/2026	05/02/2025	Expire	1	3,486,640	5561	124,522								(119)				0001
Purchased Call/SPX/SPXD17MSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2026	05/05/2025	Expire	1	2,895,911	5569	97,828								87				0001
Purchased Call/SPX/SPXD17MSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	3,234,000	5686.67	74,059								68				0001
Purchased Call/SPX/SPXD17MSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,275,000	5686.67	59,150								54				0001
Purchased Call/SPX/SPXD17MSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	3,348,000	5686.67	101,779								93				0001
Purchased Call/SPX/SPXD17MSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	05/06/2025	Expire	1	5,039,000	5686.67	164,271								150				0001
Purchased Call/SPX/SPXD17NSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2026	05/08/2025	Expire	1	1,953,000	5606.91	17,186								(15)				0001
Purchased Call/SPX/SPXD17NSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,629,000	5659.91	52,054								59				0001
Purchased Call/SPX/SPXD17OS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2026	05/16/2025	Expire	1	2,444,000	5892.58	138,330								(101)				0001
Purchased Call/SPX/SPXD17OSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	05/20/2025	Expire	1	3,862,000	5958.38	84,964								114				0001
Purchased Call/SPX/SPXD17OSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	06/10/2025	05/21/2025	Expire	1	17,700,000	5800		54,450	(54,450)						(54,450)				0001
Purchased Call/SPX/SPXD17OSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	06/20/2025	05/21/2025	Expire	1	11,800,000	5900		24,790	(24,790)						(24,790)				0001
Purchased Call/SPX/SPXD17OSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	08/20/2025	05/21/2025	Expire	1	11,800,000	5800		43,870	(43,870)						(43,870)				0001
Purchased Call/SPX/SPXD17OST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	05/27/2025	Expire	1	2,762,000	5842.01	75,126								197				0001
Purchased Call/SPX/SPXD17OSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	05/28/2025	Expire	1	2,007,000	5802.82	36,327								98				0001
Purchased Call/SPX/SPXD17PS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	05/28/2025	Expire	1	2,503,000	5802.82	114,637								311				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17PSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	05/30/2025	Expire	1	11,991,000	5888.55	553,984								(288)				0001
Purchased Call/SPX/SPXD17PSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/27/2026	05/30/2025	Expire	1	1,492,228	5922	69,267								(37)				0001
Purchased Call/SPX/SPXD17PSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	05/29/2026	06/03/2025	Expire	1	4,654,000	5911.69	91,218								162				0001
Purchased Call/SPX/SPXD17QS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	06/10/2025	Expire	1	2,353,000	6000.36	141,415								281				0001
Purchased Call/SPX/SPXD17QSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2026	06/11/2025	Expire	1	2,683,000	6005.88	75,392								(26)				0001
Purchased Call/SPX/SPXD17QSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,623,000	5976.97	98,183								216				0001
Purchased Call/SPX/SPX2610S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,097,000	100	33,971		17,476	(16,402)			17,476		(33,878)				0001
Purchased Call/SPX/SPX2610SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2026	01/17/2025	Expire	1	1,944,000	100	41,018								(104)				0001
Purchased Call/SPX/SPX2610SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	01/28/2025	Expire	1	2,043,000	100	36,161								(71)				0001
Purchased Call/SPX/SPX2610SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	02/04/2025	Expire	1	2,960,000	100	31,672								(59)				0001
Purchased Call/SPX/SPX261RSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	06/03/2025	Expire	1	2,378,000	100	20,926								38				0001
Purchased Call/SPX/SPX261RSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2025	06/05/2026	06/09/2025	Expire	1	1,968,000	100	36,014								71				0001
Purchased Call/SPX/SPX261RSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	06/10/2025	Expire	1	2,808,000	100	25,272								50				0001
Purchased Call/SPX/SPX261RSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,525,000	100	58,515								116				0001
Purchased Call/SPX/SPX261RSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	06/10/2025	Expire	1	2,695,000	100	47,702								96				0001
Purchased Call/SPX/SPX261RSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	06/16/2025	Expire	1	2,951,000	100	26,559								58				0001
Purchased Call/SPX/SPX261SS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	06/18/2025	Expire	1	2,522,000	100	39,343								(9)				0001
Purchased Call/SPX/SPX261SS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	06/20/2025	Expire	1	3,054,000	100	27,486								29				0001
Purchased Call/SPX/SPX261SS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	06/24/2025	Expire	1	3,383,000	100	30,785								74				0001
Purchased Call/SPX/SPX261SSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	07/02/2025	Expire	1	1,356,000	100	24,950								(1)				0001
Purchased Call/SPX/SPX261TSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2026	08/08/2025	Expire	1	2,717,000	100	24,453								13				0001
Purchased Call/SPX/SPX261USD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	08/29/2025	Expire	1	3,127,000	100	28,768								25				0001
Purchased Call/SPX/SPX261USL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	09/03/2025	Expire	1	1,724,000	100	27,067								173				0001
Purchased Call/SPX/SPX261VS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	09/18/2025	Expire	1	1,379,000	100	20,961								24				0001
Purchased Call/SPX/SPX261VSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	09/29/2025	Expire	1	2,070,000	100	30,636								164				0001
Purchased Call/SPX/SPX261VSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	09/30/2025	Expire	1	2,844,000	100	24,174								131				0001
Purchased Call/SPX/SPX261VSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	09/30/2025	Expire	1	3,134,000	100	49,831								269				0001
Purchased Call/SPX/SPX261VST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	09/30/2025	Expire	1	4,045,000	100	34,383								185				0001
Purchased Call/SPX/SPX261WS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	10/07/2025	Expire	1	2,461,000	100	37,899								213				0001
Purchased Call/SPX/SPX261WS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	10/07/2025	Expire	1	5,262,000	100	42,622								238				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261IIS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	10/08/2025	Expire	1	3,791,000	100	30,328								44				0001
Purchased Call/SPX/SPXC05AS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	02/04/2025	Expire	1	3,403,000	100	36,412								(64)				0001
Purchased Call/SPX/SPXC05B64	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Expire	1	3,375,000	100	69,188								(76)				0001
Purchased Call/SPX/SPXC05BSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	02/20/2025	Expire	1	2,428,000	100	47,832								(96)				0001
Purchased Call/SPX/SPXC05E9K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	03/17/2025	Expire	1	3,870,000	100	29,412								(17)				0001
Purchased Call/SPX/SPXC05ESM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,240,000	100	47,304								(27)				0001
Purchased Call/SPX/SPXC05FSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	03/25/2025	Expire	1	5,861,000	100	49,232								(14)				0001
Purchased Call/SPX/SPXC05GSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	05/21/2025	Expire	1	3,292,000	100	28,970								(19)				0001
Purchased Call/SPX/SPXC05SSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	06/11/2025	Expire	1	4,018,000	100	36,162								(12)				0001
Purchased Call/SPX/SPXC05TSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire	1	2,303,000	100	40,993								89				0001
Purchased Call/SPX/SPXC05USH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,648,000	100	72,595								160				0001
Purchased Call/SPX/SPXC05WSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	07/15/2025	Expire	1	5,604,000	100	46,513								143				0001
Purchased Call/SPX/SPXC05YS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	08/04/2025	Expire	1	2,243,000	100	37,907								139				0001
Purchased Call/SPX/SPXC05YSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,634,000	100	47,412								175				0001
Purchased Call/SPX/SPXC172S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	07/29/2025	Expire	1	5,258,000	100	53,106			(30,241)				(30,241)				0001
Purchased Call/SPX/SPXC172SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2025	08/01/2025	Exercise	1	2,178,000	100	39,640		11,995	(10,937)			11,995	(22,932)				0001
Purchased Call/SPX/SPXD170SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2025	08/22/2025	Expire	1	3,338,000	100	35,717			(22,729)				(22,729)				0001
Purchased Call/SPX/SPXD170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2025	08/29/2025	Expire	1	2,514,000	100	25,894			(16,977)				(16,977)				0001
Purchased Call/SPX/SPXD171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2024	08/29/2025	09/03/2025	Expire	1	2,431,000	100	25,769			(17,179)				(17,179)				0001
Purchased Call/SPX/SPXD171S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	09/03/2025	Expire	1	2,066,000	100	21,900			(14,640)				(14,640)				0001
Purchased Call/SPX/SPXD171S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2025	09/04/2025	Expire	1	3,181,000	100	33,719			(22,665)				(22,665)				0001
Purchased Call/SPX/SPXD171SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Expire	1	1,853,000	100	22,792			(15,697)				(15,697)				0001
Purchased Call/SPX/SPXD172SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/19/2025	09/23/2025	Expire	1	1,400,000	100	25,200			(18,270)				(18,270)				0001
Purchased Call/SPX/SPXD174S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2025	10/15/2025	Expire	1	1,016,000	100	17,678			(13,918)				(13,918)				0001
Purchased Call/SPX/SPXD175S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	10/28/2025	Expire	1	2,194,000	100	23,476			(19,249)				(19,249)				0001
Purchased Call/SPX/SPXD176S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	11/04/2025	Expire	1	3,408,000	100	35,102			(29,463)				(29,463)				0001
Purchased Call/SPX/SPX261IISH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	10/31/2025	Expire	1	1,950,000	100	30,615								55				0001
Purchased Call/SPX/SPX921NSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/21/2024	03/21/2025	03/25/2025	Expire	1	1,854,000	100	42,827			(9,372)				(9,372)				0001
Purchased Call/SPX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	12/05/2024	12/05/2025	12/09/2025	Expire	1	3,588,000	100	39,109			(36,617)				(36,617)				0001
Purchased Call/SPX/SPXB05LS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2025	03/21/2025	Expire	1	5,398,000	100	56,679			(12,023)				(12,023)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05ZS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	10/28/2025	Exercise	1	3,265,000	100	51,261		14,421	(27,727)			14,421		(42,148)				0001
Purchased Call/SPX/SPXB05ZSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	10/31/2025	Expire	1	4,484,000	100	47,082			(39,040)					(39,040)				0001
Purchased Call/SPX/SPXB05ZSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Expire	1	3,499,000	100	35,690			(30,039)					(30,039)				0001
Purchased Call/SPX/SPXC051S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Expire	1	2,400,000	100	36,720			(31,708)					(31,708)				0001
Purchased Call/SPX/SPXC052SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	11/21/2025	Expire	1	2,275,000	100	34,808			(30,876)					(30,876)				0001
Purchased Call/SPX/SPXC054S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	12/02/2025	Expire	1	6,911,000	100	76,021			(69,897)					(69,897)				0001
Purchased Call/SPX/SPXC059SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	01/28/2025	Expire	1	4,647,000	100	48,794								(101)				0001
Purchased Call/SPX/SPXC05AS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire	1	4,014,000	100	42,548								(79)				0001
Purchased Call/SPX/SPXC05DS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	4,029,000	100	35,052								(28)				0001
Purchased Call/SPX/SPXC05DS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,130,000	100	37,275								(30)				0001
Purchased Call/SPX/SPXC05ESL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	03/18/2025	Expire	1	5,611,000	100	42,644								(25)				0001
Purchased Call/SPX/SPXC05FSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	4,706,000	100	39,530								(14)				0001
Purchased Call/SPX/SPXC05GSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	03/28/2025	Expire	1	4,569,000	100	39,750								(58)				0001
Purchased Call/SPX/SPXC05LS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Expire	1	3,960,000	100	61,380								(52)				0001
Purchased Call/SPX/SPXC05NS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	05/15/2025	Expire	1	2,569,000	100	41,104								(31)				0001
Purchased Call/SPX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Expire	1	2,221,000	100	33,315								(21)				0001
Purchased Call/SPX/SPXC05USI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	06/17/2025	Expire	1	2,327,000	100	37,930								85				0001
Purchased Call/SPX/SPXC05IISN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,398,000	100	32,133								98				0001
Purchased Call/SPX/SPXC172S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	07/29/2025	Expire	1	2,867,000	100	28,957			(16,489)					(16,489)				0001
Purchased Call/SPX/SPXC172SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2025	07/31/2025	Expire	1	2,430,000	100	24,543			(14,131)					(14,131)				0001
Purchased Call/SPX/SPXD05PSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	4,377,000	100	35,454								291				0001
Purchased Call/SPX/SPXD05QS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	12/30/2025	Expire	1	4,559,000	100	36,472								296				0001
Purchased Call/SPX/SPXD170SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2025	08/25/2025	Expire	1	2,324,000	100	23,937			(15,299)					(15,299)				0001
Purchased Call/SPX/SPXD170SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/22/2025	08/26/2025	Expire	1	4,298,000	100	43,410			(28,096)					(28,096)				0001
Purchased Call/SPX/SPXD170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2025	08/27/2025	Expire	1	3,390,000	100	34,578			(22,480)					(22,480)				0001
Purchased Call/SPX/SPXD170SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2025	08/28/2025	Expire	1	2,482,000	100	25,565			(16,691)					(16,691)				0001
Purchased Call/SPX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2025	08/28/2025	Expire	1	1,543,000	100	20,368			(13,298)					(13,298)				0001
Purchased Call/SPX/SPXD171S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	09/03/2025	Expire	1	1,690,000	100	22,815			(15,252)					(15,252)				0001
Purchased Call/SPX/SPXD171SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2025	09/12/2025	Expire	1	3,714,000	100	36,769			(25,525)					(25,525)				0001
Purchased Call/SPX/SPXD171SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2025	09/17/2025	Expire	1	2,021,000	100	26,071			(18,458)					(18,458)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD172ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2025	09/26/2025	Exercise	1	2,238,000	100	38,941		26,803	(1,732)			26,803		(28,535)				0001
Purchased Call/SPX/SPXD173S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	09/30/2025	Exercise	1	1,833,000	100	33,361		30,438	5,603			30,438		(24,835)				0001
Purchased Call/SPX/SPXD174SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	10/21/2025	Expire	1	2,184,000	100	32,323			(25,948)					(25,948)				0001
Purchased Call/SPX/SPXD178S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2025	11/13/2025	Expire	1	1,559,000	100	23,697			(20,498)					(20,498)				0001
Purchased Call/SPX/SPXD179S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2024	11/26/2025	12/01/2025	Exercise	1	2,292,000	100	46,528		7,790	(34,496)			7,790		(42,286)				0001
Purchased Call/SPX/SPXD17AS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	12/09/2025	Expire	1	2,070,000	100	40,158			(37,704)					(37,704)				0001
Purchased Call/SPX/SPXD17ASZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2025	12/12/2025	Expire	1	2,987,000	100	56,753			(53,626)					(53,626)				0001
Purchased Call/SPX/SPXD17FSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/13/2026	02/19/2025	Expire	1	1,512,000	100	30,694								(34)				0001
Purchased Call/SPX/SPXD17PS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2026	05/29/2025	Expire	1	1,347,000	100	23,303								(12)				0001
Purchased Call/SPX/SPXD17PSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	06/02/2025	Expire	1	2,975,000	100	26,478								46				0001
Purchased Call/SPX/SPXD17WSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	07/09/2025	Expire	1	3,308,000	100	28,449								2				0001
Purchased Call/SPX/SPXD17WSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	07/09/2025	Expire	1	2,470,000	100	41,002								3				0001
Purchased Call/SPX/SPXD17XS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	2,698,000	100	43,977								5				0001
Purchased Call/SPX/SPXD17ZSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	2,018,000	100	34,710								7				0001
Purchased Call/SPX/SPXE174SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	08/08/2025	Expire	1	2,825,000	100	49,720								27				0001
Purchased Call/SPX/SPX261HSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	02/19/2025	Exercise	1	2,573,000	100	28,560		76,007	72,506			76,007		(3,500)				0001
Purchased Call/SPX/SPX261JS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2025	03/20/2025	Expire	1	3,218,000	100	33,145			(6,940)					(6,940)				0001
Purchased Call/SPX/SPX261JSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2025	04/04/2025	Expire	1	2,027,000	100	34,256			(8,588)					(8,588)				0001
Purchased Call/SPX/SPX261JST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	04/08/2025	Expire	1	2,878,000	100	28,780			(7,435)					(7,435)				0001
Purchased Call/SPX/SPX261KS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2025	04/21/2025	Expire	1	4,978,000	100	47,291			(13,925)					(13,925)				0001
Purchased Call/SPX/SPX261KSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	04/21/2025	Expire	1	4,950,000	100	46,530			(13,739)					(13,739)				0001
Purchased Call/SPX/SPX261KSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2025	04/23/2025	Expire	1	3,069,000	100	29,156			(8,835)					(8,835)				0001
Purchased Call/SPX/SPX261KSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	04/29/2025	Expire	1	2,814,000	100	28,703			(9,089)					(9,089)				0001
Purchased Call/SPX/SPX261KSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2024	05/02/2025	05/06/2025	Expire	1	1,818,000	100	27,088			(9,079)					(9,079)				0001
Purchased Call/SPX/SPX261KSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2024	05/09/2025	05/13/2025	Expire	1	3,940,000	100	62,646			(22,212)					(22,212)				0001
Purchased Call/SPX/SPX261LS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	05/13/2025	Expire	1	4,500,000	100	48,150			(17,120)					(17,120)				0001
Purchased Call/SPX/SPX261LS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	05/13/2025	Expire	1	4,386,000	100	46,930			(16,686)					(16,686)				0001
Purchased Call/SPX/SPX261LSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	05/28/2025	Expire	1	1,038,000	100	20,345			(8,047)					(8,047)				0001
Purchased Call/SPX/SPX261LSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2024	06/03/2025	06/05/2025	Expire	1	3,588,000	100	40,544			(17,089)					(17,089)				0001
Purchased Call/SPX/SPX261MS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	06/10/2025	Expire	1	2,307,000	100	35,989			(15,595)					(15,595)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261MS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	06/10/2025	Expire	1	4,972,000	100	56,184			(24,346)					(24,346)				0001
Purchased Call/SPX/SPX261MS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2025	06/16/2025	Expire	1	1,307,000	100	23,395			(10,441)					(10,441)				0001
Purchased Call/SPX/SPX261MSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	07/03/2025	Expire	1	2,177,000	100	39,186			(19,539)					(19,539)				0001
Purchased Call/SPX/SPX261NS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2025	07/07/2025	Expire	1	3,258,000	100	38,770			(19,492)					(19,492)				0001
Purchased Call/SPX/SPX261NS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2025	07/10/2025	Expire	1	2,072,000	100	37,296			(19,316)					(19,316)				0001
Purchased Call/SPX/SPX261NSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	07/15/2025	Expire	1	2,052,000	100	50,684			(26,816)					(26,816)				0001
Purchased Call/SPX/SPX261NSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2025	07/21/2025	Expire	1	1,691,000	100	29,931			(16,243)					(16,243)				0001
Purchased Call/SPX/SPX261NSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2025	07/24/2025	Expire	1	2,873,000	100	31,028			(17,266)					(17,266)				0001
Purchased Call/SPX/SPX261NSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2025	07/25/2025	Expire	1	3,946,000	100	42,222			(23,612)					(23,612)				0001
Purchased Call/SPX/SPX261NSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2025	07/25/2025	Expire	1	1,995,000	100	37,905			(21,198)					(21,198)				0001
Purchased Call/SPX/SPX140TSII	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	05/08/2025	Expire	1	2,657,000	100	20,193								(17)				0001
Purchased Call/SPX/SPX140USC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	05/28/2025	Expire	1	3,199,000	100	49,585								131				0001
Purchased Call/SPX/SPX140VS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	06/24/2025	Expire	1	3,209,000	100	53,590								129				0001
Purchased Call/SPX/SPX140VS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2026	07/07/2025	Expire	1	1,788,000	100	25,926								109				0001
Purchased Call/SPX/SPX140VSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	08/06/2025	Expire	1	1,151,000	100	16,920								9				0001
Purchased Call/SPX/SPX140WS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2025	08/21/2026	08/26/2025	Expire	1	3,415,000	100	31,077								135				0001
Purchased Call/SPX/SPX140WS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2026	09/05/2025	Expire	1	2,586,000	100	25,601								25				0001
Purchased Call/SPX/SPX140WS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	09/09/2025	Expire	1	2,246,000	100	37,508								179				0001
Purchased Call/SPX/SPX140WSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2026	10/21/2025	Expire	1	3,358,000	100	25,185								151				0001
Purchased Call/SPX/SPX140XSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	11/24/2025	Expire	1	2,712,000	100	34,442								243				0001
Purchased Call/SPX/SPX140XSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	11/25/2025	Expire	1	1,147,000	100	11,814								84				0001
Purchased Call/SPX/SPX140XSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2026	12/05/2025	Expire	1	2,349,000	100	16,913								39				0001
Purchased Call/SPX/SPX140YS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,754,000	100	22,032								176				0001
Purchased Call/SPX/SPX140YS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	12/23/2025	Expire	1	1,458,000	100	17,788								142				0001
Purchased Call/SPX/SPX261GSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	01/07/2025	Exercise	1	2,553,000	100	46,465		11,633	11,375			11,633		(258)				0001
Purchased Call/SPX/SPX261GSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2025	01/16/2025	Exercise	1	3,539,000	100	41,760		77,229	75,733			77,229		(1,496)				0001
Purchased Call/SPX/SPX261GSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025	01/22/2025	Exercise	1	3,645,000	100	43,011		187,514	185,624			187,514		(1,891)				0001
Purchased Call/SPX/SPX261HSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	02/12/2025	Exercise	1	4,335,000	100	49,419		34,264	28,818			34,264		(5,446)				0001
Purchased Call/SPX/SPX261HSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2025	02/18/2025	Exercise	1	2,793,000	100	30,723		39,549	35,920			39,549		(3,629)				0001
Purchased Call/SPX/SPX261HSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2025	02/18/2025	Exercise	1	1,927,000	100	33,915		75,420	71,414			75,420		(4,006)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261HSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	02/19/2025	Exercise	1	1,154,000	100	20,541		87,063	84,545			87,063		(2,518)				0001
Purchased Call/SPX/SPX261HSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2025	02/21/2025	Exercise	1	2,195,000	100	36,657		138,201	133,267			138,201		(4,935)				0001
Purchased Call/SPX/SPX261ISZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	03/18/2025	Expire	1	3,523,000	100	35,935			(7,187)					(7,187)				0001
Purchased Call/SPX/SPX261JS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	03/18/2025	Expire	1	5,427,000	100	55,355			(11,071)					(11,071)				0001
Purchased Call/SPX/SPX261JS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	03/19/2025	Expire	1	4,770,000	100	48,654			(10,052)					(10,052)				0001
Purchased Call/SPX/SPXD176S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	11/05/2025	Expire	1	1,565,000	100	27,544			(23,219)					(23,219)				0001
Purchased Call/SPX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2025	11/06/2025	Expire	1	2,310,000	100	30,492			(25,788)					(25,788)				0001
Purchased Call/SPX/SPXD17AS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Expire	1	2,479,000	100	50,572			(47,507)					(47,507)				0001
Purchased Call/SPX/SPXD17VSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2026	07/07/2025	Expire	1	3,311,000	100	29,137								122				0001
Purchased Call/SPX/SPXD17XS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire	1	3,552,000	100	31,613								4				0001
Purchased Call/SPX/SPXD17XS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	07/14/2025	Expire	1	2,468,000	100	35,539								108				0001
Purchased Call/SPX/SPXD17YS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	07/15/2025	Expire	1	2,021,000	100	34,357								105				0001
Purchased Call/SPX/SPXD17ZS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	07/18/2025	Expire	1	2,582,000	100	42,603								9				0001
Purchased Call/SPX/SPXE171SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire	1	2,222,000	100	36,663								12				0001
Purchased Call/SPX/SPXE172ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	07/29/2025	Expire	1	2,033,000	100	35,578								124				0001
Purchased Call/SPX/SPXE175SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2025	08/14/2026	08/18/2025	Expire	1	3,503,000	100	61,303								251				0001
Purchased Call/SPX/SPXE17DSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	2,287,000	100	36,821								191				0001
Purchased Call/SPX/SPXE17KSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	1,683,000	100	15,652								142				0001
Purchased Call/SPX/SPXE17LSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2026	11/13/2025	Expire	1	1,397,000	100	17,323								35				0001
Purchased Call/SPX/SPXH00GSO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/26/2024	04/25/2025	04/29/2025	Expire	1	2,558,000	100	52,439			(16,606)					(16,606)				0001
Purchased Call/SPX/SPXH00ISA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/08/2024	05/08/2025	05/12/2025	Expire	1	2,359,000	100	44,113			(15,434)					(15,434)				0001
Purchased Call/SPX/SPXH00JSS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/15/2024	05/15/2025	05/19/2025	Expire	1	2,674,000	100	50,806			(18,755)					(18,755)				0001
Purchased Call/SPX/SPXH00QSJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/14/2024	06/13/2025	06/17/2025	Expire	1	1,424,000	100	34,888			(15,797)					(15,797)				0001
Purchased Call/SPX/SPXH00VS5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/02/2024	07/02/2025	07/07/2025	Expire	1	1,406,000	100	38,946			(19,581)					(19,581)				0001
Purchased Call/SPX/SPXI003SA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/09/2024	08/08/2025	08/12/2025	Exercise	1	1,706,000	100	35,655		31,693	10,002			31,693		(21,690)				0001
Purchased Call/SPX/SPXI00MSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/31/2024	12/31/2025	01/05/2026	Exercise	1	1,982,000	100	59,262		113,827	54,565			113,827		(59,262)				0001
Purchased Call/SPX/SPXI00PSR	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	01/29/2025	02/25/2025	01/31/2025	Exercise	1	9,112,500	6000	18,640		22,374	3,734			22,374		(18,640)				0001
Purchased Call/SPX/SPXI00PSS	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	01/29/2025	02/26/2025	01/31/2025	Exercise	1	18,225,000	6000	37,890		43,938	6,048			43,938		(37,890)				0001
Purchased Call/SPX/SPXE175SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	2,338,000	100	34,369								273				0001
Purchased Call/SPX/SPXE17HSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2026	10/15/2025	Expire	1	1,041,000	100	15,095								24				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17HSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2026	10/17/2025	Expire	1	2,297,000	100	33,077								53				0001
Purchased Call/SPX/SPXE17KSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	11/10/2025	Expire	1	3,072,000	100	21,197								141				0001
Purchased Call/SPX/SPXE17LS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	11/12/2025	Expire	1	2,020,000	100	25,250								228				0001
Purchased Call/SPX/SPXG00IISF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/08/2024	01/08/2025	01/10/2025	Exercise	1	3,140,000	100	71,278		183,470	182,099			183,470		(1,371)				0001
Purchased Call/SPX/SPXH00DS8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/08/2024	04/08/2025	04/10/2025	Expire	1	2,143,000	100	34,717			(9,277)					(9,277)				0001
Purchased Call/SPX/SPXH00ES9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2024	04/11/2025	04/15/2025	Expire	1	3,170,000	100	63,717			(17,650)					(17,650)				0001
Purchased Call/SPX/SPXH00IS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/07/2024	05/07/2025	05/09/2025	Expire	1	1,579,000	100	29,054			(10,085)					(10,085)				0001
Purchased Call/SPX/SPXH00XSA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/09/2024	07/09/2025	07/11/2025	Expire	1	1,923,000	100	47,114			(24,530)					(24,530)				0001
Purchased Call/SPX/SPXI009SE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/24/2024	09/24/2025	09/26/2025	Exercise	1	2,029,000	100	51,942		70,510	32,447			70,510		(38,062)				0001
Purchased Call/SPX/SPXI00LSF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/17/2024	12/17/2025	12/19/2025	Expire	1	3,622,000	100	35,858			(34,574)					(34,574)				0001
Purchased Call/SPX/SPXI00MSK	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/31/2024	12/31/2025	01/05/2026	Expire	1	4,740,000	100	52,140			(52,140)					(52,140)				0001
Purchased Call/SPX/SPXI003SII	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/17/2025	01/16/2026	01/22/2025	Expire	1	1,599,000	100	30,701								(67)				0001
Purchased Call/SPX/SPXI00VSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/06/2025	03/06/2026	03/10/2025	Expire	1	1,558,000	100	23,837								(19)				0001
Purchased Call/SPX/SPXI00WSC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/10/2025	03/10/2026	03/12/2025	Expire	1	4,566,000	100	38,354								(66)				0001
Purchased Call/SPX/SPXI00WSH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/11/2025	03/11/2026	03/13/2025	Expire	1	4,555,000	100	37,351								(63)				0001
Purchased Call/SPX/SPXJ000S9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/04/2025	04/02/2026	04/08/2025	Expire	1	3,546,000	100	47,516								2				0001
Purchased Call/SPX/SPXJ001S4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/08/2025	04/17/2025	04/10/2025	Expire	1	20,600,000	5400		35,430		(35,430)					(35,430)				0001
Purchased Call/SPX/SPXJ003SIM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/24/2025	04/24/2026	04/28/2025	Expire	1	3,722,000	100	26,426								18				0001
Purchased Call/SPX/SPXJ005ST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/08/2025	05/08/2026	05/12/2025	Expire	1	2,136,000	100	33,962								38				0001
Purchased Call/SPX/SPX261JS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2025	03/20/2025	Expire	1	2,143,000	100	37,288			(7,807)					(7,807)				0001
Purchased Call/SPX/SPX261JSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	03/24/2025	Expire	1	1,472,000	100	21,491			(4,618)					(4,618)				0001
Purchased Call/SPX/SPX261JSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2025	03/27/2025	Expire	1	3,053,000	100	30,530			(6,981)					(6,981)				0001
Purchased Call/SPX/SPX261JSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2025	03/27/2025	Expire	1	1,375,000	100	19,388			(4,433)					(4,433)				0001
Purchased Call/SPX/SPX261JSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	04/08/2025	Expire	1	4,811,000	100	48,110			(12,428)					(12,428)				0001
Purchased Call/SPX/SPX261JSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2025	04/09/2025	Expire	1	4,172,000	100	41,720			(11,033)					(11,033)				0001
Purchased Call/SPX/SPX261JSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2024	04/09/2025	04/11/2025	Expire	1	5,260,000	100	52,074			(14,059)					(14,059)				0001
Purchased Call/SPX/SPX261JSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2025	04/14/2025	Expire	1	4,167,000	100	41,670			(11,365)					(11,365)				0001
Purchased Call/SPX/SPX261KSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2025	04/24/2025	Expire	1	1,002,000	100	17,535			(5,362)					(5,362)				0001
Purchased Call/SPX/SPX261KSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2024	04/23/2025	04/25/2025	Expire	1	4,658,000	100	46,580			(14,372)					(14,372)				0001
Purchased Call/SPX/SPX261KSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2025	05/02/2025	Expire	1	2,912,000	100	29,702			(9,737)					(9,737)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261KSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2024	05/02/2025	05/06/2025	Expire	1	3,128,000	100	31,906			(10,694)					(10,694)				0001
Purchased Call/SPX/SPX261KSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	05/06/2025	Expire	1	2,188,000	100	22,755			(7,648)					(7,648)				0001
Purchased Call/SPX/SPX261LSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2025	05/16/2025	Expire	1	2,394,000	100	54,344			(19,911)					(19,911)				0001
Purchased Call/SPX/SPX261LSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2024	05/16/2025	05/20/2025	Expire	1	5,326,000	100	59,119			(22,108)					(22,108)				0001
Purchased Call/SPX/SPX261MSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	06/23/2025	Expire	1	4,193,000	100	46,962			(21,794)					(21,794)				0001
Purchased Call/SPX/SPX261MSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	06/23/2025	Expire	1	2,070,000	100	37,053			(17,196)					(17,196)				0001
Purchased Call/SPX/SPX261MSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	07/03/2025	Expire	1	2,568,000	100	29,532			(14,725)					(14,725)				0001
Purchased Call/SPX/SPX261NS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	07/08/2025	Expire	1	3,029,000	100	35,742			(18,169)					(18,169)				0001
Purchased Call/SPX/SPX261NS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	07/08/2025	Expire	1	1,302,000	100	20,832			(10,590)					(10,590)				0001
Purchased Call/SPX/SPX261NS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/03/2025	07/08/2025	Expire	1	2,053,000	100	30,179			(15,384)					(15,384)				0001
Purchased Call/SPX/SPX261NSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2025	07/14/2025	Expire	1	3,106,000	100	35,408			(18,533)					(18,533)				0001
Purchased Call/SPX/SPX261NSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	07/15/2025	Expire	1	2,218,000	100	41,255			(21,888)					(21,888)				0001
Purchased Call/SPX/SPX261NSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	07/17/2025	Expire	1	3,271,000	100	35,981			(19,329)					(19,329)				0001
Purchased Call/SPX/SPX261QSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2024	08/15/2025	08/19/2025	Expire	1	3,473,000	100	35,772			(22,395)					(22,395)				0001
Purchased Call/SPX/SPX261QSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2024	09/05/2025	09/09/2025	Expire	1	2,485,000	100	25,844			(17,683)					(17,683)				0001
Purchased Call/SPX/SPX261QSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	09/09/2025	Expire	1	3,874,000	100	37,965			(26,048)					(26,048)				0001
Purchased Call/SPX/SPX261QSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2025	09/22/2025	Expire	1	2,256,000	100	22,334			(15,997)					(15,997)				0001
Purchased Call/SPX/SPX261QST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	09/24/2025	Expire	1	3,482,000	100	35,168			(25,577)					(25,577)				0001
Purchased Call/SPX/SPX261PSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	11/20/2025	Expire	1	4,938,000	100	50,861			(44,977)					(44,977)				0001
Purchased Call/SPX/SPX261PSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2025	12/15/2025	Expire	1	2,010,000	100	51,657			(48,953)					(48,953)				0001
Purchased Call/SPX/SPX261QS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	12/30/2025	Expire	1	4,631,000	100	41,679			(41,563)					(41,563)				0001
Purchased Call/SPX/SPX261QS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	01/07/2025	Expire	1	4,340,000	100	47,306								(129)				0001
Purchased Call/SPX/SPX261QS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	01/07/2025	Expire	1	2,691,000	100	29,601								(77)				0001
Purchased Call/SPX/SPX261QSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	01/15/2025	Expire	1	1,241,000	100	21,345								(55)				0001
Purchased Call/SPX/SPX261QSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	01/28/2025	Expire	1	2,114,000	100	22,620								(47)				0001
Purchased Call/SPX/SPX261RSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	05/23/2025	Expire	1	1,815,000	100	27,588								(17)				0001
Purchased Call/SPX/SPX261RSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	05/30/2025	Expire	1	1,140,000	100	20,862								(11)				0001
Purchased Call/SPX/SPX261RSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	06/03/2025	Expire	1	2,175,000	100	19,140								34				0001
Purchased Call/SPX/SPX261RSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	06/12/2025	Expire	1	3,381,000	100	30,091								(10)				0001
Purchased Call/SPX/SPX261SS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	06/24/2025	Expire	1	2,981,000	100	27,127								65				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261SSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,428,000	100	48,317								126				0001
Purchased Call/SPX/SPX261SSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	07/01/2025	Expire	1	1,813,000	100	16,317								43				0001
Purchased Call/SPX/SPX261SSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2026	07/01/2025	Expire	1	2,064,000	100	28,070								74				0001
Purchased Call/SPX/SPX261SSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	07/02/2025	Expire	1	1,928,000	100	16,966												0001
Purchased Call/SPX/SPX261SSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	07/03/2025	Expire	1	2,282,000	100	20,082												0001
Purchased Call/SPX/SPX261SSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,391,000	100	21,758								92				0001
Purchased Call/SPX/SPX261SST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	07/08/2025	Expire	1	2,266,000	100	31,271								133				0001
Purchased Call/SPX/SPX261SSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	07/21/2025	Expire	1	3,218,000	100	28,962								94				0001
Purchased Call/SPX/SPX261TS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2026	07/22/2025	Expire	1	4,369,000	100	32,331								106				0001
Purchased Call/SPX/SPXL13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	06/18/2025	Exercise	1	4,961,000	5431.6	64,493		99,220	69,727			99,220		(29,493)				0001
Purchased Call/SPX/SPXL13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2025	Exercise	1	4,193,000	5473.23	95,181		150,948	107,038			150,948		(43,910)				0001
Purchased Call/SPX/SPXL13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2025	Exercise	1	3,920,000	5469.3	87,024		137,200	95,246			137,200		(41,954)				0001
Purchased Call/SPX/SPXL13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Exercise	1	5,845,000	5477.9	76,570		116,900	79,775			116,900		(37,125)				0001
Purchased Call/SPX/SPXL13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Exercise	1	2,762,000	5477.9	81,203		131,195	91,824			131,195		(39,371)				0001
Purchased Call/SPX/SPXL13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	07/01/2025	Exercise	1	4,256,000	5482.87	97,462		153,216	105,430			153,216		(47,786)				0001
Purchased Call/SPX/SPXL13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise	1	2,056,000	5460.48	32,690		50,372	34,162			50,372		(16,210)				0001
Purchased Call/SPX/SPXL13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/26/2025	06/30/2025	Exercise	1	1,946,667	5468	86,878		146,672	104,080			146,672		(42,592)				0001
Purchased Call/SPX/SPXL13LST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	07/03/2025	Exercise	1	3,790,000	5475.09	82,243		128,860	87,852			128,860		(41,008)				0001
Purchased Call/SPX/SPXL13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2025	Exercise	1	5,677,000	5537.02	143,628		227,080	154,069			227,080		(73,011)				0001
Purchased Call/SPX/SPXL13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2025	Exercise	1	3,570,000	5537.02	122,094		199,920	137,856			199,920		(62,064)				0001
Purchased Call/SPX/SPXL13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	3,502,000	5567.19	93,503		148,835	101,172			148,835		(47,663)				0001
Purchased Call/SPX/SPXL13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	07/09/2025	Exercise	1	2,018,000	5567.19	31,481		48,432	32,215			48,432		(16,217)				0001
Purchased Call/SPX/SPXL13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	07/09/2025	Exercise	1	2,035,000	5567.19	44,770		70,208	47,144			70,208		(23,063)				0001
Purchased Call/SPX/SPXL13OSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2025	Exercise	1	6,180,000	5576.98	154,500		247,200	166,758			247,200		(80,442)				0001
Purchased Call/SPX/SPXL13OS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2025	Exercise	1	2,057,000	5576.98	56,773		91,537	61,977			91,537		(29,560)				0001
Purchased Call/SPX/SPXL13OS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2025	Exercise	1	3,086,000	5576.98	105,233		174,359	119,568			174,359		(54,791)				0001
Purchased Call/SPX/SPXL13OSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	07/11/2025	Exercise	1	6,374,122	5577	282,515		473,202	325,701			473,202		(147,501)				0001
Purchased Call/SPX/SPXL13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	07/16/2025	Exercise	1	3,936,000	5615.35	42,509		64,944	42,226			64,944		(22,718)				0001
Purchased Call/SPX/SPXL13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	6,009,000	5615.35	149,624		240,360	160,976			240,360		(79,384)				0001
Purchased Call/SPX/SPXL13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	07/16/2025	Exercise	1	3,270,000	5615.35	42,510		65,400	42,681			65,400		(22,719)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	9,627,747	5585	431,397		712,020	483,140			712,020		(228,880)				0001
Purchased Call/SPX/SPXL13QSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	07/21/2025	Exercise	1	5,523,000	5588.27	136,418		220,920	146,886			220,920		(74,034)				0001
Purchased Call/SPX/SPXL13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Exercise	1	4,718,000	5505	110,401		176,925	116,204			176,925		(60,721)				0001
Purchased Call/SPX/SPXL13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Exercise	1	3,070,000	5505	85,039		138,150	91,379			138,150		(46,771)				0001
Purchased Call/SPX/SPXL13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Exercise	1	2,964,000	5505	107,890		180,804	121,465			180,804		(59,339)				0001
Purchased Call/SPX/SPXL13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	07/23/2025	Exercise	1	5,012,000	5505	139,334		225,540	148,388			225,540		(77,152)				0001
Purchased Call/SPX/SPXL13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	07/24/2025	Exercise	1	2,024,000	5564.41	20,038		30,360	19,210			30,360		(11,150)				0001
Purchased Call/SPX/SPXL13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	07/25/2025	Exercise	1	3,512,000	5555.74	98,687		159,796	104,607			159,796		(55,189)				0001
Purchased Call/SPX/SPXL13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	07/28/2025	Exercise	1	5,279,000	5427.13	131,447		211,160	137,289			211,160		(73,871)				0001
Purchased Call/SPX/SPXL13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	2,913,000	5459.1	43,695		68,456	43,574			68,456		(24,882)				0001
Purchased Call/SPX/SPXL13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	4,363,000	5459.1	143,543		239,965	158,225			239,965		(81,740)				0001
Purchased Call/SPX/SPXL13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	2,856,671	5400	117,433		192,557	125,685			192,557		(66,871)				0001
Purchased Call/SPX/SPXL13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	2,582,702	5403	116,073		193,592	127,495			193,592		(66,097)				0001
Purchased Call/SPX/SPXL13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	3,738,138	5402	177,540		298,946	197,847			298,946		(101,099)				0001
Purchased Call/SPX/SPXL13TST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	07/31/2025	Exercise	1	1,972,000	5463.54	46,145		73,950	47,382			73,950		(26,568)				0001
Purchased Call/SPX/SPXL13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	07/31/2025	Exercise	1	2,575,000	5463.54	73,903		121,025	78,475			121,025		(42,550)				0001
Purchased Call/SPX/SPXL13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Exercise	1	3,551,000	5346.56	91,616		150,918	96,966			150,918		(53,952)				0001
Purchased Call/SPX/SPXL13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	08/06/2025	Exercise	1	3,287,000	5346.56	41,416		65,740	41,210			65,740		(24,530)				0001
Purchased Call/SPX/SPXL13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/07/2025	08/11/2025	Exercise	1	1,739,073	5207	91,756		147,626	91,908			147,626		(55,718)				0001
Purchased Call/SPX/SPXL13XSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	3,024,000	5344.16	47,174		74,088	45,390			74,088		(28,698)				0001
Purchased Call/SPX/SPXL13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	2,642,000	5344.16	61,823		99,075	61,466			99,075		(37,609)				0001
Purchased Call/SPX/SPXL13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise	1	2,131,000	5344.39	19,392		29,834	17,921			29,834		(11,913)				0001
Purchased Call/SPX/SPXL13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise	1	2,500,000	5344.39	68,250		111,250	69,322			111,250		(41,928)				0001
Purchased Call/SPX/SPXL13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	08/15/2025	Exercise	1	2,406,000	5434.43	31,037		48,120	28,967			48,120		(19,153)				0001
Purchased Call/SPX/SPXL13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	08/15/2025	Exercise	1	5,523,000	5434.43	136,970		220,920	136,398			220,920		(84,522)				0001
Purchased Call/SPX/SPXL13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/14/2025	08/18/2025	Exercise	1	2,220,270	5455	93,052		147,739	89,581			147,739		(58,158)				0001
Purchased Call/SPX/SPXL13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	08/20/2025	Exercise	1	2,916,000	5554.25	44,615		68,526	40,381			68,526		(28,145)				0001
Purchased Call/SPX/SPXL13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	08/21/2025	Exercise	1	3,523,000	5608.25	77,154		121,544	72,658			121,544		(48,885)				0001
Purchased Call/SPX/SPXL13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	08/21/2025	Exercise	1	6,536,000	5608.25	164,707		261,440	157,080			261,440		(104,360)				0001
Purchased Call/SPX/SPXJ00AS0	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/06/2025	06/05/2026	06/10/2025	Expire	1	2,199,000	100	52,336								104				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00DSA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/02/2025	07/02/2026	07/07/2025	Expire	1	1,512,000	100	35,834								150				0001
Purchased Call/SPX/SPXJ00FSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/18/2025	07/20/2026	07/22/2025	Expire	1	2,128,000	100	35,325								116				0001
Purchased Call/SPX/SPXJ00HS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/01/2025	07/31/2026	08/05/2025	Expire	1	1,730,000	100	33,043								122				0001
Purchased Call/SPX/SPXJ00LSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/04/2025	09/04/2026	09/08/2025	Expire	1	2,152,000	100	43,470								206				0001
Purchased Call/SPX/SPXJ00NSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/22/2025	10/17/2025	09/24/2025	Expire	1	6,650,000	6600		17,980		(17,980)					(17,980)				0001
Purchased Call/SPX/SPXJ00QSU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/07/2025	10/07/2026	10/09/2025	Expire	1	3,605,000	100	28,480								42				0001
Purchased Call/SPX/SPXJ00SSN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2025	10/19/2026	10/21/2025	Expire	1	1,754,000	100	23,504								141				0001
Purchased Call/SPX/SPXJ00SSY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/22/2025	10/22/2026	10/24/2025	Expire	1	3,792,000	100	29,198								50				0001
Purchased Call/SPX/SPXJ00USH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/04/2025	11/04/2026	11/06/2025	Expire	1	2,351,000	100	25,156								48				0001
Purchased Call/SPX/SPXJ00VSA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,417,000	100	25,379								174				0001
Purchased Call/SPX/SPXJ00VSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/17/2025	11/17/2026	11/19/2025	Expire	1	1,684,000	100	20,545								43				0001
Purchased Call/SPX/SPXJ00WSQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/25/2025	11/25/2026	11/28/2025	Expire	1	2,845,000	100	20,484								96				0001
Purchased Call/SPX/SPXJ00WSY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/28/2025	11/27/2026	12/02/2025	Expire	1	1,719,000	100	22,691								166				0001
Purchased Call/SPX/SPXJ00XSO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/28/2025	11/30/2026	12/02/2025	Expire	1	1,437,000	100	16,526								120				0001
Purchased Call/SPX/SPXJ00XSM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/08/2025	12/31/2025	12/10/2025	Expire	1	6,880,000	6650		8,750		(8,750)					(8,750)				0001
Purchased Call/SPX/SPXJ00YS9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2025	12/11/2026	12/16/2025	Expire	1	2,704,000	100	20,550								159				0001
Purchased Call/SPX/SPXJ00YSX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/18/2025	12/17/2026	12/22/2025	Expire	1	1,899,000	100	27,915								222				0001
Purchased Call/SPX/SPXJ002SW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/29/2025	12/29/2026	12/31/2025	Expire	1	1,903,000	100	30,448								83				0001
Purchased Call/SPX/SPXK13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/31/2025	Exercise	1	3,040,000	100	62,320		266,085	261,291			266,085		(4,794)				0001
Purchased Call/SPX/SPXK131SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	02/04/2025	Exercise	1	1,974,000	100	36,914		44,123	41,047			44,123		(3,076)				0001
Purchased Call/SPX/SPXK13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/08/2024	02/07/2025	02/11/2025	Exercise	1	1,587,000	100	35,708		92,728	89,068			92,728		(3,660)				0001
Purchased Call/SPX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2024	08/19/2025	08/21/2025	Expire	1	3,614,000	100	38,670			(24,502)				(24,502)				0001
Purchased Call/SPX/SPX2610SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2025	09/10/2025	Expire	1	6,751,000	100	65,485			(45,100)				(45,100)				0001
Purchased Call/SPX/SPX2610SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	09/16/2025	Expire	1	1,984,000	100	35,117			(24,777)				(24,777)				0001
Purchased Call/SPX/SPX2610SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	09/23/2025	Expire	1	1,879,000	100	32,131			(23,295)				(23,295)				0001
Purchased Call/SPX/SPX2610SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	09/23/2025	Expire	1	5,569,000	100	56,247			(40,779)				(40,779)				0001
Purchased Call/SPX/SPX261PS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	10/17/2025	Expire	1	1,778,000	100	6,756			(5,342)				(5,342)				0001
Purchased Call/SPX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	10/21/2025	Expire	1	4,093,000	100	42,976			(34,501)				(34,501)				0001
Purchased Call/SPX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	10/24/2025	Expire	1	1,540,000	100	6,160			(4,989)				(4,989)				0001
Purchased Call/SPX/SPX261PSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	12/22/2025	Expire	1	1,855,000	100	29,680			(28,699)				(28,699)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	12/30/2025	Expire	1	2,078,000	100	19,741			(19,632)					(19,632)				0001
Purchased Call/SPX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	01/30/2025	Expire	1	1,421,000	100	9,947								(23)				0001
Purchased Call/SPX/SPX2610SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	02/10/2025	Expire	1	1,361,000	100	26,131								(43)				0001
Purchased Call/SPX/SPX261RSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	06/03/2025	Expire	1	1,469,000	100	32,024								57				0001
Purchased Call/SPX/SPX261RSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	06/18/2025	Expire	1	4,087,000	100	37,192								(9)				0001
Purchased Call/SPX/SPX261TS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,353,000	100	52,642								172				0001
Purchased Call/SPX/SPX261TS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	07/23/2025	Expire	1	2,133,000	100	33,488								10				0001
Purchased Call/SPX/SPX261TSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	08/12/2025	Expire	1	1,841,000	100	25,406								99				0001
Purchased Call/SPX/SPX261US2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	08/20/2025	Expire	1	2,049,000	100	30,120								22				0001
Purchased Call/SPX/SPX261US7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	08/26/2025	Expire	1	2,052,000	100	28,523								124				0001
Purchased Call/SPX/SPX261US8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	08/26/2025	Expire	1	1,031,000	100	17,424								75				0001
Purchased Call/SPX/SPX261USF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	09/02/2025	Expire	1	2,767,000	100	46,762								297				0001
Purchased Call/SPX/SPX261USG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	09/03/2025	Expire	1	2,364,000	100	21,512								138				0001
Purchased Call/SPX/SPX261USJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	09/03/2025	Expire	1	2,479,000	100	41,399								265				0001
Purchased Call/SPX/SPX261USN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2026	09/04/2025	Expire	1	2,490,000	100	22,659								21				0001
Purchased Call/SPX/SPX261USR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	09/10/2025	Expire	1	1,009,000	100	14,933								15				0001
Purchased Call/SPX/SPXI00S8X	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/21/2025	02/20/2026	02/25/2025	Expire	1	1,892,000	100	35,191								(43)				0001
Purchased Call/SPX/SPXI00U8C	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/27/2025	02/27/2026	03/03/2025	Expire	1	3,903,000	100	38,249								(39)				0001
Purchased Call/SPX/SPXI00Z5D	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/26/2025	03/26/2026	03/28/2025	Expire	1	1,974,000	100	33,755								(50)				0001
Purchased Call/SPX/SPXJ001SX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/14/2025	04/14/2026	04/16/2025	Expire	1	4,445,000	100	32,449								(38)				0001
Purchased Call/SPX/SPXJ002S4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/16/2025	04/16/2026	04/18/2025	Expire	1	5,475,000	100	36,683								(42)				0001
Purchased Call/SPX/SPXJ002SS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,090,000	100	25,289								12				0001
Purchased Call/SPX/SPXJ002SW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/21/2025	04/21/2026	04/23/2025	Expire	1	2,230,000	100	10,704								(12)				0001
Purchased Call/SPX/SPXJ002SX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/21/2025	04/21/2026	04/23/2025	Expire	1	2,163,000	100	12,545								(14)				0001
Purchased Call/SPX/SPXJ003SX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/24/2026	04/29/2025	Expire	1	2,572,000	100	18,518								13				0001
Purchased Call/SPX/SPXJ006S7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2025	05/08/2026	05/13/2025	Expire	1	4,045,000	100	31,551								36				0001
Purchased Call/SPX/SPXJ006SA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2025	05/11/2026	05/13/2025	Expire	1	3,507,000	100	27,355								32				0001
Purchased Call/SPX/SPXJ009S2	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericaLLC 0V6I8S6QX2D1J8570P30	05/29/2025	06/27/2025	06/02/2025	Exercise	1	11,900,000	6000	36,600	86,536	49,936				86,536		(36,600)				0001
Purchased Call/SPX/SPXJ00RS1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire	1	2,578,000	100	20,366								30				0001
Purchased Call/SPX/SPXJ00RSN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/09/2025	10/09/2026	10/14/2025	Expire	1	2,730,000	100	21,294								169				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00S90	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/09/2026	10/15/2025	Expire	1	3,607,000	100	27,413								219				0001
Purchased Call/SPX/SPXJ00S93	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/09/2026	10/15/2025	Expire	1	1,725,000	100	26,565								213				0001
Purchased Call/SPX/SPXJ00S94	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/12/2026	10/15/2025	Expire	1	3,119,000	100	23,704								189				0001
Purchased Call/SPX/SPXJ00SSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/20/2025	10/20/2026	10/22/2025	Expire	1	2,037,000	100	29,944								50				0001
Purchased Call/SPX/SPXJ00US8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/31/2025	11/02/2026	11/04/2025	Expire	1	1,114,000	100	13,034								84				0001
Purchased Call/SPX/SPXJ00US1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/05/2025	11/05/2026	11/07/2025	Expire	1	1,262,000	100	19,687								38				0001
Purchased Call/SPX/SPXJ00VS6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/10/2025	11/10/2026	11/13/2025	Expire	1	1,488,000	100	17,707								77				0001
Purchased Call/SPX/SPXJ00WSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/26/2025	11/27/2026	12/01/2025	Expire	1	3,019,000	100	39,851								389				0001
Purchased Call/SPX/SPX2611S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,051,000	100	34,662								121				0001
Purchased Call/SPX/SPX2611SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	08/18/2025	Expire	1	1,942,000	100	17,284								71				0001
Purchased Call/SPX/SPX261TST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	08/19/2025	Expire	1	2,806,000	100	24,693								102				0001
Purchased Call/SPX/SPX261TSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	08/19/2025	Expire	1	2,222,000	100	36,663								151				0001
Purchased Call/SPX/SPX261US1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	08/20/2025	Expire	1	3,794,000	100	34,525								25				0001
Purchased Call/SPX/SPX261US3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	08/21/2025	Expire	1	3,905,000	100	35,145								26				0001
Purchased Call/SPX/SPX261US9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	08/27/2025	Expire	1	3,363,000	100	30,267								25				0001
Purchased Call/SPX/SPX261USK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	09/03/2025	Expire	1	2,997,000	100	26,973								172				0001
Purchased Call/SPX/SPX261USO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	09/05/2025	Expire	1	1,389,000	100	4,584								4				0001
Purchased Call/SPX/SPX261USV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	09/12/2025	Expire	1	2,650,000	100	44,785								48				0001
Purchased Call/SPX/SPX261VSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	09/30/2025	Expire	1	1,511,000	100	24,025								130				0001
Purchased Call/SPX/SPX261VSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2026	10/01/2025	Expire	1	2,786,000	100	23,681								32				0001
Purchased Call/SPX/SPX261VSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	10/02/2025	Expire	1	3,827,000	100	32,147								44				0001
Purchased Call/SPX/SPX261WS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	10/07/2025	Expire	1	3,843,000	100	31,513								177				0001
Purchased Call/SPX/SPX261WSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	11/18/2025	Expire	1	3,740,000	100	23,188								159				0001
Purchased Call/SPX/SPX261WSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	12/02/2025	Expire	1	2,317,000	100	17,146								126				0001
Purchased Call/SPX/SPX261XS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2026	12/19/2025	Expire	1	2,422,000	100	18,165								46				0001
Purchased Call/SPX/SPX921HS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/05/2024	01/07/2025	01/09/2025	Expire	1	4,321,000	100	51,852		(855)					(855)				0001
Purchased Call/SPX/SPX921HS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/05/2024	01/07/2025	01/09/2025	Exercise	1	2,428,000	100	46,860	43,964	43,192				43,964		(772)				0001
Purchased Call/SPX/SPX921HSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/09/2024	01/09/2025	01/10/2025	Exercise	1	4,790,000	100	58,438	126,337	125,052				126,337		(1,284)				0001
Purchased Call/SPX/SPX921HSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/09/2024	01/09/2025	01/10/2025	Exercise	1	2,372,000	100	54,556	157,442	156,243				157,442		(1,199)				0001
Purchased Call/SPX/SPX921LS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/23/2024	02/24/2025	02/26/2025	Exercise	1	1,608,000	100	29,909	100,008	95,559				100,008		(4,449)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921LS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	02/27/2025	Exercise	1	2,464,000	100	40,410		91,547	85,441			91,547		(6,106)				0001
Purchased Call/SPX/SPXA21CSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Expire	1	1,797,000	100	35,401			(32,549)					(32,549)				0001
Purchased Call/SPX/SPXA21GSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Expire	1	2,642,000	100	34,346			(34,251)					(34,251)				0001
Purchased Call/SPX/SPXL132SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/19/2024	08/15/2025	08/19/2025	Exercise	1	2,721,583	5554	117,409		195,020	121,108			195,020		(73,912)				0001
Purchased Call/SPX/SPXL132SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/20/2024	08/20/2025	08/22/2025	Exercise	1	2,357,000	5597.12	50,440		78,960	46,861			78,960		(32,098)				0001
Purchased Call/SPX/SPXL132SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/20/2024	08/20/2025	08/22/2025	Exercise	1	2,054,000	5597.12	55,458		88,322	53,031			88,322		(35,291)				0001
Purchased Call/SPX/SPXL132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/20/2024	08/19/2025	08/21/2025	Exercise	1	2,254,517	5608	85,349		143,516	89,289			143,516		(54,227)				0001
Purchased Call/SPX/SPXL132SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/21/2024	08/21/2025	08/25/2025	Exercise	1	4,178,000	5620.85	55,150		83,560	48,313			83,560		(35,247)				0001
Purchased Call/SPX/SPXM131SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise	1	9,934,000	5634.61	131,129		198,680	113,811			198,680		(84,869)				0001
Purchased Call/SPX/SPXM131S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise	1	4,252,000	5634.61	70,583		108,426	62,743			108,426		(45,683)				0001
Purchased Call/SPX/SPXM131S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise	1	2,623,000	5634.61	51,673		80,002	46,558			80,002		(33,444)				0001
Purchased Call/SPX/SPXM131S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise	1	2,519,000	5634.61	56,426		88,165	51,645			88,165		(36,520)				0001
Purchased Call/SPX/SPXM131SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/26/2024	08/26/2025	08/28/2025	Exercise	1	2,407,000	5616.84	48,621		75,821	44,076			75,821		(31,745)				0001
Purchased Call/SPX/SPXM131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/26/2024	08/26/2025	08/28/2025	Exercise	1	3,188,000	5616.84	73,962		116,362	68,073			116,362		(48,289)				0001
Purchased Call/SPX/SPXM132SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise	1	1,662,000	5591.96	62,657		103,875	62,103			103,875		(41,772)				0001
Purchased Call/SPX/SPXM132SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise	1	4,170,000	5591.96	188,067		323,175	197,797			323,175		(125,378)				0001
Purchased Call/SPX/SPXM132SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/30/2024	08/29/2025	09/03/2025	Exercise	1	4,170,000	5648.4	82,149		127,185	72,266			127,185		(54,919)				0001
Purchased Call/SPX/SPXM132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/30/2024	09/02/2025	09/04/2025	Exercise	1	8,404,000	5648.4	212,621		336,160	193,241			336,160		(142,919)				0001
Purchased Call/SPX/SPXM133SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/05/2024	09/05/2025	09/09/2025	Exercise	1	3,803,000	5503.41	95,455		152,120	86,808			152,120		(65,312)				0001
Purchased Call/SPX/SPXM133SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/05/2024	09/05/2025	09/09/2025	Exercise	1	2,934,000	5503.41	90,367		146,700	84,870			146,700		(61,830)				0001
Purchased Call/SPX/SPXM133SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/05/2024	09/04/2025	09/08/2025	Exercise	1	1,430,291	5522	74,468		135,457	84,571			135,457		(50,886)				0001
Purchased Call/SPX/SPXM134SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/09/2024	09/09/2025	09/11/2025	Exercise	1	3,543,000	5471.05	95,661		154,121	87,975			154,121		(66,146)				0001
Purchased Call/SPX/SPXM134SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/10/2024	09/09/2025	09/11/2025	Exercise	1	2,959,838	5471	109,439		180,692	104,811			180,692		(75,882)				0001
Purchased Call/SPX/SPXM134ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/10/2024	09/09/2025	09/11/2025	Exercise	1	3,988,395	5471	167,291		281,393	165,399			281,393		(115,995)				0001
Purchased Call/SPX/SPXM134SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/11/2024	09/11/2025	09/15/2025	Exercise	1	2,536,000	5554.13	32,968		50,720	27,742			50,720		(22,978)				0001
Purchased Call/SPX/SPXM135S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/12/2024	09/12/2025	09/16/2025	Exercise	1	3,123,000	5595.76	69,018		109,305	60,744			109,305		(48,561)				0001
Purchased Call/SPX/SPXM135S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/12/2024	09/12/2025	09/16/2025	Exercise	1	2,933,000	5595.76	81,537		131,985	74,615			131,985		(57,370)				0001
Purchased Call/SPX/SPXM135SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/13/2024	09/12/2025	09/16/2025	Exercise	1	3,057,000	5626.02	72,145		114,638	63,735			114,638		(50,902)				0001
Purchased Call/SPX/SPXM13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	01/31/2025	01/30/2026	02/04/2025	Expire	1	1,282,000	100	27,050								(50)				0001
Purchased Call/SPX/SPXM13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	01/31/2025	02/02/2026	02/04/2025	Expire	1	1,829,000	100	36,580								(65)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2025	04/25/2025	04/14/2025	Exercise	1	10,600,000	5450			33,268	26,323	(6,944)				(33,268)				0001
Purchased Call/SPX/SPX0138S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/30/2025	10/06/2025	Expire	1	13,400,000	6650			35,090		(35,090)				(35,090)				0001
Purchased Call/SPX/SPX013DS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	11/05/2025	10/29/2025	Expire	1	6,850,000	6750			13,665		(13,665)				(13,665)				0001
Purchased Call/SPX/SPX013DS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	11/14/2025	10/29/2025	Exercise	1	13,700,000	6750			32,410	15,887	(16,523)				(32,410)				0001
Purchased Call/SPX/SPX921MSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/04/2024	03/04/2025	03/06/2025	Exercise	1	1,195,000	100	29,995		47,800	42,677			47,800		(5,123)				0001
Purchased Call/SPX/SPX921YSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	06/23/2025	Exercise	1	1,098,000	100	27,999		43,920	30,926			43,920		(12,994)				0001
Purchased Call/SPX/SPXA216S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/18/2024	09/18/2025	09/22/2025	Exercise	1	1,243,000	100	31,821		49,720	26,928			49,720		(22,792)				0001
Purchased Call/SPX/SPXA216SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/25/2024	09/22/2025	09/24/2025	Exercise	1	1,094,000	100	28,882		43,760	22,580			43,760		(21,180)				0001
Purchased Call/SPX/SPXA21AS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/31/2024	10/29/2025	10/31/2025	Exercise	1	1,140,000	100	26,448		45,600	23,425			45,600		(22,175)				0001
Purchased Call/SPX/SPXA21BSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/18/2024	11/18/2025	11/20/2025	Exercise	1	1,244,000	100	31,349		49,760	22,038			49,760		(27,722)				0001
Purchased Call/SPX/SPXA21CS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	11/28/2025	Exercise	1	1,233,000	100	30,948		49,320	21,356			49,320		(27,964)				0001
Purchased Call/SPX/SPXA21DS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	12/04/2025	Exercise	1	1,477,000	100	38,107		53,153	17,986			53,153		(35,167)				0001
Purchased Call/SPX/SPXA21KSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	01/23/2025	Expire	1	1,656,000	100	40,903								(100)				0001
Purchased Call/SPX/SPXA21LSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	01/31/2025	Expire	1	1,481,000	100	38,062								(89)				0001
Purchased Call/SPX/SPXA21PS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/13/2025	03/11/2026	03/17/2025	Expire	1	1,283,000	100	30,664								(20)				0001
Purchased Call/SPX/SPXA21TS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/29/2025	04/29/2026	05/01/2025	Expire	1	1,326,000	100	33,017								(32)				0001
Purchased Call/SPX/SPXA21TSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/08/2025	05/05/2026	05/12/2025	Expire	1	1,289,000	100	35,834								38				0001
Purchased Call/SPX/SPXA21ZSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/31/2025	07/30/2026	08/04/2025	Expire	1	1,379,000	100	36,406								133				0001
Purchased Call/SPX/SPXB210S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/14/2025	08/12/2026	08/18/2025	Expire	1	1,170,000	100	31,356								128				0001
Purchased Call/SPX/SPXC17US3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2025	03/26/2025	Exercise	1	713,000	18339.439999999 99	15,543		28,520	25,009			28,520		(3,511)				0001
Purchased Call/SPX/SPXG00VSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/05/2024	01/06/2025	01/08/2025	Exercise	1	1,666,000	4697.24	37,318		66,640	66,126			66,640		(514)				0001
Purchased Call/SPX/SPX261US5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	09/11/2025	Expire	1	3,223,000	100	29,329								31				0001
Purchased Call/SPX/SPX261VS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	09/16/2025	Expire	1	3,227,000	100	29,043								145				0001
Purchased Call/SPX/SPX261VS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	09/16/2025	Expire	1	3,542,000	100	31,524								156				0001
Purchased Call/SPX/SPX261VS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	09/17/2025	Expire	1	4,498,000	100	39,133								45				0001
Purchased Call/SPX/SPX261VS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	09/18/2025	Expire	1	3,394,000	100	29,528								34				0001
Purchased Call/SPX/SPX261VS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	09/19/2025	Expire	1	2,222,000	100	19,109								22				0001
Purchased Call/SPX/SPX261VSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	09/22/2025	Expire	1	2,642,000	100	22,985								118				0001
Purchased Call/SPX/SPX261VSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	09/25/2025	Expire	1	3,554,000	100	29,143								37				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261VSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	09/29/2025	Expire	1	4,370,000	100	36,708								197				0001
Purchased Call/SPX/SPX261VSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	09/30/2025	Expire	1	1,562,000	100	27,960								150				0001
Purchased Call/SPX/SPX261VSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	10/03/2025	Expire	1	1,780,000	100	27,946								39				0001
Purchased Call/SPX/SPX261WS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	10/16/2025	Expire	1	3,555,000	100	27,018								43				0001
Purchased Call/SPX/SPX261WSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	10/28/2025	Expire	1	2,169,000	100	30,366								190				0001
Purchased Call/SPX/SPX261WSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	11/14/2025	Expire	1	1,804,000	100	12,087								24				0001
Purchased Call/SPX/SPX261WSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	12/01/2025	Expire	1	3,318,000	100	19,908								195				0001
Purchased Call/SPX/SPX261WSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	12/04/2025	Expire	1	1,678,000	100	22,150								51				0001
Purchased Call/SPX/SPX261WSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	12/08/2025	Expire	1	2,458,000	100	32,446								243				0001
Purchased Call/SPX/SPX261XSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	12/31/2025	Expire	1	8,182,000	100	64,638								176				0001
Purchased Call/SPX/SPX921GSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/03/2024	01/03/2025	01/07/2025	Exercise	1	4,107,000	100	49,695	69,207	68,934				69,207		(273)				0001
Purchased Call/SPX/SPX921LS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/23/2024	02/21/2025	02/25/2025	Exercise	1	2,826,000	100	31,369	119,470	115,026				119,470		(4,444)				0001
Purchased Call/SPX/SPX921LS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/23/2024	02/24/2025	02/26/2025	Exercise	1	3,475,000	100	38,573	124,400	118,662				124,400		(5,738)				0001
Purchased Call/SPX/SPXA21BSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Expire	1	1,290,000	100	20,511		(18,460)						(18,460)				0001
Purchased Call/SPX/SPXA21CS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/25/2024	11/25/2025	11/28/2025	Expire	1	1,396,000	100	22,336		(20,182)						(20,182)				0001
Purchased Call/SPX/SPXA21CSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Expire	1	2,036,000	100	37,870		(34,819)						(34,819)				0001
Purchased Call/SPX/SPXA21DSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/03/2024	12/03/2025	12/05/2025	Expire	1	2,430,000	100	27,216		(25,192)						(25,192)				0001
Purchased Call/SPX/SPXB05JS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2025	02/14/2025	Exercise	1	2,461,000	100	46,759	58,852	53,457				58,852		(5,395)				0001
Purchased Call/SPX/SPXB05ZSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Expire	1	4,714,000	100	47,140		(39,676)						(39,676)				0001
Purchased Call/SPX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Expire	1	5,718,000	100	60,611		(54,550)						(54,550)				0001
Purchased Call/SPX/SPXC053ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	11/28/2025	Expire	1	3,757,000	100	40,200		(36,324)						(36,324)				0001
Purchased Call/SPX/SPXC057SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Expire	1	2,382,000	100	50,260								(109)				0001
Purchased Call/SPX/SPXC058S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	3,256,000	100	34,188								(74)				0001
Purchased Call/SPX/SPXC058S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	01/22/2025	Expire	1	3,897,000	100	41,308								(83)				0001
Purchased Call/SPX/SPXC059SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	01/28/2025	Expire	1	2,061,000	100	36,686								(76)				0001
Purchased Call/SPX/SPXC05AS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire	1	2,102,000	100	37,416								(70)				0001
Purchased Call/SPX/SPXC05AST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	02/13/2025	Expire	1	3,366,000	100	36,689								(78)				0001
Purchased Call/SPX/SPXC05BSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	02/21/2025	Expire	1	2,131,000	100	40,063								(80)				0001
Purchased Call/SPX/SPXC05CS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	02/25/2025	Expire	1	5,186,000	100	52,897								(65)				0001
Purchased Call/SPX/SPXC05CS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	02/26/2025	Expire	1	4,058,000	100	41,392								(80)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05C9N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/03/2025	03/03/2026	03/05/2025	Expire	1	4,073,000	100	39,101								(71)				0001
Purchased Call/SPX/SPXC05E6Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/18/2025	03/18/2026	03/20/2025	Expire	1	3,186,000	100	26,762								(43)				0001
Purchased Call/SPX/SPXC05M9Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/12/2025	05/12/2026	05/14/2025	Expire	1	3,850,000	100	33,110								(25)				0001
Purchased Call/SPX/SPXC05N62	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/14/2025	05/14/2026	05/16/2025	Expire	1	3,217,000	100	56,941								(42)				0001
Purchased Call/SPX/SPXC05N8H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	5,397,000	100	46,954								63				0001
Purchased Call/SPX/SPXC05TSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	4,744,000	100	41,747								(13)				0001
Purchased Call/SPX/SPXC172SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2025	08/18/2025	Expire	1	2,638,000	100	26,644								(16,515)				0001
Purchased Call/SPX/SPXC172SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2024	08/15/2025	08/19/2025	Expire	1	1,961,000	100	36,279								(22,712)				0001
Purchased Call/SPX/SPXC172SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	08/19/2025	Expire	1	3,858,000	100	40,123								(25,188)				0001
Purchased Call/SPX/SPXD052SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Expire	1	4,318,000	100	39,294								170				0001
Purchased Call/SPX/SPXD055SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/19/2025	09/18/2026	09/23/2025	Expire	1	3,680,000	100	31,648								164				0001
Purchased Call/SPX/SPXD170S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	08/19/2025	Expire	1	2,203,000	100	40,315								(25,309)				0001
Purchased Call/SPX/SPXM136S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	09/19/2025	Exercise	1	3,703,000	5634.58	48,509	74,060	39,449				74,060		(34,611)				0001
Purchased Call/SPX/SPXM136S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	09/19/2025	Exercise	1	2,709,000	5634.58	60,411	94,815	51,712				94,815		(43,103)				0001
Purchased Call/SPX/SPXM136S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/16/2025	09/18/2025	Exercise	1	3,447,358	5633	116,537	192,780	109,723				192,780		(83,057)				0001
Purchased Call/SPX/SPXM136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/17/2025	09/19/2025	Exercise	1	1,960,670	5634	76,960	127,367	72,304				127,367		(55,063)				0001
Purchased Call/SPX/SPXM136SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2024	09/18/2025	09/22/2025	Exercise	1	1,657,387	5618	63,691	98,235	52,236				98,235		(45,999)				0001
Purchased Call/SPX/SPXM137SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	09/25/2025	Exercise	1	5,931,000	5718.57	150,054	237,240	127,696				237,240		(109,544)				0001
Purchased Call/SPX/SPXM137SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	09/29/2025	Exercise	1	3,747,000	5722.26	94,799	149,880	80,152				149,880		(69,728)				0001
Purchased Call/SPX/SPXM138SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,407,310	5745	81,135	132,402	72,001				132,402		(60,401)				0001
Purchased Call/SPX/SPXM138SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	10/02/2025	Exercise	1	2,712,000	5762.48	35,798	54,240	27,416				54,240		(26,824)				0001
Purchased Call/SPX/SPXM1396S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	10/07/2025	Exercise	1	3,821,000	5699.94	82,916	128,004	64,841				128,004		(63,163)				0001
Purchased Call/SPX/SPXM1396B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	10/07/2025	Exercise	1	2,406,000	5699.94	70,736	111,879	57,994				111,879		(53,885)				0001
Purchased Call/SPX/SPXM1399M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	10/08/2025	Exercise	1	3,067,000	5751.07	41,098	61,340	29,866				61,340		(31,474)				0001
Purchased Call/SPX/SPXM13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2024	10/07/2025	10/09/2025	Exercise	1	1,993,579	5696	78,421	119,698	59,091				119,698		(60,608)				0001
Purchased Call/SPX/SPXM13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	10/21/2025	Exercise	1	11,553,000	5864.67	153,655	231,060	107,709				231,060		(123,351)				0001
Purchased Call/SPX/SPXM13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	10/21/2025	Exercise	1	3,918,000	5864.67	61,904	94,032	44,337				94,032		(49,695)				0001
Purchased Call/SPX/SPXM13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	10/22/2025	Exercise	1	2,974,000	5864.67	27,956	41,636	19,148				41,636		(22,488)				0001
Purchased Call/SPX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	10/28/2025	Exercise	1	1,901,000	5809.86	18,060	26,614	11,806				26,614		(14,808)				0001
Purchased Call/SPX/SPXM13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	10/28/2025	Exercise	1	3,010,000	5809.86	40,334	60,200	27,128				60,200		(33,072)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	10/28/2025	Exercise	1	10,903,000	5808.12	146,100		218,060	97,933			218,060		(120,127)				0001
Purchased Call/SPX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	10/29/2025	Exercise	1	1,776,000	5808.12	15,806		23,088	10,068			23,088		(13,020)				0001
Purchased Call/SPX/SPXM13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	10/29/2025	Exercise	1	4,394,000	5808.12	58,880		87,880	39,381			87,880		(48,499)				0001
Purchased Call/SPX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	11/04/2025	Exercise	1	1,989,000	5705.45	19,492		28,841	12,480			28,841		(16,360)				0001
Purchased Call/SPX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	11/06/2025	Exercise	1	2,686,000	5712.69	25,248		37,604	16,251			37,604		(21,353)				0001
Purchased Call/SPX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	11/06/2025	Exercise	1	2,238,000	5712.69	40,955		62,664	28,027			62,664		(34,637)				0001
Purchased Call/SPX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	11/06/2025	Exercise	1	2,321,000	5712.69	48,277		74,272	33,443			74,272		(40,829)				0001
Purchased Call/SPX/SPXJ00WSZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/28/2025	11/27/2026	12/02/2025	Expire	1	1,798,000	100	20,677								151				0001
Purchased Call/SPX/SPXJ00XSH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/05/2025	12/04/2026	12/09/2025	Expire	1	1,988,000	100	28,230								213				0001
Purchased Call/SPX/SPXJ00XSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/08/2025	01/05/2026	12/10/2025	Expire	1	10,320,000	6650	28,635								(708)				0001
Purchased Call/SPX/SPXJ00YS7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2025	12/11/2026	12/16/2025	Expire	1	3,405,000	100	25,878								201				0001
Purchased Call/SPX/SPXJ00YS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2025	12/11/2026	12/16/2025	Expire	1	2,593,000	100	32,931								255				0001
Purchased Call/SPX/SPXJ00YSK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/15/2025	12/15/2026	12/17/2025	Expire	1	2,353,000	100	32,001								80				0001
Purchased Call/SPX/SPXK13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	01/30/2025	Exercise	1	2,176,000	100	47,002		209,359	205,873			209,359		(3,486)				0001
Purchased Call/SPX/SPXM13IWSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	01/23/2025	02/07/2025	01/27/2025	Expire	1	6,075,000	6000	15,535		(15,535)						(15,535)				0001
Purchased Call/SPX/SPXO13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	10/02/2025	10/13/2025	10/06/2025	Expire	1	10,050,000	6650	18,563		(18,563)						(18,563)				0001
Purchased Call/SPX/SPXO13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	12/01/2025	12/24/2025	12/03/2025	Expire	1	13,600,000	6800	50,560		(50,560)						(50,560)				0001
Purchased Call/SPX/SPXO13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	12/30/2025	01/09/2026	01/02/2026	Expire	1	6,900,000	6850	23,250								2,325				0001
Purchased Call/SPX/SPXR15FSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/02/2024	02/03/2025	02/05/2025	Exercise	1	2,419,000	4958.61	53,460		96,760	91,900			96,760		(4,860)				0001
Purchased Call/SPX/SPXR15HSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/23/2024	02/24/2025	02/26/2025	Exercise	1	2,595,000	5088.8	57,350		103,800	95,269			103,800		(8,531)				0001
Purchased Call/SPX/SPX921KS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/16/2024	02/19/2025	02/21/2025	Exercise	1	1,678,000	100	42,453		67,120	61,405			67,120		(5,715)				0001
Purchased Call/SPX/SPX921LSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/01/2024	03/03/2025	03/05/2025	Exercise	1	1,424,000	5137.08	31,470		56,960	51,672			56,960		(5,288)				0001
Purchased Call/SPX/SPX921PSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/05/2024	04/07/2025	04/09/2025	Exercise	1	1,653,000	5204.34	36,862		66,120	56,371			66,120		(9,749)				0001
Purchased Call/SPX/SPX921PSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/05/2024	04/07/2025	04/09/2025	Exercise	1	709,000	18108.4599999999	15,598		28,360	24,235			28,360		(4,125)				0001
Purchased Call/SPX/SPX921QSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/12/2024	04/11/2025	04/15/2025	Exercise	1	800,000	18003.4900000000	17,760		32,000	27,067			32,000		(4,933)				0001
Purchased Call/SPX/SPX921YSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/18/2024	06/18/2025	06/23/2025	Exercise	1	1,040,000	105	13,520		13,798	7,523			13,798		(6,274)				0001
Purchased Call/SPX/SPXA211SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/24/2024	07/22/2025	07/24/2025	Exercise	1	1,256,000	100	27,255		50,240	34,989			50,240		(15,251)				0001
Purchased Call/SPX/SPXA214SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/28/2024	08/26/2025	08/28/2025	Exercise	1	1,358,000	100	33,814		54,320	32,121			54,320		(22,199)				0001
Purchased Call/SPX/SPXA215SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/10/2024	09/10/2025	09/12/2025	Exercise	1	1,168,000	100	29,784		46,720	26,044			46,720		(20,677)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17QSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/12/2026	06/17/2025	Expire	1	4,636,000	5976.97	148,816								327				0001
Purchased Call/SPX/SPXD17QSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	2,974,000	5980.87	85,354								312				0001
Purchased Call/SPX/SPXD17QSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	4,153,000	5980.87	142,448								520				0001
Purchased Call/SPX/SPXD17RS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	3,456,000	5980.87	202,522								740				0001
Purchased Call/SPX/SPXD17RSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2026	06/23/2025	Expire	1	3,033,239	5983	150,412								548				0001
Purchased Call/SPX/SPXD17RSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	4,744,000	5967.84	150,859								362				0001
Purchased Call/SPX/SPXD17RSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	6,527,000	5967.84	243,457								585				0001
Purchased Call/SPX/SPXD17RSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	5,123,000	5967.84	285,351								685				0001
Purchased Call/SPX/SPXD17SS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	2,096,000	5967.84	84,678								207				0001
Purchased Call/SPX/SPXD17SSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	5,795,463	5981	311,194								747				0001
Purchased Call/SPX/SPXD17SSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire	1	1,729,000	5967.84	100,109								238				0001
Purchased Call/SPX/SPXD17SSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	06/25/2025	Expire	1	3,287,000	6025.17	74,286								(10)				0001
Purchased Call/SPX/SPXD17TSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	4,424,000	6092.16	97,770								(10)				0001
Purchased Call/SPX/SPXD17TST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	1,986,000	6141.02	42,898								112				0001
Purchased Call/SPX/SPXD17US2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	5,316,000	6141.02	250,915								653				0001
Purchased Call/SPX/SPXD17USA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	06/30/2025	Expire	1	1,730,174	6092	60,438								157				0001
Purchased Call/SPX/SPXD17USE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	06/30/2025	Expire	1	4,934,650	6092	265,858								690				0001
Purchased Call/SPX/SPXD17USR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	07/01/2025	Expire	1	2,477,000	6173.07	74,805								198				0001
Purchased Call/SPX/SPXD17USS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	07/01/2025	Expire	1	3,779,000	6173.07	132,643								351				0001
Purchased Call/SPX/SPXD17USV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	07/01/2025	Expire	1	2,471,000	6173.07	129,728								344				0001
Purchased Call/SPX/SPXD17VS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	3,432,830	6141	129,135								339				0001
Purchased Call/SPX/SPXD17VS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	6,908,648	6141	294,885								774				0001
Purchased Call/SPX/SPXD17VS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	3,531,087	6141	181,861								477				0001
Purchased Call/SPX/SPXD17VS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	07/02/2025	Expire	1	2,885,000	6204.95	72,414								(2)				0001
Purchased Call/SPX/SPXD17VS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	07/02/2025	Expire	1	2,957,000	6204.95	81,909								(2)				0001
Purchased Call/SPX/SPXK13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/12/2024	01/13/2025	01/15/2025	Exercise	1	1,656,000	100	41,897	66,240	64,851				66,240		(1,389)				0001
Purchased Call/SPX/SPXK13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/08/2024	03/10/2025	03/12/2025	Exercise	1	620,000	18018.450000000001	13,578	24,800	22,256				24,800		(2,544)				0001
Purchased Call/SPX/SPXK13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/20/2024	03/18/2025	03/20/2025	Exercise	1	1,305,000	100	40,455	52,200	43,683				52,200		(8,517)				0001
Purchased Call/SPX/SPXL1366F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/07/2024	05/07/2025	05/09/2025	Exercise	1	1,141,000	105	14,833	34,230	29,081				34,230		(5,149)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	05/22/2025	Exercise	1	1,130,000	100	28,250		45,200	34,383			45,200		(10,817)				0001
Purchased Call/SPX/SPXL13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	06/18/2025	Exercise	1	1,473,000	100	37,562		58,920	41,743			58,920		(17,177)				0001
Purchased Call/SPX/SPXM139S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	10/07/2025	Exercise	1	1,184,000	105	16,339		21,531	9,084			21,531		(12,447)				0001
Purchased Call/SPX/SPXO139SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/08/2026	10/15/2025	Expire	1	1,122,000	100	27,489								220				0001
Purchased Call/SPX/SPXO13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	10/14/2026	10/17/2025	Expire	1	1,196,000	100	32,531								52				0001
Purchased Call/SPX/SPXO13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	10/28/2025	Expire	1	1,092,000	100	27,846								173				0001
Purchased Call/SPX/SPXO13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2025	12/02/2026	12/05/2025	Expire	1	1,256,000	100	35,042								82				0001
Purchased Call/SPX/SPXO13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	12/11/2025	Expire	1	1,256,000	100	33,410								81				0001
Purchased Call/SPX/SPXO13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2025	12/10/2026	12/12/2025	Expire	1	1,105,000	100	29,283								71				0001
Purchased Call/SPX/SPXO13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2025	12/23/2026	12/29/2025	Expire	1	1,058,000	100	27,508								299				0001
Purchased Call/SPX/SPX921SSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/23/2024	04/17/2025	04/21/2025	Exercise	1	2,238,430	4930	50,162		2,425	(12,469)			2,425		(14,894)				0001
Purchased Call/SPX/SPX921XSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/10/2024	06/03/2025	06/05/2025	Exercise	1	1,870,288	5014	38,162		74,972	58,571			74,972		(16,401)				0001
Purchased Call/SPX/SPXC17SSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2024	02/26/2025	02/28/2025	Exercise	1	2,171,797	4869	46,402		86,972	79,813			86,972		(7,158)				0001
Purchased Call/SPX/SPXL136SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/05/2025	05/07/2025	Exercise	1	1,789,511	4930	39,255		71,511	58,027			71,511		(13,484)				0001
Purchased Call/SPX/SPXM13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2025	12/30/2025	01/06/2025	Exercise	1	4,361,823	4879		44,432	87,164	42,733			87,164		(44,432)				0001
Purchased Call/SPX/SPXA21VST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/09/2025	06/05/2026	06/11/2025	Expire	1	401,000	100	19,609								(7)				0001
Purchased Call/SPX/SPXB212SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/02/2025	09/30/2026	10/06/2025	Expire	1	674,000	100	37,474								210				0001
Purchased Call/SPX/SPXB213S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/06/2025	10/02/2026	10/08/2025	Expire	1	911,000	100	49,558								72				0001
Purchased Call/SPX/SPXB216SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/28/2025	11/25/2026	12/02/2025	Expire	1	1,200,000	100	56,040								413				0001
Purchased Call/SPX/SPXB218SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/23/2025	12/22/2026	12/26/2025	Expire	1	963,000	100	39,676								213				0001
Purchased Call/SPX/SPXD17WSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2025	07/01/2026	07/08/2025	Expire	1	1,025,000	100	58,733								247				0001
Purchased Call/SPX/SPXM13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	11/07/2025	Exercise	1	1,555,562	5783	60,347		90,383	39,037			90,383		(51,345)				0001
Purchased Call/SPX/SPXM13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	11/12/2025	Exercise	1	2,750,000	5973.1	36,300		55,000	23,742			55,000		(31,258)				0001
Purchased Call/SPX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	11/13/2025	Exercise	1	2,677,000	5995.54	18,204		26,770	11,030			26,770		(15,740)				0001
Purchased Call/SPX/SPXM13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2024	11/11/2025	11/13/2025	Exercise	1	3,474,782	6001	122,395		202,069	95,903			202,069		(106,166)				0001
Purchased Call/SPX/SPXM13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2024	11/11/2025	11/13/2025	Exercise	1	1,932,435	6001	77,241		130,408	63,409			130,408		(66,999)				0001
Purchased Call/SPX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,354,000	5985.38	17,655		25,894	10,525			25,894		(15,369)				0001
Purchased Call/SPX/SPXM13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,054,000	5985.38	46,215		71,890	31,659			71,890		(40,231)				0001
Purchased Call/SPX/SPXM13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,902,000	5985.38	73,711		116,080	51,913			116,080		(64,167)				0001
Purchased Call/SPX/SPXM13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	11/18/2025	Exercise	1	3,146,000	5870.62	27,370		40,898	16,797			40,898		(24,101)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM131SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	11/25/2025	Exercise	1	3,132,000	5948.71	41,656		62,640	25,254			62,640		(37,386)				0001
Purchased Call/SPX/SPXM131SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/20/2025	11/24/2025	Exercise	1	2,319,495	5917	108,478		181,888	84,559			181,888		(97,329)				0001
Purchased Call/SPX/SPXM131SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	11/25/2025	Exercise	1	3,259,000	5969.34	27,376		40,738	16,099			40,738		(24,638)				0001
Purchased Call/SPX/SPXM131SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	11/26/2025	Exercise	1	2,300,000	5969.34	30,590		46,000	18,444			46,000		(27,556)				0001
Purchased Call/SPX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	11/28/2025	Exercise	1	2,283,000	5987.37	24,428		36,528	14,455			36,528		(22,073)				0001
Purchased Call/SPX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	12/01/2025	Exercise	1	1,924,000	5998.74	15,584		23,088	8,806			23,088		(14,282)				0001
Purchased Call/SPX/SPXM13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	12/02/2025	Exercise	1	1,619,660	5999	99,881		182,521	90,686			182,521		(91,835)				0001
Purchased Call/SPX/SPXM13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	12/05/2025	Exercise	1	3,061,000	6049.88	40,711		61,220	23,537			61,220		(37,683)				0001
Purchased Call/SPX/SPXM13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	12/05/2025	Exercise	1	2,184,000	6049.88	36,036		54,600	21,244			54,600		(33,356)				0001
Purchased Call/SPX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	12/08/2025	Exercise	1	1,885,000	6086.49	16,023		23,563	8,688			23,563		(14,875)				0001
Purchased Call/SPX/SPXM13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	12/09/2025	Exercise	1	2,082,000	6075.11	46,012		70,788	27,707			70,788		(43,081)				0001
Purchased Call/SPX/SPXM13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	12/12/2025	Exercise	1	2,876,000	6034.91	38,251		57,520	21,377			57,520		(36,143)				0001
Purchased Call/SPX/SPXM13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	12/15/2025	Exercise	1	3,680,000	6084.19	66,976		103,040	39,570			103,040		(63,470)				0001
Purchased Call/SPX/SPXM13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	12/15/2025	Exercise	1	3,534,000	6084.19	76,334		118,389	46,050			118,389		(72,339)				0001
Purchased Call/SPX/SPXM13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	12/12/2025	Exercise	1	3,410,277	6036	145,069		233,907	96,452			233,907		(137,455)				0001
Purchased Call/SPX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2025	Exercise	1	4,681,000	6051.09	105,791		163,835	62,416			163,835		(101,419)				0001
Purchased Call/SPX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2025	Exercise	1	4,861,000	6051.09	123,956		194,440	75,607			194,440		(118,833)				0001
Purchased Call/SPX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	12/18/2025	Exercise	1	2,810,000	6074.08	44,679		67,440	24,484			67,440		(42,956)				0001
Purchased Call/SPX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	12/23/2025	Exercise	1	3,298,000	5930.85	28,033		41,225	13,815			41,225		(27,410)				0001
Purchased Call/SPX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	12/23/2025	Exercise	1	8,309,000	5930.85	111,341		166,180	57,314			166,180		(108,866)				0001
Purchased Call/SPX/SPXM13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	12/24/2025	Exercise	1	2,543,000	5930.85	52,640		80,105	28,625			80,105		(51,480)				0001
Purchased Call/SPX/SPXM13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	12/26/2025	Exercise	1	2,162,000	5974.07	30,268		45,402	15,636			45,402		(29,766)				0001
Purchased Call/SPX/SPXM13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	12/29/2025	Exercise	1	1,416,000	6040.04	51,542		82,836	32,006			82,836		(50,830)				0001
Purchased Call/SPX/SPXM13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/24/2025	12/29/2025	Exercise	1	1,413,369	6040	55,039		95,473	40,588			95,473		(54,885)				0001
Purchased Call/SPX/SPXM13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	02/10/2025	02/12/2025	Expire	1	17,850,000	5200	46,770			(46,770)					(46,770)				0001
Purchased Call/SPX/SPXM13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	04/17/2025	04/21/2025	Exercise	1	11,900,000	5400	68,160		234,600	166,440			234,600		(68,160)				0001
Purchased Call/SPX/SPXM13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	01/02/2026	Exercise	1	2,126,000	5906.94	20,197		29,764	9,567			29,764		(20,197)				0001
Purchased Call/SPX/SPXM13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	01/02/2026	Exercise	1	3,835,000	5906.94	98,176		153,400	55,224			153,400		(98,176)				0001
Purchased Call/SPX/SPXM13SSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	01/06/2025	Expire	1	2,375,000	5868.55	67,450								(183)				0001
Purchased Call/SPX/SPXM13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	01/07/2025	Expire	1	3,997,000	5942.47	33,575								(87)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,143,000	5942.47	43,717								(119)				0001
Purchased Call/SPX/SPXM13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/03/2025	01/02/2026	01/07/2025	Expire	1	4,024,000	5942.47	103,014								(280)				0001
Purchased Call/SPX/SPXM13TS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/03/2025	01/05/2026	01/07/2025	Expire	1	4,007,000	5942.47	90,558								(236)				0001
Purchased Call/SPX/SPXM13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/03/2025	12/31/2025	01/07/2025	Exercise	1	5,949,573	5891		166,791	285,324	118,532			285,324		(166,791)				0001
Purchased Call/SPX/SPXM13US6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/10/2025	01/09/2026	01/14/2025	Expire	1	2,491,566	5918	83,598								(209)				0001
Purchased Call/SPX/SPXM13USC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/13/2025	01/13/2026	01/15/2025	Expire	1	6,475,000	5836.22	163,818								(419)				0001
Purchased Call/SPX/SPXM13USO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/15/2025	01/15/2026	01/17/2025	Expire	1	2,053,000	5949.91	32,437								(82)				0001
Purchased Call/SPX/SPXM13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/15/2025	01/14/2026	01/17/2025	Expire	1	2,786,807	5842	124,220								(317)				0001
Purchased Call/SPX/SPXM13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/17/2025	01/16/2026	01/22/2025	Expire	1	3,299,000	5996.66	29,031								(63)				0001
Purchased Call/SPX/SPXM13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/17/2025	01/16/2026	01/22/2025	Expire	1	13,841,000	5996.66	184,085								(400)				0001
Purchased Call/SPX/SPXM13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/17/2025	01/16/2026	01/22/2025	Expire	1	3,380,000	5996.66	64,220								(140)				0001
Purchased Call/SPX/SPXD17VSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	07/02/2025	Expire	1	3,172,000	6204.95	159,552								(4)				0001
Purchased Call/SPX/SPXD17VSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	2,789,000	6198.01	81,997								(1)				0001
Purchased Call/SPX/SPXD17VSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2026	07/03/2025	Expire	1	2,292,000	6198.01	79,303								(1)				0001
Purchased Call/SPX/SPXD17VSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	06/30/2026	07/03/2025	Expire	1	1,662,927	6205	80,242								(1)				0001
Purchased Call/SPX/SPXD17WSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/01/2026	07/07/2025	Expire	1	1,877,997	6198	65,351								273				0001
Purchased Call/SPX/SPXD17WSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/07/2026	07/10/2025	Expire	1	2,984,160	6230	145,736								13				0001
Purchased Call/SPX/SPXD17XSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/08/2026	07/11/2025	Expire	1	3,604,576	6226	145,873								15				0001
Purchased Call/SPX/SPXD17XSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/08/2026	07/11/2025	Expire	1	3,025,603	6226	163,699								17				0001
Purchased Call/SPX/SPXD17XSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	07/14/2025	Expire	1	2,077,000	6280.46	103,642								314				0001
Purchased Call/SPX/SPXD17XSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	07/14/2025	Expire	1	2,284,000	6280.46	123,108								373				0001
Purchased Call/SPX/SPXD17YS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	5,795,000	6259.75	145,455								444				0001
Purchased Call/SPX/SPXD17YSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	07/15/2025	Expire	1	2,950,000	6259.75	97,055								298				0001
Purchased Call/SPX/SPXD17YSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	07/15/2025	Expire	1	4,294,000	6259.75	191,512								588				0001
Purchased Call/SPX/SPXD17YSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	3,711,752	6280	146,160								446				0001
Purchased Call/SPX/SPXD17ZS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/10/2026	07/16/2025	Expire	1	2,303,588	6260	87,253								14				0001
Purchased Call/SPX/SPXD17ZS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/10/2026	07/16/2025	Expire	1	4,607,176	6260	186,164								30				0001
Purchased Call/SPX/SPXD17ZSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	4,940,000	6243.76	110,162								22				0001
Purchased Call/SPX/SPXD17ZSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	4,568,000	6243.76	168,102								34				0001
Purchased Call/SPX/SPXD17ZSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	07/17/2025	Expire	1	13,795,000	6243.76	604,221								123				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD172SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	07/18/2025	Expire	1	4,253,000	6263.7	139,924								31				0001
Purchased Call/SPX/SPXD172SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	07/18/2025	Expire	1	4,880,000	6263.7	214,232								47				0001
Purchased Call/SPX/SPXD172SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	07/18/2025	Expire	1	3,924,000	6263.7	181,681								40				0001
Purchased Call/SPX/SPXE170S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	5,114,000	6297.36	225,016								729				0001
Purchased Call/SPX/SPXE170S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	3,925,000	6297.36	177,410								575				0001
Purchased Call/SPX/SPXE170SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	07/21/2025	Expire	1	2,674,000	6297.36	124,074								402				0001
Purchased Call/SPX/SPXA21GBK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/27/2024	12/29/2025	12/31/2025	Expire	1	9,874,000	100	108,614				(108,315)				(108,315)				0001
Purchased Call/SPX/SPXB05JS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,605,000	100	53,142		152,067	146,605			152,067		(5,462)				0001
Purchased Call/SPX/SPXB05LS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Expire	1	2,336,000	100	40,880			(8,971)					(8,971)				0001
Purchased Call/SPX/SPXB05LS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Expire	1	6,426,000	100	63,617			(13,960)					(13,960)				0001
Purchased Call/SPX/SPXB05LSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/22/2024	03/24/2025	03/26/2025	Expire	1	3,474,000	100	35,087			(7,926)					(7,926)				0001
Purchased Call/SPX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	11/06/2025	Expire	1	3,150,000	100	31,815			(26,907)					(26,907)				0001
Purchased Call/SPX/SPXC053S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	11/25/2025	Expire	1	1,998,000	100	32,967			(29,588)					(29,588)				0001
Purchased Call/SPX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Expire	1	5,147,000	100	54,044			(48,639)					(48,639)				0001
Purchased Call/SPX/SPXC054SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	12/05/2025	Expire	1	2,197,000	100	41,084			(38,028)					(38,028)				0001
Purchased Call/SPX/SPXC058S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	2,352,000	100	49,627								(108)				0001
Purchased Call/SPX/SPXC058S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	4,402,000	100	46,221								(100)				0001
Purchased Call/SPX/SPXC058S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	01/22/2025	Expire	1	2,162,000	100	38,916								(78)				0001
Purchased Call/SPX/SPXC05ASN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	02/12/2025	Expire	1	2,150,000	100	35,905								(77)				0001
Purchased Call/SPX/SPXC05BS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Expire	1	3,127,000	100	34,397								(38)				0001
Purchased Call/SPX/SPXC05DS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	03/11/2025	Expire	1	4,296,000	100	37,375								(27)				0001
Purchased Call/SPX/SPXC05NS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	05/15/2025	Expire	1	3,280,000	100	29,192								(22)				0001
Purchased Call/SPX/SPXC05NS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Expire	1	2,743,000	100	46,357								62				0001
Purchased Call/SPX/SPXC05NSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	1,893,000	100	37,860								51				0001
Purchased Call/SPX/SPXC05NSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	05/20/2025	Expire	1	2,105,000	100	34,101								47				0001
Purchased Call/SPX/SPXC05QSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	2,134,000	100	29,449								52				0001
Purchased Call/SPX/SPXC05RSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	06/06/2025	Expire	1	2,219,000	100	40,608								(17)				0001
Purchased Call/SPX/SPXC05TSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Expire	1	2,637,000	100	41,928								(13)				0001
Purchased Call/SPX/SPXD051SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	08/15/2025	Expire	1	2,831,000	100	52,657								34				0001
Purchased Call/SPX/SPXD052SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Expire	1	3,462,000	100	58,162								252				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD056S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2026	09/23/2025	Expire	1	5,195,000	100	44,158								228				0001
Purchased Call/SPX/SPXD170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	08/26/2025	Expire	1	2,294,000	100	29,134			(18,804)					(18,804)				0001
Purchased Call/SPX/SPXD171S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	09/03/2025	Expire	1	2,459,000	100	26,065			(17,425)					(17,425)				0001
Purchased Call/SPX/SPXD172SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2025	09/29/2025	Exercise	1	2,415,000	100	31,637		3,421	(19,848)			3,421		(23,270)				0001
Purchased Call/SPX/SPXD173S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,038,000	100	26,902		6,095	(13,931)			6,095		(20,027)				0001
Purchased Call/SPX/SPXD175S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2025	10/27/2025	Expire	1	2,435,000	100	25,811			(20,976)					(20,976)				0001
Purchased Call/SPX/SPXD176SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	11/12/2025	Expire	1	2,058,000	100	35,398			(30,481)					(30,481)				0001
Purchased Call/SPX/SPXD177SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	11/13/2025	Expire	1	4,922,000	100	50,204			(43,409)					(43,409)				0001
Purchased Call/SPX/SPXD178S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2025	11/13/2025	Expire	1	4,741,000	100	46,936			(40,600)					(40,600)				0001
Purchased Call/SPX/SPXD178S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2025	11/17/2025	Expire	1	1,902,000	100	24,536			(21,359)					(21,359)				0001
Purchased Call/SPX/SPXD179SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/05/2025	12/09/2025	Expire	1	2,138,000	100	42,760			(40,036)					(40,036)				0001
Purchased Call/SPX/SPXD17WS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire	1	2,024,000	100	17,811								2				0001
Purchased Call/SPX/SPXD17XSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	07/14/2025	Expire	1	2,970,000	100	25,839								78				0001
Purchased Call/SPX/SPXD17YS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,795,000	100	47,515								145				0001
Purchased Call/SPX/SPXE171S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire	1	3,026,000	100	49,324								15				0001
Purchased Call/SPX/SPXE175S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2026	08/12/2025	Expire	1	2,599,000	100	43,403								170				0001
Purchased Call/SPX/SPXE17DSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	1,504,000	100	24,214								126				0001
Purchased Call/SPX/SPXE17DSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire	1	1,912,000	100	31,548								39				0001
Purchased Call/SPX/SPXE17ESR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	09/26/2025	Expire	1	2,812,000	100	43,024								55				0001
Purchased Call/SPX/SPXE17JS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2026	10/31/2025	Expire	1	4,464,000	100	29,462								53				0001
Purchased Call/SPX/SPXE17LSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	11/14/2025	Expire	1	1,423,000	100	17,361								35				0001
Purchased Call/SPX/SPXG00XSJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/11/2024	01/10/2025	01/14/2025	Exercise	1	1,624,000	100	40,762		98,882	97,863			98,882		(1,019)				0001
Purchased Call/SPX/SPXH009SZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/19/2024	03/19/2025	03/21/2025	Exercise	1	2,096,000	100	51,771		4,510	(6,471)			4,510		(10,982)				0001
Purchased Call/SPX/SPXH00IS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/08/2024	05/08/2025	05/12/2025	Expire	1	2,661,000	100	28,207			(9,868)					(9,868)				0001
Purchased Call/SPX/SPXM13IISA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/22/2025	01/21/2026	01/24/2025	Expire	1	2,589,075	6049	90,034								(220)				0001
Purchased Call/SPX/SPXM13IISB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/22/2025	01/21/2026	01/24/2025	Expire	1	4,766,801	6049	180,350								(441)				0001
Purchased Call/SPX/SPXM13IISN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/23/2025	01/22/2026	01/27/2025	Expire	1	2,714,521	6086	96,238								(203)				0001
Purchased Call/SPX/SPXM13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/24/2025	01/23/2026	01/28/2025	Expire	1	1,787,643	6101	61,975								(129)				0001
Purchased Call/SPX/SPXM13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/28/2025	01/28/2026	01/30/2025	Expire	1	3,149,000	6067.7	87,542								(204)				0001
Purchased Call/SPX/SPXM13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/03/2025	02/03/2026	02/05/2025	Expire	1	1,928,000	5994.57	16,774								(38)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN131YSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	02/06/2025	Expire	1	2,938,000	6037.88	68,749								(153)				0001
Purchased Call/SPX/SPXN130S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	02/19/2025	Expire	1	2,971,924	6115	101,229								(112)				0001
Purchased Call/SPX/SPXN130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	02/21/2025	Expire	1	2,059,000	6144.15	36,444								(73)				0001
Purchased Call/SPX/SPXN131SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	02/25/2025	Expire	1	9,046,000	6013.13	119,407								(146)				0001
Purchased Call/SPX/SPXN131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	02/25/2025	Expire	1	3,267,000	6013.13	78,735								(96)				0001
Purchased Call/SPX/SPXN131SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	02/25/2025	Expire	1	4,842,000	6013.13	123,955								(151)				0001
Purchased Call/SPX/SPXN131SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	02/25/2025	Expire	1	2,458,000	6013.13	32,691								(37)				0001
Purchased Call/SPX/SPXN131SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	02/26/2025	Expire	1	5,843,000	5983.25	149,581								(288)				0001
Purchased Call/SPX/SPXN132S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	02/27/2025	Expire	1	1,876,000	5955.25	15,946								(30)				0001
Purchased Call/SPX/SPXN132S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	02/28/2025	Expire	1	3,083,000	5956.06	62,893								(119)				0001
Purchased Call/SPX/SPXN132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	03/03/2025	Expire	1	2,952,000	5861.57	49,003								(49)				0001
Purchased Call/SPX/SPXN132SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	03/03/2025	Expire	1	3,115,019	5956	127,837								(133)				0001
Purchased Call/SPX/SPXN133SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	03/10/2025	Expire	1	2,139,000	5738.52	35,080								(28)				0001
Purchased Call/SPX/SPXN133SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	03/11/2025	Expire	1	3,062,000	5770.2	24,496								(19)				0001
Purchased Call/SPX/SPXN134SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	03/11/2025	Expire	1	5,401,000	5770.2	117,202								(93)				0001
Purchased Call/SPX/SPXN134S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	03/11/2025	Expire	1	2,090,000	5770.2	69,597								(50)				0001
Purchased Call/SPX/SPXN134S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	03/11/2025	Expire	1	3,053,000	5770.2	153,871								(110)				0001
Purchased Call/SPX/SPXN135SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire	1	6,854,000	5638.94	274,160								(159)				0001
Purchased Call/SPX/SPXN135SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	03/18/2025	Expire	1	3,312,000	5638.94	55,973								(28)				0001
Purchased Call/SPX/SPXD05BS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Expire	1	3,088,000	100	24,086								40				0001
Purchased Call/SPX/SPXD170S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2025	08/20/2025	Expire	1	2,027,000	100	25,338			(15,984)					(15,984)				0001
Purchased Call/SPX/SPXD170SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/22/2025	08/26/2025	Expire	1	4,498,000	100	45,880			(29,694)					(29,694)				0001
Purchased Call/SPX/SPXD170SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2025	08/29/2025	Exercise	1	2,020,000	100	35,148		24,606	1,561			24,606		(23,045)				0001
Purchased Call/SPX/SPXD171S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	09/03/2025	Expire	1	3,500,000	100	37,100			(24,802)					(24,802)				0001
Purchased Call/SPX/SPXD171SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2025	09/11/2025	Expire	1	2,127,000	100	25,737			(17,796)					(17,796)				0001
Purchased Call/SPX/SPXD171SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2025	09/12/2025	Expire	1	2,474,000	100	43,048			(29,884)					(29,884)				0001
Purchased Call/SPX/SPXD172S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2025	09/19/2025	Expire	1	2,707,000	100	26,799			(19,121)					(19,121)				0001
Purchased Call/SPX/SPXD172S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	09/22/2025	Expire	1	2,243,000	100	28,935			(20,725)					(20,725)				0001
Purchased Call/SPX/SPXD173SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/10/2025	10/15/2025	Expire	1	3,803,000	100	39,171			(30,769)					(30,769)				0001
Purchased Call/SPX/SPXD174S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2025	10/15/2025	Expire	1	3,226,000	100	33,228			(26,160)					(26,160)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD174SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	10/20/2025	Expire	1	2,260,000	100	23,052			(18,289)					(18,289)				0001
Purchased Call/SPX/SPXD174SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	10/20/2025	Expire	1	3,076,000	100	50,446			(40,024)					(40,024)				0001
Purchased Call/SPX/SPXD175S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	10/24/2025	Expire	1	1,697,000	100	22,910			(18,555)					(18,555)				0001
Purchased Call/SPX/SPXD175S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	10/28/2025	Exercise	1	2,709,000	100	48,491		32,664	(7,096)			32,664		(39,760)				0001
Purchased Call/SPX/SPXD176SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2025	11/07/2025	Expire	1	1,755,000	100	31,941			(27,101)					(27,101)				0001
Purchased Call/SPX/SPXD177SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	11/13/2025	Expire	1	1,661,000	100	27,407			(23,697)					(23,697)				0001
Purchased Call/SPX/SPXE170SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,224,000	100	56,098								183				0001
Purchased Call/SPX/SPXE171SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire	1	2,761,000	100	24,573								8				0001
Purchased Call/SPX/SPXE175SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	09/26/2025	Expire	1	2,064,000	100	22,291								28				0001
Purchased Call/SPX/SPXE17FS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2026	10/01/2025	Expire	1	1,452,000	100	23,232								31				0001
Purchased Call/SPX/SPXE17JS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2025	10/30/2026	11/03/2025	Expire	1	1,937,000	100	13,559								87				0001
Purchased Call/SPX/SPXE17KSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	11/10/2025	Expire	1	2,011,000	100	25,540								170				0001
Purchased Call/SPX/SPXH00DSJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/09/2024	04/09/2025	04/11/2025	Expire	1	3,059,000	100	61,792			(16,682)					(16,682)				0001
Purchased Call/SPX/SPXH00ES8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2024	04/11/2025	04/15/2025	Expire	1	5,581,000	100	56,926			(15,769)					(15,769)				0001
Purchased Call/SPX/SPXE170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2026	07/21/2025	Expire	1	5,480,738	6264	226,065								731				0001
Purchased Call/SPX/SPXE170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2026	07/21/2025	Expire	1	5,750,077	6264	252,230								816				0001
Purchased Call/SPX/SPXE170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	6,068,000	6296.79	225,730								737				0001
Purchased Call/SPX/SPXE170SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	6,498,000	6296.79	308,005								1,006				0001
Purchased Call/SPX/SPXE170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	07/22/2025	Expire	1	3,254,000	6296.79	74,842								245				0001
Purchased Call/SPX/SPXE171S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	07/22/2025	Expire	1	6,433,000	6296.79	312,001								1,023				0001
Purchased Call/SPX/SPXE171SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	07/22/2025	Expire	1	2,166,292	6297	113,988								372				0001
Purchased Call/SPX/SPXE171SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/17/2026	07/23/2025	Expire	1	6,813,141	6297	293,503								79				0001
Purchased Call/SPX/SPXE171SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/21/2026	07/24/2025	Expire	1	2,282,627	6306	86,015								26				0001
Purchased Call/SPX/SPXE171ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/21/2026	07/24/2025	Expire	1	6,286,683	6306	252,440								77				0001
Purchased Call/SPX/SPXE171SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire	1	4,353,000	6309.62	261,615								22				0001
Purchased Call/SPX/SPXE172S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire	1	2,927,000	6358.91	153,082								50				0001
Purchased Call/SPX/SPXE172SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	07/28/2025	Expire	1	6,808,000	6363.35	342,442								1,182				0001
Purchased Call/SPX/SPXE172SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/22/2026	07/28/2025	Expire	1	1,501,690	6310	80,894								279				0001
Purchased Call/SPX/SPXE172SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2026	07/28/2025	Expire	1	2,321,002	6359	79,023								273				0001
Purchased Call/SPX/SPXE172SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2026	07/28/2025	Expire	1	1,494,344	6359	73,884								255				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE172SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	5,660,000	6388.64	190,742								664				0001
Purchased Call/SPX/SPXE172SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	5,019,000	6388.64	180,684								629				0001
Purchased Call/SPX/SPXE173S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	11,846,000	6388.64	557,947								1,942				0001
Purchased Call/SPX/SPXE173S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	3,551,000	6388.64	192,464								670				0001
Purchased Call/SPX/SPXE173SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	07/29/2025	Expire	1	3,682,000	6388.64	80,268								280				0001
Purchased Call/SPX/SPXE173SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	07/29/2025	Expire	1	3,318,000	6388.64	148,646								519				0001
Purchased Call/SPX/SPXE173SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,468,980	6363	85,131								296				0001
Purchased Call/SPX/SPXE173SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	1,845,372	6363	70,963								247				0001
Purchased Call/SPX/SPXE173SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2026	07/31/2025	Expire	1	3,148,000	6370.86	188,250								78				0001
Purchased Call/SPX/SPXA219S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	10/20/2025	Exercise	1	1,012,000	100	25,907		40,480	19,926			40,480		(20,554)				0001
Purchased Call/SPX/SPXA219SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	10/30/2025	Exercise	1	1,472,000	5823.52	34,739		58,880	30,170			58,880		(28,710)				0001
Purchased Call/SPX/SPXA21ES5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/10/2024	12/10/2025	12/12/2025	Exercise	1	1,354,000	100	35,204		38,004	4,740			38,004		(33,264)				0001
Purchased Call/SPX/SPXA21LSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	02/04/2025	Expire	1	1,683,000	100	43,421								(77)				0001
Purchased Call/SPX/SPXA21MS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	02/07/2025	Expire	1	1,215,000	105	15,431								(34)				0001
Purchased Call/SPX/SPXA21NSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/27/2025	02/25/2026	03/03/2025	Expire	1	1,151,000	100	28,315								(30)				0001
Purchased Call/SPX/SPXA21PSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2026	03/31/2025	Expire	1	1,270,000	100	30,353								(6)				0001
Purchased Call/SPX/SPXA21RSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	04/15/2025	Expire	1	1,615,000	100	41,990								14				0001
Purchased Call/SPX/SPXA21WSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2026	06/30/2025	Expire	1	1,609,000	100	46,178								120				0001
Purchased Call/SPX/SPXD179S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/19/2025	11/21/2025	Exercise	1	1,313,000	100	38,077		52,520	18,367			52,520		(34,153)				0001
Purchased Call/SPX/SPXD170SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/21/2025	05/20/2026	05/23/2025	Expire	1	1,688,000	100	45,914								(29)				0001
Purchased Call/SPX/SPXE17JS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	604,000	26012.16	13,107								23				0001
Purchased Call/SPX/SPXH002SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	02/09/2024	02/11/2025	02/13/2025	Exercise	1	730,000	17962.400000000001	15,841		29,200	27,416			29,200		(1,784)				0001
Purchased Call/SPX/SPXH006SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	03/01/2024	03/03/2025	03/05/2025	Exercise	1	610,000	18302.91	13,542		24,400	22,124			24,400		(2,276)				0001
Purchased Call/SPX/SPXK13JSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	02/07/2025	Exercise	1	1,366,000	105	16,665		40,980	39,378			40,980		(1,602)				0001
Purchased Call/SPX/SPXK130S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/24/2025	02/26/2025	Exercise	1	1,112,000	17937.610000000001	24,353		44,480	40,857			44,480		(3,623)				0001
Purchased Call/SPX/SPXK13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	04/03/2025	Exercise	1	1,065,000	100	26,412		42,600	36,052			42,600		(6,548)				0001
Purchased Call/SPX/SPXL131SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	04/17/2025	Exercise	1	1,152,000	100	29,146		46,080	37,730			46,080		(8,350)				0001
Purchased Call/SPX/SPXL13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/28/2025	Exercise	1	1,661,000	100	42,189		66,440	49,752			66,440		(16,688)				0001
Purchased Call/SPX/SPXL13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/10/2025	06/12/2025	Exercise	1	1,159,000	100	34,654		46,360	30,872			46,360		(15,488)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL130SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	07/10/2025	Exercise	1	1,138,000	100	30,612		45,520	29,578			45,520		(15,942)				0001
Purchased Call/SPX/SPXN131SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	02/26/2025	Expire	1	1,820,000	100	46,774								(90)				0001
Purchased Call/SPX/SPXN1366K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/18/2026	03/24/2025	Expire	1	1,093,000	100	31,806								(13)				0001
Purchased Call/SPX/SPXN13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	04/10/2025	Expire	1	1,049,000	100	25,805								(33)				0001
Purchased Call/SPX/SPXN131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	05/28/2025	Expire	1	1,498,000	100	39,098								106				0001
Purchased Call/SPX/SPXN1355I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	03/18/2025	Expire	1	6,203,000	5638.94	149,492								(75)				0001
Purchased Call/SPX/SPXN1366I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	03/24/2025	Expire	1	3,779,743	5675	145,508								(58)				0001
Purchased Call/SPX/SPXN1375S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,895,000	5667.56	142,168								(52)				0001
Purchased Call/SPX/SPXN1375Y	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	03/25/2025	Expire	1	2,408,000	5667.56	66,220								(19)				0001
Purchased Call/SPX/SPXN1376F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	03/26/2025	Expire	1	3,925,000	5767.57	84,780								(127)				0001
Purchased Call/SPX/SPXN1376G	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	03/26/2025	Expire	1	9,165,000	5767.57	224,543								(337)				0001
Purchased Call/SPX/SPXN1375L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	2,023,000	5776.65	18,207								(27)				0001
Purchased Call/SPX/SPXN138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	04/01/2025	Expire	1	1,791,000	5580.94	15,224								(1)				0001
Purchased Call/SPX/SPXN138SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	04/02/2025	Expire	1	2,598,000	5611.85	44,426								(62)				0001
Purchased Call/SPX/SPXN138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	04/02/2025	Expire	1	3,017,000	5611.85	65,469								(91)				0001
Purchased Call/SPX/SPXN1395K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	04/04/2025	Expire	1	2,757,782	5628	90,885								(126)				0001
Purchased Call/SPX/SPXN1396O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	04/07/2025	Expire	1	1,543,000	5396.52	11,110												0001
Purchased Call/SPX/SPXN13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	04/10/2025	Expire	1	1,624,000	4982.77	13,479								(17)				0001
Purchased Call/SPX/SPXN13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2025	04/09/2026	04/15/2025	Expire	1	3,961,709	5457	157,513								40				0001
Purchased Call/SPX/SPXN13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	04/17/2025	Expire	1	3,346,000	5396.63	191,057								(224)				0001
Purchased Call/SPX/SPXN13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,062,000	5282.7	18,764								9				0001
Purchased Call/SPX/SPXN13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	3,269,000	5282.7	67,341								32				0001
Purchased Call/SPX/SPXN13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	4,118,000	5282.7	144,954								69				0001
Purchased Call/SPX/SPXN13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,367,000	5282.7	129,475								62				0001
Purchased Call/SPX/SPXN13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	04/21/2025	Expire	1	2,068,000	5282.7	114,981								62				0001
Purchased Call/SPX/SPXN13CSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	04/21/2025	Expire	1	2,970,219	5276	97,540								45				0001
Purchased Call/SPX/SPXN13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	04/21/2025	Expire	1	2,184,140	5276	104,899								48				0001
Purchased Call/SPX/SPXN13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/21/2025	04/21/2026	04/23/2025	Expire	1	1,589,000	5158.2	12,871								(14)				0001
Purchased Call/SPX/SPXN13CSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/21/2025	04/20/2026	04/23/2025	Expire	1	2,102,515	5283	22,411								(24)				0001
Purchased Call/SPX/SPXN13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	3,168,000	5287.76	33,264								(35)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX01366I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2025	09/23/2026	09/26/2025	Expire	1	592,000	100	31,850								41				0001
Purchased Call/SPX/SPX013ASN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	10/16/2025	Expire	1	1,691,000	100	89,285								141				0001
Purchased Call/SPX/SPX915H5F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/14/2025	09/18/2026	10/16/2025	Expire	1	1,289,417	6646	65,128								104				0001
Purchased Call/SPX/SPX915H5V	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/22/2025	10/13/2026	10/24/2025	Expire	1	1,350,908	6655	68,785								118				0001
Purchased Call/SPX/SPXH00JSW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/16/2024	05/16/2025	05/20/2025	Expire	1	2,128,000	100	47,454			(17,746)					(17,746)				0001
Purchased Call/SPX/SPXH00NS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/30/2024	05/30/2025	06/03/2025	Expire	1	1,370,000	100	34,250			(14,136)					(14,136)				0001
Purchased Call/SPX/SPXH00PSO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/10/2024	06/10/2025	06/12/2025	Expire	1	1,688,000	100	43,213			(19,047)					(19,047)				0001
Purchased Call/SPX/SPXH00PSX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/12/2024	06/12/2025	06/16/2025	Expire	1	1,936,000	100	52,272			(23,328)					(23,328)				0001
Purchased Call/SPX/SPXH00VSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/05/2024	07/03/2025	07/08/2025	Expire	1	2,257,000	100	55,522			(28,302)					(28,302)				0001
Purchased Call/SPX/SPXI00M5F	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/30/2024	12/30/2025	01/02/2026	Expire	1	3,363,000	100	38,002			(38,002)					(38,002)				0001
Purchased Call/SPX/SPXI00M5L	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/31/2024	12/31/2025	01/05/2026	Exercise	1	2,138,000	100	40,194		41,400	1,205			41,400		(40,194)				0001
Purchased Call/SPX/SPXI00NS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGJ19DL770XOHC3ZE78	01/08/2025	01/10/2025	01/13/2025	Exercise	1	5,901,000	5876		4,266	14,687	10,421			14,687		(4,266)				0001
Purchased Call/SPX/SPXI00SSY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/21/2025	02/20/2026	02/25/2025	Expire	1	1,981,000	100	49,129			(60)					(60)				0001
Purchased Call/SPX/SPXI00VSL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/06/2025	03/06/2026	03/10/2025	Expire	1	3,278,000	100	27,863			(22)					(22)				0001
Purchased Call/SPX/SPXI00WSD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/10/2025	03/10/2026	03/12/2025	Expire	1	1,595,000	100	22,490			(39)					(39)				0001
Purchased Call/SPX/SPXJ000S7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,537,000	100	33,996			1					1				0001
Purchased Call/SPX/SPXJ000SA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/04/2025	04/06/2026	04/08/2025	Expire	1	4,131,000	100	26,852			3					3				0001
Purchased Call/SPX/SPXJ002SP	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/17/2026	04/21/2025	Expire	1	3,915,000	100	25,839			12					12				0001
Purchased Call/SPX/SPXJ003SU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,629,000	100	26,129			18					18				0001
Purchased Call/SPX/SPXJ005SN	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/07/2025	05/07/2026	05/09/2025	Expire	1	3,445,000	100	25,838			(22)					(22)				0001
Purchased Call/SPX/SPXJ005SO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/07/2025	05/07/2026	05/09/2025	Expire	1	1,631,000	100	22,182			(19)					(19)				0001
Purchased Call/SPX/SPXJ006S6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,169,000	100	34,270			39					39				0001
Purchased Call/SPX/SPXJ006SB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2025	05/11/2026	05/13/2025	Expire	1	2,846,000	100	35,290			42					42				0001
Purchased Call/SPX/SPXJ00DSD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,131,000	100	40,276			170					170				0001
Purchased Call/SPX/SPXJ00DSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/03/2025	07/02/2026	07/08/2025	Expire	1	1,949,000	100	44,632			188					188				0001
Purchased Call/SPX/SPXN13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	06/25/2025	Expire	1	1,087,000	100	27,719			(4)					(4)				0001
Purchased Call/SPX/SPXO130S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2025	08/26/2026	08/29/2025	Expire	1	1,057,000	100	28,116			24					24				0001
Purchased Call/SPX/SPXO13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2025	10/16/2026	10/27/2025	Expire	1	1,229,000	105	21,630			136					136				0001
Purchased Call/SPX/SPXO13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2025	11/11/2026	11/14/2025	Expire	1	1,126,000	100	30,852			62					62				0001
Purchased Call/SPX/SPX9211SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/25/2024	01/22/2025	01/24/2025	Exercise	1	1,592,781	4462	35,914		63,547	61,446			63,547		(2,101)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921V5J	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/20/2024	05/12/2025	05/14/2025	Exercise	1	1,822,587	5077	36,805		72,876	59,295			72,876		(13,581)				0001
Purchased Call/SPX/SPX921W5C	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/30/2024	05/26/2025	05/28/2025	Exercise	1	1,664,960	5045	31,624		66,660	53,816			66,660		(12,844)				0001
Purchased Call/SPX/SPXA21SSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/21/2025	04/17/2026	04/23/2025	Expire	1	293,000	100	9,083								(10)				0001
Purchased Call/SPX/SPXA21YSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	07/22/2025	Expire	1	1,010,000	100	49,793								163				0001
Purchased Call/SPX/SPXB210SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/25/2025	08/21/2026	08/27/2025	Expire	1	605,000	100	33,578								27				0001
Purchased Call/SPX/SPXE178SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/26/2026	09/02/2025	Expire	1	815,000	100	46,863								298				0001
Purchased Call/SPX/SPXE178SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2026	09/02/2025	Expire	1	1,041,000	100	58,400								371				0001
Purchased Call/SPX/SPXE17PSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2025	12/08/2026	12/11/2025	Expire	1	646,000	100	27,713								67				0001
Purchased Call/SPX/SPXO137SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/25/2026	10/01/2025	Expire	1	913,000	100	48,754								66				0001
Purchased Call/SPX/SPXO13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	09/16/2026	10/16/2025	Expire	1	1,153,000	100	63,992								103				0001
Purchased Call/SPX/SPXO13HSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2025	11/18/2026	11/21/2025	Expire	1	835,000	100	35,654								76				0001
Purchased Call/SPX/SPXH00LS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/22/2024	05/22/2025	05/27/2025	Expire	1	1,198,000	100	24,080			(9,353)					(9,353)				0001
Purchased Call/SPX/SPXH00QS8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/13/2024	06/13/2025	06/17/2025	Expire	1	2,307,000	100	59,982			(27,083)					(27,083)				0001
Purchased Call/SPX/SPXH00RS8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/18/2024	06/18/2025	06/23/2025	Expire	1	1,680,000	100	43,008			(19,960)					(19,960)				0001
Purchased Call/SPX/SPXI002S6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/02/2024	08/01/2025	08/05/2025	Expire	1	1,884,000	100	29,767			(17,530)					(17,530)				0001
Purchased Call/SPX/SPXI00BSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/11/2024	10/10/2025	10/15/2025	Expire	1	2,290,000	100	35,724			(28,062)					(28,062)				0001
Purchased Call/SPX/SPXI00CSA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/15/2024	10/15/2025	10/17/2025	Expire	1	1,895,000	100	46,996			(37,157)					(37,157)				0001
Purchased Call/SPX/SPXI00KS1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/04/2024	12/04/2025	12/08/2025	Expire	1	2,984,000	100	32,526			(30,196)					(30,196)				0001
Purchased Call/SPX/SPXI00KS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/04/2024	12/04/2025	12/08/2025	Expire	1	3,070,000	100	58,330			(54,152)					(54,152)				0001
Purchased Call/SPX/SPXI00MSG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/30/2024	12/30/2025	01/02/2026	Exercise	1	1,608,000	100	26,050		22,872	(3,178)			22,872		(26,050)				0001
Purchased Call/SPX/SPXI00MSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/03/2025	01/02/2026	01/07/2025	Expire	1	1,817,000	100	31,071								(84)				0001
Purchased Call/SPX/SPXI00PSP	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	01/29/2025	02/21/2025	01/31/2025	Expire	1	6,075,000	6000	17,730			(17,730)					(17,730)				0001
Purchased Call/SPX/SPXI00SSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL77OXOHC3ZE78	02/19/2025	02/21/2025	02/21/2025	Exercise	1	6,125,000	6050	4,495		18,435	13,940			18,435		(4,495)				0001
Purchased Call/SPX/SPXI00SSZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/21/2025	02/23/2026	02/25/2025	Expire	1	1,866,000	100	32,655								(37)				0001
Purchased Call/SPX/SPXI00TSW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/26/2025	02/26/2026	02/28/2025	Expire	1	2,392,000	100	45,209								(86)				0001
Purchased Call/SPX/SPXI00USD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/27/2025	02/27/2026	03/03/2025	Expire	1	1,798,000	100	31,465								(32)				0001
Purchased Call/SPX/SPXI00VSF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/05/2025	03/05/2026	03/07/2025	Expire	1	2,662,000	100	43,391								(78)				0001
Purchased Call/SPX/SPXJ002S5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/16/2025	04/16/2026	04/18/2025	Expire	1	2,740,000	100	33,428								(39)				0001
Purchased Call/SPX/SPXJ002SV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/21/2025	04/20/2026	04/23/2025	Expire	1	1,933,000	100	11,211								(12)				0001
Purchased Call/SPX/SPXJ002SY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/21/2025	04/21/2026	04/23/2025	Expire	1	1,320,000	100	14,256								(15)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ003SN	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/24/2025	04/24/2026	04/28/2025	Expire	1	1,528,000	100	22,309								15				0001
Purchased Call/SPX/SPXJ003SV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/24/2026	04/29/2025	Expire	1	1,782,000	100	16,573								12				0001
Purchased Call/SPX/SPXJ003SY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/24/2026	04/29/2025	Expire	1	2,075,000	100	30,710								22				0001
Purchased Call/SPX/SPXJ004SO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/27/2026	04/29/2025	Expire	1	1,028,000	100	15,214								12				0001
Purchased Call/SPX/SPXJ004SU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/01/2025	05/01/2026	05/05/2025	Expire	1	1,260,000	100	16,254								15				0001
Purchased Call/SPX/SPXJ005GS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/08/2025	05/08/2026	05/12/2025	Expire	1	2,523,000	100	19,679								22				0001
Purchased Call/SPX/SPXD05MS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2026	12/11/2025	Expire	1	2,115,572	6847	91,050								221				0001
Purchased Call/SPX/SPXJ00ESE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,082,000	100	48,094								147				0001
Purchased Call/SPX/SPXJ001SK	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	08/13/2025	08/22/2025	08/15/2025	Expire	1	12,950,000	6375	17,550			(17,550)					(17,550)				0001
Purchased Call/SPX/SPXJ001SL	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	08/13/2025	08/29/2025	08/15/2025	Expire	1	12,950,000	6375	22,140			(22,140)					(22,140)				0001
Purchased Call/SPX/SPXJ00NSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL77OXOHC3ZE78	09/22/2025	10/14/2025	09/24/2025	Expire	1	6,650,000	6600	16,955			(16,955)					(16,955)				0001
Purchased Call/SPX/SPXJ00PSR	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	09/30/2025	10/24/2025	10/02/2025	Expire	1	6,650,000	6600	22,840			(22,840)					(22,840)				0001
Purchased Call/SPX/SPXJ00GS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL77OXOHC3ZE78	10/02/2025	10/27/2025	10/06/2025	Expire	1	10,050,000	6650	24,893			(24,893)					(24,893)				0001
Purchased Call/SPX/SPXJ00GSB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2025	10/02/2026	10/06/2025	Expire	1	2,564,000	100	36,922								206				0001
Purchased Call/SPX/SPXJ00SS1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/09/2026	10/15/2025	Expire	1	2,277,000	100	35,066								281				0001
Purchased Call/SPX/SPXJ00SS5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/12/2026	10/15/2025	Expire	1	1,017,000	100	14,747								117				0001
Purchased Call/SPX/SPXJ00TSB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/23/2025	10/23/2026	10/27/2025	Expire	1	2,167,000	100	30,338								189				0001
Purchased Call/SPX/SPXJ00TSG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/24/2025	10/23/2026	10/28/2025	Expire	1	2,209,000	100	37,332								234				0001
Purchased Call/SPX/SPXJ00US6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/31/2025	10/30/2026	11/04/2025	Expire	1	1,362,000	100	15,935								103				0001
Purchased Call/SPX/SPXJ00USM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL77OXOHC3ZE78	11/07/2025	11/21/2025	11/12/2025	Exercise	1	6,700,000	6725	42,220	61,004	18,784				61,004		(42,220)				0001
Purchased Call/SPX/SPXJ00VSB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/13/2025	11/13/2026	11/17/2025	Expire	1	1,276,000	100	18,885								129				0001
Purchased Call/SPX/SPXJ00YS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/11/2025	12/11/2026	12/15/2025	Expire	1	1,955,000	100	25,024								193				0001
Purchased Call/SPX/SPXJ00YS5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/11/2025	12/11/2026	12/15/2025	Expire	1	2,270,000	100	39,498								304				0001
Purchased Call/SPX/SPXJ00YSA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2025	12/14/2026	12/16/2025	Expire	1	5,720,000	100	43,472								334				0001
Purchased Call/SPX/SPXJ00YSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2025	12/18/2026	12/22/2025	Expire	1	2,564,000	100	34,870								276				0001
Purchased Call/SPX/SPXJ00ZSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/22/2025	12/22/2026	12/24/2025	Expire	1	2,540,000	100	43,942								115				0001
Purchased Call/SPX/SPXK00QSO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/30/2025	12/30/2026	01/02/2026	Expire	1	1,040,000	100	14,560								40				0001
Purchased Call/SPX/SPXK00QS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/31/2025	12/31/2026	01/05/2026	Expire	1	1,530,000	100	23,103												0001
Purchased Call/SPX/SPXK131ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise	1	1,185,000	100	22,160	47,540	45,526	(2,015)			47,540		(2,015)				0001
Purchased Call/SPX/SPXM13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	01/23/2025	01/27/2025	Expire	1	7,437,500	5900	70,010			(70,010)					(70,010)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE173SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	08/01/2025	Expire	1	3,235,000	6362.9	105,138								45				0001
Purchased Call/SPX/SPXE174SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	08/01/2025	Expire	1	4,353,000	6362.9	238,980								103				0001
Purchased Call/SPX/SPXE174SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	08/08/2025	Expire	1	2,399,000	6345.06	73,889								40				0001
Purchased Call/SPX/SPXE174SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	3,328,000	6340	70,554								274				0001
Purchased Call/SPX/SPXE174SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	3,132,000	6340	84,564								328				0001
Purchased Call/SPX/SPXE174SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	4,958,000	6340	217,160								842				0001
Purchased Call/SPX/SPXE174SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/05/2026	08/11/2025	Expire	1	1,738,576	6299	71,023								275				0001
Purchased Call/SPX/SPXE175SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	08/14/2025	Expire	1	2,080,000	6445.76	55,328								35				0001
Purchased Call/SPX/SPXE175SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	08/14/2025	Expire	1	5,620,000	6445.76	256,834								161				0001
Purchased Call/SPX/SPXE175SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	08/14/2025	Expire	1	4,940,000	6445.76	268,242								168				0001
Purchased Call/SPX/SPXE175SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/12/2026	08/15/2025	Expire	1	4,582,935	6446	254,218								162				0001
Purchased Call/SPX/SPXE175SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2025	08/14/2026	08/18/2025	Expire	1	3,295,000	6468.54	43,165								177				0001
Purchased Call/SPX/SPXE175ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2025	08/14/2026	08/18/2025	Expire	1	4,369,000	6468.54	134,565								550				0001
Purchased Call/SPX/SPXE175SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/14/2026	08/19/2025	Expire	1	4,858,000	6449.8	122,907								506				0001
Purchased Call/SPX/SPXE176SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	08/25/2025	Expire	1	3,929,000	6370.17	166,197								715				0001
Purchased Call/SPX/SPXE176SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/19/2026	08/25/2025	Expire	1	2,840,237	6411	111,592								480				0001
Purchased Call/SPX/SPXE176SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2026	08/25/2025	Expire	1	2,558,312	6396	85,572								368				0001
Purchased Call/SPX/SPXE176SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	10,922,000	6466.91	144,170								625				0001
Purchased Call/SPX/SPXE176SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	6,137,000	6466.91	227,069								984				0001
Purchased Call/SPX/SPXE176SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	6,576,000	6466.91	286,714								1,243				0001
Purchased Call/SPX/SPXE177S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	14,106,000	6466.91	647,465								2,806				0001
Purchased Call/SPX/SPXE177S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	3,883,000	6466.91	195,703								848				0001
Purchased Call/SPX/SPXE177S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	08/26/2025	Expire	1	5,793,000	6466.91	76,468								331				0001
Purchased Call/SPX/SPXE177S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	08/26/2025	Expire	1	2,796,000	6466.91	128,336								556				0001
Purchased Call/SPX/SPXE177SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	08/26/2025	Expire	1	2,024,000	6466.91	118,606								514				0001
Purchased Call/SPX/SPXJ00665	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2025	05/08/2026	05/13/2025	Expire	1	3,610,000	100	41,876								47				0001
Purchased Call/SPX/SPXJ00669	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2025	05/08/2026	05/13/2025	Expire	1	1,623,000	100	31,486								36				0001
Purchased Call/SPX/SPXJ00ESD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,044,000	100	29,434								90				0001
Purchased Call/SPX/SPXJ00HS5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/01/2025	08/03/2026	08/05/2025	Expire	1	1,834,000	100	31,545								117				0001
Purchased Call/SPX/SPXJ00NSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	09/22/2025	09/30/2025	09/24/2025	Expire	1	19,950,000	6600		29,400		(29,400)					(29,400)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00NSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	09/22/2025	10/03/2025	09/24/2025	Expire	1	19,950,000	6500		13,370		(13,370)					(13,370)				0001
Purchased Call/SPX/SPXJ00SSL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2025	10/16/2026	10/21/2025	Expire	1	1,196,000	100	17,103								103				0001
Purchased Call/SPX/SPXJ00SSM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2025	10/16/2026	10/21/2025	Expire	1	1,578,000	100	21,145								128				0001
Purchased Call/SPX/SPXJ00SWI	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/21/2025	10/21/2026	10/23/2025	Expire	1	1,070,000	100	14,873								25				0001
Purchased Call/SPX/SPXJ00VST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/19/2025	11/19/2026	11/21/2025	Expire	1	4,310,000	100	28,877								61				0001
Purchased Call/SPX/SPXJ00VSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/19/2025	11/19/2026	11/21/2025	Expire	1	2,358,000	100	26,881								57				0001
Purchased Call/SPX/SPXJ00WSO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/24/2025	11/24/2026	11/26/2025	Expire	1	2,180,000	100	15,260								34				0001
Purchased Call/SPX/SPXJ00WST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/26/2025	11/25/2026	12/01/2025	Expire	1	2,027,000	100	26,554								260				0001
Purchased Call/SPX/SPXJ00XSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/08/2025	12/08/2026	12/10/2025	Expire	1	2,275,000	100	34,125								82				0001
Purchased Call/SPX/SPXJ00YSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/15/2025	12/15/2026	12/17/2025	Expire	1	3,818,000	100	29,399								74				0001
Purchased Call/SPX/SPXJ00ZSI	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/23/2025	12/23/2026	12/26/2025	Expire	1	2,524,000	100	20,949								112				0001
Purchased Call/SPX/SPXK13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	04/01/2025	Expire	1	1,447,000	100	32,702			(7,791)					(7,791)				0001
Purchased Call/SPX/SPXM13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	01/24/2025	01/28/2025	Expire	1	7,437,500	5900	71,010			(71,010)					(71,010)				0001
Purchased Call/SPX/SPXM13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	01/07/2025	Expire	1	2,348,000	100	42,499								(111)				0001
Purchased Call/SPX/SPXM13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2025	01/31/2025	01/27/2025	Expire	1	15,187,500	6000	18,400			(18,400)					(18,400)				0001
Purchased Call/SPX/SPXN130SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/19/2025	02/27/2025	02/21/2025	Exercise	1	3,062,500	6050	5,040	47,107	42,067				47,107		(5,040)				0001
Purchased Call/SPX/SPXN13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	4,345,000	5287.76	208,126								(32)				0001
Purchased Call/SPX/SPXN13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	05/02/2025	Expire	1	2,308,000	5569.06	129,248								(122)				0001
Purchased Call/SPX/SPXN13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/07/2025	05/06/2025	Expire	1	5,625,000	5650	28,445			(28,445)					(28,445)				0001
Purchased Call/SPX/SPXN13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	05/07/2025	Expire	1	3,641,000	5650.38	67,359								(58)				0001
Purchased Call/SPX/SPXN13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	05/09/2025	Expire	1	2,190,000	5631.28	44,238								(37)				0001
Purchased Call/SPX/SPXN13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	05/09/2025	Expire	1	2,279,000	5631.28	130,131								(109)				0001
Purchased Call/SPX/SPXN13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	11,444,000	5659.91	141,906								160				0001
Purchased Call/SPX/SPXN13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	05/15/2025	Expire	1	3,145,000	5886.55	35,224								(26)				0001
Purchased Call/SPX/SPXN13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	05/15/2025	Expire	1	2,136,000	5886.55	36,953								(28)				0001
Purchased Call/SPX/SPXN13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	05/16/2025	Expire	1	2,922,000	5892.58	37,402								(27)				0001
Purchased Call/SPX/SPXN13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/14/2026	05/19/2025	Expire	1	3,116,815	5892	105,451								138				0001
Purchased Call/SPX/SPXN131SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	05/27/2025	Expire	1	4,336,000	5842.01	48,997								129				0001
Purchased Call/SPX/SPXN131SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	05/29/2025	Expire	1	3,567,000	5921.54	46,014								(25)				0001
Purchased Call/SPX/SPXN131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	05/29/2025	Expire	1	2,339,000	5921.54	52,861								(28)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	05/30/2025	Expire	1	2,046,000	5888.55	26,393								(14)				0001
Purchased Call/SPX/SPXN13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	06/03/2025	Expire	1	4,583,000	5911.69	58,662								106				0001
Purchased Call/SPX/SPXN13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	06/04/2025	Expire	1	1,917,000	5935.94	18,020								(8)				0001
Purchased Call/SPX/SPXN13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	06/04/2025	Expire	1	3,976,000	5935.94	51,290								(23)				0001
Purchased Call/SPX/SPXN13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	06/06/2025	Expire	1	2,525,000	5970.81	41,158								(17)				0001
Purchased Call/SPX/SPXN13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	06/06/2025	Expire	1	2,290,000	5970.81	47,632								(20)				0001
Purchased Call/SPX/SPXN13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	06/10/2025	Expire	1	5,067,000	6000.36	46,616								92				0001
Purchased Call/SPX/SPXN13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	06/10/2025	Expire	1	5,597,000	6000.36	111,940								222				0001
Purchased Call/SPX/SPXN13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	06/12/2025	Expire	1	1,730,000	6038.81	15,743								(5)				0001
Purchased Call/SPX/SPXN13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	06/18/2025	Expire	1	5,167,000	6033.11	129,175								(30)				0001
Purchased Call/SPX/SPXN13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	06/20/2025	Expire	1	2,421,000	5982.72	21,305								22				0001
Purchased Call/SPX/SPXD058SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2026	10/08/2025	Expire	1	1,604,821	6715	81,607								119				0001
Purchased Call/SPX/SPXO131SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	12/05/2025	12/03/2025	Expire	1	27,200,000	6800		75,860		(75,860)					(75,860)				0001
Purchased Call/SPX/SPXO13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	12/19/2025	12/03/2025	Expire	1	13,600,000	6800		49,190		(49,190)					(49,190)				0001
Purchased Call/SPX/SPXO13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2025	01/14/2026	01/02/2026	Expire	1	10,350,000	6850	46,860								3,124				0001
Purchased Call/SPX/SPXO13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2025	01/16/2026	01/02/2026	Expire	1	20,700,000	6850	104,310								6,136				0001
Purchased Call/SPX/SPX8151S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9TBXKCSX06	03/08/2024	03/10/2025	03/12/2025	Exercise	1	1,448,000	5123.69	31,856		57,920	51,952			57,920		(5,968)				0001
Purchased Call/SPX/SPX8151SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9TBXKCSX06	03/22/2024	03/24/2025	03/26/2025	Exercise	1	1,663,000	5234.18	36,752		66,520	58,218			66,520		(8,302)				0001
Purchased Call/SPX/SPX9211SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/19/2024	01/21/2025	01/23/2025	Exercise	1	601,000	17314	13,342		24,040	23,307			24,040		(733)				0001
Purchased Call/SPX/SPX921RSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	04/18/2025	Exercise	1	1,217,000	100	30,547		48,680	39,844			48,680		(8,836)				0001
Purchased Call/SPX/SPX921SS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/19/2024	04/21/2025	04/23/2025	Exercise	1	1,564,000	4967.23	34,877		62,560	51,991			62,560		(10,569)				0001
Purchased Call/SPX/SPX921SSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/19/2024	04/21/2025	04/23/2025	Exercise	1	670,000	17037.650000000001	14,807		26,800	22,313			26,800		(4,487)				0001
Purchased Call/SPX/SPX9211TSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2025	05/07/2025	Exercise	1	1,928,000	100	48,778		77,120	60,457			77,120		(16,663)				0001
Purchased Call/SPX/SPX921YSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/21/2024	06/23/2025	06/25/2025	Exercise	1	1,434,000	100	36,567		57,360	39,933			57,360		(17,427)				0001
Purchased Call/SPX/SPXA2175M	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/30/2024	09/30/2025	10/02/2025	Exercise	1	1,666,000	100	42,483		66,640	34,807			66,640		(31,833)				0001
Purchased Call/SPX/SPXA217SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/04/2024	10/06/2025	10/08/2025	Exercise	1	1,181,000	100	30,470		47,240	23,905			47,240		(23,335)				0001
Purchased Call/SPX/SPXA219SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	10/23/2025	Exercise	1	1,276,000	100	32,666		51,040	24,674			51,040		(26,366)				0001
Purchased Call/SPX/SPXA219SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	10/28/2025	Exercise	1	1,372,000	100	35,260		54,880	25,888			54,880		(28,992)				0001
Purchased Call/SPX/SPXA21LSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2026	02/05/2025	Expire	1	1,399,000	100	36,094								(81)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21M8P	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/13/2025	02/11/2026	02/18/2025	Expire	1	1,027,000	100	28,551								(34)				0001
Purchased Call/SPX/SPXA21PSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/02/2025	04/01/2026	04/04/2025	Expire	1	1,657,000	100	42,254								(58)				0001
Purchased Call/SPX/SPXA21QSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	04/09/2025	Expire	1	1,554,000	100	39,316								(51)				0001
Purchased Call/SPX/SPXA21TSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2026	05/06/2025	Expire	1	1,033,000	100	26,032								25				0001
Purchased Call/SPX/SPXA21VSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/28/2025	05/28/2026	05/30/2025	Expire	1	1,054,000	100	26,772								(14)				0001
Purchased Call/SPX/SPXA21ZSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/28/2025	07/28/2026	07/30/2025	Expire	1	1,076,000	100	28,084								11				0001
Purchased Call/SPX/SPXK131SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise	1	1,037,000	17642.73	22,918		41,480	39,397			41,480		(2,083)				0001
Purchased Call/SPX/SPXE177SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire	1	4,003,000	6466.91	251,789								20				0001
Purchased Call/SPX/SPXE177SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2026	08/27/2025	Expire	1	2,549,000	6439.32	111,136								91				0001
Purchased Call/SPX/SPXE177SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2026	08/27/2025	Expire	1	4,508,000	6439.32	213,679								176				0001
Purchased Call/SPX/SPXE177ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	08/27/2025	Expire	1	1,490,620	6370	64,741								52				0001
Purchased Call/SPX/SPXE178ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/26/2026	09/02/2025	Expire	1	1,597,087	6466	87,922								560				0001
Purchased Call/SPX/SPXE178SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2026	09/02/2025	Expire	1	3,687,917	6481	133,055								846				0001
Purchased Call/SPX/SPXE179S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	4,978,000	6460.26	257,860								1,650				0001
Purchased Call/SPX/SPXE179S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	09/03/2025	Expire	1	5,548,000	6460.26	323,448								2,069				0001
Purchased Call/SPX/SPXE179SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2026	09/03/2025	Expire	1	3,242,000	6460.26	147,511								942				0001
Purchased Call/SPX/SPXE179SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2026	09/04/2025	Expire	1	4,181,000	6415.54	157,624								149				0001
Purchased Call/SPX/SPXE179SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2026	09/04/2025	Expire	1	2,955,000	6415.54	134,748								127				0001
Purchased Call/SPX/SPXE17ASR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	09/08/2025	Expire	1	2,114,000	6502.08	126,840								600				0001
Purchased Call/SPX/SPXE17ASV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2026	09/08/2025	Expire	1	1,508,893	6448	55,191								261				0001
Purchased Call/SPX/SPXE17ASW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2026	09/08/2025	Expire	1	4,597,609	6448	263,667								1,248				0001
Purchased Call/SPX/SPXE17BS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire	1	4,580,000	6495.15	102,134								106				0001
Purchased Call/SPX/SPXE17BSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/04/2026	09/10/2025	Expire	1	8,789,835	6492	351,390								361				0001
Purchased Call/SPX/SPXE17BSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2026	09/11/2025	Expire	1	2,619,000	6512.61	34,309								36				0001
Purchased Call/SPX/SPXE17CS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	2,450,000	6587.47	91,140								450				0001
Purchased Call/SPX/SPXE17CS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	09/15/2025	Expire	1	2,270,000	6587.47	125,077								618				0001
Purchased Call/SPX/SPXE17CSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2026	09/16/2025	Expire	1	4,037,000	6584.29	158,250								785				0001
Purchased Call/SPX/SPXE17CSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/11/2026	09/17/2025	Expire	1	2,541,609	6584	96,959								110				0001
Purchased Call/SPX/SPXE17CST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/11/2026	09/17/2025	Expire	1	4,207,361	6584	171,278								194				0001
Purchased Call/SPX/SPXE17CSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/11/2026	09/17/2025	Expire	1	4,266,938	6585	218,713								248				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17CSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2026	09/18/2025	Expire	1	1,997,000	6606.76	111,433								129				0001
Purchased Call/SPX/SPXE17DSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2026	09/23/2025	Expire	1	3,142,000	6664.36	116,882								604				0001
Purchased Call/SPX/SPX013862	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/02/2025	10/17/2025	10/06/2025	Expire	1	13,400,000	6650		28,700		(28,700)					(28,700)				0001
Purchased Call/SPX/SPX013DS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/27/2025	11/19/2025	10/29/2025	Exercise	1	13,700,000	6750		35,920	107,837	71,917			107,837		(35,920)				0001
Purchased Call/SPX/SPX013FSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/07/2025	11/17/2025	11/12/2025	Exercise	1	6,700,000	6725		41,820	26,294	(15,526)			26,294		(41,820)				0001
Purchased Call/SPX/SPX013KS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/08/2025	01/21/2026	12/10/2025	Expire	1	1,105,000	20	99,450								(108)				0001
Purchased Call/SPX/SPX013LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/18/2025	01/16/2026	12/22/2025	Expire	1	6,750,000	6650	41,400								1,999				0001
Purchased Call/SPX/SPX9211MSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/08/2024	03/06/2025	03/10/2025	Exercise	1	1,116,000	100	30,020		44,640	39,288			44,640		(5,352)				0001
Purchased Call/SPX/SPX9210SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/28/2024	03/31/2025	04/02/2025	Exercise	1	1,503,000	100	37,124		60,120	51,043			60,120		(9,077)				0001
Purchased Call/SPX/SPX9210SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/12/2024	04/11/2025	04/15/2025	Exercise	1	1,867,000	5123.41	41,821		74,680	63,063			74,680		(11,617)				0001
Purchased Call/SPX/SPX921USS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/10/2024	05/12/2025	05/14/2025	Exercise	1	1,981,000	100	49,327		79,240	61,439			79,240		(17,801)				0001
Purchased Call/SPX/SPX921VSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/17/2024	05/19/2025	05/21/2025	Exercise	1	1,394,000	100	35,129		55,760	42,405			55,760		(13,355)				0001
Purchased Call/SPX/SPXA210S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/12/2024	07/14/2025	07/16/2025	Exercise	1	1,473,000	100	37,414		58,920	38,925			58,920		(19,995)				0001
Purchased Call/SPX/SPXA213SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/20/2024	08/20/2025	08/22/2025	Exercise	1	1,341,000	100	35,402		53,640	31,111			53,640		(22,529)				0001
Purchased Call/SPX/SPXA21ASO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/28/2024	10/28/2025	10/30/2025	Exercise	1	631,000	20351.07	14,134		25,240	13,559			25,240		(11,681)				0001
Purchased Call/SPX/SPXA21ASN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/05/2024	11/05/2025	11/07/2025	Exercise	1	1,169,000	100	29,926		46,760	21,368			46,760		(25,392)				0001
Purchased Call/SPX/SPXA21HSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/30/2024	12/30/2025	01/02/2026	Exercise	1	1,283,000	100	33,486		51,320	17,834			51,320		(33,486)				0001
Purchased Call/SPX/SPXA21JS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/08/2025	01/08/2026	01/10/2025	Expire	1	1,001,000	100	25,125								(66)				0001
Purchased Call/SPX/SPXA21KS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/14/2025	01/14/2026	01/16/2025	Expire	1	2,192,000	100	55,019								(140)				0001
Purchased Call/SPX/SPXA210SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/10/2025	03/10/2026	03/12/2025	Expire	1	1,245,000	100	31,250								(54)				0001
Purchased Call/SPX/SPXA21PS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/17/2025	03/17/2026	03/19/2025	Expire	1	1,153,000	100	29,632								(48)				0001
Purchased Call/SPX/SPXA21YSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/17/2025	07/16/2026	07/21/2025	Expire	1	1,114,000	100	30,635								99				0001
Purchased Call/SPX/SPXB211S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/11/2025	09/10/2026	09/15/2025	Expire	1	1,066,000	100	28,782								142				0001
Purchased Call/SPX/SPXB215ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/18/2025	11/18/2026	11/20/2025	Expire	1	1,107,000	100	28,339								60				0001
Purchased Call/SPX/SPXB219S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/31/2025	12/30/2026	01/05/2026	Expire	1	1,168,000	100	31,186												0001
Purchased Call/SPX/SPX136ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/25/2025	09/24/2026	09/29/2025	Expire	1	1,160,000	100	62,872								338				0001
Purchased Call/SPX/SPX140BSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/07/2025	02/11/2025	Exercise	1	1,795,000	298.94	30,515		68,287	65,151			68,287		(3,136)				0001
Purchased Call/SPX/SPX140BSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,935,000	301.33	40,503		86,709	82,546			86,709		(4,163)				0001
Purchased Call/SPX/SPX140BSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2024	02/12/2025	02/14/2025	Exercise	1	1,626,018	280	89,308		175,715	165,354			175,715		(10,362)				0001
Purchased Call/SPX/SPX140CS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2025	02/27/2025	Exercise	1	1,702,000	300.22	33,019		50,342	45,353			50,342		(4,989)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140FSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2024	05/09/2025	05/13/2025	Expire	1	1,522,000	307.11	25,874			(9,200)					(9,200)				0001
Purchased Call/SPX/SPX140HSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2024	06/06/2025	06/10/2025	Expire	1	1,506,038	311	30,426			(13,446)					(13,446)				0001
Purchased Call/SPX/SPX140KSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2024	08/22/2025	08/26/2025	Exercise	1	3,392,000	297.66	172,314		173,782	62,257			173,782		(111,525)				0001
Purchased Call/SPX/SPX140KSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/27/2024	08/26/2025	08/28/2025	Expire	1	1,744,550	323	14,374			(9,411)					(9,411)				0001
Purchased Call/SPX/SPX140NSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/04/2024	12/03/2025	12/05/2025	Expire	1	1,462,534	327	27,037			(25,095)					(25,095)				0001
Purchased Call/SPX/SPX1400SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	01/10/2025	Expire	1	3,174,000	306.95	162,191								(427)				0001
Purchased Call/SPX/SPX140PS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2026	01/17/2025	Expire	1	1,654,431	321	34,427								(88)				0001
Purchased Call/SPX/SPX140QS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	02/11/2025	Expire	1	1,742,000	328.21	28,395								(44)				0001
Purchased Call/SPX/SPX140RSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	03/18/2025	Expire	1	1,532,000	303.23	75,374								(38)				0001
Purchased Call/SPX/SPX140RSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/18/2026	03/25/2025	Expire	1	1,649,407	303	83,443								(35)				0001
Purchased Call/SPX/SPX140USM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/04/2025	06/02/2026	06/06/2025	Expire	1	1,655,041	327	14,017								(6)				0001
Purchased Call/SPX/SPX140USN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/04/2025	06/03/2026	06/06/2025	Expire	1	1,572,183	326	14,841								(6)				0001
Purchased Call/SPX/SPX140WSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2025	10/23/2026	10/28/2025	Expire	1	1,440,000	340.7	16,992								106				0001
Purchased Call/SPX/SPX140XS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/30/2025	10/28/2026	11/03/2025	Expire	1	1,910,389	341	23,996								155				0001
Purchased Call/SPX/SPX140XS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/06/2025	11/04/2026	11/10/2025	Expire	1	1,719,761	339	22,203								148				0001
Purchased Call/SPX/SPX140XSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/19/2025	11/19/2026	11/21/2025	Expire	1	2,062,000	336.89	28,868								61				0001
Purchased Call/SPX/SPX261HSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,444,483	280	143,003		258,522	243,825			258,522		(14,698)				0001
Purchased Call/SPX/SPX261ISK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2024	02/27/2025	03/03/2025	Exercise	1	1,710,052	302	31,448		28,610	23,603			28,610		(5,007)				0001
Purchased Call/SPX/SPX261JSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2024	03/26/2025	03/28/2025	Expire	1	1,515,839	305	29,977			(6,956)					(6,956)				0001
Purchased Call/SPX/SPX261LSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2024	05/14/2025	05/16/2025	Exercise	1	1,462,106	288	91,383		74,588	41,013			74,588		(33,574)				0001
Purchased Call/SPX/SPX2610S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2024	08/20/2025	08/22/2025	Exercise	1	1,755,618	297	88,974		86,433	29,182			86,433		(57,251)				0001
Purchased Call/SPX/SPX2610SII	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	09/26/2025	Expire	1	1,672,038	325	14,707			(10,807)					(10,807)				0001
Purchased Call/SPX/SPXL13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	06/06/2025	Exercise	1	1,054,000	105	13,807		30,132	24,274			30,132		(5,858)				0001
Purchased Call/SPX/SPXN131S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	02/24/2025	Expire	1	1,616,000	100	41,046								(50)				0001
Purchased Call/SPX/SPXN13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	04/18/2025	Expire	1	1,113,000	100	27,714								(32)				0001
Purchased Call/SPX/SPXN13WS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2025	08/05/2026	08/08/2025	Expire	1	1,053,000	100	28,326								15				0001
Purchased Call/SPX/SPXO131SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	09/09/2025	Expire	1	1,048,000	105	14,358								68				0001
Purchased Call/SPX/SPXO137SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2025	09/30/2026	10/03/2025	Expire	1	1,401,000	100	37,827								52				0001
Purchased Call/SPX/SPXO13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire	1	1,430,000	100	39,039								236				0001
Purchased Call/SPX/SPXO13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2025	12/15/2026	12/19/2025	Expire	1	1,129,000	100	29,015								74				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00TSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/24/2026	02/28/2025	Expire	1	2,041,325	5458	42,142								(81)				0001
Purchased Call/SPX/SPXA21YSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/15/2026	07/18/2025	Expire	1	402,000	100	20,381								4				0001
Purchased Call/SPX/SPXB211S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	08/31/2026	09/05/2025	Expire	1	824,000	100	45,567								43				0001
Purchased Call/SPX/SPXB211S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2026	09/05/2025	Expire	1	789,000	100	44,342								42				0001
Purchased Call/SPX/SPXB213S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2025	10/01/2026	10/07/2025	Expire	1	1,152,000	100	61,286								345				0001
Purchased Call/SPX/SPXB213S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	10/08/2025	Expire	1	784,000	100	41,082								60				0001
Purchased Call/SPX/SPXB213S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2025	10/06/2026	10/09/2025	Expire	1	1,287,000	100	65,637								97				0001
Purchased Call/SPX/SPXB214SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/20/2026	10/23/2025	Expire	1	1,167,000	100	62,551								105				0001
Purchased Call/SPX/SPXD17XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/08/2026	07/11/2025	Expire	1	528,000	100	27,931								3				0001
Purchased Call/SPX/SPXE174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/28/2026	08/01/2025	Expire	1	684,000	100	35,431								15				0001
Purchased Call/SPX/SPXE175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2026	08/18/2025	Expire	1	692,000	100	38,544								158				0001
Purchased Call/SPX/SPXN130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/01/2025	06/30/2026	07/03/2025	Expire	1	667,000	100	31,416												0001
Purchased Call/SPX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/11/2025	07/10/2026	07/15/2025	Expire	1	437,000	100	20,801								63				0001
Purchased Call/SPX/SPXO134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/18/2025	09/15/2026	09/22/2025	Expire	1	668,000	100	34,068								176				0001
Purchased Call/SPX/SPXC17WSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/13/2025	05/15/2025	Exercise	1	1,405,000	100	41,588		56,200	40,993			56,200		(15,207)				0001
Purchased Call/SPX/SPXD17RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	06/24/2025	Expire	1	1,198,000	100	35,461								85				0001
Purchased Call/SPX/SPXK13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/24/2024	01/22/2025	01/24/2025	Exercise	1	1,331,000	100	40,596		53,240	50,885			53,240		(2,355)				0001
Purchased Call/SPX/SPXK13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise	1	664,000	17421.009999999998	14,874		26,560	25,495			26,560		(1,065)				0001
Purchased Call/SPX/SPXK13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/21/2024	02/21/2025	02/25/2025	Exercise	1	1,468,000	105	19,378		44,040	41,325			44,040		(2,715)				0001
Purchased Call/SPX/SPXK13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/28/2024	02/27/2025	03/03/2025	Exercise	1	1,179,000	105	17,096		35,370	32,686			35,370		(2,684)				0001
Purchased Call/SPX/SPXK13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/27/2024	03/25/2025	03/27/2025	Exercise	1	1,474,000	100	42,451		58,960	49,200			58,960		(9,760)				0001
Purchased Call/SPX/SPXL13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/28/2024	05/28/2025	05/30/2025	Exercise	1	1,544,000	100	39,372		61,760	45,816			61,760		(15,944)				0001
Purchased Call/SPX/SPXL13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/07/2024	06/09/2025	06/11/2025	Exercise	1	1,207,000	100	30,779		48,280	34,799			48,280		(13,481)				0001
Purchased Call/SPX/SPXL13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/11/2024	07/09/2025	07/11/2025	Exercise	1	1,081,000	105	14,485		5,011	(2,615)			5,011		(7,626)				0001
Purchased Call/SPX/SPXM136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/20/2024	09/16/2025	09/18/2025	Exercise	1	1,496,000	100	47,124		59,840	25,784			59,840		(34,056)				0001
Purchased Call/SPX/SPXM13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/21/2024	10/16/2025	10/20/2025	Exercise	1	1,211,000	105	21,071		7,325	(9,627)			7,325		(16,951)				0001
Purchased Call/SPX/SPXM13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/12/2024	11/10/2025	11/13/2025	Exercise	1	1,476,000	100	43,394		35,089	(2,535)			35,089		(37,625)				0001
Purchased Call/SPX/SPXM13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/13/2024	12/11/2025	12/15/2025	Expire	1	1,393,000	105	21,034			(20,155)					(20,155)				0001
Purchased Call/SPX/SPXM13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/27/2024	12/26/2025	12/30/2025	Exercise	1	1,451,000	105	21,185		6,977	(14,149)			6,977		(21,126)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN1375I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	03/26/2025	Expire	1	1,568,000	100	39,984								(60)				0001
Purchased Call/SPX/SPXN13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	1,002,000	100	25,150								28				0001
Purchased Call/SPX/SPXN13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	05/15/2025	Expire	1	2,020,000	100	50,096								(37)				0001
Purchased Call/SPX/SPXN13KSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2025	06/03/2026	06/09/2025	Expire	1	1,742,000	100	43,027								84				0001
Purchased Call/SPX/SPXN13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	07/16/2025	Expire	1	1,165,000	100	29,941								6				0001
Purchased Call/SPX/SPXN13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	08/26/2025	Expire	1	1,163,000	100	30,703								133				0001
Purchased Call/SPX/SPX134SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	09/22/2025	Expire	1	1,151,000	100	28,890								149				0001
Purchased Call/SPX/SPX13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	10/22/2025	Expire	1	1,060,000	100	27,666								46				0001
Purchased Call/SPX/SPX13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	12/05/2025	Expire	1	1,056,000	100	27,245								64				0001
Purchased Call/SPX/SPX13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Expire	1	1,398,000	105	20,551								167				0001
Purchased Call/SPX/SPXN13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	06/20/2025	Expire	1	2,877,000	5982.72	48,909								51				0001
Purchased Call/SPX/SPXN13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	06/23/2025	Expire	1	7,567,000	5980.87	99,128								362				0001
Purchased Call/SPX/SPXN13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	06/24/2025	Expire	1	5,124,000	5967.84	66,612								163				0001
Purchased Call/SPX/SPXN13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	06/24/2025	Expire	1	3,283,498	5981	110,552								266				0001
Purchased Call/SPX/SPXN13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	06/26/2025	Expire	1	2,171,000	6092.18	28,223								(3)				0001
Purchased Call/SPX/SPXN130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	07/01/2025	Expire	1	4,423,000	6173.07	76,518								201				0001
Purchased Call/SPX/SPXN130SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	07/01/2025	Expire	1	2,573,000	6173.07	22,900								61				0001
Purchased Call/SPX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	07/01/2025	Expire	1	2,820,000	6173.07	56,682								150				0001
Purchased Call/SPX/SPXN130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	07/02/2025	Expire	1	2,894,000	6204.95	37,622								(1)				0001
Purchased Call/SPX/SPXN130SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2025	07/01/2026	07/03/2025	Expire	1	2,793,000	6198.01	25,696												0001
Purchased Call/SPX/SPXN13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	5,001,000	6279.35	46,509								196				0001
Purchased Call/SPX/SPXN13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,063,000	6279.35	33,421								141				0001
Purchased Call/SPX/SPXN13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,445,000	6279.35	43,277								182				0001
Purchased Call/SPX/SPXN13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,382,000	6279.35	52,880								223				0001
Purchased Call/SPX/SPXN13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	5,170,000	6279.35	171,127								722				0001
Purchased Call/SPX/SPXN130SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	07/10/2025	Expire	1	2,537,000	6225.52	40,085								4				0001
Purchased Call/SPX/SPXN130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	07/11/2025	Expire	1	3,732,000	6263.26	48,516								5				0001
Purchased Call/SPX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	07/14/2025	Expire	1	2,039,000	6280.46	16,108								49				0001
Purchased Call/SPX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	07/14/2025	Expire	1	2,856,000	6280.46	37,128								112				0001
Purchased Call/SPX/SPXN13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	07/18/2025	Expire	1	4,371,000	6263.7	57,260								13				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/16/2025	07/15/2026	07/18/2025	Expire	1	1,585,915	6244	30,897								7				0001
Purchased Call/SPX/SPXN13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/18/2025	07/17/2026	07/22/2025	Expire	1	9,169,000	6296.79	120,114								392				0001
Purchased Call/SPX/SPXN13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,642,000	6296.79	56,815								186				0001
Purchased Call/SPX/SPXN13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,800,000	6296.79	75,620								247				0001
Purchased Call/SPX/SPXN13SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/21/2025	07/21/2026	07/23/2025	Expire	1	2,374,000	6305.6	38,459								11				0001
Purchased Call/SPX/SPX2610SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2025	09/29/2025	Exercise	1	2,474,615	300	123,368		134,657	43,159			134,657		(91,498)				0001
Purchased Call/SPX/SPX261PSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2024	11/26/2025	12/01/2025	Expire	1	1,639,450	326	30,501		(28,109)						(28,109)				0001
Purchased Call/SPX/SPX261QSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2025	01/23/2026	01/31/2025	Expire	1	1,397,892	311	64,982								(159)				0001
Purchased Call/SPX/SPX2610SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2026	02/10/2025	Expire	1	2,138,817	310	112,072								(188)				0001
Purchased Call/SPX/SPX261RS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	05/06/2025	Expire	1	3,216,000	300.55	148,258								136				0001
Purchased Call/SPX/SPX261RS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	05/13/2025	Expire	1	3,787,000	300.6	176,853								200				0001
Purchased Call/SPX/SPX261SS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	06/25/2025	Expire	1	1,636,494	327	15,791								(3)				0001
Purchased Call/SPX/SPX261VSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2025	09/15/2026	09/19/2025	Expire	1	1,435,358	316	66,663								78				0001
Purchased Call/SPX/SPX261WSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	10/28/2025	Expire	1	3,339,000	320.51	149,921								938				0001
Purchased Call/SPX/SPXB05PS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/24/2024	07/22/2025	07/24/2025	Exercise	1	1,552,186	298	71,853		60,043	19,837			60,043		(40,206)				0001
Purchased Call/SPX/SPXB05PSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	07/29/2025	Exercise	1	1,513,000	294.19	83,820		85,116	37,517			85,116		(47,599)				0001
Purchased Call/SPX/SPXB05QS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	08/11/2025	Exercise	1	1,592,000	290.94	82,147		106,484	57,150			106,484		(49,334)				0001
Purchased Call/SPX/SPXB05RSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Exercise	1	4,320,000	298.17	222,048		214,718	66,273			214,718		(148,444)				0001
Purchased Call/SPX/SPXB05SSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	09/09/2025	Exercise	1	3,482,000	294.59	172,011		224,695	106,676			224,695		(118,019)				0001
Purchased Call/SPX/SPXC050SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	11/03/2025	Exercise	1	2,161,385	303	99,677		130,264	46,413			130,264		(83,851)				0001
Purchased Call/SPX/SPXC051S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Exercise	1	3,909,000	306.93	199,750		162,254	(10,232)			162,254		(172,486)				0001
Purchased Call/SPX/SPXC054SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	12/09/2025	Exercise	1	2,923,000	309.85	151,704		124,335	(18,098)			124,335		(142,433)				0001
Purchased Call/SPX/SPXC055SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	12/22/2025	Exercise	1	1,604,000	305.25	85,012		85,704	3,503			85,704		(82,202)				0001
Purchased Call/SPX/SPXD05JSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	2,148,222	318	96,476								686				0001
Purchased Call/SPX/SPXD17QSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,668,183	305	122,997								270				0001
Purchased Call/SPX/SPXD17USJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	07/01/2025	Expire	1	3,727,000	307.1	173,678								456				0001
Purchased Call/SPX/SPXG00VSW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/05/2024	01/03/2025	01/07/2025	Exercise	1	1,686,000	271.61	92,561		221,481	220,967			221,481		(514)				0001
Purchased Call/SPX/SPXH001SM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/31/2024	01/30/2025	02/03/2025	Exercise	1	2,051,142	278	99,462		237,485	229,539			237,485		(7,946)				0001
Purchased Call/SPX/SPXH006S9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/01/2024	02/28/2025	03/04/2025	Exercise	1	2,082,000	284.18	116,800		179,642	160,824			179,642		(18,818)				0001
Purchased Call/SPX/SPXH00ESI	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	04/16/2025	Expire	1	1,644,000	302.8	32,387			(9,190)					(9,190)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17DSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	09/23/2025	Expire	1	3,090,493	6632	106,141								551				0001
Purchased Call/SPX/SPXE17ESO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire	1	3,761,000	6693.75	110,573								138				0001
Purchased Call/SPX/SPXE17ESS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	09/26/2025	Expire	1	3,091,000	6637.97	40,492								52				0001
Purchased Call/SPX/SPXE17EST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	09/26/2025	Expire	1	3,667,000	6637.97	59,039								75				0001
Purchased Call/SPX/SPXE17FS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/25/2026	09/30/2025	Expire	1	6,180,000	6643.7	146,466								791				0001
Purchased Call/SPX/SPXE17FS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2026	10/03/2025	Expire	1	2,515,000	6711.2	52,061								72				0001
Purchased Call/SPX/SPXE17FSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	6,039,000	6715.79	94,208								529				0001
Purchased Call/SPX/SPXE17GS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	2,905,000	6715.79	93,251								524				0001
Purchased Call/SPX/SPXE17GS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	8,102,000	6715.79	291,672								1,638				0001
Purchased Call/SPX/SPXE17GSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	4,893,000	6715.79	223,610								1,256				0001
Purchased Call/SPX/SPXE17GSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	7,729,000	6715.79	394,952								2,218				0001
Purchased Call/SPX/SPXE17GSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/02/2026	10/07/2025	Expire	1	2,235,000	6715.79	124,266								698				0001
Purchased Call/SPX/SPXE17GSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2026	10/07/2025	Expire	1	3,365,000	6715.79	71,675								401				0001
Purchased Call/SPX/SPXE17GSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2026	10/07/2025	Expire	1	3,792,000	6715.79	130,824								732				0001
Purchased Call/SPX/SPXE17GSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2026	10/09/2025	Expire	1	4,201,000	6714.59	160,898								237				0001
Purchased Call/SPX/SPXE17GSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	3,121,000	6735.11	49,936								397				0001
Purchased Call/SPX/SPXE17GSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	3,183,000	6735.11	67,161								534				0001
Purchased Call/SPX/SPXE17HS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	3,976,000	6735.11	180,908								1,439				0001
Purchased Call/SPX/SPXE17HS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/09/2026	10/14/2025	Expire	1	2,351,000	6735.11	119,666								952				0001
Purchased Call/SPX/SPXE17HSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2026	10/15/2025	Expire	1	5,575,000	6552.51	263,140								2,096				0001
Purchased Call/SPX/SPXE17HSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2026	10/16/2025	Expire	1	1,695,000	6644.31	91,022								144				0001
Purchased Call/SPX/SPXE17HSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	09/22/2026	10/16/2025	Expire	1	3,791,983	6688	153,294								245				0001
Purchased Call/SPX/SPXE17HSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/09/2026	10/16/2025	Expire	1	1,638,128	6553	70,093								111				0001
Purchased Call/SPX/SPXE17HSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	10/16/2025	Expire	1	2,242,641	6655	75,616								119				0001
Purchased Call/SPX/SPXE17HSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/13/2026	10/16/2025	Expire	1	6,215,508	6655	315,645								498				0001
Purchased Call/SPX/SPXK13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	03/12/2025	Exercise	1	1,629,000	4961.11	32,743		65,160	59,026			65,160		(6,134)				0001
Purchased Call/SPX/SPXK13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	04/03/2025	Exercise	1	2,071,687	5078	40,298		82,824	72,805			82,824		(10,019)				0001
Purchased Call/SPX/SPXN138W6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2025	03/24/2026	03/28/2025	Expire	1	2,223,466	5423	44,760								(67)				0001
Purchased Call/SPX/SPXA21VSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/10/2025	06/09/2026	06/12/2025	Expire	1	1,012,000	100	44,832								(15)				0001
Purchased Call/SPX/SPXA212ZP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/05/2025	08/04/2026	08/07/2025	Expire	1	866,000	100	43,040								22				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB212SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	10/02/2025	Expire	1	1,482,000	100	78,546								107				0001
Purchased Call/SPX/SPXB213SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/10/2025	10/06/2026	10/15/2025	Expire	1	2,234,000	100	104,328								839				0001
Purchased Call/SPX/SPXD17XSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/07/2026	07/11/2025	Expire	1	786,000	100	40,951								4				0001
Purchased Call/SPX/SPXE17BSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/08/2026	09/11/2025	Expire	1	764,000	100	43,777								46				0001
Purchased Call/SPX/SPXN13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2025	06/02/2026	06/05/2025	Expire	1	819,000	100	36,527								(16)				0001
Purchased Call/SPX/SPXN13IISL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	525,000	100	25,778								101				0001
Purchased Call/SPX/SPXD05QSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	1,906,855	6909	93,136								764				0001
Purchased Call/SPX/SPXN13S5E	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/15/2026	07/22/2025	Expire	1	2,053,222	6260	104,058								339				0001
Purchased Call/SPX/SPXN13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2025	07/30/2025	07/28/2025	Expire	1	12,700,000	6450		5,798		(5,798)					(5,798)				0001
Purchased Call/SPX/SPXN13US1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	07/29/2025	Expire	1	3,026,000	6388.64	82,610								288				0001
Purchased Call/SPX/SPXN13USO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	2,398,000	6370.86	57,312								24				0001
Purchased Call/SPX/SPXN13USR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	2,142,000	6370.86	65,759								27				0001
Purchased Call/SPX/SPXN13USX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/28/2026	07/31/2025	Expire	1	3,859,421	6390	129,981								53				0001
Purchased Call/SPX/SPXN13VS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	08/01/2025	Expire	1	3,088,000	6362.9	50,643								22				0001
Purchased Call/SPX/SPXN13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	08/05/2025	Expire	1	1,901,000	6238.01	16,919								63				0001
Purchased Call/SPX/SPXN13VST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	08/06/2025	Expire	1	2,947,000	6329.94	27,407								14				0001
Purchased Call/SPX/SPXN13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	08/06/2025	Expire	1	3,368,000	6329.94	85,884								43				0001
Purchased Call/SPX/SPXN13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	08/07/2025	Expire	1	2,635,000	6299.19	26,087								14				0001
Purchased Call/SPX/SPXN13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	08/07/2025	Expire	1	2,880,000	6299.19	45,792								24				0001
Purchased Call/SPX/SPXN13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	08/11/2025	Expire	1	3,589,000	6340	47,016								182				0001
Purchased Call/SPX/SPXN13XSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	2,974,000	6389.45	59,777								234				0001
Purchased Call/SPX/SPXN13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	08/18/2025	Expire	1	2,491,000	6468.54	62,773								257				0001
Purchased Call/SPX/SPXN13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	08/18/2025	Expire	1	4,022,000	6468.54	158,467								648				0001
Purchased Call/SPX/SPXN13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	08/22/2025	Expire	1	4,936,000	6395.78	124,881								93				0001
Purchased Call/SPX/SPXN13ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	08/22/2025	Expire	1	2,679,953	6411	104,345								78				0001
Purchased Call/SPX/SPXN13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	08/22/2025	Expire	1	4,302,029	6411	181,338								135				0001
Purchased Call/SPX/SPX0131SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	09/03/2025	Expire	1	3,652,000	6460.26	35,059								224				0001
Purchased Call/SPX/SPX0131SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	09/04/2025	Expire	1	3,862,000	6415.54	38,234								36				0001
Purchased Call/SPX/SPX0131SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	09/09/2025	Expire	1	8,197,000	6481.5	81,150								386				0001
Purchased Call/SPX/SPX0131SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	09/09/2025	Expire	1	16,901,000	6481.5	221,403								1,054				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013 1SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/05/2025	09/04/2026	09/09/2025	Expire	1	3,814,000	6481.5	59,498								283				0001
Purchased Call/SPX/SPX013 1SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/05/2025	09/04/2026	09/09/2025	Expire	1	5,259,000	6481.5	93,610								446				0001
Purchased Call/SPX/SPX013 2SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/08/2025	09/08/2026	09/10/2025	Expire	1	2,401,000	6495.15	37,456								39				0001
Purchased Call/SPX/SPXH00GSI	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	04/24/2024	04/23/2025	04/25/2025	Exercise	1	1,445,418	284	84,321		72,188	46,100			72,188		(26,088)				0001
Purchased Call/SPX/SPXH00HSN	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/01/2024	04/29/2025	05/01/2025	Expire	1	2,088,747	304	32,167		(10,514)						(10,514)				0001
Purchased Call/SPX/SPXH00NS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/30/2024	05/30/2025	06/03/2025	Exercise	1	1,539,000	288.44	89,724		79,821	42,788			79,821		(37,033)				0001
Purchased Call/SPX/SPXH00SG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/13/2024	06/11/2025	06/13/2025	Expire	1	2,760,494	317	35,876		(16,089)						(16,089)				0001
Purchased Call/SPX/SPXH00RSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/20/2024	06/20/2025	06/24/2025	Exercise	1	1,873,000	295.03	106,948		60,565	10,201			60,565		(50,363)				0001
Purchased Call/SPX/SPXH00RSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/20/2024	06/16/2025	06/18/2025	Expire	1	1,477,599	314	26,974		(12,542)						(12,542)				0001
Purchased Call/SPX/SPXH00VSL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	07/02/2024	06/30/2025	07/02/2025	Exercise	1	2,042,817	295	124,804		86,941	24,539			86,941		(62,402)				0001
Purchased Call/SPX/SPXI00CS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	10/11/2024	10/10/2025	10/15/2025	Expire	1	1,406,926	328	10,685		(8,393)						(8,393)				0001
Purchased Call/SPX/SPXI00HSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	11/21/2024	11/20/2025	11/24/2025	Exercise	1	1,890,215	306	102,065		66,394	(25,181)			66,394		(91,575)				0001
Purchased Call/SPX/SPXI00XSB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	03/12/2025	03/11/2026	03/14/2025	Expire	1	1,638,255	319	27,488								(47)				0001
Purchased Call/SPX/SPXJ00GSC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	04/04/2025	04/02/2026	04/08/2025	Expire	1	3,215,000	295.16	144,675								6				0001
Purchased Call/SPX/SPXJ007SM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,444,000	302.94	115,601								155				0001
Purchased Call/SPX/SPXJ00DS0	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	06/27/2025	06/29/2026	07/01/2025	Expire	1	2,024,000	307.1	94,116								249				0001
Purchased Call/SPX/SPXJ00ESG	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/11/2025	07/13/2026	07/15/2025	Expire	1	1,520,000	308.55	72,352								222				0001
Purchased Call/SPX/SPXJ00GS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	07/23/2025	07/17/2026	07/25/2025	Expire	1	1,961,355	325	35,965								10				0001
Purchased Call/SPX/SPXJ001S4	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	08/07/2025	08/04/2026	08/11/2025	Expire	1	1,887,818	310	89,708								347				0001
Purchased Call/SPX/SPXJ00KSS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	08/27/2025	08/20/2026	08/29/2025	Expire	1	1,829,168	333	21,627								18				0001
Purchased Call/SPX/SPXJ00LS0	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	08/29/2025	08/28/2026	09/03/2025	Expire	1	1,607,000	333.33	18,481								118				0001
Purchased Call/SPX/SPXJ00PSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	09/24/2025	09/22/2026	09/26/2025	Expire	1	1,549,203	341	13,290								17				0001
Purchased Call/SPX/SPXJ00PSI	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/26/2025	09/25/2026	09/30/2025	Expire	1	3,718,000	316.34	170,656								922				0001
Purchased Call/SPX/SPXJ00QS3	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	10/01/2025	09/29/2026	10/03/2025	Expire	1	1,659,014	318	77,793								107				0001
Purchased Call/SPX/SPXM130SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2024	08/15/2025	08/19/2025	Expire	1	1,715,991	320	17,266		(11,023)						(11,023)				0001
Purchased Call/BCS/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	01/06/2025	Exercise	1	964,790	559.84	113,556		271,733	271,577			271,733		(156)				0001
Purchased Call/BCS/BCS7170SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2025	01/07/2025	Exercise	1	1,959,633	559.54	226,534		563,364	562,742			563,364		(621)				0001
Purchased Call/BCS/BCS7170ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	01/07/2025	Exercise	1	3,673,674	562.27	422,840		1,033,156	1,031,995			1,033,156		(1,162)				0001
Purchased Call/SPX/SPXE17HST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2026	10/17/2025	Expire	1	2,034,000	6671.06	71,190								113				0001
Purchased Call/SPX/SPXE17HSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2026	10/17/2025	Expire	1	2,872,000	6671.06	115,167								183				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17HSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/16/2026	10/20/2025	Expire	1	3,221,000	6629.07	147,844								888				0001
Purchased Call/SPX/SPXE17IS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/14/2026	10/20/2025	Expire	1	1,893,628	6644	73,331								442				0001
Purchased Call/SPX/SPXE17ISF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/16/2026	10/21/2025	Expire	1	4,526,000	6664.01	207,743								1,256				0001
Purchased Call/SPX/SPXE17ISM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	10/28/2025	Expire	1	2,363,000	6791.69	47,969								298				0001
Purchased Call/SPX/SPXE17ISO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2026	10/28/2025	Expire	1	3,601,000	6791.69	91,826								571				0001
Purchased Call/SPX/SPXE17ISW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	2,139,000	6890.89	82,779								148				0001
Purchased Call/SPX/SPXE17JS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	10/30/2026	11/04/2025	Expire	1	8,404,000	6840.2	400,030								2,589				0001
Purchased Call/SPX/SPXE17JSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	2,214,000	6851.97	118,670								223				0001
Purchased Call/SPX/SPXE17JSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	10,364,000	6851.97	575,202								1,081				0001
Purchased Call/SPX/SPXE17JSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	5,646,000	6851.97	345,535								649				0001
Purchased Call/SPX/SPXE17JSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	10/30/2026	11/05/2025	Expire	1	7,271,133	6840	237,974								450				0001
Purchased Call/SPX/SPXE17KSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2026	11/06/2025	Expire	1	3,115,000	6771.55	155,127								294				0001
Purchased Call/SPX/SPXE17KSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	11/10/2025	Expire	1	3,175,000	6720.32	104,775								696				0001
Purchased Call/SPX/SPXE17LSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	11/12/2025	Expire	1	2,833,000	6728.8	86,123								777				0001
Purchased Call/SPX/SPXE17LSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2026	11/12/2025	Expire	1	3,028,000	6728.8	138,077								1,245				0001
Purchased Call/SPX/SPXE17MS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	11/14/2025	Expire	1	2,203,000	6850.92	66,090								133				0001
Purchased Call/SPX/SPXE17MS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	11/14/2025	Expire	1	3,003,000	6850.92	107,808								217				0001
Purchased Call/SPX/SPXE17MS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2026	11/14/2025	Expire	1	3,571,000	6850.92	151,768								306				0001
Purchased Call/SPX/SPXE17MS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	3,084,000	6737.49	75,558								518				0001
Purchased Call/SPX/SPXE17MSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/13/2026	11/17/2025	Expire	1	4,670,000	6737.49	210,617								1,443				0001
Purchased Call/SPX/SPXE17MSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	11/24/2025	Expire	1	2,294,000	6538.76	28,904								204				0001
Purchased Call/SPX/SPXE17MSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	11/24/2025	Expire	1	3,758,000	6538.76	112,740								797				0001
Purchased Call/SPX/SPXE17NS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/20/2026	11/24/2025	Expire	1	6,791,000	6538.76	308,311								2,178				0001
Purchased Call/SPX/SPXE176SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/19/2026	08/22/2025	Expire	1	2,391,441	6411	124,608								93				0001
Purchased Call/SPX/SPXE176SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/18/2026	08/22/2025	Expire	1	622,000	100	32,966								24				0001
Purchased Call/SPX/SPX0135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2025	09/22/2026	09/25/2025	Expire	1	980,000	100	47,236								60				0001
Purchased Call/SPX/SPXB214ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/31/2025	10/30/2026	11/04/2025	Expire	1	719,000	100	33,505								217				0001
Purchased Call/SPX/SPX140ASP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/22/2024	01/22/2025	01/24/2025	Exercise	1	2,102,000	294.27	35,103		121,838	119,813			121,838		(2,025)				0001
Purchased Call/SPX/SPX140BSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/07/2025	02/11/2025	Exercise	1	1,602,000	280.96	89,071		163,473	154,318			163,473		(9,155)				0001
Purchased Call/SPX/SPX140BSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/14/2025	02/19/2025	Exercise	1	2,439,000	280.75	138,047		267,834	250,914			267,834		(16,919)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140BSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/14/2025	02/19/2025	Exercise	1	2,579,000	298.16	47,196		123,310	117,525			123,310		(5,784)				0001
Purchased Call/SPX/SPX140BSII	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/18/2025	02/20/2025	Exercise	1	2,658,000	301.39	37,478		100,402	95,446			100,402		(4,956)				0001
Purchased Call/SPX/SPX140F61	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	04/21/2025	Exercise	1	2,259,000	281.4	130,344		127,882	89,395			127,882		(38,486)				0001
Purchased Call/SPX/SPX140FSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2024	05/06/2025	05/08/2025	Expire	1	1,764,589	304	35,637								(12,443)				0001
Purchased Call/SPX/SPX140GS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/13/2025	05/15/2025	Expire	1	1,332,069	307	27,766								(10,266)				0001
Purchased Call/SPX/SPX140KSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2024	08/22/2025	08/26/2025	Expire	1	1,744,672	317	24,268								(15,707)				0001
Purchased Call/SPX/SPX140KSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/09/2024	09/09/2025	09/11/2025	Expire	1	1,959,000	318.62	18,611								(12,868)				0001
Purchased Call/SPX/SPX140LS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2024	09/17/2025	09/19/2025	Expire	1	1,693,789	319	20,880								(15,106)				0001
Purchased Call/SPX/SPX140LS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2024	09/16/2025	09/18/2025	Expire	1	1,577,370	322	14,587								(10,542)				0001
Purchased Call/SPX/SPX140MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/09/2024	10/06/2025	10/08/2025	Expire	1	1,639,894	324	18,312								(14,141)				0001
Purchased Call/SPX/SPX140MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	10/28/2025	Expire	1	1,673,321	324	20,917								(17,198)				0001
Purchased Call/SPX/SPX140NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	11/21/2025	Expire	1	3,007,000	326.67	41,196								(36,543)				0001
Purchased Call/SPX/SPX140NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2024	11/28/2025	12/02/2025	Exercise	1	2,759,000	308.44	145,123		125,230	(8,203)			125,230		(133,433)				0001
Purchased Call/SPX/SPX140PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/07/2026	01/14/2025	Expire	1	1,464,255	322	25,806								(67)				0001
Purchased Call/SPX/SPX140QS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2026	02/18/2025	Expire	1	2,363,970	310	128,558								(147)				0001
Purchased Call/SPX/SPX140QSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2025	02/23/2026	02/28/2025	Expire	1	1,541,078	326	26,371								(51)				0001
Purchased Call/BCS/BCS717QSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	01/08/2025	Exercise	1	145,156	560.17	17,346		40,885	40,766			40,885		(119)				0001
Purchased Call/BCS/BCS717PS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	01/09/2025	Exercise	1	3,163,123	561.36	373,881		868,823	865,742			868,823		(3,081)				0001
Purchased Call/BCS/BCS717PSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/14/2025	Exercise	1	209,344	566.86	25,121		51,840	51,528			51,840		(312)				0001
Purchased Call/BCS/BCS717PSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/14/2025	Exercise	1	832,555	573.63	93,662		196,340	195,176			196,340		(1,164)				0001
Purchased Call/BCS/BCS717PSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/14/2025	Exercise	1	201,590	568.93	23,707		49,192	48,898			49,192		(295)				0001
Purchased Call/BCS/BCS717PSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/16/2025	Exercise	1	1,687,483	571.11	197,435		414,359	410,828			414,359		(3,530)				0001
Purchased Call/BCS/BCS717PSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	01/21/2025	Exercise	1	987,462	571.11	115,632		254,507	252,128			254,507		(2,379)				0001
Purchased Call/BCS/BCS717PST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/17/2025	Exercise	1	760,402	571.11	88,967		190,628	188,917			190,628		(1,711)				0001
Purchased Call/BCS/BCS717QS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	01/22/2025	Exercise	1	1,432,504	569.69	166,314		375,929	372,254			375,929		(3,675)				0001
Purchased Call/BCS/BCS717QS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2025	Exercise	1	3,578,967	573.18	403,350		945,212	933,593			945,212		(11,619)				0001
Purchased Call/BCS/BCS717QSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	01/22/2025	Exercise	1	932,066	573.18	104,578		238,925	236,614			238,925		(2,311)				0001
Purchased Call/BCS/BCS717QSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2023	01/24/2025	01/28/2025	Exercise	1	2,572,723	577.07	291,375		689,500	680,303			689,500		(9,196)				0001
Purchased Call/BCS/BCS717QSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/28/2025	Exercise	1	741,021	577.83	86,403		196,154	193,413			196,154		(2,741)				0001
Purchased Call/BCS/BCS717QSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/28/2025	Exercise	1	154,132	576.61	18,172		41,123	40,547			41,123		(577)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717QSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/30/2025	Exercise	1	120,424	577.09	14,559		33,118	32,578			33,118		(540)				0001
Purchased Call/BCS/BCS717QSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	02/03/2025	Exercise	1	1,738,150	576.87	204,754		492,779	484,634			492,779		(8,145)				0001
Purchased Call/BCS/BCS717QSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	01/28/2025	Exercise	1	1,558,306	580.42	177,491		431,495	424,434			431,495		(7,061)				0001
Purchased Call/BCS/BCS717RS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/04/2025	Exercise	1	1,344,250	590.88	156,605		336,526	330,046			336,526		(6,480)				0001
Purchased Call/BCS/BCS717RS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	01/21/2025	Exercise	1	1,382,581	586.61	164,251		357,899	350,443			357,899		(7,456)				0001
Purchased Call/BCS/BCS717RS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	02/05/2025	Exercise	1	405,880	585.37	53,959		106,895	103,663			106,895		(3,233)				0001
Purchased Call/BCS/BCS717RS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	02/06/2025	Exercise	1	985,019	586.61	117,119		257,553	252,083			257,553		(5,470)				0001
Purchased Call/BCS/BCS717RSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/07/2025	Exercise	1	1,024,810	586.61	121,952		272,398	266,543			272,398		(5,855)				0001
Purchased Call/BCS/BCS717RSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	02/10/2025	Exercise	1	1,073,945	585.34	129,947		291,789	285,372			291,789		(6,417)				0001
Purchased Call/BCS/BCS717RSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	02/11/2025	Exercise	1	292,474	582.57	35,857		79,482	77,652			79,482		(1,830)				0001
Purchased Call/BCS/BCS717RSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	02/13/2025	Exercise	1	343,534	581.94	42,426		97,471	95,082			97,471		(2,389)				0001
Purchased Call/SPX/SPXB214SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	10/28/2025	10/27/2026	10/30/2025	Expire	1	1,279,000	100	60,625								109				0001
Purchased Call/SPX/SPX140ASA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/13/2025	01/15/2025	Exercise	1	1,774,000	293.2	25,191		80,009	79,174			80,009		(835)				0001
Purchased Call/SPX/SPX140CS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2025	02/27/2025	Exercise	1	2,402,000	303.62	35,069		42,223	36,924			42,223		(5,299)				0001
Purchased Call/SPX/SPX140DS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/04/2025	03/06/2025	Exercise	1	1,620,241	302	28,992		18,262	13,227			18,262		(5,035)				0001
Purchased Call/SPX/SPX140ES1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	04/08/2025	Expire	1	1,709,000	303.59	35,205			(9,095)					(9,095)				0001
Purchased Call/SPX/SPX140FS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	04/21/2025	Expire	1	1,548,000	297.86	31,889			(9,416)					(9,416)				0001
Purchased Call/SPX/SPX140FSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2024	04/25/2025	04/29/2025	Exercise	1	2,182,000	284.7	126,774		111,131	70,986			111,131		(40,145)				0001
Purchased Call/SPX/SPX140FSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2024	05/02/2025	05/06/2025	Exercise	1	2,546,000	285.43	146,395		134,868	85,664			134,868		(49,205)				0001
Purchased Call/SPX/SPX140FSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2024	05/09/2025	05/13/2025	Exercise	1	1,658,000	287.47	95,335		75,728	41,925			75,728		(33,803)				0001
Purchased Call/SPX/SPX140GS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	05/20/2025	Expire	1	1,608,000	310.31	25,406			(9,527)					(9,527)				0001
Purchased Call/SPX/SPX140GSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/15/2025	05/19/2025	Expire	1	1,437,324	312	20,418			(7,621)					(7,621)				0001
Purchased Call/SPX/SPX140GST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/28/2024	05/23/2025	05/28/2025	Expire	1	1,601,722	315	18,252			(7,240)					(7,240)				0001
Purchased Call/SPX/SPXJ000QSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	10/07/2025	10/06/2026	10/09/2025	Expire	1	9,665,562	6740	471,571								694				0001
Purchased Call/SPX/SPX140RS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/05/2025	02/27/2026	03/07/2025	Expire	1	1,593,038	326	21,250								(40)				0001
Purchased Call/SPX/SPX140RSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	03/25/2025	Expire	1	2,747,000	303.82	133,779								(49)				0001
Purchased Call/SPX/SPX140SS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/17/2026	03/25/2025	Expire	1	1,562,564	323	20,216								(9)				0001
Purchased Call/SPX/SPX140SSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2026	04/01/2025	Expire	1	1,776,478	321	23,587								(5)				0001
Purchased Call/SPX/SPX140SSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/03/2025	04/01/2026	04/07/2025	Expire	1	1,770,790	321	17,604												0001
Purchased Call/SPX/SPX140VSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/16/2025	07/15/2026	07/18/2025	Expire	1	1,516,084	328	19,701								4				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140VST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/06/2025	08/04/2026	08/08/2025	Expire	1	1,568,733	329	20,517								11				0001
Purchased Call/SPX/SPX140IISE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/09/2025	10/02/2026	10/14/2025	Expire	1	1,499,970	338	20,937								168				0001
Purchased Call/SPX/SPX140IISI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2026	10/15/2025	Expire	1	1,560,000	336.95	17,784								28				0001
Purchased Call/SPX/SPX261HS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2025	01/29/2025	Exercise	1	1,620,000	295.21	27,864		81,194	79,198			81,194		(1,996)				0001
Purchased Call/SPX/SPX261ISY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	03/14/2025	Exercise	1	1,441,000	285.41	81,417		86,487	70,787			86,487		(15,700)				0001
Purchased Call/SPX/SPX261JS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	03/19/2025	Exercise	1	1,485,000	301.8	28,661		10,717	4,795			10,717		(5,922)				0001
Purchased Call/SPX/SPX261JSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2024	03/13/2025	03/17/2025	Expire	1	1,605,368	304	27,550			(5,464)					(5,464)				0001
Purchased Call/SPX/SPX261LS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,771,000	287.69	159,887		124,348	67,499			124,348		(56,849)				0001
Purchased Call/SPX/SPX261LSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	05/28/2025	Exercise	1	4,141,000	289.06	241,006		174,220	78,891			174,220		(95,328)				0001
Purchased Call/SPX/SPX261LSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	05/23/2025	05/28/2025	Expire	1	1,841,850	308	34,201			(13,758)					(13,758)				0001
Purchased Call/SPX/SPX261PST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2024	12/12/2025	12/16/2025	Exercise	1	1,419,306	309	75,263		61,533	(10,997)			61,533		(72,530)				0001
Purchased Call/SPX/SPX2610SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2025	02/11/2026	02/14/2025	Expire	1	1,497,494	325	32,982								(70)				0001
Purchased Call/SPX/SPX261RSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	06/17/2025	Expire	1	1,631,780	323	21,458								47				0001
Purchased Call/SPX/SPX261SSII	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2026	07/11/2025	Expire	1	1,512,400	326	21,649								2				0001
Purchased Call/SPX/SPXA219K	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/26/2024	07/28/2025	07/30/2025	Expire	1	1,723,000	319.89	20,159			(11,551)					(11,551)				0001
Purchased Call/SPX/SPXA213S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/14/2024	08/08/2025	08/12/2025	Exercise	1	1,452,920	311	26,066		993	(14,997)			993		(15,990)				0001
Purchased Call/SPX/SPXA21HST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	1,403,623	309	67,644		71,645	4,189			71,645		(67,457)				0001
Purchased Call/SPX/SPXB05PST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/05/2024	01/02/2025	01/06/2025	Exercise	1	3,077,948	272	165,002		383,984	383,525			383,984		(460)				0001
Purchased Call/SPX/SPXB05MSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/07/2024	06/06/2025	06/10/2025	Exercise	1	3,934,000	291.47	228,565		175,732	76,687			175,732		(99,045)				0001
Purchased Call/SPX/SPXE17NSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	3,789,000	6602.99	104,955								746				0001
Purchased Call/SPX/SPXE17NSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire	1	3,977,000	6602.99	231,064								1,643				0001
Purchased Call/SPX/SPXE17NSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2026	11/28/2025	Expire	1	2,731,000	6765.88	47,246								222				0001
Purchased Call/SPX/SPXE17NSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2026	11/28/2025	Expire	1	2,775,920	6705	108,654								513				0001
Purchased Call/SPX/SPXE170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2026	12/05/2025	Expire	1	8,526,000	6849.72	209,740								489				0001
Purchased Call/SPX/SPXE17PS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	4,273,000	6870.4	120,071								905				0001
Purchased Call/SPX/SPXE17PS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	3,094,000	6870.4	102,102								770				0001
Purchased Call/SPX/SPXE17PS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	12/09/2025	Expire	1	6,005,000	6870.4	284,637								2,146				0001
Purchased Call/SPX/SPXE17PSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2026	12/09/2025	Expire	1	3,370,000	6870.4	67,737								507				0001
Purchased Call/SPX/SPXE17PSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2026	12/09/2025	Expire	1	3,058,000	6870.4	75,838								568				0001
Purchased Call/SPX/SPXE17PSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire	1	2,316,000	6846.51	122,053								195				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17PSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	12/15/2025	Expire	1	3,046,000	6901	98,995								763				0001
Purchased Call/SPX/SPXE17PSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	12/15/2025	Expire	1	11,451,000	6901	545,068								4,199				0001
Purchased Call/SPX/SPXE17PSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	12/17/2025	Expire	1	4,094,000	6816.51	151,478								381				0001
Purchased Call/SPX/SPXE17QS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2026	12/17/2025	Expire	1	3,406,000	6816.51	202,316								508				0001
Purchased Call/SPX/SPXE17QSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2026	12/18/2025	Expire	1	2,637,000	6800.26	40,346								102				0001
Purchased Call/SPX/SPXE17QST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/15/2026	12/18/2025	Expire	1	5,719,052	6817	281,082								712				0001
Purchased Call/SPX/SPXE17QSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	12/22/2025	Expire	1	3,215,000	6774.76	74,588								590				0001
Purchased Call/SPX/SPXE17QSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	12/22/2025	Expire	1	2,100,000	6774.76	82,530								653				0001
Purchased Call/SPX/SPXE17RS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,604,000	6834.5	73,172								583				0001
Purchased Call/SPX/SPXE17RSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,129,000	6834.5	118,160								941				0001
Purchased Call/SPX/SPXE17RSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/18/2026	12/23/2025	Expire	1	4,797,000	6834.5	294,536								2,347				0001
Purchased Call/SPX/SPXE17RSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2026	12/23/2025	Expire	1	6,013,000	6834.5	285,016								2,253				0001
Purchased Call/SPX/SPXE17RSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2026	12/23/2025	Expire	1	3,214,000	6834.5	176,449								1,395				0001
Purchased Call/SPX/SPXE17SSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	3,232,000	6929.94	46,864								384				0001
Purchased Call/BCS/BCS717RSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	02/14/2025	Exercise	1	821,001	586.75	97,124		222,318	216,723			222,318		(5,596)				0001
Purchased Call/BCS/BCS717RSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/12/2025	Exercise	1	316,518	581.94	35,228		87,944	85,975			87,944		(1,969)				0001
Purchased Call/BCS/BCS717RST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	02/13/2025	Exercise	1	23,622	577.95	3,024		6,863	6,693			6,863		(170)				0001
Purchased Call/BCS/BCS717RSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	02/14/2025	Exercise	1	239,625	581.94	29,618		66,852	65,146			66,852		(1,706)				0001
Purchased Call/BCS/BCS717RSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	02/18/2025	Exercise	1	1,974,974	586.9	241,737		557,265	543,006			557,265		(14,259)				0001
Purchased Call/BCS/BCS717RSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	02/03/2025	Exercise	1	1,695,125	590.5	198,513		466,867	455,141			466,867		(11,726)				0001
Purchased Call/BCS/BCS717SS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	02/20/2025	Exercise	1	72,572	581.1	9,188		21,375	20,769			21,375		(607)				0001
Purchased Call/BCS/BCS717SSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	02/24/2025	Exercise	1	179,673	582.16	22,585		52,298	50,749			52,298		(1,549)				0001
Purchased Call/BCS/BCS717SSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/25/2025	Exercise	1	1,182,015	580.76	142,787		340,523	330,479			340,523		(10,044)				0001
Purchased Call/BCS/BCS717SSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/25/2025	Exercise	1	60,153	573.91	7,730		18,039	17,495			18,039		(544)				0001
Purchased Call/BCS/BCS717SSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	01/09/2025	Exercise	1	2,427,864	576.99	298,384		737,001	714,459			737,001		(22,543)				0001
Purchased Call/BCS/BCS717SSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	02/28/2025	Exercise	1	458,283	573.47	58,202		138,569	134,098			138,569		(4,471)				0001
Purchased Call/BCS/BCS717SSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/26/2025	Exercise	1	1,275,059	576.99	156,577		381,015	369,385			381,015		(11,630)				0001
Purchased Call/BCS/BCS717SSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/26/2025	Exercise	1	57,784	570.18	7,547		17,949	17,389			17,949		(561)				0001
Purchased Call/BCS/BCS717SSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	01/10/2025	Exercise	1	1,766,085	572.26	226,412		539,597	522,780			539,597		(16,817)				0001
Purchased Call/BCS/BCS717TS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/03/2025	Exercise	1	152,353	569.89	20,187		46,316	44,738			46,316		(1,578)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717T96	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2025	02/06/2025	Exercise	1	2,288,713	578.45	272,634		692,487	670,742			692,487		(21,745)				0001
Purchased Call/BCS/BCS717T97	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	03/04/2025	Exercise	1	2,489,774	575.69	307,985		769,847	745,310			769,847		(24,537)				0001
Purchased Call/BCS/BCS717TSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	02/28/2025	Exercise	1	491,317	573.4	62,839		153,101	148,073			153,101		(5,027)				0001
Purchased Call/BCS/BCS717TSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/04/2025	Exercise	1	180,708	570.12	23,799		57,501	55,597			57,501		(1,904)				0001
Purchased Call/BCS/BCS717TSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/05/2025	Exercise	1	135,241	573.93	18,082		40,930	39,413			40,930		(1,517)				0001
Purchased Call/BCS/BCS717TSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	02/06/2025	Exercise	1	458,677	579.12	58,665		127,693	122,697			127,693		(4,996)				0001
Purchased Call/BCS/BCS717TSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/05/2025	Exercise	1	1,244,728	582.67	154,097		358,039	345,109			358,039		(12,930)				0001
Purchased Call/BCS/BCS717TSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	01/28/2025	Exercise	1	1,628,993	582.34	201,506		436,548	418,857			436,548		(17,691)				0001
Purchased Call/SPX/SPX0132SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2025	09/10/2026	09/12/2025	Expire	1	5,472,000	6532.04	113,818								121				0001
Purchased Call/SPX/SPX0133SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,206,000	6584.29	60,665								302				0001
Purchased Call/SPX/SPX0134S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	09/19/2025	Expire	1	3,573,000	6600.35	78,606								92				0001
Purchased Call/SPX/SPX0134S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	09/22/2025	Expire	1	2,293,000	6631.96	39,210								202				0001
Purchased Call/SPX/SPX0135S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire	1	3,809,000	6664.36	59,420								308				0001
Purchased Call/SPX/SPX0135S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire	1	7,031,000	6664.36	149,760								777				0001
Purchased Call/SPX/SPX0135SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	09/23/2025	Expire	1	6,776,000	6664.36	88,766								459				0001
Purchased Call/SPX/SPX0135SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	09/23/2025	Expire	1	2,380,000	6664.36	65,926								341				0001
Purchased Call/SPX/SPX0136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	09/29/2025	Expire	1	3,696,000	6604.72	48,048								258				0001
Purchased Call/SPX/SPX0137SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	10/01/2025	Expire	1	4,610,000	6661.21	116,172								157				0001
Purchased Call/SPX/SPX0137SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	10/02/2025	Expire	1	3,562,000	6688.46	76,939								105				0001
Purchased Call/SPX/SPX0137SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	10/03/2025	Expire	1	3,406,000	6711.2	32,698								45				0001
Purchased Call/SPX/SPX0137SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	10/03/2025	Expire	1	2,252,000	6711.2	29,501								41				0001
Purchased Call/SPX/SPX0138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	10/07/2025	Expire	1	9,288,000	6715.79	91,951								516				0001
Purchased Call/SPX/SPX0138SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	10/09/2025	Expire	1	2,713,000	6714.59	43,679								64				0001
Purchased Call/SPX/SPX013ASB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	10/15/2025	Expire	1	3,281,000	6654.72	69,885								109				0001
Purchased Call/SPX/SPX013ASI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	10/16/2025	Expire	1	5,155,000	6644.31	66,500								105				0001
Purchased Call/SPX/SPX013ASK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	10/16/2025	Expire	1	6,389,000	6644.31	140,558								222				0001
Purchased Call/SPX/SPX013ASP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	10/17/2025	Expire	1	3,532,000	6671.06	33,554								53				0001
Purchased Call/SPX/SPX013ASS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	10/17/2025	Expire	1	3,072,000	6671.06	66,662								106				0001
Purchased Call/SPX/SPX013BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire	1	3,230,000	6664.01	103,360								625				0001
Purchased Call/SPX/SPX013CSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	10/27/2025	Expire	1	2,575,000	6738.44	33,475								208				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013CSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	10/28/2025	Expire	1	7,333,000	6791.69	95,329								597				0001
Purchased Call/SPX/SPX013CSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	10/28/2025	Expire	1	3,022,000	6791.69	28,709								179				0001
Purchased Call/SPX/SPX140ISM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/03/2024	07/03/2025	07/08/2025	Exercise	1	1,997,000	297.2	110,234		76,198	20,162			76,198		(56,036)				0001
Purchased Call/SPX/SPX140JSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	07/23/2025	Expire	1	1,459,000	319.01	21,010		(11,633)						(11,633)				0001
Purchased Call/SPX/SPX140KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/12/2024	08/11/2025	08/13/2025	Expire	1	1,559,200	316	15,362		(9,421)						(9,421)				0001
Purchased Call/SPX/SPX140KSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/27/2024	08/26/2025	08/28/2025	Expire	1	1,655,360	321	16,525		(10,819)						(10,819)				0001
Purchased Call/SPX/SPX140LSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2025	10/02/2025	Expire	1	1,692,000	321	20,304		(15,214)						(15,214)				0001
Purchased Call/SPX/SPX140MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2025	10/20/2025	Expire	1	1,609,308	326	17,898		(14,358)						(14,358)				0001
Purchased Call/SPX/SPX140MSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/06/2024	11/05/2025	11/07/2025	Expire	1	1,724,797	328	19,585		(16,664)						(16,664)				0001
Purchased Call/SPX/SPX140NS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/12/2025	11/14/2025	Expire	1	1,682,091	327	20,130		(17,712)						(17,712)				0001
Purchased Call/SPX/SPX140OSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2025	12/22/2025	Expire	1	1,776,403	324	32,843		(32,291)						(32,291)				0001
Purchased Call/SPX/SPX140OSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	01/14/2025	Expire	1	3,723,000	305.32	191,362								(479)				0001
Purchased Call/SPX/SPX140PSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2026	01/27/2025	Expire	1	1,875,715	327	36,317								(76)				0001
Purchased Call/SPX/SPX140US5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2025	05/15/2026	05/20/2025	Expire	1	1,507,073	321	20,912								28				0001
Purchased Call/SPX/SPX140VS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/26/2025	06/23/2026	06/30/2025	Expire	1	1,540,458	331	11,388								29				0001
Purchased Call/SPX/SPX140VS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/02/2025	07/01/2026	07/07/2025	Expire	1	1,840,051	327	22,455								94				0001
Purchased Call/SPX/SPX140XSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/11/2025	11/06/2026	11/13/2025	Expire	1	1,483,227	339	23,334								47				0001
Purchased Call/SPX/SPX140XST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	11/25/2025	Expire	1	1,616,000	335.9	22,624								161				0001
Purchased Call/SPX/SPX261HS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2025	01/23/2025	Exercise	1	1,388,000	295.41	20,681		71,426	70,290			71,426		(1,136)				0001
Purchased Call/SPX/SPX261HS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2024	01/24/2025	01/28/2025	Exercise	1	1,405,000	276.56	77,697		172,882	167,972			172,882		(4,909)				0001
Purchased Call/SPX/SPX261IST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/07/2025	03/11/2025	Exercise	1	2,538,431	284	142,896		189,783	163,982			189,783		(25,801)				0001
Purchased Call/SPX/SPX261JS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,479,937	285	134,850		158,600	131,630			158,600		(26,970)				0001
Purchased Call/SPX/SPX261KS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2025	04/17/2025	Expire	1	1,858,000	301.37	36,417			(10,433)					(10,433)				0001
Purchased Call/SPX/SPX261KS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2025	04/21/2025	Exercise	1	2,204,035	283	124,296		111,602	75,004			111,602		(36,598)				0001
Purchased Call/SPX/SPX261LSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2024	05/21/2025	05/23/2025	Expire	1	1,640,081	315	16,852			(6,590)					(6,590)				0001
Purchased Call/SPX/SPX261LSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2024	06/02/2025	06/04/2025	Expire	1	1,844,946	315	20,578			(8,641)					(8,641)				0001
Purchased Call/SPX/SPX261MS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2024	06/04/2025	06/06/2025	Expire	1	2,100,253	315	27,101			(11,626)					(11,626)				0001
Purchased Call/SPX/SPXE17SS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	5,865,000	6929.94	326,094								2,675				0001
Purchased Call/SPX/SPXE17SSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2026	12/30/2025	Expire	1	7,152,000	6929.94	439,848								3,608				0001
Purchased Call/SPX/SPXGOOVSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/03/2024	01/02/2025	01/06/2025	Exercise	1	2,826,727	4743	108,251		187,143	186,845			187,143		(298)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG00V9O	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/03/2024	01/02/2025	01/06/2025	Exercise	1	2,144,299	4744	98,143		177,183	176,913			177,183		(270)				0001
Purchased Call/SPX/SPXG00V5T	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/04/2024	01/02/2025	01/06/2025	Exercise	1	2,983,240	4743	117,007		206,312	205,987			206,312		(325)				0001
Purchased Call/SPX/SPXG00XS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/09/2024	01/08/2025	01/10/2025	Exercise	1	2,600,893	4764	155,179		307,943	288,759			283,508		(2,834)	8,111			0001
Purchased Call/SPX/SPXG00XS8	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/10/2025	01/14/2025	Exercise	1	3,532,000	4783.45	126,446		211,920	208,794			211,920		(3,126)				0001
Purchased Call/SPX/SPXG00XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/09/2025	01/10/2025	Exercise	1	2,031,026	4757	94,777		162,261	160,172			162,261		(2,089)				0001
Purchased Call/SPX/SPXG00YS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/10/2025	01/14/2025	Exercise	1	1,826,052	4780	105,615		203,605	200,957			203,605		(2,648)				0001
Purchased Call/SPX/SPXG00ZSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise	1	4,013,000	4850.43	144,067		240,780	232,468			240,780		(8,312)				0001
Purchased Call/SPX/SPXG00ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/17/2025	01/22/2025	Exercise	1	2,017,557	4781	96,777		158,249	153,936			158,249		(4,313)				0001
Purchased Call/SPX/SPXH00D5Z	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/29/2024	01/29/2025	01/31/2025	Exercise	1	1,724,000	4927.93	62,581		105,164	100,350			105,164		(4,814)				0001
Purchased Call/SPX/SPXH001SA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/30/2024	01/30/2025	02/03/2025	Exercise	1	4,430,000	4924.97	109,864		177,200	168,447			177,200		(8,753)				0001
Purchased Call/SPX/SPXH005S2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/25/2025	02/27/2025	Exercise	1	1,930,000	5088.8	18,721		28,950	26,121			28,950		(2,829)				0001
Purchased Call/SPX/SPXH005S5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/25/2025	02/27/2025	Exercise	1	2,105,000	5088.8	58,940		96,830	87,924			96,830		(8,906)				0001
Purchased Call/SPX/SPXH005SK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/26/2024	02/26/2025	02/28/2025	Exercise	1	2,699,000	5069.53	34,817		53,980	48,624			53,980		(5,356)				0001
Purchased Call/SPX/SPXH006SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise	1	4,334,000	5137.08	234,903		450,736	412,891			450,736		(37,845)				0001
Purchased Call/SPX/SPXH006SI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	03/03/2025	03/05/2025	Exercise	1	2,942,000	5137.08	37,658		58,840	52,512			58,840		(6,328)				0001
Purchased Call/SPX/SPXH006SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	03/03/2025	03/05/2025	Exercise	1	2,630,000	5137.08	128,607		236,700	215,088			236,700		(21,612)				0001
Purchased Call/SPX/SPXH007S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/04/2024	03/04/2025	03/06/2025	Exercise	1	1,756,000	5130.95	66,377		114,140	102,803			114,140		(11,337)				0001
Purchased Call/SPX/SPXH007SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/05/2024	03/05/2025	03/07/2025	Exercise	1	2,307,000	5078.65	121,348		228,393	207,333			228,393		(21,060)				0001
Purchased Call/SPX/SPXH007SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise	1	2,062,000	5157.36	118,977		234,037	212,614			234,037		(21,423)				0001
Purchased Call/SPX/SPXH009S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,055,000	5117.09	111,998		209,573	187,173			209,573		(22,400)				0001
Purchased Call/SPX/SPXH009SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/18/2024	03/18/2025	03/20/2025	Exercise	1	2,399,000	5149.42	63,813		105,556	92,196			105,556		(13,360)				0001
Purchased Call/SPX/SPXH00AS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/20/2024	03/20/2025	03/24/2025	Exercise	1	2,154,000	5224.62	60,097		100,161	87,248			100,161		(12,913)				0001
Purchased Call/SPX/SPXB05NSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Exercise	1	4,857,000	299.73	268,592		142,924	421			142,924		(142,503)				0001
Purchased Call/SPX/SPXB050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	07/22/2025	Exercise	1	4,074,000	296.75	225,700		171,609	47,474			171,609		(124,135)				0001
Purchased Call/SPX/SPXB05PSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	08/05/2025	Exercise	1	1,718,000	295.68	92,257		75,360	21,182			75,360		(54,178)				0001
Purchased Call/SPX/SPXB05PSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Exercise	1	3,231,000	293.61	165,750		165,506	67,898			165,506		(97,609)				0001
Purchased Call/SPX/SPXB05WSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	10/14/2025	Exercise	1	1,542,000	302.02	78,334		88,838	28,199			88,838		(60,638)				0001
Purchased Call/SPX/SPXB05XSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Exercise	1	3,223,000	303.67	162,117		151,985	21,841			151,985		(130,144)				0001
Purchased Call/SPX/SPXB05ZS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	10/28/2025	Exercise	1	4,256,000	302.73	215,354		249,964	72,896			249,964		(177,069)				0001
Purchased Call/SPX/SPXB05ZSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2025	10/27/2025	Exercise	1	2,169,712	303	108,569		118,107	28,893			118,107		(89,214)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05C9K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	03/03/2025	Expire	1	1,626,000	306.74	81,788								(83)				0001
Purchased Call/SPX/SPXC05C9L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	03/04/2025	Expire	1	2,922,000	308.7	145,223								(146)				0001
Purchased Call/SPX/SPXD05F6S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/31/2025	10/30/2026	11/04/2025	Expire	1	3,529,000	321.64	160,922								1,041				0001
Purchased Call/SPX/SPXD05C6V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,912,000	322.77	129,584								1,032				0001
Purchased Call/SPX/SPXD05P6I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire	1	1,616,384	321	78,770								628				0001
Purchased Call/SPX/SPXD17RSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/16/2026	06/23/2025	Expire	1	1,562,567	305	72,644								264				0001
Purchased Call/SPX/SPXH00S0C	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/26/2024	01/27/2025	01/29/2025	Exercise	1	2,052,000	277.19	112,655	236,225	228,156				236,225		(8,069)				0001
Purchased Call/SPX/SPXH0016H	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/31/2024	01/31/2025	02/04/2025	Exercise	1	1,495,000	276.09	80,880	182,049	175,383				182,049		(6,666)				0001
Purchased Call/SPX/SPXH00ESH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,250,000	284.99	129,375	99,556	63,619				99,556		(35,938)				0001
Purchased Call/SPX/SPXH00GSJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/24/2024	04/22/2025	04/24/2025	Expire	1	1,775,534	300	40,546	(12,467)							(12,467)				0001
Purchased Call/SPX/SPXH00QSF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/13/2024	06/12/2025	06/16/2025	Exercise	1	2,854,175	293	169,358	118,268	42,057				118,268		(76,211)				0001
Purchased Call/SPX/SPXI004S5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/16/2024	08/15/2025	08/19/2025	Exercise	1	5,252,000	296.96	272,579	285,415	114,297				285,415		(171,119)				0001
Purchased Call/SPX/SPXI004S9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/16/2024	08/14/2025	08/18/2025	Exercise	1	2,369,160	295	130,004	141,232	59,754				141,232		(81,479)				0001
Purchased Call/SPX/SPXI007SJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/11/2024	09/10/2025	09/12/2025	Expire	1	1,859,528	315	27,559	(19,185)							(19,185)				0001
Purchased Call/SPX/SPXI007SM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/13/2024	09/12/2025	09/16/2025	Exercise	1	3,605,000	298.27	173,040	210,303	88,213				210,303		(122,089)				0001
Purchased Call/SPX/SPXI00ASC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/02/2024	10/02/2025	10/06/2025	Exercise	1	1,405,000	300.24	67,440	86,900	35,995				86,900		(50,905)				0001
Purchased Call/SPX/SPXI00ASM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/04/2024	10/03/2025	10/07/2025	Exercise	1	3,400,000	301.09	169,320	200,664	71,323				200,664		(129,342)				0001
Purchased Call/SPX/SPXO13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2025	10/23/2026	10/30/2025	Expire	1	1,502,672	6738	67,696								122				0001
Purchased Call/SPX/SPXO13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2025	10/23/2026	10/30/2025	Expire	1	1,304,004	6792	44,813								81				0001
Purchased Call/SPX/SPXO13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire	1	4,245,000	6840.2	134,567								871				0001
Purchased Call/SPX/SPXO13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	11/04/2025	Expire	1	3,041,000	6840.2	27,065								174				0001
Purchased Call/SPX/SPXO13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire	1	2,653,890	6822	103,665								671				0001
Purchased Call/SPX/SPXO13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	11/05/2025	Expire	1	3,448,000	6851.97	31,377								59				0001
Purchased Call/SPX/SPXO13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	11/05/2025	Expire	1	2,931,000	6851.97	69,172								130				0001
Purchased Call/SPX/SPXO13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	11/06/2025	Expire	1	3,666,000	6771.55	57,190								108				0001
Purchased Call/SPX/SPXO13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2025	11/04/2026	11/07/2025	Expire	1	2,607,047	6772	88,292								169				0001
Purchased Call/SPX/SPXO13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	11/18/2025	Expire	1	6,742,000	6734.11	64,723								446				0001
Purchased Call/SPX/SPXO13HG3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	11/18/2025	Expire	1	4,809,000	6734.11	61,074								419				0001
Purchased Call/SPX/SPXO13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	11/24/2025	Expire	1	3,433,000	6538.76	30,897								218				0001
Purchased Call/SPX/SPXO131SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	12/01/2025	Expire	1	2,176,000	6812.61	18,278								178				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013JSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2025	12/03/2026	12/05/2025	Expire	1	2,690,000	6849.72	34,432								80				0001
Purchased Call/SPX/SPX013JSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	12/08/2025	Expire	1	1,985,000	6857.12	18,064								135				0001
Purchased Call/SPX/SPX013JSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	12/09/2025	Expire	1	7,034,722	6856	234,185								1,766				0001
Purchased Call/SPX/SPX013KS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2025	01/12/2026	12/10/2025	Expire	1	3,440,000	6000	5,560								(53)				0001
Purchased Call/SPX/SPX013KSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	12/10/2025	Expire	1	2,163,000	6846.51	19,034								46				0001
Purchased Call/SPX/SPX013LS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	12/16/2025	Expire	1	4,211,000	6827.41	117,487								911				0001
Purchased Call/SPX/SPX013MSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2025	12/22/2026	12/26/2025	Expire	1	3,095,321	6878	125,973								675				0001
Purchased Call/SPX/SPX013MSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	12/29/2025	Expire	1	2,346,000	6932.05	31,202								338				0001
Purchased Call/SPX/SPX013NSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Expire	1	2,588,000	6929.94	23,551								191				0001
Purchased Call/SPX/SPX013NSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Expire	1	3,694,000	6929.94	91,611								743				0001
Purchased Call/SPX/SPX013OS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	01/05/2026	Expire	1	2,148,000	6845.5	45,967												0001
Purchased Call/BCS/BCS717TSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	03/10/2025	Exercise	1	660,341	577.57	85,184		182,480	175,002			182,480		(7,478)				0001
Purchased Call/BCS/BCS717TST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2023	03/07/2025	01/09/2025	Exercise	1	1,578,782	576.59	197,417		448,516	430,650			448,516		(17,866)				0001
Purchased Call/BCS/BCS717TSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	02/06/2025	Exercise	1	1,728,721	577.73	222,141		488,898	469,064			488,898		(19,834)				0001
Purchased Call/BCS/BCS717TSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	02/28/2025	Exercise	1	1,075,307	570.03	133,876		323,222	311,219			323,222		(12,003)				0001
Purchased Call/BCS/BCS717TSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	02/25/2025	Exercise	1	205,143	564.33	26,874		64,262	61,853			64,262		(2,409)				0001
Purchased Call/BCS/BCS717US1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/12/2025	Exercise	1	24,766	555.69	3,212		7,655	7,355			7,655		(300)				0001
Purchased Call/BCS/BCS717US2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/13/2025	Exercise	1	2,355,071	564.15	284,896		660,354	633,266			660,354		(27,088)				0001
Purchased Call/BCS/BCS717US5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	02/10/2025	Exercise	1	1,086,682	559.52	136,053		331,418	318,692			331,418		(12,726)				0001
Purchased Call/BCS/BCS717US6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	03/14/2025	Exercise	1	1,295,227	564.15	155,557		358,554	343,617			358,554		(14,937)				0001
Purchased Call/BCS/BCS717US9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	03/14/2025	Exercise	1	570,031	558.51	72,166		163,499	156,569			163,499		(6,930)				0001
Purchased Call/BCS/BCS717USC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	03/14/2025	Exercise	1	479,664	559.52	60,150		136,721	130,945			136,721		(5,776)				0001
Purchased Call/BCS/BCS717USF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	03/17/2025	Exercise	1	1,616,560	563	182,684		425,600	407,806			425,600		(17,794)				0001
Purchased Call/BCS/BCS717USG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	01/28/2025	Exercise	1	1,073,726	558.38	126,055		293,592	281,315			293,592		(12,277)				0001
Purchased Call/BCS/BCS717USL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/18/2025	Exercise	1	468,239	566.46	55,393		125,318	119,817			125,318		(5,501)				0001
Purchased Call/BCS/BCS717USP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/19/2025	Exercise	1	1,065,094	562.72	121,953		304,446	291,865			304,446		(12,581)				0001
Purchased Call/BCS/BCS717USQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	01/29/2025	Exercise	1	1,824,797	566.18	203,598		509,475	487,859			509,475		(21,617)				0001
Purchased Call/BCS/BCS717VS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	01/28/2025	Exercise	1	1,205,555	566.96	132,490		330,327	315,890			330,327		(14,437)				0001
Purchased Call/BCS/BCS717VSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/26/2025	Exercise	1	1,022,630	568.49	111,764		290,711	278,101			290,711		(12,610)				0001
Purchased Call/BCS/BCS717VSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	03/28/2025	Exercise	1	2,524,263	568.49	274,640		717,670	686,025			717,670		(31,646)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717VSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/26/2025	Exercise	1	286,364	562.8	32,903		84,273	80,562			84,273		(3,711)				0001
Purchased Call/BCS/BCS717VSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	01/07/2025	Exercise	1	2,234,450	568.49	242,885		635,360	607,668			635,360		(27,692)				0001
Purchased Call/BCS/BCS717VSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	03/31/2025	Exercise	1	1,589,510	564.25	184,383		464,735	443,236			464,735		(21,499)				0001
Purchased Call/BCS/BCS717VST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	03/31/2025	Exercise	1	1,877,241	573.46	213,431		492,731	467,501			492,731		(25,230)				0001
Purchased Call/BCS/BCS717VS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	02/06/2025	Exercise	1	1,685,965	575.82	199,787		445,950	421,251			445,950		(24,699)				0001
Purchased Call/SPX/SPXI00BS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/04/2024	10/02/2025	10/06/2025	Expire	1	1,482,904	321	18,377			(14,026)					(14,026)				0001
Purchased Call/SPX/SPXI00ESS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/11/2024	11/11/2025	11/13/2025	Expire	1	1,895,000	327.49	26,341			(22,785)					(22,785)				0001
Purchased Call/SPX/SPXI00GS6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/15/2024	11/14/2025	11/18/2025	Exercise	1	2,213,026	307	104,185		94,871	3,131			94,871		(91,740)				0001
Purchased Call/SPX/SPXI00PS0	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/21/2025	01/21/2026	01/23/2025	Expire	1	1,746,000	327.4	30,380								(74)				0001
Purchased Call/SPX/SPXI00PSY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/29/2025	01/26/2026	01/31/2025	Expire	1	1,532,184	330	20,555								(49)				0001
Purchased Call/SPX/SPXI00XS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/12/2025	03/12/2026	03/14/2025	Expire	1	1,700,000	302.54	83,470								(140)				0001
Purchased Call/SPX/SPXJ008SP	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/23/2025	05/22/2026	05/28/2025	Expire	1	2,528,254	302	120,439								319				0001
Purchased Call/SPX/SPXJ009SE	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/30/2025	06/01/2026	06/03/2025	Expire	1	1,327,000	303.4	62,900								114				0001
Purchased Call/SPX/SPXJ00AS2	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/06/2025	06/08/2026	06/10/2025	Expire	1	1,429,000	304.49	68,449								138				0001
Purchased Call/SPX/SPXJ00ES1	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/11/2025	07/08/2026	07/15/2025	Expire	1	1,420,102	308	68,920								210				0001
Purchased Call/SPX/SPXJ00HS1	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/30/2025	07/28/2026	08/01/2025	Expire	1	2,008,290	311	93,196								39				0001
Purchased Call/SPX/SPXJ00HS6	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,433,000	308.65	207,908								768				0001
Purchased Call/SPX/SPXJ001SW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/13/2025	08/12/2026	08/15/2025	Expire	1	1,515,739	332	17,997								11				0001
Purchased Call/SPX/SPXJ001SZ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/15/2025	08/17/2026	08/19/2025	Expire	1	2,479,000	312.36	116,265								479				0001
Purchased Call/SPX/SPXJ00JS6	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/15/2025	08/14/2026	08/19/2025	Expire	1	2,305,936	313	104,237								430				0001
Purchased Call/SPX/SPXJ00JSK	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/20/2025	08/19/2026	08/22/2025	Expire	1	1,475,629	331	18,546								14				0001
Purchased Call/SPX/SPXJ00KSY	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/29/2025	08/28/2026	09/03/2025	Expire	1	3,005,000	312.99	138,531								886				0001
Purchased Call/SPX/SPXJ00LSG	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/05/2025	09/04/2026	09/09/2025	Expire	1	3,224,000	313.6	145,402								692				0001
Purchased Call/SPX/SPXJ00MSS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/10/2025	09/09/2026	09/12/2025	Expire	1	1,678,086	332	24,889								26				0001
Purchased Call/SPX/SPXJ00NS6	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/12/2025	09/11/2026	09/16/2025	Expire	1	1,315,713	315	61,829								308				0001
Purchased Call/SPX/SPXJ00NS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,002,546	336	23,207								115				0001
Purchased Call/SPX/SPXJ00NSK	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/19/2025	09/18/2026	09/23/2025	Expire	1	3,602,000	317.41	163,171								847				0001
Purchased Call/SPX/SPXJ00NSP	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/19/2025	09/18/2026	09/23/2025	Expire	1	1,597,029	317	73,945								384				0001
Purchased Call/SPX/SPXJ00PSP	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/30/2025	09/30/2026	10/02/2025	Expire	1	1,722,000	336.34	24,969								34				0001
Purchased Call/SPX/SPXJ00RSY	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/09/2025	10/06/2026	10/14/2025	Expire	1	1,400,289	319	64,839								518				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00SST	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/17/2025	10/16/2026	10/21/2025	Expire	1	1,595,359	318	71,628								433				0001
Purchased Call/SPX/SPXJ00TSD	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	10/23/2025	10/20/2026	10/27/2025	Expire	1	1,430,900	319	65,527								410				0001
Purchased Call/SPX/SPXJ00USE	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/31/2025	10/30/2026	11/04/2025	Expire	1	1,695,404	322	76,137								493				0001
Purchased Call/SPX/SPXL13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/02/2024	08/04/2025	08/06/2025	Expire	1	1,683,915	315	17,762			(10,520)					(10,520)				0001
Purchased Call/SPX/SPXL13WSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/07/2024	08/05/2025	08/07/2025	Expire	1	1,686,870	315	15,362			(9,192)					(9,192)				0001
Purchased Call/SPX/SPXX13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/11/2025	11/05/2026	11/13/2025	Expire	1	1,474,773	348	10,589								21				0001
Purchased Call/BCS/BCS717OSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	01/06/2025	Exercise	1	19,107	553.24	2,394		5,607	5,603			5,607		(3)				0001
Purchased Call/BCS/BCS717OSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	01/06/2025	Exercise	1	311,304	555.25	38,290		90,231	90,179			90,231		(53)				0001
Purchased Call/BCS/BCS717PSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/14/2025	Exercise	1	1,831,076	570.13	212,954		442,992	440,344			442,992		(2,647)				0001
Purchased Call/BCS/BCS717PSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	01/21/2025	Exercise	1	36,795	567.83	4,445		9,694	9,602			9,694		(91)				0001
Purchased Call/BCS/BCS717PSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	01/15/2025	Exercise	1	156,938	569.9	18,550		39,029	38,722			39,029		(307)				0001
Purchased Call/BCS/BCS717PSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	01/15/2025	Exercise	1	3,267,495	571.11	381,970		805,706	799,393			805,706		(6,314)				0001
Purchased Call/BCS/BCS717PSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/17/2025	Exercise	1	886,047	574.62	100,301		216,714	214,785			216,714		(1,929)				0001
Purchased Call/BCS/BCS717PSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	01/22/2025	Exercise	1	2,527,839	570.85	282,612		660,952	654,741			660,952		(6,211)				0001
Purchased Call/BCS/BCS717PSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	01/22/2025	Exercise	1	657,459	567.85	73,570		176,287	174,663			176,287		(1,624)				0001
Purchased Call/BCS/BCS717QSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	01/27/2025	Exercise	1	1,170,473	576.9	132,733		308,196	304,189			308,196		(4,007)				0001
Purchased Call/BCS/BCS717QSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/28/2025	Exercise	1	61,975	574.52	7,449		16,758	16,522			16,758		(236)				0001
Purchased Call/BCS/BCS717QSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/15/2025	Exercise	1	2,869,009	583.98	325,259		752,811	740,736			752,811		(12,075)				0001
Purchased Call/BCS/BCS717RS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/04/2025	Exercise	1	188,168	589.63	22,185		47,503	46,585			47,503		(918)				0001
Purchased Call/BCS/BCS717RSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/07/2025	Exercise	1	51,347	583.25	6,300		13,941	13,638			13,941		(302)				0001
Purchased Call/BCS/BCS717RSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	02/10/2025	Exercise	1	47,421	581.98	5,909		13,155	12,863			13,155		(292)				0001
Purchased Call/BCS/BCS717RSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	02/11/2025	Exercise	1	1,233,345	583.81	149,481		332,566	324,937			332,566		(7,629)				0001
Purchased Call/BCS/BCS717RSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	01/10/2025	Exercise	1	1,641,632	583.17	200,607		438,873	427,315			438,873		(11,558)				0001
Purchased Call/BCS/BCS717SSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2023	02/14/2025	01/17/2025	Exercise	1	1,709,524	590.68	204,972		462,922	450,551			462,922		(12,371)				0001
Purchased Call/SPX/SPX2610S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/22/2025	08/26/2025	Exercise	1	1,797,933	297	96,670		96,367	33,800			96,367		(62,567)				0001
Purchased Call/SPX/SPX261PSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2025	12/19/2025	Expire	1	1,528,000	325.55	31,324		(30,202)						(30,202)				0001
Purchased Call/SPX/SPX2610SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2025	01/30/2026	02/03/2025	Expire	1	1,802,000	310.21	91,542								(170)				0001
Purchased Call/SPX/SPX261QST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	02/10/2025	Expire	1	1,902,000	310.69	96,622								(159)				0001
Purchased Call/SPX/SPX261RS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,613,897	300	124,434								114				0001
Purchased Call/SPX/SPX261RSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2025	05/19/2026	05/23/2025	Expire	1	1,535,829	303	71,830								(47)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261IISL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/18/2026	11/25/2025	Expire	1	1,516,118	336	21,170								151				0001
Purchased Call/SPX/SPXA213S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/14/2024	08/12/2025	08/14/2025	Expire	1	2,025,073	317	21,948								(13,558)				0001
Purchased Call/SPX/SPXA216SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,671,000	307.6	191,626		204,793	13,699			204,793		(191,094)				0001
Purchased Call/SPX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/17/2024	07/16/2025	07/18/2025	Exercise	1	2,098,405	301	104,834		54,056	(2,706)			54,056		(56,761)				0001
Purchased Call/SPX/SPXC052S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	11/14/2025	Exercise	1	1,529,271	307	78,417		75,627	7,391			75,627		(68,236)				0001
Purchased Call/SPX/SPXC057SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Expire	1	1,568,000	307.46	79,654								(173)				0001
Purchased Call/SPX/SPXC05BSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	02/21/2025	Expire	1	1,582,000	312.31	80,524								(161)				0001
Purchased Call/SPX/SPXC05GSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	03/28/2025	Expire	1	2,139,000	304.54	106,094								(156)				0001
Purchased Call/SPX/SPXD054SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Expire	1	3,884,000	315.67	175,557								873				0001
Purchased Call/SPX/SPXD059SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	10/15/2025	Expire	1	3,259,000	315.3	147,307								1,179				0001
Purchased Call/SPX/SPXD05JS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire	1	2,457,000	317.94	110,565								786				0001
Purchased Call/SPX/SPXD05QS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire	1	3,644,000	324.76	162,887								1,336				0001
Purchased Call/SPX/SPXD17PSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2025	06/02/2026	06/06/2025	Expire	1	1,644,254	304	77,810								(34)				0001
Purchased Call/SPX/SPXD17QSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2026	06/17/2025	Expire	1	1,307,000	304.46	62,475								139				0001
Purchased Call/SPX/SPXD17USI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	06/30/2025	Expire	1	2,099,235	306	101,430								263				0001
Purchased Call/SPX/SPXE178SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2025	08/25/2026	08/29/2025	Expire	1	1,845,916	313	86,287								73				0001
Purchased Call/SPX/SPXH006S2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/28/2024	02/27/2025	03/03/2025	Exercise	1	1,528,113	283	85,021		128,315	114,965			128,315		(13,350)				0001
Purchased Call/SPX/SPXH00CS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/28/2024	03/27/2025	03/31/2025	Exercise	1	1,683,518	287	98,507		101,377	78,119			101,377		(23,259)				0001
Purchased Call/SPX/SPXH00US3	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/27/2024	06/26/2025	06/30/2025	Exercise	1	3,421,988	295	199,834		135,697	38,000			135,697		(97,696)				0001
Purchased Call/SPX/SPXH00BS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2025	03/28/2025	Exercise	1	2,251,000	5203.58	57,851		96,793	83,406			96,793		(13,387)				0001
Purchased Call/SPX/SPXH00BS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2025	03/28/2025	Exercise	1	3,197,000	5203.58	167,843		312,488	273,649			312,488		(38,840)				0001
Purchased Call/SPX/SPXH00CSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2024	04/02/2025	04/04/2025	Exercise	1	3,977,239	5206	176,537		310,949	266,570			310,949		(44,378)				0001
Purchased Call/SPX/SPXH00CSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2024	04/02/2025	04/04/2025	Exercise	1	2,597,699	5206	144,625		232,021	195,665			232,021		(36,356)				0001
Purchased Call/SPX/SPXH00CSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2024	04/04/2025	04/08/2025	Expire	1	2,321,000	5147.21	69,166			(17,818)					(17,818)				0001
Purchased Call/SPX/SPXH00CSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2024	04/04/2025	04/08/2025	Expire	1	1,774,000	5147.21	84,442			(21,754)					(21,754)				0001
Purchased Call/SPX/SPXH00CST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2024	04/03/2025	04/07/2025	Exercise	1	2,334,481	5211	90,572		83,113	59,967			83,113		(23,146)				0001
Purchased Call/SPX/SPXH00CSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2024	04/03/2025	04/07/2025	Exercise	1	1,881,090	5211	79,687		66,972	46,608			66,972		(20,364)				0001
Purchased Call/SPX/SPXH00DSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/09/2024	04/09/2025	04/11/2025	Exercise	1	3,064,000	5209.91	86,711		144,008	120,598			144,008		(23,410)				0001
Purchased Call/SPX/SPXH00DSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/09/2024	04/08/2025	04/10/2025	Expire	1	4,682,151	5202	196,686			(52,703)					(52,703)				0001
Purchased Call/SPX/SPXH00DSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/09/2024	04/08/2025	04/10/2025	Expire	1	2,622,005	5202	143,065			(38,335)					(38,335)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00DSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/10/2024	04/10/2025	04/14/2025	Exercise	1	2,695,000	5160.64	42,581		56,092	44,479			56,092		(11,613)				0001
Purchased Call/SPX/SPXH00DSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/10/2024	04/10/2025	04/14/2025	Exercise	1	2,244,000	5160.64	66,198		46,705	28,651			46,705		(18,054)				0001
Purchased Call/SPX/SPXH00FS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/16/2024	04/16/2025	04/18/2025	Exercise	1	3,289,000	5051.41	100,315		146,036	117,020			146,036		(29,017)				0001
Purchased Call/SPX/SPXH00GS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/23/2024	04/23/2025	04/25/2025	Exercise	1	2,031,000	5070.55	51,994		86,318	70,275			86,318		(16,042)				0001
Purchased Call/SPX/SPXH00GS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/23/2024	04/22/2025	04/24/2025	Exercise	1	3,266,911	5011	134,116		180,447	139,323			180,447		(41,124)				0001
Purchased Call/SPX/SPXH00GSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/24/2024	04/24/2025	04/28/2025	Exercise	1	2,681,000	5071.63	83,647		140,753	114,714			140,753		(26,039)				0001
Purchased Call/SPX/SPXH00HSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2025	05/05/2025	Exercise	1	3,026,000	5018.39	103,792		177,021	142,710			177,021		(34,311)				0001
Purchased Call/SPX/SPXH001S5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/07/2024	05/07/2025	05/09/2025	Exercise	1	2,421,000	5187.7	84,251		145,260	116,016			145,260		(29,244)				0001
Purchased Call/SPX/SPXH001SC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/08/2024	05/08/2025	05/12/2025	Exercise	1	2,389,000	5187.67	85,526		148,118	118,196			148,118		(29,922)				0001
Purchased Call/SPX/SPXH001SK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/09/2024	05/09/2025	05/13/2025	Exercise	1	2,198,000	5214.08	72,754		124,187	98,391			124,187		(25,796)				0001
Purchased Call/SPX/SPXH001SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,834,000	5222.68	94,089		160,121	126,667			160,121		(33,454)				0001
Purchased Call/SPX/SPXH00JSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/14/2024	05/14/2025	05/16/2025	Exercise	1	3,382,000	5246.68	109,577		186,010	145,862			186,010		(40,148)				0001
Purchased Call/SPX/SPXH00JSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/16/2024	05/16/2025	05/20/2025	Exercise	1	3,496,000	5297.1	129,352		221,996	173,623			221,996		(48,373)				0001
Purchased Call/SPX/SPXH00KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP615ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	05/20/2025	Exercise	1	2,031,066	5303	93,050		164,691	129,700			164,691		(34,991)				0001
Purchased Call/SPX/SPX140AS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/15/2025	01/17/2025	Exercise	1	1,589,000	100	32,575		124,531	123,278			124,531		(1,253)				0001
Purchased Call/SPX/SPX140ASG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	01/22/2025	Exercise	1	4,420,000	100	54,366		189,891	187,475			189,891		(2,416)				0001
Purchased Call/SPX/SPX140ASO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/22/2024	01/22/2025	01/24/2025	Exercise	1	3,180,000	100	75,048		276,521	272,191			276,521		(4,330)				0001
Purchased Call/SPX/SPX140ASU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/25/2024	01/24/2025	01/28/2025	Exercise	1	4,837,000	100	58,044		258,534	254,836			258,534		(3,698)				0001
Purchased Call/SPX/SPX140ASW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2024	01/27/2025	01/29/2025	Exercise	1	2,849,000	100	33,618		141,465	139,057			141,465		(2,408)				0001
Purchased Call/SPX/SPX140BS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2025	02/06/2025	Exercise	1	2,126,000	100	38,693		54,559	50,945			54,559		(3,614)				0001
Purchased Call/SPX/SPX140BSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2024	02/14/2025	02/19/2025	Exercise	1	2,391,000	100	26,779		110,872	107,599			110,872		(3,273)				0001
Purchased Call/SPX/SPX140CSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	03/04/2025	Expire	1	1,390,000	100	23,630			(3,807)					(3,807)				0001
Purchased Call/SPX/SPX140CSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	03/03/2025	03/05/2025	Expire	1	4,637,000	100	50,080			(8,416)					(8,416)				0001
Purchased Call/SPX/SPX140CSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/06/2024	03/06/2025	03/10/2025	Expire	1	1,571,000	100	33,148			(5,844)					(5,844)				0001
Purchased Call/SPX/SPX140DSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/26/2024	03/26/2025	03/28/2025	Exercise	1	2,091,000	100	38,474		12,611	3,708			12,611		(8,903)				0001
Purchased Call/SPX/SPX140DSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	04/01/2025	Expire	1	1,774,000	100	18,272			(4,353)					(4,353)				0001
Purchased Call/SPX/SPX140ESO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2024	04/11/2025	04/15/2025	Expire	1	2,176,000	100	42,432			(11,787)					(11,787)				0001
Purchased Call/SPX/SPX140ESQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2025	04/16/2025	Expire	1	4,164,000	100	40,807			(11,579)					(11,579)				0001
Purchased Call/SPX/SPX140ESR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2025	04/16/2025	Expire	1	1,349,000	100	26,306			(7,464)					(7,464)				0001
Purchased Call/SPX/SPX140FSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2024	05/01/2025	05/05/2025	Expire	1	2,614,000	100	27,447			(9,073)					(9,073)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140F9G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2024	05/01/2025	05/05/2025	Expire	1	1,245,000	100	20,418			(6,750)				(6,750)				0001
Purchased Call/SPX/SPX140FSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/14/2024	05/14/2025	05/16/2025	Expire	1	3,759,000	100	40,221			(14,737)				(14,737)				0001
Purchased Call/SPX/SPX140FSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	05/20/2025	Expire	1	4,908,000	100	53,988			(20,246)				(20,246)				0001
Purchased Call/SPX/SPX140GS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	05/20/2025	Expire	1	2,215,000	100	52,717			(19,769)				(19,769)				0001
Purchased Call/SPX/SPX140GSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/21/2024	05/21/2025	05/23/2025	Expire	1	4,660,000	100	52,192			(20,129)				(20,129)				0001
Purchased Call/SPX/SPX140GSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2024	05/23/2025	05/28/2025	Expire	1	1,672,000	100	41,967			(16,554)				(16,554)				0001
Purchased Call/SPX/SPX140GSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/29/2024	05/29/2025	06/02/2025	Exercise	1	2,673,000	100	51,856		6,533	(14,609)			6,533	(21,142)				0001
Purchased Call/SPX/SPX140HS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2025	06/04/2025	Expire	1	2,024,000	100	31,170			(13,052)				(13,052)				0001
Purchased Call/SPX/SPX140HS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/03/2024	06/03/2025	06/05/2025	Expire	1	2,546,000	100	45,573			(19,209)				(19,209)				0001
Purchased Call/BCS/BCS717IIS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	01/10/2025	Exercise	1	818,759	580.58	92,847		216,123	204,533			216,123	(11,590)				0001
Purchased Call/BCS/BCS717IIS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	03/28/2025	Exercise	1	1,059,967	580.58	119,988		268,572	253,883			268,572	(14,689)				0001
Purchased Call/BCS/BCS717IIS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2023	04/03/2025	04/07/2025	Exercise	1	1,725,818	579.54	194,065		412,634	388,074			412,634	(24,559)				0001
Purchased Call/BCS/BCS717IIS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2023	04/04/2025	03/28/2025	Exercise	1	2,548,129	578.35	283,435		535,785	499,043			535,785	(36,741)				0001
Purchased Call/BCS/BCS717IIS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	04/08/2025	Exercise	1	1,551,102	576.11	168,295		331,794	310,295			331,794	(21,499)				0001
Purchased Call/BCS/BCS717IISJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	04/09/2025	Exercise	1	86,309	568.48	10,262		18,947	17,594			18,947	(1,353)				0001
Purchased Call/BCS/BCS717IISP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	01/10/2025	Exercise	1	1,378,965	577.9	154,582		300,387	279,395			300,387	(20,993)				0001
Purchased Call/BCS/BCS717IISR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	02/10/2025	Exercise	1	2,265,145	576.97	253,017		518,392	483,637			518,392	(34,755)				0001
Purchased Call/BCS/BCS717IISV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	04/09/2025	Exercise	1	2,198,355	581.97	248,634		472,065	436,546			472,065	(35,519)				0001
Purchased Call/BCS/BCS717IISW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	03/20/2025	Exercise	1	1,776,226	577.19	210,305		389,194	358,903			389,194	(30,291)				0001
Purchased Call/BCS/BCS717IISZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	02/25/2025	Exercise	1	1,442,468	577.19	170,644		325,885	301,508			325,885	(24,378)				0001
Purchased Call/BCS/BCS717XS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	04/09/2025	Exercise	1	153,072	573.24	18,782		34,430	31,746			34,430	(2,683)				0001
Purchased Call/BCS/BCS717XS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	03/28/2025	Exercise	1	1,636,934	581.97	185,301		346,097	319,407			346,097	(26,689)				0001
Purchased Call/BCS/BCS717XS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	04/21/2025	Exercise	1	1,162,817	583.5	132,794		245,276	225,968			245,276	(19,309)				0001
Purchased Call/BCS/BCS717XS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	04/21/2025	Exercise	1	134,642	574.74	16,669		30,422	27,998			30,422	(2,424)				0001
Purchased Call/BCS/BCS717XS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	04/09/2025	Exercise	1	1,760,852	583.82	201,265		369,508	340,203			369,508	(29,305)				0001
Purchased Call/BCS/BCS717XS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	02/06/2025	Exercise	1	1,385,285	580.98	156,953		302,916	279,936			302,916	(22,979)				0001
Purchased Call/BCS/BCS717XSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	03/31/2025	Exercise	1	2,411,348	576.3	286,468		528,535	485,190			528,535	(43,345)				0001
Purchased Call/BCS/BCS717XSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	04/04/2025	Exercise	1	1,396,470	581.06	158,779		305,745	281,536			305,745	(24,209)				0001
Purchased Call/BCS/BCS717XSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	03/28/2025	Exercise	1	1,767,526	581.06	201,144		391,330	360,427			391,330	(30,903)				0001
Purchased Call/BCS/BCS717XSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	04/10/2025	Exercise	1	1,137,404	581.06	129,209		238,712	219,161			238,712	(19,550)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717SSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	02/25/2025	Exercise	1	1,927,840	578.99	232,498		562,975	546,688			562,975		(16,288)				0001
Purchased Call/BCS/BCS717SSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	02/27/2025	Exercise	1	1,010,040	573.47	128,174		313,931	304,248			313,931		(9,683)				0001
Purchased Call/BCS/BCS717SSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	01/28/2025	Exercise	1	478,874	572.26	61,487		144,674	139,951			144,674		(4,723)				0001
Purchased Call/BCS/BCS717TS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/03/2025	Exercise	1	633,438	573.82	81,017		188,266	181,931			188,266		(6,335)				0001
Purchased Call/BCS/BCS717TS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	01/31/2025	Exercise	1	620,336	575.04	78,535		182,370	176,229			182,370		(6,141)				0001
Purchased Call/BCS/BCS717TSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	03/06/2025	Exercise	1	1,978,793	582.67	242,661		538,050	517,373			538,050		(20,677)				0001
Purchased Call/BCS/BCS717TSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	02/25/2025	Exercise	1	380,578	577.89	49,171		107,233	103,045			107,233		(4,188)				0001
Purchased Call/BCS/BCS717TSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/07/2025	Exercise	1	731,618	566.55	94,013		226,549	218,120			226,549		(8,429)				0001
Purchased Call/BCS/BCS717US4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/12/2025	Exercise	1	49,598	557.49	6,329		15,172	14,580			15,172		(592)				0001
Purchased Call/BCS/BCS717US7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	02/25/2025	Exercise	1	2,495,148	564.15	299,168		735,427	707,444			735,427		(27,983)				0001
Purchased Call/BCS/BCS717USB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/13/2025	Exercise	1	587,405	558.51	74,307		170,579	163,536			170,579		(7,043)				0001
Purchased Call/BCS/BCS717USE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	03/17/2025	Exercise	1	246,091	556.35	29,457		67,696	64,827			67,696		(2,869)				0001
Purchased Call/BCS/BCS717USK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	02/14/2025	Exercise	1	2,321,157	566.2	253,702		630,198	605,107			630,198		(25,091)				0001
Purchased Call/BCS/BCS717USM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/18/2025	Exercise	1	1,568,805	571.14	177,589		407,015	389,379			407,015		(17,636)				0001
Purchased Call/BCS/BCS717USO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/18/2025	Exercise	1	81,993	564.4	9,888		22,240	21,258			22,240		(982)				0001
Purchased Call/BCS/BCS717USS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	01/06/2025	Exercise	1	2,347,855	561.54	272,275		675,913	647,818			675,913		(28,095)				0001
Purchased Call/BCS/BCS717VS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/24/2025	Exercise	1	1,288,198	568.4	142,088		346,946	331,743			346,946		(15,203)				0001
Purchased Call/BCS/BCS717VS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/24/2025	Exercise	1	524,516	563.74	61,766		145,566	138,955			145,566		(6,611)				0001
Purchased Call/BCS/BCS717VS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	02/25/2025	Exercise	1	2,481,644	566.61	282,907		681,559	650,859			681,559		(30,700)				0001
Purchased Call/BCS/BCS717VSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/25/2025	Exercise	1	57,161	563.5	6,499		15,948	15,240			15,948		(708)				0001
Purchased Call/BCS/BCS717VSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	01/07/2025	Exercise	1	1,245,283	562.31	143,208		350,538	334,933			350,538		(15,605)				0001
Purchased Call/SPX/SPX0134S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUI5FPU8MPR08K5P83	09/17/2025	09/15/2026	09/19/2025	Expire	1	839,000	100	39,349								46				0001
Purchased Call/SPX/SPX140BSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2025	02/06/2025	Exercise	1	1,840,000	297.47	29,440		81,156	78,406			81,156		(2,750)				0001
Purchased Call/SPX/SPX140BSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2025	02/13/2025	Exercise	1	1,882,000	297.82	35,758		85,421	81,394			85,421		(4,028)				0001
Purchased Call/SPX/SPX140FSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2024	04/30/2025	05/02/2025	Exercise	1	1,518,642	284	83,825		83,665	56,110			83,665		(27,556)				0001
Purchased Call/SPX/SPX140FSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2025	05/12/2025	Exercise	1	2,611,967	287	151,069		123,841	70,548			123,841		(53,294)				0001
Purchased Call/SPX/SPX140HS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/03/2024	06/03/2025	06/05/2025	Expire	1	1,498,000	314.24	16,328		(6,882)				(6,882)		(6,882)				0001
Purchased Call/SPX/SPX140HSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/17/2024	06/13/2025	06/17/2025	Expire	1	1,789,009	319	22,042		(10,036)				(10,036)		(10,036)				0001
Purchased Call/SPX/SPX140ISK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2024	06/30/2025	07/02/2025	Expire	1	1,565,000	319.08	18,311		(9,080)				(9,080)		(9,080)				0001
Purchased Call/SPX/SPX140IST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	07/09/2025	Expire	1	1,750,000	322.29	21,175		(10,908)				(10,908)		(10,908)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX1401SII	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2025	07/14/2025	Expire	1	1,837,382	322	23,704			(12,511)					(12,511)				0001
Purchased Call/SPX/SPX140KSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/19/2024	09/19/2025	09/23/2025	Exercise	1	1,600,000	299.95	77,120		93,136	37,378			93,136		(55,757)				0001
Purchased Call/SPX/SPX140KSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	09/23/2025	Exercise	1	3,199,000	299.79	152,912		188,020	77,158			188,020		(110,861)				0001
Purchased Call/SPX/SPX140LSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	09/23/2025	Expire	1	1,838,000	321.67	17,645			(12,792)					(12,792)				0001
Purchased Call/SPX/SPX140LSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	09/30/2025	Exercise	1	3,342,000	300.6	159,413		184,221	65,547			184,221		(118,674)				0001
Purchased Call/SPX/SPX1002S4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/01/2024	07/30/2025	08/01/2025	Exercise	1	2,009,952	296	106,268		98,517	36,354			98,517		(62,163)				0001
Purchased Call/SPX/SPX1004S1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/14/2024	08/13/2025	08/15/2025	Exercise	1	1,803,642	294	96,381		113,804	54,165			113,804		(59,639)				0001
Purchased Call/SPX/SPX100ASE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/03/2024	10/03/2025	10/07/2025	Exercise	1	1,485,000	300.09	72,023		92,884	38,019			92,884		(54,865)				0001
Purchased Call/SPX/SPX100CSI	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/18/2024	10/17/2025	10/21/2025	Expire	1	1,871,000	328.87	15,155			(12,166)					(12,166)				0001
Purchased Call/SPX/SPX100DSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/30/2024	10/28/2025	10/30/2025	Expire	1	1,939,352	324	23,665			(19,666)					(19,666)				0001
Purchased Call/SPX/SPX100DSII	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/01/2024	10/29/2025	10/31/2025	Expire	1	1,501,321	328	10,259			(8,626)					(8,626)				0001
Purchased Call/SPX/SPX100ES7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/04/2024	11/04/2025	11/06/2025	Expire	1	1,653,000	321.09	21,654			(18,314)					(18,314)				0001
Purchased Call/SPX/SPX100HSG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/22/2024	11/24/2025	11/26/2025	Expire	1	1,621,000	326.47	25,612			(23,072)					(23,072)				0001
Purchased Call/SPX/SPX100IS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/22/2024	11/18/2025	11/20/2025	Expire	1	1,955,235	326	31,316			(28,158)					(28,158)				0001
Purchased Call/SPX/SPX100LSB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/13/2024	12/11/2025	12/15/2025	Expire	1	1,797,596	336	15,161			(14,528)					(14,528)				0001
Purchased Call/SPX/SPX100MSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,829,000	307.29	144,562								(393)				0001
Purchased Call/SPX/SPX100VSY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/07/2025	03/06/2026	03/11/2025	Expire	1	3,917,000	305.25	192,325								(153)				0001
Purchased Call/SPX/SPX1002SF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/28/2025	03/27/2026	04/01/2025	Expire	1	1,758,000	319.47	28,480								(4)				0001
Purchased Call/SPX/SPXJ00QS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,242,352	304	85,114								3				0001
Purchased Call/SPX/SPXJ001SV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2025	04/09/2026	04/15/2025	Expire	1	2,041,497	298	91,101								23				0001
Purchased Call/SPX/SPXJ003SO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/24/2025	04/24/2026	04/28/2025	Expire	1	1,403,000	298.91	64,398								44				0001
Purchased Call/SPX/SPXJ005SR	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/07/2025	05/06/2026	05/09/2025	Expire	1	1,771,405	316	27,322								(23)				0001
Purchased Call/SPX/SPXJ008SZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/27/2025	05/26/2026	05/29/2025	Expire	1	1,558,317	325	15,084								(8)				0001
Purchased Call/SPX/SPXJ009SD	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/30/2025	05/29/2026	06/03/2025	Expire	1	3,621,000	303.4	171,273								303				0001
Purchased Call/SPX/SPXJ009SZ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/05/2025	06/05/2026	06/09/2025	Expire	1	1,612,000	303.85	76,086								150				0001
Purchased Call/SPX/SPXJ00ASI	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/11/2025	06/09/2026	06/13/2025	Expire	1	1,598,615	305	75,437								(25)				0001
Purchased Call/SPX/SPXJ00DSC	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/02/2025	06/30/2026	07/07/2025	Expire	1	2,117,382	308	97,285								406				0001
Purchased Call/SPX/SPXJ00DSG	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/03/2025	07/06/2026	07/08/2025	Expire	1	1,992,000	308.54	94,819								402				0001
Purchased Call/SPX/SPXJ00GS8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/23/2025	07/21/2026	07/25/2025	Expire	1	1,631,690	329	21,786								7				0001
Purchased Call/SPX/SPXJ00GSJ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/25/2025	07/24/2026	07/29/2025	Expire	1	4,886,000	310.74	233,551								813				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ001SV	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/13/2025	08/11/2026	08/15/2025	Expire	1	1,515,898	312	72,148								46				0001
Purchased Call/SPX/SPXJ001SY	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/15/2025	08/14/2026	08/19/2025	Expire	1	3,702,000	312.36	173,254								714				0001
Purchased Call/SPX/SPXJ00LS6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/29/2025	08/27/2026	09/03/2025	Expire	1	1,950,016	340	11,767								75				0001
Purchased Call/SPX/SPXJ00MS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/05/2025	09/04/2026	09/09/2025	Expire	1	1,680,513	334	18,717								89				0001
Purchased Call/SPX/SPXJ00MSR	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/10/2025	09/08/2026	09/12/2025	Expire	1	1,709,335	314	80,081								85				0001
Purchased Call/SPX/SPXJ00NSQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/19/2025	09/17/2026	09/23/2025	Expire	1	1,454,547	334	23,189								120				0001
Purchased Call/SPX/SPXJ00PSD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/24/2025	09/22/2026	09/26/2025	Expire	1	1,510,092	336	19,967								25				0001
Purchased Call/SPX/SPXJ00SS0	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/17/2025	10/16/2026	10/21/2025	Expire	1	3,294,000	317.99	147,571								892				0001
Purchased Call/SPX/SPXJ00USV	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	11/07/2025	11/06/2026	11/12/2025	Expire	1	1,848,925	320	82,625								750				0001
Purchased Call/SPX/SPXJ00XS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/28/2025	11/25/2026	12/02/2025	Expire	1	1,494,696	338	25,189								185				0001
Purchased Call/BCS/BCS7170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/07/2025	Exercise	1	13,674	552.61	1,692		4,103	4,098			4,103		(5)				0001
Purchased Call/BCS/BCS7170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	01/07/2025	Exercise	1	3,689,320	564.8	422,584		991,267	987,784			991,267		(3,483)				0001
Purchased Call/BCS/BCS717PS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/10/2025	Exercise	1	783,976	561.36	92,744		216,071	215,180			216,071		(891)				0001
Purchased Call/BCS/BCS717PS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	01/08/2025	Exercise	1	138,018	558.14	16,811		39,370	39,255			39,370		(116)				0001
Purchased Call/BCS/BCS717PSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	01/14/2025	Exercise	1	2,782,165	572.13	318,237		665,130	661,091			665,130		(4,039)				0001
Purchased Call/BCS/BCS717PSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	01/21/2025	Exercise	1	572,573	574.62	64,873		144,077	142,742			144,077		(1,335)				0001
Purchased Call/BCS/BCS7170S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/23/2025	Exercise	1	234,788	566.42	28,198		65,535	64,761			65,535		(775)				0001
Purchased Call/BCS/BCS7170S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2025	Exercise	1	172,224	568.48	20,288		46,897	46,312			46,897		(584)				0001
Purchased Call/BCS/BCS7170S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/23/2025	Exercise	1	240,847	573.18	27,119		64,386	63,641			64,386		(745)				0001
Purchased Call/BCS/BCS7170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/28/2025	Exercise	1	350,321	581.38	39,481		90,593	89,340			90,593		(1,253)				0001
Purchased Call/BCS/BCS7170SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	01/31/2025	Exercise	1	22,450	577.09	2,716		6,099	5,994			6,099		(104)				0001
Purchased Call/BCS/BCS7170SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	01/31/2025	Exercise	1	1,509,540	583.98	171,333		392,270	385,689			392,270		(6,581)				0001
Purchased Call/BCS/BCS7170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	01/29/2025	Exercise	1	1,014,360	579.19	120,202		283,204	278,905			283,204		(4,299)				0001
Purchased Call/SPX/SPX140HSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/04/2024	06/04/2025	06/06/2025	Expire	1	2,078,000	100	41,560			(17,632)					(17,632)				0001
Purchased Call/SPX/SPX140HSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2024	06/06/2025	06/10/2025	Expire	1	3,153,000	100	63,375			(27,463)					(27,463)				0001
Purchased Call/SPX/SPX1401S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	06/24/2025	Expire	1	4,892,000	100	55,769			(26,335)					(26,335)				0001
Purchased Call/SPX/SPX1401S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/24/2024	06/24/2025	06/26/2025	Expire	1	2,568,000	100	27,991			(13,417)					(13,417)				0001
Purchased Call/SPX/SPX1401SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/24/2024	06/24/2025	06/26/2025	Expire	1	1,317,000	100	27,262			(13,068)					(13,068)				0001
Purchased Call/SPX/SPX1401SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2024	06/27/2025	07/01/2025	Expire	1	2,018,000	100	23,005			(11,280)					(11,280)				0001
Purchased Call/SPX/SPX1401SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,219,000	100	52,812		27,132	1,166			27,132		(25,966)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX1401SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2024	06/27/2025	07/01/2025	Exercise	1	1,899,000	100	40,829		16,035	(4,039)			16,035		(20,074)				0001
Purchased Call/SPX/SPX1401SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2024	07/11/2025	07/15/2025	Expire	1	5,979,000	100	67,563			(35,846)					(35,846)				0001
Purchased Call/SPX/SPX1401SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2025	07/16/2025	Expire	1	3,772,000	100	42,624			(22,780)					(22,780)				0001
Purchased Call/SPX/SPX140JSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2025	08/08/2025	Expire	1	1,999,000	100	30,985			(18,522)					(18,522)				0001
Purchased Call/SPX/SPX140JSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2025	08/13/2025	Expire	1	3,856,000	100	36,246			(22,167)					(22,167)				0001
Purchased Call/SPX/SPX140KS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/19/2024	08/19/2025	08/21/2025	Expire	1	3,193,000	100	41,190			(26,098)					(26,098)				0001
Purchased Call/SPX/SPX140KSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	09/02/2025	Exercise	1	2,017,000	100	30,860		9,289	(11,029)			9,289		(20,318)				0001
Purchased Call/SPX/SPX140KSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/11/2024	09/11/2025	09/15/2025	Expire	1	1,849,000	100	26,811			(18,686)					(18,686)				0001
Purchased Call/SPX/SPX140LS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	09/30/2025	Expire	1	4,676,000	100	47,695			(35,506)					(35,506)				0001
Purchased Call/SPX/SPX140LSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2025	10/03/2025	Expire	1	1,839,000	100	31,631			(23,788)					(23,788)				0001
Purchased Call/SPX/SPX140LSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	10/10/2025	Expire	1	1,475,000	100	27,583			(21,276)					(21,276)				0001
Purchased Call/SPX/SPX140MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2024	10/31/2025	11/04/2025	Expire	1	1,693,000	100	26,242			(22,025)					(22,025)				0001
Purchased Call/SPX/SPX140MSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	11/04/2025	Exercise	1	2,009,000	100	33,550		8,189	(20,049)			8,189		(28,238)				0001
Purchased Call/SPX/SPX140NSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	12/02/2025	Expire	1	1,864,000	100	36,162			(33,156)					(33,156)				0001
Purchased Call/SPX/SPX140NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	12/15/2025	Expire	1	3,641,000	100	38,959			(36,920)					(36,920)				0001
Purchased Call/SPX/SPX1400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	12/23/2025	Expire	1	4,933,000	100	51,303			(50,163)					(50,163)				0001
Purchased Call/SPX/SPX1400SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	12/23/2025	Expire	1	1,963,000	100	32,390			(31,670)					(31,670)				0001
Purchased Call/SPX/SPX1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	12/26/2025	Expire	1	3,471,000	100	37,140			(36,524)					(36,524)				0001
Purchased Call/SPX/SPXH00KST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/21/2024	05/20/2025	05/22/2025	Exercise	1	3,619,784	5308	214,018		414,657	332,479			414,657		(82,178)				0001
Purchased Call/SPX/SPXH00LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2025	05/23/2025	Exercise	1	8,588,756	5321	366,087		639,141	497,560			639,141		(141,581)				0001
Purchased Call/SPX/SPXH00LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/23/2025	05/28/2025	Exercise	1	2,881,000	5267.84	140,305		250,647	195,305			250,647		(55,342)				0001
Purchased Call/SPX/SPXH00LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	05/27/2025	Exercise	1	1,470,135	5307	55,073		96,673	75,043			96,673		(21,630)				0001
Purchased Call/SPX/SPXH00LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Exercise	1	4,631,000	5304.72	167,179		277,860	211,733			277,860		(66,127)				0001
Purchased Call/SPX/SPXH00LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Exercise	1	2,326,000	5304.72	130,721		218,406	166,700			218,406		(51,706)				0001
Purchased Call/SPX/SPXH00LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2025	05/27/2025	Exercise	1	1,310,831	5307	56,249		97,319	75,165			97,319		(22,154)				0001
Purchased Call/SPX/SPXH00MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2025	05/30/2025	Exercise	1	2,138,000	5306.04	74,830		124,004	93,701			124,004		(30,303)				0001
Purchased Call/SPX/SPXH00NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	06/02/2025	Exercise	1	3,887,009	5267	163,046		284,871	217,841			284,871		(67,030)				0001
Purchased Call/SPX/SPXH00NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	06/02/2025	Exercise	1	2,965,293	5267	134,349		239,275	184,043			239,275		(55,232)				0001
Purchased Call/SPX/SPXH00NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2025	06/02/2025	Exercise	1	1,417,348	5269	68,251		129,388	101,252			129,388		(28,137)				0001
Purchased Call/SPX/SPXH00OSO	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	06/03/2025	Exercise	1	5,020,825	5235	210,961		368,257	280,943			368,257		(87,314)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	06/03/2025	Exercise	1	2,314,082	5235	105,311		187,408	143,821			187,408		(43,587)				0001
Purchased Call/SPX/SPXH00GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	06/03/2025	Exercise	1	3,266,779	5278	133,141		232,745	177,486			232,745		(55,259)				0001
Purchased Call/SPX/SPXH00GSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/04/2024	06/04/2025	06/06/2025	Exercise	1	2,386,000	5291.34	76,113		125,265	92,974			125,265		(32,291)				0001
Purchased Call/SPX/SPXH00GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	05/30/2025	06/03/2025	Exercise	1	2,300,994	5278	102,961		176,581	133,728			176,581		(42,853)				0001
Purchased Call/SPX/SPXH00PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2025	06/12/2025	Exercise	1	2,428,438	5361	91,284		154,021	113,675			154,021		(40,347)				0001
Purchased Call/SPX/SPXH00QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/10/2025	06/12/2025	Exercise	1	5,291,100	5361	254,547		419,478	306,660			419,478		(112,819)				0001
Purchased Call/SPX/SPXH00QSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/17/2024	06/17/2025	06/20/2025	Exercise	1	2,904,000	5473.23	94,380		155,364	111,824			155,364		(43,540)				0001
Purchased Call/SPX/SPXH00RS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/17/2024	06/13/2025	06/17/2025	Exercise	1	2,558,284	5432	121,504		204,412	149,090			204,412		(55,322)				0001
Purchased Call/SPX/SPXH00RS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/17/2024	06/13/2025	06/17/2025	Exercise	1	1,901,060	5432	115,994		190,739	137,926			190,739		(52,813)				0001
Purchased Call/SPX/SPXH00RSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/20/2024	06/20/2025	06/24/2025	Exercise	1	4,250,000	5473.17	190,825		331,500	241,638			331,500		(89,862)				0001
Purchased Call/SPX/SPXH00SSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	06/24/2025	Exercise	1	2,760,000	5464.62	155,388		254,160	180,782			254,160		(73,378)				0001
Purchased Call/SPX/SPXH00SSC	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2025	06/25/2025	Exercise	1	3,829,000	5464.62	177,283		310,149	225,659			310,149		(84,490)				0001
Purchased Call/SPX/SPXH00SSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/23/2025	06/25/2025	Exercise	1	1,828,000	5464.62	100,540		186,456	138,540			186,456		(47,916)				0001
Purchased Call/SPX/SPX140LSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	10/01/2025	Expire	1	1,583,000	325.1	11,873		(8,863)				(8,863)		(8,863)				0001
Purchased Call/SPX/SPX140PSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2026	01/27/2025	Expire	1	1,547,272	323	39,774						(84)		(84)				0001
Purchased Call/SPX/SPX140QS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	02/11/2025	Expire	1	2,666,000	325.11	54,920						(85)		(85)				0001
Purchased Call/SPX/SPX140TSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/17/2025	04/14/2026	04/21/2025	Expire	1	1,518,934	315	18,411						8		8				0001
Purchased Call/SPX/SPX140USP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/10/2025	06/04/2026	06/12/2025	Expire	1	1,617,500	329	12,125						(5)		(5)				0001
Purchased Call/SPX/SPX140USX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2025	06/12/2026	06/18/2025	Expire	1	1,974,321	329	15,425						(4)		(4)				0001
Purchased Call/SPX/SPX140VSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	07/15/2025	Expire	1	1,712,423	329	19,314						59		59				0001
Purchased Call/SPX/SPX140WSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	10/21/2025	Expire	1	1,584,000	339.77	15,523						94		94				0001
Purchased Call/SPX/SPX140YS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/17/2025	12/16/2026	12/19/2025	Expire	1	1,923,534	339	26,093						67		67				0001
Purchased Call/SPX/SPX261HSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	02/19/2025	Exercise	1	1,547,652	281	86,696		168,435	157,809			168,435		(10,626)				0001
Purchased Call/SPX/SPX261JSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	03/24/2025	Expire	1	1,468,000	309.26	19,378			(4,164)			(4,164)		(4,164)				0001
Purchased Call/SPX/SPX261JSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2024	03/19/2025	03/21/2025	Exercise	1	2,164,322	285	134,108		142,978	114,453			142,978		(28,526)				0001
Purchased Call/SPX/SPX261JSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/21/2025	03/25/2025	Exercise	1	2,278,000	287.16	128,479		132,161	103,967			132,161		(28,194)				0001
Purchased Call/SPX/SPX261JSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/21/2025	03/25/2025	Expire	1	1,991,000	304.39	39,422			(8,651)			(8,651)		(8,651)				0001
Purchased Call/SPX/SPX261KS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/08/2025	04/10/2025	Expire	1	1,877,540	305	29,873			(8,117)			(8,117)		(8,117)				0001
Purchased Call/SPX/SPX261NSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2024	07/09/2025	07/11/2025	Exercise	1	1,862,426	298	117,312		65,707	4,458			65,707		(61,249)				0001
Purchased Call/SPX/SPX2610SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2025	09/22/2025	Exercise	1	1,935,213	298	103,241		121,658	47,095			121,658		(74,563)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2610SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	09/26/2025	Expire	1	1,496,931	322	17,049			(12,528)					(12,528)				0001
Purchased Call/SPX/SPX2610SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	01/28/2025	Expire	1	3,949,000	310.59	200,214								(416)				0001
Purchased Call/SPX/SPX2610SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2025	01/27/2026	01/31/2025	Expire	1	1,873,934	310	92,671								(219)				0001
Purchased Call/SPX/SPX2610SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2026	02/04/2025	Expire	1	1,819,000	309.71	92,587								(163)				0001
Purchased Call/SPX/SPX261RS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2025	03/13/2026	03/17/2025	Expire	1	1,937,000	301.48	94,913								(55)				0001
Purchased Call/SPX/SPX261RS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,922,886	303	142,575								191				0001
Purchased Call/SPX/SPX261RSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2025	06/05/2026	06/12/2025	Expire	1	1,396,389	322	20,797								(8)				0001
Purchased Call/SPX/SPXB05MSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	06/10/2025	Exercise	1	1,834,000	291.57	104,905			81,268	35,935			81,268	(45,333)				0001
Purchased Call/BCS/BCS7170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	01/15/2025	Exercise	1	1,222,915	583.98	138,556			328,543	323,587			328,543	(4,955)				0001
Purchased Call/BCS/BCS7170SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	02/03/2025	Exercise	1	514,233	575.66	61,245			146,861	144,425			146,861	(2,436)				0001
Purchased Call/BCS/BCS717RSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	02/05/2025	Exercise	1	865,316	590.21	99,425			220,800	216,287			220,800	(4,513)				0001
Purchased Call/BCS/BCS717RSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/07/2025	Exercise	1	156,557	585.37	18,834			41,942	41,038			41,942	(904)				0001
Purchased Call/BCS/BCS717SSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	02/20/2025	Exercise	1	1,025,109	583.39	127,216			297,936	289,536			297,936	(8,399)				0001
Purchased Call/BCS/BCS717SSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/19/2025	Exercise	1	664,774	586.97	79,640			186,487	181,640			186,487	(4,847)				0001
Purchased Call/BCS/BCS717SSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/19/2025	Exercise	1	129,536	580.04	16,503			37,868	36,863			37,868	(1,004)				0001
Purchased Call/BCS/BCS717SSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/19/2025	Exercise	1	376,924	588.24	44,527			104,696	101,986			104,696	(2,710)				0001
Purchased Call/BCS/BCS717SSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/25/2025	Exercise	1	856,226	576	107,970			253,685	246,090			253,685	(7,595)				0001
Purchased Call/BCS/BCS717SST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/26/2025	Exercise	1	114,220	571.22	14,780			35,274	34,176			35,274	(1,098)				0001
Purchased Call/BCS/BCS717TS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	01/29/2025	Exercise	1	2,827,952	573.47	358,584			861,893	835,258			861,893	(26,635)				0001
Purchased Call/BCS/BCS717TS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/03/2025	Exercise	1	85,732	572.78	11,068			25,635	24,769			25,635	(865)				0001
Purchased Call/BCS/BCS717TSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/05/2025	Exercise	1	2,059,436	577.89	265,873			609,279	586,970			609,279	(22,308)				0001
Purchased Call/BCS/BCS717TSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/11/2025	Exercise	1	19,757	561.48	2,655			6,224	5,986			6,224	(238)				0001
Purchased Call/BCS/BCS717US8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	02/06/2025	Exercise	1	112,660	555.69	14,623			35,072	33,686			35,072	(1,386)				0001
Purchased Call/BCS/BCS717USI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	03/17/2025	Exercise	1	129,591	559.56	15,046			34,910	33,445			34,910	(1,465)				0001
Purchased Call/BCS/BCS717USN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	02/25/2025	Exercise	1	421,370	567.66	49,300			114,354	109,458			114,354	(4,896)				0001
Purchased Call/BCS/BCS717USR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/19/2025	Exercise	1	1,737,012	566.18	192,287			485,891	466,054			485,891	(19,837)				0001
Purchased Call/BCS/BCS717USZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	03/20/2025	Exercise	1	2,418,370	566.18	267,955			653,033	625,059			653,033	(27,973)				0001
Purchased Call/BCS/BCS717VS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/24/2025	Exercise	1	16,068	562.72	1,872			4,488	4,288			4,488	(200)				0001
Purchased Call/BCS/BCS717VS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2023	03/21/2025	03/25/2025	Exercise	1	2,329,169	572.49	263,581			606,990	578,420			606,990	(28,571)				0001
Purchased Call/BCS/BCS717VSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/27/2025	Exercise	1	26,123	562.8	3,004			7,693	7,350			7,693	(343)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717VSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/26/2025	Exercise	1	168,044	559.96	19,846		50,293	48,054			50,293		(2,238)				0001
Purchased Call/BCS/BCS717VSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2023	03/28/2025	02/06/2025	Exercise	1	1,935,529	568.31	218,990		531,574	505,675			531,574		(25,898)				0001
Purchased Call/BCS/BCS717WS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	04/03/2025	Exercise	1	159,521	574.77	18,479		42,348	40,056			42,348		(2,292)				0001
Purchased Call/BCS/BCS717WS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	01/09/2025	Exercise	1	543,777	580.58	61,610		137,844	130,227			137,844		(7,617)				0001
Purchased Call/BCS/BCS717WSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	04/09/2025	Exercise	1	316,416	571.36	36,609		67,883	63,055			67,883		(4,828)				0001
Purchased Call/BCS/BCS717WSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	04/11/2025	Exercise	1	50,317	568.48	5,988		12,304	11,500			12,304		(804)				0001
Purchased Call/BCS/BCS717WSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	01/28/2025	Exercise	1	869,795	577.13	95,156		181,548	169,000			181,548		(12,548)				0001
Purchased Call/BCS/BCS717WSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	02/13/2025	Exercise	1	2,597,083	572.4	297,366		563,975	524,762			563,975		(39,213)				0001
Purchased Call/BCS/BCS717WSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2025	Exercise	1	46,121	568.48	5,488		9,708	8,978			9,708		(730)				0001
Purchased Call/BCS/BCS717WSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	02/25/2025	Exercise	1	1,390,439	576.89	161,430		310,588	288,322			310,588		(22,266)				0001
Purchased Call/BCS/BCS717WST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/15/2025	Exercise	1	492,405	575.85	58,012		109,478	101,445			109,478		(8,032)				0001
Purchased Call/BCS/BCS717WSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	04/16/2025	Exercise	1	548,067	581.97	61,932		118,306	109,531			118,306		(8,774)				0001
Purchased Call/BCS/BCS717XSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	01/30/2025	Exercise	1	1,051,235	576.79	123,415		246,781	227,375			246,781		(19,406)				0001
Purchased Call/BCS/BCS717XSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	02/06/2025	Exercise	1	993,402	584.23	111,360		220,803	202,881			220,803		(17,922)				0001
Purchased Call/BCS/BCS717YS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	05/05/2025	Exercise	1	81,375	574.58	10,025		19,480	17,829			19,480		(1,650)				0001
Purchased Call/BCS/BCS717YS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	05/05/2025	Exercise	1	192,033	576.74	23,198		45,258	41,439			45,258		(3,819)				0001
Purchased Call/BCS/BCS717YS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	04/24/2025	Exercise	1	1,102,769	583.33	125,275		247,036	226,415			247,036		(20,621)				0001
Purchased Call/BCS/BCS717YSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	05/06/2025	Exercise	1	970,392	568.44	110,140		250,650	232,268			250,650		(18,382)				0001
Purchased Call/BCS/BCS717YSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	01/09/2025	Exercise	1	2,840,568	573.99	330,074		698,584	642,285			698,584		(56,299)				0001
Purchased Call/BCS/BCS717YSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	04/10/2025	Exercise	1	984,331	579.37	108,670		230,893	212,358			230,893		(18,535)				0001
Purchased Call/BCS/BCS717YSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	05/07/2025	Exercise	1	360,616	572.83	42,372		89,296	82,069			89,296		(7,227)				0001
Purchased Call/BCS/BCS717YSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	04/28/2025	Exercise	1	1,548,012	573.99	180,189		377,495	346,352			377,495		(31,144)				0001
Purchased Call/BCS/BCS717YSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	05/08/2025	Exercise	1	84,836	572.83	9,977		20,754	19,041			20,754		(1,713)				0001
Purchased Call/BCS/BCS717YSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	02/06/2025	Exercise	1	2,927,233	578.95	325,801		693,995	636,790			693,995		(57,205)				0001
Purchased Call/BCS/BCS717YST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	04/30/2025	Exercise	1	1,953,738	573.86	227,610		494,003	452,733			494,003		(41,270)				0001
Purchased Call/BCS/BCS717YSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	04/17/2025	Exercise	1	2,061,259	579.25	228,181		501,683	460,310			501,683		(41,374)				0001
Purchased Call/BCS/BCS717YSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	02/28/2025	Exercise	1	680,611	572.7	80,108		177,409	162,974			177,409		(14,435)				0001
Purchased Call/BCS/BCS717ZS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	01/22/2025	Exercise	1	2,620,619	578.66	292,723		663,713	609,505			663,713		(54,208)				0001
Purchased Call/BCS/BCS717ZSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	03/20/2025	Exercise	1	1,559,892	580.99	186,563		382,681	347,268			382,681		(35,414)				0001
Purchased Call/BCS/BCS717ZSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	05/23/2025	Exercise	1	101,457	579.82	12,286		24,168	21,809			24,168		(2,360)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717ZSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	03/31/2025	Exercise	1	156,190	579.82	18,899		39,274	35,666			39,274		(3,608)				0001
Purchased Call/BCS/BCS717ZSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	05/21/2025	Exercise	1	191,038	577.65	23,555		47,962	43,491			47,962		(4,471)				0001
Purchased Call/BCS/BCS717ZSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	01/28/2025	Exercise	1	2,377,152	582.69	273,135		554,508	501,305			554,508		(53,203)				0001
Purchased Call/BCS/BCS717ZSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	05/23/2025	Exercise	1	1,507,952	579.31	175,224		361,462	327,095			361,462		(34,367)				0001
Purchased Call/SPX/SPX140OSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	01/08/2025	Expire	1	4,663,000	100	49,428								(132)				0001
Purchased Call/SPX/SPX140OSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	01/09/2025	Expire	1	4,626,000	100	49,498								(131)				0001
Purchased Call/SPX/SPX140OSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	01/14/2025	Expire	1	7,254,000	100	73,265								(183)				0001
Purchased Call/SPX/SPX140PS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	01/24/2025	Expire	1	2,369,000	100	50,223								(122)				0001
Purchased Call/SPX/SPX140QSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	02/27/2025	Expire	1	3,370,000	100	34,037								(65)				0001
Purchased Call/SPX/SPX140QST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	03/04/2025	Expire	1	1,842,000	100	34,998								(35)				0001
Purchased Call/SPX/SPX140RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2026	03/19/2025	Expire	1	1,251,000	100	18,390								(30)				0001
Purchased Call/SPX/SPX140SS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	03/27/2025	Expire	1	3,816,000	100	33,962								(50)				0001
Purchased Call/SPX/SPX140SS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	03/31/2025	Expire	1	2,533,000	100	21,784								(3)				0001
Purchased Call/SPX/SPX140SS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	04/01/2025	Expire	1	2,925,000	100	23,985								(4)				0001
Purchased Call/SPX/SPX140TSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	04/17/2025	Expire	1	2,357,000	100	32,762								(38)				0001
Purchased Call/SPX/SPX140TSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	05/02/2025	Expire	1	1,930,000	100	25,476								(24)				0001
Purchased Call/SPX/SPX140TSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,959,000	100	47,344								43				0001
Purchased Call/SPX/SPX140TSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	05/06/2025	Expire	1	4,121,000	100	32,144								31				0001
Purchased Call/SPX/SPX140TST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	05/06/2025	Expire	1	3,222,000	100	42,853								41				0001
Purchased Call/SPX/SPX140TSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	05/07/2025	Expire	1	1,263,000	100	18,187								(16)				0001
Purchased Call/SPX/SPX140USB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	05/28/2025	Expire	1	4,584,000	100	38,964								103				0001
Purchased Call/SPX/SPX140USH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2026	05/29/2025	Expire	1	1,814,000	100	16,507								(9)				0001
Purchased Call/SPX/SPX140USI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2026	06/03/2025	Expire	1	1,739,000	100	29,215								53				0001
Purchased Call/SPX/SPX140USL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	06/04/2025	Expire	1	2,059,000	100	31,709								(14)				0001
Purchased Call/SPX/SPX140USU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2026	06/17/2025	Expire	1	3,332,000	100	29,988								67				0001
Purchased Call/SPX/SPX140USZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	06/23/2025	Expire	1	2,846,000	100	53,505								195				0001
Purchased Call/SPX/SPX140VS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	06/23/2025	Expire	1	2,510,000	100	23,092								84				0001
Purchased Call/SPX/SPX140VS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2026	06/24/2025	Expire	1	2,559,000	100	42,735								104				0001
Purchased Call/SPX/SPX140VS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/25/2025	06/25/2026	06/27/2025	Expire	1	4,530,000	100	42,582								(4)				0001
Purchased Call/BCS/BCS717VSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	03/28/2025	Exercise	1	424,675	563.82	48,370		124,228	118,654			124,228		(5,574)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717VSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	03/31/2025	Exercise	1	1,255,913	568.92	143,950		356,889	340,072			356,889		(16,818)				0001
Purchased Call/BCS/BCS717VSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	03/28/2025	Exercise	1	1,760,341	570.9	208,600		468,158	443,414			468,158		(24,744)				0001
Purchased Call/BCS/BCS717VSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	04/02/2025	Exercise	1	186,259	571.87	22,873		49,946	47,146			49,946		(2,800)				0001
Purchased Call/BCS/BCS717WS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	01/09/2025	Exercise	1	3,246,755	575.82	384,416		848,152	801,092			848,152		(47,061)				0001
Purchased Call/BCS/BCS717WSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	01/09/2025	Exercise	1	1,126,211	572.4	129,064		236,210	219,037			236,210		(17,173)				0001
Purchased Call/BCS/BCS717WSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	01/09/2025	Exercise	1	683,217	577.13	74,796		146,916	137,319			146,916		(9,597)				0001
Purchased Call/BCS/BCS717WSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	02/06/2025	Exercise	1	998,006	581.66	110,779		215,278	199,999			215,278		(15,280)				0001
Purchased Call/BCS/BCS717XS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	02/25/2025	Exercise	1	3,252,810	577.19	384,482		732,696	678,223			732,696		(54,473)				0001
Purchased Call/BCS/BCS717XS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	02/06/2025	Exercise	1	2,436,668	578.71	290,938		536,894	494,590			536,894		(42,304)				0001
Purchased Call/BCS/BCS717XSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	04/24/2025	Exercise	1	619,632	576.3	73,674		139,871	128,638			139,871		(11,233)				0001
Purchased Call/BCS/BCS717XSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	01/28/2025	Exercise	1	1,455,056	581.41	164,712		327,896	302,364			327,896		(25,532)				0001
Purchased Call/BCS/BCS717XSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	04/29/2025	Exercise	1	12,122	572.83	1,476		2,897	2,664			2,897		(232)				0001
Purchased Call/BCS/BCS717XSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	03/28/2025	Exercise	1	3,104,791	584.23	388,421		690,005	616,214			690,005		(73,792)				0001
Purchased Call/BCS/BCS717YS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	04/30/2025	Exercise	1	6,910	575.46	841		1,619	1,484			1,619		(135)				0001
Purchased Call/BCS/BCS717YS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	01/07/2025	Exercise	1	1,795,701	577.9	213,135		421,009	385,900			421,009		(35,109)				0001
Purchased Call/BCS/BCS717YS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2023	05/02/2025	04/09/2025	Exercise	1	2,336,613	579.54	261,874		551,320	507,295			551,320		(44,025)				0001
Purchased Call/BCS/BCS717XSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	03/31/2025	Exercise	1	73,901	572.35	9,112		19,138	17,749			19,138		(1,389)				0001
Purchased Call/BCS/BCS717XSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	03/07/2025	Exercise	1	2,204,032	573.06	245,970		537,183	498,665			537,183		(38,517)				0001
Purchased Call/BCS/BCS717XSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	02/19/2025	Exercise	1	442,381	578.39	52,378		101,921	93,491			101,921		(8,429)				0001
Purchased Call/BCS/BCS717XSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	04/10/2025	Exercise	1	2,435,306	579.44	283,024		552,180	506,612			552,180		(45,568)				0001
Purchased Call/BCS/BCS717YS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	04/04/2025	Exercise	1	887,064	579.44	104,141		205,485	188,605			205,485		(16,880)				0001
Purchased Call/BCS/BCS717YS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	05/01/2025	Exercise	1	193,144	578.39	22,888		44,760	41,050			44,760		(3,710)				0001
Purchased Call/BCS/BCS717YS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	04/03/2025	Exercise	1	1,422,532	584.23	159,750		317,309	291,231			317,309		(26,077)				0001
Purchased Call/BCS/BCS717YSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	03/07/2025	Exercise	1	1,785,178	576.98	197,441		435,134	402,318			435,134		(32,816)				0001
Purchased Call/BCS/BCS717YSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	05/06/2025	Exercise	1	192,256	567.29	22,052		50,045	46,364			50,045		(3,680)				0001
Purchased Call/BCS/BCS717YSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	02/11/2025	Exercise	1	207,159	572.7	24,403		55,855	51,430			55,855		(4,425)				0001
Purchased Call/BCS/BCS717YSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	01/16/2025	Exercise	1	2,570,325	573.86	299,186		654,544	600,633			654,544		(53,911)				0001
Purchased Call/BCS/BCS717ZS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	04/21/2025	Exercise	1	2,100,733	575.83	244,735		524,338	479,352			524,338		(44,986)				0001
Purchased Call/BCS/BCS717ZS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	04/28/2025	Exercise	1	368,680	581.12	44,426		88,978	80,706			88,978		(8,272)				0001
Purchased Call/BCS/BCS717ZSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	03/21/2025	Exercise	1	1,192,771	586.45	135,618		283,906	258,163			283,906		(25,743)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS7172SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	05/21/2025	Exercise	1	508,826	579.82	61,517		125,865	114,187			125,865		(11,677)				0001
Purchased Call/SPX/SPX140VSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/29/2025	07/29/2026	07/31/2025	Expire	1	2,008,000	100	18,273								8				0001
Purchased Call/SPX/SPX140VSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	08/07/2025	Expire	1	1,866,000	100	25,378								13				0001
Purchased Call/SPX/SPX140WSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	10/21/2025	Expire	1	3,934,000	100	29,505								178				0001
Purchased Call/SPX/SPX140XS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	11/12/2025	Expire	1	2,757,000	100	18,748								170				0001
Purchased Call/SPX/SPX140XSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/20/2025	11/20/2026	11/24/2025	Expire	1	3,047,000	100	19,501								138				0001
Purchased Call/SPX/SPX140XSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	11/25/2025	Expire	1	2,314,000	100	14,578								104				0001
Purchased Call/SPX/SPX140YS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2025	12/14/2026	12/16/2025	Expire	1	1,298,000	100	16,355								126				0001
Purchased Call/SPX/SPX2610SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	01/14/2025	Exercise	1	7,260,000	100	85,668		67,039	64,898			67,039		(2,142)				0001
Purchased Call/SPX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025	01/22/2025	Exercise	1	1,342,000	100	25,766		106,614	105,482			106,614		(1,133)				0001
Purchased Call/SPX/SPX261HSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,928,000	100	33,672		77,226	73,766			77,226		(3,461)				0001
Purchased Call/SPX/SPX261HSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2025	02/20/2025	Exercise	1	4,149,000	100	46,054		233,091	227,001			233,091		(6,090)				0001
Purchased Call/SPX/SPX261HSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2025	02/24/2025	Exercise	1	2,062,000	100	22,888		98,594	95,450			98,594		(3,144)				0001
Purchased Call/SPX/SPX261HSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	02/25/2025	Exercise	1	5,506,000	100	62,218		109,695	100,905			109,695		(8,790)				0001
Purchased Call/SPX/SPX2611SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	02/25/2025	Exercise	1	2,785,000	100	56,257		144,605	136,657			144,605		(7,948)				0001
Purchased Call/SPX/SPX2611SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/29/2024	02/28/2025	03/04/2025	Exercise	1	3,197,000	100	35,167		95,966	90,316			95,966		(5,650)				0001
Purchased Call/SPX/SPX2611SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2025	03/13/2025	Expire	1	4,579,000	100	45,790			(8,704)					(8,704)				0001
Purchased Call/SPX/SPX261KS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2025	04/21/2025	Expire	1	2,226,000	100	43,852			(12,805)					(12,805)				0001
Purchased Call/SPX/SPX261KSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	04/21/2025	Expire	1	4,900,000	100	46,060			(13,600)					(13,600)				0001
Purchased Call/SPX/SPX261KSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2025	05/09/2025	Expire	1	3,159,000	100	33,170			(11,513)					(11,513)				0001
Purchased Call/SPX/SPX261LSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2025	05/16/2025	Expire	1	1,409,000	100	22,403			(8,208)					(8,208)				0001
Purchased Call/SPX/SPX261MS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2025	06/13/2025	Expire	1	2,951,000	100	55,774			(24,737)					(24,737)				0001
Purchased Call/SPX/SPX261MSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	06/17/2025	Expire	1	2,155,000	100	28,662			(12,977)					(12,977)				0001
Purchased Call/SPX/SPX261MSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2024	06/20/2025	06/24/2025	Expire	1	4,018,000	100	44,198			(20,813)					(20,813)				0001
Purchased Call/SPX/SPX261MSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2025	06/27/2025	Expire	1	2,061,000	100	41,014			(19,773)					(19,773)				0001
Purchased Call/SPX/SPX261MSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2025	07/02/2025	Expire	1	2,104,000	100	23,986			(11,894)					(11,894)				0001
Purchased Call/SPX/SPX261NS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2025	07/11/2025	Expire	1	1,656,000	100	27,821			(14,485)					(14,485)				0001
Purchased Call/SPX/SPX261NSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	07/15/2025	Expire	1	3,217,000	100	35,709			(18,893)					(18,893)				0001
Purchased Call/SPX/SPX261NST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	08/05/2025	Expire	1	2,068,000	100	19,439			(11,416)					(11,416)				0001
Purchased Call/SPX/SPX261NSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	08/05/2025	Expire	1	1,606,000	100	31,156			(18,297)					(18,297)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261NSII	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	08/05/2025	Expire	1	6,954,000	100	64,672			(38,085)					(38,085)				0001
Purchased Call/SPX/SPX261NSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2025	08/06/2025	Expire	1	2,891,000	100	26,886			(15,924)					(15,924)				0001
Purchased Call/SPX/SPX261NSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2024	08/08/2025	08/12/2025	Expire	1	3,571,000	100	34,282			(20,797)					(20,797)				0001
Purchased Call/SPX/SPX2610SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	09/09/2025	Expire	1	2,039,000	100	19,778			(13,570)					(13,570)				0001
Purchased Call/SPX/SPX2610SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2024	09/09/2025	09/11/2025	Expire	1	3,191,000	100	31,591			(21,844)					(21,844)				0001
Purchased Call/SPX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2025	09/17/2025	Expire	1	4,802,000	100	47,540			(33,658)					(33,658)				0001
Purchased Call/SPX/SPX2610SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2025	09/18/2025	Expire	1	3,283,000	100	32,502			(23,100)					(23,100)				0001
Purchased Call/SPX/SPX2610SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	09/23/2025	Expire	1	3,569,000	100	36,047			(26,134)					(26,134)				0001
Purchased Call/SPX/SPX2610SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	09/24/2025	Expire	1	1,889,000	100	30,413			(22,118)					(22,118)				0001
Purchased Call/SPX/SPX261PS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	10/16/2025	Expire	1	2,781,000	100	28,644			(22,568)					(22,568)				0001
Purchased Call/SPX/SPX261PSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2025	11/21/2025	Expire	1	1,426,000	100	34,367			(30,485)					(30,485)				0001
Purchased Call/SPX/SPX2610S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	01/15/2025	Expire	1	3,996,000	100	40,759								(104)				0001
Purchased Call/SPX/SPX2610SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2026	01/23/2025	Expire	1	1,155,000	100	21,021								(51)				0001
Purchased Call/SPX/SPX2610SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	01/28/2025	Expire	1	1,841,000	100	38,661								(80)				0001
Purchased Call/SPX/SPX2610SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	02/10/2025	Expire	1	3,103,000	100	33,512								(55)				0001
Purchased Call/SPX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	03/07/2025	Expire	1	2,632,000	100	24,478								(44)				0001
Purchased Call/SPX/SPX261RSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	05/30/2025	Expire	1	2,060,000	100	13,802								(7)				0001
Purchased Call/SPX/SPX261RSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	06/03/2025	Expire	1	4,211,000	100	37,057								66				0001
Purchased Call/SPX/SPX261RSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,228,000	100	29,052								58				0001
Purchased Call/SPX/SPX261RSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	06/10/2025	Expire	1	2,250,000	100	37,350								74				0001
Purchased Call/SPX/SPX261SS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	06/23/2025	Expire	1	4,991,000	100	37,433								137				0001
Purchased Call/BCS/BCS7172SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	03/31/2025	Exercise	1	2,313,515	584.22	272,069		531,693	478,257			531,693		(53,435)				0001
Purchased Call/BCS/BCS7172SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	06/02/2025	Exercise	1	624,802	578.79	77,600		153,850	138,096			153,850		(15,754)				0001
Purchased Call/BCS/BCS7172SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	05/28/2025	Exercise	1	183,207	577.62	22,883		44,066	39,571			44,066		(4,494)				0001
Purchased Call/BCS/BCS8170S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	06/03/2025	Exercise	1	17,840	578.7	2,198		4,383	3,931			4,383		(452)				0001
Purchased Call/BCS/BCS8170SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	01/16/2025	Exercise	1	5,308,020	594.07	620,508		1,161,604	1,031,195			1,161,604		(130,409)				0001
Purchased Call/BCS/BCS8170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/05/2025	Exercise	1	62,192	586.17	7,805		14,414	12,773			14,414		(1,640)				0001
Purchased Call/BCS/BCS8170SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	01/09/2025	Exercise	1	3,314,971	589.56	403,432		751,956	667,607			751,956		(84,349)				0001
Purchased Call/BCS/BCS8170SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	04/28/2025	Exercise	1	1,359,535	594.13	158,658		292,567	258,833			292,567		(33,734)				0001
Purchased Call/BCS/BCS8170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	01/24/2025	Exercise	1	3,785,491	597.4	442,902		807,573	712,795			807,573		(94,777)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	02/28/2025	Exercise	1	3,494,798	597.23	413,714		749,179	660,499			749,179		(88,680)				0001
Purchased Call/BCS/BCS8170SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	06/09/2025	Exercise	1	1,144,501	594.18	139,629		249,498	219,454			249,498		(30,044)				0001
Purchased Call/BCS/BCS8170ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	02/25/2025	Exercise	1	3,593,536	598.51	425,115		792,001	698,569			792,001		(93,432)				0001
Purchased Call/BCS/BCS8170SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	02/13/2025	Exercise	1	2,160,797	593.97	265,994		478,906	420,731			478,906		(58,175)				0001
Purchased Call/BCS/BCS8170SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	04/28/2025	Exercise	1	322,630	593.85	40,877		70,644	61,560			70,644		(9,084)				0001
Purchased Call/BCS/BCS8171S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	01/24/2025	Exercise	1	4,601,310	608.9	554,458		872,124	744,172			872,124		(127,952)				0001
Purchased Call/BCS/BCS8171S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	02/25/2025	Exercise	1	4,206,618	604.27	526,669		851,081	730,658			851,081		(120,423)				0001
Purchased Call/BCS/BCS8171SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	03/07/2025	Exercise	1	4,196,702	605.24	502,345		808,773	691,467			808,773		(117,306)				0001
Purchased Call/BCS/BCS8171SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	02/06/2025	Exercise	1	1,095,831	599.15	137,417		238,163	205,175			238,163		(32,988)				0001
Purchased Call/BCS/BCS8171SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	06/25/2025	Exercise	1	293,377	599.15	36,760		65,046	56,260			65,046		(8,786)				0001
Purchased Call/BCS/BCS8171SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	05/23/2025	Exercise	1	1,138,774	603.73	137,222		232,967	200,026			232,967		(32,941)				0001
Purchased Call/BCS/BCS8171SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	01/29/2025	Exercise	1	1,804,661	603.73	217,281		388,902	336,969			388,902		(51,933)				0001
Purchased Call/BCS/BCS8171SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	04/18/2025	Exercise	1	835,190	606.52	105,819		169,129	143,295			169,129		(25,834)				0001
Purchased Call/BCS/BCS8171SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	07/03/2025	Exercise	1	15,828	607.67	2,072		3,430	2,915			3,430		(516)				0001
Purchased Call/BCS/BCS8171SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	03/07/2025	Exercise	1	4,196,328	611.18	532,934		846,388	714,256			846,388		(132,132)				0001
Purchased Call/BCS/BCS8171SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	03/07/2025	Exercise	1	1,217,719	615.86	148,562		241,468	204,635			241,468		(36,833)				0001
Purchased Call/BCS/BCS8172S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	01/22/2025	Exercise	1	2,488,689	615.86	304,118		502,951	427,235			502,951		(75,716)				0001
Purchased Call/BCS/BCS8172S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	05/12/2025	Exercise	1	2,043,740	618.8	252,402		416,409	352,962			416,409		(63,447)				0001
Purchased Call/BCS/BCS8172S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	02/07/2025	Exercise	1	1,819,132	616.58	224,663		380,071	323,519			380,071		(56,552)				0001
Purchased Call/BCS/BCS8172S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	01/21/2025	Exercise	1	1,272,488	608.1	165,042		284,872	243,155			284,872		(41,716)				0001
Purchased Call/BCS/BCS8172S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	05/09/2025	Exercise	1	1,709,939	612.4	212,374		357,308	302,248			357,308		(55,060)				0001
Purchased Call/BCS/BCS8172S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	04/10/2025	Exercise	1	590,888	606.27	77,111		127,115	107,281			127,115		(19,835)				0001
Purchased Call/BCS/BCS8172SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	03/31/2025	Exercise	1	376,584	607.74	48,617		81,808	69,204			81,808		(12,604)				0001
Purchased Call/BCS/BCS8172SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	02/25/2025	Exercise	1	2,222,311	617.76	273,566		439,805	368,130			439,805		(71,675)				0001
Purchased Call/BCS/BCS8172SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	04/17/2025	Exercise	1	2,410,948	622.14	292,207		454,461	377,797			454,461		(76,664)				0001
Purchased Call/BCS/BCS8172SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	06/09/2025	Exercise	1	1,075,033	626.05	128,574		194,765	160,892			194,765		(33,873)				0001
Purchased Call/BCS/BCS8172SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	03/25/2025	Exercise	1	2,748,565	623.62	333,676		518,282	429,240			518,282		(89,041)				0001
Purchased Call/BCS/BCS8172SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	03/05/2025	Exercise	1	619,695	618.88	78,391		118,234	97,157			118,234		(21,076)				0001
Purchased Call/BCS/BCS8172SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	02/06/2025	Exercise	1	3,913,832	618.88	494,317		763,689	631,780			763,689		(131,909)				0001
Purchased Call/BCS/BCS8172SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	04/17/2025	Exercise	1	3,730,800	628.95	451,800		648,925	526,045			648,925		(122,880)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8172SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	03/28/2025	Exercise	1	2,695,137	622.71	343,091		512,219	417,362			512,219		(94,857)				0001
Purchased Call/BCS/BCS8173S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	07/25/2025	Exercise	1	389,572	622.71	49,670		79,276	65,444			79,276		(13,831)				0001
Purchased Call/BCS/BCS8173S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	01/21/2025	Exercise	1	826,850	627.48	101,372		160,827	132,599			160,827		(28,228)				0001
Purchased Call/BCS/BCS8173S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	07/28/2025	Exercise	1	54,666	623.62	7,068		10,803	8,825			10,803		(1,978)				0001
Purchased Call/BCS/BCS8173S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	04/28/2025	Exercise	1	1,716,545	634.57	211,307		300,747	241,244			300,747		(59,503)				0001
Purchased Call/BCS/BCS8173SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	03/31/2025	Exercise	1	1,447,555	632.51	186,156		248,929	195,486			248,929		(53,443)				0001
Purchased Call/BCS/BCS717YSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	04/04/2025	Exercise	1	1,416,383	579.37	156,652		333,880	306,805			333,880		(27,076)				0001
Purchased Call/BCS/BCS717YSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	05/09/2025	Exercise	1	103,420	572.83	12,173		25,442	23,339			25,442		(2,104)				0001
Purchased Call/BCS/BCS717YSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	02/28/2025	Exercise	1	1,557,231	579.37	172,074		366,485	336,939			366,485		(29,546)				0001
Purchased Call/BCS/BCS717YSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	02/25/2025	Exercise	1	2,237,720	573.99	260,247		546,136	501,451			546,136		(44,685)				0001
Purchased Call/BCS/BCS717YSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	05/13/2025	Exercise	1	1,226,780	579.97	133,596		286,235	262,649			286,235		(23,587)				0001
Purchased Call/BCS/BCS717YSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	05/14/2025	Exercise	1	126,933	570.56	15,245		33,075	30,328			33,075		(2,747)				0001
Purchased Call/BCS/BCS717YSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	02/28/2025	Exercise	1	1,591,361	579.25	176,323		387,182	355,014			387,182		(32,169)				0001
Purchased Call/BCS/BCS7172S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	04/17/2025	Exercise	1	1,733,306	573.86	202,103		434,164	397,292			434,164		(36,872)				0001
Purchased Call/BCS/BCS7172S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	05/19/2025	Exercise	1	928,533	581.23	102,789		223,518	204,624			223,518		(18,894)				0001
Purchased Call/BCS/BCS7172S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/01/2025	Exercise	1	2,215,094	583.73	262,368		532,399	483,544			532,399		(48,855)				0001
Purchased Call/BCS/BCS7172SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	02/28/2025	Exercise	1	1,697,437	581.33	204,032		401,269	361,806			401,269		(39,463)				0001
Purchased Call/BCS/BCS7172SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	01/30/2025	Exercise	1	3,003,687	578.79	372,457		746,959	672,160			746,959		(74,799)				0001
Purchased Call/BCS/BCS7172ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	05/28/2025	Exercise	1	35,550	575.46	4,526		8,682	7,793			8,682		(889)				0001
Purchased Call/BCS/BCS7172SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	05/30/2025	Exercise	1	95,283	577.62	11,948		23,574	21,161			23,574		(2,413)				0001
Purchased Call/BCS/BCS7172SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	05/29/2025	Exercise	1	302,494	577.62	37,902		75,322	67,710			75,322		(7,612)				0001
Purchased Call/BCS/BCS7172SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	04/21/2025	Exercise	1	123,761	577.62	15,532		29,844	26,690			29,844		(3,153)				0001
Purchased Call/BCS/BCS8170S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2023	05/30/2025	02/06/2025	Exercise	1	1,816,750	584.63	211,288		431,585	388,400			431,585		(43,185)				0001
Purchased Call/BCS/BCS8170S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	02/06/2025	Exercise	1	4,760,879	581.78	592,120		1,157,320	1,022,673			1,157,320		(134,647)				0001
Purchased Call/SPX/SPXH00TSE	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	06/26/2025	Exercise	1	2,293,553	5448	139,654		263,545	196,419			263,545		(67,127)				0001
Purchased Call/SPX/SPXH00USC	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,626,000	5460.48	123,685		216,645	155,833			216,645		(60,812)				0001
Purchased Call/SPX/SPXH00USM	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/01/2025	Exercise	1	4,846,857	5483	223,590		388,960	279,028			388,960		(109,932)				0001
Purchased Call/SPX/SPXH00USV	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	07/01/2025	Exercise	1	3,812,981	5463	177,145		306,419	219,080			306,419		(87,339)				0001
Purchased Call/SPX/SPXH00VS9	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	07/07/2025	Exercise	1	2,300,000	5509.01	84,640		140,300	97,746			140,300		(42,554)				0001
Purchased Call/SPX/SPXH00VSA	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	07/07/2025	Exercise	1	2,499,000	5509.01	135,196		247,401	179,430			247,401		(67,971)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	07/07/2025	Exercise	1	2,833,000	5509.01	162,331		304,548	222,934			304,548		(81,614)				0001
Purchased Call/SPX/SPXH00VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	07/03/2025	Exercise	1	1,954,607	5475	74,638		122,093	84,670			122,093		(37,422)				0001
Purchased Call/SPX/SPXH00VSG	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	07/03/2025	Exercise	1	13,189,492	5475	587,338		990,096	695,613			990,096		(294,483)				0001
Purchased Call/SPX/SPXH00VSM	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2025	07/07/2025	Exercise	1	3,492,251	5508	162,665		279,593	197,128			279,593		(82,465)				0001
Purchased Call/SPX/SPXH00VSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2024	07/03/2025	07/08/2025	Exercise	1	5,249,095	5537	245,854		419,964	294,640			419,964		(125,324)				0001
Purchased Call/SPX/SPXH00VSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,535,000	5584.54	66,924		107,738	72,329			107,738		(35,409)				0001
Purchased Call/SPX/SPXH00VST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise	1	1,998,000	5584.54	95,105		169,830	119,511			169,830		(50,319)				0001
Purchased Call/SPX/SPXH00VSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/12/2024	07/11/2025	07/15/2025	Exercise	1	3,148,000	5615.35	144,808		259,710	182,881			259,710		(76,829)				0001
Purchased Call/SPX/SPXH00VSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/16/2024	07/16/2025	07/18/2025	Exercise	1	4,470,000	5667.2	153,321		257,025	174,240			257,025		(82,785)				0001
Purchased Call/SPX/SPXH00VSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/16/2024	07/16/2025	07/18/2025	Exercise	1	2,040,000	5667.2	93,840		168,300	117,632			168,300		(50,668)				0001
Purchased Call/SPX/SPXH00VSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/16/2024	07/15/2025	07/17/2025	Exercise	1	2,612,886	5631	148,401		275,153	195,213			275,153		(79,940)				0001
Purchased Call/SPX/SPXH00ZSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/17/2024	07/17/2025	07/21/2025	Exercise	1	2,535,000	5588.27	139,425		264,908	189,242			264,908		(75,666)				0001
Purchased Call/SPX/SPXH00ZSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/17/2024	07/16/2025	07/18/2025	Exercise	1	2,283,882	5667	115,230		234,947	172,558			234,947		(62,390)				0001
Purchased Call/SPX/SPXI00QS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/22/2024	07/22/2025	07/24/2025	Exercise	1	1,989,000	5564.41	73,991		124,313	83,139			124,313		(41,174)				0001
Purchased Call/SPX/SPXI00QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	07/22/2025	Exercise	1	6,016,965	5505	290,574		484,197	323,936			484,197		(160,261)				0001
Purchased Call/SPX/SPXI00QSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/23/2024	07/23/2025	07/25/2025	Exercise	1	2,646,000	5555.74	137,592		252,693	175,748			252,693		(76,945)				0001
Purchased Call/SPX/SPXI00YSO	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	08/01/2025	Exercise	1	2,529,049	5439	117,338		189,719	121,650			189,719		(68,069)				0001
Purchased Call/SPX/SPXI002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	08/07/2025	Exercise	1	3,067,000	5186.33	68,394		108,879	68,181			108,879		(40,697)				0001
Purchased Call/SPX/SPXI002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/06/2024	08/06/2025	08/08/2025	Exercise	1	3,931,000	5240.03	50,710		78,620	48,306			78,620		(30,314)				0001
Purchased Call/BCS/BCS717ZSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	01/28/2025	Exercise	1	2,082,256	586.79	238,002		471,082	425,049			471,082		(46,033)				0001
Purchased Call/BCS/BCS717ZSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	02/28/2025	Exercise	1	2,454,506	579.98	283,005		587,783	532,582			587,783		(55,201)				0001
Purchased Call/BCS/BCS717ZSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	02/06/2025	Exercise	1	312,485	584.22	36,936		76,306	68,807			76,306		(7,499)				0001
Purchased Call/BCS/BCS8170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	05/30/2025	Exercise	1	1,124,683	578.79	139,573		276,003	247,820			276,003		(28,183)				0001
Purchased Call/BCS/BCS8170S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	01/23/2025	Exercise	1	108,266	575.46	13,826		28,551	25,774			28,551		(2,777)				0001
Purchased Call/BCS/BCS8170S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	05/07/2025	Exercise	1	1,083,944	582.04	129,531		259,852	233,231			259,852		(26,621)				0001
Purchased Call/BCS/BCS8170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	06/03/2025	Exercise	1	87,510	580.63	10,589		21,212	19,036			21,212		(2,176)				0001
Purchased Call/BCS/BCS8170SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	04/17/2025	Exercise	1	988,475	588.13	121,780		224,350	198,888			224,350		(25,462)				0001
Purchased Call/BCS/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	04/04/2025	Exercise	1	856,126	589.56	104,276		194,436	172,520			194,436		(21,915)				0001
Purchased Call/BCS/BCS8170SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	06/13/2025	Exercise	1	10,404	590.55	1,321		2,380	2,088			2,380		(292)				0001
Purchased Call/BCS/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	02/19/2025	Exercise	1	1,107,148	593.97	136,511		249,870	219,721			249,870		(30,149)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8170SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	04/04/2025	Exercise	1	2,647,744	598.51	313,493		567,103	497,867			567,103		(69,235)				0001
Purchased Call/BCS/BCS8171S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	06/18/2025	Exercise	1	735,344	602.81	93,242		150,279	128,960			150,279		(21,320)				0001
Purchased Call/BCS/BCS8171S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	02/25/2025	Exercise	1	3,943,483	608.9	474,795		738,548	629,482			738,548		(109,066)				0001
Purchased Call/BCS/BCS8171SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	04/21/2025	Exercise	1	1,409,735	606.32	169,450		266,981	227,248			266,981		(39,733)				0001
Purchased Call/SPX/SPX261SS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	06/25/2025	Expire	1	3,437,000	100	31,620								(4)				0001
Purchased Call/SPX/SPX261SS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	06/25/2025	Expire	1	2,420,000	100	38,236								(5)				0001
Purchased Call/SPX/SPX261SSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	07/01/2025	Expire	1	2,092,000	100	45,606								120				0001
Purchased Call/SPX/SPX261SSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	07/01/2025	Expire	1	2,628,000	100	59,656								157				0001
Purchased Call/SPX/SPX261SSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2026	07/01/2025	Expire	1	1,447,000	100	26,914								71				0001
Purchased Call/SPX/SPX261SSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	07/22/2025	Expire	1	1,806,000	100	16,435								54				0001
Purchased Call/SPX/SPX261TS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	07/25/2025	Expire	1	3,736,000	100	33,250								11				0001
Purchased Call/SPX/SPX261TSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	08/11/2025	Expire	1	2,552,000	100	22,458								87				0001
Purchased Call/SPX/SPX261TSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	08/12/2025	Expire	1	3,472,000	100	31,595								123				0001
Purchased Call/SPX/SPX261TSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	08/12/2025	Expire	1	2,017,000	100	42,155								165				0001
Purchased Call/SPX/SPX261TSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	08/13/2025	Expire	1	2,812,000	100	25,308								15				0001
Purchased Call/SPX/SPX261TSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	08/19/2025	Expire	1	5,379,000	100	47,335								195				0001
Purchased Call/SPX/SPX261USA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	08/27/2025	Expire	1	2,283,000	100	35,843								29				0001
Purchased Call/SPX/SPX261US1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	09/03/2025	Expire	1	1,974,000	100	17,963								115				0001
Purchased Call/SPX/SPX261US9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	09/15/2025	Expire	1	1,781,000	100	16,029								79				0001
Purchased Call/SPX/SPX261VSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	10/03/2025	Expire	1	2,784,000	100	23,107								32				0001
Purchased Call/SPX/SPX261VSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	10/07/2025	Expire	1	3,679,000	100	30,168								169				0001
Purchased Call/SPX/SPX261WS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	10/08/2025	Expire	1	1,462,000	100	22,222								32				0001
Purchased Call/SPX/SPX261WS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	10/23/2025	Expire	1	3,280,000	100	25,912								44				0001
Purchased Call/SPX/SPX261WSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	11/03/2025	Expire	1	1,632,000	100	7,507								48				0001
Purchased Call/SPX/SPX261WSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	12/01/2025	Expire	1	2,736,000	100	16,416								160				0001
Purchased Call/SPX/SPX261WSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	12/02/2025	Expire	1	5,569,000	100	41,211								300				0001
Purchased Call/SPX/SPX261WSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	12/03/2025	Expire	1	2,695,000	100	19,943								46				0001
Purchased Call/SPX/SPX261WSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	12/03/2025	Expire	1	1,032,000	100	14,654								34				0001
Purchased Call/SPX/SPX261WSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	12/09/2025	Expire	1	3,043,000	100	22,518								170				0001
Purchased Call/BCS/BCS8173SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	02/06/2025	Exercise	1	547,174	632.51	70,421		89,161	68,875			89,161		(20,286)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8173SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	07/24/2025	Exercise	1	223,715	620.09	29,172		41,647	32,964			41,647		(8,684)				0001
Purchased Call/BCS/BCS8173SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	02/14/2025	Exercise	1	2,640,800	621.59	339,607		478,958	378,524			478,958		(100,434)				0001
Purchased Call/BCS/BCS8174S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	04/24/2025	Exercise	1	1,797,750	629.8	221,483		305,467	238,840			305,467		(66,627)				0001
Purchased Call/BCS/BCS8174SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	01/28/2025	Exercise	1	1,025,515	626.14	132,907		189,615	148,903			189,615		(40,712)				0001
Purchased Call/BCS/BCS8174SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	02/11/2025	Exercise	1	218,407	624.63	28,677		43,929	35,117			43,929		(8,812)				0001
Purchased Call/BCS/BCS8174SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	08/18/2025	Exercise	1	85,615	625.17	11,267		16,135	12,658			16,135		(3,477)				0001
Purchased Call/BCS/BCS8174SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	08/07/2025	Exercise	1	184,332	608.43	24,313		40,918	33,339			40,918		(7,579)				0001
Purchased Call/BCS/BCS8174SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	02/06/2025	Exercise	1	368,740	609.53	47,862		83,382	68,260			83,382		(15,121)				0001
Purchased Call/BCS/BCS8174SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	08/21/2025	Exercise	1	76,419	608.06	10,042		17,252	14,080			17,252		(3,172)				0001
Purchased Call/BCS/BCS8175S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	08/25/2025	Exercise	1	287,353	609.55	37,528		63,747	51,804			63,747		(11,943)				0001
Purchased Call/BCS/BCS8175S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	01/28/2025	Exercise	1	2,826,793	614.22	355,045		605,977	492,986			605,977		(112,991)				0001
Purchased Call/BCS/BCS8175S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	02/28/2025	Exercise	1	136,577	608.08	18,055		31,926	26,180			31,926		(5,746)				0001
Purchased Call/BCS/BCS8175S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	04/28/2025	Exercise	1	752,676	611.11	94,687		174,906	144,643			174,906		(30,263)				0001
Purchased Call/BCS/BCS8175S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	01/07/2025	Exercise	1	1,482,358	605.7	192,855		360,544	298,565			360,544		(61,980)				0001
Purchased Call/BCS/BCS8175S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	03/07/2025	Exercise	1	2,216,346	613.44	280,368		486,895	395,621			486,895		(91,274)				0001
Purchased Call/BCS/BCS8175S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	08/27/2025	Exercise	1	408,688	613.44	51,658		91,229	74,459			91,229		(16,769)				0001
Purchased Call/BCS/BCS8175SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	01/07/2025	Exercise	1	2,253,827	608.78	296,153		517,194	421,056			517,194		(96,138)				0001
Purchased Call/BCS/BCS8175SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	03/07/2025	Exercise	1	1,087,697	613.44	137,702		243,179	198,223			243,179		(44,956)				0001
Purchased Call/BCS/BCS8175SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	09/02/2025	Exercise	1	42,362	611.33	5,630		9,490	7,644			9,490		(1,846)				0001
Purchased Call/BCS/BCS8175SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	06/25/2025	Exercise	1	440,651	622.21	54,685		90,936	72,809			90,936		(18,128)				0001
Purchased Call/BCS/BCS8175SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	08/20/2025	Exercise	1	276,173	616.6	35,543		58,446	46,485			58,446		(11,962)				0001
Purchased Call/BCS/BCS8175SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	06/09/2025	Exercise	1	234,344	621.32	29,012		48,270	38,480			48,270		(9,790)				0001
Purchased Call/BCS/BCS8176S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	05/09/2025	Exercise	1	660,492	616.6	84,609		141,534	113,448			141,534		(28,086)				0001
Purchased Call/BCS/BCS8176S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	01/09/2025	Exercise	1	2,274,074	617.48	282,895		505,517	409,666			505,517		(95,851)				0001
Purchased Call/BCS/BCS8176S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	02/21/2025	Exercise	1	1,896,684	615.91	236,137		391,974	311,524			391,974		(80,449)				0001
Purchased Call/BCS/BCS8176SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	04/04/2025	Exercise	1	2,046,775	611.67	266,695		475,019	383,308			475,019		(91,711)				0001
Purchased Call/BCS/BCS8176SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	09/05/2025	Exercise	1	418,781	616.91	52,222		93,954	75,996			93,954		(17,958)				0001
Purchased Call/BCS/BCS8176SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	04/09/2025	Exercise	1	72,930	609.63	9,670		13,994	10,660			13,994		(3,334)				0001
Purchased Call/BCS/BCS8176SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	09/12/2025	Exercise	1	82,511	607.66	11,131		19,105	15,257			19,105		(3,848)				0001
Purchased Call/BCS/BCS8176SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	01/24/2025	Exercise	1	1,379,169	611.67	179,982		305,897	243,681			305,897		(62,216)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8176S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	06/06/2025	Exercise	1	84,205	618.38	11,157		17,794	13,922			17,794		(3,872)				0001
Purchased Call/BCS/BCS8176SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	02/25/2025	Exercise	1	1,181,254	624.32	147,420		255,846	204,410			255,846		(51,435)				0001
Purchased Call/BCS/BCS8176SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	01/22/2025	Exercise	1	262,582	619.4	34,346		52,273	40,071			52,273		(12,202)				0001
Purchased Call/BCS/BCS8176SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	03/10/2025	Exercise	1	727,420	624.14	91,364		155,882	123,584			155,882		(32,298)				0001
Purchased Call/BCS/BCS8176SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	01/28/2025	Exercise	1	504,657	619.4	65,908		111,810	88,511			111,810		(23,299)				0001
Purchased Call/BCS/BCS8176SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	03/20/2025	Exercise	1	1,252,677	624.14	157,461		265,159	209,356			265,159		(55,804)				0001
Purchased Call/BCS/BCS8177S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	04/21/2025	Exercise	1	1,803,492	618.84	236,618		400,546	316,900			400,546		(83,646)				0001
Purchased Call/BCS/BCS8177S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	01/17/2025	Exercise	1	1,163,989	618.84	152,948		256,805	202,466			256,805		(54,340)				0001
Purchased Call/BCS/BCS8177S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	01/07/2025	Exercise	1	1,587,319	617.71	208,415		352,747	278,415			352,747		(74,332)				0001
Purchased Call/BCS/BCS8177S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	02/18/2025	Exercise	1	4,081,346	617.59	512,617		922,853	739,071			922,853		(183,782)				0001
Purchased Call/BCS/BCS8177SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	07/24/2025	Exercise	1	61,655	597.14	8,293		15,775	12,749			15,775		(3,026)				0001
Purchased Call/BCS/BCS8177SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	05/23/2025	Exercise	1	339,405	604.27	43,003		80,902	65,211			80,902		(15,691)				0001
Purchased Call/BCS/BCS8177SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	03/10/2025	Exercise	1	1,006,536	595.14	132,661		260,609	210,929			260,609		(49,680)				0001
Purchased Call/BCS/BCS8177SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	06/25/2025	Exercise	1	187,423	600.24	23,653		46,199	37,342			46,199		(8,858)				0001
Purchased Call/SPX/SPXB05NS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	06/24/2025	Exercise	1	3,734,000	294.84	212,838		123,226	22,719			123,226		(100,507)				0001
Purchased Call/SPX/SPXB05QSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	08/12/2025	Exercise	1	1,485,000	292.7	77,666		93,859	46,743			93,859		(47,116)				0001
Purchased Call/SPX/SPXB05QSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	08/12/2025	Exercise	1	3,439,000	293.1	177,796		212,371	104,211			212,371		(108,159)				0001
Purchased Call/SPX/SPXB05RS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	09/03/2025	Exercise	1	1,433,000	297.23	73,513		75,982	26,973			75,982		(49,009)				0001
Purchased Call/SPX/SPXB05SSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2025	09/08/2025	Exercise	1	1,541,342	296	70,202		93,308	45,203			93,308		(48,105)				0001
Purchased Call/SPX/SPXB05XSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	10/20/2025	Exercise	1	1,950,000	303.18	98,085		91,075	13,255			91,075		(77,820)				0001
Purchased Call/SPX/SPXC05ASL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	02/11/2025	Expire	1	4,559,000	309.63	231,597								(382)				0001
Purchased Call/SPX/SPXD17PSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2025	05/29/2026	06/04/2025	Expire	1	1,703,376	303	82,948								(40)				0001
Purchased Call/SPX/SPXD17PST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2026	06/06/2025	Expire	1	1,435,000	304.08	67,732								(28)				0001
Purchased Call/SPX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,127,000	304.46	148,533								326				0001
Purchased Call/SPX/SPXE173S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	07/29/2025	Expire	1	1,958,645	310	97,079								338				0001
Purchased Call/SPX/SPXE17ASX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	08/28/2026	09/08/2025	Expire	1	1,762,773	313	84,082								399				0001
Purchased Call/SPX/SPXH00S9I	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	01/28/2025	Exercise	1	1,936,262	277	106,993		234,894	228,059			234,894		(6,836)				0001
Purchased Call/SPX/SPXH009S5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/13/2024	03/11/2025	03/13/2025	Exercise	1	1,775,918	302	35,818		437	(6,409)			437		(6,846)				0001
Purchased Call/SPX/SPXH00ASH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/21/2024	03/21/2025	03/25/2025	Exercise	1	1,384,000	287.31	77,642		79,530	62,539			79,530		(16,991)				0001
Purchased Call/SPX/SPXH00BS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/26/2024	03/26/2025	03/28/2025	Exercise	1	2,060,000	286.53	115,360		129,482	102,788			129,482		(26,695)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00CSL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/03/2024	04/02/2025	04/04/2025	Exercise	1	1,528,593	287	85,695		91,394	69,852			91,394		(21,542)				0001
Purchased Call/SPX/SPXH00GST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/05/2024	06/05/2025	06/09/2025	Exercise	1	1,421,000	291.57	81,708		59,848	24,959			59,848		(34,889)				0001
Purchased Call/SPX/SPXH00GSC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/13/2024	06/13/2025	06/17/2025	Exercise	1	1,855,000	293.81	105,921		67,240	19,414			67,240		(47,826)				0001
Purchased Call/SPX/SPXH00RSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/20/2024	06/18/2025	06/23/2025	Expire	1	1,414,445	320	16,194			(7,578)					(7,578)				0001
Purchased Call/SPX/SPXH00US6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/28/2024	06/27/2025	07/01/2025	Exercise	1	3,833,000	294.9	218,098		158,571	51,340			158,571		(107,231)				0001
Purchased Call/SPX/SPXH00IISR	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/05/2024	07/01/2025	07/03/2025	Expire	1	1,573,334	320	23,333			(11,830)					(11,830)				0001
Purchased Call/SPX/SPXI00BS3	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/04/2024	09/30/2025	10/02/2025	Expire	1	1,970,741	325	16,458			(12,539)					(12,539)				0001
Purchased Call/SPX/SPXI00CS8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/11/2024	10/10/2025	10/15/2025	Exercise	1	1,471,888	301	79,967		69,855	7,040			69,855		(62,816)				0001
Purchased Call/SPX/SPXI00FSI	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/15/2024	11/14/2025	11/18/2025	Exercise	1	3,264,000	304.85	171,686		163,709	12,529			163,709		(151,179)				0001
Purchased Call/BCS/BCS8170S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	06/03/2025	Exercise	1	57,933	581.04	6,987		14,003	12,567			14,003		(1,436)				0001
Purchased Call/BCS/BCS8170S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	01/07/2025	Exercise	1	1,683,463	586.5	193,093		392,090	352,406			392,090		(39,684)				0001
Purchased Call/BCS/BCS8170SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	03/07/2025	Exercise	1	1,442,076	594.07	168,723		319,275	283,632			319,275		(35,642)				0001
Purchased Call/BCS/BCS8170SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	02/25/2025	Exercise	1	309,102	592.75	38,205		70,651	62,431			70,651		(8,221)				0001
Purchased Call/BCS/BCS8170SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2025	02/11/2025	Exercise	1	3,594,844	606.11	425,989		699,730	604,481			699,730		(95,249)				0001
Purchased Call/BCS/BCS8171SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	04/09/2025	Exercise	1	2,531,467	605.43	300,232		489,376	422,153			489,376		(67,222)				0001
Purchased Call/BCS/BCS8171S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	04/21/2025	Exercise	1	1,808,631	608.9	217,578		350,417	300,668			350,417		(49,749)				0001
Purchased Call/BCS/BCS8171S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	02/21/2025	Exercise	1	3,065,592	604.27	384,425		605,321	516,608			605,321		(88,714)				0001
Purchased Call/BCS/BCS8171SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	04/09/2025	Exercise	1	1,853,515	601.71	232,060		364,544	310,130			364,544		(54,414)				0001
Purchased Call/BCS/BCS8171SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	04/24/2025	Exercise	1	104,491	596.33	13,197		22,245	19,059			22,245		(3,186)				0001
Purchased Call/BCS/BCS8171SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	02/25/2025	Exercise	1	3,202,008	608.34	386,482		671,851	578,013			671,851		(93,837)				0001
Purchased Call/BCS/BCS8171SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	02/14/2025	Exercise	1	3,593,208	608.27	431,185		750,521	645,686			750,521		(104,835)				0001
Purchased Call/BCS/BCS8171ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	01/29/2025	Exercise	1	1,682,700	611.18	213,871		355,091	301,843			355,091		(53,247)				0001
Purchased Call/BCS/BCS8171SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	01/07/2025	Exercise	1	1,217,976	615.86	148,958		253,050	215,810			253,050		(37,240)				0001
Purchased Call/BCS/BCS8172S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	07/10/2025	Exercise	1	142,222	606.27	18,574		31,166	26,369			31,166		(4,797)				0001
Purchased Call/BCS/BCS8172SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	02/06/2025	Exercise	1	730,155	607.74	94,190		167,792	143,468			167,792		(24,324)				0001
Purchased Call/BCS/BCS8172SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	04/09/2025	Exercise	1	1,119,509	607.95	143,409		243,178	205,801			243,178		(37,377)				0001
Purchased Call/BCS/BCS8172SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	07/14/2025	Exercise	1	15,178	604.45	2,002		3,420	2,898			3,420		(522)				0001
Purchased Call/BCS/BCS8172SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	04/17/2025	Exercise	1	2,624,014	612.6	323,016		554,261	470,072			554,261		(84,188)				0001
Purchased Call/BCS/BCS8172SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	01/08/2025	Exercise	1	2,036,377	621.29	253,529		384,189	317,398			384,189		(66,792)				0001
Purchased Call/BCS/BCS8172SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	04/04/2025	Exercise	1	298,544	617.38	38,214		55,918	45,683			55,918		(10,236)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8172SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	04/21/2025	Exercise	1	1,185,340	624.17	143,663		215,361	176,538			215,361		(38,823)				0001
Purchased Call/BCS/BCS8172SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	03/06/2025	Exercise	1	2,177,072	627.42	263,208		386,594	315,106			386,594		(71,489)				0001
Purchased Call/BCS/BCS8173S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	01/14/2025	Exercise	1	2,384,392	627.48	292,088		457,336	376,290			457,336		(81,046)				0001
Purchased Call/BCS/BCS8177SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	01/08/2025	Exercise	1	1,651,486	592.83	209,078		435,464	356,594			435,464		(78,870)				0001
Purchased Call/BCS/BCS8177SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	05/08/2025	Exercise	1	800,611	597.66	100,557		203,633	165,648			203,633		(37,985)				0001
Purchased Call/BCS/BCS8177SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	05/21/2025	Exercise	1	679,525	589.39	88,610		185,050	151,393			185,050		(33,657)				0001
Purchased Call/BCS/BCS8178S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	05/12/2025	Exercise	1	992,693	598.17	125,179		247,072	199,032			247,072		(48,040)				0001
Purchased Call/BCS/BCS8178S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	03/14/2025	Exercise	1	1,334,768	593.08	175,789		343,518	276,055			343,518		(67,462)				0001
Purchased Call/BCS/BCS8178S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	04/21/2025	Exercise	1	1,262,490	594.75	163,745		308,746	245,629			308,746		(63,117)				0001
Purchased Call/BCS/BCS8178S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	03/31/2025	Exercise	1	726,928	599.85	90,284		173,008	138,207			173,008		(34,801)				0001
Purchased Call/BCS/BCS8178S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	04/04/2025	Exercise	1	1,147,562	603.52	142,298		246,045	190,999			246,045		(55,045)				0001
Purchased Call/BCS/BCS8178S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	03/07/2025	Exercise	1	1,275,066	604.26	158,618		274,298	212,855			274,298		(61,443)				0001
Purchased Call/BCS/BCS8178SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	09/05/2025	Exercise	1	50,083	590.49	6,771		12,203	9,569			12,203		(2,634)				0001
Purchased Call/BCS/BCS8178SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	02/06/2025	Exercise	1	2,382,267	593.92	311,601		561,596	439,442			561,596		(122,154)				0001
Purchased Call/BCS/BCS8178SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	01/28/2025	Exercise	1	1,252,828	599.01	156,854		290,765	229,274			290,765		(61,490)				0001
Purchased Call/BCS/BCS8178SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	02/06/2025	Exercise	1	1,251,801	599.01	156,976		315,291	253,492			315,291		(61,800)				0001
Purchased Call/BCS/BCS8178SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	01/17/2025	Exercise	1	1,116,536	593.92	146,155		282,508	225,090			282,508		(57,418)				0001
Purchased Call/BCS/BCS8178SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	06/09/2025	Exercise	1	316,482	591.94	42,155		82,296	65,699			82,296		(16,596)				0001
Purchased Call/BCS/BCS8178SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	01/15/2025	Exercise	1	737,301	593.92	96,586		189,674	151,649			189,674		(38,025)				0001
Purchased Call/BCS/BCS8178SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	04/21/2025	Exercise	1	766,165	599.01	100,444		181,745	142,063			181,745		(39,682)				0001
Purchased Call/BCS/BCS8178SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2023	09/29/2025	10/01/2025	Exercise	1	575,282	600.24	104,445		146,767	99,134			146,767		(47,634)				0001
Purchased Call/BCS/BCS8178SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	01/23/2025	Exercise	1	939,050	606.9	119,165		219,592	172,351			219,592		(47,241)				0001
Purchased Call/BCS/BCS8178ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	04/09/2025	Exercise	1	554,534	599.87	70,481		134,774	106,794			134,774		(27,980)				0001
Purchased Call/BCS/BCS8178SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	02/25/2025	Exercise	1	1,049,250	590.77	138,501		278,118	222,908			278,118		(55,209)				0001
Purchased Call/SPX/SPX261WSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	12/09/2025	Expire	1	4,075,000	100	30,155								227				0001
Purchased Call/SPX/SPX261XS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	12/09/2025	Expire	1	2,307,000	100	17,072								128				0001
Purchased Call/SPX/SPX261XS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	12/09/2025	Expire	1	1,567,000	100	20,684								155				0001
Purchased Call/SPX/SPX261XS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	12/12/2025	Expire	1	4,153,000	100	31,563								77				0001
Purchased Call/SPX/SPX261XS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	12/18/2025	Expire	1	2,675,000	100	20,598								52				0001
Purchased Call/SPX/SPX261XSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	01/05/2026	Expire	1	3,145,000	100	24,846												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921H64	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/05/2024	01/03/2025	01/07/2025	Expire	1	2,825,000	100	33,900			(188)					(188)				0001
Purchased Call/SPX/SPX921H65	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/05/2024	01/06/2025	01/08/2025	Exercise	1	5,184,000	100	62,208		40,617	39,760			40,617		(857)				0001
Purchased Call/SPX/SPXA21CSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	12/02/2025	Expire	1	2,713,000	100	30,114			(27,688)					(27,688)				0001
Purchased Call/SPX/SPXB05JS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2025	02/14/2025	Expire	1	2,693,000	100	30,700			(3,542)					(3,542)				0001
Purchased Call/SPX/SPXB05KSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2025	03/17/2025	Expire	1	4,240,000	100	43,672			(8,542)					(8,542)				0001
Purchased Call/SPX/SPXB05LSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	03/28/2025	Expire	1	4,346,000	100	43,895			(10,157)					(10,157)				0001
Purchased Call/SPX/SPXB05ZS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	10/29/2025	Expire	1	3,529,000	100	38,819			(31,975)					(31,975)				0001
Purchased Call/SPX/SPXB05ZSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	11/05/2025	Expire	1	5,474,000	100	54,740			(46,144)					(46,144)				0001
Purchased Call/SPX/SPXC050R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	11/10/2025	Expire	1	2,046,000	100	33,350			(28,389)					(28,389)				0001
Purchased Call/SPX/SPXC054P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	12/09/2025	Expire	1	2,469,000	100	42,220			(39,640)					(39,640)				0001
Purchased Call/SPX/SPXC057SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	01/17/2025	Expire	1	2,870,000	100	30,709								(78)				0001
Purchased Call/SPX/SPXC058S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	3,277,000	100	64,557								(140)				0001
Purchased Call/SPX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	01/23/2025	Expire	1	3,492,000	100	37,015								(90)				0001
Purchased Call/SPX/SPXC059SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	01/30/2025	Expire	1	2,916,000	100	60,944								(142)				0001
Purchased Call/SPX/SPXC05ASJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	02/13/2025	Expire	1	2,450,000	100	51,695								(110)				0001
Purchased Call/SPX/SPXC05ASZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	02/18/2025	Expire	1	2,129,000	100	39,812								(44)				0001
Purchased Call/SPX/SPXC05BS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	02/19/2025	Expire	1	4,141,000	100	44,723								(43)				0001
Purchased Call/SPX/SPXC05BS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	02/19/2025	Expire	1	1,624,000	100	29,394								(28)				0001
Purchased Call/SPX/SPXC05BSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	02/24/2025	Expire	1	2,482,000	100	26,557								(32)				0001
Purchased Call/SPX/SPXI00KSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/11/2024	12/11/2025	12/15/2025	Exercise	1	1,643,000	309.88	85,600		73,646	(7,474)			73,646		(81,120)				0001
Purchased Call/SPX/SPXI00LS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/13/2024	12/12/2025	12/16/2025	Exercise	1	3,172,000	309.21	165,261		135,308	(23,067)			135,308		(158,375)				0001
Purchased Call/SPX/SPXI00PSX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/29/2025	01/27/2026	01/31/2025	Expire	1	1,987,966	326	37,003								(87)				0001
Purchased Call/SPX/SPXI00SSA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/14/2025	02/17/2026	02/19/2025	Expire	1	1,411,000	331.68	20,742								(20)				0001
Purchased Call/SPX/SPXI00US1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/26/2025	02/25/2026	02/28/2025	Expire	1	1,365,387	324	27,682								(53)				0001
Purchased Call/SPX/SPXJ0016J	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2025	04/10/2026	04/15/2025	Expire	1	3,022,000	297.6	139,314								38				0001
Purchased Call/SPX/SPXJ008S1	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/23/2025	05/22/2026	05/28/2025	Expire	1	3,841,000	302.18	181,679								481				0001
Purchased Call/SPX/SPXJ00DSF	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/03/2025	07/02/2026	07/08/2025	Expire	1	3,902,000	308.54	184,955								780				0001
Purchased Call/SPX/SPXJ00ESJ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/11/2025	07/09/2026	07/15/2025	Expire	1	2,402,874	309	111,092								338				0001
Purchased Call/SPX/SPXJ00FS6	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/16/2025	07/14/2026	07/18/2025	Expire	1	2,110,052	309	98,795								20				0001
Purchased Call/SPX/SPXJ00GS6	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/23/2025	07/21/2026	07/25/2025	Expire	1	1,650,555	309	83,621								26				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00HSQ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,666,284	310	115,820								428				0001
Purchased Call/SPX/SPXJ00KSZ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/29/2025	08/31/2026	09/03/2025	Expire	1	2,138,000	312.99	98,776								630				0001
Purchased Call/SPX/SPXJ00PSM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/26/2025	09/25/2026	09/30/2025	Expire	1	1,771,178	317	82,302								445				0001
Purchased Call/SPX/SPXJ00PSN	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/26/2025	09/24/2026	09/30/2025	Expire	1	1,579,577	338	18,299								99				0001
Purchased Call/SPX/SPXJ00RSS	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/09/2025	10/09/2026	10/14/2025	Expire	1	1,575,000	319.42	72,135								574				0001
Purchased Call/SPX/SPXJ00SSH	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/15/2025	10/13/2026	10/17/2025	Expire	1	1,609,723	318	72,509								116				0001
Purchased Call/SPX/SPXJ00TSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/23/2025	10/20/2026	10/27/2025	Expire	1	1,641,116	341	17,242								108				0001
Purchased Call/SPX/SPXJ00XS1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/28/2025	11/27/2026	12/02/2025	Expire	1	3,101,000	322.44	139,545								1,022				0001
Purchased Call/SPX/SPXJ00YS1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/09/2025	12/07/2026	12/11/2025	Expire	1	1,524,247	340	23,232								57				0001
Purchased Call/SPX/SPXJ00ZS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,217,574	337	42,064								335				0001
Purchased Call/SPX/SPXM133S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/30/2024	08/28/2025	09/02/2025	Exercise	1	2,173,416	297	121,037		121,768	40,964			121,768		(80,804)				0001
Purchased Call/BCS/BCS7170SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	01/06/2025	Exercise	1	698,715	556.43	84,964		201,049	200,933			201,049		(117)				0001
Purchased Call/BCS/BCS717PS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/10/2025	Exercise	1	91,684	560.17	10,975		25,462	25,357			25,462		(105)				0001
Purchased Call/BCS/BCS717PSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	01/21/2025	Exercise	1	341,028	569.9	40,412		88,614	87,783			88,614		(832)				0001
Purchased Call/BCS/BCS8173S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	01/24/2025	Exercise	1	1,629,690	631.79	200,941		299,682	243,176			299,682		(56,506)				0001
Purchased Call/BCS/BCS8173SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	02/10/2025	Exercise	1	2,946,928	632.51	378,680		498,201	389,858			498,201		(108,343)				0001
Purchased Call/BCS/BCS8173SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	03/04/2025	Exercise	1	84,806	628.88	11,220		17,755	14,545			17,755		(3,210)				0001
Purchased Call/BCS/BCS8173SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	08/04/2025	Exercise	1	10,959	631.6	1,418		1,689	1,279			1,689		(410)				0001
Purchased Call/BCS/BCS8173SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	01/21/2025	Exercise	1	2,908,323	636.35	362,959		415,036	309,485			415,036		(105,552)				0001
Purchased Call/BCS/BCS8173SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	04/04/2025	Exercise	1	2,501,659	631.47	310,706		377,087	286,606			377,087		(90,480)				0001
Purchased Call/BCS/BCS8173SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	08/06/2025	Exercise	1	133,425	618.02	17,666		24,863	19,639			24,863		(5,224)				0001
Purchased Call/BCS/BCS8173ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	04/10/2025	Exercise	1	2,594,139	626.35	321,154		446,801	351,513			446,801		(95,288)				0001
Purchased Call/BCS/BCS8173SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	04/04/2025	Exercise	1	816,998	621.59	105,229		148,251	116,928			148,251		(31,323)				0001
Purchased Call/BCS/BCS8173SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	06/25/2025	Exercise	1	368,728	626.35	45,685		63,812	50,213			63,812		(13,599)				0001
Purchased Call/BCS/BCS8173SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	02/20/2025	Exercise	1	5,313,003	626.35	657,218		922,014	727,651			922,014		(194,363)				0001
Purchased Call/BCS/BCS8174S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	02/06/2025	Exercise	1	2,681,933	634.71	330,146		433,196	334,469			433,196		(98,727)				0001
Purchased Call/BCS/BCS8174S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	01/14/2025	Exercise	1	1,993,616	632.74	245,015		327,940	254,334			327,940		(73,605)				0001
Purchased Call/BCS/BCS8174S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	01/21/2025	Exercise	1	990,026	625.27	126,921		175,109	136,770			175,109		(38,339)				0001
Purchased Call/BCS/BCS8174S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	02/06/2025	Exercise	1	200,990	624.63	26,370		38,715	30,638			38,715		(8,078)				0001
Purchased Call/BCS/BCS8174SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	04/17/2025	Exercise	1	2,332,065	630.93	290,575		410,607	321,598			410,607		(89,009)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8174SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	04/17/2025	Exercise	1	1,017,270	630.93	126,854		183,599	144,621			183,599		(38,978)				0001
Purchased Call/BCS/BCS8174SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	04/24/2025	Exercise	1	1,771,426	626.14	229,400		308,359	238,309			308,359		(70,051)				0001
Purchased Call/BCS/BCS8175SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	04/09/2025	Exercise	1	1,305,123	597.78	162,749		287,907	248,615			287,907		(39,292)				0001
Purchased Call/BCS/BCS8171SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	03/31/2025	Exercise	1	2,055,487	602.36	246,247		440,989	381,539			440,989		(59,451)				0001
Purchased Call/BCS/BCS8172CS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	03/28/2025	Exercise	1	1,590,369	612.76	198,319		343,561	293,433			343,561		(50,128)				0001
Purchased Call/BCS/BCS8172CS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	01/16/2025	Exercise	1	1,868,448	612.4	231,688		388,935	329,104			388,935		(59,831)				0001
Purchased Call/BCS/BCS8172CSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	07/10/2025	Exercise	1	11,339	604.25	1,506		2,522	2,133			2,522		(389)				0001
Purchased Call/BCS/BCS8172CSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	05/13/2025	Exercise	1	1,175,928	612.4	145,698		245,844	208,367			245,844		(37,477)				0001
Purchased Call/BCS/BCS8172CSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	05/23/2025	Exercise	1	1,779,603	623.62	216,222		312,202	254,286			312,202		(57,917)				0001
Purchased Call/BCS/BCS8172CSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	04/04/2025	Exercise	1	999,633	623.62	121,555		180,622	147,940			180,622		(32,682)				0001
Purchased Call/BCS/BCS8172CSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	03/25/2025	Exercise	1	928,995	628.74	113,523		161,673	130,670			161,673		(31,004)				0001
Purchased Call/BCS/BCS8173CS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	05/12/2025	Exercise	1	849,406	625.14	108,469		164,337	133,983			164,337		(30,354)				0001
Purchased Call/SPX/SPXI002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	08/07/2025	Exercise	1	2,935,463	5186	115,334		183,951	115,133			183,951		(68,818)				0001
Purchased Call/SPX/SPXI003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	08/07/2025	Exercise	1	3,526,704	5186	215,961		374,000	245,139			374,000		(128,861)				0001
Purchased Call/SPX/SPXI003SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/09/2024	08/08/2025	08/12/2025	Exercise	1	8,057,000	5344.16	389,153		684,845	448,110			684,845		(236,735)				0001
Purchased Call/SPX/SPXI003SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/09/2024	08/11/2025	08/13/2025	Exercise	1	2,906,000	5344.16	92,701		152,565	95,872			152,565		(56,693)				0001
Purchased Call/SPX/SPXI004SX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	08/26/2025	Exercise	1	3,127,000	5634.61	140,090		242,343	151,673			242,343		(90,669)				0001
Purchased Call/SPX/SPXI005S2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/25/2025	08/27/2025	Exercise	1	2,303,000	5634.61	100,871		172,725	107,145			172,725		(65,580)				0001
Purchased Call/SPX/SPXI005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2025	08/25/2025	Exercise	1	1,967,298	5621	108,231		201,249	131,306			201,249		(69,943)				0001
Purchased Call/SPX/SPXI005S8	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	08/26/2025	Exercise	1	1,403,801	5571	58,497		94,751	56,891			94,751		(37,860)				0001
Purchased Call/SPX/SPXI005S9	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	08/26/2025	Exercise	1	2,740,755	5571	124,446		205,162	124,617			205,162		(80,545)				0001
Purchased Call/SPX/SPXI005SF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2024	08/27/2025	08/29/2025	Exercise	1	3,687,000	5625.8	102,130		162,228	95,267			162,228		(66,961)				0001
Purchased Call/SPX/SPXI006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	09/03/2025	Exercise	1	2,377,976	5648	84,781		154,928	98,091			154,928		(56,836)				0001
Purchased Call/SPX/SPXI007S8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/09/2024	09/09/2025	09/11/2025	Exercise	1	3,820,000	5471.05	49,278		76,400	42,326			76,400		(34,074)				0001
Purchased Call/SPX/SPXI008SG	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	09/19/2025	Exercise	1	1,763,550	5634	77,912		132,399	76,655			132,399		(55,744)				0001
Purchased Call/SPX/SPXI008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	09/19/2025	Exercise	1	1,526,890	5634	87,815		162,600	99,771			162,600		(62,829)				0001
Purchased Call/SPX/SPXI009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	09/29/2025	Exercise	1	3,032,798	5722	159,986		280,898	162,242			280,898		(118,656)				0001
Purchased Call/SPX/SPXI009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/26/2025	09/30/2025	Exercise	1	1,658,331	5738	76,232		132,652	75,584			132,652		(57,068)				0001
Purchased Call/SPX/SPXI00AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	10/02/2025	Exercise	1	2,863,953	5762	100,146		167,985	92,738			167,985		(75,247)				0001
Purchased Call/SPX/SPXI00CS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/11/2024	10/10/2025	10/15/2025	Exercise	1	3,429,000	5815.03	151,905		257,175	137,852			257,175		(119,323)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00F6S	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,572,000	5985.38	139,660		257,200	135,623			257,200		(121,577)				0001
Purchased Call/SPX/SPXI00GSD	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	04/17/2025	04/21/2025	Exercise	1	2,937,500	5300	11,780		8,651	214			8,651		(8,437)				0001
Purchased Call/SPX/SPXI00GSE	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	04/25/2025	04/29/2025	Expire	1	4,406,250	5300	18,105			(13,231)					(13,231)				0001
Purchased Call/SPX/SPXI00GSJ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	10/14/2025	10/16/2025	Exercise	1	2,940,000	6200	139,690		222,154	100,351			222,154		(121,803)				0001
Purchased Call/SPX/SPXI00GSQ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	04/04/2025	04/08/2025	Expire	1	2,942,500	6000	94,945			(65,407)					(65,407)				0001
Purchased Call/SPX/SPXI00GSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/18/2024	04/22/2025	04/24/2025	Expire	1	2,942,500	6000	105,510			(76,546)					(76,546)				0001
Purchased Call/SPX/SPXI00GSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/18/2024	11/18/2025	11/20/2025	Exercise	1	3,139,000	5893.62	49,282		75,336	31,756			75,336		(43,580)				0001
Purchased Call/SPX/SPXC05D56	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	2,990,000	100	26,013								(21)				0001
Purchased Call/SPX/SPXC05E5N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,520,000	100	27,456								(16)				0001
Purchased Call/SPX/SPXC05E5R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/17/2025	03/17/2026	03/19/2025	Expire	1	4,283,000	100	34,692								(56)				0001
Purchased Call/SPX/SPXC05G5K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/25/2025	03/25/2026	03/27/2025	Expire	1	2,910,000	100	53,544								(80)				0001
Purchased Call/SPX/SPXC05MSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/12/2025	05/12/2026	05/14/2025	Expire	1	2,145,000	100	33,462								(26)				0001
Purchased Call/SPX/SPXC05NS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,310,000	100	30,030								40				0001
Purchased Call/SPX/SPXC05NSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	4,260,000	100	37,488								50				0001
Purchased Call/SPX/SPXC05NSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2025	05/18/2026	05/20/2025	Expire	1	3,967,000	100	35,306								49				0001
Purchased Call/SPX/SPXC05PS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/21/2025	05/21/2026	05/23/2025	Expire	1	4,529,000	100	39,855								(25)				0001
Purchased Call/SPX/SPXC05QSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire	1	1,715,000	100	33,786								60				0001
Purchased Call/SPX/SPXC05WS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/27/2025	06/26/2026	07/01/2025	Expire	1	3,072,000	100	44,237								116				0001
Purchased Call/SPX/SPXC05WS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/27/2025	06/29/2026	07/01/2025	Expire	1	3,211,000	100	28,578								76				0001
Purchased Call/SPX/SPXC05WSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,478,000	100	21,559								66				0001
Purchased Call/SPX/SPXC05YS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/01/2025	08/03/2026	08/05/2025	Expire	1	4,915,000	100	41,286								153				0001
Purchased Call/SPX/SPXC172S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	07/29/2025	Exercise	1	1,643,000	100	27,602		20,014	4,296			20,014		(15,718)				0001
Purchased Call/SPX/SPXC172SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2025	08/04/2025	Expire	1	2,108,000	100	34,150			(19,850)					(19,850)				0001
Purchased Call/SPX/SPXC172SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	08/12/2025	Expire	1	2,070,000	100	36,225			(21,976)					(21,976)				0001
Purchased Call/SPX/SPXC172SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/08/2025	08/12/2025	Expire	1	1,905,000	100	23,622			(14,370)					(14,370)				0001
Purchased Call/SPX/SPXD050S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/08/2025	08/10/2026	08/12/2025	Expire	1	4,884,000	100	43,956								172				0001
Purchased Call/SPX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	08/19/2025	Expire	1	5,954,000	100	61,922			(38,873)					(38,873)				0001
Purchased Call/SPX/SPXD171S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2024	08/29/2025	09/03/2025	Exercise	1	1,519,000	100	20,507		7,418	(6,253)			7,418		(13,671)				0001
Purchased Call/SPX/SPXD171SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2024	09/05/2025	09/09/2025	Expire	1	2,145,000	100	29,172			(19,960)					(19,960)				0001
Purchased Call/SPX/SPXD172SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	09/23/2025	Expire	1	3,378,000	100	34,118			(24,667)					(24,667)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD172SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2025	09/25/2025	Expire	1	2,998,000	100	30,879			(22,543)					(22,543)				0001
Purchased Call/SPX/SPXD172SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2025	09/26/2025	Expire	1	2,126,000	100	23,386			(17,137)					(17,137)				0001
Purchased Call/SPX/SPXD173SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2024	09/26/2025	09/30/2025	Expire	1	2,465,000	100	25,636			(19,032)					(19,032)				0001
Purchased Call/SPX/SPXD173SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2024	10/03/2025	10/07/2025	Expire	1	2,031,000	100	25,997			(19,804)					(19,804)				0001
Purchased Call/SPX/SPXD174SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/10/2025	10/15/2025	Expire	1	3,285,000	100	33,836			(26,578)					(26,578)				0001
Purchased Call/SPX/SPXD174SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2025	10/17/2025	Expire	1	3,096,000	100	31,579			(24,968)					(24,968)				0001
Purchased Call/SPX/SPXD177SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Expire	1	5,056,000	100	47,526			(41,040)					(41,040)				0001
Purchased Call/SPX/SPXD178SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	12/16/2025	Expire	1	2,881,000	100	37,741			(36,068)					(36,068)				0001
Purchased Call/SPX/SPXD177S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	06/27/2025	Expire	1	1,855,000	100	33,390								(3)				0001
Purchased Call/SPX/SPXD17XSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	07/14/2025	Expire	1	1,800,000	100	42,840								130				0001
Purchased Call/SPX/SPXE176S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	08/22/2025	Expire	1	1,349,000	100	23,742								18				0001
Purchased Call/SPX/SPXE178SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2026	08/29/2025	Expire	1	1,976,000	100	34,975								30				0001
Purchased Call/SPX/SPXE17JS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2025	10/30/2026	11/03/2025	Expire	1	2,250,000	100	28,350								182				0001
Purchased Call/SPX/SPXE17JSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	1,027,000	100	13,351								25				0001
Purchased Call/SPX/SPXH00CSN	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/04/2024	04/04/2025	04/08/2025	Expire	1	2,420,000	100	53,240			(13,716)					(13,716)				0001
Purchased Call/SPX/SPXH00ISI	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2024	05/09/2025	05/13/2025	Expire	1	2,121,000	100	45,177			(16,019)					(16,019)				0001
Purchased Call/SPX/SPXH00ISQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/10/2024	05/09/2025	05/13/2025	Expire	1	2,016,000	100	31,853			(11,325)					(11,325)				0001
Purchased Call/SPX/SPXH00ISR	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/10/2024	05/09/2025	05/13/2025	Expire	1	2,394,000	100	56,020			(19,918)					(19,918)				0001
Purchased Call/SPX/SPXH00ISS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/10/2024	05/09/2025	05/13/2025	Expire	1	2,775,000	100	46,620			(16,576)					(16,576)				0001
Purchased Call/SPX/SPXH00JSB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/13/2024	05/13/2025	05/15/2025	Expire	1	2,283,000	100	41,094			(14,943)					(14,943)				0001
Purchased Call/SPX/SPXH00LSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/24/2024	05/23/2025	05/28/2025	Exercise	1	1,698,000	100	43,299		12,174	(4,953)			12,174		(17,127)				0001
Purchased Call/SPX/SPXH00NSL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/31/2024	05/30/2025	06/03/2025	Expire	1	1,663,000	100	42,407			(17,552)					(17,552)				0001
Purchased Call/SPX/SPXH00PS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/06/2024	06/06/2025	06/10/2025	Expire	1	1,870,000	100	47,311			(20,445)					(20,445)				0001
Purchased Call/SPX/SPXH00PS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/07/2024	06/06/2025	06/10/2025	Expire	1	1,775,000	100	41,713			(18,075)					(18,075)				0001
Purchased Call/SPX/SPXI0045R	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	08/26/2025	Expire	1	2,023,000	100	30,750			(19,902)					(19,902)				0001
Purchased Call/BCS/BCS8178SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	04/24/2025	Exercise	1	312,575	595.84	39,509		77,993	62,243			77,993		(15,749)				0001
Purchased Call/BCS/BCS8178SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	01/24/2025	Exercise	1	3,347,217	586.58	438,485		949,617	773,499			949,617		(176,118)				0001
Purchased Call/BCS/BCS8179SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	01/28/2025	Exercise	1	742,133	591.61	93,063		203,255	165,876			203,255		(37,379)				0001
Purchased Call/BCS/BCS8179S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	06/25/2025	Exercise	1	608,889	586.58	79,825		170,611	138,484			170,611		(32,128)				0001
Purchased Call/BCS/BCS8179S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	05/23/2025	Exercise	1	187,789	584.63	25,051		52,281	42,178			52,281		(10,103)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8179S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	02/04/2025	Exercise	1	881,673	591.61	110,650		240,349	195,815			240,349		(44,534)				0001
Purchased Call/BCS/BCS8179SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	06/05/2025	Exercise	1	698,638	585.23	91,452		198,362	161,355			198,362		(37,007)				0001
Purchased Call/BCS/BCS8179SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	06/25/2025	Exercise	1	185,414	579.07	24,586		54,402	44,365			54,402		(10,038)				0001
Purchased Call/BCS/BCS8179SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	03/28/2025	Exercise	1	2,153,331	581	280,794		631,341	516,700			631,341		(114,642)				0001
Purchased Call/BCS/BCS8179SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	05/09/2025	Exercise	1	1,051,756	585.98	131,364		297,939	244,306			297,939		(53,633)				0001
Purchased Call/BCS/BCS8179SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	07/24/2025	Exercise	1	138,323	575.4	18,383		38,691	31,100			38,691		(7,590)				0001
Purchased Call/BCS/BCS8179SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	06/20/2025	Exercise	1	340,186	575.4	45,109		103,564	85,011			103,564		(18,552)				0001
Purchased Call/BCS/BCS8179SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	07/24/2025	Exercise	1	72,633	573.54	9,791		22,816	18,789			22,816		(4,027)				0001
Purchased Call/BCS/BCS8179SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	07/24/2025	Exercise	1	340,617	577.32	44,450		100,808	82,490			100,808		(18,318)				0001
Purchased Call/BCS/BCS8179SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	01/16/2025	Exercise	1	1,043,266	582.27	130,304		310,915	257,324			310,915		(53,591)				0001
Purchased Call/BCS/BCS8179SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	01/22/2025	Exercise	1	938,380	582.27	117,297		267,670	219,333			267,670		(48,337)				0001
Purchased Call/BCS/BCS8179SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	06/25/2025	Exercise	1	900,691	583.94	117,540		222,450	173,757			222,450		(48,693)				0001
Purchased Call/BCS/BCS8179SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	05/13/2025	Exercise	1	2,226,678	588.95	278,112		530,078	414,865			530,078		(115,212)				0001
Purchased Call/BCS/BCS817AS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	03/07/2025	Exercise	1	1,406,920	591.47	176,428		330,053	256,723			330,053		(73,330)				0001
Purchased Call/BCS/BCS817AS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	08/07/2025	Exercise	1	694,321	593.65	85,957		158,186	122,410			158,186		(35,776)				0001
Purchased Call/BCS/BCS817ASC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	07/25/2025	Exercise	1	35,497	597.69	4,671		8,690	6,720			8,690		(1,970)				0001
Purchased Call/BCS/BCS817ASG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	07/11/2025	Exercise	1	557,133	606.79	67,803		109,263	80,724			109,263		(28,539)				0001
Purchased Call/BCS/BCS817ASH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	04/09/2025	Exercise	1	240,761	599.33	31,227		47,825	34,682			47,825		(13,144)				0001
Purchased Call/BCS/BCS817ASK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	01/07/2025	Exercise	1	2,573,930	601.15	328,691		531,136	392,787			531,136		(138,349)				0001
Purchased Call/BCS/BCS817ASL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	05/12/2025	Exercise	1	334,180	596.9	44,279		69,682	50,914			69,682		(18,768)				0001
Purchased Call/BCS/BCS817ASN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	02/05/2025	Exercise	1	1,250,052	600.35	160,882		263,477	195,284			263,477		(68,193)				0001
Purchased Call/BCS/BCS817ASO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	02/06/2025	Exercise	1	1,402,628	605.99	171,962		274,788	201,898			274,788		(72,889)				0001
Purchased Call/BCS/BCS817ASP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2023	07/25/2025	01/28/2025	Exercise	1	964,305	626.87	82,436		185,976	158,894			185,976		(27,082)				0001
Purchased Call/BCS/BCS817ASQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	07/24/2025	Exercise	1	522,555	605.61	63,804		105,962	78,830			105,962		(27,132)				0001
Purchased Call/BCS/BCS817ASS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	05/09/2025	Exercise	1	904,426	604.27	96,205		175,481	148,017			175,481		(27,464)				0001
Purchased Call/BCS/BCS817AST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	01/28/2025	Exercise	1	702,504	605.33	85,776		144,144	107,619			144,144		(36,525)				0001
Purchased Call/BCS/BCS817ASW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	09/05/2025	Exercise	1	15,742	593.26	2,087		4,037	3,144			4,037		(893)				0001
Purchased Call/BCS/BCS817ASX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	04/30/2025	Exercise	1	984,608	602.3	120,811		204,358	152,701			204,358		(51,657)				0001
Purchased Call/BCS/BCS817BS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	09/23/2025	03/31/2025	Exercise	1	658,082	599.13	84,271		169,443	136,554			169,443		(32,889)				0001
Purchased Call/BCS/BCS817BS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	04/28/2025	Exercise	1	637,397	602	82,798		142,451	106,739			142,451		(35,712)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817BS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	05/14/2025	Exercise	1	1,497,007	602	194,312		314,992	231,334			314,992		(83,658)				0001
Purchased Call/BCS/BCS817BSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	01/27/2025	Exercise	1	2,315,425	607.67	286,991		488,264	363,852			488,264		(124,413)				0001
Purchased Call/BCS/BCS817BSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	09/05/2025	Exercise	1	286,311	618.78	34,901		52,765	37,568			52,765		(15,197)				0001
Purchased Call/BCS/BCS817BSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	03/07/2025	Exercise	1	1,016,092	613.15	128,942		199,082	142,703			199,082		(56,379)				0001
Purchased Call/BCS/BCS817BSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	09/05/2025	Exercise	1	128,824	611.29	16,605		25,623	18,362			25,623		(7,261)				0001
Purchased Call/BCS/BCS817BSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	04/24/2025	Exercise	1	590,085	620.12	78,201		106,755	69,114			106,755		(37,642)				0001
Purchased Call/BCS/BCS717PSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	01/15/2025	Exercise	1	691,767	574.62	78,170		166,352	165,060			166,352		(1,292)				0001
Purchased Call/BCS/BCS717PSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/16/2025	Exercise	1	2,670,926	574.62	302,082		639,526	634,124			639,526		(5,402)				0001
Purchased Call/BCS/BCS7170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	01/27/2025	Exercise	1	838,511	573.38	98,022		225,904	222,945			225,904		(2,958)				0001
Purchased Call/BCS/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/30/2025	Exercise	1	1,226,776	580.42	143,778		330,384	325,052			330,384		(5,332)				0001
Purchased Call/BCS/BCS7170ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	01/29/2025	Exercise	1	2,528,491	580.42	296,339		700,616	690,018			700,616		(10,598)				0001
Purchased Call/BCS/BCS7170SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2023	01/31/2025	02/04/2025	Exercise	1	2,287,718	585.24	259,427		603,834	593,158			603,834		(10,676)				0001
Purchased Call/BCS/BCS717RS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/04/2025	Exercise	1	860,344	594.5	96,961		210,144	206,132			210,144		(4,012)				0001
Purchased Call/BCS/BCS717RS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	02/06/2025	Exercise	1	339,806	583.25	41,660		90,784	88,838			90,784		(1,946)				0001
Purchased Call/BCS/BCS717RS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/07/2025	Exercise	1	2,021,092	590.21	232,628		524,886	513,717			524,886		(11,169)				0001
Purchased Call/BCS/BCS717RSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	02/11/2025	Exercise	1	95,219	580.46	11,893		26,218	25,611			26,218		(607)				0001
Purchased Call/BCS/BCS717SS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	02/06/2025	Exercise	1	2,033,340	592.22	244,408		546,542	531,770			546,542		(14,772)				0001
Purchased Call/BCS/BCS717SS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	01/28/2025	Exercise	1	307,207	582.16	38,585		88,153	85,555			88,153		(2,597)				0001
Purchased Call/BCS/BCS717SSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	02/21/2025	Exercise	1	1,363,741	586.97	164,058		387,335	376,293			387,335		(11,042)				0001
Purchased Call/BCS/BCS717SSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	02/24/2025	Exercise	1	344,211	586.97	41,443		97,370	94,528			97,370		(2,842)				0001
Purchased Call/BCS/BCS717SSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2023	02/21/2025	02/25/2025	Exercise	1	1,401,695	579.55	169,325		407,583	395,737			407,583		(11,846)				0001
Purchased Call/BCS/BCS7171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/03/2025	Exercise	1	937,216	578.56	114,903		270,874	261,890			270,874		(8,984)				0001
Purchased Call/BCS/BCS7171S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/04/2025	Exercise	1	756,557	576.92	98,014		231,817	223,487			231,817		(8,330)				0001
Purchased Call/BCS/BCS8174SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	08/18/2025	Exercise	1	106,847	623.08	14,296		20,490	16,078			20,490		(4,412)				0001
Purchased Call/BCS/BCS8174SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	01/28/2025	Exercise	1	2,713,983	631.48	339,248		483,754	379,048			483,754		(104,706)				0001
Purchased Call/BCS/BCS8174SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2025	03/28/2025	Exercise	1	1,802,338	624.34	225,112		350,828	281,040			350,828		(69,788)				0001
Purchased Call/BCS/BCS8174SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	08/20/2025	Exercise	1	164,645	606.03	21,980		36,496	29,572			36,496		(6,924)				0001
Purchased Call/BCS/BCS8174SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	01/24/2025	Exercise	1	1,915,241	614.2	239,022		411,716	336,201			411,716		(75,515)				0001
Purchased Call/BCS/BCS8174ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	06/05/2025	Exercise	1	838,838	614.2	104,771		181,348	148,149			181,348		(33,199)				0001
Purchased Call/BCS/BCS8174SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	06/25/2025	Exercise	1	1,151,053	614.2	143,536		239,478	194,265			239,478		(45,213)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8174SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	04/24/2025	Exercise	1	269,910	608.06	35,439		57,328	46,164			57,328		(11,163)				0001
Purchased Call/BCS/BCS8175S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	01/17/2025	Exercise	1	1,179,309	617	147,296		258,534	211,392			258,534		(47,143)				0001
Purchased Call/BCS/BCS8175SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	06/25/2025	Exercise	1	163,252	607.31	21,745		37,428	30,329			37,428		(7,099)				0001
Purchased Call/BCS/BCS8175SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	06/25/2025	Exercise	1	1,284,211	612.81	168,617		283,840	228,559			283,840		(55,280)				0001
Purchased Call/BCS/BCS8175SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	01/15/2025	Exercise	1	1,902,196	617.51	240,247		404,872	326,108			404,872		(78,764)				0001
Purchased Call/BCS/BCS8175SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	09/03/2025	Exercise	1	55,270	613.06	7,290		12,334	9,914			12,334		(2,420)				0001
Purchased Call/BCS/BCS8175SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	09/04/2025	Exercise	1	73,201	616.6	9,414		15,316	12,156			15,316		(3,159)				0001
Purchased Call/BCS/BCS8175SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	02/10/2025	Exercise	1	186,540	612	24,828		43,190	34,948			43,190		(8,242)				0001
Purchased Call/BCS/BCS8173SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	07/25/2025	Exercise	1	37,704	623.27	4,981		7,553	6,144			7,553		(1,408)				0001
Purchased Call/BCS/BCS8173SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	06/05/2025	Exercise	1	600,799	631.67	74,139		110,297	89,333			110,297		(20,963)				0001
Purchased Call/BCS/BCS8173SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	07/25/2025	Exercise	1	363,734	630.98	47,358		63,731	50,135			63,731		(13,596)				0001
Purchased Call/BCS/BCS8173SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	04/04/2025	Exercise	1	292,712	630.98	38,082		50,215	39,320			50,215		(10,896)				0001
Purchased Call/BCS/BCS8173SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	01/22/2025	Exercise	1	2,097,950	637.98	257,838		303,990	229,362			303,990		(74,628)				0001
Purchased Call/BCS/BCS8173SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	01/08/2025	Exercise	1	2,325,776	624.9	300,258		375,482	287,683			375,482		(87,799)				0001
Purchased Call/BCS/BCS8173SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	02/12/2025	Exercise	1	1,141,063	629.69	141,720		179,804	138,363			179,804		(41,441)				0001
Purchased Call/BCS/BCS8174S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	02/11/2025	Exercise	1	1,531,067	629.89	196,241		264,745	201,209			264,745		(63,536)				0001
Purchased Call/SPX/SPXI00HS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/18/2024	11/18/2025	11/20/2025	Exercise	1	8,209,000	5893.62	208,509		328,360	143,976			328,360		(184,384)				0001
Purchased Call/SPX/SPXI001SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/26/2025	12/01/2025	Exercise	1	4,083,000	5998.74	189,451		326,640	153,020			326,640		(173,620)				0001
Purchased Call/SPX/SPXI001SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/26/2025	12/01/2025	Exercise	1	3,246,000	5998.74	191,839		365,175	189,367			365,175		(175,808)				0001
Purchased Call/SPX/SPXI001SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/28/2025	12/02/2025	Exercise	1	2,499,000	5998.74	139,444		256,148	128,291			256,148		(127,856)				0001
Purchased Call/SPX/SPXI001SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/26/2025	12/01/2025	Exercise	1	1,409,061	6022	81,076		156,781	82,479			156,781		(74,301)				0001
Purchased Call/SPX/SPXI00JS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/29/2024	11/28/2025	12/02/2025	Exercise	1	4,716,000	6032.38	255,136		464,526	229,943			464,526		(234,583)				0001
Purchased Call/SPX/SPXI00KSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/10/2024	12/10/2025	12/12/2025	Exercise	1	2,423,000	6034.91	49,672		76,325	29,390			76,325		(46,935)				0001
Purchased Call/SPX/SPXI00LS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/13/2024	12/15/2025	12/17/2025	Exercise	1	2,046,000	6051.09	129,307		253,704	129,740			253,704		(123,964)				0001
Purchased Call/SPX/SPXI00LSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/17/2024	12/17/2025	12/19/2025	Exercise	1	2,399,000	6050.61	87,324		141,541	57,345			141,541		(84,196)				0001
Purchased Call/SPX/SPXI000SB	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/13/2025	05/30/2025	01/15/2025	Expire	1	34,980,000	5400	53,200		(53,200)				(53,200)						0001
Purchased Call/SPX/SPXI000SD	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/13/2025	07/25/2025	01/15/2025	Expire	1	23,320,000	5600	78,440		(78,440)				(78,440)						0001
Purchased Call/SPX/SPXI000SK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/13/2025	01/13/2026	01/15/2025	Expire	1	2,203,000	5836.22	39,213						(100)						0001
Purchased Call/SPX/SPXI000SR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/16/2025	01/16/2026	01/21/2025	Expire	1	3,435,000	5937.34	207,818						(451)						0001
Purchased Call/SPX/SPXI000SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/21/2025	01/21/2026	01/23/2025	Expire	1	5,840,000	6049.24	149,504						(364)						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00PST	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	01/29/2025	06/18/2025	01/31/2025	Expire	1	30,375,000	5700		36,200		(36,200)					(36,200)				0001
Purchased Call/SPX/SPXI00QSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/04/2025	02/04/2026	02/06/2025	Expire	1	2,558,000	6037.88		90,042							(200)				0001
Purchased Call/SPX/SPXI00QSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/05/2025	02/05/2026	02/07/2025	Expire	1	2,466,000	6061.48		145,494							(322)				0001
Purchased Call/SPX/SPXI00RSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/07/2025	02/09/2026	02/11/2025	Expire	1	2,408,000	6025.99		69,350							(108)				0001
Purchased Call/SPX/SPXI00RSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/12/2025	02/11/2026	02/14/2025	Expire	1	1,790,208	6069		62,393							(133)				0001
Purchased Call/SPX/SPXI00RSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/12/2025	02/11/2026	02/14/2025	Expire	1	4,193,334	6069		174,097							(370)				0001
Purchased Call/SPX/SPXI00SS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/13/2025	02/12/2026	02/18/2025	Expire	1	2,191,632	6054		128,879							(147)				0001
Purchased Call/SPX/SPXI00SSH	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	02/19/2025	04/04/2025	02/21/2025	Exercise	1	36,750,000	5400			18,330	977,766	959,436			977,766	(18,330)				0001
Purchased Call/SPX/SPXI00SSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/20/2025	02/20/2026	02/24/2025	Expire	1	2,202,000	6117.52		78,171							(96)				0001
Purchased Call/SPX/SPXI00TS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,082,000	6013.13		56,422							(69)				0001
Purchased Call/SPX/SPXI00TS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,204,000	6013.13		135,105							(165)				0001
Purchased Call/SPX/SPXI00U6Z	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/06/2024	09/05/2025	09/09/2025	Expire	1	2,112,000	100		32,525		(22,316)					(22,316)				0001
Purchased Call/SPX/SPXI00VLSG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/17/2024	12/17/2025	12/19/2025	Expire	1	2,280,000	100		37,164		(35,833)					(35,833)				0001
Purchased Call/SPX/SPXI00WSN	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	01/10/2025	01/13/2025	01/14/2025	Exercise	1	41,475,000	5870.74			89,586	84,248	(5,338)			84,248	(89,586)				0001
Purchased Call/SPX/SPXI00XPS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	01/23/2025	02/19/2025	01/27/2025	Expire	1	18,225,000	6000			28,900		(28,900)				(28,900)				0001
Purchased Call/SPX/SPXI00XPS9	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	01/23/2025	02/20/2025	01/27/2025	Expire	1	24,300,000	6000			44,070		(44,070)				(44,070)				0001
Purchased Call/SPX/SPXI00YSQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/20/2025	02/20/2026	02/24/2025	Expire	1	1,664,000	100		31,616							(39)				0001
Purchased Call/SPX/SPXI00YSW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,475,000	100		50,985							(62)				0001
Purchased Call/SPX/SPXI00YV4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/03/2025	03/03/2026	03/05/2025	Expire	1	1,551,000	100		24,971							(45)				0001
Purchased Call/SPX/SPXI00YSG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/18/2025	03/18/2026	03/20/2025	Expire	1	2,532,000	100		43,297							(69)				0001
Purchased Call/SPX/SPXJ000SB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/04/2025	04/02/2026	04/08/2025	Expire	1	2,325,000	100		15,113							1				0001
Purchased Call/SPX/SPXJ000SB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/04/2025	04/06/2026	04/08/2025	Expire	1	1,907,000	100		20,024							3				0001
Purchased Call/SPX/SPXJ001SY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/14/2025	04/14/2026	04/16/2025	Expire	1	1,404,000	100		20,920							(25)				0001
Purchased Call/SPX/SPXJ002SN	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,422,000	100		15,985							8				0001
Purchased Call/SPX/SPXJ002SO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,036,000	100		21,582							10				0001
Purchased Call/SPX/SPXJ002SR	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/17/2026	04/21/2025	Expire	1	5,522,000	100		36,445							17				0001
Purchased Call/SPX/SPXJ002ST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/20/2026	04/21/2025	Expire	1	2,511,000	100		16,573							9				0001
Purchased Call/SPX/SPXJ004ST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/01/2025	05/01/2026	05/05/2025	Expire	1	2,900,000	100		22,040							20				0001
Purchased Call/SPX/SPXJ0065 4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2025	05/08/2026	05/13/2025	Expire	1	4,329,000	100		33,766							38				0001
Purchased Call/SPX/SPXJ00HSY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/05/2025	08/05/2026	08/07/2025	Expire	1	1,712,000	100		33,726							18				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00NST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL77OXOHC3ZE78	09/22/2025	10/10/2025	09/24/2025	Expire	1	26,600,000	6500		37,880		(37,880)					(37,880)				0001
Purchased Call/SPX/SPXJ00QSA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2025	10/02/2026	10/06/2025	Expire	1	2,579,000	100	21,148								118				0001
Purchased Call/SPX/SPXJ00TSH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/24/2025	10/26/2026	10/28/2025	Expire	1	1,255,000	100	17,696								110				0001
Purchased Call/SPX/SPXJ00TSZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/27/2025	10/27/2026	10/29/2025	Expire	1	1,024,000	100	15,053								27				0001
Purchased Call/SPX/SPXJ00USG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/04/2025	11/04/2026	11/06/2025	Expire	1	2,613,000	100	18,030								34				0001
Purchased Call/SPX/SPXJ00USN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL77OXOHC3ZE78	11/07/2025	11/28/2025	11/12/2025	Expire	1	26,800,000	6725		171,440		(171,440)					(171,440)				0001
Purchased Call/SPX/SPXJ00UST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2025	11/09/2026	11/12/2025	Expire	1	4,086,000	100	25,333								228				0001
Purchased Call/SPX/SPXJ00VS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/13/2025	11/13/2026	11/17/2025	Expire	1	2,121,000	100	14,211								97				0001
Purchased Call/SPX/SPXJ00VSP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/18/2025	11/18/2026	11/20/2025	Expire	1	3,805,000	100	25,494								54				0001
Purchased Call/SPX/SPXJ00WSR	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/25/2025	11/25/2026	11/28/2025	Expire	1	1,085,000	100	13,020								61				0001
Purchased Call/SPX/SPXJ00XSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL77OXOHC3ZE78	12/01/2025	12/10/2025	12/03/2025	Expire	1	13,600,000	6800		41,620		(41,620)					(41,620)				0001
Purchased Call/SPX/SPXJ00XSI	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/05/2025	12/04/2026	12/09/2025	Expire	1	2,022,000	100	25,073								189				0001
Purchased Call/SPX/SPXJ00XSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL77OXOHC3ZE78	12/08/2025	01/02/2026	12/10/2025	Expire	1	6,880,000	6650	17,840								(652)				0001
Purchased Call/SPX/SPXJ00YSR	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6I8S6QX2D1J857QP30	12/18/2025	01/09/2026	12/22/2025	Expire	1	6,750,000	6650	37,220								1,316				0001
Purchased Call/SPX/SPXJ00YSY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2025	12/18/2026	12/22/2025	Expire	1	2,129,000	100	16,180								128				0001
Purchased Call/SPX/SPXJ00ZSK	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/24/2025	12/24/2026	12/29/2025	Expire	1	1,976,000	100	16,598								180				0001
Purchased Call/SPX/SPXJ00ZSL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/26/2025	12/24/2026	12/30/2025	Expire	1	2,062,000	100	17,115								140				0001
Purchased Call/SPX/SPXJ00ZSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/26/2025	12/24/2026	12/30/2025	Expire	1	2,931,000	100	36,638								301				0001
Purchased Call/SPX/SPXJ00ZSO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/26/2025	12/28/2026	12/30/2025	Expire	1	2,127,000	100	24,461								198				0001
Purchased Call/SPX/SPXK13GSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	1,732,000	100	38,970		162,084	159,601			162,084		(2,483)				0001
Purchased Call/SPX/SPXK13IS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2024	01/30/2025	02/03/2025	Exercise	1	1,347,000	100	25,728		67,446	65,396			67,446		(2,050)				0001
Purchased Call/SPX/SPXN130S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	02/19/2025	Expire	1	1,142,000	100	24,439								(27)				0001
Purchased Call/SPX/SPXN130SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/19/2025	03/03/2025	02/21/2025	Exercise	1	3,062,500	6050		6,040	50,070	44,030			50,070		(6,040)				0001
Purchased Call/SPX/SPXO13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	11/07/2025	10/29/2025	Exercise	1	13,700,000	6750		23,460	21,197	(2,263)			21,197		(23,460)				0001
Purchased Call/SPX/SPXO131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	12/12/2025	12/03/2025	Expire	1	40,800,000	6800		132,870		(132,870)					(132,870)				0001
Purchased Call/BCS/BCS817BSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	01/28/2025	Exercise	1	1,674,082	614.35	217,248		316,158	219,502			316,158		(96,656)				0001
Purchased Call/BCS/BCS817BSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	07/11/2025	Exercise	1	729,907	614.35	93,282		140,403	99,272			140,403		(41,131)				0001
Purchased Call/BCS/BCS817BSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	05/23/2025	Exercise	1	114,444	610.81	15,049		22,193	15,569			22,193		(6,624)				0001
Purchased Call/BCS/BCS817BSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	02/28/2025	Exercise	1	79,102	614.5	10,260		17,491	12,945			17,491		(4,546)				0001
Purchased Call/BCS/BCS817BSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	04/04/2025	Exercise	1	1,776,987	621.91	215,371		333,945	238,094			333,945		(95,852)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817CS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	01/30/2025	Exercise	1	1,270,663	618.25	163,026		264,053	190,602			264,053		(73,451)				0001
Purchased Call/BCS/BCS817CS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	01/14/2025	Exercise	1	3,477,173	618.25	445,774		674,292	473,786			674,292		(200,506)				0001
Purchased Call/BCS/BCS817CS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	03/28/2025	Exercise	1	758,750	624.06	92,795		147,872	106,063			147,872		(41,809)				0001
Purchased Call/BCS/BCS817CS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	01/07/2025	Exercise	1	1,811,195	623.24	220,241		369,698	270,166			369,698		(99,532)				0001
Purchased Call/BCS/BCS817CSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	12/03/2025	Exercise	1	433,414	622.98	54,307		84,958	60,009			84,958		(24,950)				0001
Purchased Call/BCS/BCS817CSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	03/28/2025	Exercise	1	1,128,283	625.06	139,117		214,680	150,663			214,680		(64,017)				0001
Purchased Call/BCS/BCS817CSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	04/30/2025	Exercise	1	1,209,020	625.06	149,193		232,141	163,377			232,141		(68,764)				0001
Purchased Call/BCS/BCS817CSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	07/24/2025	Exercise	1	860,770	622.65	106,305		168,881	119,739			168,881		(49,142)				0001
Purchased Call/BCS/BCS817CSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	05/12/2025	Exercise	1	1,790,174	627.42	212,315		338,664	240,516			338,664		(98,148)				0001
Purchased Call/BCS/BCS817CSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	04/10/2025	Exercise	1	225,427	624.35	26,578		41,935	29,595			41,935		(12,340)				0001
Purchased Call/BCS/BCS817CSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	06/09/2025	Exercise	1	31,022	618.25	3,980		5,900	4,045			5,900		(1,856)				0001
Purchased Call/BCS/BCS817CSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	02/06/2025	Exercise	1	1,717,800	623.78	210,430		345,773	247,669			345,773		(98,104)				0001
Purchased Call/BCS/BCS7171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/05/2025	Exercise	1	610,103	579.12	77,971		179,210	172,667			179,210		(6,542)				0001
Purchased Call/BCS/BCS7171SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/05/2025	Exercise	1	749,785	576.84	97,697		223,173	214,976			223,173		(8,197)				0001
Purchased Call/BCS/BCS7171SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/05/2025	Exercise	1	151,733	575.79	19,953		45,437	43,762			45,437		(1,674)				0001
Purchased Call/BCS/BCS7171US3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/13/2025	Exercise	1	455,898	559.52	57,124		131,574	126,160			131,574		(5,414)				0001
Purchased Call/BCS/BCS7171USD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/12/2025	Exercise	1	426,044	558.51	53,852		129,558	124,521			129,558		(5,037)				0001
Purchased Call/BCS/BCS7171UST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	03/21/2025	Exercise	1	254,634	562.72	29,207		72,007	68,922			72,007		(3,085)				0001
Purchased Call/BCS/BCS7171USW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/19/2025	Exercise	1	1,045,007	560.52	122,161		302,765	290,162			302,765		(12,603)				0001
Purchased Call/BCS/BCS7171VS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/25/2025	Exercise	1	220,732	561.29	25,627		62,445	59,653			62,445		(2,792)				0001
Purchased Call/BCS/BCS7171VSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/07/2025	Exercise	1	2,078,159	563.82	236,287		611,106	584,454			611,106		(26,651)				0001
Purchased Call/BCS/BCS7171VSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/27/2025	Exercise	1	20,438	559.96	2,416		6,121	5,845			6,121		(275)				0001
Purchased Call/BCS/BCS7171VSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	04/01/2025	Exercise	1	586,594	575.62	66,461		151,023	143,140			151,023		(7,884)				0001
Purchased Call/BCS/BCS7171WS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	04/04/2025	Exercise	1	475,228	575.82	56,362		127,289	120,254			127,289		(7,036)				0001
Purchased Call/BCS/BCS7171WSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	01/09/2025	Exercise	1	2,425,004	572.4	277,178		535,563	500,008			535,563		(35,555)				0001
Purchased Call/BCS/BCS7171WSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	04/14/2025	Exercise	1	92,563	572.12	10,959		20,959	19,471			20,959		(1,488)				0001
Purchased Call/BCS/BCS7171WSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	04/17/2025	Exercise	1	157,751	576.15	18,835		35,510	32,819			35,510		(2,691)				0001
Purchased Call/BCS/BCS8176S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	04/04/2025	Exercise	1	2,068,484	616.04	266,214		450,916	362,546			450,916		(88,370)				0001
Purchased Call/BCS/BCS8176S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	05/23/2025	Exercise	1	932,737	621.32	114,913		194,465	156,319			194,465		(38,145)				0001
Purchased Call/BCS/BCS8176S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	02/25/2025	Exercise	1	1,177,130	616.91	147,024		261,209	210,518			261,209		(50,691)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8176SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	03/28/2025	Exercise	1	2,309,417	611.67	301,148		527,925	424,095			527,925		(103,830)				0001
Purchased Call/BCS/BCS8176SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	02/28/2025	Exercise	1	897,915	622.24	112,419		198,190	159,021			198,190		(39,169)				0001
Purchased Call/BCS/BCS8176SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	03/17/2025	Exercise	1	894,522	630.62	111,726		176,899	137,757			176,899		(39,143)				0001
Purchased Call/BCS/BCS8176SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	02/25/2025	Exercise	1	700,440	625.83	90,917		149,019	117,166			149,019		(31,852)				0001
Purchased Call/BCS/BCS8176SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	02/12/2025	Exercise	1	257,730	614.78	34,922		58,200	45,855			58,200		(12,345)				0001
Purchased Call/BCS/BCS8177S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	03/28/2025	Exercise	1	2,001,420	623.01	246,015		430,294	342,312			430,294		(87,982)				0001
Purchased Call/BCS/BCS8177S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	02/24/2025	Exercise	1	429,146	603.05	56,518		110,123	89,776			110,123		(20,347)				0001
Purchased Call/BCS/BCS8177SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	02/07/2025	Exercise	1	1,608,357	604.27	203,618		401,592	327,473			401,592		(74,119)				0001
Purchased Call/BCS/BCS8177SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	04/09/2025	Exercise	1	436,887	597.14	58,674		110,487	89,180			110,487		(21,307)				0001
Purchased Call/BCS/BCS8177SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	01/09/2025	Exercise	1	2,598,292	599.13	343,234		662,256	537,615			662,256		(124,641)				0001
Purchased Call/BCS/BCS8177SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	02/06/2025	Exercise	1	668,534	604.27	84,570		165,759	135,049			165,759		(30,710)				0001
Purchased Call/SPX/SPXI00USF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/27/2026	03/03/2025	Expire	1	3,086,000	5861.57	88,877								(90)				0001
Purchased Call/SPX/SPXI00UST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	02/27/2026	03/04/2025	Expire	1	2,599,000	5954.5	93,304								(94)				0001
Purchased Call/SPX/SPXI00USU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	02/27/2026	03/04/2025	Expire	1	3,762,000	5954.5	166,280								(167)				0001
Purchased Call/SPX/SPXI00VSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	03/02/2026	03/04/2025	Expire	1	3,990,000	5954.5	237,405								(219)				0001
Purchased Call/SPX/SPXI00WSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2026	03/13/2025	Expire	1	7,030,000	5572.07	170,126								(289)				0001
Purchased Call/SPX/SPXI00WSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2026	03/14/2025	Expire	1	7,217,000	5599.3	174,651								(294)				0001
Purchased Call/SPX/SPXI00XSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	2,487,000	5521.52	105,200								(61)				0001
Purchased Call/SPX/SPXI00XSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/13/2026	03/17/2025	Expire	1	4,029,000	5521.52	198,630								(116)				0001
Purchased Call/SPX/SPXI00XSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	4,727,000	5638.94	244,386								(142)				0001
Purchased Call/SPX/SPXI00YS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,027,000	5638.94	171,631								(100)				0001
Purchased Call/SPX/SPXI00YS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/13/2026	03/18/2025	Expire	1	2,159,000	5638.94	125,006								(73)				0001
Purchased Call/SPX/SPXI00YS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2025	03/16/2026	03/18/2025	Expire	1	1,951,000	5638.94	106,330								(53)				0001
Purchased Call/SPX/SPXI00YSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/20/2025	03/20/2026	03/24/2025	Expire	1	3,395,000	5662.89	92,005								(34)				0001
Purchased Call/SPX/SPXI00ZS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/24/2025	03/20/2026	03/26/2025	Expire	1	4,856,672	5667	215,810								(338)				0001
Purchased Call/SPX/SPXJ000SE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	4,255,000	5074.08	77,867								3				0001
Purchased Call/SPX/SPXJ000SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	5,358,000	5074.08	115,733								4				0001
Purchased Call/SPX/SPXJ000SI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	3,933,000	5074.08	98,718								4				0001
Purchased Call/SPX/SPXJ000SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2026	04/08/2025	Expire	1	5,926,000	5074.08	226,966								9				0001
Purchased Call/SPX/SPXJ000SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2025	04/06/2026	04/08/2025	Expire	1	2,587,000	5074.08	46,825								6				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ003S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/21/2026	04/23/2025	Expire	1	4,395,000	5158.2	196,457								(212)				0001
Purchased Call/SPX/SPXJ004S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/29/2025	05/08/2025	05/01/2025	Expire	1	19,337,500	5400		20,670		(20,670)					(20,670)				0001
Purchased Call/SPX/SPXJ006SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/12/2025	05/08/2026	05/14/2025	Expire	1	1,585,903	5664	71,557								(58)				0001
Purchased Call/SPX/SPX013JS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	12/17/2025	12/03/2025	Exercise	1	20,400,000	6800		71,085	117,855	46,770					117,855				0001
Purchased Call/SPX/SPX815ESG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/26/2024	01/27/2025	01/29/2025	Exercise	1	1,550,000	4890.97	34,720		62,000	59,513					62,000				0001
Purchased Call/SPX/SPX921HSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/10/2024	01/08/2025	01/10/2025	Exercise	1	1,107,000	100	28,339		44,280	43,732					44,280				0001
Purchased Call/SPX/SPX921KS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/16/2024	02/14/2025	02/19/2025	Exercise	1	1,021,000	100	25,831		40,840	37,674					40,840				0001
Purchased Call/SPX/SPX921MSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/08/2024	03/07/2025	03/11/2025	Exercise	1	1,028,000	105	13,570		30,840	28,390					30,840				0001
Purchased Call/SPX/SPX921ZSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/03/2024	07/01/2025	07/03/2025	Exercise	1	1,199,000	100	32,373		47,960	31,593					47,960				0001
Purchased Call/SPX/SPXA211S0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/31/2024	12/31/2025	01/05/2026	Exercise	1	1,104,000	100	28,814		44,160	15,346					44,160				0001
Purchased Call/SPX/SPXA21KSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/24/2025	01/22/2026	01/28/2025	Expire	1	1,078,000	100	28,028								(59)				0001
Purchased Call/SPX/SPXB219S0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/31/2025	12/31/2026	01/05/2026	Expire	1	1,012,000	100	27,628												0001
Purchased Call/SPX/SPXD178SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2024	11/12/2025	11/14/2025	Exercise	1	1,157,000	100	31,470		36,862	9,249					36,862				0001
Purchased Call/SPX/SPXK13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	02/24/2025	Exercise	1	1,044,000	100	25,787		41,760	38,218					41,760				0001
Purchased Call/SPX/SPXL137S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/06/2025	05/08/2025	Exercise	1	1,105,000	100	30,830		44,200	33,436					44,200				0001
Purchased Call/SPX/SPXL13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/04/2025	06/06/2025	Exercise	1	1,541,000	100	45,922		61,640	41,941					61,640				0001
Purchased Call/SPX/SPXL13KST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise	1	1,166,000	100	29,500		46,640	32,012					46,640				0001
Purchased Call/SPX/SPXL13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise	1	1,320,000	100	33,660		52,800	33,513					52,800				0001
Purchased Call/SPX/SPXL13US4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	08/01/2025	Exercise	1	1,453,000	100	37,052		58,120	36,685					58,120				0001
Purchased Call/SPX/SPXM13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/08/2025	10/10/2025	Exercise	1	1,439,000	100	44,897		57,560	22,347					57,560				0001
Purchased Call/SPX/SPXM13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2025	Exercise	1	1,089,000	100	27,987		29,792	2,961					29,792				0001
Purchased Call/SPX/SPXN13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	04/17/2025	Expire	1	1,782,000	100	44,550								(52)				0001
Purchased Call/SPX/SPXN13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2025	06/30/2026	07/07/2025	Expire	1	1,481,000	100	38,802								162				0001
Purchased Call/SPX/SPXO13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	11/07/2025	Expire	1	1,022,000	100	27,492								53				0001
Purchased Call/SPX/SPXO131SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	11/28/2025	Expire	1	1,119,000	100	29,765								140				0001
Purchased Call/SPX/SPXP21HSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/16/2024	01/14/2025	01/16/2025	Exercise	1	1,923,878	4474	37,315		76,969	75,629					76,969				0001
Purchased Call/SPX/SPXP21MSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/07/2024	03/03/2025	03/05/2025	Exercise	1	2,067,016	4898	45,985		82,712	74,854					82,712				0001
Purchased Call/SPX/SPXQ00IRSE	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/07/2025	01/09/2025	Exercise	1	1,796,447	4469	37,024		71,958	71,347					71,958				0001
Purchased Call/BCS/BCS8174SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	04/21/2025	Exercise	1	794,954	626.68	103,344		146,167	114,271					146,167				0001
Purchased Call/BCS/BCS8174SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	08/07/2025	Exercise	1	98,691	606.4	13,244		22,091	17,962					22,091				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8174S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	02/25/2025	Exercise	1	963,561	609.9	125,552		214,773	175,636			214,773		(39,138)				0001
Purchased Call/BCS/BCS8174SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	03/27/2025	Exercise	1	2,587,885	609.53	335,649		558,227	452,500			558,227		(105,727)				0001
Purchased Call/BCS/BCS8175S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	01/28/2025	Exercise	1	259,733	604.24	34,207		63,818	52,824			63,818		(10,993)				0001
Purchased Call/BCS/BCS8175S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	08/07/2025	Exercise	1	578,247	610.34	72,339		136,640	113,391			136,640		(23,248)				0001
Purchased Call/BCS/BCS8175SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	06/25/2025	Exercise	1	825,946	608.78	108,612		186,811	151,452			186,811		(35,359)				0001
Purchased Call/BCS/BCS8175SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	05/09/2025	Exercise	1	886,076	624.87	110,405		178,269	141,922			178,269		(36,347)				0001
Purchased Call/BCS/BCS8175SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	06/18/2025	Exercise	1	865,978	625.12	107,641		173,659	138,173			173,659		(35,486)				0001
Purchased Call/BCS/BCS8175SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	07/25/2025	Exercise	1	672,743	617.48	86,784		145,199	116,431			145,199		(28,768)				0001
Purchased Call/BCS/BCS8175SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	04/09/2025	Exercise	1	624,882	616.04	80,860		133,722	106,436			133,722		(27,286)				0001
Purchased Call/BCS/BCS8175SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	09/05/2025	Exercise	1	126,874	616.04	16,405		27,026	21,505			27,026		(5,521)				0001
Purchased Call/BCS/BCS8175SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	06/25/2025	Exercise	1	203,819	613.99	26,680		44,441	35,584			44,441		(8,856)				0001
Purchased Call/BCS/BCS817DS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	12/12/2025	Exercise	1	308,273	630	36,900		56,674	39,313			56,674		(17,362)				0001
Purchased Call/BCS/BCS817DS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	04/21/2025	Exercise	1	1,904,253	630.44	228,219		353,147	245,423			353,147		(107,724)				0001
Purchased Call/BCS/BCS817DS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	05/12/2025	Exercise	1	994,219	640.8	116,224		167,703	112,624			167,703		(55,079)				0001
Purchased Call/BCS/BCS817DSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	01/29/2025	Exercise	1	993,178	642.31	119,181		170,846	114,132			170,846		(56,714)				0001
Purchased Call/BCS/BCS817DSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	03/28/2025	Exercise	1	381,668	647.22	43,968		60,000	39,077			60,000		(20,923)				0001
Purchased Call/BCS/BCS817DSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	05/09/2025	Exercise	1	375,046	640.17	45,831		61,806	39,997			61,806		(21,809)				0001
Purchased Call/BCS/BCS817DSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	12/16/2025	Exercise	1	15,863	636.61	1,996		2,765	1,815			2,765		(950)				0001
Purchased Call/BCS/BCS817DSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	02/20/2025	Exercise	1	2,698,628	640.14	325,455		469,605	313,817			469,605		(155,788)				0001
Purchased Call/BCS/BCS817DSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	04/09/2025	Exercise	1	1,680,149	645.04	194,729		271,855	178,502			271,855		(93,352)				0001
Purchased Call/BCS/BCS817DSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	07/24/2025	Exercise	1	649,523	640.14	78,462		109,676	72,005			109,676		(37,671)				0001
Purchased Call/BCS/BCS817DSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	02/25/2025	Exercise	1	909,094	647.45	105,637		145,409	94,546			145,409		(50,862)				0001
Purchased Call/BCS/BCS817DSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	04/09/2025	Exercise	1	59,562	636.83	7,552		8,394	4,757			8,394		(3,636)				0001
Purchased Call/BCS/BCS817DST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	03/28/2025	Exercise	1	979,950	651.21	113,772		147,409	92,474			147,409		(54,935)				0001
Purchased Call/BCS/BCS817DSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	02/10/2025	Exercise	1	1,677,386	644.81	199,944		283,872	186,662			283,872		(97,211)				0001
Purchased Call/BCS/BCS817DSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	04/28/2025	Exercise	1	645,953	649.55	73,897		98,909	62,723			98,909		(36,186)				0001
Purchased Call/BCS/BCS817ES0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	02/25/2025	Exercise	1	3,547,354	644.62	422,845		576,061	369,298			576,061		(206,763)				0001
Purchased Call/BCS/BCS817ES2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	01/21/2025	Exercise	1	1,607,985	644.62	191,833		263,167	169,229			263,167		(93,937)				0001
Purchased Call/BCS/BCS817ES3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/24/2025	04/03/2025	Exercise	1	1,541,538	644.62	184,060		253,752	163,492			253,752		(90,260)				0001
Purchased Call/BCS/BCS817ES6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	01/28/2025	Exercise	1	877,237	649.55	100,268		137,537	88,508			137,537		(49,029)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717XS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	04/21/2025	Exercise	1	56,313	572.26	6,921		13,019	12,006			13,019		(1,013)				0001
Purchased Call/BCS/BCS717XSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	04/04/2025	Exercise	1	77,384	572.35	9,534		19,566	18,124			19,566		(1,443)				0001
Purchased Call/BCS/BCS717YS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	04/04/2025	Exercise	1	843,416	579.44	99,101		195,565	179,388			195,565		(16,177)				0001
Purchased Call/BCS/BCS717YSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	05/01/2025	Exercise	1	37,293	570.68	4,471		9,242	8,480			9,242		(763)				0001
Purchased Call/BCS/BCS717YSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/12/2025	Exercise	1	1,341,121	574.97	156,241		324,669	297,450			324,669		(27,219)				0001
Purchased Call/BCS/BCS717ZS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	04/09/2025	Exercise	1	1,215,545	579.25	134,439		296,829	272,604			296,829		(24,225)				0001
Purchased Call/BCS/BCS717ZSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	04/21/2025	Exercise	1	1,297,124	580.99	155,266		315,871	286,225			315,871		(29,646)				0001
Purchased Call/BCS/BCS8177S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	04/17/2025	Exercise	1	1,550,275	605.19	196,110		351,278	279,451			351,278		(71,826)				0001
Purchased Call/BCS/BCS8177SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	02/24/2025	Exercise	1	1,469,238	600.04	194,233		361,639	290,500			361,639		(71,139)				0001
Purchased Call/BCS/BCS8177SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	05/01/2025	Exercise	1	1,186,112	599.16	150,162		299,134	243,931			299,134		(55,203)				0001
Purchased Call/BCS/BCS8177SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	04/17/2025	Exercise	1	1,246,870	597.87	158,352		318,061	259,767			318,061		(58,295)				0001
Purchased Call/BCS/BCS8177SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	01/07/2025	Exercise	1	988,099	596.64	130,231		252,418	204,277			252,418		(48,141)				0001
Purchased Call/BCS/BCS8177SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	05/09/2025	Exercise	1	1,936,761	601.76	244,419		480,037	389,686			480,037		(90,351)				0001
Purchased Call/BCS/BCS8177SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	02/03/2025	Exercise	1	1,950,308	595.14	256,661		513,341	417,667			513,341		(95,674)				0001
Purchased Call/BCS/BCS8177SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	03/07/2025	Exercise	1	984,400	594.36	130,039		257,488	208,611			257,488		(48,876)				0001
Purchased Call/BCS/BCS8178S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	05/13/2025	Exercise	1	790,826	593.08	104,231		201,075	160,986			201,075		(40,089)				0001
Purchased Call/BCS/BCS8178SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	06/25/2025	Exercise	1	734,487	594.39	96,071		168,651	131,283			168,651		(37,368)				0001
Purchased Call/BCS/BCS8178SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	05/23/2025	Exercise	1	673,928	599.49	84,376		148,254	115,435			148,254		(32,819)				0001
Purchased Call/SPX/SPXA21XSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	07/01/2025	Expire	1	525,000	100	26,775								70				0001
Purchased Call/SPX/SPXA212SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/22/2025	07/21/2026	07/24/2025	Expire	1	1,158,000	100	60,100								18				0001
Purchased Call/SPX/SPXB211SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/02/2025	08/28/2026	09/04/2025	Expire	1	923,000	100	50,396								47				0001
Purchased Call/SPX/SPXD17USF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	06/30/2025	Expire	1	542,000	100	28,780								75				0001
Purchased Call/SPX/SPXO134S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	09/17/2025	09/16/2026	09/19/2025	Expire	1	669,000	100	34,788								41				0001
Purchased Call/SPX/SPXO130S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	12/30/2025	12/24/2026	01/02/2026	Expire	1	2,970,000	100	137,214								382				0001
Purchased Call/SPX/SPXD058S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/03/2025	09/25/2026	10/07/2025	Expire	1	1,908,764	6605	103,427								587				0001
Purchased Call/BCS/BCS8176SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	05/12/2025	Exercise	1	236,183	609.63	31,294		54,125	43,364			54,125		(10,761)				0001
Purchased Call/BCS/BCS8176SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	05/12/2025	Exercise	1	1,918,484	625.76	239,235		412,721	329,695			412,721		(83,027)				0001
Purchased Call/BCS/BCS8176SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	06/09/2025	Exercise	1	457,113	618.84	60,019		100,027	78,757			100,027		(21,270)				0001
Purchased Call/BCS/BCS8177S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	04/04/2025	Exercise	1	1,315,094	621.88	165,833		284,149	224,777			284,149		(59,372)				0001
Purchased Call/BCS/BCS8177S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	09/05/2025	Exercise	1	475,605	607.67	60,259		116,655	94,962			116,655		(21,693)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8177$D	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	09/25/2025	Exercise	1	67,273	597.14	9,042		17,631	14,340			17,631		(3,291)				0001
Purchased Call/BCS/BCS8177$O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	02/06/2025	Exercise	1	2,127,069	595.14	280,135		566,359	461,694			566,359		(104,666)				0001
Purchased Call/BCS/BCS8177$Q	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	05/13/2025	Exercise	1	112,213	593.16	15,014		28,454	22,857			28,454		(5,597)				0001
Purchased Call/SPX/SPXJ007$8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/12/2026	05/15/2025	Expire	1	3,301,967	5844	172,009								(131)				0001
Purchased Call/SPX/SPXJ007$9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2025	05/12/2026	05/15/2025	Expire	1	1,992,869	5844	108,373								(82)				0001
Purchased Call/SPX/SPXJ008$Q	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/27/2025	10/31/2025	05/29/2025	Expire	1	11,800,000	5600	163,940			(163,940)					(163,940)				0001
Purchased Call/SPX/SPXJ008$II	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/27/2025	02/10/2026	05/29/2025	Expire	1	2,950,000	6200	122,550								(326)				0001
Purchased Call/SPX/SPXJ00A$F	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/11/2025	06/11/2026	06/13/2025	Expire	1	3,543,000	6022.24	45,705								(14)				0001
Purchased Call/SPX/SPXJ00B$5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/17/2025	06/17/2026	06/20/2025	Expire	1	2,998,000	5982.72	182,878								192				0001
Purchased Call/SPX/SPXJ00C$X	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/26/2025	06/26/2026	06/30/2025	Expire	1	2,170,000	6141.02	129,332								337				0001
Purchased Call/SPX/SPXJ00D$O	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,935,000	6279.35	161,425								681				0001
Purchased Call/SPX/SPXJ00D$P	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,830,000	6279.35	158,197								667				0001
Purchased Call/SPX/SPXJ00E$A	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/10/2025	07/10/2026	07/14/2025	Expire	1	3,695,000	6280.46	219,114								663				0001
Purchased Call/SPX/SPXJ00E$U	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/15/2025	10/10/2025	07/17/2025	Expire	1	9,450,000	6100	25,718			(25,718)					(25,718)				0001
Purchased Call/SPX/SPXJ00E$II	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/15/2025	10/17/2025	07/17/2025	Expire	1	18,900,000	6100	52,380			(52,380)					(52,380)				0001
Purchased Call/SPX/SPXJ00E$X	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/15/2025	10/24/2025	07/17/2025	Expire	1	31,500,000	6100	122,460			(122,460)					(122,460)				0001
Purchased Call/SPX/SPXJ00F$P	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/22/2025	12/19/2025	07/24/2025	Expire	1	37,800,000	5000	80,680			(80,680)					(80,680)				0001
Purchased Call/SPX/SPXJ00G$V	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/29/2025	11/13/2025	07/31/2025	Expire	1	12,800,000	6200	32,700			(32,700)					(32,700)				0001
Purchased Call/SPX/SPXJ001$T	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	08/13/2025	01/16/2026	08/15/2025	Expire	1	8,093,750	6300	53,270								(275)				0001
Purchased Call/SPX/SPXJ00J$8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/18/2025	08/18/2026	08/20/2025	Expire	1	3,669,000	6449.15	179,781								129				0001
Purchased Call/SPX/SPXJ00K$E	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/27/2026	08/29/2025	Expire	1	5,600,000	6481.4	141,120								120				0001
Purchased Call/SPX/SPXJ00K$H	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/27/2026	08/29/2025	Expire	1	4,277,000	6481.4	195,887								167				0001
Purchased Call/SPX/SPXJ00K$K	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/27/2025	08/25/2026	08/29/2025	Expire	1	1,564,755	6439	63,931								54				0001
Purchased Call/SPX/SPXJ00K$U	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/28/2025	08/28/2026	09/02/2025	Expire	1	3,853,000	6501.86	151,038								960				0001
Purchased Call/SPX/SPXJ00L$O	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2025	09/04/2026	09/09/2025	Expire	1	4,045,000	6481.5	112,856								537				0001
Purchased Call/SPX/SPXJ00O$B	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/22/2025	02/06/2026	09/24/2025	Expire	1	11,620,000	6400	55,170								(188)				0001
Purchased Call/SPX/SPXJ00O$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Expire	1	5,445,000	6693.75	292,941								1				0001
Purchased Call/SPX/SPXJ00P$S	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/30/2025	11/18/2025	10/02/2025	Expire	1	13,300,000	6000	15,170			(15,170)					(15,170)				0001
Purchased Call/SPX/SPXJ00P$Y	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/30/2025	04/02/2026	10/02/2025	Expire	1	6,650,000	5000	14,880												0001
Purchased Call/SPX/SPXJ00Q$M	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/06/2025	10/06/2026	10/08/2025	Expire	1	4,428,000	6740.28	110,257								161				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00RS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire	1	3,419,000	6753.72	184,968								74				0001
Purchased Call/SPX/SPXJ00RS9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire	1	2,295,000	6753.72	137,241								14				0001
Purchased Call/SPX/SPXJ00TS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	10/24/2025	Expire	1	6,195,000	6699.4	154,256								262				0001
Purchased Call/SPX/SPXJ00TS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	10/24/2025	Expire	1	2,251,000	6699.4	88,014								145				0001
Purchased Call/SPX/SPXJ00TSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/24/2025	10/22/2026	10/28/2025	Expire	1	2,480,721	6705	113,324								710				0001
Purchased Call/SPX/SPXJ00XSR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/08/2025	12/08/2026	12/10/2025	Expire	1	1,364,000	6846.51	119,350								21				0001
Purchased Call/SPX/SPXJ00YSS	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J8570P30	12/18/2025	09/18/2026	12/22/2025	Expire	1	6,750,000	6800	471,370								4,906				0001
Purchased Call/SPX/SPXJ00YST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J8570P30	12/18/2025	10/27/2026	12/22/2025	Expire	1	6,750,000	6850	484,190								4,441				0001
Purchased Call/SPX/SPXK13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise	1	5,348,000	4697.24	68,989		106,960	106,577			106,960		(383)				0001
Purchased Call/SPX/SPXK13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	01/08/2025	Exercise	1	6,743,000	4697.24	167,226		269,720	267,417			269,720		(2,303)				0001
Purchased Call/SPX/SPXK13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2025	01/09/2025	Exercise	1	2,117,000	4697.24	61,605		100,558	99,542			100,558		(1,015)				0001
Purchased Call/SPX/SPXK13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/09/2024	01/09/2025	01/10/2025	Exercise	1	3,905,000	4756.5	50,375		78,100	76,993			78,100		(1,107)				0001
Purchased Call/SPX/SPXK13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	01/14/2025	Exercise	1	2,267,000	4783.45	53,275		85,013	83,695			85,013		(1,317)				0001
Purchased Call/SPX/SPXK13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	01/16/2025	Exercise	1	3,129,000	4783.83	55,383		87,612	85,629			87,612		(1,983)				0001
Purchased Call/SPX/SPXK13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2025	01/17/2025	Exercise	1	2,400,000	4783.83	29,280		45,600	44,474			45,600		(1,126)				0001
Purchased Call/BCS/BCS8170SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	06/06/2025	Exercise	1	329,138	589.56	44,765		74,748	64,496			74,748		(10,252)				0001
Purchased Call/BCS/BCS8170SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/05/2025	Exercise	1	142,073	588.13	17,518		32,458	28,777			32,458		(3,682)				0001
Purchased Call/BCS/BCS8170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	06/13/2025	Exercise	1	218,382	592.53	27,276		49,233	43,209			49,233		(6,024)				0001
Purchased Call/BCS/BCS8170SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	06/11/2025	Exercise	1	1,107,989	598.51	130,964		235,719	207,076			235,719		(28,643)				0001
Purchased Call/BCS/BCS8170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	03/28/2025	Exercise	1	626,098	592.53	78,074		140,290	123,215			140,290		(17,075)				0001
Purchased Call/BCS/BCS8170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	04/24/2025	Exercise	1	2,101,622	601.86	248,202		436,238	381,082			436,238		(55,156)				0001
Purchased Call/BCS/BCS8171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	04/04/2025	Exercise	1	2,502,091	605.17	309,509		483,837	414,155			483,837		(69,682)				0001
Purchased Call/BCS/BCS8171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	02/28/2025	Exercise	1	3,241,987	599.15	405,897		700,022	603,434			700,022		(96,589)				0001
Purchased Call/BCS/BCS817ES8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	01/15/2025	Exercise	1	3,053,762	653.37	347,824		465,367	293,845			465,367		(171,523)				0001
Purchased Call/BCS/BCS817ESB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	02/03/2025	Exercise	1	3,242,692	645.71	385,232		527,285	335,199			527,285		(192,085)				0001
Purchased Call/BCS/BCS817ESD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	03/07/2025	Exercise	1	1,210,409	645.71	143,918		200,428	128,569			200,428		(71,860)				0001
Purchased Call/BCS/BCS817ESE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	05/13/2025	Exercise	1	461,176	650.65	52,620		71,442	45,168			71,442		(26,274)				0001
Purchased Call/BCS/BCS817ESG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	02/11/2025	Exercise	1	494,739	643.56	59,814		85,797	55,973			85,797		(29,825)				0001
Purchased Call/BCS/BCS817ESH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	01/05/2026	Exercise	1	103,786	643.56	12,568		16,478	10,193			16,478		(6,284)				0001
Purchased Call/BCS/BCS817ESJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	07/16/2025	Exercise	1	507,370	650.65	57,840		79,710	50,869			79,710		(28,840)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817E6P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	06/06/2025	Exercise	1	31,911	636.42	54,982		5,294	3,314			5,294		(2,121)				0001
Purchased Call/BCS/BCS817E6Q	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	04/09/2025	Exercise	1	40,933	632.05	27,332		5,511	2,879			5,511		(2,694)				0001
Purchased Call/BCS/BCS817E6S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	02/06/2025	Exercise	1	197,973	637.45	234,555		36,735	24,365			36,735		(12,947)				0001
Purchased Call/BCS/BCS817E6W	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	02/25/2025	Exercise	1	67,967	643.63	49,844		13,121	9,088			13,121		(4,148)				0001
Purchased Call/BCS/BCS817E6Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	01/23/2025	Exercise	1	137,852	637.45	211,917		26,004	17,354			26,004		(9,183)				0001
Purchased Call/BCS/BCS817F61	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	06/05/2025	Exercise	1	47,236	643.63	146,843		7,670	4,861			7,670		(3,196)				0001
Purchased Call/BCS/BCS817F62	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	08/07/2025	Exercise	1	22,289	637.45	36,642		3,835	2,439			3,835		(1,488)				0001
Purchased Call/BCS/BCS817F65	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	06/05/2025	Exercise	1	33,951	638.74	62,737		5,511	3,403			5,511		(2,268)				0001
Purchased Call/BCS/BCS817F66	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	01/14/2025	Exercise	1	82,431	640.98	34,856		13,017	7,780			13,017		(5,271)				0001
Purchased Call/BCS/BCS817F67	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	01/30/2025	Exercise	1	137,677	648.96	163,227		23,026	14,834			23,026		(8,393)				0001
Purchased Call/BCS/BCS8178SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	06/25/2025	Exercise	1	136,994	590.03	18,508		33,641	26,385			33,641		(7,256)				0001
Purchased Call/BCS/BCS8178SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	04/28/2025	Exercise	1	1,687,555	604.14	211,957		388,190	304,454			388,190		(83,736)				0001
Purchased Call/BCS/BCS8178SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	07/24/2025	Exercise	1	62,012	586.9	8,458		17,110	13,739			17,110		(3,372)				0001
Purchased Call/BCS/BCS8179E5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	06/05/2025	Exercise	1	219,002	591.61	27,507		58,809	47,716			58,809		(11,093)				0001
Purchased Call/BCS/BCS8179E8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	09/05/2025	Exercise	1	257,126	586.58	33,735		72,366	58,761			72,366		(13,605)				0001
Purchased Call/BCS/BCS8179EA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	10/27/2025	Exercise	1	140,352	581.39	18,990		40,939	33,255			40,939		(7,684)				0001
Purchased Call/BCS/BCS8179ED	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	04/03/2025	Exercise	1	896,827	594.34	112,462		238,705	193,042			238,705		(45,664)				0001
Purchased Call/BCS/BCS8179ET	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	04/09/2025	Exercise	1	426,816	577.32	55,785		113,752	90,719			113,752		(23,033)				0001
Purchased Call/BCS/BCS8179EU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	07/24/2025	Exercise	1	703,044	582.27	87,951		184,526	148,212			184,526		(36,314)				0001
Purchased Call/SPX/SPXE1779E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2026	08/26/2025	Expire	1	2,424,001	6396	128,754						558						0001
Purchased Call/SPX/SPX915HSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/14/2025	09/16/2026	10/16/2025	Expire	1	2,082,425	6611	107,796						173						0001
Purchased Call/SPX/SPXK13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise	1	1,912,000	4765.98	26,003		40,152	39,080			40,152		(1,072)				0001
Purchased Call/SPX/SPXK13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise	1	3,362,000	4765.98	74,973		119,351	116,261			119,351		(3,090)				0001
Purchased Call/SPX/SPXK13DSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise	1	3,316,000	4765.98	116,060		193,986	189,203			193,986		(4,783)				0001
Purchased Call/SPX/SPXK13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	01/22/2025	Exercise	1	4,273,000	4739.21	55,549		85,460	83,018			85,460		(2,442)				0001
Purchased Call/SPX/SPXK13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	01/22/2025	Exercise	1	1,824,000	4739.21	50,525		82,080	79,859			82,080		(2,221)				0001
Purchased Call/SPX/SPXK13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/22/2025	Exercise	1	3,705,000	4780.94	62,985		98,183	95,391			98,183		(2,792)				0001
Purchased Call/SPX/SPXK13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise	1	2,010,000	4839.81	47,436		75,375	73,267			75,375		(2,108)				0001
Purchased Call/SPX/SPXK13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	01/23/2025	Exercise	1	6,670,000	4839.81	167,417		266,800	257,601			266,800		(9,199)				0001
Purchased Call/SPX/SPXK13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise	1	3,920,000	4864.6	50,960		78,400	75,320			78,400		(3,080)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13F9U	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/22/2025	01/24/2025	Exercise	1	2,289,403	4850	94,381		160,480	155,020			160,480		(5,460)				0001
Purchased Call/SPX/SPXK13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2024	01/24/2025	01/28/2025	Exercise	1	4,772,000	4868.55	109,756		174,178	167,243			174,178		(6,935)				0001
Purchased Call/SPX/SPXK13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise	1	2,238,000	4894.16	59,083		95,115	91,351			95,115		(3,764)				0001
Purchased Call/SPX/SPXK13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/28/2025	Exercise	1	3,713,000	4890.97	85,399		135,525	130,068			135,525		(5,456)				0001
Purchased Call/SPX/SPXK13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise	1	2,332,000	4890.97	54,336		86,284	82,392			86,284		(3,892)				0001
Purchased Call/SPX/SPXK13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise	1	5,196,000	4890.97	129,900		207,840	198,536			207,840		(9,304)				0001
Purchased Call/SPX/SPXK13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	01/30/2025	Exercise	1	9,529,000	4890.97	237,272		381,160	363,560			381,160		(17,600)				0001
Purchased Call/SPX/SPXK13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/31/2025	Exercise	1	4,134,000	4927.93	102,937		165,360	157,442			165,360		(7,918)				0001
Purchased Call/SPX/SPXK131SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise	1	2,037,000	4845.65	32,592		50,925	48,239			50,925		(2,686)				0001
Purchased Call/SPX/SPXK131SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise	1	2,103,000	4845.65	45,004		71,502	67,793			71,502		(3,709)				0001
Purchased Call/SPX/SPXK131SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise	1	1,750,000	4845.65	60,025		100,625	95,678			100,625		(4,947)				0001
Purchased Call/SPX/SPXK13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise	1	4,030,000	4958.61	91,884		147,095	138,742			147,095		(8,353)				0001
Purchased Call/SPX/SPXK13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2025	02/06/2025	Exercise	1	4,190,000	4958.61	92,180		146,650	138,040			146,650		(8,610)				0001
Purchased Call/SPX/SPXK13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	02/07/2025	Exercise	1	5,942,000	4942.81	146,767		237,680	223,568			237,680		(14,112)				0001
Purchased Call/SPX/SPXK13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2024	02/07/2025	02/11/2025	Exercise	1	3,114,000	4995.06	76,916		124,560	116,742			124,560		(7,818)				0001
Purchased Call/SPX/SPXK13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/11/2025	02/13/2025	Exercise	1	2,251,000	5026.61	52,223		84,413	78,530			84,413		(5,882)				0001
Purchased Call/BCS/BCS8177ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	05/02/2025	Exercise	1	1,164,069	600.24	146,789		297,334	242,489			297,334		(54,844)				0001
Purchased Call/BCS/BCS8177SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	02/06/2025	Exercise	1	551,918	594.45	68,879		146,624	120,461			146,624		(26,163)				0001
Purchased Call/BCS/BCS8178S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	01/28/2025	Exercise	1	119,134	591.11	15,964		31,395	25,255			31,395		(6,140)				0001
Purchased Call/BCS/BCS8178SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	03/20/2025	Exercise	1	625,388	599.01	78,361		153,665	122,880			153,665		(30,785)				0001
Purchased Call/BCS/BCS8179S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	08/07/2025	Exercise	1	70,642	584.63	9,417		19,725	15,935			19,725		(3,790)				0001
Purchased Call/BCS/BCS817FSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	02/06/2025	Exercise	1	100,779	646.85	185,995		17,611	11,595			17,611		(6,255)				0001
Purchased Call/BCS/BCS817FSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	04/29/2025	Exercise	1	92,936	639.5	17,699		13,689	7,910			13,689		(5,802)				0001
Purchased Call/BCS/BCS817FSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	01/21/2025	Exercise	1	316,688	639.59	259,863		57,329	37,582			57,329		(20,510)				0001
Purchased Call/BCS/BCS817FSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	07/07/2025	Exercise	1	35,002	645.79	59,132		6,250	4,169			6,250		(2,269)				0001
Purchased Call/BCS/BCS817FSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	05/01/2025	Exercise	1	54,634	640.88	76,585		8,479	5,088			8,479		(3,630)				0001
Purchased Call/BCS/BCS817FSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	06/09/2025	Exercise	1	30,430	640.88	67,252		4,768	2,891			4,768		(2,096)				0001
Purchased Call/BCS/BCS817FSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	07/30/2025	Exercise	1	25,244	639.59	39,338		4,502	2,924			4,502		(1,702)				0001
Purchased Call/BCS/BCS817FSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	07/11/2025	Exercise	1	45,018	645.79	55,682		7,958	5,287			7,958		(2,844)				0001
Purchased Call/BCS/BCS817FSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	01/07/2025	Exercise	1	632,146	641.79	352,187		113,714	75,787			113,714		(38,310)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817FSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2024	07/31/2025	07/25/2025	Exercise	1	791,853	633.13	81,472		120,867	90,115			120,867		(30,752)				0001
Purchased Call/BCS/BCS817FSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	07/29/2025	Exercise	1	27,420	639.02	60,774		5,356	3,687			5,356		(1,828)				0001
Purchased Call/BCS/BCS817GS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	03/06/2025	Exercise	1	79,989	634.44	41,675		16,627	11,227			16,627		(5,483)				0001
Purchased Call/BCS/BCS817GS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	01/28/2025	Exercise	1	100,913	637.08	84,587		17,572	10,902			17,572		(6,867)				0001
Purchased Call/BCS/BCS817GS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	01/24/2025	Exercise	1	413,862	638.82	314,211		81,553	54,814			81,553		(27,469)				0001
Purchased Call/BCS/BCS817GS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	10/15/2025	Exercise	1	12,178	640.11	31,266		1,884	1,099			1,884		(867)				0001
Purchased Call/BCS/BCS817GS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	06/09/2025	Exercise	1	30,284	640.11	40,388		4,820	2,864			4,820		(2,056)				0001
Purchased Call/BCS/BCS817GSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2024	08/15/2025	04/09/2025	Exercise	1	1,279,692	620.34	170,787		253,139	185,304			253,139		(67,834)				0001
Purchased Call/BCS/BCS817GSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	04/04/2025	Exercise	1	138,966	647.17	125,791		21,502	12,900			21,502		(8,752)				0001
Purchased Call/BCS/BCS817GSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	08/13/2025	Exercise	1	17,506	639.21	51,631		3,012	1,855			3,012		(1,225)				0001
Purchased Call/BCS/BCS817GSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	03/28/2025	Exercise	1	88,280	642.25	87,328		16,042	10,349			16,042		(5,798)				0001
Purchased Call/BCS/BCS817GSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2024	11/25/2025	05/13/2025	Exercise	1	107,706	616.38	15,830		21,797	14,036			21,797		(7,761)				0001
Purchased Call/BCS/BCS817GSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	07/16/2025	Exercise	1	29,240	646.04	53,404		5,093	3,274			5,093		(1,887)				0001
Purchased Call/BCS/BCS817GSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	07/16/2025	Exercise	1	33,299	641.84	7,443		5,948	3,692			5,948		(2,265)				0001
Purchased Call/BCS/BCS817GSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	07/30/2025	Exercise	1	39,374	652.54	40,194		6,364	3,919			6,364		(2,543)				0001
Purchased Call/BCS/BCS817GSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	04/04/2025	Exercise	1	58,271	646.92	48,414		9,956	6,093			9,956		(3,976)				0001
Purchased Call/BCS/BCS817GSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	04/30/2025	Exercise	1	56,462	653.19	88,381		8,017	4,476			8,017		(3,765)				0001
Purchased Call/BCS/BCS817GSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	08/01/2025	Exercise	1	23,129	642.48	9,682		3,826	2,243			3,826		(1,602)				0001
Purchased Call/BCS/BCS817GSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	03/11/2025	Exercise	1	336,204	646.92	267,691		59,205	37,003			59,205		(22,786)				0001
Purchased Call/BCS/BCS817GSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	07/11/2025	Exercise	1	29,792	645.16	119,873		5,175	3,175			5,175		(2,318)				0001
Purchased Call/BCS/BCS817HS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	05/01/2025	Exercise	1	87,384	653.19	119,029		12,477	6,986			12,477		(5,789)				0001
Purchased Call/BCS/BCS817HS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	02/03/2025	Exercise	1	456,238	650.26	279,696		78,392	48,238			78,392		(30,461)				0001
Purchased Call/BCS/BCS817HSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	09/26/2025	Exercise	1	14,496	646.42	13,136		2,537	1,572			2,537		(996)				0001
Purchased Call/BCS/BCS817HSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	03/31/2025	Exercise	1	68,366	653.51	63,318		11,447	6,837			11,447		(4,760)				0001
Purchased Call/BCS/BCS817HSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	03/31/2025	Exercise	1	43,200	651.53	6,300		7,064	4,104			7,064		(2,963)				0001
Purchased Call/BCS/BCS817HSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	07/01/2025	Exercise	1	34,645	651.53	55,485		5,459	3,094			5,459		(2,505)				0001
Purchased Call/BCS/BCS817HSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	02/11/2025	Exercise	1	378,155	651.92	263,592		61,345	36,819			61,345		(24,825)				0001
Purchased Call/BCS/BCS817HSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	02/14/2025	Exercise	1	105,494	656.71	143,861		17,250	10,434			17,250		(6,997)				0001
Purchased Call/BCS/BCS817HST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	04/09/2025	Exercise	1	58,102	657.26	76,976		6,903	3,118			6,903		(3,979)				0001
Purchased Call/BCS/BCS817HSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	03/31/2025	Exercise	1	124,156	646.48	31,175		18,991	10,166			18,991		(8,866)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817HSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	04/04/2025	Exercise	1	103,555	657.54	80,896		14,951	8,119			14,951		(7,020)				0001
Purchased Call/BCS/BCS817HSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	08/11/2025	Exercise	1	19,404	657.54	20,457		2,840	1,557			2,840		(1,332)				0001
Purchased Call/BCS/BCS8171SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	05/01/2025	Exercise	1	978,922	603.73	117,764		202,799	174,775			202,799		(28,024)				0001
Purchased Call/BCS/BCS8171SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	07/02/2025	Exercise	1	95,843	607.67	12,527		20,144	17,038			20,144		(3,106)				0001
Purchased Call/BCS/BCS8172S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	07/09/2025	Exercise	1	90,198	604.25	11,969		20,147	17,068			20,147		(3,079)				0001
Purchased Call/BCS/BCS8172ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	02/28/2025	Exercise	1	1,245,815	619.43	157,097		239,763	197,310			239,763		(42,453)				0001
Purchased Call/BCS/BCS8173S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	06/03/2025	Exercise	1	1,417,856	627.48	173,546		257,819	209,838			257,819		(47,982)				0001
Purchased Call/BCS/BCS8173S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	05/23/2025	Exercise	1	1,247,043	622.71	158,873		248,911	204,828			248,911		(44,083)				0001
Purchased Call/BCS/BCS8173SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	07/29/2025	Exercise	1	210,130	625.35	27,296		41,045	33,327			41,045		(7,718)				0001
Purchased Call/BCS/BCS8173SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	06/03/2025	Exercise	1	1,866,770	637.35	230,733		306,095	239,854			306,095		(66,241)				0001
Purchased Call/BCS/BCS8173SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	08/04/2025	Exercise	1	127,726	629.49	16,809		20,112	15,247			20,112		(4,865)				0001
Purchased Call/BCS/BCS817AS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	05/09/2025	Exercise	1	689,833	594.07	71,703		149,907	131,051			149,907		(18,856)				0001
Purchased Call/BCS/BCS817AS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2023	06/12/2025	02/12/2025	Exercise	1	1,011,001	597.28	106,120		226,795	197,296			226,795		(29,499)				0001
Purchased Call/BCS/BCS817AS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/02/2023	06/05/2025	02/25/2025	Exercise	1	1,506,853	589.61	180,987		340,847	292,229			340,847		(48,619)				0001
Purchased Call/BCS/BCS817AS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	09/05/2025	Exercise	1	67,875	593.87	8,919		15,685	11,958			15,685		(3,727)				0001
Purchased Call/BCS/BCS817ASA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	07/25/2025	Exercise	1	267,568	606.79	32,617		53,587	39,807			53,587		(13,780)				0001
Purchased Call/BCS/BCS817ASE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	05/12/2025	Exercise	1	679,569	601.15	86,917		139,990	103,267			139,990		(36,722)				0001
Purchased Call/BCS/BCS817ASU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/09/2023	07/28/2025	04/03/2025	Exercise	1	827,591	637.35	60,548		133,161	112,946			133,161		(20,215)				0001
Purchased Call/BCS/BCS817ASV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	05/01/2025	Exercise	1	838,601	596.7	108,012		183,335	137,150			183,335		(46,184)				0001
Purchased Call/BCS/BCS817ASY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	09/05/2025	Exercise	1	205,303	594.89	26,854		45,671	34,188			45,671		(11,482)				0001
Purchased Call/BCS/BCS817BS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	05/13/2025	Exercise	1	43,712	598.54	5,840		9,461	6,946			9,461		(2,514)				0001
Purchased Call/BCS/BCS817BSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	04/28/2025	Exercise	1	281,005	600.19	36,980		61,264	45,234			61,264		(16,030)				0001
Purchased Call/BCS/BCS817BSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	01/07/2025	Exercise	1	339,928	612.49	44,123		68,275	48,819			68,275		(19,455)				0001
Purchased Call/BCS/BCS817BSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	02/28/2025	Exercise	1	1,525,793	622.15	185,689		262,433	180,159			262,433		(82,274)				0001
Purchased Call/BCS/BCS8171S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	03/31/2025	Exercise	1	58,028	649.45	200,500		9,772	5,677			9,772		(4,622)				0001
Purchased Call/BCS/BCS8171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	02/18/2025	Exercise	1	498,484	651.42	333,426		83,830	49,342			83,830		(35,193)				0001
Purchased Call/BCS/BCS8171S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	04/24/2025	Exercise	1	58,600	651.42	188,411		8,277	4,215			8,277		(4,558)				0001
Purchased Call/BCS/BCS8171S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	07/16/2025	Exercise	1	48,079	649.45	27,997		7,899	4,522			7,899		(3,437)				0001
Purchased Call/BCS/BCS8171S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	03/31/2025	Exercise	1	57,827	653.24	101,640		9,414	5,404			9,414		(4,139)				0001
Purchased Call/BCS/BCS8171S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	02/19/2025	Exercise	1	323,180	659.38	414,533		49,498	28,171			49,498		(21,842)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817ISA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	02/14/2025	Exercise	1	332,653	651.85	294,441		55,941	33,544			55,941		(22,746)				0001
Purchased Call/BCS/BCS817ISC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2024	12/12/2025	03/26/2025	Exercise	1	783,654	632.18	113,617		146,349	87,183			146,349		(59,167)				0001
Purchased Call/BCS/BCS817ISD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	04/09/2025	Exercise	1	136,599	656.25	67,354		17,253	8,097			17,253		(9,226)				0001
Purchased Call/BCS/BCS817ISF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	02/06/2025	Exercise	1	116,043	661.85	175,678		18,059	10,231			18,059		(8,387)				0001
Purchased Call/BCS/BCS817ISJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	02/25/2025	Exercise	1	894,115	652.66	173,063		166,361	101,773			166,361		(64,791)				0001
Purchased Call/BCS/BCS817ISN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	02/25/2025	Exercise	1	181,792	652.66	162,708		29,356	16,248			29,356		(13,585)				0001
Purchased Call/BCS/BCS817IST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	01/28/2025	Exercise	1	150,124	652.66	97,765		24,355	13,550			24,355		(11,075)				0001
Purchased Call/BCS/BCS817ISU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	01/28/2025	Exercise	1	115,030	658.78	228,192		17,520	9,603			17,520		(8,648)				0001
Purchased Call/BCS/BCS817ISV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	03/20/2025	Exercise	1	429,238	652.66	426,270		59,501	28,859			59,501		(31,931)				0001
Purchased Call/BCS/BCS817ISY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2024	10/10/2025	06/25/2025	Exercise	1	251,605	592.41	49,399		58,649	35,275			58,649		(23,373)				0001
Purchased Call/BCS/BCS817ISZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	02/06/2025	Exercise	1	107,924	658.39	115,031		16,233	8,878			16,233		(7,494)				0001
Purchased Call/BCS/BCS817JS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2024	09/17/2025	06/25/2025	Exercise	1	498,589	624.14	71,197		106,629	72,534			106,629		(34,096)				0001
Purchased Call/BCS/BCS8179SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	09/05/2025	Exercise	1	142,569	582	18,919		36,017	28,180			36,017		(7,837)				0001
Purchased Call/BCS/BCS817AS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	01/07/2025	Exercise	1	848,072	595.67	115,383		190,461	140,837			190,461		(49,625)				0001
Purchased Call/BCS/BCS817AS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	02/06/2025	Exercise	1	546,110	601.26	67,335		120,432	92,291			120,432		(28,142)				0001
Purchased Call/BCS/BCS817ASD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	09/05/2025	Exercise	1	94,939	597.69	12,484		20,345	15,090			20,345		(5,255)				0001
Purchased Call/BCS/BCS817ASI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	03/07/2025	Exercise	1	1,385,477	601.15	177,064		287,870	213,201			287,870		(74,668)				0001
Purchased Call/BCS/BCS817ASJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	07/23/2025	Exercise	1	92,317	599.33	11,983		20,581	15,528			20,581		(5,053)				0001
Purchased Call/BCS/BCS817BS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	01/07/2025	Exercise	1	276,983	600.18	36,562		63,924	48,126			63,924		(15,798)				0001
Purchased Call/BCS/BCS817BS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	06/06/2025	Exercise	1	308,992	602	40,169		69,116	51,759			69,116		(17,357)				0001
Purchased Call/SPX/SPX140AS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2025	01/16/2025	Exercise	1	1,977,000	289.91	37,365		113,971	112,633			113,971		(1,338)				0001
Purchased Call/SPX/SPX140ISL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2024	06/25/2025	06/27/2025	Expire	1	1,483,511	320	16,197			(7,917)					(7,917)				0001
Purchased Call/SPX/SPX140JS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/17/2024	07/15/2025	07/17/2025	Expire	1	2,052,018	323	24,261			(13,105)					(13,105)				0001
Purchased Call/SPX/SPX140KSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/29/2024	08/29/2025	09/03/2025	Expire	1	1,542,000	320.86	14,803			(9,869)					(9,869)				0001
Purchased Call/SPX/SPX140MST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2024	11/07/2025	11/12/2025	Expire	1	2,026,000	328.26	25,528			(22,043)					(22,043)				0001
Purchased Call/SPX/SPX140NSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2024	12/03/2025	12/05/2025	Expire	1	1,671,262	334	17,528			(16,405)					(16,405)				0001
Purchased Call/BCS/BCS8173SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	05/09/2025	Exercise	1	102,597	620.09	13,368		17,119	13,152			17,119		(3,966)				0001
Purchased Call/BCS/BCS8174S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	05/13/2025	Exercise	1	141,632	628.36	18,370		23,428	17,935			23,428		(5,493)				0001
Purchased Call/BCS/BCS8174S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	04/04/2025	Exercise	1	721,088	626.14	93,525		139,342	110,604			139,342		(28,737)				0001
Purchased Call/BCS/BCS8174SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	03/31/2025	Exercise	1	83,848	622.54	11,185		15,958	12,532			15,958		(3,426)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8174SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	08/22/2025	Exercise	1	93,722	608.06	12,324		21,337	17,432			21,337		(3,905)				0001
Purchased Call/BCS/BCS8174SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	08/07/2025	Exercise	1	432,650	609.53	56,201		97,078	79,269			97,078		(17,809)				0001
Purchased Call/SPX/SPX13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	02/19/2025	Exercise	1	4,208,000	5000.62	51,758		79,952	73,695			79,952		(6,257)				0001
Purchased Call/SPX/SPX13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	02/19/2025	Exercise	1	2,969,000	5000.62	67,396		108,369	100,222			108,369		(8,147)				0001
Purchased Call/SPX/SPX13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	02/19/2025	Exercise	1	3,101,000	5000.62	76,905		124,040	114,744			124,040		(9,296)				0001
Purchased Call/SPX/SPX13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/19/2025	Exercise	1	2,280,000	5029.73	41,724		66,120	61,020			66,120		(5,100)				0001
Purchased Call/SPX/SPX13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	02/24/2025	Exercise	1	3,700,000	4975.51	91,760		148,000	135,396			148,000		(12,604)				0001
Purchased Call/SPX/SPX13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	02/25/2025	Exercise	1	4,833,000	4981.8	56,546		86,994	79,071			86,994		(7,923)				0001
Purchased Call/SPX/SPX13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise	1	2,257,000	5087.03	52,814		84,638	77,176			84,638		(7,461)				0001
Purchased Call/SPX/SPX13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise	1	4,278,556	4981	264,151		450,973	413,655			450,973		(37,318)				0001
Purchased Call/SPX/SPX130SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	02/25/2025	Exercise	1	2,137,000	5088.8	57,485		94,028	85,884			94,028		(8,144)				0001
Purchased Call/SPX/SPX130SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	02/25/2025	Exercise	1	2,138,000	5088.8	67,347		112,245	102,704			112,245		(9,541)				0001
Purchased Call/SPX/SPX130SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/24/2025	02/26/2025	Exercise	1	2,635,000	5088.8	61,132		98,813	89,718			98,813		(9,094)				0001
Purchased Call/SPX/SPX13QS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	3,504,000	5137.08	97,411		161,184	145,490			161,184		(15,694)				0001
Purchased Call/SPX/SPX13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	3,842,000	5137.08	122,176		205,547	185,863			205,547		(19,684)				0001
Purchased Call/SPX/SPX130SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise	1	3,669,314	5096	154,577		260,639	235,735			260,639		(24,904)				0001
Purchased Call/SPX/SPX130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	03/06/2025	Exercise	1	7,078,000	5130.95	173,411		283,120	253,502			283,120		(29,618)				0001
Purchased Call/SPX/SPX130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	03/07/2025	Exercise	1	2,839,000	5078.65	36,055		56,780	50,522			56,780		(6,258)				0001
Purchased Call/SPX/SPX13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	03/07/2025	Exercise	1	2,867,000	5078.65	81,996		136,183	121,952			136,183		(14,231)				0001
Purchased Call/SPX/SPX13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/05/2025	03/07/2025	Exercise	1	1,828,314	5079	67,450		113,760	102,021			113,760		(11,738)				0001
Purchased Call/SPX/SPX13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/05/2025	03/07/2025	Exercise	1	2,336,179	5079	100,933		175,260	157,694			175,260		(17,566)				0001
Purchased Call/SPX/SPX13RST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise	1	6,231,000	5123.69	79,134		124,620	110,332			124,620		(14,288)				0001
Purchased Call/SPX/SPX13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise	1	3,787,000	5123.69	66,273		106,036	94,070			106,036		(11,966)				0001
Purchased Call/SPX/SPX13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	03/12/2025	Exercise	1	3,057,000	5123.69	88,959		148,265	131,600			148,265		(16,664)				0001
Purchased Call/SPX/SPX13SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	03/13/2025	Exercise	1	4,106,000	5117.94	50,914		80,067	70,389			80,067		(9,678)				0001
Purchased Call/SPX/SPX13SSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	03/13/2025	Exercise	1	7,569,000	5117.94	184,684		302,760	267,655			302,760		(35,105)				0001
Purchased Call/SPX/SPX13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	9,559,000	5117.09	121,399		191,180	166,900			191,180		(24,280)				0001
Purchased Call/BCS/BCS817BSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	01/28/2025	Exercise	1	991,402	617.71	126,800		192,103	135,437			192,103		(56,667)				0001
Purchased Call/BCS/BCS817CS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	02/06/2025	Exercise	1	593,995	624.06	72,705		121,340	88,528			121,340		(32,812)				0001
Purchased Call/BCS/BCS817CS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	03/31/2025	Exercise	1	225,993	614.7	29,831		46,194	32,776			46,194		(13,418)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817CSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	06/05/2025	Exercise	1	774,892	625.91	92,212		155,208	113,108			155,208		(42,100)				0001
Purchased Call/BCS/BCS817CSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	12/05/2025	Exercise	1	51,793	619.52	6,692		10,429	7,345			10,429		(3,084)				0001
Purchased Call/BCS/BCS817CSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	01/07/2025	Exercise	1	3,935,356	625.06	484,836		761,248	538,504			761,248		(222,744)				0001
Purchased Call/BCS/BCS817CSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	07/11/2025	Exercise	1	55,928	619.52	7,215		11,589	8,274			11,589		(3,315)				0001
Purchased Call/BCS/BCS817CSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	02/07/2025	Exercise	1	100,529	623.13	12,727		22,011	16,033			22,011		(5,979)				0001
Purchased Call/BCS/BCS817CSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	12/10/2025	Exercise	1	53,600	619.67	6,979		10,376	7,103			10,376		(3,273)				0001
Purchased Call/BCS/BCS817DSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	01/28/2025	Exercise	1	1,578,631	640.14	190,541		269,800	178,456			269,800		(91,344)				0001
Purchased Call/BCS/BCS817DSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	02/25/2025	Exercise	1	423,393	645.04	49,114		70,211	46,631			70,211		(23,580)				0001
Purchased Call/BCS/BCS817DSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	04/04/2025	Exercise	1	376,585	640.39	46,395		64,077	41,739			64,077		(22,338)				0001
Purchased Call/BCS/BCS817BS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	02/25/2025	Exercise	1	865,299	607.65	107,037		177,069	130,985			177,069		(46,084)				0001
Purchased Call/BCS/BCS817BSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2025	02/12/2025	Exercise	1	1,208,514	617.19	146,109		229,408	165,874			229,408		(63,535)				0001
Purchased Call/BCS/BCS817BSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	08/07/2025	Exercise	1	33,607	609.62	4,392		7,015	5,095			7,015		(1,921)				0001
Purchased Call/BCS/BCS817BSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	11/20/2025	Exercise	1	140,842	610.81	18,535		27,719	19,546			27,719		(8,173)				0001
Purchased Call/BCS/BCS817BST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	06/09/2025	Exercise	1	1,019,646	614.35	130,209		190,032	132,719			190,032		(57,313)				0001
Purchased Call/BCS/BCS817CS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	09/05/2025	Exercise	1	280,445	616.38	36,514		55,165	38,742			55,165		(16,424)				0001
Purchased Call/BCS/BCS817CS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	07/07/2025	Exercise	1	653,879	617.44	83,500		139,457	101,722			139,457		(37,736)				0001
Purchased Call/BCS/BCS817CSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	12/02/2025	Exercise	1	101,271	624.5	11,818		20,650	15,277			20,650		(5,373)				0001
Purchased Call/BCS/BCS817CSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	05/01/2025	Exercise	1	514,606	629.84	60,929		93,766	65,728			93,766		(28,038)				0001
Purchased Call/BCS/BCS817CSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	03/31/2025	Exercise	1	215,040	629.84	25,482		40,194	28,449			40,194		(11,745)				0001
Purchased Call/BCS/BCS817CSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	04/17/2025	Exercise	1	727,166	625.44	85,587		141,368	101,686			141,368		(39,682)				0001
Purchased Call/BCS/BCS817CSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	05/23/2025	Exercise	1	357,797	628.56	42,077		67,425	47,808			67,425		(19,617)				0001
Purchased Call/BCS/BCS817DSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	02/27/2025	Exercise	1	617,615	644.6	71,211		101,942	67,510			101,942		(34,432)				0001
Purchased Call/BCS/BCS817ES1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	05/09/2025	Exercise	1	179,289	638.9	22,411		31,024	20,049			31,024		(10,974)				0001
Purchased Call/BCS/BCS817ES9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	04/08/2025	Exercise	1	390,369	654.18	44,502		56,891	34,825			56,891		(22,067)				0001
Purchased Call/BCS/BCS817ESF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	07/24/2025	Exercise	1	226,215	639.98	28,164		39,478	25,435			39,478		(14,043)				0001
Purchased Call/BCS/BCS817ESI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	01/05/2026	Exercise	1	194,596	650.65	22,223		28,775	17,663			28,775		(11,111)				0001
Purchased Call/BCS/BCS817ESL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/02/2024	01/02/2026	02/20/2025	Exercise	1	127,826	650.48	220,271		21,823	14,398			21,823		(7,713)				0001
Purchased Call/BCS/BCS817ESO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	09/05/2025	Exercise	1	14,175	642.59	14,628		2,563	1,727			2,563		(872)				0001
Purchased Call/BCS/BCS817ESU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	09/05/2025	Exercise	1	17,436	635.71	10,506		3,339	2,232			3,339		(1,130)				0001
Purchased Call/BCS/BCS817ESX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	08/01/2025	Exercise	1	24,992	633.07	12,753		4,486	2,862			4,486		(1,650)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817FS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	03/20/2025	Exercise	1	125,502	642.73	84,021		19,708	11,850			19,708		(7,952)				0001
Purchased Call/BCS/BCS817JS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2024	10/08/2025	09/05/2025	Exercise	1	229,097	598.17	43,988		56,723	35,953			56,723		(20,770)				0001
Purchased Call/BCS/BCS817JS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	03/27/2025	Exercise	1	956,809	666.46	288,953		139,136	72,756			139,136		(66,858)				0001
Purchased Call/BCS/BCS817JS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	04/09/2025	Exercise	1	92,152	666.61	142,759		11,398	4,975			11,398		(6,783)				0001
Purchased Call/BCS/BCS817JSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	01/10/2025	Exercise	1	248,145	660.41	311,450		35,741	17,621			35,741		(18,889)				0001
Purchased Call/BCS/BCS817JSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	08/01/2025	Exercise	1	22,711	658.41	20,843		3,256	1,569			3,256		(1,737)				0001
Purchased Call/BCS/BCS817JSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	07/07/2025	Exercise	1	61,375	666.61	73,669		8,602	4,332			8,602		(4,452)				0001
Purchased Call/BCS/BCS817JSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2024	10/09/2025	10/14/2025	Exercise	1	243,173	592.77	50,252		60,290	36,275			60,290		(24,015)				0001
Purchased Call/BCS/BCS817JSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	02/20/2025	Exercise	1	306,552	664.01	383,927		44,608	23,098			44,608		(21,985)				0001
Purchased Call/BCS/BCS817JSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	04/28/2025	Exercise	1	93,287	663.12	149,216		13,081	6,202			13,081		(7,241)				0001
Purchased Call/BCS/BCS817JSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	04/10/2025	Exercise	1	82,925	669.35	222,504		9,184	3,328			9,184		(6,440)				0001
Purchased Call/BCS/BCS817JSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	01/28/2025	Exercise	1	223,354	663.86	334,945		32,015	15,638			32,015		(17,227)				0001
Purchased Call/BCS/BCS817KS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	03/28/2025	Exercise	1	64,170	669.35	93,182		9,312	4,805			9,312		(4,744)				0001
Purchased Call/BCS/BCS817KS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	04/09/2025	Exercise	1	110,168	663.86	155,719		14,242	6,121			14,242		(8,511)				0001
Purchased Call/BCS/BCS817KS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	02/10/2025	Exercise	1	345,352	661.61	250,012		47,364	21,699			47,364		(25,955)				0001
Purchased Call/BCS/BCS817KS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2026	02/06/2025	Exercise	1	154,179	664.45	290,393		23,219	12,287			23,219		(11,305)				0001
Purchased Call/BCS/BCS817KS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	05/21/2025	Exercise	1	65,671	666.92	138,789		8,640	3,976			8,640		(4,843)				0001
Purchased Call/BCS/BCS817KSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	02/19/2025	Exercise	1	84,825	664.8	131,380		14,578	8,279			14,578		(6,633)				0001
Purchased Call/BCS/BCS817KSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	10/14/2025	Exercise	1	12,833	670.81	40,410		1,610	700			1,610		(1,017)				0001
Purchased Call/BCS/BCS817KSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	04/09/2025	Exercise	1	53,625	670.81	101,359		5,123	1,296			5,123		(4,087)				0001
Purchased Call/BCS/BCS8175SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	09/03/2025	Exercise	1	59,586	615.99	7,782		12,997	10,417			12,997		(2,580)				0001
Purchased Call/BCS/BCS8175ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	09/08/2025	Exercise	1	49,330	616.6	6,354		10,761	8,617			10,761		(2,144)				0001
Purchased Call/BCS/BCS8175SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	05/12/2025	Exercise	1	650,498	616.04	84,044		135,473	107,266			135,473		(28,207)				0001
Purchased Call/BCS/BCS8176S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	06/25/2025	Exercise	1	814,882	615.74	102,023		185,461	150,846			185,461		(34,615)				0001
Purchased Call/BCS/BCS8176SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	05/12/2025	Exercise	1	291,971	612.22	37,927		63,426	50,316			63,426		(13,111)				0001
Purchased Call/SPX/SPX1400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2025	02/10/2026	02/18/2025	Expire	1	1,642,451	330	25,926								(31)				0001
Purchased Call/SPX/SPX1400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2025	02/18/2026	02/28/2025	Expire	1	1,445,877	330	17,272								(35)				0001
Purchased Call/SPX/SPX1400SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2025	02/25/2026	02/28/2025	Expire	1	1,833,863	328	27,315								(52)				0001
Purchased Call/SPX/SPX140RS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	03/21/2025	Expire	1	1,486,000	303.86	73,260								(116)				0001
Purchased Call/SPX/SPX140SS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/13/2026	03/25/2025	Expire	1	1,570,547	320	26,173								(14)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140IISF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/09/2025	10/06/2026	10/14/2025	Expire	1	1,675,227	337	25,663								205				0001
Purchased Call/SPX/SPX140XSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	11/13/2025	Expire	1	1,748,000	340.59	24,472								49				0001
Purchased Call/SPX/SPX261GSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2025	01/10/2025	Exercise	1	1,653,000	273.36	91,080		203,118	201,366			203,118		(1,752)				0001
Purchased Call/SPX/SPX261HS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2024	01/22/2025	01/24/2025	Exercise	1	1,399,847	276	79,275		173,818	169,231			173,818		(4,586)				0001
Purchased Call/SPX/SPX261ISH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	02/28/2025	03/04/2025	Exercise	1	1,707,000	302.08	31,580		39,745	34,657			39,745		(5,088)				0001
Purchased Call/SPX/SPX261JSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	03/24/2025	Exercise	1	1,984,000	286.88	112,493		116,531	92,359			116,531		(24,172)				0001
Purchased Call/SPX/SPX261JSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/18/2025	03/20/2025	Expire	1	1,581,213	304	32,062			(6,826)					(6,826)				0001
Purchased Call/SPX/SPX261JSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	04/08/2025	Exercise	1	2,859,000	286.81	162,677		83,235	41,210			83,235		(42,025)				0001
Purchased Call/SPX/SPX261KSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	04/29/2025	Exercise	1	2,477,172	284	149,545		132,696	85,340			132,696		(47,356)				0001
Purchased Call/SPX/SPX261KSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	05/06/2025	Exercise	1	2,007,858	284	124,413		117,190	75,373			117,190		(41,817)				0001
Purchased Call/SPX/SPX261PSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2024	12/01/2025	12/03/2025	Expire	1	1,496,188	330	21,084			(19,453)					(19,453)				0001
Purchased Call/SPX/SPX261PSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2025	12/18/2025	Expire	1	1,523,788	327	28,050			(27,042)					(27,042)				0001
Purchased Call/SPX/SPX261XSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2025	12/15/2026	12/19/2025	Expire	1	1,471,151	322	60,500								155				0001
Purchased Call/SPX/SPXB05NSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	07/15/2025	Exercise	1	2,352,000	298.79	130,771		76,828	7,639			76,828		(69,189)				0001
Purchased Call/SPX/SPXB05OSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	07/22/2025	Exercise	1	1,856,000	297.86	103,008		70,972	14,475			70,972		(56,497)				0001
Purchased Call/SPX/SPXB05ZST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	11/04/2025	Exercise	1	1,618,000	300.67	82,356		112,846	43,722			112,846		(69,124)				0001
Purchased Call/SPX/SPXC05BSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	02/24/2025	Expire	1	2,437,000	311.81	124,043								(152)				0001
Purchased Call/SPX/SPXC05CSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	02/28/2025	Expire	1	2,643,000	308.63	131,886								(250)				0001
Purchased Call/SPX/SPXC17IISU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/16/2025	05/20/2025	Exercise	1	2,126,214	290	121,991		97,769	52,022			97,769		(45,747)				0001
Purchased Call/SPX/SPXC17XSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2025	06/02/2025	Exercise	1	1,527,733	290	81,952		70,554	36,862			70,554		(33,691)				0001
Purchased Call/BCS/BCS817CSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	01/09/2025	Exercise	1	2,293,232	625.21	285,507		426,846	292,721			426,846		(134,126)				0001
Purchased Call/BCS/BCS817CSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	01/31/2025	Exercise	1	280,591	623.13	35,551		59,831	43,104			59,831		(16,727)				0001
Purchased Call/BCS/BCS817CSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	02/19/2025	Exercise	1	1,512,555	625.21	188,162		285,767	197,510			285,767		(88,257)				0001
Purchased Call/BCS/BCS817DSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	04/17/2025	Exercise	1	582,674	630	69,688		102,802	70,064			102,802		(32,738)				0001
Purchased Call/BCS/BCS817DS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	01/29/2025	Exercise	1	745,097	630	89,039		135,602	93,838			135,602		(41,764)				0001
Purchased Call/BCS/BCS817DS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	03/28/2025	Exercise	1	2,278,943	625.65	283,273		442,163	308,493			442,163		(133,670)				0001
Purchased Call/BCS/BCS817DS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	02/28/2025	Exercise	1	341,686	623.57	43,223		74,227	53,831			74,227		(20,396)				0001
Purchased Call/BCS/BCS817DSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	08/07/2025	Exercise	1	210,676	638.01	25,892		36,524	24,111			36,524		(12,413)				0001
Purchased Call/BCS/BCS817DSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	05/12/2025	Exercise	1	890,664	642.53	107,770		147,434	95,544			147,434		(51,889)				0001
Purchased Call/BCS/BCS817ES7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	07/11/2025	Exercise	1	825,721	651.94	94,710		129,133	82,493			129,133		(46,641)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXX13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,522,000	5117.09	39,595		63,050	55,131			63,050		(7,919)				0001
Purchased Call/SPX/SPXX13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise	1	4,238,000	5117.09	97,474		158,925	139,430			158,925		(19,495)				0001
Purchased Call/SPX/SPXX13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/13/2025	03/17/2025	Exercise	1	2,236,579	5165	91,748		154,373	136,228			154,373		(18,145)				0001
Purchased Call/SPX/SPXX13VSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/20/2025	03/24/2025	Exercise	1	2,502,593	5225	110,381		194,952	171,036			194,952		(23,916)				0001
Purchased Call/SPX/SPXX13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise	1	4,159,000	5234.18	129,761		220,427	191,952			220,427		(28,475)				0001
Purchased Call/SPX/SPXX13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/20/2025	03/24/2025	Exercise	1	2,702,045	5216	145,998		231,489	199,768			231,489		(31,721)				0001
Purchased Call/SPX/SPXX13VST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise	1	2,453,036	5242	134,105		199,161	169,733			199,161		(29,429)				0001
Purchased Call/SPX/SPXX13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	04/03/2025	Exercise	1	1,807,000	5243.77	49,873		83,122	70,757			83,122		(12,365)				0001
Purchased Call/SPX/SPXX13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	03/28/2025	04/01/2025	Exercise	1	2,285,642	5254	94,747		142,220	119,523			142,220		(22,697)				0001
Purchased Call/SPX/SPXX13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	03/28/2025	04/01/2025	Exercise	1	3,630,756	5254	145,186		225,917	191,137			225,917		(34,780)				0001
Purchased Call/SPX/SPXX13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	04/07/2025	Exercise	1	2,031,000	5211.49	60,524		72,109	56,770			72,109		(15,339)				0001
Purchased Call/SPX/SPXX13ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	04/08/2025	Expire	1	3,889,000	5147.21	94,892								(24,446)				0001
Purchased Call/SPX/SPXX13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	04/09/2025	Expire	1	6,987,000	5204.34	169,784								(44,902)				0001
Purchased Call/SPX/SPXL130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2024	04/10/2025	04/14/2025	Exercise	1	3,133,000	5160.64	38,223		59,527	49,103			59,527		(10,424)				0001
Purchased Call/SPX/SPXL131SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	04/15/2025	Exercise	1	3,291,000	5199.06	48,707		77,339	63,846			77,339		(13,492)				0001
Purchased Call/SPX/SPXL131SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	04/17/2025	Exercise	1	1,500,000	5061.82	14,400		22,500	18,374			22,500		(4,126)				0001
Purchased Call/SPX/SPXL132SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	04/23/2025	Exercise	1	2,838,000	4967.23	44,273		70,950	57,534			70,950		(13,416)				0001
Purchased Call/SPX/SPXL133S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	04/24/2025	Exercise	1	2,494,000	5010.6	54,868		89,784	73,006			89,784		(16,778)				0001
Purchased Call/SPX/SPXL133S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	04/25/2025	Exercise	1	5,898,000	5070.55	74,315		117,960	95,031			117,960		(22,929)				0001
Purchased Call/SPX/SPXL133S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	04/25/2025	Exercise	1	3,112,000	5070.55	65,041		105,808	85,740			105,808		(20,068)				0001
Purchased Call/SPX/SPXL133S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	04/25/2025	Exercise	1	4,419,000	5070.55	106,940		176,760	143,765			176,760		(32,995)				0001
Purchased Call/SPX/SPXL133SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	04/28/2025	Exercise	1	6,445,000	5071.63	81,852		128,900	103,420			128,900		(25,480)				0001
Purchased Call/SPX/SPXL133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/23/2025	04/25/2025	Exercise	1	2,373,017	5071	90,170		142,674	114,776			142,674		(27,898)				0001
Purchased Call/SPX/SPXL133SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	04/29/2025	Exercise	1	2,798,000	5048.42	48,685		78,344	62,970			78,344		(15,374)				0001
Purchased Call/SPX/SPXL133SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	04/29/2025	Exercise	1	3,123,000	5048.42	69,643		113,990	91,997			113,990		(21,992)				0001
Purchased Call/BCS/BCS817KSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	03/31/2025	Exercise	1	343,020	670.81	319,454		41,016	16,577			41,016		(25,204)				0001
Purchased Call/BCS/BCS817KSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	08/07/2025	Exercise	1	120,666	662.56	52,992		18,306	9,182			18,306		(9,227)				0001
Purchased Call/BCS/BCS817KSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	02/05/2025	Exercise	1	274,295	665.31	395,931		38,665	18,258			38,665		(21,400)				0001
Purchased Call/BCS/BCS817KSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	05/23/2025	Exercise	1	34,223	660.84	9,231		4,457	1,809			4,457		(2,655)				0001
Purchased Call/BCS/BCS817KSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	01/16/2025	Exercise	1	166,939	674.28	255,348		20,818	8,701			20,818		(12,441)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817KSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	01/28/2025	Exercise	1	302,290	663.7	208,322		41,250	18,071			41,250		(23,647)				0001
Purchased Call/BCS/BCS817KSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	06/05/2025	Exercise	1	88,640	669.18	65,805		12,274	5,766			12,274		(6,661)				0001
Purchased Call/BCS/BCS817KSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	01/27/2025	Exercise	1	148,146	661.82	173,659		22,350	10,957			22,350		(11,821)				0001
Purchased Call/BCS/BCS817KSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	08/08/2025	Exercise	1	20,931	659.09	2,738		3,012	1,359			3,012		(1,653)				0001
Purchased Call/BCS/BCS817KSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	02/25/2025	Exercise	1	183,372	667.29	315,338		25,495	11,908			25,495		(14,391)				0001
Purchased Call/BCS/BCS817LS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	05/12/2025	Exercise	1	70,907	661.82	194,795		9,528	4,043			9,528		(5,995)				0001
Purchased Call/BCS/BCS817LS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	09/24/2025	Exercise	1	16,924	663.84	26,447		2,660	1,315			2,660		(1,377)				0001
Purchased Call/BCS/BCS817LS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	07/21/2025	Exercise	1	25,560	666.6	102,150		3,628	1,640			3,628		(2,124)				0001
Purchased Call/BCS/BCS817LSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2026	01/24/2025	Exercise	1	185,339	673.49	312,070		24,588	10,803			24,588		(14,182)				0001
Purchased Call/BCS/BCS817LSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	10/07/2025	Exercise	1	13,080	672.54	27,236		1,808	773			1,808		(1,106)				0001
Purchased Call/BCS/BCS817LSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	04/03/2025	Exercise	1	72,837	680.91	59,529		8,714	3,307			8,714		(5,547)				0001
Purchased Call/BCS/BCS817LSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	01/28/2025	Exercise	1	187,925	675.33	210,893		24,055	9,494			24,055		(15,077)				0001
Purchased Call/BCS/BCS817FSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2024	01/09/2026	03/13/2025	Exercise	1	156,079	645.46	205,684		26,743	17,423			26,743		(9,576)				0001
Purchased Call/BCS/BCS817FSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	01/30/2025	Exercise	1	128,113	638.22	141,928		25,197	17,145			25,197		(8,489)				0001
Purchased Call/BCS/BCS817FSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	04/28/2025	Exercise	1	111,999	639.59	45,069		16,379	9,365			16,379		(7,121)				0001
Purchased Call/BCS/BCS817FSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	07/29/2025	Exercise	1	28,699	645.79	41,004		5,251	3,542			5,251		(1,838)				0001
Purchased Call/BCS/BCS817FSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	02/06/2025	Exercise	1	75,228	645.79	88,236		14,041	9,588			14,041		(4,727)				0001
Purchased Call/BCS/BCS817FST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	08/05/2025	Exercise	1	22,344	638.75	17,555		3,532	2,122			3,532		(1,460)				0001
Purchased Call/BCS/BCS817FSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	02/25/2025	Exercise	1	67,855	637.49	90,624		13,965	9,832			13,965		(4,247)				0001
Purchased Call/BCS/BCS817GS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	01/28/2025	Exercise	1	300,358	638.82	279,641		56,439	36,832			56,439		(20,269)				0001
Purchased Call/BCS/BCS817GS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	01/28/2025	Exercise	1	208,024	638.82	274,364		34,053	20,502			34,053		(14,233)				0001
Purchased Call/BCS/BCS817GS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	02/28/2025	Exercise	1	45,370	634.44	15,169		9,993	6,955			9,993		(3,065)				0001
Purchased Call/BCS/BCS817GSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	01/09/2025	Exercise	1	191,595	648.48	171,013		31,338	19,417			31,338		(12,124)				0001
Purchased Call/BCS/BCS817LSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	04/03/2025	Exercise	1	116,632	668.43	58,577		16,268	7,031			16,268		(9,357)				0001
Purchased Call/BCS/BCS817LSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	04/04/2025	Exercise	1	66,599	676.75	60,955		8,708	3,752			8,708		(5,101)				0001
Purchased Call/BCS/BCS817LSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	02/28/2025	Exercise	1	92,567	676.75	136,210		13,527	6,684			13,527		(7,188)				0001
Purchased Call/BCS/BCS817LSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	01/14/2025	Exercise	1	485,362	671.21	407,715		63,700	26,250			63,700		(38,409)				0001
Purchased Call/BCS/BCS817LSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2026	03/05/2025	Exercise	1	356,087	674.14	358,721		45,990	19,262			45,990		(27,161)				0001
Purchased Call/BCS/BCS817LSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2026	03/07/2025	Exercise	1	85,052	682	115,052		11,861	5,495			11,861		(6,527)				0001
Purchased Call/BCS/BCS817LSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	08/13/2025	Exercise	1	17,972	675.47	57,861		2,189	743			2,189		(1,599)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817LSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	07/21/2025	Exercise	1	25,153	683.88	9,639		2,995	1,084			2,995		(1,929)				0001
Purchased Call/BCS/BCS817MS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/02/2024	04/02/2026	03/19/2025	Exercise	1	129,776	676.06	215,579		17,242	7,081			17,242		(10,435)				0001
Purchased Call/BCS/BCS817MS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	04/17/2025	Exercise	1	126,842	676.67	166,654		15,487	5,566			15,487		(10,129)				0001
Purchased Call/BCS/BCS817MS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	04/04/2025	Exercise	1	235,627	669.64	122,601		27,025	8,519			27,025		(18,764)				0001
Purchased Call/BCS/BCS817MS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	05/23/2025	Exercise	1	197,866	663.41	53,566		27,734	11,434			27,734		(16,377)				0001
Purchased Call/BCS/BCS817MS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	01/21/2025	Exercise	1	127,326	664.75	252,580		17,528	7,143			17,528		(11,039)				0001
Purchased Call/BCS/BCS817MSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	03/05/2025	Exercise	1	72,924	660	12,566		13,714	7,545			13,714		(6,176)				0001
Purchased Call/BCS/BCS817MSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	01/30/2025	Exercise	1	147,571	674.55	148,626		20,155	8,530			20,155		(11,987)				0001
Purchased Call/BCS/BCS817MSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	04/04/2025	Exercise	1	653,658	669.62	252,808		81,649	27,840			81,649		(54,269)				0001
Purchased Call/BCS/BCS817MSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	07/21/2025	Exercise	1	21,552	664.84	3,747		3,153	1,313			3,153		(1,842)				0001
Purchased Call/BCS/BCS817MSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	02/19/2025	Exercise	1	60,467	664.84	43,139		11,303	6,177			11,303		(5,223)				0001
Purchased Call/BCS/BCS817ESC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	01/02/2026	Exercise	1	15,590	639.98	1,943		2,694	1,724			2,694		(970)				0001
Purchased Call/BCS/BCS817ESK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	06/05/2025	Exercise	1	894,841	645.71	106,486		139,126	85,883			139,126		(53,243)				0001
Purchased Call/BCS/BCS817ESM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	04/24/2025	Exercise	1	52,010	643.37	95,469		7,535	4,507			7,535		(3,151)				0001
Purchased Call/BCS/BCS817EST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	06/09/2025	Exercise	1	44,899	638.74	88,179		7,549	4,773			7,549		(3,003)				0001
Purchased Call/BCS/BCS817FSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	02/28/2025	Exercise	1	112,796	644.4	59,609		21,418	14,683			21,418		(6,896)				0001
Purchased Call/BCS/BCS817FSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	08/13/2025	Exercise	1	316,604	637.85	72,369		63,726	43,562			63,726		(20,278)				0001
Purchased Call/BCS/BCS817FSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	03/11/2025	Exercise	1	255,797	637.85	53,173		51,525	35,336			51,525		(16,264)				0001
Purchased Call/BCS/BCS817GS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	09/30/2025	Exercise	1	13,358	645.02	35,070		2,396	1,576			2,396		(913)				0001
Purchased Call/BCS/BCS817MSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	01/07/2025	Exercise	1	238,783	669.62	430,644		30,800	11,267			30,800		(20,643)				0001
Purchased Call/BCS/BCS817MSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	06/30/2025	Exercise	1	34,739	668.28	62,831		4,632	1,762			4,632		(3,032)				0001
Purchased Call/BCS/BCS817MSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	07/21/2025	Exercise	1	24,455	672.43	6,622		3,318	1,268			3,318		(2,055)				0001
Purchased Call/BCS/BCS817MSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/09/2024	04/09/2026	01/10/2025	Exercise	1	654,360	680.77	584,429		76,595	24,408			76,595		(52,877)				0001
Purchased Call/BCS/BCS817MSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	02/25/2025	Exercise	1	281,387	667.41	168,902		38,191	15,145			38,191		(23,228)				0001
Purchased Call/BCS/BCS817MST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	01/16/2025	Exercise	1	162,223	664.35	254,837		23,577	9,758			23,577		(14,463)				0001
Purchased Call/BCS/BCS817MSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	08/15/2025	Exercise	1	49,229	663.01	19,093		7,850	3,612			7,850		(4,272)				0001
Purchased Call/BCS/BCS817MSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	05/23/2025	Exercise	1	158,840	655.43	54,576		27,473	13,904			27,473		(13,662)				0001
Purchased Call/BCS/BCS817MSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	01/23/2025	Exercise	1	395,363	656.75	418,339		59,697	26,250			59,697		(34,461)				0001
Purchased Call/BCS/BCS817NS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	06/30/2025	Exercise	1	26,556	656.75	129,473		4,060	1,798			4,060		(2,607)				0001
Purchased Call/BCS/BCS817NS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	01/21/2025	Exercise	1	219,203	661.58	372,697		33,341	15,388			33,341		(18,900)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817NS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	07/21/2025	Exercise	1	23,963	652.06	27,916		4,009	1,908			4,009		(2,169)				0001
Purchased Call/BCS/BCS817NS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	03/10/2025	Exercise	1	210,351	661.58	99,674		34,663	17,395			34,663		(17,468)				0001
Purchased Call/BCS/BCS817NS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	02/13/2025	Exercise	1	65,570	654.85	40,921		13,372	7,961			13,372		(5,456)				0001
Purchased Call/BCS/BCS817NSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	09/09/2025	08/07/2025	Exercise	1	86,911	607.66	13,560		20,063	13,376			20,063		(6,687)				0001
Purchased Call/BCS/BCS817NSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2026	02/20/2025	Exercise	1	382,026	650.82	419,633		66,739	35,022			66,739		(32,227)				0001
Purchased Call/BCS/BCS817NSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	01/21/2025	Exercise	1	278,921	649.54	278,869		44,978	21,879			44,978		(23,432)				0001
Purchased Call/BCS/BCS817NSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	05/07/2025	Exercise	1	159,210	649.81	137,969		27,204	13,902			27,204		(13,607)				0001
Purchased Call/BCS/BCS817NSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	06/30/2025	Exercise	1	28,644	640.45	7,948		5,123	2,549			5,123		(2,585)				0001
Purchased Call/BCS/BCS817NSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	01/24/2025	Exercise	1	442,910	649.64	397,680		75,586	38,420			75,586		(38,101)				0001
Purchased Call/BCS/BCS817NSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	06/05/2025	Exercise	1	33,651	649.64	45,094		5,359	2,531			5,359		(2,940)				0001
Purchased Call/BCS/BCS817GSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2024	09/19/2025	03/28/2025	Exercise	1	555,088	602.5	89,091		139,608	100,982			139,608		(38,626)				0001
Purchased Call/BCS/BCS817GSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2024	10/06/2025	02/21/2025	Exercise	1	405,413	591.11	72,907		112,129	79,386			112,129		(32,743)				0001
Purchased Call/BCS/BCS817GSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	01/28/2025	Exercise	1	84,817	645.16	82,838		14,031	8,348			14,031		(5,881)				0001
Purchased Call/BCS/BCS817HS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	09/24/2025	Exercise	1	16,088	653.19	34,145		2,755	1,742			2,755		(1,101)				0001
Purchased Call/BCS/BCS817HS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2026	05/05/2025	Exercise	1	97,510	656.68	51,636		13,365	7,199			13,365		(6,221)				0001
Purchased Call/BCS/BCS817HS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	01/30/2025	Exercise	1	137,803	647.85	88,008		24,775	16,184			24,775		(8,691)				0001
Purchased Call/BCS/BCS817HSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	09/18/2025	Exercise	1	71,559	654.47	44,010		11,232	6,772			11,232		(4,559)				0001
Purchased Call/BCS/BCS817HSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	02/12/2025	Exercise	1	83,261	648.38	87,068		15,827	10,370			15,827		(5,670)				0001
Purchased Call/BCS/BCS817HSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	08/01/2025	Exercise	1	23,873	648.83	7,592		3,719	2,048			3,719		(1,684)				0001
Purchased Call/BCS/BCS817HSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	01/30/2025	Exercise	1	193,811	653.51	168,255		32,449	19,431			32,449		(13,415)				0001
Purchased Call/BCS/BCS817HSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	02/25/2025	Exercise	1	92,542	653.51	165,131		16,555	10,327			16,555		(6,649)				0001
Purchased Call/BCS/BCS817HSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	04/17/2025	Exercise	1	82,634	659.65	112,459		10,793	5,509			10,793		(5,566)				0001
Purchased Call/SPX/SPXD057SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	10/06/2025	Expire	1	1,455,000	318.81	66,203								369				0001
Purchased Call/SPX/SPXD05GSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,282,000	320.14	149,659								1,032				0001
Purchased Call/SPX/SPXD17US9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire	1	1,454,000	306.7	67,756								176				0001
Purchased Call/SPX/SPXG00ZSC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/19/2024	01/16/2025	01/21/2025	Exercise	1	2,176,910	273	137,060		274,440	268,714			274,440		(5,727)				0001
Purchased Call/SPX/SPXH00BSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/28/2024	03/28/2025	04/01/2025	Exercise	1	4,176,000	287.84	235,109		215,154	159,145			215,154		(56,009)				0001
Purchased Call/SPX/SPXH00CSG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/03/2024	04/03/2025	04/07/2025	Exercise	1	1,801,000	286.92	101,576		83,108	57,364			83,108		(25,744)				0001
Purchased Call/SPX/SPXH00CSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/03/2024	04/01/2025	04/03/2025	Expire	1	1,623,286	306	27,968			(6,973)					(6,973)				0001
Purchased Call/SPX/SPXH00ES7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/10/2024	04/09/2025	04/11/2025	Exercise	1	1,669,388	287	91,094		65,499	40,838			65,499		(24,661)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00F$3	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/12/2024	04/11/2025	04/15/2025	Exercise	1	2,330,243	286	126,906		94,366	59,114			94,366		(35,252)				0001
Purchased Call/SPX/SPXH00N$M	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/31/2024	05/30/2025	06/03/2025	Exercise	1	4,175,000	289.53	242,568		200,004	99,608			200,004		(100,396)				0001
Purchased Call/SPX/SPXH00U$P	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/28/2024	06/23/2025	06/25/2025	Expire	1	1,648,771	313	31,763			(15,435)					(15,435)				0001
Purchased Call/SPX/SPXI007$K	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/11/2024	09/10/2025	09/12/2025	Expire	1	1,581,332	320	14,603			(10,165)					(10,165)				0001
Purchased Call/SPX/SPXI00B$H	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/11/2024	10/10/2025	10/15/2025	Exercise	1	3,762,000	302.52	188,852		158,926	10,580			158,926		(148,346)				0001
Purchased Call/SPX/SPXI00C$F	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/16/2024	10/10/2025	10/15/2025	Expire	1	1,476,586	323	19,337			(15,274)					(15,274)				0001
Purchased Call/SPX/SPXI00H$P	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/22/2024	11/21/2025	11/25/2025	Exercise	1	1,653,000	306.98	86,948		59,016	(19,237)			59,016		(78,253)				0001
Purchased Call/SPX/SPXI00K$Q	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/10/2024	12/05/2025	12/09/2025	Expire	1	1,664,062	328	26,284			(24,815)					(24,815)				0001
Purchased Call/SPX/SPXI00M$5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/26/2024	12/24/2025	12/29/2025	Expire	1	2,045,752	325	39,587			(39,367)					(39,367)				0001
Purchased Call/SPX/SPXI00M$R	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/31/2024	12/30/2025	01/02/2026	Exercise	1	1,781,223	324	29,295		1,103	(28,192)			1,103		(29,295)				0001
Purchased Call/SPX/SPXI00X$2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,971,000	303.23	194,976								(113)				0001
Purchased Call/SPX/SPXJ002$1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/15/2025	04/15/2026	04/17/2025	Expire	1	1,512,000	314.32	20,110								(24)				0001
Purchased Call/SPX/SPXJ002$U	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/16/2026	04/21/2025	Expire	1	1,568,259	298	70,038								32				0001
Purchased Call/SPX/SPXJ003$S	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/24/2025	04/23/2026	04/28/2025	Expire	1	1,488,688	298	71,793								48				0001
Purchased Call/SPX/SPXJ004$1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,242,000	299.2	148,159								104				0001
Purchased Call/SPX/SPXJ004$R	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/30/2025	04/28/2026	05/02/2025	Expire	1	1,859,128	317	22,546								(22)				0001
Purchased Call/SPX/SPXJ007$N	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8SG0X2D1J857QP30	05/16/2025	05/18/2026	05/20/2025	Expire	1	1,409,000	302.94	66,928								93				0001
Purchased Call/BCS/BCS8177$U	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	03/20/2025	Exercise	1	1,834,121	599.46	232,016		460,525	373,320			460,525		(87,205)				0001
Purchased Call/BCS/BCS8178$O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	06/03/2025	Exercise	1	728,140	598.17	91,673		181,349	146,246			181,349		(35,103)				0001
Purchased Call/BCS/BCS8178$1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	04/17/2025	Exercise	1	1,126,343	593.08	148,114		289,440	232,725			289,440		(56,716)				0001
Purchased Call/BCS/BCS8178$G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	10/17/2025	Exercise	1	10,681	590.03	1,446		2,839	2,270			2,839		(569)				0001
Purchased Call/BCS/BCS8178$P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	04/24/2025	Exercise	1	58,440	597.01	7,790		12,748	9,671			12,748		(3,078)				0001
Purchased Call/BCS/BCS8179$A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	03/12/2025	Exercise	1	199,052	645.02	97,431		35,087	22,735			35,087		(12,554)				0001
Purchased Call/BCS/BCS8179$B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2024	02/07/2025	02/11/2025	Exercise	1	1,358,045	591.53	209,333		345,905	325,522			345,905		(20,382)				0001
Purchased Call/BCS/BCS8179$I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2024	08/05/2025	03/07/2025	Exercise	1	736,387	621.59	94,278		138,020	101,460			138,020		(36,560)				0001
Purchased Call/BCS/BCS817H$6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	02/24/2025	Exercise	1	190,081	656.56	236,812		29,761	17,833			29,761		(12,222)				0001
Purchased Call/BCS/BCS817N$T	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	08/15/2025	Exercise	1	33,892	643.6	38,621		6,562	3,581			6,562		(3,074)				0001
Purchased Call/BCS/BCS817N$H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	05/13/2025	Exercise	1	86,561	648.33	141,081		14,708	7,169			14,708		(7,717)				0001
Purchased Call/BCS/BCS817N$Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2024	04/24/2026	02/06/2025	Exercise	1	231,268	660.37	255,677		34,686	15,219			34,686		(19,778)				0001
Purchased Call/BCS/BCS817O$O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	10/08/2025	Exercise	1	12,533	644.7	38,669		2,294	1,149			2,294		(1,247)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8170S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	02/28/2025	Exercise	1	446,073	649.35	264,708		81,712	42,361			81,712		(39,917)				0001
Purchased Call/BCS/BCS8170S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	03/28/2025	Exercise	1	67,741	654.12	165,790		11,408	5,651			11,408		(6,191)				0001
Purchased Call/BCS/BCS8170S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	02/13/2025	Exercise	1	316,568	658.45	341,901		54,955	27,894			54,955		(27,888)				0001
Purchased Call/BCS/BCS8170SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	08/08/2025	Exercise	1	20,567	652.32	2,787		3,308	1,463			3,308		(1,845)				0001
Purchased Call/BCS/BCS8170SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	09/26/2025	Exercise	1	13,952	652.32	42,863		2,450	1,206			2,450		(1,357)				0001
Purchased Call/BCS/BCS8170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2026	01/28/2025	Exercise	1	280,603	653.25	277,108		49,984	26,168			49,984		(24,148)				0001
Purchased Call/BCS/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	01/09/2025	Exercise	1	146,515	657.67	110,951		22,801	10,480			22,801		(12,576)				0001
Purchased Call/BCS/BCS8170SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	08/05/2025	Exercise	1	22,545	647.8	11,742		3,516	1,470			3,516		(2,071)				0001
Purchased Call/BCS/BCS8170SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	08/05/2025	Exercise	1	114,293	654.77	51,889		18,641	8,614			18,641		(10,129)				0001
Purchased Call/BCS/BCS8170ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	01/31/2025	Exercise	1	330,531	660.65	171,714		50,821	23,254			50,821		(27,928)				0001
Purchased Call/BCS/BCS8170SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	09/26/2025	Exercise	1	27,093	650.74	6,952		4,473	2,018			4,473		(2,464)				0001
Purchased Call/SPX/SPXJ007S0	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/16/2025	05/18/2026	05/20/2025	Expire	1	1,714,000	319.6	26,396								37				0001
Purchased Call/SPX/SPXJ00AS1	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,198,000	304.49	152,545								303				0001
Purchased Call/SPX/SPXJ00BSG	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/20/2025	06/22/2026	06/24/2025	Expire	1	1,348,000	304.57	63,895								156				0001
Purchased Call/SPX/SPXJ00FSK	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/18/2025	07/17/2026	07/22/2025	Expire	1	2,398,606	309	116,818								382				0001
Purchased Call/SPX/SPXJ00HS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/30/2025	07/28/2026	08/01/2025	Expire	1	2,045,951	332	21,793								9				0001
Purchased Call/SPX/SPXJ00JSJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/20/2025	08/14/2026	08/22/2025	Expire	1	1,530,952	333	15,641								11				0001
Purchased Call/SPX/SPXJ00JS0	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/22/2025	08/21/2026	08/26/2025	Expire	1	3,314,000	312.91	153,770								667				0001
Purchased Call/SPX/SPXJ00KSA	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/22/2025	08/20/2026	08/26/2025	Expire	1	3,073,581	312	149,136								647				0001
Purchased Call/SPX/SPXJ00LS5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/29/2025	08/25/2026	09/03/2025	Expire	1	1,509,570	334	16,061								103				0001
Purchased Call/SPX/SPXJ00PSC	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/24/2025	09/22/2026	09/26/2025	Expire	1	1,455,020	318	63,007								80				0001
Purchased Call/SPX/SPXJ00QS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/01/2025	09/30/2026	10/03/2025	Expire	1	1,703,691	337	24,205								33				0001
Purchased Call/SPX/SPXJ00QSF	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/03/2025	10/02/2026	10/07/2025	Expire	1	3,441,000	318.86	155,877								876				0001
Purchased Call/SPX/SPXJ00USJ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	11/07/2025	11/06/2026	11/12/2025	Expire	1	3,166,000	319.67	144,053								1,307				0001
Purchased Call/SPX/SPXJ00VSD	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	11/13/2025	11/10/2026	11/17/2025	Expire	1	2,426,384	322	100,153								691				0001
Purchased Call/SPX/SPXJ00WSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/26/2025	11/27/2026	12/01/2025	Expire	1	1,530,000	321.81	69,156								675				0001
Purchased Call/SPX/SPXJ00XSG	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	12/04/2025	12/02/2026	12/08/2025	Expire	1	1,571,395	322	73,774								555				0001
Purchased Call/SPX/SPXJ00YSF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/12/2025	12/09/2026	12/16/2025	Expire	1	1,795,256	341	24,275								189				0001
Purchased Call/SPX/SPXJ00ZS3	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/19/2025	12/17/2026	12/23/2025	Expire	1	1,415,876	342	18,180								145				0001
Purchased Call/SPX/SPXJ00ZSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/26/2025	12/24/2026	12/30/2025	Expire	1	2,021,819	341	33,138								272				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	07/24/2025	07/28/2025	Expire	1	1,804,312	318	21,870			(12,639)					(12,639)				0001
Purchased Call/SPX/SPXL13VS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	07/30/2025	08/01/2025	Expire	1	1,895,008	322	16,542			(9,677)					(9,677)				0001
Purchased Call/BCS/BCS1705Y	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	01/09/2025	Exercise	1	94,771	560.17	11,335		26,231	26,138			26,231		(93)				0001
Purchased Call/BCS/BCS717PS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/10/2025	Exercise	1	63,535	558.14	7,751		17,873	17,799			17,873		(74)				0001
Purchased Call/BCS/BCS717PS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	01/10/2025	Exercise	1	2,481,656	565.68	281,668		663,950	660,859			663,950		(3,091)				0001
Purchased Call/BCS/BCS717PSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/16/2025	Exercise	1	660,693	569.9	78,160		163,623	162,226			163,623		(1,398)				0001
Purchased Call/SPX/SPXL134S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise	1	9,200,000	5099.96	116,840		184,000	147,001			184,000		(36,999)				0001
Purchased Call/SPX/SPXL134S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise	1	3,203,000	5099.96	67,263		108,902	87,602			108,902		(21,300)				0001
Purchased Call/SPX/SPXL135SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise	1	2,607,000	5127.79	79,774		135,564	108,751			135,564		(26,813)				0001
Purchased Call/SPX/SPXL135SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	05/07/2025	Exercise	1	2,851,000	5127.79	49,322		79,828	62,980			79,828		(16,848)				0001
Purchased Call/SPX/SPXL136SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	05/09/2025	Exercise	1	2,393,000	5187.7	67,961		113,668	90,078			113,668		(23,590)				0001
Purchased Call/SPX/SPXL138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	05/19/2025	Exercise	1	5,375,000	5308.15	68,800		107,500	82,103			107,500		(25,397)				0001
Purchased Call/SPX/SPXL138SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	05/19/2025	Exercise	1	2,978,000	5308.15	103,039		175,702	137,666			175,702		(38,036)				0001
Purchased Call/SPX/SPXL13966	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	05/20/2025	Exercise	1	3,020,000	5297.1	74,292		120,800	93,018			120,800		(27,782)				0001
Purchased Call/SPX/SPXL1395K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise	1	3,057,000	5303.27	60,223		96,296	73,712			96,296		(22,584)				0001
Purchased Call/SPX/SPXL1395L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise	1	2,563,000	5303.27	55,617		89,705	68,849			89,705		(20,856)				0001
Purchased Call/SPX/SPXL1395M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	05/21/2025	Exercise	1	2,889,000	5303.27	36,979		57,780	43,722			57,780		(14,058)				0001
Purchased Call/SPX/SPXL13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	05/22/2025	Exercise	1	7,976,000	5308.13	199,400		323,028	246,674			323,028		(76,354)				0001
Purchased Call/SPX/SPXL13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise	1	3,131,000	5321.41	104,575		175,336	135,004			175,336		(40,332)				0001
Purchased Call/SPX/SPXL13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	05/28/2025	Exercise	1	2,014,000	5267.84	19,939		30,210	22,345			30,210		(7,865)				0001
Purchased Call/SPX/SPXL13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	05/28/2025	Exercise	1	5,606,000	5267.84	72,878		112,120	83,374			112,120		(28,746)				0001
Purchased Call/SPX/SPXL13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	05/28/2025	Exercise	1	2,247,000	5267.84	63,815		103,362	78,191			103,362		(25,171)				0001
Purchased Call/SPX/SPXL13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	06/02/2025	Exercise	1	2,918,000	5266.95	68,281		107,966	80,127			107,966		(27,839)				0001
Purchased Call/SPX/SPXL13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise	1	2,792,000	5277.51	61,703		97,720	72,182			97,720		(25,538)				0001
Purchased Call/SPX/SPXL13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	06/04/2025	Exercise	1	4,588,000	5277.51	59,185		91,760	66,977			91,760		(24,783)				0001
Purchased Call/SPX/SPXL13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	06/06/2025	Exercise	1	3,306,000	5291.34	62,814		99,180	72,532			99,180		(26,648)				0001
Purchased Call/SPX/SPXL13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	06/09/2025	Exercise	1	5,282,000	5354.03	68,138		105,640	76,545			105,640		(29,095)				0001
Purchased Call/SPX/SPXL13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise	1	3,970,000	5352.96	51,213		79,400	57,269			79,400		(22,131)				0001
Purchased Call/SPX/SPXL13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise	1	2,796,000	5352.96	69,341		111,840	81,876			111,840		(29,964)				0001
Purchased Call/SPX/SPXL13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	06/11/2025	Exercise	1	4,971,000	5346.99	64,126		99,420	71,332			99,420		(28,088)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13F96	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	06/11/2025	Exercise	1	2,016,000	5346.99	55,843		90,720	66,260			90,720		(24,460)				0001
Purchased Call/BCS/BCS817HSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	05/12/2025	Exercise	1	48,042	659.65	55,534		6,084	3,000			6,084		(3,221)				0001
Purchased Call/BCS/BCS817HSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	01/22/2025	Exercise	1	163,089	653.77	205,582		26,210	15,696			26,210		(10,769)				0001
Purchased Call/BCS/BCS817HSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	04/09/2025	Exercise	1	41,434	649.17	44,636		4,720	1,840			4,720		(2,990)				0001
Purchased Call/BCS/BCS817HSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	02/12/2025	Exercise	1	357,929	657.54	113,926		55,794	32,224			55,794		(23,767)				0001
Purchased Call/BCS/BCS817IS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	01/28/2025	Exercise	1	66,253	651.42	67,064		11,306	6,704			11,306		(4,762)				0001
Purchased Call/BCS/BCS817IS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	07/30/2025	Exercise	1	24,944	651.27	33,083		4,030	2,272			4,030		(1,799)				0001
Purchased Call/BCS/BCS817ISG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	08/27/2025	08/29/2025	Exercise	1	495,716	608.78	83,001		114,556	78,804			114,556		(35,752)				0001
Purchased Call/BCS/BCS817ISQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	09/24/2025	Exercise	1	17,102	650.68	45,565		3,014	1,759			3,014		(1,403)				0001
Purchased Call/BCS/BCS817ISS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	09/22/2025	Exercise	1	17,543	647.98	11,743		3,247	1,947			3,247		(1,333)				0001
Purchased Call/BCS/BCS817JS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2024	10/03/2025	04/21/2025	Exercise	1	333,693	587.43	69,248		89,997	57,611			89,997		(32,386)				0001
Purchased Call/BCS/BCS8179S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	09/05/2025	Exercise	1	235,407	584.63	31,356		67,806	55,212			67,806		(12,594)				0001
Purchased Call/BCS/BCS8179S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	04/21/2025	Exercise	1	235,361	582.73	31,844		66,270	53,480			66,270		(12,790)				0001
Purchased Call/BCS/BCS8179S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	04/21/2025	Exercise	1	1,696,375	590.24	213,071		463,611	377,384			463,611		(86,227)				0001
Purchased Call/BCS/BCS8179SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/26/2023	01/09/2025	01/10/2025	Exercise	1	1,531,778	562.23	185,270		419,158	415,767			419,158		(3,392)				0001
Purchased Call/BCS/BCS8179SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/26/2023	05/16/2025	04/21/2025	Exercise	1	1,257,563	587.76	129,722		290,687	259,636			290,687		(31,051)				0001
Purchased Call/BCS/BCS8179SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	03/06/2025	Exercise	1	2,491,839	577.32	324,936		765,411	631,771			765,411		(133,639)				0001
Purchased Call/BCS/BCS8179SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	07/25/2025	Exercise	1	257,447	575.4	34,163		77,141	63,063			77,141		(14,078)				0001
Purchased Call/BCS/BCS8179SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	11/03/2025	Exercise	1	123,346	580.11	16,627		31,122	24,234			31,122		(6,888)				0001
Purchased Call/BCS/BCS817AS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	03/14/2025	Exercise	1	605,525	606.79	73,753		119,344	88,242			119,344		(31,102)				0001
Purchased Call/BCS/BCS817PS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	03/06/2025	Exercise	1	1,663,729	654.77	674,883		248,110	102,889			248,110		(146,454)				0001
Purchased Call/BCS/BCS817PS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	06/30/2025	Exercise	1	41,201	665.29	54,222		6,021	2,563			6,021		(3,526)				0001
Purchased Call/BCS/BCS817PS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	01/21/2025	Exercise	1	367,270	666.3	205,139		55,986	25,122			55,986		(31,083)				0001
Purchased Call/BCS/BCS817PS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	01/28/2025	Exercise	1	242,481	665.75	195,177		33,612	13,144			33,612		(20,694)				0001
Purchased Call/BCS/BCS817PS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	06/05/2025	Exercise	1	32,982	669.15	57,729		4,344	1,558			4,344		(2,916)				0001
Purchased Call/BCS/BCS817PSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	04/17/2025	Exercise	1	704,014	663.2	271,619		109,357	47,057			109,357		(62,796)				0001
Purchased Call/BCS/BCS817PSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	02/06/2025	Exercise	1	204,886	669.87	221,179		33,008	15,514			33,008		(18,031)				0001
Purchased Call/BCS/BCS817PSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	04/09/2025	Exercise	1	194,302	663.91	276,769		27,421	10,026			27,421		(18,083)				0001
Purchased Call/BCS/BCS817PSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	02/28/2025	Exercise	1	182,700	663.91	464,978		29,938	13,686			29,938		(17,474)				0001
Purchased Call/BCS/BCS817PSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	06/30/2025	Exercise	1	29,535	663.91	104,956		4,281	1,640			4,281		(2,918)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817PSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	08/05/2025	Exercise	1	22,436	668.72	28,634		2,856	940			2,856		(1,952)				0001
Purchased Call/BCS/BCS817PSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	01/16/2025	Exercise	1	1,006,135	662.77	537,864		119,362	43,513			119,362		(76,376)				0001
Purchased Call/BCS/BCS817PSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	02/14/2025	Exercise	1	651,222	670.22	552,141		94,101	38,460			94,101		(56,299)				0001
Purchased Call/BCS/BCS817PST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	01/09/2025	Exercise	1	240,325	672.18	211,540		31,798	11,438			31,798		(20,610)				0001
Purchased Call/BCS/BCS817JSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	08/13/2025	Exercise	1	17,925	655.68	14,298		2,645	1,288			2,645		(1,390)				0001
Purchased Call/BCS/BCS817JSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	03/26/2025	Exercise	1	383,860	660.41	149,195		58,173	30,093			58,173		(28,355)				0001
Purchased Call/BCS/BCS817JSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	04/04/2025	Exercise	1	56,102	655.84	50,199		8,948	4,752			8,948		(4,254)				0001
Purchased Call/BCS/BCS817JSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2024	08/15/2025	08/19/2025	Exercise	1	178,570	614.57	29,875		38,152	25,484			38,152		(12,668)				0001
Purchased Call/BCS/BCS817JSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	01/30/2025	Exercise	1	1,938,174	665.88	434,749		257,379	121,173			257,379		(136,479)				0001
Purchased Call/BCS/BCS817JST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2024	09/10/2025	09/12/2025	Exercise	1	116,893	616.91	19,507		25,313	16,504			25,313		(8,810)				0001
Purchased Call/BCS/BCS817JSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	10/28/2025	Exercise	1	78,728	661.11	38,287		12,118	6,180			12,118		(6,015)				0001
Purchased Call/BCS/BCS817KS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	08/11/2025	Exercise	1	18,340	661.11	34,906		2,584	1,211			2,584		(1,464)				0001
Purchased Call/BCS/BCS817KS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	09/26/2025	Exercise	1	14,016	669.35	22,352		1,990	998			1,990		(1,048)				0001
Purchased Call/BCS/BCS817KSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	04/10/2025	Exercise	1	98,948	670.29	74,037		10,802	3,764			10,802		(7,209)				0001
Purchased Call/BCS/BCS817KSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	09/26/2025	Exercise	1	14,550	660.75	9,316		2,245	1,129			2,245		(1,136)				0001
Purchased Call/BCS/BCS817KSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	01/21/2025	Exercise	1	252,205	665.31	511,792		36,351	17,685			36,351		(19,996)				0001
Purchased Call/BCS/BCS817KSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	01/16/2025	Exercise	1	257,135	673.29	473,593		31,615	13,024			31,615		(19,199)				0001
Purchased Call/BCS/BCS717PSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/17/2025	Exercise	1	157,404	567.83	18,999		40,359	39,993			40,359		(365)				0001
Purchased Call/BCS/BCS717PSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2025	01/22/2025	Exercise	1	2,521,948	574.74	284,980		637,881	631,627			637,881		(6,255)				0001
Purchased Call/BCS/BCS717QS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2025	Exercise	1	415,543	569.69	48,411		112,276	110,881			112,276		(1,395)				0001
Purchased Call/BCS/BCS717QS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/07/2025	Exercise	1	583,381	568.48	68,664		160,284	158,397			160,284		(1,886)				0001
Purchased Call/BCS/BCS717QSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	01/27/2025	Exercise	1	367,153	572.17	43,397		99,685	98,375			99,685		(1,310)				0001
Purchased Call/BCS/BCS717QSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	01/28/2025	Exercise	1	2,401,306	577.74	270,147		640,020	631,485			640,020		(8,535)				0001
Purchased Call/BCS/BCS717QSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	02/03/2025	Exercise	1	140,499	573.57	17,057		40,631	39,953			40,631		(679)				0001
Purchased Call/BCS/BCS717QSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	01/28/2025	Exercise	1	3,021,527	588.69	344,454		774,521	760,326			774,521		(14,195)				0001
Purchased Call/BCS/BCS717RS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/04/2025	Exercise	1	139,646	587.49	16,785		35,756	35,061			35,756		(695)				0001
Purchased Call/BCS/BCS717RS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	02/06/2025	Exercise	1	2,711,165	590.21	311,784		692,351	677,790			692,351		(14,561)				0001
Purchased Call/BCS/BCS717RSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/07/2025	Exercise	1	1,746,887	589.43	204,735		452,884	442,479			452,884		(10,406)				0001
Purchased Call/BCS/BCS717RSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/12/2025	Exercise	1	2,695,032	583.17	328,794		743,158	725,068			743,158		(18,090)				0001
Purchased Call/BCS/BCS717RSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/12/2025	Exercise	1	1,281,276	586.75	151,447		345,496	337,163			345,496		(8,333)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717RSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	02/18/2025	Exercise	1	67,877	583.53	8,559		19,540	19,035			19,540		(505)				0001
Purchased Call/BCS/BCS717SS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	02/20/2025	Exercise	1	1,495,066	586.97	179,707		425,404	413,539			425,404		(11,865)				0001
Purchased Call/BCS/BCS717SSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	02/28/2025	Exercise	1	1,444,803	576.99	177,855		428,043	414,380			428,043		(13,662)				0001
Purchased Call/BCS/BCS717TSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	03/07/2025	Exercise	1	2,009,389	577.89	260,015		593,155	570,684			593,155		(22,470)				0001
Purchased Call/BCS/BCS717TSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	03/07/2025	Exercise	1	897,320	576.84	117,100		266,498	256,379			266,498		(10,120)				0001
Purchased Call/BCS/BCS717TSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	03/07/2025	Exercise	1	1,766,743	582.67	219,076		507,034	488,101			507,034		(18,933)				0001
Purchased Call/SPX/SPXL13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	06/12/2025	Exercise	1	2,283,000	5360.79	62,098		100,452	73,081			100,452		(27,371)				0001
Purchased Call/SPX/SPXL13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	06/13/2025	Exercise	1	3,989,000	5375.32	51,458		79,780	56,957			79,780		(22,823)				0001
Purchased Call/SPX/SPXL13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	06/16/2025	Exercise	1	2,730,000	5421.03	43,953		68,250	48,635			68,250		(19,615)				0001
Purchased Call/SPX/SPXL13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	06/16/2025	Exercise	1	2,645,000	5421.03	84,111		138,863	101,325			138,863		(37,537)				0001
Purchased Call/SPX/SPXL13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	06/17/2025	Exercise	1	3,835,000	5433.74	84,754		134,225	95,957			134,225		(38,268)				0001
Purchased Call/SPX/SPXL13GSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	06/17/2025	Exercise	1	3,521,000	5433.74	88,025		140,840	101,095			140,840		(39,745)				0001
Purchased Call/SPX/SPXL13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise	1	2,368,000	5431.6	73,645		120,768	87,423			120,768		(33,345)				0001
Purchased Call/SPX/SPXL13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	06/18/2025	Exercise	1	4,657,000	5431.6	116,425		186,280	133,039			186,280		(53,241)				0001
Purchased Call/SPX/SPXL13HSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2025	Exercise	1	9,526,000	5473.23	238,150		381,040	271,175			381,040		(109,865)				0001
Purchased Call/SPX/SPXL13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise	1	2,375,000	5487.03	45,600		71,250	50,088			71,250		(21,162)				0001
Purchased Call/SPX/SPXL13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise	1	2,618,000	5487.03	69,377		111,265	79,068			111,265		(32,197)				0001
Purchased Call/SPX/SPXL13IS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	06/24/2025	Exercise	1	8,747,000	5473.17	114,586		174,940	120,980			174,940		(53,960)				0001
Purchased Call/SPX/SPXL13ISA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	06/24/2025	Exercise	1	2,107,000	5473.17	36,240		55,836	38,769			55,836		(17,066)				0001
Purchased Call/SPX/SPXL13ISC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/17/2025	06/20/2025	Exercise	1	2,391,802	5473	97,023		165,623	120,364			165,623		(45,259)				0001
Purchased Call/SPX/SPXL13ISD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	06/23/2025	Exercise	1	2,834,782	5483	157,137		257,685	184,151			257,685		(73,535)				0001
Purchased Call/SPX/SPXL13ISY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise	1	5,778,000	5464.62	135,205		213,786	149,939			213,786		(63,847)				0001
Purchased Call/SPX/SPXL13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise	1	2,404,000	5464.62	61,062		97,362	68,527			97,362		(28,835)				0001
Purchased Call/SPX/SPXL13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise	1	3,885,000	5464.62	102,953		165,113	116,496			165,113		(48,616)				0001
Purchased Call/SPX/SPXL13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	06/25/2025	Exercise	1	1,983,000	5464.62	46,997		74,363	51,964			74,363		(22,398)				0001
Purchased Call/SPX/SPXL13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	06/25/2025	Exercise	1	2,023,000	5464.62	53,610		85,978	60,428			85,978		(25,549)				0001
Purchased Call/SPX/SPXL13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Exercise	1	2,658,000	5477.9	48,110		74,424	51,098			74,424		(23,326)				0001
Purchased Call/SPX/SPXL13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	07/03/2025	Exercise	1	2,187,000	5475.09	35,429		54,675	37,009			54,675		(17,666)				0001
Purchased Call/SPX/SPXL13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	3,344,000	5567.19	54,507		83,600	55,815			83,600		(27,785)				0001
Purchased Call/SPX/SPXL13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise	1	3,371,000	5567.19	94,725		151,695	103,409			151,695		(48,286)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/08/2024	07/08/2025	07/10/2025	Exercise	1	5,492,000	5572.85	71,945		109,840	72,579			109,840		(37,261)				0001
Purchased Call/BCS/BCS817KSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	06/05/2025	Exercise	1	33,178	659.09	105,251		4,561	1,953			4,561		(2,887)				0001
Purchased Call/BCS/BCS817LSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	06/05/2025	Exercise	1	81,096	676.75	133,315		10,509	4,485			10,509		(6,364)				0001
Purchased Call/BCS/BCS817LSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	03/28/2025	Exercise	1	66,674	671.21	158,614		9,233	4,054			9,233		(5,590)				0001
Purchased Call/BCS/BCS817LSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	01/31/2025	Exercise	1	434,693	678.27	565,170		59,245	25,006			59,245		(35,640)				0001
Purchased Call/BCS/BCS817MSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	01/30/2025	Exercise	1	87,037	683.88	158,268		11,911	5,342			11,911		(6,977)				0001
Purchased Call/BCS/BCS817MS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	02/04/2025	Exercise	1	123,561	675.58	337,113		16,910	6,871			16,910		(10,480)				0001
Purchased Call/BCS/BCS817BS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	04/28/2025	Exercise	1	1,530,579	600.18	201,730		324,742	237,890			324,742		(86,852)				0001
Purchased Call/BCS/BCS817BSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	02/25/2025	Exercise	1	475,216	607.65	58,879		104,379	78,938			104,379		(25,442)				0001
Purchased Call/BCS/BCS817BSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	05/21/2025	Exercise	1	372,331	618.9	44,978		68,610	48,944			68,610		(19,666)				0001
Purchased Call/BCS/BCS817BSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	09/05/2025	Exercise	1	178,344	620.12	21,740		31,806	22,204			31,806		(9,603)				0001
Purchased Call/BCS/BCS817BSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	04/28/2025	Exercise	1	1,381,864	616.37	176,464		247,485	169,299			247,485		(78,186)				0001
Purchased Call/BCS/BCS717US0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/13/2025	Exercise	1	242,575	560.71	30,055		69,496	66,648			69,496		(2,849)				0001
Purchased Call/BCS/BCS717USA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/12/2025	Exercise	1	762,786	560.71	94,433		228,985	220,152			228,985		(8,833)				0001
Purchased Call/BCS/BCS717USH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	03/17/2025	Exercise	1	96,311	557.37	11,423		26,319	25,207			26,319		(1,112)				0001
Purchased Call/BCS/BCS717USJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2023	03/14/2025	03/18/2025	Exercise	1	2,159,053	568.24	250,450		574,030	549,294			574,030		(24,736)				0001
Purchased Call/BCS/BCS717USV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	03/21/2025	Exercise	1	333,227	561.54	38,654		94,927	90,844			94,927		(4,083)				0001
Purchased Call/BCS/BCS717USX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	03/20/2025	Exercise	1	232,751	562.72	26,673		64,272	61,488			64,272		(2,785)				0001
Purchased Call/BCS/BCS717VS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/19/2025	Exercise	1	81,114	557.69	9,750		23,906	22,900			23,906		(1,006)				0001
Purchased Call/BCS/BCS717VS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/24/2025	Exercise	1	85,257	559.87	10,214		24,241	23,148			24,241		(1,093)				0001
Purchased Call/BCS/BCS717VSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	03/28/2025	Exercise	1	89,228	562.8	10,270		26,261	25,078			26,261		(1,183)				0001
Purchased Call/BCS/BCS717VSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/26/2025	Exercise	1	111,107	565.02	12,488		32,263	30,855			32,263		(1,409)				0001
Purchased Call/BCS/BCS717VSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/27/2025	Exercise	1	137,420	565.02	15,460		39,931	38,168			39,931		(1,763)				0001
Purchased Call/BCS/BCS717VSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	04/02/2025	Exercise	1	1,144,928	574.77	136,933		301,299	284,536			301,299		(16,764)				0001
Purchased Call/BCS/BCS717WSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	04/08/2025	Exercise	1	55,844	571.36	6,444		12,384	11,557			12,384		(827)				0001
Purchased Call/BCS/BCS717XSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	04/23/2025	Exercise	1	620,956	575.25	74,453		136,639	125,373			136,639		(11,265)				0001
Purchased Call/BCS/BCS717XSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	04/24/2025	Exercise	1	92,332	575.25	11,080		21,009	19,320			21,009		(1,689)				0001
Purchased Call/BCS/BCS817CS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	08/13/2025	Exercise	1	786,362	624.25	94,599		160,554	117,602			160,554		(42,953)				0001
Purchased Call/BCS/BCS817CSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	08/05/2025	Exercise	1	275,189	629.84	32,555		50,603	35,646			50,603		(14,956)				0001
Purchased Call/BCS/BCS817CST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	12/09/2025	Exercise	1	42,065	621.71	5,246		8,457	6,011			8,457		(2,445)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817DS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	05/23/2025	Exercise	1	1,918,717	625.21	239,072		367,686	255,201			367,686		(112,485)				0001
Purchased Call/BCS/BCS817DS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	05/23/2025	Exercise	1	414,554	623.13	52,441		77,725	53,127			77,725		(24,598)				0001
Purchased Call/BCS/BCS817DS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	12/15/2025	Exercise	1	28,622	620.1	3,724		5,806	4,049			5,806		(1,757)				0001
Purchased Call/BCS/BCS817MS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	03/31/2025	Exercise	1	83,987	674.22	56,972		11,300	4,408			11,300		(6,955)				0001
Purchased Call/BCS/BCS817MSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	08/11/2025	Exercise	1	82,727	668.28	37,489		11,217	4,334			11,217		(6,956)				0001
Purchased Call/BCS/BCS817MSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	05/14/2025	Exercise	1	339,871	668.28	75,470		43,256	14,932			43,256		(28,407)				0001
Purchased Call/BCS/BCS817MSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	02/11/2025	Exercise	1	258,804	674.55	338,442		32,724	12,205			32,724		(21,359)				0001
Purchased Call/BCS/BCS817MSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	05/07/2025	Exercise	1	161,153	673.79	261,012		19,513	6,136			19,513		(13,707)				0001
Purchased Call/BCS/BCS817MSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	06/05/2025	Exercise	1	32,819	659.6	11,399		4,598	1,702			4,598		(2,915)				0001
Purchased Call/BCS/BCS817NS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	01/16/2025	Exercise	1	225,924	656.75	281,367		33,437	14,222			33,437		(19,906)				0001
Purchased Call/BCS/BCS817NS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	02/06/2025	Exercise	1	118,613	650.07	213,448		20,915	10,752			20,915		(10,435)				0001
Purchased Call/BCS/BCS717XSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	04/28/2025	Exercise	1	207,296	575.59	24,793		48,202	44,359			48,202		(3,843)				0001
Purchased Call/BCS/BCS717XST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	04/29/2025	Exercise	1	67,639	575.74	8,015		15,824	14,564			15,824		(1,260)				0001
Purchased Call/BCS/BCS717XSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	05/02/2025	Exercise	1	156,235	575.46	19,029		37,028	33,922			37,028		(3,106)				0001
Purchased Call/BCS/BCS717YSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	01/30/2025	Exercise	1	2,083,647	579.67	229,201		490,379	450,080			490,379		(40,299)				0001
Purchased Call/BCS/BCS717ZS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	05/19/2025	Exercise	1	145,974	572.51	17,531		37,329	34,107			37,329		(3,223)				0001
Purchased Call/BCS/BCS717ZS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	05/19/2025	Exercise	1	76,925	574.66	9,062		19,387	17,721			19,387		(1,666)				0001
Purchased Call/BCS/BCS717ZS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/20/2025	Exercise	1	1,379,966	582.3	164,492		333,107	302,477			333,107		(30,630)				0001
Purchased Call/BCS/BCS717ZSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	05/23/2025	Exercise	1	476,090	586.45	54,227		108,027	97,613			108,027		(10,414)				0001
Purchased Call/BCS/BCS717ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	05/29/2025	Exercise	1	680,803	584.22	80,335		161,831	145,698			161,831		(16,133)				0001
Purchased Call/BCS/BCS817DSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	02/28/2025	Exercise	1	253,814	634.46	32,082		47,757	32,400			47,757		(15,357)				0001
Purchased Call/BCS/BCS817DSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	05/13/2025	Exercise	1	75,679	634.46	9,573		12,764	8,174			12,764		(4,589)				0001
Purchased Call/BCS/BCS817DSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	05/01/2025	Exercise	1	59,341	639.09	7,418		9,362	5,755			9,362		(3,606)				0001
Purchased Call/BCS/BCS817DSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	04/09/2025	Exercise	1	1,267,333	642.47	153,728		208,634	133,464			208,634		(75,170)				0001
Purchased Call/BCS/BCS817ES5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	06/09/2025	Exercise	1	96,252	638.9	12,022		16,032	10,153			16,032		(5,878)				0001
Purchased Call/BCS/BCS817ESN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	03/27/2025	Exercise	1	172,637	634.68	49,855		32,320	21,452			32,320		(10,946)				0001
Purchased Call/BCS/BCS817ESV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	09/05/2025	Exercise	1	16,812	643.63	19,671		3,019	2,017			3,019		(1,050)				0001
Purchased Call/BCS/BCS817FS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	09/05/2025	Exercise	1	11,817	635.71	44,330		2,262	1,513			2,262		(866)				0001
Purchased Call/BCS/BCS817FSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	03/19/2025	Exercise	1	145,800	639.59	55,190		25,362	16,213			25,362		(9,277)				0001
Purchased Call/BCS/BCS817FSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	04/28/2025	Exercise	1	65,050	637.85	30,298		9,662	5,536			9,662		(4,202)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/03/2025	07/08/2025	Exercise	1	2,154,503	5567	80,957		134,676	93,177			134,676		(41,499)				0001
Purchased Call/SPX/SPXL130SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	07/14/2025	Exercise	1	5,416,000	5633.91	251,844		446,820	315,001			446,820		(131,819)				0001
Purchased Call/SPX/SPXL130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2024	07/09/2025	07/11/2025	Exercise	1	2,614,334	5574	128,501		227,465	159,814			227,465		(67,651)				0001
Purchased Call/SPX/SPXL13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	2,946,000	5615.35	54,501		85,434	56,518			85,434		(28,916)				0001
Purchased Call/SPX/SPXL13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	3,931,000	5615.35	82,944		131,689	87,682			131,689		(44,006)				0001
Purchased Call/SPX/SPXL13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	07/16/2025	Exercise	1	2,459,000	5615.35	53,360		84,836	56,318			84,836		(28,518)				0001
Purchased Call/SPX/SPXL13PST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	07/17/2025	Exercise	1	3,475,000	5631.22	45,175		69,500	45,232			69,500		(24,268)				0001
Purchased Call/SPX/SPXL130S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	07/18/2025	Exercise	1	5,140,000	5667.2	66,820		102,800	66,721			102,800		(36,079)				0001
Purchased Call/SPX/SPXL13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Exercise	1	2,449,000	5505	64,409		104,083	68,658			104,083		(35,425)				0001
Purchased Call/SPX/SPXL13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	07/25/2025	Exercise	1	2,879,000	5555.74	37,427		57,580	36,650			57,580		(20,930)				0001
Purchased Call/SPX/SPXL13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2025	Exercise	1	2,154,000	5399.22	47,173		75,390	48,602			75,390		(26,788)				0001
Purchased Call/SPX/SPXL13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	15,554,000	5459.1	199,091		311,080	197,709			311,080		(113,371)				0001
Purchased Call/SPX/SPXL13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	4,225,000	5459.1	95,908		154,213	99,599			154,213		(54,614)				0001
Purchased Call/SPX/SPXL13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise	1	2,514,000	5459.1	76,677		126,957	83,294			126,957		(43,663)				0001
Purchased Call/SPX/SPXL13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise	1	2,345,000	5459.1	67,771		111,388	72,555			111,388		(38,833)				0001
Purchased Call/SPX/SPXL13USE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	08/04/2025	Exercise	1	3,866,000	5522.3	95,877		154,640	98,910			154,640		(55,730)				0001
Purchased Call/SPX/SPXL13UST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	08/05/2025	Exercise	1	2,189,000	5446.68	39,183		62,387	39,376			62,387		(23,011)				0001
Purchased Call/SPX/SPXL13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Exercise	1	4,082,000	5346.56	88,988		144,911	92,507			144,911		(52,404)				0001
Purchased Call/SPX/SPXL13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Exercise	1	2,504,000	5346.56	65,855		108,924	70,143			108,924		(38,781)				0001
Purchased Call/SPX/SPXL13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	08/06/2025	Exercise	1	2,017,000	5346.56	29,045		46,391	29,188			46,391		(17,203)				0001
Purchased Call/SPX/SPXL13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	08/07/2025	Exercise	1	4,784,000	5186.33	62,192		95,680	58,673			95,680		(37,007)				0001
Purchased Call/SPX/SPXL13WSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise	1	4,249,000	5319.31	105,375		169,960	106,034			169,960		(63,926)				0001
Purchased Call/SPX/SPXL13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	08/13/2025	Exercise	1	5,611,000	5344.16	139,153		224,440	139,338			224,440		(85,102)				0001
Purchased Call/SPX/SPXL13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	08/20/2025	Exercise	1	5,231,000	5554.25	55,449		83,696	48,716			83,696		(34,980)				0001
Purchased Call/SPX/SPXL132SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	08/21/2025	Exercise	1	2,953,000	5608.25	38,684		59,060	34,549			59,060		(24,511)				0001
Purchased Call/BCS/BCS817NSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	03/28/2025	Exercise	1	88,192	643.77	202,630		16,064	8,341			16,064		(8,250)				0001
Purchased Call/BCS/BCS817NSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	04/04/2025	Exercise	1	74,377	645.07	171,255		13,257	6,807			13,257		(6,896)				0001
Purchased Call/BCS/BCS817NSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	06/30/2025	Exercise	1	26,817	640.28	27,368		4,814	2,396			4,814		(2,483)				0001
Purchased Call/BCS/BCS817NSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	05/13/2025	Exercise	1	46,943	643.6	53,586		7,532	3,397			7,532		(4,264)				0001
Purchased Call/BCS/BCS817NSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	03/28/2025	Exercise	1	246,687	644.89	510,764		42,406	21,029			42,406		(22,700)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817NSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2024	04/23/2026	02/27/2025	Exercise	1	185,585	658.64	373,683		31,676	16,136			31,676		(16,036)				0001
Purchased Call/BCS/BCS817QS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	04/04/2025	Exercise	1	96,271	653.64	102,283		16,560	8,012			16,560		(8,792)				0001
Purchased Call/BCS/BCS817QS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	02/06/2025	Exercise	1	136,265	653.64	352,812		23,147	11,128			23,147		(12,946)				0001
Purchased Call/BCS/BCS817QS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	07/11/2025	Exercise	1	429,544	653.64	152,770		77,423	39,340			77,423		(38,344)				0001
Purchased Call/BCS/BCS817QSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	06/05/2025	Exercise	1	344,005	658.45	204,890		54,455	25,202			54,455		(29,698)				0001
Purchased Call/BCS/BCS817QSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	10/08/2025	Exercise	1	12,578	654.83	51,267		2,102	975			2,102		(1,195)				0001
Purchased Call/BCS/BCS817QSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	04/09/2025	Exercise	1	127,985	656.15	316,944		18,206	6,862			18,206		(11,756)				0001
Purchased Call/BCS/BCS817QSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	05/13/2025	Exercise	1	34,324	660.98	44,355		4,587	1,654			4,587		(2,988)				0001
Purchased Call/BCS/BCS817QSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	09/22/2025	Exercise	1	17,336	650.24	95,105		3,316	1,772			3,316		(1,801)				0001
Purchased Call/BCS/BCS817QSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	01/15/2025	Exercise	1	295,549	651.81	406,375		48,088	22,070			48,088		(27,034)				0001
Purchased Call/BCS/BCS817QSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	09/26/2025	Exercise	1	14,779	654.31	26,186		2,564	1,261			2,564		(1,369)				0001
Purchased Call/BCS/BCS817QSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	08/05/2025	Exercise	1	34,123	650.74	5,289		5,173	2,088			5,173		(3,087)				0001
Purchased Call/BCS/BCS817PS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	06/06/2025	Exercise	1	46,430	657.77	61,579		7,121	2,993			7,121		(4,204)				0001
Purchased Call/BCS/BCS817PS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	03/31/2025	Exercise	1	116,771	659.37	174,665		18,240	7,983			18,240		(10,476)				0001
Purchased Call/BCS/BCS817PS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	08/20/2025	Exercise	1	17,391	658.9	12,227		2,786	1,253			2,786		(1,547)				0001
Purchased Call/BCS/BCS817PS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	01/31/2025	Exercise	1	162,503	661.59	48,588		28,235	13,678			28,235		(14,632)				0001
Purchased Call/BCS/BCS817PSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	06/30/2025	Exercise	1	27,786	669.87	40,723		3,818	1,442			3,818		(2,478)				0001
Purchased Call/BCS/BCS817PSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	06/09/2025	Exercise	1	30,231	659.82	11,493		4,265	1,478			4,265		(2,807)				0001
Purchased Call/BCS/BCS817PSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	07/21/2025	Exercise	1	21,576	662.3	27,481		3,342	1,399			3,342		(2,011)				0001
Purchased Call/BCS/BCS817PSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	11/27/2024	Exercise	1	1	658.69			(32,265)	(32,265)			(32,265)						0001
Purchased Call/BCS/BCS717ZSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	04/10/2025	Exercise	1	2,562,054	584.22	302,579		602,973	541,876			602,973		(61,098)				0001
Purchased Call/BCS/BCS817QS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	03/07/2025	Exercise	1	1,763,382	578.79	217,954		423,747	380,940			423,747		(42,807)				0001
Purchased Call/BCS/BCS817QSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	02/25/2025	Exercise	1	1,095,781	593.97	135,000		251,583	221,913			251,583		(29,670)				0001
Purchased Call/BCS/BCS817QSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	06/11/2025	Exercise	1	136,426	590.55	17,299		30,839	27,055			30,839		(3,783)				0001
Purchased Call/BCS/BCS8171S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	06/23/2025	Exercise	1	15,748	600.8	2,035		3,154	2,685			3,154		(470)				0001
Purchased Call/BCS/BCS8171S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	04/28/2025	Exercise	1	99,051	600.8	12,788		19,342	16,405			19,342		(2,937)				0001
Purchased Call/BCS/BCS8171S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	03/26/2025	Exercise	1	56,121	646.75	17,234		9,589	5,560			9,589		(4,057)				0001
Purchased Call/BCS/BCS8171S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	07/29/2025	Exercise	1	27,511	649.45	31,334		4,889	2,953			4,889		(2,012)				0001
Purchased Call/BCS/BCS8171SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2024	10/02/2025	10/06/2025	Exercise	1	150,062	590.47	29,324		39,993	26,467			39,993		(13,526)				0001
Purchased Call/BCS/BCS8171SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	08/11/2025	Exercise	1	19,171	650.68	91,523		3,003	1,602			3,003		(1,707)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817GSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	08/11/2025	Exercise	1	96,674	646.28	62,284		14,891	8,570			14,891		(6,461)				0001
Purchased Call/BCS/BCS817GST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	04/28/2025	Exercise	1	293,433	646.92	68,470		43,507	24,091			43,507		(19,505)				0001
Purchased Call/BCS/BCS817GSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	08/05/2025	Exercise	1	127,653	648.23	57,708		18,104	9,763			18,104		(8,457)				0001
Purchased Call/SPX/SPXM131ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	08/29/2025	Exercise	1	3,881,000	5625.8	51,229		77,620	44,032			77,620		(33,588)				0001
Purchased Call/SPX/SPXM132S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise	1	3,835,000	5591.96	62,511		95,875	54,201			95,875		(41,674)				0001
Purchased Call/SPX/SPXM132SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise	1	3,747,000	5591.96	105,665		168,615	98,171			168,615		(70,444)				0001
Purchased Call/SPX/SPXM132SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/03/2025	Exercise	1	17,659,000	5648.4	446,773		706,360	407,682			706,360		(298,678)				0001
Purchased Call/SPX/SPXM132SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/03/2025	Exercise	1	11,064,000	5648.4	299,834		475,752	275,306			475,752		(200,446)				0001
Purchased Call/SPX/SPXM133SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	09/08/2025	Exercise	1	2,784,000	5520.07	75,725		121,104	69,786			121,104		(51,318)				0001
Purchased Call/SPX/SPXM133SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	09/08/2025	Exercise	1	1,544,000	5520.07	60,216		100,360	59,552			100,360		(40,808)				0001
Purchased Call/SPX/SPXM133SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	09/09/2025	Exercise	1	3,051,000	5503.41	137,295		236,453	142,514			236,453		(93,939)				0001
Purchased Call/SPX/SPXM133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	09/09/2025	Exercise	1	2,443,000	5503.41	112,867		195,440	118,215			195,440		(77,225)				0001
Purchased Call/SPX/SPXM133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	09/09/2025	Exercise	1	6,670,000	5408.42	166,083		266,800	152,849			266,800		(113,951)				0001
Purchased Call/SPX/SPXM134S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	09/11/2025	Exercise	1	3,499,000	5471.05	59,133		92,724	51,835			92,724		(40,888)				0001
Purchased Call/SPX/SPXM134S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	09/11/2025	Exercise	1	6,625,000	5471.05	165,625		265,000	150,477			265,000		(114,523)				0001
Purchased Call/SPX/SPXM134SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	09/12/2025	Exercise	1	3,605,000	5495.52	77,147		122,570	69,013			122,570		(53,557)				0001
Purchased Call/SPX/SPXM134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2024	09/10/2025	09/12/2025	Exercise	1	1,670,638	5496	62,688		102,144	58,505			102,144		(43,639)				0001
Purchased Call/SPX/SPXM135S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2024	09/10/2025	09/12/2025	Exercise	1	2,593,885	5496	113,592		189,745	110,671			189,745		(79,075)				0001
Purchased Call/SPX/SPXM136SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	09/22/2025	Exercise	1	2,895,000	5618.26	44,583		68,033	36,100			68,033		(31,933)				0001
Purchased Call/SPX/SPXM136SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	09/22/2025	Exercise	1	4,799,000	5618.26	121,415		191,960	104,996			191,960		(86,964)				0001
Purchased Call/SPX/SPXM136SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	09/22/2025	Exercise	1	3,594,000	5618.26	109,258		176,106	97,850			176,106		(78,256)				0001
Purchased Call/SPX/SPXM137SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	09/29/2025	Exercise	1	1,812,000	5722.26	37,871		58,890	31,035			58,890		(27,855)				0001
Purchased Call/SPX/SPXM138SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	09/30/2025	Exercise	1	3,986,000	5738.17	62,580		95,664	49,077			95,664		(46,587)				0001
Purchased Call/SPX/SPXM138SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	10/02/2025	Exercise	1	1,769,000	5762.48	49,001		77,836	41,119			77,836		(36,717)				0001
Purchased Call/SPX/SPXM138SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	10/03/2025	Exercise	1	2,057,000	5708.75	33,735		51,425	26,054			51,425		(25,371)				0001
Purchased Call/SPX/SPXM139S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	10/07/2025	Exercise	1	4,519,000	5699.94	60,103		90,380	44,595			90,380		(45,785)				0001
Purchased Call/SPX/SPXM139SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	10/07/2025	Exercise	1	12,015,000	5751.07	161,001		240,300	117,313			240,300		(122,987)				0001
Purchased Call/SPX/SPXM139SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	10/08/2025	Exercise	1	5,499,000	5751.07	141,324		219,960	111,728			219,960		(108,232)				0001
Purchased Call/BCS/BCS817PSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	01/24/2025	Exercise	1	192,560	674.51	242,196		25,607	9,013			25,607		(17,193)				0001
Purchased Call/BCS/BCS817QS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	05/23/2025	Exercise	1	86,601	668.51	195,303		12,235	4,425			12,235		(8,315)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817QS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	01/16/2025	Exercise	1	609,578	668.51	159,315		86,222	31,132			86,222		(55,308)				0001
Purchased Call/BCS/BCS817QSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	06/09/2025	Exercise	1	93,299	674.51	112,288		12,343	4,344			12,343		(8,278)				0001
Purchased Call/BCS/BCS817QSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	01/28/2025	Exercise	1	63,640	674.51	39,800		9,922	4,430			9,922		(5,579)				0001
Purchased Call/BCS/BCS817QSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	07/07/2025	Exercise	1	68,612	663.57	30,276		10,779	4,494			10,779		(6,313)				0001
Purchased Call/BCS/BCS817QSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	09/09/2025	Exercise	1	12,061	664.71	18,931		2,049	954			2,049		(1,119)				0001
Purchased Call/BCS/BCS817QSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	03/28/2025	Exercise	1	175,631	673.51	325,826		24,966	9,786			24,966		(15,598)				0001
Purchased Call/BCS/BCS817QSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	06/05/2025	Exercise	1	52,610	663.84	119,543		7,784	3,159			7,784		(5,016)				0001
Purchased Call/BCS/BCS817QSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	04/17/2025	Exercise	1	128,786	657.94	350,575		19,880	8,026			19,880		(13,008)				0001
Purchased Call/BCS/BCS817QST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	03/31/2025	Exercise	1	56,278	668.06	110,866		8,826	3,840			8,826		(5,342)				0001
Purchased Call/BCS/BCS817QSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	03/07/2025	Exercise	1	108,487	662.12	250,618		18,410	8,335			18,410		(10,883)				0001
Purchased Call/BCS/BCS817RS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	05/07/2025	Exercise	1	245,253	658.04	78,665		33,898	10,589			33,898		(23,466)				0001
Purchased Call/BCS/BCS817RS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	07/21/2025	Exercise	1	25,553	662.12	71,156		4,034	1,666			4,034		(2,600)				0001
Purchased Call/BCS/BCS817HS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	07/07/2025	Exercise	1	62,213	643.91	27,092		11,323	7,018			11,323		(4,331)				0001
Purchased Call/BCS/BCS817HSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	04/17/2025	Exercise	1	283,456	651.15	209,815		35,830	16,421			35,830		(19,892)				0001
Purchased Call/BCS/BCS8171SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	06/27/2025	Exercise	1	76,035	595.7	9,816		16,586	14,229			16,586		(2,356)				0001
Purchased Call/BCS/BCS8171SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	07/07/2025	Exercise	1	827,659	611.18	105,278		178,699	152,379			178,699		(26,320)				0001
Purchased Call/BCS/BCS8172SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	07/09/2025	Exercise	1	3,394,598	607.74	437,564		738,872	626,322			738,872		(112,551)				0001
Purchased Call/BCS/BCS8172SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	04/21/2025	Exercise	1	1,084,559	618.88	137,088		197,542	160,822			197,542		(36,720)				0001
Purchased Call/BCS/BCS8172SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	02/25/2025	Exercise	1	1,820,000	623.96	231,322		333,493	270,318			333,493		(63,175)				0001
Purchased Call/BCS/BCS8173SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	08/07/2025	Exercise	1	121,680	618.02	16,123		22,697	17,914			22,697		(4,784)				0001
Purchased Call/BCS/BCS8174SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	08/13/2025	Exercise	1	772,574	630.93	96,185		129,159	99,787			129,159		(29,372)				0001
Purchased Call/BCS/BCS8174SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	08/25/2025	Exercise	1	109,099	606.05	14,663		24,825	20,158			24,825		(4,666)				0001
Purchased Call/BCS/BCS8175SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	04/21/2025	Exercise	1	266,765	607.31	35,480		60,055	48,537			60,055		(11,517)				0001
Purchased Call/SPX/SPXM139SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	10/09/2025	Exercise	1	3,296,000	5695.94	72,842		112,064	56,078			112,064		(55,986)				0001
Purchased Call/SPX/SPXM13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	10/10/2025	Exercise	1	2,482,000	5751.13	33,259		49,640	23,986			49,640		(25,654)				0001
Purchased Call/SPX/SPXM13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	10/15/2025	Exercise	1	2,977,000	5780.05	66,685		102,707	50,470			102,707		(52,236)				0001
Purchased Call/SPX/SPXM13ASII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	10/16/2025	Exercise	1	5,379,000	5859.85	71,541		107,580	51,215			107,580		(56,365)				0001
Purchased Call/SPX/SPXM13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	10/21/2025	Exercise	1	4,154,000	5841.47	122,543		193,161	95,059			193,161		(98,102)				0001
Purchased Call/SPX/SPXM13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/16/2025	10/20/2025	Exercise	1	2,840,561	5833	146,402		253,239	136,117			253,239		(117,122)				0001
Purchased Call/SPX/SPXM13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	10/21/2025	Exercise	1	4,974,000	5864.67	45,263		67,149	30,813			67,149		(36,336)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	10/21/2025	Exercise	1	3,924,000	5864.67	76,910		117,720	55,978			117,720		(61,742)				0001
Purchased Call/SPX/SPXM13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	10/23/2025	Exercise	1	2,276,000	5853.98	38,237		58,038	27,175			58,038		(30,863)				0001
Purchased Call/SPX/SPXM13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	10/28/2025	Exercise	1	2,741,000	5808.12	45,501		68,525	31,113			68,525		(37,412)				0001
Purchased Call/SPX/SPXM13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	10/29/2025	Exercise	1	2,739,000	5808.12	45,467		68,475	31,024			68,475		(37,451)				0001
Purchased Call/SPX/SPXM13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	10/28/2025	Exercise	1	2,589,950	5807	94,793		154,317	76,376			154,317		(77,941)				0001
Purchased Call/SPX/SPXM13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	10/30/2025	Exercise	1	2,558,000	5823.52	34,277		51,160	22,832			51,160		(28,328)				0001
Purchased Call/SPX/SPXM13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	10/31/2025	Exercise	1	3,009,000	5832.92	73,119		112,838	52,207			112,838		(60,630)				0001
Purchased Call/SPX/SPXM13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	11/03/2025	Exercise	1	1,897,000	5813.67	16,125		23,713	10,298			23,713		(13,415)				0001
Purchased Call/SPX/SPXM13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	10/31/2025	Exercise	1	2,209,625	5830	94,542		158,421	79,811			158,421		(78,611)				0001
Purchased Call/SPX/SPXM13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	11/04/2025	Exercise	1	4,054,000	5705.45	53,918		81,080	35,825			81,080		(45,255)				0001
Purchased Call/SPX/SPXM13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	11/04/2025	Exercise	1	2,622,000	5705.45	44,050		66,861	29,889			66,861		(36,972)				0001
Purchased Call/SPX/SPXM13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2024	03/25/2025	03/27/2025	Expire	1	34,350,000	5300	41,460			(24,757)					(24,757)				0001
Purchased Call/SPX/SPXM13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	11/10/2025	Exercise	1	3,036,000	5929.04	51,916		78,936	34,743			78,936		(44,193)				0001
Purchased Call/SPX/SPXM13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	11/07/2025	Exercise	1	2,555,980	5783	135,707		213,043	97,580			213,043		(115,464)				0001
Purchased Call/SPX/SPXM13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	11/17/2025	Exercise	1	2,486,000	5985.38	73,834		118,085	53,811			118,085		(64,274)				0001
Purchased Call/SPX/SPXM13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/04/2025	12/08/2025	Exercise	1	1,710,304	6086	60,676		98,632	41,832			98,632		(56,800)				0001
Purchased Call/SPX/SPXM13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	12/09/2025	Exercise	1	1,707,106	6075	62,792		102,003	43,048			102,003		(58,955)				0001
Purchased Call/SPX/SPXM13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	12/11/2025	Exercise	1	3,845,000	6052.85	85,359		132,653	52,232			132,653		(80,421)				0001
Purchased Call/BCS/BCS817ISL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	07/16/2025	Exercise	1	29,421	658.78	87,266		4,569	2,568			4,569		(2,291)				0001
Purchased Call/BCS/BCS817ISM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	08/08/2025	Exercise	1	20,159	658.78	36,583		2,876	1,493			2,876		(1,501)				0001
Purchased Call/BCS/BCS817ISO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	04/24/2025	Exercise	1	53,658	658.78	45,207		6,887	3,211			6,887		(3,809)				0001
Purchased Call/BCS/BCS817JS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	04/28/2025	Exercise	1	116,306	660.08	70,184		16,576	8,587			16,576		(8,066)				0001
Purchased Call/BCS/BCS817JS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	04/09/2025	Exercise	1	65,660	660.26	78,454		7,796	3,015			7,796		(4,975)				0001
Purchased Call/BCS/BCS817JSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	05/12/2025	Exercise	1	80,953	660.41	184,078		11,415	5,483			11,415		(6,407)				0001
Purchased Call/BCS/BCS817JSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	04/30/2025	Exercise	1	37,910	666.61	26,880		4,303	1,656			4,303		(2,708)				0001
Purchased Call/BCS/BCS817JSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	06/05/2025	Exercise	1	32,350	658.41	64,289		4,402	2,002			4,402		(2,565)				0001
Purchased Call/BCS/BCS817JSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2024	10/06/2025	05/13/2025	Exercise	1	200,409	589.19	42,731		51,776	31,469			51,776		(20,306)				0001
Purchased Call/BCS/BCS817JSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	05/01/2025	Exercise	1	89,101	666.17	213,180		11,550	5,306			11,550		(6,522)				0001
Purchased Call/BCS/BCS817JSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	03/10/2025	Exercise	1	87,825	663.86	157,923		13,493	7,007			13,493		(6,888)				0001
Purchased Call/BCS/BCS817RS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	09/09/2025	Exercise	1	15,353	655.91	28,708		2,835	1,373			2,835		(1,499)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817RSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	02/11/2025	Exercise	1	315,193	661.89	369,447		49,853	21,734			49,853		(28,571)				0001
Purchased Call/BCS/BCS817RSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	01/06/2025	Exercise	1	355,387	663.3	117,691		59,241	27,607			59,241		(31,836)				0001
Purchased Call/BCS/BCS817RSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	02/21/2025	Exercise	1	342,866	663.57	408,460		55,290	23,313			55,290		(32,975)				0001
Purchased Call/BCS/BCS817RSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	08/11/2025	Exercise	1	18,526	669.53	22,025		2,632	978			2,632		(1,708)				0001
Purchased Call/BCS/BCS817RSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	01/28/2025	Exercise	1	147,075	663.57	168,635		23,278	9,533			23,278		(14,154)				0001
Purchased Call/BCS/BCS817RSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	05/21/2025	Exercise	1	38,069	659.53	38,706		5,737	2,047			5,737		(3,735)				0001
Purchased Call/BCS/BCS817RSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	01/08/2025	Exercise	1	150,843	662.47	86,474		22,658	8,351			22,658		(14,398)				0001
Purchased Call/BCS/BCS817RSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	06/09/2025	Exercise	1	67,057	663.21	144,033		9,701	3,379			9,701		(6,508)				0001
Purchased Call/BCS/BCS817RST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	07/21/2025	Exercise	1	23,762	661.6	48,187		3,785	1,518			3,785		(2,329)				0001
Purchased Call/BCS/BCS817RSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	08/11/2025	Exercise	1	18,751	663.69	17,440		2,809	1,038			2,809		(1,792)				0001
Purchased Call/BCS/BCS817RSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	04/09/2025	Exercise	1	541,836	670.39	490,993		70,068	21,435			70,068		(49,237)				0001
Purchased Call/BCS/BCS817RSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	03/31/2025	Exercise	1	103,410	672.94	143,781		15,319	6,042			15,319		(9,457)				0001
Purchased Call/BCS/BCS817SS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	07/09/2025	Exercise	1	156,898	664.25	28,675		24,904	9,701			24,904		(15,224)				0001
Purchased Call/BCS/BCS817SS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	02/14/2025	Exercise	1	375,579	666.85	441,286		57,824	22,028			57,824		(36,881)				0001
Purchased Call/BCS/BCS817SSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	06/18/2025	Exercise	1	48,794	662.75	14,915		7,469	2,647			7,469		(4,845)				0001
Purchased Call/BCS/BCS817SSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	09/09/2025	Exercise	1	15,110	663.34	25,742		2,626	1,139			2,626		(1,520)				0001
Purchased Call/SPX/SPXM13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	12/15/2025	Exercise	1	2,789,000	6084.19	70,841		111,560	44,427			111,560		(67,133)				0001
Purchased Call/SPX/SPXM13OST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	12/19/2025	Exercise	1	2,434,000	6050.61	21,419		31,642	10,990			31,642		(20,652)				0001
Purchased Call/SPX/SPXM13QS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	12/29/2025	Exercise	1	2,410,000	6040.04	24,582		36,150	11,908			36,150		(24,242)				0001
Purchased Call/SPX/SPXM13QSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	12/29/2025	Exercise	1	8,110,000	6040.04	209,238		324,400	118,052			324,400		(206,348)				0001
Purchased Call/SPX/SPXM13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	12/30/2025	Exercise	1	3,386,000	6037.59	70,090		106,659	36,957			106,659		(69,702)				0001
Purchased Call/SPX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	12/31/2025	Exercise	1	2,576,000	5970.84	23,699		34,776	11,142			34,776		(23,634)				0001
Purchased Call/SPX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	01/02/2026	Exercise	1	2,055,000	5906.94	34,113		51,375	17,262			51,375		(34,113)				0001
Purchased Call/SPX/SPXM13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	01/02/2026	Exercise	1	3,747,000	5906.94	86,930		134,892	47,962			134,892		(86,930)				0001
Purchased Call/SPX/SPXM13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	12/29/2025	12/31/2025	Exercise	1	1,462,856	5971	80,429		151,164	70,736			151,164		(80,429)				0001
Purchased Call/SPX/SPXM13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2024	12/30/2025	01/02/2026	Exercise	1	3,467,374	5907	123,147		203,101	79,955			203,101		(123,147)				0001
Purchased Call/SPX/SPXM13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	01/07/2025	Expire	1	2,896,000	5942.47	47,494								(129)				0001
Purchased Call/SPX/SPXM13USB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	01/15/2025	Expire	1	2,088,000	5836.22	27,353								(70)				0001
Purchased Call/SPX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	01/16/2025	Expire	1	3,505,000	5842.91	80,615								(205)				0001
Purchased Call/SPX/SPXM13USL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/15/2025	03/18/2025	01/17/2025	Expire	1	1,700,000	30		45,450	(45,450)					(45,450)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13USM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/15/2025	04/16/2025	01/17/2025	Exercise	1	1,700,000	20		50,400	450,000	399,600			450,000		(50,400)				0001
Purchased Call/SPX/SPXM13USU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/16/2025	01/16/2026	01/21/2025	Expire	1	1,541,000	5937.34	13,099								(28)				0001
Purchased Call/SPX/SPXM13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/21/2025	01/21/2026	01/23/2025	Expire	1	2,847,000	6049.24	43,559								(106)				0001
Purchased Call/SPX/SPXM13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/22/2025	01/22/2026	01/24/2025	Expire	1	2,416,000	6086.37	32,616								(79)				0001
Purchased Call/SPX/SPXM13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/22/2025	01/22/2026	01/24/2025	Expire	1	6,910,000	6086.37	176,896								(429)				0001
Purchased Call/SPX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/24/2025	01/23/2026	01/28/2025	Expire	1	2,904,000	6101.24	24,684								(51)				0001
Purchased Call/SPX/SPXM13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/03/2025	02/03/2026	02/05/2025	Expire	1	8,510,000	5994.57	217,856								(488)				0001
Purchased Call/SPX/SPXM13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/05/2025	02/05/2026	02/07/2025	Expire	1	2,701,000	6061.48	25,660								(57)				0001
Purchased Call/SPX/SPXM13YST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/05/2025	02/04/2026	02/07/2025	Expire	1	1,955,170	6034	72,022								(161)				0001
Purchased Call/SPX/SPXM13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/07/2025	02/09/2026	02/11/2025	Expire	1	1,597,000	6025.99	13,415								(21)				0001
Purchased Call/SPX/SPXM13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/07/2025	02/06/2026	02/11/2025	Expire	1	1,847,001	6076	64,138								(106)				0001
Purchased Call/BCS/BCS817ISP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	04/04/2025	Exercise	1	42,386	647.98	8,759		7,176	4,001			7,176		(3,186)				0001
Purchased Call/BCS/BCS817ISX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2024	09/12/2025	09/05/2025	Exercise	1	210,879	625.26	30,059		44,746	31,304			44,746		(13,442)				0001
Purchased Call/BCS/BCS817JS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	09/11/2025	04/09/2025	Exercise	1	382,058	620.44	61,739		82,606	54,862			82,606		(27,744)				0001
Purchased Call/BCS/BCS817JS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	05/01/2025	Exercise	1	246,180	658.26	31,806		30,732	12,526			30,732		(18,206)				0001
Purchased Call/BCS/BCS817JSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	08/08/2025	Exercise	1	20,378	658.41	25,790		2,903	1,386			2,903		(1,580)				0001
Purchased Call/BCS/BCS8176S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	05/09/2025	Exercise	1	66,523	615.11	8,628		12,764	9,900			12,764		(2,864)				0001
Purchased Call/BCS/BCS8176S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	06/06/2025	Exercise	1	1,071,720	621.32	132,572		218,359	173,744			218,359		(44,616)				0001
Purchased Call/BCS/BCS8176SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	07/25/2025	Exercise	1	218,441	612.22	28,332		50,696	40,953			50,696		(9,743)				0001
Purchased Call/BCS/BCS8176ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	09/16/2025	Exercise	1	75,193	623.18	9,971		16,289	12,796			16,289		(3,493)				0001
Purchased Call/BCS/BCS817SSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	01/15/2025	Exercise	1	128,555	667.04	124,321		18,761	6,449			18,761		(12,459)				0001
Purchased Call/BCS/BCS817SSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	05/01/2025	Exercise	1	56,097	666.3	60,695		7,926	2,521			7,926		(5,478)				0001
Purchased Call/BCS/BCS817SSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	04/04/2025	Exercise	1	283,190	671.34	395,951		40,086	14,203			40,086		(26,378)				0001
Purchased Call/BCS/BCS817SSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	09/09/2025	Exercise	1	12,433	664.62	27,755		2,146	950			2,146		(1,232)				0001
Purchased Call/BCS/BCS817SST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	01/23/2025	Exercise	1	194,602	670.79	293,140		29,982	12,458			29,982		(17,894)				0001
Purchased Call/BCS/BCS817SSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	07/24/2025	Exercise	1	73,310	661.13	16,655		10,551	3,440			10,551		(7,121)				0001
Purchased Call/BCS/BCS817SSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	03/07/2025	Exercise	1	67,481	664.08	114,650		12,201	5,802			12,201		(6,545)				0001
Purchased Call/BCS/BCS817TS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	09/09/2025	Exercise	1	17,317	662.36	43,404		3,053	1,399			3,053		(1,768)				0001
Purchased Call/BCS/BCS817TSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	06/18/2025	Exercise	1	26,407	662.01	50,518		3,926	1,402			3,926		(2,652)				0001
Purchased Call/BCS/BCS817TSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	09/09/2025	Exercise	1	17,005	662.75	19,900		2,999	1,386			2,999		(1,661)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817TSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	03/31/2025	Exercise	1	108,799	667.98	89,773		17,168	6,734			17,168		(10,589)				0001
Purchased Call/BCS/BCS817TSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	02/24/2025	Exercise	1	966,793	674.72	657,204		139,784	51,679			139,784		(89,212)				0001
Purchased Call/BCS/BCS817US5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	02/28/2025	Exercise	1	45,863	667.79	6,178		8,487	3,922			8,487		(4,565)				0001
Purchased Call/BCS/BCS817US9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	09/09/2025	Exercise	1	16,095	672.19	26,668		2,600	1,059			2,600		(1,608)				0001
Purchased Call/BCS/BCS817USE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	11/29/2024	Exercise	1		667.79			(12,462)	(12,462)			(12,462)						0001
Purchased Call/BCS/BCS817USF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	03/28/2025	Exercise	1	120,927	671.18	109,593		18,160	6,426			18,160		(11,991)				0001
Purchased Call/BCS/BCS817USM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	08/25/2025	Exercise	1	24,892	675.24	10,535		3,636	1,241			3,636		(2,406)				0001
Purchased Call/BCS/BCS817USQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	08/13/2025	Exercise	1	17,652	671.22	30,412		2,462	710			2,462		(1,790)				0001
Purchased Call/BCS/BCS817USP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	06/18/2025	Exercise	1	27,624	670.81	3,713		3,759	1,010			3,759		(2,749)				0001
Purchased Call/BCS/BCS817USV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	04/07/2025	Exercise	1	258,270	673.18	97,865		33,750	8,635			33,750		(25,203)				0001
Purchased Call/BCS/BCS817USW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	02/24/2025	Exercise	1	454,552	679.98	354,198		61,724	19,747			61,724		(42,386)				0001
Purchased Call/BCS/BCS817VS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	09/09/2025	Exercise	1	14,383	672.48	21,849		2,316	876			2,316		(1,495)				0001
Purchased Call/BCS/BCS817VS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	09/30/2025	Exercise	1	20,834	672.38	27,863		3,178	1,139			3,178		(2,107)				0001
Purchased Call/BCS/BCS817VSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	08/28/2025	Exercise	1	18,392	678.41	27,357		2,674	954			2,674		(1,788)				0001
Purchased Call/BCS/BCS817VSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	08/20/2025	Exercise	1	18,093	671.02	44,037		2,678	889			2,678		(1,903)				0001
Purchased Call/BCS/BCS817VSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	05/23/2025	Exercise	1	140,065	672.38	58,007		20,538	6,850			20,538		(13,797)				0001
Purchased Call/BCS/BCS817VSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	07/24/2025	Exercise	1	35,339	672.65	47,320		5,592	2,140			5,592		(3,569)				0001
Purchased Call/BCS/BCS817VSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	03/07/2025	Exercise	1	309,865	672.38	373,758		42,781	12,611			42,781		(31,094)				0001
Purchased Call/BCS/BCS817VSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	03/20/2025	Exercise	1	155,533	678.41	280,319		21,078	6,554			21,078		(15,241)				0001
Purchased Call/BCS/BCS817VSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	09/09/2025	Exercise	1	12,795	670.75	44,738		2,106	841			2,106		(1,384)				0001
Purchased Call/BCS/BCS817VSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	06/05/2025	Exercise	1	238,248	671.12	177,412		32,050	8,374			32,050		(23,876)				0001
Purchased Call/BCS/BCS817VSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	01/07/2025	Exercise	1	144,504	670.38	129,463		22,142	7,696			22,142		(14,598)				0001
Purchased Call/BCS/BCS817VST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	01/15/2025	Exercise	1	255,353	671.39	155,865		36,011	10,693			36,011		(25,486)				0001
Purchased Call/BCS/BCS817WS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	04/10/2025	Exercise	1	81,094	685.64	52,806		7,431	(836)			7,431		(8,382)				0001
Purchased Call/BCS/BCS817XS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	08/01/2025	Exercise	1	56,339	659.31	16,329		8,559	4,281			8,559		(4,304)				0001
Purchased Call/BCS/BCS817XSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	07/21/2025	Exercise	1	25,021	665.31	106,322		3,574	1,708			3,574		(2,149)				0001
Purchased Call/BCS/BCS817LS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	03/31/2025	Exercise	1	60,317	667.29	118,244		8,819	4,373			8,819		(4,753)				0001
Purchased Call/BCS/BCS817LS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	07/29/2025	Exercise	1	30,482	657.28	7,892		5,133	2,692			5,133		(2,451)				0001
Purchased Call/BCS/BCS817LS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	08/11/2025	Exercise	1	18,322	672.11	42,217		2,346	981			2,346		(1,420)				0001
Purchased Call/BCS/BCS817XSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	08/25/2025	Exercise	1	20,487	660.75	10,803		3,151	1,573			3,151		(1,601)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817KST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	03/25/2025	Exercise	1	80,041	660.95	17,645		11,355	5,087			11,355		(6,287)				0001
Purchased Call/BCS/BCS817IIS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	07/24/2025	Exercise	1	18,920	688.5	30,040		2,554	676			2,554		(1,955)				0001
Purchased Call/BCS/BCS817IIS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	01/28/2025	Exercise	1	222,308	696.08	234,117		22,730	1,753			22,730		(21,544)				0001
Purchased Call/BCS/BCS817IIS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	02/25/2025	Exercise	1	286,369	696.08	267,623		31,533	4,667			31,533		(27,510)				0001
Purchased Call/BCS/BCS817IIS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	08/13/2025	Exercise	1	17,841	696.08	37,470		1,938	253			1,938		(1,782)				0001
Purchased Call/BCS/BCS817IISB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	01/28/2025	Exercise	1	197,165	690.17	191,196		23,413	3,972			23,413		(19,896)				0001
Purchased Call/BCS/BCS817IISN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	09/09/2025	Exercise	1	11,054	687.11	12,991		1,556	440			1,556		(1,132)				0001
Purchased Call/BCS/BCS817IISP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	03/17/2025	Exercise	1	172,470	695.67	153,926		19,403	3,063			19,403		(16,522)				0001
Purchased Call/BCS/BCS817IISS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	06/18/2025	Exercise	1	51,344	693.47	101,998		5,646	519			5,646		(5,259)				0001
Purchased Call/BCS/BCS817IISZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	08/15/2025	Exercise	1	18,424	695.5	65,325		2,282	556			2,282		(1,901)				0001
Purchased Call/BCS/BCS817XS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	07/21/2025	Exercise	1	46,967	691.7	13,075		5,662	1,006			5,662		(4,675)				0001
Purchased Call/BCS/BCS817XS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	11/13/2025	Exercise	1	69,932	689.25	14,986		7,353	259			7,353		(7,109)				0001
Purchased Call/BCS/BCS817XS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	03/20/2025	Exercise	1	477,092	699.32	226,140		49,439	4,618			49,439		(45,282)				0001
Purchased Call/BCS/BCS817XS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	09/25/2025	Exercise	1	15,742	691.42	24,039		2,059	496			2,059		(1,624)				0001
Purchased Call/BCS/BCS817XSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	04/17/2025	Exercise	1	217,972	693.1	416,830		23,555	2,184			23,555		(22,448)				0001
Purchased Call/BCS/BCS817XSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	04/17/2025	Exercise	1	55,533	693.38	77,611		5,544	108			5,544		(5,632)				0001
Purchased Call/BCS/BCS817XSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	05/21/2025	Exercise	1	73,240	693.38	102,769		8,628	1,433			8,628		(7,452)				0001
Purchased Call/SPX/SPXN132SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/10/2025	02/10/2026	02/12/2025	Expire	1	3,500,000	6066.44	59,500								(127)				0001
Purchased Call/SPX/SPXN132SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/10/2025	02/10/2026	02/12/2025	Expire	1	6,879,000	6066.44	175,415								(375)				0001
Purchased Call/SPX/SPXN130SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/19/2025	02/19/2026	02/21/2025	Expire	1	2,096,000	6144.15	27,877								(56)				0001
Purchased Call/SPX/SPXN131S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/20/2025	02/20/2026	02/24/2025	Expire	1	3,052,000	6117.52	32,656								(40)				0001
Purchased Call/SPX/SPXN131S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/20/2025	02/20/2026	02/24/2025	Expire	1	1,907,000	6117.52	32,038								(39)				0001
Purchased Call/SPX/SPXN131SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/21/2025	02/20/2026	02/25/2025	Expire	1	2,619,000	6013.13	22,000								(27)				0001
Purchased Call/SPX/SPXN131SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/24/2025	02/24/2026	02/26/2025	Expire	1	3,276,000	5983.25	95,987								(185)				0001
Purchased Call/SPX/SPXN132S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/25/2025	02/25/2026	02/27/2025	Expire	1	2,241,000	5955.25	35,856								(68)				0001
Purchased Call/SPX/SPXN132S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/25/2025	02/25/2026	02/27/2025	Expire	1	2,662,000	5955.25	47,650								(91)				0001
Purchased Call/SPX/SPXN132SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/27/2025	02/27/2026	03/03/2025	Expire	1	3,687,000	5861.57	82,958								(84)				0001
Purchased Call/SPX/SPXN133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/07/2025	03/06/2026	03/11/2025	Expire	1	8,468,000	5770.2	107,544								(85)				0001
Purchased Call/SPX/SPXN134SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/10/2025	03/10/2026	03/12/2025	Expire	1	1,707,000	5614.56	14,168								(24)				0001
Purchased Call/SPX/SPXN134SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/13/2025	03/12/2026	03/17/2025	Expire	1	2,211,724	5599	69,789								(43)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN135SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/17/2025	03/17/2026	03/19/2025	Expire	1	2,916,000	5675.12	79,024								(127)				0001
Purchased Call/SPX/SPXN136SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/20/2025	03/20/2026	03/24/2025	Expire	1	7,187,000	5662.89	85,525								(32)				0001
Purchased Call/SPX/SPXN137S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/21/2025	03/20/2026	03/25/2025	Expire	1	7,998,000	5667.56	99,975								(37)				0001
Purchased Call/SPX/SPXN137SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/24/2025	03/24/2026	03/26/2025	Expire	1	1,849,000	5767.57	16,456								(25)				0001
Purchased Call/SPX/SPXN137SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/25/2025	03/25/2026	03/27/2025	Expire	1	5,419,000	5776.65	233,559								(347)				0001
Purchased Call/SPX/SPXN138S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/25/2025	03/24/2026	03/27/2025	Expire	1	2,658,850	5768	98,078								(147)				0001
Purchased Call/SPX/SPXN138SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/27/2025	03/26/2026	03/31/2025	Expire	1	3,749,778	5725	194,149								(36)				0001
Purchased Call/SPX/SPXN139SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/01/2025	04/01/2026	04/03/2025	Expire	1	2,152,000	5633.07	26,685								(37)				0001
Purchased Call/SPX/SPXN139SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/03/2025	04/02/2026	04/07/2025	Expire	1	2,829,814	5671	114,066								3				0001
Purchased Call/SPX/SPXN13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/08/2025	04/08/2026	04/10/2025	Expire	1	2,570,000	4982.77	42,148								(54)				0001
Purchased Call/SPX/SPXN13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/14/2025	04/14/2026	04/16/2025	Expire	1	1,674,000	5405.97	13,559								(16)				0001
Purchased Call/BCS/BCS817LS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	04/24/2025	Exercise	1	161,325	661.82	131,754		18,780	6,280			18,780		(12,804)				0001
Purchased Call/BCS/BCS817LSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	02/25/2025	Exercise	1	65,487	678.48	79,235		9,706	4,841			9,706		(4,964)				0001
Purchased Call/BCS/BCS817LST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	01/29/2025	Exercise	1	743,641	683.88	236,636		99,383	42,976			99,383		(56,797)				0001
Purchased Call/BCS/BCS817LSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	03/11/2025	Exercise	1	75,179	673.62	48,374		11,286	5,155			11,286		(6,238)				0001
Purchased Call/BCS/BCS817MS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	05/12/2025	Exercise	1	52,016	678.27	74,157		6,004	1,881			6,004		(4,308)				0001
Purchased Call/BCS/BCS817MS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	07/21/2025	Exercise	1	22,921	680.55	40,124		2,842	1,048			2,842		(1,845)				0001
Purchased Call/BCS/BCS817XSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	06/25/2025	Exercise	1	237,606	693.08	62,798		29,153	5,411			29,153		(23,786)				0001
Purchased Call/BCS/BCS817XSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	04/04/2025	Exercise	1	42,678	691.61	26,758		5,310	996			5,310		(4,343)				0001
Purchased Call/BCS/BCS817XSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	01/28/2025	Exercise	1	354,708	710.89	295,188		36,642	3,377			36,642		(33,612)				0001
Purchased Call/BCS/BCS817YS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	05/12/2025	Exercise	1	63,464	702.03	62,115		6,011	.24			6,011		(6,137)				0001
Purchased Call/BCS/BCS817YS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	05/12/2025	Exercise	1	364,193	695.78	140,129		39,753	3,758			39,753		(36,254)				0001
Purchased Call/BCS/BCS817YS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	08/08/2025	Exercise	1	19,797	693.4	45,566		2,192	200			2,192		(2,111)				0001
Purchased Call/BCS/BCS817YSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	01/23/2025	Exercise	1	163,856	690.13	153,053		21,527	5,272			21,527		(16,621)				0001
Purchased Call/BCS/BCS817YSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	08/07/2025	Exercise	1	24,132	689.85	46,546		2,808	400			2,808		(2,527)				0001
Purchased Call/BCS/BCS817YSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	09/02/2025	Exercise	1	35,248	685.61	9,873		4,824	1,191			4,824		(3,648)				0001
Purchased Call/BCS/BCS817YSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	05/01/2025	Exercise	1	308,195	689.09	208,847		37,579	6,597			37,579		(31,445)				0001
Purchased Call/BCS/BCS817YSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	01/16/2025	Exercise	1	113,358	696.05	221,090		12,948	2,148			12,948		(11,370)				0001
Purchased Call/BCS/BCS817YSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	07/02/2025	Exercise	1	48,201	689.85	196,967		6,047	1,254			6,047		(5,321)				0001
Purchased Call/BCS/BCS817YSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	07/24/2025	Exercise	1	38,533	696.05	67,055		4,841	1,165			4,841		(3,847)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817YSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	06/09/2025	Exercise	1	375,301	687.48	82,691		52,068	13,902			52,068		(38,258)				0001
Purchased Call/BCS/BCS817YSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	09/16/2025	Exercise	1	18,875	700.64	50,156		2,412	607			2,412		(1,871)				0001
Purchased Call/BCS/BCS817YST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	04/09/2025	Exercise	1	61,488	693.64	146,189		5,832	(365)			5,832		(6,387)				0001
Purchased Call/BCS/BCS817YSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	04/21/2025	Exercise	1	77,771	694.69	139,184		8,261	484			8,261		(7,955)				0001
Purchased Call/BCS/BCS817YSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	02/24/2025	Exercise	1	257,150	690.55	50,659		38,220	11,723			38,220		(26,520)				0001
Purchased Call/BCS/BCS817YSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	01/30/2025	Exercise	1	691,768	699.15	408,739		79,509	13,499			79,509		(66,454)				0001
Purchased Call/BCS/BCS817ZSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	08/07/2025	Exercise	1	22,533	674.15	35,390		3,117	846			3,117		(2,360)				0001
Purchased Call/BCS/BCS817LSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	01/28/2025	Exercise	1	66,248	671.21	122,775		9,891	4,754			9,891		(5,451)				0001
Purchased Call/BCS/BCS817LSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	03/28/2025	Exercise	1	49,058	666.6	14,503		7,116	3,196			7,116		(3,943)				0001
Purchased Call/BCS/BCS817LSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	05/13/2025	Exercise	1	52,070	678.27	218,646		5,819	1,698			5,819		(4,702)				0001
Purchased Call/BCS/BCS817MSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	10/08/2025	Exercise	1	12,659	668.97	7,094		1,777	688			1,777		(1,097)				0001
Purchased Call/BCS/BCS8177S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	07/24/2025	Exercise	1	404,874	600.5	54,496		104,091	84,472			104,091		(19,619)				0001
Purchased Call/BCS/BCS8178SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	10/16/2025	Exercise	1	9,843	591.94	1,310		2,523	2,009			2,523		(515)				0001
Purchased Call/BCS/BCS8172SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	01/28/2025	Exercise	1	244,116	680.96	129,736		33,638	10,283			33,638		(23,631)				0001
Purchased Call/BCS/BCS8172SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	08/20/2025	Exercise	1	103,814	680.54	62,114		15,620	5,070			15,620		(10,684)				0001
Purchased Call/BCS/BCS8172SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	10/08/2025	Exercise	1	12,857	681.23	9,773		1,754	450			1,754		(1,326)				0001
Purchased Call/BCS/BCS8172SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	03/31/2025	Exercise	1	74,621	677.72	17,253		10,406	2,632			10,406		(7,794)				0001
Purchased Call/BCS/BCS8172SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	08/11/2025	Exercise	1	19,224	678.68	54,423		2,568	581			2,568		(2,130)				0001
Purchased Call/BCS/BCS8172SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	03/25/2025	Exercise	1	185,587	689.02	211,875		23,237	5,496			23,237		(18,261)				0001
Purchased Call/BCS/BCS8172ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	04/29/2025	Exercise	1	517,597	689.02	147,357		54,246	4,944			54,246		(49,537)				0001
Purchased Call/BCS/BCS8172SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	02/28/2025	Exercise	1	465,073	683.16	252,661		59,612	13,266			59,612		(46,883)				0001
Purchased Call/BCS/BCS8172SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	05/07/2025	Exercise	1	54,329	685.6	102,393		6,427	948			6,427		(5,610)				0001
Purchased Call/BCS/BCS8172SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	09/26/2025	Exercise	1	112,667	686.36	47,116		11,822	532			11,822		(11,336)				0001
Purchased Call/BCS/BCS9170S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	02/12/2025	Exercise	1	356,737	693.06	770,615		44,042	9,893			44,042		(35,149)				0001
Purchased Call/BCS/BCS9170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	04/23/2025	Exercise	1	74,684	686.13	82,028		8,102	569			8,102		(7,632)				0001
Purchased Call/BCS/BCS9170SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	04/21/2025	Exercise	1	53,285	687.78	60,470		5,758	319			5,758		(5,512)				0001
Purchased Call/BCS/BCS9170SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	09/22/2025	Exercise	1	17,335	685.63	34,408		2,520	807			2,520		(1,802)				0001
Purchased Call/BCS/BCS9170SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	09/24/2025	Exercise	1	21,743	676.16	38,444		3,373	1,290			3,373		(2,182)				0001
Purchased Call/BCS/BCS9170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	02/28/2025	Exercise	1	271,208	682.23	228,243		39,680	15,018			39,680		(25,209)				0001
Purchased Call/BCS/BCS9170SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	03/17/2025	Exercise	1	365,915	676.43	224,804		52,902	18,027			52,902		(35,377)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9170SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	01/08/2025	Exercise	1	328,420	682.23	257,497		42,723	12,722			42,723		(30,597)				0001
Purchased Call/BCS/BCS9170SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	06/12/2025	Exercise	1	197,690	673.84	52,313		28,113	8,788			28,113		(19,402)				0001
Purchased Call/BCS/BCS9171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	07/11/2025	Exercise	1	39,747	672	9,262		6,115	2,176			6,115		(3,951)				0001
Purchased Call/BCS/BCS9171S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	02/28/2025	Exercise	1	63,396	660.42	78,981		12,519	6,448			12,519		(6,169)				0001
Purchased Call/BCS/BCS9171S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	07/02/2025	Exercise	1	38,868	658.15	81,387		6,730	2,939			6,730		(3,896)				0001
Purchased Call/BCS/BCS9171S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	07/23/2025	Exercise	1	22,223	656.75	22,337		3,947	1,755			3,947		(2,219)				0001
Purchased Call/BCS/BCS9171SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	03/10/2025	Exercise	1	132,374	665.03	99,282		23,460	10,401			23,460		(13,173)				0001
Purchased Call/BCS/BCS9171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	01/28/2025	Exercise	1	423,853	673.32	269,224		61,370	22,233			61,370		(39,440)				0001
Purchased Call/BCS/BCS9171SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	02/14/2025	Exercise	1	227,326	670.28	232,059		37,831	16,750			37,831		(21,364)				0001
Purchased Call/BCS/BCS9171SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	09/26/2025	Exercise	1	14,594	671.2	27,435		2,300	870			2,300		(1,501)				0001
Purchased Call/BCS/BCS9171SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	03/14/2025	Exercise	1	120,032	677.23	141,459		16,622	5,406			16,622		(11,568)				0001
Purchased Call/BCS/BCS9171SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	05/06/2025	Exercise	1	100,467	668.9	41,207		13,561	3,527			13,561		(10,113)				0001
Purchased Call/BCS/BCS9171SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	05/13/2025	Exercise	1	156,407	671.02	139,146		25,208	9,569			25,208		(15,966)				0001
Purchased Call/BCS/BCS9171SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	01/22/2025	Exercise	1	642,429	673.61	428,752		113,792	51,145			113,792		(63,619)				0001
Purchased Call/BCS/BCS9172S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	07/02/2025	Exercise	1	24,641	668.24	12,721		3,812	1,306			3,812		(2,533)				0001
Purchased Call/BCS/BCS9172S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	05/01/2025	Exercise	1	111,908	679.38	194,994		15,034	4,570			15,034		(10,964)				0001
Purchased Call/BCS/BCS9172SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	07/02/2025	Exercise	1	28,560	670.64	23,558		4,362	1,543			4,362		(2,846)				0001
Purchased Call/BCS/BCS9172SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	06/18/2025	Exercise	1	250,557	669.09	130,055		40,845	15,811			40,845		(25,170)				0001
Purchased Call/BCS/BCS817PSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	05/07/2025	Exercise	1	139,896	667.07	153,798		19,599	7,091			19,599		(12,882)				0001
Purchased Call/BCS/BCS8170S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	04/28/2025	Exercise	1	74,655	666.89	65,777		10,190	3,375			10,190		(6,969)				0001
Purchased Call/BCS/BCS8170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	08/08/2025	Exercise	1	21,288	666.89	33,584		2,985	1,038			2,985		(2,032)				0001
Purchased Call/BCS/BCS8170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	07/21/2025	Exercise	1	25,490	661.49	27,949		4,008	1,636			4,008		(2,405)				0001
Purchased Call/BCS/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	06/05/2025	Exercise	1	36,866	665.18	83,760		5,081	1,745			5,081		(3,444)				0001
Purchased Call/BCS/BCS8170SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	01/21/2025	Exercise	1	408,633	670.99	210,440		58,760	23,257			58,760		(35,752)				0001
Purchased Call/BCS/BCS8170SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	08/13/2025	Exercise	1	17,625	656.34	23,324		2,796	1,154			2,796		(1,715)				0001
Purchased Call/BCS/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	09/09/2025	Exercise	1	18,209	657.47	19,869		3,318	1,637			3,318		(1,742)				0001
Purchased Call/BCS/BCS8170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	09/09/2025	Exercise	1	10,024	654.28	7,207		1,872	924			1,872		(969)				0001
Purchased Call/BCS/BCS8170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	01/06/2025	Exercise	1	179,996	668.06	305,357		26,578	10,731			26,578		(16,828)				0001
Purchased Call/BCS/BCS8170SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	01/27/2025	Exercise	1	283,573	662.12	323,894		44,449	18,312			44,449		(27,131)				0001
Purchased Call/BCS/BCS8170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	09/09/2025	Exercise	1	11,203	661.65	21,357		1,969	926			1,969		(1,112)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8170SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	07/07/2025	Exercise	1	32,762	660.51	14,000		5,514	2,441			5,514		(3,106)				0001
Purchased Call/BCS/BCS817MSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	04/21/2025	Exercise	1	52,466	669.62	80,307		6,088	1,762			6,088		(4,527)				0001
Purchased Call/BCS/BCS817MSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	05/07/2025	Exercise	1	167,657	669.24	124,821		22,696	8,930			22,696		(14,052)				0001
Purchased Call/BCS/BCS817MSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	07/23/2025	Exercise	1	66,985	655.43	13,971		11,168	5,406			11,168		(5,775)				0001
Purchased Call/BCS/BCS817NS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	01/28/2025	Exercise	1	104,698	645.42	20,533		18,991	9,696			18,991		(9,303)				0001
Purchased Call/BCS/BCS817NSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	01/30/2025	Exercise	1	238,391	644.89	175,220		45,959	25,210			45,959		(21,144)				0001
Purchased Call/BCS/BCS817NSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	06/30/2025	Exercise	1	33,334	653.1	30,956		5,363	2,565			5,363		(2,835)				0001
Purchased Call/BCS/BCS8178SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	10/21/2025	Exercise	1	148,628	588.81	19,946		39,850	31,899			39,850		(7,951)				0001
Purchased Call/BCS/BCS8178SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	08/07/2025	Exercise	1	52,974	582.73	7,183		14,849	11,952			14,849		(2,897)				0001
Purchased Call/BCS/BCS8179SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	03/20/2025	Exercise	1	872,517	588.43	109,675		242,396	197,803			242,396		(44,593)				0001
Purchased Call/BCS/BCS817RS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	07/30/2025	Exercise	1	24,976	659.11	79,637		4,065	1,743			4,065		(2,427)				0001
Purchased Call/BCS/BCS817RSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	01/23/2025	Exercise	1	170,730	669.53	223,340		26,745	11,525			26,745		(15,768)				0001
Purchased Call/BCS/BCS817RSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	04/30/2025	Exercise	1	72,543	663.57	153,197		10,156	3,417			10,156		(7,137)				0001
Purchased Call/BCS/BCS817RSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	07/23/2025	Exercise	1	33,264	669.16	36,078		5,040	2,043			5,040		(3,040)				0001
Purchased Call/BCS/BCS817SSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	06/18/2025	Exercise	1	32,229	665.24	54,363		4,601	1,474			4,601		(3,264)				0001
Purchased Call/BCS/BCS817SSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	03/31/2025	Exercise	1	72,324	672.84	146,277		10,730	4,144			10,730		(6,966)				0001
Purchased Call/BCS/BCS817SSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	01/14/2025	Exercise	1	121,044	672.84	221,766		16,686	5,609			16,686		(11,643)				0001
Purchased Call/BCS/BCS817SSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	01/31/2025	Exercise	1	108,778	666.85	60,776		17,667	7,259			17,667		(10,535)				0001
Purchased Call/BCS/BCS9172SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	02/06/2025	Exercise	1	549,389	682.37	354,427		70,473	19,490			70,473		(51,384)				0001
Purchased Call/BCS/BCS9172SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	08/25/2025	Exercise	1	27,609	671.66	11,744		4,324	1,537			4,324		(2,799)				0001
Purchased Call/BCS/BCS9172SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	07/23/2025	Exercise	1	356,882	674.48	74,344		54,949	19,518			54,949		(35,473)				0001
Purchased Call/BCS/BCS9172SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	09/26/2025	Exercise	1	14,293	676.05	21,930		2,156	755			2,156		(1,429)				0001
Purchased Call/BCS/BCS9172SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	02/19/2025	Exercise	1	92,353	675.98	13,040		17,281	7,729			17,281		(9,556)				0001
Purchased Call/BCS/BCS9172SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	04/28/2025	Exercise	1	120,344	681.41	80,873		14,871	2,933			14,871		(12,121)				0001
Purchased Call/BCS/BCS9172SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	06/18/2025	Exercise	1	64,450	687.25	99,599		8,422	2,312			8,422		(6,365)				0001
Purchased Call/BCS/BCS9172SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	02/27/2025	Exercise	1	153,037	678.8	165,443		26,125	10,632			26,125		(15,897)				0001
Purchased Call/BCS/BCS9173S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	09/26/2025	Exercise	1	14,913	682.66	14,599		2,114	630			2,114		(1,520)				0001
Purchased Call/BCS/BCS9173S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	01/09/2025	Exercise	1	360,751	688.51	325,731		44,378	10,126			44,378		(34,982)				0001
Purchased Call/BCS/BCS9173S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	04/10/2025	Exercise	1	81,142	683.53	250,573		9,552	1,328			9,552		(8,554)				0001
Purchased Call/BCS/BCS9173SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	09/22/2025	Exercise	1	17,369	681.14	18,119		2,669	874			2,669		(1,839)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9173SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	03/28/2025	Exercise	1	68,571	691.36	108,106		9,062	2,294			9,062		(7,045)				0001
Purchased Call/BCS/BCS9173SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	01/06/2025	Exercise	1	407,090	697.29	153,275		44,539	6,171			44,539		(38,664)				0001
Purchased Call/BCS/BCS9173SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	01/31/2025	Exercise	1	188,595	691.08	75,701		25,157	6,496			25,157		(18,809)				0001
Purchased Call/BCS/BCS9174S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	09/25/2025	Exercise	1	15,326	691.08	31,092		2,103	581			2,103		(1,602)				0001
Purchased Call/BCS/BCS9174S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	08/11/2025	Exercise	1	18,792	688.71	34,632		2,324	425			2,324		(1,989)				0001
Purchased Call/BCS/BCS817NSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	03/27/2025	Exercise	1	761,842	644.89	295,172		134,313	67,853			134,313		(66,989)				0001
Purchased Call/BCS/BCS817NSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	05/07/2025	Exercise	1	102,903	643.6	47,839		16,958	7,954			16,958		(9,098)				0001
Purchased Call/BCS/BCS817NSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	05/09/2025	Exercise	1	217,200	649.64	161,173		39,096	20,967			39,096		(18,498)				0001
Purchased Call/BCS/BCS8170S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	04/28/2025	Exercise	1	51,152	648.04	25,931		7,858	3,302			7,858		(4,609)				0001
Purchased Call/BCS/BCS8170SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	09/26/2025	Exercise	1	14,720	651.46	10,809		2,602	1,250			2,602		(1,364)				0001
Purchased Call/BCS/BCS8170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	04/09/2025	Exercise	1	75,519	660.65	154,005		9,446	3,120			9,446		(6,724)				0001
Purchased Call/BCS/BCS817PSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	11/26/2025	Exercise	1	53,105	665.46	23,713		6,938	2,132			6,938		(4,853)				0001
Purchased Call/BCS/BCS817PSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	04/04/2025	Exercise	1	138,416	673.06	141,690		19,235	7,412			19,235		(12,167)				0001
Purchased Call/BCS/BCS8170S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	02/28/2025	Exercise	1	220,229	668.51	404,391		33,044	13,266			33,044		(20,819)				0001
Purchased Call/BCS/BCS8170S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	02/27/2025	Exercise	1	85,670	666.89	73,523		15,904	8,116			15,904		(7,961)				0001
Purchased Call/BCS/BCS817SSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	05/13/2025	Exercise	1	64,424	666.11	58,209		8,730	2,521			8,730		(6,345)				0001
Purchased Call/BCS/BCS817SSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	09/09/2025	Exercise	1	17,070	672.84	28,560		2,744	1,180			2,744		(1,636)				0001
Purchased Call/BCS/BCS817SSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	07/24/2025	Exercise	1	19,538	673.03	27,797		3,060	1,272			3,060		(1,823)				0001
Purchased Call/BCS/BCS817SSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	05/05/2025	Exercise	1	210,044	663.7	201,428		32,191	12,343			32,191		(20,329)				0001
Purchased Call/BCS/BCS817SSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	09/09/2025	Exercise	1	201,011	662.09	35,875		33,544	14,316			33,544		(19,255)				0001
Purchased Call/BCS/BCS817TS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	07/02/2025	Exercise	1	25,641	662.96	52,211		4,028	1,591			4,028		(2,573)				0001
Purchased Call/BCS/BCS817TS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	02/27/2025	Exercise	1	236,218	668.7	237,935		37,654	16,248			37,654		(21,974)				0001
Purchased Call/BCS/BCS817TSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	08/13/2025	Exercise	1	17,848	668.7	97,928		2,575	955			2,575		(1,882)				0001
Purchased Call/BCS/BCS817TSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	06/30/2025	Exercise	1	273,492	668.7	231,654		38,320	13,654			38,320		(25,213)				0001
Purchased Call/BCS/BCS817TSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	09/09/2025	Exercise	1	13,648	661.14	49,359		2,432	1,127			2,432		(1,437)				0001
Purchased Call/BCS/BCS817TSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	03/28/2025	Exercise	1	258,111	662.75	318,839		40,107	15,721			40,107		(25,177)				0001
Purchased Call/BCS/BCS817TSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	07/02/2025	Exercise	1	47,621	668.99	63,397		7,490	2,939			7,490		(4,669)				0001
Purchased Call/BCS/BCS817TSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	09/25/2025	Exercise	1	112,914	667.37	27,524		18,568	7,645			18,568		(10,949)				0001
Purchased Call/BCS/BCS817US0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	05/07/2025	Exercise	1	142,930	676.08	204,752		17,708	4,629			17,708		(13,597)				0001
Purchased Call/BCS/BCS817US6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	01/15/2025	Exercise	1	281,589	677.96	276,298		38,109	12,193			38,109		(26,579)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817US7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	01/08/2025	Exercise	1	73,701	671.92	30,145		11,009	3,896			11,009		(7,169)				0001
Purchased Call/BCS/BCS817US8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	01/21/2025	Exercise	1	411,282	677.96	224,730		55,494	17,837			55,494		(38,140)				0001
Purchased Call/BCS/BCS817USA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	06/18/2025	Exercise	1	28,522	670.57	12,273		3,900	1,124			3,900		(2,800)				0001
Purchased Call/BCS/BCS817USH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	03/31/2025	Exercise	1	258,450	671.92	430,466		38,427	13,658			38,427		(25,871)				0001
Purchased Call/BCS/BCS817USK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	04/09/2025	Exercise	1	40,738	668.19	26,422		4,291	249			4,291		(4,101)				0001
Purchased Call/BCS/BCS817USL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	09/09/2025	Exercise	1	16,074	672.19	30,116		2,604	1,058			2,604		(1,623)				0001
Purchased Call/BCS/BCS817USN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	06/05/2025	Exercise	1	48,047	674.22	115,461		6,528	1,868			6,528		(4,810)				0001
Purchased Call/BCS/BCS817USR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	01/30/2025	Exercise	1	61,334	674.97	108,329		10,088	4,171			10,088		(6,055)				0001
Purchased Call/BCS/BCS817UST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	09/09/2025	Exercise	1	144,453	681.03	22,367		16,758	3,453			16,758		(13,311)				0001
Purchased Call/BCS/BCS817USX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	05/01/2025	Exercise	1	328,156	681.13	180,360		40,471	9,988			40,471		(30,674)				0001
Purchased Call/BCS/BCS817USZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	07/07/2025	Exercise	1	180,425	674.32	26,028		27,233	9,588			27,233		(17,648)				0001
Purchased Call/BCS/BCS817VS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	05/13/2025	Exercise	1	119,055	674.59	68,843		15,499	3,764			15,499		(11,882)				0001
Purchased Call/BCS/BCS817VS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	02/19/2025	Exercise	1	83,446	675.48	28,206		15,237	7,068			15,237		(8,217)				0001
Purchased Call/BCS/BCS9174S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	01/14/2025	Exercise	1	294,185	697.29	281,650		31,375	3,551			31,375		(28,505)				0001
Purchased Call/BCS/BCS9174SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	03/07/2025	Exercise	1	209,541	697.33	327,749		25,961	6,157			25,961		(20,221)				0001
Purchased Call/BCS/BCS9174SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	07/02/2025	Exercise	1	23,772	688.76	50,439		3,063	660			3,063		(2,468)				0001
Purchased Call/BCS/BCS9174SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	04/10/2025	Exercise	1	59,536	687.2	54,326		5,946	(70)			5,946		(6,081)				0001
Purchased Call/BCS/BCS9174SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	04/09/2025	Exercise	1	126,210	695.76	174,473		14,081	2,154			14,081		(12,147)				0001
Purchased Call/BCS/BCS9174SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	03/24/2025	Exercise	1	206,310	687.7	202,751		25,187	4,189			25,187		(21,612)				0001
Purchased Call/BCS/BCS9174ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	04/28/2025	Exercise	1	68,011	696.26	95,971		7,075	595			7,075		(6,785)				0001
Purchased Call/BCS/BCS9175S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	02/12/2025	Exercise	1	73,226	691.58	23,543		11,102	3,586			11,102		(7,566)				0001
Purchased Call/BCS/BCS9175SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	03/10/2025	Exercise	1	168,417	700.19	246,319		21,354	5,217			21,354		(16,918)				0001
Purchased Call/BCS/BCS9175SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	08/15/2025	Exercise	1	59,983	685.24	50,507		8,379	2,136			8,379		(6,301)				0001
Purchased Call/BCS/BCS9175SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	03/24/2025	Exercise	1	116,211	688.45	159,571		14,508	2,716			14,508		(11,992)				0001
Purchased Call/BCS/BCS9175SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	07/24/2025	Exercise	1	19,501	688.73	47,439		2,776	812			2,776		(2,026)				0001
Purchased Call/BCS/BCS9175SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	02/13/2025	Exercise	1	519,784	696.96	421,867		61,963	12,885			61,963		(49,577)				0001
Purchased Call/BCS/BCS9175SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	08/01/2025	Exercise	1	77,348	685.32	49,187		8,842	1,231			8,842		(7,722)				0001
Purchased Call/BCS/BCS9175SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	07/02/2025	Exercise	1	23,634	680.13	26,183		3,330	908			3,330		(2,486)				0001
Purchased Call/BCS/BCS9175SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	07/02/2025	Exercise	1	39,096	681.1	63,728		5,538	1,562			5,538		(4,139)				0001
Purchased Call/BCS/BCS9175ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	01/29/2025	Exercise	1	330,619	691.47	300,660		44,748	13,777			44,748		(31,702)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	04/18/2025	Expire	1	3,049,096	5397	89,581								(105)				0001
Purchased Call/SPX/SPXN13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	04/18/2025	Expire	1	1,397,727	5397	68,169								(80)				0001
Purchased Call/SPX/SPXN13BST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,140,000	5282.7	38,092								18				0001
Purchased Call/SPX/SPXN13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	04/21/2025	Expire	1	3,030,000	5282.7	136,653								73				0001
Purchased Call/SPX/SPXN13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	04/21/2025	Expire	1	2,096,000	5282.7	103,123								55				0001
Purchased Call/SPX/SPXN13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	04/21/2025	Expire	1	2,695,883	5276	85,041								39				0001
Purchased Call/SPX/SPXN13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	04/21/2025	Expire	1	5,349,560	5276	215,992								99				0001
Purchased Call/SPX/SPXN13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	2,620,000	5287.76	107,158								(114)				0001
Purchased Call/SPX/SPXN13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	04/24/2025	Expire	1	7,823,000	5287.76	338,736								(309)				0001
Purchased Call/SPX/SPXN13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2025	04/22/2026	04/25/2025	Expire	1	3,119,778	5288	102,271								(109)				0001
Purchased Call/SPX/SPXN13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	05/02/2025	Expire	1	2,918,000	5569.06	35,891								(34)				0001
Purchased Call/SPX/SPXN13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	05/05/2025	Expire	1	1,977,016	5569	72,239								64				0001
Purchased Call/SPX/SPXN13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/19/2025	05/06/2025	Exercise	1	5,625,000	5700		34,500	131,801	97,301			131,801		(34,500)				0001
Purchased Call/SPX/SPXN13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	05/06/2025	Expire	1	1,804,533	5604	64,477								59				0001
Purchased Call/SPX/SPXN13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/12/2025	05/09/2025	Expire	1	22,500,000	5500		30,080	(30,080)						(30,080)				0001
Purchased Call/SPX/SPXN13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	05/09/2025	Expire	1	3,848,000	5631.28	125,445								(105)				0001
Purchased Call/SPX/SPXN13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	05/09/2025	Expire	1	5,113,502	5607	211,912								(180)				0001
Purchased Call/SPX/SPXN13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2025	05/07/2026	05/12/2025	Expire	1	1,880,848	5631	75,978								83				0001
Purchased Call/SPX/SPXN13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	6,163,000	5659.91	199,065								225				0001
Purchased Call/SPX/SPXN13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	05/13/2025	Expire	1	1,696,000	5659.91	54,272								64				0001
Purchased Call/SPX/SPXN13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	05/13/2025	Expire	1	3,578,000	5659.91	125,946								148				0001
Purchased Call/SPX/SPXN13GSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	05/13/2025	Expire	1	2,287,000	5659.91	124,870								147				0001
Purchased Call/SPX/SPXN13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire	1	3,092,511	5664	101,774								115				0001
Purchased Call/SPX/SPXN13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	05/14/2025	Expire	1	3,209,000	5844.19	28,881								(22)				0001
Purchased Call/BCS/BCS8170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	08/08/2025	Exercise	1	20,583	658.45	35,051		3,136	1,374			3,136		(1,851)				0001
Purchased Call/BCS/BCS8170SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2026	04/04/2025	Exercise	1	129,691	652.73	293,938		22,073	10,933			22,073		(11,521)				0001
Purchased Call/BCS/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	08/11/2025	Exercise	1	19,318	660.65	13,448		2,942	1,321			2,942		(1,651)				0001
Purchased Call/BCS/BCS8170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	01/17/2025	Exercise	1	64,136	650.74	19,831		10,619	4,844			10,619		(5,805)				0001
Purchased Call/BCS/BCS817VSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	09/09/2025	Exercise	1	17,673	672.65	40,333		2,864	1,141			2,864		(1,828)				0001
Purchased Call/BCS/BCS817VSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	05/07/2025	Exercise	1	174,800	678.41	99,399		22,365	6,116			22,365		(16,464)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817VSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	07/02/2025	Exercise	1	60,889	677.15	76,743		8,917	3,136			8,917		(5,876)				0001
Purchased Call/BCS/BCS817VSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	02/06/2025	Exercise	1	198,964	687.17	524,078		25,847	6,970			25,847		(19,907)				0001
Purchased Call/BCS/BCS817VSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	05/01/2025	Exercise	1	36,798	680.3	67,844		4,091	417			4,091		(3,804)				0001
Purchased Call/BCS/BCS817VSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	05/13/2025	Exercise	1	34,157	688.22	58,933		3,560	162			3,560		(3,549)				0001
Purchased Call/BCS/BCS817WSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	07/02/2025	Exercise	1	92,663	689.89	131,752		10,861	1,692			10,861		(9,497)				0001
Purchased Call/BCS/BCS817WSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	09/09/2025	Exercise	1	13,150	687.02	51,174		1,858	556			1,858		(1,369)				0001
Purchased Call/BCS/BCS817WSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	01/22/2025	Exercise	1	175,856	686.26	121,510		19,860	2,347			19,860		(17,648)				0001
Purchased Call/BCS/BCS817QSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	06/30/2025	Exercise	1	25,834	668.04	33,673		3,608	1,266			3,608		(2,425)				0001
Purchased Call/BCS/BCS817QSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	08/07/2025	Exercise	1	21,437	671.15	42,359		2,911	1,057			2,911		(1,908)				0001
Purchased Call/BCS/BCS817RS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	06/30/2025	Exercise	1	26,966	652.36	37,069		4,430	1,842			4,430		(2,634)				0001
Purchased Call/BCS/BCS817RSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	09/09/2025	Exercise	1	13,799	662.83	35,203		2,408	1,111			2,408		(1,388)				0001
Purchased Call/BCS/BCS817RSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	06/30/2025	Exercise	1	25,027	661.96	26,489		3,757	1,395			3,757		(2,426)				0001
Purchased Call/BCS/BCS817SS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	03/07/2025	Exercise	1	109,807	668.36	208,544		17,835	7,518			17,835		(10,854)				0001
Purchased Call/BCS/BCS817SS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	07/17/2025	Exercise	1	129,620	664.65	19,842		19,006	6,483			19,006		(12,529)				0001
Purchased Call/BCS/BCS817SS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	06/09/2025	Exercise	1	115,957	666.85	91,512		16,122	5,005			16,122		(11,326)				0001
Purchased Call/BCS/BCS9175SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	02/12/2025	Exercise	1	369,175	682.96	354,145		50,940	13,927			50,940		(37,872)				0001
Purchased Call/BCS/BCS9176S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	07/02/2025	Exercise	1	83,883	687.51	154,458		10,880	2,476			10,880		(8,602)				0001
Purchased Call/BCS/BCS9176S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	03/13/2025	Exercise	1	212,077	685.29	33,247		27,419	5,796			27,419		(21,634)				0001
Purchased Call/BCS/BCS9176S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	10/22/2025	Exercise	1	22,764	695.72	53,026		2,950	814			2,950		(2,206)				0001
Purchased Call/BCS/BCS9176S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	03/07/2025	Exercise	1	300,721	696.32	343,541		35,191	7,104			35,191		(28,513)				0001
Purchased Call/BCS/BCS9176SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	08/15/2025	Exercise	1	207,891	686.72	58,285		25,293	4,451			25,293		(20,888)				0001
Purchased Call/BCS/BCS9176SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	07/02/2025	Exercise	1	100,724	698.21	143,876		12,021	2,500			12,021		(9,888)				0001
Purchased Call/BCS/BCS9176SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	09/22/2025	Exercise	1	17,372	690.83	36,871		2,478	701			2,478		(1,872)				0001
Purchased Call/BCS/BCS9176SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	09/22/2025	Exercise	1	17,934	692.72	40,576		2,517	710			2,517		(1,912)				0001
Purchased Call/BCS/BCS9176SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	02/07/2025	Exercise	1	92,108	701.35	46,468		13,321	4,649			13,321		(8,772)				0001
Purchased Call/BCS/BCS9176SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	10/02/2025	Exercise	1	91,393	689.85	27,167		12,737	3,359			12,737		(9,422)				0001
Purchased Call/BCS/BCS9177S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	09/11/2025	Exercise	1	26,257	693.32	58,264		3,550	856			3,550		(2,770)				0001
Purchased Call/BCS/BCS9177SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	06/09/2025	Exercise	1	64,334	695.26	119,343		7,270	791			7,270		(6,633)				0001
Purchased Call/BCS/BCS9177SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	03/28/2025	Exercise	1	215,466	694.29	128,458		28,007	6,142			28,007		(22,006)				0001
Purchased Call/BCS/BCS9177SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	04/24/2025	Exercise	1	83,536	696.22	63,862		9,235	773			9,235		(8,611)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9177SJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	08/15/2025	Exercise	1	139,857	698.54	68,259		17,818	3,905			17,818		(14,057)				0001
Purchased Call/BCS/BCS9177SK																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	03/31/2025	Exercise	1	526,755	704.8	169,367		62,291	12,453			62,291		(50,147)				0001
Purchased Call/BCS/BCS817ASF																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	06/09/2025	Exercise	1	223,203	597.69	29,396		47,976	35,556			47,976		(12,420)				0001
Purchased Call/BCS/BCS817ASM																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	01/21/2025	Exercise	1	103,414	598.54	13,516		24,354	18,625			24,354		(5,729)				0001
Purchased Call/BCS/BCS817BS2																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	07/07/2025	Exercise	1	364,513	607.65	45,127		79,955	60,491			79,955		(19,464)				0001
Purchased Call/BCS/BCS8170SX																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	03/03/2025	Exercise	1	71,311	653.19	39,138		13,569	7,227			13,569		(6,423)				0001
Purchased Call/BCS/BCS8170SY																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	06/30/2025	Exercise	1	25,376	654.77	100,477		4,020	1,790			4,020		(2,496)				0001
Purchased Call/BCS/BCS817PSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	05/12/2025	Exercise	1	73,585	669.87	135,413		9,464	3,214			9,464		(6,600)				0001
Purchased Call/BCS/BCS8170SJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	09/09/2025	Exercise	1	13,005	663.81	15,969		2,220	1,010			2,220		(1,229)				0001
Purchased Call/BCS/BCS817TS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	08/15/2025	Exercise	1	17,413	658.67	21,789		3,019	1,322			3,019		(1,751)				0001
Purchased Call/BCS/BCS817TS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	08/13/2025	Exercise	1	17,935	659.07	16,493		2,815	1,064			2,815		(1,790)				0001
Purchased Call/BCS/BCS817WSK																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	01/07/2025	Exercise	1	86,337	687.3	74,290		11,451	2,919			11,451		(8,619)				0001
Purchased Call/BCS/BCS817WSR																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	06/09/2025	Exercise	1	77,325	700.47	139,466		8,456	1,117			8,456		(7,518)				0001
Purchased Call/BCS/BCS817WSV																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	01/23/2025	Exercise	1	82,904	688.55	54,290		11,043	2,856			11,043		(8,307)				0001
Purchased Call/BCS/BCS817XSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	08/15/2025	Exercise	1	19,258	689.59	80,592		2,522	635			2,522		(2,103)				0001
Purchased Call/BCS/BCS817XSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	10/07/2025	Exercise	1	94,360	693.1	13,056		11,632	2,329			11,632		(9,306)				0001
Purchased Call/BCS/BCS817XSG																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	07/24/2025	Exercise	1	94,241	693.1	26,757		12,278	2,998			12,278		(9,321)				0001
Purchased Call/BCS/BCS817XSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	07/02/2025	Exercise	1	24,197	688.83	53,502		2,969	520			2,969		(2,588)				0001
Purchased Call/BCS/BCS817XSL																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	02/13/2025	Exercise	1	197,181	694.69	317,236		24,627	5,151			24,627		(19,876)				0001
Purchased Call/BCS/BCS817XSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	02/20/2025	Exercise	1	169,258	708.34	236,728		17,660	1,758			17,660		(16,199)				0001
Purchased Call/BCS/BCS817YSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	05/23/2025	Exercise	1	50,357	696.07	93,133		5,470	505			5,470		(5,205)				0001
Purchased Call/BCS/BCS817TSR																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	07/23/2025	Exercise	1	20,149	669.26	31,665		3,084	1,161			3,084		(1,983)				0001
Purchased Call/BCS/BCS817TSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	09/09/2025	Exercise	1	15,847	669.32	72,557		2,628	1,101			2,628		(1,722)				0001
Purchased Call/BCS/BCS817TSZ																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	01/24/2025	Exercise	1	90,345	670.06	95,135		14,018	5,365			14,018		(8,884)				0001
Purchased Call/BCS/BCS817US4																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	08/20/2025	Exercise	1	18,590	672.19	20,119		2,709	919			2,709		(1,839)				0001
Purchased Call/BCS/BCS817USS																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	07/24/2025	Exercise	1	18,558	673.61	49,153		2,892	1,083			2,892		(1,872)				0001
Purchased Call/BCS/BCS817USY																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	09/09/2025	Exercise	1	10,115	671.32	9,941		1,647	636			1,647		(1,024)				0001
Purchased Call/SPX/SPXN130SL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/12/2025	05/08/2026	05/14/2025	Expire	1	3,650,642	5660	132,393								(107)				0001
Purchased Call/SPX/SPXN130SM																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/12/2025	05/08/2026	05/14/2025	Expire	1	1,845,131	5660	80,088								(65)				0001
Purchased Call/SPX/SPXN130SW																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	05/16/2025	Expire	1	2,784,000	5892.58	42,317								(31)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	05/19/2025	Expire	1	1,655,000	5916.93	12,909								17				0001
Purchased Call/SPX/SPXN13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	05/21/2025	Expire	1	2,041,000	5963.6	36,330								(24)				0001
Purchased Call/SPX/SPXN131SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	05/28/2025	Expire	1	3,469,000	5802.82	78,053								212				0001
Purchased Call/SPX/SPXN131SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	05/29/2025	Expire	1	1,894,000	5921.54	18,561								(10)				0001
Purchased Call/SPX/SPXN13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	06/02/2025	Expire	1	2,240,000	5912.17	19,712								35				0001
Purchased Call/SPX/SPXN13JSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	06/03/2025	Expire	1	2,307,000	5911.69	61,366								111				0001
Purchased Call/SPX/SPXN13JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	06/04/2025	Expire	1	2,842,000	5935.94	53,998								(24)				0001
Purchased Call/SPX/SPXN13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	06/05/2025	Expire	1	2,081,000	5970.37	26,845								(12)				0001
Purchased Call/SPX/SPXN13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	06/06/2025	Expire	1	3,717,000	5970.81	32,710								(14)				0001
Purchased Call/SPX/SPXN13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	06/06/2025	Expire	1	3,340,000	5970.81	83,166								(35)				0001
Purchased Call/SPX/SPXN13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	06/09/2025	Expire	1	2,021,000	5939.3	32,942								65				0001
Purchased Call/SPX/SPXN13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,480,000	6000.36	76,908								153				0001
Purchased Call/SPX/SPXN13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	06/10/2025	Expire	1	2,359,000	6000.36	40,103								81				0001
Purchased Call/SPX/SPXN13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	06/16/2025	Expire	1	2,728,000	6045.26	43,648								95				0001
Purchased Call/SPX/SPXN13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	06/17/2025	Expire	1	3,277,000	5976.97	50,466								111				0001
Purchased Call/SPX/SPXN13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	06/17/2025	Expire	1	5,306,000	5976.97	132,650								292				0001
Purchased Call/SPX/SPXN13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	06/17/2025	Expire	1	2,474,000	5976.97	61,850								138				0001
Purchased Call/SPX/SPXN13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	06/18/2025	Expire	1	2,273,000	6033.11	21,593								(5)				0001
Purchased Call/SPX/SPXN13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	06/20/2025	Expire	1	3,583,000	5982.72	46,579								49				0001
Purchased Call/SPX/SPXN13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	06/23/2025	Expire	1	5,213,000	5980.87	82,887								303				0001
Purchased Call/SPX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	07/01/2025	Expire	1	3,438,000	6173.07	69,104								181				0001
Purchased Call/BCS/BCS9177SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	07/02/2025	Exercise	1	53,255	694.23	52,640	6,781	1,306			6,781		(5,604)				0001
Purchased Call/BCS/BCS9177SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	08/08/2025	Exercise	1	20,270	696.13	31,689	2,339	278			2,339		(2,141)				0001
Purchased Call/BCS/BCS9177SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	09/26/2025	Exercise	1	14,526	693.24	17,956	1,889	377			1,889		(1,557)				0001
Purchased Call/BCS/BCS9177SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	04/24/2025	Exercise	1	265,689	704.8	260,149	29,885	4,662			29,885		(25,858)				0001
Purchased Call/BCS/BCS9178S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	08/08/2025	Exercise	1	81,612	706.78	46,463	8,373	618			8,373		(7,806)				0001
Purchased Call/BCS/BCS9178S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	01/30/2025	Exercise	1	55,954	694.56	10,702	8,370	2,560			8,370		(5,816)				0001
Purchased Call/BCS/BCS9178S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	02/20/2025	Exercise	1	514,210	706.14	457,476	66,036	17,277			66,036		(49,310)				0001
Purchased Call/BCS/BCS9178S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	07/02/2025	Exercise	1	39,340	704.52	84,721	4,373	597			4,373		(3,998)				0001
Purchased Call/BCS/BCS9178SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	04/21/2025	Exercise	1	167,509	706.11	280,215	16,247	221			16,247		(16,751)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9178SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	09/26/2025	Exercise	1	13,804	700.1	17,579		1,688	303			1,688		(1,429)				0001
Purchased Call/BCS/BCS9178SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	05/16/2025	Exercise	1	152,293	695.51	57,627		17,278	1,445			17,278		(15,943)				0001
Purchased Call/BCS/BCS9178SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	05/21/2025	Exercise	1	43,955	697.77	78,434		5,022	514			5,022		(4,709)				0001
Purchased Call/BCS/BCS9178SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	07/02/2025	Exercise	1	37,374	706.11	100,150		4,259	667			4,259		(3,855)				0001
Purchased Call/BCS/BCS9178SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	08/07/2025	Exercise	1	100,135	696.4	34,164		11,175	555			11,175		(10,650)				0001
Purchased Call/BCS/BCS9178SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	09/24/2025	Exercise	1	50,935	708.02	36,226		6,042	1,104			6,042		(4,980)				0001
Purchased Call/BCS/BCS9178SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	03/20/2025	Exercise	1	230,721	699.66	228,601		25,726	1,863			25,726		(24,139)				0001
Purchased Call/BCS/BCS9179S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	03/19/2025	Exercise	1	372,385	706.37	379,848		38,131	1,906			38,131		(36,690)				0001
Purchased Call/BCS/BCS9179S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	05/13/2025	Exercise	1	50,619	698.04	77,509		5,582	330			5,582		(5,351)				0001
Purchased Call/BCS/BCS817RSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	09/09/2025	Exercise	1	14,161	653.74	15,286		2,669	1,313			2,669		(1,393)				0001
Purchased Call/BCS/BCS817SS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	07/23/2025	Exercise	1	21,290	667.62	40,759		3,274	1,263			3,274		(2,116)				0001
Purchased Call/BCS/BCS817SS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	07/24/2025	Exercise	1	18,680	674.36	24,718		2,876	1,200			2,876		(1,738)				0001
Purchased Call/BCS/BCS817SSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	09/09/2025	Exercise	1	65,660	669.66	68,109		9,173	3,245			9,173		(6,093)				0001
Purchased Call/BCS/BCS817TS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	09/09/2025	Exercise	1	10,171	663.02	42,126		1,790	827			1,790		(1,075)				0001
Purchased Call/BCS/BCS817TS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	02/06/2025	Exercise	1	46,414	658.67	7,411		8,934	4,387			8,934		(4,550)				0001
Purchased Call/BCS/BCS817BSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	06/05/2025	Exercise	1	365,392	602.02	47,355		79,322	58,795			79,322		(20,527)				0001
Purchased Call/BCS/BCS817BSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	01/22/2025	Exercise	1	1,640,032	620.12	171,460	23,068	273,700	175,161			273,700		(98,539)				0001
Purchased Call/BCS/BCS817BSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	03/21/2025	Exercise	1	537,311	612.49	69,689		103,547	72,872			103,547		(30,675)				0001
Purchased Call/BCS/BCS817BSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	07/25/2025	Exercise	1	683,616	623.51	83,264		125,929	88,719			125,929		(37,211)				0001
Purchased Call/BCS/BCS817CSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	12/04/2025	Exercise	1	97,220	622.98	12,191		18,770	13,160			18,770		(5,610)				0001
Purchased Call/BCS/BCS817CSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	05/13/2025	Exercise	1	35,142	620.58	4,414		6,297	4,256			6,297		(2,040)				0001
Purchased Call/BCS/BCS817DSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	04/08/2025	Exercise	1	1,608,704	645.04	186,288		263,764	174,592			263,764		(89,172)				0001
Purchased Call/BCS/BCS817YSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	08/20/2025	Exercise	1	51,062	686.02	15,094		6,886	1,638			6,886		(5,271)				0001
Purchased Call/BCS/BCS817YSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	07/02/2025	Exercise	1	44,512	687.48	67,497		5,846	1,325			5,846		(4,691)				0001
Purchased Call/BCS/BCS817YSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	04/21/2025	Exercise	1	76,551	696.05	166,761		7,856	589			7,856		(7,703)				0001
Purchased Call/BCS/BCS817YSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	08/11/2025	Exercise	1	73,098	692.02	69,282		9,795	2,342			9,795		(7,534)				0001
Purchased Call/BCS/BCS817YSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	09/30/2025	Exercise	1	13,438	694.41	32,960		1,653	307			1,653		(1,389)				0001
Purchased Call/BCS/BCS817ZS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	08/18/2025	Exercise	1	203,493	689.08	26,820		26,557	5,632			26,557		(20,926)				0001
Purchased Call/BCS/BCS817ZS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	04/24/2025	Exercise	1	222,003	683.32	243,635		28,492	7,410			28,492		(21,380)				0001
Purchased Call/BCS/BCS817ZSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	08/08/2025	Exercise	1	22,552	689.02	20,023		2,689	529			2,689		(2,208)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8172SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	05/12/2025	Exercise	1	36,456	683.16	81,705		4,167	517			4,167		(3,861)				0001
Purchased Call/BCS/BCS8172SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	05/23/2025	Exercise	1	234,769	681.23	46,377		30,979	7,252			30,979		(23,773)				0001
Purchased Call/BCS/BCS8172SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	01/31/2025	Exercise	1	405,990	681.51	59,864		63,920	22,983			63,920		(40,958)				0001
Purchased Call/BCS/BCS8172SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	02/28/2025	Exercise	1	45,868	678.68	21,133		7,917	3,191			7,917		(4,768)				0001
Purchased Call/BCS/BCS9170SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	07/23/2025	Exercise	1	23,422	684.04	78,368		3,194	851			3,194		(2,551)				0001
Purchased Call/BCS/BCS9170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	08/11/2025	Exercise	1	18,686	676.16	75,250		2,598	805			2,598		(1,992)				0001
Purchased Call/BCS/BCS9170SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	01/08/2025	Exercise	1	292,569	676.16	426,765		40,149	12,218			40,149		(29,016)				0001
Purchased Call/BCS/BCS9170SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	07/02/2025	Exercise	1	40,647	673.84	125,435		6,060	2,109			6,060		(4,285)				0001
Purchased Call/BCS/BCS9171SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	08/15/2025	Exercise	1	17,458	673.84	21,160		2,728	1,025			2,728		(1,756)				0001
Purchased Call/BCS/BCS9171SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	03/13/2025	Exercise	1	107,715	655.42	13,454		19,103	8,366			19,103		(10,737)				0001
Purchased Call/BCS/BCS9171SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	01/22/2025	Exercise	1	56,220	655.89	7,476		9,945	4,363			9,945		(5,582)				0001
Purchased Call/BCS/BCS9171SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	06/18/2025	Exercise	1	47,105	666.58	51,580		7,460	2,870			7,460		(4,654)				0001
Purchased Call/BCS/BCS9171SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	07/02/2025	Exercise	1	25,270	662.04	55,579		4,163	1,658			4,163		(2,577)				0001
Purchased Call/BCS/BCS817VS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	02/06/2025	Exercise	1	66,286	676.23	75,125		10,799	4,344			10,799		(6,639)				0001
Purchased Call/BCS/BCS817VS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	07/23/2025	Exercise	1	20,882	670.75	58,760		3,163	1,105			3,163		(2,213)				0001
Purchased Call/BCS/BCS817VSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	08/11/2025	Exercise	1	19,023	668.64	19,049		2,756	842			2,756		(1,959)				0001
Purchased Call/BCS/BCS817VSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	07/02/2025	Exercise	1	24,036	671.63	84,940		3,514	1,147			3,514		(2,590)				0001
Purchased Call/BCS/BCS817VSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	02/26/2025	Exercise	1	122,005	668.24	16,434		22,935	10,638			22,935		(12,297)				0001
Purchased Call/BCS/BCS817VSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	09/09/2025	Exercise	1	11,417	669.5	26,817		1,905	757			1,905		(1,183)				0001
Purchased Call/BCS/BCS817WS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	06/18/2025	Exercise	1	27,419	690.17	40,156		3,086	379			3,086		(2,807)				0001
Purchased Call/BCS/BCS817WSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	06/18/2025	Exercise	1	47,313	689.89	148,326		5,696	1,046			5,696		(5,045)				0001
Purchased Call/BCS/BCS817WSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	07/24/2025	Exercise	1	19,128	690.17	57,681		2,544	669			2,544		(2,029)				0001
Purchased Call/BCS/BCS817WSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	05/09/2025	Exercise	1	84,015	683.21	22,774		9,277	725			9,277		(8,568)				0001
Purchased Call/BCS/BCS9179S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	02/06/2025	Exercise	1	280,973	704.53	159,119		31,190	3,765			31,190		(27,600)				0001
Purchased Call/BCS/BCS9179S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	10/03/2025	Exercise	1	13,210	696.22	36,326		1,682	306			1,682		(1,424)				0001
Purchased Call/BCS/BCS9179S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	04/09/2025	Exercise	1	407,204	699.71	183,673		42,523	2,397			42,523		(40,507)				0001
Purchased Call/BCS/BCS9179SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	02/04/2025	Exercise	1	329,453	705.15	308,973		38,770	5,476			38,770		(34,053)				0001
Purchased Call/BCS/BCS9179SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	01/06/2025	Exercise	1	217,934	688.72	199,684		32,751	8,999			32,751		(23,989)				0001
Purchased Call/BCS/BCS9179SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	01/06/2025	Exercise	1	50,089	685.51	22,203		7,001	1,409			7,001		(5,614)				0001
Purchased Call/BCS/BCS9179SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	01/07/2025	Exercise	1	258,498	693	140,053		32,642	4,472			32,642		(28,319)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS91795U	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	01/06/2025	Exercise	1	770,052	701.28	506,919		99,512	20,780			99,512		(79,307)				0001
Purchased Call/BCS/BCS9179SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	01/07/2025	Exercise	1	168,706	704.15	257,519		19,698	2,318			19,698		(17,707)				0001
Purchased Call/BCS/BCS9179SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	01/07/2025	Exercise	1	78,836	695.84	152,072		10,137	1,483			10,137		(8,849)				0001
Purchased Call/BCS/BCS917AS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	01/08/2025	Exercise	1	33,363	692.05	72,609		4,523	850			4,523		(3,910)				0001
Purchased Call/BCS/BCS917AS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	07/29/2025	Exercise	1	41,335	705.74	80,071		4,974	705			4,974		(4,527)				0001
Purchased Call/BCS/BCS917AS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	01/08/2025	Exercise	1	344,601	705.74	269,179		40,404	4,965			40,404		(36,235)				0001
Purchased Call/BCS/BCS917ASD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	06/06/2025	Exercise	1	237,372	694.17	29,838		30,519	3,860			30,519		(26,660)				0001
Purchased Call/BCS/BCS917ASG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	01/08/2025	Exercise	1	51,054	697.42	95,488		6,735	1,116			6,735		(5,925)				0001
Purchased Call/BCS/BCS917ASH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	01/09/2025	Exercise	1	186,528	705.74	355,579		20,194	952			20,194		(20,391)				0001
Purchased Call/BCS/BCS917ASJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	01/10/2025	Exercise	1	208,078	700.97	226,215		22,454	(525)			22,454		(23,255)				0001
Purchased Call/BCS/BCS917ASN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	01/14/2025	Exercise	1	979,650	712.35	617,018		106,245	5,083			106,245		(101,854)				0001
Purchased Call/BCS/BCS917ASO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	07/29/2025	Exercise	1	27,112	703.95	78,842		3,453	469			3,453		(3,088)				0001
Purchased Call/BCS/BCS917ASR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	01/14/2025	Exercise	1	12,854	705.16	6,970		1,450	2			1,450		(1,456)				0001
Purchased Call/BCS/BCS917AST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	10/08/2025	Exercise	1	12,726	703.24	17,421		1,476	30			1,476		(1,489)				0001
Purchased Call/BCS/BCS917ASU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	01/15/2025	Exercise	1	160,882	706.53	118,315		16,102	(1,721)			16,102		(18,095)				0001
Purchased Call/BCS/BCS917ASV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	01/08/2025	Exercise	1	150,265	714.97	144,963		15,240	(379)			15,240		(15,971)				0001
Purchased Call/BCS/BCS917ASY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	01/15/2025	Exercise	1	305,120	718.42	334,292		29,478	(2,225)			29,478		(32,531)				0001
Purchased Call/BCS/BCS917AS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	10/14/2025	Exercise	1	12,608	707.64	58,240		1,302	(122)			1,302		(1,580)				0001
Purchased Call/BCS/BCS917BS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	01/15/2025	Exercise	1	527,729	718.42	269,798		46,846	(8,154)			46,846		(55,574)				0001
Purchased Call/BCS/BCS917BS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	08/11/2025	Exercise	1	18,456	718.42	61,477		1,773	(153)			1,773		(2,088)				0001
Purchased Call/BCS/BCS917BS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	07/16/2025	Exercise	1	104,599	699.37	52,711		12,120	132			12,120		(12,042)				0001
Purchased Call/BCS/BCS917BS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	06/27/2025	Exercise	1	62,350	700.36	37,361		6,856	(233)			6,856		(7,130)				0001
Purchased Call/BCS/BCS917BSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	01/17/2025	Exercise	1	222,999	702.64	254,409		25,547	615			25,547		(25,244)				0001
Purchased Call/BCS/BCS917BSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	07/30/2025	Exercise	1	119,858	711.03	72,990		11,512	(1,065)			11,512		(12,659)				0001
Purchased Call/BCS/BCS917BSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	01/21/2025	Exercise	1	1,003,912	710.38	648,280		101,792	(4,170)			101,792		(106,691)				0001
Purchased Call/BCS/BCS917BSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	01/22/2025	Exercise	1	419,110	707.61	128,127		39,163	(5,141)			39,163		(44,412)				0001
Purchased Call/BCS/BCS917BSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	04/28/2025	Exercise	1	171,192	699.26	147,451		19,373	97			19,373		(19,449)				0001
Purchased Call/BCS/BCS8177S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	07/24/2025	Exercise	1	19,847	662.75	55,158		3,417	1,532			3,417		(2,029)				0001
Purchased Call/BCS/BCS8177SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	06/23/2025	Exercise	1	141,243	661.14	30,853		20,254	6,676			20,254		(13,612)				0001
Purchased Call/BCS/BCS8177SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	06/30/2025	Exercise	1	289,099	663.02	56,908		38,644	11,231			38,644		(27,466)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817TSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	05/12/2025	Exercise	1	53,811	668.25	71,991		7,193	2,019			7,193		(5,308)				0001
Purchased Call/BCS/BCS817TSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	05/13/2025	Exercise	1	47,982	666.35	7,705		6,788	2,062			6,788		(4,730)				0001
Purchased Call/BCS/BCS817USD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	03/28/2025	Exercise	1	45,050	670.29	24,891		6,840	2,469			6,840		(4,423)				0001
Purchased Call/BCS/BCS817USU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	11/05/2025	Exercise	1	61,627	670.19	13,034		6,949	823			6,949		(6,132)				0001
Purchased Call/SPX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/30/2025	06/30/2026	07/02/2025	Expire	1	1,799,000	6204.95	16,011												0001
Purchased Call/SPX/SPXN13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	6,643,000	6279.35	166,739								703				0001
Purchased Call/SPX/SPXN13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,743,000	6279.35	78,176								330				0001
Purchased Call/SPX/SPXN13PST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/03/2025	07/06/2026	07/08/2025	Expire	1	2,732,000	6279.35	26,227								111				0001
Purchased Call/SPX/SPXN13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/03/2025	07/06/2026	07/08/2025	Expire	1	3,090,000	6279.35	84,666								359				0001
Purchased Call/SPX/SPXN13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,615,516	6227	93,933								396				0001
Purchased Call/SPX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/09/2025	07/09/2026	07/11/2025	Expire	1	2,276,000	6263.26	36,644								4				0001
Purchased Call/SPX/SPXN13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/11/2025	07/10/2026	07/15/2025	Expire	1	5,116,000	6259.75	49,114								150				0001
Purchased Call/SPX/SPXN13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/11/2025	07/10/2026	07/15/2025	Expire	1	3,413,000	6259.75	60,069								183				0001
Purchased Call/SPX/SPXN13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,754,000	6259.75	60,863								186				0001
Purchased Call/SPX/SPXN13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/11/2025	07/13/2026	07/15/2025	Expire	1	2,557,000	6259.75	23,524								72				0001
Purchased Call/SPX/SPXN13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/11/2025	07/13/2026	07/15/2025	Expire	1	2,134,000	6259.75	33,077								102				0001
Purchased Call/SPX/SPXN13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/14/2025	07/14/2026	07/16/2025	Expire	1	2,329,000	6268.56	20,961								4				0001
Purchased Call/SPX/SPXN13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/14/2025	07/14/2026	07/16/2025	Expire	1	3,819,000	6268.56	50,029								9				0001
Purchased Call/SPX/SPXN13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/14/2025	07/14/2026	07/16/2025	Expire	1	6,234,000	6268.56	157,097								30				0001
Purchased Call/SPX/SPXN13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/22/2025	07/22/2026	07/24/2025	Expire	1	4,035,000	6309.62	66,981								21				0001
Purchased Call/SPX/SPXN13TS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/23/2025	07/23/2026	07/25/2025	Expire	1	3,573,000	6358.91	34,301								11				0001
Purchased Call/SPX/SPXN13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/24/2025	07/24/2026	07/28/2025	Expire	1	2,376,000	6363.35	50,134								173				0001
Purchased Call/SPX/SPXN13TSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	3,383,000	6388.64	75,441								263				0001
Purchased Call/SPX/SPXN13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/25/2025	07/24/2026	07/29/2025	Expire	1	2,826,000	6388.64	67,259								234				0001
Purchased Call/SPX/SPXN13USD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/28/2025	07/28/2026	07/30/2025	Expire	1	2,076,000	6389.77	58,336								23				0001
Purchased Call/SPX/SPXN13USH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/29/2025	10/03/2025	07/31/2025	Expire	1	6,400,000	6200			18,720	(18,720)					(18,720)				0001
Purchased Call/SPX/SPXN13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	1,839,000	6370.86	17,103								7				0001
Purchased Call/SPX/SPXN13USK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	2,950,000	6370.86	38,940								16				0001
Purchased Call/SPX/SPXN13USM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/29/2025	07/29/2026	07/31/2025	Expire	1	2,172,000	6370.86	44,743								19				0001
Purchased Call/BCS/BCS817DSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	12/19/2025	Exercise	1	133,287	638.01	16,977		22,835	13,147			22,835		(9,688)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817DSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	01/15/2025	Exercise	1	102,543	638.01	12,592		17,341	11,313			17,341		(6,028)				0001
Purchased Call/BCS/BCS817DSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	04/28/2025	Exercise	1	1,299,613	649.75	148,676		199,533	127,249			199,533		(72,284)				0001
Purchased Call/BCS/BCS9171SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	12/10/2025	Exercise	1	73,568	670.46	16,016		10,041	2,788			10,041		(7,272)				0001
Purchased Call/BCS/BCS9171SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	05/23/2025	Exercise	1	33,568	669.19	17,226		4,612	1,222			4,612		(3,426)				0001
Purchased Call/BCS/BCS9171ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	06/18/2025	Exercise	1	28,113	673.61	55,139		3,905	1,154			3,905		(2,893)				0001
Purchased Call/BCS/BCS9171SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	07/23/2025	Exercise	1	20,755	672.59	28,836		3,208	1,158			3,208		(2,122)				0001
Purchased Call/BCS/BCS9172S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	01/07/2025	Exercise	1	165,015	679.38	34,883		24,527	9,079			24,527		(15,491)				0001
Purchased Call/BCS/BCS9172S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	05/21/2025	Exercise	1	253,633	671.02	195,486		35,396	10,152			35,396		(25,698)				0001
Purchased Call/BCS/BCS9172S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	09/26/2025	Exercise	1	14,219	673.61	36,286		2,196	803			2,196		(1,488)				0001
Purchased Call/BCS/BCS9172S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	09/12/2025	Exercise	1	66,396	673.33	13,459		10,398	3,885			10,398		(6,528)				0001
Purchased Call/BCS/BCS9172S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	07/24/2025	Exercise	1	19,743	673.33	52,095		3,196	1,266			3,196		(2,068)				0001
Purchased Call/BCS/BCS9172SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	10/15/2025	Exercise	1	11,760	667.26	6,977		1,674	482			1,674		(1,199)				0001
Purchased Call/BCS/BCS9172SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	04/04/2025	Exercise	1	107,185	682.88	281,285		14,917	4,962			14,917		(10,325)				0001
Purchased Call/BCS/BCS9172SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	03/31/2025	Exercise	1	510,956	688.51	233,240		69,101	20,759			69,101		(48,824)				0001
Purchased Call/SPX/SPXN13USII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/24/2026	07/31/2025	Expire	1	3,002,661	6389	121,744								47				0001
Purchased Call/SPX/SPXN13V55	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	08/04/2025	Expire	1	4,413,000	6339.39	58,252								214				0001
Purchased Call/SPX/SPXN13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	08/05/2025	Expire	1	4,248,000	6238.01	64,570								238				0001
Purchased Call/SPX/SPXN13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	08/05/2025	Expire	1	2,372,000	6238.01	47,677								176				0001
Purchased Call/SPX/SPXN13VSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	08/06/2025	Expire	1	2,714,000	6329.94	61,879								31				0001
Purchased Call/SPX/SPXN13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	4,056,000	6389.45	62,057								242				0001
Purchased Call/SPX/SPXN13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	3,788,000	6389.45	67,048								262				0001
Purchased Call/SPX/SPXN13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	1	6,062,000	6389.45	143,669								561				0001
Purchased Call/SPX/SPXN13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	08/12/2025	Expire	1	9,618,000	6389.45	125,996								493				0001
Purchased Call/SPX/SPXN13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	08/12/2025	Expire	1	2,454,000	6389.45	39,755								155				0001
Purchased Call/SPX/SPXN13XSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2025	08/07/2026	08/14/2025	Expire	1	2,169,513	6344	94,963								57				0001
Purchased Call/SPX/SPXN13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/11/2026	08/15/2025	Expire	1	1,969,396	6373	83,266								53				0001
Purchased Call/SPX/SPXN13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	08/20/2025	Expire	1	2,534,000	6449.15	59,549								43				0001
Purchased Call/SPX/SPXN13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	08/20/2025	Expire	1	3,346,000	6449.15	84,654								61				0001
Purchased Call/SPX/SPXN13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	08/20/2025	Expire	1	1,916,000	6449.15	56,522								41				0001
Purchased Call/SPX/SPXN13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	08/22/2025	Expire	1	2,128,000	6395.78	64,691								48				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN132S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	08/22/2025	Expire	1	3,783,000	6395.78	176,288								132				0001
Purchased Call/SPX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/18/2026	08/22/2025	Expire	1	3,888,837	6449	147,874								109				0001
Purchased Call/SPX/SPXN132S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/18/2026	08/22/2025	Expire	1	3,521,236	6449	144,652								107				0001
Purchased Call/SPX/SPX0130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	08/29/2025	Expire	1	3,861,000	6481.4	50,579								43				0001
Purchased Call/SPX/SPX0130S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	09/02/2025	Expire	1	2,017,000	6501.86	18,758								119				0001
Purchased Call/SPX/SPX0130SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	09/02/2025	Expire	1	3,563,000	6501.86	47,032								299				0001
Purchased Call/SPX/SPX0130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	09/03/2025	Expire	1	5,557,000	6460.26	133,924								857				0001
Purchased Call/SPX/SPX0130SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	09/03/2025	Expire	1	2,484,000	6460.26	40,241								257				0001
Purchased Call/SPX/SPX0131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	09/04/2025	Expire	1	2,852,000	6415.54	37,361								35				0001
Purchased Call/BCS/BCS817VSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	07/21/2025	Exercise	1	24,118	672.65	82,082		3,517	1,174			3,517		(2,561)				0001
Purchased Call/BCS/BCS817WS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	04/09/2025	Exercise	1	92,398	689.89	230,618		9,667	535			9,667		(9,732)				0001
Purchased Call/BCS/BCS917BSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	01/22/2025	Exercise	1	330,892	714.45	177,893		31,911	(3,091)			31,911		(35,388)				0001
Purchased Call/BCS/BCS917BSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	01/22/2025	Exercise	1	107,361	699.99	22,783		13,136	707			13,136		(12,455)				0001
Purchased Call/BCS/BCS917BSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	01/23/2025	Exercise	1	352,278	711.66	232,775		39,399	1,907			39,399		(38,018)				0001
Purchased Call/BCS/BCS917BSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	03/21/2025	Exercise	1	107,076	703.26	118,913		12,857	709			12,857		(12,439)				0001
Purchased Call/BCS/BCS917BSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	01/21/2025	Exercise	1	208,103	711.66	250,155		20,198	(1,865)			20,198		(22,689)				0001
Purchased Call/BCS/BCS917BSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	01/22/2025	Exercise	1	99,693	707.58	301,441		10,960	(423)			10,960		(11,780)				0001
Purchased Call/BCS/BCS917BSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	01/22/2025	Exercise	1	91,129	705.29	160,877		9,902	(678)			9,902		(10,785)				0001
Purchased Call/BCS/BCS917CS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	01/21/2025	Exercise	1	160,022	705.51	140,003		19,649	1,409			19,649		(18,406)				0001
Purchased Call/BCS/BCS917CS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	01/15/2025	Exercise	1	332,880	713.94	395,242		35,287	(343)			35,287		(36,119)				0001
Purchased Call/BCS/BCS917CSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	01/21/2025	Exercise	1	727,745	700.3	344,615		82,006	(3,382)			82,006		(86,079)				0001
Purchased Call/BCS/BCS917CSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	01/29/2025	Exercise	1	378,595	708.66	354,493		38,587	(2,953)			38,587		(42,398)				0001
Purchased Call/BCS/BCS917CSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	01/21/2025	Exercise	1	591,334	708.66	533,405		63,007	(2,117)			63,007		(66,395)				0001
Purchased Call/BCS/BCS917CSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	06/06/2025	Exercise	1	213,108	708.02	164,332		23,664	196			23,664		(23,659)				0001
Purchased Call/BCS/BCS917CSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	01/07/2025	Exercise	1	553,981	716.08	343,732		59,292	(2,215)			59,292		(61,887)				0001
Purchased Call/BCS/BCS917CSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	07/11/2025	Exercise	1	41,869	707.63	108,522		4,712	(234)			4,712		(5,088)				0001
Purchased Call/BCS/BCS917CSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	01/10/2025	Exercise	1	255,861	732.69	310,008		21,902	(6,714)			21,902		(28,999)				0001
Purchased Call/BCS/BCS917CSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	07/07/2025	Exercise	1	256,908	736.63	155,070		19,837	(8,863)			19,837		(29,129)				0001
Purchased Call/BCS/BCS917CSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	02/04/2025	Exercise	1	394,613	741.5	332,052		31,135	(13,010)			31,135		(45,131)				0001
Purchased Call/BCS/BCS917CSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	02/10/2025	Exercise	1	152,127	741.5	118,734		8,760	(8,336)			8,760		(17,440)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917CSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	07/30/2025	Exercise	1	26,309	736.07	39,545		2,222	(976)			2,222		(3,247)				0001
Purchased Call/BCS/BCS917DS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	01/21/2025	Exercise	1	210,917	742.77	345,960		18,613	(5,383)			18,613		(24,436)				0001
Purchased Call/BCS/BCS917DS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	01/21/2025	Exercise	1	89,348	730.59	23,798		6,841	(4,234)			6,841		(11,091)				0001
Purchased Call/BCS/BCS917DS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	01/28/2025	Exercise	1	169,549	745.11	316,934		12,970	(6,205)			12,970		(19,582)				0001
Purchased Call/BCS/BCS917DS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	05/29/2025	Exercise	1	171,948	736.31	144,056		13,316	(7,385)			13,316		(20,895)				0001
Purchased Call/BCS/BCS917DS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	01/21/2025	Exercise	1	128,623	741.3	178,324		11,034	(3,537)			11,034		(15,020)				0001
Purchased Call/BCS/BCS917DS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	01/27/2025	Exercise	1	311,006	729.14	61,582		35,531	(2,855)			35,531		(38,443)				0001
Purchased Call/BCS/BCS917DSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	01/28/2025	Exercise	1	184,235	738.06	124,933		14,585	(6,426)			14,585		(21,282)				0001
Purchased Call/BCS/BCS917DSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	04/21/2025	Exercise	1	360,566	738.06	238,956		25,612	(15,470)			25,612		(41,618)				0001
Purchased Call/BCS/BCS917DSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	01/28/2025	Exercise	1	41,118	729.35	46,290		4,446	(545)			4,446		(5,103)				0001
Purchased Call/BCS/BCS917DSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	01/21/2025	Exercise	1	528,269	738.06	327,489		43,527	(16,498)			43,527		(60,755)				0001
Purchased Call/BCS/BCS917DSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	01/28/2025	Exercise	1	658,747	730.19	117,270		49,173	(32,765)			49,173		(81,980)				0001
Purchased Call/BCS/BCS917DS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	01/22/2025	Exercise	1	86,839	732.12	11,306		7,883	(2,771)			7,883		(10,654)				0001
Purchased Call/BCS/BCS9172SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	07/23/2025	Exercise	1	24,463	682.38	53,459		3,446	1,018			3,446		(2,568)				0001
Purchased Call/BCS/BCS9173S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	09/08/2025	Exercise	1	25,743	682.66	52,117		3,794	1,234			3,794		(2,694)				0001
Purchased Call/BCS/BCS9173SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	07/02/2025	Exercise	1	40,817	685.89	68,881		5,453	1,390			5,453		(4,151)				0001
Purchased Call/BCS/BCS9173SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	05/23/2025	Exercise	1	58,893	686.16	113,560		7,447	1,599			7,447		(5,994)				0001
Purchased Call/BCS/BCS9173SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	01/30/2025	Exercise	1	333,790	691.62	315,315		43,632	12,097			43,632		(31,915)				0001
Purchased Call/BCS/BCS9173SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	07/23/2025	Exercise	1	41,027	683.11	55,609		5,780	1,639			5,780		(4,211)				0001
Purchased Call/BCS/BCS9173SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	08/11/2025	Exercise	1	196,819	681.62	54,266		27,876	7,617			27,876		(20,341)				0001
Purchased Call/BCS/BCS9173SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	03/28/2025	Exercise	1	183,865	692	118,407		23,403	5,931			23,403		(17,740)				0001
Purchased Call/BCS/BCS9173SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	01/07/2025	Exercise	1	97,496	683.49	115,838		13,972	4,073			13,972		(10,186)				0001
Purchased Call/BCS/BCS9174S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	01/15/2025	Exercise	1	146,765	686.83	25,025		19,310	4,316			19,310		(15,013)				0001
Purchased Call/BCS/BCS9174S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	02/06/2025	Exercise	1	69,966	688.71	128,790		10,483	3,432			10,483		(7,383)				0001
Purchased Call/BCS/BCS917WSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	05/01/2025	Exercise	1	185,400	689.31	168,586		23,625	5,415			23,625		(18,609)				0001
Purchased Call/BCS/BCS917XS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	09/22/2025	Exercise	1	17,616	699.32	21,204		2,203	545			2,203		(1,711)				0001
Purchased Call/BCS/BCS917XSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	08/11/2025	Exercise	1	100,627	701.26	30,223		11,285	1,318			11,285		(9,990)				0001
Purchased Call/BCS/BCS917XSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	09/26/2025	Exercise	1	14,939	699.63	14,199		1,698	201			1,698		(1,514)				0001
Purchased Call/BCS/BCS917YS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	06/18/2025	Exercise	1	132,853	695.01	84,773		14,422	1,220			14,422		(13,375)				0001
Purchased Call/BCS/BCS917YSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	09/22/2025	Exercise	1	17,255	690.13	31,306		2,377	656			2,377		(1,801)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817IISH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	02/03/2025	Exercise	1	214,756	684.67	28,477		33,921	12,290			33,921		(21,631)				0001
Purchased Call/BCS/BCS817IISO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	09/09/2025	Exercise	1	10,101	688.71	29,576		1,402	394			1,402		(1,047)				0001
Purchased Call/BCS/BCS817XS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	08/11/2025	Exercise	1	18,357	699.32	43,699		1,942	223			1,942		(1,833)				0001
Purchased Call/BCS/BCS817XSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	02/25/2025	Exercise	1	66,016	692.33	77,736		9,770	3,226			9,770		(6,734)				0001
Purchased Call/BCS/BCS817XSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	06/12/2025	Exercise	1	91,103	695.75	66,660		10,275	1,347			10,275		(9,004)				0001
Purchased Call/BCS/BCS817XSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	08/28/2025	Exercise	1	18,637	695.47	64,656		2,270	439			2,270		(1,916)				0001
Purchased Call/BCS/BCS817XST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	05/21/2025	Exercise	1	35,289	703.79	102,555		3,471	(18)			3,471		(3,624)				0001
Purchased Call/SPX/SPX0132B9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	09/10/2025	Expire	1	2,489,000	6495.15	23,148								24				0001
Purchased Call/SPX/SPX0132BK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	09/15/2025	Expire	1	2,321,000	6587.47	20,193								100				0001
Purchased Call/SPX/SPX0133B3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,964,000	6584.29	43,571								217				0001
Purchased Call/SPX/SPX0133B5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	3,463,000	6584.29	61,641								307				0001
Purchased Call/SPX/SPX0133BJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	09/17/2025	Expire	1	5,530,000	6615.28	72,443								83				0001
Purchased Call/SPX/SPX0133BQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	09/18/2025	Expire	1	3,660,000	6606.76	47,946								55				0001
Purchased Call/SPX/SPX0134S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	09/22/2025	Expire	1	3,074,000	6631.96	27,666								143				0001
Purchased Call/SPX/SPX0135B0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire	1	8,131,000	6664.36	80,497								418				0001
Purchased Call/SPX/SPX0135BX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	09/25/2025	Expire	1	4,981,000	6656.92	80,194								101				0001
Purchased Call/SPX/SPX0136S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	09/29/2025	Expire	1	3,172,000	6604.72	79,617								427				0001
Purchased Call/SPX/SPX0137BA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	09/30/2025	Expire	1	6,902,000	6643.7	66,259								358				0001
Purchased Call/SPX/SPX0137BH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	10/01/2025	Expire	1	4,766,000	6661.21	48,613								66				0001
Purchased Call/SPX/SPX0137BJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	10/01/2025	Expire	1	2,733,000	6661.21	44,275								60				0001
Purchased Call/SPX/SPX0137BQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	10/02/2025	Expire	1	3,099,000	6688.46	50,204								69				0001
Purchased Call/SPX/SPX0138BQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	10/09/2025	Expire	1	4,906,000	6714.59	48,079								71				0001
Purchased Call/SPX/SPX0139BL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	7,517,000	6552.51	97,721								782				0001
Purchased Call/SPX/SPX0139BM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	4,229,000	6552.51	63,858								511				0001
Purchased Call/SPX/SPX0139BR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	3,593,000	6552.51	95,574								765				0001
Purchased Call/SPX/SPX0139ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire	1	13,420,000	6552.51	481,778								3,856				0001
Purchased Call/SPX/SPX013AS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	10/15/2025	Expire	1	2,156,000	6552.51	74,166								591				0001
Purchased Call/SPX/SPX013AS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	10/15/2025	Expire	1	5,164,000	6552.51	224,634								1,789				0001
Purchased Call/SPX/SPX013AS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	10/15/2025	Expire	1	2,777,000	6654.72	26,937								42				0001
Purchased Call/BCS/BCS917DSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	02/14/2025	Exercise	1	256,488	733.61	217,104		20,773	(10,380)			20,773		(31,407)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917D8K	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	02/14/2025	Exercise	1	342,617	742.37	146,994		27,812	(11,318)			27,812		(39,274)				0001
Purchased Call/BCS/BCS917D8N	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	01/15/2025	Exercise	1	132,309	734.42	79,871		13,125	(2,919)			13,125		(16,131)				0001
Purchased Call/BCS/BCS917D8R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	01/21/2025	Exercise	1	842,282	743.19	724,473		64,514	(31,503)			64,514		(96,873)				0001
Purchased Call/BCS/BCS917D8S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	02/14/2025	Exercise	1	185,137	733.98	104,538		15,950	(6,621)			15,950		(22,681)				0001
Purchased Call/BCS/BCS917D8U	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	02/14/2025	Exercise	1	19,972	730.57	12,385		2,500	7			2,500		(2,507)				0001
Purchased Call/BCS/BCS917D8X	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	02/14/2025	Exercise	1	167,370	736.29	51,702		13,564	(6,988)			13,564		(20,635)				0001
Purchased Call/BCS/BCS917D8Y	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	01/22/2025	Exercise	1	128,912	745.46	167,414		10,534	(4,305)			10,534		(15,258)				0001
Purchased Call/BCS/BCS917D8Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	09/26/2025	Exercise	1	13,843	736.66	34,404		1,194	(502)			1,194		(1,786)				0001
Purchased Call/BCS/BCS917E9O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	02/14/2025	Exercise	1	31,975	749.89	60,755		2,823	(888)			2,823		(3,867)				0001
Purchased Call/BCS/BCS917E91	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	02/20/2025	Exercise	1	68,510	741.04	121,927		5,452	(3,007)			5,452		(8,769)				0001
Purchased Call/BCS/BCS917E93	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	01/22/2025	Exercise	1	348,880	749.89	262,764		25,256	(15,092)			25,256		(40,958)				0001
Purchased Call/BCS/BCS917E97	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	09/05/2025	Exercise	1	51,216	755.06	31,463		3,669	(2,230)			3,669		(5,934)				0001
Purchased Call/BCS/BCS917E98	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	02/21/2025	Exercise	1	42,963	742.68	42,742		4,210	(1,181)			4,210		(5,441)				0001
Purchased Call/BCS/BCS917E9A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	01/21/2025	Exercise	1	37,149	741.02	23,760		3,368	(1,346)			3,368		(4,740)				0001
Purchased Call/BCS/BCS917E9E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	01/30/2025	Exercise	1	873,522	756.87	393,169		63,500	(37,559)			63,500		(101,653)				0001
Purchased Call/BCS/BCS917E9H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	04/17/2025	Exercise	1	60,489	745.3	36,980		3,883	(3,731)			3,883		(7,714)				0001
Purchased Call/BCS/BCS917E9J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	02/14/2025	Exercise	1	123,904	759.5	102,798		8,158	(6,189)			8,158		(14,588)				0001
Purchased Call/BCS/BCS9174SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	05/15/2025	Exercise	1	164,393	688.48	244,646		21,488	4,889			21,488		(16,907)				0001
Purchased Call/BCS/BCS9174SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	08/11/2025	Exercise	1	18,555	689.69	19,546		2,283	353			2,283		(1,990)				0001
Purchased Call/BCS/BCS9175S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	09/25/2025	Exercise	1	15,663	693.96	64,628		2,101	524			2,101		(1,792)				0001
Purchased Call/BCS/BCS9175S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	05/01/2025	Exercise	1	133,617	700.19	149,322		13,651	893			13,651		(13,224)				0001
Purchased Call/BCS/BCS9175S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	07/02/2025	Exercise	1	25,032	694.24	69,253		3,061	556			3,061		(2,735)				0001
Purchased Call/SPX/SPX013BS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2025	10/15/2026	10/20/2025	Expire	1	3,055,345	6671	97,952								589				0001
Purchased Call/SPX/SPX013BSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire	1	3,928,000	6664.01	56,956								344				0001
Purchased Call/SPX/SPX013BSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	10/21/2025	Expire	1	7,205,000	6664.01	92,945								559				0001
Purchased Call/SPX/SPX013CS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	10/22/2025	Expire	1	2,198,000	6735.13	35,388								59				0001
Purchased Call/SPX/SPX013CS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	10/23/2025	Expire	1	2,469,000	6735.35	32,097								54				0001
Purchased Call/SPX/SPX013DSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	10/30/2025	Expire	1	4,044,000	6890.89	39,631								71				0001
Purchased Call/SPX/SPX013DSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2025	10/28/2026	10/31/2025	Expire	1	3,560,291	6886	114,727								207				0001
Purchased Call/SPX/SPX013ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	11/04/2025	Expire	1	4,521,000	6840.2	136,986								881				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013HS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	11/18/2025	Expire	1	3,007,000	6734.11	28,867								198				0001
Purchased Call/SPX/SPX013ISN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	12/02/2025	Expire	1	5,033,000	6849.09	65,429								479				0001
Purchased Call/SPX/SPX013ISO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	12/02/2025	Expire	1	6,101,000	6849.09	92,125								675				0001
Purchased Call/SPX/SPX013ISP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	12/02/2025	Expire	1	1,928,000	6849.09	19,087								139				0001
Purchased Call/SPX/SPX013ISS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/25/2026	12/02/2025	Expire	1	4,073,941	6813	136,069								1,002				0001
Purchased Call/SPX/SPX013JSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/07/2026	12/09/2025	Expire	1	2,372,000	6870.4	36,292								272				0001
Purchased Call/SPX/SPX013KSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	12/15/2025	Expire	1	2,410,000	6901	31,089								239				0001
Purchased Call/SPX/SPX013KSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	12/16/2025	Expire	1	6,025,000	6827.41	77,120								598				0001
Purchased Call/SPX/SPX013KSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	12/16/2025	Expire	1	5,276,000	6827.41	80,723								626				0001
Purchased Call/SPX/SPX013LSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	12/17/2025	Expire	1	3,983,000	6816.51	51,381								129				0001
Purchased Call/SPX/SPX013LST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2025	12/17/2026	12/22/2025	Expire	1	6,849,137	6721	67,040								532				0001
Purchased Call/SPX/SPX013MSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	12/26/2025	Expire	1	2,227,000	6909.79	44,540								238				0001
Purchased Call/SPX/SPX013MST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	12/29/2025	Expire	1	2,770,000	6932.05	82,823								898				0001
Purchased Call/SPX/SPX013NS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	12/30/2025	Expire	1	3,328,000	6929.94	78,541								644				0001
Purchased Call/SPX/SPX013NS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	12/30/2025	Expire	1	6,010,000	6929.94	168,881								1,385				0001
Purchased Call/SPX/SPX013NSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	12/31/2025	Expire	1	3,207,000	6905.74	92,362								252				0001
Purchased Call/SPX/SPX013NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2025	12/24/2026	12/31/2025	Expire	1	1,890,810	6926	61,376								170				0001
Purchased Call/BCS/BCS9175SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	07/09/2025	Exercise	1	234,613	692.56	41,389		30,253	6,479			30,253		(23,819)				0001
Purchased Call/BCS/BCS9175SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	09/26/2025	Exercise	1	14,686	696.67	26,238		1,838	441			1,838		(1,432)				0001
Purchased Call/BCS/BCS9175SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	08/08/2025	Exercise	1	21,289	687.95	59,760		2,638	496			2,638		(2,300)				0001
Purchased Call/BCS/BCS9175SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	02/05/2025	Exercise	1	98,887	685.59	178,422		15,583	5,878			15,583		(10,168)				0001
Purchased Call/BCS/BCS9176SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	04/21/2025	Exercise	1	92,256	688.11	48,625		9,733	530			9,733		(9,255)				0001
Purchased Call/BCS/BCS9176SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	01/07/2025	Exercise	1	224,854	694.92	125,509		29,508	8,378			29,508		(21,268)				0001
Purchased Call/BCS/BCS817YS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	02/14/2025	Exercise	1	59,722	691.5	11,112		9,255	3,162			9,255		(6,101)				0001
Purchased Call/BCS/BCS817YSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	05/23/2025	Exercise	1	56,261	690.55	31,828		6,494	775			6,494		(5,756)				0001
Purchased Call/BCS/BCS817ZS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	08/11/2025	Exercise	1	18,163	674.91	12,754		2,524	685			2,524		(1,854)				0001
Purchased Call/BCS/BCS817HSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	03/21/2025	Exercise	1	105,273	659.65	87,641		16,034	9,288			16,034		(6,952)				0001
Purchased Call/BCS/BCS817HSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	04/28/2025	Exercise	1	38,653	645.86	73,927		5,377	2,743			5,377		(2,729)				0001
Purchased Call/BCS/BCS917ESK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	01/21/2025	Exercise	1	530,372	759.5	359,987		33,361	(27,785)			33,361		(61,967)				0001
Purchased Call/BCS/BCS917ESL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	02/26/2025	Exercise	1	1,013,541	759.5	302,322		54,293	(62,967)			54,293		(117,755)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917E9J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	01/06/2025	Exercise	1	784,544	757.7	378,155		66,554	(25,837)			66,554		(92,779)				0001
Purchased Call/BCS/BCS917E9V	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	02/14/2025	Exercise	1	42,802	745.27	17,780		3,966	(1,524)			3,966		(5,506)				0001
Purchased Call/BCS/BCS917E9X	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	01/21/2025	Exercise	1	182,490	757	229,912		13,524	(7,927)			13,524		(21,736)				0001
Purchased Call/BCS/BCS917F90	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	06/05/2025	Exercise	1	78,507	746.55	27,468		5,497	(4,377)			5,497		(9,922)				0001
Purchased Call/BCS/BCS917F91	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	09/05/2025	Exercise	1	301,784	743.07	43,316		24,847	(14,017)			24,847		(38,873)				0001
Purchased Call/BCS/BCS917F64	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	01/28/2025	Exercise	1	452,762	755.46	235,838		38,202	(15,327)			38,202		(54,027)				0001
Purchased Call/BCS/BCS917F66	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	01/28/2025	Exercise	1	239,867	755.49	287,858		17,650	(10,585)			17,650		(28,952)				0001
Purchased Call/BCS/BCS917F8G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	08/15/2025	Exercise	1	44,554	741.71	30,802		3,883	(1,786)			3,883		(5,702)				0001
Purchased Call/BCS/BCS917F8J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	01/22/2025	Exercise	1	312,417	751.17	672,540		23,998	(13,130)			23,998		(38,000)				0001
Purchased Call/BCS/BCS917F8L	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	09/25/2025	Exercise	1	15,391	741.93	65,425		1,360	(590)			1,360		(2,038)				0001
Purchased Call/BCS/BCS917F8N	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	08/28/2025	Exercise	1	23,440	742.9	23,421		1,989	(976)			1,989		(2,993)				0001
Purchased Call/BCS/BCS917F8V	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	01/06/2025	Exercise	1	408,626	736.33	81,842		36,693	(16,414)			36,693		(53,183)				0001
Purchased Call/BCS/BCS917F8Y	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	01/15/2025	Exercise	1	1,093,685	746.63	374,389		92,432	(39,304)			92,432		(132,401)				0001
Purchased Call/BCS/BCS917G51	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	03/14/2025	Exercise	1	28,279	735.78	110,876		2,614	(1,022)			2,614		(3,783)				0001
Purchased Call/BCS/BCS917G55	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	02/06/2025	Exercise	1	185,628	732.24	100,203		17,673	(6,301)			17,673		(24,078)				0001
Purchased Call/BCS/BCS917G57	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	01/08/2025	Exercise	1	1,425,697	741.36	377,907		110,094	(36,384)			110,094		(146,703)				0001
Purchased Call/BCS/BCS917G68	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	02/04/2025	Exercise	1	234,321	731.13	39,941		27,146	(3,347)			27,146		(30,505)				0001
Purchased Call/SPX/SPX013NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/30/2025	12/30/2026	01/02/2026	Expire	1	2,518,000	6896.24	32,482								89				0001
Purchased Call/SPX/SPX140AS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2025	01/16/2025	Exercise	1	2,248,000	100	46,084		129,984	128,334			129,984		(1,650)				0001
Purchased Call/SPX/SPX140ASH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,463,000	100	27,504		97,965	96,743			97,965		(1,222)				0001
Purchased Call/SPX/SPX140ASK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	01/22/2025	Exercise	1	2,235,000	100	47,159		171,896	169,800			171,896		(2,096)				0001
Purchased Call/SPX/SPX140BSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2025	02/13/2025	Exercise	1	2,306,000	100	46,812		103,857	98,584			103,857		(5,273)				0001
Purchased Call/SPX/SPX140CS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2024	02/26/2025	02/28/2025	Exercise	1	3,121,000	100	54,618		171,575	163,172			171,575		(8,403)				0001
Purchased Call/SPX/SPX140CSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/27/2024	02/27/2025	03/03/2025	Exercise	1	2,525,000	100	47,218		95,389	87,995			95,389		(7,394)				0001
Purchased Call/SPX/SPX140CSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	03/04/2025	Expire	1	2,192,000	100	23,893			(3,849)					(3,849)				0001
Purchased Call/SPX/SPX140CSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/05/2024	03/05/2025	03/07/2025	Expire	1	2,726,000	100	28,623			(4,968)					(4,968)				0001
Purchased Call/SPX/SPX140DS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/13/2024	03/13/2025	03/17/2025	Expire	1	1,608,000	100	28,622			(5,598)					(5,598)				0001
Purchased Call/SPX/SPX140DS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2024	03/14/2025	03/18/2025	Expire	1	2,210,000	100	43,316			(8,663)					(8,663)				0001
Purchased Call/SPX/SPX140DSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2024	03/20/2025	03/24/2025	Expire	1	1,799,000	100	40,118			(8,620)					(8,620)				0001
Purchased Call/SPX/SPX140DSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	04/01/2025	Expire	1	3,760,000	100	38,728			(9,226)					(9,226)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140DSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	04/01/2025	Expire	1	3,324,000	100	33,905			(8,077)					(8,077)				0001
Purchased Call/SPX/SPX140ESC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/03/2024	04/03/2025	04/07/2025	Expire	1	2,893,000	100	29,509			(7,479)					(7,479)				0001
Purchased Call/SPX/SPX140ESG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	04/08/2025	Expire	1	3,725,000	100	75,245			(19,438)					(19,438)				0001
Purchased Call/SPX/SPX140ESS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/15/2024	04/15/2025	04/17/2025	Expire	1	2,015,000	100	37,479			(10,738)					(10,738)				0001
Purchased Call/SPX/SPX140EST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/16/2024	04/16/2025	04/18/2025	Expire	1	5,022,000	100	48,211			(13,945)					(13,945)				0001
Purchased Call/SPX/SPX140ESU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/16/2024	04/16/2025	04/18/2025	Expire	1	2,231,000	100	29,672			(8,583)					(8,583)				0001
Purchased Call/SPX/SPX140ESV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/16/2024	04/16/2025	04/18/2025	Expire	1	2,175,000	100	56,550			(16,357)					(16,357)				0001
Purchased Call/SPX/SPX140ESX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/17/2024	04/17/2025	04/21/2025	Expire	1	3,559,000	100	34,166			(9,977)					(9,977)				0001
Purchased Call/SPX/SPX140FSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	05/20/2025	Expire	1	2,448,000	100	34,272			(12,852)					(12,852)				0001
Purchased Call/SPX/SPX140GS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2025	05/21/2025	Expire	1	1,808,000	100	29,109			(11,066)					(11,066)				0001
Purchased Call/SPX/SPX140GSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/21/2024	05/21/2025	05/23/2025	Expire	1	2,198,000	100	39,564			(15,259)					(15,259)				0001
Purchased Call/SPX/SPX140GSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2024	05/22/2025	05/27/2025	Expire	1	3,221,000	100	36,719			(14,263)					(14,263)				0001
Purchased Call/BCS/BCS9176SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	08/08/2025	Exercise	1	20,911	689.62	72,901		2,562	446			2,562		(2,310)				0001
Purchased Call/BCS/BCS9176SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	07/29/2025	Exercise	1	28,906	689.97	98,870		4,100	1,182			4,100		(3,181)				0001
Purchased Call/BCS/BCS9176SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	09/22/2025	Exercise	1	101,577	690.83	39,555		13,295	2,917			13,295		(10,453)				0001
Purchased Call/BCS/BCS9176SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	08/08/2025	Exercise	1	127,379	695.39	24,036		16,629	4,059			16,629		(12,596)				0001
Purchased Call/BCS/BCS9176SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	04/15/2025	Exercise	1	132,611	689.85	56,562		14,361	697			14,361		(13,775)				0001
Purchased Call/BCS/BCS9176ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	04/24/2025	Exercise	1	340,401	701.35	227,920		38,192	6,179			38,192		(32,537)				0001
Purchased Call/BCS/BCS9176SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	03/28/2025	Exercise	1	166,872	701.35	225,555		19,977	4,337			19,977		(16,214)				0001
Purchased Call/BCS/BCS9176SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	08/01/2025	Exercise	1	38,090	695.39	110,110		4,603	861			4,603		(4,035)				0001
Purchased Call/BCS/BCS9176SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	05/01/2025	Exercise	1	150,980	692.72	142,937		17,503	2,360			17,503		(15,490)				0001
Purchased Call/BCS/BCS9177S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	04/28/2025	Exercise	1	69,255	704.88	40,328		7,008	518			7,008		(6,535)				0001
Purchased Call/BCS/BCS9177S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	02/06/2025	Exercise	1	304,306	696.57	182,203		38,448	7,980			38,448		(30,670)				0001
Purchased Call/BCS/BCS9177S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	02/07/2025	Exercise	1	268,509	703.57	325,310		33,818	8,502			33,818		(25,723)				0001
Purchased Call/BCS/BCS8172SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	07/21/2025	Exercise	1	23,234	682.88	81,326		3,127	808			3,127		(2,561)				0001
Purchased Call/BCS/BCS8172SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	09/22/2025	Exercise	1	17,108	682.13	31,516		2,570	843			2,570		(1,807)				0001
Purchased Call/BCS/BCS8172SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	06/18/2025	Exercise	1	51,690	680.54	88,561		7,124	1,847			7,124		(5,501)				0001
Purchased Call/BCS/BCS8172SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	06/18/2025	Exercise	1	45,458	686.64	70,059		5,843	1,295			5,843		(4,637)				0001
Purchased Call/BCS/BCS9170S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	06/18/2025	Exercise	1	175,078	684.01	128,434		22,849	4,987			22,849		(18,008)				0001
Purchased Call/BCS/BCS9170S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	08/28/2025	Exercise	1	41,746	681.65	19,678		5,926	1,591			5,926		(4,354)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917064	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	02/06/2025	Exercise	1	46,871	682.17	7,579		7,638	2,770			7,638		(4,870)				0001
Purchased Call/BCS/BCS9170SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	04/21/2025	Exercise	1	68,848	689.39	83,584		7,819	879			7,819		(7,043)				0001
Purchased Call/BCS/BCS9170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	07/02/2025	Exercise	1	37,536	672	5,819		5,403	1,699			5,403		(3,706)				0001
Purchased Call/BCS/BCS9170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	04/09/2025	Exercise	1	40,913	674.8	14,123		4,179	231			4,179		(3,974)				0001
Purchased Call/BCS/BCS9170SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	09/08/2025	Exercise	1	44,748	674.52	15,716		7,046	2,701			7,046		(4,372)				0001
Purchased Call/BCS/BCS9171S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	05/13/2025	Exercise	1	52,528	659.68	132,896		8,381	3,321			8,381		(5,234)				0001
Purchased Call/SPX/SPX140GSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2024	05/23/2025	05/28/2025	Expire	1	4,888,000	100	56,701			(22,365)					(22,365)				0001
Purchased Call/SPX/SPX140GSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2024	05/23/2025	05/28/2025	Expire	1	1,892,000	100	30,083			(11,866)					(11,866)				0001
Purchased Call/SPX/SPX140HSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2024	06/06/2025	06/10/2025	Expire	1	3,172,000	100	35,526			(15,352)					(15,352)				0001
Purchased Call/SPX/SPX140IS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	06/24/2025	Expire	1	2,044,000	100	27,390			(12,934)					(12,934)				0001
Purchased Call/SPX/SPX140IS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	06/24/2025	Expire	1	2,019,000	100	33,515			(15,827)					(15,827)				0001
Purchased Call/SPX/SPX140ISB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/25/2024	06/25/2025	06/27/2025	Expire	1	3,425,000	100	38,703			(18,658)					(18,658)				0001
Purchased Call/SPX/SPX140ISU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/10/2024	07/10/2025	07/14/2025	Expire	1	2,078,000	100	34,910			(18,273)					(18,273)				0001
Purchased Call/SPX/SPX140JSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	07/22/2025	Expire	1	1,954,000	100	34,390			(18,915)					(18,915)				0001
Purchased Call/SPX/SPX140KSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	09/02/2025	Expire	1	2,204,000	100	22,481			(14,801)					(14,801)				0001
Purchased Call/SPX/SPX140KST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/11/2024	09/11/2025	09/15/2025	Expire	1	1,699,000	100	16,480			(11,486)					(11,486)				0001
Purchased Call/SPX/SPX140KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2024	09/12/2025	09/16/2025	Expire	1	1,499,000	100	22,035			(15,504)					(15,504)				0001
Purchased Call/SPX/SPX140LSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	10/10/2025	Expire	1	2,426,000	100	25,716			(19,836)					(19,836)				0001
Purchased Call/SPX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	10/30/2025	Expire	1	2,986,000	100	32,547			(26,899)					(26,899)				0001
Purchased Call/SPX/SPX140MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/29/2024	10/29/2025	10/31/2025	Exercise	1	1,905,000	100	30,671		15,971	(9,461)			15,971		(25,432)				0001
Purchased Call/SPX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	11/03/2025	Expire	1	1,847,000	100	13,668			(11,371)					(11,371)				0001
Purchased Call/SPX/SPX140MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	11/03/2025	Expire	1	2,588,000	100	27,692			(23,038)					(23,038)				0001
Purchased Call/SPX/SPX140MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	11/04/2025	Expire	1	2,228,000	100	36,985			(31,129)					(31,129)				0001
Purchased Call/SPX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	11/18/2025	Expire	1	3,536,000	100	36,421			(31,982)					(31,982)				0001
Purchased Call/SPX/SPX140MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	11/18/2025	Expire	1	3,182,000	100	32,138			(28,299)					(28,299)				0001
Purchased Call/SPX/SPX140NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	11/18/2025	Expire	1	1,694,000	100	31,170			(27,447)					(27,447)				0001
Purchased Call/SPX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	11/21/2025	Expire	1	1,416,000	100	7,363			(6,532)					(6,532)				0001
Purchased Call/SPX/SPX140NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	11/26/2025	Expire	1	1,376,000	100	23,254			(20,948)					(20,948)				0001
Purchased Call/SPX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	12/03/2025	Expire	1	3,281,000	100	36,419			(33,510)					(33,510)				0001
Purchased Call/SPX/SPX140NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	12/04/2025	Expire	1	1,874,000	100	32,795			(30,265)					(30,265)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140N6X	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	12/15/2025	Expire	1	2,459,000	100	44,016			(41,712)				(41,712)				0001
Purchased Call/BCS/BCS817JSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2024	10/01/2025	05/29/2025	Exercise	1	108,680	593.16	22,136		25,428	15,027			25,428	(10,401)				0001
Purchased Call/BCS/BCS817JSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2024	07/21/2025	07/23/2025	Exercise	1	122,277	621.2	18,630		23,529	16,158			23,529	(7,371)				0001
Purchased Call/BCS/BCS917GS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	02/24/2025	Exercise	1	169,742	714.54	65,253		25,823	3,936			25,823	(21,945)				0001
Purchased Call/BCS/BCS917GSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	01/21/2025	Exercise	1	113,762	708.64	114,381		13,908	(1,012)			13,908	(15,194)				0001
Purchased Call/BCS/BCS917GSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	02/14/2025	Exercise	1	30,930	707.57	14,591		4,776	689			4,776	(4,116)				0001
Purchased Call/BCS/BCS917GSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	02/14/2025	Exercise	1	252,254	722.91	354,653		24,510	(6,550)			24,510	(31,948)				0001
Purchased Call/BCS/BCS917GSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	01/14/2025	Exercise	1	384,598	722.91	405,974		39,563	(7,638)			39,563	(48,194)				0001
Purchased Call/BCS/BCS917GSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	02/06/2025	Exercise	1	49,093	712.94	13,309		7,046	550			7,046	(6,515)				0001
Purchased Call/BCS/BCS917GSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	01/07/2025	Exercise	1	259,242	713.51	57,681		33,710	(716)			33,710	(34,473)				0001
Purchased Call/BCS/BCS917GSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	02/10/2025	Exercise	1	80,691	714.96	69,366		11,035	431			11,035	(10,724)				0001
Purchased Call/BCS/BCS917GSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	01/28/2025	Exercise	1	449,192	727.85	617,985		45,263	(10,551)			45,263	(57,372)				0001
Purchased Call/BCS/BCS917GSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	01/28/2025	Exercise	1	109,781	718.9	150,496		12,686	(1,853)			12,686	(14,915)				0001
Purchased Call/BCS/BCS917GSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	03/27/2025	Exercise	1	353,771	717.8	60,820		38,934	(8,270)			38,934	(47,241)				0001
Purchased Call/BCS/BCS917GSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2024	12/24/2026	01/21/2025	Exercise	1	254,220	723.74	357,228		26,783	(4,696)			26,783	(32,384)				0001
Purchased Call/BCS/BCS917GSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	01/22/2025	Exercise	1	1,327,250	723.74	557,889		141,517	(23,498)			141,517	(166,094)				0001
Purchased Call/BCS/BCS917HS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	09/24/2025	Exercise	1	16,060	714.84	48,181		1,916	(213)			1,916	(2,256)				0001
Purchased Call/BCS/BCS917HS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	02/14/2025	Exercise	1	96,901	723.74	259,198		10,944	(1,123)			10,944	(12,744)				0001
Purchased Call/BCS/BCS917HS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	02/25/2025	Exercise	1	78,432	718.18	66,664		10,313	603			10,313	(9,749)				0001
Purchased Call/BCS/BCS917HS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	01/21/2025	Exercise	1	180,693	709.34	305,698		21,971	(1,881)			21,971	(24,045)				0001
Purchased Call/BCS/BCS9177SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	09/30/2025	Exercise	1	13,562	695.87	20,402		1,734	356			1,734	(1,430)				0001
Purchased Call/BCS/BCS9177SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	10/17/2025	Exercise	1	53,981	698.81	61,146		6,428	1,069			6,428	(5,511)				0001
Purchased Call/BCS/BCS9177SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	02/24/2025	Exercise	1	273,414	696.13	83,613		36,243	8,534			36,243	(27,852)				0001
Purchased Call/BCS/BCS9177ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	02/25/2025	Exercise	1	80,580	693.24	15,992		11,550	3,203			11,550	(8,365)				0001
Purchased Call/BCS/BCS9177SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	03/21/2025	Exercise	1	58,238	696.49	110,814		7,086	1,173			7,086	(6,197)				0001
Purchased Call/BCS/BCS9178S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	09/18/2025	Exercise	1	17,556	700.77	19,624		2,287	537			2,287	(1,774)				0001
Purchased Call/BCS/BCS9178S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	09/25/2025	Exercise	1	15,147	697.81	33,831		1,988	454			1,988	(1,577)				0001
Purchased Call/BCS/BCS9178S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	05/06/2025	Exercise	1	443,782	704.04	136,613		45,355	3,131			45,355	(42,345)				0001
Purchased Call/BCS/BCS9178S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	09/24/2025	Exercise	1	18,768	696.21	45,807		2,480	556			2,480	(2,044)				0001
Purchased Call/BCS/BCS9178SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	04/04/2025	Exercise	1	199,828	706.11	240,475		22,250	3,068			22,250	(19,782)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9178SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	07/02/2025	Exercise	1	51,214	694.52	14,416		6,213	826			6,213		(5,410)				0001
Purchased Call/BCS/BCS9178SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	10/03/2025	Exercise	1	13,665	702	37,415		1,638	250			1,638		(1,437)				0001
Purchased Call/SPX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	12/23/2025	Expire	1	3,296,000	100	32,301			(31,496)					(31,496)				0001
Purchased Call/SPX/SPX1400SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	01/10/2025	Expire	1	2,074,000	100	33,599								(88)				0001
Purchased Call/SPX/SPX1400SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	01/14/2025	Expire	1	2,014,000	100	40,683								(97)				0001
Purchased Call/SPX/SPX140PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	01/24/2025	Expire	1	2,715,000	100	42,897								(104)				0001
Purchased Call/SPX/SPX140PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	01/29/2025	Expire	1	3,394,000	100	34,619								(81)				0001
Purchased Call/SPX/SPX140PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	02/05/2025	Expire	1	4,209,000	100	43,353								(97)				0001
Purchased Call/SPX/SPX140PSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	02/05/2025	Expire	1	1,407,000	100	29,125								(65)				0001
Purchased Call/SPX/SPX140PSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	02/11/2025	Expire	1	1,438,000	100	25,596								(42)				0001
Purchased Call/SPX/SPX1400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	02/11/2025	Expire	1	2,173,000	100	43,460								(68)				0001
Purchased Call/SPX/SPX1400SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/24/2025	02/24/2026	02/26/2025	Expire	1	2,026,000	100	42,141								(81)				0001
Purchased Call/SPX/SPX1400SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	03/04/2025	Expire	1	2,369,000	100	40,273								(41)				0001
Purchased Call/SPX/SPX140RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	03/24/2025	Expire	1	2,618,000	100	21,729								(8)				0001
Purchased Call/SPX/SPX140RSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	03/25/2025	Expire	1	2,164,000	100	29,863								(11)				0001
Purchased Call/SPX/SPX140SS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	03/31/2025	Expire	1	1,339,000	100	24,102								(4)				0001
Purchased Call/SPX/SPX140SSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	04/01/2025	Expire	1	1,659,000	100	26,876								(4)				0001
Purchased Call/SPX/SPX140SSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	04/03/2025	Expire	1	2,991,000	100	24,526								(34)				0001
Purchased Call/SPX/SPX140SSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	04/07/2025	Expire	1	3,345,000	100	25,088								1				0001
Purchased Call/SPX/SPX140SSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	04/08/2025	Expire	1	3,065,000	100	13,486								1				0001
Purchased Call/SPX/SPX140SSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	04/09/2025	Expire	1	3,327,000	100	21,293								(27)				0001
Purchased Call/SPX/SPX140TS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	04/17/2025	Expire	1	2,917,000	100	21,002								(25)				0001
Purchased Call/SPX/SPX140TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	04/24/2025	Expire	1	3,313,000	100	19,878								(21)				0001
Purchased Call/SPX/SPX140TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	05/06/2025	Expire	1	2,451,000	100	19,118								18				0001
Purchased Call/SPX/SPX140TSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	05/07/2025	Expire	1	3,895,000	100	30,770								(27)				0001
Purchased Call/SPX/SPX140TSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	05/16/2025	Expire	1	1,847,000	100	9,235								(7)				0001
Purchased Call/SPX/SPX140US9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	05/28/2025	Expire	1	4,229,000	100	35,947								95				0001
Purchased Call/BCS/BCS9171SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	06/18/2025	Exercise	1	198,205	671.47	160,328		29,920	10,523			29,920		(19,773)				0001
Purchased Call/BCS/BCS9171SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	06/05/2025	Exercise	1	51,273	671.02	123,683		7,652	2,531			7,652		(5,443)				0001
Purchased Call/BCS/BCS9171SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	05/06/2025	Exercise	1	96,683	668.71	22,645		13,427	3,581			13,427		(9,875)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS1729B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	06/06/2025	Exercise	1	54,464	671.66	113,512		7,880	2,549			7,880		(5,479)				0001
Purchased Call/BCS/BCS1728N	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	07/01/2025	Exercise	1	48,949	672.16	10,378		7,282	2,335			7,282		(4,953)				0001
Purchased Call/BCS/BCS1728U	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	05/01/2025	Exercise	1	56,169	680.04	112,384		7,335	1,659			7,335		(5,968)				0001
Purchased Call/BCS/BCS1728V	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	05/01/2025	Exercise	1	55,604	680.04	115,131		7,094	1,445			7,094		(5,945)				0001
Purchased Call/BCS/BCS817KSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	07/21/2025	Exercise	1	22,790	662.05	35,971		3,347	1,618			3,347		(1,820)				0001
Purchased Call/BCS/BCS817KSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	08/11/2025	Exercise	1	18,363	665.41	64,074		2,503	1,132			2,503		(1,457)				0001
Purchased Call/BCS/BCS817KSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	08/11/2025	Exercise	1	18,175	670.91	21,398		2,343	1,043			2,343		(1,327)				0001
Purchased Call/BCS/BCS817LS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	05/23/2025	Exercise	1	33,471	667.29	65,688		4,136	1,652			4,136		(2,653)				0001
Purchased Call/BCS/BCS8172S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	10/28/2025	Exercise	1	55,216	671.15	7,250		8,559	2,869			8,559		(5,690)				0001
Purchased Call/BCS/BCS8172SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	08/11/2025	Exercise	1	18,134	672.58	33,302		2,582	733			2,582		(1,934)				0001
Purchased Call/BCS/BCS9170S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	08/11/2025	Exercise	1	18,747	683.08	20,246		2,399	465			2,399		(1,958)				0001
Purchased Call/BCS/BCS9170SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	09/22/2025	Exercise	1	21,829	686.39	64,830		3,152	1,007			3,152		(2,317)				0001
Purchased Call/BCS/BCS917HS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	02/14/2025	Exercise	1	212,608	719.85	431,167		23,217	(3,125)			23,217		(26,064)				0001
Purchased Call/BCS/BCS917HSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	01/06/2025	Exercise	1	433,967	709.05	24,405	15,441	11,420	(4,022)			11,420		(15,407)				0001
Purchased Call/BCS/BCS917HSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	01/07/2025	Exercise	1	1,236,095	720.4	136,348	6,115	5,711	(404)			5,711		(5,924)				0001
Purchased Call/BCS/BCS917HSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	01/07/2025	Exercise	1	4,346,571	720.4	247,281	137,371	113,782	(23,589)			113,782		(137,024)				0001
Purchased Call/BCS/BCS917HSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	01/07/2025	Exercise	1	2,251,142	720.4	228,052	20,592	18,210	(2,382)			18,210		(20,274)				0001
Purchased Call/BCS/BCS917HSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	01/08/2025	Exercise	1	1,339,689	710.77	152,192	9,577	9,334	(243)			9,334		(9,574)				0001
Purchased Call/BCS/BCS917HSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	01/08/2025	Exercise	1	314,440	708.9	20,674	10,054	9,697	(357)			9,697		(10,054)				0001
Purchased Call/BCS/BCS917HSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	01/09/2025	Exercise	1	2,683,301	708.04	303,418	20,291	20,868	577			20,868		(20,283)				0001
Purchased Call/BCS/BCS917HSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	01/09/2025	Exercise	1	4,535,903	716.5	459,985	43,296	39,286	(4,010)			39,286		(43,284)				0001
Purchased Call/BCS/BCS917HSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	01/14/2025	Exercise	1	1,977,994	700.54	111,864	72,242	68,807	(3,435)			68,807		(72,079)				0001
Purchased Call/BCS/BCS917HSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	01/14/2025	Exercise	1	4,060,325	708.91	397,757	47,583	48,489	906			48,489		(47,007)				0001
Purchased Call/BCS/BCS917HSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	01/14/2025	Exercise	1	621,228	698.7	39,643	20,993	16,906	(4,088)			16,906		(20,936)				0001
Purchased Call/BCS/BCS917HSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	01/15/2025	Exercise	1	864,407	712.8	88,149	8,525	8,647	122			8,647		(8,520)				0001
Purchased Call/BCS/BCS917HSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	01/15/2025	Exercise	1	2,890,227	704.39	300,990	36,503	34,385	(2,117)			34,385		(36,488)				0001
Purchased Call/BCS/BCS917HSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	01/16/2025	Exercise	1	1,655,342	703.8	146,574	33,731	29,213	(4,518)			29,213		(33,723)				0001
Purchased Call/SPX/SPX140USD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	05/28/2025	Expire	1	2,929,000	100	24,897								66				0001
Purchased Call/SPX/SPX140USR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,143,000	100	31,074								68				0001
Purchased Call/SPX/SPX140USS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,730,000	100	24,570								54				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140USY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/17/2025	06/17/2026	06/20/2025	Expire	1	2,018,000	100	35,315								37				0001
Purchased Call/SPX/SPX140VSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2026	07/10/2025	Expire	1	2,454,000	100	33,620								3				0001
Purchased Call/SPX/SPX140VSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	08/05/2025	Expire	1	1,734,000	100	15,259								56				0001
Purchased Call/SPX/SPX140VSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2026	08/15/2025	Expire	1	2,386,000	100	21,235								14				0001
Purchased Call/SPX/SPX140WSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/16/2025	10/16/2026	10/20/2025	Expire	1	2,527,000	100	18,447								111				0001
Purchased Call/SPX/SPX140XS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2025	10/30/2026	11/04/2025	Expire	1	2,669,000	100	18,683								121				0001
Purchased Call/SPX/SPX140XSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2026	11/13/2025	Expire	1	3,685,000	100	24,690								49				0001
Purchased Call/SPX/SPX140XSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,188,000	100	21,997								152				0001
Purchased Call/SPX/SPX140XSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2025	11/13/2026	11/18/2025	Expire	1	3,238,000	100	22,342								154				0001
Purchased Call/SPX/SPX140XSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2025	11/20/2026	11/25/2025	Expire	1	4,387,000	100	28,077								200				0001
Purchased Call/SPX/SPX140XSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2026	12/11/2025	Expire	1	3,020,000	100	22,348								54				0001
Purchased Call/SPX/SPX140YS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/11/2025	12/11/2026	12/15/2025	Expire	1	3,838,000	100	29,553								228				0001
Purchased Call/SPX/SPX140YS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2025	12/11/2026	12/16/2025	Expire	1	1,612,000	100	19,022								147				0001
Purchased Call/SPX/SPX2616SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	01/07/2025	Exercise	1	1,439,000	100	29,500		47,002	46,838			47,002		(163)				0001
Purchased Call/SPX/SPX2616SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2025	01/10/2025	Exercise	1	2,156,000	100	26,088		28,955	28,453			28,955		(502)				0001
Purchased Call/SPX/SPX2616SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	01/14/2025	Exercise	1	1,542,000	100	26,677		48,934	48,267			48,934		(667)				0001
Purchased Call/SPX/SPX2616SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/10/2025	01/14/2025	Expire	1	3,765,000	100	44,427			(1,114)					(1,114)				0001
Purchased Call/SPX/SPX261HSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2025	02/07/2025	Expire	1	1,997,000	100	22,766			(2,189)					(2,189)				0001
Purchased Call/SPX/SPX261HSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	02/19/2025	Exercise	1	5,072,000	100	56,299		260,925	254,025			260,925		(6,900)				0001
Purchased Call/SPX/SPX261HST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2025	02/21/2025	Exercise	1	4,441,000	100	49,295		190,794	184,158			190,794		(6,636)				0001
Purchased Call/SPX/SPX261ISC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2025	03/03/2025	Exercise	1	3,813,000	100	42,324		55,622	48,994			55,622		(6,628)				0001
Purchased Call/SPX/SPX261ISI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2025	03/06/2025	Expire	1	2,864,000	100	30,645			(5,234)					(5,234)				0001
Purchased Call/BCS/BCS9173S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	01/31/2025	Exercise	1	103,125	682.66	132,445		16,203	5,984			16,203		(10,551)				0001
Purchased Call/BCS/BCS9173SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	03/26/2025	Exercise	1	141,230	693.42	178,967		17,913	4,652			17,913		(13,485)				0001
Purchased Call/BCS/BCS9173SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	04/21/2025	Exercise	1	39,629	684.89	66,885		4,166	192			4,166		(4,065)				0001
Purchased Call/BCS/BCS9173SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	08/28/2025	Exercise	1	18,060	691.36	46,843		2,391	603			2,391		(1,911)				0001
Purchased Call/BCS/BCS9174S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	05/21/2025	Exercise	1	36,907	697.29	40,380		4,131	636			4,131		(3,594)				0001
Purchased Call/BCS/BCS9174S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	07/02/2025	Exercise	1	131,327	688.71	126,229		18,651	5,359			18,651		(13,594)				0001
Purchased Call/BCS/BCS9174S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	09/26/2025	Exercise	1	14,524	686.34	17,026		1,980	483			1,980		(1,538)				0001
Purchased Call/BCS/BCS9174SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	02/28/2025	Exercise	1	139,647	686.11	45,289		22,423	8,070			22,423		(14,392)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9174SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	04/25/2025	Exercise	1	185,269	697.05	51,597		17,702	206			17,702		(17,538)				0001
Purchased Call/BCS/BCS9174SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	09/30/2025	Exercise	1	20,005	691.13	40,871		2,641	662			2,641		(2,031)				0001
Purchased Call/BCS/BCS8171MSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	12/12/2025	Exercise	1	64,581	674.55	27,310		7,802	2,674			7,802		(5,181)				0001
Purchased Call/BCS/BCS8171MSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	06/30/2025	Exercise	1	25,292	655.43	10,589		3,909	1,736			3,909		(2,192)				0001
Purchased Call/BCS/BCS9170SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	07/02/2025	Exercise	1	112,859	692.56	71,015		13,564	2,993			13,564		(10,731)				0001
Purchased Call/BCS/BCS9170SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	07/24/2025	Exercise	1	18,707	676.43	45,551		2,933	1,144			2,933		(1,908)				0001
Purchased Call/BCS/BCS9171SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	02/25/2025	Exercise	1	342,977	659.76	43,670		62,007	27,399			62,007		(34,608)				0001
Purchased Call/BCS/BCS9178SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	08/11/2025	Exercise	1	72,806	694.79	26,639		8,547	801			8,547		(7,770)				0001
Purchased Call/BCS/BCS9179SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	08/08/2025	Exercise	1	21,068	688.24	11,859		2,661	392			2,661		(2,295)				0001
Purchased Call/BCS/BCS9179SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	06/03/2025	Exercise	1	55,669	691.45	96,311		6,810	956			6,810		(6,101)				0001
Purchased Call/BCS/BCS9179SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	11/07/2025	Exercise	1	78,483	693.58	15,163		7,575	(1,125)			7,575		(8,714)				0001
Purchased Call/BCS/BCS9179SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	06/05/2025	Exercise	1	158,489	696.83	149,925		17,284	136			17,284		(17,506)				0001
Purchased Call/BCS/BCS9179SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	08/07/2025	Exercise	1	21,578	696.48	70,979		2,515	184			2,515		(2,520)				0001
Purchased Call/BCS/BCS9179SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	01/15/2025	Exercise	1	65,240	694.57	44,637		8,165	1,013			8,165		(7,253)				0001
Purchased Call/BCS/BCS9179SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	01/08/2025	Exercise	1	223,996	700.32	179,400		26,347	3,202			26,347		(23,675)				0001
Purchased Call/BCS/BCS9179SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	01/08/2025	Exercise	1	22,697	688.83	26,712		2,949	387			2,949		(2,644)				0001
Purchased Call/BCS/BCS9171SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	01/17/2025	Exercise	1	417,960	704.86	32,359	10,967	13,379	2,412			13,379		(10,965)				0001
Purchased Call/BCS/BCS9171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	01/17/2025	Exercise	1	1,284,352	715.16	96,673	29,046	23,986	(5,060)			23,986		(29,041)				0001
Purchased Call/BCS/BCS9171S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	01/21/2025	Exercise	1	546,564	719.21	60,679	2,400	2,068	(331)			2,068		(2,265)				0001
Purchased Call/BCS/BCS9171S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	01/22/2025	Exercise	1	601,550	709.74	9,704	34,279	27,979	(6,300)			27,979		(34,257)				0001
Purchased Call/BCS/BCS9171S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	01/22/2025	Exercise	1	6,237,609	720.11	582,947	82,783	80,758	(2,025)			80,758		(81,485)				0001
Purchased Call/BCS/BCS9171S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	01/22/2025	Exercise	1	1,114,477	711.61	98,060	22,464	24,893	2,429			24,893		(22,245)				0001
Purchased Call/BCS/BCS9171SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	01/23/2025	Exercise	1	3,458,563	717.84	308,256	67,393	59,921	(7,472)			59,921		(67,368)				0001
Purchased Call/BCS/BCS9171SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	01/23/2025	Exercise	1	292,280	726.41	23,816	5,688	5,217	(470)			5,217		(5,686)				0001
Purchased Call/BCS/BCS9171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	01/24/2025	Exercise	1	359,610	716.01	36,744	4,679	5,034	355			5,034		(4,676)				0001
Purchased Call/BCS/BCS9171SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	01/24/2025	Exercise	1	4,816,495	724.56	349,002	115,693	100,472	(15,221)			100,472		(115,664)				0001
Purchased Call/BCS/BCS9171SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	01/24/2025	Expire	1	59,504	714.12	7,730								1				0001
Purchased Call/BCS/BCS9171SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	01/27/2025	Exercise	1	1,541,399	728.8	128,219	28,451	25,284	(3,167)			25,284		(28,253)				0001
Purchased Call/BCS/BCS9171SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	01/28/2025	Exercise	1	3,103,183	731.73	292,479	39,331	30,013	(9,317)			30,013		(38,876)				0001
Purchased Call/BCS/BCS9171SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	01/28/2025	Exercise	1	652,311	723.09	71,979	5,693	5,094	(599)			5,094		(5,581)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9171SN																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	01/28/2025	Expire	1	408,627	731.73	49,076								77				0001
Purchased Call/BCS/BCS9171SP																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	01/29/2025	Exercise	1	1,445,258	742.23	98,408	36,835	24,091	(12,743)			24,091		(36,791)				0001
Purchased Call/BCS/BCS9171ST																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	01/30/2025	Exercise	1	464,922	727.07	11,305	24,289	20,096	(4,193)			20,096		(24,287)				0001
Purchased Call/BCS/BCS9171SU																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	01/30/2025	Exercise	1	1,145,951	728.99	111,668	16,991	11,768	(5,224)			11,768		(16,980)				0001
Purchased Call/BCS/BCS9174SS																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	10/03/2025	Exercise	1	13,062	685.82	26,955		1,789	440			1,789		(1,437)				0001
Purchased Call/BCS/BCS9175SD																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	06/18/2025	Exercise	1	26,194	689.69	57,522		3,129	401			3,129		(2,914)				0001
Purchased Call/BCS/BCS9175SG																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	03/07/2025	Exercise	1	227,702	691.58	251,557		30,337	7,092			30,337		(24,021)				0001
Purchased Call/BCS/BCS9175SZ																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	04/28/2025	Exercise	1	171,477	691.47	63,700		21,018	4,880			21,018		(16,260)				0001
Purchased Call/BCS/BCS9176SD																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	05/13/2025	Exercise	1	35,490	692	31,475		3,848	324			3,848		(3,600)				0001
Purchased Call/SPX/SPX261JSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2025	03/21/2025	Expire	1	1,416,000	100	23,506			(4,986)					(4,986)				0001
Purchased Call/SPX/SPX261JSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	03/24/2025	Expire	1	3,117,000	100	32,729			(7,033)					(7,033)				0001
Purchased Call/SPX/SPX261KSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2025	04/14/2025	Expire	1	2,076,000	100	35,084			(9,568)					(9,568)				0001
Purchased Call/SPX/SPX261KSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2025	04/24/2025	Expire	1	4,045,000	100	39,641			(12,122)					(12,122)				0001
Purchased Call/SPX/SPX261KSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2025	05/02/2025	Expire	1	2,071,000	100	37,485			(12,289)					(12,289)				0001
Purchased Call/SPX/SPX261KSS																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	05/06/2025	Expire	1	3,593,000	100	57,847			(19,443)					(19,443)				0001
Purchased Call/SPX/SPX261KST																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2025	05/07/2025	Expire	1	4,135,000	100	43,004			(14,690)					(14,690)				0001
Purchased Call/SPX/SPX261KSV																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2025	05/08/2025	Expire	1	2,485,000	100	25,844			(8,899)					(8,899)				0001
Purchased Call/SPX/SPX261LSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2025	05/19/2025	Expire	1	3,040,000	100	33,136			(12,232)					(12,232)				0001
Purchased Call/SPX/SPX261LSU																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2024	05/29/2025	06/02/2025	Expire	1	2,890,000	100	33,524			(13,668)					(13,668)				0001
Purchased Call/SPX/SPX261MS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2025	06/11/2025	Expire	1	3,543,000	100	40,036			(17,536)					(17,536)				0001
Purchased Call/SPX/SPX261MS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	06/17/2025	Expire	1	2,988,000	100	33,764			(15,288)					(15,288)				0001
Purchased Call/SPX/SPX261MSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2025	06/18/2025	Expire	1	2,676,000	100	44,422			(20,314)					(20,314)				0001
Purchased Call/SPX/SPX261MSF																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	06/23/2025	Expire	1	1,446,000	100	25,739			(11,945)					(11,945)				0001
Purchased Call/SPX/SPX261MSG																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	06/23/2025	Expire	1	2,493,000	100	27,922			(12,958)					(12,958)				0001
Purchased Call/SPX/SPX261NS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2025	07/11/2025	Expire	1	3,103,000	100	35,685			(18,580)					(18,580)				0001
Purchased Call/SPX/SPX261NSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2025	07/14/2025	Expire	1	2,455,000	100	53,519			(28,013)					(28,013)				0001
Purchased Call/SPX/SPX261NSE																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	07/15/2025	Expire	1	2,022,000	100	34,981			(18,508)					(18,508)				0001
Purchased Call/SPX/SPX261NSI																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	07/15/2025	Expire	1	1,637,000	100	32,904			(17,457)					(17,457)				0001
Purchased Call/SPX/SPX261NSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2025	07/16/2025	Expire	1	2,050,000	100	35,670			(19,063)					(19,063)				0001
Purchased Call/SPX/SPX261NSL																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	07/17/2025	Expire	1	1,749,000	100	32,007			(17,194)					(17,194)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261NSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2025	08/11/2025	Expire	1	2,321,000	100	21,353			(12,824)					(12,824)				0001
Purchased Call/SPX/SPX2610S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/15/2025	08/19/2025	Expire	1	2,412,000	100	38,110			(23,924)					(23,924)				0001
Purchased Call/SPX/SPX2610S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2025	08/22/2025	Expire	1	2,046,000	100	43,375			(27,602)					(27,602)				0001
Purchased Call/SPX/SPX2610S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	09/03/2025	Expire	1	2,004,000	100	33,868			(22,641)					(22,641)				0001
Purchased Call/SPX/SPX2610S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	09/03/2025	Expire	1	1,704,000	100	28,798			(19,252)					(19,252)				0001
Purchased Call/SPX/SPX261PS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	10/17/2025	Expire	1	1,948,000	100	29,999			(23,718)					(23,718)				0001
Purchased Call/SPX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	10/22/2025	Expire	1	3,656,000	100	38,388			(30,880)					(30,880)				0001
Purchased Call/SPX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	11/24/2025	Expire	1	3,969,000	100	40,087			(35,670)					(35,670)				0001
Purchased Call/SPX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	11/25/2025	Expire	1	3,084,000	100	32,074			(28,786)					(28,786)				0001
Purchased Call/SPX/SPX261PSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	12/29/2025	Expire	1	1,215,000	100	13,730			(13,540)					(13,540)				0001
Purchased Call/SPX/SPX2610S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	12/30/2025	Exercise	1	3,385,000	100	56,530		10,996	(45,220)			10,996		(56,216)				0001
Purchased Call/SPX/SPX2610SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	01/30/2025	Expire	1	2,425,000	100	25,705								(60)				0001
Purchased Call/SPX/SPX2610SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	02/19/2025	Expire	1	2,142,000	100	23,562								(26)				0001
Purchased Call/SPX/SPX2610SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	02/19/2025	Expire	1	2,782,000	100	30,602								(34)				0001
Purchased Call/SPX/SPX261RSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2026	05/21/2025	Expire	1	1,714,000	100	24,682								(16)				0001
Purchased Call/SPX/SPX261RSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	06/06/2025	Expire	1	4,667,000	100	33,602								(14)				0001
Purchased Call/SPX/SPX261SS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	06/24/2025	Expire	1	4,307,000	100	39,194								96				0001
Purchased Call/SPX/SPX261SSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	06/26/2025	Expire	1	1,520,000	100	27,360								(3)				0001
Purchased Call/SPX/SPX261SSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	07/01/2025	Expire	1	1,946,000	100	26,466								69				0001
Purchased Call/SPX/SPX261SSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	07/01/2025	Expire	1	2,494,000	100	22,197								58				0001
Purchased Call/SPX/SPX261SSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,920,000	100	26,572								112				0001
Purchased Call/SPX/SPX261SSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	07/21/2025	Expire	1	3,388,000	100	53,192								172				0001
Purchased Call/SPX/SPX261TS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	07/22/2025	Expire	1	1,836,000	100	16,524								54				0001
Purchased Call/SPX/SPX261TS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	07/23/2025	Expire	1	3,950,000	100	35,550								10				0001
Purchased Call/SPX/SPX261TS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	07/28/2025	Expire	1	2,582,000	100	23,238								80				0001
Purchased Call/SPX/SPX261TSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	07/29/2025	Expire	1	4,432,000	100	40,331								141				0001
Purchased Call/SPX/SPX261TSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	08/01/2025	Expire	1	1,958,000	100	37,594								16				0001
Purchased Call/SPX/SPX261TSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2026	08/04/2025	Expire	1	2,169,000	100	19,955								73				0001
Purchased Call/SPX/SPX261TSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	08/11/2025	Expire	1	2,113,000	100	39,091								152				0001
Purchased Call/BCS/BCS817NS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	03/28/2025	Exercise	1	62,824	661.58	114,675		10,136	5,015			10,136		(5,417)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817N9B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	09/25/2025	09/05/2025	Exercise	1	220,173	598.05	38,324		53,382	33,891			53,382		(19,490)				0001
Purchased Call/BCS/BCS817QS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	02/05/2025	Exercise	1	98,135	648.96	37,313		19,772	10,805			19,772		(9,033)				0001
Purchased Call/BCS/BCS917Z61	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	02/10/2025	Exercise	1	86,125	671.7	43,269		16,026	7,457			16,026		(8,659)				0001
Purchased Call/BCS/BCS917Z63	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	04/21/2025	Exercise	1	57,856	679.38	116,111		7,158	1,767			7,158		(5,693)				0001
Purchased Call/BCS/BCS917Z6J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	06/18/2025	Exercise	1	27,145	673.98	96,777		3,752	1,060			3,752		(2,821)				0001
Purchased Call/BCS/BCS917Z8W	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	07/02/2025	Exercise	1	25,516	688.51	58,612		3,309	884			3,309		(2,578)				0001
Purchased Call/BCS/BCS917S3B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	05/13/2025	Exercise	1	34,609	681.18	19,411		4,087	514			4,087		(3,593)				0001
Purchased Call/BCS/BCS9171SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	01/31/2025	Exercise	1	1,456,921	735.73	164,269	4,844	3,693	(1,151)			3,693		(4,826)				0001
Purchased Call/BCS/BCS9171SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	02/03/2025	Exercise	1	565,882	730.75	63,510	4,659	3,753	(907)			3,753		(4,558)				0001
Purchased Call/BCS/BCS917JS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	02/04/2025	Exercise	1	1,116,923	739.71	76,769	28,463	28,598	135			28,598		(28,339)				0001
Purchased Call/BCS/BCS917JS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	02/04/2025	Exercise	1	2,181,687	739.71	230,480	14,891	13,897	(994)			13,897		(14,532)				0001
Purchased Call/BCS/BCS917JS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	02/04/2025	Exercise	1	3,438,904	739.71	328,971	40,989	30,874	(10,115)			30,874		(40,458)				0001
Purchased Call/BCS/BCS917JS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	02/05/2025	Exercise	1	769,808	730.14	34,324	32,683	33,950	1,266			33,950		(32,679)				0001
Purchased Call/BCS/BCS917JS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	02/05/2025	Exercise	1	1,203,937	732.07	124,165	14,789	12,026	(2,763)			12,026		(14,773)				0001
Purchased Call/BCS/BCS917JS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	02/06/2025	Exercise	1	3,883,229	740.93	317,522	73,844	54,392	(19,452)			54,392		(73,803)				0001
Purchased Call/BCS/BCS917JSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	02/07/2025	Exercise	1	3,216,056	743.49	231,164	71,918	62,582	(9,335)			62,582		(71,884)				0001
Purchased Call/BCS/BCS917JSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	02/07/2025	Exercise	1	695,321	734.72	54,586	16,825	12,007	(4,818)			12,007		(16,818)				0001
Purchased Call/BCS/BCS917JSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	02/10/2025	Exercise	1	1,139,980	736.56	93,225	25,833	18,158	(7,676)			18,158		(25,679)				0001
Purchased Call/BCS/BCS917JSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	02/11/2025	Exercise	1	1,072,987	733.44	130,363	3,758	2,672	(1,086)			2,672		(3,540)				0001
Purchased Call/BCS/BCS917JSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	02/11/2025	Exercise	1	2,058,107	742.2	194,721	26,744	20,717	(6,026)			20,717		(26,419)				0001
Purchased Call/BCS/BCS917JSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	02/12/2025	Exercise	1	1,593,885	744.97	113,421	39,162	25,698	(13,464)			25,698		(39,144)				0001
Purchased Call/BCS/BCS917JSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	02/12/2025	Exercise	1	1,129,934	734.24	81,643	32,511	26,154	(6,358)			26,154		(32,499)				0001
Purchased Call/BCS/BCS917JSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	02/13/2025	Exercise	1	303,520	738.46	2,959	15,978	10,300	(5,678)			10,300		(15,977)				0001
Purchased Call/BCS/BCS917JSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	02/13/2025	Exercise	1	618,696	739.59	72,641	3,400	2,306	(1,094)			2,306		(3,388)				0001
Purchased Call/BCS/BCS9176SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	03/28/2025	Exercise	1	64,005	693.07	92,213		8,596	2,165			8,596		(6,663)				0001
Purchased Call/BCS/BCS9176SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	07/01/2025	Exercise	1	43,358	690.83	21,452		5,485	1,070			5,485		(4,460)				0001
Purchased Call/BCS/BCS9177S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	03/14/2025	Exercise	1	50,512	696.21	23,656		5,972	902			5,972		(5,095)				0001
Purchased Call/BCS/BCS9177SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	06/06/2025	Exercise	1	156,353	704.8	167,613		15,744	884			15,744		(15,272)				0001
Purchased Call/BCS/BCS9177SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	04/28/2025	Exercise	1	79,365	698.44	153,575		8,515	459			8,515		(8,254)				0001
Purchased Call/SPX/SPX2611SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	08/12/2025	Expire	1	2,153,000	100	42,845								167				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261TSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	08/13/2025	Expire	1	1,646,000	100	30,945								19				0001
Purchased Call/SPX/SPX261TSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	08/14/2025	Expire	1	1,619,000	100	25,418								16				0001
Purchased Call/SPX/SPX261TSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	08/19/2025	Expire	1	2,959,000	100	26,039								107				0001
Purchased Call/SPX/SPX261TSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	08/19/2025	Expire	1	2,082,000	100	28,315								117				0001
Purchased Call/SPX/SPX261TSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	08/19/2025	Expire	1	1,735,000	100	35,915								148				0001
Purchased Call/SPX/SPX261US5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	08/22/2025	Expire	1	2,833,000	100	25,497								19				0001
Purchased Call/SPX/SPX261USB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	08/28/2025	Expire	1	2,601,000	100	23,669								20				0001
Purchased Call/SPX/SPX261USM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	09/03/2025	Expire	1	2,017,000	100	18,153								116				0001
Purchased Call/SPX/SPX261UST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	09/11/2025	Expire	1	1,395,000	100	22,181								23				0001
Purchased Call/SPX/SPX261USU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	09/12/2025	Expire	1	3,607,000	100	32,824								35				0001
Purchased Call/SPX/SPX261USX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	09/15/2025	Expire	1	1,495,000	100	24,817								123				0001
Purchased Call/SPX/SPX261USY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	09/16/2025	Expire	1	1,946,000	100	17,514								87				0001
Purchased Call/SPX/SPX261VS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	09/17/2025	Expire	1	2,204,000	100	33,721								38				0001
Purchased Call/SPX/SPX261VSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	09/30/2025	Expire	1	2,699,000	100	22,942								124				0001
Purchased Call/SPX/SPX261WSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	10/07/2025	Expire	1	2,744,000	100	42,258								237				0001
Purchased Call/SPX/SPX261WSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	10/16/2025	Expire	1	2,071,000	100	28,166								44				0001
Purchased Call/SPX/SPX261WST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	12/04/2025	Expire	1	2,832,000	100	20,674								48				0001
Purchased Call/SPX/SPX261WSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	12/08/2025	Expire	1	2,271,000	100	16,578								124				0001
Purchased Call/SPX/SPX261XS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	12/12/2025	Expire	1	2,162,000	100	27,241								66				0001
Purchased Call/SPX/SPX921LS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/23/2024	02/21/2025	02/25/2025	Exercise	1	1,507,000	100	26,373		104,398	100,662			104,398		(3,736)				0001
Purchased Call/SPX/SPX921LS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	02/27/2025	Exercise	1	3,721,000	100	41,303		72,639	66,398			72,639		(6,241)				0001
Purchased Call/SPX/SPX921PS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2025	04/03/2025	Expire	1	1,920,000	100	35,328		(8,759)						(8,759)				0001
Purchased Call/SPX/SPX921QS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	04/10/2025	Expire	1	3,403,000	100	34,711		(9,275)						(9,275)				0001
Purchased Call/SPX/SPX921USR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2025	05/14/2025	Expire	1	2,047,000	100	35,823		(12,928)						(12,928)				0001
Purchased Call/BCS/BCS817QSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	08/05/2025	Exercise	1	22,293	660.51	92,752		3,103	1,024			3,103		(2,391)				0001
Purchased Call/BCS/BCS817RSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	07/21/2025	Exercise	1	23,036	656.93	32,915		3,833	1,680			3,833		(2,236)				0001
Purchased Call/BCS/BCS817RSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	03/18/2025	Exercise	1	77,136	669.53	82,896		10,738	3,895			10,738		(7,046)				0001
Purchased Call/BCS/BCS817RSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	09/09/2025	Exercise	1	70,930	659.49	16,617		11,447	4,652			11,447		(6,814)				0001
Purchased Call/BCS/BCS817RSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	07/10/2025	Exercise	1	85,069	660.74	11,527		13,903	5,686			13,903		(8,218)				0001
Purchased Call/BCS/BCS9173SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	05/23/2025	Exercise	1	188,815	682.54	23,526		22,894	3,601			22,894		(19,293)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9173SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	09/26/2025	Exercise	1	14,857	685.84	6,890		2,042	562			2,042		(1,494)				0001
Purchased Call/BCS/BCS9174SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	08/11/2025	Exercise	1	18,952	690.07	52,336		2,328	433			2,328		(2,067)				0001
Purchased Call/BCS/BCS9174SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	01/08/2025	Exercise	1	187,154	694.24	55,568		22,067	3,233			22,067		(18,947)				0001
Purchased Call/BCS/BCS9175SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	08/13/2025	Exercise	1	17,697	696.17	58,139		2,054	385			2,054		(1,824)				0001
Purchased Call/BCS/BCS9176SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	07/02/2025	Exercise	1	25,432	683.31	81,803		3,500	948			3,500		(2,768)				0001
Purchased Call/BCS/BCS9176S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	03/11/2025	Exercise	1	109,576	684.31	18,757		17,278	6,022			17,278		(11,264)				0001
Purchased Call/BCS/BCS9176SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	07/29/2025	Exercise	1	32,278	686.76	14,736		4,700	1,360			4,700		(3,370)				0001
Purchased Call/BCS/BCS917JSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	02/14/2025	Exercise	1	900,306	736.84	101,346	7,667	5,851	(1,816)			5,851		(7,651)				0001
Purchased Call/BCS/BCS917JSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	02/18/2025	Exercise	1	1,718,629	753.52	167,829	19,976	12,676	(7,301)			12,676		(19,560)				0001
Purchased Call/BCS/BCS917JSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	02/19/2025	Exercise	1	2,119,561	742.76	226,515	22,712	15,527	(7,185)			15,527		(22,147)				0001
Purchased Call/BCS/BCS917KS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	02/19/2025	Exercise	1	4,611,388	751.63	445,772	53,567	39,111	(14,456)			39,111		(52,456)				0001
Purchased Call/BCS/BCS917KS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	02/19/2025	Exercise	1	1,205,003	751.63	122,677	11,203	7,355	(3,847)			7,355		(10,896)				0001
Purchased Call/BCS/BCS917KS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	02/19/2025	Exercise	1	725,966	751.63	76,808	5,336	3,857	(1,478)			3,857		(5,144)				0001
Purchased Call/BCS/BCS917KS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	02/20/2025	Exercise	1	1,009,611	745.09	97,125	16,255	11,817	(4,437)			11,817		(16,237)				0001
Purchased Call/BCS/BCS917KS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	02/20/2025	Expire	1	191,764	743.96	24,814								5				0001
Purchased Call/BCS/BCS917KSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	02/21/2025	Expire	1	278,812	744.79	35,772								7				0001
Purchased Call/BCS/BCS917KSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	02/24/2025	Exercise	1	721,271	744.13	84,530	3,824	2,604	(1,220)			2,604		(3,675)				0001
Purchased Call/BCS/BCS917KSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	02/24/2025	Expire	1	59,151	743	7,619								13				0001
Purchased Call/BCS/BCS917KSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	02/25/2025	Expire	1	53,589	737.3	6,945								12				0001
Purchased Call/BCS/BCS917KSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	02/25/2025	Exercise	1	2,354,940	748.07	237,780	22,406	17,117	(5,289)			17,117		(21,985)				0001
Purchased Call/BCS/BCS917KST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	02/27/2025	Exercise	1	426,443	742.79	40,870	6,559	5,122	(1,437)			5,122		(6,550)				0001
Purchased Call/BCS/BCS917KSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	02/27/2025	Exercise	1	3,196,230	752.81	273,192	51,822	29,810	(22,011)			29,810		(51,764)				0001
Purchased Call/BCS/BCS917LS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	03/03/2025	Exercise	1	745,290	736.98	31,037	31,286	21,461	(9,824)			21,461		(31,229)				0001
Purchased Call/BCS/BCS917LS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	03/04/2025	Exercise	1	938,969	743.67	113,201	2,460	1,972	(488)			1,972		(2,254)				0001
Purchased Call/BCS/BCS917LS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	03/04/2025	Exercise	1	2,768,710	753.7	282,583	20,816	13,388	(7,428)			13,388		(20,301)				0001
Purchased Call/BCS/BCS917LSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	03/05/2025	Exercise	1	1,341,538	739.02	47,088	60,772	42,412	(18,360)			42,412		(60,761)				0001
Purchased Call/BCS/BCS917LSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	03/05/2025	Exercise	1	1,777,583	740.29	173,075	24,117	15,881	(8,236)			15,881		(24,077)				0001
Purchased Call/BCS/BCS917AS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	01/08/2025	Exercise	1	11,786	691.7	38,963		1,637	335			1,637		(1,432)				0001
Purchased Call/BCS/BCS917ASL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	12/31/2025	Exercise	1	71,998	697.71	12,542		8,362	217			8,362		(8,149)				0001
Purchased Call/BCS/BCS917ASP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	01/14/2025	Exercise	1	52,428	716.91	120,053		5,311	(98)			5,311		(5,565)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917B64	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	01/15/2025	Exercise	1	41,201	709.94	93,027		4,575	(6)			4,575		(4,822)				0001
Purchased Call/BCS/BCS917B8J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	01/24/2025	Exercise	1	64,142	716.03	86,173		6,960	82			6,960		(7,022)				0001
Purchased Call/BCS/BCS917CS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	01/28/2025	Exercise	1	353,167	716.51	142,564		43,568	5,612			43,568		(38,094)				0001
Purchased Call/BCS/BCS917CS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	01/29/2025	Exercise	1	245,069	706.37	221,751		36,890	10,420			36,890		(27,003)				0001
Purchased Call/BCS/BCS917CS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	01/07/2025	Exercise	1	466,857	698.04	129,337		64,449	10,717			64,449		(53,927)				0001
Purchased Call/BCS/BCS917CS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	01/21/2025	Exercise	1	346,960	708.66	178,491		41,054	2,806			41,054		(38,623)				0001
Purchased Call/BCS/BCS917CSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	08/08/2025	Exercise	1	20,976	697.04	54,769		2,493	(28)			2,493		(2,664)				0001
Purchased Call/BCS/BCS917CSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	05/13/2025	Exercise	1	121,674	699.67	230,276		15,239	975			15,239		(14,559)				0001
Purchased Call/BCS/BCS917CSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	09/26/2025	Exercise	1	14,150	704.34	19,640		1,709	(2)			1,709		(1,735)				0001
Purchased Call/BCS/BCS917CSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	05/30/2025	Exercise	1	78,485	724.04	60,762		6,799	(2,538)			6,799		(9,407)				0001
Purchased Call/BCS/BCS817SSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	07/23/2025	Exercise	1	20,569	665.24	111,698		3,235	1,251			3,235		(2,286)				0001
Purchased Call/SPX/SPXB051SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise	1	4,961,000	100	56,555		66,625	60,829			66,625		(5,797)				0001
Purchased Call/SPX/SPXB05LS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/21/2024	03/21/2025	03/25/2025	Expire	1	5,766,000	100	57,660			(12,618)					(12,618)				0001
Purchased Call/SPX/SPXB05YSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	10/24/2025	Expire	1	2,223,000	100	47,572			(38,530)					(38,530)				0001
Purchased Call/SPX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	11/07/2025	Expire	1	2,874,000	100	29,315			(24,873)					(24,873)				0001
Purchased Call/SPX/SPXC050SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	11/10/2025	Expire	1	4,001,000	100	38,410			(32,696)					(32,696)				0001
Purchased Call/SPX/SPXC055S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	12/15/2025	Expire	1	3,134,000	100	48,890			(46,331)					(46,331)				0001
Purchased Call/SPX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	3,968,000	100	41,267								(90)				0001
Purchased Call/SPX/SPXC059S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	01/27/2025	Expire	1	3,564,000	100	37,778								(78)				0001
Purchased Call/SPX/SPXC059SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	01/28/2025	Expire	1	5,292,000	100	55,566								(110)				0001
Purchased Call/SPX/SPXC05ASX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	02/14/2025	Expire	1	2,029,000	100	42,812								(90)				0001
Purchased Call/SPX/SPXC05BSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	02/20/2025	Expire	1	3,784,000	100	40,867								(82)				0001
Purchased Call/SPX/SPXC05BS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	02/21/2025	Expire	1	4,289,000	100	44,606								(89)				0001
Purchased Call/SPX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	03/18/2025	Expire	1	5,042,000	100	38,823								(20)				0001
Purchased Call/SPX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,303,000	100	27,745								(10)				0001
Purchased Call/SPX/SPXC05NSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	1,997,000	100	43,535								58				0001
Purchased Call/SPX/SPXC05NSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire	1	2,703,000	100	35,139								47				0001
Purchased Call/SPX/SPXC050SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Expire	1	2,995,000	100	26,656								(17)				0001
Purchased Call/SPX/SPXC05RSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	06/05/2025	Expire	1	2,763,000	100	44,484								(19)				0001
Purchased Call/SPX/SPXC05SSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	06/11/2025	Expire	1	2,006,000	100	32,698								(11)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05TS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Expire	1	2,897,000	100	48,090								(16)				0001
Purchased Call/SPX/SPXC05USG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire	1	2,347,000	100	50,226								110				0001
Purchased Call/SPX/SPXC17Z65	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	07/29/2025	Exercise	1	1,901,000	100	31,937		14,526	(3,661)			14,526		(18,186)				0001
Purchased Call/SPX/SPXC17Z68	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/28/2025	07/30/2025	Expire	1	2,262,000	100	22,846			(13,091)					(13,091)				0001
Purchased Call/SPX/SPXC17Z6E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/31/2024	07/31/2025	08/04/2025	Expire	1	2,037,000	100	20,574			(11,959)					(11,959)				0001
Purchased Call/SPX/SPXC17Z6J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/02/2024	08/04/2025	08/06/2025	Expire	1	1,006,000	100	12,474			(7,388)					(7,388)				0001
Purchased Call/BCS/BCS9178SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/25/2026	03/28/2025	Exercise	1	86,759	694.52	21,496		11,562	2,474			11,562		(9,119)				0001
Purchased Call/BCS/BCS9178SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2026	10/14/2025	Exercise	1	13,169	695.51	12,879		1,526	151			1,526		(1,406)				0001
Purchased Call/BCS/BCS9178SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/30/2024	09/30/2026	08/11/2025	Exercise	1	18,493	697.4	25,883		2,158	211			2,158		(1,979)				0001
Purchased Call/BCS/BCS9179SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/02/2026	10/27/2025	Exercise	1	51,377	697.46	13,035		6,497	987			6,497		(5,528)				0001
Purchased Call/BCS/BCS9179SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2026	08/20/2025	Exercise	1	23,481	705.15	79,891		2,695	312			2,695		(2,594)				0001
Purchased Call/BCS/BCS9179SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/05/2026	10/08/2025	Exercise	1	12,784	696.48	17,657		1,583	198			1,583		(1,429)				0001
Purchased Call/BCS/BCS9179SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/05/2026	04/03/2025	Exercise	1	418,160	705.15	314,293		44,948	2,555			44,948		(43,124)				0001
Purchased Call/BCS/BCS9179SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/07/2024	10/07/2026	09/25/2025	Exercise	1	34,722	688.37	35,757		4,963	1,170			4,963		(3,837)				0001
Purchased Call/BCS/BCS9176SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/14/2026	09/24/2025	Exercise	1	48,106	692.72	19,105		6,519	1,679			6,519		(4,878)				0001
Purchased Call/BCS/BCS9177SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2026	02/24/2025	Exercise	1	332,495	702.58	143,838		51,789	20,161			51,789		(31,775)				0001
Purchased Call/BCS/BCS9177SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/18/2026	02/14/2025	Exercise	1	71,954	704.53	137,672		9,524	2,694			9,524		(7,188)				0001
Purchased Call/BCS/BCS9170SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2026	02/05/2025	Exercise	1	280,119	727.94	168,538		22,737	(10,564)			22,737		(33,760)				0001
Purchased Call/BCS/BCS9170SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2026	06/20/2025	Exercise	1	90,790	724.55	16,664		7,565	(3,490)			7,565		(11,072)				0001
Purchased Call/BCS/BCS9170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/09/2026	01/22/2025	Exercise	1	238,341	741.5	355,568		18,566	(8,194)			18,566		(27,884)				0001
Purchased Call/BCS/BCS9170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2026	01/08/2025	Exercise	1	207,480	732.75	114,181		20,249	(4,557)			20,249		(25,107)				0001
Purchased Call/BCS/BCS9170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2026	01/22/2025	Exercise	1	673,498	737.56	381,932		52,370	(28,663)			52,370		(81,439)				0001
Purchased Call/BCS/BCS9170S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/12/2024	11/12/2026	02/10/2025	Exercise	1	30,832	734.01	116,571		3,291	(441)			3,291		(3,887)				0001
Purchased Call/BCS/BCS9170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/14/2024	11/13/2026	10/08/2025	Exercise	1	12,706	732.18	12,600		1,100	(435)			1,100		(1,565)				0001
Purchased Call/BCS/BCS9170SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/14/2024	11/13/2026	02/12/2025	Exercise	1	67,644	732.55	95,883		5,820	(2,332)			5,820		(8,393)				0001
Purchased Call/BCS/BCS9170SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/19/2024	11/19/2026	07/16/2025	Exercise	1	43,684	734.04	119,103		3,750	(1,563)			3,750		(5,470)				0001
Purchased Call/BCS/BCS917LSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2027	03/05/2025	Exercise	1	510,473	739.47	31,828	16,067	12,163	(3,904)			12,163		(16,060)				0001
Purchased Call/BCS/BCS917LSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2027	03/05/2025	Exercise	1	1,513,046	750.27	144,148	15,607	10,630	(4,977)			10,630		(15,573)				0001
Purchased Call/BCS/BCS917LSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2027	03/06/2025	Exercise	1	370,255	732.36	42,507	1,424	1,088	(336)			1,088		(1,414)				0001
Purchased Call/BCS/BCS917LSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2027	03/06/2025	Expire	1	90,393	729.99	11,263								3				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917LSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	03/06/2025	Exercise	1	2,614,122	741.1	267,584		16,389	12,880	(3,510)			12,880	(16,326)				0001
Purchased Call/BCS/BCS917LSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	03/07/2025	Exercise	1	1,571,001	739.92	182,857		5,973	4,500	(1,474)			4,500	(5,929)				0001
Purchased Call/BCS/BCS917LSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	03/10/2025	Exercise	1	594,426	728.67	67,272		3,248	2,531	(717)			2,531	(3,122)				0001
Purchased Call/BCS/BCS917LSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	03/10/2025	Exercise	1	2,043,751	738.5	220,412		7,821	6,437	(1,384)			6,437	(7,409)				0001
Purchased Call/BCS/BCS917LST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	03/11/2025	Exercise	1	1,781,582	741.05	197,617		4,167	3,164	(1,003)			3,164	(3,796)				0001
Purchased Call/BCS/BCS917LSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	03/11/2025	Exercise	1	1,174,720	741.05	98,418		18,749	15,097	(3,651)			15,097	(18,564)				0001
Purchased Call/BCS/BCS917LSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	03/11/2025	Exercise	1	1,798,983	741.05	128,624		39,399	30,716	(8,683)			30,716	(39,158)				0001
Purchased Call/BCS/BCS917LSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	03/12/2025	Exercise	1	2,801,431	730.07	299,488		11,058	10,147	(911)			10,147	(10,980)				0001
Purchased Call/BCS/BCS917MS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	03/12/2025	Exercise	1	804,168	720.36	93,830		2,662	2,288	(374)			2,288	(2,637)				0001
Purchased Call/BCS/BCS917MS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	03/12/2025	Exercise	1	545,805	719.11	44,445		11,727	10,569	(1,158)			10,569	(11,715)				0001
Purchased Call/BCS/BCS917MS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	03/13/2025	Exercise	1	294,167	713.81	12,990		11,479	10,649	(830)			10,649	(11,475)				0001
Purchased Call/BCS/BCS917MS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	03/13/2025	Exercise	1	501,993	712.73	24,675		18,585	18,044	(542)			18,044	(18,579)				0001
Purchased Call/BCS/BCS917MS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	03/13/2025	Exercise	1	2,558,797	722.34	237,070		28,212	27,073	(1,139)			27,073	(28,149)				0001
Purchased Call/BCS/BCS917MS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	03/14/2025	Exercise	1	922,882	709.52	15,801		49,964	53,427	3,462			53,427	(49,960)				0001
Purchased Call/BCS/BCS917MS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	03/14/2025	Exercise	1	2,347,359	720.32	203,318		34,136	32,755	(1,381)			32,755	(34,081)				0001
Purchased Call/BCS/BCS817VS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	07/21/2025	Exercise	1	40,713	682.3	66,336			5,284	1,498			5,284	(3,955)				0001
Purchased Call/BCS/BCS817VS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	10/09/2025	Exercise	1	71,860	672.07	13,047			10,428	3,210			10,428	(7,227)				0001
Purchased Call/BCS/BCS817VSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	06/09/2025	Exercise	1	81,901	667.4	18,871			12,661	4,295			12,661	(8,377)				0001
Purchased Call/BCS/BCS817VSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	05/09/2025	Exercise	1	125,286	680.71	104,239			14,743	2,239			14,743	(12,807)				0001
Purchased Call/BCS/BCS817WS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	06/10/2025	Exercise	1	50,557	689.12	84,275			5,683	654			5,683	(5,242)				0001
Purchased Call/BCS/BCS917ASM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	12/31/2025	Exercise	1	61,419	700.67	12,917			6,900	(25)			6,900	(6,933)				0001
Purchased Call/BCS/BCS917ASW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	08/08/2025	Exercise	1	19,826	708.89	45,010			2,051	(107)			2,051	(2,277)				0001
Purchased Call/BCS/BCS917BS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	01/15/2025	Exercise	1	59,614	706.64	32,332			6,665	(99)			6,665	(6,833)				0001
Purchased Call/BCS/BCS917TSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	10/08/2025	Exercise	1	12,935	693.96	20,014			1,614	280			1,614	(1,385)				0001
Purchased Call/BCS/BCS917TSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	11/05/2025	Exercise	1	85,132	698.09	32,376			7,571	(1,092)			7,571	(8,695)				0001
Purchased Call/BCS/BCS9178SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	08/28/2025	Exercise	1	17,669	695.85	27,773			2,291	475			2,291	(1,887)				0001
Purchased Call/BCS/BCS9178SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	08/11/2025	Exercise	1	19,417	698.53	25,771			2,241	286			2,241	(2,020)				0001
Purchased Call/BCS/BCS917DSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	01/29/2025	Exercise	1	289,746	742.75	302,566			24,178	(9,010)			24,178	(33,555)				0001
Purchased Call/BCS/BCS917EGG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	02/10/2025	Exercise	1	157,342	757.73	411,426			12,001	(6,174)			12,001	(19,528)				0001
Purchased Call/BCS/BCS917ESP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	02/06/2025	Exercise	1	112,306	746.23	53,814			8,292	(6,168)			8,292	(14,513)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917ESQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	02/06/2025	Exercise	1	100,053	758.67	122,529		8,283	(3,550)			8,283		(11,985)				0001
Purchased Call/BCS/BCS917FS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	01/28/2025	Exercise	1	82,708	746.17	40,474		6,428	(4,007)			6,428		(10,517)				0001
Purchased Call/BCS/BCS917MSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	03/17/2025	Exercise	1	1,695,473	711.22	162,528	16,649	16,653	3			16,653		(16,337)				0001
Purchased Call/BCS/BCS917MSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	03/18/2025	Exercise	1	1,638,701	719.32	164,148	13,135	12,936	(199)			12,936		(12,818)				0001
Purchased Call/BCS/BCS917MSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	03/18/2025	Exercise	1	2,211,580	719.32	234,108	10,886	10,180	(706)			10,180		(10,435)				0001
Purchased Call/BCS/BCS917MSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	03/18/2025	Exercise	1	2,756,349	719.32	254,005	32,866	28,872	(3,993)			28,872		(32,376)				0001
Purchased Call/BCS/BCS917MSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	03/18/2025	Exercise	1	241,784	708.96	1,404	14,470	14,346	(124)			14,346		(14,467)				0001
Purchased Call/BCS/BCS917MSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	03/19/2025	Exercise	1	1,865,993	714.92	193,213	19,738	19,124	(614)			19,124		(19,683)				0001
Purchased Call/BCS/BCS917MSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	03/20/2025	Exercise	1	3,132,096	719.07	321,886	21,345	21,685	340			21,685		(21,252)				0001
Purchased Call/BCS/BCS917MSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	03/21/2025	Exercise	1	2,376,571	722.83	196,455	40,564	36,998	(3,566)			36,998		(40,507)				0001
Purchased Call/BCS/BCS917MSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	03/24/2025	Exercise	1	1,860,910	721.49	131,868	41,441	41,868	427			41,868		(41,180)				0001
Purchased Call/BCS/BCS917NS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	03/25/2025	Exercise	1	1,510,972	721.68	135,566	19,325	16,642	(2,683)			16,642		(19,056)				0001
Purchased Call/BCS/BCS917NS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	03/25/2025	Exercise	1	1,021,723	712.08	107,497	9,547	9,951	404			9,951		(9,334)				0001
Purchased Call/BCS/BCS917NS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	03/25/2025	Exercise	1	3,091,925	721.68	333,447	11,372	11,139	(232)			11,139		(10,711)				0001
Purchased Call/BCS/BCS917NS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	03/26/2025	Expire	1	91,559	721.48	11,308								4				0001
Purchased Call/BCS/BCS917NS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	03/26/2025	Exercise	1	2,052,995	720.39	206,108	24,745	19,582	(5,163)			19,582		(24,681)				0001
Purchased Call/BCS/BCS917NSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	03/27/2025	Exercise	1	581,659	720.5	68,356	2,001	1,656	(346)			1,656		(1,980)				0001
Purchased Call/BCS/BCS917NSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	03/28/2025	Exercise	1	342,167	719.16	18,658	12,125	9,671	(2,454)			9,671		(12,119)				0001
Purchased Call/BCS/BCS817MSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	09/24/2025	Exercise	1	30,331	687.64	32,568		4,087	1,071			4,087		(3,095)				0001
Purchased Call/BCS/BCS817MSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	07/24/2025	Exercise	1	19,989	686.95	41,269		2,758	761			2,758		(2,104)				0001
Purchased Call/BCS/BCS817YS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	09/26/2025	Exercise	1	13,774	694.1	18,245		1,670	291			1,670		(1,424)				0001
Purchased Call/BCS/BCS817YS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	08/07/2025	Exercise	1	40,900	690.52	5,419		4,672	471			4,672		(4,201)				0001
Purchased Call/BCS/BCS917WS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	09/22/2025	Exercise	1	17,374	691.1	41,096		2,513	681			2,513		(1,939)				0001
Purchased Call/BCS/BCS917WSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	01/06/2025	Exercise	1	64,314	696.94	64,295		7,563	986			7,563		(6,655)				0001
Purchased Call/SPX/SPXC17ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2025	08/15/2025	Expire	1	1,915,000	100	18,959			(11,699)					(11,699)				0001
Purchased Call/SPX/SPXC17ZST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2025	08/18/2025	Expire	1	2,054,000	100	36,767			(22,789)					(22,789)				0001
Purchased Call/SPX/SPXD053SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	09/09/2025	Expire	1	2,854,000	100	46,806								223				0001
Purchased Call/SPX/SPXD056S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	09/23/2025	Expire	1	3,701,000	100	31,829								165				0001
Purchased Call/SPX/SPXD170S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2025	08/20/2025	Expire	1	3,890,000	100	40,456			(25,522)					(25,522)				0001
Purchased Call/SPX/SPXD170SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2025	08/25/2025	Expire	1	2,267,000	100	28,338			(18,111)					(18,111)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD172S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2025	09/19/2025	Expire	1	2,284,000	100	41,797			(29,822)					(29,822)				0001
Purchased Call/SPX/SPXD172SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2025	09/29/2025	Expire	1	3,422,000	100	34,562			(25,422)					(25,422)				0001
Purchased Call/SPX/SPXD174S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/10/2025	10/15/2025	Expire	1	1,423,000	100	25,756			(20,232)					(20,232)				0001
Purchased Call/SPX/SPXD174S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2025	10/16/2025	Expire	1	2,313,000	100	28,913			(22,780)					(22,780)				0001
Purchased Call/SPX/SPXD174SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/17/2025	10/21/2025	Expire	1	1,463,000	100	24,286			(19,442)					(19,442)				0001
Purchased Call/SPX/SPXD175S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	10/24/2025	Expire	1	3,090,000	100	32,754			(26,528)					(26,528)				0001
Purchased Call/SPX/SPXD176SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	11/12/2025	Expire	1	2,630,000	100	26,826			(23,100)					(23,100)				0001
Purchased Call/SPX/SPXD177S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Expire	1	4,851,000	100	49,480			(42,727)					(42,727)				0001
Purchased Call/SPX/SPXD177S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Expire	1	2,399,000	100	41,503			(35,838)					(35,838)				0001
Purchased Call/SPX/SPXD178S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2025	11/14/2025	Expire	1	1,794,000	100	33,727			(29,267)					(29,267)				0001
Purchased Call/SPX/SPXD178S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2025	11/17/2025	Expire	1	2,372,000	100	42,459			(36,961)					(36,961)				0001
Purchased Call/SPX/SPXD17PSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	06/02/2025	Expire	1	2,201,000	100	37,637								66				0001
Purchased Call/SPX/SPXD17PSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2026	06/05/2025	Expire	1	3,197,000	100	28,773								(12)				0001
Purchased Call/SPX/SPXD172S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2026	07/16/2025	Expire	1	2,072,000	100	33,566								6				0001
Purchased Call/SPX/SPXE172SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	07/28/2025	Expire	1	2,098,000	100	35,037								121				0001
Purchased Call/SPX/SPXE17DSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2026	09/23/2025	Expire	1	1,027,000	100	17,356								90				0001
Purchased Call/SPX/SPXE17JSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2026	11/05/2025	Expire	1	4,882,000	100	33,198								62				0001
Purchased Call/SPX/SPXE17KSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2026	11/07/2025	Expire	1	3,338,000	100	23,700								45				0001
Purchased Call/SPX/SPXE17KSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	1	1,741,000	100	24,374								221				0001
Purchased Call/BCS/BCS917BSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	06/02/2025	Exercise	1	65,401	706.02	88,748		6,780	(590)			6,780		(7,594)				0001
Purchased Call/BCS/BCS917BSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	09/24/2025	Exercise	1	16,268	703.74	26,209		2,035	170			2,035		(1,931)				0001
Purchased Call/BCS/BCS917BSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	01/23/2025	Exercise	1	17,891	700.98	7,865		2,435	371			2,435		(2,080)				0001
Purchased Call/BCS/BCS917BSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	08/11/2025	Exercise	1	18,539	700.98	38,965		2,132	1			2,132		(2,233)				0001
Purchased Call/BCS/BCS917CSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	07/30/2025	Exercise	1	38,913	696.41	93,127		4,713	40			4,713		(4,794)				0001
Purchased Call/BCS/BCS917NSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	04/01/2025	Exercise	1	852,817	723.82	61,174	18,535	17,785	(751)			17,785		(18,411)				0001
Purchased Call/BCS/BCS917NSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	04/01/2025	Exercise	1	2,581,361	723.82	217,069	40,023	34,077	(5,945)			34,077		(39,581)				0001
Purchased Call/BCS/BCS917NSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	04/01/2025	Exercise	1	3,065,023	723.82	321,655	14,951	14,028	(924)			14,028		(14,297)				0001
Purchased Call/BCS/BCS917NSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	04/01/2025	Expire	1	600,373	712.96	74,987								153				0001
Purchased Call/BCS/BCS917NSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	04/02/2025	Exercise	1	3,161,146	717.88	312,918	38,110	33,210	(4,900)			33,210		(38,004)				0001
Purchased Call/BCS/BCS917NSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	04/02/2025	Exercise	1	1,789,695	716.64	67,948	77,166	65,063	(12,102)			65,063		(77,143)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917NSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	04/04/2025	Exercise	1	848,156	731.33	92,824	1,509	1,419	(90)			1,419		(1,477)				0001
Purchased Call/BCS/BCS917NSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	04/07/2025	Exercise	1	2,047,383	718.1	199,965	13,340	13,913	573			13,913		(12,924)				0001
Purchased Call/BCS/BCS917NSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	04/08/2025	Exercise	1	3,768,754	699.35	232,312	88,487	101,464	12,977			101,464		(88,003)				0001
Purchased Call/BCS/BCS917NSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	04/08/2025	Exercise	1	2,076,821	690.04	217,121	13,245	16,516	3,271			16,516		(12,792)				0001
Purchased Call/BCS/BCS917NSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	04/08/2025	Exercise	1	772,308	699.35	58,672	12,755	17,322	4,568			17,322		(12,632)				0001
Purchased Call/BCS/BCS9170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	04/08/2025	Exercise	1	2,007,048	699.35	191,271	13,648	17,069	3,421			17,069		(13,249)				0001
Purchased Call/BCS/BCS9170S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	04/09/2025	Exercise	1	1,063,255	695.18	101,715	7,568	8,960	1,392			8,960		(7,531)				0001
Purchased Call/BCS/BCS9170S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	04/09/2025	Exercise	1	526,917	684.75	24,284	19,315	21,644	2,329			21,644		(19,306)				0001
Purchased Call/BCS/BCS9170S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	04/09/2025	Exercise	1	2,398,555	685.93	261,025	11,362	15,072	3,710			15,072		(11,267)				0001
Purchased Call/BCS/BCS9170S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	04/10/2025	Exercise	1	962,528	680.78	90,737	11,661	14,776	3,114			14,776		(11,628)				0001
Purchased Call/BCS/BCS9170SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	04/15/2025	Exercise	1	1,179,218	705.17	122,287	5,306	6,603	1,297			6,603		(5,044)				0001
Purchased Call/BCS/BCS9170SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	04/15/2025	Exercise	1	2,605,669	705.17	215,884	38,389	45,304	6,915			45,304		(37,945)				0001
Purchased Call/BCS/BCS917CSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	01/27/2025	Exercise	1	204,079	734.13	68,217		17,290	(7,835)			17,290		(25,182)				0001
Purchased Call/BCS/BCS9170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	01/21/2025	Exercise	1	39,752	725.96	8,201		4,133	(808)			4,133		(4,949)				0001
Purchased Call/BCS/BCS9170SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	09/26/2025	Exercise	1	14,798	728.99	31,859		1,389	(412)			1,389		(1,882)				0001
Purchased Call/BCS/BCS9170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	06/05/2025	Exercise	1	36,334	732.93	9,637		2,907	(1,547)			2,907		(4,461)				0001
Purchased Call/BCS/BCS917ES2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	07/01/2025	Exercise	1	45,353	737.59	32,698		3,754	(1,980)			3,754		(5,807)				0001
Purchased Call/BCS/BCS917ES4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	10/22/2025	Exercise	1	21,807	740.67	16,384		1,827	(872)			1,827		(2,736)				0001
Purchased Call/BCS/BCS917ES6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	02/21/2025	Exercise	1	122,176	746.15	124,712		8,916	(6,052)			8,916		(15,118)				0001
Purchased Call/BCS/BCS917FS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	02/06/2025	Exercise	1	26,434	745.06	20,854		2,832	(524)			2,832		(3,403)				0001
Purchased Call/BCS/BCS917FS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	01/22/2025	Exercise	1	163,094	755.49	297,836		13,547	(5,701)			13,547		(20,012)				0001
Purchased Call/BCS/BCS917FSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	02/14/2025	Exercise	1	108,819	742.83	154,987		9,877	(3,862)			9,877		(13,932)				0001
Purchased Call/BCS/BCS917FSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	01/21/2025	Exercise	1	38,815	739.75	9,038		3,633	(1,369)			3,633		(5,008)				0001
Purchased Call/BCS/BCS917FSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	06/09/2025	Exercise	1	86,445	752.09	140,722		6,232	(3,993)			6,232		(10,404)				0001
Purchased Call/BCS/BCS917FSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	01/28/2025	Exercise	1	164,511	743.21	174,161		17,036	(3,669)			17,036		(20,916)				0001
Purchased Call/BCS/BCS917FSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	01/21/2025	Exercise	1	35,713	738.85	4,753		3,376	(1,247)			3,376		(4,623)				0001
Purchased Call/BCS/BCS917FSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	04/17/2025	Exercise	1	41,712	742.3	25,676		2,658	(2,615)			2,658		(5,301)				0001
Purchased Call/BCS/BCS917FSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	01/22/2025	Exercise	1	111,247	751.77	146,306		8,773	(4,456)			8,773		(13,411)				0001
Purchased Call/BCS/BCS917FSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	09/16/2025	Exercise	1	169,045	742.28	75,945		11,876	(9,631)			11,876		(21,656)				0001
Purchased Call/BCS/BCS917FSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	03/12/2025	Exercise	1	130,497	746.63	224,127		9,646	(6,125)			9,646		(16,343)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917FSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	01/21/2025	Exercise	1	125,532	746.63	143,321		9,497	(5,687)			9,497		(15,534)				0001
Purchased Call/BCS/BCS917FSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	02/25/2025	Exercise	1	252,400	737.82	96,108		29,593	(2,864)			29,593		(32,630)				0001
Purchased Call/BCS/BCS917GS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	02/06/2025	Exercise	1	258,528	735.41	224,612		21,259	(12,084)			21,259		(33,604)				0001
Purchased Call/BCS/BCS917GS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	01/21/2025	Exercise	1	217,316	732.35	73,199		22,910	(5,715)			22,910		(28,685)				0001
Purchased Call/BCS/BCS9170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	04/16/2025	Exercise	1	1,156,387	696.98	27,211	56,414	66,961	10,547			66,961		(56,403)				0001
Purchased Call/BCS/BCS9170SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	04/17/2025	Exercise	1	1,128,867	697.75	107,173	14,032	16,129	2,096			16,129		(13,990)				0001
Purchased Call/BCS/BCS9170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	04/18/2025	Exercise	1	1,728,306	694.83	117,294	44,447	53,170	8,723			53,170		(44,400)				0001
Purchased Call/BCS/BCS9170SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	04/18/2025	Exercise	1	2,172,674	704.2	172,701	34,125	40,799	6,675			40,799		(34,056)				0001
Purchased Call/BCS/BCS9170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	04/21/2025	Exercise	1	1,325,582	697.18	117,894	19,859	24,244	4,385			24,244		(19,601)				0001
Purchased Call/BCS/BCS9170SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	04/21/2025	Exercise	1	852,162	695.98	55,744	23,258	27,998	4,741			27,998		(23,136)				0001
Purchased Call/BCS/BCS9170SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	04/23/2025	Exercise	1	2,217,197	693.76	208,779	26,647	31,687	5,040			31,687		(26,560)				0001
Purchased Call/BCS/BCS917PS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	04/24/2025	Exercise	1	522,966	698.06	59,133	1,550	1,932	382			1,932		(1,525)				0001
Purchased Call/BCS/BCS917PS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	04/25/2025	Exercise	1	2,009,045	709.1	203,877	9,664	11,446	1,782			11,446		(9,577)				0001
Purchased Call/BCS/BCS917PS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	04/25/2025	Exercise	1	1,270,964	699.67	33,940	58,970	68,404	9,433			68,404		(58,956)				0001
Purchased Call/BCS/BCS917PSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	04/29/2025	Exercise	1	186,052	701.12	3,056	9,653	11,162	1,509			11,162		(9,647)				0001
Purchased Call/BCS/BCS917PSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	04/29/2025	Exercise	1	1,004,071	711.79	105,574	2,789	3,376	588			3,376		(2,552)				0001
Purchased Call/BCS/BCS917PSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	04/30/2025	Exercise	1	963,652	712.32	97,053	4,330	5,346	1,016			5,346		(4,287)				0001
Purchased Call/BCS/BCS917PSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	04/30/2025	Exercise	1	695,994	701.63	7,832	37,530	44,107	6,577			44,107		(37,527)				0001
Purchased Call/BCS/BCS917PSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	04/30/2025	Exercise	1	2,011,609	702.85	217,100	10,135	12,384	2,249			12,384		(10,039)				0001
Purchased Call/BCS/BCS917PSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	05/05/2025	Exercise	1	1,419,906	704.72	139,125	14,283	15,940	1,658			15,940		(13,964)				0001
Purchased Call/BCS/BCS917PSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	05/05/2025	Exercise	1	859,696	703.5	67,334	17,571	19,615	2,044			19,615		(17,417)				0001
Purchased Call/BCS/BCS917PSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	05/06/2025	Exercise	1	2,414,620	716.65	185,241	42,357	43,290	933			43,290		(41,931)				0001
Purchased Call/BCS/BCS917PST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	05/06/2025	Exercise	1	313,427	705.9	7,825	15,128	15,882	754			15,882		(15,110)				0001
Purchased Call/BCS/BCS917ESD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	05/01/2025	Exercise	1	37,192	747.94	53,056		2,250	(2,330)			2,250		(4,680)				0001
Purchased Call/BCS/BCS917ESM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	01/21/2025	Exercise	1	66,224	749.34	169,679		5,364	(2,984)			5,364		(8,569)				0001
Purchased Call/BCS/BCS917ESN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	01/21/2025	Exercise	1	96,950	749.72	161,315		7,271	(4,922)			7,271		(12,398)				0001
Purchased Call/BCS/BCS917ESO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	01/21/2025	Exercise	1	60,026	748.2	27,480		4,795	(2,830)			4,795		(7,651)				0001
Purchased Call/BCS/BCS917ESR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	08/20/2025	Exercise	1	17,495	748.38	54,961		1,307	(892)			1,307		(2,271)				0001
Purchased Call/BCS/BCS917EST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	03/05/2025	Exercise	1	11,759	747.24	11,333		1,260	(229)			1,260		(1,502)				0001
Purchased Call/BCS/BCS817YS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	07/02/2025	Exercise	1	27,278	690.13	36,372		3,355	637			3,355		(2,808)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817YSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	10/03/2025	Exercise	1	42,062	688.18	18,619		5,434	1,185			5,434		(4,286)				0001
Purchased Call/BCS/BCS817ZS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	09/22/2025	Exercise	1	17,346	692.16	39,841		2,340	597			2,340		(1,795)				0001
Purchased Call/BCS/BCS817ZSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	09/18/2025	Exercise	1	17,680	682.88	66,656		2,629	857			2,629		(1,949)				0001
Purchased Call/BCS/BCS917GS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	03/14/2025	Exercise	1	49,476	744.56	150,142		4,339	(1,644)			4,339		(6,181)				0001
Purchased Call/BCS/BCS917GS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	01/09/2025	Exercise	1	659,751	734.29	104,660		72,651	(13,085)			72,651		(85,760)				0001
Purchased Call/BCS/BCS917GSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	02/14/2025	Exercise	1	383,975	723.08	400,092		41,758	(4,806)			41,758		(47,048)				0001
Purchased Call/BCS/BCS917GSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	01/28/2025	Exercise	1	355,950	717.47	211,581		34,860	3,521			34,860		(31,771)				0001
Purchased Call/BCS/BCS917GSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	03/20/2025	Exercise	1	32,272	705.7	14,893		3,821	(498)			3,821		(4,348)				0001
Purchased Call/BCS/BCS917GSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	08/28/2025	Exercise	1	187,748	711.06	41,577		22,334	(2,845)			22,334		(25,223)				0001
Purchased Call/BCS/BCS917GSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	01/21/2025	Exercise	1	144,395	714.59	175,222		14,380	(4,639)			14,380		(19,339)				0001
Purchased Call/BCS/BCS917GST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	01/28/2025	Exercise	1	269,629	718.54	143,706		25,507	(10,134)			25,507		(35,863)				0001
Purchased Call/BCS/BCS917HS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	01/17/2025	Exercise	1	455,402	708.26	88,811		54,756	(5,813)			54,756		(60,588)				0001
Purchased Call/SPX/SPXE17LSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2026	11/13/2025	Expire	1	4,103,000	100	29,131								127				0001
Purchased Call/SPX/SPXE17PSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2025	12/11/2026	12/15/2025	Expire	1	2,159,000	100	21,590								166				0001
Purchased Call/SPX/SPXH00ASW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/25/2024	03/25/2025	03/27/2025	Exercise	1	1,277,000	100	26,306		12,340	6,325			12,340		(6,015)				0001
Purchased Call/SPX/SPXH00ESG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/12/2024	04/11/2025	04/15/2025	Expire	1	1,443,000	100	28,139			(7,816)					(7,816)				0001
Purchased Call/SPX/SPXH00FSK	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/18/2024	04/17/2025	04/21/2025	Expire	1	2,012,000	100	41,045			(12,085)					(12,085)				0001
Purchased Call/SPX/SPXH00GS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/23/2024	04/23/2025	04/25/2025	Expire	1	2,148,000	100	38,234			(11,797)					(11,797)				0001
Purchased Call/SPX/SPXH00GSK	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2024	04/25/2025	04/29/2025	Exercise	1	1,810,000	100	38,372		2,127	(9,990)			2,127		(12,117)				0001
Purchased Call/SPX/SPXH00HS0	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/29/2024	04/29/2025	05/01/2025	Exercise	1	2,570,000	100	52,685		29,411	12,285			29,411		(17,126)				0001
Purchased Call/SPX/SPXH00HSO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/02/2024	05/02/2025	05/06/2025	Expire	1	2,101,000	100	51,685			(17,324)					(17,324)				0001
Purchased Call/SPX/SPXH00HST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/03/2024	05/02/2025	05/06/2025	Expire	1	2,933,000	100	53,381			(17,942)					(17,942)				0001
Purchased Call/SPX/SPXH00HSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/03/2024	05/05/2025	05/07/2025	Expire	1	1,103,000	100	18,972			(6,481)					(6,481)				0001
Purchased Call/SPX/SPXH00JSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/16/2024	05/16/2025	05/20/2025	Expire	1	1,873,000	100	26,222			(9,806)					(9,806)				0001
Purchased Call/SPX/SPXH00YSS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/16/2024	07/16/2025	07/18/2025	Expire	1	3,403,000	100	61,935			(33,441)					(33,441)				0001
Purchased Call/SPX/SPXI002S5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/02/2024	08/01/2025	08/05/2025	Expire	1	2,351,000	100	39,262			(23,121)					(23,121)				0001
Purchased Call/SPX/SPXI003S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	08/07/2024	08/07/2025	08/11/2025	Expire	1	2,055,000	100	36,579			(21,968)					(21,968)				0001
Purchased Call/SPX/SPXI006SY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/06/2024	09/05/2025	09/09/2025	Expire	1	1,436,000	100	27,715			(19,015)					(19,015)				0001
Purchased Call/SPX/SPXI00KSZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/12/2024	12/12/2025	12/16/2025	Expire	1	1,267,000	100	26,987			(25,791)					(25,791)				0001
Purchased Call/SPX/SPXI00MS6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/27/2024	12/26/2025	12/30/2025	Exercise	1	2,034,000	100	39,256		25,514	(13,633)			25,514		(39,147)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXIOOIMST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/03/2025	01/02/2026	01/07/2025	Expire	1	1,426,000	100	30,231								(82)				0001
Purchased Call/SPX/SPXIOOPS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/23/2025	01/24/2025	01/27/2025	Expire	1	9,112,500	6025		2,430		(2,430)					(2,430)				0001
Purchased Call/SPX/SPXIOOPS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/23/2025	02/14/2025	01/27/2025	Expire	1	15,187,500	6000		27,590		(27,590)					(27,590)				0001
Purchased Call/SPX/SPXIOOPSQ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	01/29/2025	02/24/2025	01/31/2025	Exercise	1	9,112,500	6000		18,640	8,374	(10,266)				8,374	(18,640)				0001
Purchased Call/SPX/SPXIOOSSG	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	02/19/2025	02/28/2025	02/21/2025	Exercise	1	12,250,000	6050		22,030	95,499	73,469				95,499	(22,030)				0001
Purchased Call/SPX/SPXIOOIIST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/11/2025	03/11/2026	03/13/2025	Expire	1	2,972,000	100	48,741								(83)				0001
Purchased Call/BCS/BCS917PSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	05/06/2025	Exercise	1	2,314,349	716.65	197,756	30,147	32,034	1,887				32,034	(29,692)				0001
Purchased Call/BCS/BCS917PSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	05/06/2025	Exercise	1	805,438	707.11	93,122	1,886	2,261	374				2,261	(1,672)				0001
Purchased Call/BCS/BCS917PSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	05/07/2025	Exercise	1	650,465	705.55	16,217	31,407	32,268	861				32,268	(31,400)				0001
Purchased Call/BCS/BCS917PSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	05/07/2025	Exercise	1	2,761,970	706.77	268,876	31,833	35,075	3,243				35,075	(31,706)				0001
Purchased Call/BCS/BCS917QS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	05/08/2025	Exercise	1	2,394,489	714.56	144,441	61,033	64,054	3,021				64,054	(60,964)				0001
Purchased Call/BCS/BCS917QS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	05/09/2025	Exercise	1	156,409	704.63	7,823	5,551	6,721	1,170				6,721	(5,547)				0001
Purchased Call/BCS/BCS917QS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	05/09/2025	Exercise	1	1,436,739	705.85	164,003	4,131	4,982	851				4,982	(4,052)				0001
Purchased Call/BCS/BCS917QS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Exercise	1	205,925	704.74	3,808	10,688	11,256	567				11,256	(10,679)				0001
Purchased Call/BCS/BCS917QS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Exercise	1	452,550	715.47	45,531	2,736	3,317	581				3,317	(2,629)				0001
Purchased Call/BCS/BCS917QS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	05/13/2025	Exercise	1	2,482,749	715.29	247,663	15,947	19,031	3,084				19,031	(15,365)				0001
Purchased Call/BCS/BCS917QSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	05/13/2025	Exercise	1	92,903	704.56	1,048	5,157	5,895	738				5,895	(5,154)				0001
Purchased Call/BCS/BCS917QSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	05/13/2025	Exercise	1	3,468,982	715.29	280,515	55,127	57,669	2,542				57,669	(54,496)				0001
Purchased Call/BCS/BCS917QSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	05/16/2025	Exercise	1	862,724	708.4	20,113	43,620	48,433	4,813				48,433	(43,586)				0001
Purchased Call/BCS/BCS917QSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	05/16/2025	Exercise	1	1,919,345	719.18	167,875	26,041	26,564	523				26,564	(25,956)				0001
Purchased Call/BCS/BCS917QSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	05/19/2025	Exercise	1	1,085,613	721.15	101,473	10,981	11,885	904				11,885	(10,737)				0001
Purchased Call/BCS/BCS917QSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	05/19/2025	Exercise	1	2,092,724	711.55	212,852	21,440	23,612	2,172				23,612	(20,929)				0001
Purchased Call/BCS/BCS917QSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	05/20/2025	Exercise	1	1,421,195	714.55	105,120	34,630	36,049	1,419				36,049	(34,378)				0001
Purchased Call/BCS/BCS917QSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	05/20/2025	Exercise	1	2,646,750	724.18	278,075	11,430	12,079	648				12,079	(10,761)				0001
Purchased Call/BCS/BCS917BSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	01/21/2025	Exercise	1	37,423	702	49,249		4,794	586				4,794	(4,269)				0001
Purchased Call/BCS/BCS917BSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	01/23/2025	Exercise	1	10,084	699.99	45,511		1,383	211				1,383	(1,293)				0001
Purchased Call/BCS/BCS917BSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	07/16/2025	Exercise	1	65,238	711.66	34,901		7,382	432				7,382	(7,025)				0001
Purchased Call/BCS/BCS917BSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	01/07/2025	Exercise	1	431,007	704.29	92,904		56,217	5,823				56,217	(50,446)				0001
Purchased Call/BCS/BCS917FSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	03/11/2025	Exercise	1	13,149	742.53	44,533		1,354	(313)				1,354	(1,726)				0001
Purchased Call/BCS/BCS917FSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	03/12/2025	Exercise	1	125,231	751.14	223,708		8,873	(6,105)				8,873	(15,553)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917F9R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	03/12/2025	Exercise	1	89,401	741.9	44,008		7,693	(3,707)			7,693		(11,490)				0001
Purchased Call/BCS/BCS170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	05/13/2025	Exercise	1	34,214	682.23	25,110		3,997	868			3,997		(3,187)				0001
Purchased Call/BCS/BCS9171SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	06/05/2025	Exercise	1	85,592	660.68	55,907		13,699	5,523			13,699		(8,239)				0001
Purchased Call/BCS/BCS170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	05/20/2025	Exercise	1	3,022,433	724.18	231,526	56,667	55,595	(1,072)			55,595		(56,111)				0001
Purchased Call/BCS/BCS917RS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	05/23/2025	Exercise	1	1,118,618	709.95	86,985	25,079	27,262	2,183			27,262		(25,033)				0001
Purchased Call/BCS/BCS917RS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	05/27/2025	Exercise	1	2,314,620	719.01	204,877	29,263	31,389	2,126			31,389		(28,564)				0001
Purchased Call/BCS/BCS917RS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	05/27/2025	Exercise	1	140,495	708.22	6,584	5,384	5,532	148			5,532		(5,361)				0001
Purchased Call/BCS/BCS917RS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	05/28/2025	Exercise	1	1,368,295	718.14	135,102	10,510	11,350	839			11,350		(10,049)				0001
Purchased Call/BCS/BCS917RS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	05/28/2025	Exercise	1	579,295	707.37	4,913	33,373	36,514	3,141			36,514		(33,356)				0001
Purchased Call/BCS/BCS917RSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	05/28/2025	Exercise	1	2,296,800	718.14	250,880	5,018	5,986	968			5,986		(4,159)				0001
Purchased Call/BCS/BCS917RSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	05/28/2025	Exercise	1	1,562,430	708.59	158,809	16,373	17,937	1,564			17,937		(15,830)				0001
Purchased Call/BCS/BCS917RSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	05/28/2025	Exercise	1	3,016,075	718.14	282,132	30,700	33,370	2,670			33,370		(29,735)				0001
Purchased Call/BCS/BCS917RSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	05/30/2025	Exercise	1	1,035,317	712.56	124,446	1,242	1,480	238			1,480		(1,173)				0001
Purchased Call/BCS/BCS917RSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	05/30/2025	Exercise	1	3,276,113	722.16	270,356	51,724	54,177	2,453			54,177		(51,573)				0001
Purchased Call/BCS/BCS917RSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	06/02/2025	Expire	1	91,572	711.81	11,254								28				0001
Purchased Call/BCS/BCS917RSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	06/03/2025	Exercise	1	783,758	713.91	77,466	8,723	10,139	1,416			10,139		(8,529)				0001
Purchased Call/BCS/BCS917RSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	06/03/2025	Exercise	1	2,047,051	722.8	179,749	25,989	28,514	2,525			28,514		(25,538)				0001
Purchased Call/BCS/BCS917RSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	06/04/2025	Exercise	1	649,550	723.5	26,999	23,220	24,764	1,544			24,764		(23,204)				0001
Purchased Call/BCS/BCS917RST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	06/04/2025	Exercise	1	1,325,710	713.51	62,382	49,545	50,576	1,031			50,576		(49,509)				0001
Purchased Call/BCS/BCS917RSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	06/05/2025	Exercise	1	5,393,107	723.85	539,180	36,469	38,684	2,215			38,684		(36,156)				0001
Purchased Call/BCS/BCS917GSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	01/09/2025	Exercise	1	52,923	711.22	7,102		6,438	(547)			6,438		(6,985)				0001
Purchased Call/BCS/BCS917GSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	03/07/2025	Exercise	1	119,678	714.02	102,102		14,352	(1,366)			14,352		(15,955)				0001
Purchased Call/BCS/BCS917HSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	03/27/2025	Exercise	1	227,681	711	192,769		26,073	(4,004)			26,073		(29,965)				0001
Purchased Call/BCS/BCS917HSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	01/06/2025	Exercise	1	1,214,511	717.52	119,099	13,200	14,466	1,266			14,466		(13,034)				0001
Purchased Call/BCS/BCS917HSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	01/07/2025	Exercise	1	1,479,160	711.9	158,650	15,267	15,097	(171)			15,097		(15,045)				0001
Purchased Call/BCS/BCS917HSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	01/10/2025	Exercise	1	2,219,171	708.56	214,133	35,071	36,703	1,632			36,703		(35,065)				0001
Purchased Call/BCS/BCS917HSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	01/14/2025	Exercise	1	3,095,285	708.91	300,854	37,921	39,636	1,715			39,636		(37,483)				0001
Purchased Call/BCS/BCS917HST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	01/14/2025	Exercise	1	781,889	708.91	78,717	8,298	7,750	(548)			7,750		(8,183)				0001
Purchased Call/BCS/BCS917HSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	01/16/2025	Exercise	1	600,908	701.95	20,917	28,901	32,543	3,642			32,543		(28,900)				0001
Purchased Call/BCS/BCS917CS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	08/08/2025	Exercise	1	20,012	694.79	21,782		2,425	67			2,425		(2,411)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00ZSP	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/02/2025	04/02/2026	04/04/2025	Expire	1	1,764,000	100	27,695								(38)				0001
Purchased Call/SPX/SPXJ00ZSQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/17/2026	04/21/2025	Expire	1	2,122,000	100	29,071								14				0001
Purchased Call/SPX/SPXJ003SII	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/24/2026	04/29/2025	Expire	1	1,792,000	100	31,181								22				0001
Purchased Call/SPX/SPXJ003SZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/27/2026	04/29/2025	Expire	1	2,534,000	100	18,245								14				0001
Purchased Call/SPX/SPXJ004SD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/28/2025	04/28/2026	04/30/2025	Expire	1	2,798,000	100	20,705								(20)				0001
Purchased Call/SPX/SPXJ006SB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2025	05/08/2026	05/13/2025	Expire	1	2,198,000	100	29,233								33				0001
Purchased Call/SPX/SPXJ00DSII	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/08/2025	07/08/2026	07/10/2025	Expire	1	1,568,000	100	32,614								3				0001
Purchased Call/SPX/SPXJ001SM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/13/2025	09/05/2025	08/15/2025	Expire	1	6,475,000	6375	13,335		(13,335)						(13,335)				0001
Purchased Call/SPX/SPXJ00JSN	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/22/2025	08/21/2026	08/26/2025	Expire	1	1,605,000	100	33,705								146				0001
Purchased Call/SPX/SPXJ00KSX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/29/2025	09/01/2026	09/03/2025	Expire	1	1,908,000	100	31,864								203				0001
Purchased Call/SPX/SPXJ00QSV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/07/2025	10/07/2026	10/09/2025	Expire	1	1,897,000	100	28,265								42				0001
Purchased Call/SPX/SPXJ00RS2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire	1	1,130,000	100	15,820								24				0001
Purchased Call/SPX/SPXJ00SS2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/09/2026	10/15/2025	Expire	1	3,745,000	100	28,462								228				0001
Purchased Call/SPX/SPXJ00SSZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/22/2025	10/22/2026	10/24/2025	Expire	1	2,566,000	100	34,641								59				0001
Purchased Call/SPX/SPXJ00US2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/28/2025	10/28/2026	10/30/2025	Expire	1	1,934,000	100	23,788								43				0001
Purchased Call/SPX/SPXJ00UST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/31/2025	10/30/2026	11/04/2025	Expire	1	1,576,000	100	21,118								137				0001
Purchased Call/SPX/SPXJ00VSQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/18/2025	11/18/2026	11/20/2025	Expire	1	2,253,000	100	29,289								62				0001
Purchased Call/SPX/SPXJ00YSII	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2025	12/17/2026	12/22/2025	Expire	1	2,556,000	100	13,802								110				0001
Purchased Call/SPX/SPXJ00ZSJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/23/2025	12/23/2026	12/26/2025	Expire	1	1,234,000	100	21,348								114				0001
Purchased Call/SPX/SPXJ00ZSN	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/26/2025	12/24/2026	12/30/2025	Expire	1	2,614,000	100	35,028								287				0001
Purchased Call/SPX/SPXJ00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/30/2025	12/30/2026	01/02/2026	Expire	1	2,813,000	100	22,785								62				0001
Purchased Call/SPX/SPXK130GS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/28/2025	Exercise	1	2,011,000	100	39,013		191,587	189,094			191,587		(2,493)				0001
Purchased Call/SPX/SPXK130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise	1	1,107,000	100	21,365		84,514	82,983			84,514		(1,530)				0001
Purchased Call/SPX/SPXK131SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/01/2024	01/31/2025	02/04/2025	Exercise	1	1,232,000	100	26,734		56,718	54,496			56,718		(2,222)				0001
Purchased Call/SPX/SPXM13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	01/17/2025	01/22/2025	Expire	1	11,900,000	5900	102,750		(102,750)						(102,750)				0001
Purchased Call/BCS/BCS917RSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	06/06/2025	Expire	1	253,781	715.56	30,504								18				0001
Purchased Call/BCS/BCS917RSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	06/06/2025	Exercise	1	1,869,720	724.48	125,170	42,493	47,525	5,032			47,525		(42,420)				0001
Purchased Call/BCS/BCS917SS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	06/09/2025	Exercise	1	1,483,950	713.48	106,394	36,211	39,592	3,381			39,592		(35,939)				0001
Purchased Call/BCS/BCS917SS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	06/10/2025	Exercise	1	3,652,823	724.77	392,272	12,988	13,917	929			13,917		(11,983)				0001
Purchased Call/BCS/BCS917SSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	06/13/2025	Exercise	1	2,800,659	727.46	241,334	38,921	37,433	(1,488)			37,433		(38,770)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917SSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	06/16/2025	Exercise	1	2,127,943	727.1	216,511	11,654	12,766	1,112			12,766		(11,089)				0001
Purchased Call/BCS/BCS917SSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	06/17/2025	Exercise	1	246,410	712.85	4,532	12,839	14,592	1,753			14,592		(12,827)				0001
Purchased Call/BCS/BCS917SSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	06/17/2025	Exercise	1	4,540,708	722.82	293,959	110,252	123,066	12,815			123,066		(109,482)				0001
Purchased Call/BCS/BCS917SSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	06/17/2025	Exercise	1	2,923,455	722.82	257,017	37,544	42,555	5,011			42,555		(36,872)				0001
Purchased Call/BCS/BCS917SSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	06/18/2025	Exercise	1	4,027,551	718.3	369,390	59,173	65,286	6,113			65,286		(58,941)				0001
Purchased Call/BCS/BCS917SSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	06/18/2025	Exercise	1	1,404,499	717.21	47,676	61,907	63,912	2,006			63,912		(61,877)				0001
Purchased Call/BCS/BCS917SSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	06/20/2025	Exercise	1	4,800,991	722.56	397,606	73,173	82,296	9,122			82,296		(72,522)				0001
Purchased Call/BCS/BCS917SSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	06/23/2025	Exercise	1	453,151	712.78	35,559	9,772	11,363	1,591			11,363		(9,642)				0001
Purchased Call/BCS/BCS917SSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	06/24/2025	Exercise	1	4,847,422	721.41	450,241	48,274	53,302	5,028			53,302		(47,074)				0001
Purchased Call/BCS/BCS917SSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/17/2027	06/24/2025	Exercise	1	3,216,337	721.41	254,717	53,239	57,398	4,159			57,398		(52,558)				0001
Purchased Call/BCS/BCS917SSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	06/24/2025	Exercise	1	1,616,528	712.54	176,227	9,444	10,252	808			10,252		(8,975)				0001
Purchased Call/BCS/BCS917TS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	06/25/2025	Exercise	1	689,221	719.15	47,830	17,576	19,040	1,464			19,040		(17,545)				0001
Purchased Call/BCS/BCS9172SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	06/18/2025	Exercise	1	27,387	681.13	35,441		3,534	811			3,534		(2,812)				0001
Purchased Call/BCS/BCS9173S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	07/24/2025	Exercise	1	19,457	680.04	45,302		2,968	994			2,968		(2,092)				0001
Purchased Call/BCS/BCS917HSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	01/08/2025	Exercise	1	392,053	719.25	43,734	1,695	1,578	(118)			1,578		(1,694)				0001
Purchased Call/BCS/BCS917HSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	01/09/2025	Exercise	1	126,038	706.18	3,513	6,429	6,284	(146)			6,284		(6,429)				0001
Purchased Call/BCS/BCS917HSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	01/10/2025	Exercise	1	4,548,076	717.02	397,269	75,160	76,039	880			76,039		(75,148)				0001
Purchased Call/BCS/BCS917DSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	09/22/2025	Exercise	1	17,841	733.61	59,746		1,737	(443)			1,737		(2,259)				0001
Purchased Call/SPX/SPXM13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	01/29/2025	01/31/2025	Expire	1	4,462,500	5900	54,015			(54,015)					(54,015)				0001
Purchased Call/SPX/SPXM13WS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	01/24/2025	Expire	1	2,430,000	100	59,535								(144)				0001
Purchased Call/SPX/SPX013LSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2025	12/16/2026	12/18/2025	Expire	1	1,593,000	100	18,957								48				0001
Purchased Call/SPX/SPX815DSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9T8XKCSX06	01/19/2024	01/21/2025	01/23/2025	Exercise	1	1,402,000	4839.81	31,685		56,080	54,339			56,080		(1,741)				0001
Purchased Call/SPX/SPX815GS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9T8XKCSX06	02/09/2024	02/11/2025	02/13/2025	Exercise	1	1,703,000	5026.61	37,636		68,120	63,881			68,120		(4,239)				0001
Purchased Call/SPX/SPX921HSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/05/2024	01/06/2025	01/08/2025	Exercise	1	714,000	16305.98	15,922		28,560	28,341			28,560		(219)				0001
Purchased Call/SPX/SPX921SSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/24/2024	04/22/2025	04/24/2025	Exercise	1	1,248,000	100	34,320		49,920	39,367			49,920		(10,553)				0001
Purchased Call/SPX/SPX921TS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2025	04/30/2025	Exercise	1	1,345,000	100	33,894		53,800	42,875			53,800		(10,925)				0001
Purchased Call/SPX/SPX921ZSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	06/27/2025	Exercise	1	1,911,000	100	48,539		76,440	53,039			76,440		(23,401)				0001
Purchased Call/SPX/SPXA210SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2025	07/18/2025	Exercise	1	1,537,000	100	38,118		50,449	29,867			50,449		(20,581)				0001
Purchased Call/SPX/SPXA213S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/14/2024	08/12/2025	08/14/2025	Exercise	1	1,310,000	100	38,383		52,400	28,690			52,400		(23,710)				0001
Purchased Call/SPX/SPXA217SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/27/2024	09/24/2025	09/26/2025	Exercise	1	1,040,000	100	27,560		41,600	21,122			41,600		(20,478)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA219SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	10/22/2025	Exercise	1	1,387,000	100	35,369		55,480	27,029			55,480		(28,451)				0001
Purchased Call/SPX/SPXA21ES2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/09/2024	12/09/2025	12/11/2025	Exercise	1	2,122,000	100	54,960		64,600	12,820			64,600		(51,780)				0001
Purchased Call/SPX/SPXA21ESI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	12/19/2025	Exercise	1	1,580,000	100	40,132		35,738	(2,956)			35,738		(38,695)				0001
Purchased Call/SPX/SPXA210SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2026	03/05/2025	Expire	1	1,644,000	100	42,086								(77)				0001
Purchased Call/SPX/SPXA210SS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	03/06/2025	Expire	1	1,068,000	100	27,234								(49)				0001
Purchased Call/SPX/SPXB213SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/09/2025	10/07/2026	10/14/2025	Expire	1	1,114,000	100	31,638								252				0001
Purchased Call/SPX/SPXD17ESII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/11/2025	02/09/2026	02/13/2025	Expire	1	1,420,000	100	42,458								(92)				0001
Purchased Call/SPX/SPXE17JS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2026	10/30/2025	Expire	1	1,408,000	6890.89	31,680								57				0001
Purchased Call/SPX/SPXK13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/12/2024	01/14/2025	01/16/2025	Exercise	1	1,785,000	100	45,161		71,400	69,783			71,400		(1,617)				0001
Purchased Call/SPX/SPXK13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/16/2024	02/13/2025	02/18/2025	Exercise	1	1,010,000	105	18,180		30,300	28,116			30,300		(2,184)				0001
Purchased Call/SPX/SPXK13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/15/2024	03/17/2025	03/19/2025	Exercise	1	1,904,000	100	47,219		76,160	66,404			76,160		(9,756)				0001
Purchased Call/SPX/SPXL130S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/08/2024	04/08/2025	04/10/2025	Exercise	1	1,140,000	100	28,386		45,600	38,015			45,600		(7,585)				0001
Purchased Call/BCS/BCS917TS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	06/26/2025	Exercise	1	2,727,747	733.41	133,154	85,563	91,470	5,906			91,470		(85,451)				0001
Purchased Call/BCS/BCS917TS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	06/27/2025	Exercise	1	1,077,588	727.39	109,608	5,164	5,483	319			5,483		(5,091)				0001
Purchased Call/BCS/BCS917TS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	06/30/2025	Exercise	1	1,187,535	722.59	117,468	11,627	13,207	1,579			13,207		(11,308)				0001
Purchased Call/BCS/BCS917TSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	06/30/2025	Expire	1	59,252	721.5	7,081								19				0001
Purchased Call/BCS/BCS917TSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	07/01/2025	Exercise	1	330,114	725.78	19,985	9,732	10,185	453			10,185		(9,678)				0001
Purchased Call/BCS/BCS917TSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	07/01/2025	Exercise	1	1,287,647	735.94	70,269	37,275	39,544	2,269			39,544		(37,073)				0001
Purchased Call/BCS/BCS917TSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	07/01/2025	Exercise	1	3,733,077	735.94	318,687	46,722	45,177	(1,546)			45,177		(45,854)				0001
Purchased Call/BCS/BCS917TSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	07/01/2025	Exercise	1	481,048	726.89	53,219	1,917	2,058	141			2,058		(1,772)				0001
Purchased Call/BCS/BCS917TSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	07/02/2025	Exercise	1	1,543,443	737.11	114,983	27,566	28,367	801			28,367		(27,475)				0001
Purchased Call/BCS/BCS917TSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	07/03/2025	Exercise	1	2,651,140	741.14	261,675	16,168	14,515	(1,653)			14,515		(15,989)				0001
Purchased Call/BCS/BCS917TSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	07/03/2025	Exercise	1	1,478,769	732.03	155,854	9,764	10,217	453			10,217		(9,657)				0001
Purchased Call/BCS/BCS917TSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	07/07/2025	Exercise	1	1,657,758	744.15	138,957	22,578	21,337	(1,241)			21,337		(22,053)				0001
Purchased Call/BCS/BCS917TSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	07/08/2025	Exercise	1	3,736,859	745.32	367,547	24,930	21,690	(3,240)			21,690		(23,529)				0001
Purchased Call/BCS/BCS917TSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	07/08/2025	Expire	1	1,661,859	745.32	186,294								708				0001
Purchased Call/BCS/BCS917TSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	07/09/2025	Exercise	1	3,666,922	731.92	295,672	71,340	71,177	(163)			71,177		(71,129)				0001
Purchased Call/BCS/BCS917TSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	07/09/2025	Exercise	1	1,059,627	730.81	39,252	44,270	41,361	(2,908)			41,361		(44,242)				0001
Purchased Call/BCS/BCS917TSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	07/10/2025	Exercise	1	1,993,455	740.47	209,865	7,000	6,834	(166)			6,834		(6,851)				0001
Purchased Call/BCS/BCS917TSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	07/10/2025	Expire	1	420,451	731.36	50,496								36				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917TSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	07/11/2025	Exercise	1	1,740,018	740.94	176,628	8,953	7,621	(1,332)			7,621		(8,827)				0001
Purchased Call/BCS/BCS917US0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	07/11/2025	Exercise	1	97,831	730.71	7,054	2,372	2,463	90			2,463		(2,367)				0001
Purchased Call/BCS/BCS917US2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	07/14/2025	Exercise	1	993,022	733.35	106,767	5,999	5,693	(307)			5,693		(5,698)				0001
Purchased Call/BCS/BCS917US5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	07/15/2025	Expire	1	319,750	729.68	38,722								109				0001
Purchased Call/BCS/BCS917USB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	07/16/2025	Exercise	1	2,907,978	741.6	243,003	41,491	34,648	(6,843)			34,648		(41,313)				0001
Purchased Call/BCS/BCS9171S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	01/21/2025	Exercise	1	890,171	710.72	85,628	13,935	13,069	(866)			13,069		(13,745)				0001
Purchased Call/BCS/BCS9171SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	01/23/2025	Exercise	1	1,104,294	715.95	47,539	47,899	46,574	(1,326)			46,574		(47,895)				0001
Purchased Call/BCS/BCS9171SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	01/28/2025	Exercise	1	1,892,759	731.73	195,821	15,869	12,689	(3,181)			12,689		(15,579)				0001
Purchased Call/BCS/BCS9171SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	01/29/2025	Exercise	1	2,288,224	733.48	237,273	26,551	21,389	(5,162)			21,389		(26,527)				0001
Purchased Call/BCS/BCS9171SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	02/03/2025	Exercise	1	1,961,750	741.42	158,073	37,982	37,482	(500)			37,482		(37,729)				0001
Purchased Call/BCS/BCS9173SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	06/26/2025	Exercise	1	87,966	692.05	44,930		10,734	2,387			10,734		(8,395)				0001
Purchased Call/BCS/BCS9174SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	09/26/2025	Exercise	1	14,051	690.35	30,691		1,855	453			1,855		(1,502)				0001
Purchased Call/BCS/BCS9174SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	09/26/2025	Exercise	1	14,606	691.58	43,610		1,901	405			1,901		(1,640)				0001
Purchased Call/BCS/BCS9175S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	07/02/2025	Exercise	1	107,738	700.19	63,700		13,291	2,948			13,291		(10,520)				0001
Purchased Call/BCS/BCS9175S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	02/25/2025	Exercise	1	113,648	693.96	36,601		18,025	6,631			18,025		(11,473)				0001
Purchased Call/BCS/BCS9175S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	09/26/2025	Exercise	1	13,843	689.69	57,596		1,828	394			1,828		(1,628)				0001
Purchased Call/BCS/BCS9175S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	05/13/2025	Exercise	1	48,789	691.93	85,638		5,527	532			5,527		(5,268)				0001
Purchased Call/BCS/BCS9175S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	10/15/2025	Exercise	1	11,679	691.58	17,437		1,296	99			1,296		(1,252)				0001
Purchased Call/BCS/BCS9171SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	01/22/2025	Exercise	1	677,729	720.11	77,428	2,119	2,014	(105)			2,014		(1,946)				0001
Purchased Call/BCS/BCS9171SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	01/27/2025	Exercise	1	772,459	718.31	14,410	42,812	36,691	(6,121)			36,691		(42,789)				0001
Purchased Call/SPX/SPXL13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	06/05/2025	Exercise	1	1,507,000	100	38,278		60,280	44,146			60,280		(16,134)				0001
Purchased Call/SPX/SPXL13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	07/23/2025	Exercise	1	1,563,000	100	39,544		62,520	40,624			62,520		(21,896)				0001
Purchased Call/SPX/SPXM1328L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	09/04/2025	Exercise	1	1,063,000	100	27,107		42,520	24,300			42,520		(18,220)				0001
Purchased Call/SPX/SPXM13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	10/16/2025	Exercise	1	1,019,000	100	26,698		40,760	19,725			40,760		(21,035)				0001
Purchased Call/SPX/SPXM13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	12/05/2025	Exercise	1	1,239,000	100	32,462		39,545	9,498			39,545		(30,047)				0001
Purchased Call/SPX/SPXN13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	05/19/2025	Expire	1	1,149,000	100	28,725								38				0001
Purchased Call/SPX/SPXN13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2025	06/10/2026	06/13/2025	Expire	1	1,664,000	100	46,259								(15)				0001
Purchased Call/SPX/SPXN131S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2025	07/21/2026	07/24/2025	Expire	1	1,250,000	100	32,500								10				0001
Purchased Call/SPX/SPXO134SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/16/2026	09/22/2025	Expire	1	1,457,000	100	39,776								205				0001
Purchased Call/SPX/SPXO136GJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2025	09/22/2026	09/26/2025	Expire	1	1,053,000	100	26,325								34				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013CS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/21/2025	10/21/2026	10/23/2025	Expire	1	1,109,000	100	29,499								50				0001
Purchased Call/SPX/SPX921JS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/05/2024	02/03/2025	02/05/2025	Exercise	1	2,106,348	4650	42,129		84,258	80,418			84,258		(3,840)				0001
Purchased Call/SPX/SPX921KSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/20/2024	02/19/2025	02/21/2025	Exercise	1	2,148,235	4763	43,675		86,142	80,247			86,142		(5,896)				0001
Purchased Call/SPX/SPX9210SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/25/2024	03/21/2025	03/25/2025	Exercise	1	2,412,095	5015	50,731		96,199	85,036			96,199		(11,164)				0001
Purchased Call/SPX/SPX9210SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/11/2024	04/08/2025	04/10/2025	Expire	1	1,848,188	5022	35,000			(9,483)					(9,483)				0001
Purchased Call/SPX/SPX921TSF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/30/2024	04/29/2025	05/01/2025	Exercise	1	1,768,053	4995	33,680		59,083	48,104			59,083		(10,978)				0001
Purchased Call/SPX/SPXD17HS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/10/2026	03/20/2025	Expire	1	1,821,986	5359	39,780								(69)				0001
Purchased Call/SPX/SPXK13USG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/18/2024	03/17/2025	03/19/2025	Exercise	1	2,138,570	4973	44,355		85,571	76,381			85,571		(9,189)				0001
Purchased Call/SPX/SPXB213SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/08/2025	10/07/2026	10/10/2025	Expire	1	1,310,000	100	69,430								103				0001
Purchased Call/SPX/SPXB213SS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2026	10/15/2025	Expire	1	565,000	100	28,646								230				0001
Purchased Call/SPX/SPXE174S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/24/2026	08/01/2025	Expire	1	533,000	100	27,769								11				0001
Purchased Call/SPX/SPX013GSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/11/2025	11/10/2026	11/13/2025	Expire	1	819,000	100	40,213								81				0001
Purchased Call/SPX/SPX013MSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/24/2025	12/22/2026	12/29/2025	Expire	1	1,030,000	100	47,998								523				0001
Purchased Call/BCS/BCS917ESZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/04/2026	05/23/2025	Exercise	1	33,845	747.69	14,576		2,270	(1,973)			2,270		(4,257)				0001
Purchased Call/BCS/BCS917FS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/04/2026	10/10/2025	Exercise	1	64,000	745.03	8,403		4,754	(3,382)			4,754		(8,137)				0001
Purchased Call/BCS/BCS917FS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	01/28/2025	Exercise	1	54,478	746.19	125,664		4,919	(1,944)			4,919		(7,188)				0001
Purchased Call/BCS/BCS917FSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	07/30/2025	Exercise	1	26,094	755.49	71,772		1,851	(1,231)			1,851		(3,270)				0001
Purchased Call/BCS/BCS917FS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2026	11/28/2025	Exercise	1	79,959	741.4	112,928		5,880	(4,337)			5,880		(10,357)				0001
Purchased Call/BCS/BCS917FST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2026	01/21/2025	Exercise	1	81,525	737.45	95,793		7,758	(2,758)			7,758		(10,749)				0001
Purchased Call/BCS/BCS917USE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2027	07/17/2025	Exercise	1	434,388	723.07	12,931	19,923	21,151	1,227			21,151		(19,914)				0001
Purchased Call/BCS/BCS917USH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2027	07/21/2025	Exercise	1	1,152,900	738.96	113,627	7,864	6,999	(865)			6,999		(7,538)				0001
Purchased Call/BCS/BCS917USN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2027	07/23/2025	Exercise	1	2,210,125	732.82	234,205	14,731	13,574	(1,158)			13,574		(14,553)				0001
Purchased Call/BCS/BCS917US0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2027	07/23/2025	Exercise	1	1,054,996	731.71	34,425	46,185	45,774	(411)			45,774		(46,159)				0001
Purchased Call/BCS/BCS917USS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2027	07/24/2025	Exercise	1	2,607,222	748.61	275,607	7,360	6,866	(494)			6,866		(7,150)				0001
Purchased Call/BCS/BCS917USW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2027	07/28/2025	Exercise	1	2,880,967	748.11	310,365	6,296	6,045	(251)			6,045		(5,387)				0001
Purchased Call/BCS/BCS917USZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/23/2027	07/29/2025	Exercise	1	1,630,472	748.74	158,309	12,233	11,490	(743)			11,490		(11,768)				0001
Purchased Call/BCS/BCS917VS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2027	07/29/2025	Exercise	1	807,448	739.53	77,505	9,856	9,184	(672)			9,184		(9,629)				0001
Purchased Call/BCS/BCS917VS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/28/2025	07/28/2027	07/30/2025	Exercise	1	681,874	740.12	63,903	6,336	6,438	102			6,438		(6,286)				0001
Purchased Call/BCS/BCS917VS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2027	07/31/2025	Exercise	1	1,243,542	733	108,676	20,026	14,888	(5,138)			14,888		(19,940)				0001
Purchased Call/BCS/BCS917VSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2027	08/01/2025	Exercise	1	426,696	734.79	30,884	8,336	9,097	761			9,097		(8,295)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917VSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	08/04/2025	Exercise	1	2,133,041	729.95	160,729	39,726	36,321	(3,405)			36,321		(39,247)				0001
Purchased Call/BCS/BCS917VSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	08/05/2025	Exercise	1	3,147,019	726.36	192,704	78,150	87,659	9,509			87,659		(77,576)				0001
Purchased Call/BCS/BCS917VSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	08/05/2025	Exercise	1	859,885	726.36	75,052	10,198	11,540	1,343			11,540		(9,974)				0001
Purchased Call/BCS/BCS917VSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	08/05/2025	Exercise	1	3,196,805	726.36	301,421	26,508	31,543	5,035			31,543		(25,635)				0001
Purchased Call/BCS/BCS917VSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	08/06/2025	Exercise	1	291,365	724.6	24,510	5,154	5,622	468			5,622		(5,134)				0001
Purchased Call/BCS/BCS917VSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	08/06/2025	Exercise	1	5,261,290	734.74	556,074	13,176	13,731	555			13,731		(12,724)				0001
Purchased Call/BCS/BCS917VSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	08/06/2025	Exercise	1	2,375,459	725.33	201,709	40,248	45,042	4,794			45,042		(40,084)				0001
Purchased Call/BCS/BCS917JS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	02/04/2025	Exercise	1	613,511	729.06	15,964	31,620	33,301	1,681			33,301		(31,594)				0001
Purchased Call/BCS/BCS917JS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	02/06/2025	Exercise	1	483,902	730.26	49,438	6,541	6,285	(257)			6,285		(6,535)				0001
Purchased Call/BCS/BCS917JSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	02/06/2025	Exercise	1	694,553	732.19	77,778	5,389	4,026	(1,362)			4,026		(5,378)				0001
Purchased Call/BCS/BCS917JSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	02/10/2025	Exercise	1	1,799,092	745.35	180,239	17,286	11,794	(5,492)			11,794		(16,988)				0001
Purchased Call/BCS/BCS917JSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	02/10/2025	Exercise	1	69,401	734.62	5,485	1,730	1,317	(414)			1,317		(1,721)				0001
Purchased Call/BCS/BCS917JSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	02/11/2025	Exercise	1	1,670,223	742.2	156,790	22,069	14,452	(7,617)			14,452		(21,808)				0001
Purchased Call/BCS/BCS917JSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	02/12/2025	Exercise	1	1,872,467	736.18	141,265	49,205	35,204	(14,002)			35,204		(49,184)				0001
Purchased Call/BCS/BCS917JSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	02/13/2025	Exercise	1	3,311,629	748.42	343,300	28,207	21,473	(6,734)			21,473		(28,153)				0001
Purchased Call/BCS/BCS917JSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	02/14/2025	Exercise	1	492,088	734.9	24,577	20,017	15,128	(4,889)			15,128		(20,013)				0001
Purchased Call/BCS/BCS917KS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	02/19/2025	Exercise	1	1,062,904	740.81	78,878	29,650	22,929	(6,720)			22,929		(29,453)				0001
Purchased Call/BCS/BCS917SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	04/03/2025	Exercise	1	54,679	692.98	28,153		6,945	1,265			6,945		(5,740)				0001
Purchased Call/BCS/BCS917SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	07/01/2025	Exercise	1	48,514	694.23	5,797		5,988	979			5,988		(5,009)				0001
Purchased Call/BCS/BCS917SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	01/30/2025	Exercise	1	3,596,636	737.69	268,558	80,440	67,925	(12,516)			67,925		(80,412)				0001
Purchased Call/BCS/BCS917SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	02/03/2025	Exercise	1	1,495,712	732.67	180,172	4,892	3,286	(1,605)			3,286		(4,603)				0001
Purchased Call/BCS/BCS917JS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	02/04/2025	Exercise	1	1,411,664	730.98	100,454	37,217	29,869	(7,348)			29,869		(37,049)				0001
Purchased Call/BCS/BCS917VSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	08/07/2025	Exercise	1	481,335	724.71	15,306	21,179	21,112	(66)			21,112		(21,166)				0001
Purchased Call/BCS/BCS917VSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	08/07/2025	Exercise	1	2,881,529	734.86	263,130	28,360	27,431	(929)			27,431		(28,145)				0001
Purchased Call/BCS/BCS917VSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	08/08/2025	Exercise	1	308,154	724.73	28,127	4,380	4,834	454			4,834		(4,357)				0001
Purchased Call/BCS/BCS917VSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	08/08/2025	Exercise	1	661,313	725.47	75,528	1,617	1,614	(4)			1,614		(1,555)				0001
Purchased Call/BCS/BCS917VST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	08/11/2025	Exercise	1	2,791,507	736.73	172,218	69,600	75,850	6,250			75,850		(69,073)				0001
Purchased Call/BCS/BCS917VSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	08/11/2025	Exercise	1	190,316	726.56	5,156	8,813	9,577	764			9,577		(8,797)				0001
Purchased Call/BCS/BCS917VSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	08/12/2025	Exercise	1	1,721,975	737.14	153,683	19,159	19,025	(134)			19,025		(18,692)				0001
Purchased Call/BCS/BCS917VSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	08/12/2025	Exercise	1	2,136,612	737.14	182,112	27,740	27,476	(264)			27,476		(27,185)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917IIS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	08/13/2025	Exercise	1	412,117	726.25	21,284	14,106	15,105	1,000			15,105		(14,088)				0001
Purchased Call/BCS/BCS917IIS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	08/13/2025	Exercise	1	1,343,653	726.98	155,742	2,412	2,790	378			2,790		(2,281)				0001
Purchased Call/BCS/BCS917IIS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	08/14/2025	Exercise	1	2,448,116	742.6	240,730	15,628	16,097	469			16,097		(15,425)				0001
Purchased Call/BCS/BCS917IIS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	08/14/2025	Exercise	1	245,154	732.35	13,128	8,121	8,608	487			8,608		(8,110)				0001
Purchased Call/BCS/BCS917IIS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	08/18/2025	Exercise	1	634,308	734.65	72,109	1,782	1,807	25			1,807		(1,559)				0001
Purchased Call/BCS/BCS917IISE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	08/19/2025	Exercise	1	728,970	745.88	65,106	8,160	8,300	141			8,300		(7,959)				0001
Purchased Call/BCS/BCS917IISF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	08/19/2025	Exercise	1	1,929,887	745.88	187,008	13,894	13,629	(265)			13,629		(13,315)				0001
Purchased Call/BCS/BCS917IISJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	08/20/2025	Exercise	1	2,017,892	732.68	220,638	10,351	10,768	417			10,768		(10,160)				0001
Purchased Call/BCS/BCS917IISK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	08/20/2025	Exercise	1	545,835	731.93	24,334	20,638	21,432	794			21,432		(20,617)				0001
Purchased Call/BCS/BCS917IISP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	08/22/2025	Exercise	1	941,240	747.89	91,282	6,551	5,199	(1,351)			5,199		(6,471)				0001
Purchased Call/BCS/BCS917XS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	08/27/2025	Exercise	1	1,655,480	740.77	172,934	12,034	10,866	(1,169)			10,866		(11,880)				0001
Purchased Call/BCS/BCS917XS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	08/29/2025	Exercise	1	250,526	740.18		14,856	15,275	419			15,275		(14,856)				0001
Purchased Call/BCS/BCS917XS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	08/29/2025	Exercise	1	1,085,810	750.54	109,863	4,734	4,641	(93)			4,641		(4,635)				0001
Purchased Call/BCS/BCS917XS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	02/19/2025	Expire	1	210,130	741.63	27,170								68				0001
Purchased Call/BCS/BCS917XSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	02/24/2025	Exercise	1	158,860	742.17	1,074	9,757	7,466	(2,292)			7,466		(9,755)				0001
Purchased Call/BCS/BCS917XSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	02/25/2025	Exercise	1	1,302,438	748.07	143,556	6,173	4,099	(2,074)			4,099		(5,919)				0001
Purchased Call/BCS/BCS917XSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	02/25/2025	Exercise	1	299,549	736.85	4,449	17,246	11,350	(5,896)			11,350		(17,238)				0001
Purchased Call/BCS/BCS917XS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	02/26/2025	Exercise	1	2,234,909	740.56	186,636	48,375	33,607	(14,768)			33,607		(48,337)				0001
Purchased Call/BCS/BCS917XSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	02/27/2025	Exercise	1	805,089	743.92	98,069	1,525	862	(664)			862		(1,504)				0001
Purchased Call/BCS/BCS917LS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	03/03/2025	Exercise	1	1,187,324	745.78	96,565	21,710	15,811	(5,899)			15,811		(21,535)				0001
Purchased Call/BCS/BCS917LS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	03/03/2025	Exercise	1	334,113	734.59	8,206	17,230	13,337	(3,893)			13,337		(17,215)				0001
Purchased Call/BCS/BCS917LS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	03/04/2025	Exercise	1	1,140,118	742.39	2,962	70,860	50,668	(20,192)			50,668		(70,854)				0001
Purchased Call/BCS/BCS917LSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	03/04/2025	Exercise	1	2,836,088	753.7	280,402	25,084	14,780	(10,304)			14,780		(24,585)				0001
Purchased Call/BCS/BCS917GSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	01/21/2025	Exercise	1	101,128	722.91	121,683		11,725	(747)			11,725		(12,771)				0001
Purchased Call/BCS/BCS917GSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	03/21/2025	Exercise	1	38,750	723.49	63,333		4,320	(472)			4,320		(4,913)				0001
Purchased Call/BCS/BCS917JS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	02/05/2025	Exercise	1	785,619	740.81	83,715	5,280	3,465	(1,814)			3,465		(5,269)				0001
Purchased Call/BCS/BCS917JSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	02/11/2025	Exercise	1	345,545	731.51	34,279	5,355	4,213	(1,142)			4,213		(5,298)				0001
Purchased Call/BCS/BCS917JSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	02/18/2025	Expire	1	167,320	743.5	21,701								54				0001
Purchased Call/BCS/BCS917JSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	02/18/2025	Exercise	1	1,968,069	744.63	166,121	43,585	29,768	(13,816)			29,768		(43,172)				0001
Purchased Call/BCS/BCS917XS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	09/02/2025	Exercise	1	2,038,586	749.67	176,630	23,807	22,651	(1,157)			22,651		(23,040)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917XSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	09/03/2025	Exercise	1	831,284	751.71	88,883	1,279	1,024	(256)			1,024		(893)				0001
Purchased Call/BCS/BCS917XSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	09/03/2025	Exercise	1	369,477	741.34	28,863	7,534	6,775	(758)			6,775		(7,409)				0001
Purchased Call/BCS/BCS917XSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	09/03/2025	Exercise	1	1,010,837	751.71	84,791	13,049	10,379	(2,670)			10,379		(12,680)				0001
Purchased Call/BCS/BCS917XSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	09/03/2025	Exercise	1	325,358	741.34	33,712	2,503	2,515	12			2,515		(2,357)				0001
Purchased Call/BCS/BCS917XSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	09/03/2025	Exercise	1	1,963,273	743.52	170,521	29,689	23,073	(6,616)			23,073		(28,950)				0001
Purchased Call/BCS/BCS917XSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	09/05/2025	Expire	1	223,279	738.81	26,302								24				0001
Purchased Call/BCS/BCS917XSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	09/05/2025	Exercise	1	1,027,557	748.39	102,702	5,010	5,053	42			5,053		(4,915)				0001
Purchased Call/BCS/BCS917XSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	09/05/2025	Expire	1	103,860	740.23	12,100								11				0001
Purchased Call/BCS/BCS917XSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	09/09/2025	Exercise	1	3,231,177	756.9	282,115	33,265	29,347	(3,918)			29,347		(32,346)				0001
Purchased Call/BCS/BCS917XSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	09/10/2025	Expire	1	377,325	755.5	40,827								39				0001
Purchased Call/BCS/BCS917YS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	09/15/2025	Exercise	1	2,100,958	761.58	214,539	6,287	4,830	(1,457)			4,830		(5,580)				0001
Purchased Call/BCS/BCS917YSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	09/16/2025	Exercise	1	1,011,093	759.79	93,679	8,012	6,913	(1,100)			6,913		(7,702)				0001
Purchased Call/BCS/BCS917YSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	09/16/2025	Exercise	1	675,721	759.79	67,283	3,152	2,841	(310)			2,841		(2,930)				0001
Purchased Call/BCS/BCS917YSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	09/17/2025	Expire	1	119,832	747.21	14,140								14				0001
Purchased Call/BCS/BCS917YSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	09/17/2025	Expire	1	276,310	748.87	32,218								31				0001
Purchased Call/BCS/BCS917YSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	09/17/2025	Exercise	1	513,114	748.12	14,391	22,899	17,227	(5,672)			17,227		(22,885)				0001
Purchased Call/BCS/BCS917YSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	09/17/2025	Exercise	1	676,531	758.58	71,118	1,176	963	(213)			963		(1,107)				0001
Purchased Call/BCS/BCS917YSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	09/19/2025	Exercise	1	1,003,189	750.71	105,961	4,954	4,563	(390)			4,563		(4,850)				0001
Purchased Call/BCS/BCS917HS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	01/06/2025	Exercise	1	371,172	707.19	20,387	13,784	11,589	(2,195)			11,589		(13,756)				0001
Purchased Call/BCS/BCS917ASE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	03/26/2025	Exercise	1	238,937	694.17	36,839		31,913	4,974			31,913		(26,962)				0001
Purchased Call/BCS/BCS917AS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	09/26/2025	Exercise	1	14,017	700.62	32,484		1,730	178			1,730		(1,594)				0001
Purchased Call/BCS/BCS917KS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	02/20/2025	Exercise	1	1,631,573	753.99	164,900	16,015	10,829	(5,187)			10,829		(15,985)				0001
Purchased Call/BCS/BCS917KSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	02/21/2025	Exercise	1	247,378	743.66	28,497	1,744	1,222	(522)			1,222		(1,739)				0001
Purchased Call/BCS/BCS917KSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	02/24/2025	Exercise	1	407,095	753.01	46,002	1,445	815	(631)			815		(1,364)				0001
Purchased Call/BCS/BCS917KSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	02/25/2025	Exercise	1	896,330	738.12	77,036	19,206	12,695	(6,510)			12,695		(19,069)				0001
Purchased Call/BCS/BCS917KSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	02/26/2025	Exercise	1	186,619	738.17	4,994	9,530	9,285	(246)			9,285		(9,529)				0001
Purchased Call/BCS/BCS917KSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	02/26/2025	Exercise	1	1,511,492	749.41	136,993	21,513	14,449	(7,064)			14,449		(21,485)				0001
Purchased Call/BCS/BCS917KSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	02/26/2025	Exercise	1	985,883	738.62	31,712	47,487	31,813	(15,674)			31,813		(47,480)				0001
Purchased Call/BCS/BCS917KSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	02/27/2025	Exercise	1	213,753	741.97	6,266	10,473	7,100	(3,372)			7,100		(10,471)				0001
Purchased Call/BCS/BCS917LSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	03/05/2025	Exercise	1	440,998	741.42	46,932	3,766	2,613	(1,152)			2,613		(3,755)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917LSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	03/07/2025	Exercise	1	2,177,441	749.89	199,619	25,829	17,216	(8,613)			17,216		(25,781)				0001
Purchased Call/BCS/BCS917MS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	03/13/2025	Exercise	1	1,153,037	711.5	3,750	69,786	72,954	3,167			72,954		(69,785)				0001
Purchased Call/BCS/BCS917MSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	03/17/2025	Expire	1	74,236	700.55	9,294								18				0001
Purchased Call/BCS/BCS917MSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	03/17/2025	Exercise	1	1,115,620	701.76	101,751	18,349	17,980	(369)			17,980		(18,154)				0001
Purchased Call/BCS/BCS917MSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	03/18/2025	Expire	1	277,657	710.83	34,374								66				0001
Purchased Call/BCS/BCS917MSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	03/18/2025	Exercise	1	457,253	709.75	37,374	9,823	9,649	(174)			9,649		(9,751)				0001
Purchased Call/SPX/SPX140BS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	01/31/2025	02/04/2025	Exercise	1	2,045,000	279.18	112,271		223,633	214,277			223,633		(9,356)				0001
Purchased Call/SPX/SPX140BSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/06/2024	02/06/2025	02/10/2025	Exercise	1	1,591,000	279.15	88,301		179,760	171,027			179,760		(8,733)				0001
Purchased Call/SPX/SPX140BSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/07/2025	02/11/2025	Exercise	1	1,410,369	299	24,348		53,586	51,084			53,586		(2,502)				0001
Purchased Call/SPX/SPX140CSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2024	02/26/2025	02/28/2025	Exercise	1	1,910,000	282.56	109,443		176,223	159,386			176,223		(16,837)				0001
Purchased Call/SPX/SPX140DSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	04/01/2025	Expire	1	1,506,000	305.69	28,614			(6,817)					(6,817)				0001
Purchased Call/SPX/SPX140DSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	04/01/2025	Expire	1	1,394,000	309.72	19,237			(4,583)					(4,583)				0001
Purchased Call/SPX/SPX140FS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2024	04/25/2025	04/29/2025	Expire	1	1,560,913	301	28,124			(8,981)					(8,981)				0001
Purchased Call/SPX/SPX140FSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2024	05/05/2025	05/07/2025	Expire	1	1,538,872	304	31,087			(10,798)					(10,798)				0001
Purchased Call/SPX/SPX140GS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	05/20/2025	Exercise	1	3,478,000	289.74	201,724		163,012	87,366			163,012		(75,647)				0001
Purchased Call/SPX/SPX140GS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	05/20/2025	Expire	1	1,234,000	306.4	26,531			(9,949)					(9,949)				0001
Purchased Call/SPX/SPX140KSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/27/2024	08/27/2025	08/29/2025	Expire	1	1,741,000	323.72	12,361			(8,105)					(8,105)				0001
Purchased Call/SPX/SPX140LS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/25/2025	09/29/2025	Expire	1	1,586,485	325	12,307			(9,153)					(9,153)				0001
Purchased Call/BCS/BCS917YSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	09/23/2025	Expire	1	328,508	748.67	38,173								128				0001
Purchased Call/BCS/BCS917YSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	09/24/2025	Exercise	1	561,020	743.85	37,017	14,592	13,284	(1,307)			13,284		(14,555)				0001
Purchased Call/BCS/BCS917ZS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	09/24/2025	Exercise	1	2,350,847	746.04	259,955	6,607	6,078	(529)			6,078		(6,347)				0001
Purchased Call/BCS/BCS917ZS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	09/26/2025	Exercise	1	364,305	750.29	37,481	1,224	1,091	(132)			1,091		(1,186)				0001
Purchased Call/BCS/BCS917ZS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	09/29/2025	Exercise	1	1,552,019	744.49	160,207	5,490	5,449	(41)			5,449		(4,945)				0001
Purchased Call/BCS/BCS917ZSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	09/30/2025	Exercise	1	805,214	743.2	68,264	13,134	10,498	(2,636)			10,498		(12,902)				0001
Purchased Call/BCS/BCS917ZSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	10/02/2025	Exercise	1	1,182,540	755.6	122,827	3,449	3,082	(367)			3,082		(3,323)				0001
Purchased Call/BCS/BCS917ZSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	10/03/2025	Exercise	1	778,001	742.08	79,474	5,893	4,863	(1,030)			4,863		(5,811)				0001
Purchased Call/BCS/BCS917ZSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	10/06/2025	Exercise	1	884,958	742.05	99,887	1,915	1,770	(145)			1,770		(1,570)				0001
Purchased Call/BCS/BCS917ZST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/04/2027	10/07/2025	Exercise	1	906,223	751.58	88,190	5,974	5,372	(602)			5,372		(5,669)				0001
Purchased Call/BCS/BCS917ZSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	10/08/2025	Exercise	1	954,358	739.72	92,111	10,061	8,478	(1,582)			8,478		(9,964)				0001
Purchased Call/BCS/BCS917ZSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	10/08/2025	Exercise	1	315,935	737.55	32,421	2,667	2,396	(271)			2,396		(2,633)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCSA170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/08/2027	10/15/2025	Exercise	1	1,271,540	731.37	125,075	10,730	12,012	1,282			12,012		(10,330)				0001
Purchased Call/BCS/BCSA170SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	10/17/2025	Exercise	1	711,899	741.1	66,161	8,388	7,923	(465)			7,923		(8,316)				0001
Purchased Call/BCS/BCSA170SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	10/21/2025	Exercise	1	1,041,182	740.41	101,953	9,412	7,609	(1,803)			7,609		(9,049)				0001
Purchased Call/BCS/BCSA170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	10/21/2025	Exercise	1	969,251	748.56	88,433	8,462	8,060	(402)			8,060		(8,146)				0001
Purchased Call/BCS/BCSA170ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	10/22/2025	Exercise	1	2,993,029	746.96	301,336	22,778	18,515	(4,263)			18,515		(22,446)				0001
Purchased Call/BCS/BCSA170SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	10/23/2025	Exercise	1	789,067	753.4	74,878	5,526	5,069	(456)			5,069		(5,443)				0001
Purchased Call/BCS/BCSA170SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	10/24/2025	Exercise	1	258,086	753.13	8,883	9,624	8,319	(1,305)			8,319		(9,615)				0001
Purchased Call/BCS/BCSA171S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	10/27/2025	Expire	1	580,734	745.35	67,365								244				0001
Purchased Call/BCS/BCS917HSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	01/10/2025	Exercise	1	342,182	706.7		22,208	19,410	(2,797)			19,410		(22,208)				0001
Purchased Call/BCS/BCS917HSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	01/15/2025	Exercise	1	334,805	702.54	24,560	9,683	10,127	444			10,127		(9,682)				0001
Purchased Call/BCS/BCS917HSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	01/16/2025	Exercise	1	3,057,291	712.21	325,777	22,842	22,382	(460)			22,382		(22,825)				0001
Purchased Call/BCS/BCS917IS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	01/21/2025	Exercise	1	463,759	708.85	32,375	13,795	16,380	2,585			16,380		(13,723)				0001
Purchased Call/BCS/BCS917KSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	02/28/2025	Exercise	1	1,935,628	747.93	173,310	27,741	19,064	(8,677)			19,064		(27,704)				0001
Purchased Call/BCS/BCS917KSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	02/28/2025	Exercise	1	347,176	737.98	30,388	6,817	4,870	(1,947)			4,870		(6,810)				0001
Purchased Call/BCS/BCS917LS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	03/04/2025	Exercise	1	747,010	753.7	83,009	2,270	1,785	(486)			1,785		(2,119)				0001
Purchased Call/BCS/BCS917LSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	03/07/2025	Exercise	1	942,596	741.04	75,189	20,375	12,631	(7,744)			12,631		(20,357)				0001
Purchased Call/BCS/BCS917LSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	03/11/2025	Exercise	1	206,868	729.93	12,710	6,616	5,941	(675)			5,941		(6,592)				0001
Purchased Call/BCS/BCS917LSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	03/11/2025	Exercise	1	532,098	732.31	51,061	7,273	5,463	(1,810)			5,463		(7,177)				0001
Purchased Call/BCS/BCS917ASQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	07/30/2025	Exercise	1	25,737	708.45	99,385		2,866	35			2,866		(2,962)				0001
Purchased Call/SPX/SPX140MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/09/2024	10/07/2025	10/09/2025	Expire	1	1,873,585	321	27,430			(21,199)					(21,199)				0001
Purchased Call/SPX/SPX140MS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2024	10/17/2025	10/21/2025	Exercise	1	1,769,029	303	91,614		87,526	14,184			87,526		(73,342)				0001
Purchased Call/SPX/SPX140MSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	10/29/2025	Expire	1	1,482,000	324.68	17,488			(14,404)					(14,404)				0001
Purchased Call/SPX/SPX140MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	12/15/2025	Expire	1	1,374,000	327.54	24,732			(23,437)					(23,437)				0001
Purchased Call/SPX/SPX140PSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/06/2025	02/03/2026	02/10/2025	Expire	1	1,595,432	325	35,040								(61)				0001
Purchased Call/SPX/SPX140RS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/05/2025	03/04/2026	03/07/2025	Expire	1	1,640,372	322	31,007								(56)				0001
Purchased Call/SPX/SPX140RSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2026	03/25/2025	Expire	1	1,466,000	303.82	71,834								(21)				0001
Purchased Call/SPX/SPX140RSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	03/25/2025	Expire	1	1,503,000	319.47	27,054								(10)				0001
Purchased Call/SPX/SPX140SSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	04/01/2025	Expire	1	1,805,306	305	76,703								(12)				0001
Purchased Call/SPX/SPX140TSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/23/2025	04/21/2026	04/25/2025	Expire	1	2,052,519	313	33,306								(36)				0001
Purchased Call/SPX/SPX140US6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/19/2025	05/18/2026	05/21/2025	Expire	1	1,495,532	325	14,451								(10)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140XS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/06/2025	10/30/2026	11/10/2025	Expire	1	1,659,629	342	16,112								109				0001
Purchased Call/SPX/SPX261HS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,575,000	294.59	24,885		80,061	78,955			80,061		(1,106)				0001
Purchased Call/SPX/SPX261HS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2024	01/17/2025	01/22/2025	Exercise	1	1,818,451	275	107,675		222,365	217,553			222,365		(4,812)				0001
Purchased Call/SPX/SPX2611S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2025	02/27/2025	Exercise	1	1,903,000	282.96	108,852		172,370	155,923			172,370		(16,447)				0001
Purchased Call/SPX/SPX2611S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/21/2025	02/25/2025	Exercise	1	2,270,980	281	142,201		231,833	211,688			231,833		(20,145)				0001
Purchased Call/SPX/SPX2611S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/07/2025	03/11/2025	Exercise	1	2,485,000	284.13	138,912		184,715	159,634			184,715		(25,081)				0001
Purchased Call/SPX/SPX261JS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	03/18/2025	Exercise	1	3,469,000	284.18	197,039		232,544	193,136			232,544		(39,408)				0001
Purchased Call/SPX/SPX261LSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2024	05/21/2025	05/23/2025	Exercise	1	2,804,254	290	154,672		120,741	60,255			120,741		(60,486)				0001
Purchased Call/SPX/SPX261MSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2024	06/20/2025	06/24/2025	Expire	1	2,499,000	320.05	28,489			(13,453)					(13,453)				0001
Purchased Call/SPX/SPX2610SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2024	09/26/2025	09/30/2025	Exercise	1	1,559,000	300.7	74,988		85,390	29,720			85,390		(55,670)				0001
Purchased Call/SPX/SPX2610SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2026	01/22/2025	Expire	1	1,440,020	307	79,349								(176)				0001
Purchased Call/SPX/SPX2610SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2026	01/27/2025	Expire	1	1,441,956	310	76,088								(160)				0001
Purchased Call/SPX/SPX2610SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	02/04/2025	Expire	1	2,953,000	309.71	149,422								(278)				0001
Purchased Call/SPX/SPX261RS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	03/07/2025	Expire	1	1,507,000	306.43	74,747								(134)				0001
Purchased Call/BCS/BCS917MSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	03/19/2025	Exercise	1	2,047,666	724.56	195,618	21,058	18,603	(2,455)			18,603		(21,002)				0001
Purchased Call/BCS/BCS917MSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	03/19/2025	Expire	1	256,368	714.12	32,149								9				0001
Purchased Call/BCS/BCS917MSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	03/19/2025	Exercise	1	1,822,271	713.69	48,336	90,453	80,209	(10,244)			80,209		(90,439)				0001
Purchased Call/BCS/BCS917MSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	03/24/2025	Exercise	1	509,631	712.97	49,730	6,477	6,639	162			6,639		(6,379)				0001
Purchased Call/BCS/BCS917MSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	03/24/2025	Exercise	1	468,036	711.89	51,416	3,310	3,330	20			3,330		(3,209)				0001
Purchased Call/BCS/BCS917MSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	03/24/2025	Exercise	1	97,513	710.66	8,988	1,606	1,606	1			1,606		(1,588)				0001
Purchased Call/BCS/BCS917NS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	03/25/2025	Exercise	1	2,024,328	721.68	199,932	16,331	13,758	(2,573)			13,758		(15,935)				0001
Purchased Call/BCS/BCS917NS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	03/26/2025	Exercise	1	1,155,835	730.1	103,788	15,087	14,013	(1,074)			14,013		(15,054)				0001
Purchased Call/BCS/BCS917NSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	03/27/2025	Exercise	1	2,885,956	730.21	274,059	30,067	25,218	(4,849)			25,218		(29,981)				0001
Purchased Call/BCS/BCS917NSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	03/28/2025	Exercise	1	3,091,411	730.12	341,449	8,114	7,229	(884)			7,229		(8,005)				0001
Purchased Call/BCS/BCS917NSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	03/31/2025	Exercise	1	1,629,733	720.87	150,173	26,120	20,039	(6,081)			20,039		(25,816)				0001
Purchased Call/BCS/BCS917NSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	04/01/2025	Exercise	1	1,829,493	714.19	150,777	37,857	33,679	(4,178)			33,679		(37,550)				0001
Purchased Call/BCS/BCSA171S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	10/27/2025	Expire	1	62,338	743.16	7,350								27				0001
Purchased Call/BCS/BCSA171S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	10/28/2025	Exercise	1	965,135	753.09	93,971	5,663	5,051	(611)			5,051		(5,322)				0001
Purchased Call/BCS/BCSA171SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	10/29/2025	Exercise	1	2,113,847	748.23	209,740	18,261	16,299	(1,962)			16,299		(18,025)				0001
Purchased Call/BCS/BCSA171SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	10/29/2025	Exercise	1	439,408	746.04	37,278	7,374	5,506	(1,868)			5,506		(7,332)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCSA1719G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	10/30/2025	Expire	1	932,157	749.13	102,164								116				0001
Purchased Call/BCS/BCSA1719L	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	11/03/2025	Expire	1	2,293,215	728.71	253,859								931				0001
Purchased Call/BCS/BCSA1726S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	11/10/2025	Expire	1	1,037,108	714.53	121,342								452				0001
Purchased Call/BCS/BCSA1726S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	11/10/2025	Expire	1	319,402	711.56	38,200								142				0001
Purchased Call/BCS/BCSA1728B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	11/13/2025	Exercise	1	2,964,483	718.93	39,426	157,118	182,811	25,693			182,811		(157,021)				0001
Purchased Call/BCS/BCSA1728E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	11/13/2025	Exercise	1	716,049	730.04	54,783	14,641	14,667	27			14,667		(14,576)				0001
Purchased Call/BCS/BCSA1728H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	11/14/2025	Exercise	1	324,086	727.76	12,810	12,862	12,686	(176)			12,686		(12,847)				0001
Purchased Call/BCS/BCSA1728K	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	11/17/2025	Expire	1	311,965	725.6	36,593								138				0001
Purchased Call/BCS/BCSA1728M	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	11/18/2025	Exercise	1	323,382	721.89	20,738	8,985	9,992	1,007			9,992		(8,907)				0001
Purchased Call/BCS/BCSA1736A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	11/28/2025	Expire	1	90,668	737.34	10,708								27				0001
Purchased Call/BCS/BCSA1738E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	12/01/2025	Expire	1	602,070	741.84	70,021								363				0001
Purchased Call/BCS/BCSA1738F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	12/02/2025	Expire	1	719,777	751.84	78,888								306				0001
Purchased Call/BCS/BCSA1738J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	12/03/2025	Exercise	1	3,792,706	738.98	354,973	42,680	43,448	768			43,448		(42,233)				0001
Purchased Call/BCS/BCSA1738R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	12/08/2025	Exercise	1	891,771	737.86	76,381	13,220	13,701	481			13,701		(12,920)				0001
Purchased Call/BCS/BCSA1749S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	12/12/2025	Exercise	1	382,172	735.53	10,007	17,678	18,206	527			18,206		(17,665)				0001
Purchased Call/BCS/BCSA1749A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	12/16/2025	Expire	1	660,152	741.92	76,644								305				0001
Purchased Call/BCS/BCSA1749B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	12/16/2025	Expire	1	838,954	749.42	92,033								367				0001
Purchased Call/BCS/BCSA1749C	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	12/16/2025	Exercise	1	449,601	739.07	13,518	19,880	19,738	(142)			19,738		(19,826)				0001
Purchased Call/BCS/BCSA1749F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	12/17/2025	Expire	1	116,991	741.53	13,805								18				0001
Purchased Call/BCS/BCSA1749G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	12/17/2025	Expire	1	190,395	739.58	22,790								30				0001
Purchased Call/BCS/BCS917MS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	03/14/2025	Expire	1	239,993	710.74	29,807								8				0001
Purchased Call/BCS/BCS917MSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	03/17/2025	Exercise	1	485,751	700.98	162	30,230	26,099	(4,131)			26,099		(30,230)				0001
Purchased Call/BCS/BCS917MSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	03/20/2025	Exercise	1	1,482,876	709.5	126,137	29,611	25,197	(4,414)			25,197		(29,575)				0001
Purchased Call/BCS/BCS917MST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	03/21/2025	Exercise	1	151,540	713.21	14,286	2,359	2,119	(240)			2,119		(2,354)				0001
Purchased Call/BCS/BCS917NS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	03/25/2025	Exercise	1	214,235	710.86	23,445	1,667	1,595	(72)			1,595		(1,621)				0001
Purchased Call/BCS/BCS917CS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	01/16/2025	Exercise	1	103,593	708.05	53,650		11,785	(79)			11,785		(11,920)				0001
Purchased Call/SPX/SPX261RS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	04/01/2025	Expire	1	4,252,000	302.67	206,647								(32)				0001
Purchased Call/SPX/SPX261RS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	04/21/2025	Expire	1	4,326,000	297.33	199,861								96				0001
Purchased Call/SPX/SPX261RS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2026	05/12/2025	Expire	1	1,772,990	300	85,726								94				0001
Purchased Call/SPX/SPX261SS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	06/25/2025	Expire	1	1,567,884	322	23,980								(4)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261IISX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2026	12/08/2025	Expire	1	1,602,761	339	26,202								197				0001
Purchased Call/SPX/SPXB05BSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/12/2024	01/10/2025	01/14/2025	Exercise	1	2,197,000	274.02	117,759		250,953	248,001			250,953		(2,952)				0001
Purchased Call/SPX/SPXB05GSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/16/2024	01/10/2025	01/14/2025	Exercise	1	3,223,618	274	169,618		368,917	364,653			368,917		(4,264)				0001
Purchased Call/SPX/SPXB05NS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	06/17/2025	Exercise	1	3,936,000	293.81	224,352		142,672	41,090			142,672		(101,582)				0001
Purchased Call/SPX/SPXB05PSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	07/29/2025	Exercise	1	4,164,000	295.78	229,436		210,607	79,956			210,607		(130,651)				0001
Purchased Call/SPX/SPXB05ZSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Exercise	1	3,607,000	301.21	183,236		244,650	90,427			244,650		(154,223)				0001
Purchased Call/SPX/SPXC058S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire	1	3,755,000	308.6	191,130								(415)				0001
Purchased Call/SPX/SPXC05BS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Expire	1	4,180,000	311.58	211,926								(234)				0001
Purchased Call/SPX/SPXC05CS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	02/25/2025	Expire	1	3,469,000	309.71	175,185								(214)				0001
Purchased Call/SPX/SPXC05CSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/26/2025	02/25/2026	02/28/2025	Expire	1	1,530,080	309	75,366								(144)				0001
Purchased Call/SPX/SPXC05FSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/20/2025	03/20/2026	03/24/2025	Expire	1	2,324,000	303.73	113,876								(42)				0001
Purchased Call/SPX/SPXD05ES0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2025	10/27/2026	11/03/2025	Expire	1	1,473,332	322	64,145								415				0001
Purchased Call/SPX/SPXD05KSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/05/2025	12/04/2026	12/09/2025	Expire	1	2,897,000	323.03	130,944								987				0001
Purchased Call/SPX/SPXD05MSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire	1	2,499,000	322.4	112,205								870				0001
Purchased Call/SPX/SPXD17AS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2025	12/08/2025	Exercise	1	2,301,691	309	121,842		102,416	(11,641)			102,416		(114,058)				0001
Purchased Call/SPX/SPXD17RS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	06/23/2025	Expire	1	2,395,000	304.65	114,002								416				0001
Purchased Call/SPX/SPXE174SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	08/11/2025	Expire	1	1,485,000	310.4	69,647								270				0001
Purchased Call/SPX/SPXG00VSX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/05/2024	01/07/2025	01/09/2025	Exercise	1	1,898,000	289.54	32,646		120,289	119,751			120,289		(538)				0001
Purchased Call/SPX/SPXH007SM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/06/2024	03/05/2025	03/07/2025	Exercise	1	1,766,681	283	102,054		146,156	128,395			146,156		(17,761)				0001
Purchased Call/SPX/SPXH00PS1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/05/2024	06/04/2025	06/06/2025	Exercise	1	2,017,557	290	124,984		98,261	45,091			98,261		(53,170)				0001
Purchased Call/SPX/SPXH00RSD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/18/2024	06/18/2025	06/23/2025	Exercise	1	2,461,000	295.35	140,277		77,492	12,391			77,492		(65,101)				0001
Purchased Call/BCS/BCSA174SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	12/22/2025	Expire	1	305,483	739.79	35,833								145				0001
Purchased Call/BCS/BCSA174SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	12/23/2025	Expire	1	1,070,431	740.66	123,528								498				0001
Purchased Call/BCS/BCSA174ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	12/23/2025	Expire	1	483,980	748.14	52,802								213				0001
Purchased Call/BCS/BCSA175S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	12/31/2025	Exercise	1	347,364	742.07	8,159	16,328	15,543	(785)			15,543		(16,317)				0001
Purchased Call/BCS/BCSA175S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	12/31/2025	Expire	1	401,318	752.45	43,663								60				0001
Purchased Call/BCS/BCSA175SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	01/05/2026	Expire	1	216,979	746.86	23,629												0001
Purchased Call/SPT/SPT000CSP	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/23/2024	02/20/2025	02/24/2025	Exercise	1	1,982,200	4567	156,279		263,997	242,231			263,997		(21,766)				0001
Purchased Call/SPT/SPT000CSS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/05/2024	03/03/2025	03/05/2025	Exercise	1	2,078,469	4660	136,953		192,524	169,382			192,524		(23,142)				0001
Purchased Call/SPT/SPT000CSW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/20/2024	03/18/2025	03/20/2025	Exercise	1	1,706,863	4664	130,966		116,820	89,249			116,820		(27,572)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT000DS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/27/2024	03/26/2025	03/28/2025	Exercise	1	1,534,262	4706	112,926		101,119	74,915			101,119		(26,204)				0001
Purchased Call/SPT/SPT000DSB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/19/2024	04/17/2025	04/21/2025	Exercise	1	2,813,000	4534.86	198,598		177,724	119,085			177,724		(58,639)				0001
Purchased Call/SPT/SPT000DSC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/24/2024	04/22/2025	04/24/2025	Exercise	1	1,404,854	4576	102,418		72,760	41,268			72,760		(31,491)				0001
Purchased Call/SPT/SPT000ESP	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/14/2024	08/12/2025	08/14/2025	Exercise	1	1,504,034	4836	110,735		110,314	41,910			110,314		(68,404)				0001
Purchased Call/SPT/SPT000FS1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/13/2024	09/12/2025	09/16/2025	Exercise	1	1,756,835	4977	115,089		113,475	32,274			113,475		(81,201)				0001
Purchased Call/SPT/SPT000FS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/04/2024	10/03/2025	10/07/2025	Exercise	1	2,860,000	5022.62	180,752		194,322	56,247			194,322		(138,074)				0001
Purchased Call/SPT/SPT000GSB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/04/2024	12/02/2025	12/04/2025	Exercise	1	1,493,509	5168	103,540		76,105	(19,978)			76,105		(96,083)				0001
Purchased Call/SPT/SPT000GSP	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/20/2024	12/19/2025	12/23/2025	Exercise	1	1,533,000	5074.11	98,725		107,637	11,106			107,637		(96,531)				0001
Purchased Call/SPT/SPT000HSL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/21/2025	03/20/2026	03/25/2025	Expire	1	1,593,722	5012	97,124								(36)				0001
Purchased Call/SPT/SPT000HSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2025	04/10/2026	04/15/2025	Expire	1	3,352,000	4785.65	190,058								52				0001
Purchased Call/SPT/SPT000ISA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/30/2025	04/29/2026	05/02/2025	Expire	1	1,846,250	4910	106,570								(102)				0001
Purchased Call/SPT/SPT000ISD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/08/2025	05/05/2026	05/12/2025	Expire	1	1,475,253	4901	84,506								90				0001
Purchased Call/SPT/SPT000JS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/13/2025	06/12/2026	06/17/2025	Expire	1	1,621,882	5006	91,031								200				0001
Purchased Call/SPT/SPT000JSP	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/24/2025	10/23/2026	10/28/2025	Expire	1	3,395,000	5411.8	195,552								1,224				0001
Purchased Call/SPT/SPT000JSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/21/2025	11/20/2026	11/25/2025	Expire	1	1,673,000	5325.32	96,532								687				0001
Purchased Call/SPT/SPT000KS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/19/2025	12/18/2026	12/23/2025	Expire	1	2,672,000	5430.38	152,304								1,213				0001
Purchased Call/BCS/BCS917NSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	04/02/2025	Exercise	1	1,439,755	727.56	144,497	10,177	7,963	(2,214)			7,963		(10,128)				0001
Purchased Call/BCS/BCS917NSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	04/03/2025	Exercise	1	319,249	717.96	7,345	15,818	13,665	(2,152)			13,665		(15,815)				0001
Purchased Call/BCS/BCS917NST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	04/03/2025	Exercise	1	1,635,450	719.2	127,588	35,151	33,004	(2,147)			33,004		(35,107)				0001
Purchased Call/BCS/BCS9170S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	04/08/2025	Exercise	1	260,779	688.86	10,911	9,983	11,777	1,795			11,777		(9,960)				0001
Purchased Call/BCS/BCS9170SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	04/14/2025	Exercise	1	575,280	693.63	59,793	4,361	5,345	984			5,345		(4,234)				0001
Purchased Call/BCS/BCS9170SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	04/15/2025	Exercise	1	1,100,461	695.79	125,366	4,005	4,753	748			4,753		(3,737)				0001
Purchased Call/BCS/BCS9170SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	04/15/2025	Exercise	1	2,641,335	705.17	260,645	19,142	21,225	2,083			21,225		(18,576)				0001
Purchased Call/BCS/BCS9170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	04/16/2025	Exercise	1	815,287	707.59	69,475	10,715	12,386	1,671			12,386		(10,688)				0001
Purchased Call/BCS/BCS9170SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	04/16/2025	Exercise	1	2,956,814	698.18	235,810	59,504	67,529	8,025			67,529		(59,412)				0001
Purchased Call/BCS/BCS9170SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	04/17/2025	Exercise	1	520,086	696.54	19,545	21,667	22,517	850			22,517		(21,659)				0001
Purchased Call/BCS/BCS9171S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	01/22/2025	Exercise	1	1,064,563	720.11	91,767	18,310	17,211	(1,099)			17,211		(18,105)				0001
Purchased Call/BCS/BCS9171SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	01/27/2025	Exercise	1	665,336	720.2	67,208	8,911	7,837	(1,074)			7,837		(8,807)				0001
Purchased Call/BCS/BCS9171SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	01/28/2025	Exercise	1	223,466	721.19	8,499	10,220	11,154	934			11,154		(10,206)				0001
Purchased Call/BCS/BCS9171SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	01/31/2025	Expire	1	284,157	727.05	36,116								4				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917N6S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	04/03/2025	Exercise	1	597,565	728.9	62,065	2,581	2,362	(218)			2,362		(2,559)				0001
Purchased Call/BCS/BCS917QS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	04/10/2025	Exercise	1	230,495	679.61	10,809	8,379	11,518	3,139			11,518		(8,375)				0001
Purchased Call/BCS/BCS917QS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	04/10/2025	Exercise	1	1,311,898	689.96	123,586	10,427	14,872	4,445			14,872		(10,381)				0001
Purchased Call/BCS/BCS917QS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	04/11/2025	Exercise	1	1,147,440	709.61	108,683	8,596	9,741	1,146			9,741		(8,555)				0001
Purchased Call/BCS/BCS917QSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	04/14/2025	Exercise	1	1,683,287	702.98	154,829	15,755	18,166	2,411			18,166		(15,425)				0001
Purchased Call/BCS/BCS917QSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	04/14/2025	Exercise	1	211,885	692.43	6,321	9,574	12,190	2,616			12,190		(9,560)				0001
Purchased Call/BCS/BCS917QSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	04/15/2025	Exercise	1	824,131	694.59	11,899	44,446	45,334	888			45,334		(44,421)				0001
Purchased Call/BCS/BCS917QSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	02/07/2025	Exercise	1	115,411	746.37	123,188		8,345	(4,702)			8,345		(13,196)				0001
Purchased Call/BCS/BCS917QSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	05/13/2025	Exercise	1	107,153	733.24	49,072		7,930	(5,115)			7,930		(13,094)				0001
Purchased Call/SPT/SPT005BSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	1	4,868,000	5037.27	302,790								(240)				0001
Purchased Call/SPT/SPT005CS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Expire	1	2,630,000	5298.46	153,329								763				0001
Purchased Call/SPT/SPT013ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	03/11/2025	Exercise	1	1,811,000	4687.62	126,408		135,083	112,322			135,083		(22,760)				0001
Purchased Call/SPT/SPT0403S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	03/04/2025	Exercise	1	1,839,847	4623	140,430		205,356	182,731			205,356		(22,625)				0001
Purchased Call/SPT/SPT0403SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	10/28/2025	Exercise	1	2,227,264	5039	140,901		164,778	48,926			164,778		(115,852)				0001
Purchased Call/SPT/SPT0403SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2025	12/18/2025	Exercise	1	1,813,296	5166	84,946		85,905	3,783			85,905		(82,122)				0001
Purchased Call/SPT/SPT0403SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2026	01/28/2025	Expire	1	1,519,000	5129.83	98,431								(194)				0001
Purchased Call/SPT/SPT0403SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	02/18/2025	Expire	1	1,578,000	5166.15	103,675								(114)				0001
Purchased Call/SPT/SPT0404S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2025	10/13/2026	10/21/2025	Expire	1	1,931,491	5336	113,791								691				0001
Purchased Call/SPT/SPT1130SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	05/13/2025	Exercise	1	2,198,000	4681.05	153,640		100,494	45,866			100,494		(54,628)				0001
Purchased Call/SPT/SPT1132S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/03/2025	Exercise	1	2,650,000	4963.71	171,720		136,031	21,232			136,031		(114,799)				0001
Purchased Call/SPT/SPT1133SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	06/10/2025	Expire	1	1,692,299	4977	97,927								194				0001
Purchased Call/SPT/SPT1133S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	07/15/2025	Expire	1	3,342,000	5079.32	200,186								611				0001
Purchased Call/SPT/SPT000AS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/24/2023	03/21/2025	03/25/2025	Exercise	1	2,313,075	4693	62,107		183,095	176,319			183,095		(6,777)				0001
Purchased Call/SPT/SPT000BS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/18/2023	08/15/2025	08/19/2025	Exercise	1	1,803,632	4749	86,577		186,720	159,695			186,720		(27,025)				0001
Purchased Call/SPT/SPT000CS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/10/2023	11/10/2025	11/13/2025	Exercise	1	1,531,000	4630.06	86,502		290,724	253,482			290,724		(37,242)				0001
Purchased Call/SPT/SPT000CS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/10/2023	11/07/2025	11/12/2025	Exercise	1	1,678,176	4709	81,128		265,709	230,972			265,709		(34,737)				0001
Purchased Call/SPT/SPT000HS1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/17/2025	01/15/2027	01/22/2025	Expire	1	2,837,000	5097.87	301,573								672				0001
Purchased Call/SPT/SPT000HS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/29/2025	01/28/2027	01/31/2025	Expire	1	1,524,667	5496	97,900								11				0001
Purchased Call/SPT/SPT000HST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/04/2025	04/02/2027	04/08/2025	Expire	1	2,060,000	5202.6	96,820								202				0001
Purchased Call/SPT/SPT0001S3	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/16/2027	04/21/2025	Expire	1	1,519,000	5279.4	66,380								145				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT000IS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/23/2027	04/29/2025	Expire	1	1,428,000	4885.74	134,518								302				0001
Purchased Call/SPT/SPT000ISS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/27/2025	05/21/2027	05/29/2025	Expire	1	1,767,116	5511	69,620								38				0001
Purchased Call/SPT/SPT000ISY	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/02/2025	05/28/2027	06/04/2025	Expire	1	1,531,945	4958	149,405								86				0001
Purchased Call/SPT/SPT005BS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	02/28/2025	02/26/2027	03/04/2025	Expire	1	1,530,000	5524.39	88,128								161				0001
Purchased Call/SPT/SPT005BSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/05/2025	02/25/2027	03/07/2025	Expire	1	1,531,390	5535	75,048								17				0001
Purchased Call/SPT/SPT005BSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/12/2025	03/05/2027	03/14/2025	Expire	1	1,934,105	5458	88,745								23				0001
Purchased Call/SPT/SPT005BSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/14/2025	03/15/2027	03/18/2025	Expire	1	1,804,000	4987.16	180,580								348				0001
Purchased Call/SPT/SPT005CS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	08/13/2025	08/04/2027	08/15/2025	Expire	1	1,498,845	5151	153,404								130				0001
Purchased Call/SPT/SPT005CSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	10/23/2025	10/15/2027	10/27/2025	Expire	1	1,490,753	5343	145,789								532				0001
Purchased Call/SPT/SPT013XS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/03/2023	02/05/2025	02/07/2025	Exercise	1	1,574,000	4662.29	45,331		194,437	192,261			194,437		(2,176)				0001
Purchased Call/SPT/SPT013XS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/03/2023	03/04/2025	03/06/2025	Exercise	1	1,414,000	4573.73	42,844		174,835	171,186			174,835		(3,649)				0001
Purchased Call/SPX/SPXH00TSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/27/2024	06/27/2025	07/01/2025	Exercise	1	2,039,000	295.48	116,427		80,185	23,101			80,185		(57,085)				0001
Purchased Call/SPX/SPXH00VSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/05/2024	07/03/2025	07/08/2025	Exercise	1	4,292,000	298.14	241,640		149,718	26,542			149,718		(123,176)				0001
Purchased Call/SPX/SPXI006SG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/04/2024	09/04/2025	09/08/2025	Expire	1	1,512,000	319.52	14,213			(9,632)					(9,632)				0001
Purchased Call/SPX/SPXI008S4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/13/2024	09/12/2025	09/16/2025	Exercise	1	2,100,777	297	108,064		131,865	55,620			131,865		(76,245)				0001
Purchased Call/SPX/SPXI008S5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/13/2024	09/11/2025	09/15/2025	Expire	1	1,653,904	322	12,568			(8,857)					(8,857)				0001
Purchased Call/SPX/SPXI00BSX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/11/2024	10/13/2025	10/15/2025	Expire	1	1,740,000	327.33	14,268			(11,233)					(11,233)				0001
Purchased Call/SPX/SPXI00DS6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/23/2024	10/21/2025	10/23/2025	Expire	1	1,573,435	328	12,232			(9,928)					(9,928)				0001
Purchased Call/SPX/SPXI00ESE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/07/2024	11/06/2025	11/10/2025	Exercise	1	1,983,694	304	115,155		100,819	1,702			100,819		(99,117)				0001
Purchased Call/SPX/SPXI001SX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/27/2024	11/28/2025	12/02/2025	Exercise	1	2,377,000	307.69	125,506		113,948	(1,128)			113,948		(115,076)				0001
Purchased Call/SPX/SPXI00LSW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/20/2024	12/19/2025	12/23/2025	Exercise	1	2,621,000	306.69	134,982		137,421	5,439			137,421		(131,982)				0001
Purchased Call/SPX/SPXI00NS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/07/2025	01/02/2026	01/09/2025	Expire	1	1,394,735	306	73,673								(204)				0001
Purchased Call/SPX/SPXI00VST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/06/2025	03/06/2026	03/10/2025	Expire	1	1,459,000	304.67	71,929								(57)				0001
Purchased Call/SPX/SPXJ000S1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/03/2025	04/02/2026	04/07/2025	Expire	1	1,849,000	300.16	88,567								3				0001
Purchased Call/SPX/SPXJ008SY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/27/2025	05/22/2026	05/29/2025	Expire	1	1,722,495	319	28,678								(17)				0001
Purchased Call/SPX/SPXJ00BSF	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/20/2025	06/18/2026	06/24/2025	Expire	1	3,658,000	304.57	172,292								414				0001
Purchased Call/SPX/SPXJ00ESF	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/11/2025	07/10/2026	07/15/2025	Expire	1	5,038,000	308.55	239,305								730				0001
Purchased Call/SPX/SPXJ00FSF	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/18/2025	07/17/2026	07/22/2025	Expire	1	5,211,000	309.25	249,607								815				0001
Purchased Call/SPX/SPXJ001S7	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/08/2025	08/07/2026	08/12/2025	Expire	1	4,255,000	311.2	199,134								778				0001
Purchased Call/SPX/SPXJ00NSB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/17/2025	09/16/2026	09/19/2025	Expire	1	1,554,725	337	17,072								20				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00QS5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/01/2025	09/25/2026	10/03/2025	Expire	1	2,071,091	343	17,114								24				0001
Purchased Call/SPX/SPXJ00SSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/17/2025	10/15/2026	10/21/2025	Expire	1	1,984,748	337	25,617								155				0001
Purchased Call/SPX/SPXJ00USL	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6I8S6QX2D1J8570P30	11/06/2025	11/03/2026	11/10/2025	Expire	1	1,665,854	322	65,773								440				0001
Purchased Call/SPX/SPXJ00VSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/13/2025	11/12/2026	11/17/2025	Expire	1	1,544,990	342	16,570								114				0001
Purchased Call/SPX/SPXJ00YSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/12/2025	12/11/2026	12/16/2025	Expire	1	2,261,049	323	98,951								767				0001
Purchased Call/SPX/SPXM130SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2024	08/20/2025	08/22/2025	Expire	1	1,594,281	320	16,477								(10,602)				0001
Purchased Call/BCS/BCS9170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	04/18/2025	Exercise	1	145,766	693.63	3,686	6,932	8,008	1,076					8,008				(6,931)		0001
Purchased Call/BCS/BCS9170SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	04/21/2025	Exercise	1	1,694,142	706.58	131,082	28,399	34,399	6,000					34,399				(28,113)		0001
Purchased Call/BCS/BCS9170ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	04/21/2025	Exercise	1	1,777,683	706.58	178,225	9,371	11,378	2,006					11,378				(8,982)		0001
Purchased Call/BCS/BCS9170SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	04/21/2025	Exercise	1	3,311,546	706.58	312,823	26,801	29,995	3,195					29,995				(26,139)		0001
Purchased Call/BCS/BCS9170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	04/21/2025	Exercise	1	161,838	695.98	7,169	6,158	7,004	846					7,004				(6,143)		0001
Purchased Call/BCS/BCS917PS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	04/23/2025	Exercise	1	821,766	692.56	55,125	21,456	24,491	3,035					24,491				(21,433)		0001
Purchased Call/BCS/BCS917PS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	04/24/2025	Exercise	1	1,591,370	707.46	156,641	9,682	12,235	2,553					12,235				(9,616)		0001
Purchased Call/BCS/BCS917PS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	04/25/2025	Expire	1	79,955	698.46	9,643								4				0001
Purchased Call/BCS/BCS917PS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	04/28/2025	Exercise	1	1,394,394	710.78	137,162	8,669	10,321	1,653					10,321				(8,362)		0001
Purchased Call/BCS/BCS917PSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	04/28/2025	Exercise	1	1,669,142	701.33	164,885	17,038	19,864	2,825					19,864				(16,669)		0001
Purchased Call/BCS/BCS917PSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	04/29/2025	Exercise	1	2,638,811	711.79	223,677	34,088	35,505	1,418					35,505				(33,586)		0001
Purchased Call/SPX/SPXN130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/14/2025	02/13/2026	02/19/2025	Expire	1	1,631,000	327.16	33,272								(37)				0001
Purchased Call/SPX/SPXJ007SP	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6I8S6QX2D1J8570P30	05/16/2025	05/17/2030	05/20/2025	Expire	1	1,870,000	681.07	93,874								129				0001
Purchased Call/BCS/BCS7170SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/07/2025	Exercise	1	1,347,785	559.21	156,478		388,489	388,058					388,489				(432)		0001
Purchased Call/BCS/BCS7170SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/07/2025	Exercise	1	1,617,206	555.8	194,065		476,010	475,474					476,010				(535)		0001
Purchased Call/BCS/BCS717PS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/10/2025	Exercise	1	1,163,469	564.8	133,217		313,576	312,297					313,576				(1,279)		0001
Purchased Call/BCS/BCS717PS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	01/08/2025	Exercise	1	467,184	564.8	53,399		127,758	127,391					127,758				(367)		0001
Purchased Call/BCS/BCS717PS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	01/10/2025	Exercise	1	52,374	561.04	6,217		14,442	14,374					14,442				(68)		0001
Purchased Call/BCS/BCS717PSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2025	01/14/2025	Exercise	1	3,584,382	567.18	408,620		895,681	890,636					895,681				(5,045)		0001
Purchased Call/BCS/BCS717PSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/17/2025	Exercise	1	279,951	569.9	33,146		70,771	70,134					70,771				(637)		0001
Purchased Call/BCS/BCS717PSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	01/15/2025	Exercise	1	121,030	567.83	14,584		30,535	30,294					30,535				(241)		0001
Purchased Call/BCS/BCS7170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	01/22/2025	Exercise	1	196,243	568.48	23,039		51,914	51,405					51,914				(509)		0001
Purchased Call/BCS/BCS7170S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/23/2025	Exercise	1	3,696,577	569.69	430,282		1,010,722	998,901					1,010,722				(11,821)		0001
Purchased Call/BCS/BCS7170SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	01/27/2025	Exercise	1	101,270	570.09	12,213		27,861	27,492					27,861				(369)		0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717QSL																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/30/2025	Exercise	1	166,537	579.19	19,751		45,201	44,468			45,201		(733)				0001
Purchased Call/BCS/BCS717RSG																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	02/10/2025	Exercise	1	1,375,619	588.93	161,085		365,368	357,414			365,368		(7,955)				0001
Purchased Call/BCS/BCS717RSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	02/13/2025	Exercise	1	2,711,963	586.75	320,554		747,234	729,181			747,234		(18,053)				0001
Purchased Call/BCS/BCS717RSV																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/12/2025	Exercise	1	197,731	579.82	24,875		55,654	54,285			55,654		(1,369)				0001
Purchased Call/BCS/BCS717SS5																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/19/2025	Exercise	1	1,059,901	582.16	132,594		306,015	297,946			306,015		(8,069)				0001
Purchased Call/BCS/BCS717SS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/19/2025	Exercise	1	2,402,487	583.39	297,188		688,614	670,527			688,614		(18,086)				0001
Purchased Call/BCS/BCS717SS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	02/21/2025	Exercise	1	442,548	583.39	54,965		128,393	124,694			128,393		(3,700)				0001
Purchased Call/BCS/BCS717SS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	02/24/2025	Exercise	1	869,505	583.39	108,079		251,268	243,855			251,268		(7,413)				0001
Purchased Call/BCS/BCS717SSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	02/20/2025	Exercise	1	332,858	582.16	41,774		97,439	94,681			97,439		(2,758)				0001
Purchased Call/BCS/BCS717SSM																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/25/2025	Exercise	1	576,043	577.22	71,890		169,462	164,405			169,462		(5,057)				0001
Purchased Call/BCS/BCS717SSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/25/2025	Exercise	1	192,383	574.95	24,490		57,348	55,625			57,348		(1,723)				0001
Purchased Call/BCS/BCS717TS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/04/2025	Exercise	1	1,903,222	572.19	246,087		598,770	579,083			598,770		(19,687)				0001
Purchased Call/BCS/BCS717TSL																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	03/07/2025	Exercise	1	799,624	579.12	102,352		234,354	225,509			234,354		(8,845)				0001
Purchased Call/BCS/BCS717TSP																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	03/06/2025	Exercise	1	9,808	573.93	1,312		2,814	2,702			2,814		(112)				0001
Purchased Call/BCS/BCS717TSW																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/11/2025	Exercise	1	364,554	565.35	47,319		112,366	108,124			112,366		(4,242)				0001
Purchased Call/BCS/BCS717USU																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	03/20/2025	Exercise	1	60,778	560.52	7,111		17,019	16,277			17,019		(742)				0001
Purchased Call/BCS/BCS717USY																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	03/20/2025	Exercise	1	1,406,426	561.54	163,005		391,303	374,286			391,303		(17,017)				0001
Purchased Call/BCS/BCS717VS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/24/2025	Exercise	1	563,356	564.93	64,279		155,166	148,289			155,166		(6,878)				0001
Purchased Call/BCS/BCS717VSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/27/2025	Exercise	1	725,509	563.82	82,563		212,347	202,934			212,347		(9,413)				0001
Purchased Call/BCS/BCS717VSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	03/28/2025	Exercise	1	140,360	559.96	16,591		42,012	40,100			42,012		(1,912)				0001
Purchased Call/BCS/BCS917JSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	02/07/2025	Exercise	1	395,284	732.78	21,281	14,776	10,302	(4,474)			10,302		(14,773)				0001
Purchased Call/BCS/BCS917JSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	02/11/2025	Exercise	1	1,130,650	742.2	111,669	12,457	10,812	(1,645)			10,812		(12,271)				0001
Purchased Call/BCS/BCS917JSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	02/13/2025	Expire	1	185,318	737.64	24,128								4				0001
Purchased Call/BCS/BCS917KSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	02/21/2025	Exercise	1	981,685	753.68	113,917	2,237	1,575	(662)			1,575		(2,215)				0001
Purchased Call/BCS/BCS917KSI																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	02/25/2025	Exercise	1	1,165,808	748.07	133,018	3,498	2,752	(746)			2,752		(3,262)				0001
Purchased Call/BCS/BCS9170SQ																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	04/17/2025	Exercise	1	2,774,907	707.15	268,129	20,498	24,877	4,379			24,877		(20,392)				0001
Purchased Call/BCS/BCS917PS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	04/24/2025	Exercise	1	161,367	696.85	6,413	6,484	7,349	866			7,349		(6,481)				0001
Purchased Call/BCS/BCS917PS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	04/28/2025	Exercise	1	361,043	700.12	4,570	19,432	21,889	2,457			21,889		(19,421)				0001
Purchased Call/BCS/BCS917PSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	04/29/2025	Exercise	1	3,644,839	711.79	345,694	28,166	34,630	6,464			34,630		(27,389)				0001
Purchased Call/BCS/BCS917PSL																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	05/01/2025	Exercise	1	737,159	704.29	83,939	1,265	1,599	334			1,599		(1,228)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917PSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	05/02/2025	Exercise	1	404,580	703.22		23,911	28,020	4,109			28,020		(23,911)				0001
Purchased Call/BCS/BCS917PSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	05/07/2025	Exercise	1	1,173,860	716.3		119,600	5,878	6,330	453			6,330		(5,821)				0001
Purchased Call/BCS/BCS917QS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	05/08/2025	Exercise	1	1,965,039	705.06	210,523	12,346	13,292	946			13,292		(12,246)				0001
Purchased Call/BCS/BCS917QS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Exercise	1	1,103,300	705.95	116,965	8,322	9,075	753			9,075		(8,048)				0001
Purchased Call/BCS/BCS917QSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	05/13/2025	Expire	1	325,791	705.78	39,486								93				0001
Purchased Call/BCS/BCS917QSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	05/14/2025	Exercise	1	1,094,083	710.67	45,062	44,974	42,975	(1,999)			42,975		(44,952)				0001
Purchased Call/BCS/BCS917QSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	05/14/2025	Exercise	1	1,447,358	721.5	106,381	29,092	30,090	998			30,090		(29,039)				0001
Purchased Call/BCS/BCS917QSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	05/15/2025	Exercise	1	325,939	709.65	12,584	13,916	13,909	(7)			13,909		(13,910)				0001
Purchased Call/BCS/BCS917QSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	05/20/2025	Exercise	1	1,346,120	724.18	144,076	4,826	5,117	292			5,117		(4,480)				0001
Purchased Call/BCS/BCS917QST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	05/20/2025	Exercise	1	635,404	713.32	15,773	31,445	30,518	(928)			30,518		(31,407)				0001
Purchased Call/BCS/BCS917ES5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	02/14/2025	Exercise	1	88,495	749.89	131,255		7,826	(2,436)			7,826		(10,593)				0001
Purchased Call/BCS/BCS917ESW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	07/30/2025	Exercise	1	24,799	748.07	60,964		1,886	(1,216)			1,886		(3,181)				0001
Purchased Call/BCS/BCS717WSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	04/01/2025	Exercise	1	3,238	566.99	398		882	835			882		(47)				0001
Purchased Call/BCS/BCS717WSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	04/11/2025	Exercise	1	987,902	577.13	108,274		226,770	212,235			226,770		(14,535)				0001
Purchased Call/BCS/BCS717WSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2025	Exercise	1	133,083	571.36	15,411		27,348	25,298			27,348		(2,051)				0001
Purchased Call/BCS/BCS717WSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2025	Exercise	1	1,033,802	577.13	113,201		202,107	187,045			202,107		(15,062)				0001
Purchased Call/BCS/BCS717WSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	04/14/2025	Exercise	1	79,898	569.23	9,716		18,491	17,172			18,491		(1,319)				0001
Purchased Call/BCS/BCS717WSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2023	04/11/2025	04/15/2025	Exercise	1	1,982,311	578.99	223,208		432,018	401,400			432,018		(30,618)				0001
Purchased Call/BCS/BCS717XS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	04/21/2025	Exercise	1	1,798,810	576.21	213,159		403,644	372,435			403,644		(31,208)				0001
Purchased Call/BCS/BCS717XSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	04/25/2025	Exercise	1	805,083	576.3	95,805		183,995	169,276			183,995		(14,719)				0001
Purchased Call/BCS/BCS717XSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	04/25/2025	Exercise	1	96,175	575.25	11,551		22,154	20,379			22,154		(1,775)				0001
Purchased Call/SPT/SPT013XSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/31/2025	04/02/2025	Exercise	1	1,493,000	4585.75	64,946		147,843	139,892			147,843		(7,951)				0001
Purchased Call/SPT/SPT013XSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2025	06/26/2025	Exercise	1	1,416,000	4727.05	68,534		106,969	90,588			106,969		(16,380)				0001
Purchased Call/SPT/SPT013XSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2025	08/29/2025	Exercise	1	1,503,000	4699.68	85,220		186,233	158,411			186,233		(27,822)				0001
Purchased Call/SPT/SPT013XSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/22/2025	08/26/2025	Exercise	1	1,573,270	4777	76,760		161,552	136,849			161,552		(24,703)				0001
Purchased Call/SPT/SPT013XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/09/2025	09/11/2025	Exercise	1	1,652,000	4914.37	65,584		134,979	112,367			134,979		(22,612)				0001
Purchased Call/SPT/SPT013YS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/21/2023	09/19/2025	09/23/2025	Exercise	1	1,832,000	4679.23	95,264		285,920	251,625			285,920		(34,295)				0001
Purchased Call/SPT/SPT013YS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/22/2025	09/24/2025	Exercise	1	2,489,000	4651.03	135,651		414,612	365,352			414,612		(49,260)				0001
Purchased Call/SPT/SPT013YSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/23/2025	10/27/2025	Exercise	1	1,519,815	4585	71,747		295,804	266,691			295,804		(29,113)				0001
Purchased Call/SPT/SPT013YSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/24/2025	10/28/2025	Exercise	1	1,493,618	4673	58,458		268,923	245,154			268,923		(23,769)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT013Y9K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/28/2025	12/02/2025	Exercise	1	1,547,485	4870	65,883		208,766	178,812			208,766		(29,955)				0001
Purchased Call/SPT/SPT013Y9N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2023	12/11/2025	12/15/2025	Exercise	1	1,837,149	4811	108,584		274,290	222,911			274,290		(51,380)				0001
Purchased Call/SPT/SPT0401SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2023	04/28/2025	04/30/2025	Exercise	1	1,412,379	4615	61,366		97,547	87,575			97,547		(9,972)				0001
Purchased Call/SPT/SPT0401SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	05/20/2025	Exercise	1	1,837,229	4615	81,510		150,289	135,112			150,289		(15,178)				0001
Purchased Call/SPT/SPT0402S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	06/10/2025	Exercise	1	1,400,858	4716	62,969		81,456	67,888			81,456		(13,568)				0001
Purchased Call/SPT/SPT0402SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	11/05/2025	Exercise	1	1,737,000	4662.71	89,803		318,984	281,186			318,984		(37,799)				0001
Purchased Call/SPT/SPT0503SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/23/2023	02/21/2025	02/25/2025	Exercise	1	1,368,760	4564	42,187		201,784	198,816			201,784		(2,968)				0001
Purchased Call/BCS/BCS917KSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	02/26/2025	Exercise	1	1,081,759	739.44	125,434	6,407	4,809	(1,598)			4,809		(6,381)				0001
Purchased Call/BCS/BCS917KSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	02/28/2025	Exercise	1	377,447	739.11	43,142	2,171	1,770	(401)			1,770		(2,161)				0001
Purchased Call/BCS/BCS917LS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	03/03/2025	Expire	1	563,744	735.86	71,370								129				0001
Purchased Call/BCS/BCS917LS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	03/04/2025	Expire	1	391,157	744.8	48,816								89				0001
Purchased Call/BCS/BCS917LS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	03/04/2025	Expire	1	229,981	742.84	29,093								53				0001
Purchased Call/BCS/BCS917LSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	03/06/2025	Expire	1	202,098	731.25	24,959								6				0001
Purchased Call/BCS/BCS917PSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	05/01/2025	Exercise	1	353,167	703.08	2,263	19,776	20,502	726			20,502		(19,775)				0001
Purchased Call/BCS/BCS917PSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	05/01/2025	Exercise	1	3,775,462	713.78	338,459	36,921	41,561	4,639			41,561		(36,767)				0001
Purchased Call/BCS/BCS917PSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	05/02/2025	Expire	1	704,413	704.43	82,487								37				0001
Purchased Call/BCS/BCS917PSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	05/06/2025	Exercise	1	907,400	716.65	81,738	9,900	10,578	679			10,578		(9,712)				0001
Purchased Call/BCS/BCS917QS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	05/08/2025	Expire	1	221,771	703.85	26,790								13				0001
Purchased Call/BCS/BCS917QS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	05/09/2025	Exercise	1	1,674,747	715.36	176,545	5,094	5,914	819			5,914		(5,010)				0001
Purchased Call/BCS/BCS917QSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	05/14/2025	Exercise	1	2,428,160	711.9	260,410	18,277	18,595	318			18,595		(18,148)				0001
Purchased Call/BCS/BCS917QSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	05/15/2025	Exercise	1	2,648,257	720.46	248,904	26,896	29,099	2,203			29,099		(26,771)				0001
Purchased Call/BCS/BCS917FS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	03/05/2025	Exercise	1	31,904	746.57	102,790		3,027	(983)			3,027		(4,280)				0001
Purchased Call/BCS/BCS917FSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	01/09/2025	Exercise	1	245,688	734.39	41,555		23,156	(9,185)			23,156		(32,363)				0001
Purchased Call/BCS/BCS9170SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	05/21/2025	Exercise	1	1,518,307	715.24	152,075	17,035	18,448	1,413			18,448		(16,955)				0001
Purchased Call/BCS/BCS9170SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	05/21/2025	Exercise	1	933,774	724.88	89,964	8,290	8,187	(103)			8,187		(8,243)				0001
Purchased Call/BCS/BCS917RS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	05/27/2025	Exercise	1	1,467,344	709.44	167,616	5,993	6,901	908			6,901		(5,421)				0001
Purchased Call/BCS/BCS917RSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	05/29/2025	Exercise	1	897,069	723.09	56,557	22,675	23,321	646			23,321		(22,644)				0001
Purchased Call/BCS/BCS917RSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	06/03/2025	Exercise	1	7,676,897	722.8	645,082	110,436	111,184	748			111,184		(108,816)				0001
Purchased Call/BCS/BCS917RSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	06/04/2025	Exercise	1	2,840,239	714.6	285,742	28,822	31,768	2,946			31,768		(28,657)				0001
Purchased Call/BCS/BCS917RSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	06/05/2025	Exercise	1	259,349	713.86	15,869	7,925	8,119	194			8,119		(7,916)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917RSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	06/09/2025	Exercise	1	1,427,648	722.37	146,520	7,188	8,062	874			8,062		(6,813)				0001
Purchased Call/BCS/BCS917SS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	06/10/2025	Exercise	1	970,529	715.85	112,135	3,377	3,934	557			3,934		(3,090)				0001
Purchased Call/BCS/BCS917SS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	06/10/2025	Exercise	1	1,259,881	724.77	135,588	4,397	4,829	431			4,829		(4,050)				0001
Purchased Call/BCS/BCS917SS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	06/10/2025	Exercise	1	3,649,743	724.77	384,255	16,090	15,840	(250)			15,840		(15,104)				0001
Purchased Call/SPT/SPT1133S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/06/2025	02/04/2027	02/10/2025	Expire	1	1,535,145	5543	97,399								161				0001
Purchased Call/SPT/SPT1133SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/06/2025	06/03/2027	06/10/2025	Expire	1	1,500,006	5610	47,248								121				0001
Purchased Call/SPT/SPT1133SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/11/2025	07/09/2027	07/15/2025	Expire	1	1,531,000	5607.57	65,221								185				0001
Purchased Call/SPT/SPT1133SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/13/2025	08/06/2027	08/15/2025	Expire	1	1,595,885	5806	57,040								48				0001
Purchased Call/SPT/SPT1134S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/27/2025	08/25/2027	08/29/2025	Expire	1	1,493,457	5803	56,057								50				0001
Purchased Call/SPT/SPT1134S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/29/2025	08/27/2027	09/03/2025	Expire	1	1,516,728	5840	51,930								226				0001
Purchased Call/SPT/SPT1134S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/19/2025	09/21/2027	09/23/2025	Expire	1	1,530,000	5897.36	60,129								201				0001
Purchased Call/SPT/SPT1134SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/01/2025	09/24/2027	10/03/2025	Expire	1	1,787,252	5931	70,792								73				0001
Purchased Call/SPT/SPT1134SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/20/2025	10/20/2027	10/22/2025	Expire	1	1,593,000	6353.33	25,488								28				0001
Purchased Call/SPT/SPT1134SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/23/2025	10/19/2027	10/27/2025	Expire	1	1,510,942	6053	48,214								175				0001
Purchased Call/SPT/SPT1134SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/11/2025	11/05/2027	11/13/2025	Expire	1	1,607,025	6044	60,446								72				0001
Purchased Call/SPT/SPT1134SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/05/2025	12/03/2027	12/09/2025	Expire	1	1,728,900	5996	70,036								276				0001
Purchased Call/GLP/GLP00006B	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/31/2025	01/16/2025	Expire	1	26,700,000	2580		31,250		(31,250)					(31,250)				0001
Purchased Call/GLP/GLP00008I	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	04/16/2025	03/27/2025	Exercise	1	24,120,000	3135		58,240	751,599	693,359			751,599		(58,240)				0001
Purchased Call/BCS/BCS917LSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	03/07/2025	Exercise	1	1,646,235	738.64	21,365	92,290	66,761	(25,529)			66,761		(92,284)				0001
Purchased Call/BCS/BCS917LSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	03/12/2025	Exercise	1	806,355	721.45	63,342	17,638	17,361	(277)			17,361		(17,621)				0001
Purchased Call/BCS/BCS917MS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	03/12/2025	Expire	1	75,542	719.55	9,367								2				0001
Purchased Call/BCS/BCS9170SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	05/16/2025	Exercise	1	1,806,172	709.62	117,536	52,492	59,297	6,805			59,297		(52,433)				0001
Purchased Call/BCS/BCS917RSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	05/29/2025	Exercise	1	590,805	712.25	16,147	28,320	28,838	518			28,838		(28,311)				0001
Purchased Call/BCS/BCS917RSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	05/30/2025	Exercise	1	129,948	711.33	2,191	6,942	6,972	30			6,972		(6,941)				0001
Purchased Call/BCS/BCS917RSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	06/02/2025	Exercise	1	314,334	722.65	30,110	2,752	3,285	534			3,285		(2,676)				0001
Purchased Call/BCS/BCS917RSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	06/03/2025	Expire	1	52,108	713.18	6,342								16				0001
Purchased Call/BCS/BCS717XSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	04/28/2025	Exercise	1	1,776,350	576.64	210,320		409,844	377,243			409,844		(32,601)				0001
Purchased Call/BCS/BCS717XSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	02/06/2025	Exercise	1	3,294,953	575.81	368,376		781,133	723,527			781,133		(57,606)				0001
Purchased Call/BCS/BCS717XSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	04/29/2025	Exercise	1	811,098	581.56	91,005		181,637	167,327			181,637		(14,310)				0001
Purchased Call/BCS/BCS717YSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	04/25/2025	Exercise	1	884,478	580.37	97,823		205,339	188,297			205,339		(17,042)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS7172SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	05/22/2025	Exercise	1	2,370,672	586.45	269,782		557,109	505,599			557,109		(51,511)				0001
Purchased Call/BCS/BCS8171SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	01/24/2025	Exercise	1	3,128,009	607.21	373,171		589,703	502,681			589,703		(87,022)				0001
Purchased Call/BCS/BCS8171SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	06/25/2025	Exercise	1	28,326	595.7	3,651		6,264	5,395			6,264		(869)				0001
Purchased Call/BCS/BCS8171SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	07/01/2025	Exercise	1	810,960	611.16	98,775		165,571	141,457			165,571		(24,115)				0001
Purchased Call/BCS/BCS9176SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	09/26/2025	Exercise	1	14,252	714.18	36,397		1,628	(214)			1,628		(1,889)				0001
Purchased Call/BCS/BCS9176SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	01/21/2025	Exercise	1	161,844	717.45	28,330		19,240	(2,330)			19,240		(21,584)				0001
Purchased Call/GLP/GLP0400SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2025	02/19/2025	02/04/2025	Expire	1	19,600,000	2940		43,890		(43,890)					(43,890)				0001
Purchased Call/GLP/GLP0400SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2025	04/16/2025	04/08/2025	Exercise	1	24,520,000	3190		33,600	531,600	498,000			531,600		(33,600)				0001
Purchased Call/GLP/GLP0400SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/01/2025	07/17/2025	07/03/2025	Expire	1	51,925,000	3180		32,938		(32,938)					(32,938)				0001
Purchased Call/GLP/GLP0400SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/01/2025	07/17/2025	07/03/2025	Expire	1	51,925,000	3515		54,250		(54,250)					(54,250)				0001
Purchased Call/GLP/GLP0400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/09/2025	10/01/2025	09/11/2025	Exercise	1	29,200,000	3832		62,920	160,000	97,080			160,000		(62,920)				0001
Purchased Call/MAB/MAB3133S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2022	01/02/2025	01/06/2025	Exercise	1	10,950,742	259.95	358,195		655,630	655,137			655,630		(493)				0001
Purchased Call/MAB/MAB3133S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	01/07/2025	Exercise	1	15,739,698	261.46	480,246		866,561	865,217			866,561		(1,344)				0001
Purchased Call/MAB/MAB3133SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/03/2025	01/07/2025	Exercise	1	12,046,214	261.89	380,575		642,477	641,424			642,477		(1,053)				0001
Purchased Call/MAB/MAB3133SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/06/2025	01/08/2025	Exercise	1	5,166,283	263.23	155,819		239,331	238,229			239,331		(1,102)				0001
Purchased Call/MAB/MAB3133SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025	01/09/2025	Exercise	1	5,701,381	263.23	167,146		271,675	270,297			271,675		(1,378)				0001
Purchased Call/MAB/MAB3133SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2025	01/14/2025	Exercise	1	13,499,378	263.89	406,581		563,101	558,059			563,101		(5,041)				0001
Purchased Call/MAB/MAB3133SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/10/2025	01/14/2025	Exercise	1	14,638,100	264.24	444,979		590,276	584,748			590,276		(5,527)				0001
Purchased Call/MAB/MAB3133SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/10/2025	01/14/2025	Exercise	1	9,230,639	265	283,872		344,884	341,024			344,884		(3,860)				0001
Purchased Call/MAB/MAB3133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/13/2025	01/15/2025	Exercise	1	7,193,422	265.64	210,221		234,371	230,888			234,371		(3,483)				0001
Purchased Call/MAB/MAB3133SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/16/2025	01/21/2025	Exercise	1	8,360,554	265.64	243,017		328,756	323,736			328,756		(5,021)				0001
Purchased Call/MAB/MAB3133SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/17/2025	01/07/2025	Exercise	1	19,059,270	265.5	558,755		761,094	748,793			761,094		(12,300)				0001
Purchased Call/BCS/BCS917SS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	06/11/2025	Exercise	1	1,310,748	715.82	39,720	60,554	64,320	3,766			64,320		(60,530)				0001
Purchased Call/BCS/BCS917SSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	06/11/2025	Exercise	1	1,266,672	725.84	128,409	7,933	8,872	939			8,872		(7,855)				0001
Purchased Call/BCS/BCS917SSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	06/13/2025	Exercise	1	943,686	718.51	111,345	1,562	1,785	223			1,785		(1,494)				0001
Purchased Call/BCS/BCS917SSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	06/17/2025	Exercise	1	2,084,759	713.93	238,262	7,622	8,624	1,002			8,624		(7,000)				0001
Purchased Call/BCS/BCS917SSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	06/20/2025	Exercise	1	975,119	713.68	65,554	26,315	23,207	(3,108)			23,207		(26,208)				0001
Purchased Call/BCS/BCS917SST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	06/23/2025	Exercise	1	2,411,377	713.86	227,700	31,556	34,781	3,225			34,781		(30,721)				0001
Purchased Call/BCS/BCS917SSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	06/23/2025	Exercise	1	3,676,614	722.75	367,084	23,819	26,013	2,194			26,013		(22,472)				0001
Purchased Call/BCS/BCS917SSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	06/24/2025	Exercise	1	185,501	711.46	11,712	5,432	6,230	798			6,230		(5,401)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917TS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	06/25/2025	Exercise	1	2,527,948	720.24	252,773	24,532	25,234	702			25,234		(24,367)				0001
Purchased Call/BCS/BCS917TS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	06/25/2025	Exercise	1	973,675	729.21	97,345	5,658	5,952	293			5,952		(5,595)				0001
Purchased Call/BCS/BCS917MSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	03/20/2025	Expire	1	127,147	710.58	15,766								5				0001
Purchased Call/BCS/BCS917MSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	03/21/2025	Expire	1	198,111	714.3	24,645								7				0001
Purchased Call/BCS/BCS917NS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	03/25/2025	Exercise	1	139,646	711.29	1,050	8,175	7,278	(897)			7,278		(8,173)				0001
Purchased Call/BCS/BCS917NS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	03/26/2025	Exercise	1	625,672	719.15	36,646	20,969	16,649	(4,321)			16,649		(20,958)				0001
Purchased Call/BCS/BCS917NSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	03/27/2025	Expire	1	113,044	721.59	13,950								4				0001
Purchased Call/BCS/BCS917NS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	03/31/2025	Exercise	1	1,768,373	730.59	123,116	40,742	35,400	(5,342)			35,400		(40,493)				0001
Purchased Call/BCS/BCS917SS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	06/11/2025	Exercise	1	2,016,294	716.91	153,590	45,998	47,817	1,819			47,817		(45,905)				0001
Purchased Call/BCS/BCS917SS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	06/12/2025	Exercise	1	4,066,015	730.18	414,649	24,439	25,729	1,290			25,729		(24,187)				0001
Purchased Call/BCS/BCS917SSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	06/12/2025	Exercise	1	925,792	721.2	91,319	10,767	11,521	754			11,521		(10,712)				0001
Purchased Call/BCS/BCS917SSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	06/17/2025	Exercise	1	682,960	722.82	75,230	1,211	1,427	215			1,427		(1,015)				0001
Purchased Call/MAB/MAB3134S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/17/2025	01/22/2025	Exercise	1	6,705,748	265.37	200,133		271,268	266,840			271,268		(4,428)				0001
Purchased Call/MAB/MAB3134S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	01/16/2025	Exercise	1	14,156,757	265.37	421,714		644,498	632,323			644,498		(12,175)				0001
Purchased Call/MAB/MAB3134S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/23/2025	01/22/2025	Exercise	1	17,794,549	265.81	526,856		782,624	766,628			782,624		(15,995)				0001
Purchased Call/MAB/MAB3134SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2025	01/07/2025	Exercise	1	21,355,036	265.92	628,587		944,082	924,189			944,082		(19,893)				0001
Purchased Call/MAB/MAB3134SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/24/2025	01/06/2025	Exercise	1	14,985,081	266.01	439,925		657,032	643,102			657,032		(13,931)				0001
Purchased Call/MAB/MAB3134SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/24/2025	01/28/2025	Exercise	1	13,567,883	266	392,824		596,397	583,891			596,397		(12,506)				0001
Purchased Call/MAB/MAB3134SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/28/2025	01/07/2025	Exercise	1	9,559,016	266	281,018		361,832	351,409			361,832		(10,423)				0001
Purchased Call/MAB/MAB3134SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/29/2025	01/09/2025	Exercise	1	7,874,747	266	231,717		304,998	295,999			304,998		(8,999)				0001
Purchased Call/MAB/MAB3134SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/27/2025	01/09/2025	Exercise	1	9,832,916	266	286,288		350,351	340,101			350,351		(10,249)				0001
Purchased Call/MAB/MAB3134SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2023	01/31/2025	02/04/2025	Exercise	1	16,861,129	265.87	499,472		732,659	711,588			732,659		(21,071)				0001
Purchased Call/MAB/MAB3134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/01/2023	01/31/2025	01/14/2025	Exercise	1	20,150,648	265.85	594,608		875,994	851,307			875,994		(24,688)				0001
Purchased Call/MAB/MAB3134SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2023	01/31/2025	01/15/2025	Exercise	1	15,903,321	266.3	447,046		662,944	644,382			662,944		(18,561)				0001
Purchased Call/MAB/MAB3134SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/03/2025	02/05/2025	Exercise	1	9,141,757	265.33	266,207		393,758	381,658			393,758		(12,100)				0001
Purchased Call/MAB/MAB3134SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2025	01/09/2025	Exercise	1	10,578,707	265.33	308,098		518,525	503,678			518,525		(14,847)				0001
Purchased Call/MAB/MAB3135S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2025	01/07/2025	Exercise	1	17,436,325	265.1	513,350		889,289	862,847			889,289		(26,442)				0001
Purchased Call/MAB/MAB3135S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2023	02/07/2025	02/05/2025	Exercise	1	12,972,558	265.37	375,013		648,682	629,440			648,682		(19,242)				0001
Purchased Call/MAB/MAB3135S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025	02/07/2025	Exercise	1	9,854,249	264.86	292,207		581,424	564,330			581,424		(17,094)				0001
Purchased Call/MAB/MAB3135S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/10/2025	02/12/2025	Exercise	1	10,465,042	264.86	311,206		607,826	590,572			607,826		(17,254)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8173S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	04/04/2025	Exercise	1	2,741,932	629.92	336,435		512,068	417,922			512,068		(94,146)				0001
Purchased Call/BCS/BCS917TSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	07/01/2025	Exercise	1	3,839,064	735.94	336,904	44,040	44,150	109			44,150		(43,124)				0001
Purchased Call/BCS/BCS917TSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	07/02/2025	Exercise	1	3,541,029	728.04	308,780	55,062	53,170	(1,892)			53,170		(54,851)				0001
Purchased Call/BCS/BCS917TSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	07/07/2025	Exercise	1	737,477	735	60,940	13,299	11,998	(1,301)			11,998		(13,068)				0001
Purchased Call/BCS/BCS917TSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	07/07/2025	Exercise	1	336,107	733.88	16,790	11,704	11,730	26			11,730		(11,641)				0001
Purchased Call/BCS/BCS917TSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	07/08/2025	Exercise	1	1,070,596	736.15	91,852	18,310	14,517	(3,793)			14,517		(17,961)				0001
Purchased Call/BCS/BCS917TSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	07/08/2025	Expire	1	164,992	735.03	19,948								76				0001
Purchased Call/BCS/BCS917TSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	07/11/2025	Exercise	1	325,822	731.83	26,220	6,374	6,218	(157)			6,218		(6,355)				0001
Purchased Call/BCS/BCS917US1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	07/14/2025	Exercise	1	3,044,533	742.48	278,862	30,758	24,066	(6,692)			24,066		(29,971)				0001
Purchased Call/BCS/BCS917US8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	04/11/2025	Exercise	1	144,384	698.97	4,459	6,376	6,265	(111)			6,265		(6,374)				0001
Purchased Call/MAB/MAB3135SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/13/2023	02/13/2025	01/15/2025	Exercise	1	17,421,325	264.94	515,314		1,117,462	1,086,975			1,117,462		(30,487)				0001
Purchased Call/MAB/MAB3135SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/14/2023	02/14/2025	01/23/2025	Exercise	1	15,851,086	265.39	460,204		932,489	904,603			932,489		(27,885)				0001
Purchased Call/MAB/MAB3135SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/16/2023	02/14/2025	02/06/2025	Exercise	1	7,306,852	265.78	202,156		418,241	405,925			418,241		(12,316)				0001
Purchased Call/MAB/MAB3135SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/17/2023	02/18/2025	02/20/2025	Exercise	1	6,571,054	265.09	191,218		437,750	425,125			437,750		(12,625)				0001
Purchased Call/MAB/MAB3135SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/17/2023	02/14/2025	01/24/2025	Exercise	1	9,635,220	265.09	273,747		577,664	560,982			577,664		(16,681)				0001
Purchased Call/MAB/MAB3135SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/17/2023	02/19/2025	02/21/2025	Exercise	1	8,189,486	265.09	234,090		526,067	510,298			526,067		(15,768)				0001
Purchased Call/MAB/MAB3135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/21/2023	02/21/2025	02/25/2025	Exercise	1	17,898,291	264.52	510,102		1,151,672	1,115,893			1,151,672		(35,780)				0001
Purchased Call/MAB/MAB3135SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/22/2023	02/21/2025	02/25/2025	Exercise	1	13,679,859	263.85	394,034		917,219	889,476			917,219		(27,743)				0001
Purchased Call/MAB/MAB3135SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/23/2023	02/21/2025	01/07/2025	Exercise	1	8,385,446	263.82	243,511		560,308	543,133			560,308		(17,175)				0001
Purchased Call/MAB/MAB3135SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/24/2023	02/25/2025	02/20/2025	Exercise	1	11,855,710	263.05	349,178		764,130	737,726			764,130		(26,404)				0001
Purchased Call/MAB/MAB3135SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/24/2023	02/26/2025	01/09/2025	Exercise	1	9,941,789	263.05	303,060		661,171	637,524			661,171		(23,647)				0001
Purchased Call/MAB/MAB3135SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/24/2023	02/24/2025	02/19/2025	Exercise	1	8,561,647	263.05	258,134		590,170	570,963			590,170		(19,207)				0001
Purchased Call/MAB/MAB3136S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/27/2023	02/27/2025	01/31/2025	Exercise	1	15,328,724	264.09	445,179		882,210	847,321			882,210		(34,889)				0001
Purchased Call/MAB/MAB3136S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/28/2023	02/28/2025	01/14/2025	Exercise	1	15,741,582	264.3	457,819		833,287	796,572			833,287		(36,715)				0001
Purchased Call/BCS/BCS917TS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	06/26/2025	Exercise	1	374,691	723.29	35,243	4,916	5,050	134			5,050		(4,893)				0001
Purchased Call/BCS/BCS917TS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	06/27/2025	Expire	1	290,559	717.36	34,867								23				0001
Purchased Call/BCS/BCS917TSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	06/30/2025	Exercise	1	2,318,868	731.59	227,368	14,781	15,198	417			15,198		(14,164)				0001
Purchased Call/BCS/BCS917TSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	07/02/2025	Exercise	1	693,738	726.94	48,089	17,302	15,442	(1,860)			15,442		(17,269)				0001
Purchased Call/BCS/BCS917TST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	07/09/2025	Exercise	1	1,045,549	741.04	83,626	16,633	15,704	(930)			15,704		(16,574)				0001
Purchased Call/BCS/BCS917US3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	07/14/2025	Expire	1	52,448	732.23	6,325								18				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917US4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2027	07/15/2025	Exercise	1	2,304,397	739.89	243,534	7,164	7,161	(3)			7,161		(6,475)				0001
Purchased Call/BCS/BCS8174S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	07/25/2025	Exercise	1	1,241,093	630.06	153,027		211,455	165,230			211,455		(46,225)				0001
Purchased Call/BCS/BCS8175SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	08/27/2025	Exercise	1	3,460	605.28	468		818	667			818		(152)				0001
Purchased Call/BCS/BCS917US9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	07/16/2025	Exercise	1	3,380,378	732.48	324,485	40,411	39,619	(792)			39,619		(40,173)				0001
Purchased Call/BCS/BCS917USA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	07/16/2025	Exercise	1	289,459	731.36	20,266	7,365	7,137	(227)			7,137		(7,350)				0001
Purchased Call/BCS/BCS917USC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	07/17/2025	Exercise	1	1,804,573	733.19	195,253	4,061	4,587	526			4,587		(3,917)				0001
Purchased Call/BCS/BCS917USD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	07/17/2025	Exercise	1	891,067	724.17	104,021	1,721	1,840	119			1,840		(1,644)				0001
Purchased Call/BCS/BCS917US1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	07/21/2025	Exercise	1	990,051	729.87	115,169	1,819	1,861	42			1,861		(1,488)				0001
Purchased Call/BCS/BCS917USK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	07/22/2025	Exercise	1	1,534,733	729.59	178,410	2,726	2,966	240			2,966		(2,213)				0001
Purchased Call/BCS/BCS917USP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	07/23/2025	Exercise	1	1,680,622	741.94	123,147	32,121	32,215	94			32,215		(32,028)				0001
Purchased Call/BCS/BCS917USQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	07/24/2025	Exercise	1	255,809	738.28	17,966	6,366	5,483	(882)			5,483		(6,352)				0001
Purchased Call/BCS/BCS917USR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	07/24/2025	Exercise	1	1,062,275	739.4	123,518	1,500	1,224	(276)			1,224		(1,405)				0001
Purchased Call/BCS/BCS917USU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	07/25/2025	Expire	1	333,797	741.17	39,889								31				0001
Purchased Call/BCS/BCS917VS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	07/29/2025	Expire	1	280,655	748.74	31,574								92				0001
Purchased Call/BCS/BCS917VS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	07/29/2025	Exercise	1	342,469	738.4	5,611	17,965	17,371	(594)			17,371		(17,949)				0001
Purchased Call/BCS/BCS917VS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	07/29/2025	Exercise	1	1,749,458	748.74	110,297	43,171	41,507	(1,664)			41,507		(42,848)				0001
Purchased Call/BCS/BCS917VS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	07/30/2025	Exercise	1	2,415,661	731.02	277,892	6,115	6,141	26			6,141		(5,896)				0001
Purchased Call/BCS/BCS917VS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	07/30/2025	Exercise	1	326,238	729.91	21,229	9,139	10,157	1,018			10,157		(9,123)				0001
Purchased Call/BCS/BCS917VS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	07/31/2025	Exercise	1	399,067	731.89	43,235	2,446	2,556	110			2,556		(2,412)				0001
Purchased Call/BCS/BCS917VSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	04/21/2025	Exercise	1	1,588,192	697.18	172,585	8,443	10,680	2,237			10,680		(8,066)				0001
Purchased Call/BCS/BCS917VSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	04/23/2025	Exercise	1	1,238,953	703.11	107,531	14,253	17,857	3,604			17,857		(14,208)				0001
Purchased Call/BCS/BCS8175SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	09/03/2025	Exercise	1	247,446	613.94	32,861		54,789	43,896			54,789		(10,893)				0001
Purchased Call/BCS/BCS8176S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	07/24/2025	Exercise	1	64,742	613.99	8,514		14,160	11,295			14,160		(2,865)				0001
Purchased Call/BCS/BCS8176SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	05/12/2025	Exercise	1	335,837	612.22	43,592		75,341	60,312			75,341		(15,030)				0001
Purchased Call/BCS/BCS8176SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	09/15/2025	Exercise	1	93,094	616.37	12,540		21,603	17,251			21,603		(4,352)				0001
Purchased Call/MAB/MAB31366S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	03/01/2023	02/28/2025	02/06/2025	Exercise	1	13,320,976	264.03	403,591		721,137	688,789			721,137		(32,348)				0001
Purchased Call/MAB/MAB31366B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	03/02/2023	02/28/2025	02/06/2025	Exercise	1	12,879,087	264.32	397,743		682,189	650,211			682,189		(31,978)				0001
Purchased Call/MAB/MAB31366A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025	02/14/2025	Exercise	1	7,311,224	266.13	213,894		352,580	333,844			352,580		(18,736)				0001
Purchased Call/MAB/MAB31366C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/03/2025	02/18/2025	Exercise	1	11,676,301	266.13	332,555		610,278	582,171			610,278		(28,107)				0001
Purchased Call/MAB/MAB31366L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/07/2025	01/08/2025	Exercise	1	18,404,567	266.06	523,763		945,102	898,068			945,102		(47,034)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3136SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/07/2025	01/16/2025	Exercise	1	13,916,260	266.61	367,592		683,500	650,467			683,500		(33,033)				0001
Purchased Call/MAB/MAB3136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025	02/07/2025	Exercise	1	8,541,715	265.16	254,520		425,302	400,843			425,302		(24,459)				0001
Purchased Call/MAB/MAB3136SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/12/2025	01/15/2025	Exercise	1	8,769,645	265.16	235,983		454,438	431,718			454,438		(22,720)				0001
Purchased Call/MAB/MAB3136SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2025	01/16/2025	Exercise	1	17,156,997	263.53	480,370		1,028,463	981,481			1,028,463		(46,982)				0001
Purchased Call/MAB/MAB3136SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2025	01/17/2025	Exercise	1	14,341,197	263.4	410,468		898,571	857,948			898,571		(40,623)				0001
Purchased Call/MAB/MAB3136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2023	03/14/2025	01/24/2025	Exercise	1	14,576,830	261.66	448,019		1,017,773	973,312			1,017,773		(44,461)				0001
Purchased Call/BCS/BCS917US7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	07/15/2025	Exercise	1	1,226,695	739.89	100,612	18,573	19,467	894			19,467		(18,289)				0001
Purchased Call/BCS/BCS917USB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	07/15/2025	Exercise	1	2,218,692	739.89	236,211	6,363	6,312	(51)			6,312		(5,696)				0001
Purchased Call/BCS/BCS917USG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	07/18/2025	Expire	1	458,208	727.07	54,985								41				0001
Purchased Call/BCS/BCS917USJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	07/22/2025	Expire	1	697,543	738.67	78,125								225				0001
Purchased Call/BCS/BCS917USY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	07/28/2025	Exercise	1	709,419	738.91	69,185	7,973	7,199	(774)			7,199		(7,770)				0001
Purchased Call/BCS/BCS917VS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	07/31/2025	Exercise	1	1,831,842	742.13	165,650	19,575	19,959	384			19,959		(19,444)				0001
Purchased Call/BCS/BCS917VSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	08/04/2025	Exercise	1	708,666	720.97	67,273	9,025	10,267	1,242			10,267		(8,825)				0001
Purchased Call/BCS/BCS917VSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	08/05/2025	Exercise	1	327,633	716.34	23,962	7,628	8,184	556			8,184		(7,556)				0001
Purchased Call/MAB/MAB3137S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025	01/30/2025	Exercise	1	13,418,098	262.27	422,032		903,288	861,249			903,288		(42,039)				0001
Purchased Call/MAB/MAB3137S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/17/2025	02/10/2025	Exercise	1	8,028,774	263.07	243,190		527,363	502,229			527,363		(25,134)				0001
Purchased Call/MAB/MAB3137S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/18/2025	02/19/2025	Exercise	1	7,243,385	263.07	215,970		500,229	477,638			500,229		(22,591)				0001
Purchased Call/MAB/MAB3137S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/19/2025	02/12/2025	Exercise	1	13,264,510	263.07	398,741		948,455	906,257			948,455		(42,198)				0001
Purchased Call/MAB/MAB3137SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2023	03/20/2025	02/06/2025	Exercise	1	20,532,754	263.73	608,588		1,365,700	1,300,449			1,365,700		(65,251)				0001
Purchased Call/MAB/MAB3137SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2025	01/14/2025	Exercise	1	22,569,013	263.48	689,151		1,458,864	1,383,679			1,458,864		(75,186)				0001
Purchased Call/MAB/MAB3137SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2023	03/21/2025	01/06/2025	Exercise	1	13,788,104	264.4	416,470		842,211	796,852			842,211		(45,359)				0001
Purchased Call/MAB/MAB3137SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/23/2023	03/21/2025	01/10/2025	Exercise	1	12,282,433	265.84	345,526		680,322	642,616			680,322		(37,707)				0001
Purchased Call/MAB/MAB3137SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2025	01/31/2025	Exercise	1	15,643,836	264.47	468,544		944,552	890,412			944,552		(54,140)				0001
Purchased Call/MAB/MAB3137SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2025	01/09/2025	Exercise	1	11,602,320	264.22	358,659		726,286	684,293			726,286		(41,993)				0001
Purchased Call/MAB/MAB3137SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2025	01/14/2025	Exercise	1	21,103,031	264.66	651,263		1,305,012	1,227,926			1,305,012		(77,086)				0001
Purchased Call/MAB/MAB3137SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2025	01/24/2025	Exercise	1	17,095,090	265.48	519,911		1,003,148	941,584			1,003,148		(61,564)				0001
Purchased Call/MAB/MAB3137SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2025	01/06/2025	Exercise	1	10,474,428	266.57	317,400		567,952	530,165			567,952		(37,786)				0001
Purchased Call/BCS/BCS917VSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	08/12/2025	Exercise	1	796,225	737.14	79,410	4,724	5,054	329			5,054		(4,484)				0001
Purchased Call/BCS/BCS917VS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	08/12/2025	Exercise	1	266,900	726.97	15,753	8,191	9,158	967			9,158		(8,143)				0001
Purchased Call/BCS/BCS917VS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	08/13/2025	Exercise	1	846,394	736.41	89,048	2,620	2,740	120			2,740		(2,545)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917II5																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	08/14/2025	Expire	1	761,859	733.1	90,814								77				0001
Purchased Call/BCS/BCS917II57																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	08/15/2025	Exercise	1	490,755	738.83	55,406	1,399	1,042	(357)			1,042		(1,352)				0001
Purchased Call/BCS/BCS917II5C																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	08/18/2025	Exercise	1	246,131	733.91	12,181	8,665	9,190	525			9,190		(8,627)				0001
Purchased Call/BCS/BCS917II5D																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	08/19/2025	Exercise	1	344,609	735.58	26,534	7,496	5,851	(1,644)			5,851		(7,414)				0001
Purchased Call/BCS/BCS917II5R																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	08/25/2025	Exercise	1	2,800,729	745.81	276,226	18,308	16,539	(1,768)			16,539		(17,440)				0001
Purchased Call/BCS/BCS917II5W																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	08/26/2025	Exercise	1	323,404	744.83	8,090	15,246	11,144	(4,102)			11,144		(15,221)				0001
Purchased Call/BCS/BCS917XS2																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	08/28/2025	Expire	1	604,929	738.71	71,624								64				0001
Purchased Call/BCS/BCS917XS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	08/28/2025	Exercise	1	2,134,194	748.29	213,850	10,776	10,072	(704)			10,072		(10,584)				0001
Purchased Call/BCS/BCS917XSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	09/03/2025	Exercise	1	526,698	751.71	40,313	8,838	8,545	(294)			8,545		(8,663)				0001
Purchased Call/BCS/BCS917XSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	09/05/2025	Exercise	1	75,646	738.06	4,407	2,275	2,269	(5)			2,269		(2,271)				0001
Purchased Call/BCS/BCS917XST																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	09/10/2025	Exercise	1	267,596	745.08	15,628	14,905	14,905	(723)			14,905		(15,628)				0001
Purchased Call/BCS/BCS917XSU																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	09/10/2025	Expire	1	153,631	745.83	17,852								17				0001
Purchased Call/BCS/BCS917XSW																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	09/10/2025	Exercise	1	2,062,561	747.27	194,351	21,422	20,180	(1,242)			20,180		(21,238)				0001
Purchased Call/BCS/BCS917XSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	09/11/2025	Exercise	1	1,426,613	745.37	144,563	10,105	9,952	(153)			9,952		(9,968)				0001
Purchased Call/BCS/BCS917XSY																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	09/11/2025	Exercise	1	1,272,605	753.58	127,818	5,257	4,611	(646)			4,611		(5,136)				0001
Purchased Call/BCS/BCS917YS1																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	09/11/2025	Exercise	1	73,161	743.18	3,267	2,661	2,282	(379)			2,282		(2,658)				0001
Purchased Call/BCS/BCS917YS2																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	09/12/2025	Exercise	1	1,004,660	742.32	110,218	2,810	2,551	(258)			2,551		(2,705)				0001
Purchased Call/BCS/BCS917YS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	09/12/2025	Exercise	1	93,848	739.24	8,467	1,299	1,182	(117)			1,182		(1,291)				0001
Purchased Call/BCS/BCS917YS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	09/12/2025	Exercise	1	291,127	740.9	12,792	10,562	10,618	56			10,618		(10,550)				0001
Purchased Call/BCS/BCS917YS5																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	09/12/2025	Exercise	1	382,597	750.5	17,982	11,765	11,817	52			11,817		(11,748)				0001
Purchased Call/BCS/BCS917ISR																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	01/29/2025	Exercise	1	1,387,648	731.55	21,909	78,271	83,496	5,225			83,496		(78,269)				0001
Purchased Call/BCS/BCS917PSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	05/02/2025	Exercise	1	1,826,851	713.92	152,176	23,201	27,618	4,417			27,618		(23,132)				0001
Purchased Call/BCS/BCS917PSP																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	05/05/2025	Exercise	1	1,034,634	714.22	110,572	1,464	1,759	296			1,759		(1,210)				0001
Purchased Call/BCS/BCS917QSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	05/13/2025	Exercise	1	1,459,481	715.29	151,490	6,497	7,569	1,073			7,569		(6,141)				0001
Purchased Call/BCS/BCS917QSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	05/21/2025	Exercise	1	777,323	714.01	64,792	15,681	15,493	(188)			15,493		(15,647)				0001
Purchased Call/BCS/BCS917QSY																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	05/22/2025	Exercise	1	1,185,843	714.63	139,264	2,764	2,776	12			2,776		(2,690)				0001
Purchased Call/BCS/BCS917JST																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	02/14/2025	Exercise	1	1,032,280	745.64	87,426	19,153	12,150	(7,002)			12,150		(19,139)				0001
Purchased Call/BCS/BCS8177SB																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	03/27/2025	Exercise	1	770,635	599.13	101,955		192,372	155,171			192,372		(37,202)				0001
Purchased Call/BCS/BCS8179SI																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/26/2023	01/06/2025	01/08/2025	Exercise	1	1,464,858	561.36	178,516		409,508	407,452			409,508		(2,057)				0001
Purchased Call/BCS/BCS8179SM																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	08/07/2025	Exercise	1	197,337	573.54	26,621		59,237	48,267			59,237		(10,970)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3137SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/31/2025	01/07/2025	Exercise	1	9,918,663	266.8	300,217		532,246	495,418			532,246		(36,828)				0001
Purchased Call/MAB/MAB3137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2025	03/11/2025	Exercise	1	6,140,919	266.8	181,415		340,275	317,839			340,275		(22,436)				0001
Purchased Call/MAB/MAB3138S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2025	01/10/2025	Exercise	1	22,879,555	266.93	702,615		1,049,540	960,606			1,049,540		(88,934)				0001
Purchased Call/MAB/MAB3138S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2023	04/04/2025	01/21/2025	Exercise	1	17,332,828	268.09	495,056		418,224	354,915			418,224		(63,309)				0001
Purchased Call/MAB/MAB3138S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/04/2025	02/06/2025	Exercise	1	13,050,709	267.24	380,633		356,933	308,144			356,933		(48,789)				0001
Purchased Call/MAB/MAB3138SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	01/24/2025	Exercise	1	11,632,993	266.77	340,853		337,882	294,074			337,882		(43,808)				0001
Purchased Call/MAB/MAB3138SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/10/2025	01/16/2025	Exercise	1	18,620,182	266.33	580,357		467,516	388,459			467,516		(79,057)				0001
Purchased Call/MAB/MAB3138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2025	01/30/2025	Exercise	1	18,317,036	267.42	547,673		425,928	350,636			425,928		(75,292)				0001
Purchased Call/MAB/MAB3138SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/11/2025	01/08/2025	Exercise	1	15,613,402	267.65	472,942		351,010	285,862			351,010		(65,149)				0001
Purchased Call/MAB/MAB3138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/13/2023	04/11/2025	01/14/2025	Exercise	1	12,178,344	268.86	351,240		215,611	167,081			215,611		(48,530)				0001
Purchased Call/MAB/MAB3138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2025	02/06/2025	Exercise	1	8,610,436	268.42	253,659		249,997	213,297			249,997		(36,701)				0001
Purchased Call/MAB/MAB3138SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2025	01/09/2025	Exercise	1	7,840,407	268.42	231,744		182,621	149,477			182,621		(33,144)				0001
Purchased Call/MAB/MAB3138SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/14/2025	01/09/2025	Exercise	1	4,895,001	268.42	142,010		108,736	88,585			108,736		(20,150)				0001
Purchased Call/MAB/MAB3138SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2025	01/24/2025	Exercise	1	18,301,401	267.93	547,109		557,448	477,684			557,448		(79,764)				0001
Purchased Call/BCS/BCS917YS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	09/12/2025	Expire	1	180,678	740.15	21,175								20				0001
Purchased Call/BCS/BCS917YSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	09/16/2025	Exercise	1	132,142	749.31		7,770	7,002	(768)			7,002		(7,770)				0001
Purchased Call/BCS/BCS917YSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	09/16/2025	Expire	1	194,751	751.51	22,552								74				0001
Purchased Call/BCS/BCS917YSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	09/17/2025	Exercise	1	1,573,077	750.32	159,401	11,066	9,309	(1,757)			9,309		(10,911)				0001
Purchased Call/BCS/BCS917YSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	09/18/2025	Exercise	1	1,069,626	757.19	113,495	1,173	992	(181)			992		(1,062)				0001
Purchased Call/BCS/BCS917YSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	09/22/2025	Exercise	1	1,637,689	749.36	149,707	19,969	18,079	(1,889)			18,079		(19,467)				0001
Purchased Call/BCS/BCS917YSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	09/22/2025	Exercise	1	2,101,028	757.62	191,205	18,903	17,371	(1,532)			17,371		(18,263)				0001
Purchased Call/BCS/BCS917YSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	09/23/2025	Exercise	1	4,176,317	756.92	450,224	3,124	2,727	(397)			2,727		(1,615)				0001
Purchased Call/BCS/BCS917YSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	09/23/2025	Expire	1	296,948	747.23	34,862								117				0001
Purchased Call/BCS/BCS917YSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	09/23/2025	Exercise	1	1,462,656	756.92	108,458	25,413	24,368	(1,045)			24,368		(25,048)				0001
Purchased Call/BCS/BCS917ZS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	09/25/2025	Expire	1	60,725	745.08	7,166								7				0001
Purchased Call/BCS/BCS917ZS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	09/25/2025	Exercise	1	621,105	747.27	46,315	12,929	12,896	(32)			12,896		(12,882)				0001
Purchased Call/BCS/BCS917ZS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	09/26/2025	Exercise	1	877,364	742.12	63,806	19,159	18,967	(193)			18,967		(19,095)				0001
Purchased Call/BCS/BCS917ZS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	09/29/2025	Exercise	1	423,424	734.21	34,107	8,140	8,276	136			8,276		(8,024)				0001
Purchased Call/BCS/BCS917ZSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	09/30/2025	Exercise	1	1,942,302	751.39	83,237	64,395	61,980	(2,415)			61,980		(64,120)				0001
Purchased Call/BCS/BCS917ZSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	09/30/2025	Exercise	1	2,632,564	751.39	238,304	26,429	20,795	(5,633)			20,795		(25,618)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917KS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	02/20/2025	Exercise	1	104,350	742.68		6,809	4,654	(2,154)			4,654		(6,809)				0001
Purchased Call/BCS/BCS917KSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	02/25/2025	Expire	1	176,539	739.24	22,562								40				0001
Purchased Call/BCS/BCS917LSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	03/11/2025	Exercise	1	319,238	731.19	36,096	1,793	1,498	(295)			1,498		(1,725)				0001
Purchased Call/MAB/MAB3138SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/17/2025	03/06/2025	Exercise	1	13,446,619	268.6	393,231		372,194	314,826			372,194		(57,367)				0001
Purchased Call/MAB/MAB3139S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/17/2025	01/22/2025	Exercise	1	16,202,006	268.33	476,001		465,873	396,282			465,873		(69,591)				0001
Purchased Call/MAB/MAB3139S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/17/2025	01/07/2025	Exercise	1	12,463,188	268.52	360,129		350,987	298,082			350,987		(52,905)				0001
Purchased Call/MAB/MAB3139S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/21/2025	02/07/2025	Exercise	1	13,194,102	267.95	392,053		443,137	383,736			443,137		(59,401)				0001
Purchased Call/MAB/MAB3139S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/23/2025	03/06/2025	Exercise	1	12,836,053	267.95	384,455		336,890	277,666			336,890		(59,225)				0001
Purchased Call/MAB/MAB3139S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2025	02/20/2025	Exercise	1	6,327,491	267.95	186,089		205,365	176,991			205,365		(28,374)				0001
Purchased Call/MAB/MAB3139SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2025	01/08/2025	Exercise	1	18,268,396	268.27	539,113		501,751	417,196			501,751		(84,555)				0001
Purchased Call/MAB/MAB3139SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/27/2023	04/25/2025	02/03/2025	Exercise	1	12,061,241	267.88	365,519		348,070	290,520			348,070		(57,550)				0001
Purchased Call/MAB/MAB3139SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2025	01/07/2025	Exercise	1	13,394,011	269.14	401,518		288,624	222,283			288,624		(66,341)				0001
Purchased Call/MAB/MAB3139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2025	01/15/2025	Exercise	1	23,037,007	269.24	697,409		521,382	404,435			521,382		(116,947)				0001
Purchased Call/MAB/MAB3139SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/02/2025	02/06/2025	Exercise	1	13,199,304	269.65	392,572		278,381	212,999			278,381		(65,381)				0001
Purchased Call/BCS/BCS917VSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	08/07/2025	Expire	1	318,640	725.45	37,982								31				0001
Purchased Call/BCS/BCS917VSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	08/08/2025	Expire	1	375,856	734.87	41,720								34				0001
Purchased Call/BCS/BCS917WSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	08/18/2025	Exercise	1	3,028,763	744.18	267,871	34,312	29,947	(4,365)			29,947		(33,486)				0001
Purchased Call/BCS/BCS917WSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	08/19/2025	Expire	1	728,470	736.33	87,271								269				0001
Purchased Call/BCS/BCS917WSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	08/19/2025	Exercise	1	1,239,692	745.88	112,385	12,982	12,576	(407)			12,576		(12,635)				0001
Purchased Call/BCS/BCS917WSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	08/20/2025	Exercise	1	1,160,405	742.18	120,402	4,492	5,039	547			5,039		(4,388)				0001
Purchased Call/BCS/BCS917WSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	08/21/2025	Exercise	1	85,504	736.42	6,224	2,022	2,058	35			2,058		(2,017)				0001
Purchased Call/BCS/BCS817AS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	06/04/2025	Exercise	1	150,734	586.17	16,975		34,843	30,380			34,843		(4,464)				0001
Purchased Call/BCS/BCS817ASB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	08/07/2025	Exercise	1	20,474	599.33	2,660		4,832	3,708			4,832		(1,124)				0001
Purchased Call/BCS/BCS817ASR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	06/20/2025	Exercise	1	141,880	602.81	15,311		27,904	23,533			27,904		(4,371)				0001
Purchased Call/BCS/BCS817BS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	11/13/2025	Exercise	1	5,554	598.54	743		1,275	955			1,275		(320)				0001
Purchased Call/BCS/BCS917WSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	08/21/2025	Expire	1	253,978	737.16	30,325								26				0001
Purchased Call/BCS/BCS917WSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	08/25/2025	Exercise	1	171,689	735.52	17,971	1,359	1,061	(298)			1,061		(1,302)				0001
Purchased Call/BCS/BCS917WST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	08/25/2025	Expire	1	242,538	736.26	29,056								91				0001
Purchased Call/BCS/BCS917XS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	08/27/2025	Exercise	1	229,637	740.02	22,936	2,264	2,230	(35)			2,230		(2,244)				0001
Purchased Call/BCS/BCS917XS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	08/29/2025	Exercise	1	591,921	740.94	64,168	2,839	2,306	(534)			2,306		(2,782)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917XS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	09/02/2025	Exercise	1	231,374	740.45	17,206	5,014	5,118	105			5,118		(4,939)				0001
Purchased Call/BCS/BCS917XS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	09/02/2025	Exercise	1	622,171	740.07	65,791	3,813	3,431	(381)			3,431		(3,527)				0001
Purchased Call/BCS/BCS917XSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	09/03/2025	Expire	1	508,065	742.46	59,901								260				0001
Purchased Call/BCS/BCS917XSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	09/03/2025	Expire	1	126,394	740.43	15,142								66				0001
Purchased Call/BCS/BCS917YS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	09/15/2025	Exercise	1	367,644	753.28	31,024	5,609	4,798	(811)			4,798		(5,507)				0001
Purchased Call/BCS/BCS917YSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	09/15/2025	Expire	1	60,026	751.07	7,011								23				0001
Purchased Call/BCS/BCS917YSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	09/16/2025	Exercise	1	1,197,855	759.79	119,297	5,515	4,581	(934)			4,581		(5,121)				0001
Purchased Call/BCS/BCS917YSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	09/18/2025	Exercise	1	203,615	748.93	20,577	1,429	1,218	(211)			1,218		(1,409)				0001
Purchased Call/BCS/BCS917YSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	09/18/2025	Expire	1	177,442	746.74	20,761								20				0001
Purchased Call/BCS/BCS917YST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	09/23/2025	Expire	1	387,124	746.48	45,719								153				0001
Purchased Call/BCS/BCS917ZS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	09/25/2025	Exercise	1	1,578,893	755.51	160,832	5,870	5,220	(650)			5,220		(5,709)				0001
Purchased Call/BCS/BCS917ZS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	09/29/2025	Exercise	1	1,122,377	736.37	113,838	8,796	8,622	(175)			8,622		(8,409)				0001
Purchased Call/BCS/BCS917ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	10/02/2025	Exercise	1	120,847	745.17	5,483	4,419	3,526	(893)			3,526		(4,413)				0001
Purchased Call/BCS/BCS917ZSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	10/07/2025	Exercise	1	553,424	743.39	61,094	1,967	1,798	(169)			1,798		(1,756)				0001
Purchased Call/BCS/BCS917ZSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	10/09/2025	Expire	1	1,169,935	739.41	137,350								145				0001
Purchased Call/BCS/BCS917ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	10/09/2025	Expire	1	880,353	747.56	97,279								103				0001
Purchased Call/BCS/BCSA170S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	10/15/2025	Exercise	1	481,891	721.28	18,138	19,603	18,330	(1,273)			18,330		(19,517)				0001
Purchased Call/BCS/BCSA170SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	10/15/2025	Expire	1	120,113	725.78	14,329								15				0001
Purchased Call/BCS/BCSA170SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	10/15/2025	Exercise	1	294,578	726.66	11,299	11,804	11,071	(733)			11,071		(11,792)				0001
Purchased Call/BCS/BCSA170SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	10/15/2025	Exercise	1	1,615,727	728.8	163,437	12,478	12,306	(172)			12,306		(12,302)				0001
Purchased Call/BCS/BCSA170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	10/17/2025	Exercise	1	350,254	738.93	25,393	8,038	7,522	(516)			7,522		(8,011)				0001
Purchased Call/BCS/BCS917ZSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	10/01/2025	Exercise	1	854,469	753.37	79,935	7,028	6,582	(446)			6,582		(6,946)				0001
Purchased Call/BCS/BCS917ZSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	10/01/2025	Exercise	1	1,800,659	745.16	204,454	3,022	2,789	(233)			2,789		(2,812)				0001
Purchased Call/BCS/BCS917ZSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	10/03/2025	Exercise	1	165,058	750.26	14,237	1,993	1,863	(129)			1,863		(1,978)				0001
Purchased Call/BCS/BCS917ZSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	10/06/2025	Expire	1	161,383	738.98	19,334								67				0001
Purchased Call/BCS/BCS917ZSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	10/06/2025	Exercise	1	2,255,563	750.23	191,246	28,772	26,183	(2,589)			26,183		(28,110)				0001
Purchased Call/BCS/BCS917ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	10/07/2025	Exercise	1	496,025	741.21	9,882	24,672	23,432	(1,240)			23,432		(24,638)				0001
Purchased Call/BCS/BCS917ZSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	10/08/2025	Exercise	1	810,987	747.87	76,609	6,583	6,313	(270)			6,313		(6,503)				0001
Purchased Call/BCS/BCSA170SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	10/10/2025	Expire	1	168,098	745.88	18,592								20				0001
Purchased Call/BCS/BCSA170S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	10/10/2025	Expire	1	177,917	735.59	21,243								22				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCSA1709S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	10/14/2025	Exercise	1	545,030	731.26	8,105	28,486	24,894	(3,592)			24,894		(28,447)				0001
Purchased Call/BCS/BCSA1709G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	10/16/2025	Expire	1	951,185	737.38	110,718								120				0001
Purchased Call/BCS/BCSA1709H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	10/16/2025	Expire	1	467,007	745.51	51,137								55				0001
Purchased Call/BCS/BCSA1709L	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2027	10/20/2025	Exercise	1	1,527,859	743.52	146,504	10,169	10,193	23			10,193		(9,647)				0001
Purchased Call/BCS/BCSA171S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	10/28/2025	Expire	1	1,216,291	753.09	133,305								481				0001
Purchased Call/BCS/BCSA171S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/25/2027	10/28/2025	Expire	1	821,304	753.09	89,933								325				0001
Purchased Call/BCS/BCSA171S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	10/28/2025	Exercise	1	574,293	742.7	54,499	6,720	5,724	(996)			5,724		(6,523)				0001
Purchased Call/MAB/MAB3139SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025	01/09/2025	Exercise	1	10,669,674	269.96	324,220		209,706	154,823			209,706		(54,883)				0001
Purchased Call/MAB/MAB3139SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/07/2025	01/21/2025	Exercise	1	9,910,280	269.69	298,879		256,453	204,196			256,453		(52,257)				0001
Purchased Call/MAB/MAB3139SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025	01/10/2025	Exercise	1	9,702,100	269.69	287,293		265,758	216,427			265,758		(49,331)				0001
Purchased Call/MAB/MAB313AS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2025	01/17/2025	Exercise	1	15,741,390	269.87	471,270		335,793	253,577			335,793		(82,215)				0001
Purchased Call/MAB/MAB313AS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2025	01/27/2025	Exercise	1	16,294,639	270.23	476,182		348,634	264,324			348,634		(84,310)				0001
Purchased Call/MAB/MAB313AS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/09/2025	01/08/2025	Exercise	1	17,692,381	269.84	521,131		407,672	315,069			407,672		(92,603)				0001
Purchased Call/MAB/MAB313AS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/09/2025	05/13/2025	Exercise	1	10,848,627	269.57	328,441		258,062	198,595			258,062		(59,466)				0001
Purchased Call/MAB/MAB313ASB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2025	01/15/2025	Exercise	1	6,842,541	270.2	201,117		122,756	86,081			122,756		(36,675)				0001
Purchased Call/MAB/MAB313ASD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/12/2025	01/24/2025	Exercise	1	10,011,353	270.2	294,529		176,194	123,027			176,194		(53,167)				0001
Purchased Call/MAB/MAB313ASH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2025	01/08/2025	Exercise	1	14,800,323	270.52	432,697		223,915	143,546			223,915		(80,369)				0001
Purchased Call/MAB/MAB313ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2025	01/29/2025	Exercise	1	15,827,960	269.9	483,322		271,487	180,822			271,487		(90,665)				0001
Purchased Call/MAB/MAB313ASL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/16/2025	01/21/2025	Exercise	1	10,645,185	270.85	323,403		141,907	81,554			141,907		(60,353)				0001
Purchased Call/MAB/MAB313ASM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/16/2025	01/14/2025	Exercise	1	14,982,337	270.22	461,082		237,991	152,084			237,991		(85,907)				0001
Purchased Call/MAB/MAB313ASP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/19/2025	01/31/2025	Exercise	1	7,382,751	271.79	217,829		70,572	29,186			70,572		(41,386)				0001
Purchased Call/MAB/MAB313ASV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2025	01/07/2025	Exercise	1	15,302,348	272.07	428,356		138,948	55,976			138,948		(82,971)				0001
Purchased Call/MAB/MAB313ASY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2025	01/21/2025	Exercise	1	18,004,809	271.34	511,221		222,945	122,919			222,945		(100,026)				0001
Purchased Call/MAB/MAB313BS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/23/2025	02/06/2025	Exercise	1	13,983,453	269.73	411,281		252,750	172,371			252,750		(80,379)				0001
Purchased Call/MAB/MAB313BS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/23/2025	02/06/2025	Exercise	1	13,327,363	269.36	404,589		257,470	178,018			257,470		(79,453)				0001
Purchased Call/MAB/MAB313BS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/28/2025	01/27/2025	Exercise	1	7,919,043	270.1	232,451		133,512	86,530			133,512		(46,982)				0001
Purchased Call/MAB/MAB313BS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2025	02/14/2025	Exercise	1	9,841,961	270.1	288,882		151,091	92,268			151,091		(58,823)				0001
Purchased Call/MAB/MAB313BS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/23/2025	01/21/2025	Exercise	1	10,050,974	270.1	302,582		167,877	108,388			167,877		(59,489)				0001
Purchased Call/MAB/MAB313BSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2025	01/22/2025	Exercise	1	16,181,009	271.16	460,675		174,353	79,904			174,353		(94,448)				0001
Purchased Call/MAB/MAB313BSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/30/2025	01/07/2025	Exercise	1	24,323,406	269.88	741,048		382,891	230,884			382,891		(152,007)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313BSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/30/2025	01/28/2025	Exercise	1	10,794,310	271.14	326,207		125,848	58,414			125,848		(67,434)				0001
Purchased Call/MAB/MAB313BSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/02/2025	01/23/2025	Exercise	1	8,549,878	272.2	255,931		87,093	33,521			87,093		(53,571)				0001
Purchased Call/MAB/MAB313BSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/03/2025	04/08/2025	Exercise	1	7,188,477	272.2	211,705		72,387	27,887			72,387		(44,500)				0001
Purchased Call/BCS/BCSA171SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	10/24/2025	Expire	1	244,954	744.92	28,366								31				0001
Purchased Call/BCS/BCSA171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	10/30/2025	Expire	1	251,839	738.79	29,793								34				0001
Purchased Call/BCS/BCSA171SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	10/31/2025	Expire	1	384,348	726.32	44,777								51				0001
Purchased Call/BCS/BCSA171SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	11/04/2025	Expire	1	521,685	728.5	58,011								213				0001
Purchased Call/BCS/BCSA171SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/01/2027	11/04/2025	Exercise	1	839,336	728.5	78,980	7,135	6,901	(234)			6,901		(6,846)				0001
Purchased Call/BCS/BCSA171SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	11/04/2025	Exercise	1	1,712,473	728.5	142,991	23,376	24,876	1,500			24,876		(22,849)				0001
Purchased Call/BCS/BCSA172S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	11/10/2025	Exercise	1	1,506,090	722.4	151,930	6,945	8,713	1,768			8,713		(6,380)				0001
Purchased Call/BCS/BCSA172S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	11/12/2025	Expire	1	424,946	719.03	49,719								248				0001
Purchased Call/BCS/BCSA172SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	11/14/2025	Expire	1	486,204	737.94	53,580								64				0001
Purchased Call/BCS/BCSA172S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	11/17/2025	Exercise	1	2,380,105	733.6	200,389	31,187	34,153	2,965			34,153		(30,431)				0001
Purchased Call/BCS/BCSA172SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	11/18/2025	Expire	1	1,295,820	731.99	143,188								542				0001
Purchased Call/BCS/BCSA172SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2027	11/21/2025	Expire	1	199,858	729.21	22,004								27				0001
Purchased Call/BCS/BCSA173S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	11/24/2025	Exercise	1	1,323,975	727.1	129,475	8,015	9,264	1,249			9,264		(7,519)				0001
Purchased Call/BCS/BCSA173S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	11/24/2025	Expire	1	78,081	717.06	9,268								35				0001
Purchased Call/BCS/BCSA173SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	12/01/2025	Expire	1	2,186,792	750.02	239,542								1,234				0001
Purchased Call/BCS/BCSA173SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	12/02/2025	Expire	1	103,199	751.84	11,300								44				0001
Purchased Call/BCS/BCSA173SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	12/05/2025	Exercise	1	698,171	738.88	65,153	7,603	7,920	317			7,920		(7,521)				0001
Purchased Call/BCS/BCSA173SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	12/05/2025	Exercise	1	443,936	736.04	25,193	13,485	13,469	(16)			13,469		(13,453)				0001
Purchased Call/BCS/BCSA173ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	12/09/2025	Expire	1	1,241,417	740.6	143,880								565				0001
Purchased Call/BCS/BCSA174S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	12/11/2025	Expire	1	600,792	741.34	66,147								85				0001
Purchased Call/BCS/BCSA174S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	12/15/2025	Expire	1	246,889	737.66	29,108								116				0001
Purchased Call/BCS/BCS917MSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	03/17/2025	Expire	1	102,044	702.83	12,562								24				0001
Purchased Call/BCS/BCS917MSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	03/19/2025	Exercise	1	818,285	716.01	90,553	5,335	5,431	97			5,431		(5,309)				0001
Purchased Call/BCS/BCS917NSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	03/26/2025	Expire	1	59,631	719.58	7,466								2				0001
Purchased Call/BCS/BCS917NSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	03/28/2025	Expire	1	328,796	720.41	40,869								13				0001
Purchased Call/BCS/BCSA171SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	11/03/2025	Expire	1	829,903	720.77	97,597								358				0001
Purchased Call/BCS/BCSA171ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	11/05/2025	Exercise	1	306,311	714.35	1,157	17,708	19,368	1,660			19,368		(17,707)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCSA171SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	11/06/2025	Expire	1	1,213,683	715.97	142,365								165				0001
Purchased Call/BCS/BCSA171SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	11/06/2025	Expire	1	55,885	713.87	6,661								8				0001
Purchased Call/BCS/BCSA172S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	11/07/2025	Expire	1	549,696	717.47	64,809								75				0001
Purchased Call/BCS/BCSA172S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	11/07/2025	Expire	1	279,192	725.38	30,990								36				0001
Purchased Call/BCS/BCSA172S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	11/12/2025	Expire	1	710,862	726.96	78,195								391				0001
Purchased Call/BCS/BCSA172SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	11/13/2025	Expire	1	527,821	738.09	58,377								69				0001
Purchased Call/BCS/BCSA172SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	11/18/2025	Expire	1	286,536	731.99	31,748								120				0001
Purchased Call/BCS/BCSA172SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	11/19/2025	Exercise	1	1,082,996	721.58	99,160	14,100	16,167	2,067				16,167	(13,980)				0001
Purchased Call/BCS/BCSA172SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	11/19/2025	Exercise	1	1,595,462	729.53	162,976	6,821	7,660	839				7,660	(6,624)				0001
Purchased Call/BCS/BCSA172SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	11/19/2025	Exercise	1	650,871	719.46	29,212	24,284	27,721	3,438				27,721	(24,248)				0001
Purchased Call/BCS/BCSA172SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	11/20/2025	Expire	1	599,097	732.85	66,080								80				0001
Purchased Call/BCS/BCSA172SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2027	11/21/2025	Exercise	1	1,593,121	721.26	166,542	9,927	11,830	1,904				11,830	(9,724)				0001
Purchased Call/BCS/BCSA173S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	11/24/2025	Exercise	1	1,207,108	719.17	121,101	9,945	10,818	873				10,818	(9,481)				0001
Purchased Call/BCS/BCSA173S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	11/25/2025	Expire	1	739,833	729.55	86,412								330				0001
Purchased Call/BCS/BCSA173S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	11/26/2025	Expire	1	2,691,985	730.16	313,347								387				0001
Purchased Call/MAB/MAB313BSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2025	01/06/2025	Exercise	1	13,197,111	273.19	389,822	109,025	26,040					109,025	(82,985)				0001
Purchased Call/MAB/MAB313BST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/06/2025	01/27/2025	Exercise	1	15,350,520	272.23	456,996	177,639	79,471					177,639	(98,167)				0001
Purchased Call/MAB/MAB313BSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/06/2025	01/31/2025	Exercise	1	14,689,739	272.35	451,292	162,816	65,579					162,816	(97,237)				0001
Purchased Call/MAB/MAB313BSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2025	02/07/2025	Exercise	1	10,712,327	273.46	334,638	76,632	2,550					76,632	(74,082)				0001
Purchased Call/MAB/MAB313BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/09/2025	01/10/2025	Exercise	1	12,127,168	273.46	362,096	87,649	8,400					87,649	(79,248)				0001
Purchased Call/MAB/MAB313CS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2025	01/16/2025	Exercise	1	19,135,478	274.19	592,190	104,740	(27,240)					104,740	(131,980)				0001
Purchased Call/MAB/MAB313CS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2025	02/06/2025	Exercise	1	16,029,660	275.26	478,321	64,469	(42,804)					64,469	(107,273)				0001
Purchased Call/MAB/MAB313CS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/13/2025	01/15/2025	Exercise	1	15,359,389	276.44	449,529	4,623	(96,414)					4,623	(101,037)				0001
Purchased Call/MAB/MAB313CSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2025	01/07/2025	Exercise	1	10,884,412	277.02	317,661	8,190	(64,805)					8,190	(72,995)				0001
Purchased Call/MAB/MAB313CSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2025	01/24/2025	Exercise	1	21,783,296	277.02	616,612	18,714	(123,826)					18,714	(142,540)				0001
Purchased Call/MAB/MAB313CSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/16/2025	01/22/2025	Exercise	1	8,002,995	277.02	228,954	13,165	(39,207)					13,165	(52,372)				0001
Purchased Call/MAB/MAB313CSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2025	01/27/2025	Exercise	1	23,074,731	275.83	671,595	60,768	(96,094)					60,768	(156,862)				0001
Purchased Call/MAB/MAB313CSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/20/2025	01/09/2025	Exercise	1	11,312,193	276.08	317,703	21,060	(53,290)					21,060	(74,349)				0001
Purchased Call/MAB/MAB313CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/22/2023	06/20/2025	03/12/2025	Exercise	1	11,006,360	275.07	311,852	61,255	(11,949)					61,255	(73,204)				0001
Purchased Call/MAB/MAB313CSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2025	03/10/2025	Exercise	1	9,676,270	274	282,365	21,793	(46,255)					21,793	(68,048)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2025	01/14/2025	Exercise	1	16,150,768	273.99	478,902		127,268	11,483			127,268		(115,785)				0001
Purchased Call/MAB/MAB313DS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2025	01/21/2025	Exercise	1	16,463,389	274.21	488,091		124,465	5,117			124,465		(119,348)				0001
Purchased Call/MAB/MAB313DS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2023	06/27/2025	01/15/2025	Exercise	1	16,545,725	275.05	487,910		74,731	(44,184)			74,731		(118,915)				0001
Purchased Call/MAB/MAB313DSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2025	01/30/2025	Exercise	1	7,964,770	276.06	228,899		15,461	(41,868)			15,461		(57,329)				0001
Purchased Call/MAB/MAB313DSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	02/06/2025	Exercise	1	7,815,612	276.06	226,636		4,648	(51,824)			4,648		(56,472)				0001
Purchased Call/MAB/MAB313DSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2025	01/21/2025	Exercise	1	21,031,416	276.87	574,195		36,919	(108,424)			36,919		(145,343)				0001
Purchased Call/MAB/MAB313DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/03/2025	01/14/2025	Exercise	1	14,179,129	275.96	393,508		7,970	(91,317)			7,970		(99,287)				0001
Purchased Call/MAB/MAB313DSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/03/2025	01/07/2025	Exercise	1	12,849,161	273.93	366,264		77,871	(14,872)			77,871		(92,743)				0001
Purchased Call/MAB/MAB313DSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/07/2025	01/10/2025	Exercise	1	6,789,192	273.42	193,397		27,317	(22,482)			27,317		(49,799)				0001
Purchased Call/MAB/MAB313DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/08/2025	02/21/2025	Exercise	1	4,112,243	273.42	119,255		24,548	(6,249)			24,548		(30,797)				0001
Purchased Call/BCS/BCS917QSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	05/22/2025	Exercise	1	213,432	713.4		13,147	14,313	1,165			14,313		(13,147)				0001
Purchased Call/BCS/BCS917RS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	05/22/2025	Exercise	1	3,147,352	724.26	304,397	26,571	27,586	1,015			27,586		(26,411)				0001
Purchased Call/BCS/BCS917RS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	05/23/2025	Exercise	1	212,532	708.72		13,145	14,070	925			14,070		(13,145)				0001
Purchased Call/BCS/BCS917RSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	05/29/2025	Exercise	1	2,604,410	713.48	265,983	26,007	27,492	1,484			27,492		(25,860)				0001
Purchased Call/BCS/BCS917RSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	06/02/2025	Expire	1	551,795	713.04	67,209								168				0001
Purchased Call/BCS/BCS917RSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	06/03/2025	Expire	1	66,498	712.82	8,119								20				0001
Purchased Call/BCS/BCS917NSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	04/04/2025	Exercise	1	431,730	721.6	47,936	2,238	2,372	133			2,372		(2,222)				0001
Purchased Call/MAB/MAB313DSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2025	02/05/2025	Exercise	1	14,019,240	272.75	417,184		125,083	15,772			125,083		(109,311)				0001
Purchased Call/MAB/MAB313DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2023	07/11/2025	01/16/2025	Exercise	1	17,386,484	273.32	517,273		101,326	(34,498)			101,326		(135,824)				0001
Purchased Call/MAB/MAB313ES1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/11/2025	01/30/2025	Exercise	1	17,195,456	273.76	514,885		79,037	(56,367)			79,037		(135,404)				0001
Purchased Call/MAB/MAB313ES3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/13/2023	07/11/2025	01/07/2025	Exercise	1	14,854,773	274.98	430,146		13,929	(99,571)			13,929		(113,499)				0001
Purchased Call/MAB/MAB313ES5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2025	01/14/2025	Exercise	1	10,786,792	274.76	324,567		8,374	(79,146)			8,374		(87,520)				0001
Purchased Call/MAB/MAB313ES6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2025	01/10/2025	Exercise	1	7,559,805	274.76	221,073		6,838	(52,384)			6,838		(59,222)				0001
Purchased Call/MAB/MAB313ES7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/14/2025	02/26/2025	Exercise	1	8,791,407	274.76	255,799		3,090	(65,227)			3,090		(68,317)				0001
Purchased Call/MAB/MAB313ESB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2025	01/10/2025	Exercise	1	19,601,141	274.66	590,813		13,941	(146,281)			13,941		(160,222)				0001
Purchased Call/MAB/MAB313ESD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2023	07/18/2025	01/31/2025	Exercise	1	12,386,104	275.54	365,019		3,985	(95,329)			3,985		(99,314)				0001
Purchased Call/MAB/MAB313ESG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2023	07/18/2025	01/30/2025	Exercise	1	14,502,630	276.56	409,219		8,109	(103,449)			8,109		(111,557)				0001
Purchased Call/BCS/BCSA174SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	12/17/2025	Expire	1	2,326,461	744.39	268,939								353				0001
Purchased Call/BCS/BCSA174SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	12/22/2025	Expire	1	131,193	738.19	15,594								63				0001
Purchased Call/BCS/BCSA174SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	12/22/2025	Expire	1	664,864	750.14	72,204								292				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCSA1749R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	12/23/2025	Expire	1	886,469	748.14	96,359								390				0001
Purchased Call/BCS/BCSA175S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	12/30/2025	Exercise	1	2,500,258	753.81	247,696	12,541	12,335	(206)			12,335		(11,528)				0001
Purchased Call/BCS/BCSA175S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	12/31/2025	Expire	1	211,824	740.11	25,249								34				0001
Purchased Call/BCS/BCSA175SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	01/02/2026	Expire	1	1,025,274	744.89	117,804								161				0001
Purchased Call/SPT/SPT000CSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/26/2024	01/23/2025	01/27/2025	Exercise	1	1,684,907	4505	119,280		234,573	227,263			234,573		(7,310)				0001
Purchased Call/SPT/SPT000CSF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	01/28/2025	Exercise	1	1,508,340	4516	104,205		205,020	198,362			205,020		(6,658)				0001
Purchased Call/SPT/SPT000CSK	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	02/19/2025	Exercise	1	3,796,000	4577.72	263,442		494,522	462,234			494,522		(32,288)				0001
Purchased Call/SPT/SPT000CST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	03/11/2025	Exercise	1	3,274,000	4670.96	226,561		256,756	215,850			256,756		(40,907)				0001
Purchased Call/SPT/SPT000DS5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/04/2024	04/04/2025	04/08/2025	Exercise	1	1,545,000	4663.65	107,532		45,575	17,873			45,575		(27,702)				0001
Purchased Call/SPT/SPT000DSF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/02/2024	05/02/2025	05/06/2025	Exercise	1	1,494,000	4599.47	103,385		100,002	65,350			100,002		(34,653)				0001
Purchased Call/SPT/SPT000DSH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2024	05/08/2025	05/12/2025	Exercise	1	1,544,217	4665	113,553		76,071	36,012			76,071		(40,059)				0001
Purchased Call/SPT/SPT000ESD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/05/2024	07/03/2025	07/08/2025	Exercise	1	3,058,000	4931.15	212,225		102,044	(6,138)			102,044		(108,182)				0001
Purchased Call/SPT/SPT000ESK	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/19/2024	07/18/2025	07/22/2025	Exercise	1	1,525,122	4936	95,178		49,564	(2,784)			49,564		(52,348)				0001
Purchased Call/SPT/SPT000ESL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/26/2024	07/25/2025	07/29/2025	Exercise	1	3,073,000	4869.07	209,579		169,565	50,221			169,565		(119,343)				0001
Purchased Call/SPT/SPT000ESM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	08/01/2024	07/29/2025	07/31/2025	Exercise	1	1,953,930	4885	134,352		102,536	24,101			102,536		(78,435)				0001
Purchased Call/SPT/SPT000FSC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/11/2024	10/10/2025	10/15/2025	Exercise	1	2,988,000	5047.68	189,439		132,355	(16,452)			132,355		(148,807)				0001
Purchased Call/SPT/SPT000FSJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/18/2024	10/17/2025	10/21/2025	Exercise	1	2,213,000	5075.44	141,632		117,495	3,796			117,495		(113,699)				0001
Purchased Call/SPT/SPT000FSW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/15/2024	11/14/2025	11/18/2025	Exercise	1	1,658,000	5043.84	109,428		109,157	12,800			109,157		(96,357)				0001
Purchased Call/SPT/SPT000GS0	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/20/2024	11/19/2025	11/21/2025	Exercise	1	1,850,939	5071	121,972		95,747	(12,747)			95,747		(108,494)				0001
Purchased Call/SPT/SPT000GS3	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/22/2024	11/21/2025	11/25/2025	Exercise	1	1,347,000	5100.32	88,633		59,423	(20,347)			59,423		(79,769)				0001
Purchased Call/BCS/BCS817ES4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	12/26/2025	Exercise	1	170,001	642.47	20,638		28,214	18,108			28,214		(10,106)				0001
Purchased Call/BCS/BCS817ESA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	06/06/2025	Exercise	1	113,881	643.56	13,780		18,452	11,572			18,452		(6,880)				0001
Purchased Call/BCS/BCS917RSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	06/05/2025	Exercise	1	743,336	714.95	84,099	3,034	3,582	549			3,582		(2,985)				0001
Purchased Call/BCS/BCS917SS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	06/10/2025	Exercise	1	150,547	714.76	6,879	5,849	6,422	573			6,422		(5,832)				0001
Purchased Call/BCS/BCS917SSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	06/16/2025	Expire	1	307,352	717.07	37,343								97				0001
Purchased Call/BCS/BCS917SSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	06/16/2025	Exercise	1	795,689	718.16	82,882	6,539	7,102	563			7,102		(6,323)				0001
Purchased Call/BCS/BCS917SSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	06/20/2025	Expire	1	178,891	712.59	21,843								36				0001
Purchased Call/BCS/BCS917US6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	07/15/2025	Exercise	1	1,664,893	730.79	130,459	34,747	37,065	2,318			37,065		(34,379)				0001
Purchased Call/SPT/SPT000GSQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/20/2024	12/22/2025	12/24/2025	Exercise	1	1,511,000	5074.11	97,762		112,268	16,661			112,268		(95,607)				0001
Purchased Call/SPT/SPT000HSA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/14/2025	02/13/2026	02/19/2025	Expire	1	4,324,000	5174.08	282,790								(312)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT000H5J	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/21/2025	03/23/2026	03/25/2025	Expire	1	2,052,000	5011.98	125,582								(37)				0001
Purchased Call/SPT/SPT000H5O	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/28/2025	03/24/2026	04/01/2025	Expire	1	1,451,986	5042	75,070								(17)				0001
Purchased Call/SPT/SPT000I5Q	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/17/2026	04/21/2025	Expire	1	4,402,000	4821.37	252,235								121				0001
Purchased Call/SPT/SPT000I5J	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6I8S6QX2D1J857QP30	05/16/2025	05/13/2026	05/20/2025	Expire	1	1,535,009	4920	98,495								129				0001
Purchased Call/SPT/SPT000JSD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/11/2025	07/10/2026	07/15/2025	Expire	1	2,987,263	5089	176,564								539				0001
Purchased Call/SPT/SPT000JSS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/07/2025	11/03/2026	11/12/2025	Expire	1	1,621,836	5406	86,769								793				0001
Purchased Call/SPT/SPT000JSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/21/2025	11/18/2026	11/25/2025	Expire	1	1,578,352	5332	89,502								640				0001
Purchased Call/SPT/SPT000JSX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/28/2025	11/27/2026	12/02/2025	Expire	1	2,607,000	5448.3	148,338								1,087				0001
Purchased Call/SPT/SPT005BSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNEB1BJXP4R0TD8PU41	08/13/2025	08/12/2026	08/15/2025	Expire	1	1,408,331	5178	89,703								57				0001
Purchased Call/SPT/SPT005CS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNEB1BJXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Expire	1	2,211,000	5212.45	131,776								571				0001
Purchased Call/SPT/SPT005CS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNEB1BJXP4R0TD8PU41	10/03/2025	10/02/2026	10/07/2025	Expire	1	2,055,000	5363.88	120,218								675				0001
Purchased Call/SPT/SPT013YSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	01/16/2025	Exercise	1	1,395,000	4478.97	94,302		164,255	160,878			164,255		(3,377)				0001
Purchased Call/SPT/SPT0402SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	01/22/2025	Exercise	1	1,578,000	4490.27	107,777		213,527	208,737			213,527		(4,790)				0001
Purchased Call/SPT/SPT0403SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	12/23/2025	Exercise	1	1,516,000	5029.3	98,995		120,899	24,372			120,899		(96,527)				0001
Purchased Call/SPT/SPT0403SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/29/2025	01/27/2026	01/31/2025	Expire	1	1,841,066	5128	117,307								(277)				0001
Purchased Call/SPT/SPT0403ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2025	01/30/2026	02/04/2025	Expire	1	1,916,391	5138	118,237								(220)				0001
Purchased Call/SPT/SPT0404S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2025	10/16/2026	10/21/2025	Expire	1	1,707,000	5344.91	98,665								596				0001
Purchased Call/SPT/SPT1130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/13/2025	05/15/2025	Exercise	1	1,722,861	4707	128,382		79,019	31,550			79,019		(47,469)				0001
Purchased Call/SPT/SPT1131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/07/2025	08/11/2025	Exercise	1	1,601,406	4795	114,539		118,857	49,304			118,857		(69,553)				0001
Purchased Call/SPT/SPT1132SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	09/30/2025	Exercise	1	2,425,070	5042	153,420		131,632	17,419			131,632		(114,212)				0001
Purchased Call/SPT/SPT1133S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	12/30/2025	Exercise	1	1,793,064	5094	112,119		136,737	24,929			136,737		(111,808)				0001
Purchased Call/SPT/SPT1134S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	09/09/2025	Expire	1	1,546,163	5224	95,436								454				0001
Purchased Call/SPT/SPT1134ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	11/18/2025	Expire	1	1,526,000	5375.91	88,661								612				0001
Purchased Call/MAB/MAB313ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	02/27/2025	Exercise	1	11,436,184	275.54	330,813		4,990	(85,522)			4,990		(90,511)				0001
Purchased Call/MAB/MAB313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/22/2025	01/16/2025	Exercise	1	13,362,915	274.92	389,462		41,874	(66,201)			41,874		(108,075)				0001
Purchased Call/MAB/MAB313ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2025	01/09/2025	Exercise	1	9,608,267	274.92	285,735		73,190	(6,473)			73,190		(79,663)				0001
Purchased Call/MAB/MAB313ESS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2025	01/16/2025	Exercise	1	16,614,428	276.09	483,397		77,276	(58,196)			77,276		(135,472)				0001
Purchased Call/MAB/MAB313EST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2023	07/25/2025	02/05/2025	Exercise	1	15,554,208	276.2	443,241		20,083	(105,011)			20,083		(125,093)				0001
Purchased Call/MAB/MAB313FSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/25/2025	02/04/2025	Exercise	1	10,886,962	276.29	314,578		9,803	(79,280)			9,803		(89,083)				0001
Purchased Call/MAB/MAB313FS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2025	01/14/2025	Exercise	1	10,403,838	276.13	292,367	3,628	10,398	(77,172)			10,398		(87,571)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313FS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/28/2025	02/06/2025	Exercise	1	8,530,672	276.13	250,953		2,315	(69,531)			2,315		(71,846)				0001
Purchased Call/MAB/MAB313FS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2025	01/07/2025	Exercise	1	9,701,719	276.13	278,874		8,190	(73,011)			8,190		(81,202)				0001
Purchased Call/MAB/MAB313FS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2025	01/31/2025	Exercise	1	15,823,519	276.77	434,443		5,640	(122,242)			5,640		(127,882)				0001
Purchased Call/MAB/MAB313FS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2025	03/05/2025	Exercise	1	11,458,332	275.91	302,241		5,512	(82,684)			5,512		(88,196)				0001
Purchased Call/MAB/MAB313FSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/01/2025	01/10/2025	Exercise	1	12,883,182	273.7	363,601		51,293	(54,782)			51,293		(106,074)				0001
Purchased Call/MAB/MAB313FSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/01/2025	01/21/2025	Exercise	1	13,173,868	272.19	382,810		125,153	13,066			125,153		(112,087)				0001
Purchased Call/MAB/MAB313FST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/08/2025	01/24/2025	Exercise	1	15,508,293	271.97	455,017		337,704	200,510			337,704		(137,194)				0001
Purchased Call/MAB/MAB313GS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2025	01/14/2025	Exercise	1	8,267,125	272.32	232,151		222,489	151,038			222,489		(71,452)				0001
Purchased Call/MAB/MAB313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2023	08/15/2025	01/14/2025	Exercise	1	12,964,037	271.08	353,031		336,254	226,601			336,254		(109,653)				0001
Purchased Call/MAB/MAB313GSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2023	08/15/2025	01/24/2025	Exercise	1	14,124,486	270.01	398,552		418,263	294,229			418,263		(124,034)				0001
Purchased Call/MAB/MAB313GSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/17/2023	08/15/2025	01/21/2025	Exercise	1	8,080,833	269.03	234,405		267,942	194,728			267,942		(73,214)				0001
Purchased Call/MAB/MAB313GSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/20/2025	01/07/2025	Exercise	1	7,800,329	268.67	231,480		245,148	171,721			245,148		(73,427)				0001
Purchased Call/MAB/MAB313GSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2025	01/06/2025	Exercise	1	14,473,798	269.3	429,774		364,953	227,744			364,953		(137,208)				0001
Purchased Call/MAB/MAB313GS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2023	08/22/2025	01/21/2025	Exercise	1	14,949,262	270.7	432,499		393,969	255,020			393,969		(138,948)				0001
Purchased Call/MAB/MAB313GSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/24/2023	08/22/2025	01/23/2025	Exercise	1	7,544,524	270.56	216,539		208,877	139,184			208,877		(69,693)				0001
Purchased Call/MAB/MAB313GSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/25/2025	01/08/2025	Exercise	1	10,833,114	269.68	335,418		313,127	203,989			313,127		(109,138)				0001
Purchased Call/MAB/MAB313GSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2025	01/09/2025	Exercise	1	5,210,899	269.68	156,441		167,395	115,061			167,395		(52,334)				0001
Purchased Call/MAB/MAB313GSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	01/14/2025	Exercise	1	5,730,494	269.68	166,184		166,597	112,496			166,597		(54,101)				0001
Purchased Call/BCS/BCSA173S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	11/26/2025	Exercise	1	382,631	728.02	26,220	9,522	10,178	655			10,178		(9,490)				0001
Purchased Call/BCS/BCSA173SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	11/28/2025	Expire	1	581,258	747.65	63,590								162				0001
Purchased Call/BCS/BCSA173SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	12/03/2025	Expire	1	428,169	736.14	50,781								64				0001
Purchased Call/BCS/BCSA173SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	12/04/2025	Expire	1	418,673	744.58	45,635								58				0001
Purchased Call/BCS/BCSA173SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	12/04/2025	Exercise	1	1,097,675	737.14	98,748	13,852	14,033	182			14,033		(13,727)				0001
Purchased Call/BCS/BCSA173SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/03/2027	12/09/2025	Expire	1	762,396	748.08	83,254								329				0001
Purchased Call/BCS/BCSA174S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	12/11/2025	Exercise	1	2,105,995	733.92	217,657	13,740	14,587	847			14,587		(13,459)				0001
Purchased Call/BCS/BCSA174SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	12/18/2025	Exercise	1	1,635,717	750.17	167,059	5,536	5,511	(25)			5,511		(5,315)				0001
Purchased Call/BCS/BCSA174SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	12/22/2025	Expire	1	408,954	748.52	45,036								182				0001
Purchased Call/BCS/BCSA174SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	12/24/2025	Expire	1	64,962	738.05	7,763								10				0001
Purchased Call/BCS/BCSA174SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	12/24/2025	Expire	1	635,475	750.36	69,330								93				0001
Purchased Call/BCS/BCSA175S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	12/30/2025	Expire	1	242,919	753.81	26,527								108				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCSA175SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	01/02/2026	Expire	1	66,318	742.03	7,786								11				0001
Purchased Call/BCS/BCSA175SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	01/05/2026	Expire	1	711,293	739.39	81,870												0001
Purchased Call/BCS/BCSA175SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/31/2027	01/05/2026	Expire	1	87,030	736.55	10,235												0001
Purchased Call/SPT/SPT000CSI	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/09/2024	02/07/2025	02/11/2025	Exercise	1	1,770,017	4586	124,995		209,517	196,671			209,517		(12,847)				0001
Purchased Call/SPT/SPT000CSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	02/25/2025	Exercise	1	2,320,000	4625.13	161,240		256,883	234,041			256,883		(22,842)				0001
Purchased Call/SPT/SPT000DSA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/12/2024	04/11/2025	04/15/2025	Exercise	1	3,231,000	4631.9	227,786		107,249	43,975			107,249		(63,274)				0001
Purchased Call/SPT/SPT000DSQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/31/2024	05/30/2025	06/03/2025	Exercise	1	1,429,928	4688	105,966		82,875	39,017			82,875		(43,858)				0001
Purchased Call/SPT/SPT000DSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/13/2024	06/13/2025	06/17/2025	Exercise	1	1,434,000	4838.18	99,950		41,430	(3,700)			41,430		(45,130)				0001
Purchased Call/SPT/SPT000DSX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/13/2024	06/12/2025	06/16/2025	Exercise	1	2,485,889	4799	188,112		109,200	24,550			109,200		(84,650)				0001
Purchased Call/BCS/BCS817FSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	07/07/2025	Exercise	1	30,798	635.2	44,120		5,977	3,985			5,977		(2,131)				0001
Purchased Call/BCS/BCS917USL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	07/22/2025	Exercise	1	2,372,274	738.67	206,874	28,936	26,320	(2,616)			26,320		(28,339)				0001
Purchased Call/BCS/BCS917USV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	07/25/2025	Exercise	1	837,470	750.4	80,694	6,426	6,298	(127)			6,298		(6,364)				0001
Purchased Call/BCS/BCS917USX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	07/28/2025	Expire	1	52,037	737.79	6,291								18				0001
Purchased Call/BCS/BCS917VSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	08/05/2025	Exercise	1	1,898,282	717.06	207,382	9,352	11,026	1,675			11,026		(8,734)				0001
Purchased Call/BCS/BCS917VSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	08/11/2025	Exercise	1	664,840	727.3	76,041	1,571	1,671	101			1,671		(1,340)				0001
Purchased Call/BCS/BCS917PSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	04/29/2025	Exercise	1	832,262	702.33	93,615	2,753	3,114	360			3,114		(2,543)				0001
Purchased Call/MAB/MAB313HS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2025	01/07/2025	Exercise	1	18,526,849	270.98	562,284		544,913	360,349			544,913		(184,564)				0001
Purchased Call/MAB/MAB313HS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2025	01/16/2025	Exercise	1	13,631,038	272.17	400,376		324,734	192,592			324,734		(132,142)				0001
Purchased Call/MAB/MAB313HS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2023	08/29/2025	02/12/2025	Exercise	1	10,804,028	272.62	316,228		242,804	138,277			242,804		(104,526)				0001
Purchased Call/MAB/MAB313HSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/31/2023	08/29/2025	01/08/2025	Exercise	1	10,103,272	272.93	296,225		213,212	114,933			213,212		(98,278)				0001
Purchased Call/MAB/MAB313HSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2025	01/09/2025	Exercise	1	9,202,425	273.26	259,230		230,352	142,412			230,352		(87,940)				0001
Purchased Call/MAB/MAB313HSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2025	01/06/2025	Exercise	1	5,841,486	273.26	168,846		121,708	64,842			121,708		(56,866)				0001
Purchased Call/MAB/MAB313HSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/29/2025	01/07/2025	Exercise	1	12,187,347	273.26	349,693		243,644	126,553			243,644		(117,091)				0001
Purchased Call/MAB/MAB313HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2023	09/05/2025	01/09/2025	Exercise	1	21,068,143	273.16	606,422		628,294	418,845			628,294		(209,449)				0001
Purchased Call/MAB/MAB313HSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2023	09/05/2025	02/06/2025	Exercise	1	8,454,340	272.99	240,736		258,858	176,973			258,858		(81,885)				0001
Purchased Call/MAB/MAB313HSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/07/2023	09/05/2025	02/03/2025	Exercise	1	10,891,341	272.51	311,093		350,007	243,894			350,007		(106,113)				0001
Purchased Call/SPT/SPT000ASM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/23/2023	06/20/2025	06/24/2025	Exercise	1	1,790,522	4766	78,620		93,928	75,467			93,928		(18,460)				0001
Purchased Call/SPT/SPT000BS1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2025	08/11/2025	Exercise	1	1,579,000	4881.73	71,687		98,019	76,582			98,019		(21,437)				0001
Purchased Call/SPT/SPT000BSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/01/2023	08/29/2025	09/03/2025	Exercise	1	1,515,062	4839	72,582		133,588	109,494			133,588		(24,094)				0001
Purchased Call/SPT/SPT000BSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	10/12/2023	10/10/2025	10/15/2025	Exercise	1	1,454,000	4612.79	83,605		228,938	196,419			228,938		(32,519)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT000BSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	10/13/2023	10/13/2025	10/15/2025	Exercise	1	1,564,000	4620.15	88,679		267,279	232,515			267,279		(34,764)				0001
Purchased Call/SPT/SPT000CS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	12/20/2023	12/12/2025	12/16/2025	Exercise	1	1,722,166	4996	67,946		164,382	131,869			164,382		(32,512)				0001
Purchased Call/SPT/SPT000HS8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	02/06/2025	01/29/2027	02/10/2025	Expire	1	2,596,951	5132	287,282								473				0001
Purchased Call/SPT/SPT000I5I	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J857QP30	05/16/2025	05/14/2027	05/20/2025	Expire	1	1,581,000	5488.47	64,505								155				0001
Purchased Call/MAB/MAB313HSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/08/2023	09/08/2025	01/07/2025	Exercise	1	7,941,919	272.05	228,328		304,281	225,686			304,281		(78,596)				0001
Purchased Call/MAB/MAB313HST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/08/2023	09/10/2025	01/21/2025	Exercise	1	5,391,895	272.05	156,569		206,129	151,957			206,129		(54,172)				0001
Purchased Call/MAB/MAB313HSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/08/2023	09/09/2025	01/21/2025	Exercise	1	8,151,186	272.05	237,134		299,290	217,529			299,290		(81,761)				0001
Purchased Call/MAB/MAB3131S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/12/2023	09/12/2025	01/09/2025	Exercise	1	7,780,464	271.8	226,426		340,293	261,261			340,293		(79,032)				0001
Purchased Call/MAB/MAB3131S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/13/2023	09/12/2025	01/21/2025	Exercise	1	12,094,434	271.66	358,571		531,940	406,190			531,940		(125,751)				0001
Purchased Call/MAB/MAB3131S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/14/2023	09/12/2025	01/15/2025	Exercise	1	9,849,945	272.92	283,918		391,373	291,773			391,373		(99,600)				0001
Purchased Call/MAB/MAB3131S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/15/2023	09/17/2025	01/16/2025	Exercise	1	4,374,171	272.91	125,405		176,677	132,079			176,677		(44,598)				0001
Purchased Call/MAB/MAB3131S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/15/2023	09/15/2025	02/26/2025	Exercise	1	12,957,653	272.91	370,778		554,026	422,784			554,026		(131,242)				0001
Purchased Call/MAB/MAB3131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/18/2023	09/18/2025	01/07/2025	Exercise	1	17,340,971	272.98	488,898		687,444	512,884			687,444		(174,559)				0001
Purchased Call/MAB/MAB3131SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/19/2023	09/19/2025	02/13/2025	Exercise	1	12,860,416	272.38	362,393		558,788	428,914			558,788		(129,874)				0001
Purchased Call/MAB/MAB3131SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/20/2023	09/19/2025	01/16/2025	Exercise	1	10,386,491	271.66	291,385		467,179	359,030			467,179		(108,150)				0001
Purchased Call/MAB/MAB3131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/22/2023	09/24/2025	01/24/2025	Exercise	1	5,013,371	269.32	143,990		285,182	232,596			285,182		(52,586)				0001
Purchased Call/BCS/BCS917WSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	08/22/2025	Exercise	1	358,625	738.32	26,041	8,318	8,257	(61)			8,257		(8,295)				0001
Purchased Call/BCS/BCS917WSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	08/26/2025	Exercise	1	683,843	755.25	71,901	1,730	1,226	(504)			1,226		(1,503)				0001
Purchased Call/BCS/BCS917WSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	08/26/2025	Exercise	1	622,282	755.25	63,214	2,805	2,759	(46)			2,759		(2,607)				0001
Purchased Call/BCS/BCS917XSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	09/08/2025	Exercise	1	420,845	743.94	45,424	1,760	1,539	(221)			1,539		(1,613)				0001
Purchased Call/BCS/BCS917XSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	09/11/2025	Expire	1	248,607	743.94	29,012								28				0001
Purchased Call/SPT/SPT000DSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	06/14/2024	06/13/2025	06/17/2025	Exercise	1	3,373,000	4839.65	236,785		96,395	(10,816)			96,395		(107,211)				0001
Purchased Call/SPT/SPT000E96	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/27/2024	06/27/2025	07/01/2025	Exercise	1	1,390,000	4866.3	97,022		60,275	12,705			60,275		(47,570)				0001
Purchased Call/SPT/SPT000ES7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/27/2024	06/26/2025	06/30/2025	Exercise	1	1,986,194	4856	141,514		88,860	19,676			88,860		(69,185)				0001
Purchased Call/SPT/SPT000ESC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	07/03/2024	07/03/2025	07/08/2025	Exercise	1	1,440,000	4903.8	101,808		56,351	4,599			56,351		(51,752)				0001
Purchased Call/SPT/SPT000FSF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	10/11/2024	10/10/2025	10/15/2025	Exercise	1	2,200,669	5024	147,159		108,303	(7,293)			108,303		(115,596)				0001
Purchased Call/SPT/SPT000GSA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	11/29/2024	11/26/2025	12/01/2025	Exercise	1	1,654,455	5138	114,065		96,317	(8,508)			96,317		(104,825)				0001
Purchased Call/SPT/SPT000GSL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	12/13/2024	12/12/2025	12/16/2025	Exercise	1	2,186,509	5169	139,916		105,111	(28,975)			105,111		(134,086)				0001
Purchased Call/SPT/SPT000HSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	03/14/2025	03/13/2026	03/18/2025	Expire	1	3,607,000	4987.16	220,748								(128)				0001
Purchased Call/SPT/SPT0001S4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	04/23/2025	04/21/2026	04/25/2025	Expire	1	1,592,950	4798	98,089								(106)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT000ISQ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/23/2025	05/22/2026	05/28/2025	Expire	1	3,893,000	4909.64	230,855								611				0001
Purchased Call/SPT/SPT000JS1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/13/2025	06/12/2026	06/17/2025	Expire	1	4,213,000	4977.96	253,201								556				0001
Purchased Call/SPT/SPT000JS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/27/2025	06/26/2026	07/01/2025	Expire	1	3,698,000	5077.32	219,661								577				0001
Purchased Call/SPT/SPT000JSG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/18/2025	07/15/2026	07/22/2025	Expire	1	2,026,618	5079	126,982								413				0001
Purchased Call/SPT/SPT000JSI	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/25/2025	07/24/2026	07/29/2025	Expire	1	1,869,661	5122	117,811								410				0001
Purchased Call/SPT/SPT000JSL	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/19/2025	09/18/2026	09/23/2025	Expire	1	2,645,000	5332.15	155,791								808				0001
Purchased Call/SPT/SPT000JSQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/31/2025	10/30/2026	11/04/2025	Expire	1	2,388,000	5427.1	139,698								904				0001
Purchased Call/SPT/SPT000KS0	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/12/2025	12/11/2026	12/16/2025	Expire	1	2,500,000	5417.49	143,500								1,113				0001
Purchased Call/SPT/SPT005ASU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	06/21/2024	06/20/2025	06/24/2025	Exercise	1	3,011,000	4855.62	215,287		83,107	(18,556)			83,107		(101,663)				0001
Purchased Call/SPT/SPT005BS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	02/26/2025	02/24/2026	02/28/2025	Expire	1	1,671,388	5127	105,790								(204)				0001
Purchased Call/SPT/SPT005BS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	02/28/2025	02/27/2026	03/04/2025	Expire	1	3,723,000	5138.97	231,198								(233)				0001
Purchased Call/SPT/SPT005BS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	02/28/2025	03/02/2026	03/04/2025	Expire	1	1,416,000	5138.97	88,358								(82)				0001
Purchased Call/SPT/SPT005BSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	1	2,689,000	5165.72	160,802								628				0001
Purchased Call/SPT/SPT005CS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	08/27/2025	08/26/2026	08/29/2025	Expire	1	1,724,212	5209	106,635								91				0001
Purchased Call/SPT/SPT005CS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	08/29/2025	08/28/2026	09/03/2025	Expire	1	2,312,000	5218.51	137,333								879				0001
Purchased Call/SPT/SPT005CSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	10/03/2025	09/29/2026	10/07/2025	Expire	1	2,197,522	5347	133,028								750				0001
Purchased Call/SPT/SPT000ISK	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/16/2025	05/12/2027	05/20/2025	Expire	1	1,697,853	4921	174,722								421				0001
Purchased Call/SPT/SPT000ISL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/16/2025	05/12/2027	05/20/2025	Expire	1	1,511,107	5482	62,920								151				0001
Purchased Call/SPT/SPT000ISQ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/23/2025	05/24/2027	05/28/2025	Expire	1	1,509,000	5380.97	69,112								236				0001
Purchased Call/SPT/SPT000JSH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/18/2025	07/16/2027	07/22/2025	Expire	1	1,509,562	5667	59,367								171				0001
Purchased Call/SPT/SPT000JSII	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/26/2025	11/24/2027	12/01/2025	Expire	1	2,582,628	5943	113,795								592				0001
Purchased Call/SPT/SPT005BS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/05/2025	02/26/2027	03/07/2025	Expire	1	1,673,579	5118	154,710								36				0001
Purchased Call/SPT/SPT005BSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/07/2025	03/09/2027	03/11/2025	Expire	1	2,741,000	5037.27	274,374								515				0001
Purchased Call/SPT/SPT005BSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/14/2025	03/12/2027	03/18/2025	Expire	1	1,672,585	5357	97,201								187				0001
Purchased Call/SPT/SPT005BSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	07/03/2025	07/02/2027	07/08/2025	Expire	1	1,894,000	5095.7	183,718								700				0001
Purchased Call/SPT/SPT005CS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	08/27/2025	08/24/2027	08/29/2025	Expire	1	1,615,132	5210	155,419								140				0001
Purchased Call/SPT/SPT013XST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	07/22/2025	Exercise	1	1,490,861	4944	64,715		51,968	34,294			51,968		(17,674)				0001
Purchased Call/SPT/SPT013YS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/03/2025	09/05/2025	Exercise	1	1,851,042	4946	68,220		116,366	93,217			116,366		(23,149)				0001
Purchased Call/SPT/SPT013YS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2025	10/03/2025	Exercise	1	2,744,000	4632.75	149,548		481,313	425,310			481,313		(56,004)				0001
Purchased Call/SPT/SPT013YSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/02/2025	10/06/2025	Exercise	1	1,655,690	4655	79,868		283,888	253,620			283,888		(30,268)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT0401SII	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	05/28/2025	Exercise	1	1,521,653	4593	69,964		116,523	102,782			116,523		(13,741)				0001
Purchased Call/SPT/SPT0402S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	06/10/2025	Exercise	1	1,732,609	4697	80,797		108,306	90,896			108,306		(17,409)				0001
Purchased Call/SPT/SPT0402SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	12/17/2025	Exercise	1	2,067,000	4870.87	109,344		253,740	201,399			253,740		(52,341)				0001
Purchased Call/SPT/SPT0403SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	01/14/2025	Expire	1	2,247,000	5374.03	146,280								212				0001
Purchased Call/MAB/MAB313ISU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/22/2025	01/06/2025	Exercise	1	8,587,419	269.32	252,732		487,178	395,337			487,178		(91,841)				0001
Purchased Call/MAB/MAB313ISV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	01/29/2025	Exercise	1	8,242,259	269.32	239,026		490,081	403,073			490,081		(87,008)				0001
Purchased Call/MAB/MAB313ISX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2023	09/25/2025	01/14/2025	Exercise	1	18,164,651	269.92	494,509		944,705	762,787			944,705		(181,918)				0001
Purchased Call/MAB/MAB313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2023	09/26/2025	01/30/2025	Exercise	1	11,679,643	268.45	329,478		701,985	580,632			701,985		(121,353)				0001
Purchased Call/MAB/MAB313JS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/26/2025	01/14/2025	Exercise	1	14,008,572	268.19	396,113	3,370	834,997	685,641			834,997		(149,356)				0001
Purchased Call/MAB/MAB313JS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/28/2023	09/26/2025	01/21/2025	Exercise	1	8,692,198	267.83	247,751		541,500	449,201			541,500		(92,299)				0001
Purchased Call/MAB/MAB313JS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	01/24/2025	Exercise	1	5,715,296	267.63	165,744		377,562	315,636			377,562		(61,926)				0001
Purchased Call/MAB/MAB313JS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/29/2025	01/07/2025	Exercise	1	9,472,933	267.63	270,433		623,191	522,190			623,191		(101,002)				0001
Purchased Call/MAB/MAB313JSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2023	10/02/2025	01/08/2025	Exercise	1	13,565,890	267.03	358,047		962,660	827,811			962,660		(134,849)				0001
Purchased Call/MAB/MAB313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2023	10/03/2025	03/10/2025	Exercise	1	9,278,592	265.02	265,180		774,770	674,082			774,770		(100,688)				0001
Purchased Call/MAB/MAB313JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2023	10/03/2025	01/14/2025	Exercise	1	13,587,353	264.03	410,855		1,181,779	1,025,893			1,181,779		(155,886)				0001
Purchased Call/MAB/MAB313JSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/03/2025	01/08/2025	Exercise	1	8,043,389	264.97	238,901		672,330	581,317			672,330		(91,014)				0001
Purchased Call/MAB/MAB313JSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2025	01/09/2025	Exercise	1	4,757,879	265.71	139,956		450,302	396,464			450,302		(53,839)				0001
Purchased Call/MAB/MAB313JSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2025	02/13/2025	Exercise	1	7,560,081	265.71	219,757		667,163	582,726			667,163		(84,437)				0001
Purchased Call/MAB/MAB313JSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2025	01/07/2025	Exercise	1	12,510,100	266.08	390,021		1,136,934	986,283			1,136,934		(150,651)				0001
Purchased Call/MAB/MAB313KS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/12/2023	10/10/2025	01/14/2025	Exercise	1	7,839,228	269.55	223,239		557,343	470,459			557,343		(86,884)				0001
Purchased Call/MAB/MAB313KS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/15/2025	01/16/2025	Exercise	1	5,312,793	268.69	153,008		458,450	398,162			458,450		(60,288)				0001
Purchased Call/MAB/MAB313KS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/13/2025	01/16/2025	Exercise	1	11,529,072	268.69	328,588		964,917	835,940			964,917		(128,977)				0001
Purchased Call/MAB/MAB313KS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/16/2025	01/07/2025	Exercise	1	18,458,630	268.36	538,834		1,681,075	1,467,869			1,681,075		(213,205)				0001
Purchased Call/MAB/MAB313KSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2025	01/24/2025	Exercise	1	8,814,679	268.77	250,309		753,857	654,568			753,857		(99,290)				0001
Purchased Call/MAB/MAB313KSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2023	10/17/2025	01/09/2025	Exercise	1	11,756,234	267.98	327,405		1,056,029	925,742			1,056,029		(130,287)				0001
Purchased Call/MAB/MAB313KSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/19/2023	10/17/2025	02/28/2025	Exercise	1	4,815,604	266.6	137,176		453,731	399,013			453,731		(54,718)				0001
Purchased Call/MAB/MAB313KSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/21/2025	01/24/2025	Exercise	1	7,169,081	265.59	209,098		708,661	624,308			708,661		(84,353)				0001
Purchased Call/MAB/MAB313KSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/20/2025	01/10/2025	Exercise	1	9,596,083	265.59	273,984		976,402	866,267			976,402		(110,135)				0001
Purchased Call/MAB/MAB313KSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/22/2025	02/18/2025	Exercise	1	4,143,599	265.59	120,103		432,549	384,100			432,549		(48,449)				0001
Purchased Call/MAB/MAB313KSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/23/2025	02/05/2025	Exercise	1	19,312,272	265.07	569,117		2,053,399	1,822,709			2,053,399		(230,690)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS917YSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	09/16/2025	Exercise	1	576,570	750.07	60,831	3,314	3,079	(235)			3,079		(3,114)				0001
Purchased Call/BCS/BCS917YSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	09/19/2025	Exercise	1	505,021	758.98	52,422	1,237	1,041	(196)			1,041		(1,185)				0001
Purchased Call/BCS/BCS917ZS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	09/24/2025	Exercise	1	642,098	754.26	67,082	1,550	1,355	(194)			1,355		(1,483)				0001
Purchased Call/BCS/BCS917ZSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	10/01/2025	Exercise	1	127,315	742.98	8,638	3,237	3,197	(40)			3,197		(3,228)				0001
Purchased Call/BCS/BCS917ZSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	10/07/2025	Exercise	1	1,604,507	751.58	165,768	5,524	4,990	(535)			4,990		(4,949)				0001
Purchased Call/BCS/BCS917ZSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	10/08/2025	Expire	1	125,266	736.65	15,070								16				0001
Purchased Call/BCS/BCSA170S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	10/10/2025	Exercise	1	551,895	737.75	60,786	2,031	1,771	(260)			1,771		(1,966)				0001
Purchased Call/BCS/BCSA170S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	10/14/2025	Exercise	1	727,537	741.49	65,775	7,346	6,862	(484)			6,862		(7,034)				0001
Purchased Call/BCS/BCSA170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	10/17/2025	Exercise	1	1,236,585	749.27	131,189	2,232	2,324	91			2,324		(2,090)				0001
Purchased Call/BCS/BCSA170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	10/21/2025	Expire	1	417,038	748.56	45,499								162				0001
Purchased Call/BCS/BCSA170SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	10/23/2025	Expire	1	51,272	743.01	6,030								7				0001
Purchased Call/BCS/BCSA170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	10/23/2025	Exercise	1	644,195	745.19	60,583	7,007	6,479	(528)			6,479		(6,940)				0001
Purchased Call/BCS/BCSA171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	10/27/2025	Expire	1	1,299,039	753.56	141,855								513				0001
Purchased Call/BCS/BCSA171SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	10/29/2025	Expire	1	53,094	745.13	6,329								7				0001
Purchased Call/BCS/BCSA171SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	10/29/2025	Exercise	1	1,049,631	756.48	96,745	9,200	8,115	(1,085)			8,115		(9,091)				0001
Purchased Call/BCS/BCSA171SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	10/31/2025	Exercise	1	190,952	724.2	2,815	9,897	8,869	(1,028)			8,869		(9,894)				0001
Purchased Call/BCS/BCSA171SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	11/03/2025	Expire	1	131,675	717.78	15,827								58				0001
Purchased Call/BCS/BCSA171SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	11/04/2025	Expire	1	733,940	720.55	86,678								318				0001
Purchased Call/BCS/BCSA171SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	11/05/2025	Exercise	1	2,410,428	716.45	255,243	13,991	15,444	1,453			15,444		(13,696)				0001
Purchased Call/BCS/BCSA171SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	11/05/2025	Expire	1	487,255	724.34	53,939								62				0001
Purchased Call/BCS/BCSA171SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	11/07/2025	Expire	1	195,532	714.5	23,581								27				0001
Purchased Call/BCS/BCSA172SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	11/20/2025	Expire	1	112,855	722.74	13,441								16				0001
Purchased Call/BCS/BCSA173S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	11/25/2025	Exercise	1	701,424	737.59	61,452	7,817	8,464	646			8,464		(7,582)				0001
Purchased Call/BCS/BCSA173SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2027	11/28/2025	Expire	1	1,125,702	739.5	130,807								334				0001
Purchased Call/BCS/BCSA173SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	12/05/2025	Expire	1	189,368	746.34	20,603								26				0001
Purchased Call/BCS/BCSA173SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	12/09/2025	Expire	1	320,999	748.08	35,214								138				0001
Purchased Call/BCS/BCSA173SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	12/09/2025	Expire	1	187,199	748.08	20,517								81				0001
Purchased Call/SPT/SPT0131SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/12/2024	01/10/2025	01/14/2025	Exercise	1	1,580,000	4478.97	106,176		183,481	180,819			183,481		(2,662)				0001
Purchased Call/SPT/SPT0402SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	03/04/2025	Exercise	1	3,729,000	4663.78	258,420		379,946	338,311			379,946		(41,634)				0001
Purchased Call/SPT/SPT0403S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2025	04/02/2025	Exercise	1	1,640,000	4737.07	115,292		88,359	60,169			88,359		(28,190)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT040396	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/06/2024	09/05/2025	09/09/2025	Exercise	1	2,510,000	4900.95	157,628		178,411	70,261			178,411		(108,150)				0001
Purchased Call/SPT/SPT040398	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	12/09/2025	Exercise	1	1,944,000	5199.24	127,526		91,288	(28,445)			91,288		(119,733)				0001
Purchased Call/SPT/SPT040380	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2025	01/23/2026	01/28/2025	Expire	1	2,165,000	5129.83	139,643								(290)				0001
Purchased Call/SPT/SPT040398	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2025	01/30/2026	02/04/2025	Expire	1	3,156,000	5123.17	203,246								(378)				0001
Purchased Call/SPT/SPT040385	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	02/11/2025	Expire	1	2,443,000	5128.79	158,551								(261)				0001
Purchased Call/SPT/SPT11305U	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise	1	1,330,881	4736	93,758		61,115	25,956			61,115		(35,159)				0001
Purchased Call/SPT/SPT11326A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise	1	2,455,000	4971.33	160,066		119,073	15,474			119,073		(103,598)				0001
Purchased Call/SPT/SPT11326L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	09/30/2025	Exercise	1	3,053,000	5048.3	190,507		161,688	19,866			161,688		(141,822)				0001
Purchased Call/SPT/SPT11326T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	11/12/2025	Exercise	1	2,672,000	5119.3	175,016		132,559	(18,569)			132,559		(151,128)				0001
Purchased Call/SPT/SPT11339F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	05/06/2025	Expire	1	1,632,193	4916	96,639								88				0001
Purchased Call/SPT/SPT11333T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2025	08/04/2026	08/11/2025	Expire	1	1,606,073	5148	96,361								373				0001
Purchased Call/SPT/SPT11345W	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2025	12/02/2026	12/08/2025	Expire	1	1,765,830	5433	102,804								774				0001
Purchased Call/SPT/SPT1345X	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	12/09/2025	Expire	1	1,902,000	5443.39	109,365								825				0001
Purchased Call/SPT/SPT000AS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/19/2023	04/17/2025	04/21/2025	Exercise	1	2,469,402	4590	110,545		138,591	122,473			138,591		(16,118)				0001
Purchased Call/SPT/SPT000CS8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/20/2023	12/18/2025	12/22/2025	Exercise	1	1,442,207	4863	74,432		175,948	140,012			175,948		(35,936)				0001
Purchased Call/BCS/BCS817ISE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2024	10/13/2025	10/15/2025	Exercise	1	197,907	591.94	40,294		47,870	28,762			47,870		(19,108)				0001
Purchased Call/SPT/SPT040480	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	07/07/2025	Expire	1	1,522,980	5698	53,982								206				0001
Purchased Call/SPT/SPT05039P	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/25/2023	01/24/2025	01/28/2025	Exercise	1	1,586,309	4585	51,619		217,387	215,756			217,387		(1,631)				0001
Purchased Call/SPT/SPT05043	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	05/19/2023	05/20/2025	05/22/2025	Exercise	1	1,413,000	4662.76	58,216		96,737	85,622			96,737		(11,115)				0001
Purchased Call/SPT/SPT05049F	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/04/2023	08/04/2025	08/06/2025	Exercise	1	1,495,000	4885.1	63,089		92,518	73,860			92,518		(18,658)				0001
Purchased Call/SPT/SPT11333	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	01/28/2025	Expire	1	1,463,000	5129.83	158,297								247				0001
Purchased Call/SPT/SPT11334	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	01/28/2025	Expire	1	2,114,000	5488.92	139,524								218				0001
Purchased Call/SPT/SPT11336	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	01/29/2027	02/04/2025	Expire	1	2,297,000	5520.22	141,495								228				0001
Purchased Call/SPT/SPT11339	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	02/11/2025	Expire	1	2,710,000	5549.35	162,329								270				0001
Purchased Call/MAB/MAB313KSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/24/2025	01/07/2025	Exercise	1	13,860,957	265.2	389,339		1,459,759	1,299,680			1,459,759		(160,079)				0001
Purchased Call/MAB/MAB313KSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/26/2023	10/24/2025	02/03/2025	Exercise	1	9,468,741	263.76	277,730		1,081,440	967,882			1,081,440		(113,557)				0001
Purchased Call/MAB/MAB313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/27/2025	01/24/2025	Exercise	1	11,380,385	264.2	332,101		1,314,829	1,178,010			1,314,829		(136,819)				0001
Purchased Call/MAB/MAB313LS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2025	02/10/2025	Exercise	1	3,920,308	264.2	113,920		438,009	390,966			438,009		(47,043)				0001
Purchased Call/MAB/MAB313LS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/30/2025	01/08/2025	Exercise	1	18,479,852	264.28	539,001	5,500	2,065,908	1,836,754			2,065,908		(229,154)				0001
Purchased Call/MAB/MAB313LS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/31/2025	01/09/2025	Exercise	1	8,917,036	264.4	265,003		1,042,615	932,384			1,042,615		(110,231)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313LS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2023	10/31/2025	01/31/2025	Exercise	1	11,113,978	265.38	332,157		1,224,751	1,085,739			1,224,751		(139,012)				0001
Purchased Call/MAB/MAB313LSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/02/2023	10/31/2025	01/17/2025	Exercise	1	8,098,705	266.38	245,263		879,329	775,396			879,329		(103,932)				0001
Purchased Call/MAB/MAB313LSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/03/2025	01/06/2025	Exercise	1	10,020,288	266.64	296,719		1,068,491	943,448			1,068,491		(125,043)				0001
Purchased Call/MAB/MAB313LSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/05/2025	01/06/2025	Exercise	1	5,508,592	266.64	159,471		518,376	450,947			518,376		(67,429)				0001
Purchased Call/BCS/BCSA174S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/10/2025	12/10/2027	12/12/2025	Expire	1	413,137	745.82	45,445								59				0001
Purchased Call/BCS/BCSA174S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/10/2027	12/15/2025	Expire	1	1,716,770	747.98	187,471								747				0001
Purchased Call/BCS/BCSA174S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/11/2025	12/10/2027	12/15/2025	Expire	1	1,865,179	740.5	215,428								859				0001
Purchased Call/BCS/BCSA174SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/16/2027	12/18/2025	Exercise	1	349,560	739.82	5,963	17,573	17,694	122			17,694		(17,565)				0001
Purchased Call/BCS/BCSA174SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/18/2025	12/17/2027	12/22/2025	Expire	1	772,957	742.64	88,735								358				0001
Purchased Call/BCS/BCSA174SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2027	12/24/2025	Exercise	1	1,446,877	740	129,670	20,386	20,521	136			20,521		(20,212)				0001
Purchased Call/BCS/BCSA175S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/23/2025	12/23/2027	12/26/2025	Expire	1	606,218	750.27	66,441								180				0001
Purchased Call/BCS/BCSA175S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/23/2027	12/30/2025	Expire	1	771,069	753.81	83,815								345				0001
Purchased Call/BCS/BCSA175SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/30/2025	12/30/2027	01/02/2026	Expire	1	491,506	752.42	53,427								73				0001
Purchased Call/SPT/SPT000CSG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	02/05/2024	01/31/2025	02/04/2025	Exercise	1	2,541,611	4531	180,620		332,208	317,115			332,208		(15,094)				0001
Purchased Call/SPT/SPT000CSJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	02/14/2024	02/13/2025	02/18/2025	Exercise	1	1,532,378	4561	110,685		203,330	190,219			203,330		(13,111)				0001
Purchased Call/SPT/SPT000DS3	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	03/28/2024	03/28/2025	04/01/2025	Exercise	1	3,861,000	4737.07	270,656		196,299	131,822			196,299		(64,478)				0001
Purchased Call/SPT/SPT000DS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	04/04/2024	04/03/2025	04/07/2025	Exercise	1	1,838,988	4703	116,444		90,465	60,707			90,465		(29,758)				0001
Purchased Call/SPT/SPT000DSD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	04/26/2024	04/25/2025	04/29/2025	Exercise	1	2,816,000	4603.23	199,654		172,824	109,600			172,824		(63,224)				0001
Purchased Call/SPT/SPT000DSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/28/2024	05/23/2025	05/28/2025	Exercise	1	1,480,209	4714	105,994		61,431	19,389			61,431		(42,042)				0001
Purchased Call/SPT/SPT000DSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/07/2024	06/06/2025	06/10/2025	Exercise	1	2,927,000	4765.1	207,817		119,645	29,591			119,645		(90,054)				0001
Purchased Call/SPT/SPT000ES4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/20/2024	06/17/2025	06/20/2025	Exercise	1	1,935,173	4862	134,261		50,303	(12,327)			50,303		(62,630)				0001
Purchased Call/SPT/SPT000ES9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/28/2024	06/27/2025	07/01/2025	Exercise	1	2,363,000	4848.97	164,465		111,280	30,418			111,280		(80,862)				0001
Purchased Call/SPT/SPT000ESA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	07/02/2024	06/30/2025	07/02/2025	Exercise	1	1,425,821	4850	105,346		72,673	20,000			72,673		(52,673)				0001
Purchased Call/SPT/SPT000ESQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	08/16/2024	08/15/2025	08/19/2025	Exercise	1	2,802,000	4923.31	177,086		151,428	40,257			151,428		(111,171)				0001
Purchased Call/SPT/SPT000GS8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	11/29/2024	11/28/2025	12/02/2025	Exercise	1	2,669,000	5160.16	176,688		149,035	(13,419)			149,035		(162,455)				0001
Purchased Call/SPT/SPT000GSH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	12/10/2024	12/05/2025	12/09/2025	Exercise	1	1,648,353	5183	103,092		82,804	(14,529)			82,804		(97,333)				0001
Purchased Call/SPT/SPT000HSO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	01/17/2025	01/16/2026	01/22/2025	Expire	1	5,458,000	5097.87	348,220								(757)				0001
Purchased Call/SPT/SPT000HSF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	03/14/2025	03/13/2026	03/18/2025	Expire	1	1,486,882	4956	97,956								(57)				0001
Purchased Call/SPT/SPT1133M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/14/2027	06/17/2025	Expire	1	1,386,000	4977.96	135,551								354				0001
Purchased Call/SPT/SPT1133SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/11/2027	08/15/2025	Expire	1	1,745,815	5807	62,587								53				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT1134SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2025	09/22/2027	09/26/2025	Expire	1	1,490,186	5969	49,450								50				0001
Purchased Call/SPT/SPT1134SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2025	10/01/2027	10/14/2025	Expire	1	1,727,931	6332	30,352								145				0001
Purchased Call/SPT/SPT1134SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/01/2027	11/04/2025	Expire	1	1,557,000	6056.64	56,052								206				0001
Purchased Call/GLP/GLP0000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	03/12/2025	02/13/2025	Expire	1	29,050,000	2790	69,550								(69,550)				0001
Purchased Call/GLP/GLP0000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/26/2025	03/06/2025	Expire	1	30,765,000	3050	52,500								(52,500)				0001
Purchased Call/GLP/GLP0000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	05/21/2025	05/02/2025	Expire	1	32,750,000	3045	51,250								(51,250)				0001
Purchased Call/MAB/MAB3133SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2025	01/10/2025	Exercise	1	17,509,965	264.05	525,461		773,935	768,134			773,935		(5,800)				0001
Purchased Call/MAB/MAB3133SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/15/2025	01/17/2025	Exercise	1	7,466,404	265.64	218,834		273,775	269,560			273,775		(4,216)				0001
Purchased Call/MAB/MAB3133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025	01/22/2025	Exercise	1	16,407,642	265.47	481,364		657,020	646,364			657,020		(10,656)				0001
Purchased Call/MAB/MAB3134S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/17/2025	01/14/2025	Exercise	1	12,937,469	265.1	388,965		536,539	527,927			536,539		(8,612)				0001
Purchased Call/MAB/MAB313LSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2025	01/09/2025	Exercise	1	6,230,908	266.64	181,319		515,353	438,890			515,353		(76,463)				0001
Purchased Call/MAB/MAB313LSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2025	01/09/2025	Exercise	1	18,313,175	267.39	513,467		1,772,628	1,553,699			1,772,628		(218,929)				0001
Purchased Call/MAB/MAB313LSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2023	11/07/2025	01/14/2025	Exercise	1	8,987,988	266.42	251,617	5,688	865,500	752,189			865,500		(113,312)				0001
Purchased Call/MAB/MAB313LSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/07/2025	01/21/2025	Exercise	1	12,807,791	265.95	377,636		1,270,478	1,109,375			1,270,478		(161,103)				0001
Purchased Call/MAB/MAB313LSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/12/2025	02/10/2025	Exercise	1	8,734,991	266.25	265,444		958,759	843,825			958,759		(114,934)				0001
Purchased Call/MAB/MAB313LSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/10/2025	01/10/2025	Exercise	1	7,681,462	266.25	232,275		804,171	700,062			804,171		(104,109)				0001
Purchased Call/MAB/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2025	01/06/2025	Exercise	1	15,416,207	266.43	468,715		1,669,822	1,466,388			1,669,822		(203,433)				0001
Purchased Call/MAB/MAB313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2025	01/07/2025	Exercise	1	10,246,337	267.57	312,485		1,009,289	872,965			1,009,289		(136,325)				0001
Purchased Call/MAB/MAB313MS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/14/2025	01/24/2025	Exercise	1	11,473,082	268.72	336,000		1,049,537	902,967			1,049,537		(146,571)				0001
Purchased Call/MAB/MAB313MSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/17/2025	01/21/2025	Exercise	1	12,362,287	269.2	395,315		1,071,090	889,759			1,071,090		(181,331)				0001
Purchased Call/MAB/MAB313MSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2025	01/09/2025	Exercise	1	6,617,126	269.2	193,212		543,442	458,217			543,442		(85,225)				0001
Purchased Call/MAB/MAB313MSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2025	01/07/2025	Exercise	1	3,595,369	269.2	105,032		297,365	250,957			297,365		(46,408)				0001
Purchased Call/BCS/BCS917QSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	05/19/2025	Expire	1	189,974	710.33	23,443								56				0001
Purchased Call/BCS/BCS917RS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	05/23/2025	Expire	1	513,573	719.52	58,599								31				0001
Purchased Call/BCS/BCS817JSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	05/12/2025	Exercise	1	35,803	657.83	60,743		4,632	1,996			4,632		(2,713)				0001
Purchased Call/SPT/SPT000HSN	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/28/2025	03/27/2026	04/01/2025	Expire	1	4,593,000	4977.91	279,714								(43)				0001
Purchased Call/SPT/SPT0001S6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/24/2026	04/29/2025	Expire	1	3,067,000	4885.74	173,286								122				0001
Purchased Call/SPT/SPT0001SH	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/16/2025	05/15/2026	05/20/2025	Expire	1	3,303,000	4953.49	196,198								264				0001
Purchased Call/SPT/SPT0001SU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/30/2025	05/29/2026	06/03/2025	Expire	1	3,831,000	4959.72	228,711								405				0001
Purchased Call/SPT/SPT0001SW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/30/2025	05/27/2026	06/03/2025	Expire	1	1,628,902	4951	98,970								173				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT000JS8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/25/2025	06/23/2026	06/27/2025	Expire	1	1,580,229	5033	97,604								(11)				0001
Purchased Call/SPT/SPT000JSB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/03/2025	07/06/2026	07/08/2025	Expire	1	1,588,000	5095.7	95,915								407				0001
Purchased Call/SPT/SPT000JSC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/03/2025	06/30/2026	07/08/2025	Expire	1	1,686,007	5094	101,233								425				0001
Purchased Call/SPT/SPT000JSJ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/30/2025	07/29/2026	08/01/2025	Expire	1	1,526,340	5139	90,903								39				0001
Purchased Call/SPT/SPT000JSN	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/26/2025	09/23/2026	09/30/2025	Expire	1	1,698,342	5324	98,300								532				0001
Purchased Call/SPT/SPT000JST	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	11/14/2025	11/10/2026	11/18/2025	Expire	1	1,696,865	5421	89,299								620				0001
Purchased Call/SPT/SPT000KS6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/26/2025	12/22/2026	12/30/2025	Expire	1	2,013,325	5456	121,242								1,000				0001
Purchased Call/SPT/SPT005BS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	02/21/2025	02/20/2026	02/25/2025	Expire	1	1,853,418	5177	106,580								(130)				0001
Purchased Call/SPT/SPT005BS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	03/05/2025	03/03/2026	03/07/2025	Expire	1	2,202,676	5075	134,861								(246)				0001
Purchased Call/SPT/SPT013ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise	1	2,727,944	4450	204,957		397,143	388,034			397,143		(9,109)				0001
Purchased Call/SPT/SPT013ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/28/2025	Exercise	1	1,492,000	4519.91	102,053		201,332	194,812			201,332		(6,520)				0001
Purchased Call/SPT/SPT0402ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2024	01/03/2025	01/07/2025	Exercise	1	2,065,667	4423	138,260		305,072	304,304			305,072		(768)				0001
Purchased Call/SPT/SPT0403S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	04/08/2025	Exercise	1	3,538,000	4693.52	246,952		81,185	17,389			81,185		(63,796)				0001
Purchased Call/SPT/SPT0403S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2025	04/21/2025	Exercise	1	2,150,090	4575	141,536		115,793	74,119			115,793		(41,674)				0001
Purchased Call/SPT/SPT0403S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/06/2024	09/04/2025	09/08/2025	Exercise	1	1,845,228	4934	107,405		117,233	43,635			117,233		(73,598)				0001
Purchased Call/SPT/SPT0403SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	10/28/2025	Exercise	1	2,875,000	5026.93	187,450		220,115	65,989			220,115		(154,126)				0001
Purchased Call/SPT/SPT0403SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	01/14/2025	Expire	1	3,134,000	4999.1	202,143								(506)				0001
Purchased Call/SPT/SPT0403SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2026	01/14/2025	Expire	1	1,582,207	5071	87,039								(226)				0001
Purchased Call/SPT/SPT0403SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2026	02/04/2025	Expire	1	1,653,000	5123.17	106,784								(188)				0001
Purchased Call/SPT/SPT0403SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	02/11/2025	Expire	1	1,975,000	5128.79	128,573								(200)				0001
Purchased Call/MAB/MAB3134SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2025	02/03/2025	Exercise	1	16,159,560	265.74	477,993		737,090	718,034			737,090		(19,056)				0001
Purchased Call/MAB/MAB3134SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/04/2025	02/06/2025	Exercise	1	10,729,816	265.33	319,523		508,507	492,624			508,507		(15,884)				0001
Purchased Call/MAB/MAB3134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/06/2025	01/27/2025	Exercise	1	21,071,407	265.03	622,029		1,117,427	1,086,461			1,117,427		(30,966)				0001
Purchased Call/MAB/MAB3135S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/07/2025	01/17/2025	Exercise	1	16,448,091	265.28	489,643		827,975	801,228			827,975		(26,748)				0001
Purchased Call/MAB/MAB3131MSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2025	01/07/2025	Exercise	1	16,753,403	269.17	492,203		1,451,178	1,232,289			1,451,178		(218,889)				0001
Purchased Call/MAB/MAB3131MSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2025	01/09/2025	Exercise	1	9,705,728	269.29	288,439		810,209	681,115			810,209		(129,094)				0001
Purchased Call/MAB/MAB3131MSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/21/2025	01/07/2025	Exercise	1	15,262,864	269.49	447,387		1,240,423	1,040,277			1,240,423		(200,146)				0001
Purchased Call/MAB/MAB3131MSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/24/2025	04/07/2025	Exercise	1	3,497,809	269.78	102,397		292,231	246,092			292,231		(46,139)				0001
Purchased Call/MAB/MAB3131MSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2025	01/07/2025	Exercise	1	5,843,703	269.78	172,996		514,282	435,699			514,282		(78,584)				0001
Purchased Call/MAB/MAB3131MSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/26/2025	02/06/2025	Exercise	1	15,701,388	269.54	466,689		1,429,668	1,218,349			1,429,668		(211,319)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313MSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/28/2025	03/06/2025	Exercise	1	7,308,980	269.95	213,931		685,384	588,095			685,384		(97,290)				0001
Purchased Call/MAB/MAB313MSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/28/2025	01/07/2025	Exercise	1	14,114,305	269.92	412,417		1,301,773	1,113,582			1,301,773		(188,191)				0001
Purchased Call/MAB/MAB313MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/30/2023	11/28/2025	01/14/2025	Exercise	1	15,623,272	270.4	437,819		1,427,176	1,226,742			1,427,176		(200,434)				0001
Purchased Call/MAB/MAB313NS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	01/09/2025	Exercise	1	7,719,694	270.88	218,031		688,044	587,777			688,044		(100,267)				0001
Purchased Call/MAB/MAB313NS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2025	02/03/2025	Exercise	1	6,264,100	270.88	183,332		473,809	389,389			473,809		(84,420)				0001
Purchased Call/SPT/SPT000GSX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/03/2025	12/31/2026	01/07/2025	Expire	1	1,460,000	5076.26	155,198								216				0001
Purchased Call/SPT/SPT000GSZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/14/2025	01/13/2027	01/16/2025	Expire	1	1,874,851	5000	203,089								10				0001
Purchased Call/SPT/SPT000HS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/17/2025	01/15/2027	01/22/2025	Expire	1	2,419,000	5490.41	146,833								327				0001
Purchased Call/SPT/SPT000HS6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/29/2025	01/27/2027	01/31/2025	Expire	1	1,947,938	5126	208,263								22				0001
Purchased Call/SPT/SPT000HSH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/18/2025	03/18/2027	03/20/2025	Expire	1	1,507,000	5434.16	76,706								22				0001
Purchased Call/SPT/SPT000HSM	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/21/2025	03/19/2027	03/25/2025	Expire	1	1,682,972	5387	96,103								190				0001
Purchased Call/SPT/SPT000HSW	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2025	04/09/2027	04/15/2025	Expire	1	1,631,000	5168.5	82,366								176				0001
Purchased Call/SPT/SPT0001S5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/23/2025	04/15/2027	04/25/2025	Expire	1	2,030,316	5223	99,491								42				0001
Purchased Call/SPT/SPT0001S9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/23/2027	04/29/2025	Expire	1	1,486,051	5255	76,959								173				0001
Purchased Call/SPT/SPT0001SC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/07/2025	04/28/2027	05/09/2025	Expire	1	1,510,453	5327	71,545								34				0001
Purchased Call/SPT/SPT0001SZ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/10/2025	06/04/2027	06/12/2025	Expire	1	1,720,501	4973	171,574								104				0001
Purchased Call/SPT/SPT000JS6	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/23/2025	06/17/2027	06/25/2025	Expire	1	1,891,030	4990	191,808								125				0001
Purchased Call/SPT/SPT000JSF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/18/2025	07/20/2027	07/22/2025	Expire	1	1,812,000	5664.65	71,936								207				0001
Purchased Call/SPT/SPT000JSY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/01/2025	12/01/2027	12/03/2025	Expire	1	1,537,000	5913.13	69,934								88				0001
Purchased Call/SPT/SPT000JSZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/01/2025	11/26/2027	12/03/2025	Expire	1	1,436,252	6175	40,152								51				0001
Purchased Call/SPT/SPT005BS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/21/2025	02/18/2027	02/25/2025	Expire	1	1,764,564	5581	95,490								169				0001
Purchased Call/SPT/SPT005BSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/05/2025	03/03/2027	03/07/2025	Expire	1	1,939,699	5078	191,626								46				0001
Purchased Call/SPT/SPT005BSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	03/25/2025	Expire	1	1,866,000	5011.98	185,854								368				0001
Purchased Call/SPT/SPT0403SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/16/2025	04/15/2026	04/18/2025	Expire	1	1,735,940	4835	103,564								(121)				0001
Purchased Call/SPT/SPT1130SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise	1	2,463,000	4639	171,179		142,471	84,936			142,471		(57,535)				0001
Purchased Call/SPT/SPT1130SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise	1	2,800,000	4734.7	196,000		129,388	55,888			129,388		(73,500)				0001
Purchased Call/SPT/SPT1131SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise	1	3,055,000	4972.2	213,850		65,816	(47,643)			65,816		(113,459)				0001
Purchased Call/SPT/SPT1131SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/12/2025	Exercise	1	2,634,000	4839.23	171,473		177,709	73,396			177,709		(104,313)				0001
Purchased Call/SPT/SPT1132S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2024	08/20/2025	08/22/2025	Exercise	1	1,638,430	4950	103,391		73,856	7,329			73,856		(66,527)				0001
Purchased Call/SPT/SPT1132SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	09/23/2025	Exercise	1	2,539,000	5031.9	157,164		151,500	37,556			151,500		(113,944)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT1133SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	06/10/2025	Expire	1	3,805,000	4959.88	229,442								455				0001
Purchased Call/SPT/SPT1133SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	08/19/2025	Expire	1	2,682,000	5189.38	160,115								660				0001
Purchased Call/SPT/SPT1133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	08/26/2025	Expire	1	2,103,046	5180	132,575								575				0001
Purchased Call/SPT/SPT000ASB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/21/2023	04/17/2025	04/21/2025	Exercise	1	1,524,895	4681	55,215	51,937	43,842				51,937		(8,095)				0001
Purchased Call/SPT/SPT000ASK	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/16/2023	06/13/2025	06/17/2025	Exercise	1	1,833,895	4731	95,265	106,687	85,210				106,687		(21,477)				0001
Purchased Call/SPT/SPT000ASR	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/30/2023	06/27/2025	07/01/2025	Exercise	1	1,380,367	4726	77,873	114,179	95,115				114,179		(19,064)				0001
Purchased Call/SPT/SPT000BSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/11/2023	10/09/2025	10/14/2025	Exercise	1	1,721,776	4735	82,893	263,895	231,855				263,895		(32,040)				0001
Purchased Call/SPT/SPT000BSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/19/2023	10/16/2025	10/20/2025	Exercise	1	1,501,595	4712	61,030	222,544	198,267				222,544		(24,277)				0001
Purchased Call/SPT/SPT000CS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/10/2023	11/10/2025	11/13/2025	Exercise	1	1,848,000	4751.8	82,236	297,327	261,922				297,327		(35,406)				0001
Purchased Call/BCS/BCS917RS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	05/28/2025	Exercise	1	1,812,757	718.14	167,695	19,634	20,404	770			20,404		(19,070)				0001
Purchased Call/MAB/MAB3135S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/11/2025	02/13/2025	Exercise	1	8,763,553	264.86	255,724		518,848	504,316			518,848		(14,532)				0001
Purchased Call/MAB/MAB3135SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/14/2025	01/21/2025	Exercise	1	17,014,689	265.1	499,367		1,020,621	990,286			1,020,621		(30,335)				0001
Purchased Call/MAB/MAB3135SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2025	02/24/2025	Exercise	1	17,492,339	265.09	488,806		1,137,226	1,103,561			1,137,226		(33,665)				0001
Purchased Call/BCS/BCS917SSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	06/18/2025	Exercise	1	2,124,938	727.25	180,556	30,100	33,091	2,991			33,091		(29,986)				0001
Purchased Call/MAB/MAB313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	01/08/2025	Exercise	1	4,154,290	270.88	124,740		343,109	284,940			343,109		(58,169)				0001
Purchased Call/MAB/MAB313NS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2025	01/09/2025	Exercise	1	14,013,117	269.8	400,530		1,335,944	1,150,370			1,335,944		(185,574)				0001
Purchased Call/MAB/MAB313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2023	12/05/2025	01/07/2025	Exercise	1	12,308,888	268.95	372,146		1,203,038	1,030,079			1,203,038		(172,959)				0001
Purchased Call/MAB/MAB313NSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/07/2023	12/05/2025	01/06/2025	Exercise	1	7,728,187	269.63	214,135		727,345	627,383			727,345		(99,962)				0001
Purchased Call/MAB/MAB313NSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2025	01/06/2025	Exercise	1	6,269,449	267.75	186,894		629,088	541,044			629,088		(88,044)				0001
Purchased Call/MAB/MAB313NSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/08/2025	01/22/2025	Exercise	1	8,360,364	267.75	248,623		829,626	712,877			829,626		(116,749)				0001
Purchased Call/MAB/MAB313NSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2025	01/17/2025	Exercise	1	6,505,376	267.75	191,815		641,376	551,178			641,376		(90,198)				0001
Purchased Call/MAB/MAB313NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2025	01/06/2025	Exercise	1	12,863,964	268.05	387,660		1,282,394	1,099,043			1,282,394		(183,352)				0001
Purchased Call/SPT/SPT005BSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	04/01/2025	Expire	1	1,664,007	5027	152,429								310				0001
Purchased Call/SPT/SPT005BSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/14/2025	05/07/2027	05/16/2025	Expire	1	1,836,266	4897	187,489								94				0001
Purchased Call/SPT/SPT005BSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2027	07/29/2025	Expire	1	1,746,000	5137.74	170,235								498				0001
Purchased Call/SPT/SPT005BSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2027	08/05/2025	Expire	1	1,440,000	5109.14	137,376								409				0001
Purchased Call/SPT/SPT005CSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/28/2025	11/29/2027	12/02/2025	Expire	1	1,310,000	5448.3	121,044								469				0001
Purchased Call/SPT/SPT013XSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2025	04/01/2025	Exercise	1	2,036,605	4740	66,889		119,670	111,724			119,670		(7,945)				0001
Purchased Call/SPT/SPT013XSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2025	05/06/2025	Exercise	1	1,621,000	4630.65	67,758		108,480	97,234			108,480		(11,246)				0001
Purchased Call/SPT/SPT013XSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/03/2025	06/05/2025	Exercise	1	1,511,000	4774.38	58,325		69,127	56,869			69,127		(12,258)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT013XSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/17/2025	07/21/2025	Exercise	1	1,539,222	4856	78,705		82,278	60,862			82,278		(21,416)				0001
Purchased Call/SPT/SPT013XSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2023	07/25/2025	07/29/2025	Exercise	1	1,802,290	4931	71,107		85,177	64,847			85,177		(20,330)				0001
Purchased Call/SPT/SPT013YS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/18/2025	09/22/2025	Exercise	1	1,917,719	4850	68,028		210,760	186,296			210,760		(24,464)				0001
Purchased Call/SPT/SPT013YSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/21/2025	11/25/2025	Exercise	1	1,806,822	4761	90,654		238,144	197,575			238,144		(40,569)				0001
Purchased Call/SPT/SPT013YSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/19/2025	12/23/2025	Exercise	1	1,548,000	4896.03	79,412		185,841	147,232			185,841		(38,609)				0001
Purchased Call/SPT/SPT013YSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/22/2025	12/24/2025	Exercise	1	3,212,000	4884.86	170,236		408,453	325,211			408,453		(83,242)				0001
Purchased Call/SPT/SPT013YSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/29/2025	12/31/2025	Exercise	1	2,547,000	4966.89	118,436		288,444	229,389			288,444		(59,055)				0001
Purchased Call/SPT/SPT0401SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2025	03/20/2025	Exercise	1	1,783,000	4655.32	51,885		145,049	139,632			145,049		(5,417)				0001
Purchased Call/SPT/SPT0402SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	12/10/2025	Exercise	1	1,556,000	4758.61	85,580		240,299	200,157			240,299		(40,141)				0001
Purchased Call/SPT/SPT0403SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2027	01/14/2025	Expire	1	1,440,589	5072	140,344								203				0001
Purchased Call/SPT/SPT0504S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/26/2023	04/25/2025	04/29/2025	Exercise	1	1,427,000	4535.93	66,784		122,123	111,665			122,123		(10,458)				0001
Purchased Call/SPT/SPT0504SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/18/2023	08/18/2025	08/20/2025	Exercise	1	1,543,000	4745.38	73,601		161,859	138,675			161,859		(23,184)				0001
Purchased Call/SPT/SPT1133S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/28/2025	01/26/2027	01/30/2025	Expire	1	1,851,985	5502	119,903								12				0001
Purchased Call/SPT/SPT1133SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	06/03/2025	Expire	1	2,260,000	5515.21	88,818								223				0001
Purchased Call/SPT/SPT1133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	07/29/2025	Expire	1	1,453,806	5628	66,394								195				0001
Purchased Call/SPT/SPT1133SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	08/19/2025	Expire	1	1,441,000	5786.16	52,452								162				0001
Purchased Call/SPT/SPT1133SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/20/2027	08/26/2025	Expire	1	1,526,000	5814.49	53,715								169				0001
Purchased Call/SPT/SPT1134S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	09/23/2025	Expire	1	1,722,000	6006.67	54,760								183				0001
Purchased Call/SPT/SPT1134S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	09/23/2025	Expire	1	1,557,827	5825	69,784								235				0001
Purchased Call/SPT/SPT000HSZ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2025	04/07/2027	04/15/2025	Expire	1	2,027,119	4792	191,369								410				0001
Purchased Call/SPT/SPT0001S1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/16/2027	04/21/2025	Expire	1	1,564,000	4821.37	148,893								325				0001
Purchased Call/SPT/SPT0001S8	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/25/2025	04/23/2027	04/29/2025	Expire	1	1,659,000	5301.03	78,139								176				0001
Purchased Call/SPT/SPT0001SE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/08/2025	05/07/2027	05/12/2025	Expire	1	1,522,124	5438	58,540								137				0001
Purchased Call/SPT/SPT0001SX	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/30/2025	05/28/2027	06/03/2025	Expire	1	1,505,904	5561	54,279								136				0001
Purchased Call/SPT/SPT000KS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/12/2025	12/08/2027	12/16/2025	Expire	1	1,457,486	5955	60,924								244				0001
Purchased Call/SPT/SPT005BSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2027	03/11/2025	Expire	1	1,957,000	5417.58	112,528								211				0001
Purchased Call/SPT/SPT005BSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/16/2025	07/09/2027	07/18/2025	Expire	1	1,968,359	5086	188,368								140				0001
Purchased Call/SPT/SPT005BST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/23/2025	07/21/2027	07/25/2025	Expire	1	1,772,303	5108	176,679								136				0001
Purchased Call/SPT/SPT005CS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/10/2025	09/03/2027	09/12/2025	Expire	1	1,459,414	5250	140,243								134				0001
Purchased Call/SPT/SPT0131RR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/10/2025	01/14/2025	Exercise	1	1,725,468	4497	62,742		221,929	221,153			221,929		(776)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT013IIST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025	01/22/2025	Exercise	1	1,504,000	4623.68	45,270		178,925	177,930			178,925		(995)				0001
Purchased Call/SPT/SPT013IISY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2023	01/28/2025	01/30/2025	Exercise	1	1,734,922	4690	43,718		195,031	193,405			195,031		(1,626)				0001
Purchased Call/SPT/SPT013XSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	04/08/2025	Exercise	1	2,102,623	4597	95,127		103,948	91,745			103,948		(12,203)				0001
Purchased Call/SPT/SPT013XSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/03/2025	07/08/2025	Exercise	1	1,742,603	4773	85,272		131,017	109,463			131,017		(21,554)				0001
Purchased Call/SPT/SPT013YSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/20/2025	10/22/2025	Exercise	1	2,714,000	4564.48	141,399		543,439	486,646			543,439		(56,793)				0001
Purchased Call/SPT/SPT013YSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/27/2025	10/29/2025	Exercise	1	1,445,000	4501.67	76,296		340,622	309,243			340,622		(31,379)				0001
Purchased Call/SPT/SPT013YSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	11/28/2025	Exercise	1	1,766,000	4713.41	97,483		290,374	246,453			290,374		(43,921)				0001
Purchased Call/SPT/SPT013YSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	12/03/2025	Exercise	1	1,995,000	4758.31	110,124		305,578	254,984			305,578		(50,593)				0001
Purchased Call/MAB/MAB3136SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/05/2025	02/27/2025	Exercise	1	11,375,907	266.13	326,086		607,893	579,597			607,893		(28,296)				0001
Purchased Call/MAB/MAB3136SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/06/2025	02/10/2025	Exercise	1	19,394,283	266.88	531,530		979,733	932,954			979,733		(46,779)				0001
Purchased Call/MAB/MAB3136SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2023	03/07/2025	02/12/2025	Exercise	1	16,910,868	265.74	491,901		891,542	847,607			891,542		(43,935)				0001
Purchased Call/MAB/MAB3136SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/10/2025	02/20/2025	Exercise	1	8,648,684	265.16	241,401		443,170	420,563			443,170		(22,607)				0001
Purchased Call/MAB/MAB313NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2025	01/14/2025	Exercise	1	10,452,082	268.42	324,750		990,888	836,350			990,888		(154,537)				0001
Purchased Call/MAB/MAB313NSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	01/07/2025	Exercise	1	13,673,455	269.34	420,187		1,232,222	1,032,242			1,232,222		(199,980)				0001
Purchased Call/MAB/MAB313NSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/12/2025	01/08/2025	Exercise	1	9,125,692	270.47	273,520		738,842	608,382			738,842		(130,460)				0001
Purchased Call/MAB/MAB313NSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/15/2025	02/13/2025	Exercise	1	10,819,783	271.08	319,586		895,723	742,441			895,723		(153,281)				0001
Purchased Call/MAB/MAB313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2025	02/26/2025	Exercise	1	6,670,325	271.08	201,780		541,870	444,694			541,870		(97,176)				0001
Purchased Call/MAB/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2025	01/08/2025	Exercise	1	5,681,703	271.08	167,055		418,614	338,505			418,614		(80,109)				0001
Purchased Call/MAB/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/18/2025	01/07/2025	Exercise	1	13,491,484	270.34	420,005		1,147,684	944,804			1,147,684		(202,880)				0001
Purchased Call/SPT/SPT1134SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2025	10/06/2027	10/14/2025	Expire	1	1,847,515	5983	68,735								326				0001
Purchased Call/SPT/SPT1134SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/18/2027	11/25/2025	Expire	1	1,778,673	5951	61,030								235				0001
Purchased Call/SPT/SPT1135S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/21/2027	12/23/2025	Expire	1	1,674,000	5924.54	73,991								298				0001
Purchased Call/SPT/SPT1135S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/17/2027	12/23/2025	Expire	1	1,573,559	5875	76,241								309				0001
Purchased Call/GLP/GLP0000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/31/2025	02/11/2025	02/04/2025	Expire	1	19,600,000	2700		10,675		(10,675)					(10,675)				0001
Purchased Call/GLP/GLP0400SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/30/2025	05/14/2025	05/02/2025	Expire	1	22,925,000	3405		93,730		(93,730)					(93,730)				0001
Purchased Call/MAB/MAB3133SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025	01/07/2025	Exercise	1	18,931,848	262.47	556,141		965,726	964,193			965,726		(1,533)				0001
Purchased Call/BCS/BCS917USF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	07/18/2025	Expire	1	929,716	736.12	104,314								77				0001
Purchased Call/BCS/BCS917USM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	07/22/2025	Exercise	1	3,954,795	738.67	384,605	28,968	30,565	1,597			30,565		(27,862)				0001
Purchased Call/BCS/BCS917UST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	07/25/2025	Expire	1	77,470	740.04	9,335								7				0001
Purchased Call/BCS/BCS917VSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	08/01/2025	Expire	1	396,259	725.75	47,551								38				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT04015V	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/26/2023	05/29/2025	06/02/2025	Exercise	1	1,592,000	4675.16	62,884		108,274	95,508			108,274		(12,767)				0001
Purchased Call/SPT/SPT0402S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2023	06/18/2025	06/23/2025	Exercise	1	2,061,000	4810.87	89,447		84,862	64,220			84,862		(20,642)				0001
Purchased Call/SPT/SPT0402GA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/30/2023	10/30/2025	11/03/2025	Exercise	1	1,795,000	4615.16	76,288		354,323	322,720			354,323		(31,603)				0001
Purchased Call/SPT/SPT0402SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	10/31/2025	11/04/2025	Exercise	1	1,619,046	4600	87,940		323,396	286,592			323,396		(36,804)				0001
Purchased Call/SPT/SPT0402SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/09/2023	11/06/2025	11/10/2025	Exercise	1	1,530,081	4681	73,336		250,657	219,357			250,657		(31,299)				0001
Purchased Call/SPT/SPT0403SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	01/14/2025	Expire	1	2,280,429	5411	140,689						204						0001
Purchased Call/SPT/SPT0403SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	07/07/2025	Expire	1	1,533,701	5593	66,248						253						0001
Purchased Call/SPT/SPT0404S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/13/2025	11/11/2027	11/17/2025	Expire	1	1,530,249	6124	42,737						162						0001
Purchased Call/SPT/SPT0503SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/08/2023	02/07/2025	02/11/2025	Exercise	1	2,385,467	4647	68,158		290,037	286,573			290,037		(3,464)				0001
Purchased Call/SPT/SPT0503SW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/17/2023	02/14/2025	02/19/2025	Exercise	1	2,224,945	4595	65,998		327,181	323,164			327,181		(4,016)				0001
Purchased Call/SPT/SPT0504S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/01/2023	02/28/2025	03/04/2025	Exercise	1	1,786,225	4582	49,083		256,763	252,852			256,763		(3,910)				0001
Purchased Call/MAB/MAB3137SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2025	03/10/2025	Exercise	1	12,023,280	264.47	359,104		749,204	708,199			749,204		(41,005)				0001
Purchased Call/MAB/MAB3138S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2025	02/10/2025	Exercise	1	11,983,611	266.8	368,714		673,769	627,600			673,769		(46,169)				0001
Purchased Call/MAB/MAB3138SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/09/2025	01/14/2025	Exercise	1	7,710,917	266.77	232,140		139,260	108,019			139,260		(31,241)				0001
Purchased Call/MAB/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2025	01/15/2025	Exercise	1	9,478,231	271.72	284,899		779,440	641,210			779,440		(138,230)				0001
Purchased Call/MAB/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/19/2025	07/07/2025	Exercise	1	9,840,627	272.55	289,477		790,767	650,199			790,767		(140,567)				0001
Purchased Call/MAB/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/19/2025	01/07/2025	Exercise	1	14,557,625	272.26	433,820		1,119,373	907,461			1,119,373		(211,912)				0001
Purchased Call/MAB/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/22/2025	01/14/2025	Exercise	1	10,604,425	272.21	314,022		831,106	677,309			831,106		(153,797)				0001
Purchased Call/MAB/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2025	01/10/2025	Exercise	1	19,288,183	272.5	574,667		1,717,380	1,432,813			1,717,380		(284,567)				0001
Purchased Call/MAB/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/26/2025	01/07/2025	Exercise	1	15,359,482	273.85	436,313		1,201,351	985,486			1,201,351		(215,865)				0001
Purchased Call/MAB/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/26/2025	01/06/2025	Exercise	1	12,114,416	273.3	341,671		975,040	805,316			975,040		(169,725)				0001
Purchased Call/MAB/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/29/2025	02/04/2025	Exercise	1	10,866,310	272.24	309,691		893,580	738,860			893,580		(154,719)				0001
Purchased Call/MAB/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2025	03/07/2025	Exercise	1	1,432,711	272.24	42,265		118,664	97,531			118,664		(21,132)				0001
Purchased Call/MAB/MAB3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2024	01/02/2026	01/09/2025	Exercise	1	1,184,172	271.7	486,568		31,247	13,709			31,247		(18,381)				0001
Purchased Call/MAB/MAB3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/02/2026	01/14/2025	Exercise	1	547,842	271.22	367,187		18,482	10,384			18,482		(8,694)				0001
Purchased Call/MAB/MAB3138SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2025	01/14/2025	Exercise	1	5,382,452	266.77	159,742		82,070	60,807			82,070		(21,263)				0001
Purchased Call/MAB/MAB3139SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2025	01/08/2025	Exercise	1	18,422,550	268.17	546,292		532,832	447,505			532,832		(85,327)				0001
Purchased Call/MAB/MAB313PS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/06/2026	01/14/2025	Exercise	1	362,578	270.54	113,829		12,563	7,127			12,563		(5,719)				0001
Purchased Call/MAB/MAB313PS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/05/2026	01/06/2025	Exercise	1	1,042,807	270.54	330,342		32,613	16,998			32,613		(16,181)				0001
Purchased Call/MAB/MAB313PS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2026	01/31/2025	Exercise	1	310,072	270.54	128,793		10,248	5,593			10,248		(4,883)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313PS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/08/2026	01/14/2025	Exercise	1	879,569	270.84	306,639		34,000	20,805			34,000		(13,637)				0001
Purchased Call/MAB/MAB313PS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/09/2024	01/09/2026	01/30/2025	Exercise	1	837,081	270.79	397,232		28,371	15,779			28,371		(13,304)				0001
Purchased Call/MAB/MAB313PS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/09/2026	01/15/2025	Exercise	1	1,386,538	271.52	351,355		43,950	23,064			43,950		(21,646)				0001
Purchased Call/MAB/MAB313PSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/09/2026	01/16/2025	Exercise	1	575,579	271.93	302,437		18,248	9,530			18,248		(9,612)				0001
Purchased Call/MAB/MAB313PSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/12/2026	01/08/2025	Exercise	1	987,983	273.49	315,023		26,668	11,523			26,668		(15,765)				0001
Purchased Call/MAB/MAB313PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/13/2026	02/03/2025	Exercise	1	345,501	273.49	127,442		11,676	6,373			11,676		(5,702)				0001
Purchased Call/MAB/MAB313PSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2026	01/27/2025	Exercise	1	407,687	273.49	84,302		9,276	3,002			9,276		(6,515)				0001
Purchased Call/MAB/MAB313PSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2026	01/08/2025	Exercise	1	1,639,072	272.72	505,051		54,214	29,009			54,214		(25,970)				0001
Purchased Call/MAB/MAB313PSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/16/2026	01/14/2025	Exercise	1	1,029,686	271.5	527,847		33,786	17,984			33,786		(16,895)				0001
Purchased Call/MAB/MAB313PST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/20/2026	02/10/2025	Exercise	1	492,533	272.5	98,905		13,831	6,193			13,831		(7,869)				0001
Purchased Call/MAB/MAB313PSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2024	01/22/2026	01/21/2025	Exercise	1	1,881,292	273.48	592,894		47,699	18,413			47,699		(30,056)				0001
Purchased Call/MAB/MAB313PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2026	02/03/2025	Exercise	1	510,706	273.4	307,751		14,170	6,199			14,170		(8,459)				0001
Purchased Call/MAB/MAB313QS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2024	01/23/2026	01/10/2025	Exercise	1	772,787	272.71	359,566		22,563	10,485			22,563		(12,752)				0001
Purchased Call/MAB/MAB313QS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/23/2026	01/17/2025	Exercise	1	666,440	273.02	292,992		20,818	10,359			20,818		(11,174)				0001
Purchased Call/MAB/MAB313QS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/26/2026	01/14/2025	Exercise	1	1,156,637	272.68	406,379		32,097	13,855			32,097		(18,927)				0001
Purchased Call/MAB/MAB313QS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/28/2026	02/03/2025	Exercise	1	844,943	272.68	207,875		31,801	18,443			31,801		(13,837)				0001
Purchased Call/MAB/MAB313QSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/27/2026	01/14/2025	Exercise	1	305,188	272.68	112,061		8,069	3,250			8,069		(5,101)				0001
Purchased Call/MAB/MAB3139SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2023	04/25/2025	01/16/2025	Exercise	1	17,388,339	267.63	522,613		518,189	436,094			518,189		(82,095)				0001
Purchased Call/MAB/MAB3139SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2025	01/15/2025	Exercise	1	10,894,678	268.37	331,521		308,876	254,649			308,876		(54,227)				0001
Purchased Call/MAB/MAB3139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/28/2025	03/06/2025	Exercise	1	7,745,065	268.37	231,691		231,929	194,622			231,929		(37,307)				0001
Purchased Call/MAB/MAB3139SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/05/2025	01/29/2025	Exercise	1	7,619,560	269.69	226,206		176,842	138,213			176,842		(38,629)				0001
Purchased Call/BCS/BCS917VSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	08/12/2025	Expire	1	624,798	727.71	74,788								227				0001
Purchased Call/BCS/BCS917WS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	08/15/2025	Expire	1	747,164	748.41	82,562								70				0001
Purchased Call/BCS/BCS917WSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	08/21/2025	Exercise	1	1,922,888	746.72	207,040	3,489	3,140	(349)			3,140		(3,309)				0001
Purchased Call/BCS/BCS917WSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	08/22/2025	Exercise	1	233,789	737.57	8,084	9,950	9,765	(186)			9,765		(9,943)				0001
Purchased Call/BCS/BCS917WSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	08/26/2025	Exercise	1	931,000	755.25	89,125	6,875	5,416	(1,459)			5,416		(6,595)				0001
Purchased Call/SPT/SPT1134S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	09/16/2025	Expire	1	1,612,000	5928.98	55,614								183				0001
Purchased Call/SPT/SPT1134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2025	10/20/2027	10/27/2025	Expire	1	1,500,209	5941	59,201								215				0001
Purchased Call/SPT/SPT1134SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/22/2027	11/03/2025	Expire	1	1,512,051	5990	59,998								222				0001
Purchased Call/SPT/SPT1134SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/11/2025	11/09/2027	11/13/2025	Expire	1	1,804,811	5899	88,469								105				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT1134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2025	12/15/2027	12/19/2025	Expire	1	2,361,475	5908	95,279								126				0001
Purchased Call/SPT/SPT1135S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2025	12/10/2027	12/19/2025	Expire	1	1,595,382	6083	45,185								60				0001
Purchased Call/GLP/GLP0000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/30/2025	04/15/2025	Expire	1	35,365,000	3360		217,360		(217,360)					(217,360)				0001
Purchased Call/MAB/MAB3133SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2025	01/10/2025	Exercise	1	10,449,661	263.23	315,202		495,564	492,492			495,564		(3,071)				0001
Purchased Call/MAB/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2026	01/24/2025	Exercise	1	918,308	273.64	367,439		24,046	9,491			24,046		(15,035)				0001
Purchased Call/MAB/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2024	01/30/2026	01/08/2025	Exercise	1	1,257,597	273.57	490,148		40,318	20,335			40,318		(20,666)				0001
Purchased Call/MAB/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/30/2026	01/14/2025	Exercise	1	851,458	273.8	329,858		21,838	8,244			21,838		(14,255)				0001
Purchased Call/MAB/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/01/2024	01/30/2026	01/14/2025	Exercise	1	853,927	273.92	332,223		23,688	9,998			23,688		(14,480)				0001
Purchased Call/MAB/MAB3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2026	02/12/2025	Exercise	1	678,912	274.24	139,258		18,303	7,391			18,303		(11,223)				0001
Purchased Call/MAB/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/02/2026	01/14/2025	Exercise	1	895,650	274.24	398,743		22,578	8,199			22,578		(15,153)				0001
Purchased Call/MAB/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2026	02/06/2025	Exercise	1	575,168	273.57	532,374		16,028	6,750			16,028		(10,042)				0001
Purchased Call/MAB/MAB3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2026	02/11/2025	Exercise	1	714,101	273.51	315,761		21,206	9,658			21,206		(11,985)				0001
Purchased Call/MAB/MAB3133ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025	01/16/2025	Exercise	1	9,390,731	265.64	274,377		281,811	276,791			281,811		(5,020)				0001
Purchased Call/MAB/MAB3134S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/21/2025	01/23/2025	Exercise	1	3,464,567	265.37	102,205		146,850	144,042			146,850		(2,808)				0001
Purchased Call/MAB/MAB313ASC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2025	01/14/2025	Exercise	1	8,746,080	270.2	257,190		131,488	84,417			131,488		(47,071)				0001
Purchased Call/MAB/MAB313ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2025	01/23/2025	Exercise	1	7,935,575	271.79	234,319		91,900	44,051			91,900		(47,849)				0001
Purchased Call/MAB/MAB313BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/04/2025	02/07/2025	Exercise	1	9,388,748	272.2	290,358		119,756	58,307			119,756		(61,449)				0001
Purchased Call/MAB/MAB3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2024	02/06/2026	01/31/2025	Exercise	1	1,339,248	273.92	409,285		42,211	20,523			42,211		(22,469)				0001
Purchased Call/MAB/MAB3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/08/2024	02/06/2026	01/15/2025	Exercise	1	710,969	274.44	283,436		19,581	8,059			19,581		(12,224)				0001
Purchased Call/MAB/MAB313RS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/09/2026	01/15/2025	Exercise	1	1,186,870	274.62	261,769		33,058	14,797			33,058		(18,734)				0001
Purchased Call/MAB/MAB313RS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/11/2026	02/06/2025	Exercise	1	534,076	274.62	151,854		13,782	5,038			13,782		(9,114)				0001
Purchased Call/MAB/MAB313RS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/10/2026	03/05/2025	Exercise	1	734,161	274.62	139,825		19,379	7,372			19,379		(12,332)				0001
Purchased Call/MAB/MAB313RS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2024	02/12/2026	01/16/2025	Exercise	1	1,281,116	274.78	435,989		30,177	9,220			30,177		(21,518)				0001
Purchased Call/MAB/MAB313RS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/13/2026	01/31/2025	Exercise	1	1,073,516	274.88	324,729		21,830	4,262			21,830		(18,281)				0001
Purchased Call/MAB/MAB313RSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/13/2026	01/24/2025	Exercise	1	1,319,716	276.13	293,554		30,772	8,981			30,772		(22,667)				0001
Purchased Call/MAB/MAB313RSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/19/2026	02/25/2025	Exercise	1	508,798	276.37	368,776		11,296	2,830			11,296		(9,188)				0001
Purchased Call/MAB/MAB313RSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/13/2026	01/09/2025	Exercise	1	1,610,372	276.37	485,433		28,688	2,152			28,688		(27,567)				0001
Purchased Call/MAB/MAB313RSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2026	01/24/2025	Exercise	1	1,048,315	276	412,438		30,192	12,707			30,192		(18,080)				0001
Purchased Call/MAB/MAB313RSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/20/2026	02/06/2025	Exercise	1	541,066	275.57	327,002		12,514	3,507			12,514		(9,709)				0001
Purchased Call/MAB/MAB313RST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/23/2026	01/24/2025	Exercise	1	1,060,680	278.59	309,768		23,722	5,914			23,722		(18,416)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313RSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/24/2026	01/24/2025	Exercise	1	171,778	278.59	91,797		3,075	188			3,075		(3,125)				0001
Purchased Call/MAB/MAB313RSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/25/2026	03/06/2025	Exercise	1	500,978	278.59	95,250		7,502	(926)			7,502		(8,644)				0001
Purchased Call/MAB/MAB313RSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/26/2026	02/06/2025	Exercise	1	1,557,239	278.36	515,169		33,760	7,500			33,760		(26,943)				0001
Purchased Call/MAB/MAB313RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2026	02/20/2025	Exercise	1	1,784,392	278.49	312,311		34,410	4,248			34,410		(30,576)				0001
Purchased Call/MAB/MAB313BSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	01/15/2025	Exercise	1	16,202,184	273.9	464,594		86,794	(12,698)			86,794		(99,492)				0001
Purchased Call/MAB/MAB313CS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2025	02/10/2025	Exercise	1	8,558,314	273.46	250,759		50,993	(4,119)			50,993		(55,112)				0001
Purchased Call/MAB/MAB313CST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2025	02/19/2025	Exercise	1	8,603,959	274	251,278		26,247	(33,815)			26,247		(60,062)				0001
Purchased Call/MAB/MAB313CSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/23/2025	03/13/2025	Exercise	1	7,631,221	274	222,220		50,307	(2,642)			50,307		(52,948)				0001
Purchased Call/MAB/MAB313DS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/29/2023	06/27/2025	01/22/2025	Exercise	1	9,093,650	275.35	268,864		26,964	(38,798)			26,964		(65,762)				0001
Purchased Call/MAB/MAB313DSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/30/2025	01/15/2025	Exercise	1	9,727,804	276.06	286,153		8,663	(62,365)			8,663		(71,028)				0001
Purchased Call/BCS/BCS917WSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	08/26/2025	Expire	1	1,130,078	745.59	134,140						421						0001
Purchased Call/BCS/BCS917WSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	08/27/2025	Exercise	1	473,137	750.37	49,598	1,436	1,059	(378)			1,059		(1,392)				0001
Purchased Call/BCS/BCS917XSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	09/03/2025	Exercise	1	1,085,429	751.71	102,120	8,801	8,818	17			8,818		(8,359)				0001
Purchased Call/BCS/BCS917XSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	09/03/2025	Expire	1	354,051	742.09	41,884						181						0001
Purchased Call/BCS/BCS917XSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2027	09/04/2025	Exercise	1	694,190	738.46	52,823	14,268	15,409	1,141			15,409		(14,219)				0001
Purchased Call/BCS/BCS917XSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	09/09/2025	Expire	1	808,074	756.9	87,514						284						0001
Purchased Call/BCS/BCS917YS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	09/15/2025	Exercise	1	158,474	750.16	4,462	7,079	6,006	(1,073)			6,006		(7,065)				0001
Purchased Call/MAB/MAB313SS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2024	02/27/2026	01/09/2025	Exercise	1	793,872	278.35	231,874		13,258	(179)			13,258		(13,977)				0001
Purchased Call/MAB/MAB313SS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	03/02/2026	03/06/2025	Exercise	1	1,495,291	280.52	173,801		27,705	2,093			27,705		(25,962)				0001
Purchased Call/MAB/MAB313SS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	01/09/2025	Exercise	1	1,225,547	280.52	371,912		25,670	4,811			25,670		(21,602)				0001
Purchased Call/MAB/MAB313SSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/04/2026	02/24/2025	Exercise	1	992,722	281.2	384,157		20,651	3,649			20,651		(17,506)				0001
Purchased Call/MAB/MAB313SSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2026	01/07/2025	Exercise	1	1,057,859	280.8	248,788		20,923	2,701			20,923		(18,555)				0001
Purchased Call/MAB/MAB313SSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/06/2026	02/20/2025	Exercise	1	619,794	281.48	255,998		17,052	6,350			17,052		(11,214)				0001
Purchased Call/MAB/MAB313SSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/06/2026	01/10/2025	Exercise	1	1,154,048	281.64	342,920		20,122	2,304			20,122		(18,593)				0001
Purchased Call/MAB/MAB313ESN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/21/2025	01/09/2025	Exercise	1	10,566,541	274.92	316,536		22,725	(64,877)			22,725		(87,602)				0001
Purchased Call/MAB/MAB313BSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/07/2025	01/22/2025	Exercise	1	7,872,020	266.77	229,478		109,927	79,537			109,927		(30,390)				0001
Purchased Call/MAB/MAB313SSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/06/2026	01/14/2025	Exercise	1	843,677	281.64	268,362		12,883	(1,765)			12,883		(15,189)				0001
Purchased Call/MAB/MAB313SSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/09/2026	03/13/2025	Exercise	1	1,655,032	281.64	217,286		27,136	(1,680)			27,136		(29,269)				0001
Purchased Call/MAB/MAB313SSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2026	01/14/2025	Exercise	1	699,482	281.64	165,830		11,733	(457)			11,733		(12,588)				0001
Purchased Call/MAB/MAB313SSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2026	01/21/2025	Exercise	1	938,772	280.16	361,415		16,591	194			16,591		(16,863)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/12/2024	03/12/2026	02/26/2025	Exercise	1	799,080	280.21	284,820		16,598	2,656			16,598		(14,357)				0001
Purchased Call/MAB/MAB313SSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2024	03/13/2026	02/11/2025	Exercise	1	828,076	280.36	266,245		15,382	901			15,382		(14,986)				0001
Purchased Call/MAB/MAB313SSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2024	03/13/2026	01/17/2025	Exercise	1	565,607	279.73	319,267		9,002	(930)			9,002		(10,741)				0001
Purchased Call/MAB/MAB313SSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/13/2026	02/27/2025	Exercise	1	927,943	278.91	357,950		14,555	(1,707)			14,555		(16,953)				0001
Purchased Call/MAB/MAB313SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/16/2026	01/22/2025	Exercise	1	931,898	278.91	192,372		17,294	863			17,294		(16,885)				0001
Purchased Call/MAB/MAB313TS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2026	01/24/2025	Exercise	1	619,077	278.91	136,373		9,949	(977)			9,949		(11,246)				0001
Purchased Call/MAB/MAB313TS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2024	03/18/2026	01/15/2025	Exercise	1	1,312,455	280.45	395,545		24,908	1,692			24,908		(23,715)				0001
Purchased Call/MAB/MAB313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/25/2025	02/05/2025	Exercise	1	18,367,241	276.1	533,305		35,814	(114,766)			35,814		(150,580)				0001
Purchased Call/MAB/MAB313FSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2025	04/04/2025	Exercise	1	6,826,251	272.11	198,490		82,122	23,218			82,122		(58,904)				0001
Purchased Call/MAB/MAB313FSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/04/2025	01/16/2025	Exercise	1	7,724,235	272.11	228,618		95,894	28,194			95,894		(67,700)				0001
Purchased Call/MAB/MAB313FSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2025	01/15/2025	Exercise	1	10,433,859	272.13	304,057		222,100	130,592			222,100		(91,508)				0001
Purchased Call/MAB/MAB313FSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/08/2025	01/21/2025	Exercise	1	11,047,339	272.62	315,906		214,870	119,347			214,870		(95,523)				0001
Purchased Call/MAB/MAB313GS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/11/2025	01/16/2025	Exercise	1	8,802,945	272.32	249,669		138,696	62,387			138,696		(76,309)				0001
Purchased Call/MAB/MAB313ASR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	03/26/2025	Exercise	1	9,193,897	271.79	270,005		111,432	59,863			111,432		(51,568)				0001
Purchased Call/MAB/MAB313TS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/19/2026	01/31/2025	Exercise	1	1,632,399	281.17	330,692		22,677	(6,263)			22,677		(29,366)				0001
Purchased Call/MAB/MAB313TS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2026	02/25/2025	Exercise	1	862,595	281.5	243,534		13,049	(2,279)			13,049		(15,703)				0001
Purchased Call/MAB/MAB313TS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/20/2026	02/07/2025	Exercise	1	1,045,962	283.82	346,765		13,496	(5,166)			13,496		(19,500)				0001
Purchased Call/MAB/MAB313TSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	01/08/2025	Exercise	1	1,223,833	282.97	410,509		17,193	(4,673)			17,193		(22,701)				0001
Purchased Call/MAB/MAB313TSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/24/2026	02/04/2025	Exercise	1	469,994	282.97	148,202		7,089	(1,367)			7,089		(8,825)				0001
Purchased Call/MAB/MAB313TSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/23/2026	01/08/2025	Exercise	1	1,486,299	282.97	210,766		19,034	(7,682)			19,034		(27,176)				0001
Purchased Call/MAB/MAB313TSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2026	01/07/2025	Exercise	1	2,221,939	282.93	534,605		27,979	(11,948)			27,979		(40,585)				0001
Purchased Call/MAB/MAB313TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2024	03/26/2026	02/06/2025	Exercise	1	1,750,120	282.81	366,149		30,533	(985)			30,533		(31,990)				0001
Purchased Call/MAB/MAB313TSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2024	03/27/2026	02/19/2025	Exercise	1	579,825	283.97	239,773		8,322	(2,143)			8,322		(10,900)				0001
Purchased Call/MAB/MAB313GS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2025	03/12/2025	Exercise	1	8,772,445	272.32	255,278		191,384	113,187			191,384		(78,196)				0001
Purchased Call/MAB/MAB313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2025	01/07/2025	Exercise	1	15,751,803	271.59	431,990		377,591	244,011			377,591		(133,580)				0001
Purchased Call/MAB/MAB313GSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/18/2025	01/15/2025	Exercise	1	10,536,543	268.67	312,116		358,503	260,080			358,503		(98,423)				0001
Purchased Call/MAB/MAB313HSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2023	09/11/2025	01/07/2025	Exercise	1	16,346,345	271.74	465,738		718,257	555,767			718,257		(162,489)				0001
Purchased Call/MAB/MAB3131S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2025	01/07/2025	Exercise	1	6,130,650	272.91	177,789		263,014	200,007			263,014		(63,008)				0001
Purchased Call/MAB/MAB3131SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/21/2023	09/19/2025	03/11/2025	Exercise	1	11,198,692	269.84	320,079		597,459	482,118			597,459		(115,341)				0001
Purchased Call/BCS/BCS917YSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	09/23/2025	Expire	1	521,119	756.92	57,010								191				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9172SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	09/30/2025	Exercise	1	1,126,865	751.39	121,500	1,509	1,351	(159)			1,351		(1,096)				0001
Purchased Call/BCS/BCS9172SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	10/07/2025	Expire	1	546,238	751.58	60,414								209				0001
Purchased Call/BCS/BCSA1706S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	10/14/2025	Expire	1	873,112	733.41	102,591								486				0001
Purchased Call/BCS/BCSA1706S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/11/2027	10/15/2025	Exercise	1	1,156,963	731.37	109,313	9,092	8,363	(730)			8,363		(8,574)				0001
Purchased Call/BCS/BCSA1706A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	10/15/2025	Expire	1	730,383	731.37	80,561								381				0001
Purchased Call/MAB/MAB313BS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/27/2025	03/12/2025	Exercise	1	6,155,485	270.1	180,605		107,141	70,870			107,141		(36,271)				0001
Purchased Call/MAB/MAB313TSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/31/2026	03/21/2025	Exercise	1	461,550	284.42	116,915		5,275	(3,147)			5,275		(8,704)				0001
Purchased Call/MAB/MAB313TSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	01/09/2025	Exercise	1	2,408,681	284.42	927,961		31,554	(12,101)			31,554		(45,630)				0001
Purchased Call/MAB/MAB313TSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2026	02/06/2025	Exercise	1	802,021	284.4	373,057		12,349	(2,288)			12,349		(15,121)				0001
Purchased Call/MAB/MAB313TSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2026	02/24/2025	Exercise	1	936,496	284.46	349,119		12,234	(4,894)			12,234		(17,596)				0001
Purchased Call/MAB/MAB313TSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/02/2026	03/07/2025	Exercise	1	476,054	285.02	230,775		5,257	(3,432)			5,257		(9,137)				0001
Purchased Call/MAB/MAB313TSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/02/2026	03/10/2025	Exercise	1	707,121	285	260,798		9,872	(3,133)			9,872		(13,661)				0001
Purchased Call/MAB/MAB313US1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	01/09/2025	Exercise	1	1,310,308	284.95	356,761		17,624	(6,425)			17,624		(24,830)				0001
Purchased Call/MAB/MAB313US2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/06/2026	01/21/2025	Exercise	1	856,355	284.95	195,883		13,277	(2,545)			13,277		(16,291)				0001
Purchased Call/MAB/MAB313QSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025	01/27/2025	Exercise	1	11,930,556	276.78	346,098		18,889	(59,111)			18,889		(78,000)				0001
Purchased Call/MAB/MAB313JSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/06/2025	02/12/2025	Exercise	1	6,288,840	265.71	186,146		559,940	488,543			559,940		(71,398)				0001
Purchased Call/MAB/MAB313US5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2026	03/20/2025	Exercise	1	806,121	285.48	387,569		11,134	(3,753)			11,134		(15,434)				0001
Purchased Call/MAB/MAB313US7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2026	02/13/2025	Exercise	1	1,574,532	286.07	301,135		15,987	(13,254)			15,987		(29,603)				0001
Purchased Call/MAB/MAB313USA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2024	04/10/2026	02/03/2025	Exercise	1	674,354	285.08	207,381		9,739	(2,726)			9,739		(12,822)				0001
Purchased Call/MAB/MAB313USC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2024	04/10/2026	01/10/2025	Exercise	1	569,311	285.26	264,217		8,209	(2,358)			8,209		(11,230)				0001
Purchased Call/MAB/MAB313USF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/14/2026	04/01/2025	Exercise	1	621,819	284.87	124,295		8,511	(3,121)			8,511		(11,923)				0001
Purchased Call/MAB/MAB313USG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	04/01/2025	Exercise	1	1,008,273	284.87	349,300		12,656	(6,083)			12,656		(19,490)				0001
Purchased Call/MAB/MAB313USH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	01/07/2025	Exercise	1	1,356,723	284.87	214,446		22,684	(2,677)			22,684		(25,842)				0001
Purchased Call/MAB/MAB313USJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2024	04/15/2026	02/20/2025	Exercise	1	557,375	284.39	273,726		8,389	(2,024)			8,389		(10,772)				0001
Purchased Call/MAB/MAB3139SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2025	01/09/2025	Exercise	1	6,570,916	268.37	193,842		195,202	163,782			195,202		(31,419)				0001
Purchased Call/MAB/MAB313USL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2024	04/16/2026	01/27/2025	Exercise	1	1,058,582	283.55	289,043		12,960	(6,859)			12,960		(20,198)				0001
Purchased Call/MAB/MAB313USN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2024	04/17/2026	01/09/2025	Exercise	1	1,158,612	282.31	257,217		22,302	563			22,302		(22,172)				0001
Purchased Call/MAB/MAB313USS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	02/06/2025	Exercise	1	1,135,609	281.58	398,510		22,974	1,549			22,974		(22,286)				0001
Purchased Call/MAB/MAB313UST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	02/19/2025	Exercise	1	1,374,345	281.58	271,362		18,343	(7,643)			18,343		(26,622)				0001
Purchased Call/MAB/MAB313USU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/21/2026	01/24/2025	Exercise	1	408,791	281.58	192,364		6,837	(898)			6,837		(8,230)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313USII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2024	04/22/2026	01/09/2025	Exercise	1	1,688,666	280.62	366,933		42,660	10,641			42,660		(32,471)				0001
Purchased Call/MAB/MAB313USY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2026	01/09/2025	Exercise	1	1,697,247	281.46	362,921		31,198	(1,052)			31,198		(32,734)				0001
Purchased Call/MAB/MAB313VS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/24/2026	03/27/2025	Exercise	1	534,120	282.16	259,714		10,773	603			10,773		(10,606)				0001
Purchased Call/MAB/MAB313VS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	01/07/2025	Exercise	1	1,448,341	280.99	444,081		29,281	1,589			29,281		(28,765)				0001
Purchased Call/MAB/MAB313VS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/24/2026	03/03/2025	Exercise	1	2,268,556	282.26	415,560		51,805	8,370			51,805		(44,304)				0001
Purchased Call/MAB/MAB313VS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/28/2026	01/07/2025	Exercise	1	806,971	282.26	165,276		14,584	(910)			14,584		(15,883)				0001
Purchased Call/MAB/MAB313VS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/27/2026	02/12/2025	Exercise	1	1,083,981	282.26	238,557		15,111	(5,688)			15,111		(21,357)				0001
Purchased Call/MAB/MAB313VS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2026	01/30/2025	Exercise	1	1,356,652	282.56	343,849		16,388	(9,714)			16,388		(26,522)				0001
Purchased Call/MAB/MAB313VSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2026	02/10/2025	Exercise	1	1,153,182	280.08	257,247		21,023	(1,211)			21,023		(22,562)				0001
Purchased Call/BCS/BCSA170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	10/15/2025	Expire	1	1,181,422	736.83	129,720								140				0001
Purchased Call/BCS/BCSA170SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	10/16/2025	Expire	1	59,191	735.22	6,996								8				0001
Purchased Call/BCS/BCSA170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/18/2027	10/21/2025	Expire	1	546,083	748.56	59,523								212				0001
Purchased Call/BCS/BCSA170SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	10/22/2025	Exercise	1	401,523	744.77	25,303	10,998	8,691	(2,307)			8,691		(10,970)				0001
Purchased Call/BCS/BCSA170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	10/22/2025	Exercise	1	764,179	755.19	70,179	6,596	5,864	(732)			5,864		(6,519)				0001
Purchased Call/BCS/BCSA171SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	11/04/2025	Expire	1	56,550	718.44	6,786								25				0001
Purchased Call/BCS/BCSA171SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	11/06/2025	Expire	1	541,723	723.86	59,860								69				0001
Purchased Call/BCS/BCSA172S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/05/2027	11/12/2025	Expire	1	531,644	726.96	58,321								293				0001
Purchased Call/BCS/BCSA172S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	11/12/2025	Expire	1	990,645	726.96	109,070								545				0001
Purchased Call/BCS/BCSA172SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	11/13/2025	Expire	1	739,451	728.99	81,709								201				0001
Purchased Call/BCS/BCSA172SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	11/17/2025	Expire	1	246,760	723.47	29,414								111				0001
Purchased Call/BCS/BCSA172SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	11/18/2025	Expire	1	341,823	731.99	37,908								143				0001
Purchased Call/BCS/BCSA172ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	11/19/2025	Expire	1	85,956	718.59	10,332								12				0001
Purchased Call/BCS/BCSA173S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	11/25/2025	Expire	1	168,353	727.41	19,984								76				0001
Purchased Call/BCS/BCSA173S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	11/25/2025	Exercise	1	1,616,012	737.59	164,170	6,392	6,766	374			6,766		(5,761)				0001
Purchased Call/MAB/MAB313JSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2023	10/10/2025	01/08/2025	Exercise	1	12,044,844	268.02	357,690		921,281	782,609			921,281		(138,672)				0001
Purchased Call/MAB/MAB313JSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/10/2025	01/08/2025	Exercise	1	9,770,723	268.58	292,211		719,955	605,357			719,955		(114,597)				0001
Purchased Call/MAB/MAB313KS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/14/2025	02/03/2025	Exercise	1	4,677,970	268.69	135,661		378,580	325,284			378,580		(53,295)				0001
Purchased Call/MAB/MAB313DSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2025	01/16/2025	Exercise	1	10,164,998	273.42	295,310		74,297	(2,367)			74,297		(76,664)				0001
Purchased Call/BCS/BCSA173S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	11/26/2025	Expire	1	192,969	727.13	22,983								28				0001
Purchased Call/BCS/BCSA173SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	12/02/2025	Expire	1	819,787	751.84	89,521								349				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCSA173SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	12/03/2025	Expire	1	269,498	746.44	29,618								37				0001
Purchased Call/BCS/BCSA173SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	12/04/2025	Expire	1	86,141	734.31	10,130								13				0001
Purchased Call/BCS/BCSA173SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	12/08/2025	Exercise	1	1,445,630	745.31	144,345	6,614	6,797	182			6,797		(6,047)				0001
Purchased Call/BCS/BCSA173SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	12/10/2025	Expire	1	568,758	741.63	62,563								81				0001
Purchased Call/BCS/BCSA174SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	12/16/2025	Expire	1	243,997	749.42	26,791								107				0001
Purchased Call/BCS/BCSA174SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	12/24/2025	Expire	1	2,191,500	742.85	252,899								339				0001
Purchased Call/BCS/BCSA175S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/24/2025	12/23/2027	12/29/2025	Expire	1	1,078,957	746.78	124,835								681				0001
Purchased Call/BCS/BCSA175S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	12/31/2025	Expire	1	2,258,937	744.93	260,004								355				0001
Purchased Call/SPT/SPT000CSD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/05/2024	01/03/2025	01/07/2025	Exercise	1	1,793,000	4413.92	122,462		269,052	268,372			269,052		(680)				0001
Purchased Call/SPT/SPT000CSH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/07/2024	02/06/2025	02/10/2025	Exercise	1	1,737,767	4561	125,745		228,889	216,419			228,889		(12,471)				0001
Purchased Call/SPT/SPT000CSL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	02/19/2025	Exercise	1	1,669,369	4586	113,786		214,061	200,115			214,061		(13,946)				0001
Purchased Call/SPT/SPT000CSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/15/2024	03/14/2025	03/18/2025	Exercise	1	1,868,000	4642.23	130,573		138,797	112,683			138,797		(26,115)				0001
Purchased Call/SPT/SPT000CSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/15/2024	03/14/2025	03/18/2025	Exercise	1	2,889,903	4669	190,318		196,941	158,878			196,941		(38,064)				0001
Purchased Call/SPT/SPT000DS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2024	04/10/2025	04/14/2025	Exercise	1	1,867,615	4669	132,780		48,052	11,537			48,052		(36,515)				0001
Purchased Call/SPT/SPT000DSK	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/23/2024	05/22/2025	05/27/2025	Exercise	1	1,995,085	4739	131,335		72,669	21,086			72,669		(51,583)				0001
Purchased Call/SPT/SPT000DSO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/31/2024	05/30/2025	06/03/2025	Exercise	1	4,212,000	4713.46	295,682		220,061	97,681			220,061		(122,380)				0001
Purchased Call/SPT/SPT000DSS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/06/2024	06/06/2025	06/10/2025	Exercise	1	1,605,000	4783.21	112,992		59,281	10,454			59,281		(48,828)				0001
Purchased Call/SPT/SPT000DST	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/06/2024	06/05/2025	06/09/2025	Exercise	1	1,506,544	4768	109,374		64,047	16,956			64,047		(47,092)				0001
Purchased Call/MAB/MAB313VSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2024	05/01/2026	03/07/2025	Exercise	1	498,028	279.71	213,399		12,400	2,778			12,400		(10,000)				0001
Purchased Call/MAB/MAB313VSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2024	05/01/2026	01/07/2025	Exercise	1	699,030	279.61	328,779		13,337	(224)			13,337		(14,399)				0001
Purchased Call/MAB/MAB313VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2026	01/14/2025	Exercise	1	953,940	280.2	180,557		18,660	13			18,660		(19,065)				0001
Purchased Call/MAB/MAB313VSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	01/16/2025	Exercise	1	1,344,523	280.2	240,355		23,423	(2,841)			23,423		(26,816)				0001
Purchased Call/MAB/MAB313VSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/01/2026	01/09/2025	Exercise	1	2,615,601	280.2	454,619		57,552	6,564			57,552		(51,869)				0001
Purchased Call/MAB/MAB313VSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2024	05/06/2026	01/07/2025	Exercise	1	824,506	281.38	365,557		20,380	4,230			20,380		(16,630)				0001
Purchased Call/MAB/MAB313VSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2026	01/06/2025	Exercise	1	1,048,033	282.49	265,408		22,624	2,055			22,624		(20,914)				0001
Purchased Call/MAB/MAB313VSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/08/2026	01/29/2025	Exercise	1	1,101,221	282.64	404,186		18,836	(2,910)			18,836		(22,730)				0001
Purchased Call/MAB/MAB313VSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/11/2026	01/30/2025	Exercise	1	1,150,001	283.9	285,692		21,173	(1,613)			21,173		(23,479)				0001
Purchased Call/MAB/MAB313VSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	01/07/2025	Exercise	1	1,996,303	283.9	450,345		39,548	206			39,548		(40,349)				0001
Purchased Call/MAB/MAB313XSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2023	10/24/2025	01/08/2025	Exercise	1	13,278,331	265.53	379,339		1,398,607	1,244,308			1,398,607		(154,299)				0001
Purchased Call/MAB/MAB313LS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2025	01/23/2025	Exercise	1	6,714,301	264.2	194,715		767,936	687,696			767,936		(80,240)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT000E9C	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/02/2024	08/01/2025	08/05/2025	Exercise	1	2,884,000	4873.11	188,325		139,687	28,784			139,687		(110,903)				0001
Purchased Call/SPT/SPT000FS7	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/04/2024	10/02/2025	10/06/2025	Exercise	1	1,568,142	5026	98,058		106,236	31,395			106,236		(74,841)				0001
Purchased Call/SPT/SPT000F9P	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/01/2024	10/31/2025	11/04/2025	Exercise	1	2,345,000	4967.25	151,722		217,092	89,393			217,092		(127,699)				0001
Purchased Call/SPT/SPT000GSJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/13/2024	12/12/2025	12/16/2025	Exercise	1	2,538,000	5156.62	167,000		128,396	(31,646)			128,396		(160,042)				0001
Purchased Call/SPT/SPT000GSV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/31/2024	12/30/2025	01/02/2026	Exercise	1	1,581,172	5068	97,512		124,450	26,937			124,450		(97,512)				0001
Purchased Call/SPT/SPT000GWI	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/03/2025	01/02/2026	01/07/2025	Expire	1	3,574,000	5076.26	228,736								(621)				0001
Purchased Call/SPT/SPT000HSD	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/12/2025	03/11/2026	03/14/2025	Expire	1	1,503,089	4977	91,002								(155)				0001
Purchased Call/SPT/SPT000HS1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/21/2025	03/20/2026	03/25/2025	Expire	1	3,193,000	5011.98	194,454								(71)				0001
Purchased Call/SPT/SPT000HSR	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/31/2025	03/31/2026	04/02/2025	Expire	1	1,573,000	4992.29	95,481								(133)				0001
Purchased Call/SPT/SPT000HSS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/04/2025	04/02/2026	04/08/2025	Expire	1	4,632,000	4801.22	261,708								10				0001
Purchased Call/SPT/SPT000I9M	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/21/2025	05/19/2026	05/23/2025	Expire	1	1,755,963	4946	93,748								(61)				0001
Purchased Call/SPT/SPT000JS5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	06/24/2025	Expire	1	2,080,370	4989	124,983								300				0001
Purchased Call/SPT/SPT000JSA	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/03/2025	07/02/2026	07/08/2025	Expire	1	2,596,000	5095.7	156,020								658				0001
Purchased Call/SPT/SPT000JSE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/18/2025	07/17/2026	07/22/2025	Expire	1	3,501,000	5096.4	211,460								691				0001
Purchased Call/SPT/SPT000JSM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6IW8S6QX2D1J8570P30	09/26/2025	09/25/2026	09/30/2025	Expire	1	2,320,000	5295.16	137,576								743				0001
Purchased Call/SPT/SPT000JSO	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/23/2025	10/20/2026	10/27/2025	Expire	1	1,496,184	5382	86,644								542				0001
Purchased Call/SPT/SPT000JSR	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/07/2025	11/06/2026	11/12/2025	Expire	1	2,267,000	5373.27	131,939								1,197				0001
Purchased Call/SPT/SPT000KS5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/26/2025	12/24/2026	12/30/2025	Expire	1	2,419,000	5482.46	137,883								1,131				0001
Purchased Call/SPT/SPT005ASY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	02/25/2025	Expire	1	3,614,000	5137.25	226,598								(277)				0001
Purchased Call/SPT/SPT005BSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	07/29/2025	Expire	1	3,847,000	5137.74	233,513								813				0001
Purchased Call/SPT/SPT005BSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Expire	1	3,476,000	5109.14	208,212								769				0001
Purchased Call/SPT/SPT005CSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	10/15/2025	Expire	1	2,647,000	5271.27	154,585								1,237				0001
Purchased Call/SPT/SPT013ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise	1	3,524,000	4721.93	245,270		216,466	162,643			216,466		(53,823)				0001
Purchased Call/SPT/SPT0402SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	01/31/2025	02/04/2025	Exercise	1	2,459,000	4572.74	164,753		295,995	282,265			295,995		(13,729)				0001
Purchased Call/SPT/SPT0403SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	01/14/2025	Expire	1	1,733,643	5054	99,635								(249)				0001
Purchased Call/MAB/MAB313LST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/07/2025	01/14/2025	Exercise	1	10,641,454	266.57	310,963		1,054,174	920,570			1,054,174		(133,605)				0001
Purchased Call/MAB/MAB313LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/11/2025	03/27/2025	Exercise	1	4,897,024	266.25	142,503		532,041	470,577			532,041		(61,464)				0001
Purchased Call/MAB/MAB313MS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/14/2025	01/07/2025	Exercise	1	9,751,790	268.97	284,893		874,005	749,378			874,005		(124,628)				0001
Purchased Call/MAB/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2024	05/13/2026	02/24/2025	Exercise	1	1,795,191	283.08	427,642		39,323	3,659			39,323		(36,187)				0001
Purchased Call/MAB/MAB313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2026	01/21/2025	Exercise	1	1,645,421	283.81	295,276		33,594	839			33,594		(33,121)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313IS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/15/2026	01/07/2025	Exercise	1	731,802	285.26	358,171		16,302	1,705			16,302		(15,301)				0001
Purchased Call/MAB/MAB313IS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/15/2026	01/27/2025	Exercise	1	2,129,429	285.27	488,194		33,469	(9,181)			33,469		(43,798)				0001
Purchased Call/MAB/MAB313ISA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	01/08/2025	Exercise	1	2,084,781	286.13	486,308		25,706	(16,108)			25,706		(42,893)				0001
Purchased Call/MAB/MAB313ISB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/18/2026	01/07/2025	Exercise	1	1,656,908	286.13	316,829		20,256	(13,038)			20,256		(34,030)				0001
Purchased Call/MAB/MAB313ISC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2026	01/07/2025	Exercise	1	1,175,052	286.13	229,897		14,372	(9,254)			14,372		(24,169)				0001
Purchased Call/MAB/MAB313FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2025	03/06/2025	Exercise	1	5,406,859	272.11	157,676		78,640	31,633			78,640		(47,007)				0001
Purchased Call/MAB/MAB313FSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2025	01/21/2025	Exercise	1	19,345,552	272.69	553,216		264,367	98,758			264,367		(165,609)				0001
Purchased Call/MAB/MAB313GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/19/2025	01/06/2025	Exercise	1	6,794,279	268.67	197,714		224,925	162,460			224,925		(62,464)				0001
Purchased Call/MAB/MAB313GSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	03/06/2025	Exercise	1	13,884,836	269.59	417,528		424,472	290,791			424,472		(133,681)				0001
Purchased Call/SPT/SPT0403SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/06/2025	02/03/2026	02/10/2025	Expire	1	2,108,861	5131	145,050								(253)				0001
Purchased Call/SPT/SPT0404S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2026	10/14/2025	Expire	1	1,537,484	5376	90,236								719				0001
Purchased Call/SPT/SPT1132SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/26/2025	08/28/2025	Exercise	1	2,349,723	4957	153,183		122,099	20,120			122,099		(101,978)				0001
Purchased Call/SPT/SPT1133SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	02/19/2025	Expire	1	1,466,000	5174.08	96,170								(92)				0001
Purchased Call/SPT/SPT1134S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	09/09/2025	Expire	1	2,500,000	5249.31	145,750								694				0001
Purchased Call/SPT/SPT000ASE	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/27/2023	04/25/2025	04/29/2025	Exercise	1	1,666,616	4570	77,315		127,874	115,717			127,874		(12,157)				0001
Purchased Call/SPT/SPT000BSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	10/06/2023	10/06/2025	10/08/2025	Exercise	1	1,686,000	4601.97	93,573		313,894	278,063			313,894		(35,831)				0001
Purchased Call/SPT/SPT000BSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	10/19/2023	10/16/2025	10/20/2025	Exercise	1	1,446,437	4920	36,922		142,106	127,419			142,106		(14,687)				0001
Purchased Call/SPT/SPT000HS3	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/17/2025	01/15/2027	01/22/2025	Expire	1	2,460,914	5415	169,530								377				0001
Purchased Call/SPT/SPT000HS5	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/23/2025	01/22/2027	01/27/2025	Expire	1	1,479,537	5471	100,448								156				0001
Purchased Call/MAB/MAB313ISG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2026	02/11/2025	Exercise	1	641,243	286.62	312,085		6,902	(6,042)			6,902		(13,368)				0001
Purchased Call/MAB/MAB313ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2026	01/29/2025	Exercise	1	1,749,509	285.2	336,269		19,899	(15,486)			19,899		(35,978)				0001
Purchased Call/MAB/MAB313ISL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/22/2026	01/07/2025	Exercise	1	1,204,443	283.93	365,717		19,551	(4,861)			19,551		(25,539)				0001
Purchased Call/MAB/MAB313ISP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	01/14/2025	Exercise	1	3,774,726	283.54	806,360		80,179	3,567			80,179		(78,856)				0001
Purchased Call/MAB/MAB313ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2026	01/08/2025	Exercise	1	618,329	283.54	243,777		12,658	28			12,658		(13,402)				0001
Purchased Call/MAB/MAB313ISR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/26/2026	01/17/2025	Exercise	1	1,632,548	283.54	284,185		28,375	(4,952)			28,375		(34,069)				0001
Purchased Call/MAB/MAB313IST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2024	05/28/2026	02/10/2025	Exercise	1	519,240	284.57	399,920		7,051	(3,539)			7,051		(11,196)				0001
Purchased Call/MAB/MAB313ISV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2024	05/29/2026	02/03/2025	Exercise	1	1,563,886	283.18	271,509		31,747	(212)			31,747		(32,363)				0001
Purchased Call/MAB/MAB313HSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/02/2025	02/20/2025	Exercise	1	4,168,684	273.26	121,094		77,350	36,684			77,350		(40,667)				0001
Purchased Call/SPT/SPT000HS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/12/2025	02/10/2027	02/14/2025	Expire	1	1,811,534	5146	190,316								30				0001
Purchased Call/SPT/SPT000HSB	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/14/2025	02/12/2027	02/19/2025	Expire	1	1,443,000	5174.08	154,545								385				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT000H6K	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/21/2025	03/19/2027	03/25/2025	Expire	1	1,759,000	5415.44	95,690								190				0001
Purchased Call/SPT/SPT000H6Q	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/28/2025	03/25/2027	04/01/2025	Expire	1	1,627,840	5435	78,974								161				0001
Purchased Call/SPT/SPT000H6V	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2025	04/12/2027	04/15/2025	Expire	1	1,533,000	4785.65	147,628								316				0001
Purchased Call/SPT/SPT000H6X	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2025	04/09/2027	04/15/2025	Expire	1	1,421,000	5221.14	64,798								139				0001
Purchased Call/SPT/SPT000I9B	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/07/2025	05/05/2027	05/09/2025	Expire	1	1,951,650	4904	187,235								89				0001
Purchased Call/SPT/SPT000JS3	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/16/2025	06/10/2027	06/18/2025	Expire	1	1,704,098	5566	65,572								41				0001
Purchased Call/SPT/SPT000JSK	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	09/04/2025	08/27/2027	09/08/2025	Expire	1	1,471,353	5218	144,232								471				0001
Purchased Call/SPT/SPT005B64	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	02/26/2025	02/24/2027	02/28/2025	Expire	1	1,958,519	5127	199,862								42				0001
Purchased Call/SPT/SPT005BSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/14/2025	03/12/2027	03/18/2025	Expire	1	1,650,000	5386.13	90,750								175				0001
Purchased Call/SPT/SPT005BSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	05/21/2025	05/18/2027	05/23/2025	Expire	1	1,748,208	4952	159,443								84				0001
Purchased Call/SPT/SPT005BSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	07/23/2025	07/16/2027	07/25/2025	Expire	1	1,658,058	5086	170,061								131				0001
Purchased Call/SPT/SPT005C51	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	08/20/2025	08/17/2027	08/22/2025	Expire	1	1,488,892	5188	138,977								122				0001
Purchased Call/SPT/SPT013WSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025	01/16/2025	Exercise	1	2,011,000	4681.47	49,471		165,513	164,628			165,513		(885)				0001
Purchased Call/SPT/SPT013WSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025	01/22/2025	Exercise	1	1,607,985	4597	51,902		204,355	203,214			204,355		(1,141)				0001
Purchased Call/SPT/SPT013WSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2023	01/31/2025	02/04/2025	Exercise	1	1,495,000	4654.23	42,458		176,055	174,308			176,055		(1,747)				0001
Purchased Call/SPT/SPT013XS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025	03/13/2025	Exercise	1	1,826,000	4606.39	49,302		167,844	163,171			167,844		(4,673)				0001
Purchased Call/SPT/SPT013XSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	04/08/2025	Exercise	1	1,578,000	4648.67	62,489		58,074	50,058			58,074		(8,016)				0001
Purchased Call/SPT/SPT013XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2025	04/15/2025	Exercise	1	1,734,000	4595.08	78,030		80,183	69,479			80,183		(10,704)				0001
Purchased Call/SPT/SPT013XSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/01/2025	08/05/2025	Exercise	1	1,540,145	4878	69,317		82,055	61,757			82,055		(20,297)				0001
Purchased Call/SPT/SPT013YS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/26/2025	09/30/2025	Exercise	1	1,679,883	4639	90,399		273,370	239,907			273,370		(33,463)				0001
Purchased Call/SPT/SPT013YSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/13/2025	11/17/2025	Exercise	1	1,686,721	4673	99,708		283,047	239,468			283,047		(43,579)				0001
Purchased Call/SPT/SPT013YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/22/2025	12/24/2025	Exercise	1	1,424,000	5007.32	59,808		141,923	112,678			141,923		(29,245)				0001
Purchased Call/BCS/BCS8177S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	07/23/2025	Exercise	1	23,196	668.44	71,804		3,572	1,323			3,572		(2,439)				0001
Purchased Call/BCS/BCS817US3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	05/01/2025	Exercise	1	37,111	671.92	44,409		4,488	910			4,488		(3,686)				0001
Purchased Call/BCS/BCS817USJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	02/19/2025	Exercise	1	156,591	667.79	21,077		30,219	14,650			30,219		(15,569)				0001
Purchased Call/SPT/SPT0401SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2025	06/12/2025	Exercise	1	1,311,000	4759.42	50,605		68,993	57,871			68,993		(11,122)				0001
Purchased Call/SPT/SPT0404S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/03/2025	07/02/2027	07/08/2025	Expire	1	1,731,000	5640.94	71,144								271				0001
Purchased Call/SPT/SPT0503S9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/06/2023	01/03/2025	01/07/2025	Exercise	1	1,592,482	4532	52,226		223,691	223,547			223,691		(144)				0001
Purchased Call/SPT/SPT0503SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/10/2023	02/10/2025	02/12/2025	Exercise	1	1,645,000	4585.62	52,147		234,835	231,966			234,835		(2,869)				0001
Purchased Call/SPT/SPT0504S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/24/2023	03/25/2025	03/27/2025	Exercise	1	1,868,000	4749.83	43,524		137,177	132,215			137,177		(4,962)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313NSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/05/2025	01/15/2025	Exercise	1	10,130,563	270.32	289,492		932,437	797,759			932,437		(134,677)				0001
Purchased Call/MAB/MAB313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2025	02/06/2025	Exercise	1	2,490,863	267.63	70,332		170,489	144,132			170,489		(26,356)				0001
Purchased Call/MAB/MAB313WSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/29/2026	03/06/2025	Exercise	1	631,407	282.15	297,664		14,460	1,503			14,460		(13,678)				0001
Purchased Call/MAB/MAB313XS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/01/2026	01/08/2025	Exercise	1	1,445,000	282.16	308,932		30,316	470			30,316		(30,559)				0001
Purchased Call/MAB/MAB313XS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/29/2026	01/14/2025	Exercise	1	1,819,443	282.16	534,584		40,710	3,323			40,710		(38,606)				0001
Purchased Call/MAB/MAB313XS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/02/2026	02/21/2025	Exercise	1	401,356	282.16	161,421		8,581	287			8,581		(8,702)				0001
Purchased Call/MAB/MAB313XS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2026	02/21/2025	Exercise	1	891,414	283.13	336,460		16,658	(1,799)			16,658		(18,885)				0001
Purchased Call/MAB/MAB313XS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2026	01/10/2025	Exercise	1	2,225,347	281.88	397,757		42,624	(3,542)			42,624		(46,664)				0001
Purchased Call/SPT/SPT1133R	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	07/29/2025	Expire	1	1,852,758	5733	69,164						203						0001
Purchased Call/SPT/SPT1133S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/30/2027	08/05/2025	Expire	1	1,462,240	5741	48,470						145						0001
Purchased Call/SPT/SPT1134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/27/2027	11/04/2025	Expire	1	1,498,215	6052	53,587						198						0001
Purchased Call/SPT/SPT1134SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2025	10/29/2027	11/10/2025	Expire	1	1,475,285	6401	20,928						79						0001
Purchased Call/SPT/SPT1134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2025	11/10/2027	11/13/2025	Expire	1	1,488,000	5991.6	59,966						148						0001
Purchased Call/GLP/GLP0000SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHCSZE78	01/31/2025	02/19/2025	02/04/2025	Expire	1	19,600,000	2660	11,900		(11,900)				(11,900)						0001
Purchased Call/GLP/GLP0000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/26/2025	03/06/2025	Expire	1	30,765,000	2815	73,395		(73,395)				(73,395)						0001
Purchased Call/GLP/GLP0000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/30/2025	04/15/2025	Expire	1	35,365,000	3070	140,085		(140,085)				(140,085)						0001
Purchased Call/GLP/GLP0400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2025	02/11/2025	02/04/2025	Expire	1	19,600,000	2900	38,570		(38,570)				(38,570)						0001
Purchased Call/GLP/GLP0400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2025	04/16/2025	04/08/2025	Expire	1	24,520,000	2945	73,960		(73,960)				(73,960)						0001
Purchased Call/GLP/GLP0400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/30/2025	05/14/2025	05/02/2025	Expire	1	22,925,000	3145	45,010		(45,010)				(45,010)						0001
Purchased Call/MAB/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/24/2025	01/14/2025	Exercise	1	1,174,564	272.21	34,527		92,831	75,879			92,831		(16,952)				0001
Purchased Call/MAB/MAB313XSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/05/2026	03/07/2025	Exercise	1	2,328,691	284.18	439,326		34,672	(13,932)			34,672		(49,608)				0001
Purchased Call/MAB/MAB313XSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/08/2026	01/10/2025	Exercise	1	1,511,155	282.47	394,447		28,269	(3,366)			28,269		(32,593)				0001
Purchased Call/MAB/MAB313XSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/05/2026	01/07/2025	Exercise	1	2,502,632	282.47	539,218		49,744	(2,562)			49,744		(53,553)				0001
Purchased Call/MAB/MAB313XSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/09/2026	03/03/2025	Exercise	1	906,534	282.47	219,149		16,492	(2,496)			16,492		(19,516)				0001
Purchased Call/MAB/MAB313XSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2024	06/10/2026	01/07/2025	Exercise	1	1,558,859	282.85	488,446		23,955	(8,759)			23,955		(33,327)				0001
Purchased Call/MAB/MAB313XSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2026	01/06/2025	Exercise	1	970,533	282.91	228,591		17,174	(3,232)			17,174		(20,722)				0001
Purchased Call/MAB/MAB313XSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2024	06/12/2026	01/15/2025	Exercise	1	1,796,728	283.94	408,934		28,529	(9,450)			28,529		(38,661)				0001
Purchased Call/MAB/MAB313XSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/12/2026	01/09/2025	Exercise	1	1,695,241	282.57	450,627		35,798	(184)			35,798		(37,089)				0001
Purchased Call/MAB/MAB313XSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/15/2026	03/05/2025	Exercise	1	1,970,777	282.6	329,916		38,002	(3,951)			38,002		(42,695)				0001
Purchased Call/MAB/MAB313XSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2026	01/21/2025	Exercise	1	633,488	282.6	215,460		8,885	(4,654)			8,885		(14,072)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313XSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/12/2026	01/24/2025	Exercise	1	2,285,831	282.6	666,448		48,167	(418)			48,167		(50,185)				0001
Purchased Call/MAB/MAB313YS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2026	01/14/2025	Exercise	1	1,806,600	282.05	507,112		34,820	(3,783)			34,820		(39,568)				0001
Purchased Call/MAB/MAB313YS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2026	01/09/2025	Exercise	1	2,281,371	283.09	455,951		38,761	(10,079)			38,761		(49,714)				0001
Purchased Call/MAB/MAB313MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	01/07/2025	Exercise	1	2,450,671	269.78	64,550	4,605	170,872	137,184			170,872		(33,688)				0001
Purchased Call/MAB/MAB3137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/24/2025	03/06/2025	Exercise	1	8,421,893	264.47	246,923		501,824	473,937			501,824		(27,887)				0001
Purchased Call/MAB/MAB313YS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/18/2026	01/24/2025	Exercise	1	1,304,113	283.5	494,374		34,119	6,084			34,119		(29,257)				0001
Purchased Call/MAB/MAB313YS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	01/07/2025	Exercise	1	2,196,112	282.66	704,551		43,198	(4,077)			43,198		(48,916)				0001
Purchased Call/MAB/MAB313YSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2026	01/17/2025	Exercise	1	1,435,583	282.66	268,817		48,995	18,016			48,995		(31,600)				0001
Purchased Call/MAB/MAB313YSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	01/07/2025	Exercise	1	1,250,784	282.66	343,295		25,917	(1,061)			25,917		(27,820)				0001
Purchased Call/MAB/MAB313YSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2024	06/24/2026	01/07/2025	Exercise	1	1,157,340	283.04	392,751		19,340	(5,681)			19,340		(25,538)				0001
Purchased Call/MAB/MAB3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/02/2026	01/17/2025	Exercise	1	481,288	270.57	301,652		20,218	13,075			20,218		(7,648)				0001
Purchased Call/MAB/MAB313PSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2026	01/21/2025	Exercise	1	269,350	273.49	108,393		5,653	1,514			5,653		(4,476)				0001
Purchased Call/MAB/MAB313PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/16/2026	01/10/2025	Exercise	1	522,228	271.7	339,271		16,766	8,719			16,766		(8,902)				0001
Purchased Call/MAB/MAB313PSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/21/2026	01/31/2025	Exercise	1	916,326	272.5	89,530		26,970	12,742			26,970		(14,399)				0001
Purchased Call/MAB/MAB313YSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2026	01/21/2025	Exercise	1	1,116,515	283.1	302,432		23,391	(792)			23,391		(24,614)				0001
Purchased Call/MAB/MAB313YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2026	01/10/2025	Exercise	1	1,043,738	283.25	447,460		18,807	(3,842)			18,807		(23,472)				0001
Purchased Call/MAB/MAB313YSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/26/2026	01/21/2025	Exercise	1	1,860,734	283.02	543,823		33,642	(6,902)			33,642		(41,864)				0001
Purchased Call/MAB/MAB313YSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	01/08/2025	Exercise	1	1,774,530	282.99	546,037		35,994	(2,725)			35,994		(39,970)				0001
Purchased Call/MAB/MAB313YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/29/2026	01/06/2025	Exercise	1	936,397	282.99	341,076		16,509	(3,951)			16,509		(21,322)				0001
Purchased Call/MAB/MAB313YSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2026	01/10/2025	Exercise	1	2,025,316	282.99	278,596		42,594	(1,679)			42,594		(44,872)				0001
Purchased Call/MAB/MAB313YST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2026	01/14/2025	Exercise	1	2,714,113	282.96	548,828		48,054	(11,385)			48,054		(60,276)				0001
Purchased Call/MAB/MAB313YSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2026	01/07/2025	Exercise	1	1,060,976	283.59	321,635		21,359	(1,951)			21,359		(24,147)				0001
Purchased Call/MAB/MAB313YSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/02/2026	03/20/2025	Exercise	1	1,315,919	285.08	409,971		25,445	(3,586)			25,445		(30,220)				0001
Purchased Call/MAB/MAB3132S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	01/07/2025	Exercise	1	2,544,200	286.02	720,237		32,569	(23,637)			32,569		(57,793)				0001
Purchased Call/MAB/MAB3132S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/06/2026	01/23/2025	Exercise	1	2,161,819	286.02	548,073		33,435	(14,572)			33,435		(49,337)				0001
Purchased Call/MAB/MAB3132S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/07/2026	01/15/2025	Exercise	1	696,273	286.02	283,402		10,843	(4,626)			10,843		(16,186)				0001
Purchased Call/MAB/MAB3132S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	01/16/2025	Exercise	1	1,077,107	285.38	389,463		21,018	(2,955)			21,018		(24,471)				0001
Purchased Call/MAB/MAB3132S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2026	01/15/2025	Exercise	1	1,739,839	286.22	366,367		28,701	(9,960)			28,701		(39,134)				0001
Purchased Call/MAB/MAB3132SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2026	02/05/2025	Exercise	1	854,957	287.28	374,192		11,574	(7,524)			11,574		(19,704)				0001
Purchased Call/MAB/MAB3132SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2024	07/10/2026	01/16/2025	Exercise	1	1,621,006	287.99	593,004		24,276	(12,082)			24,276		(37,834)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/13/2026	01/07/2025	Exercise	1	1,707,658	286.89	424,261		25,605	(12,930)			25,605		(39,562)				0001
Purchased Call/MAB/MAB313ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	01/16/2025	Exercise	1	2,916,141	286.89	735,431		38,115	(27,383)			38,115		(67,169)				0001
Purchased Call/MAB/MAB313ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2026	01/07/2025	Exercise	1	702,618	286.89	261,602		10,059	(5,802)			10,059		(16,522)				0001
Purchased Call/MAB/MAB313ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/15/2026	01/16/2025	Exercise	1	1,915,415	287.04	672,078		25,503	(17,815)			25,503		(44,167)				0001
Purchased Call/MAB/MAB313ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2026	01/30/2025	Exercise	1	2,005,175	288.04	433,901		21,397	(24,031)			21,397		(45,963)				0001
Purchased Call/MAB/MAB313ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	01/16/2025	Exercise	1	1,124,567	286.89	366,768		16,279	(9,245)			16,279		(26,127)				0001
Purchased Call/MAB/MAB313ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2024	07/17/2026	01/07/2025	Exercise	1	1,825,569	285.24	496,136		35,667	(5,938)			35,667		(42,815)				0001
Purchased Call/MAB/MAB313ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/21/2026	01/07/2025	Exercise	1	2,254,892	283.43	404,368		38,161	(13,380)			38,161		(52,454)				0001
Purchased Call/MAB/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2025	01/17/2025	Exercise	1	2,951,053	272.21	87,056		245,594	202,964			245,594		(42,630)				0001
Purchased Call/MAB/MAB3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2025	01/28/2025	Exercise	1	1,989,727	272.24	58,550		165,796	136,555			165,796		(29,241)				0001
Purchased Call/MAB/MAB313PSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/16/2026	02/03/2025	Exercise	1	417,995	272.5	181,783		14,277	7,827			14,277		(6,807)				0001
Purchased Call/MAB/MAB313ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	01/22/2025	Exercise	1	1,897,603	283.43	601,899		42,023	(1,135)			42,023		(44,547)				0001
Purchased Call/MAB/MAB313ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/20/2026	01/14/2025	Exercise	1	1,381,610	283.43	310,291		29,583	(1,985)			29,583		(32,303)				0001
Purchased Call/MAB/MAB313ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	01/30/2025	Exercise	1	1,748,600	283.23	517,094		35,415	(4,488)			35,415		(40,551)				0001
Purchased Call/MAB/MAB4130S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2026	01/10/2025	Exercise	1	1,224,289	283.45	351,806		29,456	1,372			29,456		(28,530)				0001
Purchased Call/MAB/MAB4130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2026	01/09/2025	Exercise	1	1,368,447	281.86	523,048		31,880	434			31,880		(32,367)				0001
Purchased Call/MAB/MAB4130S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/24/2026	02/05/2025	Exercise	1	776,658	279.03	383,959		18,704	783			18,704		(18,919)				0001
Purchased Call/MAB/MAB4130SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/27/2026	02/18/2025	Exercise	1	1,115,446	279.86	318,930		25,301	(502)			25,301		(26,584)				0001
Purchased Call/MAB/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2026	01/16/2025	Exercise	1	255,738	274.24	76,705		8,149	4,034			8,149		(4,304)				0001
Purchased Call/MAB/MAB313RS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/13/2024	02/13/2026	02/26/2025	Exercise	1	723,234	274.88	247,649		17,477	5,617			17,477		(12,176)				0001
Purchased Call/MAB/MAB4130SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2026	01/29/2025	Exercise	1	1,200,164	279.86	288,997		34,328	6,556			34,328		(28,464)				0001
Purchased Call/MAB/MAB4130SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2026	02/04/2025	Exercise	1	1,327,620	280.8	561,176		45,104	14,329			45,104		(31,494)				0001
Purchased Call/MAB/MAB4130SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2026	01/10/2025	Exercise	1	1,847,863	280.99	348,347		41,964	(946)			41,964		(43,322)				0001
Purchased Call/MAB/MAB4130SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	07/31/2026	01/21/2025	Exercise	1	1,584,095	281.43	476,988		45,005	7,879			45,005		(38,311)				0001
Purchased Call/MAB/MAB4130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/03/2026	01/15/2025	Exercise	1	1,297,916	279.43	461,663		30,522	(179)			30,522		(31,863)				0001
Purchased Call/MAB/MAB4130SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2026	01/07/2025	Exercise	1	1,397,522	279.43	356,485		43,126	10,058			43,126		(33,931)				0001
Purchased Call/MAB/MAB4130SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	01/15/2025	Exercise	1	1,576,598	279.43	547,326		34,900	(2,353)			34,900		(38,571)				0001
Purchased Call/MAB/MAB4130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2026	01/24/2025	Exercise	1	1,226,570	274.34	446,549		48,757	19,586			48,757		(29,736)				0001
Purchased Call/MAB/MAB4130SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2026	01/10/2025	Exercise	1	1,910,781	276.37	216,178		62,115	16,746			62,115		(45,596)				0001
Purchased Call/MAB/MAB4130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2026	01/24/2025	Exercise	1	947,048	276.11	467,208		31,943	9,494			31,943		(23,219)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4131S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/08/2024	08/07/2026	01/07/2025	Exercise	1	1,285,758	276.93	567,347		36,851	6,246			36,851		(32,039)				0001
Purchased Call/MAB/MAB4131S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/09/2024	08/07/2026	01/21/2025	Exercise	1	2,114,767	277.51	734,869		67,622	17,216			67,622		(52,146)				0001
Purchased Call/MAB/MAB4131S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/09/2024	08/10/2026	01/21/2025	Exercise	1	893,410	277.51	377,646		28,015	6,627			28,015		(22,343)				0001
Purchased Call/MAB/MAB4131SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/12/2024	08/12/2026	01/17/2025	Exercise	1	2,284,374	278.01	579,181		58,472	3,858			58,472		(55,330)				0001
Purchased Call/MAB/MAB313RSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	02/16/2024	02/18/2026	02/12/2025	Exercise	1	804,366	276.37	98,076		15,359	1,989			15,359		(13,625)				0001
Purchased Call/MAB/MAB313RSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	02/16/2024	02/17/2026	02/20/2025	Exercise	1	708,849	276.37	142,916		16,763	4,993			16,763		(12,189)				0001
Purchased Call/MAB/MAB313RSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	02/22/2024	02/20/2026	01/23/2025	Exercise	1	535,145	278.11	240,592		12,321	3,376			12,321		(9,523)				0001
Purchased Call/MAB/MAB313SS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	02/29/2024	02/27/2026	03/07/2025	Exercise	1	334,230	279	292,866		8,360	2,679			8,360		(6,427)				0001
Purchased Call/MAB/MAB313SS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	03/01/2024	03/03/2026	01/30/2025	Exercise	1	423,636	280.52	119,535		5,764	(1,499)			5,764		(7,557)				0001
Purchased Call/MAB/MAB4131SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/13/2024	08/13/2026	01/14/2025	Exercise	1	1,742,821	279.38	315,551		46,001	6,938			46,001		(39,442)				0001
Purchased Call/MAB/MAB4131SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/14/2024	08/14/2026	02/04/2025	Exercise	1	1,150,317	279.31	366,177		28,107	419			28,107		(28,270)				0001
Purchased Call/MAB/MAB4131SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/15/2024	08/14/2026	01/24/2025	Exercise	1	1,620,798	279.37	616,291		46,901	7,859			46,901		(40,573)				0001
Purchased Call/MAB/MAB4131SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/16/2024	08/14/2026	01/07/2025	Exercise	1	1,946,200	279.93	760,726		47,264	319			47,264		(48,647)				0001
Purchased Call/MAB/MAB4131SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/16/2024	08/17/2026	01/16/2025	Exercise	1	1,469,431	279.93	435,544		39,037	5,054			39,037		(35,057)				0001
Purchased Call/MAB/MAB4131SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/16/2024	08/18/2026	02/25/2025	Exercise	1	1,559,215	279.93	340,969		33,880	3,254			33,880		(31,419)				0001
Purchased Call/MAB/MAB4131SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/19/2024	08/19/2026	01/14/2025	Exercise	1	1,477,606	280.35	477,758		40,485	4,738			40,485		(36,376)				0001
Purchased Call/MAB/MAB4131ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/20/2024	08/20/2026	01/06/2025	Exercise	1	1,646,787	280.81	352,766		41,097	1,056			41,097		(40,477)				0001
Purchased Call/MAB/MAB4131SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/21/2024	08/21/2026	02/05/2025	Exercise	1	1,170,039	281.34	396,088		17,354	2,253			17,354		(15,696)				0001
Purchased Call/MAB/MAB4132S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/23/2024	08/25/2026	01/07/2025	Exercise	1	967,510	281.07	285,013		21,721	1,324			21,721		(21,095)				0001
Purchased Call/MAB/MAB4132S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/23/2024	08/21/2026	01/07/2025	Exercise	1	2,509,767	281.07	692,239		61,707	4,316			61,707		(59,000)				0001
Purchased Call/MAB/MAB4132S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/26/2024	08/26/2026	01/07/2025	Exercise	1	1,366,876	280.92	675,409		38,512	4,943			38,512		(34,500)				0001
Purchased Call/MAB/MAB4132S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/27/2024	08/27/2026	01/16/2025	Exercise	1	2,339,376	280.81	238,398		43,610	(3,163)			43,610		(47,034)				0001
Purchased Call/MAB/MAB4132SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/28/2024	08/28/2026	01/07/2025	Exercise	1	1,397,692	280.43	432,051		47,005	12,565			47,005		(35,198)				0001
Purchased Call/MAB/MAB4132SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/29/2024	08/28/2026	01/14/2025	Exercise	1	2,105,645	280.38	507,800		69,925	17,752			69,925		(53,685)				0001
Purchased Call/MAB/MAB4132SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/30/2024	08/31/2026	01/15/2025	Exercise	1	1,423,349	280.03	475,540		45,500	10,155			45,500		(36,809)				0001
Purchased Call/MAB/MAB4132SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/30/2024	09/01/2026	02/06/2025	Exercise	1	795,729	280.03	259,698		30,445	10,614			30,445		(20,597)				0001
Purchased Call/MAB/MAB4132SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/30/2024	08/28/2026	01/10/2025	Exercise	1	1,756,669	280.03	706,817		51,838	8,253			51,838		(45,649)				0001
Purchased Call/MAB/MAB4132SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/03/2024	09/03/2026	01/09/2025	Exercise	1	653,759	279.24	321,097		23,527	7,257			23,527		(16,723)				0001
Purchased Call/MAB/MAB4132SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	09/04/2024	09/04/2026	01/09/2025	Exercise	1	1,389,791	279.8	375,725		47,364	12,604			47,364		(35,354)				0001
Purchased Call/BCS/BCS917096	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	08/13/2025	Exercise	1	17,548	684.53	50,706		2,201	410			2,201		(1,857)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4132SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	01/10/2025	Exercise	1	4,696,257	279.08	1,146,910		147,519	29,017			147,519		(121,139)				0001
Purchased Call/MAB/MAB4132SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/08/2026	01/07/2025	Exercise	1	806,431	279.08	281,540		20,785	415			20,785		(21,057)				0001
Purchased Call/MAB/MAB4132SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/09/2026	01/14/2025	Exercise	1	1,471,821	279.74	432,742		38,997	1,759			38,997		(37,773)				0001
Purchased Call/MAB/MAB4132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	01/16/2025	Exercise	1	1,287,446	280.37	283,706		39,040	6,415			39,040		(32,969)				0001
Purchased Call/MAB/MAB4133S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2024	09/11/2026	01/07/2025	Exercise	1	1,485,867	280.91	475,641		33,385	1,227			33,385		(32,968)				0001
Purchased Call/MAB/MAB4133S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/11/2026	01/06/2025	Exercise	1	901,080	281.67	418,029		20,333	(2,633)			20,333		(24,031)				0001
Purchased Call/MAB/MAB4133S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/11/2026	01/21/2025	Exercise	1	1,721,515	282.61	532,973		47,617	3,680			47,617		(45,142)				0001
Purchased Call/MAB/MAB4133S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/15/2026	01/09/2025	Exercise	1	1,340,568	282.61	437,803		39,213	4,966			39,213		(35,314)				0001
Purchased Call/MAB/MAB4133SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/14/2026	01/23/2025	Exercise	1	1,521,519	282.61	378,266		40,146	1,286			40,146		(39,757)				0001
Purchased Call/MAB/MAB4133SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2024	09/16/2026	01/08/2025	Exercise	1	1,272,150	282.82	524,872		28,653	(3,899)			28,653		(33,223)				0001
Purchased Call/MAB/MAB4133SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2026	02/24/2025	Exercise	1	1,118,523	282.42	231,772		32,884	4,217			32,884		(28,950)				0001
Purchased Call/MAB/MAB4133SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2026	01/09/2025	Exercise	1	897,844	281.78	342,225		31,702	8,655			31,702		(23,641)				0001
Purchased Call/MAB/MAB4133SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2024	09/18/2026	01/09/2025	Exercise	1	1,522,016	282.8	652,421		41,247	2,016			41,247		(40,897)				0001
Purchased Call/MAB/MAB4133SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/21/2026	01/17/2025	Exercise	1	3,215,182	283.13	534,183		86,583	3,540			86,583		(84,231)				0001
Purchased Call/MAB/MAB4133SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	01/28/2025	Exercise	1	1,376,863	283.13	363,174		33,317	(2,253)			33,317		(36,442)				0001
Purchased Call/MAB/MAB4133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	01/22/2025	Exercise	1	2,527,360	283.13	790,864		75,875	10,640			75,875		(67,047)				0001
Purchased Call/MAB/MAB4133SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2026	01/07/2025	Exercise	1	1,567,360	283.4	525,360		41,739	1,183			41,739		(41,214)				0001
Purchased Call/MAB/MAB313US3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/07/2026	03/06/2025	Exercise	1	609,506	284.95	136,956		11,743	473			11,743		(11,598)				0001
Purchased Call/MAB/MAB313TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/30/2026	04/08/2025	Exercise	1	602,403	284.42	164,718		9,731	(1,215)			9,731		(11,349)				0001
Purchased Call/MAB/MAB313USP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2024	04/17/2026	01/09/2025	Exercise	1	1,378,770	282.76	317,748		20,996	(4,980)			20,996		(26,732)				0001
Purchased Call/MAB/MAB4133SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2024	09/24/2026	01/07/2025	Exercise	1	806,186	284.46	328,849		19,569	(1,324)			19,569		(21,339)				0001
Purchased Call/MAB/MAB4133SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2026	01/21/2025	Exercise	1	746,080	284.28	264,049		19,510	144			19,510		(19,790)				0001
Purchased Call/MAB/MAB4134S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2024	09/25/2026	01/06/2025	Exercise	1	1,784,065	284.42	666,322		40,713	(5,788)			40,713		(48,136)				0001
Purchased Call/MAB/MAB4134S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	01/08/2025	Exercise	1	2,622,119	284.34	616,011		70,595	2,156			70,595		(69,835)				0001
Purchased Call/MAB/MAB4134S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/28/2026	01/16/2025	Exercise	1	2,055,064	284.34	468,870		65,555	11,884			65,555		(54,761)				0001
Purchased Call/MAB/MAB4134S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2026	01/16/2025	Exercise	1	2,153,024	283.64	541,511		66,844	10,516			66,844		(56,985)				0001
Purchased Call/MAB/MAB4134S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2024	10/01/2026	02/13/2025	Exercise	1	891,123	284.21	245,181		27,047	3,696			27,047		(23,666)				0001
Purchased Call/BCS/BCS91708Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	06/18/2025	Exercise	1	26,730	676.43	64,030		3,589	1,029			3,589		(2,726)				0001
Purchased Call/MAB/MAB4134SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2024	10/02/2026	02/04/2025	Exercise	1	1,377,519	283.68	427,998		37,728	1,575			37,728		(36,841)				0001
Purchased Call/MAB/MAB4134SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/02/2026	01/16/2025	Exercise	1	1,695,409	283.05	596,205		53,812	9,132			53,812		(46,162)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4134SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/02/2026	01/14/2025	Exercise	1	1,644,030	282.25	575,310		38,547	(4,548)			38,547		(44,403)				0001
Purchased Call/MAB/MAB4134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2026	01/14/2025	Exercise	1	966,402	282.25	211,547		29,530	4,093			29,530		(25,925)				0001
Purchased Call/MAB/MAB4134SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/05/2026	01/09/2025	Exercise	1	979,290	282.25	375,671		25,732	(39)			25,732		(26,710)				0001
Purchased Call/MAB/MAB4134SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2024	10/07/2026	02/06/2025	Exercise	1	1,465,411	280.76	488,156		52,756	14,256			52,756		(39,122)				0001
Purchased Call/MAB/MAB4134SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2024	10/08/2026	02/13/2025	Exercise	1	1,044,687	280.58	222,460		43,361	15,871			43,361		(27,771)				0001
Purchased Call/MAB/MAB4134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2024	10/09/2026	01/24/2025	Exercise	1	1,513,257	280.58	468,350		57,409	17,527			57,409		(40,863)				0001
Purchased Call/MAB/MAB313VSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/08/2026	01/08/2025	Exercise	1	828,647	281.92	262,065		11,646	(4,651)			11,646		(16,789)				0001
Purchased Call/MAB/MAB4134SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2024	10/09/2026	01/14/2025	Exercise	1	2,325,831	280.71	535,897		91,789	30,362			91,789		(63,037)				0001
Purchased Call/MAB/MAB4134SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/12/2026	01/16/2025	Exercise	1	1,379,029	281.86	431,287		39,914	3,301			39,914		(37,946)				0001
Purchased Call/MAB/MAB4134SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/09/2026	02/14/2025	Exercise	1	1,859,176	281.86	648,728		61,445	12,274			61,445		(51,008)				0001
Purchased Call/MAB/MAB4134SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/13/2026	01/14/2025	Exercise	1	1,659,406	281.86	432,943		50,811	6,747			50,811		(45,380)				0001
Purchased Call/MAB/MAB4135S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2024	10/14/2026	02/04/2025	Exercise	1	1,351,456	282	395,584		35,571	(321)			35,571		(36,385)				0001
Purchased Call/MAB/MAB4135S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2024	10/15/2026	01/21/2025	Exercise	1	1,259,039	281.84	381,115		47,311	13,822			47,311		(33,970)				0001
Purchased Call/MAB/MAB4135S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2024	10/16/2026	01/06/2025	Exercise	1	1,558,030	282.44	361,597		38,320	(3,186)			38,320		(42,016)				0001
Purchased Call/MAB/MAB4135S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/16/2026	01/14/2025	Exercise	1	2,326,040	282.63	654,089		76,456	16,285			76,456		(61,789)				0001
Purchased Call/MAB/MAB313VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/12/2026	02/12/2025	Exercise	1	491,368	283.9	188,311		6,272	(3,470)			6,272		(10,219)				0001
Purchased Call/MAB/MAB313WSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2026	02/27/2025	Exercise	1	671,335	287.13	391,830		8,094	(5,431)			8,094		(14,042)				0001
Purchased Call/MAB/MAB4135SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/16/2026	01/17/2025	Exercise	1	2,072,277	283.3	588,657		57,902	2,391			57,902		(56,872)				0001
Purchased Call/MAB/MAB4135SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/19/2026	01/06/2025	Exercise	1	1,683,154	283.3	459,723		38,317	(6,791)			38,317		(46,233)				0001
Purchased Call/MAB/MAB4135SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/20/2026	01/17/2025	Exercise	1	1,835,761	283.3	304,380		41,819	(7,386)			41,819		(49,889)				0001
Purchased Call/MAB/MAB4135SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2024	10/21/2026	01/10/2025	Exercise	1	1,255,039	282.83	304,617		34,985	1,295			34,985		(34,058)				0001
Purchased Call/MAB/MAB4135SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	01/09/2025	Exercise	1	1,031,133	282.78	307,735		40,563	12,934			40,563		(28,037)				0001
Purchased Call/MAB/MAB4135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2024	10/23/2026	01/27/2025	Exercise	1	951,872	281.37	398,180		26,311	4,919			26,311		(22,006)				0001
Purchased Call/BCS/BCS917489	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	07/24/2025	Exercise	1	19,747	689.69	16,226		2,755	780			2,755		(2,013)				0001
Purchased Call/MAB/MAB313XSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2024	06/05/2026	01/16/2025	Exercise	1	1,179,815	283.1	328,958		18,673	(5,850)			18,673		(25,070)				0001
Purchased Call/MAB/MAB4135SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	01/17/2025	Exercise	1	2,103,467	282.26	596,914		72,941	16,260			72,941		(58,143)				0001
Purchased Call/MAB/MAB4135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/26/2026	01/06/2025	Exercise	1	3,272,674	282.36	540,816		93,637	4,995			93,637		(89,853)				0001
Purchased Call/MAB/MAB4135SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/27/2026	01/07/2025	Exercise	1	1,204,908	282.36	361,142		36,697	4,057			36,697		(33,526)				0001
Purchased Call/MAB/MAB4135SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	01/07/2025	Exercise	1	3,399,523	282.36	653,421		96,705	4,975			96,705		(93,166)				0001
Purchased Call/MAB/MAB4135SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2024	10/28/2026	01/30/2025	Exercise	1	1,873,006	282.72	477,979		62,047	11,404			62,047		(51,233)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4135S|I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	10/29/2024	10/29/2026	01/07/2025	Exercise	1	2,001,776	282.9	325,548		52,527	(1,679)			52,527		(54,580)				0001
Purchased Call/MAB/MAB4135S|Y	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	10/30/2024	10/30/2026	01/07/2025	Exercise	1	1,551,961	283.01	480,540		32,546	(6,487)			32,546		(39,683)				0001
Purchased Call/MAB/MAB4136S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	10/31/2024	10/30/2026	01/21/2025	Exercise	1	963,274	280.26	592,570		33,234	7,091			33,234		(27,691)				0001
Purchased Call/MAB/MAB4136S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/01/2024	10/30/2026	01/08/2025	Exercise	1	2,591,803	280.19	699,268		76,826	6,148			76,826		(72,223)				0001
Purchased Call/MAB/MAB4136S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/01/2024	11/03/2026	01/06/2025	Exercise	1	2,285,932	280.19	449,604		58,658	(3,708)			58,658		(63,412)				0001
Purchased Call/MAB/MAB4136S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/04/2024	11/04/2026	01/21/2025	Exercise	1	957,170	280.15	474,344		31,231	5,078			31,231		(26,766)				0001
Purchased Call/MAB/MAB4136SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/05/2024	11/05/2026	01/09/2025	Exercise	1	1,042,974	281.32	267,603		30,833	2,390			30,833		(28,808)				0001
Purchased Call/MAB/MAB4136SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/06/2024	11/06/2026	01/09/2025	Exercise	1	1,630,895	281.57	466,862		39,910	(4,632)			39,910		(45,279)				0001
Purchased Call/MAB/MAB4136SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/07/2024	11/06/2026	01/27/2025	Exercise	1	1,970,143	282.16	603,442		51,398	(2,708)			51,398		(55,986)				0001
Purchased Call/MAB/MAB4136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/08/2024	11/06/2026	01/08/2025	Exercise	1	2,423,623	281.99	663,474		74,574	7,923			74,574		(68,588)				0001
Purchased Call/MAB/MAB4136SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/08/2024	11/10/2026	01/10/2025	Exercise	1	1,662,420	281.99	438,465		49,874	3,983			49,874		(47,226)				0001
Purchased Call/MAB/MAB4136SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/08/2024	11/09/2026	01/07/2025	Exercise	1	3,286,629	281.99	718,916		78,426	(12,293)			78,426		(92,856)				0001
Purchased Call/MAB/MAB4136SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/12/2024	11/12/2026	02/14/2025	Exercise	1	1,311,906	279.4	410,968		48,766	12,616			48,766		(36,672)				0001
Purchased Call/MAB/MAB4136SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/13/2024	11/13/2026	01/09/2025	Exercise	1	2,126,058	278.25	612,954		87,887	29,218			87,887		(59,529)				0001
Purchased Call/MAB/MAB4136ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/14/2024	11/13/2026	01/07/2025	Exercise	1	3,128,107	277.34	487,049		111,204	24,525			111,204		(87,747)				0001
Purchased Call/MAB/MAB4136SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/15/2024	11/13/2026	01/07/2025	Exercise	1	2,438,583	276.53	521,645		101,313	36,358			101,313		(66,078)				0001
Purchased Call/MAB/MAB4136SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/15/2024	11/17/2026	01/08/2025	Exercise	1	1,338,645	276.53	464,862		44,440	7,283			44,440		(38,323)				0001
Purchased Call/MAB/MAB4136SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/15/2024	11/16/2026	01/07/2025	Exercise	1	2,023,529	276.53	579,319		68,558	12,394			68,558		(57,591)				0001
Purchased Call/MAB/MAB4137S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/18/2024	11/18/2026	01/30/2025	Exercise	1	1,592,727	277.11	508,417		55,812	11,537			55,812		(44,909)				0001
Purchased Call/MAB/MAB4137S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/19/2024	11/19/2026	01/10/2025	Exercise	1	1,163,614	277.76	310,467		52,694	20,301			52,694		(32,773)				0001
Purchased Call/MAB/MAB4137S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/20/2024	11/20/2026	01/16/2025	Exercise	1	1,613,108	278.2	517,776		56,313	11,341			56,313		(45,696)				0001
Purchased Call/MAB/MAB4137S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/21/2024	11/20/2026	01/14/2025	Exercise	1	1,515,386	278.58	786,382		44,239	1,816			44,239		(44,450)				0001
Purchased Call/MAB/MAB4137SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/22/2024	11/24/2026	01/21/2025	Exercise	1	797,882	279.54	142,247		20,198	(2,175)			20,198		(22,699)				0001
Purchased Call/MAB/MAB4137SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/22/2024	11/20/2026	01/06/2025	Exercise	1	1,881,838	279.54	609,454		73,139	20,564			73,139		(53,969)				0001
Purchased Call/MAB/MAB4137SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/22/2024	11/23/2026	01/21/2025	Exercise	1	1,319,091	279.54	389,481		39,207	2,221			39,207		(37,939)				0001
Purchased Call/MAB/MAB4137SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/25/2024	11/25/2026	01/21/2025	Exercise	1	438,103	278.48	258,403		18,887	6,584			18,887		(12,855)				0001
Purchased Call/MAB/MAB4137SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/26/2024	11/25/2026	01/15/2025	Exercise	1	1,357,631	278.51	334,654		40,062	4,294			40,062		(36,449)				0001
Purchased Call/MAB/MAB4137SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/27/2024	11/27/2026	01/07/2025	Exercise	1	3,407,913	278.46	1,175,984		111,436	21,224			111,436		(93,788)				0001
Purchased Call/MAB/MAB4137SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/29/2024	11/27/2026	01/06/2025	Exercise	1	2,361,781	279.53	575,922		92,861	25,980			92,861		(68,258)				0001
Purchased Call/MAB/MAB4137SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	11/29/2024	11/30/2026	01/27/2025	Exercise	1	1,338,474	279.53	457,153		34,243	(3,666)			34,243		(39,053)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4137SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	12/01/2026	01/14/2025	Exercise	1	2,105,408	279.53	440,483		50,278	(9,559)			50,278		(60,869)				0001
Purchased Call/MAB/MAB4137SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/02/2026	01/16/2025	Exercise	1	2,362,351	279.41	511,709		68,217	1,208			68,217		(67,617)				0001
Purchased Call/MAB/MAB4137ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2026	02/06/2025	Exercise	1	780,842	279.81	223,949		21,938	(243)			21,938		(22,475)				0001
Purchased Call/MAB/MAB4137SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2024	12/04/2026	01/09/2025	Exercise	1	1,926,234	280.29	424,463		59,311	4,330			59,311		(55,546)				0001
Purchased Call/MAB/MAB4137SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/04/2026	01/10/2025	Exercise	1	901,411	279.24	579,603		26,798	1,050			26,798		(27,276)				0001
Purchased Call/MAB/MAB4138S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/04/2026	01/06/2025	Exercise	1	2,586,132	279.3	638,372		74,316	93			74,316		(75,718)				0001
Purchased Call/MAB/MAB4138S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	01/24/2025	Exercise	1	1,277,154	279.3	432,411		36,758	3,210			36,758		(34,626)				0001
Purchased Call/MAB/MAB4138S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2026	02/04/2025	Exercise	1	1,283,064	279.3	325,799		45,696	8,865			45,696		(37,617)				0001
Purchased Call/MAB/MAB4138S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/09/2026	01/09/2025	Exercise	1	512,956	279.31	337,107		16,148	1,403			16,148		(15,188)				0001
Purchased Call/MAB/MAB4138S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	01/07/2025	Exercise	1	1,173,436	279.64	336,447		42,564	8,899			42,564		(34,087)				0001
Purchased Call/MAB/MAB4138SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	01/06/2025	Exercise	1	1,332,932	280.45	486,113		40,529	2,104			40,529		(39,112)				0001
Purchased Call/MAB/MAB4138SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2024	12/11/2026	01/09/2025	Exercise	1	2,140,174	279.33	859,463		74,248	12,507			74,248		(63,919)				0001
Purchased Call/MAB/MAB4138SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/14/2026	01/08/2025	Exercise	1	799,532	278.1	381,684		25,507	2,408			25,507		(24,065)				0001
Purchased Call/MAB/MAB4130SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	01/30/2025	Exercise	1	1,944,893	279.86	594,209		44,351	(588)			44,351		(46,332)				0001
Purchased Call/MAB/MAB4138SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2026	03/13/2025	Exercise	1	963,393	278.1	310,331		28,107	273			28,107		(28,605)				0001
Purchased Call/MAB/MAB4138SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	01/14/2025	Exercise	1	1,126,848	278.1	665,473		33,249	3,266			33,249		(31,625)				0001
Purchased Call/MAB/MAB4138SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2026	01/14/2025	Exercise	1	1,085,403	278.27	417,000		31,179	(224)			31,179		(31,939)				0001
Purchased Call/MAB/MAB4138SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2024	12/17/2026	01/16/2025	Exercise	1	1,659,239	277.95	399,588		47,861	2,225			47,861		(46,130)				0001
Purchased Call/MAB/MAB4138SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2024	12/18/2026	01/08/2025	Exercise	1	3,478,361	276.05	550,358		80,999	11,578			80,999		(70,097)				0001
Purchased Call/MAB/MAB4138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2024	12/18/2026	01/07/2025	Exercise	1	1,971,638	274.41	703,693		71,656	14,409			71,656		(59,026)				0001
Purchased Call/MAB/MAB4138ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/21/2026	01/07/2025	Exercise	1	1,258,643	275.76	520,534		45,754	9,033			45,754		(38,048)				0001
Purchased Call/MAB/MAB4138SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/18/2026	01/08/2025	Exercise	1	2,421,164	275.76	518,449		85,710	15,314			85,710		(71,587)				0001
Purchased Call/MAB/MAB4138SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	01/14/2025	Exercise	1	676,063	275.76	269,899		26,573	6,848			26,573		(20,410)				0001
Purchased Call/MAB/MAB4138SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2024	12/23/2026	01/14/2025	Exercise	1	545,177	276.03	274,460		17,695	1,799			17,695		(16,447)				0001
Purchased Call/MAB/MAB4130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2026	03/06/2025	Exercise	1	837,340	282.59	326,782		13,913	(5,565)			13,913		(20,037)				0001
Purchased Call/BCS/BCS9178S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	04/16/2025	Exercise	1	377,938	695.19	53,867		37,308	(2,005)			37,308		(39,324)				0001
Purchased Call/BCS/BCS9178S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	03/06/2025	Exercise	1	53,993	695.73	32,632		7,821	2,337			7,821		(5,520)				0001
Purchased Call/BCS/BCS9178SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	10/03/2025	Exercise	1	14,044	697.42	51,872		1,753	313			1,753		(1,578)				0001
Purchased Call/MAB/MAB4139S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	01/09/2025	Exercise	1	2,188,233	277.03	794,871		70,302	8,913			70,302		(63,334)				0001
Purchased Call/MAB/MAB4139S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/24/2026	01/09/2025	Exercise	1	1,343,391	276.34	800,012		49,108	9,667			49,108		(41,354)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4139S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/29/2026	01/28/2025	Exercise	1	1,510,212	276.34	374,894		55,592	11,102			55,592		(45,395)				0001
Purchased Call/MAB/MAB4139S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	01/06/2025	Exercise	1	2,794,146	276.34	732,704		99,810	19,168			99,810		(82,428)				0001
Purchased Call/BCS/BCS917AS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	10/15/2025	Exercise	1	11,567	699.74	11,003		1,224	(21)			1,224		(1,279)				0001
Purchased Call/BCS/BCS917ASC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	08/08/2025	Exercise	1	20,911	697.06	29,553		2,434	135			2,434		(2,392)				0001
Purchased Call/MAB/MAB4139S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	12/30/2026	01/07/2025	Exercise	1	1,913,956	275.09	431,616		54,488	5,650			54,488		(48,861)				0001
Purchased Call/MAB/MAB4139SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2024	12/31/2026	01/14/2025	Exercise	1	6,429,944	275.22	428,807		73,898	12,820			73,898		(60,737)				0001
Purchased Call/MAB/MAB4139SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2025	12/31/2026	01/06/2025	Exercise	1	17,154,961	275.52	378,408	64,535	62,612	(1,924)			62,612		(64,017)				0001
Purchased Call/MAB/MAB4139SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	01/07/2025	Exercise	1	13,081,381	275.86	310,636	37,632	40,032	2,400			40,032		(37,196)				0001
Purchased Call/MAB/MAB4139SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	12/31/2026	01/07/2025	Exercise	1	20,988,456	275.86	528,238	43,523	54,676	11,154			54,676		(42,879)				0001
Purchased Call/MAB/MAB4139SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/04/2027	01/07/2025	Exercise	1	22,078,081	275.86	525,616	62,826	78,014	15,188			78,014		(62,095)				0001
Purchased Call/MAB/MAB4139SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2025	01/06/2027	01/08/2025	Exercise	1	10,615,405	275.43	266,566	24,313	29,603	5,290			29,603		(24,307)				0001
Purchased Call/MAB/MAB4139SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/07/2025	01/07/2027	01/09/2025	Exercise	1	7,705,174	275.78	194,174	16,081	20,222	4,141			20,222		(16,076)				0001
Purchased Call/MAB/MAB4139SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2025	01/08/2027	01/10/2025	Exercise	1	36,350,017	275.72	947,466	59,457	82,593	23,136			82,593		(59,244)				0001
Purchased Call/MAB/MAB4139ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/11/2027	01/14/2025	Exercise	1	16,873,833	274.9	421,357	37,367	49,487	12,120			49,487		(36,754)				0001
Purchased Call/MAB/MAB4131SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	01/21/2025	Exercise	1	1,032,434	280.03	517,779		25,829	3,682			25,829		(23,453)				0001
Purchased Call/BCS/BCS917BS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	01/21/2025	Exercise	1	10,518	706.64	32,280		1,270	72			1,270		(1,283)				0001
Purchased Call/MAB/MAB4139SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	01/14/2025	Exercise	1	17,514,302	274.9	431,951	40,782	51,476	10,693			51,476		(40,213)				0001
Purchased Call/MAB/MAB4139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/14/2025	01/14/2027	01/16/2025	Exercise	1	13,875,293	273.61	317,841	49,375	70,133	20,758			70,133		(49,337)				0001
Purchased Call/MAB/MAB413AS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/15/2025	01/15/2027	01/17/2025	Exercise	1	9,887,687	275.38	274,441	10,015	11,467	1,452			11,467		(9,799)				0001
Purchased Call/MAB/MAB413AS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/15/2027	01/22/2025	Exercise	1	37,622,716	276.1	923,086	92,136	121,108	28,972			121,108		(90,186)				0001
Purchased Call/MAB/MAB413AS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/19/2027	01/22/2025	Exercise	1	12,878,499	276.1	278,662	50,627	66,550	15,923			66,550		(50,005)				0001
Purchased Call/MAB/MAB413ASC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/22/2027	01/24/2025	Exercise	1	19,720,047	277.46	473,136	53,102	62,361	9,258			62,361		(52,931)				0001
Purchased Call/MAB/MAB413ASE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2025	01/22/2027	01/27/2025	Exercise	1	19,312,475	277.52	473,669	48,027	62,328	14,301			62,328		(47,294)				0001
Purchased Call/MAB/MAB413ASI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	01/28/2025	Exercise	1	33,155,977	277.69	479,410	242,489	185,072	(57,417)			185,072		(241,863)				0001
Purchased Call/MAB/MAB4132S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/24/2026	01/21/2025	Exercise	1	1,155,381	281.07	324,729		26,238	2,584			26,238		(24,448)				0001
Purchased Call/MAB/MAB413ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/26/2027	01/28/2025	Exercise	1	11,576,713	277.69	282,837	29,338	33,179	3,841			33,179		(28,896)				0001
Purchased Call/MAB/MAB413ASK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	01/28/2025	Exercise	1	16,728,054	277.69	344,284	74,597	74,907	310			74,907		(74,060)				0001
Purchased Call/MAB/MAB413ASM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/27/2025	01/27/2027	01/29/2025	Exercise	1	18,858,105	275.48	460,203	51,651	79,900	28,249			79,900		(51,602)				0001
Purchased Call/MAB/MAB413ASO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/28/2025	01/28/2027	01/30/2025	Exercise	1	14,406,580	276.07	345,794	40,756	52,255	11,499			52,255		(40,680)				0001
Purchased Call/MAB/MAB413ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2025	01/29/2027	01/31/2025	Exercise	1	17,250,808	276.3	364,339	78,154	102,241	24,087			102,241		(77,909)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413ASS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2025	01/29/2027	02/03/2025	Exercise	1	21,222,886	277.86	504,420	59,683	70,205	10,521			70,205		(58,880)				0001
Purchased Call/MAB/MAB413ASV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	02/01/2027	02/04/2025	Exercise	1	20,450,451	277.42	519,228	41,821	46,210	4,389			46,210		(40,982)				0001
Purchased Call/MAB/MAB413ASW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	02/02/2027	02/04/2025	Exercise	1	16,516,173	277.42	403,344	41,941	37,697	(4,244)			37,697		(41,290)				0001
Purchased Call/MAB/MAB413ASX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	01/29/2027	02/04/2025	Exercise	1	22,392,409	277.42	530,873	63,220	78,226	15,006			78,226		(62,492)				0001
Purchased Call/MAB/MAB413ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	02/03/2027	02/05/2025	Exercise	1	15,657,892	276.76	421,845	25,762	29,068	3,306			29,068		(25,692)				0001
Purchased Call/MAB/MAB4132SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/04/2026	02/13/2025	Exercise	1	1,065,820	280.14	276,011		30,968	4,201			30,968		(27,424)				0001
Purchased Call/MAB/MAB413BS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/04/2025	02/04/2027	02/06/2025	Exercise	1	13,896,755	277.91	368,775	22,510	26,736	4,226			26,736		(22,411)				0001
Purchased Call/MAB/MAB413BS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2025	02/05/2027	02/07/2025	Exercise	1	17,209,999	278.35	477,729	19,181	27,076	7,895			27,076		(18,880)				0001
Purchased Call/MAB/MAB413BS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	02/10/2025	Exercise	1	24,481,746	279.09	621,590	49,896	51,265	1,368			51,265		(48,888)				0001
Purchased Call/MAB/MAB413BS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/08/2027	02/11/2025	Exercise	1	18,307,962	278.65	410,377	64,854	67,223	2,369			67,223		(64,171)				0001
Purchased Call/MAB/MAB413BS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	02/11/2025	Exercise	1	13,800,288	278.65	346,230	30,439	38,709	8,270			38,709		(29,862)				0001
Purchased Call/MAB/MAB413BSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	02/11/2025	Exercise	1	24,397,410	278.65	579,327	72,437	80,589	8,153			80,589		(71,610)				0001
Purchased Call/MAB/MAB413BSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2025	02/10/2027	02/12/2025	Exercise	1	18,455,556	280.24	394,656	76,113	73,618	(2,494)			73,618		(76,051)				0001
Purchased Call/MAB/MAB413BSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/11/2025	02/11/2027	02/13/2025	Exercise	1	12,107,342	280.54	286,467	34,776	29,086	(5,690)			29,086		(34,716)				0001
Purchased Call/MAB/MAB413BSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2025	02/12/2027	02/14/2025	Exercise	1	12,666,017	280.5	350,763	13,958	15,358	1,400			15,358		(13,706)				0001
Purchased Call/MAB/MAB413BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/13/2025	02/12/2027	02/18/2025	Exercise	1	20,944,548	282.02	574,626	18,374	18,088	(287)			18,088		(16,951)				0001
Purchased Call/MAB/MAB413BSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/12/2027	02/19/2025	Exercise	1	39,982,819	281.02	969,686	107,002	112,680	5,677			112,680		(104,850)				0001
Purchased Call/MAB/MAB413BSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/16/2027	02/19/2025	Exercise	1	9,538,251	281.02	223,438	28,970	36,289	7,319			36,289		(28,412)				0001
Purchased Call/MAB/MAB413BSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2027	02/19/2025	Exercise	1	14,015,392	281.02	371,404	26,622	35,855	9,234			35,855		(26,040)				0001
Purchased Call/MAB/MAB413BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/18/2025	02/18/2027	02/20/2025	Exercise	1	10,869,329	282.75	256,580	29,522	33,855	4,333			33,855		(29,461)				0001
Purchased Call/MAB/MAB413BSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/19/2025	02/19/2027	02/21/2025	Exercise	1	10,398,858	282.12	272,310	16,880	16,396	(484)			16,396		(16,745)				0001
Purchased Call/MAB/MAB413BSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2025	02/19/2027	02/24/2025	Exercise	1	22,281,468	282.33	557,880	47,817	33,716	(14,101)			33,716		(46,840)				0001
Purchased Call/MAB/MAB413BSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/19/2027	02/25/2025	Exercise	1	22,537,352	281.54	619,533	21,654	20,436	(1,218)			20,436		(20,678)				0001
Purchased Call/MAB/MAB413BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/22/2027	02/25/2025	Exercise	1	15,817,353	281.54	397,324	34,644	29,983	(4,661)			29,983		(33,941)				0001
Purchased Call/MAB/MAB413CS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	02/25/2025	Exercise	1	10,077,543	281.54	231,235	33,026	33,568	541			33,568		(32,616)				0001
Purchased Call/BCS/BCS917ESS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	04/14/2025	Exercise	1	82,172	748.76	70,237		4,540	(5,754)			4,540		(10,376)				0001
Purchased Call/MAB/MAB413CS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/24/2025	02/24/2027	02/26/2025	Exercise	1	15,804,064	281.19	404,212	25,218	21,304	(3,913)			21,304		(25,117)				0001
Purchased Call/MAB/MAB413CS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/25/2025	02/25/2027	02/27/2025	Exercise	1	16,286,042	279.98	354,740	64,313	53,215	(11,098)			53,215		(64,216)				0001
Purchased Call/MAB/MAB413CS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/26/2027	02/28/2025	Exercise	1	15,173,835	280.62	409,559	16,796	16,586	(209)			16,586		(16,591)				0001
Purchased Call/MAB/MAB413CS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2025	02/26/2027	03/03/2025	Exercise	1	21,265,296	279.3	523,328	51,808	55,510	3,702			55,510		(50,889)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413CSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	02/26/2027	03/04/2025	Exercise	1	21,386,480	278.32	549,531	44,979	61,092	16,113			61,092		(44,112)				0001
Purchased Call/MAB/MAB413CSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	03/02/2027	03/04/2025	Exercise	1	14,668,590	278.32	353,124	40,357	51,265	10,909			51,265		(39,714)				0001
Purchased Call/MAB/MAB413CSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	03/04/2025	Exercise	1	15,506,671	278.32	357,238	51,058	65,241	14,183			65,241		(50,407)				0001
Purchased Call/MAB/MAB413CSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/03/2025	03/03/2027	03/05/2025	Exercise	1	18,062,131	280.03	465,389	30,316	33,356	3,040			33,356		(30,207)				0001
Purchased Call/MAB/MAB413CSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2025	03/04/2027	03/06/2025	Exercise	1	11,533,843	278.93	299,428	24,236	25,680	1,444			25,680		(24,150)				0001
Purchased Call/MAB/MAB413CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2025	03/05/2027	03/07/2025	Exercise	1	15,761,710	280.35	413,939	26,782	25,149	(1,634)			25,149		(26,527)				0001
Purchased Call/MAB/MAB413CSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2025	03/05/2027	03/10/2025	Exercise	1	26,362,837	280.39	629,969	69,315	59,132	(10,184)			59,132		(68,156)				0001
Purchased Call/MAB/MAB413CSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/08/2027	03/11/2025	Exercise	1	20,594,265	279.74	475,047	68,134	73,916	5,782			73,916		(67,245)				0001
Purchased Call/MAB/MAB413CSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/05/2027	03/11/2025	Exercise	1	22,465,581	279.74	583,047	39,370	36,488	(2,882)			36,488		(38,370)				0001
Purchased Call/MAB/MAB413CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2027	03/11/2025	Exercise	1	13,576,311	279.74	346,444	28,386	34,362	5,976			34,362		(27,736)				0001
Purchased Call/MAB/MAB413CSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2025	03/10/2027	03/12/2025	Exercise	1	13,517,580	278.72	344,688	27,417	42,912	15,495			42,912		(27,319)				0001
Purchased Call/MAB/MAB413CSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2025	03/11/2027	03/13/2025	Exercise	1	13,850,582	278.36	385,239	14,795	17,094	2,300			17,094		(14,651)				0001
Purchased Call/MAB/MAB413CSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/12/2025	03/12/2027	03/14/2025	Exercise	1	13,846,509	278.91	352,755	31,347	30,940	(407)			30,940		(31,118)				0001
Purchased Call/MAB/MAB413CSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2025	03/12/2027	03/17/2025	Exercise	1	21,940,774	279.34	571,233	40,521	41,516	995			41,516		(39,435)				0001
Purchased Call/MAB/MAB413DS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	03/18/2025	Exercise	1	15,304,391	279.95	388,257	33,142	28,817	(4,325)			28,817		(32,393)				0001
Purchased Call/MAB/MAB413DS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2025	03/17/2027	03/19/2025	Exercise	1	13,373,480	280.36	363,732	20,356	21,445	1,090			21,445		(20,251)				0001
Purchased Call/MAB/MAB4134S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/29/2026	01/15/2025	Exercise	1	1,212,850	284.34	400,806		24,642	(7,040)			24,642		(32,649)				0001
Purchased Call/MAB/MAB4132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	09/02/2026	01/28/2025	Exercise	1	1,121,348	280.03	226,861		35,103	7,149			35,103		(28,580)				0001
Purchased Call/MAB/MAB413DS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2025	03/18/2027	03/20/2025	Exercise	1	12,289,336	281.24	322,439	22,360	21,007	(1,353)			21,007		(22,260)				0001
Purchased Call/MAB/MAB413DSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2025	03/19/2027	03/21/2025	Exercise	1	18,593,201	281.89	458,545	44,557	39,703	(4,855)			39,703		(44,304)				0001
Purchased Call/MAB/MAB413DSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/19/2027	03/24/2025	Exercise	1	26,870,182	281.29	720,027	35,741	33,740	(2,001)			33,740		(34,343)				0001
Purchased Call/MAB/MAB413DSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/22/2027	03/25/2025	Exercise	1	17,361,048	280.61	422,811	45,910	53,227	7,316			53,227		(45,072)				0001
Purchased Call/MAB/MAB413DSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/19/2027	03/25/2025	Exercise	1	30,357,707	280.61	709,233	93,306	86,650	(6,656)			86,650		(92,065)				0001
Purchased Call/MAB/MAB413DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2025	03/24/2027	03/26/2025	Exercise	1	16,819,205	280.26	417,477	43,292	43,219	(74)			43,219		(43,151)				0001
Purchased Call/MAB/MAB413DSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	03/27/2025	Exercise	1	19,174,033	280.95	485,985	39,499	37,939	(1,560)			37,939		(39,332)				0001
Purchased Call/MAB/MAB413DSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2025	03/25/2027	03/28/2025	Exercise	1	20,676,233	280.46	524,152	44,730	46,255	1,525			46,255		(44,442)				0001
Purchased Call/MAB/MAB413DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	03/31/2025	Exercise	1	19,929,726	280.81	514,078	39,017	31,725	(7,293)			31,725		(38,010)				0001
Purchased Call/MAB/MAB413DST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/25/2027	04/01/2025	Exercise	1	28,619,887	281.08	716,128	65,795	64,129	(1,666)			64,129		(64,485)				0001
Purchased Call/MAB/MAB413DSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/29/2027	04/01/2025	Exercise	1	18,069,294	281.08	444,276	46,191	42,716	(3,475)			42,716		(45,287)				0001
Purchased Call/MAB/MAB413DSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/30/2027	04/01/2025	Exercise	1	11,409,627	281.08	252,888	42,989	38,457	(4,532)			38,457		(42,474)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413DSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/31/2027	04/02/2025	Exercise	1	17,735,728	281.3	487,036	21,689	19,018	(2,671)			19,018		(21,523)				0001
Purchased Call/MAB/MAB413DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2025	04/01/2027	04/03/2025	Exercise	1	12,893,847	281.6	305,604	37,583	30,830	(6,753)			30,830		(37,466)				0001
Purchased Call/MAB/MAB413ES1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/02/2027	04/04/2025	Exercise	1	15,662,348	281.81	415,912	18,505	22,222	3,717			22,222		(18,241)				0001
Purchased Call/MAB/MAB413ES3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2025	04/02/2027	04/07/2025	Exercise	1	30,588,947	279.1	769,531	58,538	68,959	10,421			68,959		(56,940)				0001
Purchased Call/MAB/MAB413ES6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/02/2027	04/08/2025	Exercise	1	22,264,677	274.45	551,008	45,565	60,143	14,578			60,143		(44,566)				0001
Purchased Call/MAB/MAB413ES7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/05/2027	04/08/2025	Exercise	1	14,829,243	274.45	333,774	54,810	67,257	12,447			67,257		(54,114)				0001
Purchased Call/MAB/MAB413ES8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/06/2027	04/08/2025	Exercise	1	11,852,680	274.45	282,802	36,389	40,917	4,527			40,917		(35,799)				0001
Purchased Call/MAB/MAB413ESA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/07/2025	04/07/2027	04/09/2025	Exercise	1	16,874,380	270.46	451,146	27,874	40,488	12,614			40,488		(27,704)				0001
Purchased Call/MAB/MAB413ESC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2025	04/08/2027	04/10/2025	Exercise	1	9,715,167	270.7	265,878	14,352	27,940	13,589			27,940		(14,239)				0001
Purchased Call/MAB/MAB413ESE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2025	04/09/2027	04/11/2025	Exercise	1	13,466,861	271.51	322,788	43,774	60,256	16,481			60,256		(43,467)				0001
Purchased Call/MAB/MAB413ESH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2025	04/09/2027	04/14/2025	Exercise	1	22,692,322	272.98	613,859	33,573	47,233	13,659			47,233		(32,291)				0001
Purchased Call/MAB/MAB413ESL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2025	04/12/2027	04/15/2025	Exercise	1	16,699,154	273.56	403,393	47,534	54,757	7,223			54,757		(46,693)				0001
Purchased Call/MAB/MAB413ESM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2025	04/09/2027	04/15/2025	Exercise	1	24,122,225	273.56	595,880	62,103	85,568	23,465			85,568		(61,055)				0001
Purchased Call/MAB/MAB413ESN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2025	04/13/2027	04/15/2025	Exercise	1	12,779,179	273.56	270,784	55,018	74,935	19,917			74,935		(54,439)				0001
Purchased Call/MAB/MAB413EST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2025	04/16/2027	04/18/2025	Exercise	1	12,762,990	276.2	329,160	25,364	28,435	3,071			28,435		(25,064)				0001
Purchased Call/MAB/MAB413ESW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/20/2027	04/21/2025	Exercise	1	13,341,092	276.03	308,539	45,180	51,244	6,064			51,244		(44,506)				0001
Purchased Call/MAB/MAB413ESX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/19/2027	04/21/2025	Exercise	1	17,211,012	276.03	425,528	43,680	51,866	8,186			51,866		(42,751)				0001
Purchased Call/MAB/MAB413ESY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/16/2027	04/21/2025	Exercise	1	40,476,738	276.03	1,058,028	77,504	93,468	15,964			93,468		(75,547)				0001
Purchased Call/BCS/BCS917ES2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	01/17/2025	Expire	1	506,767	706.72	64,968								4				0001
Purchased Call/MAB/MAB4136S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	11/02/2026	02/06/2025	Exercise	1	1,524,156	280.19	523,257		45,394	3,816			45,394		(42,891)				0001
Purchased Call/MAB/MAB4136SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/11/2024	11/11/2026	01/29/2025	Exercise	1	761,541	280.02	369,923		25,066	4,113			25,066		(21,431)				0001
Purchased Call/BCS/BCS917KS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	02/20/2025	Expire	1	88,297	743.13	11,487								2				0001
Purchased Call/BCS/BCS917LSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	03/10/2025	Expire	1	227,074	729.78	27,953								52				0001
Purchased Call/BCS/BCS917LSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	03/11/2025	Exercise	1	100,970	730.38	9,062	1,779	1,493	(287)			1,493		(1,762)				0001
Purchased Call/MAB/MAB413FS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/21/2025	04/21/2027	04/23/2025	Exercise	1	18,362,003	276.85	470,247	37,592	39,244	1,652			39,244		(37,385)				0001
Purchased Call/MAB/MAB413FS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2027	04/24/2025	Exercise	1	12,473,286	276.59	291,639	34,198	51,498	17,300			51,498		(34,071)				0001
Purchased Call/MAB/MAB413FS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2025	04/23/2027	04/25/2025	Exercise	1	16,004,282	274.94	414,401	32,434	34,188	1,754			34,188		(32,155)				0001
Purchased Call/MAB/MAB413FS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2025	04/23/2027	04/28/2025	Exercise	1	22,226,473	275.89	575,032	42,818	64,102	21,284			64,102		(41,536)				0001
Purchased Call/MAB/MAB413FS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/26/2027	04/29/2025	Exercise	1	17,207,786	275.57	457,092	27,921	38,283	10,362			38,283		(26,901)				0001
Purchased Call/MAB/MAB413FSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	04/29/2025	Exercise	1	22,672,376	275.57	560,337	59,266	67,856	8,591			67,856		(58,154)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413FSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	04/29/2025	Exercise	1	11,931,799	275.57	306,020	24,774	30,159	5,385			30,159		(24,087)				0001
Purchased Call/MAB/MAB413FSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/28/2025	04/28/2027	04/30/2025	Exercise	1	14,245,892	276.39	378,066	22,811	27,084	4,273			27,084		(22,632)				0001
Purchased Call/MAB/MAB413FSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2025	04/29/2027	05/01/2025	Exercise	1	13,515,429	276.34	327,812	36,809	37,955	1,146			37,955		(36,639)				0001
Purchased Call/MAB/MAB413FSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2025	04/30/2027	05/02/2025	Exercise	1	13,827,904	276	372,358	18,571	33,321	14,749			33,321		(18,275)				0001
Purchased Call/MAB/MAB413FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2025	04/30/2027	05/05/2025	Exercise	1	18,270,395	274.91	470,593	38,842	51,542	12,700			51,542		(37,794)				0001
Purchased Call/MAB/MAB413FSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	04/30/2027	05/06/2025	Exercise	1	25,017,937	275.22	661,890	44,007	52,087	8,081			52,087		(42,736)				0001
Purchased Call/MAB/MAB413FSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	05/06/2025	Exercise	1	15,271,601	275.22	292,580	81,331	90,851	9,520			90,851		(80,662)				0001
Purchased Call/MAB/MAB413FSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/04/2027	05/06/2025	Exercise	1	9,765,379	275.22	199,943	45,533	50,005	4,472			50,005		(45,073)				0001
Purchased Call/MAB/MAB413FSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/05/2025	05/05/2027	05/07/2025	Exercise	1	14,737,740	275.9	363,553	43,364	54,715	11,351			54,715		(43,186)				0001
Purchased Call/MAB/MAB413FST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2025	05/06/2027	05/08/2025	Exercise	1	14,709,812	277.07	321,811	56,740	56,175	(565)			56,175		(56,580)				0001
Purchased Call/MAB/MAB413FSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/07/2027	05/09/2025	Exercise	1	13,485,833	276.6	324,556	36,024	40,670	4,646			40,670		(35,710)				0001
Purchased Call/MAB/MAB413FSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2025	05/07/2027	05/12/2025	Exercise	1	18,728,968	275.59	457,316	50,370	60,941	10,571			60,941		(49,335)				0001
Purchased Call/MAB/MAB413GS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/07/2027	05/13/2025	Exercise	1	20,869,874	275.98	551,427	30,033	37,666	7,633			37,666		(28,974)				0001
Purchased Call/MAB/MAB413GS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/10/2027	05/13/2025	Exercise	1	19,072,157	275.98	420,977	73,415	73,449	34			73,449		(72,440)				0001
Purchased Call/MAB/MAB413GS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/11/2027	05/13/2025	Exercise	1	9,921,116	275.98	238,351	28,649	34,530	5,881			34,530		(28,089)				0001
Purchased Call/MAB/MAB413GS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2025	05/12/2027	05/14/2025	Exercise	1	15,290,014	274.9	396,108	29,069	35,026	5,957			35,026		(28,872)				0001
Purchased Call/MAB/MAB413GS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2025	05/13/2027	05/15/2025	Exercise	1	11,771,769	275	302,755	20,853	29,785	8,932			29,785		(20,680)				0001
Purchased Call/MAB/MAB413GSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2025	05/14/2027	05/16/2025	Exercise	1	10,747,911	274.18	294,506	12,957	16,455	3,498			16,455		(12,641)				0001
Purchased Call/MAB/MAB413GSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	05/19/2025	Exercise	1	17,864,067	274.49	483,031	23,408	36,445	13,038			36,445		(22,261)				0001
Purchased Call/MAB/MAB413GSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/14/2027	05/20/2025	Exercise	1	20,713,503	274.38	507,817	52,513	77,659	25,146			77,659		(51,543)				0001
Purchased Call/MAB/MAB413GSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/18/2027	05/20/2025	Exercise	1	10,391,720	274.38	247,552	30,541	39,100	8,559			39,100		(29,946)				0001
Purchased Call/MAB/MAB413GSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/17/2027	05/20/2025	Exercise	1	14,706,755	274.38	380,521	28,244	43,774	15,530			43,774		(27,343)				0001
Purchased Call/MAB/MAB413GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2025	05/19/2027	05/21/2025	Exercise	1	14,265,000	274.31	386,530	22,448	37,914	15,466			37,914		(22,240)				0001
Purchased Call/MAB/MAB413GSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2025	05/20/2027	05/22/2025	Exercise	1	13,167,642	275.03	338,247	25,766	37,121	11,355			37,121		(25,558)				0001
Purchased Call/MAB/MAB413GSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	05/23/2025	Exercise	1	12,106,620	274.85	329,549	14,100	21,114	7,014			21,114		(13,699)				0001
Purchased Call/MAB/MAB413GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	05/27/2025	Exercise	1	18,128,343	274.45	438,053	50,621	72,576	21,955			72,576		(49,161)				0001
Purchased Call/MAB/MAB413GSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/21/2027	05/28/2025	Exercise	1	21,325,469	274.52	533,763	50,311	78,200	27,889			78,200		(48,874)				0001
Purchased Call/MAB/MAB413GSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/25/2027	05/28/2025	Exercise	1	10,473,391	274.52	248,871	31,094	38,932	7,838			38,932		(30,244)				0001
Purchased Call/MAB/MAB413GSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/26/2027	05/28/2025	Exercise	1	11,171,903	274.52	237,755	47,025	63,673	16,648			63,673		(46,214)				0001
Purchased Call/MAB/MAB413GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/27/2025	05/27/2027	05/29/2025	Exercise	1	12,556,933	274.73	317,174	25,589	32,835	7,246			32,835		(25,367)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413HS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2025	05/28/2027	05/30/2025	Exercise	1	10,985,271	274.33	265,401	30,056	41,101	11,045			41,101		(29,775)				0001
Purchased Call/MAB/MAB413HS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2025	05/28/2027	06/02/2025	Exercise	1	12,297,035	274.2	312,006	25,961	36,111	10,150			36,111		(25,179)				0001
Purchased Call/MAB/MAB413HS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	06/03/2025	Exercise	1	41,547,414	273.96	1,016,100	111,985	172,114	60,129			172,114		(109,683)				0001
Purchased Call/MAB/MAB413HS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	06/01/2027	06/03/2025	Exercise	1	10,573,718	273.96	265,174	24,433	37,464	13,032			37,464		(23,768)				0001
Purchased Call/MAB/MAB4138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	01/16/2025	Exercise	1	438,531	276.33	66,873		9,328	(194)			9,328		(9,628)				0001
Purchased Call/MAB/MAB413HSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2025	06/03/2027	06/05/2025	Exercise	1	12,265,853	274.9	308,321	29,752	37,816	8,064			37,816		(29,569)				0001
Purchased Call/MAB/MAB413HSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2025	06/04/2027	06/06/2025	Exercise	1	12,278,183	275.53	326,956	18,340	25,149	6,809			25,149		(17,975)				0001
Purchased Call/MAB/MAB413HSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2025	06/04/2027	06/09/2025	Exercise	1	15,550,248	275.33	391,301	35,095	51,417	16,322			51,417		(34,143)				0001
Purchased Call/MAB/MAB413HSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	06/10/2025	Exercise	1	15,439,504	275.19	367,176	45,481	58,824	13,344			58,824		(44,546)				0001
Purchased Call/MAB/MAB413HSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/04/2027	06/10/2025	Exercise	1	20,440,424	275.19	558,544	23,473	33,898	10,425			33,898		(22,315)				0001
Purchased Call/MAB/MAB413HSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/08/2027	06/10/2025	Exercise	1	16,007,340	275.19	296,441	89,489	98,917	9,429			98,917		(88,730)				0001
Purchased Call/MAB/MAB413HSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2025	06/09/2027	06/11/2025	Exercise	1	18,308,492	275.27	375,582	83,004	100,803	17,799			100,803		(82,766)				0001
Purchased Call/MAB/MAB413HSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2025	06/10/2027	06/12/2025	Exercise	1	12,098,164	274.99	307,325	26,621	39,925	13,305			39,925		(26,420)				0001
Purchased Call/MAB/MAB413HST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2025	06/11/2027	06/13/2025	Exercise	1	11,333,683	275.28	302,172	17,515	22,442	4,927			22,442		(17,267)				0001
Purchased Call/MAB/MAB413HSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2025	06/11/2027	06/16/2025	Exercise	1	22,062,276	275.6	548,992	55,077	67,111	12,034			67,111		(53,665)				0001
Purchased Call/MAB/MAB4131S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/11/2027	06/17/2025	Exercise	1	19,882,141	276.27	497,816	47,454	56,007	8,552			56,007		(46,357)				0001
Purchased Call/MAB/MAB4139SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/12/2027	01/14/2025	Exercise	1	10,414,568	274.9	250,297	27,946	32,528	4,583			32,528		(27,581)				0001
Purchased Call/MAB/MAB4139SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2025	01/13/2027	01/15/2025	Exercise	1	11,327,306	274.3	297,351	15,352	20,949	5,597			20,949		(15,337)				0001
Purchased Call/MAB/MAB413AS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2025	01/15/2027	01/21/2025	Exercise	1	11,773,503	276.09	310,393	17,986	19,848	1,861			19,848		(17,310)				0001
Purchased Call/MAB/MAB4131S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/15/2027	06/17/2025	Exercise	1	10,182,930	276.27	240,067	31,183	43,609	12,426			43,609		(30,556)				0001
Purchased Call/MAB/MAB4131S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/14/2027	06/17/2025	Exercise	1	16,018,631	276.27	305,244	85,347	148,767	63,420			148,767		(84,554)				0001
Purchased Call/MAB/MAB4131S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2025	06/16/2027	06/18/2025	Exercise	1	14,385,565	276.65	365,258	32,480	41,944	9,464			41,944		(32,019)				0001
Purchased Call/MAB/MAB4131S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2025	06/17/2027	06/20/2025	Exercise	1	14,802,007	277.04	359,809	39,816	45,126	5,311			45,126		(39,078)				0001
Purchased Call/MAB/MAB4131S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2025	06/17/2027	06/23/2025	Exercise	1	21,102,729	277.07	526,709	48,008	57,868	9,860			57,868		(46,196)				0001
Purchased Call/MAB/MAB4131SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/17/2027	06/24/2025	Exercise	1	25,855,458	276.41	611,641	74,979	85,477	10,498			85,477		(73,567)				0001
Purchased Call/MAB/MAB4131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/22/2027	06/24/2025	Exercise	1	9,837,402	276.41	229,875	31,148	37,713	6,565			37,713		(30,536)				0001
Purchased Call/BCS/BCS9170SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	04/11/2025	Expire	1	272,841	700.17	32,223						12						0001
Purchased Call/MAB/MAB413AS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	01/22/2025	Exercise	1	6,614,457	276.1	120,703	37,212	41,015	3,803			41,015		(36,942)				0001
Purchased Call/MAB/MAB413ASA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/21/2025	01/21/2027	01/23/2025	Exercise	1	12,070,270	276.62	283,654	40,607	42,849	2,242			42,849		(40,576)				0001
Purchased Call/MAB/MAB4131SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/21/2027	06/24/2025	Exercise	1	11,428,320	276.41	273,659	32,881	37,997	5,116			37,997		(32,151)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413ISH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	06/23/2025	06/23/2027	06/25/2025	Exercise	1	11,242,254	275.49	249,733	39,159	49,555	10,395			49,555		(38,995)				0001
Purchased Call/MAB/MAB413ISM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	06/25/2025	06/25/2027	06/27/2025	Exercise	1	11,189,466	274.52	276,416	30,225	44,340	14,115			44,340		(29,901)				0001
Purchased Call/MAB/MAB413ISP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	06/26/2025	06/25/2027	06/30/2025	Exercise	1	14,651,804	275.55	390,122	24,546	32,520	7,973			32,520		(23,490)				0001
Purchased Call/MAB/MAB413IST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	06/27/2025	06/28/2027	07/01/2025	Exercise	1	14,032,039	276.06	318,977	49,589	64,577	14,988			64,577		(48,722)				0001
Purchased Call/MAB/MAB413ISU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	06/27/2025	06/25/2027	07/01/2025	Exercise	1	19,852,083	276.06	500,984	44,157	58,211	14,055			58,211		(42,989)				0001
Purchased Call/MAB/MAB413ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/01/2025	07/01/2027	07/03/2025	Exercise	1	12,890,876	275.21	358,294	15,359	22,150	6,791			22,150		(14,697)				0001
Purchased Call/MAB/MAB413JS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/02/2025	07/02/2027	07/07/2025	Exercise	1	10,495,086	276.06	244,048	33,164	38,106	4,942			38,106		(32,243)				0001
Purchased Call/MAB/MAB413JS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/03/2025	07/02/2027	07/08/2025	Exercise	1	36,884,325	275.38	899,001	94,995	166,491	71,497			166,491		(91,934)				0001
Purchased Call/MAB/MAB413JS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/03/2025	07/06/2027	07/08/2025	Exercise	1	12,229,462	275.38	237,186	63,596	87,686	24,091			87,686		(62,700)				0001
Purchased Call/MAB/MAB413JS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/07/2025	07/07/2027	07/09/2025	Exercise	1	12,641,743	274.36	333,065	24,033	39,742	15,709			39,742		(23,785)				0001
Purchased Call/MAB/MAB413JSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/08/2025	07/08/2027	07/10/2025	Exercise	1	6,419,467	274.74	176,555	7,903	13,305	5,402			13,305		(7,771)				0001
Purchased Call/MAB/MAB413JSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/10/2025	07/09/2027	07/14/2025	Exercise	1	15,513,776	275.08	415,671	22,623	40,786	18,163			40,786		(21,453)				0001
Purchased Call/MAB/MAB413JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/11/2025	07/13/2027	07/15/2025	Exercise	1	10,622,089	274.72	272,530	22,004	27,356	5,352			27,356		(21,235)				0001
Purchased Call/MAB/MAB413JSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/11/2025	07/09/2027	07/15/2025	Exercise	1	17,675,154	274.72	446,064	37,799	62,014	24,215			62,014		(36,734)				0001
Purchased Call/MAB/MAB413JSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/11/2025	07/12/2027	07/15/2025	Exercise	1	14,387,810	274.72	347,319	40,657	56,146	15,489			56,146		(39,679)				0001
Purchased Call/MAB/MAB413JSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/14/2025	07/14/2027	07/16/2025	Exercise	1	12,082,561	274.16	281,089	37,420	43,342	5,922			43,342		(37,204)				0001
Purchased Call/MAB/MAB413JSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/15/2025	07/15/2027	07/17/2025	Exercise	1	13,015,347	273.32	336,941	25,681	40,052	14,370			40,052		(25,419)				0001
Purchased Call/MAB/MAB413JSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/16/2025	07/16/2027	07/18/2025	Exercise	1	12,847,037	273.52	339,131	23,098	33,857	10,759			33,857		(22,660)				0001
Purchased Call/MAB/MAB413JST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/17/2025	07/16/2027	07/21/2025	Exercise	1	19,110,585	274.34	535,023	16,913	26,549	9,636			26,549		(15,408)				0001
Purchased Call/MAB/MAB413JSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/18/2025	07/19/2027	07/22/2025	Exercise	1	15,186,697	274.76	369,037	41,763	64,555	22,792			64,555		(40,702)				0001
Purchased Call/MAB/MAB413JSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/18/2025	07/20/2027	07/22/2025	Exercise	1	8,170,965	274.76	197,963	22,766	32,927	10,161			32,927		(22,197)				0001
Purchased Call/MAB/MAB413KS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/21/2025	07/21/2027	07/23/2025	Exercise	1	15,142,310	275.31	418,663	18,837	29,002	10,165			29,002		(18,503)				0001
Purchased Call/MAB/MAB413IS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	08/09/2024	08/11/2026	01/22/2025	Exercise	1	395,099	277.51	282,600		13,377	3,915			13,377		(10,204)				0001
Purchased Call/MAB/MAB413KS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/22/2025	07/22/2027	07/24/2025	Exercise	1	19,309,965	275.68	433,947	74,316	83,832	9,516			83,832		(73,959)				0001
Purchased Call/MAB/MAB413KS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/23/2025	07/23/2027	07/25/2025	Exercise	1	12,290,804	276.97	338,062	14,559	20,788	6,229			20,788		(14,144)				0001
Purchased Call/MAB/MAB413KS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/24/2025	07/23/2027	07/28/2025	Exercise	1	18,210,629	277.28	444,094	44,382	79,195	34,813			79,195		(43,125)				0001
Purchased Call/MAB/MAB413KSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/25/2025	07/27/2027	07/29/2025	Exercise	1	10,126,543	276.4	204,526	48,623	69,469	20,847			69,469		(48,024)				0001
Purchased Call/MAB/MAB413KSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/25/2025	07/23/2027	07/29/2025	Exercise	1	16,475,660	276.4	434,664	24,134	34,555	10,421			34,555		(23,100)				0001
Purchased Call/MAB/MAB413KSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/25/2025	07/26/2027	07/29/2025	Exercise	1	16,722,685	276.4	388,797	54,769	88,862	34,092			88,862		(53,630)				0001
Purchased Call/MAB/MAB413KSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	07/28/2025	07/28/2027	07/30/2025	Exercise	1	12,937,295	275.4	339,462	23,658	34,427	10,769			34,427		(23,384)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	07/31/2025	Exercise	1	13,847,227	275.82	340,268	34,301	59,876	25,576			59,876		(34,005)				0001
Purchased Call/MAB/MAB413KSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2025	07/30/2027	08/01/2025	Exercise	1	13,006,129	275.13	293,693	44,710	70,006	25,296			70,006		(44,267)				0001
Purchased Call/MAB/MAB413KSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2025	07/30/2027	08/04/2025	Exercise	1	15,439,640	274.52	421,063	19,427	30,630	11,203			30,630		(18,182)				0001
Purchased Call/MAB/MAB413KSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	08/02/2027	08/05/2025	Exercise	1	13,072,339	274.58	311,664	38,946	55,619	16,673			55,619		(38,016)				0001
Purchased Call/BCS/BCS9170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	05/15/2025	Exercise	1	1,717,520	710.88	201,666	4,709	5,405	696			5,405		(4,608)				0001
Purchased Call/MAB/MAB413KSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	08/03/2027	08/05/2025	Exercise	1	11,175,834	274.58	253,621	40,268	61,888	21,620			61,888		(39,512)				0001
Purchased Call/MAB/MAB413KST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/30/2027	08/05/2025	Exercise	1	12,858,061	274.58	344,913	21,080	37,532	16,452			37,532		(20,263)				0001
Purchased Call/MAB/MAB413KSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	08/04/2027	08/06/2025	Exercise	1	13,026,887	275.37	334,000	27,642	42,559	14,917			42,559		(27,348)				0001
Purchased Call/MAB/MAB413KSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2025	08/05/2027	08/07/2025	Exercise	1	8,675,306	275.28	236,387	12,764	21,857	9,093			21,857		(12,554)				0001
Purchased Call/MAB/MAB413LS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2025	08/06/2027	08/11/2025	Exercise	1	17,770,271	276.29	499,478	17,329	27,228	9,899			27,228		(15,813)				0001
Purchased Call/MAB/MAB413LS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/09/2027	08/12/2025	Exercise	1	13,511,605	277.87	289,555	56,327	70,313	13,986			70,313		(55,461)				0001
Purchased Call/MAB/MAB413LS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	08/12/2025	Exercise	1	9,846,821	277.87	263,388	15,516	24,242	8,726			24,242		(14,717)				0001
Purchased Call/MAB/MAB413LSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/11/2025	08/11/2027	08/13/2025	Exercise	1	12,355,418	276.56	340,034	20,440	29,192	8,752			29,192		(20,153)				0001
Purchased Call/MAB/MAB413LSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	08/14/2025	Exercise	1	14,076,316	278.1	386,853	21,054	34,030	12,976			34,030		(20,707)				0001
Purchased Call/MAB/MAB413LSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/13/2027	08/15/2025	Exercise	1	9,227,010	279.54	237,930	15,539	24,119	8,580			24,119		(15,179)				0001
Purchased Call/MAB/MAB413LSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/16/2027	08/19/2025	Exercise	1	14,225,110	277.96	314,411	55,460	71,640	16,180			71,640		(54,489)				0001
Purchased Call/MAB/MAB413LSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	08/19/2025	Exercise	1	7,384,180	277.96	181,183	19,802	30,436	10,634			30,436		(19,243)				0001
Purchased Call/MAB/MAB413LSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2025	08/18/2027	08/20/2025	Exercise	1	15,445,882	277.89	351,252	52,780	66,677	13,896			66,677		(52,475)				0001
Purchased Call/MAB/MAB413LSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	08/21/2025	Exercise	1	10,433,021	277.48	257,182	25,986	39,392	13,406			39,392		(25,717)				0001
Purchased Call/MAB/MAB413LSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/20/2027	08/22/2025	Exercise	1	8,922,695	277.11	232,507	14,860	20,634	5,774			20,634		(14,477)				0001
Purchased Call/MAB/MAB413LSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2025	08/20/2027	08/25/2025	Exercise	1	17,114,714	276.06	453,505	31,475	57,213	25,738			57,213		(30,088)				0001
Purchased Call/MAB/MAB413MS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/20/2027	08/26/2025	Exercise	1	18,610,034	277.84	455,635	48,596	77,672	29,076			77,672		(47,369)				0001
Purchased Call/MAB/MAB413MS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/24/2027	08/26/2025	Exercise	1	8,069,978	277.84	150,927	45,183	71,630	26,447			71,630		(44,709)				0001
Purchased Call/MAB/MAB413MS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/23/2027	08/26/2025	Exercise	1	12,867,735	277.84	319,242	32,698	59,083	26,385			59,083		(31,706)				0001
Purchased Call/MAB/MAB413MS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2025	08/25/2027	08/27/2025	Exercise	1	14,157,590	277.45	381,146	20,919	35,378	14,459			35,378		(20,579)				0001
Purchased Call/MAB/MAB413MS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2025	08/26/2027	08/28/2025	Exercise	1	9,722,342	277.39	278,052	8,145	12,462	4,316			12,462		(7,883)				0001
Purchased Call/MAB/MAB413MSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2025	08/27/2027	08/29/2025	Exercise	1	8,258,971	278	228,709	11,779	22,172	10,394			22,172		(11,175)				0001
Purchased Call/MAB/MAB413MSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2025	08/27/2027	09/02/2025	Exercise	1	17,806,651	278.94	486,349	22,652	38,534	15,883			38,534		(20,541)				0001
Purchased Call/MAB/MAB413MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/27/2027	09/03/2025	Exercise	1	15,002,298	278.68	331,382	58,123	83,986	25,863			83,986		(56,797)				0001
Purchased Call/MAB/MAB413MSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2027	09/03/2025	Exercise	1	11,029,258	278.68	251,868	40,134	52,438	12,304			52,438		(39,079)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413MSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/02/2025	09/02/2027	09/04/2025	Exercise	1	10,080,104	278.21	298,778	10,708	20,557	9,849			20,557		(9,973)				0001
Purchased Call/MAB/MAB413MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/03/2025	09/03/2027	09/05/2025	Exercise	1	7,996,526	278.96	223,322	9,954	17,400	7,445			17,400		(9,613)				0001
Purchased Call/MAB/MAB413MSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	09/08/2025	Exercise	1	11,479,787	280.08	293,267	28,663	45,181	16,518			45,181		(27,768)				0001
Purchased Call/MAB/MAB413MSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/07/2027	09/09/2025	Exercise	1	9,169,343	281.39	221,965	26,618	34,933	8,315			34,933		(25,903)				0001
Purchased Call/MAB/MAB413MSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/03/2027	09/09/2025	Exercise	1	30,193,403	281.39	825,509	43,442	62,231	18,789			62,231		(41,007)				0001
Purchased Call/MAB/MAB413MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2025	09/08/2027	09/10/2025	Exercise	1	16,010,507	282.67	401,472	39,017	47,947	8,931			47,947		(38,604)				0001
Purchased Call/MAB/MAB413NS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2025	09/09/2027	09/11/2025	Exercise	1	9,296,777	282.46	253,322	13,882	21,478	7,597			21,478		(13,618)				0001
Purchased Call/MAB/MAB413NS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2025	09/10/2027	09/12/2025	Exercise	1	7,615,624	283.01	210,020	11,186	16,655	5,469			16,655		(10,786)				0001
Purchased Call/MAB/MAB413NS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2025	09/10/2027	09/15/2025	Exercise	1	15,637,058	283.97	447,588	10,698	15,366	4,668			15,366		(9,243)				0001
Purchased Call/MAB/MAB413NSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2027	09/16/2025	Exercise	1	8,578,141	283.95	181,557	37,919	53,130	15,211			53,130		(37,329)				0001
Purchased Call/MAB/MAB413NSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	09/16/2025	Exercise	1	11,445,453	283.95	301,429	20,967	28,008	7,041			28,008		(19,973)				0001
Purchased Call/MAB/MAB413NSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/10/2027	09/16/2025	Exercise	1	10,506,568	283.95	293,283	11,747	16,075	4,327			16,075		(10,936)				0001
Purchased Call/MAB/MAB413NSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/15/2025	09/15/2027	09/17/2025	Exercise	1	17,514,467	284.73	499,901	11,997	15,087	3,090			15,087		(11,510)				0001
Purchased Call/MAB/MAB413NSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2027	09/18/2025	Exercise	1	10,223,568	284.87	281,971	10,899	14,897	3,997			14,897		(10,597)				0001
Purchased Call/MAB/MAB413NSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2025	09/17/2027	09/19/2025	Exercise	1	8,099,205	284.24	190,840	27,876	43,658	15,782			43,658		(27,493)				0001
Purchased Call/BCS/BCS917SSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	06/13/2025	Expire	1	189,707	717.42	23,201								14				0001
Purchased Call/BCS/BCS917SSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	06/24/2025	Exercise	1	1,183,985	721.41	127,816	2,928	3,616	688			3,616		(2,587)				0001
Purchased Call/BCS/BCS917ST3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	06/26/2025	Expire	1	233,921	724.39	27,907								18				0001
Purchased Call/MAB/MAB413NSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/17/2027	09/22/2025	Exercise	1	17,072,582	284.18	456,562	27,397	39,168	11,770			39,168		(25,878)				0001
Purchased Call/MAB/MAB413NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	09/23/2025	Exercise	1	11,348,887	284.32	221,530	59,468	67,519	8,051			67,519		(58,726)				0001
Purchased Call/MAB/MAB413NSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/20/2027	09/23/2025	Exercise	1	10,517,100	284.32	256,002	29,774	35,873	6,099			35,873		(28,920)				0001
Purchased Call/MAB/MAB413NSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	09/23/2025	Exercise	1	20,069,744	284.32	380,605	113,593	130,553	16,959			130,553		(112,596)				0001
Purchased Call/MAB/MAB413NSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2027	09/24/2025	Exercise	1	12,545,780	285.41	357,385	10,311	13,936	3,625			13,936		(9,922)				0001
Purchased Call/MAB/MAB413NSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2025	09/23/2027	09/25/2025	Exercise	1	10,310,514	285.86	287,473	9,337	12,612	3,275			12,612		(9,042)				0001
Purchased Call/MAB/MAB4130S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2025	09/24/2027	09/26/2025	Exercise	1	6,905,916	284.85	195,793	7,142	11,807	4,665			11,807		(6,817)				0001
Purchased Call/MAB/MAB4130S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2025	09/24/2027	09/29/2025	Exercise	1	20,874,020	284.31	569,392	28,784	45,431	16,647			45,431		(26,863)				0001
Purchased Call/MAB/MAB4130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/27/2027	09/30/2025	Exercise	1	13,359,717	284.77	339,771	30,193	43,775	13,582			43,775		(29,056)				0001
Purchased Call/MAB/MAB4130S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/24/2027	09/30/2025	Exercise	1	15,898,480	284.77	436,725	22,621	34,947	12,326			34,947		(21,482)				0001
Purchased Call/MAB/MAB4130S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/28/2027	09/30/2025	Exercise	1	8,297,310	284.77	231,641	8,224	13,149	4,925			13,149		(7,436)				0001
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/29/2027	10/01/2025	Exercise	1	16,030,623	285.7	458,087	12,383	18,192	5,809			18,192		(11,913)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4130SB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2025	09/30/2027	10/02/2025	Exercise	1	8,352,544	286.01	246,458	3,231	4,795	1,564			4,795		(2,969)				0001
Purchased Call/MAB/MAB4130SH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/01/2027	10/06/2025	Exercise	1	20,202,232	286.97	539,949	39,161	54,982	15,820			54,982		(37,410)				0001
Purchased Call/MAB/MAB4130SK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/01/2027	10/07/2025	Exercise	1	12,522,317	287.84	369,749	7,789	11,222	3,433			11,222		(6,720)				0001
Purchased Call/BCS/BCS917TS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	06/27/2025	Expire	1	503,496	718.45	59,916								40				0001
Purchased Call/MAB/MAB4130SL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/05/2027	10/07/2025	Exercise	1	7,872,702	287.84	223,803	6,189	8,606	2,417			8,606		(5,416)				0001
Purchased Call/MAB/MAB4130SM																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/04/2027	10/07/2025	Exercise	1	15,113,979	287.84	390,422	31,499	42,686	11,187			42,686		(30,149)				0001
Purchased Call/MAB/MAB4130SO																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/06/2025	10/06/2027	10/08/2025	Exercise	1	13,782,127	290.33	390,920	13,009	15,419	2,410			15,419		(12,598)				0001
Purchased Call/MAB/MAB4130SQ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2025	10/07/2027	10/09/2025	Exercise	1	11,575,765	290.71	300,011	24,982	28,341	3,359			28,341		(24,607)				0001
Purchased Call/MAB/MAB4130SV																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2025	10/08/2027	10/14/2025	Exercise	1	18,076,346	290.69	493,677	21,237	24,777	3,540			24,777		(18,963)				0001
Purchased Call/MAB/MAB4130SY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/08/2027	10/15/2025	Exercise	1	16,373,868	289.17	478,387	12,977	17,589	4,611			17,589		(11,150)				0001
Purchased Call/MAB/MAB4130SZ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2027	10/15/2025	Exercise	1	8,288,593	289.17	213,354	17,652	23,149	5,497			23,149		(16,642)				0001
Purchased Call/MAB/MAB413PS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	10/13/2027	10/15/2025	Exercise	1	17,048,053	291.93	422,005	43,029	49,679	6,649			49,679		(42,557)				0001
Purchased Call/MAB/MAB413PS5																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/14/2027	10/16/2025	Exercise	1	10,261,861	291.17	296,399	11,291	13,653	2,362			13,653		(10,883)				0001
Purchased Call/MAB/MAB413PS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	10/15/2027	10/17/2025	Exercise	1	8,292,015	292.57	246,882	4,368	4,691	323			4,691		(3,867)				0001
Purchased Call/MAB/MAB413PS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2025	10/15/2027	10/20/2025	Exercise	1	20,525,090	294.38	592,715	7,266	6,837	(429)			6,837		(5,158)				0001
Purchased Call/MAB/MAB413PSE																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2027	10/21/2025	Exercise	1	4,555,584	292.77	119,597	8,535	9,245	709			9,245		(8,110)				0001
Purchased Call/MAB/MAB413PSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2025	10/20/2027	10/22/2025	Exercise	1	14,161,503	296.23	372,359	19,531	17,016	(2,515)			17,016		(19,118)				0001
Purchased Call/MAB/MAB413PSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2025	10/21/2027	10/23/2025	Exercise	1	9,435,733	294.48	270,197	5,550	5,452	(98)			5,452		(5,224)				0001
Purchased Call/MAB/MAB413DS2																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/12/2027	03/18/2025	Exercise	1	17,697,162	279.95	443,453	41,162	35,931	(5,231)			35,931		(40,424)				0001
Purchased Call/MAB/MAB413DS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/15/2027	03/18/2025	Exercise	1	15,979,709	279.95	422,135	25,256	24,869	(387)			24,869		(24,441)				0001
Purchased Call/MAB/MAB413PSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2025	10/22/2027	10/27/2025	Exercise	1	25,191,599	294.41	688,671	34,837	35,004	166			35,004		(32,383)				0001
Purchased Call/MAB/MAB413PSS																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/22/2027	10/28/2025	Exercise	1	18,059,505	294.83	515,790	14,980	14,471	(509)			14,471		(13,394)				0001
Purchased Call/MAB/MAB413PST																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/26/2027	10/28/2025	Exercise	1	10,677,903	294.83	284,808	17,764	18,391	627			18,391		(16,736)				0001
Purchased Call/MAB/MAB413PSU																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/25/2027	10/28/2025	Exercise	1	16,167,847	294.83	420,731	32,206	31,169	(1,037)			31,169		(30,693)				0001
Purchased Call/MAB/MAB413PSW																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	10/27/2027	10/29/2025	Exercise	1	25,173,294	295.63	651,928	49,068	45,040	(4,028)			45,040		(48,316)				0001
Purchased Call/MAB/MAB413PSY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2025	10/28/2027	10/30/2025	Exercise	1	13,159,660	295.35	326,125	34,391	31,859	(2,532)			31,859		(33,969)				0001
Purchased Call/MAB/MAB4130S1																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2025	10/29/2027	10/31/2025	Exercise	1	7,703,171	295.47	211,712	8,879	8,542	(337)			8,542		(8,440)				0001
Purchased Call/MAB/MAB4130S4																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/29/2027	11/03/2025	Exercise	1	23,985,572	295.05	655,774	30,800	29,936	(863)			29,936		(28,404)				0001
Purchased Call/MAB/MAB4130S9																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/02/2027	11/04/2025	Exercise	1	9,982,759	295.81	262,920	17,747	15,495	(2,252)			15,495		(16,787)				0001
Purchased Call/MAB/MAB4130SA																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/01/2027	11/04/2025	Exercise	1	14,465,099	295.81	399,096	16,665	15,673	(993)			15,673		(15,211)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413QSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/03/2027	11/05/2025	Exercise	1	18,919,905	296.03	494,786	29,523	25,787	(3,735)			25,787		(28,904)				0001
Purchased Call/MAB/MAB413QSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2025	11/04/2027	11/06/2025	Exercise	1	10,009,793	294.88	291,824	1,614	1,671	57			1,671		(1,169)				0001
Purchased Call/MAB/MAB413QSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2025	11/05/2027	11/07/2025	Exercise	1	7,906,031	293.9	204,745	16,422	16,626	204			16,626		(15,986)				0001
Purchased Call/MAB/MAB413QSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2025	11/05/2027	11/10/2025	Exercise	1	21,684,625	294.15	617,862	14,781	14,800	19			14,800		(12,379)				0001
Purchased Call/MAB/MAB413QSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/08/2027	11/12/2025	Exercise	1	16,518,426	293.84	408,860	43,424	43,624	200			43,624		(41,385)				0001
Purchased Call/MAB/MAB413QSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/05/2027	11/12/2025	Exercise	1	13,945,285	293.84	396,733	13,456	14,282	826			14,282		(11,776)				0001
Purchased Call/MAB/MAB413QST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/11/2025	11/11/2027	11/13/2025	Exercise	1	7,067,934	296.19	204,822	3,553	3,330	(222)			3,330		(3,292)				0001
Purchased Call/MAB/MAB413QSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2025	11/12/2027	11/14/2025	Exercise	1	14,505,718	296.66	391,390	19,671	17,244	(2,428)			17,244		(19,007)				0001
Purchased Call/MAB/MAB413QSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2025	11/12/2027	11/17/2025	Exercise	1	20,908,521	295.96	605,445	6,343	6,020	(323)			6,020		(4,093)				0001
Purchased Call/MAB/MAB413RS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/16/2027	11/18/2025	Exercise	1	10,075,473	294.73	270,989	15,134	15,123	(11)			15,123		(14,113)				0001
Purchased Call/MAB/MAB413RS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/15/2027	11/18/2025	Exercise	1	14,230,751	294.73	352,778	36,243	34,358	(1,886)			34,358		(34,918)				0001
Purchased Call/MAB/MAB413RS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/12/2027	11/18/2025	Exercise	1	16,797,575	294.73	487,629	4,389	4,466	77			4,466		(2,818)				0001
Purchased Call/MAB/MAB413RS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/17/2025	11/17/2027	11/19/2025	Exercise	1	17,393,444	293.93	508,737	1,725	1,854	130			1,854		(1,103)				0001
Purchased Call/MAB/MAB413RS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/18/2025	11/18/2027	11/20/2025	Exercise	1	11,967,563	292.73	349,223	4,710	5,300	591			5,300		(4,265)				0001
Purchased Call/MAB/MAB413RS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2025	11/19/2027	11/21/2025	Exercise	1	6,062,112	292.88	168,485	6,500	6,792	292			6,792		(6,099)				0001
Purchased Call/MAB/MAB413RSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/20/2025	11/19/2027	11/24/2025	Exercise	1	22,101,112	292.98	630,653	14,720	16,480	1,760			16,480		(12,305)				0001
Purchased Call/MAB/MAB413RSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/19/2027	11/25/2025	Exercise	1	17,735,197	292.61	498,040	19,261	21,973	2,712			21,973		(17,789)				0001
Purchased Call/MAB/MAB413RSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2025	11/24/2027	11/26/2025	Exercise	1	8,793,782	293.22	250,269	8,325	9,451	1,126			9,451		(7,797)				0001
Purchased Call/MAB/MAB413RSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/26/2027	12/01/2025	Exercise	1	26,625,642	294.92	784,506	8,469	8,666	197			8,666		(4,485)				0001
Purchased Call/MAB/MAB413RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/26/2027	12/02/2025	Expire	1	9,777,904	296.07	291,419								1,076				0001
Purchased Call/BCS/BCS917VSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	08/04/2025	Expire	1	164,289	719.88	19,945								59				0001
Purchased Call/MAB/MAB413RSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/30/2027	12/02/2025	Exercise	1	19,575,975	296.07	561,878	12,667	12,179	(488)			12,179		(10,497)				0001
Purchased Call/MAB/MAB413RSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	12/01/2027	12/03/2025	Exercise	1	13,951,478	295.49	408,123	4,370	4,533	163			4,533		(3,846)				0001
Purchased Call/MAB/MAB413RSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2025	12/02/2027	12/04/2025	Exercise	1	9,215,780	295.2	268,928	4,833	5,000	167			5,000		(4,475)				0001
Purchased Call/MAB/MAB413RSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2025	12/03/2027	12/05/2025	Exercise	1	7,407,735	296.04	218,852	2,101	1,897	(204)			1,897		(1,654)				0001
Purchased Call/MAB/MAB413SS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2025	12/03/2027	12/08/2025	Exercise	1	19,218,148	296.53	536,360	19,303	18,258	(1,045)			18,258		(17,205)				0001
Purchased Call/MAB/MAB413SS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/07/2027	12/09/2025	Exercise	1	8,567,970	296.66	247,313	4,800	4,607	(193)			4,607		(3,834)				0001
Purchased Call/MAB/MAB413SS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/03/2027	12/09/2025	Expire	1	15,157,703	296.66	450,630								1,666				0001
Purchased Call/MAB/MAB413SSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2025	12/08/2027	12/10/2025	Exercise	1	14,293,819	295.58	410,405	6,608	6,669	61			6,669		(6,073)				0001
Purchased Call/MAB/MAB413SSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2025	12/09/2027	12/11/2025	Exercise	1	11,363,222	295.04	335,443	2,875	2,812	(62)			2,812		(2,329)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413SSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2025	12/10/2027	12/15/2025	Exercise	1	18,149,292	295.77	517,488	11,359	11,090	(269)			11,090		(9,300)				0001
Purchased Call/MAB/MAB413SSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/10/2027	12/16/2025	Exercise	1	14,954,372	294.88	431,267	7,143	8,012	869			8,012		(5,652)				0001
Purchased Call/MAB/MAB413SSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2025	12/17/2027	12/22/2025	Expire	1	10,990,127	294.1	331,297								1,335				0001
Purchased Call/MAB/MAB413SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/17/2027	12/23/2025	Expire	1	16,311,000	294.84	494,539								1,654				0001
Purchased Call/MAB/MAB413SSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/21/2027	12/23/2025	Exercise	1	15,840,995	294.84	467,468	5,501	6,032	532			6,032		(3,686)				0001
Purchased Call/MAB/MAB413SSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/20/2027	12/23/2025	Exercise	1	11,484,070	294.84	335,939	4,398	4,818	420			4,818		(3,046)				0001
Purchased Call/MAB/MAB413TSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	12/24/2025	Expire	1	13,638,947	295.69	412,426								803				0001
Purchased Call/MAB/MAB413TS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2025	12/23/2027	12/26/2025	Exercise	1	9,028,132	296.42	247,712	11,273	11,486	213			11,486		(10,442)				0001
Purchased Call/MAB/MAB413TS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/23/2027	12/30/2025	Expire	1	27,029,858	297.48	801,313								3,045				0001
Purchased Call/MAB/MAB413TSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2025	12/29/2027	12/31/2025	Expire	1	14,319,148	296.04	432,702								586				0001
Purchased Call/MAB/MAB413TSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2025	12/30/2027	01/02/2026	Expire	1	5,286,222	296.83	155,445								158				0001
Purchased Call/SPX/SPXA211S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/02/2025	01/10/2025	01/06/2025	Expire	1	41,300,000	6015.26		26,845	(26,845)						(26,845)				0001
Purchased Call/SPX/SPXA211S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/02/2025	01/17/2025	01/06/2025	Expire	1	59,000,000	6103.29		20,650	(20,650)						(20,650)				0001
Purchased Call/SPX/SPXA21KSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/23/2025	02/07/2025	01/27/2025	Expire	1	48,640,000	6332.86		14,592	(14,592)						(14,592)				0001
Purchased Call/SPX/SPXA211MSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/10/2025	02/27/2025	02/12/2025	Expire	1	48,560,000	6339.43		7,284	(7,284)						(7,284)				0001
Purchased Call/SPX/SPXA211MSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/12/2025	02/27/2025	02/14/2025	Expire	1	32,250,000	5189.42		29,025	(29,025)						(29,025)				0001
Purchased Call/SPX/SPXA211NS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/20/2025	03/07/2025	02/24/2025	Expire	1	73,560,000	6331.63		14,712	(14,712)						(14,712)				0001
Purchased Call/SPX/SPXA211YSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/15/2025	08/05/2025	07/17/2025	Expire	1	40,000,000	5994.01		70,000	(70,000)						(70,000)				0001
Purchased Call/SPX/SPXB213SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/07/2025	10/28/2025	10/09/2025	Expire	1	84,000,000	6916.03		75,600	(75,600)						(75,600)				0001
Purchased Call/SPX/SPXC0575E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	01/14/2025	01/22/2025	01/16/2025	Exercise	1	52,380,000	6047.41		13,095	174,624	161,529			174,624		(13,095)				0001
Purchased Call/SPX/SPXD171SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2025	04/23/2025	04/07/2025	Expire	1	41,200,000	5317.81		94,760	(94,760)						(94,760)				0001
Purchased Call/MSD/MSD213SJJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2022	01/02/2025	01/06/2025	Exercise	1	283,113	182.35	25,873	32,604	32,569				32,604		(36)				0001
Purchased Call/MSD/MSD213SSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	01/07/2025	Exercise	1	244,158	182.15	22,194	28,980	28,919				28,980		(61)				0001
Purchased Call/MSD/MSD213SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/03/2025	01/07/2025	Exercise	1	29,181	182.53	2,679	3,396	3,388				3,396		(7)				0001
Purchased Call/MSD/MSD213TS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/10/2025	01/14/2025	Exercise	1	56,275	183.59	4,902	5,757	5,696				5,757		(61)				0001
Purchased Call/MSD/MSD213TS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/16/2025	01/21/2025	Exercise	1	60,548	183.66	5,316	7,075	6,965				7,075		(109)				0001
Purchased Call/MSD/MSD213TS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/13/2025	01/15/2025	Exercise	1	94,653	183.66	8,282	10,106	9,970				10,106		(137)				0001
Purchased Call/MSD/MSD213TSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025	01/22/2025	Exercise	1	354,917	182.29	30,558	45,306	44,635				45,306		(672)				0001
Purchased Call/MSD/MSD213TSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/17/2025	01/22/2025	Exercise	1	172,903	182.85	15,043	21,475	21,142				21,475		(332)				0001
Purchased Call/MSD/MSD213US2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2023	01/31/2025	02/04/2025	Exercise	1	150,298	183.12	13,057	18,459	17,918				18,459		(541)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213US4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/04/2025	02/06/2025	Exercise	1	212,754	182.86	19,414		26,679	25,769			26,679		(910)				0001
Purchased Call/MSD/MSD213US5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2025	02/07/2025	Exercise	1	161,617	182.86	14,400		20,602	19,911			20,602		(691)				0001
Purchased Call/MSD/MSD213US6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/03/2025	01/17/2025	Exercise	1	234,196	182.86	20,820		29,276	28,331			29,276		(945)				0001
Purchased Call/MSD/MSD213USB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2025	02/11/2025	Exercise	1	575,923	183.14	52,294		71,731	69,077			71,731		(2,654)				0001
Purchased Call/MSD/MSD213USM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2025	02/18/2025	Exercise	1	423,617	183.81	39,474		54,989	52,659			54,989		(2,330)				0001
Purchased Call/MSD/MSD213USU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/19/2025	01/09/2025	Exercise	1	168,291	182.49	16,038		23,140	22,060			23,140		(1,079)				0001
Purchased Call/MSD/MSD213VSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2023	02/28/2025	01/17/2025	Exercise	1	168,410	180.92	16,919		26,552	25,199			26,552		(1,353)				0001
Purchased Call/MSD/MSD213VS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2023	02/28/2025	03/04/2025	Exercise	1	55,772	181.36	5,751		8,906	8,444			8,906		(461)				0001
Purchased Call/MSD/MSD213VSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2023	03/07/2025	03/11/2025	Exercise	1	362,091	181.12	35,886		58,076	54,869			58,076		(3,207)				0001
Purchased Call/MSD/MSD213VSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025	03/13/2025	Exercise	1	137,808	179.75	12,995		22,601	21,370			22,601		(1,232)				0001
Purchased Call/MSD/MSD213WS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2025	03/17/2025	Exercise	1	247,332	179.81	20,825		39,202	37,174			39,202		(2,028)				0001
Purchased Call/MSD/MSD213WS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/18/2025	01/27/2025	Exercise	1	450,785	179.38	36,288		76,395	72,607			76,395		(3,788)				0001
Purchased Call/MSD/MSD213WSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/19/2025	03/21/2025	Exercise	1	374,449	179.38	30,741		64,523	61,271			64,523		(3,253)				0001
Purchased Call/MSD/MSD213WSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2023	03/20/2025	02/26/2025	Exercise	1	173,508	180.35	14,228		28,715	27,193			28,715		(1,522)				0001
Purchased Call/MSD/MSD213WSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2025	03/28/2025	Exercise	1	210,060	180.55	18,084		34,647	32,557			34,647		(2,090)				0001
Purchased Call/MSD/MSD213WSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2025	04/01/2025	Exercise	1	296,244	181.87	25,536		46,456	43,439			46,456		(3,017)				0001
Purchased Call/MSD/MSD213WSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2025	04/04/2025	Exercise	1	172,194	182.66	14,964		26,631	24,763			26,631		(1,868)				0001
Purchased Call/MSD/MSD213X5S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2023	04/04/2025	04/08/2025	Exercise	1	427,911	183.11	36,286		51,342	46,701			51,342		(4,641)				0001
Purchased Call/MSD/MSD213XSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/17/2025	02/26/2025	Exercise	1	301,351	184.16	26,670		35,719	31,836			35,719		(3,883)				0001
Purchased Call/MSD/MSD213YS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2025	04/25/2025	Exercise	1	245,148	183.78	21,730		29,306	25,963			29,306		(3,343)				0001
Purchased Call/MSD/MSD213YS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2025	04/29/2025	Exercise	1	168,798	183.51	14,415		20,577	18,322			20,577		(2,254)				0001
Purchased Call/MSD/MSD213YSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025	04/10/2025	Exercise	1	220,977	181.13	17,656		30,138	27,191			30,138		(2,947)				0001
Purchased Call/MSD/MSD213YSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2025	05/12/2025	Exercise	1	50,902	182.1	4,261		6,781	6,039			6,781		(742)				0001
Purchased Call/MSD/MSD2132S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2025	04/29/2025	Exercise	1	258,436	181.46	21,683		36,125	32,139			36,125		(3,986)				0001
Purchased Call/MSD/MSD2132SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	01/27/2025	Exercise	1	264,288	181.66	23,099		37,448	33,038			37,448		(4,410)				0001
Purchased Call/MSD/MSD2132SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/23/2025	04/29/2025	Exercise	1	140,874	181.41	12,608		19,607	17,147			19,607		(2,459)				0001
Purchased Call/MSD/MSD2132SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/27/2025	05/29/2025	Exercise	1	93,438	181.23	8,634		13,415	11,681			13,415		(1,734)				0001
Purchased Call/MSD/MSD2132SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2025	06/02/2025	Exercise	1	109,428	181.23	10,133		15,651	13,593			15,651		(2,057)				0001
Purchased Call/MSD/MSD3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/30/2025	03/31/2025	Exercise	1	228,730	180.91	20,266		34,055	29,890			34,055		(4,165)				0001
Purchased Call/MSD/MSD3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/02/2025	06/04/2025	Exercise	1	99,917	182	9,062		14,071	12,176			14,071		(1,895)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/03/2025	06/05/2025	Exercise	1	112,157	182	10,184		15,831	13,691			15,831		(2,140)				0001
Purchased Call/MSD/MSD3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2025	06/09/2025	Exercise	1	407,679	181.91	37,448		56,812	48,784			56,812		(8,029)				0001
Purchased Call/MSD/MSD3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/06/2025	05/21/2025	Exercise	1	171,450	182.72	15,842		23,377	19,983			23,377		(3,395)				0001
Purchased Call/MSD/MSD3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2025	06/13/2025	Exercise	1	264,022	182.71	24,422		36,689	31,296			36,689		(5,394)				0001
Purchased Call/MSD/MSD3131S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/20/2025	06/05/2025	Exercise	1	104,132	182.89	9,820		14,325	12,032			14,325		(2,293)				0001
Purchased Call/MSD/MSD3131SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2025	04/25/2025	Exercise	1	283,276	182.31	26,713		40,166	33,717			40,166		(6,449)				0001
Purchased Call/MSD/MSD3131SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/29/2023	06/27/2025	06/05/2025	Exercise	1	88,331	183.17	8,568		12,119	10,027			12,119		(2,092)				0001
Purchased Call/MSD/MSD3131S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2025	06/05/2025	Exercise	1	414,432	183.99	40,780		57,596	47,345			57,596		(10,251)				0001
Purchased Call/MSD/MSD3131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2023	07/11/2025	01/17/2025	Exercise	1	500,296	183.85	48,979		71,052	58,220			71,052		(12,833)				0001
Purchased Call/MSD/MSD3132S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/11/2025	03/05/2025	Exercise	1	134,789	184.13	12,940		19,412	16,017			19,412		(3,395)				0001
Purchased Call/MSD/MSD3132S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/13/2023	07/11/2025	06/05/2025	Exercise	1	124,792	184.3	11,693		17,285	14,204			17,285		(3,081)				0001
Purchased Call/MSD/MSD3132S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2025	06/05/2025	Exercise	1	98,738	183.62	9,489		13,866	11,315			13,866		(2,551)				0001
Purchased Call/MSD/MSD3132SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2023	07/18/2025	06/05/2025	Exercise	1	256,074	183.86	24,455		35,631	28,989			35,631		(6,642)				0001
Purchased Call/MSD/MSD3132SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/25/2025	07/29/2025	Exercise	1	53,093	186.28	5,208		6,886	5,413			6,886		(1,473)				0001
Purchased Call/MSD/MSD3133S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/01/2025	02/26/2025	Exercise	1	221,468	185.66	21,792		28,863	22,517			28,863		(6,346)				0001
Purchased Call/MSD/MSD3133S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/01/2025	01/17/2025	Exercise	1	175,723	185.66	17,291		22,005	16,949			22,005		(5,056)				0001
Purchased Call/MSD/MSD3133SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2025	07/22/2025	Exercise	1	225,910	185.91	21,891		29,379	22,833			29,379		(6,546)				0001
Purchased Call/MSD/MSD3133SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/08/2025	07/22/2025	Exercise	1	62,861	185.89	6,091		8,291	6,458			8,291		(1,832)				0001
Purchased Call/MSD/MSD3133SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2025	05/21/2025	Exercise	1	202,665	186.55	20,023		27,411	21,258			27,411		(6,153)				0001
Purchased Call/MSD/MSD3133SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2025	03/05/2025	Exercise	1	404,170	186.51	39,843		54,496	42,157			54,496		(12,340)				0001
Purchased Call/MAB/MAB413ESR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2025	04/15/2027	04/17/2025	Exercise	1	12,267,115	274.54	336,920	20,024	28,773	8,749			28,773		(19,887)				0001
Purchased Call/BCS/BCS917WS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	08/15/2025	Expire	1	127,234	738.08	15,179								13				0001
Purchased Call/MSD/MSD3133SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/20/2025	08/22/2025	Exercise	1	42,132	185.78	4,179		6,191	4,867			6,191		(1,324)				0001
Purchased Call/MSD/MSD3134S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/19/2025	08/21/2025	Exercise	1	133,928	185.78	13,272		19,081	14,888			19,081		(4,193)				0001
Purchased Call/MSD/MSD3134SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2025	03/05/2025	Exercise	1	130,225	186.38	12,853		19,262	15,030			19,262		(4,232)				0001
Purchased Call/MSD/MSD3134SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2025	06/13/2025	Exercise	1	167,264	186.6	16,442		22,155	16,607			22,155		(5,548)				0001
Purchased Call/MSD/MSD3134ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2023	09/05/2025	08/14/2025	Exercise	1	235,627	186	23,374		33,643	25,724			33,643		(7,920)				0001
Purchased Call/MSD/MSD3135SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2025	05/21/2025	Exercise	1	79,746	186.61	8,022		10,831	7,980			10,831		(2,850)				0001
Purchased Call/MSD/MSD3135SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2025	09/17/2025	Exercise	1	181,537	186.82	18,281		25,852	19,332			25,852		(6,520)				0001
Purchased Call/MSD/MSD3136SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/10/2025	01/09/2025	Exercise	1	160,797	182.45	15,967		25,367	19,182			25,367		(6,185)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD31369K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/16/2025	09/30/2025	Exercise	1	141,568	183.17	14,213		23,173	17,558			23,173		(5,615)				0001
Purchased Call/MSD/MSD3136SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/21/2025	01/09/2025	Exercise	1	64,378	182.15	6,470		10,358	7,754			10,358		(2,604)				0001
Purchased Call/MSD/MSD3136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/23/2025	03/05/2025	Exercise	1	246,073	181.29	24,681		43,065	33,077			43,065		(9,988)				0001
Purchased Call/MSD/MSD3137SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2025	10/31/2025	Exercise	1	107,225	179.57	10,690		19,257	14,843			19,257		(4,414)				0001
Purchased Call/MSD/MSD3137SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/30/2025	01/17/2025	Exercise	1	171,791	180.55	17,110		29,371	22,283			29,371		(7,088)				0001
Purchased Call/MSD/MSD3137SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2023	11/07/2025	10/16/2025	Exercise	1	69,133	182.18	6,720		11,388	8,530			11,388		(2,858)				0001
Purchased Call/MSD/MSD3138S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2025	07/22/2025	Exercise	1	284,526	181.67	27,969		50,649	38,525			50,649		(12,124)				0001
Purchased Call/MSD/MSD3138SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2025	03/31/2025	Exercise	1	85,957	182.93	8,278		14,763	11,107			14,763		(3,656)				0001
Purchased Call/MSD/MSD3139S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2025	12/12/2025	Exercise	1	64,267	184.95	6,015		10,435	7,605			10,435		(2,830)				0001
Purchased Call/MSD/MSD3139S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2025	07/22/2025	Exercise	1	161,862	186.84	14,454		23,810	16,880			23,810		(6,929)				0001
Purchased Call/MSD/MSD313AS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2024	01/02/2026	07/22/2025	Exercise	1	22,476	188.75	20,443		2,857	1,873			2,857		(1,009)				0001
Purchased Call/MSD/MSD313AS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2026	10/24/2025	Exercise	1	14,948	188.64	14,615		2,183	1,474			2,183		(727)				0001
Purchased Call/MSD/MSD313CS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2026	07/22/2025	Exercise	1	43,836	191.07	7,694		5,464	3,043			5,464		(2,426)				0001
Purchased Call/MSD/MSD313CST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/12/2024	03/12/2026	07/11/2025	Exercise	1	29,182	193.49	10,744		3,220	1,581			3,220		(1,650)				0001
Purchased Call/MSD/MSD313D3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/19/2026	09/30/2025	Exercise	1	25,036	194.03	39,125		3,008	1,553			3,008		(1,505)				0001
Purchased Call/MSD/MSD313D5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2026	01/27/2025	Exercise	1	26,446	194.23	7,688		2,797	1,263			2,797		(1,541)				0001
Purchased Call/MSD/MSD313D2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	09/17/2025	Exercise	1	21,854	195.65	12,161		2,345	1,017			2,345		(1,355)				0001
Purchased Call/MSD/MSD313DV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2026	04/29/2025	Exercise	1	40,408	196.11	26,274		3,810	1,322			3,810		(2,518)				0001
Purchased Call/MSD/MSD313ES1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	07/11/2025	Exercise	1	29,026	193.57	19,631		3,285	1,432			3,285		(1,899)				0001
Purchased Call/MSD/MSD313ES5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2024	04/16/2026	04/29/2025	Exercise	1	24,540	192.68	24,472		2,575	981			2,575		(1,624)				0001
Purchased Call/MSD/MSD313ESB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	05/21/2025	Exercise	1	71,798	194.78	15,890		7,601	2,912			7,601		(4,714)				0001
Purchased Call/MSD/MSD313ESH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2024	05/01/2026	01/17/2025	Exercise	1	48,376	194.9	19,064		5,242	2,032			5,242		(3,250)				0001
Purchased Call/MSD/MSD313FSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/11/2026	08/14/2025	Exercise	1	26,544	197.03	19,511		2,636	854			2,636		(1,828)				0001
Purchased Call/MSD/MSD313FSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	06/25/2025	Exercise	1	22,377	197.03	31,948		2,042	547			2,042		(1,577)				0001
Purchased Call/MSD/MSD313FSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/18/2026	06/25/2025	Exercise	1	25,394	198.33	23,074		2,181	466			2,181		(1,771)				0001
Purchased Call/MSD/MSD3133S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	01/29/2025	Exercise	1	154,564	195.7	70,021		16,319	5,599			16,319		(10,910)				0001
Purchased Call/MSD/MSD3133S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/01/2026	09/17/2025	Exercise	1	22,016	196.92	34,232		2,339	795			2,339		(1,632)				0001
Purchased Call/MSD/MSD3133SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2026	01/16/2025	Exercise	1	119,307	196.4	17,886		11,974	3,638			11,974		(8,344)				0001
Purchased Call/MSD/MSD3133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/12/2026	01/27/2025	Exercise	1	55,673	194.98	47,142		6,205	2,319			6,205		(4,002)				0001
Purchased Call/MSD/MSD3134N0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2026	10/10/2025	Exercise	1	17,110	194.98	21,883		2,062	860			2,062		(1,257)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313H96	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/18/2026	07/22/2025	Exercise	1	71,868	196.21	29,777		7,799	2,698			7,799		(5,164)				0001
Purchased Call/MSD/MSD313H99	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	03/31/2025	Exercise	1	91,837	196.2	49,730		9,979	3,466			9,979		(6,627)				0001
Purchased Call/MSD/MSD313H9F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2026	05/21/2025	Exercise	1	46,883	197.08	40,112		4,600	1,248			4,600		(3,401)				0001
Purchased Call/MSD/MSD313HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2026	10/24/2025	Exercise	1	14,470	196.6	16,977		1,672	609			1,672		(1,085)				0001
Purchased Call/MSD/MSD313HSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	01/27/2025	Exercise	1	62,052	196.35	49,097		6,798	2,329			6,798		(4,589)				0001
Purchased Call/MSD/MSD313HSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/06/2026	03/05/2025	Exercise	1	114,289	196.35	64,472		12,940	4,659			12,940		(8,428)				0001
Purchased Call/MSD/MSD313IS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2024	07/10/2026	05/21/2025	Exercise	1	42,095	197.76	48,227		4,260	1,256			4,260		(3,126)				0001
Purchased Call/MSD/MSD313IS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	07/22/2025	Exercise	1	118,395	198.33	46,752		11,493	3,070			11,493		(8,521)				0001
Purchased Call/MSD/MSD313ISB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/15/2026	06/25/2025	Exercise	1	49,439	198.47	21,924		4,922	1,412			4,922		(3,534)				0001
Purchased Call/MSD/MSD313ISD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2026	04/29/2025	Exercise	1	46,216	199.56	39,099		4,065	764			4,065		(3,349)				0001
Purchased Call/MSD/MSD313ISH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2024	07/17/2026	01/07/2025	Exercise	1	153,971	201.09	43,100		12,295	1,279			12,295		(11,089)				0001
Purchased Call/MSD/MSD313ISU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/24/2026	06/25/2025	Exercise	1	44,721	200.92	17,984		3,817	581			3,817		(3,274)				0001
Purchased Call/MSD/MSD313JS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2026	10/16/2025	Exercise	1	15,990	202.15	9,203		1,376	303			1,376		(1,094)				0001
Purchased Call/MSD/MSD313JSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2026	07/09/2025	Exercise	1	94,535	200.02	40,445		8,460	2,107			8,460		(6,397)				0001
Purchased Call/MSD/MSD313JSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2026	02/26/2025	Exercise	1	25,522	201.42	14,007		2,662	898			2,662		(1,781)				0001
Purchased Call/MSD/MSD313JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/17/2026	06/25/2025	Exercise	1	36,099	202.61	12,829		2,861	317			2,861		(2,571)				0001
Purchased Call/MSD/MSD313K51	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/19/2026	10/10/2025	Exercise	1	21,654	203.04	18,610		1,841	315			1,841		(1,549)				0001
Purchased Call/MSD/MSD313K9B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/21/2026	04/25/2025	Exercise	1	108,437	203.76	40,869		8,120	609			8,120		(7,599)				0001
Purchased Call/MSD/MSD313KG3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2026	01/17/2025	Exercise	1	76,865	204.19	29,196		5,826	466			5,826		(5,392)				0001
Purchased Call/MSD/MSD313KSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/31/2026	09/30/2025	Exercise	1	63,201	204.84	18,989		5,077	607			5,077		(4,517)				0001
Purchased Call/MSD/MSD313KST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2024	09/04/2026	01/27/2025	Exercise	1	73,754	204.43	37,825		5,859	777			5,859		(5,126)				0001
Purchased Call/MSD/MSD313KSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/04/2026	10/24/2025	Exercise	1	14,343	203.74	6,185		1,220	236			1,220		(998)				0001
Purchased Call/MSD/MSD313KSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	02/26/2025	Exercise	1	223,231	203.14	101,313		18,974	3,847			18,974		(15,359)				0001
Purchased Call/MSD/MSD313LS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	09/17/2025	Exercise	1	83,118	204.11	25,290		6,067	474			6,067		(5,619)				0001
Purchased Call/MSD/MSD313LS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/14/2026	08/14/2025	Exercise	1	67,060	204.32	25,041		5,450	924			5,450		(4,580)				0001
Purchased Call/MSD/MSD313LSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/11/2026	01/17/2025	Exercise	1	294,911	204.32	115,193		22,963	3,127			22,963		(20,091)				0001
Purchased Call/MSD/MSD313LSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2024	09/18/2026	05/21/2025	Exercise	1	83,140	204.96	25,681		5,972	288			5,972		(5,736)				0001
Purchased Call/MSD/MSD313LSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/21/2026	10/16/2025	Exercise	1	18,186	204.98	16,276		1,405	160			1,405		(1,287)				0001
Purchased Call/MSD/MSD313LSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2026	10/16/2025	Exercise	1	56,423	205.58	17,456		4,293	445			4,293		(3,866)				0001
Purchased Call/MSD/MSD313LSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2024	09/25/2026	01/27/2025	Exercise	1	72,109	204.42	18,221		5,677	686			5,677		(5,026)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313LSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/28/2026	06/25/2025	Exercise	1	58,324	205.28	19,397		4,277	263			4,277		(4,055)				0001
Purchased Call/MSD/MSD313NS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2026	10/10/2025	Exercise	1	18,250	205.75	39,180		1,398	133			1,398		(1,317)				0001
Purchased Call/MSD/MSD313NSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2024	10/09/2026	10/10/2025	Exercise	1	130,034	206.25	34,810		9,566	(277)			9,566		(9,875)				0001
Purchased Call/MSD/MSD313NSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/12/2026	10/24/2025	Exercise	1	110,204	206.82	27,813		8,431	47			8,431		(8,447)				0001
Purchased Call/MSD/MSD313NSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/16/2026	10/10/2025	Exercise	1	17,511	207.3	17,946		1,250	(89)			1,250		(1,384)				0001
Purchased Call/MSD/MSD313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/16/2026	07/11/2025	Exercise	1	102,037	207.48	38,148		6,640	(1,146)			6,640		(7,868)				0001
Purchased Call/MSD/MSD313NS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2024	10/23/2026	03/05/2025	Exercise	1	89,193	207.3	10,196		5,770	(1,208)			5,770		(6,982)				0001
Purchased Call/MSD/MSD313NS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	04/17/2025	Exercise	1	152,301	206.88	52,714		9,497	(2,371)			9,497		(11,978)				0001
Purchased Call/MSD/MSD313NSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/26/2026	07/11/2025	Exercise	1	34,084	206.02	19,398		2,490	(186)			2,490		(2,722)				0001
Purchased Call/BCS/BCS917XSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	09/08/2025	Expire	1	194,479	752.14	21,276						69						0001
Purchased Call/BCS/BCS917YS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	09/11/2025	Expire	1	73,554	742.28	8,687						8						0001
Purchased Call/BCS/BCS917ZSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	10/02/2025	Exercise	1	1,911,785	747.36	162,049	30,432	25,903	(4,529)			25,903		(30,266)				0001
Purchased Call/BCS/BCSA170S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	10/15/2025	Expire	1	509,812	723.4	59,699						282						0001
Purchased Call/BCS/BCSA170SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2027	10/20/2025	Expire	1	663,620	735.41	76,980						274						0001
Purchased Call/BCS/BCSA170SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	10/21/2025	Expire	1	143,686	738.23	16,926						60						0001
Purchased Call/BCS/BCSA170SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	10/24/2025	Expire	1	149,422	742.74	17,587						20						0001
Purchased Call/BCS/BCSA171S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2025	10/22/2027	10/27/2025	Exercise	1	302,816	742.26		17,972	14,446	(3,526)			14,446		(17,972)				0001
Purchased Call/BCS/BCSA171S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	10/28/2025	Expire	1	1,679,726	744.88	195,520						706						0001
Purchased Call/BCS/BCSA171SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	10/30/2025	Expire	1	284,410	740.97	33,105						38						0001
Purchased Call/BCS/BCSA171SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	10/30/2025	Expire	1	83,032	737.89	9,889						11						0001
Purchased Call/BCS/BCSA171SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	10/31/2025	Expire	1	817,445	734.33	89,592						102						0001
Purchased Call/BCS/BCSA172S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	11/12/2025	Exercise	1	302,307	716.93	22,756	6,579	7,658	1,079			7,658		(6,465)				0001
Purchased Call/BCS/BCSA172SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	11/13/2025	Expire	1	986,482	721.04	115,813						285						0001
Purchased Call/BCS/BCSA172SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	11/14/2025	Expire	1	260,358	729.9	30,462						36						0001
Purchased Call/BCS/BCSA172SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	11/18/2025	Expire	1	797,155	724.02	93,905						354						0001
Purchased Call/BCS/BCSA172SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	11/20/2025	Expire	1	80,149	721.86	9,610						12						0001
Purchased Call/BCS/BCSA172SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	11/20/2025	Expire	1	634,824	724.87	74,401						90						0001
Purchased Call/BCS/BCSA173SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	12/09/2025	Expire	1	110,261	737.75	13,055						51						0001
Purchased Call/BCS/BCSA173SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	12/10/2025	Expire	1	371,842	731.39	44,175						57						0001
Purchased Call/BCS/BCSA174S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	12/10/2025	Expire	1	1,106,871	734.21	128,729						166						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCSA174S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	12/12/2025	Exercise	1	1,795,595	738.36	194,599	7,114	6,971	(143)			6,971		(6,862)				0001
Purchased Call/BCS/BCSA174S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	12/16/2025	Expire	1	630,359	749.42	68,961								276				0001
Purchased Call/BCS/BCSA174SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	12/17/2025	Expire	1	1,397,999	751.91	152,801								201				0001
Purchased Call/BCS/BCSA174SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	12/18/2025	Expire	1	1,235,899	742.67	142,376								188				0001
Purchased Call/BCS/BCSA174SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	12/22/2025	Expire	1	509,346	741.04	59,296								240				0001
Purchased Call/BCS/BCSA174SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	12/23/2025	Expire	1	716,084	748.14	78,196								315				0001
Purchased Call/BCS/BCSA174SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	12/26/2025	Expire	1	1,213,759	742.77	140,675								381				0001
Purchased Call/BCS/BCSA175S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	12/26/2025	Expire	1	151,916	739.92	17,987								49				0001
Purchased Call/SPX/SPXC05I8SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/30/2025	07/17/2025	07/02/2025	Expire	1	50,000,000	5832.65	32,500		(32,500)				(32,500)		(32,500)				0001
Purchased Call/SPT/SPT000CSQ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/27/2024	02/21/2025	02/25/2025	Exercise	1	2,312,053	4615	159,288		261,647	238,955			261,647		(22,692)				0001
Purchased Call/SPT/SPT000DS0	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/21/2024	03/21/2025	03/25/2025	Exercise	1	1,569,000	4720.31	109,202		96,949	73,052			96,949		(23,897)				0001
Purchased Call/SPT/SPT000DSL	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/24/2024	05/23/2025	05/28/2025	Exercise	1	4,340,000	4708.89	305,536		165,533	44,680			165,533		(120,853)				0001
Purchased Call/SPT/SPT000EGH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/12/2024	07/10/2025	07/14/2025	Exercise	1	1,763,003	4966	122,184		47,379	(17,287)			47,379		(64,666)				0001
Purchased Call/SPT/SPT000ESJ	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/19/2024	07/18/2025	07/22/2025	Exercise	1	2,345,000	4891.12	161,336		98,419	9,685			98,419		(88,735)				0001
Purchased Call/SPT/SPT000ESU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/16/2024	08/15/2025	08/19/2025	Exercise	1	2,049,935	4904	134,617		119,290	34,780			119,290		(84,510)				0001
Purchased Call/MSD/MSD313NSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	09/30/2025	Exercise	1	75,638	206.02	34,073		5,942	26			5,942		(5,992)				0001
Purchased Call/MSD/MSD313NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2024	10/30/2026	03/31/2025	Exercise	1	42,273	205.74	8,455		3,787	421			3,787		(3,372)				0001
Purchased Call/MSD/MSD313NS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	10/30/2026	01/17/2025	Exercise	1	120,406	205.58	42,441		9,439	(322)			9,439		(9,850)				0001
Purchased Call/MSD/MSD3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	01/09/2025	Exercise	1	250,501	208.33	52,388		17,113	(3,764)			17,113		(20,981)				0001
Purchased Call/MSD/MSD3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2024	11/12/2026	04/17/2025	Exercise	1	69,310	206.57	54,803		4,810	(1,094)			4,810		(5,971)				0001
Purchased Call/MSD/MSD3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	02/18/2025	Exercise	1	68,624	206.75	22,389		5,759	(70)			5,759		(5,851)				0001
Purchased Call/MSD/MSD3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/20/2026	02/20/2025	Exercise	1	139,374	208.8	59,209		9,665	(2,344)			9,665		(12,138)				0001
Purchased Call/MSD/MSD3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/20/2026	10/16/2025	Exercise	1	15,847	209.4	37,266		1,018	(354)			1,018		(1,471)				0001
Purchased Call/MSD/MSD3130SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/27/2026	04/17/2025	Exercise	1	118,877	209.69	39,588		7,369	(2,853)			7,369		(10,322)				0001
Purchased Call/MSD/MSD3130SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/27/2026	05/21/2025	Exercise	1	44,152	209.81	55,436		2,774	(1,007)			2,774		(3,923)				0001
Purchased Call/MSD/MSD3130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/30/2026	01/17/2025	Exercise	1	76,186	209.81	50,145		5,398	(1,149)			5,398		(6,666)				0001
Purchased Call/MSD/MSD313PS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	12/01/2026	10/24/2025	Exercise	1	18,288	209.81	6,215		1,219	(355)			1,219		(1,586)				0001
Purchased Call/MSD/MSD313PS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2026	10/10/2025	Exercise	1	17,315	208.82	24,576		1,208	(282)			1,208		(1,522)				0001
Purchased Call/MSD/MSD313PS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/04/2026	03/06/2025	Exercise	1	28,276	208.22	12,812		2,290	(155)			2,290		(2,473)				0001
Purchased Call/MSD/MSD313PSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	01/09/2025	Exercise	1	57,398	205.75	61,915		4,514	(556)			4,514		(5,227)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313PSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/18/2024	12/18/2026	01/14/2025	Exercise	1	81,337	202.38	22,962		7,337	105			7,337		(7,253)				0001
Purchased Call/MSD/MSD313QSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/27/2024	12/28/2026	01/22/2025	Exercise	1	52,065	203.49	50,817		4,966	188			4,966		(4,905)				0001
Purchased Call/MSD/MSD313QSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/31/2024	12/31/2026	10/16/2025	Exercise	1	14,931	203.34	46,487		1,408	47			1,408		(1,331)				0001
Purchased Call/MSD/MSD313QSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/03/2025	12/31/2026	01/07/2025	Expire	1	215,770	203.77	19,160								27				0001
Purchased Call/SPT/SPT000ESY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/13/2024	09/12/2025	09/16/2025	Exercise	1	2,352,000	5006.92	143,707		136,951	35,557			136,951		(101,393)				0001
Purchased Call/SPT/SPT000FSR	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/01/2024	10/31/2025	11/04/2025	Exercise	1	1,516,280	4971	97,261		139,110	57,248			139,110		(81,862)				0001
Purchased Call/SPT/SPT000FSU	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/14/2024	11/13/2025	11/17/2025	Exercise	1	1,587,076	5103	99,626		86,339	(1,110)			86,339		(87,449)				0001
Purchased Call/SPT/SPT000GS6	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/26/2024	11/21/2025	11/25/2025	Exercise	1	1,633,370	5088	120,555		76,179	(33,232)			76,179		(109,411)				0001
Purchased Call/SPT/SPT000HS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/23/2025	01/23/2026	01/27/2025	Expire	1	1,505,000	5132.2	97,524								(202)				0001
Purchased Call/SPT/SPT000HSG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/18/2025	03/18/2026	03/20/2025	Expire	1	1,408,000	4983.18	86,592								(138)				0001
Purchased Call/SPT/SPT000HSP	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/28/2025	03/26/2026	04/01/2025	Expire	1	1,559,039	5013	87,018								(15)				0001
Purchased Call/SPT/SPT000HSY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2025	04/10/2026	04/15/2025	Expire	1	1,553,494	4795	85,290								23				0001
Purchased Call/SPT/SPT0001SF	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2025	05/08/2026	05/13/2025	Expire	1	3,160,000	4895.07	184,544								208				0001
Purchased Call/SPT/SPT0001SR	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6I8S6QX2D1J857QP30	05/23/2025	05/22/2026	05/28/2025	Expire	1	1,462,414	4907	87,257								231				0001
Purchased Call/SPT/SPT0001SV	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/30/2025	06/01/2026	06/03/2025	Expire	1	1,501,000	4959.72	90,060								163				0001
Purchased Call/SPT/SPT000JS0	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/11/2025	06/09/2026	06/13/2025	Expire	1	2,124,309	4975	132,148								(43)				0001
Purchased Call/SPT/SPT000JS4	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/20/2025	06/18/2026	06/24/2025	Expire	1	2,831,000	4989.64	169,860								408				0001
Purchased Call/SPT/SPT000KS1	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/12/2025	12/09/2026	12/16/2025	Expire	1	1,615,430	5439	88,016								686				0001
Purchased Call/SPT/SPT000KS3	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/17/2025	12/16/2026	12/19/2025	Expire	1	1,455,957	5412	75,863								193				0001
Purchased Call/SPT/SPT0132S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise	1	1,572,000	4519.91	107,996		208,701	200,966			208,701		(7,735)				0001
Purchased Call/SPT/SPT0132S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/09/2024	02/07/2025	02/11/2025	Exercise	1	2,971,000	4597.33	204,405		343,453	322,445			343,453		(21,008)				0001
Purchased Call/SPT/SPT0402SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/16/2024	01/10/2025	01/14/2025	Exercise	1	2,869,448	4463	187,692		344,712	339,993			344,712		(4,719)				0001
Purchased Call/SPT/SPT0403S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2024	10/15/2025	10/17/2025	Exercise	1	1,694,736	5059	113,063		95,043	4,403			95,043		(90,639)				0001
Purchased Call/SPT/SPT0403SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2026	01/17/2025	Expire	1	1,826,262	5003	135,700								(346)				0001
Purchased Call/SPT/SPT11305E	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/01/2024	04/29/2025	05/01/2025	Exercise	1	1,454,952	4604	94,285		98,602	67,783			98,602		(30,819)				0001
Purchased Call/SPT/SPT1132SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/19/2024	09/17/2025	09/19/2025	Exercise	1	1,738,477	5010	113,885		102,615	20,452			102,615		(82,162)				0001
Purchased Call/SPT/SPT1132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/27/2024	12/26/2025	12/30/2025	Exercise	1	3,318,000	5076.38	215,670		265,420	50,349			265,420		(215,071)				0001
Purchased Call/SPT/SPT1133SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/12/2025	02/10/2026	02/14/2025	Expire	1	1,719,008	5147	106,863								(229)				0001
Purchased Call/SPT/SPT1133SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/02/2025	05/01/2026	05/06/2025	Expire	1	3,880,000	4907.34	234,352								215				0001
Purchased Call/MSD/MSD313QSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/07/2025	01/07/2027	01/09/2025	Exercise	1	232,131	203.35	17,832	1,472	1,597	125			1,597		(1,472)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313QSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2025	01/13/2027	01/15/2025	Exercise	1	99,237	203.27	6,278	1,381	1,453	72			1,453		(1,381)				0001
Purchased Call/MSD/MSD313RS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/14/2025	01/14/2027	01/16/2025	Exercise	1	627,692	203.91	52,144	2,457	2,651	194			2,651		(2,454)				0001
Purchased Call/MSD/MSD313RS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/15/2027	01/22/2025	Exercise	1	660,834	205.56	39,317	9,848	9,814	(34)			9,814		(9,760)				0001
Purchased Call/MSD/MSD313RS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/22/2027	01/24/2025	Exercise	1	534,762	205.01	43,557	2,179	2,497	318			2,497		(2,175)				0001
Purchased Call/MSD/MSD313RSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2025	01/29/2027	01/31/2025	Exercise	1	168,812	205.36	9,018	2,961	3,012	51			3,012		(2,960)				0001
Purchased Call/MSD/MSD313RSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	01/29/2027	02/04/2025	Exercise	1	314,389	205.61	16,602	5,548	5,400	(148)			5,400		(5,521)				0001
Purchased Call/MSD/MSD313RS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/08/2027	02/11/2025	Expire	1	167,647	205.95	15,256								25				0001
Purchased Call/MSD/MSD313RS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/11/2025	02/11/2027	02/13/2025	Exercise	1	396,589	207.54	16,540	9,775	10,139	364			10,139		(9,772)				0001
Purchased Call/MSD/MSD313TS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	02/26/2027	03/04/2025	Exercise	1	305,168	210.31	22,644	1,846	1,400	(446)			1,400		(1,805)				0001
Purchased Call/MSD/MSD313TSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/12/2025	03/12/2027	03/14/2025	Exercise	1	212,444	208.43	11,809	3,230	2,777	(453)			2,777		(3,227)				0001
Purchased Call/MSD/MSD313TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2025	03/12/2027	03/17/2025	Expire	1	234,041	208.31	20,128								39				0001
Purchased Call/MSD/MSD313TSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2025	03/19/2027	03/21/2025	Exercise	1	447,965	210.29	30,434	4,359	3,552	(807)			3,552		(4,350)				0001
Purchased Call/MSD/MSD313TSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/19/2027	03/24/2025	Expire	1	178,555	210.2	15,320								30				0001
Purchased Call/MSD/MSD313TSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/19/2027	03/25/2025	Exercise	1	415,534	209.75	33,050	1,177	1,060	(117)			1,060		(1,111)				0001
Purchased Call/MSD/MSD313US1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2025	03/25/2027	03/28/2025	Exercise	1	263,922	210.33	14,637	4,070	3,274	(796)			3,274		(4,065)				0001
Purchased Call/MSD/MSD313USG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2025	04/02/2027	04/07/2025	Exercise	1	147,721	209.83	8,699	1,626	1,397	(228)			1,397		(1,608)				0001
Purchased Call/MSD/MSD313VS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/16/2027	04/21/2025	Exercise	1	904,181	205.55	67,836	2,835	3,467	632			3,467		(2,695)				0001
Purchased Call/MSD/MSD313VSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2025	04/23/2027	04/25/2025	Exercise	1	278,157	205.75	19,549	1,588	1,921	333			1,921		(1,580)				0001
Purchased Call/MSD/MSD313VSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2025	04/29/2027	05/01/2025	Expire	1	86,780	206.34	6,864								3				0001
Purchased Call/MSD/MSD313WS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/11/2027	05/13/2025	Exercise	1	163,640	206.35	11,213	1,136	1,320	184			1,320		(1,109)				0001
Purchased Call/MSD/MSD313WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/14/2027	05/20/2025	Exercise	1	437,719	207.25	33,149	1,766	1,829	63			1,829		(1,686)				0001
Purchased Call/MSD/MSD313WSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/21/2027	05/28/2025	Exercise	1	794,010	206.78	44,904	10,778	11,517	739			11,517		(10,624)				0001
Purchased Call/SPT/SPT113496	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire	1	1,615,134	5278	98,985								493				0001
Purchased Call/SPT/SPT000ASS	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/30/2023	06/27/2025	07/01/2025	Exercise	1	1,414,461	4801	69,357		92,014	75,035			92,014		(16,980)				0001
Purchased Call/SPT/SPT000BS9	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/25/2023	08/25/2025	08/27/2025	Exercise	1	1,441,000	4858.96	60,234		114,715	95,162			114,715		(19,553)				0001
Purchased Call/SPT/SPT000BSH	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/13/2023	09/11/2025	09/15/2025	Exercise	1	1,569,850	4787	81,179		190,163	161,912			190,163		(28,251)				0001
Purchased Call/SPT/SPT000GSY	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	01/03/2025	01/04/2027	01/07/2025	Expire	1	1,905,000	5462.06	117,348								165				0001
Purchased Call/SPT/SPT000HSC	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/14/2025	02/12/2027	02/19/2025	Expire	1	1,993,000	5588.01	120,776								301				0001
Purchased Call/SPT/SPT000IS2	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2025	04/16/2027	04/21/2025	Expire	1	1,391,000	5202.26	70,385								154				0001
Purchased Call/SPT/SPT000ISG	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/09/2025	05/10/2027	05/13/2025	Expire	1	1,722,000	5504.51	58,031								136				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT000ISN	FixedAnnuityHedge	N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/21/2025	05/20/2027	05/23/2025	Expire	1	1,537,897	5577	47,608								25				0001
Purchased Call/SPT/SPT000ISP	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/23/2025	05/24/2027	05/28/2025	Expire	1	1,652,000	4909.64	162,887								557				0001
Purchased Call/SPT/SPT000IST	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/28/2025	05/21/2027	05/30/2025	Expire	1	1,736,451	4919	175,610								97				0001
Purchased Call/SPT/SPT000JS7	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/23/2025	06/17/2027	06/25/2025	Expire	1	1,551,547	5567	62,471								41				0001
Purchased Call/SPT/SPT005ASZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBJXP4R0TD8PU41	02/21/2025	02/23/2027	02/25/2025	Expire	1	1,427,000	5137.25	147,266								261				0001
Purchased Call/SPT/SPT005BS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBJXP4R0TD8PU41	02/21/2025	02/19/2027	02/25/2025	Expire	1	2,562,000	5537.96	148,852								263				0001
Purchased Call/MSD/MSD313XS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	06/03/2025	Exercise	1	1,164,380	207.4	91,827	2,175	2,346	171			2,346		(1,944)				0001
Purchased Call/MSD/MSD313XS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2025	06/02/2027	06/04/2025	Exercise	1	116,810	207.63	6,156	1,805	1,852	47			1,852		(1,801)				0001
Purchased Call/MSD/MSD313XSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2025	06/04/2027	06/06/2025	Expire	1	64,705	207.33	5,358								3				0001
Purchased Call/MSD/MSD313XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	06/10/2025	Exercise	1	184,199	207.68	11,502	2,087	2,156	69			2,156		(2,057)				0001
Purchased Call/MSD/MSD313XSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/04/2027	06/10/2025	Exercise	1	546,445	207.68	37,220	4,587	4,865	278			4,865		(4,491)				0001
Purchased Call/MSD/MSD313XSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2025	06/11/2027	06/16/2025	Exercise	1	425,741	208.43	24,350	5,493	5,784	291			5,784		(5,430)				0001
Purchased Call/MSD/MSD313XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2025	06/16/2027	06/18/2025	Expire	1	74,076	208.31	6,208								4				0001
Purchased Call/MSD/MSD313YS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2025	06/17/2027	06/23/2025	Expire	1	443,626	207.98	36,910								135				0001
Purchased Call/MSD/MSD313YS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/17/2027	06/24/2025	Exercise	1	349,563	208.21	26,384	1,262	1,384	121			1,384		(1,192)				0001
Purchased Call/MSD/MSD313YS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/21/2027	06/24/2025	Expire	1	133,751	208.21	11,115								30				0001
Purchased Call/MSD/MSD313YSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/28/2027	07/01/2025	Exercise	1	131,243	208.41	8,277	1,157	1,308	151			1,308		(1,135)				0001
Purchased Call/MSD/MSD313YSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/25/2027	07/01/2025	Exercise	1	953,023	208.41	52,882	11,918	13,129	1,211			13,129		(11,774)				0001
Purchased Call/MSD/MSD313YSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/30/2025	06/30/2027	07/02/2025	Exercise	1	216,805	208.66	11,444	2,993	3,308	315			3,308		(2,986)				0001
Purchased Call/MSD/MSD313ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2025	07/09/2027	07/14/2025	Exercise	1	572,031	210.54	44,626	1,169	1,199	30			1,199		(1,043)				0001
Purchased Call/MSD/MSD313ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/13/2027	07/15/2025	Expire	1	145,756	210.08	12,039								34				0001
Purchased Call/MSD/MSD313ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2025	07/14/2027	07/16/2025	Expire	1	142,326	209.99	11,742								9				0001
Purchased Call/MSD/MSD313ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2025	07/16/2027	07/18/2025	Expire	1	158,937	209.63	13,112								10				0001
Purchased Call/MSD/MSD313ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	07/22/2025	Exercise	1	438,205	209.51	26,885	4,556	4,752	195			4,752		(4,491)				0001
Purchased Call/MSD/MSD313ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2025	07/21/2027	07/23/2025	Expire	1	263,993	209.49	21,595								16				0001
Purchased Call/MSD/MSD313ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2025	07/22/2027	07/24/2025	Exercise	1	236,787	210.16	9,914	4,692	4,991	299			4,991		(4,685)				0001
Purchased Call/MSD/MSD313ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2025	07/23/2027	07/25/2025	Expire	1	185,276	210.59	15,193								12				0001
Purchased Call/MSD/MSD313ZST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	07/29/2025	Expire	1	286,324	210.44	23,679								69				0001
Purchased Call/MSD/MSD4130S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2025	07/30/2027	08/01/2025	Expire	1	57,070	524.74	4,708								4				0001
Purchased Call/MSD/MSD4130S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	08/02/2027	08/05/2025	Exercise	1	253,388	209.12	16,629	1,948	2,187	239			2,187		(1,898)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD4130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/30/2027	08/05/2025	Expire	1	252,569	209.12	20,382								61				0001
Purchased Call/MAB/MAB4130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/24/2027	05/28/2025	Exercise	1	14,460,478	274.52	355,592	36,942	59,093	22,151			59,093		(35,726)				0001
Purchased Call/MAB/MAB4130SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	03/25/2025	Exercise	1	12,703,822	280.61	286,646	45,329	45,416	88			45,416		(44,761)				0001
Purchased Call/MSD/MSD4130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	08/12/2025	Expire	1	106,579	210.82	8,665								26				0001
Purchased Call/MSD/MSD4130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/11/2025	08/11/2027	08/13/2025	Expire	1	110,673	210.52	8,987								8				0001
Purchased Call/MSD/MSD4130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/20/2027	08/22/2025	Expire	1	122,504	213.09	9,886								9				0001
Purchased Call/MSD/MSD4131S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/24/2027	08/26/2025	Expire	1	175,634	214.32	14,086								44				0001
Purchased Call/MSD/MSD4131SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2025	08/27/2027	08/29/2025	Expire	1	68,936	213.58	5,501								5				0001
Purchased Call/MSD/MSD4131SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/27/2027	09/03/2025	Expire	1	152,683	214.01	12,108								53				0001
Purchased Call/MSD/MSD4131SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2025	09/10/2027	09/12/2025	Expire	1	88,033	213.01	6,858								7				0001
Purchased Call/MSD/MSD4132SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/20/2027	09/23/2025	Exercise	1	301,327	213.42	19,849	1,933	2,014	81			2,014		(1,866)				0001
Purchased Call/MSD/MSD4132SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2027	09/24/2025	Expire	1	58,514	212.71	4,611								5				0001
Purchased Call/MSD/MSD4132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/28/2027	09/30/2025	Expire	1	102,542	214.12	8,214								28				0001
Purchased Call/MSD/MSD4132SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2025	09/30/2027	10/02/2025	Expire	1	100,491	214.38	7,969								8				0001
Purchased Call/MSD/MSD4133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	10/13/2027	10/15/2025	Exercise	1	222,972	212.88	13,665	1,908	2,043	135			2,043		(1,893)				0001
Purchased Call/MSD/MSD4134S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2025	10/22/2027	10/27/2025	Exercise	1	238,190	214.12	14,620	1,967	1,998	31			1,998		(1,915)				0001
Purchased Call/MSD/MSD4134SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/01/2027	11/04/2025	Expire	1	149,524	211.35	11,977								44				0001
Purchased Call/MSD/MSD4134SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2025	11/05/2027	11/10/2025	Expire	1	293,564	210.54	23,338								87				0001
Purchased Call/MSD/MSD4134SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/08/2027	11/12/2025	Expire	1	55,344	211.75	4,389								22				0001
Purchased Call/MSD/MSD4135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	12/01/2027	12/03/2025	Expire	1	89,589	215.48	7,069								9				0001
Purchased Call/MSD/MSD4136S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/06/2027	12/09/2025	Expire	1	113,595	214.74	9,008								35				0001
Purchased Call/MSD/MSD4136SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/13/2027	12/16/2025	Expire	1	101,586	215.4	8,076								32				0001
Purchased Call/MSD/MSD4136SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2025	12/16/2027	12/18/2025	Expire	1	109,202	214.56	8,605								11				0001
Purchased Call/MSD/MSD4136SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2025	12/29/2027	12/31/2025	Expire	1	92,414	215.99	7,264								10				0001
Purchased Call/MSD/MSD4136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2025	12/31/2027	01/05/2026	Expire	1	70,878	215.43	5,578												0001
Purchased Call/SPX/SPX161LSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2021	02/11/2025	02/13/2025	Exercise	1	1,143,750	4800	134,723		317,125	312,526			317,125		(4,599)				0001
Purchased Call/SPX/SPX7156SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/14/2021	01/13/2025	01/15/2025	Exercise	1	1,738,054	4897	81,081		474,666	473,998			474,666		(669)				0001
Purchased Call/SPX/SPXA00LSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	02/05/2021	02/03/2025	02/05/2025	Exercise	1	2,025,535	4927	115,896		560,260	557,631			560,260		(2,629)				0001
Purchased Call/SPX/SPXG13S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2022	12/26/2025	12/30/2025	Exercise	1	4,250,000	5800	209,470		1,129,939	1,073,778			1,129,939		(56,161)				0001
Purchased Call/SPX/SPXJ00CSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	06/23/2025	08/18/2028	06/25/2025	Expire	1	1,490,000	7600	81,848								48				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00CS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/23/2025	02/16/2029	06/25/2025	Expire	1	1,490,000	7600	107,855								58				0001
Purchased Call/SPX/SPX161M80	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2021	10/10/2025	10/15/2025	Exercise	1	4,700,000	5550	366,050		1,002,510	930,324			1,002,510		(72,186)				0001
Purchased Call/SPX/SPX900AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	02/21/2025	02/25/2025	Exercise	1	8,250,000	3600	940,425		6,032,826	6,003,951			6,032,826		(28,875)				0001
Purchased Call/SPX/SPX900AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	04/25/2025	04/29/2025	Exercise	1	16,500,000	3700	1,731,050		9,126,052	9,011,586			9,126,052		(114,466)				0001
Purchased Call/SPX/SPXA00GS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/19/2021	11/24/2025	11/26/2025	Exercise	1	3,790,000	4850	242,660		1,855,121	1,810,240			1,855,121		(44,881)				0001
Purchased Call/SPX/SPXB17DSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2021	01/07/2025	01/09/2025	Exercise	1	7,580,000	4250	752,580		3,318,060	3,314,940			3,318,060		(3,121)				0001
Purchased Call/MAB/MAB413ESP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/14/2025	04/14/2027	04/16/2025	Exercise	1	10,388,612	274.11	271,299	21,722	31,416	9,694			31,416		(21,615)				0001
Purchased Call/MAB/MAB413ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/24/2025	06/24/2027	06/26/2025	Exercise	1	12,480,615	274.51	277,078	47,539	61,928	14,389			61,928		(47,331)				0001
Purchased Call/MAB/MAB413ISV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/27/2025	06/29/2027	07/01/2025	Exercise	1	8,192,903	276.06	181,168	31,490	53,037	21,546			53,037		(30,998)				0001
Purchased Call/MAB/MAB413ISX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/30/2025	06/30/2027	07/02/2025	Exercise	1	17,140,868	275.76	421,029	41,785	77,952	36,167			77,952		(41,443)				0001
Purchased Call/MAB/MAB413JSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/09/2025	07/09/2027	07/11/2025	Exercise	1	14,709,298	275.27	362,024	37,403	57,710	20,307			57,710		(36,892)				0001
Purchased Call/SPX/SPXI00GS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/13/2025	05/07/2029	01/15/2025	Expire	1	5,825,000	6600	935,030								329				0001
Purchased Call/SPX/SPXJ00CSA	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	06/23/2025	11/30/2029	06/25/2025	Expire	1	1,488,750	8200	104,215								49				0001
Purchased Call/SPX/SPX8151SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2025	02/07/2025	Exercise	1	1,827,000	4090.98	265,646		855,554	842,800			855,554		(12,754)				0001
Purchased Call/SPX/SPX8151SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/09/2023	02/07/2025	02/11/2025	Exercise	1	2,164,731	4155	289,686		974,786	960,002			974,786		(14,784)				0001
Purchased Call/SPX/SPX8151SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/09/2023	02/04/2025	02/06/2025	Exercise	1	1,627,923	4931	74,393		438,325	434,822			438,325		(3,503)				0001
Purchased Call/SPX/SPX8158SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	09/18/2025	Exercise	1	1,479,000	4383.57	222,737		738,847	659,910			738,847		(78,937)				0001
Purchased Call/SPX/SPX8158SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/15/2023	09/17/2025	09/19/2025	Exercise	1	2,116,000	4390.24	316,765		1,050,844	938,303			1,050,844		(112,541)				0001
Purchased Call/SPX/SPX8159S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	09/18/2025	Exercise	1	1,491,000	5487.24	47,563		376,215	359,359			376,215		(16,856)				0001
Purchased Call/SPX/SPX821HSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/30/2023	01/24/2025	01/28/2025	Exercise	1	2,150,637	5020	66,604		580,025	577,906			580,025		(2,119)				0001
Purchased Call/SPX/SPX8211SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025	02/04/2025	Exercise	1	1,508,573	4816	83,649		451,851	448,381			451,851		(3,471)				0001
Purchased Call/SPX/SPX8211SS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/07/2023	02/06/2025	02/10/2025	Exercise	1	1,452,306	4077	215,958		708,319	697,640			708,319		(10,679)				0001
Purchased Call/SPX/SPX821MSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/16/2023	03/12/2025	03/14/2025	Exercise	1	1,502,919	4854	59,695		287,685	281,906			287,685		(5,780)				0001
Purchased Call/SPX/SPX821MSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/16/2023	03/07/2025	03/11/2025	Exercise	1	2,054,345	5011	58,857		395,543	390,215			395,543		(5,328)				0001
Purchased Call/SPT/SPT005BSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/05/2025	03/04/2027	03/07/2025	Expire	1	1,737,199	5458	98,585								24				0001
Purchased Call/SPT/SPT005BSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	04/01/2025	Expire	1	1,490,000	5376.14	80,907								165				0001
Purchased Call/SPT/SPT005BSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/02/2025	06/25/2027	07/07/2025	Expire	1	2,135,966	5062	213,034								813				0001
Purchased Call/SPT/SPT005CS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	09/23/2025	Expire	1	1,361,000	5332.15	126,437								425				0001
Purchased Call/SPT/SPT005CSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	10/14/2025	Expire	1	1,843,779	5375	172,690								818				0001
Purchased Call/SPT/SPT005CSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2025	10/26/2027	11/03/2025	Expire	1	1,749,229	5432	159,586								588				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT005C9F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4ROTD8PU41	11/14/2025	11/12/2027	11/18/2025	Expire	1	1,420,046	5399	128,244								486				0001
Purchased Call/SPT/SPT013W5H	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	01/24/2025	Exercise	1	1,602,000	4668.04	40,210		185,778	184,620			185,778		(1,158)				0001
Purchased Call/SPT/SPT013XS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/07/2025	03/11/2025	Exercise	1	1,585,320	4444	63,079		243,241	237,578			243,241		(5,663)				0001
Purchased Call/SPT/SPT013XS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/13/2025	03/17/2025	Exercise	1	1,504,946	4599	51,337		133,838	128,796			133,838		(5,041)				0001
Purchased Call/SPT/SPT013XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2025	07/28/2025	Exercise	1	2,119,000	4904.48	102,772		106,531	77,772			106,531		(28,759)				0001
Purchased Call/SPT/SPT013YS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/05/2025	09/09/2025	Exercise	1	1,639,473	4787	82,868		176,140	147,869			176,140		(28,271)				0001
Purchased Call/SPT/SPT013YS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/15/2025	09/17/2025	Exercise	1	1,418,000	4746.01	77,848		190,055	162,535			190,055		(27,520)				0001
Purchased Call/SPT/SPT013YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/21/2025	11/25/2025	Exercise	1	1,480,488	4847	65,719		165,498	135,966			165,498		(29,533)				0001
Purchased Call/SPT/SPT013YSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	12/03/2025	Exercise	1	1,430,000	4825.51	69,498		196,871	164,942			196,871		(31,929)				0001
Purchased Call/SPT/SPT0401SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	05/13/2025	Exercise	1	1,515,592	4634	61,872		95,552	84,673			95,552		(10,879)				0001
Purchased Call/SPT/SPT0401SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2023	05/12/2025	05/14/2025	Exercise	1	1,748,000	4660.47	62,753		108,980	97,672			108,980		(11,308)				0001
Purchased Call/SPT/SPT0402SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	11/19/2025	Exercise	1	1,579,000	4742.29	80,529		223,331	187,885			223,331		(35,446)				0001
Purchased Call/SPT/SPT0503SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/06/2023	01/07/2025	01/09/2025	Exercise	1	1,538,000	4650.74	37,835		157,394	157,083			157,394		(312)				0001
Purchased Call/SPT/SPT0503SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/01/2023	02/28/2025	03/04/2025	Exercise	1	1,554,822	4458	57,624		273,068	268,477			273,068		(4,591)				0001
Purchased Call/SPT/SPT0504S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/31/2023	05/30/2025	06/03/2025	Exercise	1	1,592,000	4652.33	68,456		117,808	103,797			117,808		(14,011)				0001
Purchased Call/SPX/SPX8210SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/01/2023	04/25/2025	04/29/2025	Exercise	1	1,509,912	4850	80,330		247,126	234,460			247,126		(12,666)				0001
Purchased Call/SPX/SPX8213SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/15/2023	05/09/2025	05/13/2025	Exercise	1	1,419,682	5289	27,217		127,592	122,774			127,592		(4,819)				0001
Purchased Call/SPX/SPX8213SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/18/2023	05/16/2025	05/20/2025	Exercise	1	1,505,000	5331.52	31,906		224,728	218,787			224,728		(5,941)				0001
Purchased Call/SPX/SPX821USX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/21/2023	06/20/2025	06/24/2025	Exercise	1	1,980,080	4390	270,144		711,606	648,523			711,606		(63,083)				0001
Purchased Call/SPX/SPX8211YSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	07/17/2023	07/15/2025	07/17/2025	Exercise	1	1,578,262	5685	32,889		196,124	187,302			196,124		(8,822)				0001
Purchased Call/SPX/SPX821ZSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	07/20/2023	07/18/2025	07/22/2025	Exercise	1	1,871,710	4554	251,639		716,287	647,564			716,287		(68,723)				0001
Purchased Call/SPX/SPX9150S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2027	01/28/2025	Expire	1	3,343,000	6101.24	448,965								701				0001
Purchased Call/SPX/SPX9150S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/24/2025	01/15/2027	01/28/2025	Expire	1	2,174,782	5910	342,140								529				0001
Purchased Call/SPX/SPX9150SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2027	02/03/2025	Expire	1	1,907,000	6049.92	259,733								416				0001
Purchased Call/SPX/SPX9155S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/09/2025	06/04/2027	06/11/2025	Expire	1	2,533,124	5960	359,916								216				0001
Purchased Call/SPX/SPX915CSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/17/2025	07/15/2027	07/21/2025	Expire	1	1,660,840	6244	231,593								666				0001
Purchased Call/SPX/SPX915CSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/17/2025	07/16/2027	07/21/2025	Expire	1	1,772,627	6264	242,902								698				0001
Purchased Call/SPX/SPX915CSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/25/2025	07/23/2027	07/29/2025	Expire	1	2,729,877	6363	367,833								1,080				0001
Purchased Call/SPX/SPX915FSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/15/2025	09/10/2027	09/17/2025	Expire	1	1,831,019	6586	240,940								235				0001
Purchased Call/SPX/SPX915GSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/24/2025	09/24/2027	09/26/2025	Expire	1	2,190,000	6558.31	307,038								309				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915HSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/15/2025	10/13/2027	10/17/2025	Expire	1	1,948,140	6604	280,760								305				0001
Purchased Call/SPX/SPX915JS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/19/2025	11/19/2027	11/21/2025	Expire	1	1,649,000	6535.89	251,143								305				0001
Purchased Call/SPX/SPX915JS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/26/2025	11/26/2027	12/01/2025	Expire	1	1,644,000	6724.05	237,887								1,234				0001
Purchased Call/SPX/SPX915KS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/28/2025	11/30/2027	12/02/2025	Expire	1	2,183,000	6849.09	298,853								1,158				0001
Purchased Call/SPX/SPX915KSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/26/2025	12/27/2027	12/30/2025	Expire	1	3,536,000	6905.69	474,885								1,942				0001
Purchased Call/SPX/SPX9215SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/31/2023	08/29/2025	09/03/2025	Exercise	1	1,445,084	4457	217,663		651,755	579,602			651,755		(72,154)				0001
Purchased Call/SPX/SPX9219SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/05/2023	10/03/2025	10/07/2025	Exercise	1	1,529,000	5062.99	79,967		593,476	563,102			593,476		(30,374)				0001
Purchased Call/SPX/SPX92199F	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/09/2023	10/03/2025	10/07/2025	Exercise	1	1,585,575	5051	96,556		619,302	582,576			619,302		(36,726)				0001
Purchased Call/SPX/SPX921BSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/16/2023	11/11/2025	11/13/2025	Exercise	1	1,503,598	5585	37,992		428,947	412,425			428,947		(16,523)				0001
Purchased Call/SPX/SPX921CSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/22/2023	11/21/2025	11/25/2025	Exercise	1	1,648,000	4499.66	234,675		760,714	655,838			760,714		(104,876)				0001
Purchased Call/SPX/SPX921CSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/24/2023	11/26/2025	12/01/2025	Exercise	1	1,612,000	4477.27	236,803		825,682	718,812			825,682		(106,870)				0001
Purchased Call/SPX/SPX921CSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/27/2023	11/21/2025	11/25/2025	Exercise	1	1,776,743	4533	245,510		795,071	685,050			795,071		(110,021)				0001
Purchased Call/SPX/SPX9216ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/29/2023	12/29/2025	12/31/2025	Exercise	1	1,887,000	6057.68	32,456		335,501	319,317			335,501		(16,183)				0001
Purchased Call/SPX/SPX9216SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/29/2023	12/26/2025	12/30/2025	Exercise	1	1,594,997	4775	204,525		719,749	618,194			719,749		(101,555)				0001
Purchased Call/SPX/SPXA05LSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/20/2023	03/18/2025	03/20/2025	Exercise	1	1,567,774	4925	52,101		275,174	269,728			275,174		(5,447)				0001
Purchased Call/SPX/SPXA050SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	04/11/2025	Exercise	1	1,659,000	5028.24	57,236		173,239	165,555			173,239		(7,684)				0001
Purchased Call/SPX/SPXA05PSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	04/17/2025	Exercise	1	2,157,000	4081.37	316,216		687,366	642,192			687,366		(45,174)				0001
Purchased Call/SPX/SPXA050SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	04/21/2025	Exercise	1	1,908,421	4112	274,280		557,074	517,137			557,074		(39,936)				0001
Purchased Call/SPX/SPXA050SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/18/2023	04/16/2025	04/18/2025	Exercise	1	2,145,625	5253	52,106		34,463	26,937			34,463		(7,526)				0001
Purchased Call/SPX/SPXA05RSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/26/2023	04/17/2025	04/21/2025	Exercise	1	1,834,994	5012	56,091		120,191	111,933			120,191		(8,258)				0001
Purchased Call/MAB/MAB413LS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2025	08/06/2027	08/08/2025	Exercise	1	6,840,264	276.02	181,574	12,196	18,508	6,312			18,508		(11,941)				0001
Purchased Call/MAB/MAB413LS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/06/2027	08/12/2025	Exercise	1	12,370,829	277.87	340,081	11,863	15,434	3,570			15,434		(10,985)				0001
Purchased Call/MAB/MAB413HSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2025	06/02/2027	06/04/2025	Exercise	1	12,551,405	274.93	317,433	27,588	33,878	6,290			33,878		(27,404)				0001
Purchased Call/MAB/MAB413LSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2025	08/13/2027	08/18/2025	Exercise	1	16,781,322	278.02	435,766	32,313	46,229	13,916			46,229		(30,967)				0001
Purchased Call/MAB/MAB413LSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/13/2027	08/19/2025	Exercise	1	14,124,680	277.96	359,805	30,260	54,918	24,658			54,918		(29,285)				0001
Purchased Call/MAB/MAB413MSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	09/03/2025	Exercise	1	9,422,082	278.68	225,589	28,066	39,852	11,787			39,852		(27,088)				0001
Purchased Call/MAB/MAB413MSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	09/03/2025	Exercise	1	10,093,603	278.68	241,776	30,012	44,548	14,537			44,548		(28,962)				0001
Purchased Call/SPT/SPT0504SA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/14/2023	07/16/2025	07/18/2025	Exercise	1	1,713,000	4896.57	72,974		72,436	52,816			72,436		(19,620)				0001
Purchased Call/SPT/SPT0504SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/21/2023	07/21/2025	07/23/2025	Exercise	1	1,744,000	4891.01	80,050		88,126	65,994			88,126		(22,132)				0001
Purchased Call/SPT/SPT0504SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/28/2023	07/30/2025	08/01/2025	Exercise	1	1,416,000	4963.94	60,888		53,696	36,156			53,696		(17,540)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT0504SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/11/2023	08/11/2025	08/13/2025	Exercise	1	2,244,000	4762.77	117,361		208,614	172,776			208,614		(35,838)				0001
Purchased Call/SPT/SPT1133SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	02/11/2025	Expire	1	1,858,000	5128.79	199,549								332				0001
Purchased Call/SPT/SPT1133SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2025	02/10/2027	02/14/2025	Expire	1	1,760,051	5553	104,703								17				0001
Purchased Call/SPT/SPT1133SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	04/30/2027	05/06/2025	Expire	1	2,185,000	5456.96	85,871								197				0001
Purchased Call/SPT/SPT1133SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	06/10/2025	Expire	1	1,517,000	4959.88	150,183								385				0001
Purchased Call/SPT/SPT1133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	06/10/2025	Expire	1	1,546,000	5574.91	53,182								136				0001
Purchased Call/SPT/SPT1133SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/04/2027	06/17/2025	Expire	1	1,505,972	5441	68,060								179				0001
Purchased Call/SPT/SPT1134S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	09/03/2025	Expire	1	1,465,000	5818.64	52,447								227				0001
Purchased Call/SPT/SPT1134SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	09/23/2025	Expire	1	2,274,291	5963	78,149								263				0001
Purchased Call/SPX/SPXA05SSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	05/06/2025	Exercise	1	1,830,624	5192	45,082		221,611	214,056			221,611		(7,555)				0001
Purchased Call/SPX/SPXA05USZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/23/2023	05/22/2025	05/27/2025	Exercise	1	2,105,026	4176	282,932		836,338	781,539			836,338		(54,799)				0001
Purchased Call/SPX/SPXA05ZSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/06/2023	06/27/2025	07/01/2025	Exercise	1	1,804,134	5567	40,771		249,095	239,044			249,095		(10,051)				0001
Purchased Call/SPX/SPXA21KSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/17/2025	01/15/2027	01/22/2025	Expire	1	3,924,000	5996.66	525,424								1,170				0001
Purchased Call/SPX/SPXA21MSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/13/2025	02/12/2027	02/18/2025	Expire	1	1,542,000	6115.07	206,782								514				0001
Purchased Call/SPX/SPXA21OSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2027	03/05/2025	Expire	1	1,736,000	5820.47	239,394								56				0001
Purchased Call/SPX/SPXA21OSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2027	03/17/2025	Expire	1	1,610,000	5504.96	222,824								428				0001
Purchased Call/SPX/SPXA21PSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2027	04/07/2025	Expire	1	1,950,000	5396.52	260,130								541				0001
Purchased Call/SPX/SPXA21QS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	04/08/2025	Expire	1	2,555,000	5074.08	358,467								748				0001
Purchased Call/SPX/SPXA21TS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/23/2025	04/22/2027	04/25/2025	Expire	1	1,570,465	5273	246,522								105				0001
Purchased Call/SPX/SPXA21TSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/02/2025	04/30/2027	05/06/2025	Expire	1	1,846,000	5686.67	257,517								592				0001
Purchased Call/SPX/SPXA21TSP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/05/2025	04/30/2027	05/07/2025	Expire	1	1,874,018	5594	280,442								131				0001
Purchased Call/SPX/SPXA21TSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/06/2025	05/05/2027	05/08/2025	Expire	1	2,164,096	5625	301,547								143				0001
Purchased Call/SPX/SPXA21USN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/22/2025	05/21/2027	05/27/2025	Expire	1	1,622,000	5842.01	223,836								764				0001
Purchased Call/SPX/SPXA21XSC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/27/2025	06/28/2027	07/01/2025	Expire	1	1,507,000	7852.15	27,126								74				0001
Purchased Call/SPX/SPXA21YSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/10/2025	07/09/2027	07/14/2025	Expire	1	2,284,000	6280.46	299,889								846				0001
Purchased Call/SPX/SPXA21YSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/18/2025	07/16/2027	07/22/2025	Expire	1	1,667,000	6296.79	220,878								637				0001
Purchased Call/SPX/SPXA21YSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2027	07/22/2025	Expire	1	2,460,000	6296.79	326,934								940				0001
Purchased Call/SPX/SPXA21ZSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/29/2025	07/29/2027	07/31/2025	Expire	1	1,971,000	6323.08	269,239								213				0001
Purchased Call/SPX/SPXB050S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2025	07/22/2025	Exercise	1	1,457,000	5695.8	33,365		193,092	183,980			193,092		(9,112)				0001
Purchased Call/SPX/SPXB051SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	08/19/2025	Exercise	1	1,621,774	5450	52,052		363,926	347,701			363,926		(16,226)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB052S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/21/2023	08/15/2025	08/19/2025	Exercise	1	1,464,031	4350	221,559		703,433	634,176			703,433		(69,256)				0001
Purchased Call/SPT/SPT1134SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2025	10/01/2027	10/14/2025	Expire	1	1,722,016	5944	68,450								327				0001
Purchased Call/SPT/SPT1134SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2027	10/15/2025	Expire	1	1,598,000	5811.58	65,358								309				0001
Purchased Call/SPT/SPT1134SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/13/2027	10/21/2025	Expire	1	1,760,446	5915	66,149								237				0001
Purchased Call/SPT/SPT1134SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/22/2027	11/03/2025	Expire	1	1,587,278	6333	31,041								115				0001
Purchased Call/SPT/SPT1134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2025	11/12/2027	11/21/2025	Expire	1	1,565,502	6089	41,753								51				0001
Purchased Call/SPT/SPT1135S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	12/24/2025	Expire	1	1,860,000	5941.72	84,444								113				0001
Purchased Call/GLP/GLP0006SA	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/31/2025	01/16/2025	Exercise	1	26,700,000	2760		43,050	260,248	217,198			260,248		(43,050)				0001
Purchased Call/GLP/GLP0006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	03/12/2025	02/13/2025	Expire	1	52,290,000	3050	95,670			(95,670)					(95,670)				0001
Purchased Call/GLP/GLP0006SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	03/25/2025	04/16/2025	03/27/2025	Expire	1	24,120,000	2895	26,000			(26,000)					(26,000)				0001
Purchased Call/GLP/GLP0006SO	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	05/21/2025	05/02/2025	Expire	1	32,750,000	3505	90,000			(90,000)					(90,000)				0001
Purchased Call/GLP/GLP0006SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	10/01/2025	09/11/2025	Expire	1	29,200,000	3504	62,960			(62,960)					(62,960)				0001
Purchased Call/SPX/SPXB052SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	08/19/2025	Exercise	1	1,641,417	5243	80,669		450,136	424,850			450,136		(25,286)				0001
Purchased Call/SPX/SPXB052SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	09/02/2025	Exercise	1	1,512,000	4406.71	221,508		714,560	641,940			714,560		(72,621)				0001
Purchased Call/SPX/SPXB053SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	09/10/2025	Exercise	1	2,453,000	5293.27	111,857		661,407	622,941			661,407		(38,465)				0001
Purchased Call/SPX/SPXB053SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	09/10/2025	Exercise	1	2,020,000	5520.6	60,802		441,636	420,728			441,636		(20,909)				0001
Purchased Call/SPX/SPXB053SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/12/2023	09/05/2025	09/09/2025	Exercise	1	1,636,351	5354	68,330		410,409	387,033			410,409		(23,376)				0001
Purchased Call/SPX/SPXB054SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	09/23/2025	Exercise	1	1,609,197	4379	223,875		831,871	751,277			831,871		(80,595)				0001
Purchased Call/SPX/SPXB055S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	09/29/2025	Exercise	1	1,695,000	4270.21	261,539		912,288	816,498			912,288		(95,790)				0001
Purchased Call/SPX/SPXB056S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	10/15/2025	Exercise	1	1,593,951	5173	75,466		507,660	478,306			507,660		(29,354)				0001
Purchased Call/SPX/SPXB056SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/16/2023	10/10/2025	10/15/2025	Exercise	1	1,523,198	5381	54,040		410,028	388,950			410,028		(21,078)				0001
Purchased Call/SPX/SPXB052SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	12/12/2025	Exercise	1	1,865,000	4521.49	270,612		958,020	830,695			958,020		(127,325)				0001
Purchased Call/SPX/SPXB05DS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	12/19/2025	Exercise	1	1,349,000	4636.6	190,074		595,956	504,700			595,956		(91,256)				0001
Purchased Call/SPX/SPXB05ES6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	12/23/2025	Exercise	1	1,502,000	6028.37	26,886		255,081	242,009			255,081		(13,072)				0001
Purchased Call/SPX/SPXB212S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2027	09/24/2025	Expire	1	1,400,000	6666.98	185,920								185				0001
Purchased Call/SPX/SPXB212SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2027	10/01/2025	Expire	1	1,769,000	6641.23	237,754								243				0001
Purchased Call/SPX/SPXB213S3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/03/2025	10/05/2027	10/07/2025	Expire	1	1,754,000	8294	46,832								162				0001
Purchased Call/SPX/SPXB214SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/16/2025	10/15/2027	10/20/2025	Expire	1	2,336,000	6589.3	329,843								1,175				0001
Purchased Call/SPX/SPXB215SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/10/2025	11/10/2027	11/13/2025	Expire	1	1,895,000	6791.44	269,090								663				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB216S2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	11/21/2025	11/23/2027	11/25/2025	Expire	1	1,638,000	8352.780000000001	45,536								174				0001
Purchased Call/SPX/SPXB216SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	11/25/2025	11/24/2027	11/28/2025	Expire	1	1,463,000	6711.75	208,624								532				0001
Purchased Call/SPX/SPXB217SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	12/11/2025	12/09/2027	12/15/2025	Expire	1	1,731,665	6829	248,681								993				0001
Purchased Call/SPX/SPXC05ASS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	02/12/2025	Expire	1	2,098,403	6047	285,519								42				0001
Purchased Call/SPX/SPXC05ES3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	03/12/2025	Expire	1	1,474,000	5589.29	207,392								54				0001
Purchased Call/SPX/SPXC05HSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	04/01/2025	Expire	1	1,628,287	5690	192,361								391				0001
Purchased Call/MAB/MAB413GSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2025	10/08/2027	10/10/2025	Exercise	1	8,753,867	291.7	225,292	15,603	17,085	1,482			17,085		(15,089)				0001
Purchased Call/MAB/MAB413PS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/11/2027	10/15/2025	Exercise	1	11,556,801	289.17	300,777	22,533	28,305	5,773			28,305		(21,115)				0001
Purchased Call/MAB/MAB413PSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/15/2027	10/21/2025	Exercise	1	12,172,159	292.77	369,362	3,241	3,611	370			3,611		(2,101)				0001
Purchased Call/MAB/MAB413PSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/18/2027	10/21/2025	Exercise	1	13,658,407	292.77	356,294	26,729	30,005	3,276			30,005		(25,460)				0001
Purchased Call/MAB/MAB413PSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2025	10/22/2027	10/24/2025	Exercise	1	7,948,061	293.94	235,076	3,002	3,071	.69			3,071		(2,481)				0001
Purchased Call/SPX/SPXC05MS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	05/12/2025	Expire	1	2,079,037	5619	315,629								740				0001
Purchased Call/SPX/SPXC05PSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2027	05/28/2025	Expire	1	1,853,000	5802.82	257,196								878				0001
Purchased Call/SPX/SPXC05R66	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2027	06/03/2025	Expire	1	1,512,000	5896.91	209,412								525				0001
Purchased Call/SPX/SPXC05VSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2027	06/20/2025	Expire	1	1,580,675	6005	209,883								344				0001
Purchased Call/SPX/SPXC05XSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2027	07/30/2025	Expire	1	2,129,000	6367.41	284,222								224				0001
Purchased Call/SPX/SPXC178SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	01/22/2025	Exercise	1	1,503,460	3994	206,294	755,004	750,470				755,004		(4,534)				0001
Purchased Call/SPX/SPXC17ASY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/09/2023	02/28/2025	03/04/2025	Exercise	1	1,535,952	3957	221,220	771,035	753,165				771,035		(17,870)				0001
Purchased Call/SPX/SPXC17BSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	03/21/2025	Exercise	1	2,383,000	3859.85	362,931	1,104,517	1,066,182				1,104,517		(38,334)				0001
Purchased Call/SPX/SPXC17CS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/15/2025	Exercise	1	2,031,688	5192	54,907	84,995	77,422				84,995		(7,573)				0001
Purchased Call/SPX/SPXC17ESQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	05/28/2025	Exercise	1	1,740,653	4131	248,575	703,836	655,083				703,836		(48,754)				0001
Purchased Call/SPX/SPXC17ESW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	06/04/2025	Exercise	1	1,392,000	4194.58	206,016	566,035	522,961				566,035		(43,074)				0001
Purchased Call/SPX/SPXC17FSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	06/17/2025	Exercise	1	2,586,948	4355	381,063	983,731	897,940				983,731		(85,792)				0001
Purchased Call/SPX/SPXC17GSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	08/04/2025	Exercise	1	1,431,000	4563.72	205,205	553,716	494,322				553,716		(59,394)				0001
Purchased Call/SPX/SPXC17JSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2023	09/15/2025	09/17/2025	Exercise	1	1,583,384	4461	217,979	756,581	679,311				756,581		(77,270)				0001
Purchased Call/SPX/SPXC17JSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	10/02/2025	Exercise	1	2,719,000	4232.31	418,454	1,550,506	1,394,161				1,550,506		(156,345)				0001
Purchased Call/SPX/SPXD052S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2027	08/19/2025	Expire	1	1,517,000	6449.8	196,907								607				0001
Purchased Call/SPX/SPXD053SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	08/28/2025	Expire	1	2,319,125	6360	322,398								290				0001
Purchased Call/SPX/SPXD058S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	10/07/2025	Expire	1	1,437,000	6695.64	194,282								674				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05M8R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	12/16/2025	Expire	1	2,088,000	6817.17	287,726								1,151				0001
Purchased Call/SPX/SPXD05M8T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2027	12/16/2025	Expire	1	3,432,000	6776.2	487,344								1,939				0001
Purchased Call/MAB/MAB413QS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/29/2027	11/04/2025	Exercise	1	14,455,160	295.81	420,547	6,242	5,627	(615)			5,627		(4,910)				0001
Purchased Call/MAB/MAB413QSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/09/2027	11/12/2025	Exercise	1	12,908,338	293.84	350,039	18,606	19,690	1,085			19,690		(16,857)				0001
Purchased Call/MAB/MAB413QSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2025	11/10/2027	11/13/2025	Exercise	1	13,577,391	295.3	393,239	9,542	9,260	(282)			9,260		(8,772)				0001
Purchased Call/SPX/SPXD17DSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	01/14/2025	Expire	1	2,320,000	5809.56	320,856								467				0001
Purchased Call/SPX/SPXE179SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	09/03/2025	Expire	1	1,854,000	6331.05	264,010								1,144				0001
Purchased Call/SPX/SPXE179SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	09/03/2025	Expire	1	2,394,000	6460.26	310,262								1,344				0001
Purchased Call/SPX/SPXE171SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	10/21/2025	Expire	1	2,128,000	8270.040000000001	58,307								207				0001
Purchased Call/SPX/SPXE170SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	12/09/2025	Expire	1	3,661,000	6829.18	516,201								2,026				0001
Purchased Call/SPX/SPXF002SR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/13/2023	01/15/2025	01/17/2025	Exercise	1	1,611,000	4750.92	91,505		467,917	466,157			467,917		(1,760)				0001
Purchased Call/SPX/SPXF00VSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/17/2023	07/11/2025	07/15/2025	Exercise	1	1,567,586	4488	218,491		618,340	560,620			618,340		(57,720)				0001
Purchased Call/SPX/SPXF00XSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/28/2023	07/29/2025	07/31/2025	Exercise	1	2,966,000	4531.83	433,926		1,196,496	1,071,921			1,196,496		(124,575)				0001
Purchased Call/SPX/SPXG009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	09/23/2025	Exercise	1	1,576,000	5083.42	83,528		575,418	545,348			575,418		(30,070)				0001
Purchased Call/SPX/SPXG00DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/06/2025	10/08/2025	Exercise	1	1,577,000	5105.57	82,635		598,337	566,694			598,337		(31,643)				0001
Purchased Call/SPX/SPXG00JS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	11/02/2023	10/31/2025	11/04/2025	Exercise	1	1,525,080	4167	253,164		972,458	866,653			972,458		(105,805)				0001
Purchased Call/SPX/SPXG00MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	11/18/2025	Exercise	1	2,200,522	4463	308,299		1,115,116	980,315			1,115,116		(134,801)				0001
Purchased Call/MAB/MAB413RSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/22/2027	11/25/2025	Exercise	1	12,293,384	292.61	324,936	22,048	25,982	3,933			25,982		(20,820)				0001
Purchased Call/MAB/MAB413RSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/23/2027	11/25/2025	Expire	1	5,334,263	292.61	160,028								611				0001
Purchased Call/MAB/MAB413RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/25/2025	11/24/2027	11/28/2025	Exercise	1	5,582,144	293.52	169,273	1,964	2,008	43			2,008		(1,376)				0001
Purchased Call/MAB/MAB413RSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/29/2027	12/02/2025	Exercise	1	14,781,877	296.07	424,100	9,619	9,367	(252)			9,367		(7,984)				0001
Purchased Call/SPX/SPXI00SS2	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/13/2025	11/13/2026	01/15/2025	Expire	1	23,300,000	6200	2,057,560								(161)				0001
Purchased Call/SPX/SPXJ005SI	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/07/2025	04/12/2027	05/09/2025	Expire	1	11,250,000	6800	448,320								207				0001
Purchased Call/SPX/SPXJ13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	09/25/2025	Exercise	1	1,582,000	5313.67	56,477		496,615	476,057			496,615		(20,558)				0001
Purchased Call/SPX/SPXJ130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2023	10/03/2025	10/07/2025	Exercise	1	1,548,215	5345	57,496		497,597	475,698			497,597		(21,899)				0001
Purchased Call/MAB/MAB413JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	07/22/2025	Exercise	1	13,967,635	274.76	377,759	19,547	26,666	7,120			26,666		(18,598)				0001
Purchased Call/MAB/MAB413SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/14/2027	12/16/2025	Exercise	1	10,387,663	294.88	299,117	6,505	6,628	122			6,628		(5,315)				0001
Purchased Call/MAB/MAB413SSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/13/2027	12/16/2025	Exercise	1	17,322,250	294.88	507,125	6,076	5,907	(169)			5,907		(4,037)				0001
Purchased Call/MAB/MAB413SSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/15/2025	12/15/2027	12/17/2025	Exercise	1	17,454,865	294.63	507,148	4,648	5,090	442			5,090		(3,882)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413S5T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2025	12/17/2027	12/22/2025	Expire	1	18,534,851	294.2	559,003								2,254				0001
Purchased Call/MAB/MAB413T57	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2027	12/30/2025	Exercise	1	11,801,033	297.48	336,703	8,664	8,058	(606)			8,058		(7,289)				0001
Purchased Call/MAB/MAB413T58	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/27/2027	12/30/2025	Expire	1	16,225,209	297.48	486,756								1,990				0001
Purchased Call/NKY/NKY0170SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2025	08/20/2025	07/31/2025	Expire	1	32,000,000	38640.82	88,000			(88,000)					(88,000)				0001
Purchased Call/SPX/SPXA21LS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/28/2025	02/07/2025	01/30/2025	Expire	1	48,000,000	5764.32	24,000			(24,000)					(24,000)				0001
Purchased Call/SPX/SPXA21LSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/28/2025	02/11/2025	01/30/2025	Expire	1	48,000,000	6310.41	12,000			(12,000)					(12,000)				0001
Purchased Call/SPX/SPXA21LSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/31/2025	02/12/2025	02/04/2025	Expire	1	47,610,000	5445.48	19,044			(19,044)					(19,044)				0001
Purchased Call/SPX/SPXA21N56	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/20/2025	03/07/2025	02/24/2025	Expire	1	42,910,000	6270.46	21,455			(21,455)					(21,455)				0001
Purchased Call/SPX/SPXA21XSH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/30/2025	07/17/2025	07/02/2025	Expire	1	114,000,000	6453.15	39,900			(39,900)					(39,900)				0001
Purchased Call/SPX/SPXA21XSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/01/2025	07/17/2025	07/03/2025	Expire	1	50,000,000	5546.55	20,000			(20,000)					(20,000)				0001
Purchased Call/SPX/SPXC057SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/08/2025	01/15/2025	01/10/2025	Expire	1	94,320,000	6095.8	18,864			(18,864)					(18,864)				0001
Purchased Call/SPX/SPXC05XSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/28/2025	08/21/2025	07/30/2025	Expire	1	64,000,000	6581.46	60,800			(60,800)					(60,800)				0001
Purchased Call/SPX/SPXK131SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	12/05/2025	Exercise	1	2,715,000	4539.49	382,272		1,361,521	1,185,330			1,361,521		(176,191)				0001
Purchased Call/SPX/SPXK134SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	12/16/2025	Exercise	1	1,527,000	4674.14	203,855		698,530	601,923			698,530		(96,607)				0001
Purchased Call/SPX/SPXN138SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	03/31/2025	Expire	1	2,355,256	5773	287,673								583				0001
Purchased Call/SPX/SPXN13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2025	05/28/2027	06/02/2025	Expire	1	2,407,234	5867	337,975								846				0001
Purchased Call/SPX/SPXO13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/20/2025	11/19/2027	11/24/2025	Expire	1	2,827,000	6492.99	414,721								1,587				0001
Purchased Call/MLR/MLR161LS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	01/07/2025	Expire	1	8,623,718	231.93	299,006			(822)					(822)				0001
Purchased Call/MLR/MLR161LS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025	01/08/2025	Expire	1	3,521,950	233.27	122,531			(843)					(843)				0001
Purchased Call/MLR/MLR161LS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025	01/09/2025	Expire	1	3,902,233	233.27	135,798			(1,119)					(1,119)				0001
Purchased Call/MLR/MLR161LS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	01/14/2025	Expire	1	3,146,179	233.41	102,470			(1,276)					(1,276)				0001
Purchased Call/MLR/MLR161LSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2023	01/14/2025	01/16/2025	Expire		2,634,174	233.36	91,933			(1,644)					(1,644)				0001
Purchased Call/MLR/MLR161LSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025	01/17/2025	Expire		2,480,397	233.36	86,566			(1,665)					(1,665)				0001
Purchased Call/MLR/MLR161LSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	01/22/2025	Expire		11,148,599	231.9	388,951			(8,550)					(8,550)				0001
Purchased Call/MLR/MLR161LSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025	01/28/2025	Expire		1,695,814	232.6	58,166			(1,846)					(1,846)				0001
Purchased Call/MLR/MLR161LSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2025	01/31/2025	Expire		1,410,243	232.17	49,217			(1,890)					(1,890)				0001
Purchased Call/MLR/MLR161LSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	01/29/2025	Expire		2,945,748	232.17	102,697			(3,673)					(3,673)				0001
Purchased Call/MLR/MLR161LSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025	01/30/2025	Expire		2,788,600	232.17	97,322			(3,609)					(3,609)				0001
Purchased Call/MSD/MSD213SSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2025	01/10/2025	Exercise		297,215	183.09	26,214		32,840	32,552			32,840		(288)				0001
Purchased Call/MSD/MSD213TSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/10/2025	01/14/2025	Exercise		224,661	183.4	19,883		23,238	22,992			23,238		(246)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213T$7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025	01/16/2025	Exercise		543,296	183.66	42,112		59,903	59,060			59,903		(843)				0001
Purchased Call/MSD/MSD213T$N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/24/2025	01/28/2025	Exercise		280,672	182.9	24,447		34,466	33,694			34,466		(772)				0001
Purchased Call/MSD/MSD213USG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025	01/17/2025	Exercise		181,623	183.28	16,873		23,243	22,271			23,243		(972)				0001
Purchased Call/MSD/MSD213USI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/11/2025	02/13/2025	Exercise		338,938	183.28	31,349		44,864	43,095			44,864		(1,769)				0001
Purchased Call/MSD/MSD213USS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/14/2025	02/19/2025	Exercise		91,871	182.7	8,709		12,370	11,841			12,370		(529)				0001
Purchased Call/MSD/MSD213W$L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2025	03/27/2025	Exercise		253,994	180.55	21,206		40,937	38,518			40,937		(2,419)				0001
Purchased Call/MSD/MSD213W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2025	02/26/2025	Exercise		427,613	181.19	36,817		68,909	64,565			68,909		(4,343)				0001
Purchased Call/MSD/MSD213X$7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/04/2025	04/08/2025	Exercise		247,797	183.82	20,838		28,659	25,986			28,659		(2,674)				0001
Purchased Call/MSD/MSD213X$B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	04/08/2025	Exercise		151,034	183.66	12,445		17,615	16,018			17,615		(1,596)				0001
Purchased Call/MSD/MSD213X$H	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2025	01/27/2025	Exercise		461,909	184.05	40,001		52,973	47,486			52,973		(5,487)				0001
Purchased Call/MSD/MSD213X$P	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2025	04/21/2025	Exercise		340,141	184.29	30,000		39,239	34,877			39,239		(4,362)				0001
Purchased Call/MSD/MSD213X$T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/17/2025	04/21/2025	Exercise		140,303	184.13	12,459		16,322	14,505			16,322		(1,817)				0001
Purchased Call/MSD/MSD213X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2025	04/24/2025	Exercise		219,082	183.78	19,170		26,178	23,255			26,178		(2,923)				0001
Purchased Call/MSD/MSD213Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2025	04/28/2025	Exercise		70,109	184.18	6,099		8,256	7,311			8,256		(945)				0001
Purchased Call/MSD/MSD213Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2025	05/13/2025	Exercise		307,571	181.81	25,959		41,532	36,974			41,532		(4,558)				0001
Purchased Call/MSD/MSD213Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/09/2025	05/13/2025	Exercise		137,217	181.72	11,389		18,606	16,603			18,606		(2,002)				0001
Purchased Call/MSD/MSD213Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/12/2025	05/14/2025	Exercise		309,312	181.48	25,889		43,019	38,354			43,019		(4,665)				0001
Purchased Call/MSD/MSD213Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2025	05/23/2025	Exercise		140,199	181.66	12,267		19,433	17,077			19,433		(2,356)				0001
Purchased Call/MSD/MSD213Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/28/2025	05/30/2025	Exercise		108,910	181.23	10,074		15,432	13,398			15,432		(2,034)				0001
Purchased Call/MSD/MSD2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2025	06/16/2025	Exercise		282,531	182.97	26,078		39,314	33,519			39,314		(5,795)				0001
Purchased Call/MSD/MSD2130$N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2025	03/31/2025	Exercise		422,233	183.27	39,099		58,624	49,882			58,624		(8,742)				0001
Purchased Call/MSD/MSD3131$2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/22/2023	06/20/2025	06/05/2025	Exercise		147,230	182.55	13,987		20,557	17,277			20,557		(3,280)				0001
Purchased Call/MSD/MSD3131$C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2025	06/05/2025	Exercise		551,495	182.31	52,613		77,847	65,072			77,847		(12,774)				0001
Purchased Call/MSD/MSD3131$I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	04/17/2025	Exercise		127,924	183.74	12,396		17,319	14,232			17,319		(3,086)				0001
Purchased Call/MSD/MSD3131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/03/2025	06/05/2025	Exercise		226,632	183.93	22,346		31,571	25,946			31,571		(5,625)				0001
Purchased Call/MSD/MSD3132$B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2025	01/27/2025	Exercise		123,700	183.62	11,875		17,015	13,834			17,015		(3,181)				0001
Purchased Call/MSD/MSD3132$C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2025	06/05/2025	Exercise		367,142	183.21	35,062		53,504	44,029			53,504		(9,475)				0001
Purchased Call/MSD/MSD3132$L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/21/2025	01/09/2025	Exercise		241,869	186.11	23,534		29,855	23,349			29,855		(6,507)				0001
Purchased Call/MSD/MSD3132$X	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2025	08/01/2025	Exercise		41,954	186.56	4,141		5,271	4,078			5,271		(1,193)				0001
Purchased Call/MSD/MSD3133$4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2025	03/31/2025	Exercise		279,139	186.3	27,663		35,013	26,969			35,013		(8,045)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD3133ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/16/2023	08/15/2025	08/19/2025	Exercise		145,303	184.94	14,458		21,143	16,654			21,143		(4,488)				0001
Purchased Call/MSD/MSD3134S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/23/2023	08/22/2025	03/31/2025	Exercise		140,583	185.06	13,932		21,802	17,343			21,802		(4,459)				0001
Purchased Call/MSD/MSD3134SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/25/2023	08/25/2025	08/27/2025	Exercise		67,775	185.28	6,838		10,246	8,026			10,246		(2,220)				0001
Purchased Call/MSD/MSD3134SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/06/2023	09/05/2025	04/25/2025	Exercise		358,613	185.58	35,969		51,753	39,549			51,753		(12,204)				0001
Purchased Call/MSD/MSD3134SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/07/2023	09/05/2025	09/09/2025	Exercise		95,069	185.58	9,469		13,888	10,662			13,888		(3,226)				0001
Purchased Call/MSD/MSD3135S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/08/2023	09/10/2025	09/12/2025	Exercise		31,919	186.03	3,189		4,629	3,527			4,629		(1,102)				0001
Purchased Call/MSD/MSD3135SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/15/2023	09/16/2025	09/18/2025	Exercise		161,824	186.61	16,263		22,876	17,112			22,876		(5,764)				0001
Purchased Call/MSD/MSD3135SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/15/2023	09/15/2025	09/17/2025	Exercise		58,807	186.61	5,904		8,294	6,207			8,294		(2,087)				0001
Purchased Call/MSD/MSD3135SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/20/2023	09/19/2025	09/23/2025	Exercise		252,337	186.41	25,436		36,576	27,457			36,576		(9,119)				0001
Purchased Call/MLR/MLR161LSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025	02/11/2025	Expire		7,644,616	228.29	264,463		(13,427)				(13,427)		(13,427)				0001
Purchased Call/MLR/MLR161MS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/10/2023	02/12/2025	02/14/2025	Expire		937,252	227.59	32,523		(1,874)				(1,874)		(1,874)				0001
Purchased Call/MLR/MLR161MS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	02/19/2025	Expire		5,984,117	226.68	206,251		(12,471)				(12,471)		(12,471)				0001
Purchased Call/MLR/MLR161MSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	02/25/2025	Exercise		3,456,728	224.62	116,114		46,168	37,997			46,168		(8,170)				0001
Purchased Call/MLR/MLR161MSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025	03/03/2025	Exercise		5,026,106	223.22	172,898		91,416	77,898			91,416		(13,519)				0001
Purchased Call/MLR/MLR161MSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	01/06/2025	Exercise		9,945,920	222.77	341,755		216,953	189,735			216,953		(27,219)				0001
Purchased Call/MLR/MLR161MSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	01/07/2025	Exercise		5,858,316	223.06	201,082		122,146	106,125			122,146		(16,021)				0001
Purchased Call/MLR/MLR161MSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025	01/21/2025	Exercise		2,013,970	223.42	69,304		38,417	32,872			38,417		(5,545)				0001
Purchased Call/MLR/MLR161MSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	01/14/2025	Exercise		3,189,193	224.35	106,424		50,405	41,271			50,405		(9,134)				0001
Purchased Call/MLR/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025	03/06/2025	Exercise		2,312,246	224.35	79,541		35,145	28,371			35,145		(6,774)				0001
Purchased Call/MLR/MLR161MSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	03/11/2025	Exercise		6,369,869	222.21	218,336		176,869	157,398			176,869		(19,471)				0001
Purchased Call/MLR/MLR161MSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	02/13/2025	Exercise		5,321,517	222.11	185,320		149,643	133,081			149,643		(16,561)				0001
Purchased Call/MLR/MLR161MSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	01/28/2025	Exercise		3,222,646	222.1	111,151		88,757	78,791			88,757		(9,966)				0001
Purchased Call/MLR/MLR161MSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	01/15/2025	Exercise		3,498,077	223.29	111,806		70,601	59,600			70,601		(11,001)				0001
Purchased Call/MLR/MLR161MSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2025	03/13/2025	Exercise		4,476,118	223.29	154,874		74,973	60,294			74,973		(14,679)				0001
Purchased Call/MLR/MLR161MSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	01/07/2025	Exercise		3,207,442	225.58	115,068		32,561	21,116			32,561		(11,444)				0001
Purchased Call/MLR/MLR161NS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	01/08/2025	Exercise		3,421,460	226.72	118,825		39,156	26,426			39,156		(12,730)				0001
Purchased Call/MLR/MLR161NS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	01/10/2025	Exercise		7,095,176	225.66	248,804		91,094	64,115			91,094		(26,978)				0001
Purchased Call/MLR/MLR161NS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	02/14/2025	Exercise		4,118,433	226.63	145,281		35,718	19,940			35,718		(15,779)				0001
Purchased Call/MLR/MLR161NS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	03/14/2025	Exercise		3,880,786	227.45	135,863		19,135	4,330			19,135		(14,806)				0001
Purchased Call/MSD/MSD3135SII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/02/2023	10/02/2025	10/06/2025	Exercise		97,651	182.38	9,902		16,832	13,110			16,832		(3,722)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD3136S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2025	07/11/2025	Exercise		91,366	181.45	9,219		16,105	12,567			16,105		(3,538)				0001
Purchased Call/MSD/MSD3136SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/14/2025	10/16/2025	Exercise		66,112	182.42	6,618		11,333	8,733			11,333		(2,600)				0001
Purchased Call/MSD/MSD3136SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/19/2023	10/17/2025	10/16/2025	Exercise		150,384	182.7	14,973		25,843	19,871			25,843		(5,972)				0001
Purchased Call/MSD/MSD3137SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2023	10/31/2025	11/04/2025	Exercise		125,696	181.23	12,444		20,890	15,711			20,890		(5,179)				0001
Purchased Call/MSD/MSD3137SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/05/2025	11/07/2025	Exercise		91,026	182.78	8,775		13,735	10,028			13,735		(3,707)				0001
Purchased Call/MSD/MSD3137SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/10/2025	11/13/2025	Exercise		61,598	181.64	6,067		10,313	7,700			10,313		(2,612)				0001
Purchased Call/MSD/MSD3137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/11/2025	11/13/2025	Exercise		75,367	181.64	7,431		13,369	10,164			13,369		(3,205)				0001
Purchased Call/MSD/MSD3138SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2025	11/25/2025	Exercise		61,475	183.22	5,877		10,593	7,977			10,593		(2,616)				0001
Purchased Call/MSD/MSD3138SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/21/2025	08/14/2025	Exercise		153,814	183.43	14,986		26,064	19,358			26,064		(6,706)				0001
Purchased Call/MSD/MSD3138ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	10/24/2025	Exercise		106,448	185.27	9,687		17,320	12,870			17,320		(4,450)				0001
Purchased Call/MSD/MSD3139SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2025	02/28/2025	Exercise		255,724	186.84	22,862		39,042	28,066			39,042		(10,976)				0001
Purchased Call/MSD/MSD3139SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/18/2025	01/09/2025	Exercise		359,015	187.17	31,988		52,568	37,166			52,568		(15,402)				0001
Purchased Call/MSD/MSD3139SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2025	12/23/2025	Exercise		60,264	187.57	5,351		8,742	6,158			8,742		(2,584)				0001
Purchased Call/MSD/MSD313AS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/29/2025	01/27/2025	Exercise		188,748	187.48	16,346		27,129	18,979			27,129		(8,150)				0001
Purchased Call/MSD/MSD313AS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2026	09/17/2025	Exercise		38,184	189.01	10,884		5,222	3,491			5,222		(1,752)				0001
Purchased Call/MSD/MSD313AS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2024	01/22/2026	10/10/2025	Exercise		16,021	188.13	16,629		2,335	1,580			2,335		(776)				0001
Purchased Call/MSD/MSD313BS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2026	10/16/2025	Exercise		15,305	188.98	15,069		2,153	1,383			2,153		(788)				0001
Purchased Call/MSD/MSD313BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/09/2026	09/30/2025	Exercise		19,264	188.85	6,199		2,820	1,837			2,820		(996)				0001
Purchased Call/MSD/MSD313BSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/13/2026	03/05/2025	Exercise		48,077	190.24	9,937		6,813	4,286			6,813		(2,547)				0001
Purchased Call/MSD/MSD313CS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/23/2026	07/22/2025	Exercise		20,625	191.44	7,656		2,416	1,295			2,416		(1,137)				0001
Purchased Call/MSD/MSD313CS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/26/2026	07/22/2025	Exercise		42,919	190.93	18,574		5,168	2,808			5,168		(2,379)				0001
Purchased Call/MSD/MSD313CSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	03/02/2026	07/11/2025	Exercise		28,874	191.5	13,243		3,475	1,894			3,475		(1,611)				0001
Purchased Call/MSD/MSD313CSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/06/2026	05/22/2025	Exercise		56,964	192.38	6,001		6,236	3,094			6,236		(3,143)				0001
Purchased Call/MSD/MSD3133S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/23/2026	05/28/2025	Exercise		96,883	194.15	15,425		9,531	3,932			9,531		(5,616)				0001
Purchased Call/MSD/MSD3133SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2024	03/26/2026	01/27/2025	Exercise		125,613	194.21	19,725		13,256	5,911			13,256		(7,355)				0001
Purchased Call/MSD/MSD3133SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2026	08/14/2025	Exercise		25,018	196.5	10,876		2,453	943			2,453		(1,522)				0001
Purchased Call/MSD/MSD3133SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/02/2026	05/09/2025	Exercise		52,414	195.26	22,573		4,875	1,702			4,875		(3,221)				0001
Purchased Call/MSD/MSD3133SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/06/2026	07/11/2025	Exercise		23,552	195.65	12,566		2,386	946			2,386		(1,468)				0001
Purchased Call/MSD/MSD3133SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2026	10/16/2025	Exercise		33,959	195.91	26,426		3,714	1,498			3,714		(2,248)				0001
Purchased Call/MSD/MSD3133SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/24/2026	07/11/2025	Exercise		45,651	196.29	14,261		4,701	1,701			4,701		(3,014)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	06/25/2025	Exercise		117,271	195.12	29,591		13,474	5,759			13,474		(7,764)				0001
Purchased Call/MLR/MLR161NS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2025	01/07/2025	Exercise		1,743,940	227.23	60,822		11,569	4,558			11,569		(7,011)				0001
Purchased Call/MLR/MLR161NSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2023	03/31/2025	02/20/2025	Exercise		3,605,318	226.38	126,971		63,034	47,479			63,034		(15,555)				0001
Purchased Call/MLR/MLR161NSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2025	01/07/2025	Exercise		5,379,180	226.82	190,011		82,562	58,571			82,562		(23,991)				0001
Purchased Call/MLR/MLR161NSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	02/14/2025	Exercise		4,822,743	227.75	165,537		446	(20,768)			446		(21,214)				0001
Purchased Call/MLR/MLR161NSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	04/08/2025	Expire		3,003,598	227.97	104,739			(13,399)					(13,399)				0001
Purchased Call/MLR/MLR161NSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/06/2023	04/07/2025	02/14/2025	Exercise		2,038,823	227.76	70,056		298	(8,952)			298		(9,250)				0001
Purchased Call/MLR/MLR161NSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	02/14/2025	Exercise		6,485,012	227	227,605		480	(30,749)			480		(31,230)				0001
Purchased Call/MLR/MLR161NSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	02/06/2025	Exercise		2,560,581	227.67	88,944		943	(11,327)			943		(12,270)				0001
Purchased Call/MLR/MLR161NST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	01/10/2025	Exercise		4,378,930	226.55	153,263		530	(21,365)			530		(21,895)				0001
Purchased Call/MLR/MLR1610S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	01/09/2025	Exercise		3,858,239	225.64	134,872		1,137	(19,272)			1,137		(20,409)				0001
Purchased Call/MLR/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2023	04/25/2025	01/14/2025	Exercise		4,616,838	225.68	159,476		1,977	(23,044)			1,977		(25,021)				0001
Purchased Call/MLR/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	02/05/2025	Exercise		3,277,993	225.85	115,551		1,202	(16,975)			1,202		(18,176)				0001
Purchased Call/MLR/MLR1610S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	04/15/2025	Exercise		3,461,523	226.57	120,202		48	(19,301)			48		(19,349)				0001
Purchased Call/MLR/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025	03/06/2025	Exercise		3,413,813	226.57	119,483		571	(18,796)			571		(19,367)				0001
Purchased Call/MLR/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2025	01/09/2025	Exercise		2,872,199	225.93	101,391		395	(16,341)			395		(16,736)				0001
Purchased Call/MLR/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025	01/30/2025	Exercise		8,199,028	226.42	284,832		1,058	(46,333)			1,058		(47,392)				0001
Purchased Call/MLR/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2025	02/18/2025	Exercise		2,783,156	227.28	97,311		436	(16,164)			436		(16,600)				0001
Purchased Call/MLR/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2025	05/09/2025	Expire		1,934,231	227.28	68,085			(11,768)					(11,768)				0001
Purchased Call/MLR/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2025	01/10/2025	Exercise		3,556,535	227.28	124,834		1,167	(20,267)			1,167		(21,434)				0001
Purchased Call/MLR/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	01/16/2025	Exercise		6,385,712	226.47	223,426		5,051	(34,239)			5,051		(39,291)				0001
Purchased Call/MLR/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	02/06/2025	Exercise		4,304,556	226.81	147,604		1,140	(24,951)			1,140		(26,091)				0001
Purchased Call/MAB/MAB413SS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/06/2027	12/09/2025	Exercise		10,794,727	296.66	316,942	3,322	3,027	(295)			3,027		(2,087)				0001
Purchased Call/MAB/MAB413SSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2025	12/10/2027	12/12/2025	Expire		9,136,694	295.47	273,596								465				0001
Purchased Call/MSD/MSD313FS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2026	06/25/2025	Exercise		55,721	195.89	21,786		5,672	1,997			5,672		(3,698)				0001
Purchased Call/MSD/MSD313FS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	06/25/2025	Exercise		44,087	198.33	26,417		3,772	810			3,772		(3,024)				0001
Purchased Call/MSD/MSD313FSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2026	07/11/2025	Exercise		31,405	197.84	34,626		2,967	836			2,967		(2,174)				0001
Purchased Call/MSD/MSD313FSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2026	06/18/2025	Exercise		52,504	197.31	25,302		4,888	1,308			4,888		(3,608)				0001
Purchased Call/MSD/MSD313FSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/22/2026	06/25/2025	Exercise		24,787	195.7	11,891		2,464	745			2,464		(1,751)				0001
Purchased Call/MSD/MSD3133GS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2026	08/14/2025	Exercise		44,966	195.7	24,323		4,853	1,709			4,853		(3,211)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313GSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2026	09/17/2025	Exercise		41,237	196.06	29,651		4,688	1,741			4,688		(2,982)				0001
Purchased Call/MSD/MSD313GSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/15/2026	04/25/2025	Exercise		75,514	194.98	18,736		8,295	2,999			8,295		(5,327)				0001
Purchased Call/MSD/MSD313HSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2024	06/24/2026	02/26/2025	Exercise		25,620	197.56	28,436		3,019	1,190			3,019		(1,864)				0001
Purchased Call/MSD/MSD313HSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2026	02/11/2025	Exercise		58,437	196.83	27,493		6,178	1,930			6,178		(4,289)				0001
Purchased Call/MSD/MSD313HSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2026	06/25/2025	Exercise		42,728	196.45	24,826		4,513	1,385			4,513		(3,171)				0001
Purchased Call/MSD/MSD313ISL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	01/09/2025	Exercise		94,702	200.44	33,321		8,300	1,463			8,300		(6,904)				0001
Purchased Call/MSD/MSD313JS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2026	10/24/2025	Exercise		15,555	202.43	9,385		1,370	246			1,370		(1,135)				0001
Purchased Call/MSD/MSD313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	07/31/2026	07/22/2025	Exercise		40,753	202.33	36,070		3,333	468			3,333		(2,955)				0001
Purchased Call/MSD/MSD313JS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/03/2026	09/17/2025	Exercise		63,101	202.15	30,705		5,467	1,241			5,467		(4,296)				0001
Purchased Call/MSD/MSD313JSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2026	06/25/2025	Exercise		50,577	200.55	32,384		4,480	1,017			4,480		(3,502)				0001
Purchased Call/MSD/MSD313JSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	04/25/2025	Exercise		68,687	201.44	53,843		5,697	951			5,697		(4,878)				0001
Purchased Call/MSD/MSD313JSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/11/2026	04/15/2025	Exercise		90,362	201.44	21,279		6,612	331			6,612		(6,318)				0001
Purchased Call/MSD/MSD313JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2026	08/14/2025	Exercise		21,121	201.88	21,212		1,785	343			1,785		(1,469)				0001
Purchased Call/MSD/MSD313JSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2026	10/10/2025	Exercise		17,459	202.61	9,401		1,518	286			1,518		(1,254)				0001
Purchased Call/MSD/MSD313KSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2024	08/28/2026	09/30/2025	Exercise		18,484	204.09	27,250		1,551	266			1,551		(1,320)				0001
Purchased Call/MSD/MSD313KSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	09/30/2025	Exercise		42,894	204.84	26,544		3,369	344			3,369		(3,104)				0001
Purchased Call/MSD/MSD313LS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/11/2026	10/24/2025	Exercise		14,207	203.62	22,035		1,226	252			1,226		(1,031)				0001
Purchased Call/MSD/MSD313LSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2026	06/25/2025	Exercise		112,997	204.86	26,577		8,716	1,035			8,716		(7,705)				0001
Purchased Call/MLR/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	01/07/2025	Exercise		3,442,443	224.39	111,093		1,570	(19,121)			1,570		(20,691)				0001
Purchased Call/MLR/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025	02/20/2025	Exercise		3,832,305	223.12	134,131		21,929	(3,681)			21,929		(25,610)				0001
Purchased Call/MLR/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025	02/27/2025	Exercise		3,403,669	223.04	117,688		6,086	(16,688)			6,086		(22,774)				0001
Purchased Call/MLR/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	01/07/2025	Exercise		7,543,061	222.21	262,674		59,595	8,427			59,595		(51,168)				0001
Purchased Call/MLR/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	01/31/2025	Exercise		2,497,654	219.73	87,970		49,620	32,282			49,620		(17,338)				0001
Purchased Call/MLR/MLR161PS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2025	04/07/2025	Exercise		1,151,738	220.33	40,111		22,231	14,086			22,231		(8,145)				0001
Purchased Call/MLR/MLR161PS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2025	03/21/2025	Exercise		4,260,810	220.38	149,122		74,858	44,367			74,858		(30,491)				0001
Purchased Call/MLR/MLR161PS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	01/30/2025	Exercise		10,357,477	220.53	366,243		180,793	105,766			180,793		(75,026)				0001
Purchased Call/MLR/MLR161PS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	03/14/2025	Exercise		2,977,403	221.74	104,337		33,673	12,221			33,673		(21,452)				0001
Purchased Call/MLR/MLR161PS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	01/14/2025	Exercise		2,140,826	222.16	74,241		25,134	9,446			25,134		(15,689)				0001
Purchased Call/MLR/MLR161PS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2025	02/18/2025	Exercise		2,607,818	222.16	90,769		25,057	5,979			25,057		(19,077)				0001
Purchased Call/MLR/MLR161PS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2025	01/09/2025	Exercise		3,828,235	222.28	132,987		39,812	11,526			39,812		(28,286)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161PSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	03/25/2025	Exercise		1,939,773	222.77	66,791		11,842	(2,537)			11,842		(14,379)				0001
Purchased Call/MLR/MLR161PSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/09/2023	06/09/2025	04/14/2025	Exercise		3,770,613	222.5	131,304		28,846	104			28,846		(28,741)				0001
Purchased Call/MLR/MLR161PSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2025	03/17/2025	Exercise		3,477,614	222.49	119,750		47,864	21,240			47,864		(26,624)				0001
Purchased Call/MLR/MLR161PSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025	02/06/2025	Exercise		10,084,169	222.13	348,557		126,391	48,106			126,391		(78,285)				0001
Purchased Call/MLR/MLR161PSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2025	02/25/2025	Exercise		6,037,788	223.39	208,058		26,241	(21,781)			26,241		(48,022)				0001
Purchased Call/MLR/MLR161PSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025	02/06/2025	Exercise		3,961,570	223.39	137,070		24,411	(7,076)			24,411		(31,487)				0001
Purchased Call/MLR/MLR161PSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2025	01/29/2025	Exercise		4,888,105	222.53	169,075		42,232	2,801			42,232		(39,431)				0001
Purchased Call/MLR/MLR161PSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	04/04/2025	Exercise		1,798,911	221.67	61,924		23,015	8,494			23,015		(14,522)				0001
Purchased Call/MLR/MLR161PSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2025	06/02/2025	Exercise		1,834,630	221.24	63,478		35,268	20,030			35,268		(15,238)				0001
Purchased Call/MAB/MAB413TS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2025	12/23/2027	12/29/2025	Expire		1,488,142	296.59	44,091								186				0001
Purchased Call/NKY/NKY01706J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2025	09/09/2025	08/21/2025	Expire		32,000,000	41368.980000000003			91,200				(91,200)		(91,200)				0001
Purchased Call/SPX/SPXA211S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/02/2025	01/17/2025	01/06/2025	Expire		88,500,000	6161.98	13,275						(13,275)		(13,275)				0001
Purchased Call/SPX/SPXA21JSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/10/2025	01/17/2025	01/14/2025	Expire		46,720,000	6001.85	14,016						(14,016)		(14,016)				0001
Purchased Call/SPX/SPXA21JSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/10/2025	01/24/2025	01/14/2025	Exercise		70,080,000	6089.26	17,520		72,059	54,539			72,059		(17,520)				0001
Purchased Call/SPX/SPXA21NSW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/27/2025	03/13/2025	03/03/2025	Expire		54,750,000	5664.1	41,063			(41,063)			(41,063)		(41,063)				0001
Purchased Call/SPX/SPXA21PS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/25/2025	04/16/2025	03/27/2025	Expire		43,880,000	5748.83	35,104			(35,104)			(35,104)		(35,104)				0001
Purchased Call/SPX/SPXA21XSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/01/2025	07/17/2025	07/03/2025	Expire		50,000,000	5018.31	57,500			(57,500)			(57,500)		(57,500)				0001
Purchased Call/SPX/SPXC056SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/06/2025	01/31/2025	01/08/2025	Expire		60,150,000	6258.61	27,068			(27,068)			(27,068)		(27,068)				0001
Purchased Call/SPX/SPXC057SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/08/2025	01/15/2025	01/10/2025	Expire		47,160,000	6066.21	16,506			(16,506)			(16,506)		(16,506)				0001
Purchased Call/SPX/SPXC057SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/14/2025	01/29/2025	01/16/2025	Expire		116,400,000	5258.62	40,740			(40,740)			(40,740)		(40,740)				0001
Purchased Call/MSD/MSD213TSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/17/2025	01/22/2025	Exercise		174,390	183.39	15,277		21,082	20,747			21,082		(335)				0001
Purchased Call/MSD/MSD213TSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/28/2025	01/17/2025	Exercise		429,846	183.05	37,955		51,913	50,505			51,913		(1,408)				0001
Purchased Call/MSD/MSD213US0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/01/2023	01/31/2025	01/27/2025	Exercise		311,751	183.19	27,434		38,117	36,987			38,117		(1,131)				0001
Purchased Call/MLR/MLR161PSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	02/06/2025	Exercise		4,176,747	221.32	143,418		79,393	44,506			79,393		(34,886)				0001
Purchased Call/MLR/MLR161PSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	04/03/2025	Exercise		2,091,916	220.44	72,270		49,634	31,986			49,634		(17,648)				0001
Purchased Call/MLR/MLR161PSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025	01/15/2025	Exercise		4,210,499	221.17	145,262		99,397	63,231			99,397		(36,166)				0001
Purchased Call/MLR/MLR161PSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	02/06/2025	Exercise		2,614,851	221.17	86,199		59,630	37,607			59,630		(22,023)				0001
Purchased Call/MLR/MLR161PSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2025	02/13/2025	Exercise		5,008,283	221.38	171,219		106,054	63,001			106,054		(43,052)				0001
Purchased Call/MLR/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2025	04/17/2025	Exercise		1,583,052	219.52	54,615		39,309	25,205			39,309		(14,104)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2025	02/11/2025	Exercise		2,028,222	219.52	69,974		55,925	37,784			55,925		(18,141)				0001
Purchased Call/MLR/MLR1610S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	04/18/2025	Exercise		3,940,491	220.55	139,826		81,212	44,544			81,212		(36,669)				0001
Purchased Call/MLR/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	02/14/2025	Exercise		3,443,722	222.71	118,920		40,621	8,879			40,621		(31,741)				0001
Purchased Call/MLR/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2025	01/09/2025	Exercise		2,280,701	222.71	78,912		28,993	7,776			28,993		(21,216)				0001
Purchased Call/MLR/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2023	07/17/2025	01/23/2025	Exercise		3,198,877	222.56	110,242		47,820	18,004			47,820		(29,816)				0001
Purchased Call/MLR/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2025	01/08/2025	Exercise		4,305,777	222.29	146,640		64,705	24,746			64,705		(39,959)				0001
Purchased Call/MLR/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	01/06/2025	Exercise		1,995,127	222.59	67,279		27,278	8,900			27,278		(18,378)				0001
Purchased Call/MLR/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	02/20/2025	Exercise		3,215,809	222.59	109,418		47,800	17,871			47,800		(29,929)				0001
Purchased Call/MLR/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2025	01/10/2025	Exercise		2,824,664	222.76	97,774		44,288	17,250			44,288		(27,037)				0001
Purchased Call/MLR/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2025	01/30/2025	Exercise		3,241,632	222.76	111,836		64,651	33,619			64,651		(31,032)				0001
Purchased Call/MLR/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2025	01/09/2025	Exercise		3,737,915	223.3	127,947		52,060	16,055			52,060		(36,005)				0001
Purchased Call/MSD/MSD213US9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/06/2023	02/06/2025	02/10/2025	Exercise		186,819	182.71	17,075		23,957	23,114			23,957		(843)				0001
Purchased Call/MSD/MSD213USD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/08/2023	02/07/2025	02/11/2025	Exercise		171,616	182.64	15,754		21,903	21,102			21,903		(801)				0001
Purchased Call/MSD/MSD213USJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/10/2023	02/07/2025	02/11/2025	Exercise		63,276	182.22	6,157		8,240	7,926			8,240		(315)				0001
Purchased Call/MSD/MSD213USO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/14/2023	02/14/2025	02/19/2025	Exercise		289,056	183.5	27,460		37,491	35,833			37,491		(1,657)				0001
Purchased Call/MSD/MSD213USV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/17/2023	02/14/2025	02/19/2025	Exercise		61,128	182.49	5,795		8,311	7,958			8,311		(353)				0001
Purchased Call/MSD/MSD213USX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/17/2023	02/20/2025	02/24/2025	Exercise		124,512	182.49	11,878		18,367	17,553			18,367		(815)				0001
Purchased Call/MSD/MSD213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/22/2023	02/21/2025	02/25/2025	Exercise		232,027	181.46	22,228		36,122	34,565			36,122		(1,557)				0001
Purchased Call/MSD/MSD213VS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	04/06/2023	04/08/2025	04/10/2025	Exercise		264,002	183.66	22,149		28,835	25,886			28,835		(2,950)				0001
Purchased Call/MSD/MSD213VS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	04/26/2023	04/25/2025	04/29/2025	Exercise		523,218	182.66	44,578		66,512	59,532			66,512		(6,981)				0001
Purchased Call/MSD/MSD213VS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	04/27/2023	04/25/2025	01/17/2025	Exercise		159,941	183.06	13,739		20,006	17,845			20,006		(2,160)				0001
Purchased Call/MSD/MSD2132SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	05/18/2023	05/16/2025	01/09/2025	Exercise		197,428	181.08	17,434		28,137	24,890			28,137		(3,246)				0001
Purchased Call/MSD/MSD3130SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	06/20/2023	06/20/2025	06/05/2025	Exercise		176,715	183.19	16,594		24,192	20,322			24,192		(3,870)				0001
Purchased Call/MSD/MSD3131R4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	06/23/2023	06/25/2025	06/27/2025	Exercise		46,953	182.64	4,465		6,733	5,661			6,733		(1,072)				0001
Purchased Call/MSD/MSD3131SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	06/30/2023	06/30/2025	06/05/2025	Exercise		151,325	183.74	14,648		20,458	16,826			20,458		(3,632)				0001
Purchased Call/MSD/MSD3131SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	07/06/2023	07/03/2025	06/05/2025	Exercise		117,565	182.94	11,756		16,948	13,976			16,948		(2,972)				0001
Purchased Call/MSD/MSD3131SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	07/10/2023	07/10/2025	07/14/2025	Exercise		165,334	183.06	16,219		24,818	20,590			24,818		(4,227)				0001
Purchased Call/MSD/MSD3132S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	07/11/2023	07/09/2025	07/11/2025	Exercise		56,721	182.8	5,824		8,387	6,873			8,387		(1,514)				0001
Purchased Call/MSD/MSD313L5K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	09/20/2024	09/18/2026	06/25/2025	Exercise		115,260	204.98	69,497		8,710	839			8,710		(8,038)				0001
Purchased Call/MSD/MSD313L5Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	09/24/2024	09/24/2026	03/05/2025	Exercise		43,808	205.45	29,809		3,695	718			3,695		(3,013)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313LSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	04/25/2025	Exercise		82,592	205.28	45,174		6,190	524			6,190		(5,774)				0001
Purchased Call/MSD/MSD313NS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/02/2026	06/25/2025	Exercise		20,622	206.18	16,804		1,342	(130)			1,342		(1,514)				0001
Purchased Call/MSD/MSD313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/02/2026	09/17/2025	Exercise		41,560	206.57	41,791		2,978	(103)			2,978		(3,187)				0001
Purchased Call/MSD/MSD313NSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/09/2026	04/25/2025	Exercise		92,693	206.82	41,168		6,251	(772)			6,251		(7,139)				0001
Purchased Call/MSD/MSD313NSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2024	10/15/2026	01/14/2025	Exercise		146,196	206.71	34,502		10,549	(541)			10,549		(11,120)				0001
Purchased Call/MSD/MSD313NSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2026	12/15/2025	Exercise		41,392	205.42	28,584		3,309	29			3,309		(3,314)				0001
Purchased Call/MSD/MSD313NSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2024	10/30/2026	01/29/2025	Exercise		51,987	206.19	23,917		4,081	(90)			4,081		(4,224)				0001
Purchased Call/MSD/MSD313NSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2024	11/05/2026	10/08/2025	Exercise		99,532	206.57	52,864		7,593	(614)			7,593		(8,268)				0001
Purchased Call/MSD/MSD313NSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/06/2026	08/07/2025	Exercise		76,803	206.57	26,759		4,957	(1,442)			4,957		(6,427)				0001
Purchased Call/MSD/MSD3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/13/2026	07/22/2025	Exercise		42,981	206.42	19,751		3,173	(469)			3,173		(3,687)				0001
Purchased Call/MSD/MSD3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2024	11/25/2026	06/26/2025	Exercise		154,382	209.57	64,058		9,331	(4,006)			9,331		(13,440)				0001
Purchased Call/MSD/MSD313PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	03/20/2025	Exercise		73,511	205.97	21,553		6,885	484			6,885		(6,421)				0001
Purchased Call/MSD/MSD313PSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2026	05/21/2025	Exercise		49,600	204.44	11,971		4,015	(387)			4,015		(4,413)				0001
Purchased Call/MSD/MSD3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/29/2026	09/17/2025	Exercise		28,147	203.49	8,219		2,621	35			2,621		(2,601)				0001
Purchased Call/MSD/MSD3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2025	12/31/2026	01/06/2025	Expire		115,260	203.35	10,201						14						0001
Purchased Call/MSD/MSD3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	01/14/2025	Expire		291,645	202.37	26,423						38						0001
Purchased Call/MSD/MSD3130SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/11/2027	01/14/2025	Exercise		294,944	202.37	18,046	4,382	5,111	729			5,111		(4,356)				0001
Purchased Call/MSD/MSD313RSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2025	01/22/2027	01/27/2025	Expire		274,660	205.55	24,527						38						0001
Purchased Call/MSD/MSD313RSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	01/28/2025	Expire		314,376	205.35	28,011						44						0001
Purchased Call/MSD/MSD313RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	02/01/2027	02/04/2025	Exercise		238,498	205.61	18,561	1,273	1,298	25			1,298		(1,243)				0001
Purchased Call/MLR/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	01/06/2025	Exercise		3,902,606	223.9	133,008		44,527	7,062			44,527		(37,465)				0001
Purchased Call/MLR/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/27/2023	07/25/2025	01/31/2025	Exercise		2,654,214	221.97	92,231		52,556	26,472			52,556		(26,084)				0001
Purchased Call/MLR/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2025	02/03/2025	Exercise		1,994,009	223.35	68,618		25,891	6,189			25,891		(19,701)				0001
Purchased Call/MLR/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2025	05/02/2025	Exercise		1,301,490	223.35	44,901		10,707	(2,227)			10,707		(12,935)				0001
Purchased Call/MLR/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/28/2023	07/28/2025	01/21/2025	Exercise		2,139,759	223.35	73,781		20,465	(647)			20,465		(21,112)				0001
Purchased Call/MLR/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2025	01/30/2025	Exercise		5,652,534	223.29	193,162		45,468	(10,453)			45,468		(55,921)				0001
Purchased Call/MLR/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2025	01/07/2025	Exercise		4,310,389	222.33	146,666		75,056	32,392			75,056		(42,664)				0001
Purchased Call/MLR/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2025	05/06/2025	Exercise		2,002,120	220.86	69,353		55,217	34,700			55,217		(20,517)				0001
Purchased Call/MLR/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	02/03/2025	Exercise		5,652,605	220.47	194,202		167,294	108,858			167,294		(58,436)				0001
Purchased Call/MLR/MLR161RSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	04/15/2025	Exercise		2,138,261	220.18	73,154		68,015	45,911			68,015		(22,104)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161RS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	01/16/2025	Exercise		2,986,785	219.57	102,171		98,590	67,382			98,590		(31,209)				0001
Purchased Call/MLR/MLR161RS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2025	01/15/2025	Exercise		1,181,239	219.57	40,753		44,302	31,780			44,302		(12,522)				0001
Purchased Call/MLR/MLR161RS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	01/07/2025	Exercise		2,574,206	216.84	88,545		116,629	89,025			116,629		(27,604)				0001
Purchased Call/MLR/MLR161RSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2025	03/21/2025	Exercise		3,481,525	216.82	120,113		163,879	125,932			163,879		(37,948)				0001
Purchased Call/MLR/MLR161RSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2025	01/24/2025	Exercise		5,125,527	216.66	177,327		241,915	185,435			241,915		(56,480)				0001
Purchased Call/MLR/MLR161RSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	01/17/2025	Exercise		2,191,518	217.59	75,256		104,514	80,423			104,514		(24,091)				0001
Purchased Call/MLR/MLR161RSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2025	04/01/2025	Exercise		1,267,675	217.2	43,608		63,208	48,971			63,208		(14,237)				0001
Purchased Call/MLR/MLR161RS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2023	08/28/2025	01/15/2025	Exercise		4,591,514	217.71	159,363		216,684	164,425			216,684		(52,259)				0001
Purchased Call/MSD/MSD3132SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2023	07/18/2025	06/05/2025	Exercise		167,941	184.55	16,106		22,640	18,259			22,640		(4,380)				0001
Purchased Call/MSD/MSD3132SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2025	07/28/2025	Exercise		397,449	186.51	38,751		50,994	40,150			50,994		(10,844)				0001
Purchased Call/MSD/MSD3132SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/25/2025	06/05/2025	Exercise		191,831	186.43	18,819		24,548	19,249			24,548		(5,299)				0001
Purchased Call/MSD/MSD3133SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2025	08/07/2025	Exercise		102,857	185.26	10,080		13,663	10,672			13,663		(2,991)				0001
Purchased Call/MSD/MSD3133SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2025	08/14/2025	Exercise		67,083	186.55	6,621		8,821	6,793			8,821		(2,028)				0001
Purchased Call/MSD/MSD3133SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2023	08/15/2025	03/05/2025	Exercise		326,139	185.5	31,654		46,575	36,750			46,575		(9,825)				0001
Purchased Call/MSD/MSD3133SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/18/2025	04/29/2025	Exercise		78,161	185.78	7,738		10,335	7,897			10,335		(2,437)				0001
Purchased Call/MSD/MSD3134SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	08/28/2025	Exercise		111,962	185.28	11,308		16,860	13,178			16,860		(3,681)				0001
Purchased Call/MSD/MSD3134SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2025	08/29/2025	Exercise		62,880	185.28	6,363		9,604	7,527			9,604		(2,078)				0001
Purchased Call/MSD/MSD3134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/29/2025	07/22/2025	Exercise		91,966	186.6	8,985		13,053	10,070			13,053		(2,983)				0001
Purchased Call/MSD/MSD3135S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2023	09/12/2025	01/27/2025	Exercise		240,685	186.51	24,093		34,306	25,912			34,306		(8,394)				0001
Purchased Call/MSD/MSD3135S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2023	09/12/2025	04/29/2025	Exercise		137,178	186.51	13,649		19,181	14,418			19,181		(4,762)				0001
Purchased Call/MSD/MSD3135SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2023	09/25/2025	09/29/2025	Exercise		289,636	185.29	29,485		43,752	32,953			43,752		(10,799)				0001
Purchased Call/MSD/MSD3135SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2023	09/26/2025	09/30/2025	Exercise		74,183	184.25	7,552		12,030	9,254			12,030		(2,776)				0001
Purchased Call/MSD/MSD3135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/28/2023	09/26/2025	09/30/2025	Exercise		77,706	184.21	7,879		12,621	9,709			12,621		(2,913)				0001
Purchased Call/MSD/MSD3136S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2025	10/10/2025	Exercise		141,337	182.5	14,218		23,945	18,464			23,945		(5,481)				0001
Purchased Call/MSD/MSD3136S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2023	10/10/2025	03/05/2025	Exercise		188,894	182.93	18,644		30,926	23,714			30,926		(7,212)				0001
Purchased Call/MSD/MSD313RSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	02/02/2027	02/04/2025	Expire		96,808	205.61	8,568								14				0001
Purchased Call/MSD/MSD3133SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/19/2025	02/19/2027	02/21/2025	Exercise		282,346	208.58	16,528	4,583	3,383	(1,200)			3,383		(4,580)				0001
Purchased Call/MSD/MSD3133SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/22/2027	02/25/2025	Exercise		274,476	209.72	15,568	4,568	3,657	(911)			3,657		(4,540)				0001
Purchased Call/MSD/MSD313TS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2025	03/05/2027	03/07/2025	Exercise		154,480	208.91	10,081	1,602	1,505	(97)			1,505		(1,600)				0001
Purchased Call/MSD/MSD313TS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2025	03/05/2027	03/10/2025	Expire		337,985	209.01	28,999								54				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313TSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2027	03/11/2025	Exercise		91,596	210.16	5,211	1,351	1,115	(237)			1,115		(1,342)				0001
Purchased Call/MSD/MSD313TSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/08/2027	03/11/2025	Exercise		440,420	210.16	29,047	4,371	3,128	(1,243)			3,128		(4,324)				0001
Purchased Call/MSD/MSD313TSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2025	03/10/2027	03/12/2025	Expire		76,385	210.52	6,485								2				0001
Purchased Call/MSD/MSD313TSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/12/2027	03/18/2025	Exercise		246,414	209.32	18,101	1,582	1,463	(120)			1,463		(1,547)				0001
Purchased Call/MSD/MSD313USJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	03/22/2027	04/08/2025	Expire		84,609	209.76	5,159								11				0001
Purchased Call/MSD/MSD313USL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/05/2027	04/08/2025	Exercise		517,163	205.08	32,003	4,400	5,327	926			5,327		(4,334)				0001
Purchased Call/MSD/MSD313USX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2025	04/09/2027	04/15/2025	Expire		469,422	204.98	38,868								83				0001
Purchased Call/MSD/MSD313VSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2025	04/23/2027	04/28/2025	Expire		120,552	205.87	9,777								22				0001
Purchased Call/MSD/MSD313VSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	04/29/2025	Exercise		327,963	205.88	23,900	1,283	1,480	197			1,480		(1,229)				0001
Purchased Call/MSD/MSD313WS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/10/2027	05/13/2025	Exercise		277,317	206.35	19,656	1,792	1,936	144			1,936		(1,743)				0001
Purchased Call/MSD/MSD313WSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2025	05/13/2027	05/15/2025	Exercise		271,467	206.41	8,528	7,205	7,789	584			7,789		(7,201)				0001
Purchased Call/MSD/MSD313WSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2025	05/14/2027	05/16/2025	Exercise		144,792	205.97	8,060	2,109	2,336	226			2,336		(2,105)				0001
Purchased Call/MSD/MSD313WSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/17/2027	05/20/2025	Expire		218,891	207.25	18,387								44				0001
Purchased Call/MSD/MSD313WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/27/2025	05/27/2027	05/29/2025	Expire		152,069	207.24	12,713								7				0001
Purchased Call/MSD/MSD313XS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2025	05/28/2027	05/30/2025	Expire		123,772	206.91	10,409								6				0001
Purchased Call/MSD/MSD3136SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/12/2023	10/10/2025	07/22/2025	Exercise		115,605	181.77	11,572		19,414	14,913			19,414		(4,501)				0001
Purchased Call/MSD/MSD3136SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/15/2025	09/17/2025	Exercise		130,575	182.42	13,084		22,155	17,004			22,155		(5,151)				0001
Purchased Call/MSD/MSD3136SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/13/2025	07/22/2025	Exercise		122,578	182.42	12,258		20,234	15,428			20,234		(4,805)				0001
Purchased Call/MSD/MSD3136SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2025	07/11/2025	Exercise		219,308	183.66	22,391		36,113	27,236			36,113		(8,877)				0001
Purchased Call/MSD/MSD3137S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/24/2025	10/24/2025	Exercise		164,557	181.8	16,554		29,089	22,358			29,089		(6,731)				0001
Purchased Call/MSD/MSD3137SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/27/2025	01/27/2025	Exercise		104,078	179.57	10,356		19,507	15,248			19,507		(4,259)				0001
Purchased Call/MSD/MSD3137SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/31/2025	07/22/2025	Exercise		242,712	181.01	24,393		40,680	30,541			40,680		(10,138)				0001
Purchased Call/MSD/MSD3137SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/07/2025	10/24/2025	Exercise		136,896	181.18	13,306		23,335	17,646			23,335		(5,690)				0001
Purchased Call/MSD/MSD3138S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/12/2025	03/31/2025	Exercise		125,656	181.64	12,402		22,503	17,144			22,503		(5,359)				0001
Purchased Call/MSD/MSD3138SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/30/2023	11/28/2025	02/26/2025	Exercise		169,260	184.48	15,724		28,910	21,731			28,910		(7,179)				0001
Purchased Call/MSD/MSD3138SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	12/05/2025	Exercise		77,856	185.27	7,100		12,779	9,507			12,779		(3,273)				0001
Purchased Call/MSD/MSD3138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/05/2025	01/09/2025	Exercise		90,822	184.67	8,301		13,944	10,090			13,944		(3,854)				0001
Purchased Call/MSD/MSD3139S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/08/2025	12/10/2025	Exercise		63,218	184.95	5,905		9,936	7,167			9,936		(2,770)				0001
Purchased Call/MSD/MSD3139SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/26/2025	04/03/2025	Exercise		569,602	187.56	49,214		74,908	50,640			74,908		(24,269)				0001
Purchased Call/MSD/MSD3139SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/10/2026	07/22/2025	Exercise		20,682	188.85	5,563		2,702	1,643			2,702		(1,069)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313CS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2026	10/24/2025	Exercise		13,242	191.63	12,691		1,753	1,024			1,753		(745)				0001
Purchased Call/MSD/MSD313CSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/06/2026	07/22/2025	Exercise		21,507	192.61	8,119		2,406	1,230			2,406		(1,193)				0001
Purchased Call/MLR/MLR161RSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	08/26/2025	Exercise		1,951,523	218.76	65,972		84,348	62,582			84,348		(21,765)				0001
Purchased Call/MLR/MLR161RSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	03/06/2025	Exercise		4,762,933	218.68	163,476		207,188	153,265			207,188		(53,923)				0001
Purchased Call/MLR/MLR161RSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	08/28/2025	Exercise		2,031,281	217.97	70,055		95,329	72,080			95,329		(23,249)				0001
Purchased Call/MLR/MLR161RSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	06/05/2025	Exercise		2,856,195	218.31	96,947		128,649	96,460			128,649		(32,189)				0001
Purchased Call/MLR/MLR161RSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2025	01/07/2025	Exercise		5,771,315	217.17	197,938		341,805	274,732			341,805		(67,073)				0001
Purchased Call/MLR/MLR161RSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	02/04/2025	Exercise		2,753,406	216.54	94,753		165,175	132,883			165,175		(32,292)				0001
Purchased Call/MLR/MLR161RSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2023	09/08/2025	01/14/2025	Exercise		2,062,218	216.58	71,323		133,407	108,875			133,407		(24,532)				0001
Purchased Call/MLR/MLR161RSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	01/23/2025	Exercise		3,904,416	216.8	134,493		260,219	213,250			260,219		(46,969)				0001
Purchased Call/MLR/MLR161SS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2023	09/15/2025	05/20/2025	Exercise		2,118,738	216.88	72,422		143,511	117,893			143,511		(25,618)				0001
Purchased Call/MLR/MLR161SS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2025	09/19/2025	Exercise		1,315,467	216.88	45,252		88,980	72,902			88,980		(16,077)				0001
Purchased Call/MLR/MLR161SS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2025	01/22/2025	Exercise		6,629,243	216.8	225,167		428,402	347,985			428,402		(80,416)				0001
Purchased Call/MLR/MLR161SS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2025	02/20/2025	Exercise		1,794,985	216.35	61,524		118,753	96,435			118,753		(22,317)				0001
Purchased Call/MLR/MLR161SS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	01/14/2025	Exercise		2,800,563	216.13	96,339		185,855	151,316			185,855		(34,539)				0001
Purchased Call/MLR/MLR161SS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2023	09/22/2025	04/04/2025	Exercise		2,397,031	215.74	81,443		170,014	140,370			170,014		(29,643)				0001
Purchased Call/MLR/MLR161SS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2023	09/24/2025	01/30/2025	Exercise		1,051,835	215.74	36,183		70,067	56,864			70,067		(13,203)				0001
Purchased Call/MLR/MLR161SSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2025	01/14/2025	Exercise		2,997,702	214.27	103,053		230,050	191,986			230,050		(38,064)				0001
Purchased Call/MLR/MLR161SSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	03/05/2025	Exercise		1,700,341	214.53	58,292		130,025	108,473			130,025		(21,552)				0001
Purchased Call/MLR/MLR161SSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2025	05/08/2025	Exercise		1,960,161	214.46	67,430		162,266	137,072			162,266		(25,193)				0001
Purchased Call/MLR/MLR161SSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	01/09/2025	Exercise		2,651,827	214.46	90,859		213,192	179,319			213,192		(33,873)				0001
Purchased Call/MLR/MLR161SSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2023	10/02/2025	02/04/2025	Exercise		4,655,996	213.82	158,876		416,375	356,647			416,375		(59,728)				0001
Purchased Call/MSD/MSD313CSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2024	03/13/2026	10/24/2025	Exercise		13,236	193.7	6,024		1,604	857			1,604		(754)				0001
Purchased Call/MSD/MSD313DSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/30/2026	05/21/2025	Exercise		30,023	196.54	7,025		2,719	941			2,719		(1,790)				0001
Purchased Call/MSD/MSD313ES7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2024	04/17/2026	05/21/2025	Exercise		37,525	193.06	20,128		4,144	1,723			4,144		(2,443)				0001
Purchased Call/MSD/MSD313ESS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2026	06/25/2025	Exercise		48,825	194.8	31,071		5,260	1,969			5,260		(3,327)				0001
Purchased Call/MSD/MSD313FSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2026	04/25/2025	Exercise		26,448	197.37	23,003		2,226	453			2,226		(1,801)				0001
Purchased Call/MSD/MSD313F9K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/15/2026	05/21/2025	Exercise		61,481	197.95	21,451		5,893	1,784			5,893		(4,152)				0001
Purchased Call/MSD/MSD313FSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2026	10/24/2025	Exercise		14,056	198.33	5,866		1,436	485			1,436		(963)				0001
Purchased Call/MSD/MSD3133GS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/26/2026	09/30/2025	Exercise		19,002	195.7	8,627		2,235	909			2,235		(1,349)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD3133SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/05/2026	08/14/2025	Exercise		75,312	196.31	43,387		8,228	2,856			8,228		(5,471)				0001
Purchased Call/MSD/MSD3133SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2024	06/10/2026	07/22/2025	Exercise		39,651	196.34	19,185		4,245	1,397			4,245		(2,869)				0001
Purchased Call/MSD/MSD313HS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2026	02/20/2025	Exercise		102,820	195.13	23,886		12,346	5,063			12,346		(7,312)				0001
Purchased Call/MSD/MSD313HS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2026	07/11/2025	Exercise		121,610	195.47	34,534		13,686	5,100			13,686		(8,633)				0001
Purchased Call/MSD/MSD313YS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2025	06/17/2027	06/20/2025	Expire		378,667	208.07	31,732								52				0001
Purchased Call/MSD/MSD313YS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/22/2027	06/24/2025	Expire		128,448	208.21	10,674								28				0001
Purchased Call/MSD/MSD313YSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2025	07/01/2027	07/03/2025	Expire		237,831	209.26	19,264								13				0001
Purchased Call/MSD/MSD313YSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	07/08/2025	Exercise		727,347	209.63	54,145	2,700	2,805	105			2,805		(2,508)				0001
Purchased Call/MSD/MSD3132SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/19/2027	07/22/2025	Expire		127,727	209.51	10,499								30				0001
Purchased Call/MSD/MSD3132SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/20/2027	07/22/2025	Expire		360,873	209.51	29,664								85				0001
Purchased Call/MSD/MSD3132SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2025	07/23/2027	07/28/2025	Exercise		754,464	210.44	50,321	5,961	6,049	88			6,049		(5,814)				0001
Purchased Call/MSD/MSD3132SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	07/29/2025	Exercise		255,058	210.44	17,554	1,718	1,745	27			1,745		(1,667)				0001
Purchased Call/MSD/MSD3132SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2025	07/28/2027	07/30/2025	Expire		135,624	209.88	11,230								9				0001
Purchased Call/MSD/MSD4130SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/09/2027	08/12/2025	Expire		76,266	210.82	6,193								19				0001
Purchased Call/MSD/MSD4130SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	08/21/2025	Exercise		322,011	212.26	6,098	10,116	10,077	(39)			10,077		(10,100)				0001
Purchased Call/MSD/MSD4131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2025	08/27/2027	09/02/2025	Expire		236,272	213.36	18,807								82				0001
Purchased Call/MSD/MSD4131SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	09/03/2025	Expire		154,781	214.01	12,327								37				0001
Purchased Call/MSD/MSD4132S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/15/2025	09/15/2027	09/17/2025	Exercise		129,626	212.93	7,738	1,193	1,229	36			1,229		(1,185)				0001
Purchased Call/MSD/MSD4132S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2027	09/18/2025	Expire		118,158	212.99	9,193								9				0001
Purchased Call/MSD/MSD4133SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/11/2027	10/15/2025	Expire		258,257	212.63	20,351								96				0001
Purchased Call/MSD/MSD4133SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/14/2027	10/16/2025	Expire		57,555	213.68	4,501								5				0001
Purchased Call/MSD/MSD4134SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/09/2027	11/12/2025	Exercise		140,669	211.75	7,970	1,599	1,824	225			1,824		(1,560)				0001
Purchased Call/MSD/MSD4134SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/05/2027	11/12/2025	Expire		199,517	211.75	15,782								79				0001
Purchased Call/MSD/MSD4134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2025	11/12/2027	11/14/2025	Expire		111,233	213.98	8,843								11				0001
Purchased Call/MLR/MLR161SSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2025	06/06/2025	Exercise		2,398,440	213.14	83,571		225,617	193,866			225,617		(31,751)				0001
Purchased Call/MLR/MLR161SSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	02/12/2025	Exercise		1,537,895	213.59	52,932		130,791	110,684			130,791		(20,107)				0001
Purchased Call/MLR/MLR161SSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	01/16/2025	Exercise		2,010,292	214.65	68,972		155,579	128,854			155,579		(26,725)				0001
Purchased Call/MLR/MLR161SSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	02/11/2025	Exercise		1,943,883	214.12	66,889		157,907	131,881			157,907		(26,026)				0001
Purchased Call/MLR/MLR161SST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2023	10/13/2025	03/04/2025	Exercise		1,837,096	214.48	63,142		161,712	136,957			161,712		(24,755)				0001
Purchased Call/MLR/MLR161SSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2025	04/21/2025	Exercise		3,503,118	214.3	119,939		350,128	302,737			350,128		(47,391)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161SSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	01/22/2025	Exercise		1,690,850	213.95	58,206		166,576	143,370			166,576		(23,206)				0001
Purchased Call/MLR/MLR161SSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2025	02/26/2025	Exercise		2,036,101	214.38	70,042		193,074	164,884			193,074		(28,190)				0001
Purchased Call/MLR/MLR161TS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2025	02/05/2025	Exercise		4,061,315	214.47	139,709		371,960	315,425			371,960		(56,535)				0001
Purchased Call/MLR/MLR161TS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2025	09/12/2025	Exercise		1,078,909	214.66	37,035		104,117	88,882			104,117		(15,235)				0001
Purchased Call/MLR/MLR161TS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2025	02/28/2025	Exercise		2,372,356	214.66	81,609		221,382	187,752			221,382		(33,630)				0001
Purchased Call/MLR/MLR161TS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2025	02/04/2025	Exercise		5,148,079	214.46	176,902		450,215	376,902			450,215		(73,313)				0001
Purchased Call/MLR/MLR161TSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2025	01/08/2025	Exercise		2,815,016	214.22	97,534		239,052	198,493			239,052		(40,558)				0001
Purchased Call/MLR/MLR161TSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	03/14/2025	Exercise		1,288,296	214.72	39,166	3,668	100,753	80,714			100,753		(20,039)				0001
Purchased Call/MLR/MLR161TSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2023	11/03/2025	02/06/2025	Exercise		2,481,973	215.53	85,155		204,419	168,556			204,419		(35,863)				0001
Purchased Call/MLR/MLR161TSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	03/04/2025	Exercise		2,114,027	214.61	71,967		174,377	143,684			174,377		(30,692)				0001
Purchased Call/MLR/MLR161TSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	01/30/2025	Exercise		2,057,238	214.25	70,394		171,766	141,660			171,766		(30,106)				0001
Purchased Call/MLR/MLR161TSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2025	01/14/2025	Exercise		4,643,309	213.98	160,148		432,966	363,544			432,966		(69,422)				0001
Purchased Call/MLR/MLR161TSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	01/21/2025	Exercise		2,584,411	214.75	89,780		227,053	187,935			227,053		(39,118)				0001
Purchased Call/MLR/MLR161TSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	01/09/2025	Exercise		1,831,844	215.46	63,243		151,750	124,037			151,750		(27,714)				0001
Purchased Call/MSD/MSD4135S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/14/2025	11/12/2027	11/18/2025	Expire		61,478	214.48	4,912						19						0001
Purchased Call/MSD/MSD4135S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/14/2025	11/16/2027	11/18/2025	Exercise		177,945	214.48	3,688	5,292	5,319	.27			5,319		(5,278)				0001
Purchased Call/MSD/MSD4135S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/18/2025	11/18/2027	11/20/2025	Expire		164,801	214.37	13,118						16						0001
Purchased Call/MSD/MSD4135SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/25/2025	11/24/2027	11/28/2025	Expire		136,334	215.22	10,675						27						0001
Purchased Call/MSD/MSD4135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/03/2025	12/03/2027	12/05/2025	Expire		140,410	215.67	11,008						14						0001
Purchased Call/MSD/MSD4136SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/19/2025	12/17/2027	12/23/2025	Expire		64,152	214.78	5,042						20						0001
Purchased Call/MSD/MSD4136SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/23/2025	12/23/2027	12/26/2025	Expire		95,424	215.42	7,596						21						0001
Purchased Call/MSD/MSD4136SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/26/2025	12/27/2027	12/30/2025	Expire		127,939	215.69	10,120						41						0001
Purchased Call/SPX/SPX161HSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/29/2021	04/22/2025	04/24/2025	Exercise		1,290,000	5000	93,246		86,328	78,887			86,328		(7,441)				0001
Purchased Call/SPX/SPX161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2021	04/21/2025	04/23/2025	Expire		1,143,750	5600	64,268			(5,566)					(5,566)				0001
Purchased Call/SPX/SPX157S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/29/2021	01/28/2025	01/30/2025	Exercise		2,467,508	4831	136,323		740,205	737,677			740,205		(2,528)				0001
Purchased Call/SPX/SPX715BS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/19/2021	04/14/2025	04/16/2025	Expire		1,689,026	5633	55,857			(3,957)					(3,957)				0001
Purchased Call/SPX/SPX821KS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/22/2023	11/04/2025	11/06/2025	Exercise		2,005,000	6400	14,515		185,775	181,246			185,775		(4,529)				0001
Purchased Call/SPX/SPX821KS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/22/2023	11/20/2025	11/24/2025	Exercise		2,005,000	5600	50,075		469,379	453,205			469,379		(16,174)				0001
Purchased Call/SPX/SPXD175SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	03/03/2028	06/25/2025	Expire		1,490,000	7000	112,748						70						0001
Purchased Call/SPX/SPXE13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/26/2021	07/02/2025	07/07/2025	Expire		8,800,000	6600	144,700			(18,352)					(18,352)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF008S2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/22/2023	01/30/2025	02/03/2025	Expire		2,005,000	3300	77,085			(3,166)					(3,166)				0001
Purchased Call/SPX/SPXG13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/23/2022	07/15/2025	07/17/2025	Exercise		1,576,000	6000	31,324		97,503	92,178			97,503		(5,325)				0001
Purchased Call/MSD/MSD313HSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/28/2024	06/29/2026	07/11/2025	Exercise		108,920	196.83	50,576		11,866	3,961			11,866		(8,016)				0001
Purchased Call/MSD/MSD313IS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/09/2024	07/09/2026	10/24/2025	Exercise		20,150	195.99	12,582		2,411	945			2,411		(1,481)				0001
Purchased Call/MSD/MSD313IS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/10/2024	07/10/2026	10/24/2025	Exercise		14,383	196.86	15,189		1,654	610			1,654		(1,063)				0001
Purchased Call/MSD/MSD313IS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/12/2024	07/13/2026	05/21/2025	Exercise		39,932	198.33	32,902		3,862	1,008			3,862		(2,934)				0001
Purchased Call/MSD/MSD313ISK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/19/2024	07/20/2026	01/27/2025	Exercise		27,236	200.44	19,794		2,443	470			2,443		(2,020)				0001
Purchased Call/MSD/MSD313ISM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/19/2024	07/21/2026	07/11/2025	Exercise		46,803	200.44	10,898		4,121	726			4,121		(3,413)				0001
Purchased Call/MSD/MSD313ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/23/2024	07/23/2026	02/26/2025	Exercise		42,180	199.29	40,256		4,548	1,494			4,548		(3,104)				0001
Purchased Call/MSD/MSD313ISY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/26/2024	07/24/2026	07/22/2025	Exercise		69,588	201.67	55,181		6,141	1,126			6,141		(5,150)				0001
Purchased Call/MSD/MSD313JS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/30/2024	07/30/2026	09/17/2025	Exercise		22,487	202.49	33,701		1,882	255			1,882		(1,670)				0001
Purchased Call/MSD/MSD313JSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/02/2024	07/31/2026	06/25/2025	Exercise		64,221	202.15	49,835		5,280	993			5,280		(4,410)				0001
Purchased Call/MSD/MSD313JSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/08/2024	08/07/2026	03/31/2025	Exercise		78,106	201.36	28,618		7,309	1,883			7,309		(5,487)				0001
Purchased Call/MSD/MSD313JSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/15/2024	08/14/2026	10/10/2025	Exercise		18,206	202.42	13,008		1,593	304			1,593		(1,321)				0001
Purchased Call/MSD/MSD313JSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/16/2024	08/14/2026	08/14/2025	Exercise		48,055	202.61	46,224		4,064	676			4,064		(3,504)				0001
Purchased Call/MSD/MSD313KS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2024	08/21/2026	09/17/2025	Exercise		24,742	202.99	61,432		2,064	320			2,064		(1,908)				0001
Purchased Call/MSD/MSD313KSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/23/2024	08/25/2026	01/27/2025	Exercise		47,024	203.76	15,935		3,794	521			3,794		(3,305)				0001
Purchased Call/MSD/MSD313KSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/29/2024	08/28/2026	09/17/2025	Exercise		21,330	204.35	32,375		1,660	163			1,660		(1,602)				0001
Purchased Call/MSD/MSD313KSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/30/2024	09/02/2026	09/17/2025	Exercise		23,409	204.84	13,781		1,779	119			1,779		(1,701)				0001
Purchased Call/MSD/MSD313LSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/09/2024	09/09/2026	02/26/2025	Exercise		56,632	204.47	7,979		5,064	1,221			5,064		(3,848)				0001
Purchased Call/MSD/MSD313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/01/2024	10/01/2026	10/10/2025	Exercise		29,105	206.29	32,149		2,163	127			2,163		(2,076)				0001
Purchased Call/MSD/MSD313MS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/02/2024	10/02/2026	12/31/2025	Exercise		15,124	206.35	22,163		1,125	.60			1,125		(1,093)				0001
Purchased Call/MSD/MSD313NS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/18/2024	10/19/2026	07/22/2025	Exercise		254,619	207.48	42,752		18,026	(1,457)			18,026		(19,541)				0001
Purchased Call/MSD/MSD313NS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/22/2024	10/22/2026	11/18/2025	Exercise		245,782	207.11	53,962		17,561	(1,550)			17,561		(19,157)				0001
Purchased Call/MSD/MSD313NSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/01/2024	11/02/2026	08/14/2025	Exercise		29,213	205.58	23,444		2,222	(155)			2,222		(2,435)				0001
Purchased Call/SPX/SPXJ00CSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/23/2025	03/20/2028	06/25/2025	Expire		1,490,000	7200	95,433								59				0001
Purchased Call/SPX/SPXJ00MSY	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J857QP30	09/12/2025	04/20/2029	09/16/2025	Expire		1,320,000	4000	628,024								1,276				0001
Purchased Call/SPX/SPXJ00NS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/12/2025	05/04/2029	09/16/2025	Expire		1,320,000	6800	235,438								474				0001
Purchased Call/SPX/SPXJ00NS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/12/2025	05/25/2029	09/16/2025	Expire		1,320,000	7400	173,566								345				0001
Purchased Call/SPX/SPXN13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/10/2025	04/25/2025	04/14/2025	Exercise		47,700,000	5400		241,060	250,419	9,359			250,419		(241,060)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA00GSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/19/2021	06/13/2025	06/17/2025	Exercise		5,685,000	4650	386,355		1,990,455	1,951,193			1,990,455		(39,262)				0001
Purchased Call/SPX/SPXJ00ASD	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J8570P30	06/11/2025	08/20/2025	06/13/2025	Expire		36,300,000	6300	567,870			(567,870)					(567,870)				0001
Purchased Call/SPX/SPXJ00CS7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J8570P30	06/23/2025	08/28/2029	06/25/2025	Expire		1,488,750	8200	90,838								45				0001
Purchased Call/SPX/SPXJ00CSB	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J8570P30	06/23/2025	12/07/2029	06/25/2025	Expire		1,488,750	8800	67,060								32				0001
Purchased Call/SPX/SPX8157S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/12/2023	07/11/2025	07/15/2025	Exercise		2,143,237	4419	311,191		899,795	818,150			899,795		(81,645)				0001
Purchased Call/SPX/SPX815BSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/17/2023	11/18/2025	11/20/2025	Exercise		2,697,000	4457.59	386,750		1,301,895	1,131,364			1,301,895		(170,531)				0001
Purchased Call/SPX/SPX821JSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2025	02/19/2025	Exercise		1,840,915	4116	272,847		889,518	873,027			889,518		(16,491)				0001
Purchased Call/SPX/SPX821JST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	02/17/2023	02/19/2025	02/21/2025	Exercise		2,685,000	4028.1	411,611		1,379,760	1,352,056			1,379,760		(27,705)				0001
Purchased Call/SPX/SPX821MSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2025	03/18/2025	Exercise		1,441,891	3913	217,260		636,873	615,297			636,873		(21,576)				0001
Purchased Call/SPX/SPX821NS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2025	04/03/2025	Exercise		2,204,000	4037.4	331,261		848,430	807,478			848,430		(40,953)				0001
Purchased Call/SPX/SPX821NSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2025	04/10/2025	Exercise		2,512,000	4039.75	369,013		606,349	557,249			606,349		(49,100)				0001
Purchased Call/SPX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	04/27/2023	04/25/2025	04/29/2025	Exercise		1,832,000	5204.34	44,884		142,149	135,092			142,149		(7,058)				0001
Purchased Call/SPX/SPX821SSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	05/31/2023	05/30/2025	06/03/2025	Exercise		2,024,000	4179.83	277,693		838,619	781,783			838,619		(56,835)				0001
Purchased Call/SPX/SPX821TSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	06/10/2025	Exercise		1,547,477	5345	47,788		237,240	226,915			237,240		(10,325)				0001
Purchased Call/SPX/SPX9151SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/31/2025	01/29/2027	02/04/2025	Expire		2,917,000	6040.53	387,086								623				0001
Purchased Call/SPX/SPX9151SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2027	02/04/2025	Expire		1,693,000	6028.45	227,539								367				0001
Purchased Call/SPX/SPX9152SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/07/2025	02/05/2027	02/11/2025	Expire		2,454,000	6025.99	326,873								543				0001
Purchased Call/SPX/SPX915ASB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/02/2025	05/28/2027	06/04/2025	Expire		1,537,164	5904	213,863								123				0001
Purchased Call/SPX/SPX915ASI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2027	06/09/2025	Expire		1,810,000	5906.63	251,228								642				0001
Purchased Call/SPX/SPX915BSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/30/2025	06/30/2027	07/02/2025	Expire		2,967,000	6161.52	402,325								274				0001
Purchased Call/SPX/SPX915BSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2027	07/08/2025	Expire		1,917,879	6207	268,997								1,025				0001
Purchased Call/SPX/SPX915CSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/23/2025	07/22/2027	07/25/2025	Expire		1,936,134	6307	265,874								204				0001
Purchased Call/SPX/SPX915DS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/12/2025	08/12/2027	08/14/2025	Expire		1,465,000	6419.98	193,234								163				0001
Purchased Call/SPX/SPX915DS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/13/2025	08/13/2027	08/15/2025	Expire		1,797,000	6385.75	246,009								208				0001
Purchased Call/SPX/SPX915DSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2027	08/21/2025	Expire		1,409,000	6379.31	188,102								164				0001
Purchased Call/SPX/SPX915ESP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2027	09/02/2025	Expire		1,730,534	6426	236,292								1,026				0001
Purchased Call/SPX/SPX915HS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/29/2025	09/24/2027	10/01/2025	Expire		2,002,873	6654	263,833								271				0001
Purchased Call/SPX/SPX915JSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/26/2025	11/24/2027	12/01/2025	Expire		1,890,844	6684	287,502								1,495				0001
Purchased Call/SPX/SPX915KSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/26/2025	12/28/2027	12/30/2025	Expire		2,129,000	6929.94	281,454								1,149				0001
Purchased Call/SPX/SPX9210SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	07/29/2025	Exercise		1,581,000	5739.82	33,833		226,071	216,505			226,071		(9,567)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9211SII	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/03/2023	08/01/2025	08/05/2025	Exercise		1,839,000	5706.15	43,584		217,264	204,519			217,264		(12,745)				0001
Purchased Call/SPX/SPX9213SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/15/2023	08/08/2025	08/12/2025	Exercise		1,722,951	5346	72,549		400,686	378,680			400,686		(22,006)				0001
Purchased Call/SPX/SPX9214S8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2025	08/21/2025	Exercise		1,542,000	5505.83	44,872		324,882	310,705			324,882		(14,177)				0001
Purchased Call/SPX/SPX9219SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/06/2023	10/07/2025	10/09/2025	Exercise		1,878,000	5321	71,176		614,721	587,406			614,721		(27,315)				0001
Purchased Call/SPX/SPX9218SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/10/2023	11/12/2025	11/14/2025	Exercise		3,069,000	4326.94	461,885		1,753,204	1,553,625			1,753,204		(199,580)				0001
Purchased Call/SPX/SPX9215SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	11/18/2025	Exercise		1,523,714	5443	55,270		436,396	412,095			436,396		(24,300)				0001
Purchased Call/SPX/SPX9217SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/18/2023	12/12/2025	12/16/2025	Exercise		2,189,028	5972	40,297		397,765	378,536			397,765		(19,229)				0001
Purchased Call/SPX/SPX9216SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2025	12/29/2025	Exercise		1,584,000	4642.9	230,630		762,629	649,532			762,629		(113,098)				0001
Purchased Call/SPX/SPX9210SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	12/31/2025	Exercise		2,349,000	4710.21	322,283		1,081,235	920,537			1,081,235		(160,697)				0001
Purchased Call/MSD/MSD3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/18/2024	11/18/2026	09/30/2025	Exercise		18,191	207.38	13,099		1,404	(148)			1,404		(1,567)				0001
Purchased Call/MSD/MSD313PS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/04/2024	12/04/2026	12/15/2025	Exercise		21,694	207.76	22,477		1,582	(280)			1,582		(1,890)				0001
Purchased Call/MSD/MSD313PSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/06/2024	12/07/2026	10/10/2025	Exercise		17,602	207.54	40,806		1,328	(184)			1,328		(1,620)				0001
Purchased Call/MSD/MSD313PSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/06/2024	12/04/2026	09/17/2025	Exercise		48,864	207.54	22,322		3,574	(610)			3,574		(4,233)				0001
Purchased Call/MSD/MSD313PSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/10/2024	12/10/2026	09/17/2025	Exercise		56,905	206.65	41,418		4,488	(449)			4,488		(4,986)				0001
Purchased Call/MSD/MSD3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/20/2024	12/22/2026	10/24/2025	Exercise		13,253	202.92	13,922		1,312	108			1,312		(1,239)				0001
Purchased Call/MSD/MSD3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/26/2024	12/24/2026	09/17/2025	Exercise		19,416	203.67	60,255		1,783	5			1,783		(1,939)				0001
Purchased Call/MSD/MSD3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/06/2025	01/06/2027	01/08/2025	Expire		71,722	202.98	6,412												0001
Purchased Call/MSD/MSD3130SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/08/2025	01/08/2027	01/10/2025	Exercise		383,348	203.31	31,637	1,336	1,421	85			1,421		(1,335)				0001
Purchased Call/MSD/MSD313RS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/15/2025	01/15/2027	01/17/2025	Expire		111,083	204.52	9,964								1				0001
Purchased Call/MLR/MLR1611SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2025	11/20/2025	Exercise		975,633	215.12	33,757		83,994	69,109			83,994		(14,885)				0001
Purchased Call/MLR/MLR161TSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2025	01/07/2025	Exercise		2,676,386	215.03	92,792		214,497	173,368			214,497		(41,129)				0001
Purchased Call/MLR/MLR161TSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2025	12/01/2025	Exercise		723,785	215.13	25,766		68,768	57,132			68,768		(11,637)				0001
Purchased Call/MLR/MLR161TSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2025	01/07/2025	Exercise		1,052,412	215.13	36,308		91,948	75,616			91,948		(16,331)				0001
Purchased Call/MLR/MLR161US0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2023	11/26/2025	01/14/2025	Exercise		4,859,391	215.74	170,283		438,374	361,370			438,374		(77,003)				0001
Purchased Call/MLR/MLR161US2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	03/10/2025	Exercise		2,961,180	217.36	101,351		244,996	198,830			244,996		(46,166)				0001
Purchased Call/MLR/MLR161US3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	04/11/2025	Exercise		1,921,512	216.83	67,521		161,396	130,558			161,396		(30,838)				0001
Purchased Call/MLR/MLR161US4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2025	01/17/2025	Exercise		2,294,664	218.41	79,854		163,348	126,602			163,348		(36,746)				0001
Purchased Call/MLR/MLR161US5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2025	03/12/2025	Exercise		1,046,407	218.41	35,588		71,993	55,586			71,993		(16,407)				0001
Purchased Call/MLR/MLR161US7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2025	03/12/2025	Exercise		5,384,812	216.73	186,918		429,088	342,645			429,088		(86,443)				0001
Purchased Call/MLR/MLR161US8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2025	02/10/2025	Exercise		1,920,054	216.61	66,675		152,270	121,343			152,270		(30,927)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161US9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	01/21/2025	Exercise		4,905,203	216.63	169,439		389,006	310,252			389,006		(78,754)				0001
Purchased Call/MLR/MLR161USA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/07/2023	12/05/2025	05/12/2025	Exercise		1,701,570	216.91	59,457		130,592	102,860			130,592		(27,732)				0001
Purchased Call/MLR/MLR161USE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2025	01/16/2025	Exercise		6,794,557	215.49	236,820		590,364	478,594			590,364		(111,770)				0001
Purchased Call/MLR/MLR161USF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2025	02/06/2025	Exercise		3,515,455	215.61	125,245		282,187	222,867			282,187		(59,320)				0001
Purchased Call/MLR/MLR161USG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	02/19/2025	Exercise		3,071,162	218.52	106,569		213,443	162,939			213,443		(50,503)				0001
Purchased Call/MLR/MLR161USK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2025	05/12/2025	Exercise		1,301,691	218.08	45,857		83,275	61,238			83,275		(22,037)				0001
Purchased Call/MLR/MLR161USL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2025	01/06/2025	Exercise		5,426,769	218.3	189,559		375,249	283,976			375,249		(91,272)				0001
Purchased Call/MSD/MSD313RSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/27/2025	01/27/2027	01/29/2025	Exercise		264,280	206.59	20,032	1,626	1,611	(15)			1,611		(1,624)				0001
Purchased Call/MSD/MSD313RSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/04/2025	02/04/2027	02/06/2025	Exercise		280,467	205.79	22,375	1,434	1,377	(57)			1,377		(1,431)				0001
Purchased Call/MSD/MSD313RSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2025	02/05/2027	02/07/2025	Expire		222,744	206.16	19,869								3				0001
Purchased Call/MSD/MSD313SS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2025	02/10/2027	02/12/2025	Expire		111,563	206.71	10,130								2				0001
Purchased Call/MSD/MSD313SSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2025	02/12/2027	02/14/2025	Exercise		207,193	207.54	16,586	1,269	1,164	(105)			1,164		(1,266)				0001
Purchased Call/MSD/MSD313SSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/13/2025	02/12/2027	02/18/2025	Exercise		439,157	207.67	36,589	1,775	1,534	(241)			1,534		(1,684)				0001
Purchased Call/MSD/MSD313SSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/12/2027	02/19/2025	Exercise		609,555	207.3	44,151	5,446	4,908	(538)			4,908		(5,336)				0001
Purchased Call/MSD/MSD313SSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/19/2027	02/25/2025	Exercise		595,910	209.72	48,568	2,443	2,078	(365)			2,078		(2,357)				0001
Purchased Call/MSD/MSD313SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2025	02/26/2027	03/03/2025	Expire		190,574	209.31	16,732								30				0001
Purchased Call/MSD/MSD313SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	03/04/2025	Exercise		216,070	210.31	4,982	6,875	5,372	(1,503)			5,372		(6,866)				0001
Purchased Call/MSD/MSD313T1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/03/2025	03/03/2027	03/05/2025	Expire		102,565	210.16	8,851								2				0001
Purchased Call/MSD/MSD313T3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2025	03/04/2027	03/06/2025	Expire		165,218	209.12	14,060								3				0001
Purchased Call/MSD/MSD313TSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2025	03/17/2027	03/19/2025	Expire		64,514	210.33	5,587								2				0001
Purchased Call/MSD/MSD313US3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	03/31/2025	Expire		204,223	210.44	17,563								36				0001
Purchased Call/MSD/MSD313US7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/29/2027	04/01/2025	Expire		359,444	210.39	30,802								54				0001
Purchased Call/MSD/MSD313US8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/30/2027	04/01/2025	Expire		86,641	210.39	7,390								15				0001
Purchased Call/MSD/MSD313USC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2025	04/01/2027	04/03/2025	Expire		330,575	211.08	27,471								9				0001
Purchased Call/MSD/MSD313USE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/02/2027	04/04/2025	Expire		208,969	210.91	17,532								6				0001
Purchased Call/MSD/MSD313USM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/06/2027	04/08/2025	Exercise		183,389	205.08	12,423	1,033	1,286	254			1,286		(1,007)				0001
Purchased Call/MSD/MSD313USU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2025	04/09/2027	04/14/2025	Expire		91,435	204.48	7,415								16				0001
Purchased Call/MLR/MLR161USM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2025	01/10/2025	Exercise		2,512,142	218.91	87,674		161,345	119,012			161,345		(42,334)				0001
Purchased Call/MLR/MLR161USO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	05/05/2025	Exercise		2,156,232	218.95	75,744		120,326	83,487			120,326		(36,839)				0001
Purchased Call/MLR/MLR161USP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2025	06/26/2025	Exercise		1,031,648	219.19	35,533		76,228	58,775			76,228		(17,452)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161USQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	05/22/2025	Exercise		2,482,048	219.19	87,076		158,356	115,774			158,356		(42,582)				0001
Purchased Call/MLR/MLR161USR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	06/30/2025	Exercise		1,419,837	219.75	50,532		102,284	77,336			102,284		(24,948)				0001
Purchased Call/MLR/MLR161USS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	01/16/2025	Exercise		8,689,444	220.41	303,483		586,641	436,933			586,641		(149,708)				0001
Purchased Call/MLR/MLR161USU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2025	04/04/2025	Exercise		954,046	220.34	31,833		62,938	46,966			62,938		(15,972)				0001
Purchased Call/MLR/MLR161USV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2023	12/29/2025	09/19/2025	Exercise		1,420,964	220.34	49,278		99,297	74,712			99,297		(24,584)				0001
Purchased Call/MLR/MLR161USW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2025	02/14/2025	Exercise		1,231,445	220.34	42,627		85,120	63,816			85,120		(21,303)				0001
Purchased Call/MLR/MLR161USX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2026	02/04/2025	Exercise		729,156	220.06	179,428		27,509	14,696			27,509		(13,068)				0001
Purchased Call/MLR/MLR161USZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/04/2024	01/02/2026	01/16/2025	Exercise		153,486	219	88,223		6,302	3,605			6,302		(2,901)				0001
Purchased Call/MLR/MLR161VS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/05/2026	02/20/2025	Exercise		76,006	218.71	26,600		3,329	1,983			3,329		(1,400)				0001
Purchased Call/MLR/MLR161VS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2026	03/13/2025	Exercise		264,363	218.57	84,588		12,035	7,314			12,035		(4,830)				0001
Purchased Call/MLR/MLR161VS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	02/05/2025	Exercise		187,279	218.46	118,688		8,594	5,245			8,594		(3,565)				0001
Purchased Call/MLR/MLR161VS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	04/16/2025	Exercise		114,035	218.6	54,843		5,863	3,812			5,863		(2,226)				0001
Purchased Call/MLR/MLR161VS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/12/2026	04/11/2025	Exercise		225,313	219.61	87,159		9,193	5,097			9,193		(4,349)				0001
Purchased Call/MLR/MLR161VSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2026	02/13/2025	Exercise		203,029	219.61	41,212		9,255	5,560			9,255		(3,812)				0001
Purchased Call/MLR/MLR161VSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2026	01/14/2025	Exercise		774,893	217.31	262,051		49,866	35,728			49,866		(14,466)				0001
Purchased Call/MLR/MLR161VSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	01/21/2025	Exercise		388,668	215.79	126,347		22,233	15,153			22,233		(7,281)				0001
Purchased Call/MLR/MLR161VSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	01/06/2025	Exercise		413,714	216.2	87,259		24,461	16,893			24,461		(7,769)				0001
Purchased Call/MLR/MLR161VSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	02/20/2025	Exercise		102,735	216.65	55,166		5,295	3,418			5,295		(2,016)				0001
Purchased Call/MLR/MLR161VSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2026	01/29/2025	Exercise		438,573	216.45	169,023		27,154	19,049			27,154		(8,344)				0001
Purchased Call/MLR/MLR161VSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	04/03/2025	Exercise		104,458	216	56,735		8,339	6,401			8,339		(2,020)				0001
Purchased Call/MLR/MLR161VSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	01/30/2025	Exercise		314,948	216.95	70,143		17,515	11,647			17,515		(6,031)				0001
Purchased Call/MLR/MLR161VSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/26/2026	02/13/2025	Exercise		595,182	216.79	98,296		35,110	23,967			35,110		(11,349)				0001
Purchased Call/MLR/MLR161VSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2026	04/02/2025	Exercise		101,417	216.79	42,313		5,739	3,836			5,739		(2,009)				0001
Purchased Call/MLR/MLR161VSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2026	04/10/2025	Exercise		194,682	216.79	39,762		7,231	3,582			7,231		(3,740)				0001
Purchased Call/MLR/MLR161VST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	02/07/2025	Exercise		490,030	217.53	105,704		27,466	18,127			27,466		(9,566)				0001
Purchased Call/MLR/MLR161VSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2026	02/20/2025	Exercise		747,676	216.22	185,419		52,109	37,833			52,109		(14,512)				0001
Purchased Call/MLR/MLR161VSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	02/21/2025	Exercise		140,581	217.13	52,082		6,487	3,788			6,487		(2,763)				0001
Purchased Call/MLR/MLR161VSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/09/2026	02/07/2025	Exercise		284,629	216.56	79,565		15,241	9,737			15,241		(5,690)				0001
Purchased Call/MLR/MLR161WS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2026	04/04/2025	Exercise		281,617	216.56	44,017		21,557	16,104			21,557		(5,546)				0001
Purchased Call/MLR/MLR161WS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2026	06/16/2025	Exercise		50,344	216.56	19,730		2,308	1,333			2,308		(1,025)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161IIS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2026	02/18/2025	Exercise		792,441	216.81	175,121		40,140	24,744			40,140		(15,609)				0001
Purchased Call/SPX/SPXA050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	04/21/2025	Exercise		1,819,436	4786	103,057		219,045	203,956			219,045		(15,089)				0001
Purchased Call/SPX/SPXA050SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	04/21/2025	Exercise		1,616,168	5272	34,819		4,162	(936)			4,162		(5,098)				0001
Purchased Call/SPX/SPXA05RSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	04/29/2025	Exercise		1,554,899	4768	78,487		286,982	274,692			286,982		(12,291)				0001
Purchased Call/SPX/SPXA05VS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	05/20/2025	Exercise		1,672,988	4910	76,372		421,449	407,169			421,449		(14,280)				0001
Purchased Call/SPX/SPXA05VS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	05/20/2025	Exercise		1,605,661	5270	31,966		266,404	260,418			266,404		(5,985)				0001
Purchased Call/SPX/SPXA21NSD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/21/2025	02/19/2027	02/25/2025	Expire		2,359,000	6013.13	317,521								561				0001
Purchased Call/SPX/SPXA210SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/28/2025	02/26/2027	03/04/2025	Expire		1,903,000	5954.5	256,334								467				0001
Purchased Call/SPX/SPXA21SST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/21/2025	04/16/2027	04/23/2025	Expire		2,633,362	5288	322,841								134				0001
Purchased Call/SPX/SPXA211S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/28/2025	04/28/2027	04/30/2025	Expire		1,501,000	5501.11	211,791								94				0001
Purchased Call/SPX/SPXA21XSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/27/2025	06/25/2027	07/01/2025	Expire		2,765,000	6173.07	362,492								988				0001
Purchased Call/SPX/SPXB053S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	09/09/2025	Exercise		1,614,362	4485	220,017		716,744	642,095			716,744		(74,649)				0001
Purchased Call/SPX/SPXB053S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	09/03/2025	Exercise		1,593,066	4487	214,804		696,561	625,059			696,561		(71,502)				0001
Purchased Call/SPX/SPXB054S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	09/16/2025	Exercise		1,856,000	4467.44	260,768		879,446	788,464			879,446		(90,982)				0001
Purchased Call/SPX/SPXB054SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/19/2023	09/12/2025	09/16/2025	Exercise		1,505,037	5138	85,331		485,954	455,935			485,954		(30,019)				0001
Purchased Call/SPX/SPXB057SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	10/28/2025	Exercise		2,117,850	4203	288,791		1,296,934	1,179,028			1,296,934		(117,907)				0001
Purchased Call/SPX/SPXB059SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	11/12/2025	Exercise		1,535,941	5256	63,987		518,426	490,991			518,426		(27,435)				0001
Purchased Call/SPX/SPXB05AS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	11/12/2025	Exercise		1,497,019	5496	38,498		422,851	406,344			422,851		(16,507)				0001
Purchased Call/SPX/SPXB05DS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	12/18/2025	Exercise		2,091,000	4643.68	292,322		955,546	815,408			955,546		(140,138)				0001
Purchased Call/SPX/SPXB210SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/21/2025	08/20/2027	08/25/2025	Expire		1,706,000	6347.87	228,433								717				0001
Purchased Call/SPX/SPXB211SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/11/2025	09/10/2027	09/15/2025	Expire		1,764,000	6587.47	226,321								746				0001
Purchased Call/SPX/SPXB211SJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/12/2025	09/14/2027	09/16/2025	Expire		1,914,000	6584.29	247,289								815				0001
Purchased Call/SPX/SPXB212S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/23/2025	09/17/2027	09/25/2025	Expire		1,608,926	6648	211,796								213				0001
Purchased Call/SPX/SPXB212SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/26/2025	09/28/2027	09/30/2025	Expire		1,912,000	6597.19	261,944								891				0001
Purchased Call/SPX/SPXB213SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/10/2025	10/08/2027	10/15/2025	Expire		1,449,052	6740	176,064								837				0001
Purchased Call/MLR/MLR161IIS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	03/03/2025	Exercise		259,283	215.06	89,234		17,463	12,427			17,463		(5,145)				0001
Purchased Call/MLR/MLR161IIS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	03/26/2025	Exercise		431,691	215.63	106,778		26,155	17,760			26,155		(8,581)				0001
Purchased Call/MLR/MLR161IIS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2026	09/08/2025	Exercise		54,445	216.25	29,873		3,263	2,191			3,263		(1,160)				0001
Purchased Call/MLR/MLR161IIS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2026	01/07/2025	Exercise		701,909	216.25	137,224		31,928	18,096			31,928		(14,178)				0001
Purchased Call/MLR/MLR161IIS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/17/2026	06/18/2025	Exercise		95,572	216.25	24,862		4,176	2,297			4,176		(1,953)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161IISA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2026	02/26/2025	Exercise		702,378	216.59	96,562		51,014	37,140			51,014		(13,977)				0001
Purchased Call/MLR/MLR161IISG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2024	02/26/2026	01/24/2025	Exercise		514,659	217.02	141,177		28,724	18,440			28,724		(10,456)				0001
Purchased Call/MLR/MLR161IISH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2026	01/24/2025	Exercise		409,961	217.03	145,302		21,023	12,812			21,023		(8,391)				0001
Purchased Call/MLR/MLR161IISI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	03/06/2025	Exercise		157,572	217.08	80,450		7,803	4,643			7,803		(3,267)				0001
Purchased Call/MLR/MLR161IISK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	02/03/2025	Exercise		318,692	218.27	59,690		19,131	12,703			19,131		(6,550)				0001
Purchased Call/MLR/MLR161IISL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2026	06/02/2025	Exercise		58,381	218.27	29,092		2,108	922			2,108		(1,260)				0001
Purchased Call/MLR/MLR161IISO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2026	01/17/2025	Exercise		322,928	218.66	101,293		13,131	6,543			13,131		(6,712)				0001
Purchased Call/MLR/MLR161IISP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2026	02/06/2025	Exercise		365,311	219.74	63,994		15,832	8,362			15,832		(7,551)				0001
Purchased Call/MLR/MLR161IISQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	01/10/2025	Exercise		589,091	220.37	68,509		21,157	9,062			21,157		(12,229)				0001
Purchased Call/MLR/MLR161IISS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2026	05/19/2025	Exercise		98,906	220.63	21,665		2,757	710			2,757		(2,097)				0001
Purchased Call/MLR/MLR161IISW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2026	02/11/2025	Exercise		887,581	220.5	90,885		43,377	24,932			43,377		(18,542)				0001
Purchased Call/MLR/MLR161IISX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2026	04/17/2025	Exercise		204,140	219.39	99,924		9,300	5,052			9,300		(4,504)				0001
Purchased Call/MLR/MLR161IISZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/13/2026	02/25/2025	Exercise		231,231	219.01	94,138		11,523	6,718			11,523		(5,025)				0001
Purchased Call/MLR/MLR161XS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/16/2026	02/20/2025	Exercise		385,352	219.01	135,252		21,496	13,445			21,496		(8,374)				0001
Purchased Call/MLR/MLR161XS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2026	02/05/2025	Exercise		520,995	219.43	114,898		23,841	12,897			23,841		(11,079)				0001
Purchased Call/MSD/MSD313V5U	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	04/30/2027	05/06/2025	Exercise		353,366	206.53	24,230	2,249	2,501	252			2,501		(2,194)				0001
Purchased Call/MSD/MSD313W3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2025	05/07/2027	05/12/2025	Exercise		134,360	206.36	3,951	3,574	3,927	353			3,927		(3,564)				0001
Purchased Call/MSD/MSD313W96	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/07/2027	05/13/2025	Exercise		474,772	206.35	36,636	1,195	1,340	145			1,340		(1,109)				0001
Purchased Call/MSD/MSD313WA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2025	05/12/2027	05/14/2025	Expire		331,453	206.71	27,842								14				0001
Purchased Call/MSD/MSD313W5Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2025	05/21/2027	05/23/2025	Exercise		174,481	206.84	12,013	1,339	1,452	113			1,452		(1,333)				0001
Purchased Call/MSD/MSD313X53	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2025	05/28/2027	06/02/2025	Exercise		266,374	207.14	13,875	4,144	4,489	345			4,489		(4,109)				0001
Purchased Call/MSD/MSD313X57	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	06/01/2027	06/03/2025	Exercise		222,810	207.4	15,807	1,332	1,484	152			1,484		(1,292)				0001
Purchased Call/MSD/MSD313X5F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2025	06/04/2027	06/09/2025	Expire		429,247	207.26	35,670								91				0001
Purchased Call/MSD/MSD313X5X	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/15/2027	06/17/2025	Exercise		194,950	208.32	8,438	3,988	4,113	125			4,113		(3,966)				0001
Purchased Call/MSD/MSD313Y5C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2025	06/24/2027	06/26/2025	Expire		193,038	208.33	15,791								10				0001
Purchased Call/MSD/MSD313YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	07/01/2025	Exercise		115,322	208.41	6,289	1,514	1,683	168			1,683		(1,497)				0001
Purchased Call/MSD/MSD313YSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2025	07/02/2027	07/07/2025	Expire		80,953	209.47	6,549								25				0001
Purchased Call/MSD/MSD3132S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/12/2027	07/15/2025	Exercise		549,618	210.08	40,234	2,555	2,597	.43			2,597		(2,441)				0001
Purchased Call/MSD/MSD3132SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/27/2027	07/29/2025	Expire		146,925	210.44	12,183								20				0001
Purchased Call/MSD/MSD4130S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	08/03/2027	08/05/2025	Expire		103,200	209.12	8,370								25				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD4130$A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2025	08/05/2027	08/07/2025	Expire		93,566	209.87	7,570								6				0001
Purchased Call/MSD/MSD4130$U	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/13/2027	08/19/2025	Exercise		319,876	211.85	17,199	4,356	4,406	51			4,406		(4,302)				0001
Purchased Call/MLR/MLR161XS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2026	03/28/2025	Exercise		229,011	220.44	59,384		9,719	4,897			9,719		(4,896)				0001
Purchased Call/MLR/MLR161XS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	12/15/2025	Exercise		195,305	220.01	48,721		12,916	8,781			12,916		(4,237)				0001
Purchased Call/MLR/MLR161XS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2026	02/27/2025	Exercise		108,632	220.01	49,829		4,218	1,903			4,218		(2,441)				0001
Purchased Call/MLR/MLR161XS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2026	06/09/2025	Exercise		111,705	219.68	38,063		6,192	3,807			6,192		(2,436)				0001
Purchased Call/MLR/MLR161XSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	02/06/2025	Exercise		783,342	221.79	132,928		23,123	6,300			23,123		(17,110)				0001
Purchased Call/MLR/MLR161XSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2024	03/30/2026	04/03/2025	Exercise		511,128	221.79	99,560		16,493	5,457			16,493		(11,258)				0001
Purchased Call/MLR/MLR161XSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2026	04/02/2025	Exercise		100,670	221.79	34,762		3,694	1,518			3,694		(2,261)				0001
Purchased Call/MLR/MLR161XSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2026	02/20/2025	Exercise		324,637	221.32	144,042		12,694	5,659			12,694		(7,224)				0001
Purchased Call/MLR/MLR161XSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	03/18/2025	Exercise		772,291	220.78	93,204		30,815	14,034			30,815		(16,966)				0001
Purchased Call/MLR/MLR161XSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/02/2026	05/19/2025	Exercise		122,004	221.35	50,148		4,335	1,681			4,335		(2,774)				0001
Purchased Call/MLR/MLR161XSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/06/2026	02/11/2025	Exercise		152,891	221.35	109,429		6,216	2,868			6,216		(3,633)				0001
Purchased Call/MLR/MLR161XSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2024	04/08/2026	08/13/2025	Exercise		50,482	221.47	25,174		1,648	543			1,648		(1,138)				0001
Purchased Call/MLR/MLR161XSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2024	04/09/2026	01/14/2025	Exercise		513,153	222.27	138,451		13,059	1,767			13,059		(11,458)				0001
Purchased Call/MLR/MLR161XSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2026	04/30/2025	Exercise		171,048	219.74	94,957		8,023	4,273			8,023		(3,878)				0001
Purchased Call/MLR/MLR161XSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	01/22/2025	Exercise		153,543	220.07	77,398		6,591	3,211			6,591		(3,580)				0001
Purchased Call/MLR/MLR161XSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2026	01/23/2025	Exercise		256,254	218.23	61,739		9,573	3,870			9,573		(5,793)				0001
Purchased Call/MLR/MLR161XSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2026	05/06/2025	Exercise		375,457	218.36	79,313		14,203	5,812			14,203		(8,574)				0001
Purchased Call/MLR/MLR161XSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2026	06/02/2025	Exercise		197,605	218.9	47,433		11,083	6,674			11,083		(4,519)				0001
Purchased Call/MLR/MLR161XSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/20/2026	01/07/2025	Exercise		474,748	218.9	112,153		19,563	8,915			19,563		(10,911)				0001
Purchased Call/MSD/MSD4131$1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2025	08/20/2027	08/25/2025	Expire		344,317	213.11	28,096								88				0001
Purchased Call/MSD/MSD4131$6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/20/2027	08/26/2025	Expire		167,331	214.32	13,370								42				0001
Purchased Call/MSD/MSD4131$I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	09/03/2025	Expire		81,280	214.01	6,478								28				0001
Purchased Call/MSD/MSD4131$T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2025	09/08/2027	09/10/2025	Exercise		468,348	212.18	20,578	7,883	8,325	443			8,325		(7,863)				0001
Purchased Call/MSD/MSD4132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2025	10/01/2027	10/03/2025	Expire		76,355	214.76	6,063								6				0001
Purchased Call/MSD/MSD4133$3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/04/2027	10/07/2025	Expire		222,341	214.29	17,654								61				0001
Purchased Call/MSD/MSD4133$4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/01/2027	10/07/2025	Expire		68,175	214.29	5,399								19				0001
Purchased Call/MSD/MSD4133$F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2027	10/15/2025	Expire		105,684	212.63	8,328								39				0001
Purchased Call/MSD/MSD4133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2025	10/21/2027	10/23/2025	Expire		179,956	214.51	13,965								15				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD4134$O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/22/2025	10/22/2027	10/24/2025	Expire		166,388	214.68	12,912								14				0001
Purchased Call/MSD/MSD4134$B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/28/2025	10/28/2027	10/30/2025	Expire		246,032	213.03	19,314								22				0001
Purchased Call/MSD/MSD4134$D	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/29/2025	10/29/2027	10/31/2025	Exercise		173,903	211.82	8,602	2,525	2,844	319			2,844		(2,515)				0001
Purchased Call/MSD/MSD4134$F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/30/2025	10/29/2027	11/03/2025	Exercise		289,867	211.68	12,012	5,545	6,218	672			6,218		(5,501)				0001
Purchased Call/MSD/MSD4135$O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/28/2025	11/26/2027	12/02/2025	Expire		91,051	216.05	7,148								28				0001
Purchased Call/MSD/MSD4135$W	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/04/2025	12/03/2027	12/08/2025	Expire		156,576	215.19	12,323								48				0001
Purchased Call/MSD/MSD4135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/05/2025	12/03/2027	12/09/2025	Expire		136,247	214.74	10,777								43				0001
Purchased Call/MSD/MSD4136$1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/08/2025	12/08/2027	12/10/2025	Expire		51,154	214.01	4,082								5				0001
Purchased Call/MSD/MSD4136$3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/09/2025	12/09/2027	12/11/2025	Exercise		143,776	213.95	7,233	2,134	2,265	130			2,265		(2,125)				0001
Purchased Call/MSD/MSD4136$U	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/26/2025	12/23/2027	12/30/2025	Expire		114,385	215.69	9,014								37				0001
Purchased Call/SPX/SPX161HSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/29/2021	04/01/2025	04/03/2025	Exercise		1,290,000	4800	112,569		249,921	242,526			249,921		(7,395)				0001
Purchased Call/SPX/SPX161HSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/29/2021	04/07/2025	04/09/2025	Expire		4,300,000	5200	246,720			(17,213)					(17,213)				0001
Purchased Call/SPX/SPX161L9K	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2021	04/29/2025	05/01/2025	Expire		3,431,250	5700	175,028			(16,161)					(16,161)				0001
Purchased Call/SPX/SPX6210$O	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/01/2021	04/01/2025	04/03/2025	Exercise		1,552,000	5482.3	52,147		76,973	73,752			76,973		(3,221)				0001
Purchased Call/SPX/SPXB214$M	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/23/2025	10/22/2027	10/27/2025	Expire		2,630,200	6688	368,135								1,331				0001
Purchased Call/SPX/SPXB215$B	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/07/2025	11/05/2027	11/12/2025	Expire		1,963,000	6705.25	278,550								1,398				0001
Purchased Call/SPX/SPXB216$V	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/03/2025	12/03/2027	12/05/2025	Expire		2,109,000	6774.37	301,165								382				0001
Purchased Call/SPX/SPXB218$V	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/30/2025	12/30/2027	01/02/2026	Expire		1,837,000	6844.52	252,588								346				0001
Purchased Call/SPX/SPXC05A$M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	02/13/2025	Expire		1,651,000	6047.26	224,371								35				0001
Purchased Call/SPX/SPXC05B$X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	02/24/2025	Expire		1,483,000	6105.28	200,205								353				0001
Purchased Call/SPX/SPXC05C$M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2027	03/04/2025	Expire		1,947,000	5954.5	262,650								479				0001
Purchased Call/SPX/SPXC05E$C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	03/13/2025	Expire		1,664,000	5558.14	230,963								61				0001
Purchased Call/SPX/SPXC05E$U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2027	03/19/2025	Expire		1,531,000	5629.72	213,268								61				0001
Purchased Call/SPX/SPXC05M$4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	05/12/2025	Expire		1,856,000	5663.94	262,067								614				0001
Purchased Call/SPX/SPXC05R$5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	06/03/2025	Expire		4,099,000	5911.69	560,743								1,409				0001
Purchased Call/SPX/SPXC05U$U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	06/17/2025	Expire		2,994,000	5976.97	410,178								1,072				0001
Purchased Call/SPX/SPXC05W$H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/30/2025	06/22/2027	07/02/2025	Expire		1,560,077	7562	45,903								31				0001
Purchased Call/SPX/SPXC05Z$2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	08/05/2025	Expire		2,329,000	6238.01	309,058								924				0001
Purchased Call/SPX/SPXC177$H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	01/06/2025	Exercise		2,796,000	3796.88	463,018		1,524,099	1,523,464			1,524,099		(635)				0001
Purchased Call/SPX/SPXC17A$6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/25/2025	Exercise		1,542,154	3996	225,162		778,612	762,773			778,612		(15,839)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17BSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2023	03/24/2025	03/26/2025	Exercise		1,725,598	3935	257,750		772,837	743,725			772,837		(29,112)				0001
Purchased Call/SPX/SPXC17GST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2023	07/25/2025	07/29/2025	Exercise		1,559,135	5681	38,913		242,013	230,949			242,013		(11,064)				0001
Purchased Call/SPX/SPXC17GSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2023	07/25/2025	07/29/2025	Exercise		2,043,500	5758	43,734		282,528	270,093			282,528		(12,435)				0001
Purchased Call/SPX/SPXC17GSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2023	08/01/2025	08/05/2025	Exercise		1,770,906	4552	237,029		655,857	586,355			655,857		(69,502)				0001
Purchased Call/SPX/SPXC17HS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2023	08/14/2025	08/18/2025	Exercise		1,450,180	4471	201,442		645,206	582,947			645,206		(62,259)				0001
Purchased Call/SPX/SPXC17JS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2023	09/05/2025	09/09/2025	Exercise		1,761,739	4438	256,485		807,182	719,437			807,182		(87,745)				0001
Purchased Call/SPX/SPXC17KS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	10/07/2025	Exercise		1,644,783	4196	256,373		972,546	875,702			972,546		(96,844)				0001
Purchased Call/MLR/MLR161XSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2026	08/22/2025	Exercise		53,271	218.78	50,622		2,374	1,176			2,374		(1,265)				0001
Purchased Call/MLR/MLR161YS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/27/2026	02/04/2025	Exercise		345,970	219.42	144,966		17,857	9,983			17,857		(8,240)				0001
Purchased Call/MLR/MLR161YS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	05/30/2025	Exercise		222,053	219.42	37,560		14,300	9,272			14,300		(5,108)				0001
Purchased Call/MLR/MLR161YS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2026	03/07/2025	Exercise		126,004	219.42	59,538		7,887	5,017			7,887		(3,021)				0001
Purchased Call/MLR/MLR161YS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2024	04/29/2026	01/09/2025	Exercise		122,853	220.02	68,263		3,886	1,082			3,886		(2,919)				0001
Purchased Call/MLR/MLR161YS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2026	02/18/2025	Exercise		1,153,518	218.28	151,258		54,275	27,894			54,275		(26,535)				0001
Purchased Call/MLR/MLR161YS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2024	05/01/2026	02/05/2025	Exercise		330,852	218.8	107,143		13,564	5,982			13,564		(7,731)				0001
Purchased Call/MLR/MLR161YSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2026	05/14/2025	Exercise		106,849	220.22	35,732		4,918	2,441			4,918		(2,564)				0001
Purchased Call/MLR/MLR161YSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/04/2026	03/06/2025	Exercise		474,054	220.22	139,821		22,315	11,337			22,315		(11,317)				0001
Purchased Call/MLR/MLR161YSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	01/31/2025	Exercise		364,363	220.22	52,847		20,721	12,325			20,721		(8,501)				0001
Purchased Call/MLR/MLR161YSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2024	05/08/2026	02/24/2025	Exercise		374,628	220.62	75,458		17,192	8,457			17,192		(8,834)				0001
Purchased Call/MLR/MLR161YSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2026	02/21/2025	Exercise		922,988	221.56	96,733		37,698	16,088			37,698		(21,785)				0001
Purchased Call/MLR/MLR161YSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/11/2026	02/06/2025	Exercise		448,533	221.98	159,910		15,770	5,234			15,770		(10,933)				0001
Purchased Call/MLR/MLR161YSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2026	01/07/2025	Exercise		647,132	222.27	142,797		22,756	7,483			22,756		(15,445)				0001
Purchased Call/MLR/MLR161YSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2026	01/09/2025	Exercise		659,647	223.46	157,724		24,729	9,085			24,729		(15,837)				0001
Purchased Call/SPX/SPX7156B3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/08/2021	01/06/2025	01/08/2025	Exercise		1,855,692	4835	91,461		565,693	565,379			565,693		(314)				0001
Purchased Call/SPX/SPX821KS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/22/2023	12/17/2025	12/19/2025	Exercise		2,005,000	6600	12,335		60,716	56,512			60,716		(4,204)				0001
Purchased Call/SPX/SPXE13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/09/2021	05/13/2025	05/15/2025	Expire		4,340,000	6000	111,970		(10,557)				(10,557)		(10,557)				0001
Purchased Call/SPX/SPXI00GS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	01/13/2025	11/10/2028	01/15/2025	Expire		5,825,000	6600	818,850						291						0001
Purchased Call/SPX/SPXI00USB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	02/27/2025	08/11/2028	03/03/2025	Expire		6,000,000	7250	496,890						801						0001
Purchased Call/SPX/SPXJ00CSE	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	06/23/2025	05/22/2026	06/25/2025	Expire		1,490,000	6800	26,338						(12)						0001
Purchased Call/SPX/SPXJ00CSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	06/23/2025	03/31/2028	06/25/2025	Expire		1,490,000	7200	97,418						60						0001
Purchased Call/SPX/SPXJ00CSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	06/23/2025	04/13/2028	06/25/2025	Expire		1,490,000	7000	119,793						73						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00CSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	06/23/2025	03/23/2029	06/25/2025	Expire		1,490,000	8200	69,013								36				0001
Purchased Call/SPX/SPXN13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2025	04/29/2025	04/16/2025	Exercise		10,900,000	5500	99,130		60,832	(38,298)			60,832		(99,130)				0001
Purchased Call/SPX/SPXE13N8O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2021	01/28/2025	01/30/2025	Exercise		2,200,000	5100	148,970		483,850	480,707			483,850		(3,142)				0001
Purchased Call/SPX/SPXD050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2027	08/12/2025	Expire		1,488,000	6389.45	193,291								586				0001
Purchased Call/SPX/SPXD055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	09/18/2025	Expire		1,480,000	6563.82	198,320								193				0001
Purchased Call/SPX/SPXD056S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2027	09/25/2025	Expire		1,513,000	6610.32	206,827								207				0001
Purchased Call/SPX/SPXD058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	10/06/2025	Expire		1,747,000	6681.77	237,417								821				0001
Purchased Call/SPX/SPXD058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	10/22/2025	Expire		1,938,000	6694.72	265,700								293				0001
Purchased Call/SPX/SPXD058SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/21/2025	10/18/2027	10/23/2025	Expire		1,485,413	7882	68,842								76				0001
Purchased Call/SPX/SPXD05DSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	10/28/2025	Expire		2,035,000	6778.11	273,301								987				0001
Purchased Call/SPX/SPXD05ESD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2027	10/31/2025	Expire		1,732,000	6838.91	244,039								277				0001
Purchased Call/SPX/SPXD05FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2027	11/04/2025	Expire		3,975,000	6809.42	566,040								2,073				0001
Purchased Call/SPX/SPXD05GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	12/22/2025	Expire		2,328,000	6740.89	321,031								1,297				0001
Purchased Call/SPX/SPXD05GSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2027	12/31/2025	Expire		2,984,000	6874.66	403,437								551				0001
Purchased Call/SPX/SPXD17GS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/25/2025	02/19/2027	02/27/2025	Expire		2,707,354	6139	304,907								62				0001
Purchased Call/SPX/SPXE175SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2025	08/09/2027	08/13/2025	Expire		1,594,504	6310	218,760								184				0001
Purchased Call/SPX/SPXE17KS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	10/29/2027	11/05/2025	Expire		1,413,383	6828	199,300								232				0001
Purchased Call/SPX/SPXE17KSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/04/2027	11/10/2025	Expire		1,713,202	6748	236,666								882				0001
Purchased Call/SPX/SPXE17KSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	11/10/2025	Expire		2,188,405	6762	298,877								1,112				0001
Purchased Call/SPX/SPXG00AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	09/23/2025	Exercise		1,563,365	5241	65,739		502,446	478,780			502,446		(23,666)				0001
Purchased Call/SPX/SPXG00BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	09/30/2025	Exercise		1,513,088	5291	51,793		476,150	457,083			476,150		(19,067)				0001
Purchased Call/SPX/SPXG00BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	09/30/2025	Exercise		1,862,000	5116.64	93,286		661,297	626,814			661,297		(34,484)				0001
Purchased Call/SPX/SPXG00BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	09/30/2025	Exercise		2,991,000	5323.03	102,890		918,699	880,665			918,699		(38,034)				0001
Purchased Call/SPX/SPXG00FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BankPLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	10/15/2025	Exercise		1,606,000	5315.22	61,028		456,841	433,104			456,841		(23,738)				0001
Purchased Call/SPX/SPXI00OSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	01/13/2025	05/25/2029	01/15/2025	Expire		5,825,000	7000	756,050								265				0001
Purchased Call/SPX/SPXX13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2025	03/15/2030	12/22/2025	Expire		6,750,000	8600	632,300								1,215				0001
Purchased Call/SPX/SPX8157SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/14/2023	07/16/2025	07/18/2025	Exercise		3,170,000	4469.38	443,800		1,258,767	1,139,446			1,258,767		(119,321)				0001
Purchased Call/SPX/SPX8213ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/23/2023	01/17/2025	01/22/2025	Exercise		1,741,636	5104	51,160		393,663	392,531			393,663		(1,132)				0001
Purchased Call/SPX/SPX821NS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/03/2023	04/02/2025	04/04/2025	Exercise		1,929,356	5206	48,552		201,390	195,321			201,390		(6,069)				0001
Purchased Call/MLR/MLR161YSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/16/2024	05/15/2026	01/14/2025	Exercise		348,541	223.57	84,026		12,721	4,445			12,721		(8,475)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161YSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/17/2024	05/18/2026	01/24/2025	Exercise		171,559	224.24	99,531		4,877	790			4,877		(4,344)				0001
Purchased Call/MLR/MLR161YSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2026	05/23/2025	Exercise		50,910	223.89	46,336		1,107	(109)			1,107		(1,277)				0001
Purchased Call/MLR/MLR161YSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/26/2026	03/27/2025	Exercise		94,539	221.2	30,048		4,248	1,960			4,248		(2,380)				0001
Purchased Call/MLR/MLR161YSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2024	05/28/2026	07/09/2025	Exercise		50,061	220.65	15,209		1,672	461			1,672		(1,230)				0001
Purchased Call/MLR/MLR161ZS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	06/02/2026	02/20/2025	Exercise		214,039	220.23	24,467		9,035	3,791			9,035		(5,291)				0001
Purchased Call/MLR/MLR161ZS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	05/29/2026	05/06/2025	Exercise		165,893	220.23	73,658		7,553	3,509			7,553		(4,206)				0001
Purchased Call/MLR/MLR161ZS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2026	02/28/2025	Exercise		102,799	221.67	74,504		3,788	1,247			3,788		(2,651)				0001
Purchased Call/MLR/MLR161ZSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/05/2026	10/10/2025	Exercise		51,747	220.03	57,495		3,443	2,165			3,443		(1,430)				0001
Purchased Call/MLR/MLR161ZSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2026	03/03/2025	Exercise		995,081	220.94	104,142		38,362	13,438			38,362		(25,025)				0001
Purchased Call/MLR/MLR161ZSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/12/2026	01/15/2025	Exercise		655,067	221.18	138,432		22,400	5,902			22,400		(16,805)				0001
Purchased Call/MLR/MLR161ZSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/15/2026	02/12/2025	Exercise		450,055	221.18	91,309		22,512	11,127			22,512		(11,593)				0001
Purchased Call/MLR/MLR161ZSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2024	06/17/2026	04/25/2025	Exercise		102,932	221.26	45,665		4,078	1,471			4,078		(2,693)				0001
Purchased Call/MLR/MLR161ZSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	02/13/2025	Exercise		100,745	221.7	55,301		4,622	2,060			4,622		(2,689)				0001
Purchased Call/MLR/MLR161ZSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2024	06/22/2026	01/17/2025	Exercise		320,166	221.7	70,929		14,937	6,731			14,937		(8,371)				0001
Purchased Call/MLR/MLR161ZSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2026	01/30/2025	Exercise		361,837	221.49	193,343		13,957	4,670			13,957		(9,535)				0001
Purchased Call/MLR/MLR161ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2024	06/26/2026	04/02/2025	Exercise		154,535	220.62	55,077		7,423	3,449			7,423		(4,048)				0001
Purchased Call/MLR/MLR161ZSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2026	03/05/2025	Exercise		480,696	221.02	62,118		19,549	7,138			19,549		(12,537)				0001
Purchased Call/MLR/MLR161ZSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	01/31/2025	Exercise		312,374	220.74	96,801		12,553	4,477			12,553		(8,293)				0001
Purchased Call/SPX/SPX821NSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	04/08/2025	Exercise		1,471,654	4751	81,492		117,601	107,190			117,601		(10,410)				0001
Purchased Call/SPX/SPX821NSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/05/2023	03/28/2025	04/01/2025	Exercise		1,424,362	5000	49,387		205,653	199,763			205,653		(5,891)				0001
Purchased Call/SPX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025	04/21/2025	Exercise		1,540,000	5230.38	35,266		19,510	14,347			19,510		(5,163)				0001
Purchased Call/SPX/SPX8210SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/25/2023	04/25/2025	04/29/2025	Exercise		1,653,000	5089.54	45,953		176,874	169,688			176,874		(7,186)				0001
Purchased Call/SPX/SPX8210SY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	05/20/2025	Exercise		1,418,740	4151	196,640		611,745	575,129			611,745		(36,616)				0001
Purchased Call/SPX/SPX8215SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/30/2023	05/20/2025	05/22/2025	Exercise		2,198,654	5369	40,668		299,446	291,584			299,446		(7,862)				0001
Purchased Call/SPX/SPX821SSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/01/2023	05/23/2025	05/28/2025	Exercise		1,679,716	5051	64,511		303,735	290,977			303,735		(12,758)				0001
Purchased Call/SPX/SPX821TS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2025	06/06/2025	Exercise		2,755,000	5451.46	54,549		323,924	312,401			323,924		(11,523)				0001
Purchased Call/SPX/SPX821TSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	06/10/2025	Exercise		1,812,500	5469	43,238		224,234	214,892			224,234		(9,342)				0001
Purchased Call/SPX/SPX821WS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/28/2023	06/27/2025	07/01/2025	Exercise		1,540,767	5549	30,771		220,296	212,815			220,296		(7,481)				0001
Purchased Call/SPX/SPX9150SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXCSX06	01/24/2025	01/21/2027	01/28/2025	Expire		1,456,511	6009	210,256								327				0001
Purchased Call/SPX/SPX9150SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXCSX06	01/24/2025	01/22/2027	01/28/2025	Expire		1,679,838	6065	230,791								359				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9152SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/07/2025	02/09/2027	02/11/2025	Expire		1,539,000	6013.94	207,149								345				0001
Purchased Call/SPX/SPX915ASV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/04/2027	06/10/2025	Expire		1,838,000	6000.36	248,314								637				0001
Purchased Call/SPX/SPX915ASW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2025	06/08/2027	06/10/2025	Expire		1,560,000	5985.36	213,876								547				0001
Purchased Call/SPX/SPX915BS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/10/2025	06/09/2027	06/12/2025	Expire		1,670,990	5989	234,762								142				0001
Purchased Call/SPX/SPX915BSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/01/2025	06/25/2027	07/03/2025	Expire		1,751,221	6166	235,922								162				0001
Purchased Call/SPX/SPX915CSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/23/2025	07/23/2027	07/25/2025	Expire		1,615,000	6343.01	215,926								166				0001
Purchased Call/SPX/SPX915CSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/31/2025	07/30/2027	08/04/2025	Expire		2,137,000	6339.39	282,725								843				0001
Purchased Call/SPX/SPX915DSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/14/2025	08/13/2027	08/18/2025	Expire		1,564,976	6440	206,949								639				0001
Purchased Call/SPX/SPX915ESV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/09/2025	09/09/2027	09/11/2025	Expire		1,713,000	6447.48	231,598								220				0001
Purchased Call/SPX/SPX915HSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/06/2025	10/06/2027	10/08/2025	Expire		1,752,000	6693.1	241,075								253				0001
Purchased Call/SPX/SPX915JS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/14/2025	11/16/2027	11/18/2025	Expire		4,065,000	6713.91	580,482								2,187				0001
Purchased Call/SPX/SPX915KS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/28/2025	11/29/2027	12/02/2025	Expire		2,723,000	6831.97	376,863								1,462				0001
Purchased Call/SPX/SPX9210SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	07/29/2025	Exercise		2,500,919	4564	345,569		995,745	898,032			995,745		(97,713)				0001
Purchased Call/SPX/SPXG00GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	10/21/2025	Exercise		1,605,000	5088.68	80,250		591,025	559,035			591,025		(31,989)				0001
Purchased Call/SPX/SPXG00GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	10/21/2025	Exercise		1,905,000	5289.75	65,723		611,961	585,763			611,961		(26,198)				0001
Purchased Call/SPX/SPXG00GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/10/2025	10/15/2025	Exercise		1,514,318	5057	82,472		521,933	489,542			521,933		(32,392)				0001
Purchased Call/SPX/SPXG001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	10/28/2025	Exercise		1,569,740	5195	52,072		600,355	579,007			600,355		(21,348)				0001
Purchased Call/SPX/SPXG00NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	11/21/2025	Exercise		1,908,000	4435.02	279,140		932,919	809,622			932,919		(123,297)				0001
Purchased Call/SPX/SPXG00QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	12/02/2025	Exercise		2,160,988	4547	293,250		1,091,190	956,936			1,091,190		(134,254)				0001
Purchased Call/SPX/SPXG00SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	12/16/2025	Exercise		2,488,000	4662.92	339,861		1,141,054	979,327			1,141,054		(161,727)				0001
Purchased Call/SPX/SPXH13IISN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	01/17/2023	01/10/2025	01/14/2025	Exercise		1,452,155	4905	63,782		339,311	338,516			339,311		(795)				0001
Purchased Call/SPX/SPXH13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	01/24/2023	01/17/2025	01/22/2025	Exercise		1,418,963	3922	225,578		748,953	743,954			748,953		(4,999)				0001
Purchased Call/MLR/MLR1612ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2026	12/24/2025	Exercise		54,717	220.74	28,600		3,674	2,252			3,674		(1,495)				0001
Purchased Call/MLR/MLR1612SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2026	01/15/2025	Exercise		971,483	220.52	145,527		40,951	15,660			40,951		(25,522)				0001
Purchased Call/MLR/MLR1612SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	01/21/2025	Exercise		406,852	222.59	97,046		14,757	4,107			14,757		(10,856)				0001
Purchased Call/MLR/MLR2610S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2026	04/04/2025	Exercise		1,368,655	222.03	148,998		55,457	19,316			55,457		(36,281)				0001
Purchased Call/MLR/MLR2610S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/13/2026	02/12/2025	Exercise		352,123	224.68	117,418		13,997	4,592			13,997		(9,694)				0001
Purchased Call/MLR/MLR2610S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2026	10/17/2025	Exercise		60,017	224.27	38,347		3,243	1,637			3,243		(1,657)				0001
Purchased Call/MLR/MLR2610SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	05/01/2025	Exercise		859,093	224.79	90,421		28,036	4,861			28,036		(23,342)				0001
Purchased Call/MLR/MLR2610SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	09/03/2025	Exercise		159,143	223.49	50,390		5,443	1,144			5,443		(4,415)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2610SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2026	05/23/2025	Exercise		226,248	223.49	55,241		6,686	567			6,686		(6,249)				0001
Purchased Call/MLR/MLR2610SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2024	07/21/2026	02/24/2025	Exercise		206,511	223.49	25,176		6,695	1,092			6,695		(5,653)				0001
Purchased Call/MLR/MLR2610SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2026	07/15/2025	Exercise		100,578	223.9	67,136		4,111	1,385			4,111		(2,814)				0001
Purchased Call/MLR/MLR2610SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2026	01/14/2025	Exercise		768,828	223.62	139,525		27,507	6,632			27,507		(21,030)				0001
Purchased Call/MLR/MLR2610SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2024	07/24/2026	08/08/2025	Exercise		53,938	222.94	32,448		1,781	309			1,781		(1,513)				0001
Purchased Call/MLR/MLR2610SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2026	08/06/2025	Exercise		118,030	222.45	49,938		5,173	1,950			5,173		(3,350)				0001
Purchased Call/MLR/MLR2610SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2024	07/29/2026	08/13/2025	Exercise		126,608	223.74	39,616		5,009	1,526			5,009		(3,538)				0001
Purchased Call/MLR/MLR2610SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2026	03/06/2025	Exercise		323,463	224.16	90,078		14,666	5,749			14,666		(9,025)				0001
Purchased Call/MLR/MLR2610SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2026	03/06/2025	Exercise		125,365	225.27	37,938		3,532	.71			3,532		(3,517)				0001
Purchased Call/MLR/MLR2610SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/03/2026	02/20/2025	Exercise		160,742	225.72	83,657		4,355	(164)			4,355		(4,733)				0001
Purchased Call/MLR/MLR2610SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2024	08/06/2026	02/07/2025	Exercise		510,637	223.5	98,434		21,249	6,879			21,249		(14,480)				0001
Purchased Call/SPX/SPX9212SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/09/2023	08/01/2025	08/05/2025	Exercise		1,603,235	5450	58,505		280,531	263,329			280,531		(17,203)				0001
Purchased Call/SPX/SPX9212SM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	08/12/2025	Exercise		1,544,441	5507	51,810		302,680	287,095			302,680		(15,586)				0001
Purchased Call/SPX/SPX9213SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/10/2023	08/08/2025	08/12/2025	Exercise		1,985,000	5675.41	45,060		317,166	303,555			317,166		(13,611)				0001
Purchased Call/SPX/SPX921CSE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	11/18/2025	Exercise		1,601,596	5699	34,673		367,464	352,220			367,464		(15,245)				0001
Purchased Call/SPX/SPX921CSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	11/25/2025	Exercise		2,012,000	5757.29	40,039		373,424	355,530			373,424		(17,893)				0001
Purchased Call/SPX/SPX921DSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	11/25/2025	Exercise		1,497,977	5485	51,614		367,819	344,689			367,819		(23,130)				0001
Purchased Call/SPX/SPX921ESX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/11/2023	12/05/2025	12/09/2025	Exercise		1,510,387	4566	213,208		758,148	658,474			758,148		(99,674)				0001
Purchased Call/SPX/SPX921FS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/14/2023	12/05/2025	12/09/2025	Exercise		1,505,607	5558	57,938		429,155	401,880			429,155		(27,274)				0001
Purchased Call/SPX/SPX921FSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2025	12/22/2025	Exercise		1,541,000	4674.19	212,658		682,825	580,435			682,825		(102,391)				0001
Purchased Call/SPX/SPXI13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2023	04/25/2025	04/29/2025	Exercise		1,541,753	4057	212,801		540,721	507,398			540,721		(33,323)				0001
Purchased Call/SPX/SPXJ005SH	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8SG0X2D1J857QP30	05/07/2025	01/15/2027	05/09/2025	Expire		11,250,000	7400	123,280						46						0001
Purchased Call/SPX/SPXA05RST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	05/06/2025	Exercise		1,663,000	5165.95	42,240		210,204	203,193			210,204		(7,011)				0001
Purchased Call/SPX/SPXA055SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	05/08/2025	Exercise		1,565,000	5082.62	49,298		198,370	189,905			198,370		(8,465)				0001
Purchased Call/SPX/SPXA05SSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	05/06/2025	Exercise		1,542,069	5026	53,196		248,412	239,497			248,412		(8,915)				0001
Purchased Call/SPX/SPXA05SSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/09/2023	05/06/2025	05/08/2025	Exercise		1,468,398	5289	29,486		112,859	107,782			112,859		(5,077)				0001
Purchased Call/SPX/SPXA05VS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	05/20/2025	Exercise		1,649,139	5058	51,650		357,451	347,780			357,451		(9,671)				0001
Purchased Call/SPX/SPXA05XSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/12/2023	06/11/2025	06/13/2025	Exercise		1,512,841	5233	52,075		278,601	267,085			278,601		(11,516)				0001
Purchased Call/SPX/SPXA05YS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	06/24/2025	Exercise		1,692,754	5573	29,675		152,804	145,826			152,804		(6,978)				0001
Purchased Call/MLR/MLR2610SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2026	04/10/2025	Exercise		51,034	223.42	50,581		1,096	(342)			1,096		(1,516)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2610SII	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2024	08/07/2026	01/09/2025	Exercise		595,928	224.51	58,116		22,605	5,785			22,605		(16,923)				0001
Purchased Call/MLR/MLR2610SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/07/2026	07/07/2025	Exercise		102,176	224.84	47,965		3,699	811			3,699		(3,000)				0001
Purchased Call/MLR/MLR2610SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/10/2026	03/19/2025	Exercise		330,173	224.84	84,339		9,897	529			9,897		(9,568)				0001
Purchased Call/MLR/MLR2611S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2024	08/13/2026	02/20/2025	Exercise		1,454,959	225.79	179,326		49,635	8,199			49,635		(41,612)				0001
Purchased Call/MLR/MLR2611S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2026	06/20/2025	Exercise		120,514	225.88	63,319		2,949	(494)			2,949		(3,603)				0001
Purchased Call/MLR/MLR2611S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/17/2026	03/12/2025	Exercise		238,184	226.9	138,642		7,273	434			7,273		(7,197)				0001
Purchased Call/MLR/MLR2611S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/14/2026	01/22/2025	Exercise		414,864	226.9	61,925		12,095	228			12,095		(11,998)				0001
Purchased Call/MLR/MLR2611S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2026	04/16/2025	Exercise		249,332	227.36	144,827		6,924	(261)			6,924		(7,372)				0001
Purchased Call/MLR/MLR2611S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2026	03/28/2025	Exercise		373,887	227.78	44,890		11,537	744			11,537		(10,855)				0001
Purchased Call/MLR/MLR2611SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2024	08/21/2026	05/20/2025	Exercise		457,010	226.91	69,360		10,201	(3,008)			10,201		(13,356)				0001
Purchased Call/MLR/MLR2611SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/24/2026	03/27/2025	Exercise		425,087	227.99	106,262		13,549	1,165			13,549		(12,635)				0001
Purchased Call/MLR/MLR2611SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2024	08/27/2026	05/16/2025	Exercise		371,685	227.99	80,453		12,137	1,270			12,137		(10,960)				0001
Purchased Call/MLR/MLR2611SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2026	05/30/2025	Exercise		50,836	227.73	67,726		915	(574)			915		(1,592)				0001
Purchased Call/MLR/MLR2611SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2024	08/28/2026	07/24/2025	Exercise		69,383	227.86	77,013		1,583	(454)			1,583		(2,288)				0001
Purchased Call/MLR/MLR2611SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	01/08/2025	Exercise		389,408	227.88	98,667		14,205	2,754			14,205		(11,716)				0001
Purchased Call/SPX/SPXJ00NSH	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6WI8S6QX2D1J8570P30	09/19/2025	07/16/2027	09/23/2025	Expire		9,960,000	7600	466,995								1,682				0001
Purchased Call/SPX/SPXJ13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	08/14/2023	08/08/2025	08/12/2025	Exercise		1,537,955	4480	216,238		641,848	576,348			641,848		(65,500)				0001
Purchased Call/SPX/SPXJ13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	09/22/2023	09/24/2025	09/26/2025	Exercise		1,824,000	5140.87	88,829		643,943	611,531			643,943		(32,412)				0001
Purchased Call/SPX/SPXJ13UST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	11/03/2023	11/05/2025	11/07/2025	Exercise		2,037,000	4314.32	291,698		1,153,084	1,029,843			1,153,084		(123,242)				0001
Purchased Call/SPX/SPXN13CST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	04/21/2025	04/15/2027	04/23/2025	Expire		2,074,222	5402	226,982								94				0001
Purchased Call/SPX/SPXN13ISM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	05/23/2025	05/25/2027	05/28/2025	Expire		1,537,000	5802.82	214,412								732				0001
Purchased Call/SPX/SPX013Y6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	08/29/2025	09/01/2027	09/03/2025	Expire		1,801,000	7965.5	44,485								193				0001
Purchased Call/SPX/SPX013A96	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	10/10/2025	10/12/2027	10/15/2025	Expire		1,627,000	6513.19	228,594								1,082				0001
Purchased Call/MLR/MLR161KSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2025	01/07/2025	Expire		2,854,295	231.26	97,705			(269)					(269)				0001
Purchased Call/MLR/MLR161LS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	01/07/2025	Expire		2,245,548	230.41	80,065			(221)					(221)				0001
Purchased Call/MLR/MLR161LS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2025	01/10/2025	Expire		3,907,049	233.02	135,824			(1,494)					(1,494)				0001
Purchased Call/MLR/MLR161LS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025	01/14/2025	Expire		6,995,840	232.88	244,406			(3,018)					(3,018)				0001
Purchased Call/SPX/SPXA21JS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	01/10/2025	Expire		1,678,000	5894.58	231,228								7				0001
Purchased Call/SPX/SPXA21JSII	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/13/2025	01/06/2027	01/15/2025	Expire		1,792,614	5966	213,390								8				0001
Purchased Call/SPX/SPXA21NSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/24/2025	02/24/2027	02/26/2025	Expire		1,437,000	5917.43	202,904								42				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA211TSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	05/06/2025	Expire		1,510,000	7193.64	40,317								93				0001
Purchased Call/SPX/SPXA211TSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/05/2025	04/29/2027	05/07/2025	Expire		1,545,911	5550	240,081								112				0001
Purchased Call/SPX/SPXA211WG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/18/2025	06/17/2027	06/23/2025	Expire		2,007,000	5968.91	257,699								945				0001
Purchased Call/SPX/SPXA211WU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2027	06/30/2025	Expire		1,857,000	6125.67	246,610								670				0001
Purchased Call/SPX/SPXA21XSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2027	07/08/2025	Expire		3,558,000	6279.35	465,742								1,775				0001
Purchased Call/SPX/SPXA21YSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/18/2025	07/19/2027	07/22/2025	Expire		1,555,000	6296.79	206,504								594				0001
Purchased Call/SPX/SPXB052SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	08/19/2025	Exercise		1,620,067	5579	40,776	318,713	306,002				318,713		(12,711)				0001
Purchased Call/SPX/SPXB052SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/28/2023	08/22/2025	08/26/2025	Exercise		1,577,757	4406	226,077	735,746	662,888				735,746		(72,858)				0001
Purchased Call/SPX/SPXB052SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	09/03/2025	Exercise		1,870,000	5680.51	45,441	324,202	309,242				324,202		(14,960)				0001
Purchased Call/SPX/SPXB052SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	09/05/2025	Exercise		2,173,000	4459.32	318,562	957,082	849,873				957,082		(107,208)				0001
Purchased Call/SPX/SPXB054SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	09/16/2025	Exercise		2,749,000	5572.81	81,370	617,203	588,695				617,203		(28,508)				0001
Purchased Call/SPX/SPXB059SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	11/12/2025	Exercise		1,949,042	4357	265,865	1,055,452	941,771				1,055,452		(113,680)				0001
Purchased Call/SPX/SPXB05ES8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	12/23/2025	Exercise		1,423,600	4657	199,659	659,783	562,711				659,783		(97,072)				0001
Purchased Call/SPX/SPXB05ES9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	12/23/2025	Exercise		1,534,279	5688	51,094	373,759	348,918				373,759		(24,841)				0001
Purchased Call/SPX/SPXB211SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/12/2025	09/14/2027	09/16/2025	Expire		1,753,000	8131.6	40,494								133				0001
Purchased Call/SPX/SPXB213SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/09/2025	10/08/2027	10/14/2025	Expire		1,535,000	6681.23	214,593								1,017				0001
Purchased Call/SPX/SPXB213ST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/10/2025	10/08/2027	10/15/2025	Expire		1,929,000	6536.13	266,202								1,265				0001
Purchased Call/MLR/MLR2611SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	08/31/2026	08/06/2025	Exercise		247,847	227.88	74,198	7,415	100				7,415		(7,540)				0001
Purchased Call/MLR/MLR2611SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2024	09/04/2026	03/06/2025	Exercise		455,370	227.85	192,066	16,183	2,692				16,183		(13,760)				0001
Purchased Call/MLR/MLR2611SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	03/12/2025	Exercise		277,691	226.94	150,185	8,699	403				8,699		(8,666)				0001
Purchased Call/MLR/MLR2611SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2026	05/05/2025	Exercise		164,411	226.94	62,179	4,285	(646)				4,285		(5,085)				0001
Purchased Call/MLR/MLR2611SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2026	03/13/2025	Exercise		227,518	227.94	129,583	6,046	(799)				6,046		(7,012)				0001
Purchased Call/MLR/MLR2611ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	07/01/2025	Exercise		190,068	227.76	33,832	4,643	(1,068)				4,643		(5,749)				0001
Purchased Call/MLR/MLR2611SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/14/2026	01/16/2025	Exercise		349,290	229.31	94,789	9,824	(768)				9,824		(10,818)				0001
Purchased Call/MLR/MLR2611SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/11/2026	04/17/2025	Exercise		642,469	229.31	126,876	18,089	(1,324)				18,089		(19,682)				0001
Purchased Call/MLR/MLR2612S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2026	05/15/2025	Exercise		792,328	229.45	83,419	26,696	2,516				26,696		(24,333)				0001
Purchased Call/MLR/MLR2612S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/18/2026	01/24/2025	Exercise		465,089	229.78	218,899	11,863	(2,350)				11,863		(14,769)				0001
Purchased Call/MLR/MLR2612S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/21/2026	01/14/2025	Exercise		209,320	229.78	98,534	4,617	(1,802)				4,617		(6,669)				0001
Purchased Call/MLR/MLR2612S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2026	02/03/2025	Exercise		197,156	229.78	52,927	4,677	(1,370)				4,677		(6,173)				0001
Purchased Call/MLR/MLR2612S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2024	09/24/2026	01/16/2025	Exercise		335,647	231.39	136,337	6,813	(3,515)				6,813		(10,499)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2612S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2026	02/18/2025	Exercise		256,470	231.9	113,166		5,616	(2,299)			5,616		(8,202)				0001
Purchased Call/MLR/MLR2612SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/28/2026	01/30/2025	Exercise		310,440	231.99	104,557		6,125	(3,501)			6,125		(9,883)				0001
Purchased Call/MLR/MLR2612SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	01/15/2025	Exercise		231,296	231.99	112,968		4,388	(2,759)			4,388		(7,422)				0001
Purchased Call/SPX/SPXB214S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/15/2025	10/15/2027	10/17/2025	Expire		2,267,000	6624.36	317,153								344				0001
Purchased Call/SPX/SPXB214SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	10/20/2025	10/15/2027	10/22/2025	Expire		1,550,130	6653	221,602								246				0001
Purchased Call/SPX/SPXB218SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/22/2025	12/17/2027	12/24/2025	Expire		1,695,672	6810	237,902								321				0001
Purchased Call/SPX/SPXB218SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/23/2025	12/23/2027	12/26/2025	Expire		1,943,000	6847.6	270,077								731				0001
Purchased Call/SPX/SPXC05BS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	02/19/2025	Expire		3,119,000	6114.63	414,203								1,032				0001
Purchased Call/SPX/SPXC05EH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/11/2025	03/05/2027	03/13/2025	Expire		1,936,632	5747	231,364								59				0001
Purchased Call/SPX/SPXC17ESX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/05/2025	Exercise		1,748,000	4258.82	242,273		698,631	647,713			698,631		(50,917)				0001
Purchased Call/SPX/SPXC17GSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	08/08/2025	Exercise		3,183,000	4453.4	462,808		1,333,223	1,195,460			1,333,223		(137,763)				0001
Purchased Call/SPX/SPXC171S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	08/26/2025	Exercise		1,775,530	4373	272,765		822,490	735,191			822,490		(87,300)				0001
Purchased Call/SPX/SPXC171ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	09/12/2025	Exercise		1,992,000	4412.92	294,218		947,012	845,307			947,012		(101,705)				0001
Purchased Call/SPX/SPXC17KS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	10/09/2025	Exercise		2,919,000	4265.42	448,067		1,667,143	1,495,189			1,667,143		(171,954)				0001
Purchased Call/SPX/SPXD052S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/18/2025	08/18/2027	08/20/2025	Expire		1,701,000	6404.01	228,444								198				0001
Purchased Call/SPX/SPXD053S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	08/28/2025	Expire		2,196,000	6440.08	288,994								259				0001
Purchased Call/SPX/SPXD056J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	09/19/2025	Expire		1,635,000	6534.35	223,995								219				0001
Purchased Call/SPX/SPXD058S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	10/09/2025	Expire		2,305,000	6694.45	312,789								330				0001
Purchased Call/SPX/SPXD059Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2027	10/15/2025	Expire		1,721,000	6624.77	237,154								255				0001
Purchased Call/SPX/SPXD05DK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	10/28/2025	Expire		1,629,000	6774.71	218,938								791				0001
Purchased Call/SPX/SPXD05GG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2027	11/14/2025	Expire		2,002,000	6792.69	289,489								344				0001
Purchased Call/SPX/SPXD051F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/18/2025	11/17/2027	11/20/2025	Expire		2,308,654	6646	325,679								395				0001
Purchased Call/SPX/SPXD05MS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	12/16/2025	Expire		3,021,000	6817.17	416,898								1,661				0001
Purchased Call/SPX/SPXD17USY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	07/01/2025	Expire		2,061,000	6173.07	271,846								739				0001
Purchased Call/SPX/SPXD17VS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	07/01/2025	Expire		1,510,858	6089	209,605								571				0001
Purchased Call/SPX/SPXE171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	10/21/2025	Expire		4,048,000	6644.02	557,814								1,985				0001
Purchased Call/SPX/SPXE17RST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	12/23/2025	Expire		3,204,000	6793.49	443,754								1,791				0001
Purchased Call/SPX/SPXF002SS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/13/2023	01/15/2025	01/17/2025	Exercise		1,919,000	4950.87	79,063		463,993	462,473			463,993		(1,520)				0001
Purchased Call/SPX/SPXG007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP615ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	09/16/2025	Exercise		1,426,000	5528.46	42,780		337,020	322,094			337,020		(14,926)				0001
Purchased Call/SPX/SPXG009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP615ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	09/23/2025	Exercise		1,514,000	5436.72	47,237		422,210	405,275			422,210		(16,935)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	09/23/2025	Exercise		1,500,000	5351.88	48,450		454,670	437,228			454,670		(17,442)				0001
Purchased Call/SPX/SPXG001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2025	11/03/2025	Exercise		1,502,000	4116.82	230,557		975,251	879,739			975,251		(95,512)				0001
Purchased Call/SPX/SPXG001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	10/28/2025	Exercise		1,607,087	5134	59,782		634,895	610,385			634,895		(24,509)				0001
Purchased Call/SPX/SPXG00LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	11/13/2025	Exercise		1,653,000	4371.09	237,040		921,490	819,435			921,490		(102,054)				0001
Purchased Call/SPX/SPXH13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/23/2023	01/23/2025	01/27/2025	Exercise		1,482,000	4761.46	80,176		500,381	497,962			500,381		(2,420)				0001
Purchased Call/SPX/SPXH13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/23/2023	01/17/2025	01/22/2025	Exercise		1,770,433	4877	81,110		501,608	499,813			501,608		(1,795)				0001
Purchased Call/SPX/SPXH13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/24/2023	01/23/2025	01/27/2025	Exercise		1,583,246	4011	225,955		830,438	823,609			830,438		(6,828)				0001
Purchased Call/SPX/SPXI001SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	03/20/2025	03/19/2027	03/24/2025	Expire		2,741,000	5662.89	365,375								721				0001
Purchased Call/SPX/SPXI13289	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/10/2023	02/12/2025	02/14/2025	Exercise		2,488,000	4041.37	380,166		1,229,596	1,207,693			1,229,596		(21,903)				0001
Purchased Call/SPX/SPXI13P85	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/19/2023	05/21/2025	05/23/2025	Exercise		2,091,000	4120.72	306,959		897,402	838,453			897,402		(58,950)				0001
Purchased Call/SPX/SPXJ001SH	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6HI8S6QX2D1J8570P30	04/14/2025	05/02/2025	04/16/2025	Expire		10,900,000	5200		76,410	(76,410)						(76,410)				0001
Purchased Call/SPX/SPXJ004S9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/25/2025	04/27/2027	04/29/2025	Expire		2,574,000	5525.21	358,558								805				0001
Purchased Call/SPX/SPXJ00BSX	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6HI8S6QX2D1J8570P30	06/23/2025	02/12/2027	06/25/2025	Expire		1,487,500	7400	24,608								15				0001
Purchased Call/SPX/SPXJ00CS0	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6HI8S6QX2D1J8570P30	06/23/2025	03/05/2027	06/25/2025	Expire		1,487,500	7200	38,445								24				0001
Purchased Call/SPX/SPXJ00CS1	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6HI8S6QX2D1J8570P30	06/23/2025	03/12/2027	06/25/2025	Expire		1,487,500	7150	42,803								27				0001
Purchased Call/SPX/SPXJ00CS2	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6HI8S6QX2D1J8570P30	06/23/2025	03/19/2027	06/25/2025	Expire		1,487,500	7200	40,098								25				0001
Purchased Call/SPX/SPXJ00CS3	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6HI8S6QX2D1J8570P30	06/23/2025	03/25/2027	06/25/2025	Expire		1,487,500	7200	40,995								26				0001
Purchased Call/SPX/SPXJ00CS4	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6HI8S6QX2D1J8570P30	06/23/2025	04/02/2027	06/25/2025	Expire		1,487,500	7000	57,825								37				0001
Purchased Call/SPX/SPXJ00PSB	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6HI8S6QX2D1J8570P30	09/24/2025	06/11/2027	09/26/2025	Expire		6,670,000	7400	385,200								424				0001
Purchased Call/SPX/SPXJ00YSV	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6HI8S6QX2D1J8570P30	12/18/2025	12/03/2027	12/22/2025	Expire		13,500,000	8200	453,780								1,868				0001
Purchased Call/SPX/SPXJ130S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/30/2023	07/02/2025	07/07/2025	Exercise		1,636,000	5583	37,301		230,091	220,766			230,091		(9,325)				0001
Purchased Call/SPX/SPXJ13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/18/2023	08/20/2025	08/22/2025	Exercise		2,557,000	4317.27	393,778		1,227,269	1,102,492			1,227,269		(124,777)				0001
Purchased Call/SPX/SPXJ130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/10/2023	10/03/2025	10/07/2025	Exercise		1,755,359	5264	76,157		599,589	570,582			599,589		(29,007)				0001
Purchased Call/SPX/SPXJ13PST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/13/2023	10/14/2025	10/16/2025	Exercise		2,024,000	4295.32	306,838		1,100,757	980,213			1,100,757		(120,544)				0001
Purchased Call/SPX/SPXK132SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/07/2023	12/05/2025	12/09/2025	Exercise		1,673,934	5796	32,922		393,230	377,882			393,230		(15,348)				0001
Purchased Call/SPX/SPXN135SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/14/2025	03/16/2027	03/18/2025	Expire		1,470,000	5613.56	203,889								393				0001
Purchased Call/SPX/SPXN136S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/18/2025	03/12/2027	03/20/2025	Expire		1,733,767	5580	239,022								68				0001
Purchased Call/SPX/SPXN137SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/21/2025	03/23/2027	03/25/2025	Expire		2,958,000	5667.56	390,456								774				0001
Purchased Call/SPX/SPXN13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/04/2025	04/06/2027	04/08/2025	Expire		1,643,000	5074.08	230,677								481				0001
Purchased Call/MLR/MLR161LS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2023	01/10/2025	01/14/2025	Expire		3,954,422	233.53	137,405		(1,709)				(1,709)						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161LS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2023	01/13/2025	01/15/2025	Expire		4,221,530	233.36	147,001			(2,430)					(2,430)				0001
Purchased Call/MLR/MLR161LSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	01/28/2025	Expire		7,041,348	232.53	245,988			(7,762)					(7,762)				0001
Purchased Call/MLR/MLR161LSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	02/04/2025	Expire		8,951,055	233.29	306,985			(12,662)					(12,662)				0001
Purchased Call/MLR/MLR161LST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	02/04/2025	Expire		1,876,713	231.9	64,044			(2,650)					(2,650)				0001
Purchased Call/MLR/MLR161LSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	02/05/2025	Expire		3,673,380	228.95	126,514			(5,746)					(5,746)				0001
Purchased Call/MLR/MLR161LSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2025	02/10/2025	Expire		4,921,096	228.19	170,748			(8,435)					(8,435)				0001
Purchased Call/MLR/MLR161MS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	02/11/2025	Expire		4,556,027	227.44	157,920			(8,067)					(8,067)				0001
Purchased Call/MLR/MLR161MS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2025	01/07/2025	Exercise		4,828,525	227.98	164,499		.36	(9,671)			36		(9,708)				0001
Purchased Call/MLR/MLR161MS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2025	02/19/2025	Expire		6,644,532	227.28	228,766			(13,810)					(13,810)				0001
Purchased Call/MLR/MLR161MS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025	02/21/2025	Exercise		2,136,156	226.51	73,911		3,584	(1,391)			3,584		(4,975)				0001
Purchased Call/MLR/MLR161MSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025	02/20/2025	Exercise		2,178,475	226.51	75,375		962	(4,015)			962		(4,977)				0001
Purchased Call/MLR/MLR161MSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2025	02/06/2025	Exercise		8,624,579	225.05	296,157		98,037	77,306			98,037		(20,731)				0001
Purchased Call/MLR/MLR161MSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2025	01/17/2025	Exercise		2,228,091	223.03	76,472		52,039	46,163			52,039		(5,876)				0001
Purchased Call/MLR/MLR2612SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	05/06/2025	Exercise		325,395	231.86	118,290		7,002	(3,122)			7,002		(10,272)				0001
Purchased Call/MLR/MLR2612SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2026	01/21/2025	Exercise		527,945	231.22	94,633		11,857	(4,615)			11,857		(16,677)				0001
Purchased Call/MLR/MLR2612SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	02/06/2025	Exercise		665,563	230.95	226,749		14,070	(6,607)			14,070		(21,237)				0001
Purchased Call/MLR/MLR2612SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	03/20/2025	Exercise		290,152	230.95	103,192		6,651	(2,394)			6,651		(9,300)				0001
Purchased Call/MLR/MLR2612SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2024	10/07/2026	01/24/2025	Exercise		343,942	230.28	97,319		7,205	(3,505)			7,205		(10,827)				0001
Purchased Call/MLR/MLR2612SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2024	10/08/2026	01/08/2025	Exercise		743,018	229.63	190,423		17,400	(5,773)			17,400		(23,398)				0001
Purchased Call/MLR/MLR2612SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	02/13/2025	Exercise		463,609	229.44	97,256		12,686	(1,795)			12,686		(14,610)				0001
Purchased Call/MLR/MLR2612SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2024	10/09/2026	01/07/2025	Exercise		468,563	229.41	122,170		12,832	(1,843)			12,832		(15,030)				0001
Purchased Call/MLR/MLR2612SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/12/2026	03/12/2025	Exercise		525,651	230.4	125,568		8,346	(936)			8,346		(9,658)				0001
Purchased Call/MLR/MLR2612SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2026	07/18/2025	Exercise		52,478	230.4	42,714		847	(809)			847		(1,796)				0001
Purchased Call/MLR/MLR2612ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	01/23/2025	Exercise		322,865	230.73	113,352		8,837	(1,399)			8,837		(10,518)				0001
Purchased Call/MLR/MLR2612SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	01/15/2025	Exercise		647,700	231.5	113,901		14,355	(6,218)			14,355		(20,823)				0001
Purchased Call/MLR/MLR2612SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	01/21/2025	Exercise		772,812	231.5	261,218		15,919	(8,546)			15,919		(25,108)				0001
Purchased Call/SPX/SPXN13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/14/2025	08/08/2025	04/16/2025	Exercise		21,800,000	5600		469,160	1,578,899	1,109,739			1,578,899		(469,160)				0001
Purchased Call/SPX/SPXN13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/19/2027	04/21/2025	Expire		3,565,000	5282.7	517,995								1,131				0001
Purchased Call/SPX/SPX0132S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/07/2027	09/09/2025	Expire		1,446,000	7991.69	35,716								116				0001
Purchased Call/SPX/SPX013DSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/29/2027	11/03/2025	Expire		2,812,000	6771.17	398,179								1,461				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013IS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2025	12/12/2025	11/26/2025	Exercise		26,500,000	6750		126,900	154,819	27,919			154,819		(126,900)				0001
Purchased Call/MLR/MLR161KWI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2025	01/06/2025	Expire		2,341,068	231.3	81,585			(112)					(112)				0001
Purchased Call/MLR/MLR161LS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025	01/10/2025	Expire		1,547,983	233.27	54,025			(519)					(519)				0001
Purchased Call/MLR/MLR161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	01/27/2025	Expire		4,837,003	232.09	169,509			(5,117)					(5,117)				0001
Purchased Call/MLR/MLR161LSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	01/28/2025	Expire		5,468,044	232.87	187,449			(5,928)					(5,928)				0001
Purchased Call/MLR/MLR161LSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2025	02/03/2025	Expire		6,366,609	230.9	223,728			(8,902)					(8,902)				0001
Purchased Call/MLR/MLR161MS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	02/12/2025	Expire		3,472,460	227.59	115,390			(6,388)					(6,388)				0001
Purchased Call/MLR/MLR161MSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	01/22/2025	Exercise		1,887,523	223.03	64,700		35,566	30,758			35,566		(4,808)				0001
Purchased Call/MLR/MLR161MSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2025	01/28/2025	Exercise		1,446,628	224.35	49,764		26,449	22,149			26,449		(4,301)				0001
Purchased Call/MLR/MLR161MSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2025	02/07/2025	Exercise		5,163,237	223.97	173,787		89,149	73,855			89,149		(15,294)				0001
Purchased Call/MLR/MLR161MSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	02/19/2025	Exercise		4,307,430	225.59	150,450		26,977	12,321			26,977		(14,657)				0001
Purchased Call/MLR/MLR161MSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	01/30/2025	Exercise		8,299,391	225.1	291,386		103,361	74,569			103,361		(28,792)				0001
Purchased Call/MLR/MLR161NS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2025	02/24/2025	Exercise		3,514,205	226.79	123,251		35,687	22,970			35,687		(12,717)				0001
Purchased Call/MLR/MLR161NS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025	03/21/2025	Exercise		1,009,698	226.79	35,440		13,045	9,301			13,045		(3,743)				0001
Purchased Call/MLR/MLR161NSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	01/30/2025	Exercise		4,322,390	226.35	151,649		56,592	38,908			56,592		(17,685)				0001
Purchased Call/MLR/MLR161NSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	04/01/2025	Exercise		2,368,519	226.37	82,642		30,552	20,747			30,552		(9,805)				0001
Purchased Call/MLR/MLR2612SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2026	03/17/2025	Exercise		264,338	230.43	83,862		7,600	(810)			7,600		(8,512)				0001
Purchased Call/MLR/MLR2613S0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	01/07/2025	Exercise		294,649	229.92	101,471		7,067	(2,348)			7,067		(9,667)				0001
Purchased Call/MLR/MLR2613S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	01/07/2025	Exercise		1,076,857	229.22	263,314		26,433	(8,023)			26,433		(35,077)				0001
Purchased Call/MLR/MLR2613S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	01/30/2025	Exercise		1,077,877	229.22	166,973		25,320	(9,282)			25,320		(34,956)				0001
Purchased Call/MLR/MLR2613S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2024	10/28/2026	01/10/2025	Exercise		1,097,063	229.22	116,446		22,749	(12,426)			22,749		(35,287)				0001
Purchased Call/MLR/MLR2613S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2026	01/22/2025	Exercise		1,226,118	229.21	133,088		28,732	(4,941)			28,732		(33,791)				0001
Purchased Call/MLR/MLR2613S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	02/13/2025	Exercise		275,966	228.03	133,479		7,278	(1,634)			7,278		(9,253)				0001
Purchased Call/MLR/MLR2613S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	02/06/2025	Exercise		461,531	227.51	130,686		13,511	(1,418)			13,511		(15,244)				0001
Purchased Call/MLR/MLR2613SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	10/30/2026	02/21/2025	Exercise		493,476	227.51	181,199		14,982	(930)			14,982		(16,360)				0001
Purchased Call/MLR/MLR2613SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2024	11/04/2026	02/24/2025	Exercise		649,069	227.83	126,264		19,742	(1,288)			19,742		(21,172)				0001
Purchased Call/MLR/MLR2613SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2026	01/21/2025	Exercise		501,233	228.74	134,219		12,180	(4,084)			12,180		(16,447)				0001
Purchased Call/MLR/MLR2613SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2026	06/11/2025	Exercise		103,432	227.86	43,874		3,213	(139)			3,213		(3,409)				0001
Purchased Call/MLR/MLR2613SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	04/04/2025	Exercise		743,741	228.89	148,331		23,057	(1,217)			23,057		(24,695)				0001
Purchased Call/MLR/MLR2613SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	01/06/2025	Exercise		964,902	228.89	242,264		28,504	(2,979)			28,504		(32,206)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2613SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/11/2024	11/11/2026	01/14/2025	Exercise		704,798	228.02	83,614		16,751	(4,550)			16,751		(21,381)				0001
Purchased Call/MLR/MLR161NSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	02/25/2025	Exercise		4,435,999	224.49	152,771		61,850	51,141			61,850		(10,709)				0001
Purchased Call/MLR/MLR161NSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	03/18/2025	Exercise		2,760,032	225.66	96,139		27,642	18,081			27,642		(9,561)				0001
Purchased Call/MLR/MLR161NSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2025	01/06/2025	Exercise		9,132,059	226.34	319,180		116,200	78,511			116,200		(37,689)				0001
Purchased Call/MLR/MLR161NSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	02/04/2025	Exercise		5,790,721	226.19	202,298		78,279	54,372			78,279		(23,907)				0001
Purchased Call/MLR/MLR2613SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	01/23/2025	Exercise		1,000,267	225.8	271,642		36,626	3,790			36,626		(33,482)				0001
Purchased Call/MLR/MLR2613SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	03/06/2025	Exercise		337,801	225.8	126,943		10,601	(522)			10,601		(11,440)				0001
Purchased Call/MLR/MLR2613SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	03/21/2025	Exercise		529,422	226.78	160,585		16,195	(1,265)			16,195		(17,656)				0001
Purchased Call/MLR/MLR2613SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2026	01/28/2025	Exercise		382,220	227.02	132,695		12,325	(300)			12,325		(12,791)				0001
Purchased Call/MLR/MLR2613SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2026	01/21/2025	Exercise		485,066	227.66	140,968		15,079	(986)			15,079		(16,408)				0001
Purchased Call/MLR/MLR2613ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	01/29/2025	Exercise		512,098	228.28	99,543		13,964	(3,071)			13,964		(17,260)				0001
Purchased Call/MLR/MLR2613SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	01/28/2025	Exercise		888,281	228.28	225,830		25,331	(895)			25,331		(26,763)				0001
Purchased Call/MLR/MLR2613SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	01/17/2025	Exercise		953,705	228.41	157,702		28,661	(3,110)			28,661		(32,057)				0001
Purchased Call/MLR/MLR2613SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2024	11/27/2026	01/31/2025	Exercise		695,549	228.94	120,834		22,431	(906)			22,431		(23,667)				0001
Purchased Call/MLR/MLR2613SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	04/04/2025	Exercise		717,159	229.4	98,749		18,196	(5,903)			18,196		(24,302)				0001
Purchased Call/MLR/MLR2614S0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	01/09/2025	Exercise		823,294	229.4	189,268		21,199	(6,463)			21,199		(28,106)				0001
Purchased Call/MLR/MLR2614S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	01/31/2025	Exercise		453,249	229.4	111,615		10,783	(4,493)			10,783		(15,537)				0001
Purchased Call/MLR/MLR2614S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	01/08/2025	Exercise		523,557	228.43	179,772		12,587	(5,156)			12,587		(18,189)				0001
Purchased Call/MLR/MLR2614S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	06/12/2025	Exercise		341,034	228.26	68,200		13,247	1,638			13,247		(11,763)				0001
Purchased Call/MLR/MLR2614S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	01/23/2025	Exercise		1,727,323	228.26	318,254		51,317	(7,302)			51,317		(59,325)				0001
Purchased Call/MLR/MLR2614SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2024	12/10/2026	01/06/2025	Exercise		1,079,527	227.97	123,710		26,920	(9,930)			26,920		(36,968)				0001
Purchased Call/MLR/MLR2614SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2026	01/16/2025	Exercise		106,136	227.71	65,046		2,375	(1,253)			2,375		(3,716)				0001
Purchased Call/MLR/MLR2614SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	01/31/2025	Exercise		577,061	226.84	130,230		16,048	(3,703)			16,048		(20,055)				0001
Purchased Call/MLR/MLR2614SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/11/2026	01/07/2025	Exercise		1,525,830	226	276,939		50,117	(2,031)			50,117		(52,760)				0001
Purchased Call/MLR/MLR2614SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	01/08/2025	Exercise		962,896	226	65,655		35,570	2,563			35,570		(33,094)				0001
Purchased Call/MLR/MLR2614SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	01/27/2025	Exercise		3,799,288	226	191,350		82,865	(12,855)			82,865		(95,887)				0001
Purchased Call/MLR/MLR2614SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2024	12/16/2026	02/10/2025	Exercise		870,488	225.49	105,768		38,308	8,426			38,308		(29,985)				0001
Purchased Call/MLR/MLR2614SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2026	02/20/2025	Exercise		275,824	225.1	78,720		10,705	1,224			10,705		(9,576)				0001
Purchased Call/MLR/MLR161NSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	02/24/2025	Exercise		5,241,354	227.25	183,665		653	(24,592)			653		(25,245)				0001
Purchased Call/MLR/MLR161NSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	04/16/2025	Expire		622,691	226.55	21,645			(3,068)					(3,068)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161NSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2025	02/20/2025	Exercise		5,952,157	226.25	207,159		592	(29,543)			592		(30,135)				0001
Purchased Call/MLR/MLR161NSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/18/2023	04/17/2025	01/31/2025	Exercise		5,573,530	226.3	191,213		6,131	(21,767)			6,131		(27,898)				0001
Purchased Call/MLR/MLR161NSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2025	03/12/2025	Exercise		5,178,162	225.64	180,718		1,054	(26,501)			1,054		(27,555)				0001
Purchased Call/MLR/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2025	03/20/2025	Exercise		920,370	225.64	32,213		885	(4,064)			885		(4,949)				0001
Purchased Call/MLR/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2025	02/20/2025	Exercise		2,265,140	226.57	79,280		1,406	(11,535)			1,406		(12,941)				0001
Purchased Call/MLR/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025	02/07/2025	Exercise		4,257,326	227.2	148,780		381	(25,791)			381		(26,173)				0001
Purchased Call/MLR/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2025	01/30/2025	Exercise		3,544,612	226.03	120,653		2,577	(19,610)			2,577		(22,187)				0001
Purchased Call/MLR/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2025	05/20/2025	Expire		6,103,769	224.55	212,043			(39,290)					(39,290)				0001
Purchased Call/MLR/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	02/21/2025	Exercise		4,059,928	223.22	140,780		12,619	(13,627)			12,619		(26,247)				0001
Purchased Call/MLR/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2025	05/07/2025	Exercise		2,063,382	223.12	72,218		3,695	(10,174)			3,695		(13,869)				0001
Purchased Call/MLR/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	02/27/2025	Exercise		6,037,081	221.22	209,889		74,556	33,614			74,556		(40,942)				0001
Purchased Call/MLR/MLR161NSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025	04/04/2025	Exercise		1,234,505	226.38	43,208		24,158	18,764			24,158		(5,394)				0001
Purchased Call/MLR/MLR161NSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2025	02/14/2025	Exercise		2,098,615	226.55	73,452		351	(10,229)			351		(10,579)				0001
Purchased Call/MLR/MLR161NSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	01/21/2025	Exercise		3,552,078	225.74	123,921		354	(17,721)			354		(18,075)				0001
Purchased Call/MLR/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2025	01/15/2025	Exercise		3,983,711	226.08	140,446		171	(21,612)			171		(21,784)				0001
Purchased Call/MLR/MLR1610S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	02/03/2025	Exercise		7,015,312	226.39	245,974		1,336	(37,135)			1,336		(38,471)				0001
Purchased Call/MLR/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	05/06/2025	Expire		2,764,038	227.44	96,581			(16,129)					(16,129)				0001
Purchased Call/MAB/MAB4130SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/01/2025	10/01/2027	10/03/2025	Exercise		4,670,589	286.71	128,091	6,140	9,037	2,898			9,037		(5,878)				0001
Purchased Call/MLR/MLR2614SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	01/24/2025	Exercise		361,772	221.51	154,792		17,464	4,995			17,464		(12,862)				0001
Purchased Call/MLR/MLR2614SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/21/2026	01/15/2025	Exercise		444,582	222.45	122,628		19,619	4,230			19,619		(15,683)				0001
Purchased Call/MLR/MLR2614SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	01/16/2025	Exercise		1,544,395	222.45	207,831		67,728	18,571			67,728		(49,574)				0001
Purchased Call/MLR/MLR2614SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2024	12/24/2026	01/09/2025	Exercise		403,364	222.73	131,708		14,082	84			14,082		(14,324)				0001
Purchased Call/MLR/MLR2614SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	01/10/2025	Exercise		869,271	222.17	153,323		37,473	7,264			37,473		(30,520)				0001
Purchased Call/MLR/MLR2614SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	01/10/2025	Exercise		2,145,633	222.17	339,416		92,590	17,597			92,590		(75,720)				0001
Purchased Call/MLR/MLR2614SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/04/2027	01/07/2025	Exercise		10,055,582	222.03	225,193	63,376	75,370	11,994			75,370		(63,060)				0001
Purchased Call/MLR/MLR2614SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2027	01/07/2025	Exercise		2,441,911	222.03	52,192	16,637	22,027	5,390			22,027		(16,564)				0001
Purchased Call/MLR/MLR2614SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/06/2025	01/06/2027	01/08/2025	Exercise		3,641,662	221.34	105,460	10,754	14,252	3,498			14,252		(10,752)				0001
Purchased Call/MLR/MLR2615S0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2027	01/10/2025	Exercise		5,701,507	221.42	144,516	26,576	40,129	13,553			40,129		(26,561)				0001
Purchased Call/MLR/MLR2615S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2027	01/14/2025	Exercise		7,862,477	219.78	201,307	36,135	49,019	12,885			49,019		(35,847)				0001
Purchased Call/MLR/MLR2615S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	01/14/2025	Exercise		4,736,989	219.78	97,571	33,875	49,293	15,418			49,293		(33,733)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2615S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2027	01/15/2025	Exercise		5,674,811	219.64	110,887	43,706	65,402	21,696			65,402		(43,700)				0001
Purchased Call/MLR/MLR2615S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/14/2025	01/14/2027	01/16/2025	Exercise		2,902,865	220.45	85,062	8,309	12,037	3,728			12,037		(8,304)				0001
Purchased Call/MLR/MLR2615S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/19/2027	01/22/2025	Exercise		2,913,152	222.64	84,369	8,795	10,091	1,296			10,091		(8,607)				0001
Purchased Call/MLR/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2025	01/30/2025	Exercise		1,647,855	225.82	58,004		1,295	(9,287)			1,295		(10,582)				0001
Purchased Call/MLR/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2025	05/15/2025	Expire		2,712,080	225.82	95,194			(17,260)					(17,260)				0001
Purchased Call/MLR/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	05/21/2025	Exercise		2,088,801	223.12	72,800		8,332	(5,490)			8,332		(13,822)				0001
Purchased Call/MLR/MLR161PS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	01/21/2025	Exercise		3,141,265	220.33	108,733		51,035	29,673			51,035		(21,361)				0001
Purchased Call/MLR/MLR161PS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	01/22/2025	Exercise		6,989,548	222.32	243,022		51,318	(688)			51,318		(52,006)				0001
Purchased Call/MLR/MLR161PSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2025	03/07/2025	Exercise		2,160,244	222.5	74,960		19,869	3,394			19,869		(16,475)				0001
Purchased Call/MLR/MLR161PSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2025	03/25/2025	Exercise		1,936,244	222.5	67,188		20,940	6,101			20,940		(14,838)				0001
Purchased Call/MLR/MLR2615S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2027	01/22/2025	Exercise		3,125,083	222.64	98,001	5,688	7,163	1,475			7,163		(5,470)				0001
Purchased Call/MLR/MLR2615SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	01/22/2025	Exercise		15,853,080	222.64	400,853	76,364	96,638	20,274			96,638		(75,483)				0001
Purchased Call/MLR/MLR2615SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2027	01/23/2025	Exercise		399,504	223.63	10,309	1,763	2,148	385			2,148		(1,762)				0001
Purchased Call/MLR/MLR2615SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2027	01/24/2025	Exercise		5,549,688	223.2	160,653	16,516	19,330	2,815			19,330		(16,487)				0001
Purchased Call/MLR/MLR2615SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2027	01/27/2025	Exercise		5,061,448	223.19	152,345	12,150	16,135	3,985			16,135		(11,914)				0001
Purchased Call/MLR/MLR2615SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2027	01/28/2025	Exercise		7,439,600	223.61	183,399	39,741	47,145	7,404			47,145		(39,462)				0001
Purchased Call/MLR/MLR2615SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	01/28/2025	Exercise		1,752,590	223.61	50,613	5,364	6,736	1,371			6,736		(5,285)				0001
Purchased Call/MLR/MLR2615SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2027	01/30/2025	Exercise		2,301,470	223.6	76,986	1,783	2,674	892			2,674		(1,775)				0001
Purchased Call/MLR/MLR2615SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	02/04/2025	Exercise		8,673,054	223.96	238,628	32,464	38,215	5,751			38,215		(32,080)				0001
Purchased Call/MLR/MLR2615SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2025	02/03/2027	02/05/2025	Exercise		4,379,387	224.07	132,746	10,718	13,548	2,830			13,548		(10,701)				0001
Purchased Call/MLR/MLR2615SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	02/06/2025	Exercise		5,003,618	224.57	146,845	14,141	14,793	652			14,793		(14,122)				0001
Purchased Call/MLR/MLR2615SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	02/07/2025	Exercise		2,734,104	225.38	72,478	11,329	10,704	(625)			10,704		(11,301)				0001
Purchased Call/MLR/MLR2615SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	02/11/2025	Exercise		3,235,699	225.05	88,556	12,347	14,627	2,280			14,627		(12,199)				0001
Purchased Call/MLR/MLR2615ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	02/11/2025	Exercise		6,781,079	225.05	173,543	31,691	34,010	2,319			34,010		(31,411)				0001
Purchased Call/MLR/MLR2615SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2027	02/13/2025	Exercise		3,322,221	225.8	91,761	12,092	13,287	1,195			13,287		(12,078)				0001
Purchased Call/MLR/MLR2615SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	02/14/2025	Exercise		811,303	225.37	22,906	2,819	3,337	518			3,337		(2,808)				0001
Purchased Call/MLR/MLR2615SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	02/18/2025	Exercise		4,508,150	226.62	134,238	11,402	11,943	541			11,943		(11,069)				0001
Purchased Call/MLR/MLR2615SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	02/19/2025	Exercise		12,607,763	226.17	338,200	50,966	55,119	4,153			55,119		(50,135)				0001
Purchased Call/MLR/MLR2616S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/17/2027	02/19/2025	Exercise		3,806,133	226.17	95,249	18,983	19,518	535			19,518		(18,745)				0001
Purchased Call/MLR/MLR2616S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	02/21/2025	Exercise		1,780,862	226.89	57,868	2,142	1,647	(495)			1,647		(2,131)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2616S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	02/24/2025	Exercise		2,405,453	227.31	76,644	3,781	3,499	(282)			3,499		(3,646)				0001
Purchased Call/MLR/MLR2616S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2027	02/25/2025	Exercise		4,599,124	227.62	81,754	39,608	41,150	1,542			41,150		(39,463)				0001
Purchased Call/MLR/MLR2616S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	02/25/2025	Exercise		4,689,583	227.62	128,124	17,474	15,150	(2,324)			15,150		(17,251)				0001
Purchased Call/MLR/MLR2616S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	02/25/2025	Exercise		8,767,616	227.62	235,890	35,056	34,838	(218)			34,838		(34,643)				0001
Purchased Call/MLR/MLR2616SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2025	02/26/2027	02/28/2025	Exercise		2,409,063	228.34	76,850	3,609	3,475	(134)			3,475		(3,580)				0001
Purchased Call/MLR/MLR2616SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	03/03/2025	Exercise		5,065,091	227.28	132,805	22,294	22,774	480			22,774		(22,053)				0001
Purchased Call/MLR/MLR161PSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	02/20/2025	Exercise		2,063,044	223.39	71,169		12,230	(4,044)			12,230		(16,274)				0001
Purchased Call/MLR/MLR161PSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	02/25/2025	Exercise		6,832,891	222.45	235,284		60,066	5,104			60,066		(54,962)				0001
Purchased Call/MLR/MLR161PSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	01/09/2025	Exercise		2,575,346	221.24	89,413		46,268	24,985			46,268		(21,283)				0001
Purchased Call/MLR/MLR161PSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2025	02/06/2025	Exercise		5,866,375	221.57	202,883		116,719	67,723			116,719		(48,996)				0001
Purchased Call/MLR/MLR161PST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	02/10/2025	Exercise		6,792,204	221.56	234,793		121,465	64,449			121,465		(57,016)				0001
Purchased Call/MLR/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	02/13/2025	Exercise		5,354,599	220.7	182,490		132,821	86,869			132,821		(45,952)				0001
Purchased Call/MLR/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2025	01/07/2025	Exercise		6,164,107	219.79	213,755		165,706	109,987			165,706		(55,720)				0001
Purchased Call/MLR/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2023	07/11/2025	03/11/2025	Exercise		4,726,267	222.17	161,397		63,721	21,294			63,721		(42,427)				0001
Purchased Call/MLR/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2025	01/28/2025	Exercise		3,366,738	220.33	117,162		51,333	27,675			51,333		(23,658)				0001
Purchased Call/MLR/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025	05/27/2025	Exercise		1,217,623	220.33	42,252		21,030	12,545			21,030		(8,485)				0001
Purchased Call/MLR/MLR161PS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	02/06/2025	Exercise		3,115,376	222.16	108,506		31,682	8,988			31,682		(22,694)				0001
Purchased Call/MLR/MLR161PSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	04/17/2025	Exercise		3,914,723	222.52	136,548		39,468	8,879			39,468		(30,590)				0001
Purchased Call/MLR/MLR161PSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	01/21/2025	Exercise		2,278,331	223.9	68,002		9,110	(6,626)			9,110		(15,736)				0001
Purchased Call/MLR/MLR2616SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	03/01/2027	03/04/2025	Exercise		5,652,339	227.78	110,774	44,094	43,278	(816)			43,278		(43,892)				0001
Purchased Call/MLR/MLR2616SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/03/2025	03/03/2027	03/05/2025	Exercise		2,437,084	228.4	60,064	12,739	10,351	(2,388)			10,351		(12,725)				0001
Purchased Call/MLR/MLR2616SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2025	03/05/2027	03/10/2025	Exercise		5,826,302	227.86	148,552	27,971	22,178	(5,793)			22,178		(27,701)				0001
Purchased Call/MLR/MLR2616SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	03/11/2025	Exercise		7,222,582	228.38	187,872	32,675	29,657	(3,017)			29,657		(32,336)				0001
Purchased Call/MLR/MLR2616SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2027	03/11/2025	Exercise		3,480,554	228.38	85,135	18,690	18,191	(499)			18,191		(18,531)				0001
Purchased Call/MLR/MLR2616SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2027	03/14/2025	Exercise		750,304	226.48	19,202	3,769	5,276	1,507			5,276		(3,764)				0001
Purchased Call/MLR/MLR2616SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	03/17/2025	Exercise		5,077,164	227	110,751	33,729	40,444	6,715			40,444		(33,516)				0001
Purchased Call/MLR/MLR2616SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	03/18/2025	Exercise		10,014,790	227.92	247,083	52,316	44,964	(7,352)			44,964		(51,845)				0001
Purchased Call/MLR/MLR2616SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	03/18/2025	Exercise		2,622,306	227.92	76,287	8,009	7,619	(390)			7,619		(7,862)				0001
Purchased Call/MLR/MLR2616ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/17/2025	03/17/2027	03/19/2025	Exercise		3,578,201	229.11	84,994	20,318	17,220	(3,098)			17,220		(20,294)				0001
Purchased Call/MLR/MLR2616SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	03/24/2025	Exercise		2,849,861	229.43	51,876	24,077	20,725	(3,352)			20,725		(23,975)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2616SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/23/2027	03/25/2025	Exercise		3,599,233	228.61	111,523	7,585	7,118	(467)			7,118		(7,364)				0001
Purchased Call/MLR/MLR2616SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	03/25/2025	Exercise		7,720,927	228.61	211,731	29,615	27,661	(1,954)			27,661		(29,206)				0001
Purchased Call/MLR/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2025	04/28/2025	Exercise		2,402,858	222.76	83,139		43,889	20,738			43,889		(23,151)				0001
Purchased Call/MLR/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2025	01/09/2025	Exercise		661,167	220.86	22,876		18,177	11,367			18,177		(6,810)				0001
Purchased Call/MLR/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2025	02/13/2025	Exercise		4,228,776	221.12	145,249		121,153	77,704			121,153		(43,449)				0001
Purchased Call/MLR/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2025	03/06/2025	Exercise		3,054,072	220.42	105,671		94,311	62,566			94,311		(31,745)				0001
Purchased Call/MLR/MLR161RS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2023	08/12/2025	02/06/2025	Exercise		3,299,822	219.57	115,038		111,574	74,312			111,574		(37,263)				0001
Purchased Call/MLR/MLR161RS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2025	01/07/2025	Exercise		5,021,535	218.96	170,544		177,485	124,828			177,485		(52,658)				0001
Purchased Call/MLR/MLR161RS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2025	03/24/2025	Exercise		4,289,922	217.82	146,197		178,887	133,531			178,887		(45,355)				0001
Purchased Call/MLR/MLR161RS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	02/06/2025	Exercise		4,504,412	217.21	154,719		197,537	149,494			197,537		(48,043)				0001
Purchased Call/MLR/MLR161RS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2025	05/22/2025	Exercise		1,999,854	216.82	69,008		90,625	68,874			90,625		(21,751)				0001
Purchased Call/MLR/MLR1610S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/06/2023	07/03/2025	03/14/2025	Exercise		3,134,675	219.14	107,748		98,632	71,394			98,632		(27,238)				0001
Purchased Call/MLR/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/13/2023	07/11/2025	04/16/2025	Exercise		2,998,873	223.26	103,260		25,151	(2,057)			25,151		(27,208)				0001
Purchased Call/MLR/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2025	01/27/2025	Exercise		2,552,988	222.71	88,333		21,529	(2,131)			21,529		(23,661)				0001
Purchased Call/MLR/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	01/10/2025	Exercise		2,540,789	220.89	87,405		59,745	34,183			59,745		(25,562)				0001
Purchased Call/MLR/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2025	05/06/2025	Exercise		2,850,240	220.86	98,618		78,330	49,070			78,330		(29,260)				0001
Purchased Call/MLR/MLR161RS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2025	02/18/2025	Exercise		1,004,133	216.82	34,643		49,244	38,267			49,244		(10,977)				0001
Purchased Call/MLR/MLR161RSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	03/13/2025	Exercise		1,184,311	216.4	41,113		63,783	50,640			63,783		(13,142)				0001
Purchased Call/MLR/MLR161RSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2025	04/10/2025	Exercise		1,245,721	217.2	42,853		59,592	45,641			59,592		(13,951)				0001
Purchased Call/MLR/MLR161RSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2025	09/08/2025	Exercise		1,114,978	218.31	37,917		54,853	42,053			54,853		(12,800)				0001
Purchased Call/MLR/MLR2617S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/29/2027	04/01/2025	Exercise		6,359,042	229.29	158,185	32,827	31,002	(1,824)			31,002		(32,505)				0001
Purchased Call/MLR/MLR2617S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	04/01/2025	Exercise		6,449,520	229.29	161,839	32,270	24,970	(7,299)			24,970		(31,941)				0001
Purchased Call/MLR/MLR2617S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2027	04/03/2025	Exercise		2,529,982	230.88	85,362	1,960	1,450	(510)			1,450		(1,931)				0001
Purchased Call/MLR/MLR2617SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	04/07/2025	Exercise		5,026,960	230.38	157,837	9,235	6,928	(2,307)			6,928		(8,910)				0001
Purchased Call/MLR/MLR2617SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2027	04/08/2025	Exercise		4,075,992	224.96	82,529	31,084	31,485	400			31,485		(30,912)				0001
Purchased Call/MLR/MLR2617SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/07/2025	04/07/2027	04/09/2025	Exercise		1,407,047	221.36	46,502	1,781	2,162	380			2,162		(1,764)				0001
Purchased Call/MLR/MLR2617SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2027	04/10/2025	Exercise		1,570,496	220.7	43,382	6,249	12,299	6,050			12,299		(6,228)				0001
Purchased Call/MLR/MLR2617SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	04/15/2025	Exercise		6,950,484	222.83	140,514	52,118	60,321	8,203			60,321		(51,821)				0001
Purchased Call/MLR/MLR2617SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2027	04/17/2025	Exercise		3,794,440	223.57	123,177	5,395	7,177	1,782			7,177		(5,346)				0001
Purchased Call/MLR/MLR2617SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	04/21/2025	Exercise		10,875,499	223.83	261,964	60,832	75,695	14,862			75,695		(60,266)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2617SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2027	04/21/2025	Exercise		3,097,271	223.83	95,453	7,095	8,433	1,338			8,433		(6,887)				0001
Purchased Call/MLR/MLR2617SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	04/21/2025	Exercise		3,252,185	223.83	105,541	4,787	5,361	573			5,361		(4,560)				0001
Purchased Call/MLR/MLR2617SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2027	04/23/2025	Exercise		4,156,579	223.64	143,026	2,276	3,367	1,091			3,367		(2,216)				0001
Purchased Call/MLR/MLR2617SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	04/24/2025	Exercise		3,651,583	223.95	74,742	27,185	29,511	2,326			29,511		(27,153)				0001
Purchased Call/MLR/MLR2617SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2027	04/28/2025	Exercise		4,234,759	224.1	95,004	27,214	30,060	2,846			30,060		(27,001)				0001
Purchased Call/MLR/MLR161RSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/01/2023	09/02/2025	09/04/2025	Exercise		667,069	218.31	23,014		29,945	22,221			29,945		(7,724)				0001
Purchased Call/MLR/MLR161RSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2025	01/07/2025	Exercise		2,895,874	218.31	100,197		135,908	102,188			135,908		(33,720)				0001
Purchased Call/MLR/MLR161SS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	02/26/2025	Exercise		2,156,804	215.11	74,045		156,910	130,250			156,910		(26,661)				0001
Purchased Call/MLR/MLR161SS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2025	01/28/2025	Exercise		2,551,928	215.74	87,786		186,985	155,029			186,985		(31,955)				0001
Purchased Call/MLR/MLR2617SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2027	04/29/2025	Exercise		2,336,873	223.99	78,775	1,975	2,145	170			2,145		(1,798)				0001
Purchased Call/MLR/MLR2618S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	05/06/2025	Exercise		6,944,211	224.07	209,854	17,660	22,650	4,990			22,650		(17,184)				0001
Purchased Call/MLR/MLR2618S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	05/06/2025	Exercise		2,703,421	224.07	92,142	1,780	1,988	208			1,988		(1,568)				0001
Purchased Call/MLR/MLR2618S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/05/2025	05/05/2027	05/07/2025	Exercise		3,439,036	224.31	67,708	26,907	29,555	2,648			29,555		(26,875)				0001
Purchased Call/MLR/MLR2618S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2027	05/08/2025	Exercise		3,417,305	224.74	95,084	12,944	15,855	2,911			15,855		(12,899)				0001
Purchased Call/MLR/MLR2618S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	05/12/2025	Exercise		4,601,313	223.91	108,018	26,974	29,810	2,836			29,810		(26,721)				0001
Purchased Call/MLR/MLR2618S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	05/13/2025	Exercise		3,957,187	224.04	123,716	7,986	9,967	1,981			9,967		(7,696)				0001
Purchased Call/MLR/MLR2618SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	05/13/2025	Exercise		5,739,062	224.04	138,148	32,015	35,035	3,020			35,035		(31,702)				0001
Purchased Call/MLR/MLR2618SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	05/13/2025	Exercise		3,451,013	224.04	97,329	12,246	14,038	1,792			14,038		(12,017)				0001
Purchased Call/MLR/MLR2618SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2027	05/19/2025	Exercise		2,480,825	223.69	71,003	8,179	9,848	1,669			9,848		(8,008)				0001
Purchased Call/MLR/MLR2618SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	05/20/2025	Exercise		6,071,694	223.85	156,912	28,148	33,415	5,267			33,415		(27,792)				0001
Purchased Call/MLR/MLR2618SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2027	05/22/2025	Exercise		3,950,016	224.24	118,114	10,371	12,181	1,810			12,181		(10,309)				0001
Purchased Call/MLR/MLR2618SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	05/27/2025	Exercise		3,852,811	223.35	93,554	21,125	23,559	2,434			23,559		(20,806)				0001
Purchased Call/MLR/MLR2618SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	05/28/2025	Exercise		5,248,704	223.91	158,715	13,020	20,191	7,171			20,191		(12,477)				0001
Purchased Call/MLR/MLR2618SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/25/2027	05/28/2025	Exercise		3,015,481	223.91	46,810	29,818	37,853	8,035			37,853		(29,658)				0001
Purchased Call/MLR/MLR2618SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	05/28/2025	Exercise		8,575,064	223.91	177,359	61,813	85,748	23,936			85,748		(61,206)				0001
Purchased Call/MLR/MLR2618SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/27/2025	05/27/2027	05/29/2025	Exercise		1,368,987	224.18	41,631	3,212	3,831	618			3,831		(3,189)				0001
Purchased Call/MLR/MLR2618SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	05/30/2025	Exercise		2,619,294	223.64	83,768	4,288	7,577	3,289			7,577		(4,233)				0001
Purchased Call/MLR/MLR2618SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	06/03/2025	Exercise		2,301,321	224.12	62,369	9,434	10,807	1,374			10,807		(9,277)				0001
Purchased Call/MLR/MLR2618SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	06/03/2025	Exercise		14,098,283	224.12	444,345	26,048	35,173	9,124			35,173		(24,931)				0001
Purchased Call/MLR/MLR2618SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2027	06/04/2025	Exercise		2,500,989	224.38	71,626	8,173	10,471	2,297			10,471		(8,132)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2618SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2027	06/05/2025	Exercise		2,798,821	224.2	85,137	6,547	8,422	1,875			8,422		(6,475)				0001
Purchased Call/MLR/MLR2618SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2027	06/06/2025	Expire		1,435,037	224.85	50,403								54				0001
Purchased Call/MLR/MLR2618SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2027	06/09/2025	Exercise		4,535,228	224.57	84,020	40,075	58,420	18,345			58,420		(39,877)				0001
Purchased Call/MLR/MLR2619S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/09/2025	06/09/2027	06/11/2025	Exercise		3,767,774	224.15	119,311	6,680	9,036	2,356			9,036		(6,608)				0001
Purchased Call/MLR/MLR2619S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2027	06/13/2025	Exercise		1,699,188	224.82	56,310	1,832	2,982	1,150			2,982		(1,790)				0001
Purchased Call/MLR/MLR2619S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2027	06/16/2025	Exercise		2,822,638	225.55	89,299	4,821	5,908	1,087			5,908		(4,601)				0001
Purchased Call/MLR/MLR2619S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	06/17/2025	Exercise		4,631,982	224.76	111,367	25,840	31,557	5,717			31,557		(25,549)				0001
Purchased Call/MLR/MLR2619S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	06/17/2025	Exercise		9,548,936	224.76	272,283	31,442	39,571	8,128			39,571		(30,730)				0001
Purchased Call/MLR/MLR2619SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2027	06/20/2025	Exercise		3,264,807	224.47	110,029	2,489	2,555	.66			2,555		(2,311)				0001
Purchased Call/MLR/MLR2619SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	06/24/2025	Exercise		4,686,541	224.32	113,200	25,883	37,277	11,394			37,277		(25,580)				0001
Purchased Call/MLR/MLR2619SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	06/24/2025	Exercise		6,742,568	224.32	210,775	13,619	16,811	3,192			16,811		(13,057)				0001
Purchased Call/MLR/MLR2619SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2027	06/26/2025	Exercise		3,132,922	225.82	91,500	9,524	9,580	.55			9,580		(9,464)				0001
Purchased Call/MLR/MLR161RSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2025	03/13/2025	Exercise		727,971	216.58	25,115		47,699	39,017			47,699		(8,682)				0001
Purchased Call/MLR/MLR161RSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2025	02/19/2025	Exercise		2,994,046	216.82	102,177		189,555	153,887			189,555		(35,669)				0001
Purchased Call/MLR/MLR161SSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2025	02/10/2025	Exercise		4,816,089	215.41	174,088		336,396	265,275			336,396		(71,121)				0001
Purchased Call/MLR/MLR161SSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2025	03/10/2025	Exercise		2,600,330	214.63	88,698		197,352	164,734			197,352		(32,618)				0001
Purchased Call/MLR/MLR161SSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2025	02/13/2025	Exercise		1,146,273	213.83	39,432		99,880	84,714			99,880		(15,166)				0001
Purchased Call/MLR/MLR161SSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2025	01/24/2025	Exercise		3,461,533	213.83	119,077		314,807	269,109			314,807		(45,698)				0001
Purchased Call/MLR/MLR161SSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	04/04/2025	Exercise		4,081,176	214.46	140,495		341,909	287,745			341,909		(54,164)				0001
Purchased Call/MLR/MLR161SSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	03/18/2025	Exercise		3,692,245	214.55	127,279		309,059	259,799			309,059		(49,260)				0001
Purchased Call/MLR/MLR161SSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2025	10/03/2025	Exercise		753,146	214.46	25,908		65,706	56,004			65,706		(9,702)				0001
Purchased Call/MLR/MLR161SSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2025	02/04/2025	Exercise		2,871,780	213.43	99,003		259,765	222,259			259,765		(37,506)				0001
Purchased Call/MLR/MLR161SSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2025	01/24/2025	Exercise		1,392,620	214.48	47,906		124,363	105,542			124,363		(18,820)				0001
Purchased Call/MLR/MLR161SSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	02/25/2025	Exercise		2,452,784	213.75	84,131		246,154	212,802			246,154		(33,352)				0001
Purchased Call/MLR/MLR161SSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	04/04/2025	Exercise		3,375,155	213.69	115,913		344,579	298,550			344,579		(46,029)				0001
Purchased Call/MLR/MLR161TS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	01/14/2025	Exercise		1,806,827	214.38	62,165		174,873	149,902			174,873		(24,970)				0001
Purchased Call/MLR/MLR161TS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	02/06/2025	Exercise		1,722,653	214.44	59,297		169,282	145,071			169,282		(24,211)				0001
Purchased Call/MLR/MLR161TS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2025	10/31/2025	Exercise		868,961	214.66	29,981		77,683	65,299			77,683		(12,384)				0001
Purchased Call/MLR/MLR161SSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2025	07/08/2025	Exercise		1,172,672	214.48	40,340		107,919	92,037			107,919		(15,881)				0001
Purchased Call/MLR/MLR161TSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2025	02/20/2025	Exercise		1,615,693	215.53	55,357		130,383	106,982			130,383		(23,401)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161TSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	01/31/2025	Exercise		4,527,779	214.8	156,196		375,920	309,696			375,920		(66,224)				0001
Purchased Call/MLR/MLR2619SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	06/30/2025	Exercise		6,431,122	225.99	157,036	35,173	40,028	4,855			40,028		(34,746)				0001
Purchased Call/MLR/MLR2619SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	07/01/2025	Exercise		5,948,282	225.54	135,345	37,414	40,596	3,181			40,596		(37,055)				0001
Purchased Call/MLR/MLR2619SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	07/01/2025	Exercise		2,007,921	225.54	66,522	2,279	3,137	858			3,137		(2,098)				0001
Purchased Call/MLR/MLR2619SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	07/08/2025	Exercise		9,795,797	226.02	241,585	52,103	77,525	25,422			77,525		(51,183)				0001
Purchased Call/MLR/MLR2619SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	07/08/2025	Exercise		2,757,135	226.02	83,816	6,893	8,253	1,360			8,253		(6,575)				0001
Purchased Call/MLR/MLR2619SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/07/2025	07/07/2027	07/09/2025	Exercise		3,417,498	225.28	78,180	21,240	25,772	4,532			25,772		(21,184)				0001
Purchased Call/MLR/MLR2619ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2027	07/10/2025	Exercise		1,636,275	224.99	49,559	4,207	5,449	1,242			5,449		(4,172)				0001
Purchased Call/MLR/MLR2619SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2027	07/14/2025	Exercise		4,754,476	225.66	140,768	13,462	16,424	2,962			16,424		(13,065)				0001
Purchased Call/MLR/MLR2619SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	07/15/2025	Exercise		4,018,618	225.12	133,769	4,044	5,205	1,161			5,205		(3,666)				0001
Purchased Call/MLR/MLR2619SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/14/2025	07/14/2027	07/16/2025	Exercise		2,578,909	225.21	81,971	4,366	6,812	2,447			6,812		(4,305)				0001
Purchased Call/MLR/MLR261AS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2027	07/17/2025	Exercise		2,384,160	224.52	64,981	9,767	17,265	7,498			17,265		(9,719)				0001
Purchased Call/MLR/MLR261AS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2027	07/18/2025	Exercise		1,817,595	225.25	42,170	11,068	17,425	6,357			17,425		(11,031)				0001
Purchased Call/MLR/MLR261AS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	07/21/2025	Exercise		3,339,716	225.34	77,421	20,278	22,500	2,223			22,500		(20,055)				0001
Purchased Call/MLR/MLR261AS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	07/22/2025	Exercise		1,530,632	225.62	49,874	2,079	2,232	153			2,232		(1,935)				0001
Purchased Call/MLR/MLR261AS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	07/28/2025	Exercise		3,292,522	226.43	91,855	12,011	13,130	1,119			13,130		(11,742)				0001
Purchased Call/MLR/MLR1615TSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2023	10/31/2025	01/07/2025	Exercise		1,641,873	214.74	56,466		140,225	116,698			140,225		(23,527)				0001
Purchased Call/MLR/MLR1615TSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2025	04/03/2025	Exercise		1,132,575	215.53	39,187		91,252	74,727			91,252		(16,525)				0001
Purchased Call/MLR/MLR1615TSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2025	01/31/2025	Exercise		4,539,817	214.87	155,767		383,819	317,491			383,819		(66,328)				0001
Purchased Call/MLR/MLR1615TSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	06/02/2025	Exercise		2,840,830	213.78	97,954		275,094	232,910			275,094		(42,184)				0001
Purchased Call/MLR/MLR1615TSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2025	02/18/2025	Exercise		1,825,611	213.78	63,912		159,070	131,443			159,070		(27,628)				0001
Purchased Call/MLR/MLR1615TSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	04/24/2025	Exercise		1,544,703	215.38	53,037		132,369	109,301			132,369		(23,068)				0001
Purchased Call/MLR/MLR1615TSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2023	11/19/2025	04/16/2025	Exercise		761,360	215.12	26,343		58,771	47,135			58,771		(11,636)				0001
Purchased Call/MAB/MAB413SSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	12/16/2025	12/16/2027	12/18/2025	Expire		8,732,836	293.89	262,760								513				0001
Purchased Call/SPX/SPX140QSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/25/2025	03/14/2025	02/27/2025	Expire		47,520,000	6193.46		23,760	(23,760)				(23,760)						0001
Purchased Call/SPX/SPXA21LS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/28/2025	02/07/2025	01/30/2025	Expire		42,000,000	6249.73		16,800	(16,800)				(16,800)						0001
Purchased Call/SPX/SPXA21MS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/04/2025	02/20/2025	02/06/2025	Expire		48,200,000	6309.58		7,230	(7,230)				(7,230)						0001
Purchased Call/SPX/SPXA21MSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/10/2025	02/20/2025	02/12/2025	Expire		48,560,000	6278.77		4,856	(4,856)				(4,856)						0001
Purchased Call/SPX/SPXA21NSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/27/2025	03/13/2025	03/03/2025	Expire		32,850,000	5253.66		44,348	(44,348)				(44,348)						0001
Purchased Call/SPX/SPXA211YSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/15/2025	08/05/2025	07/17/2025	Expire		40,000,000	6431.07		52,000	(52,000)				(52,000)						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB2109K	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/19/2025	09/11/2025	08/21/2025	Expire		60,000,000	6603.71		60,000		(60,000)					(60,000)				0001
Purchased Call/SPX/SPXC05W8K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/30/2025	07/17/2025	07/02/2025	Expire		130,000,000	5646.5		39,000		(39,000)					(39,000)				0001
Purchased Call/SPX/SPXE17B8P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	10/01/2025	09/11/2025	Expire		65,000,000	6252.11		104,000		(104,000)					(104,000)				0001
Purchased Call/SPX/SPXE17B8Q	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	10/01/2025	09/11/2025	Expire		104,000,000	6773.11		31,200		(31,200)					(31,200)				0001
Purchased Call/SPX/SPXJ0008Y	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/16/2025	04/08/2025	Expire		39,200,000	4683.18		272,440		(272,440)					(272,440)				0001
Purchased Call/MSD/MSD213T96	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/15/2025	01/17/2025	Exercise		69,403	183.66	6,087	7,887	7,769				7,887		(117)				0001
Purchased Call/MSD/MSD213TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/23/2025	01/27/2025	Exercise		289,778	183.02	25,443	35,672	34,904				35,672		(768)				0001
Purchased Call/MSD/MSD213TSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2025	02/03/2025	Exercise		160,808	182.61	14,264	20,967	20,400				20,967		(567)				0001
Purchased Call/MSD/MSD213USQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/14/2025	02/19/2025	Exercise		283,051	183.16	26,946	37,305	35,677				37,305		(1,629)				0001
Purchased Call/MSD/MSD213VS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2025	02/28/2025	Exercise		60,513	181.32	5,960	9,311	8,853				9,311		(458)				0001
Purchased Call/MLR/MLR161TSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2025	02/25/2025	Exercise		2,397,309	213.78	82,707	236,493	200,820				236,493		(35,673)				0001
Purchased Call/MLR/MLR161TST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2023	11/17/2025	01/22/2025	Exercise		2,514,319	215.12	86,966	200,210	161,929				200,210		(38,281)				0001
Purchased Call/MLR/MLR161TSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2025	01/07/2025	Exercise		2,444,129	215.5	87,736	202,075	159,839				202,075		(42,236)				0001
Purchased Call/MLR/MLR161TSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2023	11/21/2025	01/24/2025	Exercise		2,469,402	215.18	85,181	202,210	164,141				202,210		(38,069)				0001
Purchased Call/MLR/MLR161USB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2025	01/10/2025	Exercise		2,068,615	215.54	71,781	160,506	126,784				160,506		(33,721)				0001
Purchased Call/MLR/MLR161USC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2025	01/07/2025	Exercise		1,442,005	215.54	50,051	120,794	97,239				120,794		(23,556)				0001
Purchased Call/MLR/MLR161TSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2025	11/28/2025	Exercise		414,438	215.13	14,340	38,394	31,934				38,394		(6,461)				0001
Purchased Call/MLR/MLR161USD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2023	12/08/2025	01/30/2025	Exercise		4,433,188	215.54	142,150	10,131	331,619	254,288			331,619		(77,331)				0001
Purchased Call/MLR/MLR161USH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	02/21/2025	Exercise		2,561,780	219.04	87,639	162,824	121,030				162,824		(41,794)				0001
Purchased Call/MLR/MLR161USJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2025	05/22/2025	Exercise		1,497,104	218.08	52,249	105,993	80,945				105,993		(25,048)				0001
Purchased Call/MSD/MSD213VSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2025	03/04/2025	Exercise		233,463	180.94	22,879	37,908	36,088				37,908		(1,820)				0001
Purchased Call/MSD/MSD213VSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025	03/06/2025	Exercise		91,438	182.14	9,089	13,545	12,770				13,545		(774)				0001
Purchased Call/MSD/MSD213VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/03/2025	03/05/2025	Exercise		130,688	182.14	12,977	20,105	19,016				20,105		(1,089)				0001
Purchased Call/MSD/MSD213VSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/06/2025	03/10/2025	Exercise		280,276	182.31	27,803	41,047	38,606				41,047		(2,441)				0001
Purchased Call/MSD/MSD213VSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/07/2025	03/11/2025	Exercise		112,992	180.28	11,322	18,734	17,719				18,734		(1,015)				0001
Purchased Call/MSD/MSD213W55	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2023	03/14/2025	01/17/2025	Exercise		41,834	179.68	3,393	6,274	5,938				6,274		(336)				0001
Purchased Call/MSD/MSD213W1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/31/2025	04/02/2025	Exercise		246,970	182.66	21,412	38,967	36,345				38,967		(2,621)				0001
Purchased Call/MSD/MSD213W5Z	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/21/2025	03/25/2025	Exercise		52,537	179.81	5,204	8,751	8,177				8,751		(573)				0001
Purchased Call/MSD/MSD213XS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2025	04/07/2025	Exercise		122,442	183.4	10,481	17,639	16,316				17,639		(1,323)				0001
Purchased Call/MSD/MSD213XSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/07/2025	04/09/2025	Exercise		121,202	183.66	10,011	13,627	12,307				13,627		(1,320)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213XSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/21/2025	04/23/2025	Exercise		92,352	183.78	8,072		10,684	9,462			10,684		(1,221)				0001
Purchased Call/MSD/MSD213YSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025	01/17/2025	Exercise		261,924	182.2	21,923		34,630	30,866			34,630		(3,764)				0001
Purchased Call/MSD/MSD213ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2025	05/16/2025	Exercise		60,972	181.48	5,116		8,228	7,295			8,228		(933)				0001
Purchased Call/MSD/MSD2132SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2025	05/27/2025	Exercise		102,826	181.67	9,038		14,122	12,374			14,122		(1,748)				0001
Purchased Call/MSD/MSD2132SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2025	05/28/2025	Exercise		503,703	181.84	44,729		69,085	60,372			69,085		(8,713)				0001
Purchased Call/MSD/MSD3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/04/2025	06/06/2025	Exercise		75,111	182	6,828		10,454	9,011			10,454		(1,442)				0001
Purchased Call/MSD/MSD3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	05/21/2025	Exercise		523,706	181.92	47,605		74,116	63,929			74,116		(10,187)				0001
Purchased Call/MLR/MLR261ASG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	08/04/2025	Exercise		4,737,311	225.02	152,919	7,146	10,013	2,867			10,013		(6,698)				0001
Purchased Call/MLR/MLR261ASJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	08/05/2025	Exercise		3,322,822	226.24	93,478	12,024	17,585	5,561			17,585		(11,755)				0001
Purchased Call/MLR/MLR261ASL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2027	08/07/2025	Exercise		2,424,013	227.02	72,574	6,618	8,428	1,810			8,428		(6,559)				0001
Purchased Call/MLR/MLR261ASQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	08/12/2025	Exercise		2,777,814	227.25	61,075	18,406	25,225	6,819			25,225		(18,234)				0001
Purchased Call/MLR/MLR261ASR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	08/13/2025	Exercise		2,432,433	226.84	75,766	5,171	6,440	1,268			6,440		(5,107)				0001
Purchased Call/MLR/MLR261ASW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	08/19/2025	Exercise		4,132,835	226.84	131,880	6,987	9,495	2,508			9,495		(6,585)				0001
Purchased Call/MLR/MLR261ASY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2027	08/20/2025	Exercise		2,092,945	226.7	56,482	8,868	9,878	1,010			9,878		(8,819)				0001
Purchased Call/MLR/MLR261BS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	08/26/2025	Exercise		909,336	228.41	21,702	5,290	6,155	866			6,155		(5,222)				0001
Purchased Call/MLR/MLR261BS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2027	08/27/2025	Exercise		2,456,215	227.58	70,480	8,380	10,693	2,313			10,693		(8,317)				0001
Purchased Call/MLR/MLR261BS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	08/28/2025	Expire		908,580	227.82	32,164								29				0001
Purchased Call/MLR/MLR261BSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	09/03/2025	Exercise		2,956,834	228.21	66,231	19,368	23,997	4,629			23,997		(19,081)				0001
Purchased Call/MLR/MLR261BSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	09/09/2025	Exercise		6,878,242	230.22	216,020	14,115	16,197	2,082			16,197		(13,417)				0001
Purchased Call/MLR/MLR261BSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	09/11/2025	Exercise		2,273,020	230.7	66,180	7,256	8,737	1,481			8,737		(7,194)				0001
Purchased Call/MLR/MLR261BSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	09/15/2025	Exercise		3,632,237	232.03	106,953	10,908	11,243	334			11,243		(10,556)				0001
Purchased Call/MLR/MLR261BSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	09/16/2025	Exercise		2,003,071	231.46	63,902	3,704	3,951	247			3,951		(3,493)				0001
Purchased Call/MLR/MLR261BSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	09/16/2025	Exercise		2,327,173	231.46	78,876	1,945	1,820	(125)			1,820		(1,705)				0001
Purchased Call/MLR/MLR261BSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	09/22/2025	Exercise		5,290,617	231.07	175,883	5,956	6,554	597			6,554		(5,367)				0001
Purchased Call/MLR/MLR261BSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2027	09/26/2025	Expire		836,930	231.36	29,554								38				0001
Purchased Call/MLR/MLR261CS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	09/30/2025	Expire		1,324,676	231.08	47,026								160				0001
Purchased Call/MLR/MLR261CS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	10/01/2025	Exercise		2,459,466	232.17	68,441	9,522	9,579	.57			9,579		(9,452)				0001
Purchased Call/MLR/MLR161UST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	05/19/2025	Exercise		1,994,963	220.31	69,316		146,430	112,037			146,430		(34,394)				0001
Purchased Call/MLR/MLR161USY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	01/21/2025	Exercise		549,074	219.52	139,729		25,178	15,544			25,178		(9,806)				0001
Purchased Call/MLR/MLR161VS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2026	05/29/2025	Exercise		72,334	218.71	13,785		2,358	1,073			2,358		(1,315)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161VS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2026	02/06/2025	Exercise		221,138	218.71	64,526		8,562	4,640			8,562		(4,078)				0001
Purchased Call/MLR/MLR161VS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2026	01/30/2025	Exercise		259,614	219.23	125,903		11,042	6,419			11,042		(4,791)				0001
Purchased Call/MLR/MLR161VS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2026	07/21/2025	Exercise		50,058	219.61	14,031		1,593	680			1,593		(955)				0001
Purchased Call/MLR/MLR161USI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2023	12/15/2025	01/16/2025	Exercise		2,748,263	218.08	95,968		192,651	146,703			192,651		(45,949)				0001
Purchased Call/MLR/MLR161USN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	01/16/2025	Exercise		2,542,347	217.93	88,985		190,104	146,981			190,104		(43,123)				0001
Purchased Call/MLR/MLR261CS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	10/02/2025	Exercise		1,967,878	232.77	66,301	1,816	1,784	(32)			1,784		(1,748)				0001
Purchased Call/MLR/MLR261CS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	10/06/2025	Exercise		4,104,912	233.15	137,088	4,355	4,452	96			4,452		(3,881)				0001
Purchased Call/MLR/MLR261CSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2027	10/08/2025	Exercise		2,498,140	233.59	75,176	6,875	6,858	(17)			6,858		(6,796)				0001
Purchased Call/MLR/MLR261CSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2027	10/09/2025	Exercise		2,916,151	233.86	99,575	1,974	2,181	206			2,181		(1,869)				0001
Purchased Call/MLR/MLR261CSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	10/14/2025	Exercise		3,317,351	233.04	99,649	9,059	10,413	1,355			10,413		(8,586)				0001
Purchased Call/MLR/MLR261CSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/08/2027	10/15/2025	Exercise		4,064,760	232.69	143,095	2,245	2,275	30			2,275		(1,668)				0001
Purchased Call/MLR/MLR261CSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2027	10/15/2025	Exercise		1,484,201	234.26	49,819	1,854	1,858	5			1,858		(1,782)				0001
Purchased Call/MLR/MLR261CSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2025	10/15/2027	10/20/2025	Exercise		3,390,812	236.52	114,388	3,247	2,607	(640)			2,607		(2,858)				0001
Purchased Call/MLR/MLR261CSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	10/21/2025	Exercise		1,313,518	236.04	37,839	4,461	4,077	(384)			4,077		(4,327)				0001
Purchased Call/MLR/MLR261CSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2025	10/20/2027	10/22/2025	Expire		1,525,546	237.76	53,604								59				0001
Purchased Call/MLR/MLR261CSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2027	10/23/2025	Exercise		1,752,562	235.77	58,682	1,855	1,680	(175)			1,680		(1,790)				0001
Purchased Call/MLR/MLR261CSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2027	10/24/2025	Exercise		561,501	235.87	15,495	2,247	1,906	(342)			1,906		(2,230)				0001
Purchased Call/MLR/MLR261CSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2027	10/29/2025	Expire		1,122,439	235.59	39,443								45				0001
Purchased Call/MLR/MLR261DS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2025	11/03/2027	11/05/2025	Expire		2,612,298	233.64	92,361								107				0001
Purchased Call/MLR/MLR261DS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2027	11/06/2025	Exercise		989,267	233.02	30,513	2,303	2,442	139			2,442		(2,268)				0001
Purchased Call/MLR/MLR261DS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2027	11/13/2025	Exercise		2,630,805	234.7	88,688	2,394	2,224	(170)			2,224		(2,179)				0001
Purchased Call/MLR/MLR261DSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2027	11/17/2025	Exercise		4,532,481	234.84	132,137	14,383	13,316	(1,067)			13,316		(13,884)				0001
Purchased Call/MLR/MLR261ES0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	12/10/2025	Exercise		3,568,691	233.43	115,725	5,482	5,629	148			5,629		(5,333)				0001
Purchased Call/MLR/MLR261ESC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	12/23/2025	Expire		1,580,508	234.75	56,108								227				0001
Purchased Call/MLR/MLR261ESG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	12/30/2025	Expire		6,792,099	237.01	241,120								986				0001
Purchased Call/MLR/MLR261ESK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	01/02/2026	Expire		1,024,943	235.98	36,385								50				0001
Purchased Call/MAB/MAB3130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/03/2025	01/07/2025	Exercise		19,809,392	271.22	431,041		338,182	335,799			338,182		(2,383)				0001
Purchased Call/MAB/MAB3130SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	01/07/2025	Exercise		16,359,735	270.57	360,894		319,817	317,811			319,817		(2,006)				0001
Purchased Call/MSD/MSD3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/06/2025	06/05/2025	Exercise		164,495	182.92	15,002		22,234	19,006			22,234		(3,228)				0001
Purchased Call/MSD/MSD3130SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/09/2025	06/11/2025	Exercise		90,713	182.71	8,373		12,397	10,566			12,397		(1,831)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/16/2023	06/16/2025	06/18/2025	Exercise		79,714	184.04	7,541		10,512	8,788			10,512		(1,724)				0001
Purchased Call/MSD/MSD3130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/16/2023	06/18/2025	06/23/2025	Exercise		330,632	184.04	31,344		43,009	35,776			43,009		(7,233)				0001
Purchased Call/MSD/MSD3131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/28/2023	06/27/2025	07/01/2025	Exercise		114,250	182.65	10,854		16,113	13,474			16,113		(2,639)				0001
Purchased Call/MSD/MSD3132SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/21/2023	07/22/2025	06/05/2025	Exercise		124,928	186.11	12,168		15,955	12,578			15,955		(3,376)				0001
Purchased Call/MSD/MSD3132SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/25/2023	07/25/2025	06/05/2025	Exercise		100,573	186.45	9,856		12,697	9,926			12,697		(2,772)				0001
Purchased Call/MSD/MSD3132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/28/2023	07/28/2025	01/17/2025	Exercise		71,571	186.56	7,050		8,715	6,698			8,715		(2,017)				0001
Purchased Call/MSD/MSD3133S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/31/2023	07/31/2025	03/31/2025	Exercise		156,263	186.73	15,251		19,194	14,779			19,194		(4,414)				0001
Purchased Call/MSD/MSD3133SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/17/2023	08/15/2025	08/19/2025	Exercise		57,891	185.5	5,772		8,223	6,424			8,223		(1,799)				0001
Purchased Call/MSD/MSD3136S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/05/2023	10/03/2025	09/17/2025	Exercise		193,663	181.57	18,815		34,757	27,611			34,757		(7,147)				0001
Purchased Call/MLR/MLR161VS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2026	06/30/2025	Exercise		51,033	219.61	48,329		1,775	845			1,775		(1,089)				0001
Purchased Call/NKY/NKY01709F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/17/2025	07/03/2025	Expire		32,000,000	37587.150000000001			67,200				(67,200)		(67,200)				0001
Purchased Call/NKY/NKY0170SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2025	08/20/2025	07/31/2025	Exercise		32,000,000	42708.279999999999			59,200	70,913	11,713		70,913		(59,200)				0001
Purchased Call/SPX/SPXA21KSQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/23/2025	02/07/2025	01/27/2025	Expire		72,960,000	6363.46			14,592				(14,592)		(14,592)				0001
Purchased Call/SPX/SPXA21MSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/12/2025	02/27/2025	02/14/2025	Expire		64,500,000	5567.82			51,600				(51,600)		(51,600)				0001
Purchased Call/SPX/SPXA21YSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/15/2025	08/21/2025	07/17/2025	Expire		40,000,000	6555.95			42,000				(42,000)		(42,000)				0001
Purchased Call/SPX/SPXA21YSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/15/2025	08/21/2025	07/17/2025	Expire		40,000,000	5869.13			94,000				(94,000)		(94,000)				0001
Purchased Call/SPX/SPXB210SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/19/2025	09/11/2025	08/21/2025	Expire		60,000,000	6154.92			108,000				(108,000)		(108,000)				0001
Purchased Call/SPX/SPXB213SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/07/2025	10/28/2025	10/09/2025	Expire		58,000,000	6446.01			101,500				(101,500)		(101,500)				0001
Purchased Call/SPX/SPXC055SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/19/2024	01/03/2025	01/07/2025	Expire		29,625,000	6090.03	35,550						(6,464)		(6,464)				0001
Purchased Call/MLR/MLR161VSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2026	02/04/2025	Exercise		428,312	217.52	84,694		19,122	11,064			19,122		(8,154)				0001
Purchased Call/MLR/MLR161VSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2026	02/28/2025	Exercise		316,077	217.72	56,092		16,890	10,928			16,890		(6,033)				0001
Purchased Call/MLR/MLR161VSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	01/30/2025	Exercise		395,916	217.59	80,866		21,669	14,170			21,669		(7,602)				0001
Purchased Call/MLR/MLR161VSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	02/27/2025	Exercise		177,580	217.12	71,991		10,772	7,368			10,772		(3,506)				0001
Purchased Call/MLR/MLR161VSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	01/14/2025	Exercise		536,906	216.69	80,880		27,920	17,586			27,920		(10,506)				0001
Purchased Call/MSD/MSD3136SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/18/2023	10/17/2025	10/16/2025	Exercise		200,461	183.22	20,487		33,803	25,670			33,803		(8,133)				0001
Purchased Call/MSD/MSD3137S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/24/2023	10/24/2025	04/25/2025	Exercise		184,991	182.15	18,518		31,585	24,066			31,585		(7,519)				0001
Purchased Call/MSD/MSD3137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/02/2023	10/31/2025	11/04/2025	Exercise		53,700	182.56	5,263		8,469	6,269			8,469		(2,199)				0001
Purchased Call/MSD/MSD3138S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/16/2023	11/14/2025	10/10/2025	Exercise		113,875	182.52	10,852		19,912	15,166			19,912		(4,745)				0001
Purchased Call/MSD/MSD3138SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/17/2023	11/18/2025	09/30/2025	Exercise		89,299	182.93	8,591		15,398	11,610			15,398		(3,788)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD3138SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2025	12/04/2025	Exercise		66,647	185.27	6,072		10,644	7,850			10,644		(2,794)				0001
Purchased Call/MSD/MSD3139SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2025	12/16/2025	Exercise		79,568	185.15	7,384		13,004	9,510			13,004		(3,494)				0001
Purchased Call/MSD/MSD3139SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/12/2025	12/16/2025	Exercise		50,146	187.37	4,408		7,504	5,401			7,504		(2,103)				0001
Purchased Call/MSD/MSD3139ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2025	12/26/2025	Exercise		64,059	187.23	5,573		9,645	6,916			9,645		(2,729)				0001
Purchased Call/MSD/MSD313AS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/02/2026	12/31/2025	Exercise		15,540	188.84	7,221		2,209	1,512			2,209		(714)				0001
Purchased Call/MSD/MSD313ASF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/09/2024	01/09/2026	05/19/2025	Exercise		144,377	188.73	14,216		17,579	11,020			17,579		(6,562)				0001
Purchased Call/MLR/MLR161VSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2026	01/22/2025	Exercise		170,473	216.65	54,322		7,753	4,611			7,753		(3,268)				0001
Purchased Call/MLR/MLR161VSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2026	01/28/2025	Exercise		214,442	216.72	73,616		14,807	10,834			14,807		(4,064)				0001
Purchased Call/MLR/MLR161VSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2026	02/06/2025	Exercise		189,821	217.53	45,585		10,565	6,944			10,565		(3,729)				0001
Purchased Call/MAB/MAB3130SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise		17,112,563	270.54	379,611		336,443	334,327			336,443		(2,115)				0001
Purchased Call/MAB/MAB313PS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/08/2025	01/10/2025	Exercise		19,101,945	270.84	425,474		343,736	335,525			343,736		(8,212)				0001
Purchased Call/MAB/MAB313PS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	01/14/2025	Exercise		17,728,947	271.52	404,427		220,395	210,336			220,395		(10,059)				0001
Purchased Call/MAB/MAB313PSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/10/2025	01/14/2025	Exercise		15,747,053	271.93	359,864		171,942	162,931			171,942		(9,012)				0001
Purchased Call/MAB/MAB313PSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise		24,199,892	272.72	507,852		299,237	278,224			299,237		(21,013)				0001
Purchased Call/MAB/MAB313PSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	01/07/2025	Exercise		22,434,204	271.5	498,695		381,044	359,037			381,044		(22,007)				0001
Purchased Call/MAB/MAB313PSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/14/2025	Exercise		19,092,986	273.4	413,468		287,713	262,688			287,713		(25,025)				0001
Purchased Call/MAB/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2024	01/24/2025	01/27/2025	Exercise		18,795,800	272.71	418,050		343,507	316,930			343,507		(26,578)				0001
Purchased Call/MAB/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/06/2025	Exercise		18,102,162	273.02	393,817		309,345	284,224			309,345		(25,121)				0001
Purchased Call/MAB/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise		7,096,739	272.68	156,128		72,792	61,609			72,792		(11,183)				0001
Purchased Call/MAB/MAB3130S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/14/2025	Exercise		20,620,193	272.68	470,439		378,665	348,474			378,665		(30,191)				0001
Purchased Call/MAB/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2024	01/30/2025	01/07/2025	Exercise		24,495,418	273.57	541,527		384,280	341,059			384,280		(43,221)				0001
Purchased Call/SPX/SPXC05XST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral Q2RNE8IBXP4R0TD8PU41	07/28/2025	08/21/2025	07/30/2025	Expire		64,000,000	6134.18		105,600	(105,600)				(105,600)						0001
Purchased Call/SPX/SPXD171SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2025	04/23/2025	04/07/2025	Expire		41,200,000	4908.75		177,160	(177,160)				(177,160)						0001
Purchased Call/SPX/SPXJ0005X	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP615ZYZ5EUJ3UXPYFY54	04/04/2025	04/16/2025	04/08/2025	Expire		39,200,000	5073.44		156,800	(156,800)				(156,800)						0001
Purchased Call/MSD/MSD213SSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025	01/07/2025	Exercise		490,873	182.52	44,375		57,150	57,028			57,150		(122)				0001
Purchased Call/MSD/MSD213TSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2025	01/28/2025	Exercise		223,678	182.9	19,617		27,468	26,849			27,468		(619)				0001
Purchased Call/MSD/MSD213TSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/24/2025	01/28/2025	Exercise		160,475	183.37	14,026		19,244	18,799			19,244		(445)				0001
Purchased Call/MSD/MSD213TSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/27/2025	01/29/2025	Exercise		210,066	183.05	18,528		27,003	26,340			27,003		(663)				0001
Purchased Call/MSD/MSD213TST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/29/2025	01/31/2025	Exercise		171,070	183.05	15,123		20,850	20,269			20,850		(581)				0001
Purchased Call/MSD/MSD213USH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/10/2025	01/17/2025	Exercise		113,154	183.28	10,378		14,137	13,562			14,137		(575)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213JSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/17/2023	02/18/2025	02/20/2025	Exercise		229,585	182.49	21,856		31,741	30,298			31,741		(1,443)				0001
Purchased Call/MSD/MSD213VS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/21/2023	02/21/2025	02/25/2025	Exercise		608,266	181.68	58,333		93,845	89,764			93,845		(4,081)				0001
Purchased Call/MSD/MSD213VS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/24/2023	02/24/2025	02/26/2025	Exercise		127,212	181.32	12,505		20,157	19,228			20,157		(929)				0001
Purchased Call/MSD/MSD213VS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/24/2023	02/25/2025	02/27/2025	Exercise		230,077	181.32	22,640		36,544	34,834			36,544		(1,710)				0001
Purchased Call/MSD/MSD213VSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/27/2023	02/27/2025	03/03/2025	Exercise		188,398	181.42	18,520		28,963	27,515			28,963		(1,448)				0001
Purchased Call/MSD/MSD213VSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	03/10/2023	03/12/2025	03/14/2025	Exercise		195,355	179.75	18,441		31,170	29,399			31,170		(1,771)				0001
Purchased Call/MSD/MSD213WS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	03/14/2023	03/14/2025	03/18/2025	Exercise		287,955	180.34	25,484		46,289	43,772			46,289		(2,517)				0001
Purchased Call/MSD/MSD213WSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	03/21/2023	03/21/2025	03/25/2025	Exercise		219,376	180.99	19,108		34,872	32,801			34,872		(2,071)				0001
Purchased Call/MSD/MSD213WSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	03/30/2023	03/28/2025	04/01/2025	Exercise		61,556	182.07	5,349		9,575	8,940			9,575		(635)				0001
Purchased Call/MSD/MSD213WSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	03/31/2023	04/01/2025	04/03/2025	Exercise		319,063	182.66	27,695		49,643	46,219			49,643		(3,424)				0001
Purchased Call/MSD/MSD213XSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	04/06/2023	04/09/2025	04/11/2025	Exercise		86,539	183.66	7,157		10,211	9,250			10,211		(961)				0001
Purchased Call/MSD/MSD213XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	04/12/2023	04/11/2025	04/15/2025	Exercise		215,468	183.87	18,444		24,749	22,216			24,749		(2,534)				0001
Purchased Call/MSD/MSD213XSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	04/14/2023	04/15/2025	04/17/2025	Exercise		177,109	184.18	15,391		20,386	18,187			20,386		(2,199)				0001
Purchased Call/MSD/MSD213XSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	04/20/2023	04/17/2025	04/21/2025	Exercise		81,141	183.7	7,084		9,651	8,614			9,651		(1,037)				0001
Purchased Call/MSD/MSD213YSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	04/28/2023	04/28/2025	04/30/2025	Exercise		136,649	183.58	11,697		16,815	14,933			16,815		(1,882)				0001
Purchased Call/MSD/MSD213YS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	05/02/2023	05/02/2025	02/26/2025	Exercise		248,528	182.21	20,926		33,828	30,355			33,828		(3,473)				0001
Purchased Call/MSD/MSD2132S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	05/12/2023	05/13/2025	05/15/2025	Exercise		186,458	181.48	15,625		25,624	22,791			25,624		(2,833)				0001
Purchased Call/MSD/MSD2132SII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	05/30/2023	05/30/2025	06/03/2025	Exercise		254,110	181	23,022		37,064	32,358			37,064		(4,706)				0001
Purchased Call/MSD/MSD2132SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	05/31/2023	05/30/2025	06/03/2025	Exercise		643,441	180.96	57,266		94,013	82,292			94,013		(11,721)				0001
Purchased Call/MSD/MSD3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	06/09/2023	06/10/2025	06/12/2025	Exercise		258,234	182.71	23,861		35,687	30,443			35,687		(5,244)				0001
Purchased Call/MSD/MSD3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	06/15/2023	06/13/2025	06/17/2025	Exercise		120,249	183.94	11,219		15,938	13,412			15,938		(2,526)				0001
Purchased Call/MSD/MSD3131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	06/30/2023	07/02/2025	07/07/2025	Exercise		66,236	183.74	6,425		9,275	7,669			9,275		(1,606)				0001
Purchased Call/MSD/MSD3131SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	07/07/2023	07/07/2025	07/09/2025	Exercise		104,600	183.2	10,355		15,204	12,540			15,204		(2,664)				0001
Purchased Call/MSD/MSD3132S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	07/14/2023	07/14/2025	07/16/2025	Exercise		66,645	183.62	6,391		9,567	7,861			9,567		(1,706)				0001
Purchased Call/MSD/MSD3132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	07/20/2023	07/18/2025	07/22/2025	Exercise		260,880	185.63	25,279		33,545	26,641			33,545		(6,904)				0001
Purchased Call/MLR/MLR161IISB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	03/10/2025	Exercise		107,101	216.73	50,344		5,772	3,653			5,772		(2,200)				0001
Purchased Call/MLR/MLR161IISD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2026	10/21/2025	Exercise		51,016	217.69	11,520		4,286	3,266			4,286		(1,047)				0001
Purchased Call/MLR/MLR161IISM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	03/02/2026	01/07/2025	Exercise		259,231	218.27	101,359		9,876	4,617			9,876		(5,512)				0001
Purchased Call/MLR/MLR161IISN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2026	04/28/2025	Exercise		226,018	218.58	68,323		9,857	5,257			9,857		(4,683)				0001
Purchased Call/MLR/MLR161IIST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	03/19/2025	Exercise		207,842	220.63	54,052		10,735	6,461			10,735		(4,394)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161IISU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2026	03/14/2025	Exercise		50,347	220.78	45,517		1,911	869			1,911		(1,102)				0001
Purchased Call/MLR/MLR161IISV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2026	01/10/2025	Exercise		644,270	220.57	175,998		34,770	21,412			34,770		(13,574)				0001
Purchased Call/MSD/MSD313ASH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/09/2026	08/14/2025	Exercise		20,778	188.53	6,934		2,792	1,854			2,792		(945)				0001
Purchased Call/MSD/MSD313BSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2026	02/26/2025	Exercise		25,148	189.67	5,579		3,640	2,441			3,640		(1,203)				0001
Purchased Call/MSD/MSD313BSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2026	07/11/2025	Exercise		23,573	189.46	6,635		3,053	1,884			3,053		(1,176)				0001
Purchased Call/MSD/MSD313BSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/19/2026	03/31/2025	Exercise		46,100	190.23	5,570		6,519	4,042			6,519		(2,481)				0001
Purchased Call/MSD/MSD313CSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	01/09/2025	Exercise		34,830	191.5	8,026		3,785	1,887			3,785		(1,911)				0001
Purchased Call/MSD/MSD313CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/16/2026	05/08/2025	Exercise		82,614	193.15	8,585		8,311	3,526			8,311		(4,786)				0001
Purchased Call/MSD/MSD313DSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2024	03/27/2026	07/22/2025	Exercise		50,131	195.91	11,664		5,027	2,108			5,027		(2,929)				0001
Purchased Call/MSD/MSD313DST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2026	05/21/2025	Exercise		33,523	195.55	5,267		3,235	1,161			3,235		(2,077)				0001
Purchased Call/MSD/MSD313DSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2024	04/10/2026	10/16/2025	Exercise		15,132	195.2	13,510		1,681	710			1,681		(987)				0001
Purchased Call/MSD/MSD313ES2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	05/21/2025	Exercise		25,265	193.57	23,877		2,703	1,098			2,703		(1,664)				0001
Purchased Call/MLR/MLR161IIS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	06/05/2025	Exercise		131,661	216.42	65,881		6,428	3,854			6,428		(2,782)				0001
Purchased Call/MLR/MLR161IISE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/23/2026	02/27/2025	Exercise		155,039	217.69	46,281		9,445	6,352			9,445		(3,200)				0001
Purchased Call/MLR/MLR161IISF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2026	10/29/2025	Exercise		50,452	217.69	40,846		4,135	3,127			4,135		(1,115)				0001
Purchased Call/MAB/MAB313QSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	01/29/2025	Exercise		18,709,632	273.8	414,071		247,656	213,402			247,656		(34,254)				0001
Purchased Call/MAB/MAB313QSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/01/2024	01/31/2025	01/21/2025	Exercise		19,186,540	273.92	422,743		245,439	210,217			245,439		(35,222)				0001
Purchased Call/MAB/MAB313QSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	01/07/2025	Exercise		20,456,473	274.24	440,546		237,511	200,652			237,511		(36,860)				0001
Purchased Call/MAB/MAB313QSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	02/06/2025	Exercise		21,187,138	273.57	472,330		370,067	324,325			370,067		(45,742)				0001
Purchased Call/MAB/MAB313QST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2024	02/07/2025	01/10/2025	Exercise		23,812,086	273.92	533,455		410,856	356,333			410,856		(54,523)				0001
Purchased Call/MAB/MAB313QSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/08/2024	02/07/2025	02/06/2025	Exercise		14,435,451	274.44	318,210		221,686	189,013			221,686		(32,673)				0001
Purchased Call/MAB/MAB313QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/07/2025	01/15/2025	Exercise		18,267,738	274.62	401,967		267,742	226,354			267,742		(41,388)				0001
Purchased Call/MAB/MAB313RB3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2024	02/12/2025	01/14/2025	Exercise		24,463,891	274.78	545,525		508,239	444,980			508,239		(63,259)				0001
Purchased Call/MAB/MAB313RB5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/13/2024	02/13/2025	01/15/2025	Exercise		18,450,340	274.88	405,938		477,611	429,592			477,611		(48,019)				0001
Purchased Call/MAB/MAB313RB7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	01/31/2025	Exercise		18,503,332	274.88	423,707		412,634	361,094			412,634		(51,540)				0001
Purchased Call/MAB/MAB313RBA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/19/2025	Exercise		17,455,448	276.13	386,081		309,011	261,730			309,011		(47,280)				0001
Purchased Call/MAB/MAB313RBE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/18/2025	02/20/2025	Exercise		5,303,137	276.37	116,139		122,342	106,985			122,342		(15,357)				0001
Purchased Call/MAB/MAB313RBJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	01/06/2025	Exercise		22,380,900	276	492,390		511,105	443,261			511,105		(67,844)				0001
Purchased Call/MAB/MAB313RBL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	01/07/2025	Exercise		22,329,074	275.57	528,427		483,266	408,932			483,266		(74,334)				0001
Purchased Call/MAB/MAB313RBR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/25/2025	02/10/2025	Exercise		8,135,059	278.59	178,089		41,568	14,653			41,568		(26,915)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161XS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2026	01/07/2025	Exercise		628,448	219.79	165,364		30,487	17,037			30,487		(13,647)				0001
Purchased Call/MLR/MLR161XSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2024	04/02/2026	06/05/2025	Exercise		67,300	221.39	59,743		1,845	385			1,845		(1,548)				0001
Purchased Call/MLR/MLR161XSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	08/15/2025	Exercise		51,311	218.98	55,574		2,353	1,221			2,353		(1,275)				0001
Purchased Call/MLR/MLR161XSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/13/2026	04/08/2025	Exercise		400,514	218.98	107,228		19,140	10,264			19,140		(9,133)				0001
Purchased Call/MLR/MLR161XST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2024	04/16/2026	01/06/2025	Exercise		670,893	218.12	141,391		31,969	17,069			31,969		(15,062)				0001
Purchased Call/MSD/MSD3133S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2025	06/05/2025	Exercise		172,660	186.56	17,024		22,080	17,192			22,080		(4,887)				0001
Purchased Call/MSD/MSD3133SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2025	08/12/2025	Exercise		77,319	185.91	7,492		10,469	8,218			10,469		(2,251)				0001
Purchased Call/MSD/MSD3134S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	08/26/2025	Exercise		189,366	184.97	18,974		30,048	23,983			30,048		(6,065)				0001
Purchased Call/MSD/MSD3134S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/24/2023	08/22/2025	08/26/2025	Exercise		141,577	184.54	14,115		22,847	18,311			22,847		(4,536)				0001
Purchased Call/MSD/MSD3134SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2025	09/02/2025	Exercise		267,088	185.65	26,949		39,865	31,030			39,865		(8,835)				0001
Purchased Call/MSD/MSD3134SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2023	08/29/2025	09/03/2025	Exercise		134,792	186.44	13,250		19,924	15,556			19,924		(4,368)				0001
Purchased Call/MSD/MSD3135S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/14/2023	09/12/2025	09/16/2025	Exercise		76,209	187.46	7,598		10,570	7,908			10,570		(2,662)				0001
Purchased Call/MSD/MSD3135S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2025	10/03/2025	Exercise		69,950	183.6	7,093		11,876	9,219			11,876		(2,656)				0001
Purchased Call/MSD/MSD3135SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	04/17/2025	Exercise		112,278	183.6	11,374		17,748	13,498			17,748		(4,250)				0001
Purchased Call/MSD/MSD3135SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2023	10/03/2025	10/07/2025	Exercise		69,250	182	7,050		12,294	9,635			12,294		(2,659)				0001
Purchased Call/MSD/MSD3136SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/22/2025	10/24/2025	Exercise		93,360	182.15	9,392		16,673	12,885			16,673		(3,788)				0001
Purchased Call/MSD/MSD3137S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/26/2023	10/24/2025	06/30/2025	Exercise		81,496	181.2	8,117		13,768	10,454			13,768		(3,314)				0001
Purchased Call/MSD/MSD3137S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2025	10/30/2025	Exercise		167,372	179.57	16,670		31,196	24,327			31,196		(6,870)				0001
Purchased Call/MSD/MSD3137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2025	07/11/2025	Exercise		253,044	182.48	24,495		39,197	28,814			39,197		(10,382)				0001
Purchased Call/MLR/MLR161WSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/09/2026	01/21/2025	Exercise		579,994	220.63	112,837		18,888	6,894			18,888		(12,248)				0001
Purchased Call/MLR/MLR161XS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2026	01/24/2025	Exercise		225,682	219.03	46,524		9,377	4,647			9,377		(4,783)				0001
Purchased Call/MLR/MLR161XS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/23/2026	05/05/2025	Exercise		151,743	220.01	94,425		7,227	3,997			7,227		(3,475)				0001
Purchased Call/MSD/MSD313E9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2024	04/17/2026	08/14/2025	Exercise		23,729	193.5	10,346		2,749	1,197			2,749		(1,574)				0001
Purchased Call/MSD/MSD313F8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/08/2026	06/25/2025	Exercise		39,905	196.76	18,749		3,935	1,289			3,935		(2,687)				0001
Purchased Call/MSD/MSD3133G8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/29/2026	08/14/2025	Exercise		39,339	196.92	25,415		3,999	1,254			3,999		(2,805)				0001
Purchased Call/MAB/MAB313RSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/26/2025	01/07/2025	Exercise		26,854,717	278.36	592,577		219,599	128,240			219,599		(91,358)				0001
Purchased Call/MAB/MAB313RSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	01/27/2025	Exercise		21,651,435	278.49	477,320		63,603	(11,377)			63,603		(74,980)				0001
Purchased Call/MAB/MAB313SS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/29/2024	02/28/2025	01/15/2025	Exercise		15,467,390	279	356,072		283	(57,044)			283		(57,326)				0001
Purchased Call/MAB/MAB313SS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	01/08/2025	Exercise		33,895,587	280.52	745,144		2,607	(117,693)			2,607		(120,300)				0001
Purchased Call/MAB/MAB313SS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	01/24/2025	Exercise		16,131,727	281.2	348,311		1,317	(58,431)			1,317		(59,748)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313SSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	01/07/2025	Exercise		15,342,208	280.8	341,780		2,673	(56,767)			2,673		(59,439)				0001
Purchased Call/MAB/MAB313SSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	01/07/2025	Exercise		21,218,545	281.48	464,797		775	(81,427)			775		(82,202)				0001
Purchased Call/MAB/MAB313SSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	01/15/2025	Exercise		34,229,322	281.64	734,045		4,102	(128,521)			4,102		(132,622)				0001
Purchased Call/MAB/MAB313SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	02/06/2025	Exercise		7,003,895	281.64	153,336		2,171	(26,566)			2,171		(28,736)				0001
Purchased Call/MAB/MAB313SSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	01/08/2025	Exercise		17,733,552	280.16	390,049		709	(73,676)			709		(74,384)				0001
Purchased Call/MAB/MAB313SSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2024	03/13/2025	02/11/2025	Exercise		21,045,635	280.36	452,304		1,212	(87,463)			1,212		(88,675)				0001
Purchased Call/MAB/MAB313TS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2024	03/18/2025	02/06/2025	Exercise		17,273,177	280.45	391,152		49,358	(32,908)			49,358		(82,265)				0001
Purchased Call/MAB/MAB313TS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/19/2025	01/09/2025	Exercise		19,722,392	281.17	442,392		51,326	(42,775)			51,326		(94,101)				0001
Purchased Call/MLR/MLR161YSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2024	04/23/2026	02/27/2025	Exercise		273,255	219.2	122,634		15,232	9,073			15,232		(6,317)				0001
Purchased Call/MLR/MLR161YS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2024	05/01/2026	09/09/2025	Exercise		50,717	219.63	54,211		2,602	1,435			2,602		(1,312)				0001
Purchased Call/MLR/MLR161YSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2026	05/06/2025	Exercise		79,538	220.67	51,872		2,509	662			2,509		(1,915)				0001
Purchased Call/MLR/MLR161YSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2026	02/10/2025	Exercise		329,990	220.75	175,482		12,072	4,394			12,072		(7,904)				0001
Purchased Call/MLR/MLR161YSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2026	02/07/2025	Exercise		156,074	221.98	25,417		5,917	2,249			5,917		(3,723)				0001
Purchased Call/MLR/MLR161YSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2024	05/13/2026	03/27/2025	Exercise		99,746	221.79	57,175		4,254	1,905			4,254		(2,429)				0001
Purchased Call/MLR/MLR161XSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2026	02/13/2025	Exercise		100,577	218.68	42,672		4,471	2,242			4,471		(2,283)				0001
Purchased Call/MLR/MLR161YS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2024	04/24/2026	05/01/2025	Exercise		52,127	219.27	31,163		1,926	748			1,926		(1,220)				0001
Purchased Call/MLR/MLR161YS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2024	04/24/2026	01/08/2025	Exercise		380,770	219.23	45,334		21,945	13,334			21,945		(8,700)				0001
Purchased Call/MSD/MSD313HSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/02/2026	09/17/2025	Exercise		26,388	196.43	17,632		2,950	1,024			2,950		(1,978)				0001
Purchased Call/MSD/MSD3131S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2026	01/27/2025	Exercise		26,832	198.33	12,454		2,646	726			2,646		(1,947)				0001
Purchased Call/MSD/MSD313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2026	09/17/2025	Exercise		26,730	201.55	19,521		2,355	421			2,355		(1,958)				0001
Purchased Call/MSD/MSD3138S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2025	11/18/2025	Exercise		51,415	182.51	4,915		9,009	6,872			9,009		(2,137)				0001
Purchased Call/MSD/MSD3138SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2025	01/09/2025	Exercise		295,055	183.09	28,325		47,283	34,733			47,283		(12,550)				0001
Purchased Call/MSD/MSD3138SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	02/06/2025	Exercise		326,217	183.69	31,545		52,968	38,755			52,968		(14,213)				0001
Purchased Call/MSD/MSD3138SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2025	12/08/2025	Exercise		138,634	185.3	12,782		22,370	16,461			22,370		(5,909)				0001
Purchased Call/MSD/MSD3139S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2025	12/15/2025	Exercise		134,986	185.32	12,608		21,794	15,844			21,794		(5,949)				0001
Purchased Call/MSD/MSD313ASY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/26/2026	07/22/2025	Exercise		22,732	189.48	12,270		2,852	1,774			2,852		(1,106)				0001
Purchased Call/MSD/MSD3138S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2026	10/16/2025	Exercise		15,545	189.66	10,324		2,122	1,349			2,122		(797)				0001
Purchased Call/MLR/MLR161YSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2024	05/21/2026	02/18/2025	Exercise		338,232	223.7	119,483		10,591	2,497			10,591		(8,247)				0001
Purchased Call/MLR/MLR161YST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2024	05/22/2026	05/29/2025	Exercise		207,437	222.82	55,969		8,601	3,626			8,601		(5,057)				0001
Purchased Call/MLR/MLR161YSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2024	05/22/2026	01/06/2025	Exercise		596,703	220.97	66,143		21,274	6,928			21,274		(14,504)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161YSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/22/2026	02/26/2025	Exercise		386,058	221.2	96,617		18,011	8,717			18,011		(9,583)				0001
Purchased Call/MLR/MLR161YSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2024	05/29/2026	02/11/2025	Exercise		414,882	219.28	92,418		23,233	13,176			23,233		(10,177)				0001
Purchased Call/MLR/MLR161ZS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2024	05/29/2026	06/30/2025	Exercise		79,196	219.8	49,898		3,066	1,139			3,066		(2,058)				0001
Purchased Call/MLR/MLR161ZS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2024	06/03/2026	02/07/2025	Exercise		107,714	220.96	31,881		3,829	1,185			3,829		(2,709)				0001
Purchased Call/MLR/MLR161ZS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2024	06/04/2026	01/28/2025	Exercise		1,699,250	220.75	259,415		66,601	24,686			66,601		(42,191)				0001
Purchased Call/MLR/MLR161ZS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	05/28/2025	Exercise		204,296	222.03	37,443		5,668	598			5,668		(5,149)				0001
Purchased Call/MLR/MLR161ZS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/08/2026	01/07/2025	Exercise		202,491	220.03	100,903		10,802	5,776			10,802		(5,284)				0001
Purchased Call/MLR/MLR161ZS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2026	07/14/2025	Exercise		50,503	220.03	21,898		1,859	605			1,859		(1,309)				0001
Purchased Call/MLR/MLR161ZSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2024	06/10/2026	12/15/2025	Exercise		50,503	220.26	31,284		3,309	2,052			3,309		(1,297)				0001
Purchased Call/MSD/MSD313D\S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/20/2026	10/24/2025	Exercise		13,373	194.51	7,970		1,569	795			1,569		(792)				0001
Purchased Call/MSD/MSD313D\SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	01/31/2025	Exercise		156,723	196.54	33,103		13,500	4,268			13,500		(9,282)				0001
Purchased Call/MSD/MSD313G\ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2024	06/12/2026	08/14/2025	Exercise		38,410	195.51	23,115		4,244	1,558			4,244		(2,713)				0001
Purchased Call/MSD/MSD313H\SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	03/05/2025	Exercise		51,448	196.2	24,480		6,029	2,358			6,029		(3,725)				0001
Purchased Call/MSD/MSD313H\SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	06/25/2025	Exercise		20,443	196.83	42,112		1,985	508			1,985		(1,588)				0001
Purchased Call/MSD/MSD3131\SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	10/10/2025	Exercise		16,531	200.01	15,589		1,607	403			1,607		(1,234)				0001
Purchased Call/MAB/MAB313TS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2025	03/24/2025	Expire		18,715,244	281.5	420,696		(90,906)				(90,906)		(90,906)				0001
Purchased Call/MAB/MAB313TS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/21/2025	02/14/2025	Exercise		19,416,611	283.82	418,341		1,022	(90,633)			1,022		(91,655)				0001
Purchased Call/MAB/MAB313TS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	01/10/2025	Exercise		40,906,085	282.97	891,861		3,857	(191,960)			3,857		(195,818)				0001
Purchased Call/MAB/MAB313TSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	01/09/2025	Exercise		21,896,483	282.93	482,822		2,193	(108,503)			2,193		(110,696)				0001
Purchased Call/MAB/MAB313TSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2024	03/26/2025	01/07/2025	Exercise		20,393,380	282.81	456,619		851	(105,107)			851		(105,958)				0001
Purchased Call/MAB/MAB313TSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	01/07/2025	Exercise		56,560,750	284.42	1,237,716		2,412	(292,691)			2,412		(295,104)				0001
Purchased Call/MAB/MAB313TSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	03/03/2025	Exercise		13,351,066	284.4	293,478		697	(72,227)			697		(72,924)				0001
Purchased Call/MAB/MAB313TSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	01/07/2025	Exercise		22,936,199	285.02	499,982		881	(126,357)			881		(127,239)				0001
Purchased Call/MAB/MAB313TSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	01/07/2025	Exercise		17,921,446	285	390,808		1,355	(99,606)			1,355		(100,961)				0001
Purchased Call/MAB/MAB313TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	01/07/2025	Exercise		28,879,385	284.95	631,917		1,433	(162,096)			1,433		(163,529)				0001
Purchased Call/MAB/MAB313US0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	02/24/2025	Exercise		7,396,150	284.95	161,576		520	(42,285)			520		(42,805)				0001
Purchased Call/MAB/MAB313US4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	02/13/2025	Exercise		15,461,693	285.48	337,798		1,130	(89,884)			1,130		(91,014)				0001
Purchased Call/MAB/MAB313US6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	01/07/2025	Exercise		17,705,225	286.07	377,623		1,057	(101,023)			1,057		(102,081)				0001
Purchased Call/MAB/MAB313US8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2024	04/10/2025	01/29/2025	Exercise		18,034,357	285.08	393,363		1,020	(106,437)			1,020		(107,457)				0001
Purchased Call/MAB/MAB313USD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	02/19/2025	Exercise		32,340,702	284.87	699,103		1,240	(193,146)			1,240		(194,386)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313US1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	01/24/2025	Exercise		15,774,042	284.39	326,573		1,762	(92,285)			1,762		(94,046)				0001
Purchased Call/MSD/MSD313KS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2026	10/24/2025	Exercise		22,797	202.64	52,666		2,027	432			2,027		(1,665)				0001
Purchased Call/MSD/MSD313KS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2024	08/21/2026	03/31/2025	Exercise		60,060	202.98	11,543		5,409	1,252			5,409		(4,166)				0001
Purchased Call/MSD/MSD313LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/29/2026	06/25/2025	Exercise		23,909	205.28	11,847		1,634	(14)			1,634		(1,675)				0001
Purchased Call/MLR/MLR1612SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2026	03/12/2025	Exercise		203,286	220.39	126,191		9,692	4,624			9,692		(5,236)				0001
Purchased Call/MLR/MLR1612SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2026	06/20/2025	Exercise		303,364	220.85	78,270		13,646	6,016			13,646		(7,817)				0001
Purchased Call/MLR/MLR1612SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2026	02/10/2025	Exercise		758,141	221.95	224,153		29,712	10,480			29,712		(19,645)				0001
Purchased Call/MLR/MLR1612SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/29/2026	02/26/2025	Exercise		391,195	220.74	122,264		15,392	5,264			15,392		(10,427)				0001
Purchased Call/MLR/MLR1612SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2024	07/02/2026	03/06/2025	Exercise		160,239	221.57	46,646		5,803	1,614			5,803		(4,329)				0001
Purchased Call/MLR/MLR1612SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/06/2026	01/24/2025	Exercise		240,317	222.59	110,493		7,488	1,168			7,488		(6,601)				0001
Purchased Call/MLR/MLR2610S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2026	07/03/2025	Exercise		179,909	222.74	75,630		6,615	1,855			6,615		(4,868)				0001
Purchased Call/MLR/MLR2610S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	04/04/2025	Exercise		105,577	224.25	44,696		4,627	1,815			4,627		(2,926)				0001
Purchased Call/MAB/MAB313USK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	01/07/2025	Exercise		18,681,137	283.55	395,212		903	(113,562)			903		(114,465)				0001
Purchased Call/MAB/MAB313USM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2024	04/17/2025	01/07/2025	Exercise		18,537,826	282.31	404,977		2,505	(116,119)			2,505		(118,625)				0001
Purchased Call/MAB/MAB313USO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	02/04/2025	Exercise		19,203,787	282.76	405,442		2,223	(117,284)			2,223		(119,507)				0001
Purchased Call/MAB/MAB313USQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	01/07/2025	Exercise		33,861,548	281.58	732,305		5,312	(211,025)			5,312		(216,338)				0001
Purchased Call/MAB/MAB313USZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	01/30/2025	Exercise		21,439,156	282.16	462,787		1,435	(142,918)			1,435		(144,353)				0001
Purchased Call/MAB/MAB313VS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	01/10/2025	Exercise		21,415,090	280.99	478,565		2,123	(149,255)			2,123		(151,379)				0001
Purchased Call/MAB/MAB313VS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	01/06/2025	Exercise		31,849,544	282.26	691,009		2,413	(216,538)			2,413		(218,951)				0001
Purchased Call/MAB/MAB313VS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	01/10/2025	Exercise		8,194,318	282.26	179,456		1,262	(56,579)			1,262		(57,841)				0001
Purchased Call/MAB/MAB313VSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2024	05/01/2025	01/09/2025	Exercise		22,414,274	279.71	489,397		3,825	(158,258)			3,825		(162,083)				0001
Purchased Call/MAB/MAB313VSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	01/07/2025	Exercise		30,374,675	280.2	674,234		6,257	(221,907)			6,257		(228,163)				0001
Purchased Call/MAB/MAB313VSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	01/10/2025	Exercise		17,478,167	281.38	400,367		1,348	(136,890)			1,348		(138,237)				0001
Purchased Call/MAB/MAB313VSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	01/14/2025	Exercise		14,110,107	282.49	303,746		3,746	(101,823)			3,746		(105,569)				0001
Purchased Call/MAB/MAB313VSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	01/10/2025	Exercise		32,658,010	283.9	708,593		2,612	(249,388)			2,612		(251,999)				0001
Purchased Call/MAB/MAB313VSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	03/11/2025	Exercise		7,989,179	283.9	174,366		392	(62,572)			392		(62,964)				0001
Purchased Call/MAB/MAB313WS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	01/21/2025	Exercise		16,747,977	283.81	374,596		1,557	(135,853)			1,557		(137,410)				0001
Purchased Call/MAB/MAB313WS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	01/09/2025	Exercise		20,022,545	285.26	440,183		2,735	(160,243)			2,735		(162,978)				0001
Purchased Call/MLR/MLR2610S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2026	01/14/2025	Exercise		221,836	224.68	31,647		8,597	2,652			8,597		(6,010)				0001
Purchased Call/MLR/MLR2610S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	03/27/2025	Exercise		182,067	224.68	73,888		5,731	874			5,731		(5,044)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2610S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2026	01/16/2025	Exercise		439,579	225.69	90,579		11,758	(30)			11,758		(11,892)				0001
Purchased Call/MLR/MLR2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2024	07/27/2026	02/13/2025	Exercise		232,265	223.71	76,874		7,959	1,581			7,959		(6,567)				0001
Purchased Call/MLR/MLR2610SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	01/30/2025	Exercise		714,604	223.71	101,587		27,393	7,849			27,393		(19,743)				0001
Purchased Call/MLR/MLR2610SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2024	07/28/2026	02/04/2025	Exercise		175,975	223.71	24,039		4,952	118			4,952		(4,883)				0001
Purchased Call/MLR/MLR2610SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2024	07/31/2026	04/21/2025	Exercise		115,770	225.44	25,001		2,686	(533)			2,686		(3,277)				0001
Purchased Call/MSD/MSD313MSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2024	10/08/2026	10/10/2025	Exercise		35,070	205.59	23,669		2,745	114			2,745		(2,660)				0001
Purchased Call/MSD/MSD313MSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/09/2026	05/21/2025	Exercise		51,458	206.13	41,348		3,672	(352)			3,672		(4,152)				0001
Purchased Call/MSD/MSD3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/11/2024	11/11/2026	12/15/2025	Exercise		18,979	207.38	10,938		1,375	(217)			1,375		(1,604)				0001
Purchased Call/MSD/MSD313PSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2024	12/11/2026	08/14/2025	Exercise		21,448	205.94	14,479		1,678	(197)			1,678		(1,910)				0001
Purchased Call/MAB/MAB313WS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	01/22/2025	Exercise		21,907,645	285.27	486,045		4,362	(177,621)			4,362		(181,983)				0001
Purchased Call/MAB/MAB313WS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	01/07/2025	Exercise		34,333,395	286.13	752,427		1,512	(281,044)			1,512		(282,556)				0001
Purchased Call/MAB/MAB313WSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	01/14/2025	Exercise		17,448,571	287.13	365,291		1,035	(139,166)			1,035		(140,201)				0001
Purchased Call/MAB/MAB313WSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	01/21/2025	Exercise		19,858,839	283.93	429,369		779	(168,761)			779		(169,540)				0001
Purchased Call/MAB/MAB313WSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	01/09/2025	Exercise		44,998,351	283.54	984,381		6,400	(383,233)			6,400		(389,632)				0001
Purchased Call/MAB/MAB313WSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	01/24/2025	Exercise		5,363,210	283.54	117,454		417	(46,823)			417		(47,241)				0001
Purchased Call/MAB/MAB313WSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	01/07/2025	Exercise		21,148,058	284.57	426,336		1,201	(171,888)			1,201		(173,089)				0001
Purchased Call/MAB/MAB313WSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	02/14/2025	Exercise		15,475,137	283.18	329,813		1,764	(133,065)			1,764		(134,829)				0001
Purchased Call/MAB/MAB313WSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	01/07/2025	Exercise		22,425,630	282.15	490,876		3,820	(198,921)			3,820		(202,741)				0001
Purchased Call/MAB/MAB313WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	01/14/2025	Exercise		32,998,457	282.16	727,207		6,516	(294,771)			6,516		(301,287)				0001
Purchased Call/MAB/MAB313XS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	01/16/2025	Exercise		8,242,386	282.16	180,508		935	(74,650)			935		(75,585)				0001
Purchased Call/MAB/MAB313XS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	01/09/2025	Exercise		17,274,177	283.13	359,898		1,307	(150,746)			1,307		(152,052)				0001
Purchased Call/MAB/MAB313XS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	02/13/2025	Exercise		14,813,085	281.88	330,676		2,029	(138,811)			2,029		(140,839)				0001
Purchased Call/MLR/MLR2610SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	07/31/2026	03/26/2025	Exercise		101,321	225.72	46,487		3,548	710			3,548		(2,947)				0001
Purchased Call/MLR/MLR2610SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2026	02/10/2025	Exercise		128,322	225.72	41,840		3,508	(101)			3,508		(3,711)				0001
Purchased Call/MLR/MLR2611SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/25/2026	02/04/2025	Exercise		104,360	227.99	40,795		3,044	3			3,044		(3,143)				0001
Purchased Call/MLR/MLR2611SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	01/15/2025	Exercise		418,476	227.99	66,101		8,820	(3,326)			8,820		(12,281)				0001
Purchased Call/MLR/MLR2611SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2024	08/26/2026	02/27/2025	Exercise		151,852	227.88	48,939		4,717	297			4,717		(4,480)				0001
Purchased Call/MLR/MLR2611SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2024	09/11/2026	06/12/2025	Exercise		229,887	228.53	48,964		7,330	393			7,330		(7,045)				0001
Purchased Call/MSD/MSD313PSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2024	12/17/2026	06/23/2025	Exercise		53,227	204.39	62,685		4,253	(484)			4,253		(4,816)				0001
Purchased Call/MSD/MSD3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/04/2027	01/07/2025	Exercise		399,698	203.77	31,649	2,002	2,016	14			2,016		(1,958)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313QII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/12/2027	01/14/2025	Expire		77,630	202.37	7,064								10				0001
Purchased Call/MSD/MSD313RSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	02/03/2027	02/05/2025	Expire		213,688	205.89	19,339								2				0001
Purchased Call/MSD/MSD313QS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	02/10/2025	Expire		111,888	206.14	10,025								17				0001
Purchased Call/MSD/MSD313SSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/18/2025	02/18/2027	02/20/2025	Exercise		318,963	207.72	16,722	6,168	5,005	(1,162)			5,005		(6,165)				0001
Purchased Call/MSD/MSD313SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/24/2025	02/24/2027	02/26/2025	Expire		194,557	210.05	17,262								4				0001
Purchased Call/MSD/MSD313SSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/26/2027	02/28/2025	Expire		88,040	209.22	7,756								2				0001
Purchased Call/MSD/MSD313US6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/25/2027	04/01/2025	Expire		456,606	210.39	37,137								68				0001
Purchased Call/MSD/MSD313USK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/02/2027	04/08/2025	Exercise		552,435	205.08	34,288	4,595	5,446	851			5,446		(4,523)				0001
Purchased Call/MSD/MSD313USS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2025	04/09/2027	04/11/2025	Expire		119,359	205.33	9,931								4				0001
Purchased Call/MLR/MLR161YSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/08/2026	01/15/2025	Exercise		347,039	221.98	106,030		12,724	4,612			12,724		(8,358)				0001
Purchased Call/MLR/MLR161YSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/17/2024	05/15/2026	04/23/2025	Exercise		422,121	224.24	113,895		12,415	2,407			12,415		(10,276)				0001
Purchased Call/MAB/MAB313XS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	02/20/2025	Exercise		17,394,371	283.1	382,807		1,629	(162,133)			1,629		(163,762)				0001
Purchased Call/MAB/MAB313XSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2025	Expire		18,241,458	284.18	388,705			(168,098)					(168,098)				0001
Purchased Call/MAB/MAB313XSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	01/07/2025	Exercise		36,581,657	282.47	800,501		6,899	(340,224)			6,899		(347,123)				0001
Purchased Call/MAB/MAB313XSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	01/06/2025	Exercise		15,419,193	282.91	340,981		1,573	(149,955)			1,573		(151,528)				0001
Purchased Call/MAB/MAB313XSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	01/14/2025	Exercise		23,135,551	283.94	490,617		1,459	(218,067)			1,459		(219,526)				0001
Purchased Call/MAB/MAB313XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	01/24/2025	Exercise		20,081,466	282.57	436,808		3,259	(194,160)			3,259		(197,418)				0001
Purchased Call/MAB/MAB313XSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	06/17/2025	Expire		66,689	282.57	1,454			(656)					(656)				0001
Purchased Call/MAB/MAB313XSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	01/15/2025	Exercise		31,201,436	282.6	678,583		3,810	(303,713)			3,810		(307,523)				0001
Purchased Call/MAB/MAB313XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	01/09/2025	Exercise		19,462,972	282.05	444,844		3,983	(201,736)			3,983		(205,719)				0001
Purchased Call/MAB/MAB313YS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	01/09/2025	Exercise		26,602,189	283.09	582,102		5,508	(265,583)			5,508		(271,091)				0001
Purchased Call/MAB/MAB313YS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	02/14/2025	Exercise		24,563,136	283.5	521,145		2,318	(243,496)			2,318		(245,814)				0001
Purchased Call/MAB/MAB313YS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	01/21/2025	Exercise		33,031,371	282.66	721,362		6,624	(335,198)			6,624		(341,821)				0001
Purchased Call/MAB/MAB313YS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	01/16/2025	Exercise		10,520,418	282.66	230,397		1,765	(108,039)			1,765		(109,804)				0001
Purchased Call/MAB/MAB313YSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2024	06/24/2025	01/22/2025	Exercise		18,358,834	283.04	403,265		2,337	(191,425)			2,337		(193,762)				0001
Purchased Call/MAB/MAB313YSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	02/06/2025	Exercise		14,638,680	283.1	320,632		1,067	(154,049)			1,067		(155,116)				0001
Purchased Call/MAB/MAB313YSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	01/10/2025	Exercise		21,667,736	283.25	469,879		8,409	(220,097)			8,409		(228,506)				0001
Purchased Call/MAB/MAB313YSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	01/09/2025	Exercise		21,795,938	283.02	476,361		2,350	(231,436)			2,350		(233,786)				0001
Purchased Call/MAB/MAB313YSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	01/08/2025	Exercise		12,849,196	282.99	282,834		1,414	(138,947)			1,414		(140,360)				0001
Purchased Call/MAB/MAB313YSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	01/14/2025	Exercise		33,048,839	282.99	721,437		4,762	(350,152)			4,762		(354,914)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313YSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	02/06/2025	Exercise		18,447,812	282.96	418,397		2,510	(207,030)			2,510		(209,541)				0001
Purchased Call/MAB/MAB313YSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	04/07/2025	Exercise		17,601,528	283.59	401,711		503	(202,377)			503		(202,879)				0001
Purchased Call/MAB/MAB313YSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	01/28/2025	Exercise		26,953,847	285.08	598,460		2,471	(302,070)			2,471		(304,541)				0001
Purchased Call/MAB/MAB313YSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2025	Expire		150,393	285.08	3,294			(1,674)					(1,674)				0001
Purchased Call/MAB/MAB313YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	01/08/2025	Exercise		38,873,540	286.02	839,487		3,217	(426,111)			3,217		(429,328)				0001
Purchased Call/MSD/MSD313JSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2026	09/04/2025	Exercise		119,120	200.34	14,409		12,213	4,090			12,213		(8,129)				0001
Purchased Call/MSD/MSD313LSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2026	09/30/2025	Exercise		41,667	204.67	12,612		3,495	652			3,495		(2,856)				0001
Purchased Call/MLR/MLR2611SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	05/22/2025	Exercise		149,315	229.31	35,093		2,833	(1,696)			2,833		(4,611)				0001
Purchased Call/MLR/MLR2612S5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2024	09/23/2026	05/12/2025	Exercise		134,323	230.21	29,682		2,147	(1,979)			2,147		(4,161)				0001
Purchased Call/MLR/MLR2612SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2024	09/30/2026	08/21/2025	Exercise		128,386	231.16	59,980		2,088	(1,900)			2,088		(4,064)				0001
Purchased Call/MLR/MLR2612SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2026	04/04/2025	Exercise		221,257	232.14	96,054		4,925	(1,950)			4,925		(7,000)				0001
Purchased Call/MLR/MLR2612SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	07/02/2025	Exercise		102,533	230.95	31,418		2,310	(887)			2,310		(3,273)				0001
Purchased Call/MLR/MLR1612SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2024	06/18/2026	06/26/2025	Exercise		50,675	222.25	71,750		1,598	308			1,598		(1,485)				0001
Purchased Call/MAB/MAB3132S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	01/15/2025	Exercise		9,570,782	286.02	207,104		1,224	(105,890)			1,224		(107,114)				0001
Purchased Call/MAB/MAB3132S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	01/24/2025	Exercise		16,333,752	285.38	375,689		371	(194,809)			371		(195,180)				0001
Purchased Call/MAB/MAB3132S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	01/07/2025	Exercise		22,046,257	286.22	492,884		1,089	(256,015)			1,089		(257,104)				0001
Purchased Call/MAB/MAB3132SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	01/31/2025	Exercise		19,963,852	287.28	440,699		906	(230,246)			906		(231,152)				0001
Purchased Call/MAB/MAB3132SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	01/07/2025	Exercise		20,470,164	287.99	434,408		738	(229,386)			738		(230,124)				0001
Purchased Call/MAB/MAB3132SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	01/14/2025	Exercise		39,927,764	286.89	876,233		4,064	(461,135)			4,064		(465,198)				0001
Purchased Call/MAB/MAB3132SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	01/06/2025	Exercise		23,086,771	287.04	527,411		1,680	(282,340)			1,680		(284,021)				0001
Purchased Call/MAB/MAB3132SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	01/27/2025	Exercise		17,439,408	288.04	366,578		1,023	(197,306)			1,023		(198,329)				0001
Purchased Call/MAB/MAB3132SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	01/07/2025	Exercise		25,326,502	286.89	529,921		1,449	(287,200)			1,449		(288,650)				0001
Purchased Call/MAB/MAB3132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2024	07/18/2025	01/07/2025	Exercise		21,100,227	285.24	429,409		2,047	(234,379)			2,047		(236,426)				0001
Purchased Call/MAB/MAB3132SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	01/15/2025	Exercise		38,622,158	283.43	842,669		9,792	(454,181)			9,792		(463,973)				0001
Purchased Call/MLR/MLR2612SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	01/27/2025	Exercise		573,281	230.4	130,827		15,257	(2,773)			15,257		(18,391)				0001
Purchased Call/MLR/MLR2612SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2026	01/29/2025	Exercise		286,506	230.34	83,744		6,684	(2,335)			6,684		(9,120)				0001
Purchased Call/MLR/MLR2613S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	05/30/2025	Exercise		101,925	229.22	53,952		2,646	(627)			2,646		(3,410)				0001
Purchased Call/MLR/MLR2613S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	03/06/2025	Exercise		142,160	227.51	95,532		4,198	(401)			4,198		(4,847)				0001
Purchased Call/MLR/MLR2610SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2026	01/21/2025	Exercise		378,858	225.57	64,485		10,171	(7)			10,171		(10,256)				0001
Purchased Call/MLR/MLR2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/11/2026	09/05/2025	Exercise		417,658	224.84	20,773		15,457	3,603			15,457		(11,871)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2611SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2024	08/12/2026	01/22/2025	Exercise		411,568	225.25	25,908		5,041	(913)			5,041		(5,975)				0001
Purchased Call/MLR/MLR2611S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2024	08/14/2026	05/08/2025	Exercise		131,484	225.72	87,362		4,600	849			4,600		(3,883)				0001
Purchased Call/MLR/MLR2611SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	08/25/2025	Exercise		51,433	227.86	39,663		1,090	(440)			1,090		(1,635)				0001
Purchased Call/MAB/MAB3132ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	01/31/2025	Exercise		12,417,883	283.43	271,952		4,046	(146,539)			4,046		(150,585)				0001
Purchased Call/MAB/MAB4130SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	02/07/2025	Exercise		15,890,892	283.45	323,870		1,314	(180,261)			1,314		(181,575)				0001
Purchased Call/MAB/MAB4130S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	02/11/2025	Exercise		22,806,394	281.86	471,981		3,329	(262,573)			3,329		(265,902)				0001
Purchased Call/MAB/MAB4130S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	01/15/2025	Exercise		20,799,937	279.03	463,784		6,754	(256,837)			6,754		(263,591)				0001
Purchased Call/MAB/MAB4130S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	01/16/2025	Exercise		37,917,530	279.86	835,789		12,968	(463,263)			12,968		(476,231)				0001
Purchased Call/MAB/MAB4130S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	01/23/2025	Exercise		11,450,850	279.86	252,012		4,219	(140,187)			4,219		(144,406)				0001
Purchased Call/MAB/MAB4130SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	01/16/2025	Exercise		19,017,240	280.8	421,932		4,581	(238,812)			4,581		(243,393)				0001
Purchased Call/MAB/MAB4130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	01/07/2025	Exercise		19,390,715	282.59	410,332		3,546	(235,622)			3,546		(239,168)				0001
Purchased Call/MAB/MAB4130SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	01/10/2025	Exercise		35,535,936	279.43	756,586		12,709	(432,915)			12,709		(445,624)				0001
Purchased Call/MAB/MAB4130SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	01/07/2025	Exercise		11,591,132	279.43	256,481		6,006	(146,308)			6,006		(152,314)				0001
Purchased Call/MAB/MAB4130SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Expire		103,842	279.43	2,285			(1,345)					(1,345)				0001
Purchased Call/MAB/MAB4130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	02/10/2025	Exercise		14,516,982	274.34	352,425		54,653	(155,603)			54,653		(210,256)				0001
Purchased Call/MAB/MAB4130SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	01/22/2025	Exercise		10,369,405	276.37	227,233		3,478	(132,531)			3,478		(136,009)				0001
Purchased Call/MSD/MSD3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2026	04/17/2025	Exercise		30,806	206.86	31,337		1,903	(696)			1,903		(2,639)				0001
Purchased Call/MSD/MSD313R94	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2025	01/15/2027	01/21/2025	Expire		101,076	205.11	8,976								20				0001
Purchased Call/MSD/MSD313R9G	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/26/2027	01/28/2025	Exercise		312,604	205.35	24,899	1,711	1,776	66			1,776		(1,688)				0001
Purchased Call/MAB/MAB4130SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	01/23/2025	Exercise		22,797,296	276.11	510,185		27,261	(279,869)			27,261		(307,130)				0001
Purchased Call/MAB/MAB4131SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	01/07/2025	Exercise		17,800,755	276.93	397,301		68,256	(172,989)			68,256		(241,245)				0001
Purchased Call/MAB/MAB4131S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	01/24/2025	Exercise		31,626,931	277.51	701,307		57,790	(369,112)			57,790		(426,902)				0001
Purchased Call/MAB/MAB4131S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	01/15/2025	Exercise		16,707,979	278.01	391,376		8,759	(232,386)			8,759		(241,144)				0001
Purchased Call/MAB/MAB4131SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	01/14/2025	Exercise		12,972,339	279.38	281,466	1,437	10,785	(164,597)			10,785		(175,382)				0001
Purchased Call/MAB/MAB4131SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2024	08/14/2025	01/06/2025	Exercise		22,591,150	279.31	498,997		6,414	(303,533)			6,414		(309,947)				0001
Purchased Call/MAB/MAB4131SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	01/16/2025	Exercise		22,439,297	279.37	499,633		8,662	(304,421)			8,662		(313,083)				0001
Purchased Call/MAB/MAB4131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	01/07/2025	Exercise		41,523,127	279.93	919,709		9,119	(568,636)			9,119		(577,755)				0001
Purchased Call/MAB/MAB4131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	01/14/2025	Exercise		18,201,957	280.35	409,906		4,346	(256,053)			4,346		(260,399)				0001
Purchased Call/MAB/MAB4131SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	01/10/2025	Exercise		19,178,450	281.34	416,162		6,663	(259,703)			6,663		(266,367)				0001
Purchased Call/MLR/MLR2613SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2026	01/16/2025	Exercise		390,697	226.83	149,768		11,411	(1,325)			11,411		(12,923)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2613SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	02/13/2025	Exercise		240,034	225.91	63,373		6,713	(1,179)			6,713		(8,042)				0001
Purchased Call/MLR/MLR2613SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	03/20/2025	Exercise		101,885	225.8	101,969		3,605	249			3,605		(3,625)				0001
Purchased Call/MAB/MAB4131SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	02/04/2025	Exercise		21,541,640	280.03	482,220		6,982	(304,554)			6,982		(311,535)				0001
Purchased Call/MAB/MAB4131SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	08/26/2025	Expire		91,482	280.03	2,013			(1,299)					(1,299)				0001
Purchased Call/MAB/MAB4132SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	01/10/2025	Exercise		32,859,077	281.07	721,456		11,963	(455,179)			11,963		(467,142)				0001
Purchased Call/MAB/MAB4132S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	01/30/2025	Exercise		19,923,224	280.92	407,763	8,143	11,836	(263,328)			11,836		(275,165)				0001
Purchased Call/MAB/MAB4132S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	01/14/2025	Exercise		11,195,970	280.81	242,071		3,549	(155,526)			3,549		(159,076)				0001
Purchased Call/MAB/MAB4132S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	01/06/2025	Exercise		21,459,075	280.43	468,911		8,522	(301,124)			8,522		(309,646)				0001
Purchased Call/MAB/MAB4132SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	01/09/2025	Exercise		21,725,210	280.38	475,995		7,715	(309,731)			7,715		(317,445)				0001
Purchased Call/MAB/MAB4132SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	01/07/2025	Exercise		46,455,035	280.03	1,015,532		13,296	(665,897)			13,296		(679,193)				0001
Purchased Call/MAB/MAB4132SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	02/20/2025	Exercise		7,218,979	280.03	158,690		4,809	(101,997)			4,809		(106,806)				0001
Purchased Call/MAB/MAB4132SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/03/2024	09/03/2025	01/16/2025	Exercise		15,097,551	279.24	341,742		3,751	(227,603)			3,751		(231,353)				0001
Purchased Call/MAB/MAB4132SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	02/20/2025	Exercise		13,252,903	279.8	294,447		17,663	(182,450)			17,663		(200,114)				0001
Purchased Call/MAB/MAB4132SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	01/09/2025	Exercise		23,444,468	280.14	512,479		110,323	(240,480)			110,323		(350,803)				0001
Purchased Call/MAB/MAB4132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	01/07/2025	Exercise		11,259,537	279.08	248,836		143,434	(27,940)			143,434		(171,374)				0001
Purchased Call/MAB/MAB4132SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	01/10/2025	Exercise		31,787,179	279.08	709,656		267,924	(219,357)			267,924		(487,281)				0001
Purchased Call/MLR/MLR2611SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2024	09/09/2026	09/12/2025	Exercise		51,100	227.72	44,803		1,580	49			1,580		(1,590)				0001
Purchased Call/MLR/MLR2611SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2026	04/21/2025	Exercise		113,922	229.77	44,905		3,197	(264)			3,197		(3,517)				0001
Purchased Call/MLR/MLR2611SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2024	09/17/2026	01/23/2025	Exercise		334,751	229.36	198,610		9,447	(739)			9,447		(10,442)				0001
Purchased Call/MLR/MLR2612SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2026	01/29/2025	Exercise		311,591	228.55	49,841		9,297	(173)			9,297		(9,527)				0001
Purchased Call/MLR/MLR2612SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2026	01/17/2025	Exercise		179,761	230.35	93,820		4,311	(1,356)			4,311		(5,787)				0001
Purchased Call/MLR/MLR2612SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	04/04/2025	Exercise		52,701	231.5	34,927		1,498	(181)			1,498		(1,769)				0001
Purchased Call/MLR/MLR2612SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2026	02/04/2025	Exercise		232,661	230.46	114,796		5,137	(2,255)			5,137		(7,539)				0001
Purchased Call/MLR/MLR2613SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/25/2024	11/25/2026	06/11/2025	Exercise		313,326	228.32	52,530		6,409	(4,030)			6,409		(10,510)				0001
Purchased Call/MLR/MLR2614S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2026	01/09/2025	Exercise		745,429	228.66	108,600		19,322	(5,765)			19,322		(25,200)				0001
Purchased Call/MLR/MLR2614S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	04/18/2025	Exercise		184,414	228.26	94,551		6,322	45			6,322		(6,519)				0001
Purchased Call/MLR/MLR2614S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2024	12/09/2026	02/03/2025	Exercise		1,014,368	228.34	115,694		27,567	(7,010)			27,567		(34,687)				0001
Purchased Call/MSD/MSD313SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/25/2025	02/25/2027	02/27/2025	Expire		202,198	210.12	17,773								4				0001
Purchased Call/MSD/MSD313TSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/05/2027	03/11/2025	Exercise		391,176	210.16	22,905	5,368	5,141	(227)			5,141		(5,325)				0001
Purchased Call/MSD/MSD313TSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2025	03/11/2027	03/13/2025	Expire		211,873	209.23	17,924								5				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313TSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	03/18/2025	Expire		183,442	209.32	15,904								31				0001
Purchased Call/MSD/MSD313TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2025	03/18/2027	03/20/2025	Exercise		407,408	209.98	30,970	2,197	1,800	(396)			1,800		(2,188)				0001
Purchased Call/MSD/MSD313TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	03/27/2025	Exercise		311,211	209.65	23,408	1,709	1,579	(130)			1,579		(1,702)				0001
Purchased Call/MSD/MSD313USA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/31/2027	04/02/2025	Exercise		338,180	211.48	20,487	4,112	3,265	(847)			3,265		(4,105)				0001
Purchased Call/MSD/MSD313VSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2027	04/24/2025	Exercise		258,524	205.74	18,563	1,163	1,394	231			1,394		(1,155)				0001
Purchased Call/MSD/MSD313VSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2025	04/30/2027	05/02/2025	Expire		183,030	206.36	14,404								7				0001
Purchased Call/MAB/MAB4132SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	01/07/2025	Exercise		9,948,654	280.37	224,492		93,809	(62,328)			93,809		(156,137)				0001
Purchased Call/MAB/MAB4133S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	02/14/2025	Exercise		20,951,845	280.91	471,936		224,802	(104,969)			224,802		(329,770)				0001
Purchased Call/MAB/MAB4133S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	01/08/2025	Exercise		18,213,105	281.67	406,510		146,186	(139,985)			146,186		(286,171)				0001
Purchased Call/MAB/MAB4133S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	09/16/2025	Exercise		74,021	281.67	1,636		599	(552)			599		(1,151)				0001
Purchased Call/MAB/MAB4133S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	01/07/2025	Exercise		38,075,050	282.61	841,807		185,356	(409,009)			185,356		(594,365)				0001
Purchased Call/MAB/MAB4133SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2024	09/16/2025	01/06/2025	Exercise		18,747,643	282.82	405,682		135,821	(153,178)			135,821		(288,999)				0001
Purchased Call/MAB/MAB4133SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	01/23/2025	Exercise		9,326,643	282.42	203,454		60,402	(85,057)			60,402		(145,459)				0001
Purchased Call/MAB/MAB4133SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	01/07/2025	Exercise		23,625,034	281.78	529,269		201,267	(178,456)			201,267		(379,723)				0001
Purchased Call/MAB/MAB4133SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2024	09/19/2025	01/07/2025	Exercise		20,653,834	282.8	458,827		110,447	(221,509)			110,447		(331,956)				0001
Purchased Call/MSD/MSD313VSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2025	04/30/2027	05/05/2025	Exercise		184,939	206.15	11,626	1,492	1,845	352			1,845		(1,466)				0001
Purchased Call/MSD/MSD313VSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	05/06/2025	Expire		219,151	206.53	17,861								41				0001
Purchased Call/MSD/MSD313VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2025	05/06/2027	05/08/2025	Exercise		495,126	206.26	25,984	7,036	7,586	550			7,586		(7,024)				0001
Purchased Call/MSD/MSD313WSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	05/19/2025	Expire		271,448	206.92	22,747								55				0001
Purchased Call/MSD/MSD313WSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2025	05/19/2027	05/21/2025	Expire		133,487	207.44	11,213								6				0001
Purchased Call/MSD/MSD313WSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2025	05/20/2027	05/22/2025	Exercise		361,650	207.36	26,791	1,721	1,824	103			1,824		(1,707)				0001
Purchased Call/MSD/MSD313WSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	05/27/2025	Expire		112,058	206.62	9,413								32				0001
Purchased Call/MSD/MSD313WSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/24/2027	05/28/2025	Expire		242,675	206.78	20,385								70				0001
Purchased Call/MSD/MSD313WSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/25/2027	05/28/2025	Expire		136,946	206.78	11,503								39				0001
Purchased Call/MSD/MSD313XSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/08/2027	06/10/2025	Exercise		174,705	207.68	12,065	1,410	1,519	109			1,519		(1,379)				0001
Purchased Call/MSD/MSD313XSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2025	06/10/2027	06/12/2025	Expire		395,891	207.95	33,492								20				0001
Purchased Call/MSD/MSD313YSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2025	06/25/2027	06/30/2025	Exercise		408,548	208.33	30,925	1,063	1,200	136			1,200		(980)				0001
Purchased Call/MSD/MSD313YSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/07/2025	07/07/2027	07/09/2025	Exercise		195,024	209.36	13,302	1,364	1,475	110			1,475		(1,355)				0001
Purchased Call/MSD/MSD3132S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2025	07/15/2027	07/17/2025	Expire		133,411	208.89	11,086								8				0001
Purchased Call/MSD/MSD3132SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2025	07/16/2027	07/21/2025	Exercise		433,555	210	27,188	4,312	4,693	381			4,693		(4,234)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD41305D	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2025	08/06/2027	08/11/2025	Expire		240,423	210.15	19,402								59				0001
Purchased Call/MSD/MSD41305L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	08/14/2025	Expire		157,421	211.08	12,720								11				0001
Purchased Call/MSD/MSD41305T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/16/2027	08/19/2025	Exercise		244,986	211.85	12,385	3,754	3,747	(7)			3,747		(3,716)				0001
Purchased Call/MSD/MSD41305V	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2025	08/18/2027	08/20/2025	Expire		203,407	211.44	16,557								14				0001
Purchased Call/MSD/MSD41315S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/23/2027	08/26/2025	Expire		210,173	214.32	16,835								53				0001
Purchased Call/MLR/MLR26145I	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2026	01/14/2025	Exercise		275,848	221.88	84,087		10,663	1,168			10,663		(9,598)				0001
Purchased Call/MLR/MLR26136G	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2024	10/30/2026	11/19/2025	Exercise		56,508	229.13	45,664		1,877	60			1,877		(1,885)				0001
Purchased Call/MLR/MLR26135E	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	06/05/2025	Exercise		473,250	229.24	119,039		9,074	(6,346)			9,074		(15,774)				0001
Purchased Call/MLR/MLR26135K	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2024	11/13/2026	05/16/2025	Exercise		350,845	226.47	83,101		12,154	667			12,154		(11,594)				0001
Purchased Call/MAB/MAB4133SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	01/15/2025	Exercise		37,530,350	283.13	831,766		162,072	(441,191)			162,072		(603,264)				0001
Purchased Call/MAB/MAB4133SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/22/2025	01/06/2025	Exercise		13,899,022	283.13	308,558		111,791	(112,615)			111,791		(224,406)				0001
Purchased Call/MAB/MAB4133SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	01/24/2025	Exercise		18,128,559	283.4	418,846		156,326	(150,011)			156,326		(306,337)				0001
Purchased Call/MAB/MAB4133ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2024	09/24/2025	01/16/2025	Exercise		11,923,871	284.46	262,339		17,399	(175,156)			17,399		(192,555)				0001
Purchased Call/MAB/MAB4133SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	01/16/2025	Exercise		21,077,363	284.28	465,957		7,199	(335,875)			7,199		(343,073)				0001
Purchased Call/MAB/MAB4133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	01/07/2025	Exercise		23,696,634	284.42	521,237		33,191	(354,084)			33,191		(387,275)				0001
Purchased Call/MAB/MAB4134S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	01/07/2025	Exercise		38,462,452	284.34	840,331	706	74,558	(552,229)			74,558		(626,787)				0001
Purchased Call/MAB/MAB4134S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	01/15/2025	Exercise		17,282,871	284.34	383,680		85,037	(201,402)			85,037		(286,439)				0001
Purchased Call/MAB/MAB4134S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	01/10/2025	Exercise		16,979,423	283.64	382,391		143,264	(143,807)			143,264		(287,071)				0001
Purchased Call/MAB/MAB4134S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	01/16/2025	Exercise		8,677,732	284.21	187,224		75,088	(66,043)			75,088		(141,131)				0001
Purchased Call/MAB/MAB4134SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2024	10/02/2025	01/24/2025	Exercise		24,678,578	283.68	535,096		280,972	(124,970)			280,972		(405,942)				0001
Purchased Call/MAB/MAB4134SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	01/16/2025	Exercise		24,477,776	283.05	536,345		407,511	(1,270)			407,511		(408,782)				0001
Purchased Call/MAB/MAB4134SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	01/09/2025	Exercise		34,607,855	282.25	737,945	5,827	661,898	92,067			661,898		(569,831)				0001
Purchased Call/MAB/MAB4134SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	01/07/2025	Exercise		13,758,658	282.25	303,113		379,933	147,385			379,933		(232,548)				0001
Purchased Call/MAB/MAB4134SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	02/12/2025	Exercise		13,467,419	280.76	295,710		465,158	237,101			465,158		(228,057)				0001
Purchased Call/MAB/MAB4134SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	02/14/2025	Exercise		7,499,238	280.58	166,743		290,455	161,510			290,455		(128,945)				0001
Purchased Call/MAB/MAB4134SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2024	10/09/2025	01/08/2025	Exercise		23,781,164	280.58	533,249		830,906	417,117			830,906		(413,788)				0001
Purchased Call/MAB/MAB4134SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	01/14/2025	Exercise		20,091,000	280.71	447,760		586,819	235,916			586,819		(350,903)				0001
Purchased Call/MSD/MSD41319P	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	09/08/2025	Expire		116,157	213.22	9,200								30				0001
Purchased Call/MSD/MSD41319R	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/03/2027	09/09/2025	Exercise		737,712	212.69	51,431	2,760	2,916	156			2,916		(2,593)				0001
Purchased Call/MSD/MSD41325S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	09/16/2025	Expire		176,246	213.45	13,800								46				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD4132S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2027	09/16/2025	Expire		89,850	213.45	7,044								23				0001
Purchased Call/MSD/MSD4132SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2025	09/24/2027	09/29/2025	Expire		379,721	213.28	30,378								103				0001
Purchased Call/MSD/MSD4133S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/05/2027	10/07/2025	Expire		79,832	214.29	6,347								22				0001
Purchased Call/MSD/MSD4133SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/08/2027	10/15/2025	Expire		391,318	212.63	30,718								146				0001
Purchased Call/MSD/MSD4133SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	10/15/2027	10/17/2025	Expire		429,796	213.42	33,739								37				0001
Purchased Call/MSD/MSD4134S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/25/2027	10/28/2025	Expire		179,360	213.89	14,008								51				0001
Purchased Call/MSD/MSD4134SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2025	11/05/2027	11/07/2025	Expire		145,910	210.35	11,746								14				0001
Purchased Call/MSD/MSD4135SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/22/2027	11/25/2025	Expire		84,510	214.79	6,668								26				0001
Purchased Call/MSD/MSD4135SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/19/2027	11/25/2025	Expire		124,598	214.79	9,806								38				0001
Purchased Call/MSD/MSD4136S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2025	12/10/2027	12/12/2025	Expire		260,950	214.97	20,798								27				0001
Purchased Call/MSD/MSD4136SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/10/2027	12/16/2025	Expire		52,484	215.4	4,157								17				0001
Purchased Call/SPX/SPX6210SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/12/2021	05/06/2025	05/08/2025	Expire		1,724,983	5784	39,382			(3,388)					(3,388)				0001
Purchased Call/SPX/SPXE13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2021	06/04/2025	06/06/2025	Expire		6,600,000	6400	125,865			(13,776)					(13,776)				0001
Purchased Call/SPX/SPXE13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2021	06/17/2025	06/20/2025	Expire		6,600,000	6500	116,355			(13,684)					(13,684)				0001
Purchased Call/MLR/MLR2614SS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2024	12/30/2026	02/05/2025	Exercise		1,152,808	221.8	152,483		53,042	12,694			53,042		(40,394)				0001
Purchased Call/MLR/MLR2614SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	01/06/2025	Exercise		3,031,119	221.84	88,288	8,399	11,865	3,466			11,865		(8,295)				0001
Purchased Call/MLR/MLR2614SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	12/31/2026	01/07/2025	Exercise		2,972,476	222.03	76,893	13,345	18,855	5,510			18,855		(13,242)				0001
Purchased Call/MLR/MLR2615S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/11/2027	01/14/2025	Exercise		3,772,368	219.78	62,624	34,516	41,532	7,016			41,532		(34,425)				0001
Purchased Call/MLR/MLR2615S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2027	01/17/2025	Exercise		2,018,773	221.6	64,039	3,659	3,823	164			3,823		(3,621)				0001
Purchased Call/MSD/MSD313USY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2025	04/12/2027	04/15/2025	Exercise		130,278	204.98	8,205	1,311	1,514	204			1,514		(1,293)				0001
Purchased Call/MSD/MSD313V5S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/20/2027	04/21/2025	Exercise		142,822	205.55	2,942	4,342	4,596	254			4,596		(4,335)				0001
Purchased Call/MSD/MSD313V7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/19/2027	04/21/2025	Exercise		206,996	205.55	13,297	1,766	1,992	226			1,992		(1,737)				0001
Purchased Call/MSD/MSD313VSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	04/29/2025	Expire		95,671	205.88	7,749								17				0001
Purchased Call/MSD/MSD313VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/26/2027	04/29/2025	Exercise		424,701	205.88	29,918	2,242	2,542	300			2,542		(2,174)				0001
Purchased Call/MSD/MSD313W1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/07/2027	05/09/2025	Expire		245,285	206.55	19,917								10				0001
Purchased Call/MSD/MSD313XSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2025	06/09/2027	06/11/2025	Expire		100,220	207.68	8,469								5				0001
Purchased Call/MSD/MSD313XSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/14/2027	06/17/2025	Expire		221,645	208.32	18,640								49				0001
Purchased Call/MSD/MSD313YSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2025	06/25/2027	06/27/2025	Expire		82,720	208.03	6,733								4				0001
Purchased Call/MAB/MAB4134ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	01/10/2025	Exercise		34,692,104	281.86	763,742		877,670	277,715			877,670		(599,954)				0001
Purchased Call/MAB/MAB4134SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	02/28/2025	Exercise		15,801,119	281.86	346,892	701	552,389	278,582			552,389		(273,806)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	01/08/2025	Exercise		15,422,215	282	338,911		484,653	217,237			484,653		(267,417)				0001
Purchased Call/MAB/MAB4135S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	01/10/2025	Exercise		11,628,754	281.84	260,184		430,082	223,989			430,082		(206,093)				0001
Purchased Call/MAB/MAB4135S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	01/07/2025	Exercise		23,621,089	282.44	523,091		959,181	543,862			959,181		(415,319)				0001
Purchased Call/MAB/MAB4135S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	01/10/2025	Exercise		23,373,736	282.63	517,623	668	809,353	394,043			809,353		(415,309)				0001
Purchased Call/MAB/MAB4135S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	01/07/2025	Exercise		36,530,125	283.3	790,916	3,532	1,144,977	506,274			1,144,977		(638,703)				0001
Purchased Call/MAB/MAB4135S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	01/10/2025	Exercise		15,174,245	283.3	332,480	664	635,703	367,513			635,703		(268,191)				0001
Purchased Call/MLR/MLR2615S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	01/21/2025	Exercise		1,323,271	222.52	42,288	1,987	3,336	1,349			3,336		(1,893)				0001
Purchased Call/MLR/MLR2615SF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	01/28/2025	Exercise		5,326,061	223.61	124,241	31,086	31,511	425			31,511		(30,892)				0001
Purchased Call/MLR/MLR2615SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	01/29/2025	Exercise		4,772,408	223.94	76,242	45,154	58,800	13,645			58,800		(45,146)				0001
Purchased Call/MLR/MLR2615SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	02/03/2025	Exercise		6,720,399	224.62	175,383	29,916	38,726	8,810			38,726		(29,635)				0001
Purchased Call/MLR/MLR2615SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2027	02/04/2025	Exercise		10,877,893	223.96	266,741	57,664	68,808	11,145			68,808		(57,292)				0001
Purchased Call/SPX/SPXJ005SK	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/07/2025	04/07/2028	05/09/2025	Expire		4,218,750	6600	383,220								199				0001
Purchased Call/SPX/SPXJ005SM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/07/2025	01/12/2029	05/09/2025	Expire		4,218,750	7600	236,745								114				0001
Purchased Call/SPX/SPXJ00CSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	06/23/2025	06/09/2028	06/25/2025	Expire		1,490,000	7600	73,018								44				0001
Purchased Call/SPX/SPXJ00CSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	06/23/2025	09/15/2028	06/25/2025	Expire		1,490,000	8000	57,715								33				0001
Purchased Call/SPX/SPX161MS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2021	12/22/2025	12/24/2025	Exercise		4,700,000	5725	330,070		1,153,491	1,075,530			1,153,491		(77,961)				0001
Purchased Call/SPX/SPX900CS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	08/10/2020	08/08/2025	08/12/2025	Exercise		1,632,000	6134.2	14,688		92,681	90,916			92,681		(1,765)				0001
Purchased Call/SPX/SPXE13NST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2021	11/24/2025	11/26/2025	Exercise		6,600,000	6000	245,175		1,057,682	1,006,940			1,057,682		(50,742)				0001
Purchased Call/MAB/MAB4135SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	01/15/2025	Exercise		14,744,619	282.83	322,904		588,964	327,894			588,964		(261,069)				0001
Purchased Call/MAB/MAB4135SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	01/22/2025	Exercise		10,795,879	282.78	226,426		413,816	230,063			413,816		(183,752)				0001
Purchased Call/MAB/MAB4135SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	01/30/2025	Exercise		26,324,850	281.37	582,175	644	1,193,817	719,096			1,193,817		(474,722)				0001
Purchased Call/MAB/MAB4135SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	01/07/2025	Exercise		24,848,193	282.26	549,525		1,042,113	591,398			1,042,113		(450,715)				0001
Purchased Call/MAB/MAB4135SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	01/15/2025	Exercise		42,972,631	282.36	947,229		1,802,901	1,023,886			1,802,901		(779,015)				0001
Purchased Call/MAB/MAB4135SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	01/07/2025	Exercise		19,466,150	282.36	430,269		887,243	532,823			887,243		(354,420)				0001
Purchased Call/MAB/MAB4135ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	01/23/2025	Exercise		18,184,623	282.72	400,117		794,397	462,459			794,397		(331,938)				0001
Purchased Call/MAB/MAB4135SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	01/17/2025	Exercise		12,136,507	282.9	263,158		509,063	290,372			509,063		(218,690)				0001
Purchased Call/MAB/MAB4135SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	01/09/2025	Exercise		22,767,343	283.01	487,677		945,196	539,087			945,196		(406,110)				0001
Purchased Call/MAB/MAB4135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	01/07/2025	Exercise		23,221,383	280.26	509,346		1,243,600	815,668			1,243,600		(427,932)				0001
Purchased Call/MAB/MAB4136S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	01/06/2025	Exercise		43,507,047	280.19	957,057		2,322,638	1,516,598			2,322,638		(806,040)				0001
Purchased Call/MAB/MAB4136S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	01/09/2025	Exercise		16,218,834	280.19	358,923		879,342	576,747			879,342		(302,595)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ004SM	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	04/29/2025	06/13/2025	05/01/2025	Expire		16,575,000	4650		27,435		(27,435)					(27,435)				0001
Purchased Call/SPX/SPXJ00CSB	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	06/23/2025	10/19/2029	06/25/2025	Expire		1,488,750	8000	113,540								55				0001
Purchased Call/SPX/SPX8155GI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/26/2023	05/29/2025	06/02/2025	Exercise		1,565,000	4157.09	229,586		646,977	600,367			646,977		(46,610)				0001
Purchased Call/SPX/SPX8159SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/26/2023	09/19/2025	09/23/2025	Exercise		2,063,187	4380	266,233		1,075,933	979,691			1,075,933		(96,242)				0001
Purchased Call/SPX/SPX821KSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/24/2023	02/25/2025	02/27/2025	Exercise		2,508,000	3900.56	402,032		1,307,739	1,277,365			1,307,739		(30,373)				0001
Purchased Call/SPX/SPX821KSV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/01/2023	02/14/2025	02/19/2025	Exercise		1,550,588	5149	34,012		365,007	362,911			365,007		(2,096)				0001
Purchased Call/SPX/SPX821PSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/05/2023	05/07/2025	05/09/2025	Exercise		2,329,000	4090.75	331,883		869,373	812,011			869,373		(57,362)				0001
Purchased Call/MSD/MSD313YSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/06/2027	07/08/2025	Expire		156,210	209.63	12,872								49				0001
Purchased Call/MSD/MSD3132S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/09/2027	07/15/2025	Expire		623,385	210.08	51,305								145				0001
Purchased Call/MSD/MSD4130S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2025	07/30/2027	08/04/2025	Exercise		245,291	209	14,183	3,112	3,401	288			3,401		(3,070)				0001
Purchased Call/MSD/MSD4130SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/06/2027	08/12/2025	Expire		82,126	210.82	6,652								20				0001
Purchased Call/MSD/MSD4130SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/13/2027	08/15/2025	Expire		234,675	212.15	18,797								16				0001
Purchased Call/MSD/MSD4130SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	08/19/2025	Expire		100,321	211.85	8,156								25				0001
Purchased Call/MSD/MSD4131S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2025	08/26/2027	08/28/2025	Expire		137,648	213.18	10,998								10				0001
Purchased Call/MSD/MSD4131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2027	09/03/2025	Expire		165,072	214.01	13,140								57				0001
Purchased Call/MSD/MSD4131SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/07/2027	09/09/2025	Expire		89,680	212.69	6,950								23				0001
Purchased Call/MSD/MSD4131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2025	09/10/2027	09/15/2025	Expire		349,058	214.26	27,052								89				0001
Purchased Call/MSD/MSD4132SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/17/2027	09/22/2025	Exercise		228,185	213.51	14,218	1,847	1,813	(34)			1,813		(1,800)				0001
Purchased Call/MSD/MSD4132SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2025	09/23/2027	09/25/2025	Expire		143,783	213.55	11,330								11				0001
Purchased Call/MSD/MSD4132SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/24/2027	09/30/2025	Expire		125,528	214.12	10,017								34				0001
Purchased Call/MSD/MSD4132SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/29/2027	10/01/2025	Expire		97,800	213.77	7,804								8				0001
Purchased Call/MSD/MSD4133S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/01/2027	10/06/2025	Expire		167,186	213.83	13,224								46				0001
Purchased Call/MSD/MSD4133S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2025	10/07/2027	10/09/2025	Expire		60,112	214.25	4,779								5				0001
Purchased Call/MLR/MLR2615SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2027	02/10/2025	Exercise		4,438,741	225.37	112,877	21,240	21,230	(10)			21,230		(21,053)				0001
Purchased Call/MLR/MLR2616S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/24/2025	02/24/2027	02/26/2025	Exercise		1,764,270	227.7	58,374	1,815	1,428	(387)			1,428		(1,803)				0001
Purchased Call/MLR/MLR2616S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/25/2025	02/25/2027	02/27/2025	Exercise		4,568,670	228.31	127,881	16,239	11,904	(4,334)			11,904		(16,212)				0001
Purchased Call/MLR/MLR2616SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	03/04/2025	Exercise		11,292,123	227.78	237,658	79,379	80,096	717			80,096		(78,950)				0001
Purchased Call/MLR/MLR2614S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2026	01/09/2025	Exercise		543,842	228.32	116,275		12,534	(5,847)			12,534		(18,514)				0001
Purchased Call/SPX/SPX821PSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/11/2023	05/09/2025	05/13/2025	Exercise		1,453,000	5225.23	31,821		152,903	147,285			152,903		(5,618)				0001
Purchased Call/SPX/SPX821QS5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/15/2023	05/13/2025	05/15/2025	Exercise		2,178,432	4086	310,580		912,946	856,554			912,946		(56,391)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821TSK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2025	06/09/2025	Exercise	1,557,000	4241.74	217,513		618,446	572,198			618,446		(46,248)				0001
Purchased Call/SPX/SPX821XSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2025	07/11/2025	Exercise	2,408,000	4361.56	347,234		1,026,358	936,334			1,026,358		(90,024)				0001
Purchased Call/SPX/SPX8211YSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2025	07/18/2025	Exercise	1,733,708	5361	69,890		350,248	331,431			350,248		(18,817)				0001
Purchased Call/SPX/SPX9153S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/11/2025	02/04/2027	02/13/2025	Expire	1,456,835	7194	53,488								8				0001
Purchased Call/SPX/SPX9159SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/16/2025	05/17/2027	05/20/2025	Expire	3,116,000	5958.38	422,841								1,016				0001
Purchased Call/SPX/SPX915CS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/07/2025	07/07/2027	07/09/2025	Expire	1,447,000	6201.95	196,792								139				0001
Purchased Call/SPX/SPX915CS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/14/2025	07/09/2027	07/16/2025	Expire	1,829,612	6266	243,116								179				0001
Purchased Call/SPX/SPX915DSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/15/2025	08/13/2027	08/19/2025	Expire	1,602,000	6433.68	209,862								650				0001
Purchased Call/SPX/SPX915ESK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2027	09/02/2025	Expire	2,199,000	6485.61	286,090								1,242				0001
Purchased Call/SPX/SPX915HSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/03/2025	10/05/2027	10/07/2025	Expire	3,543,000	6682.21	485,745								1,677				0001
Purchased Call/SPX/SPX915JSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/26/2025	11/19/2027	12/01/2025	Expire	1,460,128	6577	241,172								1,262				0001
Purchased Call/SPX/SPX915KSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/31/2025	12/30/2027	01/05/2026	Expire	1,996,835	6909	255,831												0001
Purchased Call/SPX/SPX9211SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/27/2023	07/23/2025	07/25/2025	Exercise	1,572,821	5444	62,858		316,559	298,910			316,559		(17,649)				0001
Purchased Call/SPX/SPX9211SR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/01/2023	07/29/2025	07/31/2025	Exercise	1,514,680	5269	88,086		368,769	343,411			368,769		(25,358)				0001
Purchased Call/SPX/SPX9212SK	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/09/2023	07/25/2025	07/29/2025	Exercise	1,593,243	5469	54,360		320,954	305,346			320,954		(15,608)				0001
Purchased Call/SPX/SPX9213SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	08/19/2025	Exercise	1,543,000	5517.58	42,433		329,130	315,903			329,130		(13,227)				0001
Purchased Call/SPX/SPX9219SE	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/09/2023	09/26/2025	09/30/2025	Exercise	1,512,130	4850	121,588		634,970	589,459			634,970		(45,511)				0001
Purchased Call/SPX/SPX9215CS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2025	11/24/2025	Exercise	1,571,000	4477.81	226,381		712,006	611,702			712,006		(100,303)				0001
Purchased Call/SPX/SPX921FS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/12/2023	12/11/2025	12/15/2025	Exercise	1,617,384	4587	225,271		809,901	703,454			809,901		(106,447)				0001
Purchased Call/SPX/SPX9216SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/27/2023	12/26/2025	12/30/2025	Exercise	2,000,000	4781.58	258,000		898,598	771,370			898,598		(127,228)				0001
Purchased Call/MLR/MLR2616SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	03/11/2025	Exercise	5,861,007	228.38	149,185	28,561	21,946	(6,615)			21,946		(28,281)				0001
Purchased Call/MLR/MLR2616SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2025	03/11/2027	03/13/2025	Exercise	4,994,431	227.03	100,808	37,771	47,563	9,793			47,563		(37,744)				0001
Purchased Call/MLR/MLR2616SQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/16/2027	03/18/2025	Exercise	2,712,483	227.92	77,241	9,119	7,921	(1,198)			7,921		(8,970)				0001
Purchased Call/MLR/MLR2616SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2027	03/20/2025	Exercise	2,098,309	229.26	57,482	8,314	5,570	(2,745)			5,570		(8,294)				0001
Purchased Call/MLR/MLR2616SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2025	03/19/2027	03/21/2025	Exercise	1,293,755	229.72	27,019	9,121	6,425	(2,696)			6,425		(9,110)				0001
Purchased Call/MLR/MLR2617S0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/24/2025	03/24/2027	03/26/2025	Exercise	2,918,612	228.54	89,818	6,323	5,478	(845)			5,478		(6,295)				0001
Purchased Call/MLR/MLR2617S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2027	03/27/2025	Exercise	2,778,083	228.53	70,920	13,462	11,853	(1,608)			11,853		(13,439)				0001
Purchased Call/MLR/MLR2617S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	03/28/2025	Expire	1,061,419	228.69	37,329								15				0001
Purchased Call/MLR/MLR2617S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/30/2027	04/01/2025	Exercise	2,952,912	229.29	42,920	30,659	23,262	(7,397)			23,262		(30,572)				0001
Purchased Call/MLR/MLR2617S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2025	03/31/2027	04/02/2025	Exercise	4,110,004	230.38	93,850	25,475	19,164	(6,311)			19,164		(25,443)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2617SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2027	04/08/2025	Exercise		4,754,738	224.96	128,814	19,422	20,643	1,221			20,643		(19,157)				0001
Purchased Call/MLR/MLR2617SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2027	04/11/2025	Expire		1,203,944	222.36	42,493								20				0001
Purchased Call/MLR/MLR2617SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/26/2027	04/29/2025	Exercise		4,318,404	223.99	116,462	18,205	22,792	4,588			22,792		(17,943)				0001
Purchased Call/MAB/MAB4136S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	11/04/2025	Exercise		122,611	280.19	2,697		6,835	4,564			6,835		(2,270)				0001
Purchased Call/MAB/MAB4136S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	01/16/2025	Exercise		15,735,071	280.15	361,967		797,884	491,209			797,884		(306,675)				0001
Purchased Call/MAB/MAB4136SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	01/10/2025	Exercise		10,319,457	281.32	228,160		431,204	237,319			431,204		(193,884)				0001
Purchased Call/MAB/MAB4136SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	01/10/2025	Exercise		24,022,074	281.57	531,146		1,048,942	595,965			1,048,942		(452,976)				0001
Purchased Call/MAB/MAB4136SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	11/10/2025	Exercise		403,206	281.57	8,871		18,012	10,461			18,012		(7,551)				0001
Purchased Call/MAB/MAB4136SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	01/09/2025	Exercise		21,500,231	282.16	464,577		858,535	457,592			858,535		(400,942)				0001
Purchased Call/MAB/MAB4136SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	01/15/2025	Exercise		14,650,048	281.99	323,766		667,741	387,800			667,741		(279,941)				0001
Purchased Call/MAB/MAB4136SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	01/14/2025	Exercise		49,265,312	281.99	1,073,801		1,972,019	1,044,774			1,972,019		(927,245)				0001
Purchased Call/MAB/MAB4136SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/11/2024	11/11/2025	01/29/2025	Exercise		12,340,650	280.02	263,891		691,689	463,047			691,689		(228,642)				0001
Purchased Call/MAB/MAB4136SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	01/14/2025	Exercise		21,301,999	279.4	456,745		1,271,578	874,816			1,271,578		(396,762)				0001
Purchased Call/MSD/MSD4133SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2025	10/08/2027	10/10/2025	Expire		199,006	213.75	15,861								17				0001
Purchased Call/MSD/MSD4133SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/15/2027	10/21/2025	Expire		135,136	214.17	10,473								37				0001
Purchased Call/MSD/MSD4133ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/18/2027	10/21/2025	Exercise		325,297	214.17	15,800	4,738	4,851	113			4,851		(4,681)				0001
Purchased Call/MSD/MSD4133SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2025	10/20/2027	10/22/2025	Expire		315,948	214.67	24,581								27				0001
Purchased Call/MSD/MSD4134S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/29/2027	11/04/2025	Exercise		354,331	211.35	9,716	9,280	8,858	(421)			8,858		(9,244)				0001
Purchased Call/MSD/MSD4135S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2025	11/12/2027	11/17/2025	Expire		226,030	214.2	18,037								68				0001
Purchased Call/MSD/MSD4135SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/20/2025	11/19/2027	11/24/2025	Expire		261,127	213.34	20,655								79				0001
Purchased Call/MSD/MSD4135SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2025	12/02/2027	12/04/2025	Expire		68,726	214.85	5,409								7				0001
Purchased Call/MSD/MSD4136S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2025	12/10/2027	12/15/2025	Expire		141,696	215.24	11,194								45				0001
Purchased Call/SPX/SPX71569L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/21/2021	01/21/2025	01/23/2025	Exercise		1,481,000	4946.96	74,791		380,501	379,475			380,501		(1,027)				0001
Purchased Call/SPX/SPX71596R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/31/2021	03/24/2025	03/26/2025	Exercise		1,841,979	5378	65,236		173,707	170,022			173,707		(3,684)				0001
Purchased Call/SPX/SPX715ES8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/24/2021	05/21/2025	05/23/2025	Expire		1,669,569	5726	51,508			(4,953)					(4,953)				0001
Purchased Call/SPX/SPXE13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2021	06/16/2025	06/18/2025	Expire		4,340,000	6150	109,490			(12,675)					(12,675)				0001
Purchased Call/SPX/SPXJ0056L	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	05/07/2025	05/19/2028	05/09/2025	Expire		4,218,750	7000	285,608								147				0001
Purchased Call/MLR/MLR2614SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	05/20/2025	Exercise		157,966	222.45	89,432		6,722	1,254			6,722		(5,698)				0001
Purchased Call/MLR/MLR2614SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	02/18/2025	Exercise		359,860	222.17	83,314		16,299	3,721			16,299		(12,772)				0001
Purchased Call/MLR/MLR2617SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/28/2025	04/28/2027	04/30/2025	Exercise		3,569,057	224.41	112,129	7,108	8,220	1,112			8,220		(7,058)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2617SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	05/01/2025	Exercise		3,031,191	224.6	87,961	9,671	9,056	(616)			9,056		(9,632)				0001
Purchased Call/MLR/MLR2618SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/12/2025	05/12/2027	05/14/2025	Exercise		2,424,205	223.48	70,809	7,095	9,891	2,796			9,891		(7,060)				0001
Purchased Call/MLR/MLR2618SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	05/20/2025	Exercise		3,717,784	223.85	83,164	23,851	27,351	3,500			27,351		(23,651)				0001
Purchased Call/MLR/MLR2618SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2027	05/20/2025	Exercise		4,213,878	223.85	135,634	6,347	9,960	3,612			9,960		(6,021)				0001
Purchased Call/MLR/MLR2618SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	05/21/2025	Exercise		2,487,444	224.01	52,560	17,499	19,141	1,642			19,141		(17,472)				0001
Purchased Call/MLR/MLR2618SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	05/23/2025	Exercise		1,776,291	223.47	58,901	1,812	3,283	1,471			3,283		(1,781)				0001
Purchased Call/SPX/SPXA05GSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	01/24/2025	Exercise		1,994,000	3910.64	307,874		1,066,227	1,057,358			1,066,227		(8,869)				0001
Purchased Call/SPX/SPXA05JSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/06/2023	02/28/2025	03/04/2025	Exercise		1,732,100	4999	67,565	413,731	413,731	408,311			413,731		(5,420)				0001
Purchased Call/SPX/SPXA05JSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2025	03/06/2025	Exercise		2,128,007	5171	60,335	321,790	321,790	316,644			321,790		(5,146)				0001
Purchased Call/SPX/SPXA05NSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025	03/25/2025	Exercise		1,640,774	4989	48,982	281,602	281,602	276,250			281,602		(5,352)				0001
Purchased Call/SPX/SPXA05PSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2025	04/14/2025	Exercise		1,683,823	4097	239,846	480,130	480,130	447,514			480,130		(32,616)				0001
Purchased Call/SPX/SPXA05PSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	04/15/2025	Exercise		1,705,262	4975	70,325	161,557	161,557	151,857			161,557		(9,700)				0001
Purchased Call/SPX/SPXA05RSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/26/2023	04/24/2025	04/28/2025	Exercise		2,821,166	4143	349,952	913,744	913,744	859,350			913,744		(54,394)				0001
Purchased Call/SPX/SPXA05VSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	05/20/2025	Exercise		1,513,099	4775	88,706	431,933	431,933	415,347			431,933		(16,586)				0001
Purchased Call/SPX/SPXA05YS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	06/24/2025	Exercise		1,540,239	4329	211,260	576,872	576,872	527,198			576,872		(49,674)				0001
Purchased Call/SPX/SPXA05ZSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/07/2023	07/07/2025	07/09/2025	Exercise		1,827,000	5566.87	39,281	275,407	275,407	265,303			275,407		(10,104)				0001
Purchased Call/SPX/SPXA21KS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/14/2025	01/08/2027	01/16/2025	Expire		1,621,003	7023	55,422								2				0001
Purchased Call/SPX/SPXA21OSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/03/2025	02/25/2027	03/05/2025	Expire		1,518,589	5955	183,858								42				0001
Purchased Call/SPX/SPXA21OSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/03/2025	02/26/2027	03/05/2025	Expire		2,115,022	5881	275,267								62				0001
Purchased Call/SPX/SPXA21PSL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/28/2025	03/29/2027	04/01/2025	Expire		3,174,000	5580.94	419,285								853				0001
Purchased Call/SPX/SPXA21RSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2027	04/15/2025	Expire		3,653,000	5363.36	542,836								1,161				0001
Purchased Call/SPX/SPXA21TST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/09/2025	05/07/2027	05/13/2025	Expire		1,541,000	5659.91	215,586								507				0001
Purchased Call/SPX/SPXA21ZSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/07/2025	08/06/2027	08/11/2025	Expire		2,039,000	6340	267,925								813				0001
Purchased Call/SPX/SPXB051SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	08/19/2025	Exercise		1,555,637	4419	218,620	714,842	714,842	646,693			714,842		(68,149)				0001
Purchased Call/SPX/SPXB052SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	08/26/2025	Exercise		1,776,610	5627	43,143	337,643	337,643	323,835			337,643		(13,808)				0001
Purchased Call/SPX/SPXB052SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	08/28/2025	Exercise		1,807,000	5300.07	78,243	478,181	478,181	452,709			478,181		(25,472)				0001
Purchased Call/SPX/SPXB052SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	09/03/2025	Exercise		1,552,000	5576.98	45,939	303,571	303,571	288,321			303,571		(15,250)				0001
Purchased Call/SPX/SPXB053S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	09/03/2025	Exercise		1,591,618	5444	54,781	361,789	361,789	343,554			361,789		(18,235)				0001
Purchased Call/SPX/SPXJ00OSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/23/2025	02/23/2029	06/25/2025	Expire		1,490,000	8200	64,858								35				0001
Purchased Call/SPX/SPXJ00MSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/12/2025	04/20/2029	09/16/2025	Expire		1,320,000	7000	210,252								427				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00P6Z	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/30/2025	05/11/2026	10/02/2025	Expire		3,325,000	7000	104,205								82				0001
Purchased Call/SPX/SPX6210SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	05/29/2020	04/11/2025	04/15/2025	Exercise		9,060,000	3200	1,248,840		6,490,077	6,419,680			6,490,077		(70,397)				0001
Purchased Call/SPX/SPX9051SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/18/2020	05/16/2025	05/20/2025	Expire		1,527,000	5893.05	9,773			(724)					(724)				0001
Purchased Call/SPX/SPXA00G9R	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	01/19/2021	10/06/2025	10/08/2025	Exercise		3,790,000	4750	261,350		1,990,281	1,948,015			1,990,281		(42,266)				0001
Purchased Call/SPX/SPXH001S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	01/30/2024	02/12/2025	02/14/2025	Expire		4,920,000	4700	164,170			(18,290)					(18,290)				0001
Purchased Call/MAB/MAB4136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	01/06/2025	Exercise		22,166,310	278.25	480,142		1,367,336	948,620			1,367,336		(418,716)				0001
Purchased Call/MAB/MAB4136SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	01/21/2025	Exercise		23,474,024	277.34	512,086		1,445,751	995,588			1,445,751		(450,163)				0001
Purchased Call/MAB/MAB4136SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	01/07/2025	Exercise		45,885,803	276.53	1,010,674	1,218	2,835,817	1,944,378			2,835,817		(891,439)				0001
Purchased Call/MAB/MAB4136SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	01/07/2025	Exercise		14,538,220	276.53	321,374		864,055	580,745			864,055		(283,310)				0001
Purchased Call/MAB/MAB4136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/18/2024	11/18/2025	01/07/2025	Exercise		17,698,821	277.11	403,150		958,128	600,690			958,128		(357,438)				0001
Purchased Call/MAB/MAB4137S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	02/06/2025	Exercise		10,221,464	277.76	228,259		537,507	334,680			537,507		(202,828)				0001
Purchased Call/MAB/MAB4137S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	01/06/2025	Exercise		27,487,639	278.2	607,513		1,423,350	882,223			1,423,350		(541,127)				0001
Purchased Call/MAB/MAB4137S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	01/07/2025	Exercise		23,530,111	278.58	522,961		1,142,350	672,675			1,142,350		(469,675)				0001
Purchased Call/MAB/MAB4137S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	01/06/2025	Exercise		33,345,349	279.54	725,192		1,512,502	859,435			1,512,502		(653,067)				0001
Purchased Call/MAB/MAB4137S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	02/19/2025	Exercise		4,554,311	279.54	100,650		216,025	125,357			216,025		(90,668)				0001
Purchased Call/MAB/MAB4137SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	01/06/2025	Exercise		12,771,504	278.51	276,721	1,974	717,127	462,863			717,127		(254,264)				0001
Purchased Call/MAB/MAB4137SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	01/09/2025	Exercise		19,007,394	278.46	418,163		1,162,169	778,757			1,162,169		(383,412)				0001
Purchased Call/MAB/MAB4137SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	01/09/2025	Exercise		30,091,052	278.46	668,913		1,695,923	1,082,577			1,695,923		(613,346)				0001
Purchased Call/MAB/MAB4137SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	01/07/2025	Exercise		36,048,215	279.53	793,184		2,058,515	1,329,081			2,058,515		(729,434)				0001
Purchased Call/MAB/MAB4137SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	01/08/2025	Exercise		12,465,062	279.53	275,460		677,085	423,628			677,085		(253,457)				0001
Purchased Call/MAB/MAB4137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	01/06/2025	Exercise		19,018,123	279.41	426,474		1,046,672	652,304			1,046,672		(394,369)				0001
Purchased Call/MAB/MAB4137SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	01/09/2025	Exercise		8,031,766	279.81	178,151		435,469	270,285			435,469		(165,184)				0001
Purchased Call/MAB/MAB4137SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	01/07/2025	Exercise		22,016,509	280.29	475,995	802	1,225,382	782,077			1,225,382		(443,305)				0001
Purchased Call/MLR/MLR2619SO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	06/10/2025	Exercise		7,503,156	223.88	178,301	42,530	53,271	10,741			53,271		(42,073)				0001
Purchased Call/MLR/MLR2619S2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	06/10/2025	Exercise		3,174,634	223.88	83,529	14,109	19,334	5,225			19,334		(13,895)				0001
Purchased Call/MLR/MLR2619S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	06/12/2025	Exercise		1,577,983	224.38	42,680	6,433	9,246	2,814			9,246		(6,407)				0001
Purchased Call/MLR/MLR2619S8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2027	06/17/2025	Exercise		2,181,128	224.76	63,854	6,570	6,595	25			6,595		(6,403)				0001
Purchased Call/MLR/MLR2619SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	06/23/2025	Exercise		5,607,871	224.28	149,941	23,728	32,012	8,284			32,012		(23,178)				0001
Purchased Call/MLR/MLR2619SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2027	06/25/2025	Exercise		2,495,815	225.25	80,091	4,102	5,469	1,367			5,469		(4,049)				0001
Purchased Call/MLR/MLR2619SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2027	07/02/2025	Exercise		2,218,515	226.28	69,065	4,751	5,013	262			5,013		(4,704)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2619S0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2027	07/03/2025	Exercise		3,830,231	226.43	111,964	11,761	12,870	1,109			12,870		(11,664)				0001
Purchased Call/MLR/MLR2614ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2026	02/25/2025	Exercise		213,195	221.81	206,440		10,170	2,708			10,170		(7,325)				0001
Purchased Call/MLR/MLR2614SZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2027	01/09/2025	Exercise		2,646,671	221.1	85,275	3,547	5,645	2,098			5,645		(3,545)				0001
Purchased Call/SPX/SPXB054S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	09/16/2025	Exercise		1,498,000	5343.05	67,859		412,728	388,954			412,728		(23,774)				0001
Purchased Call/SPX/SPXB054SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	09/23/2025	Exercise		1,890,000	5412.73	68,418		532,314	507,819			532,314		(24,495)				0001
Purchased Call/SPX/SPXB055G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	10/03/2025	Exercise		1,728,000	4228.02	267,322		1,000,674	900,566			1,000,674		(100,108)				0001
Purchased Call/SPX/SPXB056S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/12/2023	10/09/2025	10/14/2025	Exercise		1,422,096	4270	217,162		808,556	724,270			808,556		(84,285)				0001
Purchased Call/SPX/SPXB057S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/24/2023	10/23/2025	10/27/2025	Exercise		1,552,019	4169	243,167		945,554	847,018			945,554		(98,536)				0001
Purchased Call/SPX/SPXB05DS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	12/17/2025	Exercise		2,005,000	4660.2	275,487		916,132	784,262			916,132		(131,870)				0001
Purchased Call/SPX/SPXB211S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/03/2025	09/03/2027	09/05/2025	Expire		2,252,000	6419.24	299,516								277				0001
Purchased Call/SPX/SPXB211SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/05/2025	09/07/2027	09/09/2025	Expire		1,701,000	6481.5	218,749								709				0001
Purchased Call/SPX/SPXB211SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/15/2025	09/10/2027	09/17/2025	Expire		1,588,653	7764	64,356								63				0001
Purchased Call/SPX/SPXB211SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/19/2025	09/21/2027	09/23/2025	Expire		2,412,000	6651.03	316,454								1,059				0001
Purchased Call/SPX/SPXB211SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	09/23/2025	Expire		1,647,000	7980.57	54,845								184				0001
Purchased Call/SPX/SPXB212SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/25/2025	09/24/2027	09/29/2025	Expire		2,934,000	6568.39	403,425								1,373				0001
Purchased Call/SPX/SPXB212SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/02/2025	09/24/2027	10/06/2025	Expire		1,501,569	7900	63,705								222				0001
Purchased Call/SPX/SPXB213SU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/10/2025	10/12/2027	10/15/2025	Expire		1,743,000	8154.6	46,364								219				0001
Purchased Call/SPX/SPXB214S4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/15/2025	10/14/2027	10/17/2025	Expire		2,006,582	6615	284,901								309				0001
Purchased Call/SPX/SPXB218S5	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/15/2025	12/15/2027	12/17/2025	Expire		3,304,000	6792.65	458,265								602				0001
Purchased Call/SPX/SPXC05ASR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/10/2025	01/29/2027	02/12/2025	Expire		1,469,483	6047	198,461								27				0001
Purchased Call/SPX/SPXC05ESQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	03/18/2025	Expire		1,933,000	5638.94	262,308								506				0001
Purchased Call/SPX/SPXC05GSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2027	03/26/2025	Expire		1,620,000	5730.08	217,890								68				0001
Purchased Call/SPX/SPXC05QBS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	05/20/2025	Expire		1,663,000	7570.12	34,923								84				0001
Purchased Call/SPX/SPXC05PSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	05/28/2025	Expire		1,999,000	5802.82	276,662								947				0001
Purchased Call/SPX/SPXC05RSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/02/2025	06/02/2027	06/04/2025	Expire		1,691,000	5882.52	240,460								138				0001
Purchased Call/SPX/SPXC05RSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	06/05/2025	Expire		1,531,000	5946.49	212,197								123				0001
Purchased Call/SPX/SPXO13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	12/18/2025	05/03/2030	12/22/2025	Expire		6,750,000	8800	593,030								1,105				0001
Purchased Call/SPX/SPX8158SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/15/2023	09/15/2025	09/17/2025	Exercise		1,692,000	4383.57	254,646		848,492	758,473			848,492		(90,019)				0001
Purchased Call/SPX/SPX8151YSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/03/2025	12/31/2026	01/07/2025	Expire		1,522,000	7050.74	57,532								80				0001
Purchased Call/SPX/SPXB211SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2025	02/03/2025	Exercise		1,345,953	3985	218,062		698,867	690,168			698,867		(8,698)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821ISO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025	02/04/2025	Exercise		1,506,334	5255	37,201		289,075	287,531			289,075		(1,544)				0001
Purchased Call/SPX/SPX821JS8	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2025	02/14/2025	Exercise		1,500,000	5104.89	51,900		351,013	348,023			351,013		(2,990)				0001
Purchased Call/SPX/SPX821KSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2025	02/28/2025	Exercise		1,534,000	4994.31	53,383		371,614	367,514			371,614		(4,101)				0001
Purchased Call/SPX/SPX821LSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2025	03/17/2025	Exercise		1,499,122	3850	224,305		645,207	623,331			645,207		(21,876)				0001
Purchased Call/SPX/SPX821MSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/20/2023	03/14/2025	03/18/2025	Exercise		1,562,405	3917	228,243		681,888	659,159			681,888		(22,730)				0001
Purchased Call/SPX/SPX821MSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/24/2023	03/24/2025	03/26/2025	Exercise		1,961,000	3909.44	294,738		917,603	884,359			917,603		(33,244)				0001
Purchased Call/SPX/SPX821NSI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/05/2023	04/03/2025	04/07/2025	Exercise		2,118,292	4082	290,204		753,395	716,671			753,395		(36,725)				0001
Purchased Call/SPX/SPX821NST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/06/2023	04/09/2025	04/11/2025	Expire		2,127,000	5227.74	49,772			(6,682)					(6,682)				0001
Purchased Call/SPX/SPX821OST	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/01/2023	04/28/2025	04/30/2025	Exercise		2,631,852	4083	402,971		924,910	859,969			924,910		(64,942)				0001
Purchased Call/MAB/MAB4137SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	01/10/2025	Exercise		22,924,762	279.24	503,631		1,394,017	922,027			1,394,017		(471,990)				0001
Purchased Call/MAB/MAB4137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	01/08/2025	Exercise		34,978,626	279.3	769,590		2,083,140	1,360,401			2,083,140		(722,738)				0001
Purchased Call/MAB/MAB4138S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	01/07/2025	Exercise		12,884,253	279.3	284,619		715,708	448,314			715,708		(267,394)				0001
Purchased Call/MAB/MAB4138S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	12/09/2025	Exercise		222,370	279.3	4,892		13,827	9,234			13,827		(4,593)				0001
Purchased Call/MAB/MAB4138S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	01/14/2025	Exercise		15,683,379	279.31	347,010	1,269	859,026	530,268			859,026		(328,758)				0001
Purchased Call/MAB/MAB4138S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	01/07/2025	Exercise		10,987,882	279.64	242,813	968	595,933	365,269			595,933		(230,664)				0001
Purchased Call/MAB/MAB4138SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	01/06/2025	Exercise		24,692,562	280.45	535,488		1,315,197	806,930			1,315,197		(508,268)				0001
Purchased Call/MAB/MAB4138SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	01/09/2025	Exercise		24,990,714	279.33	542,118		1,353,150	834,808			1,353,150		(518,342)				0001
Purchased Call/MLR/MLR2619SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2027	07/11/2025	Exercise		1,736,522	225.48	54,587	3,348	4,981	1,632			4,981		(3,300)				0001
Purchased Call/MLR/MLR2619SW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	07/15/2025	Exercise		3,279,880	225.12	111,632	1,921	2,059	137			2,059		(1,616)				0001
Purchased Call/MLR/MLR261AS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	07/22/2025	Exercise		3,114,964	225.62	72,278	18,996	21,798	2,802			21,798		(18,788)				0001
Purchased Call/MLR/MLR261AS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2027	07/24/2025	Exercise		2,153,659	227.26	67,669	4,039	5,514	1,474			5,514		(3,987)				0001
Purchased Call/MLR/MLR261ASB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	07/29/2025	Exercise		2,944,796	226.38	68,524	17,714	24,156	6,442			24,156		(17,513)				0001
Purchased Call/MLR/MLR261ASC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	07/29/2025	Exercise		3,438,077	226.38	87,987	16,516	17,362	846			17,362		(16,258)				0001
Purchased Call/MLR/MLR261ASE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	07/31/2025	Exercise		1,692,021	226.22	54,199	2,583	2,652	69			2,652		(2,540)				0001
Purchased Call/MLR/MLR261AS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	08/05/2025	Exercise		2,334,741	226.24	69,577	6,536	10,789	4,253			10,789		(6,329)				0001
Purchased Call/MLR/MLR261ASM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2027	08/08/2025	Expire		458,294	227.12	16,224								13				0001
Purchased Call/MLR/MLR261ASP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	08/12/2025	Exercise		3,980,995	227.25	112,581	14,173	15,082	909			15,082		(13,831)				0001
Purchased Call/MLR/MLR2615SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2025	01/29/2027	01/31/2025	Exercise		1,752,346	223.25	50,075	5,760	7,820	2,060			7,820		(5,750)				0001
Purchased Call/MLR/MLR2615SU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	02/11/2025	Exercise		5,228,098	225.05	129,856	26,564	29,430	2,867			29,430		(26,347)				0001
Purchased Call/MLR/MLR2615SV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027	02/12/2025	Exercise		3,415,689	225.88	102,611	8,315	9,380	1,065			9,380		(8,299)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC052Z96	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	08/05/2025	Expire		2,502,264	6351	292,856								876				0001
Purchased Call/SPX/SPXC177SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2023	01/03/2025	01/07/2025	Exercise		2,605,233	3800	447,373		1,454,738	1,453,500			1,454,738		(1,238)				0001
Purchased Call/SPX/SPXC179SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	02/24/2025	Exercise		2,110,381	4106	273,612		1,033,029	1,014,237			1,033,029		(18,792)				0001
Purchased Call/SPX/SPXC17FSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	06/12/2025	Exercise		1,810,000	4258.02	257,563		749,787	693,180			749,787		(56,607)				0001
Purchased Call/SPX/SPXC17HS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2023	08/08/2025	08/12/2025	Exercise		1,715,837	4459	248,947		741,292	665,885			741,292		(75,407)				0001
Purchased Call/SPX/SPXC17KS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2023	10/03/2025	10/07/2025	Exercise		1,829,259	4212	302,402		1,074,127	959,105			1,074,127		(115,022)				0001
Purchased Call/SPX/SPXC17MSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2023	11/07/2025	11/12/2025	Exercise		1,448,240	4357	226,252		785,065	687,921			785,065		(97,144)				0001
Purchased Call/SPX/SPXC170S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	12/11/2025	Exercise		1,638,000	4574.44	226,535		807,539	701,117			807,539		(106,422)				0001
Purchased Call/SPX/SPXD051S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2027	08/13/2025	Expire		1,992,000	6319.28	270,314								227				0001
Purchased Call/SPX/SPXD052S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	08/19/2025	Expire		1,991,000	6436.9	260,622								805				0001
Purchased Call/SPX/SPXD052SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2027	08/26/2025	Expire		4,428,000	6457.21	573,869								1,801				0001
Purchased Call/SPX/SPXD052S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2027	08/26/2025	Expire		2,006,000	8212.98	32,297								101				0001
Purchased Call/SPX/SPXD058SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/07/2025	10/06/2027	10/09/2025	Expire		1,759,213	6740	229,197								242				0001
Purchased Call/SPX/SPXD05DSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/26/2027	10/28/2025	Expire		1,427,000	8459.049999999999	34,248								124				0001
Purchased Call/SPX/SPXD05DSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	10/29/2025	Expire		1,446,000	6847.66	196,656								222				0001
Purchased Call/SPX/SPXD05ES9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/28/2025	10/22/2027	10/30/2025	Expire		1,798,602	6762	270,541								308				0001
Purchased Call/SPX/SPXD05KS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	12/03/2025	Expire		1,897,000	6747.91	271,461								342				0001
Purchased Call/SPX/SPXD05NSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/16/2025	12/10/2027	12/18/2025	Expire		1,532,517	6872	194,411								258				0001
Purchased Call/MLR/MLR261660	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	02/19/2025	Exercise		2,723,230	226.17	65,300	15,007	14,070	(936)			14,070		(14,844)				0001
Purchased Call/MLR/MLR261662	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2027	02/20/2025	Exercise		2,014,980	226.61	66,886	1,745	1,545	(201)			1,545		(1,733)				0001
Purchased Call/SPX/SPX8210SV	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	04/29/2025	Exercise		1,525,450	5089	51,508		161,397	153,276			161,397		(8,122)				0001
Purchased Call/SPX/SPX821PS9	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/04/2023	05/02/2025	05/06/2025	Exercise		2,575,283	4107	329,654		960,996	905,978			960,996		(55,018)				0001
Purchased Call/SPX/SPX8210S6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/15/2023	05/14/2025	05/16/2025	Exercise		1,964,888	5035	65,093		347,295	335,403			347,295		(11,892)				0001
Purchased Call/SPX/SPX821USH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/21/2023	06/13/2025	06/17/2025	Exercise		1,800,333	5550	37,780		175,912	167,371			175,912		(8,541)				0001
Purchased Call/SPX/SPX821VSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	06/27/2025	Exercise		2,089,000	4298.32	302,905		842,475	769,761			842,475		(72,714)				0001
Purchased Call/SPX/SPX9153SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	02/20/2025	Expire		2,016,925	6044	286,060								50				0001
Purchased Call/SPX/SPX9153SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	02/20/2025	Expire		1,595,918	6115	211,877								37				0001
Purchased Call/SPX/SPX9156SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2027	03/11/2025	Expire		3,408,000	5770.2	464,851								872				0001
Purchased Call/SPX/SPX9159SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/12/2025	05/07/2027	05/14/2025	Expire		1,597,021	5663	253,975								125				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX915CS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/11/2025	07/13/2027	07/15/2025	Expire		4,138,000	6259.75	547,457								1,545				0001
Purchased Call/SPX/SPX915CS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/17/2025	07/16/2027	07/21/2025	Expire		2,201,000	6297.36	292,293								840				0001
Purchased Call/SPX/SPX915CSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/25/2025	07/27/2027	07/29/2025	Expire		3,851,000	6388.64	505,636								1,480				0001
Purchased Call/SPX/SPX915ESW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/10/2025	09/10/2027	09/12/2025	Expire		2,092,000	6483.05	279,491								266				0001
Purchased Call/SPX/SPX9151S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/23/2025	10/22/2027	10/27/2025	Expire		2,092,000	6694.64	288,278								1,042				0001
Purchased Call/SPX/SPX9151SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/07/2025	11/09/2027	11/12/2025	Expire		2,338,000	6695.16	334,802								1,672				0001
Purchased Call/SPX/SPX915KSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/26/2025	12/23/2027	12/30/2025	Expire		3,116,000	6929.94	410,066								1,686				0001
Purchased Call/SPX/SPX9211SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2025	08/05/2025	Exercise		1,805,000	5698.03	49,457		212,961	198,579			212,961		(14,383)				0001
Purchased Call/SPX/SPX9211SQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/01/2023	07/25/2025	07/29/2025	Exercise		1,531,904	4514	229,905		629,879	564,601			629,879		(65,278)				0001
Purchased Call/SPX/SPX9216SI	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2025	09/09/2025	Exercise		1,988,000	5497.16	63,417		439,634	418,028			439,634		(21,606)				0001
Purchased Call/SPX/SPX921FS7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/14/2023	12/12/2025	12/16/2025	Exercise		1,624,969	4649	225,119		760,265	653,140			760,265		(107,126)				0001
Purchased Call/SPX/SPX921GSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/29/2023	12/31/2025	01/05/2026	Exercise		3,021,000	4686.36	425,961		1,386,787	1,173,807			1,386,787		(212,981)				0001
Purchased Call/MAB/MAB4138SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	01/07/2025	Exercise		40,759,879	278.1	897,501		2,377,133	1,516,795			2,377,133		(860,338)				0001
Purchased Call/MAB/MAB4138SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	01/07/2025	Exercise		18,737,967	278.1	414,109		1,059,049	662,052			1,059,049		(396,997)				0001
Purchased Call/MAB/MAB4138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	01/16/2025	Exercise		14,858,044	278.27	321,700		799,286	489,534			799,286		(309,752)				0001
Purchased Call/MAB/MAB4138SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	01/14/2025	Exercise		15,442,773	277.95	321,101		833,992	524,062			833,992		(309,931)				0001
Purchased Call/MAB/MAB4138SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	01/10/2025	Exercise		24,462,454	276.05	485,420	18,484	1,502,319	1,013,729			1,502,319		(488,589)				0001
Purchased Call/MAB/MAB4138SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	01/17/2025	Exercise		24,026,680	274.41	536,592		1,736,702	1,213,173			1,736,702		(523,529)				0001
Purchased Call/MAB/MAB4138SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	01/09/2025	Exercise		36,939,474	275.76	814,901		2,396,060	1,598,497			2,396,060		(797,563)				0001
Purchased Call/MLR/MLR261ASX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	08/19/2025	Exercise		3,498,799	226.84	99,730	12,064	17,077	5,014			17,077		(11,756)				0001
Purchased Call/MLR/MLR261BS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	08/25/2025	Exercise		4,670,275	226.88	153,154	5,853	8,432	2,578			8,432		(5,373)				0001
Purchased Call/MLR/MLR261BS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	09/03/2025	Exercise		4,491,626	228.21	101,018	29,626	41,960	12,334			41,960		(29,203)				0001
Purchased Call/MLR/MLR261BSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2027	09/04/2025	Expire		273,199	228.11	9,896								9				0001
Purchased Call/MLR/MLR261BSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	09/05/2025	Exercise		2,021,651	228.89	42,142	14,814	18,048	3,234			18,048		(14,775)				0001
Purchased Call/MLR/MLR261BSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	09/09/2025	Exercise		2,007,343	230.22	61,484	4,989	5,911	923			5,911		(4,789)				0001
Purchased Call/MLR/MLR261BSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2027	09/10/2025	Exercise		2,520,706	230.8	70,946	9,520	10,215	695			10,215		(9,442)				0001
Purchased Call/MLR/MLR261BSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2027	09/18/2025	Expire		1,253,980	231.89	44,542								43				0001
Purchased Call/MLR/MLR261BSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	09/25/2025	Exercise		2,159,085	231.91	63,864	6,392	7,666	1,274			7,666		(6,328)				0001
Purchased Call/MLR/MLR261CS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2027	10/07/2025	Expire		1,193,112	233.37	42,475								147				0001
Purchased Call/MLR/MLR261CSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/18/2027	10/21/2025	Exercise		4,523,417	236.04	89,446	35,794	30,526	(5,268)			30,526		(35,475)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2616SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2027	03/06/2025	Exercise		2,149,298	227.76	72,675	1,793	1,309	(485)			1,309		(1,776)				0001
Purchased Call/SPX/SPXD17DSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	01/15/2025	Expire		2,163,879	5907	273,128								11				0001
Purchased Call/SPX/SPXE174SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	08/05/2025	Expire		1,661,000	6238.01	219,584								654				0001
Purchased Call/SPX/SPXF00KSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/21/2025	05/23/2025	Exercise		1,563,000	5195.96	43,451		259,722	251,377			259,722		(8,345)				0001
Purchased Call/SPX/SPXF00VSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/17/2023	07/17/2025	07/21/2025	Exercise		1,516,000	4488.87	210,876		606,190	549,205			606,190		(56,986)				0001
Purchased Call/SPX/SPXF00YS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/28/2023	07/30/2025	08/01/2025	Exercise		2,155,000	4495.17	324,328		878,385	784,958			878,385		(93,428)				0001
Purchased Call/SPX/SPXG00BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	09/30/2025	Exercise		2,166,000	5184.98	96,604		739,169	703,606			739,169		(35,563)				0001
Purchased Call/SPX/SPXG00F9K	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/13/2025	10/15/2025	Exercise		1,675,000	5292.87	65,828		527,081	501,275			527,081		(25,806)				0001
Purchased Call/SPX/SPXG00GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	10/21/2025	Exercise		1,512,000	5349.67	50,803		460,594	440,426			460,594		(20,168)				0001
Purchased Call/SPX/SPXG00GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/20/2025	10/22/2025	Exercise		1,484,000	4179.81	228,091		897,717	806,104			897,717		(91,613)				0001
Purchased Call/SPX/SPXG00HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/21/2025	10/23/2025	Exercise		1,490,618	5253	50,507		517,340	496,957			517,340		(20,384)				0001
Purchased Call/SPX/SPXG001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	10/28/2025	Exercise		1,507,432	4913	81,747		683,843	650,376			683,843		(33,468)				0001
Purchased Call/MAB/MAB4138SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	01/08/2025	Exercise		11,751,090	275.76	259,699		822,807	568,832			822,807		(253,976)				0001
Purchased Call/MAB/MAB4138SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	01/14/2025	Exercise		15,182,264	276.03	337,266	1,290	1,078,581	744,526			1,078,581		(334,055)				0001
Purchased Call/MAB/MAB4138SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	01/16/2025	Exercise		2,973,215	276.33	65,412		210,714	146,050			210,714		(64,665)				0001
Purchased Call/MAB/MAB4139S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	01/08/2025	Exercise		34,098,674	277.03	733,318	2,277	2,409,398	1,677,322			2,409,398		(732,076)				0001
Purchased Call/MAB/MAB4139S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	01/06/2025	Exercise		46,840,063	276.34	1,019,615	3,139	3,380,643	2,360,623			3,380,643		(1,020,020)				0001
Purchased Call/MAB/MAB4139S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	01/07/2025	Exercise		15,023,276	276.34	331,835		1,024,675	693,749			1,024,675		(330,926)				0001
Purchased Call/MAB/MAB4139S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	01/15/2025	Exercise		17,738,440	275.09	342,196	26,245	1,257,854	889,413			1,257,854		(368,441)				0001
Purchased Call/MAB/MAB4139S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	01/14/2025	Exercise		13,385,417	275.22	109,242	94,809	608,937	404,886			608,937		(204,051)				0001
Purchased Call/MAB/MAB4139SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	01/06/2025	Exercise		26,393,613	275.52	500,376	41,193	42,641	1,448			42,641		(42,550)				0001
Purchased Call/MLR/MLR261CSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	10/21/2025	Exercise		2,135,404	236.04	71,349	2,324	2,011	(313)			2,011		(2,074)				0001
Purchased Call/MLR/MLR261CSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2027	10/28/2025	Exercise		1,094,578	235.75	32,579	3,194	2,907	(286)			2,907		(3,076)				0001
Purchased Call/MLR/MLR261CSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2027	10/30/2025	Exercise		2,100,075	235.03	71,067	1,848	1,899	51			1,899		(1,767)				0001
Purchased Call/MLR/MLR261CSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2027	10/31/2025	Expire		796,653	233.85	28,281								32				0001
Purchased Call/MLR/MLR261DS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	11/01/2027	11/04/2025	Expire		1,489,372	233.61	52,873								194				0001
Purchased Call/MLR/MLR261DS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2027	11/07/2025	Expire		1,257,451	233.09	44,640								52				0001
Purchased Call/MLR/MLR261DS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	11/10/2025	Expire		4,003,047	233.22	142,283								539				0001
Purchased Call/MLR/MLR261DSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2027	11/13/2025	Expire		1,973,845	235.42	70,071								83				0001
Purchased Call/MLR/MLR261DSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	11/24/2025	Expire		2,137,148	233.01	75,869								290				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR261DSL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/22/2027	11/25/2025	Expire		1,627,823	233.65	57,951								222				0001
Purchased Call/MLR/MLR261DSX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	12/09/2025	Expire		1,496,074	234.22	52,961								209				0001
Purchased Call/MLR/MLR261DSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	12/09/2025	Exercise		4,584,088	234.22	154,407	4,164	4,247	83			4,247		(3,557)				0001
Purchased Call/MLR/MLR261ES5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2027	12/16/2025	Expire		2,857,642	234	101,161								405				0001
Purchased Call/MLR/MLR261ES8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2027	12/18/2025	Expire		1,339,028	233.97	47,535								63				0001
Purchased Call/MLR/MLR261ESE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	12/24/2025	Expire		1,779,359	235.43	63,424								107				0001
Purchased Call/MLR/MLR261ESJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	12/31/2025	Expire		1,209,104	235.89	42,923								59				0001
Purchased Call/SPX/SPXC05WSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/30/2025	07/17/2025	07/02/2025	Expire		114,000,000	5956.75		131,100		(131,100)					(131,100)				0001
Purchased Call/MAB/MAB3130SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2024	01/02/2025	01/06/2025	Exercise		22,838,106	271.7	482,113		320,961	319,627			320,961		(1,334)				0001
Purchased Call/MLR/MLR2617S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2027	04/04/2025	Expire		1,021,302	230.81	35,877								18				0001
Purchased Call/MLR/MLR2617SC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	04/08/2025	Exercise		3,298,000	224.96	51,854	32,613	33,560	947			33,560		(32,504)				0001
Purchased Call/MLR/MLR2617SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	04/14/2025	Exercise		2,348,810	222.33	74,009	4,530	6,455	1,925			6,455		(4,372)				0001
Purchased Call/MLR/MLR2617SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	04/15/2025	Exercise		4,370,066	222.83	95,246	29,509	32,945	3,437			32,945		(29,305)				0001
Purchased Call/MLR/MLR2617SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	04/15/2025	Exercise		1,848,925	222.83	56,798	4,234	5,174	940			5,174		(4,113)				0001
Purchased Call/MLR/MLR2617SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/14/2025	04/14/2027	04/16/2025	Exercise		857,430	223.5	16,205	7,037	8,841	1,804			8,841		(7,030)				0001
Purchased Call/MAB/MAB4139SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	01/07/2025	Exercise		38,231,941	275.86	770,340	34,071	37,038	2,967			37,038		(36,167)				0001
Purchased Call/MAB/MAB4139SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	01/07/2025	Exercise		18,568,830	275.86	339,283	35,544	32,269	(3,275)			32,269		(36,428)				0001
Purchased Call/MAB/MAB4139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	01/08/2025	Exercise		10,871,088	275.43	191,308	25,450	27,898	2,448			27,898		(25,960)				0001
Purchased Call/MAB/MAB4139SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	01/09/2025	Exercise		10,088,103	275.78	187,279	16,745	16,535	(210)			16,535		(17,242)				0001
Purchased Call/MAB/MAB4139SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	01/10/2025	Exercise		28,222,572	275.72	544,701	37,013	47,817	10,804			47,817		(38,430)				0001
Purchased Call/MAB/MAB4139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	01/14/2025	Exercise		17,468,944	274.9	327,958	29,053	32,441	3,388			32,441		(29,838)				0001
Purchased Call/MAB/MAB4139SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	01/14/2025	Exercise		35,039,934	274.9	682,437	43,923	56,833	12,910			56,833		(45,645)				0001
Purchased Call/MAB/MAB3130SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2025	01/09/2025	Exercise		7,422,211	270.54	165,551		143,799	141,062			143,799		(2,737)				0001
Purchased Call/MAB/MAB3130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	01/08/2025	Exercise		4,885,403	270.54	107,022		88,352	86,877			88,352		(1,474)				0001
Purchased Call/MAB/MAB313PSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	01/16/2025	Exercise		6,501,766	273.49	142,737		2,943	(2,169)			2,943		(5,112)				0001
Purchased Call/MAB/MAB313PSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/06/2025	Exercise		16,815,406	271.7	376,885		272,887	256,161			272,887		(16,727)				0001
Purchased Call/MAB/MAB313PSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise		16,606,800	272.5	369,553		219,914	203,459			219,914		(16,455)				0001
Purchased Call/MAB/MAB313PSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	01/23/2025	Exercise		3,522,402	272.5	78,145		53,276	48,965			53,276		(4,311)				0001
Purchased Call/MAB/MAB313PSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2024	01/22/2025	01/24/2025	Exercise		25,637,226	273.48	554,119		373,068	341,007			373,068		(32,061)				0001
Purchased Call/MAB/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	01/30/2025	Exercise		6,276,274	272.68	138,760		77,947	67,636			77,947		(10,311)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313QS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/28/2025	Exercise		89,424	272.68	1,958		1,643	1,518			1,643		(125)				0001
Purchased Call/MAB/MAB313QSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/10/2025	Exercise		20,401,537	273.64	446,002		198,771	164,398			198,771		(34,374)				0001
Purchased Call/SPX/SPXA05FSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBJXP4R0TD8PU41	01/06/2023	01/08/2025	01/10/2025	Exercise		1,844,000	4602.04	123,732		621,809	620,621			621,809		(1,188)				0001
Purchased Call/SPX/SPXA05KSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBJXP4R0TD8PU41	03/09/2023	02/28/2025	03/04/2025	Exercise		1,482,147	4698	78,288		466,161	459,837			466,161		(6,324)				0001
Purchased Call/SPX/SPXA05NSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNEBIBJXP4R0TD8PU41	03/31/2023	04/02/2025	04/04/2025	Exercise		1,524,000	5019.52	56,693		241,599	234,522			241,599		(7,077)				0001
Purchased Call/MLR/MLR2617SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	04/18/2025	Exercise		1,950,754	223.75	51,020	8,940	11,375	2,435			11,375		(8,906)				0001
Purchased Call/MLR/MLR2617SX	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	04/29/2025	Exercise		6,780,968	223.99	214,881	12,294	13,062	768			13,062		(11,819)				0001
Purchased Call/MLR/MLR2618S0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	05/02/2025	Exercise		2,343,605	224.71	72,637	5,172	6,303	1,132			6,303		(5,130)				0001
Purchased Call/MLR/MLR2618S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	05/05/2025	Exercise		2,687,748	224.07	66,407	14,370	14,183	(187)			14,183		(14,218)				0001
Purchased Call/MLR/MLR2618S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	05/06/2025	Exercise		3,381,983	224.07	88,039	15,890	16,465	574			16,465		(15,693)				0001
Purchased Call/MLR/MLR2618SD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2027	05/15/2025	Exercise		2,536,351	223.2	68,267	10,506	12,504	1,998			12,504		(10,472)				0001
Purchased Call/SPX/SPXH13UST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025	01/09/2025	Exercise		1,802,000	3844.44	286,158		970,497	968,139			970,497		(2,358)				0001
Purchased Call/SPX/SPXH13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/08/2025	01/10/2025	Exercise		1,560,852	4349	150,530		633,977	632,530			633,977		(1,447)				0001
Purchased Call/SPX/SPXI00MSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/03/2025	12/31/2026	01/07/2025	Expire		1,465,000	5942.47	195,871								273				0001
Purchased Call/SPX/SPXI00QS3	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WBSGQX2D1J8570P30	01/13/2025	12/04/2026	01/15/2025	Expire		23,300,000	7000	734,600								(22)				0001
Purchased Call/SPX/SPXJ001SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/14/2025	04/08/2027	04/16/2025	Expire		2,360,253	4999	497,171								192				0001
Purchased Call/SPX/SPXJ002SA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/17/2025	04/21/2025	04/21/2025	Exercise		15,900,000	5351.38		58,300	106,000	47,700			106,000		(58,300)				0001
Purchased Call/SPX/SPXJ003SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/24/2025	04/23/2027	04/28/2025	Expire		2,126,000	5484.77	298,703								669				0001
Purchased Call/SPX/SPXJ00BSZ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WBSGQX2D1J8570P30	06/23/2025	02/26/2027	06/25/2025	Expire		1,487,500	7400	25,960								16				0001
Purchased Call/MAB/MAB313QSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	01/10/2025	Exercise		20,019,344	273.51	444,459		408,704	364,674			408,704		(44,031)				0001
Purchased Call/MAB/MAB313RS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/12/2025	02/14/2025	Exercise		250,913	274.78	6,045		5,221	4,512			5,221		(709)				0001
Purchased Call/MAB/MAB313RSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	01/24/2025	Exercise		26,065,324	276.37	563,167		437,726	368,645			437,726		(69,081)				0001
Purchased Call/MAB/MAB313RSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	02/06/2025	Exercise		18,514,604	278.11	411,120		228,554	170,183			228,554		(58,370)				0001
Purchased Call/MAB/MAB313RSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/24/2025	01/24/2025	Exercise		8,330,888	278.59	182,543		77,566	50,401			77,566		(27,165)				0001
Purchased Call/MAB/MAB313RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	01/28/2025	Exercise		17,001,343	278.59	372,873		180,279	127,117			180,279		(53,163)				0001
Purchased Call/MAB/MAB313RSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	02/25/2025	Exercise		52,482	278.59	1,144		555	393			555		(162)				0001
Purchased Call/MAB/MAB313SS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2024	02/28/2025	01/08/2025	Exercise		8,168,235	278.35	187,878		507	(29,609)			507		(30,116)				0001
Purchased Call/MAB/MAB4139SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	01/15/2025	Exercise		13,843,519	274.3	281,913	9,139	13,345	4,206			13,345		(9,861)				0001
Purchased Call/MAB/MAB4139SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	01/16/2025	Exercise		11,450,545	273.61	217,342	23,953	36,145	12,192			36,145		(24,505)				0001
Purchased Call/MAB/MAB413AS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	01/17/2025	Exercise		10,667,427	275.38	162,501	38,486	46,884	8,398			46,884		(38,869)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413AS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	01/21/2025	Exercise		25,262,613	276.09	501,660	27,283	32,449	5,165			32,449		(28,375)				0001
Purchased Call/MAB/MAB413AS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	01/22/2025	Exercise		53,114,668	276.1	1,043,318	63,960	70,628	6,669			70,628		(66,250)				0001
Purchased Call/MAB/MAB413AS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	01/22/2025	Exercise		4,665,819	276.1	78,657	12,229	9,869	(2,360)			9,869		(12,387)				0001
Purchased Call/MAB/MAB413AS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	01/23/2025	Exercise		15,218,305	276.62	313,238	18,876	20,203	1,326			20,203		(19,635)				0001
Purchased Call/MAB/MAB413ASB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	01/24/2025	Exercise		27,507,128	277.46	549,494	28,017	29,845	1,828			29,845		(29,319)				0001
Purchased Call/MAB/MAB413ASD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	01/27/2025	Exercise		20,902,121	277.52	404,192	27,711	25,973	(1,738)			25,973		(28,551)				0001
Purchased Call/MAB/MAB413ASF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	01/28/2025	Exercise		39,046,780	277.69	722,847	62,194	61,812	(382)			61,812		(63,718)				0001
Purchased Call/MAB/MAB313SS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	03/03/2025	02/11/2025	Exercise		10,224,728	280.52	223,922		1,297	(36,331)			1,297		(37,629)				0001
Purchased Call/MAB/MAB313SSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	01/07/2025	Exercise		17,882,226	281.64	388,170		1,787	(68,179)			1,787		(69,966)				0001
Purchased Call/MAB/MAB313SSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/12/2024	03/12/2025	01/17/2025	Exercise		16,015,872	280.21	351,452		1,931	(66,086)			1,931		(68,016)				0001
Purchased Call/MAB/MAB313SST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2024	03/14/2025	01/24/2025	Exercise		20,180,310	279.73	434,213		17,959	(68,834)			17,959		(86,793)				0001
Purchased Call/MAB/MAB313SSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	01/14/2025	Exercise		35,251,056	278.91	782,113		135,169	(21,448)			135,169		(156,617)				0001
Purchased Call/SPX/SPXA050SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	04/21/2025	Exercise		1,880,833	5034	66,401		112,662	102,940			112,662		(9,722)				0001
Purchased Call/SPX/SPXA21PSG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/27/2025	03/25/2027	03/31/2025	Expire		1,548,006	5700	205,239								416				0001
Purchased Call/SPX/SPXA21PSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	04/02/2025	04/01/2027	04/04/2025	Expire		1,680,718	5621	226,540								78				0001
Purchased Call/SPX/SPXA21TS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	04/23/2025	04/21/2027	04/25/2025	Expire		1,862,110	5149	326,564								138				0001
Purchased Call/SPX/SPXA21TS3	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	04/25/2025	04/23/2027	04/29/2025	Expire		1,449,000	5525.21	200,831								451				0001
Purchased Call/SPX/SPXA21TSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/02/2025	05/04/2027	05/06/2025	Expire		1,591,000	5686.67	223,536								513				0001
Purchased Call/SPX/SPXA21TSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/15/2025	05/14/2027	05/19/2025	Expire		1,496,000	5916.93	203,755								488				0001
Purchased Call/SPX/SPXA21WS2	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/12/2025	06/11/2027	06/16/2025	Expire		1,934,000	6045.26	258,189								674				0001
Purchased Call/SPX/SPXA21WSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/20/2025	06/17/2027	06/24/2025	Expire		2,990,000	5967.84	403,351								1,078				0001
Purchased Call/SPX/SPXA21ZS4	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	07/21/2025	07/21/2027	07/23/2025	Expire		1,665,000	6267.77	226,107								172				0001
Purchased Call/SPX/SPXA21ZSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	07/30/2025	07/30/2027	08/01/2025	Expire		1,965,000	6289.73	274,118								218				0001
Purchased Call/SPX/SPXB050S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/13/2023	07/11/2025	07/15/2025	Exercise		1,502,000	5727.75	27,637		177,174	169,893			177,174		(7,281)				0001
Purchased Call/SPX/SPXB052SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	08/29/2025	Exercise		3,250,000	4366.06	488,800		1,548,121	1,388,540			1,548,121		(159,581)				0001
Purchased Call/SPX/SPXB052SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	09/08/2025	Exercise		2,985,000	4425.45	452,526		1,372,684	1,219,980			1,372,684		(152,704)				0001
Purchased Call/SPX/SPXB053S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	09/09/2025	Exercise		1,617,000	5539.43	48,672		341,135	324,621			341,135		(16,514)				0001
Purchased Call/SPX/SPXB053S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/06/2023	08/22/2025	08/26/2025	Exercise		1,527,677	5607	37,634		294,948	282,667			294,948		(12,281)				0001
Purchased Call/SPX/SPXB055B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	09/30/2025	Exercise		1,729,000	4233.9	267,131		974,741	876,402			974,741		(98,339)				0001
Purchased Call/SPX/SPXB055L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2023	09/26/2025	09/30/2025	Exercise		1,654,062	4272	236,074		913,104	825,354			913,104		(87,750)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB059P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	10/10/2025	Exercise		2,396,000	4226.64	378,328		1,405,335	1,259,824			1,405,335		(145,511)				0001
Purchased Call/SPX/SPXB059X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	11/17/2025	Exercise		1,514,000	4348.02	221,195		820,041	724,159			820,041		(95,882)				0001
Purchased Call/SPX/SPXB059Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2023	10/31/2025	11/04/2025	Exercise		1,579,370	5105	86,227		636,818	600,329			636,818		(36,490)				0001
Purchased Call/SPX/SPXB05ES7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/21/2023	12/15/2025	12/17/2025	Exercise		1,479,630	4723	192,238		655,268	562,353			655,268		(92,915)				0001
Purchased Call/SPX/SPXB210SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/29/2025	08/30/2027	09/03/2025	Expire		1,873,000	6460.26	242,366								1,052				0001
Purchased Call/SPX/SPXB211SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/19/2025	09/21/2027	09/23/2025	Expire		1,809,000	8257.139999999999	42,692								143				0001
Purchased Call/SPX/SPXB212SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2027	10/02/2025	Expire		1,669,000	6644.99	228,319								235				0001
Purchased Call/SPX/SPXB213S1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/02/2025	10/01/2027	10/06/2025	Expire		2,140,873	6678	292,233								1,010				0001
Purchased Call/SPX/SPXB214SZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/31/2025	10/27/2027	11/04/2025	Expire		1,397,198	6883	186,102								687				0001
Purchased Call/SPX/SPXB217SF	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/04/2025	12/03/2027	12/08/2025	Expire		1,965,000	6822.83	274,511								1,080				0001
Purchased Call/SPX/SPXB218SB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/18/2025	12/17/2027	12/22/2025	Expire		1,787,900	6656	263,537								1,065				0001
Purchased Call/SPX/SPXB218SG	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2027	12/24/2025	Expire		2,200,000	6854.42	297,880								399				0001
Purchased Call/SPX/SPXC059SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	02/03/2025	Expire		2,095,583	6035	291,578								467				0001
Purchased Call/SPX/SPXC05BSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	02/19/2025	Expire		2,987,000	6062.66	413,998								1,033				0001
Purchased Call/SPX/SPXC05VSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/23/2025	06/23/2027	06/25/2025	Expire		1,547,000	6004.08	210,701								138				0001
Purchased Call/MAB/MAB313TSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Expire		73,557	282.93	1,611								(368)				0001
Purchased Call/MAB/MAB313TSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2024	03/27/2025	01/09/2025	Exercise		20,770,786	283.97	459,268		3,828	(104,079)			3,828		(107,907)				0001
Purchased Call/MAB/MAB313TSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/31/2025	03/13/2025	Exercise		8,388,042	284.42	183,698		160	(44,755)			160		(44,915)				0001
Purchased Call/MAB/MAB313USE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	02/14/2025	Exercise		8,123,522	284.87	177,905		509	(49,971)			509		(50,480)				0001
Purchased Call/SPX/SPXJ130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	07/03/2025	Exercise		2,812,000	4417	399,304		1,127,972	1,028,558			1,127,972		(99,414)				0001
Purchased Call/SPX/SPXJ13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	08/28/2025	Exercise		1,756,000	5551.19	48,817		359,288	343,396			359,288		(15,892)				0001
Purchased Call/SPX/SPXJ13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	10/02/2025	Exercise		1,488,000	5304.32	53,717		476,057	455,987			476,057		(20,070)				0001
Purchased Call/SPX/SPXN136SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/18/2027	03/24/2025	Expire		2,456,970	5648	328,703								649				0001
Purchased Call/SPX/SPXN13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/14/2025	07/25/2025	04/16/2025	Exercise		21,800,000	5700		329,280	1,377,275	1,047,995			1,377,275		(329,280)				0001
Purchased Call/MLR/MLR161LSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2025	01/21/2025	Expire		1,167,763	233.36	39,814		(820)				(820)		(820)				0001
Purchased Call/MAB/MAB413ASG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	01/28/2025	Exercise		19,691,762	277.69	387,170	24,009	21,564	(2,445)			21,564		(24,773)				0001
Purchased Call/MAB/MAB413ASL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/27/2025	01/27/2026	01/29/2025	Exercise		17,517,684	275.48	347,172	24,819	30,226	5,406			30,226		(25,635)				0001
Purchased Call/MAB/MAB413ASP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2025	01/29/2026	01/31/2025	Exercise		25,893,113	276.3	513,126	36,871	44,329	7,458			44,329		(37,993)				0001
Purchased Call/MAB/MAB413ASR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	02/03/2025	Exercise		25,337,758	277.86	524,617	15,132	13,808	(1,324)			13,808		(16,112)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413AST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	02/04/2025	Exercise		40,243,715	277.42	741,327	69,956	65,366	(4,591)			65,366		(71,373)				0001
Purchased Call/MAB/MAB413ASU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	02/04/2025	Exercise		19,400,406	277.42	376,831	25,959	30,256	4,297			30,256		(26,624)				0001
Purchased Call/MLR/MLR2618SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	05/28/2025	Exercise		2,814,367	223.91	95,290	2,029	2,354	325			2,354		(1,703)				0001
Purchased Call/MLR/MLR2619S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2027	06/10/2025	Exercise		1,423,753	223.88	40,042	5,037	5,075	38			5,075		(4,934)				0001
Purchased Call/SPX/SPXC05ZSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	08/08/2025	Expire		1,546,000	6297.47	208,246								171				0001
Purchased Call/SPX/SPXC178SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/10/2025	01/14/2025	Exercise		1,738,199	3901	282,571		867,436	863,914			867,436		(3,522)				0001
Purchased Call/SPX/SPXC178SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/30/2023	01/24/2025	01/28/2025	Exercise		1,849,391	4021	259,133		954,830	946,587			954,830		(8,244)				0001
Purchased Call/SPX/SPXC17ASL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/28/2025	03/04/2025	Exercise		1,764,222	3956	270,305		852,530	831,024			852,530		(21,506)				0001
Purchased Call/SPX/SPXC17ASZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/07/2025	03/11/2025	Exercise		2,372,086	4011	322,296		1,031,261	1,002,366			1,031,261		(28,896)				0001
Purchased Call/SPX/SPXC17CSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/23/2025	04/25/2025	Exercise		1,853,000	4062.84	277,209		539,823	497,234			539,823		(42,589)				0001
Purchased Call/SPX/SPXC17FSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/12/2023	06/06/2025	06/10/2025	Exercise		2,222,217	4282	315,267		891,829	823,805			891,829		(68,024)				0001
Purchased Call/SPX/SPXC17FST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025	06/20/2025	Exercise		1,530,000	5622.23	29,988		132,948	126,060			132,948		(6,889)				0001
Purchased Call/SPX/SPXC17FSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/13/2025	06/17/2025	Exercise		1,540,824	5368	49,424		213,749	202,591			213,749		(11,158)				0001
Purchased Call/SPX/SPXC17GSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/11/2025	08/13/2025	Exercise		1,551,000	4428.34	228,617		675,814	606,003			675,814		(69,812)				0001
Purchased Call/SPX/SPXC17HSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/13/2025	08/15/2025	Exercise		2,784,000	4423.87	413,424		1,268,738	1,141,705			1,268,738		(127,033)				0001
Purchased Call/SPX/SPXC17ISD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/31/2023	08/29/2025	09/03/2025	Exercise		2,018,000	5715.71	40,360		333,321	319,942			333,321		(13,379)				0001
Purchased Call/SPX/SPXC17JSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/24/2025	09/26/2025	Exercise		2,158,000	4257.42	331,037		1,189,157	1,068,367			1,189,157		(120,790)				0001
Purchased Call/SPX/SPXC17KS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	10/07/2025	Exercise		1,526,630	4276	237,562		870,942	780,583			870,942		(90,359)				0001
Purchased Call/SPX/SPXC17NS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/29/2023	11/26/2025	12/01/2025	Exercise		1,757,038	4548	237,363		874,139	766,574			874,139		(107,565)				0001
Purchased Call/SPX/SPXD056SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	09/22/2025	Expire		1,915,000	6605.43	253,738								850				0001
Purchased Call/SPX/SPXD057S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	09/30/2025	Expire		2,984,000	6603.84	408,808								1,392				0001
Purchased Call/SPX/SPXD058SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/07/2025	10/06/2027	10/09/2025	Expire		1,675,137	8347	40,868								43				0001
Purchased Call/SPX/SPXD05BSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2027	10/23/2025	Expire		1,728,000	6671.36	240,538								266				0001
Purchased Call/SPX/SPXD05ES4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2027	10/30/2025	Expire		2,642,000	6839.21	368,295								417				0001
Purchased Call/SPX/SPXD05GSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	11/17/2025	Expire		2,046,000	6700.43	295,852								1,117				0001
Purchased Call/SPX/SPXD05JSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	11/25/2025	Expire		1,601,000	6589.78	227,982								875				0001
Purchased Call/MAB/MAB313USR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	01/09/2025	Exercise		9,825,229	281.58	215,173	333	(64,871)				333		(65,204)				0001
Purchased Call/MAB/MAB313USV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	01/24/2025	Exercise		14,647,540	280.62	330,718	1,842	(99,551)				1,842		(101,394)				0001
Purchased Call/MAB/MAB313USX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	01/08/2025	Exercise		18,253,041	281.46	403,191	1,229	(123,345)				1,229		(124,574)				0001
Purchased Call/MAB/MAB313VS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	02/12/2025	Exercise		15,478,335	282.56	297,450	2,096	(94,814)				2,096		(96,909)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313VSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2024	05/02/2025	02/06/2025	Exercise		24,009,161	279.61	531,883		1,278	(177,505)			1,278		(178,783)				0001
Purchased Call/MAB/MAB313VSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	01/08/2025	Exercise		6,790,500	280.2	148,712		1,065	(49,734)			1,065		(50,800)				0001
Purchased Call/MAB/MAB313VSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	05/07/2025	Expire		51,409	280.2	1,126			(385)					(385)				0001
Purchased Call/MAB/MAB313VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	02/13/2025	Exercise		20,999,050	281.92	464,278		1,175	(161,624)			1,175		(162,800)				0001
Purchased Call/MAB/MAB313VSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	01/29/2025	Exercise		20,295,731	282.64	455,067		1,318	(160,213)			1,318		(161,530)				0001
Purchased Call/MLR/MLR2619SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2027	06/24/2025	Exercise		1,568,112	224.32	51,137	2,109	3,318	1,209			3,318		(1,972)				0001
Purchased Call/MLR/MLR2619SI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	06/27/2025	Expire		1,720,134	225.52	60,721								40				0001
Purchased Call/MLR/MLR2619SM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	07/01/2025	Exercise		3,916,048	225.54	110,470	14,079	15,765	1,686			15,765		(13,779)				0001
Purchased Call/MLR/MLR2619SP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2027	07/07/2025	Expire		402,320	226.21	14,192								54				0001
Purchased Call/MLR/MLR2619SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2027	07/15/2025	Exercise		2,059,487	225.12	54,389	9,156	12,023	2,867			12,023		(9,002)				0001
Purchased Call/MLR/MLR261AS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	07/22/2025	Exercise		2,663,744	225.62	78,564	7,754	10,009	2,255			10,009		(7,542)				0001
Purchased Call/MAB/MAB413ASY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	02/05/2025	Exercise		15,303,475	276.76	320,362	16,942	19,888	2,946			19,888		(17,661)				0001
Purchased Call/MAB/MAB413BS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	02/06/2025	Exercise		11,731,720	277.91	229,617	16,577	20,306	3,729			20,306		(17,077)				0001
Purchased Call/MAB/MAB413BS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	02/07/2025	Exercise		26,161,859	278.35	540,036	22,212	23,129	917			23,129		(23,325)				0001
Purchased Call/MAB/MAB413BS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	02/10/2025	Exercise		22,742,717	279.09	424,789	37,609	34,974	2,635			34,974		(38,309)				0001
Purchased Call/MAB/MAB413BS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	02/11/2025	Exercise		41,068,402	278.65	798,854	57,757	51,131	6,626			51,131		(59,140)				0001
Purchased Call/MAB/MAB413BS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	02/11/2025	Exercise		17,885,239	278.65	332,092	31,586	33,282	1,697			33,282		(32,102)				0001
Purchased Call/MAB/MAB413BSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	02/12/2025	Exercise		18,073,880	280.24	353,942	24,455	26,685	2,230			26,685		(25,212)				0001
Purchased Call/MAB/MAB313VST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Expire		103,460	282.64	2,255			(800)					(800)				0001
Purchased Call/MAB/MAB313WSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	01/08/2025	Exercise		19,980,901	283.08	458,874		2,803	(164,589)			2,803		(167,392)				0001
Purchased Call/MAB/MAB313WS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	01/31/2025	Exercise		10,075,091	286.13	219,494		765	(82,822)			765		(83,587)				0001
Purchased Call/MAB/MAB313WSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	01/08/2025	Exercise		17,718,744	286.62	368,998		1,315	(141,207)			1,315		(142,522)				0001
Purchased Call/MAB/MAB313WSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/28/2025	Expire		153,897	283.54	3,355			(1,327)					(1,327)				0001
Purchased Call/MAB/MAB313WSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	06/03/2025	Expire		94,499	282.15	2,060			(850)					(850)				0001
Purchased Call/MAB/MAB313XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	01/08/2025	Exercise		18,213,368	282.85	403,824		1,587	(176,848)			1,587		(178,436)				0001
Purchased Call/SPX/SPXD05NSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEB1BXP4R0TD8PU41	12/16/2025	12/15/2027	12/18/2025	Expire		1,554,164	6817	207,218								273				0001
Purchased Call/SPX/SPXD05PSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEB1BXP4R0TD8PU41	12/19/2025	12/21/2027	12/23/2025	Expire		1,682,000	6820.83	227,406								917				0001
Purchased Call/SPX/SPXD05PSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEB1BXP4R0TD8PU41	12/19/2025	12/21/2027	12/23/2025	Expire		1,449,000	8638.809999999999	30,429								123				0001
Purchased Call/SPX/SPXD17GS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/25/2025	02/24/2027	02/27/2025	Expire		1,722,666	6002	223,125								47				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17NSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/07/2025	07/02/2026	05/09/2025	Expire		5,625,000	5400	325,360								(101)				0001
Purchased Call/SPX/SPXD17SS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	06/24/2025	Expire		2,185,000	5967.84	294,975								786				0001
Purchased Call/SPX/SPXD17ZSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/08/2027	07/16/2025	Expire		1,712,649	6228	235,095								173				0001
Purchased Call/SPX/SPXE17KSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/03/2027	11/10/2025	Expire		1,397,802	6842	178,675								667				0001
Purchased Call/SPX/SPXE17NSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	11/25/2025	Expire		2,889,000	6583.18	416,883								1,593				0001
Purchased Call/SPX/SPXG007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/02/2025	09/04/2025	Exercise		1,633,834	5561	45,606	311,052	295,575				311,052		(15,477)				0001
Purchased Call/SPX/SPXG00FSII	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/10/2025	10/15/2025	Exercise		1,636,515	5448	51,169	414,191	394,233				414,191		(19,958)				0001
Purchased Call/SPX/SPXG00GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	10/21/2025	Exercise		1,478,301	4319	212,515	799,649	714,936				799,649		(84,713)				0001
Purchased Call/SPX/SPXG00JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	11/04/2025	Exercise		1,566,375	5265	57,489	585,974	561,882				585,974		(24,093)				0001
Purchased Call/SPX/SPXG00USH	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	12/26/2025	Exercise		1,804,000	4688.07	251,297	842,966	719,910				842,966		(123,056)				0001
Purchased Call/SPX/SPXH001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	12/16/2025	12/18/2025	Exercise		1,230,000	5600	60,018	300,065	269,443				300,065		(30,623)				0001
Purchased Call/MLR/MLR261AS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2027	07/23/2025	Exercise		4,208,551	226.43	143,401	4,245	5,143	899			5,143		(4,135)				0001
Purchased Call/MLR/MLR261AS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	07/25/2025	Exercise		1,578,377	226.85	51,103	2,258	2,482	223			2,482		(2,211)				0001
Purchased Call/MLR/MLR261ASK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/04/2025	08/04/2027	08/06/2025	Exercise		1,608,745	227.07	44,480	6,222	7,922	1,700			7,922		(6,186)				0001
Purchased Call/MLR/MLR261ASS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2027	08/14/2025	Exercise		2,762,806	227.05	94,227	1,788	2,487	699			2,487		(1,709)				0001
Purchased Call/MLR/MLR261AST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2027	08/15/2025	Exercise		840,466	228.1	24,409	2,599	4,046	1,447			4,046		(2,574)				0001
Purchased Call/MLR/MLR261ASU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	08/18/2025	Expire		3,446,263	227.02	121,998								376				0001
Purchased Call/MLR/MLR261BS0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	08/22/2025	Expire		949,796	227.48	33,478								37				0001
Purchased Call/MLR/MLR261BS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2027	08/26/2025	Expire		647,173	228.41	22,800								68				0001
Purchased Call/MLR/MLR261BS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2027	08/29/2025	Exercise		1,170,883	227.97	37,337	2,128	2,595	467			2,595		(2,083)				0001
Purchased Call/MLR/MLR261BS8	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	09/02/2025	Exercise		3,879,216	228.13	123,931	6,734	8,433	1,699			8,433		(6,196)				0001
Purchased Call/MAB/MAB413BSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/11/2025	02/11/2026	02/13/2025	Exercise		9,934,159	280.54	192,007	13,460	13,539	79			13,539		(13,862)				0001
Purchased Call/MAB/MAB413BSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/12/2025	02/12/2026	02/14/2025	Expire		255,149	280.5	5,613								(12)				0001
Purchased Call/MAB/MAB413BSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/12/2025	02/12/2026	02/14/2025	Exercise		26,879,851	280.5	540,090	31,354	28,705	(2,649)			28,705		(32,380)				0001
Purchased Call/MAB/MAB413BSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/13/2025	02/13/2026	02/18/2025	Exercise		24,696,599	282.02	475,962	28,738	21,040	(7,698)			21,040		(29,269)				0001
Purchased Call/MAB/MAB413BSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/14/2025	02/13/2026	02/19/2025	Exercise		55,144,622	281.02	1,068,122	78,729	65,499	(13,230)			65,499		(80,019)				0001
Purchased Call/MAB/MAB413BSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/14/2025	02/17/2026	02/19/2025	Exercise		17,650,289	281.02	355,203	28,815	27,214	(1,602)			27,214		(29,389)				0001
Purchased Call/MAB/MAB413BSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/18/2025	02/18/2026	02/20/2025	Exercise		11,648,596	282.75	200,693	24,832	21,839	(2,994)			21,839		(25,223)				0001
Purchased Call/MLR/MLR261BSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	09/12/2025	Expire		569,172	231.02	20,263								19				0001
Purchased Call/MLR/MLR261BSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2027	09/17/2025	Exercise		2,088,768	231.8	70,793	1,789	1,827	39			1,827		(1,720)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR261BST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	09/23/2025	Exercise		1,752,470	230.97	56,571	2,970	3,274	304			3,274		(2,783)				0001
Purchased Call/MLR/MLR261BSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	09/23/2025	Exercise		2,235,829	230.97	49,315	15,140	16,164	1,024			16,164		(14,975)				0001
Purchased Call/MLR/MLR261BSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	09/24/2025	Exercise		2,144,698	231.41	55,961	10,088	11,310	1,222			11,310		(10,032)				0001
Purchased Call/MLR/MLR261CSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	09/30/2025	Exercise		2,158,952	231.08	73,005	1,819	2,270	452			2,270		(1,570)				0001
Purchased Call/MLR/MLR261CSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/04/2027	10/07/2025	Exercise		2,524,183	233.37	85,846	1,881	1,835	(46)			1,835		(1,584)				0001
Purchased Call/MLR/MLR261CSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/11/2027	10/15/2025	Exercise		1,381,565	232.69	43,823	2,680	2,831	151			2,831		(2,473)				0001
Purchased Call/MLR/MLR261CSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2027	10/27/2025	Exercise		3,485,380	235.73	91,001	16,368	14,552	(1,816)			14,552		(16,039)				0001
Purchased Call/MLR/MLR261CSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/25/2027	10/28/2025	Exercise		2,187,490	235.75	62,942	7,466	6,955	(511)			6,955		(7,239)				0001
Purchased Call/MLR/MLR261CSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2027	11/03/2025	Exercise		4,375,216	233.96	150,692	2,287	2,382	95			2,382		(1,734)				0001
Purchased Call/MLR/MLR261CSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	11/04/2025	Exercise		2,596,604	233.61	88,359	1,780	1,817	37			1,817		(1,468)				0001
Purchased Call/MLR/MLR261DSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2027	11/04/2025	Expire		983,041	233.61	34,898								128				0001
Purchased Call/MLR/MLR261DS6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/08/2027	11/12/2025	Expire		1,631,461	233.65	57,917								290				0001
Purchased Call/MLR/MLR261DSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/26/2027	12/01/2025	Exercise		4,912,702	235.57	152,288	11,302	10,657	(645)			10,657		(10,512)				0001
Purchased Call/MLR/MLR261DSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	12/02/2025	Expire		1,611,873	235.68	57,383								222				0001
Purchased Call/MLR/MLR261DSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	12/08/2025	Expire		4,514,588	234.3	160,268								630				0001
Purchased Call/MLR/MLR261DSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2027	12/09/2025	Expire		1,652,054	234.22	58,813								231				0001
Purchased Call/MLR/MLR261ES3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2027	12/15/2025	Expire		5,563,426	234.56	197,502								787				0001
Purchased Call/MLR/MLR261ESB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/20/2027	12/23/2025	Expire		2,011,453	234.75	71,608								289				0001
Purchased Call/MLR/MLR261ESH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/23/2027	12/30/2025	Expire		1,805,330	237.01	63,909								263				0001
Purchased Call/SPX/SPXH13US1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025	01/07/2025	Exercise		2,026,749	3829	320,976		1,123,402	1,122,520			1,123,402		(882)				0001
Purchased Call/SPX/SPXH13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/10/2025	01/14/2025	Exercise		1,537,584	4549	117,492		499,714	498,250			499,714		(1,465)				0001
Purchased Call/SPX/SPXH13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025	01/24/2025	Exercise		1,861,588	4668	118,934		641,337	637,906			641,337		(3,431)				0001
Purchased Call/SPX/SPXH13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/29/2025	01/31/2025	Exercise		2,231,000	4019.68	323,272		1,104,925	1,092,509			1,104,925		(12,416)				0001
Purchased Call/SPX/SPXI00YSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/20/2025	03/19/2027	03/24/2025	Expire		2,060,130	5663	274,421								542				0001
Purchased Call/SPX/SPXI137SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/12/2025	03/14/2025	Exercise		2,509,000	3805.6	395,669		1,162,316	1,124,323			1,162,316		(37,993)				0001
Purchased Call/SPX/SPXJ008S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/21/2025	05/14/2027	05/23/2025	Expire		1,605,669	5917	209,274								110				0001
Purchased Call/MAB/MAB313ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2025	Expire		111,636	286.22	2,445			(1,273)					(1,273)				0001
Purchased Call/MAB/MAB313ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	07/14/2025	Expire		72,430	287.28	1,586			(830)					(830)				0001
Purchased Call/MAB/MAB313ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	02/07/2025	Exercise		11,298,932	286.89	247,889		1,473	(131,025)			1,473		(132,498)				0001
Purchased Call/MLR/MLR161LSD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2025	01/22/2025	Expire		4,728,140	233.15	164,705			(3,615)					(3,615)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161LSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	01/22/2025	Expire		3,102,319	232.15	107,947				(2,386)				(2,386)				0001
Purchased Call/MLR/MLR161LSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025	02/04/2025	Expire		8,928,312	231.83	311,818				(12,832)				(12,832)				0001
Purchased Call/MLR/MLR161LSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025	02/07/2025	Expire		2,003,520	228.95	69,923				(3,357)				(3,357)				0001
Purchased Call/MLR/MLR161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	02/11/2025	Expire		3,406,784	228.02	117,728				(5,988)				(5,988)				0001
Purchased Call/MLR/MLR161MS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025	02/13/2025	Expire		3,709,603	227.59	128,764				(7,252)				(7,252)				0001
Purchased Call/MLR/MLR161MS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025	02/19/2025	Expire		2,710,703	226.41	93,519				(5,683)				(5,683)				0001
Purchased Call/MLR/MLR161MSB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2025	02/24/2025	Exercise		2,215,040	226.51	68,900		7,823	3,086			7,823		(4,738)				0001
Purchased Call/MLR/MLR161MSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025	02/27/2025	Exercise		4,789,780	223.03	164,768		113,393	100,945			113,393		(12,448)				0001
Purchased Call/MAB/MAB4130SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	02/06/2025	Exercise		17,500,021	280.99	396,843		2,127	(228,038)			2,127		(230,166)				0001
Purchased Call/SPX/SPXJ00BSY	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	06/23/2025	02/19/2027	06/25/2025	Expire		2,975,000	7800	23,285								14				0001
Purchased Call/SPX/SPXJ00NSI	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/19/2025	08/27/2027	09/23/2025	Expire		13,280,000	7600	678,740								2,334				0001
Purchased Call/SPX/SPXJ00NSJ	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/19/2025	09/08/2027	09/23/2025	Expire		13,280,000	7800	542,280								1,841				0001
Purchased Call/SPX/SPXJ00PSA	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/24/2025	05/14/2027	09/26/2025	Expire		6,670,000	7200	460,970								520				0001
Purchased Call/SPX/SPXJ00YS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/10/2025	12/10/2027	12/12/2025	Expire		1,403,000	6797.15	204,557								265				0001
Purchased Call/SPX/SPXJ00YSU	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	12/18/2025	08/06/2027	12/22/2025	Expire		6,750,000	7000	667,080								3,282				0001
Purchased Call/SPX/SPXJ134S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2025	07/25/2025	Exercise		4,154,000	4487.35	597,761		1,681,305	1,514,850			1,681,305		(166,455)				0001
Purchased Call/SPX/SPXJ13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/22/2025	10/24/2025	Exercise		2,624,000	4148.13	419,840		1,598,222	1,428,904			1,598,222		(169,318)				0001
Purchased Call/SPX/SPXM13USZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2025	01/14/2027	01/21/2025	Expire		2,662,183	5806	400,468								888				0001
Purchased Call/SPX/SPXN131S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2025	05/20/2027	05/23/2025	Expire		2,278,681	5950	287,878								153				0001
Purchased Call/SPX/SPXN13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/09/2027	08/12/2025	Expire		2,681,000	6389.45	348,262								1,057				0001
Purchased Call/MAB/MAB413BSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	02/21/2025	Exercise		24,178,471	282.12	470,188	31,036	25,496	(5,540)			25,496		(31,907)				0001
Purchased Call/MAB/MAB413BST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	02/24/2025	Exercise		25,173,708	282.33	496,897	21,932	18,563	(3,369)			18,563		(22,552)				0001
Purchased Call/MAB/MAB413BSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	02/25/2025	Exercise		44,922,958	281.54	858,397	61,172	61,034	(138)			61,034		(62,302)				0001
Purchased Call/MAB/MAB413BSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	02/25/2025	Exercise		16,121,904	281.54	307,981	24,156	21,053	(3,103)			21,053		(24,505)				0001
Purchased Call/MAB/MAB413CS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	02/26/2025	Exercise		17,431,848	281.19	329,445	17,801	15,557	(2,244)			15,557		(18,432)				0001
Purchased Call/MAB/MAB413CS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	02/28/2025	Exercise		30,533,802	280.62	600,601	29,416	22,691	(6,724)			22,691		(30,456)				0001
Purchased Call/MAB/MAB413CS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	03/03/2025	Exercise		25,215,793	279.3	471,335	40,326	35,805	(4,521)			35,805		(40,824)				0001
Purchased Call/MAB/MAB413CS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	03/04/2025	Exercise		12,870,936	278.32	236,431	24,657	30,002	5,344			30,002		(24,882)				0001
Purchased Call/MAB/MAB413CSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	03/04/2025	Exercise		48,533,674	278.32	922,799	80,374	76,141	(4,233)			76,141		(81,433)				0001
Purchased Call/MAB/MAB413CSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/03/2025	03/03/2026	03/05/2025	Exercise		20,810,894	280.03	404,930	19,975	17,506	(2,469)			17,506		(20,712)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413CSG																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2025	03/04/2026	03/06/2025	Exercise		20,442,833	278.93	409,625	26,910	23,278	(3,632)			23,278		(27,649)				0001
Purchased Call/MAB/MAB413CSI																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2025	03/05/2026	03/07/2025	Exercise		19,055,753	280.35	369,924	25,381	22,703	(2,678)			22,703		(25,959)				0001
Purchased Call/MAB/MAB413CSK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	03/10/2025	Exercise		26,949,207	280.39	508,189	39,816	35,299	(4,517)			35,299		(40,239)				0001
Purchased Call/MAB/MAB413CSM																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	03/11/2025	Exercise		12,802,648	279.74	236,557	23,149	23,874	725			23,874		(23,319)				0001
Purchased Call/MAB/MAB413CSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	03/11/2025	Exercise		39,289,572	279.74	756,185	51,962	43,001	(8,961)			43,001		(52,665)				0001
Purchased Call/MAB/MAB413CSR																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	03/12/2025	Exercise		19,250,751	278.72	374,601	23,548	21,550	(1,998)			21,550		(24,182)				0001
Purchased Call/MAB/MAB413CST																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	03/13/2025	Exercise		21,235,334	278.36	446,023	13,664	14,064	400			14,064		(14,405)				0001
Purchased Call/MLR/MLR161NS0																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025	02/14/2025	Exercise		1,783,522	226.79	62,602		19,047	12,511			19,047		(6,535)				0001
Purchased Call/MLR/MLR161NS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025	03/27/2025	Exercise		2,387,717	227.23	84,048		13,660	4,078			13,660		(9,582)				0001
Purchased Call/MLR/MLR161NS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	03/26/2025	Exercise		2,272,970	227.23	78,742		13,104	4,218			13,104		(8,886)				0001
Purchased Call/MLR/MLR161NSY																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	04/21/2025	Expire		2,873,886	226.21	99,480			(14,568)					(14,568)				0001
Purchased Call/MAB/MAB313PS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/09/2024	01/09/2025	01/09/2025	Exercise		23,782,554	270.79	540,596		432,820	420,879			432,820		(11,940)				0001
Purchased Call/MAB/MAB313PSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	01/14/2025	Exercise		18,439,408	273.49	393,208		94,904	85,034			94,904		(9,870)				0001
Purchased Call/MAB/MAB313PSE																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2025	01/17/2025	Exercise		5,704,056	273.49	125,742		39,471	34,623			39,471		(4,848)				0001
Purchased Call/MAB/MAB313QSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2025	02/06/2025	Exercise		6,446,864	274.24	141,831		86,235	72,987			86,235		(13,248)				0001
Purchased Call/MAB/MAB313QSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/10/2025	01/07/2025	Exercise		8,705,350	274.62	190,647		177,826	156,818			177,826		(21,008)				0001
Purchased Call/MAB/MAB4130SK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	01/08/2025	Exercise		18,359,727	281.43	392,475		9,938	(220,637)			9,938		(230,575)				0001
Purchased Call/MAB/MAB4131S1																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise		295,545	276.93	6,502		1,003	(2,941)			1,003		(3,944)				0001
Purchased Call/MAB/MAB4131S5																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	08/13/2025	Expire		127,172	277.51	2,811			(1,719)					(1,719)				0001
Purchased Call/MLR/MLR161LS1																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/20/2023	01/21/2025	01/23/2025	Expire		331,638	232.15	11,574			(318)					(318)				0001
Purchased Call/MAB/MAB413CSV																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	03/14/2025	Exercise		20,987,582	278.91	439,561	16,075	14,503	(1,572)			14,503		(16,678)				0001
Purchased Call/MAB/MAB413CSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	03/17/2025	Exercise		25,780,114	279.34	531,482	22,988	22,020	(968)			22,020		(23,321)				0001
Purchased Call/MAB/MAB413CSZ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Exercise		44,496,346	279.95	820,804	81,592	72,348	(9,244)			72,348		(82,204)				0001
Purchased Call/MAB/MAB413DS0																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	03/18/2025	Exercise		12,765,814	279.95	246,376	17,547	13,151	(4,396)			13,151		(17,670)				0001
Purchased Call/MAB/MAB413DS5																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	03/19/2025	Exercise		18,097,857	280.36	383,244	16,325	14,748	(1,577)			14,748		(16,938)				0001
Purchased Call/MAB/MAB413DS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	03/20/2025	Exercise		22,963,831	281.24	438,547	36,742	30,796	(5,946)			30,796		(37,429)				0001
Purchased Call/MAB/MAB413DS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	03/21/2025	Exercise		23,238,223	281.89	461,704	22,908	14,826	(8,082)			14,826		(23,498)				0001
Purchased Call/MAB/MAB413DSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	03/24/2025	Exercise		22,643,083	281.29	419,592	35,647	33,511	(2,136)			33,511		(35,822)				0001
Purchased Call/MAB/MAB413DSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	03/25/2025	Exercise		45,251,719	280.61	875,326	60,055	54,179	(5,876)			54,179		(60,536)				0001
Purchased Call/MAB/MAB413DSE																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	03/25/2025	Exercise		13,996,870	280.61	248,398	30,441	24,914	(5,527)			24,914		(30,516)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413DSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	03/26/2025	Exercise		17,802,491	280.26	373,818	13,904	10,607	(3,297)			10,607		(14,462)				0001
Purchased Call/MAB/MAB413DSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Exercise		25,120,311	280.95	491,591	29,454	32,744	3,290			32,744		(30,174)				0001
Purchased Call/MAB/MAB413DSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	03/28/2025	Exercise		21,784,378	280.46	437,680	22,919	24,285	1,367			24,285		(23,455)				0001
Purchased Call/MAB/MAB413DSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	03/31/2025	Exercise		28,310,561	280.81	570,497	29,316	18,076	(11,239)			18,076		(29,419)				0001
Purchased Call/MAB/MAB413DSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	04/01/2025	Exercise		12,655,354	281.08	242,839	18,456	12,081	(6,375)			12,081		(18,479)				0001
Purchased Call/MAB/MAB413DSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	04/01/2025	Exercise		49,008,975	281.08	931,744	76,800	83,784	6,984			83,784		(77,137)				0001
Purchased Call/MLR/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	01/14/2025	Exercise		3,401,742	226.55	119,916		375	(19,563)			375		(19,938)				0001
Purchased Call/MLR/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2025	02/14/2025	Exercise		4,523,002	226.66	157,968		406	(27,128)			406		(27,534)				0001
Purchased Call/MLR/MLR161PSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	01/22/2025	Exercise		4,024,122	221.62	140,240		41,637	11,578			41,637		(30,059)				0001
Purchased Call/MLR/MLR161PSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2025	07/07/2025	Exercise		600,998	221.17	20,734		13,695	8,512			13,695		(5,184)				0001
Purchased Call/MLR/MLR1610S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/07/2023	07/07/2025	04/10/2025	Exercise		3,274,014	219.52	113,018		85,233	56,154			85,233		(29,079)				0001
Purchased Call/MLR/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2025	01/17/2025	Exercise		4,101,008	223.22	141,519		59,684	20,071			59,684		(39,613)				0001
Purchased Call/MAB/MAB313QSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/11/2025	01/24/2025	Exercise		4,039,382	274.62	88,498		86,304	76,333			86,304		(9,970)				0001
Purchased Call/MAB/MAB313RSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/19/2025	02/06/2025	Exercise		20,571,949	276.37	451,518		427,263	366,236			427,263		(61,027)				0001
Purchased Call/MAB/MAB4131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2024	08/14/2025	08/18/2025	Expire		136,745	279.31	3,008			(1,865)					(1,865)				0001
Purchased Call/MAB/MAB4131SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	02/06/2025	Exercise		13,897,923	279.93	306,613		7,573	(185,902)			7,573		(193,475)				0001
Purchased Call/MAB/MAB4131SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	08/20/2025	Expire		66,260	279.93	1,458			(920)					(920)				0001
Purchased Call/MAB/MAB4131SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	08/20/2025	Expire		77,339	279.93	1,701			(1,073)					(1,073)				0001
Purchased Call/MAB/MAB4131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	01/09/2025	Exercise		11,729,602	281.07	259,224		4,564	(163,968)			4,564		(168,531)				0001
Purchased Call/MLR/MLR161MST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	03/14/2025	Exercise		1,360,225	223.29	47,064		19,433	14,913			19,433		(4,519)				0001
Purchased Call/MLR/MLR161NSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	03/06/2025	Exercise		2,438,340	226.38	85,342		47,912	37,362			47,912		(10,551)				0001
Purchased Call/MLR/MLR161NSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	04/08/2025	Expire		3,306,008	227.76	115,763			(14,851)					(14,851)				0001
Purchased Call/MLR/MLR161NSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	03/12/2025	Exercise		2,338,454	226.89	81,954		1,282	(9,852)			1,282		(11,134)				0001
Purchased Call/MAB/MAB413DSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	04/03/2025	Exercise		20,363,690	281.6	383,359	32,275	27,701	(4,574)			27,701		(32,788)				0001
Purchased Call/MAB/MAB413ES0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	04/04/2025	Exercise		21,294,573	281.81	392,439	27,971	35,524	7,553			35,524		(28,395)				0001
Purchased Call/MAB/MAB413ES2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	04/07/2025	Exercise		25,285,253	279.1	484,026	17,471	20,130	2,660			20,130		(17,462)				0001
Purchased Call/MAB/MAB413ES4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/02/2026	04/08/2025	Exercise		39,735,733	274.45	733,512	52,469	63,164	10,695			63,164		(52,569)				0001
Purchased Call/MAB/MAB413ESB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	04/10/2025	Exercise		18,930,855	270.7	389,946	18,474	39,607	21,133			39,607		(18,971)				0001
Purchased Call/MAB/MAB413ESD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	04/11/2025	Exercise		22,619,696	271.51	475,820	21,593	34,035	12,442			34,035		(21,928)				0001
Purchased Call/MAB/MAB413ESF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2025	04/10/2026	04/14/2025	Exercise		23,783,355	272.98	489,502	22,324	30,246	7,922			30,246		(22,221)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413ES1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/11/2025	04/13/2026	04/15/2025	Exercise		9,823,584	273.56	193,516	12,284	17,338	5,055			17,338		(12,218)				0001
Purchased Call/MAB/MAB413ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/11/2025	04/10/2026	04/15/2025	Exercise		46,593,018	273.56	907,085	64,202	78,558	14,356			78,558		(64,180)				0001
Purchased Call/MLR/MLR161QSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	03/14/2025	Exercise		2,918,089	221.37	100,564		64,279	34,990			64,279		(29,289)				0001
Purchased Call/MLR/MLR161RSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	08/26/2025	Exercise		819,048	217.06	28,175		42,828	33,773			42,828		(9,055)				0001
Purchased Call/MLR/MLR161RSG	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2025	03/04/2025	Exercise		2,307,988	217.2	79,570		110,732	84,899			110,732		(25,833)				0001
Purchased Call/MAB/MAB313SSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/15/2024	03/17/2025	01/24/2025	Exercise		6,896,952	278.91	151,043		36,590	5,382			36,590		(31,207)				0001
Purchased Call/MAB/MAB313TST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/02/2024	04/02/2025	01/10/2025	Exercise		17,809,818	284.46	393,314		422	(98,385)			422		(98,807)				0001
Purchased Call/MAB/MAB413ES0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/14/2025	04/14/2026	04/16/2025	Exercise		17,123,321	274.11	355,762	17,410	19,763	2,353			19,763		(17,814)				0001
Purchased Call/MAB/MAB413ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/15/2025	04/15/2026	04/17/2025	Exercise		19,501,746	274.54	419,137	14,448	14,830	382			14,830		(14,919)				0001
Purchased Call/MAB/MAB413ESS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/16/2025	04/16/2026	04/18/2025	Exercise		27,192,285	276.2	493,326	53,223	50,389	(2,835)			50,389		(53,502)				0001
Purchased Call/MAB/MAB413ESU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/17/2025	04/17/2026	04/21/2025	Exercise		62,677,211	276.03	1,259,057	69,099	68,238	(861)			68,238		(68,849)				0001
Purchased Call/MAB/MAB413ESV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/17/2025	04/20/2026	04/21/2025	Exercise		14,078,712	276.03	255,275	28,636	30,523	1,887			30,523		(28,499)				0001
Purchased Call/MAB/MAB413ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/21/2025	04/21/2026	04/23/2025	Exercise		21,177,271	276.85	407,435	27,412	32,988	5,576			32,988		(27,844)				0001
Purchased Call/MAB/MAB413FS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/22/2025	04/22/2026	04/24/2025	Exercise		20,422,222	276.59	353,198	40,263	45,226	4,963			45,226		(40,603)				0001
Purchased Call/MAB/MAB4132SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/09/2024	09/09/2025	01/15/2025	Exercise		17,161,340	279.74	390,604		167,072	(103,615)			167,072		(270,687)				0001
Purchased Call/MLR/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2025	05/14/2025	Expire		1,950,891	225.82	67,776			(12,217)					(12,217)				0001
Purchased Call/MLR/MLR161RSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	01/09/2025	Exercise		2,101,098	216.65	72,278		128,622	104,099			128,622		(24,523)				0001
Purchased Call/MLR/MLR161RST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2025	03/13/2025	Exercise		2,567,796	216.58	88,589		165,766	135,223			165,766		(30,544)				0001
Purchased Call/MLR/MLR161RSW	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2025	02/04/2025	Exercise		4,006,162	217.1	137,473		263,483	215,764			263,483		(47,719)				0001
Purchased Call/MLR/MLR161SS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2025	06/20/2025	Exercise		1,621,755	216.88	55,788		110,578	90,807			110,578		(19,771)				0001
Purchased Call/MAB/MAB4133SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/18/2024	09/18/2025	09/22/2025	Exercise		128,689	281.78	2,844		1,096	(941)			1,096		(2,037)				0001
Purchased Call/MAB/MAB313US9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/10/2024	04/10/2025	04/14/2025	Expire		84,223	285.08	1,836			(501)					(501)				0001
Purchased Call/MAB/MAB313USB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/11/2024	04/11/2025	01/22/2025	Exercise		22,768,641	285.26	483,514		1,110	(133,441)			1,110		(134,551)				0001
Purchased Call/MAB/MAB4134SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/02/2024	10/02/2025	10/06/2025	Exercise		64,021	283.68	1,415		743	(324)			743		(1,068)				0001
Purchased Call/MAB/MAB413FS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/23/2025	04/23/2026	04/25/2025	Exercise		22,834,926	274.94	451,204	31,053	33,785	2,732			33,785		(31,310)				0001
Purchased Call/MAB/MAB413FS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/24/2025	04/24/2026	04/28/2025	Exercise		23,746,614	275.89	481,898	20,264	24,870	4,606			24,870		(19,936)				0001
Purchased Call/MAB/MAB413FS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/25/2025	04/24/2026	04/29/2025	Exercise		39,894,926	275.57	804,119	42,023	45,419	3,396			45,419		(41,665)				0001
Purchased Call/MAB/MAB413FS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/25/2025	04/27/2026	04/29/2025	Exercise		12,969,639	275.57	239,295	24,315	31,750	7,434			31,750		(24,134)				0001
Purchased Call/MAB/MAB413FSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/28/2025	04/28/2026	04/30/2025	Exercise		18,733,598	276.39	347,474	31,958	27,307	(4,651)			27,307		(32,283)				0001
Purchased Call/MAB/MAB413FSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/29/2025	04/29/2026	05/01/2025	Exercise		19,085,173	276.34	366,062	25,868	28,087	2,220			28,087		(26,202)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413FSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	05/02/2025	Exercise		20,691,891	276	390,289	28,789	27,786	(1,003)			27,786		(28,945)				0001
Purchased Call/MAB/MAB413FSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2025	05/01/2026	05/05/2025	Exercise		28,001,141	274.91	523,804	49,659	54,016	4,357			54,016		(49,219)				0001
Purchased Call/MLR/MLR161PSQ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2025	01/27/2025	Exercise		3,162,194	221.24	109,412		66,028	39,878			66,028		(26,151)				0001
Purchased Call/MAB/MAB313IISH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	02/07/2025	Exercise		20,273,933	285.2	433,358		2,329	(166,370)			2,329		(168,700)				0001
Purchased Call/MLR/MLR161SSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	01/28/2025	Exercise		2,551,740	213.83	88,325		231,454	197,632			231,454		(33,821)				0001
Purchased Call/MLR/MLR161TS3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2025	01/29/2025	Exercise		1,634,951	214.24	56,143		158,460	135,661			158,460		(22,800)				0001
Purchased Call/MLR/MLR161TS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	03/20/2025	Exercise		3,364,262	214.04	115,781		332,885	285,786			332,885		(47,099)				0001
Purchased Call/MAB/MAB313XSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	06/10/2025	Expire		137,128	282.47	2,989			(1,295)					(1,295)				0001
Purchased Call/MAB/MAB413FSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	05/06/2025	Exercise		45,991,944	275.22	914,096	54,171	72,188	18,018			72,188		(53,538)				0001
Purchased Call/MAB/MAB413FSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	05/06/2025	Exercise		11,234,591	275.22	185,205	32,101	36,823	4,722			36,823		(31,922)				0001
Purchased Call/MAB/MAB413FSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	05/07/2025	Exercise		16,752,096	275.9	367,921	10,810	12,385	1,575			12,385		(11,126)				0001
Purchased Call/MAB/MAB413FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	05/07/2025	Exercise		102,620	275.9		1,134	1,041	(92)			1,041		(1,134)				0001
Purchased Call/MAB/MAB413FSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2025	05/06/2026	05/08/2025	Exercise		22,406,937	277.07	439,670	25,192	27,380	2,187			27,380		(25,554)				0001
Purchased Call/MAB/MAB413FSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	05/09/2025	Exercise		19,287,500	276.6	316,639	50,610	56,299	5,689			56,299		(50,713)				0001
Purchased Call/MAB/MAB413FSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	05/12/2025	Exercise		24,178,319	275.59	499,676	17,488	18,394	906			18,394		(16,978)				0001
Purchased Call/MAB/MAB413FSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Exercise		42,138,474	275.98	792,504	62,490	78,587	16,097			78,587		(61,852)				0001
Purchased Call/MAB/MAB413FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	05/13/2025	Exercise		12,959,430	275.98	225,677	30,363	30,114	(250)			30,114		(30,097)				0001
Purchased Call/MAB/MAB413GS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	05/14/2025	Exercise		17,423,980	274.9	339,727	22,655	28,021	5,366			28,021		(22,912)				0001
Purchased Call/MAB/MAB413GS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	05/15/2025	Exercise		23,607,313	275	466,531	24,171	32,461	8,290			32,461		(24,514)				0001
Purchased Call/MAB/MAB413GSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	05/19/2025	Exercise		25,231,155	274.49	529,017	13,280	15,912	2,631			15,912		(12,677)				0001
Purchased Call/MAB/MAB313YS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Expire		200,573	282.66	4,372			(2,065)					(2,065)				0001
Purchased Call/MAB/MAB313ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	01/07/2025	Exercise		20,757,813	283.23	455,691		2,312	(251,812)			2,312		(254,123)				0001
Purchased Call/MLR/MLR161US1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2023	11/28/2025	04/01/2025	Exercise		1,083,181	216.95	37,478		91,957	74,940			91,957		(17,017)				0001
Purchased Call/MLR/MLR161US6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	03/17/2025	Exercise		2,390,291	218.41	79,312		176,104	139,369			176,104		(36,735)				0001
Purchased Call/MAB/MAB4137SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	01/07/2025	Exercise		9,741,012	278.48	214,716		509,909	314,751			509,909		(195,158)				0001
Purchased Call/MAB/MAB413GSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	05/20/2025	Exercise		14,105,975	274.38	267,285	22,338	23,689	1,351			23,689		(21,975)				0001
Purchased Call/MAB/MAB413GSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	05/20/2025	Exercise		45,200,910	274.38	850,656	71,889	84,974	13,085			84,974		(71,005)				0001
Purchased Call/MAB/MAB413GSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	05/21/2025	Exercise		22,375,004	274.31	440,573	33,376	41,512	8,136			41,512		(33,664)				0001
Purchased Call/MAB/MAB413GSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	05/22/2025	Exercise		21,675,254	275.03	409,272	33,770	36,459	2,689			36,459		(33,997)				0001
Purchased Call/MAB/MAB413GSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	05/23/2025	Exercise		20,382,431	274.85	410,242	18,528	21,392	2,864			21,392		(18,477)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413GSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/22/2025	05/22/2026	05/27/2025	Exercise		25,218,139	274.45	487,347	35,113	39,084	3,971			39,084		(33,867)				0001
Purchased Call/MAB/MAB413GSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/23/2025	05/26/2026	05/28/2025	Exercise		13,063,811	274.52	229,536	29,587	37,480	7,892			37,480		(28,965)				0001
Purchased Call/MAB/MAB413GSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/23/2025	05/22/2026	05/28/2025	Exercise		55,475,770	274.52	1,093,312	64,786	87,179	22,393			87,179		(62,475)				0001
Purchased Call/MAB/MAB413GSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/27/2025	05/27/2026	05/29/2025	Exercise		14,156,904	274.73	281,450	12,590	16,509	3,919			16,509		(12,708)				0001
Purchased Call/MAB/MAB413HS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/28/2025	05/28/2026	05/30/2025	Exercise		22,523,350	274.33	464,450	16,523	22,891	6,368			22,891		(16,600)				0001
Purchased Call/MAB/MAB413HS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/30/2025	05/29/2026	06/03/2025	Exercise		47,397,051	273.96	953,201	50,888	66,136	15,248			66,136		(49,464)				0001
Purchased Call/MAB/MAB413HSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/02/2025	06/02/2026	06/04/2025	Exercise		15,743,331	274.93	308,783	19,270	20,124	855			20,124		(19,404)				0001
Purchased Call/MAB/MAB413HSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/03/2025	06/03/2026	06/05/2025	Exercise		23,051,765	274.9	459,354	28,849	38,101	9,253			38,101		(29,032)				0001
Purchased Call/MAB/MAB413HSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/04/2025	06/04/2026	06/06/2025	Exercise		18,034,669	275.53	358,412	19,249	26,527	7,278			26,527		(19,175)				0001
Purchased Call/MAB/MAB413HSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/05/2025	06/05/2026	06/09/2025	Exercise		20,127,037	275.33	394,793	24,290	36,962	12,672			36,962		(23,559)				0001
Purchased Call/MAB/MAB4130SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/26/2024	07/25/2025	07/29/2025	Expire		77,082	279.86	1,688		(961)				(961)						0001
Purchased Call/MLR/MLR161RSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	06/04/2025	Exercise		2,620,264	217.11	89,927		159,597	128,085			159,597		(31,511)				0001
Purchased Call/MLR/MLR161TS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2025	06/05/2025	Exercise		610,754	214.38	21,010		58,562	50,089			58,562		(8,473)				0001
Purchased Call/MAB/MAB413HSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/06/2025	06/05/2026	06/10/2025	Exercise		40,427,314	275.19	797,852	45,937	63,976	18,039			63,976		(44,573)				0001
Purchased Call/MAB/MAB413HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/06/2025	06/08/2026	06/10/2025	Exercise		13,973,200	275.19	257,700	25,554	32,182	6,629			32,182		(25,033)				0001
Purchased Call/MAB/MAB413HSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/09/2025	06/09/2026	06/11/2025	Exercise		16,728,340	275.27	335,083	15,271	20,187	4,915			20,187		(15,378)				0001
Purchased Call/MAB/MAB413HSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/11/2025	06/11/2026	06/13/2025	Exercise		20,123,224	275.28	388,599	29,504	46,952	17,449			46,952		(29,327)				0001
Purchased Call/MAB/MAB413HSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/12/2025	06/12/2026	06/16/2025	Exercise		23,703,794	275.6	495,803	16,136	21,904	5,768			21,904		(15,071)				0001
Purchased Call/MAB/MAB413HSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/13/2025	06/15/2026	06/17/2025	Exercise		12,917,927	276.27	227,020	29,233	36,896	7,662			36,896		(28,727)				0001
Purchased Call/MAB/MAB413HSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/13/2025	06/12/2026	06/17/2025	Exercise		38,322,678	276.27	736,774	56,606	60,649	4,043			60,649		(55,301)				0001
Purchased Call/MAB/MAB4131S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/16/2025	06/16/2026	06/18/2025	Exercise		15,471,161	276.65	315,606	14,632	15,660	1,028			15,660		(14,481)				0001
Purchased Call/MAB/MAB4131S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/17/2025	06/17/2026	06/20/2025	Exercise		21,584,332	277.04	431,927	22,383	20,262	(2,121)			20,262		(21,674)				0001
Purchased Call/MAB/MAB4131S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/18/2025	06/18/2026	06/23/2025	Exercise		29,768,988	277.07	574,568	36,550	48,646	12,096			48,646		(34,720)				0001
Purchased Call/MAB/MAB4131SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/18/2025	06/18/2026	06/23/2025	Expire		60,787	277.07	1,343								5				0001
Purchased Call/MAB/MAB4131SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/20/2025	06/22/2026	06/24/2025	Exercise		14,372,218	276.41	260,222	28,702	28,716	14			28,716		(28,067)				0001
Purchased Call/MAB/MAB4131SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/20/2025	06/18/2026	06/24/2025	Exercise		42,821,350	276.41	850,684	41,010	51,388	10,379			51,388		(39,238)				0001
Purchased Call/MAB/MAB4131SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/23/2025	06/23/2026	06/25/2025	Exercise		17,267,895	275.49	313,800	26,922	34,141	7,219			34,141		(26,961)				0001
Purchased Call/MAB/MAB4131SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/24/2025	06/24/2026	06/26/2025	Exercise		18,863,631	274.51	382,477	17,427	21,742	4,315			21,742		(17,453)				0001
Purchased Call/MAB/MAB4131S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/09/2024	08/11/2025	01/24/2025	Exercise		12,405,221	277.51	274,155		4,136	(163,530)			4,136		(167,665)				0001
Purchased Call/MAB/MAB4131SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/20/2024	08/20/2025	01/06/2025	Exercise		12,742,727	280.81	282,601		6,257	(173,868)			6,257		(180,126)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4139S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	01/10/2025	Exercise		23,098,263	275.72	466,862	18,072	18,077	6			18,077		(19,294)				0001
Purchased Call/MLR/MLR161VSU	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2026	05/22/2025	Exercise		74,504	217.53	20,235		2,836	1,413			2,836		(1,471)				0001
Purchased Call/MAB/MAB413SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2025	06/25/2026	06/27/2025	Exercise		17,379,046	274.52	343,820	23,563	35,921	12,358			35,921		(23,341)				0001
Purchased Call/MAB/MAB413SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2025	06/26/2026	06/30/2025	Exercise		26,182,623	275.55	534,375	24,577	27,752	3,175			27,752		(23,222)				0001
Purchased Call/MAB/MAB413SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	07/01/2025	Exercise		42,751,720	276.06	882,475	29,236	45,684	16,448			45,684		(27,251)				0001
Purchased Call/MAB/MAB413SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	07/01/2025	Exercise		12,955,992	276.06	255,932	15,846	23,431	7,585			23,431		(15,167)				0001
Purchased Call/MAB/MAB413SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	07/01/2025	Expire		90,294	276.06	1,996								5				0001
Purchased Call/MAB/MAB413JS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Exercise		52,425,236	275.38	1,041,756	53,625	79,337	25,712			79,337		(49,754)				0001
Purchased Call/MAB/MAB413JS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	07/08/2025	Exercise		14,075,429	275.38	235,066	38,646	46,326	7,680			46,326		(37,654)				0001
Purchased Call/MAB/MAB413JS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire		271,993	275.38	6,011								25				0001
Purchased Call/MAB/MAB413JS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	07/08/2025	Expire		106,429	275.38	2,363								10				0001
Purchased Call/MAB/MAB413JS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	07/09/2025	Exercise		17,976,630	274.36	357,452	22,649	48,839	26,190			48,839		(22,612)				0001
Purchased Call/MAB/MAB413JSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	07/10/2025	Exercise		22,109,741	274.74	474,671	9,941	11,458	1,518			11,458		(9,892)				0001
Purchased Call/MAB/MAB413JSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	07/11/2025	Exercise		22,038,651	275.27	430,931	27,504	31,485	3,981			31,485		(27,269)				0001
Purchased Call/MLR/MLR161WS7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	02/27/2025	Exercise		196,353	216.25	52,845		13,547	9,713			13,547		(3,986)				0001
Purchased Call/MAB/MAB4133S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/15/2025	02/20/2025	Exercise		13,582,552	282.61	301,547		102,808	(110,687)			102,808		(213,495)				0001
Purchased Call/MAB/MAB4133S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	09/16/2025	Exercise		370,253	282.61	8,183		1,757	(4,016)			1,757		(5,773)				0001
Purchased Call/MAB/MAB4134SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	10/15/2025	Exercise		65,841	281.86	1,455		2,352	1,206			2,352		(1,146)				0001
Purchased Call/MLR/MLR161WSY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2026	11/19/2025	Exercise		83,522	219.01	31,893		5,545	3,798			5,545		(1,826)				0001
Purchased Call/MLR/MLR161XS4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	04/08/2025	Exercise		186,345	220.44	63,192		8,273	4,334			8,273		(4,096)				0001
Purchased Call/MAB/MAB413JSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	07/15/2025	Exercise		48,218,392	274.72	900,834	79,065	119,940	40,876			119,940		(76,611)				0001
Purchased Call/MAB/MAB413JSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	07/15/2025	Exercise		13,711,957	274.72	251,681	25,631	32,449	6,819			32,449		(24,869)				0001
Purchased Call/MAB/MAB413JSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	07/16/2025	Exercise		19,037,908	274.16	375,900	16,160	22,915	6,756			22,915		(16,087)				0001
Purchased Call/MAB/MAB413JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	07/18/2025	Exercise		20,518,115	273.52	398,596	30,955	46,915	15,960			46,915		(30,507)				0001
Purchased Call/MAB/MAB413JSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	07/21/2025	Exercise		26,422,457	274.34	547,106	20,052	27,110	7,058			27,110		(18,300)				0001
Purchased Call/MAB/MAB413JSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	07/22/2025	Exercise		41,573,902	274.76	822,579	49,721	85,311	35,591			85,311		(47,295)				0001
Purchased Call/MAB/MAB413JSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	07/22/2025	Exercise		15,063,732	274.76	254,432	39,238	52,896	13,658			52,896		(38,403)				0001
Purchased Call/MAB/MAB413KS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	07/23/2025	Exercise		20,639,498	275.31	418,208	24,240	34,126	9,885			34,126		(24,086)				0001
Purchased Call/MAB/MAB413KS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	07/24/2025	Exercise		21,806,334	275.68	451,694	19,683	25,563	5,880			25,563		(19,533)				0001
Purchased Call/MAB/MAB413ASN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	01/30/2025	Exercise		9,867,555	276.07	181,141	19,216	26,392	7,176			26,392		(19,636)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161XSA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2026	04/01/2025	Exercise		104,575	221.14	52,034		5,678	3,435			5,678		(2,316)				0001
Purchased Call/MAB/MAB413KS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	07/28/2025	Exercise		24,593,615	277.28	487,567	23,409	29,514	6,105			29,514		(21,749)				0001
Purchased Call/MAB/MAB413KS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Exercise		41,383,430	276.4	835,621	36,316	53,246	16,930			53,246		(33,636)				0001
Purchased Call/MAB/MAB413KSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	07/29/2025	Exercise		14,049,795	276.4	260,570	24,965	27,485	2,520			27,485		(24,056)				0001
Purchased Call/MAB/MAB413KSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Expire		138,056	276.4	3,051								11				0001
Purchased Call/MAB/MAB413KSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	07/30/2025	Exercise		17,872,202	275.4	330,528	34,566	44,697	10,131			44,697		(34,409)				0001
Purchased Call/MAB/MAB413KSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	07/31/2025	Exercise		19,680,044	275.82	364,534	33,598	53,193	19,595			53,193		(33,433)				0001
Purchased Call/MAB/MAB413KSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	08/01/2025	Exercise		18,986,373	275.13	362,125	26,559	64,564	38,005			64,564		(26,121)				0001
Purchased Call/MAB/MAB413KSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	08/04/2025	Exercise		19,618,871	274.52	398,489	18,175	25,267	7,092			25,267		(16,755)				0001
Purchased Call/MAB/MAB413KSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	08/05/2025	Exercise		34,726,920	274.58	689,041	42,040	72,891	30,852			72,891		(39,757)				0001
Purchased Call/MLR/MLR161XSE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2024	04/01/2026	04/10/2025	Exercise		138,315	221.13	42,458		4,916	1,925			4,916		(3,043)				0001
Purchased Call/MLR/MLR161XSJ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2026	07/15/2025	Exercise		53,503	221.35	25,669		1,542	370			1,542		(1,238)				0001
Purchased Call/MLR/MLR161XSP	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/14/2026	05/19/2025	Exercise		50,129	218.98	35,496		1,705	594			1,705		(1,204)				0001
Purchased Call/MAB/MAB413KSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	08/05/2025	Exercise		12,384,425	274.58	244,570	15,182	22,624	7,442			22,624		(14,277)				0001
Purchased Call/MAB/MAB413KSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	08/06/2025	Expire		332,972	275.37	7,359								4				0001
Purchased Call/MAB/MAB413KSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	08/07/2025	Exercise		15,184,443	275.28	300,616	19,366	28,173	8,807			28,173		(19,209)				0001
Purchased Call/MAB/MAB413KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	08/08/2025	Exercise		13,288,853	276.02	270,869	13,511	21,626	8,115			21,626		(13,014)				0001
Purchased Call/MAB/MAB413LS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	08/11/2025	Exercise		22,597,062	276.29	463,956	22,330	34,152	11,822			34,152		(20,577)				0001
Purchased Call/MAB/MAB413LS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Exercise		32,807,710	277.87	652,262	32,874	54,289	21,415			54,289		(30,585)				0001
Purchased Call/MAB/MAB413LS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	08/12/2025	Exercise		11,897,921	277.87	217,697	23,218	37,271	14,053			37,271		(22,367)				0001
Purchased Call/MAB/MAB413LSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	08/13/2025	Exercise		19,782,015	276.56	432,455	17,387	25,058	7,670			25,058		(17,120)				0001
Purchased Call/MAB/MAB413LSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	08/14/2025	Exercise		17,526,794	278.1	326,089	34,430	58,227	23,796			58,227		(34,174)				0001
Purchased Call/MAB/MAB413LSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	08/15/2025	Exercise		15,781,553	279.54	299,632	17,347	24,326	6,978			24,326		(16,770)				0001
Purchased Call/MAB/MAB413LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	08/19/2025	Exercise		15,753,173	277.96	281,452	34,134	72,022	37,888			72,022		(32,974)				0001
Purchased Call/MAB/MAB413LSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	08/19/2025	Exercise		44,999,338	277.96	833,698	79,453	104,603	25,150			104,603		(76,381)				0001
Purchased Call/MAB/MAB413CS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	02/27/2025	Exercise		11,755,524	279.98	228,025	16,401	17,172	770			17,172		(16,817)				0001
Purchased Call/MLR/MLR161ZS1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	06/01/2026	07/28/2025	Exercise		173,453	220.23	44,903		6,659	2,411			6,659		(4,354)				0001
Purchased Call/MAB/MAB413LSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	08/19/2025	Expire		77,397	277.96	1,710								7				0001
Purchased Call/MAB/MAB413LSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	08/20/2025	Exercise		18,990,223	277.89	385,180	14,249	21,894	7,646			21,894		(13,964)				0001
Purchased Call/MAB/MAB413LST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	08/21/2025	Exercise		18,218,978	277.48	372,902	13,301	21,363	8,063			21,363		(12,964)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413LSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	08/22/2025	Exercise		14,778,141	277.11	287,835	15,865	27,156	11,291			27,156		(15,308)				0001
Purchased Call/MAB/MAB413LSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	08/25/2025	Exercise		19,381,444	276.06	422,109	9,790	17,118	7,327			17,118		(8,039)				0001
Purchased Call/MAB/MAB413LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	08/26/2025	Exercise		40,829,852	277.84	776,464	61,382	109,334	47,951			109,334		(58,352)				0001
Purchased Call/MAB/MAB413MS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2025	08/25/2026	08/27/2025	Exercise		17,401,825	277.45	366,137	8,943	16,732	7,790			16,732		(8,639)				0001
Purchased Call/MAB/MAB413MS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	08/28/2025	Exercise		19,329,302	277.39	399,475	15,759	26,610	10,851			26,610		(15,385)				0001
Purchased Call/MAB/MAB413MSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	08/29/2025	Exercise		14,897,903	278	298,014	19,655	37,830	18,175			37,830		(18,749)				0001
Purchased Call/MAB/MAB413MSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	09/02/2025	Exercise		22,453,222	278.94	461,640	15,890	27,433	11,543			27,433		(13,057)				0001
Purchased Call/MAB/MAB413MSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	09/03/2025	Exercise		10,954,483	278.68	200,918	21,136	33,433	12,297			33,433		(19,854)				0001
Purchased Call/MAB/MAB413MSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	09/03/2025	Exercise		37,620,178	278.68	760,139	35,112	66,884	31,772			66,884		(30,586)				0001
Purchased Call/MAB/MAB413MSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	09/03/2025	Exercise		14,405,244	278.68	303,671	11,026	17,057	6,031			17,057		(9,196)				0001
Purchased Call/MAB/MAB413MSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	09/03/2025	Expire		170,304	278.68	3,764								24				0001
Purchased Call/MAB/MAB413MSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	09/04/2025	Exercise		10,729,283	278.21	222,372	16,613	34,509	17,896			34,509		(15,871)				0001
Purchased Call/MAB/MAB413MSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	09/05/2025	Exercise		15,129,772	278.96	301,934	19,232	32,299	13,067			32,299		(18,700)				0001
Purchased Call/MAB/MAB413MSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	09/08/2025	Exercise		13,725,081	280.08	288,821	11,643	20,505	8,862			20,505		(10,356)				0001
Purchased Call/MAB/MAB413MST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	09/09/2025	Exercise		49,056,376	281.39	1,000,333	48,288	74,499	26,212			74,499		(43,839)				0001
Purchased Call/MAB/MAB413MSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	09/10/2025	Exercise		17,774,887	282.67	356,091	19,060	26,978	7,917			26,978		(18,669)				0001
Purchased Call/MAB/MAB413NS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	09/11/2025	Exercise		17,861,026	282.46	372,746	14,761	24,573	9,812			24,573		(14,250)				0001
Purchased Call/MAB/MAB413NS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2025	09/10/2026	09/12/2025	Exercise		10,505,075	283.01	220,313	8,191	13,024	4,833			13,024		(7,744)				0001
Purchased Call/MAB/MAB413NS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	09/15/2025	Exercise		23,082,056	283.97	478,879	16,806	24,984	8,178			24,984		(14,475)				0001
Purchased Call/MLR/MLR2610S0	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/07/2026	05/15/2025	Exercise		115,088	222.59	28,249		5,163	2,135			5,163		(3,095)				0001
Purchased Call/MLR/MLR2610S1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2026	06/04/2025	Exercise		73,450	222.05	9,117		2,186	250			2,186		(1,945)				0001
Purchased Call/MAB/MAB413NS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	09/16/2025	Exercise		13,909,199	283.95	275,576	16,660	22,003	5,343			22,003		(15,298)				0001
Purchased Call/MAB/MAB413NS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Exercise		39,533,294	283.95	816,896	33,075	52,457	19,382			52,457		(29,441)				0001
Purchased Call/MAB/MAB413NS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	09/16/2025	Exercise		689,926	283.95		7,658	9,855	2,196			9,855		(7,658)				0001
Purchased Call/MAB/MAB413NSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	09/17/2025	Exercise		21,043,331	284.73	436,219	16,795	24,407	7,612			24,407		(16,246)				0001
Purchased Call/MAB/MAB413NSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	09/18/2025	Exercise		20,116,445	284.87	426,045	11,132	15,043	3,911			15,043		(10,505)				0001
Purchased Call/MAB/MAB413NSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	09/19/2025	Exercise		10,921,668	284.24	240,811	6,666	10,361	3,694			10,361		(6,099)				0001
Purchased Call/MAB/MAB413NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	09/22/2025	Exercise		23,281,744	284.18	494,323	17,354	31,947	14,593			31,947		(14,918)				0001
Purchased Call/MAB/MAB413NSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Exercise		40,934,221	284.32	845,944	37,459	58,076	20,618			58,076		(33,449)				0001
Purchased Call/MAB/MAB413NSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	09/23/2025	Exercise		10,466,230	284.32	199,874	16,238	23,199	6,962			23,199		(15,204)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413NST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	09/24/2025	Exercise		21,397,084	285.41	425,088	28,449	37,322	8,874			37,322		(27,893)				0001
Purchased Call/MAB/MAB413NSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	09/25/2025	Exercise		16,849,828	285.86	351,420	13,335	20,126	6,791			20,126		(12,779)				0001
Purchased Call/MAB/MAB413NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	09/29/2025	Exercise		20,340,835	284.31	428,470	13,588	22,969	9,381			22,969		(11,334)				0001
Purchased Call/MAB/MAB4130S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	09/30/2025	Exercise		43,642,642	284.77	868,667	54,127	92,796	38,669			92,796		(50,180)				0001
Purchased Call/MAB/MAB4130S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	09/30/2025	Exercise		15,095,246	284.77	258,483	38,316	63,672	25,356			63,672		(36,924)				0001
Purchased Call/MAB/MAB4130S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	10/01/2025	Exercise		22,329,520	285.7	462,548	18,493	29,042	10,548			29,042		(17,835)				0001
Purchased Call/MAB/MAB4130SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	10/02/2025	Exercise		17,289,033	286.01	330,277	29,321	45,990	16,669			45,990		(28,801)				0001
Purchased Call/MAB/MAB4130SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	10/03/2025	Exercise		14,068,488	286.71	294,579	12,893	19,706	6,814			19,706		(11,895)				0001
Purchased Call/MAB/MAB4130SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	10/06/2025	Exercise		26,569,391	286.97	527,402	36,924	57,345	20,421			57,345		(34,091)				0001
Purchased Call/MAB/MAB4130SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	10/06/2025	Expire		84,193	286.97	1,869								10				0001
Purchased Call/MAB/MAB4130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	10/07/2025	Exercise		11,336,975	287.84	224,004	13,838	21,349	7,510			21,349		(12,586)				0001
Purchased Call/MAB/MAB4130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	10/07/2025	Exercise		39,992,737	287.84	851,917	26,568	39,703	13,136			39,703		(22,222)				0001
Purchased Call/MAB/MAB4130SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	10/09/2025	Exercise		16,117,132	290.71	339,820	12,186	16,347	4,161			16,347		(11,558)				0001
Purchased Call/MAB/MAB4130SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	10/10/2025	Exercise		12,528,987	291.7	235,930	16,566	19,305	2,738			19,305		(15,615)				0001
Purchased Call/MAB/MAB4130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2025	10/09/2026	10/14/2025	Exercise		27,333,648	290.69	519,295	37,735	48,016	10,281			48,016		(33,626)				0001
Purchased Call/MAB/MAB4130SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Exercise		41,887,609	289.17	848,592	52,062	76,463	24,401			76,463		(46,227)				0001
Purchased Call/MAB/MAB413PS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	10/15/2025	Exercise		22,953,773	291.93	455,999	22,961	28,327	5,366			28,327		(22,245)				0001
Purchased Call/MAB/MAB4139SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	01/07/2025	Expire		234,743	275.86	5,188								(14)				0001
Purchased Call/MLR/MLR2611S6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2026	06/20/2025	Exercise		50,020	226.9	35,972		1,001	(436)			1,001		(1,530)				0001
Purchased Call/MLR/MLR2611SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	09/01/2026	11/06/2025	Exercise		50,179	227.88	31,461		1,693	212			1,693		(1,583)				0001
Purchased Call/MAB/MAB413PS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	10/15/2025	Expire		67,554	291.93	1,500								2				0001
Purchased Call/MAB/MAB413PS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	10/16/2025	Exercise		19,712,213	291.17	418,938	18,124	24,064	5,939			24,064		(17,345)				0001
Purchased Call/MAB/MAB413PS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	10/17/2025	Exercise		13,774,870	292.57	294,504	10,752	12,109	1,357			12,109		(9,847)				0001
Purchased Call/MAB/MAB413PS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	10/20/2025	Exercise		27,474,515	294.38	579,222	9,763	9,566	(196)			9,566		(6,400)				0001
Purchased Call/MAB/MAB413PSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Exercise		41,475,439	292.77	841,428	47,503	54,358	6,855			54,358		(42,815)				0001
Purchased Call/MAB/MAB413PSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Expire		190,594	292.77	4,231								26				0001
Purchased Call/MAB/MAB413PSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	10/22/2025	Exercise		21,402,658	296.23	405,356	22,510	20,005	(2,505)			20,005		(21,821)				0001
Purchased Call/MAB/MAB413PSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	10/23/2025	Exercise		16,970,953	294.48	341,388	16,129	16,628	499			16,628		(15,500)				0001
Purchased Call/MAB/MAB413PSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2025	10/22/2026	10/24/2025	Exercise		14,178,781	293.94	276,110	21,513	21,883	370			21,883		(20,497)				0001
Purchased Call/MAB/MAB413PSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	10/27/2025	Exercise		30,585,749	294.41	594,247	44,514	43,702	(811)			43,702		(40,867)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	10/28/2025	Exercise		45,719,746	294.83	929,750	44,616	43,200	(1,416)			43,200		(39,171)				0001
Purchased Call/MAB/MAB413PSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	10/28/2025	Exercise		16,607,160	294.83	328,631	20,854	20,362	(493)			20,362		(18,809)				0001
Purchased Call/MAB/MAB413DSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	04/02/2025	Exercise		20,668,219	281.3	429,292	15,620	9,775	(5,845)			9,775		(16,214)				0001
Purchased Call/MLR/MLR2612S7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2026	01/07/2025	Exercise		121,483	230.75	63,362		2,020	(1,724)			2,020		(3,835)				0001
Purchased Call/MLR/MLR2612S9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/29/2026	10/06/2025	Exercise		63,484	231.99	48,467		1,612	(357)			1,612		(2,095)				0001
Purchased Call/MAB/MAB413ES5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	04/08/2025	Exercise		9,915,414	274.45	201,108	9,507	12,968	3,461			12,968		(9,481)				0001
Purchased Call/MAB/MAB413ASH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	01/28/2025	Expire		90,535	277.69	2,001								(4)				0001
Purchased Call/MAB/MAB413PSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	10/29/2025	Exercise		29,560,986	295.63	569,559	41,103	37,394	(3,709)			37,394		(40,045)				0001
Purchased Call/MAB/MAB413PSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/28/2025	10/28/2026	10/30/2025	Exercise		19,132,956	295.35	380,583	22,003	21,029	(974)			21,029		(21,224)				0001
Purchased Call/MAB/MAB413QS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2025	10/29/2026	10/31/2025	Exercise		14,382,122	295.47	296,054	10,691	9,930	(760)			9,930		(9,785)				0001
Purchased Call/MAB/MAB413QS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	11/03/2025	Exercise		25,993,377	295.05	549,844	15,755	14,262	(1,493)			14,262		(12,265)				0001
Purchased Call/MAB/MAB413QS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	11/04/2025	Exercise		15,901,114	295.81	320,398	16,198	14,451	(1,747)			14,451		(14,138)				0001
Purchased Call/MAB/MAB413QS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Exercise		49,553,599	295.81	1,038,607	30,910	28,386	(2,523)			28,386		(24,647)				0001
Purchased Call/MAB/MAB413QSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	11/05/2025	Exercise		24,997,971	296.03	497,576	20,662	17,274	(3,388)			17,274		(19,696)				0001
Purchased Call/MAB/MAB413QSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	11/06/2025	Exercise		15,938,046	294.88	338,544	5,842	5,668	(173)			5,668		(5,165)				0001
Purchased Call/MAB/MAB413QSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	11/07/2025	Exercise		10,465,554	293.9	202,209	15,323	15,572	249			15,572		(14,724)				0001
Purchased Call/MAB/MAB413QSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2025	11/06/2026	11/10/2025	Exercise		26,300,915	294.15	562,525	10,187	9,849	(338)			9,849		(6,332)				0001
Purchased Call/MAB/MAB413QSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/06/2026	11/12/2025	Exercise		48,847,924	293.84	992,266	50,517	52,122	1,606			52,122		(41,963)				0001
Purchased Call/MAB/MAB413QSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/11/2025	11/11/2026	11/13/2025	Exercise		14,568,699	296.19	315,360	4,904	4,460	(444)			4,460		(4,182)				0001
Purchased Call/MAB/MAB413QSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	11/14/2025	Exercise		24,349,602	296.66	514,992	10,657	9,087	(1,569)			9,087		(9,309)				0001
Purchased Call/MAB/MAB413QSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	11/17/2025	Exercise		26,098,469	295.96	547,789	10,540	9,341	(1,199)			9,341		(6,831)				0001
Purchased Call/MAB/MAB413QSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	11/18/2025	Exercise		25,623,076	294.73	517,449	25,692	23,640	(2,051)			23,640		(22,146)				0001
Purchased Call/MAB/MAB413QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	11/18/2025	Exercise		46,175,509	294.73	950,840	34,320	32,841	(1,479)			32,841		(28,182)				0001
Purchased Call/MAB/MAB413RS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	11/19/2025	Exercise		19,550,294	293.93	409,555	6,661	7,561	900			7,561		(5,799)				0001
Purchased Call/MAB/MAB413RS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/18/2025	11/18/2026	11/20/2025	Exercise		19,533,778	292.73	417,445	8,500	10,330	1,830			10,330		(7,579)				0001
Purchased Call/MAB/MAB413RS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	11/21/2025	Exercise		12,653,157	292.88	259,345	10,962	12,688	1,726			12,688		(10,041)				0001
Purchased Call/MAB/MAB413RSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	11/25/2025	Exercise		51,361,740	292.61	1,083,167	31,518	37,063	5,545			37,063		(24,235)				0001
Purchased Call/MAB/MAB413RSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/23/2026	11/25/2025	Exercise		9,457,545	292.61	195,942	7,008	8,350	1,343			8,350		(5,624)				0001
Purchased Call/MAB/MAB413RSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	11/28/2025	Expire		13,371,093	293.52	310,918								1,951				0001
Purchased Call/MAB/MAB413RSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	12/01/2025	Exercise		30,423,985	294.92	655,610	10,086	10,841	755			10,841		(3,715)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413RST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/01/2025	12/01/2026	12/03/2025	Exercise		19,426,424	295.49	420,996	4,073	4,122	49			4,122		(3,062)				0001
Purchased Call/MAB/MAB413RSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/03/2025	12/03/2026	12/05/2025	Exercise		10,388,326	296.04	215,316	8,403	7,891	(512)			7,891		(7,562)				0001
Purchased Call/MAB/MAB413RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/04/2025	12/04/2026	12/08/2025	Exercise		23,649,319	296.53	512,260	6,271	5,605	(666)			5,605		(2,462)				0001
Purchased Call/MAB/MAB413SS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/05/2025	12/07/2026	12/09/2025	Exercise		14,758,946	296.66	313,005	7,119	6,447	(672)			6,447		(4,776)				0001
Purchased Call/MAB/MAB413SS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/08/2025	12/08/2026	12/10/2025	Expire		54,938	295.58	1,220								3				0001
Purchased Call/MAB/MAB413SS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/08/2025	12/08/2026	12/10/2025	Exercise		20,239,038	295.58	386,579	29,173	30,937	1,764			30,937		(28,237)				0001
Purchased Call/MAB/MAB413SSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/09/2025	12/09/2026	12/11/2025	Exercise		19,400,530	295.04	425,779	3,673	3,550	(123)			3,550		(2,458)				0001
Purchased Call/MAB/MAB413SSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/10/2025	12/10/2026	12/12/2025	Exercise		12,276,029	295.47	259,481	6,756	6,486	(270)			6,486		(5,911)				0001
Purchased Call/MAB/MAB413SSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/12/2025	12/11/2026	12/16/2025	Exercise		51,227,397	294.88	1,132,883	1,246	1,373	126			1,373		7,116				0001
Purchased Call/MAB/MAB413SSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/15/2025	12/15/2026	12/17/2025	Exercise		24,645,717	294.63	530,904	5,203	5,927	724			5,927		(3,844)				0001
Purchased Call/MAB/MAB413SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/16/2025	12/16/2026	12/18/2025	Exercise		17,426,251	293.89	388,259	3,168	3,496	328			3,496		(1,701)				0001
Purchased Call/MAB/MAB413SSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/18/2025	12/17/2026	12/22/2025	Exercise		16,574,450	294.1	361,141	5,278	6,256	979			6,256		(2,420)				0001
Purchased Call/MAB/MAB413SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/18/2025	12/18/2026	12/22/2025	Expire		27,986,978	294.2	626,389								4,935				0001
Purchased Call/MAB/MAB413TSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/22/2025	12/22/2026	12/24/2025	Expire		19,216,153	295.69	434,739								1,790				0001
Purchased Call/MSD/MSD313AS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	12/30/2025	12/30/2026	01/02/2026	Expire		18,269,353	296.83	400,054								962				0001
Purchased Call/MSD/MSD313AS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	01/02/2024	01/02/2025	01/06/2025	Exercise		249,565	188.75	13,626		19,304	19,267			19,304		(37)				0001
Purchased Call/MSD/MSD313ASL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise		78,689	189.01	4,320		6,145	6,121			6,145		(24)				0001
Purchased Call/MSD/MSD313ASV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise		83,076	188.11	4,544		7,707	7,505			7,707		(202)				0001
Purchased Call/MSD/MSD313BSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	01/26/2024	01/28/2025	01/17/2025	Exercise		386,130	189.48	21,237		31,904	30,329			31,904		(1,575)				0001
Purchased Call/MSD/MSD313BSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	02/06/2024	02/06/2025	01/27/2025	Exercise		151,273	189.46	8,411		13,228	12,396			13,228		(832)				0001
Purchased Call/MSD/MSD313BSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	02/08/2024	02/07/2025	01/17/2025	Exercise		275,200	189.31	15,356		24,004	22,431			24,004		(1,574)				0001
Purchased Call/MSD/MSD313BSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	02/09/2024	02/07/2025	02/11/2025	Exercise		310,671	188.85	17,335		28,113	26,331			28,113		(1,782)				0001
Purchased Call/MSD/MSD313CS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	02/14/2024	02/14/2025	01/27/2025	Exercise		190,125	188.9	10,761		18,296	16,995			18,296		(1,301)				0001
Purchased Call/MSD/MSD313CSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	02/27/2024	02/27/2025	01/09/2025	Exercise		205,568	191.07	11,800		18,793	16,946			18,793		(1,848)				0001
Purchased Call/MSD/MSD313CSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise		535,990	191.5	30,337		52,675	47,788			52,675		(4,888)				0001
Purchased Call/MSD/MSD313CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	03/05/2024	03/05/2025	03/07/2025	Exercise		386,159	191.63	21,934		34,842	31,035			34,842		(3,807)				0001
Purchased Call/MSD/MSD313CSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	03/11/2024	03/11/2025	03/13/2025	Exercise		255,346	193.36	14,453		20,957	18,210			20,957		(2,747)				0001
Purchased Call/MSD/MSD313CSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	03/12/2024	03/12/2025	01/17/2025	Exercise		469,562	193.49	26,671		34,367	29,224			34,367		(5,143)				0001
Purchased Call/MSD/MSD313DS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	03/14/2024	03/14/2025	01/17/2025	Exercise		199,811	193.43	11,429		15,830	13,550			15,830		(2,280)				0001
Purchased Call/MSD/MSD313DS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUIISFPU8MPR08K5P83	03/20/2024	03/20/2025	03/24/2025	Exercise		183,848	194.23	10,498		15,116	12,861			15,116		(2,256)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313D3D	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2024	03/27/2025	03/31/2025	Exercise		164,573	195.91	9,331		12,206	10,021			12,206		(2,185)				0001
Purchased Call/MSD/MSD313DJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	01/09/2025	Exercise		679,397	196.5	38,997		48,915	39,139			48,915		(9,776)				0001
Purchased Call/MSD/MSD313DW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2024	04/10/2025	04/14/2025	Exercise		209,500	195.2	12,298		9,960	6,606			9,960		(3,354)				0001
Purchased Call/MSD/MSD313E64	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	04/18/2025	Exercise		413,508	192.68	24,190		26,783	19,786			26,783		(6,997)				0001
Purchased Call/MSD/MSD313ESE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	01/17/2025	Exercise		283,774	195.37	16,601		15,175	10,099			15,175		(5,076)				0001
Purchased Call/MSD/MSD313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise		221,780	195.41	12,996		11,883	7,767			11,883		(4,116)				0001
Purchased Call/MSD/MSD313ESX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	03/31/2025	Exercise		560,879	195.12	32,419		32,656	21,760			32,656		(10,896)				0001
Purchased Call/MLR/MLR2613SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2026	01/27/2025	Exercise		292,961	228.89	89,676		6,823	(2,766)			6,823		(9,862)				0001
Purchased Call/MSD/MSD313FS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	05/08/2025	Exercise		420,108	195.49	24,324		23,122	14,746			23,122		(8,376)				0001
Purchased Call/MSD/MSD313FS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise		569,399	196.76	33,019		27,781	16,064			27,781		(11,717)				0001
Purchased Call/MSD/MSD313FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	05/29/2025	Exercise		251,875	195.7	14,785		14,865	8,919			14,865		(5,947)				0001
Purchased Call/MSD/MSD3133S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	01/17/2025	Exercise		914,325	195.27	53,397		54,570	32,947			54,570		(21,623)				0001
Purchased Call/MSD/MSD3133G0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	02/26/2025	Exercise		400,804	196.34	23,487		24,269	13,916			24,269		(10,352)				0001
Purchased Call/MSD/MSD3133S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	06/16/2025	Exercise		446,154	195.51	25,743		29,483	17,995			29,483		(11,489)				0001
Purchased Call/MSD/MSD3133JW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	02/26/2025	Exercise		428,644	194.98	24,647		29,855	18,696			29,855		(11,160)				0001
Purchased Call/MSD/MSD313HSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	04/17/2025	Exercise		608,644	197.08	35,058		33,547	16,646			33,547		(16,901)				0001
Purchased Call/MSD/MSD313HSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	03/31/2025	Exercise		493,510	196.72	28,149		29,632	15,912			29,632		(13,720)				0001
Purchased Call/MSD/MSD313HSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	04/25/2025	Exercise		835,297	196.58	48,162		50,059	26,441			50,059		(23,618)				0001
Purchased Call/MSD/MSD313HSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	04/29/2025	Exercise		516,995	196.35	29,469		34,646	19,624			34,646		(15,022)				0001
Purchased Call/MSD/MSD3131S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	02/26/2025	Exercise		531,817	195.99	30,473		37,971	22,105			37,971		(15,866)				0001
Purchased Call/MSD/MSD3131S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise		457,320	198.33	25,701		27,094	13,458			27,094		(13,636)				0001
Purchased Call/MSD/MSD3131SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	07/21/2025	Exercise		366,770	201.32	20,576		15,813	4,647			15,813		(11,166)				0001
Purchased Call/MSD/MSD3131ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2025	Exercise		240,430	200.92	13,368		11,392	3,801			11,392		(7,591)				0001
Purchased Call/MSD/MSD3131SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise		555,872	201.67	30,851		24,173	6,605			24,173		(17,568)				0001
Purchased Call/MSD/MSD313JS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	01/09/2025	Exercise		423,479	202.49	23,503		15,462	1,865			15,462		(13,597)				0001
Purchased Call/MSD/MSD313JSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	06/05/2025	Exercise		324,861	201.88	16,990		16,328	5,843			16,328		(10,484)				0001
Purchased Call/MSD/MSD313JSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	02/26/2025	Exercise		387,594	202.61	20,543		18,115	5,219			18,115		(12,896)				0001
Purchased Call/MSD/MSD313JW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	08/20/2025	Exercise		51,227	202.61	2,730		2,235	513			2,235		(1,722)				0001
Purchased Call/MSD/MSD313KS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	06/05/2025	Exercise		317,316	202.64	16,691		15,968	5,347			15,968		(10,621)				0001
Purchased Call/MSD/MSD313KS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	06/05/2025	Exercise		408,677	202.98	21,251		19,982	6,400			19,982		(13,582)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313KSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	06/05/2025	Exercise		144,279	204.4	7,503		5,690	791			5,690		(4,898)				0001
Purchased Call/MSD/MSD313KSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	02/26/2025	Exercise		427,733	204.19	22,199		17,712	3,157			17,712		(14,555)				0001
Purchased Call/MSD/MSD313KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/03/2024	09/03/2025	06/05/2025	Exercise		243,745	204.74	12,504		9,519	1,079			9,519		(8,439)				0001
Purchased Call/MLR/MLR2614S4	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2026	02/11/2025	Exercise		177,678	228.54	52,080		5,500	(513)			5,500		(6,084)				0001
Purchased Call/MSD/MSD313LSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	03/31/2025	Exercise		295,460	204.62	14,596		13,069	2,615			13,069		(10,454)				0001
Purchased Call/MSD/MSD313LSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2024	09/19/2025	09/23/2025	Exercise		203,243	204.96	9,918		8,399	1,228			8,399		(7,171)				0001
Purchased Call/MSD/MSD313LSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2024	09/24/2025	03/05/2025	Exercise		529,421	205.45	25,571		21,380	2,642			21,380		(18,738)				0001
Purchased Call/MSD/MSD313MS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	09/18/2025	Exercise		133,954	205.75	6,510		5,453	575			5,453		(4,878)				0001
Purchased Call/MSD/MSD313MSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2024	10/09/2025	09/18/2025	Exercise		453,372	206.25	23,258		15,730	(2,274)			15,730		(18,004)				0001
Purchased Call/MSD/MSD313MST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	01/14/2025	Exercise		345,801	207.27	17,601		9,959	(4,006)			9,959		(13,965)				0001
Purchased Call/MSD/MSD313MSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	10/22/2025	Exercise		195,242	207.48	9,996		6,766	(1,275)			6,766		(8,041)				0001
Purchased Call/MSD/MSD313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	10/29/2025	Exercise		55,441	206.02	2,850		2,166	(181)			2,166		(2,347)				0001
Purchased Call/MSD/MSD313NSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	09/18/2025	Exercise		291,540	205.74	14,956		8,623	(3,820)			8,623		(12,443)				0001
Purchased Call/MSD/MSD313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	09/18/2025	Exercise		439,649	208.33	22,950		7,532	(12,285)			7,532		(19,817)				0001
Purchased Call/MSD/MSD3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/11/2024	11/11/2025	11/13/2025	Exercise		140,267	207.38	7,364		4,383	(1,987)			4,383		(6,370)				0001
Purchased Call/MSD/MSD3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	02/11/2025	Exercise		588,074	206.86	30,756		21,341	(5,433)			21,341		(26,774)				0001
Purchased Call/MSD/MSD3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	11/18/2025	Exercise		469,742	206.42	24,614		18,365	(3,310)			18,365		(21,674)				0001
Purchased Call/MSD/MSD3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	02/18/2025	Exercise		745,554	206.75	39,142		26,216	(8,504)			26,216		(34,721)				0001
Purchased Call/MSD/MSD3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	12/01/2025	Exercise		397,103	209.69	20,808		11,041	(8,029)			11,041		(19,069)				0001
Purchased Call/MSD/MSD313PS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	12/04/2025	Exercise		66,354	209.04	3,503		1,847	(1,386)			1,847		(3,233)				0001
Purchased Call/MSD/MSD313PS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	01/22/2025	Exercise		734,884	207.54	37,993		26,098	(9,573)			26,098		(35,672)				0001
Purchased Call/MSD/MSD313PSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	01/17/2025	Exercise		70,535	207.54	3,668		2,376	(1,069)			2,376		(3,446)				0001
Purchased Call/MSD/MSD313PSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	01/22/2025	Exercise		111,192	206.92	5,771		3,960	(1,477)			3,960		(5,437)				0001
Purchased Call/MSD/MSD313PSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	12/18/2025	Exercise		118,813	204.44	6,202		5,881	(82)			5,881		(5,963)				0001
Purchased Call/MSD/MSD313PST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	09/18/2025	Exercise		680,142	204.39	35,571		36,587	2,289			36,587		(34,298)				0001
Purchased Call/MSD/MSD313PSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	09/18/2025	Exercise		304,583	202.05	16,021		19,172	3,550			19,172		(15,622)				0001
Purchased Call/MAB/MAB413GSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	05/16/2025	Exercise		21,334,036	274.18	437,019	18,537	25,894	7,356			25,894		(18,600)				0001
Purchased Call/MLR/MLR2614SN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2024	12/23/2026	02/06/2025	Exercise		52,999	222.17	40,278		2,080	246			2,080		(1,914)				0001
Purchased Call/MSD/MSD313PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	12/23/2025	Exercise		462,369	202.92	24,228		27,024	3,334			27,024		(23,690)				0001
Purchased Call/MSD/MSD3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	03/05/2025	Exercise		621,365	203.49	32,497		37,291	4,884			37,291		(32,407)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313QS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	04/25/2025	Exercise		183,566	203.49	9,656		10,824	1,195			10,824		(9,629)				0001
Purchased Call/MSD/MSD313QSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	01/10/2025	Expire		329,572	203.31	16,940								(45)				0001
Purchased Call/MSD/MSD313QSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	01/14/2025	Expire		347,363	202.37	17,924								(45)				0001
Purchased Call/MSD/MSD313QST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	01/14/2025	Expire		87,663	202.37	4,558								(11)				0001
Purchased Call/MSD/MSD313RS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	01/22/2025	Exercise		694,806	205.56	29,664	2,990	3,110	120			3,110		(3,054)				0001
Purchased Call/MSD/MSD313RSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	01/27/2025	Exercise		159,862	205.55	6,048	1,077	1,323	247			1,323		(1,089)				0001
Purchased Call/MSD/MSD313RSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	01/28/2025	Exercise		494,965	205.35	19,058	3,117	3,394	277			3,394		(3,157)				0001
Purchased Call/MSD/MSD313RSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	02/03/2025	Exercise		241,821	206.42	10,146	1,106	850	(256)			850		(1,125)				0001
Purchased Call/MSD/MSD313RSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	02/04/2025	Exercise		235,597	205.61	9,994	1,046	1,303	257			1,303		(1,064)				0001
Purchased Call/MSD/MSD313RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	02/10/2025	Expire		148,286	206.14	7,681								(13)				0001
Purchased Call/MSD/MSD313SS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	02/11/2025	Exercise		673,579	205.95	29,830	2,632	2,696	.64			2,696		(2,681)				0001
Purchased Call/MSD/MSD313SS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	02/13/2025	Exercise		659,965	207.54	25,028	4,744	5,282	538			5,282		(4,797)				0001
Purchased Call/MSD/MSD313SS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	02/14/2025	Exercise		590,794	207.54	27,841	1,647	1,166	(481)			1,166		(1,705)				0001
Purchased Call/MSD/MSD313SSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	02/18/2025	Expire		306,010	207.67	16,066								(18)				0001
Purchased Call/MSD/MSD313SSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	02/20/2025	Expire		398,334	207.72	20,833								(42)				0001
Purchased Call/MSD/MSD313SSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	02/25/2025	Exercise		478,718	209.72	21,212	1,793	1,048	(745)			1,048		(1,819)				0001
Purchased Call/MSD/MSD313SSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	02/25/2025	Expire		100,911	209.72	5,257								(6)				0001
Purchased Call/MSD/MSD313SSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	03/04/2025	Exercise		662,096	210.31	31,511	1,062	657	(405)			657		(1,094)				0001
Purchased Call/MSD/MSD313TS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2025	03/05/2026	03/07/2025	Expire		484,712	208.91	24,526								(44)				0001
Purchased Call/MSD/MSD313TS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	03/11/2025	Exercise		829,960	210.16	39,115	1,441	973	(468)			973		(1,472)				0001
Purchased Call/MSD/MSD313TSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	03/14/2025	Exercise		506,758	208.43	17,019	4,286	3,604	(683)			3,604		(4,315)				0001
Purchased Call/MSD/MSD313TSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	03/17/2025	Expire		261,374	208.31	13,226								(8)				0001
Purchased Call/MAB/MAB413HS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	06/02/2025	Exercise		21,068,407	274.2	423,389	19,859	25,680	5,821			25,680		(19,121)				0001
Purchased Call/MAB/MAB413HS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	06/03/2025	Exercise		8,929,376	273.96	166,317	15,511	19,519	4,007			19,519		(15,210)				0001
Purchased Call/MAB/MAB413BSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	02/25/2025	Expire		53,067	281.54	1,173								(1)				0001
Purchased Call/MSD/MSD313TSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	03/21/2025	Exercise		489,950	210.29	12,755	6,165	3,576	(2,589)			3,576		(6,185)				0001
Purchased Call/MSD/MSD313TSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	03/25/2025	Exercise		546,712	209.75	20,106	3,724	2,751	(973)			2,751		(3,731)				0001
Purchased Call/MSD/MSD313US4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	04/01/2025	Exercise		856,537	210.39	29,652	6,716	4,449	(2,268)			4,449		(6,721)				0001
Purchased Call/MSD/MSD313USN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/07/2025	04/07/2026	04/09/2025	Expire		90,095	204.31	4,370								(6)				0001
Purchased Call/MSD/MSD313USV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2025	04/10/2026	04/15/2025	Exercise		599,426	204.98	26,726	1,383	1,726	343			1,726		(1,375)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313JSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	04/15/2025	Exercise		285,382	204.98	8,772	2,677	2,992	315			2,992		(2,674)				0001
Purchased Call/MSD/MSD313JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	04/17/2025	Expire		410,846	205.38	20,173								(24)				0001
Purchased Call/MSD/MSD313VS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	04/24/2025	Exercise		393,029	205.74	14,761	2,209	2,682	473			2,682		(2,225)				0001
Purchased Call/MSD/MSD313VSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	04/25/2025	Exercise		383,489	205.75	10,398	4,196	4,911	714			4,911		(4,207)				0001
Purchased Call/MSD/MSD313VSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/24/2026	04/29/2025	Exercise		587,846	205.88	24,002	2,313	2,579	266			2,579		(2,296)				0001
Purchased Call/MSD/MSD313VSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	04/29/2025	Exercise		72,264	205.88	1,471	1,035	1,205	170			1,205		(1,034)				0001
Purchased Call/MSD/MSD313VSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	05/02/2025	Expire		368,644	206.36	17,732								(17)				0001
Purchased Call/MSD/MSD313VSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	05/06/2025	Exercise		845,059	206.53	39,244	1,082	1,176	94			1,176		(1,046)				0001
Purchased Call/MSD/MSD313WS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	05/12/2025	Exercise		195,590	206.36	7,228	1,237	1,321	84			1,321		(1,229)				0001
Purchased Call/MSD/MSD313WS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Exercise		1,406,911	206.35	50,400	9,645	9,733	89			9,733		(9,584)				0001
Purchased Call/MSD/MSD313WSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	05/16/2025	Exercise		292,193	205.97	11,917	1,420	1,656	236			1,656		(1,428)				0001
Purchased Call/MSD/MSD313WSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	05/20/2025	Exercise		1,303,767	207.25	61,075	2,187	2,279	92			2,279		(2,105)				0001
Purchased Call/MSD/MSD313WSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	05/20/2025	Exercise		269,461	207.25	10,208	1,700	1,772	72			1,772		(1,686)				0001
Purchased Call/MSD/MSD313WSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	05/23/2025	Exercise		353,251	206.84	12,511	2,629	2,795	166			2,795		(2,637)				0001
Purchased Call/MSD/MSD313XSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	06/05/2025	Exercise		543,345	207.69	20,218	3,583	3,889	305			3,889		(3,592)				0001
Purchased Call/MSD/MSD313XSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	06/12/2025	Expire		502,933	207.95	25,398								(8)				0001
Purchased Call/MSD/MSD313XSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	06/16/2025	Exercise		527,010	208.43	22,352	1,999	2,110	111			2,110		(1,950)				0001
Purchased Call/MSD/MSD313XST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	06/17/2025	Exercise		697,038	208.32	32,729	1,131	1,198	67			1,198		(1,059)				0001
Purchased Call/MAB/MAB413SII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	07/02/2025	Exercise		24,871,245	275.76	504,592	17,137	18,633	1,496			18,633		(16,912)				0001
Purchased Call/MAB/MAB413SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2025	07/01/2026	07/03/2025	Exercise		22,246,954	275.21	421,702	38,447	47,110	8,663			47,110		(37,951)				0001
Purchased Call/MAB/MAB413JSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	07/07/2025	Exercise		18,626,367	276.06	351,452	28,392	33,633	5,240			33,633		(26,919)				0001
Purchased Call/MLR/MLR2615SL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	02/04/2025	Exercise		1,587,144	223.96	51,832	1,859	2,832	973			2,832		(1,775)				0001
Purchased Call/MSD/MSD313XSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	06/17/2025	Exercise		213,724	208.32	8,215	1,289	1,365	76			1,365		(1,271)				0001
Purchased Call/MSD/MSD313YSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2025	06/26/2026	06/30/2025	Exercise		543,099	208.33	20,926	2,897	3,338	441			3,338		(2,843)				0001
Purchased Call/MSD/MSD313YSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	07/11/2025	Exercise		844,569	209.83	32,919	4,486	4,513	27			4,513		(4,482)				0001
Purchased Call/MSD/MSD313ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	07/15/2025	Exercise		864,956	210.08	31,722	5,569	5,633	64			5,633		(5,482)				0001
Purchased Call/MSD/MSD313ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	07/22/2025	Exercise		742,949	209.51	33,802	1,524	1,565	41			1,565		(1,414)				0001
Purchased Call/MSD/MSD313ZSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	07/25/2025	Exercise		397,083	210.59	14,331	2,702	2,744	42			2,744		(2,697)				0001
Purchased Call/MSD/MSD313ZSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	07/28/2025	Exercise		469,936	210.44	16,443	3,480	3,719	239			3,719		(3,423)				0001
Purchased Call/MSD/MSD313ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	07/29/2025	Exercise		817,540	210.44	29,803	5,414	5,453	39			5,453		(5,311)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313Z9R	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	07/29/2025	Expire		226,303	210.44	11,315								39				0001
Purchased Call/MSD/MSD313ZV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	07/30/2025	Expire		79,146	209.88	3,941								2				0001
Purchased Call/MSD/MSD4130S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	08/05/2025	Exercise		358,090	209.12	13,712	1,899	2,204	305			2,204		(1,848)				0001
Purchased Call/MSD/MSD4130S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	08/07/2025	Expire		256,336	209.87	12,586								7				0001
Purchased Call/MSD/MSD4130SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	08/14/2025	Exercise		238,664	211.08	8,640	1,491	1,148	(344)			1,148		(1,486)				0001
Purchased Call/MSD/MSD4130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	08/19/2025	Exercise		489,142	211.85	21,513	1,203	978	(225)			978		(1,114)				0001
Purchased Call/MSD/MSD4130SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	08/22/2025	Exercise		347,233	213.09	12,888	2,041	1,833	(208)			1,833		(2,020)				0001
Purchased Call/MSD/MSD4131S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	08/26/2025	Exercise		471,540	214.32	17,974	2,448	2,047	(401)			2,047		(2,370)				0001
Purchased Call/MSD/MSD4131SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	09/11/2025	Exercise		296,917	212.64	11,862	1,136	1,133	(2)			1,133		(1,123)				0001
Purchased Call/MSD/MSD4132S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Exercise		496,457	213.45	21,416	1,033	884	(149)			884		(927)				0001
Purchased Call/MSD/MSD4132S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	09/16/2025	Exercise		200,593	213.45	6,683	1,433	1,365	(68)			1,365		(1,400)				0001
Purchased Call/MSD/MSD4132SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	09/26/2025	Exercise		516,157	213.67	20,596	1,986	1,912	(74)			1,912		(1,960)				0001
Purchased Call/MSD/MSD4132SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	09/29/2025	Exercise		441,201	213.28	10,440	5,347	4,988	(359)			4,988		(5,291)				0001
Purchased Call/MSD/MSD4132SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2025	10/01/2026	10/03/2025	Expire		260,166	214.76	12,358								17				0001
Purchased Call/MSD/MSD4133SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2025	10/14/2026	10/16/2025	Expire		103,831	213.68	4,880								8				0001
Purchased Call/MLR/MLR26166M	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/10/2025	03/10/2027	03/12/2025	Exercise		3,139,023	227.86	102,137	3,863	3,548	(315)			3,548		(3,836)				0001
Purchased Call/MAB/MAB413JSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	07/11/2025	Expire		111,518	275.27	2,465												0001
Purchased Call/MAB/MAB413JSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	07/14/2025	Exercise		22,865,654	275.08	476,690	12,705	21,486	8,781			21,486		(11,266)				0001
Purchased Call/MAB/MAB413JSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2025	07/15/2026	07/17/2025	Exercise		27,506,714	273.32	560,233	25,678	35,219	9,540			35,219		(25,514)				0001
Purchased Call/MAB/MAB413DS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire		105,313	279.95	2,317								(1)				0001
Purchased Call/MSD/MSD4133SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2025	10/15/2026	10/17/2025	Exercise		551,302	213.42	21,920	1,995	2,067	71			2,067		(1,961)				0001
Purchased Call/MSD/MSD4133SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2025	10/20/2026	10/22/2025	Expire		189,847	214.67	8,866								15				0001
Purchased Call/MSD/MSD4134S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	10/27/2026	10/29/2025	Expire		69,758	214.06	3,272								6				0001
Purchased Call/MSD/MSD4134SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2025	10/30/2026	11/03/2025	Expire		334,169	211.68	15,906								102				0001
Purchased Call/MSD/MSD4134SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Exercise		566,101	211.35	23,662	1,642	1,991	349			1,991		(1,489)				0001
Purchased Call/MSD/MSD4134SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2025	11/04/2026	11/06/2025	Expire		60,487	210.41	2,873								5				0001
Purchased Call/MSD/MSD4134SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2025	11/05/2026	11/07/2025	Exercise		763,257	210.35	33,100	1,692	2,199	507			2,199		(1,629)				0001
Purchased Call/MSD/MSD4134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2025	11/06/2026	11/10/2025	Expire		277,816	210.54	13,168								87				0001
Purchased Call/MSD/MSD4134ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	11/12/2025	Expire		188,089	211.75	8,915								80				0001
Purchased Call/MSD/MSD4135S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/17/2025	11/17/2026	11/19/2025	Expire		93,240	213.92	4,448								9				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD4135S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	11/21/2025	Exercise		522,888	213.85	19,248	2,769	2,843	75			2,843		(2,728)				0001
Purchased Call/MSD/MSD4136S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2025	12/09/2026	12/11/2025	Expire		83,227	213.95	3,920								9				0001
Purchased Call/MSD/MSD4136SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2025	12/17/2026	12/22/2025	Expire		628,396	215.41	28,384								225				0001
Purchased Call/MSD/MSD4136ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	12/30/2025	Expire		866,836	215.69	40,221								330				0001
Purchased Call/MSD/MSD4136SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	12/31/2025	Expire		141,214	215.99	6,566								18				0001
Purchased Call/JSG/JSG405MS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2025	01/10/2025	Expire		175,882	178.84	6,279			(138)					(138)				0001
Purchased Call/JSG/JSG405MSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	01/14/2025	Expire		336,213	177.48	11,969			(299)					(299)				0001
Purchased Call/JSG/JSG405MSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/19/2024	01/17/2025	01/22/2025	Expire		139,205	174.97	4,956			(220)					(220)				0001
Purchased Call/JSG/JSG4050S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2025	01/31/2025	Expire		369,100	177.72	13,177			(1,014)					(1,014)				0001
Purchased Call/JSG/JSG4050SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	02/04/2025	Expire		238,128	180.12	8,477			(704)					(704)				0001
Purchased Call/JSG/JSG4050SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2025	02/07/2025	Expire		367,576	176.41	13,159			(1,265)					(1,265)				0001
Purchased Call/JSG/JSG405PS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2025	02/10/2025	Expire		226,196	178.27	8,120			(803)					(803)				0001
Purchased Call/JSG/JSG405PSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2025	02/18/2025	Expire		172,294	176.25	6,168			(729)					(729)				0001
Purchased Call/MAB/MAB413KS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	07/25/2025	Exercise		16,182,119	276.97	323,736	17,247	21,139	3,892			21,139		(16,930)				0001
Purchased Call/MAB/MAB413KS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	07/25/2025	Expire		57,334	276.97	1,267												0001
Purchased Call/MAB/MAB413KSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	08/06/2025	Exercise		16,490,109	275.37	332,506	16,387	31,290	14,903			31,290		(16,204)				0001
Purchased Call/MAB/MAB413LS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	08/11/2025	Expire		69,823	276.29	1,543								6				0001
Purchased Call/MAB/MAB413DSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire		73,253	280.95	1,619								(2)				0001
Purchased Call/JSG/JSG405PSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/15/2024	02/14/2025	02/19/2025	Expire		180,920	181.9	6,441			(787)					(787)				0001
Purchased Call/JSG/JSG4050SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2025	02/24/2025	Expire		188,430	181.66	6,746			(927)					(927)				0001
Purchased Call/JSG/JSG405RS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2025	03/03/2025	Expire		352,678	184.07	12,626			(1,977)					(1,977)				0001
Purchased Call/JSG/JSG405RSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	03/07/2025	Expire		425,725	183.97	15,326			(2,660)					(2,660)				0001
Purchased Call/JSG/JSG4055SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	03/18/2025	Expire		248,737	190.25	8,955			(1,786)					(1,786)				0001
Purchased Call/JSG/JSG4057S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	03/28/2025	Expire		688,045	191.43	24,770			(5,732)					(5,732)				0001
Purchased Call/JSG/JSG4057SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/03/2024	04/03/2025	04/07/2025	Expire		370,952	184.63	13,428			(3,403)					(3,403)				0001
Purchased Call/JSG/JSG405US4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2025	01/17/2025	Exercise		515,821	184.04	18,673		15	(4,974)			15		(4,990)				0001
Purchased Call/JSG/JSG405USH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/12/2024	04/11/2025	01/17/2025	Exercise		452,657	179.43	16,341		82	(4,457)			82		(4,539)				0001
Purchased Call/JSG/JSG405VS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2025	01/17/2025	Exercise		703,939	185.02	25,412		22	(7,818)			22		(7,841)				0001
Purchased Call/JSG/JSG405VSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/25/2024	04/25/2025	04/29/2025	Expire		99,113	184.49	3,578			(1,130)					(1,130)				0001
Purchased Call/JSG/JSG405VSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/29/2024	04/29/2025	05/01/2025	Expire		624,864	185.38	22,558			(7,333)					(7,333)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405V5V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/03/2024	05/02/2025	05/06/2025	Expire		1,079,747	182.91	38,763			(13,029)					(13,029)				0001
Purchased Call/JSG/JSG405W9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2024	05/09/2025	05/13/2025	Expire		478,007	188.62	17,208			(6,102)					(6,102)				0001
Purchased Call/JSG/JSG405WU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2024	05/16/2025	05/20/2025	Expire		280,320	188.62	10,092			(3,774)					(3,774)				0001
Purchased Call/JSG/JSG405WW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	05/20/2025	Expire		891,330	188.62	31,999			(12,000)					(12,000)				0001
Purchased Call/JSG/JSG405XE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2025	05/29/2025	Expire		154,573	183.41	5,565			(2,238)					(2,238)				0001
Purchased Call/JSG/JSG405XM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2025	03/03/2025	Exercise		454,208	178.66	16,351		237	(6,385)			237		(6,622)				0001
Purchased Call/JSG/JSG405XP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2024	05/29/2025	03/03/2025	Exercise		912,995	175.51	32,868		460	(12,941)			460		(13,401)				0001
Purchased Call/JSG/JSG405Y9K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2025	01/09/2025	Exercise		829,448	178.74	30,358		280	(13,185)			280		(13,464)				0001
Purchased Call/JSG/JSG405YY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2025	03/03/2025	Exercise		914,146	178.8	33,458		288	(15,147)			288		(15,435)				0001
Purchased Call/JSG/JSG405Z58	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	01/17/2025	Exercise		930,604	182.28	34,060		636	(15,448)			636		(16,084)				0001
Purchased Call/JSG/JSG405Z51	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2025	01/14/2025	Exercise		457,131	180.41	16,731		165	(7,947)			165		(8,112)				0001
Purchased Call/JSG/JSG5051S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	01/17/2025	Exercise		666,277	187.94	24,386		.76	(13,336)			76		(13,412)				0001
Purchased Call/JSG/JSG5051SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	07/29/2025	Expire		617,802	187.94	22,612			(12,876)					(12,876)				0001
Purchased Call/MLR/MLR2616SY	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/22/2027	03/25/2025	Exercise		4,297,725	228.61	106,420	22,430	14,348	(8,082)			14,348		(22,219)				0001
Purchased Call/MLR/MLR2617S3	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	03/31/2025	Exercise		3,961,061	229.34	99,959	19,534	13,932	(5,602)			13,932		(19,331)				0001
Purchased Call/MAB/MAB413LSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	08/18/2025	Exercise		21,728,912	278.02	454,552	12,623	20,006	7,383			20,006		(10,812)				0001
Purchased Call/MAB/MAB413MS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/24/2026	08/26/2025	Exercise		9,338,053	277.84	179,610	13,847	24,417	10,569			24,417		(13,069)				0001
Purchased Call/MAB/MAB413MS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2025	08/25/2026	08/27/2025	Expire		179,124	277.45	3,959								3				0001
Purchased Call/MAB/MAB413MSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	09/10/2025	Expire		482,640	282.67	10,715								11				0001
Purchased Call/JSG/JSG5051SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2025	08/01/2025	Expire		825,737	187.94	30,222			(17,484)					(17,484)				0001
Purchased Call/JSG/JSG5052SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	08/12/2025	Expire		646,606	179	23,666			(14,357)					(14,357)				0001
Purchased Call/JSG/JSG5052SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2024	08/15/2025	08/19/2025	Expire		286,007	181.03	10,496			(6,571)					(6,571)				0001
Purchased Call/JSG/JSG5052SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2025	01/06/2025	Exercise		873,110	181.9	32,043		296	(20,095)			296		(20,391)				0001
Purchased Call/JSG/JSG5053SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/26/2024	08/26/2025	08/28/2025	Expire		132,165	187.28	4,850			(3,167)					(3,167)				0001
Purchased Call/JSG/JSG5053SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	09/03/2025	Expire		319,751	188.96	11,767			(7,845)					(7,845)				0001
Purchased Call/JSG/JSG5054ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	09/19/2025	Expire		848,550	188.35	31,312			(22,341)					(22,341)				0001
Purchased Call/JSG/JSG5055S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Expire		534,518	189.77	19,724			(14,300)					(14,300)				0001
Purchased Call/JSG/JSG5055SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	09/29/2025	Expire		261,167	186.7	9,663			(7,108)					(7,108)				0001
Purchased Call/JSG/JSG5055SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	02/06/2025	Exercise		538,796	190.54	19,882		134	(14,667)			134		(14,801)				0001
Purchased Call/JSG/JSG5055S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	10/02/2025	Expire		92,898	191.61	3,437			(2,576)					(2,576)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG5055SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2025	10/03/2025	Expire		295,965	191.44	10,980			(8,258)					(8,258)				0001
Purchased Call/JSG/JSG5056S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	10/08/2025	Expire		71,141	192.16	2,632			(2,016)					(2,016)				0001
Purchased Call/JSG/JSG5056SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Expire		571,892	196.45	21,160			(16,987)					(16,987)				0001
Purchased Call/JSG/JSG5057S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	10/27/2025	Expire		200,781	192.14	7,429			(6,037)					(6,037)				0001
Purchased Call/JSG/JSG5057SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	10/28/2025	Expire		81,174	191.13	3,003			(2,463)					(2,463)				0001
Purchased Call/JSG/JSG5057S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	10/31/2025	Expire		807,702	185.2	29,885			(24,781)					(24,781)				0001
Purchased Call/JSG/JSG5059SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	11/25/2025	Expire		195,990	191.87	7,310			(6,561)					(6,561)				0001
Purchased Call/JSG/JSG505AS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	02/05/2025	Exercise		317,820	184.79	12,077		426	(10,786)			426		(11,212)				0001
Purchased Call/JSG/JSG505ASF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2025	02/10/2025	Exercise		790,012	180.13	30,020		589	(27,777)			589		(28,366)				0001
Purchased Call/JSG/JSG505ASZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	02/19/2025	Exercise		742,458	170.26	28,139		546	(26,586)			546		(27,131)				0001
Purchased Call/JSG/JSG505BS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	01/17/2025	Exercise		615,134	162.09	23,314		2,244	(20,299)			2,244		(22,543)				0001
Purchased Call/JSG/JSG505BS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	02/20/2025	Exercise		229,147	160.01	8,616		4,812	(3,589)			4,812		(8,401)				0001
Purchased Call/JSG/JSG505BSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	02/25/2025	Exercise		363,604	163.06	13,708		557	(12,846)			557		(13,403)				0001
Purchased Call/JSG/JSG505BSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	12/24/2025	Expire		157,411	163.06	5,934			(5,804)					(5,804)				0001
Purchased Call/JSG/JSG505BSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/27/2024	12/29/2025	02/26/2025	Exercise		133,916	163.6	5,062		1,603	(3,445)			1,603		(5,048)				0001
Purchased Call/JSG/JSG505BSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2025	06/18/2025	Exercise		567,741	162.9	21,461		225	(21,236)			225		(21,461)				0001
Purchased Call/JSG/JSG505CS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	01/10/2025	Exercise		414,117	163	11,547	1,888	2,010	122			2,010		(1,918)				0001
Purchased Call/JSG/JSG505CSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/10/2025	01/09/2026	01/14/2025	Exercise		632,038	156.8	15,588	3,867	3,003	(864)			3,003		(3,906)				0001
Purchased Call/JSG/JSG505CSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2026	01/15/2025	Expire		62,834	160.53	2,325								(6)				0001
Purchased Call/JSG/JSG505CSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2026	01/16/2025	Exercise		490,143	162.36	13,729	2,203	2,450	247			2,450		(2,238)				0001
Purchased Call/JSG/JSG505D96	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Exercise		323,858	165.04	10,392	811	309	(503)			309		(834)				0001
Purchased Call/JSG/JSG505DSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Exercise		628,654	165.33	16,172	3,544	3,159	(385)			3,159		(3,579)				0001
Purchased Call/JSG/JSG505DSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	01/28/2025	Exercise		197,827	165.89	4,739	1,300	1,223	(77)			1,223		(1,310)				0001
Purchased Call/JSG/JSG505ESS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/06/2025	02/06/2026	02/10/2025	Exercise		214,623	164.86	5,862	1,050	1,176	126			1,176		(1,060)				0001
Purchased Call/JSG/JSG505ESH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	02/11/2025	Exercise		528,607	163.78	11,261	4,149	1,910	(2,239)			1,910		(4,167)				0001
Purchased Call/JSG/JSG505ESX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2026	02/11/2025	Exercise		145,144	163.78	3,811	780	938	158			938		(786)				0001
Purchased Call/JSG/JSG505FS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	02/13/2025	Exercise		341,780	165.91	10,935	855	690	(165)			690		(879)				0001
Purchased Call/JSG/JSG505FSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	02/14/2025	Exercise		334,540	163.8	10,438	970	350	(620)			350		(992)				0001
Purchased Call/JSG/JSG505FSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	02/18/2025	Exercise		163,348	166.55	4,361	841	304	(537)			304		(846)				0001
Purchased Call/JSG/JSG505FSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Exercise		453,181	164.54	10,533	3,117	1,537	(1,580)			1,537		(3,129)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505FSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/18/2025	02/18/2026	02/20/2025	Exercise		496,784	165.86	12,755	2,813	3,488	675			3,488		(2,839)				0001
Purchased Call/JSG/JSG505FSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/19/2025	02/19/2026	02/21/2025	Exercise		407,015	167.42	12,041	1,509	329	(1,180)			329		(1,533)				0001
Purchased Call/JSG/JSG505FSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/21/2025	02/20/2026	02/25/2025	Exercise		405,406	168.5	11,247	1,877	381	(1,495)			381		(1,890)				0001
Purchased Call/JSG/JSG505GS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/21/2025	02/23/2026	02/25/2025	Exercise		91,196	168.5	2,435	469	139	(330)			139		(472)				0001
Purchased Call/JSG/JSG505GSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/26/2025	02/26/2026	02/28/2025	Exercise		528,392	169.12	17,666	969	414	(555)			414		(1,002)				0001
Purchased Call/JSG/JSG505GSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/28/2025	02/27/2026	03/04/2025	Exercise		510,875	172.28	17,380	787	112	(674)			112		(804)				0001
Purchased Call/JSG/JSG505GSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/05/2025	03/05/2026	03/07/2025	Exercise		521,231	168.22	14,560	2,337	687	(1,649)			687		(2,363)				0001
Purchased Call/JSG/JSG505HS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/06/2025	03/06/2026	03/10/2025	Expire		254,397	167.23	9,387								(7)				0001
Purchased Call/JSG/JSG505HSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/11/2025	03/11/2026	03/13/2025	Exercise		311,965	165.5	9,160	1,176	664	(512)			664		(1,191)				0001
Purchased Call/JSG/JSG5051S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/18/2025	03/18/2026	03/20/2025	Exercise		293,972	166.68	8,846	1,001	659	(342)			659		(1,015)				0001
Purchased Call/JSG/JSG5051SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Exercise		576,484	164.65	14,253	3,510	1,544	(1,966)			1,544		(3,515)				0001
Purchased Call/JSG/JSG5051SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/25/2025	03/25/2026	03/27/2025	Exercise		284,087	166.81	9,668	408	.95	(313)			95		(422)				0001
Purchased Call/JSG/JSG5051SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2025	03/27/2026	03/31/2025	Exercise		210,850	167.09	5,353	1,214	212	(1,002)			212		(1,214)				0001
Purchased Call/JSG/JSG5051SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Exercise		598,332	164.31	16,549	2,765	937	(1,828)			937		(2,767)				0001
Purchased Call/JSG/JSG5051SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/28/2025	03/30/2026	04/01/2025	Exercise		166,403	164.31	5,401	370	.27	(343)			27		(370)				0001
Purchased Call/JSG/JSG505JS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/01/2025	04/01/2026	04/03/2025	Exercise		406,050	166.35	12,955	953	406	(548)			406		(971)				0001
Purchased Call/JSG/JSG505JSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/04/2025	04/06/2026	04/08/2025	Exercise		184,129	145.56	4,740	1,009	1,428	419			1,428		(1,008)				0001
Purchased Call/JSG/JSG505JSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/09/2025	04/09/2026	04/11/2025	Exercise		547,478	146.11	12,648	3,695	5,369	1,674			5,369		(3,711)				0001
Purchased Call/JSG/JSG505JSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/10/2025	04/10/2026	04/14/2025	Exercise		183,237	144.61	5,771	468	712	244			712		(466)				0001
Purchased Call/JSG/JSG505KSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/16/2025	04/16/2026	04/18/2025	Exercise		877,859	145.02	18,701	6,714	12,394	5,680			12,394		(6,736)				0001
Purchased Call/JSG/JSG505KSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/17/2025	04/20/2026	04/21/2025	Exercise		273,044	145.32	5,240	2,390	3,513	1,122			3,513		(2,387)				0001
Purchased Call/JSG/JSG505KSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/22/2025	04/22/2026	04/24/2025	Exercise		394,445	145.45	11,922	1,258	2,389	1,132			2,389		(1,270)				0001
Purchased Call/JSG/JSG505KST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/24/2025	04/24/2026	04/28/2025	Exercise		287,008	146.93	8,692	906	1,527	621			1,527		(900)				0001
Purchased Call/JSG/JSG505KSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/25/2025	04/27/2026	04/29/2025	Exercise		266,873	146.6	8,764	502	1,011	509			1,011		(495)				0001
Purchased Call/JSG/JSG505LS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/29/2025	04/29/2026	05/01/2025	Exercise		567,780	147.58	17,882	1,450	2,532	1,083			2,532		(1,467)				0001
Purchased Call/JSG/JSG505LS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/30/2025	04/30/2026	05/02/2025	Exercise		659,901	148	13,735	5,209	8,998	3,790			8,998		(5,222)				0001
Purchased Call/JSG/JSG505LSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/02/2025	05/04/2026	05/06/2025	Exercise		720,694	149.23	6,379	9,963	12,820	2,857			12,820		(9,957)				0001
Purchased Call/MAB/MAB413NS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	09/16/2025	Expire		98,814	283.95	2,194								11				0001
Purchased Call/MAB/MAB413ES9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/07/2025	04/07/2026	04/09/2025	Exercise		13,945,172	270.46	290,348	10,631	17,474	6,843			17,474		(11,006)				0001
Purchased Call/JSG/JSG505LSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/07/2025	05/07/2026	05/09/2025	Exercise		648,785	148.56	15,026	4,592	5,048	456			5,048		(4,605)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505NS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/13/2025	05/13/2026	05/15/2025	Exercise		520,411	151.72	16,139	1,402	1,517	115			1,517		(1,414)				0001
Purchased Call/JSG/JSG505NSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/14/2025	05/14/2026	05/16/2025	Exercise		697,187	150.01	16,518	4,430	6,570	2,140			6,570		(4,442)				0001
Purchased Call/JSG/JSG505NSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Exercise		524,221	153.85	17,111	985	799	(187)			799		(996)				0001
Purchased Call/JSG/JSG505NSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/21/2025	05/21/2026	05/23/2025	Exercise		820,742	150.66	13,754	8,060	10,033	1,973			10,033		(8,069)				0001
Purchased Call/JSG/JSG505NSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Exercise		953,817	151.8	15,930	9,395	9,250	(144)			9,250		(9,367)				0001
Purchased Call/JSG/JSG505NSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/05/2025	06/05/2026	06/09/2025	Exercise		443,799	151.18	8,771	3,736	5,270	1,534			5,270		(3,719)				0001
Purchased Call/JSG/JSG5050S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/06/2025	06/08/2026	06/10/2025	Exercise		242,468	153.19	4,233	2,320	2,258	(62)			2,258		(2,312)				0001
Purchased Call/JSG/JSG5050SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Exercise		917,730	152.28	27,464	3,062	3,794	731			3,794		(3,002)				0001
Purchased Call/JSG/JSG5050SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/18/2025	06/18/2026	06/23/2025	Exercise		968,901	149.76	26,050	4,706	5,041	335			5,041		(4,611)				0001
Purchased Call/JSG/JSG505PS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/20/2025	06/22/2026	06/24/2025	Exercise		236,288	150.29	7,113	779	1,340	560			1,340		(762)				0001
Purchased Call/JSG/JSG505PS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/24/2025	06/24/2026	06/26/2025	Exercise		496,990	153.32	11,401	3,395	3,327	(68)			3,327		(3,396)				0001
Purchased Call/JSG/JSG505PSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/25/2025	06/25/2026	06/27/2025	Exercise		733,465	150.44	24,098	1,373	2,101	727			2,101		(1,376)				0001
Purchased Call/JSG/JSG505PSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/26/2025	06/26/2026	06/30/2025	Exercise		359,104	151.77	10,058	1,561	2,491	930			2,491		(1,534)				0001
Purchased Call/JSG/JSG505PSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/27/2025	06/29/2026	07/01/2025	Exercise		262,695	152.25	6,688	1,476	2,351	875			2,351		(1,459)				0001
Purchased Call/JSG/JSG505PSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/01/2025	07/01/2026	07/03/2025	Exercise		455,495	157.19	14,802	957	794	(163)			794		(957)				0001
Purchased Call/JSG/JSG5050S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/09/2025	07/09/2026	07/11/2025	Exercise		912,308	156.55	31,687	852	1,035	183			1,035		(848)				0001
Purchased Call/JSG/JSG5050SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/11/2025	07/10/2026	07/15/2025	Exercise		1,004,392	155.9	30,446	3,157	3,590	433			3,590		(3,064)				0001
Purchased Call/JSG/JSG5050SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/18/2025	07/17/2026	07/22/2025	Exercise		1,087,060	154.89	32,018	3,884	4,597	713			4,597		(3,780)				0001
Purchased Call/JSG/JSG505RSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/24/2025	07/24/2026	07/28/2025	Exercise		422,672	158.97	5,776	5,059	4,813	(246)			4,813		(5,031)				0001
Purchased Call/MLR/MLR2616SH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2027	03/07/2025	Expire		1,405,681	228.56	49,391								15				0001
Purchased Call/MLR/MLR2618SE	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2027	05/16/2025	Expire		1,353,211	222.66	47,633								24				0001
Purchased Call/MLR/MLR2619SA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2027	06/18/2025	Exercise		1,873,546	224.63	61,030	2,424	2,459	35			2,459		(2,379)				0001
Purchased Call/JSG/JSG505RSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/25/2025	07/24/2026	07/29/2025	Exercise		623,381	159.23	20,844	986	747	(239)			747		(913)				0001
Purchased Call/JSG/JSG505RSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/30/2025	07/30/2026	08/01/2025	Exercise		660,037	157.33	20,438	1,860	1,878	18			1,878		(1,851)				0001
Purchased Call/JSG/JSG505RSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/31/2025	07/31/2026	08/04/2025	Exercise		169,463	155.54	5,329	437	299	(137)			299		(417)				0001
Purchased Call/JSG/JSG5055SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Exercise		249,886	157.76	8,456	383	196	(187)			196		(378)				0001
Purchased Call/JSG/JSG5055SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/06/2025	08/06/2026	08/08/2025	Exercise		519,597	157.46	14,363	2,405	2,680	275			2,680		(2,397)				0001
Purchased Call/JSG/JSG5055SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/13/2025	08/13/2026	08/15/2025	Exercise		990,539	161.76	25,483	5,534	5,077	(457)			5,077		(5,517)				0001
Purchased Call/JSG/JSG5057S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/15/2025	08/14/2026	08/19/2025	Exercise		680,117	161.38	15,077	5,010	3,082	(1,927)			3,082		(4,948)				0001
Purchased Call/JSG/JSG5057SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/20/2025	08/20/2026	08/22/2025	Exercise		747,956	161.76	22,498	2,494	1,611	(884)			1,611		(2,458)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505T$0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Exercise		568,096	161.76	17,421	1,771	1,022	(749)			1,022		(1,695)				0001
Purchased Call/JSG/JSG505U$0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2026	08/29/2025	Exercise		511,426	161.76	9,776	4,548	3,361	(1,187)			3,361		(4,539)				0001
Purchased Call/JSG/JSG505V$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/11/2025	09/11/2026	09/15/2025	Exercise		402,324	163.73	13,907	510	377	(133)			377		(441)				0001
Purchased Call/JSG/JSG505V$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	09/19/2025	Exercise		873,783	157.38	19,634	6,392	4,810	(1,582)			4,810		(6,369)				0001
Purchased Call/JSG/JSG505V$M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/18/2025	09/18/2026	09/22/2025	Exercise		185,272	157.14	6,025	424	486	61			486		(393)				0001
Purchased Call/JSG/JSG505V$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	09/23/2025	Exercise		891,155	156.76	23,158	4,908	3,691	(1,217)			3,691		(4,787)				0001
Purchased Call/JSG/JSG505W$6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/25/2025	09/25/2026	09/29/2025	Exercise		237,703	155.78	5,127	1,834	1,603	(231)			1,603		(1,807)				0001
Purchased Call/JSG/JSG505W$K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	10/02/2025	Expire		82,577	160.21	3,055								4				0001
Purchased Call/JSG/JSG505W$W	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/03/2025	10/05/2026	10/07/2025	Exercise		360,930	159.9	10,071	1,660	512	(1,148)			512		(1,603)				0001
Purchased Call/JSG/JSG505X$F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2026	10/15/2025	Exercise		448,359	149.86	13,630	1,502	1,094	(408)			1,094		(1,394)				0001
Purchased Call/JSG/JSG505X$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2026	10/15/2025	Exercise		454,002	149.86	15,861	491	357	(134)			357		(364)				0001
Purchased Call/JSG/JSG505X$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2026	10/17/2025	Exercise		987,685	153.87	30,114	3,265	2,162	(1,103)			2,162		(3,217)				0001
Purchased Call/MAB/MAB4130$W	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	10/15/2025	Exercise		11,611,701	289.17	236,115	11,520	16,874	5,353			16,874		(9,631)				0001
Purchased Call/MAB/MAB413P$A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	10/21/2025	Exercise		12,068,396	292.77	221,320	23,902	27,075	3,173			27,075		(22,572)				0001
Purchased Call/MAB/MAB413P$Z	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2025	10/28/2026	10/31/2025	Expire		56,099	295.35	1,254								2				0001
Purchased Call/JSG/JSG505Y$0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Exercise		349,610	152.95	12,125	423	412	(11)			412		(349)				0001
Purchased Call/JSG/JSG505Y$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Exercise		903,456	154.44	21,881	5,864	3,971	(1,893)			3,971		(5,827)				0001
Purchased Call/JSG/JSG505Z$S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/31/2025	11/02/2026	11/04/2025	Exercise		207,254	148.64	6,740	516	670	154			670		(473)				0001
Purchased Call/JSG/JSG505Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/07/2025	11/06/2026	11/12/2025	Exercise		451,738	149.66	14,229	1,265	1,563	298			1,563		(1,136)				0001
Purchased Call/JSG/JSG505Z$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/07/2025	11/09/2026	11/12/2025	Expire		350,743	149.66	13,013								117				0001
Purchased Call/JSG/JSG505Z$X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2026	11/13/2025	Exercise		592,350	149.95	1,040	10,468	14,102	3,634			14,102		(10,464)				0001
Purchased Call/JSG/JSG6050$B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Exercise		322,071	150.11	9,320	1,298	1,538	239			1,538		(1,234)				0001
Purchased Call/JSG/JSG6050$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2026	11/21/2025	Exercise		459,741	145.45	15,999	529	853	325			853		(495)				0001
Purchased Call/JSG/JSG6050$X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire		247,667	148.8	9,164								65				0001
Purchased Call/JSG/JSG6051$9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/26/2025	11/27/2026	12/01/2025	Exercise		397,298	150.83	12,940	920	1,044	124			1,044		(794)				0001
Purchased Call/JSG/JSG6051$P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	12/05/2025	Exercise		455,965	149.97	15,285	793	908	114			908		(757)				0001
Purchased Call/JSG/JSG6051$X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/05/2025	12/07/2026	12/09/2025	Exercise		332,302	149.57	11,248	524	621	97			621		(440)				0001
Purchased Call/JSG/JSG3055$3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025	01/06/2025	Expire		253,761	208.08	9,338			(13)					(13)				0001
Purchased Call/JSG/JSG3055$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025	01/07/2025	Expire		466,651	211.16	17,266			(47)					(47)				0001
Purchased Call/JSG/JSG3055$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	01/09/2025	Expire		2,052,721	213.76	76,156			(628)					(628)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305T$3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/13/2023	01/16/2025	01/21/2025	Expire		359,802	214.66	13,349			(275)					(275)				0001
Purchased Call/JSG/JSG305T$F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/18/2023	01/17/2025	01/22/2025	Expire		768,165	211.77	28,499			(626)					(626)				0001
Purchased Call/JSG/JSG305T$X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/25/2023	01/24/2025	01/28/2025	Expire		975,172	213.75	36,081			(1,140)					(1,140)				0001
Purchased Call/JSG/JSG305V$5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/13/2023	02/13/2025	02/18/2025	Expire		429,741	216.45	15,814			(933)					(933)				0001
Purchased Call/JSG/JSG305W$A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/27/2023	02/27/2025	03/03/2025	Expire		532,397	207.62	19,486			(1,524)					(1,524)				0001
Purchased Call/JSG/JSG305W$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/03/2023	03/05/2025	03/07/2025	Expire		570,601	208.71	20,428			(1,765)					(1,765)				0001
Purchased Call/MLR/MLR261A$F	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2027	08/01/2025	Expire		936,613	225.13	33,062								26				0001
Purchased Call/MLR/MLR261A$N	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	08/11/2025	Exercise		3,066,559	227.5	88,685	9,936	10,778	843				10,778	(9,667)				0001
Purchased Call/MLR/MLR261A$V	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	08/19/2025	Exercise		1,932,598	226.84	64,697	1,858	1,840	(19)				1,840	(1,659)				0001
Purchased Call/MLR/MLR261A$Z	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2027	08/21/2025	Exercise		3,903,747	226.99	93,937	22,179	35,053	12,875				35,053	(22,085)				0001
Purchased Call/MLR/MLR2618$7	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2027	05/09/2025	Exercise		1,631,934	224.75	53,296	2,155	3,472	1,317				3,472	(2,130)				0001
Purchased Call/MAB/MAB413QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/10/2025	11/10/2026	11/13/2025	Exercise		22,356,932	295.3	487,115	10,504	9,519	(985)				9,519	(8,796)				0001
Purchased Call/MAB/MAB413RS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/20/2025	11/20/2026	11/24/2025	Exercise		30,681,215	292.98	655,628	12,125	13,978	1,852				13,978	(7,526)				0001
Purchased Call/MAB/MAB413RSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	11/26/2025	Exercise		10,271,656	293.22	223,220	4,068	4,602	534				4,602	(3,195)				0001
Purchased Call/MAB/MAB413RSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	12/01/2025	Exercise		15,016,059	294.92	325,143	6,289	5,950	(339)				5,950	(3,283)				0001
Purchased Call/MAB/MAB413RSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/30/2026	12/02/2025	Exercise		16,319,247	296.07	349,431	6,173	5,739	(434)				5,739	(3,638)				0001
Purchased Call/MAB/MAB413RSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	12/02/2025	Exercise		41,072,792	296.07	875,857	17,646	16,479	(1,167)				16,479	(11,299)				0001
Purchased Call/MAB/MAB413RSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/27/2026	12/02/2025	Expire		98,544	296.07	2,188								16				0001
Purchased Call/MAB/MAB413RSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2025	12/02/2026	12/04/2025	Exercise		20,468,375	295.2	440,777	8,625	8,580	(45)				8,580	(7,559)				0001
Purchased Call/MAB/MAB413SS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	12/09/2025	Exercise		47,008,512	296.66	1,005,475	15,207	13,871	(1,336)				13,871	(8,032)				0001
Purchased Call/MAB/MAB413SSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	12/15/2025	Exercise		27,980,670	295.77	600,160	8,486	8,398	(88)				8,398	(3,879)				0001
Purchased Call/JSG/JSG305H$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/03/2023	03/04/2025	03/06/2025	Expire		1,040,982	208.71	37,267			(3,174)					(3,174)				0001
Purchased Call/JSG/JSG305X$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/10/2023	03/11/2025	03/13/2025	Expire		889,774	192.97	32,453			(3,116)					(3,116)				0001
Purchased Call/JSG/JSG305X$K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/13/2023	03/13/2025	03/17/2025	Expire		208,987	192.16	7,649			(745)					(745)				0001
Purchased Call/JSG/JSG305Y$F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/22/2023	03/21/2025	03/25/2025	Expire		129,959	191.91	4,731			(513)					(513)				0001
Purchased Call/JSG/JSG305Y$U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2023	03/27/2025	03/31/2025	Expire		169,897	194.18	6,218			(725)					(725)				0001
Purchased Call/JSG/JSG305Z$0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/29/2023	03/28/2025	04/01/2025	Expire		617,236	197.44	22,467			(2,654)					(2,654)				0001
Purchased Call/JSG/JSG305Z$3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/30/2023	03/28/2025	04/01/2025	Expire		69,454	198.34	2,528			(300)					(300)				0001
Purchased Call/JSG/JSG305Z$7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/31/2023	04/02/2025	04/04/2025	Expire		571,036	200.96	20,900			(2,609)					(2,609)				0001
Purchased Call/JSG/JSG305Z$P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/06/2023	04/08/2025	04/10/2025	Expire		809,377	202.36	30,271			(4,028)					(4,028)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG0505S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/13/2023	04/11/2025	04/15/2025	Expire		110,932	204.99	4,138			(571)					(571)				0001
Purchased Call/JSG/JSG0505A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/14/2023	04/15/2025	04/17/2025	Expire		1,207,700	203.4	44,926			(6,418)					(6,418)				0001
Purchased Call/JSG/JSG0515Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/05/2023	05/06/2025	05/08/2025	Expire		991,895	199.65	35,062			(6,031)					(6,031)				0001
Purchased Call/JSG/JSG0525D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/10/2023	05/09/2025	05/13/2025	Expire		241,475	198.54	8,983			(1,579)					(1,579)				0001
Purchased Call/JSG/JSG0525G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/11/2023	05/09/2025	05/13/2025	Expire		56,157	197.83	2,095			(370)					(370)				0001
Purchased Call/JSG/JSG0525T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/15/2023	05/15/2025	05/19/2025	Expire		349,480	197.81	13,001			(2,390)					(2,390)				0001
Purchased Call/JSG/JSG0535R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/26/2023	05/29/2025	06/02/2025	Expire		542,304	189.61	19,903			(4,041)					(4,041)				0001
Purchased Call/JSG/JSG0555W6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/13/2023	06/13/2025	06/17/2025	Expire		452,760	195.63	16,707			(3,736)					(3,736)				0001
Purchased Call/JSG/JSG0555M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/20/2023	06/20/2025	06/24/2025	Expire		556,307	195.63	20,528			(4,787)					(4,787)				0001
Purchased Call/JSG/JSG0555W	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/23/2023	06/25/2025	06/27/2025	Expire		601,443	195.63	22,133			(5,313)					(5,313)				0001
Purchased Call/JSG/JSG0565H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/30/2023	07/02/2025	07/07/2025	Expire		339,596	195.63	12,497			(3,124)					(3,124)				0001
Purchased Call/JSG/JSG0565U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/07/2023	07/08/2025	07/10/2025	Expire		613,166	191.17	22,810			(5,890)					(5,890)				0001
Purchased Call/JSG/JSG0575Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/10/2023	07/10/2025	07/14/2025	Expire		620,354	192.32	23,077			(6,015)					(6,015)				0001
Purchased Call/JSG/JSG0575Y6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/12/2023	07/11/2025	03/21/2025	Exercise		767,335	197.63	28,545		18	(7,471)			18		(7,489)				0001
Purchased Call/JSG/JSG0585S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/26/2023	07/25/2025	07/29/2025	Expire		702,854	203.45	26,076			(7,343)					(7,343)				0001
Purchased Call/MLR/MLR2618ST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	06/02/2025	Expire		915,776	224.24	32,235								81				0001
Purchased Call/MLR/MLR261BSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2027	09/03/2025	Expire		2,055,317	228.21	73,150								300				0001
Purchased Call/MLR/MLR261BSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2027	09/08/2025	Expire		923,661	229.05	33,009								107				0001
Purchased Call/MLR/MLR261BSM	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	09/16/2025	Exercise		3,120,725	231.46	107,461	1,818	2,253	435			2,253		(1,464)				0001
Purchased Call/MLR/MLR261BSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	09/23/2025	Expire		2,285,925	230.97	81,405								262				0001
Purchased Call/MLR/MLR261BSZ	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	09/29/2025	Exercise		3,681,929	230.66	118,420	5,987	7,511	1,523			7,511		(5,584)				0001
Purchased Call/MLR/MLR261CS2	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	09/30/2025	Expire		2,022,454	231.08	71,595								245				0001
Purchased Call/MLR/MLR2661CS9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/01/2027	10/07/2025	Expire		2,050,245	233.37	72,784								252				0001
Purchased Call/MAB/MAB413SSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	12/16/2025	Exercise		16,058,819	294.88	350,734	2,833	2,933	99			2,933		(142)				0001
Purchased Call/MAB/MAB413SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	12/23/2025	Exercise		47,511,374	294.84	1,042,366	9,149	10,454	1,305			10,454		(1,325)				0001
Purchased Call/MAB/MAB413SSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	12/23/2025	Exercise		17,930,941	294.84	363,461	18,200	20,019	1,819			20,019		(15,327)				0001
Purchased Call/MAB/MAB413TS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2025	12/23/2026	12/26/2025	Exercise		15,606,644	296.42	334,875	5,804	5,936	132			5,936		(3,849)				0001
Purchased Call/MAB/MAB413TS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	12/29/2025	Expire		3,615,347	296.59	79,766								780				0001
Purchased Call/MAB/MAB413TSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2025	12/29/2026	12/31/2025	Expire		21,064,504	296.04	471,788								1,229				0001
Purchased Call/MSD/MSD313ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2025	01/17/2025	Exercise		274,975	188.62	14,849		23,194	22,623			23,194		(571)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313B9L																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/12/2024	02/12/2025	01/17/2025	Exercise		595,765	189.64	33,363		54,537	50,687			54,537		(3,850)				0001
Purchased Call/JSG/JSG405S9D																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	08/12/2025	Expire		313,971	197.18	11,868			(3,570)					(3,570)				0001
Purchased Call/JSG/JSG405AS5																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	08/22/2025	Expire		61,034	187.26	2,307			(731)					(731)				0001
Purchased Call/JSG/JSG405BS3																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	09/03/2025	Expire		67,498	191.87	2,545			(839)					(839)				0001
Purchased Call/JSG/JSG405CS2																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	09/10/2025	Expire		308,019	182.21	11,612			(3,993)					(3,993)				0001
Purchased Call/JSG/JSG405CS3																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	09/15/2025	Expire		141,416	182.6	5,331			(1,850)					(1,850)				0001
Purchased Call/JSG/JSG405CSH																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	09/18/2025	Expire		166,780	182.85	6,204			(2,199)					(2,199)				0001
Purchased Call/JSG/JSG405D94																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	09/25/2025	Expire		34,583	175.23	1,283			(467)					(467)				0001
Purchased Call/JSG/JSG405DS0																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	09/29/2025	Expire		685,236	175.16	25,086			(9,190)					(9,190)				0001
Purchased Call/JSG/JSG405DSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/28/2023	09/26/2025	09/30/2025	Expire		57,660	169.8	2,139			(791)					(791)				0001
Purchased Call/JSG/JSG405DSV																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	03/17/2025	Exercise		180,812	169.32	6,726		1,414	(1,093)			1,414		(2,507)				0001
Purchased Call/JSG/JSG405DSW																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	10/03/2025	Expire		109,791	169.32	4,084			(1,529)					(1,529)				0001
Purchased Call/JSG/JSG405ES9																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	10/08/2025	Expire		159,748	166.97	5,943			(2,276)					(2,276)				0001
Purchased Call/JSG/JSG405FS9																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	10/17/2025	Expire		139,987	168.13	5,208			(2,050)					(2,050)				0001
Purchased Call/JSG/JSG405FSV																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	10/22/2025	Expire		146,945	165.02	5,466			(2,196)					(2,196)				0001
Purchased Call/JSG/JSG405H96																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	02/10/2025	Exercise		287,511	172.1	10,695		784	(3,718)			784		(4,502)				0001
Purchased Call/JSG/JSG4051S0																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	01/14/2025	Exercise		638,038	172.1	23,671		510	(9,751)			510		(10,261)				0001
Purchased Call/JSG/JSG4051S7																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	11/18/2025	Expire		222,371	172.1	8,250			(3,592)					(3,592)				0001
Purchased Call/JSG/JSG4051SH																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	01/14/2025	Exercise		230,218	172.1	8,564		695	(3,075)			695		(3,770)				0001
Purchased Call/JSG/JSG405JS8																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/28/2023	11/28/2025	03/27/2025	Exercise		138,057	172.1	5,136		884	(1,448)			884		(2,332)				0001
Purchased Call/JSG/JSG405JSC																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/30/2023	11/28/2025	12/02/2025	Expire		90,035	172.1	3,367			(1,537)					(1,537)				0001
Purchased Call/JSG/JSG405JSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	01/22/2025	Exercise		852,694	176.82	31,805		3,077	(11,626)			3,077		(14,703)				0001
Purchased Call/JSG/JSG405KS4																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	03/03/2025	Exercise		671,696	177.83	25,054		613	(11,210)			613		(11,823)				0001
Purchased Call/JSG/JSG405KS8																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	02/10/2025	Exercise		407,138	178.46	15,186		649	(6,537)			649		(7,187)				0001
Purchased Call/JSG/JSG405KSC																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	03/03/2025	Exercise		96,637	178.98	3,605		549	(1,160)			549		(1,708)				0001
Purchased Call/MLR/MLR261CSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	10/17/2025	Exercise		1,156,264	235.56	33,302	3,931	3,787	(143)			3,787		(3,895)				0001
Purchased Call/MLR/MLR261DS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2027	11/12/2025	Expire		1,491,795	233.65	53,108								265				0001
Purchased Call/MLR/MLR261DSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2027	11/14/2025	Expire		879,617	235.75	31,226								37				0001
Purchased Call/MLR/MLR261DSG																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2027	11/19/2025	Expire		2,005,646	233.53	71,200								86				0001
Purchased Call/MLR/MLR261DSM																								
	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2027	11/25/2025	Expire		726,888	233.65	25,877								99				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR261DSN	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2027	11/26/2025	Expire		649,712	234.43	23,130								29				0001
Purchased Call/MLR/MLR261DSV	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2027	12/05/2025	Expire		512,660	234.86	18,251								23				0001
Purchased Call/MLR/MLR261ES1	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2027	12/11/2025	Exercise		1,870,658	233.14	61,245	2,582	3,014	432			3,014		(2,503)				0001
Purchased Call/MLR/MLR261ES6	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	12/16/2025	Expire		2,626,448	234	93,239								371				0001
Purchased Call/MSD/MSD313BST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/18/2025	01/27/2025	Exercise		355,096	190.23	20,312		32,358	29,673			32,358		(2,686)				0001
Purchased Call/MSD/MSD313BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	01/27/2025	Exercise		197,236	191.01	11,223		18,737	17,165			18,737		(1,572)				0001
Purchased Call/MSD/MSD313CS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/26/2025	01/17/2025	Exercise		434,778	190.93	24,913		41,032	37,199			41,032		(3,833)				0001
Purchased Call/MSD/MSD313DSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	04/03/2025	Exercise		159,844	196.39	9,207		11,948	9,665			11,948		(2,283)				0001
Purchased Call/MSD/MSD313DSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	04/11/2025	Exercise		223,589	196.11	12,812		10,512	7,053			10,512		(3,459)				0001
Purchased Call/MSD/MSD313ES0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	03/05/2025	Exercise		452,648	193.57	26,299		27,440	20,134			27,440		(7,305)				0001
Purchased Call/MSD/MSD313ES8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	02/25/2025	Exercise		351,100	193.5	20,539		23,455	17,407			23,455		(6,048)				0001
Purchased Call/MSD/MSD313ESA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	03/06/2025	Exercise		474,880	194.78	27,686		27,499	19,324			27,499		(8,175)				0001
Purchased Call/MSD/MSD313ESF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	04/25/2025	Exercise		307,490	195.91	17,927		15,444	9,913			15,444		(5,531)				0001
Purchased Call/MSD/MSD313ESM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	04/30/2025	Exercise		104,226	195.41	6,149		5,739	3,757			5,739		(1,982)				0001
Purchased Call/MSD/MSD313ESP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	03/31/2025	Exercise		348,223	196.02	20,476		18,909	12,253			18,909		(6,656)				0001
Purchased Call/MSD/MSD313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2024	05/02/2025	05/06/2025	Exercise		475,322	194.9	27,664		28,363	19,091			28,363		(9,272)				0001
Purchased Call/MSD/MSD313ESY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	05/07/2025	Exercise		54,592	195.12	3,172		3,145	2,061			3,145		(1,083)				0001
Purchased Call/MSD/MSD313FS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	05/12/2025	Exercise		110,780	196.09	6,414		5,802	3,558			5,802		(2,244)				0001
Purchased Call/MSD/MSD313FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	01/09/2025	Exercise		368,698	197.95	21,274		17,226	9,270			17,226		(7,956)				0001
Purchased Call/MSD/MSD313FSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	05/21/2025	Exercise		76,639	198.33	4,453		3,520	1,828			3,520		(1,693)				0001
Purchased Call/MSD/MSD313FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	05/22/2025	Exercise		369,382	197.84	21,387		17,774	9,584			17,774		(8,190)				0001
Purchased Call/MSD/MSD313FSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	04/29/2025	Exercise		694,741	195.7	40,434		39,253	23,259			39,253		(15,993)				0001
Purchased Call/MSD/MSD3133SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	01/27/2025	Exercise		353,831	196.2	20,699		20,812	12,088			20,812		(8,724)				0001
Purchased Call/MSD/MSD3133SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	06/09/2025	Exercise		248,282	196.29	14,425		13,876	7,716			13,876		(6,160)				0001
Purchased Call/MSD/MSD3133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	02/26/2025	Exercise		605,462	196.31	35,420		35,843	20,495			35,843		(15,348)				0001
Purchased Call/MSD/MSD313HSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise		101,758	196.83	5,892		6,116	3,194			6,116		(2,922)				0001
Purchased Call/MSD/MSD313HSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	01/09/2025	Exercise		494,666	196.6	28,641		31,563	17,282			31,563		(14,281)				0001
Purchased Call/MSD/MSD3131SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	07/17/2025	Exercise		297,052	198.47	16,605		15,596	6,676			15,596		(8,920)				0001
Purchased Call/MSD/MSD3131SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2024	07/18/2025	07/22/2025	Exercise		195,639	201.09	10,936		8,192	2,194			8,192		(5,998)				0001
Purchased Call/MSD/MSD3131SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	04/17/2025	Exercise		503,701	200.44	28,258		22,449	6,907			22,449		(15,542)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313I9R	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	07/28/2025	Exercise		357,820	200	19,931		18,678	7,478			18,678		(11,201)				0001
Purchased Call/MSD/MSD313ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	07/31/2025	Exercise		197,535	201.55	10,983		8,948	2,625			8,948		(6,324)				0001
Purchased Call/MSD/MSD313JS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	03/31/2025	Exercise		472,969	202.43	26,155		15,974	771			15,974		(15,203)				0001
Purchased Call/MSD/MSD313JS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	08/05/2025	Exercise		208,314	202.33	11,311		6,991	348			6,991		(6,643)				0001
Purchased Call/MSD/MSD313JSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2024	08/14/2025	06/05/2025	Exercise		392,899	202.09	20,776		18,331	5,394			18,331		(12,937)				0001
Purchased Call/MSD/MSD313JST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2025	Exercise		216,868	202.42	11,537		10,103	2,880			10,103		(7,223)				0001
Purchased Call/MSD/MSD313KS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	04/25/2025	Exercise		137,395	203.04	7,268		5,625	1,020			5,625		(4,605)				0001
Purchased Call/MSD/MSD313KS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	08/26/2025	Exercise		185,302	202.99	9,728		10,343	4,064			10,343		(6,279)				0001
Purchased Call/MSD/MSD313KSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	06/05/2025	Exercise		266,058	204.09	13,729		11,814	2,775			11,814		(9,039)				0001
Purchased Call/MSD/MSD313KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	04/17/2025	Exercise		277,999	203.74	14,039		11,736	2,130			11,736		(9,606)				0001
Purchased Call/MSD/MSD313KSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	09/09/2025	Exercise		383,860	203.14	19,231		18,046	4,851			18,046		(13,195)				0001
Purchased Call/MSD/MSD313LSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	09/18/2025	Exercise		488,477	204.98	23,789		20,062	2,815			20,062		(17,247)				0001
Purchased Call/MSD/MSD313LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/22/2025	09/16/2025	Exercise		172,460	204.98	8,451		6,723	577			6,723		(6,146)				0001
Purchased Call/MSD/MSD313N56	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	10/07/2025	Exercise		124,693	206.18	6,147		4,911	228			4,911		(4,683)				0001
Purchased Call/JSG/JSG405KSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	02/21/2025	Exercise		592,100	178.98	22,204		6,607	(4,115)			6,607		(10,721)				0001
Purchased Call/JSG/JSG405NSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/19/2024	01/16/2026	08/13/2025	Exercise		29,046	174.97	11,300		100	(471)			100		(598)				0001
Purchased Call/JSG/JSG405NSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/25/2024	01/23/2026	02/10/2025	Exercise		34,666	175.72	2,567		568	(126)			568		(697)				0001
Purchased Call/JSG/JSG405OSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	01/29/2025	Exercise		409,584	176.65	15,626		5,139	(1,073)			5,139		(6,222)				0001
Purchased Call/JSG/JSG405OSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	02/10/2025	Exercise		128,698	177.72	16,435		775	(1,826)			775		(2,618)				0001
Purchased Call/JSG/JSG405OSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	06/02/2025	Exercise		118,042	176.99	12,232		207	(2,195)			207		(2,413)				0001
Purchased Call/JSG/JSG405ONI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	08/22/2025	Exercise		126,600	180.12	15,051		330	(2,257)			330		(2,615)				0001
Purchased Call/JSG/JSG405OSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	02/18/2025	Exercise		230,758	176.41	30,610		2,984	(1,751)			2,984		(4,766)				0001
Purchased Call/JSG/JSG405PSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	03/03/2025	Exercise		335,891	180.63	35,228		1,550	(5,464)			1,550		(7,045)				0001
Purchased Call/JSG/JSG405PSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	02/10/2025	Exercise		213,641	176.25	14,511		1,245	(3,215)			1,245		(4,469)				0001
Purchased Call/JSG/JSG405QS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/15/2024	02/13/2026	02/27/2025	Exercise		107,895	181.9	12,578		1,815	(453)			1,815		(2,298)				0001
Purchased Call/JSG/JSG405QSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	02/27/2025	Exercise		303,377	181.66	18,002		2,459	(3,983)			2,459		(6,451)				0001
Purchased Call/JSG/JSG405QSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	03/27/2025	Exercise		49,456	183.7	10,788		498	(551)			498		(1,061)				0001
Purchased Call/JSG/JSG405QST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	03/03/2025	Exercise		66,428	184.07	10,594		804	(617)			804		(1,443)				0001
Purchased Call/JSG/JSG405SS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	04/03/2025	Exercise		157,943	191.43	31,116		487	(3,061)			487		(3,583)				0001
Purchased Call/JSG/JSG405SSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/15/2024	03/13/2026	04/01/2025	Exercise		234,713	190.33	27,030		929	(4,372)			929		(5,351)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405T$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	03/28/2025	Exercise		192,283	191.43	21,673		1,109	(3,326)			1,109		(4,475)				0001
Purchased Call/JSG/JSG405T$8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	04/11/2025	Exercise		105,420	191.43	46,854		.40	(2,404)			40		(2,504)				0001
Purchased Call/MLR/MLR261AS$A	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	07/29/2025	Exercise		2,025,984	226.38	58,070	6,724	7,351	627			7,351		(6,554)				0001
Purchased Call/MLR/MLR261AS$D	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2027	07/30/2025	Expire		1,974,502	225.43	70,061								55				0001
Purchased Call/MAB/MAB313PS$G	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	01/14/2025	Exercise		204,343	273.49	4,475		1,052	940			1,052		(112)				0001
Purchased Call/MAB/MAB413H$6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	06/03/2025	Expire		145,412	273.96	3,214								6				0001
Purchased Call/MAB/MAB313QS$K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise		5,796,456	274.24	126,942		53,311	41,770			53,311		(11,540)				0001
Purchased Call/MSD/MSD313N$8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	03/31/2025	Exercise		531,803	206.57	27,016		20,122	(515)			20,122		(20,637)				0001
Purchased Call/MSD/MSD313N$K	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	10/15/2025	Exercise		94,662	206.82	4,866		2,774	(1,057)			2,774		(3,831)				0001
Purchased Call/MSD/MSD313N$R	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	04/29/2025	Exercise		558,277	206.71	28,472		17,931	(4,580)			17,931		(22,511)				0001
Purchased Call/MSD/MSD313N$1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	10/23/2025	Exercise		162,729	206.74	8,348		6,124	(614)			6,124		(6,738)				0001
Purchased Call/MSD/MSD313N$9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	04/17/2025	Exercise		525,877	206.02	26,872		19,606	(2,489)			19,606		(22,095)				0001
Purchased Call/MSD/MSD313N$G	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	09/18/2025	Exercise		474,359	205.42	24,335		14,923	(5,255)			14,923		(20,178)				0001
Purchased Call/MSD/MSD313N$T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	11/07/2025	Exercise		702,328	206.57	36,591		12,886	(18,161)			12,886		(31,047)				0001
Purchased Call/MSD/MSD3130S$5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	07/22/2025	Exercise		547,927	206.57	28,985		19,080	(6,073)			19,080		(25,153)				0001
Purchased Call/MSD/MSD3130S$C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	11/19/2025	Exercise		94,961	206.42	5,004		3,450	(961)			3,450		(4,412)				0001
Purchased Call/MSD/MSD3130S$J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	04/25/2025	Exercise		439,372	207.4	23,111		12,526	(8,038)			12,526		(20,564)				0001
Purchased Call/MSD/MSD3130S$N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	09/18/2025	Exercise		139,311	209.4	7,356		3,580	(3,040)			3,580		(6,620)				0001
Purchased Call/MSD/MSD3130S$O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	11/26/2025	Exercise		67,915	209.4	3,613		1,554	(1,701)			1,554		(3,255)				0001
Purchased Call/MSD/MSD3130S$H	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	01/07/2025	Exercise		783,670	209.81	40,986		22,660	(15,024)			22,660		(37,684)				0001
Purchased Call/MSD/MSD3130S$0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	09/18/2025	Exercise		148,853	202.92	7,845		9,098	1,426			9,098		(7,672)				0001
Purchased Call/MSD/MSD3130S$4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	12/26/2025	Exercise		66,273	203.15	3,493		4,003	568			4,003		(3,435)				0001
Purchased Call/MSD/MSD3130S$E	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	01/22/2025	Exercise		620,242	203.34	32,377		37,171	4,794			37,171		(32,377)				0001
Purchased Call/MSD/MSD313RS$3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	01/21/2025	Exercise		392,182	205.11	13,619	3,230	2,765	(465)			2,765		(3,260)				0001
Purchased Call/MSD/MSD313RS$7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	01/23/2025	Expire		89,176	205.78	4,584								(11)				0001
Purchased Call/MSD/MSD313RS$8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	01/24/2025	Exercise		650,860	205.01	27,803	2,826	2,878	.52			2,878		(2,893)				0001
Purchased Call/MSD/MSD313RS$I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	01/30/2025	Exercise		602,316	205.21	13,863	8,428	9,360	933			9,360		(8,460)				0001
Purchased Call/JSG/JSG405T$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	02/10/2025	Exercise		142,479	191.43	55,575		246	(3,079)			246		(3,464)				0001
Purchased Call/JSG/JSG405T$T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/03/2024	04/02/2026	07/17/2025	Exercise		46,431	184.63	14,709		.55	(1,046)			55		(1,119)				0001
Purchased Call/JSG/JSG405U$9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2026	01/09/2025	Exercise		418,486	184.94	45,405		2,191	(7,869)			2,191		(10,101)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405USC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/10/2024	04/10/2026	05/30/2025	Exercise		113,029	181.67	18,301		212	(2,504)			212		(2,744)				0001
Purchased Call/JSG/JSG405USG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/11/2024	04/10/2026	03/10/2025	Exercise		31,553	181.21	8,385		481	(279)			481		(779)				0001
Purchased Call/JSG/JSG405USR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/16/2024	04/16/2026	01/17/2025	Exercise		532,302	175.81	56,820		5,041	(7,880)			5,041		(12,972)				0001
Purchased Call/JSG/JSG405USX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/18/2024	04/17/2026	02/10/2025	Exercise		541,883	178.01	51,459		9,695	(3,542)			9,695		(13,322)				0001
Purchased Call/JSG/JSG405VS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/19/2024	04/17/2026	02/11/2025	Exercise		430,841	181.59	36,324		2,500	(8,039)			2,500		(10,594)				0001
Purchased Call/JSG/JSG405VS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/19/2024	04/20/2026	01/17/2025	Exercise		94,563	181.59	27,429		541	(1,777)			541		(2,384)				0001
Purchased Call/JSG/JSG405VS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/23/2024	04/23/2026	01/14/2025	Exercise		559,345	185.02	73,824		1,099	(12,717)			1,099		(13,889)				0001
Purchased Call/JSG/JSG405VSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/01/2024	05/01/2026	03/03/2025	Exercise		148,725	180.28	32,193		1,341	(2,375)			1,341		(3,752)				0001
Purchased Call/JSG/JSG405VSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/02/2024	05/01/2026	01/21/2025	Exercise		94,787	181.66	19,545		825	(1,553)			825		(2,422)				0001
Purchased Call/JSG/JSG405VSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/03/2024	05/04/2026	04/10/2025	Exercise		220,534	182.91	27,338		618	(4,948)			618		(5,618)				0001
Purchased Call/JSG/JSG405VSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/03/2024	05/01/2026	03/03/2025	Exercise		132,620	182.91	23,304		638	(2,703)			638		(3,391)				0001
Purchased Call/JSG/JSG405WS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/07/2024	05/07/2026	01/08/2025	Exercise		840,932	185.91	74,330		4,522	(12,146)			4,522		(16,735)				0001
Purchased Call/JSG/JSG405WSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/10/2024	05/08/2026	07/17/2025	Exercise		48,065	188.62	17,354		.51	(1,177)			51		(1,271)				0001
Purchased Call/JSG/JSG405WSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/10/2024	05/11/2026	06/05/2025	Exercise		148,668	188.62	47,105		222	(3,584)			222		(3,920)				0001
Purchased Call/JSG/JSG405WSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/14/2024	05/14/2026	03/10/2025	Exercise		257,087	188.62	50,510		499	(6,113)			499		(6,669)				0001
Purchased Call/MSD/MSD313RSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	01/31/2025	01/30/2026	02/04/2025	Exercise		553,112	205.61	23,496	2,356	2,328	(28)			2,328		(2,400)				0001
Purchased Call/MSD/MSD313RSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	02/04/2025	02/04/2026	02/06/2025	Exercise		378,469	205.79	16,503	1,570	1,515	(54)			1,515		(1,607)				0001
Purchased Call/MSD/MSD313RSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	02/05/2025	02/05/2026	02/07/2025	Exercise		234,093	206.16	9,532	1,285	1,575	290			1,575		(1,306)				0001
Purchased Call/MSD/MSD313SSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	02/14/2025	02/13/2026	02/19/2025	Exercise		794,678	207.3	35,570	2,877	2,335	(542)			2,335		(2,916)				0001
Purchased Call/MSD/MSD313SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	02/19/2025	02/19/2026	02/21/2025	Expire		377,658	208.58	19,752								(40)				0001
Purchased Call/MSD/MSD313SSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	02/27/2025	02/27/2026	03/03/2025	Exercise		234,774	209.31	9,979	1,044	1,056	12			1,056		(1,054)				0001
Purchased Call/MSD/MSD313TSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	03/11/2025	03/11/2026	03/13/2025	Expire		223,869	209.23	11,193								(19)				0001
Purchased Call/MSD/MSD313US2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	03/27/2025	03/27/2026	03/31/2025	Exercise		213,642	210.44	8,165	1,344	893	(451)			893		(1,345)				0001
Purchased Call/MSD/MSD313US9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	03/31/2025	03/31/2026	04/02/2025	Expire		69,624	211.48	3,495								(5)				0001
Purchased Call/MSD/MSD313USB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	04/01/2025	04/01/2026	04/03/2025	Expire		237,804	211.08	11,771								(16)				0001
Purchased Call/MSD/MSD313USF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	04/03/2025	04/02/2026	04/07/2025	Exercise		243,157	209.83	7,828	2,031	1,518	(513)			1,518		(2,031)				0001
Purchased Call/MSD/MSD313USP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	04/08/2025	04/08/2026	04/10/2025	Expire		340,011	203.72	16,423								(21)				0001
Purchased Call/MSD/MSD313VS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	04/16/2025	04/16/2026	04/18/2025	Exercise		478,123	205.16	20,619	1,381	1,688	308			1,688		(1,404)				0001
Purchased Call/MSD/MSD313VSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	04/24/2025	04/24/2026	04/28/2025	Expire		486,272	205.87	23,779								16				0001
Purchased Call/MLR/MLR2618SR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2027	09/19/2025	Exercise		1,279,579	231.55	38,403	3,511	3,818	308			3,818		(3,473)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR261CS5	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	10/03/2025	Expire		763,170	233.17	27,088								40				0001
Purchased Call/MLR/MLR261CSC	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2027	10/10/2025	Expire		802,071	234.41	28,474								30				0001
Purchased Call/MLR/MLR261CSF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	10/15/2025	Expire		1,561,225	232.69	55,580								263				0001
Purchased Call/MAB/MAB413HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	06/12/2025	Exercise		19,251,133	274.99	384,093	21,469	26,554	5,085					26,554				0001
Purchased Call/JSG/JSG405HSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/17/2024	05/15/2026	06/20/2025	Exercise		96,006	188.62	44,762		127	(2,361)					127				0001
Purchased Call/JSG/JSG405XS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	02/18/2025	Exercise		637,016	188.62	61,146		2,585	(14,074)					2,585				0001
Purchased Call/JSG/JSG405XS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2026	03/13/2025	Exercise		491,791	188.62	36,456		1,225	(11,627)					1,225				0001
Purchased Call/JSG/JSG405XST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2024	05/29/2026	01/07/2025	Exercise		146,702	177.32	20,801		1,121	(2,771)					1,121				0001
Purchased Call/JSG/JSG405XSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/31/2024	06/01/2026	06/03/2025	Exercise		338,531	180.25	28,849		1,079	(8,027)					1,079				0001
Purchased Call/JSG/JSG405XSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/31/2024	05/29/2026	07/09/2025	Exercise		130,553	180.25	18,588		558	(2,929)					558				0001
Purchased Call/JSG/JSG405YS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2026	03/10/2025	Exercise		317,927	179.82	81,673		1,868	(6,677)					1,868				0001
Purchased Call/JSG/JSG405YSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/06/2024	06/05/2026	06/17/2025	Exercise		128,461	179.91	18,411		432	(3,107)					432				0001
Purchased Call/JSG/JSG405YSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2026	04/03/2025	Exercise		142,597	178.63	43,592		1,353	(2,621)					1,353				0001
Purchased Call/JSG/JSG405ZSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/21/2024	06/18/2026	03/10/2025	Exercise		96,160	182.28	29,782		787	(1,935)					787				0001
Purchased Call/JSG/JSG405ZSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2026	01/14/2025	Exercise		227,986	180.41	27,350		2,004	(4,501)					2,004				0001
Purchased Call/JSG/JSG5050S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	09/15/2025	Exercise		90,321	177.99	7,281		893	(1,734)					893				0001
Purchased Call/JSG/JSG5050S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	01/14/2025	Exercise		376,732	178.06	40,747		5,478	(5,524)					5,478				0001
Purchased Call/JSG/JSG5050SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2026	01/06/2025	Exercise		502,643	176.72	85,890		3,175	(11,590)					3,175				0001
Purchased Call/JSG/JSG5050SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	08/05/2025	Exercise		76,257	187.94	13,641		222	(2,041)					222				0001
Purchased Call/JSG/JSG5050ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2026	01/17/2025	Exercise		518,453	187.94	70,412		2,413	(13,049)					2,413				0001
Purchased Call/MAB/MAB413SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2025	06/25/2026	06/27/2025	Expire		248,444	274.52	5,491								(1)				0001
Purchased Call/MAB/MAB413SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2025	06/26/2026	06/30/2025	Expire		205,035	275.55	4,531								12				0001
Purchased Call/MSD/MSD313VST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	05/06/2025	Exercise		342,589	206.53	7,975	4,458	5,360	902					5,360				0001
Purchased Call/MSD/MSD313VSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	05/07/2025	Expire		52,395	206.36	2,583								(2)				0001
Purchased Call/MSD/MSD313XS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	06/03/2025	Exercise		977,614	207.4	43,926	2,428	3,043	615					3,043				0001
Purchased Call/MSD/MSD313XSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	06/06/2025	Exercise		549,556	207.33	25,134	1,144	1,508	363					1,508				0001
Purchased Call/MSD/MSD313XSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	06/11/2025	Expire		59,937	207.68	3,027								(1)				0001
Purchased Call/MSD/MSD313YS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	06/24/2025	Exercise		713,613	208.21	32,871	1,333	1,458	125					1,458				0001
Purchased Call/MSD/MSD313YSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	07/01/2025	Exercise		337,846	208.41	14,269	1,177	1,319	142					1,319				0001
Purchased Call/MSD/MSD313YSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Exercise		796,467	209.63	33,993	2,756	2,012	(744)					2,012				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/10/2025	07/10/2026	07/14/2025	Exercise		404,149	210.54	17,736	1,005	1,027	22			1,027		(958)				0001
Purchased Call/MSD/MSD313Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/11/2025	07/13/2026	07/15/2025	Expire		123,887	210.08	6,182								19				0001
Purchased Call/MSD/MSD4130$E	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/08/2025	08/07/2026	08/12/2025	Exercise		335,082	210.82	12,840	1,773	1,352	(421)			1,352		(1,723)				0001
Purchased Call/MSD/MSD4130$O	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/14/2025	08/14/2026	08/18/2025	Expire		314,174	211.64	15,363								63				0001
Purchased Call/MSD/MSD4130$W	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/19/2025	08/19/2026	08/21/2025	Expire		108,864	212.26	5,334								4				0001
Purchased Call/MSD/MSD4131$2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2025	08/24/2026	08/26/2025	Expire		110,444	214.32	5,390								23				0001
Purchased Call/MSD/MSD4131$8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/26/2025	08/26/2026	08/28/2025	Expire		115,574	213.18	5,617								5				0001
Purchased Call/MSD/MSD4131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/05/2025	09/04/2026	09/09/2025	Exercise		533,212	212.69	21,631	1,768	1,758	(10)			1,758		(1,665)				0001
Purchased Call/MLR/MLR261CST	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	10/28/2025	Expire		1,442,295	235.75	51,201								186				0001
Purchased Call/MLR/MLR261DSH	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	11/20/2025	Expire		932,693	233.64	33,111								40				0001
Purchased Call/MLR/MLR261DSO	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/25/2025	11/24/2027	11/28/2025	Expire		577,092	235.06	20,487								52				0001
Purchased Call/MLR/MLR261DSR	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	12/02/2025	Expire		2,910,026	235.68	103,597								402				0001
Purchased Call/MLR/MLR261DSS	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	12/02/2025	Expire		962,467	235.68	34,168								133				0001
Purchased Call/MLR/MLR261ES9	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	12/22/2025	Expire		1,029,712	234	38,152								154				0001
Purchased Call/MLR/MLR261ESA	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	12/22/2025	Expire		4,020,044	234.72	142,712								576				0001
Purchased Call/MLR/MLR261ESD	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	12/23/2025	Expire		1,249,716	234.75	44,490								179				0001
Purchased Call/MLR/MLR261ESF	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	12/26/2025	Expire		840,280	235.95	29,830								81				0001
Purchased Call/MLR/MLR261ESI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2027	12/30/2025	Expire		1,453,488	237.01	51,744								211				0001
Purchased Call/MLR/MLR261ESL	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	01/05/2026	Expire		826,579	235.25	29,344												0001
Purchased Call/MAB/MAB313T$A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/22/2024	03/24/2025	01/08/2025	Exercise		8,826,746	282.97	193,306		1,099	(42,568)			1,099		(43,667)				0001
Purchased Call/MAB/MAB313PS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise		231,449	270.54	5,069		4,550	4,522			4,550		(28)				0001
Purchased Call/JSG/JSG5050$W	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2026	08/04/2025	Exercise		83,494	187.94	15,514	228	228	(2,266)			228		(2,511)				0001
Purchased Call/JSG/JSG5051$3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	01/14/2025	Exercise		80,057	187.94	24,546	391	391	(2,011)			391		(2,461)				0001
Purchased Call/JSG/JSG5051$4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/19/2024	07/17/2026	09/16/2025	Exercise		36,712	187.94	23,620	145	145	(955)			145		(1,162)				0001
Purchased Call/JSG/JSG5051$F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2026	01/14/2025	Exercise		107,911	187.94	15,218	669	669	(2,600)			669		(3,300)				0001
Purchased Call/JSG/JSG5051$J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/26/2024	07/27/2026	01/17/2025	Exercise		94,457	187.94	33,520	404	404	(2,473)			404		(2,958)				0001
Purchased Call/JSG/JSG5051$K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/26/2024	07/24/2026	08/13/2025	Exercise		30,281	187.94	28,022	79	79	(842)			79		(995)				0001
Purchased Call/JSG/JSG5051$P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	03/27/2025	Exercise		276,933	187.94	76,760	804	804	(7,660)			804		(8,556)				0001
Purchased Call/JSG/JSG5052$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/02/2024	08/03/2026	02/13/2025	Exercise		524,190	184.35	47,547	4,845	4,845	(11,437)			4,845		(16,356)				0001
Purchased Call/JSG/JSG5052$5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2026	01/14/2025	Exercise		591,498	177.12	56,402	7,795	7,795	(10,600)			7,795		(18,441)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG50529SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/08/2024	08/07/2026	08/05/2025	Exercise		286,144	179	30,510		1,961	(6,967)			1,961		(8,981)				0001
Purchased Call/JSG/JSG50529SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/13/2024	08/13/2026	01/22/2025	Exercise		686,043	179.27	85,163		6,670	(14,977)			6,670		(21,727)				0001
Purchased Call/JSG/JSG50529SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/15/2024	08/14/2026	06/27/2025	Exercise		75,330	181.03	19,205		459	(1,925)			459		(2,430)				0001
Purchased Call/JSG/JSG50529SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/16/2024	08/17/2026	09/16/2025	Exercise		38,473	181.46	23,594		305	(915)			305		(1,281)				0001
Purchased Call/JSG/JSG50529SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/16/2024	08/14/2026	09/02/2025	Exercise		112,534	181.46	36,737		504	(3,063)			504		(3,657)				0001
Purchased Call/JSG/JSG50530S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/21/2024	08/21/2026	06/13/2025	Exercise		109,550	183.05	27,282		492	(3,012)			492		(3,535)				0001
Purchased Call/JSG/JSG50530S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/22/2024	08/21/2026	03/03/2025	Exercise		104,571	183.47	25,768		953	(2,397)			953		(3,410)				0001
Purchased Call/JSG/JSG50530S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/29/2024	08/28/2026	04/18/2025	Exercise		264,729	188.96	30,794		459	(8,155)			459		(8,684)				0001
Purchased Call/JSG/JSG50540S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/04/2024	09/04/2026	04/17/2025	Exercise		189,580	189.1	68,718		371	(5,882)			371		(6,337)				0001
Purchased Call/JSG/JSG50540SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/10/2024	09/10/2026	06/27/2025	Exercise		409,567	184.11	88,985		1,782	(11,895)			1,782		(13,777)				0001
Purchased Call/JSG/JSG50540SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/17/2024	09/17/2026	02/10/2025	Exercise		129,769	188.35	85,069		671	(3,711)			671		(4,492)				0001
Purchased Call/JSG/JSG50555SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/24/2024	09/24/2026	03/10/2025	Exercise		220,402	190.46	83,074		679	(6,867)			679		(7,648)				0001
Purchased Call/JSG/JSG50555SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/25/2024	09/25/2026	01/16/2025	Exercise		88,553	186.7	18,905		706	(2,331)			706		(3,058)				0001
Purchased Call/JSG/JSG50555SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/26/2024	09/25/2026	08/13/2025	Exercise		31,023	187.62	26,275		109	(956)			109		(1,135)				0001
Purchased Call/JSG/JSG50555SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/27/2024	09/25/2026	07/16/2025	Exercise		62,777	190.54	30,895		152	(2,008)			152		(2,238)				0001
Purchased Call/JSG/JSG50556SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/08/2024	10/08/2026	01/08/2025	Exercise		334,668	187.94	70,182		1,705	(9,978)			1,705		(11,761)				0001
Purchased Call/JSG/JSG50556SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/09/2024	10/09/2026	01/09/2025	Exercise		113,838	189.99	51,689		755	(3,215)			755		(4,035)				0001
Purchased Call/JSG/JSG50573S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/18/2024	10/19/2026	09/16/2025	Exercise		24,454	196.45	22,961		.63	(806)			63		(930)				0001
Purchased Call/JSG/JSG50573S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/18/2024	10/16/2026	03/04/2025	Exercise		217,228	196.45	37,059		640	(7,079)			640		(7,798)				0001
Purchased Call/JSG/JSG50573S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/22/2024	10/22/2026	01/17/2025	Exercise		235,495	192.08	74,153		1,134	(7,244)			1,134		(8,467)				0001
Purchased Call/JSG/JSG50573SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2024	10/23/2026	01/24/2025	Exercise		234,867	191.13	21,436		1,247	(7,156)			1,247		(8,436)				0001
Purchased Call/JSG/JSG50573SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/25/2024	10/26/2026	01/27/2025	Exercise		186,810	187.1	85,203		1,568	(5,128)			1,568		(6,909)				0001
Purchased Call/JSG/JSG50573SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/25/2024	10/23/2026	01/14/2025	Exercise		45,408	187.1	21,990		347	(1,280)			347		(1,683)				0001
Purchased Call/JSG/JSG50573SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/29/2024	10/29/2026	01/29/2025	Exercise		311,843	185.2	59,269		1,868	(9,343)			1,868		(11,276)				0001
Purchased Call/JSG/JSG50573SII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/31/2024	10/30/2026	01/31/2025	Exercise		52,713	184.49	22,404		596	(1,305)			596		(1,957)				0001
Purchased Call/JSG/JSG50586S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/01/2024	11/02/2026	08/21/2025	Exercise		115,637	183.05	30,765		496	(3,735)			496		(4,303)				0001
Purchased Call/MSD/MSD4132S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	09/18/2025	Expire		105,650	212.99	4,997								6				0001
Purchased Call/MSD/MSD4132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	09/25/2025	Expire		234,639	213.55	11,145								14				0001
Purchased Call/MSD/MSD4132S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	09/30/2025	Expire		250,579	214.12	11,978								65				0001
Purchased Call/MSD/MSD4132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	10/06/2025	Exercise		555,769	213.83	22,843	1,750	1,697	(53)			1,697		(1,623)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD4133S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/05/2026	10/07/2025	Expire		170,829	214.29	8,149								46				0001
Purchased Call/MSD/MSD4133SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/12/2026	10/15/2025	Expire		272,914	212.63	12,936								103				0001
Purchased Call/MSD/MSD4134S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2025	10/23/2026	10/27/2025	Expire		292,734	214.12	13,700								85				0001
Purchased Call/MSD/MSD4134S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/23/2026	10/28/2025	Exercise		281,034	213.89	10,373	1,376	1,406	.30			1,406		(1,311)				0001
Purchased Call/MSD/MSD4134S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/26/2026	10/28/2025	Expire		231,524	213.89	10,882								68				0001
Purchased Call/MSD/MSD4134SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/03/2026	11/05/2025	Expire		102,884	210.25	4,908								9				0001
Purchased Call/MSD/MSD4135S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2025	11/13/2026	11/17/2025	Expire		467,480	214.2	22,205								152				0001
Purchased Call/MSD/MSD4135S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2025	11/16/2026	11/18/2025	Expire		291,386	214.48	13,928								95				0001
Purchased Call/MSD/MSD4135SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	12/01/2026	12/03/2025	Expire		98,636	215.48	4,636								11				0001
Purchased Call/MSD/MSD4135SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	12/09/2025	Expire		408,875	214.74	19,135								144				0001
Purchased Call/MSD/MSD4136S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/11/2026	12/16/2025	Expire		279,595	215.4	13,057								101				0001
Purchased Call/MSD/MSD4136S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/14/2026	12/16/2025	Expire		237,761	215.4	11,151								86				0001
Purchased Call/MSD/MSD4136SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/15/2025	12/15/2026	12/17/2025	Expire		149,340	215.81	6,974								18				0001
Purchased Call/MSD/MSD4136SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	12/23/2025	Expire		496,497	214.78	23,087								184				0001
Purchased Call/MSD/MSD4136SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2025	12/21/2026	12/23/2025	Expire		205,315	214.78	9,588								76				0001
Purchased Call/MSD/MSD4136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2025	12/24/2026	12/29/2025	Expire		60,999	215.73	2,849								31				0001
Purchased Call/MSD/MSD4136SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Expire		187,459	215.69	8,773								71				0001
Purchased Call/JSG/JSG405MSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/12/2024	01/15/2025	01/17/2025	Expire		237,244	178.09	8,493			(327)					(327)				0001
Purchased Call/JSG/JSG405MSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/12/2024	01/13/2025	01/15/2025	Expire		63,944	178.09	2,289			(76)					(76)				0001
Purchased Call/JSG/JSG4050S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/26/2024	01/24/2025	01/28/2025	Expire		84,869	176.65	3,021			(193)					(193)				0001
Purchased Call/JSG/JSG4050SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/30/2024	01/30/2025	02/03/2025	Expire		201,349	179.19	7,188			(573)					(573)				0001
Purchased Call/JSG/JSG4050S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/16/2024	02/18/2025	02/20/2025	Expire		441,399	181.79	15,758			(2,084)					(2,084)				0001
Purchased Call/JSG/JSG4050SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/22/2024	02/21/2025	02/25/2025	Expire		222,004	184.07	7,903			(1,117)					(1,117)				0001
Purchased Call/JSG/JSG4051S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/29/2024	02/28/2025	03/04/2025	Expire		175,312	184.07	6,259			(1,006)					(1,006)				0001
Purchased Call/JSG/JSG4051SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/04/2024	03/04/2025	03/06/2025	Expire		411,687	185.25	14,821			(2,531)					(2,531)				0001
Purchased Call/JSG/JSG4051SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2024	03/07/2025	03/11/2025	Expire		344,109	188.94	12,388			(2,231)					(2,231)				0001
Purchased Call/JSG/JSG4055SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Expire		742,579	191.43	26,659			(5,850)					(5,850)				0001
Purchased Call/JSG/JSG4057S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/20/2024	05/20/2025	05/22/2025	Expire		548,827	188.62	19,758			(7,566)					(7,566)				0001
Purchased Call/JSG/JSG4057SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/14/2024	06/13/2025	01/17/2025	Exercise		566,989	176.18	20,752		275	(9,121)			275		(9,396)				0001
Purchased Call/JSG/JSG4052SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/27/2024	06/27/2025	07/01/2025	Expire		490,690	180.5	17,959			(8,806)					(8,806)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405Z9Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/28/2024	06/27/2025	07/01/2025	Expire		616,992	180.71	22,644			(11,133)					(11,133)				0001
Purchased Call/JSG/JSG505QB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	07/11/2025	Expire		972,772	176.72	35,603			(18,537)					(18,537)				0001
Purchased Call/JSG/JSG505QK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	03/21/2025	Exercise		1,048,090	187.94	38,360		137	(20,215)			137		(20,352)				0001
Purchased Call/JSG/JSG505QU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2025	07/21/2025	Expire		422,241	187.94	15,496			(8,410)					(8,410)				0001
Purchased Call/JSG/JSG505QX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	07/22/2025	Expire		682,653	187.94	24,985			(13,704)					(13,704)				0001
Purchased Call/JSG/JSG5051Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	02/18/2025	Exercise		332,757	187.94	12,179		128	(6,788)			128		(6,916)				0001
Purchased Call/JSG/JSG5051R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2025	08/04/2025	Expire		218,330	187.94	8,013			(4,658)					(4,658)				0001
Purchased Call/JSG/JSG5051X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Expire		836,250	184.35	30,690			(18,073)					(18,073)				0001
Purchased Call/JSG/JSG5052Q4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2025	01/14/2025	Exercise		544,272	177.12	19,920		215	(11,693)			215		(11,908)				0001
Purchased Call/JSG/JSG5052Q6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	08/11/2025	Expire		284,496	176.45	10,413			(6,253)					(6,253)				0001
Purchased Call/JSG/JSG5053Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2025	09/08/2025	Expire		598,820	189.1	22,037			(14,934)					(14,934)				0001
Purchased Call/JSG/JSG5054S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/05/2024	09/05/2025	09/09/2025	Expire		163,624	185.98	6,021			(4,120)					(4,120)				0001
Purchased Call/JSG/JSG5054SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	03/03/2025	Exercise		721,394	184.11	26,619		310	(18,169)			310		(18,480)				0001
Purchased Call/JSG/JSG5058S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2026	02/03/2025	Exercise		75,859	183.05	27,857		992	(1,782)			992		(2,843)				0001
Purchased Call/JSG/JSG5058S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2026	01/14/2025	Exercise		293,706	187.08	61,859		874	(9,905)			874		(10,848)				0001
Purchased Call/JSG/JSG5058S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	01/06/2025	Exercise		162,975	191.87	34,037		1,119	(4,928)			1,119		(6,142)				0001
Purchased Call/JSG/JSG5058SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	02/18/2025	Exercise		32,348	191.87	22,123		309	(896)			309		(1,263)				0001
Purchased Call/JSG/JSG5059S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/16/2026	02/18/2025	Exercise		173,910	191.87	34,866		449	(6,030)			449		(6,556)				0001
Purchased Call/JSG/JSG5059S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2026	02/20/2025	Exercise		350,379	191.87	96,730		781	(12,345)			781		(13,240)				0001
Purchased Call/JSG/JSG5059SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2026	01/17/2025	Exercise		324,952	191.87	27,426		3,080	(9,131)			3,080		(12,252)				0001
Purchased Call/JSG/JSG5059SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/26/2024	11/25/2026	01/07/2025	Exercise		271,936	191.87	116,504		1,533	(8,772)			1,533		(10,524)				0001
Purchased Call/JSG/JSG5059SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	02/10/2025	Exercise		488,507	186.48	75,853		2,403	(16,695)			2,403		(19,175)				0001
Purchased Call/JSG/JSG5054SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	03/03/2025	Exercise		130,890	182.01	33,691		920	(4,246)			920		(5,244)				0001
Purchased Call/JSG/JSG5054SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	01/07/2025	Exercise		270,135	180.13	76,919		2,543	(8,123)			2,543		(10,757)				0001
Purchased Call/JSG/JSG5054SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	09/16/2025	Exercise		29,354	174.77	25,610		472	(692)			472		(1,231)				0001
Purchased Call/JSG/JSG5054SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	03/03/2025	Exercise		51,693	174.77	28,274		1,251	(800)			1,251		(2,123)				0001
Purchased Call/JSG/JSG5055S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	02/07/2025	Exercise		503,354	170.26	99,414		11,053	(8,919)			11,053		(20,081)				0001
Purchased Call/JSG/JSG5055SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	01/14/2025	Exercise		154,245	163.06	39,606		3,269	(2,879)			3,269		(6,239)				0001
Purchased Call/JSG/JSG5055SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	01/31/2025	Exercise		480,227	164.21	101,248		13,185	(6,115)			13,185		(19,527)				0001
Purchased Call/JSG/JSG5055SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	01/10/2025	Exercise		948,182	163	31,878	2,740	2,022	(718)			2,022		(2,739)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG5056SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/10/2025	01/08/2027	01/14/2025	Exercise		995,934	156.8	32,229	3,456	4,239	783			4,239		(3,409)				0001
Purchased Call/JSG/JSG5056SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/10/2025	01/11/2027	01/14/2025	Exercise		629,673	156.8	19,057	2,844	2,458	(386)			2,458		(2,817)				0001
Purchased Call/JSG/JSG5054SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/11/2024	09/11/2025	09/15/2025	Expire		471,128	183.31	17,385			(12,117)					(12,117)				0001
Purchased Call/JSG/JSG5054SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/16/2024	09/16/2025	09/18/2025	Expire		226,530	188.09	8,359			(5,941)					(5,941)				0001
Purchased Call/JSG/JSG5055S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/24/2024	09/24/2025	01/16/2025	Exercise		937,695	190.46	34,695		116	(25,308)			116		(25,424)				0001
Purchased Call/JSG/JSG5056SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2024	10/17/2025	10/21/2025	Expire		77,927	196.26	2,883			(2,308)					(2,308)				0001
Purchased Call/JSG/JSG5057SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/31/2024	10/31/2025	11/04/2025	Expire		183,478	184.49	6,770			(5,683)					(5,683)				0001
Purchased Call/JSG/JSG5057SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/01/2024	11/03/2025	01/06/2025	Exercise		100,989	183.05	3,767		111	(3,064)			111		(3,175)				0001
Purchased Call/JSG/JSG5058S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/05/2024	11/05/2025	01/07/2025	Exercise		770,733	187.08	28,748		142	(24,250)			142		(24,393)				0001
Purchased Call/JSG/JSG5058S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/06/2024	11/06/2025	11/10/2025	Expire		438,932	191.87	16,416			(13,974)					(13,974)				0001
Purchased Call/JSG/JSG5058S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/13/2024	11/13/2025	01/14/2025	Exercise		529,099	191.87	19,788		.97	(17,129)			97		(17,226)				0001
Purchased Call/JSG/JSG5059S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/29/2024	12/01/2025	03/04/2025	Exercise		139,760	191.87	5,297		303	(4,571)			303		(4,874)				0001
Purchased Call/JSG/JSG5059SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/03/2024	12/03/2025	02/04/2025	Exercise		560,906	186.48	21,314		89	(19,640)			89		(19,729)				0001
Purchased Call/JSG/JSG5054S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/05/2024	12/05/2025	02/05/2025	Exercise		112,659	183.96	4,281		106	(3,902)			106		(4,008)				0001
Purchased Call/JSG/JSG5054S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/06/2024	12/05/2025	02/05/2025	Exercise		731,995	182.01	27,816		205	(25,911)			205		(26,116)				0001
Purchased Call/JSG/JSG5054SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/13/2024	12/12/2025	02/10/2025	Exercise		531,215	174.77	20,133		853	(18,441)			853		(19,294)				0001
Purchased Call/JSG/JSG5055SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/26/2024	12/26/2025	08/22/2025	Exercise		863,419	164.21	32,724		1,644	(30,898)			1,644		(32,542)				0001
Purchased Call/JSG/JSG5055S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/02/2025	01/02/2026	01/06/2025	Exercise		516,443	162.29	12,512	3,298	2,944	(354)			2,944		(3,332)				0001
Purchased Call/JSG/JSG5053SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/21/2025	01/21/2026	01/23/2025	Exercise		167,431	166.42	5,190	511	555	.44			555		(523)				0001
Purchased Call/MAB/MAB313VSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	01/14/2025	Exercise		16,260,639	280.08	351,426		1,248	(114,239)			1,248		(115,487)				0001
Purchased Call/JSG/JSG5050S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/15/2025	01/15/2027	01/17/2025	Exercise		1,159,456	163.53	16,805	14,439	18,200	3,761			18,200		(14,438)				0001
Purchased Call/JSG/JSG5050S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/16/2025	01/15/2027	01/21/2025	Exercise		502,234	165.04	4,195	7,772	7,126	(646)			7,126		(7,762)				0001
Purchased Call/JSG/JSG5050SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/23/2025	01/22/2027	01/27/2025	Exercise		566,012	165.78	17,904	2,198	2,180	(18)			2,180		(2,171)				0001
Purchased Call/JSG/JSG5050ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/24/2025	01/26/2027	01/28/2025	Exercise		173,384	165.89		3,416	3,648	232			3,648		(3,416)				0001
Purchased Call/JSG/JSG5050SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/24/2025	01/22/2027	01/28/2025	Exercise		780,459	165.89	13,809	8,471	8,337	(134)			8,337		(8,449)				0001
Purchased Call/JSG/JSG505ES1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/28/2025	01/28/2027	01/30/2025	Exercise		1,465,839	166.25	34,869	11,516	10,136	(1,380)			10,136		(11,512)				0001
Purchased Call/JSG/JSG505ES9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/30/2025	01/29/2027	02/03/2025	Exercise		505,054	167.66	12,323	3,788	2,195	(1,593)			2,195		(3,769)				0001
Purchased Call/JSG/JSG505FS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/07/2025	02/08/2027	02/11/2025	Exercise		652,605	163.78	20,802	2,390	1,675	(715)			1,675		(2,355)				0001
Purchased Call/JSG/JSG505FS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/07/2025	02/05/2027	02/11/2025	Exercise		443,150	163.78	5,946	5,713	3,146	(2,567)			3,146		(5,703)				0001
Purchased Call/JSG/JSG505FS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/11/2025	02/11/2027	02/13/2025	Exercise		1,232,486	165.91	41,923	3,195	2,493	(703)			2,493		(3,189)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505FSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/12/2025	02/12/2027	02/14/2025	Expire		286,853	163.8	11,245								2				0001
Purchased Call/JSG/JSG505FSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/14/2025	02/12/2027	02/19/2025	Exercise		649,291	164.54	20,739	2,357	1,677	(680)			1,677		(2,305)				0001
Purchased Call/JSG/JSG505FSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/18/2025	02/18/2027	02/20/2025	Exercise		1,149,813	165.86	34,530	5,271	3,490	(1,781)			3,490		(5,265)				0001
Purchased Call/JSG/JSG505FST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/19/2025	02/19/2027	02/21/2025	Exercise		782,178	167.42	23,416	3,623	1,066	(2,557)			1,066		(3,618)				0001
Purchased Call/JSG/JSG505FSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/20/2025	02/19/2027	02/24/2025	Exercise		790,487	168.73	20,658	5,165	4,948	(217)			4,948		(5,128)				0001
Purchased Call/JSG/JSG505GS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/21/2025	02/22/2027	02/25/2025	Exercise		353,220	168.5	9,615	2,116	1,120	(996)			1,120		(2,098)				0001
Purchased Call/JSG/JSG505GSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/25/2025	02/25/2027	02/27/2025	Exercise		1,187,260	171.8	41,984	2,397	604	(1,793)			604		(2,388)				0001
Purchased Call/JSG/JSG505GSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/27/2025	02/26/2027	03/03/2025	Exercise		445,289	169.23	14,374	1,563	448	(1,115)			448		(1,537)				0001
Purchased Call/JSG/JSG505GSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/28/2025	03/01/2027	03/04/2025	Exercise		347,006	172.28	12,950	413	.97	(316)			97		(389)				0001
Purchased Call/JSG/JSG505GSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/28/2025	02/26/2027	03/04/2025	Exercise		350,312	172.28	10,574	1,632	626	(1,006)			626		(1,612)				0001
Purchased Call/JSG/JSG505HSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/08/2027	03/11/2025	Exercise		1,255,859	168.93	14,730	17,187	12,499	(4,688)			12,499		(17,160)				0001
Purchased Call/JSG/JSG505HSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/05/2027	03/11/2025	Exercise		443,855	168.93	11,919	2,718	1,476	(1,242)			1,476		(2,696)				0001
Purchased Call/JSG/JSG505HSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/14/2025	03/15/2027	03/18/2025	Exercise		826,590	165.48	18,119	7,101	6,042	(1,059)			6,042		(7,066)				0001
Purchased Call/JSG/JSG5051SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/25/2025	03/25/2027	03/27/2025	Exercise		1,153,088	166.81	33,751	5,725	2,335	(3,390)			2,335		(5,714)				0001
Purchased Call/MAB/MAB313XS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/31/2024	05/30/2025	06/03/2025	Expire		51,839	282.16	1,130			(468)					(468)				0001
Purchased Call/JSG/JSG505DSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/22/2025	01/22/2026	01/24/2025	Exercise		1,028,137	165.31	26,956	5,594	5,251	(343)			5,251		(5,659)				0001
Purchased Call/JSG/JSG505DSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/23/2025	01/23/2026	01/27/2025	Exercise		108,554	165.78	2,388	820	926	107			926		(824)				0001
Purchased Call/JSG/JSG505ES7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/30/2025	01/30/2026	02/03/2025	Exercise		190,756	167.66	4,708	1,185	887	(298)			887		(1,193)				0001
Purchased Call/JSG/JSG505ESB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Exercise		494,815	165.66	15,374	1,492	1,311	(181)			1,311		(1,521)				0001
Purchased Call/JSG/JSG505ESO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/05/2025	02/05/2026	02/07/2025	Exercise		376,207	165.1	11,546	1,206	378	(828)			378		(1,231)				0001
Purchased Call/JSG/JSG505FSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/20/2025	02/20/2026	02/24/2025	Exercise		167,411	168.73	3,256	1,469	658	(811)			658		(1,473)				0001
Purchased Call/JSG/JSG505GSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/27/2025	02/27/2026	03/03/2025	Exercise		326,527	169.23	10,310	902	572	(330)			572		(912)				0001
Purchased Call/JSG/JSG505GSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/28/2025	03/02/2026	03/04/2025	Exercise		107,899	172.28	2,569	739	429	(310)			429		(741)				0001
Purchased Call/JSG/JSG505HS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/09/2026	03/11/2025	Expire		149,920	168.93	5,532								(4)				0001
Purchased Call/JSG/JSG505HS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Exercise		697,180	168.93	19,515	3,106	1,181	(1,925)			1,181		(3,121)				0001
Purchased Call/JSG/JSG505HSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/14/2025	03/13/2026	03/18/2025	Exercise		525,053	165.48	14,768	2,277	484	(1,793)			484		(2,286)				0001
Purchased Call/JSG/JSG5051SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2025	03/23/2026	03/25/2025	Exercise		614,483	164.65	8,538	7,068	7,096	28			7,096		(7,070)				0001
Purchased Call/JSG/JSG5051SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/26/2025	03/26/2026	03/28/2025	Exercise		712,949	167.26	14,836	5,736	1,178	(4,558)			1,178		(5,758)				0001
Purchased Call/JSG/JSG505JSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/04/2025	04/02/2026	04/08/2025	Exercise		474,368	145.56	8,630	4,366	7,051	2,685			7,051		(4,366)				0001
Purchased Call/JSG/JSG505JSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Exercise		483,922	142.55	16,960	376	980	604			980		(397)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505KS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/15/2025	04/15/2026	04/17/2025	Exercise		308,667	145.5	9,614	842	1,182	341			1,182		(853)				0001
Purchased Call/JSG/JSG505KSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/17/2025	04/17/2026	04/21/2025	Exercise		1,075,649	145.32	26,568	6,693	9,922	3,229			9,922		(6,684)				0001
Purchased Call/JSG/JSG505KSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/23/2025	04/23/2026	04/25/2025	Exercise		638,409	145.94	13,839	4,763	6,926	2,163			6,926		(4,778)				0001
Purchased Call/JSG/JSG505LSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/01/2025	05/01/2026	05/05/2025	Exercise		522,430	147.8	18,192	464	526	.62			526		(448)				0001
Purchased Call/JSG/JSG505LSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/02/2025	05/01/2026	05/06/2025	Exercise		1,029,826	149.23	23,080	7,254	8,752	1,498			8,752		(7,233)				0001
Purchased Call/JSG/JSG505LSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/09/2025	05/08/2026	05/13/2025	Exercise		699,138	149.15	18,855	3,297	4,426	1,130			4,426		(3,275)				0001
Purchased Call/JSG/JSG505NS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Exercise		1,140,584	149.79	34,151	3,683	4,820	1,137			4,820		(3,593)				0001
Purchased Call/JSG/JSG505NSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Exercise		561,513	152.12	18,160	1,168	1,478	311			1,478		(1,135)				0001
Purchased Call/JSG/JSG505NSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	06/01/2026	06/03/2025	Exercise		65,131	152.12	1,325	539	748	208			748		(537)				0001
Purchased Call/JSG/JSG5051SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/26/2025	03/25/2027	03/28/2025	Exercise		235,838	167.26	7,422	900	396	(503)			396		(897)				0001
Purchased Call/JSG/JSG5051SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/28/2025	03/29/2027	04/01/2025	Exercise		820,918	164.31	12,487	9,805	4,081	(5,724)			4,081		(9,780)				0001
Purchased Call/JSG/JSG505JS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/02/2025	04/02/2027	04/04/2025	Exercise		499,274	167.71	15,141	2,115	698	(1,417)			698		(2,110)				0001
Purchased Call/JSG/JSG505KS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/15/2025	04/15/2027	04/17/2025	Exercise		855,054	145.5	28,552	2,355	3,408	1,053			3,408		(2,343)				0001
Purchased Call/JSG/JSG505KSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/17/2025	04/19/2027	04/21/2025	Exercise		614,485	145.32	14,776	4,564	6,297	1,733			6,297		(4,532)				0001
Purchased Call/JSG/JSG505KSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/22/2025	04/22/2027	04/24/2025	Exercise		882,442	145.45	30,194	2,067	2,916	849			2,916		(2,054)				0001
Purchased Call/JSG/JSG505LS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/25/2025	04/23/2027	04/29/2025	Exercise		235,543	146.6	7,181	991	1,369	378			1,369		(975)				0001
Purchased Call/JSG/JSG505LSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/30/2025	04/30/2027	05/02/2025	Exercise		666,808	148	15,151	5,427	5,845	418			5,845		(5,420)				0001
Purchased Call/JSG/JSG505LSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/06/2025	05/06/2027	05/08/2025	Exercise		914,823	147.9	24,903	5,342	6,619	1,277			6,619		(5,330)				0001
Purchased Call/JSG/JSG505NS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/09/2025	05/07/2027	05/13/2025	Exercise		359,723	149.15	13,149	404	630	226			630		(373)				0001
Purchased Call/JSG/JSG505NSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/13/2025	05/13/2027	05/15/2025	Exercise		1,204,205	151.72	36,878	4,862	5,480	617			5,480		(4,844)				0001
Purchased Call/JSG/JSG505NSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/14/2025	05/14/2027	05/16/2025	Exercise		299,805	150.01	10,402	600	902	301			902		(595)				0001
Purchased Call/JSG/JSG505NSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/21/2025	05/21/2027	05/23/2025	Exercise		404,501	150.66	12,347	1,674	1,747	.73			1,747		(1,667)				0001
Purchased Call/JSG/JSG505NS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/24/2027	05/28/2025	Exercise		758,137	149.79	26,573	1,421	1,142	(279)			1,142		(1,330)				0001
Purchased Call/JSG/JSG505NSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/27/2025	05/27/2027	05/29/2025	Exercise		791,766	151.67	28,433	1,144	1,236	.92			1,236		(1,128)				0001
Purchased Call/JSG/JSG505NSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/28/2025	05/28/2027	05/30/2025	Exercise		997,539	150.69	30,303	4,201	4,455	254			4,455		(4,184)				0001
Purchased Call/JSG/JSG505NSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/04/2025	06/04/2027	06/06/2025	Expire		108,919	151.69	4,259								2				0001
Purchased Call/JSG/JSG5050S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/05/2025	06/04/2027	06/09/2025	Exercise		286,715	151.18	10,358	412	396	(16)			396		(385)				0001
Purchased Call/JSG/JSG5050S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/06/2025	06/04/2027	06/10/2025	Exercise		395,988	153.19	13,959	722	1,070	348			1,070		(687)				0001
Purchased Call/JSG/JSG5050S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/06/2025	06/07/2027	06/10/2025	Exercise		642,839	153.19	19,129	2,939	2,606	(333)			2,606		(2,890)				0001
Purchased Call/JSG/JSG5050SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/10/2025	06/10/2027	06/12/2025	Exercise		801,992	154.82	26,060	2,609	2,716	107			2,716		(2,593)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505PS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2027	06/26/2025	Exercise		1,426,601	153.32	27,451	14,489	16,758	2,269			16,758		(14,458)				0001
Purchased Call/JSG/JSG505PSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	06/27/2025	Exercise		604,817	150.44	18,856	2,426	2,084	(342)			2,084		(2,414)				0001
Purchased Call/MAB/MAB413LSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	08/18/2025	Expire		136,283	278.02	3,012								12				0001
Purchased Call/MAB/MAB313XSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Expire		167,539	282.6	3,652			(1,654)					(1,654)				0001
Purchased Call/MAB/MAB313YSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2025	Expire		249,385	283.1	5,462			(2,633)					(2,633)				0001
Purchased Call/MAB/MAB313YSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Expire		205,754	283.25	4,485			(2,175)					(2,175)				0001
Purchased Call/JSG/JSG505NSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	06/06/2025	Exercise		761,054	151.69	19,078	4,388	5,726	1,338			5,726		(4,396)				0001
Purchased Call/JSG/JSG505QS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/06/2025	06/05/2026	06/10/2025	Exercise		1,396,936	153.19	35,141	7,924	7,698	(226)			7,698		(7,854)				0001
Purchased Call/JSG/JSG505QSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Exercise		752,336	153.86	23,245	2,145	2,137	(8)			2,137		(2,152)				0001
Purchased Call/JSG/JSG505QSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Exercise		295,724	155.18	8,995	914	784	(130)			784		(895)				0001
Purchased Call/JSG/JSG505QSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2026	06/20/2025	Exercise		855,479	150.04	23,795	3,758	6,419	2,661			6,419		(3,733)				0001
Purchased Call/JSG/JSG505PSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2026	07/07/2025	Exercise		834,753	157.38	25,490	2,573	1,992	(581)			1,992		(2,466)				0001
Purchased Call/JSG/JSG505QSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/10/2025	07/10/2026	07/14/2025	Exercise		318,131	157.24	9,490	1,077	1,264	187			1,264		(1,048)				0001
Purchased Call/JSG/JSG505QSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	07/15/2025	Exercise		372,137	155.9	6,788	3,435	3,552	118			3,552		(3,414)				0001
Purchased Call/JSG/JSG505QSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	07/17/2025	Exercise		366,953	152.23	12,628	401	739	337			739		(399)				0001
Purchased Call/JSG/JSG505QSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2026	07/18/2025	Exercise		626,891	154.16	18,924	2,010	2,483	473			2,483		(2,006)				0001
Purchased Call/JSG/JSG505RSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2026	07/25/2025	Exercise		673,798	159.33	18,790	2,935	2,269	(667)			2,269		(2,929)				0001
Purchased Call/MAB/MAB313YSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Expire		51,797	282.99	1,129			(555)					(555)				0001
Purchased Call/MAB/MAB313ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Expire		228,534	286.02	4,982			(2,540)					(2,540)				0001
Purchased Call/JSG/JSG505QS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	07/08/2025	Exercise		957,466	158.2	27,119	5,159	3,060	(2,099)			3,060		(5,055)				0001
Purchased Call/JSG/JSG505QS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2027	07/11/2025	Exercise		1,268,732	156.55	31,268	9,233	10,392	1,158			10,392		(9,211)				0001
Purchased Call/JSG/JSG505QSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/11/2025	07/12/2027	07/15/2025	Exercise		414,125	155.9	13,718	1,237	1,711	474			1,711		(1,198)				0001
Purchased Call/JSG/JSG505QSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	07/18/2025	Expire		399,832	154.16	15,673								12				0001
Purchased Call/JSG/JSG505RS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/18/2025	07/19/2027	07/22/2025	Exercise		421,848	154.89	14,841	848	500	(348)			500		(805)				0001
Purchased Call/JSG/JSG505RS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	07/24/2025	Exercise		1,001,004	158.46	33,716	2,762	2,372	(389)			2,372		(2,736)				0001
Purchased Call/JSG/JSG505RSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2027	07/28/2025	Exercise		965,341	158.97	30,245	3,750	4,452	702			4,452		(3,661)				0001
Purchased Call/JSG/JSG505RSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2025	07/26/2027	07/29/2025	Exercise		415,011	159.23	15,007	610	615	5			615		(566)				0001
Purchased Call/JSG/JSG5055S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2027	08/04/2025	Exercise		343,392	155.54	12,530	465	401	(64)			401		(428)				0001
Purchased Call/JSG/JSG5055S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	08/05/2025	Exercise		322,687	154.89	9,133	1,806	2,023	216			2,023		(1,779)				0001
Purchased Call/JSG/JSG5055SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2027	08/07/2025	Exercise		1,226,794	157.76	46,320	1,069	1,016	(53)			1,016		(1,031)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505SSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/06/2025	08/06/2027	08/08/2025	Exercise		321,924	157.46	6,047	3,334	2,738	(597)			2,738		(3,329)				0001
Purchased Call/JSG/JSG505TS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/14/2025	08/13/2027	08/18/2025	Expire		63,863	161.47	2,516								8				0001
Purchased Call/JSG/JSG505TS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/15/2025	08/16/2027	08/19/2025	Exercise		647,462	161.38	13,403	6,086	3,170	(2,916)			3,170		(6,044)				0001
Purchased Call/JSG/JSG505TSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/21/2025	08/20/2027	08/25/2025	Exercise		73,386	161.76	1,408	723	648	(75)			648		(718)				0001
Purchased Call/JSG/JSG505USO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/05/2025	09/07/2027	09/09/2025	Expire		169,173	160.72	6,716								22				0001
Purchased Call/JSG/JSG505USR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/08/2025	09/08/2027	09/10/2025	Exercise		206,144	159.73	226	3,989	3,163	(827)			3,163		(3,989)				0001
Purchased Call/JSG/JSG505VSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/16/2025	09/16/2027	09/18/2025	Exercise		199,297	156.92	4,457	1,727	1,933	205			1,933		(1,723)				0001
Purchased Call/JSG/JSG505VSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/17/2025	09/17/2027	09/19/2025	Expire		104,150	157.38	4,135								4				0001
Purchased Call/JSG/JSG505VSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/19/2025	09/17/2027	09/23/2025	Expire		150,962	156.76	5,993								20				0001
Purchased Call/JSG/JSG505WSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/03/2025	10/05/2027	10/07/2025	Expire		55,134	159.9	2,194								8				0001
Purchased Call/JSG/JSG505WSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/03/2025	10/04/2027	10/07/2025	Exercise		410,578	159.9	10,286	3,028	2,059	(968)			2,059		(2,992)				0001
Purchased Call/JSG/JSG505TSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/22/2025	08/24/2026	08/26/2025	Expire		162,194	161.76	6,001								26				0001
Purchased Call/JSG/JSG505USA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/28/2025	08/28/2026	09/02/2025	Exercise		389,036	161.76	9,359	2,498	1,396	(1,102)			1,396		(2,439)				0001
Purchased Call/JSG/JSG505USM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/05/2025	09/04/2026	09/09/2025	Exercise		441,715	160.72	12,124	2,110	1,618	(491)			1,618		(2,052)				0001
Purchased Call/JSG/JSG505USX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/10/2025	09/10/2026	09/12/2025	Exercise		650,376	157.75	20,024	2,052	1,754	(298)			1,754		(2,031)				0001
Purchased Call/JSG/JSG505VSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/16/2025	09/16/2026	09/18/2025	Exercise		385,425	156.92	1,262	6,518	3,325	(3,193)			3,325		(6,517)				0001
Purchased Call/JSG/JSG505WS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/24/2025	09/24/2026	09/26/2025	Exercise		867,473	157.03	28,628	1,734	779	(956)			779		(1,698)				0001
Purchased Call/JSG/JSG505WSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Exercise		467,568	157.72	10,756	3,272	2,643	(629)			2,643		(3,214)				0001
Purchased Call/JSG/JSG505WSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/03/2025	10/02/2026	10/07/2025	Exercise		799,678	159.9	26,801	1,434	517	(917)			517		(1,283)				0001
Purchased Call/JSG/JSG505XS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/06/2025	10/06/2026	10/08/2025	Expire		63,980	157.99	2,374								3				0001
Purchased Call/JSG/JSG505XS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/08/2025	10/08/2026	10/10/2025	Exercise		378,728	157.03	10,576	1,738	760	(978)			760		(1,722)				0001
Purchased Call/JSG/JSG505XSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/09/2025	10/09/2026	10/14/2025	Exercise		764,200	154.46	21,418	3,467	2,643	(823)			2,643		(3,296)				0001
Purchased Call/JSG/JSG505XSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/16/2025	10/16/2026	10/20/2025	Exercise		334,471	151.69	8,963	1,723	1,090	(633)			1,090		(1,669)				0001
Purchased Call/JSG/JSG505YS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Exercise		137,973	154.06	4,006	564	294	(270)			294		(557)				0001
Purchased Call/JSG/JSG505YSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Exercise		419,674	154.43	12,276	1,647	837	(810)			837		(1,570)				0001
Purchased Call/JSG/JSG505YSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Exercise		76,906	154.61	1,044	908	780	(128)			780		(906)				0001
Purchased Call/MAB/MAB413NSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	09/26/2025	Exercise		11,932,638	284.85	256,584	6,778	12,681	5,904			12,681		(6,158)				0001
Purchased Call/MAB/MAB4130S0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	09/29/2025	Expire		118,054	284.31	2,621								14				0001
Purchased Call/MAB/MAB3132SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Expire		52,884	283.43	1,158			(637)					(637)				0001
Purchased Call/JSG/JSG505XSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/09/2025	10/08/2027	10/14/2025	Expire		172,134	154.46	6,851								32				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505X$0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/13/2025	10/13/2027	10/15/2025	Exercise		110,504	150.9	2,085	1,162	973	(189)			973		(1,160)				0001
Purchased Call/JSG/JSG505X$X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/16/2025	10/15/2027	10/20/2025	Expire		417,856	151.69	16,631								59				0001
Purchased Call/JSG/JSG505Z$9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/31/2025	11/01/2027	11/04/2025	Expire		378,114	148.64	15,162								56				0001
Purchased Call/JSG/JSG505Z$A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/31/2025	11/02/2027	11/04/2025	Exercise		284,054	148.64	10,527	432	575	143			575		(393)				0001
Purchased Call/JSG/JSG6050$E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/14/2025	11/15/2027	11/18/2025	Expire		188,801	150.11	7,495								28				0001
Purchased Call/JSG/JSG6052$S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/08/2025	12/08/2027	12/10/2025	Expire		155,919	147.73	6,159								8				0001
Purchased Call/JSG/JSG6052$F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/11/2025	12/10/2027	12/15/2025	Exercise		623,980	152.36	22,702	973	1,106	133			1,106		(882)				0001
Purchased Call/JSG/JSG6052$Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/18/2025	12/17/2027	12/22/2025	Exercise		581,004	152.13	21,984	483	553	.70			553		(394)				0001
Purchased Call/JSG/JSG6053$5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/19/2025	12/21/2027	12/23/2025	Expire		55,356	151.66	2,192								9				0001
Purchased Call/JSG/JSG6053$6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/19/2025	12/20/2027	12/23/2025	Exercise		78,162	151.66	2,298	399	465	.66			465		(390)				0001
Purchased Call/JSG/JSG6053$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/26/2025	12/27/2027	12/30/2025	Expire		2,353,903	154.82	93,215								381				0001
Purchased Call/JSG/JSG5409M$2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/04/2024	01/03/2025	01/07/2025	Exercise		56,259	194.46	2,003	349	338				349		(11)				0001
Purchased Call/JSG/JSG5409M$6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/05/2024	01/03/2025	01/07/2025	Exercise		151,044	194.66	5,377	787	757				787		(30)				0001
Purchased Call/JSG/JSG5409N$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/19/2024	01/17/2025	01/22/2025	Exercise		190,873	190.88	6,795	7,452	7,150				7,452		(302)				0001
Purchased Call/JSG/JSG4050$E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/30/2024	01/30/2025	02/03/2025	Exercise		290,739	196.26	10,379	7,247	6,420				7,247		(827)				0001
Purchased Call/JSG/JSG4050$X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/26/2024	02/26/2025	02/28/2025	Exercise		107,861	200.89	3,861	1,076	482				1,076		(594)				0001
Purchased Call/JSG/JSG405R$5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/29/2024	02/28/2025	03/04/2025	Exercise		223,575	201.95	7,959	3,699	2,420				3,699		(1,279)				0001
Purchased Call/JSG/JSG4055$3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/11/2024	03/11/2025	02/24/2025	Exercise		408,574	202.65	14,709	130	(2,666)				130		(2,796)				0001
Purchased Call/JSG/JSG4055$A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/13/2024	03/13/2025	03/17/2025	Expire		114,825	202.65	4,134		(809)						(809)				0001
Purchased Call/JSG/JSG4055$W	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2024	03/21/2025	03/25/2025	Expire		97,229	210.75	3,500		(766)						(766)				0001
Purchased Call/JSG/JSG4055$Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Expire		178,841	209.38	6,420		(1,409)						(1,409)				0001
Purchased Call/JSG/JSG4057$B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2024	03/27/2025	03/31/2025	Expire		243,616	210.75	8,770		(2,054)						(2,054)				0001
Purchased Call/JSG/JSG4057$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/01/2024	04/01/2025	04/03/2025	Expire		180,074	210.75	6,519		(1,616)						(1,616)				0001
Purchased Call/JSG/JSG4057$S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/03/2024	04/03/2025	01/17/2025	Exercise		155,136	210.75	5,616	.66	(1,357)				66		(1,423)				0001
Purchased Call/JSG/JSG405J$8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/09/2024	04/09/2025	04/11/2025	Expire		136,165	210.75	4,929		(1,331)						(1,331)				0001
Purchased Call/JSG/JSG405J$W	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/18/2024	04/17/2025	04/21/2025	Expire		51,718	204	1,862		(548)						(548)				0001
Purchased Call/JSG/JSG405J$Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/19/2024	04/17/2025	04/21/2025	Expire		301,336	208.04	10,848		(3,203)						(3,203)				0001
Purchased Call/JSG/JSG405V$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/25/2024	04/25/2025	04/29/2025	Expire		190,843	211.45	6,889		(2,176)						(2,176)				0001
Purchased Call/JSG/JSG405V$W	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/03/2024	05/02/2025	05/06/2025	Expire		149,330	209.65	5,361		(1,802)						(1,802)				0001
Purchased Call/JSG/JSG405W$M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/14/2024	05/14/2025	05/16/2025	Expire		80,438	211.78	2,896		(1,061)						(1,061)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405II9P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/15/2024	05/15/2025	03/26/2025	Exercise		152,656	214.58	5,496		.33	(1,996)			33		(2,029)				0001
Purchased Call/JSG/JSG405X4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/21/2024	05/21/2025	05/23/2025	Expire		168,417	214.44	6,063			(2,338)					(2,338)				0001
Purchased Call/JSG/JSG405UG8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/22/2024	05/22/2025	05/27/2025	Expire		39,758	212.94	1,431			(556)					(556)				0001
Purchased Call/JSG/JSG405YS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/12/2024	06/12/2025	06/16/2025	Expire		90,098	199.49	3,298			(1,472)					(1,472)				0001
Purchased Call/JSG/JSG405ZS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/18/2024	06/18/2025	06/23/2025	Expire		143,614	200.97	5,256			(2,439)					(2,439)				0001
Purchased Call/JSG/JSG50505S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/05/2024	07/03/2025	07/08/2025	Expire		127,439	198.85	4,664			(2,378)					(2,378)				0001
Purchased Call/JSG/JSG50509L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/12/2024	07/11/2025	07/15/2025	Expire		203,070	204.62	7,432			(3,943)					(3,943)				0001
Purchased Call/JSG/JSG50509Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/15/2024	07/15/2025	07/17/2025	Expire		298,089	204.62	10,970			(5,893)					(5,893)				0001
Purchased Call/JSG/JSG50509S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/16/2024	07/16/2025	07/18/2025	Expire		193,042	209.45	7,085			(3,825)					(3,825)				0001
Purchased Call/JSG/JSG50509V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/17/2024	07/17/2025	07/21/2025	Expire		106,063	211.83	3,893			(2,112)					(2,112)				0001
Purchased Call/JSG/JSG50512S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/19/2024	07/21/2025	07/23/2025	Expire		57,490	208.67	2,110			(1,168)					(1,168)				0001
Purchased Call/JSG/JSG50513B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/24/2024	07/24/2025	07/28/2025	Expire		64,490	207.52	2,367			(1,330)					(1,330)				0001
Purchased Call/JSG/JSG50515S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/31/2024	07/31/2025	08/04/2025	Expire		167,243	212.8	6,138			(3,568)					(3,568)				0001
Purchased Call/JSG/JSG50515Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/02/2024	08/04/2025	08/06/2025	Expire		50,852	210.13	1,871			(1,108)					(1,108)				0001
Purchased Call/JSG/JSG50521N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/14/2024	08/14/2025	08/18/2025	Expire		276,857	205.1	10,161			(6,298)					(6,298)				0001
Purchased Call/JSG/JSG50523Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/15/2024	08/15/2025	02/10/2025	Exercise		149,615	206.31	5,491		388	(3,049)			388		(3,438)				0001
Purchased Call/JSG/JSG50523X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/19/2024	08/19/2025	08/21/2025	Expire		226,628	207.75	8,317			(5,270)					(5,270)				0001
Purchased Call/MAB/MAB313XST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/14/2024	06/16/2025	02/05/2025	Exercise		8,719,995	282.6	190,968		1,364	(85,966)			1,364		(87,330)				0001
Purchased Call/JSG/JSG5052G6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/31/2025	10/30/2026	11/04/2025	Exercise		269,110	148.64	9,121	431	343	(89)			343		(372)				0001
Purchased Call/JSG/JSG6050S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/13/2025	11/13/2026	11/17/2025	Exercise		413,656	150.65	13,476	935	862	(74)			862		(843)				0001
Purchased Call/JSG/JSG60515E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/28/2025	11/30/2026	12/02/2025	Expire		240,943	151.28	8,963								65				0001
Purchased Call/JSG/JSG60515II	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/05/2025	12/04/2026	12/09/2025	Exercise		394,044	149.57	13,514	533	629	.96			629		(431)				0001
Purchased Call/JSG/JSG60525V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Exercise		437,325	152.13	15,096	565	563	(1)			563		(445)				0001
Purchased Call/JSG/JSG30555X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/11/2023	01/10/2025	01/14/2025	Expire		696,046	214.42	25,823			(319)					(319)				0001
Purchased Call/JSG/JSG3055YS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/13/2023	01/15/2025	01/17/2025	Expire		1,338,150	214.66	49,645			(955)					(955)				0001
Purchased Call/JSG/JSG3055JSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/10/2023	02/11/2025	02/13/2025	Expire		1,534,866	214.44	56,637			(3,190)					(3,190)				0001
Purchased Call/JSG/JSG3055VS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/14/2023	02/14/2025	02/19/2025	Expire		674,601	214.79	24,758			(1,494)					(1,494)				0001
Purchased Call/JSG/JSG3055YSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/17/2023	02/19/2025	02/21/2025	Expire		988,151	215.94	36,265			(2,441)					(2,441)				0001
Purchased Call/JSG/JSG3055VSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/22/2023	02/21/2025	02/25/2025	Expire		512,959	209.25	18,774			(1,315)					(1,315)				0001
Purchased Call/JSG/JSG3055XSII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/16/2023	03/14/2025	03/18/2025	Expire		116,475	193.73	4,251			(422)					(422)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305Y$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/17/2023	03/18/2025	03/20/2025	Expire		1,002,042	191.67	36,775			(3,839)					(3,839)				0001
Purchased Call/JSG/JSG305Y$2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/17/2023	03/19/2025	03/21/2025	Expire		686,408	191.67	25,191			(2,661)					(2,661)				0001
Purchased Call/JSG/JSG305Y$9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/20/2023	03/20/2025	03/24/2025	Expire		713,324	193.45	26,179			(2,801)					(2,801)				0001
Purchased Call/JSG/JSG305Y$O	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/24/2023	03/26/2025	03/28/2025	Expire		350,187	192.71	12,887			(1,485)					(1,485)				0001
Purchased Call/JSG/JSG305Z$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/03/2023	04/03/2025	04/07/2025	Expire		624,357	201.74	22,789			(2,876)					(2,876)				0001
Purchased Call/JSG/JSG4050$0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/11/2023	04/11/2025	04/15/2025	Expire		168,413	203.94	6,265			(859)					(859)				0001
Purchased Call/JSG/JSG4051$5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/26/2023	04/25/2025	04/29/2025	Expire		515,765	191.34	19,186			(3,004)					(3,004)				0001
Purchased Call/JSG/JSG4051$J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/01/2023	05/01/2025	05/05/2025	Expire		302,487	202.28	11,222			(1,847)					(1,847)				0001
Purchased Call/JSG/JSG4052$X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2023	05/16/2025	05/20/2025	Expire		678,406	192.46	25,169			(4,661)					(4,661)				0001
Purchased Call/JSG/JSG4053$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/25/2023	05/23/2025	05/28/2025	Expire		8,194	188.44	302			(59)					(59)				0001
Purchased Call/JSG/JSG4055$A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/14/2023	06/13/2025	06/17/2025	Expire		585,194	195.63	21,535			(4,822)					(4,822)				0001
Purchased Call/JSG/JSG5052$Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/20/2024	08/20/2025	08/22/2025	Expire		199,015	207.32	7,304			(4,648)					(4,648)				0001
Purchased Call/JSG/JSG5053$6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/22/2024	08/22/2025	08/26/2025	Expire		287,689	209.12	10,558			(6,815)					(6,815)				0001
Purchased Call/JSG/JSG5053$N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/29/2024	08/29/2025	01/17/2025	Exercise		352,814	213.31	12,984		215	(8,441)			215		(8,656)				0001
Purchased Call/JSG/JSG5054$N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/13/2024	09/12/2025	09/16/2025	Expire		202,894	212.66	7,487			(5,282)					(5,282)				0001
Purchased Call/JSG/JSG5055$E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/25/2024	09/25/2025	09/29/2025	Expire		159,793	211.78	5,912			(4,349)					(4,349)				0001
Purchased Call/JSG/JSG5055$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/27/2024	09/29/2025	10/01/2025	Expire		96,484	216.35	3,570			(2,665)					(2,665)				0001
Purchased Call/JSG/JSG5056$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/15/2024	10/15/2025	02/10/2025	Exercise		325,930	220.93	12,059		143	(9,391)			143		(9,535)				0001
Purchased Call/JSG/JSG5056$X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2024	10/17/2025	10/21/2025	Expire		291,074	222.99	10,770			(8,622)					(8,622)				0001
Purchased Call/JSG/JSG5057$S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/21/2024	10/21/2025	10/23/2025	Expire		412,804	219.41	15,274			(12,328)					(12,328)				0001
Purchased Call/JSG/JSG5057$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/25/2024	10/24/2025	10/28/2025	Expire		120,381	212.76	4,442			(3,652)					(3,652)				0001
Purchased Call/JSG/JSG5057$P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/29/2024	10/29/2025	10/31/2025	Expire		141,901	211.01	5,250			(4,354)					(4,354)				0001
Purchased Call/JSG/JSG5057$V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/31/2024	10/31/2025	11/04/2025	Expire		128,079	209.92	4,726			(3,967)					(3,967)				0001
Purchased Call/JSG/JSG5058$F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/08/2024	11/07/2025	03/19/2025	Exercise		169,311	223.58	6,315		339	(5,115)			339		(5,453)				0001
Purchased Call/JSG/JSG5058$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/08/2024	11/10/2025	11/13/2025	Expire		59,047	223.58	2,208			(1,909)					(1,909)				0001
Purchased Call/JSG/JSG5058$M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/12/2024	11/12/2025	11/14/2025	Expire		150,146	223.18	5,615			(4,873)					(4,873)				0001
Purchased Call/JSG/JSG5059$6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/19/2024	11/19/2025	11/21/2025	Expire		236,056	221.23	8,805			(7,810)					(7,810)				0001
Purchased Call/JSG/JSG5059$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/25/2024	11/25/2025	02/24/2025	Exercise		582,848	228.24	21,799		122	(19,574)			122		(19,697)				0001
Purchased Call/JSG/JSG5059$8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/06/2024	12/08/2025	02/05/2025	Exercise		110,649	218.91	4,205		292	(3,658)			292		(3,950)				0001
Purchased Call/JSG/JSG5059$N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/12/2024	12/12/2025	02/12/2025	Exercise		194,612	211.26	7,395		344	(6,724)			344		(7,068)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505BSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/20/2024	12/22/2025	01/24/2025	Exercise		249,308	195.79	9,399		2,450	(6,742)			2,450		(9,192)				0001
Purchased Call/JSG/JSG505BSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/26/2024	12/26/2025	02/26/2025	Exercise		533,551	197.14	20,222		1,697	(18,413)			1,697		(20,110)				0001
Purchased Call/JSG/JSG505CS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/02/2025	01/02/2026	01/06/2025	Expire		90,223	194.8	3,338								(9)				0001
Purchased Call/JSG/JSG505CS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/03/2025	01/05/2026	01/07/2025	Exercise		157,912	195.67	4,803	520	799	279			799		(532)				0001
Purchased Call/JSG/JSG505CSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/06/2025	01/06/2026	01/08/2025	Exercise		348,945	194.53	10,863	1,041	1,208	166			1,208		(1,070)				0001
Purchased Call/MAB/MAB4130SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/02/2024	08/04/2025	08/06/2025	Expire		336,698	279.43	7,441			(4,407)					(4,407)				0001
Purchased Call/MAB/MAB313YS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/18/2024	06/18/2025	06/23/2025	Expire		60,803	283.09	1,326			(615)					(615)				0001
Purchased Call/JSG/JSG40569M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/03/2023	07/03/2025	07/08/2025	Expire		455,282	196.08	16,936			(4,257)					(4,257)				0001
Purchased Call/JSG/JSG4057S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/11/2023	07/11/2025	07/15/2025	Expire		145,038	196.14	5,395			(1,414)					(1,414)				0001
Purchased Call/JSG/JSG4057SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/18/2023	07/18/2025	07/22/2025	Expire		625,139	196.57	23,318			(6,333)					(6,333)				0001
Purchased Call/JSG/JSG4058S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/25/2023	07/25/2025	07/29/2025	Expire		191,484	203.45	7,123			(2,003)					(2,003)				0001
Purchased Call/JSG/JSG4059SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/11/2023	08/13/2025	08/15/2025	Expire		404,672	197.59	15,297			(4,700)					(4,700)				0001
Purchased Call/JSG/JSG4059SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/16/2023	08/15/2025	08/19/2025	Expire		507,286	190.81	19,461			(6,041)					(6,041)				0001
Purchased Call/JSG/JSG4059SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/16/2023	08/15/2025	08/19/2025	Expire		563,296	189.01	21,236			(6,593)					(6,593)				0001
Purchased Call/JSG/JSG405A9D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/25/2023	08/26/2025	08/28/2025	Expire		144,057	187.94	5,431			(1,768)					(1,768)				0001
Purchased Call/JSG/JSG405AS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/28/2023	08/28/2025	09/02/2025	Expire		89,513	189.41	3,375			(1,106)					(1,106)				0001
Purchased Call/JSG/JSG405BS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/29/2023	08/29/2025	09/03/2025	Expire		184,548	191.39	6,976			(2,297)					(2,297)				0001
Purchased Call/JSG/JSG405BSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/08/2023	09/10/2025	09/12/2025	Expire		129,128	182.21	4,868			(1,683)					(1,683)				0001
Purchased Call/JSG/JSG405CST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/18/2023	09/18/2025	03/03/2025	Exercise		338,847	182.7	12,605		698	(3,797)			698		(4,496)				0001
Purchased Call/JSG/JSG405ES9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/05/2023	10/03/2025	01/17/2025	Exercise		381,374	166.62	13,939		1,115	(4,180)			1,115		(5,295)				0001
Purchased Call/JSG/JSG405ESV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/10/2023	10/10/2025	02/10/2025	Exercise		267,198	170.54	9,966		737	(3,119)			737		(3,855)				0001
Purchased Call/JSG/JSG405ESZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/12/2023	10/10/2025	03/10/2025	Exercise		316,691	166.92	11,749		1,070	(3,500)			1,070		(4,570)				0001
Purchased Call/JSG/JSG405F9D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/16/2023	10/16/2025	01/16/2025	Exercise		528,271	170.64	19,652		1,244	(6,520)			1,244		(7,764)				0001
Purchased Call/JSG/JSG4055S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2023	10/23/2025	10/27/2025	Expire		852,928	163.66	31,729			(12,840)					(12,840)				0001
Purchased Call/JSG/JSG4056S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2023	10/24/2025	10/28/2025	Expire		74,362	164.68	2,766			(1,123)					(1,123)				0001
Purchased Call/JSG/JSG4056ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/31/2023	10/31/2025	11/04/2025	Expire		88,237	165.48	3,282			(1,364)					(1,364)				0001
Purchased Call/JSG/JSG405HSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/06/2023	11/06/2025	07/28/2025	Exercise		514,725	172.1	19,096		250	(7,844)			250		(8,094)				0001
Purchased Call/JSG/JSG405HSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/09/2023	11/07/2025	11/12/2025	Expire		175,803	171.1	6,522			(2,789)					(2,789)				0001
Purchased Call/JSG/JSG4051S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/14/2023	11/14/2025	11/18/2025	Expire		206,652	172.1	7,687			(3,343)					(3,343)				0001
Purchased Call/JSG/JSG4051SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/16/2023	11/14/2025	02/10/2025	Exercise		166,495	172.1	6,194		703	(2,005)			703		(2,708)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/26/2025	09/25/2026	09/30/2025	Expire		141,668	284.77	3,131								17				0001
Purchased Call/MAB/MAB4130SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/06/2025	10/06/2026	10/08/2025	Exercise		20,251,996	290.33	434,404	10,349	12,865	2,516			12,865		(9,713)				0001
Purchased Call/JSG/JSG4051SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	01/14/2025	Exercise		679,747	172.1	25,287		549	(10,655)			549		(11,204)				0001
Purchased Call/JSG/JSG4051SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	11/25/2025	Expire		110,257	172.1	4,091			(1,828)					(1,828)				0001
Purchased Call/JSG/JSG405JSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2025	02/10/2025	Exercise		552,638	175.27	20,669		554	(9,082)			554		(9,636)				0001
Purchased Call/JSG/JSG405KSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/14/2023	12/12/2025	01/17/2025	Exercise		264,935	178.98	9,935		982	(3,745)			982		(4,728)				0001
Purchased Call/JSG/JSG405KSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025	03/03/2025	Exercise		175,342	178.98	6,575		1,247	(1,933)			1,247		(3,179)				0001
Purchased Call/JSG/JSG405LS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	01/17/2025	Exercise		405,165	178.98	15,234		1,421	(6,029)			1,421		(7,449)				0001
Purchased Call/JSG/JSG405LSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	01/14/2025	Exercise		2,600,102	178.98	97,764		1,013	(47,198)			1,013		(48,210)				0001
Purchased Call/JSG/JSG405MS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	02/10/2025	Exercise		37,704	178.5	8,277		492	(225)			492		(737)				0001
Purchased Call/JSG/JSG405MSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	02/10/2025	Exercise		89,643	177.48	12,134		660	(1,072)			660		(1,762)				0001
Purchased Call/JSG/JSG405NSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/18/2024	01/16/2026	03/03/2025	Exercise		101,444	173.45	10,590		1,346	(642)			1,346		(2,007)				0001
Purchased Call/JSG/JSG405NS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2026	02/24/2025	Exercise		268,524	173.73	53,443		4,683	(649)			4,683		(5,392)				0001
Purchased Call/JSG/JSG405PSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/08/2024	02/06/2026	01/30/2025	Exercise		167,882	178.01	17,805		2,802	(671)			2,802		(3,505)				0001
Purchased Call/JSG/JSG405PSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	04/07/2025	Exercise		77,372	178.48	11,063		746	(862)			746		(1,631)				0001
Purchased Call/JSG/JSG405PSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	07/17/2025	Exercise		45,216	178.13	6,627		.91	(851)			91		(949)				0001
Purchased Call/MAB/MAB4130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/09/2025	10/08/2026	10/14/2025	Expire		60,049	291.7	1,235								10				0001
Purchased Call/MAB/MAB413PSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/24/2025	10/23/2026	10/28/2025	Expire		207,328	294.83	4,603								29				0001
Purchased Call/MAB/MAB4130S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/23/2024	07/23/2025	07/25/2025	Expire		57,521	283.45	1,260			(704)					(704)				0001
Purchased Call/MAB/MAB4130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/25/2024	07/25/2025	07/29/2025	Expire		93,627	279.03	2,050			(1,164)					(1,164)				0001
Purchased Call/JSG/JSG4050SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	02/10/2025	Exercise		158,284	183.81	32,646		474	(2,926)			474		(3,437)				0001
Purchased Call/JSG/JSG405RSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	05/22/2025	Exercise		70,812	190.18	13,108		.45	(1,542)			45		(1,615)				0001
Purchased Call/JSG/JSG405RSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	04/04/2025	Exercise		88,897	190.18	15,798		533	(1,453)			533		(2,020)				0001
Purchased Call/JSG/JSG4055SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	03/27/2025	Exercise		75,454	190.33	31,519		275	(1,433)			275		(1,787)				0001
Purchased Call/JSG/JSG4055ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	01/17/2025	Exercise		91,289	191.43	20,410		213	(1,875)			213		(2,112)				0001
Purchased Call/JSG/JSG4057S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	01/17/2025	Exercise		103,341	191.43	15,199		210	(2,168)			210		(2,409)				0001
Purchased Call/JSG/JSG4057SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	06/13/2025	Exercise		50,840	191.43	8,781		.32	(1,150)			32		(1,191)				0001
Purchased Call/JSG/JSG405JSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	01/17/2025	Exercise		35,984	179.43	25,008		473	(398)			473		(936)				0001
Purchased Call/JSG/JSG405JSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2026	05/07/2025	Exercise		56,144	176.51	15,632		165	(1,204)			165		(1,388)				0001
Purchased Call/JSG/JSG405VS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2026	05/07/2025	Exercise		169,862	185.39	25,017		192	(4,012)			192		(4,230)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405VSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/25/2024	04/24/2026	06/12/2025	Exercise		61,668	184.49	21,330		127	(1,402)			127		(1,581)				0001
Purchased Call/JSG/JSG405VSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/26/2024	04/27/2026	03/10/2025	Exercise		97,312	183.38	18,530		586	(1,835)			586		(2,462)				0001
Purchased Call/MAB/MAB413265F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/03/2025	Expire		360,452	280.03	7,930			(5,301)					(5,301)				0001
Purchased Call/JSG/JSG405VSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/26/2024	04/24/2026	03/03/2025	Exercise		81,464	183.38	20,370		670	(1,352)			670		(2,070)				0001
Purchased Call/JSG/JSG405VSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/30/2024	04/30/2026	02/10/2025	Exercise		307,695	181.37	38,374		1,074	(6,617)			1,074		(7,729)				0001
Purchased Call/JSG/JSG405WSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/15/2024	05/15/2026	07/16/2025	Exercise		148,715	188.62	45,541		203	(3,640)			203		(3,898)				0001
Purchased Call/JSG/JSG405WSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2024	05/15/2026	08/05/2025	Exercise		44,502	188.62	21,657		54	(1,097)			54		(1,207)				0001
Purchased Call/JSG/JSG405WSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/17/2024	05/18/2026	02/10/2025	Exercise		446,608	188.62	62,451		1,246	(10,349)			1,246		(11,721)				0001
Purchased Call/JSG/JSG405XSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2024	05/22/2026	07/22/2025	Exercise		52,569	182.07	15,700		150	(1,228)			150		(1,423)				0001
Purchased Call/JSG/JSG405XSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/24/2024	05/22/2026	06/13/2025	Exercise		202,123	183.41	77,823		688	(4,617)			688		(5,548)				0001
Purchased Call/JSG/JSG405XSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/29/2024	05/29/2026	05/09/2025	Exercise		257,001	175.51	53,502		1,355	(5,436)			1,355		(6,852)				0001
Purchased Call/JSG/JSG405YSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/07/2024	06/08/2026	01/24/2025	Exercise		243,021	179.53	44,105		1,968	(4,728)			1,968		(6,792)				0001
Purchased Call/JSG/JSG405YSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/11/2024	06/11/2026	07/01/2025	Exercise		203,715	178.74	53,342		873	(4,765)			873		(5,700)				0001
Purchased Call/JSG/JSG405YST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/13/2024	06/12/2026	03/10/2025	Exercise		106,227	177.81	22,312		1,231	(1,734)			1,231		(3,015)				0001
Purchased Call/JSG/JSG405YSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/14/2024	06/12/2026	02/10/2025	Exercise		190,045	176.18	27,557		1,252	(4,074)			1,252		(5,382)				0001
Purchased Call/MAB/MAB4130SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/07/2025	11/09/2026	11/12/2025	Exercise		20,129,563	293.84	409,933	18,472	19,719	1,247			19,719		(14,775)				0001
Purchased Call/MAB/MAB413SS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	12/08/2025	Expire		83,677	296.53	1,858								14				0001
Purchased Call/MAB/MAB4131SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2025	Expire		81,050	279.37	1,783			(1,116)					(1,116)				0001
Purchased Call/JSG/JSG405ZSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/21/2024	06/22/2026	01/07/2025	Exercise		452,897	182.28	40,072		2,901	(9,945)			2,901		(12,908)				0001
Purchased Call/JSG/JSG405ZSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/27/2024	06/26/2026	07/10/2025	Exercise		139,490	180.5	19,974		645	(3,352)			645		(4,037)				0001
Purchased Call/JSG/JSG405ZSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/28/2024	06/26/2026	07/28/2025	Exercise		39,306	180.71	26,624		209	(922)			209		(1,200)				0001
Purchased Call/JSG/JSG405ZSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/28/2024	06/29/2026	04/10/2025	Exercise		321,776	180.71	55,337		1,508	(7,738)			1,508		(9,364)				0001
Purchased Call/JSG/JSG50509SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/10/2024	07/10/2026	07/17/2025	Exercise		93,855	180.86	27,548		506	(2,256)			506		(2,795)				0001
Purchased Call/JSG/JSG50509SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/12/2024	07/13/2026	02/10/2025	Exercise		415,062	187.94	61,165		1,189	(11,140)			1,189		(12,453)				0001
Purchased Call/JSG/JSG50509SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/18/2024	07/17/2026	02/12/2025	Exercise		88,373	187.94	27,317		752	(1,899)			752		(2,717)				0001
Purchased Call/JSG/JSG50515SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/24/2024	07/24/2026	01/17/2025	Exercise		277,851	187.94	33,333		967	(7,459)			967		(8,457)				0001
Purchased Call/JSG/JSG50515SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/01/2024	07/31/2026	02/20/2025	Exercise		373,799	186.89	36,532		1,681	(9,842)			1,681		(11,584)				0001
Purchased Call/NKY/NKY021096	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/01/2025	07/17/2025	07/03/2025	Expire		32,000,000	42385.5100000000002	43,200			(43,200)					(43,200)				0001
Purchased Call/MSD/MSD313AS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	01/07/2025	Exercise		89,995	188.84	4,959		7,115	7,088			7,115		(27)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313ASN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2024	01/22/2025	01/24/2025	Exercise		513,387	188.13	28,288		46,064	44,432			46,064		(1,632)				0001
Purchased Call/MSD/MSD313ASX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/28/2025	Exercise		92,339	189.48	5,023		7,739	7,418			7,739		(321)				0001
Purchased Call/MSD/MSD313BS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise		263,862	189.09	14,249		23,053	21,878			23,053		(1,174)				0001
Purchased Call/MSD/MSD313BS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/01/2024	01/31/2025	02/04/2025	Exercise		178,459	189.89	9,690		14,764	13,958			14,764		(805)				0001
Purchased Call/MSD/MSD313BS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise		58,407	189.66	3,265		4,998	4,701			4,998		(297)				0001
Purchased Call/MSD/MSD313BSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	02/07/2025	Exercise		208,284	188.98	11,685		18,946	17,822			18,946		(1,124)				0001
Purchased Call/MSD/MSD313BSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/13/2024	02/13/2025	02/18/2025	Exercise		160,556	188.75	9,136		16,094	15,015			16,094		(1,079)				0001
Purchased Call/MSD/MSD313BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/19/2025	Exercise		164,001	190.24	9,282		14,707	13,572			14,707		(1,135)				0001
Purchased Call/MSD/MSD313CSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/29/2024	02/28/2025	03/04/2025	Exercise		319,172	191.16	18,193		31,991	29,068			31,991		(2,923)				0001
Purchased Call/MSD/MSD313CSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	01/27/2025	Exercise		228,577	191.49	13,052		20,617	18,388			20,617		(2,229)				0001
Purchased Call/MSD/MSD313CSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	01/27/2025	Exercise		551,456	192.38	31,212		50,473	44,853			50,473		(5,620)				0001
Purchased Call/MSD/MSD313DS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	01/27/2025	Exercise		227,173	194.15	12,835		17,819	15,002			17,819		(2,817)				0001
Purchased Call/JSG/JSG505CSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/08/2025	01/08/2026	01/10/2025	Exercise		241,994	195.66	5,459	1,748	2,019	272			2,019		(1,762)				0001
Purchased Call/JSG/JSG505DS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/16/2025	01/16/2026	01/21/2025	Exercise		247,078	197.99	7,483	842	992	151			992		(858)				0001
Purchased Call/JSG/JSG505DSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/17/2025	01/20/2026	01/22/2025	Exercise		196,250	198.34	6,354	454	532	79			532		(466)				0001
Purchased Call/JSG/JSG505DS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/22/2025	01/22/2026	01/24/2025	Exercise		820,049	198.31	19,076	5,674	3,261	(2,413)			3,261		(5,720)				0001
Purchased Call/JSG/JSG505ES0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/28/2025	01/28/2026	01/30/2025	Expire		400,777	199.45	14,869								(35)				0001
Purchased Call/JSG/JSG505ESJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/03/2025	02/03/2026	02/05/2025	Exercise		149,145	197.62	4,767	376	458	82			458		(387)				0001
Purchased Call/JSG/JSG505ESL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/04/2025	02/04/2026	02/06/2025	Exercise		746,031	196.57	25,509	1,085	1,016	(69)			1,016		(1,141)				0001
Purchased Call/JSG/JSG505FSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/19/2025	02/19/2026	02/21/2025	Exercise		365,806	200.84	7,747	2,894	2,406	(488)			2,406		(2,909)				0001
Purchased Call/JSG/JSG505GS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/21/2025	02/23/2026	02/25/2025	Exercise		282,113	202.12	8,189	1,124	1,086	(39)			1,086		(1,134)				0001
Purchased Call/JSG/JSG505HS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/09/2026	03/11/2025	Exercise		198,832	204.41	6,047	645	21	(624)			21		(649)				0001
Purchased Call/JSG/JSG505HS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Exercise		328,838	204.41	11,332	401	12	(389)			12		(410)				0001
Purchased Call/JSG/JSG505HSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/12/2025	03/12/2026	03/14/2025	Exercise		224,752	198.85	5,322	1,485	266	(1,219)			266		(1,494)				0001
Purchased Call/JSG/JSG505HSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/14/2025	03/16/2026	03/18/2025	Exercise		117,748	200.18	1,406	1,470	131	(1,338)			131		(1,470)				0001
Purchased Call/JSG/JSG5051S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/18/2025	03/18/2026	03/20/2025	Exercise		308,514	201.62	7,939	1,722	378	(1,345)			378		(1,735)				0001
Purchased Call/JSG/JSG5051S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Expire		65,468	202.24	2,416								(4)				0001
Purchased Call/JSG/JSG5051SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Exercise		216,189	199.17	6,850	564	73	(491)			73		(566)				0001
Purchased Call/JSG/JSG505JS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/03/2025	04/02/2026	04/07/2025	Expire		82,538	192.08	3,013												0001
Purchased Call/JSG/JSG505JSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Exercise		244,373	172.46	8,158	393	825	432			825		(403)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505JSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/09/2025	04/09/2026	04/11/2025	Exercise		143,162	176.76	3,509	865	1,389	523			1,389		(870)				0001
Purchased Call/JSG/JSG505KS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/15/2025	04/15/2026	04/17/2025	Exercise		246,287	176.03	6,150	1,432	2,263	831			2,263		(1,439)				0001
Purchased Call/JSG/JSG505KSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/22/2025	04/22/2026	04/24/2025	Exercise		152,054	175.97	4,606	479	809	330			809		(484)				0001
Purchased Call/JSG/JSG505LS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Exercise		474,617	178.92	12,584	2,370	4,622	2,252			4,622		(2,380)				0001
Purchased Call/JSG/JSG505LSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Exercise		130,582	180.49	1,300	1,733	2,136	403			2,136		(1,732)				0001
Purchased Call/JSG/JSG505MSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Exercise		314,165	186.61	10,331	552	613	.61			613		(538)				0001
Purchased Call/JSG/JSG505S2F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/09/2024	08/07/2026	06/27/2025	Exercise		41,768	179.16	21,081		163	(1,145)			163		(1,362)				0001
Purchased Call/JSG/JSG505S9D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/20/2024	08/20/2026	01/06/2025	Exercise		595,401	181.9	96,425		3,122	(15,888)			3,122		(19,111)				0001
Purchased Call/JSG/JSG505S3L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/28/2024	08/28/2026	01/14/2025	Exercise		376,553	187.16	63,920		1,385	(10,830)			1,385		(12,283)				0001
Purchased Call/JSG/JSG505S3S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/30/2024	08/28/2026	06/27/2025	Exercise		45,985	191.75	26,726		58	(1,445)			58		(1,589)				0001
Purchased Call/JSG/JSG505S3T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/30/2024	08/31/2026	01/27/2025	Exercise		202,415	191.75	39,361		943	(5,657)			943		(6,708)				0001
Purchased Call/JSG/JSG505S4S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/06/2024	09/04/2026	01/15/2025	Exercise		442,734	181.6	61,929		4,450	(10,234)			4,450		(14,807)				0001
Purchased Call/JSG/JSG505S4P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/13/2024	09/11/2026	04/09/2025	Exercise		100,962	186.26	35,950		168	(3,227)			168		(3,484)				0001
Purchased Call/JSG/JSG505S8H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/02/2024	10/02/2026	08/13/2025	Exercise		30,603	191.08	40,410		80	(984)			80		(1,118)				0001
Purchased Call/JSG/JSG505SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/03/2024	10/02/2026	09/16/2025	Exercise		96,631	189.47	47,413		215	(3,150)			215		(3,485)				0001
Purchased Call/JSG/JSG505S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/04/2024	10/02/2026	01/06/2025	Exercise		202,208	192.16	47,061		572	(6,460)			572		(7,140)				0001
Purchased Call/JSG/JSG505S6K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/11/2024	10/09/2026	03/10/2025	Exercise		60,915	189.2	26,656		433	(1,934)			433		(2,451)				0001
Purchased Call/JSG/JSG505S6L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/11/2024	10/09/2026	01/14/2025	Exercise		30,950	192.9	17,651		164	(926)			164		(1,147)				0001
Purchased Call/MSD/MSD3133SM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	04/08/2025	Exercise		134,261	195.26	7,693		6,752	4,770			6,752		(1,982)				0001
Purchased Call/MSD/MSD3133SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	01/27/2025	Exercise		294,208	195.65	16,829		14,427	10,079			14,427		(4,347)				0001
Purchased Call/MSD/MSD3133SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	04/10/2025	Exercise		271,086	195.55	15,615		11,326	7,153			11,326		(4,172)				0001
Purchased Call/MSD/MSD3133SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	01/09/2025	Exercise		258,813	194.89	15,141		13,474	9,280			13,474		(4,194)				0001
Purchased Call/MSD/MSD313ESH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	02/26/2025	Exercise		475,589	196.29	27,774		23,912	15,266			23,912		(8,646)				0001
Purchased Call/MSD/MSD313FS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	02/28/2025	Exercise		281,472	195.89	16,297		16,799	11,142			16,799		(5,657)				0001
Purchased Call/MSD/MSD313FSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	05/15/2025	Exercise		168,200	197.16	9,756		7,900	4,352			7,900		(3,548)				0001
Purchased Call/MSD/MSD313FSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise		1,199,924	198.33	68,542		54,028	28,306			54,028		(25,721)				0001
Purchased Call/MSD/MSD313FSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	03/05/2025	Exercise		369,243	197.85	21,342		17,501	9,270			17,501		(8,231)				0001
Purchased Call/MSD/MSD313FSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	05/27/2025	Exercise		172,228	197.31	9,989		8,126	4,246			8,126		(3,880)				0001
Purchased Call/MSD/MSD3133S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	04/29/2025	Exercise		582,017	194.12	34,048		38,956	25,074			38,956		(13,882)				0001
Purchased Call/MSD/MSD3133SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	06/06/2025	Exercise		535,142	196.4	31,062		29,782	16,595			29,782		(13,186)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313GSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise		347,410	196.46	20,115		19,841	11,149			19,841		(8,692)				0001
Purchased Call/MSD/MSD313HS1																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	03/31/2025	Exercise		407,006	195.13	23,525		27,830	16,978			27,830		(10,853)				0001
Purchased Call/MSD/MSD313HS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	01/09/2025	Exercise		1,280,644	195.47	73,893		82,415	48,122			82,415		(34,293)				0001
Purchased Call/MSD/MSD313HSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2024	06/24/2025	06/26/2025	Exercise		387,161	197.56	22,300		21,106	10,417			21,106		(10,689)				0001
Purchased Call/MSD/MSD313HSR																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	02/26/2025	Exercise		531,766	196.45	30,683		35,661	20,235			35,661		(15,426)				0001
Purchased Call/MSD/MSD313IS2																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	01/27/2025	Exercise		292,777	196.86	16,718		20,185	11,435			20,185		(8,750)				0001
Purchased Call/MSD/MSD313ISN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	07/24/2025	Exercise		151,603	200.01	8,535		7,701	2,951			7,701		(4,750)				0001
Purchased Call/MSD/MSD313ISP																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	07/25/2025	Exercise		323,887	199.29	18,170		18,365	8,204			18,365		(10,161)				0001
Purchased Call/JSG/JSG505NS4																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/22/2026	05/28/2025	Exercise		580,222	181.3	13,604	3,758	6,714	2,956			6,714		(3,722)				0001
Purchased Call/JSG/JSG505NS0																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Exercise		269,306	184.15	8,536	633	886	253			886		(618)				0001
Purchased Call/JSG/JSG505NSH																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/04/2025	06/04/2026	06/06/2025	Expire		107,964	183.63	3,951								(2)				0001
Purchased Call/JSG/JSG5050SA																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Exercise		445,306	187.32	14,550	874	928	.54			928		(879)				0001
Purchased Call/JSG/JSG5050SX																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/18/2025	06/18/2026	06/23/2025	Exercise		161,600	181.26	3,598	1,159	1,390	232			1,390		(1,145)				0001
Purchased Call/JSG/JSG505PSL																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/27/2025	06/26/2026	07/01/2025	Exercise		454,643	184.31	12,002	2,319	1,891	(428)			1,891		(2,287)				0001
Purchased Call/JSG/JSG5050SG																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/11/2025	07/10/2026	07/15/2025	Expire		276,515	188.46	10,120								31				0001
Purchased Call/JSG/JSG5050SU																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/17/2025	07/17/2026	07/21/2025	Expire		56,411	187.23	2,065								7				0001
Purchased Call/JSG/JSG505RSZ																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/31/2025	07/31/2026	08/04/2025	Exercise		169,702	187.99	5,171	520	715	195			715		(501)				0001
Purchased Call/JSG/JSG5051S2																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/14/2025	08/14/2026	08/18/2025	Exercise		307,736	195.08	8,055	1,650	813	(837)			813		(1,617)				0001
Purchased Call/JSG/JSG5051S9																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/29/2025	08/28/2026	09/03/2025	Exercise		528,055	197.88	16,840	1,323	781	(542)			781		(1,215)				0001
Purchased Call/JSG/JSG5051S7																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Expire		405,717	196.4	15,012								75				0001
Purchased Call/JSG/JSG5051S0																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/23/2025	09/23/2026	09/25/2025	Exercise		354,518	192.09	12,110	504	286	(217)			286		(489)				0001
Purchased Call/JSG/JSG5051S3																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/24/2025	09/24/2026	09/26/2025	Expire		102,296	192.02	3,785								5				0001
Purchased Call/JSG/JSG5051SX																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/03/2025	10/02/2026	10/07/2025	Exercise		279,115	195.66	7,749	1,303	580	(723)			580		(1,260)				0001
Purchased Call/JSG/JSG5052S9																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/08/2025	10/08/2026	10/10/2025	Expire		112,175	192.16	4,162								6				0001
Purchased Call/JSG/JSG5052S5																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/15/2025	10/15/2026	10/17/2025	Expire		327,104	188.34	12,136								19				0001
Purchased Call/JSG/JSG5052Y1																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2025	10/16/2026	10/21/2025	Expire		332,971	187.21	12,353								75				0001
Purchased Call/JSG/JSG5052YB																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/21/2025	10/21/2026	10/23/2025	Expire		363,703	189.25	13,530								23				0001
Purchased Call/JSG/JSG5052YW																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/28/2025	10/28/2026	10/30/2025	Expire		358,463	186.33	13,335								24				0001
Purchased Call/JSG/JSG5052S7																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/31/2025	10/30/2026	11/04/2025	Exercise		284,002	181.98	8,688	910	1,212	302			1,212		(854)				0001
Purchased Call/JSG/JSG5052SH																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/04/2025	11/04/2026	11/06/2025	Expire		185,821	181.67	6,894								13				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505ZSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Expire		188,520	180.86	6,994								46				0001
Purchased Call/MAB/MAB4133SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	09/23/2025	Exercise		277,771	283.13	6,139		1,159	(3,292)			1,159		(4,451)				0001
Purchased Call/MAB/MAB4133SW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	09/29/2025	Exercise		118,367	284.28	2,616		12	(1,912)			12		(1,924)				0001
Purchased Call/MAB/MAB4133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2024	09/19/2025	09/23/2025	Exercise		52,516	282.8	1,161		282	(557)			282		(839)				0001
Purchased Call/JSG/JSG5057ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/30/2024	10/30/2026	03/31/2025	Exercise		228,454	186.38	24,414		951	(7,275)			951		(8,249)				0001
Purchased Call/JSG/JSG5058S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/06/2024	11/06/2026	02/06/2025	Exercise		70,412	191.87	23,745		289	(2,299)			289		(2,617)				0001
Purchased Call/JSG/JSG5058SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/08/2024	11/09/2026	02/10/2025	Exercise		219,541	191.87	44,175		795	(7,353)			795		(8,270)				0001
Purchased Call/JSG/JSG5058SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/13/2024	11/13/2026	05/14/2025	Exercise		267,925	191.87	50,266		645	(9,305)			645		(10,004)				0001
Purchased Call/JSG/JSG5059SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/27/2024	11/27/2026	01/17/2025	Exercise		79,443	191.87	52,261		470	(2,561)			470		(3,200)				0001
Purchased Call/JSG/JSG5059SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/29/2024	11/30/2026	02/28/2025	Exercise		167,564	191.87	37,114		1,500	(4,903)			1,500		(6,487)				0001
Purchased Call/JSG/JSG5054S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/05/2024	12/04/2026	09/16/2025	Exercise		27,274	183.96	14,663		225	(847)			225		(1,110)				0001
Purchased Call/JSG/JSG5054SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/06/2024	12/07/2026	01/14/2025	Exercise		177,471	182.01	49,678		1,242	(5,762)			1,242		(7,121)				0001
Purchased Call/MSD/MSD313JSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	08/07/2025	Exercise		247,080	200.02	12,823		12,180	4,549			12,180		(7,630)				0001
Purchased Call/MSD/MSD313JSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	08/11/2025	Exercise		333,947	200.55	17,499		15,985	5,477			15,985		(10,509)				0001
Purchased Call/MSD/MSD313JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	04/29/2025	Exercise		312,883	201.44	16,458		14,296	4,285			14,296		(10,012)				0001
Purchased Call/MSD/MSD313KS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	06/05/2025	Exercise		465,229	203.76	24,099		23,592	7,995			23,592		(15,597)				0001
Purchased Call/MSD/MSD313KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	09/11/2025	Exercise		164,192	204.47	8,210		6,561	884			6,561		(5,677)				0001
Purchased Call/MSD/MSD313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	09/12/2025	Exercise		308,197	204.11	15,287		13,439	2,826			13,439		(10,612)				0001
Purchased Call/MSD/MSD313LS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	09/16/2025	Exercise		95,390	203.62	4,779		4,610	1,247			4,610		(3,363)				0001
Purchased Call/MSD/MSD313LSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2024	09/16/2025	09/18/2025	Exercise		112,941	205.05	5,534		4,373	440			4,373		(3,933)				0001
Purchased Call/MSD/MSD313LSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	09/18/2025	Exercise		528,513	204.86	25,950		22,931	4,416			22,931		(18,515)				0001
Purchased Call/MSD/MSD313LSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	09/25/2025	Exercise		223,279	205.58	10,829		8,667	762			8,667		(7,906)				0001
Purchased Call/MSD/MSD313LST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	09/18/2025	Exercise		230,192	204.42	11,210		10,730	2,407			10,730		(8,322)				0001
Purchased Call/MSD/MSD313MS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	09/18/2025	Exercise		321,112	206.29	15,735		12,964	1,131			12,964		(11,833)				0001
Purchased Call/MSD/MSD313MS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2024	10/02/2025	09/18/2025	Exercise		526,730	206.35	25,757		18,973	(469)			18,973		(19,442)				0001
Purchased Call/MSD/MSD313MSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	10/09/2025	Exercise		120,903	206.07	6,178		4,799	51			4,799		(4,749)				0001
Purchased Call/MSD/MSD313MSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	10/16/2025	Exercise		112,378	207.3	5,754		3,464	(1,069)			3,464		(4,533)				0001
Purchased Call/MAB/MAB4135S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	10/21/2025	Exercise		183,628	282.63	4,058		6,588	3,339			6,588		(3,249)				0001
Purchased Call/JSG/JSG6050SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/20/2025	11/20/2026	11/24/2025	Exercise		192,656	176.9	4,917	1,115	1,918	803			1,918		(1,080)				0001
Purchased Call/JSG/JSG6051SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/05/2025	12/04/2026	12/09/2025	Expire		264,449	183.08	9,785								74				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG60529P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/15/2025	12/15/2026	12/17/2025	Expire		305,174	188.17	11,352								29				0001
Purchased Call/JSG/JSG60526S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/16/2025	12/16/2026	12/18/2025	Expire		253,676	185.72	9,386								24				0001
Purchased Call/JSG/JSG3055S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/30/2022	01/02/2025	01/06/2025	Expire		97,152	210.03	3,565			(5)					(5)				0001
Purchased Call/JSG/JSG3057S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/13/2023	01/13/2025	01/15/2025	Expire		61,394	216.66	2,278			(38)					(38)				0001
Purchased Call/JSG/JSG3057S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/23/2023	01/23/2025	01/27/2025	Expire		63,764	215.24	2,366			(71)					(71)				0001
Purchased Call/JSG/JSG3057S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/24/2023	01/24/2025	01/28/2025	Expire		232,561	215.4	8,628			(272)					(272)				0001
Purchased Call/JSG/JSG3058X4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/08/2023	03/07/2025	03/11/2025	Expire		232,076	208.55	8,262			(738)					(738)				0001
Purchased Call/JSG/JSG3058XJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/13/2023	03/13/2025	03/17/2025	Exercise		192,272	196.43	7,037		1,211	526			1,211		(685)				0001
Purchased Call/JSG/JSG3058XR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/15/2023	03/14/2025	03/18/2025	Exercise		598,725	196.91	22,124		9,953	6,936			9,953		(3,017)				0001
Purchased Call/JSG/JSG3058XV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/16/2023	03/14/2025	03/18/2025	Exercise		56,370	197.98	2,058		626	422			626		(204)				0001
Purchased Call/JSG/JSG3059Y8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2023	03/21/2025	03/25/2025	Exercise		566,462	198.32	20,676		2,441	200			2,441		(2,241)				0001
Purchased Call/JSG/JSG3059SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/24/2023	03/26/2025	03/10/2025	Exercise		424,924	196.92	15,637		11,727	9,925			11,727		(1,802)				0001
Purchased Call/JSG/JSG3052S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/03/2023	04/03/2025	03/26/2025	Exercise		219,721	205.99	8,020		107	(906)			107		(1,012)				0001
Purchased Call/JSG/JSG3052SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/06/2023	04/09/2025	04/11/2025	Expire		329,496	205.99	12,323			(1,654)					(1,654)				0001
Purchased Call/JSG/JSG4050SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/17/2023	04/17/2025	03/26/2025	Exercise		372,698	208.16	13,827		116	(1,894)			116		(2,011)				0001
Purchased Call/JSG/JSG4051S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/26/2023	04/25/2025	04/29/2025	Expire		158,425	193.83	5,893			(923)					(923)				0001
Purchased Call/JSG/JSG4051SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/28/2023	04/29/2025	05/01/2025	Expire		664,874	204.53	24,733			(4,009)					(4,009)				0001
Purchased Call/JSG/JSG4051SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/01/2023	05/01/2025	05/05/2025	Expire		216,376	205.07	8,028			(1,321)					(1,321)				0001
Purchased Call/JSG/JSG4051SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/03/2023	05/02/2025	02/10/2025	Exercise		270,394	200.49	10,086		469	(1,208)			469		(1,676)				0001
Purchased Call/JSG/JSG4051SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/05/2023	05/06/2025	03/11/2025	Exercise		986,796	202.42	32,864	1,215	1,423	(5,435)			1,423		(6,858)				0001
Purchased Call/JSG/JSG4051SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/05/2023	05/07/2025	02/14/2025	Exercise		747,980	202.42	27,825		921	(3,888)			921		(4,809)				0001
Purchased Call/JSG/JSG4052S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/08/2023	05/08/2025	05/12/2025	Expire		98,370	201.85	3,659			(638)					(638)				0001
Purchased Call/JSG/JSG5054SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/11/2024	12/11/2026	03/03/2025	Exercise		89,496	176.81	18,906		1,262	(2,276)			1,262		(3,560)				0001
Purchased Call/JSG/JSG5056S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/18/2024	12/18/2026	03/10/2025	Exercise		133,292	162.09	31,835		2,972	(2,324)			2,972		(5,333)				0001
Purchased Call/JSG/JSG5056SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/31/2024	12/31/2026	01/17/2025	Exercise		157,806	162.9	60,067		5,637	(738)			5,637		(6,338)				0001
Purchased Call/JSG/JSG5059CF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/07/2025	01/07/2027	01/09/2025	Exercise		1,308,118	162.11	37,439	7,050	6,142	(908)			6,142		(7,049)				0001
Purchased Call/JSG/JSG5059D3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/17/2025	01/15/2027	01/22/2025	Exercise		1,221,853	165.33	39,424	4,297	3,842	(455)			3,842		(4,210)				0001
Purchased Call/JSG/JSG5059E9G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2025	01/29/2027	02/04/2025	Exercise		476,075	165.66	15,927	1,439	1,046	(392)			1,046		(1,413)				0001
Purchased Call/JSG/JSG5059EM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/04/2025	02/04/2027	02/06/2025	Exercise		956,500	163.84	33,648	1,971	2,132	161			2,132		(1,967)				0001
Purchased Call/JSG/JSG5059EU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/06/2025	02/05/2027	02/10/2025	Exercise		163,656	164.86	5,518	449	160	(288)			160		(440)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313MSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	09/18/2025	Exercise		199,034	207.3	10,171		6,482	(1,660)			6,482		(8,142)				0001
Purchased Call/MSD/MSD313MSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	04/17/2025	Exercise		506,767	207.48	25,794		15,921	(4,786)			15,921		(20,707)				0001
Purchased Call/MSD/MSD313NS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	09/18/2025	Exercise		472,160	207.11	24,222		17,011	(2,607)			17,011		(19,618)				0001
Purchased Call/MSD/MSD313NS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	03/04/2025	Exercise		222,259	206.88	11,357		8,944	(368)			8,944		(9,312)				0001
Purchased Call/MSD/MSD3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	01/22/2025	Exercise		167,476	206.7	8,759		6,369	(1,322)			6,369		(7,691)				0001
Purchased Call/MSD/MSD3130ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	09/18/2025	Exercise		335,744	209.69	17,660		9,941	(6,252)			9,941		(16,193)				0001
Purchased Call/MSD/MSD313PS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	02/26/2025	Exercise		426,282	207.76	22,209		15,938	(4,681)			15,938		(20,619)				0001
Purchased Call/MSD/MSD313PS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	12/09/2025	Exercise		180,578	208.22	9,426		5,654	(3,171)			5,654		(8,826)				0001
Purchased Call/MSD/MSD313PSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	12/12/2025	Exercise		557,588	206.65	28,995		22,476	(4,921)			22,476		(27,397)				0001
Purchased Call/MSD/MSD313PSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	03/12/2025	Exercise		558,264	205.75	29,086		26,369	(1,505)			26,369		(27,874)				0001
Purchased Call/MSD/MSD313PSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2025	Exercise		165,808	205.75	8,688		8,107	(222)			8,107		(8,329)				0001
Purchased Call/MSD/MSD313PSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	01/14/2025	Exercise		584,957	202.38	30,535		36,125	6,599			36,125		(29,525)				0001
Purchased Call/MSD/MSD3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	01/06/2025	Expire		280,964	203.35	14,357								(39)				0001
Purchased Call/MSD/MSD3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	01/09/2025	Exercise		316,871	203.35	13,121	1,583	1,804	221			1,804		(1,618)				0001
Purchased Call/MSD/MSD3130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	01/16/2025	Exercise		653,188	203.91	19,936	6,950	8,294	1,344			8,294		(7,000)				0001
Purchased Call/MSD/MSD313RS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	01/17/2025	Exercise		530,319	204.52	16,051	5,630	6,503	873			6,503		(5,671)				0001
Purchased Call/MAB/MAB4136G3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	11/05/2025	Exercise		75,615	280.19	1,671		4,275	2,867			4,275		(1,409)				0001
Purchased Call/MAB/MAB4133SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	09/30/2025	Exercise		142,168	284.42	3,142		175	(2,158)			175		(2,333)				0001
Purchased Call/JSG/JSG505S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	02/25/2025	Exercise		281,162	168.5	8,567	1,227	1,141	(86)			1,141		(1,212)				0001
Purchased Call/JSG/JSG505HSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	03/17/2025	Exercise		191,512	163.4	4,279	1,604	1,216	(389)			1,216		(1,596)				0001
Purchased Call/JSG/JSG505HSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	03/18/2025	Exercise		151,601	165.48	4,384	772	379	(392)			379		(763)				0001
Purchased Call/JSG/JSG5051SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	03/24/2025	Exercise		702,236	166.36	13,877	6,790	3,130	(3,660)			3,130		(6,763)				0001
Purchased Call/JSG/JSG5051SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	03/25/2025	Exercise		98,597	164.65	2,777	539	357	(181)			357		(533)				0001
Purchased Call/JSG/JSG5051SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	03/25/2025	Exercise		959,121	164.65	27,455	5,023	2,401	(2,623)			2,401		(4,969)				0001
Purchased Call/JSG/JSG5051ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	03/31/2025	Exercise		142,479	167.09	3,477	1,047	466	(581)			466		(1,040)				0001
Purchased Call/JSG/JSG5051SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	04/01/2025	Exercise		428,902	164.31	10,192	3,289	1,756	(1,533)			1,756		(3,268)				0001
Purchased Call/JSG/JSG505JSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	04/08/2025	Exercise		288,729	145.56	10,463	399	525	127			525		(377)				0001
Purchased Call/JSG/JSG505JSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	04/14/2025	Exercise		833,357	144.61	20,183	6,117	9,839	3,722			9,839		(6,074)				0001
Purchased Call/JSG/JSG505KS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	04/15/2025	Expire		137,987	145.2	5,354								11				0001
Purchased Call/JSG/JSG505KSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	04/25/2025	Exercise		543,319	145.94	13,402	3,867	4,939	1,073			4,939		(3,861)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505LS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/25/2025	04/27/2027	04/29/2025	Expire		52,878	146.6	2,057								5				0001
Purchased Call/JSG/JSG505LS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	05/01/2025	Exercise		1,018,487	147.58	31,443	4,139	4,875	736			4,875		(4,125)				0001
Purchased Call/JSG/JSG505LST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	05/09/2025	Exercise		1,464,563	148.56	12,146	22,413	28,204	5,792			28,204		(22,407)				0001
Purchased Call/MSD/MSD313SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	02/27/2025	Exercise		670,129	210.12	28,523	2,927	2,414	(514)			2,414		(2,982)				0001
Purchased Call/MSD/MSD313TS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	03/11/2025	Expire		121,754	210.16	6,197								(4)				0001
Purchased Call/MSD/MSD313TSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	03/20/2025	Exercise		377,065	209.98	15,696	1,767	1,262	(505)			1,262		(1,792)				0001
Purchased Call/MSD/MSD313TSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	03/27/2025	Expire		392,435	209.65	19,936								(30)				0001
Purchased Call/MSD/MSD313USD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	04/04/2025	Exercise		766,169	210.91	32,622	2,805	1,964	(841)			1,964		(2,849)				0001
Purchased Call/MSD/MSD313VSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/28/2025	04/28/2026	04/30/2025	Expire		110,051	206.16	5,337								(5)				0001
Purchased Call/MSD/MSD313VSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	05/01/2025	Expire		357,406	206.34	17,263								(17)				0001
Purchased Call/MSD/MSD313VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2025	05/01/2026	05/05/2025	Expire		413,103	206.15	19,912								18				0001
Purchased Call/MSD/MSD313WSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	05/21/2025	Exercise		130,958	207.44	466	3,054	3,411	357			3,411		(3,055)				0001
Purchased Call/MSD/MSD313WSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	05/22/2025	Exercise		416,082	207.36	17,860	1,493	1,637	144			1,637		(1,504)				0001
Purchased Call/MSD/MSD313WST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/22/2026	05/28/2025	Exercise		1,453,051	206.78	63,611	4,739	5,161	422			5,161		(4,570)				0001
Purchased Call/MSD/MSD313XS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	05/30/2025	Exercise		1,209,049	206.91	58,648	1,204	1,646	442			1,646		(1,235)				0001
Purchased Call/MSD/MSD313XS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	06/02/2025	Exercise		668,683	207.14	26,359	3,604	4,024	420			4,024		(3,558)				0001
Purchased Call/MSD/MSD313XS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	06/03/2025	Expire		147,943	207.4	7,427								13				0001
Purchased Call/MSD/MSD313XSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	06/09/2025	Exercise		280,377	207.26	8,184	2,917	3,299	382			3,299		(2,901)				0001
Purchased Call/JSG/JSG505NS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	05/13/2025	Expire		316,608	149.15	12,642								31				0001
Purchased Call/JSG/JSG505NS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	05/27/2025	Exercise		738,194	150.06	13,983	7,293	11,426	4,133			11,426		(7,245)				0001
Purchased Call/JSG/JSG505NSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	06/03/2025	Exercise		620,202	152.12	18,493	2,817	3,943	1,127			3,943		(2,770)				0001
Purchased Call/JSG/JSG505NST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	06/05/2025	Exercise		1,204,432	152.63	36,587	5,193	5,144	(49)			5,144		(5,172)				0001
Purchased Call/JSG/JSG5050SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	06/13/2025	Exercise		393,234	153.86	10,734	2,301	2,201	(100)			2,201		(2,295)				0001
Purchased Call/JSG/JSG5050SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	06/16/2025	Expire		361,646	155.18	14,104								37				0001
Purchased Call/JSG/JSG5050SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	06/17/2025	Exercise		657,790	152.28	13,328	6,163	6,937	774			6,937		(6,128)				0001
Purchased Call/JSG/JSG5050SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	06/23/2025	Exercise		675,596	149.76	25,618	399	615	216			615		(305)				0001
Purchased Call/JSG/JSG505PS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	06/24/2025	Exercise		451,608	150.29	16,470	594	535	(59)			535		(550)				0001
Purchased Call/JSG/JSG505PSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	07/01/2025	Exercise		1,153,980	152.25	27,420	8,908	11,052	2,144			11,052		(8,833)				0001
Purchased Call/JSG/JSG505PSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2027	07/03/2025	Exercise		907,910	157.19	29,763	2,914	2,439	(475)			2,439		(2,893)				0001
Purchased Call/JSG/JSG5050S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	07/10/2025	Expire		581,671	156.62	22,801								16				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505RSII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/30/2025	07/30/2027	08/01/2025	Exercise		198,106	157.33	5,288	1,239	1,368	129			1,368		(1,235)				0001
Purchased Call/JSG/JSG505SSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/12/2025	08/12/2027	08/14/2025	Exercise		807,748	159.19	17,611	7,148	5,143	(2,005)			5,143		(7,133)				0001
Purchased Call/JSG/JSG40529K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/12/2023	05/13/2025	03/06/2025	Exercise		1,123,328	200.75	41,788		1,412	(6,164)			1,412		(7,577)				0001
Purchased Call/JSG/JSG40539G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/24/2023	05/23/2025	05/28/2025	Expire		431,219	192.52	15,869			(3,095)					(3,095)				0001
Purchased Call/JSG/JSG40539Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/26/2023	05/27/2025	05/29/2025	Expire		337,071	192.17	12,371			(2,484)					(2,484)				0001
Purchased Call/JSG/JSG40555S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/13/2023	06/13/2025	01/06/2025	Exercise		732,695	201.74	27,036		956	(5,090)			956		(6,045)				0001
Purchased Call/JSG/JSG40555E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/16/2023	06/17/2025	01/27/2025	Exercise		1,687,777	204.78	62,110		1,305	(12,962)			1,305		(14,267)				0001
Purchased Call/JSG/JSG40555V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/23/2023	06/25/2025	06/27/2025	Expire		483,617	199.16	17,797			(4,272)					(4,272)				0001
Purchased Call/JSG/JSG40565S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/07/2023	07/08/2025	07/10/2025	Expire		550,334	202.09	20,472			(5,287)					(5,287)				0001
Purchased Call/JSG/JSG40575C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/14/2023	07/15/2025	02/10/2025	Exercise		1,036,019	208.51	41,181		1,848	(12,289)			1,848		(14,137)				0001
Purchased Call/JSG/JSG40575H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/17/2023	07/17/2025	07/21/2025	Expire		420,526	207.24	15,686			(4,239)					(4,239)				0001
Purchased Call/JSG/JSG40575R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/21/2023	07/23/2025	07/25/2025	Expire		158,328	216.85	5,890			(1,640)					(1,640)				0001
Purchased Call/JSG/JSG40575T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/21/2023	07/21/2025	07/23/2025	Expire		72,986	216.85	2,715			(751)					(751)				0001
Purchased Call/JSG/JSG40585I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/24/2023	07/24/2025	03/26/2025	Exercise		268,425	216.85	9,985		134	(2,661)			134		(2,794)				0001
Purchased Call/JSG/JSG40585X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/25/2023	07/25/2025	03/26/2025	Exercise		681,123	216.85	25,338		176	(6,949)			176		(7,125)				0001
Purchased Call/JSG/JSG40585X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/04/2023	08/04/2025	08/06/2025	Expire		81,718	208.91	3,048			(901)					(901)				0001
Purchased Call/JSG/JSG40595Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/16/2023	08/15/2025	08/19/2025	Expire		552,684	203.2	21,188			(6,577)					(6,577)				0001
Purchased Call/JSG/JSG405A94	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/18/2023	08/19/2025	02/11/2025	Exercise		697,913	199.41	26,381		1,839	(6,495)			1,839		(8,335)				0001
Purchased Call/JSG/JSG405A97	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/18/2023	08/20/2025	01/17/2025	Exercise		608,942	199.41	23,018		773	(6,521)			773		(7,294)				0001
Purchased Call/JSG/JSG405A9A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/21/2023	08/21/2025	02/10/2025	Exercise		634,519	198.74	23,921		4,499	(3,114)			4,499		(7,613)				0001
Purchased Call/JSG/JSG405A9L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/25/2023	08/26/2025	01/17/2025	Exercise		1,301,376	200.07	49,062		588	(15,384)			588		(15,972)				0001
Purchased Call/JSG/JSG405A9T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/25/2023	08/27/2025	08/29/2025	Expire		398,531	200.07	15,025			(4,905)					(4,905)				0001
Purchased Call/JSG/JSG405A9Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/29/2023	08/29/2025	09/03/2025	Expire		529,146	203.75	21,723			(8,734)					(8,734)				0001
Purchased Call/JSG/JSG405BSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/05/2023	09/05/2025	09/09/2025	Exercise		315,809	194.64	11,906		3,165	(869)			3,165		(4,034)				0001
Purchased Call/JSG/JSG405BSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/06/2023	09/05/2025	09/09/2025	Exercise		109,520	192.85	4,118		2,125	728			2,125		(1,397)				0001
Purchased Call/JSG/JSG405CS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/12/2023	09/12/2025	09/16/2025	Exercise		267,574	194.43	9,954		2,716	(752)			2,716		(3,468)				0001
Purchased Call/JSG/JSG405CSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/13/2023	09/12/2025	02/24/2025	Exercise		444,644	194.47	16,541		5,166	(605)			5,166		(5,771)				0001
Purchased Call/MAB/MAB4137S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	11/25/2025	Exercise		51,473	278.58	1,132		2,592	1,576			2,592		(1,016)				0001
Purchased Call/MSD/MSD313XSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	06/13/2025	Exercise		332,842	208.1	14,454	1,144	1,278	134			1,278		(1,149)				0001
Purchased Call/MSD/MSD313YS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	06/23/2025	Exercise		1,314,502	207.98	55,903	5,043	5,616	573			5,616		(4,838)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313Y9																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	06/25/2025	Expire		79,589	208.26	3,940								(1)				0001
Purchased Call/MSD/MSD313Y8																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	06/26/2025	Exercise		570,466	208.33	20,364	3,966	3,922	(43)			3,922		(3,968)				0001
Purchased Call/MSD/MSD313Z6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2025	07/15/2026	07/17/2025	Expire		288,784	208.89	14,439								3				0001
Purchased Call/MSD/MSD313Z5																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	07/21/2025	Exercise		399,268	210	15,809	2,057	2,067	10			2,067		(2,006)				0001
Purchased Call/MSD/MSD4130R																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	08/19/2025	Expire		121,764	211.85	5,991								25				0001
Purchased Call/MSD/MSD4131S0																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	08/25/2025	Expire		410,382	213.11	20,191								87				0001
Purchased Call/MSD/MSD4131S7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/25/2025	08/25/2026	08/27/2025	Expire		98,227	213.29	4,793								4				0001
Purchased Call/MSD/MSD4131SD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	09/02/2025	Exercise		249,354	213.36	9,110	1,492	1,350	(142)			1,350		(1,434)				0001
Purchased Call/MSD/MSD4131SF																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	09/03/2025	Exercise		177,099	214.01	4,656	1,976	1,706	(270)			1,706		(1,946)				0001
Purchased Call/MSD/MSD4131SH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	09/03/2025	Expire		60,622	214.01	2,952								19				0001
Purchased Call/MSD/MSD4131SQ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	09/08/2025	Exercise		553,919	213.22	13,903	6,398	4,961	(1,436)			4,961		(6,332)				0001
Purchased Call/MSD/MSD4131SY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	09/15/2025	Exercise		402,045	214.26	10,366	4,305	4,059	(247)			4,059		(4,254)				0001
Purchased Call/MSD/MSD4132SP																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	09/30/2025	Expire		141,350	214.12	6,785								37				0001
Purchased Call/MSD/MSD4133S1																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	10/07/2025	Exercise		543,465	214.29	20,123	2,819	2,142	(677)			2,142		(2,706)				0001
Purchased Call/MSD/MSD4133SR																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2026	10/21/2025	Expire		207,260	214.17	9,700								58				0001
Purchased Call/JSG/JSG505T5E																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/19/2025	08/19/2027	08/21/2025	Expire		147,479	161.76	5,825								5				0001
Purchased Call/JSG/JSG505TSM																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/21/2025	08/20/2027	08/25/2025	Expire		188,941	161.76	7,444								23				0001
Purchased Call/JSG/JSG505TSR																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/22/2025	08/20/2027	08/26/2025	Expire		77,085	161.76	3,045								10				0001
Purchased Call/JSG/JSG505USG																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/03/2025	09/03/2027	09/05/2025	Exercise		120,386	159.5	3,349	709	316	(394)			316		(706)				0001
Purchased Call/JSG/JSG505V53																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/11/2025	09/10/2027	09/15/2025	Expire		73,592	163.73	2,922								10				0001
Purchased Call/JSG/JSG505V59																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/12/2025	09/14/2027	09/16/2025	Expire		59,114	160.58	2,347								8				0001
Purchased Call/JSG/JSG505V5O																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/18/2025	09/17/2027	09/22/2025	Exercise		276,749	157.14	8,518	1,221	957	(263)			957		(1,192)				0001
Purchased Call/JSG/JSG505WH4																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/24/2025	09/24/2027	09/26/2025	Expire		51,825	157.03	2,052								2				0001
Purchased Call/JSG/JSG505WK8																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/25/2025	09/24/2027	09/29/2025	Exercise		530,436	155.78	20,129	411	388	(23)			388		(343)				0001
Purchased Call/JSG/JSG505Y53																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2025	10/15/2027	10/21/2025	Expire		50,840	152.95	2,029								7				0001
Purchased Call/JSG/JSG505Y51																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/22/2027	10/27/2025	Exercise		914,462	154.36	25,799	5,298	4,313	(985)			4,313		(5,205)				0001
Purchased Call/JSG/JSG505Y5O																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2025	10/26/2027	10/28/2025	Exercise		306,124	154.43	5,082	3,566	2,622	(944)			2,622		(3,548)				0001
Purchased Call/JSG/JSG5052ST																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/07/2025	11/09/2027	11/12/2025	Exercise		153,853	149.66	4,671	726	589	(137)			589		(703)				0001
Purchased Call/JSG/JSG6051G																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/28/2025	11/29/2027	12/02/2025	Expire		70,947	151.28	2,824								11				0001
Purchased Call/JSG/JSG6051S1																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/28/2025	11/30/2027	12/02/2025	Expire		81,022	151.28	3,225								12				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG60519L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/01/2025	12/01/2027	12/03/2025	Expire		118,313	150.03	4,685								6				0001
Purchased Call/JSG/JSG60519U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/04/2025	12/03/2027	12/08/2025	Exercise		434,700	149.82	8,062	4,554	4,435	(119)			4,435		(4,523)				0001
Purchased Call/JSG/JSG60529M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/12/2025	12/14/2027	12/16/2025	Exercise		202,933	152.7	4,659	1,678	1,839	161			1,839		(1,660)				0001
Purchased Call/JSG/JSG6405CSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/15/2023	09/16/2025	01/09/2025	Exercise		1,494,636	194.81	55,600		3,093	(16,612)			3,093		(19,705)				0001
Purchased Call/JSG/JSG6405CSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/20/2023	09/19/2025	08/15/2025	Exercise		369,973	194.1	13,726		1,683	(3,238)			1,683		(4,921)				0001
Purchased Call/JSG/JSG6405D96	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/22/2023	09/23/2025	02/10/2025	Exercise		1,218,019	186.74	45,188		36,995	20,546			36,995		(16,449)				0001
Purchased Call/JSG/JSG6405D9A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/22/2023	09/22/2025	08/06/2025	Exercise		318,163	186.74	11,804		8,657	4,371			8,657		(4,286)				0001
Purchased Call/JSG/JSG6405D9E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/25/2023	09/25/2025	04/10/2025	Exercise		412,232	186.64	15,335		7,087	1,471			7,087		(5,617)				0001
Purchased Call/JSG/JSG6405D9J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/27/2023	09/26/2025	01/09/2025	Exercise		514,453	180.47	19,086		35,478	28,452			35,478		(7,026)				0001
Purchased Call/JSG/JSG6405D9S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/29/2023	09/30/2025	03/13/2025	Exercise		1,211,033	180.32	45,050		102,985	86,153			102,985		(16,832)				0001
Purchased Call/JSG/JSG6405D9U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/29/2023	10/01/2025	01/17/2025	Exercise		477,058	180.32	17,747		36,538	29,893			36,538		(6,646)				0001
Purchased Call/JSG/JSG6405E9L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/06/2023	10/07/2025	02/12/2025	Exercise		1,045,626	177.89	38,897		89,268	74,341			89,268		(14,928)				0001
Purchased Call/JSG/JSG6405E9N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/06/2023	10/08/2025	08/06/2025	Exercise		432,321	177.89	16,082		34,502	28,317			34,502		(6,186)				0001
Purchased Call/JSG/JSG6405E9P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/09/2023	10/09/2025	08/06/2025	Exercise		218,832	180.19	8,141		10,952	7,814			10,952		(3,138)				0001
Purchased Call/JSG/JSG6405E9R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/11/2023	10/10/2025	06/18/2025	Exercise		721,127	182.41	26,826		5,198	(5,194)			5,198		(10,391)				0001
Purchased Call/JSG/JSG6405F9A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/13/2023	10/13/2025	10/15/2025	Exercise		53,588	179.03	1,993		1,682	901			1,682		(781)				0001
Purchased Call/JSG/JSG6405F9Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/20/2023	10/20/2025	06/18/2025	Exercise		358,882	175.71	13,350		25,674	20,311			25,674		(5,362)				0001
Purchased Call/JSG/JSG6405GS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2023	10/24/2025	01/09/2025	Exercise		550,191	175.35	20,467		43,254	34,944			43,254		(8,310)				0001
Purchased Call/JSG/JSG6405GSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/25/2023	10/24/2025	09/03/2025	Exercise		491,796	174.74	18,246		42,572	35,153			42,572		(7,419)				0001
Purchased Call/JSG/JSG6405GSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/27/2023	10/27/2025	03/26/2025	Exercise		402,828	171.76	14,985		42,482	36,319			42,482		(6,163)				0001
Purchased Call/JSG/JSG6405GSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/31/2023	10/31/2025	01/09/2025	Exercise		834,867	176.25	31,057		29,863	16,955			29,863		(12,908)				0001
Purchased Call/JSG/JSG6405HS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/03/2023	11/05/2025	11/07/2025	Expire		276,051	185.08	10,269			(4,339)					(4,339)				0001
Purchased Call/JSG/JSG6405HSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/06/2023	11/06/2025	06/18/2025	Exercise		386,334	184.27	14,333		909	(5,167)			909		(6,075)				0001
Purchased Call/JSG/JSG6405HSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/08/2023	11/07/2025	01/09/2025	Exercise		305,537	183.62	11,335		2,791	(2,036)			2,791		(4,827)				0001
Purchased Call/JSG/JSG6405HSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/10/2023	11/11/2025	06/18/2025	Exercise		815,236	183.78	30,245		8,187	(4,858)			8,187		(13,045)				0001
Purchased Call/JSG/JSG6405I1S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/17/2023	11/17/2025	08/06/2025	Exercise		238,236	188.37	8,862		643	(3,257)			643		(3,901)				0001
Purchased Call/MSD/MSD4135S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/14/2025	11/13/2026	11/18/2025	Expire		238,734	214.48	11,340								78				0001
Purchased Call/MSD/MSD4135SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/02/2025	12/02/2026	12/04/2025	Expire		66,953	214.85	3,133								7				0001
Purchased Call/JSG/JSG6405M5E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/08/2024	01/08/2025	01/10/2025	Expire		394,103	180.38	14,109			(271)					(271)				0001
Purchased Call/JSG/JSG6405NSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/22/2024	01/22/2025	01/24/2025	Expire		1,075,497	173.73	38,395			(2,215)					(2,215)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405OSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2024	01/31/2025	02/04/2025	Expire		244,491	176.99	8,753			(721)					(721)				0001
Purchased Call/JSG/JSG405OSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/02/2024	02/04/2025	02/06/2025	Expire		363,176	178.75	12,965			(1,211)					(1,211)				0001
Purchased Call/JSG/JSG405PSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/09/2024	02/11/2025	02/13/2025	Expire		356,107	178.48	12,749			(1,436)					(1,436)				0001
Purchased Call/JSG/JSG405QS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/23/2024	02/21/2025	02/25/2025	Expire		92,310	184.07	3,286			(466)					(466)				0001
Purchased Call/JSG/JSG405RS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/01/2024	02/28/2025	03/04/2025	Expire		451,438	184.14	16,071			(2,589)					(2,589)				0001
Purchased Call/JSG/JSG405RSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/06/2024	03/06/2025	03/10/2025	Expire		272,938	187.04	9,826			(1,732)					(1,732)				0001
Purchased Call/JSG/JSG405SSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/15/2024	03/14/2025	03/18/2025	Expire		447,380	190.33	16,061			(3,212)					(3,212)				0001
Purchased Call/JSG/JSG405SSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2024	03/21/2025	03/25/2025	Expire		423,023	191.43	15,229			(3,333)					(3,333)				0001
Purchased Call/JSG/JSG4057SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/01/2024	04/01/2025	04/03/2025	Expire		401,045	187.93	14,518			(3,599)					(3,599)				0001
Purchased Call/JSG/JSG405US7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/09/2024	04/09/2025	04/11/2025	Expire		591,133	184.94	21,399			(5,777)					(5,777)				0001
Purchased Call/JSG/JSG405VSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/30/2024	04/30/2025	01/17/2025	Exercise		654,135	181.37	23,614		.60	(7,682)			60		(7,741)				0001
Purchased Call/JSG/JSG405WS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/13/2024	05/13/2025	05/15/2025	Expire		642,086	188.62	23,115			(8,405)					(8,405)				0001
Purchased Call/JSG/JSG405XSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/03/2024	06/03/2025	06/05/2025	Expire		500,151	179.42	18,005			(7,589)					(7,589)				0001
Purchased Call/JSG/JSG405YS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/04/2024	06/04/2025	06/06/2025	Expire		781,750	179.82	28,143			(11,939)					(11,939)				0001
Purchased Call/JSG/JSG405YS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/05/2024	06/05/2025	06/09/2025	Expire		409,576	179.94	14,990			(6,401)					(6,401)				0001
Purchased Call/JSG/JSG405YS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/06/2024	06/06/2025	06/10/2025	Expire		497,655	179.91	18,214			(7,871)					(7,871)				0001
Purchased Call/JSG/JSG405YSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/07/2024	06/06/2025	03/03/2025	Exercise		1,159,302	179.53	42,315		247	(18,090)			247		(18,336)				0001
Purchased Call/JSG/JSG405YSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/13/2024	06/13/2025	06/17/2025	Expire		468,787	177.81	17,158			(7,747)					(7,747)				0001
Purchased Call/JSG/JSG405JS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/24/2023	11/25/2025	02/10/2025	Exercise		1,320,691	191.06	48,998		4,554	(17,522)			4,554		(22,076)				0001
Purchased Call/JSG/JSG405KS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/08/2023	12/09/2025	02/10/2025	Exercise		1,243,968	195.25	46,400		1,943	(19,855)			1,943		(21,798)				0001
Purchased Call/JSG/JSG405KS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/11/2023	12/11/2025	01/17/2025	Exercise		786,329	195.25	29,330		3,608	(10,233)			3,608		(13,840)				0001
Purchased Call/JSG/JSG405KSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/19/2023	12/19/2025	12/23/2025	Expire		167,511	195.52	6,282			(3,033)					(3,033)				0001
Purchased Call/JSG/JSG405LS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/22/2023	12/24/2025	01/14/2025	Exercise		451,344	193.99	16,971		1,480	(6,842)			1,480		(8,322)				0001
Purchased Call/JSG/JSG405LSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/29/2023	12/29/2025	03/20/2025	Exercise		614,737	195.16	23,114		2,514	(9,011)			2,514		(11,525)				0001
Purchased Call/JSG/JSG405LSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/29/2023	12/30/2025	03/26/2025	Exercise		467,819	195.16	17,590		3,983	(4,800)			3,983		(8,783)				0001
Purchased Call/JSG/JSG405MS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/03/2024	01/02/2026	07/17/2025	Exercise		141,362	194.8	18,532		2,649	(16)			2,649		(2,683)				0001
Purchased Call/JSG/JSG405MSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/05/2024	01/06/2026	03/26/2025	Exercise		84,968	194.66	24,212		1,536	(84)			1,536		(1,677)				0001
Purchased Call/JSG/JSG405NS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2026	07/17/2025	Exercise		39,589	194.22	25,267		614	(159)			614		(854)				0001
Purchased Call/JSG/JSG405NS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/12/2024	01/15/2026	02/10/2025	Exercise		129,172	194.22	23,117		4,721	2,196			4,721		(2,587)				0001
Purchased Call/JSG/JSG405NSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/16/2024	01/16/2026	02/04/2025	Exercise		376,729	191.34	31,007		17,663	10,240			17,663		(7,446)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405N9K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/19/2024	01/20/2026	02/10/2025	Exercise		86,315	190.88	25,909		3,852	2,149			3,852		(1,765)				0001
Purchased Call/JSG/JSG405NSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2026	02/10/2025	Exercise		102,166	190.88	38,772		5,100	3,082			5,100		(2,113)				0001
Purchased Call/JSG/JSG405NSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	09/10/2025	Exercise		23,446	191.37	5,814		831	364			831		(474)				0001
Purchased Call/JSG/JSG4050S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/26/2024	01/27/2026	01/17/2025	Exercise		89,123	193.3	21,170		1,698	(97)			1,698		(1,844)				0001
Purchased Call/JSG/JSG4050SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	03/26/2025	Exercise		25,054	193.9	11,335		1,274	766			1,274		(523)				0001
Purchased Call/JSG/JSG4050SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2026	09/10/2025	Exercise		24,619	195.73	25,384		631	128			631		(570)				0001
Purchased Call/JSG/JSG405PS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	09/10/2025	Exercise		41,588	193.31	31,963		1,289	435			1,289		(895)				0001
Purchased Call/JSG/JSG405PS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	03/26/2025	Exercise		60,526	195.24	9,947		2,094	847			2,094		(1,257)				0001
Purchased Call/JSG/JSG405PSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	03/26/2025	Exercise		23,432	195.36	11,645		1,096	608			1,096		(517)				0001
Purchased Call/JSG/JSG405PSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	09/10/2025	Exercise		22,113	197.79	20,166		481	19			481		(488)				0001
Purchased Call/JSG/JSG405Z5S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/20/2024	06/20/2025	06/24/2025	Expire		397,783	181.55	14,559			(6,856)					(6,856)				0001
Purchased Call/JSG/JSG405Z5X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	01/17/2025	Exercise		907,629	178.73	33,219		217	(16,485)			217		(16,701)				0001
Purchased Call/JSG/JSG5052SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	08/18/2025	Expire		409,934	179.96	15,045			(9,325)					(9,325)				0001
Purchased Call/JSG/JSG5052SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/16/2024	08/15/2025	02/20/2025	Exercise		778,076	181.46	28,478		472	(17,405)			472		(17,878)				0001
Purchased Call/JSG/JSG5055SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	10/07/2025	Expire		318,808	189.47	11,828			(9,010)					(9,010)				0001
Purchased Call/JSG/JSG5056S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	03/26/2025	Exercise		919,686	192.16	33,936		109	(25,814)			109		(25,924)				0001
Purchased Call/JSG/JSG5056SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Expire		720,512	192.9	26,659			(20,941)					(20,941)				0001
Purchased Call/JSG/JSG5056ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	10/20/2025	Expire		375,791	196.87	13,904			(11,031)					(11,031)				0001
Purchased Call/JSG/JSG5057S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	10/22/2025	Expire		135,832	196.45	5,039			(4,054)					(4,054)				0001
Purchased Call/JSG/JSG5057SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	04/02/2025	Exercise		1,274,909	187.1	47,044		262	(38,419)			262		(38,681)				0001
Purchased Call/JSG/JSG5057SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	10/30/2025	Expire		154,415	188.22	5,713			(4,722)					(4,722)				0001
Purchased Call/JSG/JSG5059S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2025	01/23/2025	Exercise		332,751	191.87	7,235	289	300	(6,427)			300		(6,727)				0001
Purchased Call/JSG/JSG5059SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	11/26/2025	Expire		139,893	191.87	5,218			(4,701)					(4,701)				0001
Purchased Call/JSG/JSG5059SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/26/2024	11/26/2025	01/28/2025	Exercise		882,433	191.87	33,003		122	(29,873)			122		(29,994)				0001
Purchased Call/JSG/JSG5059SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	02/21/2025	Exercise		495,486	191.87	18,581		241	(16,843)			241		(17,084)				0001
Purchased Call/JSG/JSG5054S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	12/10/2025	Expire		57,814	182.01	2,197			(2,064)					(2,064)				0001
Purchased Call/JSG/JSG5054SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2024	12/12/2025	12/16/2025	Expire		245,997	175.82	9,348			(8,934)					(8,934)				0001
Purchased Call/JSG/JSG5055S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/27/2024	12/26/2025	06/18/2025	Exercise		642,927	163.6	24,303		643	(23,592)			643		(24,235)				0001
Purchased Call/JSG/JSG5055S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	01/07/2025	Exercise		559,871	163	11,340	4,687	4,406	(281)			4,406		(4,718)				0001
Purchased Call/JSG/JSG5059S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	01/17/2025	Exercise		258,991	163.53	7,782	901	772	(128)			772		(920)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505DSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/28/2025	01/28/2026	01/30/2025	Exercise		704,098	166.25	15,931	5,096	4,578	(517)			4,578		(5,133)				0001
Purchased Call/JSG/JSG505ESC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2025	02/02/2026	02/04/2025	Exercise		142,684	165.66	4,529	411	153	(258)			153		(419)				0001
Purchased Call/JSG/JSG505GS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/25/2025	02/25/2026	02/27/2025	Exercise		499,066	171.8	14,163	2,176	208	(1,968)			208		(2,203)				0001
Purchased Call/JSG/JSG505HSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/12/2025	03/12/2026	03/14/2025	Exercise		593,980	164.38	14,508	3,705	826	(2,879)			826		(3,729)				0001
Purchased Call/JSG/JSG505HSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/14/2025	03/16/2026	03/18/2025	Expire		129,654	165.48	4,784								(2)				0001
Purchased Call/JSG/JSG5051S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/19/2025	03/19/2026	03/21/2025	Exercise		884,957	167.2	23,581	4,537	652	(3,885)			652		(4,574)				0001
Purchased Call/JSG/JSG5051S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/20/2025	03/20/2026	03/24/2025	Exercise		559,141	166.36	13,585	3,523	1,607	(1,917)			1,607		(3,528)				0001
Purchased Call/JSG/JSG4050SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/16/2024	02/13/2026	09/10/2025	Exercise		23,076	199.22	21,608		445	(40)			445		(556)				0001
Purchased Call/JSG/JSG4050SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/23/2024	02/24/2026	01/09/2025	Exercise		105,717	202.65	28,606		2,534	271			2,534		(2,331)				0001
Purchased Call/JSG/JSG4050SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/26/2024	02/26/2026	09/10/2025	Exercise		31,206	200.89	10,066		559	(111)			559		(683)				0001
Purchased Call/JSG/JSG405RS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/27/2024	02/27/2026	01/09/2025	Exercise		130,691	201.35	15,404		2,172	(643)			2,172		(2,829)				0001
Purchased Call/JSG/JSG405RSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/01/2024	03/03/2026	03/26/2025	Exercise		23,799	202.1	8,413		794	274			794		(540)				0001
Purchased Call/JSG/JSG405RSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/05/2024	03/05/2026	03/25/2025	Exercise		123,366	202	11,861		2,157	(577)			2,157		(2,744)				0001
Purchased Call/JSG/JSG4055S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/11/2024	03/11/2026	09/10/2025	Exercise		22,715	202.65	17,252		360	(151)			360		(533)				0001
Purchased Call/JSG/JSG4055SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/18/2024	03/18/2026	03/26/2025	Exercise		24,616	203.56	5,518		761	201			761		(566)				0001
Purchased Call/JSG/JSG405TS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/02/2024	04/02/2026	07/17/2025	Exercise		32,547	210.75	7,032		162	(610)			162		(781)				0001
Purchased Call/JSG/JSG405US3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/05/2024	04/06/2026	09/10/2025	Exercise		28,734	210.75	8,744		252	(435)			252		(708)				0001
Purchased Call/JSG/JSG405HSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/13/2024	05/13/2026	06/25/2025	Exercise		132,540	211.78	6,068		582	(2,820)			582		(3,404)				0001
Purchased Call/JSG/JSG5053SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/03/2025	12/31/2026	01/07/2025	Exercise		660,837	195.67	6,483	9,777	11,710	1,933			11,710		(9,768)				0001
Purchased Call/JSG/JSG5053SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/07/2025	01/07/2027	01/09/2025	Exercise		387,415	194.47	12,602	1,331	778	(553)			778		(1,331)				0001
Purchased Call/JSG/JSG5053ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/10/2025	01/11/2027	01/14/2025	Exercise		382,093	188.3	7,025	3,996	3,210	(785)			3,210		(3,985)				0001
Purchased Call/JSG/JSG5053S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/14/2025	01/14/2027	01/16/2025	Exercise		666,114	194.88	22,930	1,624	1,805	181			1,805		(1,623)				0001
Purchased Call/JSG/JSG6053SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/29/2025	12/29/2027	12/31/2025	Expire		128,012	154.66	5,069								7				0001
Purchased Call/JSG/JSG405NSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/12/2024	01/15/2025	01/17/2025	Exercise		261,756	194.22	9,371		2,749	2,389			2,749		(360)				0001
Purchased Call/JSG/JSG405NS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/12/2024	01/13/2025	01/15/2025	Expire		214,172	194.22	7,667			(254)					(254)				0001
Purchased Call/JSG/JSG405NSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/22/2024	01/22/2025	01/24/2025	Exercise		595,562	190.05	21,262		25,903	24,677			25,903		(1,227)				0001
Purchased Call/JSG/JSG405NSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/24/2024	01/24/2025	01/28/2025	Exercise		209,236	187.17	7,470		13,239	12,767			13,239		(472)				0001
Purchased Call/JSG/JSG4050S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/26/2024	01/27/2025	01/29/2025	Exercise		290,117	193.3	10,357		12,048	11,306			12,048		(742)				0001
Purchased Call/JSG/JSG4050SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/01/2024	01/31/2025	02/04/2025	Exercise		205,116	197.05	7,302		1,760	1,153			1,760		(607)				0001
Purchased Call/JSG/JSG4050SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/02/2024	02/03/2025	02/05/2025	Exercise		168,518	195.73	6,016		1,630	1,083			1,630		(547)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405PSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	02/19/2025	Exercise		186,477	194.85	6,676		2,428	1,621			2,428		(807)				0001
Purchased Call/JSG/JSG405QS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025	02/19/2025	Expire		433,728	199.22	15,441			(1,892)					(1,892)				0001
Purchased Call/JSG/JSG405QSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/21/2024	02/21/2025	02/25/2025	Exercise		186,667	200.83	6,683		1,200	264			1,200		(936)				0001
Purchased Call/JSG/JSG405RSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/01/2024	03/03/2025	03/05/2025	Exercise		74,241	202.1	2,658		1,172	725			1,172		(447)				0001
Purchased Call/JSG/JSG405RSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2025	03/06/2025	Expire		348,641	202.65	12,551			(2,144)					(2,144)				0001
Purchased Call/JSG/JSG405RSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	03/11/2025	Exercise		272,434	202.65	9,808		2,368	602			2,368		(1,766)				0001
Purchased Call/JSG/JSG405SSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	03/18/2025	Expire		129,439	202.65	4,660			(929)					(929)				0001
Purchased Call/JSG/JSG405SSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2025	03/20/2025	Expire		253,736	203.56	9,109			(1,907)					(1,907)				0001
Purchased Call/JSG/JSG405TS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	03/27/2025	Expire		278,446	207.74	10,024			(2,292)					(2,292)				0001
Purchased Call/JSG/JSG405TSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/04/2024	04/04/2025	04/08/2025	Expire		100,686	209.8	3,645			(939)					(939)				0001
Purchased Call/JSG/JSG405USI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/12/2024	04/11/2025	04/15/2025	Expire		148,737	205.76	5,369			(1,492)					(1,492)				0001
Purchased Call/JSG/JSG405USO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/15/2024	04/15/2025	04/17/2025	Expire		237,304	203.64	8,590			(2,461)					(2,461)				0001
Purchased Call/JSG/JSG405USQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	04/18/2025	Expire		233,832	201.62	8,441			(2,442)					(2,442)				0001
Purchased Call/JSG/JSG405VSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2025	04/28/2025	Expire		50,824	211.78	1,835			(571)					(571)				0001
Purchased Call/JSG/JSG405VST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/02/2024	05/02/2025	05/06/2025	Expire		175,819	208.08	6,329			(2,122)					(2,122)				0001
Purchased Call/JSG/JSG405WSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2024	05/09/2025	05/13/2025	Expire		126,365	211.78	4,549			(1,613)					(1,613)				0001
Purchased Call/JSG/JSG405XS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2025	05/22/2025	Expire		474,486	214.26	17,082			(6,541)					(6,541)				0001
Purchased Call/JSG/JSG505JS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	04/04/2025	Exercise		703,089	167.71	22,034	1,849	383	(1,467)			383		(1,879)				0001
Purchased Call/JSG/JSG505JSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2026	04/07/2025	Exercise		346,113	158.77	11,726	454	383	(71)			383		(453)				0001
Purchased Call/JSG/JSG505JSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	04/15/2025	Exercise		425,545	145.2	13,839	847	1,779	933			1,779		(843)				0001
Purchased Call/JSG/JSG505KSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	04/29/2025	Expire		389,557	146.6	14,258								10				0001
Purchased Call/JSG/JSG505LSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	05/08/2025	Exercise		165,304	147.9	5,108	463	532	70			532		(467)				0001
Purchased Call/JSG/JSG505MS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2025	05/11/2026	05/13/2025	Exercise		359,002	149.15	7,588	2,758	3,510	753			3,510		(2,749)				0001
Purchased Call/JSG/JSG505MSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	05/20/2025	Exercise		498,450	153.92	9,058	4,543	4,785	243			4,785		(4,530)				0001
Purchased Call/JSG/JSG505NSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2026	05/29/2025	Expire		129,201	151.67	4,703								(3)				0001
Purchased Call/JSG/JSG505NSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	05/30/2025	Exercise		422,410	150.69	12,984	1,196	1,728	533			1,728		(1,203)				0001
Purchased Call/JSG/JSG505DS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	01/21/2025	Expire		97,239	197.99	3,822								8				0001
Purchased Call/JSG/JSG505DSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	01/24/2025	Exercise		988,802	198.31	25,018	6,971	4,560	(2,411)			4,560		(6,969)				0001
Purchased Call/JSG/JSG505ES2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	01/30/2025	Exercise		744,524	199.45	22,356	3,526	2,152	(1,374)			2,152		(3,524)				0001
Purchased Call/JSG/JSG505EG6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	01/31/2025	Expire		287,942	198.08	11,374								1				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505E9N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/04/2025	02/04/2027	02/06/2025	Exercise		1,091,813	196.57	25,671	8,619	6,203	(2,416)			6,203		(8,615)				0001
Purchased Call/JSG/JSG505E9V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/06/2025	02/05/2027	02/10/2025	Expire		203,627	197.78	7,982								13				0001
Purchased Call/JSG/JSG505F9H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/13/2025	02/12/2027	02/18/2025	Exercise		503,942	199.83	18,711	497	534	37			534		(450)				0001
Purchased Call/JSG/JSG505F9U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/19/2025	02/19/2027	02/21/2025	Exercise		530,386	200.84	8,919	5,936	2,129	(3,807)			2,129		(5,934)				0001
Purchased Call/JSG/JSG5053G6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/21/2025	02/22/2027	02/25/2025	Exercise		617,458	202.12	17,221	3,492	1,089	(2,402)			1,089		(3,461)				0001
Purchased Call/JSG/JSG5053GF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/26/2025	02/26/2027	02/28/2025	Exercise		449,380	202.89	12,609	2,548	1,328	(1,221)			1,328		(2,546)				0001
Purchased Call/JSG/JSG5051G4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/18/2025	03/18/2027	03/20/2025	Exercise		1,040,486	201.62	32,787	3,948	1,536	(2,412)			1,536		(3,939)				0001
Purchased Call/JSG/JSG5051GB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/20/2025	03/19/2027	03/24/2025	Expire		222,418	201.23	8,697								17				0001
Purchased Call/JSG/JSG5051GM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/25/2025	03/25/2027	03/27/2025	Exercise		1,142,206	201.78	23,012	10,881	4,582	(6,299)			4,582		(10,874)				0001
Purchased Call/JSG/JSG5052J0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/28/2025	03/29/2027	04/01/2025	Exercise		416,312	198.75	9,793	3,242	1,590	(1,653)			1,590		(3,223)				0001
Purchased Call/JSG/JSG5052KD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/16/2025	04/16/2027	04/18/2025	Expire		407,645	175.45	15,857								6				0001
Purchased Call/JSG/JSG5052KJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/17/2025	04/16/2027	04/21/2025	Exercise		547,069	175.81	10,020	5,630	8,217	2,587			8,217		(5,608)				0001
Purchased Call/JSG/JSG5052L9Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/06/2025	05/06/2027	05/08/2025	Exercise		927,123	178.92	25,075	5,495	7,851	2,356			7,851		(5,483)				0001
Purchased Call/JSG/JSG5052MS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/09/2025	05/07/2027	05/13/2025	Exercise		547,230	180.42	16,040	2,596	3,645	1,049			3,645		(2,559)				0001
Purchased Call/JSG/JSG5052MS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/09/2025	05/10/2027	05/13/2025	Exercise		207,454	180.42	5,665	1,192	1,635	442			1,635		(1,179)				0001
Purchased Call/JSG/JSG5052X8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2024	05/23/2025	05/28/2025	Expire		225,956	203.39	8,134			(3,209)					(3,209)				0001
Purchased Call/JSG/JSG5052XN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/28/2024	05/28/2025	05/30/2025	Expire		365,961	199.55	13,175			(5,335)					(5,335)				0001
Purchased Call/JSG/JSG5052Y2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/17/2024	06/17/2025	01/27/2025	Exercise		316,910	199.68	11,599		1,427	(3,924)			1,427		(5,351)				0001
Purchased Call/JSG/JSG5052Z9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/21/2024	06/20/2025	06/24/2025	Expire		203,086	203.57	7,433			(3,510)					(3,510)				0001
Purchased Call/JSG/JSG5050SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/18/2024	07/18/2025	07/22/2025	Expire		126,616	210.43	4,634			(2,542)					(2,542)				0001
Purchased Call/JSG/JSG5051SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/29/2024	07/29/2025	02/24/2025	Exercise		302,491	211.36	11,101		488	(5,903)			488		(6,392)				0001
Purchased Call/JSG/JSG5051SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/30/2024	07/30/2025	08/01/2025	Expire		116,732	212.8	4,272			(2,472)					(2,472)				0001
Purchased Call/JSG/JSG5052S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/07/2024	08/07/2025	08/11/2025	Expire		191,629	201.09	7,014			(4,212)					(4,212)				0001
Purchased Call/JSG/JSG5052SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/13/2024	08/13/2025	08/15/2025	Expire		91,262	204.31	3,349			(2,067)					(2,067)				0001
Purchased Call/JSG/JSG5053S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/21/2024	08/21/2025	03/10/2025	Exercise		179,154	208.65	6,575		552	(3,651)			552		(4,202)				0001
Purchased Call/JSG/JSG5053SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/04/2024	09/04/2025	09/08/2025	Expire		86,582	213.31	3,186			(2,159)					(2,159)				0001
Purchased Call/JSG/JSG5054SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/12/2024	09/12/2025	01/17/2025	Exercise		285,701	210.63	10,542		311	(7,107)			311		(7,418)				0001
Purchased Call/JSG/JSG5054SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/13/2024	09/15/2025	09/17/2025	Expire		70,245	212.66	2,599			(1,840)					(1,840)				0001
Purchased Call/JSG/JSG5054SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/16/2024	09/16/2025	09/18/2025	Expire		262,775	213.31	9,749			(6,929)					(6,929)				0001
Purchased Call/JSG/JSG5056S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Expire		105,495	217.54	3,893			(2,974)					(2,974)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG5056S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/07/2024	10/07/2025	02/24/2025	Exercise		621,238	212.74	22,986		479	(17,188)			479		(17,667)				0001
Purchased Call/JSG/JSG5056SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/14/2024	10/14/2025	10/16/2025	Expire		212,380	221.24	7,858			(6,191)					(6,191)				0001
Purchased Call/JSG/JSG5056SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/16/2024	10/16/2025	10/20/2025	Expire		75,103	223.72	2,779			(2,205)					(2,205)				0001
Purchased Call/JSG/JSG5058S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/04/2024	11/04/2025	11/06/2025	Expire		247,516	209.05	9,232			(7,808)					(7,808)				0001
Purchased Call/JSG/JSG5058SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/13/2024	11/13/2025	11/17/2025	Expire		85,285	223.78	3,190			(2,777)					(2,777)				0001
Purchased Call/JSG/JSG5058SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/15/2024	11/17/2025	11/19/2025	Expire		61,601	221.23	2,298			(2,026)					(2,026)				0001
Purchased Call/JSG/JSG5059SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/21/2024	11/21/2025	11/25/2025	Expire		235,040	224.37	8,767			(7,868)					(7,868)				0001
Purchased Call/JSG/JSG5059SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/03/2024	12/03/2025	12/05/2025	Expire		81,185	224.36	3,085			(2,856)					(2,856)				0001
Purchased Call/JSG/JSG505ASK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/11/2024	12/11/2025	06/05/2025	Exercise		239,954	212.52	9,118		127	(8,514)			127		(8,641)				0001
Purchased Call/JSG/JSG505BS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/18/2024	12/18/2025	02/10/2025	Exercise		290,869	194.47	11,024		1,177	(9,483)			1,177		(10,660)				0001
Purchased Call/JSG/JSG505BSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/30/2024	12/30/2025	01/02/2026	Expire		159,178	194.88	6,017			(6,017)					(6,017)				0001
Purchased Call/JSG/JSG505C9K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/08/2025	01/09/2026	01/10/2025	Exercise		607,736	195.66	18,190	2,179	861	(1,317)			861		(2,226)				0001
Purchased Call/JSG/JSG505C9Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/10/2025	01/12/2026	01/14/2025	Exercise		114,937	188.3	1,542	1,355	2,471	1,115			2,471		(1,359)				0001
Purchased Call/JSG/JSG505DSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/23/2025	01/23/2026	01/27/2025	Exercise		155,984	198.88	3,546	1,121	1,057	(64)			1,057		(1,128)				0001
Purchased Call/JSG/JSG505DSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/24/2025	01/26/2026	01/28/2025	Expire		142,655	199.01	5,293								(10)				0001
Purchased Call/JSG/JSG505ESD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2025	02/02/2026	02/04/2025	Expire		73,371	198.74	2,722								(5)				0001
Purchased Call/JSG/JSG505FS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/11/2025	02/11/2026	02/13/2025	Exercise		417,696	199.01	12,666	1,395	1,100	(294)			1,100		(1,421)				0001
Purchased Call/JSG/JSG505FSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/14/2025	02/13/2026	02/19/2025	Exercise		772,589	197.39	17,669	5,497	3,553	(1,944)			3,553		(5,517)				0001
Purchased Call/JSG/JSG5055S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/21/2025	02/20/2026	02/25/2025	Exercise		340,119	202.12	9,921	1,332	193	(1,139)			193		(1,344)				0001
Purchased Call/JSG/JSG5055SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/26/2025	02/26/2026	02/28/2025	Expire		92,047	202.89	3,415								(6)				0001
Purchased Call/JSG/JSG5055SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/05/2025	03/05/2026	03/07/2025	Exercise		270,397	203.55	6,134	1,922	1,291	(630)			1,291		(1,933)				0001
Purchased Call/JSG/JSG5059HS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/13/2025	03/13/2026	03/17/2025	Expire		104,059	197.67	3,840								(2)				0001
Purchased Call/JSG/JSG5051SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2025	03/23/2026	03/25/2025	Expire		61,727	199.17	2,278								(1)				0001
Purchased Call/JSG/JSG5051SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/28/2025	03/27/2026	04/01/2025	Exercise		327,319	198.75	9,488	1,295	207	(1,088)			207		(1,296)				0001
Purchased Call/JSG/JSG505JSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/04/2025	04/02/2026	04/08/2025	Exercise		221,766	176.1	5,730	1,193	1,816	622			1,816		(1,193)				0001
Purchased Call/MAB/MAB4135SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	10/28/2025	Exercise		100,059	282.36	2,201		4,419	2,609			4,419		(1,810)				0001
Purchased Call/JSG/JSG5059MSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2025	05/17/2027	05/20/2025	Exercise		325,588	186.61	10,221	1,190	1,175	(15)			1,175		(1,165)				0001
Purchased Call/JSG/JSG5059NSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/28/2025	05/28/2027	05/30/2025	Exercise		1,287,190	182.37	19,465	15,239	18,658	3,419			18,658		(15,228)				0001
Purchased Call/JSG/JSG5050S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/06/2025	06/04/2027	06/10/2025	Exercise		384,973	185.45	14,049	463	381	(82)			381		(427)				0001
Purchased Call/JSG/JSG5050SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/10/2025	06/10/2027	06/12/2025	Exercise		792,791	187.32	26,046	2,437	2,185	(252)			2,185		(2,421)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG5050SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/17/2025	06/17/2027	06/20/2025	Exercise		1,446,744	181.62	48,433	3,995	6,449	2,454			6,449		(3,915)				0001
Purchased Call/JSG/JSG505PSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/24/2025	06/24/2027	06/26/2025	Exercise		1,365,604	185.58	19,834	16,780	19,672	2,892			19,672		(16,767)				0001
Purchased Call/JSG/JSG505PST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/01/2025	07/01/2027	07/03/2025	Exercise		1,152,204	190.27	33,029	6,069	7,519	1,451			7,519		(6,046)				0001
Purchased Call/JSG/JSG5053S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/09/2025	07/09/2027	07/11/2025	Exercise		595,275	189.27	15,551	3,892	5,566	1,674			5,566		(3,881)				0001
Purchased Call/JSG/JSG5053SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/10/2025	07/09/2027	07/14/2025	Exercise		752,049	190.11	18,350	5,527	4,788	(740)			4,788		(5,476)				0001
Purchased Call/JSG/JSG5053SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/11/2025	07/12/2027	07/15/2025	Exercise		561,842	188.46	16,922	2,523	1,912	(611)			1,912		(2,475)				0001
Purchased Call/JSG/JSG5053S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/15/2025	07/15/2027	07/17/2025	Exercise		894,323	184.01	29,769	2,600	3,696	1,097			3,696		(2,578)				0001
Purchased Call/JSG/JSG5053SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/17/2025	07/16/2027	07/21/2025	Exercise		360,159	187.23	10,758	1,662	1,514	(148)			1,514		(1,631)				0001
Purchased Call/JSG/JSG505RS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/18/2025	07/16/2027	07/22/2025	Exercise		417,340	187.23	15,380	490	368	(122)			368		(445)				0001
Purchased Call/JSG/JSG505RSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/25/2025	07/23/2027	07/29/2025	Exercise		672,303	192.47	20,630	2,829	1,801	(1,027)			1,801		(2,768)				0001
Purchased Call/JSG/JSG505RS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/25/2025	07/26/2027	07/29/2025	Exercise		579,957	192.47	18,563	2,057	2,727	671			2,727		(2,002)				0001
Purchased Call/JSG/JSG505RSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/28/2025	07/28/2027	07/30/2025	Exercise		143,477	190.39	4,818	396	257	(138)			257		(392)				0001
Purchased Call/JSG/JSG5055SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/08/2025	08/09/2027	08/12/2025	Exercise		329,892	191.87	12,045	493	313	(179)			313		(456)				0001
Purchased Call/JSG/JSG5057S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/13/2025	08/13/2027	08/15/2025	Exercise		210,942	196.78	1,657	3,348	1,964	(1,385)			1,964		(3,347)				0001
Purchased Call/JSG/JSG5057SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/20/2025	08/20/2027	08/22/2025	Exercise		395,654	198.81	14,713	405	170	(235)			170		(378)				0001
Purchased Call/JSG/JSG5057ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/22/2025	08/23/2027	08/26/2025	Exercise		239,464	201.11	8,271	594	203	(391)			203		(568)				0001
Purchased Call/JSG/JSG505US3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/27/2025	08/27/2027	08/29/2025	Exercise		340,665	197.79	12,565	463	188	(274)			188		(451)				0001
Purchased Call/JSG/JSG5050SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/13/2025	06/15/2026	06/17/2025	Exercise		73,311	152.28	1,208	738	1,040	303			1,040		(735)				0001
Purchased Call/JSG/JSG505PSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/03/2025	07/06/2026	07/08/2025	Exercise		272,640	158.2	6,617	1,695	782	(912)			782		(1,667)				0001
Purchased Call/JSG/JSG5050S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/08/2025	07/08/2026	07/10/2025	Expire		598,865	156.62	21,918								2				0001
Purchased Call/JSG/JSG5050SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/18/2025	07/20/2026	07/22/2025	Exercise		204,725	154.89	5,703	905	923	18			923		(886)				0001
Purchased Call/JSG/JSG505RS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/22/2025	07/22/2026	07/24/2025	Exercise		352,913	158.46	10,953	982	516	(466)			516		(979)				0001
Purchased Call/JSG/JSG505RSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/29/2025	07/29/2026	07/31/2025	Exercise		339,363	158.39	10,690	865	457	(409)			457		(861)				0001
Purchased Call/JSG/JSG5055S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Exercise		837,613	154.89	26,401	2,254	1,969	(284)			1,969		(2,156)				0001
Purchased Call/JSG/JSG5055S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/01/2025	08/03/2026	08/05/2025	Exercise		361,062	154.89	5,578	3,873	4,611	738			4,611		(3,852)				0001
Purchased Call/JSG/JSG5055ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/12/2025	08/12/2026	08/14/2025	Exercise		514,729	159.19	10,481	4,256	2,619	(1,637)			2,619		(4,250)				0001
Purchased Call/JSG/JSG505JSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/10/2025	04/10/2026	04/14/2025	Exercise		77,871	174.95	1,761	545	972	428			972		(544)				0001
Purchased Call/JSG/JSG505KSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/16/2025	04/16/2026	04/18/2025	Expire		227,599	175.45	8,330								(10)				0001
Purchased Call/JSG/JSG505KSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/17/2025	04/17/2026	04/21/2025	Exercise		352,289	175.81	12,139	377	593	216			593		(372)				0001
Purchased Call/JSG/JSG505KSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/25/2025	04/24/2026	04/29/2025	Exercise		279,271	177.35	9,273	474	729	255			729		(467)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505NS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/09/2025	05/08/2026	05/13/2025	Exercise		331,204	180.42	9,962	1,047	1,301	254			1,301		(1,036)				0001
Purchased Call/JSG/JSG505NSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/14/2025	05/14/2026	05/16/2025	Expire		76,549	181.56	2,786								(2)				0001
Purchased Call/JSG/JSG505NST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/20/2025	05/20/2026	05/22/2025	Exercise		716,382	186.18	7,850	9,113	8,954	(159)			8,954		(9,118)				0001
Purchased Call/JSG/JSG505NSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/27/2025	05/27/2026	05/29/2025	Exercise		155,511	183.58	3,522	1,069	1,087	17			1,087		(1,071)				0001
Purchased Call/JSG/JSG505NSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/28/2025	05/28/2026	05/30/2025	Exercise		388,536	182.37	10,791	1,676	2,231	555			2,231		(1,681)				0001
Purchased Call/JSG/JSG505NSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/03/2025	06/03/2026	06/05/2025	Exercise		233,470	184.78	6,652	947	1,014	68			1,014		(949)				0001
Purchased Call/JSG/JSG505PS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/20/2025	06/18/2026	06/24/2025	Expire		219,287	181.91	8,026								19				0001
Purchased Call/JSG/JSG505QSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/10/2025	07/10/2026	07/14/2025	Expire		164,990	190.11	6,039								18				0001
Purchased Call/JSG/JSG505QSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/18/2025	07/17/2026	07/22/2025	Expire		140,748	187.23	5,151								17				0001
Purchased Call/JSG/JSG505RS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/22/2025	07/22/2026	07/24/2025	Exercise		302,498	191.52	9,792	640	665	26			665		(637)				0001
Purchased Call/JSG/JSG505RSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/29/2025	07/29/2026	07/31/2025	Exercise		276,514	191.47	8,166	977	847	(130)			847		(974)				0001
Purchased Call/JSG/JSG505SS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/07/2025	08/07/2026	08/11/2025	Exercise		209,808	190.92	4,604	1,569	1,871	302			1,871		(1,551)				0001
Purchased Call/JSG/JSG505SSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/13/2025	08/13/2026	08/15/2025	Exercise		126,637	196.78	1,959	1,357	593	(764)			593		(1,356)				0001
Purchased Call/JSG/JSG505TSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/20/2025	08/20/2026	08/22/2025	Expire		113,797	198.81	4,199								3				0001
Purchased Call/JSG/JSG505US7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/29/2025	08/28/2026	09/03/2025	Exercise		527,979	161.76	16,303	1,616	968	(649)			968		(1,512)				0001
Purchased Call/JSG/JSG505USI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/04/2025	09/04/2026	09/08/2025	Exercise		536,665	160.95	17,228	1,314	531	(784)			531		(1,233)				0001
Purchased Call/JSG/JSG505VS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/12/2025	09/11/2026	09/16/2025	Exercise		776,436	160.58	17,643	5,542	4,465	(1,077)			4,465		(5,455)				0001
Purchased Call/JSG/JSG505VSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/19/2025	09/21/2026	09/23/2025	Exercise		108,415	156.76	1,817	1,103	783	(320)			783		(1,093)				0001
Purchased Call/JSG/JSG505WSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/26/2025	09/28/2026	09/30/2025	Expire		150,529	157.72	5,570								30				0001
Purchased Call/JSG/JSG505YSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Exercise		177,692	154.36	5,603	504	256	(248)			256		(469)				0001
Purchased Call/JSG/JSG506QSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/14/2025	11/16/2026	11/18/2025	Exercise		286,827	150.11	9,615	513	616	103			616		(447)				0001
Purchased Call/JSG/JSG505TSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/21/2025	08/21/2026	08/25/2025	Expire		143,852	197.8	5,308								23				0001
Purchased Call/JSG/JSG505TSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/25/2025	08/25/2026	08/27/2025	Expire		74,975	197.45	2,767								2				0001
Purchased Call/JSG/JSG505TSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/26/2025	08/26/2026	08/28/2025	Exercise		319,365	197.35	9,206	1,289	797	(493)			797		(1,282)				0001
Purchased Call/JSG/JSG505US1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/27/2025	08/27/2026	08/29/2025	Expire		83,303	197.79	3,074								3				0001
Purchased Call/JSG/JSG505USF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/03/2025	09/03/2026	09/05/2025	Exercise		507,897	195.09	15,243	1,774	801	(973)			801		(1,760)				0001
Purchased Call/JSG/JSG505USU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/09/2025	09/09/2026	09/11/2025	Exercise		437,808	194.78	14,734	754	349	(406)			349		(739)				0001
Purchased Call/JSG/JSG505XS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/06/2025	10/06/2026	10/08/2025	Expire		88,534	193.31	3,285								5				0001
Purchased Call/JSG/JSG505XSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/09/2025	10/09/2026	10/14/2025	Expire		82,026	189.02	3,043								24				0001
Purchased Call/JSG/JSG505YSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/29/2025	10/29/2026	10/31/2025	Expire		138,185	180.31	5,127								9				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG6050S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	11/14/2025	Expire		65,137	185.62	2,417								5				0001
Purchased Call/JSG/JSG6050S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2025	11/13/2026	11/17/2025	Expire		76,324	184.39	2,832								19				0001
Purchased Call/JSG/JSG6051S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2026	11/26/2025	Expire		270,498	180.82	10,035								22				0001
Purchased Call/JSG/JSG6051SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2026	12/04/2025	Expire		228,325	182.8	8,448								20				0001
Purchased Call/JSG/JSG6051ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	12/08/2025	Expire		111,249	183.39	4,116								31				0001
Purchased Call/JSG/JSG6053SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	12/24/2025	Expire		149,131	187.94	5,533								14				0001
Purchased Call/JSG/JSG6053SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/30/2025	12/30/2026	01/02/2026	Expire		87,267	188.74	3,238								9				0001
Purchased Call/JSG/JSG3055ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	01/14/2025	Expire		340,190	215.06	12,621			(156)					(156)				0001
Purchased Call/JSG/JSG3055SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	01/14/2025	Expire		281,402	216.42	10,440			(129)					(129)				0001
Purchased Call/JSG/JSG3057S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	01/17/2025	Expire		286,935	216.66	10,645			(205)					(205)				0001
Purchased Call/JSG/JSG3057SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	01/30/2025	Expire		754,798	217.76	27,928			(1,036)					(1,036)				0001
Purchased Call/JSG/JSG3059SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	02/11/2025	Expire		218,294	220.11	8,055			(409)					(409)				0001
Purchased Call/JSG/JSG3059S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	02/18/2025	Expire		587,423	220.76	21,617			(1,275)					(1,275)				0001
Purchased Call/JSG/JSG3059SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	02/24/2025	Expire		304,108	220.22	11,161			(765)					(765)				0001
Purchased Call/JSG/JSG3059S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	02/27/2025	Expire		1,011,914	212.5	37,036			(2,798)					(2,798)				0001
Purchased Call/JSG/JSG3059XB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	01/17/2025	Exercise		997,332	197.22	35,742		15,204	11,706			15,204		(3,498)				0001
Purchased Call/JSG/JSG3059XN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	03/18/2025	Exercise		481,073	198.06	17,463		5,142	3,418			5,142		(1,725)				0001
Purchased Call/JSG/JSG3059XZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	01/17/2025	Exercise		284,645	195.86	10,446		9,003	7,899			9,003		(1,103)				0001
Purchased Call/JSG/JSG3059YM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	01/24/2025	Exercise		985,937	196.92	36,283		24,249	20,112			24,249		(4,137)				0001
Purchased Call/JSG/JSG3059YZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	04/01/2025	Expire		361,459	201.76	13,157			(1,554)					(1,554)				0001
Purchased Call/JSG/JSG3052SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	04/10/2025	Expire		887,138	205.99	33,179			(4,415)					(4,415)				0001
Purchased Call/JSG/JSG3052SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	04/14/2025	Expire		158,820	205.99	5,908			(802)					(802)				0001
Purchased Call/JSG/JSG3052SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	04/15/2025	Expire		326,536	205.99	12,147			(1,666)					(1,666)				0001
Purchased Call/JSG/JSG4050S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	04/18/2025	Expire		458,754	205.99	17,112			(2,465)					(2,465)				0001
Purchased Call/JSG/JSG4050SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	03/14/2025	Exercise		833,706	206.53	30,931		306	(4,410)			306		(4,716)				0001
Purchased Call/JSG/JSG4050SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	04/28/2025	Expire		392,035	207.46	14,544			(2,255)					(2,255)				0001
Purchased Call/JSG/JSG4052SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	05/19/2025	Expire		250,571	200.58	9,346			(1,718)					(1,718)				0001
Purchased Call/JSG/JSG4053SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	05/28/2025	Expire		74,335	190.95	2,736			(537)					(537)				0001
Purchased Call/JSG/JSG4053SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	03/10/2025	Exercise		1,137,957	192.17	41,763		4,796	(3,637)			4,796		(8,433)				0001
Purchased Call/JSG/JSG4053SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	06/03/2025	Expire		165,500	191.29	6,090			(1,245)					(1,245)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG40543S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	06/03/2025	Expire		479,576	190.56	17,648			(3,612)					(3,612)				0001
Purchased Call/JSG/JSG4054SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	06/09/2025	Expire		650,490	197.3	23,938			(5,090)					(5,090)				0001
Purchased Call/JSG/JSG4054SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	03/06/2025	Exercise		455,563	199.49	16,810	2,075		(1,637)			2,075		(3,713)				0001
Purchased Call/JSG/JSG40555S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	01/09/2025	Exercise		400,989	200.05	14,797	518		(2,770)			518		(3,288)				0001
Purchased Call/JSG/JSG40563E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	07/07/2025	Expire		325,238	206.76	11,936			(2,984)					(2,984)				0001
Purchased Call/JSG/JSG40567ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	07/11/2025	Expire		693,654	202.09	27,061			(7,056)					(7,056)				0001
Purchased Call/JSG/JSG5050JSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	09/09/2025	Expire		346,386	196.59	13,752								45				0001
Purchased Call/JSG/JSG5050JSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2027	09/10/2025	Expire		186,806	195.35	7,435								7				0001
Purchased Call/JSG/JSG5050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	09/12/2025	Exercise		467,431	192.95	14,981	1,788	1,246	(542)			1,246		(1,774)				0001
Purchased Call/JSG/JSG5050SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	09/18/2025	Exercise		1,424,704	191.89	47,433	4,564	3,135	(1,429)			3,135		(4,517)				0001
Purchased Call/JSG/JSG5050SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	09/19/2025	Expire		198,891	192.45	7,896								8				0001
Purchased Call/JSG/JSG5050SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	09/22/2025	Exercise		685,219	192.15	26,290	423	281	(142)			281		(334)				0001
Purchased Call/JSG/JSG5050IS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/25/2025	09/24/2027	09/29/2025	Expire		261,529	190.49	10,330								35				0001
Purchased Call/JSG/JSG5050ISF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	09/30/2025	Exercise		455,785	192.86	14,945	1,552	1,109	(443)			1,109		(1,501)				0001
Purchased Call/JSG/JSG5050ISM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2027	10/02/2025	Exercise		1,099,927	195.91	42,388	585	266	(319)			266		(541)				0001
Purchased Call/JSG/JSG5050ISQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2027	10/03/2025	Expire		432,245	194.61	17,247								18				0001
Purchased Call/JSG/JSG5050ISU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/02/2025	10/01/2027	10/06/2025	Exercise		347,768	193.16	11,746	1,048	752	(295)			752		(1,007)				0001
Purchased Call/JSG/JSG5050SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/16/2025	10/15/2027	10/20/2025	Exercise		385,677	185.66	13,110	1,120	1,133	13			1,133		(1,073)				0001
Purchased Call/JSG/JSG5050YSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/21/2025	10/21/2027	10/23/2025	Exercise		1,150,901	189.25	41,243	2,339	1,669	(669)			1,669		(2,293)				0001
Purchased Call/JSG/JSG5052SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2027	10/31/2025	Expire		145,306	180.31	5,798								7				0001
Purchased Call/JSG/JSG6050SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	11/13/2025	Exercise		92,755	183.54	2,830	431	349	(82)			349		(424)				0001
Purchased Call/JSG/JSG6050SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2027	11/20/2025	Exercise		809,269	179.63	30,315	907	1,053	146			1,053		(870)				0001
Purchased Call/JSG/JSG6050SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2027	11/24/2025	Expire		628,123	176.9	24,936								95				0001
Purchased Call/JSG/JSG6051SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/26/2025	11/26/2027	12/01/2025	Exercise		1,260,262	184.61	49,050	617	581	(37)			581		(363)				0001
Purchased Call/JSG/JSG6051SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2027	12/05/2025	Expire		330,119	183.57	13,073								17				0001
Purchased Call/JSG/JSG6052SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/05/2025	12/03/2027	12/09/2025	Exercise		536,060	183.08	20,316	429	430	1			430		(349)				0001
Purchased Call/MAB/MAB4137SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUIISFPU8MPR08K5P83	12/04/2024	12/04/2025	12/08/2025	Exercise		79,409	280.29	1,747	4,601	2,979				4,601		(1,622)				0001
Purchased Call/JSG/JSG6051S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2026	11/26/2025	Expire		84,168	147.73	3,123								7				0001
Purchased Call/JSG/JSG6051SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/27/2026	12/02/2025	Exercise		403,509	151.28	14,110	450	496	46			496		(347)				0001
Purchased Call/JSG/JSG6051SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	12/08/2025	Expire		201,959	149.82	7,472								56				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG6053S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	12/24/2025	Expire		124,105	153.55	4,604								12				0001
Purchased Call/JSG/JSG3055S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	01/07/2025	Expire		489,149	208.1	18,001			(49)					(49)				0001
Purchased Call/JSG/JSG3055SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	01/10/2025	Expire		645,465	213.76	23,947			(230)					(230)				0001
Purchased Call/JSG/JSG3055SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	01/10/2025	Expire		615,561	212.54	22,837			(251)					(251)				0001
Purchased Call/JSG/JSG3057S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025	01/16/2025	Expire		2,053,825	214.66	76,197			(1,363)					(1,363)				0001
Purchased Call/JSG/JSG3057S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025	01/22/2025	Expire		859,708	214.21	31,895			(700)					(700)				0001
Purchased Call/JSG/JSG3057SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	01/24/2025	Expire		2,735,411	211.98	101,484			(2,923)					(2,923)				0001
Purchased Call/JSG/JSG305JSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	02/07/2025	Expire		480,189	215.4	17,767			(853)					(853)				0001
Purchased Call/JSG/JSG305JSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	02/11/2025	Expire		703,059	213.72	25,873			(1,315)					(1,315)				0001
Purchased Call/JSG/JSG305JSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	02/14/2025	Expire		439,401	214.44	16,214			(934)					(934)				0001
Purchased Call/JSG/JSG305WS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	02/27/2025	Expire		1,546,214	208.26	56,591			(4,275)					(4,275)				0001
Purchased Call/JSG/JSG305WSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	03/04/2025	Expire		493,341	205.57	18,056			(1,437)					(1,437)				0001
Purchased Call/JSG/JSG305YSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	03/25/2025	Expire		1,037,851	194.07	37,882			(4,105)					(4,105)				0001
Purchased Call/JSG/JSG4050SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	04/21/2025	Expire		566,871	205.58	21,031			(3,058)					(3,058)				0001
Purchased Call/JSG/JSG4050SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	04/21/2025	Expire		697,326	205.07	25,801			(3,762)					(3,762)				0001
Purchased Call/JSG/JSG4050SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	04/24/2025	Expire		1,106,836	203.78	41,064			(6,261)					(6,261)				0001
Purchased Call/JSG/JSG4050ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2025	04/25/2025	Expire		560,167	203.78	20,781			(3,197)					(3,197)				0001
Purchased Call/JSG/JSG4050SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	04/28/2025	Expire		164,786	204.67	6,114			(948)					(948)				0001
Purchased Call/JSG/JSG4051S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	04/29/2025	Expire		269,677	199.69	10,059			(1,573)					(1,573)				0001
Purchased Call/JSG/JSG4051SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	05/02/2025	Expire		685,511	201.72	25,432			(4,152)					(4,152)				0001
Purchased Call/JSG/JSG4051SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	05/06/2025	Expire		179,907	199.33	6,711			(1,114)					(1,114)				0001
Purchased Call/JSG/JSG4051SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	05/09/2025	Expire		1,035,244	199.65	38,511			(6,656)					(6,656)				0001
Purchased Call/JSG/JSG4053SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	05/28/2025	Expire		616,664	193.27	22,755			(4,432)					(4,432)				0001
Purchased Call/JSG/JSG4054S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	06/03/2025	Expire		271,046	188.1	10,002			(2,047)					(2,047)				0001
Purchased Call/JSG/JSG4054SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	06/05/2025	Expire		1,366,581	195.63	50,290			(10,569)					(10,569)				0001
Purchased Call/JSG/JSG4054SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	06/13/2025	Expire		500,409	195.63	18,465			(4,078)					(4,078)				0001
Purchased Call/JSG/JSG4055SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	06/20/2025	Expire		1,265,216	195.63	46,560			(10,695)					(10,695)				0001
Purchased Call/JSG/JSG4057SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	07/17/2025	Expire		957,923	197.36	35,731			(9,571)					(9,571)				0001
Purchased Call/JSG/JSG4057SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	07/18/2025	Expire		489,731	197.36	18,267			(4,911)					(4,911)				0001
Purchased Call/JSG/JSG4058SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	08/05/2025	Expire		233,109	201.89	8,672			(2,522)					(2,522)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG4058ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	08/05/2025	Expire		358,879	200.66	13,350			(3,888)					(3,888)				0001
Purchased Call/JSG/JSG405AS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	08/25/2025	Expire		226,960	186.64	8,556			(2,723)					(2,723)				0001
Purchased Call/JSG/JSG405ASC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	08/26/2025	Expire		137,902	186.27	5,199			(1,662)					(1,662)				0001
Purchased Call/JSG/JSG405BSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	09/09/2025	Expire		68,650	182.8	2,588			(877)					(877)				0001
Purchased Call/JSG/JSG405BSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	09/11/2025	Expire		105,543	182.21	3,979			(1,372)					(1,372)				0001
Purchased Call/JSG/JSG405DS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	09/26/2025	Expire		86,974	175.23	3,227			(1,177)					(1,177)				0001
Purchased Call/JSG/JSG405ES3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	01/16/2025	Exercise		781,772	166.87	29,004		2,462	(8,439)			2,462		(10,901)				0001
Purchased Call/JSG/JSG405FS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	10/15/2025	Expire		201,271	168.13	7,487			(2,935)					(2,935)				0001
Purchased Call/JSG/JSG405FSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	01/27/2025	Exercise		158,790	171.59	5,891		2,179	(157)			2,179		(2,335)				0001
Purchased Call/JSG/JSG405FSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2025	10/21/2025	Expire		230,951	166.53	8,568			(3,416)					(3,416)				0001
Purchased Call/JSG/JSG405GSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	10/29/2025	Expire		140,640	161.28	5,232			(2,152)					(2,152)				0001
Purchased Call/JSG/JSG6052S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/05/2025	12/06/2027	12/09/2025	Exercise		197,609	183.08	4,728	1,539	1,540	2			1,540		(1,520)				0001
Purchased Call/JSG/JSG6052S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	12/10/2025	Exercise		392,177	180.81	6,998	4,246	5,399	1,152			5,399		(4,237)				0001
Purchased Call/JSG/JSG6052SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	12/15/2025	Expire		554,176	186.48	21,890								87				0001
Purchased Call/JSG/JSG6052SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	12/16/2025	Expire		478,137	186.88	18,886								76				0001
Purchased Call/JSG/JSG6052ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/16/2025	12/16/2027	12/18/2025	Exercise		674,096	185.72	25,175	760	871	111			871		(726)				0001
Purchased Call/JSG/JSG6053S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	12/22/2025	Exercise		236,839	186.18	7,100	1,128	1,270	142			1,270		(1,099)				0001
Purchased Call/JSG/JSG6053S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	12/24/2025	Exercise		851,519	187.94	17,880	7,920	8,343	423			8,343		(7,896)				0001
Purchased Call/JSG/JSG6053ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/30/2025	12/30/2027	01/02/2026	Expire		301,588	188.74	11,943								16				0001
Purchased Call/JSG/JSG6053SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2027	01/05/2026	Expire		513,592	184.15	20,338												0001
Purchased Call/SBG/SBG017VSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/07/2025	Exercise		2,830,401	260.8	107,548		336,247	335,949			336,247		(298)				0001
Purchased Call/SBG/SBG017VSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2025	01/06/2025	Exercise		831,122	260.8	29,255		100,649	100,609			100,649		(40)				0001
Purchased Call/SBG/SBG017VSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	01/14/2025	Exercise		1,268,876	263.91	53,740		129,606	128,793			129,606		(813)				0001
Purchased Call/SBG/SBG017VSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	01/14/2025	Exercise		577,950	262.69	22,702		61,993	61,712			61,993		(281)				0001
Purchased Call/SBG/SBG017WS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	01/22/2025	Exercise		1,726,902	265.21	64,370		190,212	188,797			190,212		(1,415)				0001
Purchased Call/SBG/SBG017WS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	01/17/2025	Exercise		2,154,371	265.65	74,629		233,295	231,648			233,295		(1,647)				0001
Purchased Call/SBG/SBG017WS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/20/2025	01/22/2025	Exercise		858,138	265.99	32,949		95,290	94,425			95,290		(865)				0001
Purchased Call/SBG/SBG017WSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2025	01/27/2025	Exercise		935,463	267.03	34,755		105,025	103,970			105,025		(1,056)				0001
Purchased Call/SBG/SBG017WSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/28/2025	Exercise		1,415,210	268.37	50,244		153,195	151,599			153,195		(1,596)				0001
Purchased Call/SBG/SBG017WSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2023	01/27/2025	01/29/2025	Exercise		1,075,702	268.15	38,006		117,195	115,833			117,195		(1,362)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG017IISN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	02/06/2025	Exercise		178,908	267.16	6,494		20,106	19,803			20,106		(303)				0001
Purchased Call/SBG/SBG017IISO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2023	02/06/2025	01/17/2025	Exercise		1,001,971	266.88	38,089		117,591	115,704			117,591		(1,887)				0001
Purchased Call/SBG/SBG017IIST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	02/07/2025	Exercise		1,407,523	268.05	50,812		167,045	164,183			167,045		(2,862)				0001
Purchased Call/SBG/SBG017IISU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/12/2025	Exercise		1,535,193	268.05	57,206		177,006	173,853			177,006		(3,152)				0001
Purchased Call/JSG/JSG4057S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/11/2023	07/11/2025	02/10/2025	Exercise		569,668	207.26	21,192		958	(4,594)			958		(5,552)				0001
Purchased Call/JSG/JSG4057SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/18/2023	07/18/2025	02/24/2025	Exercise		591,251	207.67	22,054		350	(5,640)			350		(5,990)				0001
Purchased Call/JSG/JSG4057SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/21/2023	07/22/2025	01/30/2025	Exercise		1,152,612	216.85	42,877		1,130	(10,767)			1,130		(11,897)				0001
Purchased Call/JSG/JSG4058SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/28/2023	07/29/2025	02/19/2025	Exercise		1,035,068	216.5	38,505		556	(10,499)			556		(11,054)				0001
Purchased Call/JSG/JSG4059SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/08/2023	08/08/2025	08/12/2025	Expire		296,772	209.61	11,248			(3,379)					(3,379)				0001
Purchased Call/JSG/JSG4059SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/09/2023	08/08/2025	02/03/2025	Exercise		429,961	209.94	16,253		995	(3,894)			995		(4,889)				0001
Purchased Call/JSG/JSG4059SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/14/2023	08/14/2025	08/18/2025	Expire		599,432	208.96	22,659			(6,993)					(6,993)				0001
Purchased Call/JSG/JSG405ASF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/22/2023	08/22/2025	08/26/2025	Exercise		868,742	198.36	32,752		12,048	1,580			12,048		(10,468)				0001
Purchased Call/JSG/JSG405BS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/30/2023	08/29/2025	09/03/2025	Expire		690,757	204.3	26,042			(8,585)					(8,585)				0001
Purchased Call/JSG/JSG405BSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/01/2023	09/03/2025	02/24/2025	Exercise		1,565,836	201.71	53,019	1,938	941	(18,840)			941		(19,781)				0001
Purchased Call/JSG/JSG405BSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/08/2023	09/10/2025	03/10/2025	Exercise		618,338	194.05	23,311		1,900	(6,158)			1,900		(8,058)				0001
Purchased Call/JSG/JSG405BSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/08/2023	09/09/2025	05/09/2025	Exercise		1,193,283	194.05	44,987		5,035	(10,476)			5,035		(15,511)				0001
Purchased Call/JSG/JSG405CS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/11/2023	09/11/2025	09/15/2025	Exercise		347,477	194.47	13,100		10,320	5,773			10,320		(4,546)				0001
Purchased Call/JSG/JSG405DSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/22/2023	09/24/2025	08/06/2025	Exercise		442,882	186.74	16,431		12,588	6,593			12,588		(5,995)				0001
Purchased Call/JSG/JSG405DST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/29/2023	09/29/2025	08/06/2025	Exercise		178,095	180.32	6,625		12,959	10,489			12,959		(2,470)				0001
Purchased Call/JSG/JSG405ES8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/05/2023	10/03/2025	03/26/2025	Exercise		765,445	177.51	27,986		78,002	67,372			78,002		(10,630)				0001
Purchased Call/JSG/JSG405HST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/10/2023	11/07/2025	11/12/2025	Expire		47,698	172.1	1,743			(746)					(746)				0001
Purchased Call/JSG/JSG405JSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/29/2023	11/28/2025	12/02/2025	Expire		81,158	172.1	3,019			(1,373)					(1,373)				0001
Purchased Call/JSG/JSG405JSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/08/2023	12/09/2025	12/11/2025	Expire		75,810	175.47	2,828			(1,328)					(1,328)				0001
Purchased Call/JSG/JSG405KSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/18/2023	12/18/2025	01/07/2025	Exercise		787,796	178.98	29,542		1,321	(12,904)			1,321		(14,224)				0001
Purchased Call/JSG/JSG405LSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/28/2023	12/26/2025	05/06/2025	Exercise		247,647	178.98	9,312		.71	(4,546)			71		(4,617)				0001
Purchased Call/JSG/JSG405LSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/29/2023	12/29/2025	02/07/2025	Exercise		245,682	178.98	9,238		714	(3,892)			714		(4,606)				0001
Purchased Call/JSG/JSG405LSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/02/2024	01/02/2026	02/20/2025	Exercise		126,060	180.67	35,738		925	(1,454)			925		(2,422)				0001
Purchased Call/JSG/JSG405MS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/04/2024	01/02/2026	08/05/2025	Exercise		35,306	178.38	12,170		38	(631)			38		(698)				0001
Purchased Call/JSG/JSG405MSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/05/2024	01/07/2026	08/05/2025	Exercise		34,225	178.5	12,062		.44	(609)			44		(683)				0001
Purchased Call/JSG/JSG405MSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/08/2024	01/08/2026	01/17/2025	Exercise		38,079	180.38	55,799		403	(325)			403		(803)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405MSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	07/17/2025	Exercise		49,273	178.73	5,729		58	(886)			58		(950)				0001
Purchased Call/SBG/SBG017MSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2025	02/19/2025	Exercise		1,514,929	269.64	54,273		180,741	177,442			180,741		(3,299)				0001
Purchased Call/SBG/SBG017XS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	02/07/2025	Exercise		2,692,181	268.04	97,882		311,105	304,227			311,105		(6,878)				0001
Purchased Call/SBG/SBG017XS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2025	03/03/2025	Exercise		1,941,556	268.64	69,726		216,612	211,148			216,612		(5,464)				0001
Purchased Call/SBG/SBG017XSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	03/04/2025	Exercise		811,791	268.91	29,483		86,564	84,211			86,564		(2,353)				0001
Purchased Call/SBG/SBG017XSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/04/2025	Exercise		1,127,883	269.19	43,473		118,969	115,485			118,969		(3,484)				0001
Purchased Call/SBG/SBG017XSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	03/06/2025	Exercise		484,282	271.08	16,213		41,726	40,242			41,726		(1,484)				0001
Purchased Call/SBG/SBG017XSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	02/12/2025	Exercise		894,530	271.08	31,487		84,818	82,094			84,818		(2,724)				0001
Purchased Call/SBG/SBG017XSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/05/2025	Exercise		2,473,034	271.08	70,835		239,990	233,936			239,990		(6,054)				0001
Purchased Call/SBG/SBG017XSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2023	03/06/2025	03/10/2025	Exercise		3,874,042	271.21	126,763		376,889	365,736			376,889		(11,153)				0001
Purchased Call/SBG/SBG017XSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	02/25/2025	Exercise		733,638	269.68	25,042		77,405	75,162			77,405		(2,243)				0001
Purchased Call/SBG/SBG017XSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	02/10/2025	Exercise		3,831,621	268.76	121,076		418,486	407,613			418,486		(10,872)				0001
Purchased Call/SBG/SBG017XSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/13/2025	Exercise		705,957	267.34	24,251		72,734	70,413			72,734		(2,321)				0001
Purchased Call/SBG/SBG017XSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2025	02/28/2025	Exercise		4,821,331	263.42	144,266		567,799	553,712			567,799		(14,087)				0001
Purchased Call/SBG/SBG017XSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	03/18/2025	Exercise		1,719,408	261.99	54,737		222,023	216,601			222,023		(5,421)				0001
Purchased Call/SBG/SBG017XSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/19/2025	Exercise		1,537,679	258.72	56,747		232,943	227,083			232,943		(5,860)				0001
Purchased Call/SBG/SBG017XST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	03/20/2025	Exercise		781,498	258.72	28,575		121,512	118,529			121,512		(2,984)				0001
Purchased Call/SBG/SBG017XSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/25/2025	Exercise		3,110,759	259.9	125,884		466,512	452,270			466,512		(14,242)				0001
Purchased Call/SBG/SBG017XSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	02/28/2025	Exercise		2,144,205	259.42	83,021		331,293	321,914			331,293		(9,379)				0001
Purchased Call/SBG/SBG017YS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	01/30/2025	Exercise		2,268,670	262.02	85,347		308,185	298,058			308,185		(10,127)				0001
Purchased Call/SBG/SBG017YS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	04/01/2025	Exercise		1,727,057	261.11	67,030		241,469	233,526			241,469		(7,942)				0001
Purchased Call/SBG/SBG017YS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	03/14/2025	Exercise		1,239,860	262.68	45,989		164,677	159,215			164,677		(5,462)				0001
Purchased Call/SBG/SBG017YS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	04/02/2025	Exercise		2,000,690	263.51	75,635		248,383	239,096			248,383		(9,288)				0001
Purchased Call/SBG/SBG017YS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	01/17/2025	Exercise		428,778	263.51	15,767		54,670	52,698			54,670		(1,972)				0001
Purchased Call/SBG/SBG017YS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	01/24/2025	Exercise		2,800,347	264.56	100,926		286,377	273,616			286,377		(12,762)				0001
Purchased Call/SBG/SBG017YS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	03/28/2025	Exercise		2,364,157	263.95	87,195		186,651	175,456			186,651		(11,194)				0001
Purchased Call/SBG/SBG017YSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	04/09/2025	Exercise		1,052,008	263.81	57,451		64,676	53,289			64,676		(11,387)				0001
Purchased Call/SBG/SBG017YSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	02/25/2025	Exercise		2,776,736	265	101,736		181,561	167,549			181,561		(14,011)				0001
Purchased Call/SBG/SBG017YSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	01/14/2025	Exercise		1,152,187	265.26	41,877		81,937	75,987			81,937		(5,950)				0001
Purchased Call/SBG/SBG017YSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	01/24/2025	Exercise		2,748,628	265.52	96,411		188,548	174,453			188,548		(14,096)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG017YSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2023	04/18/2025	01/28/2025	Exercise		1,898,857	266.15	65,243		127,643	118,015			127,643		(9,628)				0001
Purchased Call/SBG/SBG017YSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2025	01/15/2025	Exercise		1,972,875	264.47	70,702		147,201	136,755			147,201		(10,446)				0001
Purchased Call/SBG/SBG017YSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	04/23/2025	Exercise		1,745,240	264.17	64,039		125,697	115,978			125,697		(9,718)				0001
Purchased Call/SBG/SBG017YSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	04/18/2025	Exercise		421,760	264.17	15,352		31,339	28,999			31,339		(2,341)				0001
Purchased Call/SBG/SBG017YSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	01/24/2025	Exercise		2,024,859	262.4	74,787		179,593	167,862			179,593		(11,732)				0001
Purchased Call/SBG/SBG017YSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	03/11/2025	Exercise		3,814,717	264.39	136,191		305,258	283,307			305,258		(21,951)				0001
Purchased Call/SBG/SBG017ZS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	03/28/2025	Exercise		2,442,748	262.36	86,595		218,791	204,337			218,791		(14,455)				0001
Purchased Call/SBG/SBG017ZS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	01/10/2025	Exercise		2,451,525	261.63	89,065		227,138	212,325			227,138		(14,813)				0001
Purchased Call/SBG/SBG017ZS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	01/09/2025	Exercise		3,422,433	263.3	127,051		299,666	277,501			299,666		(22,165)				0001
Purchased Call/JSG/JSG405FS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/13/2023	10/15/2025	01/09/2025	Exercise		1,146,467	179.03	42,649		61,860	45,070			61,860		(16,790)				0001
Purchased Call/JSG/JSG405FS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/13/2023	10/14/2025	02/10/2025	Exercise		639,353	179.03	23,784		38,827	29,484			38,827		(9,344)				0001
Purchased Call/JSG/JSG405FSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/16/2023	10/16/2025	01/09/2025	Exercise		409,573	181.71	15,318		11,013	4,961			11,013		(6,052)				0001
Purchased Call/JSG/JSG405FSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/20/2023	10/21/2025	02/10/2025	Exercise		1,327,614	175.71	49,387		101,967	82,090			101,967		(19,877)				0001
Purchased Call/JSG/JSG405GS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2023	10/23/2025	03/10/2025	Exercise		455,611	174.28	16,949		37,337	30,479			37,337		(6,859)				0001
Purchased Call/JSG/JSG405GSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/01/2023	10/31/2025	06/18/2025	Exercise		318,580	177.26	11,787		9,246	4,340			9,246		(4,906)				0001
Purchased Call/JSG/JSG405HSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/07/2023	11/07/2025	06/18/2025	Exercise		387,571	183.71	26,935		6,712	(7,380)			6,712		(14,091)				0001
Purchased Call/JSG/JSG405HSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/10/2023	11/10/2025	08/06/2025	Exercise		102,348	183.78	3,797		897	(738)			897		(1,635)				0001
Purchased Call/JSG/JSG4051S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/15/2023	11/14/2025	07/17/2025	Exercise		274,282	188.07	10,176		808	(3,623)			808		(4,431)				0001
Purchased Call/JSG/JSG4051SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/17/2023	11/18/2025	01/09/2025	Exercise		1,443,330	188.37	53,692		10,717	(12,958)			10,717		(23,675)				0001
Purchased Call/JSG/JSG4051SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/20/2023	11/20/2025	08/06/2025	Exercise		707,149	188.78	26,306		690	(10,966)			690		(11,655)				0001
Purchased Call/JSG/JSG405JS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/24/2023	11/26/2025	02/10/2025	Exercise		794,628	191.06	30,647		14,761	677			14,761		(14,084)				0001
Purchased Call/JSG/JSG405JSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/01/2023	12/02/2025	01/17/2025	Exercise		937,772	195.25	35,073		9,912	(6,228)			9,912		(16,139)				0001
Purchased Call/JSG/JSG405JSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/01/2023	12/03/2025	08/06/2025	Exercise		357,364	195.25	13,365		359	(5,801)			359		(6,160)				0001
Purchased Call/JSG/JSG405JSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/04/2023	12/04/2025	08/06/2025	Exercise		327,454	195.25	12,214		835	(4,811)			835		(5,646)				0001
Purchased Call/JSG/JSG4050S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/16/2024	02/13/2026	03/27/2025	Exercise		49,380	181.79	7,481		579	(458)			579		(1,056)				0001
Purchased Call/JSG/JSG4050SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/22/2024	02/20/2026	03/10/2025	Exercise		33,121	184.07	9,824		380	(326)			380		(729)				0001
Purchased Call/JSG/JSG405RS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/27/2024	02/27/2026	03/03/2025	Exercise		132,230	184.07	22,471		1,086	(1,762)			1,086		(2,872)				0001
Purchased Call/JSG/JSG405SSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/21/2024	03/20/2026	02/07/2025	Exercise		78,616	191.43	16,582		448	(1,354)			448		(1,839)				0001
Purchased Call/JSG/JSG405TSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/02/2024	04/02/2026	04/08/2025	Exercise		169,019	185.38	50,658		233	(3,779)			233		(4,073)				0001
Purchased Call/JSG/JSG405US1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/05/2024	04/06/2026	07/28/2025	Exercise		37,723	183.86	12,778		96	(806)			96		(933)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405Y$7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2026	06/20/2025	Exercise		282,034	179.94	51,966		1,207	(6,529)			1,207		(7,792)				0001
Purchased Call/JSG/JSG405Y$II	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/14/2024	06/15/2026	01/17/2025	Exercise		176,509	176.18	21,561		1,672	(3,282)			1,672		(4,995)				0001
Purchased Call/JSG/JSG405Z$4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2026	02/10/2025	Exercise		559,975	179.94	86,443		3,067	(12,739)			3,067		(15,940)				0001
Purchased Call/JSG/JSG405Z$7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/20/2024	06/18/2026	01/14/2025	Exercise		58,245	181.55	20,936		475	(1,172)			475		(1,698)				0001
Purchased Call/SBG/SBG0172S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	05/13/2025	Exercise		839,725	263.67	30,452		73,615	68,262			73,615		(5,353)				0001
Purchased Call/SBG/SBG0172S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	03/28/2025	Exercise		2,692,976	263.47	95,866		239,432	222,344			239,432		(17,089)				0001
Purchased Call/SBG/SBG0172S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	04/25/2025	Exercise		1,147,240	262.08	42,339		107,941	100,460			107,941		(7,481)				0001
Purchased Call/SBG/SBG0172SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	01/17/2025	Exercise		1,267,410	262.37	46,514		124,530	116,044			124,530		(8,486)				0001
Purchased Call/SBG/SBG0172SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	04/25/2025	Exercise		1,943,224	263.81	72,187		181,260	167,751			181,260		(13,509)				0001
Purchased Call/SBG/SBG0172SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	01/06/2025	Exercise		3,288,020	263.91	119,008		308,942	286,781			308,942		(22,161)				0001
Purchased Call/SBG/SBG0172SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	02/12/2025	Exercise		1,257,553	263.97	45,657		118,766	110,045			118,766		(8,720)				0001
Purchased Call/SBG/SBG0172SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	02/03/2025	Exercise		1,402,683	263.97	51,679		130,853	120,924			130,853		(9,930)				0001
Purchased Call/SBG/SBG0172SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	05/27/2025	Exercise		2,407,876	264.61	87,116		210,854	193,982			210,854		(16,871)				0001
Purchased Call/SBG/SBG0172SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	01/22/2025	Exercise		1,683,919	262.94	67,472		158,967	145,538			158,967		(13,428)				0001
Purchased Call/SBG/SBG0172SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	02/18/2025	Exercise		502,210	263.82	15,800		48,037	44,822			48,037		(3,215)				0001
Purchased Call/SBG/SBG0172SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	01/28/2025	Exercise		288,775	263.82	10,454		28,055	25,956			28,055		(2,099)				0001
Purchased Call/SBG/SBG0172SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/26/2025	01/28/2025	Exercise		2,574,864	263.82	89,039		233,525	215,719			233,525		(17,805)				0001
Purchased Call/SBG/SBG0172SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	03/14/2025	Exercise		5,119,315	261.04	195,641		537,170	497,002			537,170		(40,168)				0001
Purchased Call/SBG/SBG0172SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	01/09/2025	Exercise		4,363,915	262.24	169,530		436,967	402,094			436,967		(34,873)				0001
Purchased Call/SBG/SBG0172SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	01/24/2025	Exercise		2,116,747	264.33	77,869		192,532	176,226			192,532		(16,306)				0001
Purchased Call/SBG/SBG0172SII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	02/25/2025	Exercise		1,857,047	264.33	67,494		169,838	155,579			169,838		(14,259)				0001
Purchased Call/JSG/JSG405K$9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	01/07/2025	Exercise		658,555	195.25	24,564		4,946	(6,679)			4,946		(11,625)				0001
Purchased Call/JSG/JSG405L$8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	03/26/2025	Exercise		1,105,759	193.99	41,577		1,957	(18,402)			1,957		(20,359)				0001
Purchased Call/JSG/JSG405L$C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2025	05/07/2025	Exercise		613,071	194.67	23,051		1,255	(10,097)			1,255		(11,352)				0001
Purchased Call/JSG/JSG405L$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	06/05/2025	Exercise		332,854	194.96	12,515		1,690	(4,482)			1,690		(6,172)				0001
Purchased Call/JSG/JSG405M$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	03/10/2025	Exercise		81,255	194.95	19,446		1,875	316			1,875		(1,582)				0001
Purchased Call/JSG/JSG405N$5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/12/2024	01/13/2026	01/09/2025	Exercise		251,536	194.22	38,764		11,515	6,611			11,515		(5,005)				0001
Purchased Call/JSG/JSG4050$U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	01/17/2025	Exercise		31,174	195.73	17,376		1,097	459			1,097		(682)				0001
Purchased Call/JSG/JSG4050$V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	03/14/2025	Exercise		58,559	195.73	26,641		2,414	1,218			2,414		(1,263)				0001
Purchased Call/JSG/JSG405P$X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	09/10/2025	Exercise		34,308	194.85	4,143		942	223			942		(723)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405QS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/16/2024	02/17/2026	03/26/2025	Exercise		50,837	199.22	23,584		1,435	363			1,435		(1,146)				0001
Purchased Call/JSG/JSG405QS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2026	01/09/2025	Exercise		292,287	199.22	14,936		3,315	(2,853)			3,315		(6,182)				0001
Purchased Call/JSG/JSG405RSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	09/10/2025	Exercise		20,553	202.1	8,457		337	(112)			337		(469)				0001
Purchased Call/JSG/JSG405RSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	09/10/2025	Exercise		24,801	202.1	12,147		404	(135)			404		(570)				0001
Purchased Call/JSG/JSG405QSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2026	01/17/2025	Exercise		120,373	178.73	75,234		1,117	(2,369)			1,117		(3,633)				0001
Purchased Call/JSG/JSG405QS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/05/2024	07/06/2026	08/13/2025	Exercise		132,665	178.06	36,645		672	(3,209)			672		(3,968)				0001
Purchased Call/JSG/JSG405QS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	06/26/2025	Exercise		113,664	176.45	19,194		857	(2,683)			857		(3,561)				0001
Purchased Call/JSG/JSG405QS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2026	09/16/2025	Exercise		120,687	187.26	38,860		416	(3,492)			416		(3,956)				0001
Purchased Call/SBG/SBG0172SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025	05/08/2025	Exercise		1,088,394	264.33	40,295		98,565	90,068			98,565		(8,497)				0001
Purchased Call/SBG/SBG1170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/07/2023	06/06/2025	01/28/2025	Exercise		2,871,605	265.4	104,072		253,980	231,653			253,980		(22,327)				0001
Purchased Call/SBG/SBG1170S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025	02/25/2025	Exercise		1,450,269	265.43	53,547		128,811	117,272			128,811		(11,538)				0001
Purchased Call/SBG/SBG1170S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/09/2025	01/17/2025	Exercise		5,711,033	265.83	211,398		497,582	451,258			497,582		(46,324)				0001
Purchased Call/SBG/SBG1170S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/11/2025	01/17/2025	Exercise		2,069,388	265.83	74,912		183,064	166,520			183,064		(16,544)				0001
Purchased Call/SBG/SBG1170S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/13/2023	06/13/2025	03/28/2025	Exercise		1,717,652	267.56	63,339		138,259	124,088			138,259		(14,171)				0001
Purchased Call/SBG/SBG1170S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/14/2023	06/13/2025	03/28/2025	Exercise		2,448,956	268.39	88,905		188,459	168,519			188,459		(19,940)				0001
Purchased Call/SBG/SBG1170SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2025	03/26/2025	Exercise		1,941,468	268.85	69,828		151,042	134,922			151,042		(16,120)				0001
Purchased Call/SBG/SBG1170SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/16/2025	02/28/2025	Exercise		1,446,001	268.85	51,433		112,165	100,402			112,165		(11,763)				0001
Purchased Call/SBG/SBG1170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2025	01/17/2025	Exercise		4,593,949	267.44	167,311		373,429	334,353			373,429		(39,076)				0001
Purchased Call/SBG/SBG1170SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/21/2023	06/20/2025	02/25/2025	Exercise		4,879,536	267.67	175,516		392,116	351,085			392,116		(41,030)				0001
Purchased Call/SBG/SBG1170SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025	04/07/2025	Exercise		1,627,640	267.48	58,020		132,057	118,446			132,057		(13,611)				0001
Purchased Call/SBG/SBG1170SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/23/2023	06/25/2025	03/26/2025	Exercise		2,182,193	266.88	78,777		176,980	158,069			176,980		(18,911)				0001
Purchased Call/SBG/SBG1170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/26/2023	06/26/2025	01/31/2025	Exercise		3,670,992	266.7	140,646		305,719	271,553			305,719		(34,166)				0001
Purchased Call/SBG/SBG1170SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/27/2023	06/27/2025	02/18/2025	Exercise		2,771,731	267.43	103,846		229,867	204,609			229,867		(25,258)				0001
Purchased Call/SBG/SBG1170SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/28/2023	06/27/2025	01/31/2025	Exercise		4,356,411	268.67	157,865		342,463	304,036			342,463		(38,427)				0001
Purchased Call/SBG/SBG1170SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/30/2023	06/30/2025	01/28/2025	Exercise		2,653,543	269.89	98,148		194,000	169,614			194,000		(24,386)				0001
Purchased Call/JSG/JSG405SS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	07/17/2025	Exercise		30,689	202.65	6,705		277	(408)			277		(701)				0001
Purchased Call/JSG/JSG405VSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	03/26/2025	Exercise		23,952	209.65	3,408		553	(50)			553		(610)				0001
Purchased Call/JSG/JSG405WSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2024	12/18/2025	01/09/2025	Exercise		301,074	193.59	24,464		1,937	(12,868)			1,937		(14,805)				0001
Purchased Call/JSG/JSG405WSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2024	12/19/2025	06/18/2025	Exercise		141,118	190.6	12,727		611	(7,100)			611		(7,711)				0001
Purchased Call/JSG/JSG505AS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	01/07/2025	Exercise		61,769	216.54	5,730		1,055	(1,383)			1,055		(2,443)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505A5X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/13/2024	12/14/2026	09/29/2025	Exercise		58,671	210.05	2,793		732	(1,595)			732		(2,328)				0001
Purchased Call/JSG/JSG505B3H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/20/2024	12/21/2026	01/27/2025	Exercise		87,253	195.79	12,351		3,766	288			3,766		(3,502)				0001
Purchased Call/JSG/JSG505C9M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/08/2025	01/08/2027	01/10/2025	Exercise		297,448	195.66	5,186	3,267	3,471	204			3,471		(3,266)				0001
Purchased Call/JSG/JSG505D5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/15/2025	01/15/2027	01/17/2025	Expire		161,917	196.26	6,380												0001
Purchased Call/JSG/JSG505D9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/23/2025	01/22/2027	01/27/2025	Expire		63,566	198.88	2,505								4				0001
Purchased Call/JSG/JSG505DSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/24/2025	01/25/2027	01/28/2025	Exercise		668,320	199.01	20,062	3,135	2,033	(1,101)			2,033		(3,104)				0001
Purchased Call/JSG/JSG505ES1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2025	01/29/2027	02/04/2025	Expire		138,789	198.74	5,468								9				0001
Purchased Call/JSG/JSG505FS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/18/2025	02/18/2027	02/20/2025	Exercise		1,180,162	198.98	30,262	8,000	5,164	(2,837)			5,164		(7,995)				0001
Purchased Call/JSG/JSG505FSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/20/2025	02/19/2027	02/24/2025	Exercise		281,753	202.38	10,120	462	175	(287)			175		(444)				0001
Purchased Call/JSG/JSG505HS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/13/2025	03/12/2027	03/17/2025	Exercise		136,252	197.67	3,504	912	498	(414)			498		(905)				0001
Purchased Call/JSG/JSG505I90	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/14/2025	03/12/2027	03/18/2025	Expire		442,332	200.18	17,339								33				0001
Purchased Call/JSG/JSG505JS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/28/2025	03/25/2027	04/01/2025	Exercise		606,251	198.75	14,170	4,767	1,911	(2,856)			1,911		(4,738)				0001
Purchased Call/JSG/JSG505JSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/04/2025	04/02/2027	04/08/2025	Expire		91,976	176.1	3,587								7				0001
Purchased Call/JSG/JSG505JSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/08/2025	04/08/2027	04/10/2025	Exercise		759,553	172.46	26,821	1,363	2,426	1,063			2,426		(1,353)				0001
Purchased Call/JSG/JSG505KS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/11/2025	04/12/2027	04/15/2025	Expire		143,426	175.66	5,565								12				0001
Purchased Call/JSG/JSG505KS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/15/2025	04/15/2027	04/17/2025	Exercise		849,105	176.03	19,477	6,776	8,980	2,204			8,980		(6,769)				0001
Purchased Call/JSG/JSG505KSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/17/2025	04/19/2027	04/21/2025	Exercise		80,962	175.81	1,928	611	807	197			807		(607)				0001
Purchased Call/JSG/JSG5054SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/11/2024	09/11/2026	01/31/2025	Exercise		174,573	183.31	22,529		1,069	(4,769)			1,069		(5,860)				0001
Purchased Call/JSG/JSG5054SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/12/2024	09/11/2026	10/15/2025	Exercise		62,018	184.51	12,239		128	(1,950)			128		(2,105)				0001
Purchased Call/JSG/JSG5054S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/13/2024	09/14/2026	03/03/2025	Exercise		94,058	186.26	33,524		794	(2,372)			794		(3,247)				0001
Purchased Call/JSG/JSG5054SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/18/2024	09/18/2026	10/10/2025	Exercise		102,997	187.39	14,661		308	(3,176)			308		(3,498)				0001
Purchased Call/JSG/JSG5055S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/19/2024	09/18/2026	07/28/2025	Exercise		100,563	190.58	25,248		264	(3,152)			264		(3,474)				0001
Purchased Call/JSG/JSG5055S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/20/2024	09/18/2026	06/27/2025	Exercise		41,013	189.77	39,253	.69		(1,326)			69		(1,499)				0001
Purchased Call/JSG/JSG5055S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/20/2024	09/21/2026	04/24/2025	Exercise		156,166	189.77	33,282		257	(5,058)			257		(5,390)				0001
Purchased Call/JSG/JSG5055SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/27/2024	09/28/2026	02/05/2025	Exercise		191,705	190.54	20,176		764	(5,833)			764		(6,632)				0001
Purchased Call/JSG/JSG5055ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/01/2024	10/01/2026	01/31/2025	Exercise		295,303	191.44	48,983		1,624	(8,650)			1,624		(10,325)				0001
Purchased Call/JSG/JSG5058SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/12/2024	11/12/2026	01/14/2025	Exercise		227,066	191.87	64,775		616	(7,804)			616		(8,497)				0001
Purchased Call/JSG/JSG505AS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/04/2024	12/04/2026	02/10/2025	Exercise		395,854	184.79	56,692		1,689	(13,847)			1,689		(15,592)				0001
Purchased Call/JSG/JSG505DSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/22/2025	01/22/2027	01/24/2025	Exercise		2,209,164	165.31	70,997	8,022	4,849	(3,174)			4,849		(8,016)				0001
Purchased Call/JSG/JSG505KSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/22/2025	04/22/2027	04/24/2025	Exercise		803,990	175.97	27,376	1,950	2,578	628			2,578		(1,938)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505KSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/23/2025	04/23/2027	04/25/2025	Exercise		221,214	176.56	4,318	2,143	2,934	790			2,934		(2,142)				0001
Purchased Call/JSG/JSG505LS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/29/2025	04/29/2027	05/01/2025	Exercise		811,418	178.55	12,377	9,634	13,610	3,976			13,610		(9,629)				0001
Purchased Call/JSG/JSG505LSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/30/2025	04/30/2027	05/02/2025	Exercise		234,309	179.06	7,257	941	1,062	121			1,062		(937)				0001
Purchased Call/JSG/JSG505LSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/02/2025	04/30/2027	05/06/2025	Expire		263,437	180.54	10,248								24				0001
Purchased Call/JSG/JSG505LSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/07/2025	05/07/2027	05/09/2025	Exercise		784,543	179.74	17,118	6,700	9,427	2,726			9,427		(6,692)				0001
Purchased Call/JSG/JSG505MSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/14/2025	05/14/2027	05/16/2025	Expire		110,520	181.56	4,277								2				0001
Purchased Call/JSG/JSG505MSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/20/2025	05/20/2027	05/22/2025	Exercise		1,409,335	186.18	35,366	9,658	9,954	296			9,954		(9,639)				0001
Purchased Call/JSG/JSG505NS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/21/2027	05/28/2025	Exercise		435,848	181.3	14,407	1,252	1,444	191			1,444		(1,203)				0001
Purchased Call/JSG/JSG505NS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/24/2027	05/28/2025	Exercise		404,301	181.3	14,319	684	1,336	652			1,336		(635)				0001
Purchased Call/JSG/JSG505NSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/28/2027	06/03/2025	Exercise		655,279	184.15	21,738	1,843	3,114	1,271			3,114		(1,789)				0001
Purchased Call/JSG/JSG505NSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/03/2025	06/03/2027	06/05/2025	Exercise		748,301	184.78	24,016	2,584	2,879	295			2,879		(2,570)				0001
Purchased Call/JSG/JSG505OSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/18/2025	06/17/2027	06/23/2025	Exercise		352,194	181.26	7,717	3,027	5,684	2,657			5,684		(2,998)				0001
Purchased Call/JSG/JSG505PS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/20/2025	06/17/2027	06/24/2025	Exercise		367,564	181.91	8,383	2,994	4,815	1,821			4,815		(2,972)				0001
Purchased Call/JSG/JSG505PSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/25/2025	06/25/2027	06/27/2025	Exercise		525,032	182.08	12,491	4,045	6,067	2,022			6,067		(4,037)				0001
Purchased Call/JSG/JSG505PSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/27/2025	06/25/2027	07/01/2025	Exercise		396,644	184.31	10,324	2,612	3,182	570			3,182		(2,584)				0001
Purchased Call/JSG/JSG505PSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/27/2025	06/28/2027	07/01/2025	Exercise		635,515	184.31	13,513	5,700	4,603	(1,097)			4,603		(5,663)				0001
Purchased Call/JSG/JSG505QSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/11/2025	07/09/2027	07/15/2025	Exercise		444,661	188.46	14,495	1,446	1,507	61			1,507		(1,405)				0001
Purchased Call/JSG/JSG505RS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/18/2025	07/19/2027	07/22/2025	Exercise		381,961	187.23	11,640	1,667	1,413	(254)			1,413		(1,633)				0001
Purchased Call/SBG/SBG1170SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	04/08/2025	Exercise		2,905,649	270.91	101,150		215,791	190,313			215,791		(25,478)				0001
Purchased Call/SBG/SBG1170SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2023	07/04/2025	02/07/2025	Exercise		2,180,795	270.37	72,913		165,053	146,579			165,053		(18,474)				0001
Purchased Call/SBG/SBG1170SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	01/09/2025	Exercise		1,989,354	268.49	72,494		160,727	142,061			160,727		(18,666)				0001
Purchased Call/SBG/SBG1170SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	03/28/2025	Exercise		2,355,940	269.39	85,884		198,173	175,643			198,173		(22,530)				0001
Purchased Call/SBG/SBG1170SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	02/18/2025	Exercise		3,457,196	270.17	125,515		280,416	247,440			280,416		(32,976)				0001
Purchased Call/SBG/SBG1170SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	03/28/2025	Exercise		2,732,391	270.73	95,804		215,077	189,791			215,077		(25,286)				0001
Purchased Call/SBG/SBG1171S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	03/28/2025	Exercise		1,800,832	270.04	65,010		132,647	115,168			132,647		(17,479)				0001
Purchased Call/SBG/SBG1171S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	01/31/2025	Exercise		3,545,962	270.05	134,914		276,607	240,054			276,607		(36,553)				0001
Purchased Call/SBG/SBG1171S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	02/28/2025	Exercise		2,147,826	272.26	77,063		153,395	132,377			153,395		(21,018)				0001
Purchased Call/SBG/SBG1171S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	01/21/2025	Exercise		2,752,140	272.26	99,077		229,089	201,500			229,089		(27,589)				0001
Purchased Call/SBG/SBG1171S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	02/05/2025	Exercise		4,730,390	272.26	170,294		339,842	292,590			339,842		(47,252)				0001
Purchased Call/SBG/SBG1171SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	03/14/2025	Exercise		2,752,555	273.61	97,633		211,067	183,559			211,067		(27,508)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1171SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	02/28/2025	Exercise		3,808,702	273.1	138,663		299,167	260,016			299,167		(39,151)				0001
Purchased Call/SBG/SBG1171SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/25/2025	05/15/2025	Exercise		1,061,611	273.88	41,383		79,951	67,359			79,951		(12,591)				0001
Purchased Call/SBG/SBG1171SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	04/28/2025	Exercise		2,552,167	274.78	90,912		172,499	146,151			172,499		(26,348)				0001
Purchased Call/SBG/SBG1171SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	02/07/2025	Exercise		4,912,976	274.67	171,072		301,356	251,577			301,356		(49,779)				0001
Purchased Call/SBG/SBG1171SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	02/18/2025	Exercise		2,258,403	272.52	81,339		164,932	140,795			164,932		(24,137)				0001
Purchased Call/SBG/SBG1171SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	02/07/2025	Exercise		2,857,359	272.52	102,865		215,651	185,032			215,651		(30,620)				0001
Purchased Call/SBG/SBG1171SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	01/17/2025	Exercise		4,188,893	272.78	151,384		344,503	298,884			344,503		(45,619)				0001
Purchased Call/SBG/SBG1171SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	03/28/2025	Exercise		2,272,334	273.3	80,514		184,007	159,665			184,007		(24,342)				0001
Purchased Call/SBG/SBG1171ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	02/07/2025	Exercise		3,692,816	272.9	132,941		327,782	287,059			327,782		(40,722)				0001
Purchased Call/SBG/SBG1171SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	01/21/2025	Exercise		1,398,227	272.9	50,336		125,155	109,688			125,155		(15,467)				0001
Purchased Call/SBG/SBG1171SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	01/24/2025	Exercise		4,426,095	272.44	150,764		410,474	363,878			410,474		(46,596)				0001
Purchased Call/SBG/SBG1171SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2025	01/06/2025	Exercise		3,969,234	271.51	137,705		382,871	340,128			382,871		(42,743)				0001
Purchased Call/SBG/SBG1171SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	02/21/2025	Exercise		3,777,871	270.35	135,006		383,676	341,723			383,676		(41,953)				0001
Purchased Call/SBG/SBG1172S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	08/20/2025	Exercise		2,277,532	269.99	82,594		239,779	213,724			239,779		(26,055)				0001
Purchased Call/SBG/SBG1172S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	03/27/2025	Exercise		3,289,918	270.19	119,936		359,582	321,346			359,582		(38,236)				0001
Purchased Call/SBG/SBG1172S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	01/28/2025	Exercise		3,086,966	270.5	112,321		365,894	329,960			365,894		(35,934)				0001
Purchased Call/SBG/SBG1172S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	01/31/2025	Exercise		4,004,318	270.9	143,455		468,596	422,649			468,596		(45,947)				0001
Purchased Call/SBG/SBG1172S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	03/14/2025	Exercise		3,311,872	271.08	118,896		346,999	308,292			346,999		(38,707)				0001
Purchased Call/SBG/SBG1172S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	08/29/2025	Exercise		1,265,455	271.08	45,430		138,214	123,382			138,214		(14,832)				0001
Purchased Call/SBG/SBG1172S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	03/14/2025	Exercise		2,789,579	272.01	105,840		295,780	261,040			295,780		(34,740)				0001
Purchased Call/SBG/SBG1172SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	03/28/2025	Exercise		2,495,745	273.27	90,637		246,720	216,786			246,720		(29,935)				0001
Purchased Call/SBG/SBG1172SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	01/06/2025	Exercise		3,793,700	273.65	138,831		362,082	316,165			362,082		(45,916)				0001
Purchased Call/JSG/JSG505FSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2027	08/01/2025	Exercise		237,775	190.17	7,647	837	670	(167)			670		(831)				0001
Purchased Call/JSG/JSG5055S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	08/05/2025	Exercise		333,225	187.19	10,043	1,560	1,418	(142)			1,418		(1,530)				0001
Purchased Call/JSG/JSG5055SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2027	08/07/2025	Exercise		842,994	190.56	28,246	2,526	2,114	(413)			2,114		(2,503)				0001
Purchased Call/JSG/JSG5055SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	08/08/2025	Exercise		352,712	190.21	12,460	736	583	(153)			583		(726)				0001
Purchased Call/JSG/JSG5055SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/07/2025	08/06/2027	08/11/2025	Exercise		385,868	190.92	11,709	1,747	1,343	(405)			1,343		(1,712)				0001
Purchased Call/JSG/JSG5057SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	08/19/2025	Expire		538,884	194.98	21,286								66				0001
Purchased Call/JSG/JSG5057SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	08/19/2025	Exercise		602,546	194.98	20,996	1,402	910	(492)			910		(1,338)				0001
Purchased Call/JSG/JSG5057SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	08/26/2025	Exercise		681,840	201.11	25,964	484	232	(252)			232		(402)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505JS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/28/2025	08/27/2027	09/02/2025	Exercise		152,845	196.84	4,654	691	408	(283)			408		(671)				0001
Purchased Call/JSG/JSG505JSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2027	09/05/2025	Exercise		1,151,027	195.09	41,823	1,879	1,248	(631)			1,248		(1,840)				0001
Purchased Call/JSG/JSG505JSII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2027	09/11/2025	Exercise		1,195,929	194.78	28,303	9,588	8,675	(912)			8,675		(9,561)				0001
Purchased Call/JSG/JSG505JS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	09/15/2025	Expire		265,156	200.25	10,527								35				0001
Purchased Call/JSG/JSG505JSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/12/2025	09/13/2027	09/16/2025	Exercise		470,071	196.4	14,930	1,866	940	(926)			940		(1,817)				0001
Purchased Call/JSG/JSG505JSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/15/2025	09/15/2027	09/17/2025	Exercise		240,290	193.32	3,718	2,923	1,683	(1,240)			1,683		(2,919)				0001
Purchased Call/JSG/JSG505JSII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	09/23/2025	Expire		279,950	191.68	11,114								37				0001
Purchased Call/JSG/JSG505JIS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2027	09/25/2025	Exercise		1,195,816	192.09	38,240	4,617	3,835	(782)			3,835		(4,578)				0001
Purchased Call/JSG/JSG505JS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/03/2025	10/04/2027	10/07/2025	Exercise		804,637	195.66	27,617	2,204	1,244	(959)			1,244		(2,108)				0001
Purchased Call/JSG/JSG505JS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/06/2025	10/06/2027	10/08/2025	Exercise		320,179	193.31	11,836	454	286	(168)			286		(441)				0001
Purchased Call/JSG/JSG505JS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2027	10/09/2025	Exercise		906,584	193.37	34,460	811	414	(397)			414		(775)				0001
Purchased Call/JSG/JSG505JS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/18/2027	10/21/2025	Exercise		421,562	187.21	13,838	1,491	1,631	140			1,631		(1,442)				0001
Purchased Call/SBG/SBG1728D	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/01/2023	09/01/2025	01/06/2025	Exercise		3,009,875	274.97	110,458		274,391	237,377			274,391		(37,014)				0001
Purchased Call/SBG/SBG1728E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/01/2023	09/04/2025	03/14/2025	Exercise		1,118,311	274.97	39,967		100,877	87,367			100,877		(13,510)				0001
Purchased Call/SBG/SBG1728F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/01/2023	09/03/2025	01/16/2025	Exercise		3,244,473	274.97	116,801		287,496	248,188			287,496		(39,308)				0001
Purchased Call/SBG/SBG1728G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/01/2023	09/02/2025	05/15/2025	Exercise		1,456,259	274.97	52,425		132,186	114,590			132,186		(17,595)				0001
Purchased Call/SBG/SBG1728H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/05/2023	09/05/2025	02/12/2025	Exercise		4,593,397	275.71	162,495		416,852	361,698			416,852		(55,154)				0001
Purchased Call/SBG/SBG1728J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/07/2023	09/05/2025	01/06/2025	Exercise		4,238,545	274.79	152,618		400,173	348,141			400,173		(52,032)				0001
Purchased Call/SBG/SBG1728M	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/08/2025	04/04/2025	Exercise		1,473,376	274.98	53,463		143,973	125,575			143,973		(18,397)				0001
Purchased Call/SBG/SBG1728P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/13/2023	09/12/2025	01/17/2025	Exercise		4,773,206	276.35	178,424		447,084	384,709			447,084		(62,375)				0001
Purchased Call/SBG/SBG1728R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/15/2023	09/15/2025	03/27/2025	Exercise		3,791,513	278.63	126,716	2,036	327,533	280,653			327,533		(46,880)				0001
Purchased Call/SBG/SBG1728S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/15/2023	09/16/2025	02/12/2025	Exercise		2,758,793	278.63	99,046		243,318	208,214			243,318		(35,104)				0001
Purchased Call/SBG/SBG1728T	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/15/2023	09/17/2025	01/17/2025	Exercise		1,839,338	278.63	65,528		151,175	127,886			151,175		(23,289)				0001
Purchased Call/SBG/SBG1728V	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/19/2023	09/19/2025	09/23/2025	Exercise		2,711,918	278.65	95,795		222,439	188,120			222,439		(34,319)				0001
Purchased Call/SBG/SBG1728W	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/19/2025	01/24/2025	Exercise		3,335,832	278.09	113,868		262,432	221,261			262,432		(41,171)				0001
Purchased Call/SBG/SBG1728X	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/19/2025	02/12/2025	Exercise		5,696,408	276.71	189,256		506,824	438,303			506,824		(68,522)				0001
Purchased Call/SBG/SBG1728Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/23/2025	01/31/2025	Exercise		2,871,820	275.71	102,811		264,916	227,492			264,916		(37,424)				0001
Purchased Call/SBG/SBG1730	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/24/2025	01/17/2025	Exercise		1,214,944	275.71	43,495		109,243	93,373			109,243		(15,871)				0001
Purchased Call/JSG/JSG505ES5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	01/31/2025	Exercise		324,754	165.12	6,857	2,985	2,043	(943)			2,043		(2,985)				0001
Purchased Call/JSG/JSG505ESQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	02/07/2025	Expire		217,367	165.1	8,543								1				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505HS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/05/2025	03/05/2027	03/07/2025	Exercise		670,332	168.22	12,096	7,057	2,836	(4,221)			2,836		(7,054)				0001
Purchased Call/JSG/JSG505HSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/11/2025	03/11/2027	03/13/2025	Exercise		555,009	165.5	17,070	2,343	1,666	(677)			1,666		(2,339)				0001
Purchased Call/JSG/JSG5051S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/18/2025	03/18/2027	03/20/2025	Exercise		835,549	166.68	26,984	2,843	1,397	(1,446)			1,397		(2,835)				0001
Purchased Call/JSG/JSG5051S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/19/2025	03/19/2027	03/21/2025	Exercise		725,749	167.2	17,491	5,443	2,860	(2,583)			2,860		(5,438)				0001
Purchased Call/JSG/JSG505JS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/08/2025	04/08/2027	04/10/2025	Exercise		598,214	142.55	22,137	567	1,238	672			1,238		(558)				0001
Purchased Call/JSG/JSG505YSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/22/2025	10/22/2027	10/24/2025	Expire		383,915	189	15,318								17				0001
Purchased Call/JSG/JSG505YSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2025	10/22/2027	10/27/2025	Exercise		421,725	188.91	8,291	4,247	3,284	(963)			3,284		(4,217)				0001
Purchased Call/JSG/JSG505YSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2025	10/22/2027	10/28/2025	Exercise		506,588	189	19,294	459	355	(104)			355		(389)				0001
Purchased Call/JSG/JSG505YSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/27/2025	10/27/2027	10/29/2025	Expire		363,697	189.23	14,512								16				0001
Purchased Call/JSG/JSG5052S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/04/2025	11/04/2027	11/06/2025	Exercise		610,743	181.67	22,817	745	796	50			796		(719)				0001
Purchased Call/JSG/JSG5052SW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/07/2025	11/05/2027	11/12/2025	Expire		243,315	183.18	9,684								49				0001
Purchased Call/JSG/JSG6050S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/11/2025	11/11/2027	11/13/2025	Exercise		755,417	185.27	25,862	2,102	1,811	(291)			1,811		(2,071)				0001
Purchased Call/JSG/JSG6051S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/25/2025	11/24/2027	11/28/2025	Exercise		1,258,852	183.95	43,305	3,399	3,301	(98)			3,301		(3,288)				0001
Purchased Call/JSG/JSG6051SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/04/2025	12/03/2027	12/08/2025	Expire		216,091	183.39	8,536								34				0001
Purchased Call/JSG/JSG6053SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/23/2025	12/23/2027	12/26/2025	Expire		863,920	187.92	34,211								93				0001
Purchased Call/JSG/JSG6053SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/24/2025	12/23/2027	12/29/2025	Expire		373,233	189.5	14,743								80				0001
Purchased Call/SBG/SBG017VSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	01/08/2025	Exercise		888,972	261.48	33,173		103,234	103,005			103,234		(228)				0001
Purchased Call/SBG/SBG017VSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/14/2025	Exercise		1,074,507	264.72	39,296		106,142	105,653			106,142		(489)				0001
Purchased Call/SBG/SBG017WS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	01/15/2025	Exercise		1,270,028	265.08	47,119		127,935	127,154			127,935		(781)				0001
Purchased Call/SBG/SBG017WS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	01/22/2025	Exercise		2,843,265	264.57	111,324		320,854	318,392			320,854		(2,462)				0001
Purchased Call/SBG/SBG017WS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/23/2025	Exercise		406,670	265.99	14,803		45,923	45,516			45,923		(407)				0001
Purchased Call/JSG/JSG505JSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/09/2025	04/09/2027	04/11/2025	Exercise		621,293	146.11	21,701	1,265	1,798	533			1,798		(1,257)				0001
Purchased Call/JSG/JSG505KS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/11/2025	04/09/2027	04/15/2025	Expire		119,830	145.2	4,649								10				0001
Purchased Call/JSG/JSG505KS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/11/2025	04/13/2027	04/15/2025	Expire		91,925	145.2	3,567								8				0001
Purchased Call/JSG/JSG505NS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/09/2025	05/11/2027	05/13/2025	Expire		55,394	149.15	2,149								5				0001
Purchased Call/JSG/JSG505NS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/16/2025	05/14/2027	05/20/2025	Exercise		626,521	153.92	20,780	1,733	2,019	286			2,019		(1,683)				0001
Purchased Call/JSG/JSG505NSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/20/2025	05/20/2027	05/22/2025	Exercise		690,630	153.85	23,143	1,827	1,994	167			1,994		(1,815)				0001
Purchased Call/JSG/JSG505NSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/29/2025	05/28/2027	06/02/2025	Exercise		508,322	151.8	18,874	399	282	(116)			282		(352)				0001
Purchased Call/JSG/JSG5050SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/17/2025	06/17/2027	06/20/2025	Exercise		1,036,074	150.04	37,527	1,440	1,785	344			1,785		(1,379)				0001
Purchased Call/JSG/JSG5059PS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/20/2025	06/21/2027	06/24/2025	Exercise		561,976	150.29	20,761	606	470	(136)			470		(551)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505PSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/26/2025	06/25/2027	06/30/2025	Exercise		346,083	151.77	10,563	1,484	1,626	142			1,626		(1,456)				0001
Purchased Call/JSG/JSG505PSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/27/2025	06/28/2027	07/01/2025	Exercise		470,960	152.25	17,128	667	822	156			822		(620)				0001
Purchased Call/JSG/JSG505QSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/15/2025	07/15/2027	07/17/2025	Exercise		630,938	152.23	22,736	967	1,587	620			1,587		(950)				0001
Purchased Call/JSG/JSG505QSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/17/2025	07/16/2027	07/21/2025	Expire		322,571	154.87	12,613								36				0001
Purchased Call/JSG/JSG505RSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/25/2025	07/23/2027	07/29/2025	Expire		232,903	159.23	9,107								27				0001
Purchased Call/JSG/JSG505SS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/01/2025	07/30/2027	08/05/2025	Expire		180,833	154.89	7,143								21				0001
Purchased Call/JSG/JSG505SSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/13/2025	08/13/2027	08/15/2025	Expire		310,173	161.76	12,283								10				0001
Purchased Call/JSG/JSG505TS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/15/2025	08/13/2027	08/19/2025	Exercise		456,750	161.38	4,441	6,801	3,684	(3,116)			3,684		(6,787)				0001
Purchased Call/JSG/JSG505USK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/04/2025	09/03/2027	09/08/2025	Exercise		133,645	160.95	3,230	1,031	650	(381)			650		(1,021)				0001
Purchased Call/JSG/JSG505VS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/12/2025	09/13/2027	09/16/2025	Exercise		316,820	160.58	11,738	420	393	(27)			393		(381)				0001
Purchased Call/JSG/JSG505VSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/12/2025	09/10/2027	09/16/2025	Expire		71,368	160.58	2,833								9				0001
Purchased Call/JSG/JSG505WSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/26/2025	09/28/2027	09/30/2025	Expire		56,234	157.72	2,227								8				0001
Purchased Call/JSG/JSG505WSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/29/2025	09/29/2027	10/01/2025	Expire		108,649	158.5	4,302								4				0001
Purchased Call/JSG/JSG505WSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/01/2025	10/01/2027	10/03/2025	Exercise		86,475	159.08	2,610	420	249	(171)			249		(417)				0001
Purchased Call/JSG/JSG505WST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/02/2025	10/01/2027	10/06/2025	Exercise		638,736	157.87	18,514	3,454	2,908	(546)			2,908		(3,390)				0001
Purchased Call/JSG/JSG505XS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/06/2025	10/06/2027	10/08/2025	Expire		143,567	157.99	5,714								6				0001
Purchased Call/JSG/JSG505XSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/10/2025	10/11/2027	10/15/2025	Exercise		92,492	149.86	1,812	935	829	(106)			829		(926)				0001
Purchased Call/JSG/JSG505YS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2025	10/19/2027	10/21/2025	Expire		183,167	152.95	7,308								26				0001
Purchased Call/JSG/JSG505YS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/17/2025	10/18/2027	10/21/2025	Expire		103,782	152.95	4,141								15				0001
Purchased Call/SBG/SBG1173S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	01/09/2025	Exercise		2,481,952	273.96	90,109		267,169	233,983			267,169		(33,187)				0001
Purchased Call/SBG/SBG1173S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	02/25/2025	Exercise		3,348,482	274.45	115,637		353,841	311,117			353,841		(42,724)				0001
Purchased Call/SBG/SBG1173S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	01/31/2025	Exercise		3,171,174	274.74	105,670		335,752	296,120			335,752		(39,632)				0001
Purchased Call/SBG/SBG1173S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	03/10/2025	Exercise		1,803,960	273.35	64,762		183,230	158,977			183,230		(24,253)				0001
Purchased Call/SBG/SBG1173S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	03/28/2025	Exercise		2,238,873	273.35	72,962		236,415	209,176			236,415		(27,239)				0001
Purchased Call/SBG/SBG1173S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	01/28/2025	Exercise		2,874,620	273.35	103,199		298,684	260,126			298,684		(38,558)				0001
Purchased Call/SBG/SBG1173S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	01/09/2025	Exercise		5,485,267	272.23	170,863		565,344	501,026			565,344		(64,319)				0001
Purchased Call/SBG/SBG1173S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	02/07/2025	Exercise		3,506,214	269.43	111,906		414,650	372,312			414,650		(42,339)				0001
Purchased Call/SBG/SBG1173SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	01/14/2025	Exercise		4,841,663	266.49	176,506		620,346	553,340			620,346		(67,006)				0001
Purchased Call/SBG/SBG1173SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	01/17/2025	Exercise		4,169,879	267.94	149,581		522,563	465,081			522,563		(57,482)				0001
Purchased Call/SBG/SBG1173SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	02/18/2025	Exercise		3,482,962	267.94	127,753		444,558	395,636			444,558		(48,921)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG11739F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	03/11/2025	Exercise		2,922,762	268.45	112,302		368,010	324,615			368,010		(43,395)				0001
Purchased Call/SBG/SBG11739G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	02/21/2025	Exercise		4,725,194	270.19	165,420		487,818	423,666			487,818		(64,152)				0001
Purchased Call/SBG/SBG11739H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	01/08/2025	Exercise		3,007,326	269.63	107,392		297,023	255,320			297,023		(41,704)				0001
Purchased Call/SBG/SBG11739J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	01/17/2025	Exercise		1,894,663	269.36	68,018		208,502	181,777			208,502		(26,725)				0001
Purchased Call/SBG/SBG11739K	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	02/25/2025	Exercise		2,180,794	269.36	78,147		246,916	216,258			246,916		(30,658)				0001
Purchased Call/JSG/JSG5505Y5T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/27/2025	10/27/2027	10/29/2025	Exercise		166,668	154.61	3,551	1,549	1,519	(30)			1,519		(1,545)				0001
Purchased Call/JSG/JSG5505Z5Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/10/2025	11/10/2027	11/13/2025	Exercise		894,882	149.95	3,558	16,029	20,365	4,336			20,365		(16,020)				0001
Purchased Call/JSG/JSG6050S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	11/17/2025	Expire		534,846	150.65	21,233								80				0001
Purchased Call/JSG/JSG6050SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2027	11/18/2025	Exercise		75,397	150.11	2,198	398	318	(80)			318		(390)				0001
Purchased Call/JSG/JSG6050SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2027	11/18/2025	Exercise		263,228	150.11	4,928	2,761	3,512	751			3,512		(2,742)				0001
Purchased Call/JSG/JSG6050SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/20/2025	11/19/2027	11/24/2025	Exercise		542,444	144.52	20,196	669	887	217			887		(592)				0001
Purchased Call/JSG/JSG6051SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/26/2025	11/26/2027	12/01/2025	Exercise		705,908	150.83	24,011	2,077	1,968	(110)			1,968		(1,953)				0001
Purchased Call/JSG/JSG6051SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/05/2025	12/06/2027	12/09/2025	Expire		94,684	149.57	3,740								15				0001
Purchased Call/JSG/JSG6052S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2027	12/11/2025	Expire		69,725	147.06	2,754								4				0001
Purchased Call/JSG/JSG6052SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	12/16/2025	Expire		241,362	152.7	9,534								38				0001
Purchased Call/JSG/JSG6052SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/15/2025	12/15/2027	12/17/2025	Expire		276,656	153.75	10,956								14				0001
Purchased Call/JSG/JSG405LSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/06/2025	Expire		147,167	196.97	5,269			(14)					(14)				0001
Purchased Call/JSG/JSG405NSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2024	01/17/2025	01/22/2025	Exercise		156,853	188.67	5,615		8,032	7,785			8,032		(247)				0001
Purchased Call/JSG/JSG405NSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2025	01/23/2025	Exercise		338,059	190.88	12,069		15,514	14,851			15,514		(663)				0001
Purchased Call/JSG/JSG4050S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/26/2024	01/24/2025	01/28/2025	Exercise		146,296	193.3	5,208		4,320	3,988			4,320		(333)				0001
Purchased Call/JSG/JSG4050SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/02/2024	01/31/2025	02/04/2025	Exercise		81,992	195.73	2,919		1,260	1,016			1,260		(243)				0001
Purchased Call/JSG/JSG4050SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2025	02/07/2025	Exercise		287,802	193.31	10,303		7,122	6,132			7,122		(991)				0001
Purchased Call/JSG/JSG405PS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2025	02/10/2025	Exercise		227,851	194.92	8,180		3,347	2,538			3,347		(809)				0001
Purchased Call/JSG/JSG405PSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2025	02/14/2025	Expire		362,757	197.79	12,987			(1,498)					(1,498)				0001
Purchased Call/JSG/JSG4050S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2025	02/21/2025	Exercise		310,517	199.22	11,085		2,519	1,026			2,519		(1,492)				0001
Purchased Call/JSG/JSG4050SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/23/2024	02/25/2025	02/27/2025	Exercise		281,865	202.65	10,063		3,670	2,150			3,670		(1,520)				0001
Purchased Call/SBG/SBG017IISH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2023	01/30/2025	02/03/2025	Exercise		2,525,543	267.36	100,697		306,392	302,065			306,392		(4,327)				0001
Purchased Call/SBG/SBG017IISI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	02/04/2025	Exercise		2,480,969	268.2	90,416		285,838	282,104			285,838		(3,734)				0001
Purchased Call/SBG/SBG017IISJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	01/28/2025	Exercise		1,180,092	268.49	42,194		134,324	132,585			134,324		(1,739)				0001
Purchased Call/SBG/SBG017IISP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/11/2025	Exercise		1,987,954	267.73	72,201		227,248	223,565			227,248		(3,683)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG017IISQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/11/2025	Exercise		960,564	267.92	35,763		109,039	107,210			109,039		(1,829)				0001
Purchased Call/SBG/SBG017IISR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	01/17/2025	Exercise		3,280,809	267.57	122,883		376,567	370,282			376,567		(6,285)				0001
Purchased Call/SBG/SBG017IISV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2023	02/13/2025	02/18/2025	Exercise		1,520,192	268.91	55,987		190,110	186,792			190,110		(3,317)				0001
Purchased Call/SBG/SBG017IISX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	01/17/2025	Exercise		4,097,695	269.17	149,173		495,571	486,513			495,571		(9,058)				0001
Purchased Call/SBG/SBG017XS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	02/21/2025	Exercise		421,198	269.38	15,014		51,113	50,101			51,113		(1,012)				0001
Purchased Call/SBG/SBG017XS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	01/17/2025	Exercise		379,896	269.38	13,676		45,717	44,814			45,717		(903)				0001
Purchased Call/SBG/SBG017XS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	01/06/2025	Exercise		2,444,287	269.64	85,758		281,824	275,917			281,824		(5,907)				0001
Purchased Call/SBG/SBG017XS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/25/2025	Exercise		1,894,228	268.39	67,569		216,213	211,454			216,213		(4,760)				0001
Purchased Call/SBG/SBG017XS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/26/2025	Exercise		1,651,383	268.05	59,190		188,543	184,135			188,543		(4,408)				0001
Purchased Call/SBG/SBG017XS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/21/2025	02/25/2025	Exercise		270,844	269.51	8,710		29,663	29,041			29,663		(622)				0001
Purchased Call/SBG/SBG017XSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	01/31/2025	Exercise		2,805,586	268.32	104,745		306,054	297,701			306,054		(8,352)				0001
Purchased Call/SBG/SBG017XSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	02/18/2025	Exercise		3,124,239	269.95	104,429		326,355	317,010			326,355		(9,345)				0001
Purchased Call/SBG/SBG017XSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	01/09/2025	Exercise		2,403,365	267.34	73,356		263,297	256,428			263,297		(6,868)				0001
Purchased Call/SBG/SBG1173SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	01/24/2025	Exercise		4,632,226	269.36	166,297		525,214	459,745			525,214		(65,469)				0001
Purchased Call/SBG/SBG1173SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	02/18/2025	Exercise		3,660,932	269.42	132,219		420,383	368,073			420,383		(52,311)				0001
Purchased Call/SBG/SBG1173SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	03/28/2025	Exercise		1,560,796	269.71	54,623		173,318	151,613			173,318		(21,705)				0001
Purchased Call/SBG/SBG1173SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	01/17/2025	Exercise		4,785,504	269.56	168,278		529,001	462,115			529,001		(66,886)				0001
Purchased Call/SBG/SBG1173SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	01/09/2025	Exercise		1,397,858	267.94	48,414		173,900	154,428			173,900		(19,472)				0001
Purchased Call/SBG/SBG1173SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	01/24/2025	Exercise		3,047,389	267.94	109,188		389,403	345,375			389,403		(44,028)				0001
Purchased Call/SBG/SBG1173SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	03/27/2025	Exercise		1,877,335	267.94	67,384		247,462	220,269			247,462		(27,192)				0001
Purchased Call/SBG/SBG1173SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	01/16/2025	Exercise		3,821,739	267.05	138,910		533,571	476,992			533,571		(56,580)				0001
Purchased Call/SBG/SBG1173SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	01/28/2025	Exercise		3,323,800	266.96	117,119		453,960	406,211			453,960		(47,749)				0001
Purchased Call/SBG/SBG1173SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	01/17/2025	Exercise		2,184,572	266.52	80,341		309,466	276,632			309,466		(32,834)				0001
Purchased Call/SBG/SBG1173SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	01/31/2025	Exercise		4,078,452	267.21	146,416		522,016	461,680			522,016		(60,336)				0001
Purchased Call/SBG/SBG1173SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	03/11/2025	Exercise		2,050,879	267.21	70,909		293,359	264,164			293,359		(29,195)				0001
Purchased Call/SBG/SBG1173SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	02/07/2025	Exercise		2,778,553	267.21	103,648		372,612	329,408			372,612		(43,204)				0001
Purchased Call/SBG/SBG1174S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	01/06/2025	Exercise		4,774,357	267.9	179,078		604,152	529,457			604,152		(74,694)				0001
Purchased Call/JSG/JSG405RS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2025	03/03/2025	Exercise		246,483	201.35	8,824		2,041	659			2,041		(1,382)				0001
Purchased Call/JSG/JSG405SS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2025	03/14/2025	Expire		265,307	202.65	9,551			(1,842)					(1,842)				0001
Purchased Call/JSG/JSG405SSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/15/2024	03/14/2025	03/18/2025	Expire		287,704	202.65	10,329			(2,066)					(2,066)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405SSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2025	03/21/2025	Expire		93,573	207.76	3,359			(713)					(713)				0001
Purchased Call/JSG/JSG405USB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	04/14/2025	Expire		78,500	208.38	2,834			(773)					(773)				0001
Purchased Call/JSG/JSG405UST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2025	04/21/2025	Expire		70,808	202.38	2,556			(746)					(746)				0001
Purchased Call/JSG/JSG405VSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2025	03/26/2025	Exercise		179,537	207.83	6,481		155	(1,969)			155		(2,125)				0001
Purchased Call/JSG/JSG405VSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2025	05/05/2025	Expire		82,297	206.47	2,954			(977)					(977)				0001
Purchased Call/JSG/JSG405WS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2025	03/26/2025	Exercise		518,642	210.71	18,671		116	(6,313)			116		(6,429)				0001
Purchased Call/JSG/JSG405WSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/10/2024	05/09/2025	05/13/2025	Expire		241,147	211.78	8,657			(3,078)					(3,078)				0001
Purchased Call/JSG/JSG405WSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2025	05/15/2025	Expire		487,761	211.78	17,559			(6,385)					(6,385)				0001
Purchased Call/JSG/JSG405XSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2024	05/30/2025	06/03/2025	Expire		75,945	198.04	2,734			(1,128)					(1,128)				0001
Purchased Call/JSG/JSG405YS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2025	06/06/2025	Expire		122,976	200.81	4,427			(1,878)					(1,878)				0001
Purchased Call/JSG/JSG405YSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2024	06/13/2025	03/26/2025	Exercise		197,805	198.57	7,240		705	(2,564)			705		(3,269)				0001
Purchased Call/JSG/JSG405ZSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2025	03/10/2025	Exercise		286,612	204.62	10,490		619	(4,410)			619		(5,028)				0001
Purchased Call/JSG/JSG405ZSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/27/2024	06/27/2025	07/01/2025	Expire		255,165	201.58	9,339			(4,579)					(4,579)				0001
Purchased Call/JSG/JSG405ZSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2025	01/17/2025	Exercise		391,373	198.24	14,324		649	(6,493)			649		(7,142)				0001
Purchased Call/JSG/JSG50505F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2025	07/14/2025	Expire		184,392	201.99	6,749			(3,532)					(3,532)				0001
Purchased Call/JSG/JSG5051S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	04/03/2025	Exercise		142,104	208.67	5,201		705	(2,156)			705		(2,861)				0001
Purchased Call/JSG/JSG5051S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2025	02/10/2025	Exercise		325,193	209.31	11,902		295	(6,328)			295		(6,623)				0001
Purchased Call/JSG/JSG5051S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	07/29/2025	Expire		157,795	210.95	5,775			(3,289)					(3,289)				0001
Purchased Call/SBG/SBG017XSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	03/18/2025	Exercise		1,644,616	259.39	60,382		230,987	224,995			230,987		(5,992)				0001
Purchased Call/SBG/SBG017XSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/18/2025	Exercise		1,845,527	259.74	64,857		256,325	249,874			256,325		(6,451)				0001
Purchased Call/SBG/SBG017XSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2023	03/20/2025	03/24/2025	Exercise		3,173,554	258.99	122,433		493,778	480,658			493,778		(13,120)				0001
Purchased Call/SBG/SBG017YSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	02/25/2025	Exercise		1,091,489	263.81	40,091		74,694	69,309			74,694		(5,385)				0001
Purchased Call/SBG/SBG017YSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	03/14/2025	Exercise		3,343,188	264.81	123,117		220,187	203,254			220,187		(16,933)				0001
Purchased Call/SBG/SBG017YSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	03/26/2025	Exercise		2,492,378	265.09	91,255		162,216	149,607			162,216		(12,610)				0001
Purchased Call/SBG/SBG017YSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	03/27/2025	Exercise		1,020,324	265.26	37,242		70,287	64,923			70,287		(5,364)				0001
Purchased Call/SBG/SBG017YSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2023	04/18/2025	02/25/2025	Exercise		2,983,107	265.44	104,986		210,564	195,096			210,564		(15,468)				0001
Purchased Call/SBG/SBG017YSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	04/08/2025	Exercise		2,767,298	264.45	89,569		217,167	202,400			217,167		(14,767)				0001
Purchased Call/JSG/JSG50529E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	08/12/2025	Expire		153,690	204.18	5,625			(3,422)					(3,422)				0001
Purchased Call/JSG/JSG5053SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	03/31/2025	Exercise		170,836	212.38	6,270		849	(3,209)			849		(4,058)				0001
Purchased Call/JSG/JSG5053SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	08/27/2025	Expire		81,565	212.38	3,002			(1,951)					(1,951)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG5055S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/20/2024	09/19/2025	09/23/2025	Expire		163,760	215	6,043			(4,381)					(4,381)				0001
Purchased Call/JSG/JSG5055S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/23/2024	09/23/2025	02/10/2025	Exercise		414,797	216.46	15,347		259	(10,946)			259		(11,204)				0001
Purchased Call/JSG/JSG5055SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/24/2024	09/24/2025	09/26/2025	Expire		114,894	215.75	4,251			(3,115)					(3,115)				0001
Purchased Call/JSG/JSG5055SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/26/2024	09/26/2025	09/30/2025	Expire		203,496	213.16	7,529			(5,590)					(5,590)				0001
Purchased Call/JSG/JSG5056S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/08/2024	10/08/2025	10/10/2025	Expire		178,253	213.02	6,595			(5,087)					(5,087)				0001
Purchased Call/JSG/JSG5056SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/09/2024	10/09/2025	10/14/2025	Expire		96,824	215.51	3,582			(2,773)					(2,773)				0001
Purchased Call/JSG/JSG5056SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Expire		74,505	214.47	3,109			(2,442)					(2,442)				0001
Purchased Call/JSG/JSG5057SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/23/2024	10/23/2025	10/27/2025	Expire		65,015	218.73	2,406			(1,955)					(1,955)				0001
Purchased Call/JSG/JSG5057SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2024	10/24/2025	10/28/2025	Expire		154,792	217.45	5,727			(4,696)					(4,696)				0001
Purchased Call/JSG/JSG5057SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/30/2024	10/30/2025	11/03/2025	Expire		123,882	212.28	4,584			(3,813)					(3,813)				0001
Purchased Call/JSG/JSG5058ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/14/2024	11/14/2025	11/18/2025	Expire		150,933	222	5,645			(4,957)					(4,957)				0001
Purchased Call/JSG/JSG5059SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/22/2024	11/21/2025	02/24/2025	Exercise		127,116	226.11	4,741		167	(4,100)			167		(4,267)				0001
Purchased Call/JSG/JSG5059SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/26/2024	11/26/2025	01/28/2025	Exercise		269,121	229.14	10,065		277	(8,870)			277		(9,148)				0001
Purchased Call/JSG/JSG5059SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/27/2024	11/26/2025	03/26/2025	Exercise		140,905	230.72	5,270		86	(4,744)			86		(4,829)				0001
Purchased Call/JSG/JSG5059SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/02/2024	12/02/2025	02/03/2025	Exercise		307,663	227.08	11,691		267	(10,523)			267		(10,789)				0001
Purchased Call/JSG/JSG505AS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/06/2024	12/05/2025	03/26/2025	Exercise		196,480	218.91	7,466		239	(6,771)			239		(7,010)				0001
Purchased Call/JSG/JSG505ASG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/10/2024	12/10/2025	12/12/2025	Expire		199,444	216.54	7,579			(7,161)					(7,161)				0001
Purchased Call/JSG/JSG505ASS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/13/2024	12/12/2025	12/16/2025	Expire		209,133	210.05	7,926			(7,596)					(7,596)				0001
Purchased Call/SBG/SBG1174S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/03/2023	11/03/2025	01/29/2025	Exercise		3,536,194	270.37	122,276		437,047	385,459			437,047		(51,588)				0001
Purchased Call/SBG/SBG1174S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/03/2023	11/05/2025	02/18/2025	Exercise		974,664	270.37	33,910		116,439	102,098			116,439		(14,340)				0001
Purchased Call/SBG/SBG1174S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/06/2023	11/06/2025	01/17/2025	Exercise		4,700,008	270.34	154,032		562,765	497,377			562,765		(65,388)				0001
Purchased Call/SBG/SBG1174S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/07/2023	11/07/2025	04/24/2025	Exercise		3,172,688	268.7	115,354		391,984	342,631			391,984		(49,353)				0001
Purchased Call/SBG/SBG1174S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/07/2025	01/17/2025	Exercise		6,384,822	267.72	238,968		842,135	739,962			842,135		(102,173)				0001
Purchased Call/SBG/SBG1174SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/09/2023	11/07/2025	01/17/2025	Exercise		2,045,193	268.25	74,315		258,477	226,687			258,477		(31,790)				0001
Purchased Call/SBG/SBG1174SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/10/2023	11/12/2025	01/06/2025	Exercise		2,942,404	269.01	114,084		374,094	324,727			374,094		(49,367)				0001
Purchased Call/SBG/SBG1174SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/13/2025	01/28/2025	Exercise		3,118,959	269.95	134,728		411,221	350,787			411,221		(60,433)				0001
Purchased Call/SBG/SBG1174SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/15/2023	11/14/2025	04/24/2025	Exercise		2,486,528	271.95	93,495		299,350	257,969			299,350		(41,381)				0001
Purchased Call/SBG/SBG1174SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/15/2023	11/14/2025	01/21/2025	Exercise		3,726,457	272.33	130,513		432,446	375,534			432,446		(56,913)				0001
Purchased Call/SBG/SBG1174SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/17/2023	11/18/2025	02/12/2025	Exercise		1,379,322	272.4	49,656		145,849	123,955			145,849		(21,895)				0001
Purchased Call/MAB/MAB413ESK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2025	04/10/2026	04/15/2025	Expire		52,920	273.56	1,170												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG0172S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	02/25/2025	Exercise		1,693,257	262.96	62,635		147,873	137,180			147,873		(10,693)				0001
Purchased Call/SBG/SBG0172S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	01/31/2025	Exercise		1,688,191	262.96	61,788		146,721	136,112			146,721		(10,609)				0001
Purchased Call/SBG/SBG0172SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	05/01/2025	Exercise		1,209,700	262.92	44,727		117,219	108,922			117,219		(8,297)				0001
Purchased Call/SBG/SBG0172SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	01/24/2025	Exercise		1,155,753	263.97	43,087		108,725	100,530			108,725		(8,195)				0001
Purchased Call/SBG/SBG0172SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	04/28/2025	Exercise		1,270,675	264.54	44,134		110,142	101,536			110,142		(8,606)				0001
Purchased Call/SBG/SBG0172SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	03/27/2025	Exercise		2,073,260	263.51	74,077		189,652	175,177			189,652		(14,475)				0001
Purchased Call/SBG/SBG0172SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	05/01/2025	Exercise		1,569,045	263.82	56,799		144,162	132,693			144,162		(11,469)				0001
Purchased Call/SBG/SBG0172ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	06/03/2025	Exercise		1,214,691	262.81	40,254		118,259	110,016			118,259		(8,243)				0001
Purchased Call/SBG/SBG0172SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	04/08/2025	Exercise		2,528,793	264.58	94,311		226,993	206,901			226,993		(20,092)				0001
Purchased Call/SBG/SBG0172SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	04/28/2025	Exercise		1,653,917	265.22	60,198		146,664	133,767			146,664		(12,897)				0001
Purchased Call/JSG/JSG505A5Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/16/2024	12/16/2025	12/18/2025	Expire		304,989	206	11,620			(11,172)					(11,172)				0001
Purchased Call/JSG/JSG505B5R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/27/2024	12/29/2025	12/31/2025	Expire		172,551	196.38	6,522			(6,504)					(6,504)				0001
Purchased Call/JSG/JSG505B5Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/31/2024	12/31/2025	03/04/2025	Exercise		454,236	195.53	17,170		1,994	(15,176)			1,994		(17,170)				0001
Purchased Call/JSG/JSG505D5G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/21/2025	01/21/2026	01/23/2025	Expire		294,926	199.64	10,942								(27)				0001
Purchased Call/JSG/JSG505D5R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/24/2025	01/23/2026	01/28/2025	Exercise		409,250	199.01	9,936	2,603	1,393	(1,210)			1,393		(2,624)				0001
Purchased Call/JSG/JSG505E5P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/05/2025	02/05/2026	02/07/2025	Exercise		314,575	198.07	8,208	1,731	1,302	(429)			1,302		(1,749)				0001
Purchased Call/JSG/JSG505E5T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/06/2025	02/06/2026	02/10/2025	Exercise		222,583	197.78	6,280	989	1,091	103			1,091		(999)				0001
Purchased Call/JSG/JSG505E5Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/07/2025	02/09/2026	02/11/2025	Expire		140,949	196.47	5,215								(8)				0001
Purchased Call/JSG/JSG505E5Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/07/2025	02/06/2026	02/11/2025	Expire		350,346	196.47	12,963								(21)				0001
Purchased Call/JSG/JSG505F5F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/13/2025	02/13/2026	02/18/2025	Expire		691,189	199.83	25,574								(28)				0001
Purchased Call/JSG/JSG505F5H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/20/2025	02/20/2026	02/24/2025	Exercise		247,093	202.38	8,052	545	529	(17)			529		(555)				0001
Purchased Call/JSG/JSG505G5M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/28/2025	02/27/2026	03/04/2025	Exercise		507,769	205.29	17,175	806	.97	(710)			97		(824)				0001
Purchased Call/JSG/JSG505G5S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/03/2025	03/03/2026	03/05/2025	Expire		105,053	205.29	3,876								(7)				0001
Purchased Call/JSG/JSG505G5V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/04/2025	03/04/2026	03/06/2025	Exercise		329,141	201.22	10,758	694	145	(549)			145		(713)				0001
Purchased Call/JSG/JSG505H5T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/14/2025	03/13/2026	03/18/2025	Exercise		366,016	200.18	9,451	2,028	410	(1,618)			410		(2,033)				0001
Purchased Call/JSG/JSG505J53	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/01/2025	04/01/2026	04/03/2025	Exercise		180,983	201.23	5,876	374	.43	(331)			43		(382)				0001
Purchased Call/JSG/JSG505J5H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/04/2025	04/06/2026	04/08/2025	Expire		74,944	176.1	2,750												0001
Purchased Call/JSG/JSG505L5S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/29/2025	04/29/2026	05/01/2025	Exercise		278,109	178.55	9,145	517	734	216			734		(526)				0001
Purchased Call/JSG/JSG505L5D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/01/2025	05/01/2026	05/05/2025	Expire		73,919	178.81	2,705								2				0001
Purchased Call/JSG/JSG505L5I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/02/2025	05/01/2026	05/06/2025	Expire		280,255	180.54	10,229								9				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505M/S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/12/2025	05/12/2026	05/14/2025	Exercise		118,223	183.26	619	1,842	2,756	914			2,756		(1,843)				0001
Purchased Call/JSG/JSG5050/S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/06/2025	06/05/2026	06/10/2025	Exercise		347,338	185.45	11,599	539	705	166			705		(516)				0001
Purchased Call/JSG/JSG505P/S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/24/2025	06/24/2026	06/26/2025	Exercise		390,942	185.58	5,089	4,610	6,421	1,811			6,421		(4,610)				0001
Purchased Call/JSG/JSG505P/SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/01/2025	07/01/2026	07/03/2025	Exercise		371,991	190.27	12,395	629	400	(229)			400		(629)				0001
Purchased Call/JSG/JSG505P/SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/03/2025	07/02/2026	07/08/2025	Exercise		226,244	191.33	5,349	1,466	1,173	(293)			1,173		(1,443)				0001
Purchased Call/JSG/JSG5050/S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/09/2025	07/09/2026	07/11/2025	Exercise		104,845	189.27	1,808	1,015	1,308	293			1,308		(1,015)				0001
Purchased Call/JSG/JSG5050/SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/15/2025	07/15/2026	07/17/2025	Exercise		269,869	184.01	6,789	1,544	2,640	1,096			2,640		(1,543)				0001
Purchased Call/JSG/JSG5050/SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/16/2025	07/16/2026	07/18/2025	Expire		166,691	186.37	6,101								1				0001
Purchased Call/JSG/JSG505R/S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/21/2025	07/21/2026	07/23/2025	Expire		53,668	186.5	1,964								1				0001
Purchased Call/JSG/JSG505R/SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/25/2025	07/24/2026	07/29/2025	Expire		200,202	192.47	7,327								26				0001
Purchased Call/JSG/JSG505S/S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/01/2025	07/31/2026	08/05/2025	Exercise		276,309	187.19	8,153	1,021	898	(124)			898		(991)				0001
Purchased Call/JSG/JSG505S/SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Exercise		249,327	191.87	8,166	517	586	69			586		(485)				0001
Purchased Call/JSG/JSG505S/SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/12/2025	08/12/2026	08/14/2025	Expire		187,003	192.34	6,900								4				0001
Purchased Call/JSG/JSG505T/S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/15/2025	08/14/2026	08/19/2025	Exercise		255,567	194.98	8,033	699	400	(299)			400		(666)				0001
Purchased Call/JSG/JSG505T/SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/19/2025	08/19/2026	08/21/2025	Exercise		259,702	197.28	7,112	1,236	521	(714)			521		(1,231)				0001
Purchased Call/JSG/JSG505U/SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/04/2025	09/04/2026	09/08/2025	Expire		72,615	196.87	2,687								13				0001
Purchased Call/JSG/JSG505U/SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/05/2025	09/04/2026	09/09/2025	Expire		142,966	196.59	5,290								25				0001
Purchased Call/JSG/JSG505V/SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/16/2025	09/16/2026	09/18/2025	Exercise		284,933	191.89	7,966	1,303	796	(507)			796		(1,293)				0001
Purchased Call/JSG/JSG505V/SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/19/2025	09/18/2026	09/23/2025	Expire		223,204	191.68	8,259								43				0001
Purchased Call/JSG/JSG505W/SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/29/2025	09/29/2026	10/01/2025	Expire		89,866	193.8	3,325								4				0001
Purchased Call/JSG/JSG505W/SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/02/2025	10/02/2026	10/06/2025	Expire		219,757	193.16	8,153								45				0001
Purchased Call/JSG/JSG505X/SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/10/2025	10/09/2026	10/15/2025	Exercise		151,998	183.4	4,896	372	439	67			439		(333)				0001
Purchased Call/JSG/JSG505Y/SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/27/2025	10/27/2026	10/29/2025	Expire		140,671	189.23	5,233								9				0001
Purchased Call/JSG/JSG5052/SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/03/2025	11/03/2026	11/05/2025	Expire		97,468	180.59	3,616								7				0001
Purchased Call/JSG/JSG5052/SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/05/2025	11/05/2026	11/07/2025	Exercise		125,274	181.82	3,698	475	634	159			634		(468)				0001
Purchased Call/JSG/JSG5052/SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/10/2025	11/10/2026	11/13/2025	Exercise		88,126	183.54	1,351	959	1,164	204			1,164		(953)				0001
Purchased Call/JSG/JSG6050/S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/18/2025	11/18/2026	11/20/2025	Exercise		516,009	179.63	17,548	798	1,192	395			1,192		(761)				0001
Purchased Call/JSG/JSG6051/SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/26/2025	11/27/2026	12/01/2025	Expire		114,820	184.61	4,271								42				0001
Purchased Call/JSG/JSG6052/S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire		56,425	180.81	2,088								5				0001
Purchased Call/JSG/JSG6052/SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/11/2025	12/11/2026	12/15/2025	Expire		121,602	186.48	4,499								35				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG60525II																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Exercise		162,733	186.9	4,600	691	680	(11)			680		(654)				0001
Purchased Call/JSG/JSG60525IX																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire		220,842	186.18	8,193								65				0001
Purchased Call/JSG/JSG30555II																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	01/10/2025	Expire		51,548	215.71	1,912			(18)					(18)				0001
Purchased Call/MAB/MAB413ESG																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2025	04/10/2026	04/14/2025	Expire		83,596	272.98	1,847								0				0001
Purchased Call/SBG/SBG1170SB																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	01/06/2025	Exercise		3,524,199	268.76	127,252		267,751	239,091			267,751		(28,660)				0001
Purchased Call/SBG/SBG1170S9																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/19/2025	05/21/2025	Exercise		2,049,741	268.76	71,888		159,998	143,297			159,998		(16,702)				0001
Purchased Call/SBG/SBG1170SH																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	02/28/2025	Exercise		2,528,572	266.88	90,247		209,516	188,012			209,516		(21,503)				0001
Purchased Call/SBG/SBG1170SN																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	02/07/2025	Exercise		3,049,987	269.89	109,800		225,042	197,705			225,042		(27,337)				0001
Purchased Call/SBG/SBG1170SO																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	05/01/2025	Exercise		1,011,254	269.89	36,405		78,628	69,527			78,628		(9,101)				0001
Purchased Call/SBG/SBG1170SS																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/06/2023	07/04/2025	02/25/2025	Exercise		2,323,080	268.38	83,565		194,443	173,220			194,443		(21,223)				0001
Purchased Call/SBG/SBG1170ST																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	03/27/2025	Exercise		2,306,649	268.49	83,039		205,228	183,699			205,228		(21,529)				0001
Purchased Call/SBG/SBG1170SU																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	03/26/2025	Exercise		1,542,406	268.49	55,372		130,409	116,109			130,409		(14,299)				0001
Purchased Call/SBG/SBG1174SL																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	02/24/2025	Exercise		4,219,931	272.4	150,704		431,199	364,172			431,199		(67,027)				0001
Purchased Call/SBG/SBG1174SM																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	03/26/2025	Exercise		1,910,292	272.07	74,693		205,500	170,989			205,500		(34,511)				0001
Purchased Call/SBG/SBG1174SN																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	01/24/2025	Exercise		2,624,756	272.3	94,968		279,483	236,994			279,483		(42,489)				0001
Purchased Call/SBG/SBG1174SR																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	01/28/2025	Exercise		2,569,548	272.74	97,344		275,838	231,323			275,838		(44,514)				0001
Purchased Call/SBG/SBG1174SS																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2023	11/27/2025	01/30/2025	Exercise		4,257,745	272.26	158,545		522,630	450,661			522,630		(71,969)				0001
Purchased Call/SBG/SBG1174SU																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	02/25/2025	Exercise		6,525,644	273.23	236,566		788,061	679,612			788,061		(108,449)				0001
Purchased Call/SBG/SBG1174SV																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	03/10/2025	Exercise		3,772,033	273.22	145,285		457,827	390,177			457,827		(67,650)				0001
Purchased Call/SBG/SBG1174SII																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	01/06/2025	Exercise		2,742,549	273.66	99,280		314,699	268,941			314,699		(45,759)				0001
Purchased Call/SBG/SBG1174SX																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	01/09/2025	Exercise		5,422,247	273.66	196,285		619,628	529,304			619,628		(90,324)				0001
Purchased Call/SBG/SBG1174SY																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2023	12/01/2025	12/03/2025	Exercise		3,246,195	273.66	117,537		383,904	328,828			383,904		(55,075)				0001
Purchased Call/SBG/SBG1175S1																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	01/07/2025	Exercise		2,237,854	272.38	81,525		267,790	229,832			267,790		(37,958)				0001
Purchased Call/SBG/SBG1175S2																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	01/06/2025	Exercise		1,750,647	272.59	65,635		217,132	186,276			217,132		(30,856)				0001
Purchased Call/SBG/SBG1175S3																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	02/25/2025	Exercise		3,173,476	272.73	119,833		392,601	336,171			392,601		(56,430)				0001
Purchased Call/SBG/SBG1175S4																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	01/17/2025	Exercise		2,661,386	272.73	97,091		308,457	262,757			308,457		(45,700)				0001
Purchased Call/SBG/SBG1175S5																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	03/31/2025	Exercise		1,815,864	272.73	66,567		229,937	198,522			229,937		(31,415)				0001
Purchased Call/SBG/SBG1175S8																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	01/09/2025	Exercise		7,629,940	273.35	282,957		950,631	816,274			950,631		(134,358)				0001
Purchased Call/SBG/SBG1170SII																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	02/21/2025	Exercise		3,826,324	268.89	140,839		326,409	289,650			326,409		(36,759)				0001
Purchased Call/SBG/SBG1171SO																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	03/26/2025	Exercise		3,031,933	270.04	110,164		243,762	214,322			243,762		(29,440)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1171S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	02/25/2025	Exercise		3,149,962	270.04	113,714		239,168	208,709			239,168		(30,459)				0001
Purchased Call/SBG/SBG1171S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	01/17/2025	Exercise		2,542,154	272.26	95,213		181,778	155,413			181,778		(26,365)				0001
Purchased Call/SBG/SBG1171SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	02/07/2025	Exercise		2,470,724	273.82	88,946		183,097	157,474			183,097		(25,622)				0001
Purchased Call/SBG/SBG1171SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	04/07/2025	Exercise		2,001,471	273.82	73,072		151,412	130,489			151,412		(20,923)				0001
Purchased Call/SBG/SBG1171SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	02/18/2025	Exercise		3,475,575	273.02	122,817		231,165	195,366			231,165		(35,799)				0001
Purchased Call/SBG/SBG1171SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	03/28/2025	Exercise		802,017	271.77	29,275		58,641	50,076			58,641		(8,566)				0001
Purchased Call/SBG/SBG1171SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	06/13/2025	Exercise		1,051,896	272.52	37,932		74,282	63,050			74,282		(11,232)				0001
Purchased Call/SBG/SBG1171SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	01/17/2025	Exercise		4,355,421	272.58	155,696		339,490	292,818			339,490		(46,673)				0001
Purchased Call/SBG/SBG1171SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	03/27/2025	Exercise		1,962,326	272.9	69,663		164,843	143,559			164,843		(21,285)				0001
Purchased Call/JSG/JSG3055SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/13/2023	01/16/2025	01/21/2025	Expire		98,461	216.66	3,653			(75)					(75)				0001
Purchased Call/JSG/JSG3305T$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/13/2023	01/14/2025	01/16/2025	Expire		668,384	216.66	24,797			(443)					(443)				0001
Purchased Call/JSG/JSG3305T$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/20/2023	01/22/2025	01/24/2025	Expire		1,043,454	214.26	38,712			(1,115)					(1,115)				0001
Purchased Call/JSG/JSG3305US6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2023	01/31/2025	02/04/2025	Expire		187,212	220.69	6,927			(285)					(285)				0001
Purchased Call/JSG/JSG3305US9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/01/2023	01/31/2025	02/04/2025	Expire		348,074	221.65	12,879			(531)					(531)				0001
Purchased Call/JSG/JSG3305USR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/08/2023	02/07/2025	02/11/2025	Expire		1,228,722	217.97	45,217			(2,298)					(2,298)				0001
Purchased Call/JSG/JSG3305USX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/10/2023	02/11/2025	02/13/2025	Expire		1,585,511	218.66	48,571			(2,773)					(2,773)				0001
Purchased Call/JSG/JSG3305VS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/14/2023	02/14/2025	02/19/2025	Expire		375,386	219.09	13,777			(832)					(832)				0001
Purchased Call/JSG/JSG3305VSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/17/2023	02/19/2025	02/21/2025	Expire		407,950	220.22	14,972			(1,008)					(1,008)				0001
Purchased Call/JSG/JSG3305VSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/22/2023	02/21/2025	02/25/2025	Expire		597,906	213.45	21,883			(1,533)					(1,533)				0001
Purchased Call/JSG/JSG3305WS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/24/2023	02/26/2025	02/28/2025	Expire		491,635	212.5	17,994			(1,382)					(1,382)				0001
Purchased Call/JSG/JSG3305WSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/03/2023	03/05/2025	03/07/2025	Expire		230,009	213.14	8,234			(712)					(712)				0001
Purchased Call/JSG/JSG3305WSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/06/2023	03/06/2025	03/10/2025	Expire		292,382	213.05	10,467			(919)					(919)				0001
Purchased Call/JSG/JSG3305YSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/28/2023	03/28/2025	02/24/2025	Exercise		557,135	198.78	20,335		731	(1,668)			731		(2,399)				0001
Purchased Call/JSG/JSG4050SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/19/2023	04/17/2025	04/21/2025	Expire		173,051	207.76	6,403			(934)					(934)				0001
Purchased Call/JSG/JSG4051S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/28/2023	04/30/2025	05/02/2025	Expire		221,747	204.53	8,249			(1,347)					(1,347)				0001
Purchased Call/JSG/JSG4052S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/09/2023	05/09/2025	01/17/2025	Exercise		604,786	201.4	22,498		410	(3,540)			410		(3,950)				0001
Purchased Call/JSG/JSG4052SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/12/2023	05/14/2025	05/16/2025	Expire		170,760	200.75	6,352			(1,159)					(1,159)				0001
Purchased Call/JSG/JSG4053S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/18/2023	05/16/2025	05/20/2025	Expire		323,517	198.1	11,530			(2,147)					(2,147)				0001
Purchased Call/JSG/JSG4053SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/26/2023	05/29/2025	06/02/2025	Expire		286,839	192.17	10,527			(2,137)					(2,137)				0001
Purchased Call/JSG/JSG4054SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/02/2023	06/04/2025	01/08/2025	Exercise		403,932	198.36	14,865		2,339	(801)			2,339		(3,140)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413GS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/14/2025	05/14/2026	05/16/2025	Expire		140,193	274.18	3,098								(2)				0001
Purchased Call/SBG/SBG1756S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	01/28/2025	Exercise		4,377,914	274.55	160,486		528,664	452,113			528,664		(76,551)				0001
Purchased Call/SBG/SBG1756A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	01/24/2025	Exercise		4,970,794	274.64	180,890		565,636	478,916			565,636		(86,720)				0001
Purchased Call/SBG/SBG1756B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	01/15/2025	Exercise		2,726,432	274.64	100,631		284,694	236,283			284,694		(48,410)				0001
Purchased Call/SBG/SBG1756C	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	01/06/2025	Exercise		2,385,762	274.64	88,077		286,864	244,601			286,864		(42,263)				0001
Purchased Call/SBG/SBG1756D	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	01/24/2025	Exercise		3,455,157	274.42	132,095		403,838	339,847			403,838		(63,991)				0001
Purchased Call/SBG/SBG1756E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	02/18/2025	Exercise		2,890,556	275.49	103,789		315,415	265,142			315,415		(50,273)				0001
Purchased Call/SBG/SBG1756F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	02/05/2025	Exercise		4,750,463	275.13	172,439		558,231	474,725			558,231		(83,506)				0001
Purchased Call/SBG/SBG1756I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	01/09/2025	Exercise		2,539,799	275.37	92,756		290,032	244,608			290,032		(45,423)				0001
Purchased Call/SBG/SBG1756K	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	01/09/2025	Exercise		4,360,702	276.14	153,216		510,515	434,605			510,515		(75,909)				0001
Purchased Call/SBG/SBG1756L	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	01/28/2025	Exercise		3,824,425	275.52	135,242		410,339	343,154			410,339		(67,186)				0001
Purchased Call/SBG/SBG1756M	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	01/31/2025	Exercise		2,296,338	274.81	83,726		285,772	243,963			285,772		(41,808)				0001
Purchased Call/SBG/SBG1756O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	05/13/2025	Exercise		372,502	274.81	13,962		44,611	37,586			44,611		(7,025)				0001
Purchased Call/SBG/SBG1756P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/02/2024	01/02/2026	01/28/2025	Exercise		145,407	274.86	141,817		12,010	9,381			12,010		(2,953)				0001
Purchased Call/SBG/SBG1715Y	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	02/12/2025	Exercise		4,891,414	270.01	175,419		493,975	439,236			493,975		(54,739)				0001
Purchased Call/SBG/SBG1726O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	01/09/2025	Exercise		5,393,013	269.99	194,148		592,010	530,672			592,010		(61,338)				0001
Purchased Call/SBG/SBG1726S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	01/29/2025	Exercise		2,806,452	270.6	102,589		335,090	302,085			335,090		(33,006)				0001
Purchased Call/SBG/SBG1728C	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	04/24/2025	Exercise		1,283,539	274.04	48,584		121,928	105,781			121,928		(16,147)				0001
Purchased Call/JSG/JSG4054SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	02/10/2025	Exercise		832,878	199.49	30,733		565	(6,189)			565		(6,755)				0001
Purchased Call/JSG/JSG4055SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	02/10/2025	Exercise		322,658	202.53	11,906		438	(2,339)			438		(2,776)				0001
Purchased Call/JSG/JSG4057SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	07/18/2025	Expire		404,454	208.51	15,127			(4,067)					(4,067)				0001
Purchased Call/JSG/JSG4057SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/19/2023	07/18/2025	03/26/2025	Exercise		433,788	211.19	16,180		308	(4,093)			308		(4,401)				0001
Purchased Call/JSG/JSG4058SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	08/01/2025	Expire		642,340	216.5	23,895			(6,883)					(6,883)				0001
Purchased Call/JSG/JSG4058SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/28/2023	07/28/2025	07/30/2025	Expire		136,056	216.5	5,061			(1,448)					(1,448)				0001
Purchased Call/JSG/JSG4059SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	08/19/2025	Expire		585,696	201.28	22,081			(6,855)					(6,855)				0001
Purchased Call/JSG/JSG405BSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	09/10/2025	Exercise		204,270	194.05	7,701		1,368	(1,280)			1,368		(2,648)				0001
Purchased Call/JSG/JSG405CSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	03/26/2025	Exercise		759,565	194.66	28,256		1,403	(8,675)			1,403		(10,078)				0001
Purchased Call/JSG/JSG405CSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	01/09/2025	Exercise		354,885	194.25	13,202		1,714	(3,013)			1,714		(4,727)				0001
Purchased Call/JSG/JSG405ES7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2025	03/26/2025	Exercise		836,796	176.64	31,045		78,064	66,353			78,064		(11,711)				0001
Purchased Call/MAB/MAB413GSP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/22/2025	05/22/2026	05/27/2025	Expire		69,889	274.45	1,545								4				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1172SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	02/18/2025	Exercise		2,676,004	274.98	96,069		259,540	226,418			259,540		(33,123)				0001
Purchased Call/SBG/SBG1172SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	01/17/2025	Exercise		2,835,848	275.44	105,670		278,832	242,103			278,832		(36,729)				0001
Purchased Call/SBG/SBG1172SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	01/31/2025	Exercise		1,596,669	276.23	57,513		151,892	131,832			151,892		(20,060)				0001
Purchased Call/SBG/SBG1172SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	05/08/2025	Exercise		1,983,969	278.43	70,729		172,922	148,108			172,922		(24,815)				0001
Purchased Call/SBG/SBG1172SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	01/28/2025	Exercise		1,762,295	277.67	64,586		158,056	134,971			158,056		(23,085)				0001
Purchased Call/MAB/MAB413GS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/09/2025	05/08/2026	05/13/2025	Expire		103,308	275.98	2,283						3		3				0001
Purchased Call/JSG/JSG405FSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	03/26/2025	Exercise		733,637	182.69	27,218		20,332	9,542			20,332		(10,790)				0001
Purchased Call/JSG/JSG405GSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2025	01/09/2025	Exercise		1,677,509	171.76	62,403		148,635	122,919			148,635		(25,716)				0001
Purchased Call/JSG/JSG405HSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2025	06/13/2025	Exercise		449,065	183.78	16,660		6,672	(527)			6,672		(7,199)				0001
Purchased Call/JSG/JSG4051S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	01/17/2025	Exercise		382,430	183.46	14,188		4,359	(1,791)			4,359		(6,150)				0001
Purchased Call/JSG/JSG4051S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	11/18/2025	Expire		519,846	187.75	19,338			(8,409)			(8,409)		(8,409)				0001
Purchased Call/JSG/JSG4051SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2025	01/24/2025	Exercise		563,639	188.37	20,967		7,880	(1,381)			7,880		(9,261)				0001
Purchased Call/JSG/JSG405JS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/24/2023	11/24/2025	02/24/2025	Exercise		436,925	191.06	16,210		1,326	(5,965)			1,326		(7,291)				0001
Purchased Call/JSG/JSG405JS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	03/10/2025	Exercise		830,852	190.02	30,825		1,572	(12,358)			1,572		(13,930)				0001
Purchased Call/JSG/JSG405JSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2025	01/09/2025	Exercise		609,489	195.25	22,795		923	(9,645)			923		(10,569)				0001
Purchased Call/JSG/JSG405JSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	08/06/2025	Exercise		312,981	195.25	11,674		291	(5,185)			291		(5,476)				0001
Purchased Call/JSG/JSG405KSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	12/16/2025	Expire		129,893	195.25	4,845			(2,296)			(2,296)		(2,296)				0001
Purchased Call/JSG/JSG405LS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	08/06/2025	Exercise		762,269	193.99	28,661		1,751	(12,263)			1,751		(14,015)				0001
Purchased Call/JSG/JSG405LSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2025	03/10/2025	Exercise		603,210	195.16	22,681		2,653	(8,687)			2,653		(11,340)				0001
Purchased Call/SBG/SBG1175SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	01/14/2025	Exercise		1,126,310	274.15	206,903		68,879	49,747			68,879		(19,445)				0001
Purchased Call/SBG/SBG1175SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	01/30/2025	Exercise		203,518	275.47	153,410		16,752	13,022			16,752		(3,945)				0001
Purchased Call/SBG/SBG1175SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	02/12/2025	Exercise		138,498	276.12	100,352		10,835	8,273			10,835		(2,818)				0001
Purchased Call/SBG/SBG1175ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	01/28/2025	Exercise		388,927	276.12	106,136		26,622	19,436			26,622		(7,345)				0001
Purchased Call/SBG/SBG1175SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	03/11/2025	Exercise		236,775	276.12	45,194		23,797	19,399			23,797		(4,493)				0001
Purchased Call/SBG/SBG1175SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	01/24/2025	Exercise		135,645	276.94	84,108		9,693	7,169			9,693		(2,639)				0001
Purchased Call/SBG/SBG1175SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2024	01/09/2026	06/09/2025	Exercise		176,790	277.05	68,123		14,225	10,932			14,225		(3,424)				0001
Purchased Call/SBG/SBG1175SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	01/17/2025	Exercise		444,664	277.32	264,648		25,027	16,734			25,027		(8,965)				0001
Purchased Call/SBG/SBG1175SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	02/18/2025	Exercise		62,133	277.52	94,779		4,798	3,633			4,798		(1,477)				0001
Purchased Call/SBG/SBG1175SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	01/24/2025	Exercise		320,713	277.3	120,981		24,088	18,001			24,088		(6,453)				0001
Purchased Call/SBG/SBG1173S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2023	09/25/2025	03/11/2025	Exercise		3,868,181	275.17	129,349		378,369	330,920			378,369		(47,449)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG11739B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	05/01/2025	Exercise		1,884,719	267.09	69,684		239,997	213,489			239,997		(26,508)				0001
Purchased Call/SBG/SBG11739E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	03/28/2025	Exercise		2,268,503	267.94	81,546		289,090	257,726			289,090		(31,364)				0001
Purchased Call/SBG/SBG11739I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	01/06/2025	Exercise		2,349,146	269.53	83,359		238,731	206,264			238,731		(32,467)				0001
Purchased Call/SBG/SBG11739P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	01/31/2025	Exercise		1,547,833	268.65	54,343		177,981	156,301			177,981		(21,680)				0001
Purchased Call/SBG/SBG11739T	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	02/12/2025	Exercise		5,718,519	267.34	201,610		795,680	713,964			795,680		(81,715)				0001
Purchased Call/SBG/SBG11749D	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2023	10/30/2025	02/25/2025	Exercise		2,427,124	266.26	102,512		333,199	288,285			333,199		(44,914)				0001
Purchased Call/SBG/SBG11749I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	01/28/2025	Exercise		2,582,838	266.91	97,950		345,554	304,756			345,554		(40,798)				0001
Purchased Call/SBG/SBG11749S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	11/04/2025	Exercise		1,226,414	269.58	45,499		152,530	133,493			152,530		(19,036)				0001
Purchased Call/SBG/SBG11749X	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	01/24/2025	Exercise		2,251,779	270.37	81,064		267,701	233,516			267,701		(34,185)				0001
Purchased Call/JSG/JSG405MSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/08/2024	01/08/2026	01/16/2025	Exercise		135,930	196.69	11,576		5,039	2,438			5,039		(2,610)				0001
Purchased Call/JSG/JSG405NS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/12/2024	01/12/2026	02/10/2025	Exercise		87,922	194.22	10,514		3,033	1,321			3,033		(1,737)				0001
Purchased Call/JSG/JSG405NSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/22/2024	01/22/2026	08/26/2025	Exercise		126,040	190.05	15,434		5,877	3,374			5,877		(2,517)				0001
Purchased Call/JSG/JSG405OS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/26/2024	01/28/2026	05/29/2025	Exercise		78,625	193.3	19,475		1,216	(369)			1,216		(1,631)				0001
Purchased Call/JSG/JSG405OSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/30/2024	01/30/2026	03/05/2025	Exercise		58,417	196.26	29,605		3,045	1,861			3,045		(1,222)				0001
Purchased Call/JSG/JSG405PS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/06/2024	02/06/2026	02/20/2025	Exercise		70,551	194.92	20,168		2,888	1,433			2,888		(1,479)				0001
Purchased Call/JSG/JSG405PSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/09/2024	02/10/2026	03/10/2025	Exercise		72,021	195.36	27,690		1,979	481			1,979		(1,567)				0001
Purchased Call/JSG/JSG405PST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/13/2024	02/13/2026	09/05/2025	Exercise		75,662	192.6	13,021		2,514	935			2,514		(1,593)				0001
Purchased Call/JSG/JSG405QSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/16/2024	02/19/2026	07/17/2025	Exercise		42,677	199.22	3,835		484	(417)			484		(909)				0001
Purchased Call/JSG/JSG405QSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/20/2024	02/20/2026	10/08/2025	Exercise		62,312	199.07	8,029		1,177	(146)			1,177		(1,331)				0001
Purchased Call/JSG/JSG405QSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/23/2024	02/23/2026	03/26/2025	Exercise		185,353	202.65	24,319		2,802	(1,162)			2,802		(4,012)				0001
Purchased Call/SBG/SBG11761	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	01/17/2025	Exercise		176,199	277.3	103,775		11,241	7,892			11,241		(3,681)				0001
Purchased Call/SBG/SBG11764	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	01/07/2025	Exercise		408,021	276.18	261,245		30,182	22,430			30,182		(8,306)				0001
Purchased Call/SBG/SBG11766	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	01/31/2025	Exercise		147,048	277.45	45,237		11,230	8,407			11,230		(2,917)				0001
Purchased Call/SBG/SBG11767	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	02/07/2025	Exercise		278,604	277.45	149,751		20,849	15,494			20,849		(5,737)				0001
Purchased Call/SBG/SBG11768	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/19/2026	01/09/2025	Exercise		182,842	277.45	79,340		13,433	9,936			13,433		(3,622)				0001
Purchased Call/SBG/SBG11769	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	01/28/2025	Exercise		290,804	279.29	152,770		20,232	14,671			20,232		(5,767)				0001
Purchased Call/SBG/SBG1176A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	03/27/2025	Exercise		58,191	279.05	79,970		4,733	3,608			4,733		(1,231)				0001
Purchased Call/SBG/SBG1176B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	02/14/2025	Exercise		450,657	278.97	170,253		32,790	24,070			32,790		(9,021)				0001
Purchased Call/SBG/SBG1176D	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	02/18/2025	Exercise		281,729	279.01	90,686		17,058	11,550			17,058		(5,728)				0001
Purchased Call/SBG/SBG1176E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	01/17/2025	Exercise		176,694	279.01	86,201		11,612	8,154			11,612		(3,676)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1176SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	02/06/2025	Exercise		458,629	279.01	188,106		28,083	19,128			28,083		(9,229)				0001
Purchased Call/SBG/SBG1176SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	02/07/2025	Exercise		253,139	279.87	94,386		17,079	12,112			17,079		(5,089)				0001
Purchased Call/SBG/SBG1176SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2026	02/07/2025	Exercise		316,883	280.03	84,973		16,261	10,040			16,261		(6,330)				0001
Purchased Call/SBG/SBG1176SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	01/16/2025	Exercise		480,458	279.9	237,170		27,966	18,475			27,966		(9,911)				0001
Purchased Call/SBG/SBG1176SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	05/08/2025	Exercise		95,242	278.71	46,957		7,312	5,428			7,312		(1,985)				0001
Purchased Call/SBG/SBG1176SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	03/11/2025	Exercise		153,419	278.93	38,885		9,395	6,338			9,395		(3,150)				0001
Purchased Call/SBG/SBG1176SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	02/12/2025	Exercise		179,215	278.93	77,990		14,404	10,838			14,404		(3,762)				0001
Purchased Call/SBG/SBG1176SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	03/14/2025	Exercise		70,232	279.73	139,206		4,836	3,437			4,836		(1,591)				0001
Purchased Call/SBG/SBG1176SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	02/07/2025	Exercise		253,906	280.24	98,129		15,675	10,605			15,675		(5,203)				0001
Purchased Call/SBG/SBG1176SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	02/18/2025	Exercise		450,889	281.4	132,944		32,514	23,499			32,514		(9,231)				0001
Purchased Call/SBG/SBG1176SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	02/14/2025	Exercise		545,438	282.49	177,742		23,058	12,107			23,058		(11,390)				0001
Purchased Call/MAB/MAB413ISC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	06/24/2025	Expire		240,344	276.41	5,288								13				0001
Purchased Call/SBG/SBG1176SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	03/14/2025	Exercise		139,445	282.59	70,406		6,644	3,825			6,644		(2,998)				0001
Purchased Call/SBG/SBG1176ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	02/18/2025	Exercise		124,827	282.59	110,197		6,134	3,616			6,134		(2,787)				0001
Purchased Call/SBG/SBG1176SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	02/21/2025	Exercise		248,258	283.33	94,081		17,408	12,454			17,408		(5,078)				0001
Purchased Call/SBG/SBG1176SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	02/25/2025	Exercise		263,651	282.44	134,458		13,634	8,293			13,634		(5,519)				0001
Purchased Call/SBG/SBG1176SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	01/17/2025	Exercise		1,406,605	281.78	205,953		55,868	26,693			55,868		(29,708)				0001
Purchased Call/SBG/SBG1176SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	01/28/2025	Exercise		177,818	282.99	96,837		6,989	3,362			6,989		(3,936)				0001
Purchased Call/SBG/SBG1177SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	03/27/2025	Exercise		219,232	283.42	95,911		9,154	4,652			9,154		(4,803)				0001
Purchased Call/SBG/SBG1177S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	03/10/2025	Exercise		129,357	282.59	164,749		6,896	4,230			6,896		(2,912)				0001
Purchased Call/SBG/SBG1177S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	01/06/2025	Exercise		235,205	284.22	169,375		10,532	5,679			10,532		(5,230)				0001
Purchased Call/SBG/SBG1177S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	01/28/2025	Exercise		199,766	285.95	91,346		8,298	4,147			8,298		(4,381)				0001
Purchased Call/SBG/SBG1177S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	03/11/2025	Exercise		132,653	285.95	80,137		6,002	3,235			6,002		(2,972)				0001
Purchased Call/SBG/SBG1177S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	01/09/2025	Exercise		335,886	287.35	124,207		16,516	9,497			16,516		(7,176)				0001
Purchased Call/SBG/SBG1174SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	05/15/2025	Exercise		3,024,233	269.01	113,441		404,217	355,297			404,217		(48,920)				0001
Purchased Call/SBG/SBG1174SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/14/2025	11/18/2025	Exercise		1,931,147	270.92	75,072		243,834	210,894			243,834		(32,941)				0001
Purchased Call/SBG/SBG1174SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	02/25/2025	Exercise		3,698,765	272.4	132,653		396,129	337,649			396,129		(58,480)				0001
Purchased Call/SBG/SBG1174SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	03/14/2025	Exercise		1,176,735	272.4	42,480		111,798	93,034			111,798		(18,764)				0001
Purchased Call/SBG/SBG1174SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	03/28/2025	Exercise		1,684,661	272.3	61,315		179,831	152,390			179,831		(27,441)				0001
Purchased Call/SBG/SBG1174SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	01/24/2025	Exercise		1,568,677	272.74	57,134		183,338	157,474			183,338		(25,864)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1174SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	02/28/2025	Exercise		980,989	272.74	35,316		102,131	86,220			102,131		(15,911)				0001
Purchased Call/SBG/SBG1174ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	03/14/2025	Exercise		2,371,363	272.82	88,398		285,213	244,831			285,213		(40,383)				0001
Purchased Call/SBG/SBG1174SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	04/14/2025	Exercise		3,000,205	273.18	106,105		368,888	319,703			368,888		(49,184)				0001
Purchased Call/SBG/SBG1175S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	02/25/2025	Exercise		3,198,450	272.53	115,634		391,539	337,864			391,539		(53,675)				0001
Purchased Call/JSG/JSG505C$4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/02/2025	12/31/2026	01/06/2025	Exercise		123,567	194.8	3,840	514	675	161			675		(509)				0001
Purchased Call/JSG/JSG505E$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/05/2025	02/05/2027	02/07/2025	Exercise		314,114	198.07	11,467	439	171	(268)			171		(437)				0001
Purchased Call/JSG/JSG505F$4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/07/2025	02/08/2027	02/11/2025	Exercise		1,830,693	196.47	19,415	26,174	15,849	(10,325)			15,849		(26,142)				0001
Purchased Call/JSG/JSG505F$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/12/2025	02/12/2027	02/14/2025	Exercise		474,665	196.5	17,677	465	244	(220)			244		(462)				0001
Purchased Call/JSG/JSG505G$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/28/2025	02/26/2027	03/04/2025	Expire		508,625	205.29	20,040								37				0001
Purchased Call/JSG/JSG505H$Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/14/2025	03/15/2027	03/18/2025	Exercise		532,362	200.18	19,750	533	288	(245)			288		(495)				0001
Purchased Call/JSG/JSG5051$U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2025	03/25/2027	03/31/2025	Expire		125,429	202.13	4,904								10				0001
Purchased Call/JSG/JSG505J$D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/03/2025	04/02/2027	04/07/2025	Exercise		161,351	192.08	4,019	1,129	830	(299)			830		(1,121)				0001
Purchased Call/JSG/JSG505K$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/21/2025	04/21/2027	04/23/2025	Expire		66,020	174.92	2,568								1				0001
Purchased Call/JSG/JSG505K$V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/24/2025	04/23/2027	04/28/2025	Expire		348,034	177.75	13,504								30				0001
Purchased Call/JSG/JSG505L$Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/08/2025	05/07/2027	05/12/2025	Exercise		98,784	180.49	2,989	422	444	22			444		(415)				0001
Purchased Call/JSG/JSG505M$B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/13/2025	05/13/2027	05/15/2025	Exercise		901,484	183.26	30,134	2,377	2,651	274			2,651		(2,362)				0001
Purchased Call/JSG/JSG505M$Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/21/2025	05/21/2027	05/23/2025	Expire		162,488	182.36	6,305								3				0001
Purchased Call/JSG/JSG505N$2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/22/2025	05/21/2027	05/27/2025	Exercise		215,622	181.63	6,408	968	1,353	384			1,353		(946)				0001
Purchased Call/JSG/JSG505N$9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2025	05/25/2027	05/28/2025	Expire		67,939	181.3	2,636								9				0001
Purchased Call/JSG/JSG505N$K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/29/2025	05/28/2027	06/02/2025	Expire		199,250	183.72	7,711								19				0001
Purchased Call/JSG/JSG5050$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/05/2025	06/04/2027	06/09/2025	Exercise		756,891	183.02	16,743	6,388	7,958	1,570			7,958		(6,345)				0001
Purchased Call/JSG/JSG5050$7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/06/2025	06/07/2027	06/10/2025	Exercise		303,916	185.45	7,638	2,092	2,072	(21)			2,072		(2,073)				0001
Purchased Call/SBG/SBG1177$A	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	01/17/2025	Exercise		403,304	285.6	117,330		21,131	12,692			21,131		(8,633)				0001
Purchased Call/SBG/SBG1177$C	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	01/06/2025	Exercise		142,444	287.84	42,609		5,781	2,764			5,781		(3,120)				0001
Purchased Call/SBG/SBG1177$D	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	03/10/2025	Exercise		307,642	287.84	129,820		17,751	11,278			17,751		(6,700)				0001
Purchased Call/SBG/SBG1177$E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	02/28/2025	Exercise		311,611	285.69	189,846		18,160	10,893			18,160		(7,612)				0001
Purchased Call/SBG/SBG1177$F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	03/10/2025	Exercise		191,005	287.46	247,033		8,367	4,323			8,367		(4,375)				0001
Purchased Call/SBG/SBG1177$G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2026	01/17/2025	Exercise		331,208	287.01	122,046		12,840	5,791			12,840		(7,207)				0001
Purchased Call/SBG/SBG1177$H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	03/26/2025	Exercise		236,393	288.91	92,348		10,761	5,718			10,761		(5,231)				0001
Purchased Call/SBG/SBG1177$I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	01/17/2025	Exercise		682,881	288.91	194,043		15,826	1,198			15,826		(15,061)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1177SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	02/18/2025	Exercise		199,036	288.35	92,968		9,172	4,874			9,172		(4,532)				0001
Purchased Call/SBG/SBG1177SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	02/21/2025	Exercise		177,761	288.35	96,022		8,643	4,830			8,643		(4,037)				0001
Purchased Call/SBG/SBG1177SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	02/21/2025	Exercise		263,869	288.35	121,355		12,720	7,028			12,720		(5,996)				0001
Purchased Call/SBG/SBG1177SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	03/14/2025	Exercise		503,180	287.41	146,806		14,240	3,381			14,240		(11,036)				0001
Purchased Call/SBG/SBG1177SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	01/17/2025	Exercise		861,863	289.3	147,036		21,955	3,321			21,955		(18,900)				0001
Purchased Call/SBG/SBG1177SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	02/21/2025	Exercise		224,033	289.72	155,147		9,878	5,015			9,878		(5,251)				0001
Purchased Call/SBG/SBG1177SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	02/21/2025	Exercise		367,385	291.22	146,265		16,780	8,772			16,780		(8,367)				0001
Purchased Call/SBG/SBG1177SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	03/11/2025	Exercise		207,256	291.22	82,658		7,057	2,535			7,057		(4,728)				0001
Purchased Call/MAB/MAB413KSC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMJIISFPU8MPR08K5P83	07/25/2025	07/27/2026	07/29/2025	Expire		77,002	276.4	1,702								6				0001
Purchased Call/SBG/SBG1175S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2023	12/12/2025	01/28/2025	Exercise		2,386,160	272.9	88,160		301,343	259,563			301,343		(41,779)				0001
Purchased Call/MAB/MAB413GST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMJIISFPU8MPR08K5P83	05/23/2025	05/26/2026	05/28/2025	Expire		139,349	274.52	3,080								8				0001
Purchased Call/MAB/MAB413HS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas ROMJIISFPU8MPR08K5P83	05/27/2025	05/22/2026	05/29/2025	Expire		116,048	274.52	2,591								(2)				0001
Purchased Call/JSG/JSG505RS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	07/24/2025	Exercise		1,085,715	191.52	30,129	6,216	7,727	1,512			7,727		(6,193)				0001
Purchased Call/JSG/JSG505RSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2027	07/28/2025	Expire		173,750	192.13	6,794								20				0001
Purchased Call/JSG/JSG505RST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2027	07/31/2025	Exercise		1,029,954	191.47	26,862	6,756	6,725	(31)			6,725		(6,735)				0001
Purchased Call/JSG/JSG505SS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	08/05/2025	Exercise		279,118	187.19	4,920	3,053	4,636	1,584			4,636		(3,038)				0001
Purchased Call/JSG/JSG505TSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	08/25/2025	Exercise		469,860	197.8	16,895	809	454	(354)			454		(756)				0001
Purchased Call/JSG/JSG505USB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	09/03/2025	Exercise		492,386	197.88	18,189	655	266	(389)			266		(575)				0001
Purchased Call/JSG/JSG505VSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/19/2025	09/20/2027	09/23/2025	Expire		288,626	191.68	11,458								38				0001
Purchased Call/JSG/JSG505WSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2027	10/01/2025	Expire		162,349	193.8	6,429								7				0001
Purchased Call/JSG/JSG505XS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/03/2025	10/01/2027	10/07/2025	Exercise		489,757	195.66	18,010	741	340	(401)			340		(679)				0001
Purchased Call/JSG/JSG505XSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/10/2025	10/08/2027	10/15/2025	Exercise		360,142	183.4	8,759	2,787	2,613	(175)			2,613		(2,746)				0001
Purchased Call/JSG/JSG505YS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/17/2025	10/15/2027	10/21/2025	Exercise		437,566	187.21	16,541	459	313	(146)			313		(400)				0001
Purchased Call/JSG/JSG505YSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	10/22/2025	Exercise		316,576	188.55	11,131	750	776	26			776		(738)				0001
Purchased Call/SBG/SBG1177ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	03/11/2025	Exercise		438,836	292.94	158,412		10,525	955			10,525		(9,766)				0001
Purchased Call/SBG/SBG1177SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2026	07/25/2025	Exercise		170,187	294.09	101,872		6,931	3,201			6,931		(3,865)				0001
Purchased Call/SBG/SBG1177SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	01/06/2025	Exercise		766,522	296.52	166,524		16,066	(842)			16,066		(17,253)				0001
Purchased Call/SBG/SBG1177SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	02/18/2025	Exercise		283,367	297.22	109,417		7,287	988			7,287		(6,568)				0001
Purchased Call/SBG/SBG1177SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	02/03/2025	Exercise		1,863,390	297.22	144,376		53,476	11,859			53,476		(41,723)				0001
Purchased Call/SBG/SBG1178S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	01/21/2025	Exercise		1,055,448	297.81	252,918		24,850	1,403			24,850		(23,746)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1178S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2026	02/25/2025	Exercise		79,711	298.21	63,619		1,864	89			1,864		(1,862)				0001
Purchased Call/SBG/SBG1178S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2026	01/31/2025	Exercise		625,036	299.85	85,112		12,826	(1,051)			12,826		(14,038)				0001
Purchased Call/SBG/SBG1178S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	01/07/2025	Exercise		416,668	299.56	100,933		4,470	(4,924)			4,470		(9,600)				0001
Purchased Call/SBG/SBG1178S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	02/12/2025	Exercise		178,386	299.56	70,061		3,579	(418)			3,579		(4,156)				0001
Purchased Call/SBG/SBG1178S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	02/25/2025	Exercise		302,901	299.56	116,712		4,065	(2,758)			4,065		(7,090)				0001
Purchased Call/SBG/SBG1178S7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	02/18/2025	Exercise		472,672	300.08	201,208		5,375	(5,261)			5,375		(10,898)				0001
Purchased Call/SBG/SBG1178S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/02/2024	04/02/2026	01/17/2025	Exercise		188,357	299.33	111,210		3,824	(423)			3,824		(4,409)				0001
Purchased Call/SBG/SBG1178S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2024	04/03/2026	03/14/2025	Exercise		682,365	300.64	160,343		11,348	(4,073)			11,348		(15,787)				0001
Purchased Call/SBG/SBG1178SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2024	04/03/2026	02/07/2025	Exercise		649,012	301.39	187,570		8,975	(5,794)			8,975		(15,219)				0001
Purchased Call/SBG/SBG1178SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	01/06/2025	Exercise		617,393	301.08	69,516		11,345	(2,768)			11,345		(14,238)				0001
Purchased Call/SBG/SBG1178SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	02/12/2025	Exercise		433,313	301.08	168,769		5,295	(4,602)			5,295		(10,318)				0001
Purchased Call/SBG/SBG1175SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	01/06/2025	Exercise		2,951,639	275.37	109,530		353,639	299,976			353,639		(53,663)				0001
Purchased Call/SBG/SBG1175SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	01/30/2025	Exercise		6,174,479	275.73	222,124		728,465	618,459			728,465		(110,006)				0001
Purchased Call/SBG/SBG1175SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	01/28/2025	Exercise		2,566,899	274.81	93,870		321,313	274,388			321,313		(46,926)				0001
Purchased Call/MAB/MAB413HSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	06/10/2025	Expire		92,198	275.19	2,038								4				0001
Purchased Call/SBG/SBG1176S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	03/27/2025	Exercise		187,457	277.3	116,110		12,423	8,879			12,423		(3,747)				0001
Purchased Call/SBG/SBG1176S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	01/31/2025	Exercise		235,950	277.38	220,240		19,711	15,222			19,711		(4,810)				0001
Purchased Call/SBG/SBG1176S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	02/28/2025	Exercise		128,911	277.04	109,898		6,839	4,379			6,839		(2,747)				0001
Purchased Call/SBG/SBG1176SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	02/28/2025	Exercise		113,454	279.71	104,058		7,864	5,666			7,864		(2,467)				0001
Purchased Call/MAB/MAB413MSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	09/03/2025	Expire		175,120	278.68	3,888								25				0001
Purchased Call/MAB/MAB413HSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	06/16/2025	Expire		51,143	275.6	1,130								2				0001
Purchased Call/JSG/JSG505YSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2027	10/30/2025	Exercise		1,566,298	186.33	59,321	1,587	1,425	(163)			1,425		(1,520)				0001
Purchased Call/JSG/JSG5052SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/31/2025	11/01/2027	11/04/2025	Expire		281,879	181.98	11,191								41				0001
Purchased Call/JSG/JSG5052SL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2027	11/07/2025	Expire		230,438	181.82	9,148								11				0001
Purchased Call/JSG/JSG5052SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2027	11/10/2025	Exercise		411,703	180.86	11,118	2,613	2,912	298			2,912		(2,572)				0001
Purchased Call/JSG/JSG6050S6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2027	11/14/2025	Expire		354,389	185.62	14,105								17				0001
Purchased Call/JSG/JSG6050SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/14/2025	11/12/2027	11/18/2025	Exercise		501,510	183.74	19,060	450	566	116			566		(378)				0001
Purchased Call/JSG/JSG6050SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/14/2025	11/15/2027	11/18/2025	Expire		222,034	183.74	8,815								33				0001
Purchased Call/JSG/JSG6051S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/24/2025	11/24/2027	11/26/2025	Exercise		482,046	180.82	12,914	3,136	4,466	1,330			4,466		(3,120)				0001
Purchased Call/JSG/JSG6051SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/02/2025	12/02/2027	12/04/2025	Exercise		672,884	182.8	17,859	4,393	5,251	858			5,251		(4,371)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG60533N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/27/2027	12/30/2025	Expire		226,591	189.48	8,973								37				0001
Purchased Call/SBG/SBG017VSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/10/2025	Exercise		816,234	261.48	29,629		96,689	96,404			96,689		(285)				0001
Purchased Call/SBG/SBG017WSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	01/28/2025	Exercise		996,549	267.14	37,662		112,941	111,749			112,941		(1,192)				0001
Purchased Call/SBG/SBG017WSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/04/2025	Exercise		1,125,468	268.3	49,371		129,220	126,356			129,220		(2,864)				0001
Purchased Call/SBG/SBG1176SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	01/31/2025	Exercise		114,048	278.93	71,188		7,399	5,138			7,399		(2,361)				0001
Purchased Call/SBG/SBG1176SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	02/14/2025	Exercise		385,673	282.59	133,720		20,963	13,175			20,963		(8,116)				0001
Purchased Call/SBG/SBG1176SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	01/06/2025	Exercise		448,250	283.42	105,101		17,437	8,242			17,437		(9,501)				0001
Purchased Call/SBG/SBG1177S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	01/31/2025	Exercise		109,646	282.99	74,185		5,652	3,398			5,652		(2,364)				0001
Purchased Call/SBG/SBG1177S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2024	02/23/2026	02/18/2025	Exercise		118,636	285.95	60,000		6,628	4,112			6,628		(2,592)				0001
Purchased Call/SBG/SBG1177SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	02/12/2025	Exercise		174,354	287.84	95,568		7,190	3,500			7,190		(3,931)				0001
Purchased Call/MAB/MAB413NSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	09/22/2025	Expire		121,345	284.18	2,694								14				0001
Purchased Call/SBG/SBG1178SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/03/2026	02/12/2025	Exercise		831,054	301.08	182,281		11,197	(7,688)			11,197		(19,110)				0001
Purchased Call/SBG/SBG1178SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	01/28/2025	Exercise		1,037,184	302.02	265,591		14,846	(8,850)			14,846		(24,034)				0001
Purchased Call/SBG/SBG1178SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/09/2024	04/09/2026	01/31/2025	Exercise		87,630	302.38	65,676		1,455	(551)			1,455		(2,103)				0001
Purchased Call/SBG/SBG1178SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	01/17/2025	Exercise		214,995	301.6	122,897		2,629	(2,290)			2,629		(5,143)				0001
Purchased Call/SBG/SBG1178SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	01/17/2025	Exercise		216,207	300.96	104,109		2,975	(1,992)			2,975		(5,190)				0001
Purchased Call/SBG/SBG1178SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	01/21/2025	Exercise		633,604	300.82	135,115		9,581	(5,031)			9,581		(14,920)				0001
Purchased Call/SBG/SBG1178SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	01/07/2025	Exercise		331,407	300.82	142,848		5,516	(2,109)			5,516		(7,923)				0001
Purchased Call/SBG/SBG1178SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	02/25/2025	Exercise		461,099	300.82	124,892		7,877	(2,794)			7,877		(10,964)				0001
Purchased Call/SBG/SBG1178SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/15/2026	01/21/2025	Exercise		1,161,866	300.3	188,866		18,020	(4,469)			18,020		(22,719)				0001
Purchased Call/SBG/SBG1178SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	01/09/2025	Exercise		316,678	295.29	137,315		7,298	(57)			7,298		(7,626)				0001
Purchased Call/SBG/SBG1178SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	02/25/2025	Exercise		597,306	296.26	172,423		10,107	(3,785)			10,107		(14,307)				0001
Purchased Call/SBG/SBG017WSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	02/05/2025	Exercise		2,687,830	267.16	96,479		284,188	279,802			284,188		(4,386)				0001
Purchased Call/SBG/SBG017XSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	01/29/2025	Exercise		1,456,487	258.72	53,162		231,139	225,524			231,139		(5,615)				0001
Purchased Call/SBG/SBG1177SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	01/28/2025	Exercise		315,224	291.22	123,889		8,024	1,190			8,024		(7,055)				0001
Purchased Call/MAB/MAB413NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	09/23/2025	Expire		112,701	284.32	2,502								13				0001
Purchased Call/SBG/SBG1178SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	02/18/2025	Exercise		382,711	295.68	115,504		11,474	2,561			11,474		(9,136)				0001
Purchased Call/SBG/SBG1178SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	02/07/2025	Exercise		638,895	297.26	215,222		15,673	676			15,673		(15,262)				0001
Purchased Call/SBG/SBG1178SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	02/28/2025	Exercise		868,261	296.99	293,251		24,838	4,344			24,838		(21,084)				0001
Purchased Call/SBG/SBG1178SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	03/10/2025	Exercise		552,509	297.77	129,316		15,977	2,854			15,977		(13,419)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1178SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	03/11/2025	Exercise		477,111	297.77	89,903		11,891	614			11,891		(11,425)				0001
Purchased Call/SBG/SBG1179S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2026	03/11/2025	Exercise		386,726	296.83	71,787		6,089	(3,115)			6,089		(9,291)				0001
Purchased Call/SBG/SBG1179S1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2026	04/04/2025	Exercise		458,487	296.83	121,852		13,774	2,839			13,774		(11,202)				0001
Purchased Call/SBG/SBG1179S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	02/28/2025	Exercise		666,711	293.25	162,791		18,910	2,898			18,910		(16,379)				0001
Purchased Call/SBG/SBG1179S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	02/12/2025	Exercise		333,468	293.97	100,785		11,610	3,547			11,610		(8,307)				0001
Purchased Call/MAB/MAB413JSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/18/2025	07/17/2026	07/22/2025	Expire		69,050	274.76	1,526								5				0001
Purchased Call/SBG/SBG1177SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	02/25/2025	Exercise		109,312	294.5	135,887		3,220	819			3,220		(2,733)				0001
Purchased Call/SBG/SBG1178S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	01/09/2025	Exercise		498,199	299.56	151,478		7,350	(3,813)			7,350		(11,480)				0001
Purchased Call/SBG/SBG017XSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	03/25/2025	Exercise		3,128,210	260.27	112,759		464,037	451,768			464,037		(12,270)				0001
Purchased Call/SBG/SBG017YS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	03/28/2025	Exercise		1,361,210	263.51	49,548		173,149	167,023			173,149		(6,125)				0001
Purchased Call/SBG/SBG017YSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2023	04/10/2025	01/17/2025	Exercise		1,319,894	264.02	50,223		92,279	85,447			92,279		(6,832)				0001
Purchased Call/SBG/SBG017YSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	01/28/2025	Exercise		835,596	265.26	30,416		58,564	54,219			58,564		(4,345)				0001
Purchased Call/SBG/SBG017YSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	01/24/2025	Exercise		1,838,013	262.9	70,740		159,770	148,631			159,770		(11,139)				0001
Purchased Call/SBG/SBG0172S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	01/31/2025	Exercise		1,448,431	261.05	60,490		138,590	128,351			138,590		(10,238)				0001
Purchased Call/SBG/SBG0172SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	05/14/2025	Exercise		915,662	262.37	33,906		89,583	83,464			89,583		(6,119)				0001
Purchased Call/SBG/SBG0172SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	03/28/2025	Exercise		3,113,214	263.5	110,893		291,103	270,693			291,103		(20,410)				0001
Purchased Call/SBG/SBG1170S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	01/28/2025	Exercise		2,258,448	265.83	81,756		198,263	180,295			198,263		(17,968)				0001
Purchased Call/SBG/SBG1178SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2026	04/18/2025	Exercise		227,863	296.94	103,736		4,316	(966)			4,316		(5,419)				0001
Purchased Call/SBG/SBG1179S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	03/11/2025	Exercise		380,226	293.97	99,451		7,045	(2,143)			7,045		(9,424)				0001
Purchased Call/SBG/SBG1179S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	01/09/2025	Exercise		691,843	293.99	323,006		15,649	(1,115)			15,649		(17,178)				0001
Purchased Call/SBG/SBG1179S8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	04/28/2025	Exercise		190,646	295.5	95,207		4,719	80			4,719		(4,831)				0001
Purchased Call/SBG/SBG1179S9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	02/25/2025	Exercise		309,889	296.09	195,265		6,569	(981)			6,569		(7,996)				0001
Purchased Call/SBG/SBG1179SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	02/06/2025	Exercise		756,454	297.18	101,494		16,333	(2,221)			16,333		(18,744)				0001
Purchased Call/SBG/SBG1179SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	02/25/2025	Exercise		496,737	297.18	140,259		9,630	(2,489)			9,630		(12,330)				0001
Purchased Call/SBG/SBG1179SC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	01/31/2025	Exercise		470,820	297.18	158,209		12,021	480			12,021		(11,929)				0001
Purchased Call/SBG/SBG1179SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	01/09/2025	Exercise		720,315	295.43	364,266		19,686	2,032			19,686		(18,137)				0001
Purchased Call/SBG/SBG1179SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	02/18/2025	Exercise		1,016,154	296.14	283,014		18,723	(6,302)			18,723		(25,406)				0001
Purchased Call/SBG/SBG1179SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	01/14/2025	Exercise		418,522	295.91	166,199		8,538	(1,832)			8,538		(10,731)				0001
Purchased Call/SBG/SBG1179SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	01/15/2025	Exercise		633,560	296.57	234,287		13,392	(2,284)			13,392		(16,091)				0001
Purchased Call/SBG/SBG1179SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	03/26/2025	Exercise		151,652	296.57	58,520		2,965	(807)			2,965		(3,918)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB413KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/01/2025	07/31/2026	08/05/2025	Expire		102,693	274.58	2,270								8				0001
Purchased Call/SBG/SBG1179SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	01/14/2025	Exercise		381,409	296.57	116,522		9,621	140			9,621		(9,764)				0001
Purchased Call/SBG/SBG1179SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	01/21/2025	Exercise		1,106,775	297.23	325,509		25,447	(2,138)			25,447		(27,990)				0001
Purchased Call/SBG/SBG1179SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	02/28/2025	Exercise		325,523	297.01	117,462		10,344	2,215			10,344		(8,287)				0001
Purchased Call/SBG/SBG1179SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	02/04/2025	Exercise		362,638	296.06	120,627		10,119	1,045			10,119		(9,333)				0001
Purchased Call/SBG/SBG1179SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	01/09/2025	Exercise		291,437	296.06	160,838		7,696	383			7,696		(7,814)				0001
Purchased Call/SBG/SBG1179SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	03/27/2025	Exercise		333,946	296.15	96,309		7,804	(586)			7,804		(8,558)				0001
Purchased Call/SBG/SBG1179SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	01/17/2025	Exercise		235,659	296.15	100,511		6,847	913			6,847		(6,201)				0001
Purchased Call/SBG/SBG1179ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	02/07/2025	Exercise		746,471	296.36	184,341		17,686	(1,198)			17,686		(19,260)				0001
Purchased Call/SBG/SBG1179SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	02/12/2025	Exercise		255,657	296.35	144,101		6,439	(56)			6,439		(6,868)				0001
Purchased Call/SBG/SBG1179SV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	01/09/2025	Exercise		312,213	297.69	129,014		6,366	(1,590)			6,366		(8,259)				0001
Purchased Call/SBG/SBG1179SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	01/24/2025	Exercise		163,957	297.69	183,643		4,021	(150)			4,021		(4,538)				0001
Purchased Call/SBG/SBG1179SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	02/07/2025	Exercise		556,956	297.53	198,265		12,660	(1,607)			12,660		(14,519)				0001
Purchased Call/SBG/SBG1179SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	02/18/2025	Exercise		998,106	295.97	167,836		30,556	5,408			30,556		(25,387)				0001
Purchased Call/MAB/MAB413PSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/23/2025	10/23/2026	10/27/2025	Expire		113,901	294.41	2,529								16				0001
Purchased Call/MAB/MAB413LSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/18/2025	08/18/2026	08/20/2025	Expire		77,186	277.89	1,706								1				0001
Purchased Call/SBG/SBG1178SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	01/24/2025	Exercise		107,762	295.68	71,830		2,513	(11)			2,513		(2,710)				0001
Purchased Call/SBG/SBG1178SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	02/21/2025	Exercise		338,702	295.68	106,872		8,902	974			8,902		(8,148)				0001
Purchased Call/SBG/SBG1178SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2024	04/24/2026	01/28/2025	Exercise		214,009	298.93	49,250		3,483	(1,562)			3,483		(5,119)				0001
Purchased Call/SBG/SBG1178SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	01/31/2025	Exercise		1,910,656	297.37	254,304		58,028	12,646			58,028		(45,638)				0001
Purchased Call/SBG/SBG1179S3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	04/08/2025	Exercise		387,740	293.97	97,276		10,125	801			10,125		(9,498)				0001
Purchased Call/MAB/MAB413MS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2025	08/21/2026	08/26/2025	Expire		111,309	277.84	2,460								11				0001
Purchased Call/SBG/SBG117AS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	01/08/2025	Exercise		1,108,255	295.36	194,636		33,407	4,909			33,407		(28,901)				0001
Purchased Call/SBG/SBG117AS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	01/29/2025	Exercise		346,460	296.38	113,706		10,497	1,552			10,497		(9,214)				0001
Purchased Call/SBG/SBG117AS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	03/14/2025	Exercise		163,320	295.75	56,528		3,030	(1,200)			3,030		(4,369)				0001
Purchased Call/SBG/SBG117AS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	01/31/2025	Exercise		706,697	295.75	79,094		14,149	(4,163)			14,149		(18,457)				0001
Purchased Call/SBG/SBG117AS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	01/09/2025	Exercise		562,414	295.75	152,905		11,945	(2,557)			11,945		(14,780)				0001
Purchased Call/SBG/SBG117AS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	04/14/2025	Exercise		163,389	296.13	156,701		4,453	211			4,453		(4,478)				0001
Purchased Call/SBG/SBG117AS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	01/09/2025	Exercise		145,431	295.16	117,030		3,795	(34)			3,795		(4,002)				0001
Purchased Call/SBG/SBG117AS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	04/28/2025	Exercise		141,510	296.32	73,820		2,371	(1,176)			2,371		(3,738)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117AS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	03/26/2025	Exercise		365,842	294.98	121,264		10,532	932			10,532		(9,899)				0001
Purchased Call/SBG/SBG1170S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	02/18/2025	Exercise		3,529,521	266.31	133,839		304,136	274,344			304,136		(29,792)				0001
Purchased Call/SBG/SBG1170SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	01/21/2025	Exercise		1,808,402	266.88	65,283		148,433	132,830			148,433		(15,603)				0001
Purchased Call/SBG/SBG1171S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	01/24/2025	Exercise		2,818,987	270.97	104,726		218,706	190,237			218,706		(28,470)				0001
Purchased Call/SBG/SBG1171S6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/18/2025	01/28/2025	Exercise		1,843,359	272.03	67,236		131,944	113,551			131,944		(18,393)				0001
Purchased Call/SBG/SBG1171SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	03/27/2025	Exercise		2,106,632	273.02	77,206		166,393	144,750			166,393		(21,643)				0001
Purchased Call/SBG/SBG1171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	02/07/2025	Exercise		2,785,883	273.82	99,995		208,276	179,554			208,276		(28,722)				0001
Purchased Call/MAB/MAB413QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/06/2025	11/06/2026	11/10/2025	Expire		419,494	294.15	9,313								62				0001
Purchased Call/SBG/SBG117AS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	02/21/2025	Exercise		634,956	293.65	167,585		22,616	5,931			22,616		(17,039)				0001
Purchased Call/SBG/SBG117ASA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	01/06/2025	Exercise		445,599	293.65	99,500		9,591	(2,175)			9,591		(11,994)				0001
Purchased Call/SBG/SBG117ASB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	02/07/2025	Exercise		670,725	293.65	125,882		25,247	7,595			25,247		(17,916)				0001
Purchased Call/SBG/SBG117ASC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	03/26/2025	Exercise		520,372	293.05	167,873		18,893	5,146			18,893		(14,060)				0001
Purchased Call/SBG/SBG117ASF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/19/2026	01/06/2025	Exercise		2,170,386	294.64	213,020		79,167	21,848			79,167		(57,613)				0001
Purchased Call/SBG/SBG117ASG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	04/08/2025	Exercise		243,627	294.5	59,150		8,627	2,128			8,627		(6,638)				0001
Purchased Call/SBG/SBG117ASI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	01/28/2025	Exercise		103,255	294.5	55,394		3,433	680			3,433		(2,890)				0001
Purchased Call/SBG/SBG117ASJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	01/31/2025	Exercise		360,635	295.17	275,398		10,254	615			10,254		(10,000)				0001
Purchased Call/SBG/SBG117ASK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	02/18/2025	Exercise		217,120	294.98	127,973		7,358	1,545			7,358		(5,987)				0001
Purchased Call/SBG/SBG117ASL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	02/12/2025	Exercise		1,411,875	294.62	163,838		31,669	6,833			31,669		(25,112)				0001
Purchased Call/SBG/SBG117ASN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	03/10/2025	Exercise		453,781	294.82	158,486		15,476	3,236			15,476		(12,475)				0001
Purchased Call/MAB/MAB413MSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/05/2025	09/04/2026	09/09/2025	Expire		166,307	281.39	3,692								18				0001
Purchased Call/SBG/SBG117ASO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	01/17/2025	Exercise		232,109	294.82	69,143		5,949	(321)			5,949		(6,437)				0001
Purchased Call/SBG/SBG117ASP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	01/28/2025	Exercise		133,812	294.82	131,947		3,588	(28)			3,588		(3,965)				0001
Purchased Call/SBG/SBG117ASQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	01/31/2025	Exercise		400,532	295.77	330,434		11,568	724			11,568		(11,467)				0001
Purchased Call/SBG/SBG117ASR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	01/30/2025	Exercise		216,830	296.79	102,060		6,212	322			6,212		(6,139)				0001
Purchased Call/SBG/SBG117ASU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/03/2026	02/18/2025	Exercise		284,727	297.72	183,321		6,758	(1,022)			6,758		(8,138)				0001
Purchased Call/SBG/SBG117ASW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	01/28/2025	Exercise		634,125	297.72	126,283		18,770	1,365			18,770		(17,689)				0001
Purchased Call/SBG/SBG117ASY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	03/28/2025	Exercise		60,414	296.26	88,163		1,802	137			1,802		(1,788)				0001
Purchased Call/SBG/SBG117ASZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	02/21/2025	Exercise		137,440	297.47	66,518		4,337	544			4,337		(3,923)				0001
Purchased Call/SBG/SBG117BS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	04/25/2025	Exercise		862,325	299.22	182,940		22,408	(1,489)			22,408		(24,310)				0001
Purchased Call/SBG/SBG117BS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	01/24/2025	Exercise		145,785	299.59	50,330		3,313	(751)			3,313		(4,187)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117B64	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	02/25/2025	Exercise		190,147	299.29	225,335		5,198	(111)			5,198		(5,610)				0001
Purchased Call/SBG/SBG117B66	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	01/28/2025	Exercise		123,505	299.71	96,508		1,846	(1,615)			1,846		(3,638)				0001
Purchased Call/SBG/SBG117B67	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	03/11/2025	Exercise		837,424	295.66	137,405		18,272	(2,061)			18,272		(20,500)				0001
Purchased Call/SBG/SBG117B9F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	01/30/2025	Exercise		214,878	296.77	85,061		5,253	(49)			5,253		(5,461)				0001
Purchased Call/SBG/SBG117B9O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/25/2026	01/21/2025	Exercise		780,989	296.15	69,899		18,568	(1,089)			18,568		(19,796)				0001
Purchased Call/SBG/SBG117BS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	04/10/2025	Exercise		403,177	299.02	174,992		6,135	(5,209)			6,135		(11,788)				0001
Purchased Call/SBG/SBG117BS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	01/16/2025	Exercise		217,641	296.26	108,501		5,881	(259)			5,881		(6,416)				0001
Purchased Call/SBG/SBG117BSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	02/28/2025	Exercise		625,295	296.26	101,615		16,443	(1,204)			16,443		(17,863)				0001
Purchased Call/SBG/SBG117BSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	01/28/2025	Exercise		347,305	297.81	282,498		9,060	(759)			9,060		(10,191)				0001
Purchased Call/SBG/SBG117BSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	02/12/2025	Exercise		288,216	297.69	107,683		7,543	(620)			7,543		(8,301)				0001
Purchased Call/SBG/SBG117BSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	01/31/2025	Exercise		292,166	295.56	124,228		9,065	776			9,065		(8,533)				0001
Purchased Call/SBG/SBG117BSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	02/03/2025	Exercise		620,960	293.97	189,828		20,033	2,343			20,033		(18,146)				0001
Purchased Call/SBG/SBG117BSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	03/14/2025	Exercise		135,080	294.09	77,313		4,414	544			4,414		(4,068)				0001
Purchased Call/SBG/SBG117BSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	02/12/2025	Exercise		329,094	294.37	270,433		10,697	1,278			10,697		(9,779)				0001
Purchased Call/SBG/SBG11799R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	02/07/2025	Exercise		488,525	295.62	115,324		9,897	(2,449)			9,897		(12,679)				0001
Purchased Call/SBG/SBG11799S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	01/24/2025	Exercise		193,533	298.34	96,727		4,954	477			4,954		(4,602)				0001
Purchased Call/SBG/SBG11799W	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	03/27/2025	Exercise		171,476	297.69	79,345		2,947	(1,437)			2,947		(4,584)				0001
Purchased Call/MAB/MAB413T5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/28/2026	12/30/2025	Exercise		21,270,171	297.48	457,704	8,045	7,628	(417)			7,628		(4,355)				0001
Purchased Call/MAB/MAB413T6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2025	12/24/2026	12/30/2025	Exercise		66,792,311	297.48	1,467,145	2,271	1,932	(338)			1,932		9,195				0001
Purchased Call/MAB/MAB413TSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2025	12/31/2026	01/05/2026	Expire		7,504,385	295.37	166,597												0001
Purchased Call/MSD/MSD313A96	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/03/2025	01/07/2025	Exercise		151,966	188.91	8,328		11,954	11,908			11,954		(46)				0001
Purchased Call/MSD/MSD313ASC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/08/2025	01/10/2025	Exercise		292,337	189.2	16,020		21,817	21,509			21,817		(308)				0001
Purchased Call/MSD/MSD313AS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	01/16/2025	Exercise		423,852	188.62	22,846		34,358	33,540			34,358		(818)				0001
Purchased Call/MSD/MSD313ASK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise		280,123	188.02	15,183		25,477	24,851			25,477		(626)				0001
Purchased Call/MSD/MSD3133S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2025	02/06/2025	Exercise		237,072	189.66	13,276		20,162	18,922			20,162		(1,240)				0001
Purchased Call/MSD/MSD3138S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/19/2025	02/21/2025	Exercise		324,109	190.23	18,604		31,264	28,760			31,264		(2,504)				0001
Purchased Call/MSD/MSD3138SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	02/19/2025	Exercise		271,400	190.23	15,416		24,354	22,464			24,354		(1,889)				0001
Purchased Call/MSD/MSD3139SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	02/24/2025	Exercise		208,200	190.22	11,805		21,004	19,382			21,004		(1,622)				0001
Purchased Call/MSD/MSD313CSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	01/17/2025	Exercise		332,141	192.61	18,700		29,564	26,187			29,564		(3,376)				0001
Purchased Call/MSD/MSD3133DS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2024	03/18/2025	03/20/2025	Exercise		281,169	193.63	16,167		23,756	20,371			23,756		(3,385)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313DSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	02/26/2025	Exercise		298,486	194.53	16,954		23,301	19,425			23,301		(3,877)				0001
Purchased Call/MSD/MSD313ES6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2024	04/17/2025	01/27/2025	Exercise		148,367	193.06	8,665		9,836	7,306			9,836		(2,530)				0001
Purchased Call/MAB/MAB413DSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2025	10/02/2026	10/06/2025	Exercise		128,652	286.97		1,428	2,049	621			2,049		(1,428)				0001
Purchased Call/MSD/MSD313FSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	05/14/2025	Exercise		74,619	197.03	4,350		3,670	2,100			3,670		(1,570)				0001
Purchased Call/MSD/MSD313FSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	05/19/2025	Exercise		299,495	198.01	17,221		13,477	7,120			13,477		(6,357)				0001
Purchased Call/MSD/MSD313FSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	02/26/2025	Exercise		644,827	195.7	37,529		37,149	22,346			37,149		(14,803)				0001
Purchased Call/MSD/MSD313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	06/03/2025	Exercise		274,012	194.81	15,947		17,709	11,126			17,709		(6,582)				0001
Purchased Call/MSD/MSD313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	03/05/2025	Exercise		779,550	196.92	45,214		42,059	23,346			42,059		(18,714)				0001
Purchased Call/MSD/MSD313GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	06/13/2025	Exercise		242,375	196.06	14,179		14,884	8,595			14,884		(6,289)				0001
Purchased Call/MSD/MSD313HS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	06/25/2025	Exercise		80,943	196.2	4,695		4,996	2,759			4,996		(2,237)				0001
Purchased Call/MSD/MSD313HST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2025	Exercise		471,975	196.43	27,139		31,741	17,945			31,741		(13,795)				0001
Purchased Call/MSD/MSD313HSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	07/10/2025	Exercise		230,340	196.14	13,175		16,030	9,206			16,030		(6,824)				0001
Purchased Call/MSD/MSD3131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	07/23/2025	Exercise		53,476	200.44	3,016		2,414	744			2,414		(1,670)				0001
Purchased Call/MSD/MSD313JSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	06/05/2025	Exercise		220,358	200.34	11,591		10,216	3,288			10,216		(6,929)				0001
Purchased Call/MSD/MSD313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise		181,139	201.36	9,564		8,510	2,708			8,510		(5,802)				0001
Purchased Call/MSD/MSD313KS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise		96,380	203.76	5,002		4,508	1,256			4,508		(3,252)				0001
Purchased Call/MSD/MSD313MSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	01/06/2025	Exercise		318,837	205.59	16,261		12,523	(19)			12,523		(12,543)				0001
Purchased Call/MSD/MSD313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	04/29/2025	Exercise		328,004	206.13	17,567		10,224	(3,576)			10,224		(13,799)				0001
Purchased Call/SBG/SBG1172SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/06/2023	09/05/2025	09/09/2025	Exercise		1,981,243	275.56	69,559		182,948	159,289			182,948		(23,659)				0001
Purchased Call/SBG/SBG1172SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/10/2025	01/17/2025	Exercise		1,617,218	274.98	58,220		158,923	138,797			158,923		(20,125)				0001
Purchased Call/SBG/SBG117BSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/30/2024	07/30/2026	03/14/2025	Exercise		81,372	294.79	49,180		2,604	271			2,604		(2,397)				0001
Purchased Call/SBG/SBG117BSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/02/2024	08/04/2026	02/18/2025	Exercise		300,575	292.47	127,613		14,855	6,042			14,855		(9,132)				0001
Purchased Call/SBG/SBG117BSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/02/2024	08/03/2026	01/06/2025	Exercise		386,871	292.47	144,914		20,894	9,586			20,894		(11,667)				0001
Purchased Call/SBG/SBG117BSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/31/2026	01/31/2025	Exercise		195,714	292.47	136,182		10,542	4,828			10,542		(6,009)				0001
Purchased Call/SBG/SBG117BSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/07/2026	01/09/2025	Exercise		192,572	283.02	219,818		10,725	5,057			10,725		(6,256)				0001
Purchased Call/SBG/SBG117BST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/09/2024	08/10/2026	03/11/2025	Exercise		209,563	283.51	116,961		13,446	7,247			13,446		(6,500)				0001
Purchased Call/SBG/SBG117BSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/09/2024	08/07/2026	03/10/2025	Exercise		399,223	283.51	115,944		25,632	13,866			25,632		(11,974)				0001
Purchased Call/SBG/SBG117BSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/12/2024	08/12/2026	01/28/2025	Exercise		471,742	283.68	319,294		17,797	3,851			17,797		(14,403)				0001
Purchased Call/SBG/SBG117BSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/13/2024	08/13/2026	01/31/2025	Exercise		273,286	284.24	183,850		17,105	8,990			17,105		(8,402)				0001
Purchased Call/SBG/SBG117BSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2026	03/19/2025	Exercise		137,118	284.53	59,606		8,210	4,132			8,210		(4,205)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117BSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	01/24/2025	Exercise		196,860	285.17	160,464		11,563	5,699			11,563		(6,231)				0001
Purchased Call/SBG/SBG117ASD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	03/11/2025	Exercise		120,635	294.61	74,541		3,464	271			3,464		(3,384)				0001
Purchased Call/SBG/SBG117ASH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/19/2026	01/06/2025	Exercise		413,858	294.5	209,144		15,413	4,424			15,413		(11,445)				0001
Purchased Call/SBG/SBG117SSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	06/09/2025	Exercise		1,776,553	275.71	62,330		163,693	141,039			163,693		(22,654)				0001
Purchased Call/MSD/MSD313NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/11/2024	10/10/2025	09/18/2025	Exercise		495,040	206.82	25,297		14,002	(5,869)			14,002		(19,871)				0001
Purchased Call/MSD/MSD313NSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/28/2024	10/28/2025	10/30/2025	Exercise		113,450	206.18	5,843		3,780	(1,048)			3,780		(4,829)				0001
Purchased Call/MSD/MSD313NSM	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/01/2024	11/03/2025	11/05/2025	Exercise		113,299	205.58	5,903		2,579	(2,397)			2,579		(4,976)				0001
Purchased Call/MSD/MSD313NSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/01/2024	10/31/2025	01/22/2025	Exercise		555,887	205.58	28,795		16,240	(7,996)			16,240		(24,236)				0001
Purchased Call/MSD/MSD313NSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/07/2024	11/07/2025	11/12/2025	Exercise		166,660	207.56	8,683		3,372	(4,105)			3,372		(7,477)				0001
Purchased Call/MSD/MSD3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/21/2024	11/21/2025	11/25/2025	Exercise		227,429	208.8	11,986		6,513	(4,244)			6,513		(10,757)				0001
Purchased Call/MSD/MSD3130SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/29/2024	12/01/2025	12/03/2025	Exercise		122,969	209.81	6,468		3,317	(2,634)			3,317		(5,951)				0001
Purchased Call/MSD/MSD3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/03/2025	01/02/2026	01/07/2025	Exercise		241,855	203.77	10,661	849	929	80			929		(878)				0001
Purchased Call/MSD/MSD3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/03/2025	01/05/2026	01/07/2025	Expire		75,566	203.77	3,884								(10)				0001
Purchased Call/MSD/MSD3133S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/07/2025	02/09/2026	02/11/2025	Exercise		376,162	205.95	16,577	1,586	1,508	(78)			1,508		(1,612)				0001
Purchased Call/SBG/SBG117CSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	02/07/2025	Exercise		212,429	285.87	102,701		10,164	3,822			10,164		(6,585)				0001
Purchased Call/SBG/SBG117CS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	03/27/2025	Exercise		196,390	285.87	101,569		11,714	5,849			11,714		(6,119)				0001
Purchased Call/SBG/SBG117CS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	01/24/2025	Exercise		478,423	285.88	301,534		22,588	8,277			22,588		(14,706)				0001
Purchased Call/SBG/SBG117CS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	05/01/2025	Exercise		76,075	285.98	50,208		3,507	1,211			3,507		(2,373)				0001
Purchased Call/SBG/SBG117CS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	02/20/2025	Exercise		261,790	286.07	160,133		11,865	3,986			11,865		(8,270)				0001
Purchased Call/SBG/SBG117CS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	03/11/2025	Exercise		460,910	286.88	114,906		29,229	15,226			29,229		(14,271)				0001
Purchased Call/SBG/SBG117CS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	01/06/2025	Exercise		992,175	286.88	125,885		43,605	13,580			43,605		(30,202)				0001
Purchased Call/SBG/SBG117CSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	01/30/2025	Exercise		196,905	286.99	90,565		10,627	4,651			10,627		(6,091)				0001
Purchased Call/SBG/SBG117CSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	03/28/2025	Exercise		186,046	287.15	76,693		9,784	4,129			9,784		(5,765)				0001
Purchased Call/SBG/SBG117CSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	03/11/2025	Exercise		68,284	286.94	73,906		3,822	1,743			3,822		(2,273)				0001
Purchased Call/SBG/SBG117CSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	02/18/2025	Exercise		295,822	287.08	231,439		16,314	7,257			16,314		(9,697)				0001
Purchased Call/SBG/SBG117CSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	05/15/2025	Exercise		143,006	287.08	54,663		8,065	3,677			8,065		(4,558)				0001
Purchased Call/SBG/SBG117CSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	01/28/2025	Exercise		379,976	287.08	197,495		13,311	1,662			13,311		(12,084)				0001
Purchased Call/SBG/SBG117ASM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	02/07/2025	Exercise		326,908	294.18	169,420		10,689	1,883			10,689		(9,243)				0001
Purchased Call/SBG/SBG117ASV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	01/24/2025	Exercise		415,571	297.72	105,295		11,513	112			11,513		(11,650)				0001
Purchased Call/SBG/SBG117ASX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	05/13/2025	Exercise		197,974	297.06	167,347		5,725	281			5,725		(5,710)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117BS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	01/09/2025	Exercise		841,265	299.59	117,581		23,833	394			23,833		(23,664)				0001
Purchased Call/SBG/SBG117BS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	06/05/2025	Exercise		33,344	299.59	76,099		570	(356)			570		(1,083)				0001
Purchased Call/SBG/SBG117BS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2024	07/16/2026	04/28/2025	Exercise		36,446	299.45	46,240		721	(312)			721		(1,103)				0001
Purchased Call/SBG/SBG117BS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	02/07/2025	Exercise		314,366	296.26	139,726		9,954	1,120			9,954		(9,103)				0001
Purchased Call/SBG/SBG117CSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	01/07/2025	Exercise		313,006	287.08	100,002		14,167	4,534			14,167		(9,929)				0001
Purchased Call/SBG/SBG117CSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	03/11/2025	Exercise		496,537	287.08	83,352		24,354	9,069			24,354		(15,477)				0001
Purchased Call/SBG/SBG117CSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	02/07/2025	Exercise		178,422	285.58	124,114		10,465	4,955			10,465		(5,768)				0001
Purchased Call/SBG/SBG117CSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	03/11/2025	Exercise		472,652	284.35	74,293		26,856	12,122			26,856		(14,889)				0001
Purchased Call/SBG/SBG117CSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/07/2026	07/17/2025	Exercise		456,069	284.35	59,893		29,570	15,356			29,570		(14,331)				0001
Purchased Call/SBG/SBG117CSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	05/01/2025	Exercise		77,937	284.35	128,908		4,282	1,855			4,282		(2,660)				0001
Purchased Call/SBG/SBG117CSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	02/18/2025	Exercise		284,647	284.8	191,301		16,230	7,343			16,230		(9,137)				0001
Purchased Call/SBG/SBG117CSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	02/18/2025	Exercise		141,103	284.92	113,584		8,020	3,582			8,020		(4,726)				0001
Purchased Call/SBG/SBG117CSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	03/27/2025	Exercise		777,391	285.23	141,059		48,515	24,029			48,515		(24,721)				0001
Purchased Call/SBG/SBG117CST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	03/28/2025	Exercise		758,364	285.23	83,190		44,092	20,124			44,092		(24,120)				0001
Purchased Call/SBG/SBG117CSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	01/07/2025	Exercise		1,073,219	285.57	340,113		50,429	16,447			50,429		(34,395)				0001
Purchased Call/SBG/SBG117CSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	06/05/2025	Exercise		108,721	286.2	44,933		6,803	3,365			6,803		(3,514)				0001
Purchased Call/SBG/SBG117CSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	02/28/2025	Exercise		267,244	286.55	114,268		14,217	5,751			14,217		(8,736)				0001
Purchased Call/SBG/SBG117CSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	02/07/2025	Exercise		418,300	287.74	159,203		21,843	8,537			21,843		(13,673)				0001
Purchased Call/SBG/SBG117CSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	01/17/2025	Exercise		596,060	287.19	159,140		34,704	15,649			34,704		(19,431)				0001
Purchased Call/SBG/SBG117DS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	02/12/2025	Exercise		619,977	287.19	90,927		41,161	21,399			41,161		(19,949)				0001
Purchased Call/SBG/SBG117DS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	03/04/2025	Exercise		686,303	287.19	178,170		35,190	13,329			35,190		(22,171)				0001
Purchased Call/SBG/SBG117DS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	02/28/2025	Exercise		1,814,114	287.31	316,353		103,498	45,568			103,498		(58,277)				0001
Purchased Call/SBG/SBG117DS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	02/13/2025	Exercise		228,156	288.14	93,719		12,834	5,517			12,834		(7,450)				0001
Purchased Call/SBG/SBG117DS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	03/14/2025	Exercise		101,852	288.53	141,546		5,606	2,330			5,606		(3,657)				0001
Purchased Call/SBG/SBG117DS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	03/14/2025	Exercise		629,307	289.18	86,198		28,052	7,714			28,052		(20,508)				0001
Purchased Call/MSD/MSD313SSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	02/19/2025	Exercise		189,933	207.3	6,583	1,694	1,937	242			1,937		(1,701)				0001
Purchased Call/MSD/MSD313SSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	02/24/2025	Exercise		271,722	209.41	7,836	3,161	3,175	14			3,175		(3,170)				0001
Purchased Call/MSD/MSD313SST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	02/28/2025	Exercise		537,847	209.22	15,197	6,251	3,975	(2,277)			3,975		(6,280)				0001
Purchased Call/MSD/MSD313SSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	03/04/2025	Exercise		344,978	210.31	15,311	1,159	1,103	(56)			1,103		(1,173)				0001
Purchased Call/MSD/MSD313TS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2025	03/04/2026	03/06/2025	Expire		230,687	209.12	11,604								(21)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313TS6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	03/10/2025	Expire		275,573	209.01	13,889								(11)				0001
Purchased Call/MSD/MSD313TSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	03/18/2025	Exercise		453,020	209.32	12,584	5,260	3,733	(1,527)			3,733		(5,266)				0001
Purchased Call/MSD/MSD313US5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	04/01/2025	Expire		101,491	210.39	5,135												0001
Purchased Call/MSD/MSD313USH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/02/2026	04/08/2025	Exercise		525,278	205.08	21,063	2,023	2,542	519			2,542		(2,022)				0001
Purchased Call/MSD/MSD313USR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	04/11/2025	Expire		228,314	205.33	11,302								(14)				0001
Purchased Call/MSD/MSD313UST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2025	04/10/2026	04/14/2025	Expire		273,077	204.48	13,272								4				0001
Purchased Call/MSD/MSD313VSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2025	05/06/2026	05/08/2025	Exercise		569,262	206.26	25,254	1,320	1,572	252			1,572		(1,341)				0001
Purchased Call/MSD/MSD313WSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	05/27/2025	Expire		132,818	206.62	6,681								18				0001
Purchased Call/MSD/MSD313XSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	06/10/2025	Exercise		812,510	207.68	31,941	4,545	5,148	603			5,148		(4,482)				0001
Purchased Call/MSD/MSD313XSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	06/18/2025	Expire		142,853	208.31	7,186								(2)				0001
Purchased Call/SBG/SBG117BSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	03/27/2025	Exercise		583,861	294.09	100,898		19,058	2,401			19,058		(16,796)				0001
Purchased Call/SBG/SBG117BSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	02/18/2025	Exercise		260,952	294.79	107,605		6,065	(1,450)			6,065		(7,758)				0001
Purchased Call/SBG/SBG117BSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	02/11/2025	Exercise		232,188	292.47	113,305		6,830	.97			6,830		(7,017)				0001
Purchased Call/SBG/SBG117BSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	01/17/2025	Exercise		133,823	286.91	114,550		10,159	6,228			10,159		(4,081)				0001
Purchased Call/SBG/SBG117BSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	04/28/2025	Exercise		127,672	282.04	109,937		8,484	4,738			8,484		(3,891)				0001
Purchased Call/SBG/SBG117CS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	03/27/2025	Exercise		287,538	285.87	88,852		17,351	8,799			17,351		(8,676)				0001
Purchased Call/SBG/SBG117CS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	05/21/2025	Exercise		173,984	286.03	166,176		9,235	3,992			9,235		(5,683)				0001
Purchased Call/SBG/SBG117CS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	03/27/2025	Exercise		57,878	286.88	67,239		3,475	1,722			3,475		(1,932)				0001
Purchased Call/SBG/SBG117DS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	01/15/2025	Exercise		643,210	289.18	196,152		35,435	14,717			35,435		(21,043)				0001
Purchased Call/SBG/SBG117DS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	02/12/2025	Exercise		248,830	287.61	157,753		14,477	6,443			14,477		(8,239)				0001
Purchased Call/SBG/SBG117DSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	01/28/2025	Exercise		431,074	287.54	156,744		21,826	7,848			21,826		(14,177)				0001
Purchased Call/SBG/SBG117DSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	06/05/2025	Exercise		368,111	287.18	93,737		26,007	14,084			26,007		(12,127)				0001
Purchased Call/SBG/SBG117DSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	01/28/2025	Exercise		194,298	287.64	147,692		9,898	3,579			9,898		(6,666)				0001
Purchased Call/SBG/SBG117DSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	04/08/2025	Exercise		89,244	287.88	63,350		3,492	591			3,492		(3,065)				0001
Purchased Call/SBG/SBG117DSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	06/09/2025	Exercise		332,090	287.88	106,945		17,647	6,890			17,647		(10,971)				0001
Purchased Call/SBG/SBG117DSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	01/06/2025	Exercise		598,289	288.23	238,751		28,671	9,300			28,671		(19,669)				0001
Purchased Call/SBG/SBG1174SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	02/28/2025	Exercise		1,479,963	269.01	53,131		204,936	182,020			204,936		(22,916)				0001
Purchased Call/MAB/MAB413SS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	12/09/2025	Expire		235,192	296.66	5,221								39				0001
Purchased Call/NKY/NKY0170SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2025	09/09/2025	08/21/2025	Expire		32,000,000	45723.599999999999		72,000		(72,000)					(72,000)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313ASG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	01/14/2025	Exercise		51,780	188.53	2,832		3,801	3,731			3,801		(70)				0001
Purchased Call/MSD/MSD313ASP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise		149,624	188.64	8,214		13,413	12,916			13,413		(496)				0001
Purchased Call/MSD/MSD313ASR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2024	01/24/2025	01/28/2025	Exercise		209,546	188.18	11,525		19,131	18,402			19,131		(728)				0001
Purchased Call/MSD/MSD313AST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise		171,321	189.39	9,354		14,446	13,850			14,446		(596)				0001
Purchased Call/SBG/SBG117CSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	03/14/2025	Exercise		103,195	286.51	217,561		4,520	1,347			4,520		(3,486)				0001
Purchased Call/SBG/SBG117CSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	03/28/2025	Exercise		148,765	285.23	73,986		8,387	3,684			8,387		(4,890)				0001
Purchased Call/MSD/MSD313YSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	06/20/2025	Exercise		593,682	208.07	24,825	2,519	2,584	.66			2,584		(2,492)				0001
Purchased Call/MSD/MSD313Y5S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	06/24/2025	Exercise		128,552	208.21	3,881	1,286	1,456	170			1,456		(1,277)				0001
Purchased Call/MSD/MSD313YSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	07/10/2025	Expire		239,033	209.78	11,904								1				0001
Purchased Call/MSD/MSD313ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	07/18/2025	Exercise		505,638	209.63	13,241	5,945	6,834	890			6,834		(5,942)				0001
Purchased Call/MSD/MSD313ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	07/22/2025	Expire		188,487	209.51	9,405								31				0001
Purchased Call/MSD/MSD313ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	07/24/2025	Expire		176,040	210.16	8,732								3				0001
Purchased Call/MSD/MSD313ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	08/01/2025	Expire		366,449	524.74	18,249								8				0001
Purchased Call/MSD/MSD41309M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	08/15/2025	Expire		391,068	212.15	18,967								12				0001
Purchased Call/MSD/MSD41319M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	09/05/2025	Expire		263,721	212.93	12,738								12				0001
Purchased Call/MSD/MSD4131WI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/10/2025	09/10/2026	09/12/2025	Expire		359,369	213.01	17,034								18				0001
Purchased Call/MSD/MSD4132S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	09/19/2025	Exercise		549,028	213.83	20,065	2,979	2,928	(52)			2,928		(2,956)				0001
Purchased Call/MSD/MSD4132SD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Exercise		660,927	213.42	18,141	6,560	5,719	(842)			5,719		(6,466)				0001
Purchased Call/MSD/MSD4132SE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	09/23/2025	Expire		150,741	213.42	7,175								37				0001
Purchased Call/MSD/MSD4132SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	10/02/2025	Expire		119,870	214.38	5,694								8				0001
Purchased Call/MSD/MSD4133S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/07/2025	10/07/2026	10/09/2025	Expire		111,109	214.25	5,278								8				0001
Purchased Call/MSD/MSD313ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/31/2025	Exercise		277,221	189.67	15,164		22,932	21,766			22,932		(1,166)				0001
Purchased Call/MSD/MSD3139S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	02/04/2025	Exercise		162,679	189.66	9,045		13,681	12,927			13,681		(754)				0001
Purchased Call/MSD/MSD3139SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/11/2025	02/13/2025	Exercise		489,034	188.85	27,582		48,370	45,263			48,370		(3,107)				0001
Purchased Call/MSD/MSD313CS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	02/25/2025	Exercise		110,000	191.44	6,270		10,492	9,603			10,492		(888)				0001
Purchased Call/MSD/MSD313CSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	03/03/2025	03/05/2025	Exercise		61,801	191.5	3,523		6,022	5,430			6,022		(592)				0001
Purchased Call/MSD/MSD313CSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise		681,514	193.15	38,914		57,090	49,307			57,090		(7,783)				0001
Purchased Call/MSD/MSD313D5L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	04/07/2025	Exercise		198,215	196.15	11,358		13,814	10,935			13,814		(2,879)				0001
Purchased Call/MSD/MSD313FS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	03/31/2025	Exercise		694,348	197.03	40,203		33,681	19,387			33,681		(14,294)				0001
Purchased Call/MSD/MSD313FSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	05/16/2025	Exercise		210,667	197.37	12,198		9,179	4,710			9,179		(4,469)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313HS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	03/31/2025	Exercise		263,640	196.21	15,212		16,622	9,458			16,622		(7,164)				0001
Purchased Call/MSD/MSD313HSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise		640,164	196.83	36,590		37,662	19,642			37,662		(18,020)				0001
Purchased Call/MSD/MSD313JS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	06/05/2025	Exercise		310,709	202.15	16,126		10,701	1,205			10,701		(9,496)				0001
Purchased Call/MSD/MSD313JSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise		135,997	201.42	7,181		6,522	2,111			6,522		(4,411)				0001
Purchased Call/MSD/MSD313KSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	04/25/2025	Exercise		576,755	204.84	29,876		25,299	5,327			25,299		(19,973)				0001
Purchased Call/MSD/MSD313KSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	06/05/2025	Exercise		498,531	204.43	25,275		21,165	4,036			21,165		(17,129)				0001
Purchased Call/MSD/MSD313LSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	09/29/2025	Exercise		330,626	204.67	15,969		13,909	2,163			13,909		(11,746)				0001
Purchased Call/MSD/MSD313LSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	10/01/2025	Exercise		93,657	205.28	4,552		3,878	480			3,878		(3,398)				0001
Purchased Call/MSD/MSD313LSW	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	09/18/2025	Exercise		267,134	205.28	12,903		11,228	1,623			11,228		(9,605)				0001
Purchased Call/MSD/MSD313MS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	10/08/2025	Exercise		100,003	206.57	5,110		3,495	(418)			3,495		(3,914)				0001
Purchased Call/SBG/SBG117DSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	08/19/2025	Exercise		36,544	287.29	68,034		2,175	986			2,175		(1,307)				0001
Purchased Call/SBG/SBG117DSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	03/28/2025	Exercise		126,522	287.5	96,750		7,475	3,355			7,475		(4,349)				0001
Purchased Call/SBG/SBG117DSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	03/27/2025	Exercise		437,735	287.95	90,407		23,189	8,894			23,189		(14,541)				0001
Purchased Call/SBG/SBG117DSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	01/08/2025	Exercise		80,303	288.22	120,219		3,343	717			3,343		(2,955)				0001
Purchased Call/SBG/SBG117DSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	03/10/2025	Exercise		287,314	288.22	114,029		13,298	3,870			13,298		(9,782)				0001
Purchased Call/SBG/SBG117DSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	03/27/2025	Exercise		75,428	287.74	68,665		4,162	1,683			4,162		(2,595)				0001
Purchased Call/SBG/SBG117DSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	04/24/2025	Exercise		40,029	287.58	37,772		1,425	107			1,425		(1,398)				0001
Purchased Call/SBG/SBG117DSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	01/15/2025	Exercise		296,077	287.71	96,636		13,034	3,274			13,034		(9,998)				0001
Purchased Call/SBG/SBG117DSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	01/15/2025	Exercise		216,103	287.67	114,295		11,271	4,138			11,271		(7,378)				0001
Purchased Call/SBG/SBG117DST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	01/15/2025	Exercise		164,092	287.67	90,699		7,560	2,126			7,560		(5,667)				0001
Purchased Call/SBG/SBG117DSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	01/17/2025	Exercise		941,683	286.95	227,793		55,936	24,785			55,936		(31,433)				0001
Purchased Call/SBG/SBG117DSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	06/13/2025	Exercise		138,364	286.85	128,224		9,660	5,076			9,660		(4,754)				0001
Purchased Call/SBG/SBG117DSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	04/14/2025	Exercise		54,676	286.34	77,079		2,201	387			2,201		(1,996)				0001
Purchased Call/SBG/SBG117DSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	01/23/2025	Exercise		298,087	286.1	118,995		17,364	7,432			17,364		(10,231)				0001
Purchased Call/SBG/SBG117DS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	03/28/2025	Exercise		97,998	287.56	66,164		4,869	1,721			4,869		(3,306)				0001
Purchased Call/MSD/MSD4133SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/13/2025	10/13/2026	10/15/2025	Expire		78,240	212.88	3,693								6				0001
Purchased Call/MSD/MSD4133SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2025	10/16/2026	10/20/2025	Exercise		340,955	212.99	11,422	2,233	2,389	156			2,389		(2,164)				0001
Purchased Call/MSD/MSD4135SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	11/25/2025	Expire		245,977	214.79	11,561								82				0001
Purchased Call/MSD/MSD4135SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2025	11/24/2026	11/26/2025	Expire		64,640	214.18	3,045								7				0001
Purchased Call/MSD/MSD4135SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/25/2025	11/25/2026	11/28/2025	Expire		132,561	215.22	6,217								29				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD4135S1	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	12/01/2025	Exercise		848,131	215.51	34,407	2,685	2,800	115			2,800		(2,348)				0001
Purchased Call/MSD/MSD4135V	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2025	12/04/2026	12/08/2025	Expire		332,858	215.19	15,578								117				0001
Purchased Call/MSD/MSD4136SH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2025	12/18/2026	12/22/2025	Expire		391,207	215.03	18,191								144				0001
Purchased Call/JSG/JSG405L5X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/03/2024	01/03/2025	01/07/2025	Expire		277,910	178.65	9,949			(55)					(55)				0001
Purchased Call/JSG/JSG405MS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/05/2024	01/03/2025	01/07/2025	Expire		94,959	178.5	3,381			(19)					(19)				0001
Purchased Call/JSG/JSG405MSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2025	01/16/2025	Expire		471,674	178.09	16,886			(605)					(605)				0001
Purchased Call/JSG/JSG405NST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/24/2024	01/24/2025	01/28/2025	Expire		81,399	171.24	2,906			(184)					(184)				0001
Purchased Call/JSG/JSG405P8D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/09/2024	02/07/2025	02/11/2025	Expire		147,571	178.48	5,268			(541)					(541)				0001
Purchased Call/JSG/JSG405PSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/12/2024	02/12/2025	02/14/2025	Expire		347,996	180.63	12,458			(1,437)					(1,437)				0001
Purchased Call/JSG/JSG405QSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/21/2024	02/21/2025	02/25/2025	Expire		215,335	183.7	7,709			(1,080)					(1,080)				0001
Purchased Call/JSG/JSG405QSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/23/2024	02/25/2025	02/27/2025	Expire		499,504	184.07	17,832			(2,694)					(2,694)				0001
Purchased Call/JSG/JSG405SS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/13/2024	03/13/2025	03/17/2025	Expire		227,495	191.43	8,190			(1,602)					(1,602)				0001
Purchased Call/JSG/JSG405SSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/19/2024	03/19/2025	03/21/2025	Expire		791,570	191.43	28,417			(6,028)					(6,028)				0001
Purchased Call/JSG/JSG405SSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/20/2024	03/20/2025	03/24/2025	Expire		498,858	191.43	17,959			(3,859)					(3,859)				0001
Purchased Call/JSG/JSG405TSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2024	03/27/2025	03/31/2025	Expire		225,974	191.43	8,135			(1,905)					(1,905)				0001
Purchased Call/JSG/JSG405TSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/02/2024	04/02/2025	04/04/2025	Expire		706,816	185.38	25,587			(6,414)					(6,414)				0001
Purchased Call/JSG/JSG405TSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/04/2024	04/04/2025	04/08/2025	Expire		178,050	182.9	6,445			(1,660)					(1,660)				0001
Purchased Call/JSG/JSG405USE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/11/2024	04/11/2025	01/22/2025	Exercise		268,191	181.21	9,682		83	(2,599)			83		(2,682)				0001
Purchased Call/JSG/JSG405USN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/15/2024	04/15/2025	04/17/2025	Expire		303,896	177.58	10,971			(3,143)					(3,143)				0001
Purchased Call/JSG/JSG405USP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/16/2024	04/16/2025	04/18/2025	Expire		792,656	175.81	28,615			(8,277)					(8,277)				0001
Purchased Call/JSG/JSG405USS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/17/2024	04/17/2025	04/21/2025	Expire		347,078	176.51	12,530			(3,659)					(3,659)				0001
Purchased Call/JSG/JSG405USV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/18/2024	04/17/2025	02/25/2025	Exercise		283,625	178.01	10,210		198	(2,809)			198		(3,006)				0001
Purchased Call/JSG/JSG405VS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/24/2024	04/24/2025	04/28/2025	Expire		318,460	185.39	11,496			(3,579)					(3,579)				0001
Purchased Call/JSG/JSG405VSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/26/2024	04/25/2025	04/29/2025	Expire		619,363	183.38	22,297			(7,061)					(7,061)				0001
Purchased Call/JSG/JSG405VSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/02/2024	05/02/2025	03/26/2025	Exercise		477,489	181.66	17,190		.29	(5,733)			29		(5,762)				0001
Purchased Call/JSG/JSG405W80	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/06/2024	05/06/2025	05/08/2025	Expire		167,359	183.79	6,025			(2,075)					(2,075)				0001
Purchased Call/JSG/JSG405W83	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/07/2024	05/07/2025	05/09/2025	Expire		636,604	185.91	22,918			(7,955)					(7,955)				0001
Purchased Call/JSG/JSG405W86	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/08/2024	05/08/2025	05/12/2025	Expire		335,765	185.34	12,088			(4,229)					(4,229)				0001
Purchased Call/JSG/JSG405X87	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/22/2024	05/22/2025	05/27/2025	Expire		554,075	188.62	19,947			(7,748)					(7,748)				0001
Purchased Call/JSG/JSG405XSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2024	05/23/2025	05/28/2025	Expire		332,055	182.07	11,954			(4,715)					(4,715)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405XSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/24/2024	05/23/2025	03/26/2025	Exercise		947,237	183.41	34,006		.45	(13,406)			45		(13,451)				0001
Purchased Call/JSG/JSG405ZSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/24/2024	06/24/2025	06/26/2025	Expire		459,939	185.49	16,834			(8,069)					(8,069)				0001
Purchased Call/JSG/JSG505GSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/11/2024	07/11/2025	07/15/2025	Expire		441,625	187.94	16,208			(8,575)					(8,575)				0001
Purchased Call/JSG/JSG505GSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/15/2024	07/15/2025	07/17/2025	Expire		351,737	187.94	12,909			(6,934)					(6,934)				0001
Purchased Call/JSG/JSG505GSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/16/2024	07/16/2025	03/03/2025	Exercise		727,846	187.94	26,712		142	(14,281)			142		(14,423)				0001
Purchased Call/JSG/JSG505ISS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/22/2024	07/22/2025	07/24/2025	Expire		364,202	187.94	13,330			(7,418)					(7,418)				0001
Purchased Call/JSG/JSG505ZS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/05/2024	08/05/2025	08/07/2025	Expire		268,185	174.59	9,842			(5,857)					(5,857)				0001
Purchased Call/JSG/JSG505ZSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/09/2024	08/08/2025	08/12/2025	Expire		449,268	179.16	16,443			(10,003)					(10,003)				0001
Purchased Call/JSG/JSG505ZSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/12/2024	08/12/2025	08/14/2025	Expire		409,511	178.64	15,029			(9,233)					(9,233)				0001
Purchased Call/JSG/JSG505ZSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/19/2024	08/19/2025	08/21/2025	Expire		159,933	182.29	5,870			(3,719)					(3,719)				0001
Purchased Call/MSD/MSD313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	10/27/2025	Exercise		289,171	207.3	14,863		9,513	(2,566)			9,513		(12,079)				0001
Purchased Call/MSD/MSD313NSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	11/04/2025	Exercise		200,088	206.19	10,285		5,007	(3,625)			5,007		(8,632)				0001
Purchased Call/MSD/MSD313NSR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	11/06/2025	Exercise		65,045	205.77	3,369		1,467	(1,383)			1,467		(2,850)				0001
Purchased Call/MSD/MSD313NSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	09/18/2025	Exercise		307,385	206.57	16,076		4,111	(9,574)			4,111		(13,685)				0001
Purchased Call/MSD/MSD3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	11/28/2025	Exercise		140,686	209.21	7,428		4,048	(2,664)			4,048		(6,712)				0001
Purchased Call/MSD/MSD313PS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	09/18/2025	Exercise		264,158	208.82	13,815		8,588	(4,200)			8,588		(12,788)				0001
Purchased Call/MSD/MSD313PSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	01/22/2025	Exercise		192,815	205.94	10,007		8,860	(703)			8,860		(9,564)				0001
Purchased Call/MSD/MSD3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	12/29/2025	Exercise		81,858	203.62	4,314		4,872	618			4,872		(4,254)				0001
Purchased Call/MSD/MSD3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	03/26/2025	Exercise		748,904	203.67	39,392		44,207	5,033			44,207		(39,174)				0001
Purchased Call/MAB/MAB413TSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2025	12/31/2027	01/05/2026	Expire		2,978,864	295.37	89,366												0001
Purchased Call/SPX/SPX1400SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/25/2025	03/14/2025	02/27/2025	Expire		35,640,000	6133.91		44,550		(44,550)					(44,550)				0001
Purchased Call/SBG/SBG117DSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	02/07/2025	Exercise		320,117	287.88	85,588		18,133	7,730			18,133		(10,606)				0001
Purchased Call/SBG/SBG117DSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	02/25/2025	Exercise		140,556	288.21	137,076		5,818	1,205			5,818		(4,794)				0001
Purchased Call/SPX/SPXA21KSR	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/23/2025	02/14/2025	01/27/2025	Expire		60,800,000	6424.65		15,200		(15,200)					(15,200)				0001
Purchased Call/SPX/SPXA21LSS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/31/2025	02/12/2025	02/04/2025	Expire		42,320,000	5075.4		19,044		(19,044)					(19,044)				0001
Purchased Call/SPX/SPXA21MS1	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/04/2025	02/14/2025	02/06/2025	Expire		48,200,000	6249.21		12,050		(12,050)					(12,050)				0001
Purchased Call/SPX/SPXA21PSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/25/2025	04/16/2025	03/27/2025	Exercise		32,910,000	5201.33		65,820	705,754	639,934			705,754		(65,820)				0001
Purchased Call/MSD/MSD2133SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025	01/09/2025	Exercise		298,072	183.57	26,677		32,118	31,898			32,118		(220)				0001
Purchased Call/MSD/MSD2133ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2025	01/10/2025	Exercise		222,212	183.57	19,910		23,907	23,716			23,907		(191)				0001
Purchased Call/MSD/MSD2133SY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2025	01/14/2025	Exercise		273,346	183.29	24,273		28,455	28,155			28,455		(300)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213TSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	01/24/2025	Exercise		463,083	182.85	40,473		56,122	54,956			56,122		(1,166)				0001
Purchased Call/MSD/MSD213TSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2023	01/31/2025	02/04/2025	Exercise		270,260	183.23	23,837		33,010	32,029			33,010		(981)				0001
Purchased Call/MSD/MSD213VSI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/05/2025	03/07/2025	Exercise		100,808	182.14	10,030		14,822	13,955			14,822		(867)				0001
Purchased Call/MSD/MSD213VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2023	03/07/2025	01/27/2025	Exercise		388,199	181.39	39,014		60,918	57,440			60,918		(3,479)				0001
Purchased Call/MSD/MSD213WSII	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/10/2025	03/12/2025	Exercise		69,128	179.75	6,512		11,833	11,224			11,833		(609)				0001
Purchased Call/MSD/MSD213WS7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025	03/18/2025	Exercise		160,572	180.02	13,793		26,144	24,774			26,144		(1,370)				0001
Purchased Call/MSD/MSD213WSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/17/2025	03/19/2025	Exercise		35,013	179.38	2,819		6,041	5,750			6,041		(291)				0001
Purchased Call/MSD/MSD213WSO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2025	03/31/2025	Exercise		82,652	180.94	6,976		13,476	12,662			13,476		(813)				0001
Purchased Call/MSD/MSD313RSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	01/28/2025	Expire		106,745	205.35	5,487								(11)				0001
Purchased Call/MSD/MSD313TST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	03/24/2025	Expire		209,654	210.2	10,609								(4)				0001
Purchased Call/MSD/MSD313VS3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Exercise		762,765	205.55	29,203	4,048	4,661	613			4,661		(4,034)				0001
Purchased Call/MSD/MSD313VS4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	04/21/2025	Exercise		237,036	205.55	5,209	3,227	3,223	(4)			3,223		(3,224)				0001
Purchased Call/MSD/MSD313WS5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	05/13/2025	Expire		287,001	206.35	14,293								17				0001
Purchased Call/MSD/MSD313WS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	05/14/2025	Expire		111,768	206.71	5,600								(4)				0001
Purchased Call/MSD/MSD313WSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	05/15/2025	Exercise		281,252	206.41	7,875	3,136	2,658	(478)			2,658		(3,142)				0001
Purchased Call/MSD/MSD313WSF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	05/19/2025	Expire		351,940	206.92	17,632								23				0001
Purchased Call/MSD/MSD313XSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	06/04/2025	Expire		79,470	207.63	3,997								(2)				0001
Purchased Call/SBG/SBG117SS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	01/28/2025	Exercise		2,602,288	273.88	91,290		327,670	284,537			327,670		(43,133)				0001
Purchased Call/SBG/SBG117DSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	01/23/2025	Exercise		745,214	285.94	92,260		39,239	14,298			39,239		(25,120)				0001
Purchased Call/SBG/SBG117DSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	06/05/2025	Exercise		94,203	285.94	63,959		4,494	1,340			4,494		(3,319)				0001
Purchased Call/SBG/SBG117ES1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	01/24/2025	Exercise		583,647	286	293,841		29,936	10,424			29,936		(19,888)				0001
Purchased Call/SBG/SBG117ES2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	01/27/2025	Exercise		119,450	286.11	62,318		6,736	2,737			6,736		(4,095)				0001
Purchased Call/SBG/SBG117ES3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	01/28/2025	Exercise		69,025	285.89	83,463		3,757	1,442			3,757		(2,500)				0001
Purchased Call/SBG/SBG117ES4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	01/29/2025	Exercise		713,128	285.26	245,706		44,373	20,426			44,373		(24,482)				0001
Purchased Call/SBG/SBG117ES5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	01/31/2025	Exercise		172,937	285.13	112,845		9,494	3,660			9,494		(6,126)				0001
Purchased Call/SBG/SBG117ES6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	01/29/2025	Exercise		202,015	285.13	84,261		11,917	5,124			11,917		(6,952)				0001
Purchased Call/SBG/SBG117ES7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	01/24/2025	Exercise		206,988	285.13	133,890		11,024	4,041			11,024		(7,329)				0001
Purchased Call/SBG/SBG117ES8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	01/17/2025	Exercise		604,379	285.45	245,188		40,586	20,168			40,586		(20,726)				0001
Purchased Call/SBG/SBG117ES9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	02/03/2025	Exercise		98,413	286.48	156,704		4,866	1,545			4,866		(3,585)				0001
Purchased Call/SBG/SBG117ESA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	02/04/2025	Exercise		171,694	287.02	102,705		8,047	2,245			8,047		(6,069)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117E9B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	12/15/2025	Exercise		14,751	288.9	138,930		1,055	554			1,055		(980)				0001
Purchased Call/SBG/SBG117E9C	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	02/05/2025	Exercise		283,735	286.85	138,343		11,238	1,581			11,238		(10,097)				0001
Purchased Call/JSG/JSG5053$S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	08/26/2025	Expire		279,617	183.47	10,262			(6,623)					(6,623)				0001
Purchased Call/JSG/JSG5053$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2025	08/29/2025	Expire		508,257	187.26	18,704			(12,263)					(12,263)				0001
Purchased Call/JSG/JSG5054$A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	09/09/2025	Expire		425,899	181.6	15,673			(10,753)					(10,753)				0001
Purchased Call/JSG/JSG5054$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	09/16/2025	Expire		374,125	184.51	13,805			(9,713)					(9,713)				0001
Purchased Call/JSG/JSG5056$E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Expire		254,890	189.2	10,710			(8,413)					(8,413)				0001
Purchased Call/JSG/JSG5056$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	10/15/2025	Expire		74,130	192.9	2,743			(2,159)					(2,159)				0001
Purchased Call/JSG/JSG5056$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	10/17/2025	Expire		1,076,414	194.36	39,827			(31,489)					(31,489)				0001
Purchased Call/JSG/JSG5057$6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	10/24/2025	Expire		947,906	192.08	35,073			(28,406)					(28,406)				0001
Purchased Call/JSG/JSG5057$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	11/03/2025	Expire		443,064	186.38	16,393			(13,639)					(13,639)				0001
Purchased Call/JSG/JSG5057$Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Expire		461,821	183.05	17,180			(14,460)					(14,460)				0001
Purchased Call/JSG/JSG5058$A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/07/2024	11/07/2025	11/12/2025	Expire		370,458	191.87	13,855			(11,931)					(11,931)				0001
Purchased Call/JSG/JSG5058$J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	01/14/2025	Exercise		97,345	191.87	3,641		.72	(3,078)			72		(3,149)				0001
Purchased Call/JSG/JSG5058$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	11/14/2025	Expire		504,535	191.87	18,870			(16,374)					(16,374)				0001
Purchased Call/JSG/JSG5058$V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	11/19/2025	Expire		124,922	191.87	4,660			(4,108)					(4,108)				0001
Purchased Call/JSG/JSG5059$M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	12/01/2025	Expire		428,333	191.87	16,020			(14,681)					(14,681)				0001
Purchased Call/JSG/JSG505A$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/13/2024	12/15/2025	02/10/2025	Exercise		69,256	174.77	2,625		735	(1,781)			735		(2,516)				0001
Purchased Call/SBG/SBG117E$E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	04/14/2025	Exercise		335,904	286.85	157,781		19,251	7,853			19,251		(11,875)				0001
Purchased Call/SBG/SBG117E$F	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	01/31/2025	Exercise		232,760	286.79	174,110		13,362	5,438			13,362		(8,152)				0001
Purchased Call/SBG/SBG117E$I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	01/31/2025	Exercise		232,487	286.78	145,091		13,512	5,563			13,512		(8,330)				0001
Purchased Call/SBG/SBG117E$K	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	02/07/2025	Exercise		154,956	286.37	122,760		8,371	3,066			8,371		(5,546)				0001
Purchased Call/SBG/SBG117E$M	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	01/24/2025	Exercise		455,105	287.05	486,974		26,290	10,680			26,290		(16,257)				0001
Purchased Call/SBG/SBG117E$N	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/19/2026	01/24/2025	Exercise		557,682	286.89	219,018		28,882	9,833			28,882		(19,422)				0001
Purchased Call/SBG/SBG117E$P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	02/19/2025	Exercise		330,276	287.5	270,053		16,608	5,200			16,608		(12,107)				0001
Purchased Call/SBG/SBG117E$Q	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	01/24/2025	Exercise		635,577	289.09	89,593		35,428	13,439			35,428		(22,167)				0001
Purchased Call/SBG/SBG117E$R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	02/20/2025	Exercise		47,558	289.09	15,499		3,093	1,448			3,093		(1,683)				0001
Purchased Call/SBG/SBG117E$S	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	02/20/2025	Exercise		329,739	289.09	205,413		10,812	3,024			10,812		(8,234)				0001
Purchased Call/MSD/MSD213Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2025	05/02/2025	Exercise		117,351	183.58	10,069		14,568	12,925			14,568		(1,644)				0001
Purchased Call/MSD/MSD213Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2025	05/01/2025	Exercise		132,587	183.58	11,363		16,438	14,596			16,438		(1,842)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213YSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2025	05/05/2025	Exercise		107,400	183.55	9,365		13,224	11,682			13,224		(1,542)				0001
Purchased Call/MSD/MSD213YSK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/02/2025	05/06/2025	Exercise		162,176	181.6	13,590		22,263	20,005			22,263		(2,259)				0001
Purchased Call/MSD/MSD213YSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/09/2025	05/13/2025	Exercise		161,150	181.39	13,198		22,184	19,854			22,184		(2,330)				0001
Purchased Call/MSD/MSD2132S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2025	05/20/2025	Exercise		364,546	180.5	30,950		54,046	48,314			54,046		(5,731)				0001
Purchased Call/MSD/MSD2132SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/23/2025	05/28/2025	Exercise		43,341	181.23	3,992		6,110	5,326			6,110		(784)				0001
Purchased Call/MSD/MSD3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2025	06/20/2025	Exercise		216,021	184.04	20,457		28,206	23,506			28,206		(4,699)				0001
Purchased Call/MSD/MSD3131S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2025	06/26/2025	Exercise		123,573	182.64	11,739		17,924	15,118			17,924		(2,806)				0001
Purchased Call/MSD/MSD3131S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/23/2025	06/25/2025	Exercise		95,043	182.64	9,020		13,775	11,629			13,775		(2,146)				0001
Purchased Call/MSD/MSD3132SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2025	07/25/2025	Exercise		52,829	186.11	5,151		6,949	5,515			6,949		(1,434)				0001
Purchased Call/MSD/MSD3133SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/08/2025	08/12/2025	Exercise		94,750	186.08	9,172		12,597	9,827			12,597		(2,771)				0001
Purchased Call/MSD/MSD3134S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2025	08/25/2025	Exercise		279,101	185.4	27,854		41,712	32,848			41,712		(8,864)				0001
Purchased Call/MSD/MSD3134SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/31/2023	08/29/2025	09/03/2025	Exercise		207,468	186.13	20,373		31,063	24,310			31,063		(6,754)				0001
Purchased Call/MSD/MSD313XSG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	06/10/2025	Expire		218,861	207.68	11,118						22						0001
Purchased Call/MSD/MSD313YSD	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2025	06/25/2026	06/27/2025	Exercise		534,202	208.03	22,103	2,117	2,549	432			2,549		(2,119)				0001
Purchased Call/MSD/MSD313YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	07/07/2025	Exercise		511,947	209.47	21,725	1,654	1,715	61			1,715		(1,563)				0001
Purchased Call/MSD/MSD313YST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	07/08/2025	Expire		174,597	209.63	8,730						37						0001
Purchased Call/MSD/MSD3132SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	07/31/2025	Exercise		329,527	210.68	12,363	2,007	2,061	54			2,061		(2,002)				0001
Purchased Call/MSD/MSD4130S4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	08/05/2025	Expire		176,916	209.12	8,704						32						0001
Purchased Call/MSD/MSD4130SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	08/08/2025	Expire		217,822	209.69	10,652						6						0001
Purchased Call/MSD/MSD4130SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	08/11/2025	Expire		247,839	210.15	12,119						47						0001
Purchased Call/MSD/MSD4130SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	08/12/2025	Expire		160,130	210.82	7,878						31						0001
Purchased Call/MSD/MSD4131SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	08/29/2025	Exercise		328,058	213.58	12,261	1,825	1,617	(208)			1,617		(1,815)				0001
Purchased Call/MSD/MSD4132S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	09/17/2025	Expire		60,083	212.93	2,848						3						0001
Purchased Call/MSD/MSD4132SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	09/22/2025	Expire		210,602	213.51	9,983						51						0001
Purchased Call/SBG/SBG117DSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	06/05/2025	Exercise		263,843	287.67	50,334		17,307	8,568			17,307		(8,850)				0001
Purchased Call/SBG/SBG117ES0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	05/01/2025	Exercise		54,171	285.94	93,825		2,711	904			2,711		(2,019)				0001
Purchased Call/SBG/SBG11756G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	01/30/2025	Exercise		2,578,736	274.87	96,055		301,555	254,661			301,555		(46,894)				0001
Purchased Call/MSD/MSD3135S2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/09/2025	09/11/2025	Exercise		159,962	186.03	15,964		22,881	17,377			22,881		(5,504)				0001
Purchased Call/MSD/MSD3136SX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/20/2025	10/22/2025	Exercise		251,702	182.15	25,271		44,937	34,787			44,937		(10,150)				0001
Purchased Call/MSD/MSD3137SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2025	11/06/2025	Exercise		91,260	182.78	8,816		13,795	10,078			13,795		(3,718)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD13396																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2025	12/11/2025	Exercise		121,700	184.95	11,379		19,082	13,737			19,082		(5,346)				0001
Purchased Call/MSD/MSD13398																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	12/16/2025	Exercise		130,408	186.39	12,063		20,304	14,587			20,304		(5,717)				0001
Purchased Call/MSD/MSD13399																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/24/2025	12/29/2025	Exercise		79,611	187.23	6,934		12,123	8,722			12,123		(3,400)				0001
Purchased Call/MSD/MSD13398																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2025	06/25/2025	Exercise		163,647	187.59	14,335		23,481	16,421			23,481		(7,060)				0001
Purchased Call/JSG/JSG505C5D																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	01/09/2025	Exercise		522,601	162.11	16,472	1,432	1,567	135			1,567		(1,476)				0001
Purchased Call/JSG/JSG505C9Q																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	01/14/2025	Expire		250,020	156.8	9,251								(22)				0001
Purchased Call/JSG/JSG505D5Q																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	01/28/2025	Exercise		460,099	165.89	13,722	1,651	458	(1,193)			458		(1,679)				0001
Purchased Call/JSG/JSG505E9K																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	02/06/2025	Exercise		361,505	163.84	10,553	1,430	922	(508)			922		(1,453)				0001
Purchased Call/JSG/JSG505H5N																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	03/17/2025	Exercise		227,515	163.4	5,625	1,385	543	(842)			543		(1,388)				0001
Purchased Call/JSG/JSG505L5V																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Exercise		269,611	149.2	8,953	444	453	9			453		(434)				0001
Purchased Call/JSG/JSG505M5G																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Exercise		376,578	152.52	12,573	567	697	130			697		(550)				0001
Purchased Call/JSG/JSG505M5K																								
	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Exercise		626,727	153.92	18,158	2,327	2,494	167			2,494		(2,303)				0001
Purchased Call/SBG/SBG117E5T																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	06/03/2025	Exercise		78,995	289.36	152,450		3,673	936			3,673		(3,032)				0001
Purchased Call/SBG/SBG117E5U																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2026	09/18/2025	Exercise		14,328	289.05	68,744		846	370			846		(712)				0001
Purchased Call/SBG/SBG117F5 1																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	03/28/2025	Exercise		119,601	289.97	131,941		5,489	1,285			5,489		(4,384)				0001
Purchased Call/SBG/SBG117F53																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	01/08/2025	Exercise		1,072,045	290.55	268,126		49,975	12,087			49,975		(38,521)				0001
Purchased Call/SBG/SBG117F54																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	01/24/2025	Exercise		225,106	290.59	68,528		11,167	3,177			11,167		(8,155)				0001
Purchased Call/SBG/SBG117F55																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	02/03/2025	Exercise		922,681	290.59	100,114		48,791	16,043			48,791		(32,926)				0001
Purchased Call/SBG/SBG117F56																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	01/21/2025	Exercise		1,161,473	290.59	226,885		38,102	(335)			38,102		(38,875)				0001
Purchased Call/SBG/SBG117F57																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	05/01/2025	Exercise		328,236	291.8	148,773		11,595	(40)			11,595		(11,823)				0001
Purchased Call/SBG/SBG117F59																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	06/09/2025	Exercise		44,943	292.35	90,228		1,932	334			1,932		(1,815)				0001
Purchased Call/SBG/SBG117F5A																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	01/14/2025	Exercise		1,986,661	292.72	251,418		91,967	21,054			91,967		(71,407)				0001
Purchased Call/SBG/SBG117F5B																								
	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	02/07/2025	Exercise		2,445,565	292.84	295,460		56,252	4,497			56,252		(52,151)				0001
Purchased Call/MSD/MSD4132H																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	09/24/2025	Expire		74,928	212.71	3,559								4				0001
Purchased Call/MSD/MSD4132ST																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	10/01/2025	Expire		90,418	213.77	4,322								6				0001
Purchased Call/MSD/MSD4133G6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/06/2025	10/06/2026	10/08/2025	Expire		102,506	213.78	4,879								7				0001
Purchased Call/MSD/MSD4133G9																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2025	10/08/2026	10/10/2025	Exercise		344,906	213.75	13,103	1,657	1,634	(24)			1,634		(1,638)				0001
Purchased Call/MSD/MSD4133GD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire		361,028	212.63	17,004								136				0001
Purchased Call/MSD/MSD4133GQ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	10/21/2025	Exercise		452,898	214.17	18,183	1,461	1,446	(15)			1,446		(1,351)				0001
Purchased Call/MSD/MSD4133GX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/21/2025	10/21/2026	10/23/2025	Expire		136,042	214.51	6,353								11				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD4134$A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/28/2025	10/28/2026	10/30/2025	Expire		140,090	213.03	6,584								12				0001
Purchased Call/MSD/MSD4134$C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/29/2025	10/29/2026	10/31/2025	Expire		437,624	211.82	20,568								37				0001
Purchased Call/MSD/MSD4134$H	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/31/2025	11/02/2026	11/04/2025	Expire		126,913	211.35	6,079								39				0001
Purchased Call/MSD/MSD4134$S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/07/2025	11/06/2026	11/12/2025	Expire		353,815	211.75	16,700								152				0001
Purchased Call/MSD/MSD4134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/12/2025	11/12/2026	11/14/2025	Expire		366,489	213.98	17,335								35				0001
Purchased Call/MSD/MSD4135$7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/18/2025	11/18/2026	11/20/2025	Expire		99,526	214.37	4,728								10				0001
Purchased Call/MSD/MSD4135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/05/2025	12/07/2026	12/09/2025	Expire		222,223	214.74	10,467								78				0001
Purchased Call/MSD/MSD4136$4	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/10/2025	12/10/2026	12/12/2025	Expire		426,799	214.97	20,017								49				0001
Purchased Call/MSD/MSD4136$E	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/16/2025	12/16/2026	12/18/2025	Expire		119,702	214.56	5,578								14				0001
Purchased Call/MSD/MSD4136$N	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/22/2025	12/22/2026	12/24/2025	Expire		117,006	215.37	5,452								14				0001
Purchased Call/MSD/MSD4136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/31/2025	12/31/2026	01/05/2026	Expire		492,725	215.43	22,862												0001
Purchased Call/JSG/JSG405M$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/04/2024	01/03/2025	01/07/2025	Expire		240,121	178.38	8,548			(47)					(47)				0001
Purchased Call/JSG/JSG405M$M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/10/2024	01/10/2025	01/14/2025	Expire		283,042	178.73	10,105			(250)					(250)				0001
Purchased Call/MSD/MSD313A$2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/29/2023	12/31/2025	01/05/2026	Exercise		70,826	187.48	6,148		10,555	7,481			10,555		(3,074)				0001
Purchased Call/MSD/MSD313F$T	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/21/2024	05/21/2026	06/25/2025	Exercise		93,229	197.85	19,699		8,911	2,592			8,911		(6,333)				0001
Purchased Call/JSG/JSG505N$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	06/05/2025	Expire		499,578	152.63	18,285								(8)				0001
Purchased Call/JSG/JSG505D$9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	06/12/2025	Exercise		486,787	154.82	12,524	2,646	1,854	(792)			1,854		(2,650)				0001
Purchased Call/JSG/JSG505P$J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	07/01/2025	Exercise		771,072	152.25	21,161	3,530	4,420	890			4,420		(3,474)				0001
Purchased Call/JSG/JSG505D$T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/17/2025	07/17/2026	07/21/2025	Exercise		409,150	154.87	11,549	1,713	1,959	246			1,959		(1,675)				0001
Purchased Call/JSG/JSG505R$J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2026	07/29/2025	Exercise		193,515	159.23	6,162	470	489	19			489		(449)				0001
Purchased Call/SBG/SBG117F$C	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	01/06/2025	Exercise		969,217	292.84	127,810		40,607	5,961			40,607		(34,900)				0001
Purchased Call/SBG/SBG117F$D	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	01/16/2025	Exercise		720,639	292.84	137,922		25,973	211			25,973		(26,067)				0001
Purchased Call/SBG/SBG117F$E	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	02/12/2025	Exercise		110,038	292.84	132,542		4,621	682			4,621		(4,116)				0001
Purchased Call/SBG/SBG117F$G	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	01/31/2025	Exercise		524,028	289.89	208,675		15,914	2,113			15,914		(14,224)				0001
Purchased Call/SBG/SBG117F$H	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	01/14/2025	Exercise		957,924	288.07	378,933		47,653	13,217			47,653		(35,364)				0001
Purchased Call/SBG/SBG117F$I	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	03/10/2025	Exercise		177,042	288.63	61,709		6,604	230			6,604		(6,525)				0001
Purchased Call/SBG/SBG117F$J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	02/21/2025	Exercise		205,178	288.63	236,992		10,356	2,970			10,356		(7,903)				0001
Purchased Call/SBG/SBG117F$K	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	06/05/2025	Exercise		70,138	288.63	119,028		3,441	917			3,441		(2,845)				0001
Purchased Call/SBG/SBG117F$L	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	03/10/2025	Exercise		259,786	289.09	356,932		13,475	4,097			13,475		(10,115)				0001
Purchased Call/SBG/SBG117F$N	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2024	12/25/2026	02/07/2025	Exercise		742,418	290.81	221,024		32,525	5,539			32,525		(27,419)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117F9O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	02/07/2025	Exercise		265,532	290.81	156,782		12,111	2,459			12,111		(10,045)				0001
Purchased Call/SBG/SBG117F9P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	02/21/2025	Exercise		582,908	290.81	178,180		23,898	2,709			23,898		(21,581)				0001
Purchased Call/SBG/SBG117EQD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	02/05/2025	Exercise		285,135	286.85	90,355		16,826	7,120			16,826		(9,980)				0001
Purchased Call/SBG/SBG117EQG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	02/10/2025	Exercise		33,940	286.51	57,058		2,207	1,053			2,207		(1,260)				0001
Purchased Call/SBG/SBG117EQH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	06/09/2025	Exercise		90,108	286.08	129,716		5,441	2,364			5,441		(3,394)				0001
Purchased Call/SBG/SBG117EQJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	02/12/2025	Exercise		93,280	286.37	65,077		4,622	1,418			4,622		(3,373)				0001
Purchased Call/JSG/JSG405NSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/19/2024	01/21/2025	01/23/2025	Expire		173,960	174.97	6,210			(341)					(341)				0001
Purchased Call/JSG/JSG405NSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/25/2024	01/24/2025	01/28/2025	Expire		300,694	175.72	10,705			(682)					(682)				0001
Purchased Call/JSG/JSG4050S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/26/2024	01/28/2025	01/30/2025	Expire		588,994	176.65	21,027			(1,560)					(1,560)				0001
Purchased Call/JSG/JSG4050S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/02/2024	01/31/2025	02/04/2025	Expire		143,834	178.75	5,121			(427)					(427)				0001
Purchased Call/JSG/JSG4050S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/16/2024	02/19/2025	02/21/2025	Expire		430,877	181.79	15,382			(2,071)					(2,071)				0001
Purchased Call/JSG/JSG4050SII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/26/2024	02/26/2025	02/28/2025	Expire		575,383	183.81	20,599			(3,169)					(3,169)				0001
Purchased Call/JSG/JSG405RSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/08/2024	03/07/2025	03/11/2025	Expire		593,925	190.18	21,322			(3,850)					(3,850)				0001
Purchased Call/JSG/JSG405SSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/18/2024	03/18/2025	03/20/2025	Expire		323,397	191.17	11,610			(2,431)					(2,431)				0001
Purchased Call/JSG/JSG405TSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/28/2024	03/28/2025	04/01/2025	Expire		926,268	191.43	33,346			(7,944)					(7,944)				0001
Purchased Call/JSG/JSG405USA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/10/2024	04/10/2025	04/14/2025	Expire		193,497	181.67	6,985			(1,905)					(1,905)				0001
Purchased Call/JSG/JSG405USY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/19/2024	04/17/2025	04/21/2025	Expire		675,035	181.59	24,301			(7,175)					(7,175)				0001
Purchased Call/JSG/JSG405VS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/22/2024	04/22/2025	04/24/2025	Expire		409,303	183.85	14,776			(4,518)					(4,518)				0001
Purchased Call/JSG/JSG405VSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/01/2024	05/01/2025	05/05/2025	Expire		547,656	180.28	19,661			(6,499)					(6,499)				0001
Purchased Call/JSG/JSG405WSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/14/2024	05/14/2025	05/16/2025	Expire		655,362	188.62	23,593			(8,644)					(8,644)				0001
Purchased Call/JSG/JSG405WSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/15/2024	05/15/2025	05/19/2025	Expire		395,344	188.62	14,232			(5,254)					(5,254)				0001
Purchased Call/JSG/JSG405XS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/21/2024	05/21/2025	05/23/2025	Expire		800,729	188.62	28,826			(11,118)					(11,118)				0001
Purchased Call/JSG/JSG405XSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/31/2024	05/30/2025	06/03/2025	Expire		326,400	180.25	11,750			(4,863)					(4,863)				0001
Purchased Call/JSG/JSG405YSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/10/2024	06/10/2025	06/12/2025	Expire		539,742	179.58	19,755			(8,707)					(8,707)				0001
Purchased Call/JSG/JSG405ZS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/18/2024	06/18/2025	06/23/2025	Expire		990,025	179.94	36,235			(16,816)					(16,816)				0001
Purchased Call/JSG/JSG50509S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/08/2024	07/08/2025	07/10/2025	Expire		670,887	177.67	24,554			(12,717)					(12,717)				0001
Purchased Call/JSG/JSG50509SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/10/2024	07/10/2025	07/14/2025	Expire		333,759	180.86	12,216			(6,394)					(6,394)				0001
Purchased Call/SBG/SBG117ESV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	05/13/2025	Exercise		40,154	288.07	70,873		1,916	511			1,916		(1,581)				0001
Purchased Call/SBG/SBG117ESW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	01/24/2025	Exercise		650,727	288.07	145,117		35,813	13,045			35,813		(23,178)				0001
Purchased Call/SBG/SBG117ESX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	03/11/2025	Exercise		185,778	288.74	59,610		10,170	3,679			10,170		(6,631)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117E8Y	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	02/21/2025	Exercise		92,407	288.74	67,510		4,757	1,518			4,757		(3,415)				0001
Purchased Call/SBG/SBG117E8Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	02/18/2025	Exercise		117,092	288.74	58,227		7,935	3,831			7,935		(4,233)				0001
Purchased Call/SBG/SBG117G62	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	06/26/2025	Exercise		35,007	277.3	27,685		2,453	1,787			2,453		(751)				0001
Purchased Call/SBG/SBG117F9Q	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	01/10/2025	Exercise		847,442	291.06	146,267		19,326	2,895			19,326		(16,407)				0001
Purchased Call/SBG/SBG117FST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	01/07/2025	Exercise		4,496,687	291.89	134,714	14,766	16,535	1,770			16,535		(14,602)				0001
Purchased Call/SBG/SBG117F9J	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	01/07/2025	Exercise		1,222,967	291.89	26,716	8,961	8,894	(67)			8,894		(8,923)				0001
Purchased Call/SBG/SBG117FSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	01/08/2025	Exercise		4,489,346	291.84	107,202	34,085	42,520	8,435			42,520		(34,049)				0001
Purchased Call/SBG/SBG117F6Z	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	01/10/2025	Exercise		6,218,773	292.45	177,753	22,423	29,561	7,139			29,561		(22,331)				0001
Purchased Call/SBG/SBG117GS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	01/14/2025	Exercise		2,496,963	290.87	76,135	7,818	8,891	1,073			8,891		(7,707)				0001
Purchased Call/SBG/SBG117GS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	01/14/2025	Exercise		2,380,380	290.87	66,952	11,463	13,481	2,018			13,481		(11,426)				0001
Purchased Call/SBG/SBG117GS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	01/15/2025	Exercise		4,800,970	291.78	149,191	12,767	14,569	1,802			14,569		(12,755)				0001
Purchased Call/SBG/SBG117GS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	01/21/2025	Exercise		2,876,976	293.35	100,658	3,233	3,666	433			3,666		(3,016)				0001
Purchased Call/SBG/SBG117GS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/18/2027	01/22/2025	Exercise		2,909,828	294.42	86,016	10,480	9,467	(1,013)			9,467		(10,296)				0001
Purchased Call/SBG/SBG117GS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	01/22/2025	Exercise		4,563,038	294.42	123,339	21,649	20,615	(1,034)			20,615		(21,386)				0001
Purchased Call/SBG/SBG117GSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	01/22/2025	Exercise		3,537,150	294.42	126,390	2,549	2,391	(158)			2,391		(2,348)				0001
Purchased Call/SBG/SBG117GSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	01/23/2025	Exercise		3,108,787	296.02	99,803	7,925	9,075	1,150			9,075		(7,912)				0001
Purchased Call/SBG/SBG117GSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	01/24/2025	Exercise		2,084,950	296.6	59,979	8,395	8,201	(194)			8,201		(8,313)				0001
Purchased Call/MSD/MSD3131SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/17/2024	07/17/2026	10/10/2025	Exercise		16,518	201.32	8,488		1,489	308			1,489		(1,190)				0001
Purchased Call/JSG/JSG5055SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	08/12/2025	Exercise		137,305	158.79	2,594	1,243	734	(509)			734		(1,233)				0001
Purchased Call/JSG/JSG5057S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	08/19/2025	Exercise		189,766	161.38	5,426	797	294	(504)			294		(775)				0001
Purchased Call/JSG/JSG5059R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/02/2025	10/02/2026	10/06/2025	Exercise		610,776	157.87	15,677	3,491	1,881	(1,610)			1,881		(3,404)				0001
Purchased Call/JSG/JSG5059Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	10/31/2025	Exercise		697,690	147.29	22,126	1,879	2,100	221			2,100		(1,839)				0001
Purchased Call/JSG/JSG5052S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Exercise		396,114	148.63	12,470	1,113	1,449	336			1,449		(1,033)				0001
Purchased Call/JSG/JSG5052SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/05/2025	11/05/2026	11/07/2025	Exercise		708,243	148.54	21,536	2,370	2,547	177			2,547		(2,329)				0001
Purchased Call/JSG/JSG5051S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2025	07/25/2025	Expire		661,442	187.94	24,275			(13,575)					(13,575)				0001
Purchased Call/JSG/JSG5052SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2025	08/15/2025	Expire		932,997	179.27	34,241			(21,129)					(21,129)				0001
Purchased Call/JSG/JSG5053S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	08/26/2025	Expire		572,396	186.35	21,007			(13,596)					(13,596)				0001
Purchased Call/JSG/JSG5053SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	09/05/2025	Expire		64,806	189.37	2,385			(1,610)					(1,610)				0001
Purchased Call/JSG/JSG5054SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	09/23/2025	Expire		499,975	190.58	18,499			(13,375)					(13,375)				0001
Purchased Call/JSG/JSG5056S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/14/2024	10/14/2025	10/16/2025	Expire		26,818	195.04	992			(782)					(782)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG5058$II	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	11/18/2025	Expire		525,296	191.87	19,594			(17,253)					(17,253)				0001
Purchased Call/JSG/JSG5059$2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2025	11/20/2025	Expire		89,654	191.87	3,344			(2,957)					(2,957)				0001
Purchased Call/JSG/JSG5059$E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Expire		94,287	191.87	3,517			(3,165)					(3,165)				0001
Purchased Call/JSG/JSG5059$N	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/27/2024	11/28/2025	12/02/2025	Expire		318,079	191.87	11,896			(10,908)					(10,908)				0001
Purchased Call/JSG/JSG5054$J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	02/12/2025	Exercise		414,986	176.81	15,769		307	(14,637)			307		(14,944)				0001
Purchased Call/JSG/JSG5050$6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	01/07/2025	Expire		75,750	163	2,803								(7)				0001
Purchased Call/JSG/JSG5050$H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	01/10/2025	Expire		163,276	163	6,058								(16)				0001
Purchased Call/SBG/SBG117F$0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	02/04/2025	Exercise		434,880	288.95	203,879		24,769	9,507			24,769		(15,522)				0001
Purchased Call/SBG/SBG117F$2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	09/18/2025	Exercise		13,794	289.61	61,853		797	311			797		(624)				0001
Purchased Call/SBG/SBG117F$8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	05/23/2025	Exercise		78,977	292.04	122,103		3,277	473			3,277		(2,968)				0001
Purchased Call/JSG/JSG5050$S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	01/31/2025	Exercise		343,397	165.12	7,191	2,774	1,327	(1,448)			1,327		(2,791)				0001
Purchased Call/JSG/JSG5050$U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	03/06/2025	Expire		500,218	166.32	18,458								(33)				0001
Purchased Call/SBG/SBG1176$Y	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/16/2026	06/05/2025	Exercise		104,796	283.42	84,012		5,857	3,715			5,857		(2,336)				0001
Purchased Call/SBG/SBG117$8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	03/11/2025	Exercise		151,931	286.38	161,782		9,847	6,656			9,847		(3,407)				0001
Purchased Call/JSG/JSG6050$J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	11/19/2025	Exercise		99,520	146.64	2,610	541	812	271			812		(535)				0001
Purchased Call/JSG/JSG6051$8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/26/2025	11/25/2026	12/01/2025	Exercise		773,692	150.83	26,374	1,165	1,296	131			1,296		(907)				0001
Purchased Call/JSG/JSG6052$A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Exercise		644,929	149.21	20,878	1,492	1,800	308			1,800		(1,441)				0001
Purchased Call/JSG/JSG6052$H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire		229,293	152.7	8,484								65				0001
Purchased Call/JSG/JSG6053$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire		167,613	151.66	6,218								49				0001
Purchased Call/JSG/JSG6053$U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2026	01/05/2026	Expire		467,482	150.48	17,344												0001
Purchased Call/JSG/JSG3050$E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	02/06/2025	Expire		1,487,994	215.4	55,056			(2,571)					(2,571)				0001
Purchased Call/JSG/JSG3052$G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2025	04/08/2025	Expire		277,741	200.17	10,388			(1,325)					(1,325)				0001
Purchased Call/JSG/JSG4050$J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	04/21/2025	Expire		196,360	205.55	7,246			(1,055)					(1,055)				0001
Purchased Call/JSG/JSG4051$8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025	04/29/2025	Expire		68,564	198.61	2,551			(401)					(401)				0001
Purchased Call/JSG/JSG4051$R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	05/06/2025	Expire		678,905	197.76	25,323			(4,209)					(4,209)				0001
Purchased Call/JSG/JSG4052$9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	05/13/2025	Expire		485,149	198.67	18,048			(3,169)					(3,169)				0001
Purchased Call/JSG/JSG4052$L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	05/15/2025	Expire		1,389,063	197.98	51,673			(9,369)					(9,369)				0001
Purchased Call/JSG/JSG4053$S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	05/30/2025	Expire		1,159,867	189.61	42,567			(8,595)					(8,595)				0001
Purchased Call/JSG/JSG4054$B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	06/06/2025	Expire		454,339	195.63	16,720			(3,532)					(3,532)				0001
Purchased Call/JSG/JSG4054$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	06/09/2025	Expire		398,337	194.7	14,659			(3,117)					(3,117)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG40545X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	06/12/2025	Expire		1,029,157	195.63	37,976			(8,346)					(8,346)				0001
Purchased Call/JSG/JSG40559Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	06/24/2025	Expire		950,365	195.63	34,973			(8,167)					(8,167)				0001
Purchased Call/JSG/JSG40569S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	07/01/2025	Expire		1,040,494	195.63	36,821			(9,662)					(9,662)				0001
Purchased Call/JSG/JSG40569S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	07/03/2025	Expire		990,519	195.63	36,352			(9,051)					(9,051)				0001
Purchased Call/JSG/JSG40569V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	07/11/2025	Expire		1,215,123	191.17	45,203			(11,719)					(11,719)				0001
Purchased Call/JSG/JSG40573U	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	07/24/2025	Expire		1,231,005	203.45	45,793			(12,706)					(12,706)				0001
Purchased Call/JSG/JSG40589K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	08/04/2025	Expire		449,773	203.45	16,732			(4,843)					(4,843)				0001
Purchased Call/JSG/JSG40599B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	08/11/2025	Expire		105,404	199.65	3,995			(1,195)					(1,195)				0001
Purchased Call/SBG/SBG1176SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/22/2027	01/27/2025	Exercise		3,346,771	297.01	100,923	11,016	12,174	1,158				12,174	(10,859)				0001
Purchased Call/SBG/SBG1176SF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/22/2027	01/28/2025	Exercise		4,363,829	297.42	140,822	8,842	7,113	(1,729)				7,113	(8,739)				0001
Purchased Call/SBG/SBG1176SG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/26/2027	01/28/2025	Exercise		2,064,105	297.42	39,292	18,024	8,243	(9,781)				8,243	(17,962)				0001
Purchased Call/SBG/SBG1176SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/25/2027	01/28/2025	Exercise		4,132,331	297.42	134,354	8,031	5,115	(2,916)				5,115	(7,822)				0001
Purchased Call/SBG/SBG1176SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/27/2025	01/27/2027	01/29/2025	Exercise		7,063,962	297.36	234,366	12,768	9,279	(3,489)				9,279	(12,744)				0001
Purchased Call/SBG/SBG1176SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2027	01/31/2025	Exercise		1,438,655	298.44	40,077	7,127	6,084	(1,043)				6,084	(7,072)				0001
Purchased Call/SBG/SBG1176SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2027	02/03/2025	Exercise		8,840,233	299.79	228,625	44,119	42,356	(1,763)				42,356	(43,759)				0001
Purchased Call/SBG/SBG1176SM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/31/2025	01/29/2027	02/04/2025	Exercise		4,857,782	299.11	116,117	23,776	19,087	(4,688)				19,087	(23,721)				0001
Purchased Call/SBG/SBG1176SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/31/2025	02/01/2027	02/04/2025	Exercise		3,856,436	299.11	110,698	15,031	8,827	(6,204)				8,827	(14,853)				0001
Purchased Call/SBG/SBG1176SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/03/2025	02/03/2027	02/05/2025	Exercise		4,323,880	295.41	144,532	7,924	8,591	667				8,591	(7,905)				0001
Purchased Call/SBG/SBG1176SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2027	02/07/2025	Exercise		3,768,567	297.59	109,050	14,514	11,012	(3,501)				11,012	(14,371)				0001
Purchased Call/SBG/SBG1176SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/05/2027	02/10/2025	Exercise		4,205,450	298.37	104,560	24,331	24,868	537				24,868	(24,193)				0001
Purchased Call/SBG/SBG117FSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/26/2024	12/25/2026	01/15/2025	Exercise		809,511	290.07	149,889		9,196	1,810				9,196	(7,676)				0001
Purchased Call/SBG/SBG117FSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/31/2026	06/05/2025	Exercise		992,542	291.48	44,757		2,647	(430)				2,647	(3,028)				0001
Purchased Call/SBG/SBG117FSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/02/2025	12/31/2026	01/06/2025	Exercise		2,783,373	292.38	61,658	20,554	20,688	135				20,688	(20,499)				0001
Purchased Call/SBG/SBG117FSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/03/2025	01/04/2027	01/07/2025	Exercise		996,084	291.89	30,121	3,068	2,898	(171)				2,898	(3,026)				0001
Purchased Call/SBG/SBG117FSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/07/2025	01/07/2027	01/09/2025	Exercise		1,979,088	293.85	65,828	1,473	1,765	291				1,765	(1,445)				0001
Purchased Call/SBG/SBG117FSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2027	01/10/2025	Exercise		1,967,771	292.45	63,427	3,279	3,377	98				3,377	(3,228)				0001
Purchased Call/SBG/SBG1176S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2027	01/14/2025	Exercise		1,397,277	290.87	48,400	1,231	1,441	210				1,441	(1,160)				0001
Purchased Call/SBG/SBG1176S5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/14/2025	01/14/2027	01/16/2025	Exercise		1,700,276	291.85	60,378	3,135	3,044	(91)				3,044	(3,127)				0001
Purchased Call/SBG/SBG1177SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/12/2024	03/12/2026	02/25/2025	Exercise		110,811	288.8	81,694		3,585	1,188				3,585	(2,504)				0001
Purchased Call/JSG/JSG505JSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/11/2025	04/13/2026	04/15/2025	Exercise		126,381	145.2	3,610	508	733	225				733	(507)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505N90	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	05/27/2025	Exercise		424,553	150.06	11,972	1,741	1,967	226			1,967		(1,709)				0001
Purchased Call/JSG/JSG505P90	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	06/24/2025	Exercise		806,787	150.29	24,888	2,320	2,878	558			2,878		(2,260)				0001
Purchased Call/JSG/JSG505P9X	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2026	07/08/2025	Exercise		1,127,023	158.2	33,849	3,700	2,496	(1,204)			2,496		(3,557)				0001
Purchased Call/JSG/JSG5055SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/07/2025	08/07/2026	08/11/2025	Exercise		243,480	158.03	7,957	514	290	(224)			290		(483)				0001
Purchased Call/JSG/JSG4059SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	08/12/2025	Expire		130,654	196.88	4,952			(1,488)					(1,488)				0001
Purchased Call/JSG/JSG405AS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	08/26/2025	Expire		58,858	188.36	2,219			(710)					(710)				0001
Purchased Call/JSG/JSG405BSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	09/09/2025	Expire		54,461	181.08	2,048			(695)					(695)				0001
Purchased Call/JSG/JSG405CSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	09/16/2025	Expire		343,632	182.57	12,783			(4,460)					(4,460)				0001
Purchased Call/JSG/JSG405CSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	09/23/2025	Expire		224,981	182.29	8,369			(2,996)					(2,996)				0001
Purchased Call/JSG/JSG405ESA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	10/07/2025	Expire		67,122	166.03	2,497			(948)					(948)				0001
Purchased Call/JSG/JSG405ESR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	10/14/2025	Expire		208,474	169.1	7,755			(2,989)					(2,989)				0001
Purchased Call/JSG/JSG405ESX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	10/15/2025	Expire		118,779	171.22	4,419			(1,712)					(1,712)				0001
Purchased Call/JSG/JSG405FSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	10/23/2025	Expire		50,587	165.02	1,882			(757)					(757)				0001
Purchased Call/JSG/JSG4055SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	07/28/2025	Exercise		271,602	163.91	10,104		392	(3,733)			392		(4,125)				0001
Purchased Call/JSG/JSG4056SP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	11/03/2025	Expire		399,845	163.34	14,874			(6,162)					(6,162)				0001
Purchased Call/JSG/JSG405HSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	07/28/2025	Exercise		229,273	172.1	8,506		116	(3,501)			116		(3,617)				0001
Purchased Call/JSG/JSG405LSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	02/13/2025	Exercise		59,685	178.65	13,089		772	(354)			772		(1,140)				0001
Purchased Call/JSG/JSG405MSK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	03/10/2025	Exercise		161,470	178.84	27,730		2,238	(860)			2,238		(3,128)				0001
Purchased Call/JSG/JSG4050ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	03/05/2025	Exercise		72,692	178.75	20,639		1,675	191			1,675		(1,534)				0001
Purchased Call/SBG/SBG117GSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	02/11/2025	Exercise		5,908,714	298.33	211,225	4,193	3,996	(197)			3,996		(4,030)				0001
Purchased Call/SBG/SBG117GSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	02/11/2025	Exercise		4,611,217	298.33	147,288	10,280	9,893	(387)			9,893		(10,035)				0001
Purchased Call/SBG/SBG117GSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	02/12/2025	Exercise		4,046,990	298.95	127,581	11,299	7,818	(3,482)			7,818		(11,280)				0001
Purchased Call/SBG/SBG117HS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	02/19/2025	Exercise		6,189,521	301.81	220,142	5,181	3,215	(1,966)			3,215		(4,942)				0001
Purchased Call/SBG/SBG117HS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/15/2027	02/19/2025	Exercise		3,889,364	301.81	129,211	6,003	4,396	(1,607)			4,396		(5,686)				0001
Purchased Call/SBG/SBG117HS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	02/19/2025	Exercise		5,282,285	301.81	176,121	10,444	9,206	(1,238)			9,206		(10,206)				0001
Purchased Call/SBG/SBG117HS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	02/21/2025	Exercise		3,117,823	302.07	88,840	10,883	7,956	(2,927)			7,956		(10,791)				0001
Purchased Call/SBG/SBG117HS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	02/24/2025	Exercise		5,231,683	300.89	144,638	20,033	10,504	(9,529)			10,504		(19,788)				0001
Purchased Call/SBG/SBG117HS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	02/25/2025	Exercise		2,707,700	299.03	75,383	10,473	10,521	48			10,521		(10,397)				0001
Purchased Call/SBG/SBG117HS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	02/25/2025	Exercise		5,526,038	299.03	121,120	39,955	35,973	(3,982)			35,973		(39,739)				0001
Purchased Call/SBG/SBG117HSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	02/27/2025	Exercise		2,311,144	298.08	81,057	1,935	2,086	151			2,086		(1,905)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117HSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	03/03/2025	Exercise		5,356,213	298.61	112,717	40,625	34,672	(5,953)			34,672		(40,455)				0001
Purchased Call/SBG/SBG117HSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	03/04/2025	Exercise		2,364,304	297.58	77,749	4,392	3,680	(712)			3,680		(4,250)				0001
Purchased Call/SBG/SBG117HSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	03/04/2025	Exercise		6,837,917	297.58	210,849	18,578	11,226	(7,352)			11,226		(18,345)				0001
Purchased Call/SBG/SBG117HSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	03/06/2025	Exercise		1,439,985	294.44	53,563	954	1,140	186			1,140		(941)				0001
Purchased Call/JSG/JSG405PS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/07/2024	02/06/2026	03/27/2025	Exercise		40,268	178.37	16,718		605	(225)			605		(850)				0001
Purchased Call/JSG/JSG405R96	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/29/2024	02/27/2026	03/27/2025	Exercise		44,299	184.07	5,665		433	(529)			433		(973)				0001
Purchased Call/JSG/JSG405RSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/01/2024	02/27/2026	07/28/2025	Exercise		43,778	184.14	14,151		71	(880)			71		(986)				0001
Purchased Call/JSG/JSG405SSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/19/2024	03/19/2026	05/14/2025	Exercise		87,254	191.43	44,797		53	(1,939)			53		(2,049)				0001
Purchased Call/SBG/SBG117GSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	02/04/2025	Exercise		2,233,117	299.11	63,645	8,932	6,912	(2,020)			6,912		(8,829)				0001
Purchased Call/SBG/SBG117GSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	02/06/2025	Exercise		1,711,310	297.19	53,775	4,938	6,158	1,220			6,158		(4,918)				0001
Purchased Call/SBG/SBG117GST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	02/11/2025	Exercise		3,180,224	298.33	106,035	4,863	3,699	(1,163)			3,699		(4,686)				0001
Purchased Call/SBG/SBG1177SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	01/24/2025	Exercise		98,063	297.22	70,007		1,948	(229)			1,948		(2,348)				0001
Purchased Call/JSG/JSG505SSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Exercise		858,741	158.79	26,296	2,696	1,953	(742)			1,953		(2,593)				0001
Purchased Call/JSG/JSG505TS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/14/2025	08/14/2026	08/18/2025	Exercise		328,605	161.47	11,372	377	250	(127)			250		(330)				0001
Purchased Call/JSG/JSG505TSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/19/2025	08/19/2026	08/21/2025	Expire		138,410	161.76	5,107								4				0001
Purchased Call/JSG/JSG505TSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/21/2025	08/21/2026	08/25/2025	Exercise		307,106	161.76	9,727	803	668	(134)			668		(761)				0001
Purchased Call/JSG/JSG505TSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/26/2025	08/26/2026	08/28/2025	Expire		124,244	161.76	4,585								4				0001
Purchased Call/JSG/JSG505US8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/29/2025	08/31/2026	09/03/2025	Exercise		233,888	161.76	6,234	1,210	1,019	(191)			1,019		(1,170)				0001
Purchased Call/JSG/JSG505V96	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/12/2025	09/14/2026	09/16/2025	Expire		242,393	160.58	8,993								45				0001
Purchased Call/JSG/JSG505WSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/01/2025	10/01/2026	10/03/2025	Exercise		256,661	159.08	8,423	549	178	(372)			178		(538)				0001
Purchased Call/JSG/JSG505YSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2025	10/26/2026	10/28/2025	Expire		764,050	154.43	28,423								177				0001
Purchased Call/JSG/JSG505ZSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/06/2025	11/06/2026	11/10/2025	Exercise		346,475	147.79	12,079	387	511	123			511		(307)				0001
Purchased Call/SBG/SBG117HSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	03/07/2025	Exercise		1,873,963	296.34	70,166	420	574	153			574		(339)				0001
Purchased Call/SBG/SBG117HSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	03/10/2025	Exercise		6,436,456	297.6	207,613	13,408	14,676	1,268			14,676		(13,048)				0001
Purchased Call/SBG/SBG117HSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	03/11/2025	Exercise		6,419,879	298.1	141,384	47,696	42,869	(4,827)			42,869		(47,428)				0001
Purchased Call/SBG/SBG117HSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	03/11/2025	Exercise		3,549,175	298.1	115,695	3,320	3,437	117			3,437		(3,234)				0001
Purchased Call/SBG/SBG117HSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	03/11/2025	Exercise		4,433,935	298.1	118,840	21,942	17,261	(4,682)			17,261		(21,720)				0001
Purchased Call/SBG/SBG117HSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	03/13/2025	Exercise		4,452,640	294.89	141,809	10,793	11,678	886			11,678		(10,718)				0001
Purchased Call/SBG/SBG117HSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	03/14/2025	Exercise		1,235,083	295.31	45,227	967	883	(83)			883		(954)				0001
Purchased Call/SBG/SBG117HSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	03/17/2025	Exercise		7,451,715	294.42	227,355	23,645	29,993	6,348			29,993		(23,217)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117HSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	03/18/2025	Exercise		4,267,789	295.82	146,136	7,912	8,669	757			8,669		(7,711)				0001
Purchased Call/SBG/SBG117HSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	03/18/2025	Exercise		2,754,888	295.82	81,899	9,592	9,594	3			9,594		(9,438)				0001
Purchased Call/SBG/SBG117HSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	03/19/2025	Exercise		3,664,172	297.91	115,361	10,409	7,149	(3,259)			7,149		(10,371)				0001
Purchased Call/SBG/SBG117HSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	03/21/2025	Exercise		2,504,380	299.88	64,755	13,154	7,621	(5,533)			7,621		(13,107)				0001
Purchased Call/SBG/SBG117GSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	02/14/2025	Exercise		2,392,186	299.81	89,974	2,861	2,671	(190)			2,671		(2,658)				0001
Purchased Call/SBG/SBG117GSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	02/18/2025	Exercise		6,278,523	302.54	216,166	4,536	3,247	(1,289)			3,247		(4,038)				0001
Purchased Call/SBG/SBG117HS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	02/25/2025	Exercise		2,814,976	299.03	80,308	11,219	8,769	(2,450)			8,769		(11,077)				0001
Purchased Call/SBG/SBG117HSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	02/26/2025	Exercise		3,479,716	298.66	112,634	6,718	6,131	(587)			6,131		(6,695)				0001
Purchased Call/SBG/SBG117HSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	02/28/2025	Exercise		3,521,389	298.53	118,099	4,920	4,746	(174)			4,746		(4,770)				0001
Purchased Call/SBG/SBG117HSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	03/24/2025	Exercise		7,758,485	299.29	216,404	33,240	27,492	(5,749)			27,492		(32,817)				0001
Purchased Call/SBG/SBG117HSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	03/25/2025	Exercise		3,681,579	298.87	127,548	3,805	3,420	(385)			3,420		(3,656)				0001
Purchased Call/SBG/SBG117IS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	03/25/2025	Exercise		5,447,095	298.87	163,982	9,509	6,791	(2,719)			6,791		(9,202)				0001
Purchased Call/SBG/SBG117IS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	03/25/2025	Exercise		4,885,795	298.87	155,850	11,730	10,819	(910)			10,819		(11,421)				0001
Purchased Call/SBG/SBG117IS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	03/27/2025	Exercise		1,531,372	300.12	50,859	2,376	1,975	(401)			1,975		(2,355)				0001
Purchased Call/SBG/SBG117IS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2025	03/26/2027	03/31/2025	Exercise		4,790,771	299.32	147,294	9,623	6,133	(3,490)			6,133		(9,326)				0001
Purchased Call/SBG/SBG117IS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	04/01/2025	Exercise		1,655,479	297.62	46,343	7,206	5,457	(1,749)			5,457		(7,112)				0001
Purchased Call/SBG/SBG117IS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/26/2027	04/01/2025	Exercise		4,633,670	297.62	128,312	19,238	12,088	(7,150)			12,088		(19,043)				0001
Purchased Call/SBG/SBG117IS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	04/01/2025	Exercise		3,591,474	297.62	111,892	9,957	7,418	(2,539)			7,418		(9,730)				0001
Purchased Call/SBG/SBG117IS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	04/02/2025	Exercise		7,983,256	296.22	266,243	12,974	10,457	(2,516)			10,457		(12,870)				0001
Purchased Call/SBG/SBG117ISA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	04/03/2025	Exercise		3,419,513	296.96	119,340	3,847	3,720	(126)			3,720		(3,806)				0001
Purchased Call/SBG/SBG117ISC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	04/07/2025	Exercise		4,310,055	291.55	143,418	4,773	6,096	1,323			6,096		(4,479)				0001
Purchased Call/SBG/SBG117ISG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	04/09/2025	Exercise		3,953,603	280.08	137,844	5,585	8,979	3,394			8,979		(5,521)				0001
Purchased Call/SBG/SBG117ISJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	04/14/2025	Exercise		3,882,811	282.07	128,572	7,191	11,623	4,432			11,623		(6,916)				0001
Purchased Call/JSG/JSG6050S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/12/2025	11/12/2026	11/14/2025	Exercise		441,577	151.65	15,290	546	592	46			592		(515)				0001
Purchased Call/JSG/JSG6050ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	11/24/2025	Exercise		174,947	144.52	4,993	749	1,217	469			1,217		(713)				0001
Purchased Call/JSG/JSG6052S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire		351,556	152.7	13,008								101				0001
Purchased Call/JSG/JSG6052SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2026	12/22/2025	Expire		615,825	152.72	22,621								180				0001
Purchased Call/JSG/JSG6053S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire		236,130	151.66	8,737								70				0001
Purchased Call/JSG/JSG3055SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	01/14/2025	Expire		1,235,152	213.08	45,824			(566)					(566)				0001
Purchased Call/JSG/JSG3050S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	01/30/2025	Expire		1,661,442	215.65	61,473			(2,280)					(2,280)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305US4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/30/2023	01/30/2025	02/03/2025	Expire		539,238	213.33	19,952			(794)					(794)				0001
Purchased Call/JSG/JSG305USK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/06/2023	02/06/2025	02/10/2025	Expire		198,311	214.07	7,318			(361)					(361)				0001
Purchased Call/JSG/JSG305US0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/07/2023	02/07/2025	02/11/2025	Expire		453,640	215.78	16,739			(850)					(850)				0001
Purchased Call/JSG/JSG305YSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/15/2023	02/14/2025	02/19/2025	Expire		158,634	215.64	5,790			(350)					(350)				0001
Purchased Call/JSG/JSG305YSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/17/2023	02/18/2025	02/20/2025	Expire		1,516,936	215.94	55,672			(3,676)					(3,676)				0001
Purchased Call/JSG/JSG305WS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/01/2023	02/28/2025	03/04/2025	Expire		449,007	203.49	16,389			(1,306)					(1,306)				0001
Purchased Call/JSG/JSG305WSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/06/2023	03/06/2025	03/10/2025	Expire		745,737	208.59	26,697			(2,344)					(2,344)				0001
Purchased Call/JSG/JSG305XS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2023	03/07/2025	03/11/2025	Expire		476,253	204.28	17,050			(1,520)					(1,520)				0001
Purchased Call/JSG/JSG305XSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/15/2023	03/14/2025	03/18/2025	Expire		866,145	192.68	31,788			(3,144)					(3,144)				0001
Purchased Call/JSG/JSG305YSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/24/2023	03/25/2025	03/27/2025	Expire		1,250,937	192.71	46,034			(5,248)					(5,248)				0001
Purchased Call/JSG/JSG305YSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/28/2023	03/28/2025	04/01/2025	Expire		420,315	194.58	15,341			(1,810)					(1,810)				0001
Purchased Call/JSG/JSG305ZS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/31/2023	04/01/2025	04/03/2025	Expire		790,675	200.96	28,860			(3,568)					(3,568)				0001
Purchased Call/JSG/JSG405WSB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/09/2024	05/08/2026	07/17/2025	Exercise		45,051	188.62	37,723		48	(1,102)			48		(1,249)				0001
Purchased Call/JSG/JSG405YSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/07/2024	06/05/2026	08/13/2025	Exercise		33,466	179.53	23,930		170	(751)			170		(983)				0001
Purchased Call/SBG/SBG1171SK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	04/15/2025	Exercise		8,155,302	282.14	208,564	47,053	83,664	36,611			83,664		(46,768)				0001
Purchased Call/SBG/SBG1171SL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	04/15/2025	Exercise		4,290,906	282.14	141,010	8,813	18,596	9,782			18,596		(8,528)				0001
Purchased Call/SBG/SBG1171SN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	04/16/2025	Exercise		3,152,040	282.77	113,111	2,067	2,525	458			2,525		(2,022)				0001
Purchased Call/SBG/SBG1171SP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	04/18/2025	Exercise		1,807,281	283.11	65,676	1,050	1,832	782			1,832		(948)				0001
Purchased Call/SBG/SBG1171SQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	04/21/2025	Exercise		5,756,088	283.55	196,448	8,729	13,029	4,300			13,029		(8,450)				0001
Purchased Call/SBG/SBG1171SR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	04/21/2025	Exercise		3,770,438	283.55	120,080	9,525	12,736	3,212			12,736		(9,262)				0001
Purchased Call/SBG/SBG1171SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	04/21/2025	Exercise		3,496,473	283.55	118,273	4,552	10,259	5,707			10,259		(4,367)				0001
Purchased Call/SBG/SBG1171ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	04/21/2025	Exercise		2,073,001	283.55	72,581	1,956	3,372	1,416			3,372		(1,798)				0001
Purchased Call/SBG/SBG1171SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	04/25/2025	Exercise		2,622,697	284.49	92,795	2,937	4,361	1,424			4,361		(2,793)				0001
Purchased Call/SBG/SBG1171SX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	04/28/2025	Exercise		5,689,649	284.9	178,465	16,910	25,410	8,499			25,410		(16,556)				0001
Purchased Call/SBG/SBG1171SY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	04/29/2025	Exercise		3,332,973	285.23	111,528	5,729	9,392	3,662			9,392		(5,479)				0001
Purchased Call/SBG/SBG1171SZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	04/29/2025	Exercise		2,281,813	285.23	79,580	2,325	3,556	1,231			3,556		(2,195)				0001
Purchased Call/SBG/SBG117JS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	04/29/2025	Exercise		3,101,253	285.23	92,049	11,972	15,036	3,064			15,036		(11,792)				0001
Purchased Call/SBG/SBG117JS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	04/30/2025	Exercise		9,262,560	285.46	244,154	48,675	65,291	16,616			65,291		(48,567)				0001
Purchased Call/SBG/SBG117HSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	03/04/2025	Exercise		1,089,908	297.58	32,603	3,644	2,841	(803)			2,841		(3,584)				0001
Purchased Call/SBG/SBG117HSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	03/05/2025	Exercise		5,838,086	297.39	192,981	5,404	4,354	(1,050)			4,354		(5,359)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117HS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	03/12/2025	Exercise		5,288,489	296.69	163,922	13,396	14,400	1,004			14,400		(13,334)				0001
Purchased Call/JSG/JSG3052SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	04/08/2025	Expire		480,691	201.86	17,978			(2,297)					(2,297)				0001
Purchased Call/JSG/JSG3052SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	04/14/2025	Expire		788,087	202.64	29,317			(3,981)					(3,981)				0001
Purchased Call/JSG/JSG4050S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	04/18/2025	Expire		494,342	203.4	18,390			(2,649)					(2,649)				0001
Purchased Call/JSG/JSG4051SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	05/01/2025	Expire		1,307,229	201.72	48,629			(7,882)					(7,882)				0001
Purchased Call/JSG/JSG4052SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	05/16/2025	Expire		344,691	197.98	12,823			(2,339)					(2,339)				0001
Purchased Call/JSG/JSG4053S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	05/20/2025	Expire		769,327	195.35	27,567			(5,133)					(5,133)				0001
Purchased Call/JSG/JSG4053SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	05/27/2025	Expire		612,165	195.67	22,589			(4,369)					(4,369)				0001
Purchased Call/JSG/JSG4053SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	05/28/2025	Expire		858,377	190.02	31,588			(6,161)					(6,161)				0001
Purchased Call/JSG/JSG4054SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	06/10/2025	Expire		438,570	195.33	16,139			(3,454)					(3,454)				0001
Purchased Call/JSG/JSG4055S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	06/23/2025	Expire		767,408	195.63	28,241			(6,517)					(6,517)				0001
Purchased Call/JSG/JSG4055SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	06/26/2025	Expire		1,392,924	195.63	51,260			(12,252)					(12,252)				0001
Purchased Call/JSG/JSG4058SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	08/01/2025	Expire		376,451	203.45	14,004			(4,034)					(4,034)				0001
Purchased Call/JSG/JSG4058SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	07/31/2025	Expire		813,012	203.45	30,244			(8,683)					(8,683)				0001
Purchased Call/JSG/JSG4059S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	08/07/2025	Expire		1,269,903	196.28	47,367			(14,054)					(14,054)				0001
Purchased Call/JSG/JSG405BS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	09/08/2025	Expire		90,101	189.45	3,406			(1,149)					(1,149)				0001
Purchased Call/JSG/JSG405BS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	09/05/2025	Expire		145,590	189.45	5,503			(1,852)					(1,852)				0001
Purchased Call/JSG/JSG405CSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	09/03/2025	Exercise		115,082	184.84	4,281	239		(1,261)			239		(1,500)				0001
Purchased Call/JSG/JSG405DS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	09/23/2025	Expire		244,394	176.78	9,067			(3,264)					(3,264)				0001
Purchased Call/JSG/JSG405DSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	09/30/2025	Expire		141,859	169.45	5,263			(1,937)					(1,937)				0001
Purchased Call/JSG/JSG405ZSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2026	02/10/2025	Exercise		254,680	182.06	91,027	1,378		(5,895)			1,378		(7,385)				0001
Purchased Call/JSG/JSG5050SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2026	02/20/2025	Exercise		50,962	187.94	9,483	469		(1,041)			469		(1,531)				0001
Purchased Call/JSG/JSG5051S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2026	08/05/2025	Exercise		35,633	187.94	61,413	.72		(1,004)			72		(1,158)				0001
Purchased Call/SBG/SBG117JS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	05/01/2025	Exercise		2,067,391	285.39	72,208	1,789	3,255	1,466			3,255		(1,734)				0001
Purchased Call/SBG/SBG117JS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	05/02/2025	Exercise		3,059,564	285.14	110,624	1,466	2,638	1,173			2,638		(1,331)				0001
Purchased Call/SBG/SBG117JS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	05/05/2025	Exercise		5,787,203	285.21	148,267	32,944	42,522	9,579			42,522		(32,604)				0001
Purchased Call/SBG/SBG117JS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	05/06/2025	Exercise		6,166,277	285.72	202,369	12,103	15,117	3,014			15,117		(11,759)				0001
Purchased Call/SBG/SBG117JS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	05/06/2025	Exercise		3,220,597	285.72	100,068	9,383	13,651	4,268			13,651		(9,166)				0001
Purchased Call/SBG/SBG117JS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	05/07/2025	Exercise		4,029,536	285.67	121,917	13,133	25,620	12,486			25,620		(13,076)				0001
Purchased Call/SBG/SBG117JS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	05/08/2025	Exercise		4,263,815	285.63	127,640	16,025	25,658	9,633			25,658		(15,949)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117JSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	05/09/2025	Exercise		2,313,123	285.81	76,533	4,602	6,886	2,284			6,886		(4,523)				0001
Purchased Call/SBG/SBG117JSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Exercise		5,514,603	286.35	191,455	6,629	8,866	2,237			8,866		(6,207)				0001
Purchased Call/SBG/SBG117JSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	05/13/2025	Exercise		3,536,390	286.78	107,186	11,476	20,887	9,411			20,887		(11,224)				0001
Purchased Call/SBG/SBG117JSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	05/13/2025	Exercise		2,710,594	286.78	64,554	18,147	29,302	11,155			29,302		(18,042)				0001
Purchased Call/SBG/SBG117JSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	05/13/2025	Exercise		2,232,322	286.78	76,680	2,735	3,905	1,170			3,905		(2,555)				0001
Purchased Call/SBG/SBG117JSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	05/14/2025	Exercise		2,994,721	288.03	102,057	4,355	6,476	2,120			6,476		(4,304)				0001
Purchased Call/SBG/SBG117JSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	05/15/2025	Exercise		3,131,169	288.42	86,976	13,317	14,675	1,358			14,675		(13,273)				0001
Purchased Call/SBG/SBG117JSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	05/19/2025	Exercise		5,050,702	288.05	176,738	4,433	5,492	1,059			5,492		(4,018)				0001
Purchased Call/SBG/SBG117JSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	05/20/2025	Exercise		2,421,916	288.46	74,675	7,104	11,644	4,539			11,644		(6,925)				0001
Purchased Call/SBG/SBG117JSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	05/20/2025	Exercise		3,737,081	288.46	129,925	3,501	7,021	3,521			7,021		(3,321)				0001
Purchased Call/SBG/SBG117JSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	05/20/2025	Exercise		3,692,712	288.46	125,470	5,026	7,433	2,407			7,433		(4,725)				0001
Purchased Call/SBG/SBG117JSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	05/22/2025	Exercise		2,673,266	288.6	90,223	3,309	5,353	2,044			5,353		(3,237)				0001
Purchased Call/SBG/SBG117JSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	05/27/2025	Exercise		4,475,870	287.78	108,171	27,714	35,166	7,452			35,166		(27,345)				0001
Purchased Call/SBG/SBG117JSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	05/28/2025	Exercise		4,022,755	287.51	134,502	7,689	10,193	2,504			10,193		(7,436)				0001
Purchased Call/SBG/SBG117JSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	05/28/2025	Exercise		2,435,312	287.51	77,129	6,315	9,592	3,277			9,592		(6,060)				0001
Purchased Call/SBG/SBG117JSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	05/28/2025	Exercise		3,546,496	287.51	89,325	20,564	26,245	5,682			26,245		(20,297)				0001
Purchased Call/SBG/SBG117JST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	05/28/2025	Exercise		3,690,372	287.51	123,286	6,444	8,342	1,897			8,342		(6,034)				0001
Purchased Call/SBG/SBG117JSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	05/29/2025	Exercise		1,950,674	288.37	68,264	1,228	1,926	698			1,926		(1,190)				0001
Purchased Call/SBG/SBG117JSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	05/30/2025	Exercise		4,892,829	288.1	170,690	5,271	7,158	1,888			7,158		(4,976)				0001
Purchased Call/SBG/SBG1178ST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2024	04/23/2026	05/29/2025	Exercise		50,223	297.81	61,031		902	(279)			902		(1,267)				0001
Purchased Call/SBG/SBG117HSII	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	03/20/2025	Exercise		2,502,173	298.95	91,407	1,390	1,081	(309)			1,081		(1,338)				0001
Purchased Call/SBG/SBG1171S2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	03/26/2025	Exercise		7,919,425	299.52	238,750	23,188	20,438	(2,750)			20,438		(23,103)				0001
Purchased Call/SBG/SBG1171S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/26/2025	03/26/2027	03/28/2025	Exercise		4,564,116	299.95	144,851	9,875	7,064	(2,811)			7,064		(9,738)				0001
Purchased Call/SBG/SBG1171SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	04/08/2025	Exercise		4,231,857	284.63	118,850	18,864	27,387	8,523			27,387		(18,616)				0001
Purchased Call/SBG/SBG1171SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	04/08/2025	Exercise		6,785,533	284.63	220,580	10,000	18,132	8,132			18,132		(9,621)				0001
Purchased Call/JSG/JSG405FSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	10/21/2025	Expire		172,766	168.79	6,392			(2,538)					(2,538)				0001
Purchased Call/JSG/JSG405GSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	10/28/2025	Expire		64,308	164.1	2,386			(970)					(970)				0001
Purchased Call/JSG/JSG405GSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	11/04/2025	Expire		415,972	166.44	15,391			(6,406)					(6,406)				0001
Purchased Call/JSG/JSG405HSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/02/2023	10/31/2025	11/04/2025	Expire		318,051	170.91	11,800			(4,931)					(4,931)				0001
Purchased Call/JSG/JSG405HSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	03/10/2025	Exercise		574,661	172.1	21,320		785	(8,394)			785		(9,179)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405JS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	12/01/2025	Expire		686,611	172.1	25,473			(11,512)					(11,512)				0001
Purchased Call/JSG/JSG405KSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	12/17/2025	Expire		351,975	178.98	13,199			(6,318)					(6,318)				0001
Purchased Call/JSG/JSG405NS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	01/27/2025	Exercise		57,288	175.46	13,311		1,015	(107)			1,015		(1,138)				0001
Purchased Call/JSG/JSG50533D	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2024	08/21/2026	06/05/2025	Exercise		55,247	186.35	25,004		145	(1,631)			145		(1,840)				0001
Purchased Call/JSG/JSG5054S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/05/2024	09/04/2026	09/22/2025	Exercise		362,707	185.98	19,780		1,346	(10,637)			1,346		(11,998)				0001
Purchased Call/JSG/JSG5056S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/05/2026	01/06/2025	Exercise		59,984	192.16	39,026		279	(1,808)			279		(2,188)				0001
Purchased Call/SBG/SBG117JSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	06/03/2025	Exercise		3,105,264	288.4	106,738	3,452	5,108	1,656			5,108		(3,228)				0001
Purchased Call/SBG/SBG117JSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	05/31/2027	06/03/2025	Exercise		7,938,935	288.4	268,861	11,390	17,715	6,326			17,715		(10,714)				0001
Purchased Call/SBG/SBG117KS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	06/04/2025	Exercise		6,414,948	288.09	200,584	18,199	27,078	8,879			27,078		(18,074)				0001
Purchased Call/SBG/SBG117KS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	06/06/2025	Exercise		3,724,883	288.34	131,832	2,477	4,443	1,966			4,443		(2,264)				0001
Purchased Call/SBG/SBG117KS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	06/09/2025	Exercise		3,788,713	288.37	109,748	14,748	24,854	10,106			24,854		(14,467)				0001
Purchased Call/SBG/SBG117KS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	06/10/2025	Exercise		2,330,113	288.79	83,191	1,164	2,076	912			2,076		(989)				0001
Purchased Call/SBG/SBG117KS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	06/10/2025	Exercise		1,905,084	288.79	63,191	3,363	4,201	839			4,201		(3,201)				0001
Purchased Call/SBG/SBG117KS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	06/11/2025	Exercise		8,534,358	289.07	267,967	22,210	28,862	6,652			28,862		(22,038)				0001
Purchased Call/SBG/SBG117KS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	06/13/2025	Exercise		4,476,518	289.22	119,099	22,497	37,890	15,393			37,890		(22,304)				0001
Purchased Call/SBG/SBG117KSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	06/16/2025	Exercise		5,274,880	289.16	155,814	18,923	25,456	6,533			25,456		(18,540)				0001
Purchased Call/SBG/SBG117KSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	06/17/2025	Exercise		2,791,131	288.95	89,669	6,771	7,854	1,084			7,854		(6,597)				0001
Purchased Call/SBG/SBG117KSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	06/17/2025	Exercise		3,264,857	288.95	111,946	3,937	4,974	1,037			4,974		(3,644)				0001
Purchased Call/SBG/SBG117KSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	06/18/2025	Exercise		3,258,520	289.53	106,311	6,567	8,801	2,233			8,801		(6,444)				0001
Purchased Call/SBG/SBG117KSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2027	06/23/2025	Exercise		4,601,968	289.62	159,868	3,417	5,554	2,137			5,554		(2,908)				0001
Purchased Call/SBG/SBG117KSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2027	06/23/2025	Exercise		2,485,937	289.62	76,304	7,465	9,748	2,283			9,748		(7,185)				0001
Purchased Call/SBG/SBG117KSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	06/24/2025	Exercise		5,780,012	289.15	188,768	11,968	19,304	7,336			19,304		(11,465)				0001
Purchased Call/SBG/SBG117KSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2027	06/24/2025	Exercise		7,413,884	289.15	213,694	29,055	43,854	14,799			43,854		(28,526)				0001
Purchased Call/SBG/SBG117SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	04/10/2025	Expire		978,116	281.02	38,949								39				0001
Purchased Call/SBG/SBG117SI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	04/11/2025	Exercise		2,925,172	281.46	83,890	12,808	19,532	6,724			19,532		(12,694)				0001
Purchased Call/SBG/SBG117SO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	04/17/2025	Exercise		1,866,822	283.06	55,264	6,955	13,780	6,825			13,780		(6,898)				0001
Purchased Call/SBG/SBG117SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	04/23/2025	Exercise		4,796,567	283.2	169,674	5,321	7,806	2,485			7,806		(5,250)				0001
Purchased Call/SBG/SBG117KSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	06/25/2025	Exercise		5,289,385	288.91	179,532	7,129	11,745	4,616			11,745		(7,011)				0001
Purchased Call/SBG/SBG117KSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	06/26/2025	Exercise		3,882,335	288.7	98,127	22,043	31,405	9,362			31,405		(21,965)				0001
Purchased Call/SBG/SBG117KSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	06/27/2025	Exercise		2,543,280	288.38	91,296	1,212	2,355	1,143			2,355		(1,141)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117KSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	06/30/2025	Exercise		5,472,580	288.88	187,498	7,575	11,708	4,132			11,708		(7,066)				0001
Purchased Call/SBG/SBG117KSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	07/01/2025	Exercise		4,864,239	289.3	150,451	14,520	26,148	11,628			26,148		(14,110)				0001
Purchased Call/SBG/SBG117KSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	07/02/2025	Exercise		5,728,031	289.45	202,658	5,911	8,842	2,931			8,842		(5,670)				0001
Purchased Call/SBG/SBG117KST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	07/03/2025	Exercise		4,177,335	289.73	146,156	4,898	7,785	2,886			7,785		(4,679)				0001
Purchased Call/SBG/SBG117KSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	07/07/2025	Exercise		2,208,006	290.98	69,549	6,001	10,264	4,263			10,264		(5,737)				0001
Purchased Call/SBG/SBG117KSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2025	07/05/2027	07/08/2025	Exercise		3,242,351	291.09	92,105	13,607	17,856	4,249			17,856		(13,257)				0001
Purchased Call/SBG/SBG117KSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	07/08/2025	Exercise		3,484,010	291.09	102,095	13,058	19,674	6,615			19,674		(12,671)				0001
Purchased Call/SBG/SBG117KSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	07/09/2025	Exercise		5,926,258	290.12	219,650	2,655	4,512	1,857			4,512		(2,499)				0001
Purchased Call/SBG/SBG117KSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	07/10/2025	Exercise		2,478,691	291.07	85,039	3,996	5,777	1,782			5,777		(3,931)				0001
Purchased Call/SBG/SBG117LS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	07/11/2025	Exercise		2,586,331	292.37	90,207	2,322	3,815	1,494			3,815		(2,235)				0001
Purchased Call/SBG/SBG117LS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	07/14/2025	Exercise		6,676,409	291.76	201,769	22,419	35,046	12,627			35,046		(21,861)				0001
Purchased Call/MSD/MSD313KSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	08/30/2024	09/01/2026	06/25/2025	Exercise		21,340	204.84	10,957		1,439	(73)			1,439		(1,543)				0001
Purchased Call/JSG/JSG405QS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	05/02/2025	Exercise		75,198	181.79	16,935		.62	(1,527)			62		(1,637)				0001
Purchased Call/JSG/JSG5056SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2026	01/10/2025	Exercise		301,280	194.36	137,357		1,519	(9,112)			1,519		(10,804)				0001
Purchased Call/JSG/JSG5058SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2026	02/14/2025	Exercise		40,708	191.87	29,737		248	(1,270)			248		(1,596)				0001
Purchased Call/JSG/JSG5059SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2026	02/20/2025	Exercise		79,134	191.87	31,743		394	(2,575)			394		(3,008)				0001
Purchased Call/JSG/JSG5059ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/29/2024	11/27/2026	02/20/2025	Exercise		101,900	191.87	28,623		977	(2,926)			977		(3,971)				0001
Purchased Call/JSG/JSG405IS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2026	08/07/2025	Exercise		55,440	185.34	21,185		126	(1,287)			126		(1,439)				0001
Purchased Call/SBG/SBG117LS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2027	07/15/2025	Exercise		5,036,186	291.98	157,931	12,132	17,711	5,579			17,711		(11,861)				0001
Purchased Call/SBG/SBG117LS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	07/16/2025	Exercise		5,786,116	291.7	166,173	22,308	25,256	2,948			25,256		(22,181)				0001
Purchased Call/SBG/SBG117LS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	07/17/2025	Exercise		4,848,009	290.49	166,598	4,917	8,699	3,782			8,699		(4,794)				0001
Purchased Call/SBG/SBG117LS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	07/18/2025	Exercise		2,784,954	289.89	98,523	3,358	5,569	2,211			5,569		(3,194)				0001
Purchased Call/SBG/SBG117LS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	07/22/2025	Exercise		2,789,915	291.66	91,411	5,629	8,592	2,963			8,592		(5,366)				0001
Purchased Call/SBG/SBG117LSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	07/23/2025	Exercise		4,129,236	291.65	147,602	2,842	3,904	1,061			3,904		(2,730)				0001
Purchased Call/SBG/SBG117LSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	07/24/2025	Exercise		6,554,249	291.82	225,290	12,281	19,114	6,833			19,114		(12,073)				0001
Purchased Call/SBG/SBG117LSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	07/25/2025	Exercise		3,109,790	295.03	90,705	11,805	15,204	3,398			15,204		(11,718)				0001
Purchased Call/SBG/SBG117LSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	07/30/2025	Exercise		3,468,327	294.61	118,891	3,910	4,476	566			4,476		(3,808)				0001
Purchased Call/SBG/SBG117LSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	07/31/2025	Exercise		4,430,443	294.39	151,068	5,971	8,214	2,242			8,214		(5,836)				0001
Purchased Call/SBG/SBG117LSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	08/04/2025	Exercise		5,365,654	293.43	155,402	17,882	26,190	8,309			26,190		(17,434)				0001
Purchased Call/SBG/SBG117LSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	08/05/2025	Exercise		3,496,225	291.41	115,621	6,695	9,161	2,466			9,161		(6,350)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117LSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	08/05/2025	Exercise		801,330	291.41	28,630	470	831	361			831		(384)				0001
Purchased Call/SBG/SBG117LSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	08/06/2025	Exercise		2,804,604	291.82	81,675	11,790	17,907	6,116			17,907		(11,724)				0001
Purchased Call/SBG/SBG117LSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	08/07/2025	Exercise		2,899,886	292.53	100,374	3,621	5,317	1,696			5,317		(3,539)				0001
Purchased Call/SBG/SBG117LSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	08/12/2025	Exercise		2,512,078	293.98	81,197	6,127	9,412	3,285			9,412		(5,931)				0001
Purchased Call/SBG/SBG117LSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	08/12/2025	Exercise		3,819,987	293.98	120,987	9,985	14,740	4,755			14,740		(9,618)				0001
Purchased Call/SBG/SBG117LSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	08/13/2025	Exercise		3,130,896	295.85	110,665	3,759	4,536	778			4,536		(3,666)				0001
Purchased Call/SBG/SBG117LSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	08/14/2025	Exercise		4,870,934	297.33	159,680	10,875	12,878	2,003			12,878		(10,698)				0001
Purchased Call/SBG/SBG117MS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	08/18/2025	Exercise		6,142,429	297.98	217,196	4,751	5,612	861			5,612		(4,086)				0001
Purchased Call/SBG/SBG117MS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	08/19/2025	Exercise		6,940,555	298.02	213,729	22,407	27,338	4,931			27,338		(21,891)				0001
Purchased Call/SBG/SBG117MS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	08/19/2025	Exercise		8,474,478	298.02	89,306	111,937	136,603	24,666			136,603		(111,676)				0001
Purchased Call/SBG/SBG117MS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	08/19/2025	Exercise		4,628,281	298.02	138,843	15,970	17,479	1,509			17,479		(15,541)				0001
Purchased Call/SBG/SBG117MS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	08/20/2025	Exercise		3,838,974	298.41	129,197	6,764	8,040	1,276			8,040		(6,652)				0001
Purchased Call/SBG/SBG117MS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	08/21/2025	Exercise		6,653,650	299.89	226,667	9,378	10,115	737			10,115		(9,127)				0001
Purchased Call/SBG/SBG117MS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	08/25/2025	Exercise		5,791,093	299.8	213,899	2,262	2,523	261			2,523		(1,590)				0001
Purchased Call/SBG/SBG117MS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	08/26/2025	Exercise		4,104,104	303.13	131,069	10,394	9,731	(663)			9,731		(9,988)				0001
Purchased Call/SBG/SBG117MSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	08/28/2025	Exercise		3,944,109	299.96	124,260	10,730	11,825	1,094			11,825		(10,606)				0001
Purchased Call/SBG/SBG117MSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	08/29/2025	Exercise		2,822,809	300.69	87,822	8,524	9,289	765			9,289		(8,311)				0001
Purchased Call/SBG/SBG117MSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	09/03/2025	Exercise		2,218,226	300.38	80,909	378	393	15			393		(71)				0001
Purchased Call/SBG/SBG117MSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	09/03/2025	Exercise		4,429,491	300.38	155,442	3,911	4,360	449			4,360		(3,295)				0001
Purchased Call/SBG/SBG117MSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	09/03/2025	Exercise		4,461,008	300.38	135,396	14,831	16,442	1,611			16,442		(14,243)				0001
Purchased Call/SBG/SBG117MSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2027	09/04/2025	Exercise		2,076,442	300.22	58,635	8,693	8,609	(84)			8,609		(8,639)				0001
Purchased Call/SBG/SBG117MSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	09/08/2025	Exercise		3,079,543	300.68	104,605	5,145	6,360	1,215			6,360		(4,812)				0001
Purchased Call/SBG/SBG117MSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	09/09/2025	Exercise		6,703,607	301.01	196,787	26,081	26,561	481			26,561		(25,486)				0001
Purchased Call/SBG/SBG1178SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	03/26/2025	Exercise		263,032	297.77	48,312		4,350	(1,902)			4,350		(6,358)				0001
Purchased Call/JSG/JSG505BSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	09/16/2025	Exercise		24,160	163.06	19,763		810	(152)			810		(1,015)				0001
Purchased Call/JSG/JSG505BST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	08/05/2025	Exercise		104,824	163.6	27,251		2,119	(2,100)			2,119		(4,282)				0001
Purchased Call/JSG/JSG505CS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	01/06/2025	Expire		194,901	162.29	7,679								11				0001
Purchased Call/JSG/JSG505CS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	01/07/2025	Exercise		495,535	163	18,199	663	831	168			831		(637)				0001
Purchased Call/JSG/JSG505CSA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/03/2025	01/04/2027	01/07/2025	Exercise		417,802	163	11,406	2,528	2,301	(227)			2,301		(2,512)				0001
Purchased Call/JSG/JSG505DS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	01/16/2025	Exercise		1,551,435	162.36	54,775	3,098	2,984	(114)			2,984		(3,095)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117MSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	09/10/2025	Exercise		2,881,878	302.06	78,236	14,564	14,411	(153)			14,411		(14,468)				0001
Purchased Call/SBG/SBG117MSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	09/12/2025	Exercise		2,043,552	302.36	71,485	2,172	2,319	147			2,319		(2,089)				0001
Purchased Call/SBG/SBG117MSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	09/15/2025	Exercise		7,687,164	303.23	255,285	13,946	12,984	(962)			12,984		(13,173)				0001
Purchased Call/SBG/SBG117MST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	09/16/2025	Exercise		5,986,653	302.94	207,131	7,308	7,041	(267)			7,041		(6,664)				0001
Purchased Call/SBG/SBG117MSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	09/16/2025	Exercise		2,610,786	302.94	90,716	3,072	3,036	(36)			3,036		(2,773)				0001
Purchased Call/SBG/SBG117MSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	09/17/2025	Exercise		7,583,949	303.86	255,285	12,173	11,255	(919)			11,255		(11,925)				0001
Purchased Call/SBG/SBG117MSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	09/18/2025	Exercise		4,166,059	303.53	147,217	2,700	2,656	(44)			2,656		(2,536)				0001
Purchased Call/SBG/SBG117NS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	09/23/2025	Exercise		3,823,564	301.5	117,625	11,885	10,957	(928)			10,957		(11,501)				0001
Purchased Call/SBG/SBG117NS2	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	09/23/2025	Exercise		4,279,751	301.5	138,821	9,977	9,465	(511)			9,465		(9,548)				0001
Purchased Call/SBG/SBG117NS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	09/24/2025	Exercise		3,121,744	301.24	74,297	21,202	22,342	1,141			22,342		(21,127)				0001
Purchased Call/SBG/SBG117NS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	09/25/2025	Exercise		5,804,907	302.14	111,262	52,350	52,735	385			52,735		(52,238)				0001
Purchased Call/SBG/SBG117NS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	09/26/2025	Exercise		2,209,428	302.58	51,075	15,102	14,444	(658)			14,444		(14,996)				0001
Purchased Call/SBG/SBG117NS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	09/29/2025	Exercise		6,764,575	302.19	211,598	21,215	19,007	(2,207)			19,007		(20,530)				0001
Purchased Call/SBG/SBG117NS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	09/30/2025	Exercise		3,582,786	304.01	129,335	1,614	1,336	(278)			1,336		(1,174)				0001
Purchased Call/SBG/SBG117NS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	09/30/2025	Exercise		3,903,103	304.01	125,268	7,360	7,887	527			7,887		(7,045)				0001
Purchased Call/SBG/SBG117NSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	10/03/2025	Exercise		4,618,217	301.47	149,172	9,029	10,524	1,496			10,524		(8,635)				0001
Purchased Call/SBG/SBG117NSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	10/06/2025	Exercise		6,734,908	300.7	235,224	7,887	8,343	456			8,343		(7,103)				0001
Purchased Call/SBG/SBG117NSE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/04/2027	10/07/2025	Exercise		6,684,366	301.51	229,938	9,685	10,420	735			10,420		(8,948)				0001
Purchased Call/SBG/SBG117JS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	05/06/2025	Exercise		2,441,540	285.72	82,694	4,271	5,729	1,458			5,729		(4,104)				0001
Purchased Call/SBG/SBG117JSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	05/16/2025	Expire		1,802,078	287.95	66,131								57				0001
Purchased Call/SBG/SBG117JSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	05/21/2025	Exercise		3,733,084	288.52	105,102	15,978	18,748	2,769			18,748		(15,918)				0001
Purchased Call/SBG/SBG117JSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	05/23/2025	Exercise		3,264,212	288.14	103,875	7,331	12,885	5,553			12,885		(7,135)				0001
Purchased Call/SBG/SBG117JSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	06/02/2025	Exercise		1,234,535	288.46	36,895	4,178	6,586	2,408			6,586		(4,085)				0001
Purchased Call/JSG/JSG505DSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	01/28/2025	Exercise		917,080	165.89	35,137	498	177	(321)			177		(443)				0001
Purchased Call/JSG/JSG505ESF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	02/04/2025	Expire		240,052	165.66	9,554								15				0001
Purchased Call/JSG/JSG505GSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	03/06/2025	Exercise		708,671	166.32	24,858	1,461	552	(909)			552		(1,455)				0001
Purchased Call/JSG/JSG505HS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	03/10/2025	Expire		502,728	167.23	19,657								37				0001
Purchased Call/JSG/JSG50515T	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2026	09/16/2025	Exercise		23,940	187.94	18,700		97	(638)			97		(759)				0001
Purchased Call/JSG/JSG5052S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/02/2024	07/31/2026	09/16/2025	Exercise		246,557	184.35	29,834		418	(7,232)			418		(7,706)				0001
Purchased Call/JSG/JSG5052SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	10/15/2025	Exercise		63,059	179.16	13,520		194	(1,784)			194		(2,008)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505290	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2026	06/27/2025	Exercise		42,514	179.96	29,882		158	(1,185)			158		(1,383)				0001
Purchased Call/JSG/JSG50533C	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2024	08/24/2026	06/27/2025	Exercise		33,731	186.35	23,009		71	(1,015)			71		(1,145)				0001
Purchased Call/JSG/JSG50565V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2026	06/27/2025	Exercise		35,183	196.87	26,055		36	(1,208)			36		(1,277)				0001
Purchased Call/SBG/SBG117JSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/30/2025	06/01/2027	06/03/2025	Exercise		6,079,890	288.4	182,620	20,560	27,123	6,563			27,123		(20,102)				0001
Purchased Call/SBG/SBG117KS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/03/2025	06/03/2027	06/05/2025	Exercise		1,968,654	288.32	53,079	9,595	10,334	739			10,334		(9,564)				0001
Purchased Call/SBG/SBG117KS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/07/2027	06/10/2025	Exercise		3,696,453	288.79	120,069	7,795	8,873	1,078			8,873		(7,488)				0001
Purchased Call/SBG/SBG117KS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/10/2025	06/10/2027	06/12/2025	Exercise		3,386,874	289.04	86,964	18,688	20,526	1,838			20,526		(18,635)				0001
Purchased Call/SBG/SBG117KSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/14/2027	06/17/2025	Exercise		3,529,527	288.95	114,577	7,449	8,797	1,348			8,797		(7,153)				0001
Purchased Call/SBG/SBG117NSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/03/2025	10/05/2027	10/07/2025	Expire		2,175,439	301.51	80,491								278				0001
Purchased Call/SBG/SBG117NSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/06/2025	10/06/2027	10/08/2025	Exercise		7,923,474	302.35	240,050	26,013	26,542	528			26,542		(25,760)				0001
Purchased Call/SBG/SBG117NSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2027	10/10/2025	Exercise		2,964,337	303.06	94,333	7,236	7,606	369			7,606		(7,046)				0001
Purchased Call/SBG/SBG117NSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/08/2027	10/15/2025	Exercise		12,626,650	298.26	267,613	106,014	111,564	5,549			111,564		(105,405)				0001
Purchased Call/SBG/SBG117NSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/10/2025	10/12/2027	10/15/2025	Exercise		2,525,287	298.26	86,940	3,581	4,517	936			4,517		(3,173)				0001
Purchased Call/SBG/SBG117NSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/13/2025	10/13/2027	10/15/2025	Exercise		5,099,655	299.99	168,922	8,949	11,025	2,076			11,025		(8,748)				0001
Purchased Call/SBG/SBG117NSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/15/2025	10/15/2027	10/17/2025	Exercise		5,910,746	300.01	196,636	12,693	15,723	3,030			15,723		(12,335)				0001
Purchased Call/SBG/SBG117NSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2027	10/20/2025	Exercise		6,145,046	300.46	214,460	6,078	6,576	498			6,576		(5,352)				0001
Purchased Call/SBG/SBG117NSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/17/2025	10/19/2027	10/21/2025	Expire		2,192,443	299.63	81,340								289				0001
Purchased Call/SBG/SBG117NSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/21/2025	10/21/2027	10/23/2025	Exercise		4,157,932	302.6	153,796	1,989	2,250	261			2,250		(1,730)				0001
Purchased Call/SBG/SBG117NSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2027	10/24/2025	Exercise		4,604,274	303.41	161,342	8,113	7,661	(452)			7,661		(7,647)				0001
Purchased Call/SBG/SBG117NSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/23/2025	10/22/2027	10/27/2025	Exercise		7,345,890	304.79	267,750	2,070	2,054	(16)			2,054		(1,102)				0001
Purchased Call/SBG/SBG117NSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/25/2027	10/28/2025	Exercise		4,253,985	304.94	138,132	9,194	9,281	88			9,281		(8,692)				0001
Purchased Call/SBG/SBG117OS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/26/2027	10/28/2025	Expire		2,504,880	304.94	92,804								328				0001
Purchased Call/SBG/SBG117OS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/28/2025	10/28/2027	10/30/2025	Exercise		5,022,015	304.07	159,845	12,336	12,485	149			12,485		(12,140)				0001
Purchased Call/SBG/SBG117OS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/30/2025	10/29/2027	11/03/2025	Exercise		5,443,366	303.19	196,074	2,631	3,091	460			3,091		(1,916)				0001
Purchased Call/JSG/JSG505JS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	04/03/2025	Exercise		685,543	166.35	21,945	2,327	1,527	(800)			1,527		(2,320)				0001
Purchased Call/JSG/JSG505JSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	04/07/2025	Exercise		533,853	158.77	19,926	421	255	(166)			255		(379)				0001
Purchased Call/JSG/JSG505KSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	04/28/2025	Exercise		346,709	146.93	2,148	5,652	8,071	2,418			8,071		(5,647)				0001
Purchased Call/JSG/JSG505L5K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	05/06/2025	Expire		158,801	149.23	6,177								14				0001
Purchased Call/JSG/JSG505MSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	05/20/2025	Exercise		606,499	153.92	20,068	1,702	1,922	221			1,922		(1,653)				0001
Purchased Call/JSG/JSG505NS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	05/28/2025	Exercise		353,323	149.79	10,629	1,540	2,645	1,105			2,645		(1,504)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117OS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	11/04/2025	Exercise		3,572,769	303.11	131,304	1,044	1,260	216			1,260		(641)				0001
Purchased Call/SBG/SBG117OS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	11/05/2025	Exercise		5,749,618	304.24	204,803	1,560	1,571	11			1,571		(1,323)				0001
Purchased Call/SBG/SBG117OSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	11/10/2025	Exercise		7,671,997	303.05	272,358	6,697	7,570	873			7,570		(5,615)				0001
Purchased Call/SBG/SBG117OSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/05/2027	11/12/2025	Exercise		3,614,794	303.38	131,749	961	1,108	148			1,108		(311)				0001
Purchased Call/SBG/SBG117OSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	11/14/2025	Exercise		4,889,410	306.76	136,213	20,584	16,050	(4,534)			16,050		(20,255)				0001
Purchased Call/SBG/SBG117OSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	11/18/2025	Exercise		3,658,852	305.13	120,425	6,546	5,925	(621)			5,925		(6,115)				0001
Purchased Call/SBG/SBG117OSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	11/18/2025	Exercise		3,502,278	305.13	125,317	2,134	2,298	164			2,298		(1,661)				0001
Purchased Call/SBG/SBG117OSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	11/19/2025	Expire		5,647,913	303.1	203,255								246				0001
Purchased Call/SBG/SBG117OSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2027	11/21/2025	Expire		1,770,348	300.81	65,683								134				0001
Purchased Call/SBG/SBG117OSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2027	11/24/2025	Exercise		6,244,779	300.4	219,300	8,063	11,052	2,989			11,052		(7,310)				0001
Purchased Call/SBG/SBG117OSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	11/25/2025	Exercise		3,294,040	301.72	119,944	1,687	2,235	548			2,235		(1,362)				0001
Purchased Call/SBG/SBG117OST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	11/25/2025	Expire		2,179,296	301.72	81,404								302				0001
Purchased Call/SBG/SBG117OSW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	12/01/2025	Expire		2,051,391	305.62	76,520								334				0001
Purchased Call/SBG/SBG117OSX	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	12/01/2025	Exercise		5,107,121	305.62	186,147	1,511	1,636	125			1,636		(561)				0001
Purchased Call/SBG/SBG117OSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	12/02/2025	Expire		4,098,309	306.72	152,047								589				0001
Purchased Call/SBG/SBG117PS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	12/02/2025	Expire		7,786,944	306.72	288,896								1,120				0001
Purchased Call/SBG/SBG117PS1	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2025	12/01/2027	12/03/2025	Exercise		7,630,194	306.02	263,934	9,562	9,950	387			9,950		(9,229)				0001
Purchased Call/SBG/SBG117PS7	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	12/09/2025	Expire		2,247,149	307.15	83,145								327				0001
Purchased Call/SBG/SBG117PS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	12/10/2025	Exercise		5,670,632	307.15	179,608	15,314	14,991	(323)			14,991		(15,082)				0001
Purchased Call/SBG/SBG117PSC	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	12/16/2025	Expire		4,491,667	308.14	162,447								479				0001
Purchased Call/SBG/SBG117PSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	12/17/2025	Expire		5,711,684	308.39	206,221								280				0001
Purchased Call/SBG/SBG117PSH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	12/22/2025	Expire		3,399,358	306.37	129,930								525				0001
Purchased Call/SBG/SBG117PSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	12/24/2025	Exercise		3,845,961	308.88	137,109	2,702	2,815	114			2,815		(2,475)				0001
Purchased Call/SBG/SBG117PSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	12/26/2025	Exercise		3,144,181	309.19	115,097	842	832	(10)			832		(519)				0001
Purchased Call/SBG/SBG117PSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	12/30/2025	Expire		5,165,132	308.96	191,110								781				0001
Purchased Call/CSII/CSII000VS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/04/2023	01/03/2025	01/07/2025	Expire		1,649,343	289.21	64,967			(179)					(179)				0001
Purchased Call/CSII/CSII000VSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/05/2023	01/03/2025	01/07/2025	Expire		1,013,872	292.28	36,914			(102)					(102)				0001
Purchased Call/CSII/CSII000VSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/06/2023	01/06/2025	01/08/2025	Expire		1,866,129	291.74	70,013			(483)					(483)				0001
Purchased Call/CSII/CSII000VSE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/10/2023	01/09/2025	01/10/2025	Expire		3,427,098	291.89	132,240			(1,460)					(1,460)				0001
Purchased Call/CSII/CSII000VSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/11/2023	01/10/2025	01/14/2025	Expire		3,264,117	292.35	123,460			(1,592)					(1,592)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000VSG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/11/2023	01/10/2025	01/14/2025	Expire		1,279,468	292.64	47,237			(585)					(585)				0001
Purchased Call/CSII/CSII000VSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/13/2023	01/14/2025	01/16/2025	Expire		388,200	293.92	14,286			(255)					(255)				0001
Purchased Call/CSII/CSII000VSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/18/2023	01/17/2025	01/22/2025	Expire		4,792,611	293.59	177,205			(3,897)					(3,897)				0001
Purchased Call/CSII/CSII000VSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/19/2023	01/17/2025	01/22/2025	Expire		3,494,236	294.8	130,705			(2,893)					(2,893)				0001
Purchased Call/CSII/CSII000VST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/25/2023	01/24/2025	01/28/2025	Expire		4,686,950	296.03	181,114			(5,737)					(5,737)				0001
Purchased Call/CSII/CSII000VSV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/26/2023	01/24/2025	01/28/2025	Expire		1,900,291	298.09	69,281			(2,201)					(2,201)				0001
Purchased Call/CSII/CSII000VIS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/01/2023	01/31/2025	02/04/2025	Expire		4,739,167	295.42	177,692			(7,339)					(7,339)				0001
Purchased Call/CSII/CSII000VIS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/01/2023	01/31/2025	02/04/2025	Expire		2,228,154	297.4	72,643			(3,004)					(3,004)				0001
Purchased Call/CSII/CSII000VIS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/03/2023	02/03/2025	02/05/2025	Expire		1,937,446	295.66	70,089			(3,187)					(3,187)				0001
Purchased Call/CSII/CSII000VIS6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/07/2023	02/06/2025	02/10/2025	Expire		2,266,669	295.71	84,185			(4,178)					(4,178)				0001
Purchased Call/CSII/CSII000VIS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/09/2023	02/07/2025	02/11/2025	Expire		3,907,716	295.11	144,090			(7,368)					(7,368)				0001
Purchased Call/CSII/CSII000VISA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/10/2023	02/10/2025	02/12/2025	Expire		2,325,258	295.89	84,650			(4,667)					(4,667)				0001
Purchased Call/JSG/JSG505BSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	03/10/2025	Exercise		38,002	163.6	26,515		1,198	(331)			1,198		(1,599)				0001
Purchased Call/SBG/SBG117KSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	06/20/2025	Exercise		6,175,440	289.56	185,343	20,598	30,083	9,485			30,083		(20,221)				0001
Purchased Call/SBG/SBG117KSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	06/24/2025	Exercise		1,955,268	289.15	66,546	2,704	4,352	1,648			4,352		(2,527)				0001
Purchased Call/SBG/SBG117KSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	07/01/2025	Exercise		5,674,534	289.3	188,183	10,772	19,892	9,120			19,892		(10,388)				0001
Purchased Call/JSG/JSG505OSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	06/17/2025	Exercise		393,004	152.28	10,589	2,369	2,126	(243)			2,126		(2,342)				0001
Purchased Call/JSG/JSG505PSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2027	07/07/2025	Exercise		311,819	157.38	11,403	426	495	69			495		(382)				0001
Purchased Call/JSG/JSG505QSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/10/2025	07/09/2027	07/14/2025	Exercise		520,962	157.24	14,562	2,904	2,108	(796)			2,108		(2,863)				0001
Purchased Call/JSG/JSG505QSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/11/2025	07/09/2027	07/15/2025	Expire		118,831	155.9	4,646								13				0001
Purchased Call/JSG/JSG505RS1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/18/2025	07/16/2027	07/22/2025	Exercise		619,215	154.89	23,298	488	614	127			614		(420)				0001
Purchased Call/JSG/JSG505RSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2027	07/25/2025	Expire		90,955	159.33	3,565								3				0001
Purchased Call/JSG/JSG505RSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2027	07/31/2025	Exercise		863,913	158.39	20,890	6,488	2,905	(3,583)			2,905		(6,471)				0001
Purchased Call/JSG/JSG505SSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	08/12/2025	Exercise		303,720	158.79	9,665	1,166	1,387	221			1,387		(1,137)				0001
Purchased Call/JSG/JSG505TSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	08/28/2025	Expire		130,747	161.76	5,178								5				0001
Purchased Call/JSG/JSG505USA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	09/03/2025	Expire		164,451	161.76	6,512								28				0001
Purchased Call/JSG/JSG505USP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	09/09/2025	Expire		117,366	160.72	4,659								15				0001
Purchased Call/JSG/JSG505USZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	09/12/2025	Exercise		128,232	157.75	3,436	827	609	(218)			609		(824)				0001
Purchased Call/JSG/JSG505VST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/19/2025	09/20/2027	09/23/2025	Expire		83,266	156.76	3,306								11				0001
Purchased Call/JSG/JSG505VSU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2027	09/23/2025	Exercise		216,433	156.76	6,312	1,140	780	(360)			780		(1,119)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000IISD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/14/2023	02/13/2025	02/18/2025	Expire		3,072,873	295.94	111,594			(6,599)					(6,599)				0001
Purchased Call/CSII/CSII000IISI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/17/2023	02/19/2025	02/21/2025	Expire		1,216,082	293.54	43,735			(2,945)					(2,945)				0001
Purchased Call/CSII/CSII000IISL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/22/2023	02/21/2025	02/06/2025	Exercise		4,536,099	292.65	161,888		14	(11,353)			14		(11,366)				0001
Purchased Call/CSII/CSII000IISM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/22/2023	02/21/2025	02/25/2025	Expire		1,733,225	292.44	61,432			(4,314)					(4,314)				0001
Purchased Call/CSII/CSII000IISN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/24/2023	02/21/2025	02/25/2025	Expire		2,548,777	292.32	93,287			(6,578)					(6,578)				0001
Purchased Call/CSII/CSII000IISR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2023	02/27/2025	03/03/2025	Expire		2,602,296	292.89	94,585			(7,414)					(7,414)				0001
Purchased Call/CSII/CSII000IISS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2023	02/28/2025	03/04/2025	Expire		3,252,493	293.35	115,165			(9,188)					(9,188)				0001
Purchased Call/CSII/CSII000IIST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2023	02/28/2025	03/04/2025	Expire		3,633,213	292.73	133,918			(10,679)					(10,679)				0001
Purchased Call/CSII/CSII000XS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/08/2023	03/07/2025	03/11/2025	Expire		905,888	292.14	26,614			(2,387)					(2,387)				0001
Purchased Call/CSII/CSII000XS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/09/2023	03/07/2025	02/10/2025	Exercise		3,717,702	288.26	126,064		662	(10,662)			662		(11,323)				0001
Purchased Call/CSII/CSII000XS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/10/2023	03/12/2025	03/14/2025	Expire		947,039	287.58	33,974			(3,263)					(3,263)				0001
Purchased Call/CSII/CSII000XS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/10/2023	03/11/2025	03/13/2025	Expire		829,180	287.58	29,933			(2,837)					(2,837)				0001
Purchased Call/CSII/CSII000XS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/15/2023	03/14/2025	01/17/2025	Exercise		2,532,827	286.12	84,144		411	(7,951)			411		(8,362)				0001
Purchased Call/CSII/CSII000XSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/17/2023	03/17/2025	03/19/2025	Expire		3,792,004	283.14	143,013			(14,788)					(14,788)				0001
Purchased Call/CSII/CSII000XSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/22/2023	03/21/2025	01/21/2025	Exercise		4,855,966	285.1	176,621		772	(18,621)			772		(19,393)				0001
Purchased Call/CSII/CSII000XSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/23/2023	03/21/2025	03/06/2025	Exercise		2,646,457	284.64	101,277		83	(11,348)			83		(11,431)				0001
Purchased Call/CSII/CSII000XSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/29/2023	03/28/2025	01/30/2025	Exercise		3,322,297	286.09	121,312		390	(14,007)			390		(14,398)				0001
Purchased Call/CSII/CSII000XSK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/29/2023	03/28/2025	04/01/2025	Expire		2,241,311	285.42	84,436			(10,050)					(10,050)				0001
Purchased Call/CSII/CSII000XSN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/31/2023	03/31/2025	04/02/2025	Expire		2,233,078	286.87	84,585			(10,372)					(10,372)				0001
Purchased Call/CSII/CSII000XSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/04/2023	04/03/2025	04/07/2025	Expire		3,650,852	288.11	130,902			(16,549)					(16,549)				0001
Purchased Call/CSII/CSII000XSQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/05/2023	04/04/2025	04/08/2025	Expire		3,457,749	287.56	124,061			(15,927)					(15,927)				0001
Purchased Call/CSII/CSII000XSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/06/2023	04/09/2025	04/11/2025	Expire		1,600,508	286.82	58,861			(7,905)					(7,905)				0001
Purchased Call/CSII/CSII000XSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/12/2023	04/11/2025	04/15/2025	Expire		3,300,718	287.58	123,776			(17,059)					(17,059)				0001
Purchased Call/CSII/CSII000XSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/13/2023	04/11/2025	02/19/2025	Exercise		4,135,314	288.48	149,394		393	(20,253)			393		(20,647)				0001
Purchased Call/CSII/CSII000YS0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/14/2023	04/15/2025	04/17/2025	Expire		334,777	288.54	12,219			(1,746)					(1,746)				0001
Purchased Call/CSII/CSII000YS1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/14/2023	04/14/2025	04/16/2025	Expire		1,466,612	288.54	52,462			(7,441)					(7,441)				0001
Purchased Call/CSII/CSII000YS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/14/2023	04/16/2025	04/18/2025	Expire		1,231,424	288.54	44,943			(6,899)					(6,899)				0001
Purchased Call/CSII/CSII000YS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/18/2023	04/17/2025	04/21/2025	Expire		2,047,710	287.88	71,351			(10,428)					(10,428)				0001
Purchased Call/CSII/CSII000YS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/19/2023	04/17/2025	01/21/2025	Exercise		3,027,837	287.13	107,738		1,369	(14,387)			1,369		(15,755)				0001
Purchased Call/CSII/CSII000YS8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/21/2023	04/21/2025	04/23/2025	Expire		2,212,786	285.97	82,937			(12,590)					(12,590)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000YS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/21/2023	04/22/2025	04/24/2025	Expire		638,601	285.97	23,642			(3,605)					(3,605)				0001
Purchased Call/CSII/CSII000YSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/26/2023	04/24/2025	04/28/2025	Exercise		3,910,706	285.95	134,641		536	(20,383)			536		(20,919)				0001
Purchased Call/CSII/CSII000YSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/27/2023	04/25/2025	01/24/2025	Exercise		4,198,224	285.96	153,355		610	(23,538)			610		(24,148)				0001
Purchased Call/CSII/CSII000YSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/28/2023	04/28/2025	04/30/2025	Expire		3,914,876	286.6	128,151			(21,410)					(21,410)				0001
Purchased Call/CSII/CSII000YSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/03/2023	05/02/2025	05/06/2025	Expire		3,814,662	283.77	133,102			(22,175)					(22,175)				0001
Purchased Call/CSII/CSII000YSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/05/2023	05/02/2025	05/06/2025	Expire		2,241,485	281.81	80,393			(14,387)					(14,387)				0001
Purchased Call/JSG/JSG505FSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/13/2025	02/12/2027	02/18/2025	Expire		378,648	166.55	14,805								37				0001
Purchased Call/JSG/JSG505HSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/12/2025	03/12/2027	03/14/2025	Exercise		196,780	164.38	5,889	902	475	(428)			475		(901)				0001
Purchased Call/JSG/JSG505HSII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/14/2025	03/12/2027	03/18/2025	Exercise		336,952	165.48	12,319	428	167	(261)			167		(404)				0001
Purchased Call/SBG/SBG117LS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	07/15/2025	Exercise		4,325,853	291.98	125,401	16,895	25,029	8,133			25,029		(16,541)				0001
Purchased Call/SBG/SBG117LS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	07/15/2025	Exercise		4,018,736	291.98	138,016	4,897	7,581	2,684			7,581		(4,518)				0001
Purchased Call/SBG/SBG117LS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	07/21/2025	Exercise		6,556,163	291.1	235,226	3,430	5,411	1,981			5,411		(2,753)				0001
Purchased Call/SBG/SBG117LSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	07/22/2025	Expire		1,672,042	291.66	61,531								177				0001
Purchased Call/SBG/SBG117LSF	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	07/28/2025	Exercise		2,925,060	294.82	103,478	1,772	2,161	389			2,161		(1,479)				0001
Purchased Call/SBG/SBG117LSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	07/29/2025	Exercise		5,695,057	294.61	143,548	32,970	39,582	6,613			39,582		(32,559)				0001
Purchased Call/SBG/SBG117LSL	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	08/01/2025	Exercise		4,570,116	294.26	105,990	29,486	39,543	10,057			39,543		(29,302)				0001
Purchased Call/SBG/SBG117LSN	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	08/05/2025	Exercise		5,597,438	291.41	181,046	12,694	19,743	7,049			19,743		(12,196)				0001
Purchased Call/SBG/SBG117LSS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	08/08/2025	Exercise		3,741,151	293.17	135,494	1,763	2,694	931			2,694		(1,593)				0001
Purchased Call/SBG/SBG117LSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	08/12/2025	Exercise		4,451,169	293.98	148,091	8,367	10,632	2,265			10,632		(7,934)				0001
Purchased Call/SBG/SBG117LSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	08/15/2025	Exercise		3,207,332	298.6	109,277	3,305	3,491	186			3,491		(3,038)				0001
Purchased Call/JSG/JSG505XSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/10/2025	10/08/2027	10/15/2025	Expire		208,021	149.86	8,279								39				0001
Purchased Call/JSG/JSG60505L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/17/2025	11/17/2027	11/19/2025	Expire		117,228	146.64	4,654								6				0001
Purchased Call/JSG/JSG6052S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/05/2025	12/07/2027	12/09/2025	Expire		398,486	149.57	15,740								62				0001
Purchased Call/JSG/JSG60533B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/22/2025	12/22/2027	12/24/2025	Expire		205,817	153.55	8,150								11				0001
Purchased Call/JSG/JSG405LSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/03/2024	01/03/2025	01/07/2025	Exercise		242,513	194.8	8,682		1,090	1,042			1,090		(48)				0001
Purchased Call/JSG/JSG405MSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/08/2024	01/08/2025	01/10/2025	Expire		231,719	196.69	8,296			(160)					(160)				0001
Purchased Call/JSG/JSG405MSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/09/2024	01/09/2025	01/10/2025	Exercise		561,857	194.95	20,058		2,021	1,580			2,021		(441)				0001
Purchased Call/JSG/JSG405MSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/10/2024	01/10/2025	01/14/2025	Expire		190,554	194.92	6,803			(168)					(168)				0001
Purchased Call/JSG/JSG405MSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/12/2024	01/10/2025	01/14/2025	Expire		131,521	194.22	4,682			(117)					(117)				0001
Purchased Call/JSG/JSG4050SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2024	01/31/2025	02/04/2025	Exercise		75,856	193.9	2,716		1,891	1,668			1,891		(224)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405PS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	02/11/2025	Exercise		139,756	195.24	5,017		885	375			885		(510)				0001
Purchased Call/JSG/JSG405PSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/09/2024	02/07/2025	02/11/2025	Exercise		152,092	195.36	5,430		864	306			864		(558)				0001
Purchased Call/JSG/JSG405PSR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2025	02/18/2025	Exercise		697,966	192.6	24,987		26,198	23,246			26,198		(2,952)				0001
Purchased Call/JSG/JSG405RS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/01/2024	02/28/2025	03/04/2025	Exercise		375,154	202.1	13,355		5,922	3,770			5,922		(2,152)				0001
Purchased Call/JSG/JSG405RSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	03/10/2025	Expire		126,813	202.65	4,565			(805)					(805)				0001
Purchased Call/JSG/JSG405RSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	03/11/2025	Exercise		281,473	202.65	10,105		2,447	622			2,447		(1,824)				0001
Purchased Call/JSG/JSG405TS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	03/28/2025	Expire		275,641	206.86	9,923			(2,296)					(2,296)				0001
Purchased Call/JSG/JSG405TS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2025	04/04/2025	Expire		127,938	210.75	4,631			(1,161)					(1,161)				0001
Purchased Call/JSG/JSG405US5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2025	04/10/2025	Expire		250,903	210.75	9,083			(2,427)					(2,427)				0001
Purchased Call/JSG/JSG405WSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/10/2024	05/12/2025	05/14/2025	Expire		72,199	211.78	2,599			(938)					(938)				0001
Purchased Call/JSG/JSG405WSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	05/20/2025	Expire		279,379	216.91	10,030			(3,761)					(3,761)				0001
Purchased Call/JSG/JSG405YSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2025	06/13/2025	Expire		196,366	199.61	7,187			(3,188)					(3,188)				0001
Purchased Call/JSG/JSG405YSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	06/17/2025	Expire		132,937	196.75	4,879			(2,209)					(2,209)				0001
Purchased Call/JSG/JSG5050SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	07/10/2025	Expire		135,284	198.41	4,951			(2,564)					(2,564)				0001
Purchased Call/JSG/JSG5050SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	07/11/2025	Expire		171,913	197.36	6,292			(3,276)					(3,276)				0001
Purchased Call/JSG/JSG5051SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	08/05/2025	Expire		98,426	212.8	3,612			(2,121)					(2,121)				0001
Purchased Call/JSG/JSG5051SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/05/2025	Expire		170,874	210.13	6,271			(3,693)					(3,693)				0001
Purchased Call/JSG/JSG5052SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	08/12/2025	Expire		95,953	204.01	3,512			(2,130)					(2,130)				0001
Purchased Call/JSG/JSG5052ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/16/2024	08/15/2025	08/19/2025	Expire		148,783	206.81	5,445			(3,419)					(3,419)				0001
Purchased Call/JSG/JSG5053SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2025	08/29/2025	Expire		91,713	213.31	3,375			(2,213)					(2,213)				0001
Purchased Call/JSG/JSG5053SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Expire		199,644	213.31	7,327			(4,898)					(4,898)				0001
Purchased Call/JSG/JSG5053SV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	02/24/2025	Exercise		558,834	213.31	20,565		505	(13,375)			505		(13,880)				0001
Purchased Call/JSG/JSG5054SA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/09/2024	09/09/2025	09/11/2025	Expire		432,511	211	15,960			(11,035)					(11,035)				0001
Purchased Call/JSG/JSG5054SX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	09/22/2025	Expire		271,981	212.35	10,036			(7,188)					(7,188)				0001
Purchased Call/JSG/JSG5055S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	09/23/2025	Expire		111,238	215.9	4,116			(2,976)					(2,976)				0001
Purchased Call/JSG/JSG5056S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	10/08/2025	Expire		92,667	217.54	3,429			(2,626)					(2,626)				0001
Purchased Call/JSG/JSG5057S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	10/22/2025	Expire		102,936	223.29	3,819			(3,072)					(3,072)				0001
Purchased Call/JSG/JSG5057SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	10/30/2025	Expire		446,864	214.3	16,534			(13,664)					(13,664)				0001
Purchased Call/JSG/JSG505KSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	04/21/2025	Exercise		742,310	145.32	21,782	3,547	3,865	318			3,865		(3,499)				0001
Purchased Call/JSG/JSG505KSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	04/29/2025	Exercise		370,889	146.6	13,562	433	766	333			766		(402)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505LSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	05/05/2025	Exercise		309,769	147.8	9,482	1,299	1,591	292			1,591		(1,278)				0001
Purchased Call/JSG/JSG505LSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	05/12/2025	Exercise		321,566	149.2	11,580	448	570	122			570		(421)				0001
Purchased Call/JSG/JSG505MSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	05/19/2025	Expire		278,823	152.52	10,790								26				0001
Purchased Call/SBG/SBG117MS6	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	08/22/2025	Exercise		4,606,602	300.01	125,670	22,659	26,363	3,704			26,363		(22,381)				0001
Purchased Call/SBG/SBG117MSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	08/26/2025	Exercise		5,425,565	303.13	186,101	6,576	6,611	35			6,611		(6,065)				0001
Purchased Call/SBG/SBG117MSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	09/03/2025	Exercise		3,847,378	301.07	129,052	6,881	7,599	719			7,599		(6,326)				0001
Purchased Call/SBG/SBG117MSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	09/05/2025	Exercise		3,311,953	299.76	94,672	14,034	17,198	3,164			17,198		(13,934)				0001
Purchased Call/SBG/SBG117MSM	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/06/2027	09/09/2025	Exercise		2,266,506	301.01	71,543	6,272	6,568	295			6,568		(6,040)				0001
Purchased Call/SBG/SBG117MSO	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	09/09/2025	Exercise		4,631,158	301.01	116,490	27,663	32,585	4,922			32,585		(27,285)				0001
Purchased Call/SBG/SBG117MSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	09/11/2025	Exercise		4,347,160	301.99	112,859	24,147	23,489	(658)			23,489		(24,032)				0001
Purchased Call/JSG/JSG5057SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	11/05/2025	Expire		111,739	208.54	4,168			(3,513)					(3,513)				0001
Purchased Call/JSG/JSG5058SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/07/2024	11/07/2025	11/12/2025	Expire		81,531	221.01	3,049			(2,626)					(2,626)				0001
Purchased Call/JSG/JSG5058SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	11/18/2025	Expire		133,188	221.23	4,968			(4,375)					(4,375)				0001
Purchased Call/JSG/JSG5059S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	12/08/2025	Expire		134,849	222.31	5,124			(4,757)					(4,757)				0001
Purchased Call/JSG/JSG5059SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/09/2024	12/09/2025	02/10/2025	Exercise		287,187	218.75	10,913		225	(10,057)			225		(10,282)				0001
Purchased Call/JSG/JSG5059ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/13/2024	12/15/2025	12/17/2025	Expire		338,617	210.05	12,834			(12,303)					(12,303)				0001
Purchased Call/JSG/JSG505BS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	12/23/2025	Expire		122,891	192.01	4,621			(4,506)					(4,506)				0001
Purchased Call/JSG/JSG5059CSP	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/10/2025	01/09/2026	01/14/2025	Exercise		322,401	188.3	10,405	746	1,420	674			1,420		(772)				0001
Purchased Call/JSG/JSG5059CSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2026	01/15/2025	Exercise		218,247	192.72	6,002	1,037	1,461	424			1,461		(1,052)				0001
Purchased Call/JSG/JSG5059CSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2026	01/16/2025	Expire		543,939	194.88	20,126								(51)				0001
Purchased Call/JSG/JSG5059FSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	02/20/2025	Exercise		607,890	198.98	19,800	1,346	1,527	181			1,527		(1,386)				0001
Purchased Call/JSG/JSG5059S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	02/26/2025	Expire		269,867	203.72	10,012								(19)				0001
Purchased Call/JSG/JSG5059S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	02/27/2025	Expire		253,846	205.29	9,418								(18)				0001
Purchased Call/JSG/JSG5059SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	03/03/2025	Expire		216,030	203.02	8,015								(8)				0001
Purchased Call/SBG/SBG117MSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	09/16/2025	Exercise		4,530,035	302.94	158,698	6,481	6,144	(337)			6,144		(6,200)				0001
Purchased Call/SBG/SBG117MSY	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	09/19/2025	Exercise		2,388,648	302.36	72,276	8,169	8,132	(36)			8,132		(8,060)				0001
Purchased Call/SBG/SBG117MSZ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	09/22/2025	Exercise		4,675,881	302.76	163,452	1,653	1,714	60			1,714		(1,113)				0001
Purchased Call/SBG/SBG117NS0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	09/23/2025	Exercise		6,172,177	301.5	202,519	12,862	13,538	677			13,538		(12,206)				0001
Purchased Call/SBG/SBG117NS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	09/30/2025	Exercise		3,998,785	304.01	136,448	5,553	5,270	(283)			5,270		(5,089)				0001
Purchased Call/SBG/SBG117NSB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	10/02/2025	Exercise		3,319,299	302.03	118,301	1,886	2,178	291			2,178		(1,765)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313RSE	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	01/28/2025	Exercise		263,117	205.35	20,771	1,297	1,272	(25)			1,272		(1,265)				0001
Purchased Call/MSD/MSD313RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/28/2025	01/28/2027	01/30/2025	Expire		393,734	205.21	34,767								4				0001
Purchased Call/MSD/MSD313RSN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2025	01/29/2027	02/03/2025	Expire		111,371	206.42	9,834								16				0001
Purchased Call/MSD/MSD3133S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	02/11/2025	Expire		270,233	205.95	24,510								41				0001
Purchased Call/MSD/MSD3133S5	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	02/11/2025	Expire		93,543	205.95	8,522								14				0001
Purchased Call/MSD/MSD3133SF	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/16/2027	02/19/2025	Expire		66,783	207.3	6,057								15				0001
Purchased Call/JSG/JSG505HSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	03/12/2025	Expire		105,578	202.96	3,896								(7)				0001
Purchased Call/JSG/JSG5051SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	03/27/2025	Exercise		311,840	201.78	7,940	1,783	170	(1,613)			170		(1,795)				0001
Purchased Call/JSG/JSG5051SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	03/31/2025	Exercise		360,844	202.13	4,408	4,454	1,989	(2,465)			1,989		(4,454)				0001
Purchased Call/JSG/JSG505JS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	04/04/2025	Expire		118,098	202.87	4,322								(6)				0001
Purchased Call/JSG/JSG505MS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	05/15/2025	Exercise		504,365	183.26	15,573	1,393	1,576	183			1,576		(1,404)				0001
Purchased Call/JSG/JSG5050SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	06/17/2025	Expire		291,873	184.27	10,683								23				0001
Purchased Call/JSG/JSG505PSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2026	06/27/2025	Expire		96,551	182.08	3,534												0001
Purchased Call/JSG/JSG505PSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	06/30/2025	Expire		69,135	183.72	2,537								7				0001
Purchased Call/JSG/JSG505RSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2026	08/01/2025	Expire		98,776	190.17	3,615								2				0001
Purchased Call/JSG/JSG5057SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Expire		335,147	201.11	12,367								54				0001
Purchased Call/JSG/JSG5059SN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/18/2025	09/18/2026	09/22/2025	Exercise		227,444	192.15	7,310	564	254	(310)			254		(526)				0001
Purchased Call/JSG/JSG5059S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/25/2025	09/25/2026	09/29/2025	Expire		142,698	190.49	5,280								28				0001
Purchased Call/JSG/JSG5059SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Exercise		473,677	192.86	10,945	3,290	2,519	(772)			2,519		(3,231)				0001
Purchased Call/JSG/JSG505JSV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2027	09/11/2025	Expire		98,853	159.25	3,924								4				0001
Purchased Call/JSG/JSG505XST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2027	10/17/2025	Expire		115,283	153.87	4,600								5				0001
Purchased Call/JSG/JSG505YSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	10/28/2025	Expire		59,384	154.43	2,369								9				0001
Purchased Call/JSG/JSG5052S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2027	11/03/2025	Expire		367,706	148.63	14,598								54				0001
Purchased Call/JSG/JSG5052S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/31/2025	10/29/2027	11/04/2025	Expire		55,946	148.64	2,227								8				0001
Purchased Call/JSG/JSG5052SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/06/2025	11/05/2027	11/10/2025	Expire		411,075	147.79	16,320								61				0001
Purchased Call/JSG/JSG5052SU	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/07/2025	11/05/2027	11/12/2025	Expire		186,194	149.66	7,411								37				0001
Purchased Call/JSG/JSG6050SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2025	11/22/2027	11/25/2025	Expire		107,224	148.8	4,257								16				0001
Purchased Call/JSG/JSG6051SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/28/2025	11/26/2027	12/02/2025	Expire		62,471	151.28	2,493								10				0001
Purchased Call/JSG/JSG6052SO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/05/2025	12/03/2027	12/09/2025	Expire		103,026	149.57	4,070								16				0001
Purchased Call/JSG/JSG6052SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/12/2025	12/13/2027	12/16/2025	Expire		61,439	152.7	2,427								10				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG60539K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2027	12/30/2025	Expire		154,403	154.82	6,114								25				0001
Purchased Call/JSG/JSG6409M7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2025	01/09/2025	Expire		377,729	194.66	13,485			(222)					(222)				0001
Purchased Call/JSG/JSG6505WSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	10/02/2025	Exercise		293,750	195.91	9,197	836	417	(418)			417		(823)				0001
Purchased Call/JSG/JSG6505WSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/01/2025	10/01/2026	10/03/2025	Exercise		231,378	194.61	6,611	986	508	(478)			508		(977)				0001
Purchased Call/JSG/JSG6505XS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/07/2025	10/07/2026	10/09/2025	Expire		461,607	193.37	17,126								25				0001
Purchased Call/JSG/JSG6505XSN	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	10/13/2025	10/13/2026	10/15/2025	Expire		58,488	184.65	2,170								3				0001
Purchased Call/JSG/JSG6505XS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	11/13/2025	Exercise		243,626	185.27	7,572	733	808	74			808		(718)				0001
Purchased Call/JSG/JSG6505XSD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	11/14/2025	11/13/2026	11/18/2025	Expire		220,537	183.74	8,182								56				0001
Purchased Call/JSG/JSG6605196	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	11/25/2025	11/25/2026	11/28/2025	Expire		545,975	183.95	20,256								95				0001
Purchased Call/JSG/JSG60519K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	12/03/2025	Expire		59,288	183.64	2,194								5				0001
Purchased Call/JSG/JSG60652S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2026	12/11/2025	Expire		221,591	179.99	8,199								20				0001
Purchased Call/JSG/JSG60652SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Exercise		300,133	186.88	8,629	1,238	1,210	(28)			1,210		(1,171)				0001
Purchased Call/JSG/JSG6053S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire		134,887	185.62	4,991								40				0001
Purchased Call/JSG/JSG6053SF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	12/24/2025	12/24/2026	12/29/2025	Expire		196,657	189.5	7,296								79				0001
Purchased Call/JSG/JSG3057SH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	01/20/2023	01/17/2025	01/22/2025	Expire		1	214.26													0001
Purchased Call/JSG/JSG3057SZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	01/27/2023	01/27/2025	01/29/2025	Expire		108,289	217.76	4,007			(143)					(143)				0001
Purchased Call/JSG/JSG3059SC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	02/06/2025	Expire		1,154,435	219.7	42,714			(1,995)					(1,995)				0001
Purchased Call/JSG/JSG3059SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	02/23/2023	02/21/2025	02/25/2025	Expire		60,294	213.48	2,213			(156)					(156)				0001
Purchased Call/JSG/JSG3059WS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025	03/03/2025	Expire		114,196	211.89	4,180			(327)					(327)				0001
Purchased Call/JSG/JSG3059WSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	03/04/2025	Expire		460,659	207.65	16,814			(1,340)					(1,340)				0001
Purchased Call/MSD/MSD313USO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/07/2025	04/07/2027	04/09/2025	Expire		106,836	204.31	8,611								3				0001
Purchased Call/MSD/MSD313USQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2025	04/08/2027	04/10/2025	Expire		326,171	203.72	26,192								10				0001
Purchased Call/MSD/MSD313VS0	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2025	04/15/2027	04/17/2025	Expire		197,321	205.38	16,161								6				0001
Purchased Call/MSD/MSD313VS2	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2025	04/16/2027	04/18/2025	Expire		72,259	205.16	5,875								2				0001
Purchased Call/MSD/MSD313VS8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/21/2025	04/21/2027	04/23/2025	Expire		92,136	205.03	7,362								3				0001
Purchased Call/MSD/MSD313VSL	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/28/2025	04/28/2027	04/30/2025	Expire		115,484	206.16	9,216								4				0001
Purchased Call/MSD/MSD313VSH	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/04/2027	05/06/2025	Expire		156,592	206.53	12,778								29				0001
Purchased Call/MSD/MSD313VSX	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2025	05/26/2027	05/28/2025	Expire		56,546	206.78	4,755								16				0001
Purchased Call/CSII/CSII000YSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/10/2023	05/09/2025	05/13/2025	Expire		3,571,612	282.58	131,300			(23,326)					(23,326)				0001
Purchased Call/CSII/CSII000YSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/12/2023	05/13/2025	05/15/2025	Expire		1,701,660	282.42	62,281			(11,293)					(11,293)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000Y8Y	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/18/2023	05/16/2025	03/18/2025	Exercise		3,496,762	282.69	132,853		503	(24,237)			503		(24,740)				0001
Purchased Call/CSII/CSII000ZS4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/24/2023	05/23/2025	05/28/2025	Expire		1,039,678	283.72	38,330			(7,476)					(7,476)				0001
Purchased Call/CSII/CSII000ZS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/26/2023	05/28/2025	01/28/2025	Exercise		2,163,466	281.69	78,534		3,214	(12,644)			3,214		(15,858)				0001
Purchased Call/CSII/CSII000ZSA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/30/2023	05/30/2025	06/03/2025	Expire		2,318,167	281.32	80,451			(16,465)					(16,465)				0001
Purchased Call/CSII/CSII000ZSB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/31/2023	05/30/2025	03/27/2025	Exercise		6,766,522	280.34	259,359		1,136	(52,155)			1,136		(53,291)				0001
Purchased Call/CSII/CSII000ZSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/01/2023	05/30/2025	03/06/2025	Exercise		4,412,470	281.41	169,186		849	(33,949)			849		(34,798)				0001
Purchased Call/CSII/CSII000ZSF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/02/2023	06/02/2025	06/04/2025	Expire		3,127,464	283.66	114,386			(23,948)					(23,948)				0001
Purchased Call/CSII/CSII000ZSJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/08/2023	06/06/2025	06/10/2025	Expire		2,748,602	286.13	97,314			(20,965)					(20,965)				0001
Purchased Call/CSII/CSII000ZSL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/09/2023	06/09/2025	06/11/2025	Expire		3,185,452	288.58	102,286			(23,426)					(23,426)				0001
Purchased Call/CSII/CSII000ZSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/14/2023	06/13/2025	02/27/2025	Exercise		2,343,152	285.67	82,821		909	(18,005)			909		(18,914)				0001
Purchased Call/CSII/CSII000ZSS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/16/2023	06/16/2025	06/18/2025	Expire		2,512,984	286.07	89,740			(20,525)					(20,525)				0001
Purchased Call/CSII/CSII000ZST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/16/2023	06/18/2025	01/08/2025	Exercise		4,970,856	286.07	176,286		630	(40,102)			630		(40,732)				0001
Purchased Call/CSII/CSII000ZSY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/23/2023	06/23/2025	06/25/2025	Expire		2,538,635	284.51	95,037			(22,645)					(22,645)				0001
Purchased Call/CSII/CSII000ZSZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/23/2023	06/24/2025	01/27/2025	Exercise		1,869,899	284.51	67,503		1,779	(14,355)			1,779		(16,134)				0001
Purchased Call/CSII/CSII100GS2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/28/2023	06/27/2025	02/06/2025	Exercise		3,616,732	287.25	131,137		2,656	(29,274)			2,656		(31,930)				0001
Purchased Call/CSII/CSII100GS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/30/2023	07/02/2025	07/07/2025	Expire		1,105,076	287.82	42,098			(10,580)					(10,580)				0001
Purchased Call/CSII/CSII100GS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2023	07/03/2025	07/08/2025	Expire		3,094,137	288.82	104,978			(26,594)					(26,594)				0001
Purchased Call/SBG/SBG117ASS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2024	07/03/2026	02/28/2025	Exercise		103,192	296.79	113,792		2,161	(654)			2,161		(3,191)				0001
Purchased Call/JSG/JSG305II9O	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/03/2023	03/03/2025	03/05/2025	Expire		112,087	213.14	4,013			(337)					(337)				0001
Purchased Call/JSG/JSG305II9P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/03/2023	03/04/2025	03/06/2025	Expire		1,318,479	213.14	47,202			(4,020)					(4,020)				0001
Purchased Call/JSG/JSG405GS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/12/2023	04/11/2025	04/15/2025	Expire		175,630	205.99	6,533			(897)					(897)				0001
Purchased Call/JSG/JSG405GS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/14/2023	04/15/2025	02/24/2025	Exercise		813,618	205.99	30,267		414	(3,909)			414		(4,324)				0001
Purchased Call/JSG/JSG405II9O	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	04/29/2025	Expire		261,036	202.36	9,737			(1,523)					(1,523)				0001
Purchased Call/JSG/JSG405II9M	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/02/2023	05/02/2025	05/06/2025	Expire		293,132	202.03	10,934			(1,815)					(1,815)				0001
Purchased Call/JSG/JSG405GSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/10/2023	05/09/2025	05/13/2025	Expire		187,200	201.3	6,964			(1,224)					(1,224)				0001
Purchased Call/JSG/JSG405GS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/19/2023	05/20/2025	05/22/2025	Expire		1,261,662	198.44	46,682			(8,913)					(8,913)				0001
Purchased Call/JSG/JSG405GS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/02/2023	06/03/2025	06/05/2025	Expire		861,593	198.36	31,707			(6,664)					(6,664)				0001
Purchased Call/JSG/JSG405GS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/14/2023	06/13/2025	06/17/2025	Expire		378,413	200.85	13,963			(3,126)					(3,126)				0001
Purchased Call/JSG/JSG405GS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/26/2023	06/26/2025	06/30/2025	Expire		336,551	200.73	12,385			(2,990)					(2,990)				0001
Purchased Call/JSG/JSG405GS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/27/2023	06/27/2025	07/01/2025	Expire		363,917	202.86	13,392			(3,252)					(3,252)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG40565L	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	02/24/2025	Exercise		571,266	207.25	21,251		341	(5,001)			341		(5,342)				0001
Purchased Call/JSG/JSG40566P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	07/08/2025	Expire		396,633	206.24	14,715			(3,704)					(3,704)				0001
Purchased Call/JSG/JSG40566Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	02/10/2025	Exercise		1,135,458	203.29	42,239		3,199	(7,810)			3,199		(11,009)				0001
Purchased Call/JSG/JSG40589R	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	08/05/2025	Expire		265,257	214.81	9,868			(2,870)					(2,870)				0001
Purchased Call/JSG/JSG40589Y	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	08/07/2025	Expire		913,255	208.91	34,064			(10,107)					(10,107)				0001
Purchased Call/JSG/JSG40599J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	08/15/2025	Expire		194,264	210.38	7,343			(2,256)					(2,256)				0001
Purchased Call/SBG/SBG117NSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	10/14/2025	Exercise		5,488,227	302.35	169,713	12,449	12,339	(110)			12,339		(11,746)				0001
Purchased Call/SBG/SBG117NST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	10/21/2025	Exercise		2,434,454	299.63	54,018	19,125	27,136	8,011			27,136		(18,980)				0001
Purchased Call/SBG/SBG117NSU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/18/2027	10/21/2025	Exercise		6,894,211	299.63	254,220	3,363	3,914	551			3,914		(2,474)				0001
Purchased Call/SBG/SBG117NSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	10/22/2025	Exercise		4,093,483	301.79	133,489	10,829	11,905	1,076			11,905		(10,681)				0001
Purchased Call/SBG/SBG1170S4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	10/31/2025	Expire		2,939,961	303.39	108,622						157		157				0001
Purchased Call/SBG/SBG1170SA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	11/06/2025	Exercise		2,379,432	302.97	85,047	1,648	1,993	345			1,993		(1,529)				0001
Purchased Call/SBG/SBG1170SB	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	11/07/2025	Expire		2,195,066	303.07	81,967						184		184				0001
Purchased Call/SBG/SBG1170SD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	11/12/2025	Exercise		8,117,989	303.38	269,123	15,621	15,277	(344)			15,277		(14,276)				0001
Purchased Call/SBG/SBG1170SE	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	11/12/2025	Exercise		2,840,907	303.38	82,087	11,513	13,367	1,854			13,367		(11,103)				0001
Purchased Call/SBG/SBG1170SH	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	11/13/2025	Exercise		2,689,457	306.58	79,498	9,956	9,681	(275)			9,681		(9,847)				0001
Purchased Call/SBG/SBG1170SJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	11/17/2025	Exercise		5,291,202	306.04	158,228	18,230	19,099	869			19,099		(17,633)				0001
Purchased Call/SBG/SBG1170S0	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	11/20/2025	Exercise		2,572,020	301.48	90,500	1,315	1,769	453			1,769		(1,165)				0001
Purchased Call/JSG/JSG405B39	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/01/2023	09/02/2025	09/04/2025	Expire		75,075	201.71	2,838			(952)					(952)				0001
Purchased Call/JSG/JSG405ES4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	08/06/2025	Exercise		388,082	177.76	14,398		33,935	28,524			33,935		(5,412)				0001
Purchased Call/JSG/JSG405ESH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	10/08/2025	Exercise		305,593	177.89	11,368		26,499	22,146			26,499		(4,353)				0001
Purchased Call/JSG/JSG405FSL	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	10/21/2025	Exercise		400,034	179.78	14,801		16,529	10,653			16,529		(5,876)				0001
Purchased Call/JSG/JSG405S9Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	02/10/2025	Exercise		411,979	173.94	15,326		20,588	14,239			20,588		(6,349)				0001
Purchased Call/JSG/JSG405HS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2025	01/09/2025	Exercise		929,366	185.08	34,572		11,302	(3,277)			11,302		(14,579)				0001
Purchased Call/JSG/JSG405HS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	08/06/2025	Exercise		239,081	185.08	8,894		685	(3,058)			685		(3,743)				0001
Purchased Call/JSG/JSG405MS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2025	01/08/2025	Expire		377,510	194.66	13,477			(186)					(186)				0001
Purchased Call/JSG/JSG405NS8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2025	01/21/2025	Exercise		255,877	191.34	9,237		8,900	8,520			8,900		(381)				0001
Purchased Call/JSG/JSG405NSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/25/2024	01/24/2025	01/28/2025	Exercise		149,713	192.3	5,330		5,221	4,882			5,221		(340)				0001
Purchased Call/JSG/JSG4050S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2025	01/30/2025	Exercise		444,735	193.3	15,877		14,141	12,963			14,141		(1,178)				0001
Purchased Call/JSG/JSG4050S0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2025	02/06/2025	Exercise		882,597	195.73	31,509		3,773	830			3,773		(2,943)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405QSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/20/2024	02/20/2025	02/24/2025	Exercise		242,737	199.07	8,690		4,034	2,840			4,034		(1,194)				0001
Purchased Call/JSG/JSG405QSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/23/2024	02/24/2025	02/26/2025	Exercise		273,089	202.65	9,749		1,447	(3)			1,447		(1,450)				0001
Purchased Call/JSG/JSG405QSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/23/2024	02/21/2025	02/25/2025	Expire		260,554	202.65	9,276			(1,314)					(1,314)				0001
Purchased Call/JSG/JSG405R5K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/05/2024	03/05/2025	03/07/2025	Exercise		223,080	202	8,031		1,713	319			1,713		(1,394)				0001
Purchased Call/JSG/JSG405TSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/28/2024	03/28/2025	04/01/2025	Expire		327,173	210.75	11,778			(2,806)					(2,806)				0001
Purchased Call/JSG/JSG405V84	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/22/2024	04/22/2025	03/26/2025	Exercise		229,698	210.69	8,292		.57	(2,478)			57		(2,536)				0001
Purchased Call/JSG/JSG405V87	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/23/2024	04/23/2025	04/25/2025	Expire		51,193	211.78	1,848			(570)					(570)				0001
Purchased Call/JSG/JSG405V8G	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/26/2024	04/25/2025	04/29/2025	Expire		96,299	210.22	3,467			(1,098)					(1,098)				0001
Purchased Call/JSG/JSG405W84	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/07/2024	05/07/2025	05/09/2025	Expire		125,352	211.78	4,513			(1,566)					(1,566)				0001
Purchased Call/JSG/JSG405W87	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/08/2024	05/08/2025	05/12/2025	Expire		84,476	211.78	3,041			(1,064)					(1,064)				0001
Purchased Call/JSG/JSG405XSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/24/2024	05/23/2025	05/28/2025	Expire		327,891	204.87	11,771			(4,656)					(4,656)				0001
Purchased Call/JSG/JSG405XSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/03/2024	06/03/2025	06/05/2025	Expire		234,856	200.37	8,455			(3,564)					(3,564)				0001
Purchased Call/JSG/JSG405Y89	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/06/2024	06/06/2025	06/10/2025	Expire		227,460	200.91	8,325			(3,598)					(3,598)				0001
Purchased Call/JSG/JSG405Y8I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/10/2024	06/10/2025	01/17/2025	Exercise		497,003	200.54	18,190		465	(7,553)			465		(8,018)				0001
Purchased Call/JSG/JSG405ZSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/25/2024	06/25/2025	06/27/2025	Expire		107,820	203.32	3,946			(1,902)					(1,902)				0001
Purchased Call/JSG/JSG405ZSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/26/2024	06/26/2025	06/30/2025	Expire		111,946	201.48	4,097			(1,987)					(1,987)				0001
Purchased Call/JSG/JSG405ZSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/02/2024	07/02/2025	07/07/2025	Expire		39,267	199.59	1,437			(723)					(723)				0001
Purchased Call/CSII/CSII1000S9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/06/2023	07/03/2025	07/08/2025	Expire		2,679,804	285.96	101,896			(25,782)					(25,782)				0001
Purchased Call/CSII/CSII1000SD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/10/2023	07/10/2025	05/29/2025	Exercise		5,861,901	287.98	231,862		.15	(60,501)			15		(60,516)				0001
Purchased Call/CSII/CSII1000SF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/12/2023	07/11/2025	03/18/2025	Exercise		2,860,880	291.26	104,177		190	(27,177)			190		(27,367)				0001
Purchased Call/CSII/CSII1000SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/13/2023	07/11/2025	07/15/2025	Expire		3,089,711	291.52	103,954			(27,435)					(27,435)				0001
Purchased Call/CSII/CSII1000SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/14/2023	07/15/2025	02/24/2025	Exercise		2,852,097	289.62	103,816		598	(27,210)			598		(27,808)				0001
Purchased Call/CSII/CSII1000SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/14/2023	07/14/2025	07/16/2025	Expire		2,769,538	289.62	99,717			(26,747)					(26,747)				0001
Purchased Call/CSII/CSII1000SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/18/2023	07/18/2025	04/03/2025	Exercise		3,897,085	289.51	140,315		1,725	(36,465)			1,725		(38,189)				0001
Purchased Call/CSII/CSII1000SM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/19/2023	07/18/2025	07/22/2025	Expire		3,295,895	289.52	117,995			(32,155)					(32,155)				0001
Purchased Call/CSII/CSII1000SN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/20/2023	07/18/2025	02/20/2025	Exercise		3,146,525	288.36	113,771		1,895	(29,214)			1,895		(31,108)				0001
Purchased Call/CSII/CSII1000SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/21/2023	07/22/2025	02/05/2025	Exercise		4,413,287	288.27	160,644		1,431	(43,143)			1,431		(44,574)				0001
Purchased Call/CSII/CSII1000SQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/24/2023	07/24/2025	03/17/2025	Exercise		3,109,073	289.13	116,754		340	(32,385)			340		(32,725)				0001
Purchased Call/CSII/CSII1000SS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/25/2023	07/25/2025	03/20/2025	Exercise		3,040,859	290	112,390		291	(31,346)			291		(31,637)				0001
Purchased Call/CSII/CSII1000ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/26/2023	07/25/2025	03/20/2025	Exercise		4,912,380	290.65	179,510		262	(50,416)			262		(50,679)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII10008X	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/28/2023	07/29/2025	01/07/2025	Exercise		4,402,845	291.81	159,808		528	(45,354)			528		(45,882)				0001
Purchased Call/CSII10008Y	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/31/2023	07/31/2025	01/06/2025	Exercise		3,968,224	293.21	143,318		131	(41,489)			131		(41,620)				0001
Purchased Call/CSII10019S0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/02/2023	08/01/2025	08/05/2025	Expire		4,218,325	290.94	159,920			(46,638)					(46,638)				0001
Purchased Call/CSII10019S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/04/2023	08/04/2025	08/06/2025	Expire		1,615,684	292.81	61,819			(18,337)					(18,337)				0001
Purchased Call/CSII10019S4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/04/2023	08/06/2025	01/08/2025	Exercise		1,470,290	292.81	55,430		238	(16,262)			238		(16,500)				0001
Purchased Call/SBG/SBG1170SS	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	11/25/2025	Exercise		2,704,777	301.72	92,552	3,898	4,136	239			4,136		(3,544)				0001
Purchased Call/SBG/SBG1170SU	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	11/26/2025	Exercise		3,880,510	302.39	142,847	2,067	2,439	372			2,439		(1,824)				0001
Purchased Call/SBG/SBG117PS3	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	12/05/2025	Expire		2,299,449	306.4	85,761						146		(1,253)				0001
Purchased Call/SBG/SBG117PS4	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2025	12/03/2027	12/08/2025	Exercise		4,834,200	307.21	174,908	1,941	2,015	74			2,015		(1,253)				0001
Purchased Call/SBG/SBG117PS5	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	12/09/2025	Exercise		2,344,939	307.15	84,760	1,001	1,082	81			1,082		(669)				0001
Purchased Call/SBG/SBG117PS9	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	12/11/2025	Exercise		4,323,526	306.95	162,194	718	784	67			784		(503)				0001
Purchased Call/SBG/SBG117PSA	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	12/12/2025	Exercise		2,827,532	308.15	101,957	1,475	1,410	(65)			1,410		(1,271)				0001
Purchased Call/SBG/SBG117PSD	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	12/16/2025	Exercise		6,380,657	308.14	227,778	4,153	4,320	167			4,320		(3,247)				0001
Purchased Call/SBG/SBG117PSI	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	12/22/2025	Expire		6,027,086	307.09	226,554								880				0001
Purchased Call/SBG/SBG117PSQ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/24/2027	12/30/2025	Expire		7,600,594	308.96	281,889								1,016				0001
Purchased Call/SBG/SBG117PST	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	01/02/2026	Expire		2,909,618	309.94	106,374								102				0001
Purchased Call/CSII/CSII000VSH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2023	01/10/2025	01/14/2025	Expire		1,924,719	293.56	71,523			(891)					(891)				0001
Purchased Call/CSII/CSII000VSI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/13/2023	01/13/2025	01/15/2025	Expire		2,625,220	293.92	95,088			(1,584)					(1,584)				0001
Purchased Call/CSII/CSII000VSO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/19/2023	01/17/2025	01/22/2025	Expire		2,568,033	293.58	99,981			(2,208)					(2,208)				0001
Purchased Call/CSII/CSII000VSP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/20/2023	01/17/2025	01/22/2025	Expire		1,329,215	295.22	49,022			(1,085)					(1,085)				0001
Purchased Call/JSG/JSG405ISV	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	01/09/2025	Exercise		244,561	190.26	9,073		2,061	(1,994)			2,061		(4,055)				0001
Purchased Call/JSG/JSG405KSO	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	12/12/2025	Expire		378,067	195.25	14,102			(6,635)					(6,635)				0001
Purchased Call/JSG/JSG405KSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	01/09/2025	Exercise		328,505	193.21	12,319		1,920	(3,995)			1,920		(5,914)				0001
Purchased Call/JSG/JSG405LSW	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	02/24/2025	Exercise		53,185	196.97	19,967		1,436	432			1,436		(1,029)				0001
Purchased Call/MSD/MSD313XSB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2025	06/03/2027	06/05/2025	Expire		92,328	207.69	7,746								4				0001
Purchased Call/MSD/MSD313XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2025	06/11/2027	06/13/2025	Expire		343,458	208.1	28,885						18						0001
Purchased Call/MSD/MSD313XSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/11/2027	06/17/2025	Expire		356,965	208.32	29,949						78						0001
Purchased Call/MSD/MSD313YSA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/23/2025	06/23/2027	06/25/2025	Exercise		206,145	208.26	13,940	1,441	1,610	170			1,610		(1,432)				0001
Purchased Call/MSD/MSD313YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2025	07/09/2027	07/11/2025	Expire		80,803	209.83	6,634						5						0001
Purchased Call/MSD/MSD313ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	07/31/2025	Exercise		249,412	210.68	14,517	3,005	3,036	31			3,036		(2,993)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD4130S8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/04/2025	08/04/2027	08/06/2025	Expire		160,217	209.78	12,914								10				0001
Purchased Call/MSD/MSD4130SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2025	08/13/2027	08/18/2025	Expire		332,174	211.64	26,873								83				0001
Purchased Call/MSD/MSD4131SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2025	08/25/2027	08/29/2025	Expire		63,878	213.29	5,151								5				0001
Purchased Call/MSD/MSD4131SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/03/2025	09/03/2027	09/05/2025	Expire		93,111	212.93	7,393								7				0001
Purchased Call/MSD/MSD4131SV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2025	09/09/2027	09/11/2025	Expire		260,083	212.64	20,338								19				0001
Purchased Call/MSD/MSD4132S3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2025	09/10/2027	09/16/2025	Expire		265,817	213.45	20,760								69				0001
Purchased Call/MSD/MSD4132SA	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2025	09/17/2027	09/19/2025	Expire		144,863	213.83	11,314								11				0001
Purchased Call/JSG/JSG405NSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	01/24/2024	01/23/2026	09/10/2025	Exercise		25,546	187.17	10,944	1,216	708				1,216		(522)				0001
Purchased Call/JSG/JSG405S7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	01/26/2024	01/26/2026	02/11/2025	Exercise		97,072	193.3	43,793	4,068	2,115				4,068		(2,063)				0001
Purchased Call/JSG/JSG405SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	03/19/2024	03/19/2026	02/24/2025	Exercise		24,035	207.76	3,942	545	(4)				545		(553)				0001
Purchased Call/JSG/JSG405T3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	03/22/2024	03/23/2026	09/24/2025	Exercise		53,314	209.38	8,282	382	(848)				382		(1,247)				0001
Purchased Call/MSD/MSD4132SG	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	09/23/2025	Expire		133,248	213.42	10,460								35				0001
Purchased Call/MSD/MSD4132SS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2025	09/27/2027	09/30/2025	Expire		130,063	214.12	10,405								35				0001
Purchased Call/MSD/MSD4133SC	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2025	10/08/2027	10/14/2025	Expire		128,165	213.41	10,215								48				0001
Purchased Call/MSD/MSD4133SP	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2025	10/15/2027	10/20/2025	Expire		151,111	212.99	11,681								42				0001
Purchased Call/MSD/MSD4133SU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/17/2025	10/19/2027	10/21/2025	Expire		221,385	214.17	17,224								61				0001
Purchased Call/MSD/MSD4134S6	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/26/2027	10/28/2025	Expire		95,380	213.89	7,459								27				0001
Purchased Call/MSD/MSD4134S7	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2025	10/22/2027	10/28/2025	Expire		289,891	213.89	22,582								82				0001
Purchased Call/MSD/MSD4134S9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/27/2025	10/27/2027	10/29/2025	Expire		84,537	214.06	6,628								7				0001
Purchased Call/MSD/MSD4134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/02/2027	11/04/2025	Expire		66,049	211.35	5,297								19				0001
Purchased Call/MSD/MSD4134SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2025	11/04/2027	11/06/2025	Expire		65,833	210.41	5,253								6				0001
Purchased Call/MSD/MSD4135SK	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/26/2027	12/01/2025	Expire		201,874	215.51	15,847								82				0001
Purchased Call/MSD/MSD4135SN	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/28/2025	11/30/2027	12/02/2025	Expire		135,227	216.05	10,656								41				0001
Purchased Call/MSD/MSD4136SB	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2025	12/14/2027	12/16/2025	Expire		58,364	215.4	4,646								18				0001
Purchased Call/MSD/MSD4136SI	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2025	12/17/2027	12/22/2025	Expire		265,622	215.41	20,482								83				0001
Purchased Call/MSD/MSD4136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/18/2025	12/17/2027	12/22/2025	Expire		246,526	215.03	19,352								78				0001
Purchased Call/MSD/MSD4136SO	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2025	12/22/2027	12/24/2025	Expire		53,636	215.37	4,237								6				0001
Purchased Call/MSD/MSD4136SR	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2025	12/23/2027	12/29/2025	Expire		72,850	215.73	5,784								32				0001
Purchased Call/SPX/SPX161HSK	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/29/2021	05/20/2025	05/22/2025	Exercise		8,600,000	5400	418,540	1,080,920	1,039,921				1,080,920		(40,999)				0001
Purchased Call/SPX/SPX161LSI	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2021	02/11/2025	02/13/2025	Exercise		3,431,250	5400	221,873	501,375	493,800				501,375		(7,574)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX7158ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	03/01/2021	02/24/2025	02/26/2025	Exercise		1,633,039	5302	68,284		320,694	318,158			320,694		(2,536)				0001
Purchased Call/SPX/SPX821JSZ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/22/2023	10/31/2025	11/04/2025	Exercise		1,002,500	5600	24,033		310,050	302,619			310,050		(7,430)				0001
Purchased Call/SBG/SBG117BSG	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	02/14/2025	Exercise		614,258	294.09	77,865		26,228	8,636			26,228		(17,744)				0001
Purchased Call/SBG/SBG117BSR	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	03/14/2025	Exercise		58,866	282.88	107,750		3,902	2,177			3,902		(1,947)				0001
Purchased Call/SBG/SBG117BSV	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	01/07/2025	Exercise		1,193,878	283.51	89,624		58,241	22,912			58,241		(35,455)				0001
Purchased Call/CSII/CSII1001S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/08/2023	08/08/2025	08/12/2025	Expire		1,950,805	293.03	72,010			(21,717)					(21,717)				0001
Purchased Call/CSII/CSII1001S9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/11/2023	08/12/2025	01/15/2025	Exercise		3,187,714	293.87	114,277		608	(35,182)			608		(35,790)				0001
Purchased Call/CSII/CSII1001SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/11/2023	08/11/2025	01/15/2025	Exercise		2,106,843	293.87	75,911		259	(22,973)			259		(23,231)				0001
Purchased Call/CSII/CSII1001SD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/15/2023	08/15/2025	01/07/2025	Exercise		4,690,722	291.69	169,620		1,989	(50,665)			1,989		(52,653)				0001
Purchased Call/CSII/CSII1001SE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/16/2023	08/15/2025	01/07/2025	Exercise		4,311,216	290.48	161,777		883	(49,438)			883		(50,321)				0001
Purchased Call/CSII/CSII1001SF	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/17/2023	08/15/2025	01/17/2025	Exercise		2,588,076	290.53	97,315		1,956	(28,409)			1,956		(30,365)				0001
Purchased Call/CSII/CSII1001SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/18/2023	08/19/2025	01/23/2025	Exercise		2,721,614	290.64	102,928		249	(32,334)			249		(32,583)				0001
Purchased Call/CSII/CSII1001SI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/18/2023	08/18/2025	04/02/2025	Exercise		2,951,978	290.64	109,667		1,008	(33,572)			1,008		(34,580)				0001
Purchased Call/CSII/CSII1001SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/21/2023	08/21/2025	01/27/2025	Exercise		3,730,236	290.29	139,632		197	(44,299)			197		(44,495)				0001
Purchased Call/CSII/CSII1001SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/23/2023	08/22/2025	01/29/2025	Exercise		3,605,346	289.94	134,051		517	(42,448)			517		(42,965)				0001
Purchased Call/CSII/CSII1001SM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/24/2023	08/22/2025	01/29/2025	Exercise		2,426,210	289.02	92,394		161	(29,568)			161		(29,730)				0001
Purchased Call/CSII/CSII1001SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/25/2023	08/26/2025	01/27/2025	Exercise		3,690,952	289.45	138,411		450	(44,610)			450		(45,060)				0001
Purchased Call/CSII/CSII1001SR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/29/2023	08/29/2025	02/04/2025	Exercise		3,641,298	291.96	137,121		226	(45,039)			226		(45,265)				0001
Purchased Call/CSII/CSII1001SW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/01/2023	09/02/2025	02/10/2025	Exercise		743,228	293.21	27,276		390	(8,764)			390		(9,155)				0001
Purchased Call/CSII/CSII1001SX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/01/2023	09/03/2025	01/27/2025	Exercise		3,086,800	293.21	114,975		923	(37,830)			923		(38,753)				0001
Purchased Call/CSII/CSII1001SY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/05/2023	09/05/2025	02/10/2025	Exercise		6,854,422	293.03	253,015		509	(85,402)			509		(85,911)				0001
Purchased Call/CSII/CSII1001SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/06/2023	09/05/2025	09/09/2025	Expire		2,117,925	293.24	78,073			(26,563)					(26,563)				0001
Purchased Call/CSII/CSII1002S0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/07/2023	09/05/2025	01/06/2025	Exercise		3,917,088	293.42	145,447		595	(48,997)			595		(49,592)				0001
Purchased Call/CSII/CSII1002S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/08/2023	09/10/2025	05/27/2025	Exercise		1,781,496	294.03	66,169		16	(22,878)			16		(22,894)				0001
Purchased Call/CSII/CSII000VSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/20/2023	01/21/2025	01/23/2025	Expire		452,935	295.22	16,668			(458)					(458)				0001
Purchased Call/CSII/CSII000VSU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/25/2023	01/24/2025	01/28/2025	Expire		1,935,900	294.85	78,282			(2,488)					(2,488)				0001
Purchased Call/CSII/CSII000VSW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/27/2023	01/28/2025	01/30/2025	Expire		357,177	298.11	11,855			(444)					(444)				0001
Purchased Call/CSII/CSII000WS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/03/2023	02/05/2025	02/07/2025	Expire		1,876,741	295.66	68,313			(3,280)					(3,280)				0001
Purchased Call/CSII/CSII000WS7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/08/2023	02/07/2025	02/11/2025	Expire		3,807,385	296.01	135,336			(6,906)					(6,906)				0001
Purchased Call/CSII/CSII000WS9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/09/2023	02/07/2025	02/11/2025	Expire		2,479,226	297.19	82,230			(4,201)					(4,201)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000II5F	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/15/2023	02/14/2025	02/19/2025	Expire		4,660,272	296.34	159,972			(9,709)					(9,709)				0001
Purchased Call/CSII/CSII000II5G	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/16/2023	02/14/2025	02/19/2025	Expire		2,743,679	295.19	92,801			(5,646)					(5,646)				0001
Purchased Call/CSII/CSII000II5J	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/17/2023	02/14/2025	02/19/2025	Expire		2,402,483	293.54	83,123			(5,064)					(5,064)				0001
Purchased Call/CSII/CSII000II5O	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/24/2023	02/24/2025	02/26/2025	Expire		1,661,432	292.47	60,050			(4,472)					(4,472)				0001
Purchased Call/CSII/CSII000II5P	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/24/2023	02/25/2025	02/27/2025	Expire		1,421,054	292.47	51,016			(3,854)					(3,854)				0001
Purchased Call/CSII/CSII000II5U	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/02/2023	02/28/2025	03/04/2025	Expire		2,623,129	292.55	97,383			(7,802)					(7,802)				0001
Purchased Call/CSII/CSII000II5V	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/03/2023	03/04/2025	03/06/2025	Expire		694,354	293.92	21,104			(1,893)					(1,893)				0001
Purchased Call/CSII/CSII000II5W	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2023	03/03/2025	03/05/2025	Expire		3,303,790	293.92	93,219			(7,944)					(7,944)				0001
Purchased Call/SPX/SPX905B5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/24/2021	02/18/2025	02/20/2025	Exercise		1,714,977	5333	70,417		321,409	319,083			321,409		(2,326)				0001
Purchased Call/SPX/SPX1000$I	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/13/2025	01/05/2029	01/15/2025	Expire		5,825,000	6400	957,230								340				0001
Purchased Call/SPX/SPXJ004$J	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/29/2025	05/20/2025	05/01/2025	Exercise		22,100,000	5600	164,760		680,916	516,156			680,916		(164,760)				0001
Purchased Call/SPX/SPXJ005$J	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/07/2025	02/18/2028	05/09/2025	Expire		4,218,750	6800	300,645								158				0001
Purchased Call/SPX/SPXJ00C$F	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	06/23/2025	06/05/2026	06/25/2025	Expire		2,980,000	6600	90,645								(26)				0001
Purchased Call/SPX/SPXJ00C$M	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/23/2025	01/26/2029	06/25/2025	Expire		1,490,000	7800	88,345								48				0001
Purchased Call/SPX/SPXJ00C$N	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/23/2025	02/09/2029	06/25/2025	Expire		1,490,000	8000	75,883								41				0001
Purchased Call/SPX/SPXJ00M$X	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/12/2025	04/13/2029	09/16/2025	Expire		1,320,000	4600	533,108								1,088				0001
Purchased Call/SPX/SPXJ00N$1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/12/2025	05/22/2029	09/16/2025	Expire		1,320,000	7200	193,170								384				0001
Purchased Call/SPX/SPX161L$Z	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2021	09/10/2025	09/12/2025	Exercise		4,700,000	5550	356,840		982,040	917,809			982,040		(64,231)				0001
Purchased Call/SPX/SPXB13F$J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2020	02/24/2025	02/26/2025	Exercise		9,060,000	3400	991,560		7,749,748	7,718,762			7,749,748		(30,986)				0001
Purchased Call/SPX/SPXE13N$S	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2021	08/08/2025	08/12/2025	Exercise		3,300,000	5150	252,428		929,586	892,031			929,586		(37,555)				0001
Purchased Call/JSG/JSG5050$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/03/2024	07/03/2025	07/08/2025	Expire		87,697	198.77	3,210			(1,632)					(1,632)				0001
Purchased Call/JSG/JSG5050$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	07/15/2025	Expire		157,798	204.62	5,791			(3,064)					(3,064)				0001
Purchased Call/JSG/JSG5051$E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	07/29/2025	Expire		63,214	208.65	2,314			(1,314)					(1,314)				0001
Purchased Call/JSG/JSG5052$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/12/2024	08/12/2025	08/14/2025	Expire		215,133	203.57	7,895			(4,850)					(4,850)				0001
Purchased Call/JSG/JSG5053$F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/26/2024	08/26/2025	08/28/2025	Expire		362,903	213.31	13,319			(8,696)					(8,696)				0001
Purchased Call/JSG/JSG5053$Q	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2025	09/04/2025	Expire		103,092	213.31	3,794			(2,550)					(2,550)				0001
Purchased Call/JSG/JSG5054$6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Expire		54,462	207.12	2,010			(1,384)					(1,384)				0001
Purchased Call/JSG/JSG5054$F	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	09/15/2025	Expire		153,507	209.27	5,664			(3,948)					(3,948)				0001
Purchased Call/JSG/JSG5055$3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	09/24/2025	Expire		94,142	215	3,483			(2,533)					(2,533)				0001
Purchased Call/JSG/JSG5055$P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	02/24/2025	Exercise		400,348	217.55	14,813		281	(10,818)			281		(11,099)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG50555S	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2025	10/03/2025	Expire		215,525	217.1	7,996			(6,014)					(6,014)				0001
Purchased Call/JSG/JSG5055SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	03/26/2025	Exercise		200,135	214.44	7,425		275	(5,382)			275		(5,656)				0001
Purchased Call/JSG/JSG5056J	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Expire		80,788	218.59	2,989			(2,348)					(2,348)				0001
Purchased Call/JSG/JSG5057S2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	10/21/2025	Expire		102,578	223.29	3,795			(3,047)					(3,047)				0001
Purchased Call/JSG/JSG5058S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	11/10/2025	Expire		202,571	222.22	7,576			(6,449)					(6,449)				0001
Purchased Call/JSG/JSG5059SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	01/14/2025	Exercise		301,518	224.24	11,277		.44	(9,710)			44		(9,755)				0001
Purchased Call/JSG/JSG5059S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2025	01/21/2025	Exercise		548,530	221.99	20,460		.72	(18,020)			72		(18,093)				0001
Purchased Call/JSG/JSG5059S9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2025	11/24/2025	Expire		177,845	221.9	6,634			(5,903)					(5,903)				0001
Purchased Call/CSII/CSII1002G4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/11/2023	09/11/2025	02/18/2025	Exercise		3,733,606	295.02	140,713		246	(48,713)			246		(48,959)				0001
Purchased Call/CSII/CSII1002S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/14/2023	09/12/2025	09/16/2025	Expire		4,157,766	297.48	130,979			(46,074)					(46,074)				0001
Purchased Call/CSII/CSII1002S8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/15/2023	09/17/2025	02/20/2025	Exercise		2,244,767	295.67	78,237		281	(27,672)			281		(27,953)				0001
Purchased Call/CSII/CSII1002SC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/19/2023	09/19/2025	09/23/2025	Expire		2,064,302	294.52	72,978			(26,147)					(26,147)				0001
Purchased Call/CSII/CSII1002SD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/20/2023	09/19/2025	02/26/2025	Exercise		3,726,475	293.19	129,355		195	(46,274)			195		(46,469)				0001
Purchased Call/CSII/CSII1002SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/22/2023	09/23/2025	01/17/2025	Exercise		2,685,033	290.74	98,004		889	(34,785)			889		(35,674)				0001
Purchased Call/CSII/CSII1002SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/26/2023	09/26/2025	03/04/2025	Exercise		2,711,501	291.02	104,555		291	(38,220)			291		(38,511)				0001
Purchased Call/CSII/CSII1002SK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/27/2023	09/26/2025	01/14/2025	Exercise		4,371,061	292.44	159,990		1,273	(57,863)			1,273		(59,136)				0001
Purchased Call/CSII/CSII1002SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/28/2023	09/26/2025	01/14/2025	Exercise		2,481,995	293.58	85,943		1,548	(30,382)			1,548		(31,930)				0001
Purchased Call/CSII/CSII1002SQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/29/2023	10/01/2025	01/17/2025	Exercise		1,567,196	292.55	57,359		663	(20,818)			663		(21,480)				0001
Purchased Call/CSII/CSII1002SR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/04/2023	10/03/2025	01/17/2025	Exercise		4,327,512	289.65	149,764		1,336	(55,533)			1,336		(56,869)				0001
Purchased Call/CSII/CSII1002ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/06/2023	10/07/2025	02/26/2025	Exercise		3,005,148	287.73	110,663		1,236	(41,314)			1,236		(42,551)				0001
Purchased Call/CSII/CSII1002SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/06/2023	10/08/2025	01/27/2025	Exercise		1,561,357	287.73	59,012		1,089	(21,608)			1,089		(22,697)				0001
Purchased Call/CSII/CSII1002SV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/06/2023	10/06/2025	02/10/2025	Exercise		3,055,231	287.73	120,648		1,081	(45,117)			1,081		(46,199)				0001
Purchased Call/CSII/CSII1002SW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/09/2023	10/09/2025	03/14/2025	Exercise		3,673,444	289.79	137,361		228	(53,053)			228		(53,281)				0001
Purchased Call/CSII/CSII1002SY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/11/2023	10/10/2025	01/08/2025	Exercise		3,702,116	289.82	132,865		4,718	(46,880)			4,718		(51,598)				0001
Purchased Call/CSII/CSII1002SZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/12/2023	10/10/2025	01/06/2025	Exercise		2,890,909	288.57	110,223		2,267	(40,665)			2,267		(42,932)				0001
Purchased Call/CSII/CSII1003S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/13/2023	10/15/2025	02/26/2025	Exercise		2,450,480	289.57	89,933		743	(34,663)			743		(35,406)				0001
Purchased Call/CSII/CSII000HSX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/03/2023	03/05/2025	03/07/2025	Expire		1,149,656	293.92	40,192			(3,476)					(3,476)				0001
Purchased Call/CSII/CSII000XS3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/10/2023	03/10/2025	03/12/2025	Expire		3,610,419	287.58	118,446			(11,104)					(11,104)				0001
Purchased Call/CSII/CSII000XS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/14/2023	03/13/2025	01/30/2025	Exercise		5,399,021	284.83	192,597		404	(18,423)			404		(18,827)				0001
Purchased Call/CSII/CSII000XSC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/21/2023	03/20/2025	01/14/2025	Exercise		5,468,639	283.75	223,860		6,731	(17,263)			6,731		(23,994)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/24/2023	03/26/2025	01/14/2025	Exercise		2,548,027	284.2	96,317		17,232	6,113			17,232		(11,119)				0001
Purchased Call/CSII/CSII000XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/24/2023	03/24/2025	03/26/2025	Exercise		1,821,483	284.2	68,553		3,945	(3,796)			3,945		(7,741)				0001
Purchased Call/CSII/CSII000XSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2023	03/27/2025	03/31/2025	Exercise		1,677,393	285.07	62,195		3,799	(3,463)			3,799		(7,262)				0001
Purchased Call/CSII/CSII000XSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/06/2023	04/04/2025	04/08/2025	Expire		3,451,917	286.82	127,820			(16,423)					(16,423)				0001
Purchased Call/CSII/CSII000XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/10/2023	04/07/2025	01/16/2025	Exercise		2,052,142	286.82	67,791		426	(9,830)			426		(10,256)				0001
Purchased Call/CSII/CSII000XSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/12/2023	04/11/2025	04/15/2025	Expire		3,368,214	288.17	119,334			(16,499)					(16,499)				0001
Purchased Call/JSG/JSG505BS6	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/18/2024	12/18/2026	01/14/2025	Exercise		66,923	194.47	7,708		2,103	(557)			2,103		(2,666)				0001
Purchased Call/JSG/JSG505D5E	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/17/2025	01/15/2027	01/22/2025	Exercise		566,805	198.34	13,402	4,437	4,434	(3)			4,434		(4,407)				0001
Purchased Call/JSG/JSG505ESA	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/30/2025	01/29/2027	02/03/2025	Exercise		211,458	201.15	3,567	2,382	2,738	356			2,738		(2,377)				0001
Purchased Call/JSG/JSG505FS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/07/2025	02/05/2027	02/11/2025	Exercise		256,886	196.47	5,867	2,101	933	(1,168)			933		(2,092)				0001
Purchased Call/JSG/JSG505FS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/07/2025	02/09/2027	02/11/2025	Expire		55,304	196.47	2,168								4				0001
Purchased Call/JSG/JSG505FS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/11/2025	02/11/2027	02/13/2025	Exercise		1,258,553	199.01	46,963	1,186	547	(639)			547		(1,179)				0001
Purchased Call/JSG/JSG505FSM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/14/2025	02/12/2027	02/19/2025	Exercise		833,582	197.39	27,712	2,524	1,959	(564)			1,959		(2,455)				0001
Purchased Call/JSG/JSG5059SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/29/2024	12/01/2025	12/03/2025	Expire		69,171	230.88	2,587			(2,380)					(2,380)				0001
Purchased Call/JSG/JSG505AS4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/05/2024	12/05/2025	12/09/2025	Expire		164,798	221.28	6,262			(5,863)					(5,863)				0001
Purchased Call/JSG/JSG505BSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/20/2024	12/19/2025	12/23/2025	Expire		115,099	195.79	4,339			(4,243)					(4,243)				0001
Purchased Call/JSG/JSG505BSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/27/2024	12/26/2025	12/30/2025	Expire		192,100	196.38	7,261			(7,241)					(7,241)				0001
Purchased Call/JSG/JSG505CS7	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/03/2025	01/02/2026	01/07/2025	Exercise		284,296	195.67	8,212	1,153	1,776	623			1,776		(1,176)				0001
Purchased Call/JSG/JSG505CSE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/07/2025	01/07/2026	01/09/2025	Exercise		400,025	194.47	11,586	1,607	1,874	267			1,874		(1,638)				0001
Purchased Call/JSG/JSG505DSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/27/2025	01/27/2026	01/29/2025	Expire		256,936	201.33	9,532								(22)				0001
Purchased Call/JSG/JSG505ES8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/30/2025	01/30/2026	02/03/2025	Expire		183,344	201.15	6,802								(13)				0001
Purchased Call/JSG/JSG505ESE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/31/2025	01/30/2026	02/04/2025	Expire		213,880	198.74	7,914								(15)				0001
Purchased Call/JSG/JSG505FSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/14/2025	02/17/2026	02/19/2025	Expire		59,211	197.39	2,191								(2)				0001
Purchased Call/JSG/JSG505HSG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/11/2025	03/11/2026	03/13/2025	Exercise		321,592	200.22	9,328	1,269	919	(350)			919		(1,285)				0001
Purchased Call/CSII/CSII1003S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/16/2023	10/16/2025	03/24/2025	Exercise		3,843,874	291.14	148,069		235	(58,342)			235		(58,576)				0001
Purchased Call/CSII/CSII1003S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/17/2023	10/17/2025	03/11/2025	Exercise		1,661,340	292.5	60,316		210	(23,750)			210		(23,960)				0001
Purchased Call/CSII/CSII1003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/19/2023	10/17/2025	01/27/2025	Exercise		2,732,011	291.59	94,512		880	(36,883)			880		(37,763)				0001
Purchased Call/CSII/CSII1003S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2023	10/20/2025	03/14/2025	Exercise		1,721,974	290.46	62,111		233	(24,734)			233		(24,967)				0001
Purchased Call/CSII/CSII1003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2023	10/21/2025	01/15/2025	Exercise		3,435,673	290.46	121,011		2,513	(46,389)			2,513		(48,902)				0001
Purchased Call/CSII/CSII1003SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/23/2023	10/23/2025	03/28/2025	Exercise		3,574,004	289.87	129,409		639	(51,821)			639		(52,460)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII10039B	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/24/2023	10/24/2025	01/09/2025	Exercise		3,332,148	289.85	111,109		1,978	(43,589)			1,978		(45,568)				0001
Purchased Call/CSII/CSII10039C	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/25/2023	10/24/2025	01/27/2025	Exercise		4,343,836	287.86	153,653		3,157	(59,430)			3,157		(62,587)				0001
Purchased Call/CSII/CSII10039D	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/26/2023	10/24/2025	01/15/2025	Exercise		3,037,187	286.21	105,928		1,436	(41,858)			1,436		(43,294)				0001
Purchased Call/CSII/CSII10039E	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/27/2023	10/28/2025	01/27/2025	Exercise		5,138,543	284.89	190,597		3,470	(75,122)			3,470		(78,591)				0001
Purchased Call/CSII/CSII10039H	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/31/2023	10/30/2025	01/17/2025	Exercise		3,197,733	286.09	118,978		1,055	(48,324)			1,055		(49,379)				0001
Purchased Call/CSII/CSII10039I	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/31/2023	10/31/2025	01/08/2025	Exercise		3,288,494	286.35	124,051		1,592	(50,101)			1,592		(51,693)				0001
Purchased Call/CSII/CSII10039J	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/01/2023	10/31/2025	01/08/2025	Exercise		5,161,199	286.31	199,990		17,482	(65,975)			17,482		(83,456)				0001
Purchased Call/CSII/CSII10039K	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/02/2023	10/31/2025	03/14/2025	Exercise		1,811,592	288.61	65,605		288	(27,154)			288		(27,442)				0001
Purchased Call/CSII/CSII10039N	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/03/2023	11/03/2025	01/17/2025	Exercise		3,864,837	288.46	133,406		1,326	(54,934)			1,326		(56,260)				0001
Purchased Call/CSII/CSII10039O	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/06/2023	11/06/2025	01/15/2025	Exercise		5,357,560	287.49	187,617		1,168	(78,475)			1,168		(79,643)				0001
Purchased Call/CSII/CSII10039Q	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/08/2023	11/07/2025	01/27/2025	Exercise		8,643,967	285.13	316,204		2,524	(132,464)			2,524		(134,988)				0001
Purchased Call/CSII/CSII10039S	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/10/2023	11/10/2025	03/28/2025	Exercise		3,756,055	285.35	139,264		784	(59,246)			784		(60,030)				0001
Purchased Call/SBG/SBG117CSP	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	09/09/2025	Exercise		33,544	284.15	39,215		2,216	1,167			2,216		(1,101)				0001
Purchased Call/CSII/CSII10009Y6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/20/2023	04/17/2025	01/15/2025	Exercise		2,689,700	285.91	97,419		667	(13,622)			667		(14,288)				0001
Purchased Call/CSII/CSII10009YB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/25/2023	04/25/2025	04/29/2025	Expire		1,553,817	285.4	56,137			(8,834)					(8,834)				0001
Purchased Call/CSII/CSII10009YE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/28/2023	04/30/2025	05/02/2025	Expire		1,584,414	286.6	57,128			(9,365)					(9,365)				0001
Purchased Call/CSII/CSII10009YH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/02/2023	05/01/2025	04/03/2025	Exercise		4,293,739	285.55	142,895		1,079	(22,489)			1,079		(23,568)				0001
Purchased Call/CSII/CSII10009YJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/03/2023	05/02/2025	01/10/2025	Exercise		2,947,745	282.76	106,782		935	(16,859)			935		(17,794)				0001
Purchased Call/CSII/CSII10009YR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/11/2023	05/09/2025	02/14/2025	Exercise		2,324,008	282.46	84,924		1,900	(13,102)			1,900		(15,002)				0001
Purchased Call/CSII/CSII10009YS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/12/2023	05/12/2025	05/14/2025	Expire		1,222,438	282.42	45,410			(8,191)					(8,191)				0001
Purchased Call/CSII/CSII10009YV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/15/2023	05/15/2025	05/19/2025	Expire		3,620,802	282.91	125,923			(23,174)					(23,174)				0001
Purchased Call/CSII/CSII10009YW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/16/2023	05/16/2025	05/20/2025	Expire		1,644,404	281.53	63,851			(11,867)					(11,867)				0001
Purchased Call/CSII/CSII10009YX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/18/2023	05/16/2025	05/20/2025	Expire		2,575,113	283.64	95,693			(17,986)					(17,986)				0001
Purchased Call/CSII/CSII10009YZ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/19/2023	05/20/2025	05/22/2025	Expire		1,089,083	283.63	39,815			(7,606)					(7,606)				0001
Purchased Call/CSII/CSII10002S5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/25/2023	05/23/2025	01/30/2025	Exercise		2,715,604	281.32	103,504		974	(19,531)			974		(20,504)				0001
Purchased Call/CSII/CSII10002S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/26/2023	05/23/2025	03/31/2025	Exercise		2,590,815	281.69	92,567		966	(17,237)			966		(18,203)				0001
Purchased Call/CSII/CSII10002S8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/26/2023	05/29/2025	06/02/2025	Expire		1,073,444	281.69	37,023			(7,533)					(7,533)				0001
Purchased Call/CSII/CSII10002S9	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/02/2023	06/04/2025	03/20/2025	Exercise		1,787,459	283.66	66,174		547	(13,443)			547		(13,990)				0001
Purchased Call/SPX/SPXJ00CS9	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S60X2D1J8570P30	06/23/2025	11/09/2029	06/25/2025	Expire		1,488,750	7800	133,383								64				0001
Purchased Call/SPX/SPXJ00CSC	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S60X2D1J8570P30	06/23/2025	12/14/2029	06/25/2025	Expire		1,488,750	8200	106,168								50				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00CSD	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/23/2025	01/04/2030	06/25/2025	Expire		1,488,750	7800	140,895								66				0001
Purchased Call/SPX/SPX8151SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2023	01/31/2025	02/04/2025	Exercise		1,466,371	4134	201,684		674,912	666,544			674,912		(8,369)				0001
Purchased Call/SPX/SPX8158SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/08/2023	09/09/2025	09/11/2025	Exercise		1,877,000	4430.75	272,916		874,445	780,349			874,445		(94,096)				0001
Purchased Call/JSG/JSG5053SB	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/25/2025	02/25/2027	02/27/2025	Expire		517,283	205.29	20,381								4				0001
Purchased Call/JSG/JSG5053SJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/27/2025	02/26/2027	03/03/2025	Exercise		132,996	203.02	2,924	1,152	1,096	(56)			1,096		(1,146)				0001
Purchased Call/JSG/JSG5054SI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/11/2025	03/11/2027	03/13/2025	Exercise		882,827	200.22	31,586	1,510	1,599	89			1,599		(1,502)				0001
Purchased Call/JSG/JSG5054SM	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/12/2025	03/12/2027	03/14/2025	Exercise		392,234	198.85	14,435	451	256	(195)			256		(447)				0001
Purchased Call/JSG/JSG5054SY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/14/2025	03/16/2027	03/18/2025	Expire		52,168	200.18	2,040								4				0001
Purchased Call/JSG/JSG5051S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/19/2025	03/19/2027	03/21/2025	Expire		169,901	202.24	6,643								2				0001
Purchased Call/JSG/JSG505JS5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/01/2025	04/01/2027	04/03/2025	Exercise		530,786	201.23	18,758	918	433	(486)			433		(912)				0001
Purchased Call/JSG/JSG505JSX	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/10/2025	04/09/2027	04/14/2025	Expire		144,359	174.95	5,616								12				0001
Purchased Call/JSG/JSG505LS2	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/25/2025	04/23/2027	04/29/2025	Exercise		212,211	177.35	7,041	607	747	140			747		(591)				0001
Purchased Call/JSG/JSG505LS3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/25/2025	04/26/2027	04/29/2025	Expire		127,700	177.35	4,968								11				0001
Purchased Call/JSG/JSG505LSF	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/01/2025	04/30/2027	05/05/2025	Expire		191,819	178.81	7,481								17				0001
Purchased Call/JSG/JSG5050SG	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/11/2025	06/11/2027	06/13/2025	Exercise		473,450	186.15	10,881	3,792	4,047	255			4,047		(3,785)				0001
Purchased Call/JSG/JSG5050SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/13/2025	06/14/2027	06/17/2025	Expire		306,513	184.27	11,954								31				0001
Purchased Call/JSG/JSG505KS0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/11/2025	04/10/2026	04/15/2025	Expire		240,859	175.66	8,791								2				0001
Purchased Call/JSG/JSG505LS9	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/30/2025	04/30/2026	05/02/2025	Expire		155,425	179.06	5,689								(5)				0001
Purchased Call/JSG/JSG505LSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/07/2025	05/07/2026	05/09/2025	Exercise		139,321	179.74	3,842	621	810	188			810		(625)				0001
Purchased Call/JSG/JSG5050SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/11/2025	06/11/2026	06/13/2025	Exercise		195,162	186.15	5,939	602	772	170			772		(604)				0001
Purchased Call/JSG/JSG5050ST	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/17/2025	06/17/2026	06/20/2025	Expire		246,068	181.62	9,006								9				0001
Purchased Call/JSG/JSG5050S3	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/08/2025	07/08/2026	07/10/2025	Expire		101,522	189.34	3,716												0001
Purchased Call/CSII/CSII1003ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770XOHC3ZE78	11/10/2023	11/12/2025	01/14/2025	Exercise		2,737,639	285.35	106,614		3,968	(42,184)			3,968		(46,152)				0001
Purchased Call/CSII/CSII1003SII	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770XOHC3ZE78	11/14/2023	11/14/2025	04/03/2025	Exercise		3,290,506	287.57	118,736		740	(51,124)			740		(51,864)				0001
Purchased Call/CSII/CSII1003SX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770XOHC3ZE78	11/15/2023	11/14/2025	01/15/2025	Exercise		6,384,372	288.09	224,849		10,622	(87,404)			10,622		(98,025)				0001
Purchased Call/CSII/CSII1003SY	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770XOHC3ZE78	11/16/2023	11/14/2025	04/07/2025	Exercise		2,347,533	287.57	89,463		365	(38,905)			365		(39,270)				0001
Purchased Call/CSII/CSII1004S0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770XOHC3ZE78	11/17/2023	11/19/2025	01/10/2025	Exercise		1,558,905	286.83	57,056		3,928	(21,273)			3,928		(25,202)				0001
Purchased Call/CSII/CSII1004S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770XOHC3ZE78	11/17/2023	11/18/2025	01/27/2025	Exercise		1,908,463	286.83	69,882		1,543	(29,286)			1,543		(30,829)				0001
Purchased Call/CSII/CSII1004S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770XOHC3ZE78	11/21/2023	11/21/2025	04/03/2025	Exercise		2,515,626	286.67	92,585		828	(40,659)			828		(41,486)				0001
Purchased Call/CSII/CSII1004S4	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770XOHC3ZE78	11/22/2023	11/21/2025	01/27/2025	Exercise		6,823,441	287.12	249,482		2,924	(108,756)			2,924		(111,680)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1004S7	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/24/2023	11/24/2025	01/08/2025	Exercise		2,051,144	287.31	74,654		1,544	(32,046)			1,544		(33,590)				0001
Purchased Call/CSII/CSII1004S8	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/28/2023	11/26/2025	01/17/2025	Exercise		4,942,325	286.88	182,287		1,833	(80,800)			1,833		(82,633)				0001
Purchased Call/CSII/CSII1004SA	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/29/2023	11/28/2025	03/05/2025	Exercise		8,662,265	285.97	312,541		1,643	(141,113)			1,643		(142,756)				0001
Purchased Call/CSII/CSII1004SC	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/01/2023	12/01/2025	01/27/2025	Exercise		5,253,999	286.48	173,543		1,643	(78,811)			1,643		(80,454)				0001
Purchased Call/CSII/CSII1004SD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/01/2023	12/03/2025	01/06/2025	Exercise		3,456,786	286.48	126,173		4,705	(53,449)			4,705		(58,154)				0001
Purchased Call/CSII/CSII1004SE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/01/2023	12/02/2025	02/10/2025	Exercise		2,260,664	286.48	82,288		1,492	(36,374)			1,492		(37,866)				0001
Purchased Call/CSII/CSII1004SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/05/2023	12/05/2025	03/14/2025	Exercise		2,728,369	284.32	98,284		501	(45,157)			501		(45,657)				0001
Purchased Call/CSII/CSII0002SE	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/02/2023	06/03/2025	06/05/2025	Expire		1,690,404	283.66	61,977			(13,054)					(13,054)				0001
Purchased Call/CSII/CSII0002SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/06/2023	06/06/2025	06/10/2025	Expire		2,196,842	284.9	81,740			(17,864)					(17,864)				0001
Purchased Call/CSII/CSII0002SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/06/2023	06/05/2025	06/09/2025	Expire		2,086,598	283.85	71,633			(16,560)					(16,560)				0001
Purchased Call/CSII/CSII0002SI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/07/2023	06/06/2025	03/12/2025	Exercise		3,237,089	286.42	117,581		342	(24,927)			342		(25,270)				0001
Purchased Call/CSII/CSII0002SN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/12/2023	06/12/2025	01/21/2025	Exercise		3,655,976	285.44	136,959		943	(29,558)			943		(30,502)				0001
Purchased Call/CSII/CSII0002SQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/15/2023	06/13/2025	01/06/2025	Exercise		2,099,834	286	75,875		1,171	(15,926)			1,171		(17,097)				0001
Purchased Call/CSII/CSII0002SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/21/2023	06/20/2025	01/17/2025	Exercise		6,884,574	285.05	250,191		1,164	(57,271)			1,164		(58,435)				0001
Purchased Call/CSII/CSII0002SV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/21/2023	06/20/2025	04/30/2025	Exercise		4,986,248	285.2	179,969		82	(42,001)			82		(42,083)				0001
Purchased Call/CSII/CSII0002SW	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/22/2023	06/20/2025	04/08/2025	Exercise		1,602,441	284.92	51,337		16	(12,936)			16		(12,952)				0001
Purchased Call/CSII/CSII1000S0	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/26/2023	06/26/2025	06/30/2025	Expire		3,345,597	285.38	124,901			(30,182)					(30,182)				0001
Purchased Call/CSII/CSII1000S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/27/2023	06/27/2025	04/01/2025	Exercise		6,392,488	286.59	234,619		663	(56,389)			663		(57,051)				0001
Purchased Call/CSII/CSII1000S3	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/29/2023	06/27/2025	07/01/2025	Expire		1,835,067	287.6	68,302			(16,760)					(16,760)				0001
Purchased Call/CSII/CSII1000S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/30/2023	06/30/2025	01/28/2025	Exercise		3,885,273	287.82	142,747		1,926	(33,541)			1,926		(35,467)				0001
Purchased Call/CSII/CSII1000SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/07/2023	07/09/2025	07/11/2025	Expire		2,529,317	287.93	91,814			(23,804)					(23,804)				0001
Purchased Call/SPX/SPX815ZSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9T8XKCSX06	01/23/2025	01/22/2027	01/27/2025	Expire		2,333,000	6118.71	311,689								483				0001
Purchased Call/SPX/SPX821FS6	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2025	01/07/2025	Exercise		1,610,000	4550.73	110,607		585,937	585,634			585,937		(303)				0001
Purchased Call/SPX/SPX821FSO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2025	01/10/2025	Exercise		1,591,000	4812.37	78,595		449,829	449,074			449,829		(755)				0001
Purchased Call/SPX/SPX8211SD	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	02/04/2025	Exercise		1,724,402	4077	251,105		830,573	820,226			830,573		(10,348)				0001
Purchased Call/SPX/SPX8211SH	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/09/2023	02/07/2025	02/11/2025	Exercise		1,548,813	5146	47,944		330,877	328,430			330,877		(2,447)				0001
Purchased Call/SPX/SPX821KSU	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025	02/19/2025	Exercise		1,500,185	4895	53,779		445,165	441,851			445,165		(3,314)				0001
Purchased Call/SPX/SPX821LS0	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2025	03/06/2025	Exercise		2,064,000	3976.86	325,699		937,235	909,497			937,235		(27,738)				0001
Purchased Call/SPX/SPX821MSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/23/2023	03/21/2025	03/25/2025	Exercise		2,629,216	3944	376,574		1,142,119	1,101,085			1,142,119		(41,034)				0001
Purchased Call/SPX/SPX821NSJ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	04/08/2025	Exercise		1,632,039	4101	219,023		387,285	359,306			387,285		(27,980)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821NSM	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/05/2023	04/04/2025	04/08/2025	Expire		1,438,699	5147	37,076			(4,736)					(4,736)				0001
Purchased Call/SPX/SPX821NSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/14/2023	04/16/2025	04/18/2025	Exercise		1,500,000	5039.65	55,050		111,880	103,951			111,880		(7,929)				0001
Purchased Call/SPX/SPX8210SP	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/28/2023	04/30/2025	05/02/2025	Exercise		2,124,000	4121.53	305,219		727,504	677,681			727,504		(49,823)				0001
Purchased Call/SPX/SPX8210SW	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/01/2023	04/29/2025	05/01/2025	Exercise		1,584,596	5267	37,130		112,243	106,216			112,243		(6,027)				0001
Purchased Call/SPX/SPX8210S7	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/15/2023	05/09/2025	05/13/2025	Exercise		1,414,788	5194	33,388		159,807	153,896			159,807		(5,911)				0001
Purchased Call/SPX/SPX8210SX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/18/2023	05/16/2025	05/20/2025	Exercise		1,479,020	4087	220,835		665,874	624,752			665,874		(41,121)				0001
Purchased Call/SPX/SPX821RSX	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/25/2023	05/23/2025	05/28/2025	Exercise		1,835,000	5263.82	40,921		238,254	230,228			238,254		(8,026)				0001
Purchased Call/SPX/SPX821SSA	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/26/2023	05/27/2025	05/29/2025	Exercise		1,426,000	4104.52	220,317		602,033	557,787			602,033		(44,245)				0001
Purchased Call/SPX/SPX821SSN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/01/2023	05/29/2025	06/02/2025	Exercise		1,616,681	5131	53,147		302,313	291,449			302,313		(10,864)				0001
Purchased Call/SPX/SPX8211SL	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/05/2023	05/30/2025	06/03/2025	Exercise		1,743,358	5302	47,747		254,240	244,400			254,240		(9,840)				0001
Purchased Call/SPX/SPX821USY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/21/2023	06/20/2025	06/24/2025	Exercise		1,648,382	5600	31,581		137,572	130,198			137,572		(7,375)				0001
Purchased Call/SPX/SPX821ZSB	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	07/19/2023	07/11/2025	07/15/2025	Exercise		1,821,889	5449	69,394		329,164	310,781			329,164		(18,383)				0001
Purchased Call/SPX/SPX9151SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/06/2025	02/05/2027	02/10/2025	Expire		1,848,000	6059.24	249,295								413				0001
Purchased Call/SPX/SPX9153S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/11/2025	02/10/2027	02/13/2025	Expire		1,777,467	6048	240,905								38				0001
Purchased Call/SPX/SPX9159SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/16/2025	05/13/2027	05/20/2025	Expire		2,305,040	5865	335,807								808				0001
Purchased Call/CSII/CSII10005I	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/14/2023	07/16/2025	05/09/2025	Exercise		1,654,017	289.62	60,206		.37	(16,151)			37		(16,187)				0001
Purchased Call/CSII/CSII10009K	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/17/2023	07/17/2025	07/21/2025	Expire		3,085,515	289.03	115,004			(31,151)					(31,151)				0001
Purchased Call/CSII/CSII10009O	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/21/2023	07/23/2025	07/25/2025	Expire		1,990,905	288.27	72,469			(20,180)					(20,180)				0001
Purchased Call/CSII/CSII10005Z	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	08/01/2023	08/01/2025	01/09/2025	Exercise		6,109,495	292.38	223,404		623	(64,437)			623		(65,060)				0001
Purchased Call/CSII/CSII10015I	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	08/03/2023	08/01/2025	01/08/2025	Exercise		1,111,216	291.49	42,993		193	(12,388)			193		(12,581)				0001
Purchased Call/CSII/CSII10015S	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	08/08/2023	08/07/2025	01/14/2025	Exercise		4,706,393	293.35	171,280		704	(51,250)			704		(51,954)				0001
Purchased Call/CSII/CSII10015T	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	08/09/2023	08/08/2025	01/14/2025	Exercise		4,545,438	293.21	171,607		415	(51,339)			415		(51,754)				0001
Purchased Call/CSII/CSII10015C	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	08/14/2023	08/14/2025	01/21/2025	Exercise		4,708,249	293.46	162,322		122	(50,061)			122		(50,183)				0001
Purchased Call/CSII/CSII10015H	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	08/18/2023	08/20/2025	01/17/2025	Exercise		1,872,949	290.64	70,423		460	(21,855)			460		(22,315)				0001
Purchased Call/CSII/CSII10015K	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	08/22/2023	08/22/2025	01/28/2025	Exercise		3,458,249	290.25	128,415		317	(40,770)			317		(41,088)				0001
Purchased Call/JSG/JSG505R9B	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2026	07/25/2025	Expire		109,079	192.57	3,992								1				0001
Purchased Call/JSG/JSG505U55	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/28/2025	08/28/2026	09/02/2025	Expire		185,060	196.84	6,829								43				0001
Purchased Call/JSG/JSG505VSJ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	09/19/2025	Expire		82,244	192.45	3,051								4				0001
Purchased Call/JSG/JSG505VSY	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	09/24/2025	Expire		60,703	191.39	2,246								3				0001
Purchased Call/JSG/JSG505XSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/16/2025	10/16/2026	10/20/2025	Expire		51,865	185.66	1,924								12				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505YSH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/23/2025	10/23/2026	10/27/2025	Expire		50,914	188.91	1,894								12				0001
Purchased Call/JSG/JSG505ZSS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/07/2025	11/06/2026	11/12/2025	Expire		171,186	183.18	6,351								58				0001
Purchased Call/JSG/JSG6050SK	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2026	11/19/2025	Expire		51,269	179.49	1,902								4				0001
Purchased Call/JSG/JSG6050SR	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2026	11/21/2025	Exercise		224,117	178.04	7,217	549	890	341			890		(534)				0001
Purchased Call/JSG/JSG6051SQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/03/2025	12/03/2026	12/05/2025	Expire		72,240	183.57	2,673								6				0001
Purchased Call/JSG/JSG6053S4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire		63,072	185.62	2,340								18				0001
Purchased Call/JSG/JSG6053SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/23/2025	12/23/2026	12/26/2025	Expire		279,335	187.92	10,363								55				0001
Purchased Call/JSG/JSG3055S8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	01/07/2025	Expire		422,695	209.99	15,555			(43)					(43)				0001
Purchased Call/JSG/JSG3057SE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	01/22/2025	Expire		315,921	213.92	11,721			(258)					(258)				0001
Purchased Call/JSG/JSG3059USII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	02/14/2025	Expire		486,118	218.66	17,938			(1,033)					(1,033)				0001
Purchased Call/JSG/JSG3059VSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	02/19/2025	Expire		453,865	219.96	16,566			(1,001)					(1,001)				0001
Purchased Call/JSG/JSG3059VSQ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	02/25/2025	Expire		448,108	214.18	16,446			(1,151)					(1,151)				0001
Purchased Call/JSG/JSG3059SD	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	03/04/2025	Expire		565,920	209.8	20,713			(1,648)					(1,648)				0001
Purchased Call/SBG/SBG117DS8	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	04/28/2025	Exercise		49,499	289.18	60,830		2,288	688			2,288		(1,762)				0001
Purchased Call/SBG/SBG117DSK	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	01/08/2025	Exercise		181,504	288.22	127,944		8,788	2,833			8,788		(6,372)				0001
Purchased Call/CSII/CSII1001SN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/25/2023	08/25/2025	01/27/2025	Exercise		2,890,913	289.45	112,336		423	(36,093)			423		(36,516)				0001
Purchased Call/CSII/CSII1001SQ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/28/2023	08/28/2025	01/22/2025	Exercise		3,930,222	290.24	158,755		787	(51,342)			787		(52,128)				0001
Purchased Call/CSII/CSII1001SS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/30/2023	08/29/2025	01/27/2025	Exercise		4,015,221	292.04	152,156		888	(49,477)			888		(50,365)				0001
Purchased Call/CSII/CSII1001SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/01/2023	08/29/2025	09/03/2025	Expire		3,970,805	293.21	144,840			(48,187)					(48,187)				0001
Purchased Call/CSII/CSII1002S1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/08/2023	09/09/2025	02/12/2025	Exercise		2,508,543	294.03	92,184		299	(31,504)			299		(31,803)				0001
Purchased Call/CSII/CSII1002S2	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/08/2023	09/08/2025	02/12/2025	Exercise		2,319,423	294.03	87,005		259	(29,689)			259		(29,948)				0001
Purchased Call/CSII/CSII1002S6	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/13/2023	09/12/2025	02/20/2025	Exercise		6,044,926	295.64	227,961		501	(79,209)			501		(79,711)				0001
Purchased Call/CSII/CSII1002SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/18/2023	09/18/2025	02/10/2025	Exercise		2,979,312	295.12	105,231		299	(37,305)			299		(37,604)				0001
Purchased Call/CSII/CSII1002SG	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/22/2023	09/22/2025	01/07/2025	Exercise		3,348,628	290.74	124,890		1,156	(44,228)			1,156		(45,384)				0001
Purchased Call/CSII/CSII1002SI	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/26/2023	09/25/2025	02/10/2025	Exercise		3,910,755	291.84	137,486		581	(49,843)			581		(50,424)				0001
Purchased Call/JSG/JSG505PSI	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	06/30/2025	Expire		194,868	183.72	7,619								21				0001
Purchased Call/JSG/JSG5053S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	07/08/2025	Exercise		893,898	191.33	30,336	2,308	1,746	(561)			1,746		(2,192)				0001
Purchased Call/JSG/JSG5053S5	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	07/10/2025	Exercise		503,719	189.34	18,658	544	685	141			685		(531)				0001
Purchased Call/JSG/JSG5055S1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2027	08/04/2025	Exercise		437,604	187.99	16,200	455	344	(111)			344		(407)				0001
Purchased Call/JSG/JSG5055SS	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2027	08/13/2025	Expire		61,566	190.64	2,432								2				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505SSII	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2027	08/14/2025	Exercise		895,039	192.34	29,925	2,714	1,945	(770)			1,945		(2,689)				0001
Purchased Call/JSG/JSG505T$4	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2027	08/18/2025	Exercise		657,710	195.08	13,625	6,177	5,432	(746)			5,432		(6,135)				0001
Purchased Call/JSG/JSG505TSZ	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	08/28/2025	Exercise		1,079,429	197.35	28,741	7,002	5,386	(1,616)			5,386		(6,977)				0001
Purchased Call/JSG/JSG505USE	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/02/2025	09/02/2027	09/04/2025	Expire		55,937	195.28	2,215								2				0001
Purchased Call/JSG/JSG505VSC	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/12/2025	09/10/2027	09/16/2025	Exercise		273,701	196.4	10,051	408	219	(189)			219		(374)				0001
Purchased Call/CSII/CSII1004SH	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/06/2023	12/05/2025	01/07/2025	Exercise		2,413,620	283.69	88,015		3,460	(37,489)			3,460		(40,949)				0001
Purchased Call/CSII/CSII1004SJ	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/08/2023	12/10/2025	01/27/2025	Exercise		2,805,795	284.33	101,462		3,918	(43,902)			3,918		(47,820)				0001
Purchased Call/CSII/CSII1004SK	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/08/2023	12/09/2025	03/05/2025	Exercise		2,289,764	284.33	83,911		1,285	(38,222)			1,285		(39,507)				0001
Purchased Call/CSII/CSII1004SL	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/08/2023	12/08/2025	01/17/2025	Exercise		2,759,355	284.33	99,985		1,028	(46,038)			1,028		(47,066)				0001
Purchased Call/CSII/CSII1004SM	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/11/2023	12/11/2025	01/17/2025	Exercise		2,732,661	284.03	97,073		1,267	(44,605)			1,267		(45,872)				0001
Purchased Call/CSII/CSII1004SN	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/12/2023	12/12/2025	01/17/2025	Exercise		2,630,636	283.08	101,018		2,272	(45,633)			2,272		(47,905)				0001
Purchased Call/CSII/CSII1004SO	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/13/2023	12/12/2025	01/27/2025	Exercise		6,681,877	284.54	254,926		6,322	(114,832)			6,322		(121,154)				0001
Purchased Call/CSII/CSII1004SP	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/14/2023	12/12/2025	02/10/2025	Exercise		3,576,885	286.24	135,882		1,216	(63,654)			1,216		(64,870)				0001
Purchased Call/CSII/CSII1004SR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/15/2023	12/16/2025	01/24/2025	Exercise		4,428,005	285.84	161,622		3,077	(74,404)			3,077		(77,481)				0001
Purchased Call/CSII/CSII1004SS	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/15/2023	12/17/2025	01/15/2025	Exercise		2,451,511	285.84	92,989		6,694	(38,049)			6,694		(44,744)				0001
Purchased Call/CSII/CSII1004ST	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/19/2023	12/18/2025	03/11/2025	Exercise		1,558,567	287.54	55,848		709	(26,357)			709		(27,066)				0001
Purchased Call/CSII/CSII1004SU	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/19/2023	12/19/2025	02/03/2025	Exercise		2,742,346	288.74	97,993		9,501	(38,049)			9,501		(47,549)				0001
Purchased Call/CSII/CSII1004SV	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/20/2023	12/19/2025	01/27/2025	Exercise		4,520,963	287.37	166,700		3,040	(77,713)			3,040		(80,753)				0001
Purchased Call/CSII/CSII1004SX	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/22/2023	12/22/2025	03/27/2025	Exercise		2,745,378	288.05	101,691		1,040	(48,788)			1,040		(49,828)				0001
Purchased Call/JSG/JSG305K$1	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	03/11/2025	Expire		191,579	208.68	6,859			(612)					(612)				0001
Purchased Call/JSG/JSG305X$A	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	03/14/2025	Exercise		418,676	197.22	15,114		3,461	2,010			3,461		(1,451)				0001
Purchased Call/JSG/JSG305Y$0	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025	03/20/2025	Exercise		1,147,257	195.86	42,104		33,727	29,332			33,727		(4,396)				0001
Purchased Call/JSG/JSG305Y$8	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	03/24/2025	Exercise		241,394	197.68	8,859		4,337	3,389			4,337		(948)				0001
Purchased Call/JSG/JSG305Z$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	04/08/2025	Expire		518,765	205.99	19,402			(2,479)					(2,479)				0001
Purchased Call/JSG/JSG4050$I	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	04/21/2025	Expire		178,236	208.16	6,577			(958)					(958)				0001
Purchased Call/JSG/JSG4052$II	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	05/20/2025	Expire		112,183	195.2	4,162			(771)					(771)				0001
Purchased Call/JSG/JSG4054$P	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	06/10/2025	Expire		302,993	199.72	11,090			(2,376)					(2,376)				0001
Purchased Call/JSG/JSG4058$V	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	08/05/2025	Expire		363,469	213.49	13,521			(3,937)					(3,937)				0001
Purchased Call/JSG/JSG4058$Z	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2025	08/08/2025	Expire		356,729	208.91	13,306			(3,961)					(3,961)				0001
Purchased Call/JSG/JSG4059$H	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	03/26/2025	Exercise		1,059,081	210.38	40,033		612	(11,651)			612		(12,263)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405ASH	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	01/09/2025	Exercise		275,171	200.59	10,374		1,254	(2,066)			1,254		(3,320)				0001
Purchased Call/JSG/JSG405C9K	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	09/19/2025	Expire		293,429	194.81	10,916			(3,878)					(3,878)				0001
Purchased Call/SPX/SPX915CSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/05/2025	08/04/2027	08/07/2025	Expire		1,620,465	6330	207,068								169				0001
Purchased Call/SPX/SPX915DSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2027	08/18/2025	Expire		2,390,000	6468.54	309,505								955				0001
Purchased Call/SPX/SPX915FSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/12/2025	09/13/2027	09/16/2025	Expire		3,727,000	6584.29	482,274								1,591				0001
Purchased Call/SPX/SPX915JSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/26/2025	11/26/2027	12/01/2025	Expire		1,927,000	6802.39	264,577								1,372				0001
Purchased Call/SPX/SPX915KSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/26/2025	12/23/2027	12/30/2025	Expire		2,301,118	6855	319,480								1,313				0001
Purchased Call/SPX/SPX9212SN	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	08/12/2025	Exercise		1,506,387	5617	41,091		258,771	246,409			258,771		(12,361)				0001
Purchased Call/SPX/SPX9212SO	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	08/12/2025	Exercise		1,607,690	5709	36,842		243,600	232,517			243,600		(11,083)				0001
Purchased Call/SPX/SPX9213SC	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2025	08/14/2025	Exercise		1,529,000	5638.1	38,837		263,015	251,118			263,015		(11,896)				0001
Purchased Call/SPX/SPX921ESQ	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/07/2023	12/05/2025	12/09/2025	Exercise		1,439,000	5789.31	28,636		339,257	325,906			339,257		(13,350)				0001
Purchased Call/SPX/SPX921FSY	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2025	12/23/2025	Exercise		1,506,000	4699.23	209,334		674,385	573,308			674,385		(101,078)				0001
Purchased Call/SPX/SPX9216BS	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	12/31/2025	Exercise		1,516,000	5752.41	47,451		366,562	342,902			366,562		(23,660)				0001
Purchased Call/JSG/JSG405E5T		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	03/26/2025	Exercise		341,627	181.71	12,743		5,179	250			5,179		(4,929)				0001
Purchased Call/JSG/JSG405FSX		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	01/17/2025	Exercise		361,472	175.71	13,447		28,072	22,649			28,072		(5,423)				0001
Purchased Call/JSG/JSG405GSL		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	01/30/2025	Exercise		170,712	171.76	6,350		12,717	10,095			12,717		(2,622)				0001
Purchased Call/JSG/JSG505VSZ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2027	09/24/2025	Expire		264,678	191.39	10,508								10				0001
Purchased Call/JSG/JSG505WS5		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2027	09/26/2025	Expire		449,918	192.02	17,817								18				0001
Purchased Call/JSG/JSG505WSG		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2027	09/30/2025	Expire		321,490	192.86	12,731								43				0001
Purchased Call/JSG/JSG6050SM		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/17/2025	11/17/2027	11/19/2025	Exercise		300,005	179.49	5,258	3,326	4,467	1,141			4,467		(3,320)				0001
Purchased Call/JSG/JSG6051S1		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	11/25/2025	Expire		394,878	182.13	15,677								60				0001
Purchased Call/JSG/JSG6053S8		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/20/2027	12/23/2025	Expire		108,695	185.62	4,304								17				0001
Purchased Call/SBG/SBG017VSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	01/07/2025	Exercise		783,754	260.33	28,351		95,027	94,949			95,027		(78)				0001
Purchased Call/SBG/SBG017VSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/07/2025	Exercise		826,491	260.35	37,770		100,118	99,976			100,118		(142)				0001
Purchased Call/SBG/SBG017VSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2023	01/09/2025	01/13/2025	Exercise		2,774,328	262.57	109,609		310,642	309,428			310,642		(1,214)				0001
Purchased Call/SBG/SBG017WS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2025	01/21/2025	Exercise		1,057,059	264.66	40,460		114,594	113,759			114,594		(835)				0001
Purchased Call/SBG/SBG117ESL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	01/24/2025	Exercise		254,132	286.37	111,759		11,077	2,374			11,077		(8,985)				0001
Purchased Call/CSII/CSII1002SM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	09/29/2023	09/29/2025	03/05/2025	Exercise		2,399,259	292.55	81,204		182	(30,141)			182		(30,322)				0001
Purchased Call/CSII/CSII1002SP		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	10/02/2023	10/02/2025	01/22/2025	Exercise		5,650,717	290.97	198,939		2,051	(72,868)			2,051		(74,919)				0001
Purchased Call/CSII/CSII1002SQ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	10/03/2023	10/03/2025	01/17/2025	Exercise		3,129,529	290.4	109,925		852	(40,845)			852		(41,697)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII10026X		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/10/2023	10/10/2025	03/18/2025	Exercise		3,647,137	290.91	128,295		397	(49,378)			397		(49,775)				0001
Purchased Call/CSII/CSII10038D		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/13/2023	10/14/2025	01/27/2025	Exercise		2,247,429	289.57	82,959		744	(31,851)			744		(32,595)				0001
Purchased Call/CSII/CSII10038Z		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/13/2023	10/13/2025	03/19/2025	Exercise		2,152,898	289.57	83,351		312	(32,403)			312		(32,714)				0001
Purchased Call/CSII/CSII10038S		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/18/2023	10/17/2025	01/22/2025	Exercise		5,937,125	292.62	213,506		1,476	(83,388)			1,476		(84,863)				0001
Purchased Call/JSG/JSG4051SS		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	11/25/2025	Expire		515,432	188.87	19,174			(8,534)					(8,534)				0001
Purchased Call/JSG/JSG405KSN		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	02/10/2025	Exercise		953,780	193.21	35,767		3,511	(13,635)			3,511		(17,146)				0001
Purchased Call/JSG/JSG405MSP		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	09/10/2025	Exercise		23,016	194.92	6,459		588	147			588		(449)				0001
Purchased Call/SPX/SPXA050SV		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/30/2023	01/29/2025	01/31/2025	Exercise		1,501,339	4789	70,976		463,864	461,135			463,864		(2,730)				0001
Purchased Call/SPX/SPXA05NS1		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025	03/25/2025	Exercise		1,746,703	5132	38,711		236,182	231,952			236,182		(4,230)				0001
Purchased Call/SPX/SPXA05SSV		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/09/2023	05/08/2025	05/12/2025	Exercise		1,973,144	4079	284,088		760,772	711,212			760,772		(49,559)				0001
Purchased Call/SPX/SPXA05TS7		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	05/13/2025	Exercise		1,911,540	4131	253,437		707,886	663,141			707,886		(44,745)				0001
Purchased Call/SPX/SPXA21LSH		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/03/2025	02/03/2027	02/05/2025	Expire		1,507,000	5976.59	207,665								27				0001
Purchased Call/SPX/SPXA21PSN		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/31/2025	03/31/2027	04/02/2025	Expire		2,094,000	5583.79	283,109								96				0001
Purchased Call/SPX/SPXA21SSS		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/21/2025	04/09/2027	04/23/2025	Expire		1,716,098	5418	182,503								75				0001
Purchased Call/SPX/SPXA211SU		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	05/09/2025	05/11/2027	05/13/2025	Expire		2,361,000	5659.91	332,901								782				0001
Purchased Call/SPX/SPXA21VS5		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	05/23/2025	05/25/2027	05/28/2025	Expire		1,503,000	7369.58	33,216								113				0001
Purchased Call/SPX/SPXA21WSN		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	06/20/2025	06/17/2027	06/24/2025	Expire		1,579,336	5982	210,809								564				0001
Purchased Call/SPX/SPXA21XSR		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/03/2025	07/06/2027	07/08/2025	Expire		1,531,000	6279.35	201,173								764				0001
Purchased Call/CSII/CSII1004SY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2023	12/23/2025	03/14/2025	Exercise		2,201,766	288.05	80,585		1,491	(37,970)			1,491		(39,461)				0001
Purchased Call/CSII/CSII1005S0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/27/2023	12/26/2025	01/15/2025	Exercise		5,024,920	288.69	176,088		1,943	(85,264)			1,943		(87,207)				0001
Purchased Call/CSII/CSII1005S1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/28/2023	12/26/2025	01/28/2025	Exercise		4,581,257	287.42	170,273		4,712	(79,870)			4,712		(84,582)				0001
Purchased Call/CSII/CSII1005S2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/29/2023	12/29/2025	04/03/2025	Exercise		3,160,471	286.98	120,709		998	(59,336)			998		(60,334)				0001
Purchased Call/CSII/CSII1005S3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/29/2023	12/30/2025	02/14/2025	Exercise		1,855,547	286.98	67,391		1,431	(32,241)			1,431		(33,672)				0001
Purchased Call/CSII/CSII1005S5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/02/2024	01/02/2026	03/11/2025	Exercise		147,828	288.28	127,788		751	(1,980)			751		(2,999)				0001
Purchased Call/CSII/CSII1005S6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/03/2024	01/02/2026	01/14/2025	Exercise		362,935	288.55	175,366		3,061	(2,426)			3,061		(5,750)				0001
Purchased Call/CSII/CSII1005S7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/04/2024	01/02/2026	02/10/2025	Exercise		141,497	287.02	166,242		1,506	(1,116)			1,506		(2,910)				0001
Purchased Call/CSII/CSII1005S8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/05/2024	01/06/2026	02/12/2025	Exercise		237,219	287.17	110,963		4,053	(383)			4,053		(4,707)				0001
Purchased Call/CSII/CSII1005S9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/05/2024	01/05/2026	01/29/2025	Exercise		461,028	287.17	77,421		5,597	(2,823)			5,597		(8,505)				0001
Purchased Call/CSII/CSII1005SB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/08/2024	01/08/2026	01/24/2025	Exercise		103,595	286.13	96,777		1,367	(578)			1,367		(2,083)				0001
Purchased Call/CSII/CSII1005SC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/09/2024	01/09/2026	03/14/2025	Exercise		591,596	284.22	123,088		4,074	(6,995)			4,074		(11,303)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII10059D		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/10/2024	01/09/2026	02/10/2025	Exercise		703,775	283.32	260,441		13,876	642			13,876		(13,966)				0001
Purchased Call/CSII10059F		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/15/2026	06/18/2025	Exercise		30,060	282.26	22,163		152	(426)			152		(645)				0001
Purchased Call/CSII10059G		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/13/2026	01/06/2025	Exercise		375,394	282.26	113,313		4,934	(2,249)			4,934		(7,521)				0001
Purchased Call/SBG/SBG017IISE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/30/2025	Exercise		231,325	268.15	8,420		25,652	25,340			25,652		(312)				0001
Purchased Call/SBG/SBG017IISF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	01/31/2025	Exercise		345,920	268.15	12,591		39,063	38,580			39,063		(484)				0001
Purchased Call/SBG/SBG017IISS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	02/14/2025	Exercise		241,879	268.05	8,732		28,659	28,156			28,659		(503)				0001
Purchased Call/SBG/SBG017IISZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/17/2025	02/19/2025	Exercise		2,099,351	269.38	75,725		250,447	245,539			250,447		(4,908)				0001
Purchased Call/SBG/SBG017IIS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	02/27/2025	Exercise		1,363,525	268.05	48,951		152,728	149,030			152,728		(3,698)				0001
Purchased Call/CSII10039F		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/27/2023	10/29/2025	03/05/2025	Exercise		2,393,530	284.89	88,428		1,053	(35,476)			1,053		(36,529)				0001
Purchased Call/CSII10039G		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/27/2023	10/27/2025	01/31/2025	Exercise		2,574,153	284.89	97,928		1,597	(38,737)			1,597		(40,334)				0001
Purchased Call/CSII10039L		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/03/2023	11/04/2025	01/17/2025	Exercise		3,000,336	288.46	109,193		2,420	(43,642)			2,420		(46,062)				0001
Purchased Call/CSII10039P		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/07/2023	11/07/2025	01/15/2025	Exercise		2,672,229	286.84	91,799		2,346	(36,767)			2,346		(39,113)				0001
Purchased Call/SPX/SPXA211SF		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/14/2025	07/14/2027	07/16/2025	Expire		2,024,000	6268.56	268,990								197				0001
Purchased Call/SPX/SPXA212S9		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/22/2025	07/22/2027	07/24/2025	Expire		2,221,000	6281.23	300,057								229				0001
Purchased Call/SPX/SPXA212SK		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/30/2025	07/23/2027	08/01/2025	Expire		1,610,005	6389	203,956								162				0001
Purchased Call/SPX/SPXB050SU		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/27/2023	07/18/2025	07/22/2025	Exercise		1,523,716	4535	215,920		591,961	532,417			591,961		(59,543)				0001
Purchased Call/SPX/SPXB052SG		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2023	08/08/2025	08/12/2025	Exercise		1,501,035	5150	84,472		420,174	394,265			420,174		(25,909)				0001
Purchased Call/SPX/SPXB052SI		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	08/19/2025	Exercise		1,613,402	5342	66,331		404,346	383,554			404,346		(20,792)				0001
Purchased Call/SPX/SPXB052SK		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/24/2023	08/22/2025	08/26/2025	Exercise		1,822,000	5551.35	45,003		381,178	366,715			381,178		(14,463)				0001
Purchased Call/SPX/SPXB052ST		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	09/03/2025	Exercise		1,813,000	4450.29	267,599		806,966	718,137			806,966		(88,829)				0001
Purchased Call/SPX/SPXB056S2		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	10/15/2025	Exercise		1,540,317	4364	213,526		772,544	689,489			772,544		(83,054)				0001
Purchased Call/SPX/SPXB057SP		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	10/31/2025	Exercise		1,672,000	4045.32	263,507		1,155,422	1,046,621			1,155,422		(108,801)				0001
Purchased Call/SPX/SPXB058SG		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	11/04/2025	Exercise		1,450,000	4177.68	218,370		910,991	820,103			910,991		(90,888)				0001
Purchased Call/SPX/SPXB059S3		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/07/2023	11/06/2025	11/10/2025	Exercise		1,628,511	4346	232,741		885,621	786,834			885,621		(98,787)				0001
Purchased Call/SPX/SPXB059S4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/07/2023	10/31/2025	11/04/2025	Exercise		1,526,777	5451	40,708		490,387	473,303			490,387		(17,084)				0001
Purchased Call/SPX/SPXB210SY		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/29/2025	08/27/2027	09/03/2025	Expire		1,750,000	6460.26	225,925								984				0001
Purchased Call/SPX/SPXB211S6		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/03/2025	09/02/2027	09/05/2025	Expire		1,460,126	6424	188,185								174				0001
Purchased Call/SPX/SPXB211S7		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/04/2025	09/03/2027	09/08/2025	Expire		1,483,000	6414.3	204,506								664				0001
Purchased Call/SPX/SPXB211SA		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/05/2025	09/03/2027	09/09/2025	Expire		4,545,000	6462.06	592,214								1,928				0001
Purchased Call/SPX/SPXB211SG		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/08/2025	09/03/2027	09/10/2025	Expire		1,639,508	6480	212,178								201				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB211SO		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2027	09/17/2025	Expire		3,046,000	6582.2	404,204							392				0001
Purchased Call/SPX/SPXB211SU		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	09/23/2025	Expire		2,683,000	6647.7	354,156							1,187				0001
Purchased Call/SPX/SPXB213SO		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/02/2025	09/29/2027	10/06/2025	Expire		1,679,459	6665	232,616							806				0001
Purchased Call/JSG/JSG405SSC		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	02/10/2025	Exercise		24,648	202.65	3,527		654	99			654		(559)			0001
Purchased Call/CSII/CSII10056H		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/12/2026	01/23/2025	Exercise		193,181	282.26	155,216		3,226	(466)			3,226		(4,000)			0001
Purchased Call/CSII/CSII10056I		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/12/2024	01/14/2026	01/06/2025	Exercise		79,001	282.26	49,486		1,050	(464)			1,050		(1,673)			0001
Purchased Call/CSII/CSII10056J		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/16/2024	01/16/2026	01/08/2025	Exercise		186,461	280.31	260,742		3,500	(77)			3,500		(3,959)			0001
Purchased Call/CSII/CSII10056K		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/17/2024	01/16/2026	01/09/2025	Exercise		338,602	279.05	232,109		9,382	2,896			9,382		(6,986)			0001
Purchased Call/CSII/CSII10056L		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/18/2024	01/16/2026	01/10/2025	Exercise		142,843	277.79	119,720		2,622	(126)			2,622		(3,048)			0001
Purchased Call/CSII/CSII10056M		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/19/2024	01/16/2026	03/27/2025	Exercise		187,639	276.86	29,366		3,330	(284)			3,330		(3,668)			0001
Purchased Call/CSII/CSII10056O		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/19/2024	01/21/2026	01/14/2025	Exercise		209,179	276.86	105,859		5,618	1,552			5,618		(4,334)			0001
Purchased Call/CSII/CSII10056P		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/22/2024	01/22/2026	02/10/2025	Exercise		341,926	276.41	206,647		7,545	911			7,545		(6,945)			0001
Purchased Call/CSII/CSII10056Q		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/23/2024	01/23/2026	01/09/2025	Exercise		209,891	276.26	80,290		6,043	1,954			6,043		(4,189)			0001
Purchased Call/CSII/CSII10056R		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/24/2024	01/23/2026	02/14/2025	Exercise		470,582	275.31	120,693		16,993	7,812			16,993		(9,396)			0001
Purchased Call/CSII/CSII10056S		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/25/2024	01/23/2026	01/17/2025	Exercise		180,004	276.47	93,099		3,948	421			3,948		(3,762)			0001
Purchased Call/CSII/CSII10056T		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/26/2024	01/28/2026	03/05/2025	Exercise		85,307	277.31	53,335		1,758	70			1,758		(1,825)			0001
Purchased Call/CSII/CSII10056V		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/26/2024	01/26/2026	01/21/2025	Exercise		214,165	277.31	162,115		4,822	606			4,822		(4,485)			0001
Purchased Call/CSII/CSII10056W		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/29/2024	01/29/2026	02/10/2025	Exercise		352,176	277.52	103,336		7,974	917			7,974		(7,188)			0001
Purchased Call/SBG/SBG117FSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	02/12/2025	Exercise		107,567	290.45	157,186		5,195	1,447			5,195		(3,959)			0001
Purchased Call/SPX/SPXB213SM		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2027	10/10/2025	Expire		1,896,000	6676.05	267,905							283				0001
Purchased Call/SPX/SPXB216SX		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/03/2025	12/02/2027	12/05/2025	Expire		1,392,367	6812	196,026							249				0001
Purchased Call/SPX/SPXB217SV		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2027	12/15/2025	Expire		1,845,000	6866.5	257,193							1,025				0001
Purchased Call/SPX/SPXC059SX		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/29/2025	01/27/2027	01/31/2025	Expire		1,972,028	5972	277,619							29				0001
Purchased Call/SPX/SPXC05ASQ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/10/2025	02/04/2027	02/12/2025	Expire		1,717,446	6026	237,884							35				0001
Purchased Call/SPX/SPXC05CS4		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2027	02/25/2025	Expire		1,817,000	5992.08	249,292							442				0001
Purchased Call/SPX/SPXC05KS3		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	04/16/2025	Expire		1,469,786	5263	248,070							96				0001
Purchased Call/SPX/SPXC05SSU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2027	06/11/2025	Expire		1,701,000	5945.82	240,692							145				0001
Purchased Call/SPX/SPXC178SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2023	01/03/2025	01/07/2025	Exercise		1,658,150	4963	62,101		421,172	421,000			421,172		(172)			0001
Purchased Call/SPX/SPXC178SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	01/21/2025	Exercise		2,518,000	3951.1	385,002		1,218,029	1,210,107			1,218,029		(7,922)			0001
Purchased Call/SPX/SPXC178SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	04/01/2025	Exercise		1,629,315	3965	241,822		687,875	659,308			687,875		(28,567)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17BSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/15/2025	Exercise		1,624,419	4102	233,006		499,499	467,360			499,499		(32,139)				0001
Purchased Call/SPX/SPXC17FSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	06/11/2025	Exercise		1,705,000	4245.12	245,520		698,345	644,648			698,345		(53,697)				0001
Purchased Call/SPX/SPXC17FSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	06/23/2025	Exercise		2,212,000	4387.54	310,565		809,982	738,313			809,982		(71,669)				0001
Purchased Call/SPX/SPXC17GS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	07/08/2025	Exercise		2,082,530	4450	277,206		856,135	786,068			856,135		(70,067)				0001
Purchased Call/SPX/SPXC17JS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2023	09/11/2025	09/15/2025	Exercise		1,489,837	4463	211,617		705,325	631,782			705,325		(73,543)				0001
Purchased Call/SPX/SPXC17KSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	10/17/2025	Exercise		2,206,000	4288.83	334,871		1,214,294	1,082,459			1,214,294		(131,835)				0001
Purchased Call/SPX/SPXC17LSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	10/22/2025	Exercise		1,543,937	4245	223,358		885,980	796,145			885,980		(89,835)				0001
Purchased Call/SPX/SPXC17NSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	12/09/2025	Exercise		1,625,878	4527	229,570		831,414	724,387			831,414		(107,027)				0001
Purchased Call/SPX/SPXD053SC		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/26/2025	08/25/2027	08/28/2025	Expire		2,208,687	6415	293,382								263				0001
Purchased Call/SPX/SPXD054SX		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2027	09/12/2025	Expire		2,729,617	6499	359,440								342				0001
Purchased Call/SPX/SPXD057SA		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	09/30/2025	Expire		2,673,000	8238.190000000001	65,489								223				0001
Purchased Call/SBG/SBG017YS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2023	03/27/2025	02/21/2025	Exercise		1,109,208	260.65	41,673		164,867	160,001			164,867		(4,867)				0001
Purchased Call/SBG/SBG017YSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	04/08/2025	Exercise		3,853,777	264.34	138,308		295,811	278,106			295,811		(17,705)				0001
Purchased Call/SBG/SBG017YSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	04/08/2025	Exercise		2,766,753	263.81	101,673		218,332	205,266			218,332		(13,066)				0001
Purchased Call/SBG/SBG017YSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	04/28/2025	Exercise		3,091,710	264.49	105,706		238,553	222,139			238,553		(16,414)				0001
Purchased Call/SBG/SBG017YST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	04/29/2025	Exercise		1,103,510	263.15	39,893		92,612	86,362			92,612		(6,250)				0001
Purchased Call/JSG/JSG5054SW		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	01/02/2026	Exercise		81,006	210.05	10,054		737	(2,476)			737		(3,232)				0001
Purchased Call/JSG/JSG505ESH		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	02/04/2025	Expire		242,117	198.74	9,539								15				0001
Purchased Call/JSG/JSG5055S5		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	02/25/2025	Exercise		325,367	202.12	11,918	418	161	(257)			161		(397)				0001
Purchased Call/JSG/JSG5055SQ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	03/04/2025	Expire		302,878	205.29	11,933								22				0001
Purchased Call/JSG/JSG5055SX		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	03/06/2025	Exercise		1,237,435	201.22	31,258	8,625	4,224	(4,400)			4,224		(8,617)				0001
Purchased Call/JSG/JSG5059HS5		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	03/10/2025	Exercise		306,735	202.32	8,698	1,648	719	(929)			719		(1,631)				0001
Purchased Call/CSII/CSII10038U		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/10/2023	11/11/2025	03/05/2025	Exercise		1,358,412	285.35	49,446		852	(20,475)			852		(21,327)				0001
Purchased Call/CSII/CSII10038Z		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/17/2023	11/17/2025	01/15/2025	Exercise		5,440,334	286.83	197,666		2,671	(84,422)			2,671		(87,093)				0001
Purchased Call/CSII/CSII10045S		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/24/2023	11/26/2025	02/04/2025	Exercise		1,279,750	287.31	36,692	3,033	5,914	(13,733)			5,914		(19,647)				0001
Purchased Call/CSII/CSII10058X		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/30/2024	01/30/2026	01/06/2025	Exercise		261,866	278.28	64,057		4,075	(1,097)			4,075		(5,247)				0001
Purchased Call/CSII/CSII10059Y		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/31/2024	01/30/2026	01/16/2025	Exercise		739,486	277.71	260,678		21,254	6,526			21,254		(15,219)				0001
Purchased Call/CSII/CSII10059Z		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/01/2024	01/30/2026	05/13/2025	Exercise		30,669	278.84	33,748		617	(3)			617		(710)				0001
Purchased Call/CSII/CSII10066Z		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/02/2024	02/02/2026	01/22/2025	Exercise		142,612	277.16	88,342		3,019	130			3,019		(3,032)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100663		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2024	02/05/2026	03/14/2025	Exercise		47,679	274.25	161,333		1,428	457			1,428		(1,194)				0001
Purchased Call/CSII/CSII100664		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/06/2024	02/06/2026	02/21/2025	Exercise		129,736	275.49	51,505		5,014	2,366			5,014		(2,722)				0001
Purchased Call/CSII/CSII100665		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/07/2024	02/06/2026	01/30/2025	Exercise		262,328	275.53	145,056		9,310	3,949			9,310		(5,595)				0001
Purchased Call/CSII/CSII100666		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/08/2024	02/06/2026	01/31/2025	Exercise		678,575	275.72	104,513		14,128	241			14,128		(14,108)				0001
Purchased Call/CSII/CSII100668		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/09/2024	02/09/2026	04/07/2025	Exercise		69,528	275.01	81,333		1,664	235			1,664		(1,608)				0001
Purchased Call/CSII/CSII100669		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/09/2024	02/10/2026	02/03/2025	Exercise		402,874	275.01	62,859		14,021	5,706			14,021		(8,446)				0001
Purchased Call/CSII/CSII10066A		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/12/2024	02/12/2026	02/06/2025	Exercise		389,782	276.41	129,986		5,811	(2,184)			5,811		(8,179)				0001
Purchased Call/SPX/SPXD05DSJ		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/24/2025	10/22/2027	10/28/2025	Expire		1,942,000	6747.54	265,666								964				0001
Purchased Call/SPX/SPXD051S4		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/18/2025	11/18/2027	11/20/2025	Expire		1,710,000	6531.29	256,158								310				0001
Purchased Call/SPX/SPXD05LSD		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/08/2025	12/08/2027	12/10/2025	Expire		1,916,000	6815.7	268,432								345				0001
Purchased Call/SPX/SPXD05NST		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/16/2025	12/16/2027	12/18/2025	Expire		1,647,000	6762.86	229,592								302				0001
Purchased Call/SPX/SPXD17DS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	01/07/2025	Expire		2,711,000	5942.47	361,919								508				0001
Purchased Call/SPX/SPXD17NSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/07/2025	08/04/2026	05/09/2025	Expire		2,812,500	5200	141,095								(15)				0001
Purchased Call/SPX/SPXE17KST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	11/10/2025	Expire		2,818,000	6700.16	396,211								1,475				0001
Purchased Call/SPX/SPXG00DSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	10/07/2025	Exercise		1,677,000	5254.61	63,055		575,457	551,506			575,457		(23,951)				0001
Purchased Call/SPX/SPXG00GS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	10/20/2025	Exercise		2,024,991	4327	305,344		1,065,859	945,064			1,065,859		(120,795)				0001
Purchased Call/SPX/SPXG00HSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/17/2025	10/21/2025	Exercise		1,505,891	5359	33,377		459,364	445,930			459,364		(13,434)				0001
Purchased Call/SPX/SPXG001SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	10/28/2025	Exercise		1,500,962	4128	227,024		966,920	873,975			966,920		(92,945)				0001
Purchased Call/SPX/SPXG001SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/20/2025	10/22/2025	Exercise		1,509,019	5002	67,473		618,727	591,325			618,727		(27,402)				0001
Purchased Call/SPX/SPXG00QS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/01/2025	12/03/2025	Exercise		2,063,000	4534.9	289,026		1,022,706	889,921			1,022,706		(132,785)				0001
Purchased Call/SPX/SPXG00QSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	12/02/2025	Exercise		1,574,024	5574	46,599		439,905	418,572			439,905		(21,334)				0001
Purchased Call/SPX/SPXG00USG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2025	12/24/2025	Exercise		1,678,000	4730.86	223,845		757,941	648,485			757,941		(109,456)				0001
Purchased Call/SBG/SBG117GS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	01/17/2025	Exercise		1,892,485	294.23	60,414	3,125	4,352	1,227			4,352		(3,002)				0001
Purchased Call/SBG/SBG017YSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	02/07/2025	Exercise		1,819,628	264.39	69,675		144,422	132,333			144,422		(12,089)				0001
Purchased Call/SBG/SBG017YSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	03/14/2025	Exercise		624,273	264.39	22,786		50,574	46,881			50,574		(3,693)				0001
Purchased Call/SBG/SBG017ZS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	05/09/2025	Exercise		688,800	262.96	25,441		59,867	55,451			59,867		(4,416)				0001
Purchased Call/SBG/SBG017ZSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	05/15/2025	Exercise		1,189,858	262.37	43,624		118,175	110,264			118,175		(7,912)				0001
Purchased Call/JSG/JSG505HSC		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/05/2027	03/11/2025	Expire		88,867	204.41	3,475								7				0001
Purchased Call/JSG/JSG505HSD		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/07/2025	03/08/2027	03/11/2025	Expire		186,093	204.41	7,276								14				0001
Purchased Call/JSG/JSG505JS9		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/02/2025	04/02/2027	04/04/2025	Expire		179,063	202.87	6,948								2				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505MSJ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	05/19/2025	Expire		234,001	184.58	9,056							22				0001
Purchased Call/JSG/JSG505MSR		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	05/20/2025	Expire		90,819	186.61	3,515							8				0001
Purchased Call/JSG/JSG505NSD		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	05/29/2025	Exercise		372,944	183.58	10,567	1,952	1,929	(23)			1,929		(1,946)			0001
Purchased Call/JSG/JSG505NSY		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	06/06/2025	Expire		294,683	183.63	11,522							7				0001
Purchased Call/JSG/JSG505QSK		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	06/16/2025	Expire		259,164	187.8	10,107							26				0001
Purchased Call/CSII/CSII1004SF		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/04/2023	12/04/2025	05/12/2025	Exercise		2,745,080	286.19	92,608	201	201	(42,730)			201		(42,932)			0001
Purchased Call/CSII/CSII1004SQ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/15/2023	12/15/2025	01/17/2025	Exercise		2,919,407	285.84	113,090	2,065	2,065	(52,275)			2,065		(54,340)			0001
Purchased Call/CSII/CSII1006SB		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/13/2024	02/13/2026	01/17/2025	Exercise		129,113	275.03	106,456	4,747	4,747	2,081			4,747		(2,812)			0001
Purchased Call/CSII/CSII1006SD		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/15/2024	02/13/2026	01/06/2025	Exercise		174,678	277.64	72,672	3,863	3,863	231			3,863		(3,855)			0001
Purchased Call/CSII/CSII1006SE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/16/2024	02/17/2026	03/28/2025	Exercise		143,800	278.01	29,782	3,045	3,045	37			3,045		(3,091)			0001
Purchased Call/CSII/CSII1006SF		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/16/2024	02/13/2026	01/06/2025	Exercise		141,028	278.01	112,479	2,984	2,984	55			2,984		(3,127)			0001
Purchased Call/CSII/CSII1006SG		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/16/2024	02/18/2026	03/28/2025	Exercise		234,522	278.01	105,964	5,700	5,700	777			5,700		(5,251)			0001
Purchased Call/CSII/CSII1006SH		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/16/2024	02/19/2026	01/17/2025	Exercise		118,726	278.01	99,703	2,530	2,530	35			2,530		(2,642)			0001
Purchased Call/CSII/CSII1006SI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/20/2024	02/20/2026	01/22/2025	Exercise		101,872	277.66	131,778	2,335	2,335	189			2,335		(2,334)			0001
Purchased Call/CSII/CSII1006SJ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/21/2024	02/20/2026	01/22/2025	Exercise		122,092	279.33	154,206	3,198	3,198	630			3,198		(2,913)			0001
Purchased Call/CSII/CSII1006SL		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/24/2026	01/22/2025	Exercise		134,307	278.34	75,742	3,289	3,289	437			3,289		(3,046)			0001
Purchased Call/CSII/CSII1006SO		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/26/2024	02/26/2026	02/20/2025	Exercise		95,522	277.89	165,280	2,594	2,594	558			2,594		(2,267)			0001
Purchased Call/CSII/CSII1006SQ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2024	02/27/2026	01/17/2025	Exercise		394,660	279.08	134,512	7,962	7,962	(480)			7,962		(8,650)			0001
Purchased Call/CSII/CSII1006SS		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/27/2026	03/11/2025	Exercise		224,704	279.16	109,709	3,447	3,447	(1,386)			3,447		(4,981)			0001
Purchased Call/CSII/CSII1006ST		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	03/02/2026	02/25/2025	Exercise		68,835	279.16	43,371	1,633	1,633	144			1,633		(1,601)			0001
Purchased Call/CSII/CSII1006SII		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/05/2024	03/05/2026	01/17/2025	Exercise		234,660	279.22	82,898	8,191	8,191	3,100			8,191		(5,199)			0001
Purchased Call/CSII/CSII1006SZ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/08/2024	03/09/2026	02/21/2025	Exercise		206,968	280.94	78,119	5,121	5,121	571			5,121		(4,740)			0001
Purchased Call/CSII/CSII1007S1		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/08/2024	03/10/2026	03/28/2025	Exercise		64,051	280.94	53,651	1,417	1,417	8			1,417		(1,552)			0001
Purchased Call/JSG/JSG505QSR		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	06/17/2025	Exercise		615,069	184.27	23,024	482	418	(64)			418		(422)			0001
Purchased Call/JSG/JSG505PSII		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2027	07/07/2025	Exercise		287,537	190.32	10,294	503	324	(180)			324		(464)			0001
Purchased Call/JSG/JSG505QSS		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	07/18/2025	Exercise		430,369	186.37	12,726	2,072	2,178	106			2,178		(2,063)			0001
Purchased Call/JSG/JSG505SS9		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/04/2025	08/04/2027	08/06/2025	Expire		63,583	190.77	2,512							2				0001
Purchased Call/JSG/JSG505SSR		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	08/12/2025	Expire		232,512	191.87	9,184							28				0001
Purchased Call/SBG/SBG1176SJ		N/A	Equity/Index	BarclaysBankPLC 05GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	01/30/2025	Exercise		1,757,954	297.89	64,705	1,059	916	(143)			916		(1,018)			0001
Purchased Call/CSII/CSII1004SII		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/21/2023	12/19/2025	03/05/2025	Exercise		3,379,333	288.13	123,645		749	(59,610)			749		(60,359)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1004SZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/26/2023	12/26/2025	02/05/2025	Exercise		5,607,661	288.7	196,704		2,971	(94,390)			2,971		(97,361)				0001
Purchased Call/SPX/SPXI13AS4		N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	03/23/2023	03/21/2025	03/25/2025	Exercise		1,647,076	4618	93,782		440,815	430,596			440,815		(10,219)				0001
Purchased Call/SPX/SPXI13ZS5		N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	06/28/2023	06/27/2025	07/01/2025	Exercise		1,853,507	4361	253,712		765,362	703,677			765,362		(61,686)				0001
Purchased Call/SPX/SPXJ004SA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/25/2025	04/27/2027	04/29/2025	Expire		1,406,000	7000.44	37,118								83				0001
Purchased Call/SPX/SPXJ00ASC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/10/2025	06/10/2027	06/12/2025	Expire		1,666,000	6014.65	228,242								138				0001
Purchased Call/SPX/SPXJ00BSII		N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J8570P30	06/23/2025	01/29/2027	06/25/2025	Expire		1,487,500	7400	23,253								14				0001
Purchased Call/CSII/CSII1007S4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2026	02/11/2025	Exercise		101,080	282.45	95,383		2,415	181			2,415		(2,442)				0001
Purchased Call/CSII/CSII1007S5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/14/2024	03/13/2026	03/07/2025	Exercise		246,454	282.3	121,441		3,157	(2,297)			3,157		(5,740)				0001
Purchased Call/CSII/CSII1007S6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/15/2024	03/16/2026	02/28/2025	Exercise		253,712	282.79	94,529		5,316	(337)			5,316		(5,887)				0001
Purchased Call/CSII/CSII1007S7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/15/2024	03/13/2026	04/07/2025	Exercise		257,895	282.79	77,103		2,776	(2,939)			2,776		(5,824)				0001
Purchased Call/CSII/CSII1007S9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2024	03/18/2026	01/06/2025	Exercise		316,320	282.87	108,738		8,536	1,484			8,536		(7,193)				0001
Purchased Call/CSII/CSII1007SA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/19/2024	03/19/2026	03/12/2025	Exercise		72,341	283.63	48,699		1,283	(334)			1,283		(1,688)				0001
Purchased Call/CSII/CSII1007SB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/20/2024	03/20/2026	02/28/2025	Exercise		85,474	283.76	105,551		1,259	(660)			1,259		(2,110)				0001
Purchased Call/CSII/CSII1007SC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/21/2024	03/20/2026	01/15/2025	Exercise		588,396	284.09	102,841		6,093	(7,174)			6,093		(13,451)				0001
Purchased Call/CSII/CSII1007SD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/22/2024	03/24/2026	01/06/2025	Exercise		208,499	283.44	91,105		5,033	297			5,033		(4,965)				0001
Purchased Call/CSII/CSII1007SF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/22/2024	03/20/2026	01/27/2025	Exercise		684,909	283.44	159,984		14,442	(1,022)			14,442		(15,664)				0001
Purchased Call/CSII/CSII1007SG		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/25/2024	03/25/2026	02/10/2025	Exercise		849,093	284.37	154,707		4,553	(14,728)			4,553		(19,451)				0001
Purchased Call/CSII/CSII1007SH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2026	05/08/2025	Exercise		65,524	283.7	52,285		952	(540)			952		(1,566)				0001
Purchased Call/CSII/CSII1007SJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2024	03/31/2026	01/06/2025	Exercise		355,497	286.71	74,415		4,445	(3,724)			4,445		(8,337)				0001
Purchased Call/CSII/CSII1007SM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/01/2024	04/01/2026	01/06/2025	Exercise		358,344	286.49	180,275		4,506	(4,095)			4,506		(8,840)				0001
Purchased Call/JSG/JSG505TSF		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	08/21/2025	Exercise		609,362	197.28	21,430	1,320	733	(587)			733		(1,301)				0001
Purchased Call/JSG/JSG505TSV		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2027	08/27/2025	Expire		358,340	197.45	14,154								13				0001
Purchased Call/JSG/JSG505USC		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/29/2025	08/30/2027	09/03/2025	Exercise		675,782	197.88	24,109	1,326	745	(581)			745		(1,221)				0001
Purchased Call/JSG/JSG505USL		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/04/2025	09/03/2027	09/08/2025	Expire		263,128	196.87	10,420								34				0001
Purchased Call/JSG/JSG505X5A		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2027	10/10/2025	Expire		357,940	192.16	14,246								15				0001
Purchased Call/JSG/JSG505X5U		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/15/2025	10/15/2027	10/17/2025	Exercise		980,883	188.34	37,881	628	405	(223)			405		(587)				0001
Purchased Call/JSG/JSG505YSP		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/24/2025	10/25/2027	10/28/2025	Expire		449,021	189	17,916								65				0001
Purchased Call/JSG/JSG505Z94		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/30/2025	10/29/2027	11/03/2025	Exercise		357,215	181.98	12,774	704	618	(86)			618		(657)				0001
Purchased Call/JSG/JSG6050SA		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/13/2025	11/12/2027	11/17/2025	Expire		315,735	184.39	12,535								47				0001
Purchased Call/JSG/JSG6050SS		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/19/2025	11/19/2027	11/21/2025	Exercise		373,468	178.04	13,927	469	579	111			579		(452)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII10059N		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/19/2024	01/20/2026	06/25/2025	Exercise		61,444	276.86	19,453		795	(394)			795		(1,222)				0001
Purchased Call/CSII10058U		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/26/2024	01/27/2026	03/05/2025	Exercise		116,446	277.31	91,078		2,580	279			2,580		(2,539)				0001
Purchased Call/SBG/SBG117GSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	02/13/2025	Exercise		2,404,400	299.94	83,121	2,067	1,654	(413)			1,654		(2,054)				0001
Purchased Call/SBG/SBG117HS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	02/19/2025	Exercise		1,680,346	301.81	55,715	2,809	2,085	(724)			2,085		(2,670)				0001
Purchased Call/SBG/SBG117HS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	02/20/2025	Exercise		962,143	302.71	33,303	511	353	(158)			353		(505)				0001
Purchased Call/CSII/CSII10079N		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/02/2024	04/02/2026	02/28/2025	Exercise		92,825	287.26	83,542		1,033	(1,200)			1,033		(2,355)				0001
Purchased Call/CSII/CSII10079P		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/04/2024	04/02/2026	02/10/2025	Exercise		413,398	287.63	145,589		3,172	(6,826)			3,172		(10,358)				0001
Purchased Call/CSII/CSII10079Q		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/05/2024	04/06/2026	01/06/2025	Exercise		261,197	288.07	118,039		3,003	(3,344)			3,003		(6,643)				0001
Purchased Call/CSII/CSII10079R		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/05/2024	04/07/2026	01/06/2025	Exercise		296,334	288.07	57,180		2,235	(4,971)			2,235		(7,332)				0001
Purchased Call/CSII/CSII10079S		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/05/2024	04/02/2026	02/28/2025	Exercise		588,660	288.07	209,644		4,552	(9,674)			4,552		(14,515)				0001
Purchased Call/CSII/CSII10079T		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/08/2024	04/08/2026	01/15/2025	Exercise		632,451	288.55	262,961		5,330	(10,042)			5,330		(15,725)				0001
Purchased Call/CSII/CSII10079V		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/10/2024	04/10/2026	04/04/2025	Exercise		78,704	287.95	125,118		946	(970)			946		(2,147)				0001
Purchased Call/CSII/CSII10079W		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/11/2024	04/10/2026	01/22/2025	Exercise		332,025	287.79	61,204		3,639	(4,478)			3,639		(8,252)				0001
Purchased Call/CSII/CSII10079X		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/12/2024	04/13/2026	01/17/2025	Exercise		892,760	286.16	172,572		13,011	(8,895)			13,011		(22,287)				0001
Purchased Call/CSII/CSII10079Y		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/12/2024	04/10/2026	02/10/2025	Exercise		164,713	286.16	77,677		1,932	(2,100)			1,932		(4,163)				0001
Purchased Call/CSII/CSII10079Z		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/12/2024	04/14/2026	03/10/2025	Exercise		336,331	286.16	104,508		4,591	(3,690)			4,591		(8,529)				0001
Purchased Call/CSII/CSII10088S0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/15/2024	04/15/2026	01/21/2025	Exercise		725,582	284.72	219,324		9,180	(8,676)			9,180		(18,134)				0001
Purchased Call/CSII/CSII10088S2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/17/2024	04/17/2026	06/23/2025	Exercise		121,918	284.54	105,525		730	(2,283)			730		(3,252)				0001
Purchased Call/CSII/CSII10088S4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/19/2024	04/21/2026	01/06/2025	Exercise		104,527	286.45	29,929		2,248	(357)			2,248		(2,676)				0001
Purchased Call/CSII/CSII10088S6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/19/2024	04/17/2026	01/22/2025	Exercise		253,385	286.45	101,288		3,103	(3,194)			3,103		(6,471)				0001
Purchased Call/CSII/CSII10088S7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/22/2024	04/22/2026	01/27/2025	Exercise		468,952	286.58	183,556		3,898	(7,815)			3,898		(11,941)				0001
Purchased Call/CSII/CSII10088S8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/23/2024	04/23/2026	02/28/2025	Exercise		85,768	287.23	81,034		1,116	(1,031)			1,116		(2,259)				0001
Purchased Call/CSII/CSII10088S9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/24/2024	04/24/2026	01/06/2025	Exercise		199,141	288.2	66,744		2,274	(2,721)			2,274		(5,092)				0001
Purchased Call/CSII/CSII10088SA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/25/2024	04/24/2026	01/06/2025	Exercise		218,312	287.12	131,467		2,347	(3,151)			2,347		(5,839)				0001
Purchased Call/CSII/CSII10088SB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/26/2024	04/27/2026	01/22/2025	Exercise		455,706	286.66	105,618		6,098	(5,419)			6,098		(11,760)				0001
Purchased Call/CSII/CSII10088SC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/26/2024	04/28/2026	01/15/2025	Exercise		356,218	286.66	112,120		4,176	(4,833)			4,176		(9,279)				0001
Purchased Call/CSII/CSII10088SD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/26/2024	04/24/2026	03/31/2025	Exercise		223,070	286.66	75,972		3,703	(1,909)			3,703		(5,750)				0001
Purchased Call/CSII/CSII10088SE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/29/2024	04/29/2026	02/10/2025	Exercise		652,105	288.16	169,388		7,646	(8,881)			7,646		(16,758)				0001
Purchased Call/CSII/CSII10088SF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/30/2024	04/30/2026	05/07/2025	Exercise		277,985	285.51	81,630		2,551	(4,509)			2,551		(7,161)				0001
Purchased Call/CSII/CSII10088SH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/02/2024	05/01/2026	01/15/2025	Exercise		609,317	286.61	134,950		4,665	(10,662)			4,665		(15,615)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII10088I		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/03/2024	05/04/2026	04/02/2025	Exercise		658,748	286.42	110,076		8,375	(8,295)			8,375		(16,905)				0001
Purchased Call/CSII/CSII10088M		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/07/2024	05/07/2026	04/07/2025	Exercise		697,819	287.18	132,747		3,764	(13,988)			3,764		(17,930)				0001
Purchased Call/CSII/CSII10088P		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/10/2024	05/11/2026	02/12/2025	Exercise		659,154	288.2	135,166		9,090	(7,785)			9,090		(17,178)				0001
Purchased Call/CSII/CSII10088Q		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/10/2024	05/12/2026	02/07/2025	Exercise		406,932	288.2	49,250		6,061	(4,391)			6,061		(10,545)				0001
Purchased Call/JSG/JSG60515S2		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/21/2025	11/22/2027	11/25/2025	Exercise		171,172	182.13	5,403	696	731	35			731		(675)				0001
Purchased Call/JSG/JSG60523C		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/10/2025	12/10/2027	12/12/2025	Expire		347,617	182.64	13,731								18				0001
Purchased Call/JSG/JSG60523O		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/12/2025	12/13/2027	12/16/2025	Exercise		177,763	186.88	2,143	2,439	2,674	234			2,674		(2,431)				0001
Purchased Call/JSG/JSG60529R		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/15/2025	12/15/2027	12/17/2025	Exercise		481,404	188.17	18,264	424	444	20			444		(400)				0001
Purchased Call/JSG/JSG60525Z		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/18/2025	12/17/2027	12/22/2025	Expire		236,519	186.9	9,314								38				0001
Purchased Call/JSG/JSG60533S7		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/19/2025	12/17/2027	12/23/2025	Expire		160,620	185.62	6,361								26				0001
Purchased Call/JSG/JSG60533M		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/26/2025	12/23/2027	12/30/2025	Expire		424,520	189.48	16,811								69				0001
Purchased Call/JSG/JSG60533R		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/29/2025	12/29/2027	12/31/2025	Expire		537,374	189.28	21,280								29				0001
Purchased Call/SBG/SBG017VST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	01/09/2025	Exercise		499,174	261.48	21,820		61,808	61,562			61,808		(246)				0001
Purchased Call/SBG/SBG017WS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/17/2025	Exercise		126,719	265.08	4,613		13,936	13,847			13,936		(89)				0001
Purchased Call/SBG/SBG017WS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/16/2025	Exercise		437,772	265.08	15,935		44,210	43,925			44,210		(285)				0001
Purchased Call/CSII/CSII10069O		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/02/2024	02/03/2026	03/14/2025	Exercise		203,245	277.16	32,731		3,129	(993)			3,129		(4,191)				0001
Purchased Call/CSII/CSII10066I		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/02/2024	02/04/2026	05/13/2025	Exercise		177,385	277.16	23,215		2,392	(1,210)			2,392		(3,647)				0001
Purchased Call/SPX/SPXJ00N8C		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/15/2027	09/22/2025	Expire		1,454,245	6610	191,706								644				0001
Purchased Call/SPX/SPXJ00N9G		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J8570P30	09/19/2025	05/28/2027	09/23/2025	Expire		13,280,000	7200	915,520								3,487				0001
Purchased Call/SPX/SPXJ13KSC		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	09/22/2023	09/23/2025	09/25/2025	Exercise		2,071,000	4291.98	306,922		1,141,677	1,029,954			1,141,677		(111,723)				0001
Purchased Call/SPX/SPXJ13SSS		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	10/27/2023	10/28/2025	10/30/2025	Exercise		2,958,000	4076.2	455,532		2,018,176	1,830,457			2,018,176		(187,719)				0001
Purchased Call/SPX/SPXK130SQ		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	11/24/2023	11/25/2025	11/28/2025	Exercise		1,886,000	4504.63	270,830		926,584	804,562			926,584		(122,022)				0001
Purchased Call/SPX/SPXK138S9		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	12/26/2023	12/19/2025	12/23/2025	Exercise		1,494,401	5995	30,558		264,443	249,545			264,443		(14,898)				0001
Purchased Call/SPX/SPXN134SL		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	03/11/2025	03/04/2027	03/13/2025	Expire		1,565,114	5818	174,487								45				0001
Purchased Call/CSII/CSII10066C		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/14/2024	02/13/2026	01/06/2025	Exercise		1,511,478	274.97	196,627		61,143	29,885			61,143		(31,674)				0001
Purchased Call/CSII/CSII10065M		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/25/2026	03/14/2025	Exercise		148,419	278.34	45,769		1,923	(1,241)			1,923		(3,274)				0001
Purchased Call/CSII/CSII10065N		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/23/2026	03/05/2025	Exercise		53,772	278.34	55,795		1,380	239			1,380		(1,252)				0001
Purchased Call/CSII/CSII10065P		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2024	02/27/2026	01/15/2025	Exercise		272,302	278.59	112,584		7,465	1,649			7,465		(5,964)				0001
Purchased Call/CSII/CSII10065R		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	02/27/2026	03/05/2025	Exercise		52,717	279.38	128,250		1,454	332			1,454		(1,352)				0001
Purchased Call/CSII/CSII10065U		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/01/2024	03/03/2026	01/22/2025	Exercise		87,620	279.16	48,810		2,783	886			2,783		(2,022)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1006SV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/04/2024	03/04/2026	03/14/2025	Exercise		329,964	279.22	220,988		6,791	(350)			6,791		(7,429)				0001
Purchased Call/CSII/CSII1006SX		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2024	03/06/2026	06/05/2025	Exercise		163,375	279.9	74,123		2,369	(1,193)			2,369		(3,739)				0001
Purchased Call/CSII/CSII1006SR		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/10/2024	05/08/2026	01/06/2025	Exercise		60,211	288.2	37,967		855	(684)			855		(1,612)				0001
Purchased Call/CSII/CSII1006SS		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/13/2024	05/13/2026	01/06/2025	Exercise		406,360	287.82	281,516		4,268	(6,163)			4,268		(10,808)				0001
Purchased Call/CSII/CSII1006SV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/16/2024	05/15/2026	02/05/2025	Exercise		208,475	287.05	123,657		3,231	(2,179)			3,231		(5,703)				0001
Purchased Call/CSII/CSII1006SW		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/17/2024	05/15/2026	03/28/2025	Exercise		163,634	288.26	101,543		1,670	(2,570)			1,670		(4,428)				0001
Purchased Call/CSII/CSII1006SX		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/17/2024	05/18/2026	02/28/2025	Exercise		303,982	288.26	93,204		1,973	(5,941)			1,973		(8,138)				0001
Purchased Call/CSII/CSII1006SY		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/17/2024	05/19/2026	01/06/2025	Exercise		422,180	288.26	80,729		5,249	(5,748)			5,249		(11,175)				0001
Purchased Call/CSII/CSII1006SZ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/20/2024	05/20/2026	01/22/2025	Exercise		715,913	287.19	231,596		10,068	(8,568)			10,068		(18,924)				0001
Purchased Call/CSII/CSII1009S0		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/21/2024	05/21/2026	04/07/2025	Exercise		265,697	287.39	76,016		1,477	(5,472)			1,477		(7,050)				0001
Purchased Call/CSII/CSII1009S1		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/22/2024	05/22/2026	04/02/2025	Exercise		390,799	285.11	114,687		4,404	(5,809)			4,404		(10,462)				0001
Purchased Call/CSII/CSII1009S3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/24/2024	05/27/2026	02/10/2025	Exercise		372,254	283.75	147,117		5,255	(4,570)			5,255		(10,280)				0001
Purchased Call/CSII/CSII1009S4		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/24/2024	05/26/2026	03/11/2025	Exercise		177,999	283.75	95,633		2,293	(2,402)			2,293		(4,996)				0001
Purchased Call/CSII/CSII1009S6		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/28/2024	05/28/2026	01/22/2025	Exercise		127,533	284.14	67,005		1,773	(1,600)			1,773		(3,458)				0001
Purchased Call/CSII/CSII1009S9		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/31/2024	06/02/2026	04/03/2025	Exercise		85,805	286.94	101,549		991	(1,307)			991		(2,567)				0001
Purchased Call/CSII/CSII1009SA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/31/2024	06/01/2026	01/27/2025	Exercise		293,046	286.94	140,801		4,209	(3,612)			4,209		(8,171)				0001
Purchased Call/SBG/SBG1171SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	04/08/2025	Exercise		1,115,745	272.47	40,008		92,915	80,873			92,915		(12,043)				0001
Purchased Call/SBG/SBG1171SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	02/18/2025	Exercise		2,112,425	269.99	76,047		233,200	209,103			233,200		(24,097)				0001
Purchased Call/SPX/SPXN13ES1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2025	04/28/2027	05/01/2025	Expire		1,411,892	5515	204,122								91				0001
Purchased Call/SPX/SPXN13WS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2025	08/05/2027	08/08/2025	Expire		2,362,790	6318	314,508								258				0001
Purchased Call/SPX/SPXO13GS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2025	11/12/2027	11/17/2025	Expire		2,608,082	6840	339,208								1,280				0001
Purchased Call/MLR/MLR161LSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	01/22/2025	Expire		2,846,818	231.8	99,354			(2,193)					(2,193)				0001
Purchased Call/MLR/MLR161LSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025	01/24/2025	Expire		5,772,228	232.15	202,028			(5,820)					(5,820)				0001
Purchased Call/MLR/MLR161LSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2023	02/04/2025	02/06/2025	Expire		5,197,404	228.95	181,389			(8,471)					(8,471)				0001
Purchased Call/SBG/SBG017IWSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/07/2025	Exercise		1,078,906	267.16	99,164		122,879	120,998			122,879		(1,880)				0001
Purchased Call/SBG/SBG017IWSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	02/19/2025	Exercise		2,544,583	269.29	92,347		307,245	301,639			307,245		(5,606)				0001
Purchased Call/SBG/SBG017XS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	02/28/2025	Exercise		812,778	268.05	29,237		92,420	90,172			92,420		(2,247)				0001
Purchased Call/CSII/CSII1006SY		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/07/2024	03/06/2026	03/14/2025	Exercise		320,899	280.37	114,750		5,047	(1,959)			5,047		(7,276)				0001
Purchased Call/CSII/CSII1007S0		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/08/2024	03/06/2026	01/22/2025	Exercise		77,688	280.94	82,486		2,266	563			2,266		(1,890)				0001
Purchased Call/CSII/CSII1007S2		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/11/2024	03/11/2026	04/03/2025	Exercise		369,512	282.2	135,980		3,636	(4,515)			3,636		(8,319)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1007S3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/12/2024	03/12/2026	03/05/2025	Exercise		52,988	280.73	83,569		976	(193)			976		(1,284)				0001
Purchased Call/CSII/CSII1007S8		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/15/2024	03/17/2026	01/22/2025	Exercise		257,521	282.79	46,006		4,166	(1,577)			4,166		(5,843)				0001
Purchased Call/CSII/CSII1007SE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/22/2024	03/23/2026	06/05/2025	Exercise		94,059	283.44	55,352		791	(1,339)			791		(2,269)				0001
Purchased Call/SBG/SBG117ISB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	04/04/2025	Exercise		2,686,978	297.44	61,980	3,318	3,076	(242)			3,076		(3,236)				0001
Purchased Call/SBG/SBG117ISF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	04/08/2025	Exercise		3,495,379	284.63	111,491	8,919	13,302	4,383			13,302		(8,686)				0001
Purchased Call/CSII/CSII10099B		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/31/2024	05/29/2026	06/23/2025	Exercise		139,024	286.94	109,438		960	(2,744)			960		(3,908)				0001
Purchased Call/CSII/CSII10099C		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/03/2024	06/03/2026	01/06/2025	Exercise		519,945	284.85	217,413		7,023	(7,257)			7,023		(14,558)				0001
Purchased Call/CSII/CSII10099D		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/04/2024	06/04/2026	02/26/2025	Exercise		959,908	284.4	161,883		10,222	(15,615)			10,222		(26,065)				0001
Purchased Call/CSII/CSII10099E		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/05/2024	06/05/2026	01/08/2025	Exercise		1,416,185	283.56	155,126		17,900	(21,146)			17,900		(39,279)				0001
Purchased Call/CSII/CSII10099H		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/07/2024	06/09/2026	01/06/2025	Exercise		118,935	282.5	61,333		2,642	(662)			2,642		(3,460)				0001
Purchased Call/CSII/CSII10099J		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/10/2024	06/10/2026	04/08/2025	Exercise		172,024	283.46	107,456		2,079	(2,697)			2,079		(4,915)				0001
Purchased Call/CSII/CSII10099K		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/11/2024	06/11/2026	11/17/2025	Exercise		32,380	282.67	61,620		215	(688)			215		(1,001)				0001
Purchased Call/CSII/CSII10099L		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/12/2024	06/12/2026	06/03/2025	Exercise		84,952	281.17	78,527		1,161	(1,219)			1,161		(2,562)				0001
Purchased Call/CSII/CSII10099N		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/14/2024	06/15/2026	01/22/2025	Exercise		1,159,501	279.37	201,123		24,685	(8,029)			24,685		(33,142)				0001
Purchased Call/CSII/CSII10099O		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/14/2024	06/12/2026	01/17/2025	Exercise		445,500	279.37	97,280		9,176	(3,373)			9,176		(12,737)				0001
Purchased Call/CSII/CSII10099P		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/14/2024	06/16/2026	01/22/2025	Exercise		219,457	279.37	80,051		4,702	(1,509)			4,702		(6,407)				0001
Purchased Call/CSII/CSII10099Q		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/17/2024	06/17/2026	03/11/2025	Exercise		572,352	279.1	143,795		8,749	(7,460)			8,749		(16,462)				0001
Purchased Call/MLR/MLR161MS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZ0031MB27	02/17/2023	02/14/2025	02/19/2025	Expire		3,382,498	226.51	115,330			(7,020)					(7,020)				0001
Purchased Call/SBG/SBG017XSII		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	01/31/2025	Exercise		1,268,121	260.11	46,461		188,895	183,853			188,895		(5,042)				0001
Purchased Call/SBG/SBG017YS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	01/30/2025	Exercise		1,956,305	259.42	76,741		305,295	296,430			305,295		(8,865)				0001
Purchased Call/SBG/SBG017YSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	01/28/2025	Exercise		968,092	264.17	35,239		76,102	70,688			76,102		(5,414)				0001
Purchased Call/MLR/MLR161NSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZ0031MB27	04/06/2023	04/08/2025	04/10/2025	Expire		1,874,533	227.76	65,984			(8,780)					(8,780)				0001
Purchased Call/MLR/MLR161NSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZ0031MB27	04/06/2023	04/09/2025	04/11/2025	Expire		1,438,727	227.76	50,643			(6,799)					(6,799)				0001
Purchased Call/SBG/SBG117ISV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	04/24/2025	Exercise		3,347,358	283.96	104,917	10,538	19,412	8,874			19,412		(10,489)				0001
Purchased Call/CSII/CSII1007SI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/27/2024	03/27/2026	03/14/2025	Exercise		288,744	285.91	92,754		2,234	(4,352)			2,234		(6,760)				0001
Purchased Call/CSII/CSII1007SK		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/28/2024	03/27/2026	01/22/2025	Exercise		377,576	286.71	120,735		4,276	(4,372)			4,276		(8,889)				0001
Purchased Call/CSII/CSII1007SO		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2024	04/02/2026	03/27/2025	Exercise		97,524	287.69	112,909		1,277	(1,072)			1,277		(2,631)				0001
Purchased Call/CSII/CSII1008S1		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/16/2024	04/16/2026	01/22/2025	Exercise		211,387	283.05	144,242		3,530	(1,683)			3,530		(5,407)				0001
Purchased Call/CSII/CSII10099R		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/18/2024	06/18/2026	01/06/2025	Exercise		421,968	278.52	228,023		7,465	(4,507)			7,465		(12,456)				0001
Purchased Call/CSII/CSII10099S		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/20/2024	06/18/2026	08/28/2025	Exercise		733,948	280.51	178,672		9,028	(12,196)			9,028		(21,634)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100S6T		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/21/2024	06/18/2026	05/07/2025	Exercise		434,565	280.89	150,578		5,658	(6,708)			5,658		(12,659)				0001
Purchased Call/CSII/CSII100S8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/24/2024	06/24/2026	01/17/2025	Exercise		140,432	283.05	129,251		2,173	(1,851)			2,173		(4,194)				0001
Purchased Call/CSII/CSII100S6X		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/25/2024	06/25/2026	01/06/2025	Exercise		287,333	282.56	120,139		6,014	(2,234)			6,014		(8,409)				0001
Purchased Call/CSII/CSII100S6Y		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/26/2024	06/26/2026	02/20/2025	Exercise		1,003,349	282.41	116,827		20,311	2,028			20,311		(18,505)				0001
Purchased Call/CSII/CSII100S6Z		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/27/2024	06/26/2026	01/22/2025	Exercise		416,214	283.06	138,089		6,211	(5,777)			6,211		(12,321)				0001
Purchased Call/CSII/CSII100AS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/28/2024	06/26/2026	02/19/2025	Exercise		2,333,744	282.15	176,030		26,139	(40,868)			26,139		(67,177)				0001
Purchased Call/CSII/CSII100AS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/01/2024	07/01/2026	01/27/2025	Exercise		246,817	281.44	320,033		5,042	(2,252)			5,042		(7,922)				0001
Purchased Call/CSII/CSII100AS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2024	07/07/2026	06/03/2025	Exercise		116,916	282.69	46,453		1,342	(2,169)			1,342		(3,625)				0001
Purchased Call/CSII/CSII100AS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/10/2024	07/10/2026	01/06/2025	Exercise		230,338	282.19	105,541		4,779	(2,175)			4,779		(7,128)				0001
Purchased Call/SBG/SBG1170SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	02/21/2025	Exercise		4,054,363	268.85	146,363		313,351	279,730			313,351		(33,621)				0001
Purchased Call/CSII/CSII100ASD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/12/2024	07/10/2026	01/06/2025	Exercise		88,605	283.74	48,429		1,690	(1,000)			1,690		(2,795)				0001
Purchased Call/CSII/CSII100ASE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/12/2024	07/13/2026	01/22/2025	Exercise		296,326	283.74	98,680		4,426	(4,603)			4,426		(9,246)				0001
Purchased Call/CSII/CSII100ASF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/12/2024	07/14/2026	01/06/2025	Exercise		169,978	283.74	39,537		4,193	(988)			4,193		(5,271)				0001
Purchased Call/CSII/CSII100ASH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/16/2024	07/16/2026	07/09/2025	Exercise		40,182	284.03	41,140		329	(901)			329		(1,284)				0001
Purchased Call/CSII/CSII100ASI		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/17/2024	07/17/2026	04/02/2025	Exercise		107,152	284.4	89,429		1,848	(1,436)			1,848		(3,452)				0001
Purchased Call/CSII/CSII100ASJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/18/2024	07/17/2026	01/22/2025	Exercise		333,610	284.72	157,108		5,449	(4,817)			5,449		(10,665)				0001
Purchased Call/CSII/CSII100ASK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2024	07/17/2026	02/10/2025	Exercise		251,613	284.18	92,610		5,760	(1,974)			5,760		(7,905)				0001
Purchased Call/CSII/CSII100ASM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2024	07/21/2026	02/10/2025	Exercise		738,909	284.18	112,476		14,672	(8,135)			14,672		(23,035)				0001
Purchased Call/CSII/CSII100ASN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/22/2024	07/22/2026	01/27/2025	Exercise		263,870	283.87	177,068		3,297	(4,862)			3,297		(8,388)				0001
Purchased Call/CSII/CSII100ASO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/23/2024	07/23/2026	01/30/2025	Exercise		294,925	282.38	73,390		6,850	(2,286)			6,850		(9,220)				0001
Purchased Call/CSII/CSII100ASQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/25/2024	07/24/2026	02/03/2025	Exercise		559,688	282.05	133,519		12,332	(5,107)			12,332		(17,736)				0001
Purchased Call/CSII/CSII100ASS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2024	07/28/2026	03/05/2025	Exercise		94,063	283.21	61,658		1,320	(1,627)			1,320		(3,105)				0001
Purchased Call/CSII/CSII100AST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2024	07/24/2026	01/15/2025	Exercise		410,112	283.21	68,024		9,932	(2,864)			9,932		(12,898)				0001
Purchased Call/SBG/SBG1172SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2023	08/25/2025	08/27/2025	Exercise		2,195,404	271.08	82,445		260,582	233,782			260,582		(26,800)				0001
Purchased Call/CSII/CSII100ASU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/29/2024	07/29/2026	01/15/2025	Exercise		316,394	284.31	182,285		4,400	(5,529)			4,400		(10,165)				0001
Purchased Call/CSII/CSII100ASW		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/31/2024	07/31/2026	01/22/2025	Exercise		107,451	286.83	108,893		1,679	(1,705)			1,679		(3,642)				0001
Purchased Call/CSII/CSII100ASY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/02/2024	08/03/2026	02/21/2025	Exercise		247,346	284.4	98,092		4,494	(3,366)			4,494		(8,102)				0001
Purchased Call/CSII/CSII100ASZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/02/2024	07/31/2026	01/22/2025	Exercise		287,188	284.4	86,765		3,354	(5,739)			3,354		(9,253)				0001
Purchased Call/CSII/CSII100BS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/05/2024	08/05/2026	01/22/2025	Exercise		167,111	281.66	97,754		2,730	(2,578)			2,730		(5,439)				0001
Purchased Call/CSII/CSII100BS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/06/2024	08/06/2026	02/28/2025	Exercise		141,794	282.55	83,565		2,329	(2,183)			2,329		(4,619)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100BS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/07/2024	08/07/2026	02/28/2025	Exercise		29,345	282.65	91,964		1,044	111			1,044		(1,146)				0001
Purchased Call/CSII/CSII100BS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/08/2024	08/07/2026	01/15/2025	Exercise		143,813	283.38	171,715		3,364	(1,228)			3,364		(5,050)				0001
Purchased Call/CSII/CSII100BS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/09/2024	08/11/2026	01/07/2025	Exercise		1,107,666	283.76	80,836		27,078	(8,468)			27,078		(35,647)				0001
Purchased Call/CSII/CSII100BS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/09/2024	08/07/2026	01/22/2025	Exercise		348,945	283.76	104,596		5,870	(5,285)			5,870		(11,358)				0001
Purchased Call/CSII/CSII100BS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/13/2024	08/13/2026	01/15/2025	Exercise		167,192	283.28	137,590		3,258	(2,126)			3,258		(5,568)				0001
Purchased Call/CSII/CSII100BSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2024	08/14/2026	01/06/2025	Exercise		196,103	283.41	108,933		3,515	(2,821)			3,515		(6,586)				0001
Purchased Call/CSII/CSII100BSF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/19/2024	08/19/2026	02/26/2025	Exercise		196,896	284.52	159,531		3,142	(3,246)			3,142		(6,598)				0001
Purchased Call/CSII/CSII100BSG		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/20/2024	08/20/2026	02/28/2025	Exercise		79,666	282.9	88,133		1,646	(950)			1,646		(2,713)				0001
Purchased Call/CSII/CSII100BSH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/21/2024	08/21/2026	02/28/2025	Exercise		149,349	283.91	84,843		3,144	(1,730)			3,144		(5,068)				0001
Purchased Call/CSII/CSII100BSI		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/22/2024	08/21/2026	05/30/2025	Exercise		175,674	283.62	144,519		1,770	(3,973)			1,770		(6,102)				0001
Purchased Call/CSII/CSII100BSJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2024	08/21/2026	01/06/2025	Exercise		574,250	284.75	116,658		15,231	(3,615)			15,231		(19,029)				0001
Purchased Call/CSII/CSII100BSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2024	08/25/2026	02/28/2025	Exercise		93,229	284.75	57,880		1,683	(1,388)			1,683		(3,219)				0001
Purchased Call/CSII/CSII100BSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/26/2024	08/26/2026	01/15/2025	Exercise		805,402	285.72	123,813		14,723	(11,784)			14,723		(26,634)				0001
Purchased Call/CSII/CSII100BSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/27/2024	08/27/2026	02/10/2025	Exercise		279,859	284.1	108,299		4,217	(5,009)			4,217		(9,375)				0001
Purchased Call/CSII/CSII100BSO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/28/2024	08/28/2026	08/20/2025	Exercise		22,216	283.48	75,316		222	(512)			222		(905)				0001
Purchased Call/CSII/CSII100BSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/29/2024	08/28/2026	02/10/2025	Exercise		441,129	284.51	177,393		7,368	(7,279)			7,368		(15,161)				0001
Purchased Call/CSII/CSII100BSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/30/2024	08/31/2026	04/03/2025	Exercise		180,823	285.16	69,523		2,339	(3,678)			2,339		(6,231)				0001
Purchased Call/CSII/CSII100BSR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/30/2024	09/01/2026	01/07/2025	Exercise		290,729	285.16	66,929		6,743	(2,959)			6,743		(9,884)				0001
Purchased Call/CSII/CSII100BST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/30/2024	09/02/2026	04/03/2025	Exercise		276,870	285.16	56,855		4,571	(4,670)			4,571		(9,381)				0001
Purchased Call/CSII/CSII100BSU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/03/2024	09/03/2026	03/14/2025	Exercise		302,300	284.33	121,201		5,096	(4,909)			5,096		(10,163)				0001
Purchased Call/CSII/CSII100BSV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/04/2024	09/04/2026	01/15/2025	Exercise		408,328	284.09	138,952		5,539	(8,032)			5,539		(13,846)				0001
Purchased Call/CSII/CSII100BSW		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/05/2024	09/04/2026	04/07/2025	Exercise		21,917	284.82	32,509		663	(69)			663		(817)				0001
Purchased Call/CSII/CSII100BSX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/06/2024	09/04/2026	04/02/2025	Exercise		326,779	283.08	178,550		5,156	(5,765)			5,156		(11,274)				0001
Purchased Call/CSII/CSII100BSZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/09/2024	09/09/2026	02/28/2025	Exercise		133,243	283.45	185,961		1,981	(2,495)			1,981		(4,725)				0001
Purchased Call/CSII/CSII1008S3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/18/2024	04/17/2026	01/06/2025	Exercise		280,541	284.88	189,123		4,731	(2,231)			4,731		(7,453)				0001
Purchased Call/CSII/CSII1008SG		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2026	02/05/2025	Exercise		434,597	285.88	145,363		9,811	(1,046)			9,811		(11,158)				0001
Purchased Call/CSII/CSII1008SJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/03/2024	05/05/2026	02/12/2025	Exercise		304,035	286.42	76,312		7,898	199			7,898		(7,877)				0001
Purchased Call/CSII/CSII1008SK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/03/2024	05/01/2026	01/06/2025	Exercise		223,081	286.42	84,669		2,692	(2,926)			2,692		(5,774)				0001
Purchased Call/CSII/CSII1008SN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/08/2024	05/08/2026	04/03/2025	Exercise		101,163	287.41	64,223		1,355	(1,216)			1,355		(2,693)				0001
Purchased Call/CSII/CSII1008SO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/09/2024	05/08/2026	02/21/2025	Exercise		344,759	289.17	129,021		4,481	(4,316)			4,481		(9,098)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1008ST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/14/2024	05/14/2026	04/03/2025	Exercise		85,273	287.87	154,823		1,118	(1,075)			1,118		(2,448)				0001
Purchased Call/CSII/CSII1008SU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/15/2024	05/15/2026	04/02/2025	Exercise		147,869	287.65	69,471		1,643	(2,178)			1,643		(3,963)				0001
Purchased Call/CSII/CSII100CS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/11/2024	09/11/2026	09/04/2025	Exercise		27,062	281.4	70,070		450	(462)			450		(1,061)				0001
Purchased Call/CSII/CSII100CS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2024	09/11/2026	02/28/2025	Exercise		353,927	284.31	119,054		5,136	(6,858)			5,136		(12,202)				0001
Purchased Call/CSII/CSII100CS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/16/2024	09/16/2026	01/07/2025	Exercise		502,829	285.85	163,782		13,716	(3,367)			13,716		(17,281)				0001
Purchased Call/CSII/CSII100CS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/17/2024	09/17/2026	10/27/2025	Exercise		79,729	286.94	41,465		845	(1,868)			845		(2,784)				0001
Purchased Call/CSII/CSII100CS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/18/2024	09/18/2026	02/10/2025	Exercise		139,951	286.83	59,727		2,322	(2,448)			2,322		(4,888)				0001
Purchased Call/CSII/CSII100CSA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/20/2024	09/21/2026	01/15/2025	Exercise		769,265	288.57	139,867		8,706	(17,741)			8,706		(26,748)				0001
Purchased Call/CSII/CSII100CSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/20/2024	09/18/2026	01/27/2025	Exercise		656,504	288.57	123,157		8,662	(13,837)			8,662		(22,721)				0001
Purchased Call/CSII/CSII100CSD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/23/2024	09/23/2026	03/27/2025	Exercise		1,645,364	290.54	240,262		21,866	(34,662)			21,866		(56,773)				0001
Purchased Call/CSII/CSII100CSE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/24/2024	09/24/2026	02/10/2025	Exercise		63,769	290.39	50,265		1,732	(467)			1,732		(2,266)				0001
Purchased Call/CSII/CSII100CSF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/25/2024	09/25/2026	01/15/2025	Exercise		107,651	289.35	74,797		1,785	(1,925)			1,785		(3,881)				0001
Purchased Call/CSII/CSII100CSI		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/27/2024	09/29/2026	03/14/2025	Exercise		53,711	290.23	91,641		855	(1,012)			855		(2,113)				0001
Purchased Call/CSII/CSII100CSJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/27/2024	09/25/2026	01/15/2025	Exercise		219,992	290.23	107,800		2,740	(4,896)			2,740		(7,869)				0001
Purchased Call/CSII/CSII100CSK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/30/2024	09/30/2026	02/28/2025	Exercise		207,096	290.34	164,363		3,405	(3,789)			3,405		(7,409)				0001
Purchased Call/CSII/CSII100CSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/01/2024	10/01/2026	01/28/2025	Exercise		369,043	293.13	94,238		8,277	(4,725)			8,277		(13,111)				0001
Purchased Call/CSII/CSII100CSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2024	10/02/2026	01/15/2025	Exercise		475,441	293.11	136,643		6,166	(10,638)			6,166		(17,105)				0001
Purchased Call/CSII/CSII100CSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/04/2024	10/02/2026	02/10/2025	Exercise		366,822	293.37	85,691		2,341	(10,577)			2,341		(13,075)				0001
Purchased Call/CSII/CSII100CSR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/07/2024	10/07/2026	01/09/2025	Exercise		397,801	292.46	218,180		6,264	(7,777)			6,264		(14,320)				0001
Purchased Call/CSII/CSII100CST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/09/2024	10/09/2026	03/28/2025	Exercise		103,833	289.56	109,703		1,529	(2,139)			1,529		(3,904)				0001
Purchased Call/CSII/CSII100CSU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/10/2024	10/09/2026	04/30/2025	Exercise		221,153	289.85	36,663		2,434	(5,420)			2,434		(7,937)				0001
Purchased Call/CSII/CSII100CSV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/11/2024	10/13/2026	01/07/2025	Exercise		326,799	289.95	90,442		4,663	(6,995)			4,663		(11,924)				0001
Purchased Call/CSII/CSII100CSY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/14/2024	10/14/2026	01/22/2025	Exercise		272,304	290.09	135,818		4,455	(5,261)			4,455		(9,888)				0001
Purchased Call/CSII/CSII100CSZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/15/2024	10/15/2026	10/08/2025	Exercise		28,116	289.59	67,892		309	(696)			309		(1,105)				0001
Purchased Call/CSII/CSII100DS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/16/2024	10/16/2026	10/08/2025	Exercise		32,262	291.07	45,328		313	(842)			313		(1,231)				0001
Purchased Call/CSII/CSII100DS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/17/2024	10/16/2026	02/20/2025	Exercise		239,339	290.87	98,238		3,076	(5,504)			3,076		(8,825)				0001
Purchased Call/CSII/CSII100DS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/21/2024	10/21/2026	01/14/2025	Exercise		1,178,158	289.79	131,720		15,530	(26,852)			15,530		(42,499)				0001
Purchased Call/CSII/CSII100DS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/22/2024	10/22/2026	01/27/2025	Exercise		127,462	288.98	48,529		1,254	(3,338)			1,254		(4,652)				0001
Purchased Call/CSII/CSII100DS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2024	10/23/2026	02/07/2025	Exercise		167,386	289.87	74,258		4,084	(1,980)			4,084		(6,251)				0001
Purchased Call/CSII/CSII100DS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/25/2024	10/26/2026	01/22/2025	Exercise		537,396	288.8	130,503		12,501	(7,005)			12,501		(19,805)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100DSA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/25/2024	10/23/2026	01/15/2025	Exercise		108,576	288.8	99,309		1,817	(2,122)			1,817		(4,134)				0001
Purchased Call/CSII/CSII100DSD		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/29/2024	10/29/2026	01/27/2025	Exercise		110,990	285.93	67,353		3,067	(975)			3,067		(4,139)				0001
Purchased Call/CSII/CSII100DS2		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/23/2024	05/22/2026	02/28/2025	Exercise		153,351	282.66	129,664		2,424	(1,606)			2,424		(4,438)				0001
Purchased Call/CSII/CSII100DS5		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/24/2024	05/22/2026	01/21/2025	Exercise		1,332,737	283.75	128,678		38,105	3,127			38,105		(35,175)				0001
Purchased Call/CSII/CSII100DS7		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/29/2024	05/29/2026	04/03/2025	Exercise		191,380	282.69	111,305		3,165	(1,892)			3,165		(5,281)				0001
Purchased Call/SBG/SBG117KSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	07/08/2025	Exercise		5,623,678	291.09	190,292	7,715	9,231	1,516			9,231		(7,193)				0001
Purchased Call/SBG/SBG117LSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	07/22/2025	Exercise		3,325,558	291.66	117,133	2,452	4,000	1,547			4,000		(2,172)				0001
Purchased Call/CSII/CSII100DSE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/30/2024	10/30/2026	01/15/2025	Exercise		800,125	286.64	91,350		8,469	(20,707)			8,469		(29,300)				0001
Purchased Call/CSII/CSII100DSH		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/01/2024	11/02/2026	02/10/2025	Exercise		216,190	287.03	105,304		3,295	(4,754)			3,295		(8,302)				0001
Purchased Call/CSII/CSII100DSI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/01/2024	10/30/2026	02/28/2025	Exercise		327,823	287.03	96,416		5,986	(6,185)			5,986		(12,343)				0001
Purchased Call/CSII/CSII100DSJ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/04/2024	11/04/2026	01/17/2025	Exercise		377,017	287.65	160,022		10,094	(3,931)			10,094		(14,224)				0001
Purchased Call/CSII/CSII100DSL		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/06/2024	11/06/2026	06/23/2025	Exercise		75,784	289.19	55,230		875	(1,952)			875		(2,974)				0001
Purchased Call/CSII/CSII100DSO		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/08/2024	11/09/2026	02/28/2025	Exercise		361,310	290.25	161,999		3,960	(9,618)			3,960		(14,085)				0001
Purchased Call/CSII/CSII100DSP		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/08/2024	11/10/2026	02/26/2025	Exercise		1,384,729	290.25	181,066		10,516	(41,527)			10,516		(52,473)				0001
Purchased Call/CSII/CSII100DSR		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/12/2024	11/12/2026	06/16/2025	Exercise		122,626	289.17	60,090		1,285	(3,319)			1,285		(4,706)				0001
Purchased Call/CSII/CSII100DST		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/14/2024	11/13/2026	01/06/2025	Exercise		237,785	289.56	140,922		5,586	(3,393)			5,586		(9,342)				0001
Purchased Call/CSII/CSII100DSV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/15/2024	11/17/2026	02/28/2025	Exercise		136,436	290.81	90,235		1,398	(3,776)			1,398		(5,406)				0001
Purchased Call/CSII/CSII100ES0		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/21/2024	11/20/2026	02/28/2025	Exercise		203,270	293.91	163,027		1,819	(5,936)			1,819		(8,176)				0001
Purchased Call/CSII/CSII100ES1		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/22/2024	11/23/2026	01/22/2025	Exercise		493,956	294.37	57,896		3,305	(15,569)			3,305		(18,974)				0001
Purchased Call/CSII/CSII100ES2		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/22/2024	11/20/2026	01/27/2025	Exercise		290,499	294.37	179,271		2,914	(4,004)			2,914		(7,317)				0001
Purchased Call/CSII/CSII100ES3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/22/2024	11/24/2026	01/22/2025	Exercise		64,116	294.37	44,771		1,013	(1,437)			1,013		(2,566)				0001
Purchased Call/CSII/CSII100ES5		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/25/2026	10/15/2025	Exercise		25,991	294.05	89,352		168	(836)			168		(1,306)				0001
Purchased Call/CSII/CSII100ES6		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/27/2024	11/27/2026	01/06/2025	Exercise		1,079,947	294.09	222,004		8,434	(33,287)			8,434		(42,304)				0001
Purchased Call/CSII/CSII100ES9		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/29/2024	11/27/2026	01/16/2025	Exercise		237,128	294.09	93,153		3,260	(5,891)			3,260		(9,378)				0001
Purchased Call/CSII/CSII100ESC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/04/2024	12/04/2026	02/11/2025	Exercise		169,005	289.94	61,228		4,343	(2,535)			4,343		(6,970)				0001
Purchased Call/CSII/CSII100ESD		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/05/2024	12/04/2026	01/08/2025	Exercise		753,820	290.28	167,769		19,419	(11,383)			19,419		(31,178)				0001
Purchased Call/CSII/CSII10099F		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/06/2024	06/05/2026	01/29/2025	Exercise		437,904	283.71	104,883		10,994	(1,130)			10,994		(12,357)				0001
Purchased Call/CSII/CSII10099G		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/07/2024	06/08/2026	01/06/2025	Exercise		107,101	282.5	69,893		2,372	(602)			2,372		(3,155)				0001
Purchased Call/CSII/CSII10099I		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/07/2024	06/05/2026	01/22/2025	Exercise		265,261	282.5	59,998		3,406	(3,929)			3,406		(7,447)				0001
Purchased Call/CSII/CSII10099M		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/13/2024	06/12/2026	04/08/2025	Exercise		185,033	280.1	85,084		2,994	(2,211)			2,994		(5,421)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100S9U		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/21/2024	06/23/2026	06/03/2025	Exercise		199,732	280.89	43,672		3,817	(1,896)			3,817		(5,811)				0001
Purchased Call/CSII/CSII100S9V		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/21/2024	06/22/2026	02/28/2025	Exercise		57,900	280.89	52,758		1,204	(451)			1,204		(1,794)				0001
Purchased Call/CSII/CSII100AS0		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/28/2024	06/29/2026	01/22/2025	Exercise		221,128	282.15	90,407		4,400	(2,003)			4,400		(6,628)				0001
Purchased Call/SBG/SBG117LSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	07/29/2025	Exercise		1,172,338	294.61	39,781	1,680	2,204	523			2,204		(1,564)				0001
Purchased Call/SBG/SBG117LSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	07/29/2025	Exercise		7,913,253	294.61	153,192	69,338	66,489	(2,849)			66,489		(69,091)				0001
Purchased Call/CSII/CSII100AS5		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/03/2024	07/02/2026	04/08/2025	Exercise		56,434	282.63	55,162		706	(978)			706		(1,844)				0001
Purchased Call/CSII/CSII100AS6		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/02/2026	06/03/2025	Exercise		175,761	282.69	89,616		1,943	(3,309)			1,943		(5,410)				0001
Purchased Call/CSII/CSII100AS7		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/05/2024	07/06/2026	01/29/2025	Exercise		311,182	282.69	112,699		5,460	(3,879)			5,460		(9,615)				0001
Purchased Call/CSII/CSII100AS9		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/08/2024	07/08/2026	04/03/2025	Exercise		148,047	281.77	121,336		2,017	(2,436)			2,017		(4,617)				0001
Purchased Call/CSII/CSII100ASC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/11/2024	07/10/2026	06/03/2025	Exercise		321,685	283.26	141,038		3,426	(6,326)			3,426		(10,100)				0001
Purchased Call/CSII/CSII100ASG		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/15/2024	07/15/2026	01/22/2025	Exercise		222,590	282.91	256,776		4,601	(2,197)			4,601		(7,185)				0001
Purchased Call/CSII/CSII100ASP		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/24/2024	07/24/2026	01/06/2025	Exercise		215,621	281.85	83,636		3,436	(3,254)			3,436		(6,849)				0001
Purchased Call/SBG/SBG117LST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	08/12/2025	Exercise		5,936,393	293.98	212,360	4,715	6,953	2,238			6,953		(4,070)				0001
Purchased Call/CSII/CSII100ESE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/06/2024	12/04/2026	01/09/2025	Exercise		322,217	289.33	159,246		6,737	(6,448)			6,737		(13,541)				0001
Purchased Call/CSII/CSII100ESG		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/06/2024	12/08/2026	06/16/2025	Exercise		133,213	289.33	55,497		1,452	(4,013)			1,452		(5,601)				0001
Purchased Call/CSII/CSII100ESJ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/11/2024	12/11/2026	09/29/2025	Exercise		38,112	287.72	78,054		587	(980)			587		(1,747)				0001
Purchased Call/CSII/CSII100ESK		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/12/2024	12/11/2026	01/10/2025	Exercise		1,573,233	287.01	225,046		32,900	(32,026)			32,900		(65,364)				0001
Purchased Call/CSII/CSII100ESN		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/13/2024	12/15/2026	01/17/2025	Exercise		409,213	286.51	57,346		13,299	(3,614)			13,299		(17,023)				0001
Purchased Call/CSII/CSII100ESP		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/17/2024	12/17/2026	10/15/2025	Exercise		30,077	284.36	106,816		453	(791)			453		(1,391)				0001
Purchased Call/CSII/CSII100ESQ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/18/2024	12/18/2026	01/27/2025	Exercise		237,845	280.77	193,023		7,003	(2,869)			7,003		(10,279)				0001
Purchased Call/CSII/CSII100ESR		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/19/2024	12/18/2026	01/14/2025	Exercise		418,198	280	329,966		14,381	(2,966)			14,381		(18,191)				0001
Purchased Call/CSII/CSII100ESS		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/20/2024	12/22/2026	04/03/2025	Exercise		387,983	280.69	83,958		8,423	(7,731)			8,423		(16,340)				0001
Purchased Call/CSII/CSII100ESU		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/20/2024	12/18/2026	02/11/2025	Exercise		127,440	280.69	136,881		3,988	(1,305)			3,988		(5,632)				0001
Purchased Call/CSII/CSII100ESW		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/26/2024	12/24/2026	01/15/2025	Exercise		772,872	280.57	148,083		5,347	(2,254)			5,347		(7,882)				0001
Purchased Call/CSII/CSII100ESX		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/27/2024	12/24/2026	02/07/2025	Exercise		1,115,044	280.46	182,825		21,010	(25,757)			21,010		(47,071)				0001
Purchased Call/CSII/CSII100ESY		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/27/2024	12/28/2026	01/06/2025	Exercise		539,333	280.46	146,146		23,301	627			23,301		(23,014)				0001
Purchased Call/CSII/CSII100ESZ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/27/2024	12/29/2026	03/11/2025	Exercise		520,739	280.46	159,099		11,327	(10,566)			11,327		(22,269)				0001
Purchased Call/CSII/CSII100ASR		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/26/2024	07/27/2026	01/22/2025	Exercise		611,416	283.21	91,795		18,976	(170)			18,976		(19,331)				0001
Purchased Call/CSII/CSII100ASX		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/01/2024	07/31/2026	02/10/2025	Exercise		259,947	286.76	93,380		6,284	(1,894)			6,284		(8,404)				0001
Purchased Call/CSII/CSII100BS0		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/02/2024	08/04/2026	02/10/2025	Exercise		670,024	284.4	159,002		10,986	(10,313)			10,986		(21,661)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100BS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/09/2024	08/10/2026	03/14/2025	Exercise		293,089	283.76	132,649		5,308	(4,071)			5,308		(9,711)				0001
Purchased Call/CSII/CSII100BS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/12/2024	08/12/2026	01/27/2025	Exercise		200,053	283.45	184,553		6,775	360			6,775		(6,672)				0001
Purchased Call/CSII/CSII100BSC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/16/2024	08/14/2026	01/22/2025	Exercise		419,961	283.64	90,612		6,540	(7,046)			6,540		(13,724)				0001
Purchased Call/CSII/CSII100BSD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/16/2024	08/18/2026	03/31/2025	Exercise		116,517	283.64	60,872		4,354	571			4,354		(3,938)				0001
Purchased Call/SBG/SBG117S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	02/28/2025	Exercise		434,617	286.08	114,329		19,356	10,375			19,356		(9,241)				0001
Purchased Call/SBG/SBG117MS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	08/27/2025	Exercise		5,699,414	303.26	176,298	11,835	11,083	(752)			11,083		(11,677)				0001
Purchased Call/SBG/SBG117MSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	09/02/2025	Exercise		3,708,534	301.07	133,576	1,357	1,490	133			1,490		(777)				0001
Purchased Call/CSII/CSII100FS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/30/2024	12/30/2026	01/07/2025	Exercise		1,166,949	279.88	190,845		22,062	(3,353)			22,062		(25,388)				0001
Purchased Call/CSII/CSII100FS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/31/2024	12/31/2026	10/15/2025	Exercise		441,839	281.06	24,833		443	(512)			443		(924)				0001
Purchased Call/CSII/CSII100FS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/02/2025	12/31/2026	01/06/2025	Exercise		2,128,355	281.01	58,201	13,317	14,099	782			14,099		(13,275)				0001
Purchased Call/CSII/CSII100FS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/03/2025	12/31/2026	01/07/2025	Exercise		3,799,755	281.7	110,324	19,356	10,218	(9,137)			10,218		(19,255)				0001
Purchased Call/CSII/CSII100FS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/08/2025	01/08/2027	01/10/2025	Exercise		7,159,281	280.75	189,972	42,217	19,903	(22,314)			19,903		(42,070)				0001
Purchased Call/CSII/CSII100FSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/10/2025	01/08/2027	01/14/2025	Exercise		2,089,387	281.47	56,299	14,220	14,717	497			14,717		(14,179)				0001
Purchased Call/CSII/CSII100FSD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/13/2025	01/13/2027	01/15/2025	Exercise		4,042,121	282.19	144,742	9,803	4,850	(4,953)			4,850		(9,795)				0001
Purchased Call/CSII/CSII100FSE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/14/2025	01/14/2027	01/16/2025	Expire		567,178	283.19	23,419								1				0001
Purchased Call/CSII/CSII100FSF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/15/2025	01/15/2027	01/17/2025	Exercise		2,076,697	284.83	79,737	3,265	969	(2,296)			969		(3,147)				0001
Purchased Call/CSII/CSII100FSG		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/16/2025	01/15/2027	01/21/2025	Exercise		2,249,924	286.57	81,823	4,305	2,019	(2,287)			2,019		(4,174)				0001
Purchased Call/CSII/CSII100FSH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/17/2025	01/19/2027	01/22/2025	Exercise		4,044,936	287.01	105,727	27,631	16,540	(11,091)			16,540		(27,395)				0001
Purchased Call/CSII/CSII100FSI		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/17/2025	01/15/2027	01/22/2025	Exercise		7,672,807	287.01	252,822	25,612	16,705	(8,907)			16,705		(25,144)				0001
Purchased Call/CSII/CSII100FSK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/21/2025	01/21/2027	01/23/2025	Exercise		2,104,159	287.24	57,158	8,625	7,237	(1,388)			7,237		(8,611)				0001
Purchased Call/CSII/CSII100FSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/24/2025	01/26/2027	01/28/2025	Exercise		2,649,536	284.83	36,808	34,322	15,944	(18,378)			15,944		(34,264)				0001
Purchased Call/CSII/CSII100FSO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/24/2025	01/22/2027	01/28/2025	Exercise		2,022,084	284.83	68,532	5,993	4,325	(1,668)			4,325		(5,913)				0001
Purchased Call/CSII/CSII100FSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/24/2025	01/25/2027	01/28/2025	Exercise		3,897,284	284.83	135,733	9,495	4,645	(4,849)			4,645		(9,283)				0001
Purchased Call/CSII/CSII100FSR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/28/2025	01/28/2027	01/30/2025	Expire		1,131,421	283.23	47,466								33				0001
Purchased Call/CSII/CSII100FSU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/31/2025	02/01/2027	02/04/2025	Exercise		4,084,346	284.28	149,612	6,472	3,932	(2,541)			3,932		(6,231)				0001
Purchased Call/CSII/CSII100GS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/10/2024	09/10/2026	02/28/2025	Exercise		49,213	282.62	35,202		1,272	(384)			1,272		(1,710)				0001
Purchased Call/CSII/CSII100GS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/12/2024	09/11/2026	04/07/2025	Exercise		136,740	282.85	111,257		2,114	(2,502)			2,114		(4,874)				0001
Purchased Call/CSII/CSII100GS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/19/2024	09/18/2026	02/07/2025	Exercise		454,032	286.83	125,764		11,408	(4,131)			11,408		(15,837)				0001
Purchased Call/CSII/CSII100GSC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/20/2024	09/22/2026	01/17/2025	Exercise		475,207	288.57	130,773		5,838	(10,503)			5,838		(16,648)				0001
Purchased Call/CSII/CSII100GSG		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/26/2024	09/25/2026	03/14/2025	Exercise		68,324	287.66	74,698		1,399	(966)			1,399		(2,563)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100GSO		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/04/2024	10/05/2026	01/15/2025	Exercise		368,207	293.37	109,910		2,963	(10,043)			2,963		(13,268)				0001
Purchased Call/CSII/CSII100GSII		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/11/2024	10/09/2026	04/03/2025	Exercise		99,008	289.95	80,559		1,344	(2,177)			1,344		(3,715)				0001
Purchased Call/CSII/CSII100DS3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/18/2024	10/20/2026	04/08/2025	Exercise		147,921	290.89	69,375		1,196	(4,131)			1,196		(5,500)				0001
Purchased Call/CSII/CSII100DS4		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/18/2024	10/16/2026	06/16/2025	Exercise		143,424	290.89	70,175		846	(4,302)			846		(5,296)				0001
Purchased Call/SBG/SBG117NSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	10/01/2025	Exercise		5,177,880	302.36	145,240	21,985	21,929	(56)			21,929		(21,835)				0001
Purchased Call/SBG/SBG117NSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	10/09/2025	Exercise		5,058,137	302.33	166,342	10,748	11,152	405			11,152		(10,572)				0001
Purchased Call/CSII/CSII100FSV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/31/2025	01/29/2027	02/04/2025	Exercise		5,522,285	284.28	169,920	27,357	19,752	(7,604)			19,752		(27,261)				0001
Purchased Call/CSII/CSII100FSII		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/31/2025	02/02/2027	02/04/2025	Exercise		1,824,679	284.28	58,231	7,196	3,966	(3,229)			3,966		(7,102)				0001
Purchased Call/CSII/CSII100FSX		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/03/2025	02/03/2027	02/05/2025	Exercise		2,509,468	285.26	95,611	3,290	1,147	(2,143)			1,147		(3,278)				0001
Purchased Call/CSII/CSII100FSZ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/05/2025	02/05/2027	02/07/2025	Exercise		3,605,330	285.04	100,911	19,087	11,033	(8,054)			11,033		(18,956)				0001
Purchased Call/CSII/CSII100GS0		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/06/2025	02/05/2027	02/10/2025	Exercise		3,047,295	283.94	90,550	16,466	15,458	(1,008)			15,458		(16,333)				0001
Purchased Call/CSII/CSII100GS2		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/07/2025	02/05/2027	02/11/2025	Exercise		3,063,965	283.83	115,060	5,353	4,138	(1,215)			4,138		(5,218)				0001
Purchased Call/CSII/CSII100GS4		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/10/2025	02/10/2027	02/12/2025	Exercise		3,287,369	285.12	116,181	8,424	4,686	(3,738)			4,686		(8,405)				0001
Purchased Call/CSII/CSII100GS7		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/13/2025	02/12/2027	02/18/2025	Exercise		3,335,326	284.85	121,587	6,891	2,238	(4,653)			2,238		(6,602)				0001
Purchased Call/CSII/CSII100GS9		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/14/2025	02/16/2027	02/19/2025	Exercise		2,587,483	285.13	99,473	2,660	1,555	(1,105)			1,555		(2,412)				0001
Purchased Call/CSII/CSII100GSA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/14/2025	02/17/2027	02/19/2025	Exercise		2,423,817	285.13	94,409	2,065	1,539	(526)			1,539		(1,861)				0001
Purchased Call/CSII/CSII100GSC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/19/2025	02/19/2027	02/21/2025	Exercise		1,478,056	286.1	43,270	8,413	6,616	(1,797)			6,616		(8,361)				0001
Purchased Call/CSII/CSII100GSD		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/20/2025	02/19/2027	02/24/2025	Exercise		4,221,098	286.43	103,016	33,082	17,742	(15,340)			17,742		(32,900)				0001
Purchased Call/CSII/CSII100GSF		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/21/2025	02/23/2027	02/25/2025	Exercise		1,736,743	285.17	50,609	9,864	6,713	(3,151)			6,713		(9,775)				0001
Purchased Call/CSII/CSII100GSI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/25/2025	02/25/2027	02/27/2025	Exercise		1,953,664	283.67	75,441	1,462	820	(643)			820		(1,423)				0001
Purchased Call/CSII/CSII100GSJ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/26/2025	02/26/2027	02/28/2025	Exercise		2,032,474	283.2	67,848	7,487	3,475	(4,012)			3,475		(7,418)				0001
Purchased Call/CSII/CSII100GSK		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/27/2025	02/26/2027	03/03/2025	Exercise		5,418,683	282.94	81,344	69,750	54,189	(15,561)			54,189		(69,617)				0001
Purchased Call/CSII/CSII100GSL		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	03/01/2027	03/04/2025	Exercise		3,251,423	284.41	118,892	6,721	2,994	(3,726)			2,994		(6,504)				0001
Purchased Call/CSII/CSII100GSM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/28/2025	02/26/2027	03/04/2025	Exercise		4,889,263	284.41	158,288	19,396	12,602	(6,795)			12,602		(19,178)				0001
Purchased Call/CSII/CSII100GSO		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/03/2025	03/03/2027	03/05/2025	Exercise		3,836,651	283.05	141,515	4,159	1,833	(2,326)			1,833		(4,126)				0001
Purchased Call/CSII/CSII100GSR		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2025	03/05/2027	03/10/2025	Exercise		3,614,095	279.4	122,964	11,208	7,964	(3,244)			7,964		(10,982)				0001
Purchased Call/CSII/CSII100GSS		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/07/2025	03/05/2027	03/11/2025	Exercise		2,326,027	280.92	87,575	3,774	1,734	(2,040)			1,734		(3,709)				0001
Purchased Call/CSII/CSII100GSV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/10/2025	03/10/2027	03/12/2025	Exercise		5,051,229	282.24	175,272	12,002	8,093	(3,909)			8,093		(11,942)				0001
Purchased Call/CSII/CSII100GSX		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/12/2025	03/12/2027	03/14/2025	Exercise		642,755	280.89	22,879	1,603	726	(876)			726		(1,596)				0001
Purchased Call/CSII/CSII100GSY		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2025	03/12/2027	03/17/2025	Exercise		4,836,684	280.01	183,590	5,973	5,304	(669)			5,304		(5,632)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100HS2		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/17/2025	03/17/2027	03/19/2025	Exercise		4,656,697	282.86	172,311	6,060	2,465	(3,595)			2,465		(6,011)				0001
Purchased Call/CSII/CSII100HS4		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/19/2025	03/19/2027	03/21/2025	Exercise		1,579,879	283.62	44,697	9,220	3,715	(5,505)			3,715		(9,181)				0001
Purchased Call/CSII/CSII100HS9		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/24/2025	03/24/2027	03/26/2025	Exercise		3,480,112	284.82	124,531	8,039	3,569	(4,469)			3,569		(7,999)				0001
Purchased Call/CSII/CSII100HSB		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/26/2025	03/25/2027	03/28/2025	Exercise		2,837,429	285.07	100,844	5,796	2,144	(3,652)			2,144		(5,710)				0001
Purchased Call/CSII/CSII100HSD		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/28/2025	03/29/2027	04/01/2025	Exercise		2,351,432	285.11	73,991	10,033	4,033	(6,000)			4,033		(9,883)				0001
Purchased Call/CSII/CSII100HSF		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/28/2025	03/25/2027	04/01/2025	Expire		1,893,748	285.11	76,593								117				0001
Purchased Call/CSII/CSII100DSB		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/25/2024	10/27/2026	03/14/2025	Exercise		76,860	288.8	45,625		1,434	(1,363)			1,434		(2,914)				0001
Purchased Call/CSII/CSII100DSC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/28/2024	10/28/2026	04/02/2025	Exercise		264,648	289.09	160,124		3,152	(6,470)			3,152		(9,830)				0001
Purchased Call/CSII/CSII100DSF		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/31/2024	10/30/2026	01/15/2025	Exercise		596,692	288.38	167,305		11,105	(10,689)			11,105		(22,181)				0001
Purchased Call/CSII/CSII100DSG		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/01/2024	11/03/2026	01/14/2025	Exercise		408,760	287.03	126,514		5,409	(9,812)			5,409		(15,522)				0001
Purchased Call/CSII/CSII100DSK		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/05/2024	11/05/2026	06/16/2025	Exercise		25,782	288.29	76,088		308	(653)			308		(1,090)				0001
Purchased Call/SBG/SBG117NSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/11/2027	10/15/2025	Exercise		3,028,262	298.26	106,499	3,163	4,075	911			4,075		(2,698)				0001
Purchased Call/SBG/SBG117NSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	10/16/2025	Exercise		2,815,232	299.35	102,887	1,202	1,553	351			1,553		(1,091)				0001
Purchased Call/CSII/CSII100DSU		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/15/2024	11/16/2026	01/27/2025	Exercise		911,961	290.81	124,245		7,382	(27,196)			7,382		(34,819)				0001
Purchased Call/CSII/CSII100DSW		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/15/2024	11/13/2026	02/04/2025	Exercise		263,615	290.81	147,443		2,935	(3,326)			2,935		(6,577)				0001
Purchased Call/CSII/CSII100DSX		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/18/2024	11/18/2026	04/07/2025	Exercise		201,248	292.37	156,670		1,507	(6,117)			1,507		(7,828)				0001
Purchased Call/CSII/CSII100DSY		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/19/2024	11/19/2026	01/15/2025	Exercise		126,718	291.8	105,532		1,702	(3,117)			1,702		(4,961)				0001
Purchased Call/CSII/CSII100ES4		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/25/2024	11/25/2026	09/05/2025	Exercise		50,348	294.1	113,628		341	(1,586)			341		(2,145)				0001
Purchased Call/CSII/CSII100ES8		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/29/2024	11/30/2026	03/14/2025	Exercise		57,641	294.09	43,529		740	(1,490)			740		(2,343)				0001
Purchased Call/CSII/CSII100ESA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/02/2024	12/02/2026	01/15/2025	Exercise		472,154	292.83	217,022		6,765	(12,394)			6,765		(19,430)				0001
Purchased Call/CSII/CSII100ESB		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/03/2024	12/03/2026	03/27/2025	Exercise		89,087	292.04	111,880		1,422	(2,198)			1,422		(3,776)				0001
Purchased Call/CSII/CSII100ESH		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/09/2024	12/09/2026	05/01/2025	Exercise		243,685	289.02	87,016		3,898	(6,089)			3,898		(10,092)				0001
Purchased Call/SBG/SBG117QS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/01/2027	11/04/2025	Exercise		5,689,039	303.11	203,083	3,669	3,648	(21)			3,648		(2,938)				0001
Purchased Call/SBG/SBG117QS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	11/04/2025	Expire		1,847,131	303.11	68,344								250				0001
Purchased Call/SBG/SBG117QSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	11/18/2025	Exercise		3,107,321	305.13	106,102	4,285	4,078	(207)			4,078		(3,893)				0001
Purchased Call/SBG/SBG117QSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/25/2025	11/25/2027	11/28/2025	Expire		2,266,122	303.76	92,832								353				0001
Purchased Call/SBG/SBG117PS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	12/04/2025	Expire		4,978,272	306.1	184,372								238				0001
Purchased Call/CSII/CSII100HSG		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/31/2025	03/31/2027	04/02/2025	Exercise		3,559,312	286.2	123,803	7,477	3,145	(4,332)			3,145		(7,419)				0001
Purchased Call/CSII/CSII100HSI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/02/2025	04/02/2027	04/04/2025	Exercise		1,150,702	287.56	34,743	1,495	773	(722)			773		(1,448)				0001
Purchased Call/CSII/CSII100HSJ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/03/2025	04/02/2027	04/07/2025	Exercise		4,003,058	283.17	137,041	8,954	4,252	(4,702)			4,252		(8,669)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100HSK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/04/2025	04/02/2027	04/08/2025	Exercise		3,286,617	277.13	118,469	4,967	2,941	(2,026)			2,941		(4,769)				0001
Purchased Call/CSII/CSII100HSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/07/2025	04/07/2027	04/09/2025	Exercise		3,282,532	275.34	101,557	13,576	13,331	(245)			13,331		(13,539)				0001
Purchased Call/CSII/CSII100HSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/09/2025	04/09/2027	04/11/2025	Exercise		1,767,480	275.89	58,714	4,776	4,260	(517)			4,260		(4,712)				0001
Purchased Call/CSII/CSII100HSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/10/2025	04/09/2027	04/14/2025	Exercise		3,086,580	274.26	108,499	7,902	6,325	(1,577)			6,325		(7,671)				0001
Purchased Call/CSII/CSII100HSU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/14/2025	04/14/2027	04/16/2025	Exercise		2,059,287	275.5	58,109	11,205	9,778	(1,427)			9,778		(11,182)				0001
Purchased Call/CSII/CSII100HSV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/15/2025	04/15/2027	04/17/2025	Expire		805,473	275.1	34,067								48				0001
Purchased Call/CSII/CSII100HSY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/17/2025	04/19/2027	04/21/2025	Exercise		2,924,503	277.3	57,669	29,509	19,017	(10,493)			19,017		(29,383)				0001
Purchased Call/CSII/CSII100IS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/22/2025	04/22/2027	04/24/2025	Exercise		1,669,891	277.6	59,281	2,927	2,573	(355)			2,573		(2,902)				0001
Purchased Call/CSII/CSII100IS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/24/2025	04/23/2027	04/28/2025	Exercise		4,096,732	277.11	140,417	11,135	7,760	(3,375)			7,760		(10,824)				0001
Purchased Call/CSII/CSII100IS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/28/2025	04/28/2027	04/30/2025	Exercise		5,836,187	277.07	191,575	20,851	16,721	(4,130)			16,721		(20,766)				0001
Purchased Call/CSII/CSII100ISA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/01/2025	04/30/2027	05/05/2025	Exercise		5,132,410	275.44	166,633	15,776	12,962	(2,813)			12,962		(15,393)				0001
Purchased Call/CSII/CSII100ISC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/02/2025	04/30/2027	05/06/2025	Exercise		4,167,323	275.8	146,665	6,164	4,821	(1,343)			4,821		(5,874)				0001
Purchased Call/CSII/CSII100ISE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/05/2025	05/05/2027	05/07/2025	Exercise		2,619,283	275.05	87,389	7,578	6,949	(629)			6,949		(7,537)				0001
Purchased Call/CSII/CSII100ISG		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/07/2025	05/07/2027	05/09/2025	Expire		961,264	275.81	37,196								51				0001
Purchased Call/CSII/CSII100ISH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/08/2025	05/07/2027	05/12/2025	Exercise		5,255,692	276.08	175,944	12,945	9,998	(2,947)			9,998		(12,545)				0001
Purchased Call/CSII/CSII100ISI		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/09/2025	05/07/2027	05/13/2025	Exercise		1,194,410	276.99	36,089	4,526	3,542	(985)			3,542		(4,455)				0001
Purchased Call/CSII/CSII100ESO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/16/2024	12/16/2026	02/12/2025	Exercise		120,028	284.66	197,497		3,223	(1,733)			3,223		(5,221)				0001
Purchased Call/CSII/CSII100EST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/20/2024	12/21/2026	04/02/2025	Exercise		99,702	280.69	124,768		2,875	(1,276)			2,875		(4,483)				0001
Purchased Call/CSII/CSII100ESV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/23/2024	12/23/2026	04/02/2025	Exercise		94,282	280.09	184,592		2,782	(1,154)			2,782		(4,322)				0001
Purchased Call/CSII/CSII100FS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/03/2025	01/05/2027	01/07/2025	Exercise		1,054,747	281.7	37,543	2,218	1,573	(645)			1,573		(2,165)				0001
Purchased Call/CSII/CSII100FS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/10/2025	01/11/2027	01/14/2025	Exercise		2,762,177	281.47	87,010	11,324	9,034	(2,290)			9,034		(11,198)				0001
Purchased Call/SBG/SBG117PS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/03/2027	12/09/2025	Exercise		3,771,087	307.15	134,025	2,525	2,693	168			2,693		(2,028)				0001
Purchased Call/SBG/SBG117PSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2025	12/13/2027	12/16/2025	Exercise		10,181,853	308.14	244,200	66,264	63,293	(2,972)			63,293		(65,292)				0001
Purchased Call/SBG/SBG117PSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	12/18/2025	Expire		5,642,413	306.72	209,017								303				0001
Purchased Call/CSII/CSII000VS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/04/2023	01/03/2025	01/07/2025	Expire		3,328,876	288.04	134,330			(371)					(371)				0001
Purchased Call/CSII/CSII000VS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/04/2023	01/02/2025	01/06/2025	Expire		824,420	288.69	30,870			(42)					(42)				0001
Purchased Call/CSII/CSII000VSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/06/2023	01/07/2025	01/09/2025	Expire		466,331	291.74	17,114			(141)					(141)				0001
Purchased Call/CSII/CSII000VSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/18/2023	01/16/2025	01/21/2025	Expire		1,412,892	293.92	51,337			(1,059)					(1,059)				0001
Purchased Call/CSII/CSII000VSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/20/2023	01/22/2025	01/24/2025	Expire		373,791	295.22	13,793			(397)					(397)				0001
Purchased Call/CSII/CSII1001SJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/09/2025	05/11/2027	05/13/2025	Exercise		1,182,681	276.99	41,166	2,124	1,780	(345)			1,780		(2,028)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100ISK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/09/2025	05/10/2027	05/13/2025	Exercise		3,205,358	276.99	117,789	2,648	2,084	(564)			2,084		(2,371)				0001
Purchased Call/CSII/CSII100ISM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2025	05/13/2027	05/15/2025	Exercise		1,911,228	275.05	70,946	589	648	60			648		(553)				0001
Purchased Call/CSII/CSII100ISN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/14/2025	05/14/2027	05/16/2025	Exercise		896,809	274.18	33,033	880	680	(199)			680		(834)				0001
Purchased Call/CSII/CSII100ISQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/16/2025	05/17/2027	05/20/2025	Exercise		2,685,001	275.01	93,527	4,654	3,599	(1,056)			3,599		(4,430)				0001
Purchased Call/CSII/CSII100ISR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/16/2025	05/18/2027	05/20/2025	Exercise		2,384,560	275.01	74,934	8,197	6,151	(2,046)			6,151		(8,017)				0001
Purchased Call/CSII/CSII100IST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/20/2025	05/20/2027	05/22/2025	Exercise		1,739,689	274.52	62,064	2,002	1,752	(250)			1,752		(1,946)				0001
Purchased Call/CSII/CSII100ISV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/22/2025	05/21/2027	05/27/2025	Exercise		4,652,446	273.65	114,794	32,036	27,581	(4,455)			27,581		(31,644)				0001
Purchased Call/CSII/CSII100ISW		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/23/2025	05/25/2027	05/28/2025	Exercise		2,358,015	275.1	73,228	8,542	7,377	(1,165)			7,377		(8,292)				0001
Purchased Call/CSII/CSII100ISX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/23/2025	05/26/2027	05/28/2025	Exercise		2,478,597	275.1	82,267	6,456	5,403	(1,052)			5,403		(6,175)				0001
Purchased Call/CSII/CSII100ISY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/23/2025	05/21/2027	05/28/2025	Exercise		1,574,162	275.1	50,642	4,268	3,042	(1,226)			3,042		(4,138)				0001
Purchased Call/CSII/CSII100ISZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/23/2025	05/24/2027	05/28/2025	Exercise		3,401,549	275.1	93,549	18,365	13,690	(4,675)			13,690		(18,045)				0001
Purchased Call/CSII/CSII100JS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/29/2025	05/28/2027	06/02/2025	Exercise		1,232,413	273	38,567	4,290	3,595	(695)			3,595		(4,194)				0001
Purchased Call/CSII/CSII100JS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/30/2025	05/28/2027	06/03/2025	Exercise		9,709,912	272.8	285,260	43,617	42,537	(1,080)			42,537		(42,929)				0001
Purchased Call/CSII/CSII100JS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/30/2025	06/01/2027	06/03/2025	Exercise		3,373,081	272.8	103,014	13,256	12,692	(564)			12,692		(12,998)				0001
Purchased Call/CSII/CSII100JS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/02/2025	06/02/2027	06/04/2025	Exercise		4,876,698	273.13	133,089	29,406	29,272	(135)			29,272		(29,329)				0001
Purchased Call/CSII/CSII100JS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2025	06/04/2027	06/09/2025	Exercise		2,420,083	271	77,489	8,643	7,966	(677)			7,966		(8,445)				0001
Purchased Call/CSII/CSII100JS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2025	06/04/2027	06/10/2025	Exercise		2,091,044	270.81	72,010	4,943	5,597	654			5,597		(4,783)				0001
Purchased Call/CSII/CSII100JSA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2025	06/07/2027	06/10/2025	Exercise		2,559,043	270.81	80,620	9,847	10,686	839			10,686		(9,641)				0001
Purchased Call/CSII/CSII000VSX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/27/2023	01/29/2025	01/31/2025	Expire		294,093	298.11	10,823			(416)					(416)				0001
Purchased Call/CSII/CSII000VSY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/30/2023	01/27/2025	01/29/2025	Expire		1,609,107	298.11	57,019			(2,043)					(2,043)				0001
Purchased Call/CSII/CSII000VSZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/31/2023	01/30/2025	02/03/2025	Expire		4,985,650	297.36	181,979			(7,256)					(7,256)				0001
Purchased Call/CSII/CSII000IS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/02/2023	01/31/2025	02/04/2025	Expire		2,377,206	297.18	81,737			(3,400)					(3,400)				0001
Purchased Call/CSII/CSII000IS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/03/2023	02/04/2025	02/06/2025	Expire		416,029	295.66	15,143			(707)					(707)				0001
Purchased Call/CSII/CSII000IS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/24/2023	02/26/2025	02/28/2025	Expire		1,337,431	292.47	48,263			(3,711)					(3,711)				0001
Purchased Call/CSII/CSII000IIS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/07/2023	03/06/2025	03/10/2025	Expire		3,719,163	293.4	122,661			(10,790)					(10,790)				0001
Purchased Call/CSII/CSII000IIS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2023	03/07/2025	03/11/2025	Expire		4,783,668	290.98	157,165			(14,073)					(14,073)				0001
Purchased Call/CSII/CSII000XS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/15/2023	03/14/2025	03/18/2025	Expire		2,519,079	283.88	93,646			(9,290)					(9,290)				0001
Purchased Call/CSII/CSII000XS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/16/2023	03/14/2025	03/18/2025	Expire		2,322,722	284.65	80,179			(7,979)					(7,979)				0001
Purchased Call/CSII/CSII000XS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/17/2023	03/18/2025	03/20/2025	Expire		704,043	283.14	25,845			(2,699)					(2,699)				0001
Purchased Call/CSII/CSII000XSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/17/2023	03/19/2025	01/29/2025	Exercise		1,602,690	283.14	54,276		6,381	(669)			6,381		(7,051)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000XSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/30/2023	03/28/2025	02/04/2025	Exercise		1,834,314	286.02	67,871		379	(7,684)			379		(8,063)				0001
Purchased Call/CSII/CSII000XSO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/31/2023	04/01/2025	04/03/2025	Expire		1,233,096	286.87	41,512			(5,321)					(5,321)				0001
Purchased Call/CSII/CSII000XST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2025	04/10/2025	Expire		415,037	286.82	15,232			(2,027)					(2,027)				0001
Purchased Call/CSII/CSII000YS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/17/2023	04/17/2025	04/21/2025	Expire		3,042,976	287.78	105,602			(15,444)					(15,444)				0001
Purchased Call/SBG/SBG117AST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/03/2026	09/15/2025	Exercise		47,160	297.84	41,680		1,751	477			1,751		(1,370)				0001
Purchased Call/CSII/CSII100JSC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/09/2025	06/09/2027	06/11/2025	Exercise		3,721,215	271.09	112,466	17,056	16,367	(689)			16,367		(16,988)				0001
Purchased Call/CSII/CSII100JSD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/10/2027	06/12/2025	Exercise		1,994,086	271.87	72,303	2,962	2,738	(224)			2,738		(2,918)				0001
Purchased Call/CSII/CSII100JSE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/11/2027	06/13/2025	Exercise		1,496,335	272.28	39,137	9,755	9,841	86			9,841		(9,718)				0001
Purchased Call/CSII/CSII100JSF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/12/2025	06/11/2027	06/16/2025	Exercise		3,911,095	272.27	129,471	12,404	13,124	720			13,124		(12,088)				0001
Purchased Call/CSII/CSII100JSJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/16/2025	06/16/2027	06/18/2025	Exercise		2,874,123	272.7	92,814	10,001	10,050	49			10,050		(9,907)				0001
Purchased Call/CSII/CSII100JSK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/17/2027	06/20/2025	Exercise		2,395,512	273.09	69,094	12,374	10,261	(2,113)			10,261		(12,262)				0001
Purchased Call/CSII/CSII100JSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/18/2025	06/17/2027	06/23/2025	Exercise		5,273,260	272.82	172,215	17,815	16,519	(1,296)			16,519		(17,215)				0001
Purchased Call/CSII/CSII100JSO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/17/2027	06/24/2025	Exercise		4,609,351	273.61	137,565	21,073	17,182	(3,892)			17,182		(20,740)				0001
Purchased Call/CSII/CSII100JSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/24/2025	06/24/2027	06/26/2025	Exercise		2,559,202	270.52	63,708	17,543	16,600	(943)			16,600		(17,501)				0001
Purchased Call/CSII/CSII100JSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/26/2025	06/25/2027	06/30/2025	Exercise		4,529,702	269.08	153,077	12,050	13,476	1,426			13,476		(11,634)				0001
Purchased Call/CSII/CSII100JST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/25/2027	07/01/2025	Exercise		8,284,034	268.75	104,867	110,100	111,374	1,274			111,374		(109,831)				0001
Purchased Call/CSII/CSII100JSU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/29/2027	07/01/2025	Exercise		1,264,531	268.75	46,342	1,740	1,783	43			1,783		(1,614)				0001
Purchased Call/CSII/CSII100JSX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/01/2025	07/01/2027	07/03/2025	Exercise		3,167,092	269.52	122,342	2,076	2,524	448			2,524		(1,924)				0001
Purchased Call/CSII/CSII100JSY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/02/2025	07/02/2027	07/07/2025	Exercise		1,009,522	270	27,844	5,972	5,497	(475)			5,497		(5,866)				0001
Purchased Call/CSII/CSII100KS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/08/2027	07/10/2025	Exercise		1,619,715	269.85	45,156	9,451	9,622	171			9,622		(9,419)				0001
Purchased Call/CSII/CSII100KS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/12/2027	07/15/2025	Exercise		2,308,477	270.8	81,473	5,087	5,459	373			5,459		(4,857)				0001
Purchased Call/CSII/CSII000YSC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/26/2023	04/25/2025	01/24/2025	Exercise		2,065,081	283.86	79,013		945	(11,480)			945		(12,425)				0001
Purchased Call/CSII/CSII000YSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/05/2025	03/25/2025	Exercise		2,063,890	282.77	76,311		575	(12,470)			575		(13,046)				0001
Purchased Call/CSII/CSII000YSO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	05/08/2025	04/17/2025	Exercise		5,134,119	283.16	185,986		24	(32,443)			24		(32,467)				0001
Purchased Call/CSII/CSII000ZS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/19/2025	01/22/2025	Exercise		1,920,364	283.63	68,893		1,334	(11,766)			1,334		(13,100)				0001
Purchased Call/CSII/CSII000ZS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/24/2023	05/23/2025	03/27/2025	Exercise		3,735,407	284.04	128,728		736	(24,431)			736		(25,167)				0001
Purchased Call/CSII/CSII100FSJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/20/2027	01/22/2025	Exercise		1,453,480	287.01	26,486	15,681	9,521	(6,160)			9,521		(15,622)				0001
Purchased Call/CSII/CSII100FSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/22/2025	01/22/2027	01/24/2025	Expire		1,244,986	284	49,913								60				0001
Purchased Call/CSII/CSII100FSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/23/2025	01/22/2027	01/27/2025	Exercise		3,180,595	284.29	102,358	12,344	8,590	(3,754)			8,590		(12,195)				0001
Purchased Call/CSII/CSII100FSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/27/2025	01/27/2027	01/29/2025	Exercise		3,072,105	285.54	104,274	4,542	1,843	(2,699)			1,843		(4,531)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100FST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/30/2025	01/29/2027	02/03/2025	Exercise		5,539,205	285.46	145,253	36,779	20,474	(16,304)			20,474		(36,546)				0001
Purchased Call/CSII/CSII100FSY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/04/2025	02/04/2027	02/06/2025	Exercise		1,676,216	286.04	56,200	4,428	4,303	(125)			4,303		(4,412)				0001
Purchased Call/CSII/CSII100GS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/11/2025	02/11/2027	02/13/2025	Exercise		808,147	285.27	30,152	971	302	(669)			302		(966)				0001
Purchased Call/CSII/CSII100GS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/12/2025	02/12/2027	02/14/2025	Expire		1,026,012	284.2	42,425								92				0001
Purchased Call/CSII/CSII100KS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/11/2025	07/13/2027	07/15/2025	Exercise		2,764,522	270.8	74,196	17,778	17,979	201			17,979		(17,568)				0001
Purchased Call/CSII/CSII100KSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/17/2025	07/16/2027	07/21/2025	Exercise		3,896,779	267.88	151,032	2,741	3,253	512			3,253		(2,306)				0001
Purchased Call/CSII/CSII100KSF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/21/2025	07/21/2027	07/23/2025	Exercise		3,395,646	269.02	80,898	27,530	28,794	1,264			28,794		(27,468)				0001
Purchased Call/CSII/CSII100KSG		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/22/2025	07/22/2027	07/24/2025	Exercise		3,776,927	270.68	126,956	11,214	11,344	130			11,344		(11,099)				0001
Purchased Call/CSII/CSII100KSH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/23/2025	07/23/2027	07/25/2025	Exercise		1,747,916	270.35	64,900	2,180	2,360	180			2,360		(2,122)				0001
Purchased Call/CSII/CSII100KSI		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/24/2025	07/23/2027	07/28/2025	Exercise		3,311,284	269.65	108,060	11,394	11,432	39			11,432		(11,081)				0001
Purchased Call/CSII/CSII100KSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/25/2025	07/23/2027	07/29/2025	Exercise		3,252,322	268.85	93,959	17,527	18,558	1,031			18,558		(17,264)				0001
Purchased Call/CSII/CSII100KSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/29/2025	07/29/2027	07/31/2025	Exercise		3,784,595	269.75	121,453	14,229	15,692	1,463			15,692		(14,127)				0001
Purchased Call/CSII/CSII100KSO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/30/2025	07/30/2027	08/01/2025	Exercise		2,041,955	269.33	62,638	9,398	11,410	2,011			11,410		(9,294)				0001
Purchased Call/CSII/CSII100KSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/31/2025	07/30/2027	08/04/2025	Exercise		3,544,635	270.06	123,395	7,747	9,178	1,431			9,178		(7,379)				0001
Purchased Call/CSII/CSII100KSR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/01/2025	07/30/2027	08/05/2025	Exercise		4,425,024	269.69	160,307	5,868	7,782	1,913			7,782		(5,433)				0001
Purchased Call/CSII/CSII100KST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/04/2025	08/04/2027	08/06/2025	Exercise		2,435,634	269.93	73,825	10,380	13,814	3,434			13,814		(10,320)				0001
Purchased Call/CSII/CSII100KSU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/05/2025	08/05/2027	08/07/2025	Exercise		1,632,107	269.74	55,884	3,797	4,535	738			4,535		(3,751)				0001
Purchased Call/CSII/CSII100KSW		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/07/2025	08/06/2027	08/11/2025	Exercise		4,854,329	269.15	180,117	3,787	4,356	569			4,356		(3,241)				0001
Purchased Call/CSII/CSII100KSY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/08/2025	08/09/2027	08/12/2025	Exercise		4,186,320	268.3	143,623	9,915	11,358	1,443			11,358		(9,491)				0001
Purchased Call/CSII/CSII100LS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/11/2025	08/11/2027	08/13/2025	Exercise		1,537,834	268.45	54,017	3,135	3,927	792			3,927		(3,089)				0001
Purchased Call/CSII/CSII100LS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/14/2025	08/13/2027	08/18/2025	Exercise		3,753,326	270.17	133,695	6,365	8,402	2,037			8,402		(5,953)				0001
Purchased Call/CSII/CSII100LS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2025	08/16/2027	08/19/2025	Exercise		2,821,252	270.43	75,796	17,116	19,248	2,132			19,248		(16,882)				0001
Purchased Call/CSII/CSII100LS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2025	08/17/2027	08/19/2025	Exercise		2,028,159	270.43	42,075	18,512	19,400	889			19,400		(18,382)				0001
Purchased Call/CSII/CSII100LS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2025	08/13/2027	08/19/2025	Exercise		3,767,841	270.43	113,889	16,148	17,467	1,318			17,467		(15,816)				0001
Purchased Call/CSII/CSII100LS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/18/2025	08/18/2027	08/20/2025	Exercise		2,790,512	269.61	100,244	4,614	5,475	861			5,475		(4,528)				0001
Purchased Call/CSII/CSII100LS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/19/2025	08/19/2027	08/21/2025	Exercise		2,276,537	270.82	87,877	538	654	116			654		(445)				0001
Purchased Call/CSII/CSII100LS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/20/2025	08/20/2027	08/22/2025	Exercise		1,629,694	270.95	63,124	878	995	117			995		(772)				0001
Purchased Call/CSII/CSII100LSC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/22/2025	08/23/2027	08/26/2025	Exercise		2,348,929	273.23	60,631	15,606	15,749	143			15,749		(15,416)				0001
Purchased Call/CSII/CSII100LSH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/28/2025	08/27/2027	09/02/2025	Exercise		3,602,997	272.99	137,988	1,555	1,474	(81)			1,474		(956)				0001
Purchased Call/CSII/CSII100LSI		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/29/2025	09/01/2027	09/03/2025	Exercise		3,023,489	273.36	94,162	12,288	12,546	258			12,546		(11,885)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100LSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/02/2025	09/02/2027	09/04/2025	Exercise		1,418,444	273.74	43,542	5,432	5,491	59			5,491		(5,392)				0001
Purchased Call/CSII/CSII100LSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/03/2025	09/03/2027	09/05/2025	Exercise		2,207,224	272.52	68,763	9,374	8,629	(745)			8,629		(9,304)				0001
Purchased Call/CSII/CSII100LSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/09/2025	09/09/2027	09/11/2025	Exercise		1,730,743	272.38	60,735	4,089	4,959	870			4,959		(4,026)				0001
Purchased Call/CSII/CSII100LSY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/15/2025	09/15/2027	09/17/2025	Exercise		2,834,574	275.87	105,074	3,946	3,709	(236)			3,709		(3,843)				0001
Purchased Call/CSII/CSII100LSZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/16/2025	09/16/2027	09/18/2025	Exercise		1,537,288	276.07	59,302	966	735	(231)			735		(903)				0001
Purchased Call/CSII/CSII100MS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/18/2025	09/17/2027	09/22/2025	Exercise		2,089,953	275.28	79,835	1,006	995	(11)			995		(744)				0001
Purchased Call/CSII/CSII100MS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/19/2025	09/20/2027	09/23/2025	Exercise		2,451,175	274.52	79,610	8,851	9,009	158			9,009		(8,584)				0001
Purchased Call/CSII/CSII100MS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/19/2025	09/21/2027	09/23/2025	Exercise		2,694,563	274.52	70,732	18,121	19,324	1,203			19,324		(17,884)				0001
Purchased Call/CSII/CSII100MS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/19/2025	09/17/2027	09/23/2025	Exercise		1,464,736	274.52	54,372	1,755	1,682	(73)			1,682		(1,580)				0001
Purchased Call/CSII/CSII100MS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/24/2025	09/24/2027	09/26/2025	Exercise		1,036,624	277.38	29,814	5,492	4,382	(1,110)			4,382		(5,438)				0001
Purchased Call/CSII/CSII100MS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/25/2025	09/24/2027	09/29/2025	Exercise		3,849,217	276.9	120,472	16,777	12,884	(3,893)			12,884		(16,385)				0001
Purchased Call/CSII/CSII000ZS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2023	05/27/2025	05/29/2025	Expire		122,748	281.69	4,456			(895)					(895)				0001
Purchased Call/CSII/CSII000ZS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/13/2025	06/17/2025	Expire		1,329,717	286.5	47,167			(10,554)					(10,554)				0001
Purchased Call/CSII/CSII000ZSX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/23/2023	06/25/2025	06/27/2025	Expire		1,190,006	284.51	42,959			(10,313)					(10,313)				0001
Purchased Call/CSII/CSII100GS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/30/2023	07/01/2025	03/28/2025	Exercise		3,712,830	287.82	134,041		626	(32,749)			626		(33,375)				0001
Purchased Call/CSII/CSII100GSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/14/2025	02/12/2027	02/19/2025	Exercise		7,396,835	285.13	270,257	14,547	9,900	(4,647)			9,900		(13,944)				0001
Purchased Call/CSII/CSII100GSE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/21/2025	02/19/2027	02/25/2025	Exercise		2,764,246	285.17	74,527	18,425	15,202	(3,224)			15,202		(18,337)				0001
Purchased Call/CSII/CSII100GSG		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/21/2025	02/22/2027	02/25/2025	Exercise		4,733,489	285.17	103,675	44,016	36,508	(7,507)			36,508		(43,832)				0001
Purchased Call/CSII/CSII100GSH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/24/2025	02/24/2027	02/26/2025	Exercise		2,375,934	285.42	82,395	5,689	4,374	(1,315)			4,374		(5,672)				0001
Purchased Call/CSII/CSII100MSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/26/2025	09/24/2027	09/30/2025	Exercise		2,816,921	279.38	99,188	5,533	3,666	(1,867)			3,666		(5,240)				0001
Purchased Call/CSII/CSII100MSE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/01/2025	10/01/2027	10/03/2025	Exercise		1,621,444	276.26	49,680	7,158	6,307	(850)			6,307		(7,053)				0001
Purchased Call/CSII/CSII100MSH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2025	10/04/2027	10/07/2025	Exercise		3,124,725	275.43	92,691	16,806	15,266	(1,540)			15,266		(16,494)				0001
Purchased Call/CSII/CSII100MSJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2025	10/06/2027	10/08/2025	Exercise		2,097,499	276.4	73,844	5,191	4,348	(843)			4,348		(5,113)				0001
Purchased Call/CSII/CSII100MSK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/07/2025	10/07/2027	10/09/2025	Exercise		2,662,695	275.93	94,599	5,334	4,219	(1,115)			4,219		(5,180)				0001
Purchased Call/CSII/CSII100MSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/08/2025	10/08/2027	10/10/2025	Exercise		1,547,980	275.16	51,270	5,054	3,977	(1,077)			3,977		(4,944)				0001
Purchased Call/CSII/CSII100MSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/10/2025	10/11/2027	10/15/2025	Exercise		2,832,361	272.46	85,171	14,628	14,696	68			14,696		(14,225)				0001
Purchased Call/CSII/CSII100MSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/13/2025	10/13/2027	10/15/2025	Exercise		2,374,498	273.62	83,219	7,322	6,534	(787)			6,534		(7,226)				0001
Purchased Call/CSII/CSII100MSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/15/2025	10/15/2027	10/17/2025	Exercise		2,315,118	275.66	72,027	9,847	8,438	(1,409)			8,438		(9,713)				0001
Purchased Call/CSII/CSII100MST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/16/2025	10/15/2027	10/20/2025	Exercise		3,585,509	273.81	141,158	2,109	1,797	(312)			1,797		(1,605)				0001
Purchased Call/CSII/CSII100MSU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/17/2025	10/19/2027	10/21/2025	Exercise		1,451,180	274.31	31,913	13,430	11,707	(1,723)			11,707		(13,317)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100MSV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/17/2025	10/15/2027	10/21/2025	Exercise		1,350,354	274.31	43,451	5,674	4,444	(1,230)			4,444		(5,550)				0001
Purchased Call/CSII/CSII100MSII		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/17/2025	10/18/2027	10/21/2025	Exercise		3,333,833	274.31	114,864	10,078	9,755	(323)			9,755		(9,669)				0001
Purchased Call/CSII/CSII100MSY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/21/2025	10/21/2027	10/23/2025	Exercise		1,595,978	274.8	54,691	5,007	3,950	(1,057)			3,950		(4,946)				0001
Purchased Call/CSII/CSII100NS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2025	10/26/2027	10/28/2025	Exercise		2,319,927	274.16	88,134	2,911	2,556	(355)			2,556		(2,593)				0001
Purchased Call/CSII/CSII100NS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2025	10/25/2027	10/28/2025	Exercise		3,575,169	274.16	101,793	20,678	16,922	(3,756)			16,922		(20,307)				0001
Purchased Call/CSII/CSII100NS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/27/2025	10/27/2027	10/29/2025	Exercise		3,368,400	274.58	127,453	2,121	1,733	(389)			1,733		(1,973)				0001
Purchased Call/CSII/CSII100NS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/28/2025	10/28/2027	10/30/2025	Exercise		2,404,036	272.2	68,844	13,878	13,848	(30)			13,848		(13,790)				0001
Purchased Call/CSII/CSII100NSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/31/2025	10/29/2027	11/04/2025	Expire		2,650,741	271.72	106,307								338				0001
Purchased Call/CSII/CSII100NSC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/04/2025	11/04/2027	11/06/2025	Exercise		2,630,432	270.71	89,580	8,120	8,274	154			8,274		(8,001)				0001
Purchased Call/CSII/CSII100NSE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/06/2025	11/05/2027	11/10/2025	Exercise		4,033,922	271.3	149,055	6,662	6,811	149			6,811		(6,088)				0001
Purchased Call/CSII/CSII100NSF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/07/2025	11/08/2027	11/12/2025	Exercise		8,388,801	272.77	183,918	76,236	71,943	(4,293)			71,943		(75,317)				0001
Purchased Call/CSII/CSII100GSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/05/2025	03/05/2027	03/07/2025	Expire		1,675,038	280.5	65,553								68				0001
Purchased Call/CSII/CSII100GST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/07/2025	03/09/2027	03/11/2025	Exercise		3,970,033	280.92	108,337	26,949	27,040	91			27,040		(26,743)				0001
Purchased Call/CSII/CSII100GSU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/07/2025	03/08/2027	03/11/2025	Exercise		4,709,511	280.92	140,732	23,589	17,361	(6,228)			17,361		(23,325)				0001
Purchased Call/CSII/CSII100GSII		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/11/2025	03/11/2027	03/13/2025	Exercise		1,694,584	280.88	45,347	9,638	5,197	(4,441)			5,197		(9,598)				0001
Purchased Call/CSII/CSII100GSZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/14/2025	03/16/2027	03/18/2025	Exercise		2,587,345	282.1	87,147	8,044	9,086	1,042			9,086		(7,876)				0001
Purchased Call/CSII/CSII100HS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/14/2025	03/12/2027	03/18/2025	Exercise		2,401,102	282.1	71,545	12,217	11,280	(937)			11,280		(12,100)				0001
Purchased Call/CSII/CSII100HS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2025	03/18/2027	03/20/2025	Exercise		1,831,801	282.29	71,597	2,243	1,734	(509)			1,734		(2,196)				0001
Purchased Call/CSII/CSII100HS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/20/2025	03/19/2027	03/24/2025	Exercise		4,892,823	284.08	86,620	54,378	32,204	(22,174)			32,204		(54,214)				0001
Purchased Call/CSII/CSII100HS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/21/2025	03/19/2027	03/25/2025	Exercise		2,091,669	283.79	75,764	4,079	2,547	(1,531)			2,547		(3,999)				0001
Purchased Call/CSII/CSII100HS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/21/2025	03/23/2027	03/25/2025	Exercise		2,265,136	283.79	85,273	2,666	963	(1,704)			963		(2,497)				0001
Purchased Call/CSII/CSII100HS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/21/2025	03/22/2027	03/25/2025	Exercise		4,144,942	283.79	121,792	22,003	13,362	(8,641)			13,362		(21,761)				0001
Purchased Call/CSII/CSII100HSA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/25/2025	03/25/2027	03/27/2025	Exercise		842,820	285.07	29,106	2,732	1,922	(810)			1,922		(2,714)				0001
Purchased Call/CSII/CSII100HSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/04/2025	04/05/2027	04/08/2025	Exercise		3,334,993	277.13	86,601	23,399	21,995	(1,405)			21,995		(23,219)				0001
Purchased Call/CSII/CSII100HSO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/08/2025	04/08/2027	04/10/2025	Exercise		864,088	274.15	21,052	7,467	6,905	(562)			6,905		(7,437)				0001
Purchased Call/CSII/CSII100HSR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/11/2025	04/09/2027	04/15/2025	Exercise		5,397,751	275.05	117,144	48,753	34,094	(14,660)			34,094		(48,570)				0001
Purchased Call/CSII/CSII100HST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/11/2025	04/12/2027	04/15/2025	Exercise		2,938,488	275.05	73,122	21,915	21,456	(459)			21,456		(21,759)				0001
Purchased Call/CSII/CSII100HSII		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/16/2025	04/16/2027	04/18/2025	Exercise		1,826,416	275.96	72,541	1,004	995	(9)			995		(918)				0001
Purchased Call/CSII/CSII100HSX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/17/2025	04/16/2027	04/21/2025	Exercise		6,691,668	277.3	218,163	22,683	18,598	(4,084)			18,598		(22,311)				0001
Purchased Call/CSII/CSII100HSZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/17/2025	04/20/2027	04/21/2025	Exercise		2,860,645	277.3	75,439	19,351	16,798	(2,553)			16,798		(19,186)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100ISQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/21/2025	04/21/2027	04/23/2025	Exercise		3,877,996	276.34	153,474	2,777	2,261	(516)			2,261		(2,713)				0001
Purchased Call/CSII/CSII100IS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/23/2025	04/23/2027	04/25/2025	Expire		604,769	277	24,173								11				0001
Purchased Call/CSII/CSII100OSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2023	07/03/2025	07/08/2025	Expire		2,719,617	287.81	93,233			(23,540)					(23,540)				0001
Purchased Call/CSII/CSII1000SA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/07/2023	07/08/2025	07/10/2025	Expire		1,154,257	287.93	41,900			(10,820)					(10,820)				0001
Purchased Call/CSII/CSII1000SC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/07/2023	07/07/2025	07/09/2025	Expire		3,597,468	287.93	131,043			(33,734)					(33,734)				0001
Purchased Call/CSII/CSII1000SR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/24/2023	07/21/2025	07/23/2025	Expire		2,990,330	288.27	113,325			(31,382)					(31,382)				0001
Purchased Call/CSII/CSII1000SU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/27/2023	07/25/2025	03/06/2025	Exercise		2,245,071	290.75	84,694		260	(23,717)			260		(23,977)				0001
Purchased Call/CSII/CSII1000SV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/28/2023	07/28/2025	07/30/2025	Expire		2,202,481	291.81	82,488			(23,621)					(23,621)				0001
Purchased Call/CSII/CSII1000SW		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/28/2023	07/30/2025	05/02/2025	Exercise		2,207,921	291.81	80,148		.36	(23,051)			36		(23,088)				0001
Purchased Call/CSII/CSII100ISB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/10/2023	08/08/2025	08/12/2025	Expire		2,308,066	293.49	87,821			(26,556)					(26,556)				0001
Purchased Call/CSII/CSII100ISA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/11/2023	08/13/2025	01/21/2025	Exercise		1,008,518	293.87	38,021		391	(11,292)			391		(11,683)				0001
Purchased Call/CSII/CSII100NSH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/07/2025	11/09/2027	11/12/2025	Exercise		1,677,805	272.77	65,370	955	869	(86)			869		(629)				0001
Purchased Call/CSII/CSII100NSI		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/10/2025	11/10/2027	11/13/2025	Exercise		3,045,316	272.57	110,776	5,518	5,564	.46			5,564		(5,246)				0001
Purchased Call/CSII/CSII100NSK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/12/2025	11/12/2027	11/14/2025	Exercise		2,494,815	272.11	96,503	1,068	1,009	(59)			1,009		(880)				0001
Purchased Call/CSII/CSII100NSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/13/2025	11/12/2027	11/17/2025	Exercise		2,973,239	271.31	86,553	16,250	16,137	(113)			16,137		(15,923)				0001
Purchased Call/CSII/CSII100NSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/17/2025	11/17/2027	11/19/2025	Expire		4,169,604	271.78	167,529								210				0001
Purchased Call/CSII/CSII100NST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/21/2025	11/23/2027	11/25/2025	Exercise		1,700,692	270.92	45,080	11,644	11,664	.20			11,664		(11,472)				0001
Purchased Call/CSII/CSII100NSX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/25/2025	11/24/2027	11/28/2025	Expire		1,382,394	270.75	56,637								216				0001
Purchased Call/CSII/CSII1000S0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/28/2025	11/30/2027	12/02/2025	Exercise		2,985,382	272.91	106,604	6,256	5,958	(298)			5,958		(5,843)				0001
Purchased Call/CSII/CSII1000S2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/01/2025	12/01/2027	12/03/2025	Expire		4,668,517	272.48	185,209								234				0001
Purchased Call/CSII/CSII1000S5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/04/2025	12/03/2027	12/08/2025	Exercise		3,303,673	272.28	128,298	2,357	2,192	(165)			2,192		(1,861)				0001
Purchased Call/CSII/CSII1000S7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/05/2025	12/03/2027	12/09/2025	Expire		2,597,270	272.19	103,736								387				0001
Purchased Call/CSII/CSII1000S9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/08/2025	12/08/2027	12/10/2025	Exercise		2,842,155	269.75	110,090	2,614	2,751	137			2,751		(2,472)				0001
Purchased Call/CSII/CSII1000SB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/10/2025	12/10/2027	12/12/2025	Expire		1,390,997	271.19	56,205								86				0001
Purchased Call/CSII/CSII1000SE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/12/2025	12/14/2027	12/16/2025	Exercise		3,607,011	271.82	137,788	3,968	3,761	(206)			3,761		(3,420)				0001
Purchased Call/CSII/CSII1000SG		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/15/2025	12/15/2027	12/17/2025	Expire		1,837,327	272.62	73,756								97				0001
Purchased Call/CSII/CSII1000SH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/16/2025	12/16/2027	12/18/2025	Expire		2,565,373	270.99	103,805								145				0001
Purchased Call/CSII/CSII1000SO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/23/2025	12/23/2027	12/26/2025	Expire		1,626,270	270.85	65,728								184				0001
Purchased Call/CSII/CSII1000SP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/26/2025	12/23/2027	12/30/2025	Expire		3,408,036	270.47	137,933								451				0001
Purchased Call/CSII/CSII1000SR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/26/2025	12/28/2027	12/30/2025	Expire		2,600,513	270.47	104,801								428				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815F6X		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	02/08/2024	02/07/2025	02/11/2025	Exercise		4,451,000	4997.91	275,962		578,630				(270,496)			302,668			0001
Purchased Call/SPX/SPX815JSF		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	04/08/2024	04/08/2025	04/10/2025	Expire		3,544,000	5202.39	155,936						(88,753)			(155,936)			0001
Purchased Call/CSII/CSII1001S4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/26/2027	04/29/2025	Exercise		1,855,622	276.63	60,397	6,821	5,361	(1,460)			5,361		(6,685)				0001
Purchased Call/CSII/CSII1001S5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/23/2027	04/29/2025	Exercise		2,373,767	276.63	54,500	20,233	18,677	(1,557)			18,677		(20,156)				0001
Purchased Call/CSII/CSII1001S6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	04/29/2025	Exercise		3,435,051	276.63	100,888	18,085	14,275	(3,810)			14,275		(17,859)				0001
Purchased Call/CSII/CSII1001S8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	05/04/2027	05/06/2025	Exercise		1,475,394	275.8	36,215	10,294	9,351	(942)			9,351		(10,211)				0001
Purchased Call/CSII/CSII1001SD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	05/03/2027	05/06/2025	Exercise		2,164,315	275.8	69,975	6,609	5,326	(1,282)			5,326		(6,454)				0001
Purchased Call/CSII/CSII1001SF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/06/2025	05/06/2027	05/08/2025	Exercise		1,957,898	276.39	47,286	13,497	10,667	(2,830)			10,667		(13,461)				0001
Purchased Call/CSII/CSII1001SL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/12/2025	05/12/2027	05/14/2025	Exercise		2,604,452	275.39	73,371	12,621	10,025	(2,596)			10,025		(12,584)				0001
Purchased Call/CSII/CSII1001SQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/15/2025	05/14/2027	05/19/2025	Exercise		4,029,741	274.84	121,631	16,416	12,466	(3,950)			12,466		(16,125)				0001
Purchased Call/CSII/CSII1001SP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2027	05/20/2025	Exercise		2,703,386	275.01	84,499	8,751	7,353	(1,398)			7,353		(8,625)				0001
Purchased Call/CSII/CSII1001SO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/25/2023	08/27/2025	01/29/2025	Exercise		1,863,841	289.45	72,670		298	(23,569)			298		(23,867)				0001
Purchased Call/CSII/CSII1001ST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/31/2023	08/29/2025	01/27/2025	Exercise		2,218,618	292.5	83,834		308	(27,529)			308		(27,838)				0001
Purchased Call/CSII/CSII1002S5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/12/2023	09/12/2025	09/16/2025	Expire		1,805,763	296	67,062			(23,432)					(23,432)				0001
Purchased Call/CSII/CSII1002S9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/16/2025	02/20/2025	Exercise		2,085,607	295.67	76,257		609	(26,417)			609		(27,027)				0001
Purchased Call/CSII/CSII1002SA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/15/2025	02/20/2025	Exercise		4,765,385	295.67	169,964		185	(59,977)			185		(60,162)				0001
Purchased Call/CSII/CSII1002SE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/21/2023	09/19/2025	02/26/2025	Exercise		2,847,328	291.05	103,270		389	(36,835)			389		(37,225)				0001
Purchased Call/CSII/CSII1002SN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/29/2023	09/30/2025	01/17/2025	Exercise		3,088,135	292.55	113,026		749	(41,481)			749		(42,229)				0001
Purchased Call/CSII/CSII1002SS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/03/2025	03/12/2025	Exercise		1,741,326	287.77	65,048		2,173	(22,580)			2,173		(24,754)				0001
Purchased Call/CSII/CSII1003S9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/20/2023	10/22/2025	01/17/2025	Exercise		1,319,460	290.46	47,850		910	(18,401)			910		(19,311)				0001
Purchased Call/SPX/SPX815MST		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	05/08/2024	05/08/2025	05/12/2025	Exercise		1,932,000	5187.67	118,818		177,373				(80,538)			58,555			0001
Purchased Call/SPX/SPX815MSU		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	05/08/2024	05/08/2025	05/12/2025	Exercise		4,680,000	5187.67	309,816		429,662				(224,980)			119,846			0001
Purchased Call/SPX/SPX8150SH		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	06/07/2024	06/06/2025	06/10/2025	Exercise		4,687,000	5346.99	233,413		421,830				(99,910)			188,417			0001
Purchased Call/SPX/SPX815VSH		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	10/08/2024	10/08/2025	10/10/2025	Exercise		2,434,000	5751.13	146,040		267,740				(6,902)			121,700			0001
Purchased Call/SPX/SPX1545R		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire		5,010,000	6013.13	193,386												0001
Purchased Call/SPX/SPX1565U		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire		2,184,000	5770.2	170,789												0001
Purchased Call/SPX/SPXA218S8		N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	10/10/2025	Exercise		3,086,000	5751.13	261,384		537,980				(7,314)			276,596			0001
Purchased Call/SPX/SPXA218SG		N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2024	10/08/2025	10/10/2025	Exercise		1,495,294	5751	131,745		260,708				1,525			128,963			0001
Purchased Call/SPX/SPXA21SQ		N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	01/10/2025	Expire		2,410,000	5918.25	122,669												0001
Purchased Call/SPX/SPXA21KSN		N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	01/24/2025	Expire		3,003,000	6086.37	228,528												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05ISV		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise		3,227,000	4997.91	147,797		266,228				(110,579)			118,431			0001
Purchased Call/SPX/SPXB05ISW		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise		1,100,000	4997.91	87,340		226,272				(113,078)			138,932			0001
Purchased Call/SPX/SPXB05LSD		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Exercise		8,483,000	5234.18	374,949		682,882				(225,589)			307,933			0001
Purchased Call/CSII/CSII1003SM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/03/2023	11/05/2025	01/17/2025	Exercise		1,347,092	288.46	48,561		1,067	(19,460)			1,067		(20,527)				0001
Purchased Call/CSII/CSII1003SV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/13/2023	11/13/2025	01/17/2025	Exercise		3,676,988	285.35	141,277		1,561	(59,754)			1,561		(61,315)				0001
Purchased Call/CSII/CSII1004S2		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/20/2023	11/20/2025	02/24/2025	Exercise		3,659,079	286.69	134,267		3,240	(56,453)			3,240		(59,693)				0001
Purchased Call/CSII/CSII100ISS		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/19/2025	05/19/2027	05/21/2025	Exercise		1,542,025	274.42	47,120	5,970	5,075	(895)			5,075		(5,945)				0001
Purchased Call/CSII/CSII100JS1		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/28/2025	05/28/2027	05/30/2025	Exercise		2,794,789	272.91	95,804	5,655	5,318	(337)			5,318		(5,528)				0001
Purchased Call/CSII/CSII100JS6		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/03/2025	06/03/2027	06/05/2025	Exercise		2,945,586	273.45	84,399	13,585	13,288	(297)			13,288		(13,510)				0001
Purchased Call/CSII/CSII100JS7		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/04/2025	06/04/2027	06/06/2025	Exercise		2,935,032	271.64	108,276	2,319	2,229	(89)			2,229		(2,145)				0001
Purchased Call/CSII/CSII100JSB		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/06/2025	06/08/2027	06/10/2025	Exercise		2,841,221	270.81	95,950	7,713	7,210	(503)			7,210		(7,467)				0001
Purchased Call/CSII/CSII100JSG		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/13/2025	06/11/2027	06/17/2025	Exercise		1,178,924	274.04	40,155	2,790	2,256	(534)			2,256		(2,696)				0001
Purchased Call/CSII/CSII100JSH		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/13/2025	06/14/2027	06/17/2025	Exercise		2,214,994	274.04	67,505	9,661	7,416	(2,245)			7,416		(9,485)				0001
Purchased Call/CSII/CSII100JSI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/13/2025	06/15/2027	06/17/2025	Exercise		1,915,216	274.04	61,255	6,911	5,908	(1,003)			5,908		(6,751)				0001
Purchased Call/CSII/CSII100JSV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/27/2025	06/28/2027	07/01/2025	Exercise		2,682,302	268.75	88,180	8,751	9,174	423			9,174		(8,511)				0001
Purchased Call/CSII/CSII100JSZ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/03/2025	07/02/2027	07/08/2025	Exercise		4,901,815	269.36	173,303	10,464	11,262	797			11,262		(9,866)				0001
Purchased Call/CSII/CSII100KS1		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/07/2025	07/07/2027	07/09/2025	Exercise		3,442,951	269.04	129,683	3,755	4,287	532			4,287		(3,663)				0001
Purchased Call/CSII/CSII100KS3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/09/2025	07/09/2027	07/11/2025	Exercise		2,135,755	269.52	77,635	3,657	4,181	525			4,181		(3,593)				0001
Purchased Call/CSII/CSII100KS4		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/10/2025	07/09/2027	07/14/2025	Exercise		6,228,202	270.41	199,985	23,932	24,980	1,048			24,980		(23,367)				0001
Purchased Call/CSII/CSII100KS9		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/15/2025	07/15/2027	07/17/2025	Exercise		2,741,609	268.61	102,323	2,618	2,956	338			2,956		(2,542)				0001
Purchased Call/CSII/CSII100KSA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/16/2025	07/16/2027	07/18/2025	Exercise		1,946,142	267.81	74,277	1,589	2,287	699			2,287		(1,482)				0001
Purchased Call/CSII/CSII100KSC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/18/2025	07/19/2027	07/22/2025	Exercise		2,465,988	268.65	85,574	6,163	6,810	647			6,810		(5,917)				0001
Purchased Call/SPX/SPXB05NSD		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	07/10/2025	Exercise		4,723,000	5572.85	343,834		553,139				(85,672)			209,305			0001
Purchased Call/SPX/SPXB21S84		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	09/24/2025	Expire		2,074,000	6693.75	160,113												0001
Purchased Call/SPX/SPXB21SS9		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	11/12/2025	Expire		645,000	6728.8	16,125												0001
Purchased Call/SPX/SPXC054SV		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	12/10/2025	Exercise		1,465,000	6090.27	68,855		119,398				13,775			50,543			0001
Purchased Call/SPX/SPXC05GSB		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire		3,461,000	5667.56	174,781												0001
Purchased Call/SPX/SPXC05JSH		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire		4,252,000	4982.77	252,569												0001
Purchased Call/SPX/SPXC05MSI		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire		3,872,000	5663.94	279,946												0001
Purchased Call/SPX/SPXD05CS7		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire		3,153,000	6699.4	192,333												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD05CSB		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire		2,730,000	6699.4	186,732												0001
Purchased Call/SPX/SPXD05CSB		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire		2,217,000	6699.4	182,016												0001
Purchased Call/SPX/SPXD1705J		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	08/26/2025	Exercise		1,911,000	5570.64	124,597	250,341					(34,186)			125,744			0001
Purchased Call/CSII/CSII1004S6		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/24/2023	11/25/2025	02/10/2025	Exercise		1,819,888	287.31	66,426	1,590	(28,338)				1,590		(29,928)				0001
Purchased Call/CSII/CSII1004S9		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/28/2023	11/28/2025	01/17/2025	Exercise		1,969,794	287.56	67,820	826	(30,016)				826		(30,841)				0001
Purchased Call/CSII/CSII1004SB		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/30/2023	11/28/2025	01/27/2025	Exercise		4,520,644	286.39	163,830	2,050	(72,832)				2,050		(74,883)				0001
Purchased Call/SPX/SPXE17LSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		7,538,000	6728.8	593,241												0001
Purchased Call/SPX/SPXE17NSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire		5,290,000	6602.99	326,922												0001
Purchased Call/SPX/SPXE17PSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire		2,675,000	6846.51	196,613												0001
Purchased Call/SPX/SPXE17PSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire		2,658,000	6846.51	223,538												0001
Purchased Call/SPX/SPXH00LSB		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/22/2024	05/22/2025	05/27/2025	Exercise		1,794,000	5307.01	137,420	180,853					(90,084)			43,433			0001
Purchased Call/SPX/SPXH00SSK		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/21/2024	06/20/2025	06/24/2025	Exercise		2,904,000	5464.62	178,015	267,420					(66,491)			89,405			0001
Purchased Call/SPX/SPXH00XS4		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/08/2024	07/08/2025	07/10/2025	Exercise		3,713,000	5572.85	169,684	297,040					(41,493)			127,356			0001
Purchased Call/SPX/SPXI00QSD		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/22/2024	07/22/2025	07/24/2025	Exercise		2,507,000	5564.41	114,069	200,560					(29,165)			86,492			0001
Purchased Call/SPX/SPXI00QSE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/22/2024	07/22/2025	07/24/2025	Exercise		4,522,000	5564.41	278,555	553,945					(78,983)			275,390			0001
Purchased Call/SPX/SPXI00QSF		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/22/2024	07/22/2025	07/24/2025	Exercise		2,606,000	5564.41	179,814	349,007					(51,234)			169,193			0001
Purchased Call/SPX/SPXI00QST		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/22/2024	10/22/2025	10/24/2025	Exercise		5,579,000	5851.2	398,341	808,741					13,678			410,401			0001
Purchased Call/SPX/SPXI00NS9		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/08/2025	01/08/2026	01/10/2025	Expire		4,002,000	5918.25	238,519												0001
Purchased Call/SPX/SPXI00NSA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/08/2025	01/08/2026	01/10/2025	Expire		2,512,000	5918.25	166,043												0001
Purchased Call/SPX/SPXJ00GS3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/07/2025	02/06/2026	02/11/2025	Expire		1,671,000	6025.99	134,348												0001
Purchased Call/SPX/SPXJ00GS3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/22/2025	07/22/2026	07/24/2025	Expire		4,227,000	6309.62	338,160												0001
Purchased Call/SPX/SPXJ001S9		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/08/2025	08/07/2026	08/12/2025	Expire		5,337,000	6389.45	363,983												0001
Purchased Call/SPX/SPXJ001SC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/08/2025	08/07/2026	08/12/2025	Expire		3,458,000	6389.45	266,266												0001
Purchased Call/CSII/CSII100KSJ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/25/2025	07/26/2027	07/29/2025	Exercise		5,093,494	268.85	108,742	46,735	49,554	2,820			49,554		(46,416)				0001
Purchased Call/CSII/CSII100KSK		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/25/2025	07/27/2027	07/29/2025	Exercise		2,314,601	268.85	72,889	9,500	11,936	2,436			11,936		(9,287)				0001
Purchased Call/CSII/CSII100KSM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/28/2025	07/28/2027	07/30/2025	Exercise		2,546,110	268.85	94,976	3,815	4,002	187			4,002		(3,740)				0001
Purchased Call/CSII/CSII100KSQ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/01/2025	08/02/2027	08/05/2025	Exercise		3,242,693	269.69	113,152	6,657	7,588	931			7,588		(6,319)				0001
Purchased Call/CSII/CSII100KSS		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/01/2025	08/03/2027	08/05/2025	Expire		579,957	269.69	22,676								68				0001
Purchased Call/CSII/CSII100KSX		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/08/2025	08/06/2027	08/12/2025	Exercise		1,462,221	268.3	47,413	4,827	5,194	367			5,194		(4,709)				0001
Purchased Call/CSII/CSII100KSZ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/08/2025	08/10/2027	08/12/2025	Exercise		2,313,781	268.3	73,275	8,597	9,770	1,174			9,770		(8,375)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00GSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Expire		2,728,000	6693.75	160,952												0001
Purchased Call/SPX/SPXJ00RSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire		7,216,000	6753.72	438,733												0001
Purchased Call/SPX/SPXJ00RSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire		2,767,000	6753.72	188,986												0001
Purchased Call/SPX/SPXA05USM		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	05/27/2025	Exercise		2,208,000	4192.63	260,102		624,864				(322,250)			364,762			0001
Purchased Call/SPX/SPXA21MSH		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	02/11/2025	Expire		2,139,000	6025.99	277,214												0001
Purchased Call/CSII/CSII100LS1		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	08/12/2025	08/12/2027	08/14/2025	Exercise		2,163,988	269.04	73,562	5,510	6,953	1,443			6,953		(5,448)				0001
Purchased Call/CSII/CSII100LS2		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	08/13/2025	08/13/2027	08/15/2025	Exercise		881,826	270.78	29,402	2,462	2,804	342			2,804		(2,427)				0001
Purchased Call/CSII/CSII100LSA		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	08/21/2025	08/20/2027	08/25/2025	Exercise		2,934,050	271.13	114,176	1,762	1,869	107			1,869		(1,403)				0001
Purchased Call/CSII/CSII100LSD		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	08/22/2025	08/24/2027	08/26/2025	Exercise		1,483,634	273.23	43,579	7,215	8,447	1,231			8,447		(7,079)				0001
Purchased Call/CSII/CSII100LSG		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2027	08/29/2025	Exercise		1,696,927	273.15	53,763	6,259	7,031	772			7,031		(6,184)				0001
Purchased Call/CSII/CSII100LSJ		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	08/29/2025	08/30/2027	09/03/2025	Exercise		3,007,101	273.36	90,527	13,525	13,753	228			13,753		(13,132)				0001
Purchased Call/CSII/CSII100LSK		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	08/29/2025	08/31/2027	09/03/2025	Exercise		1,755,930	273.36	59,141	4,592	5,212	619			5,212		(4,373)				0001
Purchased Call/CSII/CSII100LSP		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	09/05/2025	09/03/2027	09/09/2025	Exercise		5,730,404	272.66	194,285	16,453	17,662	1,208			17,662		(15,836)				0001
Purchased Call/CSII/CSII100LSQ		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	09/05/2025	09/07/2027	09/09/2025	Exercise		2,828,384	272.66	99,092	6,739	7,093	354			7,093		(6,418)				0001
Purchased Call/CSII/CSII100LSR		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	09/08/2025	09/08/2027	09/10/2025	Exercise		1,968,814	271.76	63,981	7,392	8,549	1,158			8,549		(7,323)				0001
Purchased Call/SPX/SPXB214SL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2027	10/24/2025	Expire		5,289,000	6699.4	712,957												0001
Purchased Call/SPX/SPXC05CS7		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	02/25/2025	Expire		1,235,000	6013.13	161,415												0001
Purchased Call/SPX/SPXC05DSH		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	03/11/2025	Expire		1,227,000	5770.2	166,627												0001
Purchased Call/SPX/SPXC05GSC		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	03/25/2025	Expire		2,789,000	5667.56	218,658												0001
Purchased Call/SPX/SPXC05XS6		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	07/24/2025	Expire		1,313,000	6309.62	168,327												0001
Purchased Call/SPX/SPXD050SX		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	08/12/2025	Expire		6,117,000	6389.45	795,210												0001
Purchased Call/SPX/SPXD052SX		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	08/26/2025	Expire		1,057,000	6466.91	100,732												0001
Purchased Call/SPX/SPXG00DSX		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	10/06/2023	10/08/2025	10/10/2025	Exercise		1,258,000	4308.5	123,410		250,342				(99,429)			126,932			0001
Purchased Call/SPX/SPXI134S4		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	02/25/2025	Exercise		1,528,000	3991.05	202,154		550,080				(335,568)			347,926			0001
Purchased Call/SPX/SPXJ008SB		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/22/2025	05/21/2027	05/27/2025	Expire		2,441,000	5842.01	337,346												0001
Purchased Call/SPX/SPXJ00VS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2025	11/08/2027	11/12/2025	Expire		1,111,000	6728.8	113,655												0001
Purchased Call/SPX/SPXJ00ZSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2025	12/22/2027	12/24/2025	Expire		5,594,000	6878.49	744,002												0001
Purchased Call/MXE/MXE0170S0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	06/10/2025	Expire		1,216,000	2618.67	128,531												0001
Purchased Call/RTY/RTY0000S7		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	11/25/2025	Expire		1,228,000	2406.67	80,188						32,104		(80,188)				0001
Purchased Call/RTY/RTY0050S4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Exercise		2,162,000	2399.64	124,099		29,899				45,588		(94,200)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/RTY/RTY0050SG		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	10/10/2025	Expire		1,177,000	2483.99	119,583												0001
Purchased Call/RTY/RTY0150S4		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	01/10/2025	Expire		1,368,000	2238.96	102,463												0001
Purchased Call/RTY/RTY0150SA		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/08/2025	08/07/2026	08/12/2025	Expire		1,039,000	2218.42	64,938												0001
Purchased Call/RTY/RTY0150SC		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/07/2025	11/06/2026	11/12/2025	Expire		1,963,000	2432.82	116,602												0001
Purchased Call/RTY/RTY0210SG		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	11/25/2025	Expire		1,149,000	2369.59	72,962												0001
Purchased Call/SPX/SPX261SSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	07/10/2025	Expire		2,616,000	6225.52	735,619												0001
Purchased Call/SPX/SPX261XS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	12/10/2025	Expire		2,027,000	6846.51	524,588												0001
Purchased Call/CSII/CSII100LSV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/12/2025	09/13/2027	09/16/2025	Exercise		5,111,896	275.19	173,415	14,763	14,954	191			14,954		(14,191)				0001
Purchased Call/CSII/CSII100LSW		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/12/2025	09/14/2027	09/16/2025	Expire		1,430,162	275.19	56,777								187				0001
Purchased Call/CSII/CSII100MS0		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/17/2025	09/17/2027	09/19/2025	Exercise		2,494,376	276.55	66,541	15,950	15,470	(480)			15,470		(15,864)				0001
Purchased Call/CSII/CSII100MS5		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/22/2025	09/22/2027	09/24/2025	Exercise		3,502,838	273.82	100,905	19,452	16,862	(2,589)			16,862		(19,351)				0001
Purchased Call/CSII/CSII100MS6		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/23/2025	09/23/2027	09/25/2025	Exercise		2,560,332	275.55	98,051	2,078	1,579	(499)			1,579		(1,980)				0001
Purchased Call/CSII/CSII100MS9		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/26/2025	09/27/2027	09/30/2025	Exercise		3,217,309	279.38	119,966	3,720	2,910	(810)			2,910		(3,311)				0001
Purchased Call/CSII/CSII100MSA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/26/2025	09/28/2027	09/30/2025	Expire		1,539,020	279.38	60,945								207				0001
Purchased Call/CSII/CSII100MSC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/29/2025	09/29/2027	10/01/2025	Exercise		2,813,853	278.33	104,789	1,862	1,277	(585)			1,277		(1,754)				0001
Purchased Call/CSII/CSII100MSD		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/30/2025	09/30/2027	10/02/2025	Expire		1,714,592	276.69	67,884								70				0001
Purchased Call/SBG/SBG117ESO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	10/15/2025	Exercise		27,622	286.74	30,248		1,789	838			1,789		(1,014)				0001
Purchased Call/CSII/CSII1005SA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/05/2024	01/07/2026	06/11/2025	Exercise		13,891	287.17	28,731		.50	(210)			50		(333)				0001
Purchased Call/CSII/CSII1005SE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/11/2024	01/09/2026	01/06/2025	Exercise		43,434	282.11	67,295		933	112			933		(1,046)				0001
Purchased Call/SPX/SPXC051SY		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	04/10/2025	Expire		56,995,000	4982.77	16,101,088												0001
Purchased Call/SPX/SPXC05IISY		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2031	07/24/2025	Expire		36,195,000	6309.62	10,485,692												0001
Purchased Call/CSII/CSII100MSR		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/14/2025	10/14/2027	10/16/2025	Expire		1,561,734	274.88	63,094								68				0001
Purchased Call/CSII/CSII100MSX		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/20/2025	10/20/2027	10/22/2025	Exercise		2,550,326	274.65	80,876	10,600	9,033	(1,567)			9,033		(10,510)				0001
Purchased Call/CSII/CSII100MSZ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/22/2025	10/22/2027	10/24/2025	Exercise		1,103,753	275.07	34,098	5,302	4,137	(1,165)			4,137		(5,253)				0001
Purchased Call/CSII/CSII100NS1		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/24/2025	10/22/2027	10/28/2025	Expire		2,995,061	274.16	121,252								402				0001
Purchased Call/CSII/CSII100NS7		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/30/2025	10/29/2027	11/03/2025	Exercise		4,484,084	270.22	181,368	1,169	1,187	18			1,187		(576)				0001
Purchased Call/CSII/CSII100NSA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/31/2025	11/01/2027	11/04/2025	Exercise		3,866,263	271.72	146,161	4,825	4,706	(119)			4,706		(4,289)				0001
Purchased Call/CSII/CSII100NSB		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/03/2025	11/03/2027	11/05/2025	Exercise		4,086,157	271.43	120,027	21,240	21,206	(34)			21,206		(21,101)				0001
Purchased Call/CSII/CSII100NSG		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/07/2025	11/05/2027	11/12/2025	Exercise		2,394,397	272.77	79,332	8,208	7,437	(771)			7,437		(7,816)				0001
Purchased Call/CSII/CSII100NSM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/14/2025	11/12/2027	11/18/2025	Exercise		1,750,094	271.84	61,772	4,002	3,929	(73)			3,929		(3,785)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100N8N		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/14/2025	11/16/2027	11/18/2025	Exercise		1,669,692	271.84	42,989	11,983	11,750	(233)			11,750		(11,821)				0001
Purchased Call/SPX/SPXD050S1		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	08/12/2025	Expire		45,656,000	6389.45	13,053,050												0001
Purchased Call/SPX/SPXD050S2		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	08/12/2025	Expire		5,522,000	6389.45	1,532,907												0001
Purchased Call/SPX/SPXD05FSR		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/07/2025	11/07/2031	11/12/2025	Expire		31,503,000	6728.8	9,359,541												0001
Purchased Call/SPX/SPXD051SZ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	11/25/2025	Expire		2,438,000	6602.99	616,570												0001
Purchased Call/SPX/SPXD05PSN		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	12/24/2025	Expire		1,447,000	6878.49	354,515												0001
Purchased Call/SBG/SBG117ASE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2024	06/19/2026	06/05/2025	Exercise		92,823	294.58	55,059	2,890	2,890	432			2,890		(2,564)				0001
Purchased Call/SRM/SRM0211SC		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/22/2025	01/22/2031	01/24/2025	Expire		1,261,000	100	353,584												0001
Purchased Call/SRM/SRM0211SI		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/08/2025	04/08/2031	04/10/2025	Expire		3,822,000	100	1,145,836												0001
Purchased Call/SRM/SRM0211SJ		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/08/2025	04/08/2031	04/10/2025	Expire		1,509,000	100	410,297												0001
Purchased Call/SRM/SRM0211SK		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/22/2025	04/22/2031	04/24/2025	Expire		1,777,000	100	540,030												0001
Purchased Call/SRM/SRM0211SP		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/22/2025	07/22/2031	07/24/2025	Expire		1,754,000	100	519,886												0001
Purchased Call/SRM/SRM0211SQ		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/22/2025	12/22/2031	12/24/2025	Expire		2,581,000	100	775,591												0001
Purchased Call/SPX/SPX8151SC		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/08/2024	03/07/2025	03/11/2025	Exercise		2,139,000	5123.69	145,666	269,900					(128,955)			124,234			0001
Purchased Call/SPX/SPX8150S5		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	05/22/2024	05/22/2025	05/27/2025	Exercise		5,995,000	5307.01	302,748	554,538					(144,257)			251,790			0001
Purchased Call/SPX/SPX8150S7		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	05/22/2024	05/22/2025	05/27/2025	Exercise		3,286,000	5307.01	209,647	331,262					(114,764)			121,615			0001
Purchased Call/SPX/SPX8151SE		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	12/20/2024	12/22/2025	12/24/2025	Exercise		2,706,000	5930.85	128,535	216,480					8,778			87,945			0001
Purchased Call/SPX/SPXB05N8C		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	07/10/2025	Exercise		3,944,000	5572.85	241,767	461,906					(63,070)			220,138			0001
Purchased Call/SBG/SBG1176SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	01/22/2025	Expire		1,355,055	294.42	49,460								110				0001
Purchased Call/CSII/CSII1006S7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/09/2024	02/11/2026	04/07/2025	Exercise		223,402	275.01	48,340	5,117	5,117	501			5,117		(4,725)				0001
Purchased Call/SPX/SPXC051S9		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Exercise		3,848,000	5995.54	220,106	423,280					29,957			203,174			0001
Purchased Call/SPX/SPXC054SH		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	12/10/2025	Exercise		3,083,000	6090.27	168,024	308,300					36,987			140,277			0001
Purchased Call/SPX/SPXC055S0		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	12/24/2025	Exercise		4,051,000	5930.85	226,451	401,049					14,726			174,598			0001
Purchased Call/SPX/SPXC058SX		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	01/24/2025	Expire		1,680,000	6086.37	119,952												0001
Purchased Call/SPX/SPXC05JSL		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire		1,779,000	4982.77	165,269												0001
Purchased Call/SPX/SPXC05KSF		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	04/24/2025	Expire		3,438,000	5287.76	227,252												0001
Purchased Call/SPX/SPXC05KSG		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	04/24/2025	Expire		1,294,000	5287.76	105,073												0001
Purchased Call/SPX/SPXC05PSB		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	05/27/2025	Expire		6,719,000	5842.01	488,471												0001
Purchased Call/SPX/SPXD054S4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	09/10/2025	Expire		2,109,000	6495.15	155,855												0001
Purchased Call/SPX/SPXE177SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire		3,243,000	6466.91	186,797												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE17LSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		1,843,000	6728.8	154,075												0001
Purchased Call/SPX/SPXE17PSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire		2,658,000	6846.51	219,817												0001
Purchased Call/SPX/SPXH00SSN		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/21/2024	06/20/2025	06/24/2025	Exercise		2,033,000	5464.62	156,541		187,213				(61,391)			30,672			0001
Purchased Call/SPX/SPXH00XS7		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/08/2024	07/08/2025	07/10/2025	Exercise		1,497,000	5572.85	119,311		175,323				(25,334)			56,012			0001
Purchased Call/SPX/SPXI00HSU		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/22/2024	11/21/2025	11/25/2025	Exercise		3,947,000	5969.34	285,763		418,977				43,291			133,214			0001
Purchased Call/SPX/SPXI00RSH		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/07/2025	02/06/2026	02/11/2025	Expire		4,671,000	6025.99	304,549												0001
Purchased Call/SPX/SPXI00RSJ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/07/2025	02/06/2026	02/11/2025	Expire		1,542,000	6025.99	112,874												0001
Purchased Call/SPX/SPXJ008SA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/22/2025	05/22/2026	05/27/2025	Expire		1,737,000	5842.01	151,814												0001
Purchased Call/SPX/SPXJ00RSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire		2,262,000	6753.72	185,710												0001
Purchased Call/SPX/SPXM130S7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2024	08/22/2025	08/26/2025	Exercise		2,667,000	5570.64	186,690		400,050				(52,878)			213,360			0001
Purchased Call/SPX/SPXB052S9		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	08/26/2025	Exercise		1,539,000	4387.55	155,285		307,800				(120,627)			152,515			0001
Purchased Call/SPX/SPXC05KSJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	04/24/2025	Expire		1,540,000	5287.76	204,204												0001
Purchased Call/SPX/SPXJ00MSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2027	09/10/2025	Expire		1,821,000	6495.15	172,995												0001
Purchased Call/CSII/CSII100NSO		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/14/2025	11/15/2027	11/18/2025	Exercise		4,413,770	271.84	167,053	4,970	4,942	(28)			4,942		(4,340)				0001
Purchased Call/CSII/CSII100NSQ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/18/2025	11/18/2027	11/20/2025	Expire		1,147,431	272.41	45,132								55				0001
Purchased Call/CSII/CSII100NSW		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/24/2025	11/24/2027	11/26/2025	Exercise		1,813,553	270.69	64,810	3,982	4,278	295			4,278		(3,860)				0001
Purchased Call/CSII/CSII100NSY		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/26/2025	11/26/2027	12/01/2025	Exercise		4,470,058	271.54	171,671	3,525	3,723	198			3,723		(2,695)				0001
Purchased Call/CSII/CSII100OSC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/11/2025	12/10/2027	12/15/2025	Expire		3,010,271	271.12	122,302								488				0001
Purchased Call/CSII/CSII100OSF		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/12/2025	12/13/2027	12/16/2025	Exercise		3,719,220	271.82	123,226	13,515	12,980	(536)			12,980		(13,025)				0001
Purchased Call/CSII/CSII100OSK		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/19/2025	12/17/2027	12/23/2025	Expire		1,805,929	270.11	72,891								285				0001
Purchased Call/CSII/CSII100OST		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	12/30/2025	12/30/2027	01/02/2026	Expire		1,301,094	271.66	52,461								66				0001
Purchased Call/SPX/SPX815HSF		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	02/25/2025	Exercise		3,140,000	5087.03	166,420		314,000				(125,934)			147,580			0001
Purchased Call/SPX/SPX815SB		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	03/11/2025	Exercise		2,309,000	5123.69	147,545		291,351				(123,923)			143,806			0001
Purchased Call/SPX/SPX9154ST		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire		4,122,000	6013.13	239,488												0001
Purchased Call/SPX/SPX9156SO		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire		3,676,000	5770.2	169,096												0001
Purchased Call/SPX/SPX9156S2		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire		5,511,000	5770.2	325,149												0001
Purchased Call/CSII/CSII1007SL		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/28/2024	03/30/2026	01/06/2025	Exercise		384,346	286.71	67,850		2,050	(6,775)			2,050		(8,972)				0001
Purchased Call/SPX/SPXA21KSM		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	01/24/2025	Expire		1,860,000	6086.37	137,640												0001
Purchased Call/SPX/SPXB052S2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2025	01/10/2025	Exercise		2,235,000	4763.54	142,817		290,550				(147,201)			147,734			0001
Purchased Call/SPX/SPXB05KSJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	03/11/2025	Exercise		1,942,000	5123.69	67,970		116,520				(40,830)			48,550			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB212S3		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	09/24/2025	Expire		2,999,000	6693.75	220,726												0001
Purchased Call/SPX/SPXB216S8		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	11/25/2025	Expire		1,745,000	6602.99	150,070												0001
Purchased Call/SPX/SPXC051SB		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Exercise		2,889,000	5995.54	196,452		353,327				34,213			156,875			0001
Purchased Call/SPX/SPXC051SD		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Exercise		1,512,000	5995.54	111,888		184,919				22,330			73,031			0001
Purchased Call/SPX/SPXC053SQ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Exercise		4,050,000	5969.34	228,825		421,200				24,618			192,375			0001
Purchased Call/SPX/SPXC054SX		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	12/10/2025	Exercise		6,190,000	6090.27	379,447		742,800				91,718			363,353			0001
Purchased Call/SPX/SPXC055SM		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	06/10/2025	Expire		4,139,000	6000.36	324,912												0001
Purchased Call/SPX/SPXD052ST		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Expire		2,869,000	6466.91	212,019												0001
Purchased Call/SPX/SPXD052SV		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Expire		1,676,000	6466.91	133,577												0001
Purchased Call/SPX/SPXD054S2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	09/10/2025	Expire		1,881,000	6495.15	127,156												0001
Purchased Call/SPX/SPXD170SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	08/26/2025	Exercise		3,023,000	5570.64	153,266		272,070				(36,267)			118,804			0001
Purchased Call/SPX/SPXD17SSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		2,519,000	5967.84	192,955												0001
Purchased Call/SBG/SBG117HST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	03/18/2025	Expire		2,197,899	295.82	80,663								156				0001
Purchased Call/CSII/CSII100BS5		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/19/2024	04/20/2026	01/27/2025	Exercise		226,871	286.45	110,012		2,550	(3,101)			2,550		(5,929)				0001
Purchased Call/SPX/SPXC05LSII		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	05/12/2025	Expire		26,843,000	5663.94	7,760,311												0001
Purchased Call/SPX/SPXH00DSC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/08/2024	04/08/2025	04/10/2025	Expire		2,237,000	5202.39	66,886						(33,561)			(66,886)			0001
Purchased Call/SPX/SPXH00DSF		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/08/2024	04/08/2025	04/10/2025	Expire		1,540,000	5202.39	127,050						(98,075)			(127,050)			0001
Purchased Call/SPX/SPXH00ISB		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	05/08/2024	05/08/2025	05/12/2025	Exercise		1,680,000	5187.67	125,160		154,238				(105,446)			29,078			0001
Purchased Call/SPX/SPXH00LSA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	05/22/2024	05/22/2025	05/27/2025	Exercise		2,646,000	5307.01	180,193		266,743				(106,749)			86,551			0001
Purchased Call/SPX/SPXH00PSL		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	06/07/2024	06/06/2025	06/10/2025	Exercise		1,751,000	5346.99	125,197		213,962				(71,554)			88,765			0001
Purchased Call/SPX/SPXH00XS5		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/08/2024	07/08/2025	07/10/2025	Exercise		4,116,000	5572.85	205,800		370,440				(51,801)			164,640			0001
Purchased Call/SPX/SPXH00XS6		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/08/2024	07/08/2025	07/10/2025	Exercise		2,246,000	5572.85	153,402		263,043				(40,184)			109,641			0001
Purchased Call/SPX/SPXI000SG		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/22/2024	07/22/2025	07/24/2025	Exercise		3,860,000	5564.41	282,166		516,948				(78,407)			234,782			0001
Purchased Call/SPX/SPXI000SH		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/22/2024	07/22/2025	07/24/2025	Exercise		1,583,000	5564.41	127,748		212,002				(31,223)			84,254			0001
Purchased Call/SPX/SPXI00RSI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	02/07/2025	02/06/2026	02/11/2025	Expire		1,867,000	6025.99	130,690												0001
Purchased Call/SPX/SPXJ003ST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Expire		2,952,000	6693.75	186,862												0001
Purchased Call/SPX/SPXJ002S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2025	12/22/2026	12/24/2025	Expire		3,010,000	6878.49	154,112												0001
Purchased Call/SPX/SPXJ002SA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2025	12/22/2026	12/24/2025	Expire		2,904,000	6878.49	203,861												0001
Purchased Call/SPX/SPXN13TS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	07/24/2025	Expire		1,541,000	6309.62	128,674												0001
Purchased Call/SPX/SPXR156SE		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	06/24/2025	Exercise		2,081,000	4381.89	243,061		551,465				(252,355)			308,404			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1008SL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/06/2024	05/06/2026	03/11/2025	Exercise		587,945	287.13	243,655		5,297	(9,622)			5,297		(15,228)				0001
Purchased Call/SRM/SRM0131S7		N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	03/11/2025	Expire		1,446,000	100	403,434												0001
Purchased Call/SRM/SRM0131SC		N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	06/10/2025	Expire		1,738,000	100	520,357												0001
Purchased Call/SPX/SPX915CS4		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2027	07/10/2025	Expire		2,235,000	6225.52	262,166												0001
Purchased Call/SPX/SPX915IS5		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2027	10/24/2025	Expire		1,895,000	6699.4	186,468												0001
Purchased Call/SPX/SPX9212SG		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	08/08/2023	08/08/2025	08/12/2025	Exercise		1,165,000	4499.38	165,197		489,386				(227,978)			324,189			0001
Purchased Call/SPX/SPXA21YS9		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/08/2025	07/08/2027	07/10/2025	Expire		1,959,000	6225.52	259,959												0001
Purchased Call/SPX/SPXB05CSP		N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	12/10/2025	Exercise		1,493,000	4604.37	159,751		349,362				(126,437)			189,611			0001
Purchased Call/SPX/SPXC05JSP		N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	04/10/2025	Expire		1,942,000	4982.77	266,248												0001
Purchased Call/SPX/SPXC05SSP		N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	06/10/2025	Expire		1,338,000	6000.36	180,764												0001
Purchased Call/CSII/CSII1009S8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/30/2024	05/29/2026	02/14/2025	Exercise		173,668	284.67	32,311		2,636	(1,985)			2,636		(4,692)				0001
Purchased Call/SBG/SBG117ISM		N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	04/15/2025	Exercise		3,467,915	282.14	115,381	6,119	9,904	3,785			9,904		(5,872)				0001
Purchased Call/SPX/SPXD05LS4		N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	12/10/2025	Expire		1,774,000	6846.51	194,963												0001
Purchased Call/SPX/SPXJ00MSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2027	09/10/2025	Expire		1,376,000	6495.15	156,314												0001
Purchased Call/SPX/SPXJ00WSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2025	11/22/2027	11/25/2025	Expire		1,146,000	6602.99	156,429												0001
Purchased Call/MXE/MXE0170S2		N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	08/26/2025	Expire		1,120,000	2762.85	110,768												0001
Purchased Call/SPX/SPX140VSU		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	08/08/2025	08/08/2031	08/12/2025	Expire		1,333,000	6389.45	61,985												0001
Purchased Call/SPX/SPXZ61RS0		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	06/10/2025	Expire		8,300,000	6000.36	2,372,970												0001
Purchased Call/SPX/SPXZ61VSH		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	09/24/2025	Expire		39,915,000	6693.75	11,535,435												0001
Purchased Call/SRM/SRM0211SH		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/21/2025	02/21/2031	02/25/2025	Expire		2,131,000	100	599,663												0001
Purchased Call/SPX/SPXB214SI		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/22/2025	10/22/2031	10/24/2025	Expire		1,582,000	6699.4	81,789												0001
Purchased Call/AIP/AIP100YSE		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	01/02/2025	01/06/2025	Exercise		10,995,162	2375.76	258,911		76,409	75,694			76,409		(715)				0001
Purchased Call/AIP/AIP100YSH		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/03/2025	01/07/2025	Exercise		9,468,016	2364.15	238,717		171,607	170,288			171,607		(1,319)				0001
Purchased Call/AIP/AIP100YSJ		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/03/2025	01/07/2025	Exercise		6,857,307	2360.76	178,020		134,313	133,323			134,313		(991)				0001
Purchased Call/AIP/AIP100YSM		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/03/2025	01/07/2025	Exercise		6,746,942	2362.63	170,621		126,707	125,756			126,707		(951)				0001
Purchased Call/AIP/AIP100YSR		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2025	01/10/2025	Exercise		6,694,108	2373.16	164,783		76,696	73,513			76,696		(3,184)				0001
Purchased Call/AIP/AIP100YST		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/09/2025	01/10/2025	Exercise		8,524,067	2368.31	211,992		115,319	110,641			115,319		(4,678)				0001
Purchased Call/AIP/AIP100YSV		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/10/2025	01/14/2025	Exercise		7,778,762	2370.14	193,007		52,545	47,749			52,545		(4,795)				0001
Purchased Call/AIP/AIP100YSX		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/10/2025	01/14/2025	Exercise		8,083,781	2367.36	201,537		64,162	59,116			64,162		(5,046)				0001
Purchased Call/AIP/AIP100YSZ		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/10/2025	01/14/2025	Exercise		7,381,412	2366.29	182,625		61,951	57,368			61,951		(4,583)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100ZS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/16/2025	01/21/2025	Exercise		9,523,219	2362.26	231,763		204,956	195,375			204,956		(9,581)				0001
Purchased Call/AIP/AIP100ZSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/17/2025	01/06/2025	Exercise		8,508,468	2357.43	215,956		236,870	227,282			236,870		(9,588)				0001
Purchased Call/AIP/AIP100ZSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2025	01/24/2025	Exercise		8,203,958	2363.74	209,783		249,478	237,244			249,478		(12,234)				0001
Purchased Call/AIP/AIP100ZSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/23/2025	01/22/2025	Exercise		8,415,487	2365.91	208,959		266,297	253,640			266,297		(12,657)				0001
Purchased Call/AIP/AIP100ZSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/24/2025	01/28/2025	Exercise		8,011,754	2364.04	198,273		248,990	236,309			248,990		(12,682)				0001
Purchased Call/SPX/SPXB215S5		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	11/12/2025	Expire		877,000	6728.8	46,218												0001
Purchased Call/SPX/SPXC05DS4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	03/11/2025	Expire		40,399,000	5770.2	11,671,271												0001
Purchased Call/SPX/SPXD059S0		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	10/10/2025	Expire		1,683,000	6753.72	408,296												0001
Purchased Call/SPX/SPXD051SY		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	11/25/2025	Expire		23,091,000	6602.99	6,862,645												0001
Purchased Call/SPX/SPXD05PS0		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	12/24/2025	Expire		8,290,000	6878.49	2,246,590												0001
Purchased Call/SPX/SPXD17ESM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	02/11/2025	Expire		41,121,000	6025.99	11,990,884												0001
Purchased Call/SRM/SRM0170SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2031	10/10/2025	Expire		1,648,000	100	435,566												0001
Purchased Call/SRM/SRM0170SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2031	10/24/2025	Expire		1,751,000	100	453,509												0001
Purchased Call/SRM/SRM0170SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2031	12/10/2025	Expire		1,920,000	100	583,296												0001
Purchased Call/CSII/CSII100AS4		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/02/2024	07/02/2026	02/28/2025	Exercise		80,839	282.36	63,042		1,606	(796)			1,606		(2,562)				0001
Purchased Call/CSII/CSII100ASA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/09/2024	07/09/2026	01/22/2025	Exercise		304,670	281.71	59,457		4,359	(4,823)			4,359		(9,251)				0001
Purchased Call/AIP/AIP100ZSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/24/2025	01/28/2025	Exercise		6,816,636	2359.73	172,514		224,686	213,681			224,686		(11,004)				0001
Purchased Call/AIP/AIP100ZSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/30/2025	02/03/2025	Exercise		8,318,921	2371.27	198,127		226,490	210,685			226,490		(15,806)				0001
Purchased Call/AIP/AIP2000S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2025	02/05/2025	Exercise		2,473,067	2372.04	62,074		53,245	47,602			53,245		(5,643)				0001
Purchased Call/AIP/AIP2000S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/31/2025	02/04/2025	Exercise		8,527,078	2372.04	208,844		208,033	190,605			208,033		(17,428)				0001
Purchased Call/AIP/AIP2000S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2025	02/03/2025	Exercise		1,288,964	2372.04	32,353		32,387	29,365			32,387		(3,022)				0001
Purchased Call/AIP/AIP2000SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/05/2025	01/17/2025	Exercise		8,601,447	2365.31	221,770		265,699	244,302			265,699		(21,397)				0001
Purchased Call/AIP/AIP2000SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2025	02/11/2025	Exercise		8,140,872	2373.66	205,885		197,206	176,079			197,206		(21,127)				0001
Purchased Call/AIP/AIP2000SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/07/2025	02/11/2025	Exercise		7,714,318	2378.62	191,104		170,397	150,720			170,397		(19,677)				0001
Purchased Call/AIP/AIP2000SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/12/2025	01/14/2025	Exercise		10,568,316	2380.95	250,250		224,533	195,569			224,533		(28,964)				0001
Purchased Call/AIP/AIP2000SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/13/2025	01/10/2025	Exercise		8,989,748	2367.88	227,723		321,480	294,549			321,480		(26,931)				0001
Purchased Call/AIP/AIP2000SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/14/2025	02/19/2025	Exercise		6,673,009	2374.85	171,305		238,839	218,023			238,839		(20,816)				0001
Purchased Call/AIP/AIP2001S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/20/2025	01/10/2025	Exercise		10,134,769	2375.99	260,374		313,913	278,043			313,913		(35,869)				0001
Purchased Call/AIP/AIP2001S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2025	02/11/2025	Exercise		8,030,518	2393.18	202,966		90,509	61,768			90,509		(28,741)				0001
Purchased Call/AIP/AIP2001SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/26/2025	01/30/2025	Exercise		9,472,927	2389.77	240,691		32,029	(5,111)			32,029		(37,141)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2001SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/27/2025	02/07/2025	Exercise		8,358,254	2392.38	207,601		1,368	(31,214)			1,368		(32,581)				0001
Purchased Call/AIP/AIP2001SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/28/2025	01/08/2025	Exercise		12,396,673	2401.18	308,322		3,479	(46,282)			3,479		(49,761)				0001
Purchased Call/AIP/AIP2001SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/03/2025	01/30/2025	Exercise		4,517,460	2401.18	113,388		1,276	(17,779)			1,276		(19,054)				0001
Purchased Call/AIP/AIP2001ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	03/04/2025	03/06/2025	Expire		6,095,995	2400.07	142,620			(24,424)					(24,424)				0001
Purchased Call/SBG/SBG117KSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	07/01/2025	Exercise		1,419,431	289.3	48,219	2,079	2,627	548			2,627		(1,948)				0001
Purchased Call/SRM/SRM021198		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	01/24/2025	Expire		2,433,000	100	740,362												0001
Purchased Call/CSII/CSII100ASL		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	07/19/2024	07/20/2026	01/17/2025	Exercise		103,913	284.18	47,944		2,968	(238)			2,968		(3,326)				0001
Purchased Call/SPX/SPX815DSX		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2024	01/22/2025	01/24/2025	Exercise		3,983,000	4850.43	250,531		515,799				(256,366)			265,268			0001
Purchased Call/SPX/SPX815FSY		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/08/2024	02/07/2025	02/11/2025	Exercise		4,706,000	4997.91	329,420		783,549				(383,271)			454,129			0001
Purchased Call/SPX/SPX815JSG		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/08/2024	04/08/2025	04/10/2025	Expire		5,854,000	5202.39	357,094						(242,265)		(357,094)				0001
Purchased Call/SPX/SPX815MSS		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/08/2024	05/08/2025	05/12/2025	Exercise		1,864,000	5187.67	102,706		171,130				(64,442)			68,424			0001
Purchased Call/SPX/SPX815RSO		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/08/2024	08/08/2025	08/12/2025	Exercise		4,466,000	5319.31	205,436		357,280				(76,326)			151,844			0001
Purchased Call/SPX/SPX9156ST		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire		2,479,000	5770.2	178,488												0001
Purchased Call/SPX/SPXA21ASX		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	11/12/2025	Exercise		1,803,000	5995.54	140,634		220,509				31,185			79,875			0001
Purchased Call/SPX/SPXB05KSK		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	03/11/2025	Exercise		4,419,000	5123.69	196,204		353,520				(129,855)			157,316			0001
Purchased Call/SPX/SPXB05LSG		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Exercise		2,429,000	5234.18	160,557		201,116				(119,641)			40,560			0001
Purchased Call/SPX/SPXB05SSQ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Exercise		3,678,000	5408.42	241,645		478,140				(98,122)			236,495			0001
Purchased Call/SPX/SPXB05USH		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	09/24/2025	Exercise		1,712,000	5702.55	117,614		262,792				(19,694)			145,178			0001
Purchased Call/SPX/SPXB217SO		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2026	12/10/2025	Expire		4,572,000	6846.51	363,017												0001
Purchased Call/SPX/SPXC051SA		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Exercise		2,988,000	5995.54	180,475		358,560				26,451			178,085			0001
Purchased Call/SPX/SPXC05JSJ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire		1,941,000	4982.77	137,423												0001
Purchased Call/SPX/SPXC05MSK		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire		2,305,000	5663.94	206,989												0001
Purchased Call/SPX/SPXD052SS		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Expire		4,502,000	6466.91	308,387												0001
Purchased Call/SPX/SPXD171ISY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire		3,068,000	6225.52	221,203												0001
Purchased Call/SPX/SPXE171SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire		2,544,000	6309.62	159,000												0001
Purchased Call/CSII/CSII100BSA		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	08/14/2024	08/14/2026	03/19/2025	Exercise		77,562	282.42	34,831		2,678	176			2,678		(2,583)				0001
Purchased Call/CSII/CSII100BSE		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	08/16/2024	08/17/2026	03/12/2025	Exercise		187,338	283.64	117,218		3,178	(2,888)			3,178		(6,368)				0001
Purchased Call/AIP/AIP2001SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/05/2025	01/10/2025	Exercise		6,951,443	2387.94	181,045		3,237	(28,256)			3,237		(31,493)				0001
Purchased Call/AIP/AIP2001SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/06/2025	01/10/2025	Exercise		9,973,826	2397.64	255,113		19,413	(25,655)			19,413		(45,068)				0001
Purchased Call/AIP/AIP2001SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/07/2025	01/14/2025	Exercise		7,357,104	2411.14	182,266		429	(32,424)			429		(32,853)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2002S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/11/2025	03/10/2025	Exercise		6,154,713	2408.18	158,535			(30,254)					(30,254)				0001
Purchased Call/AIP/AIP2002S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/12/2025	01/16/2025	Exercise		5,659,650	2413.54	140,794		501	(26,774)			501		(27,275)				0001
Purchased Call/AIP/AIP2002SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/14/2025	01/30/2025	Exercise		9,986,680	2405.56	247,459		1,657	(47,728)			1,657		(49,385)				0001
Purchased Call/AIP/AIP2002SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/14/2025	01/22/2025	Exercise		14,555,542	2400.68	367,030		1,883	(71,569)			1,883		(73,451)				0001
Purchased Call/AIP/AIP2002SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/18/2025	02/07/2025	Exercise		7,203,304	2407.13	183,589		413	(38,384)			413		(38,797)				0001
Purchased Call/AIP/AIP2002SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/19/2025	02/14/2025	Exercise		7,484,170	2412.42	191,745		441	(40,304)			441		(40,745)				0001
Purchased Call/AIP/AIP2002SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/20/2025	01/17/2025	Exercise		8,698,174	2423.94	217,909		340	(46,555)			340		(46,895)				0001
Purchased Call/AIP/AIP2002SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/21/2025	01/14/2025	Exercise		9,573,710	2426.51	236,375		857	(50,905)			857		(51,762)				0001
Purchased Call/AIP/AIP2002SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/24/2025	01/28/2025	Exercise		5,035,967	2419.7	126,403		425	(28,128)			425		(28,554)				0001
Purchased Call/AIP/AIP2002SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	01/14/2025	Exercise		15,570,633	2419.7	389,372		2,028	(83,454)			2,028		(85,482)				0001
Purchased Call/AIP/AIP2002SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/25/2025	01/17/2025	Exercise		8,720,225	2419.36	218,726		528	(49,584)			528		(50,112)				0001
Purchased Call/AIP/AIP2003S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/27/2025	01/31/2025	Exercise		6,312,402	2437.24	160,078		614	(36,997)			614		(37,611)				0001
Purchased Call/AIP/AIP2003S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/28/2025	01/27/2025	Exercise		22,746,428	2442.02	565,453		1,354	(133,428)			1,354		(134,782)				0001
Purchased Call/AIP/AIP2003S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	04/01/2025	02/07/2025	Exercise		5,249,545	2433.69	123,159		273	(30,336)			273		(30,609)				0001
Purchased Call/AIP/AIP2003SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/03/2025	01/17/2025	Exercise		10,730,168	2423.4	262,239		895	(65,734)			895		(66,629)				0001
Purchased Call/AIP/AIP2003SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2025	02/20/2025	Exercise		5,242,948	2417.78	131,964		2,220	(33,112)			2,220		(35,332)				0001
Purchased Call/AIP/AIP2003SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/09/2025	02/18/2025	Exercise		6,224,534	2417.34	152,699		409	(40,876)			409		(41,285)				0001
Purchased Call/AIP/AIP2003SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/10/2025	01/10/2025	Exercise		5,524,343	2404.55	138,713		1,253	(36,675)			1,253		(37,928)				0001
Purchased Call/AIP/AIP2003SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/11/2025	02/12/2025	Exercise		9,072,320	2410.62	218,589		765	(59,835)			765		(60,600)				0001
Purchased Call/AIP/AIP2003SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/11/2025	02/21/2025	Exercise		15,448,093	2388.55	381,320		1,020	(104,966)			1,020		(105,986)				0001
Purchased Call/AIP/AIP2003SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/16/2025	01/31/2025	Exercise		5,654,513	2367.62	139,644		806	(39,638)			806		(40,444)				0001
Purchased Call/AIP/AIP2004S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/17/2025	01/22/2025	Exercise		7,861,338	2357.72	199,717		1,003	(57,640)			1,003		(58,643)				0001
Purchased Call/AIP/AIP2004S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	01/31/2025	Exercise		11,697,092	2343.2	302,846		7,415	(82,067)			7,415		(89,482)				0001
Purchased Call/AIP/AIP2004SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2025	02/06/2025	Exercise		6,744,982	2355.02	184,748		1,115	(55,534)			1,115		(56,649)				0001
Purchased Call/AIP/AIP2004SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/23/2025	01/27/2025	Exercise		7,548,564	2371.54	190,511		1,079	(57,786)			1,079		(58,865)				0001
Purchased Call/AIP/AIP2004SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/24/2025	02/14/2025	Exercise		11,261,255	2369.39	287,266		927	(88,789)			927		(89,716)				0001
Purchased Call/AIP/AIP2004SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/25/2025	01/10/2025	Exercise		9,737,129	2369.99	253,331		3,884	(76,199)			3,884		(80,083)				0001
Purchased Call/AIP/AIP2004SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2025	03/25/2025	Exercise		4,374,297	2379.55	111,545		219	(35,734)			219		(35,952)				0001
Purchased Call/AIP/AIP2004SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/25/2025	01/06/2025	Exercise		14,115,316	2379.55	359,153		4,411	(109,379)			4,411		(113,789)				0001
Purchased Call/AIP/AIP2004SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/29/2025	02/14/2025	Exercise		5,164,958	2383.17	119,091		579	(38,213)			579		(38,792)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117M89		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	08/26/2025	Exercise		3,612,420	303.13	116,998	8,150	8,841	691			8,841		(7,783)				0001
Purchased Call/CSII/CSII100BSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/28/2026	01/22/2025	Exercise		279,320	285.16	106,972		4,764	(4,523)			4,764		(9,505)				0001
Purchased Call/CSII/CSII100CS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2026	04/02/2025	Exercise		103,026	284.31	48,088		1,796	(1,707)			1,796		(3,624)				0001
Purchased Call/CSII/CSII100CS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/14/2026	04/08/2025	Exercise		234,541	284.31	70,561		3,187	(4,787)			3,187		(8,142)				0001
Purchased Call/SBG/SBG117GS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	01/15/2025	Exercise		350,060	289.97	12,262	708	896	188			896		(708)				0001
Purchased Call/CSII/CSII100CSH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/28/2026	01/21/2025	Exercise		470,049	290.23	64,340		5,882	(10,459)			5,882		(16,466)				0001
Purchased Call/CSII/CSII100CSX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/12/2026	04/07/2025	Exercise		46,094	289.95	62,872		780	(865)			780		(1,854)				0001
Purchased Call/CSII/CSII100DS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/19/2026	02/18/2025	Exercise		135,253	290.89	73,412		3,174	(1,696)			3,174		(5,052)				0001
Purchased Call/SPX/SPXH00DSE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2025	04/10/2025	Expire		1,437,000	5202.39	105,332						(81,920)		(105,332)				0001
Purchased Call/SPX/SPXH00PSJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	06/10/2025	Exercise		4,155,000	5346.99	247,638		481,565				(120,983)		233,927				0001
Purchased Call/SPX/SPXH00SSJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	06/24/2025	Exercise		4,024,000	5464.62	232,990		370,558				(85,028)		137,568				0001
Purchased Call/SPX/SPXH00SSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	06/24/2025	Exercise		4,102,000	5464.62	274,834		377,741				(106,934)		102,907				0001
Purchased Call/SPX/SPXI00BS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	10/10/2025	Exercise		4,663,000	5751.13	342,264		732,091				(19,597)		389,827				0001
Purchased Call/SPX/SPXI00TSE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	02/25/2025	Expire		2,339,000	6013.13	189,693												0001
Purchased Call/SPX/SPXJ00GSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Expire		4,363,000	6693.75	294,503												0001
Purchased Call/SPX/SPX815ZS9		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	01/22/2025	01/22/2027	01/24/2025	Expire		2,382,000	6086.37	316,330												0001
Purchased Call/SPX/SPX915CSC		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IXCSX06	07/22/2025	07/22/2027	07/24/2025	Expire		1,323,000	6309.62	141,693												0001
Purchased Call/AIP/AIP2004SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	05/01/2025	01/17/2025	Exercise		7,975,878	2359.09	205,749		1,611	(66,514)			1,611		(68,125)				0001
Purchased Call/AIP/AIP2004ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/02/2025	01/06/2025	Exercise		9,252,172	2369.68	236,733		823	(78,570)			823		(79,392)				0001
Purchased Call/AIP/AIP2004SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/02/2025	02/06/2025	Exercise		10,964,224	2376.51	282,430		1,037	(93,981)			1,037		(95,018)				0001
Purchased Call/AIP/AIP2005SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/06/2025	01/09/2025	Exercise		6,118,560	2386.32	154,605		1,652	(51,717)			1,652		(53,369)				0001
Purchased Call/AIP/AIP2005S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/09/2025	01/21/2025	Exercise		6,969,090	2391.83	176,987		2,011	(60,799)			2,011		(62,810)				0001
Purchased Call/AIP/AIP2005SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/13/2025	01/17/2025	Exercise		6,548,094	2388.25	171,750		950	(61,645)			950		(62,595)				0001
Purchased Call/AIP/AIP2005SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/14/2025	01/17/2025	Exercise		5,957,357	2394.46	152,931		1,219	(54,857)			1,219		(56,076)				0001
Purchased Call/AIP/AIP2005SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/15/2025	01/22/2025	Exercise		8,690,733	2404.41	218,727		684	(80,264)			684		(80,949)				0001
Purchased Call/AIP/AIP2005SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/16/2025	02/07/2025	Exercise		6,817,014	2400.16	173,800		562	(64,491)			562		(65,053)				0001
Purchased Call/AIP/AIP2005SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/16/2025	01/21/2025	Exercise		14,488,517	2402.66	368,078		3,170	(134,917)			3,170		(138,087)				0001
Purchased Call/AIP/AIP2005SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/20/2025	02/18/2025	Exercise		6,716,010	2403.08	167,965		2,435	(62,087)			2,435		(64,522)				0001
Purchased Call/AIP/AIP2005SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/21/2025	02/06/2025	Exercise		7,535,113	2404.07	185,114		605	(70,949)			605		(71,554)				0001
Purchased Call/AIP/AIP2005SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2025	01/10/2025	Exercise		2,243,574	2388.26	57,211		2,096	(20,915)			2,096		(23,011)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2006S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2025	01/27/2025	Exercise		7,537,265	2381.85	178,067		8,074	(64,238)			8,074		(72,312)				0001
Purchased Call/AIP/AIP2006S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/29/2025	01/17/2025	Exercise		5,542,669	2369.62	142,421		1,841	(56,420)			1,841		(58,261)				0001
Purchased Call/AIP/AIP2006S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	02/06/2025	Exercise		7,207,303	2370.77	186,030		1,504	(75,337)			1,504		(76,841)				0001
Purchased Call/AIP/AIP2006S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	01/06/2025	Exercise		15,868,965	2382.19	400,168		3,192	(162,509)			3,192		(165,700)				0001
Purchased Call/SBG/SBG117NSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	10/07/2025	Exercise		5,190,246	301.51	191,181	963	1,231	268			1,231		(405)				0001
Purchased Call/SPX/SPXB053SN		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	09/10/2025	Exercise		1,717,000	4457.49	157,277		300,475				(109,992)		143,198				0001
Purchased Call/CSII/CSII100DSN		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/08/2024	11/06/2026	06/16/2025	Exercise		129,295	290.25	112,796		853	(3,993)			853		(5,196)				0001
Purchased Call/AIP/AIP2006SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/04/2025	02/12/2025	Exercise		6,911,179	2373.38	180,969		735	(76,145)			735		(76,880)				0001
Purchased Call/AIP/AIP2006SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/06/2025	01/22/2025	Exercise		7,197,208	2388.01	182,662		1,186	(77,779)			1,186		(78,965)				0001
Purchased Call/AIP/AIP2006SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	01/22/2025	Exercise		13,735,675	2382.84	349,701		3,791	(147,772)			3,791		(151,563)				0001
Purchased Call/AIP/AIP2006SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/12/2025	04/03/2025	Exercise		7,774,462	2405.14	195,873		76	(87,656)			76		(87,732)				0001
Purchased Call/AIP/AIP2006SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/13/2025	01/22/2025	Exercise		7,250,931	2397.17	184,891		3,863	(79,828)			3,863		(83,691)				0001
Purchased Call/AIP/AIP2007S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2025	01/31/2025	Exercise		5,772,451	2402.17	148,118		1,008	(67,499)			1,008		(68,507)				0001
Purchased Call/AIP/AIP2007S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	01/28/2025	Exercise		10,435,881	2401.32	266,751		977	(124,890)			977		(125,867)				0001
Purchased Call/AIP/AIP2007SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	02/06/2025	Exercise		13,576,060	2401.7	342,885		1,209	(160,812)			1,209		(162,021)				0001
Purchased Call/AIP/AIP2007SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2025	02/03/2025	Exercise		4,933,373	2401.7	125,801		757	(59,198)			757		(59,955)				0001
Purchased Call/AIP/AIP2007SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2025	01/17/2025	Exercise		6,517,513	2395.28	170,365		889	(81,128)			889		(82,017)				0001
Purchased Call/AIP/AIP2007SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	01/17/2025	Exercise		8,423,378	2405.26	214,800		841	(104,587)			841		(105,427)				0001
Purchased Call/AIP/AIP2007SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	01/17/2025	Exercise		16,548,035	2403.95	420,054		5,627	(200,949)			5,627		(206,576)				0001
Purchased Call/AIP/AIP2007SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	01/10/2025	Exercise		5,024,767	2401.71	133,745		852	(66,096)			852		(66,948)				0001
Purchased Call/AIP/AIP2007SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	01/31/2025	Exercise		5,166,391	2410.82	135,697		569	(67,927)			569		(68,496)				0001
Purchased Call/AIP/AIP2007SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/03/2025	01/09/2025	Exercise		16,365,926	2424.66	418,066		3,566	(209,664)			3,566		(213,229)				0001
Purchased Call/AIP/AIP2008S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/09/2025	05/02/2025	Exercise		6,522,465	2428.02	170,563		31	(88,851)			31		(88,882)				0001
Purchased Call/AIP/AIP2008S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/11/2025	01/07/2025	Exercise		6,579,320	2433.05	171,483		1,856	(88,983)			1,856		(90,838)				0001
Purchased Call/SBG/SBG117QS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	10/28/2025	Exercise		4,292,993	304.94	156,477	1,390	1,487	96			1,487		(862)				0001
Purchased Call/SBG/SBG117PSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	12/15/2025	Exercise		4,977,614	308.71	179,667	1,213	1,228	15			1,228		(496)				0001
Purchased Call/SBG/SBG117PSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	12/23/2025	Expire		2,854,116	308.03	105,810								418				0001
Purchased Call/SBG/SBG117PSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/28/2027	12/30/2025	Expire		4,864,477	308.96	179,986								735				0001
Purchased Call/SBG/SBG117PSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	12/31/2025	Expire		3,917,502	309.56	145,344								199				0001
Purchased Call/CSII/CSII000VSS		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/24/2023	01/23/2025	01/27/2025	Expire		2,526,234	295.16	94,169			(2,853)					(2,853)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000II9B		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/10/2023	02/11/2025	02/13/2025	Expire		1,502,614	295.89	54,216			(3,056)					(3,056)				0001
Purchased Call/CSII/CSII000II9E		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2023	02/14/2025	02/19/2025	Expire		3,265,930	296.03	112,306			(6,815)					(6,815)				0001
Purchased Call/CSII/CSII000II9H		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/18/2025	02/20/2025	Expire		208,495	293.54	7,527			(497)					(497)				0001
Purchased Call/CSII/CSII000II9K		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/21/2023	02/20/2025	02/24/2025	Expire		2,927,401	293.54	100,334			(6,906)					(6,906)				0001
Purchased Call/CSII/CSII100DSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/11/2024	11/11/2026	01/22/2025	Exercise		212,133	291.49	135,325		2,314	(5,659)			2,314		(8,148)				0001
Purchased Call/CSII/CSII100DSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2026	06/16/2025	Exercise		71,449	290.08	122,061		717	(1,970)			717		(2,928)				0001
Purchased Call/CSII/CSII100ES7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	01/23/2025	Exercise		140,670	294.09	40,697		2,245	(3,198)			2,245		(5,539)				0001
Purchased Call/AIP/AIP2008SB		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	01/16/2025	Exercise		15,914,175	2440.66	404,330		2,546	(212,052)			2,546		(214,598)				0001
Purchased Call/AIP/AIP2008SC		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2025	01/09/2025	Exercise		4,908,133	2440.66	125,157		1,044	(65,845)			1,044		(66,889)				0001
Purchased Call/AIP/AIP2008SG		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2025	01/06/2025	Exercise		7,197,804	2439.56	190,479		864	(101,693)			864		(102,557)				0001
Purchased Call/AIP/AIP2008SN		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/18/2025	01/09/2025	Exercise		8,534,154	2408.13	217,627		1,481	(117,973)			1,481		(119,455)				0001
Purchased Call/AIP/AIP2008SP		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	01/17/2025	Exercise		15,275,160	2403.4	394,855		2,559	(214,711)			2,559		(217,270)				0001
Purchased Call/AIP/AIP2008SQ		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2025	02/07/2025	Exercise		5,465,040	2403.4	139,359		4,072	(73,093)			4,072		(77,165)				0001
Purchased Call/AIP/AIP2008SX		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/23/2025	02/06/2025	Exercise		5,394,591	2417.7	126,354		674	(70,107)			674		(70,780)				0001
Purchased Call/AIP/AIP2008SZ		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2025	02/06/2025	Exercise		6,728,530	2381.47	169,937		3,762	(92,037)			3,762		(95,799)				0001
Purchased Call/AIP/AIP2009S1		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/25/2025	02/24/2025	Exercise		8,437,071	2378.14	218,357		1,042	(123,042)			1,042		(124,084)				0001
Purchased Call/AIP/AIP2009S3		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	01/09/2025	Exercise		13,710,221	2386.49	349,602		3,198	(195,905)			3,198		(199,103)				0001
Purchased Call/AIP/AIP2009S8		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2025	02/12/2025	Exercise		5,905,884	2387.09	146,186		1,512	(82,789)			1,512		(84,301)				0001
Purchased Call/AIP/AIP2009SA		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/30/2025	03/10/2025	Exercise		5,027,785	2380.27	131,840		298	(76,100)			298		(76,398)				0001
Purchased Call/AIP/AIP2009SC		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/31/2025	01/09/2025	Exercise		5,911,329	2397.84	143,419		1,876	(81,767)			1,876		(83,643)				0001
Purchased Call/AIP/AIP2009SH		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	01/27/2025	Exercise		12,235,845	2365.32	310,004		7,943	(174,652)			7,943		(182,595)				0001
Purchased Call/AIP/AIP2009SL		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	01/21/2025	Exercise		5,994,447	2349.05	157,911		36,277	(57,894)			36,277		(94,171)				0001
Purchased Call/CSII/CSII100ESF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/07/2026	03/21/2025	Exercise		877,448	289.33	114,299		23,770	(12,223)			23,770		(36,205)				0001
Purchased Call/CSII/CSII000XSR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/05/2023	04/04/2025	04/08/2025	Expire		4,315,424	287.72	155,103			(19,843)					(19,843)				0001
Purchased Call/CSII/CSII000YS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/21/2023	04/23/2025	04/25/2025	Expire		453,966	285.97	16,787			(2,579)					(2,579)				0001
Purchased Call/CSII/CSII100FS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	01/04/2027	01/07/2025	Exercise		1,506,292	281.7	58,092	862	407	(454)			407		(784)				0001
Purchased Call/CSII/CSII100FS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/06/2025	01/06/2027	01/08/2025	Exercise		3,424,903	280.77	117,852	9,447	9,542	95			9,542		(9,444)				0001
Purchased Call/CSII/CSII100FS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	01/07/2027	01/09/2025	Expire		547,774	281.12	21,788								6				0001
Purchased Call/CSII/CSII000YSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/11/2023	05/09/2025	05/13/2025	Expire		1,768,021	283.06	63,840			(11,451)					(11,451)				0001
Purchased Call/CSII/CSII000YST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/12/2023	05/14/2025	05/16/2025	Expire		865,188	282.42	31,752			(5,793)					(5,793)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000ZS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2025	02/03/2025	Exercise		1,504,239	283.63	46,685		983	(8,903)			983		(9,886)				0001
Purchased Call/CSII/CSII000ZSK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/11/2025	06/13/2025	Expire		1,098,505	288.58	39,876			(8,807)					(8,807)				0001
Purchased Call/CSII/CSII000ZSR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/16/2023	06/17/2025	02/06/2025	Exercise		3,252,120	286.07	117,402		2,411	(24,557)			2,411		(26,968)				0001
Purchased Call/AIP/AIP2009SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/06/2025	01/22/2025	Exercise		3,369,683	2355.56	85,313		19,967	(31,089)			19,967		(51,056)				0001
Purchased Call/AIP/AIP2009SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	01/07/2025	Exercise		6,714,975	2361.31	172,682		34,960	(69,879)			34,960		(104,839)				0001
Purchased Call/AIP/AIP2009ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/08/2025	01/21/2025	Exercise		13,838,910	2363.7	354,067		57,684	(157,764)			57,684		(215,448)				0001
Purchased Call/AIP/AIP2009SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2025	02/07/2025	Exercise		6,250,233	2361.58	166,709		60,199	(42,407)			60,199		(102,605)				0001
Purchased Call/AIP/AIP200AS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/14/2025	01/06/2025	Exercise		6,660,764	2373.17	172,578		42,776	(64,359)			42,776		(107,135)				0001
Purchased Call/AIP/AIP200AS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/15/2025	01/09/2025	Exercise		8,231,978	2383.22	211,600		20,592	(111,959)			20,592		(132,551)				0001
Purchased Call/AIP/AIP200AS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/15/2025	01/06/2025	Exercise		15,999,755	2385.01	409,973		25,365	(232,148)			25,365		(257,512)				0001
Purchased Call/AIP/AIP200ASD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2025	04/01/2025	Exercise		4,566,136	2387.47	118,577		620	(74,950)			620		(75,571)				0001
Purchased Call/AIP/AIP200ASF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2025	01/17/2025	Exercise		7,382,916	2392.82	187,460		2,486	(117,518)			2,486		(120,005)				0001
Purchased Call/AIP/AIP200ASH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2025	02/06/2025	Exercise		7,369,358	2386.62	190,767		23,351	(99,862)			23,351		(123,213)				0001
Purchased Call/AIP/AIP200ASJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	01/06/2025	Exercise		12,334,355	2394.94	315,110		5,525	(198,475)			5,525		(204,000)				0001
Purchased Call/AIP/AIP200ASQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/27/2025	02/06/2025	Exercise		3,471,506	2392.82	87,054		2,016	(55,157)			2,016		(57,173)				0001
Purchased Call/AIP/AIP200ASS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2025	01/06/2025	Exercise		8,683,030	2386.58	224,065		40,032	(107,743)			40,032		(147,774)				0001
Purchased Call/CSII/CSII100GS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	02/11/2025	Exercise		3,728,108	283.83	139,553	5,531	3,953	(1,578)			3,953		(5,299)				0001
Purchased Call/CSII/CSII100GSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/18/2027	02/20/2025	Expire		616,150	285.62	25,327								5				0001
Purchased Call/CSII/CSII100GSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	03/04/2027	03/06/2025	Expire		1,073,389	281.68	41,458								10				0001
Purchased Call/CSII/CSII100HS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/15/2027	03/18/2025	Exercise		2,072,201	282.1	66,965	7,858	5,111	(2,747)			5,111		(7,729)				0001
Purchased Call/CSII/CSII100HSC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/27/2025	03/25/2027	03/31/2025	Exercise		2,123,235	285.26	60,862	11,695	11,155	(540)			11,155		(11,580)				0001
Purchased Call/CSII/CSII1001SV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	09/04/2025	02/05/2025	Exercise		1,591,778	293.21	58,357		116	(19,596)			116		(19,712)				0001
Purchased Call/SPX/SPXC056SV		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/08/2025	01/08/2031	01/10/2025	Expire		36,591,000	5918.25	10,816,300												0001
Purchased Call/SPX/SPXC05VSK		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/20/2025	06/20/2031	06/24/2025	Expire		35,665,000	5967.84	10,285,786												0001
Purchased Call/CSII/CSII100HSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/13/2027	04/15/2025	Exercise		3,229,254	275.05	112,176	8,174	7,248	(926)			7,248		(7,934)				0001
Purchased Call/CSII/CSII1001S8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/29/2025	04/29/2027	05/01/2025	Exercise		1,247,867	277.24	46,675	605	520	(85)			520		(575)				0001
Purchased Call/CSII/CSII1001S9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/30/2025	04/30/2027	05/02/2025	Exercise		2,315,726	275.81	81,725	4,681	3,369	(1,311)			3,369		(4,590)				0001
Purchased Call/CSII/CSII100JS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/27/2025	05/27/2027	05/29/2025	Expire		346,772	274.2	12,730								7				0001
Purchased Call/AIP/AIP200ASU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/29/2025	01/22/2025	Exercise		6,980,000	2389.03	179,591		4,820	(114,964)			4,820		(119,784)				0001
Purchased Call/AIP/AIP200ASW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	01/17/2025	Exercise		16,732,318	2395.52	422,881		6,171	(276,602)			6,171		(282,774)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200ASX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/02/2025	01/06/2025	Exercise		3,363,205	2395.52	85,069		6,157	(51,055)			6,157		(57,212)				0001
Purchased Call/AIP/AIP200BS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/05/2025	01/22/2025	Exercise		8,266,115	2372.6	210,072		68,847	(74,943)			68,847		(143,791)				0001
Purchased Call/AIP/AIP200BS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/05/2025	01/17/2025	Exercise		11,437,043	2359.02	294,354		159,845	(42,192)			159,845		(202,037)				0001
Purchased Call/AIP/AIP200BS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	01/21/2025	Exercise		5,456,265	2359.02	140,226		81,387	(15,188)			81,387		(96,574)				0001
Purchased Call/AIP/AIP200BSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/10/2025	01/27/2025	Exercise		3,180,189	2364.25	84,751		55,540	(3,590)			55,540		(59,130)				0001
Purchased Call/AIP/AIP200BSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/12/2025	01/06/2025	Exercise		6,581,523	2373.91	170,178		104,714	(15,065)			104,714		(119,779)				0001
Purchased Call/AIP/AIP200BSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	01/28/2025	Exercise		14,569,612	2380.89	375,746		188,638	(76,689)			188,638		(265,327)				0001
Purchased Call/AIP/AIP200BSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2025	01/09/2025	Exercise		7,347,080	2385.11	189,902		100,284	(34,888)			100,284		(135,173)				0001
Purchased Call/AIP/AIP200BSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/17/2025	02/06/2025	Exercise		3,761,025	2386.73	96,637		43,990	(25,023)			43,990		(69,014)				0001
Purchased Call/AIP/AIP200BST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	01/09/2025	Exercise		8,476,501	2386.13	220,457		123,819	(34,299)			123,819		(158,118)				0001
Purchased Call/AIP/AIP200BSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/19/2025	01/07/2025	Exercise		6,437,834	2398.37	165,254		79,578	(39,953)			79,578		(119,531)				0001
Purchased Call/AIP/AIP200BSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	01/16/2025	Exercise		13,976,910	2397.37	359,369		178,981	(81,611)			178,981		(260,592)				0001
Purchased Call/AIP/AIP200BSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	01/10/2025	Exercise		6,802,888	2397.37	175,515		101,087	(26,560)			101,087		(127,647)				0001
Purchased Call/AIP/AIP200CS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/23/2025	03/12/2025	Exercise		6,811,327	2398.67	175,867		71,858	(56,713)			71,858		(128,571)				0001
Purchased Call/AIP/AIP200CS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	01/22/2025	Exercise		9,970,570	2397.46	258,216		57,431	(132,732)			57,431		(190,163)				0001
Purchased Call/AIP/AIP200CS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	01/10/2025	Exercise		10,328,567	2404.57	265,470		64,329	(132,839)			64,329		(197,168)				0001
Purchased Call/AIP/AIP200CSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2025	01/15/2025	Exercise		7,170,173	2404.86	184,990		52,493	(85,613)			52,493		(138,106)				0001
Purchased Call/AIP/AIP200CSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2025	02/07/2025	Exercise		7,973,173	2404.63	200,937		78,376	(72,397)			78,376		(150,773)				0001
Purchased Call/AIP/AIP200CSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2025	01/21/2025	Exercise		2,501,796	2397.07	65,434		37,915	(11,362)			37,915		(49,277)				0001
Purchased Call/AIP/AIP200CSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/03/2025	01/31/2025	Exercise		8,354,405	2395.43	219,558		132,871	(34,462)			132,871		(167,333)				0001
Purchased Call/AIP/AIP200CSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2025	03/10/2025	Exercise		6,522,747	2403.62	170,244		109,810	(20,569)			109,810		(130,379)				0001
Purchased Call/AIP/AIP200CSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	01/14/2025	Exercise		14,655,742	2403.62	380,593		187,846	(103,638)			187,846		(291,485)				0001
Purchased Call/AIP/AIP200CSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	07/29/2025	Exercise		3,275,136	2400.94	87,249		66,949	(508)			66,949		(67,457)				0001
Purchased Call/AIP/AIP200CSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2025	02/11/2025	Exercise		11,839,899	2406.47	310,154		205,987	(34,508)			205,987		(240,495)				0001
Purchased Call/AIP/AIP200CSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/10/2025	02/18/2025	Exercise		8,163,036	2406.16	213,943		2,033	(165,638)			2,033		(167,671)				0001
Purchased Call/AIP/AIP200DS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	01/14/2025	Exercise		15,412,962	2415.07	401,779		5,262	(310,352)			5,262		(315,614)				0001
Purchased Call/AIP/AIP200DS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	01/09/2025	Exercise		7,555,143	2415.07	197,189		41,852	(113,394)			41,852		(155,246)				0001
Purchased Call/AIP/AIP200DS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/14/2025	02/04/2025	Exercise		4,893,766	2419.82	125,800		16,392	(82,873)			16,392		(99,264)				0001
Purchased Call/AIP/AIP200DS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2025	01/23/2025	Exercise		8,252,019	2420.79	214,315		7,485	(162,670)			7,485		(170,154)				0001
Purchased Call/AIP/AIP200DSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/17/2025	01/15/2025	Exercise		8,231,655	2420.12	214,453		30,795	(141,046)			30,795		(171,842)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200DSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2025	01/16/2025	Exercise		5,902,752	2420.85	153,916		46,451	(77,364)			46,451		(123,816)				0001
Purchased Call/AIP/AIP200DSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	01/14/2025	Exercise		16,161,199	2420.85	416,081		56,881	(277,292)			56,881		(334,173)				0001
Purchased Call/AIP/AIP200DSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/21/2025	01/27/2025	Exercise		5,825,316	2412.7	150,684		71,250	(50,527)			71,250		(121,777)				0001
Purchased Call/AIP/AIP200DSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2025	01/21/2025	Exercise		3,554,133	2411.43	90,533		35,682	(37,784)			35,682		(73,466)				0001
Purchased Call/AIP/AIP200DSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/24/2025	01/10/2025	Exercise		7,964,436	2408.23	206,824		128,538	(41,115)			128,538		(169,653)				0001
Purchased Call/CSII/CSII100JSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/20/2025	06/21/2027	06/24/2025	Exercise		3,321,439	273.61	116,323	7,105	6,060	(1,045)			6,060		(6,795)				0001
Purchased Call/CSII/CSII100JSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/23/2025	06/23/2027	06/25/2025	Exercise		2,590,429	272.51	89,594	5,233	4,961	(272)			4,961		(5,175)				0001
Purchased Call/CSII/CSII100JSW		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/30/2025	06/30/2027	07/02/2025	Exercise		2,895,553	267.34	116,337	1,341	1,620	279			1,620		(1,261)				0001
Purchased Call/CSII/CSII100KSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/14/2025	07/14/2027	07/16/2025	Exercise		2,997,684	270.89	101,421	8,168	7,747	(421)			7,747		(8,094)				0001
Purchased Call/CSII/CSII100KSD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/18/2025	07/16/2027	07/22/2025	Exercise		3,162,219	268.65	120,196	2,801	3,196	395			3,196		(2,490)				0001
Purchased Call/AIP/AIP200DSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/24/2025	01/17/2025	Exercise		19,589,428	2406.88	510,753		324,862	(95,203)			324,862		(420,065)				0001
Purchased Call/AIP/AIP200DSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	01/06/2025	Exercise		10,761,067	2406.88	280,861		238,561	7,186			238,561		(231,375)				0001
Purchased Call/AIP/AIP200DSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/29/2025	01/17/2025	Exercise		3,822,930	2411.58	97,567		78,115	(2,921)			78,115		(81,036)				0001
Purchased Call/AIP/AIP200DSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2025	01/06/2025	Exercise		10,241,595	2408.17	263,594		146,547	(72,933)			146,547		(219,480)				0001
Purchased Call/AIP/AIP200ES1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/31/2025	01/09/2025	Exercise		10,545,945	2395.59	274,672		218,382	(12,247)			218,382		(230,630)				0001
Purchased Call/AIP/AIP200ES3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/31/2025	01/14/2025	Exercise		21,557,206	2397.71	563,706		419,652	(55,543)			419,652		(475,195)				0001
Purchased Call/AIP/AIP200ES4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2025	01/09/2025	Exercise		6,914,555	2397.71	180,800		137,716	(14,714)			137,716		(152,430)				0001
Purchased Call/AIP/AIP200ES8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	11/04/2025	01/07/2025	Exercise		6,743,766	2396.02	182,239		104,327	(49,991)			104,327		(154,319)				0001
Purchased Call/AIP/AIP200ESA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/05/2025	01/10/2025	Exercise		3,594,426	2409.19	100,414		42,240	(43,095)			42,240		(85,335)				0001
Purchased Call/AIP/AIP200ESC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/06/2025	01/28/2025	Exercise		10,591,484	2434.18	277,417		4,208	(232,411)			4,208		(236,619)				0001
Purchased Call/AIP/AIP100ZS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2025	01/15/2025	Exercise		2,735,821	2366.29	68,943		23,655	21,370			23,655		(2,285)				0001
Purchased Call/AIP/AIP100ZS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/17/2025	01/22/2025	Exercise		7,210,763	2355.93	181,973		205,923	197,893			205,923		(8,030)				0001
Purchased Call/AIP/AIP100ZSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/17/2025	01/22/2025	Exercise		7,964,466	2362.53	199,780		204,562	195,665			204,562		(8,897)				0001
Purchased Call/AIP/AIP100ZSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2025	01/23/2025	Exercise		1,220,732	2362.53	30,640		35,885	34,202			35,885		(1,684)				0001
Purchased Call/CSII/CSII100LSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/22/2025	08/20/2027	08/26/2025	Exercise		2,731,684	273.23	100,029	3,168	3,185	17			3,185		(2,882)				0001
Purchased Call/CSII/CSII100LSE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/25/2025	08/25/2027	08/27/2025	Exercise		2,927,477	273.34	106,489	3,499	3,772	273			3,772		(3,404)				0001
Purchased Call/CSII/CSII100LSF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/26/2025	08/26/2027	08/28/2025	Exercise		1,228,978	272.68	42,170	2,963	3,383	419			3,383		(2,926)				0001
Purchased Call/CSII/CSII100LSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/29/2025	08/27/2027	09/03/2025	Exercise		2,158,144	273.36	76,934	3,778	3,314	(464)			3,314		(3,482)				0001
Purchased Call/CSII/CSII100LSU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/11/2025	09/10/2027	09/15/2025	Exercise		3,179,782	274.24	115,272	6,493	7,247	753			7,247		(6,112)				0001
Purchased Call/CSII/CSII100LSX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/12/2025	09/10/2027	09/16/2025	Exercise		2,785,488	275.19	108,011	1,779	1,642	(137)			1,642		(1,519)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100IMSF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/02/2025	10/01/2027	10/06/2025	Exercise		5,018,679	274.81	192,672	5,617	5,158	(459)			5,158		(4,972)				0001
Purchased Call/CSII/CSII100IMSI		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/01/2027	10/07/2025	Exercise		3,151,017	275.43	125,254	1,266	968	(298)			968		(879)				0001
Purchased Call/AIP/AIP200ESE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/07/2025	01/17/2025	Exercise		9,552,291	2440.13	249,160		2,633	(211,985)			2,633		(214,618)				0001
Purchased Call/AIP/AIP200ESG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	01/17/2025	Exercise		23,466,592	2444.29	610,353		13,915	(513,131)			13,915		(527,046)				0001
Purchased Call/AIP/AIP200ESH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	01/22/2025	Exercise		8,137,007	2444.29	212,376		1,815	(181,814)			1,815		(183,629)				0001
Purchased Call/AIP/AIP200ESL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/11/2025	01/28/2025	Exercise		6,109,333	2445.57	157,647		2,410	(134,077)			2,410		(136,487)				0001
Purchased Call/AIP/AIP200ESN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2025	01/22/2025	Exercise		7,846,385	2442.74	202,996		3,364	(173,113)			3,364		(176,477)				0001
Purchased Call/AIP/AIP200ESP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2025	01/27/2025	Exercise		8,398,963	2442.48	215,889		3,698	(184,603)			3,698		(188,301)				0001
Purchased Call/AIP/AIP200EST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2025	01/06/2025	Exercise		7,891,387	2425.17	206,064		3,257	(178,408)			3,257		(181,665)				0001
Purchased Call/AIP/AIP200ESU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/14/2025	01/09/2025	Exercise		25,121,972	2425.17	653,884		20,224	(555,630)			20,224		(575,854)				0001
Purchased Call/AIP/AIP200ESY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/18/2025	01/06/2025	Exercise		5,879,034	2429.05	155,048		2,779	(134,613)			2,779		(137,393)				0001
Purchased Call/AIP/AIP200FS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/19/2025	02/06/2025	Exercise		4,011,497	2432.47	101,270	1,401	4,689	(86,688)			4,689		(91,376)				0001
Purchased Call/AIP/AIP200FS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2025	01/07/2025	Exercise		11,684,606	2432.11	305,934		6,952	(265,712)			6,952		(272,665)				0001
Purchased Call/CSII/CSII10039R		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/09/2023	11/07/2025	01/17/2025	Exercise		2,179,832	284.7	80,857		8,312	(26,292)			8,312		(34,604)				0001
Purchased Call/AIP/AIP2000SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/07/2025	01/10/2025	Exercise		8,608,709	2371.97	217,875		214,434	192,195			214,434		(22,238)				0001
Purchased Call/AIP/AIP2000SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2025	01/24/2025	Exercise		1,464,644	2378.62	36,763		31,814	27,673			31,814		(4,141)				0001
Purchased Call/AIP/AIP2000SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/19/2025	01/22/2025	Exercise		9,010,981	2380.01	225,207		311,436	280,914			311,436		(30,522)				0001
Purchased Call/AIP/AIP2001S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/21/2025	02/25/2025	Exercise		7,562,188	2380.49	198,266		125,862	97,962			125,862		(27,900)				0001
Purchased Call/AIP/AIP2001SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/21/2025	01/27/2025	Exercise		6,375,351	2395.99	157,160		64,540	42,228			64,540		(22,312)				0001
Purchased Call/AIP/AIP2001SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/24/2025	02/12/2025	Exercise		4,571,092	2395.99	114,277		28,596	11,596			28,596		(17,000)				0001
Purchased Call/AIP/AIP2001SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/25/2025	02/03/2025	Exercise		2,454,222	2395.99	61,601		3,253	(6,054)			3,253		(9,308)				0001
Purchased Call/AIP/AIP2001SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/28/2025	01/17/2025	Exercise		2,936,127	2390.04	75,252		4,061	(7,980)			4,061		(12,041)				0001
Purchased Call/AIP/AIP2001SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/28/2025	01/22/2025	Exercise		5,118,473	2395.92	130,886		506	(20,570)			506		(21,076)				0001
Purchased Call/AIP/AIP200FS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/21/2025	01/06/2025	Exercise		12,308,947	2437.14	320,595		3,212	(284,693)			3,212		(287,905)				0001
Purchased Call/AIP/AIP200FS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	01/09/2025	Exercise		17,799,817	2440.29	457,609	1,215	9,846	(403,321)			9,846		(413,167)				0001
Purchased Call/AIP/AIP200FSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/26/2025	03/14/2025	Exercise		3,550,207	2449.61	91,758		793	(82,802)			793		(83,594)				0001
Purchased Call/AIP/AIP200FSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/26/2025	01/10/2025	Exercise		10,051,766	2446.31	261,999		4,940	(235,216)			4,940		(240,156)				0001
Purchased Call/AIP/AIP200FSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	01/06/2025	Exercise		10,253,020	2446.31	266,579		5,167	(239,258)			5,167		(244,425)				0001
Purchased Call/AIP/AIP200FSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/28/2025	01/09/2025	Exercise		17,699,965	2451.23	460,220		8,107	(415,094)			8,107		(423,202)				0001
Purchased Call/AIP/AIP200FSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2025	01/10/2025	Exercise		6,102,472	2451.23	159,275		2,543	(144,007)			2,543		(146,550)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200FSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2025	01/07/2025	Exercise		8,274,462	2452.31	215,369		10,827	(188,290)			10,827		(199,117)				0001
Purchased Call/AIP/AIP200FSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/03/2025	01/27/2025	Exercise		2,860,369	2452.29	75,680		1,077	(69,120)			1,077		(70,197)				0001
Purchased Call/AIP/AIP200FSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2025	01/07/2025	Exercise		9,313,940	2458.11	240,437		1,718	(221,865)			1,718		(223,583)				0001
Purchased Call/AIP/AIP200FST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/05/2025	01/27/2025	Exercise		8,873,248	2453.82	230,806		2,881	(213,304)			2,881		(216,185)				0001
Purchased Call/CSII/CSII100MSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2025	10/08/2027	10/14/2025	Exercise		4,665,548	273.82	166,427	10,414	10,279	(135)			10,279		(9,734)				0001
Purchased Call/CSII/CSII100MSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/08/2027	10/15/2025	Exercise		4,780,911	272.46	192,328	2,823	2,570	(252)			2,570		(2,144)				0001
Purchased Call/CSII/CSII100MSO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/10/2025	10/12/2027	10/15/2025	Exercise		2,267,233	272.46	90,075	761	683	(78)			683		(335)				0001
Purchased Call/CSII/CSII100NSO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/23/2025	10/22/2027	10/27/2025	Expire		2,912,417	275.14	116,801								423				0001
Purchased Call/CSII/CSII100NSR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/19/2025	11/19/2027	11/21/2025	Expire		898,779	270.17	36,362								70				0001
Purchased Call/CSII/CSII100NSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/20/2025	11/19/2027	11/24/2025	Exercise		3,619,990	269.69	113,661	16,232	16,544	312			16,544		(15,803)				0001
Purchased Call/CSII/CSII100NSU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/19/2027	11/25/2025	Exercise		2,247,686	270.92	80,156	4,851	4,800	(52)			4,800		(4,593)				0001
Purchased Call/CSII/CSII1004SI		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/05/2025	03/05/2025	Exercise		2,085,844	284.13	76,376		875	(34,805)			875		(35,680)				0001
Purchased Call/AIP/AIP2002SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/13/2025	01/22/2025	Exercise		8,010,540	2416.35	195,869		363	(38,022)			363		(38,384)				0001
Purchased Call/AIP/AIP2003S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/31/2025	01/06/2025	Exercise		3,362,590	2442.02	84,401		183	(20,454)			183		(20,637)				0001
Purchased Call/AIP/AIP2003S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/02/2025	01/24/2025	Exercise		7,634,491	2420.4	191,553		916	(47,275)			916		(48,191)				0001
Purchased Call/AIP/AIP200FSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	01/22/2025	Exercise		6,300,957	2454.25	164,177		3,358	(150,878)			3,358		(154,236)				0001
Purchased Call/AIP/AIP200GS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/09/2025	01/14/2025	Exercise		6,635,711	2444.54	168,750		3,847	(155,327)			3,847		(159,174)				0001
Purchased Call/AIP/AIP200GS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/10/2025	02/06/2025	Exercise		2,978,080	2437.33	77,059		3,437	(69,529)			3,437		(72,966)				0001
Purchased Call/AIP/AIP200GS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2025	02/06/2025	Exercise		9,673,063	2441.45	249,704		3,932	(233,055)			3,932		(236,987)				0001
Purchased Call/AIP/AIP200GS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/12/2025	01/06/2025	Exercise		9,842,269	2436.47	255,579		5,178	(239,177)			5,178		(244,355)				0001
Purchased Call/AIP/AIP200GS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/12/2025	01/10/2025	Exercise		19,998,450	2435.42	519,843		12,555	(485,786)			12,555		(498,341)				0001
Purchased Call/AIP/AIP200GSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	01/10/2025	Exercise		8,457,088	2435.42	220,730		5,001	(206,608)			5,001		(211,609)				0001
Purchased Call/AIP/AIP200GSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/16/2025	01/06/2025	Exercise		4,739,310	2436.01	119,596		3,234	(111,871)			3,234		(115,105)				0001
Purchased Call/AIP/AIP200GSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2025	01/17/2025	Exercise		6,300,643	2429.93	142,961	1,048	4,786	(134,248)			4,786		(139,033)				0001
Purchased Call/AIP/AIP200GSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	01/10/2025	Exercise		8,821,832	2393.96	227,937		95,986	(124,856)			95,986		(220,842)				0001
Purchased Call/CSII/CSII100NSZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/28/2025	11/26/2027	12/02/2025	Exercise		1,863,821	272.91	69,475	2,353	2,019	(334)			2,019		(2,082)				0001
Purchased Call/CSII/CSII100GS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/03/2025	12/03/2027	12/05/2025	Exercise		1,981,209	272.18	77,207	1,424	1,346	(77)			1,346		(1,316)				0001
Purchased Call/CSII/CSII100GSD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/12/2025	12/10/2027	12/16/2025	Expire		3,052,133	271.82	121,778								319				0001
Purchased Call/CSII/CSII100GSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/22/2025	12/22/2027	12/24/2025	Exercise		2,740,891	270.63	106,019	2,416	2,523	107			2,523		(2,245)				0001
Purchased Call/CSII/CSII100GSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2025	12/29/2027	12/31/2025	Expire		2,928,891	270.93	118,520								162				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815M5Q		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	05/12/2025	Exercise		2,558,000	5187.67	105,901		188,013				(56,673)			82,112			0001
Purchased Call/SPX/SPX8150SH		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	06/24/2025	Exercise		7,493,000	5464.62	366,408		651,891				(119,142)			285,483			0001
Purchased Call/SPX/SPX815RS2		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	08/12/2025	Exercise		7,061,000	5319.31	445,549		861,442				(201,206)			415,893			0001
Purchased Call/SPX/SPX815VST		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2025	10/24/2025	Exercise		2,400,000	5851.2	128,160		229,200				3,234			101,040			0001
Purchased Call/AIP/AIP200GSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/19/2025	01/14/2025	Exercise		9,535,092	2389.77	251,334		160,264	(84,916)			160,264		(245,180)				0001
Purchased Call/AIP/AIP200GSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/19/2025	01/08/2025	Exercise		15,910,198	2403.14	414,824		176,285	(229,574)			176,285		(405,859)				0001
Purchased Call/AIP/AIP200GSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	04/08/2025	Exercise		6,038,479	2403.14	157,604		76,453	(77,678)			76,453		(154,131)				0001
Purchased Call/AIP/AIP200GSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/23/2025	02/21/2025	Exercise		5,879,843	2407.07	159,194		76,570	(80,535)			76,570		(157,105)				0001
Purchased Call/AIP/AIP200GST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2025	08/13/2025	Exercise		1,073,593	2416.83	27,730		11,104	(16,269)			11,104		(27,372)				0001
Purchased Call/AIP/AIP200GSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2024	12/26/2025	02/27/2025	Exercise		15,579,609	2417.24	394,490		157,175	(235,449)			157,175		(392,624)				0001
Purchased Call/AIP/AIP200GSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/26/2025	01/06/2025	Exercise		22,965,850	2407.76	587,031	2,756	327,582	(260,699)			327,582		(588,282)				0001
Purchased Call/AIP/AIP200GSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	01/09/2025	Exercise		7,568,425	2407.76	197,536		93,437	(103,555)			93,437		(196,992)				0001
Purchased Call/AIP/AIP2003SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/04/2025	01/28/2025	Exercise		7,349,624	2402.89	186,885		580	(48,364)			580		(48,944)				0001
Purchased Call/AIP/AIP2004S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2025	01/06/2025	Exercise		7,268,725	2354.66	176,327		963	(51,034)			963		(51,997)				0001
Purchased Call/AIP/AIP2004S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2025	02/07/2025	Exercise		5,524,842	2343.2	140,883		1,193	(41,499)			1,193		(42,692)				0001
Purchased Call/AIP/AIP2005S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2025	02/03/2025	Exercise		9,319,037	2384.48	239,308		716	(83,214)			716		(83,930)				0001
Purchased Call/SPX/SPXA218S7		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	10/10/2025	Exercise		1,203,000	5751.13	100,571		209,718				(3,259)			109,147			0001
Purchased Call/SPX/SPXA21M8E		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	02/11/2025	Expire		3,488,000	6025.99	262,298												0001
Purchased Call/SPX/SPXA21M8F		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	02/11/2025	Expire		9,670,000	6025.99	737,821												0001
Purchased Call/SPX/SPXA21PS4		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	03/25/2025	Expire		2,078,000	5667.56	127,381												0001
Purchased Call/SPX/SPXA21PS5		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	03/25/2025	Expire		2,019,000	5667.56	136,283												0001
Purchased Call/SPX/SPXB05JSG		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	02/25/2025	Exercise		3,343,000	5087.03	118,677		200,580				(72,947)			81,904			0001
Purchased Call/SPX/SPXB05LSE		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Exercise		5,122,000	5234.18	283,759		424,092				(190,163)			140,333			0001
Purchased Call/SPX/SPXB05SSN		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Exercise		7,448,000	5408.42	342,608		595,840				(109,429)			253,232			0001
Purchased Call/SPX/SPXB05SSO		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Exercise		1,775,000	5408.42	97,448		177,500				(34,160)			80,053			0001
Purchased Call/SBG/SBG1170S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	10/29/2025	Expire		4,733,810	305.57	170,293									193			0001
Purchased Call/AIP/AIP200HS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/30/2025	01/07/2025	Exercise		6,598,752	2395	141,731	14,265	104,899	(51,098)			104,899		(155,997)				0001
Purchased Call/AIP/AIP200HS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/02/2026	01/07/2025	Exercise		17,238,898	2407	416,019	18,222	11,865	(6,356)			11,865		(19,354)				0001
Purchased Call/AIP/AIP200HSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	01/06/2026	01/08/2025	Exercise		5,467,388	2411.44	123,747	6,329	4,234	(2,096)			4,234		(6,659)				0001
Purchased Call/AIP/AIP200HSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2026	01/09/2025	Exercise		2,008,459	2399.21	46,736	3,039	2,214	(825)			2,214		(3,163)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200HSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/09/2026	01/10/2025	Exercise		8,964,408	2400.35	202,666	15,166	12,733	(2,432)			12,733		(15,694)				0001
Purchased Call/AIP/AIP200HSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	01/10/2025	Exercise		8,171,386	2400.35	182,440	13,737	13,018	(719)			13,018		(14,214)				0001
Purchased Call/AIP/AIP200HSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2026	01/14/2025	Exercise		6,940,743	2386.15	145,484	18,529	21,394	2,865			21,394		(18,877)				0001
Purchased Call/AIP/AIP200HSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/13/2026	01/15/2025	Exercise		5,437,875	2386.75	124,125	10,490	7,629	(2,861)			7,629		(10,808)				0001
Purchased Call/AIP/AIP200HSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/14/2026	01/16/2025	Exercise		3,193,188	2391.78	73,383	8,433	9,265	832			9,265		(8,619)				0001
Purchased Call/AIP/AIP200HSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/16/2026	01/21/2025	Exercise		9,235,395	2413.1	225,468	9,385	5,984	(3,401)			5,984		(9,875)				0001
Purchased Call/AIP/AIP200HSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/16/2026	01/22/2025	Exercise		22,529,490	2423.21	513,094	39,191	24,340	(14,851)			24,340		(40,319)				0001
Purchased Call/SPX/SPXC054SZ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	12/10/2025	Exercise		5,687,000	6090.27	421,407		706,165				121,446			284,759			0001
Purchased Call/SPX/SPXC050GA		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire		2,968,000	5667.56	103,880												0001
Purchased Call/SPX/SPXD178S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise		2,752,000	5995.54	135,123		242,176				15,799			107,053			0001
Purchased Call/SPX/SPXE177SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire		4,246,000	6466.91	229,709												0001
Purchased Call/SPX/SPXE177SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire		1,900,000	6466.91	133,950												0001
Purchased Call/AIP/AIP2005S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/09/2025	01/17/2025	Exercise		14,237,515	2391.29	360,627		1,650	(126,619)			1,650		(128,269)				0001
Purchased Call/AIP/AIP2005S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2025	01/31/2025	Exercise		3,124,332	2391.29	79,670		650	(28,101)			650		(28,752)				0001
Purchased Call/AIP/AIP2005SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2025	01/31/2025	Exercise		4,182,072	2402.66	106,643		2,123	(38,419)			2,123		(40,542)				0001
Purchased Call/AIP/AIP2005SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2025	02/07/2025	Exercise		9,089,955	2397.12	227,902		1,828	(86,826)			1,828		(88,654)				0001
Purchased Call/AIP/AIP2005SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/23/2025	01/28/2025	Exercise		6,319,027	2383.27	162,080		1,888	(62,095)			1,888		(63,983)				0001
Purchased Call/AIP/AIP2005SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	01/30/2025	Exercise		20,442,641	2388.26	514,617		3,949	(199,672)			3,949		(203,622)				0001
Purchased Call/AIP/AIP2006SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	06/03/2025	02/07/2025	Exercise		7,513,318	2377.04	189,339		762	(79,305)			762		(80,067)				0001
Purchased Call/AIP/AIP2006SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2025	01/22/2025	Exercise		8,154,300	2382.84	207,935		1,830	(89,249)			1,830		(91,079)				0001
Purchased Call/AIP/AIP2006SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2025	02/14/2025	Exercise		5,775,668	2388.19	149,151		679	(65,229)			679		(65,909)				0001
Purchased Call/AIP/AIP2006ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/11/2025	02/07/2025	Exercise		5,194,725	2386.66	135,744		996	(59,253)			996		(60,249)				0001
Purchased Call/SBG/SBG1170SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	11/13/2025	Exercise		4,767,843	305.09	172,907	2,485	2,113	(372)			2,113		(2,036)				0001
Purchased Call/SBG/SBG1170SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	12/02/2025	Exercise		2,914,479	306.72	103,565	2,135	2,156	.21			2,156		(1,732)				0001
Purchased Call/MLR/MLR26166E		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2027	03/04/2025	Exercise		1,744,012	227.78	57,541	1,924	1,740	(184)			1,740		(1,819)				0001
Purchased Call/AIP/AIP200HSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2026	01/22/2025	Exercise		1,875,844	2423.21	43,967	2,684	1,258	(1,426)			1,258		(2,772)				0001
Purchased Call/AIP/AIP2001S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/23/2026	01/27/2025	Exercise		8,849,089	2440.87	203,672	13,121	6,536	(6,584)			6,536		(13,545)				0001
Purchased Call/AIP/AIP2001S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/23/2026	01/28/2025	Exercise		14,825,809	2437.51	317,327	33,476	18,001	(15,475)			18,001		(34,146)				0001
Purchased Call/AIP/AIP2001S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2026	01/28/2025	Exercise		9,402,737	2437.51	149,898	48,697	44,332	(4,365)			44,332		(48,993)				0001
Purchased Call/AIP/AIP2001SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/27/2026	01/29/2025	Exercise		6,849,834	2421.19	168,078	8,285	3,421	(4,864)			3,421		(8,680)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2001SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2026	01/31/2025	Exercise		10,201,814	2427.72	227,652	20,503	16,944	(3,559)			16,944		(21,019)				0001
Purchased Call/AIP/AIP2001SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/30/2026	02/03/2025	Exercise		7,356,882	2435.83	171,147	9,991	5,722	(4,269)			5,722		(10,310)				0001
Purchased Call/AIP/AIP2001SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/30/2026	02/04/2025	Exercise		16,603,297	2429.91	376,754	27,870	12,750	(15,120)			12,750		(28,590)				0001
Purchased Call/AIP/AIP2001SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2026	02/04/2025	Exercise		7,175,536	2429.91	153,199	17,759	11,182	(6,577)			11,182		(18,029)				0001
Purchased Call/AIP/AIP2001SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	02/03/2026	02/05/2025	Exercise		6,588,115	2423.11	150,858	12,904	5,302	(7,602)			5,302		(13,242)				0001
Purchased Call/AIP/AIP2006SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	01/15/2025	Exercise		13,510,287	2394.47	344,935		2,804	(153,467)			2,804		(156,271)				0001
Purchased Call/AIP/AIP2007SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/16/2025	01/21/2025	Exercise		4,643,406	2394.47	118,576		1,678	(52,555)			1,678		(54,233)				0001
Purchased Call/AIP/AIP2007S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/18/2025	06/23/2025	Expire		8,146,516	2404.56	206,660			(96,050)					(96,050)				0001
Purchased Call/AIP/AIP2007SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	01/21/2025	Exercise		7,312,521	2403.95	187,634		1,473	(91,663)			1,473		(93,136)				0001
Purchased Call/AIP/AIP2008S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2025	02/18/2025	Exercise		4,637,682	2429.73	117,198		468	(60,334)			468		(60,802)				0001
Purchased Call/AIP/AIP2008S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/10/2025	01/27/2025	Exercise		10,525,995	2441.08	266,120		1,031	(138,354)			1,031		(139,385)				0001
Purchased Call/SPX/SPXI00NSD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/08/2025	01/08/2026	01/10/2025	Expire		2,110,000	5918.25	170,488												0001
Purchased Call/SPX/SPXJ00ISB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/08/2025	08/07/2026	08/12/2025	Expire		1,997,000	6389.45	148,377												0001
Purchased Call/SPX/SPXJ00MSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2026	09/10/2025	Expire		3,122,000	6495.15	246,950												0001
Purchased Call/SBG/SBG117PSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	12/23/2025	Expire		4,425,522	308.03	163,744						661						0001
Purchased Call/SBG/SBG117PSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2025	12/24/2027	12/31/2025	Expire		333,872	309.27	12,490						17						0001
Purchased Call/SBG/SBG117PSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/31/2025	12/30/2027	01/05/2026	Expire		428,998	309.1	15,873												0001
Purchased Call/CSII/CSII000V9K		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/13/2023	01/15/2025	01/17/2025	Expire		1,047,340	293.92	38,542			(741)					(741)				0001
Purchased Call/AIP/AIP2001SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2026	02/07/2025	Exercise		10,912,517	2438.49	267,873	9,404	5,199	(4,206)			5,199		(9,962)				0001
Purchased Call/AIP/AIP2001SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/06/2026	02/10/2025	Exercise		10,591,230	2441.4	232,954	20,876	10,931	(9,944)			10,931		(21,262)				0001
Purchased Call/AIP/AIP2001SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2026	02/11/2025	Exercise		18,519,704	2431.16	403,542	41,723	19,547	(22,176)			19,547		(42,421)				0001
Purchased Call/AIP/AIP2001SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2026	02/11/2025	Exercise		7,592,678	2431.16	166,880	16,404	10,213	(6,191)			10,213		(16,663)				0001
Purchased Call/AIP/AIP200JS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/10/2026	02/12/2025	Exercise		8,090,817	2434.46	137,897	34,796	16,710	(18,086)			16,710		(35,091)				0001
Purchased Call/AIP/AIP200JS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/12/2026	02/14/2025	Exercise		11,566,756	2431.93	273,671	19,476	9,425	(10,050)			9,425		(19,996)				0001
Purchased Call/AIP/AIP200JS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/13/2026	02/18/2025	Exercise		10,936,261	2452.83	242,856	23,016	5,219	(17,797)			5,219		(23,294)				0001
Purchased Call/AIP/AIP200JSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/13/2026	02/19/2025	Exercise		20,977,681	2459.85	488,432	30,572	9,044	(21,528)			9,044		(31,140)				0001
Purchased Call/AIP/AIP200JSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/17/2026	02/19/2025	Exercise		6,045,829	2459.85	142,157	8,076	3,025	(5,052)			3,025		(8,283)				0001
Purchased Call/AIP/AIP2008SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2025	02/03/2025	Exercise		6,132,433	2455.53	140,819		408	(75,803)			408		(76,211)				0001
Purchased Call/AIP/AIP2008SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2025	02/06/2025	Exercise		8,594,859	2420.47	215,848		823	(116,452)			823		(117,275)				0001
Purchased Call/AIP/AIP2008SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	07/22/2025	Expire		49,993	2408.13	1,376			(759)					(759)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2009SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	08/01/2025	01/17/2025	Exercise		6,612,339	2382.52	165,433		3,922	(93,263)			3,922		(97,185)				0001
Purchased Call/AIP/AIP2009SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2025	01/17/2025	Exercise		7,807,274	2346.94	204,612		73,179	(49,932)			73,179		(123,111)				0001
Purchased Call/SPX/SPXA211SS		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	01/10/2025	Expire		1,856,000	5918.25	224,576												0001
Purchased Call/SPX/SPXB05BS3		N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	11/25/2025	Exercise		1,457,000	4556.62	195,967		654,336				(293,047)			458,370			0001
Purchased Call/SPX/SPXC05JSM		N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	04/10/2025	Expire		1,605,000	4982.77	232,886												0001
Purchased Call/SPX/SPXC05KSH		N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	04/24/2025	Expire		1,736,000	5287.76	158,150												0001
Purchased Call/SPX/SPXC05MSM		N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	05/12/2025	Expire		1,488,000	5663.94	167,995												0001
Purchased Call/SPX/SPXC05SSO		N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	06/10/2025	Expire		1,371,000	6000.36	148,754												0001
Purchased Call/CSII/CSII000IISC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHCSZE78	02/10/2023	02/12/2025	02/14/2025	Expire		251,944	295.89	9,120			(525)					(525)				0001
Purchased Call/AIP/AIP200JSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/18/2026	02/20/2025	Exercise		3,530,738	2460.48	89,266	1,491	469	(1,022)			469		(1,666)				0001
Purchased Call/AIP/AIP200JSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/19/2026	02/21/2025	Exercise		10,273,438	2462.39	241,431	11,928	4,543	(7,385)			4,543		(12,389)				0001
Purchased Call/AIP/AIP200JSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/20/2026	02/24/2025	Exercise		8,783,228	2449.93	199,743	10,459	3,724	(6,734)			3,724		(10,705)				0001
Purchased Call/AIP/AIP200JSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	02/25/2025	Exercise		15,735,329	2420.11	355,393	27,326	14,510	(12,817)			14,510		(27,781)				0001
Purchased Call/AIP/AIP200JSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2026	02/25/2025	Exercise		6,599,617	2420.11	140,955	16,307	9,033	(7,274)			9,033		(16,467)				0001
Purchased Call/AIP/AIP200JSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/24/2026	02/26/2025	Exercise		7,822,713	2410.81	183,149	5,898	3,239	(2,659)			3,239		(6,248)				0001
Purchased Call/AIP/AIP200JST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/25/2026	02/27/2025	Exercise		4,091,011	2398.74	88,273	8,105	5,290	(2,815)			5,290		(8,261)				0001
Purchased Call/AIP/AIP200JSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2026	02/28/2025	Exercise		12,446,618	2397.73	287,076	13,821	8,712	(5,109)			8,712		(14,295)				0001
Purchased Call/AIP/AIP200JSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/27/2026	03/03/2025	Exercise		10,082,093	2381.48	237,969	14,154	10,675	(3,478)			10,675		(14,399)				0001
Purchased Call/AIP/AIP200KSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/27/2026	03/04/2025	Exercise		17,732,025	2393.02	367,910	43,080	25,174	(17,906)			25,174		(43,490)				0001
Purchased Call/AIP/AIP200KS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2026	03/04/2025	Exercise		5,437,206	2393.02	92,323	24,212	16,530	(7,682)			16,530		(24,301)				0001
Purchased Call/MLR/MLR2617ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2025	04/23/2027	04/25/2025	Expire		544,778	223.63	19,231								8				0001
Purchased Call/AIP/AIP2009SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2025	01/17/2025	Exercise		6,069,838	2363.7	155,995		18,280	(77,122)			18,280		(95,402)				0001
Purchased Call/AIP/AIP200AS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/13/2025	02/12/2025	Exercise		4,844,419	2371.91	122,030	608	36,770	(39,248)			36,770		(76,018)				0001
Purchased Call/AIP/AIP200AS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2025	02/03/2025	Exercise		6,826,344	2385.01	175,162		8,540	(102,288)			8,540		(110,828)				0001
Purchased Call/AIP/AIP200ASK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2025	01/14/2025	Exercise		6,070,930	2394.94	156,023		1,684	(99,752)			1,684		(101,436)				0001
Purchased Call/AIP/AIP200AS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/26/2025	02/24/2025	Exercise		5,964,383	2392.6	151,960		1,391	(98,051)			1,391		(99,442)				0001
Purchased Call/SPX/SPXD052SII		N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	08/26/2025	Expire		4,110,000	6466.91	526,902												0001
Purchased Call/SPX/SPXD05PSII		N/A	Equity/Index	SocieteGenerale 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2027	12/24/2025	Expire		1,452,000	6878.49	159,139												0001
Purchased Call/SPX/SPXE17LSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	11/12/2025	Expire		6,614,000	6728.8	923,314												0001
Purchased Call/SPX/SPXI134S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/22/2023	02/21/2025	02/25/2025	Exercise		1,683,000	3991.05	189,169		420,750				(225,987)			231,581			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00GSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2027	09/24/2025	Expire		6,438,000	6693.75	838,228												0001
Purchased Call/SPX/SPXJ00XSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/08/2025	12/08/2027	12/10/2025	Expire		4,408,000	6846.51	603,014												0001
Purchased Call/SPX/SPXJ00ZSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2025	12/22/2027	12/24/2025	Expire		1,460,000	6878.49	180,164												0001
Purchased Call/SPX/SPX0133GS7		N/A	Equity/Index	BNPParibas ROMJIISFPU8MPR08K5P83	11/07/2025	11/08/2027	11/12/2025	Expire		1,520,000	6728.8	207,784												0001
Purchased Call/SPX/SPX261RSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	06/10/2025	Expire		17,527,000	6000.36	5,124,895												0001
Purchased Call/SPX/SPX261US6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/22/2031	08/26/2025	Expire		1,775,000	6466.91	89,638												0001
Purchased Call/SPX/SPX261VSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	09/24/2025	Expire		8,062,000	6693.75	2,257,360												0001
Purchased Call/SPX/SPX261XS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	12/10/2025	Expire		29,156,000	6846.51	8,603,936												0001
Purchased Call/SPX/SPX6216SN		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/08/2019	11/07/2025	11/12/2025	Exercise		1,331,000	3093.08	233,457		1,564,506				(1,009,703)			1,331,049			0001
Purchased Call/MLR/MLR261ASH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	08/05/2025	Exercise		1,836,899	226.24	50,042	7,584	9,300	1,716			9,300		(7,435)				0001
Purchased Call/MLR/MLR261ASO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	08/12/2025	Expire		1,512,607	227.25	53,546								162				0001
Purchased Call/MLR/MLR261BS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	08/26/2025	Exercise		1,799,114	228.41	56,616	3,626	3,694	68			3,694		(3,448)				0001
Purchased Call/MLR/MLR261BSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	09/03/2025	Expire		1,414,686	228.21	50,080								218				0001
Purchased Call/AIP/AIP200BS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	09/03/2025	01/09/2025	Exercise		6,002,210	2379.79	152,223		16,432	(86,803)			16,432		(103,236)				0001
Purchased Call/AIP/AIP200BS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2025	01/17/2025	Exercise		4,912,744	2377.24	124,125		39,904	(44,441)			39,904		(84,345)				0001
Purchased Call/AIP/AIP200BSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2025	01/17/2025	Exercise		5,841,583	2365.66	149,502		90,496	(13,005)			90,496		(103,502)				0001
Purchased Call/AIP/AIP200BSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2025	02/11/2025	Exercise		8,378,354	2371.92	215,924		146,601	(4,058)			146,601		(150,659)				0001
Purchased Call/AIP/AIP200BSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2025	01/17/2025	Exercise		5,220,132	2380.89	134,679		80,724	(14,628)			80,724		(95,352)				0001
Purchased Call/AIP/AIP200KS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	03/03/2026	03/05/2025	Exercise		9,679,395	2372.21	220,249	11,114	9,582	(1,532)			9,582		(11,515)				0001
Purchased Call/AIP/AIP200KS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2026	03/06/2025	Exercise		6,725,181	2358.68	149,060	14,881	15,572	691			15,572		(15,150)				0001
Purchased Call/AIP/AIP200KS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/05/2026	03/07/2025	Exercise		9,141,558	2368.25	182,661	22,353	15,736	(6,617)			15,736		(22,634)				0001
Purchased Call/AIP/AIP200KSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/06/2026	03/10/2025	Exercise		11,139,291	2339.78	258,159	18,235	21,721	3,486			21,721		(18,446)				0001
Purchased Call/AIP/AIP200KSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/09/2026	03/11/2025	Exercise		7,998,616	2344.78	173,616	18,374	20,742	2,368			20,742		(18,498)				0001
Purchased Call/AIP/AIP200KSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/06/2026	03/11/2025	Exercise		15,697,725	2344.78	340,121	31,582	34,194	2,613			34,194		(31,889)				0001
Purchased Call/AIP/AIP200KSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/10/2026	03/12/2025	Exercise		8,252,467	2323.64	191,168	14,656	20,482	5,827			20,482		(14,974)				0001
Purchased Call/AIP/AIP200KSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2026	03/13/2025	Exercise		6,816,896	2327.2	169,304	6,042	7,571	1,529			7,571		(6,319)				0001
Purchased Call/AIP/AIP200KSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/13/2026	03/18/2025	Exercise		20,004,488	2342.31	447,406	39,496	38,715	(782)			38,715		(39,827)				0001
Purchased Call/SPX/SPXA17JS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2019	12/22/2025	12/24/2025	Exercise		3,354,000	3221.22	577,894		3,808,024				(2,316,615)			3,230,130			0001
Purchased Call/SPX/SPXA210SII		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/10/2025	03/07/2031	03/12/2025	Expire		1,909,936	5770	504,133												0001
Purchased Call/SPX/SPXA213XSII		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	07/10/2025	Expire		1,083,000	6225.52	52,959												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000Y9G		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/28/2023	04/29/2025	05/01/2025	Expire		711,593	286.6	26,258			(4,256)					(4,256)				0001
Purchased Call/CSII/CSII0002SM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/10/2025	06/12/2025	Expire		3,247,936	288.58	117,575			(25,841)					(25,841)				0001
Purchased Call/SPX/SPXB214SH		N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	10/22/2025	10/22/2031	10/24/2025	Expire		31,272,000	6699.4	9,084,516												0001
Purchased Call/SPX/SPXC058SV		N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	01/24/2025	Expire		27,604,000	6086.37	8,187,346												0001
Purchased Call/SPX/SPXC051SZ		N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	04/10/2025	Expire		2,512,000	4982.77	685,274												0001
Purchased Call/SPX/SPXC05PS6		N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	05/27/2025	Expire		9,244,000	5842.01	2,624,372												0001
Purchased Call/SPX/SPXD052SH		N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	08/26/2025	Expire		45,630,000	6466.91	13,027,365												0001
Purchased Call/SPX/SPXD053SU		N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	09/10/2025	Expire		1,568,000	6495.15	404,387												0001
Purchased Call/AIP/AIP200CS4		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/24/2025	01/17/2025	Exercise		3,407,553	2400.1	87,315		26,450	(37,653)			26,450		(64,104)				0001
Purchased Call/AIP/AIP200CSA		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	01/22/2025	Exercise		15,698,114	2404.86	403,290		93,982	(206,301)			93,982		(300,283)				0001
Purchased Call/MLR/MLR261CS1		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2027	10/16/2025	Expire		1,067,208	234.84	37,993								41				0001
Purchased Call/MLR/MLR261DS7		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/07/2025	11/05/2027	11/12/2025	Exercise		3,877,117	233.65	132,391	2,623	2,533	(90)			2,533		(1,959)				0001
Purchased Call/MLR/MLR261DSD		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/14/2025	11/15/2027	11/18/2025	Expire		2,280,445	234.16	80,956								305				0001
Purchased Call/MLR/MLR261DSE		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	11/18/2025	Expire		1,432,348	234.16	50,848								192				0001
Purchased Call/MLR/MLR261DSF		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/14/2025	11/12/2027	11/18/2025	Expire		961,248	234.16	34,028								129				0001
Purchased Call/MLR/MLR261DSI		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	11/21/2025	Expire		648,049	233.3	23,006								28				0001
Purchased Call/MLR/MLR261DSK		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2027	11/25/2025	Expire		1,961,054	233.65	69,617								267				0001
Purchased Call/MLR/MLR261DST		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2027	12/03/2025	Expire		2,244,135	234.84	79,667								100				0001
Purchased Call/MLR/MLR261DSU		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2027	12/04/2025	Expire		1,843,291	234.63	65,437								83				0001
Purchased Call/MLR/MLR261ES2		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2027	12/12/2025	Expire		705,902	233.96	25,060								32				0001
Purchased Call/CSII/CSII1001S2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/05/2025	08/07/2025	Expire		2,606,140	292.81	98,251			(29,152)					(29,152)				0001
Purchased Call/AIP/AIP200KSR		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2026	03/18/2025	Exercise		4,621,210	2342.31	105,894	7,822	8,999	1,177			8,999		(7,875)				0001
Purchased Call/AIP/AIP200KSV		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/17/2026	03/19/2025	Exercise		8,058,232	2348.37	193,678	6,458	7,176	718			7,176		(6,770)				0001
Purchased Call/AIP/AIP200KSX		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/18/2026	03/21/2025	Exercise		8,737,129	2341.19	206,497	13,608	16,020	2,412			16,020		(13,929)				0001
Purchased Call/AIP/AIP200KSZ		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2026	03/24/2025	Exercise		8,546,377	2350.2	197,779	13,371	16,093	2,722			16,093		(13,636)				0001
Purchased Call/AIP/AIP200LS1		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/20/2026	03/24/2025	Exercise		9,456,706	2350.17	215,059	15,537	15,036	(502)			15,036		(15,633)				0001
Purchased Call/AIP/AIP200LS3		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/23/2026	03/25/2025	Exercise		5,523,242	2348.53	119,618	12,897	12,522	(375)			12,522		(12,934)				0001
Purchased Call/AIP/AIP200LS4		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	03/25/2025	Exercise		19,309,051	2348.53	458,659	27,429	27,471	42			27,471		(27,707)				0001
Purchased Call/AIP/AIP200LS8		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/24/2026	03/26/2025	Exercise		7,965,078	2360.06	187,636	10,886	10,643	(243)			10,643		(11,168)				0001
Purchased Call/AIP/AIP200LSA		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/25/2026	03/27/2025	Exercise		9,265,017	2361.33	200,364	19,826	17,530	(2,297)			17,530		(20,121)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200LSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/27/2026	03/31/2025	Exercise		7,573,299	2346.67	176,278	9,259	10,524	1,265			10,524		(9,292)				0001
Purchased Call/SPX/SPXD05BSX		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2031	10/24/2025	Expire		11,320,000	6699.4	3,197,900												0001
Purchased Call/SPX/SPXD05PSM		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	12/24/2025	Expire		26,492,000	6878.49	7,690,628												0001
Purchased Call/SPX/SPXD05PSP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	12/24/2025	Expire		8,648,000	6878.49	2,433,547												0001
Purchased Call/SPX/SPXD05PSQ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	12/24/2025	Expire		1,811,000	6878.49	89,282												0001
Purchased Call/SRM/SRM0131SE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/20/2025	06/20/2031	06/24/2025	Expire		1,232,000	100	371,941												0001
Purchased Call/SRM/SRM0170SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2031	10/10/2025	Expire		1,342,000	100	397,232												0001
Purchased Call/SRM/SRM0170SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2031	10/24/2025	Expire		1,947,000	100	572,418												0001
Purchased Call/SRM/SRM0219SG		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	02/25/2025	Expire		2,271,000	100	688,794												0001
Purchased Call/AIP/AIP200CSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2025	06/24/2025	Exercise		9,007,315	2398.24	234,771	137,994	(39,338)				137,994		(177,332)				0001
Purchased Call/AIP/AIP200CSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/07/2025	01/31/2025	Exercise		6,004,758	2397.39	159,216	104,782	(17,853)				104,782		(122,635)				0001
Purchased Call/AIP/AIP200DS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2025	01/16/2025	Exercise		4,546,739	2416.12	119,894	27,602	(67,381)				27,602		(94,983)				0001
Purchased Call/AIP/AIP200LSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/27/2026	04/01/2025	Exercise		17,737,488	2337.85	417,400	23,493	26,070	2,577			26,070		(23,615)				0001
Purchased Call/AIP/AIP200LSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/30/2026	04/01/2025	Exercise		6,359,074	2337.85	147,030	9,677	10,905	1,228			10,905		(9,690)				0001
Purchased Call/AIP/AIP200LSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/31/2026	04/02/2025	Exercise		7,129,448	2337.24	173,059	7,979	9,610	1,630			9,610		(8,221)				0001
Purchased Call/AIP/AIP200LSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	04/01/2026	04/03/2025	Exercise		6,282,750	2341.57	142,776	11,478	12,819	1,341			12,819		(11,673)				0001
Purchased Call/AIP/AIP200LSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/02/2026	04/04/2025	Exercise		8,260,714	2347.67	187,446	8,998	11,088	2,089			11,088		(9,219)				0001
Purchased Call/AIP/AIP200LSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2026	04/07/2025	Exercise		11,171,811	2315.56	259,520	9,060	14,987	5,927			14,987		(9,057)				0001
Purchased Call/AIP/AIP200LST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2026	04/08/2025	Exercise		18,546,949	2283.6	426,016	27,277	49,555	22,277			49,555		(27,368)				0001
Purchased Call/AIP/AIP200LSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/06/2026	04/08/2025	Exercise		5,280,263	2283.6	128,077	4,869	8,363	3,494			8,363		(4,853)				0001
Purchased Call/AIP/AIP200LSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/07/2026	04/09/2025	Exercise		6,585,508	2283.4	154,101	7,725	15,180	7,455			15,180		(7,921)				0001
Purchased Call/AIP/AIP200MS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2026	04/10/2025	Exercise		6,120,324	2277.52	152,404	9,506	22,121	12,615			22,121		(9,695)				0001
Purchased Call/AIP/AIP200MS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/09/2026	04/11/2025	Exercise		8,033,445	2318.25	184,490	9,703	16,233	6,530			16,233		(9,878)				0001
Purchased Call/AIP/AIP200MS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/10/2026	04/14/2025	Exercise		7,336,126	2303.25	184,485	4,251	8,471	4,220			8,471		(4,206)				0001
Purchased Call/AIP/AIP200MS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/13/2026	04/15/2025	Exercise		5,448,293	2308.16	117,701	12,250	19,115	6,865			19,115		(12,210)				0001
Purchased Call/AIP/AIP200MS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/10/2026	04/15/2025	Exercise		19,287,402	2308.16	460,933	20,372	30,735	10,363			30,735		(20,360)				0001
Purchased Call/AIP/AIP200MSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/14/2026	04/16/2025	Exercise		7,520,646	2309.17	177,503	9,555	12,647	3,092			12,647		(9,765)				0001
Purchased Call/AIP/AIP200MSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/15/2026	04/17/2025	Exercise		6,865,480	2310.36	156,504	10,273	14,793	4,520			14,793		(10,447)				0001
Purchased Call/AIP/AIP200MSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/16/2026	04/18/2025	Exercise		7,054,758	2306.82	169,647	6,936	11,688	4,752			11,688		(7,071)				0001
Purchased Call/AIP/AIP200MSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/17/2026	04/21/2025	Exercise		23,245,557	2307.69	539,174	29,669	50,277	20,608			50,277		(29,563)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200MSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/20/2026	04/21/2025	Exercise		4,680,706	2307.69	90,826	15,670	22,011	6,341			22,011		(15,621)				0001
Purchased Call/AIP/AIP200MSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/21/2026	04/23/2025	Exercise		9,354,658	2300.89	213,717	18,315	36,087	17,771			36,087		(18,543)				0001
Purchased Call/AIP/AIP200DSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2025	01/27/2025	Exercise		13,086,557	2405.33	335,300	2,579	187,425	(87,849)			187,425		(275,275)				0001
Purchased Call/AIP/AIP200DSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/28/2025	01/22/2025	Exercise		6,280,510	2411.73	162,987		129,509	(5,370)			129,509		(134,878)				0001
Purchased Call/CSII/CSII10028F		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2023	09/24/2025	02/26/2025	Exercise		1,203,211	290.74	44,038		292	(15,776)			292		(16,069)				0001
Purchased Call/AIP/AIP200MSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2026	04/24/2025	Exercise		7,243,270	2309.23	173,312	9,172	13,230	4,058			13,230		(9,341)				0001
Purchased Call/AIP/AIP200MSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2026	04/25/2025	Exercise		8,220,189	2314.87	180,651	17,363	22,579	5,216			22,579		(17,509)				0001
Purchased Call/AIP/AIP200MSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/24/2026	04/28/2025	Exercise		12,116,271	2322.02	286,879	14,623	24,144	9,521			24,144		(14,438)				0001
Purchased Call/AIP/AIP200MSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/24/2026	04/29/2025	Exercise		18,766,135	2324.29	435,595	26,548	33,160	6,612			33,160		(26,333)				0001
Purchased Call/AIP/AIP200MSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/27/2026	04/29/2025	Exercise		4,016,404	2324.29	88,509	8,306	12,027	3,721			12,027		(8,236)				0001
Purchased Call/AIP/AIP200MSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/28/2026	04/30/2025	Exercise		7,018,125	2325.13	166,872	8,422	14,051	5,629			14,051		(8,582)				0001
Purchased Call/AIP/AIP200NS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/29/2026	05/01/2025	Exercise		6,300,100	2326.83	126,908	18,494	22,609	4,115			22,609		(18,615)				0001
Purchased Call/AIP/AIP200NS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2026	05/02/2025	Exercise		8,054,116	2326.28	185,349	12,513	18,886	6,373			18,886		(12,622)				0001
Purchased Call/AIP/AIP200NS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	05/01/2026	05/05/2025	Exercise		9,628,746	2327.16	236,937	8,213	10,940	2,727			10,940		(8,006)				0001
Purchased Call/AIP/AIP200NS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/01/2026	05/06/2025	Exercise		19,033,148	2331.69	423,178	35,347	44,213	8,866			44,213		(35,065)				0001
Purchased Call/AIP/AIP200NS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/04/2026	05/06/2025	Exercise		4,313,330	2331.69	89,851	11,363	13,370	2,006			13,370		(11,276)				0001
Purchased Call/AIP/AIP200NSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/05/2026	05/07/2025	Exercise		5,749,443	2330.18	129,644	9,453	14,649	5,196			14,649		(9,565)				0001
Purchased Call/AIP/AIP200NSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2026	05/08/2025	Exercise		7,457,699	2328.19	169,396	12,489	20,711	8,222			20,711		(12,626)				0001
Purchased Call/AIP/AIP200NSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/07/2026	05/09/2025	Exercise		5,703,824	2329.35	128,784	9,988	14,268	4,280			14,268		(10,030)				0001
Purchased Call/AIP/AIP200NSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/08/2026	05/12/2025	Exercise		10,672,493	2330.75	235,241	21,408	25,075	3,667			25,075		(21,166)				0001
Purchased Call/AIP/AIP200NSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/08/2026	05/13/2025	Exercise		17,598,878	2330.29	430,041	16,017	23,513	7,497			23,513		(15,668)				0001
Purchased Call/AIP/AIP200NSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/11/2026	05/13/2025	Exercise		4,778,902	2330.29	107,014	8,858	11,120	2,263			11,120		(8,732)				0001
Purchased Call/AIP/AIP200NSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/13/2026	05/15/2025	Exercise		7,429,469	2341.27	175,359	8,844	10,240	1,397			10,240		(8,974)				0001
Purchased Call/AIP/AIP200NSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2026	05/16/2025	Exercise		6,784,403	2340.91	165,869	5,432	6,860	1,428			6,860		(5,486)				0001
Purchased Call/AIP/AIP200NSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/15/2026	05/19/2025	Exercise		11,252,081	2342.5	222,397	35,343	37,643	2,301			37,643		(35,054)				0001
Purchased Call/AIP/AIP200ESR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/14/2025	01/23/2025	Exercise		11,244,166	2436.84	287,131		3,825	(248,524)			3,825		(252,349)				0001
Purchased Call/AIP/AIP200FSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/25/2025	07/18/2025	Exercise		3,153,099	2442.98	85,023		619	(76,763)			619		(77,381)				0001
Purchased Call/MLR/MLR261ES4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	12/16/2025	Expire		2,084,327	234	73,994						294						0001
Purchased Call/MLR/MLR261ES7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2027	12/17/2025	Expire		2,348,896	234.14	83,386						110						0001
Purchased Call/MAB/MAB313PSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/12/2024	01/13/2025	01/15/2025	Exercise		7,336,133	273.49	161,395		21,647	16,297			21,647		(5,350)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100BSK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/24/2026	04/02/2025	Exercise		68,768	284.75	91,671		1,587	(677)			1,587		(2,509)				0001
Purchased Call/CSII/CSII100BSY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/08/2026	01/06/2025	Exercise		144,007	283.08	62,451		2,316	(2,514)			2,316		(4,985)				0001
Purchased Call/AIP/AIP200NSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/15/2026	05/20/2025	Exercise		16,402,316	2344.83	363,479	30,680	34,812	4,132			34,812		(30,274)				0001
Purchased Call/AIP/AIP200NSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/18/2026	05/20/2025	Exercise		6,589,255	2344.83	143,954	13,683	16,107	2,424			16,107		(13,483)				0001
Purchased Call/AIP/AIP200QS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/19/2026	05/21/2025	Exercise		7,822,175	2345.29	154,696	23,753	28,502	4,749			28,502		(23,854)				0001
Purchased Call/AIP/AIP200QS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/20/2026	05/22/2025	Exercise		7,057,712	2344.01	172,697	4,864	6,323	1,459			6,323		(4,965)				0001
Purchased Call/AIP/AIP200QS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/21/2026	05/23/2025	Exercise		8,904,520	2338.13	207,524	11,890	14,942	3,052			14,942		(11,889)				0001
Purchased Call/AIP/AIP200QSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/22/2026	05/28/2025	Exercise		21,303,342	2335.54	466,550	43,727	58,442	14,715			58,442		(42,644)				0001
Purchased Call/AIP/AIP200QSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2026	05/30/2025	Exercise		7,399,475	2340.44	173,113	9,723	13,337	3,614			13,337		(9,763)				0001
Purchased Call/AIP/AIP200QSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/29/2026	06/02/2025	Exercise		7,569,812	2341.66	185,647	5,663	7,848	2,184			7,848		(5,341)				0001
Purchased Call/AIP/AIP200QSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/29/2026	06/03/2025	Exercise		18,609,874	2342.13	402,087	40,244	54,743	14,499			54,743		(39,621)				0001
Purchased Call/AIP/AIP200FSII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/05/2025	01/08/2025	Exercise		15,478,654	2454.25	398,979		4,861	(369,860)			4,861		(374,720)				0001
Purchased Call/AIP/AIP200QSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/02/2025	06/02/2026	06/04/2025	Exercise		6,151,279	2344	146,925	7,387	8,384	997			8,384		(7,452)				0001
Purchased Call/AIP/AIP200QSII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2026	06/06/2025	Exercise		7,755,834	2347.03	176,147	12,200	16,014	3,814			16,014		(12,165)				0001
Purchased Call/AIP/AIP200QSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/05/2026	06/09/2025	Exercise		7,724,025	2344.29	181,898	9,943	13,418	3,475			13,418		(9,589)				0001
Purchased Call/AIP/AIP200PS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/05/2026	06/10/2025	Exercise		14,502,444	2347.86	320,559	27,702	33,880	6,178			33,880		(27,182)				0001
Purchased Call/AIP/AIP200PS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2026	06/10/2025	Exercise		5,773,445	2347.86	126,186	12,234	14,978	2,744			14,978		(11,982)				0001
Purchased Call/AIP/AIP200PS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/09/2026	06/11/2025	Exercise		9,364,537	2345.94	218,604	12,436	15,113	2,677			15,113		(12,509)				0001
Purchased Call/AIP/AIP200PS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2026	06/12/2025	Exercise		6,125,024	2346.13	136,549	11,740	14,057	2,317			14,057		(11,780)				0001
Purchased Call/AIP/AIP200PS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/11/2026	06/13/2025	Exercise		5,877,297	2348.38	131,580	10,514	12,119	1,605			12,119		(10,466)				0001
Purchased Call/AIP/AIP200PSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/12/2026	06/16/2025	Exercise		8,265,106	2348.22	188,772	12,724	18,048	5,325			18,048		(12,315)				0001
Purchased Call/AIP/AIP200PSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/12/2026	06/17/2025	Exercise		14,804,980	2345.29	320,949	32,402	43,249	10,847			43,249		(31,795)				0001
Purchased Call/AIP/AIP200GS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2025	12/12/2025	Exercise		150,359	2437.33	4,033		113	(3,708)			113		(3,821)				0001
Purchased Call/AIP/AIP200PSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/15/2026	06/17/2025	Exercise		6,217,216	2345.29	145,369	9,001	12,085	3,084			12,085		(8,692)				0001
Purchased Call/AIP/AIP200PSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/16/2026	06/18/2025	Exercise		6,778,424	2349.35	147,971	13,027	16,850	3,824			16,850		(12,986)				0001
Purchased Call/AIP/AIP200PSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/17/2026	06/20/2025	Exercise		5,671,550	2344.62	140,674	3,423	5,376	1,953			5,376		(3,216)				0001
Purchased Call/AIP/AIP200PSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/18/2026	06/23/2025	Exercise		9,106,176	2345.21	200,000	18,134	26,858	8,723			26,858		(17,457)				0001
Purchased Call/AIP/AIP200PSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/18/2026	06/24/2025	Exercise		19,515,192	2343.65	445,284	30,810	40,218	9,407			40,218		(29,901)				0001
Purchased Call/AIP/AIP200PSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2026	06/24/2025	Exercise		5,005,179	2343.65	109,718	10,288	15,113	4,825			15,113		(10,020)				0001
Purchased Call/AIP/AIP200PSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2026	06/26/2025	Exercise		6,601,087	2351.1	148,039	11,651	14,479	2,828			14,479		(11,668)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200PSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2026	06/27/2025	Exercise		7,402,031	2349.6	176,636	8,455	11,708	3,252			11,708		(8,382)				0001
Purchased Call/AIP/AIP200PSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/26/2026	06/30/2025	Exercise		8,063,955	2353.81	200,702	4,285	5,427	1,142			5,427		(3,761)				0001
Purchased Call/AIP/AIP200QS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/26/2026	07/01/2025	Exercise		15,728,323	2352.79	359,256	25,059	35,536	10,477			35,536		(24,141)				0001
Purchased Call/AIP/AIP200QS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/29/2026	07/01/2025	Exercise		7,593,690	2352.79	170,639	13,778	18,675	4,897			18,675		(13,326)				0001
Purchased Call/AIP/AIP200QS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	06/30/2026	07/02/2025	Exercise		11,257,926	2359.46	268,171	12,216	14,848	2,632			14,848		(12,047)				0001
Purchased Call/AIP/AIP200QSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2026	07/07/2025	Exercise		6,295,481	2360.1	144,232	10,541	11,875	1,334			11,875		(9,944)				0001
Purchased Call/AIP/AIP200QSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2026	07/08/2025	Exercise		19,711,194	2363.48	448,787	32,040	38,210	6,169			38,210		(30,344)				0001
Purchased Call/CSII/CSII100DSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/07/2024	11/06/2026	04/02/2025	Exercise		70,027	289.04	115,646		1,699	(928)			1,699		(3,018)				0001
Purchased Call/AIP/AIP200HS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/31/2025	02/03/2025	Exercise		4,733,459	2393.21	36,126	43,734	44,050	(35,811)			44,050		(79,861)				0001
Purchased Call/CSII/CSII100SS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/29/2023	12/31/2025	01/05/2026	Expire		76,432	286.98	2,805			(1,403)					(1,403)				0001
Purchased Call/AIP/AIP200QSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/06/2026	07/08/2025	Exercise		7,605,817	2363.48	142,687	28,293	32,207	3,914			32,207		(27,687)				0001
Purchased Call/AIP/AIP200QSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/07/2026	07/09/2025	Exercise		7,706,511	2360.43	174,480	12,921	15,909	2,988			15,909		(12,906)				0001
Purchased Call/AIP/AIP200QS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2026	07/10/2025	Exercise		5,497,428	2359.4	138,221	2,926	3,960	1,034			3,960		(2,912)				0001
Purchased Call/AIP/AIP200QSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/09/2026	07/11/2025	Exercise		7,530,202	2362.13	165,654	15,483	18,547	3,064			18,547		(15,368)				0001
Purchased Call/AIP/AIP200QSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/10/2026	07/14/2025	Exercise		8,540,430	2362.93	215,822	3,271	4,285	1,014			4,285		(2,617)				0001
Purchased Call/AIP/AIP200QSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/13/2026	07/15/2025	Exercise		6,960,235	2361.55	144,995	18,334	20,764	2,430			20,764		(17,889)				0001
Purchased Call/AIP/AIP200QSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/10/2026	07/15/2025	Exercise		14,988,961	2361.55	362,127	13,798	18,262	4,464			18,262		(12,792)				0001
Purchased Call/AIP/AIP200QST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/14/2025	07/14/2026	07/16/2025	Exercise		6,483,479	2362.49	142,148	12,597	14,356	1,760			14,356		(12,564)				0001
Purchased Call/AIP/AIP200QSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2026	07/17/2025	Exercise		9,928,121	2358.26	238,996	11,075	13,684	2,610			13,684		(11,006)				0001
Purchased Call/AIP/AIP200QSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2026	07/17/2025	Expire		53,659	2358.26	1,401												0001
Purchased Call/AIP/AIP200QSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2026	07/18/2025	Exercise		7,377,929	2360.82	160,357	16,684	20,446	3,762			20,446		(16,524)				0001
Purchased Call/CSII/CSII100ESL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/13/2024	12/11/2026	01/30/2025	Exercise		1,498,911	286.51	221,241		26,541	(35,255)			26,541		(62,200)				0001
Purchased Call/CSII/CSII100ESM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/13/2024	12/14/2026	01/09/2025	Exercise		598,383	286.51	147,130		8,523	(16,208)			8,523		(25,066)				0001
Purchased Call/MAB/MAB313SSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2024	03/14/2025	03/18/2025	Exercise		105,976	279.73	2,310		87	(374)			87		(461)				0001
Purchased Call/AIP/AIP200RS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/20/2026	07/22/2025	Exercise		5,469,932	2364.34	123,796	9,485	11,187	1,702			11,187		(9,079)				0001
Purchased Call/AIP/AIP200RS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	07/22/2025	Exercise		16,130,500	2364.34	368,461	25,730	33,963	8,233			33,963		(24,630)				0001
Purchased Call/AIP/AIP200RSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	07/21/2026	07/23/2025	Exercise		8,784,814	2366.29	195,389	17,023	19,549	2,526			19,549		(16,949)				0001
Purchased Call/AIP/AIP200RSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2026	07/24/2025	Exercise		6,718,847	2365.43	148,115	14,632	16,992	2,359			16,992		(14,554)				0001
Purchased Call/AIP/AIP200RSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/23/2026	07/25/2025	Exercise		6,448,046	2372.1	147,280	10,620	11,719	1,099			11,719		(10,444)				0001
Purchased Call/AIP/AIP200RSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/24/2026	07/28/2025	Exercise		7,415,278	2372.5	174,995	9,769	11,154	1,385			11,154		(9,164)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200RSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2026	07/29/2025	Exercise		6,305,773	2376.46	140,195	12,193	13,049	856			13,049		(11,704)				0001
Purchased Call/AIP/AIP200RSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/24/2026	07/29/2025	Exercise		15,746,119	2376.46	360,559	24,247	28,080	3,832			28,080		(23,113)				0001
Purchased Call/AIP/AIP200RSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/29/2026	07/31/2025	Exercise		5,929,092	2371.9	133,440	10,608	14,210	3,602			14,210		(10,538)				0001
Purchased Call/AIP/AIP200RSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/30/2026	08/01/2025	Exercise		5,629,865	2372.68	137,239	4,054	5,027	973			5,027		(3,901)				0001
Purchased Call/AIP/AIP200RSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/31/2026	08/04/2025	Exercise		7,577,452	2367.74	158,188	16,932	19,391	2,459			19,391		(16,362)				0001
Purchased Call/AIP/AIP200RST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/31/2026	08/05/2025	Exercise		13,341,858	2350.73	302,097	25,598	38,472	12,874			38,472		(24,665)				0001
Purchased Call/AIP/AIP200RSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	08/04/2026	08/06/2025	Exercise		7,837,569	2367.97	151,019	25,489	34,547	9,058			34,547		(25,402)				0001
Purchased Call/AIP/AIP200SS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2026	08/07/2025	Exercise		7,437,571	2361.79	138,004	29,092	34,943	5,850			34,943		(29,020)				0001
Purchased Call/AIP/AIP200SS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2026	08/08/2025	Exercise		4,275,785	2368.67	103,425	3,941	5,002	1,060			5,002		(3,774)				0001
Purchased Call/AIP/AIP200SS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/07/2026	08/11/2025	Exercise		8,250,523	2367.35	203,596	6,732	8,757	2,025			8,757		(5,950)				0001
Purchased Call/AIP/AIP200SS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2026	08/12/2025	Exercise		4,699,555	2372.64	101,120	11,004	13,663	2,659			13,663		(10,609)				0001
Purchased Call/AIP/AIP200SS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/07/2026	08/12/2025	Exercise		13,713,708	2372.64	289,387	34,008	44,558	10,549			44,558		(32,993)				0001
Purchased Call/AIP/AIP200SSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2026	08/13/2025	Exercise		9,181,806	2369.98	199,162	25,114	30,156	5,041			30,156		(24,991)				0001
Purchased Call/AIP/AIP200SSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/12/2026	08/14/2025	Exercise		6,204,728	2383.52	123,386	19,868	23,770	3,902			23,770		(19,776)				0001
Purchased Call/AIP/AIP200SSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/13/2026	08/15/2025	Exercise		4,908,113	2389.65	112,568	7,422	7,196	(226)			7,196		(7,249)				0001
Purchased Call/AIP/AIP200SSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/14/2026	08/18/2025	Exercise		6,897,128	2387.82	167,113	6,472	6,866	395			6,866		(5,793)				0001
Purchased Call/AIP/AIP200SSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2026	08/19/2025	Exercise		4,775,016	2388.11	109,349	7,878	9,227	1,349			9,227		(7,427)				0001
Purchased Call/AIP/AIP200SSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/14/2026	08/19/2025	Exercise		16,493,200	2388.11	386,974	21,398	25,398	4,000			25,398		(19,916)				0001
Purchased Call/SRM/SRM061084		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2025	11/21/2031	11/26/2025	Expire		2,025,000	100	634,433												0001
Purchased Call/SPX/SPX815HSI		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/22/2024	02/21/2025	02/25/2025	Exercise		2,079,000	5087.03	165,281		378,484				(174,309)		213,204				0001
Purchased Call/SPX/SPXA21KSL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	01/24/2025	Expire		3,900,000	6086.37	250,770												0001
Purchased Call/SPX/SPXB05SSR		N/A	Equity/Index	SocieteGeneral ... O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Exercise		5,354,000	5408.42	403,156		899,472				(190,642)		496,316				0001
Purchased Call/SPX/SPXB05USF		N/A	Equity/Index	SocieteGeneral ... O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	09/24/2025	Exercise		3,480,000	5702.55	211,236		417,600				(33,784)		206,364				0001
Purchased Call/CSII/CSII100FSA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/10/2025	01/12/2027	01/14/2025	Exercise		2,098,110	281.47	60,442	11,426	11,909	483			11,909		(11,338)				0001
Purchased Call/CSII/CSII100FSS		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/29/2025	01/29/2027	01/31/2025	Expire		843,981	284.25	34,804								40				0001
Purchased Call/CSII/CSII100GS3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/07/2025	02/09/2027	02/11/2025	Exercise		3,016,622	283.83	108,930	6,622	3,555	(3,067)			3,555		(6,440)				0001
Purchased Call/SPX/SPXC055SP		N/A	Equity/Index	SocieteGeneral ... O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	12/24/2025	Exercise		4,822,000	5930.85	307,161		578,640				22,962		271,479				0001
Purchased Call/SPX/SPXC05JSK		N/A	Equity/Index	SocieteGeneral ... O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire		1,873,000	4982.77	149,278												0001
Purchased Call/SPX/SPXC055SL		N/A	Equity/Index	SocieteGeneral ... O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	06/10/2025	Expire		2,524,000	6000.36	192,076												0001
Purchased Call/SPX/SPXD171S9		N/A	Equity/Index	BarclaysBankPLC ... G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire		5,876,000	5667.56	339,633												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17GS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire		1,848,000	6000.36	131,762												0001
Purchased Call/SPX/SPXD17SSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		5,076,000	5967.84	403,542												0001
Purchased Call/SPX/SPXD17SSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		2,230,000	5967.84	189,550												0001
Purchased Call/SPX/SPXE17PSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire		2,144,000	6846.51	149,008												0001
Purchased Call/SPX/SPXH00DSD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/08/2024	04/08/2025	04/10/2025	Expire		2,433,000	5202.39	119,217						(71,124)			(119,217)			0001
Purchased Call/SPX/SPXH00PSK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2024	06/06/2025	06/10/2025	Exercise		4,367,000	5346.99	290,842		533,621				(155,701)			242,779			0001
Purchased Call/SPX/SPXI00CSR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/22/2024	10/22/2025	10/24/2025	Exercise		2,067,000	5851.2	121,953		227,370				1,532			105,417			0001
Purchased Call/SPX/SPXI00CSV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/22/2024	10/22/2025	10/24/2025	Exercise		2,055,000	5851.2	166,250		297,896				10,942			131,647			0001
Purchased Call/SPX/SPXI00HSV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/22/2024	11/21/2025	11/25/2025	Exercise		1,852,000	5969.34	142,234		196,591				23,801			54,358			0001
Purchased Call/SPX/SPXI00RSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/07/2025	02/06/2026	02/11/2025	Expire		1,069,000	6025.99	87,765												0001
Purchased Call/SPX/SPXI00TSD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/21/2025	02/20/2026	02/25/2025	Expire		4,205,000	6013.13	301,078												0001
Purchased Call/SPX/SPXI00ZS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/21/2025	03/20/2026	03/25/2025	Expire		4,305,000	5667.56	309,099												0001
Purchased Call/SPX/SPXJ00RSE		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire		5,574,000	6753.72	414,148												0001
Purchased Call/SPX/SPXJ00ZS9		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/22/2025	12/22/2026	12/24/2025	Expire		4,645,000	6878.49	312,144												0001
Purchased Call/SPX/SPX9210S4		N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/21/2023	07/22/2025	07/24/2025	Exercise		1,616,000	4536.34	220,907		631,703				(303,575)			410,796			0001
Purchased Call/AIP/AIP200SSO		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/18/2026	08/20/2025	Exercise		8,625,063	2387.02	186,428	17,433	21,132	3,700			21,132		(17,298)				0001
Purchased Call/AIP/AIP200SSQ		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/19/2026	08/21/2025	Exercise		9,018,950	2382.1	194,237	19,362	23,487	4,125			23,487		(19,144)				0001
Purchased Call/AIP/AIP200SSS		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2026	08/22/2025	Exercise		5,491,201	2376.97	114,159	13,891	17,985	4,094			17,985		(13,675)				0001
Purchased Call/AIP/AIP200SSU		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/21/2026	08/25/2025	Exercise		8,152,713	2372.55	211,609	5,721	8,065	2,344			8,065		(4,844)				0001
Purchased Call/AIP/AIP200SSW		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/21/2026	08/26/2025	Exercise		14,466,231	2393.82	318,985	27,840	29,793	1,953			29,793		(26,618)				0001
Purchased Call/AIP/AIP200SSX		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2026	08/26/2025	Exercise		3,825,017	2393.82	74,383	12,916	15,026	2,110			15,026		(12,594)				0001
Purchased Call/AIP/AIP200TS1		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/25/2026	08/27/2025	Exercise		7,890,134	2385.56	196,966	5,602	7,487	1,884			7,487		(5,439)				0001
Purchased Call/CSII/CSII100GSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/28/2025	03/02/2027	03/04/2025	Exercise		1,947,949	284.41	76,584	1,349	573	(776)			573		(1,209)				0001
Purchased Call/CSII/CSII100HSH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/01/2025	04/01/2027	04/03/2025	Exercise		2,244,191	286.81	29,830	29,953	16,765	(13,188)			16,765		(29,943)				0001
Purchased Call/CSII/CSII100HSL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/04/2025	04/06/2027	04/08/2025	Exercise		3,560,113	277.13	105,506	18,449	13,745	(4,704)			13,745		(18,229)				0001
Purchased Call/AIP/AIP200TS3		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2026	08/28/2025	Exercise		5,871,098	2389.24	138,698	7,712	9,992	2,280			9,992		(7,565)				0001
Purchased Call/AIP/AIP200TS5		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2026	08/29/2025	Exercise		4,237,152	2392	102,474	4,458	5,135	677			5,135		(4,199)				0001
Purchased Call/AIP/AIP200TS7		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/28/2026	09/02/2025	Exercise		9,073,973	2395.94	224,717	5,035	5,738	704			5,738		(3,612)				0001
Purchased Call/AIP/AIP200TS9		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2026	09/03/2025	Exercise		3,866,542	2389.74	78,606	11,349	14,546	3,197			14,546		(10,848)				0001
Purchased Call/AIP/AIP200TSA		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2026	09/03/2025	Exercise		4,488,368	2389.74	99,166	8,863	10,858	1,995			10,858		(8,313)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200TSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	09/03/2026	09/05/2025	Exercise		5,254,994	2385.09	118,095	10,000	13,053	3,053			13,053		(9,848)				0001
Purchased Call/AIP/AIP200TSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/04/2026	09/08/2025	Exercise		5,029,880	2396.32	122,571	3,928	5,156	1,228			5,156		(3,372)				0001
Purchased Call/AIP/AIP200TSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/04/2026	09/09/2025	Exercise		17,752,358	2391.75	397,003	33,545	41,297	7,753			41,297		(31,760)				0001
Purchased Call/AIP/AIP200TSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/08/2026	09/10/2025	Exercise		8,029,915	2394.14	170,860	22,066	26,784	4,718			26,784		(21,875)				0001
Purchased Call/AIP/AIP200TSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/09/2026	09/11/2025	Exercise		5,196,316	2400.17	127,478	4,868	6,430	1,562			6,430		(4,719)				0001
Purchased Call/AIP/AIP200TSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/11/2026	09/15/2025	Exercise		9,176,586	2414.53	219,438	10,172	10,710	538			10,710		(9,109)				0001
Purchased Call/SPX/SPXC05PSC		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	05/27/2025	Expire		1,885,000	5842.01	188,312												0001
Purchased Call/SPX/SPXJ00R8G		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/08/2025	10/08/2027	10/10/2025	Expire		5,774,000	6753.72	771,406												0001
Purchased Call/SPX/SPXN131SI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	05/27/2025	Expire		1,288,000	5842.01	172,334												0001
Purchased Call/RTY/RTY0000S8		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL77OXOHC3ZE78	02/07/2025	02/06/2026	02/11/2025	Expire		1,518,000	2279.71	131,762												0001
Purchased Call/RTY/RTY0050SA		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire		1,116,000	1760.71	85,151												0001
Purchased Call/AIP/AIP200HS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	01/02/2026	01/06/2025	Exercise		11,370,239	2392.27	273,435	13,943	9,036	(4,907)			9,036		(14,684)				0001
Purchased Call/AIP/AIP200HSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/09/2026	01/14/2025	Exercise		15,546,645	2386.15	360,329	23,887	23,691	(196)			23,691		(24,792)				0001
Purchased Call/AIP/AIP200TSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/11/2026	09/16/2025	Exercise		14,265,722	2411.68	327,264	23,317	25,043	1,725			25,043		(21,834)				0001
Purchased Call/AIP/AIP200TSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2026	09/16/2025	Exercise		5,812,386	2411.68	135,204	8,571	9,148	577			9,148		(7,899)				0001
Purchased Call/AIP/AIP200US5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/16/2026	09/18/2025	Exercise		7,023,880	2417.59	170,839	6,620	6,694	74			6,694		(6,363)				0001
Purchased Call/AIP/AIP200US9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/18/2026	09/22/2025	Exercise		8,460,027	2420.97	208,551	7,313	7,274	(39)			7,274		(6,291)				0001
Purchased Call/AIP/AIP200USB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2026	09/23/2025	Exercise		4,904,348	2427.62	112,760	7,867	8,028	161			8,028		(7,284)				0001
Purchased Call/AIP/AIP200USC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/18/2026	09/23/2025	Exercise		15,044,588	2427.62	351,107	21,598	21,759	161			21,759		(20,061)				0001
Purchased Call/AIP/AIP200USG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2026	09/24/2025	Exercise		8,448,450	2432.67	201,999	6,917	6,382	(535)			6,382		(6,655)				0001
Purchased Call/AIP/AIP200USK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/24/2026	09/26/2025	Exercise		4,188,922	2418.39	82,845	12,688	14,958	2,270			14,958		(12,480)				0001
Purchased Call/AIP/AIP200USM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/25/2026	09/29/2025	Exercise		10,506,594	2410.35	264,438	7,279	8,421	1,142			8,421		(5,892)				0001
Purchased Call/AIP/AIP200USO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2026	09/30/2025	Exercise		5,255,249	2418.94	117,258	10,215	10,558	343			10,558		(9,584)				0001
Purchased Call/AIP/AIP200USP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/25/2026	09/30/2025	Exercise		16,940,424	2418.94	406,469	18,385	18,323	(63)			18,323		(16,398)				0001
Purchased Call/AIP/AIP200HST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/15/2026	01/17/2025	Exercise		3,014,744	2409.77	77,611	1,390	638	(753)			638		(1,570)				0001
Purchased Call/AIP/AIP200IS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/21/2026	01/23/2025	Exercise		5,480,249	2431.98	132,790	6,961	3,499	(3,461)			3,499		(7,283)				0001
Purchased Call/AIP/AIP200IS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2026	01/24/2025	Exercise		10,092,148	2435.62	232,550	16,743	7,040	(9,703)			7,040		(17,293)				0001
Purchased Call/AIP/AIP200UST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/29/2026	10/01/2025	Exercise		8,610,348	2421.61	208,636	10,149	11,458	1,309			11,458		(9,867)				0001
Purchased Call/AIP/AIP200USW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2026	10/02/2025	Exercise		8,160,237	2428.23	200,476	7,554	8,176	622			8,176		(7,244)				0001
Purchased Call/AIP/AIP200USY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	10/01/2026	10/03/2025	Exercise		3,339,329	2433.06	77,850	5,798	5,530	(268)			5,530		(5,540)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200VS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/02/2026	10/06/2025	Exercise		9,420,585	2435.23	232,364	8,846	6,285	(2,561)			6,285		(7,586)				0001
Purchased Call/AIP/AIP200VS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/02/2026	10/07/2025	Exercise		16,888,629	2434.6	408,983	20,795	19,626	(1,169)			19,626		(18,670)				0001
Purchased Call/AIP/AIP200VS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2026	10/07/2025	Exercise		4,258,759	2434.6	101,358	5,962	5,595	(368)			5,595		(5,396)				0001
Purchased Call/AIP/AIP200VS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/06/2026	10/08/2025	Exercise		9,519,946	2445.11	238,294	4,614	3,771	(843)			3,771		(4,258)				0001
Purchased Call/AIP/AIP200VS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/07/2026	10/09/2025	Exercise		6,908,766	2439.7	169,917	8,550	8,826	275			8,826		(8,197)				0001
Purchased Call/AIP/AIP200VSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2026	10/10/2025	Exercise		3,812,739	2450.33	84,491	8,126	6,704	(1,422)			6,704		(7,851)				0001
Purchased Call/AIP/AIP200VSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/09/2026	10/14/2025	Exercise		11,101,039	2448.95	270,902	6,869	5,233	(1,636)			5,233		(4,725)				0001
Purchased Call/AIP/AIP200VSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/09/2026	10/15/2025	Exercise		16,443,252	2403.94	390,977	25,469	31,507	6,037			31,507		(22,661)				0001
Purchased Call/AIP/AIP200VSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2026	10/15/2025	Exercise		5,747,754	2403.94	123,971	14,795	19,062	4,267			19,062		(13,825)				0001
Purchased Call/AIP/AIP200VSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/13/2025	10/13/2026	10/15/2025	Exercise		8,746,811	2427.6	206,173	12,579	13,188	609			13,188		(12,256)				0001
Purchased Call/AIP/AIP200VSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/14/2026	10/16/2025	Exercise		5,251,955	2426.78	123,835	7,916	8,427	511			8,427		(7,680)				0001
Purchased Call/AIP/AIP200VSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/15/2026	10/17/2025	Exercise		5,584,847	2430.33	122,473	11,727	12,080	354			12,080		(11,382)				0001
Purchased Call/AIP/AIP200VSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/16/2026	10/20/2025	Exercise		9,244,133	2422.15	248,980	790	805	16			805		609				0001
Purchased Call/AIP/AIP200VSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/16/2026	10/21/2025	Exercise		15,819,497	2428.61	365,738	28,040	28,358	318			28,358		(25,976)				0001
Purchased Call/AIP/AIP200VST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2026	10/21/2025	Exercise		5,279,798	2428.61	122,077	9,183	9,540	357			9,540		(8,449)				0001
Purchased Call/AIP/AIP200VSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/20/2026	10/22/2025	Exercise		8,047,874	2440.02	177,972	17,672	14,401	(3,271)			14,401		(17,374)				0001
Purchased Call/AIP/AIP200VSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/21/2026	10/23/2025	Exercise		6,902,906	2441.94	133,486	24,126	20,763	(3,363)			20,763		(23,880)				0001
Purchased Call/AIP/AIP200WS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2026	10/24/2025	Exercise		4,279,585	2435.66	104,801	5,002	4,995	(7)			4,995		(4,680)				0001
Purchased Call/AIP/AIP200WS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/23/2026	10/27/2025	Exercise		12,332,798	2440.07	289,683	19,916	14,849	(5,067)			14,849		(18,150)				0001
Purchased Call/AIP/AIP200WS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	10/28/2025	Exercise		16,515,074	2447.56	366,013	36,785	29,813	(6,972)			29,813		(34,592)				0001
Purchased Call/AIP/AIP200WS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2026	10/28/2025	Exercise		9,361,478	2447.56	202,758	23,129	21,205	(1,924)			21,205		(21,867)				0001
Purchased Call/AIP/AIP200WSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/27/2025	10/27/2026	10/29/2025	Exercise		12,744,722	2460.77	299,317	19,359	14,019	(5,340)			14,019		(18,827)				0001
Purchased Call/AIP/AIP200WSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/28/2026	10/30/2025	Exercise		6,112,353	2461.47	134,320	13,285	10,024	(3,261)			10,024		(13,022)				0001
Purchased Call/AIP/AIP200WSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/29/2026	10/31/2025	Exercise		4,162,394	2461.4	93,263	6,472	4,906	(1,566)			4,906		(6,189)				0001
Purchased Call/AIP/AIP200WSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/30/2026	11/03/2025	Exercise		10,931,732	2442.85	260,825	14,813	11,114	(3,700)			11,114		(13,154)				0001
Purchased Call/AIP/AIP200WSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2026	11/04/2025	Exercise		8,114,034	2445.88	188,699	13,161	10,674	(2,488)			10,674		(11,948)				0001
Purchased Call/AIP/AIP200WSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/30/2026	11/04/2025	Exercise		21,544,621	2445.88	529,445	19,781	16,272	(3,509)			16,272		(16,620)				0001
Purchased Call/AIP/AIP200WSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2026	11/05/2025	Exercise		8,784,348	2447.07	201,772	11,265	8,351	(2,914)			8,351		(10,885)				0001
Purchased Call/AIP/AIP200WSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/04/2026	11/06/2025	Exercise		6,530,665	2433.08	164,832	4,182	3,618	(564)			3,618		(3,839)				0001
Purchased Call/AIP/AIP200WSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2026	11/07/2025	Exercise		3,312,325	2436.87	73,524	6,233	5,153	(1,080)			5,153		(6,023)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2001IST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/06/2026	11/10/2025	Exercise		10,039,592	2423.82	261,062	3,031	2,482	(549)			2,482		(1,234)				0001
Purchased Call/AIP/AIP2001ISV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/06/2026	11/12/2025	Exercise		21,179,365	2427.7	509,577	27,683	25,394	(2,289)			25,394		(23,285)				0001
Purchased Call/AIP/AIP2001ISS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/04/2026	02/06/2025	Exercise		3,363,372	2431.55	78,688	6,297	5,751	(547)			5,751		(6,466)				0001
Purchased Call/CSII/CSII100AS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/28/2024	06/30/2026	06/24/2025	Exercise		77,416	282.15	66,372		1,217	(1,026)			1,217		(2,417)				0001
Purchased Call/AIP/AIP200XS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/10/2026	11/13/2025	Exercise		10,141,318	2439.97	247,548	10,314	8,640	(1,674)			8,640		(9,385)				0001
Purchased Call/AIP/AIP200XS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/11/2026	11/13/2025	Exercise		5,276,613	2441.83	124,445	7,130	6,186	(944)			6,186		(6,857)				0001
Purchased Call/AIP/AIP200XS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/12/2026	11/14/2025	Exercise		7,783,299	2441.46	187,806	6,421	5,366	(1,055)			5,366		(5,912)				0001
Purchased Call/AIP/AIP200XS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/13/2026	11/18/2025	Exercise		17,360,794	2419.67	408,774	23,591	22,598	(993)			22,598		(20,906)				0001
Purchased Call/AIP/AIP200XS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2026	11/18/2025	Exercise		12,346,712	2419.67	287,278	20,572	18,472	(2,100)			18,472		(18,604)				0001
Purchased Call/AIP/AIP200XSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/17/2026	11/19/2025	Exercise		8,217,290	2409.11	209,972	1,991	2,277	287			2,277		(1,550)				0001
Purchased Call/AIP/AIP200XSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2026	11/20/2025	Exercise		5,804,752	2401.7	145,560	4,556	5,727	1,171			5,727		(4,239)				0001
Purchased Call/AIP/AIP200XSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/20/2026	11/24/2025	Exercise		12,058,006	2388.14	286,874	18,113	23,786	5,673			23,786		(16,084)				0001
Purchased Call/AIP/AIP200XSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/20/2026	11/25/2025	Exercise		21,361,976	2398.48	509,597	30,722	38,804	8,082			38,804		(27,292)				0001
Purchased Call/AIP/AIP200XSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/24/2026	11/26/2025	Exercise		3,647,052	2412.2	88,223	5,833	6,691	858			6,691		(5,491)				0001
Purchased Call/AIP/AIP200XSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/27/2026	12/01/2025	Exercise		8,215,722	2426.18	203,154	7,281	7,697	415			7,697		(5,299)				0001
Purchased Call/AIP/AIP200XSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/27/2026	12/02/2025	Exercise		16,475,638	2431.27	403,315	16,644	16,219	(426)			16,219		(13,690)				0001
Purchased Call/AIP/AIP200YS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	12/02/2026	12/04/2025	Exercise		6,582,536	2429.85	162,408	6,282	6,146	(136)			6,146		(5,905)				0001
Purchased Call/AIP/AIP200YS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/03/2026	12/05/2025	Exercise		3,160,989	2432.91	74,745	4,839	4,768	(71)			4,768		(4,520)				0001
Purchased Call/AIP/AIP200YS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/04/2026	12/08/2025	Exercise		8,695,043	2434.77	214,148	8,284	7,630	(654)			7,630		(6,695)				0001
Purchased Call/CSII/CSII100JSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2026	12/09/2025	Exercise		6,143,120	2437.58	143,422	9,992	9,452	(540)			9,452		(8,919)				0001
Purchased Call/CSII/CSII100KS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/25/2025	06/25/2027	06/27/2025	Exercise		1,103,466	268.57	42,139	671	991	320			991		(634)				0001
Purchased Call/CSII/CSII100KS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/03/2025	07/06/2027	07/08/2025	Exercise		2,315,756	269.36	77,921	7,123	8,505	1,382			8,505		(6,827)				0001
Purchased Call/CSII/CSII100KS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/11/2025	07/09/2027	07/15/2025	Exercise		2,399,316	270.8	76,507	9,305	10,956	1,652			10,956		(9,153)				0001
Purchased Call/AIP/AIP200YSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2026	12/10/2025	Exercise		6,699,668	2433.65	170,316	3,332	2,982	(350)			2,982		(2,921)				0001
Purchased Call/AIP/AIP200YSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/09/2026	12/11/2025	Exercise		6,194,017	2431.68	142,851	11,388	10,936	(452)			10,936		(11,024)				0001
Purchased Call/AIP/AIP200YSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2026	12/12/2025	Expire		150,369	2439.16	3,985								10				0001
Purchased Call/AIP/AIP200YSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/11/2026	12/16/2025	Exercise		16,067,662	2428.28	419,935	2,512	2,380	(133)			2,380		600				0001
Purchased Call/AIP/AIP200YST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2026	12/17/2025	Exercise		9,013,019	2425.37	234,133	2,046	2,167	121			2,167		(1,446)				0001
Purchased Call/AIP/AIP200YSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2026	12/18/2025	Exercise		3,546,841	2424.05	88,324	2,446	2,680	234			2,680		(2,129)				0001
Purchased Call/AIP/AIP200YSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2026	12/22/2025	Expire		5,474,295	2411.35	153,906								1,222				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200YSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/18/2026	12/22/2025	Expire		8,439,661	2418.96	227,092								1,790				0001
Purchased Call/AIP/AIP200ZS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/18/2026	12/23/2025	Exercise		15,945,375	2428.77	399,255	12,381	12,890	510			12,890		(9,401)				0001
Purchased Call/AIP/AIP200ZS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2026	12/23/2025	Exercise		5,445,935	2428.77	140,638	2,112	2,272	160			2,272		(1,000)				0001
Purchased Call/AIP/AIP200ZS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/23/2026	12/26/2025	Expire		5,637,840	2438.53	150,219								994				0001
Purchased Call/AIP/AIP100ESU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2023	01/03/2025	01/07/2025	Exercise		3,084,444	2341.15	103,452		86,757	86,471			86,757		(286)				0001
Purchased Call/AIP/AIP100ESII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	01/03/2025	01/07/2025	Exercise		3,406,827	2347.72	114,546		86,022	85,701			86,022		(322)				0001
Purchased Call/AIP/AIP100ESY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	01/03/2025	01/07/2025	Exercise		3,064,245	2344.2	106,300		82,090	81,796			82,090		(294)				0001
Purchased Call/AIP/AIP100FS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/06/2025	01/08/2025	Exercise		1,555,695	2355.34	50,679		37,054	36,689			37,054		(365)				0001
Purchased Call/AIP/AIP100FS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/10/2025	01/14/2025	Exercise		2,490,542	2360.33	84,023		27,244	26,204			27,244		(1,041)				0001
Purchased Call/AIP/AIP100FS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/11/2023	01/10/2025	01/14/2025	Exercise		5,900,820	2363.5	198,532		56,549	54,080			56,549		(2,469)				0001
Purchased Call/AIP/AIP100FSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/15/2025	01/17/2025	Exercise		1,791,485	2369.94	57,361		30,108	29,003			30,108		(1,106)				0001
Purchased Call/AIP/AIP100FSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/17/2025	01/22/2025	Exercise		3,237,498	2368.15	90,298		75,273	73,182			75,273		(2,090)				0001
Purchased Call/AIP/AIP100FSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/19/2023	01/17/2025	01/22/2025	Exercise		3,643,204	2352.44	123,788		109,601	106,764			109,601		(2,837)				0001
Purchased Call/AIP/AIP100FSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/19/2023	01/17/2025	01/22/2025	Exercise		2,374,547	2360.22	76,981		63,372	61,666			63,372		(1,706)				0001
Purchased Call/SPX/SPXC05KSC		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	04/24/2025	Expire		23,622,000	5287.76	6,890,537												0001
Purchased Call/SPX/SPXC05KSD		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	04/24/2025	Expire		10,074,000	5287.76	2,829,787												0001
Purchased Call/SPX/SPXC05LSX		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	05/12/2025	Expire		11,519,000	5663.94	3,249,510												0001
Purchased Call/CSII/CSII100KSE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/18/2025	07/20/2027	07/22/2025	Expire		1,095,772	268.65	43,612								125				0001
Purchased Call/CSII/CSII100KSV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	08/06/2025	08/06/2027	08/08/2025	Expire		1,634,747	268.88	64,082								106				0001
Purchased Call/AIP/AIP100FSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/17/2025	01/22/2025	Exercise		2,864,577	2362.27	97,328		73,898	71,744			73,898		(2,155)				0001
Purchased Call/AIP/AIP100FSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/21/2025	01/23/2025	Exercise		1,983,519	2362.27	65,853		58,533	56,724			58,533		(1,809)				0001
Purchased Call/AIP/AIP100FSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/22/2025	01/24/2025	Exercise		1,698,719	2362.27	57,471		52,746	51,088			52,746		(1,659)				0001
Purchased Call/AIP/AIP100GS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/24/2025	01/28/2025	Exercise		3,013,412	2376.23	96,604		77,712	74,640			77,712		(3,072)				0001
Purchased Call/AIP/AIP100GS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/29/2025	01/31/2025	Exercise		3,461,648	2375.72	113,215		75,769	71,363			75,769		(4,405)				0001
Purchased Call/AIP/AIP100GS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/27/2025	01/29/2025	Exercise		2,092,777	2375.72	65,929		40,055	37,691			40,055		(2,363)				0001
Purchased Call/AIP/AIP100GSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/01/2023	01/31/2025	02/04/2025	Exercise		7,680,763	2378.71	258,572		165,323	154,622			165,323		(10,701)				0001
Purchased Call/AIP/AIP100GSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/05/2025	02/07/2025	Exercise		2,928,539	2377.72	97,235		74,848	70,158			74,848		(4,690)				0001
Purchased Call/AIP/AIP100GSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/06/2025	01/28/2025	Exercise		5,718,181	2372.62	188,636		165,717	156,350			165,717		(9,368)				0001
Purchased Call/AIP/AIP100GSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/07/2025	01/22/2025	Exercise		4,144,940	2383.04	128,749		83,631	77,068			83,631		(6,564)				0001
Purchased Call/AIP/AIP100GSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	02/07/2025	01/22/2025	Exercise		5,103,904	2377.3	164,105		115,545	107,179			115,545		(8,367)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100GSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2023	02/07/2025	02/11/2025	Exercise		3,464,154	2371.75	114,778		86,774	80,870			86,774		(5,903)				0001
Purchased Call/AIP/AIP100GSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/10/2025	02/12/2025	Exercise		2,326,456	2362.76	81,528		70,598	66,099			70,598		(4,499)				0001
Purchased Call/AIP/AIP100GSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/13/2025	01/10/2025	Exercise		4,187,987	2370.7	142,748		144,135	135,682			144,135		(8,453)				0001
Purchased Call/AIP/AIP100GSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/14/2025	02/19/2025	Exercise		4,588,519	2379.5	143,607		154,943	146,230			154,943		(8,713)				0001
Purchased Call/AIP/AIP100HS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	02/14/2025	01/22/2025	Exercise		3,423,253	2385.88	105,029		105,729	99,361			105,729		(6,369)				0001
Purchased Call/AIP/AIP100HS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/16/2023	02/14/2025	02/06/2025	Exercise		2,315,483	2369.62	70,637		87,881	83,582			87,881		(4,299)				0001
Purchased Call/AIP/AIP100HS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/19/2025	02/21/2025	Exercise		1,630,117	2363.02	47,352		68,550	65,358			68,550		(3,192)				0001
Purchased Call/AIP/AIP100HS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/14/2025	02/19/2025	Exercise		2,859,810	2363.02	84,373		117,187	112,043			117,187		(5,144)				0001
Purchased Call/AIP/AIP100HSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	02/21/2025	02/25/2025	Exercise		4,569,773	2340.81	153,917		154,811	143,989			154,811		(10,822)				0001
Purchased Call/AIP/AIP100HSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/21/2025	02/25/2025	Exercise		2,890,410	2342.03	95,122		96,362	89,675			96,362		(6,687)				0001
Purchased Call/AIP/AIP100HSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/24/2025	02/18/2025	Exercise		2,176,646	2339.75	72,449		66,478	61,091			66,478		(5,386)				0001
Purchased Call/AIP/AIP100HSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/26/2025	02/06/2025	Exercise		2,136,450	2339.75	71,746		53,617	48,090			53,617		(5,527)				0001
Purchased Call/AIP/AIP100HSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/25/2025	02/14/2025	Exercise		2,266,258	2339.75	74,913		57,458	51,791			57,458		(5,666)				0001
Purchased Call/AIP/AIP100HSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/27/2023	02/27/2025	01/31/2025	Exercise		4,605,526	2345.09	149,796		72,039	60,291			72,039		(11,748)				0001
Purchased Call/AIP/AIP100HSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/01/2023	02/28/2025	01/15/2025	Exercise		5,347,657	2343.77	181,383		112,840	98,279			112,840		(14,561)				0001
Purchased Call/AIP/AIP100HST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	02/28/2025	03/04/2025	Exercise		4,061,854	2347.56	133,227		78,657	67,973			78,657		(10,684)				0001
Purchased Call/AIP/AIP100HSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/03/2025	03/05/2025	Exercise		1,327,814	2358.69	39,461		7,611	4,282			7,611		(3,329)				0001
Purchased Call/AIP/AIP100HSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2025	02/18/2025	Exercise		740,225	2358.69	24,131		833	(1,222)			833		(2,055)				0001
Purchased Call/AIP/AIP100IS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/07/2025	03/11/2025	Expire		3,219,140	2347.1	96,046			(8,598)					(8,598)				0001
Purchased Call/AIP/AIP100ISA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/12/2025	01/22/2025	Exercise		2,829,419	2313.41	93,394		27,528	18,535			27,528		(8,992)				0001
Purchased Call/AIP/AIP100ISF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/13/2025	02/18/2025	Exercise		5,092,861	2308.88	173,001		42,171	25,279			42,171		(16,892)				0001
Purchased Call/AIP/AIP200KSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/12/2026	03/14/2025	Exercise		6,383,456	2334.86	147,255	9,751	11,282	1,531			11,282		(9,969)				0001
Purchased Call/SRM/SRM0211SN		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	05/12/2025	Expire		1,697,000	100	511,646												0001
Purchased Call/AIP/AIP100ISH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/14/2025	01/31/2025	Exercise		3,324,168	2319.68	107,489		33,938	23,256			33,938		(10,682)				0001
Purchased Call/AIP/AIP100ISJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/14/2025	02/06/2025	Exercise		2,973,955	2309.97	101,601		42,584	32,501			42,584		(10,083)				0001
Purchased Call/AIP/AIP100ISL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/14/2025	01/21/2025	Exercise		2,418,508	2320.63	77,731		23,803	16,061			23,803		(7,742)				0001
Purchased Call/AIP/AIP100ISP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/18/2025	03/20/2025	Exercise		1,036,068	2310.93	35,010		13,567	9,910			13,567		(3,657)				0001
Purchased Call/AIP/AIP100ISU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/21/2025	03/25/2025	Exercise		4,054,602	2327.46	126,433		36,705	22,719			36,705		(13,987)				0001
Purchased Call/AIP/AIP100ISV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/20/2025	02/14/2025	Exercise		4,178,991	2317.31	141,833		60,079	44,853			60,079		(15,226)				0001
Purchased Call/AIP/AIP100ISX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/21/2025	03/25/2025	Exercise		4,707,605	2313.61	157,219		71,053	53,913			71,053		(17,140)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100ISZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/21/2025	03/25/2025	Exercise		2,324,364	2313.74	78,878		34,950	26,339			34,950		(8,610)				0001
Purchased Call/AIP/AIP100JS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/25/2025	02/14/2025	Exercise		1,905,943	2316.22	63,898		38,473	31,180			38,473		(7,293)				0001
Purchased Call/AIP/AIP100JS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/24/2025	03/26/2025	Exercise		1,748,453	2316.22	59,070		33,094	26,421			33,094		(6,673)				0001
Purchased Call/AIP/AIP100JS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/28/2025	01/06/2025	Exercise		2,715,533	2318.14	99,316		23,954	10,229			23,954		(13,725)				0001
Purchased Call/AIP/AIP100JS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/27/2025	01/31/2025	Exercise		3,576,818	2319.04	122,665		43,601	29,256			43,601		(14,345)				0001
Purchased Call/AIP/AIP100JSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/29/2023	03/28/2025	01/09/2025	Exercise		4,002,395	2327.93	136,649		18,790	2,589			18,790		(16,201)				0001
Purchased Call/AIP/AIP100JSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/28/2025	02/06/2025	Exercise		3,208,887	2331.23	110,965		10,222	(2,973)			10,222		(13,195)				0001
Purchased Call/AIP/AIP100JSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/02/2025	04/04/2025	Exercise		3,878,588	2341.68	125,036		9,921	(5,768)			9,921		(15,690)				0001
Purchased Call/AIP/AIP100JSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	03/31/2025	04/02/2025	Expire		1,668,061	2341.68	56,189			(7,573)					(7,573)				0001
Purchased Call/AIP/AIP100JSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	04/04/2025	04/08/2025	Expire		1,658,490	2335.44	57,047			(7,959)					(7,959)				0001
Purchased Call/AIP/AIP100JSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/05/2023	04/04/2025	02/21/2025	Exercise		3,911,571	2331.46	137,528		4,891	(12,770)			4,891		(17,661)				0001
Purchased Call/AIP/AIP100JSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/04/2025	01/09/2025	Exercise		3,466,468	2332.92	121,402		2,680	(12,929)			2,680		(15,608)				0001
Purchased Call/AIP/AIP100KS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/10/2025	04/14/2025	Expire		4,266,388	2336.3	144,721			(19,760)					(19,760)				0001
Purchased Call/AIP/AIP100KS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/12/2023	04/11/2025	02/06/2025	Exercise		5,511,831	2331.53	193,784		1,128	(25,583)			1,128		(26,711)				0001
Purchased Call/AIP/AIP100KS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/14/2025	04/16/2025	Expire		1,631,722	2334.79	56,119			(7,959)					(7,959)				0001
Purchased Call/AIP/AIP100KS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/16/2025	01/21/2025	Exercise		3,397,881	2334.79	114,222		1,164	(15,387)			1,164		(16,551)				0001
Purchased Call/AIP/AIP100KS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/15/2025	01/31/2025	Exercise		1,185,010	2334.79	40,883		5,018	(822)			5,018		(5,840)				0001
Purchased Call/AIP/AIP100KSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/17/2025	02/18/2025	Exercise		3,012,997	2335.33	98,749		1,078	(13,373)			1,078		(14,451)				0001
Purchased Call/AIP/AIP100KSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/19/2023	04/17/2025	03/28/2025	Exercise		4,010,568	2333.55	133,400		435	(19,111)			435		(19,547)				0001
Purchased Call/AIP/AIP100KSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/20/2023	04/17/2025	03/03/2025	Exercise		3,228,694	2327.91	110,234		1,259	(14,914)			1,259		(16,172)				0001
Purchased Call/AIP/AIP100KSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/23/2025	04/01/2025	Exercise		5,444,693	2328.56	170,989		273	(26,069)			273		(26,342)				0001
Purchased Call/AIP/AIP100KSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2023	04/25/2025	01/10/2025	Exercise		2,482,192	2311.48	86,600		18,130	4,539			18,130		(13,591)				0001
Purchased Call/AIP/AIP100KSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/25/2025	02/07/2025	Exercise		3,355,480	2314.21	117,945		15,801	(2,773)			15,801		(18,574)				0001
Purchased Call/AIP/AIP100KSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/30/2025	01/17/2025	Exercise		3,093,338	2318.73	101,704		11,730	(4,921)			11,730		(16,651)				0001
Purchased Call/AIP/AIP100KSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/29/2025	02/07/2025	Exercise		415,976	2318.73	14,393		2,611	278			2,611		(2,333)				0001
Purchased Call/AIP/AIP100LS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	05/01/2025	05/05/2025	Exercise		2,547,354	2318.96	81,808		9,008	(4,518)			9,008		(13,525)				0001
Purchased Call/AIP/AIP100LSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/07/2025	01/10/2025	Exercise		3,306,271	2311.53	113,412		31,200	11,558			31,200		(19,642)				0001
Purchased Call/CSII/CSII100LSO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/04/2025	09/03/2027	09/08/2025	Exercise		1,692,338	273.35	64,817	844	907	.63			907		(639)				0001
Purchased Call/CSII/CSII100QSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/06/2026	09/26/2025	Exercise		32,403	293.37	30,811		274	(871)			274		(1,226)				0001
Purchased Call/CSII/CSII100CSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2026	06/16/2025	Exercise		28,598	289.92	79,992		284	(727)			284		(1,128)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100IISG		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/03/2025	10/05/2027	10/07/2025	Expire		1,475,554	275.43	59,612							206				0001
Purchased Call/AIP/AIP100YSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/07/2025	01/06/2025	Exercise		1,173,119	2362.63	29,973		18,070	17,575			18,070		(495)				0001
Purchased Call/AIP/AIP100ZS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/15/2025	01/17/2025	Exercise		1,142,684	2366.29	28,783		20,997	19,872			20,997		(1,124)				0001
Purchased Call/AIP/AIP100ZSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/24/2025	01/28/2025	Exercise		8,653,889	2361.72	225,156		277,712	263,305			277,712		(14,407)				0001
Purchased Call/AIP/AIP2000S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/31/2025	01/06/2025	Exercise		7,014,564	2367.51	177,715		184,446	169,659			184,446		(14,787)				0001
Purchased Call/AIP/AIP2000SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/06/2025	01/27/2025	Exercise		8,904,497	2369.53	225,260		270,075	247,752			270,075		(22,323)				0001
Purchased Call/AIP/AIP200KSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/13/2026	03/17/2025	Exercise		9,603,387	2327.46	245,519	8,662	11,213	2,551			11,213		(8,836)				0001
Purchased Call/AIP/AIP2000SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/14/2025	02/06/2025	Exercise		8,482,529	2384.12	209,982		269,151	243,461			269,151		(25,690)				0001
Purchased Call/AIP/AIP2000SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/18/2025	02/20/2025	Exercise		2,060,904	2380.01	51,729		69,681	62,841			69,681		(6,840)				0001
Purchased Call/AIP/AIP2002SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2025	02/03/2025	Exercise		7,226,487	2416.3	187,378		1,212	(42,209)			1,212		(43,422)				0001
Purchased Call/CSII/CSII100NS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/29/2025	10/29/2027	10/31/2025	Expire		1,593,869	271.94	64,300							88				0001
Purchased Call/CSII/CSII100NSD		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/05/2025	11/05/2027	11/07/2025	Expire		1,000,694	271.42	40,028							47				0001
Purchased Call/CSII/CSII100NSJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/11/2025	11/11/2027	11/13/2025	Expire		1,088,106	273.76	43,080							63				0001
Purchased Call/CSII/CSII100NSV		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/21/2025	11/22/2027	11/25/2025	Exercise		2,126,853	270.92	65,932	9,677	9,567	(110)			9,567		(9,425)				0001
Purchased Call/MAB/MAB313IIS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/22/2024	05/22/2025	05/27/2025	Expire		70,519	285.2	1,537			(597)				(597)				0001
Purchased Call/AIP/AIP100LS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2025	02/07/2025	Exercise		3,347,017	2311.41	123,174		29,108	4,162			29,108		(24,946)				0001
Purchased Call/AIP/AIP100LSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2023	05/09/2025	04/08/2025	Exercise		3,127,266	2309.24	109,415		28,321	9,035			28,321		(19,286)				0001
Purchased Call/AIP/AIP100LSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/11/2023	05/09/2025	02/14/2025	Exercise		2,242,054	2310.76	74,033		19,969	6,587			19,969		(13,382)				0001
Purchased Call/AIP/AIP100LSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/12/2025	03/05/2025	Exercise		1,453,297	2310.48	51,486		19,047	9,731			19,047		(9,317)				0001
Purchased Call/AIP/AIP100LSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/14/2025	01/09/2025	Exercise		2,558,008	2310.48	87,563		35,045	19,010			35,045		(16,036)				0001
Purchased Call/AIP/AIP100LSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2023	05/15/2025	04/03/2025	Exercise		3,742,017	2314.98	128,061		44,601	20,985			44,601		(23,616)				0001
Purchased Call/AIP/AIP100MSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/16/2025	02/06/2025	Exercise		2,086,655	2325.64	71,116		18,193	4,925			18,193		(13,268)				0001
Purchased Call/AIP/AIP100MS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/19/2025	01/06/2025	Exercise		1,440,662	2322.51	49,751		15,005	5,551			15,005		(9,453)				0001
Purchased Call/AIP/AIP100MS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/21/2025	01/28/2025	Exercise		2,310,091	2322.51	77,176		17,817	2,452			17,817		(15,365)				0001
Purchased Call/AIP/AIP100MSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/25/2023	05/23/2025	05/28/2025	Exercise		2,590,581	2311.15	91,510		27,339	9,359			27,339		(17,980)				0001
Purchased Call/AIP/AIP100MSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/28/2025	04/14/2025	Exercise		1,005,862	2320.64	33,997		8,495	1,625			8,495		(6,870)				0001
Purchased Call/AIP/AIP100MSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/29/2025	01/17/2025	Exercise		2,391,222	2320.64	78,328		23,851	7,903			23,851		(15,948)				0001
Purchased Call/AIP/AIP100NS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2023	06/05/2025	01/15/2025	Exercise		2,489,837	2330.75	88,599		17,221	(1,651)			17,221		(18,872)				0001
Purchased Call/AIP/AIP100NS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2023	06/06/2025	06/10/2025	Exercise		1,910,696	2337.56	65,376		8,419	(5,583)			8,419		(14,003)				0001
Purchased Call/AIP/AIP100NS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/06/2025	01/06/2025	Exercise		3,211,277	2342.31	111,834		9,067	(15,030)			9,067		(24,097)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100NSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/09/2025	03/03/2025	Exercise		2,928,593	2342.99	105,071		8,052	(14,958)			8,052		(23,010)				0001
Purchased Call/AIP/AIP100NSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2023	06/13/2025	01/15/2025	Exercise		4,214,417	2362.79	142,579		974	(31,808)			974		(32,782)				0001
Purchased Call/AIP/AIP100NSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/15/2023	06/13/2025	01/27/2025	Exercise		4,464,784	2369.43	146,748		2,000	(32,733)			2,000		(34,733)				0001
Purchased Call/AIP/AIP100NSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/18/2025	02/18/2025	Exercise		3,896,043	2364.42	127,365		4,739	(24,741)			4,739		(29,480)				0001
Purchased Call/AIP/AIP100NST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2023	06/20/2025	02/06/2025	Exercise		4,759,909	2357.76	155,478		1,079	(35,639)			1,079		(36,717)				0001
Purchased Call/AIP/AIP200LSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/26/2026	03/28/2025	Exercise		7,376,369	2351.83	173,980	8,933	8,526	(407)			8,526		(9,144)				0001
Purchased Call/CSII/CSII100QS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/28/2025	11/29/2027	12/02/2025	Expire		4,639,856	272.91	184,666								716				0001
Purchased Call/CSII/CSII100QS3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/02/2025	12/02/2027	12/04/2025	Expire		1,521,652	271.03	61,755								78				0001
Purchased Call/CSII/CSII100QSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/05/2025	12/07/2027	12/09/2025	Exercise		1,261,940	272.19	47,816	1,583	1,500	(83)			1,500		(1,396)				0001
Purchased Call/CSII/CSII100QSJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/19/2025	12/17/2027	12/23/2025	Expire		1,293,489	272.23	51,217								204				0001
Purchased Call/CSII/CSII100QSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/19/2025	12/20/2027	12/23/2025	Expire		3,309,021	270.11	133,684								540				0001
Purchased Call/CSII/CSII100QSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/26/2025	12/27/2027	12/30/2025	Expire		3,585,026	270.47	144,477								591				0001
Purchased Call/SPX/SPX815HSG		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/22/2024	02/21/2025	02/25/2025	Exercise		1,729,000	5087.03	100,455		198,835				(82,480)			98,380			0001
Purchased Call/SPX/SPX8151SA		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/08/2024	03/07/2025	03/11/2025	Exercise		5,042,000	5123.69	281,848		549,578				(214,508)			267,730			0001
Purchased Call/SPX/SPX815RS3		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/08/2024	08/08/2025	08/12/2025	Exercise		5,921,000	5319.31	425,720		891,111				(213,254)			465,391			0001
Purchased Call/SPX/SPX815ZS8		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2025	01/22/2026	01/24/2025	Expire		4,618,000	6086.37	268,768												0001
Purchased Call/SPX/SPX9154SS		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire		3,541,000	6013.13	181,299												0001
Purchased Call/SPX/SPX91569P		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire		1,777,000	5770.2	92,937												0001
Purchased Call/CSII/CSII100FSC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	12/24/2026	01/15/2025	Expire		202,207	281.34	8,222												0001
Purchased Call/AIP/AIP2003SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/04/2025	01/17/2025	Exercise		13,813,584	2417.64	350,685		842	(89,796)			842		(90,638)				0001
Purchased Call/AIP/AIP2003ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2025	01/14/2025	Exercise		2,588,321	2388.55	66,002		467	(18,261)			467		(18,728)				0001
Purchased Call/AIP/AIP2004SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/30/2025	01/14/2025	Exercise		7,371,371	2366.53	184,417		3,070	(57,518)			3,070		(60,588)				0001
Purchased Call/MAB/MAB313XSF		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	02/12/2025	Exercise		8,352,267	282.47	182,916		632	(79,531)			632		(80,163)				0001
Purchased Call/MAB/MAB313XSO		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	06/16/2025	Expire		51,162	283.94	1,115			(498)					(498)				0001
Purchased Call/SPX/SPX921SSK		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Exercise		1,828,000	5010.6	77,324		101,115				(48,188)			23,791			0001
Purchased Call/SPX/SPXA21PS6		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	03/25/2025	Expire		4,121,000	5667.56	342,867												0001
Purchased Call/SPX/SPXB05SSP		N/A	Equity/Index	SocieteGeneral ... O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Exercise		2,086,000	5408.42	130,166		250,320				(50,479)			120,154			0001
Purchased Call/SPX/SPXB05USE		N/A	Equity/Index	SocieteGeneral ... O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	09/24/2025	Exercise		2,200,000	5702.55	118,800		220,000				(17,994)			101,200			0001
Purchased Call/SPX/SPXB05USI		N/A	Equity/Index	SocieteGeneral ... O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	09/24/2025	Exercise		3,261,000	5702.55	233,488		557,631				(39,156)			324,143			0001
Purchased Call/SPX/SPXC051SC		N/A	Equity/Index	SocieteGeneral ... O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Exercise		5,400,000	5995.54	386,640		660,425				72,959			273,785			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC05JSI		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire		2,038,000	4982.77	131,247												0001
Purchased Call/CSII/CSII100HSE		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/28/2025	03/30/2027	04/01/2025	Exercise		1,148,534	285.11	43,428	1,256	741	(515)			741		(1,168)				0001
Purchased Call/AIP/AIP2004SII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2025	01/29/2025	Exercise		4,256,960	2376.51	108,552		2,619	(34,462)			2,619		(37,081)				0001
Purchased Call/AIP/AIP2005S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/07/2025	02/06/2025	Exercise		4,630,021	2385.28	117,376		1,250	(39,528)			1,250		(40,778)				0001
Purchased Call/SPX/SPXC05MSJ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire		5,435,000	5663.94	413,604												0001
Purchased Call/SPX/SPXD050SV		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire		3,427,000	6389.45	185,401												0001
Purchased Call/SPX/SPXD054S5		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	09/10/2025	Expire		1,056,000	6495.15	80,362												0001
Purchased Call/SPX/SPXD17S9F		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		2,248,000	5967.84	162,530												0001
Purchased Call/SPX/SPXI00BS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/08/2024	10/08/2025	10/10/2025	Exercise		2,353,000	5751.13	181,887		410,197				(9,151)			228,310			0001
Purchased Call/SPX/SPXI00BSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/09/2024	10/08/2025	10/10/2025	Exercise		2,007,144	5751	155,204		328,062				(2,984)			172,859			0001
Purchased Call/SPX/SPXJ001SA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/08/2025	08/07/2026	08/12/2025	Expire		3,423,000	6389.45	244,060												0001
Purchased Call/SPX/SPXJ00RSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire		3,671,000	6753.72	233,109												0001
Purchased Call/SPX/SPXM130S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	08/26/2025	Exercise		3,970,000	5570.64	183,414		317,600				(40,408)			134,186			0001
Purchased Call/SPX/SPXM132SE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	02/11/2025	Expire		2,257,000	6025.99	97,277												0001
Purchased Call/SPX/SPXB054ST		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	09/24/2025	Exercise		1,371,000	4320.06	197,013		753,306				(345,350)			556,294			0001
Purchased Call/SPX/SPXB056SL		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	10/24/2025	Exercise		1,726,000	4224.16	172,255		344,337				(135,872)			172,082			0001
Purchased Call/AIP/AIP100NSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2023	06/20/2025	01/09/2025	Exercise		3,133,437	2350.12	110,204		2,733	(25,893)			2,733		(28,626)				0001
Purchased Call/AIP/AIP100QS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2023	06/26/2025	01/31/2025	Exercise		3,155,593	2339.07	118,809		21,134	(7,611)			21,134		(28,746)				0001
Purchased Call/AIP/AIP100QS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2023	06/27/2025	01/15/2025	Exercise		4,399,881	2355.09	153,407		8,136	(29,257)			8,136		(37,393)				0001
Purchased Call/AIP/AIP100QSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/29/2023	06/27/2025	01/29/2025	Exercise		2,678,005	2360.76	86,221		1,254	(20,064)			1,254		(21,318)				0001
Purchased Call/AIP/AIP100QSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/02/2025	02/06/2025	Exercise		3,099,241	2371.57	103,533		1,238	(24,709)			1,238		(25,947)				0001
Purchased Call/AIP/AIP100QSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/05/2023	07/03/2025	01/22/2025	Exercise		3,474,461	2369.75	111,941		1,141	(27,387)			1,141		(28,528)				0001
Purchased Call/AIP/AIP100QSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/05/2023	07/03/2025	01/06/2025	Exercise		3,881,177	2375.45	123,010		937	(30,911)			937		(31,848)				0001
Purchased Call/AIP/AIP100QSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/10/2025	01/31/2025	Exercise		2,849,718	2365.26	101,614		1,209	(25,330)			1,209		(26,539)				0001
Purchased Call/AIP/AIP100QSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/12/2023	07/11/2025	01/27/2025	Exercise		3,052,481	2378.72	101,482		1,108	(25,614)			1,108		(26,722)				0001
Purchased Call/AIP/AIP100PS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/13/2023	07/11/2025	07/15/2025	Expire		2,663,143	2377.07	87,896			(23,241)					(23,241)				0001
Purchased Call/AIP/AIP100PS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/14/2025	04/28/2025	Exercise		1,741,813	2372.7	59,582		360	(15,566)			360		(15,927)				0001
Purchased Call/AIP/AIP100PS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2025	04/28/2025	Exercise		1,787,189	2372.7	62,227		467	(16,307)			467		(16,773)				0001
Purchased Call/AIP/AIP100PSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2025	05/23/2025	Exercise		2,663,807	2380.05	92,315		88	(25,071)			88		(25,159)				0001
Purchased Call/AIP/AIP100PSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/17/2025	01/06/2025	Exercise		4,492,459	2377.39	151,433		895	(41,332)			895		(42,227)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100PSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/20/2023	07/18/2025	01/28/2025	Exercise		3,154,466	2387.76	106,713		1,242	(27,995)			1,242		(29,236)				0001
Purchased Call/AIP/AIP2006SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/05/2025	01/31/2025	Exercise		7,249,780	2388.35	184,363		687	(78,169)			687		(78,856)				0001
Purchased Call/AIP/AIP2007SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	01/17/2025	Exercise		6,882,091	2397.88	176,375		2,530	(82,667)			2,530		(85,197)				0001
Purchased Call/AIP/AIP2007SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2025	01/17/2025	Exercise		7,082,437	2397.73	183,002		897	(88,023)			897		(88,920)				0001
Purchased Call/CSII/CSII1001SJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/21/2025	05/21/2027	05/23/2025	Exercise		1,904,238	274.26	60,540	5,942	4,399	(1,542)			4,399		(5,862)				0001
Purchased Call/AIP/AIP100PSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/21/2025	02/06/2025	Exercise		2,864,883	2391.02	96,931		1,738	(25,089)			1,738		(26,828)				0001
Purchased Call/AIP/AIP100PSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/24/2025	01/22/2025	Exercise		2,544,145	2394.58	84,802		1,022	(23,327)			1,022		(24,349)				0001
Purchased Call/AIP/AIP100PSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/26/2023	07/25/2025	05/21/2025	Exercise		4,225,913	2397.85	129,005		88	(36,483)			88		(36,571)				0001
Purchased Call/AIP/AIP100PSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/28/2025	01/15/2025	Exercise		2,894,441	2386.65	98,000		661	(27,410)			661		(28,072)				0001
Purchased Call/AIP/AIP100QS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/31/2025	01/31/2025	Exercise		3,956,278	2389.67	127,352		2,214	(34,721)			2,214		(36,935)				0001
Purchased Call/AIP/AIP100QS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	08/01/2025	01/31/2025	Exercise		2,259,027	2386.27	68,617		1,769	(18,323)			1,769		(20,092)				0001
Purchased Call/AIP/AIP100QS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	01/17/2025	Exercise		2,497,218	2374.03	84,512		2,701	(22,035)			2,701		(24,736)				0001
Purchased Call/AIP/AIP100QS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/04/2025	01/17/2025	Exercise		2,163,559	2369.48	74,708		1,482	(20,643)			1,482		(22,125)				0001
Purchased Call/AIP/AIP100QSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/06/2025	01/31/2025	Exercise		1,235,115	2369.48	41,470		900	(11,465)			900		(12,365)				0001
Purchased Call/AIP/AIP100QSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/05/2025	08/07/2025	Expire		480,221	2369.48	16,087			(4,773)					(4,773)				0001
Purchased Call/AIP/AIP100QSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2025	01/27/2025	Exercise		3,622,402	2382.25	112,464		4,287	(29,402)			4,287		(33,690)				0001
Purchased Call/AIP/AIP100QSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2025	02/14/2025	Exercise		3,215,332	2371.83	103,145		2,141	(28,920)			2,141		(31,060)				0001
Purchased Call/AIP/AIP100QSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2025	01/27/2025	Exercise		2,194,544	2358.75	72,822		14,447	(7,542)			14,447		(21,988)				0001
Purchased Call/AIP/AIP100QSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2025	07/02/2025	Exercise		2,480,196	2359.41	81,771		13,996	(10,732)			13,996		(24,729)				0001
Purchased Call/AIP/AIP100QSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	01/14/2025	Exercise		2,287,325	2341.46	70,345		45,656	23,799			45,656		(21,857)				0001
Purchased Call/AIP/AIP100QSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	01/28/2025	Exercise		3,072,714	2330.3	98,109		76,750	46,212			76,750		(30,538)				0001
Purchased Call/AIP/AIP100RS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/20/2025	02/06/2025	Exercise		1,857,194	2316.89	61,462		48,721	29,203			48,721		(19,518)				0001
Purchased Call/AIP/AIP100RSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/22/2025	01/28/2025	Exercise		1,649,604	2309.21	56,273		60,908	42,800			60,908		(18,108)				0001
Purchased Call/AIP/AIP100RSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2025	02/18/2025	Exercise		3,457,447	2318.7	129,104		114,831	72,414			114,831		(42,417)				0001
Purchased Call/SPX/SPXB05BS4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	11/25/2025	Exercise		1,496,000	4556.62	144,065		287,980				(99,631)			143,915			0001
Purchased Call/SPX/SPXC05CS6		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	02/25/2025	Expire		2,465,000	6013.13	283,475												0001
Purchased Call/SPX/SPXC05GSD		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	03/25/2025	Expire		3,143,000	5667.56	339,130												0001
Purchased Call/SPX/SPXC05MSN		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	05/12/2025	Expire		2,897,000	5663.94	392,833												0001
Purchased Call/SPX/SPXC05SSN		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	06/10/2025	Expire		2,442,000	6000.36	331,379												0001
Purchased Call/SPX/SPXC05VSP		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	06/24/2025	Expire		2,130,000	5967.84	231,957												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00KSII		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	06/20/2025	06/24/2025	Exercise		10,624,000	5560.87	639,565		812,494				(432,427)			172,929			0001
Purchased Call/SPX/SPXI00RSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/08/2027	02/11/2025	Expire		2,812,000	6025.99	378,776												0001
Purchased Call/SPX/SPXI00TSF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/22/2027	02/25/2025	Expire		1,482,000	6013.13	200,070												0001
Purchased Call/SPX/SPXJ00IISD		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/21/2025	11/22/2027	11/25/2025	Expire		5,885,000	6602.99	832,139												0001
Purchased Call/SPX/SPXJ00IISE		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/21/2025	11/22/2027	11/25/2025	Expire		1,138,000	6602.99	115,279												0001
Purchased Call/SPX/SPXJ00ZSD		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/22/2025	12/22/2027	12/24/2025	Expire		1,902,000	6878.49	244,217												0001
Purchased Call/RTY/RTY0150S5		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	02/25/2025	Expire		1,081,000	2195.35	67,779												0001
Purchased Call/SPX/SPX140XSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2025	11/07/2031	11/12/2025	Expire		11,419,000	6728.8	3,295,523												0001
Purchased Call/SPX/SPX805US6		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/06/2019	12/08/2025	12/10/2025	Exercise		1,401,000	3145.91	240,832		1,648,026				(1,026,406)			1,407,194			0001
Purchased Call/AIP/AIP2007SII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/03/2025	02/11/2025	Exercise		11,034,024	2420.76	281,642		2,054	(141,189)			2,054		(143,243)				0001
Purchased Call/AIP/AIP2007SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2025	01/22/2025	Exercise		4,242,719	2424.66	108,268		637	(55,141)			637		(55,778)				0001
Purchased Call/CSII/CSII100JSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/20/2025	06/22/2027	06/24/2025	Exercise		1,152,823	273.61	40,325	2,490	2,268	(222)			2,268		(2,383)				0001
Purchased Call/AIP/AIP100RSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/29/2025	04/08/2025	Exercise		2,581,963	2338.57	86,879		55,880	27,207			55,880		(28,674)				0001
Purchased Call/AIP/AIP100RSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2025	01/15/2025	Exercise		2,557,809	2340.48	85,091		53,904	25,771			53,904		(28,132)				0001
Purchased Call/AIP/AIP100RSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/29/2025	01/10/2025	Exercise		2,890,571	2342.98	90,053		58,137	28,132			58,137		(30,005)				0001
Purchased Call/AIP/AIP100RSII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/02/2025	02/18/2025	Exercise		980,943	2342.98	32,130		16,557	5,752			16,557		(10,805)				0001
Purchased Call/AIP/AIP100SS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2025	04/03/2025	Exercise		2,793,701	2327.2	91,619		77,237	46,043			77,237		(31,194)				0001
Purchased Call/AIP/AIP100SS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	01/22/2025	Exercise		2,466,703	2323.57	82,140		72,228	44,223			72,228		(28,005)				0001
Purchased Call/AIP/AIP100SS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/08/2025	04/01/2025	Exercise		2,131,232	2322.32	70,952		65,548	41,110			65,548		(24,439)				0001
Purchased Call/AIP/AIP100SSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/12/2025	06/09/2025	Exercise		2,461,907	2319.61	82,271		96,574	67,861			96,574		(28,714)				0001
Purchased Call/AIP/AIP100SSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2025	01/06/2025	Exercise		2,566,968	2324.1	78,425		99,310	71,697			99,310		(27,613)				0001
Purchased Call/AIP/AIP100SSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	01/22/2025	Exercise		3,647,159	2317.63	129,194		145,899	99,387			145,899		(46,512)				0001
Purchased Call/AIP/AIP100SSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	06/13/2025	Exercise		2,239,620	2329.52	71,905		78,574	53,349			78,574		(25,225)				0001
Purchased Call/AIP/AIP100SSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2025	01/22/2025	Exercise		680,847	2319.76	22,473		27,883	19,890			27,883		(7,993)				0001
Purchased Call/AIP/AIP100SSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/15/2025	02/11/2025	Exercise		3,492,505	2319.76	112,400		147,152	107,315			147,152		(39,837)				0001
Purchased Call/AIP/AIP100SSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	05/21/2025	Exercise		1,543,887	2309.73	48,781		76,583	59,060			76,583		(17,524)				0001
Purchased Call/SPX/SPXA17DSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2019	11/21/2025	11/25/2025	Exercise		2,620,000	3110.29	449,854		2,942,129				(1,973,544)			2,492,275			0001
Purchased Call/AIP/AIP2009S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2025	02/18/2025	Exercise		5,010,732	2386.49	128,275		837	(72,665)			837		(73,502)				0001
Purchased Call/AIP/AIP2009SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2025	01/09/2025	Exercise		5,874,310	2365.32	150,970		11,964	(77,454)			11,964		(89,417)				0001
Purchased Call/AIP/AIP100SSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	02/18/2025	Exercise		2,482,195	2292.36	81,703		145,311	115,869			145,311		(29,442)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100SSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/22/2025	04/28/2025	Exercise		1,729,694	2289.33	57,827		106,833	85,819			106,833		(21,014)				0001
Purchased Call/AIP/AIP100TS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2025	02/21/2025	Exercise		3,240,412	2290.69	98,647		167,995	131,658			167,995		(36,337)				0001
Purchased Call/AIP/AIP100TS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/26/2025	01/10/2025	Exercise		2,623,411	2277.27	87,332		161,981	129,814			161,981		(32,166)				0001
Purchased Call/AIP/AIP100TSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	05/19/2025	Exercise		2,302,288	2283.77	74,710		134,985	107,331			134,985		(27,653)				0001
Purchased Call/AIP/AIP100TSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	10/01/2025	01/21/2025	Exercise		881,329	2280.33	27,717		57,007	46,611			57,007		(10,396)				0001
Purchased Call/AIP/AIP100TSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/30/2025	02/18/2025	Exercise		697,754	2280.33	23,305		45,170	36,463			45,170		(8,707)				0001
Purchased Call/AIP/AIP100TSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/29/2025	01/22/2025	Exercise		2,048,839	2280.33	62,020		125,302	102,143			125,302		(23,159)				0001
Purchased Call/AIP/AIP100TSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/03/2025	03/10/2025	Exercise		2,241,742	2254.49	76,267		176,151	147,307			176,151		(28,844)				0001
Purchased Call/AIP/AIP100TSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	02/06/2025	Exercise		3,480,217	2261.4	122,104		264,464	217,347			264,464		(47,117)				0001
Purchased Call/AIP/AIP100TSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2025	01/22/2025	Exercise		1,909,792	2272.65	64,734		147,621	122,712			147,621		(24,909)				0001
Purchased Call/AIP/AIP100TSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/06/2025	01/14/2025	Exercise		2,401,381	2272.65	85,038		175,652	142,224			175,652		(33,429)				0001
Purchased Call/AIP/AIP200ASB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/19/2025	01/21/2025	Exercise		7,786,811	2390.28	197,718		2,451	(123,077)			2,451		(125,528)				0001
Purchased Call/SPX/SPXC05CS1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	02/25/2025	Expire		34,886,000	6013.13	10,239,041												0001
Purchased Call/SPX/SPXC05ES1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/11/2025	03/07/2031	03/13/2025	Expire		1,846,464	5770	491,648												0001
Purchased Call/SPX/SPXC05WSZ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2031	07/24/2025	Expire		3,243,000	6309.62	908,040												0001
Purchased Call/SPX/SPXD053SV		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	09/10/2025	Expire		8,472,000	6495.15	2,325,564												0001
Purchased Call/SPX/SPXD056S7		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/23/2025	09/22/2031	09/25/2025	Expire		6,031,069	6694	1,716,621												0001
Purchased Call/SPX/SPXD058SZ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	10/10/2025	Expire		33,099,000	6753.72	9,608,640												0001
Purchased Call/SPX/SPXD05JSJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/24/2025	11/21/2031	11/26/2025	Expire		1,782,807	6603	534,557												0001
Purchased Call/AIP/AIP2000SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2026	05/28/2025	Exercise		5,485,524	2335.54	125,841	8,666	10,374	1,708			10,374		(8,325)				0001
Purchased Call/AIP/AIP2000SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/27/2026	05/29/2025	Exercise		5,064,712	2342.29	120,904	4,709	6,130	1,421			6,130		(4,747)				0001
Purchased Call/SPX/SPXN131SZ		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	02/24/2025	02/21/2031	02/26/2025	Expire		2,892,316	6013	843,482												0001
Purchased Call/SPX/SPXO135SN		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	09/22/2025	09/22/2031	09/24/2025	Expire		2,434,000	6693.75	119,266												0001
Purchased Call/SRM/SRM013184		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	01/08/2025	01/08/2031	01/10/2025	Expire		2,381,000	100	732,872												0001
Purchased Call/SRM/SRM013 1SJ		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	11/07/2025	11/07/2031	11/12/2025	Expire		2,912,000	100	873,018												0001
Purchased Call/AIP/AIP100TST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/07/2025	06/13/2025	Exercise		1,256,880	2272.65	41,351		91,150	75,280			91,150		(15,869)				0001
Purchased Call/AIP/AIP100TSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/09/2025	02/18/2025	Exercise		3,806,800	2276.01	134,137		288,154	236,329			288,154		(51,824)				0001
Purchased Call/AIP/AIP100TSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/10/2025	01/27/2025	Exercise		3,083,457	2288.08	100,814		156,271	117,091			156,271		(39,181)				0001
Purchased Call/AIP/AIP100US4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2025	01/17/2025	Exercise		697,412	2271.68	23,509		48,446	39,185			48,446		(9,261)				0001
Purchased Call/AIP/AIP100US9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2025	03/11/2025	Exercise		1,407,366	2271.68	46,302		93,582	75,392			93,582		(18,190)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100USC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/17/2025	04/14/2025	Exercise		2,800,932	2289.62	88,102		166,179	131,234			166,179		(34,945)				0001
Purchased Call/AIP/AIP100USD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	01/28/2025	Exercise		3,896,620	2285.81	123,685		225,211	176,232			225,211		(48,979)				0001
Purchased Call/AIP/AIP100USF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	01/22/2025	Exercise		3,475,102	2270.32	110,129		241,021	197,211			241,021		(43,810)				0001
Purchased Call/AIP/AIP100USL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/20/2025	01/17/2025	Exercise		2,125,795	2248.49	68,776		177,662	150,010			177,662		(27,652)				0001
Purchased Call/AIP/AIP100USM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2025	05/23/2025	Exercise		780,495	2248.49	25,776		64,045	53,646			64,045		(10,400)				0001
Purchased Call/AIP/AIP100USN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2025	03/05/2025	Exercise		1,091,031	2248.49	35,895		89,553	75,106			89,553		(14,447)				0001
Purchased Call/AIP/AIP100USP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/23/2025	05/19/2025	Exercise		5,027,462	2242.5	173,070		438,690	368,547			438,690		(70,143)				0001
Purchased Call/AIP/AIP100USR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/24/2025	05/19/2025	Exercise		2,511,792	2253.12	77,586		211,741	180,178			211,741		(31,563)				0001
Purchased Call/AIP/AIP100USV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	02/07/2025	Exercise		1,961,565	2238.6	65,061		175,164	148,398			175,164		(26,766)				0001
Purchased Call/AIP/AIP100USZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/29/2025	05/23/2025	Exercise		530,391	2229.56	17,503		51,566	44,339			51,566		(7,227)				0001
Purchased Call/AIP/AIP100VS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2025	01/15/2025	Exercise		5,999,007	2231.62	206,375		556,512	470,862			556,512		(85,649)				0001
Purchased Call/AIP/AIP2000S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	06/01/2026	06/03/2025	Exercise		5,208,113	2342.13	121,379	7,016	8,529	1,514			8,529		(6,796)				0001
Purchased Call/AIP/AIP100VS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/31/2025	01/21/2025	Exercise		3,499,035	2237.56	117,005		321,679	273,012			321,679		(48,666)				0001
Purchased Call/AIP/AIP100VS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2025	02/14/2025	Exercise		3,905,102	2242.49	140,244		344,970	286,441			344,970		(58,529)				0001
Purchased Call/AIP/AIP100VS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	01/17/2025	Exercise		2,104,723	2263.55	72,499		165,282	134,923			165,282		(30,359)				0001
Purchased Call/AIP/AIP100VSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/03/2025	01/06/2025	Exercise		2,978,866	2280.08	97,231		215,421	174,458			215,421		(40,963)				0001
Purchased Call/AIP/AIP100VSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/06/2025	01/10/2025	Exercise		4,724,611	2276.51	159,467		309,377	241,246			309,377		(68,131)				0001
Purchased Call/AIP/AIP100VSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/07/2025	01/15/2025	Exercise		2,336,511	2276.96	76,431		152,537	120,003			152,537		(32,533)				0001
Purchased Call/AIP/AIP100VSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2025	01/21/2025	Exercise		3,610,368	2275.08	111,479		239,868	192,244			239,868		(47,623)				0001
Purchased Call/AIP/AIP100VSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	01/10/2025	Exercise		4,795,264	2265.89	162,958		339,413	269,671			339,413		(69,742)				0001
Purchased Call/AIP/AIP100VSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2025	01/28/2025	Exercise		1,095,931	2274.31	36,166		78,748	63,149			78,748		(15,599)				0001
Purchased Call/AIP/AIP100VSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/12/2025	02/14/2025	Exercise		2,554,501	2274.31	90,693		185,776	146,288			185,776		(39,488)				0001
Purchased Call/AIP/AIP100VST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	01/10/2025	Exercise		1,950,327	2274.31	68,298		138,271	108,564			138,271		(29,708)				0001
Purchased Call/AIP/AIP100VSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2025	02/06/2025	Exercise		2,750,736	2273.95	100,047		175,644	132,220			175,644		(43,424)				0001
Purchased Call/AIP/AIP100WS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	01/15/2025	Exercise		2,369,400	2294.25	79,845		128,916	93,778			128,916		(35,138)				0001
Purchased Call/AIP/AIP100WS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2025	05/21/2025	Exercise		785,687	2297.12	26,878		35,533	23,635			35,533		(11,897)				0001
Purchased Call/AIP/AIP100WS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	02/26/2025	Exercise		500,868	2297.12	16,579		24,012	16,689			24,012		(7,323)				0001
Purchased Call/AIP/AIP100WS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2025	02/18/2025	Exercise		4,082,173	2299.8	136,969		157,000	95,889			157,000		(61,111)				0001
Purchased Call/CSII/CSII100QS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/05/2025	12/06/2027	12/09/2025	Expire		1,530,004	272.19	61,812								243				0001
Purchased Call/SPX/SPX815DSII		N/A	Equity/Index	Suntrust IYD0JBGJIIY9T8IKCSX06	01/22/2024	01/22/2025	01/24/2025	Exercise		5,608,000	4850.43	300,028		560,800				(253,915)				260,772		0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815DSY		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	01/24/2025	Exercise		1,998,000	4850.43	141,858		335,664				(183,430)			193,806			0001
Purchased Call/SRM/SRM0211SD		N/A	Equity/Index	Royal Bank of Canada . ES71P3U3RHIGC71XBU11	02/07/2025	02/07/2031	02/11/2025	Expire		3,237,000	100	987,285												0001
Purchased Call/SRM/SRM0610S1		N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	05/27/2025	Expire		1,414,000	100	428,442												0001
Purchased Call/AIP/AIP100IISB		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/21/2025	04/01/2025	Exercise		3,666,489	2299.36	122,470		157,500	102,753			157,500		(54,747)				0001
Purchased Call/AIP/AIP100IISD		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/21/2025	01/27/2025	Exercise		4,978,377	2301.06	165,561		210,692	136,611			210,692		(74,081)				0001
Purchased Call/AIP/AIP100IISH		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/24/2025	04/07/2025	Exercise		688,901	2302.51	23,029		30,983	20,600			30,983		(10,384)				0001
Purchased Call/AIP/AIP100IISI		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/26/2025	06/02/2025	Exercise		1,270,660	2302.51	42,000		66,892	47,901			66,892		(18,991)				0001
Purchased Call/AIP/AIP100IISK		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	02/24/2025	Exercise		2,599,922	2299.76	91,679		142,014	99,933			142,014		(42,081)				0001
Purchased Call/AIP/AIP100IISM		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/28/2025	01/31/2025	Exercise		2,792,997	2301.41	97,999		154,550	109,426			154,550		(45,125)				0001
Purchased Call/AIP/AIP100IISO		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/28/2025	02/06/2025	Exercise		4,839,444	2305.13	168,144		259,385	182,477			259,385		(76,908)				0001
Purchased Call/AIP/AIP100IISQ		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	02/06/2025	Exercise		9,286,803	2310.24	324,232		483,736	334,887			483,736		(148,849)				0001
Purchased Call/AIP/AIP100IISU		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2025	02/06/2025	Exercise		1,406,274	2323.31	46,711		61,844	40,321			61,844		(21,523)				0001
Purchased Call/AIP/AIP100IISV		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/01/2025	01/06/2025	Exercise		1,883,254	2323.31	63,478		83,439	54,035			83,439		(29,403)				0001
Purchased Call/AIP/AIP100IISW		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2025	01/22/2025	Exercise		659,403	2323.31	21,958		30,034	19,913			30,034		(10,121)				0001
Purchased Call/AIP/AIP100IISY		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2025	04/01/2025	Exercise		4,103,592	2321.95	140,189		197,885	132,367			197,885		(65,518)				0001
Purchased Call/AIP/AIP100XS0		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/05/2025	03/07/2025	Exercise		2,504,300	2314.96	85,553		128,264	88,261			128,264		(40,003)				0001
Purchased Call/AIP/AIP100XS2		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2025	02/12/2025	Exercise		2,529,297	2313.92	88,168		133,005	91,796			133,005		(41,209)				0001
Purchased Call/AIP/AIP100XS4		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	02/05/2025	Exercise		3,406,056	2321.43	121,118		168,329	111,507			168,329		(56,822)				0001
Purchased Call/AIP/AIP100XS9		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2025	01/15/2025	Exercise		2,034,971	2328.27	71,207		90,335	56,661			90,335		(33,674)				0001
Purchased Call/AIP/AIP100XSD		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/11/2025	05/15/2025	Exercise		2,780,019	2335.64	97,141		124,612	78,181			124,612		(46,431)				0001
Purchased Call/AIP/AIP100XSE		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/12/2025	01/27/2025	Exercise		2,869,525	2335.09	108,225		114,553	63,008			114,553		(51,545)				0001
Purchased Call/AIP/AIP100XSG		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2025	02/03/2025	Exercise		4,752,033	2358.96	169,542		136,616	55,807			136,616		(80,809)				0001
Purchased Call/AIP/AIP100XSI		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	02/07/2025	Exercise		2,756,838	2379.75	90,910		55,609	12,263			55,609		(43,346)				0001
Purchased Call/AIP/AIP100XSM		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/15/2025	02/14/2025	Exercise		2,676,143	2375.84	89,773		55,629	12,508			55,629		(43,120)				0001
Purchased Call/AIP/AIP100XSO		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/17/2025	01/27/2025	Exercise		1,981,112	2375.84	66,387		31,555	(430)			31,555		(31,985)				0001
Purchased Call/AIP/AIP100XSQ		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/18/2025	08/01/2025	Exercise		2,798,968	2376.44	96,123		50,187	3,689			50,187		(46,498)				0001
Purchased Call/AIP/AIP100XSS		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/19/2025	01/15/2025	Exercise		1,825,038	2386.48	59,251		32,116	3,330			32,116		(28,786)				0001
Purchased Call/AIP/AIP100XSU		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/19/2025	01/15/2025	Exercise		2,737,810	2365.41	94,813		73,071	27,070			73,071		(46,001)				0001
Purchased Call/AIP/AIP100XSW		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2025	01/30/2025	Exercise		5,320,078	2379.16	178,921		113,143	25,968			113,143		(87,175)				0001
Purchased Call/AIP/AIP100YS0		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2025	01/22/2025	Exercise		2,928,838	2378.89	98,352		67,316	19,049			67,316		(48,267)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100YS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2023	12/26/2025	06/25/2025	Exercise		5,983,825	2385.79	192,985		139,079	43,250			139,079		(95,829)				0001
Purchased Call/AIP/AIP100YS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/26/2025	01/27/2025	Exercise		4,777,540	2385.46	151,249		109,700	34,534			109,700		(75,165)				0001
Purchased Call/SPX/SPX815F5II		N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/08/2024	02/07/2025	02/11/2025	Exercise		3,568,000	4997.91	188,034		356,800				(154,538)				168,766		0001
Purchased Call/SPX/SPX815KSQ		N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	04/22/2024	04/22/2025	04/24/2025	Exercise		4,551,000	5010.6	276,246		251,737				(207,309)				(24,508)		0001
Purchased Call/SPX/SPX9156RR		N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire		2,747,000	5770.2	169,490												0001
Purchased Call/SPX/SPX9215SL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Exercise		3,166,000	5010.6	155,451		175,126				(103,385)				19,676		0001
Purchased Call/SPX/SPX9215SM		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Exercise		2,184,000	5010.6	141,523		120,807				(113,723)				(20,716)		0001
Purchased Call/MAB/MAB4130SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	08/11/2025	Exercise		70,153	276.11	1,543		.46	(880)			46		(927)				0001
Purchased Call/SPX/SPXB05USG		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	09/24/2025	Exercise		3,491,000	5702.55	221,329		453,830				(36,432)				232,501		0001
Purchased Call/SPX/SPXB05II9		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	10/10/2025	Exercise		7,582,000	5751.13	483,732		917,422				(31,864)				433,690		0001
Purchased Call/SPX/SPXB212S5		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	09/24/2025	Expire		3,384,000	6693.75	271,058												0001
Purchased Call/SPX/SPXB216S7		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	11/25/2025	Expire		4,540,000	6602.99	355,482												0001
Purchased Call/SPX/SPXC055S0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	12/10/2025	Exercise		1,469,000	6090.27	116,639		182,408				36,197				65,770		0001
Purchased Call/SPX/SPXD052SU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Expire		2,755,000	6466.91	210,482												0001
Purchased Call/SPX/SPXD05CS9		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire		5,937,000	6699.4	439,932												0001
Purchased Call/AIP/AIP100YSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/29/2025	01/30/2025	Exercise		4,296,425	2378.39	137,189		103,992	35,402			103,992		(68,590)				0001
Purchased Call/AIP/AIP100YSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/31/2025	06/09/2025	Exercise		255,397	2378.39	8,556		5,115	837			5,115		(4,278)				0001
Purchased Call/AIP/AIP100YSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/24/2025	12/29/2025	Exercise		96,749	2378.89	3,161		2,562	995			2,562		(1,567)				0001
Purchased Call/AIP/AIP100YSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	01/02/2026	02/06/2025	Exercise		141,667	2375.76	186,797		3,877	1,495			3,877		(2,768)				0001
Purchased Call/AIP/AIP100YSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2026	01/10/2025	Exercise		160,218	2364.15	118,633		4,904	2,190			4,904		(2,927)				0001
Purchased Call/AIP/AIP100YSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/02/2026	01/21/2025	Exercise		281,875	2360.76	148,503		8,014	3,232			8,014		(4,991)				0001
Purchased Call/AIP/AIP100YSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/05/2026	01/29/2025	Exercise		102,916	2362.63	84,044		3,421	1,661			3,421		(1,962)				0001
Purchased Call/AIP/AIP100YSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/06/2026	09/04/2025	Exercise		9,191	2362.63	27,285		180	.22			180		(239)				0001
Purchased Call/AIP/AIP100YSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/07/2026	01/28/2025	Exercise		93,867	2362.63	26,797		2,578	968			2,578		(1,651)				0001
Purchased Call/AIP/AIP100YSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2026	07/03/2025	Exercise		171,224	2373.16	78,623		3,813	868			3,813		(3,074)				0001
Purchased Call/AIP/AIP100YSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/09/2026	06/04/2025	Exercise		114,579	2368.31	87,873		2,205	229			2,205		(2,137)				0001
Purchased Call/AIP/AIP100YSII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/09/2026	01/10/2025	Exercise		281,051	2370.14	139,076		5,880	1,027			5,880		(5,223)				0001
Purchased Call/SPX/SPX815F5Z		N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/08/2024	02/07/2025	02/11/2025	Exercise		8,071,000	4997.91	602,097		1,614,200				(773,975)				1,012,103		0001
Purchased Call/SPX/SPX815HSE		N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/22/2024	02/21/2025	02/25/2025	Exercise		3,349,000	5087.03	157,403		284,665				(110,088)				127,262		0001
Purchased Call/SPX/SPX815HSH		N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/22/2024	02/21/2025	02/25/2025	Exercise		1,905,000	5087.03	129,540		288,608				(124,428)				159,068		0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8150S4		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	05/22/2024	05/22/2025	05/27/2025	Exercise		3,341,000	5307.01	139,988		242,223				(59,994)			102,235			0001
Purchased Call/SPX/SPX9156S		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire		3,472,000	5770.2	239,915												0001
Purchased Call/SPX/SPXC053R		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	11/25/2025	Exercise		4,843,000	5969.34	299,782		514,088				35,880			214,306			0001
Purchased Call/AIP/AIP100YSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/09/2026	01/31/2025	Exercise		120,617	2367.36	102,523		3,328	1,234			3,328		(2,384)				0001
Purchased Call/AIP/AIP100ZS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2026	02/11/2025	Exercise		92,001	2366.29	34,073		2,407	794			2,407		(1,719)				0001
Purchased Call/AIP/AIP100ZS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/12/2026	01/09/2025	Exercise		268,787	2366.29	110,345		5,516	811			5,516		(4,922)				0001
Purchased Call/AIP/AIP100ZS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/16/2026	01/29/2025	Exercise		153,240	2362.26	160,740		5,206	2,506			5,206		(2,949)				0001
Purchased Call/AIP/AIP100ZSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/16/2026	01/30/2025	Exercise		178,768	2355.93	120,972		5,139	1,994			5,139		(3,412)				0001
Purchased Call/AIP/AIP100ZSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	06/27/2025	Exercise		192,649	2357.43	127,191		6,294	2,891			6,294		(3,714)				0001
Purchased Call/AIP/AIP100ZSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	02/06/2025	Exercise		181,726	2362.53	83,099		5,816	2,611			5,816		(3,378)				0001
Purchased Call/AIP/AIP100ZSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/20/2026	02/06/2025	Exercise		100,715	2362.53	21,658		3,037	1,246			3,037		(1,840)				0001
Purchased Call/AIP/AIP100ZSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2026	03/11/2025	Exercise		204,534	2363.74	139,602		4,666	972			4,666		(3,887)				0001
Purchased Call/AIP/AIP100ZSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/23/2026	01/22/2025	Exercise		261,125	2365.91	148,775		8,602	3,930			8,602		(4,926)				0001
Purchased Call/AIP/AIP100ZSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2026	01/30/2025	Exercise		311,817	2364.04	135,683		8,433	2,864			8,433		(5,834)				0001
Purchased Call/AIP/AIP100ZSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/26/2026	01/30/2025	Exercise		348,519	2361.72	176,889		10,134	3,833			10,134		(6,607)				0001
Purchased Call/SPX/SPXD05CSA		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire		2,696,000	6699.4	205,435												0001
Purchased Call/SPX/SPXD05PSV		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	12/24/2025	Expire		2,449,000	6878.49	195,430												0001
Purchased Call/SPX/SPXD170SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	08/26/2025	Exercise		7,154,000	5570.64	442,833		858,480				(117,447)			415,647			0001
Purchased Call/SPX/SPXD173SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	10/10/2025	Exercise		1,625,000	5751.13	86,613		151,125				(5,853)			64,513			0001
Purchased Call/SPX/SPXD17QS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire		9,532,000	6000.36	611,954												0001
Purchased Call/SPX/SPXD17SSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		12,718,000	5967.84	827,942												0001
Purchased Call/SPX/SPXD17XS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire		3,982,000	6225.52	318,958												0001
Purchased Call/SPX/SPXE17LSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		1,375,000	6728.8	118,113												0001
Purchased Call/SPX/SPXI100CSS		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/22/2024	10/22/2025	10/24/2025	Exercise		2,470,000	5851.2	153,634		296,400				2,384			142,766			0001
Purchased Call/MAB/MAB4132S1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/23/2024	08/25/2025	08/27/2025	Expire		179,182	281.07	3,960		(2,574)				(2,574)						0001
Purchased Call/AIP/AIP200PST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/23/2026	06/25/2025	Exercise		7,098,022	2345.55	160,394	13,573	19,416	5,843			19,416		(13,593)				0001
Purchased Call/SPX/SPXC054SY		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	12/10/2025	Exercise		1,404,000	6090.27	96,034		174,337				25,574			78,304			0001
Purchased Call/SPX/SPXD054S3		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	09/10/2025	Expire		5,202,000	6495.15	369,342												0001
Purchased Call/SPX/SPXG00WSM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/08/2024	01/08/2025	01/10/2025	Exercise		5,681,000	4763.54	301,661		556,738				(254,159)			255,077			0001
Purchased Call/AIP/AIP100ZSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/27/2026	10/31/2025	Exercise		10,061	2361.72	8,094		440	258			440		(203)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100ZSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/29/2026	01/17/2025	Exercise		187,508	2371.42	120,148		4,719	1,313			4,719		(3,568)				0001
Purchased Call/AIP/AIP100ZSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/30/2026	02/14/2025	Exercise		329,630	2371.27	129,674		7,764	1,760			7,764		(6,205)				0001
Purchased Call/AIP/AIP2000S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/30/2026	01/14/2025	Exercise		255,932	2355.35	112,515		8,377	3,709			8,377		(4,907)				0001
Purchased Call/AIP/AIP2000S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/30/2026	01/14/2025	Exercise		262,107	2367.51	89,716		6,633	1,832			6,633		(5,016)				0001
Purchased Call/AIP/AIP2000S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/02/2026	02/11/2025	Exercise		170,668	2372.04	104,604		4,189	1,058			4,189		(3,306)				0001
Purchased Call/AIP/AIP2000S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2026	02/24/2025	Exercise		51,687	2372.04	21,584		1,807	855			1,807		(1,007)				0001
Purchased Call/AIP/AIP2000SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/05/2026	02/12/2025	Exercise		83,945	2365.31	161,416		2,375	827			2,375		(1,776)				0001
Purchased Call/AIP/AIP2000SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/06/2026	01/31/2025	Exercise		189,325	2369.53	111,997		4,351	852			4,351		(3,664)				0001
Purchased Call/AIP/AIP2000SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/06/2026	02/18/2025	Exercise		199,910	2371.97	135,748		4,886	1,186			4,886		(4,016)				0001
Purchased Call/AIP/AIP2000SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/06/2026	02/03/2025	Exercise		319,969	2373.66	103,375		7,513	1,566			7,513		(6,162)				0001
Purchased Call/AIP/AIP2000SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2026	04/23/2025	Exercise		169,429	2378.62	25,824		2,413	(754)			2,413		(3,222)				0001
Purchased Call/AIP/AIP2000SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/12/2026	01/27/2025	Exercise		202,714	2380.95	145,378		5,113	1,557			5,113		(3,762)				0001
Purchased Call/AIP/AIP2000ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/13/2026	03/11/2025	Exercise		285,481	2374.85	92,567		4,937	(423)			4,937		(5,559)				0001
Purchased Call/AIP/AIP2000SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	02/18/2025	Exercise		394,190	2384.12	113,340		9,754	2,312			9,754		(7,787)				0001
Purchased Call/AIP/AIP2000SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	03/11/2025	Exercise		88,370	2380.01	104,073		1,987	322			1,987		(1,864)				0001
Purchased Call/AIP/AIP2001S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/19/2026	01/28/2025	Exercise		120,214	2380.01	161,946		2,837	560			2,837		(2,498)				0001
Purchased Call/AIP/AIP2001S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/18/2026	04/08/2025	Exercise		81,063	2380.01	28,119		1,091	(450)			1,091		(1,612)				0001
Purchased Call/AIP/AIP2001S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/20/2026	01/27/2025	Exercise		224,317	2375.99	137,249		5,608	1,330			5,608		(4,499)				0001
Purchased Call/AIP/AIP2001S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	04/08/2025	Exercise		105,170	2380.49	101,987		1,767	(235)			1,767		(2,254)				0001
Purchased Call/AIP/AIP2001S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	02/06/2025	Exercise		111,570	2393.18	82,334		2,516	383			2,516		(2,315)				0001
Purchased Call/AIP/AIP2001SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/23/2026	01/28/2025	Exercise		414,363	2395.99	88,252		8,657	700			8,657		(8,090)				0001
Purchased Call/AIP/AIP2001SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/26/2026	02/06/2025	Exercise		430,541	2389.77	177,380		8,924	619			8,924		(8,550)				0001
Purchased Call/AIP/AIP2001SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/27/2026	02/21/2025	Exercise		120,193	2392.38	76,213		3,144	820			3,144		(2,435)				0001
Purchased Call/AIP/AIP2001SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	01/09/2025	Exercise		82,170	2390.04	61,373		2,232	642			2,232		(1,737)				0001
Purchased Call/AIP/AIP2001SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	03/17/2025	Exercise		155,950	2395.92	105,790		2,620	(461)			2,620		(3,346)				0001
Purchased Call/AIP/AIP2001SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/02/2026	01/31/2025	Exercise		171,804	2401.18	48,750		2,980	(385)			2,980		(3,483)				0001
Purchased Call/AIP/AIP2001SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/03/2026	01/31/2025	Exercise		41,108	2401.18	31,324		1,125	319			1,125		(888)				0001
Purchased Call/SPX/SPXI00MS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2025	12/24/2025	Exercise		1,722,000	5930.85	126,050		265,188				11,607			139,138			0001
Purchased Call/SPX/SPXI00NSB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	01/10/2025	Expire		1,599,000	5918.25	114,169												0001
Purchased Call/SPX/SPXJ00ES3		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/08/2026	07/10/2025	Expire		5,071,000	6225.52	315,416												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00GS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/22/2025	07/22/2026	07/24/2025	Expire		3,307,000	6309.62	239,096												0001
Purchased Call/SPX/SPXJ00GSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Expire		4,028,000	6693.75	287,599												0001
Purchased Call/SPX/SPXJ00RSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire		4,150,000	6753.72	303,365												0001
Purchased Call/SPX/SPXM130S8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2024	08/22/2025	08/26/2025	Exercise		1,527,000	5570.64	112,845		245,682				(32,825)			132,836			0001
Purchased Call/SPX/SPX915DS0		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/08/2025	08/06/2027	08/12/2025	Expire		2,416,000	6389.45	230,728												0001
Purchased Call/AIP/AIP2001SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	02/03/2025	Exercise		355,351	2401.18	110,644		6,479	(439)			6,479		(7,106)				0001
Purchased Call/AIP/AIP2001SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	03/04/2026	03/10/2025	Exercise		589,121	2400.07	146,424		9,480	(2,061)			9,480		(11,720)				0001
Purchased Call/AIP/AIP2001SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/06/2026	03/14/2025	Exercise		379,762	2397.64	99,543		6,669	(828)			6,669		(7,703)				0001
Purchased Call/AIP/AIP2002S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2026	04/08/2025	Exercise		104,981	2411.14	112,882		1,209	(872)			1,209		(2,381)				0001
Purchased Call/AIP/AIP2002S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/09/2026	01/17/2025	Exercise		292,120	2407.45	96,327		4,213	(1,602)			4,213		(6,042)				0001
Purchased Call/AIP/AIP2002S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	02/18/2025	Exercise		290,820	2407.45	91,199		5,349	(423)			5,349		(5,955)				0001
Purchased Call/AIP/AIP2002S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/10/2026	03/14/2025	Exercise		106,024	2407.45	37,233		1,474	(644)			1,474		(2,211)				0001
Purchased Call/AIP/AIP2002S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/11/2026	01/15/2025	Exercise		226,441	2408.18	145,223		3,575	(947)			3,575		(4,715)				0001
Purchased Call/AIP/AIP2002S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/12/2026	04/01/2025	Exercise		162,745	2413.54	84,645		1,869	(1,388)			1,869		(3,392)				0001
Purchased Call/AIP/AIP2002SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	01/15/2025	Exercise		223,019	2405.56	164,856		3,602	(877)			3,602		(4,888)				0001
Purchased Call/AIP/AIP2002SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/13/2026	01/06/2025	Exercise		131,173	2400.68	119,736		2,314	(317)			2,314		(2,881)				0001
Purchased Call/AIP/AIP2002SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/16/2026	05/19/2025	Exercise		130,573	2400.68	31,127		1,812	(822)			1,812		(2,707)				0001
Purchased Call/AIP/AIP2002SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/18/2026	06/27/2025	Exercise		185,638	2407.13	152,408		2,858	(898)			2,858		(3,962)				0001
Purchased Call/AIP/AIP2002SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/19/2026	04/03/2025	Exercise		74,544	2412.42	69,266		1,066	(446)			1,066		(1,617)				0001
Purchased Call/AIP/AIP2002SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/20/2026	07/23/2025	Exercise		16,580	2423.94	59,321		191	(146)			191		(459)				0001
Purchased Call/AIP/AIP2002SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2026	01/27/2025	Exercise		316,199	2426.51	139,598		4,523	(1,930)			4,523		(6,816)				0001
Purchased Call/AIP/AIP2002SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2026	01/21/2025	Exercise		210,393	2419.7	101,539		3,998	(302)			3,998		(4,495)				0001
Purchased Call/AIP/AIP2002SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/23/2026	02/18/2025	Exercise		144,142	2419.7	46,015		3,817	855			3,817		(3,075)				0001
Purchased Call/AIP/AIP2002SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/25/2026	01/30/2025	Exercise		762,994	2419.36	183,831		9,672	(6,011)			9,672		(15,934)				0001
Purchased Call/AIP/AIP2002SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2026	01/27/2025	Exercise		251,513	2416.3	82,824		3,939	(1,242)			3,939		(5,289)				0001
Purchased Call/AIP/AIP2003S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/27/2026	02/14/2025	Exercise		252,717	2437.24	74,764		2,753	(2,480)			2,753		(5,376)				0001
Purchased Call/AIP/AIP2003S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/30/2026	04/21/2025	Exercise		264,520	2442.02	46,353		3,142	(2,372)			3,142		(5,612)				0001
Purchased Call/SPX/SPXA211SR		N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	01/10/2025	Expire		2,374,000	5918.25	322,864												0001
Purchased Call/SPX/SPXA21NSI		N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	02/25/2025	Expire		1,034,000	6013.13	65,349												0001
Purchased Call/SPX/SPXA21NSJ		N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	02/25/2025	Expire		2,417,000	6013.13	192,877												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21IISR		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	06/24/2025	Expire		1,129,000	5967.84	152,867												0001
Purchased Call/SPX/SPXA212SD		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2027	07/24/2025	Expire		1,452,000	6309.62	192,245												0001
Purchased Call/SPX/SPXC05DSX		N/A	Equity/Index	SocieteGeneral . O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	03/11/2025	Expire		1,259,000	5770.2	140,756												0001
Purchased Call/SPX/SPXC05DSY		N/A	Equity/Index	SocieteGeneral . O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	03/11/2025	Expire		2,184,000	5770.2	287,851												0001
Purchased Call/AIP/AIP2003S6		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	02/06/2025	Exercise		521,298	2442.02	252,661		5,610	(5,197)			5,610		(11,344)				0001
Purchased Call/AIP/AIP2003S8		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/01/2024	04/01/2026	02/06/2025	Exercise		356,073	2433.69	130,374		5,330	(2,326)			5,330		(7,818)				0001
Purchased Call/AIP/AIP2003SA		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/02/2026	02/24/2025	Exercise		132,541	2420.4	87,615		2,338	(518)			2,338		(2,981)				0001
Purchased Call/AIP/AIP2003SC		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	05/19/2025	Exercise		54,163	2423.4	74,777		819	(346)			819		(1,331)				0001
Purchased Call/AIP/AIP2003SE		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/02/2026	01/31/2025	Exercise		234,138	2402.89	96,013		4,568	(490)			4,568		(5,299)				0001
Purchased Call/AIP/AIP2003SH		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	05/15/2025	Exercise		179,437	2417.64	44,509		3,040	(869)			3,040		(4,014)				0001
Purchased Call/AIP/AIP2003SI		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	01/10/2025	Exercise		429,566	2417.64	155,034		6,294	(2,999)			6,294		(9,593)				0001
Purchased Call/AIP/AIP2003SL		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2026	02/20/2025	Exercise		471,757	2417.78	141,450		10,064	(205)			10,064		(10,448)				0001
Purchased Call/AIP/AIP2003SN		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/09/2026	01/29/2025	Exercise		94,035	2417.34	56,679		2,282	230			2,282		(2,128)				0001
Purchased Call/AIP/AIP2003SR		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2026	02/12/2025	Exercise		144,685	2410.62	84,356		2,820	(347)			2,820		(3,384)				0001
Purchased Call/AIP/AIP2003SU		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	05/19/2025	Exercise		430,918	2388.55	126,689		7,668	(1,777)			7,668		(9,726)				0001
Purchased Call/MAB/MAB4132SS		N/A	Equity/Index	BNPParibas . R0MUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	09/10/2025	Exercise		508,698	279.08	11,242		6,542	(1,201)			6,542		(7,743)				0001
Purchased Call/MAB/MAB4132ST		N/A	Equity/Index	BNPParibas . R0MUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	09/09/2025	Exercise		120,810	279.08	2,670		1,001	(831)			1,001		(1,832)				0001
Purchased Call/SPX/SPXC05GSE		N/A	Equity/Index	SocieteGeneral . O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	03/25/2025	Expire		4,322,000	5667.56	553,216												0001
Purchased Call/SPX/SPXC05JSO		N/A	Equity/Index	SocieteGeneral . O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	04/10/2025	Expire		1,376,000	4982.77	152,048												0001
Purchased Call/SPX/SPXJ00GSY		N/A	Equity/Index	UBS . 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2027	09/24/2025	Expire		1,419,000	6693.75	177,659												0001
Purchased Call/SPX/SPXJ00RSH		N/A	Equity/Index	UBS . 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2027	10/10/2025	Expire		1,335,000	6753.72	130,296												0001
Purchased Call/SPX/SPXJ00RSI		N/A	Equity/Index	UBS . 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2027	10/10/2025	Expire		1,917,000	6753.72	226,014												0001
Purchased Call/SPX/SPXJ13CSB		N/A	Equity/Index	BNPParibas . R0MUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	08/26/2025	Exercise		1,210,000	4387.55	175,692		573,447				(274,310)			397,755			0001
Purchased Call/RTY/RTY005GSE		N/A	Equity/Index	SocieteGeneral . O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	09/24/2025	Expire		1,357,000	2463.34	83,048												0001
Purchased Call/AIP/AIP2003SV		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/13/2026	03/05/2025	Exercise		259,588	2388.55	47,455		6,042	339			6,042		(5,809)				0001
Purchased Call/AIP/AIP2003SY		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/15/2026	04/03/2025	Exercise		297,960	2369.65	161,437		6,512	(53)			6,512		(6,773)				0001
Purchased Call/AIP/AIP2004S0		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/16/2026	01/31/2025	Exercise		66,175	2367.62	74,506		2,313	852			2,313		(1,570)				0001
Purchased Call/AIP/AIP2004S2		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/17/2026	01/22/2025	Exercise		110,200	2357.72	87,141		3,829	1,390			3,829		(2,614)				0001
Purchased Call/AIP/AIP2004S4		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	02/04/2025	Exercise		251,878	2354.66	87,545		8,693	3,113			8,693		(5,798)				0001
Purchased Call/AIP/AIP2004S7		N/A	Equity/Index	HSBCBankPLC . MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	01/06/2025	Exercise		251,871	2343.2	141,008		8,073	2,486			8,073		(5,887)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2004S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/20/2026	02/18/2025	Exercise		95,977	2343.2	48,959		3,408	1,268			3,408		(2,266)				0001
Purchased Call/AIP/AIP2004S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2026	02/24/2025	Exercise		523,237	2343.2	64,830		23,805	12,129			23,805		(11,804)				0001
Purchased Call/AIP/AIP2004SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	02/03/2025	Exercise		697,416	2355.02	132,249		24,942	9,347			24,942		(15,755)				0001
Purchased Call/AIP/AIP2004SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/23/2026	05/09/2025	Exercise		71,668	2371.54	75,944		1,653	47			1,653		(1,731)				0001
Purchased Call/AIP/AIP2004SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/24/2026	01/17/2025	Exercise		119,038	2369.39	84,053		3,492	819			3,492		(2,836)				0001
Purchased Call/AIP/AIP2004SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/24/2026	01/07/2025	Exercise		424,086	2369.99	170,949		11,213	1,678			11,213		(9,917)				0001
Purchased Call/AIP/AIP2004SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	02/07/2025	Exercise		245,189	2379.55	126,668		6,565	1,045			6,565		(5,806)				0001
Purchased Call/AIP/AIP2004SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/27/2026	01/28/2025	Exercise		391,174	2379.55	56,821		8,416	(436)			8,416		(8,971)				0001
Purchased Call/AIP/AIP2004SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/29/2026	04/28/2025	Exercise		644,409	2383.17	126,742		11,057	(3,565)			11,057		(14,766)				0001
Purchased Call/AIP/AIP200HS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2026	01/07/2025	Exercise		7,235,211	2407	134,722	27,782	22,221	(5,561)			22,221		(28,133)				0001
Purchased Call/AIP/AIP2004SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/30/2026	05/07/2025	Exercise		210,810	2366.53	82,067		4,477	(302)			4,477		(4,885)				0001
Purchased Call/AIP/AIP2004SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	05/01/2026	02/18/2025	Exercise		80,398	2359.09	72,673		2,321	494			2,321		(1,977)				0001
Purchased Call/AIP/AIP2004SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2026	01/28/2025	Exercise		167,797	2369.68	112,443		4,751	912			4,751		(4,121)				0001
Purchased Call/AIP/AIP2004SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/01/2026	02/07/2025	Exercise		158,157	2376.51	109,577		4,964	1,340			4,964		(3,855)				0001
Purchased Call/AIP/AIP2004SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2026	02/06/2025	Exercise		146,250	2376.51	76,446		3,296	(73)			3,296		(3,565)				0001
Purchased Call/AIP/AIP2004SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/04/2026	05/30/2025	Exercise		94,704	2376.51	38,311		2,318	138			2,318		(2,277)				0001
Purchased Call/AIP/AIP2005S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/06/2026	04/08/2025	Exercise		227,655	2386.32	108,168		4,898	(358)			4,898		(5,394)				0001
Purchased Call/AIP/AIP2005S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/07/2026	01/24/2025	Exercise		312,877	2385.28	78,143		11,269	4,031			11,269		(7,352)				0001
Purchased Call/AIP/AIP2005S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2026	05/30/2025	Exercise		42,944	2384.48	74,022		774	(221)			774		(1,139)				0001
Purchased Call/AIP/AIP2005S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/08/2026	05/15/2025	Exercise		87,350	2391.83	72,297		1,767	(261)			1,767		(2,216)				0001
Purchased Call/AIP/AIP2005SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2026	01/15/2025	Exercise		254,864	2391.29	63,000		5,431	(525)			5,431		(6,105)				0001
Purchased Call/AIP/AIP2005SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/08/2026	02/18/2025	Exercise		184,584	2391.29	151,139		4,046	(244)			4,046		(4,591)				0001
Purchased Call/AIP/AIP2005SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/13/2026	01/17/2025	Exercise		494,869	2388.25	145,166		13,746	2,192			13,746		(11,731)				0001
Purchased Call/AIP/AIP2005SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/14/2026	01/31/2025	Exercise		227,043	2394.46	75,444		5,516	189			5,516		(5,431)				0001
Purchased Call/AIP/AIP2005SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/15/2026	01/22/2025	Exercise		340,633	2404.41	108,180		8,262	253			8,262		(8,251)				0001
Purchased Call/SPX/SPXA212S5		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	07/24/2025	Expire		818,000	6309.62	40,409												0001
Purchased Call/SPX/SPXB213G9		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	10/10/2025	Expire		1,466,000	6753.72	73,593												0001
Purchased Call/SPX/SPXB215S2		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	11/25/2025	Expire		803,000	6602.99	42,238												0001
Purchased Call/AIP/AIP2001SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/28/2026	01/30/2025	Exercise		3,194,690	2429.66	72,271	5,490	2,161	(3,330)			2,161		(5,658)				0001
Purchased Call/AIP/AIP200RS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/17/2026	07/21/2025	Exercise		8,532,584	2364.77	198,625	11,978	13,460	1,482			13,460		(11,338)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2005SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/15/2026	01/10/2025	Exercise		401,403	2400.16	136,184		7,990	(1,486)			7,990		(9,788)				0001
Purchased Call/AIP/AIP2005SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	03/06/2025	Exercise		137,432	2402.66	111,346		2,505	(734)			2,505		(3,486)				0001
Purchased Call/AIP/AIP2005SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/20/2026	01/23/2025	Exercise		297,549	2403.08	119,118		8,317	1,252			8,317		(7,216)				0001
Purchased Call/AIP/AIP2005SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2026	05/19/2025	Exercise		107,055	2397.12	123,860		2,408	(144)			2,408		(2,842)				0001
Purchased Call/AIP/AIP2005SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2026	04/28/2025	Exercise		95,545	2383.27	71,582		2,370	86			2,370		(2,511)				0001
Purchased Call/AIP/AIP2006S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	02/11/2025	Exercise		477,198	2388.26	167,299		11,415	(7)			11,415		(11,867)				0001
Purchased Call/AIP/AIP2006S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/26/2026	01/15/2025	Exercise		230,610	2388.26	83,877		5,316	(216)			5,316		(5,768)				0001
Purchased Call/AIP/AIP2006S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2026	01/09/2025	Exercise		82,705	2388.26	37,523		2,432	441			2,432		(2,110)				0001
Purchased Call/AIP/AIP2006S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2026	02/06/2025	Exercise		159,822	2381.85	155,816		4,623	779			4,623		(4,076)				0001
Purchased Call/AIP/AIP2006S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2026	02/18/2025	Exercise		133,854	2370.77	95,464		4,313	1,074			4,313		(3,476)				0001
Purchased Call/AIP/AIP2006SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	02/07/2025	Exercise		389,345	2382.19	155,633		9,939	504			9,939		(9,784)				0001
Purchased Call/AIP/AIP2006SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	06/03/2026	02/24/2025	Exercise		573,960	2377.04	108,602		12,675	(1,333)			12,675		(14,130)				0001
Purchased Call/AIP/AIP2006SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/04/2026	01/14/2025	Exercise		302,843	2373.38	109,828		8,536	1,131			8,536		(7,545)				0001
Purchased Call/AIP/AIP2006SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/05/2026	01/14/2025	Exercise		1,422,621	2388.35	132,016		39,478	4,624			39,478		(35,029)				0001
Purchased Call/SRM/SRM013196		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/07/2025	03/07/2031	03/11/2025	Expire		1,240,000	100	372,000												0001
Purchased Call/SPX/SPXC05FSM		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	03/25/2025	Expire		44,572,000	5667.56	12,591,590												0001
Purchased Call/SPX/SPXC05PS5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	05/27/2025	Expire		19,707,000	5842.01	5,752,473												0001
Purchased Call/SPX/SPXD053ST		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	09/10/2025	Expire		43,565,000	6495.15	12,372,460												0001
Purchased Call/SPX/SPXD059S1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	10/10/2025	Expire		14,909,000	6753.72	4,223,720												0001
Purchased Call/SPX/SPXD05JS0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	11/25/2025	Expire		13,272,000	6602.99	3,846,226												0001
Purchased Call/SPX/SPXJ00DSV		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	07/08/2025	07/08/2031	07/10/2025	Expire		35,373,000	6225.52	10,236,946												0001
Purchased Call/AIP/AIP2006SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2026	08/22/2025	Exercise		120,284	2388.01	108,248		3,301	342			3,301		(3,244)				0001
Purchased Call/AIP/AIP2006SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	01/14/2025	Exercise		370,532	2382.84	182,167		10,343	1,241			10,343		(9,506)				0001
Purchased Call/AIP/AIP2006SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/08/2026	01/31/2025	Exercise		480,428	2382.84	86,597		11,670	(185)			11,670		(12,047)				0001
Purchased Call/AIP/AIP2006SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2026	02/07/2025	Exercise		243,336	2382.84	52,230		5,750	(258)			5,750		(6,128)				0001
Purchased Call/AIP/AIP2006SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2026	02/06/2025	Exercise		150,337	2388.19	105,647		3,553	(166)			3,553		(3,861)				0001
Purchased Call/AIP/AIP2006SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/11/2026	01/31/2025	Exercise		187,186	2386.66	94,685		5,128	489			5,128		(4,814)				0001
Purchased Call/AIP/AIP2006SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/12/2026	06/27/2025	Exercise		157,465	2405.14	82,365		3,528	(393)			3,528		(4,072)				0001
Purchased Call/AIP/AIP2006SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/12/2026	01/09/2025	Exercise		202,249	2397.17	109,467		4,872	(185)			4,872		(5,339)				0001
Purchased Call/AIP/AIP2007S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/15/2026	02/18/2025	Exercise		325,552	2394.47	73,304		8,007	(157)			8,007		(8,335)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2007S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/16/2026	04/01/2025	Exercise		295,382	2394.47	75,715		6,333	(1,100)			6,333		(7,613)				0001
Purchased Call/AIP/AIP2007S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	06/09/2025	Exercise		250,629	2394.47	76,309		5,376	(899)			5,376		(6,448)				0001
Purchased Call/AIP/AIP2007S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2026	02/03/2025	Exercise		291,287	2402.17	125,015		6,524	(808)			6,524		(7,585)				0001
Purchased Call/AIP/AIP2007S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/18/2026	01/10/2025	Exercise		425,992	2404.56	103,824		8,481	(2,263)			8,481		(10,961)				0001
Purchased Call/AIP/AIP200JS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/11/2026	02/13/2025	Exercise		3,232,883	2429.82	67,788	8,974	4,303	(4,671)			4,303		(9,115)				0001
Purchased Call/AIP/AIP200RSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/28/2026	07/30/2025	Exercise		9,074,658	2376.5	184,233	24,423	23,827	(596)			23,827		(24,348)				0001
Purchased Call/AIP/AIP2007S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	04/28/2025	Exercise		180,891	2401.32	127,571		4,171	(411)			4,171		(4,913)				0001
Purchased Call/AIP/AIP2007SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2026	05/30/2025	Exercise		319,546	2401.7	61,171		7,579	(545)			7,579		(8,261)				0001
Purchased Call/AIP/AIP2007SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	01/09/2025	Exercise		313,230	2401.7	115,263		8,232	311			8,232		(8,165)				0001
Purchased Call/AIP/AIP2007SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/22/2026	02/14/2025	Exercise		206,018	2401.7	82,889		5,179	(56)			5,179		(5,443)				0001
Purchased Call/AIP/AIP2007SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	01/31/2025	Exercise		144,232	2397.88	70,360		3,588	(92)			3,588		(3,778)				0001
Purchased Call/AIP/AIP2007SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2026	05/21/2025	Exercise		53,997	2397.73	101,096		1,185	(195)			1,185		(1,605)				0001
Purchased Call/AIP/AIP2007SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2026	01/14/2025	Exercise		600,266	2403.95	161,593		16,584	1,125			16,584		(15,838)				0001
Purchased Call/AIP/AIP2007SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	02/18/2025	Exercise		244,626	2403.95	106,276		6,324	54			6,324		(6,494)				0001
Purchased Call/AIP/AIP2007SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/29/2026	06/04/2025	Exercise		240,515	2403.95	91,460		4,734	(1,457)			4,734		(6,420)				0001
Purchased Call/AIP/AIP2007ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2026	01/31/2025	Exercise		174,196	2401.71	100,715		4,168	(339)			4,168		(4,687)				0001
Purchased Call/AIP/AIP2007SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	02/18/2025	Exercise		76,544	2410.82	49,943		2,178	191			2,178		(2,132)				0001
Purchased Call/AIP/AIP2008S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	01/22/2025	Exercise		226,875	2424.66	164,020		3,698	(2,241)			3,698		(6,288)				0001
Purchased Call/AIP/AIP2008S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	07/23/2025	Exercise		28,719	2429.73	79,040		493	(262)			493		(862)				0001
Purchased Call/AIP/AIP2008S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/09/2026	02/06/2025	Exercise		119,022	2428.02	124,923		2,538	(596)			2,538		(3,344)				0001
Purchased Call/AIP/AIP2008S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/10/2026	01/31/2025	Exercise		136,139	2441.08	97,886		2,568	(1,023)			2,568		(3,764)				0001
Purchased Call/SRM/SRM000S2		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/22/2025	08/22/2031	08/26/2025	Expire		3,202,000	100	911,609												0001
Purchased Call/SRM/SRM0170S0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2019	11/07/2025	11/12/2025	Exercise		1,724,000	100	308,596		1,422,247				(781,813)			1,113,651			0001
Purchased Call/SRM/SRM0170SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2031	09/10/2025	Expire		1,942,000	100	552,305												0001
Purchased Call/SRM/SRM0211SL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/22/2025	04/22/2031	04/24/2025	Expire		1,424,000	100	375,366												0001
Purchased Call/AIP/AIP100YSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/06/2025	01/08/2025	Exercise		2,769,654	2362.63	69,465		57,219	56,261			57,219		(958)				0001
Purchased Call/AIP/AIP100ZSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/29/2025	01/17/2025	Exercise		9,174,597	2371.42	227,988		217,570	199,990			217,570		(17,580)				0001
Purchased Call/AIP/AIP2000S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/31/2025	02/04/2025	Exercise		7,668,966	2355.35	200,105		242,766	226,215			242,766		(16,551)				0001
Purchased Call/AIP/AIP2000SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2025	02/12/2025	Exercise		3,743,132	2378.62	93,953		87,873	77,520			87,873		(10,353)				0001
Purchased Call/AIP/AIP2000SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/14/2025	02/19/2025	Exercise		8,878,691	2380.01	220,046		297,845	270,859			297,845		(26,986)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2002S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2025	01/15/2025	Exercise		16,056,388	2407.45	401,669		818	(71,739)			818		(72,556)				0001
Purchased Call/AIP/AIP2008SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2026	01/10/2025	Exercise		225,712	2440.66	69,715		4,318	(1,713)			4,318		(6,201)				0001
Purchased Call/AIP/AIP2008SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2026	02/24/2025	Exercise		338,245	2439.56	176,983		5,407	(3,647)			5,407		(9,284)				0001
Purchased Call/AIP/AIP2008SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	01/28/2025	Exercise		459,865	2420.47	124,612		10,157	(2,161)			10,157		(12,576)				0001
Purchased Call/AIP/AIP2008SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2026	02/26/2025	Exercise		391,586	2408.13	93,707		7,887	(2,646)			7,887		(10,751)				0001
Purchased Call/AIP/AIP2008SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	01/31/2025	Exercise		284,130	2403.4	115,005		5,820	(1,833)			5,820		(7,883)				0001
Purchased Call/AIP/AIP2008SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2026	02/26/2025	Exercise		165,354	2403.4	71,731		4,028	(446)			4,028		(4,655)				0001
Purchased Call/AIP/AIP2008ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/20/2026	02/24/2025	Exercise		124,712	2403.4	44,813		3,663	300			3,663		(3,474)				0001
Purchased Call/AIP/AIP2008SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2026	02/18/2025	Exercise		438,721	2419.46	141,379		8,345	(3,511)			8,345		(12,033)				0001
Purchased Call/AIP/AIP2008SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/23/2026	02/06/2025	Exercise		218,705	2417.7	67,702		4,347	(1,574)			4,347		(6,014)				0001
Purchased Call/AIP/AIP2009S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2026	02/18/2025	Exercise		128,361	2381.47	134,673		4,011	520			4,011		(3,729)				0001
Purchased Call/AIP/AIP2009S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	03/28/2025	Exercise		261,310	2378.14	122,452		6,831	(286)			6,831		(7,416)				0001
Purchased Call/AIP/AIP2009S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/27/2026	03/14/2025	Exercise		215,953	2386.49	191,380		5,970	57			5,970		(6,418)				0001
Purchased Call/MAB/MAB4134SB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2024	10/02/2025	10/06/2025	Exercise		157,282	283.68	3,476		1,827	(797)			1,827		(2,624)				0001
Purchased Call/SRM/SRM02119O		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/08/2025	07/08/2031	07/10/2025	Expire		1,408,000	100	418,458												0001
Purchased Call/SRM/SRM06108S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/21/2031	11/25/2025	Expire		1,003,000	100	301,702												0001
Purchased Call/SPX/SPX8150SV		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	01/24/2025	Exercise		1,558,000	4850.43	71,045		124,640				(52,337)			53,595			0001
Purchased Call/SPX/SPX815DSZ		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	01/24/2025	Exercise		2,678,000	4850.43	197,369		500,786				(281,499)			303,417			0001
Purchased Call/SPX/SPX815MSR		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	05/12/2025	Exercise		2,503,000	5187.67	121,646		225,270				(70,412)			103,624			0001
Purchased Call/SPX/SPX815ZS7		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	01/24/2025	Expire		3,235,000	6086.37	162,397												0001
Purchased Call/AIP/AIP2003SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2025	04/09/2025	Expire		3,979,749	2417.64	100,628			(26,624)			(26,624)						0001
Purchased Call/AIP/AIP2003SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/15/2025	04/17/2025	Expire		5,147,423	2369.65	128,465			(36,882)			(36,882)						0001
Purchased Call/AIP/AIP2007SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/28/2026	09/03/2025	Exercise		18,142,050	2389.74	417,561	22,032	27,169	5,137			27,169		(20,125)				0001
Purchased Call/AIP/AIP2009S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	02/12/2025	Exercise		115,649	2386.49	98,406		3,227	73			3,227		(3,392)				0001
Purchased Call/AIP/AIP2009S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	02/18/2025	Exercise		178,841	2387.09	105,358		4,696	(211)			4,696		(5,044)				0001
Purchased Call/AIP/AIP2009SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/31/2026	04/03/2025	Exercise		38,773	2397.84	81,986		913	(155)			913		(1,231)				0001
Purchased Call/AIP/AIP2009SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2026	02/07/2025	Exercise		305,245	2365.32	72,146		11,011	2,451			11,011		(8,728)				0001
Purchased Call/AIP/AIP2009SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	01/30/2025	Exercise		501,732	2365.32	131,430		16,900	2,889			16,900		(14,286)				0001
Purchased Call/AIP/AIP2009SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2026	01/28/2025	Exercise		402,604	2349.05	126,839		13,817	2,539			13,817		(11,434)				0001
Purchased Call/AIP/AIP2009SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/06/2026	05/30/2025	Exercise		165,502	2355.56	38,533		5,389	745			5,389		(4,689)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2009SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2026	01/22/2025	Exercise		145,182	2346.94	167,307		6,589	2,508			6,589		(4,366)				0001
Purchased Call/AIP/AIP2009SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/07/2026	01/07/2025	Exercise		188,433	2361.31	136,443		7,150	1,847			7,150		(5,645)				0001
Purchased Call/AIP/AIP2009SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	01/27/2025	Exercise		357,557	2363.7	123,472		13,499	3,383			13,499		(10,421)				0001
Purchased Call/AIP/AIP2009SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2026	04/03/2025	Exercise		498,860	2361.58	150,344		17,027	2,908			17,027		(14,301)				0001
Purchased Call/AIP/AIP200AS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/13/2026	03/13/2025	Exercise		315,013	2371.91	62,017		5,199	(626)			5,199		(5,896)				0001
Purchased Call/AIP/AIP200AS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/14/2026	01/22/2025	Exercise		299,352	2373.17	99,863		9,067	552			9,067		(8,682)				0001
Purchased Call/AIP/AIP200AS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	03/24/2025	Exercise		560,867	2383.22	99,387		13,705	(2,270)			13,705		(16,191)				0001
Purchased Call/AIP/AIP200AS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	02/07/2025	Exercise		268,194	2385.01	79,871		8,453	775			8,453		(7,872)				0001
Purchased Call/AIP/AIP200AS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	01/22/2025	Exercise		198,027	2385.01	118,664		6,552	904			6,552		(5,924)				0001
Purchased Call/AIP/AIP200ASC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/19/2026	01/27/2025	Exercise		230,710	2390.28	147,250		7,064	446			7,064		(6,820)				0001
Purchased Call/AIP/AIP200ASE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2026	07/09/2025	Exercise		257,727	2387.47	80,123		8,330	924			8,330		(7,509)				0001
Purchased Call/SPX/SPXD17IS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire		3,370,000	5667.56	151,313												0001
Purchased Call/RTY/RTY005QS8		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire		1,238,000	2075.48	94,459												0001
Purchased Call/AIP/AIP200ASG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2026	04/03/2025	Exercise		395,342	2392.82	96,129		2,685	(455)			2,685		(3,291)				0001
Purchased Call/AIP/AIP200ASI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	01/17/2025	Exercise		270,905	2386.62	124,306		5,911	172			5,911		(6,051)				0001
Purchased Call/AIP/AIP200ASM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/24/2026	01/28/2025	Exercise		479,659	2394.94	69,089		10,594	(531)			10,594		(11,270)				0001
Purchased Call/AIP/AIP200ASN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	02/06/2025	Exercise		432,406	2394.94	153,577		8,970	(880)			8,970		(10,201)				0001
Purchased Call/AIP/AIP200ASP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/26/2026	03/10/2025	Exercise		330,849	2392.6	136,806		8,103	(1,527)			8,103		(9,810)				0001
Purchased Call/AIP/AIP200ASV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	01/27/2025	Exercise		257,060	2389.03	135,734		7,664	137			7,664		(7,957)				0001
Purchased Call/AIP/AIP200ASY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	03/14/2025	Exercise		371,018	2395.52	115,768		7,472	(3,447)			7,472		(11,257)				0001
Purchased Call/AIP/AIP200ASZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	04/21/2025	Exercise		218,855	2395.52	117,713		6,256	(161)			6,256		(6,732)				0001
Purchased Call/AIP/AIP200BS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/01/2026	01/31/2025	Exercise		74,620	2395.52	66,466		2,404	208			2,404		(2,398)				0001
Purchased Call/AIP/AIP200BS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/02/2026	09/16/2025	Exercise		27,285	2395.52	49,283		754	(49)			754		(948)				0001
Purchased Call/AIP/AIP200BS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	09/03/2026	01/09/2025	Exercise		125,058	2379.79	113,018		4,135	447			4,135		(3,852)				0001
Purchased Call/AIP/AIP200BS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2026	03/10/2025	Exercise		83,560	2377.24	71,883		2,434	(34)			2,434		(2,600)				0001
Purchased Call/AIP/AIP200BS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	04/07/2025	Exercise		76,706	2372.6	62,244		2,468	192			2,468		(2,439)				0001
Purchased Call/AIP/AIP200TSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	09/02/2026	09/04/2025	Exercise		4,533,462	2380.6	107,314	7,252	10,556	3,304			10,556		(7,103)				0001
Purchased Call/AIP/AIP200TSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/04/2026	09/09/2025	Expire		471,716	2396.32	11,870								57				0001
Purchased Call/AIP/AIP200TSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/10/2026	09/12/2025	Exercise		3,372,159	2404.72	76,924	6,357	7,375	1,018			7,375		(6,200)				0001
Purchased Call/AIP/AIP200US3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/15/2026	09/17/2025	Exercise		8,564,349	2417.65	205,832	8,995	9,860	865			9,860		(8,744)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200US7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2026	09/19/2025	Exercise		4,686,222	2414.49	102,267	11,527	13,453	1,927			13,453		(11,267)				0001
Purchased Call/SPX/SPXC050SJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	03/26/2025	Expire		6,069,957	5668	1,795,189												0001
Purchased Call/AIP/AIP2006SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2025	01/10/2025	Exercise		3,815,670	2382.19	97,300		1,555	(39,188)			1,555		(40,743)				0001
Purchased Call/AIP/AIP200BSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2026	04/28/2025	Exercise		158,432	2359.02	78,005		5,901	1,164			5,901		(4,925)				0001
Purchased Call/AIP/AIP200BSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	01/14/2025	Exercise		310,117	2359.02	187,089		9,009	(229)			9,009		(9,651)				0001
Purchased Call/AIP/AIP200BSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	02/14/2025	Exercise		167,370	2365.66	112,889		5,745	746			5,745		(5,170)				0001
Purchased Call/AIP/AIP200BSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/10/2026	08/04/2025	Exercise		143,392	2364.25	28,899		5,229	939			5,229		(4,326)				0001
Purchased Call/AIP/AIP200BSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2026	01/07/2025	Exercise		678,986	2371.92	111,437		16,603	2,631			16,603		(14,167)				0001
Purchased Call/AIP/AIP200BSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2026	01/14/2025	Exercise		360,407	2373.91	107,073		9,567	(1,277)			9,567		(11,097)				0001
Purchased Call/AIP/AIP200BSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	02/03/2025	Exercise		213,852	2380.89	69,943		6,383	(61)			6,383		(6,568)				0001
Purchased Call/AIP/AIP200BSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/14/2026	02/20/2025	Exercise		660,126	2380.89	92,252		26,591	6,630			26,591		(20,142)				0001
Purchased Call/AIP/AIP200BSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2026	02/07/2025	Exercise		644,840	2380.89	143,025		19,002	(502)			19,002		(19,829)				0001
Purchased Call/AIP/AIP200BSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	01/27/2025	Exercise		428,509	2385.11	148,835		12,859	(122)			12,859		(13,165)				0001
Purchased Call/AIP/AIP200BSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2026	01/27/2025	Exercise		104,250	2386.13	85,074		3,435	276			3,435		(3,322)				0001
Purchased Call/AIP/AIP200BSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	04/28/2025	Exercise		130,064	2398.37	95,374		3,750	(220)			3,750		(4,220)				0001
Purchased Call/AIP/AIP200CS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/18/2026	03/14/2025	Exercise		400,672	2397.37	174,899		11,189	(1,021)			11,189		(12,575)				0001
Purchased Call/AIP/AIP2008SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2025	01/10/2025	Exercise		6,051,143	2419.46	149,993		661	(82,943)			661		(83,605)				0001
Purchased Call/AIP/AIP200US1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2026	09/25/2025	Exercise		5,765,499	2424.31	136,427	6,742	6,596	(146)			6,596		(6,548)				0001
Purchased Call/AIP/AIP100ZS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2025	01/16/2025	Exercise		1,293,152	2366.29	32,587		13,930	12,763			13,930		(1,167)				0001
Purchased Call/AIP/AIP200NSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2026	05/08/2025	Expire		219,922	2330.18	5,621								(5)				0001
Purchased Call/AIP/AIP200NS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/12/2026	05/14/2025	Exercise		6,704,876	2339.23	151,454	12,098	15,388	3,290			15,388		(12,213)				0001
Purchased Call/AIP/AIP200CS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	04/28/2025	Exercise		131,544	2397.37	119,472		3,303	(721)			3,303		(4,332)				0001
Purchased Call/AIP/AIP200CS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/23/2026	02/03/2025	Exercise		147,374	2398.67	138,910		4,319	(196)			4,319		(4,699)				0001
Purchased Call/AIP/AIP200CS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/24/2026	01/14/2025	Exercise		142,614	2400.1	64,808		5,200	824			5,200		(4,465)				0001
Purchased Call/AIP/AIP200CS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	05/21/2025	Exercise		187,002	2397.46	86,054		5,673	(74)			5,673		(5,917)				0001
Purchased Call/AIP/AIP200CS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	01/28/2025	Exercise		494,019	2404.57	168,586		13,248	(1,953)			13,248		(15,597)				0001
Purchased Call/AIP/AIP200CSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2026	03/03/2025	Exercise		329,682	2404.86	125,857		8,407	(1,788)			8,407		(10,490)				0001
Purchased Call/AIP/AIP200CSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	04/28/2025	Exercise		217,423	2404.86	108,763		6,388	(331)			6,388		(6,968)				0001
Purchased Call/AIP/AIP200CSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/28/2026	02/06/2025	Exercise		404,185	2404.86	110,520		11,117	(1,381)			11,117		(12,749)				0001
Purchased Call/AIP/AIP200CSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2026	03/10/2025	Exercise		706,264	2404.63	132,829		16,845	(5,031)			16,845		(22,025)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200CSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2026	04/30/2025	Exercise		186,564	2397.07	53,487		4,580	(1,306)			4,580		(5,955)				0001
Purchased Call/AIP/AIP200CSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2026	02/04/2025	Exercise		420,100	2398.24	130,376		14,884	1,610			14,884		(13,490)				0001
Purchased Call/AIP/AIP200CSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2026	01/22/2025	Exercise		324,441	2403.62	160,387		8,185	(2,038)			8,185		(10,524)				0001
Purchased Call/AIP/AIP100ZSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/27/2025	01/14/2025	Exercise		3,467,670	2361.72	87,039		86,601	80,367			86,601		(6,234)				0001
Purchased Call/AIP/AIP200CS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/22/2026	05/27/2025	Exercise		8,934,238	2337.66	212,605	9,675	13,303	3,627			13,303		(9,119)				0001
Purchased Call/AIP/AIP200CSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/05/2026	01/28/2025	Exercise		125,805	2403.62	106,948		3,746	(231)			3,746		(4,246)				0001
Purchased Call/AIP/AIP200CST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/07/2026	04/08/2025	Exercise		153,769	2397.39	132,053		3,750	(1,106)			3,750		(5,030)				0001
Purchased Call/AIP/AIP200CSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2026	01/24/2025	Exercise		193,215	2406.47	113,047		6,247	126			6,247		(6,377)				0001
Purchased Call/AIP/AIP200CSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/09/2026	02/21/2025	Exercise		326,203	2406.16	147,075		9,048	(1,343)			9,048		(10,857)				0001
Purchased Call/AIP/AIP200DS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	02/11/2025	Exercise		588,553	2415.07	193,592		15,681	(1,475)			15,681		(17,625)				0001
Purchased Call/AIP/AIP200DS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/12/2026	01/30/2025	Exercise		116,914	2415.07	90,184		3,273	(458)			3,273		(4,023)				0001
Purchased Call/AIP/AIP200DS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	01/06/2025	Exercise		226,244	2415.07	158,274		6,404	(838)			6,404		(7,740)				0001
Purchased Call/AIP/AIP200DSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2026	04/25/2025	Exercise		529,039	2420.79	119,955		10,039	(6,902)			10,039		(17,118)				0001
Purchased Call/AIP/AIP200DSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	04/08/2025	Exercise		152,468	2420.12	168,315		3,557	(1,346)			3,557		(5,353)				0001
Purchased Call/AIP/AIP200DSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	01/14/2025	Exercise		580,786	2420.85	119,570		14,477	(4,232)			14,477		(18,981)				0001
Purchased Call/AIP/AIP200DSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	02/24/2025	Exercise		306,068	2420.85	115,916		6,165	(3,723)			6,165		(10,176)				0001
Purchased Call/AIP/AIP200DSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/21/2026	01/10/2025	Exercise		1,622,999	2412.7	165,224		41,007	(8,197)			41,007		(49,353)				0001
Purchased Call/MAB/MAB4135SI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/23/2024	10/23/2025	10/27/2025	Exercise		123,353	281.37	2,714		5,718	3,512			5,718		(2,205)				0001
Purchased Call/MAB/MAB4135SL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/24/2024	10/24/2025	10/28/2025	Exercise		103,197	282.26	2,281		4,597	2,727			4,597		(1,870)				0001
Purchased Call/AIP/AIP200DSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/03/2026	06/05/2025	Exercise		9,015,404	2347.4	215,903	9,022	11,176	2,154			11,176		(9,095)				0001
Purchased Call/AIP/AIP200DSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2026	09/10/2025	Exercise		131,908	2405.33	140,937		3,889	(368)			3,889		(4,487)				0001
Purchased Call/AIP/AIP200DSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	02/11/2025	Exercise		467,895	2408.23	136,247		13,887	(1,277)			13,887		(15,494)				0001
Purchased Call/AIP/AIP200DSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	01/14/2025	Exercise		531,391	2406.88	123,431		14,588	(2,715)			14,588		(17,589)				0001
Purchased Call/AIP/AIP200DST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	02/06/2025	Exercise		502,027	2406.88	110,191		17,032	740			17,032		(16,510)				0001
Purchased Call/AIP/AIP200DSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	01/23/2025	Exercise		1,369,467	2406.88	259,276		33,770	(10,816)			33,770		(45,159)				0001
Purchased Call/AIP/AIP200DSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/28/2026	01/30/2025	Exercise		462,883	2411.73	136,412		15,544	491			15,544		(15,218)				0001
Purchased Call/AIP/AIP200ES0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2026	01/15/2025	Exercise		665,329	2408.17	195,546		15,473	(4,409)			15,473		(20,142)				0001
Purchased Call/AIP/AIP200ES2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	04/08/2025	Exercise		162,277	2395.59	147,080		4,839	(476)			4,839		(5,705)				0001
Purchased Call/AIP/AIP200ES5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	01/06/2025	Exercise		452,951	2397.71	148,768		13,163	(1,700)			13,163		(15,226)				0001
Purchased Call/AIP/AIP200ES9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	11/04/2026	03/06/2025	Exercise		308,056	2396.02	117,040		8,495	(1,628)			8,495		(10,269)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200ESB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/05/2026	01/10/2025	Exercise		287,850	2409.19	66,556		8,633	(814)			8,633		(9,564)				0001
Purchased Call/AIP/AIP200ESD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/06/2026	01/16/2025	Exercise		278,860	2434.18	132,158		6,540	(2,625)			6,540		(9,405)				0001
Purchased Call/AIP/AIP200ESF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	01/28/2025	Exercise		295,280	2440.13	205,734		6,235	(3,524)			6,235		(10,346)				0001
Purchased Call/AIP/AIP200ESI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	01/28/2025	Exercise		259,584	2444.29	196,389		5,957	(2,634)			5,957		(9,160)				0001
Purchased Call/AIP/AIP200ESK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/09/2026	01/31/2025	Exercise		416,140	2444.29	255,379		7,817	(5,998)			7,817		(14,635)				0001
Purchased Call/AIP/AIP200ESM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/11/2026	01/28/2025	Exercise		285,814	2445.57	105,471		6,128	(3,336)			6,128		(9,598)				0001
Purchased Call/AIP/AIP200ESO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	08/15/2025	Exercise		119,670	2442.74	93,629		2,652	(1,305)			2,652		(4,083)				0001
Purchased Call/AIP/AIP200ESV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	01/27/2025	Exercise		740,671	2425.17	151,629		16,968	(7,694)			16,968		(24,960)				0001
Purchased Call/AIP/AIP200ESW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	04/08/2025	Exercise		107,872	2425.17	136,002		2,386	(1,217)			2,386		(3,966)				0001
Purchased Call/AIP/AIP200ESX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	01/09/2025	Exercise		285,637	2425.17	154,969		5,963	(3,578)			5,963		(9,938)				0001
Purchased Call/AIP/AIP200ESZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/18/2026	02/06/2025	Exercise		348,690	2429.05	150,044		7,824	(3,841)			7,824		(11,854)				0001
Purchased Call/AIP/AIP200FS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2026	01/27/2025	Exercise		277,723	2432.11	188,160		6,318	(2,999)			6,318		(9,571)				0001
Purchased Call/AIP/AIP200FS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	01/17/2025	Exercise		177,399	2437.14	171,718		4,044	(1,915)			4,044		(6,418)				0001
Purchased Call/AIP/AIP200FS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	01/06/2025	Exercise		227,313	2440.29	81,194		5,399	(2,271)			5,399		(7,871)				0001
Purchased Call/AIP/AIP200FS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	03/14/2025	Exercise		490,035	2440.29	167,679		7,591	(5,395)			7,591		(13,333)				0001
Purchased Call/AIP/AIP200FSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/27/2026	01/27/2025	Exercise		781,963	2446.31	400,046		15,895	(10,716)			15,895		(27,888)				0001
Purchased Call/AIP/AIP200FSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	01/07/2025	Exercise		589,741	2451.23	185,118		12,509	(7,588)			12,509		(20,552)				0001
Purchased Call/AIP/AIP200FSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	01/28/2025	Exercise		171,439	2451.23	76,423		3,341	(2,519)			3,341		(6,053)				0001
Purchased Call/AIP/AIP200FSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	01/06/2025	Exercise		145,088	2451.23	110,898		2,690	(2,269)			2,690		(5,249)				0001
Purchased Call/AIP/AIP200FSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2026	04/01/2025	Exercise		211,316	2452.31	172,737		4,000	(3,213)			4,000		(7,441)				0001
Purchased Call/AIP/AIP200FSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	01/09/2025	Exercise		399,222	2458.11	139,376		8,685	(5,020)			8,685		(13,915)				0001
Purchased Call/AIP/AIP200FSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	01/10/2025	Exercise		367,582	2453.82	131,236		7,921	(4,715)			7,921		(12,959)				0001
Purchased Call/AIP/AIP200FSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	02/14/2025	Exercise		319,053	2454.25	159,909		6,245	(4,769)			6,245		(11,423)				0001
Purchased Call/AIP/AIP200FSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	02/06/2025	Exercise		360,210	2454.25	154,954		7,879	(4,557)			7,879		(12,825)				0001
Purchased Call/AIP/AIP200GS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	07/01/2026	07/03/2025	Exercise		7,254,596	2357.37	147,577	21,509	23,986	2,477			23,986		(21,267)				0001
Purchased Call/AIP/AIP2008SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2025	07/17/2025	Expire		53,865	2439.56	1,543			(831)					(831)				0001
Purchased Call/AIP/AIP200FSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	01/08/2025	Exercise		694,872	2454.25	176,670		12,856	(11,130)			12,856		(24,362)				0001
Purchased Call/AIP/AIP200GS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/09/2026	01/17/2025	Exercise		377,241	2444.54	167,842		8,597	(4,445)			8,597		(13,255)				0001
Purchased Call/AIP/AIP200GS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/10/2026	05/19/2025	Exercise		81,919	2437.33	48,149		1,731	(1,105)			1,731		(2,906)				0001
Purchased Call/AIP/AIP200GS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	02/21/2025	Exercise		339,449	2436.47	217,794		8,514	(3,270)			8,514		(12,349)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200GSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	02/06/2025	Exercise		286,966	2435.42	183,181		5,299	(2,575)			5,299		(8,304)				0001
Purchased Call/AIP/AIP200GSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	06/09/2025	Exercise		62,956	2435.42	90,736		1,503	(686)			1,503		(2,432)				0001
Purchased Call/AIP/AIP200GSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/16/2026	02/11/2025	Exercise		99,584	2436.01	90,255		2,572	(895)			2,572		(3,589)				0001
Purchased Call/AIP/AIP200GSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2026	01/14/2025	Exercise		428,299	2429.93	111,117		9,849	(2,928)			9,849		(12,913)				0001
Purchased Call/AIP/AIP200GSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2026	01/27/2025	Exercise		193,839	2393.96	153,730		7,081	313			7,081		(7,022)				0001
Purchased Call/AIP/AIP200GSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	01/28/2025	Exercise		266,004	2403.14	135,725		7,912	(1,401)			7,912		(9,640)				0001
Purchased Call/AIP/AIP200GSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	01/30/2025	Exercise		499,397	2403.14	137,166		14,246	(3,288)			14,246		(17,862)				0001
Purchased Call/AIP/AIP200GSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/23/2026	02/11/2025	Exercise		679,227	2407.07	127,317		16,032	(7,814)			16,032		(24,070)				0001
Purchased Call/AIP/AIP200GSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2024	12/24/2026	01/30/2025	Exercise		454,876	2417.24	277,173		10,378	(5,680)			10,378		(16,698)				0001
Purchased Call/AIP/AIP200GSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	01/10/2025	Exercise		279,974	2407.76	157,814		6,339	(1,654)			6,339		(8,400)				0001
Purchased Call/MAB/MAB4137SJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	12/02/2025	Exercise		93,435	278.46	2,056		5,910	4,025			5,910		(1,885)				0001
Purchased Call/AIP/AIP200HS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	01/07/2025	Exercise		344,093	2407.76	182,154		11,481	(683)			11,481		(12,552)				0001
Purchased Call/AIP/AIP200HS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/30/2026	01/07/2025	Exercise		1,056,482	2395	156,575		32,649	2,001			32,649		(30,621)				0001
Purchased Call/AIP/AIP200HS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/31/2026	01/27/2025	Exercise		1,809,769	2393.21	135,908		53,310	10,262			53,310		(42,970)				0001
Purchased Call/AIP/AIP200HS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/31/2026	01/06/2025	Exercise		4,114,391	2392.27	127,078	11,843	13,000	1,157			13,000		(11,667)				0001
Purchased Call/AIP/AIP200HSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	01/07/2025	Exercise		3,268,883	2407	114,851	1,578	1,005	(573)			1,005		(1,417)				0001
Purchased Call/AIP/AIP200HSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	01/07/2025	Exercise		4,281,542	2407	138,389	7,718	7,212	(506)			7,212		(7,553)				0001
Purchased Call/AIP/AIP200HSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	01/06/2027	01/08/2025	Exercise		4,009,933	2411.44	111,875	13,649	12,124	(1,524)			12,124		(13,646)				0001
Purchased Call/AIP/AIP200HSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2027	01/09/2025	Exercise		627,390	2399.21	18,606	2,021	1,839	(182)			1,839		(2,021)				0001
Purchased Call/AIP/AIP200HSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2027	01/10/2025	Exercise		9,304,297	2400.35	284,963	22,678	22,557	(121)			22,557		(22,595)				0001
Purchased Call/AIP/AIP200HSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	01/14/2025	Exercise		3,777,362	2386.15	100,219	17,883	20,896	3,013			20,896		(17,737)				0001
Purchased Call/AIP/AIP200HSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	01/14/2025	Exercise		7,124,959	2386.15	201,848	27,325	26,709	(616)			26,709		(27,032)				0001
Purchased Call/AIP/AIP200HSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	01/14/2025	Exercise		3,649,059	2386.15	122,522	4,253	3,820	(433)			3,820		(4,106)				0001
Purchased Call/MAB/MAB4138SD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	12/10/2025	Exercise		51,927	279.3	1,148		3,027	1,949			3,027		(1,078)				0001
Purchased Call/AIP/AIP200FS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	04/08/2025	Exercise		2,306,733	2440.29	59,975		795	(53,232)			795		(54,027)				0001
Purchased Call/AIP/AIP200RS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	07/22/2025	Expire		50,000	2364.34	1,300								4				0001
Purchased Call/AIP/AIP200RSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2026	08/05/2025	Exercise		4,684,592	2350.73	105,313	8,477	11,682	3,204			11,682		(8,088)				0001
Purchased Call/AIP/AIP200HSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/13/2027	01/15/2025	Exercise		3,526,345	2386.75	113,110	7,970	6,041	(1,929)			6,041		(7,965)				0001
Purchased Call/AIP/AIP200HSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/15/2027	01/17/2025	Exercise		2,691,481	2409.77	79,050	9,380	7,886	(1,494)			7,886		(9,319)				0001
Purchased Call/AIP/AIP200HSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	01/21/2025	Exercise		3,166,797	2413.1	103,940	5,840	5,962	122			5,962		(5,617)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200HSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	01/22/2025	Exercise		4,554,013	2423.21	102,694	30,920	26,883	(4,036)			26,883		(30,695)				0001
Purchased Call/AIP/AIP200ISO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/15/2027	01/22/2025	Exercise		6,593,265	2423.21	213,624	11,867	7,831	(4,035)			7,831		(11,431)				0001
Purchased Call/AIP/AIP200IS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/21/2027	01/23/2025	Exercise		4,336,683	2431.98	84,880	36,214	32,538	(3,676)			32,538		(36,204)				0001
Purchased Call/AIP/AIP200IS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	01/27/2025	Exercise		6,894,932	2440.87	181,614	30,159	19,293	(10,866)			19,293		(29,885)				0001
Purchased Call/AIP/AIP200ISB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/22/2027	01/28/2025	Exercise		3,940,243	2437.51	106,993	16,524	8,435	(8,089)			8,435		(16,384)				0001
Purchased Call/AIP/AIP200ISE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/27/2027	01/29/2025	Exercise		5,414,834	2421.19	122,902	38,317	28,267	(10,049)			28,267		(38,304)				0001
Purchased Call/AIP/AIP200ISG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/28/2027	01/30/2025	Exercise		4,409,619	2429.66	90,397	34,896	32,405	(2,491)			32,405		(34,826)				0001
Purchased Call/AIP/AIP200IS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2027	01/31/2025	Exercise		6,038,238	2427.72	132,663	43,085	36,632	(6,453)			36,632		(43,035)				0001
Purchased Call/AIP/AIP200ISN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2027	02/04/2025	Exercise		5,216,513	2429.91	146,590	20,863	16,989	(3,875)			16,989		(20,627)				0001
Purchased Call/AIP/AIP200ISO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	02/04/2025	Exercise		3,637,767	2429.91	99,135	15,434	10,238	(5,196)			10,238		(15,309)				0001
Purchased Call/AIP/AIP200ISP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	02/04/2025	Exercise		6,088,710	2429.91	188,443	15,680	13,253	(2,427)			13,253		(15,376)				0001
Purchased Call/AIP/AIP200ISR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	02/03/2027	02/05/2025	Exercise		2,486,182	2423.11	85,915	2,981	2,019	(962)			2,019		(2,970)				0001
Purchased Call/AIP/AIP200ISV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2027	02/07/2025	Exercise		5,046,130	2438.49	171,902	5,464	3,222	(2,242)			3,222		(5,380)				0001
Purchased Call/AIP/AIP200JS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/05/2027	02/11/2025	Exercise		6,145,611	2431.16	192,934	14,516	9,626	(4,890)			9,626		(14,270)				0001
Purchased Call/AIP/AIP200JS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	02/11/2025	Exercise		5,470,032	2431.16	144,441	26,240	19,617	(6,623)			19,617		(25,999)				0001
Purchased Call/AIP/AIP200JS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	02/11/2025	Exercise		3,847,407	2431.16	104,015	17,438	14,787	(2,651)			14,787		(17,265)				0001
Purchased Call/AIP/AIP200JS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/10/2027	02/12/2025	Exercise		5,384,612	2434.46	166,480	12,365	7,037	(5,328)			7,037		(12,339)				0001
Purchased Call/AIP/AIP200JS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/11/2027	02/13/2025	Exercise		1,654,682	2429.82	55,441	2,371	1,266	(1,105)			1,266		(2,362)				0001
Purchased Call/AIP/AIP200JS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/12/2027	02/14/2025	Exercise		4,763,941	2431.93	157,447	8,584	5,851	(2,733)			5,851		(8,496)				0001
Purchased Call/AIP/AIP200JSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2027	02/18/2025	Exercise		4,353,491	2452.83	146,094	5,846	3,926	(1,920)			3,926		(5,482)				0001
Purchased Call/AIP/AIP200JSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	02/19/2025	Exercise		8,110,981	2459.85	248,982	20,528	10,770	(9,758)			10,770		(19,953)				0001
Purchased Call/AIP/AIP200JSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	02/19/2025	Exercise		3,300,684	2459.85	91,765	13,695	7,974	(5,721)			7,974		(13,466)				0001
Purchased Call/AIP/AIP200JSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/17/2027	02/19/2025	Exercise		4,561,576	2459.85	162,042	1,328	957	(371)			957		(1,089)				0001
Purchased Call/AIP/AIP200JSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/18/2027	02/20/2025	Exercise		1,598,371	2460.48	52,894	2,383	1,725	(658)			1,725		(2,367)				0001
Purchased Call/AIP/AIP200JSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/19/2027	02/21/2025	Exercise		2,695,554	2462.39	81,813	4,954	3,092	(1,862)			3,092		(4,901)				0001
Purchased Call/AIP/AIP200JSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	02/24/2025	Exercise		4,934,326	2449.93	156,664	8,137	4,639	(3,498)			4,639		(7,866)				0001
Purchased Call/AIP/AIP200JSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	02/25/2025	Exercise		3,370,756	2420.11	83,579	19,053	15,012	(4,041)			15,012		(18,905)				0001
Purchased Call/AIP/AIP200JSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	02/25/2025	Exercise		6,242,075	2420.11	210,236	5,997	3,907	(2,090)			3,907		(5,670)				0001
Purchased Call/AIP/AIP200JSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	02/25/2025	Exercise		2,817,986	2420.11	88,361	6,684	5,189	(1,495)			5,189		(6,528)				0001
Purchased Call/AIP/AIP200JSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/24/2027	02/26/2025	Exercise		4,501,838	2410.81	154,765	469	454	(15)			454		(417)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200JSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/25/2027	02/27/2025	Exercise		3,450,218	2398.74	81,492	21,565	17,427	(4,138)			17,427		(21,548)				0001
Purchased Call/AIP/AIP200JSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	03/03/2025	Exercise		6,736,534	2381.48	189,646	27,272	27,790	518			27,790		(26,937)				0001
Purchased Call/AIP/AIP200KS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	03/04/2025	Exercise		5,986,211	2393.02	189,361	13,670	11,505	(2,165)			11,505		(13,325)				0001
Purchased Call/AIP/AIP200KS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2027	03/04/2025	Exercise		3,773,153	2393.02	124,724	6,121	5,039	(1,082)			5,039		(5,893)				0001
Purchased Call/AIP/AIP200KS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	03/04/2025	Exercise		4,098,297	2393.02	129,828	7,587	5,860	(1,727)			5,860		(7,388)				0001
Purchased Call/AIP/AIP200KS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	03/03/2027	03/05/2025	Exercise		3,392,920	2372.21	101,386	8,503	7,752	(751)			7,752		(8,479)				0001
Purchased Call/AIP/AIP200KS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2027	03/06/2025	Exercise		2,373,138	2358.68	69,246	9,222	11,730	2,508			11,730		(9,206)				0001
Purchased Call/AIP/AIP200KSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/05/2027	03/07/2025	Exercise		4,996,308	2368.25	165,602	4,291	4,444	153			4,444		(4,191)				0001
Purchased Call/AIP/AIP200KSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	03/11/2025	Exercise		3,659,000	2344.78	97,483	17,669	18,144	475			18,144		(17,486)				0001
Purchased Call/AIP/AIP200KSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/09/2027	03/11/2025	Exercise		4,288,630	2344.78	126,782	14,258	13,643	(615)			13,643		(14,023)				0001
Purchased Call/AIP/AIP200KSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	03/11/2025	Exercise		3,369,585	2344.78	111,037	4,231	4,177	(54)			4,177		(4,057)				0001
Purchased Call/AIP/AIP200KSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2027	03/13/2025	Exercise		2,998,354	2327.2	100,668	4,843	5,259	416			5,259		(4,810)				0001
Purchased Call/AIP/AIP200KSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/12/2027	03/14/2025	Exercise		4,369,237	2334.86	136,061	10,335	12,548	2,213			12,548		(10,237)				0001
Purchased Call/AIP/AIP200KST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2027	03/18/2025	Exercise		2,232,229	2342.31	70,364	5,333	5,241	(92)			5,241		(5,197)				0001
Purchased Call/AIP/AIP200KSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/17/2027	03/19/2025	Exercise		5,289,456	2348.37	171,448	8,618	9,180	561			9,180		(8,569)				0001
Purchased Call/AIP/AIP200LS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	03/24/2025	Exercise		4,926,223	2350.17	172,539	2,756	2,472	(283)			2,472		(2,418)				0001
Purchased Call/AIP/AIP200LS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	03/25/2025	Exercise		5,847,791	2348.53	192,720	11,126	11,207	81			11,207		(10,836)				0001
Purchased Call/AIP/AIP200LS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/23/2027	03/25/2025	Exercise		1,773,972	2348.53	60,030	2,182	2,258	76			2,258		(2,063)				0001
Purchased Call/AIP/AIP200LSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/25/2027	03/27/2025	Exercise		4,523,175	2361.33	130,506	14,824	10,872	(3,952)			10,872		(14,773)				0001
Purchased Call/AIP/AIP200LSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	03/28/2025	Exercise		4,830,622	2351.83	131,397	21,385	20,530	(854)			20,530		(21,304)				0001
Purchased Call/AIP/AIP200LSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	04/01/2025	Exercise		4,366,294	2337.85	135,086	11,705	12,180	474			12,180		(11,431)				0001
Purchased Call/AIP/AIP200LSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/30/2027	04/01/2025	Exercise		2,965,666	2337.85	90,971	8,341	8,133	(208)			8,133		(8,156)				0001
Purchased Call/AIP/AIP200LSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/31/2027	04/02/2025	Exercise		4,742,647	2337.24	166,082	3,611	2,983	(628)			2,983		(3,554)				0001
Purchased Call/AIP/AIP200LSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	04/01/2027	04/03/2025	Exercise		2,979,890	2341.57	88,063	10,041	10,590	549			10,590		(10,011)				0001
Purchased Call/AIP/AIP200LSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/02/2027	04/04/2025	Exercise		5,069,195	2347.67	162,847	6,065	6,762	696			6,762		(5,968)				0001
Purchased Call/AIP/AIP200LSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	04/07/2025	Exercise		6,282,079	2315.56	201,095	7,580	9,834	2,254			9,834		(7,172)				0001
Purchased Call/AIP/AIP200LSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	04/08/2025	Exercise		3,315,227	2283.6	99,820	9,598	12,368	2,769			12,368		(9,390)				0001
Purchased Call/AIP/AIP200MS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2027	04/10/2025	Exercise		2,358,370	2277.52	81,772	5,722	8,477	2,755			8,477		(5,682)				0001
Purchased Call/AIP/AIP200MS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/09/2027	04/11/2025	Exercise		4,230,255	2318.25	132,253	7,921	11,467	3,547			11,467		(7,805)				0001
Purchased Call/AIP/AIP200MS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	04/15/2025	Exercise		5,278,144	2308.16	149,835	19,562	24,552	4,991			24,552		(19,241)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200MS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/13/2027	04/15/2025	Exercise		2,418,307	2308.16	52,456	17,181	25,425	8,244			25,425		(17,069)				0001
Purchased Call/AIP/AIP200MSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/09/2027	04/15/2025	Exercise		4,351,683	2308.16	129,897	13,105	15,739	2,634			15,739		(12,906)				0001
Purchased Call/AIP/AIP200MSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/14/2027	04/16/2025	Exercise		3,123,752	2309.17	103,245	4,338	5,692	1,354			5,692		(4,297)				0001
Purchased Call/AIP/AIP200MSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/15/2027	04/17/2025	Exercise		3,871,660	2310.36	114,854	11,471	16,188	4,717			16,188		(11,426)				0001
Purchased Call/AIP/AIP200MSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/16/2027	04/18/2025	Exercise		4,704,308	2306.82	131,749	18,477	24,612	6,135			24,612		(18,344)				0001
Purchased Call/AIP/AIP200MSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	04/21/2025	Exercise		4,358,769	2307.69	136,267	10,106	15,319	5,213			15,319		(9,809)				0001
Purchased Call/AIP/AIP200MSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/21/2027	04/23/2025	Exercise		2,793,718	2300.89	92,891	5,304	7,106	1,803			7,106		(5,258)				0001
Purchased Call/AIP/AIP200MSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2027	04/24/2025	Exercise		2,630,056	2309.23	76,190	9,787	17,198	7,412			17,198		(9,754)				0001
Purchased Call/AIP/AIP200MSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2027	04/25/2025	Exercise		6,467,506	2314.87	205,639	13,917	17,029	3,112			17,029		(13,767)				0001
Purchased Call/AIP/AIP200MST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	04/28/2025	Exercise		3,963,126	2322.02	128,223	7,249	9,748	2,500			9,748		(6,972)				0001
Purchased Call/AIP/AIP200MSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/27/2027	04/29/2025	Exercise		3,343,020	2324.29	97,240	11,387	13,459	2,072			13,459		(11,169)				0001
Purchased Call/AIP/AIP200MSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	04/29/2025	Exercise		3,969,515	2324.29	124,281	9,010	10,486	1,476			10,486		(8,802)				0001
Purchased Call/AIP/AIP200MSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/26/2027	04/29/2025	Exercise		3,434,201	2324.29	112,282	5,519	7,667	2,149			7,667		(5,271)				0001
Purchased Call/AIP/AIP200NS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/29/2027	05/01/2025	Exercise		2,358,849	2326.83	72,936	5,848	8,298	2,450			8,298		(5,815)				0001
Purchased Call/AIP/AIP200NS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2027	05/02/2025	Exercise		2,765,163	2326.28	92,840	3,377	4,991	1,613			4,991		(3,313)				0001
Purchased Call/AIP/AIP200NS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2027	05/05/2025	Exercise		4,058,337	2327.16	129,232	9,023	11,307	2,285			11,307		(8,739)				0001
Purchased Call/MAB/MAB4139SS		N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	01/10/2025	01/12/2026	01/14/2025	Expire		206,361	274.9	4,561								(11)				0001
Purchased Call/AIP/AIP200NS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	04/30/2027	05/06/2025	Exercise		5,636,704	2331.69	163,002	19,208	20,591	1,383			20,591		(18,946)				0001
Purchased Call/AIP/AIP200NSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	05/06/2025	Exercise		3,091,697	2331.69	91,195	9,898	12,795	2,896			12,795		(9,689)				0001
Purchased Call/AIP/AIP200NSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/04/2027	05/06/2025	Exercise		1,809,668	2331.69	49,757	7,696	9,039	1,343			9,039		(7,581)				0001
Purchased Call/AIP/AIP200NSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2027	05/08/2025	Exercise		2,775,329	2328.19	94,604	2,604	3,496	892			3,496		(2,554)				0001
Purchased Call/AIP/AIP200NSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/07/2027	05/09/2025	Exercise		4,164,660	2329.35	126,862	11,507	13,912	2,406			13,912		(11,387)				0001
Purchased Call/AIP/AIP200NSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2027	05/13/2025	Exercise		4,508,225	2330.29	154,488	4,822	7,281	2,459			7,281		(4,574)				0001
Purchased Call/AIP/AIP200NSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/10/2027	05/13/2025	Exercise		3,423,769	2330.29	93,014	14,825	16,664	1,840			16,664		(14,611)				0001
Purchased Call/AIP/AIP200NSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/12/2027	05/14/2025	Exercise		3,629,149	2339.23	105,668	12,485	14,409	1,925			14,409		(12,432)				0001
Purchased Call/AIP/AIP200NST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/13/2027	05/15/2025	Exercise		3,683,694	2341.27	109,188	11,103	16,179	5,076			16,179		(11,048)				0001
Purchased Call/AIP/AIP200NSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2027	05/16/2025	Exercise		3,258,033	2340.91	99,147	8,682	10,033	1,351			10,033		(8,579)				0001
Purchased Call/AIP/AIP200NSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/14/2027	05/19/2025	Exercise		4,761,110	2342.5	160,638	4,593	6,019	1,426			6,019		(4,220)				0001
Purchased Call/AIP/AIP200QS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	05/20/2025	Exercise		2,153,365	2344.83	67,339	4,768	5,283	515			5,283		(4,606)				0001
Purchased Call/AIP/AIP200QS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/18/2027	05/20/2025	Exercise		1,456,797	2344.83	44,209	3,972	4,847	875			4,847		(3,866)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2000S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	05/20/2025	Exercise		2,743,618	2344.83	83,957	6,978	8,041	1,062			8,041		(6,843)				0001
Purchased Call/AIP/AIP2000S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/19/2027	05/21/2025	Exercise		3,719,082	2345.29	109,522	11,224	13,031	1,808			13,031		(11,166)				0001
Purchased Call/AIP/AIP2000S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/20/2027	05/22/2025	Exercise		2,690,401	2344.01	72,660	11,151	14,745	3,594			14,745		(11,098)				0001
Purchased Call/AIP/AIP2000S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/21/2027	05/23/2025	Exercise		3,418,399	2338.13	113,434	4,240	5,365	1,125			5,365		(4,097)				0001
Purchased Call/AIP/AIP2000SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/24/2027	05/28/2025	Exercise		3,884,826	2335.54	118,436	10,165	13,262	3,097			13,262		(9,768)				0001
Purchased Call/AIP/AIP2000SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	05/28/2025	Exercise		1,455,106	2335.54	49,105	1,494	1,865	370			1,865		(1,326)				0001
Purchased Call/AIP/AIP2000SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/21/2027	05/28/2025	Exercise		4,245,395	2335.54	128,773	12,506	15,209	2,703			15,209		(12,190)				0001
Purchased Call/AIP/AIP2000SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/27/2027	05/29/2025	Exercise		3,664,865	2342.29	124,170	2,955	3,613	658			3,613		(2,868)				0001
Purchased Call/AIP/AIP2000SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/28/2027	06/02/2025	Exercise		3,933,009	2341.66	112,511	14,027	16,452	2,425			16,452		(13,745)				0001
Purchased Call/AIP/AIP2000SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	06/03/2025	Exercise		6,757,865	2342.13	204,653	18,453	21,230	2,777			21,230		(18,001)				0001
Purchased Call/AIP/AIP2000SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	06/01/2027	06/03/2025	Exercise		2,333,174	2342.13	73,385	5,071	6,241	1,170			6,241		(4,887)				0001
Purchased Call/AIP/AIP2000SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/03/2027	06/05/2025	Exercise		3,376,933	2347.4	91,506	14,343	15,721	1,379			15,721		(14,257)				0001
Purchased Call/AIP/AIP2000SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2027	06/06/2025	Exercise		4,508,936	2347.03	107,793	26,372	31,383	5,011			31,383		(26,238)				0001
Purchased Call/AIP/AIP200PS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2027	06/10/2025	Exercise		3,288,264	2347.86	74,135	21,770	23,815	2,045			23,815		(21,586)				0001
Purchased Call/AIP/AIP200PS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	06/10/2025	Exercise		3,181,441	2347.86	78,955	17,471	19,232	1,761			19,232		(17,268)				0001
Purchased Call/AIP/AIP200PS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/09/2027	06/11/2025	Exercise		4,164,327	2345.94	112,244	18,234	19,310	1,076			19,310		(18,166)				0001
Purchased Call/AIP/AIP200PS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2027	06/12/2025	Exercise		3,224,559	2346.13	102,708	6,474	6,779	306			6,779		(6,407)				0001
Purchased Call/AIP/AIP200PSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/11/2027	06/13/2025	Exercise		3,659,089	2348.38	95,301	17,622	20,783	3,161			20,783		(17,496)				0001
Purchased Call/AIP/AIP200PSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/11/2027	06/16/2025	Exercise		5,066,610	2348.22	151,485	14,604	15,576	972			15,576		(14,234)				0001
Purchased Call/AIP/AIP200PSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2027	06/17/2025	Exercise		4,346,647	2345.29	132,671	11,786	14,132	2,346			14,132		(11,537)				0001
Purchased Call/AIP/AIP200PSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/15/2027	06/17/2025	Exercise		4,453,153	2345.29	132,481	13,471	17,499	4,028			17,499		(13,125)				0001
Purchased Call/AIP/AIP200PSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	06/17/2025	Exercise		5,537,236	2345.29	83,396	57,419	86,139	28,720			86,139		(57,201)				0001
Purchased Call/AIP/AIP200PSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2027	06/23/2025	Exercise		5,130,597	2345.21	167,610	7,680	9,958	2,278			9,958		(7,121)				0001
Purchased Call/AIP/AIP200XS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/13/2026	11/17/2025	Exercise		7,833,678	2419.4	187,248	9,799	8,654	(1,146)			8,654		(8,522)				0001
Purchased Call/AIP/AIP200XSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/19/2026	11/21/2025	Exercise		4,636,336	2405.89	106,581	5,583	6,352	769			6,352		(5,197)				0001
Purchased Call/AIP/AIP200XSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2026	11/12/2025	Exercise		7,414,417	2427.7	171,927	12,648	12,564	(84)			12,564		(11,098)				0001
Purchased Call/AIP/AIP200PSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	06/24/2025	Exercise		2,915,825	2343.65	94,315	5,036	6,899	1,863			6,899		(4,784)				0001
Purchased Call/AIP/AIP200PSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/17/2027	06/24/2025	Exercise		6,710,004	2343.65	220,013	10,203	12,632	2,429			12,632		(9,764)				0001
Purchased Call/AIP/AIP200PSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2027	06/24/2025	Exercise		2,111,143	2343.65	51,519	12,030	17,043	5,013			17,043		(11,893)				0001
Purchased Call/AIP/AIP200PSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/23/2027	06/25/2025	Exercise		3,486,038	2345.55	83,813	21,234	27,839	6,605			27,839		(21,179)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200PSII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2027	06/26/2025	Exercise		2,141,559	2351.1	67,131	4,712	4,880	168			4,880		(4,663)				0001
Purchased Call/AIP/AIP200QSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/25/2027	06/30/2025	Exercise		4,763,351	2353.81	166,085	2,074	3,036	962			3,036		(1,622)				0001
Purchased Call/AIP/AIP200QS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	07/01/2025	Exercise		3,223,654	2352.79	110,238	2,792	3,855	1,062			3,855		(2,497)				0001
Purchased Call/AIP/AIP200QS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/29/2027	07/01/2025	Exercise		1,938,284	2352.79	62,528	3,528	4,889	1,361			4,889		(3,358)				0001
Purchased Call/AIP/AIP200QS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	06/30/2027	07/02/2025	Exercise		5,904,603	2359.46	207,063	2,226	2,830	604			2,830		(2,048)				0001
Purchased Call/AIP/AIP200QS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	07/01/2027	07/03/2025	Exercise		4,042,097	2357.37	128,483	9,448	11,488	2,041			11,488		(9,159)				0001
Purchased Call/AIP/AIP200QSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2027	07/07/2025	Exercise		4,618,634	2360.1	126,188	20,845	23,535	2,689			23,535		(20,374)				0001
Purchased Call/AIP/AIP200QSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2027	07/08/2025	Exercise		9,311,711	2363.48	305,045	15,307	16,313	1,006			16,313		(14,331)				0001
Purchased Call/AIP/AIP200QSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/07/2027	07/09/2025	Exercise		4,117,875	2360.43	127,163	10,544	11,941	1,397			11,941		(10,446)				0001
Purchased Call/AIP/AIP200QSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2027	07/10/2025	Exercise		1,955,702	2359.4	66,715	2,153	2,931	778			2,931		(2,106)				0001
Purchased Call/AIP/AIP200XSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2026	11/25/2025	Exercise		4,607,099	2398.48	110,141	6,204	7,854	1,650			7,854		(5,426)				0001
Purchased Call/AIP/AIP200XSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/25/2026	11/28/2025	Exercise		3,233,517	2420.52	85,204	738	763	.25			763		(243)				0001
Purchased Call/AIP/AIP200XSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/25/2026	12/01/2025	Exercise		3,896,532	2426.18	95,857	4,168	4,189	.21			4,189		(3,303)				0001
Purchased Call/AIP/AIP200YS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2026	12/03/2025	Exercise		6,815,428	2426.89	175,366	3,239	3,327	87			3,327		(2,834)				0001
Purchased Call/AIP/AIP200YSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/04/2026	12/09/2025	Exercise		16,699,872	2437.58	409,648	15,317	14,585	(732)			14,585		(12,521)				0001
Purchased Call/AIP/AIP200YSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2026	12/16/2025	Exercise		6,617,723	2428.28	174,335	848	873	.25			873		493				0001
Purchased Call/AIP/AIP200XSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2026	12/02/2025	Exercise		5,441,475	2431.27	139,889	2,427	2,437	.10			2,437		(1,410)				0001
Purchased Call/AIP/AIP200QSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/09/2027	07/11/2025	Exercise		2,683,905	2362.13	82,170	7,412	7,739	327			7,739		(7,300)				0001
Purchased Call/AIP/AIP200QSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2027	07/14/2025	Exercise		3,726,337	2362.93	125,802	4,142	5,687	1,545			5,687		(3,793)				0001
Purchased Call/AIP/AIP200QSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/13/2027	07/15/2025	Exercise		2,564,660	2361.55	68,952	11,944	12,762	817			12,762		(11,750)				0001
Purchased Call/AIP/AIP200QSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/14/2025	07/14/2027	07/16/2025	Exercise		2,956,241	2362.49	87,354	9,097	9,517	420			9,517		(9,027)				0001
Purchased Call/AIP/AIP200QSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2027	07/17/2025	Exercise		3,190,520	2358.26	107,201	4,509	6,062	1,553			6,062		(4,418)				0001
Purchased Call/AIP/AIP200QSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2027	07/18/2025	Exercise		3,902,967	2360.82	121,281	10,592	12,074	1,482			12,074		(10,360)				0001
Purchased Call/AIP/AIP200RS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/16/2027	07/21/2025	Exercise		4,693,528	2364.77	154,607	7,371	8,483	1,112			8,483		(6,926)				0001
Purchased Call/AIP/AIP200RS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/19/2027	07/22/2025	Exercise		3,109,931	2364.34	99,807	6,231	7,665	1,434			7,665		(5,944)				0001
Purchased Call/AIP/AIP200RS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/20/2027	07/22/2025	Exercise		3,036,633	2364.34	79,300	15,161	16,768	1,607			16,768		(14,933)				0001
Purchased Call/AIP/AIP200RS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	07/22/2025	Exercise		3,507,324	2364.34	120,685	2,956	3,981	1,025			3,981		(2,670)				0001
Purchased Call/AIP/AIP200RS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	07/21/2027	07/23/2025	Exercise		4,400,711	2366.29	139,198	9,965	11,097	1,133			11,097		(9,850)				0001
Purchased Call/AIP/AIP200RSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	07/28/2025	Exercise		3,960,535	2372.5	106,335	18,909	24,266	5,356			24,266		(18,597)				0001
Purchased Call/AIP/AIP200RSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/23/2027	07/29/2025	Exercise		4,170,336	2376.46	136,319	6,894	7,323	429			7,323		(6,581)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200RSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/26/2027	07/29/2025	Exercise		4,806,371	2376.46	123,225	25,143	29,917	4,775			29,917		(24,782)				0001
Purchased Call/AIP/AIP200RSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2027	07/29/2025	Exercise		3,161,089	2376.46	97,316	8,400	9,167	768			9,167		(8,115)				0001
Purchased Call/AIP/AIP200RSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/28/2027	07/30/2025	Exercise		4,236,073	2376.5	129,276	11,003	12,038	1,035			12,038		(10,901)				0001
Purchased Call/AIP/AIP100FSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/23/2025	01/22/2025	Exercise		5,347,196	2368.74	178,397		162,309	156,907			162,309		(5,402)				0001
Purchased Call/AIP/AIP100GS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/28/2025	01/15/2025	Exercise		1,500,928	2375.72	49,681		33,585	31,742			33,585		(1,843)				0001
Purchased Call/AIP/AIP100GS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2023	01/30/2025	01/14/2025	Exercise		4,374,417	2365.37	153,925		129,631	123,493			129,631		(6,138)				0001
Purchased Call/AIP/AIP100GSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2023	01/31/2025	02/04/2025	Exercise		3,652,938	2385.25	117,772		68,395	63,514			68,395		(4,882)				0001
Purchased Call/AIP/AIP100GST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/12/2025	02/14/2025	Exercise		2,968,346	2362.76	107,863		86,899	80,660			86,899		(6,238)				0001
Purchased Call/AIP/AIP200RSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/29/2027	07/31/2025	Exercise		3,320,508	2371.9	109,971	4,967	5,814	847			5,814		(4,873)				0001
Purchased Call/AIP/AIP200RSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/30/2027	08/01/2025	Exercise		5,259,860	2372.68	133,244	26,920	29,810	2,890			29,810		(26,653)				0001
Purchased Call/AIP/AIP200RSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	08/05/2025	Exercise		2,698,458	2350.73	89,249	5,265	6,604	1,339			6,604		(5,059)				0001
Purchased Call/AIP/AIP200RSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/02/2027	08/05/2025	Exercise		2,706,401	2350.73	72,446	12,627	16,250	3,623			16,250		(12,411)				0001
Purchased Call/AIP/AIP200RSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	08/04/2027	08/06/2025	Exercise		4,910,380	2367.97	124,518	25,552	31,723	6,171			31,723		(25,442)				0001
Purchased Call/AIP/AIP200SS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2027	08/07/2025	Exercise		1,993,935	2361.79	71,564	1,140	1,632	492			1,632		(1,067)				0001
Purchased Call/AIP/AIP200SS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2027	08/08/2025	Exercise		1,760,816	2368.67	56,869	3,450	4,490	1,040			4,490		(3,332)				0001
Purchased Call/AIP/AIP200SS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/06/2027	08/11/2025	Exercise		3,751,564	2367.35	127,989	4,343	5,507	1,164			5,507		(3,959)				0001
Purchased Call/AIP/AIP200SS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/09/2027	08/12/2025	Exercise		2,436,900	2372.64	66,955	10,853	13,006	2,153			13,006		(10,673)				0001
Purchased Call/AIP/AIP200SSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2027	08/12/2025	Exercise		2,366,475	2372.64	74,682	5,610	6,829	1,219			6,829		(5,384)				0001
Purchased Call/AIP/AIP200SSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2027	08/13/2025	Exercise		3,443,857	2369.98	106,005	11,362	13,723	2,361			13,723		(11,267)				0001
Purchased Call/AIP/AIP200SSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2027	08/18/2025	Exercise		4,905,909	2387.82	171,529	3,020	3,719	699			3,719		(2,507)				0001
Purchased Call/AIP/AIP200SSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/16/2027	08/19/2025	Exercise		3,759,625	2388.11	84,621	25,739	27,377	1,639			27,377		(25,477)				0001
Purchased Call/AIP/AIP200SSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2027	08/19/2025	Exercise		2,013,953	2388.11	68,386	2,275	2,577	302			2,577		(2,064)				0001
Purchased Call/AIP/AIP200SSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/18/2027	08/20/2025	Exercise		4,502,950	2387.02	142,180	8,930	10,067	1,136			10,067		(8,807)				0001
Purchased Call/AIP/AIP200SSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/19/2027	08/21/2025	Exercise		2,867,499	2382.1	97,942	2,335	2,577	242			2,577		(2,209)				0001
Purchased Call/AIP/AIP200SSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/20/2027	08/25/2025	Exercise		5,394,026	2372.55	165,206	16,973	22,337	5,364			22,337		(16,480)				0001
Purchased Call/AIP/AIP200SSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/23/2027	08/26/2025	Exercise		2,713,140	2393.82	88,074	5,903	6,166	263			6,166		(5,648)				0001
Purchased Call/AIP/AIP200TS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2027	08/26/2025	Exercise		5,278,360	2393.82	171,908	8,357	9,250	893			9,250		(7,900)				0001
Purchased Call/AIP/AIP200TS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/25/2027	08/27/2025	Exercise		3,576,453	2385.56	115,119	8,012	9,950	1,939			9,950		(7,909)				0001
Purchased Call/AIP/AIP200TS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2027	08/28/2025	Exercise		2,830,934	2389.24	102,151	560	641	80			641		(469)				0001
Purchased Call/AIP/AIP200TS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2027	08/29/2025	Exercise		2,435,696	2392	77,449	5,867	6,354	487			6,354		(5,645)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200TSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	09/03/2025	Exercise		3,798,815	2389.74	105,915	15,269	18,096	2,827			18,096		(14,873)				0001
Purchased Call/AIP/AIP200TSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2027	09/03/2025	Exercise		2,144,517	2389.74	66,550	5,755	7,153	1,398			7,153		(5,467)				0001
Purchased Call/AIP/AIP200TSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/30/2027	09/03/2025	Exercise		2,405,213	2389.74	77,779	4,737	5,527	790			5,527		(4,406)				0001
Purchased Call/AIP/AIP200TSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	09/02/2027	09/04/2025	Exercise		4,286,335	2380.6	155,493	3,472	4,433	961			4,433		(3,182)				0001
Purchased Call/AIP/AIP200TSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	09/03/2027	09/05/2025	Exercise		3,410,301	2385.09	111,679	7,377	8,551	1,174			8,551		(7,157)				0001
Purchased Call/AIP/AIP200TSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2027	09/08/2025	Exercise		2,637,895	2396.32	85,303	4,863	5,407	545			5,407		(4,619)				0001
Purchased Call/AIP/AIP200YSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2026	12/12/2025	Exercise		2,518,291	2439.16	60,709	3,010	2,788	(221)			2,788		(2,798)				0001
Purchased Call/AIP/AIP200ZSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/24/2026	12/29/2025	Expire		1,147,956	2441.88	30,054								269				0001
Purchased Call/AIP/AIP200ZSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/30/2026	01/02/2026	Expire		5,263,679	2435.22	138,512								340				0001
Purchased Call/AIP/AIP100FS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2025	01/09/2025	Exercise		532,038	2355.34	17,610		9,910	9,764			9,910		(145)				0001
Purchased Call/AIP/AIP100HS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	02/20/2025	02/24/2025	Exercise		3,911,527	2363.02	112,193		143,863	136,149			143,863		(7,714)				0001
Purchased Call/AIP/AIP100HSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/23/2023	02/21/2025	02/06/2025	Exercise		2,976,773	2348.96	94,839		90,286	83,605			90,286		(6,680)				0001
Purchased Call/AIP/AIP100HSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/05/2025	03/07/2025	Exercise		3,499,342	2358.69	105,187		14,183	5,047			14,183		(9,136)				0001
Purchased Call/AIP/AIP100IS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/06/2025	03/10/2025	Expire		3,030,144	2353.4	92,279			(8,125)					(8,125)				0001
Purchased Call/AIP/AIP100IS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	03/07/2025	01/06/2025	Exercise		3,572,774	2330.27	107,622		23,999	14,334			23,999		(9,665)				0001
Purchased Call/AIP/AIP100ISN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/19/2025	03/21/2025	Exercise		2,810,399	2310.93	100,013		47,758	37,168			47,758		(10,590)				0001
Purchased Call/AIP/AIP200TSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/03/2027	09/09/2025	Exercise		9,094,106	2391.75	312,977	8,732	10,078	1,346			10,078		(7,775)				0001
Purchased Call/AIP/AIP200TSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/07/2027	09/09/2025	Exercise		1,450,993	2391.75	46,842	2,987	3,604	617			3,604		(2,835)				0001
Purchased Call/AIP/AIP200TSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/08/2027	09/10/2025	Exercise		4,283,856	2394.14	128,659	15,713	18,095	2,382			18,095		(15,577)				0001
Purchased Call/AIP/AIP200TSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/10/2027	09/12/2025	Exercise		1,523,889	2404.72	49,751	3,702	4,402	700			4,402		(3,568)				0001
Purchased Call/AIP/AIP200US0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2027	09/16/2025	Exercise		2,364,931	2411.68	59,619	13,247	15,058	1,812			15,058		(13,055)				0001
Purchased Call/AIP/AIP200US1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/13/2027	09/16/2025	Exercise		3,516,721	2411.68	100,685	13,662	14,084	422			14,084		(13,330)				0001
Purchased Call/AIP/AIP200US2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	09/16/2025	Exercise		3,678,671	2411.68	129,310	2,764	2,955	191			2,955		(2,434)				0001
Purchased Call/AIP/AIP200US4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/15/2027	09/17/2025	Exercise		6,023,130	2417.65	217,689	466	483	17			483		(254)				0001
Purchased Call/AIP/AIP200US6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/16/2027	09/18/2025	Exercise		2,368,321	2417.59	80,784	2,526	2,860	334			2,860		(2,439)				0001
Purchased Call/AIP/AIP200US8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2027	09/19/2025	Exercise		2,198,819	2414.49	80,770	914	1,020	106			1,020		(722)				0001
Purchased Call/AIP/AIP200USA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/17/2027	09/22/2025	Exercise		3,826,819	2420.97	137,269	1,458	1,431	(27)			1,431		(1,009)				0001
Purchased Call/AIP/AIP200USD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2027	09/23/2025	Exercise		2,809,823	2427.62	87,561	7,358	7,821	463			7,821		(7,065)				0001
Purchased Call/AIP/AIP200USF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/17/2027	09/23/2025	Exercise		9,985,914	2427.62	173,428	94,971	98,404	3,434			98,404		(94,513)				0001
Purchased Call/AIP/AIP200USJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2027	09/25/2025	Exercise		3,807,503	2424.31	131,065	2,996	3,200	203			3,200		(2,865)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200USL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/24/2027	09/26/2025	Expire		1,291,300	2418.39	46,560							77				0001
Purchased Call/AIP/AIP200USN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/24/2027	09/29/2025	Exercise		4,613,209	2410.35	162,157	3,726	4,347	620			4,347		(3,182)				0001
Purchased Call/AIP/AIP200USQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2027	09/30/2025	Exercise		4,311,699	2418.94	151,776	2,623	2,797	175			2,797		(2,248)				0001
Purchased Call/AIP/AIP100JSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	04/03/2025	04/07/2025	Expire		4,404,765	2341.54	142,025			(17,963)					(17,963)				0001
Purchased Call/AIP/AIP100JSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2025	03/28/2025	Exercise		786,180	2332.92	27,359		449	(3,192)			449		(3,640)				0001
Purchased Call/AIP/AIP100JSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/11/2025	04/15/2025	Expire		2,792,818	2337.41	93,939			(12,925)					(12,925)				0001
Purchased Call/AIP/AIP100KS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/13/2023	04/11/2025	03/03/2025	Exercise		3,122,908	2337.92	105,902		1,240	(13,395)			1,240		(14,635)				0001
Purchased Call/AIP/AIP100KSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/17/2025	04/21/2025	Expire		3,065,163	2334.93	102,614			(15,000)					(15,000)				0001
Purchased Call/AIP/AIP100KSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/21/2025	02/07/2025	Exercise		1,616,050	2328.56	55,483		1,371	(7,030)			1,371		(8,401)				0001
Purchased Call/AIP/AIP100KSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/26/2023	04/25/2025	02/18/2025	Exercise		3,834,159	2306	137,715		31,572	9,924			31,572		(21,648)				0001
Purchased Call/AIP/AIP100LS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/28/2025	01/17/2025	Exercise		2,341,949	2318.73	80,704		8,114	(4,884)			8,114		(12,998)				0001
Purchased Call/AIP/AIP100LS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/03/2023	05/02/2025	05/06/2025	Exercise		3,452,917	2309.04	117,873		33,871	13,504			33,871		(20,367)				0001
Purchased Call/AIP/AIP100LS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/03/2023	05/02/2025	01/31/2025	Exercise		2,860,064	2302.7	98,725		37,207	20,755			37,207		(16,452)				0001
Purchased Call/AIP/AIP100FSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2023	01/10/2025	01/14/2025	Exercise		3,540,499	2366.2	117,283		29,851	28,386			29,851		(1,465)				0001
Purchased Call/AIP/AIP100FSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/16/2025	01/21/2025	Exercise		1,913,931	2369.94	58,186		34,855	33,509			34,855		(1,347)				0001
Purchased Call/AIP/AIP100FSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/14/2025	01/16/2025	Exercise		805,941	2369.94	26,757		7,427	6,949			7,427		(478)				0001
Purchased Call/AIP/AIP100FSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/24/2025	01/28/2025	Exercise		2,734,116	2367.95	93,163		80,316	77,358			80,316		(2,958)				0001
Purchased Call/AIP/AIP100FSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/25/2023	01/24/2025	01/28/2025	Exercise		2,461,747	2368.63	82,959		71,588	68,962			71,588		(2,625)				0001
Purchased Call/AIP/AIP100GS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2023	01/31/2025	01/31/2025	Exercise		2,496,065	2372.4	86,132		60,482	56,924			60,482		(3,557)				0001
Purchased Call/AIP/AIP200USR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/27/2027	09/30/2025	Exercise		2,253,798	2418.94	79,604	1,105	1,209	105			1,209		(834)				0001
Purchased Call/AIP/AIP200USX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2027	10/02/2025	Exercise		1,897,650	2428.23	65,330	2,282	2,385	103			2,385		(2,205)				0001
Purchased Call/AIP/AIP200USZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	10/01/2027	10/03/2025	Exercise		3,112,011	2433.06	114,607	504	477	(27)			477		(201)				0001
Purchased Call/AIP/AIP200VS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/01/2027	10/06/2025	Exercise		3,903,684	2435.23	121,152	11,549	8,785	(2,764)			8,785		(11,166)				0001
Purchased Call/AIP/AIP200VS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/04/2027	10/07/2025	Exercise		4,540,452	2434.6	132,531	17,329	19,482	2,153			19,482		(16,868)				0001
Purchased Call/AIP/AIP200VSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/07/2027	10/09/2025	Exercise		2,777,992	2439.7	97,989	2,956	2,606	(351)			2,606		(2,823)				0001
Purchased Call/AIP/AIP200VSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2027	10/10/2025	Exercise		1,946,397	2450.33	63,758	3,837	3,427	(410)			3,427		(3,680)				0001
Purchased Call/AIP/AIP200VSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2027	10/14/2025	Exercise		5,128,604	2448.95	171,334	3,237	2,838	(399)			2,838		(2,450)				0001
Purchased Call/AIP/AIP200VSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/08/2027	10/15/2025	Exercise		4,811,643	2403.94	177,831	3,025	3,373	348			3,373		(2,380)				0001
Purchased Call/AIP/AIP200VSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2027	10/15/2025	Exercise		1,449,264	2403.94	41,438	5,948	7,109	1,161			7,109		(5,751)				0001
Purchased Call/AIP/AIP200VSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/13/2025	10/13/2027	10/15/2025	Exercise		5,188,561	2427.6	167,349	11,585	13,014	1,429			13,014		(11,368)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200VSII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2027	10/21/2025	Exercise		2,058,558	2428.61	55,934	10,174	10,503	329			10,503		(9,980)				0001
Purchased Call/AIP/AIP200ISO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/21/2027	10/23/2025	Exercise		2,688,835	2441.94	95,943	803	731	(72)			731		(675)				0001
Purchased Call/AIP/AIP200ISZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2027	10/24/2025	Exercise		2,496,355	2435.66	91,120	1,176	1,066	(110)			1,066		(947)				0001
Purchased Call/AIP/AIP200IS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2027	10/27/2025	Exercise		8,046,808	2440.07	284,911	7,803	6,279	(1,524)			6,279		(6,789)				0001
Purchased Call/AIP/AIP200IS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/25/2027	10/28/2025	Exercise		3,945,812	2447.56	133,260	6,332	5,682	(650)			5,682		(5,862)				0001
Purchased Call/AIP/AIP200JSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2026	03/03/2025	Expire		89,291	2397.73	2,037								(2)				0001
Purchased Call/AIP/AIP100LSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/04/2023	05/02/2025	05/06/2025	Exercise		1,980,556	2296.95	73,520		29,955	17,665			29,955		(12,290)				0001
Purchased Call/AIP/AIP100LSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/10/2023	05/09/2025	01/22/2025	Exercise		3,355,245	2312.05	115,706		27,793	7,391			27,793		(20,401)				0001
Purchased Call/AIP/AIP100LSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/13/2025	05/09/2025	Exercise		1,102,665	2310.48	38,262		14,569	7,632			14,569		(6,938)				0001
Purchased Call/AIP/AIP100LSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2023	05/16/2025	01/15/2025	Exercise		2,001,584	2308.22	74,723		32,581	18,681			32,581		(13,901)				0001
Purchased Call/AIP/AIP100IS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/20/2025	05/22/2025	Exercise		917,337	2322.51	31,648		8,492	2,449			8,492		(6,043)				0001
Purchased Call/AIP/AIP100ISB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2023	05/23/2025	03/18/2025	Exercise		2,721,730	2314.33	92,178		27,079	9,022			27,079		(18,057)				0001
Purchased Call/AIP/AIP100ISC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2023	05/22/2025	05/27/2025	Exercise		3,148,224	2324.03	103,018		18,464	(3,472)			18,464		(21,935)				0001
Purchased Call/AIP/AIP100ISE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2023	05/23/2025	01/06/2025	Exercise		3,454,922	2307.31	122,163		44,382	20,477			44,382		(23,905)				0001
Purchased Call/AIP/AIP100IS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/23/2025	05/28/2025	Exercise		1,725,362	2320.64	58,407		11,078	(407)			11,078		(11,485)				0001
Purchased Call/AIP/AIP100ISR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/30/2025	04/08/2025	Exercise		2,917,366	2318.94	95,421		28,996	9,249			28,996		(19,747)				0001
Purchased Call/AIP/AIP100ISX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/04/2025	04/28/2025	Exercise		2,791,063	2334.39	96,760		15,153	(5,319)			15,153		(20,471)				0001
Purchased Call/AIP/AIP100IS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2023	06/06/2025	05/19/2025	Exercise		2,788,109	2336.51	97,748		13,650	(8,105)			13,650		(21,755)				0001
Purchased Call/AIP/AIP100GSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/11/2025	02/13/2025	Exercise		1,194,113	2362.76	34,902		33,891	31,836			33,891		(2,056)				0001
Purchased Call/AIP/AIP100HSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/28/2025	02/18/2025	Exercise		3,222,934	2345.95	106,613		65,201	56,690			65,201		(8,511)				0001
Purchased Call/AIP/AIP100IS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/07/2025	01/28/2025	Exercise		2,607,758	2345.82	78,424		1,161	(5,863)			1,161		(7,024)				0001
Purchased Call/AIP/AIP100ISB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/10/2025	02/06/2025	Exercise		2,012,218	2313.41	65,675		10,048	3,898			10,048		(6,150)				0001
Purchased Call/AIP/AIP200ISB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	10/28/2025	Exercise		4,046,316	2447.56	130,663	10,450	9,782	(668)			9,782		(10,074)				0001
Purchased Call/AIP/AIP200ISB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/27/2025	10/27/2027	10/29/2025	Exercise		9,577,133	2460.77	285,615	32,857	27,059	(5,798)			27,059		(32,522)				0001
Purchased Call/AIP/AIP200ISH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/29/2027	11/03/2025	Exercise		6,675,182	2442.85	214,450	15,529	15,182	(347)			15,182		(14,748)				0001
Purchased Call/AIP/AIP200ISL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/29/2027	11/04/2025	Exercise		5,203,682	2445.88	188,339	1,445	1,176	(269)			1,176		(858)				0001
Purchased Call/AIP/AIP200ISO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2027	11/05/2025	Exercise		6,053,524	2447.07	195,682	9,021	6,933	(2,089)			6,933		(8,754)				0001
Purchased Call/AIP/AIP200ISQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/04/2027	11/06/2025	Expire		2,868,504	2433.08	105,462								204				0001
Purchased Call/AIP/AIP200ISS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2027	11/07/2025	Exercise		2,207,587	2436.87	57,189	11,182	9,611	(1,571)			9,611		(11,057)				0001
Purchased Call/AIP/AIP200ISU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/05/2027	11/10/2025	Exercise		5,889,975	2423.82	212,244	2,283	2,284	1			2,284		(1,455)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200IISX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2027	11/12/2025	Expire		4,641,512	2427.7	171,272							855				0001
Purchased Call/AIP/AIP200IISY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/08/2027	11/12/2025	Exercise		4,469,734	2427.7	141,335	11,309	10,553	(756)			10,553	(10,636)				0001
Purchased Call/AIP/AIP200IISZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/05/2027	11/12/2025	Exercise		3,879,481	2427.7	135,831	4,907	4,597	(309)			4,597	(4,368)				0001
Purchased Call/AIP/AIP200XS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/10/2027	11/13/2025	Exercise		4,267,630	2439.97	156,026	705	646	(59)			646	(435)				0001
Purchased Call/AIP/AIP200XS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/11/2027	11/13/2025	Exercise		2,929,106	2441.83	95,706	5,835	5,331	(504)			5,331	(5,715)				0001
Purchased Call/AIP/AIP200XS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/12/2027	11/14/2025	Exercise		4,161,588	2441.46	144,893	2,066	1,922	(145)			1,922	(1,817)				0001
Purchased Call/AIP/AIP100NS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/11/2025	02/07/2025	Exercise		2,725,606	2342.99	101,515		9,038	(13,439)			9,038	(22,477)				0001
Purchased Call/AIP/AIP100NSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/13/2025	02/18/2025	Exercise		2,660,397	2360.95	91,294	911		(20,866)			911	(21,777)				0001
Purchased Call/AIP/AIP100NSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/20/2025	06/24/2025	Expire		1,936,325	2349.28	63,325			(14,873)				(14,873)				0001
Purchased Call/AIP/AIP100NSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/25/2025	02/12/2025	Exercise		2,434,437	2339.42	86,826	14,513		(6,499)			14,513	(21,013)				0001
Purchased Call/AIP/AIP100OSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/23/2025	04/03/2025	Exercise		2,390,768	2339.42	77,693	6,827		(11,852)			6,827	(18,678)				0001
Purchased Call/AIP/AIP100OSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	06/30/2025	02/24/2025	Exercise		1,645,693	2371.57	53,671		5,100	(8,266)			5,100	(13,366)				0001
Purchased Call/AIP/AIP100OSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/07/2025	05/02/2025	Exercise		2,424,155	2358.7	83,107		1,948	(19,454)			1,948	(21,402)				0001
Purchased Call/AIP/AIP100OSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/09/2025	07/11/2025	Exercise		2,000,044	2358.7	72,635		2,908	(15,968)			2,908	(18,876)				0001
Purchased Call/AIP/AIP100ISO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/17/2025	01/31/2025	Exercise		2,159,237	2310.93	73,749		36,936	29,319			36,936	(7,617)				0001
Purchased Call/AIP/AIP100JSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/01/2025	04/03/2025	Expire		543,971	2341.68	18,060			(2,233)				(2,233)				0001
Purchased Call/AIP/AIP200SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/22/2026	05/29/2025	Expire		116,053	2335.54	3,160							(2)				0001
Purchased Call/AIP/AIP100PSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/19/2023	07/18/2025	02/26/2025	Exercise		2,943,655	2385.3	100,020		1,158	(26,123)			1,158	(27,281)				0001
Purchased Call/AIP/AIP100PSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2025	02/18/2025	Exercise		1,395,640	2391.02	46,754		740	(12,233)			740	(12,973)				0001
Purchased Call/AIP/AIP100PSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/23/2025	04/03/2025	Exercise		2,127,577	2391.02	71,045		201	(20,030)			201	(20,231)				0001
Purchased Call/AIP/AIP100PSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/25/2025	04/21/2025	Exercise		5,211,477	2393.35	173,571		100	(48,825)			100	(48,925)				0001
Purchased Call/AIP/AIP100PST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/25/2025	03/10/2025	Exercise		3,265,820	2380.39	111,181		578	(31,966)			578	(32,543)				0001
Purchased Call/AIP/AIP100PSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/30/2025	02/06/2025	Exercise		2,459,732	2386.65	81,438		861	(22,664)			861	(23,526)				0001
Purchased Call/AIP/AIP100PSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/29/2025	01/31/2025	Exercise		1,482,508	2386.65	49,664		821	(13,437)			821	(14,258)				0001
Purchased Call/AIP/AIP100QS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	08/01/2025	02/03/2025	Exercise		2,657,107	2373.94	88,384		1,570	(24,231)			1,570	(25,802)				0001
Purchased Call/AIP/AIP100QSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/13/2025	08/15/2025	Exercise		1,257,016	2355.71	38,040		18,111	6,370			18,111	(11,740)				0001
Purchased Call/AIP/AIP100QSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/11/2025	01/31/2025	Exercise		2,378,427	2355.71	79,100		15,417	(8,762)			15,417	(24,179)				0001
Purchased Call/AIP/AIP100KSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2023	04/24/2025	04/28/2025	Expire		3,302,239	2327.34	103,532			(16,094)				(16,094)				0001
Purchased Call/AIP/AIP100LSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/06/2025	05/08/2025	Exercise		1,035,456	2311.53	35,750		7,463	1,320			7,463	(6,143)				0001
Purchased Call/AIP/AIP100IIS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/16/2025	03/10/2025	Exercise		2,351,372	2317.33	85,373		28,096	10,273			28,096	(17,823)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200XS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/12/2027	11/17/2025	Exercise		4,670,084	2419.4	168,076	1,262	1,353	91			1,353		(645)				0001
Purchased Call/AIP/AIP200XSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/12/2027	11/18/2025	Exercise		3,998,733	2419.67	141,509	1,586	1,653	67			1,653		(1,122)				0001
Purchased Call/AIP/AIP200XSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/15/2027	11/18/2025	Exercise		4,344,679	2419.67	132,403	13,641	12,839	(802)			12,839		(13,151)				0001
Purchased Call/AIP/AIP200XSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/19/2027	11/25/2025	Exercise		5,299,305	2398.48	173,302	12,157	14,114	1,957			14,114		(11,560)				0001
Purchased Call/AIP/AIP200XSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/22/2027	11/25/2025	Exercise		4,100,139	2398.48	132,830	9,372	11,136	1,764			11,136		(8,874)				0001
Purchased Call/AIP/AIP200XSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/26/2027	12/02/2025	Expire		3,207,482	2431.27	117,960								428				0001
Purchased Call/AIP/AIP200YS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2027	12/08/2025	Exercise		5,698,806	2434.77	187,025	11,588	11,265	(323)			11,265		(10,867)				0001
Purchased Call/AIP/AIP200YSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/03/2027	12/09/2025	Expire		3,143,242	2437.58	115,013								385				0001
Purchased Call/AIP/AIP200YSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2027	12/09/2025	Exercise		2,738,733	2437.58	99,298	881	816	(65)			816		(491)				0001
Purchased Call/AIP/AIP200YSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2027	12/10/2025	Exercise		3,472,776	2433.65	112,352	7,384	7,679	295			7,679		(7,241)				0001
Purchased Call/AIP/AIP200YSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2027	12/12/2025	Exercise		1,709,132	2439.16	61,329	837	828	(10)			828		(703)				0001
Purchased Call/AIP/AIP200YSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2027	12/16/2025	Exercise		2,763,405	2428.28	97,250	2,222	2,284	63			2,284		(1,835)				0001
Purchased Call/AIP/AIP200YSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2027	12/18/2025	Expire		2,284,597	2424.05	83,428								168				0001
Purchased Call/AIP/AIP200ZS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2027	12/24/2025	Expire		3,708,693	2433.89	138,024								274				0001
Purchased Call/AIP/AIP200ZSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/23/2027	12/30/2025	Expire		6,755,534	2441.51	245,909								919				0001
Purchased Call/AIP/AIP200ZSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/29/2027	12/31/2025	Expire		4,865,474	2437.2	178,438								240				0001
Purchased Call/NDX/NDX0052SH		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/30/2025	07/16/2025	07/02/2025	Expire		190,000,000	20411.110000000001			57,000				(57,000)		(57,000)				0001
Purchased Call/NDX/NDX0212S1		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/13/2025	03/06/2025	02/18/2025	Exercise		66,000,000	20708.869999999999			89,100	982,984	893,884		982,984		(89,100)				0001
Purchased Call/NDX/NDX0212SH		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/29/2025	06/04/2025	06/02/2025	Expire		106,875,000	21260			453,350		(453,350)				(453,350)				0001
Purchased Call/NDX/NDX0212SO		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/30/2025	07/10/2025	07/02/2025	Expire		87,600,000	22999			182,620		(182,620)				(182,620)				0001
Purchased Call/NDX/NDX0213S0		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/12/2025	09/11/2025	08/14/2025	Expire		140,000,000	22647.240000000002			329,000		(329,000)				(329,000)				0001
Purchased Call/AIP/AIP100QSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/15/2025	03/10/2025	Exercise		2,776,554	2318.34	92,762		82,739	53,788			82,739		(28,951)				0001
Purchased Call/AIP/AIP100RS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/18/2025	05/23/2025	Exercise		1,813,138	2316.89	61,591		54,614	35,195			54,614		(19,420)				0001
Purchased Call/AIP/AIP100RS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/19/2025	01/14/2025	Exercise		672,014	2316.89	22,512		18,940	11,828			18,940		(7,112)				0001
Purchased Call/AIP/AIP100RS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/21/2025	04/28/2025	Exercise		3,552,194	2322.11	114,096		76,913	40,311			76,913		(36,602)				0001
Purchased Call/AIP/AIP100RS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2025	02/06/2025	Exercise		3,332,994	2310.81	115,011		119,827	83,000			119,827		(36,828)				0001
Purchased Call/AIP/AIP100RSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	03/05/2025	Exercise		3,252,924	2324.73	102,237		96,327	63,521			96,327		(32,807)				0001
Purchased Call/AIP/AIP100RSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/26/2025	05/23/2025	Exercise		935,267	2309.41	31,238		32,025	21,856			32,025		(10,169)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100RSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/25/2025	01/10/2025	Exercise		2,504,380	2309.41	87,638		83,078	54,597			83,078		(28,480)				0001
Purchased Call/AIP/AIP100RSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/03/2025	03/11/2025	Exercise		1,751,363	2342.98	55,860		31,457	12,609			31,457		(18,848)				0001
Purchased Call/AIP/AIP100MSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/30/2025	06/03/2025	Exercise		2,386,328	2312.57	84,683		30,503	13,118			30,503		(17,385)				0001
Purchased Call/AIP/AIP100MSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/02/2025	06/04/2025	Exercise		1,376,953	2334.39	46,532		5,669	(4,069)			5,669		(9,738)				0001
Purchased Call/AIP/AIP100NSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/10/2025	02/06/2025	Exercise		1,073,514	2342.99	36,822		2,404	(5,689)			2,404		(8,093)				0001
Purchased Call/AIP/AIP100NSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/12/2025	01/06/2025	Exercise		4,091,182	2352.16	142,566		1,067	(30,806)			1,067		(31,873)				0001
Purchased Call/NDX/NDX0213SB		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/15/2025	09/30/2025	09/17/2025	Expire		188,000,000	23079.09		235,000	(235,000)						(235,000)				0001
Purchased Call/NDX/NDX0213SB		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/07/2025	10/23/2025	10/09/2025	Expire		176,000,000	23598.220000000 01		281,600	(281,600)						(281,600)				0001
Purchased Call/NDX/NDX0213SF		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/23/2025	11/06/2025	10/27/2025	Expire		187,500,000	24093.52		412,500	(412,500)						(412,500)				0001
Purchased Call/NDX/NDX0213SN		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/09/2025	12/29/2025	12/11/2025	Expire		196,000,000	24770.290000000 01		558,600	(558,600)						(558,600)				0001
Purchased Call/NDX/NDX0400S4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/04/2025	03/28/2025	03/06/2025	Expire		109,080,000	21980.73		76,356	(76,356)						(76,356)				0001
Purchased Call/NFC/NFC161VSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2025	01/06/2025	Exercise		16,407,424	250.47	587,331		1,166,505	1,164,878			1,166,505		(1,627)				0001
Purchased Call/NFC/NFC161VSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2024	01/03/2025	01/07/2025	Exercise		17,434,978	248.39	680,313		1,572,339	1,568,577			1,572,339		(3,762)				0001
Purchased Call/NFC/NFC161VSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	01/07/2025	Exercise		14,204,655	247.39	610,605		1,343,615	1,340,211			1,343,615		(3,404)				0001
Purchased Call/NFC/NFC161VSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2025	01/07/2025	Exercise		4,542,128	247.57	173,493		456,827	454,436			456,827		(2,390)				0001
Purchased Call/NFC/NFC161VST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2025	01/09/2025	Exercise		2,623,740	247.57	113,793		233,934	232,050			233,934		(1,884)				0001
Purchased Call/NFC/NFC161VSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2025	01/10/2025	Exercise		12,109,743	251.7	471,570		865,288	856,175			865,288		(9,113)				0001
Purchased Call/NFC/NFC161VSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2025	01/10/2025	Exercise		15,280,122	252.01	597,535		1,071,685	1,058,470			1,071,685		(13,215)				0001
Purchased Call/NFC/NFC161WS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2024	01/10/2025	01/14/2025	Exercise		19,654,872	253.58	746,693		1,038,872	1,020,257			1,038,872		(18,616)				0001
Purchased Call/NFC/NFC161WS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/10/2025	01/14/2025	Exercise		14,425,023	254	537,273		737,332	723,775			737,332		(13,557)				0001
Purchased Call/NFC/NFC161WS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2025	01/09/2025	Exercise		7,054,467	254	263,837		346,592	337,846			346,592		(8,746)				0001
Purchased Call/NFC/NFC161WS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2025	01/17/2025	Exercise		4,480,598	254	174,942		281,411	274,482			281,411		(6,928)				0001
Purchased Call/NFC/NFC161WSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2025	01/21/2025	Exercise		17,708,750	253.85	660,962		1,048,060	1,020,688			1,048,060		(27,373)				0001
Purchased Call/NFC/NFC161WSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025	01/22/2025	Exercise		15,328,721	252.35	629,400		1,155,451	1,127,618			1,155,451		(27,833)				0001
Purchased Call/NFC/NFC161WSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/18/2024	01/17/2025	01/22/2025	Exercise		15,294,979	254.78	602,600		996,033	969,257			996,033		(26,776)				0001
Purchased Call/NFC/NFC161WSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2025	01/24/2025	Exercise		16,864,667	257.9	635,813		1,091,672	1,054,782			1,091,672		(36,891)				0001
Purchased Call/AIP/AIP100SSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	09/05/2025	01/22/2025	Exercise		5,802,062	2333.47	185,633		144,450	81,373			144,450		(63,078)				0001
Purchased Call/AIP/AIP100SSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/18/2025	02/18/2025	Exercise		3,490,436	2317.92	114,490		154,208	113,144			154,208		(41,064)				0001
Purchased Call/AIP/AIP100SSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/19/2025	02/11/2025	Exercise		5,533,336	2316.03	177,845		269,368	205,610			269,368		(63,758)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100TS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/23/2025	03/14/2025	Exercise		2,114,303	2289.33	70,618		121,539	95,834			121,539		(25,706)				0001
Purchased Call/AIP/AIP100TS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/24/2025	06/04/2025	Exercise		620,044	2289.33	20,259		34,426	27,027			34,426		(7,399)				0001
Purchased Call/AIP/AIP100TS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	02/07/2025	Exercise		2,231,463	2277.17	75,072		138,706	111,033			138,706		(27,673)				0001
Purchased Call/AIP/AIP100NS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/17/2025	06/20/2025	Expire		743,348	2364.42	25,423		(5,840)				(5,840)		(5,840)				0001
Purchased Call/AIP/AIP100NSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/16/2025	02/12/2025	Exercise		1,530,644	2364.42	51,216		2,018	(9,700)			2,018		(11,718)				0001
Purchased Call/AIP/AIP1000SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/06/2023	07/03/2025	04/08/2025	Exercise		4,512,993	2358.62	155,128		9,306	(30,094)			9,306		(39,400)				0001
Purchased Call/AIP/AIP1000SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2025	02/18/2025	Exercise		650,519	2358.7	21,792		2,149	(3,479)			2,149		(5,628)				0001
Purchased Call/NFC/NFC1611ISS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2024	01/24/2025	01/28/2025	Exercise		15,230,753	259.24	554,747		859,518	824,312			859,518		(35,206)				0001
Purchased Call/NFC/NFC1611ISU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/25/2024	01/24/2025	01/06/2025	Exercise		14,228,322	259.3	512,171		798,398	765,659			798,398		(32,738)				0001
Purchased Call/NFC/NFC1611ISW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/24/2025	01/28/2025	Exercise		16,572,353	258.03	646,179		1,017,328	975,873			1,017,328		(41,455)				0001
Purchased Call/NFC/NFC161XS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2025	01/21/2025	Exercise		18,695,125	260.28	651,966		620,542	570,248			620,542		(50,294)				0001
Purchased Call/NFC/NFC161XS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2025	01/06/2025	Exercise		17,395,854	258.6	577,107		730,586	684,500			730,586		(46,085)				0001
Purchased Call/NFC/NFC161XS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2024	01/31/2025	01/16/2025	Exercise		14,995,455	253.62	605,950		930,070	879,912			930,070		(50,158)				0001
Purchased Call/NFC/NFC161XS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/01/2024	01/31/2025	01/07/2025	Exercise		15,345,380	256.09	615,714		795,511	744,193			795,511		(51,318)				0001
Purchased Call/NFC/NFC161XSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2024	01/31/2025	01/21/2025	Exercise		17,743,459	259.09	660,943		705,368	650,156			705,368		(55,212)				0001
Purchased Call/NFC/NFC161XSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2025	02/05/2025	Exercise		4,688,930	259.09	173,959		165,111	149,296			165,111		(15,814)				0001
Purchased Call/NFC/NFC161XSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2025	01/09/2025	Exercise		23,751,499	258.79	883,806		1,068,419	983,029			1,068,419		(85,390)				0001
Purchased Call/NFC/NFC161XSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2024	02/07/2025	01/16/2025	Exercise		19,027,509	260.44	713,443		632,633	559,654			632,633		(72,979)				0001
Purchased Call/NFC/NFC161XSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/08/2024	02/07/2025	02/10/2025	Exercise		18,011,122	260.74	694,584		578,379	507,044			578,379		(71,335)				0001
Purchased Call/NFC/NFC161XSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	01/06/2025	Exercise		5,073,941	263.62	181,810		145,142	125,102			145,142		(20,039)				0001
Purchased Call/NFC/NFC161YS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/15/2024	02/14/2025	01/28/2025	Exercise		18,851,238	258.52	688,027		1,229,791	1,145,457			1,229,791		(84,334)				0001
Purchased Call/NFC/NFC161YS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	01/28/2025	Exercise		20,432,664	256.75	758,318		1,482,776	1,389,725			1,482,776		(93,051)				0001
Purchased Call/NFC/NFC161YS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2025	01/07/2025	Exercise		14,551,584	256.75	537,987		1,096,779	1,023,913			1,096,779		(72,866)				0001
Purchased Call/NFC/NFC161YS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2025	02/14/2025	Exercise		4,016,317	256.75	150,686		300,676	280,747			300,676		(19,929)				0001
Purchased Call/NFC/NFC161YS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2025	01/07/2025	Exercise		15,746,214	255.04	597,301		1,166,025	1,083,785			1,166,025		(82,240)				0001
Purchased Call/NFC/NFC161YSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2024	02/21/2025	01/10/2025	Exercise		14,352,427	254.45	627,444		736,234	647,809			736,234		(88,425)				0001
Purchased Call/NFC/NFC161YSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/21/2025	02/25/2025	Exercise		15,739,239	260.05	588,725		448,170	364,419			448,170		(83,750)				0001
Purchased Call/NFC/NFC161YSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2025	02/27/2025	Exercise		4,298,994	260.05	160,266		23,539	(696)			23,539		(24,236)				0001
Purchased Call/NFC/NFC161YSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2025	02/27/2025	Exercise		14,484,988	260.22	536,370		335	(83,888)			335		(84,222)				0001
Purchased Call/NFC/NFC161YSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2024	02/28/2025	02/05/2025	Exercise		8,591,642	259.25	348,445		2,748	(53,159)			2,748		(55,907)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1611YST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	02/28/2025	01/08/2025	Exercise		27,896,379	265.01	990,040		5,461	(154,307)			5,461		(159,768)				0001
Purchased Call/NFC/NFC1611YSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2025	03/06/2025	Expire		15,789,345	263.69	491,105			(84,132)					(84,132)				0001
Purchased Call/NFC/NFC1612S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2025	01/07/2025	Exercise		13,608,050	258.19	537,286		3,769	(89,756)			3,769		(93,526)				0001
Purchased Call/NFC/NFC1612S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2024	03/07/2025	01/14/2025	Exercise		16,640,281	262.7	579,098		18,838	(85,747)			18,838		(104,585)				0001
Purchased Call/NFC/NFC1612S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/07/2025	01/06/2025	Exercise		25,972,942	259.66	982,164		5,388	(172,278)			5,388		(177,666)				0001
Purchased Call/NFC/NFC1612SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2025	02/06/2025	Exercise		15,946,662	258.86	660,035		2,405	(123,505)			2,405		(125,911)				0001
Purchased Call/NFC/NFC1612SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2025	01/17/2025	Exercise		15,856,778	259.93	588,509		2,119	(113,408)			2,119		(115,527)				0001
Purchased Call/NFC/NFC1612SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	01/16/2025	Exercise		21,708,801	256.92	852,431		6,176	(164,684)			6,176		(170,860)				0001
Purchased Call/NFC/NFC1612SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2025	03/20/2025	Expire		13,886,462	259.16	538,124			(113,325)					(113,325)				0001
Purchased Call/NFC/NFC1612SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2025	03/21/2025	Expire		11,613,902	259.53	464,071			(98,818)					(98,818)				0001
Purchased Call/NFC/NFC1612SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	03/24/2025	Expire		14,929,652	261.83	564,653			(121,736)					(121,736)				0001
Purchased Call/NFC/NFC1612SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2024	03/21/2025	01/24/2025	Exercise		13,933,396	262.57	519,578		5,693	(108,238)			5,693		(113,931)				0001
Purchased Call/NFC/NFC1612SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/21/2025	01/10/2025	Exercise		28,654,796	262.73	1,059,555		3,186	(229,648)			3,186		(232,834)				0001
Purchased Call/NFC/NFC1612SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2025	01/09/2025	Exercise		6,751,415	262.73	250,586		5,394	(51,231)			5,394		(56,625)				0001
Purchased Call/NFC/NFC2610S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2025	02/27/2025	Exercise		20,321,729	261.84	735,531		831	(167,915)			831		(168,745)				0001
Purchased Call/NFC/NFC2610S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2025	02/07/2025	Exercise		12,804,326	261.61	474,520		2,086	(109,721)			2,086		(111,808)				0001
Purchased Call/NFC/NFC2610S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2024	03/28/2025	01/07/2025	Exercise		40,971,715	261.08	1,538,360		9,297	(357,839)			9,297		(367,137)				0001
Purchased Call/NFC/NFC2610SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2024	04/03/2025	01/29/2025	Exercise		11,924,823	258.84	430,698		2,407	(107,145)			2,407		(109,552)				0001
Purchased Call/NFC/NFC2610SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2024	04/04/2025	01/07/2025	Exercise		9,908,851	255.86	383,048		5,486	(93,594)			5,486		(99,079)				0001
Purchased Call/NFC/NFC2610SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2025	02/06/2025	Exercise		4,661,286	257.67	176,261		2,500	(44,118)			2,500		(46,618)				0001
Purchased Call/NFC/NFC2610SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2024	04/08/2025	02/24/2025	Exercise		10,289,295	257.51	392,340		3,991	(101,139)			3,991		(105,130)				0001
Purchased Call/AIP/AIP100QSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/12/2025	06/25/2025	Exercise		711,721	2355.71	23,843		8,338	1,035			8,338		(7,303)				0001
Purchased Call/AIP/AIP100QST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/14/2025	01/28/2025	Exercise		4,970,101	2356.86	140,141		67,182	23,786			67,182		(43,397)				0001
Purchased Call/AIP/AIP100RSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/27/2025	04/29/2025	Exercise		834,131	2309.41	29,460		28,570	18,943			28,570		(9,627)				0001
Purchased Call/AIP/AIP100RSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	02/07/2025	Exercise		3,109,403	2338.64	105,143		68,394	33,008			68,394		(35,386)				0001
Purchased Call/AIP/AIP100TSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	02/14/2025	Exercise		2,841,500	2259.05	99,842		219,392	181,293			219,392		(38,099)				0001
Purchased Call/AIP/AIP100US1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2025	04/01/2025	Exercise		2,346,887	2293.6	74,463		112,064	83,179			112,064		(28,885)				0001
Purchased Call/AIP/AIP100US3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	01/17/2025	Exercise		1,754,740	2277.37	56,991		97,364	75,159			97,364		(22,205)				0001
Purchased Call/AIP/AIP100US5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/13/2025	01/22/2025	Exercise		2,485,034	2271.68	85,320		169,596	136,118			169,596		(33,477)				0001
Purchased Call/AIP/AIP100USH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	04/14/2025	Exercise		1,806,116	2259.78	57,219		132,212	109,378			132,212		(22,834)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100US7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/24/2025	02/07/2025	Exercise		2,707,087	2239.36	88,660		249,976	213,841			249,976		(36,135)				0001
Purchased Call/AIP/AIP100US6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/10/2025	02/26/2025	Exercise		406,173	2322.32	13,554		14,454	9,766			14,454		(4,688)				0001
Purchased Call/AIP/AIP100US8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2025	05/23/2025	Exercise		710,128	2322.32	23,789		23,096	14,894			23,096		(8,202)				0001
Purchased Call/AIP/AIP100USL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2025	06/13/2025	Exercise		1,043,022	2319.76	34,837		43,421	31,075			43,421		(12,346)				0001
Purchased Call/NFC/NFC2610SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2024	04/11/2025	01/07/2025	Exercise		9,837,230	259.45	343,145		3,555	(91,638)			3,555		(95,193)				0001
Purchased Call/NFC/NFC2610SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/11/2025	01/24/2025	Exercise		19,601,078	256.46	707,873		13,386	(183,487)			13,386		(196,873)				0001
Purchased Call/NFC/NFC2611S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2025	04/17/2025	Expire		12,151,498	253.3	452,202			(130,065)					(130,065)				0001
Purchased Call/NFC/NFC2611S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2025	01/14/2025	Exercise		12,091,784	251.06	444,195		5,193	(125,141)			5,193		(130,334)				0001
Purchased Call/NFC/NFC2611S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2025	01/09/2025	Exercise		12,313,200	249.99	430,477		6,830	(120,072)			6,830		(126,903)				0001
Purchased Call/NFC/NFC2611SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	02/20/2025	Exercise		20,493,541	245.9	807,958		16,225	(222,726)			16,225		(238,951)				0001
Purchased Call/NFC/NFC2611SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2024	04/23/2025	01/08/2025	Exercise		12,265,554	250.21	467,018		5,657	(138,913)			5,657		(144,569)				0001
Purchased Call/NFC/NFC2611SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2024	04/25/2025	01/10/2025	Exercise		14,785,031	249.64	591,289		15,380	(171,916)			15,380		(187,296)				0001
Purchased Call/NFC/NFC2611SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2025	02/06/2025	Exercise		5,486,931	251.93	204,114		4,494	(61,294)			4,494		(65,789)				0001
Purchased Call/NFC/NFC2611SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2024	04/29/2025	01/27/2025	Exercise		12,954,935	252.36	434,480		4,860	(136,851)			4,860		(141,710)				0001
Purchased Call/NFC/NFC2611SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2025	05/02/2025	Expire		8,974,641	249.32	341,478			(112,653)					(112,653)				0001
Purchased Call/NFC/NFC2611SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2024	05/01/2025	03/05/2025	Exercise		9,180,121	248.21	358,659		5,645	(113,347)			5,645		(118,992)				0001
Purchased Call/NFC/NFC2611SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2024	05/02/2025	01/07/2025	Exercise		12,658,695	249.97	499,670		5,098	(163,937)			5,098		(169,035)				0001
Purchased Call/NFC/NFC2612S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	02/28/2025	Exercise		15,523,845	252.56	596,044		3,156	(197,473)			3,156		(200,629)				0001
Purchased Call/NFC/NFC2612S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2025	01/14/2025	Exercise		10,520,305	253.75	390,720		7,134	(128,783)			7,134		(135,916)				0001
Purchased Call/NFC/NFC2612S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2024	05/08/2025	02/18/2025	Exercise		11,401,522	253.67	427,868		4,101	(146,167)			4,101		(150,268)				0001
Purchased Call/AIP/AIP100VS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/28/2025	05/23/2025	Exercise		1,390,677	2229.56	45,753		143,115	124,260			143,115		(18,854)				0001
Purchased Call/AIP/AIP100VS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/27/2025	03/14/2025	Exercise		3,187,052	2229.56	106,055		323,888	280,221			323,888		(43,667)				0001
Purchased Call/AIP/AIP100VSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/05/2025	05/15/2025	Exercise		1,133,365	2280.08	37,132		76,830	61,123			76,830		(15,707)				0001
Purchased Call/AIP/AIP100VSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2025	06/13/2025	Exercise		623,645	2280.08	20,643		41,124	32,419			41,124		(8,705)				0001
Purchased Call/AIP/AIP100VSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2025	01/14/2025	Exercise		2,864,279	2292.27	99,727		158,099	114,340			158,099		(43,759)				0001
Purchased Call/AIP/AIP100VSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2025	01/24/2025	Exercise		3,814,787	2297.42	125,378		202,206	147,514			202,206		(54,693)				0001
Purchased Call/NFC/NFC2612SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	01/09/2025	Exercise		16,790,262	254.59	628,006		7,218	(216,234)			7,218		(223,452)				0001
Purchased Call/NFC/NFC2612SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2024	05/13/2025	01/09/2025	Exercise		15,848,335	255.08	642,369		5,399	(229,041)			5,399		(234,439)				0001
Purchased Call/NFC/NFC2612SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2025	02/06/2025	Exercise		9,693,945	257.44	375,477		11,330	(126,478)			11,330		(137,808)				0001
Purchased Call/NFC/NFC2612SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2025	01/09/2025	Exercise		12,725,008	260.89	446,755		6,684	(159,093)			6,684		(165,777)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2612SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2024	05/16/2025	01/27/2025	Exercise		11,560,111	260.54	411,085		3,252	(150,747)			3,252		(153,999)				0001
Purchased Call/NFC/NFC2612SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/17/2024	05/16/2025	01/28/2025	Exercise		18,047,507	260.36	659,400		3,307	(244,231)			3,307		(247,538)				0001
Purchased Call/NFC/NFC2613S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2024	05/23/2025	04/04/2025	Exercise		11,159,534	260.77	420,689		157	(166,302)			157		(166,458)				0001
Purchased Call/NFC/NFC2613S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	01/09/2025	Exercise		24,933,170	262.25	906,781		6,805	(352,183)			6,805		(358,988)				0001
Purchased Call/NFC/NFC2613S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2024	05/28/2025	01/07/2025	Exercise		15,567,274	262.56	546,026		5,235	(216,592)			5,235		(221,827)				0001
Purchased Call/NFC/NFC2613SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2024	05/29/2025	02/28/2025	Exercise		8,944,780	261.57	314,001		1,138	(127,565)			1,138		(128,703)				0001
Purchased Call/NFC/NFC2613SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	05/30/2025	01/07/2025	Exercise		20,002,592	258.94	764,353		6,921	(311,956)			6,921		(318,877)				0001
Purchased Call/NFC/NFC2613SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2025	02/06/2025	Exercise		11,785,864	263.05	435,565		2,175	(184,506)			2,175		(186,682)				0001
Purchased Call/NFC/NFC2613SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	01/07/2025	Exercise		20,492,151	262.64	775,325		8,793	(327,749)			8,793		(336,542)				0001
Purchased Call/NFC/NFC2613SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2024	06/10/2025	02/10/2025	Exercise		13,165,352	263.45	543,773		2,267	(238,240)			2,267		(240,507)				0001
Purchased Call/NFC/NFC2614S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2024	06/13/2025	01/24/2025	Exercise		9,350,634	269.84	337,076		4,089	(148,466)			4,089		(152,554)				0001
Purchased Call/NFC/NFC2614S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	01/15/2025	Exercise		18,501,589	270.44	667,934		3,225	(299,828)			3,225		(303,053)				0001
Purchased Call/AIP/AIP100XS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2025	01/10/2025	Exercise		1,282,696	2328.27	42,586		55,819	35,813			55,819		(20,006)				0001
Purchased Call/AIP/AIP100XSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/16/2025	01/08/2025	Exercise		1,442,906	2375.84	48,193		30,371	7,267			30,371		(23,104)				0001
Purchased Call/MAB/MAB413HSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/13/2025	06/12/2026	06/17/2025	Expire		166,886	276.27	3,688								8				0001
Purchased Call/AIP/AIP100YS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/26/2025	01/07/2025	Exercise		4,689,844	2386.79	152,535		105,575	30,059			105,575		(75,516)				0001
Purchased Call/NFC/NFC2614S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2025	01/22/2025	Exercise		6,222,338	270.44	219,026		1,317	(98,844)			1,317		(100,161)				0001
Purchased Call/NFC/NFC2614S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2024	06/17/2025	01/23/2025	Exercise		16,986,426	271.49	582,428	637	8,843	(261,551)			8,843		(270,393)				0001
Purchased Call/NFC/NFC2614SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	01/17/2025	Exercise		12,037,239	271.5	424,274		2,963	(195,224)			2,963		(198,187)				0001
Purchased Call/NFC/NFC2614SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2024	06/20/2025	03/17/2025	Exercise		17,273,899	269.73	615,198		215	(293,647)			215		(293,863)				0001
Purchased Call/NFC/NFC2614SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2024	06/24/2025	02/27/2025	Exercise		11,236,817	265.98	464,400		975	(222,226)			975		(223,200)				0001
Purchased Call/NFC/NFC2614SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2025	03/11/2025	Exercise		9,416,218	269.29	349,765		270	(168,607)			270		(168,877)				0001
Purchased Call/NFC/NFC2614SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2024	06/26/2025	03/04/2025	Exercise		12,547,422	269.9	465,800		422	(226,426)			422		(226,849)				0001
Purchased Call/NFC/NFC2614SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2024	06/27/2025	01/09/2025	Exercise		12,914,912	270.39	467,572		1,482	(228,160)			1,482		(229,642)				0001
Purchased Call/NFC/NFC2615S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/03/2025	01/23/2025	Exercise		22,021,099	277.51	776,290		1,658	(394,969)			1,658		(396,627)				0001
Purchased Call/NFC/NFC2615S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/07/2025	01/06/2025	Exercise		7,373,730	277.51	255,532		992	(130,704)			992		(131,696)				0001
Purchased Call/NFC/NFC2615SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2025	02/20/2025	Exercise		10,593,664	277.89	386,729		1,019	(200,748)			1,019		(201,767)				0001
Purchased Call/NFC/NFC2615SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	01/07/2025	Exercise		15,553,638	273.49	591,455		3,371	(310,063)			3,371		(313,434)				0001
Purchased Call/NFC/NFC2615SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	01/09/2025	Exercise		25,163,741	275.01	933,050		3,149	(492,502)			3,149		(495,651)				0001
Purchased Call/AIP/AIP100IS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/17/2025	01/31/2025	Exercise		2,608,663	2297.12	91,375		126,580	85,837			126,580		(40,743)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100ZSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2026	01/28/2025	Exercise		573,032	2362.53	32,302		23,146	12,948			23,146		(10,234)				0001
Purchased Call/NFC/NFC2615SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	01/06/2025	Exercise		22,434,280	275.53	806,718		2,398	(432,216)			2,398		(434,615)				0001
Purchased Call/NFC/NFC2615SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2025	02/20/2025	Exercise		10,772,107	275.74	352,692		2,025	(188,759)			2,025		(190,783)				0001
Purchased Call/NFC/NFC2615SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2025	01/10/2025	Exercise		14,810,956	269.35	552,827		4,050	(296,984)			4,050		(301,034)				0001
Purchased Call/NFC/NFC2615SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2024	07/18/2025	01/15/2025	Exercise		12,651,881	268.49	458,337		2,084	(250,358)			2,084		(252,442)				0001
Purchased Call/NFC/NFC2615ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2024	07/18/2025	02/19/2025	Exercise		22,293,792	266.88	873,793		124,250	(356,805)			124,250		(481,055)				0001
Purchased Call/NFC/NFC2615SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2024	07/21/2025	01/14/2025	Exercise		6,682,384	266.88	253,262		79,143	(61,093)			79,143		(140,236)				0001
Purchased Call/NFC/NFC2616S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2025	02/13/2025	Exercise		11,588,018	268.96	372,259		21,135	(187,631)			21,135		(208,766)				0001
Purchased Call/NFC/NFC2616S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2024	07/25/2025	01/31/2025	Exercise		14,549,574	261.62	565,599		504,440	182,800			504,440		(321,640)				0001
Purchased Call/NFC/NFC2616S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2024	07/25/2025	01/22/2025	Exercise		18,353,943	263.12	702,934		529,232	128,780			529,232		(400,453)				0001
Purchased Call/NFC/NFC2616SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2024	07/29/2025	02/26/2025	Exercise		13,822,143	263.29	496,006		398,795	112,548			398,795		(286,247)				0001
Purchased Call/NFC/NFC2616SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2025	03/20/2025	Exercise		12,089,418	261.1	509,465		477,898	182,225			477,898		(295,673)				0001
Purchased Call/NFC/NFC2616SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	01/09/2025	Exercise		10,962,100	262.42	400,800		115,540	(120,048)			115,540		(235,588)				0001
Purchased Call/NFC/NFC2616SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	01/09/2025	Exercise		21,375,469	259.8	807,665		444,657	(31,194)			444,657		(475,851)				0001
Purchased Call/AIP/AIP100ZSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/23/2026	04/01/2025	Exercise		110,601	2359.73	89,889		2,538	548			2,538		(2,208)				0001
Purchased Call/AIP/AIP100ZST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	08/25/2025	Exercise		14,005	2361.72	21,459		278	24			278		(311)				0001
Purchased Call/AIP/AIP2000S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2026	02/06/2025	Exercise		76,949	2372.04	12,698		1,989	569			1,989		(1,447)				0001
Purchased Call/NFC/NFC2616SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2025	01/09/2025	Exercise		8,459,168	259.8	306,166	9,809	257,290	66,143			257,290		(191,147)				0001
Purchased Call/NFC/NFC2616SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/05/2024	08/05/2025	01/22/2025	Exercise		11,859,526	257.05	471,108		451,737	170,458			451,737		(281,279)				0001
Purchased Call/NFC/NFC2616SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2024	08/06/2025	03/12/2025	Exercise		7,165,161	257.81	270,570		298,424	136,406			298,424		(162,019)				0001
Purchased Call/NFC/NFC2616SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2025	01/08/2025	Exercise		14,738,950	256.99	584,685		689,846	337,517			689,846		(352,329)				0001
Purchased Call/NFC/NFC2616SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/08/2025	02/06/2025	Exercise		18,387,022	259.72	711,841		760,316	326,882			760,316		(433,434)				0001
Purchased Call/NFC/NFC2616SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/11/2025	01/21/2025	Exercise		8,834,627	259.72	334,832		320,542	115,769			320,542		(204,774)				0001
Purchased Call/NFC/NFC2617S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2024	08/12/2025	01/07/2025	Exercise		14,289,595	259.75	598,814		723,010	353,991			723,010		(369,019)				0001
Purchased Call/NFC/NFC2617S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2024	08/14/2025	02/06/2025	Exercise		14,097,335	262.82	556,439		531,300	185,288			531,300		(346,012)				0001
Purchased Call/NFC/NFC2617S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2024	08/15/2025	01/08/2025	Exercise		13,073,826	266.97	480,376		180,876	(120,500)			180,876		(301,375)				0001
Purchased Call/NFC/NFC2617S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/15/2025	01/08/2025	Exercise		21,787,782	267.15	814,999		283,615	(228,445)			283,615		(512,060)				0001
Purchased Call/NFC/NFC2617SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2024	08/19/2025	01/22/2025	Exercise		11,783,733	269.44	422,758		4,359	(264,192)			4,359		(268,550)				0001
Purchased Call/AIP/AIP100XSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/10/2025	06/25/2025	Exercise		828,525	2328.27	28,766		39,076	25,321			39,076		(13,755)				0001
Purchased Call/AIP/AIP200USV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/25/2026	10/02/2025	Expire		207,134	2418.94	5,782								8				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2000SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2026	02/14/2025	Exercise		153,730	2378.62	37,497		3,633	756			3,633		(2,965)				0001
Purchased Call/AIP/AIP2000SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/13/2026	02/24/2025	Exercise		121,898	2367.88	70,805		3,960	1,674			3,960		(2,382)				0001
Purchased Call/NFC/NFC2617SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2025	01/09/2025	Exercise		8,968,936	268.97	328,614		3,577	(206,246)			3,577		(209,823)				0001
Purchased Call/NFC/NFC2617SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2025	02/20/2025	Exercise		13,150,459	269.99	461,353		5,007	(290,600)			5,007		(295,607)				0001
Purchased Call/NFC/NFC2617SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2024	08/22/2025	01/21/2025	Exercise		11,269,158	266.18	428,742		3,564	(273,537)			3,564		(277,101)				0001
Purchased Call/NFC/NFC2617SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/22/2025	01/06/2025	Exercise		22,241,081	268.62	809,664		7,800	(516,591)			7,800		(524,391)				0001
Purchased Call/NFC/NFC2617SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2024	08/26/2025	02/18/2025	Exercise		12,400,386	266.44	469,466		3,243	(304,034)			3,243		(307,277)				0001
Purchased Call/NFC/NFC2617ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2024	08/27/2025	02/25/2025	Exercise		8,071,651	267	284,428		2,739	(184,416)			2,739		(187,155)				0001
Purchased Call/NFC/NFC2617SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2025	01/15/2025	Exercise		13,119,045	264.43	512,143		43,032	(295,769)			43,032		(338,801)				0001
Purchased Call/NFC/NFC2617SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2024	08/29/2025	02/18/2025	Exercise		13,748,091	264.19	528,398		5,289	(347,347)			5,289		(352,636)				0001
Purchased Call/NFC/NFC2617SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	01/07/2025	Exercise		30,028,470	266.58	1,104,268		11,027	(727,586)			11,027		(738,612)				0001
Purchased Call/NFC/NFC2618S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/03/2024	09/03/2025	01/09/2025	Exercise		13,275,094	261.26	505,459		7,407	(334,770)			7,407		(342,177)				0001
Purchased Call/NFC/NFC2618S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2024	09/05/2025	02/03/2025	Exercise		12,518,121	260.98	458,346		85,845	(228,021)			85,845		(313,866)				0001
Purchased Call/NFC/NFC2618SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	02/06/2025	Exercise		20,172,865	256.62	800,954		476,138	(74,069)			476,138		(550,207)				0001
Purchased Call/NFC/NFC2618SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2025	02/06/2025	Exercise		7,645,275	256.62	292,814		204,914	3,252			204,914		(201,663)				0001
Purchased Call/NFC/NFC2618SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2024	09/09/2025	01/14/2025	Exercise		11,262,328	258.43	455,655		261,524	(54,420)			261,524		(315,945)				0001
Purchased Call/AIP/AIP100YS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	12/26/2025	Exercise		414,946	2378.89	13,353		10,403	3,385			10,403		(7,018)				0001
Purchased Call/AIP/AIP100YSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/30/2025	01/02/2026	Exercise		260,269	2378.39	8,719		6,219	1,865			6,219		(4,354)				0001
Purchased Call/NFC/NFC2618SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2025	02/06/2025	Exercise		5,256,047	259.74	217,863		91,332	(60,428)			91,332		(151,760)				0001
Purchased Call/NFC/NFC2618SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2025	02/14/2025	Exercise		15,298,532	262.8	595,722		177,272	(240,011)			177,272		(417,283)				0001
Purchased Call/NFC/NFC2618SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2024	09/12/2025	01/08/2025	Exercise		9,842,568	264.11	375,661		110,996	(153,605)			110,996		(264,601)				0001
Purchased Call/NFC/NFC2618SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2024	09/12/2025	09/16/2025	Exercise		23,308,828	264.78	882,526		196,229	(427,337)			196,229		(623,566)				0001
Purchased Call/NFC/NFC2618SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2025	01/30/2025	Exercise		9,540,208	264.78	358,712		208,952	(45,012)			208,952		(253,964)				0001
Purchased Call/NFC/NFC2618SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2025	01/24/2025	Exercise		12,741,861	263.96	485,705		298,269	(47,819)			298,269		(346,088)				0001
Purchased Call/NFC/NFC2618SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2025	01/24/2025	Exercise		14,323,923	262.81	587,876		528,613	106,141			528,613		(422,473)				0001
Purchased Call/NFC/NFC2618SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2024	09/19/2025	01/29/2025	Exercise		11,437,982	268.92	419,619		187,994	(115,688)			187,994		(303,682)				0001
Purchased Call/NFC/NFC2619S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	01/07/2025	Exercise		10,531,490	268.59	387,559		205,355	(76,506)			205,355		(281,861)				0001
Purchased Call/NFC/NFC2619S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	01/28/2025	Exercise		25,977,082	268.59	968,027		464,565	(237,550)			464,565		(702,115)				0001
Purchased Call/NFC/NFC2619S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2024	09/24/2025	01/14/2025	Exercise		7,355,772	269.66	273,163		73,148	(127,463)			73,148		(200,611)				0001
Purchased Call/NFC/NFC2619SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2024	09/26/2025	01/10/2025	Exercise		16,649,947	271.07	602,272		62,955	(384,689)			62,955		(447,644)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2619SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/29/2025	01/15/2025	Exercise		11,199,401	269.91	414,378		121,205	(188,152)			121,205		(309,356)				0001
Purchased Call/NFC/NFC2619SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/26/2025	01/15/2025	Exercise		26,905,764	269.91	1,004,215		215,168	(532,841)			215,168		(748,009)				0001
Purchased Call/NFC/NFC2619SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2024	09/30/2025	02/28/2025	Exercise		12,425,233	270.39	428,809		135,336	(186,670)			135,336		(322,007)				0001
Purchased Call/NFC/NFC2619SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2025	02/07/2025	Exercise		15,529,946	267.38	595,072		433,311	(19,765)			433,311		(453,075)				0001
Purchased Call/NFC/NFC2619SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	01/10/2025	Exercise		24,442,802	269.74	909,834		345,572	(349,926)			345,572		(695,497)				0001
Purchased Call/NFC/NFC2619SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	01/08/2025	Exercise		9,378,444	269.74	351,257		197,593	(71,897)			197,593		(269,490)				0001
Purchased Call/NFC/NFC2619SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2025	02/06/2025	Exercise		14,493,249	272.1	539,298		221,733	(197,145)			221,733		(418,878)				0001
Purchased Call/NFC/NFC261AS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2024	10/10/2025	01/07/2025	Exercise		11,780,411	271.71	443,145		6,969	(340,333)			6,969		(347,302)				0001
Purchased Call/NFC/NFC261AS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/10/2025	01/15/2025	Exercise		21,976,157	272.06	834,505		10,833	(644,803)			10,833		(655,635)				0001
Purchased Call/NFC/NFC261ASA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	01/16/2025	Exercise		8,082,655	270.25	308,376		2,758	(241,466)			2,758		(244,224)				0001
Purchased Call/NFC/NFC261ASC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2025	01/15/2025	Exercise		15,665,702	270.35	596,417		6,132	(468,901)			6,132		(475,034)				0001
Purchased Call/NFC/NFC261ASE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	01/31/2025	Exercise		13,373,243	270.34	514,677		4,764	(407,531)			4,764		(412,295)				0001
Purchased Call/NFC/NFC261ASG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	01/17/2025	Exercise		26,812,364	271.95	1,017,360	1,302	14,267	(804,275)			14,267		(818,542)				0001
Purchased Call/NFC/NFC261ASH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	02/13/2025	Exercise		8,566,315	271.95	323,049		3,102	(256,770)			3,102		(259,872)				0001
Purchased Call/NFC/NFC261ASN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	02/12/2025	Exercise		6,713,618	272.76	224,697		4,912	(177,614)			4,912		(182,526)				0001
Purchased Call/AIP/AIP100ZS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2026	05/30/2025	Exercise		96,710	2366.29	8,411		1,793	91			1,793		(1,720)				0001
Purchased Call/AIP/AIP2001SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/05/2026	03/28/2025	Exercise		79,160	2387.94	69,644		1,431	(128)			1,431		(1,663)				0001
Purchased Call/AIP/AIP2002SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/13/2026	03/13/2025	Exercise		124,490	2416.35	99,322		1,590	(900)			1,590		(2,697)				0001
Purchased Call/NFC/NFC261ASP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2025	02/06/2025	Exercise		17,681,850	267.42	689,862		235,777	(326,102)			235,777		(561,879)				0001
Purchased Call/NFC/NFC261ASR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2024	10/24/2025	01/17/2025	Exercise		12,441,228	269.78	480,981		184,540	(210,055)			184,540		(394,595)				0001
Purchased Call/NFC/NFC261AST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/24/2025	01/06/2025	Exercise		27,153,156	271.92	1,034,970		195,091	(656,243)			195,091		(851,334)				0001
Purchased Call/NFC/NFC261ASU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2025	02/04/2025	Exercise		12,868,161	271.92	485,142		282,041	(117,574)			282,041		(399,616)				0001
Purchased Call/NFC/NFC261ASY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2024	10/28/2025	01/15/2025	Exercise		11,481,554	271.78	449,545		327,195	(45,636)			327,195		(372,831)				0001
Purchased Call/NFC/NFC261BS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	03/18/2025	Exercise		6,327,749	274.16	221,594		141,781	(42,635)			141,781		(184,416)				0001
Purchased Call/NFC/NFC261BS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2024	10/30/2025	01/24/2025	Exercise		15,539,006	272.04	566,874		264,997	(207,153)			264,997		(472,150)				0001
Purchased Call/NFC/NFC261BS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2024	10/31/2025	01/17/2025	Exercise		16,303,057	265.37	631,239		764,230	233,932			764,230		(530,298)				0001
Purchased Call/NFC/NFC261BS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2025	01/15/2025	Exercise		13,578,966	266.73	527,772		601,490	155,920			601,490		(445,570)				0001
Purchased Call/NFC/NFC261BS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	10/31/2025	01/08/2025	Exercise		29,458,529	266.73	1,130,902		1,218,503	266,086			1,218,503		(952,416)				0001
Purchased Call/NFC/NFC261BSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2024	11/04/2025	02/07/2025	Exercise		12,247,901	266.03	505,573		375,946	(52,582)			375,946		(428,529)				0001
Purchased Call/MAB/MAB413LS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/08/2025	08/07/2026	08/12/2025	Expire		315,610	277.87	6,975								27				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2003S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/31/2026	01/22/2025	Exercise		103,810	2442.02	58,108		1,611	(554)			1,611		(2,315)				0001
Purchased Call/AIP/AIP2003SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	01/31/2025	Exercise		160,531	2417.64	41,076		2,952	(542)			2,952		(3,592)				0001
Purchased Call/AIP/AIP2000SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/09/2026	04/08/2025	Exercise		64,484	2378.62	66,931		1,164	(40)			1,164		(1,306)				0001
Purchased Call/NFC/NFC261BSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	01/10/2025	Exercise		7,114,013	268.27	300,178		192,615	(62,615)			192,615		(255,230)				0001
Purchased Call/NFC/NFC261BSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2025	01/07/2025	Exercise		15,001,949	273.27	572,586		6,305	(482,448)			6,305		(488,753)				0001
Purchased Call/NFC/NFC261BSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2024	11/07/2025	01/17/2025	Exercise		14,184,123	275.87	519,696		12,830	(435,927)			12,830		(448,756)				0001
Purchased Call/NFC/NFC261BSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/07/2025	01/07/2025	Exercise		34,535,783	276.03	1,276,668		28,364	(1,074,200)			28,364		(1,102,565)				0001
Purchased Call/NFC/NFC261BSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2025	01/24/2025	Exercise		8,800,186	276.03	322,967		4,048	(275,202)			4,048		(279,250)				0001
Purchased Call/NFC/NFC261BSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/11/2024	11/11/2025	02/21/2025	Exercise		11,502,822	275.83	421,006		3,082	(361,702)			3,082		(364,784)				0001
Purchased Call/NFC/NFC261BSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2025	02/18/2025	Exercise		10,529,583	275.39	384,082		3,355	(330,363)			3,355		(333,719)				0001
Purchased Call/NFC/NFC261BSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2024	11/13/2025	01/06/2025	Exercise		13,967,350	274.5	503,573		6,581	(432,882)			6,581		(439,463)				0001
Purchased Call/NFC/NFC261BSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2024	11/14/2025	01/30/2025	Exercise		14,311,253	271.73	496,528		7,000	(429,488)			7,000		(436,488)				0001
Purchased Call/MAB/MAB413LSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/18/2025	08/18/2026	08/20/2025	Expire		66,129	277.89	1,461								1				0001
Purchased Call/AIP/AIP2002SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/24/2026	12/30/2025	Exercise		25,421,327	2441.51	666,970	1,357	1,203	(154)			1,203		3,912				0001
Purchased Call/AIP/AIP2002SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2026	12/30/2025	Exercise		7,269,194	2441.51	187,103	2,765	2,671	(94)			2,671		(1,247)				0001
Purchased Call/AIP/AIP2004SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2026	01/31/2025	Exercise		373,994	2379.55	60,399		7,916	(552)			7,916		(8,599)				0001
Purchased Call/AIP/AIP2001S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	11/25/2025	06/25/2025	Exercise		71,286	2302.51	3,476		3,420	1,644			3,420		(1,776)				0001
Purchased Call/AIP/AIP2001SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/24/2026	01/28/2025	Exercise		45,045	2395.99	27,674		1,334	465			1,334		(940)				0001
Purchased Call/AIP/AIP2001SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/25/2026	02/18/2025	Exercise		315,192	2395.99	37,401		5,085	(998)			5,085		(6,154)				0001
Purchased Call/NFC/NFC261BSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2025	01/07/2025	Exercise		11,362,145	261.76	434,034		298,830	(83,789)			298,830		(382,619)				0001
Purchased Call/NFC/NFC261BSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/14/2025	01/06/2025	Exercise		25,139,730	261.76	978,664		819,420	(42,679)			819,420		(862,099)				0001
Purchased Call/NFC/NFC261CS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	02/25/2025	Exercise		13,143,210	263.33	524,455		156,348	(308,637)			156,348		(464,985)				0001
Purchased Call/NFC/NFC261CS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2025	04/15/2025	Exercise		5,301,048	264.71	202,224		52,703	(126,990)			52,703		(179,693)				0001
Purchased Call/NFC/NFC261CS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	01/15/2025	Exercise		15,338,494	264.61	590,692		55,547	(471,404)			55,547		(526,951)				0001
Purchased Call/NFC/NFC261CS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	03/10/2025	Exercise		15,612,823	265.35	595,691		49,482	(485,589)			49,482		(535,071)				0001
Purchased Call/NFC/NFC261CSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/25/2024	11/25/2025	02/06/2025	Exercise		7,605,603	266.09	305,828		91,095	(186,899)			91,095		(277,994)				0001
Purchased Call/NFC/NFC261CSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	03/31/2025	Exercise		7,337,460	267.73	268,700		68,604	(176,755)			68,604		(245,359)				0001
Purchased Call/NFC/NFC261CSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2024	11/28/2025	01/31/2025	Exercise		11,881,387	265.02	450,305		269,531	(143,352)			269,531		(412,883)				0001
Purchased Call/NFC/NFC261CSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2024	11/26/2025	02/18/2025	Exercise		16,619,725	265.02	650,323		326,684	(269,742)			326,684		(596,426)				0001
Purchased Call/AIP/AIP2002SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/29/2026	12/31/2025	Expire		7,916,186	2437.2	208,246								542				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200ZSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/31/2026	01/05/2026	Expire		2,669,891	2427.21	70,752												0001
Purchased Call/AIP/AIP100ESQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/30/2022	01/02/2025	01/06/2025	Exercise		1,982,490	2347.81	65,168		37,542	37,452			37,542		(90)				0001
Purchased Call/AIP/AIP100FS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/08/2025	01/10/2025	Exercise		2,736,506	2355.34	92,927		52,294	51,399			52,294		(895)				0001
Purchased Call/AIP/AIP100FS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/09/2025	01/10/2025	Exercise		3,528,205	2354.24	121,843		69,103	67,763			69,103		(1,340)				0001
Purchased Call/AIP/AIP100FSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/13/2025	01/15/2025	Exercise		2,103,756	2369.94	68,762		14,922	13,785			14,922		(1,137)				0001
Purchased Call/AIP/AIP100GSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/04/2025	02/06/2025	Exercise		1,156,716	2377.72	38,618		26,187	24,382			26,187		(1,806)				0001
Purchased Call/AIP/AIP2005SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/11/2026	02/06/2025	Exercise		343,676	2391.29	64,126		8,147	121			8,147		(8,170)				0001
Purchased Call/AIP/AIP2005S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	01/21/2025	Exercise		447,688	2402.66	90,432		8,742	(1,868)			8,742		(10,812)				0001
Purchased Call/AIP/AIP2005ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/21/2026	01/28/2025	Exercise		115,203	2404.07	92,967		2,938	197			2,938		(2,877)				0001
Purchased Call/AIP/AIP2002ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/24/2026	01/06/2025	Exercise		131,656	2419.7	55,656		2,755	47			2,755		(2,848)				0001
Purchased Call/NFC/NFC261CSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	11/28/2025	01/09/2025	Exercise		24,579,956	267.48	950,349		332,213	(541,945)			332,213		(874,158)				0001
Purchased Call/NFC/NFC261CSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2025	01/16/2025	Exercise		7,482,885	267.48	283,888		85,989	(175,226)			85,989		(261,215)				0001
Purchased Call/NFC/NFC261CSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2025	01/07/2025	Exercise		16,563,317	270.53	645,328		105,161	(492,042)			105,161		(597,203)				0001
Purchased Call/NFC/NFC261CSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2025	01/07/2025	Exercise		15,453,656	275	553,684		6,081	(509,360)			6,081		(515,441)				0001
Purchased Call/NFC/NFC261CSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2024	12/05/2025	02/25/2025	Exercise		13,099,236	274.06	479,733		4,777	(444,884)			4,777		(449,660)				0001
Purchased Call/NFC/NFC261CSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/05/2025	01/10/2025	Exercise		26,452,949	276.59	947,330		29,289	(860,495)			29,289		(889,784)				0001
Purchased Call/NFC/NFC261CSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2025	02/03/2025	Exercise		10,306,499	276.59	368,649		7,845	(338,511)			7,845		(346,356)				0001
Purchased Call/NFC/NFC261DS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2024	12/09/2025	03/20/2025	Exercise		12,135,520	274.15	438,711		1,993	(412,282)			1,993		(414,275)				0001
Purchased Call/NFC/NFC261DS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2024	12/10/2025	01/21/2025	Exercise		7,496,371	272.98	302,294		62,128	(223,965)			62,128		(286,092)				0001
Purchased Call/NFC/NFC261DS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2025	02/06/2025	Exercise		17,624,052	277.44	632,235		4,753	(595,761)			4,753		(600,513)				0001
Purchased Call/NFC/NFC261DS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2024	12/12/2025	01/10/2025	Exercise		19,537,204	276.56	713,298		8,282	(673,853)			8,282		(682,135)				0001
Purchased Call/NFC/NFC261DSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/12/2025	01/16/2025	Exercise		25,383,022	277.38	939,316		8,908	(891,779)			8,908		(900,687)				0001
Purchased Call/NFC/NFC261DSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2025	01/16/2025	Exercise		11,497,053	277.38	418,493		6,590	(394,610)			6,590		(401,200)				0001
Purchased Call/NFC/NFC261DSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2025	01/16/2025	Exercise		10,987,351	278.2	372,710		5,109	(354,696)			5,109		(359,805)				0001
Purchased Call/NFC/NFC261DSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	01/07/2025	Exercise		18,373,832	270.81	697,743		11,850	(664,622)			11,850		(676,472)				0001
Purchased Call/NFC/NFC261DSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2024	12/19/2025	01/09/2025	Exercise		19,325,202	270.4	743,495		24,414	(700,972)			24,414		(725,385)				0001
Purchased Call/NFC/NFC261DSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/19/2025	01/08/2025	Exercise		26,306,369	271.84	1,016,018		42,395	(952,260)			42,395		(994,656)				0001
Purchased Call/NFC/NFC261DST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2024	12/23/2025	01/08/2025	Exercise		14,091,597	272.94	531,193	11,648	25,904	(509,895)			25,904		(535,799)				0001
Purchased Call/NFC/NFC261DSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	09/11/2025	Exercise		1,617,077	274.59	58,513		541	(57,462)			541		(58,003)				0001
Purchased Call/NFC/NFC261DSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	01/14/2025	Exercise		24,427,772	274.36	898,968		19,067	(875,789)			19,067		(894,856)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100GSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/03/2025	02/05/2025	Exercise		2,352,416	2377.72	77,645		44,907	41,381			44,907		(3,526)				0001
Purchased Call/MAB/MAB413NSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	09/23/2025	Expire		218,045	284.32	4,841								25				0001
Purchased Call/AIP/AIP2006S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/29/2026	01/28/2025	Exercise		154,144	2369.62	65,738		4,945	1,230			4,945		(3,854)				0001
Purchased Call/AIP/AIP2006SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/01/2026	01/31/2025	Exercise		133,665	2382.19	43,834		3,498	254			3,498		(3,352)				0001
Purchased Call/AIP/AIP2003SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/10/2026	02/18/2025	Exercise		92,599	2404.55	71,659		2,064	46			2,064		(2,189)				0001
Purchased Call/NFC/NFC261DSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	01/06/2025	Exercise		32,819,545	272.58	1,239,555	2,997	36,929	(1,202,429)			36,929		(1,239,358)				0001
Purchased Call/NFC/NFC261ES4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2024	12/30/2025	01/15/2025	Exercise		12,005,221	270.23	383,959	29,059	25,393	(387,624)			25,393		(413,017)				0001
Purchased Call/NFC/NFC261ES8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	01/06/2025	Exercise		17,702,687	268.28	653,118	18,366	11,343	(7,023)			11,343		(20,138)				0001
Purchased Call/NFC/NFC261ESA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	01/07/2025	Exercise		32,258,759	270.79	1,108,351	65,901	39,725	(26,177)			39,725		(68,919)				0001
Purchased Call/NFC/NFC261ESB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	01/07/2025	Exercise		9,394,873	270.79	315,325	20,866	14,218	(6,648)			14,218		(21,688)				0001
Purchased Call/NFC/NFC261ESF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/06/2025	01/06/2026	01/08/2025	Exercise		10,654,213	272.49	322,749	28,206	21,371	(6,835)			21,371		(29,067)				0001
Purchased Call/NFC/NFC261ESH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2026	01/09/2025	Exercise		4,900,421	269.64	177,129	4,770	1,914	(2,856)			1,914		(5,240)				0001
Purchased Call/NFC/NFC261ESJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2026	01/10/2025	Exercise		13,520,639	269.68	469,498	15,395	10,761	(4,633)			10,761		(16,621)				0001
Purchased Call/NFC/NFC261ESK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2025	01/09/2026	01/10/2025	Exercise		15,915,310	269.68	550,087	22,175	8,590	(13,585)			8,590		(23,601)				0001
Purchased Call/AIP/AIP2007SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2026	01/29/2025	Exercise		541,597	2395.28	153,111		17,185	3,391			17,185		(13,987)				0001
Purchased Call/AIP/AIP200YSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/11/2026	12/15/2025	Exercise		8,576,042	2441.77	222,049	1,447	1,388	(60)			1,388		264				0001
Purchased Call/AIP/AIP2002S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2026	12/24/2025	Expire		7,160,451	2433.89	191,548								665				0001
Purchased Call/AIP/AIP2007SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	01/30/2025	Exercise		185,758	2405.26	101,636		4,435	(333)			4,435		(5,032)				0001
Purchased Call/AIP/AIP2007SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2026	02/18/2025	Exercise		381,149	2420.76	126,159		9,657	(278)			9,657		(10,282)				0001
Purchased Call/AIP/AIP2008S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	02/14/2025	Exercise		119,099	2424.66	105,765		2,458	(675)			2,458		(3,412)				0001
Purchased Call/AIP/AIP2008SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2026	02/18/2025	Exercise		68,369	2433.05	122,751		1,562	(254)			1,562		(2,134)				0001
Purchased Call/AIP/AIP2008SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	01/17/2025	Exercise		217,756	2440.66	120,891		3,796	(1,997)			3,796		(6,015)				0001
Purchased Call/AIP/AIP2008SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/13/2026	01/17/2025	Exercise		307,108	2440.66	137,774		5,285	(2,894)			5,285		(8,529)				0001
Purchased Call/AIP/AIP100JSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/09/2025	04/11/2025	Expire		2,523,902	2332.92	88,889			(11,972)					(11,972)				0001
Purchased Call/NFC/NFC261ESN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2026	01/14/2025	Exercise		13,234,253	266.98	435,562	34,733	28,494	(6,239)			28,494		(35,777)				0001
Purchased Call/NFC/NFC261EST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/14/2025	01/14/2026	01/16/2025	Exercise		6,160,651	266.24	234,503	12,594	11,770	(825)			11,770		(13,191)				0001
Purchased Call/NFC/NFC261ESV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2026	01/17/2025	Exercise		6,362,319	269.95	215,430	10,469	3,944	(6,526)			3,944		(10,972)				0001
Purchased Call/NFC/NFC261ESX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2025	01/16/2026	01/21/2025	Exercise		17,641,281	268.87	624,271	28,169	16,324	(11,845)			16,324		(29,524)				0001
Purchased Call/NFC/NFC261ESZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/16/2026	01/22/2025	Exercise		41,077,016	271.37	1,392,909	86,192	51,839	(34,353)			51,839		(89,264)				0001
Purchased Call/NFC/NFC261FS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2026	01/22/2025	Exercise		3,982,234	271.37	104,749	22,492	16,205	(6,287)			16,205		(22,702)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261FS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2026	01/23/2025	Exercise		14,227,243	272.24	526,246	24,160	15,336	(8,824)			15,336		(25,434)				0001
Purchased Call/NFC/NFC261FS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2026	01/24/2025	Exercise		18,892,079	274.59	659,704	21,765	8,162	(13,604)			8,162		(23,309)				0001
Purchased Call/AIP/AIP2008SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2026	03/12/2025	Exercise		126,705	2455.53	104,787		1,566	(1,823)			1,566		(3,538)				0001
Purchased Call/AIP/AIP2005SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	05/21/2025	Exercise		146,346	2402.66	62,194		2,735	(731)			2,735		(3,623)				0001
Purchased Call/NFC/NFC261FSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	01/28/2025	Exercise		26,197,091	273.87	871,548	42,847	12,655	(30,191)			12,655		(44,688)				0001
Purchased Call/NFC/NFC261FSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	01/28/2025	Exercise		14,471,486	273.87	419,083	60,351	46,890	(13,462)			46,890		(61,179)				0001
Purchased Call/NFC/NFC261FSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2026	01/29/2025	Exercise		15,335,797	267.25	512,093	51,624	30,866	(20,758)			30,866		(52,826)				0001
Purchased Call/NFC/NFC261FSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2025	01/29/2026	01/31/2025	Exercise		18,612,684	268.92	627,909	41,060	34,564	(6,496)			34,564		(42,450)				0001
Purchased Call/NFC/NFC261FSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2025	01/30/2026	02/03/2025	Exercise		19,134,076	269.46	664,497	30,688	19,527	(11,162)			19,527		(31,930)				0001
Purchased Call/NFC/NFC261FSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	02/04/2025	Exercise		29,971,591	269.36	1,004,732	67,908	40,995	(26,913)			40,995		(69,852)				0001
Purchased Call/NFC/NFC261FSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2026	02/04/2025	Exercise		14,497,822	269.36	430,004	59,732	38,396	(21,336)			38,396		(60,490)				0001
Purchased Call/AIP/AIP100HS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/18/2025	02/18/2025	Exercise		637,365	2363.02	20,906		26,221	24,841			26,221		(1,380)				0001
Purchased Call/AIP/AIP100LSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/05/2025	01/29/2025	Exercise		2,300,556	2311.53	82,264		22,602	6,555			22,602		(16,047)				0001
Purchased Call/AIP/AIP100MSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/27/2025	02/18/2025	Exercise		1,307,489	2320.64	45,075		13,188	4,130			13,188		(9,058)				0001
Purchased Call/AIP/AIP100MST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/30/2025	06/03/2025	Exercise		2,331,678	2320.16	82,537		22,079	5,107			22,079		(16,972)				0001
Purchased Call/AIP/AIP100MSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/03/2025	04/28/2025	Exercise		1,037,329	2334.39	30,104		5,832	(740)			5,832		(6,571)				0001
Purchased Call/AIP/AIP2006SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2026	02/18/2025	Exercise		242,983	2382.19	47,365		6,425	506			6,425		(6,026)				0001
Purchased Call/AIP/AIP2009S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2026	02/19/2025	Exercise		212,302	2386.49	83,670		7,799	1,984			7,799		(6,024)				0001
Purchased Call/AIP/AIP2009SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/30/2026	02/06/2025	Exercise		62,149	2380.27	66,843		1,902	194			1,902		(1,814)				0001
Purchased Call/AIP/AIP2009SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/31/2026	01/27/2025	Exercise		362,024	2382.52	132,836		9,907	(131)			9,907		(10,367)				0001
Purchased Call/AIP/AIP2009SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	02/11/2025	Exercise		221,881	2363.7	110,672		7,933	1,679			7,933		(6,504)				0001
Purchased Call/AIP/AIP1000S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/24/2025	02/20/2025	Exercise		880,168	2339.42	30,102		7,257	62			7,257		(7,195)				0001
Purchased Call/AIP/AIP1000SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/01/2025	02/14/2025	Exercise		1,410,482	2371.57	48,097		854	(11,121)			854		(11,975)				0001
Purchased Call/AIP/AIP1000SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/11/2025	07/15/2025	Expire		3,183,344	2375.58	107,590			(28,253)					(28,253)				0001
Purchased Call/AIP/AIP200ASA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2026	04/10/2025	Exercise		787,316	2385.01	104,039		18,599	553			18,599		(18,239)				0001
Purchased Call/AIP/AIP200ASL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	02/06/2025	Exercise		131,458	2394.94	58,275		2,323	85			2,323		(2,383)				0001
Purchased Call/AIP/AIP200ASR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/27/2026	02/03/2025	Exercise		1,445,646	2392.82	90,872		41,477	8,794			41,477		(32,765)				0001
Purchased Call/NFC/NFC261FSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2025	02/03/2026	02/05/2025	Exercise		13,924,894	268.21	519,653	19,775	8,559	(11,216)			8,559		(20,939)				0001
Purchased Call/NFC/NFC261FSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2026	02/06/2025	Exercise		8,727,296	269.85	286,900	25,415	15,356	(10,060)			15,356		(26,050)				0001
Purchased Call/NFC/NFC261FSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2026	02/07/2025	Exercise		23,943,005	270.43	829,732	41,434	28,921	(12,514)			28,921		(43,152)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261FSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	02/10/2025	Exercise		15,304,369	271.28	488,773	39,690	19,712	(19,978)			19,712		(40,502)				0001
Purchased Call/NFC/NFC261GS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/06/2026	02/11/2025	Exercise		34,717,840	269.1	1,144,503	99,772	60,664	(39,108)			60,664		(101,796)				0001
Purchased Call/NFC/NFC261GS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2026	02/11/2025	Exercise		11,606,002	269.1	378,782	31,123	25,447	(5,676)			25,447		(31,711)				0001
Purchased Call/NFC/NFC261GS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2026	02/12/2025	Exercise		15,435,495	271.17	525,546	25,359	14,190	(11,169)			14,190		(26,483)				0001
Purchased Call/AIP/AIP100PS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2025	07/17/2025	Expire		547,457	2372.7	19,396			(6,455)					(6,455)				0001
Purchased Call/AIP/AIP100RST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/04/2025	06/06/2025	Exercise		1,672,416	2342.98	51,445		37,911	20,507			37,911		(17,404)				0001
Purchased Call/NFC/NFC261GS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2026	02/13/2025	Exercise		7,051,625	270.48	245,884	12,881	6,616	(6,264)			6,616		(13,397)				0001
Purchased Call/NFC/NFC261GS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2026	02/14/2025	Exercise		22,638,320	270.76	766,484	55,270	24,727	(30,542)			24,727		(56,735)				0001
Purchased Call/NFC/NFC261GSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	02/19/2025	Exercise		45,033,297	275.39	1,468,938	106,041	31,991	(74,050)			31,991		(107,857)				0001
Purchased Call/NFC/NFC261GSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/17/2026	02/19/2025	Exercise		13,110,217	275.39	433,109	29,663	9,866	(19,797)			9,866		(30,350)				0001
Purchased Call/NFC/NFC261GSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2026	02/20/2025	Exercise		9,362,700	276.04	316,009	14,135	4,999	(9,136)			4,999		(14,754)				0001
Purchased Call/NFC/NFC261GSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2026	02/21/2025	Exercise		18,077,624	276.13	602,575	17,936	5,937	(11,999)			5,937		(19,013)				0001
Purchased Call/NFC/NFC261GSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2025	02/20/2026	02/24/2025	Exercise		18,205,281	273.96	573,890	33,962	11,333	(22,629)			11,333		(34,676)				0001
Purchased Call/NFC/NFC261GSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/20/2026	02/25/2025	Exercise		28,557,006	267.45	933,787	74,577	38,044	(36,533)			38,044		(75,792)				0001
Purchased Call/NFC/NFC261GSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2026	02/25/2025	Exercise		13,114,689	267.45	424,789	37,441	27,148	(10,292)			27,148		(37,922)				0001
Purchased Call/NFC/NFC261GST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/24/2025	02/24/2026	02/26/2025	Exercise		12,547,750	264.41	402,725	20,156	13,628	(6,528)			13,628		(20,929)				0001
Purchased Call/NFC/NFC261GSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/25/2025	02/25/2026	02/27/2025	Exercise		8,253,272	261.47	277,797	15,703	11,689	(4,014)			11,689		(16,206)				0001
Purchased Call/NFC/NFC261GSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2025	02/26/2026	02/28/2025	Exercise		21,214,625	262.08	695,068	35,291	25,774	(9,518)			25,774		(36,476)				0001
Purchased Call/NFC/NFC261GSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2025	02/27/2026	03/03/2025	Exercise		15,275,356	256.31	566,693	18,135	19,367	1,232			19,367		(18,720)				0001
Purchased Call/NFC/NFC261HS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	02/27/2026	03/04/2025	Exercise		35,381,303	258.89	1,170,053	78,950	71,846	(7,104)			71,846		(80,304)				0001
Purchased Call/NFC/NFC261HS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2026	03/04/2025	Exercise		7,730,633	258.89	237,346	27,955	26,474	(1,481)			26,474		(28,177)				0001
Purchased Call/NFC/NFC261HS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/03/2025	03/03/2026	03/05/2025	Exercise		16,750,627	255.59	563,266	38,788	33,362	(5,426)			33,362		(39,807)				0001
Purchased Call/AIP/AIP100JST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2025	04/09/2025	Expire		1,561,493	2332.92	54,470			(7,198)					(7,198)				0001
Purchased Call/AIP/AIP200BSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	05/30/2025	Exercise		62,265	2424.66	45,774		1,047	(586)			1,047		(1,750)				0001
Purchased Call/AIP/AIP200BSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2026	02/14/2025	Exercise		552,810	2397.37	103,377		15,966	(938)			15,966		(17,128)				0001
Purchased Call/AIP/AIP200CSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	03/11/2025	Exercise		251,688	2395.43	105,064		7,216	(748)			7,216		(8,229)				0001
Purchased Call/AIP/AIP200CSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	01/14/2025	Exercise		341,506	2403.62	93,125		9,644	(1,154)			9,644		(11,012)				0001
Purchased Call/NFC/NFC261HSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2026	03/06/2025	Exercise		17,716,009	255.06	597,675	47,861	52,776	4,915			52,776		(48,935)				0001
Purchased Call/NFC/NFC261HSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2025	03/06/2026	03/10/2025	Exercise		15,657,558	253.53	555,292	25,018	23,623	(1,395)			23,623		(25,479)				0001
Purchased Call/NFC/NFC261HSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2026	03/11/2025	Exercise		7,970,040	254.28	238,351	33,052	35,093	2,040			35,093		(33,222)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261HSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/06/2026	03/11/2025	Exercise		30,236,277	254.28	1,020,875	53,428	58,380	4,952			58,380		(54,436)				0001
Purchased Call/NFC/NFC261HSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/10/2025	03/10/2026	03/12/2025	Exercise		16,997,742	250.48	594,461	30,379	29,266	(1,113)			29,266		(31,391)				0001
Purchased Call/NFC/NFC261HSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2025	03/11/2026	03/13/2025	Exercise		15,939,699	250.19	575,553	21,153	29,390	8,237			29,390		(22,116)				0001
Purchased Call/NFC/NFC261HSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2026	03/14/2025	Exercise		13,695,359	251.15	446,795	32,775	41,167	8,392			41,167		(33,323)				0001
Purchased Call/NFC/NFC261HSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2025	03/13/2026	03/17/2025	Exercise		21,772,793	249.46	794,454	36,301	49,156	12,855			49,156		(36,798)				0001
Purchased Call/AIP/AIP200CSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2026	05/21/2025	Exercise		217,813	2400.94	56,764		5,489	(1,400)			5,489		(6,970)				0001
Purchased Call/AIP/AIP200DS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/14/2026	05/30/2025	Exercise		192,739	2419.82	103,855		4,772	(1,381)			4,772		(6,294)				0001
Purchased Call/AIP/AIP200DS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2026	10/22/2025	Exercise		70,430	2416.12	55,048		1,964	(288)			1,964		(2,330)				0001
Purchased Call/MAB/MAB413QS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/30/2025	10/29/2026	11/03/2025	Expire		77,880	295.47	1,676								11				0001
Purchased Call/MAB/MAB413QS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/31/2025	11/02/2026	11/04/2025	Expire		128,566	295.81	2,854								18				0001
Purchased Call/MAB/MAB413QSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/03/2025	11/03/2026	11/05/2025	Expire		79,491	296.03	1,765								3				0001
Purchased Call/NFC/NFC261HSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/13/2026	03/18/2025	Exercise		34,842,960	251.78	1,051,687	142,447	203,504	61,058			203,504		(143,306)				0001
Purchased Call/NFC/NFC261HSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/17/2025	03/17/2026	03/19/2025	Exercise		17,106,448	252.37	583,038	20,395	26,523	6,127			26,523		(21,330)				0001
Purchased Call/NFC/NFC261HSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2026	03/20/2025	Exercise		16,804,994	250.52	586,220	34,815	44,292	9,477			44,292		(35,715)				0001
Purchased Call/NFC/NFC2611S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2025	03/19/2026	03/21/2025	Exercise		13,488,004	252.01	468,056	21,413	30,973	9,560			30,973		(21,952)				0001
Purchased Call/NFC/NFC2611S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2025	03/20/2026	03/24/2025	Exercise		17,357,926	251.6	602,890	31,404	39,673	8,269			39,673		(31,655)				0001
Purchased Call/NFC/NFC2611S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	03/25/2025	Exercise		31,272,796	252.36	1,079,786	77,736	101,333	23,597			101,333		(78,515)				0001
Purchased Call/NFC/NFC2611S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/24/2025	03/24/2026	03/26/2025	Exercise		13,018,453	255.56	433,754	30,624	32,267	1,643			32,267		(31,274)				0001
Purchased Call/NFC/NFC2611SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	03/27/2025	Exercise		20,733,082	256.33	664,805	38,926	38,519	(407)			38,519		(39,889)				0001
Purchased Call/NFC/NFC2611SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/26/2025	03/26/2026	03/28/2025	Exercise		12,808,208	253.36	422,442	26,385	27,066	681			27,066		(26,789)				0001
Purchased Call/NFC/NFC2611SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2025	03/27/2026	03/31/2025	Exercise		21,343,238	252.35	655,529	39,754	40,883	1,129			40,883		(40,001)				0001
Purchased Call/AIP/AIP100QS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2023	06/27/2025	01/31/2025	Exercise		3,095,276	2357.42	105,313		1,044	(24,608)			1,044		(25,652)				0001
Purchased Call/AIP/AIP100TSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/02/2025	06/04/2025	Exercise		2,193,164	2269.97	66,246		142,733	117,775			142,733		(24,958)				0001
Purchased Call/AIP/AIP200SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/16/2026	02/06/2025	Exercise		243,223	2420.85	156,155		6,515	(1,317)			6,515		(8,213)				0001
Purchased Call/AIP/AIP200SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2026	01/31/2025	Exercise		1,638,326	2411.43	117,825		43,749	(9,047)			43,749		(52,896)				0001
Purchased Call/AIP/AIP200SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/29/2026	01/06/2025	Exercise		214,920	2411.58	54,515		5,548	(1,452)			5,548		(7,066)				0001
Purchased Call/NFC/NFC2611SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	04/01/2025	Exercise		30,541,729	248.01	1,042,692	65,610	108,857	43,247			108,857		(66,146)				0001
Purchased Call/NFC/NFC2611SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/30/2026	04/01/2025	Exercise		7,882,551	248.01	264,633	18,240	32,884	14,644			32,884		(18,262)				0001
Purchased Call/NFC/NFC2611SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2025	03/31/2026	04/02/2025	Exercise		15,845,393	247.52	577,096	24,325	37,550	13,225			37,550		(25,120)				0001
Purchased Call/NFC/NFC2611SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2026	04/03/2025	Exercise		14,519,246	248.5	499,223	30,671	41,358	10,687			41,358		(31,350)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261ISQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2026	04/04/2025	Exercise		12,425,370	249.31	382,529	20,961	43,378	22,417			43,378		(21,316)				0001
Purchased Call/NFC/NFC2611SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2026	04/07/2025	Exercise		17,362,576	242.85	592,366	17,300	42,921	25,622			42,921		(17,301)				0001
Purchased Call/NFC/NFC2611SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2026	04/08/2025	Exercise		28,100,695	238.4	970,158	62,605	152,279	89,674			152,279		(62,920)				0001
Purchased Call/NFC/NFC2611SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2026	04/08/2025	Exercise		5,619,265	238.4	180,437	18,795	37,793	18,998			37,793		(18,772)				0001
Purchased Call/NFC/NFC2611SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/07/2025	04/07/2026	04/09/2025	Exercise		14,481,233	238.48	523,625	15,723	45,061	29,338			45,061		(16,393)				0001
Purchased Call/NFC/NFC261JS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2026	04/10/2025	Exercise		14,606,356	237.7	541,832	36,404	92,765	56,361			92,765		(37,084)				0001
Purchased Call/NFC/NFC261JS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2026	04/11/2025	Exercise		15,244,684	242.9	526,647	21,886	49,579	27,694			49,579		(22,193)				0001
Purchased Call/AIP/AIP200AST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2026	02/11/2025	Exercise		239,231	2386.58	109,737		7,124	138			7,124		(7,186)				0001
Purchased Call/NFC/NFC261JS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2025	04/10/2026	04/14/2025	Exercise		17,842,298	241.44	645,901	26,131	55,526	29,395			55,526		(25,984)				0001
Purchased Call/NFC/NFC261JS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2026	04/15/2025	Exercise		6,399,080	242.17	202,686	21,519	35,887	14,368			35,887		(21,451)				0001
Purchased Call/NFC/NFC261JS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/10/2026	04/15/2025	Exercise		27,599,025	242.17	972,197	44,525	97,842	53,317			97,842		(44,658)				0001
Purchased Call/NFC/NFC261JSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/14/2025	04/14/2026	04/16/2025	Exercise		13,066,378	242.38	469,267	14,550	34,267	19,717			34,267		(15,102)				0001
Purchased Call/NFC/NFC261JSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2026	04/17/2025	Exercise		17,219,488	242.45	609,828	17,226	33,616	16,389			33,616		(17,872)				0001
Purchased Call/NFC/NFC261JSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2026	04/18/2025	Exercise		15,388,064	240.94	528,399	48,965	134,006	85,042			134,006		(49,000)				0001
Purchased Call/NFC/NFC261JSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2026	04/21/2025	Exercise		6,440,309	240.94	195,064	24,834	53,032	28,198			53,032		(24,729)				0001
Purchased Call/NFC/NFC261JSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	04/21/2025	Exercise		47,726,806	240.94	1,598,749	96,094	211,106	115,011			211,106		(96,024)				0001
Purchased Call/NFC/NFC261JSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2026	04/23/2025	Exercise		16,953,433	238.41	624,676	38,787	98,039	59,252			98,039		(39,424)				0001
Purchased Call/NFC/NFC261JSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2026	04/24/2025	Exercise		15,922,413	240.94	524,009	53,224	125,390	72,166			125,390		(53,758)				0001
Purchased Call/AIP/AIP200ES6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/30/2026	05/09/2025	Exercise		138,660	2397.71	187,779		4,237	(298)			4,237		(4,985)				0001
Purchased Call/AIP/AIP200ES7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	01/06/2025	Exercise		866,820	2397.71	177,147		22,898	(5,542)			22,898		(28,841)				0001
Purchased Call/AIP/AIP200ESJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	01/10/2025	Exercise		487,954	2444.29	195,372		10,402	(5,798)			10,402		(16,811)				0001
Purchased Call/AIP/AIP200ESQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	01/09/2025	Exercise		178,692	2442.48	170,715		4,601	(1,333)			4,601		(6,220)				0001
Purchased Call/AIP/AIP200ESS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	01/14/2025	Exercise		559,767	2436.84	165,864		15,351	(3,315)			15,351		(19,060)				0001
Purchased Call/NFC/NFC261JSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2025	04/23/2026	04/25/2025	Exercise		16,754,202	243.38	547,695	48,852	87,141	38,290			87,141		(49,151)				0001
Purchased Call/NFC/NFC261JST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2025	04/24/2026	04/28/2025	Exercise		17,995,228	245.28	624,987	26,605	51,450	24,845			51,450		(26,201)				0001
Purchased Call/NFC/NFC261JSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/24/2026	04/29/2025	Exercise		31,625,290	246.19	1,031,346	74,770	139,672	64,903			139,672		(74,386)				0001
Purchased Call/NFC/NFC261KS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/28/2025	04/28/2026	04/30/2025	Exercise		15,309,884	246.21	516,402	31,494	65,052	33,559			65,052		(31,983)				0001
Purchased Call/NFC/NFC261KS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2026	05/01/2025	Exercise		17,519,057	246.8	547,720	51,292	98,142	46,850			98,142		(51,791)				0001
Purchased Call/NFC/NFC261KS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2026	05/02/2025	Exercise		13,574,644	246.96	465,199	24,556	42,232	17,676			42,232		(24,622)				0001
Purchased Call/NFC/NFC261KS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2025	05/01/2026	05/05/2025	Exercise		17,225,178	248.18	589,385	29,542	49,363	19,821			49,363		(29,030)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261KS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	05/06/2025	Exercise		30,462,097	249.53	1,038,411	34,035	62,911	28,876			62,911		(33,623)				0001
Purchased Call/AIP/AIP200FSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	04/07/2025	Exercise		135,094	2440.29	46,889		2,301	(2,258)			2,301		(4,674)				0001
Purchased Call/AIP/AIP200FSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/25/2026	05/19/2025	Exercise		102,972	2442.98	100,692		2,011	(1,468)			2,011		(3,694)				0001
Purchased Call/AIP/AIP200FSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	05/02/2025	Exercise		111,555	2449.61	70,942		2,146	(1,635)			2,146		(3,945)				0001
Purchased Call/NFC/NFC261KS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2026	05/06/2025	Exercise		4,386,975	249.53	124,902	16,953	24,658	7,705			24,658		(16,833)				0001
Purchased Call/NFC/NFC261KSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/05/2025	05/05/2026	05/07/2025	Exercise		14,332,632	248.89	486,598	15,133	28,370	13,238			28,370		(15,540)				0001
Purchased Call/NFC/NFC261KSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2026	05/08/2025	Exercise		18,610,100	248	596,219	51,534	89,923	38,389			89,923		(51,996)				0001
Purchased Call/NFC/NFC261KSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2026	05/09/2025	Exercise		13,911,988	248.55	482,274	25,521	49,307	23,787			49,307		(25,632)				0001
Purchased Call/NFC/NFC261KSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	05/13/2025	Exercise		28,210,249	249.94	939,591	74,243	128,194	53,951			128,194		(73,663)				0001
Purchased Call/NFC/NFC261KSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/12/2025	05/12/2026	05/14/2025	Exercise		12,493,678	253.74	420,904	17,878	26,790	8,912			26,790		(18,163)				0001
Purchased Call/NFC/NFC261KSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2026	05/15/2025	Exercise		20,592,963	254.35	662,992	36,698	50,152	13,455			50,152		(37,147)				0001
Purchased Call/NFC/NFC261KSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2026	05/16/2025	Exercise		15,783,288	254.56	529,330	18,311	27,752	9,442			27,752		(18,253)				0001
Purchased Call/NFC/NFC261KSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2025	05/15/2026	05/19/2025	Exercise		17,650,460	254.59	566,185	34,553	49,056	14,503			49,056		(33,872)				0001
Purchased Call/NFC/NFC261KSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	05/20/2025	Exercise		29,844,494	254.8	1,005,923	39,453	56,726	17,273			56,726		(38,608)				0001
Purchased Call/AIP/AIP200GS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2026	01/22/2025	Exercise		212,479	2441.45	164,748		4,910	(2,457)			4,910		(7,617)				0001
Purchased Call/AIP/AIP200GSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	03/10/2025	Exercise		78,274	2435.42	103,395		1,547	(1,174)			1,547		(2,997)				0001
Purchased Call/AIP/AIP200GSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	02/21/2025	Exercise		262,014	2389.77	170,143		8,472	(688)			8,472		(9,603)				0001
Purchased Call/AIP/AIP200GSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	02/21/2025	Exercise		268,815	2403.14	112,139		7,422	(2,016)			7,422		(9,719)				0001
Purchased Call/MSD/MSD313ASA		N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	01/05/2024	01/07/2025	01/09/2025	Exercise		294,526	189.01	16,317		22,345	22,076			22,345		(269)				0001
Purchased Call/MSD/MSD313ASE		N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	01/09/2024	01/09/2025	01/10/2025	Exercise		298,103	188.73	16,396		23,045	22,685			23,045		(360)				0001
Purchased Call/MSD/MSD313ASM		N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	01/19/2024	01/21/2025	01/23/2025	Exercise		95,808	188.11	5,298		9,000	8,709			9,000		(291)				0001
Purchased Call/MSD/MSD313ASW		N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise		54,126	189.48	2,961		4,885	4,673			4,885		(212)				0001
Purchased Call/MSD/MSD313BS1		N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	01/30/2024	01/30/2025	02/03/2025	Exercise		178,884	190.02	9,839		15,439	14,655			15,439		(784)				0001
Purchased Call/MSD/MSD313BSE		N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/07/2024	02/07/2025	01/27/2025	Exercise		286,023	189.33	15,903		25,047	23,430			25,047		(1,617)				0001
Purchased Call/MSD/MSD313CS1		N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise		202,477	191.27	11,561		19,520	17,887			19,520		(1,633)				0001
Purchased Call/AIP/AIP200GSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2026	02/03/2025	Exercise		1,220,257	2416.83	61,101		47,829	4,929			47,829		(42,937)				0001
Purchased Call/AIP/AIP200HS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	01/17/2025	Exercise		552,123	2407.76	146,657		16,961	(2,613)			16,961		(19,922)				0001
Purchased Call/AIP/AIP200HSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/04/2027	01/07/2025	Exercise		4,017,444	2407	121,805	11,412	11,067	(345)			11,067		(11,254)				0001
Purchased Call/NFC/NFC261KSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2026	05/20/2025	Exercise		6,618,192	254.8	214,035	11,779	19,015	7,236			19,015		(11,482)				0001
Purchased Call/NFC/NFC261LS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2026	05/21/2025	Exercise		15,584,266	254.94	513,267	21,910	33,670	11,760			33,670		(22,229)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261LS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	05/23/2025	Exercise		15,770,252	251.77	548,032	22,048	35,876	13,827			35,876		(21,671)				0001
Purchased Call/NFC/NFC261LS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2026	05/27/2025	Exercise		17,219,243	252.02	602,103	14,436	27,022	12,586			27,022		(12,892)				0001
Purchased Call/NFC/NFC261LSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/22/2026	05/28/2025	Exercise		34,076,320	250.06	1,130,507	103,521	212,293	108,772			212,293		(101,387)				0001
Purchased Call/NFC/NFC261LSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2026	05/28/2025	Exercise		7,482,130	250.06	239,448	22,062	35,610	13,548			35,610		(21,414)				0001
Purchased Call/NFC/NFC261LSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/27/2025	05/27/2026	05/29/2025	Exercise		11,440,503	253.55	389,355	16,573	30,009	13,436			30,009		(16,725)				0001
Purchased Call/NFC/NFC261LSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	05/30/2025	Exercise		18,355,499	252.82	647,497	22,848	33,860	11,012			33,860		(22,854)				0001
Purchased Call/NFC/NFC261LSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2025	05/29/2026	06/02/2025	Exercise		15,597,927	253.16	555,518	15,513	25,546	10,033			25,546		(14,569)				0001
Purchased Call/NFC/NFC261LSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	06/03/2025	Exercise		6,458,302	252.84	195,833	24,146	37,936	13,791			37,936		(23,791)				0001
Purchased Call/NFC/NFC261LSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	06/03/2025	Exercise		30,309,808	252.84	1,031,904	67,227	115,217	47,989			115,217		(65,920)				0001
Purchased Call/MSD/MSD313CS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/25/2025	02/27/2025	Exercise		523,087	191.44	29,973		51,011	46,482			51,011		(4,529)				0001
Purchased Call/MSD/MSD313CSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	03/10/2025	Exercise		246,027	192.17	13,950		21,560	19,100			21,560		(2,459)				0001
Purchased Call/MSD/MSD313CSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2024	03/13/2025	03/17/2025	Exercise		170,730	193.7	9,715		12,868	10,968			12,868		(1,900)				0001
Purchased Call/MSD/MSD313D82		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/19/2025	03/21/2025	Exercise		346,536	194.03	19,857		29,040	24,828			29,040		(4,212)				0001
Purchased Call/MSD/MSD313D96		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/21/2025	03/25/2025	Exercise		281,158	194.51	15,970		22,043	18,549			22,043		(3,495)				0001
Purchased Call/MSD/MSD313DB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2024	03/26/2025	03/28/2025	Exercise		349,794	194.21	19,903		29,034	24,428			29,034		(4,606)				0001
Purchased Call/MSD/MSD313DF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	01/09/2025	Exercise		758,554	196.54	43,238		52,354	42,054			52,354		(10,300)				0001
Purchased Call/MSD/MSD313DP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	04/09/2025	Exercise		87,316	195.65	5,029		3,865	2,535			3,865		(1,330)				0001
Purchased Call/MSD/MSD313ES3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	03/31/2025	Exercise		328,161	193.26	19,165		21,267	15,776			21,267		(5,491)				0001
Purchased Call/MSD/MSD313ESJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	04/29/2025	Exercise		362,012	195.95	21,250		18,345	11,635			18,345		(6,711)				0001
Purchased Call/MSD/MSD313ESR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	05/02/2025	Exercise		276,640	194.8	16,322		16,431	11,080			16,431		(5,351)				0001
Purchased Call/MSD/MSD313EST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2024	05/01/2025	05/05/2025	Exercise		395,472	194.69	23,214		23,279	15,604			23,279		(7,674)				0001
Purchased Call/MSD/MSD3139SK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	06/11/2025	Exercise		67,949	196.31	4,002		3,936	2,182			3,936		(1,753)				0001
Purchased Call/MSD/MSD3139SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	06/17/2025	Exercise		411,534	195.21	23,746		27,638	16,916			27,638		(10,722)				0001
Purchased Call/MSD/MSD3139SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	06/18/2025	Exercise		75,770	194.98	4,387		5,180	3,174			5,180		(2,006)				0001
Purchased Call/AIP/AIP200HSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/14/2027	01/16/2025	Exercise		1,705,230	2391.78	44,084	10,040	7,585	(2,456)			7,585		(10,038)				0001
Purchased Call/AIP/AIP2001S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2027	01/22/2025	Exercise		2,149,251	2423.21	59,300	9,144	6,864	(2,280)			6,864		(9,012)				0001
Purchased Call/AIP/AIP2001S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2027	01/24/2025	Exercise		3,964,308	2435.62	111,734	14,352	8,003	(6,349)			8,003		(14,305)				0001
Purchased Call/AIP/AIP2001SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	01/28/2025	Exercise		3,088,740	2437.51	97,870	6,817	4,964	(1,853)			4,964		(6,664)				0001
Purchased Call/AIP/AIP2001SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	01/28/2025	Exercise		4,762,795	2437.51	110,834	30,175	20,851	(9,324)			20,851		(30,014)				0001
Purchased Call/AIP/AIP2001SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/29/2027	02/03/2025	Exercise		4,965,233	2435.83	160,239	8,897	6,027	(2,870)			6,027		(8,644)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261LST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2026	06/05/2025	Exercise		18,130,728	255.42	636,791	23,267	35,940	12,673			35,940		(23,509)				0001
Purchased Call/NFC/NFC261LSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2025	06/05/2026	06/09/2025	Exercise		15,203,031	254.15	555,402	17,917	29,886	11,969			29,886		(16,870)				0001
Purchased Call/NFC/NFC261LSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	06/10/2025	Exercise		24,304,363	256.29	771,671	74,957	111,859	36,902			111,859		(73,827)				0001
Purchased Call/NFC/NFC261MS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	06/10/2025	Exercise		7,460,856	256.29	238,998	20,201	26,722	6,520			26,722		(19,731)				0001
Purchased Call/NFC/NFC261MS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/09/2025	06/09/2026	06/11/2025	Exercise		14,799,903	256.55	539,491	17,417	25,344	7,927			25,344		(17,587)				0001
Purchased Call/NFC/NFC261MS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	06/12/2025	Exercise		16,093,895	257.91	521,718	36,859	53,396	16,537			53,396		(37,020)				0001
Purchased Call/NFC/NFC261MS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2026	06/13/2025	Exercise		12,254,207	256.99	383,151	39,648	46,493	6,845			46,493		(39,382)				0001
Purchased Call/NFC/NFC261MSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	06/16/2025	Exercise		19,024,912	257.54	616,637	35,836	51,996	16,160			51,996		(34,570)				0001
Purchased Call/NFC/NFC261MSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2026	06/17/2025	Exercise		7,414,261	253.65	240,046	21,219	32,679	11,461			32,679		(20,683)				0001
Purchased Call/NFC/NFC261MSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	06/17/2025	Exercise		26,135,427	253.65	872,550	82,970	126,660	43,690			126,660		(81,686)				0001
Purchased Call/NFC/NFC261MSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	06/18/2025	Exercise		13,251,696	257.36	440,204	19,711	28,107	8,396			28,107		(19,471)				0001
Purchased Call/MSD/MSD313HS7		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise		638,703	196.2	36,789		39,097	21,724			39,097		(17,373)				0001
Purchased Call/MSD/MSD313I$4		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	07/11/2024	07/11/2025	07/15/2025	Exercise		363,702	197.76	20,476		22,638	11,804			22,638		(10,834)				0001
Purchased Call/MSD/MSD313I$C		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	07/16/2024	07/16/2025	01/27/2025	Exercise		570,466	199.56	32,003		28,811	11,531			28,811		(17,280)				0001
Purchased Call/MSD/MSD313KSJ		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise		229,705	204.35	11,899		10,859	2,926			10,859		(7,932)				0001
Purchased Call/MSD/MSD313L$3		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	09/11/2024	09/11/2025	09/15/2025	Exercise		305,559	203.38	15,247		16,346	5,719			16,346		(10,627)				0001
Purchased Call/MSD/MSD313L$7		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	09/13/2024	09/12/2025	09/16/2025	Exercise		601,623	204.32	29,540		26,913	6,071			26,913		(20,842)				0001
Purchased Call/MSD/MSD313L$8		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	09/13/2024	09/15/2025	09/17/2025	Exercise		65,172	204.32	3,220		2,746	467			2,746		(2,279)				0001
Purchased Call/AIP/AIP2001$T		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/04/2027	02/06/2025	Expire		1,364,106	2431.55	50,243								11				0001
Purchased Call/AIP/AIP2001$X		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2027	02/10/2025	Exercise		5,668,967	2441.4	190,197	6,335	5,621	(714)			5,621		(6,026)				0001
Purchased Call/AIP/AIP200JSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2027	02/28/2025	Exercise		4,616,435	2397.73	142,274	10,715	9,010	(1,705)			9,010		(10,632)				0001
Purchased Call/AIP/AIP200KSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2027	03/10/2025	Exercise		4,256,742	2339.78	145,405	4,647	5,540	894			5,540		(4,384)				0001
Purchased Call/AIP/AIP200KSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/10/2027	03/12/2025	Exercise		3,945,272	2323.64	137,498	3,985	5,399	1,414			5,399		(3,949)				0001
Purchased Call/NFC/NFC261MSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	06/20/2025	Exercise		18,763,297	255.29	649,506	31,029	44,948	13,919			44,948		(29,904)				0001
Purchased Call/NFC/NFC261MSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	06/23/2025	Exercise		16,243,638	255.16	533,348	39,833	63,851	24,019			63,851		(38,176)				0001
Purchased Call/NFC/NFC261MSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	06/24/2025	Exercise		33,444,219	254.03	1,193,646	61,999	106,950	44,951			106,950		(59,951)				0001
Purchased Call/NFC/NFC261MSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	06/25/2025	Exercise		13,755,491	256.18	533,146	14,130	21,266	7,137			21,266		(14,195)				0001
Purchased Call/NFC/NFC261MSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	06/26/2025	Exercise		13,304,932	259.23	456,563	21,709	28,908	7,199			28,908		(21,728)				0001
Purchased Call/NFC/NFC261MSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2026	06/27/2025	Exercise		12,428,417	259.65	420,198	27,452	35,781	8,329			35,781		(27,110)				0001
Purchased Call/NFC/NFC261MSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	06/30/2025	Exercise		18,994,008	261.81	663,928	19,991	24,136	4,145			24,136		(18,315)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261NS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	07/01/2025	Exercise		30,458,500	262.58	1,035,411	47,065	56,220	9,156			56,220		(44,922)				0001
Purchased Call/NFC/NFC261NS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2026	07/01/2025	Exercise		8,574,340	262.58	260,085	26,439	33,713	7,274			33,713		(25,750)				0001
Purchased Call/NFC/NFC261NS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	07/02/2025	Exercise		18,819,394	264.08	601,045	28,145	28,995	849			28,995		(27,952)				0001
Purchased Call/AIP/AIP200S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/17/2026	04/08/2025	Exercise		48,790	2380.01	22,307		582	(345)			582		(997)				0001
Purchased Call/AIP/AIP200KSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	03/17/2025	Exercise		5,377,493	2327.46	181,110	8,580	10,220	1,639			10,220		(8,239)				0001
Purchased Call/AIP/AIP200KSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	03/18/2025	Exercise		3,210,131	2342.31	100,043	7,274	7,934	660			7,934		(7,080)				0001
Purchased Call/AIP/AIP200KSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/18/2027	03/21/2025	Exercise		2,550,507	2341.19	79,307	7,467	8,864	1,397			8,864		(7,441)				0001
Purchased Call/AIP/AIP200LS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	03/24/2025	Exercise		5,044,794	2350.2	141,101	20,776	24,012	3,236			24,012		(20,651)				0001
Purchased Call/AIP/AIP200LS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	03/25/2025	Exercise		4,899,449	2348.53	143,429	17,211	18,825	1,615			18,825		(16,926)				0001
Purchased Call/AIP/AIP200LSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	03/31/2025	Exercise		4,609,306	2346.67	152,526	6,219	5,614	(605)			5,614		(5,914)				0001
Purchased Call/AIP/AIP200LS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/25/2027	04/01/2025	Exercise		4,576,962	2337.85	160,039	2,691	3,657	966			3,657		(2,468)				0001
Purchased Call/AIP/AIP200FS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/19/2026	08/04/2025	Exercise		41,279	2432.47	59,904		927	(455)			927		(1,463)				0001
Purchased Call/NFC/NFC261NS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	07/03/2025	Exercise		17,333,174	261.41	569,925	46,654	60,611	13,957			60,611		(45,795)				0001
Purchased Call/NFC/NFC261NS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2026	07/07/2025	Exercise		11,468,264	263.47	392,364	20,205	23,518	3,313			23,518		(18,606)				0001
Purchased Call/NFC/NFC261NSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	07/08/2025	Exercise		35,518,991	265.98	1,184,667	56,285	58,964	2,679			58,964		(52,062)				0001
Purchased Call/NFC/NFC261NSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	07/08/2025	Exercise		7,481,608	265.98	229,422	22,086	22,052	(35)			22,052		(21,125)				0001
Purchased Call/NFC/NFC261NSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/07/2025	07/07/2026	07/09/2025	Exercise		16,475,329	263.79	576,820	18,039	20,808	2,769			20,808		(17,988)				0001
Purchased Call/NFC/NFC261NSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2026	07/10/2025	Exercise		15,710,306	263.91	548,499	21,748	25,606	3,857			25,606		(21,662)				0001
Purchased Call/NFC/NFC261NSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2026	07/11/2025	Exercise		15,261,289	265.78	491,008	32,488	34,308	1,820			34,308		(31,906)				0001
Purchased Call/NFC/NFC261NSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/10/2026	07/15/2025	Exercise		36,364,228	264.71	1,241,765	63,136	65,688	2,552			65,688		(59,901)				0001
Purchased Call/NFC/NFC261NSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/14/2025	07/14/2026	07/16/2025	Exercise		16,222,164	265.53	527,721	40,516	40,592	76			40,592		(40,397)				0001
Purchased Call/NFC/NFC261NSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2026	07/17/2025	Exercise		28,775,538	265.95	1,011,348	33,812	36,702	2,889			36,702		(33,501)				0001
Purchased Call/NFC/NFC261NSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2026	07/18/2025	Exercise		14,298,583	266.35	490,144	29,005	28,917	(88)			28,917		(28,344)				0001
Purchased Call/NFC/NFC261NSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	07/21/2025	Exercise		17,460,804	268.58	599,620	20,665	21,916	1,250			21,916		(18,811)				0001
Purchased Call/NFC/NFC2610S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	07/22/2025	Exercise		31,126,427	268.35	965,510	100,675	102,554	1,879			102,554		(98,071)				0001
Purchased Call/NFC/NFC2610S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2026	07/22/2025	Exercise		7,339,179	268.35	201,612	34,235	27,528	(6,707)			27,528		(33,574)				0001
Purchased Call/NFC/NFC2610S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	07/23/2025	Exercise		15,440,963	269.97	506,055	21,847	22,070	223			22,070		(21,677)				0001
Purchased Call/NFC/NFC2610S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2026	07/24/2025	Exercise		21,801,849	268.27	742,728	39,871	40,645	774			40,645		(39,590)				0001
Purchased Call/NFC/NFC2610S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	07/25/2025	Exercise		13,837,259	269.42	483,626	15,826	14,894	(932)			14,894		(15,228)				0001
Purchased Call/NFC/NFC2610SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	07/29/2025	Exercise		28,612,619	270.77	947,362	60,256	52,132	(8,124)			52,132		(57,557)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200LSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2027	04/08/2025	Exercise		3,080,544	2283.6	94,505	7,778	14,516	6,738			14,516		(7,629)				0001
Purchased Call/AIP/AIP200LSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/06/2027	04/08/2025	Exercise		2,194,449	2283.6	63,624	7,578	9,252	1,674			9,252		(7,446)				0001
Purchased Call/AIP/AIP200LSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/07/2027	04/09/2025	Exercise		4,790,035	2283.4	155,554	6,612	10,248	3,636			10,248		(6,550)				0001
Purchased Call/AIP/AIP200MS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/09/2027	04/14/2025	Exercise		5,899,425	2303.25	200,977	5,966	9,738	3,772			9,738		(5,543)				0001
Purchased Call/AIP/AIP200FSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/03/2026	05/02/2025	Exercise		135,366	2452.29	66,693		2,516	(2,111)			2,516		(4,724)				0001
Purchased Call/AIP/AIP200MSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/16/2027	04/21/2025	Exercise		7,276,605	2307.69	242,861	7,770	11,104	3,334			11,104		(7,354)				0001
Purchased Call/AIP/AIP200MSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/20/2027	04/21/2025	Exercise		2,285,048	2307.69	67,381	7,326	11,263	3,937			11,263		(7,179)				0001
Purchased Call/AIP/AIP200NS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/28/2027	04/30/2025	Exercise		4,280,228	2325.13	144,979	4,781	6,323	1,542			6,323		(4,717)				0001
Purchased Call/NFC/NFC2610SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	07/29/2025	Exercise		7,112,317	270.77	221,517	20,108	19,410	(698)			19,410		(19,335)				0001
Purchased Call/NFC/NFC2610SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2026	07/30/2025	Exercise		14,715,028	271.88	465,073	32,277	23,091	(9,186)			23,091		(32,038)				0001
Purchased Call/NFC/NFC2610SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2026	07/31/2025	Exercise		16,800,068	270.93	536,324	44,853	39,490	(5,363)			39,490		(44,562)				0001
Purchased Call/NFC/NFC2610SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	08/01/2025	Exercise		15,228,227	271.58	495,974	30,689	29,313	(1,376)			29,313		(29,996)				0001
Purchased Call/NFC/NFC2610SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2026	08/04/2025	Exercise		14,816,966	270.32	493,934	14,310	11,942	(2,367)			11,942		(12,546)				0001
Purchased Call/NFC/NFC2610SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	07/31/2026	08/05/2025	Exercise		24,569,125	265.15	866,102	49,456	50,975	1,519			50,975		(46,714)				0001
Purchased Call/NFC/NFC2610SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2026	08/05/2025	Exercise		7,747,196	265.15	253,806	21,869	24,882	3,013			24,882		(20,928)				0001
Purchased Call/NFC/NFC2610SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/04/2025	08/04/2026	08/06/2025	Exercise		16,352,778	267.87	538,898	39,565	39,956	391			39,956		(39,268)				0001
Purchased Call/NFC/NFC2610SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2026	08/07/2025	Exercise		15,222,860	266.89	569,803	12,634	12,606	(29)			12,606		(12,309)				0001
Purchased Call/NFC/NFC261PS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	08/11/2025	Exercise		17,816,440	269.11	641,882	22,473	21,321	(1,153)			21,321		(20,049)				0001
Purchased Call/AIP/AIP2000SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	05/27/2025	Exercise		4,424,294	2337.66	126,530	16,198	19,099	2,901			19,099		(15,803)				0001
Purchased Call/AIP/AIP2000SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/25/2027	05/28/2025	Exercise		2,559,667	2335.54	65,888	12,746	14,878	2,132			14,878		(12,521)				0001
Purchased Call/AIP/AIP2000SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2027	05/30/2025	Exercise		2,400,529	2340.44	55,097	15,391	20,553	5,162			20,553		(15,310)				0001
Purchased Call/AIP/AIP2002SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/17/2026	02/21/2025	Exercise		57,376	2400.68	35,706		1,701	543			1,701		(1,251)				0001
Purchased Call/NFC/NFC261PS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	08/12/2025	Exercise		24,610,121	270.67	862,198	35,288	30,501	(4,787)			30,501		(32,580)				0001
Purchased Call/NFC/NFC261PS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	08/13/2025	Exercise		16,808,112	269.55	619,742	34,029	27,043	(6,986)			27,043		(33,644)				0001
Purchased Call/NFC/NFC261PSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	08/14/2025	Exercise		16,790,130	273.08	545,818	41,029	30,084	(10,945)			30,084		(40,557)				0001
Purchased Call/NFC/NFC261PSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2026	08/15/2025	Exercise		11,691,858	273.09	399,658	18,526	12,926	(5,601)			12,926		(17,679)				0001
Purchased Call/NFC/NFC261PSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	08/19/2025	Exercise		28,119,878	270.65	949,698	56,266	44,381	(11,885)			44,381		(52,964)				0001
Purchased Call/NFC/NFC261PSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	08/19/2025	Exercise		7,980,740	270.65	255,630	23,420	17,677	(5,743)			17,677		(22,367)				0001
Purchased Call/NFC/NFC261PSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	08/20/2025	Exercise		14,460,582	270.5	438,112	22,967	20,865	(2,103)			20,865		(22,651)				0001
Purchased Call/NFC/NFC261PSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	08/21/2025	Exercise		14,469,052	264.47	458,050	33,814	36,148	2,333			36,148		(33,204)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261PSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2025	08/21/2026	08/25/2025	Exercise		16,320,356	259.85	590,884	31,424	37,269	5,845			37,269		(28,975)				0001
Purchased Call/NFC/NFC261PST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	08/26/2025	Exercise		27,526,056	263.19	924,459	65,807	76,381	10,574			76,381		(62,411)				0001
Purchased Call/MSD/MSD3130SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/18/2024	11/18/2025	11/20/2025	Exercise		96,591	207.38	5,081		3,260	(1,232)			3,260		(4,493)				0001
Purchased Call/MSD/MSD3130SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/26/2024	11/26/2025	03/05/2025	Exercise		989,564	209.57	52,249		29,116	(18,369)			29,116		(47,486)				0001
Purchased Call/MSD/MSD313P5I		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/11/2024	12/11/2025	12/15/2025	Exercise		477,570	205.97	24,786		21,494	(1,995)			21,494		(23,489)				0001
Purchased Call/MSD/MSD3130SQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/08/2025	01/09/2026	01/10/2025	Expire		108,830	203.31	5,605								(15)				0001
Purchased Call/MSD/MSD3130SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/13/2025	01/13/2026	01/15/2025	Expire		56,842	203.27	2,944								(8)				0001
Purchased Call/MSD/MSD313RSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/29/2025	01/29/2026	01/31/2025	Expire		313,886	205.36	16,008								(37)				0001
Purchased Call/MSD/MSD313RST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/03/2025	02/03/2026	02/05/2025	Expire		53,836	205.89	2,799								(6)				0001
Purchased Call/AIP/AIP2000ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/02/2025	06/02/2027	06/04/2025	Exercise		3,547,860	2344	106,659	10,842	11,992	1,150			11,992		(10,780)				0001
Purchased Call/AIP/AIP2000SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/04/2027	06/09/2025	Exercise		4,204,972	2344.29	101,362	24,876	27,723	2,848			27,723		(24,624)				0001
Purchased Call/AIP/AIP200PS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	06/10/2025	Exercise		3,302,324	2347.86	110,481	3,328	4,069	741			4,069		(3,142)				0001
Purchased Call/AIP/AIP200PSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/17/2027	06/20/2025	Exercise		2,180,464	2344.62	72,197	2,863	3,831	967			3,831		(2,685)				0001
Purchased Call/NFC/NFC261PSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	08/26/2025	Exercise		7,071,763	263.19	231,372	19,031	22,443	3,412			22,443		(18,029)				0001
Purchased Call/NFC/NFC261PSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	08/27/2025	Exercise		14,770,022	262.45	565,876	6,945	9,200	2,256			9,200		(6,466)				0001
Purchased Call/NFC/NFC2610S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	08/28/2025	Exercise		14,229,024	263.29	498,541	23,785	27,564	3,779			27,564		(23,262)				0001
Purchased Call/NFC/NFC2610S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	08/29/2025	Exercise		15,362,717	263.65	549,255	26,353	36,825	10,471			36,825		(24,202)				0001
Purchased Call/NFC/NFC2610S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	09/02/2025	Exercise		16,698,501	265.17	579,127	10,901	13,843	2,942			13,843		(7,337)				0001
Purchased Call/NFC/NFC2610S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	09/03/2025	Exercise		6,998,453	261.74	236,674	15,442	21,952	6,510			21,952		(13,942)				0001
Purchased Call/NFC/NFC2610S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	09/03/2025	Exercise		33,105,224	261.74	1,134,012	59,446	78,378	18,932			78,378		(53,259)				0001
Purchased Call/NFC/NFC2610S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	09/03/2025	Exercise		8,572,379	261.74	310,581	6,283	9,468	3,185			9,468		(4,866)				0001
Purchased Call/NFC/NFC2610SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2026	09/04/2025	Exercise		12,616,941	258.86	477,166	19,357	29,822	10,465			29,822		(18,452)				0001
Purchased Call/NFC/NFC2610SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	09/05/2025	Exercise		15,520,501	260.58	524,626	39,863	57,309	17,446			57,309		(38,883)				0001
Purchased Call/NFC/NFC2610SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	09/08/2025	Exercise		9,052,949	262.53	323,639	11,487	15,186	3,700			15,186		(10,071)				0001
Purchased Call/NFC/NFC2610SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	09/09/2025	Exercise		36,032,448	262.65	1,266,092	56,992	80,654	23,662			80,654		(51,621)				0001
Purchased Call/NFC/NFC2610SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	09/10/2025	Exercise		16,610,269	263.49	582,934	30,849	40,967	10,118			40,967		(30,190)				0001
Purchased Call/NFC/NFC2610SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	09/11/2025	Exercise		14,399,942	264.23	496,420	26,498	36,106	9,608			36,106		(25,797)				0001
Purchased Call/NFC/NFC2610SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	09/12/2025	Exercise		8,005,420	264.18	297,857	7,892	11,104	3,212			11,104		(7,036)				0001
Purchased Call/NFC/NFC2610SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	09/15/2025	Exercise		20,126,567	265.82	721,959	23,941	26,698	2,756			26,698		(20,450)				0001
Purchased Call/NFC/NFC2610SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	09/16/2025	Exercise		26,208,485	266.94	941,209	34,338	39,633	5,295			39,633		(30,412)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2610SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	09/16/2025	Exercise		7,378,918	266.94	233,892	20,671	25,175	4,504			25,175		(19,510)				0001
Purchased Call/NFC/NFC2610SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	09/17/2025	Exercise		18,046,394	270.53	616,915	16,231	17,698	1,467			17,698		(15,509)				0001
Purchased Call/NFC/NFC261RS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	09/18/2025	Exercise		15,596,228	270.13	520,666	22,610	22,801	190			22,801		(21,769)				0001
Purchased Call/NFC/NFC261RS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	09/19/2025	Exercise		9,256,502	269.12	345,415	9,948	11,422	1,473			11,422		(8,803)				0001
Purchased Call/NFC/NFC261RS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	09/22/2025	Exercise		16,916,146	272.59	580,807	14,065	12,747	(1,318)			12,747		(11,249)				0001
Purchased Call/NFC/NFC261RS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2026	09/23/2025	Exercise		8,489,726	273.43	267,325	19,152	18,829	(323)			18,829		(17,770)				0001
Purchased Call/NFC/NFC261RS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	09/23/2025	Exercise		27,748,051	273.43	913,075	47,736	46,365	(1,371)			46,365		(43,601)				0001
Purchased Call/NFC/NFC261RSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	09/24/2025	Exercise		16,442,022	273.9	527,026	30,128	27,830	(2,299)			27,830		(29,417)				0001
Purchased Call/AIP/AIP200PSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2027	06/27/2025	Exercise		3,168,467	2349.6	106,224	3,902	4,928	1,026			4,928		(3,782)				0001
Purchased Call/AIP/AIP200QS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/25/2027	07/01/2025	Exercise		4,350,801	2352.79	145,528	5,896	8,764	2,868			8,764		(5,580)				0001
Purchased Call/AIP/AIP200QSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/06/2027	07/08/2025	Exercise		4,403,379	2363.48	115,191	22,106	25,742	3,636			25,742		(21,668)				0001
Purchased Call/AIP/AIP200QSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/09/2027	07/15/2025	Exercise		4,245,432	2361.55	148,367	2,411	2,813	402			2,813		(2,079)				0001
Purchased Call/AIP/AIP200QSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/12/2027	07/15/2025	Exercise		3,389,565	2361.55	96,269	13,047	15,294	2,247			15,294		(12,775)				0001
Purchased Call/MSD/MSD313TSL		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	03/14/2025	03/13/2026	03/18/2025	Exercise		475,804	209.32	20,282	1,921	1,461	(460)			1,461		(1,933)				0001
Purchased Call/MSD/MSD313TSW		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	03/21/2025	03/23/2026	03/25/2025	Expire		225,870	209.75	11,452								(3)				0001
Purchased Call/MSD/MSD313USO		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	03/26/2025	03/26/2026	03/28/2025	Exercise		321,674	210.33	13,490	1,425	1,011	(414)			1,011		(1,445)				0001
Purchased Call/MSD/MSD313USI		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	04/04/2025	04/06/2026	04/08/2025	Expire		88,305	205.08	4,256								1				0001
Purchased Call/MSD/MSD313WSO		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	05/07/2025	05/07/2026	05/09/2025	Exercise		287,566	206.55	6,895	3,612	3,954	342			3,954		(3,618)				0001
Purchased Call/MSD/MSD313WSY		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	05/27/2025	05/27/2026	05/29/2025	Expire		261,965	207.24	13,203								(7)				0001
Purchased Call/AIP/AIP2003SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2026	06/04/2025	Exercise		35,661	2388.55	32,826		654	(132)			654		(873)				0001
Purchased Call/AIP/AIP200RSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2027	07/24/2025	Exercise		3,915,130	2365.43	100,853	21,217	23,972	2,754			23,972		(21,131)				0001
Purchased Call/AIP/AIP200RSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/30/2027	08/04/2025	Exercise		5,113,583	2367.74	164,047	8,403	9,761	1,358			9,761		(7,932)				0001
Purchased Call/NFC/NFC261RSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	09/26/2025	Exercise		10,224,409	272.26	317,498	26,814	24,774	(2,040)			24,774		(25,906)				0001
Purchased Call/NFC/NFC261RSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	09/29/2025	Exercise		20,435,644	271.26	725,232	22,999	22,056	(943)			22,056		(19,159)				0001
Purchased Call/NFC/NFC261RSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	09/30/2025	Exercise		38,023,483	272.07	1,277,007	79,452	73,600	(5,851)			73,600		(73,900)				0001
Purchased Call/NFC/NFC261RSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	09/30/2025	Exercise		9,913,586	272.07	325,383	21,206	19,067	(2,138)			19,067		(19,454)				0001
Purchased Call/NFC/NFC261RSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2026	10/01/2025	Exercise		20,263,030	272.85	721,076	21,230	18,133	(3,097)			18,133		(20,210)				0001
Purchased Call/NFC/NFC261RSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	10/02/2025	Exercise		12,753,216	273.36	451,031	14,342	10,105	(4,237)			10,105		(13,621)				0001
Purchased Call/NFC/NFC261RST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	10/03/2025	Exercise		9,701,614	274.15	335,223	15,971	13,579	(2,392)			13,579		(14,750)				0001
Purchased Call/NFC/NFC261RSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2025	10/02/2026	10/06/2025	Exercise		19,682,127	274.86	658,387	33,556	29,791	(3,764)			29,791		(29,980)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261RSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	10/07/2025	Exercise		29,970,168	273.59	1,096,340	24,297	20,512	(3,785)			20,512		(18,860)				0001
Purchased Call/NFC/NFC261RSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	10/07/2025	Exercise		8,508,800	273.59	215,793	52,069	47,084	(4,985)			47,084		(50,862)				0001
Purchased Call/AIP/AIP200SS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	08/12/2025	Expire		4,507,086	2372.64	162,527								387				0001
Purchased Call/AIP/AIP200SSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/12/2027	08/14/2025	Exercise		2,569,963	2383.52	84,628	4,935	5,749	814			5,749		(4,841)				0001
Purchased Call/AIP/AIP200SSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/13/2027	08/15/2025	Exercise		3,958,709	2389.65	126,582	7,883	9,444	1,561			9,444		(7,612)				0001
Purchased Call/AIP/AIP200SSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2027	08/26/2025	Exercise		2,044,656	2393.82	63,209	6,420	7,156	736			7,156		(6,237)				0001
Purchased Call/NFC/NFC261SS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	10/08/2025	Exercise		19,132,228	275.5	655,286	19,487	14,531	(4,956)			14,531		(18,484)				0001
Purchased Call/NFC/NFC261SS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	10/09/2025	Exercise		14,360,018	273.73	515,978	23,657	20,468	(3,189)			20,468		(22,681)				0001
Purchased Call/NFC/NFC261SS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	10/10/2025	Exercise		12,225,242	276.76	390,719	23,588	17,700	(5,888)			17,700		(21,648)				0001
Purchased Call/NFC/NFC261SSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/09/2026	10/15/2025	Exercise		30,894,449	266.03	1,065,599	87,136	107,438	20,302			107,438		(80,596)				0001
Purchased Call/NFC/NFC261SSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2026	10/15/2025	Exercise		7,456,579	266.03	255,275	16,247	19,760	3,513			19,760		(14,207)				0001
Purchased Call/NFC/NFC261SSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	10/16/2025	Exercise		16,026,332	268.58	560,159	33,053	39,056	6,003			39,056		(31,942)				0001
Purchased Call/NFC/NFC261SSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2026	10/17/2025	Exercise		14,429,210	269.35	536,599	9,374	8,955	(419)			8,955		(7,343)				0001
Purchased Call/NFC/NFC261SSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2025	10/16/2026	10/20/2025	Exercise		19,928,825	268.84	725,995	26,667	33,584	6,917			33,584		(22,564)				0001
Purchased Call/NFC/NFC261SSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2026	10/21/2025	Exercise		8,521,552	269.69	284,284	20,619	23,681	3,062			23,681		(18,910)				0001
Purchased Call/NFC/NFC261SSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	10/21/2025	Exercise		28,712,078	269.69	1,022,177	47,740	54,660	6,920			54,660		(42,233)				0001
Purchased Call/NFC/NFC261SSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2025	10/20/2026	10/22/2025	Exercise		15,013,095	271.51	508,733	29,046	28,157	(889)			28,157		(28,131)				0001
Purchased Call/AIP/AIP200TSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2027	09/03/2025	Exercise		3,125,852	2389.74	85,878	13,629	16,457	2,828			16,457		(13,313)				0001
Purchased Call/AIP/AIP200USH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2027	09/24/2025	Exercise		4,139,553	2432.67	137,671	3,788	3,398	(390)			3,398		(3,625)				0001
Purchased Call/NFC/NFC261SSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	10/23/2025	Exercise		13,887,811	271.33	464,440	26,571	25,177	(1,394)			25,177		(25,718)				0001
Purchased Call/NFC/NFC261SSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2026	10/24/2025	Exercise		10,160,486	268.85	384,211	14,809	15,805	996			15,805		(13,316)				0001
Purchased Call/NFC/NFC261TS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	10/28/2025	Exercise		26,271,886	273.82	903,154	57,582	47,288	(10,294)			47,288		(52,582)				0001
Purchased Call/NFC/NFC261TS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	10/28/2025	Exercise		10,140,832	273.82	340,542	20,377	20,452	75			20,452		(18,258)				0001
Purchased Call/NFC/NFC261TS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	10/29/2025	Exercise		22,475,705	277.96	798,499	24,909	17,483	(7,425)			17,483		(23,404)				0001
Purchased Call/NFC/NFC261TS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2026	10/30/2025	Exercise		15,290,396	279.61	504,294	22,567	15,113	(7,454)			15,113		(21,298)				0001
Purchased Call/NFC/NFC261TS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	10/31/2025	Exercise		9,999,207	280.38	318,991	12,414	8,848	(3,566)			8,848		(11,216)				0001
Purchased Call/NFC/NFC261TSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	11/03/2025	Exercise		19,612,755	276.85	611,148	60,137	46,543	(13,594)			46,543		(56,387)				0001
Purchased Call/NFC/NFC261TSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	11/04/2025	Exercise		32,335,228	278.08	1,153,792	23,430	16,169	(7,262)			16,169		(16,470)				0001
Purchased Call/NFC/NFC261TSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2026	11/04/2025	Exercise		11,610,067	278.08	357,523	34,864	23,369	(11,494)			23,369		(32,564)				0001
Purchased Call/NFC/NFC261TSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2025	11/03/2026	11/05/2025	Exercise		18,717,818	278.99	586,785	30,336	20,634	(9,702)			20,634		(29,163)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261TSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	11/06/2025	Exercise		13,661,987	274.26	506,329	8,348	6,536	(1,812)			6,536		(7,263)				0001
Purchased Call/NFC/NFC261TSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	11/10/2025	Exercise		16,311,302	271.23	620,821	4,163	3,323	(840)			3,323		58				0001
Purchased Call/NFC/NFC261TSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2026	11/12/2025	Exercise		11,024,091	270.54	366,572	28,377	27,416	(960)			27,416		(25,071)				0001
Purchased Call/NFC/NFC261TSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	11/12/2025	Exercise		32,693,127	270.54	1,140,685	72,927	65,810	(7,117)			65,810		(63,378)				0001
Purchased Call/NFC/NFC261TSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	11/13/2025	Exercise		15,687,941	274.11	541,371	25,408	18,816	(6,593)			18,816		(23,672)				0001
Purchased Call/NFC/NFC261TSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2026	11/13/2025	Exercise		11,744,650	273.7	416,271	14,789	11,125	(3,664)			11,125		(13,829)				0001
Purchased Call/NFC/NFC261TSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	11/14/2025	Exercise		10,880,538	273.65	380,460	12,972	10,932	(2,040)			10,932		(11,883)				0001
Purchased Call/NFC/NFC261US3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	11/18/2025	Exercise		30,676,467	270.33	1,068,978	50,849	44,385	(6,464)			44,385		(44,368)				0001
Purchased Call/AIP/AIP200US5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2027	09/30/2025	Exercise		2,042,226	2418.94	67,663	3,235	3,395	160			3,395		(3,005)				0001
Purchased Call/AIP/AIP200USJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/29/2027	10/01/2025	Expire		4,473,657	2421.61	165,094								184				0001
Purchased Call/AIP/AIP200VS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/01/2027	10/07/2025	Exercise		3,793,940	2434.6	139,159	1,880	1,769	(111)			1,769		(1,557)				0001
Purchased Call/AIP/AIP200VS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2027	10/07/2025	Exercise		2,866,001	2434.6	101,612	2,072	1,949	(123)			1,949		(1,721)				0001
Purchased Call/AIP/AIP200VS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/06/2027	10/08/2025	Exercise		4,856,923	2445.11	170,325	2,696	2,335	(361)			2,335		(2,516)				0001
Purchased Call/AIP/AIP200VSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/11/2027	10/15/2025	Exercise		3,425,097	2403.94	83,276	21,384	24,918	3,534			24,918		(20,989)				0001
Purchased Call/AIP/AIP200VSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/14/2027	10/16/2025	Exercise		3,087,429	2426.78	107,008	3,649	3,718	68			3,718		(3,515)				0001
Purchased Call/AIP/AIP200VSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/15/2027	10/17/2025	Exercise		1,695,325	2430.33	51,985	4,497	4,617	120			4,617		(4,355)				0001
Purchased Call/MSD/MSD313YSH		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	06/27/2025	06/26/2026	07/01/2025	Exercise		1,206,482	208.41	49,872	4,623	5,169	547			5,169		(4,492)				0001
Purchased Call/MSD/MSD313YSM		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	06/30/2025	06/30/2026	07/02/2025	Expire		108,367	208.66	5,299												0001
Purchased Call/MSD/MSD313YSO		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	07/01/2025	07/01/2026	07/03/2025	Exercise		551,255	209.26	23,200	1,933	2,132	199			2,132		(1,934)				0001
Purchased Call/MSD/MSD4130$1		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	07/31/2025	07/31/2026	08/04/2025	Expire		476,334	209	23,960								88				0001
Purchased Call/MSD/MSD4131SG		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	08/29/2025	08/28/2026	09/03/2025	Exercise		534,665	214.01	21,292	2,266	1,951	(315)			1,951		(2,130)				0001
Purchased Call/NFC/NFC261US4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	11/18/2025	Exercise		8,849,468	270.33	308,981	14,977	14,504	(473)			14,504		(12,859)				0001
Purchased Call/NFC/NFC261US8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2026	11/19/2025	Exercise		15,948,265	268.54	576,867	8,853	9,744	892			9,744		(7,632)				0001
Purchased Call/NFC/NFC261USA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	11/20/2025	Exercise		13,149,406	266.26	480,648	15,337	18,389	3,052			18,389		(14,275)				0001
Purchased Call/NFC/NFC261USE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2025	11/20/2026	11/24/2025	Exercise		17,333,661	265.39	652,542	12,031	13,340	1,310			13,340		(7,649)				0001
Purchased Call/NFC/NFC261USG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	11/25/2025	Exercise		28,056,666	266.12	999,489	46,850	53,892	7,042			53,892		(40,137)				0001
Purchased Call/NFC/NFC261USH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2026	11/25/2025	Exercise		4,553,856	266.12	134,897	19,758	22,477	2,719			22,477		(18,805)				0001
Purchased Call/NFC/NFC261USL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2026	11/26/2025	Exercise		7,262,867	268.52	273,042	5,590	5,554	(37)			5,554		(4,350)				0001
Purchased Call/NFC/NFC261USN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/25/2025	11/25/2026	11/28/2025	Exercise		11,067,081	269.15	404,565	13,676	12,611	(1,065)			12,611		(11,368)				0001
Purchased Call/NFC/NFC261USS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	12/02/2025	Exercise		24,256,107	271	848,474	40,459	36,838	(3,621)			36,838		(34,293)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261USX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	12/03/2025	Exercise		11,592,862	270.49	437,627	8,306	8,271	(35)			8,271		(7,293)				0001
Purchased Call/NFC/NFC261USZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	12/04/2025	Exercise		15,560,308	272.13	566,300	10,556	9,875	(681)			9,875		(9,170)				0001
Purchased Call/NFC/NFC261VS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	12/05/2025	Exercise		7,099,590	272.58	258,444	5,073	4,269	(804)			4,269		(3,843)				0001
Purchased Call/NFC/NFC261VS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	12/09/2025	Exercise		27,134,538	273.55	930,998	43,749	34,271	(9,478)			34,271		(37,580)				0001
Purchased Call/NFC/NFC261VS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	12/09/2025	Exercise		9,782,379	273.55	295,258	35,301	31,115	(4,186)			31,115		(33,092)				0001
Purchased Call/NFC/NFC261VSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	12/12/2025	Exercise		6,901,578	275.11	227,186	11,177	7,704	(3,473)			7,704		(10,322)				0001
Purchased Call/NFC/NFC261VSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	12/16/2025	Exercise		31,395,553	268.06	1,174,590	20,202	18,011	(2,191)			18,011		(11,538)				0001
Purchased Call/NFC/NFC261VSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2026	12/17/2025	Exercise		13,416,157	267.12	513,282	3,514	3,593	80			3,593		(2,186)				0001
Purchased Call/NFC/NFC261VSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	12/22/2025	Exercise		11,740,650	263.68	499,972	7,720	8,208	489			8,208		(3,761)				0001
Purchased Call/AIP/AIP200VSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/15/2027	10/20/2025	Exercise		6,371,732	2422.15	227,914	4,895	5,973	1,078			5,973		(4,104)				0001
Purchased Call/AIP/AIP200VSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/18/2027	10/21/2025	Exercise		4,042,896	2428.61	118,297	15,645	15,632	(13)			15,632		(15,224)				0001
Purchased Call/AIP/AIP200VSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/20/2027	10/22/2025	Exercise		4,720,307	2440.02	168,145	2,902	2,635	(267)			2,635		(2,716)				0001
Purchased Call/AIP/AIP200WS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2027	10/28/2025	Exercise		2,185,207	2447.56	76,012	2,311	1,922	(389)			1,922		(2,037)				0001
Purchased Call/AIP/AIP200WSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/29/2027	10/31/2025	Exercise		1,916,536	2461.4	64,025	1,516	1,275	(241)			1,275		(1,363)				0001
Purchased Call/AIP/AIP200WSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/01/2027	11/04/2025	Exercise		5,212,814	2445.88	179,441	6,208	5,025	(1,183)			5,025		(5,562)				0001
Purchased Call/NFC/NFC261VSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	12/22/2025	Expire		20,080,652	266.64	786,255								6,182				0001
Purchased Call/NFC/NFC261VSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	12/23/2025	Exercise		28,792,726	268.92	1,063,472	23,763	23,369	(394)			23,369		(15,714)				0001
Purchased Call/NFC/NFC261WS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	12/26/2025	Expire		12,389,404	270.53	470,680								2,902				0001
Purchased Call/NFC/NFC261WS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2026	12/30/2025	Exercise		11,565,328	270.83	415,215	11,555	10,554	(1,001)			10,554		(8,186)				0001
Purchased Call/NFC/NFC261WS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/24/2026	12/30/2025	Expire		36,345,248	270.83	1,381,022								10,739				0001
Purchased Call/NFC/NFC261WSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	12/31/2025	Expire		15,679,202	269.21	587,511								1,557				0001
Purchased Call/NDX/NDX00009K		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/05/2025	06/18/2025	06/09/2025	Expire		130,800,000	20254.580000000002		117,720		(117,720)					(117,720)				0001
Purchased Call/NDX/NDX0001S4		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	12/29/2025	01/16/2026	12/31/2025	Expire		90,000,000	24249.279999999999	207,000								10,063				0001
Purchased Call/NDX/NDX0052SG		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/30/2025	07/16/2025	07/02/2025	Expire		96,000,000	21318.27		76,800		(76,800)					(76,800)				0001
Purchased Call/NDX/NDX0130SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/30/2024	01/15/2025	01/17/2025	Expire		56,700,000	22044.970000000001	102,060			(102,060)					(102,060)				0001
Purchased Call/NDX/NDX0211SS		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/13/2025	01/29/2025	01/15/2025	Expire		75,600,000	21616.110000000001		143,640		(143,640)					(143,640)				0001
Purchased Call/NDX/NDX0400S8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2025	06/18/2025	06/18/2025	Expire		87,179,162	22193		53,023		(53,023)					(53,023)				0001
Purchased Call/NDX/NDX0400SE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/19/2025	08/26/2025	08/21/2025	Expire		139,904,057	24174		13,298		(13,298)					(13,298)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161BSII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2025	01/06/2025	Exercise		3,163,510	218.97	151,852		712,356	712,135			712,356		(221)				0001
Purchased Call/AIP/AIP200XSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2027	11/20/2025	Exercise		2,636,533	2401.7	95,728	1,120	1,342	222			1,342		(997)				0001
Purchased Call/AIP/AIP200XSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/19/2027	11/21/2025	Exercise		1,581,986	2405.89	53,147	1,039	1,158	120			1,158		(899)				0001
Purchased Call/AIP/AIP200XSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/19/2027	11/24/2025	Exercise		5,779,882	2388.14	199,817	7,961	10,079	2,118			10,079		(7,196)				0001
Purchased Call/AIP/AIP200XSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2027	11/25/2025	Expire		1,199,830	2398.48	44,274								169				0001
Purchased Call/AIP/AIP200XSII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/26/2027	12/01/2025	Expire		5,169,037	2426.18	191,246								960				0001
Purchased Call/AIP/AIP200YSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/29/2027	12/02/2025	Exercise		4,584,715	2431.27	160,839	4,142	3,955	(187)			3,955		(3,523)				0001
Purchased Call/AIP/AIP200YS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/03/2027	12/05/2025	Expire		1,991,820	2432.91	74,058								177				0001
Purchased Call/AIP/AIP200YSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/09/2027	12/11/2025	Expire		2,753,686	2431.68	103,078								203				0001
Purchased Call/AIP/AIP200YSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/10/2027	12/15/2025	Exercise		3,148,996	2441.77	110,785	1,907	1,665	(242)			1,665		(1,465)				0001
Purchased Call/AIP/AIP200YSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2027	12/16/2025	Expire		4,036,301	2428.28	147,780								491				0001
Purchased Call/AIP/AIP200ZSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2027	12/22/2025	Expire		3,841,996	2418.96	144,101								557				0001
Purchased Call/AIP/AIP200ZS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2027	12/23/2025	Expire		2,439,475	2428.77	90,426								306				0001
Purchased Call/AIP/AIP200ZS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2027	12/23/2025	Exercise		4,483,290	2428.77	160,823	2,305	2,424	119			2,424		(1,657)				0001
Purchased Call/AIP/AIP200ZS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/20/2027	12/23/2025	Exercise		2,927,130	2428.77	96,998	5,506	5,707	201			5,707		(5,115)				0001
Purchased Call/NFC/NFC161BSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2025	01/07/2025	Exercise		6,656,911	218.18	311,895		1,605,206	1,604,341			1,605,206		(866)				0001
Purchased Call/NFC/NFC161CS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	01/07/2025	Exercise		5,195,243	218.63	235,964		1,239,477	1,238,825			1,239,477		(651)				0001
Purchased Call/NFC/NFC161CS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025	01/08/2025	Exercise		1,448,424	219.97	69,183		345,816	345,340			345,816		(477)				0001
Purchased Call/NFC/NFC161CS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025	01/10/2025	Exercise		4,496,959	219.97	220,528		1,016,348	1,014,224			1,016,348		(2,124)				0001
Purchased Call/NFC/NFC161CSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2023	01/09/2025	01/09/2025	Exercise		4,346,189	220.89	219,175		960,072	957,658			960,072		(2,415)				0001
Purchased Call/NFC/NFC161CSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	01/14/2025	Exercise		7,383,211	224.09	341,439		1,413,223	1,408,981			1,413,223		(4,243)				0001
Purchased Call/NFC/NFC161CSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025	01/17/2025	Exercise		1,421,018	225.61	61,746		279,296	278,106			279,296		(1,190)				0001
Purchased Call/NFC/NFC161CSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025	01/24/2025	Exercise		1,982,802	226.18	93,831		424,422	421,710			424,422		(2,712)				0001
Purchased Call/NFC/NFC161CSII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	01/22/2025	Exercise		2,367,632	226.18	112,832		473,062	470,565			473,062		(2,498)				0001
Purchased Call/NFC/NFC161CSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2023	01/23/2025	01/27/2025	Exercise		7,194,966	228.27	318,073		1,479,267	1,469,630			1,479,267		(9,637)				0001
Purchased Call/NFC/NFC161DS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	01/06/2025	Exercise		2,610,253	227.42	122,893		531,517	527,618			531,517		(3,899)				0001
Purchased Call/NFC/NFC161DSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2023	01/30/2025	02/03/2025	Exercise		5,196,016	227.7	255,425		952,998	942,812			952,998		(10,187)				0001
Purchased Call/NFC/NFC161DSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025	02/04/2025	Exercise		3,695,030	229.14	182,506		648,580	641,048			648,580		(7,533)				0001
Purchased Call/NFC/NFC161DSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	02/04/2025	Exercise		7,805,355	231.67	364,438		1,269,855	1,254,715			1,269,855		(15,139)				0001
Purchased Call/NFC/NFC161DSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	01/07/2025	Exercise		5,062,075	233.32	221,709		782,188	772,972			782,188		(9,216)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161DSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025	02/07/2025	Exercise		3,247,236	232.91	144,211		523,134	516,187			523,134		(6,947)				0001
Purchased Call/NFC/NFC161DSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2023	02/06/2025	02/10/2025	Exercise		8,106,232	232.59	359,793		1,348,595	1,330,726			1,348,595		(17,869)				0001
Purchased Call/AIP/AIP2009S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	05/09/2025	Exercise		75,548	2365.32	89,511		1,923	(189)			1,923		(2,351)				0001
Purchased Call/AIP/AIP2002S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/23/2027	12/26/2025	Expire		2,512,407	2438.53	92,804								308				0001
Purchased Call/AIP/AIP2002SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2027	12/30/2025	Exercise		4,205,732	2441.51	137,624		8,153	8,004	(149)		8,004		(7,591)				0001
Purchased Call/AIP/AIP2002SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/31/2027	01/05/2026	Expire		359,111	2427.21	13,215												0001
Purchased Call/NDX/NDX0053S4		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/15/2025	01/14/2026	12/17/2025	Expire		62,966,482	26887	79,967								(190)				0001
Purchased Call/NDX/NDX0213SH		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/06/2025	11/20/2025	11/10/2025	Exercise		176,000,000	24124.84	510,400		246,730	(263,670)			246,730		(510,400)				0001
Purchased Call/NDX/NDX0400S5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2025	04/04/2025	03/19/2025	Expire		59,250,000	21000.9700000000 01	74,063			(74,063)					(74,063)				0001
Purchased Call/NDX/NDX0400SL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/03/2025	12/19/2025	12/05/2025	Expire		190,000,000	24326.2099999999 99	332,500			(332,500)					(332,500)				0001
Purchased Call/NFC/NFC161VSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	01/07/2025	Exercise		9,819,467	247.57	416,828		921,006	918,632			921,006		(2,374)				0001
Purchased Call/MSD/MSD4133SB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/09/2025	10/09/2026	10/14/2025	Exercise		460,241	213.41	17,087	2,410	2,050	(360)			2,050		(2,275)				0001
Purchased Call/MSD/MSD4133SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/22/2025	10/22/2026	10/24/2025	Expire		434,094	214.68	20,229								34				0001
Purchased Call/MSD/MSD4134SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/11/2025	11/11/2026	11/13/2025	Expire		140,293	213.86	6,636								13				0001
Purchased Call/MSD/MSD4135SA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/20/2025	11/20/2026	11/24/2025	Expire		394,389	213.34	18,655								132				0001
Purchased Call/MSD/MSD4135SJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/26/2025	11/27/2026	12/01/2025	Expire		330,825	215.51	15,582								152				0001
Purchased Call/MSD/MSD4135SL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/28/2025	11/27/2026	12/02/2025	Expire		386,647	216.05	18,134								133				0001
Purchased Call/MSD/MSD4135SM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/28/2025	11/30/2026	12/02/2025	Expire		178,526	216.05	8,426								61				0001
Purchased Call/MSD/MSD4135ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/03/2025	12/03/2026	12/05/2025	Expire		178,393	215.67	8,331								19				0001
Purchased Call/MSD/MSD4136S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/11/2025	12/11/2026	12/15/2025	Expire		328,357	215.24	15,334								118				0001
Purchased Call/JSG/JSG405L5T		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/06/2025	Expire		510,706	180.67	18,283			(50)					(50)				0001
Purchased Call/JSG/JSG405M4		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2025	01/09/2025	Expire		510,886	178.5	18,239			(301)					(301)				0001
Purchased Call/JSG/JSG405MU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/12/2024	01/10/2025	01/14/2025	Expire		262,736	178.09	9,353			(234)					(234)				0001
Purchased Call/JSG/JSG405NC		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/18/2024	01/17/2025	01/22/2025	Expire		287,694	173.45	10,213			(453)					(453)				0001
Purchased Call/JSG/JSG405PS5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	02/11/2025	Expire		171,948	178.37	6,173			(627)					(627)				0001
Purchased Call/JSG/JSG405PS9		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Expire		345,855	178.01	12,347			(1,265)					(1,265)				0001
Purchased Call/JSG/JSG405PSU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	02/19/2025	Expire		194,547	178.13	6,965			(842)					(842)				0001
Purchased Call/JSG/JSG4050S2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025	02/19/2025	Expire		87,633	181.79	3,120			(382)					(382)				0001
Purchased Call/JSG/JSG4055S2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2025	03/13/2025	Expire		290,523	191.43	10,459			(1,988)					(1,988)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405SS5		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2025	03/14/2025	Expire		507,470	191.43	18,269			(3,523)					(3,523)				0001
Purchased Call/JSG/JSG405T$4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	03/27/2025	Expire		323,224	191.43	11,636			(2,661)					(2,661)				0001
Purchased Call/JSG/JSG405T$Y		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/05/2024	04/04/2025	04/08/2025	Expire		419,740	183.86	15,153			(3,914)					(3,914)				0001
Purchased Call/NFC/NFC161DST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	02/11/2025	Exercise		5,779,730	232.72	256,224		903,613	890,532			903,613		(13,081)				0001
Purchased Call/NFC/NFC161DSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	02/11/2025	Exercise		6,751,016	232.17	307,630		1,073,958	1,058,213			1,073,958		(15,745)				0001
Purchased Call/NFC/NFC161DSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025	02/13/2025	Exercise		1,746,174	231.81	79,391		291,301	286,827			291,301		(4,475)				0001
Purchased Call/NFC/NFC161ES1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2023	02/13/2025	02/18/2025	Exercise		8,079,319	233.02	368,441		1,433,227	1,411,439			1,433,227		(21,788)				0001
Purchased Call/NFC/NFC161ES3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	02/19/2025	Exercise		4,275,033	233.48	181,717		767,382	756,323			767,382		(11,059)				0001
Purchased Call/NFC/NFC161ESA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2023	02/20/2025	02/24/2025	Exercise		5,505,898	231.07	227,624		1,021,893	1,006,222			1,021,893		(15,671)				0001
Purchased Call/NFC/NFC161ESD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/17/2023	02/14/2025	01/28/2025	Exercise		3,160,807	231.07	134,888		605,589	597,369			605,589		(8,219)				0001
Purchased Call/NFC/NFC161ESG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2025	01/24/2025	Exercise		5,971,691	228.11	277,239		1,031,368	1,011,892			1,031,368		(19,477)				0001
Purchased Call/NFC/NFC161ESI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	01/28/2025	Exercise		5,595,873	228.15	275,644		965,279	942,754			965,279		(22,525)				0001
Purchased Call/NFC/NFC161ESK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	01/08/2025	Exercise		4,255,673	229.29	185,510		709,339	696,241			709,339		(13,097)				0001
Purchased Call/NFC/NFC161ESN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	02/26/2025	Exercise		3,152,577	227.15	146,962		517,068	506,130			517,068		(10,938)				0001
Purchased Call/NFC/NFC161EST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	02/20/2025	Exercise		4,389,056	227.69	201,725		605,093	588,974			605,093		(16,119)				0001
Purchased Call/NFC/NFC161ESY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025	02/18/2025	Exercise		5,067,068	227.99	253,497		690,540	670,123			690,540		(20,418)				0001
Purchased Call/NFC/NFC161FS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	02/12/2025	Exercise		3,937,799	231.22	172,593		418,598	403,982			418,598		(14,617)				0001
Purchased Call/NFC/NFC161FS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2023	03/06/2025	03/10/2025	Exercise		4,910,910	231.32	205,493		471,534	453,402			471,534		(18,132)				0001
Purchased Call/NFC/NFC161FSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	01/16/2025	Exercise		3,921,788	224.79	205,427		464,468	444,673			464,468		(19,795)				0001
Purchased Call/AIP/AIP2009SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2026	01/22/2025	Exercise		30,657	2363.7	42,526		1,410	543			1,410		(981)				0001
Purchased Call/AIP/AIP200LS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/24/2027	03/26/2025	Exercise		3,612,573	2360.06	128,262	1,164	1,349	184			1,349		(1,121)				0001
Purchased Call/JSG/JSG405IISC		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/10/2024	05/09/2025	05/13/2025	Expire		558,791	188.62	20,061			(7,133)					(7,133)				0001
Purchased Call/JSG/JSG405XSR		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2024	05/30/2025	06/03/2025	Expire		339,306	177.32	12,215			(5,042)					(5,042)				0001
Purchased Call/JSG/JSG405YSN		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	06/16/2025	Expire		321,997	178.63	11,785			(5,259)					(5,259)				0001
Purchased Call/JSG/JSG405ZSF		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2025	06/27/2025	Expire		838,629	182.06	30,694			(14,797)					(14,797)				0001
Purchased Call/JSG/JSG405ZSU		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2025	07/03/2025	Expire		451,653	177.51	16,531			(8,242)					(8,242)				0001
Purchased Call/JSG/JSG5050S0		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/03/2024	07/03/2025	07/08/2025	Expire		497,471	177.99	18,207			(9,255)					(9,255)				0001
Purchased Call/JSG/JSG5050S4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/05/2024	07/03/2025	03/03/2025	Exercise		854,809	178.06	31,286		515	(15,433)			515		(15,948)				0001
Purchased Call/JSG/JSG5051SA		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2025	07/28/2025	Expire		232,453	187.94	8,531			(4,794)					(4,794)				0001
Purchased Call/JSG/JSG5051SL		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/29/2024	07/29/2025	07/31/2025	Expire		552,354	187.94	20,271			(11,671)					(11,671)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG5051SU		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/01/2024	08/01/2025	08/05/2025	Expire		402,831	186.89	14,784				(8,682)				(8,682)				0001
Purchased Call/JSG/JSG5053S2		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/21/2024	08/21/2025	08/25/2025	Expire		338,862	183.05	12,436				(7,948)				(7,948)				0001
Purchased Call/JSG/JSG5053SJ		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/28/2024	08/28/2025	01/14/2025	Exercise		462,272	187.16	17,012		77		(11,123)		77		(11,200)				0001
Purchased Call/JSG/JSG5053SP		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Expire		670,241	191.75	24,665				(16,489)				(16,489)				0001
Purchased Call/JSG/JSG5054S5		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Expire		50,621	181.6	1,868				(1,286)				(1,286)				0001
Purchased Call/JSG/JSG5054S9		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/09/2024	09/09/2025	09/11/2025	Expire		100,899	184.92	3,723				(2,574)				(2,574)				0001
Purchased Call/JSG/JSG5054SL		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/13/2024	09/12/2025	09/16/2025	Expire		661,622	186.26	24,414				(17,225)				(17,225)				0001
Purchased Call/JSG/JSG5054SM		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/18/2024	09/18/2025	09/22/2025	Expire		209,867	187.39	7,744				(5,547)				(5,547)				0001
Purchased Call/JSG/JSG5055G		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/26/2024	09/26/2025	09/30/2025	Expire		237,607	187.62	8,791				(6,527)				(6,527)				0001
Purchased Call/NFC/NFC161FSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	03/04/2025	Exercise		7,033,433	228.5	339,584		718,031	684,379			718,031		(33,652)				0001
Purchased Call/NFC/NFC161FSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	01/21/2025	Exercise		5,021,396	231.81	234,367		436,275	412,125			436,275		(24,150)				0001
Purchased Call/NFC/NFC161FSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025	03/20/2025	Exercise		1,222,554	231.26	56,698		101,796	95,874			101,796		(5,921)				0001
Purchased Call/NFC/NFC161FSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2023	03/20/2025	03/24/2025	Exercise		5,823,913	231.64	278,808		501,806	471,912			501,806		(29,893)				0001
Purchased Call/NFC/NFC161GS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	02/06/2025	Exercise		4,412,244	233.68	195,610		356,566	335,253			356,566		(21,313)				0001
Purchased Call/NFC/NFC161GS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	02/20/2025	Exercise		7,229,106	231.04	358,004		672,130	633,045			672,130		(39,085)				0001
Purchased Call/NFC/NFC161GS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2025	02/12/2025	Exercise		4,846,856	234.08	215,757		413,575	388,652			413,575		(24,923)				0001
Purchased Call/NFC/NFC161GS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	03/26/2025	Exercise		2,551,322	234.08	114,731		234,128	221,167			234,128		(12,961)				0001
Purchased Call/NFC/NFC161GSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2025	02/06/2025	Exercise		5,119,441	232.98	250,691		335,280	305,536			335,280		(29,743)				0001
Purchased Call/NFC/NFC161GSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	01/09/2025	Exercise		7,797,689	234.91	369,045		442,170	398,427			442,170		(43,743)				0001
Purchased Call/NFC/NFC161GSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	02/03/2025	Exercise		905,249	238.04	40,237		45,702	40,727			45,702		(4,975)				0001
Purchased Call/NFC/NFC161GSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	04/08/2025	Exercise		4,317,675	237.11	189,125		23,477	(731)			23,477		(24,208)				0001
Purchased Call/NFC/NFC161GSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2023	04/03/2025	01/29/2025	Exercise		6,342,914	237.68	277,509		145,438	110,246			145,438		(35,193)				0001
Purchased Call/NFC/NFC161GSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	02/21/2025	Exercise		5,255,960	235.34	247,554		79,783	48,034			79,783		(31,749)				0001
Purchased Call/NFC/NFC161GSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/06/2023	04/07/2025	04/09/2025	Exercise		2,865,818	236.62	129,144		22,555	5,494			22,555		(17,061)				0001
Purchased Call/NFC/NFC161GSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2025	02/13/2025	Exercise		4,104,777	236.62	182,447		114,973	90,401			114,973		(24,572)				0001
Purchased Call/NFC/NFC161GSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	04/08/2025	Exercise		4,110,397	236.62	186,876		30,908	6,735			30,908		(24,173)				0001
Purchased Call/NFC/NFC161HS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	04/15/2025	Exercise		3,355,079	235.1	155,550		100,880	79,433			100,880		(21,446)				0001
Purchased Call/NFC/NFC161HS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2023	04/10/2025	03/25/2025	Exercise		4,798,568	236.05	213,171		112,113	83,019			112,113		(29,094)				0001
Purchased Call/NFC/NFC161HS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	01/31/2025	Exercise		5,688,748	233.5	282,047		222,806	183,936			222,806		(38,871)				0001
Purchased Call/NFC/NFC161HS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	03/03/2025	Exercise		4,303,957	236.98	195,646		97,950	70,902			97,950		(27,049)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161HSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2025	02/13/2025	Exercise		4,390,619	236.61	199,108		86,507	57,678			86,507		(28,829)				0001
Purchased Call/NFC/NFC161HSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/18/2023	04/17/2025	03/28/2025	Exercise		5,606,066	236.77	250,532		105,296	68,677			105,296		(36,619)				0001
Purchased Call/NFC/NFC161HSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	03/24/2025	Exercise		6,351,980	236.62	282,301		118,159	76,861			118,159		(41,298)				0001
Purchased Call/NFC/NFC161HSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	04/21/2025	Exercise		2,181,538	236.75	97,298		38,598	24,377			38,598		(14,220)				0001
Purchased Call/NFC/NFC161HSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	02/19/2025	Exercise		4,658,294	234.91	215,371		130,433	98,842			130,433		(31,591)				0001
Purchased Call/NFC/NFC161HSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2025	04/25/2025	Exercise		5,635,528	235.16	223,025		196,904	162,523			196,904		(34,381)				0001
Purchased Call/NFC/NFC161HSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	04/23/2025	Exercise		2,846,988	235.16	129,615		39,399	19,752			39,399		(19,647)				0001
Purchased Call/NFC/NFC161HSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2023	04/24/2025	04/28/2025	Exercise		7,452,032	234.39	309,373		346,173	298,074			346,173		(48,099)				0001
Purchased Call/NFC/NFC161HSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	01/10/2025	Exercise		4,976,705	230.16	275,189		356,777	313,508			356,777		(43,269)				0001
Purchased Call/NFC/NFC1611S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	03/18/2025	Exercise		5,093,202	237.86	232,243		180,233	142,794			180,233		(37,439)				0001
Purchased Call/NFC/NFC1611SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2023	05/01/2025	01/24/2025	Exercise		6,453,788	237.54	275,092		294,277	248,865			294,277		(45,411)				0001
Purchased Call/NFC/NFC1611SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	03/05/2025	Exercise		1,976,729	233.46	101,758		137,372	120,358			137,372		(17,014)				0001
Purchased Call/NFC/NFC1611SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2025	01/10/2025	Exercise		1,857,240	237.64	85,101		86,858	72,243			86,858		(14,615)				0001
Purchased Call/NFC/NFC1611SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2025	02/27/2025	Exercise		1,815,071	238.77	83,312		120,329	105,223			120,329		(15,106)				0001
Purchased Call/NFC/NFC1611SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2025	05/06/2025	Exercise		3,261,076	238.77	161,214		214,493	184,892			214,493		(29,601)				0001
Purchased Call/NFC/NFC1611SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2025	02/11/2025	Exercise		2,753,680	238.77	132,236		175,968	152,061			175,968		(23,908)				0001
Purchased Call/NFC/NFC161JS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2025	01/23/2025	Exercise		3,761,826	240.1	204,021		233,450	195,477			233,450		(37,973)				0001
Purchased Call/NFC/NFC161JS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	05/21/2025	Exercise		3,389,881	245.76	150,428		126,692	98,106			126,692		(28,586)				0001
Purchased Call/NFC/NFC161JSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2025	01/28/2025	Exercise		3,009,733	245.76	131,245		79,104	53,817			79,104		(25,286)				0001
Purchased Call/NFC/NFC161JSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2023	05/22/2025	04/10/2025	Exercise		5,801,509	245.99	243,261		141,310	94,172			141,310		(47,138)				0001
Purchased Call/NFC/NFC161JSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	03/18/2025	Exercise		3,896,593	244.13	179,514		97,779	62,683			97,779		(35,096)				0001
Purchased Call/NFC/NFC161JSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	01/30/2025	Exercise		6,178,164	243.01	299,308		183,001	124,439			183,001		(58,561)				0001
Purchased Call/NFC/NFC161JSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2025	05/30/2025	Exercise		1,708,768	248.27	75,861		31,327	15,993			31,327		(15,334)				0001
Purchased Call/NFC/NFC161JSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	02/06/2025	Exercise		3,309,869	248.27	149,184		28,577	(765)			28,577		(29,342)				0001
Purchased Call/NFC/NFC161JST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	03/18/2025	Exercise		4,038,096	248.42	180,670		72,860	35,780			72,860		(37,080)				0001
Purchased Call/NFC/NFC161JSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	02/07/2025	Exercise		4,065,692	248.9	183,645		68,330	30,530			68,330		(37,799)				0001
Purchased Call/NFC/NFC161HS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	01/14/2025	Exercise		13,468,800	253.88	508,744		695,146	682,388			695,146		(12,758)				0001
Purchased Call/NFC/NFC161HSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2024	01/17/2025	01/21/2025	Exercise		19,363,343	257.86	712,476		1,014,051	982,316			1,014,051		(31,735)				0001
Purchased Call/NFC/NFC161HSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2025	01/23/2025	Exercise		2,746,221	257.86	100,369		153,183	147,637			153,183		(5,547)				0001
Purchased Call/NFC/NFC161HSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2025	01/27/2025	Exercise		12,449,447	258.65	459,143		796,675	768,854			796,675		(27,821)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161IISY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2025	01/30/2025	Exercise		2,597,148	258.03	95,870		112,639	105,510			112,639		(7,129)				0001
Purchased Call/NFC/NFC161XSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2025	01/28/2025	Exercise		2,892,850	259.09	107,908		120,956	110,802			120,956		(10,154)				0001
Purchased Call/AIP/AIP200B6S		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/17/2026	10/31/2025	Exercise		25,896	2386.73	34,059		949	163			949		(834)				0001
Purchased Call/JSG/JSG5055SU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	10/06/2025	Expire		683,946	191.08	25,374			(19,153)					(19,153)				0001
Purchased Call/JSG/JSG5056S6		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	10/09/2025	Expire		46,769	188.09	1,730			(1,330)					(1,330)				0001
Purchased Call/JSG/JSG5056S8		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	10/10/2025	Expire		416,432	187.94	15,408			(11,885)					(11,885)				0001
Purchased Call/JSG/JSG5056SB		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	10/14/2025	Expire		815,847	189.99	30,186			(23,367)					(23,367)				0001
Purchased Call/JSG/JSG5057SH		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	10/29/2025	Expire		60,768	187.1	2,248			(1,852)					(1,852)				0001
Purchased Call/JSG/JSG5058SD		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Expire		681,843	191.87	25,433			(21,961)					(21,961)				0001
Purchased Call/JSG/JSG5058SE		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	11/13/2025	Expire		362,374	191.87	13,553			(11,718)					(11,718)				0001
Purchased Call/JSG/JSG5058SS		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	11/18/2025	Expire		314,372	191.87	11,758			(10,324)					(10,324)				0001
Purchased Call/JSG/JSG5059S5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	11/21/2025	Expire		616,419	191.87	22,992			(20,395)					(20,395)				0001
Purchased Call/NFC/NFC161KS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	05/13/2025	Exercise		4,433,944	249.42	197,728		114,972	73,143			114,972		(41,829)				0001
Purchased Call/NFC/NFC161KS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	06/04/2025	Exercise		2,436,364	249.42	108,882		44,679	21,847			44,679		(22,832)				0001
Purchased Call/NFC/NFC161KS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2025	04/04/2025	Exercise		1,868,822	249.42	83,355		43,844	26,323			43,844		(17,520)				0001
Purchased Call/NFC/NFC161KS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2023	06/05/2025	01/15/2025	Exercise		3,598,511	249.28	158,826		75,503	41,661			75,503		(33,842)				0001
Purchased Call/NFC/NFC161KS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	01/07/2025	Exercise		4,286,113	249.25	186,068		125,844	85,930			125,844		(39,914)				0001
Purchased Call/NFC/NFC161KSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	06/03/2025	Exercise		5,303,639	246.32	252,266		212,815	158,570			212,815		(54,245)				0001
Purchased Call/NFC/NFC161KSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	05/30/2025	Exercise		4,444,464	248.18	207,395		144,656	99,958			144,656		(44,698)				0001
Purchased Call/NFC/NFC161KSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/09/2023	06/09/2025	03/03/2025	Exercise		4,303,165	248.63	204,429		139,663	94,883			139,663		(44,780)				0001
Purchased Call/NFC/NFC161KSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2025	02/14/2025	Exercise		3,625,848	248.63	175,326		120,656	81,818			120,656		(38,838)				0001
Purchased Call/NFC/NFC161KSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2025	03/10/2025	Exercise		1,164,600	248.63	52,523		43,190	31,646			43,190		(11,544)				0001
Purchased Call/NFC/NFC161KSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025	01/31/2025	Exercise		3,332,413	251.51	154,269		31,402	(3,244)			31,402		(34,645)				0001
Purchased Call/NFC/NFC161KSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	03/05/2025	Exercise		5,445,356	253.9	234,086		3,556	(49,220)			3,556		(52,775)				0001
Purchased Call/NFC/NFC161KSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025	02/06/2025	Exercise		3,421,080	252.53	152,580		45,718	10,668			45,718		(35,049)				0001
Purchased Call/NFC/NFC161KSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	01/22/2025	Exercise		3,355,640	252.53	148,808		70,191	36,137			70,191		(34,053)				0001
Purchased Call/NFC/NFC161KSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2025	04/15/2025	Exercise		5,302,837	252.09	225,531		40,766	(12,612)			40,766		(53,378)				0001
Purchased Call/NFC/NFC161LS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2025	02/20/2025	Exercise		1,753,673	249.59	81,356		69,994	49,932			69,994		(20,061)				0001
Purchased Call/NFC/NFC161LS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	03/06/2025	Exercise		3,380,139	249.59	151,348		89,687	53,531			89,687		(36,156)				0001
Purchased Call/NFC/NFC161XSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2025	01/27/2025	Exercise		13,671,195	258.33	534,095		686,399	633,423			686,399		(52,976)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161XSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	01/24/2025	Exercise		14,040,392	263.62	483,044		293,126	243,388			293,126		(49,738)				0001
Purchased Call/NFC/NFC161XSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2025	01/24/2025	Exercise		2,071,037	263.62	74,562		55,283	46,883			55,283		(8,400)				0001
Purchased Call/NFC/NFC161XSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2025	01/14/2025	Exercise		25,019,540	261.62	802,096		873,350	780,458			873,350		(92,893)				0001
Purchased Call/NFC/NFC161XSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2025	01/10/2025	Exercise		14,140,822	256.09	549,281		1,007,653	942,651			1,007,653		(65,002)				0001
Purchased Call/NFC/NFC161YSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	02/04/2025	Exercise		15,072,211	260.59	551,687		397,786	319,543			397,786		(78,243)				0001
Purchased Call/NFC/NFC161YSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2025	02/26/2025	Exercise		5,506,615	260.05	204,852		92,237	61,762			92,237		(30,475)				0001
Purchased Call/NFC/NFC161YSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2024	02/26/2025	01/30/2025	Exercise		20,021,001	259.91	751,570		169,014	53,047			169,014		(115,967)				0001
Purchased Call/NFC/NFC161LSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	01/15/2025	Exercise		7,425,023	250.24	345,966		334,692	250,326			334,692		(84,366)				0001
Purchased Call/NFC/NFC161LSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	01/29/2025	Exercise		4,139,732	249.95	198,654		208,344	159,740			208,344		(48,604)				0001
Purchased Call/NFC/NFC161LSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025	07/03/2025	Exercise		1,525,616	252.92	68,653		51,193	34,100			51,193		(17,092)				0001
Purchased Call/NFC/NFC161LSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	02/21/2025	Exercise		3,916,249	252.92	177,898		177,188	133,029			177,188		(44,158)				0001
Purchased Call/NFC/NFC161LSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	03/20/2025	Exercise		3,823,859	253.05	166,544		189,890	147,811			189,890		(42,078)				0001
Purchased Call/NFC/NFC161LSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/06/2023	07/03/2025	06/13/2025	Exercise		5,248,532	251.1	243,539		304,398	242,667			304,398		(61,731)				0001
Purchased Call/NFC/NFC161LSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2025	05/13/2025	Exercise		3,426,704	250.4	162,315		207,918	165,708			207,918		(42,210)				0001
Purchased Call/NFC/NFC161LSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/07/2023	07/07/2025	01/06/2025	Exercise		2,725,314	250.4	125,954		143,900	111,455			143,900		(32,445)				0001
Purchased Call/NFC/NFC161MS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2025	07/14/2025	Exercise		5,668,997	250.37	278,538		339,432	266,686			339,432		(72,746)				0001
Purchased Call/NFC/NFC161MS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	06/05/2025	Exercise		3,514,703	251.44	170,175		182,708	137,947			182,708		(44,761)				0001
Purchased Call/NFC/NFC161MS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/13/2023	07/11/2025	01/14/2025	Exercise		5,450,576	257.67	244,749		147,410	82,499			147,410		(64,911)				0001
Purchased Call/NFC/NFC161MS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	06/27/2025	Exercise		3,666,281	257.6	168,134		111,820	66,905			111,820		(44,915)				0001
Purchased Call/NFC/NFC161MSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2023	07/17/2025	02/20/2025	Exercise		6,418,208	259.32	288,470		230,311	152,195			230,311		(78,116)				0001
Purchased Call/NFC/NFC161MSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2025	03/04/2025	Exercise		4,309,146	260.53	177,439		128,760	80,423			128,760		(48,337)				0001
Purchased Call/NFC/NFC161MSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	01/24/2025	Exercise		4,737,455	254.79	210,564		250,933	192,667			250,933		(58,266)				0001
Purchased Call/NFC/NFC161MSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2025	03/17/2025	Exercise		4,602,376	254.05	212,244		286,027	227,280			286,027		(58,747)				0001
Purchased Call/NFC/NFC161MSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2025	03/17/2025	Exercise		2,499,091	254.05	117,429		148,646	115,884			148,646		(32,763)				0001
Purchased Call/NFC/NFC161MSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	07/29/2025	Exercise		6,786,812	254.88	320,692		423,225	331,778			423,225		(91,447)				0001
Purchased Call/NFC/NFC161MSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2025	01/10/2025	Exercise		3,772,850	258.09	167,863		197,270	148,797			197,270		(48,473)				0001
Purchased Call/NFC/NFC161NS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2025	01/15/2025	Exercise		5,365,658	258.08	231,906		251,154	182,459			251,154		(68,694)				0001
Purchased Call/NFC/NFC161NS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	04/16/2025	Exercise		5,172,581	254.26	234,540		214,723	146,222			214,723		(68,501)				0001
Purchased Call/NFC/NFC161NSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	03/05/2025	Exercise		3,501,104	257.74	123,544		100,071	61,502			100,071		(38,569)				0001
Purchased Call/NFC/NFC161NSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	02/21/2025	Exercise		7,005,673	254.03	316,632		308,538	215,843			308,538		(92,695)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161NSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2025	04/11/2025	Exercise		2,488,629	252.78	116,635		144,713	110,192			144,713		(34,521)				0001
Purchased Call/NFC/NFC161NSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	08/11/2025	Exercise		4,678,571	252.39	200,415		338,491	272,146			338,491		(66,346)				0001
Purchased Call/NFC/NFC161NSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	05/20/2025	Exercise		3,547,264	250.33	167,046		280,896	228,310			280,896		(52,586)				0001
Purchased Call/NFC/NFC161NSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	01/24/2025	Exercise		6,009,262	250.85	273,978		464,808	381,980			464,808		(82,828)				0001
Purchased Call/NFC/NFC161NSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2025	01/14/2025	Exercise		2,655,975	249.95	116,688		243,288	207,275			243,288		(36,013)				0001
Purchased Call/NFC/NFC161NST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	05/01/2025	Exercise		3,564,338	249.95	169,055		276,076	224,397			276,076		(51,680)				0001
Purchased Call/NFC/NFC161NSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2023	08/14/2025	02/05/2025	Exercise		5,010,488	251.68	201,013		419,533	357,317			419,533		(62,216)				0001
Purchased Call/NFC/NFC1610S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	01/14/2025	Exercise		5,071,086	249.86	220,962		419,808	349,028			419,808		(70,780)				0001
Purchased Call/NFC/NFC1610S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	02/25/2025	Exercise		6,135,903	247.99	270,849		539,220	452,848			539,220		(86,373)				0001
Purchased Call/NFC/NFC1610S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	03/10/2025	Exercise		5,795,358	245.57	268,025		570,246	486,615			570,246		(83,630)				0001
Purchased Call/NFC/NFC1610S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2025	01/10/2025	Exercise		3,374,900	245.21	163,503		212,279	160,391			212,279		(51,888)				0001
Purchased Call/NFC/NFC1610S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2025	04/10/2025	Exercise		4,291,827	245.21	211,085		437,854	370,194			437,854		(67,660)				0001
Purchased Call/NFC/NFC161YSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/29/2024	02/28/2025	02/11/2025	Exercise		12,454,145	261.36	507,048		2,298	(79,352)			2,298		(81,650)				0001
Purchased Call/NFC/NFC161YSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2025	02/06/2025	Exercise		7,601,335	265.01	272,337		1,258	(44,509)			1,258		(45,768)				0001
Purchased Call/NFC/NFC161ZS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2025	02/11/2025	Exercise		12,009,371	259.61	468,229		2,024	(81,103)			2,024		(83,127)				0001
Purchased Call/NFC/NFC161ZS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2025	02/06/2025	Exercise		5,338,541	259.66	201,631		6,688	(31,146)			6,688		(37,833)				0001
Purchased Call/NFC/NFC161ZSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	01/09/2025	Exercise		10,033,281	261.51	364,004		4,396	(65,974)			4,396		(70,370)				0001
Purchased Call/NFC/NFC161ZSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2024	03/14/2025	01/21/2025	Exercise		18,160,614	259.32	665,948		5,519	(127,613)			5,519		(133,132)				0001
Purchased Call/NFC/NFC1610SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2025	01/08/2025	Exercise		1,670,731	245.21	77,040		124,745	100,392			124,745		(24,353)				0001
Purchased Call/NFC/NFC1610SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	04/18/2025	Exercise		6,029,656	248.22	288,195		359,674	265,715			359,674		(93,959)				0001
Purchased Call/NFC/NFC1610SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2025	06/26/2025	Exercise		5,700,693	248.67	257,338		256,259	173,343			256,259		(82,916)				0001
Purchased Call/NFC/NFC1610SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2025	04/04/2025	Exercise		4,362,799	248.33	203,581		247,532	180,889			247,532		(66,644)				0001
Purchased Call/NFC/NFC1610SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2025	01/09/2025	Exercise		2,405,083	248.33	115,764		150,456	112,616			150,456		(37,840)				0001
Purchased Call/NFC/NFC1610SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2023	08/28/2025	03/12/2025	Exercise		6,242,546	249.4	314,327		391,424	288,201			391,424		(103,223)				0001
Purchased Call/NFC/NFC1610SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	02/19/2025	Exercise		7,764,235	253.78	346,530		243,132	128,600			243,132		(114,531)				0001
Purchased Call/NFC/NFC1610SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2025	01/21/2025	Exercise		2,792,779	254.15	118,044		93,592	53,659			93,592		(39,934)				0001
Purchased Call/NFC/NFC1610SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2025	03/11/2025	Exercise		1,757,332	254.15	74,949		46,415	20,472			46,415		(25,942)				0001
Purchased Call/NFC/NFC161PS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	04/14/2025	Exercise		6,061,425	254.15	273,797		176,069	83,983			176,069		(92,086)				0001
Purchased Call/NFC/NFC161PS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2025	01/07/2025	Exercise		6,600,622	254.35	272,582		221,591	129,062			221,591		(92,529)				0001
Purchased Call/NFC/NFC161PS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	04/03/2025	Exercise		6,323,411	251.76	270,374		270,166	178,059			270,166		(92,107)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161PSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	02/03/2025	Exercise		6,699,604	249.21	307,385		354,789	249,246			354,789		(105,543)				0001
Purchased Call/NFC/NFC161PSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2023	09/08/2025	04/11/2025	Exercise		4,782,233	249.47	222,424		266,090	189,531			266,090		(76,559)				0001
Purchased Call/NFC/NFC161PSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2023	09/11/2025	03/06/2025	Exercise		3,502,770	251.79	150,728		192,490	138,762			192,490		(53,728)				0001
Purchased Call/NFC/NFC2610S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2025	02/26/2025	Exercise		11,048,806	260.6	423,049		9,760	(88,420)			9,760		(98,180)				0001
Purchased Call/NFC/NFC2610SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2024	04/01/2025	02/03/2025	Exercise		10,665,284	261.42	359,246		2,434	(86,939)			2,434		(89,373)				0001
Purchased Call/NFC/NFC2610SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2025	03/05/2025	Exercise		8,532,259	258.4	322,028		844	(80,103)			844		(80,947)				0001
Purchased Call/NFC/NFC2610SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	01/08/2025	Exercise		18,228,960	257.67	686,138		6,853	(170,662)			6,853		(177,516)				0001
Purchased Call/NFC/NFC2610SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2024	04/09/2025	03/20/2025	Exercise		8,726,429	258.08	321,264		128	(86,801)			128		(86,929)				0001
Purchased Call/NFC/NFC2610ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2025	02/18/2025	Exercise		9,039,856	256.71	352,647		3,766	(92,752)			3,766		(96,518)				0001
Purchased Call/NFC/NFC2610SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/14/2025	01/30/2025	Exercise		4,246,732	256.46	159,003		2,663	(42,457)			2,663		(45,120)				0001
Purchased Call/AIP/AIP200NSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2027	05/12/2025	Exercise		4,011,739	2330.75	132,590	5,823	6,979	1,157			6,979		(5,540)				0001
Purchased Call/NFC/NFC161PSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2025	06/10/2025	Exercise		3,786,704	249.36	177,927		265,331	203,200			265,331		(62,131)				0001
Purchased Call/NFC/NFC161PSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	07/03/2025	Exercise		3,238,234	252.06	132,125		189,409	142,624			189,409		(46,785)				0001
Purchased Call/NFC/NFC161PSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2025	04/24/2025	Exercise		1,773,153	246.57	80,446		157,165	128,541			157,165		(28,624)				0001
Purchased Call/NFC/NFC161PSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2023	09/15/2025	04/18/2025	Exercise		5,477,719	246.57	238,931		524,337	438,850			524,337		(85,487)				0001
Purchased Call/NFC/NFC161PSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2025	02/13/2025	Exercise		7,331,656	246.82	323,143		755,180	639,544			755,180		(115,636)				0001
Purchased Call/NFC/NFC161PSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2025	01/08/2025	Exercise		7,817,626	246.25	329,728		856,974	738,032			856,974		(118,942)				0001
Purchased Call/NFC/NFC1610S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2023	09/24/2025	03/18/2025	Exercise		1,121,284	238.73	53,070		150,613	130,841			150,613		(19,772)				0001
Purchased Call/NFC/NFC1610S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2023	09/22/2025	01/06/2025	Exercise		4,284,587	238.73	202,932		622,657	547,881			622,657		(74,776)				0001
Purchased Call/NFC/NFC1610S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2023	09/25/2025	02/19/2025	Exercise		7,333,540	239.4	313,250		973,757	857,540			973,757		(116,217)				0001
Purchased Call/NFC/NFC1610SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2025	01/07/2025	Exercise		4,839,410	236.87	230,771		713,845	627,569			713,845		(86,276)				0001
Purchased Call/NFC/NFC1610SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	02/13/2025	Exercise		5,197,704	238.7	252,493		713,962	618,154			713,962		(95,809)				0001
Purchased Call/NFC/NFC1610SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2025	03/14/2025	Exercise		1,826,481	238.96	82,922		229,459	198,477			229,459		(30,982)				0001
Purchased Call/NFC/NFC1610SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2023	10/02/2025	02/04/2025	Exercise		5,087,284	240.31	211,237		714,593	634,248			714,593		(80,345)				0001
Purchased Call/NFC/NFC1610SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2025	03/10/2025	Exercise		3,791,544	237.15	181,458		571,564	502,976			571,564		(68,588)				0001
Purchased Call/NFC/NFC2611S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2024	04/16/2025	03/10/2025	Exercise		8,137,959	253.34	290,125		806	(83,273)			806		(84,079)				0001
Purchased Call/NFC/NFC2611SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2025	01/15/2025	Exercise		10,290,281	247.67	422,848		5,221	(124,500)			5,221		(129,721)				0001
Purchased Call/NFC/NFC2611SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2024	04/24/2025	02/06/2025	Exercise		14,192,646	250.72	528,375		4,540	(160,533)			4,540		(165,073)				0001
Purchased Call/NFC/NFC2611SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	01/06/2025	Exercise		19,269,150	251.93	725,145		18,390	(211,480)			18,390		(229,869)				0001
Purchased Call/JSG/JSG505UST		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	09/11/2025	Exercise		145,312	159.25	2,368	1,511	1,512	1			1,512		(1,509)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG505X\$Z		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	10/21/2025	Expire		225,413	152.95	8,385								50				0001
Purchased Call/JSG/JSG505Y\$V		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/28/2025	10/28/2026	10/30/2025	Expire		148,552	152.23	5,526								10				0001
Purchased Call/JSG/JSG505Z\$D		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2026	11/05/2025	Expire		71,721	147.52	2,661								5				0001
Purchased Call/JSG/JSG6050\$1		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/11/2025	11/11/2026	11/13/2025	Expire		60,937	151.36	2,261								5				0001
Purchased Call/NFC/NFC1610\$U		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	02/10/2025	Exercise		5,107,344	238.66	240,829		738,094	646,341			738,094		(91,753)				0001
Purchased Call/NFC/NFC161RS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	04/09/2025	Exercise		5,679,013	241.85	263,074		791,839	690,115			791,839		(101,724)				0001
Purchased Call/NFC/NFC161RS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	01/08/2025	Exercise		7,121,159	242.55	328,297		684,667	557,440			684,667		(127,227)				0001
Purchased Call/NFC/NFC161RS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	07/03/2025	Exercise		3,433,316	243.8	150,862		311,931	253,342			311,931		(58,589)				0001
Purchased Call/NFC/NFC161RS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	05/29/2025	Exercise		3,304,791	242.89	151,129		298,392	238,559			298,392		(59,833)				0001
Purchased Call/NFC/NFC161RS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2025	01/16/2025	Exercise		2,114,039	240.56	97,070		240,164	201,926			240,164		(38,238)				0001
Purchased Call/NFC/NFC161RSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2025	01/16/2025	Exercise		2,626,856	240.56	121,745		271,979	223,638			271,979		(48,341)				0001
Purchased Call/NFC/NFC161RSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2023	10/13/2025	01/16/2025	Exercise		6,431,839	240.56	308,927		764,357	642,435			764,357		(121,922)				0001
Purchased Call/NFC/NFC161RSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	04/11/2025	Exercise		4,623,612	242.14	209,087		519,656	435,235			519,656		(84,422)				0001
Purchased Call/NFC/NFC161RSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2023	10/16/2025	03/19/2025	Exercise		6,768,256	242.81	292,897		718,710	602,786			718,710		(115,924)				0001
Purchased Call/NFC/NFC161RSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	01/30/2025	Exercise		6,457,673	240.03	281,737		790,002	677,881			790,002		(112,121)				0001
Purchased Call/NFC/NFC161RSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	02/18/2025	Exercise		2,201,755	238.61	108,548		280,323	235,062			280,323		(45,261)				0001
Purchased Call/NFC/NFC161RSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	03/20/2025	Exercise		3,895,154	236.14	178,549		556,187	484,404			556,187		(71,782)				0001
Purchased Call/NFC/NFC161RSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2025	03/20/2025	Exercise		877,893	236.14	40,772		111,149	94,696			111,149		(16,454)				0001
Purchased Call/NFC/NFC161RSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2025	01/30/2025	Exercise		6,270,918	238.14	259,635		912,527	806,773			912,527		(105,755)				0001
Purchased Call/NFC/NFC161SS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	01/16/2025	Exercise		4,117,262	231.43	202,668		692,263	607,740			692,263		(84,523)				0001
Purchased Call/JSG/JSG6050\$N		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/18/2025	11/18/2026	11/20/2025	Expire		75,794	146.76	2,812								6				0001
Purchased Call/JSG/JSG6051\$J		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2026	12/03/2025	Expire		90,230	150.03	3,339								8				0001
Purchased Call/JSG/JSG6052\$D		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/11/2025	12/11/2026	12/15/2025	Expire		318,587	152.36	11,788								91				0001
Purchased Call/JSG/JSG6053\$H		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire		1,072,542	154.82	39,684								326				0001
Purchased Call/JSG/JSG6053\$I		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2025	12/28/2026	12/30/2025	Expire		172,385	154.82	6,395								52				0001
Purchased Call/JSG/JSG6053\$O		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire		69,906	154.66	2,594								7				0001
Purchased Call/JSG/JSG3057\$P		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	01/27/2025	Expire		783,755	213.06	29,077			(878)					(878)				0001
Purchased Call/JSG/JSG3057\$T		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	01/28/2025	Expire		625,920	213.21	23,222			(733)					(733)				0001
Purchased Call/JSG/JSG3059\$7		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	02/04/2025	Expire		598,300	216.4	22,137			(911)					(911)				0001
Purchased Call/JSG/JSG3059\$L		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	02/24/2025	Expire		820,560	215.94	30,115			(2,065)					(2,065)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305V9R		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	02/25/2025	Expire		343,856	209.98	12,620			(883)					(883)				0001
Purchased Call/JSG/JSG305W4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025	02/28/2025	Expire		591,481	208.26	21,648			(1,663)					(1,663)				0001
Purchased Call/JSG/JSG305X5		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	03/11/2025	Expire		929,743	204.14	33,099			(2,955)					(2,955)				0001
Purchased Call/JSG/JSG305XC		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	03/14/2025	Expire		271,109	192.97	9,787			(940)					(940)				0001
Purchased Call/JSG/JSG305XD		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	03/18/2025	Expire		666,931	193.76	24,210			(2,391)					(2,391)				0001
Purchased Call/JSG/JSG305Y1		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/23/2023	03/21/2025	03/25/2025	Expire		54,621	191.11	1,999			(218)					(218)				0001
Purchased Call/JSG/JSG305Z0		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	04/11/2025	Expire		731,648	202.36	27,364			(3,673)					(3,673)				0001
Purchased Call/JSG/JSG4051U		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2025	05/06/2025	Expire		70,241	196.94	2,627			(438)					(438)				0001
Purchased Call/JSG/JSG4052S5		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	05/12/2025	Expire		433,657	199.14	16,132			(2,810)					(2,810)				0001
Purchased Call/JSG/JSG4053W6		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	05/22/2025	Expire		917,513	195.73	33,948			(6,482)					(6,482)				0001
Purchased Call/JSG/JSG4053Q2		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	05/29/2025	Expire		996,856	189.61	36,585			(7,347)					(7,347)				0001
Purchased Call/JSG/JSG4054S0		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	06/03/2025	Expire		415,772	188.75	15,300			(3,127)					(3,127)				0001
Purchased Call/JSG/JSG4054Q2		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	06/10/2025	Expire		618,665	195.63	22,643			(4,852)					(4,852)				0001
Purchased Call/AIP/AIP200PSJ		N/A	Equity/Index	HSBCBankPLC MP615ZYZBEU3UXPYFY54	06/16/2025	06/16/2027	06/18/2025	Exercise		4,498,661	2349.35	140,390	8,660	9,447	787			9,447		(8,441)				0001
Purchased Call/NFC/NFC2612S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2025	02/06/2025	Exercise		4,421,703	252.56	166,607		3,356	(53,599)			3,356		(56,954)				0001
Purchased Call/NFC/NFC2612S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2025	02/26/2025	Exercise		13,672,065	253.79	507,792		2,917	(172,453)			2,917		(175,370)				0001
Purchased Call/NFC/NFC2612SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2024	05/09/2025	01/27/2025	Exercise		11,697,011	253.96	440,867		6,275	(150,297)			6,275		(156,573)				0001
Purchased Call/NFC/NFC2612SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2025	03/12/2025	Exercise		11,882,923	261.6	430,670		231	(165,321)			231		(165,552)				0001
Purchased Call/NFC/NFC2612SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2024	05/21/2025	03/06/2025	Exercise		10,493,559	261.86	374,361		501	(144,242)			501		(144,743)				0001
Purchased Call/NFC/NFC2612SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2024	05/22/2025	02/20/2025	Exercise		11,441,072	261.74	407,235		3,911	(155,246)			3,911		(159,157)				0001
Purchased Call/NFC/NFC2613S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/27/2025	02/21/2025	Exercise		2,648,376	262.25	95,172		3,690	(34,613)			3,690		(38,303)				0001
Purchased Call/NFC/NFC2613SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2024	05/30/2025	03/06/2025	Exercise		10,898,221	259.22	408,086		771	(168,004)			771		(168,775)				0001
Purchased Call/NFC/NFC161SS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2025	03/13/2025	Exercise		4,455,279	232.09	210,389		852,850	766,232			852,850		(86,618)				0001
Purchased Call/NFC/NFC161SS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2025	10/31/2025	Exercise		841,958	232.09	38,977		175,180	159,082			175,180		(16,099)				0001
Purchased Call/NFC/NFC161SS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2025	01/30/2025	Exercise		9,400,864	233.39	447,367	4,415	1,667,018	1,476,784			1,667,018		(190,234)				0001
Purchased Call/NFC/NFC161SSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2025	05/05/2025	Exercise		4,248,463	234.02	203,891		792,091	707,235			792,091		(84,856)				0001
Purchased Call/NFC/NFC161SSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2023	11/03/2025	01/06/2025	Exercise		5,216,328	240.66	237,254		820,080	720,086			820,080		(99,994)				0001
Purchased Call/NFC/NFC161SSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	01/16/2025	Exercise		8,554,324	241.22	401,055		1,055,218	884,809			1,055,218		(170,409)				0001
Purchased Call/NFC/NFC161SSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2025	01/07/2025	Exercise		4,620,655	242.84	206,620		521,068	432,964			521,068		(88,104)				0001
Purchased Call/NFC/NFC161SSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	01/14/2025	Exercise		5,869,415	243.02	250,522		635,252	528,275			635,252		(106,976)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161SSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	01/10/2025	Exercise		6,323,585	240.77	309,837		774,257	641,611			774,257		(132,646)				0001
Purchased Call/NFC/NFC161SSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2025	05/23/2025	Exercise		1,696,424	245.08	74,643		193,203	161,008			193,203		(32,195)				0001
Purchased Call/NFC/NFC161SSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2025	01/30/2025	Exercise		7,687,457	245.08	362,869		886,004	728,812			886,004		(157,192)				0001
Purchased Call/JSG/JSG4055S3		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	06/16/2025	Expire		454,079	195.63	16,756			(3,723)					(3,723)				0001
Purchased Call/JSG/JSG4056SA		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	07/01/2025	Expire		500,083	195.63	18,353			(4,462)					(4,462)				0001
Purchased Call/JSG/JSG4056SQ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	07/08/2025	Expire		441,381	195.12	16,375			(4,122)					(4,122)				0001
Purchased Call/JSG/JSG4057SP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	07/25/2025	Expire		148,607	203.45	5,528			(1,539)					(1,539)				0001
Purchased Call/JSG/JSG4058S0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	07/28/2025	Expire		990,794	203.45	36,858			(10,314)					(10,314)				0001
Purchased Call/JSG/JSG4059SI		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	08/14/2025	Expire		737,518	197.59	27,878			(8,540)					(8,540)				0001
Purchased Call/JSG/JSG4059SZ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	08/21/2025	Expire		169,844	187.26	6,420			(2,028)					(2,028)				0001
Purchased Call/JSG/JSG405ASP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	08/29/2025	Expire		128,439	187.94	4,842			(1,581)					(1,581)				0001
Purchased Call/JSG/JSG405BSP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/07/2023	09/05/2025	09/09/2025	Expire		226,083	182.02	8,523			(2,904)					(2,904)				0001
Purchased Call/JSG/JSG405CS7		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	09/16/2025	Expire		77,597	182.56	2,887			(1,006)					(1,006)				0001
Purchased Call/JSG/JSG405CSI		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	09/19/2025	Expire		91,459	182.85	3,402			(1,209)					(1,209)				0001
Purchased Call/JSG/JSG405DS1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	09/23/2025	Expire		106,490	182.16	3,951			(1,416)					(1,416)				0001
Purchased Call/JSG/JSG405DSK		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	09/30/2025	Expire		55,619	171	2,069			(761)					(761)				0001
Purchased Call/JSG/JSG4051SR		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	11/25/2025	Expire		137,981	172.1	5,133			(2,284)					(2,284)				0001
Purchased Call/NFC/NFC2613SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2024	06/03/2025	04/07/2025	Exercise		12,606,135	259.59	491,099		2	(207,656)			2		(207,658)				0001
Purchased Call/NFC/NFC2613SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2024	06/04/2025	02/12/2025	Exercise		7,623,578	260.06	301,479		2,404	(125,751)			2,404		(128,155)				0001
Purchased Call/NFC/NFC2613SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2024	06/06/2025	03/06/2025	Exercise		8,292,757	262.93	308,693		526	(133,031)			526		(133,557)				0001
Purchased Call/NFC/NFC2614SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2024	06/23/2025	01/22/2025	Exercise		6,131,192	269.73	221,949		1,603	(104,174)			1,603		(105,777)				0001
Purchased Call/NFC/NFC2614SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	01/10/2025	Exercise		21,538,278	268.9	817,337		4,567	(397,546)			4,567		(402,113)				0001
Purchased Call/NFC/NFC2614SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	01/07/2025	Exercise		13,164,579	270.44	528,771		1,958	(262,960)			1,958		(264,918)				0001
Purchased Call/NFC/NFC161TS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2025	03/06/2025	Exercise		5,510,596	244.52	266,197		577,277	461,720			577,277		(115,557)				0001
Purchased Call/NFC/NFC161TS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	02/20/2025	Exercise		6,377,520	247	283,259		587,515	463,987			587,515		(123,528)				0001
Purchased Call/NFC/NFC161TS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	03/20/2025	Exercise		4,892,466	247.07	218,361		456,001	360,387			456,001		(95,614)				0001
Purchased Call/NFC/NFC161TSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2023	11/17/2025	02/03/2025	Exercise		5,619,116	247.09	255,700		477,763	364,886			477,763		(112,877)				0001
Purchased Call/NFC/NFC161TSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2025	02/27/2025	Exercise		6,800,468	248.05	299,299		471,833	338,599			471,833		(133,234)				0001
Purchased Call/NFC/NFC161TSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2025	03/20/2025	Exercise		7,149,975	247.54	325,676		532,619	387,050			532,619		(145,570)				0001
Purchased Call/NFC/NFC161TSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2023	11/21/2025	01/06/2025	Exercise		10,283,971	248.27	467,223		716,476	503,517			716,476		(212,959)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1611TSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2025	03/04/2025	Exercise		978,740	248.02	44,679		79,250	59,064			79,250		(20,186)				0001
Purchased Call/NFC/NFC1611TSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2025	06/02/2025	Exercise		2,275,444	248.02	102,695		203,517	157,045			203,517		(46,471)				0001
Purchased Call/NFC/NFC1611TSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2023	11/26/2025	03/13/2025	Exercise		6,315,573	247.66	288,487		543,979	413,234			543,979		(130,745)				0001
Purchased Call/NFC/NFC1611TSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2023	11/28/2025	01/07/2025	Exercise		5,630,858	248.33	252,537		506,023	391,202			506,023		(114,821)				0001
Purchased Call/NFC/NFC1611TSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	01/31/2025	Exercise		10,017,634	248.21	446,567		906,301	701,823			906,301		(204,478)				0001
Purchased Call/NFC/NFC1611TSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	01/08/2025	Exercise		9,382,906	247.66	414,299		879,130	689,287			879,130		(189,842)				0001
Purchased Call/NFC/NFC2614SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2025	07/07/2025	Expire		8,442,522	272.98	322,858			(163,603)					(163,603)				0001
Purchased Call/NFC/NFC2615S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	02/20/2025	Exercise		17,098,947	275.12	627,098		1,883	(317,675)			1,883		(319,557)				0001
Purchased Call/NFC/NFC2615SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2025	02/25/2025	Exercise		12,895,094	279.09	440,530		466	(230,981)			466		(231,446)				0001
Purchased Call/NFC/NFC2615SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2025	01/17/2025	Exercise		8,865,207	275.01	324,467		18,078	(155,329)			18,078		(173,406)				0001
Purchased Call/NFC/NFC161US1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	04/11/2025	Exercise		3,495,378	248.17	153,047		310,334	239,948			310,334		(70,386)				0001
Purchased Call/NFC/NFC161US4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2025	02/28/2025	Exercise		7,574,152	245.97	356,145		790,259	624,956			790,259		(165,303)				0001
Purchased Call/NFC/NFC161US6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2025	03/19/2025	Exercise		4,451,814	246.35	207,920		412,571	315,792			412,571		(96,779)				0001
Purchased Call/NFC/NFC161US8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	01/16/2025	Exercise		7,331,537	245.24	353,686		826,185	661,574			826,185		(164,610)				0001
Purchased Call/NFC/NFC161USE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2023	12/08/2025	02/18/2025	Exercise		5,684,316	248.68	272,678		483,823	355,747			483,823		(128,076)				0001
Purchased Call/NFC/NFC161USI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2025	04/08/2025	Exercise		5,872,234	250.47	290,847		503,283	365,565			503,283		(137,719)				0001
Purchased Call/NFC/NFC161USK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2025	01/14/2025	Exercise		5,572,266	252.71	270,262		341,505	212,719			341,505		(128,786)				0001
Purchased Call/NFC/NFC161USM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	02/21/2025	Exercise		7,998,608	256.2	353,615		363,251	194,867			363,251		(168,384)				0001
Purchased Call/NFC/NFC161USO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	03/19/2025	Exercise		4,596,394	255.96	206,042		218,872	120,711			218,872		(98,161)				0001
Purchased Call/NFC/NFC161USS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2025	01/22/2025	Exercise		2,496,694	256.73	110,193		107,914	55,043			107,914		(52,871)				0001
Purchased Call/NFC/NFC161UST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2023	12/15/2025	03/18/2025	Exercise		5,600,128	256.73	250,229		229,969	109,952			229,969		(120,016)				0001
Purchased Call/NFC/NFC161USU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2025	01/24/2025	Exercise		4,610,682	256.73	206,294		154,764	55,452			154,764		(99,311)				0001
Purchased Call/NFC/NFC2616SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2025	02/06/2025	Exercise		10,720,814	265.42	380,909		196,851	(25,496)			196,851		(222,347)				0001
Purchased Call/NFC/NFC2616SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2024	08/08/2025	01/14/2025	Exercise		11,276,376	259.26	431,713		490,414	228,247			490,414		(262,167)				0001
Purchased Call/NFC/NFC2617S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2024	08/13/2025	01/14/2025	Exercise		7,519,722	262.75	285,577		293,035	116,376			293,035		(176,659)				0001
Purchased Call/NFC/NFC161USII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2025	02/04/2025	Exercise		6,357,870	257.23	284,762		235,379	97,732			235,379		(137,647)				0001
Purchased Call/NFC/NFC161VS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	01/30/2025	Exercise		7,796,300	257.05	350,446		363,404	192,761			363,404		(170,643)				0001
Purchased Call/NFC/NFC161VS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	02/10/2025	Exercise		4,889,647	257.17	222,085		236,965	127,971			236,965		(108,994)				0001
Purchased Call/NFC/NFC161VS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	03/13/2025	Exercise		7,483,190	257.74	334,753		374,976	208,985			374,976		(165,991)				0001
Purchased Call/NFC/NFC161VSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	01/07/2025	Exercise		8,484,555	257.93	369,404		423,337	240,303			423,337		(183,034)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1617VSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	01/31/2025	Exercise		9,350,995	257.84	382,970		471,012	280,735			471,012		(190,277)				0001
Purchased Call/NFC/NFC1617VSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2023	12/29/2025	01/07/2025	Exercise		7,669,542	257.01	300,146		362,122	211,500			362,122		(150,622)				0001
Purchased Call/NFC/NFC1617VSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2026	02/03/2025	Exercise		339,151	250.47	371,926		18,938	11,003			18,938		(8,703)				0001
Purchased Call/NFC/NFC1617VSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	01/21/2025	Exercise		281,838	248.39	429,005		21,436	14,861			21,436		(7,312)				0001
Purchased Call/NFC/NFC1617VSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/04/2024	01/02/2026	03/07/2025	Exercise		319,855	247.39	397,046		27,626	20,150			27,626		(8,137)				0001
Purchased Call/NFC/NFC2617SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2025	01/17/2025	Exercise		8,718,655	267.15	319,786		108,608	(93,205)			108,608		(201,813)				0001
Purchased Call/NFC/NFC2618SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	09/02/2025	02/06/2025	Exercise		5,314,772	266.58	184,584		2,777	(121,536)			2,777		(124,313)				0001
Purchased Call/AIP/AIP200RSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/23/2027	07/25/2025	Exercise		3,337,755	2372.1	114,438	3,073	4,095	1,022			4,095		(2,891)				0001
Purchased Call/AIP/AIP200RSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2027	08/05/2025	Exercise		1,487,861	2350.73	53,924	417	588	172			588		(270)				0001
Purchased Call/NFC/NFC1611RSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2026	01/14/2025	Exercise		307,571	252.01	336,474		19,555	12,225			19,555		(8,068)				0001
Purchased Call/NFC/NFC1611RS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	01/07/2025	Exercise		1,610,301	253.58	382,700		67,922	30,052			67,922		(38,695)				0001
Purchased Call/NFC/NFC1611RS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	02/14/2025	Exercise		235,535	253.88	226,856		12,826	7,257			12,826		(6,238)				0001
Purchased Call/NFC/NFC1611RSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2026	03/18/2025	Exercise		215,628	254	149,119		9,761	4,606			9,761		(5,632)				0001
Purchased Call/NFC/NFC1611RSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/12/2026	03/10/2025	Exercise		267,007	254	239,390		12,876	6,515			12,876		(6,783)				0001
Purchased Call/NFC/NFC1611RSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2026	01/30/2025	Exercise		535,913	253.85	464,894		30,005	17,155			30,005		(13,604)				0001
Purchased Call/NFC/NFC1611RSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	01/23/2025	Exercise		562,741	252.35	550,192		36,887	23,316			36,887		(14,777)				0001
Purchased Call/NFC/NFC1611RSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	02/21/2025	Exercise		313,823	254.78	360,743		15,906	8,372			15,906		(8,379)				0001
Purchased Call/NFC/NFC1611RSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2024	01/20/2026	04/08/2025	Exercise		364,998	257.86	73,834		12,579	3,896			12,579		(8,840)				0001
Purchased Call/NFC/NFC1611RSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	01/30/2025	Exercise		472,253	257.86	163,251		26,598	15,444			26,598		(11,476)				0001
Purchased Call/NFC/NFC1611RSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2026	02/05/2025	Exercise		477,900	257.86	64,690		27,578	16,170			27,578		(11,516)				0001
Purchased Call/NFC/NFC1611RSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2026	03/19/2025	Exercise		309,529	257.9	382,536		13,701	6,215			13,701		(8,022)				0001
Purchased Call/NFC/NFC1611RSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2026	01/28/2025	Exercise		396,348	258.65	315,492		18,021	8,510			18,021		(9,996)				0001
Purchased Call/NFC/NFC1611RST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	01/27/2025	Exercise		920,343	259.24	241,598		19,672	(2,393)			19,672		(22,522)				0001
Purchased Call/NFC/NFC1611RSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	03/13/2025	Exercise		399,605	259.3	319,909		10,352	753			10,352		(10,408)				0001
Purchased Call/NFC/NFC2618SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2024	09/17/2025	03/18/2025	Exercise		5,157,086	264	196,031		98,973	(41,426)			98,973		(140,399)				0001
Purchased Call/NFC/NFC2619S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2024	09/23/2025	03/06/2025	Exercise		12,964,219	268.94	490,780		190,788	(168,687)			190,788		(359,475)				0001
Purchased Call/NFC/NFC2619S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2025	01/15/2025	Exercise		15,661,786	269.86	581,421		87,071	(341,495)			87,071		(428,566)				0001
Purchased Call/NFC/NFC2619SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2025	03/05/2025	Exercise		5,323,103	267.06	204,349		139,192	(14,827)			139,192		(154,020)				0001
Purchased Call/AIP/AIP200SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/13/2027	08/19/2025	Exercise		3,081,105	2388.11	109,238	845	1,155	311			1,155		(585)				0001
Purchased Call/JSG/JSG5050SE		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	02/28/2025	Exercise		357,882	169.12	13,227	437	112	(325)			112		(434)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1611ISZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/26/2026	02/13/2025	Exercise		771,814	258.03	393,268		36,042	17,286			36,042		(19,363)				0001
Purchased Call/NFC/NFC1611XS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2026	02/18/2025	Exercise		124,241	258.03	88,279		7,731	4,685			7,731		(3,272)				0001
Purchased Call/NFC/NFC1611XS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2026	02/06/2025	Exercise		296,246	260.28	315,618		9,289	2,164			9,289		(7,546)				0001
Purchased Call/NFC/NFC1611XS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2026	02/06/2025	Exercise		535,555	258.6	390,491		25,753	12,554			25,753		(13,742)				0001
Purchased Call/NFC/NFC1611XS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	01/16/2025	Exercise		484,805	253.62	347,999		24,863	12,688			24,863		(12,901)				0001
Purchased Call/NFC/NFC1611XS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	02/11/2025	Exercise		563,703	256.09	304,418		24,103	9,981			24,103		(14,832)				0001
Purchased Call/NFC/NFC1611XSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	02/13/2025	Exercise		395,962	259.09	322,854		15,930	6,091			15,930		(10,310)				0001
Purchased Call/NFC/NFC1611XSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2026	02/10/2025	Exercise		210,772	258.79	460,791		9,461	4,152			9,461		(5,953)				0001
Purchased Call/NFC/NFC1611XSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	02/12/2025	Exercise		765,770	258.33	339,414		35,618	16,242			35,618		(19,821)				0001
Purchased Call/NFC/NFC1611XSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	02/13/2025	Exercise		665,682	260.44	429,280		18,106	1,422			18,106		(17,648)				0001
Purchased Call/NFC/NFC1611XSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	02/27/2025	Exercise		395,769	260.74	407,660		13,647	3,709			13,647		(10,959)				0001
Purchased Call/NFC/NFC26198O		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2024	10/03/2025	03/19/2025	Exercise		14,123,327	267.22	545,961		326,391	(89,772)			326,391		(416,163)				0001
Purchased Call/NFC/NFC2619SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2024	10/07/2025	05/22/2025	Exercise		10,512,426	267.14	432,957		256,868	(77,000)			256,868		(333,868)				0001
Purchased Call/NFC/NFC2619SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2024	10/08/2025	01/15/2025	Exercise		6,220,896	270.34	242,905		145,997	(41,893)			145,997		(187,890)				0001
Purchased Call/NFC/NFC2261AS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2025	02/10/2025	Exercise		12,751,105	272.06	476,613		3,552	(371,696)			3,552		(375,248)				0001
Purchased Call/AIP/AIP200TST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/09/2027	09/11/2025	Exercise		2,330,851	2400.17	77,101	4,571	4,669	98			4,669		(4,476)				0001
Purchased Call/AIP/AIP200TSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	09/15/2025	Exercise		3,004,618	2414.53	102,191	3,264	3,433	169			3,433		(2,935)				0001
Purchased Call/AIP/AIP200USE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/20/2027	09/23/2025	Exercise		1,851,245	2427.62	63,075	2,155	2,272	116			2,272		(1,944)				0001
Purchased Call/JSG/JSG505JSJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	04/08/2025	Expire		169,465	145.56	6,609								14				0001
Purchased Call/JSG/JSG505KSC		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	04/18/2025	Exercise		424,597	145.02	15,714	401	561	159			561		(395)				0001
Purchased Call/JSG/JSG505LSJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	05/06/2025	Exercise		768,010	149.23	11,437	9,219	11,348	2,129			11,348		(9,193)				0001
Purchased Call/JSG/JSG505MSP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	05/20/2025	Expire		196,760	153.92	7,615								18				0001
Purchased Call/NFC/NFC161XSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/09/2026	01/15/2025	Exercise		213,738	263.62	232,446		8,231	2,933			8,231		(5,717)				0001
Purchased Call/NFC/NFC161XST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2026	01/07/2025	Exercise		672,107	263.62	112,783		28,260	11,454			28,260		(17,032)				0001
Purchased Call/NFC/NFC161XSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2026	02/20/2025	Exercise		586,591	261.62	382,671		21,108	6,658			21,108		(14,957)				0001
Purchased Call/NFC/NFC161XSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	01/31/2025	Exercise		620,530	258.18	384,006		14,908	(1,055)			14,908		(16,939)				0001
Purchased Call/NFC/NFC161YS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	02/20/2025	Exercise		261,074	258.52	239,599		10,726	3,988			10,726		(7,520)				0001
Purchased Call/NFC/NFC161YS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	04/02/2025	Exercise		285,858	256.75	339,338		13,124	5,688			13,124		(8,030)				0001
Purchased Call/NFC/NFC161YS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2026	02/07/2025	Exercise		217,727	256.75	308,397		10,321	4,633			10,321		(6,150)				0001
Purchased Call/NFC/NFC161YSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2026	01/27/2025	Exercise		456,486	255.04	339,357		20,408	8,402			20,408		(12,526)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1611YSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	02/20/2025	Exercise		434,545	254.45	321,481		21,962	10,592			21,962		(12,159)				0001
Purchased Call/NFC/NFC1611YSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	01/27/2025	Exercise		285,153	260.59	203,885		11,522	4,144			11,522		(7,873)				0001
Purchased Call/NFC/NFC1611YSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2026	06/18/2025	Exercise		56,350	260.05	56,354		1,480	8			1,480		(1,620)				0001
Purchased Call/NFC/NFC1611YSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2024	02/26/2026	03/12/2025	Exercise		495,191	259.91	411,890		20,913	7,872			20,913		(13,602)				0001
Purchased Call/NFC/NFC1611YSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2026	03/14/2025	Exercise		236,246	260.22	227,372		5,492	(744)			5,492		(6,602)				0001
Purchased Call/NFC/NFC1611YSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	06/30/2025	Exercise		50,655	259.25	218,716		1,723	384			1,723		(1,901)				0001
Purchased Call/NFC/NFC1611YSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/29/2024	02/27/2026	03/06/2025	Exercise		323,937	261.36	317,421		12,345	3,804			12,345		(9,362)				0001
Purchased Call/NFC/NFC1611YSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	03/02/2026	03/10/2025	Exercise		281,438	265.01	86,812		7,498	210			7,498		(7,493)				0001
Purchased Call/JSG/JSG5055SJ		N/A	Equity/Index	SocieteGeneral 02RNEB1IBXP4R0TD8PU41	08/07/2025	08/06/2027	08/11/2025	Expire		88,520	158.03	3,488								11				0001
Purchased Call/JSG/JSG5055SP		N/A	Equity/Index	SocieteGeneral 02RNEB1IBXP4R0TD8PU41	08/08/2025	08/06/2027	08/12/2025	Expire		124,728	158.79	4,927								15				0001
Purchased Call/JSG/JSG5505JS2		N/A	Equity/Index	SocieteGeneral 02RNEB1IBXP4R0TD8PU41	08/27/2025	08/27/2027	08/29/2025	Expire		122,054	161.76	4,833								4				0001
Purchased Call/AIP/AIP200KSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/12/2027	03/18/2025	Exercise		4,491,312	2342.31	150,007	6,688	5,950	(738)			5,950		(6,449)				0001
Purchased Call/NFC/NFC1611YSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	03/06/2025	Exercise		524,439	265.01	279,113		16,399	2,765			16,399		(14,128)				0001
Purchased Call/NFC/NFC1611YSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2026	03/10/2025	Exercise		478,895	263.69	291,681		10,533	(2,079)			10,533		(12,989)				0001
Purchased Call/NFC/NFC1612GS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2026	01/15/2025	Exercise		452,377	258.19	336,416		18,074	5,867			18,074		(12,778)				0001
Purchased Call/NFC/NFC1612GS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	01/10/2025	Exercise		480,163	262.7	245,492		11,465	987			11,465		(11,077)				0001
Purchased Call/NFC/NFC1612GS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/09/2026	03/18/2025	Exercise		365,435	259.66	149,337		10,355	410			10,355		(10,297)				0001
Purchased Call/NFC/NFC1612GS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2026	03/14/2025	Exercise		245,573	259.66	91,246		7,906	1,202			7,906		(6,923)				0001
Purchased Call/NFC/NFC1612GSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	02/18/2025	Exercise		215,593	259.66	194,373		9,121	3,232			9,121		(6,259)				0001
Purchased Call/NFC/NFC1612GSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2026	04/07/2025	Exercise		199,312	261.51	188,329		4,878	(552)			4,878		(5,701)				0001
Purchased Call/NFC/NFC1612GSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2026	03/18/2025	Exercise		305,912	259.93	264,487		7,023	(1,368)			7,023		(8,939)				0001
Purchased Call/NFC/NFC1612GSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2026	02/13/2025	Exercise		379,398	259.32	318,426		13,341	2,914			13,341		(11,232)				0001
Purchased Call/AIP/AIP200IISD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/28/2027	10/30/2025	Exercise		3,111,183	2461.47	103,655	5,211	4,391	(819)			4,391		(5,079)				0001
Purchased Call/AIP/AIP200XSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/24/2027	11/26/2025	Expire		2,902,343	2412.2	111,239								259				0001
Purchased Call/AIP/AIP200YS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2027	12/02/2025	Exercise		12,745,060	2431.27	450,785	9,754	10,081	327			10,081		(8,008)				0001
Purchased Call/AIP/AIP200YS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2027	12/03/2025	Exercise		4,613,681	2426.89	170,602	720	750	30			750		(494)				0001
Purchased Call/AIP/AIP200YS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	12/02/2027	12/04/2025	Exercise		2,514,026	2429.85	91,395	803	777	(26)			777		(676)				0001
Purchased Call/AIP/AIP200ZSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/30/2027	01/02/2026	Expire		1,527,636	2435.22	55,503								55				0001
Purchased Call/NDX/NDX0000SS		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6W8S6QX2D1J857QP30	07/28/2025	08/14/2025	07/30/2025	Expire		140,000,000	22422.02		196,000		(196,000)					(196,000)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NDX/NDX0051ST		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/10/2025	02/28/2025	02/12/2025	Expire		75,600,000	20451.330000000 02			98,280				(98,280)				(98,280)			0001
Purchased Call/NDX/NDX0052SL		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/28/2025	09/17/2025	09/02/2025	Expire		140,000,000	22518.279999999 99			210,000				(210,000)				(210,000)			0001
Purchased Call/NDX/NDX0052SZ		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/14/2025	11/21/2025	11/18/2025	Exercise		130,000,000	24257.990000000 02			325,000	47,883	(277,117)				47,883		(325,000)			0001
Purchased Call/NDX/NDX0211SW		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/24/2025	02/07/2025	01/28/2025	Expire		75,600,000	20467.57			56,700		(56,700)						(56,700)			0001
Purchased Call/NFC/NFC1611IS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2025	01/16/2025	Exercise		2,767,085	254	104,093		133,341	129,605	(3,735)				133,341		(3,735)			0001
Purchased Call/NFC/NFC1611ISX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2025	01/06/2025	Exercise		6,580,810	258.03	242,832		235,856	218,463	(17,393)				235,856		(17,393)			0001
Purchased Call/NFC/NFC261AS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	02/20/2025	Exercise		10,335,067	274.19	358,377		3,341	(279,427)	(282,769)				3,341		(282,769)			0001
Purchased Call/NFC/NFC261ASL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2025	01/10/2025	Exercise		11,485,876	272.44	429,600	1,575	4,813	(344,139)	(348,952)				4,813		(348,952)			0001
Purchased Call/NFC/NFC1612SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/13/2026	02/06/2025	Exercise		432,540	256.92	437,350		20,361	8,353	(12,859)				20,361		(12,859)			0001
Purchased Call/NFC/NFC1612SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2026	03/18/2025	Exercise		1,012,738	259.16	464,339		37,675	9,639	(28,642)				37,675		(28,642)			0001
Purchased Call/NFC/NFC1612SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2026	04/11/2025	Exercise		386,985	259.53	238,570		10,179	(949)	(11,467)				10,179		(11,467)			0001
Purchased Call/NFC/NFC1612ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2026	01/24/2025	Exercise		206,809	261.83	170,520		8,557	2,831	(6,094)				8,557		(6,094)			0001
Purchased Call/NFC/NFC1612SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	03/03/2025	Exercise		404,589	262.57	327,215		10,584	(639)	(12,044)				10,584		(12,044)			0001
Purchased Call/NFC/NFC1612SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	03/26/2025	Exercise		321,114	262.73	370,636		8,346	(634)	(9,755)				8,346		(9,755)			0001
Purchased Call/NFC/NFC1612SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/23/2026	02/19/2025	Exercise		263,952	262.73	141,110		10,621	3,269	(7,706)				10,621		(7,706)			0001
Purchased Call/NFC/NFC2610S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2026	02/28/2025	Exercise		1,173,350	261.84	518,221		30,518	(2,408)	(33,578)				30,518		(33,578)			0001
Purchased Call/NFC/NFC2610S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2026	03/28/2025	Exercise		269,093	260.6	204,867		8,400	816	(7,884)				8,400		(7,884)			0001
Purchased Call/NFC/NFC2610S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2026	01/07/2025	Exercise		375,115	261.61	243,178		11,917	1,320	(11,106)				11,917		(11,106)			0001
Purchased Call/NFC/NFC2610S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	01/31/2025	Exercise		636,416	261.08	641,002		24,014	5,961	(19,342)				24,014		(19,342)			0001
Purchased Call/NFC/NFC2610SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2024	03/30/2026	05/05/2025	Exercise		155,024	261.08	95,424		4,442	.33	(4,650)				4,442		(4,650)			0001
Purchased Call/NFC/NFC2610SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2026	03/05/2025	Exercise		401,732	261.08	145,864		13,275	1,792	(11,832)				13,275		(11,832)			0001
Purchased Call/NFC/NFC2610SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2024	04/01/2026	04/15/2025	Exercise		336,840	261.42	212,377		12,375	2,733	(9,920)				12,375		(9,920)			0001
Purchased Call/NFC/NFC2610SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2026	02/24/2025	Exercise		283,209	258.4	176,093		13,116	4,938	(8,429)				13,116		(8,429)			0001
Purchased Call/NFC/NFC2610SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2024	04/02/2026	01/28/2025	Exercise		155,097	258.84	165,287		5,925	1,470	(4,807)				5,925		(4,807)			0001
Purchased Call/NFC/NFC2610SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	04/25/2025	Exercise		197,590	255.86	133,950		9,217	3,505	(6,054)				9,217		(6,054)			0001
Purchased Call/NFC/NFC2610SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/06/2026	03/26/2025	Exercise		222,575	257.67	79,628		6,820	370	(6,641)				6,820		(6,641)			0001
Purchased Call/NFC/NFC2610SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/02/2026	01/24/2025	Exercise		739,459	257.67	290,582		25,030	3,530	(22,016)				25,030		(22,016)			0001
Purchased Call/NFC/NFC2610SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2024	04/08/2026	02/20/2025	Exercise		484,085	257.51	352,103		21,401	7,331	(14,534)				21,401		(14,534)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2610SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2024	04/09/2026	04/17/2025	Exercise		128,514	258.08	119,095		5,202	1,459			5,202		(3,899)				0001
Purchased Call/NFC/NFC2610SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2026	04/17/2025	Exercise		113,060	256.71	171,483		3,653	367			3,653		(3,714)				0001
Purchased Call/NFC/NFC2610SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	03/14/2025	Exercise		169,890	259.45	159,934		6,827	1,890			6,827		(5,352)				0001
Purchased Call/NFC/NFC2610SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	04/18/2025	Exercise		428,557	256.46	283,063		20,133	7,581			20,133		(13,112)				0001
Purchased Call/NFC/NFC161XSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2024	02/14/2025	01/31/2025	Exercise		15,229,994	258.18	570,848		1,013,981	944,612			1,013,981		(69,370)				0001
Purchased Call/JSG/JSG505IHSE		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	09/30/2025	Expire		133,200	157.72	5,275								18				0001
Purchased Call/JSG/JSG505XSJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/10/2025	10/12/2027	10/15/2025	Expire		253,791	149.86	10,101								48				0001
Purchased Call/JSG/JSG505YS9		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2027	10/22/2025	Exercise		160,455	154.06	4,358	1,022	637	(385)			637		(1,017)				0001
Purchased Call/JSG/JSG505ZSF		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2027	11/05/2025	Expire		204,038	147.52	8,121								9				0001
Purchased Call/JSG/JSG6051S0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2025	11/19/2027	11/25/2025	Expire		134,538	148.8	5,341								21				0001
Purchased Call/JSG/JSG405MSR		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	01/14/2025	Expire		130,531	193.44	4,647			(116)					(116)				0001
Purchased Call/JSG/JSG405NS0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2025	01/16/2025	Exercise		591,408	194.22	21,172		2,021	1,263			2,021		(758)				0001
Purchased Call/JSG/JSG405NSD		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/18/2024	01/17/2025	01/22/2025	Exercise		91,876	189.33	3,262		4,370	4,226			4,370		(145)				0001
Purchased Call/JSG/JSG405NSQ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2025	01/27/2025	Exercise		146,294	191.37	5,223		5,741	5,426			5,741		(316)				0001
Purchased Call/JSG/JSG4050SA		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2025	01/31/2025	Exercise		189,974	194.52	6,782		3,475	2,953			3,475		(522)				0001
Purchased Call/JSG/JSG405PSA		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise		242,451	194.9	8,656		1,952	1,064			1,952		(887)				0001
Purchased Call/JSG/JSG405PSE		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2025	02/12/2025	Exercise		145,271	195.36	5,201		1,517	944			1,517		(573)				0001
Purchased Call/JSG/JSG405PSF		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2025	02/13/2025	Exercise		405,998	195.36	14,535		7,571	5,934			7,571		(1,637)				0001
Purchased Call/JSG/JSG405PSZ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/15/2024	02/14/2025	02/19/2025	Expire		225,311	199.39	8,021			(980)					(980)				0001
Purchased Call/JSG/JSG4050S5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2025	02/20/2025	Expire		599,976	199.22	21,419			(2,832)					(2,832)				0001
Purchased Call/JSG/JSG4050SM		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	02/25/2025	Exercise		155,877	201.94	5,549		137	(647)			137		(784)				0001
Purchased Call/JSG/JSG405RSH		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2025	03/12/2025	Exercise		127,457	202.65	4,601		198	(664)			198		(862)				0001
Purchased Call/JSG/JSG4051SZ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/05/2024	04/04/2025	04/08/2025	Expire		173,001	210.75	6,245			(1,613)					(1,613)				0001
Purchased Call/JSG/JSG4052SF		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/11/2024	04/11/2025	04/15/2025	Expire		99,773	207.83	3,602			(998)					(998)				0001
Purchased Call/JSG/JSG405VSL		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/29/2024	04/29/2025	05/01/2025	Expire		272,894	211.78	9,851			(3,202)					(3,202)				0001
Purchased Call/JSG/JSG405XSF		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2025	05/29/2025	Expire		185,258	204.87	6,669			(2,682)					(2,682)				0001
Purchased Call/NFC/NFC2611S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/13/2026	02/06/2025	Exercise		311,158	256.46	87,828		17,896	8,822			17,896		(9,272)				0001
Purchased Call/NFC/NFC2611S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/14/2026	07/08/2025	Exercise		51,105	256.46	61,564		2,541	1,046			2,541		(1,657)				0001
Purchased Call/NFC/NFC2611S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2026	03/20/2025	Exercise		188,873	253.3	245,141		10,518	4,957			10,518		(5,894)				0001
Purchased Call/NFC/NFC2611S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2026	04/23/2025	Exercise		488,503	251.06	266,295		21,393	6,949			21,393		(15,018)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2611S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2026	01/09/2025	Exercise		471,879	249.99	267,357		31,414	17,435			31,414		(14,613)				0001
Purchased Call/NFC/NFC2611SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2026	01/29/2025	Exercise		428,375	245.9	235,008		31,862	19,070			31,862		(13,266)				0001
Purchased Call/NFC/NFC2611SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/20/2026	02/19/2025	Exercise		276,151	245.9	137,866		27,225	19,015			27,225		(8,554)				0001
Purchased Call/NFC/NFC2611SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2026	02/24/2025	Exercise		437,704	245.9	80,754		36,899	23,848			36,899		(13,218)				0001
Purchased Call/NFC/NFC2611SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2026	03/27/2025	Exercise		1,169,097	247.67	297,511		101,248	66,391			101,248		(35,207)				0001
Purchased Call/NFC/NFC2611SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2024	04/23/2026	06/16/2025	Exercise		118,967	250.21	169,455		7,341	3,738			7,341		(3,929)				0001
Purchased Call/NFC/NFC2611SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2024	04/24/2026	03/27/2025	Exercise		490,915	249.64	369,318		30,578	15,884			30,578		(15,546)				0001
Purchased Call/NFC/NFC2611SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2026	04/02/2025	Exercise		334,888	251.93	84,318		15,171	5,149			15,171		(10,212)				0001
Purchased Call/NFC/NFC2611SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/27/2026	01/14/2025	Exercise		245,974	251.93	86,512		16,541	9,201			16,541		(7,547)				0001
Purchased Call/NFC/NFC2611ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2024	04/29/2026	03/06/2025	Exercise		696,398	252.36	327,396		28,582	7,698			28,582		(21,317)				0001
Purchased Call/NFC/NFC2611SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2026	05/19/2025	Exercise		164,938	249.32	177,702		11,149	6,171			11,149		(5,257)				0001
Purchased Call/NFC/NFC2611SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2024	05/01/2026	05/08/2025	Exercise		165,286	248.21	199,136		9,505	4,495			9,505		(5,462)				0001
Purchased Call/NFC/NFC2611SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2024	05/01/2026	04/11/2025	Exercise		189,672	249.97	224,488		7,922	2,162			7,922		(6,340)				0001
Purchased Call/NFC/NFC2612S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/04/2026	04/25/2025	Exercise		162,300	252.56	103,540		9,124	4,167			9,124		(5,221)				0001
Purchased Call/NFC/NFC2612S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	01/09/2025	Exercise		572,634	252.56	284,281		37,544	19,975			37,544		(18,061)				0001
Purchased Call/NFC/NFC2612S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2026	02/26/2025	Exercise		381,708	253.79	309,792		17,722	6,160			17,722		(11,965)				0001
Purchased Call/NFC/NFC2612SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2024	05/08/2026	03/03/2025	Exercise		101,765	253.67	200,558		5,515	2,413			5,515		(3,508)				0001
Purchased Call/NFC/NFC2612SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2026	03/25/2025	Exercise		708,185	253.96	271,011		41,369	19,742			41,369		(22,274)				0001
Purchased Call/NFC/NFC2612SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/08/2026	01/09/2025	Exercise		632,437	254.59	224,682		35,297	15,871			35,297		(19,833)				0001
Purchased Call/NFC/NFC2612SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2026	03/05/2025	Exercise		328,574	254.59	151,422		15,144	5,070			15,144		(10,448)				0001
Purchased Call/NFC/NFC2612SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/11/2026	04/01/2025	Exercise		283,290	254.59	115,039		14,708	6,047			14,708		(8,942)				0001
Purchased Call/NFC/NFC2612SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2024	05/13/2026	02/06/2025	Exercise		750,723	255.08	451,191		47,064	24,000			47,064		(23,646)				0001
Purchased Call/NFC/NFC2612SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2026	02/20/2025	Exercise		1,335,545	257.44	261,005		37,389	13,591			37,389		(24,100)				0001
Purchased Call/NFC/NFC2612SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2026	02/12/2025	Exercise		276,546	260.89	194,074		12,702	4,418			12,702		(8,698)				0001
Purchased Call/NFC/NFC2612SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2024	05/15/2026	02/18/2025	Exercise		347,665	260.54	395,700		15,582	5,126			15,582		(11,375)				0001
Purchased Call/NFC/NFC2612SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/17/2024	05/18/2026	02/13/2025	Exercise		558,998	260.36	104,196		28,810	11,865			28,810		(17,164)				0001
Purchased Call/NFC/NFC2612ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/17/2024	05/15/2026	03/06/2025	Exercise		286,555	260.36	200,295		11,096	2,366			11,096		(9,141)				0001
Purchased Call/JSG/JSG405X$V		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/31/2024	05/30/2025	06/03/2025	Expire		310,395	201.3	11,143			(4,612)					(4,612)				0001
Purchased Call/JSG/JSG405Y$6		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2025	06/09/2025	Expire		59,053	200.95	2,161			(923)					(923)				0001
Purchased Call/JSG/JSG405Y$C		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/07/2024	06/06/2025	06/10/2025	Expire		173,367	200.48	6,328			(2,742)					(2,742)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405ZS6		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/20/2024	06/20/2025	06/24/2025	Expire		86,252	202.75	3,157			(1,487)					(1,487)				0001
Purchased Call/JSG/JSG405ZSP		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/28/2024	06/27/2025	07/01/2025	Expire		378,947	201.81	13,869			(6,819)					(6,819)				0001
Purchased Call/JSG/JSG5051S8		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/23/2024	07/23/2025	07/25/2025	Expire		113,234	208.33	4,156			(2,324)					(2,324)				0001
Purchased Call/JSG/JSG5052S3		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/05/2024	08/05/2025	08/07/2025	Expire		229,972	198.97	8,440			(5,022)					(5,022)				0001
Purchased Call/JSG/JSG5053SK		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/28/2024	08/28/2025	09/02/2025	Expire		210,140	213.31	7,733			(5,092)					(5,092)				0001
Purchased Call/JSG/JSG5054S2		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/05/2024	09/05/2025	09/09/2025	Expire		111,417	212.13	4,100			(2,805)					(2,805)				0001
Purchased Call/JSG/JSG5054S7		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/06/2024	09/05/2025	09/09/2025	Expire		56,342	207.12	2,073			(1,423)					(1,423)				0001
Purchased Call/JSG/JSG5054SC		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/10/2024	09/10/2025	09/12/2025	Expire		205,196	210.19	7,572			(5,256)					(5,256)				0001
Purchased Call/JSG/JSG5054SJ		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/17/2024	09/17/2025	09/19/2025	Expire		142,786	213.49	5,269			(3,759)					(3,759)				0001
Purchased Call/JSG/JSG5055SK		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	09/27/2024	09/26/2025	09/30/2025	Expire		235,418	216.35	8,687			(6,467)					(6,467)				0001
Purchased Call/JSG/JSG5055SV		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/02/2024	10/02/2025	10/06/2025	Expire		222,791	216.52	8,266			(6,239)					(6,239)				0001
Purchased Call/JSG/JSG5056SI		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/11/2024	10/13/2025	10/15/2025	Expire		81,971	218.59	3,033			(2,388)					(2,388)				0001
Purchased Call/JSG/JSG5057S7		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/22/2024	10/22/2025	10/24/2025	Expire		94,779	218.57	3,507			(2,840)					(2,840)				0001
Purchased Call/JSG/JSG5057SJ		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/25/2024	10/27/2025	10/29/2025	Expire		166,791	212.76	6,171			(5,083)					(5,083)				0001
Purchased Call/JSG/JSG5058S0		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/01/2024	10/31/2025	11/04/2025	Expire		190,409	208.54	7,083			(5,962)					(5,962)				0001
Purchased Call/JSG/JSG5058S5		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	11/05/2024	11/05/2025	11/07/2025	Expire		129,300	212.92	4,823			(4,092)					(4,092)				0001
Purchased Call/NFC/NFC2610S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2025	03/05/2025	Exercise		7,005,891	261.08	262,641		476	(63,760)			476		(64,235)				0001
Purchased Call/NFC/NFC2612SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2026	02/27/2025	Exercise		330,699	261.6	275,620		13,123	3,050			13,123		(10,443)				0001
Purchased Call/NFC/NFC2612SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2024	05/21/2026	01/28/2025	Exercise		179,644	261.86	206,170		7,985	2,477			7,985		(5,838)				0001
Purchased Call/NFC/NFC2613S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/22/2026	02/06/2025	Exercise		1,381,740	262.25	457,326		54,148	11,116			54,148		(44,197)				0001
Purchased Call/NFC/NFC2613S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/26/2026	01/09/2025	Exercise		595,565	262.25	169,656		21,175	2,667			21,175		(18,958)				0001
Purchased Call/NFC/NFC2613SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2024	05/29/2026	01/24/2025	Exercise		189,135	259.22	187,428		9,856	3,807			9,856		(6,520)				0001
Purchased Call/NFC/NFC2613SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	05/29/2026	04/03/2025	Exercise		280,880	258.94	254,114		12,401	3,325			12,401		(9,615)				0001
Purchased Call/NFC/NFC2613SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	06/01/2026	05/06/2025	Exercise		231,267	258.94	154,558		11,652	4,216			11,652		(7,809)				0001
Purchased Call/NFC/NFC2613SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	06/02/2026	06/25/2025	Exercise		113,581	258.94	79,010		4,983	1,329			4,983		(3,856)				0001
Purchased Call/NFC/NFC2613SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2024	06/03/2026	02/06/2025	Exercise		730,660	259.59	362,996		33,137	9,533			33,137		(24,057)				0001
Purchased Call/NFC/NFC2613SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2024	06/04/2026	03/11/2025	Exercise		158,886	260.06	183,081		6,708	1,554			6,708		(5,409)				0001
Purchased Call/NFC/NFC2613SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2026	02/10/2025	Exercise		450,970	263.05	216,696		19,566	5,039			19,566		(14,944)				0001
Purchased Call/NFC/NFC2613SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	06/11/2025	Exercise		788,603	262.93	240,186		27,720	2,210			27,720		(26,054)				0001
Purchased Call/NFC/NFC261CS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/21/2025	01/10/2025	Exercise		23,133,118	265.76	875,107	1,638	72,600	(717,089)			72,600		(789,689)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2611SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2025	02/19/2025	Exercise		6,244,130	245.9	236,028		8,191	(63,333)			8,191		(71,524)				0001
Purchased Call/NFC/NFC2613ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/05/2026	01/09/2025	Exercise		690,202	262.64	255,944		28,770	6,264			28,770		(23,063)				0001
Purchased Call/NFC/NFC2613SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/08/2026	03/17/2025	Exercise		446,443	262.64	156,133		16,853	2,368			16,853		(14,858)				0001
Purchased Call/NFC/NFC2613SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2026	03/03/2025	Exercise		484,899	262.64	113,097		15,476	(300)			15,476		(16,021)				0001
Purchased Call/NFC/NFC2613SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2024	06/10/2026	03/06/2025	Exercise		803,051	263.45	358,473		30,222	4,046			30,222		(26,633)				0001
Purchased Call/NFC/NFC2613SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2026	02/14/2025	Exercise		204,342	265.4	192,391		8,703	2,073			8,703		(6,954)				0001
Purchased Call/NFC/NFC2614S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2026	02/18/2025	Exercise		620,775	269.06	226,938		21,840	2,157			21,840		(20,108)				0001
Purchased Call/NFC/NFC2614S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2026	02/21/2025	Exercise		465,436	269.84	263,349		13,798	(987)			13,798		(15,441)				0001
Purchased Call/NFC/NFC2614S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/12/2026	02/13/2025	Exercise		1,384,401	270.44	320,599		44,668	329			44,668		(44,996)				0001
Purchased Call/NFC/NFC2614S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2026	03/20/2025	Exercise		177,676	270.44	201,909		3,728	(1,949)			3,728		(6,201)				0001
Purchased Call/NFC/NFC2614SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2024	06/17/2026	02/14/2025	Exercise		1,776,136	271.49	358,325		32,874	(6,590)			32,874		(40,080)				0001
Purchased Call/NFC/NFC2614SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2024	06/18/2026	05/28/2025	Exercise		311,886	270.42	276,494		8,479	(1,670)			8,479		(10,862)				0001
Purchased Call/NFC/NFC2614SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2024	06/23/2026	08/06/2025	Exercise		312,550	269.73	185,326		9,869	(432)			9,869		(10,771)				0001
Purchased Call/NFC/NFC2614SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	01/15/2025	Exercise		465,176	269.73	315,799		15,051	(347)			15,051		(16,078)				0001
Purchased Call/NFC/NFC2614SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2024	06/24/2026	02/20/2025	Exercise		388,748	265.98	378,851		15,682	2,586			15,682		(13,610)				0001
Purchased Call/NFC/NFC2614SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2026	03/20/2025	Exercise		329,331	269.29	133,596		8,712	(2,281)			8,712		(11,175)				0001
Purchased Call/NFC/NFC2614SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2024	06/26/2026	05/13/2025	Exercise		283,379	269.9	272,132		7,882	(1,574)			7,882		(10,031)				0001
Purchased Call/NFC/NFC2614SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2026	03/07/2025	Exercise		776,576	270.39	338,131		18,608	(7,411)			18,608		(26,829)				0001
Purchased Call/NFC/NFC2614SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2026	01/08/2025	Exercise		756,711	268.9	191,742		21,141	(4,521)			21,141		(26,094)				0001
Purchased Call/NFC/NFC2614SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/29/2026	02/20/2025	Exercise		429,094	268.9	260,787		12,643	(1,902)			12,643		(15,208)				0001
Purchased Call/NFC/NFC2614SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	02/06/2025	Exercise		509,098	268.9	393,889		14,362	(2,947)			14,362		(18,189)				0001
Purchased Call/NFC/NFC2614SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2026	04/16/2025	Exercise		372,250	270.44	307,601		9,355	(3,237)			9,355		(13,168)				0001
Purchased Call/NFC/NFC2615S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2026	04/08/2025	Exercise		149,271	272.98	183,469		2,643	(2,388)			2,643		(5,624)				0001
Purchased Call/NFC/NFC2615S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2024	07/02/2026	02/18/2025	Exercise		683,618	275.12	421,845		14,991	(8,096)			14,991		(24,321)				0001
Purchased Call/NFC/NFC2615S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	01/16/2025	Exercise		528,274	277.51	365,582		10,359	(7,107)			10,359		(18,206)				0001
Purchased Call/NFC/NFC2615S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/06/2026	07/01/2025	Exercise		284,173	277.51	156,959		7,394	(1,954)			7,394		(9,738)				0001
Purchased Call/NFC/NFC2615S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/07/2026	02/21/2025	Exercise		139,510	277.51	199,380		4,067	(545)			4,067		(5,138)				0001
Purchased Call/NFC/NFC2615SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2026	02/03/2025	Exercise		276,983	279.09	256,065		5,048	(4,348)			5,048		(9,863)				0001
Purchased Call/NFC/NFC2615SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	02/21/2025	Exercise		473,903	273.49	332,990		13,295	(3,139)			13,295		(17,241)				0001
Purchased Call/NFC/NFC2614S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2025	01/08/2025	Exercise		14,263,093	269.06	510,558		3,244	(225,591)			3,244		(228,834)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2614ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2025	01/28/2025	Exercise		8,412,509	268.9	312,104		1,824	(152,939)			1,824		(154,762)				0001
Purchased Call/NFC/NFC2615SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	02/26/2025	Exercise		450,376	275.01	317,551		9,590	(6,050)			9,590		(16,271)				0001
Purchased Call/NFC/NFC2615SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/13/2026	01/07/2025	Exercise		504,701	275.01	228,160		13,497	(3,935)			13,497		(17,996)				0001
Purchased Call/NFC/NFC2615SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2026	03/20/2025	Exercise		531,594	275.53	421,714		11,258	(7,225)			11,258		(19,031)				0001
Purchased Call/NFC/NFC2615SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2026	03/24/2025	Exercise		281,853	269.35	296,774		8,577	(1,475)			8,577		(10,625)				0001
Purchased Call/NFC/NFC2615SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	03/10/2025	Exercise		1,721,378	268.49	319,927		42,469	(19,046)			42,469		(62,164)				0001
Purchased Call/NFC/NFC2615SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	03/25/2025	Exercise		497,915	266.88	318,630		15,650	(2,284)			15,650		(18,600)				0001
Purchased Call/NFC/NFC2615SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2026	02/25/2025	Exercise		1,258,718	266.88	205,110		54,459	9,362			54,459		(45,501)				0001
Purchased Call/NFC/NFC2615SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2026	03/27/2025	Exercise		666,881	269.56	377,399		23,387	(506)			23,387		(24,372)				0001
Purchased Call/NFC/NFC2616S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2026	06/26/2025	Exercise		324,871	268.96	193,169		11,223	(462)			11,223		(11,986)				0001
Purchased Call/NFC/NFC2616S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2024	07/24/2026	04/29/2025	Exercise		211,808	263.25	314,005		8,483	818			8,483		(8,253)				0001
Purchased Call/NFC/NFC2616S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2026	03/05/2025	Exercise		151,925	261.62	265,334		6,953	1,445			6,953		(6,223)				0001
Purchased Call/NFC/NFC2616S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2024	07/27/2026	03/06/2025	Exercise		843,707	263.12	324,101		25,845	(4,823)			25,845		(31,448)				0001
Purchased Call/NFC/NFC2616SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2024	07/28/2026	02/28/2025	Exercise		596,751	263.12	253,170		28,586	6,886			28,586		(22,315)				0001
Purchased Call/NFC/NFC2616SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2024	07/29/2026	03/06/2025	Exercise		329,199	263.29	394,870		12,929	937			12,929		(12,514)				0001
Purchased Call/AIP/AIP200NSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/05/2027	05/07/2025	Exercise		4,277,027	2330.18	110,378	21,017	23,207	2,190			23,207		(20,965)				0001
Purchased Call/JSG/JSG5059SG		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	11/26/2025	Expire		278,159	226.11	10,375			(9,346)					(9,346)				0001
Purchased Call/JSG/JSG5059S0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	03/10/2025	Exercise		206,255	204.5	7,817		1,018	(6,519)			1,018		(7,537)				0001
Purchased Call/JSG/JSG5059SI		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/23/2024	12/23/2025	12/26/2025	Expire		320,144	196.11	12,069			(11,869)					(11,869)				0001
Purchased Call/JSG/JSG5059SJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/24/2024	12/24/2025	12/29/2025	Expire		258,276	197.1	9,763			(9,628)					(9,628)				0001
Purchased Call/JSG/JSG5059S3		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	01/17/2025	Exercise		254,916	196.26	7,351	1,041	1,333	292			1,333		(1,059)				0001
Purchased Call/JSG/JSG5059S8		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	01/22/2025	Expire		233,760	198.34	8,649								(19)				0001
Purchased Call/JSG/JSG5059E94		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	01/31/2025	Expire		176,721	198.08	6,556								(15)				0001
Purchased Call/JSG/JSG5059FS5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	02/12/2025	Expire		123,335	197.4	4,563								(10)				0001
Purchased Call/JSG/JSG5059FS8		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	02/14/2025	Expire		351,147	196.5	12,992								(27)				0001
Purchased Call/JSG/JSG5059SN		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	03/04/2025	Expire		61,358	205.29	2,276								(2)				0001
Purchased Call/JSG/JSG5059HS3		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/06/2025	03/06/2026	03/10/2025	Expire		113,219	202.32	4,178								(3)				0001
Purchased Call/NFC/NFC2615SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2025	01/24/2025	Exercise		12,486,865	277.83	443,147		1,031	(229,227)			1,031		(230,258)				0001
Purchased Call/NFC/NFC2615SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2025	01/27/2025	Exercise		18,164,315	269.56	651,387		2,018	(361,408)			2,018		(363,426)				0001
Purchased Call/NFC/NFC2616S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2024	07/24/2025	01/29/2025	Exercise		12,503,215	263.25	467,372		323,086	59,707			323,086		(263,379)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2616SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2026	02/24/2025	Exercise		164,002	261.1	166,203		9,469	3,472			9,469		(6,234)				0001
Purchased Call/NFC/NFC2616SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2026	05/13/2025	Exercise		127,972	265.42	250,713		4,127	(530)			4,127		(5,185)				0001
Purchased Call/NFC/NFC2616SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2024	07/31/2026	02/20/2025	Exercise		463,523	262.42	252,806		18,285	1,234			18,285		(17,690)				0001
Purchased Call/NFC/NFC2616SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	07/31/2026	02/06/2025	Exercise		627,708	259.8	285,719		27,816	4,344			27,816		(24,089)				0001
Purchased Call/NFC/NFC2616SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/03/2026	01/21/2025	Exercise		365,762	259.8	235,114		18,367	4,763			18,367		(14,203)				0001
Purchased Call/NFC/NFC2616SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2026	01/07/2025	Exercise		596,605	259.8	250,138		25,835	3,638			25,835		(22,803)				0001
Purchased Call/NFC/NFC2616SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/05/2024	08/05/2026	06/20/2025	Exercise		277,452	257.05	260,041		15,753	5,390			15,753		(10,713)				0001
Purchased Call/NFC/NFC2616SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2024	08/06/2026	05/01/2025	Exercise		333,243	257.81	129,222		17,596	5,155			17,596		(12,614)				0001
Purchased Call/NFC/NFC2616ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2026	02/12/2025	Exercise		179,040	256.99	429,907		9,958	3,263			9,958		(7,559)				0001
Purchased Call/NFC/NFC2616SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2024	08/07/2026	01/07/2025	Exercise		495,666	259.26	412,209		28,341	9,807			28,341		(19,578)				0001
Purchased Call/NFC/NFC2616SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/11/2026	06/12/2025	Exercise		210,597	259.72	148,472		6,800	1,487			6,800		(5,684)				0001
Purchased Call/NFC/NFC2616SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/07/2026	09/05/2025	Exercise		267,021	259.72	263,627		10,229	2,460			10,229		(8,332)				0001
Purchased Call/NFC/NFC2617DSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2024	12/16/2025	03/07/2025	Exercise		9,909,556	278.64	353,593		2,046	(338,562)			2,046		(340,608)				0001
Purchased Call/NFC/NFC2617DSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2025	01/08/2025	Exercise		8,892,590	271.84	337,029		10,362	(319,239)			10,362		(329,602)				0001
Purchased Call/AIP/AIP200NSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/11/2027	05/13/2025	Expire		1,742,952	2330.29	62,398								147				0001
Purchased Call/NFC/NFC2617SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/25/2025	03/18/2025	Exercise		6,539,160	268.62	239,987		2,477	(153,548)			2,477		(156,025)				0001
Purchased Call/NFC/NFC2618S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2024	09/04/2025	01/21/2025	Exercise		8,376,260	260.94	314,727		57,958	(156,378)			57,958		(214,336)				0001
Purchased Call/NFC/NFC2617SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/10/2026	01/30/2025	Exercise		286,030	259.72	232,350		16,315	5,617			16,315		(11,300)				0001
Purchased Call/NFC/NFC2617S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2024	08/12/2026	03/26/2025	Exercise		865,853	259.75	440,955		45,537	13,017			45,537		(33,080)				0001
Purchased Call/NFC/NFC2617S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2024	08/13/2026	03/12/2025	Exercise		277,884	262.75	133,898		8,227	(222)			8,227		(8,639)				0001
Purchased Call/NFC/NFC2617S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2024	08/14/2026	02/04/2025	Exercise		162,683	262.82	225,447		8,259	2,155			8,259		(6,539)				0001
Purchased Call/NFC/NFC2617S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2026	01/14/2025	Exercise		856,870	266.97	470,842		24,773	(6,746)			24,773		(32,692)				0001
Purchased Call/NFC/NFC2617SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/14/2026	02/20/2025	Exercise		169,023	267.15	269,690		6,534	267			6,534		(6,872)				0001
Purchased Call/NFC/NFC2617SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2026	01/14/2025	Exercise		915,646	267.15	210,709		23,223	(6,477)			23,223		(30,141)				0001
Purchased Call/NFC/NFC2617SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2024	08/19/2026	01/23/2025	Exercise		590,820	269.44	355,398		19,348	(2,333)			19,348		(22,161)				0001
Purchased Call/NFC/NFC2617SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	04/10/2025	Exercise		572,631	268.62	236,263		18,192	(3,386)			18,192		(22,104)				0001
Purchased Call/NFC/NFC2617SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/24/2026	05/30/2025	Exercise		559,732	268.62	160,346		19,316	(1,657)			19,316		(21,340)				0001
Purchased Call/NFC/NFC2617SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2024	08/26/2026	03/13/2025	Exercise		402,556	266.44	284,496		11,687	(3,659)			11,687		(15,712)				0001
Purchased Call/NFC/NFC2617SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2026	01/14/2025	Exercise		272,638	264.43	343,730		10,727	209			10,727		(11,379)				0001
Purchased Call/NFC/NFC2617SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2024	08/28/2026	02/18/2025	Exercise		908,359	264.19	410,479		36,045	731			36,045		(36,522)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2618S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	09/01/2026	04/07/2025	Exercise		323,055	266.58	172,899		12,003	(479)			12,003		(12,999)				0001
Purchased Call/NFC/NFC2618S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	09/02/2026	08/20/2025	Exercise		245,120	266.58	175,171		12,103	2,589			12,103		(10,031)				0001
Purchased Call/NFC/NFC2618S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	08/31/2026	03/06/2025	Exercise		1,240,056	266.58	286,576		43,243	(4,657)			43,243		(48,665)				0001
Purchased Call/NFC/NFC2618S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/03/2024	09/03/2026	05/27/2025	Exercise		371,556	261.26	263,668		17,784	3,151			17,784		(14,998)				0001
Purchased Call/NFC/NFC2618S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2024	09/04/2026	01/24/2025	Exercise		774,700	260.94	164,208		45,344	14,720			45,344		(30,892)				0001
Purchased Call/NFC/NFC2618SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	01/15/2025	Exercise		979,886	256.62	592,321		54,372	15,505			54,372		(40,133)				0001
Purchased Call/NFC/NFC2618SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2024	09/09/2026	04/04/2025	Exercise		460,212	258.43	370,961		27,366	9,064			27,366		(18,783)				0001
Purchased Call/NFC/NFC2618SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2026	04/21/2025	Exercise		230,049	259.74	95,865		10,491	1,327			10,491		(9,285)				0001
Purchased Call/NFC/NFC2618SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	04/15/2025	Exercise		225,475	262.8	229,876		8,704	(235)			8,704		(9,428)				0001
Purchased Call/NFC/NFC2618SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2024	09/11/2026	01/08/2025	Exercise		373,071	264.11	283,523		13,475	(1,312)			13,475		(15,453)				0001
Purchased Call/NFC/NFC2618SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	02/27/2025	Exercise		533,675	264.78	302,703		19,641	(1,607)			19,641		(21,996)				0001
Purchased Call/NFC/NFC261ES0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	02/10/2025	Exercise		13,659,397	272.58	517,691		10,848	(505,417)			10,848		(516,265)				0001
Purchased Call/JSG/JSG5051S0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	03/28/2025	Expire		198,121	202.32	7,311								(11)				0001
Purchased Call/JSG/JSG505MSH		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	05/19/2025	Expire		129,105	184.58	4,699								6				0001
Purchased Call/JSG/JSG505MSX		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	05/23/2025	Expire		148,067	182.36	5,390								(3)				0001
Purchased Call/JSG/JSG505NSN		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	06/03/2025	Expire		89,811	184.15	3,278								6				0001
Purchased Call/JSG/JSG505OSI		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	06/16/2025	Expire		77,917	187.8	2,852								6				0001
Purchased Call/JSG/JSG505RSF		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/24/2025	07/24/2026	07/28/2025	Exercise		71,855	192.13	1,372	629	365	(264)			365		(624)				0001
Purchased Call/NFC/NFC2618SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/14/2026	02/20/2025	Exercise		541,859	264.78	218,336		24,416	2,894			24,416		(22,042)				0001
Purchased Call/NFC/NFC2618ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2026	02/04/2025	Exercise		766,849	263.96	323,238		34,025	3,378			34,025		(31,048)				0001
Purchased Call/NFC/NFC2618SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2026	01/16/2025	Exercise		257,131	262.81	293,250		9,941	(368)			9,941		(10,871)				0001
Purchased Call/NFC/NFC2618SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2026	01/16/2025	Exercise		223,919	268.92	431,722		9,258	455			9,258		(9,869)				0001
Purchased Call/NFC/NFC2619S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2026	02/12/2025	Exercise		698,646	268.59	260,607		24,919	(2,788)			24,919		(28,325)				0001
Purchased Call/NFC/NFC2619S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2024	09/23/2026	03/11/2025	Exercise		1,423,470	268.94	423,042		62,016	5,474			62,016		(57,034)				0001
Purchased Call/NFC/NFC2619S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2024	09/24/2026	01/08/2025	Exercise		262,587	269.66	203,308		9,909	(515)			9,909		(10,717)				0001
Purchased Call/NFC/NFC2619SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2026	03/27/2025	Exercise		500,488	269.86	259,241		17,227	(2,673)			17,227		(20,315)				0001
Purchased Call/NFC/NFC2619SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2026	01/23/2025	Exercise		1,108,853	271.07	493,351		40,487	(3,397)			40,487		(45,059)				0001
Purchased Call/NFC/NFC2619SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/28/2026	02/24/2025	Exercise		791,409	269.91	273,321		29,611	(2,118)			29,611		(32,348)				0001
Purchased Call/NFC/NFC261EM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/09/2026	01/14/2025	Exercise		30,676,801	266.98	1,043,504	67,931	38,074	(29,857)			38,074		(70,556)				0001
Purchased Call/NFC/NFC261ER		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	01/15/2025	Exercise		12,230,272	266.45	426,451	21,415	14,429	(6,986)			14,429		(22,507)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2619SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	01/31/2025	Exercise		644,038	269.91	263,315		21,800	(4,173)			21,800		(26,546)				0001
Purchased Call/NFC/NFC2619SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2024	09/30/2026	02/24/2025	Exercise		305,849	270.39	276,103		10,187	(2,096)			10,187		(12,657)				0001
Purchased Call/NFC/NFC2619SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	01/29/2025	Exercise		340,750	267.06	160,511		13,787	(159)			13,787		(14,168)				0001
Purchased Call/NFC/NFC2619SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2026	02/04/2025	Exercise		547,797	267.38	236,504		22,620	165			22,620		(22,823)				0001
Purchased Call/NFC/NFC2619SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2026	02/07/2025	Exercise		481,202	267.22	331,797		19,809	45			19,809		(20,614)				0001
Purchased Call/NFC/NFC2619SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	01/15/2025	Exercise		843,264	269.74	240,008		30,844	(3,485)			30,844		(34,864)				0001
Purchased Call/NFC/NFC2619ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	01/14/2025	Exercise		349,891	269.74	205,895		12,793	(1,454)			12,793		(14,750)				0001
Purchased Call/NFC/NFC2619SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	04/15/2025	Exercise		237,940	269.74	338,329		7,336	(2,388)			7,336		(10,425)				0001
Purchased Call/NFC/NFC2619SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2024	10/07/2026	10/02/2025	Exercise		446,912	267.14	352,985		18,837	453			18,837		(18,841)				0001
Purchased Call/NFC/NFC261AS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	01/24/2025	Exercise		395,228	272.1	311,161		14,676	(1,386)			14,676		(16,855)				0001
Purchased Call/NFC/NFC261AS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/12/2026	01/24/2025	Exercise		842,747	272.06	295,289		30,828	(3,827)			30,828		(35,535)				0001
Purchased Call/NFC/NFC261AS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2026	01/09/2025	Exercise		644,099	272.06	359,129		21,717	(4,831)			21,717		(27,651)				0001
Purchased Call/JSG/JSG505SSB		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	08/07/2025	Expire		215,755	190.56	7,961								4				0001
Purchased Call/JSG/JSG505USD		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/02/2025	09/02/2026	09/04/2025	Expire		90,796	195.28	3,359								3				0001
Purchased Call/JSG/JSG505USY		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	09/12/2025	Expire		127,022	192.95	4,713								5				0001
Purchased Call/JSG/JSG505VS2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/11/2025	09/11/2026	09/15/2025	Expire		108,294	200.25	4,018								20				0001
Purchased Call/JSG/JSG505XSP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/14/2025	10/14/2026	10/16/2025	Expire		200,530	189.38	7,440								12				0001
Purchased Call/JSG/JSG505YS8		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	10/22/2025	Expire		92,655	188.55	3,447								6				0001
Purchased Call/JSG/JSG505YSE		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire		73,749	189	2,743								5				0001
Purchased Call/JSG/JSG505YSM		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	10/28/2025	Expire		253,202	189	9,394								59				0001
Purchased Call/JSG/JSG505ZS2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/30/2025	10/30/2026	11/03/2025	Expire		85,752	181.98	3,181								20				0001
Purchased Call/JSG/JSG60505Y		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2025	11/20/2026	11/25/2025	Expire		263,839	182.13	9,762								69				0001
Purchased Call/JSG/JSG60518A		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/26/2025	11/25/2026	12/01/2025	Expire		208,769	184.61	7,745								76				0001
Purchased Call/JSG/JSG60523B		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire		145,385	182.64	5,379								13				0001
Purchased Call/JSG/JSG60535J		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire		464,179	189.48	17,175								141				0001
Purchased Call/NFC/NFC261FS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2025	01/23/2026	01/27/2025	Exercise		12,966,017	275.2	421,897	25,638	7,128	(18,510)			7,128		(26,515)				0001
Purchased Call/NFC/NFC261FSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	01/30/2025	Exercise		5,018,210	269.22	156,069	17,318	14,239	(3,078)			14,239		(17,676)				0001
Purchased Call/NFC/NFC261AS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	01/15/2025	Exercise		1,007,784	272.06	380,678		32,532	(9,159)			32,532		(42,700)				0001
Purchased Call/NFC/NFC261AS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2026	07/01/2025	Exercise		349,694	274.19	277,178		10,488	(3,803)			10,488		(14,650)				0001
Purchased Call/NFC/NFC261ASD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	05/01/2025	Exercise		465,440	270.35	239,963		12,764	(6,649)			12,764		(19,790)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261AS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	03/13/2025	Exercise		1,185,101	271.95	215,683		30,817	(18,702)			30,817		(49,959)				0001
Purchased Call/NFC/NFC261ASK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	01/21/2025	Exercise		466,696	271.95	304,292		15,901	(3,714)			15,901		(20,325)				0001
Purchased Call/NFC/NFC261ASM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2026	02/05/2025	Exercise		1,011,335	272.44	304,420		34,845	(7,386)			34,845		(42,586)				0001
Purchased Call/NFC/NFC261ASQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2026	06/05/2025	Exercise		390,655	267.42	278,588		15,144	(1,360)			15,144		(16,974)				0001
Purchased Call/NFC/NFC261ASS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	02/21/2025	Exercise		685,220	269.78	332,722		26,225	(2,718)			26,225		(29,737)				0001
Purchased Call/NFC/NFC261ASW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	01/21/2025	Exercise		1,564,968	271.92	425,002		51,613	(14,324)			51,613		(66,894)				0001
Purchased Call/NFC/NFC261ASX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	04/30/2025	Exercise		697,981	271.92	264,685		20,623	(8,964)			20,623		(30,149)				0001
Purchased Call/NFC/NFC261ASZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2024	10/28/2026	01/30/2025	Exercise		581,571	271.78	398,800		22,348	(2,196)			22,348		(25,055)				0001
Purchased Call/AIP/AIP200SST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2027	08/22/2025	Exercise		3,138,659	2376.97	102,855	4,800	5,502	702			5,502		(4,609)				0001
Purchased Call/AIP/AIP200TS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2027	09/02/2025	Exercise		4,291,418	2395.94	151,619	1,470	1,787	318			1,787		(820)				0001
Purchased Call/NFC/NFC261BS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2026	02/27/2025	Exercise		235,246	274.16	127,013		6,753	(3,125)			6,753		(10,043)				0001
Purchased Call/NFC/NFC261BS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2024	10/30/2026	02/18/2025	Exercise		549,145	272.04	313,569		14,905	(6,050)			14,905		(21,419)				0001
Purchased Call/NFC/NFC261BS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	01/28/2025	Exercise		1,560,028	265.37	493,745		65,232	(1,650)			65,232		(68,015)				0001
Purchased Call/NFC/NFC261BS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	01/08/2025	Exercise		762,797	266.73	311,934		29,957	(2,732)			29,957		(33,422)				0001
Purchased Call/NFC/NFC261BS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	02/20/2025	Exercise		1,724,906	266.73	380,302		56,080	(17,849)			56,080		(74,747)				0001
Purchased Call/NFC/NFC261BSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	10/30/2026	01/14/2025	Exercise		991,334	266.73	339,525		42,682	(60)			42,682		(43,464)				0001
Purchased Call/NFC/NFC261BSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2024	11/04/2026	02/28/2025	Exercise		713,716	266.03	384,325		23,361	(7,274)			23,361		(31,118)				0001
Purchased Call/NFC/NFC261BSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2026	01/10/2025	Exercise		357,263	268.27	150,918		15,585	260			15,585		(15,539)				0001
Purchased Call/NFC/NFC261BSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2026	01/09/2025	Exercise		392,066	273.27	293,268		12,236	(4,389)			12,236		(17,197)				0001
Purchased Call/NFC/NFC261BSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	01/31/2025	Exercise		759,977	276.03	406,746		21,132	(10,900)			21,132		(33,313)				0001
Purchased Call/NFC/NFC261GSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2025	02/13/2026	02/18/2025	Exercise		17,863,411	274.36	654,434	10,808	3,332	(7,476)			3,332		(11,543)				0001
Purchased Call/JSG/JSG60533P		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/29/2025	12/29/2026	12/31/2025	Expire		158,602	189.28	5,884								16				0001
Purchased Call/JSG/JSG6053SV		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/31/2025	12/31/2026	01/05/2026	Expire		326,418	184.15	12,110												0001
Purchased Call/JSG/JSG3055SC		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025	01/07/2025	Expire		56,360	213	2,085			(6)					(6)				0001
Purchased Call/JSG/JSG3055SJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	01/09/2025	Expire		381,414	215.71	14,150			(117)					(117)				0001
Purchased Call/JSG/JSG3055SP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	01/10/2025	Expire		194,590	214.53	7,219			(79)					(79)				0001
Purchased Call/JSG/JSG3057SA		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025	01/22/2025	Expire		268,827	216.23	10,054			(221)					(221)				0001
Purchased Call/JSG/JSG3057SH		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	01/28/2025	Expire		605,305	215.89	22,396			(708)					(708)				0001
Purchased Call/JSG/JSG3059S3		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	02/03/2025	Expire		151,903	215.44	5,620			(224)					(224)				0001
Purchased Call/JSG/JSG3059SD		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	02/07/2025	Expire		328,251	219.7	12,145			(583)					(583)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305USJ		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/06/2023	02/06/2025	02/10/2025	Expire		225,989	218.45	8,339			(412)					(412)				0001
Purchased Call/JSG/JSG305VSJ		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/17/2023	02/18/2025	02/20/2025	Expire		1,098,651	220.22	40,321			(2,662)					(2,662)				0001
Purchased Call/JSG/JSG305YST		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2023	03/27/2025	03/31/2025	Exercise		146,538	198.34	5,363	2,799	2,174	(625)			2,799		(625)				0001
Purchased Call/JSG/JSG305ZS4		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/31/2023	04/01/2025	04/03/2025	Expire		735,305	205.41	26,765			(3,309)					(3,309)				0001
Purchased Call/JSG/JSG305ZS5		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/31/2023	04/02/2025	04/04/2025	Expire		192,878	205.41	7,021			(876)					(876)				0001
Purchased Call/JSG/JSG4050SQ		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/21/2023	04/21/2025	04/23/2025	Expire		73,221	206.53	2,717			(411)					(411)				0001
Purchased Call/JSG/JSG40533B		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/22/2023	05/22/2025	05/27/2025	Expire		197,191	198.31	7,276			(1,407)					(1,407)				0001
Purchased Call/JSG/JSG40539E		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/23/2023	05/23/2025	05/28/2025	Expire		472,736	195.8	17,444			(3,398)					(3,398)				0001
Purchased Call/JSG/JSG4054SL		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/06/2023	06/06/2025	06/10/2025	Expire		450,296	197.9	16,571			(3,546)					(3,546)				0001
Purchased Call/NFC/NFC2261CSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	03/20/2025	Exercise		4,802,910	271.39	187,784	22,694	(151,438)				22,694		(174,132)				0001
Purchased Call/NFC/NFC261BSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2026	01/10/2025	Exercise		2,188,347	276.03	442,687	49,033	(43,417)				49,033		(93,605)				0001
Purchased Call/NFC/NFC261BSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	01/07/2025	Exercise		1,187,048	276.03	645,137	26,251	(24,099)				26,251		(52,249)				0001
Purchased Call/NFC/NFC261BSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	01/14/2025	Exercise		508,067	271.73	336,474	19,089	(2,912)				19,089		(22,843)				0001
Purchased Call/NFC/NFC261BSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	01/31/2025	Exercise		930,821	261.76	466,231	44,866	3,979				44,866		(41,903)				0001
Purchased Call/NFC/NFC261CS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	01/22/2025	Exercise		502,702	261.76	335,660	21,590	(356)				21,590		(22,804)				0001
Purchased Call/NFC/NFC261CS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2026	02/03/2025	Exercise		454,214	264.61	339,183	21,351	1,476				21,351		(20,412)				0001
Purchased Call/NFC/NFC261CS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2026	01/23/2025	Exercise		238,552	265.35	474,481	10,775	317				10,775		(11,731)				0001
Purchased Call/NFC/NFC261CSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2026	01/31/2025	Exercise		208,861	265.76	72,910	8,381	(771)				8,381		(9,321)				0001
Purchased Call/NFC/NFC261CSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	01/06/2025	Exercise		464,918	265.76	407,574	20,658	158				20,658		(21,443)				0001
Purchased Call/NFC/NFC261CSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	01/06/2025	Exercise		400,160	265.76	174,222	18,975	1,442				18,975		(17,962)				0001
Purchased Call/NFC/NFC261CSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/25/2024	11/25/2026	02/06/2025	Exercise		340,928	266.09	245,950	13,567	1,073				13,567		(13,020)				0001
Purchased Call/NFC/NFC261CSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	01/15/2025	Exercise		250,986	267.73	171,118	7,742	(448)				7,742		(8,610)				0001
Purchased Call/NFC/NFC261CSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2024	11/27/2026	01/07/2025	Exercise		1,068,704	265.02	747,529	39,920	(7,411)				39,920		(49,689)				0001
Purchased Call/NFC/NFC261CSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	02/13/2025	Exercise		605,545	267.48	386,511	24,908	(2,122)				24,908		(27,969)				0001
Purchased Call/NFC/NFC261CSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	04/03/2025	Exercise		254,815	267.48	315,802	9,296	(2,032)				9,296		(12,156)				0001
Purchased Call/NFC/NFC261CSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2026	01/28/2025	Exercise		786,079	270.53	431,321	30,536	(3,855)				30,536		(34,935)				0001
Purchased Call/NFC/NFC261CST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2026	02/27/2025	Exercise		163,469	271.39	119,848	5,223	(1,923)				5,223		(7,317)				0001
Purchased Call/NFC/NFC261CSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2026	01/09/2025	Exercise		595,163	275	335,124	15,176	(10,363)				15,176		(26,016)				0001
Purchased Call/NFC/NFC261CSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	01/09/2025	Exercise		426,459	274.06	363,573	14,175	(4,118)				14,175		(19,242)				0001
Purchased Call/NFC/NFC261DS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	01/28/2025	Exercise		737,469	276.59	298,870	19,422	(12,402)				19,422		(32,550)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261DS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	01/07/2025	Exercise		1,561,196	276.59	408,124		46,257	(21,559)			46,257		(68,615)				0001
Purchased Call/NFC/NFC261DS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2024	12/09/2026	01/17/2025	Exercise		225,477	274.15	320,119		7,172	(2,682)			7,172		(10,280)				0001
Purchased Call/NFC/NFC261DS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2024	12/10/2026	01/21/2025	Exercise		167,026	272.98	200,209		6,131	(1,244)			6,131		(7,653)				0001
Purchased Call/NFC/NFC261DS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2026	03/17/2025	Exercise		260,852	277.44	365,100		5,802	(5,605)			5,802		(11,970)				0001
Purchased Call/NFC/NFC261DSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	01/14/2025	Exercise		1,546,864	276.56	609,409		47,431	(20,339)			47,431		(69,249)				0001
Purchased Call/NFC/NFC261DSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/11/2026	01/09/2025	Exercise		870,455	277.38	449,260		23,863	(14,666)			23,863		(39,551)				0001
Purchased Call/AIP/AIP200VSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/15/2027	10/21/2025	Exercise		4,136,779	2428.61	153,411	1,210	1,221	11			1,221		(778)				0001
Purchased Call/AIP/AIP200XSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/17/2027	11/19/2025	Expire		3,664,146	2409.11	132,784								161				0001
Purchased Call/AIP/AIP200XST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/24/2027	11/28/2025	Exercise		1,118,354	2420.52	40,517	660	669	9			669		(518)				0001
Purchased Call/NFC/NFC261DSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	02/20/2025	Exercise		328,055	277.38	256,575		8,034	(6,392)			8,034		(15,090)				0001
Purchased Call/NFC/NFC261DSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2024	12/16/2026	01/07/2025	Exercise		516,674	278.64	314,116		13,555	(9,248)			13,555		(23,208)				0001
Purchased Call/NFC/NFC261DSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2026	01/14/2025	Exercise		767,412	278.2	274,914		18,516	(6,707)			18,516		(25,575)				0001
Purchased Call/NFC/NFC261DSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2026	02/06/2025	Exercise		293,352	270.81	333,257		11,218	(2,141)			11,218		(13,904)				0001
Purchased Call/NFC/NFC261DSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	01/10/2025	Exercise		782,524	270.4	490,690		26,466	(9,238)			26,466		(36,927)				0001
Purchased Call/NFC/NFC261DSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	01/29/2025	Exercise		418,509	271.84	356,456		12,813	(6,391)			12,813		(20,097)				0001
Purchased Call/NFC/NFC261DSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	06/11/2025	Exercise		312,929	271.84	291,259		9,002	(5,297)			9,002		(15,057)				0001
Purchased Call/NFC/NFC261DSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/21/2026	01/07/2025	Exercise		871,598	271.84	447,928		29,910	(6,452)			29,910		(37,481)				0001
Purchased Call/NFC/NFC261DSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2024	12/24/2026	02/10/2025	Exercise		822,073	274.36	417,618		13,261	(9,784)			13,261		(24,028)				0001
Purchased Call/NFC/NFC261ES1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	01/17/2025	Exercise		1,362,845	272.58	468,793		22,532	(8,226)			22,532		(31,711)				0001
Purchased Call/NFC/NFC261ES2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	01/07/2025	Exercise		1,071,376	272.58	420,684		33,813	(15,509)			33,813		(50,343)				0001
Purchased Call/JSG/JSG40555D		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	06/23/2025	Expire		304,406	204.78	11,202			(2,585)					(2,585)				0001
Purchased Call/JSG/JSG40555P		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	06/24/2025	Expire		773,344	203.36	28,459			(6,646)					(6,646)				0001
Purchased Call/JSG/JSG40555U		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	01/22/2025	Exercise		1,523,384	199.16	56,061		3,122	(10,277)			3,122		(13,399)				0001
Purchased Call/JSG/JSG40563G		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	07/01/2025	Expire		645,521	200.67	23,691			(5,760)					(5,760)				0001
Purchased Call/JSG/JSG40563F		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	07/03/2025	Expire		1,192,917	206.76	43,780			(10,900)					(10,900)				0001
Purchased Call/JSG/JSG40575S		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	07/15/2025	Expire		590,209	208.76	21,956			(5,760)					(5,760)				0001
Purchased Call/JSG/JSG40589G		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	07/29/2025	Expire		728,486	216.85	27,027			(7,611)					(7,611)				0001
Purchased Call/JSG/JSG40589N		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	08/04/2025	Expire		580,077	216.4	21,579			(6,246)					(6,246)				0001
Purchased Call/JSG/JSG4059S5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	08/11/2025	Expire		364,838	212.55	13,827			(4,135)					(4,135)				0001
Purchased Call/JSG/JSG405A5R		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	08/27/2025	Expire		371,195	200.07	13,994			(4,543)					(4,543)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405A9I		N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	09/02/2025	Expire		256,397	201.63	9,666			(3,169)					(3,169)				0001
Purchased Call/JSG/JSG405B9C		N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	09/08/2025	Expire		298,494	201.71	11,283			(3,807)					(3,807)				0001
Purchased Call/JSG/JSG405C9L		N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	09/15/2023	09/15/2025	09/17/2025	Expire		181,839	194.81	6,764			(2,391)					(2,391)				0001
Purchased Call/AIP/AIP200YSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/06/2027	12/09/2025	Exercise		2,421,548	2437.58	88,159	598	587	(11)			587		(252)				0001
Purchased Call/AIP/AIP200YSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2027	12/22/2025	Expire		3,198,897	2411.35	123,116								497				0001
Purchased Call/AIP/AIP200ZSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/27/2027	12/30/2025	Expire		3,766,578	2441.51	137,857								564				0001
Purchased Call/NDX/NDX0052SS		N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	10/13/2025	10/15/2025	10/15/2025	Expire		187,985,270	25266			32,190	(32,190)					(32,190)				0001
Purchased Call/NDX/NDX0052ST		N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	10/15/2025	11/04/2025	10/17/2025	Expire		195,989,415	25585			602,125	(602,125)					(602,125)				0001
Purchased Call/NDX/NDX0131W6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2025	01/14/2026	01/05/2026	Expire		96,520,000	24375	267,824												0001
Purchased Call/NDX/NDX0212SG		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/20/2025	06/11/2025	05/22/2025	Expire		106,875,004	19230.630000000001			106,875	(106,875)					(106,875)				0001
Purchased Call/NDX/NDX0213S1		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/19/2025	08/29/2025	08/21/2025	Expire		140,000,000	22683.23	259,000			(259,000)					(259,000)				0001
Purchased Call/NDX/NDX0213SS		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/29/2025	01/09/2026	12/31/2025	Expire		90,000,000	24759.790000000001	207,000								14,636				0001
Purchased Call/NDX/NDX0400S6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/10/2025	06/13/2025	06/12/2025	Expire		106,875,000	21900			440,650	(440,650)					(440,650)				0001
Purchased Call/NDX/NDX0400S9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/15/2025	07/25/2025	07/17/2025	Expire		95,977,570	23813			28,418	(28,418)					(28,418)				0001
Purchased Call/NFC/NFC261ES6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2025	10/01/2025	Exercise		6,676,056	268.82	82,839	86,132	1,595	(167,377)			1,595		(168,972)				0001
Purchased Call/NFC/NFC261ES3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	02/07/2025	Exercise		1,506,253	272.58	361,752		33,742	(35,752)			33,742		(70,285)				0001
Purchased Call/NFC/NFC261ES5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2024	12/30/2026	01/15/2025	Exercise		556,928	270.23	351,182		17,239	(5,945)			17,239		(23,195)				0001
Purchased Call/NFC/NFC261ES9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	01/06/2025	Exercise		6,798,214	268.28	270,670	25,310	17,300	(8,010)			17,300		(24,941)				0001
Purchased Call/NFC/NFC261ESD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	12/31/2026	01/07/2025	Exercise		11,311,554	270.79	428,474	49,074	40,152	(8,922)			40,152		(48,564)				0001
Purchased Call/NFC/NFC261ESE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/04/2027	01/07/2025	Exercise		8,034,131	270.79	339,810	15,471	13,134	(2,337)			13,134		(15,028)				0001
Purchased Call/NFC/NFC261ESL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2027	01/10/2025	Exercise		17,114,859	269.68	706,891	36,305	31,047	(5,257)			31,047		(36,103)				0001
Purchased Call/NFC/NFC261ESQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	01/14/2025	Exercise		5,260,643	266.98	204,054	19,757	18,797	(960)			18,797		(19,460)				0001
Purchased Call/NFC/NFC261ESU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/14/2025	01/14/2027	01/16/2025	Exercise		2,732,463	266.24	104,321	15,289	16,814	1,525			16,814		(15,277)				0001
Purchased Call/NFC/NFC261ESW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2027	01/17/2025	Exercise		3,471,665	269.95	141,201	8,516	6,332	(2,184)			6,332		(8,347)				0001
Purchased Call/NFC/NFC261FS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	01/21/2025	Exercise		7,215,099	268.87	285,265	25,891	21,200	(4,691)			21,200		(25,275)				0001
Purchased Call/JSG/JSG405D5I		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	01/22/2025	Exercise		15,671,523	271.37	645,634	40,819	28,997	(11,822)			28,997		(39,593)				0001
Purchased Call/NFC/NFC261HSA		N/A	Equity/Index	SocieteGeneral C2RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	09/30/2025	Exercise		331,063	182.13	12,316		19,504	14,976			19,504		(4,528)				0001
Purchased Call/NFC/NFC261HSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	03/07/2025	Exercise		14,547,744	256.77	480,508	27,182	18,003	(9,179)			18,003		(27,915)				0001
		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/16/2026	03/18/2025	Exercise		6,620,487	251.78	216,961	17,358	21,409	4,051			21,409		(17,470)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405JSQ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/06/2023	12/05/2025	12/09/2025	Expire		170,448	195.25	6,358			(2,952)					(2,952)				0001
Purchased Call/NDX/NDX04005D		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/14/2025	08/20/2025	08/18/2025	Expire		91,996,052	23800		343,228		(343,228)					(343,228)				0001
Purchased Call/JSG/JSG5059SII		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2026	01/09/2025	Exercise		28,447	227.08	2,379		284	(826)			284		(1,112)				0001
Purchased Call/JSG/JSG505BSN		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	01/21/2025	Exercise		66,997	197.14	16,090		2,630	(62)			2,630		(2,730)				0001
Purchased Call/NFC/NFC261FS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/19/2027	01/22/2025	Exercise		10,233,267	271.37	326,275	71,265	55,058	(16,206)			55,058		(70,545)				0001
Purchased Call/NFC/NFC261FS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2027	01/22/2025	Exercise		3,730,429	271.37	92,052	38,915	21,261	(17,654)			21,261		(38,736)				0001
Purchased Call/NFC/NFC261FS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2027	01/24/2025	Exercise		6,140,229	274.59	235,836	21,984	12,464	(9,520)			12,464		(21,836)				0001
Purchased Call/NFC/NFC261FS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2027	01/27/2025	Exercise		11,692,101	275.2	450,307	34,710	21,729	(12,981)			21,729		(34,017)				0001
Purchased Call/NFC/NFC261FSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	01/28/2025	Exercise		6,717,826	273.87	264,099	19,068	11,159	(7,909)			11,159		(18,687)				0001
Purchased Call/NFC/NFC261FSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2027	01/28/2025	Exercise		6,897,338	273.87	283,909	8,626	5,350	(3,276)			5,350		(8,297)				0001
Purchased Call/NFC/NFC261FSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	01/28/2025	Exercise		5,555,395	273.87	225,694	14,094	9,040	(5,054)			9,040		(13,741)				0001
Purchased Call/NFC/NFC261FSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	01/29/2025	Exercise		8,156,693	267.25	307,029	40,346	39,495	(851)			39,495		(40,314)				0001
Purchased Call/NFC/NFC261FSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2025	01/29/2027	01/31/2025	Exercise		10,084,456	268.92	359,181	55,985	57,605	1,620			57,605		(55,760)				0001
Purchased Call/NFC/NFC261FSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	02/03/2025	Exercise		9,833,530	269.46	408,099	22,876	20,097	(2,780)			20,097		(22,238)				0001
Purchased Call/NFC/NFC261FSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2027	02/04/2025	Exercise		9,433,856	269.36	367,027	34,680	28,438	(6,242)			28,438		(34,313)				0001
Purchased Call/NFC/NFC261FSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	02/04/2025	Exercise		9,517,412	269.36	375,460	32,122	25,112	(7,010)			25,112		(31,517)				0001
Purchased Call/NFC/NFC261FSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	02/04/2025	Exercise		6,940,889	269.36	290,489	15,337	10,079	(5,258)			10,079		(14,875)				0001
Purchased Call/NFC/NFC261FST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2025	02/03/2027	02/05/2025	Exercise		8,096,598	268.21	336,524	24,355	14,912	(9,443)			14,912		(24,311)				0001
Purchased Call/NFC/NFC2611S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/23/2026	03/25/2025	Exercise		7,579,252	252.36	217,110	35,381	41,958	6,576			41,958		(35,450)				0001
Purchased Call/JSG/JSG505CSU		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	01/14/2025	Exercise		366,240	188.3	12,123	1,135	1,637	502			1,637		(1,118)				0001
Purchased Call/JSG/JSG505CSX		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2027	01/15/2025	Expire		50,822	192.72	1,997												0001
Purchased Call/JSG/JSG505DSII		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	01/28/2025	Expire		231,507	199.01	9,121								14				0001
Purchased Call/JSG/JSG505HST		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2027	03/05/2025	Expire		81,109	205.29	3,171								1				0001
Purchased Call/JSG/JSG505HS1		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	03/07/2025	Exercise		227,264	203.55	6,266	1,310	499	(811)			499		(1,308)				0001
Purchased Call/JSG/JSG5051SI		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	03/25/2025	Expire		445,289	199.17	17,411								34				0001
Purchased Call/JSG/JSG5051SQ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	03/28/2025	Expire		359,568	202.32	14,059								4				0001
Purchased Call/NFC/NFC261FSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	02/07/2025	Exercise		10,995,814	270.43	476,519	19,378	15,032	(4,347)			15,032		(19,082)				0001
Purchased Call/NFC/NFC261FSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2027	02/10/2025	Exercise		12,475,165	271.28	513,893	27,245	22,206	(5,039)			22,206		(26,415)				0001
Purchased Call/NFC/NFC2616S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	02/11/2025	Exercise		11,024,654	269.1	440,105	41,792	35,342	(6,450)			35,342		(41,262)				0001
Purchased Call/NFC/NFC2616S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	02/11/2025	Exercise		8,389,415	269.1	326,093	30,749	25,234	(5,514)			25,234		(30,206)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2613G4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	02/11/2025	Exercise		7,880,977	269.1	297,388	33,356	23,320	(10,036)			23,320		(32,861)				0001
Purchased Call/NFC/NFC2613G6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027	02/12/2025	Exercise		8,488,922	271.17	347,943	19,340	11,621	(7,720)			11,621		(19,279)				0001
Purchased Call/NFC/NFC2613G8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2027	02/13/2025	Exercise		5,847,053	270.48	220,254	25,361	23,388	(1,974)			23,388		(25,313)				0001
Purchased Call/NFC/NFC2613GC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	02/18/2025	Exercise		13,627,822	274.36	594,184	15,398	8,626	(6,772)			8,626		(13,927)				0001
Purchased Call/NFC/NFC2613GF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	02/19/2025	Exercise		14,365,149	275.39	596,676	26,959	17,572	(9,386)			17,572		(25,717)				0001
Purchased Call/NFC/NFC2613GG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	02/19/2025	Exercise		6,055,443	275.39	219,442	27,435	18,813	(8,622)			18,813		(26,887)				0001
Purchased Call/NFC/NFC2613GH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/17/2027	02/19/2025	Exercise		7,668,446	275.39	319,857	13,315	8,211	(5,104)			8,211		(13,000)				0001
Purchased Call/NFC/NFC2613GL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	02/21/2025	Exercise		6,112,451	276.13	230,701	16,125	10,733	(5,392)			10,733		(15,918)				0001
Purchased Call/JSG/JSG505JSL		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/04/2025	04/05/2027	04/08/2025	Exercise		484,044	176.1	13,503	2,687	4,312	1,625			4,312		(2,659)				0001
Purchased Call/JSG/JSG505JST		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/09/2025	04/09/2027	04/11/2025	Exercise		298,069	176.76	9,859	883	1,242	359			1,242		(879)				0001
Purchased Call/JSG/JSG505KS5		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/11/2025	04/09/2027	04/15/2025	Expire		236,209	175.66	9,165								20				0001
Purchased Call/JSG/JSG505LSM		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/02/2025	05/03/2027	05/06/2025	Expire		161,467	180.54	6,281								14				0001
Purchased Call/JSG/JSG505PS6		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	06/20/2025	06/21/2027	06/24/2025	Exercise		746,203	181.91	22,917	3,130	5,209	2,080			5,209		(3,069)				0001
Purchased Call/NFC/NFC1612SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	03/06/2025	Exercise		4,409,509	256.92	167,376		335	(34,298)			335		(34,633)				0001
Purchased Call/NFC/NFC2613GN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	02/24/2025	Exercise		9,926,513	273.96	405,043	14,192	8,312	(5,881)			8,312		(13,513)				0001
Purchased Call/NFC/NFC2613GQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2027	02/25/2025	Exercise		6,141,326	267.45	242,757	19,239	15,879	(3,360)			15,879		(18,809)				0001
Purchased Call/NFC/NFC2613GS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	02/25/2025	Exercise		7,504,606	267.45	290,759	28,727	22,187	(6,540)			22,187		(28,212)				0001
Purchased Call/NFC/NFC2613GU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/24/2025	02/24/2027	02/26/2025	Exercise		8,754,926	264.41	366,792	9,037	7,329	(1,708)			7,329		(8,943)				0001
Purchased Call/NFC/NFC2613GW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/25/2025	02/25/2027	02/27/2025	Exercise		5,424,313	261.47	221,070	12,185	12,788	603			12,788		(12,086)				0001
Purchased Call/NFC/NFC2613GY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2025	02/26/2027	02/28/2025	Exercise		9,609,156	262.08	361,789	25,634	26,987	1,353			26,987		(25,335)				0001
Purchased Call/NFC/NFC261HS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	03/03/2025	Exercise		8,599,870	256.31	397,588	7,155	7,839	685			7,839		(6,493)				0001
Purchased Call/NFC/NFC261HS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2027	03/04/2025	Exercise		5,218,994	258.89	221,049	10,920	15,552	4,632			15,552		(10,521)				0001
Purchased Call/NFC/NFC261HS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	03/04/2025	Exercise		9,555,995	258.89	383,080	21,980	22,677	697			22,677		(21,556)				0001
Purchased Call/NFC/NFC261HS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	03/01/2027	03/04/2025	Exercise		6,806,110	258.89	279,577	18,607	21,494	2,887			21,494		(18,102)				0001
Purchased Call/NFC/NFC261HS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/03/2025	03/03/2027	03/05/2025	Exercise		10,784,607	255.59	443,524	28,219	30,264	2,045			30,264		(28,115)				0001
Purchased Call/NFC/NFC261HS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2027	03/06/2025	Exercise		4,861,987	255.06	208,298	12,756	20,006	7,251			20,006		(12,698)				0001
Purchased Call/NFC/NFC261HSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2027	03/07/2025	Exercise		10,363,005	256.77	443,252	12,785	17,930	5,145			17,930		(12,465)				0001
Purchased Call/JSG/JSG505RS5		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/21/2025	07/21/2027	07/23/2025	Expire		62,526	186.5	2,451								2				0001
Purchased Call/JSG/JSG505RSD		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	07/23/2025	07/23/2027	07/25/2025	Expire		148,305	192.57	5,814								4				0001
Purchased Call/NFC/NFC2612GR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/17/2024	05/19/2025	01/31/2025	Exercise		4,881,323	260.36	173,775		3,524	(62,539)			3,524		(66,063)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2613SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	06/02/2025	04/02/2025	Exercise		4,337,588	258.94	161,792		227	(67,521)			227		(67,748)				0001
Purchased Call/NFC/NFC2613SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2025	01/31/2025	Exercise		4,982,499	262.64	184,851		1,957	(79,011)			1,957		(80,968)				0001
Purchased Call/NFC/NFC2613SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2025	02/11/2025	Exercise		8,025,381	265.4	315,456		1,580	(138,593)			1,580		(140,173)				0001
Purchased Call/NFC/NFC261HSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	03/11/2025	Exercise		8,693,938	254.28	368,044	10,327	9,265	(1,062)			9,265		(9,877)				0001
Purchased Call/NFC/NFC261HSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	03/11/2025	Exercise		9,003,928	254.28	289,307	65,030	61,844	(3,186)			61,844		(64,491)				0001
Purchased Call/NFC/NFC261HSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/10/2025	03/10/2027	03/12/2025	Exercise		9,524,392	250.48	418,408	14,531	23,236	8,706			23,236		(14,405)				0001
Purchased Call/NFC/NFC261HSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2025	03/11/2027	03/13/2025	Exercise		5,567,360	250.19	233,099	15,441	25,331	9,891			25,331		(15,369)				0001
Purchased Call/NFC/NFC261HSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2027	03/14/2025	Exercise		7,094,415	251.15	277,736	24,528	30,931	6,403			30,931		(24,319)				0001
Purchased Call/NFC/NFC261HSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	03/17/2025	Exercise		13,667,982	249.46	592,918	32,798	41,623	8,824			41,623		(31,691)				0001
Purchased Call/NFC/NFC261HST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	03/18/2025	Exercise		5,734,706	251.78	229,721	15,867	22,957	7,090			22,957		(15,422)				0001
Purchased Call/NFC/NFC261HSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	03/18/2025	Exercise		8,325,223	251.78	356,737	16,627	16,008	(619)			16,008		(16,092)				0001
Purchased Call/NFC/NFC261HSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/17/2025	03/17/2027	03/19/2025	Exercise		8,644,667	252.37	365,388	12,701	16,455	3,754			16,455		(12,587)				0001
Purchased Call/NFC/NFC261HSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2027	03/20/2025	Exercise		5,974,288	250.52	262,317	11,780	17,909	6,130			17,909		(11,694)				0001
Purchased Call/NFC/NFC2611S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2025	03/19/2027	03/21/2025	Exercise		6,975,847	252.01	263,405	29,427	38,556	9,129			38,556		(29,145)				0001
Purchased Call/NFC/NFC2611S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	03/24/2025	Exercise		10,796,604	251.6	475,120	17,140	20,395	3,255			20,395		(16,239)				0001
Purchased Call/NFC/NFC2611S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	03/25/2025	Exercise		8,987,970	252.36	399,787	19,327	26,577	7,250			26,577		(18,866)				0001
Purchased Call/NFC/NFC2611S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/22/2027	03/25/2025	Exercise		7,603,762	252.36	285,250	33,512	40,602	7,090			40,602		(32,955)				0001
Purchased Call/NFC/NFC261KSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2025	05/08/2026	05/12/2025	Exercise		16,082,065	249.95	552,246	24,338	44,751	20,413			44,751		(23,828)				0001
Purchased Call/NFC/NFC261KSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2026	05/13/2025	Exercise		6,818,779	249.94	156,638	47,839	76,006	28,167			76,006		(47,664)				0001
Purchased Call/NFC/NFC2614SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2024	06/20/2025	02/25/2025	Exercise		16,422,105	270.42	578,960		925	(272,203)			925		(273,129)				0001
Purchased Call/JSG/JSG505XSE		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2027	10/14/2025	Exercise		185,751	189.02	5,878	757	475	(282)			475		(729)				0001
Purchased Call/JSG/JSG505XSM		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/10/2025	10/11/2027	10/15/2025	Expire		373,344	183.4	14,859								70				0001
Purchased Call/JSG/JSG505XSQ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/14/2025	10/14/2027	10/16/2025	Exercise		524,905	189.38	19,116	914	685	(229)			685		(893)				0001
Purchased Call/JSG/JSG505ZSB		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/31/2025	10/29/2027	11/04/2025	Exercise		755,139	181.98	27,448	1,266	1,111	(155)			1,111		(1,165)				0001
Purchased Call/JSG/JSG505ZSG		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/03/2025	11/03/2027	11/05/2025	Expire		208,880	180.59	8,313								10				0001
Purchased Call/JSG/JSG505ZSV		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/07/2025	11/08/2027	11/12/2025	Expire		238,861	183.18	9,507								48				0001
Purchased Call/JSG/JSG60519M		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/01/2025	12/01/2027	12/03/2025	Expire		376,992	183.64	14,929								19				0001
Purchased Call/JSG/JSG6052S9		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/09/2025	12/09/2027	12/11/2025	Expire		1,110,615	179.99	43,869								57				0001
Purchased Call/NFC/NFC261LS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2026	05/22/2025	Exercise		17,349,146	254.47	521,825	47,795	68,402	20,607			68,402		(48,100)				0001
Purchased Call/NFC/NFC261LSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2026	06/04/2025	Exercise		11,426,546	253.99	417,885	14,310	22,543	8,233			22,543		(14,483)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2611SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/24/2025	03/24/2027	03/26/2025	Exercise		7,720,012	255.56	322,109	16,562	22,102	5,540			22,102		(16,425)				0001
Purchased Call/NFC/NFC2611SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2027	03/27/2025	Exercise		7,691,327	256.33	288,387	22,692	17,058	(5,634)			17,058		(22,552)				0001
Purchased Call/NFC/NFC2611SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	03/28/2025	Exercise		8,453,715	253.36	345,587	19,953	29,872	9,918			29,872		(19,632)				0001
Purchased Call/NFC/NFC2611SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	03/31/2025	Exercise		8,121,785	252.35	317,929	19,292	21,518	2,227			21,518		(18,693)				0001
Purchased Call/NFC/NFC2611SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	04/01/2025	Exercise		8,189,242	248.01	366,956	7,322	9,287	1,965			9,287		(6,823)				0001
Purchased Call/NFC/NFC2611SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/29/2027	04/01/2025	Exercise		7,447,232	248.01	304,158	22,931	32,916	9,985			32,916		(22,312)				0001
Purchased Call/NFC/NFC2611SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2025	03/31/2027	04/02/2025	Exercise		8,582,235	247.52	385,492	12,455	16,283	3,828			16,283		(12,319)				0001
Purchased Call/NFC/NFC2611SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2027	04/03/2025	Exercise		4,960,978	248.5	192,087	18,435	23,693	5,258			23,693		(18,346)				0001
Purchased Call/NFC/NFC2611SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2027	04/04/2025	Exercise		6,709,551	249.31	255,120	17,014	30,560	13,546			30,560		(16,771)				0001
Purchased Call/NFC/NFC2611ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	04/07/2025	Exercise		9,142,912	242.85	388,764	12,773	22,316	9,543			22,316		(11,989)				0001
Purchased Call/NFC/NFC2611SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2027	04/08/2025	Exercise		6,481,022	238.4	275,503	15,630	30,099	14,469			30,099		(15,248)				0001
Purchased Call/NFC/NFC2611SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2027	04/08/2025	Exercise		3,932,324	238.4	134,145	25,534	44,818	19,284			44,818		(25,254)				0001
Purchased Call/NFC/NFC2616S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2024	07/28/2025	01/24/2025	Exercise		5,578,676	263.12	211,432		182,049	60,898			182,049		(121,151)				0001
Purchased Call/NFC/NFC261LSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	06/06/2025	Exercise		11,798,367	255.93	405,938	12,115	19,592	7,476			19,592		(11,881)				0001
Purchased Call/NFC/NFC2611MS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	06/24/2025	Exercise		5,918,920	254.03	193,485	16,013	26,033	10,020			26,033		(15,541)				0001
Purchased Call/AIP/AIP200IISM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2027	11/04/2025	Expire		1,820,024	2445.88	66,977								245				0001
Purchased Call/NFC/NFC261JS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/07/2025	04/07/2027	04/09/2025	Exercise		10,208,140	238.48	398,538	45,795	88,428	42,633			88,428		(45,631)				0001
Purchased Call/NFC/NFC261JS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2027	04/11/2025	Exercise		6,722,233	242.9	285,067	11,722	26,620	14,898			26,620		(11,412)				0001
Purchased Call/NFC/NFC261JS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	04/14/2025	Exercise		7,952,131	241.44	335,275	21,193	41,262	20,069			41,262		(20,516)				0001
Purchased Call/NFC/NFC261JS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	04/15/2025	Exercise		6,774,724	242.17	268,238	24,441	43,781	19,340			43,781		(24,132)				0001
Purchased Call/NFC/NFC261JSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/14/2025	04/14/2027	04/16/2025	Exercise		8,897,686	242.38	386,500	14,236	26,659	12,423			26,659		(14,066)				0001
Purchased Call/NFC/NFC261JSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2027	04/17/2025	Exercise		4,565,583	242.45	166,650	19,357	41,450	22,092			41,450		(19,280)				0001
Purchased Call/NFC/NFC261JSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	04/18/2025	Exercise		9,291,784	240.94	297,813	68,512	136,609	68,097			136,609		(68,039)				0001
Purchased Call/NFC/NFC261JSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	04/21/2025	Exercise		13,693,048	240.94	577,349	25,482	49,590	24,108			49,590		(24,637)				0001
Purchased Call/NFC/NFC261JSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	04/21/2025	Exercise		5,889,923	240.94	241,546	16,462	33,895	17,433			33,895		(15,935)				0001
Purchased Call/NFC/NFC261JSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2027	04/23/2025	Exercise		7,475,095	238.41	359,511	5,304	13,206	7,903			13,206		(5,141)				0001
Purchased Call/NFC/NFC261JSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	04/24/2025	Exercise		7,339,891	240.94	297,829	32,255	80,659	48,405			80,659		(32,087)				0001
Purchased Call/NFC/NFC261JSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2027	04/28/2025	Exercise		10,805,703	245.28	426,645	36,927	80,353	43,426			80,353		(35,971)				0001
Purchased Call/NFC/NFC261JSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/26/2027	04/29/2025	Exercise		3,896,570	246.19	157,144	10,549	20,036	9,486			20,036		(10,205)				0001
Purchased Call/NFC/NFC261KS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	05/01/2025	Exercise		5,612,830	246.8	221,038	18,911	28,095	9,184			28,095		(18,768)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261KS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	05/05/2025	Exercise		8,500,416	248.18	361,416	16,400	25,293	8,894			25,293		(15,615)				0001
Purchased Call/NFC/NFC261KSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	05/06/2025	Exercise		7,701,316	249.53	336,356	4,898	9,832	4,934			9,832		(4,424)				0001
Purchased Call/NFC/NFC261KSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	05/06/2025	Exercise		5,144,132	249.53	201,739	14,874	26,014	11,140			26,014		(14,410)				0001
Purchased Call/NFC/NFC261NSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	07/14/2025	Exercise		18,576,725	265.36	618,264	30,617	34,243	3,626			34,243		(28,811)				0001
Purchased Call/SBG/SBG017WSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2025	Exercise		317,140	265.99	11,544		36,502	36,169			36,502		(333)				0001
Purchased Call/SBG/SBG017WSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/28/2025	Exercise		1,772,950	267.41	67,090		198,941	196,811			198,941		(2,130)				0001
Purchased Call/NFC/NFC261JSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2026	04/29/2025	Exercise		4,779,339	246.19	147,929	14,214	26,632	12,418			26,632		(14,102)				0001
Purchased Call/NFC/NFC261KSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2027	05/09/2025	Exercise		6,942,939	248.55	260,538	31,566	44,710	13,144			44,710		(31,214)				0001
Purchased Call/NFC/NFC261KSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	05/12/2025	Exercise		6,673,054	249.95	297,293	4,679	8,593	3,914			8,593		(4,025)				0001
Purchased Call/NFC/NFC261KSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	05/13/2025	Exercise		6,338,838	249.94	298,557	4,751	9,379	4,628			9,379		(4,302)				0001
Purchased Call/NFC/NFC261KSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	05/13/2025	Exercise		3,669,812	249.94	132,887	17,442	28,314	10,873			28,314		(17,141)				0001
Purchased Call/NFC/NFC261KSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/12/2025	05/12/2027	05/14/2025	Exercise		8,847,708	253.74	351,322	23,372	29,970	6,598			29,970		(23,185)				0001
Purchased Call/NFC/NFC261KST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2027	05/15/2025	Exercise		5,399,260	254.35	209,114	15,816	26,902	11,085			26,902		(15,711)				0001
Purchased Call/NFC/NFC261LS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	05/20/2025	Exercise		5,823,303	254.8	245,418	8,677	12,643	3,966			12,643		(8,253)				0001
Purchased Call/NFC/NFC261LS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	05/21/2025	Exercise		6,726,754	254.94	275,715	11,732	14,561	2,829			14,561		(11,587)				0001
Purchased Call/NFC/NFC261LS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2027	05/22/2025	Exercise		6,925,844	254.47	244,741	30,206	35,032	4,825			35,032		(30,018)				0001
Purchased Call/NFC/NFC261LSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	05/27/2025	Exercise		8,688,162	252.02	336,187	30,912	41,786	10,874			41,786		(29,805)				0001
Purchased Call/NFC/NFC261LSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	05/28/2025	Exercise		7,506,194	250.06	353,345	8,735	14,066	5,331			14,066		(8,086)				0001
Purchased Call/NFC/NFC261LSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	05/28/2025	Exercise		5,655,245	250.06	213,034	24,685	41,659	16,974			41,659		(23,957)				0001
Purchased Call/NFC/NFC261LSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/27/2025	05/27/2027	05/29/2025	Exercise		8,261,021	253.55	316,779	31,714	46,686	14,972			46,686		(31,472)				0001
Purchased Call/NFC/NFC261LSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	06/03/2025	Exercise		11,783,660	252.84	494,084	29,494	44,432	14,937			44,432		(28,547)				0001
Purchased Call/NFC/NFC261LSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/02/2025	06/02/2027	06/04/2025	Exercise		7,627,587	253.99	308,858	27,625	36,981	9,356			36,981		(27,391)				0001
Purchased Call/AIP/AIP200XSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2027	11/18/2025	Exercise		2,256,196	2419.67	79,160	1,934	1,742	(192)			1,742		(1,636)				0001
Purchased Call/AIP/AIP200YSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/13/2027	12/16/2025	Exercise		4,051,411	2428.28	146,155	1,424	1,399	(24)			1,399		(851)				0001
Purchased Call/AIP/AIP200YSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2027	12/17/2025	Expire		4,671,535	2425.37	171,209								225				0001
Purchased Call/NFC/NFC2610SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	07/28/2025	Exercise		16,450,816	270.07	586,581	13,207	12,186	(1,022)			12,186		(11,197)				0001
Purchased Call/SBG/SBG017XSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	03/14/2025	Exercise		369,094	267.34	13,324		38,605	37,326			38,605		(1,279)				0001
Purchased Call/SBG/SBG017XSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/27/2025	Exercise		248,488	259.42	9,120		38,989	37,949			38,989		(1,040)				0001
Purchased Call/NFC/NFC261LSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2027	06/05/2025	Exercise		5,209,531	255.42	227,978	7,114	11,895	4,781			11,895		(6,981)				0001
Purchased Call/NFC/NFC261LSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2027	06/06/2025	Exercise		8,607,032	255.93	270,684	59,056	81,691	22,635			81,691		(58,603)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261LSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2027	06/09/2025	Exercise		5,852,336	254.15	266,857	6,435	8,150	1,715			8,150		(5,790)				0001
Purchased Call/NFC/NFC261MS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2027	06/10/2025	Exercise		4,052,847	256.29	144,259	21,103	27,269	6,166			27,269		(20,743)				0001
Purchased Call/NFC/NFC261MS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	06/10/2025	Exercise		4,688,324	256.29	190,015	13,141	17,933	4,792			17,933		(12,669)				0001
Purchased Call/NFC/NFC261MS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/09/2025	06/09/2027	06/11/2025	Exercise		9,065,109	256.55	386,976	19,729	24,952	5,223			24,952		(19,495)				0001
Purchased Call/NFC/NFC261MS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	06/12/2025	Exercise		6,707,363	257.91	275,756	13,063	15,934	2,871			15,934		(12,895)				0001
Purchased Call/NFC/NFC261MS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2027	06/13/2025	Exercise		5,687,924	256.99	226,876	16,702	23,758	7,056			23,758		(16,348)				0001
Purchased Call/NFC/NFC261MSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2027	06/17/2025	Exercise		4,456,303	253.65	177,319	15,173	21,927	6,754			21,927		(14,709)				0001
Purchased Call/NFC/NFC261MSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	06/17/2025	Exercise		7,461,749	253.65	303,750	32,302	45,411	13,109			45,411		(31,833)				0001
Purchased Call/NFC/NFC261MSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2027	06/18/2025	Exercise		8,625,246	257.36	351,076	16,023	22,796	6,773			22,796		(15,532)				0001
Purchased Call/NFC/NFC261MSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	06/23/2025	Exercise		7,238,198	255.16	311,434	12,065	16,355	4,290			16,355		(11,086)				0001
Purchased Call/NFC/NFC261MSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	06/24/2025	Exercise		4,748,732	254.03	193,427	14,164	22,019	7,855			22,019		(13,654)				0001
Purchased Call/NFC/NFC261MSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	06/24/2025	Exercise		8,015,258	254.03	364,854	12,921	20,126	7,205			20,126		(12,280)				0001
Purchased Call/NFC/NFC261MST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2027	06/25/2025	Exercise		6,245,784	256.18	267,865	18,708	26,854	8,146			26,854		(18,532)				0001
Purchased Call/NFC/NFC261MSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	06/27/2025	Exercise		6,535,840	259.65	295,784	7,168	9,142	1,974			9,142		(6,681)				0001
Purchased Call/NDX/NDX00005F		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	12/19/2024	01/03/2025	01/07/2025	Expire		38,520,000	19527.220000000001	123,264								(22,412)				0001
Purchased Call/NDX/NDX00009G		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	01/08/2025	01/24/2025	01/10/2025	Expire		113,400,000	22028.200000000001		130,410					(130,410)				0001
Purchased Call/NDX/NDX00535S		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/15/2025	01/27/2026	12/17/2025	Expire		76,980,401	27209	130,996								817				0001
Purchased Call/NDX/NDX01315S		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2025	01/06/2026	01/05/2026	Expire		96,520,000	24890	137,788												0001
Purchased Call/NDX/NDX0212SB		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/21/2025	04/11/2025	03/25/2025	Expire		59,250,000	20741.66		121,463		(121,463)			(121,463)				0001
Purchased Call/NDX/NDX0212SR		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/15/2025	07/31/2025	07/17/2025	Expire		70,000,000	21969.209999999999	122,500			(122,500)			(122,500)				0001
Purchased Call/NDX/NDX0212SS		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/15/2025	08/06/2025	07/17/2025	Expire		92,000,000	21053.82	92,000			(92,000)			(92,000)				0001
Purchased Call/NDX/NDX0400S3		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	02/25/2025	03/12/2025	02/27/2025	Expire		88,200,000	21930.740000000002	127,890			(127,890)			(127,890)				0001
Purchased Call/NDX/NDX0400S7		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	06/12/2025	07/03/2025	06/16/2025	Expire		65,700,000	19715	57,570			(57,570)			(57,570)				0001
Purchased Call/NFC/NFC2610SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2026	08/08/2025	Exercise		11,209,678	268.63	389,601	21,100	19,210	(1,891)			19,210		(20,401)				0001
Purchased Call/NFC/NFC261MSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	06/30/2025	Exercise		7,920,779	261.81	340,419	11,848	12,786	937			12,786		(10,928)				0001
Purchased Call/NFC/NFC261NS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	07/01/2025	Exercise		6,760,505	262.58	293,717	9,972	13,351	3,378			13,351		(9,410)				0001
Purchased Call/NFC/NFC261NS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2027	07/02/2025	Exercise		8,977,503	264.08	364,962	11,960	14,171	2,210			14,171		(11,650)				0001
Purchased Call/NFC/NFC261NS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2027	07/03/2025	Exercise		5,602,322	261.41	234,382	15,845	21,198	5,353			21,198		(15,289)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261NSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2027	07/07/2025	Exercise		4,031,584	263.47	178,544	4,627	5,113	486			5,113		(3,960)				0001
Purchased Call/NFC/NFC261NSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	07/08/2025	Exercise		12,927,613	265.98	489,607	44,182	46,453	2,271			46,453		(42,781)				0001
Purchased Call/NFC/NFC261NSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2027	07/10/2025	Exercise		4,320,200	263.91	196,588	3,287	3,816	529			3,816		(3,115)				0001
Purchased Call/NFC/NFC261NSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2027	07/15/2025	Exercise		3,245,477	264.71	119,754	14,444	15,851	1,406			15,851		(14,106)				0001
Purchased Call/NFC/NFC261NSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	07/15/2025	Exercise		6,689,619	264.71	276,028	18,948	23,574	4,626			23,574		(18,491)				0001
Purchased Call/NFC/NFC261NSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2027	07/17/2025	Exercise		5,905,662	265.95	262,513	5,431	5,693	262			5,693		(5,197)				0001
Purchased Call/NFC/NFC261NSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2027	07/18/2025	Exercise		5,401,301	266.35	238,454	8,704	10,528	1,824			10,528		(8,254)				0001
Purchased Call/NFC/NFC2610S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	07/22/2025	Exercise		6,000,496	268.35	255,560	11,923	12,570	647			12,570		(11,402)				0001
Purchased Call/NFC/NFC2610S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	07/22/2025	Exercise		5,865,032	268.35	220,385	23,647	25,178	1,530			25,178		(23,045)				0001
Purchased Call/NFC/NFC2610S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	07/22/2025	Exercise		4,133,110	268.35	123,748	32,568	29,797	(2,771)			29,797		(32,212)				0001
Purchased Call/NFC/NFC261PS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2026	08/12/2025	Exercise		5,741,346	270.67	173,083	21,970	17,376	(4,594)			17,376		(21,293)				0001
Purchased Call/NFC/NFC261PSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	08/18/2025	Exercise		16,556,536	272.82	588,100	10,365	8,018	(2,347)			8,018		(8,041)				0001
Purchased Call/NFC/NFC2610S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2027	07/23/2025	Exercise		7,932,735	269.97	326,091	12,836	13,433	597			13,433		(12,574)				0001
Purchased Call/NFC/NFC2610S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2027	07/24/2025	Exercise		6,447,282	268.27	258,422	21,320	22,194	874			22,194		(21,101)				0001
Purchased Call/NFC/NFC2610SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	07/29/2025	Exercise		5,887,731	270.77	261,195	5,682	4,711	(971)			4,711		(5,087)				0001
Purchased Call/NFC/NFC2610SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	07/29/2025	Exercise		7,725,934	270.77	209,695	71,072	66,759	(4,313)			66,759		(70,484)				0001
Purchased Call/NFC/NFC2610SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2027	07/30/2025	Exercise		6,934,984	271.88	280,380	15,571	14,415	(1,156)			14,415		(15,350)				0001
Purchased Call/NFC/NFC2610SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2027	08/01/2025	Exercise		5,620,685	271.58	235,697	8,657	8,396	(260)			8,396		(8,240)				0001
Purchased Call/NFC/NFC2610SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	08/04/2025	Exercise		7,873,465	270.32	322,381	13,579	11,526	(2,054)			11,526		(12,630)				0001
Purchased Call/NFC/NFC2610SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	08/05/2025	Exercise		5,123,639	265.15	219,059	10,876	13,250	2,374			13,250		(10,223)				0001
Purchased Call/NFC/NFC2610ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	08/05/2025	Exercise		4,799,880	265.15	225,250	5,052	5,251	199			5,251		(4,612)				0001
Purchased Call/NFC/NFC2610SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	08/05/2025	Exercise		5,706,259	265.15	244,865	12,459	13,537	1,078			13,537		(11,746)				0001
Purchased Call/NFC/NFC2610SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2027	08/07/2025	Exercise		4,515,819	266.89	213,135	3,819	3,734	(85)			3,734		(3,518)				0001
Purchased Call/NFC/NFC261PS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	08/12/2025	Exercise		3,828,001	270.67	150,703	12,963	11,474	(1,489)			11,474		(12,547)				0001
Purchased Call/NFC/NFC261PSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2027	08/14/2025	Exercise		7,107,598	273.08	291,816	17,200	14,903	(2,297)			14,903		(16,894)				0001
Purchased Call/NFC/NFC261PSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2027	08/15/2025	Exercise		4,477,376	273.09	200,054	2,360	1,975	(385)			1,975		(2,005)				0001
Purchased Call/NFC/NFC261PSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	08/19/2025	Expire		6,061,026	270.65	279,939								701				0001
Purchased Call/NFC/NFC261PSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	08/19/2025	Exercise		5,593,147	270.65	168,885	46,157	43,278	(2,880)			43,278		(45,636)				0001
Purchased Call/NFC/NFC261PSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	08/19/2025	Exercise		6,038,297	270.65	223,842	25,624	25,406	(218)			25,406		(24,968)				0001
Purchased Call/NFC/NFC261PSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2027	08/21/2025	Exercise		4,560,043	264.47	186,647	8,447	9,719	1,273			9,719		(8,205)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG11709M		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	04/07/2025	Exercise		1,407,026	269.16	52,519		105,469	92,576			105,469		(12,892)				0001
Purchased Call/NFC/NFC261PSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	08/22/2025	Exercise		12,705,048	260.89	451,767	15,549	21,973	6,425			21,973		(14,613)				0001
Purchased Call/NFC/NFC261NS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2026	07/15/2025	Exercise		8,361,088	264.71	269,188	20,504	22,993	2,489			22,993		(19,678)				0001
Purchased Call/NFC/NFC261PSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	08/25/2025	Exercise		8,562,893	259.85	367,033	24,941	34,665	9,724			34,665		(23,839)				0001
Purchased Call/NFC/NFC261PSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	08/26/2025	Exercise		4,836,980	263.19	179,678	23,319	26,421	3,102			26,421		(22,762)				0001
Purchased Call/NFC/NFC261PSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	08/26/2025	Exercise		4,539,608	263.19	171,769	20,521	25,743	5,222			25,743		(19,991)				0001
Purchased Call/NFC/NFC261QS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	08/28/2025	Exercise		5,442,745	263.29	246,938	4,565	6,035	1,470			6,035		(4,343)				0001
Purchased Call/NFC/NFC261QS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2027	09/03/2025	Exercise		6,906,471	261.74	267,855	26,200	31,430	5,230			31,430		(25,482)				0001
Purchased Call/NFC/NFC261QSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	09/03/2025	Exercise		7,802,064	261.74	275,653	43,221	53,468	10,247			53,468		(42,268)				0001
Purchased Call/NFC/NFC261QSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	09/03/2025	Exercise		7,793,528	261.74	227,995	68,761	87,484	18,723			87,484		(67,771)				0001
Purchased Call/NFC/NFC261QSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2027	09/04/2025	Exercise		6,153,750	258.86	295,936	5,052	7,078	2,026			7,078		(4,619)				0001
Purchased Call/NFC/NFC261QSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2027	09/08/2025	Exercise		4,456,259	262.53	205,817	3,807	4,862	1,055			4,862		(3,218)				0001
Purchased Call/NFC/NFC261QSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	09/09/2025	Exercise		6,242,911	262.65	250,685	21,054	27,488	6,434			27,488		(20,241)				0001
Purchased Call/NFC/NFC261QSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	09/09/2025	Exercise		14,456,048	262.65	658,014	13,293	17,198	3,905			17,198		(11,486)				0001
Purchased Call/NFC/NFC261QSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2027	09/10/2025	Exercise		9,510,184	263.49	394,712	28,195	34,857	6,662			34,857		(27,800)				0001
Purchased Call/NFC/NFC261QSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	09/11/2025	Exercise		3,856,519	264.23	173,376	3,524	4,272	748			4,272		(3,338)				0001
Purchased Call/NFC/NFC261QSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	09/16/2025	Exercise		3,341,790	266.94	122,349	16,311	18,685	2,375			18,685		(15,916)				0001
Purchased Call/NFC/NFC261QSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	09/16/2025	Exercise		6,704,332	266.94	309,484	7,891	8,044	153			8,044		(7,195)				0001
Purchased Call/NFC/NFC261RS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2027	09/17/2025	Exercise		10,348,205	270.53	455,488	4,600	5,265	665			5,265		(4,156)				0001
Purchased Call/NFC/NFC261RS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2027	09/19/2025	Exercise		5,912,920	269.12	286,494	2,361	2,227	(133)			2,227		(1,576)				0001
Purchased Call/NFC/NFC261RS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	09/22/2025	Exercise		8,659,505	272.59	384,180	3,711	3,662	(49)			3,662		(2,448)				0001
Purchased Call/NFC/NFC261RSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	09/23/2025	Exercise		11,585,561	273.43	363,237	81,548	85,192	3,645			85,192		(80,607)				0001
Purchased Call/NFC/NFC261RSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	09/24/2025	Exercise		8,587,983	273.9	355,743	13,306	11,201	(2,105)			11,201		(12,925)				0001
Purchased Call/NFC/NFC261RSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	09/25/2025	Exercise		5,181,076	272.93	228,805	2,387	2,523	137			2,523		(2,157)				0001
Purchased Call/NFC/NFC261RSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	09/29/2025	Exercise		10,486,863	271.26	458,722	13,492	14,742	1,250			14,742		(11,948)				0001
Purchased Call/NFC/NFC261RSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	09/30/2025	Exercise		4,423,592	272.07	191,599	6,069	5,207	(862)			5,207		(5,432)				0001
Purchased Call/NFC/NFC261RSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	10/01/2025	Exercise		11,415,373	272.85	524,350	3,013	3,256	242			3,256		(2,463)				0001
Purchased Call/NFC/NFC261RSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	10/02/2025	Exercise		4,682,108	273.36	208,507	5,221	5,266	45			5,266		(4,934)				0001
Purchased Call/NFC/NFC261RSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	10/03/2025	Exercise		4,587,858	274.15	194,076	9,990	9,280	(711)			9,280		(9,511)				0001
Purchased Call/NFC/NFC261RSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	10/06/2025	Exercise		9,567,171	274.86	389,541	22,821	18,869	(3,953)			18,869		(21,549)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261RSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2027	10/07/2025	Exercise		4,572,675	273.59	191,046	10,324	9,855	(469)			9,855		(9,656)				0001
Purchased Call/NFC/NFC261SS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/04/2027	10/07/2025	Exercise		5,100,961	273.59	221,420	7,480	7,760	280			7,760		(6,721)				0001
Purchased Call/NFC/NFC261RSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	09/25/2025	Exercise		13,860,755	272.93	443,970	28,355	27,639	(715)			27,639		(27,664)				0001
Purchased Call/NFC/NFC261SS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2027	10/08/2025	Exercise		11,184,627	275.5	480,414	9,974	8,776	(1,198)			8,776		(9,468)				0001
Purchased Call/NFC/NFC261SS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2027	10/09/2025	Exercise		4,584,411	273.73	211,333	5,770	5,419	(352)			5,419		(5,502)				0001
Purchased Call/NFC/NFC261SS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2027	10/10/2025	Exercise		5,033,347	276.76	220,179	2,398	1,706	(691)			1,706		(1,768)				0001
Purchased Call/NFC/NFC261SS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	10/14/2025	Exercise		8,357,293	276.3	343,616	7,682	6,580	(1,102)			6,580		(6,117)				0001
Purchased Call/NFC/NFC261SSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	10/15/2025	Exercise		2,587,688	266.03	108,040	7,050	7,547	497			7,547		(6,538)				0001
Purchased Call/NFC/NFC261SSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/11/2027	10/15/2025	Exercise		4,174,769	266.03	169,752	13,810	16,443	2,633			16,443		(13,019)				0001
Purchased Call/NFC/NFC261SSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	10/17/2025	Exercise		5,204,266	269.35	238,933	2,507	2,287	(221)			2,287		(1,886)				0001
Purchased Call/NFC/NFC261SSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2025	10/15/2027	10/20/2025	Exercise		10,955,120	268.84	480,296	21,230	22,941	1,711			22,941		(19,570)				0001
Purchased Call/NFC/NFC261SSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/18/2027	10/21/2025	Exercise		6,675,254	269.69	289,096	13,084	13,497	413			13,497		(12,087)				0001
Purchased Call/NFC/NFC261SST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2025	10/20/2027	10/22/2025	Exercise		8,534,421	271.51	380,148	7,901	7,878	(23)			7,878		(7,479)				0001
Purchased Call/NFC/NFC261SSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2027	10/23/2025	Exercise		5,286,145	271.33	234,165	3,293	2,970	(323)			2,970		(2,967)				0001
Purchased Call/NFC/NFC261SSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2027	10/24/2025	Exercise		3,438,149	268.85	166,888	2,510	2,426	(84)			2,426		(2,025)				0001
Purchased Call/NFC/NFC261SSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2027	10/27/2025	Exercise		10,901,095	270.97	512,633	5,359	5,070	(289)			5,070		(3,543)				0001
Purchased Call/NFC/NFC261TS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	10/28/2025	Exercise		8,903,617	273.82	407,205	10,560	10,732	172			10,732		(9,399)				0001
Purchased Call/NFC/NFC261TS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2027	10/29/2025	Exercise		14,289,815	277.96	607,215	30,262	25,053	(5,210)			25,053		(29,561)				0001
Purchased Call/NFC/NFC261TSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2027	10/31/2025	Expire		3,585,393	280.38	153,748								405				0001
Purchased Call/NFC/NFC261TSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	11/01/2027	11/04/2025	Exercise		6,661,905	278.08	284,038	9,911	7,841	(2,070)			7,841		(8,876)				0001
Purchased Call/NFC/NFC261TSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2025	11/03/2027	11/05/2025	Exercise		9,798,155	278.99	389,266	17,303	12,711	(4,591)			12,711		(16,792)				0001
Purchased Call/NFC/NFC261TSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2027	11/07/2025	Expire		3,934,489	275.83	173,384								385				0001
Purchased Call/NFC/NFC261TSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	11/10/2025	Exercise		11,061,622	271.23	506,656	6,686	6,657	(29)			6,657		(4,664)				0001
Purchased Call/NFC/NFC261TSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/05/2027	11/12/2025	Exercise		7,717,263	270.54	356,244	10,094	9,686	(408)			9,686		(8,708)				0001
Purchased Call/NFC/NFC261TST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2027	11/12/2025	Exercise		5,554,296	270.54	250,684	5,677	5,287	(390)			5,287		(4,436)				0001
Purchased Call/NFC/NFC261TSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/08/2027	11/12/2025	Exercise		6,096,291	270.54	257,865	14,478	13,322	(1,156)			13,322		(13,198)				0001
Purchased Call/NFC/NFC261TSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2027	11/13/2025	Exercise		7,951,745	274.11	360,301	4,675	4,156	(518)			4,156		(4,072)				0001
Purchased Call/NFC/NFC261US0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2027	11/14/2025	Exercise		8,365,527	273.65	365,132	9,108	7,556	(1,552)			7,556		(8,457)				0001
Purchased Call/NFC/NFC261US2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2027	11/17/2025	Exercise		7,829,287	270.25	360,022	3,361	3,017	(344)			3,017		(2,032)				0001
Purchased Call/NFC/NFC261US5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/15/2027	11/18/2025	Exercise		5,919,906	270.33	249,769	13,949	12,435	(1,514)			12,435		(13,023)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261US9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2027	11/19/2025	Exercise		8,385,290	268.54	366,561	8,966	10,024	1,057			10,024		(8,500)				0001
Purchased Call/NFC/NFC261USF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	11/24/2025	Exercise		9,069,347	265.39	427,933	2,581	2,773	192			2,773		(991)				0001
Purchased Call/NFC/NFC261SS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	10/14/2025	Exercise		16,771,139	276.3	552,371	11,284	7,270	(4,014)			7,270		(6,906)				0001
Purchased Call/NFC/NFC261SSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2026	10/15/2025	Exercise		19,845,705	269.48	710,535	21,312	23,940	2,628			23,940		(20,160)				0001
Purchased Call/NFC/NFC261SSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	10/27/2025	Exercise		20,423,503	270.97	761,935	20,320	21,831	1,510			21,831		(15,593)				0001
Purchased Call/NFC/NFC261USM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2027	11/26/2025	Exercise		5,244,784	268.52	243,321	3,625	3,607	(18)			3,607		(3,028)				0001
Purchased Call/NFC/NFC261US0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/25/2025	11/24/2027	11/28/2025	Expire		1,916,672	269.15	92,040								332				0001
Purchased Call/NFC/NFC261USR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/26/2027	12/01/2025	Exercise		9,869,391	270.09	456,970	3,311	3,108	(203)			3,108		(1,068)				0001
Purchased Call/NFC/NFC261USV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	12/02/2025	Expire		4,947,815	271	233,154								887				0001
Purchased Call/NFC/NFC261USY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2027	12/03/2025	Exercise		8,190,439	270.49	386,529	3,135	3,343	209			3,343		(2,637)				0001
Purchased Call/NFC/NFC261VS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2027	12/05/2025	Expire		2,783,615	272.58	129,361								364				0001
Purchased Call/NFC/NFC261VS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	12/08/2025	Exercise		8,799,181	272.3	382,396	14,018	12,565	(1,453)			12,565		(12,550)				0001
Purchased Call/NFC/NFC261VS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	12/09/2025	Expire		4,961,601	273.55	229,236								721				0001
Purchased Call/NFC/NFC261VSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	12/10/2025	Exercise		7,977,355	272.71	347,365	11,794	11,877	83			11,877		(11,324)				0001
Purchased Call/NFC/NFC261VSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2027	12/15/2025	Exercise		6,450,060	272.23	290,473	2,874	2,611	(263)			2,611		(1,726)				0001
Purchased Call/NFC/NFC261VSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2027	12/16/2025	Expire		5,663,771	268.06	266,489								900				0001
Purchased Call/NFC/NFC261VSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	12/16/2025	Exercise		4,026,816	268.06	184,026	2,961	2,943	(18)			2,943		(2,228)				0001
Purchased Call/NFC/NFC261VSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2027	12/17/2025	Exercise		7,681,504	267.12	350,323	6,930	7,356	426			7,356		(6,459)				0001
Purchased Call/NFC/NFC261VSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2027	12/18/2025	Exercise		3,622,475	267.66	163,406	2,755	3,037	283			3,037		(2,384)				0001
Purchased Call/NFC/NFC261WS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	12/24/2025	Expire		6,098,742	269.6	289,610								667				0001
Purchased Call/NFC/NFC261WS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	12/26/2025	Expire		5,322,127	270.53	249,284								977				0001
Purchased Call/NFC/NFC261WSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2027	12/30/2025	Exercise		7,170,443	270.83	329,504	2,559	2,104	(455)			2,104		(1,226)				0001
Purchased Call/SPX/SPXB214SC		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/17/2025	10/15/2030	10/21/2025	Expire		1,498,949	6662	381,445								594				0001
Purchased Call/NFC/NFC2612SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2025	05/14/2025	Expire		3,307,252	254.59	121,707		(43,922)						(43,922)				0001
Purchased Call/NFC/NFC261TSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2026	11/07/2025	Exercise		7,167,146	275.83	203,281	28,975	21,111	(7,863)			21,111		(28,341)				0001
Purchased Call/SPX/SPXB214SS		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/30/2025	10/28/2030	11/03/2025	Expire		1,686,787	6885	422,586								665				0001
Purchased Call/SPX/SPXD05ASK		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/15/2025	10/14/2030	10/17/2025	Expire		1,534,836	6644	393,608								198				0001
Purchased Call/SPX/SPXE17ESZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/20/2030	09/26/2025	Expire		1,544,170	6685	378,482								186				0001
Purchased Call/SPX/SPXH00FS9		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/16/2024	04/17/2025	04/21/2025	Expire		40,448,000	3996.17	566,272		(82,452)				245,763		(82,452)	(283,136)			0001
Purchased Call/SPX/SPXJ00VS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2025	11/08/2032	11/12/2025	Expire		1,024,000	6728.8	342,938								523				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIM/AIM00004SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2025	03/11/2025	Exercise		166,693	2956.03	3,767		4,293	3,613			4,293		(680)				0001
Purchased Call/AIM/AIM00004SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	03/25/2025	Exercise		157,432	2961.47	3,558		3,930	3,149			3,930		(781)				0001
Purchased Call/AIM/AIM00004SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2025	05/27/2025	Exercise		435,889	2985.06	10,200		482	(3,480)			482		(3,962)				0001
Purchased Call/AIM/AIM00056J		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	11/25/2025	Exercise		826,781	3044.49	19,925		30,329	12,396			30,329		(17,933)				0001
Purchased Call/AIM/AIM00056L		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	12/10/2025	Exercise		590,390	3078.92	14,346		20,264	6,787			20,264		(13,477)				0001
Purchased Call/AIM/AIM00058II		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/06/2026	03/11/2025	Expire		176,692	3032.16	4,347								(3)				0001
Purchased Call/AIM/AIM00066		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/22/2026	05/27/2025	Exercise		504,835	2988.36	9,365	1,300	3,055	1,756			3,055		(1,275)				0001
Purchased Call/AIM/AIM00066M		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2026	10/10/2025	Expire		284,045	3183.4	6,988								10				0001
Purchased Call/AIM/AIM00066S		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/20/2026	11/25/2025	Expire		893,465	3156.17	21,890								156				0001
Purchased Call/AIM/AIM00008K		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2026	09/30/2025	Exercise		56,235	3259.99	13,626		375	(613)			375		(992)				0001
Purchased Call/AIM/AIM00008B		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2028	05/19/2025	Exercise		83,584	3218.49	5,828		1,209	(1,388)			1,209		(2,597)				0001
Purchased Call/AIM/AIM00008B		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028	07/10/2025	Exercise		163,589	3236.83	37,065		2,466	(2,740)			2,466		(5,212)				0001
Purchased Call/AIM/AIM00008G		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	01/31/2025	Exercise		288,189	3256.74	45,211		5,881	(3,493)			5,881		(9,380)				0001
Purchased Call/AIM/AIM00008J		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/22/2028	01/30/2025	Exercise		224,124	3259.99	150,282		4,595	(2,773)			4,595		(7,398)				0001
Purchased Call/AIM/AIM00008M		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2028	11/13/2025	Exercise		561,537	3298.5	105,391		15,019	(3,619)			15,019		(18,645)				0001
Purchased Call/AIM/AIM00008Z		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2028	07/03/2025	Exercise		393,596	3250.17	57,005		4,348	(3,994)			4,348		(8,341)				0001
Purchased Call/AIM/AIM00010O		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2028	01/29/2025	Exercise		390,686	3254.9	60,608		9,200	(4,313)			9,200		(13,518)				0001
Purchased Call/AIM/AIM00010S		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/22/2028	08/14/2025	Exercise		53,161	3255.4	61,014		953	(910)			953		(1,870)				0001
Purchased Call/AIM/AIM00010N		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/08/2029	05/23/2025	Exercise		121,499	2986.7	30,169		5,535	1,389			5,535		(4,150)				0001
Purchased Call/AIM/AIM00002S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2022	08/22/2029	08/21/2025	Exercise		123,326	2930.75	87,741		8,281	4,037			8,281		(4,254)				0001
Purchased Call/NFC/NFC261USC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	11/21/2025	Exercise		7,102,847	267.23	250,677	7,251	8,188	937			8,188		(6,227)				0001
Purchased Call/NFC/NFC261USP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	12/01/2025	Exercise		9,484,500	270.09	357,077	5,260	4,669	(592)			4,669		(2,102)				0001
Purchased Call/NFC/NFC261USQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	12/01/2025	Exercise		14,777,441	270.09	542,640	8,712	7,767	(945)			7,767		(3,418)				0001
Purchased Call/NFC/NFC261UST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	12/02/2025	Exercise		8,408,204	271	299,340	9,384	9,051	(333)			9,051		(7,204)				0001
Purchased Call/NFC/NFC2611VS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	12/08/2025	Exercise		16,203,327	272.3	566,567	23,912	18,701	(5,211)			18,701		(19,709)				0001
Purchased Call/AIM/AIM00004SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2031	11/21/2025	Exercise		101,408	2938.51	31,918		10,653	5,653			10,653		(5,003)				0001
Purchased Call/AIM/AIM00066B		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2032	06/24/2025	Expire		153,457	3012.79	10,328								11				0001
Purchased Call/AIM/AIM00066G		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2032	08/12/2025	Expire		242,288	3044.69	17,202								19				0001
Purchased Call/SBC/SBC0170S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2025	01/10/2025	Expire		811,926	240.41	19,923		(390)				(390)						0001
Purchased Call/SBC/SBC0173SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	05/27/2025	Expire		118,606	243.05	2,989		(1,161)				(1,161)						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC0177X84		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	02/28/2025	Exercise		105,172	244.08	2,682		968	(1,204)			968		(2,172)				0001
Purchased Call/SBC/SBC0177YS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	11/25/2025	Expire		470,888	247.23	11,961			(10,765)					(10,765)				0001
Purchased Call/SBC/SBC0177YSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	12/24/2025	Expire		676,852	238.71	17,260			(16,879)					(16,879)				0001
Purchased Call/SBC/SBC1175SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	08/12/2025	Expire		347,587	238.18	8,863								35				0001
Purchased Call/SBC/SBC1176S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Exercise		1,213,813	240.57	14,605	8,174	3,238	(4,936)			3,238		(8,110)				0001
Purchased Call/SBC/SBC1177S0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire		555,377	238.21	14,218								18				0001
Purchased Call/SBC/SBC1179SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire		202,156	233.19	5,175								14				0001
Purchased Call/SBC/SBC0171SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2028	11/13/2025	Exercise		97,536	247.51	47,263		1,655	(2,091)			1,655		(3,750)				0001
Purchased Call/SBC/SBC0172S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2028	09/24/2025	Exercise		134,132	242.97	19,583		4,499	(706)			4,499		(5,206)				0001
Purchased Call/SBC/SBC0173S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2031	07/18/2025	Exercise		56,321	243.55	21,054		2,576	(427)			2,576		(3,007)				0001
Purchased Call/SBC/SBC0172SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2032	01/24/2025	Expire		206,730	239.06	12,135								3				0001
Purchased Call/SBC/SBC1171S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2032	03/11/2025	Expire		238,794	240.94	14,187								11				0001
Purchased Call/SBC/SBC1173SW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2032	06/10/2025	Expire		85,988	236.82	5,151								5				0001
Purchased Call/SBC/SBC1176S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2032	08/26/2025	Expire		91,633	240.57	5,562								6				0001
Purchased Call/SBC/SBC0179S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2023	01/03/2025	01/07/2025	Exercise		1,043,753	227.89	38,939		47,883	47,765			47,883		(117)				0001
Purchased Call/SBC/SBC017ES8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2023	01/06/2025	01/08/2025	Exercise		1,717,828	229.2	60,197		67,614	67,198			67,614		(416)				0001
Purchased Call/SBC/SBC017ES9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2023	01/09/2025	01/10/2025	Exercise		3,229,397	229.35	115,767		119,811	118,455			119,811		(1,356)				0001
Purchased Call/SBC/SBC017ESA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	01/14/2025	Exercise		906,722	229.69	33,889		25,030	24,610			25,030		(420)				0001
Purchased Call/SBC/SBC017ESC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2023	01/10/2025	01/14/2025	Exercise		1,471,891	231.17	51,077		30,947	30,310			30,947		(638)				0001
Purchased Call/NFC/NFC2261US1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	11/17/2025	Exercise		14,757,789	270.25	550,002	7,568	6,419	(1,148)			6,419		(3,904)				0001
Purchased Call/SBC/SBC017ESK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	01/22/2025	Exercise		1,635,929	229.89	61,532		62,599	61,237			62,599		(1,362)				0001
Purchased Call/SBC/SBC017ESS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2023	01/30/2025	02/03/2025	Exercise		4,352,470	232.19	160,127		166,656	160,268			166,656		(6,388)				0001
Purchased Call/SBC/SBC017ESU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/04/2025	Exercise		2,441,056	233.81	90,208		71,519	67,784			71,519		(3,735)				0001
Purchased Call/SBC/SBC017ESV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2023	01/31/2025	01/30/2025	Exercise		2,308,626	234.98	74,040		55,727	52,648			55,727		(3,079)				0001
Purchased Call/SBC/SBC017ESZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	01/22/2025	Exercise		1,924,738	233.86	64,401		57,698	54,408			57,698		(3,290)				0001
Purchased Call/SBC/SBC017FS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	01/16/2025	Exercise		2,501,838	234.02	85,360		90,492	85,322			90,492		(5,170)				0001
Purchased Call/SBC/SBC017FS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/19/2025	Exercise		493,758	233.5	15,272		19,406	18,470			19,406		(936)				0001
Purchased Call/SBC/SBC017FS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	02/18/2025	Exercise		1,992,749	231.89	66,258		86,883	82,230			86,883		(4,653)				0001
Purchased Call/SBC/SBC017FSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2023	02/24/2025	02/26/2025	Exercise		1,293,647	231.4	44,471		60,212	56,901			60,212		(3,311)				0001
Purchased Call/SBC/SBC017FSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2023	02/28/2025	03/04/2025	Exercise		1,662,617	231.3	59,725		83,927	79,139			83,927		(4,788)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017F9K		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2023	03/03/2025	03/05/2025	Exercise		3,586,154	232.29	109,780		154,649	145,243			154,649		(9,406)				0001
Purchased Call/SBC/SBC017F9Y		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2023	03/20/2025	01/27/2025	Exercise		5,967,941	229.42	218,925		241,205	217,733			241,205		(23,472)				0001
Purchased Call/SBC/SBC017GS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	03/14/2025	Exercise		994,836	230.51	32,167		35,042	31,547			35,042		(3,495)				0001
Purchased Call/SBC/SBC017GS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2023	03/21/2025	03/14/2025	Exercise		4,560,016	229.77	160,634		175,910	158,297			175,910		(17,613)				0001
Purchased Call/SBC/SBC017GS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2023	03/24/2025	03/26/2025	Exercise		996,364	229.81	34,609		44,807	40,895			44,807		(3,912)				0001
Purchased Call/SBC/SBC017GS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2023	03/27/2025	03/31/2025	Exercise		1,775,134	229.82	60,864		80,066	72,959			80,066		(7,107)				0001
Purchased Call/SBC/SBC017GS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	03/17/2025	Exercise		2,874,438	229.6	106,412		109,713	97,097			109,713		(12,616)				0001
Purchased Call/SBC/SBC017GSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2023	03/31/2025	04/02/2025	Exercise		1,988,070	231.97	68,055		60,610	52,265			60,610		(8,345)				0001
Purchased Call/SBC/SBC017GSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	04/07/2025	Exercise		3,346,864	231.87	114,753		66,198	51,696			66,198		(14,502)				0001
Purchased Call/NFC/NFC2611VSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	12/10/2025	Exercise		13,092,815	272.71	458,535	20,094	16,151	(3,942)			16,151		(18,969)				0001
Purchased Call/NFC/NFC2611VSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2026	12/11/2025	Exercise		12,012,780	273.16	416,488	19,885	16,070	(3,815)			16,070		(18,795)				0001
Purchased Call/NFC/NFC2611VSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2025	12/11/2026	12/15/2025	Exercise		15,234,788	272.23	564,306	3,661	3,355	(306)			3,355		688				0001
Purchased Call/NFC/NFC2611VSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2026	12/16/2025	Exercise		7,337,559	268.06	261,150	10,306	9,822	(484)			9,822		(8,297)				0001
Purchased Call/NFC/NFC2611VSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2026	12/23/2025	Exercise		9,039,859	268.92	333,877	5,271	5,479	208			5,479		(2,632)				0001
Purchased Call/NFC/NFC2611WSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	12/24/2025	Expire		11,689,158	269.6	453,020								1,899				0001
Purchased Call/NFC/NFC2611WSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	01/02/2026	Expire		11,254,636	267.99	415,453								897				0001
Purchased Call/NFC/NFC2611WSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	12/18/2025	Exercise		9,534,448	267.66	328,464	17,690	19,401	1,711			19,401		(16,536)				0001
Purchased Call/NFC/NFC2611WS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	12/29/2025	Expire		2,302,008	271.05	84,973								654				0001
Purchased Call/NFC/NFC2611WSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	01/05/2026	Expire		3,588,266	264.04	138,148												0001
Purchased Call/NFC/NFC161CSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/18/2023	01/16/2025	01/21/2025	Exercise		3,414,912	225.61	143,563		654,854	651,889			654,854		(2,965)				0001
Purchased Call/NFC/NFC161CSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2023	01/13/2025	01/15/2025	Exercise		4,253,743	225.61	187,680		770,106	766,997			770,106		(3,109)				0001
Purchased Call/NFC/NFC161CSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2025	01/22/2025	Exercise		5,599,536	225.71	236,937		1,132,800	1,127,584			1,132,800		(5,215)				0001
Purchased Call/NFC/NFC161CSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	01/22/2025	Exercise		4,690,617	223.76	213,557		998,070	993,357			998,070		(4,713)				0001
Purchased Call/NFC/NFC161CSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	01/22/2025	Exercise		5,890,819	222.16	291,732		1,304,902	1,298,454			1,304,902		(6,448)				0001
Purchased Call/SBC/SBC017GSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2023	04/10/2025	04/14/2025	Exercise		2,051,964	231.43	70,014		31,085	21,427			31,085		(9,658)				0001
Purchased Call/SBC/SBC017GSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/15/2025	Exercise		2,143,029	230.86	79,448		39,064	28,102			39,064		(10,961)				0001
Purchased Call/SBC/SBC017GSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	01/27/2025	Exercise		4,211,736	232.23	140,733		53,292	32,706			53,292		(20,586)				0001
Purchased Call/SBC/SBC017GSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2023	04/17/2025	04/21/2025	Exercise		2,194,160	232.26	74,516		27,001	16,129			27,001		(10,871)				0001
Purchased Call/SBC/SBC017GSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2023	04/17/2025	01/15/2025	Exercise		1,854,757	231.54	64,107		29,949	20,540			29,949		(9,409)				0001
Purchased Call/SBC/SBC017GSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2025	04/28/2025	Exercise		3,544,454	231.47	114,812		61,251	43,418			61,251		(17,833)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017GST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	04/29/2025	Exercise		1,036,029	230.11	41,661		24,632	17,827			24,632		(6,805)				0001
Purchased Call/SBC/SBC017GSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2023	05/01/2025	02/18/2025	Exercise		3,963,940	232.31	130,564		59,170	37,573			59,170		(21,596)				0001
Purchased Call/SBC/SBC017HS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2023	05/05/2025	04/08/2025	Exercise		1,951,599	231.66	68,670		36,000	24,260			36,000		(11,740)				0001
Purchased Call/SBC/SBC017HS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2023	05/09/2025	01/22/2025	Exercise		1,689,247	232.01	57,811		27,640	17,419			27,640		(10,221)				0001
Purchased Call/SBC/SBC017HS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2023	05/15/2025	03/06/2025	Exercise		4,416,378	232.12	151,757		82,590	54,628			82,590		(27,962)				0001
Purchased Call/SBC/SBC017HSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2023	05/19/2025	02/21/2025	Exercise		1,912,858	233.62	66,076		27,316	14,756			27,316		(12,560)				0001
Purchased Call/SBC/SBC017HSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2023	05/22/2025	04/08/2025	Exercise		3,151,753	233.64	101,755		32,661	12,946			32,661		(19,715)				0001
Purchased Call/SBC/SBC017HSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	05/27/2025	Exercise		1,046,964	232.19	35,842		17,344	10,310			17,344		(7,033)				0001
Purchased Call/SBC/SBC017HSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	03/14/2025	Exercise		1,692,369	232.03	62,234		29,716	17,112			29,716		(12,604)				0001
Purchased Call/SBC/SBC017HSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2023	05/23/2025	01/22/2025	Exercise		2,072,356	233.01	72,890		27,684	13,256			27,684		(14,428)				0001
Purchased Call/SBC/SBC017HSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2023	06/02/2025	03/05/2025	Exercise		1,944,056	234.72	66,772		17,183	3,199			17,183		(13,984)				0001
Purchased Call/SBC/SBC017HSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	06/10/2025	Exercise		1,278,850	235.22	44,745		8,711	(917)			8,711		(9,628)				0001
Purchased Call/SBC/SBC017HSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2023	06/09/2025	06/11/2025	Exercise		1,803,585	235.44	64,271		10,752	(3,324)			10,752		(14,076)				0001
Purchased Call/SBC/SBC017HSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	06/17/2025	Expire		4,072,811	236.67	145,723			(32,822)					(32,822)				0001
Purchased Call/SBC/SBC017HSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	06/24/2025	Expire		3,403,154	236.86	114,879			(26,868)					(26,868)				0001
Purchased Call/SBC/SBC017HSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2023	06/18/2025	03/31/2025	Exercise		1,198,936	237.29	39,309		732	(8,364)			732		(9,096)				0001
Purchased Call/SBC/SBC017IS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	06/24/2025	Expire		1,419,706	236.58	48,847			(11,454)					(11,454)				0001
Purchased Call/SBC/SBC017IS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2023	06/26/2025	06/30/2025	Exercise		2,569,492	236.16	91,672		12,089	(10,074)			12,089		(22,164)				0001
Purchased Call/SBC/SBC017IS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	02/11/2025	Exercise		2,528,862	236.67	89,719		12,972	(8,932)			12,972		(21,904)				0001
Purchased Call/SBC/SBC017IS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	02/18/2025	Exercise		3,139,202	236.84	108,359		15,648	(10,751)			15,648		(26,400)				0001
Purchased Call/SBC/SBC017ISC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	07/07/2025	Exercise		2,567,666	238.06	84,856		9,685	(11,687)			9,685		(21,372)				0001
Purchased Call/SBC/SBC017ISD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	04/10/2025	Exercise		2,770,840	237	93,987		22,821	(954)			22,821		(23,775)				0001
Purchased Call/SBC/SBC017ISG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	01/27/2025	Exercise		3,414,931	236.89	117,887		19,346	(11,016)			19,346		(30,362)				0001
Purchased Call/SBC/SBC017ISH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	02/11/2025	Exercise		333,623	236.89	11,410		6,378	3,420			6,378		(2,958)				0001
Purchased Call/SBC/SBC017ISP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	02/11/2025	Exercise		1,261,738	238.72	43,278		3,216	(8,420)			3,216		(11,636)				0001
Purchased Call/SBC/SBC017ISR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2023	07/17/2025	07/21/2025	Expire		5,556,981	238.73	198,702			(53,833)					(53,833)				0001
Purchased Call/SBC/SBC017ISS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	04/03/2025	Exercise		1,625,657	239.41	56,090		2,886	(12,402)			2,886		(15,288)				0001
Purchased Call/SBC/SBC017IST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	01/06/2025	Exercise		1,670,723	239.52	57,259		3,841	(11,771)			3,841		(15,613)				0001
Purchased Call/SBC/SBC017ISU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	02/20/2025	Exercise		3,037,223	239.59	102,734		5,057	(23,037)			5,057		(28,094)				0001
Purchased Call/SBC/SBC017JS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	01/06/2025	Exercise		6,120,006	240.43	206,345		2,987	(55,232)			2,987		(58,220)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017JS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	07/29/2025	Expire		846,602	240.05	29,064			(8,221)					(8,221)				0001
Purchased Call/SBC/SBC017JS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	03/11/2025	Exercise		1,829,699	240.84	62,576		761	(17,204)			761		(17,965)				0001
Purchased Call/SBC/SBC017JS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	03/14/2025	Exercise		2,795,227	239.82	92,216		1,806	(25,301)			1,806		(27,107)				0001
Purchased Call/SBC/SBC017JSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2023	08/07/2025	04/02/2025	Exercise		3,375,039	240.06	108,924		1,464	(32,614)			1,464		(34,078)				0001
Purchased Call/SBC/SBC017JSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	03/14/2025	Exercise		3,814,194	238.96	129,925		1,437	(37,746)			1,437		(39,184)				0001
Purchased Call/SBC/SBC017JSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	01/22/2025	Exercise		4,733,922	237.2	158,603		43,334	(5,989)			43,334		(49,324)				0001
Purchased Call/SBC/SBC017JSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	01/07/2025	Exercise		2,227,126	237.71	73,331		17,767	(5,006)			17,767		(22,772)				0001
Purchased Call/NDX/NDX02129K		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/12/2025	06/27/2025	06/16/2025	Expire		109,500,000	20810		160,550		(160,550)					(160,550)				0001
Purchased Call/NDX/NDX0213SU		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/30/2025	01/07/2026	01/02/2026	Expire		98,000,000	24698.68	117,600								14,700				0001
Purchased Call/NFC/NFC161CS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	01/07/2025	Exercise		4,405,408	216.72	230,521		1,099,128	1,098,490			1,099,128		(638)				0001
Purchased Call/NFC/NFC161CS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025	01/09/2025	Exercise		907,828	219.97	42,324		205,005	204,655			205,005		(349)				0001
Purchased Call/NFC/NFC161CSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025	01/14/2025	Exercise		4,977,680	221.9	243,560		1,011,309	1,008,291			1,011,309		(3,018)				0001
Purchased Call/NFC/NFC161CSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2023	01/10/2025	01/14/2025	Exercise		4,054,168	224.7	185,278		762,897	760,589			762,897		(2,308)				0001
Purchased Call/SBC/SBC017JSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	02/12/2025	Exercise		3,534,190	236.57	120,087		43,078	5,605			43,078		(37,473)				0001
Purchased Call/SBC/SBC017JSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	01/06/2025	Exercise		3,495,427	236.81	117,157		54,717	17,153			54,717		(37,564)				0001
Purchased Call/SBC/SBC017KS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	06/11/2025	Exercise		2,290,290	236.09	81,573		42,807	16,697			42,807		(26,110)				0001
Purchased Call/SBC/SBC017KS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	01/22/2025	Exercise		4,203,482	236.04	145,142		80,674	33,980			80,674		(46,694)				0001
Purchased Call/SBC/SBC017KS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	05/02/2025	Exercise		1,094,679	236.34	37,329		16,590	4,403			16,590		(12,187)				0001
Purchased Call/SBC/SBC017KS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2023	08/28/2025	02/18/2025	Exercise		2,932,666	236.96	107,354		36,071	812			36,071		(35,259)				0001
Purchased Call/SBC/SBC017KS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	05/12/2025	Exercise		3,213,918	238.12	108,911		26,661	(9,316)			26,661		(35,977)				0001
Purchased Call/SBC/SBC017KS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	04/07/2025	Exercise		3,481,473	238.21	118,054		27,565	(11,451)			27,565		(39,016)				0001
Purchased Call/SBC/SBC017KS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	02/11/2025	Exercise		4,459,490	238.01	150,603		41,948	(8,023)			41,948		(49,971)				0001
Purchased Call/SBC/SBC017KSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	02/06/2025	Exercise		6,129,335	238.05	198,832		53,696	(12,421)			53,696		(66,118)				0001
Purchased Call/SBC/SBC017KSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	02/21/2025	Exercise		3,817,439	237.13	128,730		58,035	14,366			58,035		(43,669)				0001
Purchased Call/SBC/SBC017KSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	04/08/2025	Exercise		1,127,243	236.95	38,276		17,633	4,582			17,633		(13,050)				0001
Purchased Call/SBC/SBC017KSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	04/10/2025	Exercise		1,594,395	236.94	54,528		18,685	(164)			18,685		(18,849)				0001
Purchased Call/NFC/NFC161DS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	01/28/2025	Exercise		2,714,982	228.08	124,838		545,064	541,105			545,064		(3,959)				0001
Purchased Call/NFC/NFC161DS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2025	01/31/2025	Exercise		3,884,374	229.39	181,062		669,363	662,289			669,363		(7,074)				0001
Purchased Call/NFC/NFC161DS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025	01/30/2025	Exercise		2,071,287	229.39	92,396		359,654	356,227			359,654		(3,427)				0001
Purchased Call/NFC/NFC161DSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2023	02/04/2025	02/06/2025	Exercise		1,183,095	232.91	52,841		187,646	185,175			187,646		(2,471)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161DSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	02/05/2025	Exercise		2,718,300	232.91	120,371		412,026	406,556			412,026		(5,470)				0001
Purchased Call/NFC/NFC161DSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025	01/14/2025	Exercise		4,805,157	233.37	207,091		735,224	724,667			735,224		(10,557)				0001
Purchased Call/NFC/NFC161ES6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	02/12/2025	Exercise		5,287,921	234.25	224,838		927,733	914,096			927,733		(13,637)				0001
Purchased Call/NFC/NFC161ES8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025	01/24/2025	Exercise		4,667,767	232.16	199,035		868,844	856,724			868,844		(12,120)				0001
Purchased Call/NFC/NFC161CSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/20/2023	01/21/2025	01/09/2025	Exercise		1,277,304	226.18	58,039		259,552	257,945			259,552		(1,607)				0001
Purchased Call/NFC/NFC161DSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	01/24/2025	Exercise		3,541,361	229.39	153,868		586,366	580,857			586,366		(5,508)				0001
Purchased Call/NFC/NFC161ES4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2023	02/12/2025	02/14/2025	Exercise		3,414,564	231.81	162,792		573,740	564,325			573,740		(9,415)				0001
Purchased Call/NFC/NFC161ESB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025	01/08/2025	Exercise		2,549,715	231.07	108,926		495,572	488,234			495,572		(7,338)				0001
Purchased Call/NFC/NFC161ESO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2025	02/05/2025	Exercise		3,639,893	227.15	174,092		561,416	547,390			561,416		(14,027)				0001
Purchased Call/NFC/NFC161ESR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025	03/03/2025	Exercise		2,763,289	227.91	121,087		344,357	334,846			344,357		(9,512)				0001
Purchased Call/NFC/NFC161ESII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	01/24/2025	Exercise		5,237,748	226.6	262,470		749,608	728,486			749,608		(21,122)				0001
Purchased Call/NFC/NFC161FSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	01/06/2025	Exercise		5,134,349	226.82	227,685		626,520	606,075			626,520		(20,446)				0001
Purchased Call/NFC/NFC161FSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	03/12/2025	Exercise		2,993,102	224.79	145,407		342,039	328,412			342,039		(13,627)				0001
Purchased Call/SBC/SBC017KSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	01/22/2025	Exercise		6,682,113	237.29	234,372		88,607	6,638			88,607		(81,969)				0001
Purchased Call/SBC/SBC017KSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	02/18/2025	Exercise		5,089,966	238.38	169,335		43,759	(15,607)			43,759		(59,366)				0001
Purchased Call/SBC/SBC017KSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	03/11/2025	Exercise		4,528,959	237.47	153,252		58,927	4,682			58,927		(54,245)				0001
Purchased Call/SBC/SBC017KST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	01/21/2025	Exercise		1,973,813	237.3	63,986		13,172	(9,772)			13,172		(22,944)				0001
Purchased Call/SBC/SBC017KSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2023	09/18/2025	04/08/2025	Exercise		2,024,671	237.4	67,671		17,069	(7,117)			17,069		(24,186)				0001
Purchased Call/SBC/SBC017KSII		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	01/28/2025	Exercise		2,624,804	235.13	87,793		43,105	11,466			43,105		(31,639)				0001
Purchased Call/SBC/SBC017KSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	02/18/2025	Exercise		1,877,155	234.76	63,823		32,730	9,498			32,730		(23,232)				0001
Purchased Call/SBC/SBC017KSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	03/31/2025	Exercise		1,637,891	234.76	55,852		20,590	210			20,590		(20,379)				0001
Purchased Call/SBC/SBC017LS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	01/07/2025	Exercise		4,946,483	233.83	171,609		74,348	10,980			74,348		(63,368)				0001
Purchased Call/SBC/SBC017LS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	01/27/2025	Exercise		5,604,366	233.65	191,469		85,592	14,910			85,592		(70,682)				0001
Purchased Call/SBC/SBC017LS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	01/07/2025	Exercise		4,876,958	234.37	163,525		68,192	7,707			68,192		(60,486)				0001
Purchased Call/SBC/SBC017LS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	02/06/2025	Exercise		3,373,416	233.91	112,352		60,203	18,284			60,203		(41,919)				0001
Purchased Call/SBC/SBC017LS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	04/16/2025	Exercise		3,821,091	232.47	131,821		89,848	39,832			89,848		(50,016)				0001
Purchased Call/SBC/SBC017LSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	01/14/2025	Exercise		8,687,564	233.17	292,183		183,144	72,205			183,144		(110,939)				0001
Purchased Call/NFC/NFC161ESC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025	02/20/2025	Exercise		759,730	231.07	34,416		147,854	145,582			147,854		(2,272)				0001
Purchased Call/NFC/NFC161FS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2025	03/07/2025	Exercise		5,519,903	231.22	231,931		609,916	589,813			609,916		(20,103)				0001
Purchased Call/NFC/NFC161FS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	02/26/2025	Exercise		4,130,743	228.99	183,389		461,225	444,819			461,225		(16,406)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161FSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	01/24/2025	Exercise		7,652,377	229.77	334,843		820,384	790,303			820,384		(30,081)				0001
Purchased Call/NFC/NFC161FSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2023	03/13/2025	02/13/2025	Exercise		7,504,725	225.8	393,994		790,917	752,343			790,917		(38,574)				0001
Purchased Call/NFC/NFC161FSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	01/21/2025	Exercise		5,862,696	228.9	287,859		589,529	560,952			589,529		(28,577)				0001
Purchased Call/NFC/NFC161FSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2025	02/10/2025	Exercise		3,269,661	231.26	152,354		303,927	288,188			303,927		(15,739)				0001
Purchased Call/NFC/NFC161GS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	03/25/2025	Exercise		4,496,059	233.82	206,071		356,593	334,099			356,593		(22,494)				0001
Purchased Call/NFC/NFC161GS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025	03/18/2025	Exercise		1,822,731	234.08	81,272		172,255	162,972			172,255		(9,283)				0001
Purchased Call/NFC/NFC161GSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2023	03/27/2025	03/31/2025	Exercise		3,680,050	233.36	173,050		299,405	279,151			299,405		(20,254)				0001
Purchased Call/NFC/NFC161GSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	03/06/2025	Exercise		5,141,642	235.78	245,297		269,438	240,276			269,438		(29,162)				0001
Purchased Call/NFC/NFC161GSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025	04/04/2025	Exercise		3,840,716	238.04	167,852		181,811	160,804			181,811		(21,008)				0001
Purchased Call/NFC/NFC161GSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2023	03/31/2025	04/02/2025	Exercise		3,286,883	238.04	145,664		130,949	113,096			130,949		(17,853)				0001
Purchased Call/NFC/NFC161HSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2023	04/25/2025	04/29/2025	Exercise		4,166,004	231.82	224,167		258,267	223,010			258,267		(35,257)				0001
Purchased Call/NFC/NFC1611S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	04/29/2025	Exercise		3,429,019	236.74	161,798		136,897	111,414			136,897		(25,484)				0001
Purchased Call/NFC/NFC1611SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	05/06/2025	Exercise		3,909,569	235.66	174,278		230,086	201,051			230,086		(29,035)				0001
Purchased Call/NFC/NFC1611SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2025	03/21/2025	Exercise		4,022,510	237.64	183,121		185,412	153,645			185,412		(31,767)				0001
Purchased Call/NFC/NFC1611SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2025	01/29/2025	Exercise		2,746,281	237.64	127,721		135,757	113,939			135,757		(21,818)				0001
Purchased Call/NFC/NFC1611SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025	03/14/2025	Exercise		4,099,416	238.97	192,716		188,550	154,546			188,550		(34,004)				0001
Purchased Call/NFC/NFC1611ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	05/13/2025	Exercise		3,628,059	239.65	165,963		155,780	126,428			155,780		(29,352)				0001
Purchased Call/SBC/SBC017LSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	03/19/2025	Exercise		2,490,189	232.49	86,758		61,430	28,438			61,430		(32,992)				0001
Purchased Call/SBC/SBC017LSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	01/14/2025	Exercise		2,272,012	233.19	77,476		41,392	11,659			41,392		(29,733)				0001
Purchased Call/SBC/SBC017LSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	03/31/2025	Exercise		3,945,474	234.26	133,128		27,303	(24,274)			27,303		(51,577)				0001
Purchased Call/SBC/SBC017LSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	10/15/2025	Exercise		3,902,404	234.4	124,807		32,602	(15,927)			32,602		(48,529)				0001
Purchased Call/SBC/SBC017LSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	01/07/2025	Exercise		2,913,923	233.29	98,474		36,172	(2,168)			36,172		(38,340)				0001
Purchased Call/SBC/SBC017LSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	02/11/2025	Exercise		4,866,503	233.16	172,153		68,507	964			68,507		(67,543)				0001
Purchased Call/SBC/SBC017LSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	02/21/2025	Exercise		6,523,949	233.17	217,528		142,563	56,122			142,563		(86,441)				0001
Purchased Call/SBC/SBC017LSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	01/27/2025	Exercise		1,620,844	232.17	52,998		42,715	21,569			42,715		(21,145)				0001
Purchased Call/SBC/SBC017LSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	06/05/2025	Exercise		2,167,827	231.16	71,086		76,319	47,728			76,319		(28,591)				0001
Purchased Call/SBC/SBC017LSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	03/11/2025	Exercise		4,757,503	230.61	172,114		171,469	101,697			171,469		(69,771)				0001
Purchased Call/SBC/SBC017LSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	05/06/2025	Exercise		4,034,888	231.58	138,209		123,019	65,592			123,019		(57,427)				0001
Purchased Call/SBC/SBC017LSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	02/18/2025	Exercise		6,895,452	229.67	235,011		271,390	175,599			271,390		(95,792)				0001
Purchased Call/SBC/SBC017MS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	06/05/2025	Exercise		2,505,345	229.71	83,387		95,450	61,382			95,450		(34,068)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017MS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	09/12/2025	Exercise		1,008,757	229.08	35,777		27,646	12,855			27,646		(14,791)				0001
Purchased Call/SBC/SBC017MS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	01/21/2025	Exercise		972,322	229.08	33,156		38,876	25,212			38,876		(13,663)				0001
Purchased Call/NFC/NFC161FST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025	03/21/2025	Exercise		3,204,252	231.26	153,786		287,453	271,171			287,453		(16,282)				0001
Purchased Call/NFC/NFC161JS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2023	05/15/2025	05/19/2025	Exercise		3,984,968	239.96	185,525		242,946	208,773			242,946		(34,173)				0001
Purchased Call/NFC/NFC161JS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	01/21/2025	Exercise		3,745,244	245.93	166,000		137,753	106,793			137,753		(30,960)				0001
Purchased Call/NFC/NFC161JS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	02/27/2025	Exercise		5,461,528	243.3	267,519		259,506	209,637			259,506		(49,869)				0001
Purchased Call/NFC/NFC161JSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	02/13/2025	Exercise		4,456,705	246.79	204,886		65,136	24,902			65,136		(40,234)				0001
Purchased Call/NFC/NFC161JSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	02/14/2025	Exercise		5,690,731	247.99	263,442		114,833	60,653			114,833		(54,180)				0001
Purchased Call/NFC/NFC161JSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2023	05/29/2025	02/14/2025	Exercise		3,620,010	248.27	160,883		75,527	42,744			75,527		(32,783)				0001
Purchased Call/NFC/NFC2261CSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2025	03/31/2025	Exercise		3,381,378	265.76	127,816		36,718	(78,422)			36,718		(115,140)				0001
Purchased Call/NFC/NFC161HSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	01/15/2025	Exercise		2,713,261	236.61	124,942		85,074	67,354			85,074		(17,720)				0001
Purchased Call/NFC/NFC161HSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	01/31/2025	Exercise		1,289,636	236.61	59,452		41,062	32,569			41,062		(8,493)				0001
Purchased Call/NFC/NFC161IS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2025	02/06/2025	Exercise		4,311,742	237.86	187,156		169,811	139,193			169,811		(30,618)				0001
Purchased Call/NFC/NFC161IS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025	05/01/2025	Exercise		752,654	237.86	34,357		28,273	22,699			28,273		(5,574)				0001
Purchased Call/NFC/NFC1611SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	05/06/2025	Exercise		5,403,877	234.25	250,695		352,470	310,719			352,470		(41,751)				0001
Purchased Call/NFC/NFC161JS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025	05/08/2025	Exercise		1,563,284	248.27	69,134		32,473	18,588			32,473		(13,885)				0001
Purchased Call/NFC/NFC161KSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2023	06/12/2025	02/10/2025	Exercise		9,373,559	250.63	437,781		262,602	164,921			262,602		(97,681)				0001
Purchased Call/NFC/NFC161KST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2025	01/31/2025	Exercise		5,157,406	252.53	215,923		57,414	7,397			57,414		(50,017)				0001
Purchased Call/NFC/NFC161LS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	01/09/2025	Exercise		4,518,402	249.43	209,747		89,177	40,065			89,177		(49,112)				0001
Purchased Call/NFC/NFC161LS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2025	02/12/2025	Exercise		3,335,998	249.59	155,718		136,364	98,836			136,364		(37,528)				0001
Purchased Call/NFC/NFC161LSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2023	06/26/2025	03/05/2025	Exercise		4,681,419	247.24	234,633		274,939	218,173			274,939		(56,766)				0001
Purchased Call/NFC/NFC161LSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	07/01/2025	Exercise		4,382,199	250.09	200,628		218,844	170,003			218,844		(48,841)				0001
Purchased Call/SBC/SBC017MS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	01/21/2025	Exercise		3,753,817	229.08	136,031		165,146	109,115			165,146		(56,032)				0001
Purchased Call/SBC/SBC017MS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2023	10/30/2025	05/14/2025	Exercise		3,160,635	230.09	114,491		51,238	3,704			51,238		(47,535)				0001
Purchased Call/SBC/SBC017MS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	01/07/2025	Exercise		7,924,377	231.31	290,996		111,460	(10,060)			111,460		(121,519)				0001
Purchased Call/SBC/SBC017MS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	01/22/2025	Exercise		1,624,008	232.97	57,784		5,657	(18,515)			5,657		(24,172)				0001
Purchased Call/SBC/SBC017MSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	02/11/2025	Exercise		2,906,123	233.98	97,626		3,759	(37,408)			3,759		(41,166)				0001
Purchased Call/SBC/SBC017MSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2023	11/06/2025	02/11/2025	Exercise		2,853,533	233.64	95,326		2,506	(37,962)			2,506		(40,469)				0001
Purchased Call/SBC/SBC017MSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	01/27/2025	Exercise		9,990,284	233.33	341,074		13,222	(132,450)			13,222		(145,672)				0001
Purchased Call/SBC/SBC017MSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	03/14/2025	Exercise		5,456,394	233.79	191,170		4,263	(78,201)			4,263		(82,463)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017MSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	02/11/2025	Exercise		2,974,009	236.04	105,333		7,487	(39,476)			7,487		(46,963)				0001
Purchased Call/SBC/SBC017MSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	03/14/2025	Exercise		1,487,919	236.04	51,036		9,384	(13,159)			9,384		(22,542)				0001
Purchased Call/SBC/SBC017MSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2023	11/20/2025	02/24/2025	Exercise		2,450,105	236.38	84,408		5,041	(32,505)			5,041		(37,546)				0001
Purchased Call/SBC/SBC017MSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	04/25/2025	Exercise		1,538,829	236.38	54,077		737	(23,587)			737		(24,324)				0001
Purchased Call/SBC/SBC017MSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	01/27/2025	Exercise		6,407,358	236.75	219,374		11,623	(86,456)			11,623		(98,079)				0001
Purchased Call/SBC/SBC017MSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2023	11/26/2025	02/04/2025	Exercise		799,179	236.88	31,576		4,667	(11,015)			4,667		(15,682)				0001
Purchased Call/SBC/SBC017MSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2023	11/26/2025	03/31/2025	Exercise		3,935,708	236.56	136,089		1,925	(59,676)			1,925		(61,601)				0001
Purchased Call/SBC/SBC017NS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	03/14/2025	Exercise		4,027,784	236.72	139,336		2,227	(61,338)			2,227		(63,564)				0001
Purchased Call/SBC/SBC017NS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	01/07/2025	Exercise		6,613,260	236.64	234,420		7,389	(100,633)			7,389		(108,022)				0001
Purchased Call/SBC/SBC017NS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	02/18/2025	Exercise		2,652,134	237.16	91,741		2,779	(39,153)			2,779		(41,932)				0001
Purchased Call/NFC/NFC161LS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	06/24/2025	Exercise		3,451,252	251.57	147,945		33,808	(944)			33,808		(34,752)				0001
Purchased Call/NFC/NFC161LSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2025	05/30/2025	Exercise		2,514,981	252.92	113,054		103,458	75,124			103,458		(28,334)				0001
Purchased Call/NFC/NFC161LSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	02/20/2025	Exercise		6,030,837	253.2	265,475		304,030	237,073			304,030		(66,958)				0001
Purchased Call/NFC/NFC161LSII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2025	07/10/2025	Exercise		1,626,201	250.4	73,992		87,763	68,655			87,763		(19,108)				0001
Purchased Call/NFC/NFC161MS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2023	07/11/2025	02/04/2025	Exercise		5,421,125	254.45	257,708		220,853	152,855			220,853		(67,998)				0001
Purchased Call/NFC/NFC161MSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	01/24/2025	Exercise		5,958,522	260.28	234,791		184,093	119,431			184,093		(64,663)				0001
Purchased Call/NFC/NFC161MSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2025	02/27/2025	Exercise		1,899,657	254.05	86,889		105,560	81,447			105,560		(24,113)				0001
Purchased Call/NFC/NFC161MST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2025	01/16/2025	Exercise		3,931,823	254.3	168,518		238,358	188,456			238,358		(49,902)				0001
Purchased Call/NFC/NFC161MSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/27/2023	07/25/2025	03/05/2025	Exercise		4,370,005	255.96	178,905		251,239	194,770			251,239		(56,470)				0001
Purchased Call/SBC/SBC017NS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	03/12/2025	Exercise		2,511,118	237.68	87,303		7,885	(32,603)			7,885		(40,488)				0001
Purchased Call/SBC/SBC017NS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	03/11/2025	Exercise		4,100,939	237.68	137,567		2,797	(61,139)			2,797		(63,936)				0001
Purchased Call/SBC/SBC017NS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	01/21/2025	Exercise		2,528,729	236.51	87,986		2,401	(38,520)			2,401		(40,921)				0001
Purchased Call/SBC/SBC017NS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	01/27/2025	Exercise		1,979,295	237.01	69,445		5,419	(27,267)			5,419		(32,687)				0001
Purchased Call/SBC/SBC017NSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	01/27/2025	Exercise		1,830,723	237.14	62,977		4,001	(25,584)			4,001		(29,585)				0001
Purchased Call/SBC/SBC017NSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	04/08/2025	Exercise		3,280,521	237.14	118,219		2,819	(53,474)			2,819		(56,293)				0001
Purchased Call/SBC/SBC017NSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	04/01/2025	Exercise		2,425,992	237.88	91,200		3,906	(39,439)			3,906		(43,345)				0001
Purchased Call/SBC/SBC017NSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	02/18/2025	Exercise		9,760,238	239.49	341,445		4,521	(158,397)			4,521		(162,918)				0001
Purchased Call/SBC/SBC017NSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	05/22/2025	Exercise		1,639,881	239.22	56,740		816	(26,385)			816		(27,201)				0001
Purchased Call/SBC/SBC017NSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	04/10/2025	Exercise		9,348,801	239.22	330,875		1,999	(156,740)			1,999		(158,739)				0001
Purchased Call/SBC/SBC017NSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	01/15/2025	Exercise		3,448,789	239.22	120,150		6,829	(50,872)			6,829		(57,701)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017NSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2023	12/18/2025	06/05/2025	Exercise		3,102,312	239.79	111,523		639	(53,378)			639		(54,017)				0001
Purchased Call/SBC/SBC017NSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	01/08/2025	Exercise		3,000,981	240.47	102,865		17,338	(32,490)			17,338		(49,828)				0001
Purchased Call/SBC/SBC017NSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	01/10/2025	Exercise		5,659,408	240.26	196,381		25,171	(70,993)			25,171		(96,165)				0001
Purchased Call/SBC/SBC017NSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	01/22/2025	Exercise		3,705,428	240.26	131,385		1,873	(62,490)			1,873		(64,363)				0001
Purchased Call/SBC/SBC017NSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	03/05/2025	Exercise		4,637,372	240.68	162,673		2,653	(77,987)			2,653		(80,641)				0001
Purchased Call/SBC/SBC017NSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	01/22/2025	Exercise		6,299,367	241.08	214,467		10,513	(95,965)			10,513		(106,478)				0001
Purchased Call/NFC/NFC1611MSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2025	07/17/2025	Exercise		1,516,596	257.6	68,227		49,169	30,887			49,169		(18,282)				0001
Purchased Call/NFC/NFC1611MSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2025	03/06/2025	Exercise		3,451,961	257.6	163,026		116,403	72,452			116,403		(43,951)				0001
Purchased Call/NFC/NFC1611NS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/28/2023	07/28/2025	02/26/2025	Exercise		3,409,315	258.09	153,805		178,884	134,839			178,884		(44,045)				0001
Purchased Call/NFC/NFC1611NS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/28/2023	07/25/2025	04/04/2025	Exercise		4,713,036	255.47	214,516		277,674	212,450			277,674		(65,224)				0001
Purchased Call/SBC/SBC017NSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	01/07/2025	Exercise		5,444,647	240.48	186,349		2,906	(90,181)			2,906		(93,086)				0001
Purchased Call/SBC/SBC0170S0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	01/14/2025	Exercise		796,587	239.43	267,460		11,356	(2,500)			11,356		(14,237)				0001
Purchased Call/SBC/SBC0170S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	01/17/2025	Exercise		294,159	239.31	201,730		4,960	(163)			4,960		(5,468)				0001
Purchased Call/SBC/SBC0170S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	05/07/2025	Exercise		54,004	239.49	77,789		750	(199)			750		(1,145)				0001
Purchased Call/SBC/SBC0170S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	01/17/2025	Exercise		394,424	239.49	103,109		6,317	(609)			6,317		(7,128)				0001
Purchased Call/SBC/SBC0170S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	02/18/2025	Exercise		71,300	239.49	42,381		1,886	631			1,886		(1,357)				0001
Purchased Call/SBC/SBC0170S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2026	04/11/2025	Exercise		84,361	240.41	100,578		960	(465)			960		(1,581)				0001
Purchased Call/SBC/SBC0170SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	01/27/2025	Exercise		833,505	239.99	375,200		15,734	958			15,734		(15,759)				0001
Purchased Call/SBC/SBC0170SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	01/21/2025	Exercise		196,845	239.75	58,186		2,654	(888)			2,654		(3,718)				0001
Purchased Call/SBC/SBC0170SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	01/23/2025	Exercise		444,151	239.75	116,722		5,522	(2,460)			5,522		(8,225)				0001
Purchased Call/SBC/SBC0170SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	01/22/2025	Exercise		331,346	238.94	344,017		5,082	(593)			5,082		(6,411)				0001
Purchased Call/SBC/SBC0170SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	01/08/2025	Exercise		417,104	238.13	167,845		9,148	1,615			9,148		(7,877)				0001
Purchased Call/SBC/SBC0170SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	03/31/2025	Exercise		496,870	238.37	302,728		6,438	(2,573)			6,438		(9,768)				0001
Purchased Call/SBC/SBC0170SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	03/26/2025	Exercise		308,150	239.4	54,710		4,529	(1,051)			4,529		(5,697)				0001
Purchased Call/SBC/SBC0170SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	01/27/2025	Exercise		156,172	239.4	81,131		3,348	494			3,348		(3,061)				0001
Purchased Call/SBC/SBC0170SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	07/28/2025	Exercise		109,106	239.4	37,776		1,626	(365)			1,626		(2,071)				0001
Purchased Call/SBC/SBC0170SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2024	01/22/2026	01/31/2025	Exercise		311,829	239.63	143,950		5,520	(228)			5,520		(5,942)				0001
Purchased Call/SBC/SBC0170SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	02/14/2025	Exercise		363,559	239.51	165,187		6,905	238			6,905		(6,929)				0001
Purchased Call/NFC/NFC1611NSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2023	08/07/2025	02/18/2025	Exercise		6,436,031	254.46	267,535		371,536	287,898			371,536		(83,638)				0001
Purchased Call/NFC/NFC1611NSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2023	08/06/2025	02/12/2025	Exercise		3,160,984	252.78	135,112		198,618	156,357			198,618		(42,261)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161NSII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2023	08/12/2025	01/15/2025	Exercise		2,911,587	249.95	133,426		268,020	226,731			268,020		(41,289)				0001
Purchased Call/NFC/NFC1610SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	02/06/2025	Exercise		4,711,214	247.1	220,650		306,450	235,476			306,450		(70,974)				0001
Purchased Call/NFC/NFC1610ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	04/07/2025	Exercise		5,861,504	252.84	268,080		204,948	116,542			204,948		(88,405)				0001
Purchased Call/SBC/SBC0170SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/23/2026	03/04/2025	Exercise		214,690	240.04	81,132		3,703	(303)			3,703		(4,208)				0001
Purchased Call/SBC/SBC0170SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	02/18/2025	Exercise		213,784	240.23	146,825		3,493	(485)			3,493		(4,358)				0001
Purchased Call/SBC/SBC0170ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	01/31/2025	Exercise		185,350	240.23	103,300		3,380	(65)			3,380		(3,710)				0001
Purchased Call/SBC/SBC0170SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	03/04/2025	Exercise		390,031	239.22	251,579		6,355	(948)			6,355		(7,740)				0001
Purchased Call/SBC/SBC017PS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	01/22/2025	Exercise		163,359	241.62	93,736		1,924	(1,162)			1,924		(3,261)				0001
Purchased Call/SBC/SBC017PS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	02/21/2025	Exercise		376,717	241.62	77,777		4,278	(2,856)			4,278		(7,301)				0001
Purchased Call/SBC/SBC017PS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2024	02/05/2026	03/14/2025	Exercise		84,384	240.36	201,170		1,387	(257)			1,387		(1,925)				0001
Purchased Call/SBC/SBC017PS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	01/21/2025	Exercise		198,328	240.8	107,226		3,985	221			3,985		(3,948)				0001
Purchased Call/SBC/SBC017PS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	02/18/2025	Exercise		273,371	241.38	102,624		4,991	(204)			4,991		(5,400)				0001
Purchased Call/SBC/SBC017PS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	01/22/2025	Exercise		1,398,838	241.65	164,709		21,144	(5,549)			21,144		(27,016)				0001
Purchased Call/SBC/SBC017PS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	03/14/2025	Exercise		312,370	241.93	79,027		3,473	(2,529)			3,473		(6,188)				0001
Purchased Call/SBC/SBC017PSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	01/21/2025	Exercise		1,317,591	241.93	304,175		16,964	(8,297)			16,964		(25,785)				0001
Purchased Call/SBC/SBC017PSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	02/14/2025	Exercise		359,195	241.93	43,996		6,088	(806)			6,088		(6,981)				0001
Purchased Call/SBC/SBC017PSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2026	02/06/2025	Exercise		373,074	242.04	108,226		2,004	(4,373)			2,004		(6,540)				0001
Purchased Call/SBC/SBC017PSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	02/21/2025	Exercise		2,503,588	241.22	311,407		37,797	(10,470)			37,797		(49,045)				0001
Purchased Call/NFC/NFC161PSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2025	09/11/2025	Exercise		1,027,172	249.47	46,982		60,786	44,584			60,786		(16,202)				0001
Purchased Call/NFC/NFC161PSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	03/20/2025	Exercise		5,745,973	250.15	269,166		383,926	289,771			383,926		(94,155)				0001
Purchased Call/NFC/NFC1610S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	09/23/2025	Exercise		3,837,495	238.6	180,622		560,243	493,945			560,243		(66,298)				0001
Purchased Call/NFC/NFC1610SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2025	01/14/2025	Exercise		5,844,745	237.26	268,792	12,137	817,016	704,195			817,016		(112,821)				0001
Purchased Call/NFC/NFC1610SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2025	05/28/2025	Exercise		1,246,689	238.96	56,121		178,415	157,371			178,415		(21,044)				0001
Purchased Call/NFC/NFC1610SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	01/09/2025	Exercise		5,337,134	238.96	253,975		743,616	647,946			743,616		(95,670)				0001
Purchased Call/NFC/NFC1610SII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	01/09/2025	Exercise		4,749,941	254.25	211,131		149,480	79,400			149,480		(70,080)				0001
Purchased Call/NFC/NFC161PS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/01/2023	09/02/2025	02/20/2025	Exercise		2,460,858	254.15	107,778		47,667	11,244			47,667		(36,423)				0001
Purchased Call/NFC/NFC161PSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2025	01/21/2025	Exercise		1,211,424	249.47	54,142		72,648	53,894			72,648		(18,754)				0001
Purchased Call/NFC/NFC161PSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2025	09/18/2025	Exercise		1,453,967	246.57	66,301		138,920	115,423			138,920		(23,497)				0001
Purchased Call/SBC/SBC017PSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	04/16/2025	Exercise		177,902	242.7	84,228		1,761	(1,688)			1,761		(3,712)				0001
Purchased Call/SBC/SBC017PSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	03/14/2025	Exercise		92,131	241.76	98,710		1,408	(375)			1,408		(2,029)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017PSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	03/14/2025	Exercise		175,885	241.76	58,694		1,917	(1,515)			1,917		(3,607)				0001
Purchased Call/SBC/SBC017PSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	01/27/2025	Exercise		119,595	241.47	132,030		1,866	(476)			1,866		(2,539)				0001
Purchased Call/SBC/SBC017PSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	01/27/2025	Exercise		263,948	241.75	190,112		3,907	(1,254)			3,907		(5,533)				0001
Purchased Call/SBC/SBC017PSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	02/21/2025	Exercise		431,362	242.65	126,895		6,658	(1,858)			6,658		(8,823)				0001
Purchased Call/SBC/SBC017PSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	01/22/2025	Exercise		196,689	242.65	81,185		1,588	(2,310)			1,588		(4,101)				0001
Purchased Call/SBC/SBC017PSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	02/21/2025	Exercise		108,878	242.69	81,965		2,363	127			2,363		(2,438)				0001
Purchased Call/SBC/SBC017PSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	04/10/2025	Exercise		192,440	243.11	67,303		2,019	(1,851)			2,019		(4,037)				0001
Purchased Call/SBC/SBC017PSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	01/21/2025	Exercise		410,186	243.11	154,236		4,599	(3,601)			4,599		(8,493)				0001
Purchased Call/SBC/SBC017PSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	02/19/2025	Exercise		351,055	243.11	57,824		4,371	(2,696)			4,371		(7,192)				0001
Purchased Call/SBC/SBC017PSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2024	03/05/2026	04/10/2025	Exercise		52,346	242.61	69,833		546	(539)			546		(1,184)				0001
Purchased Call/SBC/SBC017QS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	03/13/2025	Exercise		506,212	243.48	212,091		5,374	(4,931)			5,374		(10,820)				0001
Purchased Call/SBC/SBC017QS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	10/01/2025	Exercise		135,774	242.99	62,981		1,056	(1,791)			1,056		(3,008)				0001
Purchased Call/SBC/SBC017QS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	01/22/2025	Exercise		134,597	243.55	94,372		1,634	(1,109)			1,634		(2,945)				0001
Purchased Call/NFC/NFC1610QR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2025	03/07/2025	Exercise		4,775,727	239.3	219,818		662,543	578,604			662,543		(83,938)				0001
Purchased Call/NFC/NFC1610QY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2025	02/06/2025	Exercise		1,655,495	241.19	77,592		241,159	210,603			241,159		(30,556)				0001
Purchased Call/NFC/NFC1610QZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	03/19/2025	Exercise		4,608,553	241.19	212,244		614,003	531,860			614,003		(82,144)				0001
Purchased Call/NFC/NFC161RS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2025	07/02/2025	Exercise		1,503,552	241.19	67,810		199,571	173,548			199,571		(26,023)				0001
Purchased Call/NFC/NFC1610S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	05/06/2025	Exercise		3,797,006	242.66	179,899		471,497	400,637			471,497		(70,861)				0001
Purchased Call/NFC/NFC161RSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2025	02/05/2025	Exercise		2,482,923	236.14	115,781		360,147	313,264			360,147		(46,883)				0001
Purchased Call/NFC/NFC161RSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2025	02/24/2025	Exercise		7,072,446	236.55	338,173		1,025,058	887,942			1,025,058		(137,116)				0001
Purchased Call/NFC/NFC161SS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2025	01/06/2025	Exercise		4,581,625	232.09	208,922		925,125	839,031			925,125		(86,094)				0001
Purchased Call/NFC/NFC161SSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2023	10/31/2025	03/12/2025	Exercise		5,875,400	236.38	288,960		1,017,753	896,476			1,017,753		(121,278)				0001
Purchased Call/NFC/NFC161SSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	02/25/2025	Exercise		3,554,915	238.83	165,594		556,899	487,580			556,899		(69,319)				0001
Purchased Call/SBC/SBC017QS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	03/31/2025	Exercise		128,418	243.55	50,965		1,294	(1,341)			1,294		(2,765)				0001
Purchased Call/SBC/SBC017QS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	03/05/2025	Exercise		615,246	243.51	138,664		5,097	(7,521)			5,097		(12,779)				0001
Purchased Call/SBC/SBC017QS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2024	03/12/2026	07/28/2025	Exercise		41,514	243.9	40,381		352	(508)			352		(913)				0001
Purchased Call/SBC/SBC017QS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	01/16/2025	Exercise		1,457,934	244.03	200,519		12,894	(16,732)			12,894		(30,035)				0001
Purchased Call/SBC/SBC017QSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	03/14/2025	Exercise		341,273	243.14	246,762		2,799	(4,241)			2,799		(7,564)				0001
Purchased Call/SBC/SBC017QSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	02/04/2025	Exercise		708,179	242.81	113,092		6,002	(8,583)			6,002		(14,766)				0001
Purchased Call/SBC/SBC017QSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	02/20/2025	Exercise		1,009,235	243.56	221,496		12,380	(8,589)			12,380		(21,227)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC0170SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	01/21/2025	Exercise		77,560	244.65	62,813		948	(670)			948		(1,763)				0001
Purchased Call/SBC/SBC0170SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	03/05/2025	Exercise		1,028,967	245.06	214,911		9,429	(12,137)			9,429		(22,035)				0001
Purchased Call/SBC/SBC0170SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	02/18/2025	Exercise		835,462	244.3	143,649		6,782	(10,753)			6,782		(17,728)				0001
Purchased Call/SBC/SBC0170SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	03/05/2025	Exercise		913,849	243.85	140,140		6,847	(12,442)			6,847		(19,439)				0001
Purchased Call/SBC/SBC0170SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2024	03/26/2026	06/27/2025	Exercise		26,852	243.75	36,369		259	(360)			259		(671)				0001
Purchased Call/SBC/SBC0170SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	02/03/2025	Exercise		2,042,364	245.46	444,359		17,444	(26,037)			17,444		(44,303)				0001
Purchased Call/NFC/NFC161SSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2025	03/06/2025	Exercise		1,386,005	240.66	61,816		189,735	163,667			189,735		(26,068)				0001
Purchased Call/NFC/NFC161SSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2025	04/10/2025	Exercise		2,221,945	240.66	101,889		314,779	271,682			314,779		(43,097)				0001
Purchased Call/NFC/NFC161SSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	01/10/2025	Exercise		3,522,940	245.08	155,819		406,057	338,845			406,057		(67,212)				0001
Purchased Call/NFC/NFC161TS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	01/14/2025	Exercise		5,578,896	246.98	247,754		523,864	415,664			523,864		(108,200)				0001
Purchased Call/SBC/SBC0170SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	01/27/2025	Exercise		262,400	245.46	73,866		2,455	(3,162)			2,455		(5,795)				0001
Purchased Call/SBC/SBC0170SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	01/21/2025	Exercise		265,198	245.46	67,575		2,224	(3,458)			2,224		(5,841)				0001
Purchased Call/SBC/SBC0170SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	02/11/2025	Exercise		559,270	244.78	181,617		5,734	(6,256)			5,734		(12,221)				0001
Purchased Call/SBC/SBC0170SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	02/10/2025	Exercise		1,200,580	243.02	295,713		13,463	(12,398)			13,463		(26,567)				0001
Purchased Call/SBC/SBC0170SW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	03/11/2025	Exercise		401,576	243.69	69,917		3,984	(4,732)			3,984		(8,870)				0001
Purchased Call/SBC/SBC0170SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	04/08/2025	Exercise		455,271	243.69	157,003		4,088	(5,733)			4,088		(10,095)				0001
Purchased Call/SBC/SBC017RS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	03/14/2025	Exercise		1,370,155	243.97	195,677		14,264	(15,474)			14,264		(29,963)				0001
Purchased Call/SBC/SBC017RS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2024	04/09/2026	09/15/2025	Exercise		23,221	244.28	54,079		300	(145)			300		(526)				0001
Purchased Call/SBC/SBC017RS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	02/21/2025	Exercise		569,230	240	188,677		9,809	(2,696)			9,809		(12,745)				0001
Purchased Call/SBC/SBC017RS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2024	04/16/2026	05/22/2025	Exercise		106,146	239.35	40,115		2,109	(216)			2,109		(2,381)				0001
Purchased Call/SBC/SBC017RSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	01/27/2025	Exercise		1,069,348	239.42	290,699		19,353	(4,337)			19,353		(24,390)				0001
Purchased Call/NFC/NFC161US0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2025	03/24/2025	Exercise		2,396,460	248.17	108,799		221,392	171,326			221,392		(50,066)				0001
Purchased Call/NFC/NFC161USA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/07/2023	12/05/2025	02/05/2025	Exercise		5,672,116	247.97	271,737		573,323	446,407			573,323		(126,916)				0001
Purchased Call/NFC/NFC161USF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2025	01/07/2025	Exercise		1,899,449	248.68	86,615		180,691	140,001			180,691		(40,690)				0001
Purchased Call/NFC/NFC161USG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2025	01/16/2025	Exercise		1,726,705	248.68	85,131		181,933	141,769			181,933		(40,164)				0001
Purchased Call/NFC/NFC161VS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	10/23/2025	Exercise		4,717,790	254.96	221,559		259,516	151,837			259,516		(107,679)				0001
Purchased Call/NFC/NFC161VSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2025	01/02/2026	Exercise		670,715	257.01	30,652		28,657	13,353			28,657		(15,305)				0001
Purchased Call/NFC/NFC161VSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/05/2026	01/31/2025	Exercise		1,656,984	247.57	296,502		132,858	100,416			132,858		(32,868)				0001
Purchased Call/NFC/NFC161VSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2026	02/26/2025	Exercise		110,887	247.57	102,514		4,980	2,371			4,980		(2,872)				0001
Purchased Call/NFC/NFC161VSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2026	02/13/2025	Exercise		103,472	247.57	108,849		9,499	7,050			9,499		(2,667)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161VSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2026	04/17/2025	Exercise		258,307	251.7	223,589		13,117	6,984			13,117		(6,469)				0001
Purchased Call/NFC/NFC161WSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2026	02/10/2025	Exercise		807,844	254	97,991		55,555	36,176			55,555		(19,572)				0001
Purchased Call/SBC/SBC017RSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	07/11/2025	Exercise		51,933	239.5	52,347		830	(324)			830		(1,294)				0001
Purchased Call/SBC/SBC017RSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	07/28/2025	Exercise		20,697	239.5	21,298		438	(22)			438		(512)				0001
Purchased Call/SBC/SBC017RSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	03/14/2025	Exercise		328,539	239.5	182,090		5,406	(1,861)			5,406		(7,583)				0001
Purchased Call/SBC/SBC017RSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	01/21/2025	Exercise		704,240	240.13	187,667		13,568	(2,134)			13,568		(15,927)				0001
Purchased Call/SBC/SBC017RSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	02/06/2025	Exercise		348,170	240.24	228,056		5,557	(2,248)			5,557		(8,403)				0001
Purchased Call/SBC/SBC017RSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	03/31/2025	Exercise		234,770	240.97	83,740		3,673	(1,597)			3,673		(5,424)				0001
Purchased Call/SBC/SBC017RSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	01/22/2025	Exercise		339,356	240.97	52,864		5,699	(1,962)			5,699		(7,775)				0001
Purchased Call/SBC/SBC017RSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	02/06/2025	Exercise		1,294,035	241.41	316,480		16,752	(12,524)			16,752		(29,683)				0001
Purchased Call/SBC/SBC017RSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	06/12/2025	Exercise		154,066	239.63	71,578		2,928	(793)			2,928		(3,891)				0001
Purchased Call/SBC/SBC017RSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	01/22/2025	Exercise		668,674	240.56	201,647		10,572	(4,682)			10,572		(15,727)				0001
Purchased Call/SBC/SBC017RSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	02/12/2025	Exercise		437,794	241.26	77,701		9,103	(954)			9,103		(10,229)				0001
Purchased Call/SBC/SBC017RSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	01/27/2025	Exercise		724,955	242.01	236,935		9,689	(6,999)			9,689		(16,983)				0001
Purchased Call/NFC/NFC161USY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2025	01/31/2025	Exercise		5,511,454	257.61	240,941		239,354	122,312			239,354		(117,042)				0001
Purchased Call/SBC/SBC017SS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	01/14/2025	Exercise		407,582	242.91	276,719		4,990	(4,470)			4,990		(10,175)				0001
Purchased Call/SBC/SBC017SS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	02/07/2025	Exercise		515,770	242.84	72,931		7,801	(4,217)			7,801		(12,169)				0001
Purchased Call/SBC/SBC017SS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	01/07/2025	Exercise		382,331	242.84	167,918		5,299	(3,561)			5,299		(9,174)				0001
Purchased Call/SBC/SBC017SS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	01/21/2025	Exercise		624,171	242.65	267,280		9,046	(5,527)			9,046		(14,923)				0001
Purchased Call/SBC/SBC017SS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	02/05/2025	Exercise		467,079	243.8	249,270		5,709	(5,285)			5,709		(11,607)				0001
Purchased Call/SBC/SBC017SS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	01/07/2025	Exercise		932,178	244.17	202,406		13,016	(8,957)			13,016		(22,370)				0001
Purchased Call/SBC/SBC017SS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	02/07/2025	Exercise		394,057	244.17	83,198		4,813	(4,498)			4,813		(9,503)				0001
Purchased Call/SBC/SBC017SSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	02/21/2025	Exercise		304,656	244.17	97,358		2,754	(4,441)			2,754		(7,433)				0001
Purchased Call/SBC/SBC017SSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	01/09/2025	Exercise		665,093	243.05	285,344		8,900	(6,910)			8,900		(16,500)				0001
Purchased Call/SBC/SBC017SSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	05/02/2025	Exercise		158,736	241.34	200,442		1,874	(1,909)			1,874		(4,442)				0001
Purchased Call/SBC/SBC017SSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	03/05/2025	Exercise		178,172	242.09	114,738		2,927	(1,350)			2,927		(4,649)				0001
Purchased Call/NFC/NFC161XSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2026	02/19/2025	Exercise		249,840	259.09	104,214		10,764	4,535			10,764		(6,462)				0001
Purchased Call/NFC/NFC161XSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	03/03/2025	Exercise		157,316	256.09	311,757		4,830	771			4,830		(4,617)				0001
Purchased Call/NFC/NFC161VS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2025	01/22/2025	Exercise		1,939,846	257.17	87,293		96,884	54,138			96,884		(42,746)				0001
Purchased Call/NFC/NFC161VSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2025	01/05/2026	Exercise		197,450	257.01	7,403		5,400	1,692			5,400		(3,708)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017SSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	06/03/2025	Exercise		126,412	242.09	55,636		2,029	(1,004)			2,029		(3,161)				0001
Purchased Call/SBC/SBC017SSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	01/21/2025	Exercise		1,174,308	242.09	257,244		20,279	(7,746)			20,279		(28,508)				0001
Purchased Call/SBC/SBC017SSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2024	05/28/2026	04/08/2025	Exercise		172,209	241.55	113,590		1,677	(2,249)			1,677		(4,075)				0001
Purchased Call/SBC/SBC017SSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	05/14/2025	Exercise		144,888	240.75	93,329		2,503	(1,121)			2,503		(3,868)				0001
Purchased Call/SBC/SBC017SSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	02/11/2025	Exercise		229,922	241.33	152,964		4,847	(700)			4,847		(5,947)				0001
Purchased Call/SBC/SBC017SSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	01/22/2025	Exercise		182,590	242.67	66,946		2,752	(1,683)			2,752		(4,601)				0001
Purchased Call/SBC/SBC017SSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	04/07/2025	Exercise		131,903	242.67	147,011		1,602	(1,585)			1,602		(3,449)				0001
Purchased Call/SBC/SBC017SSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	02/10/2025	Exercise		422,680	242.47	172,596		6,311	(3,974)			6,311		(10,509)				0001
Purchased Call/SBC/SBC017SSII		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	01/21/2025	Exercise		178,579	243	71,238		2,465	(1,931)			2,465		(4,574)				0001
Purchased Call/SBC/SBC017SSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	02/21/2025	Exercise		557,458	243	178,541		7,480	(6,173)			7,480		(14,003)				0001
Purchased Call/SBC/SBC017TS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	01/21/2025	Exercise		319,287	243.08	121,935		4,470	(3,404)			4,470		(8,046)				0001
Purchased Call/SBC/SBC017TS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	01/15/2025	Exercise		411,510	242.99	157,057		5,518	(4,742)			5,518		(10,655)				0001
Purchased Call/SBC/SBC017TS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	02/18/2025	Exercise		230,555	242.73	83,859		4,454	(1,328)			4,454		(5,991)				0001
Purchased Call/SBC/SBC017TS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	03/05/2025	Exercise		491,376	242.73	89,434		6,645	(5,685)			6,645		(12,528)				0001
Purchased Call/SBC/SBC017TS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	01/27/2025	Exercise		851,294	243.44	184,267		11,366	(10,001)			11,366		(21,693)				0001
Purchased Call/SBC/SBC017TS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	01/27/2025	Exercise		102,342	243.61	139,148		1,797	(810)			1,797		(2,972)				0001
Purchased Call/SBC/SBC017TSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	06/03/2025	Exercise		290,162	243.98	219,370		3,132	(4,205)			3,132		(7,829)				0001
Purchased Call/SBC/SBC017TSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	05/12/2025	Exercise		288,501	243.98	57,894		3,288	(4,046)			3,288		(7,462)				0001
Purchased Call/SBC/SBC017TSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	01/22/2025	Exercise		148,119	244.45	140,417		1,972	(1,790)			1,972		(3,948)				0001
Purchased Call/SBC/SBC017TSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	02/18/2025	Exercise		74,138	244.24	105,397		1,569	(317)			1,569		(2,037)				0001
Purchased Call/SBC/SBC017TSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	01/08/2025	Exercise		846,900	244.56	193,770		13,717	(7,959)			13,717		(22,129)				0001
Purchased Call/SBC/SBC017TSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	01/31/2025	Exercise		303,128	243.67	285,495		3,946	(3,852)			3,946		(8,351)				0001
Purchased Call/SBC/SBC017TSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	03/11/2025	Exercise		129,008	245.05	154,886		1,748	(1,601)			1,748		(3,850)				0001
Purchased Call/SBC/SBC017TSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	03/31/2025	Exercise		113,151	245.09	135,432		1,197	(1,736)			1,197		(3,345)				0001
Purchased Call/SBC/SBC017TSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	05/14/2025	Exercise		255,959	246.24	62,077		2,040	(4,634)			2,040		(6,820)				0001
Purchased Call/SBC/SBC017TSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	04/07/2025	Exercise		278,791	246.24	161,823		2,682	(4,553)			2,682		(7,583)				0001
Purchased Call/NFC/NFC161YSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/23/2026	01/31/2025	Exercise		468,397	260.05	251,251		20,554	8,327			20,554		(12,695)				0001
Purchased Call/NFC/NFC161YSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2026	04/04/2025	Exercise		367,464	260.05	87,080		13,024	3,370			13,024		(9,844)				0001
Purchased Call/NFC/NFC161YSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2026	02/11/2025	Exercise		104,894	265.01	101,979		4,009	1,283			4,009		(2,986)				0001
Purchased Call/NFC/NFC161ZS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2026	03/19/2025	Exercise		237,110	259.61	216,372		9,366	2,967			9,366		(6,870)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC0177ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	03/18/2025	Exercise		287,761	245.79	178,404		2,952	(4,567)			2,952		(7,759)				0001
Purchased Call/SBC/SBC0177SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2024	07/09/2026	05/07/2025	Exercise		71,105	246.12	77,094		469	(1,468)			469		(2,047)				0001
Purchased Call/SBC/SBC0177SW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	02/19/2025	Exercise		124,074	246.78	54,939		1,335	(1,918)			1,335		(3,375)				0001
Purchased Call/SBC/SBC0177SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	05/22/2025	Exercise		312,515	246.06	145,989		3,040	(5,214)			3,040		(8,628)				0001
Purchased Call/SBC/SBC0177SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	06/03/2025	Exercise		895,685	246.58	78,390		8,815	(14,902)			8,815		(23,848)				0001
Purchased Call/SBC/SBC0177SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	03/11/2025	Exercise		675,674	246.58	125,366		7,146	(10,671)			7,146		(18,046)				0001
Purchased Call/SBC/SBC017US0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	01/21/2025	Exercise		232,028	246.58	45,811		2,764	(3,382)			2,764		(6,250)				0001
Purchased Call/SBC/SBC017US1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	02/11/2025	Exercise		431,411	246.87	283,379		4,295	(7,154)			4,295		(11,862)				0001
Purchased Call/SBC/SBC017US3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	07/07/2025	Exercise		49,174	247.74	36,373		443	(867)			443		(1,402)				0001
Purchased Call/SBC/SBC017US4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	02/21/2025	Exercise		475,446	247	255,125		5,125	(7,590)			5,125		(13,375)				0001
Purchased Call/SBC/SBC017US5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	01/27/2025	Exercise		502,464	246.21	69,725		4,876	(8,602)			4,876		(13,621)				0001
Purchased Call/SBC/SBC017US6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	02/11/2025	Exercise		147,626	246.21	72,454		2,187	(1,755)			2,187		(4,078)				0001
Purchased Call/SBC/SBC017US7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	04/08/2025	Exercise		82,656	246.21	96,202		913	(1,303)			913		(2,473)				0001
Purchased Call/SBC/SBC017US9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	01/27/2025	Exercise		836,710	247.02	237,370		6,142	(16,340)			6,142		(22,770)				0001
Purchased Call/SBC/SBC017USB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2024	07/23/2026	06/05/2025	Exercise		72,463	246.84	50,873		430	(1,165)			430		(1,665)				0001
Purchased Call/SBC/SBC017USC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	01/07/2025	Exercise		154,487	243.83	100,322		2,377	(1,788)			2,377		(4,369)				0001
Purchased Call/SBC/SBC017USD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	04/08/2025	Exercise		467,602	243.55	190,927		3,107	(5,479)			3,107		(9,070)				0001
Purchased Call/NFC/NFC161XS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2026	08/26/2025	Exercise		55,784	258.03	61,881		1,987	627			1,987		(1,507)				0001
Purchased Call/NFC/NFC1612SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2026	02/26/2025	Exercise		560,416	258.86	343,195		18,084	2,716			18,084		(15,810)				0001
Purchased Call/NFC/NFC1612SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/16/2026	04/08/2025	Exercise		198,594	256.92	76,779		6,075	582			6,075		(5,678)				0001
Purchased Call/SBC/SBC017USE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	02/14/2025	Exercise		413,756	244.66	70,988		8,319	(2,944)			8,319		(11,411)				0001
Purchased Call/SBC/SBC017USF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	04/08/2025	Exercise		119,074	244.66	72,657		1,400	(1,842)			1,400		(3,431)				0001
Purchased Call/SBC/SBC017USG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	01/15/2025	Exercise		480,055	244.66	143,874		5,438	(7,578)			5,438		(13,295)				0001
Purchased Call/SBC/SBC017USI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2024	07/30/2026	03/11/2025	Exercise		59,198	245.43	51,794		1,021	(635)			1,021		(1,729)				0001
Purchased Call/SBC/SBC017USJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	03/14/2025	Exercise		154,110	245.82	217,153		1,720	(2,499)			1,720		(4,791)				0001
Purchased Call/SBC/SBC017USN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	02/21/2025	Exercise		466,959	244.15	138,463		6,261	(6,723)			6,261		(13,318)				0001
Purchased Call/SBC/SBC017USQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	03/14/2025	Exercise		73,110	242.93	118,071		1,388	(662)			1,388		(2,301)				0001
Purchased Call/SBC/SBC017USS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	01/08/2025	Exercise		545,625	243.73	189,344		5,828	(9,440)			5,828		(15,736)				0001
Purchased Call/SBC/SBC017USV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	01/22/2025	Exercise		499,430	243.96	134,436		7,181	(6,815)			7,181		(14,253)				0001
Purchased Call/SBC/SBC017USW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	06/13/2025	Exercise		96,605	243.96	58,575		1,431	(1,287)			1,431		(2,870)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017USX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	06/18/2025	Exercise		193,366	243.96	72,825		2,451	(2,973)			2,451		(5,561)				0001
Purchased Call/SBC/SBC017USZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	04/07/2025	Exercise		174,407	244.32	94,616		1,622	(3,309)			1,622		(5,067)				0001
Purchased Call/SBC/SBC017VS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	03/19/2025	Exercise		89,846	244.38	31,289		1,713	(923)			1,713		(2,713)				0001
Purchased Call/SBC/SBC017VS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	01/21/2025	Exercise		160,655	245	135,919		2,308	(2,242)			2,308		(4,888)				0001
Purchased Call/NFC/NFC161XSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2026	09/24/2025	Exercise		52,295	259.09	40,698		2,913	1,605			2,913		(1,404)				0001
Purchased Call/NFC/NFC161YS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/17/2026	03/25/2025	Exercise		361,974	256.75	164,383		16,427	7,032			16,427		(9,900)				0001
Purchased Call/NFC/NFC2610SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2026	04/11/2025	Exercise		255,312	257.67	91,402		10,680	3,275			10,680		(7,623)				0001
Purchased Call/SBC/SBC017VS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	01/22/2025	Exercise		530,687	245.15	160,830		6,724	(8,326)			6,724		(15,326)				0001
Purchased Call/SBC/SBC017VS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	02/18/2025	Exercise		454,592	245.64	300,313		5,745	(7,185)			5,745		(13,325)				0001
Purchased Call/SBC/SBC017VS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	04/23/2025	Exercise		162,337	245.84	89,144		1,792	(2,854)			1,792		(4,875)				0001
Purchased Call/SBC/SBC017VS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	06/05/2025	Exercise		60,118	245.83	148,055		666	(1,057)			666		(2,118)				0001
Purchased Call/SBC/SBC017VSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	01/27/2025	Exercise		261,439	246.55	160,198		4,020	(3,482)			4,020		(7,816)				0001
Purchased Call/SBC/SBC017VSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	02/27/2025	Exercise		206,009	246.61	101,491		3,452	(2,493)			3,452		(6,075)				0001
Purchased Call/SBC/SBC017VSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2024	08/27/2026	10/16/2025	Exercise		142,799	246.61	62,393		988	(3,042)			988		(4,121)				0001
Purchased Call/SBC/SBC017VSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	02/18/2025	Exercise		433,282	245.83	312,069		4,425	(8,190)			4,425		(13,514)				0001
Purchased Call/SBC/SBC017VSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	01/07/2025	Exercise		243,860	246.02	87,084		4,522	(2,596)			4,522		(7,371)				0001
Purchased Call/SBC/SBC017VSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	04/07/2025	Exercise		438,147	246.02	99,773		5,036	(7,792)			5,036		(13,048)				0001
Purchased Call/SBC/SBC017VSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	08/15/2025	Exercise		21,719	246.02	21,986		304	(330)			304		(707)				0001
Purchased Call/SBC/SBC017VSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	01/21/2025	Exercise		377,209	246.02	186,366		4,312	(6,655)			4,312		(11,333)				0001
Purchased Call/SBC/SBC017VSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2024	09/03/2026	02/18/2025	Exercise		144,137	246.35	143,906		2,034	(2,399)			2,034		(4,650)				0001
Purchased Call/SBC/SBC017VSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	04/08/2025	Exercise		34,811	247.17	23,212		338	(689)			338		(1,088)				0001
Purchased Call/SBC/SBC017VSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	03/31/2025	Exercise		719,110	246.77	270,372		7,764	(13,476)			7,764		(21,748)				0001
Purchased Call/SBC/SBC017VSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	04/08/2025	Exercise		199,266	247.45	167,355		1,700	(4,218)			1,700		(6,139)				0001
Purchased Call/SBC/SBC017VSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	02/11/2025	Exercise		198,099	247.96	157,551		2,023	(3,904)			2,023		(6,331)				0001
Purchased Call/SBC/SBC017VSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	02/05/2025	Exercise		640,042	249.18	70,891		6,830	(12,360)			6,830		(19,323)				0001
Purchased Call/SBC/SBC017VSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	02/18/2025	Exercise		773,846	249.18	153,726		6,161	(17,024)			6,161		(23,461)				0001
Purchased Call/NFC/NFC2611S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2024	04/16/2026	02/27/2025	Exercise		331,085	253.34	136,113		13,322	3,575			13,322		(9,921)				0001
Purchased Call/NFC/NFC2611SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	05/02/2025	Exercise		580,092	251.93	253,095		33,284	15,896			33,284		(17,926)				0001
Purchased Call/SBC/SBC017VSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	01/07/2025	Exercise		479,784	250.29	173,621		5,204	(9,208)			5,204		(14,627)				0001
Purchased Call/SBC/SBC017WS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	02/07/2025	Exercise		565,816	248.28	296,348		7,580	(9,540)			7,580		(17,873)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC0171IS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	03/04/2025	Exercise		872,725	248.45	148,699		8,172	(18,272)			8,172		(26,682)				0001
Purchased Call/SBC/SBC0171IS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	01/16/2025	Exercise		266,704	248.45	89,472		2,763	(5,348)			2,763		(8,331)				0001
Purchased Call/SBC/SBC0171IS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	02/18/2025	Exercise		1,608,274	248.71	422,417		18,128	(30,723)			18,128		(49,357)				0001
Purchased Call/SBC/SBC0171ISA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2024	09/24/2026	12/24/2025	Exercise		44,028	248.58	35,377		135	(1,109)			135		(1,304)				0001
Purchased Call/SBC/SBC0171ISC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	03/13/2025	Exercise		197,304	247.21	160,418		2,051	(3,986)			2,051		(6,462)				0001
Purchased Call/SBC/SBC0171ISE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	04/08/2025	Exercise		571,608	248.23	178,156		3,797	(13,781)			3,797		(17,999)				0001
Purchased Call/SBC/SBC0171ISF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	01/15/2025	Exercise		685,198	248.23	220,147		5,240	(15,755)			5,240		(21,376)				0001
Purchased Call/NFC/NFC26128B		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2026	01/08/2025	Exercise		289,475	253.75	168,923		21,922	13,117			21,922		(9,056)				0001
Purchased Call/NFC/NFC26128U		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/17/2024	05/19/2026	03/28/2025	Exercise		163,511	260.36	113,654		6,890	1,919			6,890		(5,263)				0001
Purchased Call/NFC/NFC1612ZN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2026	03/26/2025	Exercise		522,218	256.92	67,877		22,616	8,129			22,616		(14,603)				0001
Purchased Call/NFC/NFC2610SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2026	04/10/2025	Exercise		157,262	262.73	115,076		4,712	318			4,712		(4,689)				0001
Purchased Call/SBC/SBC0171ISH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	01/28/2025	Exercise		394,757	248.07	93,578		6,388	(5,755)			6,388		(12,258)				0001
Purchased Call/SBC/SBC0171ISI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	06/27/2025	Exercise		295,881	247.02	65,573		1,777	(6,954)			1,777		(8,885)				0001
Purchased Call/SBC/SBC0171ISJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	01/09/2025	Exercise		597,880	245.12	188,260		9,888	(8,555)			9,888		(18,890)				0001
Purchased Call/SBC/SBC0171ISM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	01/06/2025	Exercise		425,352	243.88	129,349		5,655	(7,447)			5,655		(13,378)				0001
Purchased Call/SBC/SBC0171ISN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	01/09/2025	Exercise		372,288	241.7	261,152		8,234	(3,227)			8,234		(11,803)				0001
Purchased Call/SBC/SBC0171ISR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	03/05/2025	Exercise		185,579	242.15	127,697		3,740	(2,023)			3,740		(6,128)				0001
Purchased Call/SBC/SBC0171ISU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	01/07/2025	Exercise		205,565	243.31	95,444		4,578	(1,836)			4,578		(6,717)				0001
Purchased Call/SBC/SBC0171ISV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	03/31/2025	Exercise		111,116	243.31	135,322		2,080	(1,387)			2,080		(3,919)				0001
Purchased Call/SBC/SBC0171ISW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	02/21/2025	Exercise		353,656	243.86	269,135		5,923	(5,115)			5,923		(11,394)				0001
Purchased Call/SBC/SBC0171ISY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	12/22/2025	Exercise		50,239	245.03	49,009		267	(1,306)			267		(1,688)				0001
Purchased Call/SBC/SBC0171ISZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	01/22/2025	Exercise		617,485	244.59	137,858		9,934	(9,420)			9,934		(19,676)				0001
Purchased Call/SBC/SBC0171XS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	06/03/2025	Exercise		61,008	245.08	51,882		900	(1,021)			900		(2,058)				0001
Purchased Call/SBC/SBC0171XS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	03/05/2025	Exercise		385,991	245.08	112,139		4,139	(8,018)			4,139		(12,428)				0001
Purchased Call/SBC/SBC0171XS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	07/21/2025	Exercise		25,477	244.01	51,176		424	(391)			424		(949)				0001
Purchased Call/SBC/SBC0171XS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	01/21/2025	Exercise		358,129	244.16	141,843		6,880	(4,466)			6,880		(11,703)				0001
Purchased Call/SBC/SBC0171XS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	02/11/2025	Exercise		138,266	243.29	100,542		2,597	(1,789)			2,597		(4,595)				0001
Purchased Call/SBC/SBC0171XSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	06/18/2025	Exercise		27,146	243.29	41,083		449	(416)			449		(974)				0001
Purchased Call/SBC/SBC0171XSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	02/07/2025	Exercise		729,852	243.98	256,538		8,146	(14,988)			8,146		(23,456)				0001
Purchased Call/SBC/SBC0171XSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	05/14/2025	Exercise		501,976	243.88	165,285		9,361	(6,644)			9,361		(16,371)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC0173XSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	01/21/2025	Exercise		595,142	242.51	275,417		10,308	(8,691)			10,308		(19,640)				0001
Purchased Call/SBC/SBC0173XSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	01/27/2025	Exercise		464,000	242.43	100,582		6,305	(8,578)			6,305		(15,114)				0001
Purchased Call/SBC/SBC0173XSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	02/20/2025	Exercise		1,001,863	242.44	211,502		20,015	(3,596)			20,015		(23,844)				0001
Purchased Call/SBC/SBC0173XSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/05/2026	06/18/2025	Exercise		21,331	243.64	66,225		346	(387)			346		(857)				0001
Purchased Call/SBC/SBC0173XSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	06/18/2025	Exercise		44,019	244.81	73,951		579	(831)			579		(1,649)				0001
Purchased Call/SBC/SBC0173XSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	03/14/2025	Exercise		204,569	244.99	125,847		2,698	(3,911)			2,698		(7,019)				0001
Purchased Call/SBC/SBC0173XSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	02/18/2025	Exercise		394,203	245.69	199,477		4,046	(8,670)			4,046		(13,319)				0001
Purchased Call/NFC/NFC26138S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2024	05/22/2026	09/19/2025	Exercise		50,071	261.74	199,874		2,185	650			2,185		(2,056)				0001
Purchased Call/NFC/NFC26138S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2024	05/22/2026	07/25/2025	Exercise		169,978	260.77	261,618		7,794	2,532			7,794		(6,130)				0001
Purchased Call/NFC/NFC26138S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2024	05/28/2026	03/20/2025	Exercise		271,245	262.56	320,422		10,565	2,076			10,565		(8,944)				0001
Purchased Call/NFC/NFC26138SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2024	05/29/2026	06/13/2025	Exercise		181,668	261.57	143,325		6,091	394			6,091		(6,008)				0001
Purchased Call/NFC/NFC26119K		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2024	04/24/2026	05/06/2025	Exercise		205,036	250.72	153,633		9,545	3,433			9,545		(6,393)				0001
Purchased Call/NFC/NFC2614S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/15/2026	01/21/2025	Exercise		405,844	270.44	177,074		14,479	1,549			14,479		(13,365)				0001
Purchased Call/NFC/NFC2614SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2026	04/03/2025	Exercise		758,351	271.5	267,239		14,261	(10,369)			14,261		(25,181)				0001
Purchased Call/NFC/NFC2614SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2024	06/22/2026	05/28/2025	Exercise		197,588	269.73	132,741		4,650	(1,860)			4,650		(6,850)				0001
Purchased Call/SBC/SBC0173XSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	05/02/2025	Exercise		218,821	245.92	138,914		2,613	(4,469)			2,613		(7,383)				0001
Purchased Call/SBC/SBC0173XSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	01/21/2025	Exercise		264,649	244.64	85,466		3,910	(4,730)			3,910		(8,850)				0001
Purchased Call/SBC/SBC0173XSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	01/22/2025	Exercise		341,374	245.24	471,553		4,513	(6,617)			4,513		(11,763)				0001
Purchased Call/SBC/SBC0173YS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2024	11/19/2026	02/18/2025	Exercise		294,664	245.46	122,154		3,765	(5,900)			3,765		(9,879)				0001
Purchased Call/SBC/SBC0173YS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	01/27/2025	Exercise		365,302	246.5	377,461		5,420	(6,574)			5,420		(12,998)				0001
Purchased Call/SBC/SBC0173YS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	02/18/2025	Exercise		570,980	247.23	124,393		5,451	(13,326)			5,451		(19,099)				0001
Purchased Call/SBC/SBC0173YS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/25/2026	06/18/2025	Exercise		21,352	248.6	115,170		231	(494)			231		(1,118)				0001
Purchased Call/SBC/SBC0173YSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	01/23/2025	Exercise		241,883	248.56	64,971		2,646	(5,413)			2,646		(8,214)				0001
Purchased Call/SBC/SBC0173YSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	06/18/2025	Exercise		57,701	248.56	71,585		370	(1,552)			370		(2,113)				0001
Purchased Call/SBC/SBC0173YSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	01/08/2025	Exercise		1,239,330	247.62	291,001		19,864	(21,776)			19,864		(42,326)				0001
Purchased Call/SBC/SBC0173YSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	01/21/2025	Exercise		647,660	247.6	147,955		9,322	(12,469)			9,322		(22,086)				0001
Purchased Call/SBC/SBC0173YSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	02/03/2025	Exercise		262,094	247.6	74,881		4,752	(4,093)			4,752		(8,994)				0001
Purchased Call/SBC/SBC0173YSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	05/07/2025	Exercise		280,688	246.7	147,724		3,918	(5,541)			3,918		(9,649)				0001
Purchased Call/NFC/NFC26159S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2026	01/28/2025	Exercise		438,963	277.83	281,782		9,167	(5,405)			9,167		(14,933)				0001
Purchased Call/NFC/NFC26159SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2026	03/28/2025	Exercise		106,243	277.89	115,996		2,147	(1,394)			2,147		(3,701)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC0171YSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	01/22/2025	Exercise		2,044,602	246.43	273,716		20,720	(46,317)			20,720		(67,600)				0001
Purchased Call/SBC/SBC0171YSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	01/10/2025	Exercise		771,897	245.32	66,167		19,383	(6,849)			19,383		(26,340)				0001
Purchased Call/SBC/SBC0171YST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	07/21/2025	Exercise		52,406	244.75	156,660		769	(1,010)			769		(1,991)				0001
Purchased Call/SBC/SBC0171YSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	01/23/2025	Exercise		583,396	239.56	219,183		14,804	(5,033)			14,804		(20,387)				0001
Purchased Call/SBC/SBC0171YSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	01/14/2025	Exercise		822,705	238.2	352,603		22,673	(5,439)			22,673		(28,986)				0001
Purchased Call/SBC/SBC0171YSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	01/22/2025	Exercise		1,380,982	238.71	314,860		44,983	(2,271)			44,983		(47,876)				0001
Purchased Call/SBC/SBC0172S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	07/28/2025	Exercise		131,299	238.73	343,707		2,604	(1,902)			2,604		(5,228)				0001
Purchased Call/SBC/SBC0172S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	03/10/2025	Exercise		652,937	238.64	126,999		17,433	(5,128)			17,433		(22,847)				0001
Purchased Call/SBC/SBC0172S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	01/07/2025	Exercise		1,274,001	238.16	185,702		18,043	(1,812)			18,043		(19,807)				0001
Purchased Call/SBC/SBC0172S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	01/06/2025	Exercise		1,342,317	237.98	32,626	7,067	7,234	168			7,234		(7,021)				0001
Purchased Call/SBC/SBC0172S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	01/07/2025	Exercise		7,039,036	238.34	174,441	33,840	24,965	(8,875)			24,965		(33,739)				0001
Purchased Call/SBC/SBC0172SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	01/07/2025	Exercise		1,538,725	238.34	23,549	14,922	13,234	(1,688)			13,234		(14,889)				0001
Purchased Call/SBC/SBC0172SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	01/07/2025	Exercise		848,470	238.34	24,371	2,493	2,322	(171)			2,322		(2,459)				0001
Purchased Call/SBC/SBC0172SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	01/08/2025	Exercise		6,354,037	238.22	111,756	54,375	55,592	1,217			55,592		(54,334)				0001
Purchased Call/NFC/NFC26159K		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2026	06/02/2025	Exercise		534,430	275.01	198,853		13,782	(4,726)			13,782		(18,986)				0001
Purchased Call/NFC/NFC2615SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2024	07/21/2026	01/15/2025	Exercise		483,453	266.88	221,243		19,021	1,656			19,021		(17,898)				0001
Purchased Call/NFC/NFC2615SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2026	04/11/2025	Exercise		132,468	275.74	194,326		2,440	(2,174)			2,440		(4,909)				0001
Purchased Call/SBC/SBC0172SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	01/14/2025	Exercise		2,326,001	236.03	55,938	12,958	12,734	(224)			12,734		(12,913)				0001
Purchased Call/SBC/SBC0172SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	01/14/2025	Exercise		1,998,285	236.03	43,733	12,604	10,078	(2,526)			10,078		(12,541)				0001
Purchased Call/SBC/SBC0172SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	01/15/2025	Exercise		5,504,132	236.59	157,650	17,496	14,771	(2,725)			14,771		(17,485)				0001
Purchased Call/SBC/SBC0172SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	01/21/2025	Exercise		3,561,043	238.21	114,017	5,861	4,131	(1,730)			4,131		(5,660)				0001
Purchased Call/SBC/SBC0172SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	01/22/2025	Exercise		12,127,853	238.69	364,454	28,730	23,779	(4,950)			23,779		(28,148)				0001
Purchased Call/SBC/SBC0172SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/21/2027	01/24/2025	Exercise		2,890,431	239.57	90,256	3,675	3,951	275			3,951		(3,660)				0001
Purchased Call/SBC/SBC0172ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	01/24/2025	Expire		1,563,950	239.06	55,134								75				0001
Purchased Call/SBC/SBC0172SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	01/28/2025	Exercise		2,115,737	239.76	43,832	14,792	9,395	(5,397)			9,395		(14,724)				0001
Purchased Call/SBC/SBC0172SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	01/28/2025	Exercise		4,106,727	239.76	125,423	8,335	5,343	(2,992)			5,343		(8,139)				0001
Purchased Call/SBC/SBC0172SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	01/29/2025	Exercise		8,013,387	240.82	209,280	32,822	21,017	(11,805)			21,017		(32,801)				0001
Purchased Call/SBC/SBC1170S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	02/03/2025	Exercise		1,075,677	240.25	24,721	7,146	4,524	(2,621)			4,524		(7,106)				0001
Purchased Call/SBC/SBC1170S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	02/03/2025	Exercise		9,520,612	241.08	231,558	47,566	33,652	(13,914)			33,652		(47,202)				0001
Purchased Call/SBC/SBC1170S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	02/04/2025	Exercise		2,569,446	240.66	85,045	2,057	1,728	(330)			1,728		(1,920)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC1170S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	02/04/2025	Exercise		6,406,602	240.66	193,747	14,377	11,280	(3,097)			11,280		(14,278)				0001
Purchased Call/SBC/SBC1170S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	02/05/2025	Exercise		7,209,177	240.72	238,076	6,953	4,180	(2,773)			4,180		(6,922)				0001
Purchased Call/SBC/SBC1170S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2025	02/04/2027	02/07/2025	Exercise		2,515,012	240.83	79,702	4,549	4,785	236			4,785		(4,523)				0001
Purchased Call/NFC/NFC2616S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	03/06/2025	Exercise		362,045	263.12	251,281		15,537	2,334			15,537		(13,733)				0001
Purchased Call/NFC/NFC2617S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/17/2026	03/10/2025	Exercise		357,671	267.15	227,601		11,559	(1,628)			11,559		(13,763)				0001
Purchased Call/NFC/NFC2617SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2026	07/22/2025	Exercise		340,005	268.97	137,084		13,760	1,206			13,760		(12,742)				0001
Purchased Call/SBC/SBC1170S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	02/10/2025	Exercise		8,943,615	241.55	257,143	25,208	16,162	(9,046)			16,162		(24,865)				0001
Purchased Call/SBC/SBC1170SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	02/11/2025	Exercise		6,255,066	240.92	208,113	6,095	4,350	(1,745)			4,350		(5,938)				0001
Purchased Call/SBC/SBC1170SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	02/12/2025	Exercise		5,765,915	241.4	183,970	9,310	7,953	(1,357)			7,953		(9,282)				0001
Purchased Call/SBC/SBC1170SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	02/18/2025	Exercise		1,577,924	241.5	56,521	1,506	451	(1,056)			451		(1,366)				0001
Purchased Call/SBC/SBC1170SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	02/18/2025	Exercise		5,019,267	243.08	166,417	2,883	1,646	(1,237)			1,646		(2,492)				0001
Purchased Call/SBC/SBC1170SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	02/19/2025	Exercise		6,046,234	242.68	196,660	6,589	4,237	(2,352)			4,237		(6,164)				0001
Purchased Call/SBC/SBC1170SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	02/21/2025	Exercise		1,741,057	243.03	49,035	5,285	3,918	(1,367)			3,918		(5,199)				0001
Purchased Call/SBC/SBC1170SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	02/24/2025	Exercise		8,142,735	242.85	207,289	34,202	22,407	(11,795)			22,407		(33,869)				0001
Purchased Call/SBC/SBC1170SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	02/25/2025	Exercise		4,322,580	241.98	118,094	16,385	9,388	(6,998)			9,388		(16,271)				0001
Purchased Call/SBC/SBC1170SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	02/25/2025	Exercise		3,893,777	241.98	121,769	6,478	5,437	(1,041)			5,437		(6,262)				0001
Purchased Call/SBC/SBC1170SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	02/26/2025	Exercise		3,055,574	242.17	97,311	5,096	3,607	(1,489)			3,607		(5,075)				0001
Purchased Call/SBC/SBC1170SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	02/28/2025	Exercise		2,564,666	241.94	84,553	2,149	1,479	(670)			1,479		(2,015)				0001
Purchased Call/SBC/SBC1170SW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	03/03/2025	Exercise		5,707,566	241.54	111,163	43,235	26,824	(16,411)			26,824		(43,052)				0001
Purchased Call/SBC/SBC1170SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	03/04/2025	Exercise		1,871,973	242.98	63,337	904	665	(239)			665		(788)				0001
Purchased Call/SBC/SBC1170SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	03/04/2025	Exercise		5,008,303	242.98	132,939	17,741	9,903	(7,838)			9,903		(17,594)				0001
Purchased Call/NFC/NFC2617SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2026	03/20/2025	Exercise		375,313	269.99	251,403		4,451	(1,227)			4,451		(6,102)				0001
Purchased Call/NFC/NFC2617SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2024	08/21/2026	04/28/2025	Exercise		217,227	266.18	324,669		7,810	(400)			7,810		(9,054)				0001
Purchased Call/NFC/NFC2617SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/25/2026	01/30/2025	Exercise		222,200	268.62	150,174		7,808	(538)			7,808		(8,726)				0001
Purchased Call/NFC/NFC2617SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2024	08/27/2026	02/03/2025	Exercise		888,151	267	166,297		25,678	277			25,678		(25,620)				0001
Purchased Call/NFC/NFC2618SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	04/21/2025	Exercise		101,033	260.98	113,162		3,989	(4)			3,989		(4,275)				0001
Purchased Call/NFC/NFC2618SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2026	01/09/2025	Exercise		487,260	256.62	184,209		31,133	11,786			31,133		(19,775)				0001
Purchased Call/NFC/NFC2618SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/11/2026	04/01/2025	Exercise		282,639	264.78	314,626		10,579	(711)			10,579		(11,948)				0001
Purchased Call/NFC/NFC2618SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2024	09/17/2026	10/23/2025	Exercise		284,808	264	74,444		14,197	2,797			14,197		(11,494)				0001
Purchased Call/NFC/NFC2619S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/18/2026	02/25/2025	Exercise		629,806	268.59	407,753		23,628	(1,435)			23,628		(25,923)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2619S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZ0031MB27	09/20/2024	09/21/2026	02/10/2025	Exercise		763,322	268.59	199,645		27,436	(2,764)			27,436		(30,644)				0001
Purchased Call/SBC/SBC1170SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	03/04/2025	Exercise		968,183	242.98	31,829	932	627	(305)			627		(874)				0001
Purchased Call/SBC/SBC1171S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	03/07/2025	Expire		922,129	241.88	30,055								49				0001
Purchased Call/SBC/SBC1171S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	03/10/2025	Exercise		6,539,258	240.59	171,768	27,684	20,417	(7,267)			20,417		(27,395)				0001
Purchased Call/SBC/SBC1171S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	03/11/2025	Exercise		1,942,116	240.94	59,103	2,439	1,226	(1,213)			1,226		(2,387)				0001
Purchased Call/SBC/SBC1171S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	03/12/2025	Exercise		5,379,681	239.79	162,671	10,337	6,840	(3,496)			6,840		(10,280)				0001
Purchased Call/SBC/SBC1171SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	03/18/2025	Exercise		3,358,088	238.54	101,958	7,452	6,379	(1,073)			6,379		(7,255)				0001
Purchased Call/SBC/SBC1171SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	03/18/2025	Exercise		4,285,705	238.54	114,874	17,134	15,236	(1,899)			15,236		(16,913)				0001
Purchased Call/SBC/SBC1171SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	03/19/2025	Exercise		5,846,954	239.31	184,932	7,375	4,475	(2,900)			4,475		(7,318)				0001
Purchased Call/SBC/SBC1171SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	03/24/2025	Expire		3,032,807	238.99	103,464								204				0001
Purchased Call/SBC/SBC1171SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	03/24/2025	Exercise		11,773,925	238.69	283,988	62,912	50,300	(12,613)			50,300		(62,359)				0001
Purchased Call/SBC/SBC1171SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	03/25/2025	Exercise		3,388,703	238.63	107,716	4,119	3,558	(560)			3,558		(3,916)				0001
Purchased Call/SBC/SBC1171SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	03/25/2025	Exercise		5,439,334	238.63	150,442	19,695	13,021	(6,674)			13,021		(19,397)				0001
Purchased Call/SBC/SBC1171SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	03/25/2025	Exercise		2,666,086	238.63	86,623	4,984	3,878	(1,107)			3,878		(4,908)				0001
Purchased Call/SBC/SBC1171SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	03/26/2025	Exercise		6,856,666	240.14	232,774	2,434	1,729	(705)			1,729		(2,361)				0001
Purchased Call/SBC/SBC1171SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	03/28/2025	Exercise		3,088,738	240.1	89,258	8,899	6,173	(2,726)			6,173		(8,780)				0001
Purchased Call/SBC/SBC1171SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	03/31/2025	Exercise		5,072,051	240.19	127,089	20,556	17,581	(2,975)			17,581		(20,300)				0001
Purchased Call/SBC/SBC1171SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	04/02/2025	Exercise		5,404,614	239.04	180,092	4,447	3,833	(614)			3,833		(4,366)				0001
Purchased Call/SBC/SBC1171SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	04/07/2025	Exercise		5,080,518	236.46	169,367	1,638	1,799	161			1,799		(1,285)				0001
Purchased Call/SBC/SBC1172S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	04/09/2025	Exercise		2,682,028	234.47	79,252	6,900	6,838	(61)			6,838		(6,861)				0001
Purchased Call/SBC/SBC1172S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	04/14/2025	Expire		1,121,819	235.68	37,383								80				0001
Purchased Call/SBC/SBC1172S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	04/15/2025	Exercise		5,198,684	235.07	165,169	8,166	9,017	851			9,017		(7,906)				0001
Purchased Call/SBC/SBC1172SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	04/16/2025	Exercise		3,850,647	235.25	128,293	3,089	3,176	87			3,176		(3,013)				0001
Purchased Call/SBC/SBC1172SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	04/21/2025	Exercise		10,137,298	235.12	269,038	42,076	43,926	1,850			43,926		(41,643)				0001
Purchased Call/SBC/SBC1172SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	04/23/2025	Exercise		5,369,834	234.87	180,105	4,901	4,803	(98)			4,803		(4,825)				0001
Purchased Call/SBC/SBC1172SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	04/28/2025	Exercise		5,971,078	235.47	144,860	32,151	32,848	697			32,848		(31,842)				0001
Purchased Call/SBC/SBC1172SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	04/29/2025	Exercise		3,094,240	235.58	48,452	29,950	29,567	(383)			29,567		(29,896)				0001
Purchased Call/SBC/SBC1172SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	04/29/2025	Exercise		1,386,950	235.58	31,320	8,611	8,355	(256)			8,355		(8,541)				0001
Purchased Call/SBC/SBC1172SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	04/29/2025	Exercise		3,528,208	235.58	94,214	14,813	13,706	(1,107)			13,706		(14,601)				0001
Purchased Call/SBC/SBC1172SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2025	04/29/2027	05/02/2025	Expire		790,425	235.77	27,744								17				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC1172SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	05/05/2025	Expire		1,162,874	235.78	40,817							94					0001
Purchased Call/SBC/SBC1172SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	05/06/2025	Expire		972,438	236.04	33,955							73					0001
Purchased Call/SBC/SBC1172ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	05/06/2025	Exercise		2,125,067	236.04	47,003	13,687	13,674	(13)			13,674		(13,579)				0001
Purchased Call/SBC/SBC1172SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	05/06/2025	Exercise		4,953,049	236.04	162,497	5,187	5,437	250			5,437		(4,887)				0001
Purchased Call/SBC/SBC1172SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	05/07/2025	Exercise		3,742,420	235.95	105,089	12,414	9,326	(3,088)			9,326		(12,364)				0001
Purchased Call/NFC/NFC2618S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZ0031MB27	08/30/2024	08/28/2026	01/24/2025	Exercise		431,244	266.58	349,095		16,058	(658)			16,058		(17,646)				0001
Purchased Call/NFC/NFC261AS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZ0031MB27	10/10/2024	10/09/2026	01/14/2025	Exercise		703,118	271.71	363,743		24,958	(3,901)			24,958		(29,997)				0001
Purchased Call/SBC/SBC1172SW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/07/2025	05/06/2027	05/09/2025	Exercise		1,135,631	235.64	37,234	383	425	41			425		(350)				0001
Purchased Call/SBC/SBC1172SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Expire		285,958	235.73	9,968							23					0001
Purchased Call/SBC/SBC1172SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Exercise		5,995,500	235.74	195,802	6,908	6,422	(486)			6,422		(6,472)				0001
Purchased Call/SBC/SBC1173S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	05/13/2025	Exercise		3,886,611	235.71	85,335	26,022	24,171	(1,852)			24,171		(25,902)				0001
Purchased Call/SBC/SBC1173S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	05/20/2025	Exercise		4,311,587	236.76	124,142	13,018	13,285	267			13,285		(12,914)				0001
Purchased Call/SBC/SBC1173SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/21/2025	05/20/2027	05/23/2025	Exercise		1,191,780	236.74	39,240	355	364	8			364		(313)				0001
Purchased Call/SBC/SBC1173SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	05/27/2025	Expire		1,680,333	236.16	58,201							199					0001
Purchased Call/SBC/SBC1173SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	05/28/2025	Exercise		1,646,583	236.04	52,323	2,571	2,527	(44)			2,527		(2,393)				0001
Purchased Call/SBC/SBC1173SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	05/28/2025	Exercise		2,229,960	236.04	66,460	5,683	5,877	194			5,877		(5,456)				0001
Purchased Call/SBC/SBC1173SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	06/04/2025	Exercise		3,972,912	236.65	93,399	22,642	19,382	(3,260)			19,382		(22,588)				0001
Purchased Call/SBC/SBC1173SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	06/10/2025	Exercise		2,683,480	236.82	76,424	8,615	8,560	(55)			8,560		(8,419)				0001
Purchased Call/SBC/SBC1173SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	06/11/2025	Exercise		3,607,552	236.84	104,601	10,828	10,338	(491)			10,338		(10,765)				0001
Purchased Call/SBC/SBC1173SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/11/2025	06/10/2027	06/13/2025	Expire		337,789	237.2	11,563							7					0001
Purchased Call/SBC/SBC1174SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	06/16/2025	Exercise		3,341,110	237.02	97,531	9,287	8,930	(357)			8,930		(9,053)				0001
Purchased Call/SBC/SBC1174S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	06/17/2025	Exercise		1,864,584	236.46	63,387	971	962	(8)			962		(852)				0001
Purchased Call/SBC/SBC1174S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	06/18/2025	Exercise		2,042,959	236.81	61,396	4,549	4,359	(191)			4,359		(4,480)				0001
Purchased Call/SBC/SBC1174S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	06/23/2025	Exercise		5,316,817	236.35	114,722	34,819	36,458	1,639			36,458		(34,481)				0001
Purchased Call/SBC/SBC1174S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/17/2027	06/24/2025	Exercise		6,603,611	236.2	159,212	35,843	34,623	(1,221)			34,623		(35,461)				0001
Purchased Call/SBC/SBC1174SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	06/25/2025	Exercise		4,635,246	237.01	157,571	3,204	2,710	(493)			2,710		(3,100)				0001
Purchased Call/SBC/SBC1174SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	06/30/2025	Exercise		5,118,127	237.27	160,595	10,474	11,156	682			11,156		(10,037)				0001
Purchased Call/SBC/SBC1174SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	07/01/2025	Exercise		6,157,486	237.78	158,053	29,179	25,638	(3,541)			25,638		(28,904)				0001
Purchased Call/SBC/SBC1174SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	07/03/2025	Exercise		1,645,134	238.36	53,877	2,417	2,336	(82)			2,336		(2,235)				0001
Purchased Call/SBC/SBC1174SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	07/08/2025	Exercise		5,737,769	238.75	164,496	16,883	15,603	(1,280)			15,603		(16,378)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC1174SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	07/09/2025	Exercise		5,354,245	238.18	178,707	4,166	4,206	.40			4,206		(4,039)				0001
Purchased Call/SBC/SBC1174SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	07/10/2025	Exercise		2,444,099	238.2	74,209	5,691	6,073	383			6,073		(5,638)				0001
Purchased Call/SBC/SBC1174SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	07/15/2025	Exercise		2,576,627	238.54	74,313	7,935	6,912	(1,023)			6,912		(7,725)				0001
Purchased Call/SBC/SBC1174SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	07/21/2025	Exercise		4,790,811	238.19	157,900	4,813	3,787	(1,025)			3,787		(4,358)				0001
Purchased Call/SBC/SBC1175S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	07/23/2025	Exercise		8,993,791	238.81	234,761	43,783	43,921	138			43,921		(43,544)				0001
Purchased Call/SBC/SBC1175SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	07/29/2025	Exercise		2,430,111	239.74	68,451	8,302	7,701	(600)			7,701		(8,101)				0001
Purchased Call/SBC/SBC1175SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	07/30/2025	Exercise		3,855,550	238.64	127,542	3,656	3,496	(159)			3,496		(3,555)				0001
Purchased Call/SBC/SBC1175SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	07/31/2025	Exercise		3,295,977	238.87	85,304	13,510	12,908	(603)			12,908		(13,437)				0001
Purchased Call/SBC/SBC1175SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	08/04/2025	Exercise		3,881,051	237.31	122,001	6,598	7,121	523			7,121		(6,252)				0001
Purchased Call/NFC/NFC2261ASF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	04/01/2025	Exercise		305,898	270.34	470,179		9,535	(3,249)			9,535		(14,045)				0001
Purchased Call/NFC/NFC261ASO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2026	06/11/2025	Exercise		200,754	272.76	158,786		6,157	(2,239)			6,157		(8,621)				0001
Purchased Call/NFC/NFC261ASV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	01/06/2025	Exercise		558,192	271.92	211,230		19,172	(4,401)			19,172		(24,073)				0001
Purchased Call/SBC/SBC1175SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	08/07/2025	Exercise		1,821,402	237.89	62,433	670	643	(26)			643		(618)				0001
Purchased Call/SBC/SBC1175SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	08/12/2025	Exercise		1,225,074	238.18	29,570	6,715	4,074	(2,641)			4,074		(6,626)				0001
Purchased Call/SBC/SBC1175SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	08/12/2025	Exercise		2,737,881	238.18	92,090	2,125	2,023	(102)			2,023		(1,859)				0001
Purchased Call/SBC/SBC1175ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	08/15/2025	Exercise		1,295,405	239.75	26,074	9,301	7,998	(1,304)			7,998		(9,240)				0001
Purchased Call/SBC/SBC1175SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	08/19/2025	Exercise		3,856,337	239.34	63,617	35,851	30,756	(5,095)			30,756		(35,666)				0001
Purchased Call/SBC/SBC1175SW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	08/19/2025	Exercise		4,203,439	239.34	128,109	8,328	7,630	(698)			7,630		(8,113)				0001
Purchased Call/SBC/SBC1175SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	08/20/2025	Exercise		2,826,766	238.72	91,440	4,063	3,959	(104)			3,959		(3,984)				0001
Purchased Call/SBC/SBC1175SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	08/21/2025	Exercise		1,430,845	239.41	40,762	4,713	4,568	(146)			4,568		(4,643)				0001
Purchased Call/SBC/SBC11761		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	08/25/2025	Expire		3,024,070	239.27	108,084						340						0001
Purchased Call/SBC/SBC11767		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	08/27/2025	Exercise		2,852,401	239.95	97,630	858	667	(191)			667		(771)				0001
Purchased Call/SBC/SBC1176SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	09/03/2025	Exercise		3,408,014	240.09	100,620	9,495	7,944	(1,551)			7,944		(9,090)				0001
Purchased Call/SBC/SBC1176SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	09/03/2025	Exercise		3,892,834	240.09	126,348	4,423	3,274	(1,149)			3,274		(3,964)				0001
Purchased Call/SBC/SBC1176SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	09/03/2025	Exercise		5,909,258	240.09	108,711	48,865	37,828	(11,037)			37,828		(48,394)				0001
Purchased Call/SBC/SBC1176SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	09/05/2025	Exercise		809,539	239.5	13,269	6,911	4,358	(2,553)			4,358		(6,887)				0001
Purchased Call/NFC/NFC2619SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/29/2026	02/06/2025	Exercise		404,825	269.91	244,693		14,732	(1,536)			14,732		(16,867)				0001
Purchased Call/NFC/NFC261ASB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2026	02/24/2025	Exercise		215,187	270.25	166,562		8,016	(946)			8,016		(9,181)				0001
Purchased Call/NFC/NFC261ASJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	03/03/2025	Exercise		562,594	271.95	247,418		15,696	(7,757)			15,696		(24,062)				0001
Purchased Call/NFC/NFC261BSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	01/14/2025	Exercise		532,802	275.87	379,705		12,184	(10,235)			12,184		(23,570)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261BSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2026	02/05/2025	Exercise		395,234	275.39	281,079		12,069	(4,728)			12,069		(17,166)				0001
Purchased Call/NFC/NFC261BST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2024	11/13/2026	01/09/2025	Exercise		467,476	274.5	374,562		15,363	(4,665)			15,363		(20,617)				0001
Purchased Call/NFC/NFC261BSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	02/25/2025	Exercise		586,659	261.76	353,284		21,890	(3,723)			21,890		(26,508)				0001
Purchased Call/NFC/NFC261CS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2026	04/15/2025	Exercise		234,885	264.71	128,480		2,705	(1,903)			2,705		(4,777)				0001
Purchased Call/NFC/NFC261CSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	02/06/2025	Exercise		276,507	267.48	233,096		9,922	(2,370)			9,922		(12,892)				0001
Purchased Call/NFC/NFC261DSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	02/04/2025	Exercise		905,608	276.59	292,419		26,324	(12,846)			26,324		(39,855)				0001
Purchased Call/SBC/SBC1176SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	09/09/2025	Exercise		3,144,382	240.71	101,235	4,881	3,838	(1,043)			3,838		(4,553)				0001
Purchased Call/SBC/SBC1176SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	09/09/2025	Exercise		5,005,560	240.71	158,055	8,901	7,590	(1,310)			7,590		(8,429)				0001
Purchased Call/SBC/SBC1176SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	09/10/2025	Exercise		2,460,404	240.47	82,842	1,944	1,582	(361)			1,582		(1,843)				0001
Purchased Call/SBC/SBC1176SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	09/11/2025	Exercise		1,300,950	240.17	31,856	6,790	5,915	(875)			5,915		(6,759)				0001
Purchased Call/SBC/SBC1176SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	09/15/2025	Exercise		3,781,635	241.32	113,778	7,364	4,914	(2,450)			4,914		(6,987)				0001
Purchased Call/SBC/SBC1176SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	09/16/2025	Exercise		7,706,485	240.38	204,527	33,213	30,443	(2,770)			30,443		(32,570)				0001
Purchased Call/SBC/SBC1176ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	09/17/2025	Exercise		6,405,770	240.57	155,134	34,984	28,382	(6,602)			28,382		(34,833)				0001
Purchased Call/SBC/SBC1176SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	09/18/2025	Exercise		1,382,130	240.51	46,441	751	427	(324)			427		(696)				0001
Purchased Call/SBC/SBC1176SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	09/23/2025	Exercise		2,348,078	238.78	54,749	13,654	12,887	(767)			12,887		(13,492)				0001
Purchased Call/SBC/SBC1177S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	09/25/2025	Exercise		2,021,124	238.71	61,453	3,215	2,084	(1,132)			2,084		(3,123)				0001
Purchased Call/SBC/SBC1177S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	10/01/2025	Exercise		3,754,365	237.98	104,206	13,496	11,232	(2,264)			11,232		(13,389)				0001
Purchased Call/SBC/SBC1177SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/01/2025	10/01/2027	10/03/2025	Exercise		2,615,091	238	80,798	5,820	5,566	(254)			5,566		(5,588)				0001
Purchased Call/SBC/SBC1177SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/02/2025	10/01/2027	10/06/2025	Exercise		5,127,272	238.18	169,091	4,678	4,152	(526)			4,152		(4,112)				0001
Purchased Call/SBC/SBC1177SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2027	10/08/2025	Exercise		5,617,593	236.74	194,564	2,959	2,748	(212)			2,748		(2,754)				0001
Purchased Call/SBC/SBC1177SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/07/2025	10/07/2027	10/09/2025	Exercise		2,140,436	237.21	53,266	10,544	10,693	149			10,693		(10,478)				0001
Purchased Call/SBC/SBC1177SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/09/2025	10/08/2027	10/14/2025	Exercise		3,006,658	236	91,555	6,935	7,291	357			7,291		(6,501)				0001
Purchased Call/SBC/SBC1177SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/11/2027	10/15/2025	Exercise		3,571,717	235.7	115,186	5,991	5,355	(636)			5,355		(5,491)				0001
Purchased Call/SBC/SBC1177SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2025	10/13/2027	10/15/2025	Exercise		6,303,166	236.34	156,726	35,332	37,832	2,500			37,832		(35,163)				0001
Purchased Call/SBC/SBC1177SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2027	10/20/2025	Exercise		4,971,677	237.89	159,847	8,431	5,990	(2,441)			5,990		(7,900)				0001
Purchased Call/SBC/SBC1177SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2027	10/22/2025	Exercise		3,252,666	239.3	99,037	6,315	5,893	(422)			5,893		(6,205)				0001
Purchased Call/NFC/NFC261BSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/11/2024	11/11/2026	02/21/2025	Exercise		405,087	275.83	313,942		11,344	(5,810)			11,344		(17,560)				0001
Purchased Call/NFC/NFC261CS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	02/06/2025	Exercise		460,759	263.33	350,358		18,674	(1,471)			18,674		(20,600)				0001
Purchased Call/SBC/SBC1177SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	10/24/2025	Exercise		2,211,649	239.33	65,046	5,857	3,511	(2,346)			3,511		(5,692)				0001
Purchased Call/SBC/SBC1178SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/22/2027	10/28/2025	Expire		3,647,673	238.64	127,483								463				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC1178S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/26/2027	10/28/2025	Exercise		2,402,270	238.64	74,109	5,346	4,690	(656)			4,690		(5,078)				0001
Purchased Call/SBC/SBC1178S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2025	10/25/2027	10/28/2025	Exercise		7,390,678	238.64	152,686	53,733	38,508	(15,225)			38,508		(53,181)				0001
Purchased Call/SBC/SBC1178S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/28/2025	10/28/2027	10/30/2025	Expire		852,818	238.28	28,579								43				0001
Purchased Call/SBC/SBC1178S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2025	10/29/2027	10/31/2025	Expire		941,857	234.97	32,305								58				0001
Purchased Call/SBC/SBC1178S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2025	10/29/2027	11/03/2025	Exercise		4,503,787	233.58	137,391	9,486	9,060	(426)			9,060		(9,056)				0001
Purchased Call/SBC/SBC1178SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2025	11/03/2027	11/05/2025	Expire		5,858,132	232.81	205,548								238				0001
Purchased Call/SBC/SBC1178SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/04/2025	11/04/2027	11/06/2025	Expire		1,412,806	232.82	49,062								72				0001
Purchased Call/SBC/SBC1178SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/05/2025	11/05/2027	11/07/2025	Expire		776,372	232.44	27,251								32				0001
Purchased Call/SBC/SBC1178SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2025	11/05/2027	11/10/2025	Exercise		3,504,781	232.51	112,071	6,178	5,942	(235)			5,942		(5,745)				0001
Purchased Call/SBC/SBC1178SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2025	11/10/2027	11/13/2025	Exercise		5,777,932	233.25	200,514	1,892	1,946	54			1,946		(1,429)				0001
Purchased Call/SBC/SBC1178SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/12/2025	11/12/2027	11/14/2025	Expire		3,033,401	234.47	102,848								203				0001
Purchased Call/SBC/SBC1178SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/13/2025	11/12/2027	11/17/2025	Exercise		2,515,045	233.08	56,592	15,755	16,432	677			16,432		(15,546)				0001
Purchased Call/SBC/SBC1178SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/15/2027	11/18/2025	Exercise		3,801,657	232.55	121,328	6,245	6,461	216			6,461		(5,787)				0001
Purchased Call/SBC/SBC1178SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/16/2027	11/18/2025	Expire		3,263,434	232.55	114,873								433				0001
Purchased Call/SBC/SBC1178SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2025	11/12/2027	11/18/2025	Exercise		1,387,318	232.55	40,877	3,597	3,573	(23)			3,573		(3,482)				0001
Purchased Call/SBC/SBC1178SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/17/2025	11/17/2027	11/19/2025	Expire		4,966,983	232.01	177,182								228				0001
Purchased Call/SBC/SBC1178SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/18/2025	11/18/2027	11/20/2025	Expire		1,686,709	232.46	57,495								111				0001
Purchased Call/SBC/SBC1178SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/19/2025	11/19/2027	11/21/2025	Expire		1,037,296	231.9	38,115								97				0001
Purchased Call/SBC/SBC1178SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/19/2027	11/25/2025	Exercise		2,724,178	233.86	86,595	4,857	5,236	380			5,236		(4,658)				0001
Purchased Call/SBC/SBC1178SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/26/2027	12/01/2025	Expire		5,140,505	235.4	180,247								918				0001
Purchased Call/SBC/SBC1179S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/03/2025	12/03/2027	12/05/2025	Exercise		2,077,786	234.32	69,410	1,790	1,736	(54)			1,736		(1,694)				0001
Purchased Call/SBC/SBC1179S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/03/2027	12/09/2025	Expire		2,604,297	233.48	90,900								347				0001
Purchased Call/SBC/SBC1179SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	12/10/2025	Expire		4,040,718	232.07	140,940								182				0001
Purchased Call/SBC/SBC1179SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2025	12/09/2027	12/11/2025	Expire		1,599,504	231.64	57,783								81				0001
Purchased Call/SBC/SBC1179SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2025	12/14/2027	12/16/2025	Exercise		4,455,552	233.1	150,110	3,363	3,365	2			3,365		(2,765)				0001
Purchased Call/SBC/SBC1179SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/15/2025	12/15/2027	12/17/2025	Expire		7,008,218	233.48	243,936								321				0001
Purchased Call/SBC/SBC1179SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/16/2025	12/16/2027	12/18/2025	Expire		1,324,179	232.73	46,606								67				0001
Purchased Call/SBC/SBC1179SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	12/22/2025	Expire		2,287,045	232.72	80,017								323				0001
Purchased Call/SBC/SBC1179SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	12/24/2025	Expire		3,945,593	233.19	139,875								305				0001
Purchased Call/SBC/SBC1179SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/23/2027	12/30/2025	Expire		3,941,809	234.05	136,289								406				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC1179SII		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2025	12/29/2027	12/31/2025	Expire		4,198,704	233.71	147,788								202				0001
Purchased Call/CGM/CGM040CSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/04/2023	01/02/2025	01/06/2025	Expire		1,213,520	322.56	29,194			(40)					(40)				0001
Purchased Call/CGM/CGM040CSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/09/2023	01/06/2025	01/08/2025	Expire		3,218,243	323.02	79,393			(548)					(548)				0001
Purchased Call/CGM/CGM040CSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/11/2023	01/10/2025	01/14/2025	Expire		1,749,301	323.14	43,595			(540)					(540)				0001
Purchased Call/CGM/CGM040CSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/13/2023	01/10/2025	01/06/2025	Exercise		3,216,995	324.16	77,946		.22	(952)			22		(975)				0001
Purchased Call/CGM/CGM040CSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2023	01/13/2025	01/15/2025	Expire		3,042,813	324.23	73,674			(1,220)					(1,220)				0001
Purchased Call/CGM/CGM040CSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/18/2023	01/17/2025	01/22/2025	Expire		4,437,000	324.36	108,123			(2,377)					(2,377)				0001
Purchased Call/CGM/CGM040CSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/17/2025	01/22/2025	Expire		4,049,919	324.43	97,700			(2,162)					(2,162)				0001
Purchased Call/CGM/CGM040CSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2023	01/17/2025	01/22/2025	Expire		2,324,455	324.44	56,140			(1,245)					(1,245)				0001
Purchased Call/CGM/CGM040CSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2023	01/23/2025	01/27/2025	Exercise		3,907,859	324.66	93,216		9,725	6,902			9,725		(2,823)				0001
Purchased Call/CGM/CGM040CSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/25/2023	01/24/2025	01/28/2025	Exercise		4,693,447	324.65	112,447		9,943	6,385			9,943		(3,558)				0001
Purchased Call/CGM/CGM040CSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/27/2023	01/24/2025	01/28/2025	Exercise		2,579,181	324.64	60,475		5,544	3,622			5,544		(1,922)				0001
Purchased Call/CGM/CGM040DS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2023	02/06/2025	01/09/2025	Exercise		4,069,656	323.33	97,289		48,527	43,706			48,527		(4,821)				0001
Purchased Call/CGM/CGM040DS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2023	02/05/2025	02/07/2025	Exercise		55,692	323.81	1,309		444	381			444		(63)				0001
Purchased Call/NFC/NFC161CSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2023	01/14/2025	01/16/2025	Exercise		622,017	225.61	27,993		112,018	111,516			112,018		(502)				0001
Purchased Call/SBG/SBG117CSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	12/05/2025	Exercise		16,810	285.6	32,884		1,248	758			1,248		(580)				0001
Purchased Call/NFC/NFC261DSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	02/20/2025	Exercise		741,251	277.38	302,705		16,410	(16,259)			16,410		(33,404)				0001
Purchased Call/NFC/NFC261DSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2024	12/23/2026	01/29/2025	Exercise		479,681	272.94	341,313		11,806	(6,095)			11,806		(18,566)				0001
Purchased Call/CGM/CGM040DS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2023	02/07/2025	01/09/2025	Exercise		3,246,180	323.32	76,446		30,692	26,784			30,692		(3,908)				0001
Purchased Call/CGM/CGM040DS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/10/2023	02/07/2025	02/11/2025	Exercise		4,058,025	323.31	95,122		39,238	34,370			39,238		(4,868)				0001
Purchased Call/CGM/CGM040DS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2023	02/10/2025	02/12/2025	Exercise		4,262,261	323.05	101,615		52,046	46,440			52,046		(5,606)				0001
Purchased Call/CGM/CGM040DS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2023	02/13/2025	01/08/2025	Exercise		7,368,449	323.23	172,459		101,428	91,219			101,428		(10,209)				0001
Purchased Call/CGM/CGM040DS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2023	02/14/2025	02/19/2025	Exercise		3,994,081	323.1	93,887		55,161	49,475			55,161		(5,686)				0001
Purchased Call/CGM/CGM040DSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2023	02/14/2025	01/21/2025	Exercise		5,448,302	322.98	127,325		75,596	67,851			75,596		(7,745)				0001
Purchased Call/CGM/CGM040DSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/17/2023	02/14/2025	01/27/2025	Exercise		2,243,488	322.79	52,302		33,010	29,818			33,010		(3,192)				0001
Purchased Call/CGM/CGM040DSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2023	02/20/2025	02/24/2025	Exercise		6,906,560	322.67	157,960		113,670	102,797			113,670		(10,873)				0001
Purchased Call/CGM/CGM040DSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2023	02/21/2025	02/25/2025	Exercise		1,552,749	322.06	37,002		25,141	22,536			25,141		(2,605)				0001
Purchased Call/CGM/CGM040DSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2023	02/27/2025	03/03/2025	Exercise		3,646,300	321.95	85,099		46,605	39,937			46,605		(6,668)				0001
Purchased Call/CGM/CGM040DSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2023	02/26/2025	02/28/2025	Exercise		1,283,115	321.82	30,397		19,319	16,977			19,319		(2,342)				0001
Purchased Call/CGM/CGM040DSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2023	02/28/2025	01/17/2025	Exercise		4,914,191	321.85	114,885		62,614	53,455			62,614		(9,159)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040DSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/03/2023	02/28/2025	03/04/2025	Exercise		3,177,405	321.57	77,367		43,392	37,188			43,392		(6,204)				0001
Purchased Call/CGM/CGM040DSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/06/2023	03/03/2025	03/05/2025	Exercise		5,829,181	322.1	139,178		72,947	61,132			72,947		(11,815)				0001
Purchased Call/CGM/CGM040DSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2023	03/07/2025	03/11/2025	Exercise		1,914,921	321.81	45,306		21,206	17,143			21,206		(4,063)				0001
Purchased Call/CGM/CGM040DSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/13/2023	03/10/2025	01/09/2025	Exercise		5,099,789	321.8	124,166		37,004	25,367			37,004		(11,637)				0001
Purchased Call/CGM/CGM040DSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/14/2025	01/22/2025	Exercise		7,338,785	322.47	179,117		27,887	9,947			27,887		(17,940)				0001
Purchased Call/CGM/CGM040ES0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2023	03/20/2025	02/04/2025	Exercise		12,448,351	322.75	298,244		73,869	41,897			73,869		(31,972)				0001
Purchased Call/CGM/CGM040ES1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2023	03/21/2025	01/27/2025	Exercise		2,854,482	322.75	68,496		16,090	8,639			16,090		(7,451)				0001
Purchased Call/NFC/NFC261ESG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/06/2025	01/06/2027	01/08/2025	Exercise		7,439,870	272.49	255,970	34,448	25,298	(9,150)			25,298		(34,442)				0001
Purchased Call/NFC/NFC261ESI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2027	01/09/2025	Exercise		2,107,622	269.64	89,228	4,238	3,795	(443)			3,795		(4,229)				0001
Purchased Call/NFC/NFC261ESP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2027	01/14/2025	Exercise		9,381,124	266.98	335,430	50,026	46,225	(3,801)			46,225		(49,681)				0001
Purchased Call/NFC/NFC161DS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025	01/28/2025	Exercise		3,893,426	228.74	176,614		768,161	762,544			768,161		(5,617)				0001
Purchased Call/NFC/NFC161DSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	02/12/2025	Exercise		2,199,138	231.81	105,321		373,381	367,423			373,381		(5,958)				0001
Purchased Call/NFC/NFC161FSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2025	03/13/2025	Exercise		1,050,784	224.79	48,231		118,739	114,167			118,739		(4,571)				0001
Purchased Call/CGM/CGM040ES2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/23/2023	03/21/2025	03/25/2025	Exercise		5,251,923	322.57	129,192		31,933	17,854			31,933		(14,079)				0001
Purchased Call/CGM/CGM040ES3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/24/2023	03/21/2025	03/25/2025	Exercise		3,743,789	322.92	90,835		18,681	8,682			18,681		(9,999)				0001
Purchased Call/CGM/CGM040ES7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/29/2023	03/28/2025	04/01/2025	Exercise		3,564,238	322.64	87,494		6,139	(4,206)			6,139		(10,345)				0001
Purchased Call/CGM/CGM040ESA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2023	04/03/2025	02/12/2025	Exercise		6,837,626	323.76	165,318		705	(20,208)			705		(20,914)				0001
Purchased Call/CGM/CGM040ESB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2023	03/31/2025	03/14/2025	Exercise		5,959,442	323.57	142,884	459	248	(17,856)			248		(18,104)				0001
Purchased Call/CGM/CGM040ESD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/06/2023	04/04/2025	01/17/2025	Exercise		3,765,784	323.76	92,471		247	(11,614)			247		(11,862)				0001
Purchased Call/CGM/CGM040ESG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2023	04/10/2025	04/14/2025	Expire		3,549,811	323.64	84,208			(11,452)					(11,452)				0001
Purchased Call/CGM/CGM040ESJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/14/2023	04/11/2025	02/19/2025	Exercise		3,985,710	323.7	92,983		425	(12,440)			425		(12,865)				0001
Purchased Call/CGM/CGM040ESK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/17/2023	04/14/2025	01/14/2025	Exercise		3,132,758	323.26	73,083		1,442	(8,927)			1,442		(10,370)				0001
Purchased Call/CGM/CGM040ESL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/18/2023	04/17/2025	01/21/2025	Exercise		5,496,683	322.75	132,231		552	(18,784)			552		(19,336)				0001
Purchased Call/CGM/CGM040ESS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/27/2023	04/25/2025	04/29/2025	Expire		2,474,438	322.59	59,794			(10,017)					(10,017)				0001
Purchased Call/CGM/CGM040FS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2023	05/08/2025	03/31/2025	Exercise		7,923,918	323.91	181,801		168	(31,817)			168		(31,985)				0001
Purchased Call/CGM/CGM040FS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	01/17/2025	Exercise		2,292,136	323.48	57,969		290	(9,905)			290		(10,195)				0001
Purchased Call/CGM/CGM040FS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2023	05/12/2025	04/07/2025	Exercise		1,390,278	324.21	32,672	.33	33	(5,903)			33		(5,936)				0001
Purchased Call/CGM/CGM040FS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	01/29/2025	Exercise		3,831,473	323.5	97,074		1,727	(16,353)			1,727		(18,080)				0001
Purchased Call/CGM/CGM040FSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2023	05/22/2025	02/19/2025	Exercise		5,644,505	324.46	126,296		456	(24,012)			456		(24,468)				0001
Purchased Call/CGM/CGM040FSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	05/28/2025	Expire		1,938,598	322.39	51,329			(10,234)					(10,234)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040FSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2023	05/30/2025	06/03/2025	Expire		3,944,089	324.33	92,058			(18,842)					(18,842)				0001
Purchased Call/CGM/CGM040FSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2023	05/29/2025	02/19/2025	Exercise		1,385,933	323.33	31,183		658	(5,867)			658		(6,524)				0001
Purchased Call/CGM/CGM040FSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/01/2023	05/30/2025	01/17/2025	Exercise		11,732,251	323.87	298,495		1,196	(60,150)			1,196		(61,346)				0001
Purchased Call/CGM/CGM040FSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/05/2023	06/02/2025	01/09/2025	Exercise		3,630,677	325.73	83,932		408	(17,173)			408		(17,580)				0001
Purchased Call/CGM/CGM040FSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/12/2023	06/09/2025	03/11/2025	Exercise		6,376,451	325.43	159,921		740	(34,284)			740		(35,025)				0001
Purchased Call/CGM/CGM040FSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2023	06/12/2025	01/17/2025	Exercise		5,065,462	326.33	123,158		275	(27,161)			275		(27,436)				0001
Purchased Call/CGM/CGM040FST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2023	06/18/2025	06/23/2025	Expire		2,348,057	327.91	52,488			(12,146)					(12,146)				0001
Purchased Call/CGM/CGM040FSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2023	06/16/2025	06/18/2025	Expire		1,029,334	327.91	23,492			(5,386)					(5,386)				0001
Purchased Call/CGM/CGM040FSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2023	06/20/2025	06/24/2025	Expire		6,239,306	327.48	142,811			(33,360)					(33,360)				0001
Purchased Call/CGM/CGM040GS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2023	06/26/2025	01/31/2025	Exercise		5,536,424	326.19	129,264		472	(32,484)			472		(32,956)				0001
Purchased Call/CGM/CGM040GS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2023	06/27/2025	02/19/2025	Exercise		2,174,062	327.68	49,233		546	(11,472)			546		(12,018)				0001
Purchased Call/CGM/CGM040GS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/30/2023	06/30/2025	07/02/2025	Expire		4,014,582	328.21	92,821			(23,044)					(23,044)				0001
Purchased Call/CGM/CGM040GS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2023	07/03/2025	02/19/2025	Exercise		3,470,281	328.01	74,227		299	(18,395)			299		(18,694)				0001
Purchased Call/CGM/CGM040GS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	03/28/2025	Exercise		3,191,561	323.14	75,138		358	(18,662)			358		(19,020)				0001
Purchased Call/CGM/CGM040GS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	07/08/2025	Expire		3,050,265	326.61	58,034			(14,673)					(14,673)				0001
Purchased Call/CGM/CGM040GSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2023	07/10/2025	03/12/2025	Exercise		5,534,444	323.27	138,260		712	(35,379)			712		(36,090)				0001
Purchased Call/CGM/CGM040GSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2023	07/11/2025	01/31/2025	Exercise		3,202,405	325.92	76,276		387	(21,371)			387		(21,758)				0001
Purchased Call/CGM/CGM040GSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2025	05/09/2025	Exercise		450,604	327.09	10,769		.20	(2,875)			20		(2,895)				0001
Purchased Call/CGM/CGM040GSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/17/2023	07/14/2025	01/21/2025	Exercise		3,699,700	327.09	89,196		4,025	(19,879)			4,025		(23,904)				0001
Purchased Call/CGM/CGM040GSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2023	07/17/2025	03/14/2025	Exercise		6,979,246	327.07	173,113		151	(47,121)			151		(47,272)				0001
Purchased Call/CGM/CGM040GSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	01/27/2025	Exercise		2,953,566	328.32	66,682		1,946	(16,257)			1,946		(18,203)				0001
Purchased Call/CGM/CGM040GSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	03/28/2025	Exercise		2,111,437	328.23	49,558		935	(12,560)			935		(13,495)				0001
Purchased Call/CGM/CGM040GSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/20/2023	07/18/2025	01/31/2025	Exercise		3,690,084	327.25	88,830		1,824	(22,468)			1,824		(24,293)				0001
Purchased Call/CGM/CGM040GSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2023	07/22/2025	03/28/2025	Exercise		1,528,574	327.49	36,380		169	(9,925)			169		(10,094)				0001
Purchased Call/CGM/CGM040GSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2023	07/24/2025	03/17/2025	Exercise		3,441,279	327.94	81,693		528	(22,384)			528		(22,912)				0001
Purchased Call/NFC/NFC261ESS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2027	01/15/2025	Exercise		7,761,667	266.45	344,855	7,121	4,960	(2,161)			4,960		(7,104)				0001
Purchased Call/NFC/NFC261FS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2027	01/23/2025	Exercise		6,669,190	272.24	294,348	12,797	8,888	(3,909)			8,888		(12,739)				0001
Purchased Call/NFC/NFC261FSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2027	01/30/2025	Exercise		5,180,325	269.22	194,024	23,462	25,652	2,190			25,652		(23,374)				0001
Purchased Call/NFC/NFC1613SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2025	03/26/2025	Exercise		702,537	236.62	32,317		7,548	3,248			7,548		(4,300)				0001
Purchased Call/CGM/CGM040GSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2023	07/25/2025	03/10/2025	Exercise		5,422,270	254.88	125,490		538	(34,952)			538		(35,490)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040GST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2023	07/25/2025	01/31/2025	Exercise		3,013,246	327.64	74,494		374	(20,719)			374		(21,093)				0001
Purchased Call/CGM/CGM040GW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	01/22/2025	Exercise		5,239,483	328.38	124,507		282	(35,388)			282		(35,670)				0001
Purchased Call/CGM/CGM040HS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/03/2023	08/01/2025	03/12/2025	Exercise		1,840,060	324.97	43,938		281	(12,580)			281		(12,861)				0001
Purchased Call/CGM/CGM040HS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2023	08/04/2025	08/06/2025	Expire		3,200,413	325.11	74,964			(22,267)					(22,267)				0001
Purchased Call/CGM/CGM040HS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2023	08/07/2025	01/14/2025	Exercise		5,870,639	325.3	133,485		1,133	(41,004)			1,133		(42,137)				0001
Purchased Call/CGM/CGM040HS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2023	08/08/2025	03/14/2025	Exercise		5,242,542	325.05	123,785		313	(37,003)			313		(37,316)				0001
Purchased Call/CGM/CGM040HS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/10/2023	08/08/2025	01/17/2025	Exercise		3,137,377	325.22	71,375		880	(20,701)			880		(21,581)				0001
Purchased Call/CGM/CGM040HSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/15/2023	08/14/2025	01/22/2025	Exercise		6,403,946	324.11	139,701		429	(42,769)			429		(43,198)				0001
Purchased Call/CGM/CGM040HSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2023	08/15/2025	03/26/2025	Exercise		4,906,323	322.24	111,901		631	(34,177)			631		(34,808)				0001
Purchased Call/CGM/CGM040HSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2023	08/15/2025	01/07/2025	Exercise		5,667,321	322.85	133,692		6,299	(35,936)			6,299		(42,234)				0001
Purchased Call/CGM/CGM040HSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/17/2023	08/15/2025	01/31/2025	Exercise		4,897,120	320.86	117,593		6,075	(30,621)			6,075		(36,696)				0001
Purchased Call/CGM/CGM040HSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2023	08/18/2025	03/28/2025	Exercise		4,500,287	321.18	106,398		567	(32,987)			567		(33,553)				0001
Purchased Call/CGM/CGM040HSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	01/06/2025	Exercise		4,887,793	323.03	112,851		1,605	(34,602)			1,605		(36,207)				0001
Purchased Call/CGM/CGM040HSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/24/2023	08/22/2025	03/21/2025	Exercise		3,084,458	322.03	73,510		4,392	(19,261)			4,392		(23,653)				0001
Purchased Call/CGM/CGM040HSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2023	08/25/2025	03/04/2025	Exercise		4,242,237	322.08	104,633		4,464	(29,541)			4,464		(34,005)				0001
Purchased Call/CGM/CGM040HSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/29/2023	08/28/2025	03/14/2025	Exercise		5,900,249	322.92	152,829		1,055	(49,137)			1,055		(50,192)				0001
Purchased Call/CGM/CGM040HSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2023	08/29/2025	01/17/2025	Exercise		4,644,979	324.66	110,379		818	(35,723)			818		(36,541)				0001
Purchased Call/CGM/CGM040HSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/31/2023	08/29/2025	01/31/2025	Exercise		4,275,256	324.88	99,149		960	(31,962)			960		(32,921)				0001
Purchased Call/CGM/CGM040HSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2023	09/03/2025	01/16/2025	Exercise		2,108,169	324.52	50,174		1,700	(15,186)			1,700		(16,886)				0001
Purchased Call/CGM/CGM040HSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2023	08/29/2025	02/11/2025	Exercise		4,821,583	324.52	112,151		545	(36,759)			545		(37,304)				0001
Purchased Call/CGM/CGM040HSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/07/2023	09/05/2025	01/06/2025	Exercise		4,943,842	323.06	118,265		1,010	(39,320)			1,010		(40,330)				0001
Purchased Call/NFC/NFC161ISO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	05/13/2025	Exercise		3,851,626	236.64	190,611		216,474	182,891			216,474		(33,584)				0001
Purchased Call/NFC/NFC161JSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025	05/22/2025	Exercise		1,232,917	245.76	54,618		43,711	33,282			43,711		(10,428)				0001
Purchased Call/NFC/NFC161ESM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025	02/27/2025	Exercise		1,909,977	227.15	88,295		288,610	281,929			288,610		(6,681)				0001
Purchased Call/CGM/CGM040ISO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2023	09/08/2025	01/14/2025	Exercise		5,553,581	323.3	132,560		494	(45,141)			494		(45,635)				0001
Purchased Call/CGM/CGM040IS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2023	09/11/2025	02/19/2025	Exercise		4,399,346	323.48	99,881		617	(34,136)			617		(34,753)				0001
Purchased Call/CGM/CGM040IS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/17/2025	01/06/2025	Exercise		1,406,028	323.35	33,323		2,817	(9,022)			2,817		(11,839)				0001
Purchased Call/CGM/CGM040IS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/15/2025	02/19/2025	Exercise		8,398,016	323.35	192,760		32,277	(35,948)			32,277		(68,225)				0001
Purchased Call/CGM/CGM040ISA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/19/2023	09/18/2025	01/31/2025	Exercise		3,618,650	322.77	81,562		11,558	(17,599)			11,558		(29,157)				0001
Purchased Call/CGM/CGM040ISC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2023	09/19/2025	01/31/2025	Exercise		5,229,340	322.04	119,466		25,626	(17,582)			25,626		(43,208)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040ISD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/21/2023	09/19/2025	01/28/2025	Exercise		3,918,263	319.75	91,774		50,136	17,068			50,136		(33,068)				0001
Purchased Call/CGM/CGM040ISE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2025	01/17/2025	Exercise		1,627,514	319.57	38,572		25,934	11,860			25,934		(14,074)				0001
Purchased Call/CGM/CGM040ISF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/22/2025	03/28/2025	Exercise		3,770,254	319.57	87,600		53,782	21,946			53,782		(31,836)				0001
Purchased Call/CGM/CGM040ISH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2023	09/25/2025	01/22/2025	Exercise		5,859,781	319.13	126,385		103,183	56,820			103,183		(46,364)				0001
Purchased Call/CGM/CGM040ISI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	04/03/2025	Exercise		2,599,693	317.6	60,366		69,069	46,831			69,069		(22,238)				0001
Purchased Call/CGM/CGM040ISJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	01/31/2025	Exercise		4,614,400	317.36	109,541		125,210	84,747			125,210		(40,463)				0001
Purchased Call/NFC/NFC261ES7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2026	11/05/2025	Exercise		879,603	268.82	96,888		2,826	504			2,826		(2,230)				0001
Purchased Call/NFC/NFC261ES9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/11/2027	01/14/2025	Exercise		9,433,993	266.98	377,455	29,198	24,913	(4,284)			24,913		(28,649)				0001
Purchased Call/NFC/NFC161FS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025	03/06/2025	Exercise		1,033,522	231.22	46,508		106,540	102,580			106,540		(3,961)				0001
Purchased Call/NFC/NFC2616GA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	02/14/2025	Exercise		8,094,087	270.76	343,998	18,214	18,174	(40)			18,174		(17,919)				0001
Purchased Call/CGM/CGM040ISK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/28/2023	09/26/2025	01/31/2025	Exercise		7,132,553	317.34	172,385		196,117	132,019			196,117		(64,098)				0001
Purchased Call/CGM/CGM040ISL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2025	02/26/2025	Exercise		1,882,619	317.89	44,618		56,685	39,976			56,685		(16,709)				0001
Purchased Call/CGM/CGM040ISO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/03/2023	10/02/2025	03/31/2025	Exercise		6,145,143	316.96	132,806		163,162	113,150			163,162		(50,012)				0001
Purchased Call/CGM/CGM040ISQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2023	10/03/2025	02/04/2025	Exercise		5,385,097	315.62	130,204		207,533	157,789			207,533		(49,744)				0001
Purchased Call/CGM/CGM040ISS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2025	06/30/2025	Exercise		2,443,890	316.84	57,920		105,521	83,244			105,521		(22,277)				0001
Purchased Call/CGM/CGM040ISU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/07/2025	04/02/2025	Exercise		1,281,092	316.84	30,362		45,484	33,832			45,484		(11,652)				0001
Purchased Call/CGM/CGM040ISV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2023	10/10/2025	04/08/2025	Exercise		2,831,525	318.55	67,086		65,121	39,073			65,121		(26,049)				0001
Purchased Call/CGM/CGM040ISX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2023	10/10/2025	01/08/2025	Exercise		3,422,115	319.01	79,177		79,973	49,208			79,973		(30,765)				0001
Purchased Call/CGM/CGM040ISY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2023	10/10/2025	03/06/2025	Exercise		5,663,827	318.52	132,268		133,483	81,979			133,483		(51,504)				0001
Purchased Call/CGM/CGM040JS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/15/2025	04/30/2025	Exercise		1,361,094	318.21	32,258		43,412	30,712			43,412		(12,700)				0001
Purchased Call/CGM/CGM040JS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/13/2025	03/26/2025	Exercise		1,966,496	318.21	46,611		66,844	48,552			66,844		(18,292)				0001
Purchased Call/CGM/CGM040JS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2023	10/16/2025	03/12/2025	Exercise		5,635,596	318.32	130,832		207,206	155,437			207,206		(51,769)				0001
Purchased Call/CGM/CGM040JS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2023	10/17/2025	02/11/2025	Exercise		7,122,026	317.53	161,839		252,486	188,071			252,486		(64,415)				0001
Purchased Call/CGM/CGM040JS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/17/2025	04/08/2025	Exercise		2,864,446	316.56	66,088		113,202	86,834			113,202		(26,368)				0001
Purchased Call/CGM/CGM040JS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/21/2025	04/07/2025	Exercise		2,315,252	315.66	54,938		110,938	88,824			110,938		(22,115)				0001
Purchased Call/CGM/CGM040JS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/22/2025	05/02/2025	Exercise		1,298,632	315.66	30,778		58,817	46,405			58,817		(12,412)				0001
Purchased Call/NFC/NFC161KS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	01/07/2025	Exercise		4,853,586	252.31	218,568		32,645	(16,460)			32,645		(49,105)				0001
Purchased Call/NFC/NFC161HSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2025	04/24/2025	Exercise		1,629,353	235.16	75,276		40,039	28,562			40,039		(11,478)				0001
Purchased Call/NFC/NFC1611SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2023	05/08/2025	05/12/2025	Exercise		4,786,491	237.99	210,972		240,627	203,813			240,627		(36,814)				0001
Purchased Call/NFC/NFC2616GJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2027	02/20/2025	Exercise		4,277,749	276.04	178,134	6,133	4,748	(1,385)			4,748		(6,075)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261GSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	02/25/2025	Exercise		9,985,890	267.45	424,633	17,521	12,125	(5,396)			12,125		(16,855)				0001
Purchased Call/NFC/NFC261HSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2025	03/05/2027	03/10/2025	Exercise		8,827,514	253.53	347,243	33,605	44,118	10,513			44,118		(32,972)				0001
Purchased Call/NFC/NFC261HSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2027	03/11/2025	Exercise		5,539,997	254.28	243,192	7,486	7,288	(198)			7,288		(7,030)				0001
Purchased Call/NFC/NFC161NS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2025	05/02/2025	Exercise		2,612,515	258.09	117,563		127,728	93,977			127,728		(33,751)				0001
Purchased Call/NFC/NFC261FSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	02/06/2025	Exercise		2,479,344	269.85	107,914	3,842	2,508	(1,333)			2,508		(3,827)				0001
Purchased Call/CGM/CGM040JS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/20/2025	01/17/2025	Exercise		2,277,229	315.66	54,035		112,336	90,618			112,336		(21,717)				0001
Purchased Call/CGM/CGM040JS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2023	10/23/2025	01/31/2025	Exercise		4,528,272	315.75	109,080		223,007	178,790			223,007		(44,218)				0001
Purchased Call/CGM/CGM040JSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2023	10/24/2025	03/31/2025	Exercise		4,687,557	316.05	112,112		227,856	181,869			227,856		(45,988)				0001
Purchased Call/CGM/CGM040JSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/26/2023	10/24/2025	02/12/2025	Exercise		3,472,354	315.24	81,883		176,655	143,196			176,655		(33,459)				0001
Purchased Call/CGM/CGM040JSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2025	05/05/2025	Exercise		1,226,817	315.14	29,678		63,254	50,983			63,254		(12,271)				0001
Purchased Call/CGM/CGM040JSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/27/2025	01/14/2025	Exercise		7,178,262	315.14	171,524		390,290	319,673			390,290		(70,617)				0001
Purchased Call/CGM/CGM040JSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2023	10/30/2025	01/08/2025	Exercise		4,157,170	315.36	101,573		206,501	164,323			206,501		(42,178)				0001
Purchased Call/CGM/CGM040JSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2023	10/31/2025	02/19/2025	Exercise		2,851,476	315.61	71,151		143,638	113,983			143,638		(29,654)				0001
Purchased Call/CGM/CGM040JSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2023	10/31/2025	01/08/2025	Exercise		10,100,158	316.2	248,823		453,583	349,676			453,583		(103,908)				0001
Purchased Call/CGM/CGM040JSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/02/2023	10/31/2025	04/03/2025	Exercise		3,400,065	317.1	81,914		136,342	102,079			136,342		(34,263)				0001
Purchased Call/CGM/CGM040JSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2025	01/31/2025	Exercise		1,667,545	317.54	39,688		68,394	51,658			68,394		(16,736)				0001
Purchased Call/CGM/CGM040JSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	03/10/2025	Exercise		6,390,845	317.54	151,530		280,466	216,587			280,466		(63,879)				0001
Purchased Call/CGM/CGM040JSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2023	11/06/2025	01/21/2025	Exercise		6,236,512	317.43	149,307		247,128	183,742			247,128		(63,385)				0001
Purchased Call/CGM/CGM040JSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2023	11/07/2025	02/19/2025	Exercise		4,378,901	317.56	105,468		159,297	114,282			159,297		(45,015)				0001
Purchased Call/CGM/CGM040JSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2023	11/07/2025	01/09/2025	Exercise		5,659,683	317.72	133,845		210,872	153,740			210,872		(57,132)				0001
Purchased Call/CGM/CGM040JSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2023	11/10/2025	06/09/2025	Exercise		5,018,106	317.72	119,655		207,672	156,068			207,672		(51,604)				0001
Purchased Call/CGM/CGM040JST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2023	11/12/2025	02/26/2025	Exercise		3,092,376	317.72	77,137		121,246	87,840			121,246		(33,406)				0001
Purchased Call/NFC/NFC261HSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/16/2027	03/18/2025	Exercise		4,647,442	251.78	205,576	5,286	4,953	(333)			4,953		(4,893)				0001
Purchased Call/NFC/NFC261ISL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/30/2027	04/01/2025	Exercise		5,001,990	248.01	152,804	39,953	66,772	26,819			66,772		(39,645)				0001
Purchased Call/CGM/CGM040JSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2023	11/13/2025	01/27/2025	Exercise		5,178,625	317.75	130,672		213,056	156,290			213,056		(56,766)				0001
Purchased Call/CGM/CGM040JSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2023	11/14/2025	01/15/2025	Exercise		8,519,501	318.83	203,519		296,033	207,247			296,033		(88,786)				0001
Purchased Call/CGM/CGM040KS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	01/08/2025	Exercise		5,619,185	319.11	134,332		167,463	108,254			167,463		(59,209)				0001
Purchased Call/CGM/CGM040KS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2023	11/21/2025	04/24/2025	Exercise		3,141,814	319.27	77,463		94,842	59,932			94,842		(34,910)				0001
Purchased Call/CGM/CGM040KS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2023	11/21/2025	01/08/2025	Exercise		9,995,616	319.37	237,450		294,039	187,875			294,039		(106,164)				0001
Purchased Call/CGM/CGM040KS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/24/2023	11/26/2025	02/04/2025	Exercise		1,291,071	319.24	31,611		42,873	28,551			42,873		(14,322)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040KS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/24/2023	11/24/2025	01/31/2025	Exercise		2,073,399	319.24	49,426		55,107	32,864			55,107		(22,243)				0001
Purchased Call/CGM/CGM040KS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/28/2023	11/26/2025	01/22/2025	Exercise		6,038,566	319.33	145,642		206,185	140,241			206,185		(65,944)				0001
Purchased Call/CGM/CGM040KS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/28/2023	11/28/2025	01/07/2025	Exercise		3,738,357	319.48	90,503		127,095	85,791			127,095		(41,304)				0001
Purchased Call/CGM/CGM040KS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2023	11/28/2025	02/19/2025	Exercise		12,448,927	319.74	300,207		429,801	291,696			429,801		(138,106)				0001
Purchased Call/CGM/CGM040KS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2023	11/28/2025	01/14/2025	Exercise		5,330,982	319.69	131,280		181,719	121,696			181,719		(60,022)				0001
Purchased Call/NFC/NFC2611S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/23/2027	03/25/2025	Exercise		5,486,483	252.36	178,681	37,843	50,425	12,582			50,425		(37,488)				0001
Purchased Call/NFC/NFC2611SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	04/08/2025	Exercise		5,428,212	238.4	211,661	22,818	37,283	14,465			37,283		(22,376)				0001
Purchased Call/NFC/NFC261JS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2027	04/10/2025	Exercise		3,953,160	237.7	198,628	3,702	8,865	5,163			8,865		(3,621)				0001
Purchased Call/NFC/NFC261JSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	04/15/2025	Exercise		4,583,243	242.17	162,073	25,524	44,980	19,456			44,980		(25,177)				0001
Purchased Call/NFC/NFC1615SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2025	08/07/2025	Exercise		941,700	252.78	43,130		52,579	39,782			52,579		(12,797)				0001
Purchased Call/NFC/NFC1610SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	04/14/2025	Exercise		4,073,593	251.66	174,452		180,973	124,035			180,973		(56,938)				0001
Purchased Call/NFC/NFC1610SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2025	07/07/2025	Exercise		2,785,093	248.33	126,443		167,637	126,473			167,637		(41,164)				0001
Purchased Call/NFC/NFC261JSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2025	04/23/2027	04/25/2025	Exercise		7,301,678	243.38	317,285	13,431	25,460	12,029			25,460		(13,114)				0001
Purchased Call/NFC/NFC261JSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	04/29/2025	Exercise		8,967,102	246.19	379,445	17,471	29,935	12,464			29,935		(16,889)				0001
Purchased Call/NFC/NFC2615SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	05/06/2025	Exercise		2,084,746	249.53	74,514	9,754	16,592	6,838			16,592		(9,583)				0001
Purchased Call/NFC/NFC261KSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/05/2025	05/05/2027	05/07/2025	Exercise		6,753,325	248.89	286,795	8,580	12,725	4,145			12,725		(8,437)				0001
Purchased Call/CGM/CGM040KSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	12/01/2025	01/22/2025	Exercise		8,077,219	320.84	191,388		227,659	138,539			227,659		(89,119)				0001
Purchased Call/CGM/CGM040KSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	12/02/2025	02/10/2025	Exercise		5,087,808	320.84	121,599		146,703	90,748			146,703		(55,955)				0001
Purchased Call/CGM/CGM040KSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2023	12/04/2025	03/12/2025	Exercise		3,952,466	320.36	97,271		131,517	86,393			131,517		(45,124)				0001
Purchased Call/CGM/CGM040KSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2023	12/05/2025	02/11/2025	Exercise		3,659,876	320.65	88,418		121,734	80,403			121,734		(41,332)				0001
Purchased Call/CGM/CGM040KSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/07/2023	12/05/2025	03/10/2025	Exercise		4,938,627	321.04	118,590		143,591	88,064			143,591		(55,527)				0001
Purchased Call/CGM/CGM040KSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/09/2025	02/04/2025	Exercise		1,465,934	321	35,036		41,325	24,866			41,325		(16,459)				0001
Purchased Call/CGM/CGM040KSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/10/2025	02/11/2025	Exercise		3,419,439	321	81,890		97,998	59,458			97,998		(38,540)				0001
Purchased Call/CGM/CGM040KSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2023	12/12/2025	01/22/2025	Exercise		1,683,176	321.41	41,240		44,134	24,395			44,134		(19,739)				0001
Purchased Call/CGM/CGM040KSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2023	12/12/2025	02/12/2025	Exercise		11,113,413	322.09	270,642		246,958	118,032			246,958		(128,925)				0001
Purchased Call/CGM/CGM040KSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/14/2023	12/12/2025	02/06/2025	Exercise		7,641,339	322.34	184,979		176,494	88,274			176,494		(88,220)				0001
Purchased Call/CGM/CGM040KSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	04/02/2025	Exercise		5,677,252	322.47	136,181		127,284	61,926			127,284		(65,358)				0001
Purchased Call/NFC/NFC261KSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2027	05/19/2025	Exercise		6,904,169	254.59	297,962	5,776	10,462	4,685			10,462		(5,089)				0001
Purchased Call/NFC/NFC261LS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	05/23/2025	Exercise		6,865,850	251.77	297,692	9,281	15,394	6,112			15,394		(8,626)				0001
Purchased Call/NFC/NFC261LSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/25/2027	05/28/2025	Exercise		4,250,722	250.06	100,072	48,793	69,679	20,886			69,679		(48,452)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261JSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2027	04/21/2025	Exercise		4,318,253	240.94	179,181	11,245	27,563	16,318			27,563		(10,858)				0001
Purchased Call/NFC/NFC261JSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2027	04/29/2025	Exercise		2,917,117	246.19	118,808	7,398	12,253	4,855			12,253		(7,131)				0001
Purchased Call/NFC/NFC261KS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/28/2025	04/28/2027	04/30/2025	Exercise		9,659,969	246.21	323,354	62,221	146,427	84,206			146,427		(62,070)				0001
Purchased Call/NFC/NFC261KS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	05/02/2025	Exercise		6,277,497	246.96	281,269	5,380	10,330	4,950			10,330		(5,073)				0001
Purchased Call/NFC/NFC261KSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2027	05/08/2025	Exercise		5,286,725	248	212,684	15,973	23,895	7,922			23,895		(15,872)				0001
Purchased Call/NFC/NFC261KSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2027	05/16/2025	Exercise		5,430,283	254.56	226,726	7,645	11,711	4,065			11,711		(7,344)				0001
Purchased Call/NFC/NFC261LS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2027	05/20/2025	Exercise		3,196,462	254.8	123,111	10,205	15,547	5,342			15,547		(9,910)				0001
Purchased Call/CGM/CGM040KSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/17/2025	01/15/2025	Exercise		3,683,070	322.47	88,790		76,814	34,126			76,814		(42,688)				0001
Purchased Call/CGM/CGM040KSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2023	12/18/2025	01/21/2025	Exercise		2,707,970	322.39	65,177		60,476	28,348			60,476		(32,129)				0001
Purchased Call/CGM/CGM040KSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2023	12/19/2025	01/08/2025	Exercise		6,060,492	322.81	145,204		123,258	52,751			123,258		(70,506)				0001
Purchased Call/CGM/CGM040KST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2023	12/19/2025	02/05/2025	Exercise		5,956,569	322.59	143,402		136,789	67,332			136,789		(69,456)				0001
Purchased Call/CGM/CGM040KSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/22/2025	03/28/2025	Exercise		4,240,072	322.76	103,273		105,974	55,408			105,974		(50,567)				0001
Purchased Call/CGM/CGM040KSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/23/2025	01/31/2025	Exercise		2,429,767	322.76	58,557		70,689	42,015			70,689		(28,675)				0001
Purchased Call/CGM/CGM040KSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2023	12/26/2025	01/27/2025	Exercise		4,733,051	322.89	111,940		156,917	101,424			156,917		(55,492)				0001
Purchased Call/CGM/CGM040KSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2023	12/26/2025	01/09/2025	Exercise		6,312,131	323.21	144,055		199,433	125,529			199,433		(73,904)				0001
Purchased Call/CGM/CGM040KSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/28/2023	12/26/2025	01/27/2025	Exercise		9,361,471	322.83	216,745		308,249	200,633			308,249		(107,616)				0001
Purchased Call/CGM/CGM040LS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/29/2023	12/30/2025	05/30/2025	Exercise		986,682	322.24	23,592		34,653	22,871			34,653		(11,782)				0001
Purchased Call/CGM/CGM040LS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/29/2023	12/29/2025	02/05/2025	Exercise		6,615,802	322.24	152,627		189,956	113,719			189,956		(76,237)				0001
Purchased Call/CGM/CGM040LS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/04/2024	01/02/2026	02/12/2025	Exercise		32,500	321.43	43,889		783	419			783		(478)				0001
Purchased Call/CGM/CGM040LS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/03/2024	01/02/2026	01/14/2025	Exercise		1,215,126	320.46	188,723		12,797	(502)			12,797		(13,557)				0001
Purchased Call/CGM/CGM040LS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/04/2024	01/02/2026	01/17/2025	Exercise		354,357	320.03	168,896		8,543	4,250			8,543		(4,614)				0001
Purchased Call/NFC/NFC261LSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	05/30/2025	Exercise		4,326,727	252.82	164,377	18,276	27,548	9,272			27,548		(18,026)				0001
Purchased Call/NFC/NFC261LSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	06/02/2025	Exercise		6,980,799	253.16	299,891	11,293	16,393	5,099			16,393		(10,562)				0001
Purchased Call/NFC/NFC261LSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	06/03/2025	Exercise		2,773,621	252.84	118,354	5,171	6,512	1,341			6,512		(4,875)				0001
Purchased Call/NFC/NFC2611MS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	06/10/2025	Exercise		6,148,169	256.29	261,688	12,308	16,801	4,493			16,801		(11,878)				0001
Purchased Call/NFC/NFC2611MSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2027	06/16/2025	Exercise		13,057,202	257.54	465,978	58,483	75,179	16,696			75,179		(57,303)				0001
Purchased Call/NFC/NFC1610QS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2025	03/18/2025	Exercise		2,769,614	238.73	126,017		389,436	343,564			389,436		(45,872)				0001
Purchased Call/NFC/NFC2611MSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	06/17/2025	Exercise		4,257,589	253.65	145,951	26,226	40,473	14,246			40,473		(25,845)				0001
Purchased Call/NFC/NFC2611MSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2027	06/20/2025	Exercise		6,934,387	255.29	201,523	61,259	80,404	19,145			80,404		(60,719)				0001
Purchased Call/NFC/NFC2611MSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2027	06/24/2025	Exercise		2,923,194	254.03	102,514	17,000	24,103	7,104			24,103		(16,726)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2611MSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2027	06/26/2025	Exercise		3,970,579	259.23	179,463	2,389	2,895	506			2,895		(2,261)				0001
Purchased Call/NFC/NFC261NS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	07/01/2025	Exercise		4,814,497	262.58	206,952	5,573	6,748	1,175			6,748		(5,010)				0001
Purchased Call/CGM/CGM040LS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2024	01/07/2026	04/02/2025	Exercise		396,448	319.89	45,906		12,327	7,465			12,327		(4,959)				0001
Purchased Call/CGM/CGM040LS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2024	01/05/2026	03/26/2025	Exercise		396,307	319.89	61,278		4,440	(388)			4,440		(4,917)				0001
Purchased Call/CGM/CGM040LS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2024	01/06/2026	04/03/2025	Exercise		83,587	319.89	62,474		1,526	502			1,526		(1,176)				0001
Purchased Call/CGM/CGM040LS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/09/2024	01/09/2026	06/09/2025	Exercise		99,309	320.83	77,232		2,764	1,545			2,764		(1,375)				0001
Purchased Call/CGM/CGM040LSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2024	01/09/2026	01/17/2025	Exercise		1,657,126	321.06	286,960		31,713	11,336			31,713		(21,138)				0001
Purchased Call/CGM/CGM040LSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/11/2024	01/09/2026	01/17/2025	Exercise		259,689	321.11	63,094		4,943	1,732			4,943		(3,404)				0001
Purchased Call/CGM/CGM040LSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/12/2026	03/10/2025	Exercise		915,245	321.37	97,006		21,111	9,688			21,111		(11,564)				0001
Purchased Call/CGM/CGM040LSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/13/2026	01/06/2025	Exercise		910,608	321.37	52,436		10,072	(1,308)			10,072		(11,485)				0001
Purchased Call/CGM/CGM040LSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2026	03/14/2025	Exercise		194,950	321.37	19,280		3,688	1,248			3,688		(2,489)				0001
Purchased Call/CGM/CGM040LSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2024	01/16/2026	01/08/2025	Exercise		493,923	320.5	119,799		8,686	2,498			8,686		(6,426)				0001
Purchased Call/CGM/CGM040LS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/18/2024	01/16/2026	01/08/2025	Exercise		797,977	320.84	181,880		12,979	2,941			12,979		(10,469)				0001
Purchased Call/CGM/CGM040LSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/21/2026	01/22/2025	Exercise		133,607	321.24	48,527		2,700	1,006			2,700		(1,818)				0001
Purchased Call/CGM/CGM040LSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/16/2026	01/27/2025	Exercise		354,042	321.24	56,896		8,146	3,686			8,146		(4,567)				0001
Purchased Call/CGM/CGM040LSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/20/2026	06/30/2025	Exercise		57,267	321.24	30,722		692	(33)			692		(791)				0001
Purchased Call/NFC/NFC161RSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	04/30/2025	Exercise		5,404,083	234.19	238,269		908,434	811,150			908,434		(97,284)				0001
Purchased Call/NFC/NFC261NS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	07/01/2025	Exercise		3,329,060	262.58	135,738	7,700	9,442	1,742			9,442		(7,332)				0001
Purchased Call/NFC/NFC261NSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	07/08/2025	Exercise		4,523,284	265.98	173,518	16,146	20,160	4,015			20,160		(15,486)				0001
Purchased Call/NFC/NFC261NSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/07/2025	07/07/2027	07/09/2025	Exercise		6,373,298	263.79	260,446	16,061	17,339	1,277			17,339		(15,865)				0001
Purchased Call/NFC/NFC261NSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2027	07/11/2025	Exercise		7,109,648	265.78	296,376	12,172	14,883	2,711			14,883		(11,655)				0001
Purchased Call/NFC/NFC261NSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2027	07/14/2025	Exercise		6,965,227	265.36	291,854	12,431	15,693	3,262			15,693		(11,616)				0001
Purchased Call/NFC/NFC261NSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	07/15/2025	Exercise		4,951,433	264.71	181,401	22,687	24,654	1,967			24,654		(22,175)				0001
Purchased Call/NFC/NFC261NST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/14/2025	07/14/2027	07/16/2025	Exercise		6,869,189	265.53	272,627	22,367	24,586	2,219			24,586		(22,140)				0001
Purchased Call/NFC/NFC261NSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	07/21/2025	Exercise		8,217,586	268.58	339,664	17,143	19,878	2,735			19,878		(16,227)				0001
Purchased Call/NFC/NFC2610SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	07/28/2025	Exercise		6,547,941	270.07	245,667	27,985	28,208	223			28,208		(27,273)				0001
Purchased Call/NFC/NFC2610SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	07/31/2025	Exercise		5,574,338	270.93	219,182	18,988	20,271	1,283			20,271		(18,800)				0001
Purchased Call/NFC/NFC2610SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/04/2025	08/04/2027	08/06/2025	Exercise		7,089,683	267.87	290,629	18,205	16,723	(1,482)			16,723		(17,957)				0001
Purchased Call/NFC/NFC261PS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2027	08/08/2025	Exercise		4,788,657	268.63	216,173	4,791	5,303	512			5,303		(4,408)				0001
Purchased Call/NFC/NFC261PS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	08/12/2025	Exercise		5,058,879	270.67	204,202	15,443	13,682	(1,761)			13,682		(14,834)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261PS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	08/13/2025	Exercise		6,670,289	269.55	318,813	4,703	4,851	149			4,851		(4,434)				0001
Purchased Call/NFC/NFC261PSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	08/18/2025	Exercise		7,256,891	272.82	323,347	3,339	2,993	(347)			2,993		(2,352)				0001
Purchased Call/NFC/NFC261PSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2027	08/20/2025	Exercise		9,019,214	270.5	330,232	25,455	22,276	(3,179)			22,276		(25,169)				0001
Purchased Call/NFC/NFC261PSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	08/22/2025	Exercise		4,563,997	260.89	176,845	17,808	23,267	5,459			23,267		(17,506)				0001
Purchased Call/CGM/CGM040LSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2024	01/22/2026	01/08/2025	Exercise		455,852	321.6	119,762		9,073	3,293			9,073		(5,942)				0001
Purchased Call/CGM/CGM040LSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2024	01/23/2026	01/22/2025	Exercise		989,755	321.77	169,487		15,159	2,532			15,159		(12,890)				0001
Purchased Call/CGM/CGM040LSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2024	01/26/2026	01/31/2025	Exercise		655,498	322.09	123,607		8,071	(368)			8,071		(8,647)				0001
Purchased Call/CGM/CGM040LSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2024	01/27/2026	01/31/2025	Exercise		255,519	322.09	69,669		5,292	1,998			5,292		(3,468)				0001
Purchased Call/CGM/CGM040LSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2024	01/28/2026	01/17/2025	Exercise		146,869	322.09	95,762		2,116	220			2,116		(2,147)				0001
Purchased Call/CGM/CGM040LST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/30/2024	01/29/2026	02/04/2025	Exercise		369,491	322.47	121,979		5,628	840			5,628		(4,943)				0001
Purchased Call/CGM/CGM040LSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	01/16/2025	Exercise		1,200,825	321.71	250,869		16,423	760			16,423		(16,177)				0001
Purchased Call/CGM/CGM040LSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/01/2024	01/30/2026	03/12/2025	Exercise		91,090	322.59	43,319		1,476	283			1,476		(1,296)				0001
Purchased Call/CGM/CGM040LSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2026	03/26/2025	Exercise		454,404	322.97	17,824		8,231	2,262			8,231		(5,988)				0001
Purchased Call/CGM/CGM040MS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/06/2024	02/05/2026	03/31/2025	Exercise		101,872	322.14	103,210		1,502	140			1,502		(1,519)				0001
Purchased Call/CGM/CGM040MS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/06/2024	02/06/2026	01/09/2025	Exercise		241,629	322.41	69,975		4,885	1,695			4,885		(3,278)				0001
Purchased Call/CGM/CGM040MS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2024	02/06/2026	02/19/2025	Exercise		258,354	322.61	119,537		5,139	1,723			5,139		(3,645)				0001
Purchased Call/CGM/CGM040MS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/09/2026	02/19/2025	Exercise		573,682	322.76	125,027		8,102	450			8,102		(7,939)				0001
Purchased Call/CGM/CGM040MS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/10/2026	01/22/2025	Exercise		690,772	322.76	49,639		8,905	(318)			8,905		(9,314)				0001
Purchased Call/CGM/CGM040MS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2026	04/03/2025	Exercise		292,796	322.76	39,665		3,066	(848)			3,066		(4,003)				0001
Purchased Call/NFC/NFC1617SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2025	11/28/2025	Exercise		100,713	248.02	4,492		8,581	6,557			8,581		(2,024)				0001
Purchased Call/NFC/NFC261PSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2027	08/26/2025	Exercise		8,949,031	263.19	401,139	8,987	10,067	1,080			10,067		(8,089)				0001
Purchased Call/NFC/NFC261PSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2027	08/27/2025	Exercise		9,169,272	262.45	332,288	53,036	71,889	18,853			71,889		(52,587)				0001
Purchased Call/NFC/NFC261QS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2027	08/29/2025	Exercise		4,875,825	263.65	205,400	13,475	18,286	4,812			18,286		(12,919)				0001
Purchased Call/NFC/NFC261QS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	09/02/2025	Expire		9,276,129	265.17	415,603								1,750				0001
Purchased Call/NFC/NFC261QSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	09/03/2025	Exercise		5,070,491	261.74	221,125	9,663	12,418	2,755			12,418		(8,720)				0001
Purchased Call/NFC/NFC261QSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	09/05/2025	Exercise		4,195,503	260.58	193,736	5,101	6,119	1,018			6,119		(4,680)				0001
Purchased Call/NFC/NFC261QSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	09/12/2025	Exercise		3,783,989	264.18	167,761	7,498	9,989	2,490			9,989		(7,090)				0001
Purchased Call/NFC/NFC261QST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	09/15/2025	Exercise		6,459,695	265.82	301,280	2,653	3,217	564			3,217		(1,702)				0001
Purchased Call/NFC/NFC261QSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	09/16/2025	Exercise		5,624,268	266.94	234,934	12,453	14,359	1,905			14,359		(11,679)				0001
Purchased Call/CGM/CGM040MS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2024	02/12/2026	02/06/2025	Exercise		311,922	322.88	134,134		6,673	2,660			6,673		(4,211)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040IMS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2024	02/13/2026	02/26/2025	Exercise		134,964	322.23	97,020		2,793	988			2,793		(1,934)				0001
Purchased Call/CGM/CGM040IMS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2024	02/13/2026	01/17/2025	Exercise		2,752,774	322.58	203,079		42,384	5,512			42,384		(37,256)				0001
Purchased Call/CGM/CGM040IMSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2024	02/13/2026	01/27/2025	Exercise		981,844	323	83,217		6,831	(6,393)			6,831		(13,424)				0001
Purchased Call/CGM/CGM040IMSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/13/2026	01/22/2025	Exercise		161,031	322.79	76,293		2,713	551			2,713		(2,323)				0001
Purchased Call/CGM/CGM040IMSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/18/2026	01/27/2025	Exercise		505,611	322.79	74,861		7,104	249			7,104		(7,070)				0001
Purchased Call/CGM/CGM040IMSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/17/2026	02/26/2025	Exercise		308,486	322.79	46,506		2,136	(2,042)			2,136		(4,312)				0001
Purchased Call/CGM/CGM040IMSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/20/2024	02/19/2026	01/17/2025	Exercise		94,049	322.79	95,063		1,102	(166)			1,102		(1,395)				0001
Purchased Call/CGM/CGM040IMSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/20/2024	02/20/2026	01/06/2025	Exercise		211,321	322.66	79,066		3,118	242			3,118		(2,999)				0001
Purchased Call/CGM/CGM040IMSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2024	02/23/2026	02/28/2025	Exercise		1,005,973	324	61,468		8,809	(5,014)			8,809		(13,895)				0001
Purchased Call/CGM/CGM040IMSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2026	03/28/2025	Exercise		940,354	324	74,861		19,414	6,466			19,414		(13,091)				0001
Purchased Call/CGM/CGM040IMSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2024	02/24/2026	03/31/2025	Exercise		105,707	324	34,572		1,100	(355)			1,100		(1,542)				0001
Purchased Call/CGM/CGM040IMSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2024	02/26/2026	02/20/2025	Exercise		228,931	323.41	136,633		3,736	556			3,736		(3,380)				0001
Purchased Call/NFC/NFC261PS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	08/11/2025	Exercise		7,107,671	269.11	319,963	7,898	7,775	(123)			7,775		(6,927)				0001
Purchased Call/NFC/NFC261PS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	08/12/2025	Expire		6,991,197	270.67	323,322								711				0001
Purchased Call/NFC/NFC261RS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2027	09/18/2025	Exercise		5,314,364	270.13	238,635	2,325	2,116	(209)			2,116		(1,976)				0001
Purchased Call/NFC/NFC261RS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	09/23/2025	Exercise		4,215,081	273.43	170,088	10,138	9,387	(750)			9,387		(9,617)				0001
Purchased Call/NFC/NFC261RSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	09/23/2025	Exercise		4,177,741	273.43	155,014	16,492	16,573	81			16,573		(15,973)				0001
Purchased Call/NFC/NFC261RSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2027	09/26/2025	Exercise		4,356,906	272.26	182,813	9,438	9,028	(409)			9,028		(9,137)				0001
Purchased Call/NFC/NFC261RSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	09/30/2025	Exercise		10,376,928	272.07	477,688	4,717	5,074	358			5,074		(3,689)				0001
Purchased Call/NFC/NFC261SSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/08/2027	10/15/2025	Expire		9,772,387	266.03	485,236								1,527				0001
Purchased Call/NFC/NFC161VSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2024	12/24/2025	12/29/2025	Exercise		78,018	257.17	2,918		4,211	2,764			4,211		(1,447)				0001
Purchased Call/NFC/NFC161TSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2023	11/19/2025	06/25/2025	Exercise		832,779	247.09	37,225		66,033	49,590			66,033		(16,442)				0001
Purchased Call/NFC/NFC261RS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	09/30/2025	Exercise		5,240,344	272.07	225,204	8,194	8,928	735			8,928		(7,477)				0001
Purchased Call/NFC/NFC261SS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/01/2027	10/07/2025	Expire		6,764,647	273.59	323,001								713				0001
Purchased Call/NFC/NFC261SSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2027	10/15/2025	Exercise		10,621,362	269.48	473,454	10,631	12,297	1,666			12,297		(10,091)				0001
Purchased Call/NFC/NFC261SSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2027	10/16/2025	Exercise		6,577,113	268.58	290,082	11,831	12,962	1,131			12,962		(11,372)				0001
Purchased Call/NFC/NFC261SSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	10/21/2025	Exercise		2,054,074	269.69	71,222	12,762	13,805	1,043			13,805		(12,509)				0001
Purchased Call/NFC/NFC261SSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	10/21/2025	Exercise		7,513,100	269.69	351,974	6,468	7,453	986			7,453		(5,557)				0001
Purchased Call/NFC/NFC261TS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/25/2027	10/28/2025	Exercise		6,422,043	273.82	283,722	7,940	6,708	(1,231)			6,708		(6,941)				0001
Purchased Call/CGM/CGM040IMSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/27/2024	02/27/2026	04/07/2025	Exercise		75,516	323.56	78,579		1,060	20			1,060		(1,154)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040MSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2024	02/27/2026	01/17/2025	Exercise		540,832	323.52	68,244		6,119	(1,343)			6,119		(7,565)				0001
Purchased Call/CGM/CGM040MSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	02/27/2026	11/28/2025	Exercise		25,952	323.67	42,475		530	158			530		(473)				0001
Purchased Call/CGM/CGM040MSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	03/02/2026	03/10/2025	Exercise		383,020	324.2	60,021		3,307	(2,045)			3,307		(5,491)				0001
Purchased Call/CGM/CGM040MSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	02/27/2026	03/06/2025	Exercise		704,267	324.2	181,932		11,090	1,279			11,090		(10,112)				0001
Purchased Call/CGM/CGM040MSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/04/2024	03/04/2026	01/09/2025	Exercise		146,499	324.18	160,522		1,840	(214)			1,840		(2,270)				0001
Purchased Call/CGM/CGM040MST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/06/2024	03/05/2026	01/17/2025	Exercise		153,004	323.74	70,045		2,937	722			2,937		(2,306)				0001
Purchased Call/CGM/CGM040MSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2024	03/06/2026	01/14/2025	Exercise		670,674	325.3	180,784		8,517	(968)			8,517		(9,930)				0001
Purchased Call/CGM/CGM040MSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/10/2026	03/21/2025	Exercise		129,130	324.91	34,315		2,002	166			2,002		(1,925)				0001
Purchased Call/CGM/CGM040MSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	03/12/2025	Exercise		343,665	324.91	76,161		4,216	(651)			4,216		(5,021)				0001
Purchased Call/CGM/CGM040MSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/11/2024	03/11/2026	02/19/2025	Exercise		319,121	324.57	136,320		4,682	119			4,682		(4,740)				0001
Purchased Call/CGM/CGM040NS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2024	03/13/2026	01/27/2025	Exercise		608,027	324.84	106,018		6,829	(1,874)			6,829		(8,920)				0001
Purchased Call/NFC/NFC261TS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2027	10/28/2025	Exercise		3,956,144	273.82	170,966	7,600	8,049	450			8,049		(7,041)				0001
Purchased Call/NFC/NFC261TS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2027	10/30/2025	Exercise		8,156,824	279.61	303,250	31,862	24,928	(6,934)			24,928		(31,451)				0001
Purchased Call/NFC/NFC261TSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2027	11/03/2025	Exercise		12,068,826	276.85	545,375	6,306	4,673	(1,633)			4,673		(4,310)				0001
Purchased Call/NFC/NFC261TSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	11/04/2025	Exercise		7,420,380	278.08	335,104	4,278	3,351	(926)			3,351		(3,372)				0001
Purchased Call/NFC/NFC261TSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2027	11/06/2025	Expire		4,202,773	274.26	197,413								311				0001
Purchased Call/NFC/NFC261US6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/12/2027	11/18/2025	Expire		7,709,440	270.33	357,504								1,067				0001
Purchased Call/NFC/NFC261US7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	11/18/2025	Exercise		3,786,301	270.33	170,622	3,667	3,368	(299)			3,368		(3,024)				0001
Purchased Call/NFC/NFC261USD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	11/21/2025	Expire		2,155,146	267.23	98,650								250				0001
Purchased Call/NFC/NFC261USK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2027	11/25/2025	Exercise		6,047,761	266.12	272,669	9,223	10,043	820			10,043		(8,322)				0001
Purchased Call/NFC/NFC261VS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2027	12/04/2025	Expire		4,578,839	272.13	211,431								332				0001
Purchased Call/NFC/NFC261USB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	11/20/2025	Expire		4,827,421	266.26	230,365								287				0001
Purchased Call/NFC/NFC261USJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/22/2027	11/25/2025	Exercise		5,884,160	266.12	247,501	16,016	18,275	2,259			18,275		(15,167)				0001
Purchased Call/NFC/NFC261VS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	12/09/2025	Exercise		5,100,868	273.55	218,909	8,120	8,118	(2)			8,118		(7,260)				0001
Purchased Call/NFC/NFC261VSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2027	12/11/2025	Expire		3,811,239	273.16	177,858								295				0001
Purchased Call/NFC/NFC261VST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	12/22/2025	Expire		4,639,320	263.68	239,587								968				0001
Purchased Call/NFC/NFC261VSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	12/23/2025	Expire		6,627,461	268.92	314,964								1,032				0001
Purchased Call/NFC/NFC261WS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2025	12/23/2027	12/29/2025	Expire		977,282	271.05	44,069								78				0001
Purchased Call/SPX/SPXA21MSI		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/07/2025	02/08/2030	02/11/2025	Expire		1,015,000	6025.99	264,002								331				0001
Purchased Call/SPX/SPXB213SD		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	10/07/2025	10/04/2030	10/09/2025	Expire		1,522,524	6737	379,081								189				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB216SY		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/03/2025	11/29/2030	12/05/2025	Expire		1,690,528	6817	437,603								233				0001
Purchased Call/SPX/SPXB218SR		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/26/2025	12/20/2030	12/30/2025	Expire		1,608,334	6873	414,012								681				0001
Purchased Call/SPX/SPXD052SY		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2030	08/26/2025	Expire		1,674,923	6393	428,422								639				0001
Purchased Call/CGM/CGM040NS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2024	03/17/2026	04/08/2025	Exercise		168,427	324.77	26,136		1,935	(488)			1,935		(2,483)				0001
Purchased Call/CGM/CGM040NS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2024	03/13/2026	02/04/2025	Exercise		713,879	324.77	117,271		9,311	(921)			9,311		(10,437)				0001
Purchased Call/CGM/CGM040NS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/18/2024	03/18/2026	02/20/2025	Exercise		808,060	324.92	134,409		7,534	(4,116)			7,534		(11,809)				0001
Purchased Call/CGM/CGM040NS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2024	03/20/2026	05/30/2025	Exercise		20,293	326.1	38,189		80	(214)			80		(387)				0001
Purchased Call/CGM/CGM040NS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2024	03/20/2026	02/26/2025	Exercise		820,975	326.97	128,590		4,876	(7,063)			4,876		(12,210)				0001
Purchased Call/CGM/CGM040NSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2024	03/20/2026	01/27/2025	Exercise		1,456,827	326.8	158,027		18,428	(2,787)			18,428		(21,432)				0001
Purchased Call/CGM/CGM040NSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/25/2024	03/25/2026	03/10/2025	Exercise		444,685	326.48	113,750		6,209	(331)			6,209		(6,682)				0001
Purchased Call/CGM/CGM040NSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/30/2026	02/20/2025	Exercise		411,873	327.34	62,751		3,284	(2,842)			3,284		(6,270)				0001
Purchased Call/CGM/CGM040NSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/27/2026	01/17/2025	Exercise		2,033,873	327.34	274,744		12,638	(17,408)			12,638		(30,634)				0001
Purchased Call/CGM/CGM040NSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/01/2024	04/01/2026	03/12/2025	Exercise		488,248	327.34	113,701		2,700	(4,563)			2,700		(7,403)				0001
Purchased Call/CGM/CGM040NSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	01/09/2025	Exercise		1,054,633	325.33	218,442		8,640	(7,169)			8,640		(16,345)				0001
Purchased Call/CGM/CGM040NSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2024	04/06/2026	02/11/2025	Exercise		335,865	325.25	92,460		4,759	(299)			4,759		(5,290)				0001
Purchased Call/CGM/CGM040NSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2024	04/02/2026	02/11/2025	Exercise		643,865	325.25	168,500		6,793	(2,872)			6,793		(9,968)				0001
Purchased Call/CGM/CGM040NSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/08/2024	04/08/2026	01/31/2025	Exercise		1,104,205	325.62	126,025		16,009	(669)			16,009		(16,834)				0001
Purchased Call/CGM/CGM040NSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2024	04/09/2026	07/21/2025	Exercise		50,352	325.44	52,024		316	(415)			316		(810)				0001
Purchased Call/CGM/CGM040NSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2024	04/10/2026	04/21/2025	Exercise		116,983	324.76	78,598		791	(976)			791		(1,945)				0001
Purchased Call/CGM/CGM040NST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2024	04/10/2026	01/22/2025	Exercise		891,912	324.91	141,073		13,817	289			13,817		(13,860)				0001
Purchased Call/CGM/CGM040NSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2026	01/06/2025	Exercise		798,587	323.95	88,958		7,480	(4,739)			7,480		(12,406)				0001
Purchased Call/CGM/CGM040NSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2024	04/10/2026	01/31/2025	Exercise		421,171	323.95	91,908		7,119	722			7,119		(6,560)				0001
Purchased Call/CGM/CGM040NSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/15/2024	04/15/2026	01/15/2025	Exercise		1,759,637	323.23	172,260		32,995	6,129			32,995		(27,054)				0001
Purchased Call/NFC/NFC161XSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2026	02/03/2025	Exercise		127,655	263.62	73,030		4,725	1,550			4,725		(3,359)				0001
Purchased Call/NFC/NFC261VSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	12/16/2025	Exercise		6,502,546	268.06	286,750	9,449	8,853	(596)			8,853		(8,325)				0001
Purchased Call/NFC/NFC261VSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	12/22/2025	Expire		7,249,293	266.64	349,581								1,409				0001
Purchased Call/NFC/NFC261WSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	12/30/2025	Expire		6,021,939	270.83	280,622								1,147				0001
Purchased Call/NFC/NFC261WSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	12/31/2025	Expire		6,908,111	269.21	318,712								430				0001
Purchased Call/NFC/NFC261WSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	01/02/2026	Expire		2,242,379	267.99	100,640								89				0001
Purchased Call/NFC/NFC261WSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	01/05/2026	Expire		378,618	264.04	17,871												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB211SQ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/15/2025	09/12/2030	09/17/2025	Expire		1,791,538	6587	451,781							219				0001
Purchased Call/SPX/SPXB213SII		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/13/2025	10/10/2030	10/15/2025	Expire		1,452,953	6574	380,312							191				0001
Purchased Call/SPX/SPXD054SY		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2030	09/12/2025	Expire		1,956,452	6500	487,352							235				0001
Purchased Call/SPX/SPXD05ESA		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/28/2025	10/22/2030	10/30/2025	Expire		1,493,704	6728	408,611							209				0001
Purchased Call/SPX/SPXJ00RSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2030	10/10/2025	Expire		1,716,000	6753.72	431,746							215				0001
Purchased Call/AIM/AIM00056S		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2025	08/26/2025	Exercise		571,400	3028.13	13,771		5,276	(3,612)			5,276	(8,888)				0001
Purchased Call/AIM/AIM00056S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	09/24/2025	Exercise		459,772	3071.06	10,738		9,799	1,819			9,799	(7,979)				0001
Purchased Call/AIM/AIM00056H		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	11/12/2025	Exercise		498,108	3066.62	12,054		17,529	7,120			17,529	(10,409)				0001
Purchased Call/AIM/AIM00056N		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	12/24/2025	Exercise		300,274	3003.88	7,297		18,870	11,734			18,870	(7,136)				0001
Purchased Call/AIM/AIM00056S		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2026	02/11/2025	Expire		1,802,041	3047.21	44,150							(73)				0001
Purchased Call/AIM/AIM0005SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	02/25/2025	Expire		334,332	3058.48	8,191							(10)				0001
Purchased Call/AIM/AIM00066A		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2026	06/24/2025	Expire		656,532	3012.79	15,627							33				0001
Purchased Call/AIM/AIM00066T		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2026	12/10/2025	Expire		615,408	3184.6	15,139							36				0001
Purchased Call/AIM/AIM00006S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2026	06/10/2025	Exercise		54,248	3244.5	8,912		109	(725)			109	(835)				0001
Purchased Call/AIM/AIM00006SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2028	09/23/2025	Exercise		165,091	3289.97	44,413		3,555	(1,963)			3,555	(5,522)				0001
Purchased Call/NFC/NFC161TSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2025	09/05/2025	Exercise		2,032,379	247.09	90,441		156,626	116,747			156,626	(39,878)				0001
Purchased Call/NFC/NFC161US2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2025	12/05/2025	Exercise		600,574	248.17	27,386		59,082	46,460			59,082	(12,622)				0001
Purchased Call/SPX/SPXD057S1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/29/2025	09/26/2030	10/01/2025	Expire		2,346,708	6629	600,320							296				0001
Purchased Call/SPX/SPXD05MSJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/10/2025	12/06/2030	12/12/2025	Expire		1,657,364	6849	435,772							234				0001
Purchased Call/SPX/SPXO13GSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/14/2025	11/12/2030	11/18/2025	Expire		1,614,595	6842	400,619							638				0001
Purchased Call/SPX/SPXC05KSK		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2032	04/24/2025	Expire		1,290,000	5287.76	418,734							131				0001
Purchased Call/SPX/SPXJ00TS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/22/2025	10/22/2032	10/24/2025	Expire		1,521,000	6699.4	496,607							184				0001
Purchased Call/AIM/AIM00048S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2025	01/10/2025	Exercise		653,363	2887.54	14,882		24,353	24,064			24,353	(290)				0001
Purchased Call/AIM/AIM00048S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2025	01/24/2025	Exercise		159,948	2890.85	3,647		7,464	7,253			7,464	(210)				0001
Purchased Call/AIM/AIM00048SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2025	02/11/2025	Exercise		307,784	2906.21	6,987		14,933	14,217			14,933	(716)				0001
Purchased Call/AIM/AIM00048SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2025	02/25/2025	Exercise		316,995	2915.93	7,164		15,497	14,485			15,497	(1,012)				0001
Purchased Call/AIM/AIM00048SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2025	04/10/2025	Expire		733,177	2982.59	17,230			(4,604)				(4,604)				0001
Purchased Call/AIM/AIM00048SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2025	05/12/2025	Exercise		2,365,409	2959.26	55,351		26,410	7,045			26,410	(19,365)				0001
Purchased Call/AIM/AIM00048SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2025	07/10/2025	Exercise		338,120	3013.75	8,115		184	(4,019)			184	(4,203)				0001
Purchased Call/AIM/AIM00056SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	03/25/2025	Expire		230,390	3035.39	5,645							(2)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIM/AIM00065S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/08/2026	05/12/2025	Expire		300,216	2992.3	7,115							8				0001
Purchased Call/AIM/AIM00065C		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2026	07/10/2025	Expire		539,661	3015.39	12,844							1				0001
Purchased Call/AIM/AIM00065E		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2026	07/24/2025	Expire		249,906	3042.97	5,948							2				0001
Purchased Call/AIM/AIM00065I		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/21/2026	08/26/2025	Expire		624,568	3056.09	14,865							64				0001
Purchased Call/AIM/AIM00065O		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2026	10/24/2025	Expire		243,173	3204.13	5,982							10				0001
Purchased Call/AIM/AIM00065Q		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/06/2026	11/12/2025	Expire		537,919	3174.54	13,179							120				0001
Purchased Call/CGM/CGM040NSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/17/2024	04/16/2026	04/21/2025	Exercise		159,606	322.44	42,335		1,991	(396)			1,991		(2,448)			0001
Purchased Call/CGM/CGM0400S0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	01/08/2025	Exercise		527,854	322.05	143,019		7,707	(421)			7,707		(8,485)			0001
Purchased Call/CGM/CGM0400S1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	04/20/2026	03/14/2025	Exercise		150,209	321.55	79,620		2,280	(41)			2,280		(2,491)			0001
Purchased Call/CGM/CGM0400S2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2026	03/14/2025	Exercise		507,038	321.55	90,490		9,105	1,287			9,105		(7,991)			0001
Purchased Call/CGM/CGM0400S3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	04/21/2026	01/27/2025	Exercise		57,332	321.55	19,381		971	84			971		(936)			0001
Purchased Call/CGM/CGM0400S4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/22/2024	04/22/2026	01/21/2025	Exercise		616,579	321.95	173,521		10,006	451			10,006		(9,773)			0001
Purchased Call/CGM/CGM0400S7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2026	02/19/2025	Exercise		720,867	322.21	217,707		14,902	3,638			14,902		(11,693)			0001
Purchased Call/CGM/CGM0400S8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2024	04/27/2026	01/27/2025	Exercise		255,212	322.82	65,251		4,048	.46			4,048		(4,164)			0001
Purchased Call/CGM/CGM0400SC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2024	04/30/2026	04/03/2025	Exercise		197,079	322.19	32,718		2,552	(523)			2,552		(3,113)			0001
Purchased Call/CGM/CGM0400SD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2024	05/01/2026	04/02/2025	Exercise		315,555	322.03	66,166		3,654	(1,407)			3,654		(5,214)			0001
Purchased Call/CGM/CGM0400SE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2024	05/01/2026	01/27/2025	Exercise		1,095,239	322.24	158,218		16,944	532			16,944		(16,753)			0001
Purchased Call/AIM/AIM00018S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2029	02/04/2025	Exercise		1,389,274	3207.3	166,422		38,034	(9,239)			38,034		(47,291)			0001
Purchased Call/AIM/AIM00018SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	08/25/2025	Exercise		61,558	3070.24	35,473		2,413	299			2,413		(2,121)			0001
Purchased Call/AIM/AIM00028S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/08/2029	06/25/2025	Exercise		79,555	2967.36	12,722		4,396	1,627			4,396		(2,769)			0001
Purchased Call/AIM/AIM00028SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/08/2030	04/23/2025	Exercise		314,485	2892.35	19,122		21,279	8,076			21,279		(13,203)			0001
Purchased Call/AIM/AIM00028SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/21/2029	04/23/2025	Exercise		201,884	2868.48	119,904		14,217	7,006			14,217		(7,241)			0001
Purchased Call/CGM/CGM0400SI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/06/2024	05/06/2026	02/11/2025	Exercise		940,690	323.2	221,112		9,890	(5,179)			9,890		(15,349)			0001
Purchased Call/CGM/CGM0400SJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/08/2024	05/07/2026	02/14/2025	Exercise		1,957,409	323.53	97,738		34,848	3,548			34,848		(31,387)			0001
Purchased Call/CGM/CGM0400SL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2026	01/14/2025	Exercise		1,008,182	323.75	192,204		15,889	(326)			15,889		(16,660)			0001
Purchased Call/CGM/CGM0400SM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2024	05/08/2026	01/06/2025	Exercise		142,818	323.88	69,579		1,987	(313)			1,987		(2,461)			0001
Purchased Call/CGM/CGM0400SN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2024	05/12/2026	01/21/2025	Exercise		554,723	323.88	64,037		9,378	383			9,378		(9,134)			0001
Purchased Call/CGM/CGM0400SO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2024	05/11/2026	01/17/2025	Exercise		1,154,158	323.88	86,172		15,932	(2,693)			15,932		(18,786)			0001
Purchased Call/CGM/CGM0400SP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/13/2024	05/13/2026	02/26/2025	Exercise		814,798	323.92	239,499		10,416	(2,767)			10,416		(13,502)			0001
Purchased Call/CGM/CGM0400SQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/14/2024	05/14/2026	03/26/2025	Exercise		127,880	324.08	170,678		1,738	(344)			1,738		(2,348)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM0400SR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/15/2024	05/15/2026	04/08/2025	Exercise		124,820	324.64	45,687		1,150	(886)			1,150		(2,154)				0001
Purchased Call/CGM/CGM0400SS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2024	05/15/2026	01/14/2025	Exercise		545,301	324.58	187,004		6,999	(1,933)			6,999		(9,378)				0001
Purchased Call/CGM/CGM0400SU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2026	01/08/2025	Exercise		741,815	324.87	94,106		11,761	(437)			11,761		(12,408)				0001
Purchased Call/CGM/CGM0400SV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/15/2026	01/15/2025	Exercise		539,452	324.87	121,448		5,715	(3,096)			5,715		(9,064)				0001
Purchased Call/CGM/CGM0400SX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2024	05/21/2026	10/30/2025	Exercise		378,579	325.1	74,218		9,499	3,408			9,499		(6,189)				0001
Purchased Call/CGM/CGM0400SY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2024	05/22/2026	03/12/2025	Exercise		937,176	324.67	77,519		9,900	(5,538)			9,900		(15,579)				0001
Purchased Call/CGM/CGM040PS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/22/2026	02/21/2025	Exercise		1,093,471	324.39	139,523		14,040	(2,243)			14,040		(16,620)				0001
Purchased Call/CGM/CGM040PS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/27/2026	01/31/2025	Exercise		466,876	324.39	92,884		4,347	(3,420)			4,347		(8,047)				0001
Purchased Call/CGM/CGM040PS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/26/2026	02/26/2025	Exercise		321,310	324.39	52,478		3,717	(1,625)			3,717		(5,496)				0001
Purchased Call/CGM/CGM040PS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2024	05/29/2026	04/02/2025	Exercise		126,504	324.05	94,686		1,275	(791)			1,275		(2,320)				0001
Purchased Call/CGM/CGM040PS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	05/29/2026	02/11/2025	Exercise		530,019	323.74	155,422		4,952	(3,949)			4,952		(9,255)				0001
Purchased Call/CGM/CGM040PS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	06/01/2026	04/08/2025	Exercise		230,941	323.74	58,840		4,406	521			4,406		(4,031)				0001
Purchased Call/CGM/CGM040PS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2026	01/08/2025	Exercise		667,496	323.74	123,185		8,590	(2,692)			8,590		(11,576)				0001
Purchased Call/CGM/CGM040PS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/03/2024	06/03/2026	01/08/2025	Exercise		843,776	323.95	176,470		12,130	(2,159)			12,130		(14,512)				0001
Purchased Call/CGM/CGM040PSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/05/2024	06/04/2026	03/31/2025	Exercise		982,753	323.55	98,866		10,176	(7,192)			10,176		(17,523)				0001
Purchased Call/CGM/CGM040PSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2024	06/05/2026	01/29/2025	Exercise		952,651	324.66	117,988		13,482	(2,780)			13,482		(16,514)				0001
Purchased Call/CGM/CGM040PSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2024	06/05/2026	04/08/2025	Exercise		223,861	324.15	60,218		2,998	(813)			2,998		(3,929)				0001
Purchased Call/CGM/CGM040PSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/12/2024	06/11/2026	03/21/2025	Exercise		151,172	324.31	73,954		1,889	(816)			1,889		(2,848)				0001
Purchased Call/AIM/AIM0003SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2030	08/07/2025	Exercise		132,950	2887.07	82,138		11,425	5,545			11,425		(5,896)				0001
Purchased Call/AIM/AIM0005SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2032	02/25/2025	Expire		739,356	3058.48	46,965								28				0001
Purchased Call/AIM/AIM0005SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2032	03/25/2025	Expire		347,673	3035.39	22,494								22				0001
Purchased Call/AIM/AIM0006S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2032	04/24/2025	Exercise		414,905	2983.26	19,427	4,269	4,605	336			4,605		(4,263)				0001
Purchased Call/AIM/AIM0006SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2032	10/24/2025	Expire		612,654	3204.13	48,890								18				0001
Purchased Call/SBC/SBC017PS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2024	02/07/2025	02/11/2025	Expire		259,150	241.65	6,620			(703)					(703)				0001
Purchased Call/SBC/SBC017USR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	08/12/2025	Expire		379,402	243.73	9,637			(5,846)					(5,846)				0001
Purchased Call/SBC/SBC017VS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	08/26/2025	Expire		610,892	245.83	15,517			(10,015)					(10,015)				0001
Purchased Call/SBC/SBC017VSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Expire		929,044	246.77	23,784			(16,380)					(16,380)				0001
Purchased Call/SBC/SBC017WS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	04/23/2025	Exercise		876,032	248.45	21,284		308	(15,255)			308		(15,564)				0001
Purchased Call/SBC/SBC017YSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Expire		209,009	247.6	5,330			(5,007)					(5,007)				0001
Purchased Call/SBC/SBC017ZSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	01/24/2025	Expire		144,453	239.06	3,669								(9)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC1170SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	02/25/2025	Expire		83,948	241.98	2,132							(3)				0001
Purchased Call/SBC/SBC1173SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	05/27/2025	Expire		152,352	236.06	3,885							10				0001
Purchased Call/SBC/SBC1174S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		156,751	236.2	4,142							5				0001
Purchased Call/SBC/SBC1176SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Exercise		1,339,510	240.47	6,846	13,723	6,509	(7,214)			6,509		(13,716)			0001
Purchased Call/AIM/AIM00065S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2032	04/10/2025	Expire		342,258	2937.42	23,308							7				0001
Purchased Call/AIM/AIM00065N		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2032	10/10/2025	Expire		276,756	3183.4	21,864							8				0001
Purchased Call/AIM/AIM00065X		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2032	12/24/2025	Expire		65,075	3192.65	5,108							2				0001
Purchased Call/SBC/SBC1175SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2032	10/10/2025	Expire		247,250	236.88	15,181							6				0001
Purchased Call/SBC/SBC1177SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2032	10/24/2025	Expire		624,965	239.33	38,748							14				0001
Purchased Call/SBC/SBC1179SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2032	12/24/2025	Expire		60,072	233.19	3,658							1				0001
Purchased Call/CGM/CGM040PSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	02/11/2025	Exercise		717,350	324.37	175,761	7,925	(4,486)				7,925		(12,849)			0001
Purchased Call/CGM/CGM040PSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2024	06/16/2026	02/11/2025	Exercise		521,843	324.01	68,514	6,158	(2,939)				6,158		(9,251)			0001
Purchased Call/CGM/CGM040PSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2024	06/15/2026	02/18/2025	Exercise		221,706	324.01	51,763	4,577	714				4,577		(3,991)			0001
Purchased Call/CGM/CGM040PSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2024	06/12/2026	01/06/2025	Exercise		992,929	324.01	118,329	18,319	1,118				18,319		(17,438)			0001
Purchased Call/CGM/CGM040PSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/18/2024	06/18/2026	01/17/2025	Exercise		398,334	324.63	64,532	7,448	497				7,448		(7,083)			0001
Purchased Call/CGM/CGM040PSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2026	01/22/2025	Exercise		215,110	324.33	48,210	3,662	(137)				3,662		(3,917)			0001
Purchased Call/CGM/CGM040PSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/18/2026	01/30/2025	Exercise		847,051	324.33	153,624	11,340	(3,522)				11,340		(15,169)			0001
Purchased Call/CGM/CGM040PSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/25/2024	06/25/2026	03/28/2025	Exercise		56,425	324.39	43,777	1,104	108				1,104		(1,062)			0001
Purchased Call/CGM/CGM040PSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/26/2024	06/26/2026	02/11/2025	Exercise		316,557	324.37	78,870	3,989	(1,610)				3,989		(5,780)			0001
Purchased Call/CGM/CGM040PSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2024	06/26/2026	01/29/2025	Exercise		829,027	324.35	147,732	15,446	723				15,446		(15,071)			0001
Purchased Call/CGM/CGM040PSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2024	06/29/2026	01/17/2025	Exercise		138,013	324.23	72,177	1,890	(567)				1,890		(2,647)			0001
Purchased Call/CGM/CGM040PSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2024	06/26/2026	02/19/2025	Exercise		344,140	324.23	111,498	6,506	386				6,506		(6,335)			0001
Purchased Call/CGM/CGM040QS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/03/2024	07/02/2026	04/03/2025	Exercise		93,536	325.13	88,131	1,707	(160)				1,707		(2,118)			0001
Purchased Call/CGM/CGM040QS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	04/08/2025	Exercise		222,651	327.73	86,064	1,723	(2,286)				1,723		(4,178)			0001
Purchased Call/SBC/SBC017ESD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2023	01/13/2025	01/15/2025	Exercise		1,863,725	231.36	64,106	42,163	41,100				42,163		(1,063)			0001
Purchased Call/SBC/SBC017ESF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	01/22/2025	Exercise		2,332,431	231.32	76,382	74,280	72,601				74,280		(1,680)			0001
Purchased Call/SBC/SBC017ESG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2025	01/21/2025	Exercise		1,236,749	231.36	40,215	36,629	35,799				36,629		(830)			0001
Purchased Call/SBC/SBC017ESI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	01/22/2025	Exercise		3,837,299	230.51	127,677	136,120	133,303				136,120		(2,818)			0001
Purchased Call/SBC/SBC017ESL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2023	01/17/2025	01/22/2025	Exercise		960,703	230.91	34,842	32,355	31,582				32,355		(773)			0001
Purchased Call/SBC/SBC017ESM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2025	01/27/2025	Exercise		3,077,364	231.6	107,494	103,924	100,669				103,924		(3,256)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017E9P		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2023	01/22/2025	01/24/2025	Exercise		188,254	230.91	7,125		6,644	6,437			6,644		(207)				0001
Purchased Call/SBC/SBC017E8X		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2023	02/06/2025	02/10/2025	Exercise		5,306,922	233.8	183,989		175,809	166,686			175,809		(9,122)				0001
Purchased Call/SBC/SBC017E8Y		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	02/11/2025	Exercise		2,354,591	234.3	76,670		66,496	62,579			66,496		(3,916)				0001
Purchased Call/SBC/SBC017FS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2023	02/10/2025	02/12/2025	Exercise		2,781,202	233.3	99,111		96,577	91,109			96,577		(5,468)				0001
Purchased Call/SBC/SBC017FS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2023	02/14/2025	01/21/2025	Exercise		1,480,281	233.26	45,940		58,911	56,109			58,911		(2,802)				0001
Purchased Call/SBC/SBC017FS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	01/22/2025	Exercise		3,475,728	233.26	107,518		142,133	134,727			142,133		(7,405)				0001
Purchased Call/SBC/SBC017FSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/25/2025	Exercise		3,229,891	231.78	111,773		142,112	134,247			142,112		(7,865)				0001
Purchased Call/SBC/SBC017FSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2023	02/21/2025	02/25/2025	Exercise		1,100,740	232.07	36,000		46,994	44,457			46,994		(2,537)				0001
Purchased Call/SBC/SBC0173SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028	07/03/2025	Exercise		278,422	242.68	31,709		5,117	(380)			5,117		(5,489)				0001
Purchased Call/SBC/SBC1170ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2025	02/20/2032	02/26/2025	Expire		493,449	241.98	29,487						9						0001
Purchased Call/SBC/SBC1176SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2032	09/10/2025	Expire		1,649,045	240.47	102,406						37						0001
Purchased Call/CGM/CGM040QS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/08/2024	07/08/2026	07/02/2025	Exercise		42,805	327.38	64,567		406	(371)			406		(868)				0001
Purchased Call/CGM/CGM040QS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/10/2024	07/09/2026	09/30/2025	Exercise		22,151	326.67	57,649		293	(143)			293		(525)				0001
Purchased Call/CGM/CGM040QS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/10/2024	07/10/2026	02/19/2025	Exercise		312,083	328.12	79,601		4,467	(1,220)			4,467		(5,825)				0001
Purchased Call/CGM/CGM040QS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2026	04/30/2025	Exercise		509,715	327.81	153,547		3,779	(5,547)			3,779		(9,709)				0001
Purchased Call/CGM/CGM040QSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2024	07/13/2026	04/15/2025	Exercise		1,253,998	328.6	91,137		12,142	(10,957)			12,142		(23,267)				0001
Purchased Call/CGM/CGM040QSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2024	07/10/2026	03/10/2025	Exercise		171,042	328.6	104,632		1,929	(1,204)			1,929		(3,339)				0001
Purchased Call/CGM/CGM040QSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2026	01/22/2025	Exercise		324,704	328.6	63,469		4,074	(1,910)			4,074		(6,136)				0001
Purchased Call/CGM/CGM040QSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/15/2024	07/15/2026	01/22/2025	Exercise		285,260	327.82	197,207		3,392	(1,875)			3,392		(5,556)				0001
Purchased Call/CGM/CGM040QSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2024	07/17/2026	05/02/2025	Exercise		146,920	325.82	31,955		992	(1,549)			992		(2,611)				0001
Purchased Call/CGM/CGM040QSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2024	07/17/2026	03/05/2025	Exercise		1,026,518	324.59	148,672		13,426	(5,672)			13,426		(19,441)				0001
Purchased Call/CGM/CGM040QSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/20/2026	02/26/2025	Exercise		110,816	322.55	34,207		2,288	222			2,288		(2,154)				0001
Purchased Call/CGM/CGM040QSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/17/2026	02/11/2025	Exercise		322,981	322.55	86,759		7,285	1,293			7,285		(6,155)				0001
Purchased Call/CGM/CGM040QSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2026	01/15/2025	Exercise		869,062	322.55	75,367		16,577	361			16,577		(16,365)				0001
Purchased Call/CGM/CGM040QSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2026	01/17/2025	Exercise		1,368,523	323.75	170,434		25,023	(452)			25,023		(25,664)				0001
Purchased Call/CGM/CGM040QSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2026	08/22/2025	Exercise		106,004	323.39	46,679		1,492	182			1,492		(1,371)				0001
Purchased Call/CGM/CGM040QSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2026	03/12/2025	Exercise		94,817	322.47	88,591		1,389	(390)			1,389		(1,933)				0001
Purchased Call/CGM/CGM040QSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2024	07/24/2026	02/06/2025	Exercise		279,084	321.76	107,518		5,123	(134)			5,123		(5,534)				0001
Purchased Call/SBC/SBC017FSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2025	02/18/2025	Exercise		2,375,033	231.63	78,649		101,850	95,686			101,850		(6,164)				0001
Purchased Call/SBC/SBC017FSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	03/04/2025	Exercise		2,945,710	231.6	97,588		144,691	136,896			144,691		(7,795)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017FSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/09/2023	03/05/2025	03/07/2025	Exercise		117,738	232.29	3,396		4,861	4,565			4,861		(296)				0001
Purchased Call/SBC/SBC017FSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2023	03/10/2025	03/12/2025	Exercise		2,273,240	228.79	77,962		109,255	101,930			109,255		(7,324)				0001
Purchased Call/SBC/SBC017FSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/17/2023	03/14/2025	01/22/2025	Exercise		3,064,118	229.93	100,717		114,849	104,827			114,849		(10,022)				0001
Purchased Call/SBC/SBC017FSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/20/2023	03/17/2025	03/19/2025	Exercise		2,063,552	229.08	74,371		92,134	84,430			92,134		(7,704)				0001
Purchased Call/SBC/SBC017GSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	01/09/2025	Exercise		3,636,066	231.07	129,028		57,975	41,362			57,975		(16,614)				0001
Purchased Call/SBC/SBC017GSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/14/2023	04/11/2025	04/15/2025	Exercise		1,519,575	231.93	52,473		20,559	13,295			20,559		(7,264)				0001
Purchased Call/SBC/SBC017GSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2023	04/14/2025	01/14/2025	Exercise		2,082,162	232.01	72,874		30,290	19,950			30,290		(10,340)				0001
Purchased Call/SBC/SBC017GSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	04/03/2025	Exercise		2,093,610	232.11	69,443		28,408	18,238			28,408		(10,170)				0001
Purchased Call/SBC/SBC017GSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2023	04/21/2025	03/05/2025	Exercise		1,585,813	231.63	54,547		23,452	15,146			23,452		(8,306)				0001
Purchased Call/CGM/CGM040QSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2024	07/27/2026	01/31/2025	Exercise		903,771	322.19	73,259		22,879	5,813			22,879		(17,201)				0001
Purchased Call/CGM/CGM040QSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2024	07/24/2026	01/09/2025	Exercise		490,047	322.19	106,986		9,911	668			9,911		(9,415)				0001
Purchased Call/CGM/CGM040QSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2024	07/28/2026	01/21/2025	Exercise		353,484	322.19	49,525		5,788	(889)			5,788		(6,790)				0001
Purchased Call/CGM/CGM040QSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/31/2024	07/30/2026	11/13/2025	Exercise		30,656	322.01	25,222		925	312			925		(647)				0001
Purchased Call/CGM/CGM040QST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/31/2024	07/31/2026	01/06/2025	Exercise		132,054	322.94	62,080		2,118	(390)			2,118		(2,656)				0001
Purchased Call/CGM/CGM040QSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/01/2024	07/31/2026	02/11/2025	Exercise		447,607	321.83	120,478		8,904	334			8,904		(8,866)				0001
Purchased Call/CGM/CGM040QSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2024	08/04/2026	01/17/2025	Exercise		1,096,465	320.31	171,329		29,925	8,698			29,925		(21,624)				0001
Purchased Call/CGM/CGM040QSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2026	02/11/2025	Exercise		245,642	318.44	86,721		7,426	2,662			7,426		(4,875)				0001
Purchased Call/CGM/CGM040RS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2024	08/07/2026	01/16/2025	Exercise		987,435	320	198,515		26,484	7,269			26,484		(19,698)				0001
Purchased Call/CGM/CGM040RS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/07/2026	03/10/2025	Exercise		641,260	320.12	96,232		13,162	665			13,162		(12,668)				0001
Purchased Call/CGM/CGM040RS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/10/2026	04/07/2025	Exercise		353,751	320.12	75,825		9,204	2,304			9,204		(7,085)				0001
Purchased Call/CGM/CGM040RS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2026	01/06/2025	Exercise		417,646	320.17	147,830		8,744	580			8,744		(8,367)				0001
Purchased Call/CGM/CGM040RS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/14/2024	08/13/2026	11/13/2025	Exercise		29,855	320.6	45,232		1,006	413			1,006		(656)				0001
Purchased Call/CGM/CGM040RS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	03/19/2025	Exercise		138,964	320.78	27,863		3,240	413			3,240		(2,895)				0001
Purchased Call/CGM/CGM040RS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	03/28/2025	Exercise		164,815	321.38	129,780		2,600	(646)			2,600		(3,573)				0001
Purchased Call/CGM/CGM040RS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2024	08/18/2026	03/31/2025	Exercise		170,059	321.64	28,402		3,798	440			3,798		(3,424)				0001
Purchased Call/CGM/CGM040RSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2024	08/17/2026	04/07/2025	Exercise		792,601	321.64	54,004		17,607	1,961			17,607		(15,741)				0001
Purchased Call/SBC/SBC017FSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/27/2023	01/24/2025	01/28/2025	Exercise		1,715,810	232.45	59,935		53,968	52,064			53,968		(1,905)				0001
Purchased Call/SBC/SBC017FSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2023	02/03/2025	02/05/2025	Exercise		3,369,513	234.1	112,906		95,274	90,133			95,274		(5,141)				0001
Purchased Call/SBC/SBC017FS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2023	02/07/2025	02/11/2025	Exercise		2,404,216	233.45	83,062		76,899	72,646			76,899		(4,253)				0001
Purchased Call/SBC/SBC017FS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2023	02/13/2025	02/18/2025	Exercise		3,412,841	233.99	117,189		132,506	125,580			132,506		(6,927)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017FS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2025	01/21/2025	Exercise		2,193,419	234.32	70,680		76,775	72,477			76,775		(4,298)				0001
Purchased Call/SBC/SBC017FSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/04/2025	Exercise		875,609	231.1	30,293		44,996	42,572			44,996		(2,424)				0001
Purchased Call/SBC/SBC017FSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2023	03/06/2025	01/08/2025	Exercise		3,413,498	232.19	107,829		123,126	113,643			123,126		(9,482)				0001
Purchased Call/SBC/SBC017FSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	03/11/2025	Exercise		510,295	231.1	15,880		21,732	20,306			21,732		(1,426)				0001
Purchased Call/SBC/SBC017FSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/11/2025	Exercise		1,288,157	231.3	39,196		53,699	50,173			53,699		(3,526)				0001
Purchased Call/SBC/SBC017FST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2025	02/21/2025	Exercise		4,680,578	228.54	169,230		185,078	168,550			185,078		(16,528)				0001
Purchased Call/SBC/SBC017FSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	03/18/2025	Exercise		3,430,264	229.46	118,588		135,808	124,059			135,808		(11,749)				0001
Purchased Call/SBC/SBC017FSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/18/2025	Exercise		3,188,043	229.14	115,684		130,844	119,354			130,844		(11,489)				0001
Purchased Call/SBC/SBC017GSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	04/29/2025	Exercise		1,180,889	230.29	45,457		27,132	19,983			27,132		(7,149)				0001
Purchased Call/SBC/SBC017GSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2023	04/25/2025	04/29/2025	Exercise		3,231,775	231.99	113,846		50,026	32,088			50,026		(17,938)				0001
Purchased Call/SBC/SBC017GSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2023	04/28/2025	04/30/2025	Exercise		2,566,672	232.53	87,311		34,366	20,295			34,366		(14,071)				0001
Purchased Call/SBC/SBC017GSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	05/06/2025	Exercise		866,649	231.03	28,922		18,779	13,952			18,779		(4,827)				0001
Purchased Call/SBC/SBC017HS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/05/2023	05/02/2025	05/06/2025	Exercise		1,163,442	230.36	43,782		28,668	21,312			28,668		(7,356)				0001
Purchased Call/SBC/SBC017HS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	05/07/2025	Exercise		1,666,468	231.54	61,433		30,017	19,104			30,017		(10,912)				0001
Purchased Call/SBC/SBC017HS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	05/13/2025	Exercise		2,607,193	231.88	91,481		43,008	26,856			43,008		(16,152)				0001
Purchased Call/SBC/SBC017HSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	05/14/2025	Exercise		1,594,708	232.76	52,925		22,507	12,180			22,507		(10,327)				0001
Purchased Call/SBC/SBC017HSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	06/03/2025	Exercise		1,821,206	233.01	60,495		27,675	15,293			27,675		(12,382)				0001
Purchased Call/SBC/SBC017HSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	03/31/2025	Exercise		4,572,136	232.46	166,394		81,111	46,914			81,111		(34,197)				0001
Purchased Call/SBC/SBC017HSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	06/10/2025	Exercise		985,826	235.28	34,063		6,462	(1,265)			6,462		(7,727)				0001
Purchased Call/SBC/SBC017HST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2023	06/12/2025	01/07/2025	Exercise		3,261,524	236.03	117,388		27,031	878			27,031		(26,153)				0001
Purchased Call/SBC/SBC017HSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2023	06/13/2025	04/25/2025	Exercise		776,075	237.48	26,209		303	(5,605)			303		(5,909)				0001
Purchased Call/SBC/SBC017HSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2023	06/16/2025	04/09/2025	Exercise		914,897	237.29	30,361		212	(6,744)			212		(6,956)				0001
Purchased Call/SBC/SBC017HS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	02/26/2025	Exercise		938,189	238.01	32,086		16,054	8,033			16,054		(8,022)				0001
Purchased Call/SBC/SBC017HSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	07/03/2025	Exercise		276,131	238.01	9,444		403	(1,948)			403		(2,351)				0001
Purchased Call/SBC/SBC017HSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/17/2023	07/14/2025	03/06/2025	Exercise		3,732,224	238.72	128,696		2,251	(32,214)			2,251		(34,465)				0001
Purchased Call/CGM/CGM040RSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/19/2024	08/19/2026	02/12/2025	Exercise		504,256	321.85	146,713		10,656	682			10,656		(10,159)				0001
Purchased Call/CGM/CGM040RSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2024	08/21/2026	03/28/2025	Exercise		239,505	321.81	160,982		5,465	692			5,465		(5,197)				0001
Purchased Call/CGM/CGM040RSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2024	08/21/2026	01/27/2025	Exercise		239,657	322.22	108,078		4,687	(96)			4,687		(4,992)				0001
Purchased Call/CGM/CGM040RSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/26/2024	08/26/2026	01/08/2025	Exercise		619,359	322.11	86,387		15,582	3,137			15,582		(12,544)				0001
Purchased Call/CGM/CGM040RSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/28/2024	08/27/2026	06/18/2025	Exercise		247,753	322.12	39,120		6,308	1,370			6,308		(4,995)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040RSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/29/2024	08/28/2026	02/18/2025	Exercise		725,660	322.08	147,854		18,355	3,705			18,355		(15,066)				0001
Purchased Call/CGM/CGM040RSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	01/06/2025	Exercise		436,201	322.22	133,855		7,070	(1,749)			7,070		(9,124)				0001
Purchased Call/CGM/CGM040RSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2024	08/31/2026	08/01/2025	Exercise		46,049	322.22	17,021		1,018	83			1,018		(990)				0001
Purchased Call/CGM/CGM040RSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2024	09/02/2026	03/28/2025	Exercise		714,131	322.22	117,225		16,216	1,699			16,216		(14,837)				0001
Purchased Call/CGM/CGM040RSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2024	09/01/2026	01/07/2025	Exercise		225,981	322.22	22,511		4,543	604			4,543		(3,997)				0001
Purchased Call/CGM/CGM040RSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/06/2024	09/08/2026	06/18/2025	Exercise		114,444	320.33	38,347		3,681	1,322			3,681		(2,456)				0001
Purchased Call/CGM/CGM040RSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/09/2024	09/09/2026	03/12/2025	Exercise		267,184	320.71	162,101		6,674	1,158			6,674		(5,731)				0001
Purchased Call/CGM/CGM040RSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/11/2024	09/10/2026	04/07/2025	Exercise		43,409	320.76	23,492		1,042	128			1,042		(947)				0001
Purchased Call/CGM/CGM040SS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2024	09/11/2026	02/19/2025	Exercise		489,227	321.74	101,170		11,918	1,729			11,918		(10,370)				0001
Purchased Call/CGM/CGM040SS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2024	09/15/2026	02/11/2025	Exercise		264,922	321.74	64,994		4,324	(1,199)			4,324		(5,683)				0001
Purchased Call/SBC/SBC017GS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	04/01/2025	Exercise		1,258,038	230.58	44,529		42,822	37,512			42,822		(5,309)				0001
Purchased Call/SBC/SBC017GS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/31/2023	03/28/2025	04/01/2025	Exercise		448,725	230.91	16,576		14,611	12,642			14,611		(1,969)				0001
Purchased Call/SBC/SBC017GSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	04/08/2025	Exercise		3,272,761	231.65	109,927		43,139	29,082			43,139		(14,057)				0001
Purchased Call/SBC/SBC017GSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	01/21/2025	Exercise		2,955,117	231.39	99,258		47,709	34,049			47,709		(13,660)				0001
Purchased Call/SBC/SBC017GSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	05/06/2025	Exercise		3,751,971	231.48	126,766		73,850	52,730			73,850		(21,120)				0001
Purchased Call/SBC/SBC017HS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2023	05/08/2025	04/11/2025	Exercise		4,431,453	231.85	150,838		74,346	48,011			74,346		(26,336)				0001
Purchased Call/SBC/SBC017HS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2023	05/12/2025	05/14/2025	Exercise		964,939	231.79	33,963		19,385	13,253			19,385		(6,131)				0001
Purchased Call/SBC/SBC017HS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/20/2025	Exercise		1,499,951	232.98	54,981		24,326	14,088			24,326		(10,238)				0001
Purchased Call/SBC/SBC017HSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025	06/03/2025	Exercise		4,033,126	233.32	151,251		55,846	24,719			55,846		(31,128)				0001
Purchased Call/SBC/SBC017HSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2023	06/05/2025	03/14/2025	Exercise		1,854,913	234.68	66,993		15,517	939			15,517		(14,577)				0001
Purchased Call/SBC/SBC017HSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/09/2023	06/06/2025	06/10/2025	Exercise		2,334,668	235.49	79,807		13,209	(3,987)			13,209		(17,196)				0001
Purchased Call/SBC/SBC017IS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	06/25/2025	Exercise		2,193,762	236.34	74,274		6,246	(11,453)			6,246		(17,699)				0001
Purchased Call/SBC/SBC017IS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	07/01/2025	Exercise		1,455,115	237.26	52,245		3,147	(9,676)			3,147		(12,823)				0001
Purchased Call/SBC/SBC017ISB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	07/02/2025	Expire		3,957,683	238.01	134,473			(33,398)					(33,398)				0001
Purchased Call/SBC/SBC017ISK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2023	07/10/2025	05/14/2025	Exercise		3,842,292	237.04	137,739		29,185	(6,768)			29,185		(35,953)				0001
Purchased Call/SBC/SBC017ISM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	05/12/2025	Exercise		971,198	237.8	34,429		3,148	(5,885)			3,148		(9,033)				0001
Purchased Call/SBC/SBC017ISQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	04/25/2025	Exercise		1,215,530	238.72	41,693		279	(10,889)			279		(11,168)				0001
Purchased Call/SBC/SBC017JS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	01/22/2025	Exercise		2,436,525	240.01	83,405		890	(22,987)			890		(23,878)				0001
Purchased Call/SBC/SBC017JS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	06/23/2025	Exercise		1,093,002	240.84	37,381		48	(10,720)			48		(10,768)				0001
Purchased Call/SBC/SBC017JS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	05/12/2025	Exercise		2,825,668	240.84	96,508		165	(27,475)			165		(27,640)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017JSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	08/05/2025	Expire		561,572	239.57	18,982			(5,558)					(5,558)				0001
Purchased Call/CGM/CGM040SS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/18/2024	09/17/2026	09/26/2025	Exercise		24,464	321.81	31,340		505	(2)			505		(565)				0001
Purchased Call/CGM/CGM040SS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/19/2024	09/18/2026	01/22/2025	Exercise		1,242,933	322.5	190,306		29,773	3,629			29,773		(26,587)				0001
Purchased Call/CGM/CGM040SS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2024	09/21/2026	02/11/2025	Exercise		1,460,738	322.26	68,109		36,577	5,789			36,577		(30,878)				0001
Purchased Call/CGM/CGM040SSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2024	09/18/2026	02/26/2025	Exercise		556,223	322.26	58,707		11,995	279			11,995		(11,809)				0001
Purchased Call/CGM/CGM040SSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	03/10/2025	Exercise		110,103	322.5	86,881		2,180	(237)			2,180		(2,645)				0001
Purchased Call/CGM/CGM040SSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/25/2026	01/15/2025	Exercise		548,432	323.16	113,118		10,423	(100)			10,423		(10,732)				0001
Purchased Call/CGM/CGM040SSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/28/2026	05/02/2025	Exercise		527,988	323.16	42,622		7,614	(3,638)			7,614		(11,334)				0001
Purchased Call/CGM/CGM040SSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2026	02/12/2025	Exercise		191,822	322.94	114,591		4,839	743			4,839		(4,247)				0001
Purchased Call/CGM/CGM040SSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/03/2024	10/02/2026	01/09/2025	Exercise		1,531,676	322.4	159,848		32,796	(8)			32,796		(33,115)				0001
Purchased Call/CGM/CGM040SSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2024	10/06/2026	03/14/2025	Exercise		185,595	322.64	56,683		5,142	1,159			5,142		(4,126)				0001
Purchased Call/CGM/CGM040SSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	03/10/2025	Exercise		526,692	322.64	91,063		12,131	881			12,131		(11,432)				0001
Purchased Call/CGM/CGM040SSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2026	01/09/2025	Exercise		593,681	322.45	184,130		12,770	60			12,770		(12,943)				0001
Purchased Call/SBC/SBC017JSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	02/18/2025	Exercise		386,501	239.16	13,257		1,072	(2,874)			1,072		(3,946)				0001
Purchased Call/SBC/SBC017JSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	03/05/2025	Exercise		2,119,863	238.9	71,637		1,377	(20,518)			1,377		(21,895)				0001
Purchased Call/SBC/SBC017JSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	07/07/2025	Exercise		609,108	238.9	20,831		2,322	(4,079)			2,322		(6,401)				0001
Purchased Call/SBC/SBC017JSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	05/12/2025	Exercise		1,259,467	236.5	43,074		14,043	435			14,043		(13,608)				0001
Purchased Call/SBC/SBC017KS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	01/21/2025	Exercise		1,997,874	236.34	70,481		30,909	8,003			30,909		(22,906)				0001
Purchased Call/SBC/SBC017KS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	05/14/2025	Exercise		664,436	238.05	22,724		3,673	(3,954)			3,673		(7,627)				0001
Purchased Call/SBC/SBC017KSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	02/10/2025	Exercise		783,553	238.05	26,798		6,319	(2,699)			6,319		(9,018)				0001
Purchased Call/SBC/SBC017KSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	03/05/2025	Exercise		3,864,219	236.79	132,480		64,471	19,301			64,471		(45,170)				0001
Purchased Call/SBC/SBC017KSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	01/21/2025	Exercise		1,663,833	236.94	56,737		23,238	3,676			23,238		(19,562)				0001
Purchased Call/SBC/SBC017KSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	04/07/2025	Exercise		1,892,970	236.94	66,054		28,217	5,486			28,217		(22,731)				0001
Purchased Call/SBC/SBC017KSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2023	09/11/2025	03/05/2025	Exercise		2,181,423	237.65	71,231		34,070	9,277			34,070		(24,793)				0001
Purchased Call/SBC/SBC017KSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	06/23/2025	Exercise		1,637,091	237.29	55,814		21,309	1,836			21,309		(19,473)				0001
Purchased Call/SBC/SBC017KSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	02/11/2025	Exercise		2,214,064	237.47	75,500		25,006	(1,817)			25,006		(26,824)				0001
Purchased Call/SBC/SBC017KSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	06/23/2025	Exercise		1,293,494	237.47	44,108		16,504	872			16,504		(15,632)				0001
Purchased Call/SBC/SBC017KSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	01/07/2025	Exercise		4,198,041	236.57	136,193		41,617	(7,343)			41,617		(48,959)				0001
Purchased Call/SBC/SBC017KSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	01/07/2025	Exercise		2,744,772	234.76	93,692		51,444	17,402			51,444		(34,042)				0001
Purchased Call/SBC/SBC017LS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2023	09/25/2025	01/21/2025	Exercise		5,147,987	234.93	162,577		31,635	(28,047)			31,635		(59,681)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017LS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	03/11/2025	Exercise		933,602	233.91	31,836		17,246	5,324			17,246		(11,922)				0001
Purchased Call/SBC/SBC017LS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2023	10/02/2025	04/15/2025	Exercise		4,385,854	233.38	141,226		90,410	37,234			90,410		(53,176)				0001
Purchased Call/SBC/SBC017LSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	06/23/2025	Exercise		645,103	239.45	22,063		1,525	(4,619)			1,525		(6,144)				0001
Purchased Call/SBC/SBC017JS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2023	07/31/2025	06/23/2025	Exercise		2,495,680	240.88	83,255		.54	(24,100)			54		(24,154)				0001
Purchased Call/SBC/SBC017JS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	02/18/2025	Exercise		3,111,135	240.63	100,413		886	(28,416)			886		(29,302)				0001
Purchased Call/SBC/SBC017JSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	05/14/2025	Exercise		511,086	239.16	17,479		359	(4,827)			359		(5,186)				0001
Purchased Call/SBC/SBC017JSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	07/07/2025	Exercise		1,039,923	239.16	36,477		283	(10,517)			283		(10,800)				0001
Purchased Call/SBC/SBC017JSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	08/12/2025	Expire		1,966,751	239.42	64,835			(19,556)					(19,556)				0001
Purchased Call/SBC/SBC017JSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	06/23/2025	Exercise		1,035,667	238.9	35,420		261	(10,589)			261		(10,850)				0001
Purchased Call/SBC/SBC017JSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2023	08/14/2025	01/24/2025	Exercise		4,567,309	238.92	142,636		6,693	(37,417)			6,693		(44,110)				0001
Purchased Call/CGM/CGM040SSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2024	10/09/2026	04/28/2025	Exercise		270,512	322.73	45,767		3,198	(2,643)			3,198		(5,962)				0001
Purchased Call/CGM/CGM040SSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	03/14/2025	Exercise		304,561	322.98	95,583		4,241	(2,344)			4,241		(6,823)				0001
Purchased Call/CGM/CGM040SSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/14/2024	10/14/2026	01/22/2025	Exercise		351,726	323.26	123,827		6,883	(728)			6,883		(7,777)				0001
Purchased Call/CGM/CGM040TS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2024	10/19/2026	05/19/2025	Exercise		63,948	323.1	29,096		1,026	(371)			1,026		(1,472)				0001
Purchased Call/CGM/CGM040TS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2024	10/20/2026	02/11/2025	Exercise		310,791	323.1	60,962		7,731	915			7,731		(6,962)				0001
Purchased Call/CGM/CGM040TS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2026	01/09/2025	Exercise		2,104,522	322.82	129,104		43,904	(2,128)			43,904		(46,140)				0001
Purchased Call/CGM/CGM040TS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	02/07/2025	Exercise		423,297	322.5	130,293		9,601	275			9,601		(9,657)				0001
Purchased Call/CGM/CGM040TS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/23/2026	01/08/2025	Exercise		295,279	322.44	80,762		6,999	485			6,999		(6,681)				0001
Purchased Call/CGM/CGM040TS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2026	01/17/2025	Exercise		105,663	322.44	45,515		2,260	(72)			2,260		(2,450)				0001
Purchased Call/CGM/CGM040TSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2026	01/31/2025	Exercise		685,963	322.6	165,453		17,291	2,128			17,291		(15,375)				0001
Purchased Call/SBC/SBC017JSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	04/02/2025	Exercise		2,995,337	236.5	101,762		29,472	(2,612)			29,472		(32,083)				0001
Purchased Call/SBC/SBC017JST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	05/12/2025	Exercise		1,886,124	236.5	64,505		23,810	3,370			23,810		(20,440)				0001
Purchased Call/SBC/SBC017LSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	01/21/2025	Exercise		1,930,032	233.19	66,048		30,735	5,417			30,735		(25,318)				0001
Purchased Call/SBC/SBC017LSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2023	10/09/2025	08/22/2025	Exercise		2,651,743	233.47	93,868		28,996	(7,285)			28,996		(36,280)				0001
Purchased Call/SBC/SBC017LSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	02/21/2025	Exercise		2,319,356	233.16	79,090		49,480	18,409			49,480		(31,071)				0001
Purchased Call/SBC/SBC017LSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	01/21/2025	Exercise		1,999,495	233.16	68,183		44,040	17,197			44,040		(26,843)				0001
Purchased Call/SBC/SBC017LSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	06/23/2025	Exercise		584,773	234.72	16,867		8,660	1,936			8,660		(6,723)				0001
Purchased Call/SBC/SBC017LST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	06/05/2025	Exercise		1,304,052	231.16	44,468		45,814	27,880			45,814		(17,934)				0001
Purchased Call/CGM/CGM040TSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2024	10/30/2026	01/22/2025	Exercise		1,449,343	321.62	177,835		36,722	4,587			36,722		(32,496)				0001
Purchased Call/CGM/CGM040TSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2024	11/03/2026	01/31/2025	Exercise		447,914	321.71	86,738		11,345	1,354			11,345		(10,199)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040TSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2024	10/30/2026	03/26/2025	Exercise		56,547	321.71	48,899		1,279	24			1,279		(1,362)				0001
Purchased Call/CGM/CGM040TSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/06/2024	11/06/2026	11/28/2025	Exercise		23,876	322.39	27,098		667	135			667		(616)				0001
Purchased Call/CGM/CGM040TSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	04/01/2025	Exercise		206,747	322.7	100,479		4,119	(519)			4,119		(4,969)				0001
Purchased Call/CGM/CGM040TSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2024	11/06/2026	01/07/2025	Exercise		301,261	322.69	169,935		7,286	518			7,286		(7,321)				0001
Purchased Call/CGM/CGM040TSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2024	11/09/2026	01/07/2025	Exercise		437,097	322.69	91,605		7,708	(2,115)			7,708		(10,102)				0001
Purchased Call/CGM/CGM040TSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2024	11/10/2026	03/28/2025	Exercise		538,155	322.69	113,227		12,235	1,105			12,235		(11,473)				0001
Purchased Call/CGM/CGM040TSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/11/2024	11/11/2026	02/19/2025	Exercise		450,859	322.87	166,918		9,555	(579)			9,555		(10,349)				0001
Purchased Call/CGM/CGM040TSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/13/2024	11/12/2026	11/18/2025	Exercise		21,688	321.68	65,900		680	207			680		(584)				0001
Purchased Call/CGM/CGM040TSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2026	04/14/2025	Exercise		223,767	321.13	75,979		4,039	(1,006)			4,039		(5,172)				0001
Purchased Call/CGM/CGM040TSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2024	11/13/2026	03/14/2025	Exercise		287,032	321.18	122,058		6,937	440			6,937		(6,816)				0001
Purchased Call/CGM/CGM040TSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/16/2026	01/14/2025	Exercise		387,077	320.32	79,871		12,640	3,863			12,640		(8,971)				0001
Purchased Call/CGM/CGM040TST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/13/2026	03/28/2025	Exercise		1,129,968	320.32	150,457		16,066	(6,545)			16,066		(22,895)				0001
Purchased Call/CGM/CGM040TSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/18/2024	11/18/2026	01/22/2025	Exercise		437,646	320.89	156,767		10,891	952			10,891		(10,140)				0001
Purchased Call/CGM/CGM040TSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2024	11/20/2026	01/08/2025	Exercise		866,903	321.84	221,799		21,608	1,864			21,608		(20,293)				0001
Purchased Call/CGM/CGM040US2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2024	11/25/2026	05/30/2025	Exercise		20,848	323.08	69,544		201	(269)			201		(709)				0001
Purchased Call/SBC/SBC017LSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	03/25/2025	Exercise		2,501,558	231.16	85,431		86,414	52,025			86,414		(34,389)				0001
Purchased Call/SBC/SBC017MS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	06/03/2025	Exercise		2,582,243	230.75	97,169		32,621	(7,921)			32,621		(40,542)				0001
Purchased Call/SBC/SBC017MS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	03/11/2025	Exercise		922,048	233.98	31,035		1,869	(11,256)			1,869		(13,126)				0001
Purchased Call/SBC/SBC017MS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	03/14/2025	Exercise		1,257,359	233.98	43,002		1,543	(16,591)			1,543		(18,134)				0001
Purchased Call/SBC/SBC017MSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	01/22/2025	Exercise		3,533,356	233.27	120,227		7,657	(43,556)			7,657		(51,213)				0001
Purchased Call/SBC/SBC017MSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	01/30/2025	Exercise		4,471,907	232.82	157,293		26,893	(40,417)			26,893		(67,310)				0001
Purchased Call/SBC/SBC017MSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	01/22/2025	Exercise		534,611	233.79	18,230		7,458	(405)			7,458		(7,863)				0001
Purchased Call/SBC/SBC017MSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	04/25/2025	Exercise		2,344,151	233.79	85,876		12,499	(24,671)			12,499		(37,170)				0001
Purchased Call/CGM/CGM040US3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2024	11/27/2026	01/24/2025	Exercise		3,094,981	322.67	261,689		101,249	29,746			101,249		(72,128)				0001
Purchased Call/CGM/CGM040US5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2026	01/23/2025	Exercise		434,192	324.26	56,475		9,660	(387)			9,660		(10,173)				0001
Purchased Call/CGM/CGM040US6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	03/10/2025	Exercise		174,965	324.26	49,502		4,073	25			4,073		(4,173)				0001
Purchased Call/CGM/CGM040US7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2026	02/11/2025	Exercise		387,264	324.41	118,298		7,615	(205)			7,615		(7,969)				0001
Purchased Call/CGM/CGM040US8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/04/2024	12/03/2026	06/09/2025	Exercise		46,894	324.89	63,088		632	(505)			632		(1,225)				0001
Purchased Call/CGM/CGM040USA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	01/08/2025	Exercise		2,806,604	325.37	182,402		42,379	(23,115)			42,379		(65,810)				0001
Purchased Call/CGM/CGM040USB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2026	09/17/2025	Exercise		26,094	325.4	14,190		412	(200)			412		(650)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040USC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2024	12/07/2026	02/03/2025	Exercise		285,535	325.4	74,112		6,825	124			6,825		(6,880)				0001
Purchased Call/CGM/CGM040USH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2024	12/11/2026	03/20/2025	Exercise		934,640	325.85	155,167		20,037	(1,114)			20,037		(21,516)				0001
Purchased Call/CGM/CGM040USL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2026	04/03/2025	Exercise		75,953	325.35	117,592		1,282	(513)			1,282		(1,955)				0001
Purchased Call/CGM/CGM040USN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/18/2024	12/18/2026	01/14/2025	Exercise		558,917	322.4	83,131		12,596	(652)			12,596		(13,430)				0001
Purchased Call/CGM/CGM040USO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2024	12/18/2026	01/14/2025	Exercise		726,322	320.93	262,916		15,344	(1,871)			15,344		(17,878)				0001
Purchased Call/CGM/CGM040USP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2024	12/21/2026	01/31/2025	Exercise		75,243	322.24	43,394		1,968	174			1,968		(1,908)				0001
Purchased Call/CGM/CGM040USR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2024	12/18/2026	01/22/2025	Exercise		716,093	322.24	163,190		16,594	(403)			16,594		(17,379)				0001
Purchased Call/CGM/CGM040USS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2026	04/03/2025	Exercise		94,032	322.24	112,052		2,021	(217)			2,021		(2,472)				0001
Purchased Call/CGM/CGM040USU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2024	12/29/2026	01/23/2025	Exercise		883,352	322.45	161,584		15,786	(5,474)			15,786		(21,644)				0001
Purchased Call/CGM/CGM040USV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2024	12/28/2026	01/06/2025	Exercise		1,917,539	322.45	198,343		46,782	4,452			46,782		(42,745)				0001
Purchased Call/CGM/CGM040USX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/30/2024	12/30/2026	01/10/2025	Exercise		1,690,356	322.3	190,329		22,372	(416)			22,372		(22,769)				0001
Purchased Call/CGM/CGM040VS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/03/2025	12/31/2026	01/07/2025	Exercise		6,997,882	322.22	81,847	43,065	26,895	(16,170)			26,895		(42,975)				0001
Purchased Call/CGM/CGM040VS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2027	01/08/2025	Exercise		5,459,098	322.75	98,692	15,808	17,001	1,193			17,001		(15,806)				0001
Purchased Call/CGM/CGM040VS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2027	01/10/2025	Exercise		11,669,637	322.27	218,040	26,386	18,552	(7,834)			18,552		(26,256)				0001
Purchased Call/CGM/CGM040VS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2027	01/14/2025	Exercise		3,976,878	321.43	50,844	22,301	26,875	4,574			26,875		(22,227)				0001
Purchased Call/CGM/CGM040VS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	01/14/2025	Exercise		2,725,825	321.43	37,782	14,112	13,266	(846)			13,266		(14,090)				0001
Purchased Call/CGM/CGM040VSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/13/2025	01/13/2027	01/15/2025	Exercise		7,530,868	321.2	153,550	13,763	12,439	(1,325)			12,439		(13,753)				0001
Purchased Call/CGM/CGM040VSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	01/21/2025	Exercise		3,713,457	323.64	81,249	4,445	3,897	(547)			3,897		(4,264)				0001
Purchased Call/CGM/CGM040VSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2025	01/15/2027	01/22/2025	Exercise		17,057,361	324.34	226,614	92,896	78,502	(14,394)			78,502		(92,568)				0001
Purchased Call/NFC/NFC1611YS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2026	06/12/2025	Exercise		74,070	256.75	81,409		2,400	472			2,400		(2,196)				0001
Purchased Call/SBC/SBC017MSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/15/2023	11/14/2025	06/23/2025	Exercise		1,297,693	235.64	44,908		545	(19,015)			545		(19,560)				0001
Purchased Call/SBC/SBC017MSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/17/2023	11/18/2025	05/12/2025	Exercise		721,855	236.04	24,760		1,218	(9,699)			1,218		(10,917)				0001
Purchased Call/SBC/SBC017MSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/24/2023	11/24/2025	02/20/2025	Exercise		1,596,144	236.88	54,650		4,295	(20,298)			4,295		(24,593)				0001
Purchased Call/SBC/SBC017NS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/05/2023	12/04/2025	07/02/2025	Exercise		6,031,298	237.18	199,377		1,480	(90,880)			1,480		(92,360)				0001
Purchased Call/SBC/SBC017NS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/05/2025	08/21/2025	Exercise		2,991,140	236.22	106,970		1,203	(48,637)			1,203		(49,841)				0001
Purchased Call/CGM/CGM040VSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2025	01/20/2027	01/22/2025	Exercise		2,635,159	324.34	12,116	25,696	18,013	(7,683)			18,013		(25,669)				0001
Purchased Call/CGM/CGM040VSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2027	01/27/2025	Exercise		4,305,403	325.47	89,001	7,122	6,497	(625)			6,497		(6,984)				0001
Purchased Call/CGM/CGM040VSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2027	01/28/2025	Exercise		3,426,981	325.34	29,134	26,728	10,152	(16,577)			10,152		(26,683)				0001
Purchased Call/CGM/CGM040VSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2025	01/25/2027	01/28/2025	Exercise		3,496,295	325.34	70,938	6,661	3,710	(2,951)			3,710		(6,551)				0001
Purchased Call/CGM/CGM040VSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2025	01/22/2027	01/28/2025	Exercise		5,224,849	325.34	95,146	14,953	13,019	(1,934)			13,019		(14,827)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040VSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2027	01/29/2025	Exercise		5,780,360	324.94	115,997	12,494	9,007	(3,487)			9,007		(12,482)				0001
Purchased Call/CGM/CGM040VSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/29/2025	01/28/2027	01/31/2025	Exercise		565,747	325.33	11,759	929	642	(287)			642		(927)				0001
Purchased Call/CGM/CGM040VST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2027	02/04/2025	Exercise		2,421,930	325.86	50,173	4,098	1,770	(2,328)			1,770		(4,017)				0001
Purchased Call/CGM/CGM040VSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2027	02/05/2025	Exercise		4,723,592	325.12	109,846	3,174	2,249	(925)			2,249		(3,160)				0001
Purchased Call/CGM/CGM040VSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/05/2025	02/04/2027	02/07/2025	Exercise		977,959	325.91	15,867	4,288	4,682	394			4,682		(4,277)				0001
Purchased Call/CGM/CGM040VSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	02/10/2025	Exercise		5,064,570	327.21	84,557	18,325	16,660	(1,665)			16,660		(18,198)				0001
Purchased Call/CGM/CGM040VSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2027	02/11/2025	Exercise		3,816,132	326.44	84,205	3,882	3,111	(771)			3,111		(3,742)				0001
Purchased Call/CGM/CGM040VSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/08/2027	02/11/2025	Exercise		2,712,403	326.44	57,711	3,693	2,219	(1,475)			2,219		(3,597)				0001
Purchased Call/CGM/CGM040WS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/05/2027	02/11/2025	Exercise		3,652,837	326.44	79,142	4,833	2,522	(2,311)			2,522		(4,756)				0001
Purchased Call/CGM/CGM040WS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2027	02/12/2025	Exercise		4,718,693	326.99	104,758	4,542	3,538	(1,004)			3,538		(4,525)				0001
Purchased Call/SBC/SBC017LSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2023	10/16/2025	05/14/2025	Exercise		3,453,100	234.22	119,727		54,312	6,941			54,312		(47,371)				0001
Purchased Call/SBC/SBC017NSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2023	12/11/2025	01/27/2025	Exercise		3,876,057	237.44	142,232		2,453	(64,803)			2,453		(67,256)				0001
Purchased Call/SBC/SBC017NSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	01/21/2025	Exercise		7,108,745	239.13	253,395		8,447	(115,019)			8,447		(123,466)				0001
Purchased Call/SBC/SBC017NSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	01/22/2025	Exercise		4,289,900	239.11	150,951		4,026	(69,094)			4,026		(73,121)				0001
Purchased Call/SBC/SBC017NSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	01/29/2025	Exercise		4,942,178	240	175,131		7,468	(77,850)			7,468		(85,318)				0001
Purchased Call/SBC/SBC017NSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	02/11/2025	Exercise		3,811,935	240.92	129,878		3,564	(60,746)			3,564		(64,310)				0001
Purchased Call/SBC/SBC017NSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	01/07/2025	Exercise		109,057	240.55	79,250		1,764				1,764		(1,954)				0001
Purchased Call/SBC/SBC017OSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	07/21/2025	Exercise		101,226	239.52	56,035		1,246	(559)			1,246		(1,983)				0001
Purchased Call/SBC/SBC017MSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2023	11/13/2025	01/27/2025	Exercise		3,336,818	233.52	130,031		3,328	(53,135)			3,328		(56,463)				0001
Purchased Call/SBC/SBC017MSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	01/21/2025	Exercise		5,757,435	235.84	197,512		21,382	(64,743)			21,382		(86,125)				0001
Purchased Call/SBC/SBC017MSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	06/05/2025	Exercise		4,296,134	235.97	147,725		1,022	(63,697)			1,022		(64,719)				0001
Purchased Call/CGM/CGM040WS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/12/2025	02/11/2027	02/14/2025	Expire		318,239	327.12	7,608								1				0001
Purchased Call/CGM/CGM040WS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	02/18/2025	Exercise		7,377,905	327.7	163,093	6,849	4,997	(1,852)			4,997		(6,453)				0001
Purchased Call/CGM/CGM040WS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2025	02/12/2027	02/19/2025	Exercise		11,940,107	327.56	253,048	17,131	13,523	(3,608)			13,523		(16,562)				0001
Purchased Call/CGM/CGM040WS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2025	02/16/2027	02/19/2025	Exercise		2,339,298	327.56	50,880	2,749	2,153	(595)			2,153		(2,622)				0001
Purchased Call/CGM/CGM040WS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2025	02/17/2027	02/19/2025	Exercise		2,508,897	327.56	56,217	2,295	1,664	(630)			1,664		(2,186)				0001
Purchased Call/CGM/CGM040WS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/19/2025	02/19/2027	02/21/2025	Exercise		1,433,331	328.02	20,102	7,145	5,807	(1,338)			5,807		(7,109)				0001
Purchased Call/CGM/CGM040WSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	02/24/2025	Exercise		9,545,192	327.98	162,140	32,904	13,580	(19,324)			13,580		(32,618)				0001
Purchased Call/CGM/CGM040WSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2025	02/19/2027	02/25/2025	Exercise		4,518,579	327.27	76,608	15,536	13,646	(1,890)			13,646		(15,439)				0001
Purchased Call/CGM/CGM040WSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/24/2025	02/24/2027	02/26/2025	Exercise		3,509,378	326.91	75,310	4,288	3,520	(768)			3,520		(4,272)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040IISO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/06/2025	03/05/2027	03/10/2025	Exercise		8,059,503	325.56	169,237	11,972	10,335	(1,637)			10,335		(11,684)				0001
Purchased Call/CGM/CGM040IISP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2025	03/08/2027	03/11/2025	Exercise		2,742,571	325.37	29,098	18,636	11,073	(7,563)			11,073		(18,582)				0001
Purchased Call/CGM/CGM040IISQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2025	03/05/2027	03/11/2025	Exercise		3,603,635	325.37	75,408	3,800	3,443	(357)			3,443		(3,726)				0001
Purchased Call/CGM/CGM040IISS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/10/2025	03/10/2027	03/12/2025	Exercise		7,266,204	324.13	147,976	12,342	12,332	(9)			12,332		(12,291)				0001
Purchased Call/CGM/CGM040IISW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2027	03/18/2025	Exercise		7,041,834	323.67	135,994	17,239	15,959	(1,280)			15,959		(16,979)				0001
Purchased Call/CGM/CGM040IISX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2025	03/15/2027	03/18/2025	Exercise		2,268,537	323.67	47,271	3,814	3,631	(182)			3,631		(3,723)				0001
Purchased Call/CGM/CGM040IISY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2025	03/12/2027	03/18/2025	Exercise		6,244,213	323.67	104,706	23,592	24,389	797			24,389		(23,429)				0001
Purchased Call/CGM/CGM040XS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2025	03/19/2027	03/24/2025	Expire		502,953	324.97	11,901								24				0001
Purchased Call/CGM/CGM040XS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/22/2027	03/25/2025	Exercise		5,699,749	324.53	96,323	20,805	10,172	(10,633)			10,172		(20,615)				0001
Purchased Call/CGM/CGM040XS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/19/2027	03/25/2025	Exercise		3,962,204	324.53	70,269	12,381	8,830	(3,551)			8,830		(12,276)				0001
Purchased Call/CGM/CGM040XS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2027	03/26/2025	Exercise		4,417,111	324.95	102,816	1,896	1,265	(631)			1,265		(1,864)				0001
Purchased Call/CGM/CGM040XS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	03/28/2025	Expire		1,035,438	325.36	23,555								12				0001
Purchased Call/CGM/CGM040XSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2027	04/01/2025	Expire		3,948,751	323.2	91,029								150				0001
Purchased Call/CGM/CGM040XSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2027	04/02/2025	Exercise		6,021,518	322.93	133,936	7,262	5,564	(1,698)			5,564		(7,216)				0001
Purchased Call/CGM/CGM040XSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/02/2025	04/01/2027	04/04/2025	Expire		715,047	323.97	17,392								6				0001
Purchased Call/CGM/CGM040XSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2025	04/05/2027	04/08/2025	Exercise		5,079,681	317.15	29,385	47,279	45,515	(1,765)			45,515		(47,218)				0001
Purchased Call/CGM/CGM040XSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2027	04/09/2025	Exercise		4,798,582	313.56	100,715	3,383	4,197	814			4,197		(3,343)				0001
Purchased Call/CGM/CGM040XSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2025	04/09/2027	04/14/2025	Expire		1,109,292	313.39	27,358								55				0001
Purchased Call/CGM/CGM040XSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2025	04/09/2027	04/15/2025	Exercise		5,769,743	314.69	123,475	8,822	15,912	7,090			15,912		(8,628)				0001
Purchased Call/CGM/CGM040XSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/14/2025	04/14/2027	04/16/2025	Exercise		4,273,434	315.34	92,713	6,105	5,910	(195)			5,910		(6,065)				0001
Purchased Call/CGM/CGM040XSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/16/2025	04/15/2027	04/18/2025	Expire		906,702	315.37	24,017								30				0001
Purchased Call/CGM/CGM040XST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/17/2025	04/16/2027	04/21/2025	Expire		1,267,741	316.74	31,419								69				0001
Purchased Call/CGM/CGM040XSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/17/2025	04/19/2027	04/21/2025	Exercise		3,682,445	317.07	80,323	4,764	5,054	289			5,054		(4,589)				0001
Purchased Call/CGM/CGM040XSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/17/2025	04/16/2027	04/21/2025	Exercise		11,867,396	317.07	248,450	18,921	19,473	552			19,473		(18,541)				0001
Purchased Call/CGM/CGM040XSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/23/2025	04/22/2027	04/25/2025	Exercise		2,230,232	317.17	46,103	2,603	2,549	(54)			2,549		(2,583)				0001
Purchased Call/CGM/CGM040YS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/24/2025	04/23/2027	04/28/2025	Exercise		7,213,723	317.44	112,856	31,118	32,191	1,072			32,191		(30,871)				0001
Purchased Call/SBC/SBC0170SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2024	01/29/2026	05/22/2025	Exercise		76,516	241	82,516		876	(542)			876		(1,532)				0001
Purchased Call/SBC/SBC0170SW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	04/07/2025	Exercise		125,234	240.87	59,745		1,439	(666)			1,439		(2,196)				0001
Purchased Call/SBC/SBC0170SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	04/08/2025	Exercise		91,434	240.41	134,905		996	(724)			996		(2,054)				0001
Purchased Call/SBC/SBC017PSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	01/21/2025	Exercise		238,100	240.29	122,874		3,426	(1,158)			3,426		(4,746)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017PSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2026	06/05/2025	Exercise		32,693	241.76	77,129		383	(245)			383		(732)				0001
Purchased Call/SBC/SBC017PSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	07/14/2025	Exercise		477,208	242.56	87,387		5,900	(3,469)			5,900		(9,566)				0001
Purchased Call/SBC/SBC017PSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	02/28/2025	Exercise		683,186	242.65	75,860		7,777	(5,133)			7,777		(12,984)				0001
Purchased Call/SBC/SBC017PSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2024	02/26/2026	03/14/2025	Exercise		92,189	241.86	177,085		1,239	(622)			1,239		(2,112)				0001
Purchased Call/SBC/SBC017PSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	03/14/2025	Exercise		58,058	242.14	82,588		904	(248)			904		(1,278)				0001
Purchased Call/SBC/SBC017PSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	03/11/2025	Exercise		204,613	243.07	239,675		2,659	(1,457)			2,659		(4,437)				0001
Purchased Call/SBC/SBC017QSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	04/01/2025	Exercise		557,475	242.81	59,421		3,889	(3,489)			3,889		(7,500)				0001
Purchased Call/SBC/SBC017QSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	02/11/2025	Exercise		189,835	242.81	31,047		2,553	(1,382)			2,553		(4,003)				0001
Purchased Call/CGM/CGM040YS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2025	04/27/2027	04/29/2025	Exercise		4,861,735	316.98	63,738	27,201	30,685	3,484			30,685		(27,058)				0001
Purchased Call/CGM/CGM040YS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2025	04/26/2027	04/29/2025	Exercise		2,910,116	316.98	50,340	10,188	10,216	29			10,216		(10,075)				0001
Purchased Call/CGM/CGM040YS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2027	04/30/2025	Exercise		5,835,871	317.48	125,785	8,089	14,348	6,259			14,348		(8,033)				0001
Purchased Call/CGM/CGM040YS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/30/2025	04/29/2027	05/02/2025	Exercise		661,569	317.58	13,908	605	1,126	521			1,126		(588)				0001
Purchased Call/CGM/CGM040YS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2025	04/30/2027	05/06/2025	Exercise		6,877,992	315.93	148,734	9,166	9,591	425			9,591		(8,881)				0001
Purchased Call/CGM/CGM040YSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/08/2025	05/07/2027	05/12/2025	Exercise		8,204,715	316.02	182,145	8,760	11,204	2,444			11,204		(8,337)				0001
Purchased Call/CGM/CGM040YSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/08/2025	05/07/2027	05/12/2025	Expire		1,161,637	316.27	27,804								65				0001
Purchased Call/CGM/CGM040YSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2025	05/07/2027	05/13/2025	Exercise		2,897,121	316.26	56,694	6,660	6,811	151			6,811		(6,550)				0001
Purchased Call/CGM/CGM040YSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2025	05/12/2027	05/14/2025	Exercise		2,695,768	315.82	63,044	1,330	1,743	414			1,743		(1,298)				0001
Purchased Call/CGM/CGM040YSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	05/27/2025	Exercise		7,210,376	314.87	137,344	19,617	22,502	2,886			22,502		(19,148)				0001
Purchased Call/CGM/CGM040YST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2027	05/28/2025	Exercise		3,884,137	316.39	70,939	11,723	12,967	1,244			12,967		(11,481)				0001
Purchased Call/CGM/CGM040YSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/25/2027	05/28/2025	Exercise		2,052,838	316.39	45,040	2,422	3,286	864			3,286		(2,268)				0001
Purchased Call/CGM/CGM040YSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/24/2027	05/28/2025	Exercise		4,243,651	316.39	65,061	18,039	18,756	717			18,756		(17,894)				0001
Purchased Call/CGM/CGM040YSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/29/2025	05/28/2027	06/02/2025	Expire		1,113,617	315.47	27,246								68				0001
Purchased Call/CGM/CGM040YSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/29/2025	05/28/2027	06/02/2025	Exercise		1,308,650	315.82	27,005	2,247	4,156	1,910			4,156		(2,179)				0001
Purchased Call/CGM/CGM040ZS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2025	05/28/2027	06/03/2025	Exercise		14,352,515	315.18	299,457	24,930	32,497	7,567			32,497		(24,208)				0001
Purchased Call/SBC/SBC017NSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	03/31/2025	Exercise		2,232,287	237.14	77,711		4,945	(31,781)			4,945		(36,726)				0001
Purchased Call/SBC/SBC0170SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	05/02/2025	Exercise		67,687	244.3	41,121		601	(828)			601		(1,532)				0001
Purchased Call/SBC/SBC0170SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	02/11/2025	Exercise		129,777	244.3	47,266		1,764	(975)			1,764		(2,856)				0001
Purchased Call/SBC/SBC0170SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2026	04/07/2025	Exercise		142,268	245.14	78,345		1,098	(1,949)			1,098		(3,230)				0001
Purchased Call/SBC/SBC0170ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	03/14/2025	Exercise		67,821	244.1	107,638		854	(595)			854		(1,605)				0001
Purchased Call/SBC/SBC0170SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	01/21/2025	Exercise		638,056	244.02	98,846		6,215	(6,697)			6,215		(13,128)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017QSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	02/18/2025	Exercise		558,974	243.69	130,955		5,414	(6,727)			5,414		(12,443)				0001
Purchased Call/CGM/CGM040ZS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2027	06/04/2025	Exercise		6,416,811	317.41	95,999	30,355	39,713	9,358			39,713		(30,299)				0001
Purchased Call/CGM/CGM040ZS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/04/2025	06/04/2027	06/06/2025	Expire		1,715,409	317.98	40,963								97				0001
Purchased Call/CGM/CGM040ZS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/05/2025	06/04/2027	06/09/2025	Exercise		3,863,356	317.7	65,405	14,052	22,081	8,029			22,081		(13,884)				0001
Purchased Call/CGM/CGM040ZS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2025	06/09/2027	06/11/2025	Exercise		7,326,000	317.82	153,524	11,929	14,197	2,268			14,197		(11,837)				0001
Purchased Call/CGM/CGM040ZSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/12/2025	06/11/2027	06/16/2025	Exercise		6,363,615	318.13	124,422	14,805	17,695	2,890			17,695		(14,497)				0001
Purchased Call/CGM/CGM040ZSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2025	06/11/2027	06/17/2025	Exercise		1,833,949	318.05	42,661	911	1,056	146			1,056		(811)				0001
Purchased Call/CGM/CGM040ZSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2025	06/16/2027	06/18/2025	Exercise		1,976,759	318.31	33,598	7,112	9,815	2,703			9,815		(7,076)				0001
Purchased Call/CGM/CGM040ZSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/18/2025	06/17/2027	06/23/2025	Expire		429,134	318.33	10,369								17				0001
Purchased Call/CGM/CGM040ZSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2027	06/24/2025	Exercise		2,058,576	318.25	46,337	1,843	2,954	1,111			2,954		(1,720)				0001
Purchased Call/CGM/CGM040ZSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2025	06/17/2027	06/24/2025	Exercise		7,087,304	318.25	108,858	31,296	39,956	8,660			39,956		(31,043)				0001
Purchased Call/CGM/CGM040ZSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/23/2025	06/23/2027	06/25/2025	Expire		2,305,399	318.18	55,886								37				0001
Purchased Call/CGM/CGM040ZSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/26/2025	06/25/2027	06/30/2025	Exercise		5,218,667	318.36	79,059	23,970	23,344	(626)			23,344		(23,755)				0001
Purchased Call/CGM/CGM040ZSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2025	06/29/2027	07/01/2025	Exercise		1,673,706	318.52	39,568	635	1,083	448			1,083		(528)				0001
Purchased Call/CGM/CGM040ZSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2027	07/10/2025	Expire		628,633	318.64	15,364								11				0001
Purchased Call/CGM/CGM1400S1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/10/2025	07/09/2027	07/14/2025	Exercise		6,432,377	318.86	127,801	13,815	16,598	2,783			16,598		(13,471)				0001
Purchased Call/CGM/CGM1400S4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2025	07/13/2027	07/15/2025	Exercise		4,275,626	318.6	62,458	20,720	23,005	2,285			23,005		(20,544)				0001
Purchased Call/CGM/CGM1400S5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2027	07/16/2025	Exercise		4,112,153	318.47	85,531	6,650	7,391	742			7,391		(6,587)				0001
Purchased Call/CGM/CGM1400S7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/16/2025	07/16/2027	07/18/2025	Expire		664,490	318.27	16,716								38				0001
Purchased Call/CGM/CGM1400S8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/17/2025	07/16/2027	07/21/2025	Exercise		6,897,622	318.96	157,452	5,101	8,274	3,173			8,274		(4,648)				0001
Purchased Call/CGM/CGM1400S9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2025	07/16/2027	07/22/2025	Exercise		2,093,547	319.01	35,870	7,795	7,984	189			7,984		(7,735)				0001
Purchased Call/SBC/SBC017RS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	01/21/2025	Exercise		238,740	242.43	143,417		2,963	(2,226)			2,963		(5,505)				0001
Purchased Call/SBC/SBC017RS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	01/17/2025	Exercise		610,542	241.06	81,491		9,579	(3,845)			9,579		(13,589)				0001
Purchased Call/SBC/SBC017RS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	02/11/2025	Exercise		456,271	241.06	71,897		7,097	(2,927)			7,097		(10,178)				0001
Purchased Call/SBC/SBC017RS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	02/03/2025	Exercise		437,794	241.06	166,677		5,808	(3,759)			5,808		(9,917)				0001
Purchased Call/SBC/SBC017RSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	06/13/2025	Exercise		60,655	239.25	76,853		1,213	(144)			1,213		(1,564)				0001
Purchased Call/NFC/NFC261386		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/27/2026	04/04/2025	Exercise		55,715	262.25	104,459		1,234	(498)			1,234		(2,081)				0001
Purchased Call/CGM/CGM1400SD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/22/2025	07/22/2027	07/24/2025	Exercise		2,809,599	319.62	63,006	3,013	5,135	2,122			5,135		(2,950)				0001
Purchased Call/CGM/CGM1400SE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/23/2025	07/23/2027	07/25/2025	Exercise		755,792	319.94	15,589	1,270	1,225	(45)			1,225		(1,239)				0001
Purchased Call/CGM/CGM1400SF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/24/2025	07/23/2027	07/28/2025	Exercise		3,282,000	319.58	70,274	4,711	6,559	1,847			6,559		(4,506)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM1400SH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2025	07/26/2027	07/29/2025	Exercise		5,332,284	319.45	67,865	30,855	33,509	2,654			33,509		(30,656)				0001
Purchased Call/CGM/CGM1400SJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2027	07/30/2025	Exercise		5,637,456	319.33	131,673	3,120	3,655	535			3,655		(3,016)				0001
Purchased Call/CGM/CGM1400SM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/31/2025	07/30/2027	08/04/2025	Exercise		5,910,483	318.55	127,217	6,254	7,816	1,562			7,816		(5,882)				0001
Purchased Call/CGM/CGM1400SP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/01/2025	08/02/2027	08/05/2025	Exercise		3,049,306	317.58	68,730	2,837	3,539	702			3,539		(2,632)				0001
Purchased Call/CGM/CGM1400SS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/06/2025	08/06/2027	08/08/2025	Expire		1,247,759	318.87	30,557								74				0001
Purchased Call/CGM/CGM1400ST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/07/2025	08/06/2027	08/11/2025	Exercise		5,922,997	319	131,263	6,747	7,493	746			7,493		(6,349)				0001
Purchased Call/CGM/CGM1400SW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2025	08/09/2027	08/12/2025	Exercise		4,132,844	319.44	94,290	3,275	4,087	812			4,087		(2,989)				0001
Purchased Call/CGM/CGM1400SX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2025	08/11/2027	08/13/2025	Exercise		2,860,627	319.04	67,794	1,299	1,626	326			1,626		(1,242)				0001
Purchased Call/CGM/CGM1400SY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/12/2025	08/12/2027	08/14/2025	Exercise		1,153,780	319.57	27,173	552	864	311			864		(530)				0001
Purchased Call/CGM/CGM1400SZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2027	08/15/2025	Exercise		855,019	320.53	16,710	1,979	2,899	921			2,899		(1,949)				0001
Purchased Call/CGM/CGM1401S2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/15/2025	08/16/2027	08/19/2025	Exercise		4,382,222	319.88	91,943	7,492	9,699	2,207			9,699		(7,208)				0001
Purchased Call/CGM/CGM1401S4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2025	08/18/2027	08/20/2025	Exercise		4,791,371	319.69	113,000	1,531	2,269	738			2,269		(1,433)				0001
Purchased Call/CGM/CGM1401S5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/19/2025	08/19/2027	08/21/2025	Exercise		1,744,105	319.63	33,265	4,276	4,395	119			4,395		(4,225)				0001
Purchased Call/CGM/CGM1401S6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/20/2025	08/20/2027	08/22/2025	Expire		1,414,034	319.51	33,948								58				0001
Purchased Call/CGM/CGM1401S8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2025	08/20/2027	08/26/2025	Exercise		4,189,984	320.53	91,622	4,734	6,568	1,834			6,568		(4,485)				0001
Purchased Call/CGM/CGM1401S9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2025	08/23/2027	08/26/2025	Exercise		3,855,786	320.53	53,333	20,374	28,511	8,137			28,511		(20,207)				0001
Purchased Call/CGM/CGM1401SB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2025	08/25/2027	08/27/2025	Exercise		5,357,788	319.67	105,882	12,443	16,748	4,305			16,748		(12,348)				0001
Purchased Call/CGM/CGM1401SD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/27/2025	08/27/2027	08/29/2025	Exercise		1,666,247	320.21	26,302	7,493	10,133	2,640			10,133		(7,385)				0001
Purchased Call/CGM/CGM1401SF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/29/2025	08/31/2027	09/03/2025	Exercise		3,260,345	319.95	67,777	5,689	9,453	3,764			9,453		(5,440)				0001
Purchased Call/CGM/CGM1401SI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/29/2025	08/27/2027	09/03/2025	Exercise		3,469,518	319.95	60,759	11,706	17,440	5,734			17,440		(11,460)				0001
Purchased Call/CGM/CGM1401SK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2027	09/05/2025	Expire		505,444	319.48	12,461								18				0001
Purchased Call/CGM/CGM1401SL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/04/2025	09/03/2027	09/08/2025	Exercise		2,413,947	319.39	51,836	3,737	5,393	1,656			5,393		(3,577)				0001
Purchased Call/CGM/CGM1401SM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2025	09/07/2027	09/09/2025	Exercise		4,227,881	320.41	91,244	6,170	9,354	3,184			9,354		(5,874)				0001
Purchased Call/CGM/CGM1401SN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2025	09/03/2027	09/09/2025	Exercise		6,035,786	320.41	140,564	3,541	4,514	973			4,514		(3,100)				0001
Purchased Call/CGM/CGM1401SO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2025	09/08/2027	09/10/2025	Exercise		5,526,624	321.39	133,425	1,149	1,291	142			1,291		(1,014)				0001
Purchased Call/CGM/CGM1401SR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/11/2025	09/10/2027	09/15/2025	Exercise		4,667,577	322.57	92,741	11,334	13,538	2,205			13,538		(11,026)				0001
Purchased Call/CGM/CGM1401SU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2025	09/13/2027	09/16/2025	Exercise		5,131,716	322.87	115,376	5,586	6,837	1,251			6,837		(5,244)				0001
Purchased Call/CGM/CGM1401SY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/18/2025	09/17/2027	09/22/2025	Expire		3,499,624	323.77	85,383								277				0001
Purchased Call/CGM/CGM1402S9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2025	09/29/2027	10/01/2025	Exercise		6,568,636	326.84	147,851	6,436	7,716	1,279			7,716		(6,284)				0001
Purchased Call/CGM/CGM1402SC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/02/2025	10/01/2027	10/06/2025	Exercise		5,921,505	328.02	136,171	5,387	5,938	551			5,938		(4,945)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM1402SD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/03/2025	10/05/2027	10/07/2025	Expire		4,447,053	328.78	108,953								376				0001
Purchased Call/CGM/CGM1402SE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/03/2025	10/04/2027	10/07/2025	Exercise		5,238,225	328.78	124,419	1,835	1,889	55			1,889		(1,417)				0001
Purchased Call/CGM/CGM1402SI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/08/2025	10/08/2027	10/10/2025	Exercise		2,309,777	330.62	42,544	6,826	6,920	94			6,920		(6,766)				0001
Purchased Call/CGM/CGM1402SJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/09/2025	10/08/2027	10/14/2025	Exercise		6,175,784	329.92	128,834	10,490	10,809	319			10,809		(9,886)				0001
Purchased Call/CGM/CGM1402SK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2025	10/11/2027	10/15/2025	Exercise		2,375,346	327.33	52,786	2,586	2,956	370			2,956		(2,336)				0001
Purchased Call/CGM/CGM1402SL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2025	10/12/2027	10/15/2025	Exercise		5,286,779	327.33	105,940	11,793	14,169	2,375			14,169		(11,292)				0001
Purchased Call/CGM/CGM1402SN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2025	10/13/2027	10/15/2025	Exercise		3,266,014	329.17	63,462	8,276	8,618	341			8,618		(8,198)				0001
Purchased Call/CGM/CGM1402SO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/14/2025	10/14/2027	10/16/2025	Expire		836,070	328.96	20,484								22				0001
Purchased Call/CGM/CGM1402SQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/16/2025	10/15/2027	10/20/2025	Exercise		7,664,254	330.16	176,572	5,516	5,494	(22)			5,494		(4,906)				0001
Purchased Call/SBC/SBC017RSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	02/11/2025	Exercise		103,523	241.5	34,446		1,798	(342)			1,798		(2,223)				0001
Purchased Call/SBC/SBC017RSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2026	05/14/2025	Exercise		179,606	239.54	63,969		2,784	(1,309)			2,784		(4,173)				0001
Purchased Call/SBC/SBC017RSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2024	05/07/2026	04/07/2025	Exercise		706,315	242.14	92,783		9,099	(6,917)			9,099		(16,140)				0001
Purchased Call/SBC/SBC017RSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	06/13/2025	Exercise		31,766	241.88	51,962		449	(335)			449		(925)				0001
Purchased Call/SBC/SBC017SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	07/07/2025	Exercise		29,293	239.75	37,891		467	(63)			467		(655)				0001
Purchased Call/SBC/SBC017SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	02/06/2025	Exercise		236,193	240.23	149,089		3,677	(707)			3,677		(4,694)				0001
Purchased Call/SBC/SBC0170SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	04/18/2025	Exercise		141,920	241.62	65,369		1,435	(1,249)			1,435		(2,850)				0001
Purchased Call/CGM/CGM1402SV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/21/2025	10/21/2027	10/23/2025	Exercise		2,433,491	330.99	51,930	3,807	3,925	118			3,925		(3,745)				0001
Purchased Call/CGM/CGM1402SW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2027	10/24/2025	Exercise		2,668,298	330.65	43,769	11,289	11,894	605			11,894		(11,181)				0001
Purchased Call/CGM/CGM1402SY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2025	10/22/2027	10/28/2025	Exercise		4,901,300	331.76	119,485	570	496	(74)			496		(170)				0001
Purchased Call/CGM/CGM1403S0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2025	10/25/2027	10/28/2025	Exercise		5,907,220	331.76	109,402	17,662	16,372	(1,290)			16,372		(17,267)				0001
Purchased Call/CGM/CGM1403S2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2027	10/30/2025	Exercise		1,586,569	332.46	37,737	435	422	(13)			422		(377)				0001
Purchased Call/CGM/CGM1403S3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/29/2025	10/29/2027	10/31/2025	Exercise		1,736,763	332.58	41,086	607	592	(16)			592		(549)				0001
Purchased Call/CGM/CGM1403S5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2025	10/29/2027	11/04/2025	Exercise		4,130,924	331.92	99,198	926	822	(104)			822		(612)				0001
Purchased Call/CGM/CGM1403S7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2025	11/01/2027	11/04/2025	Exercise		7,174,487	331.92	165,190	4,934	4,770	(163)			4,770		(4,328)				0001
Purchased Call/CGM/CGM1403SB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/06/2025	11/05/2027	11/10/2025	Exercise		8,345,247	330.15	178,750	12,263	12,001	(262)			12,001		(11,573)				0001
Purchased Call/CGM/CGM1403SC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2025	11/05/2027	11/12/2025	Exercise		4,445,400	329.86	104,181	2,249	2,216	(32)			2,216		(1,736)				0001
Purchased Call/CGM/CGM1403SD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2025	11/09/2027	11/12/2025	Expire		4,709,118	329.86	115,373								576				0001
Purchased Call/CGM/CGM1403SF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2025	11/10/2027	11/13/2025	Exercise		5,588,018	330.91	132,711	1,877	1,699	(178)			1,699		(1,556)				0001
Purchased Call/CGM/CGM1403SH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/12/2025	11/12/2027	11/14/2025	Exercise		4,260,758	331.58	101,485	708	632	(75)			632		(524)				0001
Purchased Call/CGM/CGM1403SI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/13/2025	11/12/2027	11/17/2025	Exercise		6,703,235	331.01	96,995	32,909	31,144	(1,765)			31,144		(32,553)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM1403SM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2025	11/17/2027	11/19/2025	Exercise		6,417,393	329.86	155,503	571	564	(6)			564		(363)				0001
Purchased Call/CGM/CGM1403SN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/18/2025	11/18/2027	11/20/2025	Expire		1,769,791	329.21	43,325						53						0001
Purchased Call/CGM/CGM1403SO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/19/2025	11/19/2027	11/21/2025	Expire		618,916	329.45	15,036						25						0001
Purchased Call/CGM/CGM1403SP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/20/2025	11/19/2027	11/24/2025	Exercise		3,880,458	329.01	86,755	4,114	4,530	416			4,530		(3,792)				0001
Purchased Call/CGM/CGM1403SV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/26/2025	11/26/2027	12/01/2025	Expire		7,499,888	330.35	184,044						918						0001
Purchased Call/CGM/CGM1403SX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/28/2025	11/26/2027	12/02/2025	Exercise		3,760,517	330.91	88,075	1,841	1,828	(12)			1,828		(1,498)				0001
Purchased Call/CGM/CGM1403SY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/28/2025	11/29/2027	12/02/2025	Exercise		11,545,322	330.91	279,231	1,815	1,881	66			1,881		(732)				0001
Purchased Call/SBC/SBC017PSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	04/10/2025	Exercise		99,146	241.76	46,872		1,000	(933)			1,000		(2,082)				0001
Purchased Call/CGM/CGM1404S2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/04/2025	12/03/2027	12/08/2025	Expire		4,411,502	331.24	107,709						424						0001
Purchased Call/CGM/CGM1404S3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2025	12/03/2027	12/09/2025	Expire		3,016,120	331.49	73,217						276						0001
Purchased Call/CGM/CGM1404S6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2025	12/08/2027	12/10/2025	Exercise		6,281,005	330.91	128,264	12,317	10,999	(1,318)			10,999		(12,152)				0001
Purchased Call/CGM/CGM1404S7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/09/2025	12/09/2027	12/11/2025	Expire		1,415,347	330.25	34,527						50						0001
Purchased Call/CGM/CGM1404S8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/10/2025	12/10/2027	12/12/2025	Exercise		3,156,918	330.51	71,100	3,074	2,932	(143)			2,932		(2,962)				0001
Purchased Call/CGM/CGM1404SA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2025	12/10/2027	12/16/2025	Expire		4,235,434	329.87	100,124						217						0001
Purchased Call/CGM/CGM1404SB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2025	12/14/2027	12/16/2025	Exercise		6,908,820	329.87	162,668	2,954	3,017	64			3,017		(2,307)				0001
Purchased Call/CGM/CGM1404SC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2025	12/13/2027	12/16/2025	Exercise		9,033,500	329.87	176,291	22,063	23,114	1,051			23,114		(21,361)				0001
Purchased Call/CGM/CGM1404SD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2025	12/15/2027	12/17/2025	Exercise		3,809,842	329.87	91,474	644	794	150			794		(524)				0001
Purchased Call/CGM/CGM1404SG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/18/2025	12/17/2027	12/22/2025	Expire		2,137,579	329.7	52,224						211						0001
Purchased Call/CGM/CGM1404SJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2025	12/21/2027	12/23/2025	Exercise		4,225,900	330.34	100,123	1,706	1,819	113			1,819		(1,302)				0001
Purchased Call/CGM/CGM1404SN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/26/2025	12/23/2027	12/30/2025	Expire		3,805,196	333.93	92,043						359						0001
Purchased Call/CGM/CGM1404SP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/29/2025	12/29/2027	12/31/2025	Exercise		5,062,123	332.14	120,221	1,647	1,811	164			1,811		(1,483)				0001
Purchased Call/NDX/NDX0050SZ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	09/10/2025	Exercise		1,538,000	18421.310000000001	125,347		296,065				(76,264)		170,718				0001
Purchased Call/NDX/NDX0051S7		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Exercise		1,211,000	21117.18	97,607		226,097				3,851		128,490				0001
Purchased Call/NDX/NDX0051S8		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Exercise		1,271,000	21117.18	120,237		237,299				8,190		117,062				0001
Purchased Call/NDX/NDX0131S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2025	08/21/2026	08/26/2025	Expire		1,703,000	23498.119999999999	143,733												0001
Purchased Call/NDX/NDX0150S3		N/A	Equity/Index	Suntrust IYDOJB6JWY9T8IKCSX06	10/08/2025	10/08/2026	10/10/2025	Expire		1,629,000	25136.619999999999	132,275												0001
Purchased Call/SBC/SBC017PST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	02/11/2025	Exercise		343,981	242.32	73,483		5,498	(1,342)			5,498		(6,950)				0001
Purchased Call/SBC/SBC017QS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	01/24/2025	Exercise		202,377	243.55	91,964		1,879	(2,270)			1,879		(4,379)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NDX/NDX0170SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire		1,579,000	19753.959999999999	118,741												0001
Purchased Call/NDX/NDX0210SK		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	03/25/2025	Exercise		1,367,000	18339.439999999999	112,367		105,437				(86,841)			(6,931)			0001
Purchased Call/NDX/NDX0210SH		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	05/27/2025	Exercise		1,316,000	18705.200000000001	108,044		169,363				(68,194)			61,319			0001
Purchased Call/NDX/NDX0211SF		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	10/10/2025	Exercise		1,282,000	20107.779999999999	109,996		269,220				(20,629)			159,224			0001
Purchased Call/NDX/NDX0212SO		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	02/11/2025	Expire		1,230,000	21491.310000000001	112,545												0001
Purchased Call/NDX/NDX0400S2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/16/2024	03/31/2025	04/02/2025	Expire		10,112,000	13990.25	184,038						168,947			(184,038)			0001
Purchased Call/NDX/NDX0051SN		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	01/10/2025	Expire		3,563,000	21180.959999999999	1,207,857												0001
Purchased Call/NDX/NDX0052S8		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	05/12/2025	Expire		1,921,000	20063.560000000001	623,941												0001
Purchased Call/NDX/NDX0211SJ		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	01/24/2025	Expire		1,271,000	21853	377,360												0001
Purchased Call/NDX/NDX0213SQ		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	12/24/2025	Expire		1,964,000	25461.700000000001	646,549												0001
Purchased Call/SBM/SBM017ASZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2025	01/24/2025	Exercise		77,550	1317.76	5,568		9,888				(3,719)			4,320			0001
Purchased Call/SBM/SBM017BSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2024	02/07/2025	02/11/2025	Exercise		26,102	1345.38	2,091		4,281				(1,192)			2,190			0001
Purchased Call/SBM/SBM017DS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	05/12/2025	Exercise		14,133	1380.61	992		1,766				(326)			774			0001
Purchased Call/SBM/SBM017DSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	06/10/2025	Exercise		137,187	1400.41	6,365		9,603				(1,153)			3,238			0001
Purchased Call/SBM/SBM017ES0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	07/24/2025	Exercise		30,016	1455.36	2,131		3,752				(44)			1,621			0001
Purchased Call/SBM/SBM017ESP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	07/24/2025	Exercise		6,509	1455.36	490		911				(9)			421			0001
Purchased Call/SBM/SBM017GS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	10/10/2025	Exercise		2,608	1510.21	173		274				29			101			0001
Purchased Call/SBM/SBM017GSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	10/24/2025	Exercise		7,426	1536.18	535		755				140			220			0001
Purchased Call/SBM/SBM017GSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	01/24/2025	Exercise		296,777	1536.18	21,783		28,980				5,742			7,197			0001
Purchased Call/SBM/SBM017HSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	11/25/2025	Exercise		107,275	1589.92	9,033		3,804				4,360			(5,229)			0001
Purchased Call/SBC/SBC017SS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	02/05/2025	Exercise		296,106	242.84	44,733		4,953	(1,943)			4,953			(6,990)			0001
Purchased Call/SBC/SBC017SS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2024	05/14/2026	01/17/2025	Exercise		148,438	243.22	285,739		2,200	(1,454)			2,200			(4,108)			0001
Purchased Call/SBC/SBC017SS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	05/22/2025	Exercise		77,206	244.04	44,104		995	(815)			995			(1,924)			0001
Purchased Call/SBC/SBC017SSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	01/21/2025	Exercise		308,829	243.42	237,323		4,463	(2,849)			4,463			(7,624)			0001
Purchased Call/SBC/SBC017SSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	04/08/2025	Exercise		160,133	242.67	43,037		1,635	(2,252)			1,635			(3,987)			0001
Purchased Call/SBC/SBC017SST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	03/27/2025	Exercise		380,341	243.2	110,663		6,061	(3,230)			6,061			(9,554)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017SSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	01/29/2025	Exercise		996,500	243.42	212,506		19,332	(5,112)			19,332		(24,929)				0001
Purchased Call/SBC/SBC017SSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	01/21/2025	Exercise		105,352	243	75,532		1,610	(982)			1,610		(2,790)				0001
Purchased Call/SBM/SBM017SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	12/24/2025	Exercise		159,610	1519.28	12,067		16,235				1,832				4,168		0001
Purchased Call/SBM/SBM017JSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	02/11/2025	Expire		102,423	1566.01	6,718												0001
Purchased Call/SBM/SBM017JS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	02/11/2025	Expire		3,190	1566.01	170												0001
Purchased Call/SBM/SBM017JSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	02/25/2025	Expire		10,627	1580.95	812												0001
Purchased Call/SBM/SBM017JSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	02/20/2026	03/11/2025	Expire		18,102	1580.95	1,469												0001
Purchased Call/SBM/SBM017JSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	03/11/2025	Expire		24,772	1575.01	1,999												0001
Purchased Call/SBM/SBM017KS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Exercise		219,147	1535.38	13,685	1,792	2,076								284		0001
Purchased Call/SBM/SBM017KSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	04/10/2025	Exercise		164,462	1397.77	11,471	243	357								114		0001
Purchased Call/SBM/SBM017KSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	04/10/2025	Expire		10,926	1397.77	835												0001
Purchased Call/SBM/SBM017KSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	04/10/2025	Exercise		40,507	1397.77	1,436	.56	.77								21		0001
Purchased Call/SBM/SBM017LSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	05/12/2025	Expire		87,646	1553.09	7,091												0001
Purchased Call/SBM/SBM017MSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire		141,395	1609.91	8,993												0001
Purchased Call/SBM/SBM017MSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire		13,984	1609.91	917												0001
Purchased Call/SBM/SBM017NSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire		49,349	1650.29	4,269												0001
Purchased Call/SBM/SBM017NS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire		17,141	1650.29	1,388												0001
Purchased Call/SBM/SBM017OS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	08/12/2025	Expire		87,944	1655.04	6,842												0001
Purchased Call/SBM/SBM017OSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire		7,290	1696	550												0001
Purchased Call/SBM/SBM017PS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire		11,164	1696	921												0001
Purchased Call/SBM/SBM017PSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire		9,511	1677.64	791												0001
Purchased Call/SBM/SBM017PSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire		170,979	1677.64	14,122												0001
Purchased Call/SBM/SBM017PSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	10/24/2025	Expire		14,479	1692.35	1,147												0001
Purchased Call/SBM/SBM017S6J		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	02/25/2025	Exercise		22,007	1117.91	3,603		9,115				(4,280)				5,513		0001
Purchased Call/SBM/SBM017S6U		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	11/12/2025	Exercise		13,691	1205.27	1,726		3,423				(1,036)				1,696		0001
Purchased Call/SBM/SBM017OSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	02/25/2025	Exercise		110,829	1400.41	34,631		17,824				(2,119)				4,325		0001
Purchased Call/SBM/SBM017HSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	12/24/2025	Exercise		153,364	1589.92	31,462		18,596				7,352				(3,596)		0001
Purchased Call/SBC/SBC017RS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	04/07/2025	Exercise		343,222	242.43	78,669		3,353	(4,137)			3,353		(7,676)				0001
Purchased Call/SBM/SBM017ISI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	01/10/2025	Expire		35,938	1500.42	4,467												0001
Purchased Call/SBM/SBM017ISU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	01/24/2025	Expire		72,186	1536.56	10,027												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017JSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	02/25/2025	Expire		17,836	1580.95	2,181												0001
Purchased Call/SBM/SBM017KS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	03/11/2025	Expire		20,559	1575.01	2,950												0001
Purchased Call/SBM/SBM017LSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	04/24/2025	Expire		46,926	1488.34	6,556												0001
Purchased Call/SBM/SBM017LSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Expire		41,083	1553.09	5,267												0001
Purchased Call/SBM/SBM017MS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	05/27/2025	Expire		35,160	1575.89	4,268												0001
Purchased Call/SBM/SBM017MS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	05/27/2025	Expire		58,796	1575.89	7,279												0001
Purchased Call/SBM/SBM017MSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	06/10/2025	Expire		13,984	1609.91	1,699												0001
Purchased Call/SBM/SBM017NSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	07/24/2025	Expire		110,104	1681.61	14,038												0001
Purchased Call/SBM/SBM017OSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	09/10/2025	Expire		27,239	1699.07	3,743												0001
Purchased Call/SBM/SBM017PSII		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	10/24/2025	Expire		81,885	1692.35	11,734												0001
Purchased Call/SBM/SBM017QSII		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	11/22/2027	12/10/2025	Expire		9,993	1646.31	1,285												0001
Purchased Call/SBM/SBM017QSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2027	12/10/2025	Expire		20,220	1650.79	2,952												0001
Purchased Call/SBC/SBC017RSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	03/31/2025	Exercise		237,288	241.26	93,673		3,534	(1,913)			3,534		(5,682)				0001
Purchased Call/SBC/SBC017RST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	03/11/2025	Exercise		293,231	241.26	109,978		4,546	(2,172)			4,546		(6,947)				0001
Purchased Call/SBC/SBC017SSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/21/2026	01/22/2025	Exercise		101,644	243.73	117,741		1,041	(1,269)			1,041		(2,532)				0001
Purchased Call/SBM/SBM017ISK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	01/10/2025	Expire		133,958	1500.42	43,215												0001
Purchased Call/SBM/SBM017ISX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2031	01/24/2025	Expire		99,824	1536.56	30,312												0001
Purchased Call/SBM/SBM017KSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/21/2031	03/25/2025	Expire		7,219	1535.38	2,128												0001
Purchased Call/SBM/SBM017KSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	04/10/2025	Expire		110,004	1397.77	32,022												0001
Purchased Call/SPX/SPXD00QS8		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	05/06/2022	05/08/2028	05/09/2025	Exercise		288,180	100	250,436		171,582				(134,577)		101,065				0001
Purchased Call/SBC/SBC017TS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	03/31/2025	Exercise		217,198	242.73	203,154		2,470	(2,953)			2,470		(5,877)				0001
Purchased Call/SBC/SBC017TS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	03/05/2025	Exercise		286,471	243.41	155,424		3,696	(3,508)			3,696		(7,583)				0001
Purchased Call/SBC/SBC017TSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	02/11/2025	Exercise		196,928	244.39	103,030		3,110	(1,910)			3,110		(5,261)				0001
Purchased Call/SBC/SBC017TSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	02/19/2025	Exercise		1,874,103	243.9	185,517		26,454	(21,579)			26,454		(48,274)				0001
Purchased Call/SBC/SBC017TSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	07/07/2025	Exercise		322,634	246.24	73,132		1,806	(6,610)			1,806		(8,585)				0001
Purchased Call/SBC/SBC017SSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2024	06/04/2026	06/17/2025	Exercise		78,980	242.7	99,247		1,028	(960)			1,028		(2,176)				0001
Purchased Call/SPX/SPXI00RSN		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	02/07/2025	02/07/2031	02/11/2025	Exercise		1,230,843	100	57,333	150,298	155,828								5,530		0001
Purchased Call/SPX/SPXJ00AS8		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	06/06/2025	06/06/2031	06/10/2025	Expire		362,000	100	99,803												0001
Purchased Call/SPX/SPXJ00AS9		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	06/06/2025	06/06/2031	06/10/2025	Expire		146,000	100	43,012												0001
Purchased Call/SPX/SPXJ00ES4		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	07/08/2025	07/08/2031	07/10/2025	Expire		68,000	100	19,666												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00GS4		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	07/22/2025	07/22/2031	07/24/2025	Expire		249,000	100	71,936												0001
Purchased Call/SPX/SPXJ00TS9		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	10/22/2025	10/22/2031	10/24/2025	Expire		81,000	100	17,496												0001
Purchased Call/NDX/NDX0000SV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2026	09/10/2025	Expire		1,401,000	23762.299999999	117,404												0001
Purchased Call/NDX/NDX0051$II		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire		1,945,000	20201.369999999	166,687												0001
Purchased Call/SBC/SBC017USH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/29/2024	07/29/2026	02/18/2025	Exercise		159,603	245.1	171,698	2,283	(2,059)				2,283		(4,575)				0001
Purchased Call/SBC/SBC017USK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/01/2024	07/31/2026	01/21/2025	Exercise		312,278	245.47	244,570	4,504	(4,080)				4,504		(9,226)				0001
Purchased Call/SBC/SBC017USY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/12/2024	08/12/2026	01/27/2025	Exercise		519,592	243.68	268,746	8,065	(6,540)				8,065		(14,970)				0001
Purchased Call/SBC/SBC017TS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/12/2024	06/11/2026	03/21/2025	Exercise		124,535	242.66	162,697	2,011	(1,157)				2,011		(3,546)				0001
Purchased Call/NDX/NDX0053$7		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	12/24/2025	Expire		1,339,000	25461.700000000	121,849												0001
Purchased Call/NDX/NDX0131$3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	08/26/2025	Expire		1,263,000	23498.119999999	115,186												0001
Purchased Call/NDX/NDX0051$S		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	01/24/2025	Expire		2,248,000	21853	740,716												0001
Purchased Call/NDX/NDX0051$V		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	03/11/2025	Expire		2,978,000	20201.369999999	969,935												0001
Purchased Call/NDX/NDX0051$Y		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	03/25/2025	Expire		4,084,000	19753.959999999	1,311,781												0001
Purchased Call/NDX/NDX0052$2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	04/10/2025	Expire		4,837,000	17090.400000000	1,560,416												0001
Purchased Call/NFC/NFC261ESC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2027	01/07/2025	Exercise		4,663,962	270.79	210,262	2,668	1,420	(1,249)			1,420		(2,376)				0001
Purchased Call/NDX/NDX0212$7		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	03/11/2025	Expire		1,477,000	20201.369999999	430,693												0001
Purchased Call/SBM/SBM017CSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	03/25/2025	Exercise		274,021	1393.91	15,564	2,635	(3,693)				(3,693)		(12,930)				0001
Purchased Call/SBM/SBM017DSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	01/10/2025	Exercise		354,279	1400.41	23,347	38,082	(5,064)				(5,064)		14,735				0001
Purchased Call/SBM/SBM017HS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	11/12/2025	Exercise		77,967	1568.02	5,388	3,600	1,953				1,953		(1,788)				0001
Purchased Call/SBM/SBM017QSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	08/26/2025	Expire		198,706	1699.07	14,982												0001
Purchased Call/SBM/SBM017QS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	11/12/2025	Expire		83,457	1640.41	5,816												0001
Purchased Call/SBM/SBM017QSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	11/25/2025	Expire		155,325	1646.31	10,840												0001
Purchased Call/SBM/SBM017QSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	12/10/2025	Expire		27,724	1650.79	2,509												0001
Purchased Call/SBM/SBM017MS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	05/27/2025	Expire		25,815	1575.89	3,408												0001
Purchased Call/SBM/SBM017LS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	04/10/2025	Expire		257,331	1397.77	81,447												0001
Purchased Call/SPX/SPXA21YS8		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	07/10/2025	Expire		466,000	90	41,567												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140IISV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	10/24/2025	Expire		985,000	90	321,110												0001
Purchased Call/SPX/SPXA212S7		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	07/24/2025	Expire		1,600,000	70	458,880												0001
Purchased Call/SPX/SPXA212ST		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	08/12/2025	Expire		905,000	80	278,650												0001
Purchased Call/SPX/SPXB210SQ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/22/2025	08/22/2031	08/26/2025	Expire		1,840,000	70	545,376												0001
Purchased Call/SPX/SPXB210SR		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/22/2025	08/22/2031	08/26/2025	Expire		1,331,000	80	409,149												0001
Purchased Call/SPX/SPXB212S1		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	09/24/2025	Expire		2,054,000	90	683,571												0001
Purchased Call/SPX/SPXB213SI		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	10/10/2025	Expire		2,221,000	70	632,985												0001
Purchased Call/SPX/SPXB215S8		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	11/12/2025	Expire		2,119,000	80	635,700												0001
Purchased Call/SPX/SPXB216S1		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/21/2025	11/21/2031	11/25/2025	Expire		2,313,000	80	625,898												0001
Purchased Call/AIG/AIG0006SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/03/2025	01/07/2025	Exercise		2,996,358	1849.01	93,171		134,228	133,648			134,228		(580)				0001
Purchased Call/AIG/AIG0006SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/07/2025	01/09/2025	Exercise		417,063	1849.01	12,179		16,001	15,799			16,001		(202)				0001
Purchased Call/AIG/AIG0006ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/09/2025	01/10/2025	Exercise		5,113,841	1850.99	143,234		191,763	188,574			191,763		(3,189)				0001
Purchased Call/AIG/AIG0006SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/10/2025	01/14/2025	Exercise		3,615,718	1852.4	106,406		104,993	102,321			104,993		(2,672)				0001
Purchased Call/AIG/AIG0006SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/10/2025	01/14/2025	Exercise		3,359,985	1853.12	96,568		96,224	93,797			96,224		(2,427)				0001
Purchased Call/AIG/AIG0007S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/15/2025	01/17/2025	Exercise		49,997	1856.56	1,185		1,914	1,868			1,914		(46)				0001
Purchased Call/AIG/AIG0007S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/16/2025	01/21/2025	Exercise		5,529,610	1844.07	152,512		256,080	249,756			256,080		(6,324)				0001
Purchased Call/SBC/SBC017VS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	06/03/2025	Exercise		446,567	245.15	44,056		4,735	(7,941)			4,735		(12,754)				0001
Purchased Call/SBC/SBC017VSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	04/09/2025	Exercise		817,025	246.55	73,637		8,185	(15,355)			8,185		(23,663)				0001
Purchased Call/SBC/SBC017VSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	05/14/2025	Exercise		63,350	246.21	42,440		649	(1,184)			649		(1,973)				0001
Purchased Call/SBC/SBC017VSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	02/18/2025	Exercise		93,152	247.19	106,543		1,415	(1,314)			1,415		(2,979)				0001
Purchased Call/SBC/SBC017VSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	06/18/2025	Exercise		48,621	246.77	39,598		518	(924)			518		(1,546)				0001
Purchased Call/AIG/AIG0007S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/17/2025	01/22/2025	Exercise		3,472,325	1836.49	109,910		181,851	176,971			181,851		(4,881)				0001
Purchased Call/AIG/AIG0007SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2025	01/08/2025	Exercise		6,369,010	1860.57	184,621		268,969	258,255			268,969		(10,714)				0001
Purchased Call/AIG/AIG0007SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2025	01/27/2025	Exercise		1,716,234	1860.8	50,412		70,723	67,661			70,723		(3,062)				0001
Purchased Call/AIG/AIG0007SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/24/2025	01/28/2025	Exercise		2,238,201	1863.49	66,189		92,952	88,727			92,952		(4,225)				0001
Purchased Call/AIG/AIG0007SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/24/2025	01/28/2025	Exercise		2,624,273	1866.92	74,775		103,963	99,178			103,963		(4,786)				0001
Purchased Call/AIG/AIG0007SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/29/2025	01/31/2025	Exercise		4,228,684	1873.08	116,800		156,498	147,468			156,498		(9,030)				0001
Purchased Call/AIG/AIG0007SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/30/2025	02/03/2025	Exercise		4,853,650	1870.58	130,007		206,618	196,203			206,618		(10,415)				0001
Purchased Call/AIG/AIG0007SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/31/2025	02/04/2025	Exercise		2,501,104	1861.19	79,747		114,870	108,231			114,870		(6,639)				0001
Purchased Call/AIG/AIG0007SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/05/2025	02/07/2025	Exercise		6,181,040	1866.07	185,584		310,100	292,155			310,100		(17,945)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0008S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/07/2025	02/11/2025	Exercise		2,327,848	1875.86	69,572		91,210	84,048			91,210		(7,162)				0001
Purchased Call/AIG/AIG0008S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/12/2025	01/14/2025	Exercise		7,634,422	1885.89	182,115		237,241	216,090			237,241		(21,151)				0001
Purchased Call/AIG/AIG0008S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/13/2025	02/07/2025	Exercise		1,838,031	1863.6	59,711		91,100	83,984			91,100		(7,116)				0001
Purchased Call/AIG/AIG0008S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/14/2025	02/19/2025	Exercise		2,683,739	1876.36	82,467		111,892	101,797			111,892		(10,095)				0001
Purchased Call/AIG/AIG0008SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/14/2025	02/19/2025	Exercise		4,758,528	1888.2	129,253		167,312	151,464			167,312		(15,848)				0001
Purchased Call/AIG/AIG0008SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/14/2025	02/19/2025	Exercise		2,623,227	1882.73	71,310		100,123	91,196			100,123		(8,927)				0001
Purchased Call/AIG/AIG0008SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2025	01/31/2025	Exercise		3,197,717	1877.95	94,928		143,243	130,116			143,243		(13,126)				0001
Purchased Call/AIG/AIG0008SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/21/2025	02/25/2025	Exercise		2,171,336	1898.17	60,708		61,211	52,555			61,211		(8,655)				0001
Purchased Call/AIG/AIG0008SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/26/2025	02/07/2025	Exercise		6,902,400	1895.92	198,901		196,608	165,875			196,608		(30,733)				0001
Purchased Call/SBG/SBG117PSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	12/23/2025	Expire		2,835,447	308.03	105,195								424				0001
Purchased Call/CSII/CSII000VSC		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/06/2023	01/08/2025	01/10/2025	Expire		550,526	291.74	20,259								(195)				0001
Purchased Call/SBC/SBC017USL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	04/07/2025	Exercise		361,176	244.15	167,643		4,878	(5,122)			4,878		(10,338)				0001
Purchased Call/SBC/SBC017USM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	03/11/2025	Exercise		745,371	244.15	55,718		10,408	(10,310)			10,408		(20,799)				0001
Purchased Call/SBC/SBC017USO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	01/14/2025	Exercise		273,182	242.65	128,053		3,875	(3,756)			3,875		(7,799)				0001
Purchased Call/SBC/SBC017VS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	02/21/2025	Exercise		165,840	245.15	42,446		3,293	(1,416)			3,293		(4,805)				0001
Purchased Call/SBC/SBC017VSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	06/18/2025	Exercise		22,340	246.55	38,280		244	(400)			244		(746)				0001
Purchased Call/SBC/SBC017WS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	02/12/2025	Exercise		561,806	248.45	62,324		3,620	(13,414)			3,620		(17,151)				0001
Purchased Call/SBC/SBC017WSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	05/07/2025	Exercise		61,545	247.34	101,928		668	(1,200)			668		(2,139)				0001
Purchased Call/SBC/SBC017WSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	01/16/2025	Exercise		242,568	247.74	224,088		2,521	(4,929)			2,521		(7,746)				0001
Purchased Call/SBC/SBC017WSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	01/28/2025	Exercise		164,974	243.88	63,197		3,781	(1,318)			3,781		(5,257)				0001
Purchased Call/SBC/SBC017WSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	11/18/2025	Exercise		46,637	242.74	62,473		357	(1,146)			357		(1,715)				0001
Purchased Call/SBC/SBC017XS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	06/18/2025	Exercise		96,001	245.08	84,960		947	(2,067)			947		(3,174)				0001
Purchased Call/SBC/SBC017XS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	01/14/2025	Exercise		1,479,852	243.9	222,994		21,365	(25,182)			21,365		(46,787)				0001
Purchased Call/SBC/SBC017VSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	01/28/2025	Exercise		371,506	249.18	108,536		4,492	(6,681)			4,492		(11,434)				0001
Purchased Call/SBC/SBC017WSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2024	09/17/2026	06/05/2025	Exercise		32,902	249.52	22,597		287	(644)			287		(977)				0001
Purchased Call/SBC/SBC017WSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	01/14/2025	Exercise		217,559	243.88	38,511		2,428	(4,277)			2,428		(6,790)				0001
Purchased Call/SBC/SBC017WST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	01/16/2025	Exercise		208,998	243.31	138,687		3,734	(2,765)			3,734		(6,861)				0001
Purchased Call/AIG/AIG0008SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/28/2025	01/08/2025	Exercise		3,144,318	1912.3	86,813		58,288	44,088			58,288		(14,200)				0001
Purchased Call/AIG/AIG0009S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/05/2025	01/08/2025	Exercise		2,896,966	1901.47	89,008		69,181	53,635			69,181		(15,546)				0001
Purchased Call/AIG/AIG0009S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2025	01/15/2025	Exercise		2,939,362	1909.47	90,336		37,634	21,537			37,634		(16,097)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0009S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/07/2025	02/07/2025	Exercise		3,707,214	1914.27	101,416		49,591	31,213			49,591		(18,379)				0001
Purchased Call/AIG/AIG0009SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/11/2025	02/06/2025	Exercise		8,330,012	1909.13	253,579		60,752	12,333			60,752		(48,419)				0001
Purchased Call/AIG/AIG0009SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	02/06/2025	Exercise		3,999,378	1927.95	111,600		17,952	(6,600)			17,952		(24,552)				0001
Purchased Call/AIG/AIG0009SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/21/2025	03/11/2025	Exercise		2,475,784	1926.53	66,495		12,861	(1,825)			12,861		(14,685)				0001
Purchased Call/AIG/AIG0009SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/25/2025	03/27/2025	Exercise		4,893,243	1921.73	136,747		52,911	21,505			52,911		(31,407)				0001
Purchased Call/AIG/AIG0009SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/26/2025	03/28/2025	Exercise		1,496,499	1919.13	46,714		12,071	1,214			12,071		(10,857)				0001
Purchased Call/AIG/AIG000AS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/01/2025	02/21/2025	Exercise		4,235,509	1923.5	116,930		34,284	5,190			34,284		(29,094)				0001
Purchased Call/AIG/AIG000AS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/03/2025	03/05/2025	Exercise		3,627,725	1921.19	96,195		268	(24,333)			268		(24,600)				0001
Purchased Call/AIG/AIG000AS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/04/2025	03/26/2025	Exercise		1,500,485	1909.16	46,968		547	(11,589)			547		(12,136)				0001
Purchased Call/AIG/AIG000ASC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/08/2025	02/07/2025	Exercise		3,619,672	1920.24	107,606		530	(28,313)			530		(28,844)				0001
Purchased Call/AIG/AIG000ASG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2025	02/18/2025	Exercise		1,803,983	1898.07	54,957		1,905	(13,211)			1,905		(15,116)				0001
Purchased Call/AIG/AIG000ASO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/16/2025	03/05/2025	Exercise		1,169,913	1873.48	32,694		2,661	(6,835)			2,661		(9,497)				0001
Purchased Call/AIG/AIG000ASQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2025	04/21/2025	Exercise		2,591,792	1869.13	74,529		12,577	(9,472)			12,577		(22,049)				0001
Purchased Call/AIG/AIG000ASU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2025	04/02/2025	Exercise		2,434,490	1860.52	76,501		23,718	1,028			23,718		(22,690)				0001
Purchased Call/NFC/NFC261JSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	04/15/2025	Exercise		5,835,257	242.17	224,664	24,213	39,850	15,637			39,850		(23,732)				0001
Purchased Call/AIG/AIG000ASW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/22/2025	01/24/2025	Exercise		3,452,128	1867.61	107,263		18,470	(14,629)			18,470		(33,099)				0001
Purchased Call/AIG/AIG000BSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2025	03/11/2025	Exercise		2,296,651	1864.18	75,736		22,676	(2,580)			22,676		(25,256)				0001
Purchased Call/AIG/AIG000BSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/02/2025	05/06/2025	Expire		1,474,089	1876.96	49,240			(16,588)					(16,588)				0001
Purchased Call/AIG/AIG000BSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/02/2025	01/27/2025	Exercise		1,673,605	1891.1	50,556		862	(16,199)			862		(17,061)				0001
Purchased Call/AIG/AIG000BSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/06/2025	05/08/2025	Expire		6,215,757	1895.99	180,886			(62,488)					(62,488)				0001
Purchased Call/AIG/AIG000BSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/07/2025	05/09/2025	Expire		2,062,409	1895.91	58,381			(20,345)					(20,345)				0001
Purchased Call/AIG/AIG000BSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/08/2025	05/12/2025	Expire		1,987,447	1892.05	60,324			(21,318)					(21,318)				0001
Purchased Call/AIG/AIG000BSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/09/2025	05/13/2025	Expire		1,506,505	1896.43	43,366			(15,421)					(15,421)				0001
Purchased Call/AIG/AIG000BSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/09/2025	04/02/2025	Exercise		1,569,686	1894.68	46,097		445	(16,000)			445		(16,445)				0001
Purchased Call/AIG/AIG000BSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/13/2025	01/06/2025	Exercise		4,054,542	1894.23	127,139		1,118	(45,500)			1,118		(46,618)				0001
Purchased Call/AIG/AIG000BSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	05/20/2025	Expire		2,131,277	1909.37	62,734			(23,606)					(23,606)				0001
Purchased Call/AIG/AIG000CS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2025	05/23/2025	Expire		2,200,740	1911.31	59,621			(23,192)					(23,192)				0001
Purchased Call/AIG/AIG000CS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/28/2025	Expire		1,906,780	1897.18	58,222			(23,091)					(23,091)				0001
Purchased Call/AIG/AIG000CSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	04/02/2025	Exercise		1,459,572	1891.25	43,761		485	(17,515)			485		(18,000)				0001
Purchased Call/AIG/AIG000CSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	03/31/2025	Exercise		2,785,645	1899.61	85,943		554	(35,134)			554		(35,687)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000CSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	03/05/2025	Exercise		4,691,229	1905.23	146,974		492	(61,688)			492		(62,180)				0001
Purchased Call/AIG/AIG000CSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/06/2025	06/10/2025	Expire		2,249,800	1909.28	65,788			(28,598)					(28,598)				0001
Purchased Call/AIG/AIG000CSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/12/2025	01/17/2025	Exercise		2,222,786	1932.74	67,611		482	(29,958)			482		(30,440)				0001
Purchased Call/AIG/AIG000DS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	06/17/2025	Expire		1,795,629	1937.45	52,344			(23,751)					(23,751)				0001
Purchased Call/AIG/AIG000DS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/13/2025	06/17/2025	Expire		2,354,381	1936.79	70,399			(32,150)					(32,150)				0001
Purchased Call/SBC/SBC017XS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	07/25/2025	Exercise		22,560	244.07	105,870		433	(275)			433		(853)				0001
Purchased Call/SBC/SBC017XSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	02/27/2025	Exercise		295,774	243.29	64,500		6,767	(2,620)			6,767		(9,536)				0001
Purchased Call/SBC/SBC017XSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/29/2026	06/18/2025	Exercise		30,000	243.45	48,481		490	(489)			490		(1,049)				0001
Purchased Call/SBC/SBC017XSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	04/08/2025	Exercise		231,880	242.43	121,493		3,809	(3,628)			3,809		(7,748)				0001
Purchased Call/SBC/SBC017XSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	05/12/2025	Exercise		117,830	242.43	87,839		1,624	(2,142)			1,624		(3,924)				0001
Purchased Call/SBC/SBC017XSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	03/28/2025	Exercise		304,855	245.69	133,682		2,932	(6,934)			2,932		(10,284)				0001
Purchased Call/NFC/NFC261KSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	05/13/2025	Exercise		3,709,107	249.94	107,795	30,670	38,170	7,500			38,170		(30,417)				0001
Purchased Call/AIG/AIG000DS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2025	01/27/2025	Exercise		3,876,720	1939	118,887		1,244	(53,936)			1,244		(55,180)				0001
Purchased Call/AIG/AIG000DS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	02/07/2025	Exercise		4,554,778	1937.89	132,856		520	(62,525)			520		(63,045)				0001
Purchased Call/AIG/AIG000DSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	06/24/2025	Expire		2,008,695	1935.7	56,641			(26,860)					(26,860)				0001
Purchased Call/AIG/AIG000DSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	03/05/2025	Exercise		4,230,697	1931.94	126,463		442	(60,445)			442		(60,887)				0001
Purchased Call/AIG/AIG000DSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	02/06/2025	Exercise		2,113,674	1929.75	66,343		561	(32,109)			561		(32,670)				0001
Purchased Call/AIG/AIG000DSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	01/31/2025	Exercise		2,161,084	1933.7	62,095		481	(30,107)			481		(30,588)				0001
Purchased Call/AIG/AIG000DSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	01/08/2025	Exercise		1,790,519	1930.77	49,924		2,290	(22,354)			2,290		(24,644)				0001
Purchased Call/AIG/AIG000DSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	03/31/2025	Exercise		4,210,271	1925.84	132,832		362	(66,347)			362		(66,709)				0001
Purchased Call/AIG/AIG000DST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/03/2025	04/02/2025	Exercise		2,238,816	1952.62	65,496		234	(33,306)			234		(33,541)				0001
Purchased Call/AIG/AIG000DSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2025	01/31/2025	Exercise		4,183,898	1953.03	118,680		436	(61,474)			436		(61,910)				0001
Purchased Call/AIG/AIG000DSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2025	07/14/2025	Expire		1,784,933	1964.12	54,087			(28,569)					(28,569)				0001
Purchased Call/AIG/AIG000ES9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2025	04/02/2025	Exercise		2,074,560	1977.73	53,313		195	(29,013)			195		(29,208)				0001
Purchased Call/AIG/AIG000ESB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	01/08/2025	Exercise		2,188,116	1966.21	58,562		375	(31,863)			375		(32,237)				0001
Purchased Call/AIG/AIG000ESH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2025	04/02/2025	Exercise		1,801,545	1965.55	43,843		187	(24,482)			187		(24,670)				0001
Purchased Call/AIG/AIG000ESJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	07/28/2025	Expire		1,835,388	1945.73	52,309			(29,657)					(29,657)				0001
Purchased Call/AIG/AIG000ESO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	01/21/2025	Exercise		1,139,788	1953.13	32,450		500	(18,034)			500		(18,534)				0001
Purchased Call/AIG/AIG000ESS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	08/01/2025	Expire		1,515,180	1952.35	46,816			(27,214)					(27,214)				0001
Purchased Call/AIG/AIG000EST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/31/2025	03/05/2025	Exercise		2,656,019	1962.84	70,329		275	(41,040)			275		(41,315)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017XSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	04/25/2025	Exercise		371,562	245.69	97,616		4,041	(7,982)			4,041		(12,314)				0001
Purchased Call/SBC/SBC017XSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	01/06/2025	Exercise		259,433	245.92	236,326		3,531	(4,865)			3,531		(8,709)				0001
Purchased Call/SBC/SBC017XSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	08/06/2025	Exercise		86,110	244.64	237,878		926	(1,876)			926		(3,370)				0001
Purchased Call/SBC/SBC017XSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	08/22/2025	Exercise		23,660	244.64	44,438		417	(356)			417		(892)				0001
Purchased Call/SBC/SBC017YS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	01/27/2025	Exercise		350,408	247.23	237,926		3,322	(4,381)			3,322		(8,215)				0001
Purchased Call/NFC/NFC261LS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	05/20/2025	Exercise		4,017,959	254.8	162,497	8,597	11,656	3,059			11,656		(8,221)				0001
Purchased Call/AIG/AIG000ESX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	01/08/2025	Exercise		1,587,232	1953.73	40,108		546	(23,123)			546		(23,669)				0001
Purchased Call/AIG/AIG000FS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	01/27/2025	Exercise		2,955,382	1931.42	89,879		788	(52,976)			788		(53,764)				0001
Purchased Call/AIG/AIG000FS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2025	01/06/2025	Exercise		5,659,451	1932.89	175,721		1,583	(105,141)			1,583		(106,723)				0001
Purchased Call/AIG/AIG000FS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/08/2025	06/26/2025	Exercise		1,816,442	1945.01	53,335		145	(32,426)			145		(32,572)				0001
Purchased Call/AIG/AIG000FSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/12/2025	01/06/2025	Exercise		3,775,229	1943.93	120,151		864	(74,001)			864		(74,865)				0001
Purchased Call/AIG/AIG000FSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/13/2025	08/15/2025	Expire		1,285,159	1953.01	37,967			(23,540)					(23,540)				0001
Purchased Call/AIG/AIG000FSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/14/2025	01/06/2025	Exercise		3,206,314	1954.69	93,502		619	(57,713)			619		(58,332)				0001
Purchased Call/AIG/AIG000FSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/15/2025	02/06/2025	Exercise		2,992,315	1954.67	89,439		556	(55,575)			556		(56,130)				0001
Purchased Call/AIG/AIG000FSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/15/2025	01/27/2025	Exercise		3,422,249	1959.07	100,877		423	(63,044)			423		(63,467)				0001
Purchased Call/AIG/AIG000FSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2025	02/18/2025	Exercise		4,223,938	1964.12	121,855		472	(77,099)			472		(77,572)				0001
Purchased Call/AIG/AIG000FST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2025	08/25/2025	Expire		3,875,895	1969.08	107,681			(69,076)					(69,076)				0001
Purchased Call/AIG/AIG000FSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	01/21/2025	Exercise		3,748,500	1972.83	107,422		465	(69,149)			465		(69,614)				0001
Purchased Call/AIG/AIG000GS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2025	08/28/2025	Expire		2,824,556	1970.13	80,554			(52,859)					(52,859)				0001
Purchased Call/AIG/AIG000GS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/29/2025	09/03/2025	Expire		2,347,583	1965.49	67,803			(45,796)					(45,796)				0001
Purchased Call/SBC/SBC017YS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	07/31/2025	Exercise		19,014	248.49	133,405		234	(398)			234		(909)				0001
Purchased Call/SBC/SBC017YS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	01/14/2025	Exercise		1,912,493	248.98	336,495		11,278	(52,339)			11,278		(64,511)				0001
Purchased Call/SBC/SBC017YSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	07/28/2025	Exercise		210,757	248.56	81,985		1,636	(5,364)			1,636		(7,207)				0001
Purchased Call/SBC/SBC017YSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	02/11/2025	Exercise		491,585	248.98	206,039		5,300	(11,102)			5,300		(16,662)				0001
Purchased Call/SBC/SBC017YSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2026	08/15/2025	Exercise		62,451	248.73	185,857		510	(1,512)			510		(2,428)				0001
Purchased Call/SBC/SBC017YSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	01/30/2025	Exercise		2,930,772	245.32	229,493		40,761	(23,965)			40,761		(65,002)				0001
Purchased Call/SBC/SBC017ZS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	01/15/2025	Exercise		135,569	239.12	87,675		3,345	(1,319)			3,345		(4,895)				0001
Purchased Call/SBC/SBC017ZS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2024	12/24/2026	02/07/2025	Exercise		1,121,687	238.64	269,581		23,501	(15,144)			23,501		(39,121)				0001
Purchased Call/SBC/SBC017ZS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	01/06/2025	Exercise		821,224	238.64	179,739		28,869	493			28,869		(28,779)				0001
Purchased Call/SBC/SBC017ZS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	01/06/2025	Expire		609,024	238.33	20,644								26				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000GSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	01/31/2025	Exercise		5,878,591	1966.95	164,502		579	(109,506)			579		(110,085)				0001
Purchased Call/AIG/AIG000GSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	01/09/2025	Exercise		2,872,731	1954.97	88,512		982	(59,302)			982		(60,284)				0001
Purchased Call/AIG/AIG000GSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2025	07/29/2025	Exercise		1,749,599	1960.75	51,511		173	(34,936)			173		(35,109)				0001
Purchased Call/AIG/AIG000GSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/05/2025	03/05/2025	Exercise		2,611,267	1954.89	79,413		33,035	(21,676)			33,035		(54,712)				0001
Purchased Call/AIG/AIG000GSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/09/2025	01/31/2025	Exercise		3,292,069	1961.62	99,194		47,529	(21,442)			47,529		(68,971)				0001
Purchased Call/AIG/AIG000GST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2025	09/11/2025	Exercise		1,115,759	1963.95	35,197		18,102	(6,505)			18,102		(24,607)				0001
Purchased Call/AIG/AIG000GSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2025	01/06/2025	Exercise		4,363,846	1969.61	129,284		93,091	2,763			93,091		(90,328)				0001
Purchased Call/AIG/AIG000GSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2025	02/06/2025	Exercise		1,272,042	1986.4	37,144		16,918	(9,380)			16,918		(26,297)				0001
Purchased Call/AIG/AIG000HS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	09/11/2025	Exercise		3,987,588	1990.43	113,675		50,045	(30,995)			50,045		(81,040)				0001
Purchased Call/AIG/AIG000HS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	01/27/2025	Exercise		3,668,118	1983.91	110,658		56,242	(23,294)			56,242		(79,536)				0001
Purchased Call/AIG/AIG000HSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/19/2025	01/24/2025	Exercise		2,461,830	1999.67	71,789		15,576	(36,377)			15,576		(51,953)				0001
Purchased Call/AIG/AIG000HSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2025	09/25/2025	Exercise		2,737,072	2000.93	83,062		21,859	(38,950)			21,859		(60,809)				0001
Purchased Call/AIG/AIG000HST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	04/08/2025	Exercise		3,005,452	2004.49	90,580		15,344	(52,722)			15,344		(68,066)				0001
Purchased Call/AIG/AIG000HSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2025	03/05/2025	Exercise		7,462,201	2004.4	221,778		91,020	(77,891)			91,020		(168,911)				0001
Purchased Call/AIG/AIG000HSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2025	02/07/2025	Exercise		1,116,651	2004.4	32,472		11,289	(13,285)			11,289		(24,574)				0001
Purchased Call/AIG/AIG000IS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/03/2025	04/08/2025	Exercise		1,815,147	1994.84	54,147		33,840	(7,528)			33,840		(41,368)				0001
Purchased Call/AIG/AIG000IS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2025	10/08/2025	Exercise		2,504,413	1996.15	74,308		52,832	(4,304)			52,832		(57,136)				0001
Purchased Call/AIG/AIG000IS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2025	02/18/2025	Exercise		3,079,110	1985.05	96,228		73,250	(1,003)			73,250		(74,253)				0001
Purchased Call/AIG/AIG000ISA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/08/2025	02/18/2025	Exercise		1,798,280	1989.93	55,232		44,947	1,970			44,947		(42,977)				0001
Purchased Call/AIG/AIG000ISD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/10/2025	05/09/2025	Exercise		2,693,906	1990.7	82,020		24,254	(40,080)			24,254		(64,334)				0001
Purchased Call/AIG/AIG000ISE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	02/21/2025	Exercise		4,746,727	1997.94	143,565		28,629	(84,148)			28,629		(112,777)				0001
Purchased Call/AIG/AIG000ISM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/15/2025	10/14/2025	Exercise		1,528,354	1992.95	48,489		43,009	4,469			43,009		(38,539)				0001
Purchased Call/AIG/AIG000ISN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2025	02/28/2025	Exercise		5,639,469	2000.47	169,176		147,099	12,675			147,099		(134,424)				0001
Purchased Call/AIG/AIG000IST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	02/07/2025	Exercise		4,249,425	2003.82	120,178		94,411	(2,262)			94,411		(96,673)				0001
Purchased Call/AIG/AIG000ISX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2025	01/10/2025	Exercise		2,284,984	1987.72	64,939	735	72,195	18,890			72,195		(53,304)				0001
Purchased Call/AIG/AIG000ISZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2025	03/31/2025	Exercise		2,098,260	1987.76	58,417		65,431	17,908			65,431		(47,523)				0001
Purchased Call/AIG/AIG000JS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2025	08/28/2025	Exercise		7,722,231	1977.6	234,908		295,806	104,141			295,806		(191,665)				0001
Purchased Call/AIG/AIG000JS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/24/2025	01/15/2025	Exercise		2,998,790	1983.45	88,869		113,795	40,856			113,795		(72,939)				0001
Purchased Call/AIG/AIG000JS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	09/11/2025	Exercise		1,761,555	1977.44	53,199		75,569	31,750			75,569		(43,820)				0001
Purchased Call/AIG/AIG000JS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/24/2025	01/23/2025	Exercise		5,295,755	1977.44	159,221		213,596	82,513			213,596		(131,083)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000JSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/31/2025	01/08/2025	Exercise		3,187,829	1960.17	93,736		128,439	49,553			128,439		(78,886)				0001
Purchased Call/AIG/AIG000JSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/05/2025	01/10/2025	Exercise		2,405,724	1970.59	69,141		72,399	13,529			72,399		(58,870)				0001
Purchased Call/AIG/AIG000JSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/06/2025	02/21/2025	Exercise		6,429,776	1962.81	203,491		208,910	34,967			208,910		(173,943)				0001
Purchased Call/AIG/AIG000JST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/07/2025	07/10/2025	Exercise		2,750,251	1985.46	85,553		62,533	(11,250)			62,533		(73,783)				0001
Purchased Call/AIG/AIG000JSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	01/24/2025	Exercise		7,218,794	1993.35	216,320		135,477	(51,325)			135,477		(186,802)				0001
Purchased Call/AIG/AIG000JSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	10/27/2025	Exercise		1,999,560	1993.35	60,387		45,989	(6,224)			45,989		(52,213)				0001
Purchased Call/AIG/AIG000KSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2025	05/13/2025	Exercise		1,701,033	1953.56	51,371		45,431	145			45,431		(45,286)				0001
Purchased Call/AIG/AIG000KSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/14/2025	01/07/2025	Exercise		4,438,426	1953.56	132,392	1,249	143,145	25,185			143,145		(117,960)				0001
Purchased Call/CSII/CSII000XSE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/22/2023	03/21/2025	03/25/2025	Expire		1,087,338	286.6	36,915			(4,006)					(4,006)				0001
Purchased Call/CSII/CSII000XSM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/31/2023	04/02/2025	04/04/2025	Exercise		389,854	286.87	14,230		938	(838)			938		(1,776)				0001
Purchased Call/CSII/CSII000XSV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/11/2023	04/10/2025	04/14/2025	Expire		2,327,195	287.36	87,948			(11,961)					(11,961)				0001
Purchased Call/SBC/SBC0172SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	01/10/2025	Exercise		7,704,100	237.86	235,619	7,736	6,068	(1,668)			6,068		(7,568)				0001
Purchased Call/SBC/SBC0172SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/15/2025	01/14/2027	01/17/2025	Exercise		1,188,857	236.97	39,836	1,513	1,248	(265)			1,248		(1,506)				0001
Purchased Call/SBC/SBC0172SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	01/21/2025	Exercise		1,662,850	237.6	58,526	735	678	(58)			678		(611)				0001
Purchased Call/SBC/SBC0172SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	01/22/2025	Exercise		2,126,148	238.69	50,506	11,548	8,942	(2,606)			8,942		(11,440)				0001
Purchased Call/SBC/SBC0172SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	01/27/2025	Exercise		4,811,593	239.42	151,190	8,702	5,991	(2,712)			5,991		(8,492)				0001
Purchased Call/SBC/SBC1170S0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/29/2025	01/28/2027	01/31/2025	Expire		2,070,220	240.45	72,041								48				0001
Purchased Call/SBC/SBC1170S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	02/04/2025	Exercise		1,998,989	240.66	62,732	3,316	2,260	(1,057)			2,260		(3,215)				0001
Purchased Call/AIG/AIG000KSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2025	01/06/2025	Exercise		4,233,356	1959.86	135,245		103,832	(16,184)			103,832		(120,016)				0001
Purchased Call/AIG/AIG000KSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2025	01/27/2025	Exercise		4,448,284	1964.65	136,062		69,808	(51,736)			69,808		(121,543)				0001
Purchased Call/AIG/AIG000KSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	03/26/2025	Exercise		3,930,053	1970.95	123,892		79,355	(32,400)			79,355		(111,755)				0001
Purchased Call/AIG/AIG000KSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2025	04/08/2025	Exercise		4,451,907	1983.2	132,418		115,377	(5,360)			115,377		(120,737)				0001
Purchased Call/AIG/AIG000KSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/26/2025	01/06/2025	Exercise		2,859,156	1981.54	88,501		85,306	4,312			85,306		(80,994)				0001
Purchased Call/AIG/AIG000KSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	09/11/2025	Exercise		2,926,955	1983.22	91,325		86,118	2,295			86,118		(83,823)				0001
Purchased Call/AIG/AIG000KSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/26/2025	01/27/2025	Exercise		6,529,881	1983.22	201,092		190,178	5,710			190,178		(184,468)				0001
Purchased Call/AIG/AIG000KSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/28/2025	01/06/2025	Exercise		6,348,277	1996.18	190,567		145,154	(30,089)			145,154		(175,243)				0001
Purchased Call/AIG/AIG000LS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2025	08/19/2025	Exercise		4,272,425	1997.31	131,260		61,456	(60,065)			61,456		(121,521)				0001
Purchased Call/AIG/AIG000LS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/03/2025	09/11/2025	Exercise		1,791,202	1999.4	55,860		30,079	(21,867)			30,079		(51,947)				0001
Purchased Call/SBC/SBC1170SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	02/11/2025	Exercise		2,152,359	240.92	70,679	1,897	1,244	(653)			1,244		(1,779)				0001
Purchased Call/SBC/SBC1170SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	02/11/2025	Exercise		2,357,108	240.92	71,899	4,828	3,523	(1,306)			3,523		(4,709)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC1170SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2025	02/11/2027	02/14/2025	Exercise		3,441,278	242.05	112,909	4,937	2,096	(2,841)			2,096		(4,717)				0001
Purchased Call/SBC/SBC1170SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	02/19/2025	Expire		422,697	242.68	14,668								37				0001
Purchased Call/SBC/SBC1170SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	02/19/2025	Exercise		6,775,540	242.68	174,719	31,692	26,906	(4,787)			26,906		(31,576)				0001
Purchased Call/SBC/SBC1170SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/19/2025	02/18/2027	02/21/2025	Expire		896,421	243.11	30,825								6				0001
Purchased Call/SBC/SBC1170SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	02/25/2025	Exercise		1,488,010	241.98	42,017	4,809	3,033	(1,775)			3,033		(4,734)				0001
Purchased Call/SBC/SBC017XSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	02/13/2025	Exercise		192,202	245.44	146,991		3,398	(2,849)			3,398		(6,634)				0001
Purchased Call/AIG/AIG000LS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2025	01/07/2025	Exercise		4,592,816	2004.23	136,404		60,684	(66,313)			60,684		(126,997)				0001
Purchased Call/AIG/AIG000LS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/05/2025	02/06/2025	Exercise		3,400,938	2002.43	102,967		45,860	(50,760)			45,860		(96,621)				0001
Purchased Call/AIG/AIG000LSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2025	01/27/2025	Exercise		3,975,192	1998.9	114,910		39,283	(69,327)			39,283		(108,609)				0001
Purchased Call/AIG/AIG000LSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/10/2025	03/26/2025	Exercise		1,853,150	1993.68	59,195		31,761	(24,341)			31,761		(56,102)				0001
Purchased Call/AIG/AIG000LSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/12/2025	01/27/2025	Exercise		4,372,040	1992.22	127,917		64,550	(57,859)			64,550		(122,408)				0001
Purchased Call/AIG/AIG000LSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/12/2025	01/15/2025	Exercise		7,164,581	1984.98	216,764		130,867	(77,000)			130,867		(207,866)				0001
Purchased Call/AIG/AIG000LSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	01/08/2025	Exercise		3,796,824	1984.98	114,664		67,910	(42,016)			67,910		(109,926)				0001
Purchased Call/AIG/AIG000LSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2025	09/11/2025	Exercise		4,222,866	1981.7	94,068		66,923	(23,946)			66,923		(90,869)				0001
Purchased Call/AIG/AIG000LSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	01/08/2025	Exercise		6,222,166	1935.44	181,091		265,647	90,136			265,647		(175,512)				0001
Purchased Call/AIG/AIG000LSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/19/2025	02/21/2025	Exercise		2,949,549	1920.8	92,207		156,361	66,322			156,361		(90,039)				0001
Purchased Call/AIG/AIG000MS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/19/2025	01/27/2025	Exercise		5,855,622	1931.18	176,566		269,210	96,247			269,210		(172,963)				0001
Purchased Call/AIG/AIG000MS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2025	01/15/2025	Exercise		5,431,716	1932.28	165,708	1,828	277,661	112,177			277,661		(165,484)				0001
Purchased Call/AIG/AIG000MS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2024	12/26/2025	01/24/2025	Exercise		10,518,710	1939.85	307,351		552,124	246,110			552,124		(306,014)				0001
Purchased Call/AIG/AIG000MSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/26/2025	02/21/2025	Exercise		9,121,473	1931.67	253,519	8,437	511,651	250,197			511,651		(261,454)				0001
Purchased Call/AIG/AIG000MSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	01/10/2025	Exercise		3,346,601	1931.67	101,067		167,624	66,835			167,624		(100,789)				0001
Purchased Call/AIG/AIG000MSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2025	01/08/2025	Exercise		4,953,077	1929.67	110,993	15,159	220,685	94,533			220,685		(126,152)				0001
Purchased Call/SBC/SBC017YSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	08/22/2025	Exercise		18,969	247.6	43,120		267	(374)			267		(751)				0001
Purchased Call/SBC/SBC1171SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	03/05/2025	Exercise		7,181,107	242.31	232,448	4,879	3,097	(1,782)			3,097		(4,825)				0001
Purchased Call/SBC/SBC1171S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	03/11/2025	Exercise		2,133,245	240.94	23,580	25,435	16,412	(9,023)			16,412		(25,391)				0001
Purchased Call/SBC/SBC1171SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	03/17/2025	Exercise		8,124,745	237.53	226,392	28,845	20,268	(8,577)			20,268		(28,420)				0001
Purchased Call/SBC/SBC1171SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	03/18/2025	Exercise		4,688,969	238.54	131,837	16,502	15,356	(1,146)			15,356		(16,313)				0001
Purchased Call/SBC/SBC1171SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2025	03/18/2027	03/21/2025	Expire		2,263,526	238.63	80,272								37				0001
Purchased Call/SBC/SBC1171SW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/02/2025	04/01/2027	04/04/2025	Expire		2,010,532	239.33	72,581								25				0001
Purchased Call/SBC/SBC1171SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	04/08/2025	Exercise		5,481,757	234.7	179,522	6,271	5,660	(611)			5,660		(5,991)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC1172SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	04/08/2025	Exercise		2,912,131	234.7	76,041	13,233	13,357	124			13,357		(13,074)				0001
Purchased Call/SBC/SBC1172S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	04/08/2025	Exercise		4,780,221	234.7	94,559	36,613	35,302	(1,311)			35,302		(36,416)				0001
Purchased Call/SBC/SBC1172S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	04/14/2025	Exercise		4,020,113	234.94	119,404	10,734	8,698	(2,037)			8,698		(10,479)				0001
Purchased Call/SBC/SBC1172SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	04/15/2025	Exercise		2,361,536	235.07	80,993	713	818	106			818		(539)				0001
Purchased Call/SBC/SBC1172SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	04/21/2025	Exercise		1,157,129	234.88	40,231	485	519	34			519		(405)				0001
Purchased Call/SBC/SBC1172SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	04/21/2025	Exercise		3,151,413	235.12	59,708	25,296	28,273	2,977			28,273		(25,165)				0001
Purchased Call/NFC/NFC2610SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	07/29/2025	Exercise		3,353,872	270.77	138,298	7,319	6,468	(851)			6,468		(6,914)				0001
Purchased Call/SBC/SBC017YSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	01/21/2025	Exercise		290,695	245.32	61,334		4,435	(5,444)			4,435		(10,020)				0001
Purchased Call/SBC/SBC017YSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	06/18/2025	Exercise		118,525	243.96	104,247		727	(451)			727		(1,318)				0001
Purchased Call/SBC/SBC017YSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	04/11/2025	Exercise		147,549	238.71	52,236		3,706	(1,343)			3,706		(5,178)				0001
Purchased Call/SBC/SBC017ZSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/07/2027	01/10/2025	Expire		1,443,873	237.78	51,643								34				0001
Purchased Call/SBC/SBC017ZSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	01/14/2025	Exercise		1,948,661	236.03	39,093	14,165	16,964	2,798			16,964		(14,108)				0001
Purchased Call/SBC/SBC017ZSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	01/28/2025	Exercise		2,563,432	239.76	86,297	1,834	1,372	(461)			1,372		(1,741)				0001
Purchased Call/AIG/AIG000MSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	01/02/2026	01/06/2025	Exercise		6,160,835	1927.53	173,560	3,761	3,895	134			3,895		(4,232)				0001
Purchased Call/AIG/AIG000MSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/02/2026	01/07/2025	Exercise		10,282,309	1931.84	286,928	5,765	5,651	(114)			5,651		(6,546)				0001
Purchased Call/AIG/AIG000MSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/09/2026	01/10/2025	Exercise		6,240,094	1920.4	166,262	5,338	5,725	387			5,725		(5,769)				0001
Purchased Call/AIG/AIG000MSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	01/10/2025	Exercise		5,039,063	1920.4	124,054	8,841	8,922	81			8,922		(9,164)				0001
Purchased Call/AIG/AIG000NS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2026	01/16/2025	Exercise		3,244,442	1901.07	93,352	1,923	3,214	1,291			3,214		(2,162)				0001
Purchased Call/AIG/AIG000NS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/14/2026	01/17/2025	Exercise		1,558,629	1902.02	40,558	7,777	8,619	843			8,619		(7,879)				0001
Purchased Call/AIG/AIG000NSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/16/2026	01/22/2025	Exercise		8,327,515	1932.67	224,291	10,598	10,501	(97)			10,501		(11,098)				0001
Purchased Call/AIG/AIG000NSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2026	01/24/2025	Exercise		4,250,133	1941.01	99,541	11,200	10,456	(744)			10,456		(11,442)				0001
Purchased Call/AIG/AIG000NSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2026	01/24/2025	Exercise		8,734,017	1939.18	245,328	4,533	4,637	104			4,637		(5,103)				0001
Purchased Call/AIG/AIG000NSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/23/2026	01/27/2025	Exercise		2,804,398	1937.48	76,067	3,396	3,908	512			3,908		(3,555)				0001
Purchased Call/AIG/AIG000NSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/23/2026	01/28/2025	Exercise		5,942,815	1940.88	164,058	5,307	5,266	(42)			5,266		(5,664)				0001
Purchased Call/AIG/AIG000NSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2026	01/28/2025	Exercise		3,028,276	1940.88	85,893	2,535	929	(1,606)			929		(2,706)				0001
Purchased Call/AIG/AIG000NSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/28/2026	01/31/2025	Exercise		2,183,131	1944.9	58,031	2,359	2,248	(111)			2,248		(2,493)				0001
Purchased Call/SBC/SBC1172SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/23/2025	04/22/2027	04/25/2025	Exercise		2,744,800	235.13	81,086	7,929	5,928	(2,000)			5,928		(7,885)				0001
Purchased Call/SBC/SBC1172SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	04/30/2025	Exercise		5,525,237	235.64	171,745	11,179	10,896	(283)			10,896		(11,102)				0001
Purchased Call/SBC/SBC1172SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	05/05/2025	Exercise		7,115,221	235.7	193,479	28,830	30,119	1,288			30,119		(28,386)				0001
Purchased Call/SBC/SBC1173S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	05/13/2025	Exercise		1,368,446	235.71	46,509	693	723	30			723		(584)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC1173S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	05/14/2025	Exercise		2,352,502	236.45	60,979	9,429	5,776	(3,654)			5,776		(9,399)				0001
Purchased Call/SBC/SBC1173S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/14/2025	05/13/2027	05/16/2025	Expire		2,040,350	236.33	70,653								37				0001
Purchased Call/SBC/SBC1173S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	05/19/2025	Exercise		5,799,607	236.4	169,000	16,758	11,986	(4,772)			11,986		(16,361)				0001
Purchased Call/SBC/SBC1171S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/05/2025	03/04/2027	03/07/2025	Expire		1,082,509	240.82	39,742								10				0001
Purchased Call/AIG/AIG000NST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2026	01/31/2025	Exercise		5,656,023	1942.4	157,871	5,422	5,531	110			5,531		(5,762)				0001
Purchased Call/AIG/AIG000NSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/30/2026	02/03/2025	Exercise		6,291,101	1950.21	150,724	15,594	9,743	(5,851)			9,743		(15,877)				0001
Purchased Call/AIG/AIG000NSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/30/2026	02/04/2025	Exercise		6,784,580	1946.67	181,026	8,188	9,940	1,753			9,940		(8,545)				0001
Purchased Call/AIG/AIG000NSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2026	02/04/2025	Exercise		2,564,543	1946.67	70,690	2,226	1,680	(545)			1,680		(2,350)				0001
Purchased Call/AIG/AIG000QS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2026	02/07/2025	Exercise		6,680,452	1959.69	176,633	8,494	6,783	(1,711)			6,783		(8,854)				0001
Purchased Call/AIG/AIG000QS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/06/2026	02/10/2025	Exercise		3,760,934	1957.78	98,569	4,659	2,127	(2,531)			2,127		(4,824)				0001
Purchased Call/AIG/AIG000QSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2026	02/11/2025	Exercise		3,384,149	1949.36	94,529	2,313	2,071	(242)			2,071		(2,460)				0001
Purchased Call/AIG/AIG000QSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2026	02/11/2025	Exercise		6,709,018	1949.36	185,656	7,432	7,475	42			7,475		(7,785)				0001
Purchased Call/AIG/AIG000QS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/12/2026	02/14/2025	Exercise		8,227,563	1944.89	226,305	8,910	8,487	(423)			8,487		(9,341)				0001
Purchased Call/AIG/AIG000QSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2026	02/20/2025	Exercise		3,696,951	1954.59	100,085	6,624	4,539	(2,085)			4,539		(6,825)				0001
Purchased Call/AIG/AIG000QSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/18/2026	02/21/2025	Exercise		2,226,338	1960.65	64,148	543	806	263			806		(661)				0001
Purchased Call/AIG/AIG000QSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	02/25/2025	Exercise		6,451,140	1951.68	171,969	8,391	6,666	(1,725)			6,666		(8,633)				0001
Purchased Call/AIG/AIG000QSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2026	02/25/2025	Exercise		1,494,361	1951.68	37,772	3,006	2,946	(60)			2,946		(3,049)				0001
Purchased Call/AIG/AIG000PS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/24/2026	02/27/2025	Exercise		3,191,549	1953.26	83,461	3,806	3,291	(515)			3,291		(3,964)				0001
Purchased Call/AIG/AIG000PS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2026	02/28/2025	Exercise		1,885,611	1951.11	51,579	593	687	94			687		(677)				0001
Purchased Call/CSII/CSII000YSK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/07/2025	05/09/2025	Expire		1,815,244	282.77	66,772			(11,560)					(11,560)				0001
Purchased Call/CSII/CSII000YSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/06/2025	05/08/2025	Expire		1,403,710	282.77	51,376			(8,821)					(8,821)				0001
Purchased Call/CSII/CSII000ZS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/23/2023	05/22/2025	05/27/2025	Expire		3,654,400	283.42	134,784			(26,106)					(26,106)				0001
Purchased Call/AIG/AIG000PS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2026	02/28/2025	Exercise		8,861,815	1949.89	242,508	4,885	3,651	(1,234)			3,651		(5,283)				0001
Purchased Call/AIG/AIG000PS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/27/2026	03/03/2025	Exercise		6,759,434	1939.42	191,815	5,226	5,114	(112)			5,114		(5,440)				0001
Purchased Call/AIG/AIG000PSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/27/2026	03/04/2025	Exercise		11,170,632	1947.77	257,098	27,337	18,994	(8,344)			18,994		(27,659)				0001
Purchased Call/AIG/AIG000PSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/03/2026	03/06/2025	Exercise		3,527,531	1938.79	89,562	7,907	7,468	(438)			7,468		(8,070)				0001
Purchased Call/AIG/AIG000PSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2026	03/06/2025	Exercise		5,892,741	1939.83	156,102	10,164	11,411	1,247			11,411		(10,444)				0001
Purchased Call/AIG/AIG000PSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/06/2026	03/10/2025	Exercise		7,056,585	1933.97	161,614	20,889	14,001	(6,888)			14,001		(21,033)				0001
Purchased Call/AIG/AIG000PSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/06/2026	03/11/2025	Exercise		7,937,501	1939.76	214,505	3,975	6,641	2,666			6,641		(4,204)				0001
Purchased Call/AIG/AIG000PSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/13/2026	03/18/2025	Exercise		7,624,552	1929.67	202,460	11,034	8,482	(2,552)			8,482		(11,240)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000QS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/17/2026	03/20/2025	Exercise		5,660,469	1933.59	158,140	1,862	2,638	775			2,638		(2,115)				0001
Purchased Call/AIG/AIG000QS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/20/2026	03/24/2025	Exercise		2,654,749	1939.91	69,695	3,290	1,685	(1,605)			1,685		(3,318)				0001
Purchased Call/AIG/AIG000QS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	03/25/2025	Exercise		8,291,725	1936.46	219,625	11,974	13,034	1,059			13,034		(12,163)				0001
Purchased Call/AIG/AIG000QSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/25/2026	03/27/2025	Exercise		5,959,050	1942.51	152,044	9,104	8,673	(431)			8,673		(9,325)				0001
Purchased Call/AIG/AIG000QSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/27/2026	03/31/2025	Exercise		7,412,692	1931.98	205,851	5,044	5,411	367			5,411		(5,191)				0001
Purchased Call/SBC/SBC1173S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	05/20/2025	Exercise		2,246,269	236.76	51,409	13,493	13,920	427			13,920		(13,370)				0001
Purchased Call/SBC/SBC1173SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	05/21/2025	Exercise		3,981,267	236.82	102,239	18,043	19,247	1,204			19,247		(17,989)				0001
Purchased Call/SBC/SBC1173SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	05/28/2025	Exercise		3,615,963	236.04	119,518	3,852	4,239	387			4,239		(3,652)				0001
Purchased Call/SBC/SBC1173SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	05/28/2025	Exercise		1,404,635	236.04	23,181	12,920	13,843	923			13,843		(12,841)				0001
Purchased Call/SBC/SBC1173SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	06/02/2025	Exercise		1,150,223	236.42	38,788	703	669	(34)			669		(606)				0001
Purchased Call/SBC/SBC1173SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	06/03/2025	Exercise		7,529,009	236.55	231,684	15,641	14,775	(867)			14,775		(15,099)				0001
Purchased Call/SBC/SBC1173SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	06/03/2025	Exercise		4,655,367	236.55	77,603	42,435	47,957	5,522			47,957		(42,240)				0001
Purchased Call/SBC/SBC1173SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	06/09/2025	Exercise		2,401,691	236.75	81,694	592	595	3			595		(388)				0001
Purchased Call/SBC/SBC1173SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	06/09/2025	Exercise		2,935,041	236.57	94,412	4,271	3,880	(391)			3,880		(4,029)				0001
Purchased Call/SBC/SBC1173ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	06/10/2025	Exercise		1,326,626	236.82	44,562	802	922	120			922		(688)				0001
Purchased Call/SBC/SBC1174S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	06/23/2025	Expire		1,072,734	236.35	37,604								122				0001
Purchased Call/SBC/SBC1174SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	06/24/2025	Exercise		667,696	236.2	20,733	1,318	832	(486)			832		(1,263)				0001
Purchased Call/SBC/SBC1174SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2027	06/27/2025	Expire		1,420,724	237.47	47,711								44				0001
Purchased Call/SBC/SBC1171SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/12/2025	03/11/2027	03/14/2025	Expire		3,879,177	239.04	129,608								57				0001
Purchased Call/SBC/SBC1171SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	04/01/2025	Exercise		1,648,099	238.43	36,810	10,354	8,932	(1,422)			8,932		(10,279)				0001
Purchased Call/SBC/SBC1171ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	04/01/2025	Exercise		874,147	238.43	28,083	1,212	857	(356)			857		(1,155)				0001
Purchased Call/SBC/SBC1172S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/09/2025	04/08/2027	04/11/2025	Expire		490,542	234.01	18,992								7				0001
Purchased Call/AIG/AIG000QSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	03/31/2026	04/03/2025	Exercise		4,215,470	1933.48	120,615	2,686	2,111	(575)			2,111		(2,852)				0001
Purchased Call/AIG/AIG000QSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	04/01/2026	04/03/2025	Exercise		5,521,301	1939.9	135,598	12,358	11,293	(1,065)			11,293		(12,543)				0001
Purchased Call/AIG/AIG000QSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2026	04/08/2025	Exercise		4,609,939	1888.58	114,982	3,009	5,671	2,662			5,671		(3,059)				0001
Purchased Call/AIG/AIG000QSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/07/2026	04/10/2025	Expire		3,124,008	1862.2	81,295								(105)				0001
Purchased Call/AIG/AIG000RS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/09/2026	04/11/2025	Exercise		4,748,816	1878.59	124,063	1,384	2,329	945			2,329		(1,426)				0001
Purchased Call/AIG/AIG000RS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/15/2026	04/17/2025	Exercise		5,447,656	1872.6	142,155	8,777	10,409	1,632			10,409		(8,936)				0001
Purchased Call/AIG/AIG000RSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/16/2026	04/18/2025	Exercise		4,984,663	1876.62	135,636	4,700	8,253	3,552			8,253		(4,711)				0001
Purchased Call/AIG/AIG000RSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/17/2026	04/21/2025	Exercise		12,750,489	1878.2	354,042	5,591	7,887	2,296			7,887		(5,643)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000RSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/21/2026	04/24/2025	Exercise		4,876,584	1875.84	135,885	2,715	5,115	2,400			5,115		(2,851)				0001
Purchased Call/AIG/AIG000RSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2026	04/24/2025	Exercise		6,211,671	1876.35	164,143	7,683	11,176	3,494			11,176		(7,829)				0001
Purchased Call/AIG/AIG000RSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2026	04/25/2025	Exercise		3,786,778	1876.18	90,196	10,740	10,105	(636)			10,105		(10,775)				0001
Purchased Call/AIG/AIG000RSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/24/2026	04/28/2025	Exercise		4,044,627	1881.56	108,445	4,514	6,142	1,628			6,142		(4,444)				0001
Purchased Call/AIG/AIG000RSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/24/2026	04/29/2025	Exercise		7,279,383	1882.59	193,885	9,550	12,121	2,571			12,121		(9,566)				0001
Purchased Call/AIG/AIG000RSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/28/2026	05/01/2025	Exercise		4,488,135	1886.54	129,247	1,228	2,813	1,586			2,813		(1,353)				0001
Purchased Call/AIG/AIG000RSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2026	05/02/2025	Exercise		4,777,320	1886.47	130,171	2,290	3,303	1,012			3,303		(2,302)				0001
Purchased Call/AIG/AIG000RSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	05/01/2026	05/05/2025	Exercise		4,302,698	1881.65	100,748	10,278	10,322	.43			10,322		(10,200)				0001
Purchased Call/AIG/AIG000SS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/07/2026	05/09/2025	Exercise		3,726,586	1884.24	84,206	9,923	10,669	746			10,669		(9,903)				0001
Purchased Call/AIG/AIG000SSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/08/2026	05/13/2025	Exercise		4,554,454	1876.25	123,139	1,490	4,062	2,572			4,062		(1,450)				0001
Purchased Call/AIG/AIG000SSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/12/2026	05/15/2025	Exercise		3,432,145	1866.95	91,268	3,206	4,839	1,632			4,839		(3,276)				0001
Purchased Call/AIG/AIG000SSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2026	05/16/2025	Exercise		3,848,178	1857.95	103,354	6,350	10,152	3,802			10,152		(6,256)				0001
Purchased Call/AIG/AIG000SSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/15/2026	05/19/2025	Exercise		4,721,185	1865.41	134,157	806	2,396	1,590			2,396		(770)				0001
Purchased Call/AIG/AIG000SSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/15/2026	05/20/2025	Exercise		4,256,327	1867.46	107,567	6,596	8,036	1,439			8,036		(6,555)				0001
Purchased Call/AIG/AIG000SST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/21/2026	05/23/2025	Exercise		2,968,357	1856.69	83,758	658	2,188	1,530			2,188		(559)				0001
Purchased Call/AIG/AIG000SSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/22/2026	05/27/2025	Exercise		3,598,242	1855.38	104,690	1,572	3,047	1,476			3,047		(1,308)				0001
Purchased Call/AIG/AIG000SSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/22/2026	05/28/2025	Exercise		5,191,139	1862.82	131,753	10,017	16,428	6,411			16,428		(9,872)				0001
Purchased Call/AIG/AIG000TS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2026	05/30/2025	Exercise		6,300,055	1864.18	180,685	1,543	4,566	3,023			4,566		(1,545)				0001
Purchased Call/AIG/AIG000TS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/29/2026	06/03/2025	Exercise		5,380,047	1873.3	145,603	4,006	7,494	3,487			7,494		(3,884)				0001
Purchased Call/AIG/AIG000TSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/03/2026	06/05/2025	Exercise		6,246,204	1871.02	181,528	2,426	4,949	2,522			4,949		(2,468)				0001
Purchased Call/AIG/AIG000TSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2026	06/06/2025	Expire		2,544,525	1879.94	71,414								68				0001
Purchased Call/AIG/AIG000TSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/05/2026	06/09/2025	Exercise		3,488,324	1875.72	91,833	2,171	2,791	620			2,791		(2,004)				0001
Purchased Call/AIG/AIG000TSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/05/2026	06/10/2025	Exercise		5,541,355	1866.14	97,957	31,608	78,236	46,628			78,236		(31,529)				0001
Purchased Call/AIG/AIG000TSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/09/2026	06/11/2025	Exercise		3,750,410	1868.27	110,358	1,585	3,769	2,184			3,769		(1,621)				0001
Purchased Call/AIG/AIG000TSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2026	06/12/2025	Exercise		4,668,183	1874.32	117,912	8,727	16,335	7,608			16,335		(8,757)				0001
Purchased Call/AIG/AIG000TSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/11/2026	06/13/2025	Exercise		2,699,198	1876.86	78,186	1,403	1,500	.97			1,500		(1,285)				0001
Purchased Call/NFC/NFC26105A		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	07/25/2025	Exercise		3,767,746	269.42	165,610	3,795	4,727	932			4,727		(3,561)				0001
Purchased Call/CSII/CSII10009E		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	07/11/2023	07/11/2025	07/15/2025	Expire		1,460,357	290.02	54,040			(14,166)					(14,166)				0001
Purchased Call/AIG/AIG000TST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/12/2026	06/17/2025	Exercise		6,713,709	1873.67	123,546	34,751	41,696	6,945			41,696		(34,636)				0001
Purchased Call/AIG/AIG000TSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/16/2026	06/20/2025	Exercise		4,275,334	1872.83	115,818	5,607	8,164	2,557			8,164		(5,483)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000TSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/17/2026	06/20/2025	Exercise		4,903,950	1875.75	123,452	9,270	12,464	3,194			12,464		(9,003)				0001
Purchased Call/AIG/AIG000US0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/18/2026	06/23/2025	Exercise		2,515,933	1877.27	60,344	6,502	14,330	7,827			14,330		(6,357)				0001
Purchased Call/AIG/AIG000US2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/18/2026	06/24/2025	Exercise		7,409,909	1878.3	216,696	1,929	4,598	2,669			4,598		(1,682)				0001
Purchased Call/AIG/AIG000US5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/23/2026	06/26/2025	Exercise		2,603,737	1885.14	78,862	571	1,347	776			1,347		(580)				0001
Purchased Call/AIG/AIG000US6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2026	06/26/2025	Exercise		4,185,710	1892.93	112,133	3,568	9,122	5,554			9,122		(3,569)				0001
Purchased Call/AIG/AIG000USG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	06/30/2026	07/03/2025	Exercise		6,682,361	1902.95	190,564	3,158	7,502	4,344			7,502		(2,942)				0001
Purchased Call/AIG/AIG000USH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	07/01/2026	07/03/2025	Exercise		8,704,923	1905.24	167,776	41,954	44,686	2,731			44,686		(41,466)				0001
Purchased Call/AIG/AIG000USK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2026	07/07/2025	Exercise		2,636,533	1904.98	68,509	3,548	6,343	2,795			6,343		(3,286)				0001
Purchased Call/AIG/AIG000USM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2026	07/08/2025	Exercise		5,348,737	1905.32	142,039	2,716	4,307	1,591			4,307		(2,357)				0001
Purchased Call/AIG/AIG000USJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/10/2026	07/14/2025	Exercise		3,199,623	1899.14	67,578	10,681	21,427	10,746			21,427		(10,475)				0001
Purchased Call/AIG/AIG000USW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/10/2026	07/15/2025	Exercise		5,388,154	1890.76	150,679	2,075	3,148	1,073			3,148		(1,774)				0001
Purchased Call/AIG/AIG000USZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/14/2026	07/17/2025	Exercise		2,886,460	1890.17	74,753	1,535	3,887	2,352			3,887		(1,520)				0001
Purchased Call/AIG/AIG000VS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2026	07/18/2025	Exercise		3,011,513	1887.81	68,310	9,976	14,922	4,946			14,922		(9,820)				0001
Purchased Call/SBC/SBC1172SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	04/21/2025	Exercise		2,809,706	235.12	36,216	31,202	31,902	700			31,902		(31,123)				0001
Purchased Call/SBC/SBC1172SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	04/28/2025	Expire		470,375	235.28	16,778								22				0001
Purchased Call/SBC/SBC1173S0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	05/13/2025	Exercise		2,968,034	235.71	100,594	1,644	1,772	128			1,772		(1,407)				0001
Purchased Call/SBC/SBC1174SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	07/01/2025	Exercise		3,572,487	237.78	62,476	31,281	28,285	(2,995)			28,285		(31,111)				0001
Purchased Call/SBC/SBC1174SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	07/01/2025	Exercise		2,020,365	237.78	42,932	13,991	13,613	(379)			13,613		(13,875)				0001
Purchased Call/SBC/SBC1174SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	07/07/2025	Exercise		934,583	238.76	24,609	4,135	2,019	(2,116)			2,019		(4,042)				0001
Purchased Call/SBC/SBC1174SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	07/08/2025	Exercise		2,619,917	238.75	86,353	2,672	1,841	(831)			1,841		(2,344)				0001
Purchased Call/SBC/SBC1174SW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	07/16/2025	Exercise		2,143,602	238.78	51,492	10,756	10,054	(702)			10,054		(10,718)				0001
Purchased Call/SBC/SBC1174SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	07/18/2025	Exercise		1,120,254	237.93	38,103	748	707	(41)			707		(690)				0001
Purchased Call/SBC/SBC1175S0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	07/22/2025	Exercise		1,613,025	238.32	54,947	754	721	(34)			721		(597)				0001
Purchased Call/SBC/SBC1175S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	07/22/2025	Exercise		1,351,915	238.32	42,356	2,480	2,481	1			2,481		(2,359)				0001
Purchased Call/SBC/SBC1175S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	07/25/2025	Exercise		976,332	240.01	31,578	1,188	1,122	(66)			1,122		(1,143)				0001
Purchased Call/SBC/SBC1175S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	07/28/2025	Exercise		2,703,909	239.66	90,114	2,158	1,271	(887)			1,271		(1,894)				0001
Purchased Call/SBC/SBC1175S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	07/29/2025	Exercise		2,617,562	239.74	42,335	23,150	20,479	(2,671)			20,479		(23,098)				0001
Purchased Call/SBC/SBC1175SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	07/29/2025	Exercise		6,434,364	239.74	177,487	23,536	18,478	(5,058)			18,478		(23,016)				0001
Purchased Call/SBC/SBC1173SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	05/27/2025	Exercise		3,856,167	236.06	102,000	16,093	15,939	(155)			15,939		(15,745)				0001
Purchased Call/SBC/SBC1173SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/04/2025	06/03/2027	06/06/2025	Expire		1,375,904	236.69	48,215								67				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC1174S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	06/17/2025	Exercise		854,564	236.46	23,866	2,979	3,306	327			3,306		(2,917)				0001
Purchased Call/SBC/SBC1174S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	06/17/2025	Exercise		2,357,123	236.46	60,821	10,722	11,877	1,156			11,877		(10,563)				0001
Purchased Call/SBC/SBC1174SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	07/02/2025	Exercise		4,162,881	237.88	145,956	613	573	(39)			573		(513)				0001
Purchased Call/SBC/SBC1174ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2027	07/15/2025	Exercise		2,478,255	238.54	77,636	4,696	4,662	(34)			4,662		(4,566)				0001
Purchased Call/SBC/SBC1174SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	07/15/2025	Exercise		1,155,027	238.54	36,787	1,820	1,134	(685)			1,134		(1,716)				0001
Purchased Call/SBC/SBC1174SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	07/17/2025	Exercise		1,353,125	237.59	45,914	901	1,008	107			1,008		(867)				0001
Purchased Call/SBC/SBC1175S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	07/22/2025	Expire		1,168,300	238.32	41,212								86				0001
Purchased Call/AIG/AIG000VS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/17/2026	07/21/2025	Exercise		3,245,532	1890.92	90,985	2,110	2,585	474			2,585		(1,823)				0001
Purchased Call/AIG/AIG000VS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	07/22/2025	Exercise		5,148,090	1893.24	151,324	1,251	3,113	1,861			3,113		(945)				0001
Purchased Call/AIG/AIG000VSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2026	07/24/2025	Exercise		6,314,056	1909.02	168,578	7,698	11,008	3,310			11,008		(7,636)				0001
Purchased Call/AIG/AIG000VSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/23/2026	07/25/2025	Exercise		2,478,216	1914.91	67,570	1,344	2,953	1,609			2,953		(1,205)				0001
Purchased Call/AIG/AIG000VSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/24/2026	07/29/2025	Exercise		3,650,164	1910.31	87,359	6,812	10,514	3,702			10,514		(6,651)				0001
Purchased Call/AIG/AIG000VSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/28/2026	07/30/2025	Exercise		3,732,658	1899.98	100,999	6,968	9,737	2,769			9,737		(6,926)				0001
Purchased Call/AIG/AIG000IIS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2026	08/08/2025	Expire		2,037,773	1918.81	60,752								186				0001
Purchased Call/AIG/AIG000IIS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/07/2026	08/11/2025	Exercise		4,754,515	1923.4	130,472	3,714	6,411	2,696			6,411		(3,230)				0001
Purchased Call/AIG/AIG000IISD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/12/2026	08/14/2025	Exercise		4,390,116	1928.08	123,762	4,383	5,520	1,137			5,520		(4,290)				0001
Purchased Call/AIG/AIG000IISJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/14/2026	08/19/2025	Exercise		5,770,114	1928.47	156,237	4,934	8,679	3,745			8,679		(4,504)				0001
Purchased Call/AIG/AIG000IISO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/18/2026	08/20/2025	Exercise		4,689,807	1927.89	113,712	9,586	15,586	6,001			15,586		(9,502)				0001
Purchased Call/AIG/AIG000IISS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2026	08/22/2025	Exercise		2,842,056	1927.32	76,074	2,261	3,299	1,037			3,299		(2,000)				0001
Purchased Call/AIG/AIG000IISU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/21/2026	08/25/2025	Exercise		5,290,459	1921.99	140,500	12,552	23,299	10,747			23,299		(11,974)				0001
Purchased Call/AIG/AIG000IISX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/21/2026	08/26/2025	Exercise		5,290,709	1946.77	145,944	2,163	3,425	1,262			3,425		(1,673)				0001
Purchased Call/SBC/SBC1175SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	08/01/2025	Expire		2,176,119	237.96	73,666								162				0001
Purchased Call/SBC/SBC1175SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	08/05/2025	Exercise		2,244,300	236.83	58,729	10,023	10,744	721			10,744		(9,848)				0001
Purchased Call/SBC/SBC1175SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	08/05/2025	Exercise		3,288,182	236.83	109,971	4,232	3,926	(306)			3,926		(4,024)				0001
Purchased Call/SBC/SBC1175SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	08/11/2025	Exercise		3,756,616	238.14	124,216	3,655	2,985	(670)			2,985		(3,278)				0001
Purchased Call/SBC/SBC1175SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	08/12/2025	Exercise		2,885,948	238.18	62,504	19,758	20,590	831			20,590		(19,611)				0001
Purchased Call/SBC/SBC1175SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	08/18/2025	Exercise		3,774,807	239.09	126,268	2,983	2,680	(303)			2,680		(2,594)				0001
Purchased Call/SBC/SBC1175SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	08/19/2025	Exercise		4,044,176	239.34	125,121	8,213	7,596	(617)			7,596		(7,826)				0001
Purchased Call/SBC/SBC1176S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	08/26/2025	Exercise		3,171,050	240.57	97,609	6,847	5,733	(1,114)			5,733		(6,541)				0001
Purchased Call/SBC/SBC1176S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	08/26/2025	Exercise		2,737,792	240.57	74,328	10,748	7,166	(3,581)			7,166		(10,514)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC11766S		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	08/26/2025	Exercise		2,658,084	240.57	83,356	4,382	3,786	(596)			3,786		(4,160)				0001
Purchased Call/SBC/SBC11766S		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	08/29/2025	Exercise		1,989,401	239.95	59,550	4,984	4,761	(223)			4,761		(4,806)				0001
Purchased Call/SBC/SBC11766A		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	09/02/2025	Exercise		5,653,193	239.81	199,125	484	419	(65)			419		382				0001
Purchased Call/NFC/NFC2611SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2027	11/13/2025	Exercise		3,849,755	273.7	173,981	2,793	2,520	(273)			2,520		(2,562)				0001
Purchased Call/SBC/SBC11756I		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	08/05/2025	Expire		504,742	236.83	17,716								53				0001
Purchased Call/SBC/SBC11759R		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	08/13/2025	Exercise		2,339,630	238.04	80,422	1,520	1,582	62			1,582		(1,453)				0001
Purchased Call/SBC/SBC11756S		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	08/14/2025	Expire		1,688,798	238.93	61,140								52				0001
Purchased Call/SBC/SBC11768D		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	08/22/2025	Expire		1,345,716	239.58	46,920								72				0001
Purchased Call/SBC/SBC1176SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	09/03/2025	Exercise		3,490,821	240.09	91,317	15,696	13,901	(1,795)			13,901		(15,305)				0001
Purchased Call/AIG/AIG000XS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2026	08/28/2025	Exercise		2,804,708	1941.74	77,031	2,305	3,988	1,683			3,988		(2,240)				0001
Purchased Call/AIG/AIG000XS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2026	08/29/2025	Exercise		2,862,925	1942.28	62,197	12,665	28,591	15,926			28,591		(12,328)				0001
Purchased Call/AIG/AIG000XSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/04/2026	09/08/2025	Expire		2,486,687	1960.8	80,333								339				0001
Purchased Call/AIG/AIG000XSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/04/2026	09/09/2025	Exercise		6,736,941	1980.08	175,801	11,843	15,422	3,578			15,422		(11,147)				0001
Purchased Call/AIG/AIG000XSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/08/2026	09/10/2025	Exercise		5,728,597	1993.44	142,639	11,475	12,955	1,480			12,955		(11,303)				0001
Purchased Call/AIG/AIG000XSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/09/2026	09/11/2025	Exercise		3,601,265	1990.33	97,844	4,807	6,854	2,047			6,854		(4,659)				0001
Purchased Call/AIG/AIG000XST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/10/2026	09/12/2025	Expire		1,503,554	1996.04	46,749								145				0001
Purchased Call/AIG/AIG000XSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/11/2026	09/15/2025	Exercise		5,439,448	2011.91	148,955	3,026	2,935	(91)			2,935		(2,308)				0001
Purchased Call/AIG/AIG000XSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/11/2026	09/16/2025	Exercise		5,810,083	2004.13	153,051	10,409	11,471	1,062			11,471		(9,953)				0001
Purchased Call/AIG/AIG000YS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/15/2026	09/17/2025	Exercise		4,427,517	2013.15	121,105	4,676	4,595	(81)			4,595		(4,536)				0001
Purchased Call/AIG/AIG000YS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/16/2026	09/18/2025	Exercise		4,058,625	2015.61	113,087	2,248	1,874	(374)			1,874		(2,063)				0001
Purchased Call/AIG/AIG000YS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2026	09/19/2025	Expire		1,921,183	2015.16	56,404								206				0001
Purchased Call/AIG/AIG000YS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/18/2026	09/22/2025	Exercise		4,424,024	2015.31	116,624	5,964	5,884	(81)			5,884		(5,381)				0001
Purchased Call/AIG/AIG000YSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/18/2026	09/23/2025	Exercise		5,802,698	2012.33	164,469	4,225	5,283	1,058			5,283		(3,603)				0001
Purchased Call/AIG/AIG000YSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2026	09/23/2025	Exercise		1,124,215	2012.33	29,981	1,367	1,609	243			1,609		(1,212)				0001
Purchased Call/NFC/NFC2611SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	12/02/2025	Exercise		7,968,993	271	359,379	6,370	5,647	(723)			5,647		(4,983)				0001
Purchased Call/NFC/NFC261VS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2027	12/09/2025	Exercise		4,811,134	273.55	177,302	22,486	19,768	(2,719)			19,768		(21,790)				0001
Purchased Call/NFC/NFC261VSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/20/2027	12/23/2025	Exercise		3,714,006	268.92	157,151	8,332	8,560	228			8,560		(7,698)				0001
Purchased Call/NFC/NFC261VSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	12/23/2025	Expire		4,975,542	268.92	233,399								934				0001
Purchased Call/SPX/SPXE17HSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/11/2030	10/16/2025	Expire		2,435,628	6655	617,910								310				0001
Purchased Call/SPX/SPXE17NS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/20/2025	11/19/2030	11/24/2025	Expire		1,941,202	6625	485,035								775				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIM/AIM00046X		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	06/24/2025	Exercise		579,026	2995.77	13,549		3,290	(3,109)			3,290		(6,398)				0001
Purchased Call/AIM/AIM00056 1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2025	07/24/2025	Exercise		193,182	3018.84	4,656		1,544	(1,047)			1,544		(2,591)				0001
Purchased Call/AIM/AIM00056C		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	10/10/2025	Exercise		270,664	3049.8	6,550		11,857	6,804			11,857		(5,052)				0001
Purchased Call/AIM/AIM00056O		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	01/10/2025	Expire		695,012	2995.17	17,097								(45)				0001
Purchased Call/AIM/AIM00066B		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2026	06/10/2025	Expire		524,493	3001.8	12,430								25				0001
Purchased Call/AIM/AIM00066L		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2026	09/24/2025	Expire		483,008	3136.51	11,544								14				0001
Purchased Call/AIM/AIM00066V		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2026	12/24/2025	Expire		353,855	3192.65	8,705								23				0001
Purchased Call/AIM/AIM00066W		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/20/2030	12/24/2025	Expire		109,934	3192.65	6,761								4				0001
Purchased Call/AIM/AIM00085U		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028	12/18/2025	Exercise		601,760	3236.66	53,682		19,881	(189)			19,881		(20,074)				0001
Purchased Call/SBC/SBC11769Q		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	09/16/2025	Exercise		3,152,263	240.38	109,946	779	596	(183)			596		(573)				0001
Purchased Call/SBC/SBC11769S		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	09/16/2025	Exercise		2,592,033	240.38	73,292	8,974	5,714	(3,260)			5,714		(8,732)				0001
Purchased Call/SBC/SBC11769V		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	09/19/2025	Exercise		2,898,248	240.07	64,220	18,537	13,632	(4,905)			13,632		(18,436)				0001
Purchased Call/SBC/SBC11769W		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	09/22/2025	Expire		2,717,956	239.38	94,023								309				0001
Purchased Call/SBC/SBC11769Z		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	09/23/2025	Exercise		3,491,545	238.78	111,576	5,663	5,143	(521)			5,143		(5,289)				0001
Purchased Call/SBC/SBC11770 1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	09/24/2025	Exercise		2,001,329	238.21	68,703	805	711	(94)			711		(736)				0001
Purchased Call/SBC/SBC11770 3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	09/26/2025	Exercise		1,516,730	237.5	46,459	2,810	1,964	(846)			1,964		(2,728)				0001
Purchased Call/SBC/SBC11770 4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	09/29/2025	Exercise		6,797,120	236.23	163,030	39,273	34,409	(4,864)			34,409		(38,762)				0001
Purchased Call/SBC/SBC11770 5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	09/30/2025	Exercise		4,548,718	237.12	151,419	4,121	3,523	(598)			3,523		(3,605)				0001
Purchased Call/SBC/SBC11770 6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	09/30/2025	Exercise		6,329,198	237.12	173,239	25,020	24,807	(214)			24,807		(24,510)				0001
Purchased Call/SBC/SBC11770 7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	09/30/2025	Exercise		4,101,156	237.12	137,758	3,097	2,737	(359)			2,737		(2,628)				0001
Purchased Call/AIG/AIG000Y5F		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2026	09/24/2025	Exercise		4,907,260	2018.23	134,752	2,558	2,176	(381)			2,176		(2,381)				0001
Purchased Call/AIG/AIG000Y5L		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/25/2026	09/29/2025	Expire		4,601,360	1997.79	135,707								688				0001
Purchased Call/AIG/AIG000Y5N		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/25/2026	09/30/2025	Exercise		6,730,313	1999.63	180,667	11,747	15,270	3,522			15,270		(11,190)				0001
Purchased Call/AIG/AIG000Y5O		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2026	09/30/2025	Expire		1,705,679	1999.63	49,635								267				0001
Purchased Call/AIG/AIG000Y5Y		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/02/2026	10/06/2025	Exercise		8,786,057	2026.58	226,405	17,562	14,318	(3,244)			14,318		(16,382)				0001
Purchased Call/AIG/AIG0002S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/02/2026	10/07/2025	Exercise		6,070,742	2032.42	178,602	1,261	1,025	(236)			1,025		(550)				0001
Purchased Call/AIG/AIG0002S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2026	10/07/2025	Exercise		1,471,772	2032.42	37,422	2,998	3,092	95			3,092		(2,789)				0001
Purchased Call/AIG/AIG0002S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/06/2026	10/08/2025	Exercise		5,556,273	2038.26	156,671	1,146	1,091	(55)			1,091		(891)				0001
Purchased Call/AIG/AIG0002S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/07/2026	10/09/2025	Exercise		4,468,021	2032.73	116,502	8,746	9,015	269			9,015		(8,522)				0001
Purchased Call/AIG/AIG0002S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2026	10/10/2025	Exercise		2,544,776	2040.37	62,976	4,097	4,434	337			4,434		(3,820)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000ZSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/09/2026	10/14/2025	Exercise		6,650,610	2027.3	175,635	5,748	5,912	164			5,912		(4,388)				0001
Purchased Call/AIG/AIG000ZSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/09/2026	10/15/2025	Exercise		6,766,965	2009.72	195,322	7,411	9,495	2,085			9,495		(6,270)				0001
Purchased Call/AIG/AIG000ZSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/13/2025	10/13/2026	10/15/2025	Exercise		3,686,557	2009.72	110,764	1,385	1,030	(355)			1,030		(1,211)				0001
Purchased Call/AIG/AIG000ZSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/15/2026	10/17/2025	Exercise		3,312,322	2049.34	83,109	7,983	8,230	248			8,230		(7,600)				0001
Purchased Call/AIG/AIG000ZSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/16/2026	10/20/2025	Exercise		8,075,937	2053.19	235,931	814	590	(224)			590		500				0001
Purchased Call/AIG/AIG000ZSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2026	10/21/2025	Exercise		1,337,418	2050.34	35,589	1,933	1,268	(664)			1,268		(1,719)				0001
Purchased Call/AIG/AIG000ZSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2026	10/24/2025	Exercise		4,419,761	2050.18	131,576	1,689	985	(704)			985		(1,050)				0001
Purchased Call/AIG/AIG1000S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/23/2026	10/27/2025	Exercise		9,473,179	2053.79	237,376	21,443	14,939	(6,504)			14,939		(20,058)				0001
Purchased Call/AIG/AIG1000S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	10/28/2025	Exercise		6,890,883	2059.25	196,515	3,786	2,370	(1,416)			2,370		(2,793)				0001
Purchased Call/AIG/AIG1000S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/27/2025	10/27/2026	10/29/2025	Exercise		7,003,384	2063.5	167,162	17,874	13,957	(3,916)			13,957		(17,574)				0001
Purchased Call/AIG/AIG1000SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/30/2026	11/04/2025	Exercise		7,356,152	2041.58	207,417	3,589	2,739	(850)			2,739		(2,516)				0001
Purchased Call/AIG/AIG1000SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2026	11/04/2025	Expire		541,256	2041.58	15,967								103				0001
Purchased Call/AIG/AIG1000SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2026	11/05/2025	Exercise		5,972,156	2039.89	146,511	9,233	6,865	(2,369)			6,865		(8,938)				0001
Purchased Call/AIG/AIG1000SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/06/2026	11/10/2025	Exercise		7,989,189	2027.59	204,725	15,817	16,571	754			16,571		(14,355)				0001
Purchased Call/AIG/AIG1000SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/10/2026	11/13/2025	Expire		4,445,587	2038.75	132,994								386				0001
Purchased Call/AIG/AIG1001S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/11/2026	11/13/2025	Expire		2,106,510	2044.64	59,926								147				0001
Purchased Call/AIG/AIG1001S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/13/2026	11/17/2025	Exercise		5,881,068	2018.43	149,658	11,166	9,921	(1,245)			9,921		(10,166)				0001
Purchased Call/AIG/AIG1001S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/13/2026	11/18/2025	Expire		7,422,549	2020.16	209,482								1,142				0001
Purchased Call/AIG/AIG1001SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/17/2026	11/19/2025	Expire		4,146,523	2006.26	123,399								267				0001
Purchased Call/AIG/AIG1001SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2026	11/20/2025	Exercise		4,799,502	2006.26	126,023	6,443	7,631	1,187			7,631		(6,157)				0001
Purchased Call/AIG/AIG1001SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/19/2026	11/21/2025	Exercise		2,737,373	2004.25	75,933	906	1,012	106			1,012		(544)				0001
Purchased Call/AIG/AIG1001SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/20/2026	11/24/2025	Exercise		6,911,953	1995.52	197,459	9,786	12,416	2,630			12,416		(8,424)				0001
Purchased Call/AIG/AIG1001SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/20/2026	11/25/2025	Exercise		8,183,651	2013.92	231,172	6,681	7,397	717			7,397		(5,217)				0001
Purchased Call/AIG/AIG1001SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2026	11/25/2025	Exercise		262,756	2013.92	3,980	1,886	1,892	6			1,892		(1,858)				0001
Purchased Call/AIG/AIG1001SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/24/2026	11/26/2025	Expire		3,418,833	2022.9	110,075								551				0001
Purchased Call/AIG/AIG1001ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/27/2026	12/01/2025	Exercise		5,486,738	2041.96	143,361	9,249	8,157	(1,092)			8,157		(7,850)				0001
Purchased Call/AIG/AIG1002S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/03/2026	12/05/2025	Expire		3,161,567	2033.17	91,460								476				0001
Purchased Call/AIG/AIG1002S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/04/2026	12/09/2025	Exercise		7,889,445	2029.44	219,701	4,192	4,246	54			4,246		(2,759)				0001
Purchased Call/AIG/AIG1002SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2026	12/10/2025	Exercise		4,707,632	2020.57	122,343	7,862	8,518	657			8,518		(7,540)				0001
Purchased Call/AIG/AIG1002SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/09/2026	12/11/2025	Exercise		4,069,626	2018.41	104,003	8,947	9,146	198			9,146		(8,655)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG1002SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/11/2026	12/16/2025	Exercise		10,246,668	2021.5	266,997	16,795	19,140	2,345			19,140		(14,996)				0001
Purchased Call/AIG/AIG1002SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2026	12/16/2025	Exercise		2,232,837	2021.5	64,732	568	676	107			676		(70)				0001
Purchased Call/AIG/AIG1002SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2026	12/22/2025	Expire		3,834,199	2013.02	119,599								950				0001
Purchased Call/AIG/AIG1003S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/23/2026	12/26/2025	Expire		4,430,336	2034.99	131,122								856				0001
Purchased Call/AIG/AIG1003SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/30/2026	01/02/2026	Expire		3,909,583	2032.26	112,842								231				0001
Purchased Call/AIG/AIG0000S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	08/05/2025	Exercise		212,769	1856.62	7,730		5,573	3,311			5,573		(2,262)				0001
Purchased Call/AIG/AIG0000SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/11/2025	02/06/2025	Exercise		460,623	1846.85	15,411		16,934	12,193			16,934		(4,741)				0001
Purchased Call/AIG/AIG0000SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	08/19/2025	Exercise		479,913	1831.03	16,645		25,539	20,369			25,539		(5,170)				0001
Purchased Call/AIG/AIG0000SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/21/2025	07/22/2025	Exercise		1,449,848	1817.49	53,544		82,476	65,400			82,476		(17,076)				0001
Purchased Call/AIG/AIG0000SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	02/21/2025	Exercise		1,268,261	1815.12	50,596		90,887	74,669			90,887		(16,218)				0001
Purchased Call/AIG/AIG0000SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/22/2025	08/26/2025	Exercise		833,733	1830.77	28,580		52,826	43,639			52,826		(9,188)				0001
Purchased Call/AIG/AIG0001S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/22/2025	08/26/2025	Exercise		914,577	1818.1	35,477		64,726	53,303			64,726		(11,423)				0001
Purchased Call/AIG/AIG0001S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/25/2025	01/10/2025	Exercise		613,200	1821.53	24,094		38,885	31,050			38,885		(7,835)				0001
Purchased Call/AIG/AIG0001S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/28/2025	09/02/2025	Exercise		1,562,903	1828.17	64,461		102,446	81,283			102,446		(21,163)				0001
Purchased Call/AIG/AIG0001S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2025	08/26/2025	Exercise		1,394,185	1844.16	46,770		77,628	62,055			77,628		(15,574)				0001
Purchased Call/AIG/AIG0001SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/29/2025	09/02/2025	Exercise		1,203,152	1846.09	44,851		65,676	50,787			65,676		(14,890)				0001
Purchased Call/AIM/AIM0003SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2030	08/20/2025	Exercise		69,432	2816.72	118,134		6,980	3,953			6,980		(3,040)				0001
Purchased Call/AIM/AIM0006S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2032	05/27/2025	Expire		104,610	2988.36	6,957								10				0001
Purchased Call/AIM/AIM0006S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2032	06/10/2025	Expire		403,183	3001.8	27,094								28				0001
Purchased Call/AIM/AIM0006SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2032	07/24/2025	Expire		138,762	3042.97	9,769								3				0001
Purchased Call/SBC/SBC0170SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2025	01/24/2025	Expire		98,023	239.63	2,480			(143)					(143)				0001
Purchased Call/SBC/SBC017IWSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	10/10/2025	Expire		201,841	242.35	5,147			(3,970)					(3,970)				0001
Purchased Call/SBC/SBC1171S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	03/11/2025	Expire		206,299	240.94	5,261								(4)				0001
Purchased Call/SBC/SBC1172S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	04/10/2025	Exercise		614,492	234.01	4,560	5,555	5,725	170			5,725		(5,561)				0001
Purchased Call/SBC/SBC1173SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire		680,003	236.82	17,340								35				0001
Purchased Call/SBC/SBC1174SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire		213,673	238.2	5,449								1				0001
Purchased Call/SBC/SBC1177SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire		202,343	236.88	5,180								8				0001
Purchased Call/SBC/SBC1177S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	10/02/2025	Exercise		1,738,384	238.22	56,973	1,782	1,675	(107)			1,675		(1,723)				0001
Purchased Call/SBC/SBC1177SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/04/2027	10/07/2025	Exercise		6,323,525	237.94	179,558	21,458	21,070	(388)			21,070		(20,843)				0001
Purchased Call/SBC/SBC1177SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/01/2027	10/07/2025	Expire		3,125,668	237.94	108,092								322				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC11779L		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/08/2027	10/15/2025	Exercise		3,041,228	235.7	101,810	2,469	2,382	(87)			2,382		(1,985)				0001
Purchased Call/SBC/SBC11779P		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2025	10/14/2027	10/16/2025	Expire		3,761,434	237.71	133,036								270				0001
Purchased Call/SBC/SBC11779Q		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/15/2025	10/15/2027	10/17/2025	Exercise		3,151,822	237.87	106,250	2,962	2,080	(883)			2,080		(2,695)				0001
Purchased Call/SBC/SBC11779S		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/15/2027	10/21/2025	Expire		1,095,133	238.17	39,616								100				0001
Purchased Call/SBC/SBC11779U		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/18/2027	10/21/2025	Exercise		5,476,910	238.17	184,052	4,902	3,552	(1,349)			3,552		(4,268)				0001
Purchased Call/SBC/SBC11779W		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/21/2025	10/21/2027	10/23/2025	Expire		2,084,208	239.32	73,329								86				0001
Purchased Call/SBC/SBC11786S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/27/2025	10/27/2027	10/29/2025	Exercise		5,629,717	239.15	150,894	19,782	13,812	(5,970)			13,812		(19,611)				0001
Purchased Call/SBC/SBC11786S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/02/2027	11/04/2025	Exercise		1,490,235	233.44	49,104	1,676	1,601	(75)			1,601		(1,496)				0001
Purchased Call/SBC/SBC11786S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	11/01/2027	11/04/2025	Exercise		5,279,758	233.44	177,227	4,310	4,003	(307)			4,003		(3,660)				0001
Purchased Call/SBC/SBC11786SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	11/12/2025	Exercise		10,479,252	233.13	246,886	61,056	64,675	3,619			64,675		(59,825)				0001
Purchased Call/SBC/SBC11786SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/05/2027	11/12/2025	Exercise		3,275,715	233.13	105,124	4,932	5,123	191			5,123		(4,409)				0001
Purchased Call/SBC/SBC11786SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/09/2027	11/12/2025	Exercise		2,407,106	233.13	82,319	1,206	1,156	(49)			1,156		(795)				0001
Purchased Call/SBC/SBC11766SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2027	09/04/2025	Exercise		1,715,553	239.29	53,360	3,765	3,465	(300)			3,465		(3,711)				0001
Purchased Call/SBC/SBC11766SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	09/12/2025	Exercise		1,286,728	239.71	24,516	10,690	9,477	(1,214)			9,477		(10,639)				0001
Purchased Call/SBC/SBC11766SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	09/23/2025	Exercise		2,234,098	238.78	41,598	18,509	17,151	(1,359)			17,151		(18,380)				0001
Purchased Call/AIG/AIG00015D		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/29/2025	01/27/2025	Exercise		1,653,986	1846.75	56,686		89,649	70,794			89,649		(18,855)				0001
Purchased Call/AIG/AIG00015I		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2025	01/15/2025	Exercise		3,078,716	1836.8	109,573		237,036	199,826			237,036		(37,209)				0001
Purchased Call/AIG/AIG00015J		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	09/02/2025	Exercise		1,205,460	1830.17	44,670		98,495	83,272			98,495		(15,223)				0001
Purchased Call/AIG/AIG00015M		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/05/2025	09/02/2025	Exercise		2,463,050	1829.36	92,788		202,579	170,913			202,579		(31,667)				0001
Purchased Call/AIG/AIG00015O		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/08/2025	04/02/2025	Exercise		2,469,036	1829.81	94,031		219,944	187,544			219,944		(32,400)				0001
Purchased Call/AIG/AIG00015P		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2025	02/21/2025	Exercise		3,811,249	1835.95	107,035		362,556	324,537			362,556		(38,018)				0001
Purchased Call/AIG/AIG00015R		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	01/08/2025	Exercise		1,240,504	1830.57	45,930		112,005	95,955			112,005		(16,050)				0001
Purchased Call/AIG/AIG00015V		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/12/2025	09/16/2025	Exercise		835,519	1838.65	29,037		75,197	65,010			75,197		(10,187)				0001
Purchased Call/AIG/AIG00025I		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	06/09/2025	Exercise		2,065,850	1825.23	71,827		209,389	183,633			209,389		(25,756)				0001
Purchased Call/AIG/AIG00025S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	03/26/2025	Exercise		2,097,747	1816.42	66,660		223,929	199,932			223,929		(23,997)				0001
Purchased Call/AIG/AIG00025S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/19/2025	09/02/2025	Exercise		833,186	1794.46	31,465		100,690	89,345			100,690		(11,344)				0001
Purchased Call/AIG/AIG00025S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/22/2025	01/31/2025	Exercise		877,416	1797.32	32,166		104,865	93,168			104,865		(11,697)				0001
Purchased Call/AIG/AIG00025S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2025	01/24/2025	Exercise		4,220,303	1795.53	139,501		471,661	420,427			471,661		(51,234)				0001
Purchased Call/AIG/AIG00025SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/29/2025	02/06/2025	Exercise		1,388,602	1779.94	46,943		177,692	160,167			177,692		(17,526)				0001
Purchased Call/AIG/AIG00025SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	03/10/2025	Exercise		1,498,681	1753.89	55,370		225,114	204,187			225,114		(20,927)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0002SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/03/2025	06/30/2025	Exercise	1,540,071	1757.59	59,527		239,451	216,748			239,451		(22,703)				0001
Purchased Call/AIG/AIG0002SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/06/2025	10/08/2025	Exercise	1,542,645	1767.71	59,255		236,104	213,411			236,104		(22,693)				0001
Purchased Call/AIG/AIG0002SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	06/30/2025	Exercise	1,287,972	1786.22	44,619		159,651	142,294			159,651		(17,357)				0001
Purchased Call/AIG/AIG0003S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/13/2025	02/07/2025	Exercise	1,717,340	1773.47	65,496		248,821	223,080			248,821		(25,741)				0001
Purchased Call/AIG/AIG0003S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	06/09/2025	Exercise	4,226,810	1781.75	152,586		637,332	576,936			637,332		(60,397)				0001
Purchased Call/SBC/SBC1178SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/23/2027	11/25/2025	Exercise	2,073,822	233.86	65,069	3,965	3,699	(266)			3,699		(3,716)				0001
Purchased Call/SBC/SBC1178SW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	11/25/2025	Exercise	2,851,127	233.86	59,165	20,597	19,288	(1,310)			19,288		(20,371)				0001
Purchased Call/SBC/SBC1178SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2025	11/24/2027	11/26/2025	Exercise	1,988,840	234.08	61,672	4,910	4,855	(55)			4,855		(4,794)				0001
Purchased Call/SBC/SBC1178SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/26/2025	11/24/2027	12/01/2025	Expire	1,459,413	235.12	52,136								235				0001
Purchased Call/SBC/SBC1179S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2025	11/26/2027	12/02/2025	Exercise	3,653,634	235.4	124,455	2,077	1,662	(415)			1,662		(1,592)				0001
Purchased Call/SBC/SBC1179S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/07/2027	12/09/2025	Exercise	1,305,930	233.48	41,367	2,301	2,046	(254)			2,046		(2,138)				0001
Purchased Call/SBC/SBC1179SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/21/2027	12/23/2025	Exercise	3,481,834	232.72	86,937	17,812	18,286	474			18,286		(17,461)				0001
Purchased Call/CGM/CGM040SC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/04/2023	01/03/2025	01/07/2025	Expire	4,765,785	322.59	114,365			(314)					(314)				0001
Purchased Call/CGM/CGM040SE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2023	01/03/2025	01/07/2025	Expire	1,927,546	322.65	45,138			(125)					(125)				0001
Purchased Call/CGM/CGM040SF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/06/2023	01/03/2025	01/07/2025	Exercise	1,654,860	322.22	36,702		14	(98)			14		(112)				0001
Purchased Call/CGM/CGM040SH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2023	01/09/2025	01/10/2025	Expire	8,302,260	323.38	200,070			(2,208)					(2,208)				0001
Purchased Call/CGM/CGM040SJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2023	01/10/2025	01/14/2025	Expire	5,770,114	323.75	142,264			(1,771)					(1,771)				0001
Purchased Call/CGM/CGM040SN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/18/2023	01/16/2025	01/21/2025	Expire	3,196,241	324.23	78,130			(1,619)					(1,619)				0001
Purchased Call/CGM/CGM040SO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2023	01/17/2025	01/08/2025	Exercise	6,459,820	324.6	153,931		42	(3,357)			42		(3,399)				0001
Purchased Call/NFC/NFC2261US		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2027	11/25/2025	Expire	2,004,102	266.12	94,393								361				0001
Purchased Call/SBC/SBC1178SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire	122,455	233.13	3,135								28				0001
Purchased Call/SBC/SBC0172SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	10/24/2025	Exercise	51,754	241.48	27,556		1,976	(21)			1,976		(2,003)				0001
Purchased Call/SBC/SBC0174S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	02/21/2025	Exercise	389,790	240.38	96,993		17,414	1,761			17,414		(15,661)				0001
Purchased Call/NFC/NFC261VSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2027	12/12/2025	Expire	2,686,488	275.11	120,215								264				0001
Purchased Call/NFC/NFC2261W9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/23/2027	12/30/2025	Expire	8,978,928	270.83	416,504								1,455				0001
Purchased Call/SPX/SPXD058SN		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/06/2025	10/02/2030	10/08/2025	Expire	1,987,426	6714	511,479								255				0001
Purchased Call/SPX/SPXD059SI		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/09/2025	10/08/2030	10/14/2025	Expire	1,495,571	6737	379,189								786				0001
Purchased Call/SPX/SPXJ00KSC		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	08/26/2025	08/23/2030	08/28/2025	Expire	1,510,257	6454	375,600								178				0001
Purchased Call/SPX/SPXJ00RSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2032	10/10/2025	Expire	1,981,000	6753.72	649,174								237				0001
Purchased Call/AIM/AIM0004SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	06/10/2025	Exercise	564,191	2972.32	13,202		5,596	(125)			5,596		(5,721)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIM/AIM0005S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	08/12/2025	Exercise		415,339	2991.02	10,010		7,453	1,380			7,453		(6,072)				0001
Purchased Call/AIM/AIM0005S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	09/10/2025	Exercise		185,727	3021.52	4,495		5,811	2,715			5,811		(3,095)				0001
Purchased Call/AIM/AIM0005SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2025	02/28/2025	Exercise		300,458	3057.84	7,271		12,515	6,626			12,515		(5,889)				0001
Purchased Call/AIM/AIM0006S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2026	04/10/2025	Expire		241,770	2937.42	5,730								(7)				0001
Purchased Call/AIM/AIM0006S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2026	04/24/2025	Expire		228,072	2983.26	5,405								(6)				0001
Purchased Call/AIM/AIM0006SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/07/2026	08/12/2025	Exercise		649,958	3044.69	13,086	1,191	2,591	1,400			2,591		(1,140)				0001
Purchased Call/SBC/SBC1177SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/03/2025	10/05/2027	10/07/2025	Expire		1,798,528	237.94	63,308								219				0001
Purchased Call/SBC/SBC1177SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/10/2025	10/12/2027	10/15/2025	Exercise		2,634,850	235.7	77,389	7,679	6,590	(1,089)			6,590		(7,313)				0001
Purchased Call/SBC/SBC1177ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/17/2025	10/19/2027	10/21/2025	Exercise		1,957,517	238.17	37,694	15,703	10,780	(4,923)			10,780		(15,569)				0001
Purchased Call/SBC/SBC1178S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2025	10/29/2027	11/04/2025	Exercise		3,998,481	233.44	121,518	8,471	8,095	(376)			8,095		(8,129)				0001
Purchased Call/AIG/AIG0003SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2025	09/02/2025	Exercise		772,268	1763.29	26,864		124,935	114,206			124,935		(10,729)				0001
Purchased Call/AIG/AIG0003SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/20/2025	03/05/2025	Exercise		1,922,355	1754.31	69,912		335,549	307,424			335,549		(28,125)				0001
Purchased Call/AIG/AIG0003SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/23/2025	03/05/2025	Exercise		3,639,754	1752.62	140,501		617,059	560,120			617,059		(56,939)				0001
Purchased Call/AIG/AIG0003SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/24/2025	06/30/2025	Exercise		1,863,683	1760.6	62,622		313,425	287,910			313,425		(25,515)				0001
Purchased Call/AIG/AIG0003SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	01/31/2025	Exercise		944,077	1748.55	33,699		164,285	150,524			164,285		(13,761)				0001
Purchased Call/AIG/AIG0003SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/27/2025	05/13/2025	Exercise		2,171,856	1743.65	83,080		390,951	356,725			390,951		(34,226)				0001
Purchased Call/AIG/AIG0003SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/30/2025	01/15/2025	Exercise		5,248,027	1748.94	196,367	8,324	828,048	738,161			828,048		(89,887)				0001
Purchased Call/AIG/AIG0003SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2025	08/18/2025	Exercise		1,517,117	1751.22	60,399		249,529	224,380			249,529		(25,149)				0001
Purchased Call/AIG/AIG0003SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	04/02/2025	Exercise		1,655,816	1761.45	74,451		249,470	217,907			249,470		(31,563)				0001
Purchased Call/AIG/AIG0003SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	10/31/2025	04/08/2025	Exercise		1,050,970	1778.23	42,616		152,285	134,142			152,285		(18,143)				0001
Purchased Call/AIG/AIG0004S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2025	01/15/2025	Exercise		5,051,232	1783.52	185,398		671,652	592,881			671,652		(78,771)				0001
Purchased Call/AIG/AIG0004S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2025	01/08/2025	Exercise		2,941,987	1782.32	104,480		408,764	364,126			408,764		(44,638)				0001
Purchased Call/AIG/AIG0004S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	06/30/2025	Exercise		1,639,788	1779.11	59,533		230,967	205,440			230,967		(25,526)				0001
Purchased Call/AIG/AIG0004S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/07/2025	03/03/2025	Exercise		1,782,906	1770.46	68,443		255,543	226,233			255,543		(29,310)				0001
Purchased Call/AIG/AIG0004SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/10/2025	01/08/2025	Exercise		2,445,310	1776.96	92,519		352,082	312,117			352,082		(39,965)				0001
Purchased Call/AIG/AIG0004SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2025	01/31/2025	Exercise		4,071,460	1776.96	174,141		597,875	522,402			597,875		(75,472)				0001
Purchased Call/AIG/AIG0004SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2025	01/31/2025	Exercise		3,288,446	1775.13	142,278		448,587	386,786			448,587		(61,801)				0001
Purchased Call/AIG/AIG0004SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	04/02/2025	Exercise		1,497,998	1799.44	56,309		166,822	142,141			166,822		(24,680)				0001
Purchased Call/AIG/AIG0004SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	04/02/2025	Exercise		2,552,351	1799.28	98,532		313,866	270,679			313,866		(43,187)				0001
Purchased Call/AIG/AIG0004SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2025	01/08/2025	Exercise		5,880,918	1807.45	216,801		596,890	500,415			596,890		(96,476)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0004SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/21/2025	01/15/2025	Exercise		3,390,748	1806.01	128,984		387,755	330,036			387,755		(57,719)				0001
Purchased Call/AIG/AIG0004ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/21/2025	11/25/2025	Exercise		1,695,918	1808.69	63,900		192,434	163,783			192,434		(28,651)				0001
Purchased Call/AIG/AIG0004SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	09/02/2025	Exercise		877,070	1808.54	33,474		112,532	97,382			112,532		(15,151)				0001
Purchased Call/AIG/AIG0004SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/24/2025	11/26/2025	Exercise		266,199	1808.54	10,287		31,552	26,897			31,552		(4,654)				0001
Purchased Call/AIG/AIG0004SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	01/06/2025	Exercise		3,812,483	1809.72	145,048		480,610	414,880			480,610		(65,730)				0001
Purchased Call/AIG/AIG0005S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/28/2025	06/30/2025	Exercise		1,959,437	1812.8	74,847		245,989	211,860			245,989		(34,128)				0001
Purchased Call/AIG/AIG0005S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/01/2025	01/21/2025	Exercise		2,093,974	1829.15	74,232		222,504	188,331			222,504		(34,172)				0001
Purchased Call/AIG/AIG0005SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/04/2025	01/27/2025	Exercise		3,000,721	1822.85	110,079		339,169	288,026			339,169		(51,143)				0001
Purchased Call/AIG/AIG0005SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/02/2025	09/02/2025	Exercise		60,911	1829.15	2,078		5,922	4,962			5,922		(960)				0001
Purchased Call/AIG/AIG0005SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2025	01/15/2025	Exercise		2,498,592	1819.5	103,494		280,242	228,878			280,242		(51,364)				0001
Purchased Call/CGM/CGM040CSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2023	01/22/2025	01/24/2025	Exercise		268,363	324.44	6,510		749	560			749		(189)				0001
Purchased Call/CGM/CGM040CSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/30/2023	01/27/2025	01/29/2025	Exercise		4,280,117	324.39	100,356		7,205	3,609			7,205		(3,596)				0001
Purchased Call/CGM/CGM040CSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2023	01/30/2025	02/03/2025	Exercise		7,961,483	323.9	193,756		56,155	48,428			56,155		(7,727)				0001
Purchased Call/CGM/CGM040DS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/06/2023	02/03/2025	02/05/2025	Exercise		3,087,515	323.81	64,327		12,516	9,205			12,516		(3,310)				0001
Purchased Call/CGM/CGM040DSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2023	02/14/2025	02/19/2025	Exercise		2,752,329	322.67	63,197		41,727	37,694			41,727		(4,034)				0001
Purchased Call/CGM/CGM040DSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2023	02/19/2025	02/21/2025	Exercise		119,625	322.67	2,762		1,984	1,797			1,984		(187)				0001
Purchased Call/CGM/CGM040DSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/09/2023	03/07/2025	02/19/2025	Exercise		2,020,043	321.93	47,294		21,868	17,619			21,868		(4,249)				0001
Purchased Call/CGM/CGM040DST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/10/2023	03/07/2025	02/10/2025	Exercise		3,740,890	321.65	89,941		45,921	37,845			45,921		(8,076)				0001
Purchased Call/CGM/CGM040DSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2023	03/14/2025	03/18/2025	Exercise		4,212,083	322.03	103,436		21,437	11,195			21,437		(10,242)				0001
Purchased Call/CGM/CGM040DSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/16/2023	03/14/2025	03/18/2025	Exercise		2,400,415	322.24	58,472		10,644	4,836			10,644		(5,808)				0001
Purchased Call/AIM/AIM0005SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2032	01/10/2025	Expire		405,755	2995.17	25,522						7						0001
Purchased Call/AIM/AIM0005ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2032	02/11/2025	Expire		284,085	3047.21	18,068						18						0001
Purchased Call/AIM/AIM0005SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2032	03/11/2025	Expire		241,402	3032.16	15,376						12						0001
Purchased Call/AIM/AIM0006SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2032	07/10/2025	Expire		648,537	3015.39	45,657						15						0001
Purchased Call/AIM/AIM0006SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/08/2032	11/12/2025	Expire		102,671	3174.54	8,111						12						0001
Purchased Call/SBC/SBC017PSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	02/25/2025	Expire		83,799	242.56	2,112			(298)			(298)						0001
Purchased Call/SBC/SBC017QS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2025	03/11/2025	Expire		204,800	243.55	5,161			(932)			(932)						0001
Purchased Call/SBC/SBC017SSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	06/10/2025	Expire		683,581	243	17,226			(7,465)			(7,465)						0001
Purchased Call/SBC/SBC017TSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	06/24/2025	Expire		84,164	243.98	2,121			(1,002)			(1,002)						0001
Purchased Call/SBC/SBC017TSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	07/10/2025	Expire		248,887	245.79	6,272			(3,248)			(3,248)						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017XSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Expire		144,050	245.69	3,659			(3,159)					(3,159)				0001
Purchased Call/SBC/SBC1174SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2032	07/10/2025	Expire		774,821	238.2	46,799								16				0001
Purchased Call/SBC/SBC017ES5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/07/2025	Exercise		702,378	228.71	22,787		29,587	29,524			29,587		(63)				0001
Purchased Call/SBC/SBC017ESN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	01/28/2025	Exercise		1,885,506	231.62	67,269		66,275	64,145			66,275		(2,130)				0001
Purchased Call/SBC/SBC017ESO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/28/2025	Exercise		3,853,817	231.74	139,904		133,393	128,954			133,393		(4,440)				0001
Purchased Call/SBC/SBC017ESR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2023	01/27/2025	01/21/2025	Exercise		3,640,302	232.95	122,563		122,468	118,076			122,468		(4,392)				0001
Purchased Call/SBC/SBC017FSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/23/2023	02/19/2025	02/21/2025	Exercise		82,650	233.26	2,626		3,462	3,284			3,462		(178)				0001
Purchased Call/SBC/SBC017ZSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	01/10/2025	Expire		811,927	237.86	20,623								(54)				0001
Purchased Call/SBC/SBC1175S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire		154,677	239.76	3,944								1				0001
Purchased Call/SBC/SBC1178ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire		472,811	233.86	12,104								86				0001
Purchased Call/SBC/SBC1178SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/11/2025	11/11/2027	11/13/2025	Expire		716,526	234.29	24,411								52				0001
Purchased Call/SBC/SBC1179SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2025	11/29/2027	12/02/2025	Expire		5,034,186	235.4	177,203								687				0001
Purchased Call/SBC/SBC1179S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/28/2025	11/30/2027	12/02/2025	Exercise		1,497,555	235.4	50,013	1,350	1,163	(187)			1,163		(1,157)				0001
Purchased Call/SBC/SBC1179S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2025	12/02/2027	12/04/2025	Expire		1,211,529	233.93	42,744								59				0001
Purchased Call/SBC/SBC1179SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/10/2025	12/10/2027	12/12/2025	Exercise		1,936,569	232.39	65,817	1,183	1,237	54			1,237		(1,084)				0001
Purchased Call/SBC/SBC1179SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/11/2025	12/10/2027	12/15/2025	Expire		3,515,176	232.9	123,872								494				0001
Purchased Call/SBC/SBC1179SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/12/2025	12/10/2027	12/16/2025	Expire		2,524,116	233.1	87,553								226				0001
Purchased Call/SBC/SBC1179SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2027	12/22/2025	Expire		2,037,383	232.64	71,845								286				0001
Purchased Call/SBC/SBC1179SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/20/2027	12/23/2025	Expire		2,869,990	232.72	101,024								408				0001
Purchased Call/SBC/SBC1179SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/19/2025	12/17/2027	12/23/2025	Expire		1,706,292	232.72	59,989								233				0001
Purchased Call/SBC/SBC1179SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/26/2025	12/27/2027	12/30/2025	Expire		2,800,528	234.05	98,579								403				0001
Purchased Call/SBC/SBC1179SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/30/2025	12/30/2027	01/02/2026	Expire		1,253,241	233.71	43,699								50				0001
Purchased Call/CGM/CGM040CSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/01/2023	01/31/2025	01/06/2025	Exercise		2,276,797	324.19	53,247		11,666	9,463			11,666		(2,203)				0001
Purchased Call/CGM/CGM040CSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2023	01/31/2025	01/08/2025	Exercise		2,773,456	324.07	68,680		15,263	12,421			15,263		(2,842)				0001
Purchased Call/CGM/CGM040DS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/03/2023	01/31/2025	02/04/2025	Exercise		2,860,378	324.68	65,058		10,436	7,740			10,436		(2,696)				0001
Purchased Call/CGM/CGM040DS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2023	02/07/2025	01/06/2025	Exercise		3,352,445	323.54	78,480		29,336	25,325			29,336		(4,011)				0001
Purchased Call/AIG/AIG0005SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/11/2025	01/31/2025	Exercise		3,986,431	1822.81	156,816		450,427	376,202			450,427		(74,225)				0001
Purchased Call/AIG/AIG0005SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2025	02/21/2025	Exercise		2,539,429	1822.43	111,705		273,527	220,319			273,527		(53,207)				0001
Purchased Call/AIG/AIG0005SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	01/08/2025	Exercise		2,734,731	1840.9	115,036		254,296	199,468			254,296		(54,827)				0001
Purchased Call/AIG/AIG0005ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/12/2025	01/08/2025	Exercise		1,661,745	1859.69	61,655		142,176	112,757			142,176		(29,419)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG00056Y		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/17/2025	01/27/2025	Exercise		1,947,150	1858.34	76,865		161,735	124,679			161,735		(37,056)				0001
Purchased Call/AIG/AIG00056Z		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/18/2025	02/06/2025	Exercise		3,782,236	1861.19	146,103		313,507	242,822			313,507		(70,686)				0001
Purchased Call/AIG/AIG00056 1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/19/2025	01/15/2025	Exercise		2,928,804	1869.35	111,117		231,718	177,525			231,718		(54,193)				0001
Purchased Call/AIG/AIG00056 3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2025	12/23/2025	Exercise		1,717,941	1858.58	68,951		151,461	117,833			151,461		(33,628)				0001
Purchased Call/AIG/AIG00056 5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/19/2025	02/28/2025	Exercise		1,849,512	1867.76	71,708		151,794	116,752			151,794		(35,043)				0001
Purchased Call/AIG/AIG00056 8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/22/2025	09/02/2025	Exercise		565,649	1869.79	21,389		48,240	37,704			48,240		(10,536)				0001
Purchased Call/AIG/AIG00056 9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/26/2025	01/31/2025	Exercise		6,770,586	1875.68	244,444		606,862	485,521			606,862		(121,341)				0001
Purchased Call/AIG/AIG00056B		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/26/2025	01/17/2025	Exercise		4,198,198	1877.12	135,664	7,638	342,247	267,230			342,247		(75,017)				0001
Purchased Call/AIG/AIG00056D		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/26/2025	01/08/2025	Exercise		3,782,277	1874.01	126,288		337,070	274,015			337,070		(63,055)				0001
Purchased Call/AIG/AIG00056F		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/29/2025	01/27/2025	Exercise		3,383,253	1868.86	116,475		286,205	227,883			286,205		(58,322)				0001
Purchased Call/AIG/AIG00056H		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2026	02/18/2025	Exercise		143,260	1861.97	119,471		7,614	5,011			7,614		(2,850)				0001
Purchased Call/AIG/AIG00056K		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/02/2026	01/15/2025	Exercise		118,295	1855.31	132,072		6,385	4,228			6,385		(2,416)				0001
Purchased Call/AIG/AIG00056M		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/02/2026	02/06/2025	Exercise		94,258	1848.92	158,108		5,336	3,540			5,336		(2,014)				0001
Purchased Call/CGM/CGM040DSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2023	03/17/2025	02/26/2025	Exercise		2,789,690	322.61	63,893		15,979	8,748			15,979		(7,231)				0001
Purchased Call/CGM/CGM040ES4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/27/2023	03/24/2025	03/26/2025	Exercise		2,453,079	323.03	59,371		14,614	7,815			14,614		(6,799)				0001
Purchased Call/CGM/CGM040ES6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2023	03/26/2025	03/12/2025	Exercise		2,319,576	323.03	54,574		9,773	3,467			9,773		(6,306)				0001
Purchased Call/CGM/CGM040ESH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2023	04/11/2025	01/27/2025	Exercise		7,146,713	323.39	167,736		412	(22,752)			412		(23,163)				0001
Purchased Call/CGM/CGM040ES1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/13/2023	04/11/2025	03/28/2025	Exercise		3,748,570	323.08	93,099		174	(12,673)			174		(12,847)				0001
Purchased Call/CGM/CGM040ESM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2023	04/17/2025	04/21/2025	Expire		2,711,377	323.12	61,672	604		(9,607)					(9,607)				0001
Purchased Call/CGM/CGM040ESN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/20/2023	04/17/2025	04/03/2025	Exercise		4,309,400	322.7	103,852		425	(14,782)			425		(15,208)				0001
Purchased Call/CGM/CGM040ESO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/21/2023	04/17/2025	01/15/2025	Exercise		3,066,258	322.78	73,321		732	(10,020)			732		(10,753)				0001
Purchased Call/CGM/CGM040ESP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/24/2023	04/21/2025	04/23/2025	Expire		3,703,202	322.7	91,179			(13,828)					(13,828)				0001
Purchased Call/CGM/CGM040ESQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2023	04/24/2025	02/11/2025	Exercise		7,187,973	322.99	174,185		617	(26,431)			617		(27,048)				0001
Purchased Call/AIG/AIG00068O		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/05/2026	01/31/2025	Exercise		45,966	1849.01	46,363		2,643	1,710			2,643		(998)				0001
Purchased Call/AIG/AIG00068S		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/08/2026	04/02/2025	Exercise		185,801	1858.2	96,039		8,049	4,635			8,049		(3,571)				0001
Purchased Call/AIG/AIG00068U		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/09/2026	02/18/2025	Exercise		124,923	1850.99	179,065		7,666	5,231			7,666		(2,864)				0001
Purchased Call/AIG/AIG00068W		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/09/2026	01/21/2025	Exercise		142,487	1852.4	156,567		9,940	7,156			9,940		(3,267)				0001
Purchased Call/AIG/AIG00078S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/16/2026	01/24/2025	Exercise		278,916	1844.07	208,543		20,128	14,908			20,128		(5,565)				0001
Purchased Call/AIG/AIG00078S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	03/05/2025	Exercise		159,591	1836.49	132,295		11,363	8,051			11,363		(3,651)				0001
Purchased Call/AIG/AIG00078SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2026	03/05/2025	Exercise		121,142	1860.57	147,127		7,245	4,821			7,245		(2,638)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0007SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2026	02/21/2025	Exercise		182,935	1860.8	94,996		13,631	9,902			13,631		(3,896)				0001
Purchased Call/AIG/AIG0007SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/23/2026	03/26/2025	Exercise		62,781	1863.49	104,315		2,995	1,704			2,995		(1,560)				0001
Purchased Call/AIG/AIG0007SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/23/2026	02/06/2025	Exercise		140,934	1866.92	125,182		7,953	5,150			7,953		(3,118)				0001
Purchased Call/SBC/SBC017RSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2031	11/21/2025	Exercise		148,941	240.13	8,624		5,607	(2,166)			5,607		(7,773)				0001
Purchased Call/SBC/SBC1171SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2032	03/25/2025	Expire		271,696	238.63	16,410								16				0001
Purchased Call/SBC/SBC1172S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2032	04/10/2025	Expire		160,336	234.01	9,797								3				0001
Purchased Call/SBC/SBC1175S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2032	07/24/2025	Expire		120,321	239.76	7,316								2				0001
Purchased Call/SBC/SBC017ES2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	01/07/2025	Exercise		2,714,988	228.06	100,226		122,429	122,152			122,429		(277)				0001
Purchased Call/SBC/SBC017ESB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/14/2025	Exercise		1,230,005	230.88	43,487		27,439	26,898			27,439		(541)				0001
Purchased Call/SBC/SBC017EST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	02/04/2025	Exercise		1,647,053	233.14	57,982		53,128	50,729			53,128		(2,399)				0001
Purchased Call/SBC/SBC017FSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/10/2023	03/07/2025	03/11/2025	Exercise		1,833,856	229.87	58,177		88,333	83,108			88,333		(5,225)				0001
Purchased Call/SBC/SBC017GS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/25/2025	Exercise		2,731,109	229.41	96,984		109,821	99,248			109,821		(10,572)				0001
Purchased Call/SBC/SBC017GS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2023	03/26/2025	03/28/2025	Exercise		1,345,550	229.81	45,903		60,249	54,945			60,249		(5,304)				0001
Purchased Call/SBC/SBC017GSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/10/2023	04/04/2025	04/08/2025	Exercise		2,240,347	231.41	77,450		31,887	21,924			31,887		(9,963)				0001
Purchased Call/CGM/CGM040DSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2023	02/21/2025	02/25/2025	Exercise		2,854,613	322.1	67,488		45,859	41,119			45,859		(4,741)				0001
Purchased Call/CGM/CGM040DSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/24/2023	02/21/2025	01/21/2025	Exercise		1,230,971	322.21	28,525		18,990	16,980			18,990		(2,010)				0001
Purchased Call/CGM/CGM040DSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/27/2023	02/24/2025	02/26/2025	Exercise		2,161,523	321.82	51,297		34,191	30,371			34,191		(3,819)				0001
Purchased Call/CGM/CGM040DSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/02/2023	02/28/2025	03/04/2025	Exercise		1,163,148	321.63	27,476		15,665	13,466			15,665		(2,198)				0001
Purchased Call/CGM/CGM040DSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2023	03/06/2025	01/08/2025	Exercise		6,254,887	322.11	145,261		66,793	54,013			66,793		(12,780)				0001
Purchased Call/CGM/CGM040DSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2023	03/13/2025	01/30/2025	Exercise		7,262,785	322.03	177,620		17,580	229			17,580		(17,351)				0001
Purchased Call/AIG/AIG0007SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/26/2026	02/06/2025	Exercise		134,746	1864.99	127,034		4,753	1,884			4,753		(3,043)				0001
Purchased Call/AIG/AIG0007SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/29/2026	03/05/2025	Exercise		124,260	1873.08	193,600		7,709	5,222			7,709		(2,753)				0001
Purchased Call/AIG/AIG0008S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/06/2026	05/13/2025	Exercise		67,024	1875.86	87,557		3,483	2,045			3,483		(1,639)				0001
Purchased Call/AIG/AIG0008S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/12/2026	03/04/2025	Exercise		190,531	1885.89	191,802		11,426	8,000			11,426		(3,687)				0001
Purchased Call/AIG/AIG0008S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/13/2026	07/16/2025	Exercise		62,244	1863.6	121,071		4,295	2,878			4,295		(1,615)				0001
Purchased Call/AIG/AIG0008SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	08/26/2025	Exercise		22,610	1876.36	92,993		976	462			976		(810)				0001
Purchased Call/AIG/AIG0008SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	03/11/2025	Exercise		103,926	1877.95	103,736		6,386	4,160			6,386		(2,396)				0001
Purchased Call/AIG/AIG0008SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	02/28/2025	Exercise		72,010	1897.5	87,206		2,248	697			2,248		(1,768)				0001
Purchased Call/AIG/AIG0008SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/23/2026	06/27/2025	Exercise		132,853	1898.17	67,785		3,665	846			3,665		(2,906)				0001
Purchased Call/AIG/AIG0008ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	03/05/2025	Exercise		58,754	1897.73	100,626		2,444	1,210			2,444		(1,421)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0008SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	01/31/2025	Exercise		46,239	1892.7	108,177		2,500	1,445			2,500		(1,336)				0001
Purchased Call/AIG/AIG0008SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	04/02/2025	Exercise		175,165	1900.04	149,661		9,086	4,964			9,086		(4,485)				0001
Purchased Call/AIG/AIG0008SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/27/2026	02/06/2025	Exercise		116,172	1912.3	78,582		4,089	1,603			4,089		(2,608)				0001
Purchased Call/AIG/AIG0009S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/04/2026	02/07/2025	Exercise		201,139	1909.25	111,918		8,917	4,705			8,917		(4,361)				0001
Purchased Call/AIG/AIG0009S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/05/2026	01/08/2025	Exercise		50,807	1901.47	76,767		1,582	404			1,582		(1,302)				0001
Purchased Call/AIG/AIG0009S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/06/2026	07/07/2025	Exercise		30,877	1914.27	43,381		679	15			679		(723)				0001
Purchased Call/AIG/AIG0009SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/12/2026	02/28/2025	Exercise		81,871	1917.81	73,838		3,986	2,184			3,986		(1,945)				0001
Purchased Call/AIG/AIG0009SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	04/02/2025	Exercise		150,979	1915	109,181		3,737	477			3,737		(3,546)				0001
Purchased Call/AIG/AIG0009SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/13/2026	03/05/2025	Exercise		41,646	1908.62	47,603		1,150	245			1,150		(1,022)				0001
Purchased Call/AIG/AIG0009SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/13/2026	03/31/2025	Exercise		79,876	1904.53	54,812		2,853	1,000			2,853		(1,925)				0001
Purchased Call/SBC/SBC017HSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	06/17/2025	Expire		1,077,597	236.81	36,677			(8,212)					(8,212)				0001
Purchased Call/SBC/SBC017IS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2023	06/20/2025	06/24/2025	Expire		565,788	236.69	18,908			(4,440)					(4,440)				0001
Purchased Call/SBC/SBC017HSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2025	05/20/2025	Exercise		2,624,757	233.92	89,705		31,848	15,057			31,848		(16,791)				0001
Purchased Call/SBC/SBC017HSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/31/2023	05/29/2025	06/02/2025	Exercise		718,594	233.01	23,839		10,530	5,677			10,530		(4,853)				0001
Purchased Call/AIG/AIG0009SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2026	01/31/2025	Exercise		47,775	1927.95	60,470		1,809	724			1,809		(1,229)				0001
Purchased Call/AIG/AIG0009ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/20/2026	07/07/2025	Exercise		47,239	1926.53	87,131		1,762	713			1,762		(1,172)				0001
Purchased Call/AIG/AIG0009SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/25/2026	04/02/2025	Exercise		192,442	1921.73	213,662		7,765	3,398			7,765		(4,669)				0001
Purchased Call/AIG/AIG0009SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	02/07/2025	Exercise		195,967	1930.14	71,322		4,784	180			4,784		(4,768)				0001
Purchased Call/AIG/AIG000AS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	04/08/2025	Exercise		63,909	1931.95	93,800		1,800	334			1,800		(1,594)				0001
Purchased Call/AIG/AIG000AS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/01/2026	02/21/2025	Exercise		309,914	1923.5	143,014		12,589	5,356			12,589		(7,416)				0001
Purchased Call/AIG/AIG000ASB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	03/26/2025	Exercise		36,116	1917	46,603		1,305	402			1,305		(966)				0001
Purchased Call/AIG/AIG000ASD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/08/2026	04/02/2025	Exercise		119,228	1920.24	138,332		4,371	1,339			4,371		(3,216)				0001
Purchased Call/AIG/AIG000ASF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/09/2026	07/07/2025	Exercise		56,106	1924.72	51,339		2,021	863			2,021		(1,234)				0001
Purchased Call/AIG/AIG000ASJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	02/18/2025	Exercise		90,771	1904.15	56,312		3,347	1,274			3,347		(2,212)				0001
Purchased Call/AIG/AIG000ASR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	02/06/2025	Exercise		67,999	1869.13	70,087		3,551	1,881			3,551		(1,856)				0001
Purchased Call/AIG/AIG000AST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	07/28/2025	Exercise		130,945	1865.32	91,710		6,597	3,399			6,597		(3,425)				0001
Purchased Call/SBC/SBC017ISE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	07/08/2025	Exercise		1,232,771	237.64	40,144		6,852	(3,297)			6,852		(10,149)				0001
Purchased Call/SBC/SBC017ISI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	02/18/2025	Exercise		1,886,065	236.89	64,315		11,581	(5,028)			11,581		(16,609)				0001
Purchased Call/SBC/SBC017ISL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	07/15/2025	Exercise		2,935,837	238.37	103,323		2,048	(25,154)			2,048		(27,203)				0001
Purchased Call/SBC/SBC017ISM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	04/08/2025	Exercise		2,570,211	239.45	87,901		3,697	(20,693)			3,697		(24,390)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017J6K		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	07/07/2025	Exercise		2,758,442	239.01	93,547		330	(27,964)			330		(28,294)				0001
Purchased Call/AIG/AIG000ASV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2026	07/28/2025	Exercise		109,399	1860.52	86,740		8,595	5,714			8,595		(2,996)				0001
Purchased Call/AIG/AIG000ASX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/22/2026	01/23/2025	Exercise		106,678	1867.61	94,283		5,210	2,375			5,210		(2,970)				0001
Purchased Call/AIG/AIG000ASZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/23/2026	05/13/2025	Exercise		530,272	1874.88	85,218		14,738	1,377			14,738		(13,488)				0001
Purchased Call/AIG/AIG000BS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	03/05/2025	Exercise		108,830	1867.37	114,586		5,775	2,862			5,775		(3,198)				0001
Purchased Call/AIG/AIG000BS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/29/2026	01/06/2025	Exercise		177,017	1879.56	164,870		7,131	3,026			7,131		(4,327)				0001
Purchased Call/AIG/AIG000BS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/30/2026	07/28/2025	Exercise		32,211	1864.04	58,587		1,271	441			1,271		(918)				0001
Purchased Call/AIG/AIG000BSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2026	07/16/2025	Exercise		48,320	1864.18	62,304		2,835	1,480			2,835		(1,518)				0001
Purchased Call/AIG/AIG000BSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/01/2026	09/23/2025	Exercise		23,695	1891.1	52,851		1,561	926			1,561		(708)				0001
Purchased Call/AIG/AIG000BSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/08/2026	09/26/2025	Exercise		19,715	1892.05	56,531		1,262	728			1,262		(658)				0001
Purchased Call/AIG/AIG000BSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	06/09/2025	Exercise		254,740	1894.68	55,399		6,573	(126)			6,573		(6,763)				0001
Purchased Call/AIG/AIG000BSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/13/2026	01/08/2025	Exercise		116,855	1894.23	112,323		3,794	574			3,794		(3,368)				0001
Purchased Call/AIG/AIG000BST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/14/2026	02/21/2025	Exercise		65,653	1900.22	80,035		3,836	1,928			3,836		(2,040)				0001
Purchased Call/AIG/AIG000BSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/15/2026	04/02/2025	Exercise		205,125	1914.73	95,027		13,421	8,075			13,421		(5,582)				0001
Purchased Call/SBC/SBC017ISZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/24/2023	07/21/2025	07/23/2025	Expire		4,157,802	239.45	144,644			(40,046)					(40,046)				0001
Purchased Call/SBC/SBC017J6X		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2025	06/23/2025	Exercise		2,304,022	236.44	77,181		27,544	2,921			27,544		(24,623)				0001
Purchased Call/SBC/SBC017KS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	05/14/2025	Exercise		343,859	236.34	11,726		4,796	979			4,796		(3,817)				0001
Purchased Call/AIG/AIG000BSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	02/07/2025	Exercise		80,870	1910.47	56,321		4,860	2,710			4,860		(2,290)				0001
Purchased Call/AIG/AIG000BSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	01/06/2025	Exercise		60,145	1909.37	43,699		1,974	355			1,974		(1,677)				0001
Purchased Call/AIG/AIG000CS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2026	02/07/2025	Exercise		67,890	1911.31	92,699		2,680	911			2,680		(1,930)				0001
Purchased Call/AIG/AIG000CS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2026	02/28/2025	Exercise		93,612	1905.78	73,826		5,267	2,865			5,267		(2,645)				0001
Purchased Call/AIG/AIG000CS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/22/2026	10/24/2025	Exercise		38,996	1905.04	62,962		2,977	1,945			2,977		(1,118)				0001
Purchased Call/AIG/AIG000CSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2026	01/31/2025	Exercise		124,488	1901.16	136,438		5,373	2,186			5,373		(3,400)				0001
Purchased Call/AIG/AIG000CSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	08/18/2025	Exercise		25,949	1899.61	71,287		876	137			876		(837)				0001
Purchased Call/AIG/AIG000CSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2026	01/15/2025	Exercise		60,948	1909.4	70,783		2,669	827			2,669		(2,018)				0001
Purchased Call/AIG/AIG000CST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/05/2026	07/28/2025	Exercise		47,579	1909.28	61,737		2,324	1,002			2,324		(1,406)				0001
Purchased Call/AIG/AIG000CSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2026	05/30/2025	Exercise		138,748	1908.76	131,742		3,952	(68)			3,952		(4,207)				0001
Purchased Call/AIG/AIG000CSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2026	01/17/2025	Exercise		163,569	1913.98	64,990		8,174	3,027			8,174		(5,244)				0001
Purchased Call/AIG/AIG000DS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	08/26/2025	Exercise		24,055	1936.79	34,166		683	(9)			683		(762)				0001
Purchased Call/AIG/AIG000DS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2026	01/15/2025	Exercise		160,588	1939	142,568		4,180	(570)			4,180		(5,053)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000DS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	01/15/2025	Exercise		81,872	1944.7	100,507		2,273	.21			2,273		(2,519)				0001
Purchased Call/AIG/AIG000DSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	05/13/2025	Exercise		66,392	1937.89	78,242		1,774	(108)			1,774		(2,083)				0001
Purchased Call/AIG/AIG000DSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2026	01/31/2025	Exercise		136,936	1931.94	140,113		3,629	(397)			3,629		(4,234)				0001
Purchased Call/AIG/AIG000DSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	03/05/2025	Exercise		302,643	1929.75	123,043		7,546	(1,473)			7,546		(9,311)				0001
Purchased Call/CGM/CGM040ESV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2023	05/01/2025	01/22/2025	Exercise		4,470,461	324.09	101,734		289	(17,192)			289		(17,481)				0001
Purchased Call/CGM/CGM040ESW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2023	05/02/2025	04/07/2025	Exercise		6,665,355	323.86	153,970		.27	(26,575)			27		(26,602)				0001
Purchased Call/CGM/CGM040ESX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/04/2023	05/02/2025	01/17/2025	Exercise		2,527,386	323.75	61,478		268	(9,999)			268		(10,266)				0001
Purchased Call/CGM/CGM040ESY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2023	05/02/2025	05/06/2025	Expire		2,643,541	323.83	62,048			(10,675)					(10,675)				0001
Purchased Call/CGM/CGM040ESZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/08/2023	05/05/2025	03/31/2025	Exercise		2,954,513	324.24	69,492		151	(11,803)			151		(11,954)				0001
Purchased Call/CGM/CGM040FS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/11/2023	05/09/2025	05/13/2025	Expire		1,684,603	324.27	40,997			(7,390)					(7,390)				0001
Purchased Call/CGM/CGM040FS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2023	05/19/2025	01/22/2025	Exercise		2,156,707	324.55	51,500		432	(9,357)			432		(9,789)				0001
Purchased Call/CGM/CGM040FSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2023	05/23/2025	04/02/2025	Exercise		4,389,324	323.33	111,580		154	(21,901)			154		(22,055)				0001
Purchased Call/CGM/CGM040FSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2023	06/05/2025	03/31/2025	Exercise		3,232,386	325.21	73,922		167	(16,211)			167		(16,377)				0001
Purchased Call/CGM/CGM040FSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/08/2023	06/06/2025	01/09/2025	Exercise		3,014,020	324.4	74,976		275	(15,859)			275		(16,134)				0001
Purchased Call/CGM/CGM040FSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	01/14/2025	Exercise		3,812,271	325.07	85,554		251	(19,591)			251		(19,842)				0001
Purchased Call/CGM/CGM040FSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2023	06/13/2025	01/27/2025	Exercise		1,523,705	326.66	36,943		267	(8,005)			267		(8,272)				0001
Purchased Call/SBC/SBC017LS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	02/25/2025	Exercise		1,048,173	233.91	35,743		20,542	7,187			20,542		(13,354)				0001
Purchased Call/CGM/CGM040FSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/23/2023	06/23/2025	06/25/2025	Expire		2,043,234	326	49,074			(11,694)					(11,694)				0001
Purchased Call/CGM/CGM040GS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2023	06/27/2025	02/18/2025	Exercise		4,863,442	326.57	123,775		1,177	(28,988)			1,177		(30,165)				0001
Purchased Call/CGM/CGM040GS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/30/2023	06/27/2025	07/01/2025	Expire		3,003,022	326.79	76,561			(18,776)					(18,776)				0001
Purchased Call/CGM/CGM040GSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2023	07/11/2025	02/19/2025	Exercise		2,449,481	324.13	65,260		625	(16,520)			625		(17,145)				0001
Purchased Call/CGM/CGM040GSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/24/2023	07/21/2025	02/26/2025	Exercise		3,954,833	327.49	92,090		315	(26,247)			315		(26,561)				0001
Purchased Call/CGM/CGM040GSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2023	07/25/2025	07/29/2025	Expire		1,982,390	327.9	41,572			(12,991)					(12,991)				0001
Purchased Call/CGM/CGM040GSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2023	07/29/2025	07/31/2025	Expire		455,343	328.38	10,837			(3,111)					(3,111)				0001
Purchased Call/CGM/CGM040GSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	01/22/2025	Exercise		3,906,250	325.38	89,275		670	(26,067)			670		(26,737)				0001
Purchased Call/CGM/CGM040GSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	01/22/2025	Exercise		2,261,869	327.37	47,619		261	(13,609)			261		(13,870)				0001
Purchased Call/SBC/SBC017KSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2023	09/04/2025	06/23/2025	Exercise		646,745	238.05	20,594		5,384	(1,585)			5,384		(6,969)				0001
Purchased Call/AIG/AIG000DSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	03/31/2025	Exercise		43,276	1933.7	69,448		1,722	484			1,722		(1,407)				0001
Purchased Call/AIG/AIG000DSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2026	02/06/2025	Exercise		248,010	1925.84	160,865		8,461	957			8,461		(7,840)				0001
Purchased Call/AIG/AIG000DSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2026	10/08/2025	Exercise		49,394	1935.51	53,840		2,906	1,404			2,906		(1,679)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000DSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	07/28/2025	Exercise		30,694	1945.1	64,754		629	(294)			629		(1,096)				0001
Purchased Call/AIG/AIG000DSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2026	07/07/2025	Exercise		132,865	1953.03	112,285		3,252	(532)			3,252		(3,939)				0001
Purchased Call/AIG/AIG000ES4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	01/16/2025	Exercise		112,710	1977.37	70,198		1,997	(1,355)			1,997		(3,443)				0001
Purchased Call/AIG/AIG000ES6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2026	01/31/2025	Exercise		462,703	1979.9	184,336		9,699	(4,928)			9,699		(14,857)				0001
Purchased Call/AIG/AIG000ESG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2026	02/04/2025	Exercise		1,322,027	1967.36	199,644		19,801	(7,334)			19,801		(27,332)				0001
Purchased Call/AIG/AIG000ESI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2026	08/18/2025	Exercise		22,152	1965.55	46,578		440	(142)			440		(666)				0001
Purchased Call/AIG/AIG000ESN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	02/07/2025	Exercise		134,725	1942.68	87,300		4,321	10			4,321		(4,517)				0001
Purchased Call/AIG/AIG000ESR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/29/2026	02/06/2025	Exercise		191,347	1952.12	144,157		6,455	663			6,455		(5,980)				0001
Purchased Call/AIG/AIG000ESU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2026	11/03/2025	Exercise		17,474	1952.35	43,435		922	359			922		(645)				0001
Purchased Call/AIG/AIG000FS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2026	01/06/2025	Exercise		276,695	1931.42	104,522		7,847	(941)			7,847		(8,917)				0001
Purchased Call/CGM/CGM040ES5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2023	03/27/2025	02/11/2025	Exercise		6,847,214	322.85	163,378		24,581	5,445			24,581		(19,137)				0001
Purchased Call/CGM/CGM040ES8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/30/2023	03/28/2025	04/01/2025	Exercise		2,070,636	323	49,508		1,256	(4,740)			1,256		(5,996)				0001
Purchased Call/CGM/CGM040ES9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/31/2023	03/28/2025	04/01/2025	Exercise		634,209	323.13	15,623		129	(1,727)			129		(1,856)				0001
Purchased Call/CGM/CGM040ESE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2023	04/07/2025	03/31/2025	Exercise		1,677,421	324.02	39,500		80	(5,143)			80		(5,223)				0001
Purchased Call/CGM/CGM040ESF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2023	04/04/2025	04/08/2025	Expire		1,708,832	324.02	39,220			(5,064)					(5,064)				0001
Purchased Call/CGM/CGM040ESR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2023	04/25/2025	04/07/2025	Exercise		2,480,681	323.11	58,919		23	(9,240)			23		(9,262)				0001
Purchased Call/CGM/CGM040ESU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2023	04/28/2025	01/22/2025	Exercise		10,037,124	324.43	236,516		901	(37,229)			901		(38,130)				0001
Purchased Call/CGM/CGM040HS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2023	08/08/2025	08/12/2025	Expire		1,111,137	325.28	25,489			(7,705)					(7,705)				0001
Purchased Call/CGM/CGM040HSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2025	04/28/2025	Exercise		1,212,428	321.18	28,856		791	(8,353)			791		(9,144)				0001
Purchased Call/CGM/CGM040HSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2023	08/19/2025	02/11/2025	Exercise		918,097	321.18	22,202		1,052	(5,975)			1,052		(7,027)				0001
Purchased Call/CGM/CGM040HSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	03/28/2025	Exercise		4,182,865	321.53	107,731		901	(33,582)			901		(34,482)				0001
Purchased Call/CGM/CGM040HSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2025	04/14/2025	Exercise		1,570,365	322.08	37,218		591	(11,559)			591		(12,151)				0001
Purchased Call/CGM/CGM040HSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2023	08/29/2025	04/03/2025	Exercise		8,061,119	324.51	191,455		499	(62,685)			499		(63,184)				0001
Purchased Call/CGM/CGM040FS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2023	05/15/2025	01/06/2025	Exercise		4,951,686	324.14	115,701		415	(20,916)			415		(21,331)				0001
Purchased Call/CGM/CGM040FSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/02/2023	05/30/2025	06/03/2025	Expire		3,671,225	324.92	91,859			(18,905)					(18,905)				0001
Purchased Call/CGM/CGM040FSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/15/2023	06/13/2025	02/27/2025	Exercise		2,537,587	326.95	57,534		722	(12,821)			722		(13,543)				0001
Purchased Call/CGM/CGM040FSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2023	06/13/2025	03/10/2025	Exercise		1,987,291	327.61	48,044		215	(10,616)			215		(10,831)				0001
Purchased Call/CGM/CGM040FSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/23/2023	06/20/2025	01/08/2025	Exercise		2,865,841	325.92	68,610		673	(15,444)			673		(16,116)				0001
Purchased Call/CGM/CGM040GS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/30/2023	07/01/2025	07/03/2025	Expire		158,164	328.21	3,764			(937)					(937)				0001
Purchased Call/CGM/CGM040GSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/07/2023	07/09/2025	05/02/2025	Exercise		186,519	322.92	4,439		29	(1,122)			29		(1,151)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040GSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/07/2023	07/07/2025	03/12/2025	Exercise		4,940,971	322.92	120,208		410	(30,554)			410		(30,964)				0001
Purchased Call/CGM/CGM040GSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/13/2023	07/11/2025	07/15/2025	Expire		4,345,416	327.46	101,484			(26,781)					(26,781)				0001
Purchased Call/CGM/CGM040GSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/01/2023	07/31/2025	01/14/2025	Exercise		4,324,645	328.61	94,967		246	(27,281)			246		(27,527)				0001
Purchased Call/CGM/CGM040HS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2023	08/11/2025	04/07/2025	Exercise		3,016,007	324.15	68,322		156	(20,760)			156		(20,917)				0001
Purchased Call/CGM/CGM040HS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2023	08/13/2025	08/15/2025	Expire		500,251	324.15	11,906			(3,658)					(3,658)				0001
Purchased Call/SBC/SBC017LSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	08/22/2025	Exercise		1,273,504	233.19	43,426		21,339	4,637			21,339		(16,702)				0001
Purchased Call/AIG/AIG000FS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2026	08/18/2025	Exercise		22,713	1936.3	31,282		605	(82)			605		(735)				0001
Purchased Call/AIG/AIG000FSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/12/2026	01/31/2025	Exercise		123,206	1943.93	159,819		4,354	290			4,354		(4,284)				0001
Purchased Call/AIG/AIG000FSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	07/07/2025	Exercise		28,304	1954.67	64,203		560	(327)			560		(1,051)				0001
Purchased Call/AIG/AIG000FSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2026	11/07/2025	Exercise		337,861	1959.07	8,998		5,086	1,103			5,086		(3,973)				0001
Purchased Call/AIG/AIG000FSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2026	03/05/2025	Exercise		131,773	1964.12	112,742		4,876	720			4,876		(4,323)				0001
Purchased Call/AIG/AIG000FSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2026	09/23/2025	Exercise		560,853	1969.08	80,297		2,944	405			2,944		(2,687)				0001
Purchased Call/AIG/AIG000FSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	05/02/2025	Exercise		251,847	1958.07	63,186		3,894	84			3,894		(3,939)				0001
Purchased Call/AIG/AIG000GS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	11/03/2025	Exercise		165,343	1972.83	41,483		806	249			806		(617)				0001
Purchased Call/AIG/AIG000GS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	08/24/2026	07/23/2025	Expire		220,779	1972.83	5,574								(1)				0001
Purchased Call/AIG/AIG000GS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2026	06/09/2025	Exercise		43,875	1970.13	91,653		1,314	(87)			1,314		(1,529)				0001
Purchased Call/AIG/AIG000GS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2026	03/05/2025	Exercise		69,028	1966.6	81,561		2,452	236			2,452		(2,456)				0001
Purchased Call/AIG/AIG000GSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	12/05/2025	Exercise		34,618	1966.95	19,906		1,562	442			1,562		(1,155)				0001
Purchased Call/AIG/AIG000GSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2026	02/06/2025	Exercise		22,893	1954.97	150,179		788	17			788		(995)				0001
Purchased Call/AIG/AIG000GSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	12/02/2025	Exercise		72,038	1960.75	38,772		3,666	1,259			3,666		(2,507)				0001
Purchased Call/AIG/AIG000GSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	02/18/2025	Exercise		70,563	1964.44	65,250		2,728	420			2,728		(2,474)				0001
Purchased Call/AIG/AIG000GSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	07/07/2025	Exercise		27,310	1954.89	69,680		558	(337)			558		(991)				0001
Purchased Call/AIG/AIG000GSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/09/2026	02/07/2025	Exercise		110,557	1961.62	119,939		2,874	(822)			2,874		(3,860)				0001
Purchased Call/AIG/AIG000GSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2026	04/02/2025	Exercise		91,618	1963.95	39,336		2,584	(545)			2,584		(3,183)				0001
Purchased Call/AIG/AIG000GSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2026	01/06/2025	Exercise		464,749	1969.61	98,417		8,576	(1,281)			8,576		(10,078)				0001
Purchased Call/AIG/AIG000HS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	01/08/2025	Exercise		172,054	1977.41	77,553		3,151	(2,867)			3,151		(6,195)				0001
Purchased Call/AIG/AIG000HS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	02/18/2025	Exercise		213,002	1986.4	65,607		4,864	(2,208)			4,864		(7,154)				0001
Purchased Call/AIG/AIG000HS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2026	02/21/2025	Exercise		129,895	1990.43	110,741		4,152	(132)			4,152		(4,433)				0001
Purchased Call/AIG/AIG000HS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2026	05/13/2025	Exercise		68,842	1983.91	67,982		2,082	(217)			2,082		(2,475)				0001
Purchased Call/AIG/AIG000HSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	11/07/2025	Exercise		16,284	2000.54	17,379		585	36			585		(582)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000HSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	07/07/2025	Exercise		83,149	2000.7	104,659		2,153	(663)			2,153		(3,053)				0001
Purchased Call/AIG/AIG000HSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	10/08/2025	Exercise		47,507	2009.62	49,864		1,631	20			1,631		(1,724)				0001
Purchased Call/AIG/AIG000HSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2026	09/26/2025	Exercise		40,675	2005.65	38,204		1,311	(75)			1,311		(1,450)				0001
Purchased Call/AIG/AIG000HSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	09/23/2025	Exercise		66,808	2005.65	52,793		2,459	210			2,459		(2,319)				0001
Purchased Call/AIG/AIG000HSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/28/2026	12/23/2025	Exercise		37,546	2005.65	19,315		1,144	(199)			1,144		(1,367)				0001
Purchased Call/AIG/AIG000HSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2026	01/24/2025	Exercise		344,099	2004.4	77,003		8,806	(3,564)			8,806		(12,540)				0001
Purchased Call/AIG/AIG000HSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2026	01/16/2025	Exercise		104,269	2004.4	37,759		1,823	(1,892)			1,823		(3,772)				0001
Purchased Call/AIG/AIG000IS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	01/15/2025	Exercise		45,273	1996.15	18,625		839	(800)			839		(1,672)				0001
Purchased Call/CGM/CGM040HSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2023	08/21/2025	04/03/2025	Exercise		5,950,595	321.09	145,978		368	(46,178)			368		(46,546)				0001
Purchased Call/CGM/CGM040HSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2023	08/26/2025	08/28/2025	Expire		559,950	322.08	13,271			(4,320)					(4,320)				0001
Purchased Call/CGM/CGM040HSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2023	09/05/2025	03/26/2025	Exercise		5,187,497	324.17	116,885		706	(38,954)			706		(39,659)				0001
Purchased Call/CGM/CGM040HSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/07/2023	09/05/2025	01/17/2025	Exercise		1,892,044	323.3	44,384		460	(14,672)			460		(15,132)				0001
Purchased Call/CGM/CGM040IS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2023	09/09/2025	03/31/2025	Exercise		1,944,024	323.3	46,073		522	(15,363)			522		(15,885)				0001
Purchased Call/CGM/CGM040HST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2023	09/02/2025	07/15/2025	Exercise		1,728,206	324.52	41,131		31	(13,774)			31		(13,805)				0001
Purchased Call/CGM/CGM040IS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2025	03/14/2025	Exercise		2,330,027	323.3	55,455		362	(18,808)			362		(19,170)				0001
Purchased Call/CGM/CGM040IS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	01/15/2025	Exercise		6,560,781	323.02	163,657		2,191	(55,114)			2,191		(57,305)				0001
Purchased Call/CGM/CGM040IS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/14/2023	09/12/2025	03/26/2025	Exercise		3,557,610	324.44	80,145		473	(27,636)			473		(28,110)				0001
Purchased Call/CGM/CGM040IS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/16/2025	03/28/2025	Exercise		876,907	323.35	20,783		3,888	(3,478)			3,888		(7,365)				0001
Purchased Call/CGM/CGM040ISB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2023	09/19/2025	01/27/2025	Exercise		2,429,336	322.25	54,536		10,723	(8,850)			10,723		(19,573)				0001
Purchased Call/CGM/CGM040ISM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	09/30/2025	01/22/2025	Exercise		1,370,322	317.89	32,477		36,200	24,066			36,200		(12,134)				0001
Purchased Call/CGM/CGM040ISN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	09/29/2025	02/11/2025	Exercise		5,174,735	317.89	117,393		144,186	100,379			144,186		(43,807)				0001
Purchased Call/CGM/CGM040ISP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2023	10/03/2025	01/17/2025	Exercise		4,534,587	315.42	109,415		189,320	147,859			189,320		(41,461)				0001
Purchased Call/CGM/CGM040IST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/06/2025	02/12/2025	Exercise		3,026,158	316.84	73,266		120,795	92,738			120,795		(28,057)				0001
Purchased Call/CGM/CGM040ISW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2023	10/09/2025	04/08/2025	Exercise		4,755,362	317.27	120,818		188,562	141,877			188,562		(46,684)				0001
Purchased Call/CGM/CGM040JS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2023	10/17/2025	01/17/2025	Exercise		945,930	318.12	21,232		34,078	25,640			34,078		(8,438)				0001
Purchased Call/CGM/CGM040ISG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2025	04/03/2025	Exercise		2,506,761	319.57	59,410		39,642	18,016			39,642		(21,626)				0001
Purchased Call/AIG/AIG000ISB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2026	04/08/2025	Exercise		41,091	1985.05	116,259		1,293	(238)			1,293		(1,695)				0001
Purchased Call/AIG/AIG000IS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2026	09/26/2025	Exercise		55,519	1989.93	63,791		1,936	(75)			1,936		(2,119)				0001
Purchased Call/AIG/AIG000ISC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	10/17/2025	Exercise		50,544	1989.94	79,504		2,202	269			2,202		(2,192)				0001
Purchased Call/AIG/AIG000ISG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	01/27/2025	Exercise		43,756	1990.7	50,799		1,283	(383)			1,283		(1,836)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000ISH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	04/02/2025	Exercise		38,920	1997.94	16,558		1,284	(143)			1,284		(1,452)				0001
Purchased Call/AIG/AIG000ISI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/09/2026	03/26/2025	Exercise		302,168	1997.94	50,285		7,330	(500)			7,330		(7,882)				0001
Purchased Call/AIG/AIG000ISL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2026	07/28/2025	Exercise		23,048	2000.68	73,385		338	(468)			338		(912)				0001
Purchased Call/AIG/AIG000ISO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/15/2026	07/16/2025	Exercise		39,480	1992.95	61,551		952	(560)			952		(1,606)				0001
Purchased Call/AIG/AIG000ISP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2026	08/18/2025	Exercise		56,893	2000.47	78,375		1,317	(770)			1,317		(2,292)				0001
Purchased Call/AIG/AIG000ISR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	10/24/2025	Exercise		30,535	1995.74	95,371		1,349	224			1,349		(1,386)				0001
Purchased Call/AIG/AIG000ISV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/16/2026	11/07/2025	Exercise		77,367	2003.82	54,967		2,801	(53)			2,801		(2,942)				0001
Purchased Call/AIG/AIG000ISY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2026	01/10/2025	Exercise		254,031	1987.72	61,294		4,628	(1,839)			4,628		(6,539)				0001
Purchased Call/AIG/AIG000JS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2026	02/07/2025	Exercise		44,605	1987.76	53,737		1,500	(50)			1,500		(1,647)				0001
Purchased Call/AIG/AIG000JS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2026	07/30/2025	Exercise		203,891	1977.6	79,309		4,550	(638)			4,550		(5,344)				0001
Purchased Call/AIG/AIG000JS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	05/13/2025	Exercise		89,811	1983.45	68,878		3,031	(305)			3,031		(3,512)				0001
Purchased Call/AIG/AIG000JSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2026	01/29/2025	Exercise		736,744	1980.76	117,583		16,795	(7,016)			16,795		(23,957)				0001
Purchased Call/AIG/AIG000JSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	01/27/2025	Exercise		43,692	1960.17	69,662		1,775	138			1,775		(1,820)				0001
Purchased Call/AIG/AIG000JSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/30/2026	02/28/2025	Exercise		124,361	1963.62	99,218		5,693	1,030			5,693		(4,832)				0001
Purchased Call/AIG/AIG000JSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	04/08/2025	Exercise		43,516	1963.62	18,302		1,461	(175)			1,461		(1,682)				0001
Purchased Call/AIG/AIG000JSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2026	06/09/2025	Exercise		86,975	1958.45	105,651		2,913	(598)			2,913		(3,651)				0001
Purchased Call/AIG/AIG000JSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	01/31/2025	Exercise		63,356	1985.46	59,803		1,746	(655)			1,746		(2,598)				0001
Purchased Call/SBC/SBC0170S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2024	12/31/2025	05/14/2025	Exercise		313,340	240.48	10,085		420	(4,657)			420		(5,077)				0001
Purchased Call/SBC/SBC0170S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/09/2024	01/09/2026	06/13/2025	Exercise		54,183	239.75	55,201		748	(212)			748		(1,047)				0001
Purchased Call/SBC/SBC017NS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	07/07/2025	Exercise		1,157,389	237.68	39,930		882	(17,492)			882		(18,374)				0001
Purchased Call/CGM/CGM040JSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2023	10/24/2025	02/12/2025	Exercise		5,365,628	315.64	125,015		252,100	201,123			252,100		(50,977)				0001
Purchased Call/CGM/CGM040JSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/28/2025	01/31/2025	Exercise		1,373,260	315.14	32,546		73,213	59,801			73,213		(13,412)				0001
Purchased Call/CGM/CGM040JSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/05/2025	04/03/2025	Exercise		1,244,373	317.54	29,588		51,646	39,131			51,646		(12,515)				0001
Purchased Call/CGM/CGM040JSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/09/2023	11/07/2025	02/19/2025	Exercise		5,055,981	317.59	118,413	1,105	183,007	131,213			183,007		(51,794)				0001
Purchased Call/CGM/CGM040JSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2023	11/11/2025	02/19/2025	Exercise		848,643	317.72	20,113		35,386	26,711			35,386		(8,675)				0001
Purchased Call/SBC/SBC017NSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	05/14/2025	Exercise		1,335,066	240.48	46,087		583	(22,451)			583		(23,034)				0001
Purchased Call/AIG/AIG000JSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	01/10/2025	Exercise		115,834	1993.35	21,021		2,962	(1,435)			2,962		(4,447)				0001
Purchased Call/AIG/AIG000KS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	11/24/2025	Exercise		37,834	1985.01	66,665		1,347	39			1,347		(1,398)				0001
Purchased Call/AIG/AIG000KS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	01/02/2026	Exercise		19,070	1970.02	95,752		867	144			867		(863)				0001
Purchased Call/AIG/AIG000KS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	04/02/2025	Exercise		38,383	1967.35	101,935		1,582	124			1,582		(1,684)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000KS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	01/14/2025	Exercise		215,106	1962.47	91,012		7,549	(654)			7,549		(8,424)				0001
Purchased Call/AIG/AIG000KSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	01/07/2025	Exercise		214,677	1953.56	62,294		5,086	(109)			5,086		(5,293)				0001
Purchased Call/AIG/AIG000KSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2026	01/06/2025	Exercise		76,925	1959.86	115,644		3,111	29			3,111		(3,240)				0001
Purchased Call/AIG/AIG000KSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2026	08/18/2025	Exercise		24,692	1967.48	33,739		579	(353)			579		(980)				0001
Purchased Call/AIG/AIG000KSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2026	01/27/2025	Exercise		167,958	1964.65	103,555		6,035	(410)			6,035		(6,600)				0001
Purchased Call/AIG/AIG000KSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	03/24/2025	Exercise		178,647	1970.95	77,821		4,476	(2,399)			4,476		(6,999)				0001
Purchased Call/AIG/AIG000KSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	11/07/2025	Exercise		58,643	1983.2	94,730		2,471	221			2,471		(2,476)				0001
Purchased Call/AIG/AIG000KSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/27/2026	01/24/2025	Exercise		112,488	1983.22	158,343		2,988	(1,401)			2,988		(4,841)				0001
Purchased Call/AIG/AIG000LS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2026	08/19/2025	Exercise		165,837	1997.31	143,348		5,076	(1,479)			5,076		(6,743)				0001
Purchased Call/AIG/AIG000LS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/03/2026	07/07/2025	Exercise		79,236	1999.4	64,892		2,163	(1,036)			2,163		(3,309)				0001
Purchased Call/AIG/AIG000LS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	02/18/2025	Exercise		354,729	2004.23	114,169		10,905	(3,017)			10,905		(14,134)				0001
Purchased Call/CGM/CGM040ISR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2023	10/03/2025	01/27/2025	Exercise		4,736,278	315.97	115,128		185,131	141,362			185,131		(43,769)				0001
Purchased Call/CGM/CGM040JSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2023	11/14/2025	03/31/2025	Exercise		1,557,916	318.75	37,289		56,708	40,462			56,708		(16,246)				0001
Purchased Call/CGM/CGM040JSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	04/28/2025	Exercise		2,251,950	318.97	53,954		80,246	56,581			80,246		(23,665)				0001
Purchased Call/CGM/CGM040JSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/18/2025	04/02/2025	Exercise		1,278,751	319.11	30,434		39,753	26,334			39,753		(13,420)				0001
Purchased Call/AIG/AIG000LSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2026	02/07/2025	Exercise		165,433	2006.47	116,469		3,257	(3,301)			3,257		(6,749)				0001
Purchased Call/AIG/AIG000LSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	02/28/2025	Exercise		87,458	1992.22	79,283		2,422	(1,059)			2,422		(3,678)				0001
Purchased Call/AIG/AIG000LSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	08/18/2025	Exercise		25,944	1984.98	44,065		543	(491)			543		(1,152)				0001
Purchased Call/AIG/AIG000LSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	09/26/2025	Exercise		21,874	1984.98	43,466		826	(46)			826		(986)				0001
Purchased Call/AIG/AIG000LSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	05/20/2025	Exercise		146,307	1920.8	74,434		7,234	1,367			7,234		(6,053)				0001
Purchased Call/AIG/AIG000MS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	12/12/2025	Exercise		100,499	1931.18	25,333		1,068	349			1,068		(778)				0001
Purchased Call/AIG/AIG000MS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2026	02/06/2025	Exercise		197,151	1932.28	152,996		7,178	(1,033)			7,178		(8,532)				0001
Purchased Call/AIG/AIG000MSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2024	12/24/2026	03/05/2025	Exercise		833,651	1939.85	205,839		5,731	723			5,731		(5,427)				0001
Purchased Call/AIG/AIG000MSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	01/17/2025	Exercise		414,768	1931.67	111,068		11,765	771			11,765		(11,124)				0001
Purchased Call/AIG/AIG000MSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	01/07/2025	Exercise		4,009,391	1927.53	116,806	11,937	15,115	3,179			15,115		(11,782)				0001
Purchased Call/AIG/AIG000MSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/04/2027	01/07/2025	Exercise		1,479,181	1931.84	51,808	2,926	3,199	272			3,199		(2,857)				0001
Purchased Call/AIG/AIG000MSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2027	01/09/2025	Exercise		2,381,100	1930.83	50,819	17,925	16,794	(1,131)			16,794		(17,924)				0001
Purchased Call/AIG/AIG000MSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2027	01/10/2025	Exercise		5,259,961	1920.4	174,929	11,919	12,178	259			12,178		(11,812)				0001
Purchased Call/AIG/AIG000NS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	01/14/2025	Exercise		3,148,194	1906.19	120,315	2,657	3,321	664			3,321		(2,613)				0001
Purchased Call/AIG/AIG000NS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2027	01/16/2025	Exercise		2,948,598	1901.07	112,315	1,912	2,571	659			2,571		(1,906)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000NS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/14/2027	01/17/2025	Exercise		1,777,875	1902.02	53,446	13,752	14,846	1,094			14,846		(13,742)				0001
Purchased Call/AIG/AIG000NS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	01/21/2025	Exercise		2,007,907	1927.64	73,089	3,336	4,331	996			4,331		(3,176)				0001
Purchased Call/AIG/AIG000NS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	01/21/2025	Exercise		2,251,966	1929.47	79,027	4,697	5,206	509			5,206		(4,528)				0001
Purchased Call/AIG/AIG000NSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/15/2027	01/22/2025	Exercise		2,777,800	1932.67	95,000	7,367	8,221	854			8,221		(7,217)				0001
Purchased Call/AIG/AIG000NSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	01/22/2025	Exercise		649,133	1932.67	8,621	8,348	11,822	3,474			11,822		(8,328)				0001
Purchased Call/AIG/AIG000NSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2027	01/24/2025	Exercise		2,257,983	1939.18	80,610	3,547	5,100	1,553			5,100		(3,482)				0001
Purchased Call/AIG/AIG000NSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	01/27/2025	Exercise		1,629,188	1937.48	52,393	6,011	7,501	1,490			7,501		(5,939)				0001
Purchased Call/AIG/AIG000NSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/22/2027	01/28/2025	Exercise		2,690,745	1940.88	98,827	3,851	3,470	(381)			3,470		(3,798)				0001
Purchased Call/AIG/AIG000NSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	01/28/2025	Exercise		728,001	1940.88	22,533	2,966	3,219	254			3,219		(2,931)				0001
Purchased Call/AIG/AIG000NSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	01/28/2025	Exercise		1,147,912	1940.88	38,137	3,373	3,353	(20)			3,353		(3,314)				0001
Purchased Call/AIG/AIG000NSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/28/2027	01/30/2025	Exercise		3,179,434	1944.9	79,840	22,362	24,517	2,155			24,517		(22,294)				0001
Purchased Call/AIG/AIG000NSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2027	01/31/2025	Exercise		3,560,689	1942.4	122,939	9,308	10,427	1,119			10,427		(9,208)				0001
Purchased Call/AIG/AIG000NSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/29/2027	02/03/2025	Exercise		2,212,229	1950.21	74,588	5,364	7,842	2,477			7,842		(5,252)				0001
Purchased Call/AIG/AIG000QS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/03/2027	02/06/2025	Exercise		2,784,341	1944.63	103,017	4,863	4,211	(652)			4,211		(4,849)				0001
Purchased Call/AIG/AIG000QS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2027	02/07/2025	Exercise		1,139,946	1950.46	45,274	881	479	(402)			479		(875)				0001
Purchased Call/CGM/CGM040KSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	12/03/2025	03/12/2025	Exercise		2,956,234	320.84	70,950		93,338	60,637			93,338		(32,701)				0001
Purchased Call/CGM/CGM040KSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2023	12/05/2025	01/27/2025	Exercise		4,292,080	321.03	101,904		124,976	75,005			124,976		(49,971)				0001
Purchased Call/CGM/CGM040KSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	04/14/2025	Exercise		5,108,943	321	122,443		152,530	94,004			152,530		(58,526)				0001
Purchased Call/CGM/CGM040KSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2023	12/11/2025	01/22/2025	Exercise		3,016,637	321.22	72,460		95,266	60,173			95,266		(35,093)				0001
Purchased Call/CGM/CGM040KSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/16/2025	04/10/2025	Exercise		1,516,906	322.47	36,406		28,321	10,868			28,321		(17,453)				0001
Purchased Call/CGM/CGM040KSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/21/2023	12/19/2025	01/27/2025	Exercise		4,647,868	322.75	113,523		104,679	49,294			104,679		(55,386)				0001
Purchased Call/CGM/CGM040JSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2025	02/12/2025	Exercise		1,793,006	319.11	42,674		54,838	35,989			54,838		(18,849)				0001
Purchased Call/AIG/AIG000QS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2027	02/10/2025	Exercise		1,832,461	1957.78	61,009	4,225	5,627	1,402			5,627		(4,133)				0001
Purchased Call/AIG/AIG000QSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/05/2027	02/11/2025	Exercise		3,581,490	1949.36	129,405	7,021	7,141	120			7,141		(6,943)				0001
Purchased Call/AIG/AIG000QSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/10/2027	02/13/2025	Exercise		3,251,732	1957	117,278	3,185	2,628	(557)			2,628		(3,167)				0001
Purchased Call/AIG/AIG000QSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/12/2027	02/14/2025	Exercise		3,027,636	1944.89	114,175	3,899	4,927	1,028			4,927		(3,782)				0001
Purchased Call/AIG/AIG000QSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2027	02/18/2025	Expire		1,499,306	1955.93	58,280								135				0001
Purchased Call/AIG/AIG000QSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	02/19/2025	Exercise		3,271,005	1954.59	123,418	3,067	2,122	(945)			2,122		(2,926)				0001
Purchased Call/AIG/AIG000QSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/18/2027	02/21/2025	Expire		1,679,473	1960.65	65,722								25				0001
Purchased Call/AIG/AIG000QSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/19/2027	02/21/2025	Exercise		2,692,057	1961.98	87,912	7,811	7,196	(615)			7,196		(7,720)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000QSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	02/24/2025	Exercise		2,337,441	1962.21	74,109	6,927	6,567	(360)			6,567		(6,800)				0001
Purchased Call/AIG/AIG000PS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	02/25/2025	Exercise		2,016,759	1951.68	72,332	3,381	2,659	(723)			2,659		(3,325)				0001
Purchased Call/AIG/AIG000PS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/24/2027	02/27/2025	Exercise		4,188,493	1953.26	150,911	4,929	4,789	(141)			4,789		(4,876)				0001
Purchased Call/AIG/AIG000PS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2027	02/28/2025	Exercise		1,340,861	1951.11	41,642	5,229	4,896	(332)			4,896		(5,220)				0001
Purchased Call/AIG/AIG000PS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2027	02/28/2025	Exercise		3,460,003	1949.89	128,543	1,617	1,785	168			1,785		(1,499)				0001
Purchased Call/AIG/AIG000PSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	03/03/2025	Exercise		2,408,495	1939.42	92,866	1,799	2,608	810			2,608		(1,661)				0001
Purchased Call/AIG/AIG000PSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	03/04/2025	Exercise		1,592,512	1947.77	58,841	1,872	1,408	(464)			1,408		(1,765)				0001
Purchased Call/AIG/AIG000PSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	03/04/2025	Exercise		2,490,009	1947.77	93,044	738	1,208	471			1,208		(653)				0001
Purchased Call/AIG/AIG000PSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/03/2027	03/06/2025	Exercise		2,413,251	1938.79	79,252	8,273	10,548	2,275			10,548		(8,254)				0001
Purchased Call/AIG/AIG000PSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/12/2027	03/14/2025	Exercise		3,009,250	1923.81	111,278	3,980	4,256	276			4,256		(3,864)				0001
Purchased Call/AIG/AIG000PSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	03/17/2025	Exercise		2,511,390	1918.91	97,975	2,471	3,711	1,240			3,711		(2,296)				0001
Purchased Call/AIG/AIG000PSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/12/2027	03/18/2025	Exercise		2,346,197	1929.67	74,738	9,242	6,691	(2,551)			6,691		(9,210)				0001
Purchased Call/AIG/AIG000QS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/17/2027	03/20/2025	Exercise		3,531,354	1933.59	133,931	1,639	2,269	630			2,269		(1,597)				0001
Purchased Call/AIG/AIG000QS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	03/25/2025	Exercise		1,039,745	1936.46	27,964	6,449	9,168	2,719			9,168		(6,394)				0001
Purchased Call/AIG/AIG000QSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2027	03/27/2025	Exercise		3,726,161	1941.71	138,748	3,168	4,321	1,153			4,321		(3,124)				0001
Purchased Call/AIG/AIG000QSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/25/2027	03/27/2025	Exercise		3,489,652	1942.51	121,120	6,103	4,719	(1,384)			4,719		(6,052)				0001
Purchased Call/AIG/AIG000QSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	03/28/2025	Exercise		1,514,398	1934.61	56,296	1,293	926	(367)			926		(1,223)				0001
Purchased Call/AIG/AIG000QSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	03/31/2025	Exercise		2,765,126	1931.98	88,187	9,552	8,674	(879)			8,674		(9,379)				0001
Purchased Call/AIG/AIG000QSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	03/31/2027	04/03/2025	Expire		3,949,191	1933.48	157,307								54				0001
Purchased Call/AIG/AIG000QSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	04/01/2027	04/03/2025	Exercise		5,191,918	1938.9	153,344	15,504	15,343	(161)			15,343		(15,378)				0001
Purchased Call/AIG/AIG000QST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	04/07/2025	Exercise		3,505,351	1920.23	108,154	3,305	4,910	1,606			4,910		(3,101)				0001
Purchased Call/AIG/AIG000QSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/07/2027	04/10/2025	Exercise		3,459,465	1862.2	105,634	9,356	12,141	2,785			12,141		(9,307)				0001
Purchased Call/AIG/AIG000RS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2027	04/10/2025	Exercise		2,379,129	1850.72	96,481	2,068	3,784	1,716			3,784		(2,028)				0001
Purchased Call/AIG/AIG000RS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/09/2027	04/15/2025	Exercise		3,359,157	1865.18	90,764	20,680	27,838	7,159			27,838		(20,629)				0001
Purchased Call/AIG/AIG000RSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/15/2027	04/17/2025	Expire		3,013,679	1872.6	118,269								54				0001
Purchased Call/AIG/AIG000RSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/16/2027	04/21/2025	Exercise		5,562,802	1878.2	198,594	7,011	8,943	1,932			8,943		(6,862)				0001
Purchased Call/AIG/AIG000RSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/21/2027	04/24/2025	Expire		3,071,182	1875.84	119,417								63				0001
Purchased Call/AIG/AIG000RSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2027	04/25/2025	Exercise		1,782,332	1876.18	68,808	789	933	143			933		(677)				0001
Purchased Call/AIG/AIG000RSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	04/28/2025	Expire		1,408,440	1881.56	54,635								123				0001
Purchased Call/AIG/AIG000RSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/28/2027	05/01/2025	Exercise		4,320,780	1886.54	157,922	5,595	7,600	2,005			7,600		(5,519)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000RSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/29/2027	05/01/2025	Exercise		3,641,963	1888.72	133,076	3,696	6,221	2,524			6,221		(3,633)				0001
Purchased Call/AIG/AIG000RSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2027	05/05/2025	Exercise		3,229,754	1881.65	101,767	10,258	10,350	92			10,350		(10,046)				0001
Purchased Call/AIG/AIG000SS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	04/30/2027	05/06/2025	Exercise		2,100,983	1876.58	79,921	961	1,966	1,004			1,966		(903)				0001
Purchased Call/AIG/AIG000SS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2027	05/08/2025	Exercise		3,429,273	1883.62	129,550	1,690	2,409	719			2,409		(1,628)				0001
Purchased Call/AIG/AIG000SSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2027	05/12/2025	Exercise		2,144,228	1876.23	80,006	776	1,896	1,120			1,896		(613)				0001
Purchased Call/AIG/AIG000SSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2027	05/13/2025	Expire		1,719,980	1876.25	62,488								51				0001
Purchased Call/AIG/AIG000SSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/13/2027	05/15/2025	Exercise		2,832,558	1865.95	98,652	3,537	4,754	1,217			4,754		(3,483)				0001
Purchased Call/AIG/AIG000SSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2027	05/16/2025	Expire		2,077,333	1857.95	82,778								158				0001
Purchased Call/AIG/AIG000SSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/14/2027	05/19/2025	Exercise		2,903,626	1865.41	109,668	769	1,992	1,223			1,992		(589)				0001
Purchased Call/AIG/AIG000SSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/19/2027	05/22/2025	Expire		2,608,928	1863.68	102,400								54				0001
Purchased Call/AIG/AIG000SSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/20/2027	05/22/2025	Exercise		2,787,628	1867.25	100,925	879	1,100	221			1,100		(797)				0001
Purchased Call/AIG/AIG000TS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/27/2027	05/30/2025	Exercise		2,710,022	1867.95	90,466	6,189	7,523	1,334			7,523		(6,121)				0001
Purchased Call/AIG/AIG000TS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	06/03/2025	Exercise		2,953,518	1873.3	102,640	5,208	8,194	2,986			8,194		(5,059)				0001
Purchased Call/AIG/AIG000TSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2027	06/06/2025	Exercise		2,466,767	1879.94	90,863	856	2,063	1,207			2,063		(679)				0001
Purchased Call/AIG/AIG000TSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/04/2027	06/09/2025	Exercise		2,287,319	1875.72	73,996	5,407	5,877	469			5,877		(5,233)				0001
Purchased Call/AIG/AIG000TSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/09/2027	06/12/2025	Exercise		2,662,378	1868.27	100,083	3,207	5,658	2,452			5,658		(3,146)				0001
Purchased Call/AIG/AIG000TSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2027	06/12/2025	Exercise		3,128,869	1874.32	111,422	5,135	6,185	1,050			6,185		(5,061)				0001
Purchased Call/AIG/AIG000TSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/11/2027	06/13/2025	Exercise		2,107,632	1876.86	73,226	5,156	9,192	4,036			9,192		(4,994)				0001
Purchased Call/AIG/AIG000TSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/11/2027	06/16/2025	Exercise		2,495,092	1884.19	91,024	773	1,743	971			1,743		(528)				0001
Purchased Call/AIG/AIG000TSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/16/2027	06/20/2025	Exercise		3,978,134	1872.83	138,914	8,934	11,656	2,722			11,656		(8,695)				0001
Purchased Call/AIG/AIG000TSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/17/2027	06/20/2025	Exercise		2,363,973	1875.75	87,463	2,052	3,289	1,238			3,289		(1,816)				0001
Purchased Call/AIG/AIG000US1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2027	06/23/2025	Exercise		2,142,132	1877.27	74,296	4,558	6,070	1,511			6,070		(4,359)				0001
Purchased Call/AIG/AIG000US8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2027	06/26/2025	Exercise		3,813,503	1892.93	140,999	2,090	2,049	(41)			2,049		(1,987)				0001
Purchased Call/AIG/AIG000USA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2027	06/27/2025	Exercise		2,144,048	1888.58	72,308	6,614	9,580	2,966			9,580		(6,446)				0001
Purchased Call/AIG/AIG000USC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/25/2027	06/30/2025	Exercise		4,318,688	1895.68	159,541	3,244	5,199	1,955			5,199		(2,810)				0001
Purchased Call/AIG/AIG000USE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/25/2027	07/01/2025	Exercise		2,475,206	1894.51	91,275	3,648	4,648	1,001			4,648		(3,520)				0001
Purchased Call/AIG/AIG000USJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	07/01/2027	07/03/2025	Exercise		4,006,882	1905.24	142,849	6,667	9,240	2,574			9,240		(6,278)				0001
Purchased Call/AIG/AIG000USL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/02/2027	07/07/2025	Exercise		2,489,567	1904.98	91,283	2,685	4,608	1,922			4,608		(2,358)				0001
Purchased Call/AIG/AIG000USN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2027	07/08/2025	Exercise		4,488,248	1905.32	162,602	1,997	3,560	1,563			3,560		(1,656)				0001
Purchased Call/AIG/AIG000USQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/07/2027	07/10/2025	Exercise		4,858,181	1892.67	180,518	3,566	4,441	875			4,441		(3,419)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000USR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2027	07/10/2025	Exercise		2,151,890	1887.77	83,850	1,854	2,121	267			2,121		(1,778)				0001
Purchased Call/AIG/AIG000USV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2027	07/14/2025	Exercise		2,092,842	1899.14	77,160	754	1,660	906			1,660		(536)				0001
Purchased Call/AIG/AIG000USX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/09/2027	07/15/2025	Exercise		2,587,419	1890.76	98,572	753	1,571	817			1,571		(626)				0001
Purchased Call/AIG/AIG000US1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/14/2027	07/17/2025	Expire		1,943,359	1890.17	71,917								53				0001
Purchased Call/AIG/AIG000US2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2027	07/17/2025	Exercise		2,732,356	1881.8	99,490	4,597	9,415	4,818			9,415		(4,518)				0001
Purchased Call/CGM/CGM040LS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/09/2024	01/08/2026	02/26/2025	Exercise		112,456	321.07	62,941		2,303	943			2,303		(1,457)				0001
Purchased Call/CGM/CGM040LSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2024	01/16/2026	03/28/2025	Exercise		186,323	320.98	157,018		3,714	1,442			3,714		(2,547)				0001
Purchased Call/SBC/SBC017RSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	04/08/2025	Exercise		126,237	240.97	59,730		1,770	(1,078)			1,770		(3,000)				0001
Purchased Call/AIG/AIG000US9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	07/22/2025	Expire		2,496,591	1893.24	101,153								142				0001
Purchased Call/AIG/AIG000USD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2027	07/24/2025	Exercise		2,735,539	1909.02	104,224	2,356	3,713	1,357			3,713		(2,267)				0001
Purchased Call/AIG/AIG000USO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/28/2027	07/31/2025	Exercise		2,232,610	1899.98	82,349	4,638	5,899	1,261			5,899		(4,572)				0001
Purchased Call/AIG/AIG000USR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/30/2027	08/01/2025	Exercise		2,331,607	1896.87	73,162	8,338	12,471	4,132			12,471		(8,167)				0001
Purchased Call/AIG/AIG000USW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	08/05/2025	Expire		2,165,620	1905.25	89,678								102				0001
Purchased Call/AIG/AIG000US0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/04/2027	08/07/2025	Exercise		2,957,961	1916.92	108,681	3,657	3,786	129			3,786		(3,558)				0001
Purchased Call/AIG/AIG000US3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2027	08/08/2025	Exercise		2,094,421	1918.81	82,550	708	1,416	708			1,416		(466)				0001
Purchased Call/AIG/AIG000US5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/06/2027	08/11/2025	Exercise		2,055,539	1923.4	75,796	2,177	3,526	1,349			3,526		(1,958)				0001
Purchased Call/AIG/AIG000US6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	08/12/2025	Exercise		2,590,815	1923.16	97,787	869	1,508	639			1,508		(705)				0001
Purchased Call/AIG/AIG000US7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/09/2027	08/12/2025	Expire		1,079,649	1923.16	42,319								118				0001
Purchased Call/AIG/AIG000USE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/12/2027	08/14/2025	Exercise		3,554,998	1928.08	133,736	5,574	8,938	3,364			8,938		(5,430)				0001
Purchased Call/AIG/AIG000USP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/18/2027	08/20/2025	Exercise		5,632,637	1927.89	164,594	26,699	40,904	14,205			40,904		(26,556)				0001
Purchased Call/AIG/AIG000USR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/19/2027	08/21/2025	Exercise		2,182,157	1923.24	78,134	4,160	6,137	1,977			6,137		(4,079)				0001
Purchased Call/AIG/AIG000USV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/20/2027	08/25/2025	Exercise		3,765,020	1921.99	145,249	4,659	8,595	3,936			8,595		(4,233)				0001
Purchased Call/AIG/AIG000US0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2027	08/26/2025	Exercise		4,819,188	1946.77	163,958	10,401	14,276	3,876			14,276		(10,025)				0001
Purchased Call/AIG/AIG000US2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/25/2027	08/27/2025	Exercise		3,198,741	1937.95	114,546	6,388	10,528	4,139			10,528		(6,286)				0001
Purchased Call/AIG/AIG000USC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	09/03/2025	Expire		2,680,700	1946.85	105,300								313				0001
Purchased Call/AIG/AIG000USF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2027	09/03/2025	Exercise		1,905,371	1946.85	67,853	4,153	6,200	2,047			6,200		(3,958)				0001
Purchased Call/AIG/AIG000USJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	09/03/2027	09/05/2025	Expire		2,463,009	1955.06	101,086								208				0001
Purchased Call/AIG/AIG000USL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2027	09/08/2025	Exercise		1,763,217	1960.8	63,811	5,705	8,317	2,612			8,317		(5,527)				0001
Purchased Call/AIG/AIG000USN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/03/2027	09/09/2025	Exercise		7,100,028	1980.08	244,195	19,156	23,594	4,438			23,594		(18,495)				0001
Purchased Call/AIG/AIG000USQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/08/2027	09/10/2025	Exercise		6,600,653	1993.44	210,931	23,778	26,485	2,708			26,485		(23,554)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000XSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/09/2027	09/11/2025	Exercise		1,862,181	1990.33	71,069	1,734	2,139	404			2,139		(1,667)				0001
Purchased Call/AIG/AIG000XSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/10/2027	09/12/2025	Exercise		1,471,202	1996.04	59,857	812	959	147			959		(653)				0001
Purchased Call/AIG/AIG000XSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	09/15/2025	Exercise		6,781,766	2011.91	254,473	4,273	4,366	93			4,366		(3,448)				0001
Purchased Call/AIG/AIG000YS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/16/2027	09/18/2025	Exercise		2,819,369	2015.61	108,671	858	857	(1)			857		(747)				0001
Purchased Call/AIG/AIG000YS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2027	09/19/2025	Exercise		1,935,174	2015.16	74,197	826	859	33			859		(613)				0001
Purchased Call/AIG/AIG000YSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/24/2027	09/26/2025	Expire		1,840,501	2008.87	69,649								170				0001
Purchased Call/AIG/AIG000YST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/29/2027	10/01/2025	Exercise		6,619,702	2009.62	257,746	4,267	4,828	560			4,828		(4,002)				0001
Purchased Call/AIG/AIG000YSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/01/2027	10/06/2025	Exercise		8,797,819	2026.58	303,432	25,274	21,323	(3,951)			21,323		(24,306)				0001
Purchased Call/AIG/AIG000ZS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/07/2025	10/07/2027	10/09/2025	Exercise		3,006,676	2032.73	112,224	4,508	3,826	(682)			3,826		(4,347)				0001
Purchased Call/AIG/AIG000ZSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/09/2025	10/08/2027	10/14/2025	Exercise		5,709,548	2027.3	206,176	7,640	7,528	(111)			7,528		(6,685)				0001
Purchased Call/AIG/AIG000ZSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2027	10/15/2025	Exercise		1,685,786	2009.72	64,287	1,404	1,750	346			1,750		(1,100)				0001
Purchased Call/SBC/SBC017TS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	06/05/2025	Exercise		135,996	243.07	72,619		1,828	(1,543)			1,828		(3,559)				0001
Purchased Call/CGM/CGM040LSP		N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/25/2024	01/23/2026	03/04/2025	Exercise		389,686	322.08	77,834		5,111	119			5,111		(5,179)				0001
Purchased Call/AIG/AIG000ZSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/08/2027	10/15/2025	Expire		4,134,994	2009.72	174,376								535				0001
Purchased Call/AIG/AIG000ZSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/13/2025	10/13/2027	10/15/2025	Exercise		5,269,521	2009.72	204,502	4,821	4,621	(200)			4,621		(4,527)				0001
Purchased Call/AIG/AIG000ZSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/14/2027	10/16/2025	Exercise		3,419,625	2040.04	139,868	804	748	(56)			748		(599)				0001
Purchased Call/AIG/AIG000ZSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/15/2025	10/15/2027	10/17/2025	Exercise		2,358,142	2049.34	91,668	2,097	1,695	(402)			1,695		(1,801)				0001
Purchased Call/AIG/AIG000ZSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/16/2025	10/15/2027	10/20/2025	Exercise		6,783,157	2053.19	260,788	4,172	3,876	(295)			3,876		(3,280)				0001
Purchased Call/AIG/AIG000ZSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/18/2027	10/21/2025	Exercise		2,041,123	2050.34	75,754	2,930	2,484	(446)			2,484		(2,667)				0001
Purchased Call/AIG/AIG1000SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/22/2025	10/22/2027	10/24/2025	Expire		2,635,265	2050.18	107,012								327				0001
Purchased Call/AIG/AIG1000S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/23/2025	10/22/2027	10/27/2025	Exercise		7,717,476	2053.79	264,405	20,721	16,920	(3,802)			16,920		(19,816)				0001
Purchased Call/AIG/AIG1000S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/27/2025	10/27/2027	10/29/2025	Exercise		7,336,176	2063.5	273,661	6,991	5,799	(1,192)			5,799		(6,668)				0001
Purchased Call/AIG/AIG1000SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/28/2027	10/30/2025	Exercise		3,013,508	2062.79	104,225	6,073	4,780	(1,293)			4,780		(5,927)				0001
Purchased Call/AIG/AIG1000SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/29/2027	10/31/2025	Exercise		2,111,666	2056.69	74,551	2,303	1,948	(356)			1,948		(2,111)				0001
Purchased Call/AIG/AIG1000SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/29/2027	11/03/2025	Exercise		7,457,769	2039.88	290,085	2,617	2,098	(519)			2,098		(1,554)				0001
Purchased Call/AIG/AIG1000SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/01/2027	11/04/2025	Exercise		4,363,458	2041.58	166,522	2,808	2,385	(422)			2,385		(2,232)				0001
Purchased Call/AIG/AIG1000SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	10/29/2027	11/04/2025	Exercise		4,033,598	2041.58	157,434	806	752	(54)			752		(377)				0001
Purchased Call/SBC/SBC017TSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	01/08/2025	Exercise		131,731	243.9	74,732		2,126	(1,255)			2,126		(3,574)				0001
Purchased Call/SBC/SBC017TSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	06/27/2025	Exercise		26,198	243.98	29,047		312	(351)			312		(741)				0001
Purchased Call/SBC/SBC017TSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	07/31/2025	Exercise		29,336	243.9	78,673		419	(335)			419		(966)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG1000SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/03/2027	11/05/2025	Exercise		5,775,169	2039.89	184,040	18,544	15,649	(2,894)			15,649		(18,284)				0001
Purchased Call/AIG/AIG1000SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2027	11/07/2025	Expire		1,614,347	2031.85	63,431								172				0001
Purchased Call/AIG/AIG1000ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2025	11/05/2027	11/10/2025	Exercise		8,038,216	2027.59	317,776	2,106	1,875	(231)			1,875		(904)				0001
Purchased Call/AIG/AIG1000SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/05/2027	11/12/2025	Exercise		6,304,380	2031.26	208,329	22,344	21,875	(469)			21,875		(21,552)				0001
Purchased Call/AIG/AIG1000SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/08/2027	11/12/2025	Expire		2,943,845	2031.26	117,306								577				0001
Purchased Call/AIG/AIG1001S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2025	11/12/2027	11/17/2025	Exercise		7,258,453	2018.43	284,904	920	973	53			973		128				0001
Purchased Call/AIG/AIG1001S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/15/2027	11/18/2025	Exercise		2,738,216	2020.16	106,781	988	984	(5)			984		(596)				0001
Purchased Call/AIG/AIG1001SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/22/2027	11/25/2025	Exercise		2,532,802	2013.92	94,488	3,483	3,518	35			3,518		(3,138)				0001
Purchased Call/AIG/AIG1001SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/24/2027	11/28/2025	Exercise		2,295,333	2034.9	89,969	966	883	(83)			883		(670)				0001
Purchased Call/AIG/AIG1002S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2027	12/03/2025	Expire		5,393,258	2026.34	214,737								271				0001
Purchased Call/AIG/AIG1002S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	12/02/2027	12/04/2025	Exercise		3,126,839	2026.31	124,002	954	972	18			972		(783)				0001
Purchased Call/AIG/AIG1002S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/03/2027	12/05/2025	Exercise		2,950,938	2033.17	112,952	1,446	1,343	(103)			1,343		(1,133)				0001
Purchased Call/AIG/AIG1002SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/06/2027	12/09/2025	Expire		1,728,467	2029.44	68,793								270				0001
Purchased Call/AIG/AIG1002SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2027	12/10/2025	Exercise		4,581,731	2020.57	177,468	1,708	1,719	11			1,719		(1,484)				0001
Purchased Call/AIG/AIG1002SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/09/2025	12/09/2027	12/11/2025	Exercise		2,269,526	2018.41	90,645	861	924	63			924		(706)				0001
Purchased Call/AIG/AIG1002SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/10/2027	12/16/2025	Expire		5,397,100	2021.5	213,807								680				0001
Purchased Call/AIG/AIG1003S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2027	12/23/2025	Expire		1,858,208	2022.44	73,957								298				0001
Purchased Call/AIG/AIG1003S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2027	12/24/2025	Expire		3,590,351	2032.08	144,838								385				0001
Purchased Call/AIG/AIG1003S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/23/2025	12/23/2027	12/26/2025	Expire		5,129,912	2034.99	205,230								745				0001
Purchased Call/CGM/CGM040LSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	04/02/2025	Exercise		265,869	322.48	59,634		3,261	(49)			3,261		(3,394)				0001
Purchased Call/CGM/CGM040LSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	02/02/2026	03/14/2025	Exercise		224,006	322.97	127,128		3,830	894			3,830		(3,182)				0001
Purchased Call/CGM/CGM040LSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	02/03/2026	03/10/2025	Exercise		139,281	322.97	51,648		1,882	55			1,882		(1,960)				0001
Purchased Call/CGM/CGM040MS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/08/2024	02/06/2026	02/14/2025	Exercise		2,220,985	322.66	142,677		30,645	1,162			30,645		(29,730)				0001
Purchased Call/AIG/AIG1003SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/23/2027	12/30/2025	Expire		11,044,217	2045.52	431,138								1,549				0001
Purchased Call/AIG/AIG1003SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/29/2027	12/31/2025	Expire		5,465,020	2031.58	217,432								289				0001
Purchased Call/UIB/UIB00065B		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/04/2024	01/03/2025	01/07/2025	Exercise		2,270,179	526.08	60,160		66,288	65,953			66,288		(335)				0001
Purchased Call/UIB/UIB00065F		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/08/2024	01/03/2025	01/07/2025	Exercise		1,412,280	523.2	39,756		49,238	49,016			49,238		(222)				0001
Purchased Call/UIB/UIB00065L		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/10/2024	01/09/2025	01/06/2025	Exercise		4,173,973	522	115,581		160,562	157,920			160,562		(2,642)				0001
Purchased Call/UIB/UIB00065N		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/11/2024	01/10/2025	01/14/2025	Exercise		3,605,597	522.56	103,574		114,443	111,843			114,443		(2,600)				0001
Purchased Call/UIB/UIB00065V		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/18/2024	01/17/2025	01/22/2025	Exercise		3,083,628	516.46	92,223		191,122	187,028			191,122		(4,094)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB0007S1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/23/2024	01/22/2025	01/24/2025	Exercise		6,391,188	520.31	183,597		391,984	381,319			391,984		(10,664)				0001
Purchased Call/UIB/UIB0007S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/24/2024	01/23/2025	01/27/2025	Exercise		1,574,579	519.86	45,925		102,345	99,550			102,345		(2,795)				0001
Purchased Call/UIB/UIB0007S5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/25/2024	01/24/2025	01/28/2025	Exercise		3,206,650	519.28	99,187		204,989	198,658			204,989		(6,331)				0001
Purchased Call/UIB/UIB0007S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/26/2024	01/24/2025	01/28/2025	Exercise		2,659,602	521	79,429		160,679	155,597			160,679		(5,082)				0001
Purchased Call/UIB/UIB0007SB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/30/2024	01/29/2025	01/21/2025	Exercise		3,692,937	523.48	110,711		197,574	189,013			197,574		(8,561)				0001
Purchased Call/UIB/UIB0007SJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/05/2024	01/31/2025	02/04/2025	Exercise		2,717,654	524.56	68,840		137,658	131,900			137,658		(5,758)				0001
Purchased Call/UIB/UIB0007SL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/06/2024	02/05/2025	01/21/2025	Exercise		4,955,076	520.22	153,662		294,897	280,059			294,897		(14,837)				0001
Purchased Call/UIB/UIB0007SN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/07/2024	02/06/2025	01/21/2025	Exercise		2,703,925	522.27	80,770		151,966	143,936			151,966		(8,030)				0001
Purchased Call/UIB/UIB0007SP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/08/2024	02/07/2025	02/11/2025	Exercise		2,465,320	523.39	72,279		132,697	125,210			132,697		(7,487)				0001
Purchased Call/UIB/UIB0007SR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/09/2024	02/07/2025	01/21/2025	Exercise		3,110,184	522.85	89,871		170,456	161,208			170,456		(9,248)				0001
Purchased Call/UIB/UIB0007SV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/13/2024	02/12/2025	01/14/2025	Exercise		6,171,219	523.93	160,425		350,758	332,143			350,758		(18,616)				0001
Purchased Call/UIB/UIB0007SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/14/2024	02/13/2025	02/18/2025	Exercise		1,921,756	520.11	59,720		130,612	123,498			130,612		(7,114)				0001
Purchased Call/CGM/CGM040MSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2024	02/20/2026	03/28/2025	Exercise		225,210	322.53	149,233		2,897	(172)			2,897		(3,388)				0001
Purchased Call/CGM/CGM040MSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2024	02/20/2026	01/27/2025	Exercise		172,649	323.51	91,285		2,358	6			2,358		(2,591)				0001
Purchased Call/SBC/SBC017VS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	09/24/2025	Exercise		26,407	245.6	32,886		289	(476)			289		(820)				0001
Purchased Call/SBC/SBC017WSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	06/05/2025	Exercise		392,335	248.23	44,888		4,597	(7,431)			4,597		(12,114)				0001
Purchased Call/CGM/CGM040MSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	03/03/2026	03/13/2025	Exercise		91,110	324.2	24,461		1,248	(26)			1,248		(1,335)				0001
Purchased Call/CGM/CGM040MSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2024	03/06/2026	04/03/2025	Exercise		227,185	324.26	48,424		3,180	(220)			3,180		(3,517)				0001
Purchased Call/UIB/UIB0007SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/15/2024	02/14/2025	01/21/2025	Exercise		2,351,585	521.3	74,031		154,676	145,613			154,676		(9,063)				0001
Purchased Call/UIB/UIB0008S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/20/2024	02/14/2025	02/19/2025	Exercise		2,231,065	523.82	61,975		135,810	128,189			135,810		(7,621)				0001
Purchased Call/UIB/UIB0008S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/22/2024	02/21/2025	01/28/2025	Exercise		2,421,910	524.97	77,042		137,068	126,181			137,068		(10,886)				0001
Purchased Call/UIB/UIB0008SB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/23/2024	02/21/2025	02/10/2025	Exercise		3,183,713	528.08	94,773		160,860	147,384			160,860		(13,477)				0001
Purchased Call/UIB/UIB0008SD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/26/2024	02/21/2025	02/25/2025	Exercise		2,180,312	528.59	62,833		108,065	99,128			108,065		(8,936)				0001
Purchased Call/UIB/UIB0008SK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/29/2024	02/28/2025	02/10/2025	Exercise		2,155,855	529.28	64,932		80,969	70,510			80,969		(10,460)				0001
Purchased Call/UIB/UIB0008SU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/07/2024	03/06/2025	01/21/2025	Exercise		2,606,443	530.09	84,157		68,151	53,138			68,151		(15,013)				0001
Purchased Call/UIB/UIB0009S0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/12/2024	03/11/2025	01/21/2025	Exercise		5,494,858	535.68	164,399		44,352	13,003			44,352		(31,349)				0001
Purchased Call/UIB/UIB0009S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/13/2024	03/12/2025	02/26/2025	Exercise		1,982,854	536.61	60,845		14,218	2,415			14,218		(11,803)				0001
Purchased Call/UIB/UIB0009S5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/14/2024	03/13/2025	02/11/2025	Exercise		2,534,334	538.61	73,113		5,693	(8,782)			5,693		(14,475)				0001
Purchased Call/UIB/UIB0009SB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/19/2024	03/18/2025	03/20/2025	Exercise		3,271,731	539.07	98,723		41,248	20,494			41,248		(20,754)				0001
Purchased Call/UIB/UIB0009SH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/22/2024	03/21/2025	02/11/2025	Exercise		1,461,709	543.94	39,809		9,733	958			9,733		(8,775)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB0009SL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/26/2024	03/25/2025	03/27/2025	Exercise		5,393,136	542.21	157,925		109,278	72,969			109,278		(36,309)				0001
Purchased Call/UIB/UIB0009ST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/02/2024	04/01/2025	02/19/2025	Exercise		4,155,464	545.5	119,104		36,707	7,074			36,707		(29,633)				0001
Purchased Call/UIB/UIB0009SV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/03/2024	04/02/2025	04/04/2025	Exercise		2,174,629	545.12	64,096		25,613	9,459			25,613		(16,154)				0001
Purchased Call/UIB/UIB0009SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/04/2024	04/03/2025	02/10/2025	Exercise		3,511,232	546.11	96,774		477	(24,271)			477		(24,748)				0001
Purchased Call/UIB/UIB0009SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/05/2024	04/04/2025	03/31/2025	Exercise		1,471,019	544.37	44,410		245	(11,233)			245		(11,477)				0001
Purchased Call/UIB/UIB000AS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/08/2024	04/04/2025	04/08/2025	Expire		1,377,797	545.83	39,896			(10,344)					(10,344)				0001
Purchased Call/UIB/UIB000AS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/09/2024	04/08/2025	02/18/2025	Exercise		3,638,812	546.3	101,824		486	(26,824)			486		(27,310)				0001
Purchased Call/UIB/UIB000AS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/11/2024	04/10/2025	04/14/2025	Expire		1,042,421	543.28	29,995			(8,252)					(8,252)				0001
Purchased Call/UIB/UIB000ASD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/16/2024	04/15/2025	02/18/2025	Exercise		3,734,516	537.88	103,238		829	(29,946)			829		(30,774)				0001
Purchased Call/UIB/UIB000ASL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/22/2024	04/17/2025	04/21/2025	Expire		2,265,782	536.15	69,059			(20,461)					(20,461)				0001
Purchased Call/UIB/UIB000AST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/26/2024	04/25/2025	02/27/2025	Exercise		2,762,986	540.81	82,865		552	(25,702)			552		(26,253)				0001
Purchased Call/UIB/UIB000ASX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/30/2024	04/29/2025	01/17/2025	Exercise		4,714,311	544.3	111,763		593	(35,870)			593		(36,463)				0001
Purchased Call/UIB/UIB000ASZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/01/2024	04/30/2025	05/02/2025	Expire		2,760,655	538.42	77,774			(25,626)					(25,626)				0001
Purchased Call/UIB/UIB000BS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/02/2024	05/01/2025	03/10/2025	Exercise		2,001,151	537.13	59,524		1,118	(18,891)			1,118		(20,009)				0001
Purchased Call/UIB/UIB000BSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/10/2024	05/09/2025	01/21/2025	Exercise		2,400,474	544.98	67,163		453	(23,523)			453		(23,976)				0001
Purchased Call/UIB/UIB000BSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/15/2024	05/14/2025	02/20/2025	Exercise		1,288,024	543.41	37,810		975	(12,954)			975		(13,929)				0001
Purchased Call/UIB/UIB000BSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/16/2024	05/15/2025	01/17/2025	Exercise		2,312,800	544.46	63,600		1,340	(22,379)			1,340		(23,719)				0001
Purchased Call/UIB/UIB000BSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/17/2024	05/16/2025	05/20/2025	Expire		1,602,155	542.91	46,606			(17,486)					(17,486)				0001
Purchased Call/UIB/UIB000BSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/22/2024	05/21/2025	01/21/2025	Exercise		2,356,766	543.29	58,986		534	(22,321)			534		(22,855)				0001
Purchased Call/UIB/UIB000CS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/28/2024	05/23/2025	02/10/2025	Exercise		2,407,352	539.07	65,368		837	(25,115)			837		(25,953)				0001
Purchased Call/UIB/UIB000CS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/29/2024	05/28/2025	01/21/2025	Exercise		5,621,157	538.27	149,610		679	(60,162)			679		(60,841)				0001
Purchased Call/UIB/UIB000CS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/30/2024	05/29/2025	03/10/2025	Exercise		1,879,565	535.44	60,870		515	(24,525)			515		(25,040)				0001
Purchased Call/UIB/UIB000CSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/04/2024	06/03/2025	02/11/2025	Exercise		4,198,374	537.76	116,989		727	(48,752)			727		(49,479)				0001
Purchased Call/UIB/UIB000CSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/05/2024	06/04/2025	01/17/2025	Exercise		1,928,616	536.6	55,367		802	(22,790)			802		(23,592)				0001
Purchased Call/UIB/UIB000CSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/06/2024	06/05/2025	02/18/2025	Exercise		1,602,707	536.52	45,751		822	(18,898)			822		(19,720)				0001
Purchased Call/UIB/UIB000CSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/07/2024	06/06/2025	06/10/2025	Expire		1,112,088	536.24	31,498			(13,686)					(13,686)				0001
Purchased Call/UIB/UIB000CSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/11/2024	06/10/2025	01/17/2025	Exercise		5,714,417	536.04	155,860		1,146	(67,870)			1,146		(69,016)				0001
Purchased Call/CGM/CGM040MSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/09/2026	03/28/2025	Exercise		137,094	324.91	39,516		2,099	152			2,099		(2,047)				0001
Purchased Call/CGM/CGM040NS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2024	03/16/2026	03/21/2025	Exercise		73,613	324.77	56,864		1,263	205			1,263		(1,209)				0001
Purchased Call/CGM/CGM040NSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2024	03/23/2026	04/02/2025	Exercise		144,856	326.8	21,408		1,229	(895)			1,229		(2,173)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040NSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2024	03/24/2026	03/28/2025	Exercise		137,499	326.8	40,666		1,352	(665)			1,352		(2,120)				0001
Purchased Call/CGM/CGM040NS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/13/2024	03/13/2026	04/08/2025	Exercise		46,833	325.2	110,725		357	(314)			357		(930)				0001
Purchased Call/CGM/CGM040NS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2024	03/19/2026	10/16/2025	Exercise		22,553	325.49	15,122		375	37			375		(360)				0001
Purchased Call/CGM/CGM040NSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/27/2024	03/27/2026	03/10/2025	Exercise		299,936	327.4	78,749		2,061	(2,370)			2,061		(4,598)				0001
Purchased Call/UIB/UIB000CSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/20/2024	06/18/2025	06/23/2025	Expire		2,597,277	534.72	78,845			(36,904)					(36,904)				0001
Purchased Call/UIB/UIB000DS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/24/2024	06/20/2025	05/21/2025	Exercise		2,093,514	535.59	63,814		83	(30,213)			83		(30,297)				0001
Purchased Call/UIB/UIB000DS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/25/2024	06/24/2025	06/26/2025	Expire		3,993,644	537.7	106,801			(51,418)					(51,418)				0001
Purchased Call/UIB/UIB000DS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/27/2024	06/26/2025	06/30/2025	Expire		1,997,698	535.51	57,306			(28,124)					(28,124)				0001
Purchased Call/UIB/UIB000DSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/01/2024	06/27/2025	03/31/2025	Exercise		2,637,512	534.96	75,686		640	(36,742)			640		(37,382)				0001
Purchased Call/UIB/UIB000DSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/05/2024	07/03/2025	02/11/2025	Exercise		1,811,464	539.18	51,578		2,454	(23,887)			2,454		(26,342)				0001
Purchased Call/UIB/UIB000DSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/09/2024	07/08/2025	02/11/2025	Exercise		3,589,927	537.62	100,527		810	(51,719)			810		(52,530)				0001
Purchased Call/UIB/UIB000DSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/10/2024	07/09/2025	02/11/2025	Exercise		2,290,693	535.91	70,622		821	(36,066)			821		(36,886)				0001
Purchased Call/UIB/UIB000DSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/11/2024	07/10/2025	07/14/2025	Expire		1,626,001	537.9	50,977			(26,914)					(26,914)				0001
Purchased Call/UIB/UIB000DSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/16/2024	07/15/2025	02/27/2025	Exercise		3,835,715	545.82	128,764		573	(68,825)			573		(69,398)				0001
Purchased Call/UIB/UIB000ES1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/19/2024	07/18/2025	02/10/2025	Exercise		2,982,872	547.28	79,642		631	(43,195)			631		(43,826)				0001
Purchased Call/UIB/UIB000ES5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/23/2024	07/22/2025	01/06/2025	Exercise		4,073,214	545.51	112,960		511	(62,529)			511		(63,040)				0001
Purchased Call/UIB/UIB000ES9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/25/2024	07/24/2025	03/31/2025	Exercise		1,502,048	537.37	46,999		615	(26,032)			615		(26,647)				0001
Purchased Call/UIB/UIB000ESJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/31/2024	07/30/2025	08/01/2025	Expire		1,280,710	546.31	39,081			(22,721)					(22,721)				0001
Purchased Call/UIB/UIB000ESK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/31/2024	07/31/2025	03/31/2025	Exercise		2,417,780	549.81	58,794		347	(34,173)			347		(34,520)				0001
Purchased Call/UIB/UIB000ESO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/02/2024	08/01/2025	08/05/2025	Expire		2,060,618	539.62	49,406			(29,158)					(29,158)				0001
Purchased Call/UIB/UIB000ESS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/06/2024	08/05/2025	03/31/2025	Exercise		3,702,749	531.97	106,536		794	(62,881)			794		(63,675)				0001
Purchased Call/UIB/UIB000FS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/13/2024	08/12/2025	01/21/2025	Exercise		2,603,512	533.35	85,259		1,020	(51,612)			1,020		(52,632)				0001
Purchased Call/UIB/UIB000FSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/16/2024	08/18/2025	03/10/2025	Exercise		395,113	539.5	11,537		842	(6,436)			842		(7,278)				0001
Purchased Call/UIB/UIB000FSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/20/2024	08/19/2025	02/11/2025	Exercise		4,021,492	541.5	118,016		768	(74,386)			768		(75,154)				0001
Purchased Call/UIB/UIB000FSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2024	08/20/2025	08/22/2025	Expire		968,895	541.7	29,247			(18,699)					(18,699)				0001
Purchased Call/UIB/UIB000FSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/22/2024	08/22/2025	08/26/2025	Expire		2,162,904	540.49	68,614			(44,517)					(44,517)				0001
Purchased Call/UIB/UIB000FSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/27/2024	08/26/2025	08/28/2025	Expire		2,962,039	543.26	85,289			(55,946)					(55,946)				0001
Purchased Call/UIB/UIB000FST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2024	08/27/2025	08/29/2025	Expire		2,289,842	543.32	63,926			(42,091)					(42,091)				0001
Purchased Call/UIB/UIB000GSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/11/2024	09/11/2025	09/15/2025	Exercise		2,748,230	541.47	81,531		5,525	(51,558)			5,525		(57,083)				0001
Purchased Call/UIB/UIB000GSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/12/2024	09/12/2025	01/08/2025	Exercise		1,640,284	542.04	49,668		1,427	(33,594)			1,427		(35,021)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000GSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/17/2024	09/16/2025	09/18/2025	Expire		4,865,648	544.59	146,043			(104,317)					(104,317)				0001
Purchased Call/UIB/UIB000GSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/18/2024	09/18/2025	02/10/2025	Exercise		2,554,613	544.94	77,361		789	(54,847)			789		(55,636)				0001
Purchased Call/UIB/UIB000HS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2024	09/24/2025	09/26/2025	Expire		1,463,046	549.85	42,103			(30,998)					(30,998)				0001
Purchased Call/UIB/UIB000HSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2024	09/26/2025	01/17/2025	Exercise		2,531,416	551.26	73,073		664	(53,669)			664		(54,332)				0001
Purchased Call/UIB/UIB000HSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2024	10/01/2025	02/18/2025	Exercise		1,255,287	549.02	35,369		856	(25,915)			856		(26,771)				0001
Purchased Call/UIB/UIB000HSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2024	10/03/2025	02/21/2025	Exercise		2,125,769	545.86	62,178		716	(46,712)			716		(47,428)				0001
Purchased Call/UIB/UIB000HSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2024	10/07/2025	02/18/2025	Exercise		3,029,671	544.99	90,471		1,024	(68,861)			1,024		(69,885)				0001
Purchased Call/UIB/UIB000HSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/09/2024	10/08/2025	10/10/2025	Expire		2,070,916	545.95	60,267			(46,721)					(46,721)				0001
Purchased Call/UIB/UIB000HSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/09/2024	10/09/2025	02/28/2025	Exercise		4,006,495	545.73	117,962		743	(91,098)			743		(91,841)				0001
Purchased Call/UIB/UIB0001S2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/11/2024	10/10/2025	03/26/2025	Exercise		3,764,141	546.45	109,723		2,161	(84,035)			2,161		(86,196)				0001
Purchased Call/UIB/UIB0001S6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/15/2024	10/14/2025	01/06/2025	Exercise		4,323,956	546.46	126,612		1,079	(98,962)			1,079		(100,041)				0001
Purchased Call/UIB/UIB0001SB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/16/2024	10/16/2025	06/11/2025	Exercise		4,231,370	547.17	123,581		184	(98,001)			184		(98,186)				0001
Purchased Call/CGM/CGM040NSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/26/2024	03/26/2026	10/08/2025	Exercise		22,132	326.53	44,261		363	37			363		(386)				0001
Purchased Call/CGM/CGM040NSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2026	01/17/2025	Exercise		256,536	327.34	57,976		1,772	(2,046)			1,772		(3,960)				0001
Purchased Call/CGM/CGM040NSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/03/2024	04/02/2026	04/02/2025	Exercise		97,149	325.95	49,321		840	(626)			840		(1,540)				0001
Purchased Call/CGM/CGM040NSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	02/12/2025	Exercise		231,155	326.13	66,410		3,350	42			3,350		(3,477)				0001
Purchased Call/CGM/CGM040NSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2024	04/07/2026	03/31/2025	Exercise		359,208	325.25	64,173		2,571	(2,843)			2,571		(5,566)				0001
Purchased Call/CGM/CGM040NSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2024	04/13/2026	01/17/2025	Exercise		1,153,339	323.95	66,987		15,208	(2,350)			15,208		(17,667)				0001
Purchased Call/UIB/UIB0001SG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/18/2024	10/20/2025	10/22/2025	Expire		1,043,495	546.95	30,296			(24,377)					(24,377)				0001
Purchased Call/UIB/UIB0001SN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2024	10/22/2025	02/27/2025	Exercise		2,231,463	543.38	60,216		655	(48,312)			655		(48,967)				0001
Purchased Call/UIB/UIB0001SO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2024	10/23/2025	10/27/2025	Expire		3,897,125	540.63	115,951			(94,508)					(94,508)				0001
Purchased Call/UIB/UIB0001ST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2024	10/24/2025	02/10/2025	Exercise		4,235,615	542.33	124,311		1,090	(101,272)			1,090		(102,362)				0001
Purchased Call/UIB/UIB0001SU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2024	10/27/2025	10/29/2025	Expire		1,173,954	542.33	34,397			(28,332)					(28,332)				0001
Purchased Call/UIB/UIB000JS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2024	10/31/2025	01/21/2025	Exercise		3,243,194	539.45	96,166		2,166	(78,665)			2,166		(80,831)				0001
Purchased Call/UIB/UIB000JS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2024	11/03/2025	08/11/2025	Exercise		1,341,885	540.64	39,806		322	(33,271)			322		(33,592)				0001
Purchased Call/UIB/UIB000JSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/05/2024	11/04/2025	02/10/2025	Exercise		3,919,218	539.34	119,309	4,609	2,015	(103,799)			2,015		(105,814)				0001
Purchased Call/UIB/UIB000JSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/05/2024	11/05/2025	01/10/2025	Exercise		1,852,161	543.06	68,674		4,423	(54,007)			4,423		(58,431)				0001
Purchased Call/UIB/UIB000JSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/06/2024	11/06/2025	08/06/2025	Exercise		4,443,981	553.91	130,347		76	(111,327)			76		(111,403)				0001
Purchased Call/UIB/UIB000JSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2024	11/07/2025	02/05/2025	Exercise		3,140,513	554.14	95,547		655	(81,924)			655		(82,579)				0001
Purchased Call/UIB/UIB000JSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/08/2024	11/07/2025	01/06/2025	Exercise		6,006,349	556.34	177,503		1,558	(151,724)			1,558		(153,282)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000JSP		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/12/2024	11/12/2025	03/05/2025	Exercise		2,995,243	555.09	87,423		1,937	(74,144)			1,937		(76,081)				0001
Purchased Call/UIB/UIB000JSU		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/14/2024	11/14/2025	02/03/2025	Exercise		2,349,125	554.04	66,887		1,213	(57,698)			1,213		(58,911)				0001
Purchased Call/UIB/UIB000KS1		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/19/2024	11/18/2025	01/06/2025	Exercise		4,368,978	554.15	126,160		764	(111,228)			764		(111,991)				0001
Purchased Call/UIB/UIB000KS3		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/20/2024	11/19/2025	01/06/2025	Exercise		1,413,918	553.66	41,179		579	(36,092)			579		(36,671)				0001
Purchased Call/UIB/UIB000KS4		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/20/2024	11/20/2025	11/24/2025	Expire		3,558,151	553.25	105,552			(94,179)					(94,179)				0001
Purchased Call/UIB/UIB000KS9		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/22/2024	11/21/2025	03/26/2025	Exercise		3,860,362	558.59	111,555		761	(99,822)			761		(100,583)				0001
Purchased Call/UIB/UIB000KSA		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/22/2024	11/24/2025	11/26/2025	Expire		299,712	558.59	8,782			(7,911)					(7,911)				0001
Purchased Call/UIB/UIB000KSF		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/26/2024	11/25/2025	11/28/2025	Expire		3,444,049	557.99	101,688			(92,458)					(92,458)				0001
Purchased Call/UIB/UIB000KSG		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/26/2024	11/26/2025	12/01/2025	Expire		1,996,685	558.37	59,316			(54,192)					(54,192)				0001
Purchased Call/UIB/UIB000KSI		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/27/2024	11/26/2025	02/25/2025	Exercise		4,426,314	559.52	128,954		873	(117,407)			873		(118,279)				0001
Purchased Call/UIB/UIB000KSN		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/29/2024	12/01/2025	08/12/2025	Exercise		1,231,347	559.37	36,078		68	(33,128)			68		(33,196)				0001
Purchased Call/UIB/UIB000KSU		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/04/2024	12/04/2025	02/18/2025	Exercise		3,935,492	558.67	114,137		485	(105,827)			485		(106,312)				0001
Purchased Call/UIB/UIB000KSX		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/05/2024	12/05/2025	02/10/2025	Exercise		2,922,572	558.11	84,949		1,115	(78,543)			1,115		(79,659)				0001
Purchased Call/UIB/UIB000KSZ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/06/2024	12/05/2025	01/21/2025	Exercise		4,306,966	558.15	122,376		1,199	(113,799)			1,199		(114,998)				0001
Purchased Call/UIB/UIB000LS0		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/06/2024	12/08/2025	02/03/2025	Exercise		1,246,770	558.15	36,530		992	(33,324)			992		(34,316)				0001
Purchased Call/UIB/UIB000LS5		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/10/2024	12/10/2025	01/21/2025	Exercise		2,038,822	554.49	58,966		1,323	(54,547)			1,323		(55,870)				0001
Purchased Call/UIB/UIB000LS8		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/11/2024	12/11/2025	01/21/2025	Exercise		3,365,982	554.35	96,298		1,525	(90,001)			1,525		(91,526)				0001
Purchased Call/UIB/UIB000LSA		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/12/2024	12/12/2025	06/04/2025	Exercise		3,651,332	552.55	104,148		126	(99,575)			126		(99,701)				0001
Purchased Call/UIB/UIB000LSC		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/13/2024	12/12/2025	03/10/2025	Exercise		4,537,377	551.19	131,536		1,076	(125,098)			1,076		(126,174)				0001
Purchased Call/UIB/UIB000LSJ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/17/2024	12/16/2025	12/18/2025	Expire		2,977,314	550.67	80,436			(77,643)					(77,643)				0001
Purchased Call/UIB/UIB000LSL		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/18/2024	12/18/2025	01/31/2025	Exercise		3,755,548	540.39	107,250		3,859	(100,191)			3,859		(104,050)				0001
Purchased Call/UIB/UIB000LSN		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/19/2024	12/19/2025	01/06/2025	Exercise		2,856,113	538.44	85,509		4,246	(79,273)			4,246		(83,518)				0001
Purchased Call/UIB/UIB000LSP		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/20/2024	12/22/2025	12/24/2025	Expire		195,527	540.08	5,729			(5,603)					(5,603)				0001
Purchased Call/UIB/UIB000LSW		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/26/2024	12/26/2025	01/06/2025	Exercise		8,443,403	543.99	240,298		5,426	(233,836)			5,426		(239,262)				0001
Purchased Call/UIB/UIB000MS4		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/31/2024	12/30/2025	01/15/2025	Exercise		4,134,629	539.44	107,005	8,176	8,802	(106,379)			8,802		(115,181)				0001
Purchased Call/CGM/CGM040QS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/24/2024	04/23/2026	06/06/2025	Exercise		35,862	322.61	52,111		327	(231)			327		(635)				0001
Purchased Call/CGM/CGM040QS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2024	04/24/2026	03/31/2025	Exercise		717,278	322.82	91,877		9,291	(1,932)			9,291		(11,388)				0001
Purchased Call/CGM/CGM040QSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2024	04/28/2026	01/24/2025	Exercise		721,669	322.82	83,356		9,339	(1,985)			9,339		(11,506)				0001
Purchased Call/CGM/CGM040QSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/29/2024	04/29/2026	01/09/2025	Exercise		862,032	322.85	145,232		10,431	(3,123)			10,431		(13,756)				0001
Purchased Call/CGM/CGM040NSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	09/11/2025	Exercise		43,306	322.02	39,597		510	(157)			510		(771)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040OS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2026	07/02/2025	Exercise		118,137	322.64	11,755		1,685	(132)			1,685		(1,838)				0001
Purchased Call/CGM/CGM040SF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2024	05/01/2026	01/31/2025	Exercise		326,678	322.75	87,447		3,948	(1,239)			3,948		(5,367)				0001
Purchased Call/CGM/CGM040SG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2024	05/05/2026	01/06/2025	Exercise		574,141	322.75	61,733		9,441	262			9,441		(9,310)				0001
Purchased Call/CGM/CGM040SH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2024	05/04/2026	03/10/2025	Exercise		263,019	322.75	49,588		2,245	(1,957)			2,245		(4,321)				0001
Purchased Call/UIB/UIB000MS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/02/2025	01/02/2026	01/06/2025	Exercise		5,718,947	539.54	163,984	3,050	2,553	(497)			2,553		(3,495)				0001
Purchased Call/UIB/UIB000MSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/03/2025	01/05/2026	01/07/2025	Exercise		1,483,622	541.44	41,763	882	477	(405)			477		(991)				0001
Purchased Call/UIB/UIB000MSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/07/2025	01/07/2026	01/09/2025	Expire		1,237,572	542.13	36,105								(96)				0001
Purchased Call/UIB/UIB000MSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/08/2025	01/09/2026	01/10/2025	Exercise		4,228,365	542.11	114,934	3,584	3,584				3,584		(3,883)				0001
Purchased Call/UIB/UIB000MSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/10/2025	01/09/2026	01/14/2025	Exercise		6,193,621	539.17	173,205	4,538	2,431	(2,108)			2,431		(4,977)				0001
Purchased Call/UIB/UIB000MST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/15/2025	01/14/2026	01/17/2025	Exercise		1,390,493	543.63	36,175	2,961	3,630	670			3,630		(3,052)				0001
Purchased Call/UIB/UIB000MSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/16/2025	01/15/2026	01/21/2025	Exercise		1,062,591	544.83	30,264	1,074	1,261	186			1,261		(1,142)				0001
Purchased Call/UIB/UIB000MSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/16/2025	01/16/2026	01/21/2025	Exercise		4,711,234	545.46	125,706	6,641	7,189	548			7,189		(6,914)				0001
Purchased Call/UIB/UIB000NS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/22/2025	01/20/2026	01/24/2025	Expire		50,986	548.47	1,658								(4)				0001
Purchased Call/UIB/UIB000NS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/22/2025	01/21/2026	01/24/2025	Exercise		3,353,112	552.76	86,634	4,963	2,475	(2,488)			2,475		(5,173)				0001
Purchased Call/UIB/UIB000NS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/22/2025	01/22/2026	01/24/2025	Exercise		7,482,808	552.22	210,840	4,747	3,538	(1,209)			3,538		(5,243)				0001
Purchased Call/UIB/UIB000NSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/24/2025	01/23/2026	01/28/2025	Exercise		7,254,662	552.48	200,312	5,463	2,205	(3,258)			2,205		(5,900)				0001
Purchased Call/UIB/UIB000NSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/24/2025	01/26/2026	01/28/2025	Exercise		2,997,988	552.48	76,151	5,351	1,113	(4,239)			1,113		(5,504)				0001
Purchased Call/UIB/UIB000NSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/28/2025	01/27/2026	01/30/2025	Exercise		5,060,567	552.34	129,289	7,129	5,871	(1,258)			5,871		(7,433)				0001
Purchased Call/UIB/UIB000NSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/29/2025	01/28/2026	01/31/2025	Exercise		1,680,835	551.45	45,884	1,697	1,046	(651)			1,046		(1,803)				0001
Purchased Call/UIB/UIB000NSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/31/2025	02/02/2026	02/04/2025	Exercise		2,003,955	551.13	55,118	1,799	1,094	(705)			1,094		(1,896)				0001
Purchased Call/UIB/UIB000NSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/31/2025	01/30/2026	02/04/2025	Exercise		5,352,442	551.13	146,477	2,998	838	(2,160)			838		(3,288)				0001
Purchased Call/CGM/CGM040ST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/18/2026	01/06/2025	Exercise		625,412	324.87	75,550		11,728	1,450			11,728		(10,445)				0001
Purchased Call/CGM/CGM040SW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/20/2024	05/20/2026	03/14/2025	Exercise		335,395	325.12	132,277		3,964	(1,539)			3,964		(5,682)				0001
Purchased Call/CGM/CGM040SZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2024	05/22/2026	04/08/2025	Exercise		172,355	324.26	88,067		2,487	(368)			2,487		(3,144)				0001
Purchased Call/CGM/CGM040PS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/29/2024	05/28/2026	04/07/2025	Exercise		45,066	324.69	40,107		615	(109)			615		(778)				0001
Purchased Call/CGM/CGM040PSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/05/2024	06/05/2026	06/09/2025	Exercise		339,324	324.27	65,361		4,081	(1,687)			4,081		(5,913)				0001
Purchased Call/CGM/CGM040PSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2024	06/09/2026	01/09/2025	Exercise		276,901	324.15	31,802		4,948	205			4,948		(4,813)				0001
Purchased Call/CGM/CGM040PSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2026	02/26/2025	Exercise		324,631	324.33	65,900		4,586	(985)			4,586		(5,652)				0001
Purchased Call/UIB/UIB000NSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/04/2025	02/03/2026	02/06/2025	Exercise		3,836,825	547.9	112,546	4,708	2,503	(2,206)			2,503		(4,961)				0001
Purchased Call/UIB/UIB000NSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/05/2025	02/04/2026	02/07/2025	Exercise		2,014,787	550.82	49,140	5,217	5,262	45			5,262		(5,324)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000NSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/05/2025	02/05/2026	02/07/2025	Exercise		7,166,210	551.21	193,566	8,410	5,933	(2,477)			5,933		(8,793)				0001
Purchased Call/UIB/UIB000NSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/06/2025	02/06/2026	02/10/2025	Exercise		5,170,263	551.69	135,226	8,262	1,788	(6,474)			1,788		(8,491)				0001
Purchased Call/UIB/UIB000QS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/07/2025	02/09/2026	02/11/2025	Exercise		3,536,523	551.56	100,679	1,471	448	(1,022)			448		(1,627)				0001
Purchased Call/UIB/UIB000QS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/11/2025	02/10/2026	02/13/2025	Exercise		4,161,721	554.32	117,576	2,697	1,136	(1,561)			1,136		(2,949)				0001
Purchased Call/UIB/UIB000QSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/13/2025	02/13/2026	02/18/2025	Exercise		3,644,076	555.46	100,851	3,080	508	(2,572)			508		(3,199)				0001
Purchased Call/UIB/UIB000QSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/18/2025	02/17/2026	02/20/2025	Exercise		3,109,749	555.71	74,034	10,121	7,105	(3,016)			7,105		(10,267)				0001
Purchased Call/UIB/UIB000QSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/19/2025	02/18/2026	02/21/2025	Expire		1,941,371	557	57,409								(104)				0001
Purchased Call/UIB/UIB000QSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/19/2025	02/19/2026	02/21/2025	Exercise		5,901,849	557.73	152,624	9,266	6,048	(3,218)			6,048		(9,528)				0001
Purchased Call/UIB/UIB000QSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/20/2025	02/20/2026	02/24/2025	Exercise		6,054,236	557.72	154,771	7,746	3,176	(4,570)			3,176		(7,943)				0001
Purchased Call/UIB/UIB000QSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/21/2025	02/23/2026	02/25/2025	Exercise		1,610,819	554.79	45,103	1,047	341	(706)			341		(1,098)				0001
Purchased Call/UIB/UIB000QSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/25/2025	02/24/2026	02/27/2025	Exercise		3,627,430	553.36	92,854	2,029	591	(1,437)			591		(2,206)				0001
Purchased Call/UIB/UIB000QSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/26/2025	02/26/2026	02/28/2025	Exercise		8,879,362	550.97	241,146	5,301	1,100	(4,201)			1,100		(5,701)				0001
Purchased Call/UIB/UIB000PS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/27/2025	02/27/2026	03/03/2025	Exercise		4,074,047	547.43	114,607	3,075	2,626	(449)			2,626		(3,202)				0001
Purchased Call/UIB/UIB000PS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/28/2025	02/27/2026	03/04/2025	Exercise		10,461,595	549.13	279,684	8,314	1,796	(6,518)			1,796		(8,663)				0001
Purchased Call/SBC/SBC0177S0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/21/2026	06/18/2025	Exercise		44,025	238.71	74,309		1,029	(477)			1,029		(1,706)				0001
Purchased Call/CGM/CGM040PS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2024	05/29/2026	02/11/2025	Exercise		415,531	323.59	28,057		6,174	(794)			6,174		(7,019)				0001
Purchased Call/CGM/CGM040PSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2024	06/08/2026	01/06/2025	Exercise		57,196	324.15	36,115		1,014	34			1,014		(1,075)				0001
Purchased Call/CGM/CGM040PSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2026	01/27/2025	Exercise		1,365,939	323.86	163,111		17,962	(5,828)			17,962		(24,059)				0001
Purchased Call/CGM/CGM040PSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2024	06/18/2026	04/30/2025	Exercise		1,002,420	324.81	132,247		10,058	(7,080)			10,058		(17,430)				0001
Purchased Call/CGM/CGM040PST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/24/2024	06/24/2026	04/07/2025	Exercise		275,260	324.52	90,310		6,004	1,153			6,004		(4,966)				0001
Purchased Call/CGM/CGM040PSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2024	06/30/2026	07/29/2025	Exercise		87,527	324.23	39,128		1,253	(313)			1,253		(1,668)				0001
Purchased Call/UIB/UIB000PS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/04/2025	03/03/2026	03/06/2025	Exercise		4,836,375	546.23	114,860	7,781	2,091	(5,691)			2,091		(7,976)				0001
Purchased Call/UIB/UIB000PS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/04/2025	03/04/2026	03/06/2025	Exercise		5,712,311	543.4	146,997	12,050	7,940	(4,110)			7,940		(12,315)				0001
Purchased Call/UIB/UIB000PS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/05/2025	03/05/2026	03/07/2025	Exercise		4,368,852	546.12	109,007	5,788	3,872	(1,916)			3,872		(5,941)				0001
Purchased Call/UIB/UIB000PSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/06/2025	03/06/2026	03/10/2025	Exercise		6,579,535	543.92	145,751	19,822	7,249	(12,573)			7,249		(19,949)				0001
Purchased Call/UIB/UIB000PSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/11/2025	03/10/2026	03/13/2025	Exercise		4,123,763	541.91	113,129	460	219	(241)			219		(650)				0001
Purchased Call/UIB/UIB000PSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/11/2025	03/11/2026	03/13/2025	Exercise		6,862,828	539.96	186,366	7,477	3,163	(4,314)			3,163		(7,785)				0001
Purchased Call/UIB/UIB000PSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/13/2025	03/13/2026	03/17/2025	Exercise		5,588,481	539.69	132,104	21,024	19,487	(1,537)			19,487		(21,110)				0001
Purchased Call/UIB/UIB000PSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/14/2025	03/13/2026	03/18/2025	Exercise		10,000,410	543.69	241,208	28,135	16,327	(11,808)			16,327		(28,373)				0001
Purchased Call/UIB/UIB000PSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/18/2025	03/17/2026	03/20/2025	Exercise		4,412,487	546.29	126,482	1,452	736	(717)			736		(1,654)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000PSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/18/2025	03/18/2026	03/20/2025	Exercise		4,313,434	545.87	122,802	3,763	1,501	(2,262)			1,501		(3,952)				0001
Purchased Call/UIB/UIB000PSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/19/2025	03/19/2026	03/21/2025	Exercise		3,165,874	548.68	88,896	1,589	763	(826)			763		(1,663)				0001
Purchased Call/UIB/UIB000PSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/21/2025	03/20/2026	03/25/2025	Exercise		6,021,126	547.45	160,428	11,679	3,856	(7,823)			3,856		(11,837)				0001
Purchased Call/CGM/CGM040PSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/22/2026	05/22/2025	Exercise		51,857	324.33	10,198		348	(568)			348		(940)				0001
Purchased Call/CGM/CGM040SO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/01/2024	07/01/2026	01/08/2025	Exercise		532,854	324.89	130,139		9,825	314			9,825		(9,741)				0001
Purchased Call/CGM/CGM040SZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/03/2024	07/02/2026	01/06/2025	Exercise		132,760	327.03	77,726		2,001	(386)			2,001		(2,624)				0001
Purchased Call/SBC/SBC1170S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	02/10/2025	Exercise		2,255,018	241.1	66,016	6,528	5,214	(1,315)			5,214		(6,419)				0001
Purchased Call/SBC/SBC1170SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/26/2025	02/25/2027	02/28/2025	Expire		1,431,267	242.77	46,858								33				0001
Purchased Call/UIB/UIB000QS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/25/2025	03/24/2026	03/27/2025	Exercise		4,073,193	550.8	116,701	5,026	1,263	(3,763)			1,263		(5,201)				0001
Purchased Call/UIB/UIB000QS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/27/2025	03/27/2026	03/31/2025	Exercise		4,502,938	549.5	120,328	2,248	860	(1,388)			860		(2,280)				0001
Purchased Call/UIB/UIB000QSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/28/2025	03/27/2026	04/01/2025	Expire		152,359	545.74	4,449								(1)				0001
Purchased Call/UIB/UIB000QSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/31/2025	03/23/2026	04/02/2025	Expire		389,259	547.45	11,263								(17)				0001
Purchased Call/UIB/UIB000QSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/01/2025	03/31/2026	04/03/2025	Exercise		5,613,670	547.39	167,767	2,818	935	(1,883)			935		(3,050)				0001
Purchased Call/UIB/UIB000QSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/01/2025	04/01/2026	04/03/2025	Exercise		6,107,387	550.28	151,353	14,027	2,935	(11,092)			2,935		(14,236)				0001
Purchased Call/UIB/UIB000QSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/02/2025	04/02/2026	04/04/2025	Exercise		2,981,512	551.54	68,487	1,462	428	(1,034)			428		(1,524)				0001
Purchased Call/UIB/UIB000QSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/03/2025	04/02/2026	04/07/2025	Exercise		4,297,642	539.21	95,287	918	717	(201)			717		(917)				0001
Purchased Call/UIB/UIB000QSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/04/2025	04/02/2026	04/08/2025	Exercise		3,634,663	522.43	92,406	2,111	1,962	(149)			1,962		(2,155)				0001
Purchased Call/UIB/UIB000QSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/08/2025	04/07/2026	04/10/2025	Exercise		3,543,902	515.4	87,050	713	1,111	398			1,111		(825)				0001
Purchased Call/UIB/UIB000QSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/08/2025	04/08/2026	04/10/2025	Exercise		5,503,981	510.5	161,022	8,779	12,949	4,170			12,949		(8,979)				0001
Purchased Call/UIB/UIB000QSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/10/2025	04/10/2026	04/14/2025	Exercise		3,456,391	514.36	97,522	3,240	4,551	1,311			4,551		(3,221)				0001
Purchased Call/UIB/UIB000RS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/15/2025	04/14/2026	04/17/2025	Exercise		3,485,722	517.11	99,730	1,343	1,648	305			1,648		(1,461)				0001
Purchased Call/UIB/UIB000RS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/16/2025	04/16/2026	04/18/2025	Exercise		4,544,971	516.85	129,794	2,006	2,719	714			2,719		(2,033)				0001
Purchased Call/UIB/UIB000RS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/17/2025	04/17/2026	04/21/2025	Exercise		9,442,031	517.38	244,974	11,047	12,460	1,412			12,460		(11,112)				0001
Purchased Call/UIB/UIB000RSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/23/2025	04/23/2026	04/25/2025	Exercise		4,059,363	517.46	95,899	13,560	14,993	1,433			14,993		(13,548)				0001
Purchased Call/UIB/UIB000RSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/25/2025	04/24/2026	04/29/2025	Exercise		7,307,487	519.58	203,253	6,096	6,831	735			6,831		(6,096)				0001
Purchased Call/SBC/SBC1171SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	03/17/2025	Exercise		1,118,402	238.5	39,139	610	593	(17)			593		(597)				0001
Purchased Call/SBC/SBC1171SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	04/01/2025	Exercise		4,238,075	238.43	124,874	11,883	8,321	(3,562)			8,321		(11,685)				0001
Purchased Call/CGM/CGM040S4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2026	06/09/2025	Exercise		704,063	327.73	50,866		12,109	(651)			12,109		(12,852)				0001
Purchased Call/UIB/UIB000RSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/29/2025	04/28/2026	05/01/2025	Exercise		5,131,234	520.09	146,891	3,448	3,286	(162)			3,286		(3,587)				0001
Purchased Call/UIB/UIB000RSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/29/2025	04/29/2026	05/01/2025	Exercise		4,469,731	520.85	118,221	5,857	6,231	374			6,231		(5,970)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000RSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/30/2025	04/30/2026	05/02/2025	Exercise		4,644,175	520.23	132,788	1,914	2,024	110			2,024		(1,915)				0001
Purchased Call/UIB/UIB000RSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/01/2025	05/01/2026	05/05/2025	Exercise		5,119,405	520.23	135,573	8,770	9,489	719			9,489		(8,658)				0001
Purchased Call/UIB/UIB000RSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/06/2025	05/06/2026	05/08/2025	Exercise		4,935,841	520.82	133,622	5,995	6,159	165			6,159		(6,098)				0001
Purchased Call/UIB/UIB000SS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/07/2025	05/07/2026	05/09/2025	Exercise		2,910,747	521.55	78,195	2,234	2,221	(13)			2,221		(2,211)				0001
Purchased Call/UIB/UIB000SS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/08/2025	05/08/2026	05/12/2025	Exercise		2,924,242	519.88	84,082	616	640	23			640		(538)				0001
Purchased Call/UIB/UIB000SS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/09/2025	05/08/2026	05/13/2025	Exercise		6,041,890	519.61	171,529	3,531	3,817	286			3,817		(3,526)				0001
Purchased Call/UIB/UIB000SS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/13/2025	05/12/2026	05/15/2025	Exercise		3,736,426	520.04	101,543	4,442	4,660	217			4,660		(4,519)				0001
Purchased Call/UIB/UIB000SSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/15/2025	05/15/2026	05/19/2025	Exercise		2,753,676	521.78	78,351	1,577	1,654	77			1,654		(1,485)				0001
Purchased Call/UIB/UIB000SSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/16/2025	05/15/2026	05/20/2025	Exercise		4,843,666	522.82	124,647	7,528	7,511	(18)			7,511		(7,473)				0001
Purchased Call/UIB/UIB000SSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/20/2025	05/20/2026	05/22/2025	Exercise		4,531,623	521.75	124,749	2,238	2,695	457			2,695		(2,286)				0001
Purchased Call/UIB/UIB000SSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/22/2025	05/22/2026	05/27/2025	Exercise		2,701,385	520.14	78,353	712	753	41			753		(510)				0001
Purchased Call/UIB/UIB000SSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/28/2025	05/27/2026	05/30/2025	Exercise		3,647,147	521.93	90,624	7,344	7,121	(223)			7,121		(7,370)				0001
Purchased Call/UIB/UIB000SSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/28/2025	05/28/2026	05/30/2025	Exercise		6,358,286	521.51	181,001	2,595	2,777	182			2,777		(2,588)				0001
Purchased Call/UIB/UIB000TS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/29/2025	05/29/2026	06/02/2025	Exercise		3,673,716	521.85	104,976	1,505	1,859	354			1,859		(1,335)				0001
Purchased Call/UIB/UIB000TS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/30/2025	05/29/2026	06/03/2025	Exercise		5,116,428	522.07	140,752	4,437	5,487	1,050			5,487		(4,342)				0001
Purchased Call/UIB/UIB000TS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/03/2025	06/02/2026	06/05/2025	Exercise		3,657,147	522.17	97,497	5,396	5,615	219			5,615		(5,439)				0001
Purchased Call/UIB/UIB000TS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/03/2025	06/03/2026	06/05/2025	Exercise		5,723,335	522.6	157,111	5,301	5,179	(122)			5,179		(5,360)				0001
Purchased Call/UIB/UIB000TSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/04/2025	06/04/2026	06/06/2025	Exercise		3,757,581	522.74	108,388	1,037	1,258	221			1,258		(927)				0001
Purchased Call/UIB/UIB000TSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/05/2025	06/05/2026	06/09/2025	Exercise		3,041,969	522.99	86,532	1,334	1,591	257			1,591		(1,175)				0001
Purchased Call/UIB/UIB000TSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/06/2025	06/05/2026	06/10/2025	Exercise		3,866,210	523.15	99,739	6,048	6,088	39			6,088		(5,990)				0001
Purchased Call/UIB/UIB000TSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/10/2025	06/09/2026	06/12/2025	Exercise		3,671,955	522.79	106,096	1,224	1,247	23			1,247		(1,259)				0001
Purchased Call/UIB/UIB000TSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/10/2025	06/10/2026	06/12/2025	Exercise		4,961,868	523.26	137,609	3,677	4,012	335			4,012		(3,721)				0001
Purchased Call/UIB/UIB000TSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/11/2025	06/11/2026	06/13/2025	Exercise		3,158,059	522.93	87,679	2,177	2,224	47			2,224		(2,053)				0001
Purchased Call/UIB/UIB000TSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/12/2025	06/12/2026	06/16/2025	Exercise		4,289,093	523.27	118,723	1,955	1,815	(139)			1,815		(1,690)				0001
Purchased Call/UIB/UIB000TSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/13/2025	06/12/2026	06/17/2025	Exercise		5,598,536	523.26	123,920	20,180	21,123	944			21,123		(20,110)				0001
Purchased Call/UIB/UIB000TST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/17/2025	06/17/2026	06/20/2025	Exercise		6,116,273	522.3	163,717	7,158	7,939	781			7,939		(6,845)				0001
Purchased Call/UIB/UIB000TSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/18/2025	06/18/2026	06/23/2025	Exercise		3,525,387	520.66	87,347	8,295	11,371	3,076			11,371		(8,078)				0001
Purchased Call/SBC/SBC1172S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	04/15/2025	Exercise		1,481,414	235.07	47,185	2,332	2,482	150			2,482		(2,231)				0001
Purchased Call/SBC/SBC1172SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2025	04/15/2027	04/18/2025	Expire		621,715	235.2	21,487								30				0001
Purchased Call/CGM/CGM040QSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/29/2024	07/29/2026	01/31/2025	Exercise		447,329	322	136,141		7,156	(1,309)			7,156		(8,642)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040QSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/07/2024	08/06/2026	04/03/2025	Exercise		60,944	319.08	55,900		1,299	105			1,299		(1,271)				0001
Purchased Call/CGM/CGM040RS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2026	03/31/2025	Exercise		103,750	320.12	31,269		1,875	(149)			1,875		(2,103)				0001
Purchased Call/CGM/CGM040QSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2024	07/31/2026	05/02/2025	Exercise		238,485	320.31	79,261		4,761	170			4,761		(4,763)				0001
Purchased Call/CGM/CGM040QSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2024	08/03/2026	09/26/2025	Exercise		33,110	320.31	11,027		748	108			748		(669)				0001
Purchased Call/CGM/CGM040RSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2024	08/14/2026	03/10/2025	Exercise		136,367	321.64	93,532		2,653	(26)			2,653		(2,823)				0001
Purchased Call/UIB/UIB000US7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/26/2025	06/26/2026	06/30/2025	Exercise		2,958,404	524.58	85,035	456	533	77			533		(240)				0001
Purchased Call/UIB/UIB000US9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/27/2025	06/26/2026	07/01/2025	Exercise		6,292,080	524.15	173,420	5,935	6,595	660			6,595		(5,681)				0001
Purchased Call/UIB/UIB000USC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/01/2025	06/30/2026	07/03/2025	Exercise		6,255,696	524.73	176,353	3,069	3,062	(7)			3,062		(2,798)				0001
Purchased Call/UIB/UIB000USD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/01/2025	07/01/2026	07/03/2025	Exercise		7,064,959	524.52	122,250	41,954	42,341	387			42,341		(41,569)				0001
Purchased Call/UIB/UIB000USL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/08/2025	07/08/2026	07/10/2025	Exercise		3,767,923	524.27	106,571	2,275	2,133	(142)			2,133		(2,256)				0001
Purchased Call/UIB/UIB000US0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/09/2025	07/09/2026	07/11/2025	Expire		2,197,243	524.82	65,476								132				0001
Purchased Call/UIB/UIB000USQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/10/2025	07/10/2026	07/14/2025	Exercise		2,686,415	525.8	62,297	7,803	6,235	(1,568)			6,235		(7,618)				0001
Purchased Call/UIB/UIB000USS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/11/2025	07/10/2026	07/15/2025	Exercise		4,702,819	525.19	134,758	1,000	1,048	49			1,048		(733)				0001
Purchased Call/UIB/UIB000USV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/15/2025	07/14/2026	07/17/2025	Exercise		2,791,621	525.33	73,431	1,531	1,924	393			1,924		(1,516)				0001
Purchased Call/UIB/UIB000USW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/15/2025	07/15/2026	07/17/2025	Exercise		4,807,191	523.3	139,386	816	811	(5)			811		(768)				0001
Purchased Call/UIB/UIB000VS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/18/2025	07/17/2026	07/22/2025	Exercise		4,913,362	522.89	134,325	5,172	5,468	296			5,468		(4,868)				0001
Purchased Call/UIB/UIB000VS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/22/2025	07/22/2026	07/24/2025	Exercise		4,699,579	524.91	130,630	4,305	4,768	463			4,768		(4,251)				0001
Purchased Call/UIB/UIB000VSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/25/2025	07/24/2026	07/29/2025	Exercise		3,576,614	525.59	98,833	2,725	2,711	(15)			2,711		(2,535)				0001
Purchased Call/UIB/UIB000VSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/28/2025	07/28/2026	07/30/2025	Exercise		4,323,680	525.55	124,374	1,050	1,047	(3)			1,047		(984)				0001
Purchased Call/UIB/UIB000VSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/29/2025	07/29/2026	07/31/2025	Exercise		3,958,856	525.65	112,115	973	1,079	106			1,079		(895)				0001
Purchased Call/UIB/UIB000VSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/31/2025	07/31/2026	08/04/2025	Exercise		4,364,537	523.55	115,200	6,553	8,030	1,477			8,030		(6,132)				0001
Purchased Call/UIB/UIB000VST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/01/2025	07/31/2026	08/05/2025	Exercise		3,705,516	523.15	103,759	3,236	4,031	795			4,031		(3,012)				0001
Purchased Call/UIB/UIB000WS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/06/2025	08/06/2026	08/08/2025	Expire		2,334,149	524.39	68,412								186				0001
Purchased Call/UIB/UIB000WS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/08/2025	08/07/2026	08/12/2025	Expire		4,060,298	524.56	119,274								276				0001
Purchased Call/UIB/UIB000WS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/11/2025	08/11/2026	08/13/2025	Exercise		4,490,267	524.49	134,771	3,582	4,158	575			4,158		(3,458)				0001
Purchased Call/UIB/UIB000WSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/12/2025	08/12/2026	08/14/2025	Exercise		2,852,727	526.94	83,002	2,657	2,500	(156)			2,500		(2,599)				0001
Purchased Call/UIB/UIB000WSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/13/2025	08/13/2026	08/15/2025	Exercise		2,447,325	530.3	64,199	1,707	1,836	129			1,836		(1,535)				0001
Purchased Call/UIB/UIB000WSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/15/2025	08/14/2026	08/19/2025	Exercise		5,550,206	525.95	148,923	7,210	9,994	2,784			9,994		(6,909)				0001
Purchased Call/UIB/UIB000WSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/19/2025	08/19/2026	08/21/2025	Exercise		4,400,742	527.55	104,728	12,199	14,655	2,457			14,655		(12,091)				0001
Purchased Call/UIB/UIB000WSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/20/2025	08/20/2026	08/22/2025	Exercise		1,856,548	528.01	51,296	1,010	1,314	304			1,314		(841)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000IIST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/22/2025	08/24/2026	08/26/2025	Expire		473,489	533.51	13,921								60				0001
Purchased Call/UIB/UIB000IISU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/22/2025	08/21/2026	08/26/2025	Exercise		4,826,220	533.51	128,056	4,657	4,823	166			4,823		(4,345)				0001
Purchased Call/UIB/UIB000IISY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/25/2025	08/25/2026	08/27/2025	Exercise		3,233,628	531.56	98,893	529	545	16			545		(436)				0001
Purchased Call/UIB/UIB000XS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/27/2025	08/27/2026	08/29/2025	Exercise		4,281,148	534.14	105,964	10,531	10,745	214			10,745		(10,159)				0001
Purchased Call/UIB/UIB000XS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2025	08/28/2026	09/02/2025	Exercise		4,543,183	535.04	129,852	1,105	917	(188)			917		(303)				0001
Purchased Call/UIB/UIB000XS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2025	08/28/2026	09/03/2025	Exercise		3,653,032	534.59	100,552	1,747	2,184	437			2,184		(1,271)				0001
Purchased Call/UIB/UIB000XSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/02/2025	09/02/2026	09/04/2025	Exercise		2,874,320	531.84	81,819	1,946	1,916	(30)			1,916		(1,803)				0001
Purchased Call/UIB/UIB000XSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/03/2025	09/03/2026	09/05/2025	Exercise		3,466,829	531.78	102,629	1,436	1,396	(39)			1,396		(1,174)				0001
Purchased Call/UIB/UIB000XSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/04/2025	09/04/2026	09/08/2025	Exercise		1,993,886	534	60,540	366	352	(14)			352		(125)				0001
Purchased Call/UIB/UIB000XSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2025	09/04/2026	09/09/2025	Exercise		5,373,150	535.84	159,300	367	222	(145)			222		227				0001
Purchased Call/SBC/SBC1173S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	05/19/2025	Expire		584,354	236.18	20,702								44				0001
Purchased Call/SBC/SBC1173SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	06/02/2025	Expire		2,353,136	236.35	82,436								206				0001
Purchased Call/CGM/CGM040RSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2024	08/24/2026	04/08/2025	Exercise		51,097	322.22	44,539		658	(367)			658		(1,144)				0001
Purchased Call/CGM/CGM040RSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/04/2024	09/03/2026	03/31/2025	Exercise		82,422	321.53	65,492		1,777	132			1,777		(1,739)				0001
Purchased Call/CGM/CGM040RST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2026	01/09/2025	Exercise		220,604	321.17	77,655		4,294	(205)			4,294		(4,662)				0001
Purchased Call/CGM/CGM040RSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2024	09/04/2026	10/16/2025	Exercise		20,763	321.02	31,942		603	178			603		(513)				0001
Purchased Call/CGM/CGM040RSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/06/2024	09/04/2026	01/08/2025	Exercise		795,063	320.33	188,966		15,959	(346)			15,959		(16,680)				0001
Purchased Call/CGM/CGM040RSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/21/2024	08/21/2026	04/23/2025	Exercise		123,583	322.07	60,198		1,358	(1,094)			1,358		(2,587)				0001
Purchased Call/CGM/CGM040RSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/28/2024	07/15/2025	07/17/2025	Expire		257,996	327.09	2,808			(1,717)					(1,717)				0001
Purchased Call/CGM/CGM040SS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2024	09/11/2026	02/19/2025	Exercise		259,063	321.51	88,228		6,117	729			6,117		(5,597)				0001
Purchased Call/CGM/CGM040SS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/16/2024	09/16/2026	01/22/2025	Exercise		406,728	321.75	119,682		9,048	555			9,048		(8,644)				0001
Purchased Call/CGM/CGM040SS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2024	09/22/2026	04/03/2025	Exercise		180,445	322.26	64,063		3,345	(459)			3,345		(3,968)				0001
Purchased Call/CGM/CGM040SSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/23/2024	09/23/2026	02/26/2025	Exercise		1,895,820	322.37	302,601		41,770	1,739			41,770		(40,387)				0001
Purchased Call/CGM/CGM040SSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2026	01/28/2025	Exercise		486,165	322.67	59,520		11,089	693			11,089		(10,465)				0001
Purchased Call/CGM/CGM040SSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2024	10/05/2026	01/14/2025	Exercise		243,528	322.64	75,223		5,380	155			5,380		(5,362)				0001
Purchased Call/CGM/CGM040SSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/02/2025	10/08/2026	01/06/2025	Expire		35,218	322.57	25,949								(42)				0001
Purchased Call/CGM/CGM040SST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2024	10/13/2026	03/10/2025	Exercise		208,424	322.98	54,157		4,225	(285)			4,225		(4,678)				0001
Purchased Call/CGM/CGM040SSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2024	10/12/2026	05/02/2025	Exercise		49,186	322.98	50,980		742	(322)			742		(1,235)				0001
Purchased Call/CGM/CGM040SSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	02/20/2025	Exercise		423,010	322.91	133,792		7,164	(2,056)			7,164		(9,562)				0001
Purchased Call/UIB/UIB000XSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2026	09/10/2025	Exercise		4,059,172	537.45	100,623	10,742	10,665	(77)			10,665		(10,615)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000XSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/10/2025	09/10/2026	09/12/2025	Exercise		1,951,641	540.64	51,048	3,817	3,484	(333)			3,484		(3,647)				0001
Purchased Call/UIB/UIB000XSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/12/2025	09/11/2026	09/16/2025	Exercise		5,076,858	540.1	143,955	3,400	2,289	(1,111)			2,289		(2,911)				0001
Purchased Call/UIB/UIB000XSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/15/2025	09/15/2026	09/17/2025	Expire		4,033,428	541.11	115,706								141				0001
Purchased Call/UIB/UIB000YS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/16/2025	09/16/2026	09/18/2025	Exercise		4,867,513	541.18	133,588	2,817	2,028	(789)			2,028		(2,656)				0001
Purchased Call/UIB/UIB000YS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/17/2025	09/17/2026	09/19/2025	Expire		2,060,489	538.7	59,707								243				0001
Purchased Call/UIB/UIB000YS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/18/2025	09/18/2026	09/22/2025	Exercise		3,737,352	538.63	103,299	2,099	1,820	(279)			1,820		(1,599)				0001
Purchased Call/UIB/UIB000YS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2025	09/18/2026	09/23/2025	Exercise		4,348,581	537.38	126,787	393	259	(134)			259		56				0001
Purchased Call/UIB/UIB000YS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2025	09/21/2026	09/23/2025	Exercise		550,979	537.38	14,917	669	592	(76)			592		(592)				0001
Purchased Call/UIB/UIB000YSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Exercise		4,699,414	537.64	136,190	1,017	662	(355)			662		(845)				0001
Purchased Call/UIB/UIB000YSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/24/2025	09/24/2026	09/26/2025	Exercise		1,682,354	538.18	46,160	546	378	(168)			378		(398)				0001
Purchased Call/UIB/UIB000YSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2025	09/25/2026	09/30/2025	Exercise		5,426,816	535.16	154,657	3,181	2,837	(345)			2,837		(2,649)				0001
Purchased Call/UIB/UIB000YSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/29/2025	09/29/2026	10/01/2025	Expire		4,948,630	536.32	141,144								205				0001
Purchased Call/UIB/UIB000YSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/30/2025	09/30/2026	10/02/2025	Exercise		3,361,706	535.02	96,922	2,320	2,180	(140)			2,180		(2,151)				0001
Purchased Call/UIB/UIB000YSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/01/2025	10/01/2026	10/03/2025	Exercise		2,532,373	536.68	76,132	576	387	(189)			387		(246)				0001
Purchased Call/UIB/UIB000YSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2025	10/02/2026	10/06/2025	Exercise		4,842,570	538.54	117,748	12,915	7,351	(5,565)			7,351		(12,324)				0001
Purchased Call/UIB/UIB000ZS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/06/2025	10/06/2026	10/08/2025	Exercise		5,219,241	538.87	140,143	3,519	2,786	(733)			2,786		(3,305)				0001
Purchased Call/UIB/UIB000ZS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/07/2025	10/07/2026	10/09/2025	Exercise		5,032,943	536.99	136,881	4,708	4,165	(543)			4,165		(4,358)				0001
Purchased Call/CGM/CGM040TSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/30/2024	10/29/2026	01/14/2025	Exercise		78,372	322.58	19,440		1,741	30			1,741		(1,739)				0001
Purchased Call/CGM/CGM040TSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2026	06/05/2025	Exercise		630,174	322.36	61,794		9,229	(4,646)			9,229		(14,004)				0001
Purchased Call/CGM/CGM040TSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/04/2024	11/04/2026	03/10/2025	Exercise		232,585	321.64	99,726		5,302	106			5,302		(5,325)				0001
Purchased Call/SBC/SBC1173SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	06/10/2025	Expire		1,359,939	236.82	47,324								98				0001
Purchased Call/SBC/SBC1174S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	06/24/2025	Exercise		1,126,772	236.2	37,184	1,070	1,184	114			1,184		(971)				0001
Purchased Call/SBC/SBC1174SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	06/27/2025	Expire		392,123	236.78	13,958								25				0001
Purchased Call/SBC/SBC1174SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	07/14/2025	Exercise		5,743,252	238.84	125,329	36,914	37,470	556			37,470		(36,582)				0001
Purchased Call/CGM/CGM040SS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2024	09/14/2026	05/07/2025	Exercise		66,233	321.74	32,942		1,418	38			1,418		(1,467)				0001
Purchased Call/CGM/CGM040SSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	03/10/2025	Exercise		223,658	323.07	94,797		4,725	(32)			4,725		(5,002)				0001
Purchased Call/CGM/CGM040SSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2026	02/19/2025	Exercise		94,635	323.16	52,072		2,032	15			2,032		(2,154)				0001
Purchased Call/CGM/CGM040SSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2026	12/17/2025	Exercise		161,220	322.54	35,358		4,384	931			4,384		(3,539)				0001
Purchased Call/UIB/UIB000ZS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Exercise		2,888,822	537.55	75,773	2,573	2,481	(92)			2,481		(2,250)				0001
Purchased Call/UIB/UIB000ZSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/09/2026	10/15/2025	Exercise		6,175,774	529.86	180,142	5,068	5,426	358			5,426		(4,078)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB0002SI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/14/2025	10/14/2026	10/16/2025	Exercise		5,564,685	537.27	158,652	1,214	818	(395)			818		(901)				0001
Purchased Call/UIB/UIB0002SK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/15/2025	10/15/2026	10/17/2025	Exercise		4,133,231	536.45	101,548	8,507	8,226	(281)			8,226		(8,113)				0001
Purchased Call/UIB/UIB0002SP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2025	10/19/2026	10/21/2025	Expire		159,392	534.3	4,702								28				0001
Purchased Call/UIB/UIB0002ST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/20/2025	10/20/2026	10/22/2025	Exercise		3,758,674	537.6	107,702	1,689	1,146	(543)			1,146		(1,490)				0001
Purchased Call/UIB/UIB0002SV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/21/2025	10/21/2026	10/23/2025	Exercise		3,122,079	538.48	81,225	4,390	3,255	(1,134)			3,255		(4,207)				0001
Purchased Call/UIB/UIB1000S2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2025	10/23/2026	10/28/2025	Exercise		5,242,104	536.24	148,927	3,566	2,458	(1,108)			2,458		(2,868)				0001
Purchased Call/UIB/UIB1000S8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/28/2025	10/28/2026	10/30/2025	Exercise		2,845,492	537.4	72,439	2,857	1,978	(879)			1,978		(2,701)				0001
Purchased Call/UIB/UIB1000SA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/29/2025	10/29/2026	10/31/2025	Expire		1,951,920	533.99	52,659								245				0001
Purchased Call/UIB/UIB1000SC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2025	10/30/2026	11/03/2025	Exercise		5,637,651	529.83	157,731	4,408	3,949	(459)			3,949		(3,409)				0001
Purchased Call/UIB/UIB1000SE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2025	10/30/2026	11/04/2025	Exercise		5,346,465	530.2	154,047	1,553	1,499	(55)			1,499		(792)				0001
Purchased Call/UIB/UIB1000SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2025	11/02/2026	11/04/2025	Expire		418,816	530.2	12,355								79				0001
Purchased Call/UIB/UIB1000SL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/04/2025	11/04/2026	11/06/2025	Expire		3,319,573	527.85	96,278								254				0001
Purchased Call/UIB/UIB1000SN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/05/2025	11/05/2026	11/07/2025	Exercise		2,097,775	526.6	56,100	2,859	3,136	277			3,136		(2,623)				0001
Purchased Call/UIB/UIB1000SR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2025	11/06/2026	11/12/2025	Exercise		7,046,312	528.74	196,396	6,465	6,651	186			6,651		(4,944)				0001
Purchased Call/UIB/UIB1000SS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2025	11/09/2026	11/12/2025	Exercise		1,989,836	528.74	56,215	1,243	1,169	(74)			1,169		(736)				0001
Purchased Call/UIB/UIB1000SW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/10/2025	11/10/2026	11/13/2025	Expire		3,671,374	529.89	111,529								310				0001
Purchased Call/UIB/UIB1001S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/17/2025	11/17/2026	11/19/2025	Exercise		3,336,071	526.27	94,493	762	892	130			892		(554)				0001
Purchased Call/UIB/UIB1001SD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/19/2025	11/19/2026	11/21/2025	Exercise		2,407,255	522.41	53,759	9,081	10,577	1,497			10,577		(8,776)				0001
Purchased Call/UIB/UIB1001SI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2025	11/20/2026	11/25/2025	Exercise		6,958,950	525.27	181,562	13,507	15,603	2,095			15,603		(12,384)				0001
Purchased Call/UIB/UIB1001SR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/26/2025	11/25/2026	12/01/2025	Exercise		2,668,307	533.45	69,331	2,904	2,494	(410)			2,494		(2,308)				0001
Purchased Call/CGM/CGM040TSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2026	08/18/2025	Exercise		38,964	320.32	12,299		654	(229)			654		(915)				0001
Purchased Call/CGM/CGM040TSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/20/2024	11/19/2026	09/30/2025	Exercise		53,239	321.34	33,115		1,494	290			1,494		(1,251)				0001
Purchased Call/CGM/CGM040TSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2024	11/20/2026	01/22/2025	Exercise		933,803	322.51	111,138		21,602	306			21,602		(21,499)				0001
Purchased Call/SBC/SBC1175S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	07/24/2025	Exercise		3,761,505	239.76	126,145	3,072	1,916	(1,155)			1,916		(2,963)				0001
Purchased Call/SBC/SBC1175SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	08/06/2025	Expire		2,086,745	237.89	73,122								60				0001
Purchased Call/SBC/SBC1175SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	08/08/2025	Expire		860,424	237.88	30,520								82				0001
Purchased Call/CGM/CGM040TS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/26/2026	01/31/2025	Exercise		1,327,101	322.44	71,260		28,160	(1,129)			28,160		(29,396)				0001
Purchased Call/UIB/UIB1002S0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/02/2025	12/02/2026	12/04/2025	Expire		3,709,794	527.62	112,145								278				0001
Purchased Call/UIB/UIB1002S2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/03/2025	12/03/2026	12/05/2025	Expire		2,148,235	530.48	61,076								308				0001
Purchased Call/UIB/UIB1002S6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/05/2025	12/04/2026	12/09/2025	Exercise		5,591,647	527.96	159,209	1,305	1,465	160			1,465		(290)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB10029B		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/08/2025	12/08/2026	12/10/2025	Expire		2,934,748	525.82	87,452								207				0001
Purchased Call/UIB/UIB10028H		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/11/2025	12/11/2026	12/15/2025	Exercise		3,358,951	531.78	91,982	2,342	2,101	(242)			2,101		(1,633)				0001
Purchased Call/UIB/UIB10026O		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/15/2025	12/15/2026	12/17/2025	Exercise		5,049,227	529.37	143,645	1,728	1,920	192			1,920		(1,350)				0001
Purchased Call/UIB/UIB10026S		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2025	12/17/2026	12/22/2025	Expire		3,249,639	526.71	101,575								807				0001
Purchased Call/UIB/UIB10025W		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2025	12/18/2026	12/23/2025	Expire		5,480,227	529.99	164,516								1,054				0001
Purchased Call/UIB/UIB1003S1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2025	12/22/2026	12/24/2025	Expire		2,803,988	532.43	84,172								476				0001
Purchased Call/UIB/UIB1003BB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/29/2025	12/29/2026	12/31/2025	Expire		4,003,995	532.94	116,794								292				0001
Purchased Call/UIB/UIB0009SE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/14/2023	08/11/2025	05/28/2025	Exercise		349,045	530.39	12,979		425	(3,558)			425		(3,983)				0001
Purchased Call/UIB/UIB0009SH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/16/2023	08/15/2025	08/19/2025	Expire		395,833	527.23	14,716			(4,574)					(4,574)				0001
Purchased Call/UIB/UIB0009SR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/22/2023	08/21/2025	07/22/2025	Exercise		905,477	525.62	33,436		1,946	(8,747)			1,946		(10,693)				0001
Purchased Call/UIB/UIB0009SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/25/2023	08/22/2025	08/26/2025	Exercise		535,096	522.83	21,744		10,935	3,930			10,935		(7,004)				0001
Purchased Call/UIB/UIB0001S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/01/2023	08/29/2025	09/03/2025	Exercise		547,295	528.56	21,529		6,240	(908)			6,240		(7,148)				0001
Purchased Call/UIB/UIB0001SJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/11/2023	09/08/2025	02/10/2025	Exercise		972,266	527.57	37,599		19,052	6,086			19,052		(12,966)				0001
Purchased Call/UIB/UIB0001SL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/12/2023	09/11/2025	08/18/2025	Exercise		1,592,607	528.59	60,845		41,636	20,480			41,636		(21,156)				0001
Purchased Call/UIB/UIB0001SN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/13/2023	09/12/2025	08/06/2025	Exercise		610,833	528.65	23,206		11,897	3,794			11,897		(8,102)				0001
Purchased Call/UIB/UIB0001SR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/15/2023	09/12/2025	01/09/2025	Exercise		942,547	530.74	33,121		17,922	6,302			17,922		(11,620)				0001
Purchased Call/UIB/UIB0001SV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2023	09/18/2025	03/31/2025	Exercise		1,273,374	526.28	45,986		30,206	13,677			30,206		(16,529)				0001
Purchased Call/UIB/UIB0001SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/20/2023	09/19/2025	01/21/2025	Exercise		1,305,804	524.3	48,022		33,311	16,089			33,311		(17,222)				0001
Purchased Call/UIB/UIB0001SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/21/2023	09/19/2025	03/14/2025	Exercise		506,538	523.03	17,006		14,278	8,156			14,278		(6,122)				0001
Purchased Call/UIB/UIB0002S5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2023	09/25/2025	03/14/2025	Exercise		1,609,670	517.94	55,338		49,841	29,540			49,841		(20,302)				0001
Purchased Call/UIB/UIB0002S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2023	09/26/2025	03/14/2025	Exercise		1,334,034	513.6	47,805		56,463	38,791			56,463		(17,671)				0001
Purchased Call/UIB/UIB0002SI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/05/2023	10/03/2025	06/30/2025	Exercise		1,307,130	508.41	49,594		79,647	60,799			79,647		(18,848)				0001
Purchased Call/UIB/UIB0002SL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/06/2023	10/03/2025	03/14/2025	Exercise		632,017	507.27	24,070		40,229	31,025			40,229		(9,204)				0001
Purchased Call/UIB/UIB0002SO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2023	10/09/2025	02/18/2025	Exercise		1,242,993	508.72	53,749		62,909	42,152			62,909		(20,757)				0001
Purchased Call/UIB/UIB0002SU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/12/2023	10/10/2025	08/27/2025	Exercise		832,771	514.83	30,248		24,402	12,633			24,402		(11,769)				0001
Purchased Call/UIB/UIB0002SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/16/2023	10/13/2025	02/28/2025	Exercise		1,530,968	512.65	61,635		64,806	40,578			64,806		(24,227)				0001
Purchased Call/UIB/UIB0003S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/20/2023	10/17/2025	10/21/2025	Exercise		452,675	508.49	15,406		22,974	16,820			22,974		(6,154)				0001
Purchased Call/UIB/UIB0003S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2023	10/20/2025	06/30/2025	Exercise		677,311	504.29	24,200		44,276	34,537			44,276		(9,739)				0001
Purchased Call/UIB/UIB0003SB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2023	10/23/2025	03/31/2025	Exercise		2,990,948	501.7	116,524		208,954	161,713			208,954		(47,241)				0001
Purchased Call/UIB/UIB0003SL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2023	10/30/2025	02/10/2025	Exercise		4,011,597	499.57	156,808	7,199	244,296	171,964			244,296		(72,333)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB0003SR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/03/2023	10/31/2025	01/17/2025	Exercise		920,780	509.84	37,844		37,616	21,737			37,616		(15,879)				0001
Purchased Call/UIB/UIB0003ST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/06/2023	11/03/2025	01/06/2025	Exercise		1,146,912	512.71	43,132		41,314	23,089			41,314		(18,225)				0001
Purchased Call/UIB/UIB0003SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2023	11/06/2025	01/16/2025	Exercise		3,531,627	512.22	127,001		104,325	50,338			104,325		(53,987)				0001
Purchased Call/UIB/UIB0004S1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/09/2023	11/07/2025	06/30/2025	Exercise		1,552,107	508.94	57,491		60,381	35,795			60,381		(24,586)				0001
Purchased Call/CGM/CGM040USD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2024	12/04/2026	01/09/2025	Exercise		604,892	325.4	175,210		11,098	(3,037)			11,098		(14,417)				0001
Purchased Call/CGM/CGM040USE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2026	02/06/2025	Exercise		332,077	325.81	125,341		4,218	(3,554)			4,218		(7,934)				0001
Purchased Call/CGM/CGM040USJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/11/2026	01/29/2025	Exercise		532,226	325.57	83,964		8,680	(3,881)			8,680		(12,730)				0001
Purchased Call/CGM/CGM040USQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2026	02/11/2025	Exercise		273,915	322.24	73,823		3,976	(2,553)			3,976		(6,713)				0001
Purchased Call/CGM/CGM040UST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/26/2024	12/24/2026	01/15/2025	Exercise		245,755	322.56	100,322		5,339	(542)			5,339		(6,134)				0001
Purchased Call/CGM/CGM040USW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2024	12/24/2026	02/07/2025	Exercise		1,178,672	322.45	134,776		29,836	1,587			29,836		(28,469)				0001
Purchased Call/SBC/SBC11766B		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	08/28/2025	Exercise		323,286	239.65	8,610	1,389	1,125	(265)			1,125		(1,381)				0001
Purchased Call/SBC/SBC11768H		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	09/08/2025	Exercise		2,211,672	240.03	69,477	5,189	2,778	(2,411)			2,778		(4,969)				0001
Purchased Call/SBC/SBC1177SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	10/10/2025	Exercise		1,839,690	236.88	53,844	4,457	3,393	(1,064)			3,393		(4,285)				0001
Purchased Call/CGM/CGM040VSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/03/2025	01/04/2027	01/07/2025	Exercise		1,526,515	322.22	35,722	533	622	89			622		(483)				0001
Purchased Call/CGM/CGM040VS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2025	01/11/2027	01/14/2025	Exercise		5,599,210	321.43	118,316	8,033	5,742	(2,290)			5,742		(7,860)				0001
Purchased Call/CGM/CGM040VSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2027	01/17/2025	Expire		520,133	321.11	14,027								1				0001
Purchased Call/CGM/CGM040VSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2027	01/24/2025	Expire		1,624,972	325.35	39,216								52				0001
Purchased Call/CSII/CSII100LST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/10/2025	09/10/2027	09/12/2025	Exercise		1,442,916	272.87	54,544	1,370	1,507	137			1,507		(1,318)				0001
Purchased Call/UIB/UIB0004S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/10/2023	11/07/2025	01/21/2025	Exercise		1,559,559	507.36	63,150		66,735	39,680			66,735		(27,056)				0001
Purchased Call/UIB/UIB0004S5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/13/2023	11/10/2025	01/10/2025	Exercise		1,561,468	509.69	61,951		65,314	38,551			65,314		(26,763)				0001
Purchased Call/UIB/UIB0004S8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2023	11/12/2025	01/21/2025	Exercise		1,628,008	509.69	71,078		68,734	37,918			68,734		(30,816)				0001
Purchased Call/UIB/UIB0004S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2023	11/13/2025	11/17/2025	Exercise		2,342,442	510.09	101,176		74,301	30,370			74,301		(43,931)				0001
Purchased Call/UIB/UIB0004SB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/15/2023	11/14/2025	01/14/2025	Exercise		1,216,602	515.32	47,040		25,855	5,338			25,855		(20,517)				0001
Purchased Call/UIB/UIB0004SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/17/2023	11/14/2025	02/11/2025	Exercise		2,428,642	514.05	99,835		53,304	9,540			53,304		(43,764)				0001
Purchased Call/UIB/UIB0004SH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/20/2023	11/17/2025	06/30/2025	Exercise		1,674,322	516.12	66,789		33,463	3,921			33,463		(29,543)				0001
Purchased Call/UIB/UIB0004SJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2023	11/20/2025	02/11/2025	Exercise		3,439,429	517.47	134,240		37,398	(22,811)			37,398		(60,209)				0001
Purchased Call/UIB/UIB0004SL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/22/2023	11/21/2025	02/28/2025	Exercise		1,646,354	517.82	63,064		24,892	(3,333)			24,892		(28,225)				0001
Purchased Call/UIB/UIB0004SS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2023	11/26/2025	01/21/2025	Exercise		2,923,823	516.68	117,992		97,426	43,944			97,426		(53,482)				0001
Purchased Call/UIB/UIB0004SU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/30/2023	11/24/2025	11/26/2025	Exercise		239,632	517.89	11,051		4,674	(407)			4,674		(5,082)				0001
Purchased Call/UIB/UIB0004SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/30/2023	11/28/2025	06/30/2025	Exercise		1,566,080	519.02	62,041		34,791	6,437			34,791		(28,354)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB0004SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/01/2023	11/28/2025	01/17/2025	Exercise		7,589,330	520.12	292,433		154,274	20,202			154,274		(134,072)				0001
Purchased Call/UIB/UIB0005S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/05/2023	12/04/2025	02/10/2025	Exercise		3,419,116	522.45	123,737		46,909	(10,402)			46,909		(57,311)				0001
Purchased Call/UIB/UIB0005SC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/11/2023	12/08/2025	01/22/2025	Exercise		2,284,969	520.45	91,326		26,781	(16,153)			26,781		(42,933)				0001
Purchased Call/UIB/UIB0005SG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2023	12/11/2025	01/17/2025	Exercise		2,824,314	521.43	112,835		57,446	4,001			57,446		(53,445)				0001
Purchased Call/SBC/SBC1178SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/19/2027	11/24/2025	Exercise		3,144,759	231.71	107,701	4,042	4,341	299			4,341		(3,644)				0001
Purchased Call/SBC/SBC1179S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/01/2025	12/01/2027	12/03/2025	Expire		4,201,718	234.13	147,102								222				0001
Purchased Call/SBC/SBC1179S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/04/2025	12/03/2027	12/08/2025	Exercise		3,585,488	233.61	107,419	9,170	9,077	(93)			9,077		(8,758)				0001
Purchased Call/SBC/SBC1179SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/12/2025	12/13/2027	12/16/2025	Exercise		4,983,934	233.1	155,481	9,977	10,086	110			10,086		(9,357)				0001
Purchased Call/SBC/SBC1179ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/26/2025	12/28/2027	12/30/2025	Expire		2,844,455	234.05	100,125								409				0001
Purchased Call/SBC/SBC0172SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/13/2025	12/24/2026	01/15/2025	Expire		274,423	239.1	8,069												0001
Purchased Call/SBC/SBC0172SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/20/2027	01/22/2025	Exercise		1,244,154	238.69	30,707	6,232	5,109	(1,123)			5,109		(6,164)				0001
Purchased Call/UIB/UIB0005SI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/13/2023	12/12/2025	03/31/2025	Exercise		1,956,740	521.93	84,760		29,232	(11,129)			29,232		(40,361)				0001
Purchased Call/UIB/UIB0005SK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/14/2023	12/12/2025	06/30/2025	Exercise		2,693,445	525.46	113,094		20,536	(33,441)			20,536		(53,977)				0001
Purchased Call/UIB/UIB0005SM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/15/2023	12/12/2025	02/11/2025	Exercise		1,651,726	529.46	63,710		2,274	(28,114)			2,274		(30,388)				0001
Purchased Call/UIB/UIB0005SU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/20/2023	12/19/2025	01/15/2025	Exercise		1,193,634	531.49	43,980		3,107	(18,340)			3,107		(21,448)				0001
Purchased Call/UIB/UIB0005SW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/21/2023	12/19/2025	12/23/2025	Exercise		1,081,284	527.95	43,460		4,172	(17,005)			4,172		(21,177)				0001
Purchased Call/UIB/UIB0005SY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2023	12/19/2025	02/11/2025	Exercise		1,623,960	529.18	65,050		3,816	(27,961)			3,816		(31,777)				0001
Purchased Call/UIB/UIB0006B2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/27/2023	12/26/2025	01/06/2025	Exercise		5,483,006	530.88	206,847		39,179	(63,460)			39,179		(102,639)				0001
Purchased Call/UIB/UIB0006B4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/28/2023	12/26/2025	03/31/2025	Exercise		2,107,266	532.3	74,755		9,983	(27,169)			9,983		(37,152)				0001
Purchased Call/UIB/UIB0006B6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/02/2024	12/26/2025	02/11/2025	Exercise		2,141,649	530.18	77,221		21,257	(17,168)			21,257		(38,425)				0001
Purchased Call/UIB/UIB0006B8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/02/2024	12/29/2025	01/21/2025	Exercise		2,982,325	529.45	106,654		21,968	(31,388)			21,968		(53,356)				0001
Purchased Call/UIB/UIB0006BA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/03/2024	01/02/2026	02/18/2025	Exercise		96,615	527.6	147,958		2,429	607			2,429		(2,170)				0001
Purchased Call/UIB/UIB0006BC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/04/2024	01/02/2026	03/10/2025	Exercise		44,769	526.08	84,885		1,693	870			1,693		(995)				0001
Purchased Call/UIB/UIB0006BE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/08/2024	01/02/2026	02/11/2025	Exercise		87,278	523.31	129,332		2,661	916			2,661		(1,920)				0001
Purchased Call/UIB/UIB0006BG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/08/2024	01/05/2026	02/03/2025	Exercise		55,830	523.2	99,237		2,948	1,823			2,948		(1,179)				0001
Purchased Call/CGM/CGM040VSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/30/2025	01/29/2027	02/03/2025	Exercise		7,306,080	326.18	133,062	21,302	11,478	(9,824)			11,478		(21,093)				0001
Purchased Call/CGM/CGM040VSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/30/2025	01/29/2027	02/03/2025	Expire		733,748	325.32	18,540								30				0001
Purchased Call/CGM/CGM040VSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2025	01/29/2027	02/04/2025	Exercise		5,744,799	325.86	111,267	12,781	8,364	(4,417)			8,364		(12,712)				0001
Purchased Call/CGM/CGM040US4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2024	11/30/2026	04/03/2025	Exercise		62,916	324.26	51,535		1,436	(20)			1,436		(1,593)				0001
Purchased Call/CGM/CGM040USY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/02/2025	12/31/2026	01/06/2025	Expire		850,584	322.06	20,693								27				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040VS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/13/2025	12/24/2026	01/15/2025	Exercise		473,644	322.63	9,331	502	513	11			513		(502)				0001
Purchased Call/UIB/UIB00068K		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/09/2024	01/08/2026	02/28/2025	Exercise		206,522	524.21	105,049		5,210	1,319			5,210		(4,066)				0001
Purchased Call/UIB/UIB00068M		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/10/2024	01/09/2026	08/14/2025	Exercise		36,530	522	112,182		866	130			866		(978)				0001
Purchased Call/UIB/UIB00068O		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/11/2024	01/09/2026	08/04/2025	Exercise		72,918	522.56	98,811		2,006	545			2,006		(1,769)				0001
Purchased Call/UIB/UIB00068Q		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/12/2024	01/09/2026	11/03/2025	Exercise		15,826	522.65	101,124		330	13			330		(591)				0001
Purchased Call/UIB/UIB00068U		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/17/2024	01/16/2026	01/30/2025	Exercise		161,879	518.63	205,301		10,292	7,172			10,292		(3,453)				0001
Purchased Call/UIB/UIB00068W		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/18/2024	01/16/2026	03/05/2025	Exercise		139,946	516.46	134,367		5,964	3,107			5,964		(3,206)				0001
Purchased Call/UIB/UIB00076$4		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/24/2024	01/23/2026	08/27/2025	Exercise		130,739	519.86	102,355		3,036	374			3,036		(2,810)				0001
Purchased Call/UIB/UIB00076$6		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/25/2024	01/23/2026	03/14/2025	Exercise		108,197	519.28	138,614		4,072	1,744			4,072		(2,670)				0001
Purchased Call/UIB/UIB00076$A		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/29/2024	01/26/2026	01/21/2025	Exercise		201,809	521.39	178,504		6,711	2,307			6,711		(4,645)				0001
Purchased Call/UIB/UIB00076$C		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/30/2024	01/29/2026	01/21/2025	Exercise		140,167	523.48	156,592		4,409	1,379			4,409		(3,239)				0001
Purchased Call/UIB/UIB00076$E		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/31/2024	01/30/2026	03/10/2025	Exercise		209,715	524.89	124,241		6,290	2,139			6,290		(4,346)				0001
Purchased Call/UIB/UIB00076$G		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/01/2024	01/30/2026	02/18/2025	Exercise		89,209	522.24	106,161		3,320	1,293			3,320		(2,308)				0001
Purchased Call/UIB/UIB00076$I		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/02/2024	01/30/2026	02/10/2025	Exercise		209,313	525.54	92,880		5,910	1,595			5,910		(4,523)				0001
Purchased Call/UIB/UIB00076$K		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/05/2024	02/02/2026	02/10/2025	Exercise		45,463	524.56	80,917		2,284	1,417			2,284		(987)				0001
Purchased Call/UIB/UIB00076$M		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/06/2024	02/05/2026	03/10/2025	Exercise		97,468	520.22	233,478		3,283	1,111			3,283		(2,497)				0001
Purchased Call/UIB/UIB00076$O		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/07/2024	02/06/2026	01/21/2025	Exercise		181,365	522.27	105,480		5,729	1,756			5,729		(4,129)				0001
Purchased Call/UIB/UIB00076$Q		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/08/2024	02/06/2026	02/11/2025	Exercise		82,114	523.39	104,109		2,760	1,023			2,760		(2,019)				0001
Purchased Call/UIB/UIB00076$S		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/09/2024	02/06/2026	06/04/2025	Exercise		50,445	522.85	115,627		1,484	412			1,484		(1,373)				0001
Purchased Call/UIB/UIB00076$W		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/13/2024	02/12/2026	02/03/2025	Exercise		173,772	523.93	165,138		6,595	3,168			6,595		(3,650)				0001
Purchased Call/UIB/UIB00076$Y		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/14/2024	02/13/2026	09/29/2025	Exercise		18,745	520.11	73,896		638	221			638		(552)				0001
Purchased Call/UIB/UIB00086$5		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/20/2024	02/13/2026	08/27/2025	Exercise		34,310	523.82	92,487		886	164			886		(850)				0001
Purchased Call/UIB/UIB00086$6		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/20/2024	02/19/2026	03/31/2025	Exercise		60,229	523.82	104,291		2,100	819			2,100		(1,421)				0001
Purchased Call/UIB/UIB00086$A		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/22/2024	02/20/2026	08/04/2025	Exercise		69,050	524.97	82,011		1,275	(355)			1,275		(1,844)				0001
Purchased Call/UIB/UIB00086$E		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/26/2024	02/23/2026	04/07/2025	Exercise		170,883	528.59	81,852		4,203	430			4,203		(3,877)				0001
Purchased Call/UIB/UIB00086$L		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/29/2024	02/27/2026	08/18/2025	Exercise		24,908	529.28	77,500		486	(85)			486		(764)				0001
Purchased Call/UIB/UIB00086$N		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/01/2024	02/27/2026	01/09/2025	Exercise		201,452	530.22	125,488		5,146	624			5,146		(4,792)				0001
Purchased Call/UIB/UIB00086$R		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/05/2024	03/04/2026	03/14/2025	Exercise		193,158	530.86	122,602		4,833	538			4,833		(4,460)				0001
Purchased Call/CGM/CGM040WSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2027	02/25/2025	Exercise		1,385,832	327.27	25,105	4,147	1,604	(2,543)			1,604		(4,102)				0001
Purchased Call/CGM/CGM040WSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2027	02/28/2025	Exercise		2,384,192	326.67	53,582	1,414	1,082	(332)			1,082		(1,356)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040IISI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2025	02/26/2027	03/04/2025	Exercise		4,587,492	325.96	104,422	3,024	2,150	(874)			2,150		(2,872)				0001
Purchased Call/CGM/CGM040IISJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2027	03/04/2025	Exercise		3,044,683	325.96	70,988	1,347	995	(352)			995		(1,217)				0001
Purchased Call/CGM/CGM040IISL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/03/2025	03/03/2027	03/05/2025	Exercise		7,176,514	326.13	158,758	6,654	4,845	(1,809)			4,845		(6,617)				0001
Purchased Call/CGM/CGM040IISN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/05/2025	03/05/2027	03/07/2025	Exercise		1,185,882	326.48	25,236	1,078	790	(287)			790		(1,035)				0001
Purchased Call/CGM/CGM040IISR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2027	03/11/2025	Exercise		3,389,171	325.37	77,701	2,158	1,603	(555)			1,603		(2,012)				0001
Purchased Call/CGM/CGM040IIST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/12/2025	03/11/2027	03/14/2025	Exercise		2,598,018	322.97	60,201	1,967	2,150	183			2,150		(1,924)				0001
Purchased Call/CGM/CGM040IISU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/13/2025	03/12/2027	03/17/2025	Expire		324,071	323.24	8,192								5				0001
Purchased Call/CGM/CGM040IISV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/13/2025	03/12/2027	03/17/2025	Exercise		7,654,847	322.78	158,224	14,578	15,097	520			15,097		(14,286)				0001
Purchased Call/CGM/CGM040IISZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2027	03/19/2025	Exercise		5,150,513	324.43	114,302	4,831	5,055	224			5,055		(4,799)				0001
Purchased Call/CGM/CGM040XS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2025	03/19/2027	03/24/2025	Exercise		12,216,241	324.65	159,877	67,816	55,738	(12,079)			55,738		(67,501)				0001
Purchased Call/CGM/CGM040XS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	03/28/2025	Exercise		3,285,469	324.39	70,001	4,268	4,162	(106)			4,162		(4,206)				0001
Purchased Call/UIB/UIB0009S2		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/12/2024	03/11/2026	01/21/2025	Exercise		143,161	535.68	150,214		3,753	388			3,753		(3,568)				0001
Purchased Call/UIB/UIB0009S8		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/15/2024	03/13/2026	08/14/2025	Exercise		32,112	538.34	67,259		425	(319)			425		(919)				0001
Purchased Call/UIB/UIB0009SA		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/18/2024	03/13/2026	04/14/2025	Exercise		52,041	538.34	45,606		557	(667)			557		(1,285)				0001
Purchased Call/UIB/UIB0009SI		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/22/2024	03/20/2026	09/10/2025	Exercise		38,658	543.94	55,593		454	(427)			454		(1,028)				0001
Purchased Call/UIB/UIB0009SM		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/26/2024	03/25/2026	02/18/2025	Exercise		188,820	542.21	168,381		2,615	(1,853)			2,615		(4,703)				0001
Purchased Call/UIB/UIB0009SO		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/27/2024	03/26/2026	02/18/2025	Exercise		69,198	542.05	72,131		1,545	(236)			1,545		(1,890)				0001
Purchased Call/UIB/UIB0009SQ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/28/2024	03/27/2026	04/10/2025	Exercise		196,050	545.76	63,741		1,754	(3,035)			1,754		(4,940)				0001
Purchased Call/UIB/UIB0009SS		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/01/2024	03/27/2026	03/10/2025	Exercise		166,686	546.74	75,922		2,121	(1,752)			2,121		(3,970)				0001
Purchased Call/UIB/UIB0009SU		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/02/2024	04/01/2026	01/21/2025	Exercise		221,057	545.5	104,022		3,718	(1,560)			3,718		(5,413)				0001
Purchased Call/UIB/UIB0009SY		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/04/2024	04/02/2026	02/11/2025	Exercise		62,077	546.11	72,359		1,150	(297)			1,150		(1,638)				0001
Purchased Call/UIB/UIB000AS0		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/05/2024	04/02/2026	03/26/2025	Exercise		51,226	544.37	43,231		1,336	55			1,336		(1,391)				0001
Purchased Call/UIB/UIB000AS2		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/08/2024	04/02/2026	02/10/2025	Exercise		52,662	545.83	36,915		1,795	508			1,795		(1,340)				0001
Purchased Call/UIB/UIB000AS8		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/11/2024	04/10/2026	05/20/2025	Exercise		90,587	543.28	50,794		1,045	(1,200)			1,045		(2,376)				0001
Purchased Call/UIB/UIB000ASA		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/12/2024	04/10/2026	02/18/2025	Exercise		87,887	543.82	39,161		1,729	(249)			1,729		(2,072)				0001
Purchased Call/UIB/UIB000ASC		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/15/2024	04/10/2026	08/04/2025	Exercise		62,021	540.02	49,285		688	(760)			688		(1,513)				0001
Purchased Call/UIB/UIB000ASE		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/16/2024	04/15/2026	05/20/2025	Exercise		79,364	537.88	115,130		1,297	(602)			1,297		(2,066)				0001
Purchased Call/CGM/CGM040ESC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2023	04/04/2025	04/08/2025	Expire		5,445,161	323.72	131,841			(16,849)					(16,849)				0001
Purchased Call/CGM/CGM040FS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	05/20/2025	Expire		2,655,851	324.29	62,727			(11,783)					(11,783)				0001
Purchased Call/CSII/CSII100NS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/31/2025	11/02/2027	11/04/2025	Expire		1,359,622	271.72	54,929								201				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100GSA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/09/2025	12/09/2027	12/11/2025	Expire		1,719,270	270.35	70,103								91				0001
Purchased Call/UIB/UIB000ASK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/19/2024	04/17/2026	08/18/2025	Exercise		42,615	535.7	52,021		834	(236)			834		(1,201)				0001
Purchased Call/UIB/UIB000ASM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/22/2024	04/17/2026	08/04/2025	Exercise		119,626	536.15	88,732		1,431	(1,656)			1,431		(3,204)				0001
Purchased Call/UIB/UIB000ASO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/23/2024	04/22/2026	01/24/2025	Exercise		347,594	537.85	111,900		8,235	(711)			8,235		(9,093)				0001
Purchased Call/UIB/UIB000ASQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/24/2024	04/23/2026	05/13/2025	Exercise		505,749	539.06	79,433		6,857	(6,089)			6,857		(13,064)				0001
Purchased Call/UIB/UIB000ASU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/26/2024	04/24/2026	02/18/2025	Exercise		69,889	540.81	108,203		1,664	(133)			1,664		(2,034)				0001
Purchased Call/UIB/UIB000BS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/02/2024	05/01/2026	03/14/2025	Exercise		65,616	537.13	59,792		1,313	(402)			1,313		(1,872)				0001
Purchased Call/UIB/UIB000BSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/09/2024	05/08/2026	09/12/2025	Exercise		19,054	542.53	39,856		412	(111)			412		(622)				0001
Purchased Call/UIB/UIB000BSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/10/2024	05/08/2026	06/06/2025	Exercise		77,943	544.98	57,761		919	(1,087)			919		(2,152)				0001
Purchased Call/UIB/UIB000BSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/23/2024	05/22/2026	03/31/2025	Exercise		150,535	539.24	72,552		2,852	(918)			2,852		(4,002)				0001
Purchased Call/UIB/UIB000CS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/28/2024	05/22/2026	02/28/2025	Exercise		43,411	539.07	74,177		1,836	694			1,836		(1,277)				0001
Purchased Call/UIB/UIB000CS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/31/2024	05/29/2026	02/28/2025	Exercise		118,125	538.45	81,542		2,315	(1,189)			2,315		(3,690)				0001
Purchased Call/UIB/UIB000CSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/03/2024	05/29/2026	09/12/2025	Exercise		18,467	542.66	53,364		414	(34)			414		(521)				0001
Purchased Call/UIB/UIB000CSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/04/2024	06/03/2026	02/11/2025	Exercise		93,285	537.76	135,601		2,326	(162)			2,326		(2,684)				0001
Purchased Call/UIB/UIB000CSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/05/2024	06/04/2026	02/11/2025	Exercise		40,706	536.6	38,844		1,317	203			1,317		(1,209)				0001
Purchased Call/UIB/UIB000CSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/06/2024	06/05/2026	02/28/2025	Exercise		134,962	536.52	77,225		2,821	(879)			2,821		(3,897)				0001
Purchased Call/CGM/CGM040VSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2025	01/19/2027	01/22/2025	Exercise		2,238,133	324.34	23,013	15,463	11,691	(3,772)			11,691		(15,411)				0001
Purchased Call/CGM/CGM040VSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	02/10/2025	Exercise		2,721,899	326.39	52,320	8,105	7,653	(452)			7,653		(8,020)				0001
Purchased Call/CGM/CGM040XSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2027	04/07/2025	Exercise		6,046,714	321.38	136,064	4,109	3,168	(941)			3,168		(3,826)				0001
Purchased Call/CGM/CGM040XSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2027	04/08/2025	Exercise		7,194,297	317.15	131,144	18,758	18,128	(629)			18,128		(18,525)				0001
Purchased Call/CGM/CGM040XSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/09/2025	04/08/2027	04/11/2025	Exercise		1,454,672	311.39	16,012	11,808	13,674	1,866			13,674		(11,799)				0001
Purchased Call/CGM/CGM040XSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2025	04/09/2027	04/14/2025	Exercise		4,305,096	313.52	93,201	6,932	10,447	3,515			10,447		(6,733)				0001
Purchased Call/CGM/CGM040XSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2027	04/21/2025	Exercise		3,909,184	317.07	37,225	29,080	27,189	(1,891)			27,189		(28,998)				0001
Purchased Call/CGM/CGM040XSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/21/2025	04/21/2027	04/23/2025	Exercise		6,338,408	316.7	148,715	3,878	4,245	367			4,245		(3,816)				0001
Purchased Call/CGM/CGM040FSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/25/2023	05/23/2025	05/28/2025	Expire		2,392,889	322.36	58,343			(11,450)					(11,450)				0001
Purchased Call/CGM/CGM040FSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2023	06/06/2025	06/10/2025	Expire		1,305,145	325.39	29,401			(6,300)					(6,300)				0001
Purchased Call/CGM/CGM040GSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/07/2023	07/08/2025	02/19/2025	Exercise		385,200	322.92	9,168		576	(1,792)			576		(2,368)				0001
Purchased Call/SBC/SBC117YS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	03/11/2025	Exercise		2,339,059	240.94	74,883	3,375	2,553	(822)			2,553		(3,235)				0001
Purchased Call/CGM/CGM040YS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2025	04/23/2027	04/29/2025	Exercise		4,299,408	316.98	24,726	40,012	38,516	(1,496)			38,516		(39,975)				0001
Purchased Call/CGM/CGM040YS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2025	05/03/2027	05/06/2025	Exercise		2,808,355	315.93	36,312	15,966	16,712	746			16,712		(15,882)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040YSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2027	05/07/2025	Exercise		4,156,941	315.94	81,883	9,998	11,072	1,074			11,072		(9,959)				0001
Purchased Call/CGM/CGM040YSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2025	05/11/2027	05/13/2025	Expire		781,642	316.26	18,994								45				0001
Purchased Call/CGM/CGM040YSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2025	05/10/2027	05/13/2025	Exercise		1,119,263	316.26	25,017	1,091	1,414	323			1,414		(1,032)				0001
Purchased Call/CGM/CGM040YSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/15/2025	05/14/2027	05/19/2025	Exercise		1,255,160	315.35	28,344	1,150	2,629	1,479			2,629		(1,090)				0001
Purchased Call/CGM/CGM040YSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/15/2025	05/14/2027	05/19/2025	Exercise		5,692,345	315.43	89,801	23,996	47,535	23,539			47,535		(23,791)				0001
Purchased Call/CGM/CGM040YSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2025	05/14/2027	05/20/2025	Exercise		6,558,929	315.34	66,002	45,685	56,432	10,747			56,432		(45,626)				0001
Purchased Call/CGM/CGM040YSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/19/2025	05/19/2027	05/21/2025	Exercise		2,486,677	314.97	49,890	5,307	6,705	1,397			6,705		(5,274)				0001
Purchased Call/CGM/CGM040YSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2025	05/21/2027	05/28/2025	Exercise		3,544,423	316.39	82,714	1,555	2,771	1,217			2,771		(1,350)				0001
Purchased Call/SBC/SBC1171SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	03/28/2025	Exercise		4,241,326	240.15	145,763	738	513	(224)			513		(584)				0001
Purchased Call/SBC/SBC1171SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	04/07/2025	Exercise		1,569,182	239.9	39,648	520	554	34			554		(451)				0001
Purchased Call/UIB/UIB000CSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/07/2024	06/05/2026	08/25/2025	Exercise		23,991	536.24	48,769		421	(233)			421		(780)				0001
Purchased Call/UIB/UIB000CSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/11/2024	06/10/2026	06/04/2025	Exercise		200,049	536.04	153,854		3,693	(1,598)			3,693		(5,498)				0001
Purchased Call/UIB/UIB000CSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/13/2024	06/12/2026	10/01/2025	Exercise		20,832	535.25	52,293		522	(48)			522		(711)				0001
Purchased Call/UIB/UIB000CSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/17/2024	06/12/2026	08/25/2025	Exercise		24,919	531.09	34,863		541	(194)			541		(806)				0001
Purchased Call/UIB/UIB000DS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/21/2024	06/18/2026	08/04/2025	Exercise		38,498	536.41	69,552		638	(434)			638		(1,255)				0001
Purchased Call/UIB/UIB000DS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/24/2024	06/18/2026	08/14/2025	Exercise		29,436	535.59	43,099		562	(312)			562		(932)				0001
Purchased Call/UIB/UIB000DS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/25/2024	06/24/2026	02/28/2025	Exercise		183,306	537.7	144,633		4,159	(785)			4,159		(5,156)				0001
Purchased Call/UIB/UIB000DS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/26/2024	06/25/2026	09/05/2025	Exercise		82,405	535.17	39,332		1,742	(631)			1,742		(2,430)				0001
Purchased Call/UIB/UIB000DS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/27/2024	06/26/2026	08/04/2025	Exercise		39,724	535.51	87,529		693	(434)			693		(1,350)				0001
Purchased Call/UIB/UIB000DSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/28/2024	06/26/2026	08/18/2025	Exercise		42,901	534.93	71,726		793	(442)			793		(1,413)				0001
Purchased Call/UIB/UIB000DSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/01/2024	06/26/2026	01/17/2025	Exercise		125,839	534.96	56,444		4,917	1,374			4,917		(3,623)				0001
Purchased Call/UIB/UIB000DSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/05/2024	07/02/2026	08/14/2025	Exercise		35,748	539.18	64,699		613	(416)			613		(1,201)				0001
Purchased Call/UIB/UIB000DSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/09/2024	07/08/2026	07/25/2025	Exercise		269,691	537.62	127,920		4,660	(2,956)			4,660		(7,787)				0001
Purchased Call/UIB/UIB000DSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/15/2024	07/10/2026	01/21/2025	Exercise		113,157	542.56	74,482		2,202	(1,395)			2,202		(3,695)				0001
Purchased Call/UIB/UIB000DSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/16/2024	07/15/2026	02/28/2025	Exercise		284,451	545.82	181,896		4,716	(4,773)			4,716		(9,726)				0001
Purchased Call/UIB/UIB000ES0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/18/2024	07/17/2026	09/10/2025	Exercise		20,915	551.11	63,502		335	(242)			335		(750)				0001
Purchased Call/UIB/UIB000ES4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/22/2024	07/17/2026	02/18/2025	Exercise		38,505	544.48	65,475		1,232	50			1,232		(1,271)				0001
Purchased Call/UIB/UIB000ES6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/23/2024	07/22/2026	08/04/2025	Exercise		76,889	545.51	128,111		943	(1,325)			943		(2,443)				0001
Purchased Call/UIB/UIB000ESE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/26/2024	07/24/2026	08/14/2025	Exercise		67,585	539.17	61,184		1,097	(1,196)			1,097		(2,449)				0001
Purchased Call/UIB/UIB000ESG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/29/2024	07/24/2026	06/06/2025	Exercise		186,612	544.33	38,402		2,771	(3,014)			2,771		(5,828)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000ES1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/30/2024	07/29/2026	01/21/2025	Exercise		160,450	545.16	130,313		3,004	(2,031)			3,004		(5,206)				0001
Purchased Call/UIB/UIB000ER		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/05/2024	07/31/2026	08/27/2025	Exercise		19,782	539.62	45,365		409	(104)			409		(575)				0001
Purchased Call/UIB/UIB000ES0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2024	08/06/2026	08/18/2025	Exercise		22,919	531.63	23,351		553	(107)			553		(706)				0001
Purchased Call/UIB/UIB000FS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/13/2024	08/12/2026	07/30/2025	Exercise		48,503	533.35	128,532		1,174	(485)			1,174		(1,836)				0001
Purchased Call/UIB/UIB000FSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/20/2024	08/19/2026	02/03/2025	Exercise		155,145	541.5	110,086		3,743	(1,245)			3,743		(5,151)				0001
Purchased Call/UIB/UIB000FSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/23/2024	08/21/2026	10/27/2025	Exercise		160,843	543.78	46,617		362	(214)			362		(642)				0001
Purchased Call/UIB/UIB000FSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/21/2025	08/24/2026	07/23/2025	Expire		173,774	543.78	6,215								(4)				0001
Purchased Call/UIB/UIB000FSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/27/2024	08/26/2026	03/31/2025	Exercise		82,445	543.26	87,674		2,017	(662)			2,017		(2,801)				0001
Purchased Call/UIB/UIB000FSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2024	08/28/2026	02/11/2025	Exercise		98,182	541.75	70,887		3,157	(116)			3,157		(3,505)				0001
Purchased Call/UIB/UIB000GS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/03/2024	08/28/2026	08/14/2025	Exercise		94,826	543.07	57,317		1,630	(1,223)			1,630		(2,928)				0001
Purchased Call/UIB/UIB000GS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/04/2024	09/03/2026	01/09/2025	Exercise		94,954	539.39	105,761		3,219	(7)			3,219		(3,384)				0001
Purchased Call/UIB/UIB000GS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2024	09/04/2026	12/26/2025	Exercise		54,350	540.8	54,957		965	(840)			965		(1,951)				0001
Purchased Call/CGM/CGM040IS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/19/2025	02/18/2027	02/21/2025	Expire		1,000,599	328.11	23,909								4				0001
Purchased Call/CGM/CGM040ISF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2025	02/25/2027	02/28/2025	Expire		1,275,521	326.47	30,463								36				0001
Purchased Call/CGM/CGM040ISH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/27/2025	02/26/2027	03/03/2025	Exercise		5,114,108	326.07	77,939	22,494	14,599	(7,895)			14,599		(22,362)				0001
Purchased Call/CGM/CGM040GSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2023	07/30/2025	04/02/2025	Exercise		1,858,244	328.38	44,226		154	(12,586)			154		(12,740)				0001
Purchased Call/CGM/CGM040HSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/06/2023	09/04/2025	01/22/2025	Exercise		1,124,414	324.52	24,808		404	(7,991)			404		(8,395)				0001
Purchased Call/CGM/CGM040IS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	06/25/2025	Exercise		1,443,539	323.1	34,044		135	(11,743)			135		(11,878)				0001
Purchased Call/CGM/CGM040ZS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2025	06/08/2027	06/10/2025	Exercise		4,255,459	317.75	86,069	8,457	9,018	561			9,018		(8,236)				0001
Purchased Call/CGM/CGM040ZS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2025	06/04/2027	06/10/2025	Exercise		3,015,149	317.75	71,964	529	844	316			844		(423)				0001
Purchased Call/CGM/CGM040ZSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2027	06/17/2025	Exercise		2,134,466	318.05	38,335	6,766	7,304	538			7,304		(6,666)				0001
Purchased Call/CGM/CGM040ZSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/26/2025	06/25/2027	06/30/2025	Expire		192,733	318.03	4,782								13				0001
Purchased Call/CGM/CGM040ZSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2025	06/25/2027	07/01/2025	Exercise		6,081,507	318.52	69,384	39,193	43,739	4,547			43,739		(39,028)				0001
Purchased Call/CGM/CGM040ZST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/30/2025	06/30/2027	07/02/2025	Exercise		4,949,798	318.48	118,542	929	1,509	580			1,509		(844)				0001
Purchased Call/CGM/CGM040ZSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2027	07/07/2025	Exercise		1,205,276	318.74	20,404	4,462	7,149	2,687			7,149		(4,384)				0001
Purchased Call/CGM/CGM040ZSW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/03/2025	07/02/2027	07/08/2025	Exercise		5,431,130	318.8	111,641	10,115	10,987	872			10,987		(9,707)				0001
Purchased Call/SBC/SBC1173S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	05/20/2025	Exercise		2,735,468	236.76	94,332	568	558	(11)			558		(341)				0001
Purchased Call/CSII/CSII1000S1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/18/2025	12/17/2027	12/22/2025	Expire		1,634,530	272.34	65,659								265				0001
Purchased Call/CSII/CSII1000SL		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/19/2025	12/21/2027	12/23/2025	Expire		2,785,680	270.11	112,820								455				0001
Purchased Call/SPX/SPX815RS1		N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	08/08/2024	08/08/2025	08/12/2025	Exercise		2,454,000	5319.31	124,172		220,860				(48,217)				96,688		0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9152SU		N/A	Equity/Index	Suntrust IYDOJB6JWY9T8IKCSX06	02/07/2025	02/06/2026	02/11/2025	Expire		4,973,000	6025.99	274,510												0001
Purchased Call/SBC/SBC1173SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/28/2025	05/27/2027	05/30/2025	Expire		711,634	236.56	24,457								14				0001
Purchased Call/SBC/SBC1173SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	06/16/2025	Expire		1,677,104	236.94	58,819								153				0001
Purchased Call/SBC/SBC1174SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	07/11/2025	Expire		344,400	238.49	12,241								30				0001
Purchased Call/UIB/UIB000GSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2024	09/04/2026	03/14/2025	Exercise		70,559	540.93	59,474		1,642	(508)			1,642		(2,299)				0001
Purchased Call/UIB/UIB000GSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/11/2024	09/11/2026	01/07/2025	Exercise		408,483	541.47	94,957		6,363	(1,159)			6,363		(7,736)				0001
Purchased Call/UIB/UIB000GST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/17/2024	09/16/2026	07/30/2025	Exercise		106,516	544.59	129,849		1,797	(1,869)			1,797		(3,842)				0001
Purchased Call/UIB/UIB000GSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/18/2024	09/17/2026	11/26/2025	Exercise		30,340	545.39	21,064		398	(618)			398		(1,047)				0001
Purchased Call/UIB/UIB000GSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2024	09/18/2026	05/20/2025	Exercise		74,307	544.94	57,352		1,420	(1,255)			1,420		(2,825)				0001
Purchased Call/UIB/UIB000GSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2024	09/18/2026	10/01/2025	Exercise		86,480	547.65	54,409		1,382	(1,553)			1,382		(3,069)				0001
Purchased Call/UIB/UIB000HS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/23/2024	09/18/2026	03/14/2025	Exercise		39,001	547.16	66,768		943	(399)			943		(1,433)				0001
Purchased Call/UIB/UIB000HSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2024	09/25/2026	10/27/2025	Exercise		24,718	551.26	46,160		408	(428)			408		(947)				0001
Purchased Call/UIB/UIB000HSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2024	09/29/2026	10/01/2025	Exercise		36,535	550.47	28,312		515	(746)			515		(1,300)				0001
Purchased Call/UIB/UIB000HSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/30/2024	09/25/2026	09/12/2025	Exercise		18,771	550.47	44,122		392	(241)			392		(698)				0001
Purchased Call/UIB/UIB000HSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/01/2024	09/28/2026	12/31/2025	Exercise		37,537	550.47	18,066		460	(796)			460		(1,278)				0001
Purchased Call/UIB/UIB000HSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2024	10/01/2026	01/21/2025	Exercise		104,407	549.02	37,599		2,102	(1,480)			2,102		(3,635)				0001
Purchased Call/UIB/UIB000HSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/04/2024	10/02/2026	03/10/2025	Exercise		91,471	545.86	41,839		2,180	(1,047)			2,180		(3,321)				0001
Purchased Call/CGM/CGM040ISZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2025	03/31/2025	Exercise		1,202,319	318.21	28,495		39,833	28,638			39,833		(11,194)				0001
Purchased Call/CGM/CGM040XS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2027	03/25/2025	Exercise		3,369,431	324.53	79,214	1,163	1,128	(35)			1,128		(1,006)				0001
Purchased Call/CGM/CGM040XS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/27/2025	03/25/2027	03/31/2025	Exercise		6,708,156	323.98	114,394	23,409	23,202	(207)			23,202		(23,186)				0001
Purchased Call/CGM/CGM040XSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2027	04/01/2025	Expire		438,797	323.2	10,619								22				0001
Purchased Call/CGM/CGM040XSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2025	03/29/2027	04/01/2025	Exercise		2,275,206	323.2	27,917	13,572	8,190	(5,382)			8,190		(13,515)				0001
Purchased Call/CGM/CGM040XSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2025	04/06/2027	04/08/2025	Exercise		2,136,735	317.15	38,305	6,916	6,440	(476)			6,440		(6,836)				0001
Purchased Call/CGM/CGM040XSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2025	04/12/2027	04/15/2025	Exercise		3,267,571	314.69	75,752	1,825	3,212	1,387			3,212		(1,663)				0001
Purchased Call/CGM/CGM040ZSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/07/2025	07/07/2027	07/09/2025	Exercise		5,556,785	318.52	120,101	7,603	7,906	303			7,906		(7,518)				0001
Purchased Call/CGM/CGM1400S3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2025	07/09/2027	07/15/2025	Exercise		3,560,381	318.6	72,372	6,897	8,774	1,877			8,774		(6,754)				0001
Purchased Call/CGM/CGM1400S6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/15/2025	07/15/2027	07/17/2025	Exercise		1,647,623	318.32	35,058	2,644	4,146	1,501			4,146		(2,615)				0001
Purchased Call/CGM/CGM1400SB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2025	07/19/2027	07/22/2025	Exercise		2,042,669	319.01	41,304	4,167	5,026	859			5,026		(4,048)				0001
Purchased Call/CGM/CGM1400SC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2025	07/21/2027	07/23/2025	Exercise		7,395,660	319.56	120,375	29,856	30,010	154			30,010		(29,754)				0001
Purchased Call/CGM/CGM1400SG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2025	07/27/2027	07/29/2025	Exercise		3,280,839	319.45	45,967	16,879	20,235	3,357			20,235		(16,744)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM1400SK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/29/2025	07/29/2027	07/31/2025	Exercise		2,566,420	319.76	40,198	10,545	10,446	(99)			10,446		(10,508)				0001
Purchased Call/CGM/CGM1400SL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/30/2025	07/30/2027	08/01/2025	Exercise		1,776,485	319.41	41,552	620	618	(2)			618		(572)				0001
Purchased Call/CGM/CGM1400SN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/01/2025	08/03/2027	08/05/2025	Expire		1,736,842	317.58	42,379								126				0001
Purchased Call/CGM/CGM1400SO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/01/2025	07/30/2027	08/05/2025	Exercise		4,832,276	317.58	112,462	4,955	7,285	2,330			7,285		(4,782)				0001
Purchased Call/CGM/CGM1400SQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2027	08/06/2025	Exercise		5,028,817	318.76	98,551	12,005	18,105	6,100			18,105		(11,925)				0001
Purchased Call/CGM/CGM1400SR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2027	08/07/2025	Exercise		2,032,261	318.73	6,220	21,688	25,712	4,024			25,712		(21,683)				0001
Purchased Call/UIB/UIB000HSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2024	10/07/2026	08/27/2025	Exercise		19,347	544.99	106,624		371	(313)			371		(830)				0001
Purchased Call/UIB/UIB0001S0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/11/2024	10/09/2026	05/29/2025	Exercise		110,516	545.73	94,683		1,628	(2,295)			1,628		(4,236)				0001
Purchased Call/UIB/UIB0001S4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/11/2024	10/09/2026	02/10/2025	Exercise		49,527	544.91	55,738		1,447	(341)			1,447		(1,975)				0001
Purchased Call/UIB/UIB0001SC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/16/2024	10/15/2026	06/04/2025	Exercise		65,139	546.51	62,663		1,087	(1,233)			1,087		(2,414)				0001
Purchased Call/UIB/UIB0001SE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2024	10/16/2026	08/14/2025	Exercise		50,000	547.17	46,933		852	(868)			852		(1,845)				0001
Purchased Call/UIB/UIB0001SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2024	10/16/2026	09/12/2025	Exercise		37,493	546.07	65,686		854	(467)			854		(1,495)				0001
Purchased Call/UIB/UIB0001SI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/18/2024	10/16/2026	11/14/2025	Exercise		67,991	546.95	44,933		1,025	(1,373)			1,025		(2,471)				0001
Purchased Call/UIB/UIB0001SM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/22/2024	10/21/2026	03/14/2025	Exercise		71,441	544.14	61,553		1,463	(1,024)			1,463		(2,568)				0001
Purchased Call/UIB/UIB0001SS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2024	10/23/2026	07/30/2025	Exercise		130,620	542.44	85,137		2,267	(2,382)			2,267		(4,867)				0001
Purchased Call/UIB/UIB0001SV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2024	10/23/2026	07/30/2025	Exercise		47,855	542.33	97,043		881	(825)			881		(1,848)				0001
Purchased Call/UIB/UIB0001SW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2024	10/27/2026	05/20/2025	Exercise		90,585	542.33	24,666		1,953	(1,286)			1,953		(3,292)				0001
Purchased Call/UIB/UIB000JS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2024	10/29/2026	11/26/2025	Exercise		64,356	542.95	42,215		1,130	(1,182)			1,130		(2,367)				0001
Purchased Call/UIB/UIB000JS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2024	10/30/2026	01/29/2025	Exercise		685,493	543.18	101,168		17,775	(3,208)			17,775		(21,112)				0001
Purchased Call/UIB/UIB000JS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2024	10/30/2026	04/08/2025	Exercise		231,600	540.64	77,829		961	(919)			961		(2,000)				0001
Purchased Call/UIB/UIB000JS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2024	11/02/2026	01/29/2025	Exercise		46,695	540.64	17,501		1,696	14			1,696		(1,726)				0001
Purchased Call/UIB/UIB000JSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2024	11/03/2026	01/06/2025	Exercise		150,688	540.64	19,276		4,554	(877)			4,554		(5,467)				0001
Purchased Call/UIB/UIB000JSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/06/2024	11/05/2026	01/10/2025	Exercise		250,313	543.06	84,975		8,703	(2,446)			8,703		(11,287)				0001
Purchased Call/UIB/UIB000JSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/06/2024	11/06/2026	01/16/2025	Exercise		280,117	553.91	117,250		4,998	(5,090)			4,998		(10,335)				0001
Purchased Call/CGM/CGM040YS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2025	04/30/2027	05/05/2025	Exercise		5,656,978	316.36	103,774	16,820	17,593	773			17,593		(16,582)				0001
Purchased Call/CGM/CGM040YSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2027	05/06/2025	Exercise		2,894,173	315.93	35,026	17,651	17,879	228			17,879		(17,571)				0001
Purchased Call/CGM/CGM040YSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/21/2025	05/20/2027	05/23/2025	Exercise		1,059,426	315.97	23,731	516	996	479			996		(481)				0001
Purchased Call/CGM/CGM040YSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	05/27/2025	Expire		153,700	315.42	3,601								12				0001
Purchased Call/SPX/SPXB05LSH		N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Exercise		1,339,000	5234.18	106,451		110,867				(76,671)			4,416			0001
Purchased Call/SPX/SPXB05USD		N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	09/20/2024	09/22/2025	09/24/2025	Exercise		7,345,000	5702.55	336,401		587,600				(47,050)		251,199				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB21696		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/21/2025	11/20/2026	11/25/2025	Expire		2,285,000	6602.99	173,432												0001
Purchased Call/CGM/CGM1400SU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2025	08/06/2027	08/12/2025	Expire		1,791,628	319.44	43,553								83				0001
Purchased Call/CGM/CGM1401S3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/15/2025	08/13/2027	08/19/2025	Exercise		6,199,434	319.88	65,107	42,652	47,129	4,477			47,129		(42,494)				0001
Purchased Call/CGM/CGM1401SA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2027	08/26/2025	Exercise		1,614,004	320.53	38,638	372	594	222			594		(250)				0001
Purchased Call/CGM/CGM1401SE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/28/2025	08/27/2027	09/02/2025	Exercise		6,729,049	320.67	157,796	2,752	3,699	946			3,699		(2,067)				0001
Purchased Call/CGM/CGM1401SG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/29/2025	08/30/2027	09/03/2025	Exercise		3,604,693	319.95	46,527	20,714	25,483	4,769			25,483		(20,512)				0001
Purchased Call/CGM/CGM1401SH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/29/2025	09/01/2027	09/03/2025	Exercise		4,032,744	319.95	67,434	15,482	21,477	5,994			21,477		(15,190)				0001
Purchased Call/CGM/CGM1401SV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2025	09/15/2027	09/17/2025	Exercise		5,816,169	324.6	121,165	10,581	11,835	1,254			11,835		(10,463)				0001
Purchased Call/CGM/CGM1401SW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/16/2025	09/16/2027	09/18/2025	Expire		1,248,541	324.68	29,465								38				0001
Purchased Call/CGM/CGM1401SZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/19/2025	09/21/2027	09/23/2025	Exercise		4,048,506	323.62	44,801	27,193	30,653	3,460			30,653		(27,043)				0001
Purchased Call/SBC/SBC117968		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/05/2025	12/06/2027	12/09/2025	Expire		2,303,591	233.48	81,086								319				0001
Purchased Call/UIB/UIB000JSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2024	11/06/2026	07/30/2025	Exercise		50,228	554.14	70,208		551	(1,272)			551		(2,031)				0001
Purchased Call/UIB/UIB000JSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/08/2024	11/06/2026	02/03/2025	Exercise		40,173	556.34	56,253		934	(522)			934		(1,566)				0001
Purchased Call/UIB/UIB000JSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2024	11/13/2026	01/14/2025	Exercise		194,535	554.04	63,719		4,834	(2,275)			4,834		(7,257)				0001
Purchased Call/UIB/UIB000JSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/15/2024	11/17/2026	07/30/2025	Exercise		49,715	552.76	38,533		741	(1,083)			741		(1,925)				0001
Purchased Call/UIB/UIB000KS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/19/2024	11/18/2026	02/03/2025	Exercise		146,186	554.15	113,944		3,186	(2,124)			3,186		(5,459)				0001
Purchased Call/UIB/UIB000KS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/20/2024	11/20/2026	03/10/2025	Exercise		120,231	553.25	93,267		1,926	(2,494)			1,926		(4,570)				0001
Purchased Call/UIB/UIB000KSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/22/2024	11/20/2026	02/03/2025	Exercise		187,533	558.59	61,094		3,201	(3,714)			3,201		(7,012)				0001
Purchased Call/UIB/UIB000KSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/27/2024	11/27/2026	02/03/2025	Exercise		110,881	559.52	101,491		2,093	(2,042)			2,093		(4,439)				0001
Purchased Call/UIB/UIB000KSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2024	11/27/2026	11/21/2025	Exercise		15,920	559.37	27,788		111	(483)			111		(665)				0001
Purchased Call/UIB/UIB000KS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2024	12/01/2026	12/31/2025	Exercise		43,586	559.37	18,696		441	(1,191)			441		(1,679)				0001
Purchased Call/UIB/UIB000KSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/04/2024	12/03/2026	05/15/2025	Exercise		113,555	559.33	49,109		1,254	(2,955)			1,254		(4,295)				0001
Purchased Call/UIB/UIB000LS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/06/2024	12/04/2026	01/06/2025	Exercise		280,597	558.15	37,801		6,170	(4,238)			6,170		(10,445)				0001
Purchased Call/UIB/UIB000LS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/11/2024	12/11/2026	02/03/2025	Exercise		153,927	554.35	81,542		2,544	(3,302)			2,544		(5,993)				0001
Purchased Call/UIB/UIB000LSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2024	12/11/2026	05/29/2025	Exercise		77,423	552.55	84,002		1,155	(1,798)			1,155		(3,159)				0001
Purchased Call/UIB/UIB000LSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/13/2024	12/11/2026	10/15/2025	Exercise		87,292	551.19	87,150		494	(581)			494		(1,242)				0001
Purchased Call/UIB/UIB000LSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/13/2024	12/14/2026	08/18/2025	Exercise		25,311	551.19	33,293		387	(580)			387		(1,056)				0001
Purchased Call/UIB/UIB000LSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2024	12/18/2026	02/06/2025	Exercise		77,032	540.39	64,748		3,649	702			3,649		(3,089)				0001
Purchased Call/UIB/UIB000LSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2024	12/18/2026	05/19/2025	Exercise		162,006	538.44	81,278		4,175	(2,033)			4,175		(6,413)				0001
Purchased Call/UIB/UIB000LSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/24/2024	12/23/2026	02/10/2025	Exercise		279,798	541.07	182,701		5,381	(3,696)			5,381		(9,451)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000LSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/26/2024	12/24/2026	03/10/2025	Exercise		169,143	543.99	154,605		2,681	(1,354)			2,681		(4,418)				0001
Purchased Call/UIB/UIB000MS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/27/2024	12/24/2026	07/30/2025	Exercise		94,593	542.3	84,058		2,113	(1,553)			2,113		(3,801)				0001
Purchased Call/UIB/UIB000MS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/02/2025	12/31/2026	01/06/2025	Expire		1,038,850	540.14	39,902								53				0001
Purchased Call/UIB/UIB000MS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/02/2025	12/31/2026	01/06/2025	Exercise		3,367,119	539.54	104,961	14,220	15,398	1,178			15,398		(14,082)				0001
Purchased Call/UIB/UIB000MSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/07/2025	01/06/2027	01/09/2025	Exercise		2,737,427	541.7	91,644	7,820	8,987	1,167			8,987		(7,818)				0001
Purchased Call/UIB/UIB000MSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/08/2025	01/08/2027	01/10/2025	Exercise		5,133,767	542.11	175,638	9,643	6,356	(3,286)			6,356		(9,547)				0001
Purchased Call/UIB/UIB000MSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/15/2025	01/14/2027	01/17/2025	Exercise		1,100,387	543.63	33,293	5,298	6,176	878			6,176		(5,289)				0001
Purchased Call/UIB/UIB000MSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/16/2025	01/15/2027	01/21/2025	Exercise		1,464,743	544.83	55,051	1,805	2,041	236			2,041		(1,686)				0001
Purchased Call/UIB/UIB000MSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/16/2025	01/15/2027	01/21/2025	Exercise		2,146,050	545.46	75,763	4,684	5,291	607			5,291		(4,522)				0001
Purchased Call/UIB/UIB000NS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/17/2025	01/15/2027	01/22/2025	Exercise		2,327,284	548.47	82,947	4,806	2,960	(1,847)			2,960		(4,680)				0001
Purchased Call/UIB/UIB000NS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/17/2025	01/19/2027	01/22/2025	Exercise		556,970	548.47	8,742	6,462	5,757	(705)			5,757		(6,443)				0001
Purchased Call/UIB/UIB000NS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/23/2025	01/22/2027	01/27/2025	Exercise		1,381,741	553.65	39,776	6,585	4,635	(1,950)			4,635		(6,532)				0001
Purchased Call/CGM/CGM040ZS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2027	06/03/2025	Exercise		2,592,731	315.18	61,820	592	735	143			735		(437)				0001
Purchased Call/CGM/CGM040ZSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2025	06/10/2027	06/17/2025	Exercise		761,492	317.9	17,524	532	562	30			562		(486)				0001
Purchased Call/CGM/CGM040ZSI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/18/2025	06/17/2027	06/23/2025	Exercise		3,651,009	318.47	84,792	1,521	2,432	911			2,432		(1,256)				0001
Purchased Call/CGM/CGM040ZSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/01/2025	07/01/2027	07/03/2025	Expire		1,026,753	318.5	25,296								88				0001
Purchased Call/CGM/CGM1400S0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/09/2025	07/09/2027	07/11/2025	Expire		502,698	318.87	12,204								31				0001
Purchased Call/CGM/CGM1400SA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2025	07/20/2027	07/22/2025	Exercise		1,889,864	319.01	42,089	1,918	2,287	369			2,287		(1,797)				0001
Purchased Call/CGM/CGM1400SI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2025	07/23/2027	07/29/2025	Exercise		2,940,375	319.45	52,805	9,220	8,730	(490)			8,730		(9,091)				0001
Purchased Call/CGM/CGM1402S1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/19/2025	09/17/2027	09/23/2025	Exercise		2,255,275	323.62	47,458	3,853	5,060	1,207			5,060		(3,705)				0001
Purchased Call/CGM/CGM1402S3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/23/2025	09/23/2027	09/25/2025	Exercise		3,665,773	324.85	79,497	5,271	7,003	1,732			7,003		(5,192)				0001
Purchased Call/CGM/CGM1402S5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/25/2025	09/24/2027	09/29/2025	Exercise		6,057,627	324.74	147,607	1,525	1,781	256			1,781		(1,036)				0001
Purchased Call/CGM/CGM1402S8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2025	09/28/2027	09/30/2025	Exercise		7,158,760	326.12	161,673	6,535	6,876	341			6,876		(5,990)				0001
Purchased Call/CGM/CGM1402SA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/30/2025	09/30/2027	10/02/2025	Expire		1,739,568	326.82	44,179								50				0001
Purchased Call/CGM/CGM1402SG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2025	10/06/2027	10/08/2025	Exercise		4,329,181	329.7	90,982	7,359	7,435	76			7,435		(7,257)				0001
Purchased Call/CGM/CGM1402SP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/15/2025	10/15/2027	10/17/2025	Exercise		1,430,321	330.01	33,256	846	873	28			873		(768)				0001
Purchased Call/CGM/CGM1402SU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2025	10/20/2027	10/22/2025	Exercise		4,503,491	331.43	97,844	5,841	6,017	176			6,017		(5,697)				0001
Purchased Call/CGM/CGM1402SZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2025	10/26/2027	10/28/2025	Expire		3,111,237	331.76	76,225								275				0001
Purchased Call/CGM/CGM1403S1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2025	10/27/2027	10/29/2025	Expire		7,670,791	332.6	187,744								212				0001
Purchased Call/CGM/CGM1403S4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/30/2025	10/29/2027	11/03/2025	Exercise		4,861,681	331.7	116,761	996	1,000	5			1,000		(571)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM1403S8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2025	11/03/2027	11/05/2025	Expire		6,540,265	332.19	157,410							182				0001
Purchased Call/CGM/CGM1403SA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/05/2025	11/05/2027	11/07/2025	Exercise		1,440,016	330.83	25,619	4,759	4,529	(230)			4,529		(4,729)			0001
Purchased Call/CGM/CGM1403SG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/11/2025	11/11/2027	11/13/2025	Expire		1,426,511	331.33	34,510							58				0001
Purchased Call/CGM/CGM1403SK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2025	11/12/2027	11/18/2025	Exercise		2,102,003	330.53	42,219	4,251	3,932	(319)			3,932		(4,119)			0001
Purchased Call/CGM/CGM1403SS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2025	11/22/2027	11/25/2025	Exercise		5,404,615	328.96	119,695	6,359	7,661	1,302			7,661		(5,901)			0001
Purchased Call/CGM/CGM1403SU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/26/2025	11/24/2027	12/01/2025	Expire		515,915	329.71	13,198							62				0001
Purchased Call/SBC/SBC1179SS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/23/2025	12/23/2027	12/26/2025	Expire		2,726,680	233.22	97,108							276				0001
Purchased Call/UIB/UIB000NSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/24/2025	01/22/2027	01/28/2025	Exercise		2,240,670	552.48	81,187	2,735	2,063	(672)			2,063		(2,684)			0001
Purchased Call/UIB/UIB000NSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/28/2025	01/27/2027	01/30/2025	Exercise		3,608,193	552.34	119,022	9,437	7,933	(1,504)			7,933		(9,425)			0001
Purchased Call/UIB/UIB000NSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/28/2025	01/28/2027	01/30/2025	Exercise		1,734,356	551.45	61,482	3,117	2,508	(609)			2,508		(3,105)			0001
Purchased Call/UIB/UIB000NSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/29/2025	01/29/2027	01/31/2025	Exercise		3,367,998	551.53	113,986	8,847	5,891	(2,956)			5,891		(8,759)			0001
Purchased Call/UIB/UIB000NSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/31/2025	02/01/2027	02/04/2025	Expire		722,023	551.13	28,087							45				0001
Purchased Call/UIB/UIB000NST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/04/2025	02/03/2027	02/06/2025	Exercise		2,783,244	547.9	105,418	4,931	2,607	(2,324)			2,607		(4,917)			0001
Purchased Call/UIB/UIB000NSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/05/2025	02/04/2027	02/07/2025	Exercise		1,032,891	550.82	39,052	756	474	(282)			474		(747)			0001
Purchased Call/UIB/UIB000NSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/05/2025	02/05/2027	02/07/2025	Exercise		4,380,671	551.21	162,097	4,647	3,326	(1,321)			3,326		(4,475)			0001
Purchased Call/UIB/UIB000QS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/07/2025	02/05/2027	02/11/2025	Exercise		3,034,673	551.56	108,936	6,550	3,730	(2,820)			3,730		(6,485)			0001
Purchased Call/UIB/UIB000QS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/07/2025	02/08/2027	02/11/2025	Exercise		1,006,826	551.56	27,449	5,858	4,435	(1,423)			4,435		(5,813)			0001
Purchased Call/UIB/UIB000QS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/11/2025	02/10/2027	02/13/2025	Exercise		3,957,871	554.32	147,846	3,644	1,907	(1,737)			1,907		(3,621)			0001
Purchased Call/UIB/UIB000QSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/12/2025	02/12/2027	02/14/2025	Exercise		2,434,550	553.95	89,075	3,624	2,339	(1,285)			2,339		(3,531)			0001
Purchased Call/UIB/UIB000QSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/13/2025	02/12/2027	02/18/2025	Exercise		2,745,142	555.46	102,472	2,331	822	(1,510)			822		(2,082)			0001
Purchased Call/UIB/UIB000QSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/18/2025	02/17/2027	02/20/2025	Exercise		1,967,895	555.71	72,813	2,815	1,283	(1,533)			1,283		(2,798)			0001
Purchased Call/UIB/UIB000QSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/19/2025	02/19/2027	02/21/2025	Exercise		2,296,405	557.73	73,477	7,377	5,659	(1,718)			5,659		(7,306)			0001
Purchased Call/UIB/UIB000QSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/21/2025	02/19/2027	02/25/2025	Exercise		2,673,791	554.79	95,439	2,990	1,218	(1,772)			1,218		(2,927)			0001
Purchased Call/UIB/UIB000QST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/21/2025	02/22/2027	02/25/2025	Exercise		556,236	554.79	19,085	1,276	530	(746)			530		(1,242)			0001
Purchased Call/UIB/UIB000QSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/26/2025	02/25/2027	02/28/2025	Exercise		1,203,402	551.56	44,147	816	636	(180)			636		(796)			0001
Purchased Call/UIB/UIB000QSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/26/2025	02/26/2027	02/28/2025	Exercise		3,144,243	550.97	111,055	3,744	1,536	(2,208)			1,536		(3,641)			0001
Purchased Call/UIB/UIB000PS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/28/2025	03/01/2027	03/04/2025	Exercise		1,244,068	549.13	45,249	1,697	737	(961)			737		(1,615)			0001
Purchased Call/UIB/UIB000PS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/28/2025	02/26/2027	03/04/2025	Exercise		2,019,831	549.13	74,666	731	495	(235)			495		(649)			0001
Purchased Call/UIB/UIB000PS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/04/2025	03/03/2027	03/06/2025	Exercise		3,778,203	546.23	121,432	8,980	5,129	(3,851)			5,129		(8,951)			0001
Purchased Call/UIB/UIB000PSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/06/2025	03/05/2027	03/10/2025	Expire		2,905,493	543.92	115,749							212				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000PSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/07/2025	03/05/2027	03/11/2025	Exercise		1,912,986	545.08	65,927	2,588	1,479	(1,109)			1,479		(2,540)				0001
Purchased Call/UIB/UIB000PSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/07/2025	03/08/2027	03/11/2025	Exercise		677,079	545.08	24,903	819	433	(386)			433		(773)				0001
Purchased Call/UIB/UIB000PSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/11/2025	03/11/2027	03/13/2025	Exercise		3,670,378	539.96	138,673	2,749	1,875	(874)			1,875		(2,705)				0001
Purchased Call/UIB/UIB000PSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/12/2025	03/12/2027	03/14/2025	Exercise		1,855,857	540.28	63,151	4,674	2,991	(1,683)			2,991		(4,592)				0001
Purchased Call/UIB/UIB000PSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/13/2025	03/12/2027	03/17/2025	Exercise		4,660,034	539.69	153,713	20,368	23,570	3,202			23,570		(20,092)				0001
Purchased Call/UIB/UIB000PSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/14/2025	03/12/2027	03/18/2025	Exercise		1,853,090	543.69	57,713	8,842	4,429	(4,412)			4,429		(8,813)				0001
Purchased Call/UIB/UIB000PST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/18/2025	03/17/2027	03/20/2025	Exercise		3,351,409	546.29	130,710	736	389	(347)			389		(698)				0001
Purchased Call/UIB/UIB000PSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/19/2025	03/19/2027	03/21/2025	Expire		2,082,900	548.68	81,080								118				0001
Purchased Call/UIB/UIB000PSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/20/2025	03/19/2027	03/24/2025	Exercise		1,897,767	548.06	71,680	1,003	491	(512)			491		(877)				0001
Purchased Call/UIB/UIB000QS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/21/2025	03/19/2027	03/25/2025	Expire		2,816,140	547.45	116,990								57				0001
Purchased Call/UIB/UIB000QS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/25/2025	03/25/2027	03/27/2025	Exercise		3,564,805	553.2	122,367	6,715	2,719	(3,996)			2,719		(6,659)				0001
Purchased Call/CGM/CGM1400SV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2025	08/10/2027	08/12/2025	Exercise		2,269,913	319.44	41,533	6,927	10,773	3,847			10,773		(6,801)				0001
Purchased Call/CGM/CGM1401S0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/14/2025	08/13/2027	08/18/2025	Exercise		4,313,032	320.1	91,352	6,699	8,269	1,570			8,269		(6,417)				0001
Purchased Call/CGM/CGM1401S1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/15/2025	08/17/2027	08/19/2025	Exercise		3,432,838	319.88	62,425	10,668	13,283	2,615			13,283		(10,476)				0001
Purchased Call/CGM/CGM1401SP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/09/2025	09/09/2027	09/11/2025	Exercise		1,702,464	321.46	34,671	3,695	5,703	2,008			5,703		(3,657)				0001
Purchased Call/CGM/CGM1401SS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2025	09/10/2027	09/16/2025	Expire		3,503,782	322.87	90,657								166				0001
Purchased Call/CGM/CGM1401ST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2025	09/14/2027	09/16/2025	Exercise		2,922,985	322.87	65,225	3,194	3,519	325			3,519		(2,979)				0001
Purchased Call/CGM/CGM1403SZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2025	12/01/2027	12/03/2025	Exercise		8,554,789	330.94	207,404	582	557	(25)			557		(321)				0001
Purchased Call/CGM/CGM1404S0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/02/2025	12/02/2027	12/04/2025	Exercise		4,908,169	330.78	118,630	874	821	(53)			821		(721)				0001
Purchased Call/CGM/CGM1404S1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/03/2025	12/03/2027	12/05/2025	Exercise		2,569,238	331.07	60,471	1,251	1,277	26			1,277		(1,162)				0001
Purchased Call/CGM/CGM1404SE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/16/2025	12/16/2027	12/18/2025	Expire		1,443,554	328.99	35,399								53				0001
Purchased Call/CGM/CGM1404SF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/18/2025	12/17/2027	12/22/2025	Expire		3,144,881	329.6	77,286								312				0001
Purchased Call/CGM/CGM1404SH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2025	12/17/2027	12/23/2025	Expire		4,160,705	330.34	101,569								407				0001
Purchased Call/CGM/CGM1404SK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2025	12/22/2027	12/24/2025	Exercise		4,241,956	330.95	94,592	4,689	5,110	421			5,110		(4,542)				0001
Purchased Call/CGM/CGM1404SL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/23/2025	12/23/2027	12/26/2025	Expire		1,905,880	332.58	46,503								126				0001
Purchased Call/CGM/CGM1404SQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/30/2025	12/30/2027	01/02/2026	Expire		874,280	333.91	21,332								29				0001
Purchased Call/NDX/NDX0000S1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/07/2024	06/06/2025	06/10/2025	Exercise		1,818,000	19000.9500000000 01	146,894		264,156				(72,904)		117,261				0001
Purchased Call/NDX/NDX0052S4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire		1,520,000	17090.4000000000 01	115,064												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NDX/NDX0052S6		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4ROTD8PU41	04/22/2025	04/22/2026	04/24/2025	Expire		1,042,000	18276.41	78,150												0001
Purchased Call/NDX/NDX0052SA		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire		1,585,000	20063.5600000000001	132,982												0001
Purchased Call/CGM/CGM040ES7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/28/2023	04/25/2025	04/29/2025	Expire		4,210,685	322.88	110,328								(17,372)				0001
Purchased Call/CGM/CGM040FS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2023	05/09/2025	05/13/2025	Expire		1,990,623	324.6	47,036								(8,316)				0001
Purchased Call/CGM/CGM040FS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/19/2023	05/16/2025	05/20/2025	Expire		2,595,766	324.43	62,647								(11,681)				0001
Purchased Call/CGM/CGM040FSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2023	06/04/2025	04/02/2025	Exercise		497,601	325.73	11,229		.95						(2,286)				0001
Purchased Call/UIB/UIB000QS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/27/2025	03/25/2027	03/31/2025	Exercise		3,028,474	549.5	94,149	9,190	4,093	(5,098)			4,093		(9,033)				0001
Purchased Call/UIB/UIB000QSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/28/2025	03/25/2027	04/01/2025	Exercise		2,383,345	545.74	92,420	861	446	(415)			446		(796)				0001
Purchased Call/UIB/UIB000QSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/28/2025	03/29/2027	04/01/2025	Expire		447,985	545.74	17,561								36				0001
Purchased Call/UIB/UIB000QSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/03/2025	04/02/2027	04/07/2025	Exercise		3,201,275	539.21	87,639	3,386	2,623	(763)			2,623		(3,211)				0001
Purchased Call/UIB/UIB000QST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/08/2025	04/08/2027	04/10/2025	Exercise		2,672,617	510.5	110,326	2,315	3,256	940			3,256		(2,262)				0001
Purchased Call/UIB/UIB000QSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/09/2025	04/09/2027	04/11/2025	Exercise		2,794,525	517.23	102,640	920	1,193	273			1,193		(748)				0001
Purchased Call/UIB/UIB000QSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/10/2025	04/09/2027	04/14/2025	Exercise		2,063,900	514.36	72,976	5,323	6,602	1,279			6,602		(5,187)				0001
Purchased Call/UIB/UIB000QSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/11/2025	04/09/2027	04/15/2025	Exercise		3,173,019	515.59	94,487	16,432	18,043	1,612			18,043		(16,368)				0001
Purchased Call/UIB/UIB000RS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/15/2025	04/15/2027	04/17/2025	Exercise		2,766,122	517.31	106,166	941	899	(41)			899		(898)				0001
Purchased Call/UIB/UIB000RS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/16/2025	04/16/2027	04/18/2025	Exercise		2,241,187	516.85	82,554	2,767	2,900	133			2,900		(2,631)				0001
Purchased Call/UIB/UIB000RS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/17/2025	04/16/2027	04/21/2025	Exercise		4,804,666	517.38	175,619	3,218	4,320	1,102			4,320		(3,062)				0001
Purchased Call/UIB/UIB000RSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/22/2025	04/21/2027	04/24/2025	Expire		3,092,751	514.97	127,618								68				0001
Purchased Call/UIB/UIB000RSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/24/2025	04/23/2027	04/28/2025	Exercise		2,278,926	519.29	88,620	682	922	239			922		(484)				0001
Purchased Call/UIB/UIB000RSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/25/2025	04/26/2027	04/29/2025	Exercise		670,648	519.58	24,382	1,056	957	(99)			957		(1,010)				0001
Purchased Call/UIB/UIB000RSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/29/2025	04/29/2027	05/01/2025	Exercise		3,597,171	520.85	137,249	1,838	2,103	266			2,103		(1,776)				0001
Purchased Call/UIB/UIB000RSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/01/2025	04/30/2027	05/05/2025	Exercise		5,799,511	520.23	203,267	14,311	14,965	654			14,965		(13,865)				0001
Purchased Call/UIB/UIB000RSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/02/2025	05/03/2027	05/06/2025	Exercise		433,904	521.23	15,332	882	925	.43			925		(847)				0001
Purchased Call/UIB/UIB000SS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/06/2025	05/06/2027	05/08/2025	Exercise		2,426,096	520.82	94,499	839	1,101	262			1,101		(794)				0001
Purchased Call/UIB/UIB000SS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/07/2025	05/07/2027	05/09/2025	Expire		1,640,854	521.55	62,801								108				0001
Purchased Call/UIB/UIB000SS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/08/2025	05/07/2027	05/12/2025	Exercise		1,966,577	519.88	73,488	1,668	1,840	172			1,840		(1,516)				0001
Purchased Call/UIB/UIB000SS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/09/2025	05/07/2027	05/13/2025	Expire		2,062,664	519.61	81,502								60				0001
Purchased Call/UIB/UIB000SSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/13/2025	05/13/2027	05/15/2025	Exercise		3,732,870	520.36	137,788	3,835	3,868	.33			3,868		(3,761)				0001
Purchased Call/UIB/UIB000SSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/16/2025	05/14/2027	05/20/2025	Exercise		2,567,387	522.82	96,590	996	1,160	164			1,160		(924)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000SSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/20/2025	05/20/2027	05/22/2025	Exercise		2,504,352	521.75	91,789	1,792	1,862	69			1,862		(1,713)				0001
Purchased Call/UIB/UIB000SSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/21/2025	05/21/2027	05/23/2025	Expire		3,153,868	519.62	124,578								319				0001
Purchased Call/UIB/UIB000SSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/22/2025	05/21/2027	05/27/2025	Exercise		3,022,094	520.14	101,769	8,827	9,703	875			9,703		(8,503)				0001
Purchased Call/UIB/UIB000SSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/23/2025	05/24/2027	05/28/2025	Expire		713,390	520.53	28,161								82				0001
Purchased Call/UIB/UIB000TS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/28/2025	05/27/2027	05/30/2025	Exercise		5,574,382	521.93	193,276	11,469	11,978	509			11,978		(11,350)				0001
Purchased Call/UIB/UIB000TS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/03/2025	06/03/2027	06/05/2025	Exercise		3,625,486	522.6	139,090	1,681	1,729	48			1,729		(1,600)				0001
Purchased Call/UIB/UIB000TSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/05/2025	06/04/2027	06/09/2025	Exercise		3,030,354	522.99	106,128	6,254	6,169	(86)			6,169		(5,994)				0001
Purchased Call/UIB/UIB000TSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/10/2025	06/09/2027	06/12/2025	Exercise		3,132,978	522.79	117,668	3,072	3,160	88			3,160		(3,001)				0001
Purchased Call/UIB/UIB000TSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/10/2025	06/10/2027	06/12/2025	Exercise		2,639,465	523.26	90,236	6,299	6,454	154			6,454		(6,240)				0001
Purchased Call/UIB/UIB000TSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/11/2025	06/11/2027	06/13/2025	Exercise		1,797,077	522.93	59,969	5,348	5,716	368			5,716		(5,217)				0001
Purchased Call/UIB/UIB000TSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/13/2025	06/14/2027	06/17/2025	Exercise		614,346	523.26	22,534	774	935	160			935		(715)				0001
Purchased Call/UIB/UIB000TSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/13/2025	06/11/2027	06/17/2025	Exercise		2,613,559	523.26	70,778	16,025	16,679	655			16,679		(15,970)				0001
Purchased Call/UIB/UIB000TSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/20/2025	06/21/2027	06/24/2025	Exercise		815,733	520.67	30,827	673	883	210			883		(595)				0001
Purchased Call/UIB/UIB000US0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/20/2025	06/17/2027	06/24/2025	Exercise		3,556,589	520.67	142,961	611	610	(1)			610		(428)				0001
Purchased Call/UIB/UIB000US4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/24/2025	06/24/2027	06/26/2025	Exercise		2,719,240	524.4	101,344	2,404	2,427	22			2,427		(2,327)				0001
Purchased Call/UIB/UIB000US6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/25/2025	06/25/2027	06/27/2025	Exercise		2,032,080	523.62	67,676	6,645	6,984	339			6,984		(6,494)				0001
Purchased Call/CGM/CGM1402S0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/19/2025	09/20/2027	09/23/2025	Exercise		4,070,717	323.62	82,206	8,560	9,279	720			9,279		(8,284)				0001
Purchased Call/CGM/CGM1402S4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/24/2025	09/24/2027	09/26/2025	Exercise		1,464,639	325.11	33,318	1,065	1,428	362			1,428		(1,001)				0001
Purchased Call/CGM/CGM1402S6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2025	09/27/2027	09/30/2025	Exercise		4,697,061	326.12	110,989	1,835	2,319	485			2,319		(1,460)				0001
Purchased Call/CGM/CGM1402SR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2025	10/18/2027	10/21/2025	Exercise		5,380,981	329.74	125,859	3,279	3,085	(194)			3,085		(2,852)				0001
Purchased Call/CGM/CGM1402ST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2025	10/19/2027	10/21/2025	Exercise		2,282,924	329.74	55,290	321	312	(9)			312		(124)				0001
Purchased Call/SPX/SPXD05PSU		N/A	Equity/Index	SocieteGeneral QZRNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	12/24/2025	Expire		3,591,000	6878.49	274,352												0001
Purchased Call/SPX/SPXD17S9I		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	05/27/2025	Expire		1,900,000	5842.01	148,960												0001
Purchased Call/SPX/SPXD17WSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	07/10/2025	Expire		1,907,000	6225.52	146,076												0001
Purchased Call/SPX/SPXE178SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/27/2025	12/17/2025	08/29/2025	Expire		1,100,000	22	68,750								(68,750)				0001
Purchased Call/SPX/SPXE17LSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/06/2026	11/12/2025	Expire		3,615,000	6728.8	272,210												0001
Purchased Call/SPX/SPXG00WSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/08/2024	01/08/2025	01/10/2025	Exercise		2,140,000	4763.54	157,718		374,500				(215,695)			216,782			0001
Purchased Call/SPX/SPXH008SB		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/08/2024	03/07/2025	03/11/2025	Exercise		1,782,000	5123.69	141,313		224,854				(134,970)			83,541			0001
Purchased Call/SPX/SPXH00SSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	06/24/2025	Exercise		2,194,000	5464.62	153,799		202,039				(60,577)			48,239			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00C9U		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	10/24/2025	Exercise		2,336,000	5851.2	177,069		338,631				8,267			161,562			0001
Purchased Call/NDX/NDX0170S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	04/10/2025	Expire		2,114,000	18100.189999999 99	156,013						(119,375)			(156,013)			0001
Purchased Call/NDX/NDX0170S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	07/10/2025	Exercise		1,018,000	20439.540000000 01	85,614		112,695				186			27,081			0001
Purchased Call/NDX/NDX0170S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire		1,361,000	19753.959999999 99	74,311												0001
Purchased Call/NDX/NDX0170SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire		1,616,000	19753.959999999 99	141,723												0001
Purchased Call/NDX/NDX0210SJ		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	03/25/2025	Exercise		1,277,000	18339.439999999 99	76,237		98,495				(53,917)			22,258			0001
Purchased Call/NDX/NDX0212SY		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	08/12/2025	Expire		2,042,000	23611.27	172,141												0001
Purchased Call/NDX/NDX0213SK		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	11/12/2025	Expire		1,499,000	25059.810000000 01	122,318												0001
Purchased Call/NDX/NDX0213SL		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/07/2025	11/06/2026	11/12/2025	Expire		1,466,000	25059.810000000 01	135,752												0001
Purchased Call/NDX/NDX0052SC		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	05/27/2025	Expire		1,415,000	21112.470000000 01	471,337												0001
Purchased Call/CGM/CGM040FSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/22/2023	06/20/2025	06/24/2025	Expire		1,680,423	326.82	37,946						(8,898)			(8,898)			0001
Purchased Call/CGM/CGM040GSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2023	07/23/2025	07/25/2025	Expire		469,416	327.49	11,172						(3,111)			(3,111)			0001
Purchased Call/UIB/UIB000USB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/26/2025	06/25/2027	06/30/2025	Exercise		2,718,090	524.58	102,952	1,610	2,030	421			2,030			(1,335)			0001
Purchased Call/UIB/UIB000USB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/27/2025	06/25/2027	07/01/2025	Exercise		2,718,746	524.15	100,174	3,690	3,841	152			3,841			(3,557)			0001
Purchased Call/UIB/UIB000USE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/01/2025	06/30/2027	07/03/2025	Exercise		5,416,269	524.73	210,759	590	562	(28)			562			(404)			0001
Purchased Call/UIB/UIB000USF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/01/2025	07/01/2027	07/03/2025	Exercise		3,751,697	524.52	134,602	6,205	6,178	(27)			6,178			(5,858)			0001
Purchased Call/UIB/UIB000USH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/02/2025	07/02/2027	07/07/2025	Exercise		2,120,558	524.26	78,839	2,656	3,260	604			3,260			(2,372)			0001
Purchased Call/UIB/UIB000USN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/08/2025	07/08/2027	07/10/2025	Expire		2,445,365	524.27	97,061						91			91			0001
Purchased Call/UIB/UIB000USU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/11/2025	07/12/2027	07/15/2025	Exercise		766,419	525.19	24,783	2,669	2,672	4			2,672			(2,599)			0001
Purchased Call/UIB/UIB000VS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/16/2025	07/16/2027	07/18/2025	Exercise		2,120,635	523.43	78,583	1,983	2,048	65			2,048			(1,798)			0001
Purchased Call/UIB/UIB000VS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/17/2025	08/18/2026	07/21/2025	Exercise		388,615	539.5	2,417	2,253	1,917	(336)			1,917			(2,245)			0001
Purchased Call/UIB/UIB000VS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/17/2025	07/16/2027	07/21/2025	Exercise		1,166,978	522.95	44,221	764	909	145			909			(641)			0001
Purchased Call/UIB/UIB000VS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/18/2025	07/19/2027	07/22/2025	Exercise		992,923	522.89	37,979	522	643	121			643			(412)			0001
Purchased Call/UIB/UIB000VSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/22/2025	07/21/2027	07/24/2025	Exercise		3,567,044	523.46	130,492	7,320	7,263	(57)			7,263			(7,206)			0001
Purchased Call/UIB/UIB000VSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/22/2025	07/22/2027	07/24/2025	Exercise		2,829,167	524.91	107,066	2,645	3,109	464			3,109			(2,551)			0001
Purchased Call/UIB/UIB000VSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/29/2025	07/28/2027	07/31/2025	Exercise		2,725,687	525.55	94,981	5,959	5,937	(22)			5,937			(5,884)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000IIS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/08/2025	08/06/2027	08/12/2025	Exercise		2,909,498	524.56	115,388	499	464	(35)			464		(320)				0001
Purchased Call/UIB/UIB000IIS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/11/2025	08/11/2027	08/13/2025	Exercise		2,589,578	524.49	103,775	1,837	2,068	231			2,068		(1,743)				0001
Purchased Call/UIB/UIB000IISB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/12/2025	08/12/2027	08/14/2025	Exercise		3,160,218	526.94	119,551	5,218	5,877	660			5,877		(5,100)				0001
Purchased Call/UIB/UIB000IISD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/13/2025	08/13/2027	08/15/2025	Exercise		2,222,657	530.3	79,960	1,398	1,374	(24)			1,374		(1,206)				0001
Purchased Call/CGM/CGM1403S6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2025	11/02/2027	11/04/2025	Expire		2,720,847	331.92	66,389								243				0001
Purchased Call/CGM/CGM1403SE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2025	11/08/2027	11/12/2025	Exercise		7,801,136	329.86	129,074	30,637	30,148	(489)			30,148		(29,991)				0001
Purchased Call/CGM/CGM1403SL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2025	11/15/2027	11/18/2025	Exercise		7,191,543	330.53	171,866	1,804	1,800	(4)			1,800		(1,155)				0001
Purchased Call/CGM/CGM1403SQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2025	11/19/2027	11/25/2025	Exercise		4,162,783	328.96	97,218	2,514	2,619	104			2,619		(2,209)				0001
Purchased Call/CGM/CGM1403ST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/24/2025	11/24/2027	11/26/2025	Exercise		3,367,244	329.46	61,970	10,520	11,613	1,093			11,613		(10,395)				0001
Purchased Call/CGM/CGM1403SW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/28/2025	11/30/2027	12/02/2025	Exercise		5,411,314	330.91	127,888	2,345	2,317	(28)			2,317		(1,849)				0001
Purchased Call/NDX/NDX0213SR		N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	12/24/2025	Expire		1,535,000	25461.700000000001	429,647												0001
Purchased Call/NDX/NDX0400SA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/22/2025	07/22/2031	07/24/2025	Expire		1,755,000	23063.580000000002	570,375												0001
Purchased Call/SBM/SBM017BS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2025	01/24/2025	Exercise		158,148	1317.76	12,814		25,995				(9,943)			13,180			0001
Purchased Call/SBM/SBM017BSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2025	02/11/2025	Exercise		2,982	1345.38	155		239				(66)			84			0001
Purchased Call/SBM/SBM017BSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/21/2025	02/25/2025	Exercise		18,946	1363.87	1,366		2,416				(561)			1,050			0001
Purchased Call/SBM/SBM017BSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/07/2025	03/11/2025	Exercise		165,997	1381.5	11,686		20,750				(3,808)			9,063			0001
Purchased Call/SBM/SBM017BSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/07/2025	03/11/2025	Exercise		78,766	1381.5	4,994		8,270				(1,566)			3,277			0001
Purchased Call/SBM/SBM017CS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/21/2025	03/25/2025	Exercise		91,898	1394.12	6,378		9,311				(1,754)			2,934			0001
Purchased Call/SBM/SBM017DS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2025	05/12/2025	Exercise		65,128	1380.61	4,670		8,137				(1,569)			3,467			0001
Purchased Call/SBM/SBM017DS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2025	05/12/2025	Exercise		60,614	1380.61	2,764		4,243				(711)			1,479			0001
Purchased Call/CGM/CGM040HSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2023	08/12/2025	01/22/2025	Exercise		1,754,200	324.15	41,750		434	(12,354)			434		(12,789)				0001
Purchased Call/UIB/UIB000IISK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/15/2025	08/17/2027	08/19/2025	Exercise		317,591	525.95	11,347	583	609	26			609		(548)				0001
Purchased Call/UIB/UIB000IISM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/18/2025	08/18/2027	08/20/2025	Exercise		3,074,269	526.09	115,586	4,816	4,638	(178)			4,638		(4,716)				0001
Purchased Call/UIB/UIB000IISO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/19/2025	08/19/2027	08/21/2025	Exercise		2,177,103	527.55	79,221	3,293	3,654	361			3,654		(3,208)				0001
Purchased Call/UIB/UIB000IISX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/22/2025	08/20/2027	08/26/2025	Exercise		3,482,159	533.51	128,573	3,179	2,882	(297)			2,882		(2,891)				0001
Purchased Call/UIB/UIB000IISZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/25/2025	08/25/2027	08/27/2025	Exercise		2,921,150	531.56	111,090	4,222	3,818	(405)			3,818		(4,123)				0001
Purchased Call/UIB/UIB000XS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/26/2025	08/26/2027	08/28/2025	Expire		3,156,599	533.51	125,534								113				0001
Purchased Call/UIB/UIB000XSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2025	08/30/2027	09/03/2025	Exercise		1,420,776	534.59	41,035	7,543	8,216	673			8,216		(7,365)				0001
Purchased Call/UIB/UIB000XSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/02/2025	09/02/2027	09/04/2025	Expire		3,323,964	531.84	133,323								210				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000XSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/03/2025	09/03/2027	09/05/2025	Expire		2,270,856	531.78	93,024								224				0001
Purchased Call/UIB/UIB000XSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2025	09/03/2027	09/09/2025	Exercise		4,720,665	535.84	181,016	3,664	4,019	355			4,019		(3,186)				0001
Purchased Call/UIB/UIB000XSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2025	09/07/2027	09/09/2025	Exercise		630,237	535.84	23,749	604	476	(128)			476		(527)				0001
Purchased Call/UIB/UIB000XSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2027	09/10/2025	Exercise		6,571,792	537.45	223,574	19,382	19,426	44			19,426		(19,145)				0001
Purchased Call/UIB/UIB000YS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/17/2025	09/17/2027	09/19/2025	Exercise		2,047,549	538.7	75,071	2,235	1,845	(390)			1,845		(2,019)				0001
Purchased Call/UIB/UIB000YS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/18/2025	09/17/2027	09/22/2025	Exercise		2,399,139	538.63	87,484	2,913	2,783	(130)			2,783		(2,636)				0001
Purchased Call/UIB/UIB000YSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2025	09/17/2027	09/23/2025	Exercise		2,999,048	537.38	116,382	1,100	916	(184)			916		(839)				0001
Purchased Call/UIB/UIB000YSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2027	09/24/2025	Exercise		4,317,876	537.64	165,458	2,046	1,614	(433)			1,614		(1,831)				0001
Purchased Call/UIB/UIB000YSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/24/2025	09/24/2027	09/26/2025	Expire		1,614,830	538.18	61,470								143				0001
Purchased Call/UIB/UIB000YSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2025	09/27/2027	09/30/2025	Expire		914,250	535.16	36,113								123				0001
Purchased Call/UIB/UIB000YSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2025	10/01/2027	10/06/2025	Exercise		4,818,731	538.54	149,834	20,851	13,952	(6,899)			13,952		(20,406)				0001
Purchased Call/CGM/CGM1404SI		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	12/19/2025	12/20/2027	12/23/2025	Expire		2,812,702	330.34	68,911								278				0001
Purchased Call/CGM/CGM1404SM		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	12/26/2025	12/28/2027	12/30/2025	Expire		8,849,680	333.93	216,661								881				0001
Purchased Call/NDX/NDX00005W		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2026	09/10/2025	Expire		1,149,000	23762.299999999999	100,538												0001
Purchased Call/NDX/NDX00515Q		N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	01/08/2025	01/08/2026	01/10/2025	Expire		1,585,000	21180.959999999999	141,224												0001
Purchased Call/NDX/NDX01505Q4		N/A	Equity/Index	Suntrust IYDOJB6JWY9T8IKCSX06	10/22/2025	10/22/2026	10/24/2025	Expire		1,308,000	24879.009999999998	128,446												0001
Purchased Call/NDX/NDX0211S3		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	07/24/2025	Exercise		1,359,000	19822.869999999999	113,612		222,174				(27,787)		108,562				0001
Purchased Call/NDX/NDX0211SZ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	02/11/2025	Expire		2,023,000	21491.310000000001	170,539												0001
Purchased Call/NDX/NDX0212S4		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	02/25/2025	Expire		1,095,000	21614.080000000002	62,525												0001
Purchased Call/NDX/NDX0212SQ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	07/10/2025	Expire		1,486,000	22702.25	139,981												0001
Purchased Call/NDX/NDX0212SV		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	07/24/2025	Expire		1,580,000	23063.580000000002	145,360												0001
Purchased Call/SBM/SBM017DSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	05/27/2025	Exercise		8,216	1398.24	509		822				(107)		312				0001
Purchased Call/SBM/SBM017ES2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/20/2025	06/24/2025	Exercise		11,543	1415.1	743		1,212				(115)		469				0001
Purchased Call/SBM/SBM017ESD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	07/10/2025	Exercise		25,548	1440.5	1,466		2,299				(99)		833				0001
Purchased Call/SBM/SBM017ESY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	08/12/2025	Exercise		73,917	1416.99	4,295		6,653				(529)		2,358				0001
Purchased Call/SBM/SBM017ESZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	08/12/2025	Exercise		142,750	1416.99	9,661		15,703				(1,309)		6,041				0001
Purchased Call/SBM/SBM017FSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	08/26/2025	Exercise		68,854	1474.67	4,007		6,197				186		2,190				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017F9L		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Exercise		4,965	1478.12	313		497				17			184			0001
Purchased Call/SBM/SBM017F9N		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Exercise		85,158	1478.12	6,038		10,219				350			4,181			0001
Purchased Call/SBM/SBM017F9W		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	09/24/2025	Exercise		77,340	1521.94	4,818		7,734				1,010			2,916			0001
Purchased Call/SBM/SBM017G9X		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	10/24/2025	Exercise		10,221	1536.18	667		1,039				168			372			0001
Purchased Call/SBM/SBM017HSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	11/25/2025	Exercise		152,876	1589.92	10,747		5,422				4,794			(5,326)			0001
Purchased Call/SBM/SBM017HSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise		68,099	1596.49	4,406		2,316				1,920			(2,090)			0001
Purchased Call/SBM/SBM017JS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	12/24/2025	Exercise		10,486	1519.28	823		1,067				125			243			0001
Purchased Call/SBM/SBM017JS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	12/24/2025	Exercise		6,451	1519.28	560		656				85			96			0001
Purchased Call/SBM/SBM017JSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	01/24/2025	Expire		64,876	1536.56	4,697												0001
Purchased Call/SBM/SBM017KSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire		5,347	1535.38	373												0001
Purchased Call/SBM/SBM017KSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	04/10/2025	Exercise		143,149	1397.77	8,508	227	320							93			0001
Purchased Call/SBM/SBM017LS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	04/24/2025	Expire		104,808	1488.34	4,014												0001
Purchased Call/SBM/SBM017LS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	04/24/2025	Expire		93,276	1488.34	6,807												0001
Purchased Call/SBM/SBM017MSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire		53,322	1609.91	3,818												0001
Purchased Call/SBM/SBM017MSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire		5,576	1609.91	470												0001
Purchased Call/SBM/SBM017MSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		9,202	1595.74	700												0001
Purchased Call/SBM/SBM017MSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		9,425	1595.74	786												0001
Purchased Call/SBM/SBM017NS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire		33,251	1650.29	2,663												0001
Purchased Call/SBM/SBM017NSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire		22,298	1681.61	1,824												0001
Purchased Call/SBM/SBM017NSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire		122,111	1681.61	9,000												0001
Purchased Call/SBM/SBM017NSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	08/12/2025	Expire		23,031	1655.04	1,674												0001
Purchased Call/SBM/SBM017OS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	08/12/2025	Expire		16,579	1655.04	1,217												0001
Purchased Call/SBM/SBM017OS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	08/12/2025	Expire		16,135	1655.04	1,347												0001
Purchased Call/SBM/SBM017OSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire		35,447	1699.07	2,566												0001
Purchased Call/SBM/SBM017OSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire		5,461	1699.07	377												0001
Purchased Call/SBM/SBM017OSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire		104,101	1699.07	7,985												0001
Purchased Call/SBM/SBM017OSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire		25,740	1699.07	2,044												0001
Purchased Call/SBM/SBM017PS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire		85,074	1696	5,862												0001
Purchased Call/SBM/SBM017PSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	10/24/2025	Expire		9,399	1692.35	733												0001
Purchased Call/SBM/SBM017PSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	10/24/2025	Expire		11,266	1692.35	747												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM0170S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		46,229	1640.41	4,063												0001
Purchased Call/SBM/SBM0170S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		75,847	1640.41	5,415												0001
Purchased Call/CGM/CGM040N90		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/13/2024	03/12/2026	10/27/2025	Exercise		29,990	325.27	40,491		652	225			652		(481)				0001
Purchased Call/UIB/UIB000ZS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2025	10/05/2027	10/07/2025	Exercise		1,438,944	539.52	49,491	2,351	1,604	(747)			1,604		(2,155)				0001
Purchased Call/UIB/UIB000ZS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/06/2025	10/06/2027	10/08/2025	Exercise		4,026,417	538.87	151,819	1,029	756	(273)			756		(863)				0001
Purchased Call/UIB/UIB000ZS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/07/2025	10/07/2027	10/09/2025	Exercise		3,219,632	536.99	114,765	5,612	4,590	(1,022)			4,590		(5,433)				0001
Purchased Call/UIB/UIB000ZS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2027	10/10/2025	Exercise		1,763,370	537.55	64,263	1,021	865	(156)			865		(819)				0001
Purchased Call/UIB/UIB000ZSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/08/2027	10/15/2025	Expire		3,236,525	529.86	135,681								343				0001
Purchased Call/UIB/UIB000ZSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/12/2027	10/15/2025	Expire		379,228	529.86	14,980								71				0001
Purchased Call/UIB/UIB000ZSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/14/2025	10/14/2027	10/16/2025	Exercise		2,614,794	537.27	100,341	703	545	(158)			545		(559)				0001
Purchased Call/UIB/UIB000ZSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/16/2025	10/15/2027	10/20/2025	Exercise		4,555,527	534.5	167,672	6,070	5,689	(381)			5,689		(5,501)				0001
Purchased Call/UIB/UIB000ZSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2025	10/18/2027	10/21/2025	Exercise		1,099,257	534.3	41,211	1,160	1,075	(85)			1,075		(1,013)				0001
Purchased Call/UIB/UIB000ZSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/20/2025	10/20/2027	10/22/2025	Exercise		3,634,238	537.6	136,802	3,892	2,980	(912)			2,980		(3,740)				0001
Purchased Call/UIB/UIB000ZSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/22/2025	10/22/2027	10/24/2025	Expire		2,341,834	537.12	92,283								276				0001
Purchased Call/UIB/UIB1000S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2025	10/22/2027	10/28/2025	Exercise		3,784,205	536.24	145,469	2,604	2,098	(506)			2,098		(2,253)				0001
Purchased Call/UIB/UIB1000S5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2025	10/26/2027	10/28/2025	Expire		1,142,644	536.24	45,249								163				0001
Purchased Call/UIB/UIB1000S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/27/2025	10/27/2027	10/29/2025	Exercise		7,714,189	537.65	205,996	45,555	36,589	(8,966)			36,589		(45,318)				0001
Purchased Call/UIB/UIB1000S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/28/2025	10/28/2027	10/30/2025	Exercise		2,996,265	537.4	98,787	6,947	5,350	(1,598)			5,350		(6,810)				0001
Purchased Call/UIB/UIB1000SB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/29/2025	10/29/2027	10/31/2025	Exercise		2,293,053	533.99	81,232	2,024	1,916	(108)			1,916		(1,803)				0001
Purchased Call/UIB/UIB1000SG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2025	10/29/2027	11/04/2025	Exercise		3,470,044	530.2	135,303	842	785	(57)			785		(519)				0001
Purchased Call/UIB/UIB1000SH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2025	11/01/2027	11/04/2025	Exercise		2,412,831	530.2	86,711	4,225	3,909	(316)			3,909		(3,914)				0001
Purchased Call/UIB/UIB1000SK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/03/2025	11/03/2027	11/05/2025	Exercise		4,619,601	530.42	137,088	18,713	17,029	(1,684)			17,029		(18,510)				0001
Purchased Call/UIB/UIB1000SM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/04/2025	11/04/2027	11/06/2025	Exercise		2,142,739	527.85	82,012	917	903	(14)			903		(786)				0001
Purchased Call/SBM/SBM0170SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire		39,727	1646.31	3,138												0001
Purchased Call/SBM/SBM0170SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire		88,706	1646.31	8,059												0001
Purchased Call/SBM/SBM0170SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	11/20/2026	12/10/2025	Expire		9,993	1646.31	672												0001
Purchased Call/SBM/SBM0170SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire		19,857	1650.79	1,513												0001
Purchased Call/SBM/SBM017R6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire		17,175	1673.81	1,396												0001
Purchased Call/SBM/SBM0176S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	03/25/2025	Exercise		99,016	1075.45	13,367		28,715				(14,232)		15,347				0001
Purchased Call/SBM/SBM0179SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	10/10/2025	Exercise		12,511	1188.71	1,728		3,628				(1,205)		1,900				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017AS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/25/2025	Exercise		35,054	1265.71	5,115		10,541				(3,432)			5,426			0001
Purchased Call/SBM/SBM017ASL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	12/24/2025	Exercise		7,542	1321.13	982		2,013				(410)			1,031			0001
Purchased Call/SBM/SBM017SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	01/24/2025	Expire		136,824	1536.56	19,771												0001
Purchased Call/SBM/SBM017JS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	02/11/2025	Expire		47,973	1566.01	5,919												0001
Purchased Call/UIB/UIB10008T		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2025	11/05/2027	11/12/2025	Exercise		4,400,796	528.74	156,657	9,982	10,178	196			10,178		(9,438)				0001
Purchased Call/UIB/UIB10009U		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2025	11/08/2027	11/12/2025	Exercise		2,262,433	528.74	82,031	3,667	3,488	(179)			3,488		(3,257)				0001
Purchased Call/UIB/UIB10009V		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2025	11/09/2027	11/12/2025	Expire		1,739,886	528.74	68,899								344				0001
Purchased Call/UIB/UIB1001S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/13/2025	11/12/2027	11/17/2025	Exercise		4,175,365	526.27	161,611	918	948	30			948		(338)				0001
Purchased Call/UIB/UIB1001S6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2025	11/15/2027	11/18/2025	Exercise		1,668,005	525.07	64,228	958	1,105	147			1,105		(726)				0001
Purchased Call/UIB/UIB1001S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2025	11/12/2027	11/18/2025	Exercise		3,217,304	525.07	125,156	1,430	1,652	221			1,652		(1,086)				0001
Purchased Call/UIB/UIB1001SA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/17/2025	11/17/2027	11/19/2025	Exercise		4,550,659	526.27	170,283	3,701	3,928	227			3,928		(3,483)				0001
Purchased Call/UIB/UIB1001SC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/18/2025	11/18/2027	11/20/2025	Exercise		3,185,859	525.29	116,779	2,495	2,807	312			2,807		(2,346)				0001
Purchased Call/UIB/UIB1001SG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/20/2025	11/19/2027	11/24/2025	Exercise		5,619,197	522.58	220,125	4,072	4,857	785			4,857		(3,228)				0001
Purchased Call/UIB/UIB1001SK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2025	11/19/2027	11/25/2025	Expire		3,580,620	525.27	144,877								429				0001
Purchased Call/UIB/UIB1001SS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/26/2025	11/26/2027	12/01/2025	Expire		5,275,600	533.45	206,095								1,015				0001
Purchased Call/UIB/UIB1002S5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/04/2025	12/03/2027	12/08/2025	Exercise		4,802,350	529.3	169,790	9,118	9,756	638			9,756		(8,458)				0001
Purchased Call/UIB/UIB1002S8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/05/2025	12/06/2027	12/09/2025	Exercise		1,182,787	527.96	43,511	1,604	1,755	150			1,755		(1,433)				0001
Purchased Call/UIB/UIB1002S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/05/2025	12/03/2027	12/09/2025	Expire		3,464,957	527.96	134,597								411				0001
Purchased Call/UIB/UIB1002SC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/08/2025	12/08/2027	12/10/2025	Exercise		3,778,509	525.82	146,131	2,238	2,370	133			2,370		(2,050)				0001
Purchased Call/UIB/UIB1002SI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/11/2025	12/10/2027	12/15/2025	Exercise		3,656,850	531.78	130,902	5,764	5,434	(330)			5,434		(5,242)				0001
Purchased Call/UIB/UIB1002SL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2025	12/14/2027	12/16/2025	Expire		1,407,152	529.4	55,582								221				0001
Purchased Call/UIB/UIB1002SM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2025	12/10/2027	12/16/2025	Expire		3,560,330	529.4	140,182								444				0001
Purchased Call/NDX/NDX00009R		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/08/2025	07/08/2031	07/10/2025	Expire		1,523,000	22702.25	499,392												0001
Purchased Call/NDX/NDX0052S3		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	04/10/2025	Expire		1,666,000	17090.400000000001	469,979												0001
Purchased Call/NDX/NDX0052SO		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	09/24/2025	Expire		1,292,000	24761.07	420,675												0001
Purchased Call/NDX/NDX0170S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	02/11/2025	Expire		2,102,000	21491.310000000001	682,940												0001
Purchased Call/NDX/NDX0212SW		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/08/2025	08/08/2031	08/12/2025	Expire		1,580,000	23611.27	507,338												0001
Purchased Call/SBM/SBM017ASR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2025	01/10/2025	Exercise		27,347	1325.92	1,846		3,487				(1,525)			1,641			0001
Purchased Call/SBM/SBM017BSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	02/25/2025	Exercise		37,020	1363.87	2,854		5,553				(1,234)			2,699			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017BSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	02/25/2025	Exercise		22,778	1363.87	1,497		2,506				(596)			1,009			0001
Purchased Call/SBM/SBM017CS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2025	03/25/2025	Exercise		4,853	1394.12	313		492				(84)			179			0001
Purchased Call/SBM/SBM017CSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	03/25/2025	Exercise		123,286	1393.91	8,177		9,765				(2,514)			1,588			0001
Purchased Call/SBM/SBM017CSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	04/10/2025	Exercise		5,503	1393.91	389		15				(101)			(373)			0001
Purchased Call/SBM/SBM017CSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	04/24/2025	Exercise		45,860	1347.03	3,183		4,811				(1,326)			1,628			0001
Purchased Call/SBM/SBM017CSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	04/24/2025	Exercise		3,750	1347.03	267		393				(114)			126			0001
Purchased Call/SBM/SBM017DSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	05/27/2025	Exercise		35,092	1398.24	2,537		4,459				(639)			1,921			0001
Purchased Call/SBM/SBM017ESC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	07/10/2025	Exercise		20,022	1440.5	1,422		2,503				(112)			1,081			0001
Purchased Call/SBM/SBM017ESE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	07/10/2025	Exercise		12,505	1440.5	803		1,313				(55)			510			0001
Purchased Call/SBM/SBM017ESM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	07/24/2025	Exercise		15,471	1455.36	1,021		1,702				(19)			681			0001
Purchased Call/SBM/SBM017FSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Exercise		10,010	1478.12	652		1,051				36			399			0001
Purchased Call/SBM/SBM017HS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise		98,587	1568.02	8,124		4,552				3,222			(3,572)			0001
Purchased Call/SBM/SBM017HSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	12/10/2025	Exercise		215,844	1596.49	15,670		7,341				7,098			(8,329)			0001
Purchased Call/SBM/SBM017HSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	12/24/2025	Exercise		53,765	1519.28	1,838	939	3,998				279			1,221			0001
Purchased Call/SBM/SBM017IS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	12/24/2025	Exercise		8,935	1519.28	598		909				95			311			0001
Purchased Call/SBM/SBM017ISN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	01/24/2025	Expire		219,228	1536.56	18,327												0001
Purchased Call/SBM/SBM017ISP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	01/24/2025	Expire		153,210	1536.56	11,460												0001
Purchased Call/SBM/SBM017JS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	02/11/2025	Expire		25,202	1566.01	1,915												0001
Purchased Call/SBM/SBM017JSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	02/25/2025	Expire		16,917	1580.95	1,250												0001
Purchased Call/SBM/SBM017JSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	02/25/2025	Expire		4,446	1580.95	315												0001
Purchased Call/SBM/SBM017JSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	02/25/2025	Expire		85,627	1580.95	4,084												0001
Purchased Call/SBM/SBM017JSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	03/11/2025	Expire		214,625	1575.01	12,491												0001
Purchased Call/SBM/SBM017KS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	03/11/2025	Expire		28,009	1575.01	1,837												0001
Purchased Call/SBM/SBM017LS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	04/24/2025	Expire		11,109	1488.34	788												0001
Purchased Call/SBM/SBM017LS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	04/24/2025	Expire		90,534	1488.34	5,486												0001
Purchased Call/SBM/SBM017LSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	05/12/2025	Expire		80,594	1553.09	4,610												0001
Purchased Call/SBM/SBM017LSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	05/27/2025	Expire		35,160	1575.89	2,317												0001
Purchased Call/SBM/SBM017MS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	05/27/2025	Expire		20,016	1575.89	1,471												0001
Purchased Call/SBM/SBM017MSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire		364,125	1609.91	28,693												0001
Purchased Call/SBM/SBM017JSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	02/25/2025	Expire		13,261	1580.95	1,179												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017KSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	04/10/2025	Expire		12,139	1397.77	1,616												0001
Purchased Call/SBM/SBM017LSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	04/24/2025	Expire		5,157	1488.34	656												0001
Purchased Call/SBM/SBM017LSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	04/24/2025	Expire		7,798	1488.34	930												0001
Purchased Call/SBM/SBM017NS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	06/24/2025	Expire		113,405	1595.74	17,725												0001
Purchased Call/SBM/SBM017NSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	07/10/2025	Expire		6,007	1650.29	766												0001
Purchased Call/SBM/SBM017PSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	10/24/2025	Expire		51,503	1692.35	6,592												0001
Purchased Call/SBM/SBM017QSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/22/2027	11/25/2025	Expire		78,693	1646.31	11,815												0001
Purchased Call/UIB/UIB10026P		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/15/2025	12/15/2027	12/17/2025	Exercise		4,166,746	529.37	157,830	2,868	3,099	230			3,099		(2,649)				0001
Purchased Call/UIB/UIB10026R		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/16/2025	12/16/2027	12/18/2025	Expire		2,078,957	528.94	81,834								213				0001
Purchased Call/UIB/UIB10026V		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2025	12/17/2027	12/22/2025	Expire		3,653,967	528.62	147,628								566				0001
Purchased Call/UIB/UIB10032		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2025	12/22/2027	12/24/2025	Expire		2,805,197	532.43	112,401								312				0001
Purchased Call/UIB/UIB10034		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/23/2025	12/23/2027	12/26/2025	Expire		4,335,844	533.09	172,647								609				0001
Purchased Call/UIB/UIB10037		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/26/2025	12/27/2027	12/30/2025	Expire		2,866,659	534.42	113,233								463				0001
Purchased Call/UIB/UIB10039		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/26/2025	12/23/2027	12/30/2025	Expire		7,552,538	534.42	296,232								1,069				0001
Purchased Call/UIB/UIB10039D		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/29/2025	12/29/2027	12/31/2025	Expire		4,200,773	532.94	165,583								223				0001
Purchased Call/UIB/UIB10039F		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/30/2025	12/30/2027	01/02/2026	Expire		2,483,693	532.83	96,187								77				0001
Purchased Call/SFC/SFC06166B		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2025	01/06/2025	Exercise		4,216,470	426.57	181,236		504,905	504,401			504,905		(504)				0001
Purchased Call/SFC/SFC06166H		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2024	01/03/2025	01/07/2025	Exercise		2,751,871	422.09	148,779		382,441	381,609			382,441		(832)				0001
Purchased Call/SFC/SFC06166P		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	01/14/2025	Exercise		2,616,895	429.76	124,453		275,049	271,927			275,049		(3,122)				0001
Purchased Call/SFC/SFC06166R		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/10/2025	01/14/2025	Exercise		2,059,441	429.52	98,582		217,730	215,244			217,730		(2,486)				0001
Purchased Call/SFC/SFC06166V		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2025	01/21/2025	Exercise		5,007,895	427.88	237,885		609,894	600,025			609,894		(9,869)				0001
Purchased Call/SFC/SFC06166X		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/18/2024	01/17/2025	01/22/2025	Exercise		3,799,445	425.93	199,562		502,929	494,081			502,929		(8,848)				0001
Purchased Call/SFC/SFC06173		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2024	01/22/2025	01/24/2025	Exercise		5,860,904	435.93	289,442		674,113	657,335			674,113		(16,778)				0001
Purchased Call/SFC/SFC06173		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/24/2025	01/28/2025	Exercise		2,747,885	439.86	132,705		291,556	283,067			291,556		(8,489)				0001
Purchased Call/SFC/SFC06173B		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2024	01/24/2025	01/28/2025	Exercise		2,941,834	439.74	151,907		313,022	303,282			313,022		(9,741)				0001
Purchased Call/SFC/SFC06173D		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2024	01/29/2025	01/21/2025	Exercise		3,803,317	443.52	176,025		308,241	294,642			308,241		(13,599)				0001
Purchased Call/SFC/SFC06173H		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/01/2024	01/31/2025	02/04/2025	Exercise		1,935,657	434.33	104,733		200,906	192,197			200,906		(8,708)				0001
Purchased Call/SFC/SFC0617SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2024	02/07/2025	02/11/2025	Exercise		3,490,488	450.04	154,725		212,358	196,368			212,358		(15,990)				0001
Purchased Call/SPX/SPXI00N51		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	12/20/2024	12/22/2025	12/24/2025	Exercise		3,414,000	5930.85	268,682		545,494				27,857			276,812			0001
Purchased Call/SPX/SPXI00NSC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/08/2025	01/08/2026	01/10/2025	Expire		2,816,000	5918.25	214,298												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM130S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2024	08/22/2025	08/26/2025	Exercise		1,427,000	5570.64	115,587		229,593				(33,807)			114,006			0001
Purchased Call/SPX/SPX8158SB		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2025	08/12/2025	Exercise		2,286,000	4499.38	230,429		457,200				(174,218)			226,771			0001
Purchased Call/SBM/SBM017MSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		12,755	1595.74	917												0001
Purchased Call/SBM/SBM017MSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		13,072	1595.74	1,184												0001
Purchased Call/SBM/SBM017NSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	08/12/2025	Expire		79,976	1655.04	5,406												0001
Purchased Call/SBM/SBM0170SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire		43,557	1699.07	3,445												0001
Purchased Call/SBM/SBM017PS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	09/24/2025	Expire		55,044	1696	4,222												0001
Purchased Call/SBM/SBM017PSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire		2,882	1677.64	199												0001
Purchased Call/SBM/SBM0170S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		41,537	1640.41	3,265												0001
Purchased Call/SBM/SBM0170SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire		13,875	1646.31	1,235												0001
Purchased Call/SBM/SBM0170SI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire		52,143	1646.31	3,728												0001
Purchased Call/SBM/SBM017RS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire		7,074	1673.81	597												0001
Purchased Call/SBM/SBM0175S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2025	Exercise		90,009	1096.87	15,925		36,081				(18,238)			20,156			0001
Purchased Call/SBM/SBM0176SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2025	Exercise		29,000	1114.61	3,866		7,367				(3,990)			3,502			0001
Purchased Call/SBM/SBM0176SII		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/12/2025	Exercise		20,018	1126.32	2,662		5,805				(2,631)			3,143			0001
Purchased Call/SBM/SBM0176SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/12/2025	Exercise		20,011	1126.32	2,946		7,582				(4,073)			4,637			0001
Purchased Call/SBM/SBM0177SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	06/24/2025	Exercise		25,058	1211.99	3,714		7,934				(3,101)			4,220			0001
Purchased Call/SBM/SBM0178SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	09/24/2025	Exercise		70,293	1205.15	10,860		28,630				(9,364)			17,770			0001
Purchased Call/CGM/CGM0400SK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2026	01/06/2025	Exercise		34,934	323.49	35,103		553	(18)			553		(666)				0001
Purchased Call/SFC/SFC0617SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2024	02/12/2025	01/14/2025	Exercise		6,964,151	449.47	280,182		445,646	413,106			445,646		(32,541)				0001
Purchased Call/SFC/SFC0618S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/15/2024	02/14/2025	02/19/2025	Exercise		3,053,669	444.3	151,028		266,535	248,065			266,535		(18,470)				0001
Purchased Call/SFC/SFC0618S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2024	02/19/2025	02/21/2025	Exercise		3,680,493	444.46	164,666		336,367	314,102			336,367		(22,265)				0001
Purchased Call/SFC/SFC0618S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2024	02/14/2025	01/30/2025	Exercise		2,307,747	444.46	102,772		200,288	187,645			200,288		(12,643)				0001
Purchased Call/SFC/SFC0618S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2025	01/31/2025	Exercise		5,288,100	441.26	261,285		494,591	458,511			494,591		(36,080)				0001
Purchased Call/SFC/SFC0618SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2024	02/26/2025	02/18/2025	Exercise		5,974,914	450.81	285,642		230,888	186,800			230,888		(44,088)				0001
Purchased Call/SFC/SFC0618SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2025	03/03/2025	Exercise		2,685,469	451.24	126,600		60,644	40,715			60,644		(19,929)				0001
Purchased Call/SFC/SFC0618SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/29/2024	02/28/2025	03/04/2025	Exercise		1,742,926	450.23	88,991		58,571	44,268			58,571		(14,303)				0001
Purchased Call/SFC/SFC0618SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	02/28/2025	03/04/2025	Exercise		2,856,404	453.04	145,417		77,677	54,234			77,677		(23,443)				0001
Purchased Call/SFC/SFC0618SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2024	02/28/2025	03/04/2025	Exercise		3,588,432	456.32	160,509		71,089	45,045			71,089		(26,044)				0001
Purchased Call/SFC/SFC0618SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2024	03/04/2025	02/13/2025	Exercise		4,815,820	455.46	207,427		9,296	(26,439)			9,296		(35,735)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0618SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2025	03/10/2025	Exercise		2,249,830	452.51	117,975		14,070	(6,928)			14,070		(20,998)				0001
Purchased Call/SFC/SFC0618SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/08/2024	03/07/2025	03/11/2025	Expire		1,873,256	457.29	84,305			(15,247)					(15,247)				0001
Purchased Call/SFC/SFC0619S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2025	03/17/2025	Expire		2,759,488	457.49	125,369			(24,746)					(24,746)				0001
Purchased Call/SFC/SFC0619SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/22/2024	03/21/2025	03/25/2025	Expire		2,229,589	465.11	103,274			(22,686)					(22,686)				0001
Purchased Call/SFC/SFC0619SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/26/2024	03/25/2025	03/27/2025	Expire		5,961,099	462.21	277,235			(63,717)					(63,717)				0001
Purchased Call/SBM/SBM017ASC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	12/10/2025	Exercise		15,674	1274.03	2,077		4,545				(1,130)			2,469			0001
Purchased Call/SBM/SBM017ASM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	12/24/2025	Exercise		5,718	1321.13	805		1,526				(364)			721			0001
Purchased Call/CGM/CGM040KS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2023	11/20/2025	02/24/2025	Exercise		3,643,243	319.24	87,022		111,364	72,639			111,364		(38,725)				0001
Purchased Call/CGM/CGM040PS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	04/03/2025	Exercise		88,437	324.96	41,791		879	(601)			879		(1,590)				0001
Purchased Call/CGM/CGM040QS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/06/2026	05/13/2025	Exercise		158,681	327.73	83,476		1,213	(1,661)			1,213		(3,093)				0001
Purchased Call/SFC/SFC0619SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2025	03/31/2025	Expire		3,480,607	464.97	167,070			(39,512)					(39,512)				0001
Purchased Call/SFC/SFC0619SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2024	04/01/2025	02/06/2025	Exercise		4,117,103	463.97	174,229		1,956	(41,411)			1,956		(43,367)				0001
Purchased Call/SFC/SFC061AS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2024	04/03/2025	04/07/2025	Expire		2,925,014	459.4	124,680			(31,903)					(31,903)				0001
Purchased Call/SFC/SFC061AS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2024	04/08/2025	04/10/2025	Expire		4,197,262	456.73	195,108			(52,319)					(52,319)				0001
Purchased Call/SFC/SFC061ASC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/11/2025	04/15/2025	Expire		3,144,555	456.64	127,593			(35,472)					(35,472)				0001
Purchased Call/SFC/SFC061ASE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2024	04/11/2025	04/15/2025	Expire		2,600,797	451.21	111,614			(31,104)					(31,104)				0001
Purchased Call/SFC/SFC061ASI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2024	04/16/2025	04/18/2025	Expire		1,994,063	446.95	89,502			(25,980)					(25,980)				0001
Purchased Call/SFC/SFC061ASK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2025	04/21/2025	Expire		2,728,950	444.7	124,341			(36,725)					(36,725)				0001
Purchased Call/SFC/SFC061ASM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	04/21/2025	Exercise		2,605,303	443.6	116,000		5,227	(29,100)			5,227		(34,327)				0001
Purchased Call/SFC/SFC061ASQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2024	04/22/2025	04/24/2025	Exercise		3,330,704	443.05	173,451		9,773	(43,528)			9,773		(53,301)				0001
Purchased Call/SFC/SFC061ASS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2024	04/23/2025	04/25/2025	Expire		2,884,725	447.31	135,925			(42,280)					(42,280)				0001
Purchased Call/SFC/SFC061ASU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2024	04/24/2025	04/28/2025	Exercise		2,375,691	447.52	106,395		2,495	(30,970)			2,495		(33,465)				0001
Purchased Call/SFC/SFC061ASW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	04/29/2025	Exercise		3,199,894	443.87	160,583		35,757	(15,119)			35,757		(50,876)				0001
Purchased Call/SFC/SFC061BS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2024	04/29/2025	01/17/2025	Exercise		4,379,487	446.86	186,000		33,417	(27,325)			33,417		(60,742)				0001
Purchased Call/SFC/SFC061BS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2024	04/30/2025	05/02/2025	Exercise		2,823,476	442.61	137,769		42,358	(3,389)			42,358		(45,746)				0001
Purchased Call/SFC/SFC061BS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2024	05/01/2025	05/05/2025	Exercise		2,201,359	441.11	109,013		45,962	9,620			45,962		(36,343)				0001
Purchased Call/SFC/SFC061BSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2024	05/06/2025	05/08/2025	Exercise		6,277,577	449.16	305,058		10,482	(95,029)			10,482		(105,511)				0001
Purchased Call/SFC/SFC061BSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2024	05/07/2025	05/09/2025	Exercise		2,970,996	450.05	142,269		1,650	(47,928)			1,650		(49,579)				0001
Purchased Call/SFC/SFC061BSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2025	05/12/2025	Exercise		2,699,636	449.97	135,418		9,839	(38,013)			9,839		(47,852)				0001
Purchased Call/SFC/SFC061BSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2024	05/14/2025	05/16/2025	Exercise		3,784,651	455.05	204,043		54,559	(20,538)			54,559		(75,097)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061BSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/17/2024	05/16/2025	05/20/2025	Exercise		2,088,637	460.79	100,321		16,544	(21,580)			16,544		(38,124)				0001
Purchased Call/SPX/SPXA211ST		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	01/10/2025	Expire		1,592,000	5918.25	210,303												0001
Purchased Call/SPX/SPXA21MSG		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	02/11/2025	Expire		2,689,000	6025.99	321,873												0001
Purchased Call/SPX/SPXA21PS7		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/21/2025	03/22/2027	03/25/2025	Expire		1,261,000	5667.56	166,200												0001
Purchased Call/SPX/SPXC05KSI		N/A	Equity/Index	SocieteGeneral 02RNEBIBJXP4ROTD8PU41	04/22/2025	04/22/2027	04/24/2025	Expire		1,507,000	5287.76	166,524												0001
Purchased Call/SPX/SPXC05MSL		N/A	Equity/Index	SocieteGeneral 02RNEBIBJXP4ROTD8PU41	05/08/2025	05/07/2027	05/12/2025	Expire		1,457,000	5663.94	133,898												0001
Purchased Call/SPX/SPXJ00MSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2027	09/10/2025	Expire		3,377,000	6495.15	430,568												0001
Purchased Call/SBM/SBM017ASX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2030	02/11/2025	Exercise		75,524	1325.92	55,870		31,405				(6,443)			8,861			0001
Purchased Call/SBM/SBM017JSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	02/11/2025	Expire		35,336	1566.01	5,035												0001
Purchased Call/SBM/SBM017JS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	02/11/2025	Expire		142,493	1566.01	19,707												0001
Purchased Call/SBM/SBM017JSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	02/25/2025	Expire		9,878	1580.95	1,428												0001
Purchased Call/SBM/SBM017KSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	03/25/2025	Expire		168,227	1535.38	23,552												0001
Purchased Call/SBM/SBM017KSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	03/25/2025	Expire		127,731	1535.38	15,570												0001
Purchased Call/SBM/SBM017LSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Expire		64,859	1553.09	9,612												0001
Purchased Call/SBM/SBM017MSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	06/10/2025	Expire		53,322	1609.91	6,617												0001
Purchased Call/SBM/SBM017MSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	06/24/2025	Expire		9,202	1595.74	1,195												0001
Purchased Call/SBM/SBM017NSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	07/10/2025	Expire		11,199	1650.29	1,551												0001
Purchased Call/SBM/SBM017OSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	08/26/2025	Expire		4,857	1699.07	647												0001
Purchased Call/SBM/SBM017OSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	09/10/2025	Expire		110,139	1699.07	13,789												0001
Purchased Call/SBM/SBM017QSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	11/12/2025	Expire		55,184	1640.41	8,189												0001
Purchased Call/SFC/SFC061BSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2024	05/21/2025	05/23/2025	Expire		3,266,455	462.67	140,039			(54,262)					(54,262)				0001
Purchased Call/SFC/SFC061CS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	05/28/2025	Exercise		2,076,394	454.58	106,816		2,786	(39,597)			2,786		(42,383)				0001
Purchased Call/SFC/SFC061CS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2024	05/28/2025	01/31/2025	Exercise		8,756,869	457.58	391,738		64,007	(96,915)			64,007		(160,921)				0001
Purchased Call/SFC/SFC061CSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	05/30/2025	03/25/2025	Exercise		2,307,193	449.38	118,258		60,811	11,783			60,811		(49,029)				0001
Purchased Call/SFC/SFC061CSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2025	06/09/2025	Exercise		2,440,850	459.48	116,658		14,502	(35,767)			14,502		(50,269)				0001
Purchased Call/SFC/SFC061CSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	06/10/2025	Exercise		2,434,435	459.46	116,804		38,891	(11,850)			38,891		(50,741)				0001
Purchased Call/SFC/SFC061CSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2024	06/06/2025	06/10/2025	Exercise		4,543,132	459.09	223,768		76,298	(21,205)			76,298		(97,503)				0001
Purchased Call/SFC/SFC061CSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2024	06/11/2025	06/13/2025	Exercise		2,799,310	461.1	151,520		38,672	(28,801)			38,672		(67,473)				0001
Purchased Call/SFC/SFC061CSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	06/17/2025	Expire		2,572,734	468.06	124,154			(56,340)					(56,340)				0001
Purchased Call/SFC/SFC061CSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2024	06/13/2025	06/17/2025	Expire		2,126,031	467.43	110,503			(50,436)					(50,436)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0061CSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2024	06/17/2025	03/25/2025	Exercise		5,725,657	471.9	276,504		645	(127,430)			645		(128,075)				0001
Purchased Call/SFC/SFC0061DS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2024	06/18/2025	06/23/2025	Expire		5,065,468	472.9	231,697			(108,528)					(108,528)				0001
Purchased Call/SFC/SFC0061DS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2024	06/20/2025	06/24/2025	Expire		2,450,985	470.63	114,163			(54,234)					(54,234)				0001
Purchased Call/SBM/SBM017PSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2031	10/10/2025	Expire		22,594	1677.64	7,009												0001
Purchased Call/SBM/SBM017PSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2031	10/24/2025	Expire		12,455	1692.35	3,810												0001
Purchased Call/SBM/SBM017QSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/21/2031	11/25/2025	Expire		245,156	1646.31	75,978												0001
Purchased Call/SBM/SBM017RSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2031	12/10/2025	Expire		42,650	1650.79	13,243												0001
Purchased Call/SFC/SFC0061DS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2024	06/25/2025	06/27/2025	Exercise		2,037,037	470.38	99,222		4,937	(43,095)			4,937		(48,032)				0001
Purchased Call/SFC/SFC0061DSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2025	05/20/2025	Exercise		4,006,378	471.54	192,688		38,000	(56,382)			38,000		(94,383)				0001
Purchased Call/SFC/SFC0061DSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	05/13/2025	Exercise		3,637,672	471.6	174,101		49,530	(36,449)			49,530		(85,979)				0001
Purchased Call/SFC/SFC0061DSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2024	07/01/2025	04/04/2025	Exercise		6,152,376	471.22	329,708		126,402	(39,723)			126,402		(166,125)				0001
Purchased Call/SFC/SFC0061DSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2024	07/03/2025	07/08/2025	Exercise		6,840,289	484.77	333,434		55,313	(115,848)			55,313		(171,161)				0001
Purchased Call/SFC/SFC0061DSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2024	07/08/2025	07/10/2025	Expire		6,364,251	484.59	321,123			(167,070)					(167,070)				0001
Purchased Call/SFC/SFC0061DSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2024	07/09/2025	07/11/2025	Exercise		3,419,287	485.51	187,025		8,099	(89,758)			8,099		(97,857)				0001
Purchased Call/SFC/SFC0061DST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2025	03/03/2025	Exercise		3,347,487	493.75	142,114		891	(74,201)			891		(75,092)				0001
Purchased Call/SFC/SFC0061ES0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2024	07/15/2025	03/20/2025	Exercise		11,287,549	491.99	568,402		197	(306,277)			197		(306,474)				0001
Purchased Call/SFC/SFC0061ES2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2024	07/16/2025	07/18/2025	Expire		3,179,416	496.22	125,963			(68,277)					(68,277)				0001
Purchased Call/SFC/SFC0061ES4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2025	07/21/2025	Exercise		3,881,808	488.55	166,456		15,017	(76,189)			15,017		(91,206)				0001
Purchased Call/SFC/SFC0061ESA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2024	07/22/2025	02/25/2025	Exercise		9,622,374	485.78	432,156		116,629	(124,725)			116,629		(241,354)				0001
Purchased Call/SFC/SFC0061ESC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2025	07/25/2025	Exercise		3,748,913	484.88	148,388		96,877	13,248			96,877		(83,629)				0001
Purchased Call/SFC/SFC0061ESG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2024	07/25/2025	07/29/2025	Exercise		2,768,211	474.9	138,802		157,559	78,466			157,559		(79,093)				0001
Purchased Call/SFC/SFC0061ESI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2024	07/25/2025	07/29/2025	Exercise		2,290,724	477.28	109,780		118,309	55,485			118,309		(62,824)				0001
Purchased Call/SFC/SFC0061ESK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2024	07/29/2025	01/21/2025	Exercise		6,037,002	477.91	278,714		261,041	99,971			261,041		(161,070)				0001
Purchased Call/SFC/SFC0061ESL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2025	08/01/2025	Exercise		5,069,238	476.16	268,603		219,842	63,972			219,842		(155,869)				0001
Purchased Call/SFC/SFC0061ESR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	08/05/2025	Exercise		3,474,950	473.27	160,538		100,224	5,426			100,224		(94,798)				0001
Purchased Call/SFC/SFC0061ESS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2025	08/06/2025	Exercise		244,994	473.27	11,784		8,189	1,210			8,189		(6,980)				0001
Purchased Call/SFC/SFC0061ESV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2024	08/05/2025	01/06/2025	Exercise		5,189,577	471.4	251,113		180,140	30,186			180,140		(149,955)				0001
Purchased Call/SFC/SFC0061ESY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2025	04/23/2025	Exercise		4,637,017	470.38	239,483		180,578	35,389			180,578		(145,189)				0001
Purchased Call/SFC/SFC0061FS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2024	08/08/2025	07/31/2025	Exercise		3,994,373	473.84	194,232		161,200	43,032			161,200		(118,168)				0001
Purchased Call/SFC/SFC0061FS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2024	08/12/2025	04/17/2025	Exercise		6,495,383	474.43	347,963		302,430	87,589			302,430		(214,841)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0061FS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2024	08/14/2025	07/18/2025	Exercise		4,731,092	480.11	242,117		179,971	28,793			179,971		(151,177)				0001
Purchased Call/SFC/SFC0061FSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2024	08/15/2025	02/25/2025	Exercise		3,501,934	484.4	171,367		89,152	(18,422)			89,152		(107,575)				0001
Purchased Call/SFC/SFC0061FSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/15/2025	07/21/2025	Exercise		4,181,517	485.23	207,944		99,932	(31,033)			99,932		(130,964)				0001
Purchased Call/SFC/SFC0061FSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2024	08/20/2025	08/22/2025	Exercise		4,339,594	487.87	212,878		20,992	(115,108)			20,992		(136,100)				0001
Purchased Call/SFC/SFC0061FSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2025	07/21/2025	Exercise		6,643,682	489.37	310,319		4,508	(202,284)			4,508		(206,792)				0001
Purchased Call/SFC/SFC0061FSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2024	08/22/2025	01/08/2025	Exercise		3,154,057	485.05	163,063		74,314	(31,603)			74,314		(105,917)				0001
Purchased Call/SFC/SFC0061FSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/22/2025	07/23/2025	Exercise		5,023,451	490.28	233,786		63,360	(88,380)			63,360		(151,740)				0001
Purchased Call/SFC/SFC0061FST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2024	08/26/2025	03/06/2025	Exercise		5,491,493	488.59	266,820		84,576	(90,239)			84,576		(174,815)				0001
Purchased Call/SFC/SFC0061FSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2024	08/27/2025	08/29/2025	Exercise		3,445,185	489.45	159,198		58,212	(46,720)			58,212		(104,932)				0001
Purchased Call/SFC/SFC0061GS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2024	08/29/2025	03/21/2025	Exercise		4,709,114	486.32	232,992		77,023	(78,727)			77,023		(155,750)				0001
Purchased Call/SFC/SFC0061GS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	01/08/2025	Exercise		6,833,385	490.84	291,758		54,186	(141,324)			54,186		(195,510)				0001
Purchased Call/SFC/SFC0061GS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2024	09/03/2025	03/07/2025	Exercise		7,001,518	482.87	328,825		111,438	(111,384)			111,438		(222,822)				0001
Purchased Call/SFC/SFC0061GS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2024	09/04/2025	01/17/2025	Exercise		4,368,171	482.45	196,553		115,013	(19,152)			115,013		(134,165)				0001
Purchased Call/SFC/SFC0061GSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2024	09/05/2025	03/13/2025	Exercise		4,794,413	480.17	215,757		125,903	(21,975)			125,903		(147,878)				0001
Purchased Call/SFC/SFC0061GSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2025	09/10/2025	Exercise		887,594	473.08	42,782		39,269	9,805			39,269		(29,464)				0001
Purchased Call/SFC/SFC0061GSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	07/30/2025	Exercise		4,389,621	473.08	220,545		186,683	34,372			186,683		(152,311)				0001
Purchased Call/SFC/SFC0061GSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2025	07/14/2025	Exercise		5,874,797	475.16	285,852	3,903	248,077	45,766			248,077		(202,311)				0001
Purchased Call/SFC/SFC0061GSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2025	02/20/2025	Exercise		6,651,767	478.56	331,414		322,725	90,469			322,725		(232,256)				0001
Purchased Call/SFC/SFC0061GSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2024	09/12/2025	05/29/2025	Exercise		3,612,736	480.96	179,070		157,066	30,793			157,066		(126,273)				0001
Purchased Call/SFC/SFC0061GSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	05/16/2025	Exercise		5,765,150	483.01	278,877		226,641	29,132			226,641		(197,509)				0001
Purchased Call/SBM/SBM017JSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/21/2031	02/25/2025	Expire		43,755	1580.95	13,844												0001
Purchased Call/SBM/SBM017LSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	04/24/2025	Expire		75,769	1488.34	22,443												0001
Purchased Call/SBM/SBM017LSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2031	05/12/2025	Expire		62,147	1553.09	18,371												0001
Purchased Call/SBM/SBM017LSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2031	05/12/2025	Expire		36,234	1553.09	12,092												0001
Purchased Call/SBM/SBM017NS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/20/2031	06/24/2025	Expire		29,024	1595.74	9,015												0001
Purchased Call/SBM/SBM017QS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/08/2031	08/12/2025	Expire		200,259	1655.04	59,036												0001
Purchased Call/SBM/SBM017PS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2031	09/24/2025	Expire		23,781	1696	7,355												0001
Purchased Call/SBM/SBM017RSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2031	12/24/2025	Expire		45,650	1673.81	13,855												0001
Purchased Call/SPX/SPXF00US8		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	07/07/2023	07/06/2029	01/10/2025	Exercise		995,326	100	571,028		351,716				(194,770)			195,051			0001
Purchased Call/SPX/SPXI00NSF		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	01/08/2025	01/08/2031	01/10/2025	Expire		221,000	100	65,328												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI00N8G		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	01/08/2025	01/08/2031	01/10/2025	Expire		168,000	100	52,248												0001
Purchased Call/SPX/SPXI00W66		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	03/07/2025	03/07/2031	03/11/2025	Expire		165,878	100	43,569												0001
Purchased Call/SPX/SPXI00ZS4		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	03/21/2025	03/21/2031	03/25/2025	Expire		440,912	100	120,583												0001
Purchased Call/SPX/SPXJ008SC		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	05/22/2025	05/22/2031	05/27/2025	Expire		358,000	100	98,235												0001
Purchased Call/SPX/SPXJ00GSZ		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	09/22/2025	09/22/2031	09/24/2025	Expire		297,000	100	71,072												0001
Purchased Call/SPX/SPXJ00RSM		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	10/08/2025	10/08/2031	10/10/2025	Expire		1,443,796	100	399,158												0001
Purchased Call/SPX/SPXJ00XSH		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	12/08/2025	12/08/2031	12/10/2025	Expire		146,000	100	32,120												0001
Purchased Call/SPX/SPXJ00ZSG		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	12/22/2025	12/22/2031	12/24/2025	Expire		493,000	100	106,340												0001
Purchased Call/SPX/SPXJ00ZSH		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	12/22/2025	12/22/2031	12/24/2025	Expire		470,000	100	128,075												0001
Purchased Call/NDX/NDX00525F		N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	06/06/2025	06/08/2026	06/10/2025	Expire		1,635,000	21761.790000000001	145,025												0001
Purchased Call/NDX/NDX00533S3		N/A	Equity/Index	SocieteGeneral 02RNEBIBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire		3,087,000	25627.950000000001	285,856												0001
Purchased Call/SFC/SFC0616SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2024	09/16/2025	01/22/2025	Exercise		8,220,961	483.39	391,894		349,473	69,905			349,473		(279,568)				0001
Purchased Call/SFC/SFC0616S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2024	09/17/2025	09/19/2025	Exercise		2,093,025	483.13	103,027		84,652	9,993			84,652		(74,658)				0001
Purchased Call/SFC/SFC0616S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2025	06/02/2025	Exercise		6,054,096	482.2	310,578		301,482	77,962			301,482		(223,520)				0001
Purchased Call/SFC/SFC0616S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2025	09/22/2025	Exercise		99,965	482.2	4,868		5,033	1,518			5,033		(3,516)				0001
Purchased Call/SFC/SFC0616S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	04/04/2025	Exercise		4,731,687	487.58	229,353		213,762	47,165			213,762		(166,597)				0001
Purchased Call/SFC/SFC0616SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2024	09/23/2025	02/27/2025	Exercise		6,370,169	488.28	312,234		252,650	23,600			252,650		(229,050)				0001
Purchased Call/SFC/SFC0616SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2025	04/17/2025	Exercise		7,499,443	488.13	365,666		198,113	(72,152)			198,113		(270,264)				0001
Purchased Call/SFC/SFC0616SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2024	09/26/2025	04/24/2025	Exercise		6,827,675	490.27	327,556		182,953	(60,773)			182,953		(243,726)				0001
Purchased Call/SFC/SFC0616SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/29/2025	07/16/2025	Exercise		2,767,370	489.77	134,007		84,689	(15,374)			84,689		(100,063)				0001
Purchased Call/SFC/SFC0616SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/26/2025	03/04/2025	Exercise		5,847,371	489.77	283,542		165,560	(46,687)			165,560		(212,247)				0001
Purchased Call/SFC/SFC0611S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2024	10/01/2025	09/03/2025	Exercise		2,298,955	485.65	110,851		113,893	30,191			113,893		(83,702)				0001
Purchased Call/SFC/SFC0611S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2024	10/03/2025	01/07/2025	Exercise		5,134,651	484.08	256,305		273,702	76,638			273,702		(197,065)				0001
Purchased Call/SFC/SFC0611SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2024	10/03/2025	10/07/2025	Exercise		215,174	488.51	8,965		9,589	2,709			9,589		(6,881)				0001
Purchased Call/SFC/SFC0611SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2025	07/03/2025	Exercise		5,498,225	483.75	297,639		286,140	56,294			286,140		(229,846)				0001
Purchased Call/SFC/SFC0611SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2025	04/17/2025	Exercise		7,563,843	492.43	368,603		281,009	(6,278)			281,009		(287,287)				0001
Purchased Call/SFC/SFC0611SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2024	10/10/2025	05/09/2025	Exercise		4,230,820	491.09	211,679		14,534	(151,627)			14,534		(166,162)				0001
Purchased Call/SFC/SFC0611SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/10/2025	10/15/2025	Exercise		153,510	491.09	7,093		472	(5,099)			472		(5,571)				0001
Purchased Call/SFC/SFC0611SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2025	03/19/2025	Exercise		4,840,360	499.6	205,612		404	(162,067)			404		(162,471)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061JS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2024	10/15/2025	10/17/2025	Exercise		2,652,583	493.83	134,914		13,966	(93,251)			13,966		(107,217)				0001
Purchased Call/NDX/NDX0170$A		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	02/11/2025	Expire		1,819,000	2491.310000000001	535,150												0001
Purchased Call/NDX/NDX0212$2		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	02/25/2025	Expire		1,927,000	2614.080000000002	636,874												0001
Purchased Call/SBM/SBM0178$W		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2025	03/11/2025	Exercise		200,628	1381.5	10,312		16,050				(3,116)			5,738			0001
Purchased Call/SBM/SBM017C$V		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	04/24/2025	Exercise		103,382	1347.03	4,125		6,203				(1,296)			2,078			0001
Purchased Call/SPX/SPXI00N$E		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	01/08/2025	01/08/2031	01/10/2025	Expire		210,000	100	53,991												0001
Purchased Call/SPX/SPXI00P$5		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	01/22/2025	01/22/2031	01/24/2025	Expire		274,000	100	80,035												0001
Purchased Call/SPX/SPXI00T$H		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	02/21/2025	02/21/2031	02/25/2025	Expire		291,000	100	83,837												0001
Purchased Call/SPX/SPXI00W$5		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	03/07/2025	03/07/2031	03/11/2025	Expire		252,000	100	54,533												0001
Purchased Call/SPX/SPXJ003$H		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	04/22/2025	04/22/2031	04/24/2025	Expire		74,000	100	15,399												0001
Purchased Call/SPX/SPXJ00B$Q		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	06/20/2025	06/20/2031	06/24/2025	Expire		384,000	100	109,709												0001
Purchased Call/SPX/SPXJ00P$1		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	09/22/2025	09/22/2031	09/24/2025	Expire		198,000	100	57,400												0001
Purchased Call/SPX/SPXJ00V$5		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	11/07/2025	11/07/2031	11/12/2025	Expire		410,000	100	114,308												0001
Purchased Call/NDX/NDX0050$J		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Exercise		1,807,000	17783.169999999998	157,209		376,795				(166,824)			219,586			0001
Purchased Call/NDX/NDX0051$J		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	12/10/2025	Exercise		2,059,000	21622.25	176,456		381,447				29,912			204,990			0001
Purchased Call/NDX/NDX0213$D		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	10/10/2025	Expire		1,635,000	25136.619999999999	153,690												0001
Purchased Call/CGM/CGM040R$H		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	08/23/2024	08/25/2026	04/07/2025	Exercise		47,730	322.22	26,067		1,070	112			1,070		(1,026)				0001
Purchased Call/SPX/SPXJ00X$T		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/08/2025	12/08/2027	12/10/2025	Expire		4,035,000	6846.51	533,427												0001
Purchased Call/RTY/RTY0050$1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	09/24/2025	Exercise		1,252,000	2227.89	65,480		132,315				1,441			66,835			0001
Purchased Call/SFC/SFC061JS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2024	10/15/2025	10/17/2025	Exercise		179,942	493.83	8,239		947	(5,584)			947		(6,532)				0001
Purchased Call/SFC/SFC061JS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2025	06/16/2025	Exercise		6,088,613	496.98	290,591		608	(230,754)			608		(231,362)				0001
Purchased Call/SFC/SFC061JS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	09/08/2025	Exercise		449,851	496.82	20,346		2,815	(13,519)			2,815		(16,333)				0001
Purchased Call/SFC/SFC061JSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	02/18/2025	Exercise		5,153,314	499.42	228,555	1,758	4,090	(181,504)			4,090		(185,593)				0001
Purchased Call/SFC/SFC061JSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2024	10/21/2025	02/28/2025	Exercise		5,808,409	497	280,271		34,925	(191,966)			34,925		(226,890)				0001
Purchased Call/SFC/SFC061JSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2024	10/21/2025	10/23/2025	Exercise		487,383	497	20,680		2,814	(13,932)			2,814		(16,746)				0001
Purchased Call/SFC/SFC061JSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2025	03/04/2025	Exercise		3,674,405	497.98	146,560		733	(118,858)			733		(119,592)				0001
Purchased Call/SFC/SFC061JSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2025	05/08/2025	Exercise		7,121,589	489.5	346,371		143,276	(139,146)			143,276		(282,422)				0001
Purchased Call/SFC/SFC061JST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/24/2025	03/06/2025	Exercise		6,688,560	491.78	325,480		146,982	(121,031)			146,982		(268,013)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061JSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2025	02/18/2025	Exercise		5,928,015	493.35	288,287		177,737	(61,817)			177,737		(239,554)				0001
Purchased Call/SFC/SFC061KS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2025	10/30/2025	Exercise		614,467	493.35	27,484		18,608	(4,195)			18,608		(22,803)				0001
Purchased Call/SFC/SFC061KS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2024	10/29/2025	09/05/2025	Exercise		379,290	494.26	15,148		9,755	(2,866)			9,755		(12,621)				0001
Purchased Call/SFC/SFC061KS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2024	10/31/2025	08/06/2025	Exercise		5,027,217	480.57	238,229		257,042	56,574			257,042		(200,468)				0001
Purchased Call/SFC/SFC061KSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2025	08/11/2025	Exercise		1,550,447	479.64	75,096		80,333	16,996			80,333		(63,337)				0001
Purchased Call/SFC/SFC061KSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2024	11/04/2025	02/25/2025	Exercise		6,896,279	478.12	377,896		300,611	(20,058)			300,611		(320,669)				0001
Purchased Call/SFC/SFC061KSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	01/10/2025	Exercise		3,052,074	483.51	182,812		105,535	(50,211)			105,535		(155,746)				0001
Purchased Call/SBM/SBM017ES1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	06/24/2025	Exercise		108,660	1415.1	7,193		11,953				(1,163)				4,759		0001
Purchased Call/SBM/SBM017GSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	10/10/2025	Exercise		209,963	1510.21	17,658		23,277				3,467				5,619		0001
Purchased Call/SBM/SBM017JS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	02/11/2025	Expire		219,133	1566.01	15,799												0001
Purchased Call/SBM/SBM017JS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	02/11/2025	Expire		73,609	1566.01	6,191												0001
Purchased Call/SBM/SBM017JSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	03/11/2025	Expire		118,916	1575.01	8,907												0001
Purchased Call/SBM/SBM017NSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	08/12/2025	Expire		156,986	1655.04	11,884												0001
Purchased Call/SBM/SBM017TS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	05/27/2025	Exercise		20,011	1157.95	2,685		5,803				(2,431)				3,118		0001
Purchased Call/SFC/SFC061KSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2025	01/28/2025	Exercise		8,276,084	495.42	403,950		3,708	(341,602)			3,708		(345,311)				0001
Purchased Call/SFC/SFC061KST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/07/2025	02/20/2025	Exercise		10,456,037	498.89	496,795		3,248	(426,056)			3,248		(429,304)				0001
Purchased Call/SFC/SFC061LS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2025	03/05/2025	Exercise		5,139,986	497.85	243,007		29,941	(181,564)			29,941		(211,505)				0001
Purchased Call/SFC/SFC061LS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2024	11/13/2025	03/06/2025	Exercise		6,544,485	497.79	301,096		605	(262,655)			605		(263,261)				0001
Purchased Call/SFC/SFC061LSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/14/2025	08/08/2025	Exercise		6,004,658	487.95	291,533		67,519	(189,655)			67,519		(257,174)				0001
Purchased Call/SFC/SFC061LSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2024	11/14/2025	11/18/2025	Exercise		1,686,419	487.95	76,968		18,732	(49,231)			18,732		(67,963)				0001
Purchased Call/SFC/SFC061LSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2024	11/18/2025	04/01/2025	Exercise		7,217,599	489.15	359,600		2,788	(316,222)			2,788		(319,011)				0001
Purchased Call/SFC/SFC061LSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2025	11/24/2025	Expire		1,833,585	491.08	88,553			(79,983)					(79,983)				0001
Purchased Call/SFC/SFC061LSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	07/02/2025	Exercise		5,109,317	494	250,348		1,008	(224,165)			1,008		(225,174)				0001
Purchased Call/SFC/SFC061LSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/21/2025	03/24/2025	Exercise		6,017,558	495.47	293,607		3,262	(261,595)			3,262		(264,856)				0001
Purchased Call/SFC/SFC061MS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2025	11/28/2025	Expire		5,269,490	496.84	268,472			(244,202)					(244,202)				0001
Purchased Call/SFC/SFC061MS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2025	11/28/2025	Expire		1,066,686	496.84	53,076			(48,646)					(48,646)				0001
Purchased Call/SFC/SFC061MS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	05/27/2025	Exercise		4,336,308	500.13	203,962		408	(186,359)			408		(186,767)				0001
Purchased Call/SFC/SFC061MS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2024	11/26/2025	12/01/2025	Expire		2,035,914	500.13	88,086			(80,770)					(80,770)				0001
Purchased Call/SFC/SFC061MSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2024	11/28/2025	12/02/2025	Expire		1,319,093	501.77	60,264			(55,769)					(55,769)				0001
Purchased Call/SFC/SFC061MSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2024	12/03/2025	01/10/2025	Exercise		1,616,408	502.86	84,327		3,140	(75,250)			3,140		(78,390)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0611MSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2025	03/19/2025	Exercise		7,784,685	507.49	366,868		1,428	(340,968)			1,428		(342,396)				0001
Purchased Call/SFC/SFC0611NS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2024	12/10/2025	02/11/2025	Exercise		3,554,537	499.16	188,393		1,876	(176,593)			1,876		(178,469)				0001
Purchased Call/SFC/SFC0611NS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2025	03/06/2025	Exercise		8,485,586	506.44	387,464		3,085	(365,826)			3,085		(368,911)				0001
Purchased Call/SFC/SFC0611NSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2024	12/12/2025	01/10/2025	Exercise		5,481,865	502.69	259,077		4,208	(243,830)			4,208		(248,037)				0001
Purchased Call/SFC/SFC0611NSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2024	12/12/2025	12/16/2025	Expire		714,407	501.81	33,086			(31,796)					(31,796)				0001
Purchased Call/SFC/SFC0611NSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2025	01/31/2025	Exercise		7,113,776	501.04	258,792		5,268	(244,708)			5,268		(249,976)				0001
Purchased Call/SFC/SFC0611NSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2025	03/07/2025	Exercise		5,590,245	503.8	240,806	1,486	2,110	(231,621)			2,110		(233,731)				0001
Purchased Call/SFC/SFC0611NSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2025	09/15/2025	Exercise		1,986,881	503.8	73,382		6,432	(64,362)			6,432		(70,794)				0001
Purchased Call/SFC/SFC0611NSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2024	12/17/2025	12/19/2025	Expire		775,880	501.04	22,107			(21,431)					(21,431)				0001
Purchased Call/SFC/SFC0611NSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	01/08/2025	Exercise		9,859,665	481.62	463,605	3,551	88,072	(366,239)			88,072		(454,311)				0001
Purchased Call/SFC/SFC0611NST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2024	12/19/2025	05/29/2025	Exercise		6,928,601	481.25	342,042		112,815	(221,546)			112,815		(334,361)				0001
Purchased Call/SFC/SFC0611NSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/19/2025	01/29/2025	Exercise		10,376,348	483.09	499,107		120,690	(369,461)			120,690		(490,151)				0001
Purchased Call/SFC/SFC0610S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2024	12/23/2025	01/14/2025	Exercise		9,688,200	484.76	472,603	4,158	188,310	(282,468)			188,310		(470,777)				0001
Purchased Call/SFC/SFC0610S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	01/14/2025	Exercise		11,518,993	487.42	516,382		202,774	(311,744)			202,774		(514,518)				0001
Purchased Call/SFC/SFC0610SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	01/17/2025	Exercise		2,859,618	482.95	137,548		60,008	(77,161)			60,008		(137,169)				0001
Purchased Call/SFC/SFC0610SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	01/07/2025	Exercise		9,411,050	480.75	437,459	7,624	5,864	(1,760)			5,864		(8,819)				0001
Purchased Call/SFC/SFC0610SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	01/07/2025	Expire		3,006,967	480.75	144,551								(377)				0001
Purchased Call/SFC/SFC0610SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2026	01/09/2025	Exercise		4,946,425	481.81	191,007	15,627	15,825	198			15,825		(16,137)				0001
Purchased Call/SFC/SFC061PS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2025	01/09/2026	01/10/2025	Exercise		7,315,039	479.31	329,713	4,859	4,129	(731)			4,129		(5,711)				0001
Purchased Call/SPX/SPX2615XS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2031	12/10/2025	Expire		12,737,000	6846.51	3,658,066												0001
Purchased Call/CGM/CGM040TS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2026	01/27/2025	Exercise		771,755	323.1	89,691		11,343	(5,502)			11,343		(17,000)				0001
Purchased Call/CGM/CGM040TSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2024	11/02/2026	05/22/2025	Exercise		225,904	321.71	38,300		3,560	(1,478)			3,560		(5,128)				0001
Purchased Call/SFC/SFC061PS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2026	01/10/2025	Exercise		6,436,456	479.31	267,989	12,634	12,880	247			12,880		(13,326)				0001
Purchased Call/SFC/SFC061PS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/09/2026	01/14/2025	Expire		629,823	479.31	25,721								(66)				0001
Purchased Call/SFC/SFC061PS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2026	01/14/2025	Expire		349,968	479.31	14,274								(36)				0001
Purchased Call/SFC/SFC061PS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2026	01/14/2025	Exercise		3,011,583	474.93	140,190	2,406	2,175	(231)			2,175		(2,743)				0001
Purchased Call/SFC/SFC061PSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2025	01/09/2026	01/15/2025	Expire		191,886	474.93	8,567								(23)				0001
Purchased Call/SFC/SFC061PSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/14/2025	01/13/2026	01/16/2025	Exercise		6,796,829	475.03	320,448	4,884	4,773	(111)			4,773		(5,705)				0001
Purchased Call/SFC/SFC061PSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/15/2025	01/14/2026	01/17/2025	Exercise		4,135,063	475.08	204,362	8,362	7,545	(817)			7,545		(8,881)				0001
Purchased Call/SFC/SFC061PSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/15/2025	01/14/2026	01/17/2025	Expire		1,683,650	475.08	83,199								(208)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061PSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2026	01/21/2025	Expire		664,620	480.39	29,510								(65)				0001
Purchased Call/SFC/SFC061PSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2025	01/16/2026	01/21/2025	Exercise		9,005,696	479.99	425,582	7,217	6,297	(920)			6,297		(8,144)				0001
Purchased Call/SFC/SFC061PS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/16/2026	01/22/2025	Expire		703,761	479.99	33,323								(77)				0001
Purchased Call/SFC/SFC061PSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2026	01/24/2025	Expire		928,708	484.31	43,171								(104)				0001
Purchased Call/SFC/SFC061PSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2026	01/27/2025	Expire		2,228,835	486.07	102,307								(216)				0001
Purchased Call/SFC/SFC061PSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2025	01/23/2026	01/27/2025	Exercise		5,968,752	487.46	261,322	9,185	5,517	(3,668)			5,517		(9,733)				0001
Purchased Call/SFC/SFC061QS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	01/28/2025	Exercise		11,680,959	486.53	459,430	30,808	26,804	(4,003)			26,804		(31,833)				0001
Purchased Call/SFC/SFC061QS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/28/2025	01/27/2026	01/30/2025	Exercise		7,174,616	478.86	335,816	11,903	9,071	(2,833)			9,071		(12,692)				0001
Purchased Call/SFC/SFC061QSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2025	01/28/2026	01/31/2025	Exercise		3,790,434	481.16	158,566	8,480	8,789	309			8,789		(8,844)				0001
Purchased Call/SFC/SFC061QSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2025	01/29/2026	01/31/2025	Exercise		9,045,725	479.46	399,451	19,735	13,266	(6,469)			13,266		(20,570)				0001
Purchased Call/SFC/SFC061QSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2025	01/30/2026	02/03/2025	Exercise		9,093,773	481.16	404,753	12,082	9,624	(2,458)			9,624		(12,839)				0001
Purchased Call/SBM/SBM017CS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2025	03/25/2025	Exercise		29,405	1394.12	1,167		1,764						(298)		597		0001
Purchased Call/SBM/SBM017ESN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	07/24/2025	Exercise		25,569	1455.36	1,465		2,301						(32)		836		0001
Purchased Call/SBM/SBM017KSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	04/10/2025	Exercise		290,761	1397.77	13,842	1,860	2,605								745		0001
Purchased Call/CGM/CGM040USQ		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	11/22/2024	11/23/2026	04/03/2025	Exercise		428,987	322.51	54,002		7,598	(2,229)			7,598		(9,943)				0001
Purchased Call/SPX/SPXJ003SJ		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	04/22/2025	04/22/2031	04/24/2025	Expire		371,000	100	99,873												0001
Purchased Call/SLI/SLI040QS1		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	01/10/2025	01/12/2026	01/14/2025	Expire		5,175,000	179.3	125,235								(300)				0001
Purchased Call/SPX/SPXB218SF		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2026	12/24/2025	Expire		624,000	100	44,491												0001
Purchased Call/SPX/SPXJ00TS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/22/2025	10/22/2026	10/24/2025	Expire		976,000	90	71,443												0001
Purchased Call/SPX/SPXB213SK		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	10/10/2025	Expire		1,014,000	90	336,851												0001
Purchased Call/AIG/AIG0066SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2025	01/06/2025	Exercise		4,329,676	1861.97	112,767		152,448	152,135			152,448		(313)				0001
Purchased Call/AIG/AIG0066SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/03/2025	01/07/2025	Exercise		3,712,512	1855.31	102,971		153,138	152,564			153,138		(574)				0001
Purchased Call/AIG/AIG0066SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/08/2025	01/10/2025	Exercise		3,101,503	1858.2	83,598		103,817	102,202			103,817		(1,616)				0001
Purchased Call/AIG/AIG0066SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/10/2025	01/06/2025	Exercise		2,822,565	1856.56	73,081		75,802	73,853			75,802		(1,949)				0001
Purchased Call/AIG/AIG0007S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/17/2025	01/22/2025	Exercise		2,544,553	1844.24	80,777		122,010	118,411			122,010		(3,598)				0001
Purchased Call/AIG/AIG0007S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/17/2025	01/22/2025	Exercise		1,727,289	1854.23	52,207		73,070	70,739			73,070		(2,331)				0001
Purchased Call/SPX/SPXB217SI		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	12/10/2025	Expire		1,614,000	6846.51	80,377												0001
Purchased Call/SPX/SPXD052SI		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	08/26/2025	Expire		4,119,000	6466.91	1,138,904												0001
Purchased Call/AIG/AIG0007SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/31/2025	02/04/2025	Exercise		3,146,693	1873.79	89,049		122,389	114,962			122,389		(7,427)				0001
Purchased Call/AIG/AIG0007SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2025	02/11/2025	Exercise		2,544,670	1876.31	74,848		99,071	91,324			99,071		(7,747)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0008S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/07/2025	01/15/2025	Exercise		3,184,920	1880.74	91,070		115,571	106,167			115,571		(9,404)				0001
Purchased Call/AIG/AIG0008SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/19/2025	02/21/2025	Exercise		4,756,623	1882.73	132,197		200,221	182,135			200,221		(18,086)				0001
Purchased Call/AIG/AIG0008SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2025	02/07/2025	Exercise		2,137,698	1878.42	71,566		83,455	73,333			83,455		(10,122)				0001
Purchased Call/AIG/AIG0008SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/21/2025	01/08/2025	Exercise		3,605,933	1897.5	103,768		102,796	88,049			102,796		(14,747)				0001
Purchased Call/AIG/AIG0008SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/28/2025	01/31/2025	Exercise		1,978,553	1892.7	60,701		57,531	47,775			57,531		(9,756)				0001
Purchased Call/AIG/AIG0009S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/04/2025	02/13/2025	Exercise		4,391,409	1909.25	118,874		70,837	50,418			70,837		(20,420)				0001
Purchased Call/AIG/AIG0009SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/12/2025	03/14/2025	Exercise		1,987,963	1917.81	53,512		6,219	(4,304)			6,219		(10,523)				0001
Purchased Call/AIG/AIG0009SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2025	01/27/2025	Exercise		3,573,141	1915	95,973		7,696	(11,237)			7,696		(18,933)				0001
Purchased Call/AIG/AIG0009SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/14/2025	03/05/2025	Exercise		2,403,468	1908.62	65,658		26,608	13,460			26,608		(13,148)				0001
Purchased Call/AIG/AIG0009SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/18/2025	03/20/2025	Exercise		3,389,391	1909.57	101,223		35,534	14,265			35,534		(21,270)				0001
Purchased Call/AIG/AIG0009SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2025	03/24/2025	Exercise		1,168,676	1922.86	34,850		10,363	2,778			10,363		(7,584)				0001
Purchased Call/AIG/AIG000AS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/28/2025	02/06/2025	Exercise		3,453,322	1931.95	93,299		382	(21,970)			382		(22,352)				0001
Purchased Call/AIG/AIG000AS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2025	04/04/2025	Exercise		2,273,163	1916.47	67,669		30,021	12,970			30,021		(17,051)				0001
Purchased Call/AIG/AIG000ASE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/09/2025	04/11/2025	Expire		1,980,036	1924.72	45,036			(12,202)					(12,202)				0001
Purchased Call/AIG/AIG000ASK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/11/2025	04/02/2025	Exercise		3,749,668	1891.04	98,716		434	(27,069)			434		(27,503)				0001
Purchased Call/AIG/AIG000ASM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/15/2025	03/31/2025	Exercise		3,757,666	1880.45	103,848		637	(31,236)			637		(31,873)				0001
Purchased Call/AIG/AIG000ASS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	02/21/2025	Exercise		3,949,983	1865.32	115,388		29,545	(4,778)			29,545		(34,322)				0001
Purchased Call/SFC/SFC0610SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	02/04/2025	Exercise		9,275,956	479.41	404,576	14,064	11,288	(2,776)			11,288		(14,904)				0001
Purchased Call/SFC/SFC0610SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2026	02/04/2025	Exercise		4,108,339	479.41	171,039	12,834	11,998	(836)			11,998		(13,138)				0001
Purchased Call/SFC/SFC0610SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/04/2025	02/03/2026	02/06/2025	Exercise		6,895,995	476.76	326,898	7,642	5,039	(2,602)			5,039		(8,377)				0001
Purchased Call/SFC/SFC0610SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2026	02/07/2025	Exercise		12,989,140	479.25	559,858	34,223	19,558	(14,665)			19,558		(35,288)				0001
Purchased Call/SFC/SFC0610S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	02/10/2025	Exercise		7,551,038	480.48	319,099	16,161	8,809	(7,352)			8,809		(16,698)				0001
Purchased Call/SFC/SFC0610S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/06/2026	02/11/2025	Exercise		12,391,638	477.42	549,976	26,981	20,875	(6,106)			20,875		(28,041)				0001
Purchased Call/SFC/SFC0610S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/10/2025	02/06/2026	02/12/2025	Expire		127,586	477.42	6,291								(14)				0001
Purchased Call/SFC/SFC0610S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/11/2025	02/10/2026	02/13/2025	Exercise		11,097,005	479.49	511,754	9,765	7,286	(2,479)			7,286		(10,860)				0001
Purchased Call/SFC/SFC0610SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2025	02/11/2026	02/14/2025	Exercise		5,724,411	479.58	238,075	13,008	12,484	(525)			12,484		(13,508)				0001
Purchased Call/SFC/SFC0610SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2026	02/14/2025	Exercise		14,188,510	478.28	635,884	31,271	20,344	(10,927)			20,344		(32,344)				0001
Purchased Call/SFC/SFC0610SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	02/19/2025	Exercise		17,948,290	483.08	779,179	38,583	27,700	(10,883)			27,700		(39,748)				0001
Purchased Call/SFC/SFC0610SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/18/2025	02/17/2026	02/20/2025	Exercise		8,160,468	483.08	317,396	36,757	33,315	(3,442)			33,315		(37,381)				0001
Purchased Call/SFC/SFC0610SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/19/2025	02/18/2026	02/21/2025	Exercise		6,601,679	483.11	309,927	7,317	5,082	(2,234)			5,082		(7,926)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061RSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2026	02/21/2025	Exercise		9,588,772	485.08	414,962	7,877	4,884	(2,993)			4,884		(8,539)				0001
Purchased Call/SFC/SFC061RSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2025	02/20/2026	02/24/2025	Exercise		10,851,380	482.57	448,619	12,572	9,853	(2,719)			9,853		(13,148)				0001
Purchased Call/CGM/CGM040USI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2026	05/01/2025	Exercise		68,618	325.57	35,137		687	(933)			687		(1,711)				0001
Purchased Call/CGM/CGM040USK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/14/2026	03/31/2025	Exercise		740,530	325.57	74,638		19,997	2,518			19,997		(17,635)				0001
Purchased Call/CGM/CGM040USM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/18/2024	12/17/2026	10/27/2025	Exercise		63,557	324.67	70,976		645	165			645		(575)				0001
Purchased Call/CGM/CGM040USZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/02/2025	12/31/2026	01/06/2025	Exercise		3,830,843	322.27	62,993	15,018	15,042	24			15,042		(14,979)				0001
Purchased Call/CGM/CGM040VS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/08/2025	01/07/2027	01/10/2025	Expire		739,809	322.42	17,351								8				0001
Purchased Call/CGM/CGM040VSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/22/2025	01/21/2027	01/24/2025	Expire		1,812,627	325.09	44,328								9				0001
Purchased Call/SBM/SBM017NSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire		27,870	1681.61	1,993												0001
Purchased Call/SBM/SBM017OS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire		75,052	1699.07	5,059												0001
Purchased Call/SBM/SBM017KS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	03/11/2025	Expire		20,955	1575.01	6,609												0001
Purchased Call/SLI/SLI0130S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	06/12/2025	Expire		1,781,000	177.22	41,854								(14)				0001
Purchased Call/SLI/SLI0130S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/13/2026	10/15/2025	Expire		4,627,000	183.42	110,585								879				0001
Purchased Call/SPX/SPXB210SV		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/22/2025	08/21/2026	08/26/2025	Expire		784,000	90	69,070												0001
Purchased Call/SPX/SPXO13KS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2025	12/08/2026	12/10/2025	Expire		1,305,000	80	79,605												0001
Purchased Call/SPX/SPX140WSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	10/24/2025	Expire		2,781,000	80	775,899												0001
Purchased Call/SPX/SPXA212SS		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/08/2025	08/08/2031	08/12/2025	Expire		915,000	70	251,168												0001
Purchased Call/SPX/SPXD053SW		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	09/10/2025	Expire		2,046,000	6495.15	105,369												0001
Purchased Call/SPX/SPXO131S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2025	11/21/2031	11/26/2025	Expire		1,756,395	6603	540,539												0001
Purchased Call/SRM/SRM0131S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	03/25/2025	Expire		3,431,000	100	1,012,145												0001
Purchased Call/SRM/SRM0131SG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	09/24/2025	Expire		1,512,000	100	440,748												0001
Purchased Call/SFC/SFC061SS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/25/2025	02/20/2026	02/27/2025	Expire		1,018,641	473.28	43,003								(86)				0001
Purchased Call/SFC/SFC061SS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2025	02/26/2026	02/28/2025	Exercise		13,564,984	468.07	563,705	22,316	18,989	(3,328)			18,989		(23,118)				0001
Purchased Call/SFC/SFC061SSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2025	02/27/2026	03/03/2025	Exercise		8,343,547	461.43	368,653	24,984	33,969	8,985			33,969		(25,379)				0001
Purchased Call/SFC/SFC061SSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	02/27/2026	03/04/2025	Exercise		17,071,387	465.36	656,942	55,257	39,907	(15,350)			39,907		(56,218)				0001
Purchased Call/SFC/SFC061SSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2025	03/03/2026	03/06/2025	Exercise		11,548,520	460.14	425,198	40,991	46,850	5,859			46,850		(41,754)				0001
Purchased Call/SFC/SFC061SSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2026	03/06/2025	Exercise		11,720,552	455.96	546,995	17,122	23,933	6,811			23,933		(18,079)				0001
Purchased Call/SFC/SFC061SSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	03/07/2025	Exercise		5,185,034	458.6	225,403	5,009	5,993	984			5,993		(5,253)				0001
Purchased Call/SFC/SFC061SSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2025	03/06/2026	03/10/2025	Exercise		7,772,068	455.34	342,009	15,415	15,739	323			15,739		(15,717)				0001
Purchased Call/SFC/SFC061SSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/06/2026	03/11/2025	Exercise		9,970,840	455.73	423,058	15,744	24,710	8,967			24,710		(16,299)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0061SSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2025	03/10/2026	03/13/2025	Expire		254,175	451.53	11,974								(21)				0001
Purchased Call/SFC/SFC0061SSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2025	03/11/2026	03/14/2025	Expire		249,999	450.96	12,008								(20)				0001
Purchased Call/SFC/SFC0061TS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2026	03/14/2025	Exercise		9,341,361	451.46	396,019	18,533	33,484	14,951			33,484		(18,868)				0001
Purchased Call/SFC/SFC0061TS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/13/2026	03/18/2025	Expire		149,485	448.97	7,794								(5)				0001
Purchased Call/SFC/SFC0061TS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/13/2026	03/18/2025	Exercise		12,501,467	453.36	572,804	16,258	20,129	3,871			20,129		(17,004)				0001
Purchased Call/SFC/SFC0061TSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2025	03/17/2026	03/20/2025	Exercise		16,327,466	455.12	729,621	7,789	12,432	4,642			12,432		(8,944)				0001
Purchased Call/SFC/SFC0061TSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2026	03/20/2025	Exercise		10,062,088	452.23	462,613	17,704	30,972	13,267			30,972		(18,408)				0001
Purchased Call/CGM/CGM040VSR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2025	02/01/2027	02/04/2025	Exercise		2,784,605	325.86	44,224	11,442	10,641	(801)			10,641		(11,371)				0001
Purchased Call/SPX/SPXB211SF		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	09/10/2025	Expire		972,000	90	348,851												0001
Purchased Call/SPX/SPXB211SZ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	09/24/2025	Expire		2,404,000	70	701,728												0001
Purchased Call/AIG/AIG0006SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/03/2025	01/07/2025	Exercise		5,787,637	1848.92	171,918		259,563	258,604			259,563		(959)				0001
Purchased Call/AIG/AIG0007SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/24/2025	01/28/2025	Exercise		3,153,418	1864.99	96,090		128,319	122,159			128,319		(6,159)				0001
Purchased Call/AIG/AIG0008SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2025	01/31/2025	Exercise		3,602,556	1897.73	100,341		79,219	63,424			79,219		(15,795)				0001
Purchased Call/AIG/AIG0008SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/28/2025	02/06/2025	Exercise		3,827,080	1900.04	121,021		96,190	76,633			96,190		(19,557)				0001
Purchased Call/AIG/AIG0009S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2025	03/11/2025	Exercise		2,839,244	1919.77	77,144		29,564	15,594			29,564		(13,970)				0001
Purchased Call/AIG/AIG0009SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/14/2025	02/18/2025	Exercise		3,044,772	1904.53	89,050		40,498	22,558			40,498		(17,940)				0001
Purchased Call/AIG/AIG0009SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/19/2025	03/21/2025	Exercise		2,599,634	1913.93	80,349		34,541	17,391			34,541		(17,149)				0001
Purchased Call/AIG/AIG0009SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2025	03/31/2025	Exercise		3,180,350	1930.14	91,589		3,032	(18,604)			3,032		(21,636)				0001
Purchased Call/AIG/AIG0000AS I		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/11/2025	03/05/2025	Exercise		2,124,765	1904.15	53,972		389	(14,612)			389		(15,001)				0001
Purchased Call/SFC/SFC0061TSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2025	03/19/2026	03/21/2025	Expire		282,960	454.79	13,378								(16)				0001
Purchased Call/SFC/SFC0061TSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2025	03/20/2026	03/24/2025	Exercise		8,669,904	454.19	387,518	13,987	23,827	9,840			23,827		(14,166)				0001
Purchased Call/SFC/SFC0061TSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	03/25/2025	Expire		50,002	454.19	2,202								(1)				0001
Purchased Call/SFC/SFC0061TSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	03/25/2025	Exercise		10,550,424	453.89	516,371	10,092	16,061	5,969			16,061		(10,670)				0001
Purchased Call/SFC/SFC0061TST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	03/27/2025	Exercise		9,404,212	458.86	418,909	15,002	20,735	5,734			20,735		(15,619)				0001
Purchased Call/SFC/SFC0061TSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	03/27/2025	Exercise		11,312,478	459.1	491,809	17,032	24,683	7,651			24,683		(17,719)				0001
Purchased Call/SFC/SFC0061TSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	03/27/2025	Expire		408,224	459.1	18,109								(27)				0001
Purchased Call/SFC/SFC0061US1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/26/2025	03/26/2026	03/28/2025	Exercise		6,713,071	456.15	305,419	5,735	8,301	2,567			8,301		(5,919)				0001
Purchased Call/SFC/SFC0061US4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2025	03/27/2026	03/31/2025	Exercise		17,265,111	455.38	709,818	25,856	31,029	5,174			31,029		(26,273)				0001
Purchased Call/SFC/SFC0061US7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	04/01/2025	Exercise		10,301,434	450.08	486,687	10,141	19,186	9,045			19,186		(10,657)				0001
Purchased Call/SFC/SFC0061USG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2026	04/03/2025	Exercise		9,511,317	453.07	415,310	23,848	37,141	13,293			37,141		(24,389)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061USJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2026	04/04/2025	Exercise		6,870,349	454.95	269,145	5,243	9,159	3,916			9,159		(5,398)				0001
Purchased Call/SFC/SFC061USM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2026	04/07/2025	Exercise		8,657,384	444.43	372,495	8,407	16,062	7,655			16,062		(8,444)				0001
Purchased Call/SFC/SFC061USQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2026	04/08/2025	Exercise		9,363,090	440.3	404,343	23,794	31,996	8,202			31,996		(24,156)				0001
Purchased Call/SFC/SFC061UST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2025	04/07/2026	04/10/2025	Exercise		9,654,553	440.82	407,469	16,805	47,408	30,603			47,408		(17,320)				0001
Purchased Call/SFC/SFC061USW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2026	04/10/2025	Exercise		10,529,653	437.81	562,072	7,841	21,176	13,335			21,176		(8,492)				0001
Purchased Call/SFC/SFC061VS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2026	04/11/2025	Exercise		8,122,303	447.1	361,038	8,882	11,298	2,417			11,298		(8,909)				0001
Purchased Call/SFC/SFC061VSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2025	04/14/2026	04/17/2025	Exercise		8,471,858	446.86	377,946	11,810	21,531	9,721			21,531		(12,249)				0001
Purchased Call/SFC/SFC061VSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2026	04/17/2025	Exercise		11,301,452	446.62	517,795	5,282	11,316	6,034			11,316		(5,818)				0001
Purchased Call/SRM/SRM0131SH		N/A	Equity/Index	BNPParibas R0MJIISFPU8MPR08K5P83	09/22/2025	09/22/2031	09/24/2025	Expire		1,543,000	100	406,735												0001
Purchased Call/SRM/SRM0170SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/08/2031	08/12/2025	Expire		1,923,000	100	559,978												0001
Purchased Call/SRM/SRM0211SE		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	02/11/2025	Expire		3,421,000	100	965,748												0001
Purchased Call/AIG/AIG000ASY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/23/2025	03/05/2025	Exercise		2,812,639	1874.88	80,038		2,761	(22,053)			2,761		(24,814)				0001
Purchased Call/AIG/AIG000BS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/24/2025	04/28/2025	Exercise		2,088,182	1873.38	58,152		9,118	(9,150)			9,118		(18,268)				0001
Purchased Call/AIG/AIG000BS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/25/2025	02/06/2025	Exercise		2,744,623	1867.37	85,540		24,368	(2,721)			24,368		(27,089)				0001
Purchased Call/AIG/AIG000BS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/30/2025	05/02/2025	Exercise		2,971,951	1864.04	90,456		35,761	5,928			35,761		(29,833)				0001
Purchased Call/AIG/AIG000CS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	02/06/2025	Exercise		2,138,827	1905.04	57,968		681	(22,352)			681		(23,033)				0001
Purchased Call/AIG/AIG000CSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	02/28/2025	Exercise		5,844,375	1901.16	157,253		682	(63,252)			682		(63,934)				0001
Purchased Call/AIG/AIG000CSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2025	06/09/2025	Expire		2,039,265	1923.49	57,761			(24,883)					(24,883)				0001
Purchased Call/AIG/AIG000CSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	06/10/2025	Expire		1,446,471	1922.63	39,473			(17,160)					(17,160)				0001
Purchased Call/AIG/AIG000CSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2025	03/05/2025	Exercise		4,597,000	1908.76	147,626		457	(64,863)			457		(65,320)				0001
Purchased Call/AIG/AIG000DSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2025	02/06/2025	Exercise		1,902,254	1950.33	61,141		479	(31,457)			479		(31,936)				0001
Purchased Call/AIG/AIG000ES1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	07/15/2025	Expire		2,032,635	1968.12	63,501			(33,707)					(33,707)				0001
Purchased Call/AIG/AIG000ES3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/11/2025	02/07/2025	Exercise		2,519,387	1977.37	74,166		327	(39,142)			327		(39,469)				0001
Purchased Call/AIG/AIG000ES7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2025	07/18/2025	Expire		1,625,024	1992.33	40,087			(21,806)					(21,806)				0001
Purchased Call/AIG/AIG000ESD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	01/31/2025	Exercise		2,393,380	1955.12	75,145		420	(41,040)			420		(41,460)				0001
Purchased Call/AIG/AIG000ESV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	08/01/2025	03/12/2025	Exercise		950,308	1953.77	25,308		785	(14,132)			785		(14,917)				0001
Purchased Call/AIG/AIG000ESY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2025	08/06/2025	Expire		227,099	1953.73	6,586			(3,901)					(3,901)				0001
Purchased Call/AIG/AIG000FSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/20/2025	08/22/2025	Expire		1,281,510	1963.88	38,139			(24,369)					(24,369)				0001
Purchased Call/AIG/AIG000FSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2025	08/26/2025	Expire		2,111,202	1958.07	66,624			(43,123)					(43,123)				0001
Purchased Call/AIG/AIG000GSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/12/2025	01/08/2025	Exercise		1,967,402	1977.41	60,114		26,623	(15,763)			26,623		(42,386)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040IISK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2025	03/01/2027	03/04/2025	Exercise		1,220,250	325.96	27,061	1,235	532	(703)			532		(1,185)				0001
Purchased Call/CGM/CGM040XS0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/19/2025	03/18/2027	03/21/2025	Exercise		1,127,325	324.28	26,798	628	248	(380)			248		(598)				0001
Purchased Call/AIG/AIG000BS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/25/2025	04/29/2025	Exercise		2,548,915	1874.85	76,173		10,523	(13,672)			10,523		(24,195)				0001
Purchased Call/AIG/AIG000BS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/29/2025	01/06/2025	Exercise		4,679,879	1879.56	119,251		24,633	(14,276)			24,633		(38,909)				0001
Purchased Call/AIG/AIG000BSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/14/2025	05/16/2025	Expire		2,539,492	1900.22	83,141			(30,588)					(30,588)				0001
Purchased Call/AIG/AIG000BSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/15/2025	03/31/2025	Exercise		2,443,023	1914.73	68,318		331	(25,149)			331		(25,480)				0001
Purchased Call/SFC/SFC061VSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2026	04/18/2025	Expire		199,134	444.5	8,854								(10)				0001
Purchased Call/SFC/SFC061VSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2026	04/18/2025	Exercise		8,083,170	444.5	333,374	26,892	33,931	7,038			33,931		(26,854)				0001
Purchased Call/SFC/SFC061VSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	04/21/2025	Exercise		18,177,545	444.49	774,993	32,890	47,559	14,668			47,559		(33,283)				0001
Purchased Call/SFC/SFC061VSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2025	04/21/2026	04/24/2025	Expire		599,800	441.64	28,507								(31)				0001
Purchased Call/SFC/SFC061VSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2026	04/24/2025	Exercise		9,498,855	444.35	369,903	49,207	66,253	17,046			66,253		(49,502)				0001
Purchased Call/SFC/SFC061VSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2025	04/23/2026	04/25/2025	Exercise		7,350,184	445.54	303,864	30,401	33,881	3,480			33,881		(30,385)				0001
Purchased Call/SFC/SFC061WS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/24/2026	04/29/2025	Exercise		9,603,604	448.83	431,547	15,332	24,361	9,029			24,361		(15,418)				0001
Purchased Call/SFC/SFC061WSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2025	04/28/2026	05/01/2025	Exercise		10,778,700	449.03	495,150	17,876	26,149	8,273			26,149		(18,329)				0001
Purchased Call/SFC/SFC061WSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2026	05/01/2025	Exercise		10,105,619	449.86	412,047	35,713	67,001	31,288			67,001		(36,107)				0001
Purchased Call/SFC/SFC061WSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2026	05/02/2025	Exercise		7,499,288	449.25	352,258	8,925	14,128	5,203			14,128		(8,811)				0001
Purchased Call/SFC/SFC061WSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2025	05/01/2026	05/05/2025	Exercise		8,373,071	450.32	360,140	28,048	38,985	10,938			38,985		(27,734)				0001
Purchased Call/SFC/SFC061WSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	05/06/2025	Exercise		10,570,901	452.45	486,891	5,310	8,229	2,919			8,229		(5,372)				0001
Purchased Call/SFC/SFC061WST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/05/2025	05/01/2026	05/07/2025	Expire		1,365,557	452.45	59,797								39				0001
Purchased Call/SFC/SFC061WSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2025	05/05/2026	05/08/2025	Expire		540,456	451.23	23,572								(20)				0001
Purchased Call/SFC/SFC061WSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2026	05/08/2025	Exercise		12,969,213	449.91	579,987	23,746	47,281	23,535			47,281		(24,192)				0001
Purchased Call/SFC/SFC061XS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2026	05/09/2025	Exercise		7,452,144	450.3	358,071	7,964	17,880	9,916			17,880		(7,865)				0001
Purchased Call/SFC/SFC061XS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2026	05/12/2025	Expire		439,867	450.3	20,172								22				0001
Purchased Call/SFC/SFC061XS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2025	05/08/2026	05/12/2025	Exercise		6,514,374	451.61	312,570	2,796	5,510	2,713			5,510		(2,520)				0001
Purchased Call/SFC/SFC061XS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	05/13/2025	Exercise		10,437,400	451.27	537,217	5,110	11,713	6,603			11,713		(5,038)				0001
Purchased Call/SFC/SFC061XSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2025	05/12/2026	05/15/2025	Exercise		7,494,404	459.46	359,651	8,185	11,464	3,279			11,464		(8,431)				0001
Purchased Call/SFC/SFC061XSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2025	05/12/2026	05/15/2025	Expire		257,086	459.46	12,522								10				0001
Purchased Call/SFC/SFC061XSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2026	05/15/2025	Exercise		12,749,411	461.54	582,658	15,381	24,834	9,453			24,834		(15,775)				0001
Purchased Call/SFC/SFC061XSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2025	05/13/2026	05/16/2025	Expire		149,950	461.54	6,732								(5)				0001
Purchased Call/SFC/SFC061XSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2026	05/16/2025	Exercise		10,053,342	461.61	428,505	30,881	33,215	2,335			33,215		(30,602)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0061XSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2025	05/15/2026	05/19/2025	Exercise		9,392,142	462.47	445,361	7,921	12,082	4,161			12,082		(7,414)				0001
Purchased Call/SFC/SFC0061XSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	05/20/2025	Exercise		13,045,283	464.44	599,778	11,360	15,351	3,992			15,351		(11,333)				0001
Purchased Call/AIG/AIG000GSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	02/21/2025	Exercise		3,670,991	1986.4	107,394		32,735	(43,076)			32,735		(75,812)				0001
Purchased Call/AIG/AIG000HSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	01/15/2025	Exercise		1,364,884	2000.54	39,854		11,849	(17,141)			11,849		(28,990)				0001
Purchased Call/AIG/AIG000HSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2025	03/05/2025	Exercise		2,113,419	2005.65	61,712		4,249	(41,823)			4,249		(46,071)				0001
Purchased Call/AIG/AIG000IS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	01/24/2025	Exercise		5,602,285	1996.15	159,573		98,778	(23,911)			98,778		(122,689)				0001
Purchased Call/AIG/AIG000ISB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2025	03/05/2025	Exercise		5,107,616	1989.94	155,648		94,762	(26,237)			94,762		(120,999)				0001
Purchased Call/AIG/AIG000ISJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2025	01/31/2025	Exercise		2,606,426	2000.68	73,895		50,730	(7,688)			50,730		(58,417)				0001
Purchased Call/AIG/AIG000ISS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2025	04/08/2025	Exercise		1,468,870	2003.82	43,665		43,586	8,451			43,586		(35,134)				0001
Purchased Call/CGM/CGM040XSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2027	04/07/2025	Expire		967,693	324.02	18,494								38				0001
Purchased Call/CGM/CGM040XSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2027	04/15/2025	Exercise		3,805,238	314.69	88,058	2,205	2,961	756			2,961		(2,016)				0001
Purchased Call/CGM/CGM040XSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/24/2025	04/23/2027	04/28/2025	Expire		655,691	316.2	17,181								17				0001
Purchased Call/SFC/SFC0061XSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2025	05/19/2026	05/22/2025	Exercise		9,639,426	464.61	424,117	10,969	16,380	5,411			16,380		(11,220)				0001
Purchased Call/SFC/SFC0061XSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2026	05/22/2025	Expire		375,866	463.32	17,869								(11)				0001
Purchased Call/SFC/SFC0061XSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2026	05/22/2025	Exercise		10,462,580	463.32	429,471	26,787	35,224	8,437			35,224		(27,018)				0001
Purchased Call/SFC/SFC0061YS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2026	05/23/2025	Expire		584,409	463.32	23,457								37				0001
Purchased Call/SFC/SFC0061YS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	05/23/2025	Exercise		8,032,876	458.26	369,758	7,462	11,502	4,040			11,502		(6,919)				0001
Purchased Call/SFC/SFC0061YSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/22/2026	05/28/2025	Expire		3,000,000	455.19	142,410								377				0001
Purchased Call/SFC/SFC0061YSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2025	05/27/2026	05/30/2025	Exercise		8,126,645	461.32	348,314	16,700	32,351	15,652			32,351		(16,825)				0001
Purchased Call/SFC/SFC0061YSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2025	05/27/2026	05/30/2025	Expire		610,216	461.32	26,721								6				0001
Purchased Call/SFC/SFC0061YSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	05/30/2025	Exercise		11,580,436	459.94	537,993	10,981	16,936	5,956			16,936		(10,900)				0001
Purchased Call/SFC/SFC0061YSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2025	05/29/2026	06/02/2025	Exercise		9,310,960	461.04	438,505	5,536	9,866	4,330			9,866		(4,812)				0001
Purchased Call/SFC/SFC0061YSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	06/03/2025	Exercise		11,352,754	461.22	523,553	13,624	23,456	9,832			23,456		(13,212)				0001
Purchased Call/SFC/SFC0061YSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2025	06/02/2026	06/05/2025	Expire		1,251,639	462.18	58,830								(26)				0001
Purchased Call/SFC/SFC0061YSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2026	06/05/2025	Exercise		13,021,816	464.59	594,972	15,464	21,068	5,605			21,068		(15,655)				0001
Purchased Call/SFC/SFC0061ZS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2026	06/09/2025	Expire		1,034,475	464.63	46,554								68				0001
Purchased Call/SFC/SFC0061ZS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	06/10/2025	Exercise		12,752,168	466.8	588,213	12,450	18,888	6,438			18,888		(11,962)				0001
Purchased Call/SFC/SFC0061ZSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/09/2025	06/05/2026	06/11/2025	Expire		2,298,056	466.8	107,023								(8)				0001
Purchased Call/SFC/SFC0061ZSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2025	06/09/2026	06/12/2025	Exercise		7,722,420	467.1	376,460	2,620	3,677	1,056			3,677		(2,714)				0001
Purchased Call/SFC/SFC0061ZSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	06/12/2025	Exercise		6,825,578	468.76	282,325	21,119	29,656	8,538			29,656		(21,199)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0612SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2026	06/13/2025	Exercise		6,917,083	467.47	329,899	2,693	5,249	2,556			5,249		(2,259)				0001
Purchased Call/SFC/SFC0612SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2026	06/16/2025	Expire		139,568	467.47	6,685								14				0001
Purchased Call/SFC/SFC0612SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	06/16/2025	Exercise		6,889,771	468.93	291,785	5,675	8,744	3,069			8,744		(5,081)				0001
Purchased Call/SFC/SFC0612SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	06/17/2025	Exercise		10,464,124	463.17	487,918	20,161	32,673	12,512			32,673		(19,853)				0001
Purchased Call/SFC/SFC0612SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2025	06/16/2026	06/20/2025	Exercise		8,011,838	467.61	350,544	4,296	7,815	3,518			7,815		(3,851)				0001
Purchased Call/SFC/SFC0612SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	06/20/2025	Exercise		11,522,194	464.07	508,213	21,174	32,791	11,617			32,791		(19,959)				0001
Purchased Call/SFC/SFC1610S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	06/23/2025	Exercise		8,526,254	463.71	382,972	10,718	19,963	9,245			19,963		(9,620)				0001
Purchased Call/SFC/SFC1610S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	06/23/2025	Exercise		550,002	463.71	21,393	2,377	5,481	3,104			5,481		(2,299)				0001
Purchased Call/SFC/SFC1610S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	06/24/2025	Expire		224,756	463.71	10,538								12				0001
Purchased Call/SFC/SFC1610SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	06/26/2025	Exercise		10,592,772	471.94	491,190	9,476	13,082	3,606			13,082		(9,451)				0001
Purchased Call/SFC/SFC1610SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2026	06/27/2025	Exercise		4,564,174	471.52	227,323	3,120	3,925	805			3,925		(2,721)				0001
Purchased Call/SFC/SFC1610SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	07/01/2025	Expire		121,216	476.01	5,885								15				0001
Purchased Call/SFC/SFC1610SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	07/01/2025	Exercise		10,960,046	478.11	515,675	15,530	20,764	5,235			20,764		(14,943)				0001
Purchased Call/SFC/SFC1610SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	06/30/2026	07/03/2025	Exercise		11,101,816	481.83	515,653	8,171	10,011	1,840			10,011		(7,905)				0001
Purchased Call/SFC/SFC1610SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2026	07/07/2025	Exercise		6,337,729	483.17	273,871	23,632	23,367	(265)			23,367		(22,543)				0001
Purchased Call/SFC/SFC1611S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2025	07/06/2026	07/10/2025	Expire		82,882	488.69	3,541												0001
Purchased Call/SFC/SFC1611S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2025	07/07/2026	07/10/2025	Exercise		9,659,119	483.52	429,506	17,564	20,519	2,954			20,519		(17,525)				0001
Purchased Call/SFC/SFC1611S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2026	07/10/2025	Exercise		9,386,744	483.28	454,581	5,051	6,936	1,885			6,936		(4,972)				0001
Purchased Call/SFC/SFC1611SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2026	07/11/2025	Exercise		7,446,919	486.65	312,078	25,900	26,439	539			26,439		(25,282)				0001
Purchased Call/SFC/SFC1611SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	07/14/2025	Exercise		9,687,273	488.45	359,326	46,818	49,848	3,030			49,848		(45,808)				0001
Purchased Call/AIG/AIG000CS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	03/05/2025	Exercise		2,832,961	1905.78	78,691		464	(30,611)			464		(31,075)				0001
Purchased Call/AIG/AIG000CSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	06/06/2025	Expire		1,469,073	1909.4	48,171			(20,514)					(20,514)				0001
Purchased Call/AIG/AIG000DS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	06/23/2025	Expire		2,068,441	1944.7	56,923			(26,644)					(26,644)				0001
Purchased Call/AIG/AIG000ES5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2025	04/02/2025	Exercise		4,078,772	1979.9	128,024		178	(68,812)			178		(68,990)				0001
Purchased Call/AIG/AIG000ESF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2025	01/27/2025	Exercise		5,572,331	1967.36	155,594		411	(86,431)			411		(86,842)				0001
Purchased Call/AIG/AIG000ESL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	07/29/2025	Expire		1,525,082	1942.68	47,796			(27,232)					(27,232)				0001
Purchased Call/CGM/CGM040YS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2025	04/30/2027	05/05/2025	Expire		1,561,702	316.57	37,333								86				0001
Purchased Call/CGM/CGM040YSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/07/2025	05/06/2027	05/09/2025	Expire		643,066	316.32	15,468								21				0001
Purchased Call/AIG/AIG000ESQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/29/2025	02/06/2025	Exercise		4,600,503	1952.12	133,418		662	(76,377)			662		(77,039)				0001
Purchased Call/AIG/AIG000FS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	06/26/2025	Exercise		2,264,763	1941.95	66,940		158	(40,574)			158		(40,732)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000FSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2025	08/20/2025	Expire		1,237,296	1959.07	35,882			(22,636)					(22,636)				0001
Purchased Call/AIG/AIG000FSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2025	08/27/2025	Expire		1,298,871	1972.83	37,797			(24,573)					(24,573)				0001
Purchased Call/AIG/AIG000GSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/05/2025	02/18/2025	Exercise		4,818,710	1964.44	139,504		38,012	(57,532)			38,012		(95,544)				0001
Purchased Call/AIG/AIG000JSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/28/2025	02/18/2025	Exercise		2,915,753	1978.7	88,271		120,299	46,664			120,299		(73,635)				0001
Purchased Call/AIG/AIG000JSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2025	01/06/2025	Exercise		5,647,339	1980.76	164,902		166,113	28,753			166,113		(137,360)				0001
Purchased Call/AIG/AIG000JSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/31/2025	02/07/2025	Exercise		5,070,102	1963.62	159,981		230,951	95,614			230,951		(135,338)				0001
Purchased Call/AIG/AIG000KSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2025	09/11/2025	Exercise		2,508,517	1985.01	65,948		74,933	17,718			74,933		(57,216)				0001
Purchased Call/AIG/AIG000KS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2025	01/27/2025	Exercise		4,059,622	1970.02	120,067		140,258	35,815			140,258		(104,443)				0001
Purchased Call/AIG/AIG000KS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2025	02/21/2025	Exercise		4,587,019	1967.35	134,876		119,011	1,107			119,011		(117,904)				0001
Purchased Call/AIG/AIG000KS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/14/2025	01/31/2025	Exercise		2,834,848	1962.47	84,573		82,634	7,826			82,634		(74,808)				0001
Purchased Call/AIG/AIG000KSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2025	11/21/2025	Exercise		1,299,048	1967.48	38,104		24,278	(9,616)			24,278		(33,893)				0001
Purchased Call/AIG/AIG000KSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/21/2025	01/27/2025	Exercise		4,319,288	1968.16	132,142		100,237	(18,721)			100,237		(118,958)				0001
Purchased Call/SFC/SFC1611SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/10/2026	07/15/2025	Exercise		15,798,053	486.34	697,729	32,037	34,378	2,341			34,378		(30,510)				0001
Purchased Call/SFC/SFC1611SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/10/2026	07/15/2025	Expire		4,241,195	486.34	201,542								615				0001
Purchased Call/SFC/SFC1611SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2025	07/14/2026	07/17/2025	Exercise		6,315,301	486.88	278,585	6,138	7,819	1,681			7,819		(6,082)				0001
Purchased Call/SFC/SFC1611SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2026	07/17/2025	Exercise		17,403,758	484.81	771,199	39,377	42,887	3,510			42,887		(39,120)				0001
Purchased Call/SFC/SFC1611SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2026	07/18/2025	Exercise		6,005,760	486.2	287,907	6,896	8,817	1,921			8,817		(6,346)				0001
Purchased Call/SFC/SFC1611SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	07/21/2025	Exercise		7,524,088	490.44	276,020	41,874	46,615	4,740			46,615		(41,001)				0001
Purchased Call/SFC/SFC1611SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	07/21/2025	Expire		1,801,495	490.44	85,697								278				0001
Purchased Call/SFC/SFC1612S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	07/22/2025	Exercise		11,385,875	489.82	512,169	21,218	19,776	(1,443)			19,776		(20,428)				0001
Purchased Call/SFC/SFC1612SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2025	07/21/2026	07/24/2025	Exercise		9,534,696	491.04	463,290	5,181	5,055	(126)			5,055		(5,020)				0001
Purchased Call/SFC/SFC1612SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	07/25/2025	Exercise		5,717,235	497.41	266,570	6,514	5,276	(1,238)			5,276		(6,045)				0001
Purchased Call/SFC/SFC1612SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	07/28/2025	Exercise		7,600,049	499.08	356,010	10,936	9,410	(1,526)			9,410		(9,756)				0001
Purchased Call/SFC/SFC1612SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	07/29/2025	Exercise		728,412	499.08	27,859	3,709	2,665	(1,044)			2,665		(3,696)				0001
Purchased Call/SFC/SFC1612SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	07/29/2025	Exercise		9,436,561	501.93	415,979	15,108	13,234	(1,874)			13,234		(14,381)				0001
Purchased Call/SFC/SFC1612SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2025	07/28/2026	07/31/2025	Exercise		7,908,749	501.11	336,162	10,511	7,637	(2,874)			7,637		(10,340)				0001
Purchased Call/SFC/SFC1612SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2025	07/28/2026	07/31/2025	Expire		684,747	501.11	29,153								20				0001
Purchased Call/SFC/SFC1612SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2026	07/31/2025	Exercise		8,725,457	498.76	395,251	8,588	6,534	(2,054)			6,534		(8,355)				0001
Purchased Call/SFC/SFC1613S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	08/01/2025	Exercise		8,798,429	496.81	387,859	14,654	13,532	(1,122)			13,532		(14,034)				0001
Purchased Call/SFC/SFC1613S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2026	08/04/2025	Expire		868,464	496.81	34,065								39				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040RSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/21/2024	08/20/2026	09/23/2025	Exercise		26,422	321.91	28,154		466	(63)			466		(567)				0001
Purchased Call/CGM/CGM040RSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	09/30/2025	Exercise		33,170	321.97	26,841		718	37			718		(771)				0001
Purchased Call/AIG/AIG000HS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	09/16/2025	Exercise		834,079	1988.6	24,148		11,044	(6,316)			11,044		(17,360)				0001
Purchased Call/AIG/AIG000HSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	01/15/2025	Exercise		4,234,351	2000.54	123,198		23,602	(65,814)			23,602		(89,416)				0001
Purchased Call/AIG/AIG000HSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2025	09/26/2025	Exercise		1,404,067	2006.24	39,894		1,841	(27,612)			1,841		(29,452)				0001
Purchased Call/AIG/AIG000HSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	01/15/2025	Exercise		3,854,660	2000.7	114,326		468	(83,891)			468		(84,359)				0001
Purchased Call/AIG/AIG000HSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	01/10/2025	Exercise		2,591,077	2009.62	75,025		555	(55,173)			555		(55,728)				0001
Purchased Call/AIG/AIG000ISF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	02/18/2025	Exercise		2,124,654	1997.94	64,165		38,016	(12,501)			38,016		(50,516)				0001
Purchased Call/AIG/AIG000ISQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/17/2025	03/31/2025	Exercise		2,732,351	1995.74	84,830		74,393	6,388			74,393		(68,005)				0001
Purchased Call/CGM/CGM040ZSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2025	06/14/2027	06/17/2025	Exercise		2,333,442	318.05	36,426	10,022	10,178	157			10,178		(9,926)				0001
Purchased Call/CGM/CGM040ZSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2025	06/21/2027	06/24/2025	Exercise		1,304,558	318.25	29,585	1,058	1,120	62			1,120		(979)				0001
Purchased Call/CGM/CGM040ZSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/03/2025	07/06/2027	07/08/2025	Exercise		1,914,588	318.8	45,320	602	655	52			655		(430)				0001
Purchased Call/SFC/SFC1613S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	07/31/2026	08/05/2025	Exercise		1,237,450	495.97	34,734	6,912	7,389	478			7,389		(6,871)				0001
Purchased Call/SFC/SFC1613S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	07/31/2026	08/05/2025	Exercise		9,088,359	486.92	427,249	8,844	10,132	1,289			10,132		(7,843)				0001
Purchased Call/SFC/SFC1613S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2026	08/05/2025	Expire		286,895	486.92	14,135								54				0001
Purchased Call/SFC/SFC1613SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2026	08/07/2025	Exercise		10,355,931	487.71	499,334	6,056	8,089	2,033			8,089		(5,763)				0001
Purchased Call/SFC/SFC1613SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2026	08/08/2025	Exercise		6,343,988	489.91	299,183	2,526	2,130	(396)			2,130		(1,706)				0001
Purchased Call/SFC/SFC1613SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	08/12/2025	Exercise		13,432,412	492.57	630,463	5,489	5,901	412			5,901		(4,102)				0001
Purchased Call/SFC/SFC1613ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	08/13/2025	Exercise		10,956,086	491.07	495,201	46,748	41,771	(4,977)			41,771		(46,404)				0001
Purchased Call/SFC/SFC1613SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	08/14/2025	Exercise		10,515,165	496.66	495,111	9,882	9,109	(773)			9,109		(9,307)				0001
Purchased Call/SFC/SFC1614S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	08/18/2025	Exercise		8,635,108	498.64	400,702	3,253	2,948	(305)			2,948		(1,747)				0001
Purchased Call/SFC/SFC1614S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	08/19/2025	Exercise		13,775,230	496.86	611,812	20,852	22,728	1,876			22,728		(19,476)				0001
Purchased Call/SFC/SFC1614SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	08/20/2025	Exercise		9,446,359	496.77	408,220	2,450	2,061	(389)			2,061		(2,083)				0001
Purchased Call/SFC/SFC1614SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	08/21/2025	Exercise		12,981,390	491.99	552,985	31,830	32,844	1,014			32,844		(31,039)				0001
Purchased Call/SFC/SFC1614SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2026	08/25/2025	Expire		329,778	490.23	16,941								73				0001
Purchased Call/SFC/SFC1614SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2025	08/21/2026	08/25/2025	Exercise		11,248,367	487.66	543,188	22,309	26,902	4,592			26,902		(20,292)				0001
Purchased Call/SFC/SFC1614SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	08/26/2025	Exercise		13,390,246	496.4	569,997	32,045	36,603	4,558			36,603		(30,455)				0001
Purchased Call/SFC/SFC1614SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	08/26/2025	Exercise		1,858,196	496.4	47,114	20,598	21,018	420			21,018		(20,410)				0001
Purchased Call/SFC/SFC1614ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	08/27/2025	Exercise		12,975,352	494.75	635,595	2,470	2,358	(112)			2,358		(1,939)				0001
Purchased Call/SFC/SFC1614SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	08/27/2025	Expire		50,624	494.75	2,413								2				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC16145II		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	08/28/2025	Exercise		8,894,862	496.14	420,222	7,332	7,248	(83)			7,248		(6,814)				0001
Purchased Call/SFC/SFC16145X		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	08/28/2025	Exercise		333,255	496.14	10,958	2,714	2,516	(198)			2,516		(2,704)				0001
Purchased Call/SFC/SFC16152		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	09/02/2025	Exercise		11,425,505	499.49	421,553	49,081	52,873	3,792			52,873		(46,550)				0001
Purchased Call/SFC/SFC16153		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	09/02/2025	Expire		162,651	499.49	7,757								49				0001
Purchased Call/SFC/SFC16155		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	09/03/2025	Exercise		2,124,425	494.65	92,700	5,511	5,726	215			5,726		(4,930)				0001
Purchased Call/SFC/SFC16156		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	09/03/2025	Exercise		15,443,723	494.65	595,277	54,386	58,156	3,770			58,156		(52,011)				0001
Purchased Call/SFC/SFC16157		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	09/03/2025	Expire		2,898,095	494.65	130,600								302				0001
Purchased Call/SFC/SFC16159E		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2026	09/04/2025	Exercise		9,359,113	488.39	455,731	14,012	16,920	2,908			16,920		(12,938)				0001
Purchased Call/SFC/SFC16159G		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	09/05/2025	Exercise		10,682,276	490.56	508,847	12,661	15,530	2,869			15,530		(11,347)				0001
Purchased Call/SFC/SFC16159H		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	09/05/2025	Expire		503,314	490.56	21,819								21				0001
Purchased Call/SFC/SFC16159J		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	09/08/2025	Exercise		7,698,326	495.23	336,818	13,663	15,953	2,290			15,953		(12,334)				0001
Purchased Call/SFC/SFC16159S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	09/10/2025	Exercise		10,195,958	494.01	487,974	11,744	13,381	1,637			13,381		(11,156)				0001
Purchased Call/SFC/SFC16159U		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	09/11/2025	Exercise		10,173,309	495.6	409,026	46,041	51,598	5,557			51,598		(45,426)				0001
Purchased Call/SFC/SFC16159V		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	09/11/2025	Expire		166,681	495.6	7,232								8				0001
Purchased Call/SFC/SFC16159X		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	09/12/2025	Expire		5,737,173	497.24	293,921								954				0001
Purchased Call/SFC/SFC16162		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	09/16/2025	Exercise		12,326,160	502.22	561,883	19,875	14,201	(5,674)			14,201		(17,991)				0001
Purchased Call/SFC/SFC16163		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	09/16/2025	Expire		1,402,128	502.22	67,877								337				0001
Purchased Call/SFC/SFC16165F		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	09/19/2025	Expire		5,135,198	502.67	256,870								955				0001
Purchased Call/CGM/CGM1401S7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/21/2025	08/20/2027	08/25/2025	Exercise		4,937,343	318.82	121,353	664	926	262			926		(282)				0001
Purchased Call/CGM/CGM1401SC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/26/2025	08/26/2027	08/28/2025	Exercise		342,689	319.69	7,824	327	577	250			577		(320)				0001
Purchased Call/CGM/CGM1401SQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/10/2025	09/10/2027	09/12/2025	Exercise		2,030,773	322.03	47,103	1,326	1,966	640			1,966		(1,281)				0001
Purchased Call/CGM/CGM1401SX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/17/2025	09/17/2027	09/19/2025	Exercise		1,750,281	323.83	30,266	6,282	8,559	2,277			8,559		(6,235)				0001
Purchased Call/CGM/CGM1402S2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2025	09/22/2027	09/24/2025	Exercise		3,735,729	324.14	89,985	771	1,006	235			1,006		(681)				0001
Purchased Call/AIG/AIG000KSY		N/A	Equity/Index	HSBCBankPLC MP615ZYZ5BEU3UXPYF54	11/29/2024	12/01/2025	08/12/2025	Exercise		2,218,147	1996.18	67,108		32,941	(28,841)			32,941		(61,783)				0001
Purchased Call/SFC/SFC16168I		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	09/22/2025	Exercise		10,190,562	506.48	493,940	3,157	2,886	(271)			2,886		(899)				0001
Purchased Call/SFC/SFC16168N		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	09/23/2025	Exercise		12,612,911	509.92	543,075	22,949	23,293	344			23,293		(20,917)				0001
Purchased Call/SFC/SFC16168O		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2026	09/23/2025	Expire		683,025	509.92	33,065								171				0001
Purchased Call/SFC/SFC16168T		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	09/24/2025	Exercise		9,458,498	512.94	400,149	2,461	1,323	(1,137)			1,323		(1,852)				0001
Purchased Call/SFC/SFC16168V		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	09/25/2025	Exercise		8,354,905	507.83	378,502	3,547	3,496	(50)			3,496		(2,878)				0001
Purchased Call/SFC/SFC16168Y		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	09/26/2025	Exercise		7,472,291	505.09	336,186	2,977	1,680	(1,297)			1,680		(1,661)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC16178S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	09/29/2025	Exercise		18,317,112	501.09	809,227	48,797	38,902	(9,896)			38,902		(44,626)				0001
Purchased Call/SFC/SFC16178S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	09/30/2025	Exercise		19,736,177	503.71	860,485	51,824	37,978	(13,846)			37,978		(49,278)				0001
Purchased Call/SFC/SFC16178S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2026	10/01/2025	Exercise		13,257,040	504.88	656,930	7,004	5,176	(1,828)			5,176		(6,081)				0001
Purchased Call/SFC/SFC16178SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	10/02/2025	Expire		56,833	507.65	2,273								3				0001
Purchased Call/SFC/SFC16178SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	10/02/2025	Exercise		12,480,283	507.65	611,223	2,536	2,582	46			2,582		(1,563)				0001
Purchased Call/SFC/SFC16178SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	10/02/2025	Expire		179,649	507.65	7,795								11				0001
Purchased Call/SFC/SFC16178SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	10/03/2025	Expire		7,373,165	509.96	357,224								1,566				0001
Purchased Call/SFC/SFC16178SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2025	10/02/2026	10/06/2025	Exercise		12,312,542	510.09	546,419	24,437	16,785	(7,652)			16,785		(21,562)				0001
Purchased Call/AIG/AIG000LSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	01/24/2025	Exercise		2,031,334	2005.03	60,484		15,672	(41,183)			15,672		(56,855)				0001
Purchased Call/AIG/AIG000LSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/05/2025	02/06/2025	Exercise		6,491,477	2005.03	189,972		77,592	(101,012)			77,592		(178,604)				0001
Purchased Call/AIG/AIG000LSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2025	02/18/2025	Exercise		4,129,898	2006.47	119,637		54,440	(59,222)			54,440		(113,663)				0001
Purchased Call/AIG/AIG000LSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/16/2025	03/07/2025	Exercise		1,993,056	1988.76	48,687	966	28,858	(19,108)			28,858		(47,966)				0001
Purchased Call/CGM/CGM1402S7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2025	09/24/2027	09/30/2025	Expire		3,733,193	326.12	91,758								271				0001
Purchased Call/CGM/CGM1402SB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/01/2025	10/01/2027	10/03/2025	Exercise		3,750,997	328.07	76,643	7,511	9,351	1,840			9,351		(7,310)				0001
Purchased Call/CGM/CGM1402SF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/03/2025	10/01/2027	10/07/2025	Expire		4,260,967	328.78	104,051								357				0001
Purchased Call/CGM/CGM1402SH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2025	10/07/2027	10/09/2025	Exercise		2,113,552	329.81	49,491	1,726	1,385	(340)			1,385		(1,663)				0001
Purchased Call/CGM/CGM1402SM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2025	10/08/2027	10/15/2025	Expire		2,367,391	327.33	57,764								275				0001
Purchased Call/CGM/CGM1402SX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/23/2025	10/22/2027	10/27/2025	Exercise		5,614,532	331.44	136,596	589	522	(67)			522		(95)				0001
Purchased Call/CGM/CGM1403SJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2027	11/18/2025	Expire		2,247,598	330.53	54,841								207				0001
Purchased Call/CGM/CGM1404S4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2025	12/07/2027	12/09/2025	Exercise		4,043,667	331.49	89,346	4,862	4,664	(199)			4,664		(4,511)				0001
Purchased Call/NDX/NDX0000SO		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/30/2025	09/12/2025	07/02/2025	Expire		44,600,000	18600	81,200								(81,200)				0001
Purchased Call/SFC/SFC16178SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	10/07/2025	Expire		13,709,762	510.27	670,236								2,477				0001
Purchased Call/SFC/SFC1617SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2026	10/08/2025	Exercise		10,538,018	512.67	466,564	6,331	3,935	(2,396)			3,935		(5,594)				0001
Purchased Call/SFC/SFC1617SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	10/09/2025	Exercise		11,000,269	509.08	537,422	5,998	5,153	(845)			5,153		(4,990)				0001
Purchased Call/SFC/SFC16186S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	10/10/2025	Exercise		10,189,890	513.55	422,233	6,795	4,253	(2,542)			4,253		(4,174)				0001
Purchased Call/SFC/SFC16186S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	10/14/2025	Expire		361,739	510.97	14,260								114				0001
Purchased Call/SFC/SFC16186SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/09/2026	10/15/2025	Exercise		15,368,661	492.6	689,260	39,417	44,224	4,808			44,224		(36,199)				0001
Purchased Call/SFC/SFC16186SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2026	10/15/2025	Exercise		10,591,738	496.84	487,022	8,042	7,733	(309)			7,733		(7,214)				0001
Purchased Call/SFC/SFC16186SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	10/16/2025	Exercise		11,539,910	495.83	537,447	10,797	10,651	(146)			10,651		(9,566)				0001
Purchased Call/SFC/SFC16186SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2026	10/16/2025	Expire		555,988	495.83	24,285								39				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC1618SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2026	10/17/2025	Exercise		9,909,029	496.43	449,923	11,509	10,599	(910)			10,599		(9,310)				0001
Purchased Call/SFC/SFC1618ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	10/21/2025	Exercise		11,337,059	496.56	518,829	19,136	19,479	344			19,479		(17,005)				0001
Purchased Call/SFC/SFC1619SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2025	10/20/2026	10/22/2025	Exercise		9,989,971	499.7	462,427	8,553	6,235	(2,318)			6,235		(7,731)				0001
Purchased Call/SFC/SFC1619S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	10/23/2025	Exercise		9,316,746	499.87	421,379	10,778	11,368	591			11,368		(9,878)				0001
Purchased Call/SFC/SFC1619S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2026	10/24/2025	Exercise		9,236,059	497.52	383,185	37,420	41,284	3,864			41,284		(35,480)				0001
Purchased Call/SFC/SFC1619SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	10/27/2025	Exercise		10,325,777	499.49	492,474	10,546	8,447	(2,099)			8,447		(7,555)				0001
Purchased Call/SFC/SFC1619SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	10/28/2025	Exercise		11,214,804	502.63	544,737	6,804	4,590	(2,214)			4,590		(4,282)				0001
Purchased Call/SFC/SFC1619SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2026	10/29/2025	Exercise		12,476,763	507.16	589,793	10,347	7,348	(2,999)			7,348		(9,206)				0001
Purchased Call/SFC/SFC1619SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2026	10/30/2025	Expire		8,449,538	508.29	401,092								946				0001
Purchased Call/SFC/SFC1619SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	10/31/2025	Expire		6,905,779	507.82	314,602								1,330				0001
Purchased Call/SFC/SFC1619SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2026	11/03/2025	Expire		235,847	507.82	9,451								61				0001
Purchased Call/SFC/SFC1619SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	11/03/2025	Exercise		10,072,150	503.31	475,766	8,641	6,094	(2,547)			6,094		(5,657)				0001
Purchased Call/SFC/SFC161AS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	11/04/2025	Exercise		12,187,630	505.23	547,411	18,811	16,212	(2,599)			16,212		(16,004)				0001
Purchased Call/SFC/SFC161AS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	11/06/2025	Exercise		8,427,368	498.98	404,047	2,494	1,798	(697)			1,798		(1,578)				0001
Purchased Call/SFC/SFC161ASA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2026	11/06/2025	Expire		366,569	498.98	16,525								31				0001
Purchased Call/SFC/SFC161ASC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2025	11/04/2026	11/07/2025	Expire		352,445	498.98	14,392								83				0001
Purchased Call/SFC/SFC161ASH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	11/10/2025	Expire		946,829	494.8	42,693								283				0001
Purchased Call/SFC/SFC161ASJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	11/12/2025	Exercise		11,564,766	493.84	488,238	41,974	37,049	(4,926)			37,049		(38,291)				0001
Purchased Call/SFC/SFC161ASR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2026	11/13/2025	Exercise		7,832,194	499.42	375,696	2,480	2,137	(344)			2,137		(1,494)				0001
Purchased Call/SFC/SFC161ASX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	11/14/2025	Exercise		6,757,191	500.47	294,059	7,958	5,876	(2,081)			5,876		(6,941)				0001
Purchased Call/SFC/SFC161BS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	11/18/2025	Exercise		13,839,456	493.37	610,115	17,243	14,625	(2,618)			14,625		(14,022)				0001
Purchased Call/AIG/AIG000MS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	10/14/2025	Exercise		4,360,471	1931.18	131,824		227,780	98,839			227,780		(128,941)				0001
Purchased Call/AIG/AIG000MSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/31/2025	09/02/2025	Exercise		2,832,047	1926.46	2,217	40,312	72,722	30,193			72,722		(42,529)				0001
Purchased Call/AIG/AIG000MSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2026	01/07/2025	Exercise		3,534,392	1931.84	90,241	6,992	8,211	1,220			8,211		(7,229)				0001
Purchased Call/AIG/AIG000MSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2026	01/09/2025	Exercise		2,139,862	1930.83	50,278	3,177	4,056	879			4,056		(3,311)				0001
Purchased Call/AIG/AIG000MSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2026	01/09/2025	Expire		1,472,020	1919.95	43,086								(114)				0001
Purchased Call/AIG/AIG000NS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2026	01/21/2025	Exercise		1,389,404	1927.64	37,833	1,757	2,339	582			2,339		(1,841)				0001
Purchased Call/AIG/AIG000MSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/09/2026	01/14/2025	Exercise		8,699,134	1906.19	210,626	20,733	27,063	6,330			27,063		(21,266)				0001
Purchased Call/AIG/AIG000MSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2026	01/14/2025	Exercise		2,744,397	1906.19	61,153	9,629	19,027	9,398			19,027		(9,775)				0001
Purchased Call/AIG/AIG000NS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/16/2026	01/21/2025	Exercise		5,790,616	1929.47	160,456	4,719	5,407	689			5,407		(5,068)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000NSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/27/2026	01/30/2025	Exercise		4,122,473	1943.93	114,536	3,252	4,370	1,118			4,370		(3,522)				0001
Purchased Call/AIG/AIG000QS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/03/2026	02/06/2025	Exercise		3,971,498	1944.63	110,947	5,489	4,316	(1,173)			4,316		(5,738)				0001
Purchased Call/AIG/AIG000QS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2026	02/07/2025	Exercise		1,719,155	1950.46	49,341	2,373	2,156	(217)			2,156		(2,482)				0001
Purchased Call/AIG/AIG000QSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2026	02/14/2025	Exercise		1,640,878	1953.17	40,063	2,306	2,401	95			2,401		(2,391)				0001
Purchased Call/AIG/AIG000QSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/13/2026	02/19/2025	Exercise		9,353,119	1954.59	267,151	4,234	2,405	(1,829)			2,405		(4,582)				0001
Purchased Call/AIG/AIG000QST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/19/2026	02/21/2025	Exercise		6,844,999	1961.98	176,387	11,288	8,149	(3,140)			8,149		(11,596)				0001
Purchased Call/AIG/AIG000QSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/20/2026	02/24/2025	Exercise		4,358,776	1962.21	112,145	5,392	4,109	(1,282)			4,109		(5,532)				0001
Purchased Call/AIG/AIG000PS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/05/2026	03/07/2025	Exercise		4,738,516	1946.92	109,962	9,772	5,535	(4,237)			5,535		(9,924)				0001
Purchased Call/SFC/SFC161BSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	11/20/2025	Exercise		819,988	486.39	32,346	2,309	2,350	40			2,350		(2,241)				0001
Purchased Call/SFC/SFC161BSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2025	11/20/2026	11/24/2025	Exercise		10,260,116	481.28	504,587	2,522	3,142	620			3,142		555				0001
Purchased Call/SFC/SFC161BSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	11/25/2025	Exercise		13,448,881	482.64	634,215	18,922	23,235	4,313			23,235		(15,106)				0001
Purchased Call/SFC/SFC161BSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/20/2026	11/25/2025	Exercise		3,479,405	482.64	143,323	6,730	7,612	882			7,612		(5,710)				0001
Purchased Call/SFC/SFC161BSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2026	11/26/2025	Exercise		5,742,276	485.9	282,630	4,002	4,124	122			4,124		(2,555)				0001
Purchased Call/SFC/SFC161BSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/25/2025	11/25/2026	11/28/2025	Exercise		7,565,474	488.27	357,308	6,941	7,092	150			7,092		(4,689)				0001
Purchased Call/SFC/SFC161CS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	12/01/2025	Expire		2,034,315	490.03	91,687								899				0001
Purchased Call/SFC/SFC161CS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	12/02/2025	Expire		5,516,608	491.01	265,626								1,812				0001
Purchased Call/SFC/SFC161CSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2025	12/01/2026	12/04/2025	Expire		234,936	489.49	10,362								24				0001
Purchased Call/SFC/SFC161CSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	12/04/2025	Exercise		8,470,373	490.38	400,722	5,319	4,631	(688)			4,631		(4,335)				0001
Purchased Call/SFC/SFC161CSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	12/09/2025	Expire		1,297,452	492.15	58,476								441				0001
Purchased Call/SFC/SFC161CSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2025	12/03/2026	12/10/2025	Expire		235,847	491.4	9,969								24				0001
Purchased Call/SFC/SFC161CSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2026	12/10/2025	Expire		6,155,612	490.15	298,014								735				0001
Purchased Call/SFC/SFC161DS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2026	12/11/2025	Exercise		6,941,053	490.19	317,855	13,003	12,380	(622)			12,380		(12,124)				0001
Purchased Call/SFC/SFC161DS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	12/12/2025	Exercise		1,999,075	494.63	56,345	16,907	15,703	(1,203)			15,703		(16,769)				0001
Purchased Call/SFC/SFC161DSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	12/16/2025	Exercise		11,254,660	488.72	533,091	4,228	4,421	193			4,421		(625)				0001
Purchased Call/SFC/SFC161DSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	12/17/2025	Expire		106,048	495.09	4,010								10				0001
Purchased Call/SFC/SFC161DSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	12/18/2025	Exercise		5,772,727	487.28	248,638	13,433	15,733	2,300			15,733		(12,396)				0001
Purchased Call/SFC/SFC161DSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	12/22/2025	Expire		6,595,141	480.19	353,446								2,806				0001
Purchased Call/SFC/SFC161DSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	12/22/2025	Exercise		798,935	480.19	12,839	13,404	15,053	1,648			15,053		(13,302)				0001
Purchased Call/SFC/SFC161DSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	12/22/2025	Exercise		10,403,983	485.18	508,091	4,628	5,718	1,090			5,718		(713)				0001
Purchased Call/SFC/SFC161ES1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	12/23/2025	Exercise		11,931,581	488.53	559,706	11,430	13,234	1,804			13,234		(7,521)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC161ES2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	12/23/2025	Expire		1,860,352	488.53	83,883								668				0001
Purchased Call/NDX/NDX0052S5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	04/10/2025	Expire		1,520,000	17090.400000000001	137,104												0001
Purchased Call/AIG/AIG000QSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/10/2026	02/13/2025	Exercise		3,413,810	1957	90,827	2,552	1,796	(756)			1,796		(2,746)				0001
Purchased Call/AIG/AIG000PSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/10/2026	03/13/2025	Exercise		4,526,930	1923.84	124,474	3,488	7,349	3,861			7,349		(3,698)				0001
Purchased Call/AIG/AIG000PST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/12/2026	03/14/2025	Exercise		3,385,496	1923.81	98,777	689	1,418	729			1,418		(811)				0001
Purchased Call/CGM/CGM040U9G		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/02/2025	12/11/2026	01/06/2025	Expire		44,551	326.21	42,290								(113)				0001
Purchased Call/AIG/AIG000PSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2026	03/13/2025	Exercise		9,217,707	1922.97	235,933	17,104	24,263	7,159			24,263		(17,500)				0001
Purchased Call/AIG/AIG000PSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/13/2026	03/17/2025	Exercise		6,208,033	1918.91	176,397	6,717	5,693	(1,024)			5,693		(6,827)				0001
Purchased Call/AIG/AIG000QS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/18/2026	03/20/2025	Exercise		4,560,795	1929.59	122,484	7,570	10,488	2,918			10,488		(7,757)				0001
Purchased Call/AIG/AIG000QSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2026	03/27/2025	Exercise		3,420,186	1941.71	94,012	2,919	3,764	844			3,764		(3,061)				0001
Purchased Call/AIG/AIG000QSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/02/2026	04/04/2025	Exercise		3,463,702	1941.78	80,960	2,945	3,589	644			3,589		(3,006)				0001
Purchased Call/AIG/AIG000QSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2026	04/07/2025	Exercise		5,081,376	1920.23	124,283	2,029	3,699	1,670			3,699		(2,025)				0001
Purchased Call/AIG/AIG000RS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/10/2026	04/14/2025	Exercise		4,972,160	1865.57	123,305	10,041	13,323	3,282			13,323		(10,014)				0001
Purchased Call/AIG/AIG000RS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/10/2026	04/15/2025	Exercise		7,782,723	1865.18	214,744	6,408	8,119	1,711			8,119		(6,473)				0001
Purchased Call/SFC/SFC161EGA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	12/26/2025	Expire		10,071,063	494.04	490,053								3,185				0001
Purchased Call/SFC/SFC161ESF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/24/2026	12/30/2025	Expire		16,696,394	495.71	793,615								5,621				0001
Purchased Call/SFC/SFC161EST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2025	12/30/2026	01/05/2026	Expire		139,375	492.16	5,389												0001
Purchased Call/SFC/SFC0611S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2023	08/28/2025	09/02/2025	Exercise		1,206,651	409.79	83,711		264,127	236,626			264,127		(27,501)				0001
Purchased Call/SFC/SFC0611SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2023	09/08/2025	09/10/2025	Exercise		514,753	409.32	34,253		106,505	94,707			106,505		(11,798)				0001
Purchased Call/SFC/SFC0611SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2023	09/15/2025	01/21/2025	Exercise		366,396	408.15	23,152		83,053	74,857			83,053		(8,196)				0001
Purchased Call/SFC/SFC0611SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2025	06/13/2025	Exercise		1,802,970	408.04	110,790		429,652	390,068			429,652		(39,583)				0001
Purchased Call/SFC/SFC0612S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	09/23/2025	Exercise		865,461	406.95	49,370		218,986	201,278			218,986		(17,708)				0001
Purchased Call/SFC/SFC0612S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2023	09/19/2025	09/23/2025	Exercise		936,378	394.54	57,954		273,836	252,942			273,836		(20,894)				0001
Purchased Call/SFC/SFC0612S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2023	09/22/2025	09/24/2025	Exercise		556,453	393.37	35,732		169,141	156,148			169,141		(12,994)				0001
Purchased Call/SFC/SFC0612S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2023	09/25/2025	09/29/2025	Exercise		1,599,267	394.25	91,991		433,394	399,639			433,394		(33,755)				0001
Purchased Call/SFC/SFC0612SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2023	09/26/2025	04/02/2025	Exercise		1,250,719	391.11	78,263		352,887	323,909			352,887		(28,978)				0001
Purchased Call/SFC/SFC0612SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2023	10/02/2025	10/06/2025	Exercise		1,043,915	389.66	62,033		322,690	299,201			322,690		(23,490)				0001
Purchased Call/SFC/SFC0612SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2023	10/06/2025	10/08/2025	Exercise		649,317	390.67	42,655		202,771	186,424			202,771		(16,347)				0001
Purchased Call/SFC/SFC0612SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2025	09/02/2025	Exercise		1,587,081	391.93	111,247		480,457	435,350			480,457		(45,107)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC06126T		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	10/15/2025	Exercise		1,095,475	393.33	71,021		276,480	248,969			276,480		(27,511)				0001
Purchased Call/SFC/SFC06126V		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	04/21/2025	Exercise		894,832	394.51	53,819		203,196	182,238			203,196		(20,958)				0001
Purchased Call/SFC/SFC06136O		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2023	10/13/2025	01/14/2025	Exercise		1,674,031	390.82	112,330		452,876	408,772			452,876		(44,104)				0001
Purchased Call/SFC/SFC06136S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2023	10/16/2025	08/11/2025	Exercise		2,100,458	394.08	128,791		536,829	485,859			536,829		(50,971)				0001
Purchased Call/SFC/SFC06139C		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2023	10/23/2025	06/09/2025	Exercise		2,077,945	381.94	135,433		624,635	569,732			624,635		(54,903)				0001
Purchased Call/SFC/SFC06139E		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	06/23/2025	Exercise		861,378	384.11	49,669		260,315	240,081			260,315		(20,234)				0001
Purchased Call/SFC/SFC06139G		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	02/07/2025	Exercise		1,005,807	379.97	64,753		320,582	294,009			320,582		(26,572)				0001
Purchased Call/SFC/SFC06139K		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2023	10/27/2025	05/14/2025	Exercise		1,891,206	374.99	129,840		659,600	606,106			659,600		(53,493)				0001
Purchased Call/SFC/SFC06139M		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2023	10/30/2025	02/10/2025	Exercise		2,249,980	378.68	150,077		721,791	659,493			721,791		(62,298)				0001
Purchased Call/SFC/SFC06139U		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2023	11/03/2025	08/11/2025	Exercise		829,857	392.83	53,154		234,062	211,645			234,062		(22,417)				0001
Purchased Call/SFC/SFC06149S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2023	11/12/2025	03/17/2025	Exercise		2,623,729	397	186,496		677,067	596,238			677,067		(80,829)				0001
Purchased Call/SFC/SFC06149A		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2023	11/13/2025	02/10/2025	Exercise		1,376,032	396.47	98,844		332,670	289,753			332,670		(42,917)				0001
Purchased Call/SFC/SFC06149E		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	11/18/2025	Exercise		905,642	404.05	58,668		200,203	174,501			200,203		(25,702)				0001
Purchased Call/SFC/SFC06149I		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2023	11/17/2025	05/13/2025	Exercise		1,468,873	404.83	99,039		300,646	256,853			300,646		(43,793)				0001
Purchased Call/SFC/SFC06149K		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2023	11/20/2025	03/10/2025	Exercise		2,310,647	407.62	148,877		413,767	346,901			413,767		(66,867)				0001
Purchased Call/SFC/SFC06149T		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2023	11/26/2025	02/12/2025	Exercise		2,097,041	407.6	134,942		421,338	360,167			421,338		(61,171)				0001
Purchased Call/SFC/SFC06149Y		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	02/07/2025	Exercise		2,259,904	407.46	158,312		416,984	344,002			416,984		(72,982)				0001
Purchased Call/SFC/SFC06150O		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2023	11/28/2025	07/03/2025	Exercise		4,566,302	409.3	292,178		910,120	776,128			910,120		(133,992)				0001
Purchased Call/SFC/SFC06156Z		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2023	12/01/2025	12/03/2025	Exercise		962,085	412.54	57,527		179,455	152,970			179,455		(26,485)				0001
Purchased Call/SFC/SFC06156G		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2023	12/10/2025	12/12/2025	Exercise		492,623	413.16	34,883		97,139	80,642			97,139		(16,497)				0001
Purchased Call/SFC/SFC06156H		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2023	12/11/2025	02/25/2025	Exercise		2,861,910	414.79	203,373		549,785	453,561			549,785		(96,224)				0001
Purchased Call/SFC/SFC06156L		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	06/09/2025	Exercise		1,378,566	425.67	94,075		197,048	152,196			197,048		(44,852)				0001
Purchased Call/SFC/SFC06156N		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2023	12/12/2025	06/27/2025	Exercise		2,234,398	428.35	150,217		312,726	240,998			312,726		(71,727)				0001
Purchased Call/SFC/SFC06156P		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2023	12/15/2025	12/17/2025	Exercise		1,204,957	428.74	78,858		167,166	129,262			167,166		(37,905)				0001
Purchased Call/SFC/SFC06156S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2023	12/17/2025	04/17/2025	Exercise		1,522,001	428.74	102,128		181,788	132,593			181,788		(49,195)				0001
Purchased Call/NDX/NDX02133S		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	09/10/2025	Expire		1,028,000	23762.299999999 99	296,064												0001
Purchased Call/NDX/NDX0400SF		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	08/22/2025	08/22/2031	08/26/2025	Expire		2,079,000	23498.119999999 99	665,280												0001
Purchased Call/SBM/SBM017AS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2025	01/10/2025	Exercise		10,009	1325.92	806		1,317				(580)			511			0001
Purchased Call/SBM/SBM017AST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2025	01/10/2025	Exercise		72,413	1325.92	5,960		9,530				(4,139)			3,570			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017BS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2025	01/24/2025	Exercise		115,620	1317.76	8,382		15,031				(5,681)			6,648			0001
Purchased Call/SBM/SBM017BSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2024	02/07/2025	02/11/2025	Exercise		120,521	1345.38	8,641		15,668				(4,678)			7,026			0001
Purchased Call/SBM/SBM017BSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	02/25/2025	Exercise		5,252	1363.87	415		836				(177)			421			0001
Purchased Call/SBM/SBM017BSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	06/10/2025	Exercise		56,748	1400.41	4,262		7,945				(1,095)			3,683			0001
Purchased Call/SBM/SBM017BSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	07/10/2025	Exercise		29,957	1440.5	2,079		3,595				(161)			1,516			0001
Purchased Call/AIG/AIG000QS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/19/2026	03/21/2025	Exercise		4,760,045	1929.59	136,514	1,353	1,588	235			1,588			(1,473)			0001
Purchased Call/AIG/AIG000QSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/27/2026	04/01/2025	Exercise		6,325,412	1928.75	176,295	6,488	4,730	(1,758)			4,730			(6,663)			0001
Purchased Call/AIG/AIG000QSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2026	04/10/2025	Exercise		4,892,980	1850.72	143,222	5,509	12,563	7,054			12,563			(5,689)			0001
Purchased Call/AIG/AIG000RS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/14/2026	04/17/2025	Expire		4,476,321	1869.98	132,771									(153)			0001
Purchased Call/AIG/AIG000RST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/29/2025	04/29/2026	05/01/2025	Exercise		5,730,287	1888.72	150,726	6,669	14,423	7,754			14,423			(6,813)			0001
Purchased Call/AIG/AIG000SS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/01/2026	05/06/2025	Exercise		6,970,950	1876.58	199,186	2,326	4,276	1,950			4,276			(2,345)			0001
Purchased Call/AIG/AIG000SS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2026	05/08/2025	Exercise		6,203,846	1883.62	166,420	6,443	8,158	1,716			8,158			(6,579)			0001
Purchased Call/AIG/AIG000SS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/08/2026	05/12/2025	Exercise		3,474,233	1876.23	93,193	3,038	4,040	1,002			4,040			(2,948)			0001
Purchased Call/CGM/CGM040VSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	01/21/2025	Exercise		1,836,583	323.25	43,968	572	503	(69)			503			(474)			0001
Purchased Call/AIG/AIG000SS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2026	05/08/2025	Exercise		3,411,874	1878.33	97,372	2,753	4,663	1,911			4,663			(2,833)			0001
Purchased Call/AIG/AIG000SSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/13/2026	05/15/2025	Exercise		5,072,298	1865.95	134,324	3,786	5,701	1,915			5,701			(3,880)			0001
Purchased Call/AIG/AIG000SSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/19/2026	05/22/2025	Exercise		3,759,676	1863.68	107,214	1,914	5,241	3,328			5,241			(1,983)			0001
Purchased Call/AIG/AIG000SSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/20/2026	05/22/2025	Exercise		5,521,334	1867.25	149,700	1,984	3,628	1,644			3,628			(2,056)			0001
Purchased Call/SFC/SFC0615ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2023	12/18/2025	01/23/2025	Exercise		1,956,523	430.48	124,899		250,959	190,533			250,959			(60,426)			0001
Purchased Call/SFC/SFC0615SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	01/15/2025	Exercise		1,321,727	432.75	78,910		165,891	127,365			165,891			(38,526)			0001
Purchased Call/SFC/SFC0615SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	12/23/2025	Exercise		733,919	425.69	50,984		108,341	83,489			108,341			(24,852)			0001
Purchased Call/SFC/SFC0615SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2023	12/19/2025	12/23/2025	Exercise		873,662	429.51	57,762		120,052	91,867			120,052			(28,185)			0001
Purchased Call/SFC/SFC061664		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	02/03/2025	Exercise		3,278,220	431.66	206,215		484,155	381,817			484,155			(102,338)			0001
Purchased Call/SFC/SFC061666		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	01/17/2025	Exercise		2,081,419	431.63	129,326		305,134	240,895			305,134			(64,239)			0001
Purchased Call/SFC/SFC0616SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/04/2024	01/02/2026	03/05/2025	Exercise		51,772	423.08	140,181		5,087	3,452			5,087			(1,952)			0001
Purchased Call/SFC/SFC0616SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	06/09/2025	Exercise		53,002	427.54	191,449		4,725	2,910			4,725			(2,176)			0001
Purchased Call/SFC/SFC0616SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/12/2024	01/09/2026	04/04/2025	Exercise		50,370	429.52	136,897		3,883	2,199			3,883			(2,087)			0001
Purchased Call/SFC/SFC0616SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2024	01/12/2026	12/18/2025	Exercise		55,478	429.76	82,034		7,381	5,588			7,381			(1,904)			0001
Purchased Call/SFC/SFC0616SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	02/06/2025	Exercise		120,855	427.88	269,670		15,472	11,547			15,472			(4,374)			0001
Purchased Call/SFC/SFC0616SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	01/24/2025	Exercise		176,795	425.93	226,384		21,270	14,932			21,270			(6,909)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0617SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2024	01/26/2026	05/01/2025	Exercise		163,605	439.74	151,239		12,783	6,775			12,783		(6,202)				0001
Purchased Call/SFC/SFC0617SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2024	01/29/2026	04/30/2025	Exercise		134,404	443.52	179,273		9,289	4,613			9,289		(4,910)				0001
Purchased Call/SFC/SFC0617SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	04/03/2025	Exercise		172,564	443.62	121,472		18,553	13,450			18,553		(5,286)				0001
Purchased Call/SFC/SFC0617SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2024	02/02/2026	03/06/2025	Exercise		50,067	444.41	89,913		2,991	1,290			2,991		(1,829)				0001
Purchased Call/SFC/SFC0617SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2024	02/05/2026	02/10/2025	Exercise		101,753	442.54	275,635		10,531	6,926			10,531		(3,986)				0001
Purchased Call/SFC/SFC0617SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	05/13/2025	Exercise		181,156	442.73	157,253		15,279	8,445			15,279		(7,068)				0001
Purchased Call/SFC/SFC0617SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	03/18/2025	Exercise		256,748	446.72	182,917		12,262	3,110			12,262		(9,605)				0001
Purchased Call/SBM/SBM017FSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	08/26/2025	Exercise		32,109	1474.67	2,530		4,816				146			2,286			0001
Purchased Call/SBM/SBM017FSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Exercise		34,401	1478.12	2,756		5,142				197			2,387			0001
Purchased Call/SBM/SBM017FSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	09/24/2025	Exercise		11,529	1521.94	882		1,319				206			437			0001
Purchased Call/SBM/SBM017GSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	10/10/2025	Exercise		2,081	1510.21	153		231				27			78			0001
Purchased Call/SBM/SBM017GSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	10/24/2025	Exercise		13,327	1536.18	1,066		1,355				294			289			0001
Purchased Call/SBM/SBM017GSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Exercise		83,821	1568.02	6,572		3,870				2,531			(2,702)			0001
Purchased Call/SBM/SBM017IS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	12/24/2025	Exercise		30,872	1519.28	2,720		3,140				411			420			0001
Purchased Call/SBM/SBM017ISC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	01/10/2025	Expire		77,179	1500.42	6,668												0001
Purchased Call/SBM/SBM017ISE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	01/10/2025	Expire		35,938	1500.42	2,368												0001
Purchased Call/SBM/SBM017JSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	02/25/2025	Expire		17,836	1580.95	1,172												0001
Purchased Call/SBM/SBM017KSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire		64,860	1535.38	3,691												0001
Purchased Call/SBM/SBM017KSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire		17,225	1535.38	1,230												0001
Purchased Call/SBM/SBM017LS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	04/24/2025	Expire		4,008	1488.34	306												0001
Purchased Call/SBM/SBM017LSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	05/12/2025	Expire		112,221	1553.09	7,934												0001
Purchased Call/SBM/SBM017MSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Exercise		382,579	1595.74	13,447	9,804	11,038							1,234			0001
Purchased Call/SBM/SBM017NS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire		26,773	1650.29	1,912												0001
Purchased Call/SBM/SBM017NS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire		6,007	1650.29	442												0001
Purchased Call/SBM/SBM017NSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire		135,303	1681.61	10,960												0001
Purchased Call/SBM/SBM017NSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire		17,173	1681.61	1,321												0001
Purchased Call/SBM/SBM017NSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	07/24/2025	Expire		7,401	1681.61	611												0001
Purchased Call/SBM/SBM017OSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire		11,061	1699.07	810												0001
Purchased Call/SBM/SBM017OSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire		20,021	1699.07	1,572												0001
Purchased Call/SBM/SBM017OSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire		110,139	1699.07	7,996												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017PSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire		2,295	1677.64	168												0001
Purchased Call/SBM/SBM017PSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire		7,572	1677.64	497												0001
Purchased Call/SBM/SBM017PSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire		27,392	1677.64	1,843												0001
Purchased Call/SBM/SBM017PSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	10/24/2025	Expire		287,337	1692.35	20,487												0001
Purchased Call/SBM/SBM017PST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	10/24/2025	Expire		8,107	1692.35	602												0001
Purchased Call/SBM/SBM017PSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	10/24/2025	Expire		55,054	1692.35	3,744												0001
Purchased Call/SBM/SBM017QS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		86,034	1640.41	6,865												0001
Purchased Call/SBM/SBM017QS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		246,499	1640.41	22,108												0001
Purchased Call/SFC/SFC0617SII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2024	02/09/2026	02/13/2025	Exercise		101,876	450.04	126,754		9,127	5,527			9,127		(3,766)				0001
Purchased Call/SFC/SFC0618SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2024	02/19/2026	03/10/2025	Exercise		105,346	444.46	164,118		8,892	5,258			8,892		(3,851)				0001
Purchased Call/SFC/SFC0618SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2024	02/26/2026	06/02/2025	Exercise		329,497	450.81	231,887		18,077	5,824			18,077		(12,551)				0001
Purchased Call/SFC/SFC0618SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	12/04/2025	Exercise		51,103	453.04	141,492		4,271	2,265			4,271		(2,380)				0001
Purchased Call/SFC/SFC0618SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2024	03/04/2026	04/10/2025	Exercise		151,267	455.46	201,156		10,949	5,776			10,949		(5,443)				0001
Purchased Call/SFC/SFC0618SII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	09/09/2025	Exercise		59,451	452.51	90,574		5,601	3,174			5,601		(2,656)				0001
Purchased Call/SFC/SFC0619SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2024	03/06/2026	08/13/2025	Exercise		50,325	454.69	67,380		4,421	2,545			4,421		(1,965)				0001
Purchased Call/SFC/SFC0619S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2024	03/12/2026	09/24/2025	Exercise		51,078	458.43	112,047		6,067	4,143			6,067		(2,097)				0001
Purchased Call/SFC/SFC0619S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2026	05/22/2025	Exercise		50,425	457.49	111,304		2,517	629			2,517		(2,187)				0001
Purchased Call/SFC/SFC0619SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/13/2026	04/04/2025	Exercise		101,804	455.97	102,544		7,162	3,435			7,162		(3,990)				0001
Purchased Call/SFC/SFC0619SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2024	03/13/2026	03/05/2025	Exercise		150,658	453.08	156,336		10,589	4,508			10,589		(6,286)				0001
Purchased Call/SFC/SFC0619SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/26/2024	03/25/2026	02/28/2025	Exercise		334,317	462.21	436,665		23,038	10,161			23,038		(13,450)				0001
Purchased Call/SFC/SFC0619SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2024	03/26/2026	07/07/2025	Exercise		52,360	460.83	116,613		3,617	1,413			3,617		(2,374)				0001
Purchased Call/AIG/AIG000TS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/27/2026	05/30/2025	Exercise		3,763,583	1867.95	96,999	4,492	6,723	2,231			6,723		(4,514)				0001
Purchased Call/AIG/AIG000TS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/29/2026	06/02/2025	Exercise		3,694,145	1870.79	103,574	2,233	5,703	3,470			5,703		(2,055)				0001
Purchased Call/AIG/AIG000TSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2026	06/05/2025	Exercise		3,429,274	1871.66	97,156	571	1,596	1,025			1,596		(608)				0001
Purchased Call/AIG/AIG000TSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/12/2026	06/16/2025	Exercise		3,618,831	1884.19	94,683	1,948	5,393	3,445			5,393		(1,741)				0001
Purchased Call/SBM/SBM017QSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire		69,409	1650.79	5,379												0001
Purchased Call/SBM/SBM017RS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire		186,509	1673.81	14,566												0001
Purchased Call/SBM/SBM017RS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire		9,797	1673.81	686												0001
Purchased Call/SBM/SBM017SSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	03/11/2025	Exercise		11,916	1110.9	1,903		4,978				(2,450)			3,075			0001
Purchased Call/SBM/SBM017SS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	07/24/2025	Exercise		5,726	1259.37	842		1,920				(490)			1,077			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM0178SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	08/26/2025	Exercise		2,001	1217.15	312		792				(236)			480			0001
Purchased Call/SBM/SBM0179SJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2025	Exercise		33,970	1166.36	5,411		15,319				(5,610)			9,908			0001
Purchased Call/SFC/SFC0619ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	04/10/2025	Exercise		104,102	464.97	71,095		6,317	2,109			6,317		(4,374)				0001
Purchased Call/SFC/SFC0619SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2024	03/27/2026	03/27/2025	Exercise		210,759	466.22	176,383		9,656	1,606			9,656		(8,278)				0001
Purchased Call/SFC/SFC0619SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2024	04/01/2026	03/26/2025	Exercise		516,088	463.97	300,247		30,516	11,553			30,516		(19,335)				0001
Purchased Call/SFC/SFC0619SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2024	04/02/2026	04/07/2025	Exercise		105,054	458.93	143,173		7,317	3,082			7,317		(4,451)				0001
Purchased Call/SFC/SFC061AS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	03/17/2025	Exercise		50,628	457.22	86,772		2,067	53			2,067		(2,136)				0001
Purchased Call/SFC/SFC061AS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2024	04/08/2026	03/13/2025	Exercise		157,997	456.73	484,539		11,368	5,004			11,368		(7,023)				0001
Purchased Call/SFC/SFC061ASB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	09/22/2025	Exercise		57,590	453.82	62,042		6,750	4,304			6,750		(2,606)				0001
Purchased Call/SFC/SFC061ASD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	11/25/2025	Exercise		52,167	456.64	44,900		3,445	1,507			3,445		(2,043)				0001
Purchased Call/SFC/SFC061ASF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2024	04/10/2026	04/25/2025	Exercise		102,659	451.21	116,859		6,463	2,554			6,463		(4,063)				0001
Purchased Call/SFC/SFC061ASH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2024	04/15/2026	04/17/2025	Exercise		151,356	447.31	305,560		13,153	6,997			13,153		(6,648)				0001
Purchased Call/SFC/SFC061ASN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2026	02/18/2025	Exercise		567,852	443.6	120,383		60,092	38,040			60,092		(22,257)				0001
Purchased Call/SFC/SFC061ASR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2024	04/22/2026	01/24/2025	Exercise		289,826	443.05	252,527		33,031	20,135			33,031		(13,231)				0001
Purchased Call/SFC/SFC061AST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2024	04/23/2026	08/06/2025	Exercise		50,627	447.31	152,828		5,110	2,994			5,110		(2,349)				0001
Purchased Call/SFC/SFC061ASX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	02/20/2025	Exercise		104,287	443.87	180,039		10,813	6,261			10,813		(4,903)				0001
Purchased Call/SFC/SFC061BS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2024	04/29/2026	01/17/2025	Exercise		502,798	446.86	269,069		33,449	13,751			33,449		(20,039)				0001
Purchased Call/SFC/SFC061BSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2024	05/08/2026	01/15/2025	Exercise		147,207	452.79	75,190		9,619	3,325			9,619		(6,386)				0001
Purchased Call/SFC/SFC061BSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2024	05/13/2026	03/20/2025	Exercise		154,832	452.21	336,422		12,678	5,637			12,678		(7,492)				0001
Purchased Call/SFC/SFC061BSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2024	05/20/2026	02/27/2025	Exercise		163,918	460.69	326,278		13,678	6,221			13,678		(7,904)				0001
Purchased Call/SFC/SFC061BSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2024	05/21/2026	02/06/2025	Exercise		441,258	462.67	140,156		28,536	10,152			28,536		(18,572)				0001
Purchased Call/SFC/SFC061CS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2024	05/22/2026	02/27/2025	Exercise		154,748	459.07	125,239		12,308	5,932			12,308		(6,777)				0001
Purchased Call/SFC/SFC061CS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2024	05/28/2026	04/17/2025	Exercise		149,688	457.58	265,064		10,475	4,230			10,475		(6,643)				0001
Purchased Call/SFC/SFC061CSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/31/2024	05/29/2026	12/11/2025	Exercise		51,953	449.38	66,520		4,926	2,474			4,926		(2,610)				0001
Purchased Call/SFC/SFC061CSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2024	05/29/2026	12/04/2025	Exercise		50,712	452.38	91,809		4,545	2,224			4,545		(2,444)				0001
Purchased Call/SFC/SFC061CSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	03/24/2025	Exercise		208,154	459.48	164,923		17,191	7,671			17,191		(9,931)				0001
Purchased Call/SFC/SFC061CSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2024	06/10/2026	04/04/2025	Exercise		482,766	459.93	347,558		36,725	14,129			36,725		(23,048)				0001
Purchased Call/SFC/SFC061CSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2024	06/11/2026	01/07/2025	Exercise		213,918	461.1	206,033		16,219	5,364			16,219		(11,219)				0001
Purchased Call/SFC/SFC061CST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2026	02/18/2025	Exercise		300,139	467.28	199,862		22,446	8,341			22,446		(14,602)				0001
Purchased Call/SFC/SFC061CSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/14/2024	06/12/2026	02/06/2025	Exercise		175,017	468.06	108,164		10,504	2,448			10,504		(8,293)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061DS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2024	06/18/2026	10/31/2025	Exercise		116,182	472.9	94,745		9,162	3,810			9,162		(5,583)				0001
Purchased Call/SFC/SFC061DS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2024	06/18/2026	02/27/2025	Exercise		157,303	470.63	134,520		9,769	2,581			9,769		(7,362)				0001
Purchased Call/SFC/SFC061DSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2024	06/26/2026	01/08/2025	Exercise		105,792	470.46	168,864		7,503	2,407			7,503		(5,335)				0001
Purchased Call/SFC/SFC061DSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2024	07/01/2026	01/21/2025	Exercise		338,317	471.22	308,809		20,074	2,774			20,074		(17,920)				0001
Purchased Call/SFC/SFC061DSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2024	07/02/2026	05/07/2025	Exercise		153,970	475.45	125,688		8,526	597			8,526		(8,325)				0001
Purchased Call/SFC/SFC061DSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	07/24/2025	Exercise		53,420	479.79	118,226		3,194	415			3,194		(3,098)				0001
Purchased Call/SFC/SFC061DSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2024	07/08/2026	04/11/2025	Exercise		639,649	484.59	302,378		31,486	(71)			31,486		(31,917)				0001
Purchased Call/SFC/SFC061DSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	01/16/2025	Exercise		50,574	486.85	104,471		2,327	(320)			2,327		(2,902)				0001
Purchased Call/AIG/AIG000US9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2026	06/27/2025	Exercise		2,802,138	1888.58	71,143	6,449	7,562	1,113			7,562		(6,316)				0001
Purchased Call/AIG/AIG000USB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/26/2026	06/30/2025	Exercise		3,066,319	1895.68	80,406	3,787	5,006	1,219			5,006		(3,576)				0001
Purchased Call/AIG/AIG000USD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/26/2026	07/01/2025	Exercise		4,897,454	1894.51	136,977	4,728	9,248	4,520			9,248		(4,574)				0001
Purchased Call/AIG/AIG000USO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/07/2026	07/10/2025	Exercise		4,380,130	1892.67	113,490	4,265	7,836	3,571			7,836		(4,249)				0001
Purchased Call/AIG/AIG000USP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2026	07/10/2025	Exercise		4,970,906	1887.77	142,988	3,369	5,890	2,521			5,890		(3,349)				0001
Purchased Call/AIG/AIG000VSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2026	07/17/2025	Exercise		5,381,337	1881.8	158,952	596	1,559	963			1,559		(530)				0001
Purchased Call/AIG/AIG000VSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/21/2026	07/24/2025	Exercise		4,546,687	1903.12	126,499	6,207	8,537	2,331			8,537		(6,136)				0001
Purchased Call/SFC/SFC061DSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2024	07/10/2026	01/07/2025	Exercise		105,520	491.11	125,069		4,963	(295)			4,963		(5,423)				0001
Purchased Call/SFC/SFC061ES1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2024	07/15/2026	01/21/2025	Exercise		355,896	491.99	370,009		16,574	(2,142)			16,574		(19,193)				0001
Purchased Call/SFC/SFC061ES3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2024	07/16/2026	08/13/2025	Exercise		53,483	496.22	122,254		2,220	(132)			2,220		(2,568)				0001
Purchased Call/SFC/SFC061ES7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	03/19/2025	Exercise		158,546	484.14	146,635		4,905	(2,559)			4,905		(7,805)				0001
Purchased Call/SFC/SFC061ES9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2024	07/17/2026	05/22/2025	Exercise		154,583	480.52	240,134		7,518	(791)			7,518		(8,629)				0001
Purchased Call/SFC/SFC061ESD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2026	08/14/2025	Exercise		51,228	484.88	134,480		3,046	789			3,046		(2,488)				0001
Purchased Call/SFC/SFC061ESF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2026	02/19/2025	Exercise		107,023	476.76	171,906		7,236	1,995			7,236		(5,698)				0001
Purchased Call/SFC/SFC061ESM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2024	07/29/2026	01/15/2025	Exercise		214,644	477.91	293,442		10,882	272			10,882		(11,018)				0001
Purchased Call/SFC/SFC061ESU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/05/2024	07/31/2026	04/17/2025	Exercise		48,558	473.27	74,978		1,490	(945)			1,490		(2,535)				0001
Purchased Call/SFC/SFC061ESX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2024	08/05/2026	02/03/2025	Exercise		173,819	471.4	243,480		12,097	3,021			12,097		(9,415)				0001
Purchased Call/SFC/SFC061FS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2024	08/12/2026	03/26/2025	Exercise		164,874	474.43	258,888		9,753	492			9,753		(9,608)				0001
Purchased Call/SBM/SBM017JSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	02/25/2025	Expire		7,202	1580.95	958												0001
Purchased Call/SBM/SBM017LSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	04/24/2025	Expire		56,210	1488.34	5,992												0001
Purchased Call/SBM/SBM017LST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Expire		30,051	1553.09	3,630												0001
Purchased Call/SBM/SBM017LSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Expire		25,823	1553.09	3,251												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017IS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	05/27/2025	Expire		25,219	1575.89	3,735												0001
Purchased Call/SBM/SBM0170SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	08/26/2025	Expire		38,734	1699.07	4,927												0001
Purchased Call/SBM/SBM017PS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	09/24/2025	Expire		107,149	1696	14,958												0001
Purchased Call/SBM/SBM017PSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2027	10/10/2025	Expire		16,139	1677.64	2,264												0001
Purchased Call/SBM/SBM017QS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/08/2027	11/12/2025	Expire		17,130	1640.41	2,311												0001
Purchased Call/CGM/CGM040IISC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2025	02/22/2027	02/25/2025	Exercise		1,589,639	327.27	37,072	619	388	(230)			388		(553)				0001
Purchased Call/CGM/CGM040IISM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/05/2025	03/04/2027	03/07/2025	Expire		1,152,028	325.44	29,322								7				0001
Purchased Call/AIG/AIG000VSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/24/2026	07/28/2025	Expire		1,917,492	1910.94	55,239								192				0001
Purchased Call/AIG/AIG000VSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2026	07/29/2025	Expire		69,009	1910.31	2,001								7				0001
Purchased Call/AIG/AIG000VSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/31/2026	08/04/2025	Exercise		3,345,695	1892.9	93,670	3,999	7,943	3,943			7,943		(3,678)				0001
Purchased Call/AIG/AIG000VSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/31/2026	08/05/2025	Exercise		3,061,929	1905.25	85,455	3,499	8,888	5,389			8,888		(3,323)				0001
Purchased Call/AIG/AIG000IIS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/07/2026	08/12/2025	Exercise		4,181,752	1923.16	109,040	5,279	8,155	2,876			8,155		(5,011)				0001
Purchased Call/AIG/AIG000IISB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2026	08/13/2025	Exercise		4,140,304	1918.49	111,018	9,049	10,709	1,659			10,709		(8,980)				0001
Purchased Call/AIG/AIG000IISF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/13/2026	08/15/2025	Exercise		2,507,053	1940.48	65,201	1,008	1,492	484			1,492		(808)				0001
Purchased Call/AIG/AIG000IISH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/14/2026	08/18/2025	Exercise		3,758,890	1928.1	107,700	689	1,519	830			1,519		(254)				0001
Purchased Call/SFC/SFC061FSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2024	08/13/2026	11/06/2025	Exercise		151,703	478.95	132,297		9,984	1,862			9,984		(8,381)				0001
Purchased Call/SFC/SFC061FSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2024	08/19/2026	01/24/2025	Exercise		496,430	488.17	472,811		25,364	(877)			25,364		(26,881)				0001
Purchased Call/SFC/SFC061FSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2024	08/27/2026	01/05/2026	Exercise		50,952	489.45	47,955		1,828	(824)			1,828		(2,714)				0001
Purchased Call/SFC/SFC061GSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2024	09/03/2026	02/06/2025	Exercise		51,363	482.87	158,709		2,775	(14)			2,775		(3,040)				0001
Purchased Call/SFC/SFC061GSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	05/27/2025	Exercise		51,230	473.08	109,936		2,039	(781)			2,039		(2,973)				0001
Purchased Call/SFC/SFC061GSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2026	01/14/2025	Exercise		114,694	475.16	179,769		7,083	538			7,083		(6,788)				0001
Purchased Call/SFC/SFC061GSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	08/07/2025	Exercise		51,541	478.56	115,490		3,099	238			3,099		(3,161)				0001
Purchased Call/SFC/SFC061GSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2024	09/11/2026	04/01/2025	Exercise		135,924	480.96	138,156		6,897	(714)			6,897		(7,926)				0001
Purchased Call/SFC/SFC061GST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/11/2026	08/04/2025	Exercise		70,645	483.01	109,216		4,555	612			4,555		(4,098)				0001
Purchased Call/SFC/SFC061GSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2024	09/16/2026	06/05/2025	Exercise		216,191	483.39	349,431		11,949	(120)			11,949		(12,583)				0001
Purchased Call/SFC/SFC061HS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2026	06/05/2025	Exercise		50,347	482.2	134,091		1,904	(921)			1,904		(3,183)				0001
Purchased Call/SFC/SFC061HSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/18/2026	11/26/2025	Exercise		50,006	487.58	89,956		2,098	(724)			2,098		(2,947)				0001
Purchased Call/AIG/AIG000VSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/30/2026	08/01/2025	Exercise		2,553,578	1896.87	69,691	1,736	3,742	2,006			3,742		(1,582)				0001
Purchased Call/AIG/AIG000VSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	08/04/2026	08/06/2025	Exercise		4,213,830	1916.92	114,228	4,231	5,537	1,306			5,537		(4,154)				0001
Purchased Call/AIG/AIG000VSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2026	08/07/2025	Exercise		3,840,856	1917.14	109,036	1,609	3,222	1,613			3,222		(1,536)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000IISQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/19/2026	08/21/2025	Exercise		4,359,351	1923.24	105,644	10,904	12,664	1,761			12,664		(10,784)				0001
Purchased Call/AIG/AIG000XS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/28/2026	09/02/2025	Exercise		4,409,532	1947.94	111,705	7,841	9,222	1,381			9,222		(7,129)				0001
Purchased Call/AIG/AIG000XS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2026	09/03/2025	Exercise		1,905,012	1946.85	56,121	629	940	312			940		(448)				0001
Purchased Call/AIG/AIG000XSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/28/2026	09/03/2025	Exercise		6,428,746	1946.85	163,772	13,178	20,913	7,735			20,913		(12,482)				0001
Purchased Call/AIG/AIG000XSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	09/03/2026	09/05/2025	Expire		2,927,468	1955.06	87,857								185				0001
Purchased Call/SFC/SFC061HSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2026	07/17/2025	Exercise		53,880	489.11	129,267		2,579	(437)			2,579		(3,213)				0001
Purchased Call/SFC/SFC061HSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2024	09/25/2026	11/12/2025	Exercise		54,634	489.77	92,891		2,711	(486)			2,711		(3,334)				0001
Purchased Call/SFC/SFC061IS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2024	10/01/2026	04/30/2025	Exercise		53,893	485.65	142,653		1,443	(1,654)			1,443		(3,301)				0001
Purchased Call/SFC/SFC061IS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2026	02/04/2025	Exercise		266,348	485.77	108,128		12,367	(2,920)			12,367		(15,526)				0001
Purchased Call/SFC/SFC061ISC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	10/29/2025	Exercise		50,996	488.51	142,079		3,443	733			3,443		(2,904)				0001
Purchased Call/SFC/SFC061JS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	11/06/2025	Exercise		52,779	496.98	89,012		2,577	(499)			2,577		(3,310)				0001
Purchased Call/SFC/SFC061JS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	12/16/2025	Exercise		50,502	496.82	201,679		1,847	(1,105)			1,847		(3,485)				0001
Purchased Call/SFC/SFC061JSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2024	10/21/2026	02/26/2025	Exercise		161,088	497	315,114		7,320	(2,261)			7,320		(10,001)				0001
Purchased Call/SFC/SFC061JSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2026	06/20/2025	Exercise		52,871	497.98	142,886		1,459	(1,258)			1,459		(2,931)				0001
Purchased Call/SFC/SFC061JSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	02/24/2025	Exercise		184,025	491.27	131,540		9,093	(1,766)			9,093		(11,160)				0001
Purchased Call/SFC/SFC061JSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	11/06/2025	Exercise		51,730	491.78	96,522		2,836	(218)			2,836		(3,203)				0001
Purchased Call/SFC/SFC061KS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2026	02/18/2025	Exercise		220,513	493.35	281,431		9,233	(3,998)			9,233		(13,598)				0001
Purchased Call/SFC/SFC061KS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2024	10/30/2026	02/18/2025	Exercise		291,376	492.04	158,329		11,959	(5,327)			11,959		(17,543)				0001
Purchased Call/SFC/SFC061LS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2024	11/13/2026	11/20/2025	Exercise		51,969	497.79	147,310		1,946	(1,192)			1,946		(3,473)				0001
Purchased Call/CGM/CGM040YSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/14/2025	05/13/2027	05/16/2025	Expire		817,618	316.39	18,581								9				0001
Purchased Call/CGM/CGM040YSM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2025	05/17/2027	05/20/2025	Expire		2,636,205	315.34	63,796								153				0001
Purchased Call/CGM/CGM040YSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2025	05/18/2027	05/20/2025	Exercise		2,604,900	315.34	61,857	591	875	284			875		(442)				0001
Purchased Call/CGM/CGM040YSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/28/2025	05/27/2027	05/30/2025	Expire		510,563	316.46	11,649								6				0001
Purchased Call/CGM/CGM040ZS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/04/2025	06/03/2027	06/06/2025	Expire		1,174,123	317.74	28,896								17				0001
Purchased Call/AIG/AIG000XS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/25/2026	08/27/2025	Exercise		4,227,824	1937.95	123,351	1,285	2,546	1,262			2,546		(1,182)				0001
Purchased Call/AIG/AIG000XSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	09/02/2026	09/04/2025	Exercise		2,719,586	1948.24	80,084	2,292	3,692	1,401			3,692		(2,148)				0001
Purchased Call/AIP/AIP100ZSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2025	01/30/2025	Exercise		1,769,173	2361.72	44,406		50,894	47,600			50,894		(3,294)				0001
Purchased Call/AIG/AIG000XSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2026	09/16/2025	Expire		978,941	2004.13	28,707								132				0001
Purchased Call/AIG/AIG000YSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/29/2026	10/01/2025	Exercise		5,964,779	2009.62	176,563	919	967	48			967		(679)				0001
Purchased Call/AIG/AIG000YSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2026	10/02/2025	Exercise		3,253,640	2014.75	95,836	1,495	1,653	158			1,653		(1,337)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000YSII		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	10/01/2026	10/03/2025	Exercise		3,502,107	2025.06	101,259	1,546	2,025	480			2,025		(1,061)				0001
Purchased Call/AIG/AIG000ZSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/14/2025	10/14/2026	10/16/2025	Exercise		4,956,502	2040.04	150,883	1,463	1,029	(434)			1,029		(1,123)				0001
Purchased Call/AIG/AIG1000SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/28/2025	10/28/2026	10/30/2025	Exercise		3,077,570	2062.79	82,025	2,831	2,080	(751)			2,080		(2,658)				0001
Purchased Call/AIG/AIG1000SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/29/2025	10/29/2026	10/31/2025	Expire		2,111,034	2056.69	57,103								254				0001
Purchased Call/AIG/AIG1000SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2025	10/30/2026	11/03/2025	Exercise		7,359,092	2039.88	208,436	4,224	3,381	(843)			3,381		(2,900)				0001
Purchased Call/AIG/AIG1000SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/06/2026	11/12/2025	Exercise		7,190,221	2031.26	186,885	13,845	13,248	(598)			13,248		(12,444)				0001
Purchased Call/AIG/AIG1001S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/12/2026	11/14/2025	Exercise		4,753,469	2039.6	132,460	742	736	(6)			736		(337)				0001
Purchased Call/AIG/AIG1001S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2026	11/18/2025	Exercise		1,513,372	2020.16	35,951	3,895	3,783	(112)			3,783		(3,681)				0001
Purchased Call/AIG/AIG1001SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/25/2025	11/25/2026	11/28/2025	Expire		4,423,785	2034.9	131,740								779				0001
Purchased Call/CGM/CGM040ZSA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/12/2025	06/11/2027	06/16/2025	Expire		732,673	317.99	17,903								47				0001
Purchased Call/CGM/CGM040ZSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/25/2025	06/24/2027	06/27/2025	Expire		845,573	318.09	20,469								14				0001
Purchased Call/SFC/SFC061LS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	01/31/2025	Exercise		119,486	494.56	102,289		5,446	(1,798)			5,446		(7,498)				0001
Purchased Call/SFC/SFC061LSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	06/23/2025	Exercise		184,928	487.95	83,075		6,737	(4,502)			6,737		(11,434)				0001
Purchased Call/SFC/SFC061LSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2024	11/18/2026	04/18/2025	Exercise		105,030	489.15	194,714		4,037	(2,538)			4,037		(6,842)				0001
Purchased Call/SFC/SFC061LSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2026	06/09/2025	Exercise		102,523	491.08	112,906		3,925	(2,326)			3,925		(6,444)				0001
Purchased Call/SFC/SFC061LSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	03/24/2025	Exercise		135,600	495.47	88,210		4,485	(3,810)			4,485		(8,446)				0001
Purchased Call/SFC/SFC061MSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2024	11/27/2026	04/23/2025	Exercise		169,397	497.7	195,357		6,337	(4,152)			6,337		(11,040)				0001
Purchased Call/SFC/SFC061MSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2024	12/02/2026	08/19/2025	Exercise		111,432	502.51	213,659		4,745	(2,221)			4,745		(7,251)				0001
Purchased Call/SFC/SFC061MSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2026	01/07/2025	Exercise		292,984	507.49	102,833		10,852	(7,425)			10,852		(18,450)				0001
Purchased Call/SFC/SFC061MSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	03/14/2025	Exercise		277,471	507.76	69,009		8,033	(9,012)			8,033		(17,116)				0001
Purchased Call/SFC/SFC061NS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2024	12/10/2026	01/21/2025	Exercise		68,285	499.16	127,694		3,171	(1,123)			3,171		(4,478)				0001
Purchased Call/SFC/SFC061NSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2026	01/08/2025	Exercise		242,268	501.04	163,888		8,382	(3,628)			8,382		(12,243)				0001
Purchased Call/SFC/SFC061NSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2026	11/21/2025	Exercise		50,455	481.62	125,316		2,825	(378)			2,825		(3,491)				0001
Purchased Call/SFC/SFC061NSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	05/20/2025	Exercise		102,886	481.25	154,769		6,935	394			6,935		(6,935)				0001
Purchased Call/SFC/SFC061NSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	04/16/2025	Exercise		96,647	483.09	96,313		2,961	(3,192)			2,961		(6,362)				0001
Purchased Call/SFC/SFC0610S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2024	12/23/2026	06/05/2025	Exercise		123,197	484.76	327,202		5,994	(2,158)			5,994		(8,822)				0001
Purchased Call/SFC/SFC0610S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2024	12/24/2026	09/05/2025	Exercise		155,638	487.42	269,079		5,601	(859)			5,601		(7,034)				0001
Purchased Call/SFC/SFC0610SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	01/17/2025	Exercise		437,649	482.95	175,684		13,790	(2,454)			13,790		(16,422)				0001
Purchased Call/SFC/SFC0610SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2027	01/09/2025	Expire		699,287	478.92	45,235								1				0001
Purchased Call/SFC/SFC061PS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2027	01/10/2025	Exercise		4,166,651	479.31	240,459	8,666	6,663	(2,003)			6,663		(8,470)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061PS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	01/14/2025	Expire		741,136	474.93	47,707								69				0001
Purchased Call/SFC/SFC061PSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/15/2025	01/14/2027	01/17/2025	Exercise		1,262,986	475.08	57,159	15,954	16,936	982			16,936		(15,951)				0001
Purchased Call/SFC/SFC061PSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	01/21/2025	Exercise		1,753,147	479.99	108,967	3,225	3,581	357			3,581		(3,046)				0001
Purchased Call/SFC/SFC061PSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	01/22/2025	Exercise		3,149,076	482.31	193,527	6,670	5,204	(1,466)			5,204		(6,478)				0001
Purchased Call/SFC/SFC061PSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/19/2027	01/22/2025	Expire		724,186	482.31	45,530								74				0001
Purchased Call/SFC/SFC061PSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2027	01/24/2025	Exercise		2,776,270	486.07	174,688	3,248	3,794	545			3,794		(3,056)				0001
Purchased Call/SFC/SFC061QS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2027	01/27/2025	Exercise		1,172,750	487.46	67,663	3,223	1,752	(1,471)			1,752		(3,127)				0001
Purchased Call/SFC/SFC061QS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2027	01/28/2025	Expire		2,219,417	486.53	129,863								61				0001
Purchased Call/SFC/SFC061QSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2025	01/29/2027	01/31/2025	Exercise		3,213,561	479.46	181,458	13,856	8,732	(5,124)			8,732		(13,666)				0001
Purchased Call/SFC/SFC061QSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	02/03/2025	Exercise		3,580,984	481.16	210,159	7,621	10,262	2,641			10,262		(7,295)				0001
Purchased Call/SFC/SFC061QSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2027	02/04/2025	Exercise		4,284,030	479.41	243,257	12,284	12,931	647			12,931		(12,213)				0001
Purchased Call/SFC/SFC061QSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	02/04/2025	Expire		425,479	479.41	27,469								44				0001
Purchased Call/SFC/SFC061QSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	02/04/2025	Expire		634,415	479.41	41,177								71				0001
Purchased Call/SFC/SFC061QSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2025	02/04/2027	02/07/2025	Exercise		2,592,160	478.26	156,613	6,625	6,546	(79)			6,546		(6,604)				0001
Purchased Call/SBM/SBM017JSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	02/11/2025	Expire		66,048	1566.01	19,854												0001
Purchased Call/SBM/SBM017JSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	02/11/2025	Expire		254,244	1566.01	80,824												0001
Purchased Call/AIG/AIG1002S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2026	12/03/2025	Expire		5,591,706	2026.34	164,486								381				0001
Purchased Call/AIG/AIG1002S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/02/2025	12/02/2026	12/04/2025	Exercise		4,340,450	2026.31	120,650	4,610	4,367	(243)			4,367		(4,293)				0001
Purchased Call/AIG/AIG1002S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/04/2026	12/08/2025	Exercise		5,114,600	2031.02	143,871	2,772	2,490	(282)			2,490		(1,721)				0001
Purchased Call/AIG/AIG1002ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2026	12/18/2025	Expire		1,689,296	2018.15	50,311								266				0001
Purchased Call/AIG/AIG1002SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/18/2026	12/22/2025	Exercise		7,537,809	2020.31	220,457	1,423	1,720	297			1,720		287				0001
Purchased Call/AIG/AIG1002SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/18/2026	12/23/2025	Exercise		7,746,058	2022.44	228,951	1,884	1,874	(10)			1,874		(431)				0001
Purchased Call/AIG/AIG1003SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/29/2026	12/31/2025	Expire		5,587,404	2031.58	164,503								442				0001
Purchased Call/AIG/AIG0000S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	08/05/2025	Exercise		78,751	1875.92	2,515		1,231	496			1,231		(735)				0001
Purchased Call/AIG/AIG0000SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2025	08/12/2025	Exercise		261,679	1854.3	9,423		9,718	6,881			9,718		(2,837)				0001
Purchased Call/SBM/SBM017KSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	03/21/2031	04/10/2025	Expire		4,053	1535.38	923												0001
Purchased Call/SBM/SBM017MSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2031	05/27/2025	Expire		45,835	1575.89	13,613												0001
Purchased Call/SBM/SBM017NSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2031	07/10/2025	Expire		53,964	1650.29	16,940												0001
Purchased Call/SBM/SBM017QSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/22/2031	08/26/2025	Expire		204,307	1699.07	62,232												0001
Purchased Call/SBM/SBM017PS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2031	09/24/2025	Expire		25,163	1696	7,496												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM0170SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/07/2031	11/12/2025	Expire		15,955	1640.41	4,996												0001
Purchased Call/SFC/SFC0061RS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2027	02/10/2025	Exercise		2,804,773	480.48	136,239	19,209	19,189	(20)			19,189		(19,007)				0001
Purchased Call/SFC/SFC0061RS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	02/11/2025	Exercise		3,716,788	477.42	224,111	10,861	8,777	(2,084)			8,777		(10,742)				0001
Purchased Call/SFC/SFC0061RS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	02/11/2025	Expire		463,679	477.42	29,917								50				0001
Purchased Call/SFC/SFC0061RSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2025	02/11/2027	02/14/2025	Exercise		3,033,104	479.58	161,937	12,531	11,482	(1,049)			11,482		(12,505)				0001
Purchased Call/SFC/SFC0061RSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	02/14/2025	Exercise		4,296,552	478.28	227,102	29,977	33,136	3,159			33,136		(29,521)				0001
Purchased Call/SFC/SFC0061RSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	02/19/2025	Expire		3,194,650	483.08	200,121								159				0001
Purchased Call/SFC/SFC0061RSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/18/2025	02/17/2027	02/20/2025	Exercise		3,068,742	483.08	182,691	6,461	7,586	1,125			7,586		(6,423)				0001
Purchased Call/SFC/SFC0061RSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/19/2025	02/18/2027	02/21/2025	Exercise		2,632,858	483.11	138,284	15,192	11,651	(3,541)			11,651		(15,143)				0001
Purchased Call/SFC/SFC0061RST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	02/21/2025	Exercise		5,646,109	485.08	295,275	25,671	17,834	(7,837)			17,834		(25,245)				0001
Purchased Call/SFC/SFC0061SS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2027	02/25/2025	Expire		525,450	473.28	33,928								60				0001
Purchased Call/SFC/SFC0061SS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/25/2025	02/24/2027	02/27/2025	Exercise		5,971,895	471.19	351,840	7,428	6,078	(1,350)			6,078		(7,331)				0001
Purchased Call/SFC/SFC0061SS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2025	02/26/2027	02/28/2025	Exercise		3,846,100	468.07	223,369	3,283	4,125	842			4,125		(2,990)				0001
Purchased Call/SFC/SFC0061SSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	03/04/2025	Exercise		2,939,074	465.36	170,089	3,506	4,504	998			4,504		(3,413)				0001
Purchased Call/SFC/SFC0061SSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/28/2025	03/01/2027	03/04/2025	Exercise		1,150,764	465.36	66,329	3,259	4,038	778			4,038		(3,155)				0001
Purchased Call/SFC/SFC0061SSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	03/11/2025	Expire		302,598	455.73	19,654								37				0001
Purchased Call/SFC/SFC0061SSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2025	03/11/2027	03/13/2025	Exercise		3,298,738	450.96	207,563	3,591	7,018	3,427			7,018		(3,497)				0001
Purchased Call/SFC/SFC0061TS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2027	03/14/2025	Exercise		2,947,679	451.46	172,470	7,330	10,109	2,779			10,109		(7,059)				0001
Purchased Call/SFC/SFC0061TS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	03/18/2025	Exercise		2,949,735	453.36	165,784	12,705	12,081	(624)			12,081		(12,644)				0001
Purchased Call/SFC/SFC0061TSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2027	03/20/2025	Exercise		4,198,674	452.23	274,197	3,307	5,817	2,511			5,817		(3,198)				0001
Purchased Call/SFC/SFC0061TSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	03/25/2025	Exercise		3,589,786	453.89	242,698	3,299	5,218	1,918			5,218		(3,212)				0001
Purchased Call/SFC/SFC0061TSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2027	03/27/2025	Exercise		4,033,012	458.86	247,870	6,780	11,067	4,286			11,067		(6,702)				0001
Purchased Call/SFC/SFC0061US0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2027	03/27/2025	Exercise		2,872,620	459.1	171,953	3,308	2,993	(315)			2,993		(3,194)				0001
Purchased Call/SFC/SFC0061US2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	03/28/2025	Expire		1,828,232	456.15	115,546								202				0001
Purchased Call/SFC/SFC0061USA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	04/01/2025	Expire		2,530,244	450.08	169,339								90				0001
Purchased Call/SFC/SFC0061USK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2027	04/04/2025	Exercise		2,873,136	454.95	153,009	3,596	5,513	1,917			5,513		(3,319)				0001
Purchased Call/SFC/SFC0061USR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2027	04/08/2025	Exercise		2,524,525	440.3	161,666	3,362	8,157	4,795			8,157		(3,208)				0001
Purchased Call/SFC/SFC0061USS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	04/08/2025	Expire		735,582	440.3	51,041								70				0001
Purchased Call/SFC/SFC0061USY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2025	04/07/2027	04/10/2025	Exercise		4,705,366	440.82	278,900	9,863	16,472	6,608			16,472		(9,754)				0001
Purchased Call/SFC/SFC0061VS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2027	04/11/2025	Expire		2,482,353	447.1	157,176								285				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0611VS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	04/14/2025	Exercise		2,970,465	445.23	183,538	6,619	12,651	6,033			12,651		(6,280)				0001
Purchased Call/SFC/SFC0611VS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	04/15/2025	Exercise		3,403,726	446.55	187,440	17,420	27,221	9,801			27,221		(17,332)				0001
Purchased Call/SFC/SFC0611WS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2025	04/23/2027	04/25/2025	Expire		1,974,844	445.54	133,008								248				0001
Purchased Call/SFC/SFC0611WS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2027	04/28/2025	Expire		1,791,648	447.99	118,081								258				0001
Purchased Call/SFC/SFC0611WS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/26/2027	04/29/2025	Expire		332,223	448.83	21,747								42				0001
Purchased Call/SFC/SFC0611WSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2025	04/28/2027	05/01/2025	Expire		4,410,184	449.03	292,074								131				0001
Purchased Call/SFC/SFC0611WSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	05/01/2025	Exercise		3,749,012	449.86	220,355	11,721	16,463	4,742			16,463		(11,591)				0001
Purchased Call/SFC/SFC0611WSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	05/05/2025	Exercise		2,819,189	450.32	165,246	11,517	14,170	2,654			14,170		(11,158)				0001
Purchased Call/SFC/SFC0611WSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	05/06/2025	Expire		2,982,685	452.45	189,741								108				0001
Purchased Call/AIG/AIG000YSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2026	09/25/2025	Exercise		2,365,549	2016.91	65,586	531	606	75			606		(404)				0001
Purchased Call/AIG/AIG000YSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/24/2026	09/26/2025	Exercise		2,499,963	2008.87	68,007	987	1,002	15			1,002		(743)				0001
Purchased Call/AIG/AIG0002SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/16/2026	10/21/2025	Exercise		6,335,874	2050.34	164,658	12,363	9,741	(2,622)			9,741		(11,614)				0001
Purchased Call/AIG/AIG0002SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/21/2026	10/23/2025	Exercise		4,101,189	2054.81	108,691	4,773	4,108	(665)			4,108		(4,557)				0001
Purchased Call/AIG/AIG1000S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2026	10/28/2025	Exercise		1,965,385	2059.25	35,317	11,150	8,498	(2,652)			8,498		(10,938)				0001
Purchased Call/AIG/AIG1000SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/04/2026	11/06/2025	Exercise		3,532,727	2029.27	101,444	1,521	1,497	(24)			1,497		(1,287)				0001
Purchased Call/AIG/AIG1000SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/05/2025	11/05/2026	11/07/2025	Exercise		3,857,099	2031.85	95,825	8,032	7,079	(953)			7,079		(7,639)				0001
Purchased Call/AIG/AIG1000SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2026	11/12/2025	Expire		3,265,027	2031.26	96,318								869				0001
Purchased Call/AIG/AIG0000SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/14/2025	08/18/2025	Exercise		392,400	1847.11	12,298		17,206	13,371			17,206		(3,835)				0001
Purchased Call/AIG/AIG0000SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/15/2025	08/19/2025	Exercise		489,221	1814.28	18,650		30,791	24,969			30,791		(5,823)				0001
Purchased Call/AIG/AIG0001S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	04/02/2025	Exercise		1,283,048	1845.98	47,505		70,037	54,285			70,037		(15,753)				0001
Purchased Call/AIG/AIG0002SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	05/08/2025	Exercise		1,232,247	1779.29	45,767		148,667	131,799			148,667		(16,869)				0001
Purchased Call/AIG/AIG0002SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	09/30/2025	Exercise		529,256	1780.15	19,713		65,254	57,961			65,254		(7,293)				0001
Purchased Call/AIG/AIG0002SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/02/2025	02/07/2025	Exercise		4,066,954	1769.88	133,325		587,631	537,443			587,631		(50,188)				0001
Purchased Call/AIG/AIG0002SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	06/30/2025	Exercise		1,008,362	1754.13	38,652		157,756	143,069			157,756		(14,687)				0001
Purchased Call/SPX/SPXI00ZS3		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	03/21/2025	03/21/2031	03/25/2025	Expire		105,000	100	22,271												0001
Purchased Call/SPX/SPXJ003S1		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	04/22/2025	04/22/2031	04/24/2025	Expire		136,000	100	36,094												0001
Purchased Call/SPX/SPXJ006S0		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	05/08/2025	05/08/2031	05/12/2025	Expire		118,000	100	31,117												0001
Purchased Call/SPX/SPXJ00MS0		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	09/08/2025	09/08/2031	09/10/2025	Expire		1,474,000	100	408,298												0001
Purchased Call/SPX/SPXJ00PS0		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	09/22/2025	09/22/2031	09/24/2025	Expire		1,373,000	100	377,712												0001
Purchased Call/SPX/SPXJ00RSL		N/A	Equity/Index	GoldmanSachs International W22LROWP2IHZNBB6K528	10/08/2025	10/08/2031	10/10/2025	Expire		82,000	100	19,762												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00YS4		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	11/07/2025	11/07/2031	11/12/2025	Expire		297,000	100	65,459												0001
Purchased Call/SPX/SPXJ00XSX		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	12/08/2025	12/08/2031	12/10/2025	Expire		125,000	100	34,675												0001
Purchased Call/SFC/SFC0611ISY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2027	05/08/2025	Expire		2,725,195	449.91	179,386								95				0001
Purchased Call/SFC/SFC0611XS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2027	05/09/2025	Exercise		2,118,207	450.3	132,756	4,974	9,404	4,430			9,404		(4,726)				0001
Purchased Call/SFC/SFC0611XS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	05/12/2025	Expire		1,712,487	451.61	112,409								241				0001
Purchased Call/SFC/SFC0611XSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2025	05/12/2027	05/15/2025	Exercise		5,576,903	459.46	349,959	11,821	11,378	(443)			11,378		(11,632)				0001
Purchased Call/SFC/SFC0611XSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2027	05/19/2025	Exercise		2,668,012	462.47	151,506	12,529	11,636	(893)			11,636		(12,178)				0001
Purchased Call/SFC/SFC0611YS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2025	05/19/2027	05/22/2025	Expire		2,445,716	464.61	154,608								98				0001
Purchased Call/SFC/SFC0611YS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2027	05/22/2025	Exercise		2,340,080	463.32	126,018	9,195	8,824	(371)			8,824		(9,100)				0001
Purchased Call/SFC/SFC0611YS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	05/23/2025	Expire		3,721,021	458.26	241,431								714				0001
Purchased Call/SFC/SFC0611YS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	05/27/2025	Exercise		2,115,450	458.2	119,109	8,176	11,473	3,298			11,473		(7,793)				0001
Purchased Call/SFC/SFC0611YSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	05/28/2025	Expire		719,068	455.19	48,719								117				0001
Purchased Call/SFC/SFC0611YSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2025	05/27/2027	05/30/2025	Exercise		4,804,929	461.32	272,903	18,238	26,775	8,537			26,775		(18,075)				0001
Purchased Call/SFC/SFC0611YSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	06/03/2025	Exercise		5,203,904	461.22	313,237	14,584	19,653	5,069			19,653		(14,328)				0001
Purchased Call/SFC/SFC0611YSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2027	06/05/2025	Exercise		6,679,070	464.59	426,728	3,877	7,030	3,153			7,030		(3,621)				0001
Purchased Call/SFC/SFC0612S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	06/10/2025	Expire		280,321	466.8	18,193								47				0001
Purchased Call/SFC/SFC0612SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2027	06/13/2025	Exercise		2,357,167	467.47	142,814	4,746	6,024	1,277			6,024		(4,406)				0001
Purchased Call/SFC/SFC0612SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2025	06/16/2027	06/20/2025	Exercise		7,766,768	467.61	358,559	59,436	88,852	29,416			88,852		(58,832)				0001
Purchased Call/SFC/SFC0612SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2027	06/20/2025	Exercise		3,507,636	464.07	222,588	3,349	5,353	2,004			5,353		(2,602)				0001
Purchased Call/SFC/SFC1610S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	06/24/2025	Expire		3,760,457	462.2	260,161								280				0001
Purchased Call/SFC/SFC1610SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2027	06/26/2025	Exercise		3,364,667	466.56	229,378	4,112	4,839	726			4,839		(3,961)				0001
Purchased Call/CGM/CGM1401SJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/02/2025	09/02/2027	09/04/2025	Exercise		2,001,113	318.64	49,200	377	718	342			718		(331)				0001
Purchased Call/AIG/AIG1001SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/27/2026	12/02/2025	Expire		4,860,345	2042.34	142,327								1,031				0001
Purchased Call/AIG/AIG1002SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2026	12/12/2025	Expire		1,888,848	2027.96	55,944								251				0001
Purchased Call/AIG/AIG1002SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/11/2026	12/15/2025	Exercise		4,864,986	2032.97	129,267	5,351	4,775	(577)			4,775		(4,354)				0001
Purchased Call/AIG/AIG1002SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2026	12/17/2025	Exercise		5,572,529	2020.93	158,539	1,728	1,917	189			1,917		(1,309)				0001
Purchased Call/AIG/AIG1003S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/22/2025	12/22/2026	12/24/2025	Expire		8,109,252	2032.08	240,394								907				0001
Purchased Call/AIG/AIG1003S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/24/2026	12/29/2025	Expire		415,582	2039.76	11,441								45				0001
Purchased Call/AIG/AIG1003SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/24/2026	12/30/2025	Expire		16,058,289	2045.52	464,927								3,518				0001
Purchased Call/AIG/AIG1003SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/31/2025	12/31/2026	01/05/2026	Expire		1,113,135	2023.79	32,726												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0002SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2025	10/10/2025	Exercise		74,226	1767.71	3,014		11,449	10,288			11,449		(1,161)				0001
Purchased Call/AIG/AIG0002SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/09/2025	01/09/2025	Exercise		2,873,107	1773.72	112,302		402,446	359,050			402,446		(43,396)				0001
Purchased Call/AIG/AIG0003SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	09/02/2025	Exercise		1,051,658	1770.08	36,306		165,715	151,237			165,715		(14,478)				0001
Purchased Call/AIG/AIG0003SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/24/2025	09/02/2025	Exercise		1,787,023	1743.76	66,112		319,909	292,873			319,909		(27,036)				0001
Purchased Call/AIG/AIG0003SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/03/2025	01/06/2025	Exercise		1,726,846	1791.26	60,378		231,669	206,215			231,669		(25,454)				0001
Purchased Call/NDX/NDX0170SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	04/24/2025	Expire		2,259,000	18276.41	737,564												0001
Purchased Call/NDX/NDX0400SG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	08/26/2025	Expire		1,708,000	23498.119999999 99	495,320												0001
Purchased Call/NDX/NDX0610S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	06/10/2025	Expire		1,650,000	21761.790000000 01	538,890												0001
Purchased Call/SFC/SFC1610SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	06/27/2025	Exercise		2,017,219	471.52	134,012	3,265	3,797	532			3,797		(2,964)				0001
Purchased Call/SFC/SFC1610SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	06/30/2025	Exercise		2,653,453	476.01	155,705	10,754	12,810	2,056			12,810		(10,330)				0001
Purchased Call/SFC/SFC1610SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	07/01/2025	Exercise		2,685,708	478.11	173,801	4,461	5,020	559			5,020		(4,280)				0001
Purchased Call/SFC/SFC1610SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	06/30/2027	07/03/2025	Exercise		4,708,260	481.83	297,104	3,878	5,103	1,225			5,103		(3,557)				0001
Purchased Call/SFC/SFC1610SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2027	07/07/2025	Expire		2,063,517	483.17	143,580								547				0001
Purchased Call/SFC/SFC1611S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	07/08/2025	Exercise		3,255,607	488.69	193,332	4,026	4,186	160			4,186		(3,664)				0001
Purchased Call/SFC/SFC1611S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2025	07/07/2027	07/10/2025	Expire		4,090,618	483.52	267,785								223				0001
Purchased Call/SFC/SFC1611SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	07/15/2025	Exercise		3,933,869	486.34	231,389	11,731	12,519	788			12,519		(11,539)				0001
Purchased Call/SFC/SFC1611SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2027	07/18/2025	Exercise		4,546,487	486.2	251,351	30,732	31,923	1,191			31,923		(30,009)				0001
Purchased Call/SFC/SFC1612S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	07/22/2025	Expire		2,809,192	489.82	185,772								174				0001
Purchased Call/SFC/SFC1612SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2025	07/21/2027	07/24/2025	Exercise		3,313,101	491.04	205,482	7,226	6,864	(362)			6,864		(7,048)				0001
Purchased Call/SFC/SFC1612SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	07/28/2025	Expire		2,138,533	499.08	143,589								410				0001
Purchased Call/SFC/SFC1612SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2027	07/31/2025	Expire		2,376,919	498.76	149,507								167				0001
Purchased Call/SFC/SFC1613S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	08/04/2025	Exercise		4,862,094	495.96	271,847	4,238	4,020	(218)			4,020		(3,470)				0001
Purchased Call/SFC/SFC1613SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	08/05/2025	Exercise		1,970,463	486.92	123,676	4,234	4,148	(86)			4,148		(4,105)				0001
Purchased Call/SFC/SFC1613SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2027	08/07/2025	Expire		3,154,809	487.71	210,771								319				0001
Purchased Call/SFC/SFC1613SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2027	08/08/2025	Expire		2,297,408	489.91	148,677								425				0001
Purchased Call/SFC/SFC1613SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	08/12/2025	Expire		3,117,101	492.57	202,819								255				0001
Purchased Call/SFC/SFC1613SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2027	08/14/2025	Exercise		4,086,368	496.66	260,477	5,167	5,039	(129)			5,039		(4,813)				0001
Purchased Call/SFC/SFC1614S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	08/19/2025	Exercise		762,772	496.86	21,408	14,223	11,514	(2,709)			11,514		(14,157)				0001
Purchased Call/SFC/SFC1614S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	08/19/2025	Exercise		2,855,240	496.86	176,641	3,319	3,123	(197)			3,123		(2,983)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC16145C		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2027	08/20/2025	Exercise		3,987,464	496.77	231,683	6,732	5,625	(1,107)			5,625		(6,529)				0001
Purchased Call/SFC/SFC16145F		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2027	08/21/2025	Expire		2,892,198	491.99	182,797								291				0001
Purchased Call/SFC/SFC16145L		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	08/25/2025	Expire		4,493,566	487.66	317,415								900				0001
Purchased Call/SFC/SFC16145V		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2027	08/27/2025	Exercise		4,673,773	494.75	254,806	27,719	25,427	(2,292)			25,427		(27,490)				0001
Purchased Call/SFC/SFC16155B		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	09/03/2025	Exercise		1,957,746	494.65	119,819	4,187	4,654	467			4,654		(3,667)				0001
Purchased Call/SFC/SFC16155D		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2027	09/03/2025	Exercise		1,956,138	494.65	102,004	10,475	9,477	(999)			9,477		(10,299)				0001
Purchased Call/SFC/SFC16155Q		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	09/09/2025	Exercise		6,383,718	493.04	417,486	3,313	3,002	(311)			3,002		(2,455)				0001
Purchased Call/SFC/SFC16155T		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2027	09/10/2025	Exercise		6,168,715	494.01	387,568	13,683	15,764	2,081			15,764		(13,293)				0001
Purchased Call/SFC/SFC16155W		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	09/11/2025	Expire		1,762,160	495.6	118,989								171				0001
Purchased Call/SFC/SFC16155Y		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	09/12/2025	Expire		1,253,938	497.24	87,319								231				0001
Purchased Call/SFC/SFC16160		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	09/15/2025	Expire		4,330,190	502.35	283,597								923				0001
Purchased Call/SFC/SFC16168H		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2027	09/19/2025	Expire		3,253,442	502.67	210,227								676				0001
Purchased Call/SFC/SFC16169K		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2025	09/17/2027	09/22/2025	Exercise		4,944,111	506.48	318,330	3,341	3,237	(104)			3,237		(2,327)				0001
Purchased Call/SFC/SFC16178O		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2027	09/26/2025	Expire		3,366,060	505.09	213,078								616				0001
Purchased Call/SFC/SFC16178S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	09/30/2025	Expire		1,771,169	503.71	116,241								383				0001
Purchased Call/SFC/SFC16178A		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	09/30/2025	Expire		4,601,565	503.71	304,919								620				0001
Purchased Call/SFC/SFC16178N		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2027	10/06/2025	Exercise		6,295,315	510.09	358,527	25,699	17,472	(8,228)			17,472		(24,569)				0001
Purchased Call/SFC/SFC16185E		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/08/2027	10/15/2025	Exercise		5,690,843	492.6	382,817	3,711	4,565	854			4,565		(2,857)				0001
Purchased Call/SFC/SFC16185H		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2025	10/13/2027	10/15/2025	Exercise		8,348,775	496.84	539,247	3,510	2,912	(599)			2,912		(2,877)				0001
Purchased Call/SFC/SFC16185L		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2025	10/14/2027	10/16/2025	Exercise		4,458,811	495.83	285,990	4,072	4,607	535			4,607		(3,672)				0001
Purchased Call/SFC/SFC16185O		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2027	10/17/2025	Exercise		3,509,560	496.43	219,283	3,917	3,317	(600)			3,317		(3,169)				0001
Purchased Call/SFC/SFC16185R		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2025	10/15/2027	10/20/2025	Exercise		7,891,316	494.98	487,430	18,593	18,946	353			18,946		(16,890)				0001
Purchased Call/AIG/AIG00008G		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2025	08/12/2025	Exercise		464,864	1848.88	17,183		18,676	13,485			18,676		(5,192)				0001
Purchased Call/AIG/AIG00008P		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/15/2025	08/19/2025	Exercise		825,059	1820.8	29,778		48,788	39,499			48,788		(9,289)				0001
Purchased Call/AIG/AIG00010U		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	05/30/2025	Exercise		1,002,840	1830.4	38,966		89,437	75,781			89,437		(13,657)				0001
Purchased Call/AIG/AIG00015Z		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2025	01/27/2025	Exercise		2,610,435	1829.15	94,393		261,682	227,969			261,682		(33,713)				0001
Purchased Call/AIG/AIG00025F		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/26/2025	09/02/2025	Exercise		986,025	1785.5	35,061		117,653	104,673			117,653		(12,980)				0001
Purchased Call/AIG/AIG00025X		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2025	01/31/2025	Exercise		1,501,780	1782.38	55,366		190,297	168,799			190,297		(21,497)				0001
Purchased Call/AIG/AIG00045H		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2025	01/14/2025	Exercise		2,206,153	1800.03	81,468		262,568	227,057			262,568		(35,511)				0001
Purchased Call/AIG/AIG00045N		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/17/2025	02/06/2025	Exercise		2,236,652	1802.85	85,683		248,140	210,262			248,140		(37,878)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0005S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	04/08/2025	Exercise		1,913,243	1814.67	75,352		238,590	204,000			238,590		(34,590)				0001
Purchased Call/AIG/AIG0005S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/28/2025	01/27/2025	Exercise		7,545,722	1816.22	288,557		932,223	799,971			932,223		(132,251)				0001
Purchased Call/AIG/AIG0005SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/05/2025	01/16/2025	Exercise		1,191,770	1816.28	46,914		138,140	116,200			138,140		(21,939)				0001
Purchased Call/AIG/AIG0005SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/08/2025	01/22/2025	Exercise		1,981,563	1821.39	74,940		213,517	178,298			213,517		(35,219)				0001
Purchased Call/AIG/AIG0003S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	10/21/2025	Exercise		1,067,933	1781.64	36,144		161,061	146,713			161,061		(14,349)				0001
Purchased Call/SBM/SBM017ISQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	01/24/2025	Expire		22,795	1536.56	1,473												0001
Purchased Call/SBM/SBM0176SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/12/2025	Exercise		14,053	1126.32	2,069		5,325				(2,861)		3,256				0001
Purchased Call/SLI/SLI0130S1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/12/2025	05/11/2026	05/14/2025	Expire		1,455,000	176.46	34,193								(26)				0001
Purchased Call/SLI/SLI0400S0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2024	10/10/2025	10/15/2025	Exercise		111,000	182.42	2,686		613	(1,491)			613		(2,104)				0001
Purchased Call/SPX/SPXJ000SW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Expire		775,000	80	50,685												0001
Purchased Call/SPX/SPXA21XSY		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	07/10/2025	Expire		511,000	70	151,358												0001
Purchased Call/SPX/SPXB212S0		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	09/24/2025	Expire		1,363,000	80	435,070												0001
Purchased Call/SPX/SPXB213SJ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	10/10/2025	Expire		2,002,000	80	584,784												0001
Purchased Call/SPX/SPXB217SK		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/08/2025	12/08/2031	12/10/2025	Expire		2,546,000	80	695,567												0001
Purchased Call/SPX/SPXB218SD		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	12/24/2025	Expire		818,000	70	228,140												0001
Purchased Call/SPX/SPXB218SE		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	12/24/2025	Expire		3,578,000	80	971,427												0001
Purchased Call/SFC/SFC1619S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2025	10/20/2027	10/22/2025	Exercise		8,277,113	499.7	455,034	41,733	41,810	77			41,810		(41,228)				0001
Purchased Call/SFC/SFC1619S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2027	10/23/2025	Exercise		4,759,554	499.87	229,734	40,922	42,201	1,279			42,201		(40,619)				0001
Purchased Call/SFC/SFC1619S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2027	10/24/2025	Expire		3,857,283	497.52	260,817								875				0001
Purchased Call/SFC/SFC1619SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2027	10/27/2025	Exercise		6,340,277	499.49	415,114	4,741	3,755	(986)			3,755		(3,311)				0001
Purchased Call/SFC/SFC1619SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/22/2027	10/28/2025	Exercise		4,717,337	502.63	280,793	17,969	14,292	(3,677)			14,292		(17,421)				0001
Purchased Call/SFC/SFC1619SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2025	10/27/2027	10/29/2025	Exercise		11,204,544	507.16	663,391	36,994	30,966	(6,028)			30,966		(36,189)				0001
Purchased Call/SFC/SFC1619SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2027	10/30/2025	Exercise		5,474,012	508.29	252,078	48,545	40,195	(8,350)			40,195		(48,078)				0001
Purchased Call/SFC/SFC1619SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2027	10/31/2025	Exercise		3,239,058	507.82	187,874	7,222	5,666	(1,556)			5,666		(6,624)				0001
Purchased Call/SFC/SFC161AS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	11/01/2027	11/04/2025	Expire		1,869,610	505.23	121,037								409				0001
Purchased Call/SFC/SFC161AS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2027	11/04/2025	Expire		786,257	505.23	50,467								177				0001
Purchased Call/SFC/SFC161AS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2025	11/03/2027	11/05/2025	Exercise		5,773,685	504.84	278,719	36,419	28,128	(8,291)			28,128		(36,028)				0001
Purchased Call/SFC/SFC161AS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2025	11/05/2027	11/10/2025	Expire		6,274,149	494.8	410,296								1,675				0001
Purchased Call/SFC/SFC161ASM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/05/2027	11/12/2025	Exercise		4,560,762	493.84	291,125	9,353	8,747	(607)			8,747		(8,337)				0001
Purchased Call/SFC/SFC161ASO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2027	11/12/2025	Expire		1,458,256	493.84	95,676								478				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC161ASS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2025	11/10/2027	11/13/2025	Expire		5,655,204	499.42	370,556							565				0001
Purchased Call/AIP/AIP2002S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/10/2025	03/12/2025	Expire		3,904,263	2407.45	97,997							(18,358)				0001
Purchased Call/AIP/AIP2002SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/17/2025	03/19/2025	Expire		2,959,102	2400.68	73,978							(15,285)				0001
Purchased Call/AIG/AIG0005SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/15/2025	01/24/2025	Exercise		2,675,452	1858.34	101,982		232,127	183,227			232,127	(48,900)				0001
Purchased Call/AIG/AIG0006SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/07/2026	02/18/2025	Exercise		22,447	1849.01	19,503		1,427	990			1,427	(463)				0001
Purchased Call/AIG/AIG0005SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2025	12/12/2025	Exercise		510,536	1821.39	20,920		57,902	47,984			57,902	(9,917)				0001
Purchased Call/AIG/AIG0006SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/09/2026	01/27/2025	Exercise		79,054	1853.12	124,242		4,686	3,109			4,686	(1,925)				0001
Purchased Call/AIG/AIG0007S0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/12/2026	12/23/2025	Exercise		22,743	1856.56	47,391		2,021	1,612			2,021	(474)				0001
Purchased Call/AIG/AIG0007SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	03/05/2025	Exercise		19,006	1854.23	58,766		1,038	647			1,038	(476)				0001
Purchased Call/AIG/AIG0007SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/30/2026	01/31/2025	Exercise		291,867	1870.58	140,986		21,091	15,479			21,091	(5,828)				0001
Purchased Call/AIG/AIG0007SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/30/2026	01/15/2025	Exercise		90,268	1861.19	104,868		5,795	3,791			5,795	(2,271)				0001
Purchased Call/AIG/AIG0007SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/02/2026	01/31/2025	Exercise		60,912	1874.78	86,666		3,788	2,606			3,788	(1,305)				0001
Purchased Call/AIG/AIG0007SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/06/2026	01/31/2025	Exercise		218,873	1869.91	110,110		14,119	9,394			14,119	(4,877)				0001
Purchased Call/AIG/AIG0007ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/31/2025	02/04/2025	Exercise		2,937,105	1874.78	77,665		112,626	106,130			112,626	(6,496)				0001
Purchased Call/AIG/AIG0007SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/06/2025	02/10/2025	Exercise		3,051,749	1869.91	92,049		143,406	134,258			143,406	(9,149)				0001
Purchased Call/SFC/SFC161ASZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2027	11/14/2025	Expire		3,963,402	500.47	249,947							486				0001
Purchased Call/SFC/SFC161BS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/15/2027	11/18/2025	Expire		2,011,542	493.37	131,241							486				0001
Purchased Call/SFC/SFC161BS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2027	11/18/2025	Expire		1,522,296	493.37	99,741							376				0001
Purchased Call/SFC/SFC161BSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2027	11/19/2025	Expire		4,428,916	489.03	283,708							350				0001
Purchased Call/SFC/SFC161BSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2027	11/20/2025	Expire		2,651,973	486.39	174,485							225				0001
Purchased Call/SFC/SFC161BSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	11/21/2025	Expire		1,633,588	487.31	99,694							328				0001
Purchased Call/SFC/SFC161BSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2027	11/24/2025	Exercise		7,005,521	481.28	456,819	3,948	4,541	593			4,541	(2,237)				0001
Purchased Call/SFC/SFC161BSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/19/2027	11/25/2025	Exercise		4,295,441	482.64	279,982	3,367	3,752	385			3,752	(2,522)				0001
Purchased Call/SFC/SFC161BSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2025	11/24/2027	11/26/2025	Exercise		4,529,925	485.9	299,860	4,241	4,361	120			4,361	(3,480)				0001
Purchased Call/SFC/SFC161BSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/25/2025	11/24/2027	11/28/2025	Expire		2,103,654	488.27	140,548							571				0001
Purchased Call/SFC/SFC161CSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/29/2027	12/02/2025	Expire		2,055,640	491.01	134,891							523				0001
Purchased Call/SFC/SFC161CSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2027	12/04/2025	Expire		2,306,874	490.38	152,292							251				0001
Purchased Call/SFC/SFC161CSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2027	12/05/2025	Expire		2,181,629	491.4	143,573							439				0001
Purchased Call/SFC/SFC161CSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/06/2027	12/09/2025	Expire		1,197,285	492.15	78,342							298				0001
Purchased Call/SFC/SFC161DS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2025	12/08/2027	12/10/2025	Expire		5,966,621	490.15	391,171							505				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC161DSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/10/2027	12/16/2025	Expire		3,164,876	488.72	205,924								609				0001
Purchased Call/SFC/SFC161DSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/13/2027	12/16/2025	Exercise		2,618,791	488.72	161,337	5,995	5,858	(137)			5,858		(5,349)				0001
Purchased Call/SFC/SFC161DSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2027	12/17/2025	Exercise		4,162,663	488.22	262,923	3,370	3,652	282			3,652		(2,975)				0001
Purchased Call/SFC/SFC161DSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	12/22/2025	Expire		5,875,039	485.18	396,519								1,575				0001
Purchased Call/AIG/AIG000A$A		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/04/2025	04/08/2025	Expire		2,103,965	1917	62,798			(16,272)					(16,272)				0001
Purchased Call/CGM/CGM1403$R		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2027	11/25/2025	Expire		1,733,682	328.96	42,475								162				0001
Purchased Call/CGM/CGM1404$5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2025	12/06/2027	12/09/2025	Exercise		3,207,110	331.49	76,581	836	778	(58)			778		(535)				0001
Purchased Call/CGM/CGM1404$9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/11/2025	12/10/2027	12/15/2025	Expire		3,949,939	331.48	94,636								378				0001
Purchased Call/CGM/CGM1404$O		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/26/2025	12/27/2027	12/30/2025	Expire		4,776,328	333.93	117,020								478				0001
Purchased Call/NDX/NDX00518P		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	01/10/2025	Expire		1,099,000	21180.959999999999	87,151												0001
Purchased Call/NDX/NDX00529R		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	09/24/2025	Expire		1,622,000	24761.07	133,977												0001
Purchased Call/NDX/NDX0213$A		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	09/22/2025	09/22/2026	09/24/2025	Expire		1,242,000	24761.07	111,159												0001
Purchased Call/NDX/NDX00009M		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	06/24/2025	Expire		1,004,000	21626.389999999999	326,802												0001
Purchased Call/NDX/NDX00009Y		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	10/08/2025	10/08/2031	10/10/2025	Expire		1,254,000	25136.619999999999	413,945												0001
Purchased Call/NDX/NDX00009Z		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	10/08/2025	10/08/2031	10/10/2025	Expire		1,304,000	25136.619999999999	378,160												0001
Purchased Call/NDX/NDX00529P		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	09/24/2025	Expire		1,361,000	24761.07	393,057												0001
Purchased Call/NDX/NDX00530$0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	12/10/2025	Expire		2,022,000	25627.950000000001	676,359												0001
Purchased Call/AIG/AIG0008$0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/06/2026	02/07/2025	Exercise		91,714	1876.31	104,919	4,497	2,594				4,497		(2,181)				0001
Purchased Call/AIG/AIG0008$4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/09/2026	01/15/2025	Exercise		68,214	1880.74	92,994	2,155	682				2,155		(1,599)				0001
Purchased Call/AIG/AIG0008$F		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/19/2026	02/28/2025	Exercise		89,015	1882.73	153,189	3,422	1,581				3,422		(2,061)				0001
Purchased Call/AIG/AIG0008$G		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	07/16/2025	Exercise		51,191	1882.73	70,059	2,568	1,520				2,568		(1,144)				0001
Purchased Call/AIG/AIG0008$R		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/26/2026	02/07/2025	Exercise		129,434	1895.92	208,190	4,978	2,145				4,978		(3,135)				0001
Purchased Call/AIG/AIG0009$5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2026	03/26/2025	Exercise		97,822	1909.47	114,592	5,078	2,766				5,078		(2,605)				0001
Purchased Call/SFC/SFC161ESJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/23/2027	12/30/2025	Expire		6,932,299	495.71	448,072								1,549				0001
Purchased Call/SFC/SFC161ESK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/27/2027	12/30/2025	Expire		2,884,096	495.71	189,081								773				0001
Purchased Call/MMS/MMS0000$2		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	12/11/2025	12/10/2027	12/15/2025	Expire		78,125	416.69	3,281								768				0001
Purchased Call/MMS/MMS0000$3		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	12/12/2025	12/10/2027	12/16/2025	Expire		418,507	414.93	20,082								2,624				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MMS/MMS000098		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/19/2025	12/17/2027	12/23/2025	Expire		103,730	418.18	4,740							416				0001
Purchased Call/AIG/AIG000C$0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2025	05/22/2025	Expire		4,423,320	1910.35	129,844			(49,869)				(49,869)				0001
Purchased Call/NDX/NDX0213$4		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	09/10/2025	Expire		1,692,000	23762.299999999	537,548											0001
Purchased Call/NDX/NDX0213$I		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	11/12/2025	Expire		1,986,000	25059.810000000	667,693											0001
Purchased Call/SBM/SBM017BSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/07/2025	03/11/2025	Exercise		19,584	1381.5	1,463		2,742				(471)			1,279		0001
Purchased Call/SBM/SBM017CSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/21/2025	03/25/2025	Exercise		96,398	1394.12	4,907		7,712				(1,282)			2,805		0001
Purchased Call/AIG/AIG000CSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	01/31/2025	Exercise		2,677,605	1893.13	83,153		889	(33,539)			889		(34,428)			0001
Purchased Call/AIG/AIG000DSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2025	07/07/2025	Expire		1,667,848	1935.51	51,947			(26,341)				(26,341)				0001
Purchased Call/AIG/AIG000DSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/03/2025	07/08/2025	Expire		2,111,659	1945.1	64,481			(32,873)				(32,873)				0001
Purchased Call/SBM/SBM017FS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	08/12/2025	Exercise		94,592	1416.99	6,196		9,932				(814)			3,736		0001
Purchased Call/SBM/SBM017FS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	08/26/2025	Exercise		190,847	1474.67	12,806		20,993				678			8,187		0001
Purchased Call/SBM/SBM017FSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	09/10/2025	Exercise		40,763	1478.12	2,959		5,095				175			2,136		0001
Purchased Call/SBM/SBM017FSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	09/24/2025	Exercise		60,621	1521.94	4,189		6,933				917			2,744		0001
Purchased Call/SBM/SBM017GS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	10/10/2025	Exercise		87,406	1510.21	6,564		9,690				1,195			3,126		0001
Purchased Call/SBM/SBM017GSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	10/10/2025	Exercise		35,296	1510.21	1,445	754	2,954				274			755		0001
Purchased Call/SBM/SBM017GSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	10/24/2025	Exercise		24,567	1536.18	2,005		2,497				561			493		0001
Purchased Call/SBM/SBM017GSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	11/12/2025	Exercise		44,629	1568.02	3,718		2,060				1,484			(1,657)		0001
Purchased Call/SBM/SBM017HS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	11/12/2025	Exercise		58,570	1568.02	4,135		2,704				1,514			(1,431)		0001
Purchased Call/SBM/SBM017HS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	11/12/2025	Exercise		76,675	1568.02	4,923		3,540				1,737			(1,383)		0001
Purchased Call/SBM/SBM017HSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	11/25/2025	Exercise		13,748	1589.92	1,171		488				569			(684)		0001
Purchased Call/SBM/SBM017HSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	12/10/2025	Exercise		89,639	1596.49	6,382		3,049				2,870			(3,334)		0001
Purchased Call/SBM/SBM017HSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	12/10/2025	Exercise		17,673	1596.49	1,364		601				632			(763)		0001
Purchased Call/SBM/SBM017ISD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	01/10/2025	Expire		9,113	1500.42	700											0001
Purchased Call/SBM/SBM017ISF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	01/10/2025	Expire		11,207	1500.42	944											0001
Purchased Call/SBM/SBM017JSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	02/25/2025	Expire		46,356	1580.95	3,129											0001
Purchased Call/SBM/SBM017JSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	02/25/2025	Expire		36,156	1580.95	2,618											0001
Purchased Call/SBM/SBM017KS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	03/11/2025	Expire		62,818	1575.01	4,485											0001
Purchased Call/AIG/AIG0009S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	04/08/2025	Exercise		105,818	1919.77	101,185		4,478	2,206			4,478		(2,459)			0001
Purchased Call/AIG/AIG0009SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/11/2026	02/06/2025	Exercise		101,680	1909.13	137,672		3,855	1,455			3,855		(2,588)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0009SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/18/2026	09/26/2025	Exercise		39,872	1909.57	139,234		2,058	1,129			2,058		(1,126)				0001
Purchased Call/AIG/AIG0009SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/19/2026	07/11/2025	Exercise		75,371	1913.93	91,146		2,590	780			2,590		(1,952)				0001
Purchased Call/AIG/AIG000AS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	03/26/2025	Exercise		52,788	1909.16	48,308		2,707	1,349			2,707		(1,482)				0001
Purchased Call/AIG/AIG000ASH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2026	03/26/2025	Exercise		601,309	1898.07	79,576		18,758	3,270			18,758		(15,622)				0001
Purchased Call/AIG/AIG000ASN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/15/2026	06/09/2025	Exercise		73,638	1880.45	129,748		4,025	2,265			4,025		(1,950)				0001
Purchased Call/AIG/AIG0008SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	03/31/2025	Exercise		64,274	1888.2	71,334		2,053	743			2,053		(1,533)				0001
Purchased Call/AIG/AIG000FS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2025	08/08/2025	Expire		629,898	1936.3	18,054			(10,848)					(10,848)				0001
Purchased Call/AIG/AIG000GS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2025	08/29/2025	Expire		1,132,930	1969.73	31,968			(21,098)					(21,098)				0001
Purchased Call/AIG/AIG000GS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2025	01/15/2025	Exercise		3,414,546	1966.6	99,034		1,297	(64,123)			1,297		(65,421)				0001
Purchased Call/AIG/AIG000GSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2025	09/04/2025	Expire		326,101	1966.95	8,958			(6,054)					(6,054)				0001
Purchased Call/SBM/SBM017KSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	03/25/2025	Expire		178,495	1535.38	13,583												0001
Purchased Call/SBM/SBM017KSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	03/20/2026	04/10/2025	Expire		6,372	1535.38	229												0001
Purchased Call/SBM/SBM017KSQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	04/10/2025	Expire		34,830	1397.77	2,462												0001
Purchased Call/SBM/SBM017MST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Expire		128,161	1595.74	10,214												0001
Purchased Call/SBM/SBM017NS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	07/10/2025	Expire		28,912	1650.29	2,287												0001
Purchased Call/SBM/SBM017NSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	08/12/2025	Expire		71,211	1655.04	5,611												0001
Purchased Call/SBM/SBM017OSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire		19,684	1699.07	1,488												0001
Purchased Call/SBM/SBM017PS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire		97,297	1677.64	6,859												0001
Purchased Call/SBM/SBM017PSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	10/24/2025	Expire		14,764	1692.35	1,237												0001
Purchased Call/SBM/SBM017QS6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		60,534	1640.41	4,509												0001
Purchased Call/SBM/SBM017QSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire		218,344	1650.79	17,402												0001
Purchased Call/SBM/SBM017QST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire		41,360	1650.79	3,445												0001
Purchased Call/SBM/SBM017RS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire		257,607	1673.81	19,630												0001
Purchased Call/SBM/SBM0175SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2025	01/24/2025	Exercise		53,077	1096.87	9,200		19,120				(9,226)		9,920				0001
Purchased Call/SBM/SBM0177S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	05/27/2025	Exercise		18,647	1157.95	2,762		6,730				(3,225)		3,969				0001
Purchased Call/SBM/SBM0178SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	08/26/2025	Exercise		30,027	1217.15	4,180		8,708				(2,713)		4,528				0001
Purchased Call/SBM/SBM0179SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2025	Exercise		31,955	1166.36	5,062		14,380				(5,157)		9,318				0001
Purchased Call/SBM/SBM0179ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	11/12/2025	Exercise		30,036	1205.27	4,457		10,844				(4,281)		6,387				0001
Purchased Call/SBM/SBM017AS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/25/2025	Exercise		21,467	1265.71	2,857		6,225				(1,614)		3,368				0001
Purchased Call/AIG/AIG000ASP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/16/2026	06/09/2025	Exercise		47,886	1873.48	29,651		2,208	1,040			2,208		(1,216)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000BS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/24/2026	11/24/2025	Exercise		33,710	1874.85	44,799		2,192	1,305			2,192		(948)				0001
Purchased Call/AIG/AIG000BSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/06/2026	02/06/2025	Exercise		73,261	1895.99	111,132		3,566	1,648			3,566		(2,068)				0001
Purchased Call/AIG/AIG000CS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2026	05/30/2025	Exercise		83,177	1910.35	110,201		3,705	1,450			3,705		(2,409)				0001
Purchased Call/AIG/AIG000CSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2026	07/07/2025	Exercise		54,998	1891.25	63,807		2,475	948			2,475		(1,698)				0001
Purchased Call/AIG/AIG000AS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	03/21/2025	Exercise		238,064	1916.47	117,382		7,865	1,877			7,865		(6,164)				0001
Purchased Call/AIG/AIG000GS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	09/10/2025	Exercise		1,441,246	1954.89	41,940		28,421	(463)			28,421		(28,884)				0001
Purchased Call/AIG/AIG000HSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	09/11/2025	Exercise		4,306,225	2005.65	124,803		124	(92,859)			124		(92,983)				0001
Purchased Call/SPX/SPXA214SP		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	09/03/2025	Exercise		2,377,976	5648	37,326		61,466	36,443			61,466		(25,023)				0001
Purchased Call/SPX/SPXC051S9		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	04/03/2025	Expire		2,878,879	5612	115,240								(161)				0001
Purchased Call/SBM/SBM017ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	01/24/2025	Expire		1,207	1536.56	161												0001
Purchased Call/SBM/SBM017KSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	03/25/2025	Expire		5,192	1535.38	508												0001
Purchased Call/SBM/SBM017LSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	05/12/2025	Expire		13,047	1553.09	1,750												0001
Purchased Call/SBM/SBM017MSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	06/10/2025	Expire		16,945	1609.91	2,257												0001
Purchased Call/SBM/SBM017NSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2025	06/22/2027	07/10/2025	Expire		2,761	1595.74	435												0001
Purchased Call/SBM/SBM017OSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	08/26/2025	Expire		46,700	1699.07	5,847												0001
Purchased Call/SBM/SBM017RSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2027	12/24/2025	Expire		11,300	1673.81	1,432												0001
Purchased Call/AIG/AIG000CSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2026	01/31/2025	Exercise		93,985	1905.23	100,653		3,367	694			3,367		(2,807)				0001
Purchased Call/AIG/AIG000CSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2026	02/06/2025	Exercise		146,974	1923.49	112,817		4,372	287			4,372		(4,378)				0001
Purchased Call/AIG/AIG000CSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	08/26/2025	Exercise		26,455	1922.63	50,573		847	170			847		(809)				0001
Purchased Call/AIG/AIG000DS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	05/12/2025	Exercise		169,353	1937.45	63,657		3,181	(1,610)			3,181		(4,947)				0001
Purchased Call/AIG/AIG000DSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	08/18/2025	Exercise		31,184	1935.7	43,336		776	(99)			776		(934)				0001
Purchased Call/AIG/AIG000DSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	01/08/2025	Exercise		128,860	1930.77	47,906		5,409	1,868			5,409		(3,606)				0001
Purchased Call/AIG/AIG000DSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/02/2026	07/28/2025	Exercise		45,008	1952.62	79,102		1,636	339			1,636		(1,411)				0001
Purchased Call/AIG/AIG000DSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2026	04/02/2025	Exercise		66,662	1950.33	82,208		2,142	46			2,142		(2,246)				0001
Purchased Call/AIG/AIG000ES2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	09/23/2025	Exercise		23,814	1968.12	98,957		916	181			916		(960)				0001
Purchased Call/AIG/AIG000JSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2025	10/31/2025	Exercise		1,287,500	1979.49	38,834		50,212	17,861			50,212		(32,351)				0001
Purchased Call/AIG/AIG000JSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2025	11/05/2025	Exercise		1,898,807	1963.62	65,660		86,125	30,228			86,125		(55,897)				0001
Purchased Call/AIG/AIG000JSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2025	02/03/2025	Exercise		3,585,870	1951.38	118,716		128,217	27,491			128,217		(100,727)				0001
Purchased Call/AIG/AIG000BSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/07/2026	07/07/2025	Exercise		23,851	1895.91	54,424		697	86			697		(689)				0001
Purchased Call/AIG/AIG000CS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	11/03/2025	Exercise		17,549	1897.18	42,897		1,321	821			1,321		(635)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13F6J		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2024	01/21/2025	01/23/2025	Exercise		2,139,196	4840	32,067		49,505	47,738			49,505		(1,767)				0001
Purchased Call/SPX/SPXK13PSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2024	02/27/2025	03/03/2025	Exercise		1,851,970	5074	20,425		31,754	28,547			31,754		(3,207)				0001
Purchased Call/SPX/SPXK13PSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise		3,224,367	5070	133,204		220,057	198,596			220,057		(21,461)				0001
Purchased Call/SPX/SPXK130SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/03/2025	03/05/2025	Exercise		1,643,866	5137	32,861		52,162	46,624			52,162		(5,537)				0001
Purchased Call/SBM/SBM017ISL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	01/10/2025	Expire		19,645	1500.42	6,031												0001
Purchased Call/SBM/SBM017ISY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2031	01/24/2025	Expire		47,007	1536.56	14,991												0001
Purchased Call/SBM/SBM017JST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/21/2031	02/25/2025	Expire		37,171	1580.95	11,114												0001
Purchased Call/SBM/SBM017LSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	04/24/2025	Expire		129,714	1488.34	41,615												0001
Purchased Call/SBM/SBM017MSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/06/2031	06/10/2025	Expire		65,778	1609.91	20,621												0001
Purchased Call/SBM/SBM017MSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/06/2031	06/10/2025	Expire		3,966	1609.91	1,179												0001
Purchased Call/SBM/SBM017NST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2031	07/24/2025	Expire		11,735	1681.61	3,639												0001
Purchased Call/SBM/SBM017OS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/08/2025	08/08/2031	08/12/2025	Expire		61,574	1655.04	18,854												0001
Purchased Call/SBM/SBM017QSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2031	12/10/2025	Expire		6,913	1650.79	2,032												0001
Purchased Call/AIG/AIG000ESE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	03/05/2025	Exercise		46,160	1955.12	83,963		1,150	(318)			1,150		(1,582)				0001
Purchased Call/AIG/AIG000ESZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	03/12/2025	Exercise		83,875	1953.77	32,047		2,252	(324)			2,252		(2,652)				0001
Purchased Call/AIG/AIG000FS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/07/2026	01/24/2025	Exercise		25,108	1932.89	77,474		920	99			920		(1,033)				0001
Purchased Call/AIG/AIG000GS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	08/25/2026	07/23/2025	Expire		112,017	1972.83	13,472								(27)				0001
Purchased Call/AIG/AIG000GS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2026	03/05/2025	Exercise		37,425	1969.73	49,586		1,335	157			1,335		(1,280)				0001
Purchased Call/AIG/AIG000GSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	02/06/2025	Exercise		96,754	1966.95	58,363		3,076	(44)			3,076		(3,199)				0001
Purchased Call/AIG/AIG000GSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/01/2026	03/05/2025	Exercise		18,391	1966.95	16,289		524	(51)			524		(596)				0001
Purchased Call/AIG/AIG000HS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2026	10/24/2025	Exercise		18,215	1986.4	14,923		841	234			841		(629)				0001
Purchased Call/AIG/AIG000HSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/18/2026	03/31/2025	Exercise		39,451	2000.54	92,098		1,216	(109)			1,216		(1,453)				0001
Purchased Call/AIG/AIG000HSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2026	09/26/2025	Exercise		20,885	2006.24	49,855		619	(64)			619		(775)				0001
Purchased Call/SPX/SPXK13RSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/06/2025	03/10/2025	Exercise		1,138,361	5105	13,605		20,739	18,320			20,739		(2,419)				0001
Purchased Call/SPX/SPXK131SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2024	03/25/2025	03/27/2025	Exercise		1,857,676	5218	24,614		38,803	33,160			38,803		(5,644)				0001
Purchased Call/SPX/SPXL131S1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2024	04/10/2025	04/14/2025	Exercise		2,564,838	5161	42,161		53,203	41,609			53,203		(11,594)				0001
Purchased Call/SPX/SPXL133SK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/23/2025	04/25/2025	Exercise		1,358,907	5071	24,364		39,396	31,858			39,396		(7,538)				0001
Purchased Call/SPX/SPXL138SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	05/16/2025	Exercise		1,631,023	5244	38,987		60,955	46,631			60,955		(14,324)				0001
Purchased Call/SPX/SPXL139SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise		1,112,391	5297	11,340		17,640	13,388			17,640		(4,253)				0001
Purchased Call/SPX/SPXL138SN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/28/2025	Exercise		1,200,661	5289	14,893		22,473	16,582			22,473		(5,891)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL130S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/12/2024	06/11/2025	06/13/2025	Exercise		2,164,876	5372	28,009		41,509	29,053			41,509		(12,457)				0001
Purchased Call/SPX/SPXL13LSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/01/2024	06/30/2025	07/02/2025	Exercise		2,861,292	5460	111,843		185,498	129,885			185,498		(55,612)				0001
Purchased Call/SPX/SPXL130SG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/17/2024	07/16/2025	07/18/2025	Exercise		1,490,474	5667	17,434		28,404	18,964			28,404		(9,440)				0001
Purchased Call/SPX/SPXL131WS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/07/2024	08/06/2025	08/08/2025	Exercise		2,038,372	5240	23,433		36,956	22,909			36,956		(14,047)				0001
Purchased Call/SPX/SPXM137SG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/23/2024	09/19/2025	09/23/2025	Exercise		1,345,802	5703	19,031		28,792	14,956			28,792		(13,836)				0001
Purchased Call/SPX/SPXI00PS4		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	01/22/2025	01/22/2031	01/24/2025	Expire		53,000	100	12,270												0001
Purchased Call/SPX/SPXJ001S9		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	04/08/2025	04/08/2031	04/10/2025	Expire		397,000	100	107,984												0001
Purchased Call/SPX/SPXJ00KS7		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	08/22/2025	08/22/2031	08/26/2025	Expire		642,000	100	182,392												0001
Purchased Call/SPX/SPXJ00WSG		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	11/21/2025	11/21/2031	11/25/2025	Expire		168,000	100	46,234												0001
Purchased Call/NDX/NDX0212SN		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	06/24/2025	Expire		1,050,000	21626.389999999999	93,975												0001
Purchased Call/SBM/SBM017BS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2024	02/07/2025	02/11/2025	Exercise		10,786	1345.38	847		1,726				(486)				879		0001
Purchased Call/AIG/AIG000HSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	07/28/2025	Exercise		39,689	2004.49	91,534		881	(550)			881		(1,555)				0001
Purchased Call/AIG/AIG000IS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	07/07/2025	Exercise		75,494	1996.15	98,481		2,138	(404)			2,138		(2,675)				0001
Purchased Call/AIG/AIG000JS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	01/23/2025	Exercise		47,340	1977.44	25,682		1,854	92			1,854		(1,818)				0001
Purchased Call/SPX/SPX8151YSA		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	12/17/2025	Exercise		1,579,334	6051	54,891		41,598	(11,170)			41,598		(52,768)				0001
Purchased Call/SPX/SPXA215SZ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/16/2024	09/15/2025	09/17/2025	Exercise		1,136,456	5626	27,821		49,087	29,335			49,087		(19,752)				0001
Purchased Call/SPX/SPX140CSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2024	02/27/2025	03/03/2025	Exercise		1,456,000	100	18,782		31,431	28,482			31,431		(2,949)				0001
Purchased Call/SPX/SPX140ESW		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/16/2024	04/15/2025	04/17/2025	Expire		2,700,000	100	33,210			(9,541)					(9,541)				0001
Purchased Call/SPX/SPX140FSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/13/2024	05/12/2025	05/14/2025	Expire		1,189,000	100	13,198			(4,776)					(4,776)				0001
Purchased Call/SPX/SPX1401SD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/26/2024	06/25/2025	06/27/2025	Expire		1,963,000	100	23,556			(11,388)					(11,388)				0001
Purchased Call/SPX/SPX1401SN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/03/2024	07/02/2025	07/07/2025	Expire		2,191,000	100	23,882			(12,107)					(12,107)				0001
Purchased Call/SPX/SPX140KS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/12/2024	08/11/2025	08/13/2025	Expire		1,493,000	100	12,093			(7,416)					(7,416)				0001
Purchased Call/SPX/SPX140KSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/16/2024	09/12/2025	09/16/2025	Expire		1,168,000	100	8,760			(6,198)					(6,198)				0001
Purchased Call/AIG/AIG000MS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2025	01/27/2025	Exercise		83,899	1938.08	2,380		3,815	1,442			3,815		(2,373)				0001
Purchased Call/SBM/SBM017FSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	09/24/2025	Exercise		9,005	1521.94	636		1,030				141				394		0001
Purchased Call/SBM/SBM017JSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	03/11/2025	Expire		162,671	1575.01	12,672												0001
Purchased Call/SPX/SPXI00TSG		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	02/21/2025	02/21/2031	02/25/2025	Expire		151,000	100	34,307												0001
Purchased Call/SPX/SPXJ001S7		N/A	Equity/Index	GoldmanSachsInternational W22LROWP2IHZNBB6K528	04/08/2025	04/08/2031	04/10/2025	Expire		197,000	100	42,237												0001
Purchased Call/AIG/AIG000CSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	09/26/2025	Exercise		42,823	1893.13	51,296		2,892	1,667			2,892		(1,357)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000DSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2026	09/05/2025	Exercise		80,096	1934.69	51,927		3,075	826			3,075		(2,324)				0001
Purchased Call/AIG/AIG000ES0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2026	10/24/2025	Exercise		24,650	1964.12	42,736		1,277	539			1,277		(853)				0001
Purchased Call/AIG/AIG000JS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	05/13/2025	Exercise		75,874	1977.44	124,448		2,494	(328)			2,494		(3,002)				0001
Purchased Call/AIG/AIG000JSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/28/2026	02/18/2025	Exercise		218,270	1978.7	99,600		6,721	(1,456)			6,721		(8,302)				0001
Purchased Call/AIG/AIG000JSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	01/06/2025	Exercise		206,261	1963.62	23,260		8,962	1,205			8,962		(7,797)				0001
Purchased Call/AIG/AIG000JSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2026	01/10/2025	Exercise		254,147	1970.59	72,396		7,736	(1,390)			7,736		(9,257)				0001
Purchased Call/AIG/AIG000JSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/06/2026	01/16/2025	Exercise		204,387	1962.81	142,825		5,209	(2,492)			5,209		(8,004)				0001
Purchased Call/AIG/AIG000KSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	09/26/2025	Exercise		20,981	1953.56	38,696		966	163			966		(907)				0001
Purchased Call/AIG/AIG000ESA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2026	09/26/2025	Exercise		20,529	1977.73	63,055		710	144			710		(739)				0001
Purchased Call/AIG/AIG000ESC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	05/15/2025	Exercise		146,011	1966.21	64,593		2,012	(2,026)			2,012		(4,192)				0001
Purchased Call/AIG/AIG000ESW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/31/2026	04/02/2025	Exercise		19,118	1962.84	42,946		507	(44)			507		(665)				0001
Purchased Call/AIG/AIG000FSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	08/17/2026	07/21/2025	Expire		68,274	1959.07	3,997								(4)				0001
Purchased Call/AIG/AIG000GSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	08/12/2025	Exercise		93,007	1965.49	78,078		2,266	(736)			2,266		(3,227)				0001
Purchased Call/AIG/AIG000HSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	07/16/2025	Exercise		93,205	1999.67	56,191		3,097	(28)			3,097		(3,265)				0001
Purchased Call/AIG/AIG000HSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2026	09/26/2025	Exercise		115,114	2000.93	167,249		3,641	(367)			3,641		(4,232)				0001
Purchased Call/SPX/SPXA21YS7		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	07/10/2025	Expire		448,000	80	29,792												0001
Purchased Call/SPX/SPXA21ZSC		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	07/24/2025	Expire		375,000	80	26,588												0001
Purchased Call/SPX/SPXJ00MS1		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/08/2025	09/08/2026	09/10/2025	Expire		1,908,000	80	123,257												0001
Purchased Call/SPX/SPX140MS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	08/26/2025	Expire		560,000	90	183,344												0001
Purchased Call/SPX/SPXA21XSZ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	07/10/2025	Expire		734,000	80	245,450												0001
Purchased Call/SPX/SPXB211SE		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	09/10/2025	Expire		768,000	80	241,843												0001
Purchased Call/SPX/SPXB215S7		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	11/12/2025	Expire		422,000	70	113,434												0001
Purchased Call/AIG/AIG000SSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/13/2026	02/18/2025	Exercise		3,208,692	1955.93	86,424	3,459	2,152	(1,307)			2,152		(3,566)				0001
Purchased Call/AIG/AIG000KST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	09/23/2025	Exercise		23,442	1981.54	55,305		920	11			920		(1,086)				0001
Purchased Call/AIG/AIG000LSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	08/18/2025	Exercise		58,089	1996.18	21,000		1,813	(457)			1,813		(2,321)				0001
Purchased Call/AIG/AIG000LS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	10/17/2025	Exercise		20,561	1996.18	19,997		933	130			933		(856)				0001
Purchased Call/AIG/AIG000LS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	07/07/2025	Exercise		60,874	2002.43	93,715		1,682	(717)			1,682		(2,616)				0001
Purchased Call/AIG/AIG000LSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	07/07/2025	Exercise		83,329	2005.03	47,345		2,111	(1,177)			2,111		(3,355)				0001
Purchased Call/AIG/AIG000LSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2026	05/13/2025	Exercise		49,233	1998.9	110,941		1,320	(569)			1,320		(2,038)				0001
Purchased Call/AIG/AIG000LSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	02/18/2025	Exercise		69,554	1984.98	87,952		2,546	(220)			2,546		(2,938)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000LST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2026	01/14/2025	Exercise		358,529	1981.7	91,853		9,191	(2,911)			9,191		(12,216)				0001
Purchased Call/AIG/AIG000MS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	01/29/2025	Exercise		253,448	1931.18	76,413		8,772	(1,404)			8,772		(10,316)				0001
Purchased Call/AIG/AIG000MSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2026	01/15/2025	Exercise		776,982	1929.67	122,030		14,867	(2,484)			14,867		(17,277)				0001
Purchased Call/AIG/AIG000MSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/31/2026	01/06/2025	Exercise		865,905	1926.46	31,562	1,007	842	(165)			842		(963)				0001
Purchased Call/AIG/AIG000MST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2027	01/09/2025	Expire		780,543	1919.95	30,257								1				0001
Purchased Call/AIG/AIG000NSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2027	01/24/2025	Exercise		4,303,413	1941.01	147,276	9,194	8,884	(309)			8,884		(9,149)				0001
Purchased Call/SPX/SPX921LSG		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/26/2024	02/25/2025	02/27/2025	Exercise		2,086,000	100	26,075		48,299	44,348			48,299		(3,951)				0001
Purchased Call/SPX/SPX921GSZ		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/12/2024	04/11/2025	04/15/2025	Expire		1,563,000	100	14,692			(4,081)					(4,081)				0001
Purchased Call/SPX/SPX921VSD		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	05/16/2024	05/15/2025	05/19/2025	Expire		1,776,000	100	25,219			(9,387)					(9,387)				0001
Purchased Call/SPX/SPXA216SZ		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/25/2024	09/24/2025	09/26/2025	Expire		1,149,000	100	7,698			(5,657)					(5,657)				0001
Purchased Call/AIG/AIG000JSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2026	11/03/2025	Exercise		74,171	1979.49	46,417		3,244	453			3,244		(2,850)				0001
Purchased Call/AIG/AIG000JSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/09/2026	10/17/2025	Exercise		19,734	1993.35	32,434		900	151			900		(856)				0001
Purchased Call/AIG/AIG000KSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	06/25/2025	Exercise		240,952	1953.56	54,124		4,832	(4,395)			4,832		(9,349)				0001
Purchased Call/AIG/AIG000BSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/16/2025	05/20/2025	Expire		710,045	1910.47	20,598			(7,730)					(7,730)				0001
Purchased Call/AIG/AIG000CSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2025	06/13/2025	Expire		1,116,960	1913.98	38,168			(17,026)					(17,026)				0001
Purchased Call/AIG/AIG000NS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	01/14/2025	Exercise		1,034,450	1906.19	38,703	872	877	5			877		(816)				0001
Purchased Call/AIG/AIG000NSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/20/2027	01/24/2025	Expire		60,106	1932.67	2,436												0001
Purchased Call/AIG/AIG000NSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/27/2027	01/30/2025	Exercise		3,673,775	1943.93	135,380	4,432	5,034	602			5,034		(4,418)				0001
Purchased Call/AIG/AIG000GS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2027	02/07/2025	Exercise		3,829,304	1959.69	139,549	4,643	4,485	(159)			4,485		(4,531)				0001
Purchased Call/AIG/AIG000NSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	02/04/2025	Expire		455,005	1946.67	17,791								29				0001
Purchased Call/AIG/AIG000GSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	02/04/2025	Exercise		3,750,524	1946.67	143,319	1,701	1,877	176			1,877		(1,627)				0001
Purchased Call/AIG/AIG000GSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	02/11/2025	Exercise		812,579	1949.36	30,231	771	980	209			980		(720)				0001
Purchased Call/AIG/AIG000PS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	02/25/2025	Exercise		692,054	1951.68	24,124	1,433	872	(561)			872		(1,391)				0001
Purchased Call/AIG/AIG000PSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/05/2027	03/07/2025	Exercise		1,804,349	1946.92	64,780	816	1,061	245			1,061		(728)				0001
Purchased Call/AIG/AIG000PSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	03/11/2025	Exercise		609,292	1939.76	22,135	905	580	(325)			580		(863)				0001
Purchased Call/AIG/AIG000PSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2027	03/13/2025	Exercise		3,276,290	1922.97	122,781	3,004	3,863	859			3,863		(2,960)				0001
Purchased Call/AIG/AIG000GSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2027	02/20/2025	Exercise		1,812,139	1954.59	71,366	841	1,005	164			1,005		(822)				0001
Purchased Call/AIG/AIG000PSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2027	03/06/2025	Exercise		2,359,704	1939.83	87,868	3,258	4,421	1,163			4,421		(3,237)				0001
Purchased Call/AIG/AIG000PSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2027	03/10/2025	Exercise		2,184,480	1933.97	85,484	1,130	1,797	667			1,797		(975)				0001
Purchased Call/AIG/AIG000PSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	03/11/2025	Exercise		2,154,653	1939.76	72,838	2,915	3,562	647			3,562		(2,866)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000PSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/10/2027	03/13/2025	Exercise		3,008,097	1923.84	116,229	815	1,529	714			1,529		(774)				0001
Purchased Call/AIG/AIG000QS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/19/2027	03/21/2025	Expire		2,847,433	1929.59	112,034								174				0001
Purchased Call/AIG/AIG000QSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	03/25/2025	Expire		2,030,845	1936.46	81,614								50				0001
Purchased Call/SPX/SPXC172SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2024	08/08/2025	08/12/2025	Expire		1,297,000	100	12,840								(7,833)				0001
Purchased Call/SPX/SPXD170SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/27/2024	08/26/2025	08/28/2025	Expire		1,310,000	100	15,589								(10,206)				0001
Purchased Call/SPX/SPXD171SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/28/2024	08/27/2025	08/29/2025	Expire		1,162,000	100	9,877								(6,494)				0001
Purchased Call/SPX/SPXH00QS5		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/12/2024	06/11/2025	06/13/2025	Expire		2,509,000	100	32,366								(14,395)				0001
Purchased Call/SPX/SPXH00RSH		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/18/2024	06/17/2025	06/20/2025	Expire		1,588,000	100	22,550								(10,432)				0001
Purchased Call/AIG/AIG000QS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/18/2027	03/20/2025	Exercise		2,648,853	1929.59	105,666	796	1,448	652			1,448		(760)				0001
Purchased Call/AIG/AIG000QS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	03/24/2025	Exercise		3,005,802	1939.91	109,946	3,386	2,954	(432)			2,954		(3,224)				0001
Purchased Call/AIG/AIG000QSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/25/2027	04/01/2025	Expire		2,336,090	1928.75	93,824								64				0001
Purchased Call/AIG/AIG000QSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/02/2027	04/04/2025	Exercise		2,457,888	1941.78	80,047	3,106	3,614	507			3,614		(2,989)				0001
Purchased Call/AIG/AIG000QSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2027	04/08/2025	Expire		2,407,568	1888.58	81,786								80				0001
Purchased Call/AIG/AIG000QSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	04/08/2025	Exercise		541,662	1888.58	18,558	1,256	1,219	(37)			1,219		(1,218)				0001
Purchased Call/AIG/AIG000RS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/09/2027	04/11/2025	Exercise		3,024,314	1878.59	106,418	1,664	3,109	1,445			3,109		(1,486)				0001
Purchased Call/AIG/AIG000RS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/09/2027	04/14/2025	Exercise		1,765,654	1865.57	59,392	4,394	7,186	2,792			7,186		(4,281)				0001
Purchased Call/AIG/AIG000RS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	04/15/2025	Exercise		600,972	1865.18	19,324	1,937	2,951	1,014			2,951		(1,895)				0001
Purchased Call/AIG/AIG000RSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2027	04/24/2025	Exercise		3,130,673	1876.35	118,318	1,538	2,425	887			2,425		(1,483)				0001
Purchased Call/AIG/AIG000RSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/26/2027	04/29/2025	Exercise		783,252	1882.59	28,429	1,026	1,851	825			1,851		(970)				0001
Purchased Call/AIG/AIG000RSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/30/2027	05/02/2025	Expire		2,126,537	1886.47	80,623								143				0001
Purchased Call/AIG/AIG000SS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2027	05/08/2025	Exercise		2,881,527	1878.33	110,960	1,996	2,747	751			2,747		(1,937)				0001
Purchased Call/AIG/AIG000SS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/07/2027	05/09/2025	Exercise		1,851,942	1884.24	67,153	783	858	75			858		(667)				0001
Purchased Call/AIG/AIG000SSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/12/2027	05/15/2025	Exercise		3,880,306	1866.95	143,080	2,654	2,515	(139)			2,515		(2,582)				0001
Purchased Call/AIG/AIG000SSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	05/20/2025	Exercise		1,631,704	1867.46	59,691	973	2,486	1,513			2,486		(919)				0001
Purchased Call/AIG/AIG000SSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/21/2027	05/23/2025	Expire		2,185,025	1856.69	83,908								172				0001
Purchased Call/AIG/AIG000SSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	05/27/2025	Exercise		2,926,908	1855.38	85,326	16,702	26,445	9,744			26,445		(16,457)				0001
Purchased Call/AIG/AIG000TS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	05/28/2025	Expire		336,766	1862.82	12,999								44				0001
Purchased Call/AIG/AIG000TS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/28/2027	06/02/2025	Exercise		2,341,894	1870.79	87,625	1,845	4,650	2,805			4,650		(1,625)				0001
Purchased Call/AIG/AIG000TSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2027	06/05/2025	Exercise		2,259,880	1871.66	76,822	4,961	6,066	1,105			6,066		(4,917)				0001
Purchased Call/AIG/AIG000TSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/03/2027	06/05/2025	Exercise		4,113,443	1871.02	157,005	3,776	5,840	2,064			5,840		(3,685)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000TSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	06/10/2025	Exercise		577,009	1866.14	20,552	831	1,986	1,155			1,986		(779)				0001
Purchased Call/AIG/AIG000RSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/14/2027	04/17/2025	Expire		2,784,269	1869.98	109,820								43				0001
Purchased Call/AIG/AIG000RSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/16/2027	04/18/2025	Exercise		2,041,022	1876.62	76,958	1,309	2,436	1,126			2,436		(1,173)				0001
Purchased Call/AIG/AIG000RSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	04/21/2025	Exercise		736,781	1878.2	22,911	2,801	6,020	3,219			6,020		(2,751)				0001
Purchased Call/SPX/SPXH002S6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/05/2024	02/04/2025	02/06/2025	Exercise		1,005,015	38654	24,382		50,258	47,974			50,258		(2,284)				0001
Purchased Call/SPX/SPXJ00BSA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/18/2025	06/18/2026	06/23/2025	Expire		1,145,000	42171.660000000003	31,259								114				0001
Purchased Call/SPX/SPX140KSG		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	08/27/2024	08/27/2025	08/29/2025	Exercise		2,492,000	5625.8	52,083		80,990	46,842			80,990		(34,148)				0001
Purchased Call/SPX/SPX921HSH		N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2024	01/07/2025	01/09/2025	Exercise		1,984,000	4763.54	53,766		87,296	86,407			87,296		(889)				0001
Purchased Call/SPX/SPX921NS2		N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2024	03/13/2025	03/17/2025	Exercise		1,413,000	5165.31	34,477		56,520	49,777			56,520		(6,743)				0001
Purchased Call/SPX/SPX921QSJ		N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	04/15/2025	Exercise		2,003,000	5199.06	47,872		63,299	50,038			63,299		(13,261)				0001
Purchased Call/SPX/SPX921SSH		N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Exercise		2,188,000	5010.6	52,731		87,520	71,396			87,520		(16,124)				0001
Purchased Call/SPX/SPX921WSP		N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	06/09/2025	Exercise		1,523,000	5354.03	34,420		54,828	40,131			54,828		(14,697)				0001
Purchased Call/SPX/SPXA214S2		N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2024	08/28/2025	09/02/2025	Exercise		2,108,000	5592.18	42,160		65,348	37,590			65,348		(27,758)				0001
Purchased Call/SPX/SPXC17WSG		N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2025	05/16/2025	Exercise		2,356,000	5246.68	58,900		96,596	75,016			96,596		(21,580)				0001
Purchased Call/AIG/AIG000TSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2027	06/17/2025	Exercise		2,882,830	1873.67	81,961	14,268	16,180	1,913			16,180		(14,202)				0001
Purchased Call/AIG/AIG000US3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	06/24/2025	Expire		672,088	1878.3	25,943								69				0001
Purchased Call/AIG/AIG000US4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/17/2027	06/24/2025	Exercise		3,392,445	1878.3	133,813	674	1,570	896			1,570		(494)				0001
Purchased Call/AIG/AIG000US7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/23/2027	06/26/2025	Expire		1,766,169	1885.14	71,488								47				0001
Purchased Call/AIG/AIG000USY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/12/2027	07/15/2025	Exercise		752,708	1890.76	24,237	2,560	3,149	589			3,149		(2,491)				0001
Purchased Call/AIG/AIG000VS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2027	07/18/2025	Exercise		2,080,113	1887.81	72,343	5,021	7,324	2,304			7,324		(4,848)				0001
Purchased Call/AIG/AIG000VSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/21/2027	07/24/2025	Exercise		3,076,527	1903.12	113,367	5,970	7,017	1,047			7,017		(5,869)				0001
Purchased Call/AIG/AIG000VSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	07/28/2025	Exercise		2,096,540	1910.94	77,654	1,839	2,648	808			2,648		(1,611)				0001
Purchased Call/AIG/AIG000VSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/23/2027	07/29/2025	Expire		2,712,747	1910.31	100,096								130				0001
Purchased Call/AIG/AIG000VSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/29/2027	07/31/2025	Exercise		2,945,000	1908.26	106,574	1,954	3,419	1,465			3,419		(1,854)				0001
Purchased Call/AIG/AIG000VST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/30/2027	08/04/2025	Expire		1,721,109	1892.9	72,465								187				0001
Purchased Call/AIG/AIG000KSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	11/26/2025	Exercise		203,676	1970.95	6,131		5,368	(154)			5,368		(5,523)				0001
Purchased Call/AIG/AIG000TSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/21/2027	05/28/2025	Exercise		3,003,338	1862.82	112,924	2,712	3,280	569			3,280		(2,610)				0001
Purchased Call/AIG/AIG000TS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2027	05/30/2025	Exercise		2,252,838	1864.18	83,526	2,566	4,719	2,153			4,719		(2,431)				0001
Purchased Call/AIG/AIG000IIS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2027	08/07/2025	Expire		2,338,819	1917.14	92,545								96				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000IISC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2027	08/13/2025	Exercise		2,960,059	1918.49	109,856	5,996	6,139	144			6,139		(5,897)				0001
Purchased Call/AIG/AIG000IISI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2027	08/18/2025	Exercise		2,278,197	1928.1	84,669	2,172	2,884	712			2,884		(1,919)				0001
Purchased Call/AIG/AIG000IISN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/13/2027	08/19/2025	Exercise		2,571,440	1928.47	89,798	5,140	7,228	2,088			7,228		(4,966)				0001
Purchased Call/AIG/AIG000IIST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2027	08/22/2025	Expire		1,825,247	1927.32	71,349								176				0001
Purchased Call/AIG/AIG000IISY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2027	08/26/2025	Exercise		1,033,335	1946.77	28,072	6,217	8,158	1,941			8,158		(6,129)				0001
Purchased Call/AIG/AIG000IISZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/23/2027	08/26/2025	Exercise		1,418,141	1946.77	50,281	2,589	3,539	950			3,539		(2,436)				0001
Purchased Call/AIG/AIG000XSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/30/2027	09/03/2025	Exercise		2,076,887	1946.85	65,128	8,143	10,384	2,241			10,384		(7,860)				0001
Purchased Call/AIG/AIG000XSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	09/02/2027	09/04/2025	Expire		2,957,179	1948.24	122,635								194				0001
Purchased Call/AIG/AIG000USS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/09/2026	07/11/2025	Exercise		1,554,217	1899.97	42,829	855	1,669	814			1,669		(775)				0001
Purchased Call/SPX/SPXH00RSY		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/21/2024	06/23/2025	06/25/2025	Exercise		1,706,000	5464.62	35,997		57,151	39,996			57,151		(17,155)				0001
Purchased Call/SPX/SPXK13CSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/10/2024	01/10/2025	01/14/2025	Exercise		1,631,000	4783.45	43,385		70,133	69,060			70,133		(1,073)				0001
Purchased Call/SPX/SPXK13MS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/15/2024	02/18/2025	02/20/2025	Exercise		2,115,000	5029.73	55,413		89,888	82,580			89,888		(7,307)				0001
Purchased Call/SPX/SPXK13NS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/20/2024	02/19/2025	02/21/2025	Exercise		2,169,000	4975.51	56,828		92,183	84,512			92,183		(7,671)				0001
Purchased Call/SPX/SPXK13YSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/02/2024	04/02/2025	04/04/2025	Exercise		1,029,000	5205.81	25,622		42,189	35,766			42,189		(6,423)				0001
Purchased Call/SPX/SPXL135SD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/03/2024	05/05/2025	05/07/2025	Exercise		1,593,000	5127.79	37,595		62,127	49,285			62,127		(12,842)				0001
Purchased Call/SPX/SPXL137S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise		2,068,000	5214.08	49,012		80,652	63,274			80,652		(17,378)				0001
Purchased Call/SPX/SPXL139SG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/17/2024	05/19/2025	05/21/2025	Exercise		2,105,000	5303.27	51,783		84,200	64,514			84,200		(19,686)				0001
Purchased Call/SPX/SPXL13CSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/28/2024	05/28/2025	05/30/2025	Exercise		4,794,000	5306.04	120,809		191,760	142,837			191,760		(48,923)				0001
Purchased Call/SPX/SPXL13ESP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise		2,339,000	5352.96	53,329		85,374	62,328			85,374		(23,045)				0001
Purchased Call/SPX/SPXL13LSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/01/2024	07/01/2025	07/03/2025	Exercise		2,314,000	5475.09	59,007		93,717	64,295			93,717		(29,422)				0001
Purchased Call/SPX/SPXL13NSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/08/2024	07/08/2025	07/10/2025	Exercise		1,562,000	5572.85	31,084		48,422	32,324			48,422		(16,099)				0001
Purchased Call/SPX/SPXL13OST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/10/2024	07/10/2025	07/14/2025	Exercise		1,293,000	5633.91	27,024		42,669	28,524			42,669		(14,145)				0001
Purchased Call/SPX/SPXL13SSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise		1,455,000	5459.1	29,246		46,560	29,802			46,560		(16,758)				0001
Purchased Call/SPX/SPXL13USB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/30/2024	07/30/2025	08/01/2025	Exercise		1,881,000	5436.44	37,808		60,192	38,320			60,192		(21,872)				0001
Purchased Call/SPX/SPXL13VS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/02/2024	08/04/2025	08/06/2025	Exercise		1,734,000	5346.56	34,160		55,488	35,256			55,488		(20,232)				0001
Purchased Call/SPX/SPXL13YSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/16/2024	08/18/2025	08/20/2025	Exercise		2,449,000	5554.25	50,939		79,593	47,457			79,593		(32,135)				0001
Purchased Call/SPX/SPXM13BSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/16/2024	10/15/2025	10/17/2025	Exercise		2,041,156	5815	50,182		76,870	37,084			76,870		(39,786)				0001
Purchased Call/SPX/SPXM13OSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/17/2024	12/17/2025	12/19/2025	Exercise		1,853,000	6050.61	31,872		48,178	17,448			48,178		(30,730)				0001
Purchased Call/AIG/AIG000USF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	07/01/2025	Expire		725,480	1894.51	28,076								76				0001
Purchased Call/AIG/AIG000USI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	06/30/2027	07/03/2025	Expire		5,050,810	1902.95	199,634								165				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000YSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/02/2027	08/05/2025	Expire		540,924	1905.25	21,150								63				0001
Purchased Call/AIG/AIG000YS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/15/2027	09/17/2025	Exercise		4,052,690	2013.15	153,556	3,404	3,844	440			3,844		(3,254)				0001
Purchased Call/AIG/AIG000YSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2027	09/24/2025	Exercise		4,187,605	2018.23	160,693	1,119	1,189	70			1,189		(946)				0001
Purchased Call/AIG/AIG000YSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/24/2027	09/29/2025	Exercise		6,711,686	1997.79	257,733	2,889	3,144	256			3,144		(2,031)				0001
Purchased Call/AIG/AIG000YSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2027	09/30/2025	Exercise		4,175,460	1999.63	145,384	11,448	14,382	2,934			14,382		(11,159)				0001
Purchased Call/AIG/AIG000YSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2027	10/02/2025	Exercise		2,517,805	2014.75	99,171	1,993	2,305	312			2,305		(1,870)				0001
Purchased Call/AIG/AIG000YSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2025	10/01/2027	10/03/2025	Expire		1,864,039	2025.06	74,722								211				0001
Purchased Call/AIG/AIG000ZS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/06/2025	10/06/2027	10/08/2025	Expire		5,905,602	2038.26	229,813								242				0001
Purchased Call/SPX/SPX140ASR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2024	01/23/2025	01/27/2025	Exercise		426,000	100	11,843		17,253	16,537			17,253		(716)				0001
Purchased Call/SPX/SPX921JS8		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/05/2024	02/04/2025	02/06/2025	Exercise		750,000	100	19,575		28,875	27,042			28,875		(1,833)				0001
Purchased Call/SPX/SPX921KS3		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/14/2024	02/14/2025	02/19/2025	Exercise		644,000	100	16,358		24,150	22,173			24,150		(1,977)				0001
Purchased Call/SPX/SPX921KSZ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	02/21/2024	02/21/2025	02/25/2025	Exercise		528,000	100	13,358		19,800	17,928			19,800		(1,872)				0001
Purchased Call/SPX/SPX921QS2		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	03/21/2024	03/21/2025	03/25/2025	Exercise		544,000	100	13,110		19,584	16,715			19,584		(2,869)				0001
Purchased Call/SPX/SPX921PSQ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/03/2024	04/03/2025	04/07/2025	Exercise		502,000	100	11,847		17,570	14,567			17,570		(3,003)				0001
Purchased Call/SPX/SPX921SSI		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Exercise		990,000	100	23,760		35,640	28,375			35,640		(7,265)				0001
Purchased Call/SPX/SPX921TSE		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/29/2024	04/29/2025	05/01/2025	Exercise		717,000	100	17,710		26,171	20,414			26,171		(5,757)				0001
Purchased Call/SPX/SPX921XS1		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/07/2024	06/09/2025	06/11/2025	Exercise		735,000	100	17,567		25,725	18,031			25,725		(7,694)				0001
Purchased Call/SPX/SPX921YSB		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/17/2024	06/17/2025	06/20/2025	Exercise		533,000	100	13,378		19,455	13,283			19,455		(6,172)				0001
Purchased Call/SPX/SPXA211SN		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/29/2024	07/28/2025	07/30/2025	Exercise		776,000	100	18,934		27,936	17,057			27,936		(10,879)				0001
Purchased Call/SPX/SPXA211SP		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/30/2024	07/30/2025	08/01/2025	Exercise		1,008,000	100	22,176		32,760	19,931			32,760		(12,829)				0001
Purchased Call/SPX/SPXA217SQ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/01/2024	10/01/2025	10/03/2025	Exercise		1,450,000	100	25,230		36,250	17,275			36,250		(18,975)				0001
Purchased Call/SPX/SPXA21BS2		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/12/2024	11/12/2025	11/14/2025	Exercise		315,000	100	5,796		8,348	3,318			8,348		(5,030)				0001
Purchased Call/SPX/SPXA211RF		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/18/2025	06/18/2026	06/23/2025	Expire		432,000	100	6,091								22				0001
Purchased Call/SPX/SPXA211RL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	06/20/2025	06/22/2026	06/24/2025	Expire		842,000	100	16,419								40				0001
Purchased Call/SPX/SPXA21XSL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/02/2025	07/02/2026	07/07/2025	Expire		504,000	100	9,526								40				0001
Purchased Call/SPX/SPXA21XSP		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	07/03/2025	07/06/2026	07/08/2025	Expire		380,000	100	6,802								29				0001
Purchased Call/SPX/SPXB212SV		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/01/2025	10/01/2026	10/03/2025	Expire		769,000	100	13,227								18				0001
Purchased Call/SPX/SPXB214SO		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	10/15/2025	10/15/2026	10/17/2025	Expire		475,000	100	7,173								11				0001
Purchased Call/SPX/SPXB216SS		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	12/01/2025	12/01/2026	12/03/2025	Expire		921,000	100	14,552								33				0001
Purchased Call/SPX/SPXC17WSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2025	05/21/2025	Exercise		716,000	100	17,900		26,850	20,045			26,850		(6,805)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17XS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	05/27/2025	Exercise		687,000	100	17,450		25,763	18,984			25,763		(6,778)				0001
Purchased Call/SPX/SPXD172SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2025	09/26/2025	Exercise		323,000	100	7,946		11,628	5,805			11,628		(5,823)				0001
Purchased Call/SPX/SPXD175SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2025	10/31/2025	Exercise		308,000	100	5,113		7,392	3,152			7,392		(4,240)				0001
Purchased Call/SPX/SPXD170SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2026	01/16/2025	Expire		294,000	100	5,292								(13)				0001
Purchased Call/SPX/SPXE174S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2026	08/05/2025	Expire		320,000	100	4,800								18				0001
Purchased Call/SPX/SPXE175SH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	08/14/2025	Expire		452,000	100	5,921								4				0001
Purchased Call/SPX/SPXH003SF		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/13/2024	02/13/2025	02/18/2025	Exercise		478,000	100	12,332		18,164	16,707			18,164		(1,457)				0001
Purchased Call/SPX/SPXH005SO		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/26/2024	02/25/2025	02/27/2025	Exercise		870,000	100	22,620		33,495	30,068			33,495		(3,427)				0001
Purchased Call/SPX/SPXH006SA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/01/2024	03/03/2025	03/05/2025	Exercise		1,228,000	100	31,928		47,892	42,527			47,892		(5,365)				0001
Purchased Call/SPX/SPXH00ASR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/22/2024	03/24/2025	03/26/2025	Exercise		1,509,000	100	35,009		52,061	44,152			52,061		(7,908)				0001
Purchased Call/SPX/SPXH00BSQ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2024	03/27/2025	03/31/2025	Exercise		582,000	100	13,677		21,243	18,040			21,243		(3,203)				0001
Purchased Call/SPX/SPXH00JSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/14/2024	05/14/2025	05/16/2025	Exercise		910,000	100	21,931		32,760	24,725			32,760		(8,035)				0001
Purchased Call/SPX/SPXH00KSN		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/20/2024	05/20/2025	05/22/2025	Exercise		607,000	100	15,054		22,459	16,695			22,459		(5,764)				0001
Purchased Call/SPX/SPXL132SB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2024	04/21/2025	04/23/2025	Exercise		762,000	100	17,831		26,670	21,282			26,670		(5,388)				0001
Purchased Call/SPX/SPXL133SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	04/25/2025	Exercise		887,000	100	21,643		32,375	25,698			32,375		(6,678)				0001
Purchased Call/SPX/SPXL134SG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	04/30/2025	Exercise		878,000	100	20,194		29,852	23,343			29,852		(6,509)				0001
Purchased Call/SPX/SPXL135SE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	05/07/2025	Exercise		565,000	100	12,826		19,210	14,829			19,210		(4,381)				0001
Purchased Call/SPX/SPXL136SS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	05/08/2025	Exercise		402,000	100	9,688		14,472	11,136			14,472		(3,336)				0001
Purchased Call/SPX/SPXL13MS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	07/07/2025	Exercise		546,000	100	13,541		19,383	12,575			19,383		(6,808)				0001
Purchased Call/SPX/SPXL13YSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	08/07/2025	Exercise		426,000	100	8,605		12,780	7,660			12,780		(5,120)				0001
Purchased Call/SPX/SPXL13YSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2025	Exercise		786,000	100	12,262		17,685	10,009			17,685		(7,676)				0001
Purchased Call/SPX/SPXM130SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise		353,000	100	7,095		10,237	5,624			10,237		(4,613)				0001
Purchased Call/SPX/SPXM135SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2024	09/15/2025	09/17/2025	Exercise		525,000	100	9,870		14,438	7,430			14,438		(7,007)				0001
Purchased Call/SPX/SPXM13CSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	10/24/2025	Exercise		913,000	100	13,695		19,630	8,538			19,630		(11,092)				0001
Purchased Call/SPX/SPXM13JSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	12/02/2025	Exercise		265,000	100	3,631		5,168	1,839			5,168		(3,329)				0001
Purchased Call/SPX/SPXM13MSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/08/2025	12/10/2025	Exercise		540,000	100	10,746		15,390	5,267			15,390		(10,123)				0001
Purchased Call/SPX/SPXM13NSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	12/16/2025	Exercise		278,000	100	5,727		8,201	2,728			8,201		(5,473)				0001
Purchased Call/SPX/SPXM130SQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	12/30/2025	Exercise		320,000	100	4,608		6,560	1,978			6,560		(4,582)				0001
Purchased Call/SPX/SPXM13SS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	01/05/2026	Exercise		275,000	100	3,328		4,813	1,485			4,813		(3,328)				0001
Purchased Call/SPX/SPXN135SW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/17/2025	03/16/2026	03/19/2025	Expire		605,000	100	10,104								(16)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN138SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	04/01/2025	Expire		342,000	100	7,079								(1)				0001
Purchased Call/SPX/SPXN139S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/31/2025	03/30/2026	04/02/2025	Expire		350,000	100	7,245								(10)				0001
Purchased Call/SPX/SPXN13ASQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	04/15/2025	Expire		303,000	100	3,939								1				0001
Purchased Call/SPX/SPXN13BSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/14/2025	04/13/2026	04/16/2025	Expire		296,000	100	4,943								(6)				0001
Purchased Call/AIG/AIG000ZSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2025	10/08/2027	10/10/2025	Exercise		1,868,009	2040.37	68,929	772	699	(73)			699		(549)				0001
Purchased Call/AIG/AIG000ZSG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/11/2027	10/15/2025	Exercise		3,704,003	2009.72	146,529	4,766	5,342	577			5,342		(4,273)				0001
Purchased Call/AIG/AIG000ZSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/15/2027	10/21/2025	Exercise		3,133,897	2050.34	119,745	4,177	3,349	(828)			3,349		(3,871)				0001
Purchased Call/AIG/AIG000ZSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/20/2027	10/22/2025	Exercise		6,334,518	2063.95	212,401	15,945	14,920	(1,025)			14,920		(15,710)				0001
Purchased Call/AIG/AIG000ZSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/21/2025	10/21/2027	10/23/2025	Expire		3,425,255	2054.81	133,896								187				0001
Purchased Call/AIG/AIG1001SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/10/2025	11/10/2027	11/13/2025	Exercise		5,554,329	2038.75	220,231	1,529	1,462	(67)			1,462		(1,119)				0001
Purchased Call/AIG/AIG1001S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/11/2025	11/11/2027	11/13/2025	Exercise		2,397,324	2044.64	90,513	991	848	(143)			848		(856)				0001
Purchased Call/AIG/AIG1001SA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/12/2027	11/18/2025	Exercise		5,156,801	2020.16	194,769	2,182	2,153	(29)			2,153		(1,597)				0001
Purchased Call/AIG/AIG1001SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/17/2025	11/17/2027	11/19/2025	Exercise		5,257,206	2006.26	207,592	1,362	1,550	188			1,550		(1,105)				0001
Purchased Call/AIG/AIG1001SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/20/2025	11/19/2027	11/24/2025	Exercise		9,502,978	1995.52	358,265	15,230	19,118	3,887			19,118		(13,858)				0001
Purchased Call/AIG/AIG000ISG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/13/2027	08/15/2025	Exercise		1,691,309	1940.48	60,819	872	896	24			896		(728)				0001
Purchased Call/AIG/AIG000ISM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/16/2027	08/19/2025	Expire		1,135,876	1928.47	44,413								137				0001
Purchased Call/AIG/AIG000XS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2027	08/29/2025	Exercise		1,720,909	1942.28	66,352	1,234	1,939	705			1,939		(1,015)				0001
Purchased Call/AIG/AIG000XS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2027	09/02/2025	Exercise		3,436,016	1947.94	131,917	1,056	1,731	675			1,731		(493)				0001
Purchased Call/AIG/AIG000XSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2027	09/03/2025	Exercise		1,691,608	1946.85	35,316	15,498	22,417	6,919			22,417		(15,345)				0001
Purchased Call/SPX/SPXN13DSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	04/28/2025	Expire		294,000	100	3,881								3				0001
Purchased Call/SPX/SPXN13FSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	05/12/2025	Expire		257,000	100	3,778								4				0001
Purchased Call/SPX/SPXN13ISC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	05/27/2025	Expire		542,000	100	10,948								29				0001
Purchased Call/SPX/SPXN13JS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	05/30/2025	Expire		253,000	100	4,579								(2)				0001
Purchased Call/SPX/SPXN13NS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	06/20/2025	Expire		258,000	100	4,696								5				0001
Purchased Call/SPX/SPXO134S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	09/19/2025	Expire		327,000	100	4,807								6				0001
Purchased Call/SPX/SPXO135ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	09/24/2025	Expire		406,000	100	6,212								8				0001
Purchased Call/SPX/SPXB05HSO		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	02/04/2025	Exercise		2,451,000	4906.19	3,283		4,900	4,627			4,900		(273)				0001
Purchased Call/SPX/SPXB05MSO		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	05/20/2025	Exercise		5,440,000	5303.27	12,294		19,040	14,430			19,040		(4,610)				0001
Purchased Call/SPX/SPXB050SN		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	07/22/2025	Exercise		3,280,000	5544.59	9,446		14,760	9,579			14,760		(5,181)				0001
Purchased Call/AIG/AIG000YSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2027	09/16/2025	Exercise		783,197	2004.13	26,520	2,279	2,395	117			2,395		(2,203)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000YS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	09/16/2025	Exercise		3,595,075	2004.13	140,047	1,888	2,021	134			2,021		(1,562)				0001
Purchased Call/AIG/AIG000YS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/17/2027	09/22/2025	Exercise		3,617,374	2015.31	135,319	3,527	3,458	(69)			3,458		(3,094)				0001
Purchased Call/AIG/AIG000YSD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/17/2027	09/23/2025	Exercise		4,192,795	2012.33	165,882	677	783	107			783		(283)				0001
Purchased Call/AIG/AIG000YSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2027	09/30/2025	Exercise		1,595,458	1999.63	59,466	1,538	1,705	167			1,705		(1,336)				0001
Purchased Call/AIG/AIG000YSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/27/2027	09/30/2025	Expire		1,413,660	1999.63	55,850								174				0001
Purchased Call/AIG/AIG1001SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/19/2027	11/25/2025	Expire		5,763,881	2013.92	232,073								763				0001
Purchased Call/AIG/AIG1001SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/24/2025	11/24/2027	11/26/2025	Exercise		4,611,504	2022.9	193,184	1,156	1,196	40			1,196		(651)				0001
Purchased Call/AIG/AIG1001SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/26/2027	12/01/2025	Expire		7,737,614	2041.96	307,365								1,517				0001
Purchased Call/AIG/AIG1001SZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/26/2027	12/02/2025	Expire		2,196,040	2042.34	87,183								339				0001
Purchased Call/AIG/AIG1002S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/04/2025	12/03/2027	12/08/2025	Exercise		5,733,276	2031.02	209,163	8,618	8,514	(104)			8,514		(7,825)				0001
Purchased Call/AIG/AIG1002SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/14/2027	12/16/2025	Exercise		2,359,268	2021.5	92,124	887	889	2			889		(521)				0001
Purchased Call/AIG/AIG1002SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/12/2025	12/13/2027	12/16/2025	Exercise		3,763,530	2021.5	145,451	1,981	1,988	8			1,988		(1,401)				0001
Purchased Call/AIG/AIG1002SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2027	12/22/2025	Expire		6,331,125	2020.31	253,973								995				0001
Purchased Call/AIG/AIG1003S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/20/2027	12/23/2025	Expire		2,432,899	2022.44	96,829								391				0001
Purchased Call/AIG/AIG1003SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/27/2027	12/30/2025	Expire		4,845,971	2045.52	192,870								789				0001
Purchased Call/AIG/AIG1003SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/30/2025	12/30/2027	01/02/2026	Expire		2,693,102	2032.26	104,872								84				0001
Purchased Call/UIB/UIB0006S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/03/2024	01/02/2025	01/06/2025	Exercise		4,690,320	527.6	122,778		106,180	105,840			106,180		(340)				0001
Purchased Call/SPX/SPXC170SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2025	01/10/2025	Exercise		2,606,000	4763.54	3,439		5,210	5,144			5,210		(66)				0001
Purchased Call/SPX/SPXC177SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	03/18/2025	Exercise		2,445,000	5150.48	7,091		11,247	9,833			11,247		(1,414)				0001
Purchased Call/SPX/SPXC17USK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2025	04/09/2025	Expire		6,428,000	5204.34	8,359			(2,211)					(2,211)				0001
Purchased Call/SPX/SPXC17WS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/02/2025	05/06/2025	Exercise		3,054,000	5127.79	11,120		18,025	14,287			18,025		(3,738)				0001
Purchased Call/SPX/SPXC172SV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2025	08/18/2025	Exercise		7,101,000	5455.21	9,372		14,200	8,391			14,200		(5,809)				0001
Purchased Call/AIG/AIG1000S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/26/2027	10/28/2025	Expire		2,076,649	2059.25	82,858								299				0001
Purchased Call/AIG/AIG1000SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/04/2025	11/04/2027	11/06/2025	Exercise		3,373,231	2029.27	132,784	885	891	7			891		(591)				0001
Purchased Call/AIG/AIG002SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/10/2025	10/12/2026	10/15/2025	Exercise		800,385	2009.72	22,549	531	648	117			648		(352)				0001
Purchased Call/UIB/UIB0006SH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/09/2024	01/07/2025	01/09/2025	Exercise		499,998	523.2	14,126		18,095	17,861			18,095		(235)				0001
Purchased Call/UIB/UIB0006SI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/09/2024	01/08/2025	01/10/2025	Exercise		2,507,839	524.21	67,078		85,613	84,312			85,613		(1,300)				0001
Purchased Call/UIB/UIB0006SP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/12/2024	01/10/2025	01/14/2025	Exercise		2,755,701	522.65	76,832		86,978	85,047			86,978		(1,932)				0001
Purchased Call/UIB/UIB0006SR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/16/2024	01/10/2025	01/06/2025	Exercise		2,350,689	522.51	59,011		74,865	73,381			74,865		(1,484)				0001
Purchased Call/UIB/UIB0006ST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/17/2024	01/16/2025	01/21/2025	Exercise		4,828,590	518.63	131,422		249,781	244,335			249,781		(5,446)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB0006SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/22/2024	01/17/2025	01/22/2025	Exercise		2,223,751	518.82	66,970		127,085	124,098			127,085		(2,987)				0001
Purchased Call/UIB/UIB0007SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/01/2024	01/31/2025	02/04/2025	Exercise		2,415,607	522.24	76,836		133,633	127,236			133,633		(6,397)				0001
Purchased Call/UIB/UIB0007SH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/02/2024	01/31/2025	02/04/2025	Exercise		2,574,428	525.54	70,127		125,360	119,512			125,360		(5,848)				0001
Purchased Call/UIB/UIB0008S1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/16/2024	02/14/2025	02/11/2025	Exercise		2,368,158	524.43	69,000		141,044	132,556			141,044		(8,488)				0001
Purchased Call/UIB/UIB0008S4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/20/2024	02/19/2025	02/21/2025	Exercise		4,064,032	523.82	113,213		263,054	247,764			263,054		(15,290)				0001
Purchased Call/UIB/UIB0008S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/21/2024	02/20/2025	02/10/2025	Exercise		2,559,888	522.4	83,485		172,386	160,797			172,386		(11,589)				0001
Purchased Call/UIB/UIB0008SM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/01/2024	02/28/2025	03/04/2025	Exercise		3,553,604	530.22	104,987		126,725	109,751			126,725		(16,975)				0001
Purchased Call/UIB/UIB0008SO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/04/2024	02/28/2025	03/04/2025	Exercise		2,368,614	530.16	71,633		84,745	73,111			84,745		(11,634)				0001
Purchased Call/SPX/SPXG00XS6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/09/2024	01/09/2025	01/10/2025	Exercise		1,835,000	4756.5	4,184		6,423	6,331			6,423		(92)				0001
Purchased Call/SPX/SPXG00YSX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/18/2024	01/17/2025	01/22/2025	Exercise		2,936,000	4780.94	7,631		11,740	11,402			11,740		(338)				0001
Purchased Call/SPX/SPXG00ZS0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/19/2024	01/17/2025	01/22/2025	Exercise		3,066,000	4839.81	7,172		11,034	10,715			11,034		(319)				0001
Purchased Call/SPX/SPXG00ZSP		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise		1,955,000	4850.43	4,731		7,312	7,039			7,312		(273)				0001
Purchased Call/SPX/SPXH00GS9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/25/2024	01/24/2025	01/28/2025	Exercise		3,177,000	4894.16	4,255		6,350	6,079			6,350		(271)				0001
Purchased Call/SPX/SPXH00AS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/16/2024	02/19/2025	02/21/2025	Exercise		2,413,000	5005.57	3,236		4,830	4,394			4,830		(436)				0001
Purchased Call/SPX/SPXH00GSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise		12,754,000	5137.08	16,837		25,510	22,797			25,510		(2,713)				0001
Purchased Call/SPX/SPXH00GSW		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/01/2024	03/03/2025	03/05/2025	Exercise		2,071,000	5137.08	6,458		10,143	9,058			10,143		(1,085)				0001
Purchased Call/SPX/SPXH007S9		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/04/2024	03/04/2025	03/06/2025	Exercise		3,324,000	5130.95	4,389		6,650	5,900			6,650		(750)				0001
Purchased Call/SPX/SPXH007SA		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/04/2024	03/04/2025	03/06/2025	Exercise		1,954,000	5130.95	4,888		7,625	6,790			7,625		(835)				0001
Purchased Call/SPX/SPXH008S0		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise		4,656,000	5157.36	6,052		9,310	8,220			9,310		(1,090)				0001
Purchased Call/SPX/SPXH00DSX		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/09/2025	04/11/2025	Exercise		3,760,000	5209.91	4,963		7,520	6,180			7,520		(1,340)				0001
Purchased Call/AIG/AIG10025A		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2026	12/09/2025	Expire		1,760,012	2029.44	51,920								389				0001
Purchased Call/UIB/UIB0008SQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/05/2024	03/04/2025	03/06/2025	Exercise		4,437,192	530.86	126,933		104,820	83,004			104,820		(21,817)				0001
Purchased Call/UIB/UIB0009S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/18/2024	03/14/2025	03/18/2025	Exercise		2,878,721	538.34	85,504		28,600	11,310			28,600		(17,291)				0001
Purchased Call/UIB/UIB0009SN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/27/2024	03/26/2025	03/28/2025	Exercise		1,732,919	542.05	56,236		29,616	16,531			29,616		(13,084)				0001
Purchased Call/UIB/UIB0009SP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/28/2024	03/27/2025	02/25/2025	Exercise		2,832,792	545.76	84,074		19,647	(215)			19,647		(19,862)				0001
Purchased Call/UIB/UIB000AS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/10/2024	04/09/2025	04/11/2025	Expire		2,163,607	545.8	57,979			(15,768)					(15,768)				0001
Purchased Call/UIB/UIB000AS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/12/2024	04/11/2025	04/15/2025	Expire		2,592,079	543.82	65,226			(18,136)					(18,136)				0001
Purchased Call/UIB/UIB000ASB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/15/2024	04/11/2025	04/15/2025	Expire		2,434,726	540.02	64,910			(18,094)					(18,094)				0001
Purchased Call/UIB/UIB000ASH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/18/2024	04/17/2025	04/21/2025	Expire		2,279,505	536.1	66,063			(19,577)					(19,577)				0001
Purchased Call/UIB/UIB000ASJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/19/2024	04/17/2025	04/21/2025	Expire		1,691,921	535.7	49,640			(14,660)					(14,660)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000ASN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/23/2024	04/22/2025	02/03/2025	Exercise		3,343,945	537.85	100,598		1,427	(29,575)			1,427		(31,002)				0001
Purchased Call/UIB/UIB000ASR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/25/2024	04/24/2025	04/28/2025	Expire		1,986,594	539.95	59,239			(18,635)					(18,635)				0001
Purchased Call/SPX/SPXH00ES5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/10/2024	04/10/2025	04/14/2025	Exercise		10,285,000	5160.64	13,371		20,570	16,924			20,570		(3,647)				0001
Purchased Call/SPX/SPXH00ES6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/10/2024	04/10/2025	04/14/2025	Exercise		2,396,000	5160.64	8,287		9,970	7,710			9,970		(2,260)				0001
Purchased Call/SPX/SPXH00GS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/22/2024	04/22/2025	04/24/2025	Exercise		2,655,000	5010.6	3,452		5,310	4,255			5,310		(1,055)				0001
Purchased Call/SPX/SPXH00HSM		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2025	05/05/2025	Exercise		2,624,000	5018.39	7,928		12,600	9,979			12,600		(2,621)				0001
Purchased Call/SPX/SPXH00NS1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/29/2024	05/29/2025	06/02/2025	Exercise		3,503,000	5266.95	5,187		7,711	5,596			7,711		(2,115)				0001
Purchased Call/SPX/SPXH00PS8		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2024	06/06/2025	06/10/2025	Exercise		2,260,000	5352.96	3,028		4,520	3,211			4,520		(1,309)				0001
Purchased Call/SPX/SPXH00PSW		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/11/2024	06/11/2025	06/13/2025	Exercise		3,401,000	5375.32	4,556		6,800	4,779			6,800		(2,021)				0001
Purchased Call/SPX/SPXH00SS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/21/2024	06/20/2025	06/24/2025	Exercise		2,096,000	5464.62	8,045		12,570	8,771			12,570		(3,799)				0001
Purchased Call/SPX/SPXH00SS5		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/21/2024	06/23/2025	06/25/2025	Exercise		3,426,000	5464.62	10,618		16,440	11,380			16,440		(5,060)				0001
Purchased Call/SPX/SPXH00YS9		N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J857QP30	07/12/2024	07/11/2025	07/15/2025	Exercise		7,663,000	5615.35	10,271		15,330	9,881			15,330		(5,449)				0001
Purchased Call/SPX/SPXH00YSR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/15/2024	07/15/2025	07/17/2025	Exercise		2,900,000	5631.22	3,886		5,800	3,712			5,800		(2,088)				0001
Purchased Call/SPX/SPXI005SP		N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J857QP30	08/29/2024	08/29/2025	09/03/2025	Exercise		2,422,000	5591.96	3,194		4,840	2,710			4,840		(2,130)				0001
Purchased Call/SPX/SPXI005SQ		N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J857QP30	08/29/2024	08/29/2025	09/03/2025	Exercise		2,447,000	5591.96	6,846		10,514	5,950			10,514		(4,564)				0001
Purchased Call/SPX/SPXI007S2		N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J857QP30	09/06/2024	09/05/2025	09/09/2025	Exercise		2,145,000	5408.42	8,151		12,870	7,278			12,870		(5,592)				0001
Purchased Call/SPX/SPXI00BS7		N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J857QP30	10/07/2024	10/07/2025	10/09/2025	Exercise		4,258,000	5695.94	8,350		12,354	5,937			12,354		(6,417)				0001
Purchased Call/SPX/SPXK13BSX		N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	01/08/2024	01/08/2025	01/10/2025	Exercise		2,790,000	4763.54	6,696		10,323	10,194			10,323		(129)				0001
Purchased Call/SPX/SPXK13CS4		N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	01/09/2024	01/09/2025	01/10/2025	Exercise		2,728,000	4756.5	3,658		5,460	5,380			5,460		(80)				0001
Purchased Call/AIG/AIG1001S4		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/12/2025	11/12/2027	11/14/2025	Exercise		4,976,061	2039.6	187,672	1,653	1,461	(193)			1,461		(1,308)				0001
Purchased Call/AIG/AIG1001SB		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2025	11/16/2027	11/18/2025	Expire		2,982,062	2020.16	118,686								447				0001
Purchased Call/AIG/AIG1001SH		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/19/2025	11/19/2027	11/21/2025	Expire		1,585,979	2004.25	61,243								184				0001
Purchased Call/AIG/AIG1002S0		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/29/2027	12/02/2025	Expire		2,521,914	2042.34	100,149								383				0001
Purchased Call/AIG/AIG1002SJ		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/10/2025	12/10/2027	12/12/2025	Exercise		2,855,990	2027.96	111,002	1,863	1,797	(66)			1,797		(1,563)				0001
Purchased Call/AIG/AIG1002SL		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/11/2025	12/10/2027	12/15/2025	Exercise		7,069,325	2032.97	272,293	2,512	2,352	(160)			2,352		(1,426)				0001
Purchased Call/AIG/AIG000QSF		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/26/2026	03/28/2025	Expire		2,169,379	1934.61	62,476								(37)				0001
Purchased Call/AIG/AIG1003S0		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/21/2026	12/23/2025	Expire		1,578,150	2022.44	46,555								368				0001
Purchased Call/AIG/AIG000GS1		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/31/2025	08/04/2025	Exercise		65,060	1884.69	2,281		283	(378)			283		(661)				0001
Purchased Call/AIG/AIG000GS8		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/04/2025	08/06/2025	Exercise		2,149	1852.79	83		.74	.50			74		(25)				0001
Purchased Call/AIG/AIG000GST		N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/18/2025	03/11/2025	Exercise		2,383,947	1817.85	88,395		144,489	116,605			144,489		(27,885)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000ASV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/29/2024	04/25/2025	02/10/2025	Exercise		2,616,002	541.66	78,695		644	(24,359)			644		(25,003)				0001
Purchased Call/UIB/UIB000BS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/03/2024	05/02/2025	05/06/2025	Expire		1,111,186	538.08	35,739			(12,482)					(12,482)				0001
Purchased Call/UIB/UIB000BS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/06/2024	05/02/2025	05/06/2025	Expire		2,329,060	540.05	71,238			(24,032)					(24,032)				0001
Purchased Call/UIB/UIB000BS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/07/2024	05/06/2025	03/14/2025	Exercise		3,993,029	541.88	120,099		327	(41,181)			327		(41,508)				0001
Purchased Call/UIB/UIB000BSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/08/2024	05/07/2025	05/09/2025	Expire		1,625,262	543.37	45,869			(15,973)					(15,973)				0001
Purchased Call/UIB/UIB000BSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/09/2024	05/08/2025	05/12/2025	Expire		1,614,549	542.53	49,894			(17,613)					(17,613)				0001
Purchased Call/UIB/UIB000BSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/13/2024	05/09/2025	05/13/2025	Expire		1,095,960	544.43	30,717			(10,956)					(10,956)				0001
Purchased Call/UIB/UIB000BSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/14/2024	05/13/2025	01/06/2025	Exercise		3,930,111	543.56	113,072		871	(40,432)			871		(41,303)				0001
Purchased Call/UIB/UIB000BSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/24/2024	05/23/2025	05/28/2025	Expire		1,649,150	536.31	51,064			(20,218)					(20,218)				0001
Purchased Call/UIB/UIB000CSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/13/2024	06/12/2025	02/11/2025	Exercise		2,267,007	535.25	62,660		877	(27,349)			877		(28,227)				0001
Purchased Call/UIB/UIB000CSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/21/2024	06/20/2025	02/18/2025	Exercise		3,385,397	536.41	96,006		830	(44,518)			830		(45,348)				0001
Purchased Call/UIB/UIB000DSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/02/2024	07/01/2025	07/03/2025	Expire		3,516,901	534.08	111,564			(56,014)					(56,014)				0001
Purchased Call/AIG/AIG1002SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/15/2025	12/15/2027	12/17/2025	Exercise		6,770,461	2020.93	259,038	3,789	4,075	286			4,075		(3,436)				0001
Purchased Call/AIG/AIG1003SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/29/2025	12/23/2027	12/31/2025	Expire		621,413	2039.76	23,428								32				0001
Purchased Call/UIB/UIB0006SD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/05/2024	01/03/2025	01/07/2025	Exercise		4,232,418	523.31	121,756		146,641	145,961			146,641		(679)				0001
Purchased Call/UIB/UIB0006SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/19/2024	01/17/2025	01/22/2025	Exercise		2,257,962	516.62	71,034		139,205	136,045			139,205		(3,160)				0001
Purchased Call/UIB/UIB0007S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/29/2024	01/24/2025	01/28/2025	Exercise		2,667,059	521.39	82,709		159,011	153,700			159,011		(5,311)				0001
Purchased Call/UIB/UIB0007SD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/31/2024	01/30/2025	02/03/2025	Exercise		4,498,640	524.89	121,426		243,771	234,058			243,771		(9,713)				0001
Purchased Call/UIB/UIB000DSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/08/2024	07/03/2025	07/08/2025	Expire		1,945,146	538.57	54,435			(27,881)					(27,881)				0001
Purchased Call/UIB/UIB000DSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/17/2024	07/16/2025	02/20/2025	Exercise		2,498,408	551.2	71,111		497	(38,059)			497		(38,556)				0001
Purchased Call/UIB/UIB000DSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/18/2024	07/17/2025	03/31/2025	Exercise		1,968,576	551.11	50,241		330	(27,169)			330		(27,499)				0001
Purchased Call/UIB/UIB000ES3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/22/2024	07/18/2025	07/22/2025	Expire		1,608,750	544.48	47,774			(26,356)					(26,356)				0001
Purchased Call/UIB/UIB000FS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/09/2024	08/08/2025	06/26/2025	Exercise		1,585,293	533.66	48,230		230	(29,311)			230		(29,541)				0001
Purchased Call/UIB/UIB000FS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/15/2024	08/15/2025	02/25/2025	Exercise		2,076,655	539.15	61,411		757	(37,806)			757		(38,564)				0001
Purchased Call/UIB/UIB000FSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/16/2024	08/15/2025	08/19/2025	Expire		1,732,945	539.5	52,450			(33,036)					(33,036)				0001
Purchased Call/UIB/UIB000FSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/23/2024	08/22/2025	08/26/2025	Expire		2,489,868	543.78	71,948			(46,650)					(46,650)				0001
Purchased Call/UIB/UIB000FSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2024	08/29/2025	06/26/2025	Exercise		2,051,006	541.42	59,518		439	(39,411)			439		(39,850)				0001
Purchased Call/UIB/UIB000GSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2024	09/05/2025	02/18/2025	Exercise		3,902,950	540.93	112,531		1,817	(75,210)			1,817		(77,028)				0001
Purchased Call/UIB/UIB000GSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2024	09/08/2025	09/10/2025	Exercise		475,979	537.16	13,994		258	(9,379)			258		(9,638)				0001
Purchased Call/UIB/UIB000GSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/10/2024	09/09/2025	07/15/2025	Exercise		2,889,047	539.54	86,262		203	(59,630)			203		(59,833)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13GS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise		2,115,000	4864.6	4,865		7,403	7,108			7,403		(294)				0001
Purchased Call/SPX/SPXK13HS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	01/30/2025	Exercise		2,269,000	4890.97	7,400		11,577	11,028			11,577		(549)				0001
Purchased Call/SPX/SPXK13HSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/31/2025	Exercise		3,661,000	4927.93	4,904		7,320	6,943			7,320		(377)				0001
Purchased Call/SPX/SPXK131SK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise		7,370,000	4845.65	9,876		14,740	13,926			14,740		(814)				0001
Purchased Call/SPX/SPXK131SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	02/04/2025	Exercise		6,375,000	4958.61	8,670		12,750	12,028			12,750		(723)				0001
Purchased Call/SPX/SPXK13KSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/08/2024	02/07/2025	02/11/2025	Exercise		4,489,000	4997.91	5,927		8,980	8,373			8,980		(607)				0001
Purchased Call/SPX/SPXK13KSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/07/2025	02/11/2025	Exercise		6,090,000	5026.61	8,039		12,180	11,354			12,180		(826)				0001
Purchased Call/SPX/SPXK13KSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/11/2025	02/13/2025	Exercise		1,964,000	5026.61	5,188		8,057	7,472			8,057		(584)				0001
Purchased Call/SPX/SPXK13LSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	02/19/2025	Exercise		2,656,000	5000.62	3,186		4,779	4,394			4,779		(385)				0001
Purchased Call/SPX/SPXK13NSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	02/24/2025	Exercise		5,219,000	4975.51	6,890		10,440	9,494			10,440		(946)				0001
Purchased Call/SPX/SPXK13NSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	02/25/2025	Exercise		2,393,000	4981.8	7,808		12,215	11,121			12,215		(1,094)				0001
Purchased Call/SPX/SPXK13QS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/24/2025	02/26/2025	Exercise		4,998,000	5088.8	6,600		10,000	9,018			10,000		(982)				0001
Purchased Call/SPX/SPXK13US4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise		4,296,000	5117.09	15,290		24,482	21,423			24,482		(3,058)				0001
Purchased Call/SPX/SPXK13US5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	03/19/2025	Exercise		4,592,000	5117.09	6,059		9,180	7,928			9,180		(1,252)				0001
Purchased Call/SPX/SPXK13VSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/21/2025	03/25/2025	Exercise		3,350,000	5241.53	9,313		14,740	12,702			14,740		(2,038)				0001
Purchased Call/SPX/SPXK13VSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise		4,678,000	5234.18	10,483		16,380	14,080			16,380		(2,300)				0001
Purchased Call/SPX/SPXK13VSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise		2,583,000	5234.18	9,306		14,993	12,951			14,993		(2,042)				0001
Purchased Call/SPX/SPXK13XS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/26/2024	03/26/2025	03/28/2025	Exercise		3,096,000	5203.58	4,024		6,190	5,259			6,190		(931)				0001
Purchased Call/SPX/SPXK13XSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	04/01/2025	Exercise		6,749,000	5254.35	14,985		23,625	20,055			23,625		(3,570)				0001
Purchased Call/SPX/SPXK13XSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/31/2025	04/02/2025	Exercise		3,234,000	5254.35	9,705		15,528	13,155			15,528		(2,373)				0001
Purchased Call/SPX/SPXK13ZSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	04/08/2025	Expire		4,384,000	5147.21	5,788			(1,491)					(1,491)				0001
Purchased Call/SPX/SPXK13ZST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	04/09/2025	Expire		3,146,000	5204.34	8,554			(2,262)					(2,262)				0001
Purchased Call/SPX/SPXL132SJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise		13,505,000	4967.23	17,557		27,010	21,826			27,010		(5,184)				0001
Purchased Call/SPX/SPXL132SN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	04/23/2025	Exercise		2,700,000	4967.23	7,938		12,690	10,285			12,690		(2,405)				0001
Purchased Call/UIB/UIB000GSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/13/2024	09/12/2025	01/09/2025	Exercise		3,823,907	543.66	112,996		2,509	(77,296)			2,509		(79,805)				0001
Purchased Call/UIB/UIB000GSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2024	09/19/2025	06/25/2025	Exercise		2,247,858	547.65	65,612		514	(46,969)			514		(47,484)				0001
Purchased Call/UIB/UIB000HSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/01/2024	09/30/2025	03/10/2025	Exercise		2,960,149	549.57	85,158		368	(63,635)			368		(64,004)				0001
Purchased Call/UIB/UIB000HSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2024	10/02/2025	10/06/2025	Expire		2,991,524	548.62	87,279			(66,179)					(66,179)				0001
Purchased Call/UIB/UIB000ISA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/16/2024	10/15/2025	10/17/2025	Expire		2,493,174	546.51	73,554			(58,471)					(58,471)				0001
Purchased Call/UIB/UIB000ISH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/18/2024	10/17/2025	01/15/2025	Exercise		2,374,552	546.95	65,436		631	(51,998)			631		(52,629)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000ISR		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/24/2024	10/24/2025	01/21/2025	Exercise		1,804,425	542.44	52,658		804	(42,435)			804		(43,239)				0001
Purchased Call/UIB/UIB000JS1		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/30/2024	10/30/2025	01/29/2025	Exercise		4,136,830	543.18	117,583		1,808	(96,204)			1,808		(98,011)				0001
Purchased Call/UIB/UIB000JS6		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/01/2024	10/31/2025	01/29/2025	Exercise		2,663,859	540.64	79,639		1,528	(66,123)			1,528		(67,651)				0001
Purchased Call/UIB/UIB000JSJ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/08/2024	11/10/2025	11/13/2025	Expire		1,287,652	556.34	37,728			(32,621)					(32,621)				0001
Purchased Call/UIB/UIB000JSS		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/13/2024	11/13/2025	03/14/2025	Exercise		4,337,071	555.5	123,330		264	(107,611)			264		(107,875)				0001
Purchased Call/UIB/UIB000JSW		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/15/2024	11/14/2025	02/20/2025	Exercise		4,153,919	552.76	122,972		1,406	(107,016)			1,406		(108,423)				0001
Purchased Call/UIB/UIB000KS7		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/21/2024	11/21/2025	02/03/2025	Exercise		3,313,166	554.98	101,922		553	(91,232)			553		(91,785)				0001
Purchased Call/UIB/UIB000KSS		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/03/2024	12/02/2025	02/24/2025	Exercise		5,140,321	559.51	145,139	1,463	2,915	(132,969)			2,915		(135,884)				0001
Purchased Call/UIB/UIB000KST		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/04/2024	12/03/2025	05/29/2025	Exercise		1,374,863	559.33	39,125		100	(36,319)			100		(36,419)				0001
Purchased Call/AIG/AIG0005SH		N/A	Equity/Index	HSBCBankPLC MP615ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	06/30/2025	Exercise		2,484,391	1820.76	92,648		282,984	239,715			282,984		(43,270)				0001
Purchased Call/UIB/UIB0007ST		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/12/2024	02/07/2025	02/11/2025	Exercise		2,856,534	522.53	83,859		158,707	150,046			158,707		(8,661)				0001
Purchased Call/UIB/UIB0008SI		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/28/2024	02/27/2025	03/03/2025	Exercise		2,156,078	528.91	63,542		75,498	65,491			75,498		(10,007)				0001
Purchased Call/UIB/UIB0008SS		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/06/2024	03/05/2025	01/21/2025	Exercise		1,914,337	530.1	55,949		57,869	48,121			57,869		(9,748)				0001
Purchased Call/UIB/UIB0009SJ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/25/2024	03/21/2025	01/06/2025	Exercise		2,998,355	542.41	84,609		27,927	9,139			27,927		(18,788)				0001
Purchased Call/UIB/UIB000LSD		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/13/2024	12/15/2025	12/17/2025	Expire		1,723,444	551.19	50,497			(48,410)					(48,410)				0001
Purchased Call/UIB/UIB000LSQ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/20/2024	12/19/2025	03/10/2025	Exercise		3,681,536	540.08	109,284		1,931	(105,242)			1,931		(107,173)				0001
Purchased Call/UIB/UIB000LSU		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/24/2024	12/23/2025	02/04/2025	Exercise		5,810,084	541.07	175,595	2,995	2,765	(173,672)			2,765		(176,437)				0001
Purchased Call/UIB/UIB000LSY		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/27/2024	12/24/2025	12/29/2025	Expire		116,975	543.36	3,294			(3,285)					(3,285)				0001
Purchased Call/UIB/UIB000LSZ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/27/2024	12/26/2025	09/12/2025	Exercise		6,494,669	542.3	183,941		546	(183,045)			546		(183,591)				0001
Purchased Call/UIB/UIB000MS0		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/27/2024	12/29/2025	09/12/2025	Exercise		1,758,445	542.3	51,522		622	(50,758)			622		(51,381)				0001
Purchased Call/UIB/UIB000MS6		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/02/2025	12/31/2025	01/06/2025	Expire		1,949,277	540.14	28,056			(28,056)					(28,056)				0001
Purchased Call/UIB/UIB000MSA		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/03/2025	01/02/2026	01/07/2025	Exercise		6,786,783	541.44	191,095	3,507	2,858	(650)			2,858		(4,029)				0001
Purchased Call/UIB/UIB000MSF		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/07/2025	01/06/2026	01/09/2025	Exercise		3,289,225	541.7	65,692	15,758	6,668	(9,090)			6,668		(15,934)				0001
Purchased Call/UIB/UIB000MSK		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/08/2025	01/08/2026	01/10/2025	Exercise		4,074,598	542.11	107,892	5,171	1,626	(3,545)			1,626		(5,453)				0001
Purchased Call/UIB/UIB000MSN		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/10/2025	01/12/2026	01/14/2025	Exercise		1,711,464	539.17	47,089	1,529	1,450	(79)			1,450		(1,641)				0001
Purchased Call/UIB/UIB000MSR		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/14/2025	01/13/2026	01/16/2025	Exercise		2,862,211	540.86	89,147	727	389	(339)			389		(956)				0001
Purchased Call/UIB/UIB000MSZ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/17/2025	01/16/2026	01/22/2025	Exercise		8,037,177	548.47	224,594	7,536	2,920	(4,616)			2,920		(8,040)				0001
Purchased Call/UIB/UIB000NSB		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/23/2025	01/23/2026	01/27/2025	Exercise		2,734,236	553.65	74,117	2,135	2,136	1			2,136		(2,291)				0001
Purchased Call/UIB/UIB000NSJ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/29/2025	01/29/2026	01/31/2025	Exercise		4,930,301	551.53	138,775	3,575	1,874	(1,702)			1,874		(3,872)				0001
Purchased Call/UIB/UIB000NSL		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/30/2025	01/30/2026	02/03/2025	Exercise		5,423,832	553.33	147,917	3,300	1,049	(2,251)			1,049		(3,577)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000GS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/07/2025	02/06/2026	02/11/2025	Exercise		6,747,502	551.56	186,686	7,698	3,479	(4,219)			3,479		(8,038)				0001
Purchased Call/UIB/UIB000GS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/12/2025	02/11/2026	02/14/2025	Exercise		2,415,275	554.8	64,143	2,190	2,004	(186)			2,004		(2,325)				0001
Purchased Call/UIB/UIB000GS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/12/2025	02/12/2026	02/14/2025	Exercise		7,749,302	553.95	211,549	8,733	3,544	(5,189)			3,544		(9,135)				0001
Purchased Call/SPX/SPXL133SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	04/30/2025	Exercise		5,635,000	5099.96	7,326		11,270	8,909			11,270		(2,361)				0001
Purchased Call/SPX/SPXL135S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	05/02/2025	Exercise		7,488,000	5035.69	8,838		13,482	10,585			13,482		(2,897)				0001
Purchased Call/SPX/SPXL135SI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise		3,425,000	5127.79	7,535		11,988	9,455			11,988		(2,533)				0001
Purchased Call/SPX/SPXL136SK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	05/09/2025	Exercise		6,703,000	5187.7	8,717		13,410	10,384			13,410		(3,026)				0001
Purchased Call/SPX/SPXL137S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise		4,308,000	5214.08	5,603		8,620	6,633			8,620		(1,987)				0001
Purchased Call/SPX/SPXL137SE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	05/13/2025	Exercise		5,674,000	5222.68	12,712		19,863	15,343			19,863		(4,520)				0001
Purchased Call/SPX/SPXL139SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	05/19/2025	Exercise		3,386,000	5308.15	10,697		16,925	12,976			16,925		(3,949)				0001
Purchased Call/SPX/SPXL139SA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	05/20/2025	Exercise		2,696,000	5297.1	3,557		5,390	4,060			5,390		(1,330)				0001
Purchased Call/SPX/SPXL139SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise		10,595,000	5303.27	13,774		21,190	16,025			21,190		(5,165)				0001
Purchased Call/SPX/SPXL13CSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise		6,711,000	5277.51	14,896		22,814	16,649			22,814		(6,165)				0001
Purchased Call/SPX/SPXL13ESU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	06/10/2025	Exercise		2,209,000	5346.99	8,442		13,260	9,602			13,260		(3,658)				0001
Purchased Call/SPX/SPXL13FSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	06/12/2025	Exercise		2,752,000	5360.79	3,685		5,500	3,876			5,500		(1,624)				0001
Purchased Call/SPX/SPXL13GSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise		2,033,000	5431.6	7,774		12,210	8,690			12,210		(3,520)				0001
Purchased Call/SPX/SPXL131S5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise		10,850,000	5487.03	14,756		21,700	14,852			21,700		(6,848)				0001
Purchased Call/SPX/SPXL131SI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	06/24/2025	Exercise		3,381,000	5473.17	10,748		16,562	11,500			16,562		(5,062)				0001
Purchased Call/SPX/SPXL13LSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	07/03/2025	Exercise		4,090,000	5475.09	7,853		11,861	7,945			11,861		(3,916)				0001
Purchased Call/SPX/SPXL13MS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	07/07/2025	Exercise		2,479,000	5509.01	3,373		4,960	3,264			4,960		(1,696)				0001
Purchased Call/SPX/SPXL13MST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	07/09/2025	Exercise		1,680,000	5567.19	4,603		7,056	4,685			7,056		(2,371)				0001
Purchased Call/SPX/SPXL13GS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2025	Exercise		3,231,000	5576.98	4,264		6,460	4,240			6,460		(2,220)				0001
Purchased Call/SPX/SPXL13GSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	07/18/2025	Exercise		2,133,000	5667.2	5,295		8,113	5,254			8,113		(2,859)				0001
Purchased Call/SPX/SPXL13GSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	07/21/2025	Exercise		1,806,000	5588.27	5,379		8,303	5,384			8,303		(2,919)				0001
Purchased Call/SPX/SPXL13GSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	07/23/2025	Exercise		2,240,000	5505	8,557		13,440	8,702			13,440		(4,738)				0001
Purchased Call/SPX/SPXL13SS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	07/28/2025	Exercise		2,910,000	5427.13	9,137		14,259	9,124			14,259		(5,135)				0001
Purchased Call/SPX/SPXL13SSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise		4,815,000	5459.1	10,882		16,853	10,656			16,853		(6,197)				0001
Purchased Call/AIG/AIG000VSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/29/2025	07/29/2026	07/31/2025	Expire		4,135,746	1908.26	114,635						78						0001
Purchased Call/AIG/AIG000WSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2026	08/19/2025	Expire		392,744	1928.47	11,429						47						0001
Purchased Call/AIG/AIG000WSW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2026	08/26/2025	Exercise		1,300,436	1946.77	30,512	3,665	3,658	(7)			3,658		(3,533)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000BS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/03/2024	05/02/2025	05/06/2025	Expire		112,577	538.08	3,448			(1,159)					(1,159)				0001
Purchased Call/UIB/UIB000BSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/20/2024	05/16/2025	03/14/2025	Exercise		1,625,679	543.46	44,675		201	(16,618)			201		(16,819)				0001
Purchased Call/UIB/UIB000BSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/21/2024	05/20/2025	01/17/2025	Exercise		3,356,348	541.81	98,348		630	(37,183)			630		(37,813)				0001
Purchased Call/UIB/UIB000CSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/10/2024	06/06/2025	06/10/2025	Expire		1,116,485	535.78	32,245			(14,014)					(14,014)				0001
Purchased Call/UIB/UIB000CSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/12/2024	06/11/2025	06/13/2025	Expire		1,472,616	533.96	43,794			(19,511)					(19,511)				0001
Purchased Call/UIB/UIB000CSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/14/2024	06/13/2025	06/17/2025	Expire		1,943,681	534.26	52,823			(24,074)					(24,074)				0001
Purchased Call/UIB/UIB000CSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/18/2024	06/17/2025	01/21/2025	Exercise		5,304,867	533.41	161,538		856	(74,117)			856		(74,974)				0001
Purchased Call/UIB/UIB000DS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/28/2024	06/27/2025	02/18/2025	Exercise		2,465,052	534.93	72,278		879	(34,728)			879		(35,607)				0001
Purchased Call/UIB/UIB000DSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/03/2024	07/02/2025	07/07/2025	Expire		1,658,034	536.91	51,122			(25,934)					(25,934)				0001
Purchased Call/AIG/AIG0007S8		N/A	Equity/Index	HSBCBankPLC MP615ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	03/05/2025	Exercise		46,198	1844.24	91,406		3,333	2,361			3,333		(1,185)				0001
Purchased Call/UIB/UIB000DSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/26/2025	02/25/2026	02/28/2025	Expire		1,462,640	551.56	39,830								(61)				0001
Purchased Call/UIB/UIB000PSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/12/2025	03/12/2026	03/14/2025	Exercise		5,168,829	540.28	150,608	830	590	(240)			590		(1,012)				0001
Purchased Call/UIB/UIB000DSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/12/2024	07/11/2025	07/15/2025	Expire		1,533,897	540.27	49,399			(26,237)					(26,237)				0001
Purchased Call/UIB/UIB000ES8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/26/2024	07/25/2025	07/29/2025	Expire		1,828,505	539.17	62,184			(35,978)					(35,978)				0001
Purchased Call/UIB/UIB000ESF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/29/2024	07/25/2025	07/29/2025	Expire		1,373,972	544.33	40,911			(23,370)					(23,370)				0001
Purchased Call/UIB/UIB000ESH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/30/2024	07/29/2025	01/21/2025	Exercise		3,877,533	545.16	117,565		594	(67,301)			594		(67,895)				0001
Purchased Call/UIB/UIB000ESN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/02/2024	08/01/2025	02/18/2025	Exercise		1,035,304	545.52	23,988		1,496	(12,657)			1,496		(14,153)				0001
Purchased Call/UIB/UIB000ESV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2024	08/07/2025	01/06/2025	Exercise		2,702,728	528	88,028		1,599	(51,693)			1,599		(53,292)				0001
Purchased Call/UIB/UIB000ESZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/09/2024	08/11/2025	05/28/2025	Exercise		304,544	533.66	8,923		265	(5,192)			265		(5,457)				0001
Purchased Call/UIB/UIB000FS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/14/2024	08/13/2025	08/15/2025	Expire		1,553,508	536.94	45,741			(28,315)					(28,315)				0001
Purchased Call/UIB/UIB000FS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/14/2024	08/14/2025	08/18/2025	Expire		1,674,340	537.17	51,285			(32,015)					(32,015)				0001
Purchased Call/SPX/SPXL13SSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise		5,929,000	5459.1	8,539		13,046	8,153			13,046		(4,893)				0001
Purchased Call/SPX/SPXL13WSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise		2,647,000	5319.31	4,208		6,600	4,048			6,600		(2,552)				0001
Purchased Call/SPX/SPXL13XST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise		2,210,000	5344.39	2,873		4,420	2,655			4,420		(1,765)				0001
Purchased Call/SPX/SPXL13XSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise		2,459,000	5344.39	6,298		9,840	5,971			9,840		(3,869)				0001
Purchased Call/SPX/SPXM130S4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	08/25/2025	Exercise		6,431,000	5620.85	8,616		12,860	7,353			12,860		(5,507)				0001
Purchased Call/SPX/SPXM130SW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise		2,033,000	5634.61	7,896		12,210	7,077			12,210		(5,133)				0001
Purchased Call/SPX/SPXM133SW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	09/10/2025	Exercise		1,831,000	5408.42	4,795		7,503	4,201			7,503		(3,302)				0001
Purchased Call/SPX/SPXM138S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	09/30/2025	Exercise		3,867,000	5745.37	11,672		17,779	9,114			17,779		(8,665)				0001
Purchased Call/SPX/SPXM138S5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	09/30/2025	Exercise		2,579,000	5738.17	5,986		9,030	4,574			9,030		(4,456)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM138S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	10/01/2025	Exercise		2,595,000	5738.17	3,477		5,190	2,594			5,190		(2,596)				0001
Purchased Call/SPX/SPXM138S5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	10/02/2025	Exercise		2,333,000	5762.48	3,129		4,670	2,325			4,670		(2,345)				0001
Purchased Call/SPX/SPXM138SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	10/03/2025	Exercise		4,112,000	5708.75	6,083		9,042	4,467			9,042		(4,575)				0001
Purchased Call/SPX/SPXM13AS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	10/15/2025	Exercise		3,249,000	5815.03	4,420		6,500	3,020			6,500		(3,480)				0001
Purchased Call/AIG/AIG0007SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	02/06/2025	Exercise		97,325	1873.79	108,828		5,575	3,569			5,575		(2,283)				0001
Purchased Call/AIG/AIG0007SW		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/05/2026	03/11/2025	Exercise		91,158	1866.07	214,026		5,116	3,183			5,116		(2,255)				0001
Purchased Call/AIG/AIG0008SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	03/05/2025	Exercise		190,829	1878.42	147,451		8,958	4,372			8,958		(4,971)				0001
Purchased Call/UIB/UIB000QS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/25/2025	03/25/2026	03/27/2025	Exercise		5,124,246	553.2	133,302	6,822	1,880	(4,942)			1,880		(7,015)				0001
Purchased Call/UIB/UIB000QS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/26/2025	03/26/2026	03/28/2025	Exercise		3,265,363	551.31	88,425	1,710	588	(1,122)			588		(1,767)				0001
Purchased Call/UIB/UIB000QSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/28/2025	03/27/2026	04/01/2025	Exercise		5,107,909	545.74	147,403	3,030	1,328	(1,703)			1,328		(3,166)				0001
Purchased Call/UIB/UIB000QSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/09/2025	04/09/2026	04/11/2025	Exercise		5,081,889	517.23	136,932	1,634	2,011	377			2,011		(1,673)				0001
Purchased Call/UIB/UIB000QSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/11/2025	04/10/2026	04/15/2025	Exercise		8,388,024	515.59	237,798	6,808	8,429	1,621			8,429		(6,943)				0001
Purchased Call/AIG/AIG0002SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/20/2025	10/20/2026	10/22/2025	Expire		4,105,346	2063.95	113,497								191				0001
Purchased Call/AIG/AIG1001SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/26/2025	11/25/2026	12/01/2025	Expire		4,238,005	2041.96	124,009								1,073				0001
Purchased Call/AIG/AIG1003S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2026	12/30/2025	Expire		3,295,697	2045.52	97,223								789				0001
Purchased Call/AIG/AIG0000SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	08/12/2025	Exercise		253,401	1847.35	9,415		10,399	7,551			10,399		(2,848)				0001
Purchased Call/AIG/AIG0001SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2025	09/08/2025	Exercise		350,716	1846.75	11,678		21,659	17,708			21,659		(3,951)				0001
Purchased Call/UIB/UIB000RS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/15/2025	04/15/2026	04/17/2025	Exercise		5,734,010	517.31	160,035	3,381	3,883	502			3,883		(3,551)				0001
Purchased Call/UIB/UIB000RSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/22/2025	04/21/2026	04/24/2025	Exercise		4,140,210	514.97	126,708	1,350	1,785	435			1,785		(1,478)				0001
Purchased Call/UIB/UIB000RSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/22/2025	04/22/2026	04/24/2025	Exercise		8,073,920	516.91	228,376	6,853	8,665	1,813			8,665		(7,073)				0001
Purchased Call/UIB/UIB000RST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/02/2025	05/01/2026	05/06/2025	Exercise		5,109,684	521.23	146,377	887	1,138	251			1,138		(891)				0001
Purchased Call/UIB/UIB000RSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/02/2025	05/01/2026	05/06/2025	Expire		112,578	521.23	3,299								3				0001
Purchased Call/UIB/UIB000RSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/06/2025	05/05/2026	05/08/2025	Exercise		3,485,440	520.81	98,432	1,914	1,962	49			1,962		(1,995)				0001
Purchased Call/AIG/AIG000AS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/02/2026	05/02/2025	Exercise		59,711	1921.19	107,237		1,313	(44)			1,313		(1,629)				0001
Purchased Call/UIB/UIB000FSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2024	08/21/2025	07/21/2025	Exercise		2,303,116	543.69	63,772	131	131	(40,824)			131		(40,955)				0001
Purchased Call/UIB/UIB000FSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2024	08/28/2025	01/06/2025	Exercise		2,495,094	541.75	73,978	598	598	(48,391)			598		(48,989)				0001
Purchased Call/UIB/UIB000GS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/04/2024	09/02/2025	08/18/2025	Exercise		371,407	543.07	10,101	10	10	(6,818)			10		(6,827)				0001
Purchased Call/UIB/UIB000GS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/04/2024	09/03/2025	01/17/2025	Exercise		3,312,833	539.39	100,744	2,189	2,189	(66,045)			2,189		(68,234)				0001
Purchased Call/UIB/UIB000GS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/04/2024	09/04/2025	09/08/2025	Expire		1,381,165	540.8	39,922			(27,241)					(27,241)				0001
Purchased Call/UIB/UIB000GSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2024	09/05/2025	09/09/2025	Expire		2,103,477	537.16	64,996			(44,741)					(44,741)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000GSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/11/2024	09/10/2025	09/12/2025	Exercise		1,149,103	540.13	35,303		1,076	(23,539)			1,076		(24,614)				0001
Purchased Call/UIB/UIB000GSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/18/2024	09/17/2025	09/19/2025	Expire		696,847	545.39	20,335			(14,572)					(14,572)				0001
Purchased Call/UIB/UIB000HSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2024	09/25/2025	01/21/2025	Exercise		3,320,757	548.84	99,831		2,361	(71,315)			2,361		(73,676)				0001
Purchased Call/UIB/UIB000HSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2024	09/29/2025	10/01/2025	Expire		1,822,738	550.47	53,588			(40,007)					(40,007)				0001
Purchased Call/AIG/AIG000ASL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	07/28/2025	Exercise		27,155	1891.04	57,134		820	190			820		(708)				0001
Purchased Call/UIB/UIB000HSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2024	09/26/2025	09/30/2025	Expire		3,207,438	550.47	92,636			(69,052)					(69,052)				0001
Purchased Call/UIB/UIB000ISD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2024	10/17/2025	01/15/2025	Exercise		1,608,820	546.07	47,728		545	(37,728)			545		(38,273)				0001
Purchased Call/UIB/UIB000ISL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/22/2024	10/21/2025	10/23/2025	Expire		2,388,887	544.14	68,133			(55,159)					(55,159)				0001
Purchased Call/UIB/UIB000JSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/12/2024	11/11/2025	11/13/2025	Expire		1,883,587	557.86	50,435			(43,752)					(43,752)				0001
Purchased Call/UIB/UIB000KSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/27/2024	11/28/2025	12/02/2025	Expire		1,632,973	559.52	47,683			(43,720)					(43,720)				0001
Purchased Call/UIB/UIB000KSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2024	11/28/2025	12/02/2025	Expire		3,357,771	559.37	97,975			(90,135)					(90,135)				0001
Purchased Call/UIB/UIB000SS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/13/2025	05/13/2026	05/15/2025	Exercise		6,401,598	520.36	181,613	2,461	2,579	118			2,579		(2,597)				0001
Purchased Call/UIB/UIB000SSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/14/2025	05/14/2026	05/16/2025	Exercise		1,970,057	520.11	57,206	1,377	1,433	56			1,433		(1,327)				0001
Purchased Call/UIB/UIB000SSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/21/2025	05/21/2026	05/23/2025	Exercise		3,083,098	519.62	89,031	969	872	(96)			872		(883)				0001
Purchased Call/UIB/UIB000SSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/23/2025	05/22/2026	05/28/2025	Exercise		4,678,977	520.53	123,577	7,635	8,443	808			8,443		(7,503)				0001
Purchased Call/UIB/UIB000LSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/17/2024	12/17/2025	12/19/2025	Expire		2,679,772	549.44	63,273			(61,135)					(61,135)				0001
Purchased Call/UIB/UIB000SE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/14/2025	02/13/2026	02/19/2025	Exercise		7,781,441	555.71	198,665	14,141	1,909	(12,232)			1,909		(14,401)				0001
Purchased Call/UIB/UIB000TSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/20/2025	06/18/2026	06/24/2025	Exercise		5,000,208	520.67	150,303	450	596	146			596		(287)				0001
Purchased Call/UIB/UIB000US1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/24/2025	06/23/2026	06/26/2025	Exercise		2,819,311	522.8	81,894	2,273	2,803	530			2,803		(2,283)				0001
Purchased Call/UIB/UIB000US5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/25/2025	06/25/2026	06/27/2025	Exercise		2,950,919	523.62	80,735	3,469	3,526	57			3,526		(3,362)				0001
Purchased Call/UIB/UIB000USG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/02/2025	07/02/2026	07/07/2025	Exercise		2,463,684	524.26	72,007	450	534	85			534		(163)				0001
Purchased Call/UIB/UIB000USI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/03/2025	07/02/2026	07/08/2025	Exercise		5,029,936	525.01	140,253	1,775	2,067	292			2,067		(1,525)				0001
Purchased Call/UIB/UIB000USK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/08/2025	07/07/2026	07/10/2025	Exercise		4,631,636	523.86	130,347	3,436	3,439	3			3,439		(3,417)				0001
Purchased Call/UIB/UIB000USZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/16/2025	07/16/2026	07/18/2025	Exercise		3,277,768	523.43	89,917	2,780	2,853	73			2,853		(2,661)				0001
Purchased Call/UIB/UIB000VSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/24/2025	07/24/2026	07/28/2025	Exercise		3,067,149	525.25	88,588	782	683	(99)			683		(474)				0001
Purchased Call/UIB/UIB000VSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/30/2025	07/30/2026	08/01/2025	Exercise		2,845,473	524.74	68,033	6,557	8,218	1,662			8,218		(6,355)				0001
Purchased Call/UIB/UIB000VSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/04/2025	08/04/2026	08/06/2025	Exercise		3,671,631	524.46	92,954	6,632	7,040	407			7,040		(6,575)				0001
Purchased Call/UIB/UIB000VSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/05/2025	08/05/2026	08/07/2025	Exercise		4,157,475	523.98	113,703	4,315	4,549	234			4,549		(4,255)				0001
Purchased Call/UIB/UIB000WS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2025	08/07/2026	08/11/2025	Exercise		4,005,305	524.41	109,058	4,416	4,912	496			4,912		(4,033)				0001
Purchased Call/UIB/UIB000XS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2025	08/31/2026	09/03/2025	Exercise		1,235,572	534.59	31,991	1,087	702	(385)			702		(1,003)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000FS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	10/08/2025	Exercise		19,576	1953.73	28,298		1,029	509			1,029		(558)				0001
Purchased Call/UIB/UIB000SP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/21/2025	02/20/2026	02/25/2025	Exercise		6,875,306	554.79	184,985	6,668	3,739	(2,929)			3,739		(6,929)				0001
Purchased Call/UIB/UIB000PS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/07/2025	03/06/2026	03/11/2025	Exercise		5,959,692	545.08	164,737	2,060	1,415	(646)			1,415		(2,241)				0001
Purchased Call/UIB/UIB000XS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/09/2025	09/09/2026	09/11/2025	Exercise		3,100,658	537.13	91,783	2,071	1,540	(531)			1,540		(1,917)				0001
Purchased Call/UIB/UIB000XSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/11/2025	09/11/2026	09/15/2025	Exercise		3,854,697	542.56	105,115	2,243	1,603	(640)			1,603		(1,743)				0001
Purchased Call/UIB/UIB000YSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2025	09/24/2026	09/29/2025	Expire		179,999	536.78	4,809								26				0001
Purchased Call/UIB/UIB000YSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2025	09/25/2026	09/29/2025	Exercise		3,706,544	533.86	109,457	678	500	(179)			500		(124)				0001
Purchased Call/UIB/UIB000YSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2025	10/02/2026	10/07/2025	Exercise		5,847,352	539.52	168,165	510	324	(186)			324		169				0001
Purchased Call/UIB/UIB000YSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2025	10/05/2026	10/07/2025	Exercise		679,561	539.52	14,462	2,793	2,411	(382)			2,411		(2,712)				0001
Purchased Call/UIB/UIB000ZS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/09/2025	10/09/2026	10/14/2025	Exercise		5,058,770	562.56	127,081	7,912	8,019	107			8,019		(6,950)				0001
Purchased Call/UIB/UIB000ZSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/13/2025	10/13/2026	10/15/2025	Exercise		3,094,604	534.16	95,206	1,467	1,104	(363)			1,104		(1,306)				0001
Purchased Call/AIG/AIG000FSH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/13/2026	11/06/2025	Exercise		175,810	1953.01	50,138		8,629	3,069			8,629		(5,625)				0001
Purchased Call/UIB/UIB000ZSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/16/2025	10/16/2026	10/20/2025	Exercise		6,338,766	534.5	186,231	510	382	(128)			382		525				0001
Purchased Call/UIB/UIB000ZSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2025	10/16/2026	10/21/2025	Expire		4,052,937	534.3	123,810								524				0001
Purchased Call/UIB/UIB000ZSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2025	10/23/2026	10/27/2025	Exercise		5,175,115	536.92	138,089	6,424	4,584	(1,841)			4,584		(5,602)				0001
Purchased Call/UIB/UIB1000S1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2025	10/26/2026	10/28/2025	Exercise		1,084,420	536.24	20,289	5,851	6,084	233			6,084		(5,725)				0001
Purchased Call/UIB/UIB1000S6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/27/2025	10/27/2026	10/29/2025	Exercise		5,518,090	537.65	147,091	6,054	4,558	(1,496)			4,558		(5,787)				0001
Purchased Call/UIB/UIB1000SJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/03/2025	11/03/2026	11/05/2025	Exercise		4,722,177	530.42	109,155	10,868	9,721	(1,147)			9,721		(10,643)				0001
Purchased Call/UIB/UIB1000SP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/06/2025	11/06/2026	11/10/2025	Exercise		5,073,631	526.6	150,667	660	665	5			665		422				0001
Purchased Call/UIB/UIB1000SY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/11/2025	11/11/2026	11/13/2025	Exercise		1,930,711	531.89	52,024	1,693	1,401	(292)			1,401		(1,578)				0001
Purchased Call/UIB/UIB1001S0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/12/2025	11/12/2026	11/14/2025	Expire		3,430,832	531	96,453								317				0001
Purchased Call/UIB/UIB1001S2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/13/2025	11/13/2026	11/17/2025	Expire		4,949,323	526.27	142,854								927				0001
Purchased Call/UIB/UIB1001S5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2025	11/13/2026	11/18/2025	Expire		4,998,702	525.07	148,452								813				0001
Purchased Call/UIB/UIB1001SB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/18/2025	11/18/2026	11/20/2025	Exercise		4,437,808	525.29	118,181	3,869	4,306	437			4,306		(3,607)				0001
Purchased Call/UIB/UIB1001SM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/24/2025	11/24/2026	11/26/2025	Expire		3,168,772	527.99	103,836								486				0001
Purchased Call/UIB/UIB1001SO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/25/2025	11/25/2026	11/28/2025	Exercise		3,675,430	532.12	94,248	7,488	6,065	(1,424)			6,065		(6,870)				0001
Purchased Call/UIB/UIB1001SQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/26/2025	11/27/2026	12/01/2025	Exercise		3,352,425	533.45	87,205	5,623	5,195	(428)			5,195		(4,776)				0001
Purchased Call/UIB/UIB1002S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/05/2025	12/07/2026	12/09/2025	Exercise		1,107,452	527.96	30,393	1,138	1,278	140			1,278		(911)				0001
Purchased Call/UIB/UIB1002SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/10/2025	12/10/2026	12/12/2025	Expire		1,858,332	528.78	56,184								245				0001
Purchased Call/UIB/UIB1002SK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2025	12/11/2026	12/16/2025	Expire		5,537,371	529.4	162,531								1,046				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB1002SQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/16/2025	12/16/2026	12/18/2025	Expire		3,160,477	528.94	92,519								409				0001
Purchased Call/UIB/UIB1002ST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2025	12/18/2026	12/22/2025	Expire		4,733,770	528.62	142,315								1,095				0001
Purchased Call/UIB/UIB1003S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/23/2025	12/23/2026	12/26/2025	Expire		4,324,393	533.09	128,168								822				0001
Purchased Call/UIB/UIB000PSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/20/2025	03/20/2026	03/24/2025	Exercise		3,374,794	548.06	89,574	4,490	1,328	(3,162)			1,328		(4,545)				0001
Purchased Call/UIB/UIB1003S6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/26/2025	12/24/2026	12/30/2025	Expire		10,784,886	534.42	313,879								2,252				0001
Purchased Call/UIB/UIB1003SA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/29/2025	12/24/2026	12/31/2025	Expire		476,618	534.4	13,311								37				0001
Purchased Call/UIB/UIB1003SE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/30/2025	12/30/2026	01/02/2026	Expire		3,190,438	532.83	92,274								183				0001
Purchased Call/UIB/UIB0000S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/04/2023	08/01/2025	08/05/2025	Expire		50,031	530.38	1,927			(564)					(564)				0001
Purchased Call/UIB/UIB0001S0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2023	08/28/2025	03/26/2025	Exercise		1,382,353	525.48	55,878		26,547	8,185			26,547		(18,362)				0001
Purchased Call/UIB/UIB0001S8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2023	08/29/2025	09/03/2025	Exercise		678,786	529.93	24,965		5,964	(2,335)			5,964		(8,299)				0001
Purchased Call/UIB/UIB0001SC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2023	09/05/2025	02/28/2025	Exercise		2,077,717	528.28	77,567		30,058	3,693			30,058		(26,364)				0001
Purchased Call/UIB/UIB0001SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/07/2023	09/05/2025	02/18/2025	Exercise		802,778	527.46	30,314		13,600	3,269			13,600		(10,331)				0001
Purchased Call/UIB/UIB0001SG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2023	09/05/2025	09/09/2025	Exercise		836,579	526.66	32,910		14,582	3,348			14,582		(11,233)				0001
Purchased Call/UIB/UIB0002S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/28/2023	09/26/2025	09/30/2025	Exercise		254,602	513	9,952		10,997	7,316			10,997		(3,681)				0001
Purchased Call/UIB/UIB0002SD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2023	09/29/2025	02/18/2025	Exercise		905,476	512.76	33,430		42,318	29,837			42,318		(12,481)				0001
Purchased Call/UIB/UIB0002SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2023	10/02/2025	06/30/2025	Exercise		1,753,159	511.98	60,920		90,471	67,533			90,471		(22,938)				0001
Purchased Call/UIB/UIB0002SO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2023	10/08/2025	10/10/2025	Exercise		74,231	509.37	3,152		4,107	2,893			4,107		(1,214)				0001
Purchased Call/UIB/UIB0002SS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/11/2023	10/10/2025	01/21/2025	Exercise		1,030,841	513.96	40,007		32,809	17,305			32,809		(15,504)				0001
Purchased Call/SPX/SPXB050SJ		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	01/12/2024	01/10/2025	01/14/2025	Exercise		2,761,000	5243.08	2,760		31,541	31,471			31,541		(69)				0001
Purchased Call/SPX/SPXB05JSB		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	02/20/2024	02/20/2025	02/24/2025	Exercise		1,631,000	5463.11	2,184		11,178	10,878			11,178		(300)				0001
Purchased Call/SPX/SPXB05MS2		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	04/08/2024	04/08/2025	04/10/2025	Expire		2,144,000	5618.58	5,148			(1,376)					(1,376)				0001
Purchased Call/SPX/SPXB05MSI		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/10/2024	05/09/2025	05/13/2025	Expire		3,574,000	5758	3,933			(1,398)					(1,398)				0001
Purchased Call/SPX/SPXB05MSM		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/17/2024	05/16/2025	05/20/2025	Expire		2,459,000	5876.02	2,066			(775)					(775)				0001
Purchased Call/SPX/SPXB05WSI		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/09/2024	10/09/2025	10/14/2025	Expire		2,438,000	6469.71	1,952			(1,511)					(1,511)				0001
Purchased Call/SPX/SPXB05WSJ		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	10/10/2024	10/10/2025	10/15/2025	Expire		2,279,000	6415.86	2,326			(1,822)					(1,822)				0001
Purchased Call/SPX/SPXC05HS6		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/27/2025	03/27/2026	03/31/2025	Expire		4,215,000	6251.25	6,154								(1)				0001
Purchased Call/SPX/SPXC05QSF		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	05/30/2025	05/29/2026	06/03/2025	Expire		1,034,000	6606.31	6,101								11				0001
Purchased Call/SPX/SPXD05QS3		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire		4,500,000	7758.07	3,060								25				0001
Purchased Call/SPX/SPXD05QS4		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/26/2025	12/28/2026	12/30/2025	Expire		4,065,000	7751.14	2,846								23				0001
Purchased Call/SPX/SPXD17JSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/17/2025	04/17/2026	04/21/2025	Expire		1,536,000	5845.31	26,266								13				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH002SH		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/07/2025	02/11/2025	Exercise		2,399,000	5544.35	2,256		4,292	4,060			4,292		(232)				0001
Purchased Call/SPX/SPXH002SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2025	02/12/2025	Exercise		2,150,000	5529.27	2,236		4,948	4,702			4,948		(246)				0001
Purchased Call/SPX/SPXH006S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/28/2025	03/04/2025	Exercise		2,851,000	5581.81	3,249		6,970	6,452			6,970		(518)				0001
Purchased Call/SPX/SPXH00PSA		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	06/10/2025	Expire		2,769,000	5932.49	2,271			(984)					(984)				0001
Purchased Call/SPX/SPXH003SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	06/17/2025	Expire		1,450,000	5925.88	731			(331)					(331)				0001
Purchased Call/SPX/SPXH00RSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	06/24/2025	Expire		2,558,000	6076.66	2,253			(1,064)					(1,064)				0001
Purchased Call/SPX/SPXH00YS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	07/15/2025	Expire		2,129,000	6014.04	4,899			(2,599)					(2,599)				0001
Purchased Call/AIG/AIG0001S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2026	03/11/2025	Exercise		95,274	1994.84	61,236		2,863	(604)			2,863		(3,605)				0001
Purchased Call/UIB/UIB0002SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/13/2023	10/10/2025	10/15/2025	Exercise		327,579	512.7	12,504		10,961	6,091			10,961		(4,870)				0001
Purchased Call/UIB/UIB0003SO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2023	10/16/2025	02/28/2025	Exercise		2,871,712	515.97	110,962		103,173	59,256			103,173		(43,917)				0001
Purchased Call/UIB/UIB0003S5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/19/2023	10/17/2025	02/10/2025	Exercise		668,772	512.65	22,759		29,284	20,211			29,284		(9,073)				0001
Purchased Call/UIB/UIB0003SD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2023	10/24/2025	06/30/2025	Exercise		1,487,875	502.51	53,872		99,301	77,355			99,301		(21,946)				0001
Purchased Call/UIB/UIB0003SH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/27/2023	10/24/2025	10/10/2025	Exercise		1,092,627	498.82	40,017		82,018	65,656			82,018		(16,362)				0001
Purchased Call/UIB/UIB0004SD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/16/2023	11/14/2025	05/08/2025	Exercise		933,492	515.89	35,249		16,997	1,549			16,997		(15,448)				0001
Purchased Call/UIB/UIB0004SN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/24/2023	11/21/2025	11/25/2025	Exercise		1,254,922	517.32	48,776		19,294	(2,556)			19,294		(21,850)				0001
Purchased Call/UIB/UIB0004SR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2023	11/26/2025	12/01/2025	Exercise		475,410	517.89	18,500		14,288	5,900			14,288		(8,388)				0001
Purchased Call/UIB/UIB0004SV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2023	11/28/2025	06/30/2025	Exercise		1,023,664	518.27	40,939		24,247	5,605			24,247		(18,642)				0001
Purchased Call/SPX/SPXH002S4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2025	07/18/2025	Expire		1,986,000	6267.92	1,985			(1,072)					(1,072)				0001
Purchased Call/SPX/SPXI008SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2025	07/28/2025	Expire		2,181,000	5988.84	3,139			(1,764)					(1,764)				0001
Purchased Call/SPX/SPXI003SB		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	08/09/2024	08/08/2025	08/12/2025	Exercise		2,083,000	5766.35	5,713		10,437	6,962			10,437		(3,475)				0001
Purchased Call/SPX/SPXI003SD		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	08/09/2024	08/08/2025	08/12/2025	Expire		2,555,000	5886.59	4,241			(2,580)					(2,580)				0001
Purchased Call/SPX/SPXI007SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	09/16/2025	Expire		1,850,000	6242.07	1,813			(1,279)					(1,279)				0001
Purchased Call/SPX/SPXI008SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	09/23/2025	Expire		2,344,000	6421.07	1,313			(952)					(952)				0001
Purchased Call/SPX/SPXI008SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	09/23/2025	Expire		2,253,000	6421.07	1,263			(916)					(916)				0001
Purchased Call/SPX/SPXI00LSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	12/22/2025	Expire		3,420,000	6500.48	3,694			(3,572)					(3,572)				0001
Purchased Call/SPX/SPXI00WSU		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	03/11/2025	03/11/2026	03/13/2025	Expire		2,704,000	6084.7	7,466								(13)				0001
Purchased Call/SPX/SPXJ001SA		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/09/2025	04/09/2026	04/11/2025	Expire		3,215,000	6018.96	11,381								(14)				0001
Purchased Call/SPX/SPXJ00KSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2026	08/29/2025	Expire		3,190,000	7174.91	2,743								2				0001
Purchased Call/SPX/SPXK13ASU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	01/07/2025	Exercise		2,173,000	5180.99	2,001		26,135	26,124			26,135		(11)				0001
Purchased Call/SPX/SPXK13CSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/10/2025	01/14/2025	Exercise		2,193,238	5100	4,694		36,842	36,725			36,842		(117)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13DS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/13/2025	01/15/2025	Exercise		2,012,000	5314.84	1,327		17,385	17,341			17,385		(44)				0001
Purchased Call/SPX/SPXK13ES2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise		1,530,000	5152.02	2,570		24,920	24,814			24,920		(106)				0001
Purchased Call/SPX/SPXK13GB0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise		2,041,000	5439.86	1,346		10,726	10,640			10,726		(86)				0001
Purchased Call/SPX/SPXK13HSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/31/2025	Exercise		2,868,000	5383.76	3,444		21,919	21,654			21,919		(265)				0001
Purchased Call/SPX/SPXK131SQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/01/2024	01/31/2025	02/04/2025	Exercise		2,816,000	5445.87	2,083		12,322	12,149			12,322		(173)				0001
Purchased Call/SPX/SPXK13MSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	02/19/2025	Exercise		2,284,473	5392	4,779		20,948	20,363			20,948		(586)				0001
Purchased Call/SPX/SPXK13NSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	02/25/2025	Exercise		2,509,000	5479.98	3,062		15,613	15,184			15,613		(429)				0001
Purchased Call/SPX/SPXK13NSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/19/2025	02/21/2025	Exercise		2,152,377	5337	4,488		25,144	24,536			25,144		(608)				0001
Purchased Call/SPX/SPXK13NSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise		2,569,000	5598.28	2,981		4,425	4,004			4,425		(421)				0001
Purchased Call/SPX/SPXK13PSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	03/03/2025	Exercise		2,669,000	5580.92	3,097		5,605	5,120			5,605		(485)				0001
Purchased Call/SPX/SPXK13QSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Expire		2,859,000	5650.79	3,489			(562)					(562)				0001
Purchased Call/UIB/UIB0005S6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/06/2023	12/05/2025	02/28/2025	Exercise		1,931,925	519.82	77,698		32,487	(5,631)			32,487		(38,118)				0001
Purchased Call/UIB/UIB0005S8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/07/2023	12/05/2025	12/09/2025	Exercise		892,751	518.65	35,691		16,018	(639)			16,018		(16,658)				0001
Purchased Call/UIB/UIB0005SA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/08/2023	12/05/2025	06/30/2025	Exercise		1,155,274	519.55	45,721		18,938	(2,417)			18,938		(21,355)				0001
Purchased Call/UIB/UIB0005SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2023	12/10/2025	12/12/2025	Exercise		784,384	520.45	33,937		12,558	(3,529)			12,558		(16,086)				0001
Purchased Call/UIB/UIB0005SG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2023	12/15/2025	03/31/2025	Exercise		1,507,688	529.04	59,205		2,125	(26,275)			2,125		(28,401)				0001
Purchased Call/UIB/UIB0005SS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2023	12/18/2025	02/10/2025	Exercise		1,471,236	529.33	57,836		2,106	(25,900)			2,106		(28,006)				0001
Purchased Call/AIG/AIG000JS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	05/13/2025	Exercise		92,346	1977.44	34,667		2,295	(1,150)			2,295		(3,524)				0001
Purchased Call/SPX/SPXK132SQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	04/08/2025	Expire		2,400,000	5729.98	3,648			(942)					(942)				0001
Purchased Call/SPX/SPXL130SP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	04/11/2025	Expire		3,286,000	5756.95	4,402			(1,188)					(1,188)				0001
Purchased Call/SPX/SPXL132SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise		4,111,000	5493.76	6,905		33,644	31,605			33,644		(2,039)				0001
Purchased Call/SPX/SPXL133SD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	04/25/2025	Exercise		4,371,000	5577.61	6,905		23,359	21,229			23,359		(2,130)				0001
Purchased Call/SPX/SPXL137SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	05/13/2025	Expire		2,260,000	5760.62	2,486			(884)					(884)				0001
Purchased Call/SPX/SPXL13CSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	06/03/2025	Expire		2,788,000	5811.38	2,232			(921)					(921)				0001
Purchased Call/SPX/SPXL13CSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Expire		3,118,000	5860.67	2,683			(1,111)					(1,111)				0001
Purchased Call/SPX/SPXL13KSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Expire		2,345,000	6102.38	1,782			(864)					(864)				0001
Purchased Call/SPX/SPXM132S1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	08/29/2025	Expire		2,939,000	6216.51	2,881			(1,889)					(1,889)				0001
Purchased Call/SPX/SPXM133SS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	09/10/2025	Expire		1,972,000	6011.46	2,561			(1,764)					(1,764)				0001
Purchased Call/SPX/SPXM133SS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	01/05/2026	Expire		2,959,000	6508.02	2,842			(2,842)					(2,842)				0001
Purchased Call/SPX/SPXM133SSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	01/06/2025	Expire		1,032,000	6417.26	7,224								(20)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXW13SS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	01/07/2025	Expire		1,423,000	6566.43	6,404								(17)				0001
Purchased Call/SPX/SPXW13RSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	01/24/2025	Expire		3,124,000	6688.92	3,188								(8)				0001
Purchased Call/SPX/SPXW13WSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	01/27/2025	Expire		2,514,000	6739.76	2,364								(5)				0001
Purchased Call/SPX/SPXN13FSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	05/09/2025	Expire		2,536,000	6278.88	5,070								(4)				0001
Purchased Call/SPX/SPXN13LSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	06/13/2025	Expire		2,775,000	6717.81	2,664								(1)				0001
Purchased Call/SPX/SPXN13VS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	08/04/2025	Expire		2,899,000	6976.5	3,016								11				0001
Purchased Call/SPX/SPXO13EG6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	10/30/2026	11/04/2025	Expire		1,239,000	7531.06	11,151								72				0001
Purchased Call/SPX/SPXO13GSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2025	11/12/2026	11/14/2025	Expire		2,607,000	7518.88	4,845								10				0001
Purchased Call/UIB/UIB000SSK		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	05/20/2025	05/19/2026	05/22/2025	Exercise		3,969,371	521.96	108,679	2,921	3,039	118			3,039		(2,971)				0001
Purchased Call/SPX/SPX140TS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	04/17/2025	Expire		2,911,000	100	15,719								(18)				0001
Purchased Call/UIB/UIB00056Z		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/26/2023	12/22/2025	03/31/2025	Exercise		556,211	529.34	21,936		4,147	(6,654)			4,147		(10,801)				0001
Purchased Call/UIB/UIB0006SJ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/09/2024	01/07/2026	02/18/2025	Exercise		21,210	523.2	22,988		1,391	983			1,391		(439)				0001
Purchased Call/UIB/UIB0007S2		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/23/2024	01/22/2026	03/10/2025	Exercise		86,850	520.31	158,330		4,322	2,554			4,322		(1,981)				0001
Purchased Call/UIB/UIB0007S8		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/26/2024	01/23/2026	02/18/2025	Exercise		93,967	521	76,363		4,366	2,401			4,366		(2,153)				0001
Purchased Call/UIB/UIB0008S0		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/15/2024	02/13/2026	09/29/2025	Exercise		18,949	521.3	66,980		614	172			614		(652)				0001
Purchased Call/UIB/UIB0008S2		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/16/2024	02/13/2026	02/11/2025	Exercise		84,340	524.43	63,508		2,792	984			2,792		(2,012)				0001
Purchased Call/AIG/AIG000LSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	07/07/2025	Exercise		23,198	2005.03	32,315		354	(564)			354		(1,004)				0001
Purchased Call/AIG/AIG000LSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2026	02/06/2025	Exercise		44,109	1935.44	77,897		1,840	74			1,840		(1,939)				0001
Purchased Call/AIG/AIG000MSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	05/13/2025	Exercise		47,152	1931.67	34,672		1,868	(44)			1,868		(2,001)				0001
Purchased Call/AIG/AIG000MSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	01/07/2025	Expire		2,128,993	1931.84	80,145								49				0001
Purchased Call/AIG/AIG000MSP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	01/07/2025	Expire		228,352	1931.84	8,929								13				0001
Purchased Call/AIG/AIG000MSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	01/14/2025	Exercise		729,057	1906.19	25,917	1,295	2,246	952			2,246		(1,257)				0001
Purchased Call/AIG/AIG000SSK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	09/26/2025	Exercise		20,897	1945.73	65,909		940	325			940		(795)				0001
Purchased Call/AIG/AIG000SP		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	02/19/2025	Expire		932,672	1954.59	36,467								91				0001
Purchased Call/AIG/AIG000PS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	02/25/2025	Exercise		801,176	1951.68	23,075	4,125	2,396	(1,729)			2,396		(4,084)				0001
Purchased Call/UIB/UIB000SSX		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	05/27/2025	05/22/2026	05/29/2025	Expire		116,046	520.53	3,522								(2)				0001
Purchased Call/UIB/UIB000TSS		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	06/17/2025	06/16/2026	06/20/2025	Exercise		3,909,433	522.31	100,006	5,287	5,760	474			5,760		(5,170)				0001
Purchased Call/UIB/UIB000US2		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	06/24/2025	06/24/2026	06/26/2025	Exercise		3,880,116	524.4	109,600	1,473	1,791	318			1,791		(1,475)				0001
Purchased Call/UIB/UIB0008S8		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/21/2024	02/20/2026	03/31/2025	Exercise		85,120	522.4	83,218		3,149	1,168			3,149		(2,115)				0001
Purchased Call/UIB/UIB0008SC		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/23/2024	02/20/2026	03/10/2025	Exercise		56,837	528.08	52,443		1,672	404			1,672		(1,391)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB0008SH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/27/2024	02/26/2026	02/18/2025	Exercise		138,271	528.44	212,167		4,221	1,107			4,221		(3,410)				0001
Purchased Call/UIB/UIB0008SJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/28/2024	02/27/2026	09/10/2025	Exercise		23,827	528.91	82,594		688	152			688		(663)				0001
Purchased Call/UIB/UIB0008SP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/04/2024	02/27/2026	08/11/2025	Exercise		89,666	530.16	66,162		1,500	(545)			1,500		(2,134)				0001
Purchased Call/UIB/UIB0008ST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/06/2024	03/05/2026	01/17/2025	Exercise		71,686	530.1	82,013		2,575	947			2,575		(1,775)				0001
Purchased Call/UIB/UIB0008SV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/07/2024	03/06/2026	02/11/2025	Exercise		79,174	530.09	87,518		2,133	216			2,133		(2,134)				0001
Purchased Call/UIB/UIB0008SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/08/2024	03/06/2026	04/08/2025	Exercise		62,496	532.79	86,957		1,059	(408)			1,059		(1,650)				0001
Purchased Call/UIB/UIB0009S4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/13/2024	03/12/2026	08/14/2025	Exercise		51,987	536.61	85,619		862	(390)			862		(1,415)				0001
Purchased Call/UIB/UIB0009S6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/14/2024	03/13/2026	04/08/2025	Exercise		74,275	538.61	66,312		922	(788)			922		(1,885)				0001
Purchased Call/SPX/SPXC172SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2024	07/29/2025	07/31/2025	Expire	100	2,106,000		2,802			(1,618)					(1,618)				0001
Purchased Call/SPX/SPXD170SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/21/2024	08/19/2025	08/21/2025	Expire	100	2,023,000		2,633			(1,677)					(1,677)				0001
Purchased Call/SPX/SPXD171SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/12/2025	09/16/2025	Expire	100	2,136,000		3,203			(2,260)					(2,260)				0001
Purchased Call/SPX/SPXD173S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/26/2024	09/26/2025	09/30/2025	Expire	100	2,165,000		3,248			(2,411)					(2,411)				0001
Purchased Call/SPX/SPXG00XS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/09/2025	01/10/2025	Expire	100	1,927,000		3,542			(78)					(78)				0001
Purchased Call/SPX/SPXG00YS7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2025	01/16/2025	Expire	100	1,453,000		3,347			(120)					(120)				0001
Purchased Call/SPX/SPXH00GSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2025	01/30/2025	Exercise	100	2,261,000		4,339		10,944	10,622			10,944		(322)				0001
Purchased Call/SPX/SPXH001SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/31/2025	02/04/2025	Expire	100	1,235,000		1,976			(164)					(164)				0001
Purchased Call/SPX/SPXH001SS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2025	02/06/2025	Expire	100	1,494,000		2,362			(221)					(221)				0001
Purchased Call/SPX/SPXH002SL		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/09/2024	02/11/2025	02/13/2025	Expire	100	2,754,000		3,031			(341)					(341)				0001
Purchased Call/SPX/SPXH004S1		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/16/2024	02/18/2025	02/20/2025	Exercise	100	2,863,000		3,152		13,855	13,438			13,855		(417)				0001
Purchased Call/SPX/SPXH004SJ		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/21/2024	02/21/2025	02/25/2025	Expire	100	1,804,000		2,347			(329)					(329)				0001
Purchased Call/SPX/SPXH006SQ		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/01/2024	02/28/2025	03/04/2025	Expire	100	2,049,000		2,296			(370)					(370)				0001
Purchased Call/AIG/AIG000HS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/14/2026	10/02/2025	Exercise		58,043	1986.4	12,779		2,077	119			2,077		(1,972)				0001
Purchased Call/UIB/UIB000VS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/22/2025	07/21/2026	07/24/2025	Exercise		3,848,649	523.46	108,848	4,684	4,449	(235)			4,449		(4,617)				0001
Purchased Call/UIB/UIB000VSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/23/2025	07/23/2026	07/25/2025	Exercise		1,838,010	525.99	50,571	1,298	1,536	238			1,536		(1,189)				0001
Purchased Call/UIB/UIB000WSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/18/2025	08/18/2026	08/20/2025	Exercise		3,372,639	526.09	101,753	1,022	1,122	100			1,122		(947)				0001
Purchased Call/UIB/UIB0009SG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/21/2024	03/20/2026	11/26/2025	Exercise		15,074	542.24	38,098		101	(267)			101		(472)				0001
Purchased Call/UIB/UIB000AS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/09/2024	04/08/2026	08/04/2025	Exercise		58,449	546.3	206,374		459	(954)			459		(1,708)				0001
Purchased Call/UIB/UIB000AS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/18/2024	04/17/2026	02/11/2025	Exercise		52,018	536.1	44,791		1,579	297			1,579		(1,400)				0001
Purchased Call/AIG/AIG000RSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	04/29/2025	Exercise		2,607,945	1882.59	97,145	2,598	2,600	2			2,600		(2,501)				0001
Purchased Call/AIG/AIG000SS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	05/06/2025	Exercise		414,224	1876.58	14,295	868	914	46			914		(835)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000SSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/10/2027	05/13/2025	Expire		443,498	1876.25	17,119							40					0001
Purchased Call/AIG/AIG000SSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/24/2027	05/28/2025	Expire		885,380	1862.82	34,233							105					0001
Purchased Call/UIB/UIB000II5R		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2025	08/21/2026	08/25/2025	Exercise		4,073,388	526.6	136,357	656	574	(82)				574		(93)			0001
Purchased Call/UIB/UIB000XS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/26/2025	08/26/2026	08/28/2025	Exercise		4,010,038	533.51	114,789	1,940	1,912	(28)				1,912		(1,833)			0001
Purchased Call/UIB/UIB000ASS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/25/2024	04/24/2026	08/18/2025	Exercise		25,318	539.95	63,182		357	(293)				357		(819)			0001
Purchased Call/UIB/UIB000ASY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/30/2024	04/29/2026	01/06/2025	Exercise		142,068	544.3	155,790		2,418	(728)				2,418		(3,354)			0001
Purchased Call/UIB/UIB000BS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/07/2024	05/06/2026	02/18/2025	Exercise		75,489	541.88	117,858		1,713	(303)				1,713		(2,174)			0001
Purchased Call/UIB/UIB000BSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/13/2024	05/08/2026	02/03/2025	Exercise		229,362	544.43	46,675		3,377	(2,486)				3,377		(5,916)			0001
Purchased Call/UIB/UIB000BSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/15/2024	05/14/2026	02/28/2025	Exercise		47,804	543.41	36,767		1,305	18				1,305		(1,350)			0001
Purchased Call/UIB/UIB000BSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/16/2024	05/15/2026	03/14/2025	Exercise		42,865	544.46	57,231		811	(284)				811		(1,244)			0001
Purchased Call/UIB/UIB000BSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/17/2024	05/15/2026	08/18/2025	Exercise		70,432	542.91	36,116		947	(938)				947		(1,965)			0001
Purchased Call/UIB/UIB000BSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/20/2024	05/15/2026	08/14/2025	Exercise		28,619	543.46	31,968		366	(363)				366		(772)			0001
Purchased Call/UIB/UIB000BST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/21/2024	05/20/2026	06/04/2025	Exercise		55,709	541.81	121,986		824	(707)				824		(1,695)			0001
Purchased Call/UIB/UIB000BSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/22/2024	05/21/2026	08/25/2025	Exercise		22,329	543.29	43,783		280	(263)				280		(614)			0001
Purchased Call/UIB/UIB000CS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/29/2024	05/28/2026	06/04/2025	Exercise		99,118	538.27	140,077		1,464	(1,041)				1,464		(2,713)			0001
Purchased Call/UIB/UIB000CS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/30/2024	05/29/2026	08/18/2025	Exercise		25,862	535.44	63,056		481	(267)				481		(914)			0001
Purchased Call/UIB/UIB000CS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/12/2024	06/11/2026	01/17/2025	Exercise		150,657	533.96	84,024		4,076	(241)				4,076		(4,482)			0001
Purchased Call/SPX/SPXH009S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/13/2025	03/17/2025	Expire		1,958,000	100	2,509			(491)						(491)			0001
Purchased Call/SPX/SPXH00CS1		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	03/28/2024	03/28/2025	04/01/2025	Expire		2,205,000	100	3,396			(809)						(809)			0001
Purchased Call/SPX/SPXH00CS3		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	03/28/2024	03/31/2025	04/02/2025	Expire		2,515,000	100	4,225			(1,033)						(1,033)			0001
Purchased Call/SPX/SPXH00ESP		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	04/16/2025	Expire		2,229,000	100	3,523			(1,000)						(1,000)			0001
Purchased Call/SPX/SPXH00FSL		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	04/18/2024	04/17/2025	04/21/2025	Expire		2,476,000	100	3,960			(1,166)						(1,166)			0001
Purchased Call/SPX/SPXH00GS0		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	04/22/2024	04/22/2025	04/24/2025	Expire		1,894,000	100	3,108			(950)						(950)			0001
Purchased Call/SPX/SPXH001SP		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/09/2024	05/09/2025	05/13/2025	Expire		2,226,000	100	3,961			(1,404)						(1,404)			0001
Purchased Call/SPX/SPXH00KS9		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/17/2024	05/16/2025	05/20/2025	Expire		2,620,000	100	4,664			(1,749)						(1,749)			0001
Purchased Call/SPX/SPXH00KSO		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/20/2024	05/20/2025	05/22/2025	Expire		2,117,000	100	3,426			(1,312)						(1,312)			0001
Purchased Call/SPX/SPXH00LSN		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/24/2024	05/23/2025	05/28/2025	Expire		2,370,000	100	5,309			(2,100)						(2,100)			0001
Purchased Call/SPX/SPXH00QSE		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/13/2024	06/13/2025	06/17/2025	Expire		1,936,000	100	3,677			(1,660)						(1,660)			0001
Purchased Call/SPX/SPXH00RS7		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/17/2024	06/17/2025	06/20/2025	Expire		2,450,000	100	4,410			(2,034)						(2,034)			0001
Purchased Call/SPX/SPXH00US7		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/28/2024	06/27/2025	07/01/2025	Expire		2,097,000	100	4,400			(2,163)						(2,163)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00ZSH		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	07/17/2024	07/17/2025	07/21/2025	Expire		2,696,000	100	3,881				(2,106)				(2,106)				0001
Purchased Call/SPX/SPXH00ZS0		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	07/19/2024	07/21/2025	07/23/2025	Expire		2,209,000	100	3,403				(1,885)				(1,885)				0001
Purchased Call/SPX/SPXI005SS		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	08/30/2024	08/29/2025	09/03/2025	Expire		2,665,000	100	3,731				(2,494)				(2,494)				0001
Purchased Call/SPX/SPXI005SU		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	08/30/2024	09/02/2025	09/04/2025	Expire		1,865,000	100	2,872				(1,931)				(1,931)				0001
Purchased Call/AIG/AIG000TSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	06/10/2025	Exercise		1,566,815	1866.14	56,821	1,933	3,640	1,707			3,640		(1,866)				0001
Purchased Call/AIG/AIG000TSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	06/17/2025	Exercise		614,853	1873.67	22,209	762	1,567	805			1,567		(704)				0001
Purchased Call/SPX/SPX013LSJ		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	12/16/2025	12/23/2025	12/18/2025	Expire		13,560,000	6746		28,300		(28,300)					(28,300)				0001
Purchased Call/SPE/SPE01319K		N/A	Equity/Index	BNPParibas R0MJWSFPU8MPR08K5P83	02/21/2024	02/14/2025	02/19/2025	Exercise		2,015,000	100	4,997		7,053	6,437			7,053		(616)				0001
Purchased Call/SPX/SPX9177SM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2018	10/03/2025	10/07/2025	Exercise		1,026,415	3726.68	26,864		241,787	238,874			241,787		(2,913)				0001
Purchased Call/JMR/JMR0097SII		N/A	Equity/Index	J.P.MorganSec 8I5DZWZKVSZI1NUHU748	12/13/2018	01/23/2025	01/27/2025	Expire		1,046,066	206.68	5,410			(53)					(53)				0001
Purchased Call/JMR/JMR0098S1		N/A	Equity/Index	J.P.MorganSec 8I5DZWZKVSZI1NUHU748	12/13/2018	03/07/2025	03/11/2025	Exercise		1,125,746	200.01	8,019		5,117	4,887			5,117		(229)				0001
Purchased Call/CDA/CDA040I9S		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2025	02/07/2025	Exercise		971,454	220.6	3,615		6,976	6,920			6,976		(56)				0001
Purchased Call/CDA/CDA040I9K		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/03/2025	02/05/2025	Exercise		284,446	220.2	886		1,808	1,795			1,808		(13)				0001
Purchased Call/CDA/CDA040I9Y		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/14/2025	02/19/2025	Exercise		325,744	214.37	1,572		4,403	4,373			4,403		(30)				0001
Purchased Call/UIB/UIB000ZSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/12/2026	10/15/2025	Expire		187,954	529.86	5,545								44				0001
Purchased Call/UIB/UIB000ZSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/22/2025	10/22/2026	10/24/2025	Expire		2,695,138	537.12	78,846								324				0001
Purchased Call/UIB/UIB000CSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/14/2024	06/12/2026	05/20/2025	Exercise		160,353	534.26	35,523		3,072	(1,108)			3,072		(4,259)				0001
Purchased Call/UIB/UIB000CSII		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/18/2024	06/17/2026	01/17/2025	Exercise		186,823	533.41	161,283		5,683	257			5,683		(5,772)				0001
Purchased Call/UIB/UIB000CSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/20/2024	06/18/2026	01/17/2025	Exercise		75,277	534.72	82,101		2,369	156			2,369		(2,432)				0001
Purchased Call/UIB/UIB000DSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/08/2024	07/02/2026	08/18/2025	Exercise		47,184	538.57	77,201		975	(372)			975		(1,458)				0001
Purchased Call/UIB/UIB000DSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/12/2024	07/10/2026	08/14/2025	Exercise		29,666	540.27	86,836		496	(429)			496		(1,099)				0001
Purchased Call/AIG/AIG000UST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/09/2027	07/11/2025	Exercise		2,120,384	1899.97	80,640	766	1,669	903			1,669		(611)				0001
Purchased Call/AIG/AIG000VS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/16/2027	07/21/2025	Exercise		1,622,503	1890.92	62,049	828	1,556	729			1,556		(649)				0001
Purchased Call/AIG/AIG000VSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/23/2027	07/25/2025	Exercise		1,780,494	1914.91	65,938	1,181	2,279	1,098			2,279		(1,041)				0001
Purchased Call/AIG/AIG000VSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/26/2027	07/29/2025	Expire		380,434	1910.31	14,837								43				0001
Purchased Call/CDA/CDA040KSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	03/19/2025	03/21/2025	Exercise		308,353	214.72	1,485		2,069	2,019			2,069		(50)				0001
Purchased Call/CDA/CDA040LSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/17/2025	04/21/2025	Exercise		549,927	210.93	2,858		6,044	5,914			6,044		(130)				0001
Purchased Call/DCR/DCR416PSA		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/16/2024	01/16/2025	01/21/2025	Expire		125,168	4263.24	538			(22)					(22)				0001
Purchased Call/DCR/DCR416PST		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/24/2024	01/24/2025	01/28/2025	Expire		144,586	4262.26	665			(42)					(42)				0001
Purchased Call/DCR/DCR416QS2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/29/2024	01/29/2025	01/31/2025	Expire		131,319	4211.09	1,169			(90)					(90)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR416QS4		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/30/2024	01/30/2025	02/03/2025	Expire		92,605	4312.83	426			(34)					(34)				0001
Purchased Call/DCR/DCR416RS1		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/16/2024	02/14/2025	02/19/2025	Expire		106,091	4323.52	499			(61)					(61)				0001
Purchased Call/DCR/DCR416RSE		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/23/2024	02/24/2025	02/26/2025	Expire		106,543	4354.15	533			(79)					(79)				0001
Purchased Call/DCR/DCR416RSU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/05/2024	03/05/2025	03/07/2025	Expire		182,459	4254.48	2,153			(374)					(374)				0001
Purchased Call/DCR/DCR416SS5		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/08/2024	03/07/2025	03/11/2025	Expire		133,887	4401.81	696			(126)					(126)				0001
Purchased Call/DCR/DCR416SSM		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/20/2024	03/20/2025	03/24/2025	Expire		108,725	4471.31	576			(124)					(124)				0001
Purchased Call/DCR/DCR416SSH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/22/2024	01/28/2025	01/30/2025	Expire		82,699	4204.71	2,068			(181)					(181)				0001
Purchased Call/DCR/DCR416TSV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/03/2024	04/03/2025	04/07/2025	Expire		133,925	4520.14	723			(183)					(183)				0001
Purchased Call/DCR/DCR416USF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/09/2024	04/04/2025	04/08/2025	Expire		58,453	4385.02	736			(191)					(191)				0001
Purchased Call/DCR/DCR416USL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/10/2024	02/21/2025	02/25/2025	Expire		52,969	4334.51	710			(115)					(115)				0001
Purchased Call/DCR/DCR416USN		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/10/2024	03/07/2025	03/11/2025	Expire		48,110	4288.58	916			(181)					(181)				0001
Purchased Call/DCR/DCR416USY		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/11/2024	01/24/2025	01/28/2025	Exercise		69,074	4177.55	2,069		411	243			411		(168)				0001
Purchased Call/DCR/DCR416VSY		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/19/2024	04/17/2025	04/21/2025	Expire		272,166	4439.26	1,470			(434)					(434)				0001
Purchased Call/DCR/DCR416WSF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/26/2024	04/25/2025	04/29/2025	Expire		109,058	4448.03	600			(190)					(190)				0001
Purchased Call/DCR/DCR416WST		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/03/2024	05/02/2025	05/06/2025	Expire		201,368	4424.32	987			(332)					(332)				0001
Purchased Call/DCR/DCR416XSQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/22/2024	05/22/2025	05/27/2025	Expire		84,496	4460.97	439			(171)					(171)				0001
Purchased Call/DCR/DCR416XSV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/24/2024	05/27/2025	05/29/2025	Expire		36,724	4438.61	195			(78)					(78)				0001
Purchased Call/DCR/DCR416ZS3		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/28/2024	06/30/2025	07/02/2025	Expire		51,064	4436.79	255			(127)					(127)				0001
Purchased Call/DCR/DCR416ZSD		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/05/2024	07/03/2025	07/08/2025	Expire		58,101	4318.81	569			(290)					(290)				0001
Purchased Call/UIB/UIB1001SF		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/20/2025	11/20/2026	11/24/2025	Exercise		5,648,176	522.58	150,085	10,680	12,267	1,587			12,267		(9,615)				0001
Purchased Call/UIB/UIB1001SH		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/21/2025	11/20/2026	11/25/2025	Expire		54,000	525.27	1,588								11				0001
Purchased Call/UIB/UIB1001ST		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/28/2025	11/27/2026	12/02/2025	Expire		2,382,335	530.53	69,894								501				0001
Purchased Call/UIB/UIB1001SU		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/28/2025	11/30/2026	12/02/2025	Expire		780,812	530.53	23,034								168				0001
Purchased Call/UIB/UIB1001SY		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/01/2025	12/01/2026	12/03/2025	Expire		4,182,002	526	127,752								297				0001
Purchased Call/UIB/UIB1002S4		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/04/2025	12/04/2026	12/08/2025	Expire		4,157,950	529.3	121,209								909				0001
Purchased Call/DCR/DCR416ZSG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/05/2024	07/03/2025	07/08/2025	Expire		174,646	4334.75	1,519			(775)					(775)				0001
Purchased Call/DCR/DCR416ZSO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/10/2024	07/10/2025	07/14/2025	Expire		38,616	4329.75	390			(204)					(204)				0001
Purchased Call/DCR/DCR5160S3		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/17/2024	07/17/2025	07/21/2025	Expire		45,808	4449.13	426			(231)					(231)				0001
Purchased Call/DCR/DCR5160S5		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/17/2024	07/17/2025	07/21/2025	Expire		45,668	4549.74	201			(109)					(109)				0001
Purchased Call/DCR/DCR5160SE		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	07/22/2025	Expire		69,021	4444.21	580			(319)					(319)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR5160SM		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/25/2024	07/25/2025	07/29/2025	Expire		53,643	4428.72	499			(283)									0001
Purchased Call/DCR/DCR5160SO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/26/2024	07/25/2025	07/29/2025	Expire		138,695	4565.25	596			(340)									0001
Purchased Call/DCR/DCR5161SC		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/14/2024	08/14/2025	08/18/2025	Expire		122,755	4546.15	430			(266)									0001
Purchased Call/DCR/DCR5162SB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/29/2024	08/29/2025	09/03/2025	Expire		61,568	4601.22	209			(140)									0001
Purchased Call/DCR/DCR5162SH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/30/2024	08/29/2025	09/03/2025	Expire		182,726	4615.43	517			(359)									0001
Purchased Call/DCR/DCR5163SO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/13/2024	09/12/2025	09/16/2025	Expire		119,787	4571.86	455			(321)									0001
Purchased Call/DCR/DCR5163SB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/20/2024	09/19/2025	09/23/2025	Expire		65,339	4619.42	203			(147)									0001
Purchased Call/DCR/DCR5164SC		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/24/2024	10/24/2025	10/28/2025	Expire		67,373	4632.73	249			(204)									0001
Purchased Call/DCR/DCR5164SH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/28/2024	10/24/2025	10/28/2025	Expire		514,883	4628.35	1,980			(1,632)									0001
Purchased Call/DCR/DCR5165SW		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/29/2024	12/01/2025	12/03/2025	Expire		199,745	4729.58	719			(662)									0001
Purchased Call/DCR/DCR5166SF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/13/2024	12/15/2025	12/17/2025	Expire		99,614	4658.32	359			(344)									0001
Purchased Call/DCR/DCR5167S2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/02/2025	01/02/2026	01/06/2025	Expire		159,462	4592.16	526												0001
Purchased Call/DCR/DCR5167S6		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/03/2025	01/02/2026	01/07/2025	Expire		150,553	4511.22	1,069												0001
Purchased Call/DCR/DCR5167SC		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/08/2025	01/08/2026	01/10/2025	Expire		292,342	4608.8	965												0001
Purchased Call/DCR/DCR5167ST		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/24/2025	01/23/2026	01/28/2025	Expire		315,934	4654.1	1,106												0001
Purchased Call/DCR/DCR5168SG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/14/2025	02/13/2026	02/19/2025	Expire		331,571	4637.78	1,227												0001
Purchased Call/DCR/DCR5168SP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/25/2025	02/25/2026	02/27/2025	Expire		105,174	4674.88	379												0001
Purchased Call/DCR/DCR5169S9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/14/2025	03/13/2026	03/18/2025	Expire		128,797	4613.94	425												0001
Purchased Call/DCR/DCR5169SS		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/28/2025	03/27/2026	04/01/2025	Expire		173,053	4606.18	554												0001
Purchased Call/UIB/UIB10025X		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2025	12/21/2026	12/23/2025	Expire		883,615	529.99	26,067								206				0001
Purchased Call/UIB/UIB10039G		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/31/2025	12/31/2026	01/05/2026	Expire		472,251	530.74	13,884												0001
Purchased Call/UIB/UIB0000S4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2023	08/04/2025	08/06/2025	Expire		2,154	530.56	84			(25)						(25)			0001
Purchased Call/UIB/UIB0000S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/08/2023	08/07/2025	08/11/2025	Expire		334,171	531.5	12,430			(3,722)						(3,722)			0001
Purchased Call/UIB/UIB0000SA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/10/2023	08/08/2025	08/12/2025	Expire		138,166	527.95	5,509			(1,664)						(1,664)			0001
Purchased Call/UIB/UIB0000SI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/16/2023	08/14/2025	08/18/2025	Expire		122,470	530.45	4,232			(1,310)						(1,310)			0001
Purchased Call/UIB/UIB0000SK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/17/2023	08/15/2025	08/19/2025	Exercise		352,333	525.91	13,144		.24	(4,074)					24	(4,097)			0001
Purchased Call/UIB/UIB0000SO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2023	08/18/2025	02/11/2025	Exercise		508,954	525.08	19,651	2,200	(4,000)					2,200	(6,200)				0001
Purchased Call/UIB/UIB0000SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2023	08/25/2025	08/27/2025	Exercise		530,127	524.43	20,723	7,207	470					7,207	(6,736)				0001
Purchased Call/UIB/UIB0001S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/30/2023	08/29/2025	09/03/2025	Exercise		698,041	527.95	26,497	8,774	(9)					8,774	(8,783)				0001
Purchased Call/UIB/UIB0001S5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/31/2023	08/29/2025	09/03/2025	Exercise		383,529	528.5	14,693	4,417	(466)					4,417	(4,883)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB0002S1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2023	09/19/2025	02/11/2025	Exercise		433,165	517.74	15,754		17,128	11,449			17,128		(5,679)				0001
Purchased Call/UIB/UIB0002S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2023	09/22/2025	09/24/2025	Exercise		595,997	515.7	23,900		25,358	16,667			25,358		(8,691)				0001
Purchased Call/UIB/UIB0002SB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/29/2023	09/26/2025	02/11/2025	Exercise		749,018	514.99	27,087		30,109	20,081			30,109		(10,028)				0001
Purchased Call/UIB/UIB000FSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2024	08/21/2026	08/25/2025	Exercise		628,385	543.69	54,748		1,764	(1,533)			1,764		(3,387)				0001
Purchased Call/UIB/UIB000FSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/23/2024	08/21/2026	06/04/2025	Exercise		216,364	540.49	48,912		1,429	(1,459)			1,429		(2,984)				0001
Purchased Call/UIB/UIB000FSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2024	08/27/2026	08/25/2025	Exercise		43,830	543.32	40,572		642	(735)			642		(1,442)				0001
Purchased Call/UIB/UIB000FSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/30/2024	08/28/2026	08/12/2025	Exercise		97,705	541.42	91,929		1,870	(1,443)			1,870		(3,556)				0001
Purchased Call/UIB/UIB000GS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/30/2024	08/31/2026	12/31/2025	Exercise		34,523	543.07	17,070		538	(593)			538		(1,156)				0001
Purchased Call/UIB/UIB000GSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/11/2024	09/10/2026	07/30/2025	Exercise		101,943	540.13	38,909		1,810	(1,702)			1,810		(3,575)				0001
Purchased Call/UIB/UIB000GSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/13/2024	09/11/2026	01/08/2025	Exercise		179,522	542.04	108,348		4,022	(2,234)			4,022		(6,475)				0001
Purchased Call/DCR/DCR516AS9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/16/2025	04/16/2026	04/18/2025	Expire		107,359	4460.92	236												0001
Purchased Call/DCR/DCR516ASI		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/28/2025	04/28/2026	04/30/2025	Expire		119,806	4491.67	276												0001
Purchased Call/DCR/DCR516ASM		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/01/2025	05/01/2026	05/05/2025	Expire		117,937	4490.55	271												0001
Purchased Call/DCR/DCR516BS3		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/15/2025	05/15/2026	05/19/2025	Expire		114,653	4529.38	310												0001
Purchased Call/DCR/DCR516BSL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/06/2025	06/05/2026	06/10/2025	Expire		184,299	4542.8	571								1				0001
Purchased Call/DCR/DCR516BSZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/20/2025	06/22/2026	06/24/2025	Expire		120,726	4541.3	398								1				0001
Purchased Call/DCR/DCR516CS2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/25/2025	06/25/2026	06/27/2025	Expire		205,654	4552.59	638												0001
Purchased Call/DCR/DCR516CSV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/01/2025	07/31/2026	08/05/2025	Expire		270,506	4604.15	839								3				0001
Purchased Call/DCR/DCR516DS4		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/14/2025	08/14/2026	08/18/2025	Expire		122,514	4684.55	380								2				0001
Purchased Call/DCR/DCR516DSA		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/21/2025	08/21/2026	08/25/2025	Expire		170,752	4681.3	546								2				0001
Purchased Call/DCR/DCR516DSN		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/29/2025	08/28/2026	09/03/2025	Expire		242,382	4691.83	727								5				0001
Purchased Call/DCR/DCR516ES1		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/18/2025	09/18/2026	09/22/2025	Expire		217,334	4710.77	652								3				0001
Purchased Call/DCR/DCR516ESF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/02/2025	10/02/2026	10/06/2025	Expire		192,431	4759.92	558								3				0001
Purchased Call/DCR/DCR516ESN		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/09/2025	10/09/2026	10/14/2025	Expire		126,474	4739.1	379								3				0001
Purchased Call/DCR/DCR516ESR		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/13/2025	10/13/2026	10/15/2025	Expire		414,240	4710.22	1,118								2				0001
Purchased Call/DCR/DCR516ESW		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/17/2025	10/19/2026	10/21/2025	Expire		213,230	4737.77	597								4				0001
Purchased Call/DCR/DCR516FS8		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/24/2025	10/26/2026	10/28/2025	Expire		137,005	4780.86	384								2				0001
Purchased Call/DCR/DCR516FSA		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/27/2025	10/27/2026	10/29/2025	Expire		140,446	4801.47	393								1				0001
Purchased Call/DCR/DCR516FSU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/12/2025	11/12/2026	11/14/2025	Expire		125,704	4807.48	365								1				0001
Purchased Call/DCR/DCR516FSW		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/13/2025	11/13/2026	11/17/2025	Expire		203,030	4795.77	670								5				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR516GS5		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/20/2025	11/20/2026	11/24/2025	Expire		166,691	4758.15	483							3				0001
Purchased Call/DCR/DCR516GSX		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/12/2025	12/11/2026	12/16/2025	Expire		240,617	4900.86	650							5				0001
Purchased Call/DCR/DCR516HSE		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/30/2025	12/30/2026	01/02/2026	Expire		105,492	4908.14	285							1				0001
Purchased Call/SPX/SPXA210SX		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/12/2025	03/12/2026	03/14/2025	Expire		309,000	100	4,790							(8)				0001
Purchased Call/UIB/UIB0003SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/26/2023	10/24/2025	02/10/2025	Exercise		962,356	500.44	35,365		70,010	55,572			70,010		(14,438)				0001
Purchased Call/UIB/UIB0003SJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2023	10/27/2025	05/20/2025	Exercise		1,338,302	496.85	54,903		107,984	85,366			107,984		(22,618)				0001
Purchased Call/UIB/UIB0003SN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2023	10/31/2025	06/30/2025	Exercise		1,073,285	501.45	43,007		61,391	43,486			61,391		(17,905)				0001
Purchased Call/UIB/UIB0003SP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/02/2023	10/31/2025	02/11/2025	Exercise		1,497,638	503.06	68,107		81,507	53,022			81,507		(28,485)				0001
Purchased Call/UIB/UIB0003SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/08/2023	11/07/2025	06/30/2025	Exercise		1,827,771	509.29	68,809		69,776	40,441			69,776		(29,334)				0001
Purchased Call/UIB/UIB0006P		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/13/2024	09/11/2026	02/11/2025	Exercise		176,438	543.66	68,566		3,478	(2,456)			3,478		(6,020)				0001
Purchased Call/UIB/UIB0006R		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/17/2024	09/14/2026	10/02/2025	Exercise		57,557	543.66	11,448		1,189	(829)			1,189		(2,030)				0001
Purchased Call/UIB/UIB000HS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/20/2024	09/22/2026	11/21/2025	Exercise		15,993	547.16	15,871		154	(392)			154		(576)				0001
Purchased Call/UIB/UIB000HS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/24/2024	09/23/2026	09/29/2025	Exercise		39,719	547.69	166,187		555	(867)			555		(1,649)				0001
Purchased Call/UIB/UIB000HS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2024	09/24/2026	10/01/2025	Exercise		21,098	549.85	51,995		374	(333)			374		(791)				0001
Purchased Call/UIB/UIB000HSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/01/2024	09/30/2026	07/30/2025	Exercise		63,784	549.57	80,402		842	(1,337)			842		(2,286)				0001
Purchased Call/UIB/UIB000HSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2024	10/02/2026	04/08/2025	Exercise		89,563	548.62	54,734		1,238	(1,685)			1,238		(3,060)				0001
Purchased Call/UIB/UIB000HSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/07/2024	10/02/2026	02/18/2025	Exercise		75,256	546.76	80,452		1,657	(840)			1,657		(2,604)				0001
Purchased Call/UIB/UIB000HSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2024	10/08/2026	10/01/2025	Exercise		122,205	545.95	55,709		1,875	(2,363)			1,875		(4,328)				0001
Purchased Call/UIB/UIB0001S9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/15/2024	10/14/2026	08/18/2025	Exercise		23,181	546.46	82,962		375	(439)			375		(930)				0001
Purchased Call/SPX/SPXB210S4		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	08/15/2025	08/17/2026	08/19/2025	Expire		589,000	100	8,541							35				0001
Purchased Call/SPX/SPXB212S7		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	09/24/2025	09/24/2026	09/26/2025	Expire		371,000	100	6,530							8				0001
Purchased Call/SPX/SPXB216SI		N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	11/28/2025	11/27/2026	12/02/2025	Expire		382,000	100	5,730							42				0001
Purchased Call/SPX/SPXD174SC		N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2025	10/17/2025	Exercise		831,000	100	14,958		21,606	9,780			21,606		(11,826)				0001
Purchased Call/SPX/SPXH000S6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/24/2024	01/24/2025	01/28/2025	Exercise		925,000	100	1,314		1,850	1,767			1,850		(83)				0001
Purchased Call/SPX/SPXH006ST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/01/2024	02/28/2025	03/04/2025	Exercise		1,845,000	100	2,657		3,875	3,446			3,875		(428)				0001
Purchased Call/SPX/SPXJ00FSZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	07/24/2025	Expire		398,000	100	6,408							2				0001
Purchased Call/SPX/SPXJ00JSH		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/20/2025	08/20/2026	08/22/2025	Expire		368,000	100	5,520							4				0001
Purchased Call/SPX/SPXJ00TS4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/22/2025	10/22/2026	10/24/2025	Expire		806,000	100	12,412							21				0001
Purchased Call/SPX/SPXK13DSG		N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/13/2025	01/15/2025	Exercise		1,301,000	100	1,794		2,600	2,541			2,600		(59)				0001
Purchased Call/SPX/SPXL136SV		N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	05/12/2025	Exercise		985,000	100	1,340		1,970	1,501			1,970		(469)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXW1355F		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/15/2025	09/17/2025	Exercise		1,025,000	100	1,415		2,050	1,049			2,050		(1,001)				0001
Purchased Call/SPX/SPXW1365I		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	11/13/2025	Exercise		1,524,000	100	26,670		38,100	15,040			38,100		(23,060)				0001
Purchased Call/SPX/SPXW13H59		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	11/18/2025	Exercise		260,000	100	4,186		5,980	2,304			5,980		(3,676)				0001
Purchased Call/SPX/SPXW131SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	11/25/2025	Exercise		267,000	100	3,925		5,607	2,084			5,607		(3,523)				0001
Purchased Call/SPX/SPXW13JS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	11/26/2025	Exercise		752,000	100	9,776		13,912	5,106			13,912		(8,806)				0001
Purchased Call/SPX/SPXW13LSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	12/08/2025	Exercise		361,000	100	5,451		7,762	2,701			7,762		(5,061)				0001
Purchased Call/SPX/SPXW13MSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	12/11/2025	Exercise		635,000	100	9,335		13,335	4,541			13,335		(8,794)				0001
Purchased Call/SPX/SPXW130SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2025	Exercise		453,000	100	5,708		8,154	2,682			8,154		(5,472)				0001
Purchased Call/SPX/SPXW13TSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	01/10/2025	Expire		292,000	100	4,059								(11)				0001
Purchased Call/SPX/SPXN131SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	02/25/2025	Expire		251,000	100	1,908								(2)				0001
Purchased Call/SPX/SPXN133SL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	03/10/2025	Expire		315,000	100	3,780								(3)				0001
Purchased Call/UIB/UIB0001SP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2024	10/22/2026	02/18/2025	Exercise		95,222	543.38	65,298		2,319	(851)			2,319		(3,283)				0001
Purchased Call/UIB/UIB0001SQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2024	10/23/2026	07/30/2025	Exercise		160,551	540.63	83,741		1,712	(1,712)			1,712		(3,605)				0001
Purchased Call/UIB/UIB0001SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2024	10/26/2026	01/23/2025	Exercise		47,101	542.33	22,363		1,618	(61)			1,618		(1,727)				0001
Purchased Call/UIB/UIB0001SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/29/2024	10/28/2026	02/18/2025	Exercise		198,770	542.92	83,277		8,470	1,370			8,470		(7,212)				0001
Purchased Call/UIB/UIB000JS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2024	10/30/2026	08/18/2025	Exercise		24,971	539.45	70,240		524	(372)			524		(1,088)				0001
Purchased Call/UIB/UIB000JSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/12/2024	11/11/2026	11/26/2025	Exercise		15,386	557.86	56,103		140	(386)			140		(602)				0001
Purchased Call/UIB/UIB000KS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/15/2024	11/16/2026	10/01/2025	Exercise		17,616	552.76	21,352		310	(334)			310		(702)				0001
Purchased Call/AIG/AIG000IIS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2027	08/12/2025	Expire		213,348	1923.16	8,342								25				0001
Purchased Call/AIG/AIG000IISL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2027	08/19/2025	Exercise		1,071,546	1928.47	17,773	12,062	18,128	6,066			18,128		(12,007)				0001
Purchased Call/UIB/UIB0005S1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/04/2023	12/01/2025	06/30/2025	Exercise		1,448,151	523.26	54,239		7,856	(17,113)			7,856		(24,969)				0001
Purchased Call/UIB/UIB0005SR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2023	12/17/2025	06/30/2025	Exercise		2,389,036	529.04	94,741		1,262	(44,417)			1,262		(45,679)				0001
Purchased Call/SPX/SPXN139SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	04/03/2025	Expire		519,000	100	7,681								(11)				0001
Purchased Call/SPX/SPXN13AS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	04/08/2025	Expire		308,000	100	4,281								1				0001
Purchased Call/SPX/SPXN13CSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	04/21/2025	Expire		304,000	100	3,222								2				0001
Purchased Call/SPX/SPXN13ES8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	05/02/2025	Expire		382,000	100	6,303								(6)				0001
Purchased Call/SPX/SPXN13ESS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	05/06/2025	Expire		281,000	100	4,918								5				0001
Purchased Call/SPX/SPXO130S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	08/29/2025	Expire		329,000	100	4,442								4				0001
Purchased Call/SPX/SPXO13ES7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/31/2025	11/02/2026	11/04/2025	Expire		709,000	100	14,322								92				0001
Purchased Call/UIB/UIB0006SY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/19/2024	01/16/2026	09/12/2025	Exercise		18,211	516.62	82,095		886	497			886		(585)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000KS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/20/2024	11/19/2026	01/06/2025	Exercise		93,082	553.66	43,684		1,861	(1,529)			1,861		(3,446)				0001
Purchased Call/UIB/UIB000KSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/26/2024	11/25/2026	09/12/2025	Exercise		519,737	557.99	130,225		4,955	(14,490)			4,955		(19,727)				0001
Purchased Call/UIB/UIB000KSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2024	11/30/2026	09/29/2025	Exercise		19,214	559.37	16,788		253	(467)			253		(764)				0001
Purchased Call/UIB/UIB000KSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/04/2024	12/04/2026	01/09/2025	Exercise		458,848	558.67	85,149		7,116	(10,140)			7,116		(17,396)				0001
Purchased Call/UIB/UIB000KSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/05/2024	12/04/2026	07/30/2025	Exercise		76,684	558.11	83,224		954	(1,941)			954		(3,107)				0001
Purchased Call/UIB/UIB000LS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/10/2024	12/09/2026	07/30/2025	Exercise		28,442	555.51	82,454		361	(694)			361		(1,167)				0001
Purchased Call/UIB/UIB000LSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/17/2024	12/17/2026	01/14/2025	Exercise		357,891	549.44	78,764		7,266	(4,277)			7,266		(11,639)				0001
Purchased Call/UIB/UIB000LSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/20/2024	12/18/2026	01/29/2025	Exercise		254,235	540.08	64,079		7,677	(2,078)			7,677		(9,869)				0001
Purchased Call/UIB/UIB000MS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/31/2024	12/30/2026	01/15/2025	Exercise		608,331	539.44	149,877		16,938	(529)			16,938		(17,375)				0001
Purchased Call/AIG/AIG000XSO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/07/2027	09/09/2025	Expire		2,534,925	1980.08	99,623						323		323				0001
Purchased Call/AIG/AIG000XSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/13/2027	09/16/2025	Exercise		1,326,021	2004.13	49,209	1,779	2,092	313			2,092		(1,616)				0001
Purchased Call/AIG/AIG000YSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/20/2027	09/23/2025	Exercise		1,899,354	2012.33	69,083	2,662	2,783	121			2,783		(2,435)				0001
Purchased Call/AIG/AIG000YSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2027	09/23/2025	Exercise		1,108,924	2012.33	37,575	3,003	3,072	69			3,072		(2,877)				0001
Purchased Call/AIG/AIG000YSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2027	09/25/2025	Expire		2,466,582	2016.91	95,077						95		95				0001
Purchased Call/AIG/AIG000ZS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/05/2027	10/07/2025	Exercise		1,965,963	2032.42	76,634	806	780	(25)			780		(541)				0001
Purchased Call/UIB/UIB000MSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/03/2025	12/31/2026	01/07/2025	Expire		2,054,664	541.44	79,605						50		50				0001
Purchased Call/UIB/UIB000MSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/10/2025	01/11/2027	01/14/2025	Exercise		1,034,452	539.17	38,406	865	519	(346)			519		(810)				0001
Purchased Call/UIB/UIB000NS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/22/2025	01/22/2027	01/24/2025	Exercise		2,546,958	552.22	95,219	2,635	1,077	(1,558)			1,077		(2,550)				0001
Purchased Call/UIB/UIB000NSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/24/2025	01/26/2027	01/28/2025	Exercise		1,019,152	552.48	32,280	3,682	2,946	(736)			2,946		(3,632)				0001
Purchased Call/UIB/UIB000NSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/31/2025	01/29/2027	02/04/2025	Exercise		2,903,330	551.13	107,805	666	356	(310)			356		(593)				0001
Purchased Call/UIB/UIB000NSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/31/2025	02/02/2027	02/04/2025	Expire		826,123	551.13	32,486						55		55				0001
Purchased Call/UIB/UIB000QSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/14/2025	02/12/2027	02/19/2025	Exercise		2,364,216	555.71	91,174	846	359	(487)			359		(721)				0001
Purchased Call/UIB/UIB000QSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/21/2025	02/23/2027	02/25/2025	Exercise		815,017	554.79	24,986	3,359	1,256	(2,103)			1,256		(3,315)				0001
Purchased Call/UIB/UIB0007SU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/12/2024	02/09/2026	01/21/2025	Exercise		63,927	522.53	75,841		2,261	842			2,261		(1,522)				0001
Purchased Call/UIB/UIB000PS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/27/2025	02/26/2027	03/03/2025	Exercise		2,495,133	547.43	95,078	1,704	1,322	(382)			1,322		(1,562)				0001
Purchased Call/UIB/UIB000PSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/11/2025	03/10/2027	03/13/2025	Exercise		2,477,337	541.91	92,224	649	491	(158)			491		(619)				0001
Purchased Call/UIB/UIB000QS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/26/2025	03/25/2027	03/28/2025	Exercise		2,001,128	551.31	72,148	1,917	870	(1,047)			870		(1,811)				0001
Purchased Call/UIB/UIB000QSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/04/2025	04/02/2027	04/08/2025	Expire		1,568,381	522.43	54,656						54		54				0001
Purchased Call/UIB/UIB000QSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/08/2025	04/07/2027	04/10/2025	Exercise		4,216,130	515.4	135,173	6,191	7,983	1,792			7,983		(6,141)				0001
Purchased Call/UIB/UIB000RS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/11/2025	04/12/2027	04/15/2025	Exercise		481,634	515.59	15,523	1,702	1,962	259			1,962		(1,669)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000RS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/15/2025	04/14/2027	04/17/2025	Expire		3,576,237	517.11	140,670								56				0001
Purchased Call/UIB/UIB000RSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/29/2025	04/28/2027	05/01/2025	Exercise		5,422,362	520.09	205,685	5,807	5,985	179			5,985		(5,709)				0001
Purchased Call/UIB/UIB000RSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/30/2025	04/30/2027	05/02/2025	Expire		3,421,886	520.23	134,948								269				0001
Purchased Call/UIB/UIB000RSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/02/2025	04/30/2027	05/06/2025	Expire		2,729,461	521.23	106,094								73				0001
Purchased Call/UIB/UIB000RSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/06/2025	05/05/2027	05/08/2025	Exercise		2,877,424	520.81	108,756	2,129	2,311	182			2,311		(2,071)				0001
Purchased Call/UIB/UIB000SS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/09/2025	05/10/2027	05/13/2025	Exercise		524,186	519.61	19,432	599	632	33			632		(558)				0001
Purchased Call/UIB/UIB000SSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/14/2025	05/14/2027	05/16/2025	Exercise		2,741,179	520.11	73,049	18,442	19,993	1,551			19,993		(18,267)				0001
Purchased Call/UIB/UIB000SSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/15/2025	05/14/2027	05/19/2025	Exercise		1,937,563	521.78	75,048	692	880	187			880		(522)				0001
Purchased Call/UIB/UIB000TS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/28/2025	05/28/2027	05/30/2025	Exercise		1,998,841	521.51	76,979	827	731	(96)			731		(708)				0001
Purchased Call/UIB/UIB000TS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/29/2025	05/28/2027	06/02/2025	Exercise		2,314,311	521.85	87,005	2,062	2,488	426			2,488		(1,857)				0001
Purchased Call/UIB/UIB000TSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/04/2025	06/04/2027	06/06/2025	Exercise		2,700,671	522.74	95,229	5,496	5,705	209			5,705		(5,314)				0001
Purchased Call/UIB/UIB000BSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/11/2024	03/06/2026	03/14/2025	Exercise		60,528	533.9	69,157		1,281	(159)			1,281		(1,533)				0001
Purchased Call/UIB/UIB00099E		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/20/2024	03/19/2026	08/25/2025	Exercise		27,355	540.07	86,466		323	(348)			323		(808)				0001
Purchased Call/UIB/UIB00099K		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/25/2024	03/20/2026	05/20/2025	Exercise		67,047	542.41	82,695		785	(788)			785		(1,685)				0001
Purchased Call/UIB/UIB000TSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/06/2025	06/04/2027	06/10/2025	Exercise		2,265,958	523.15	82,620	2,647	2,852	206			2,852		(2,568)				0001
Purchased Call/UIB/UIB000TSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/17/2025	06/16/2027	06/20/2025	Exercise		5,324,640	522.31	186,173	8,751	9,475	724			9,475		(8,423)				0001
Purchased Call/UIB/UIB000TSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/17/2025	06/17/2027	06/20/2025	Exercise		2,163,780	522.3	80,005	2,100	2,338	238			2,338		(1,884)				0001
Purchased Call/UIB/UIB000TSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/18/2025	06/17/2027	06/23/2025	Exercise		2,720,518	520.66	98,220	4,631	5,343	712			5,343		(4,380)				0001
Purchased Call/UIB/UIB000USJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/03/2025	07/02/2027	07/08/2025	Exercise		4,550,587	525.01	172,429	1,714	1,921	207			1,921		(1,369)				0001
Purchased Call/UIB/UIB000USM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/08/2025	07/07/2027	07/10/2025	Exercise		2,986,267	523.86	111,975	3,245	3,441	196			3,441		(3,149)				0001
Purchased Call/UIB/UIB000USR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/10/2025	07/09/2027	07/14/2025	Exercise		2,465,835	525.8	94,251	755	893	138			893		(493)				0001
Purchased Call/UIB/UIB000UST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/11/2025	07/09/2027	07/15/2025	Expire		2,222,448	525.19	86,233								117				0001
Purchased Call/UIB/UIB000AS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/10/2024	04/09/2026	08/14/2025	Exercise		45,411	545.8	53,384		526	(521)			526		(1,124)				0001
Purchased Call/UIB/UIB000BS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/01/2024	04/30/2026	10/01/2025	Exercise		17,289	538.42	59,832		350	(77)			350		(512)				0001
Purchased Call/UIB/UIB000BSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/14/2024	05/13/2026	01/06/2025	Exercise		88,508	543.56	91,577		1,809	(504)			1,809		(2,435)				0001
Purchased Call/UIB/UIB000CSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/10/2024	06/05/2026	08/25/2025	Exercise		22,085	535.78	40,527		394	(218)			394		(667)				0001
Purchased Call/UIB/UIB000USY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/15/2025	07/15/2027	07/17/2025	Exercise		2,450,194	523.3	87,237	4,470	5,453	982			5,453		(4,399)				0001
Purchased Call/UIB/UIB000VSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/24/2025	07/23/2027	07/28/2025	Exercise		2,393,766	525.25	88,619	2,873	2,757	(116)			2,757		(2,613)				0001
Purchased Call/UIB/UIB000VSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/25/2025	07/23/2027	07/29/2025	Exercise		2,244,210	525.59	84,710	1,521	1,626	106			1,626		(1,412)				0001
Purchased Call/UIB/UIB000VSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/25/2025	07/26/2027	07/29/2025	Expire		421,470	525.59	16,564								49				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000YSV		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/01/2025	07/30/2027	08/05/2025	Exercise		1,447,728	523.15	56,323	899	961	62			961		(826)				0001
Purchased Call/UIB/UIB000IS3		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/07/2025	08/06/2027	08/11/2025	Exercise		1,720,734	524.41	63,377	2,241	2,911	670			2,911		(2,048)				0001
Purchased Call/UIB/UIB000IS7		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/08/2025	08/10/2027	08/12/2025	Expire		146,492	524.56	5,772								18				0001
Purchased Call/UIB/UIB000ISF		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/14/2025	08/13/2027	08/18/2025	Exercise		2,348,914	527.35	86,489	2,036	1,948	(88)			1,948		(1,774)				0001
Purchased Call/UIB/UIB000ISI		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/15/2025	08/13/2027	08/19/2025	Exercise		2,753,222	525.95	106,069	1,561	1,704	142			1,704		(1,377)				0001
Purchased Call/UIB/UIB000ISJ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/15/2025	08/16/2027	08/19/2025	Expire		708,545	525.95	27,917								86				0001
Purchased Call/AIG/AIG000ZS3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/01/2027	10/07/2025	Exercise		3,869,899	2032.42	149,963	2,789	2,587	(202)			2,587		(2,441)				0001
Purchased Call/AIG/AIG000ZS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/03/2025	10/04/2027	10/07/2025	Expire		1,798,963	2032.42	71,599								247				0001
Purchased Call/AIG/AIG1000S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/25/2027	10/28/2025	Expire		1,946,288	2059.25	77,462								280				0001
Purchased Call/AIG/AIG1000S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/22/2027	10/28/2025	Exercise		4,769,590	2059.25	187,279	1,946	1,617	(328)			1,617		(1,468)				0001
Purchased Call/AIG/AIG1000SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/31/2025	11/02/2027	11/04/2025	Expire		1,029,431	2041.58	40,971								150				0001
Purchased Call/UIB/UIB000ISQ		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/20/2025	08/20/2027	08/22/2025	Exercise		1,687,535	528.01	62,139	1,839	2,242	404			2,242		(1,689)				0001
Purchased Call/UIB/UIB000ISW		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/22/2025	08/24/2027	08/26/2025	Expire		439,425	533.51	17,357								54				0001
Purchased Call/UIB/UIB000XS3		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/27/2025	08/27/2027	08/29/2025	Exercise		2,560,599	534.14	99,239	1,589	1,226	(362)			1,226		(1,228)				0001
Purchased Call/UIB/UIB000XS5		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/28/2025	08/27/2027	09/02/2025	Expire		3,579,367	535.04	139,990								592				0001
Purchased Call/UIB/UIB000XS9		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/29/2025	08/31/2027	09/03/2025	Exercise		1,664,172	534.59	55,937	3,580	3,610	30			3,610		(3,471)				0001
Purchased Call/UIB/UIB000XSB		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/29/2025	08/27/2027	09/03/2025	Expire		1,863,768	534.59	71,306								201				0001
Purchased Call/UIB/UIB000XSI		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/04/2025	09/03/2027	09/08/2025	Exercise		2,379,988	534	88,887	4,309	3,769	(540)			3,769		(4,057)				0001
Purchased Call/UIB/UIB000XST		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/11/2025	09/10/2027	09/15/2025	Exercise		3,727,612	542.56	137,037	3,506	2,778	(727)			2,778		(3,071)				0001
Purchased Call/UIB/UIB000XSY		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/12/2025	09/14/2027	09/16/2025	Exercise		896,560	540.1	30,749	2,296	2,022	(275)			2,022		(2,205)				0001
Purchased Call/UIB/UIB000YS0		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/15/2025	09/15/2027	09/17/2025	Exercise		4,135,428	541.11	160,069	433	303	(130)			303		(259)				0001
Purchased Call/UIB/UIB000YS2		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/16/2025	09/16/2027	09/18/2025	Exercise		3,341,125	541.18	124,119	1,669	1,184	(485)			1,184		(1,537)				0001
Purchased Call/UIB/UIB000YSB		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/19/2025	09/21/2027	09/23/2025	Exercise		438,728	537.38	15,906	734	673	(61)			673		(680)				0001
Purchased Call/UIB/UIB000YSK		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/25/2025	09/24/2027	09/29/2025	Exercise		5,174,494	533.86	200,439	3,014	2,445	(569)			2,445		(2,349)				0001
Purchased Call/AIG/AIG1001SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/21/2025	11/23/2027	11/25/2025	Expire		402,252	2013.92	16,048								52				0001
Purchased Call/AIG/AIG1002SU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/16/2027	12/18/2025	Expire		1,979,007	2018.15	79,124								197				0001
Purchased Call/AIG/AIG1002SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2027	12/22/2025	Expire		4,429,973	2013.02	183,861								743				0001
Purchased Call/AIG/AIG1003S3		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/19/2025	12/17/2027	12/23/2025	Expire		5,802,247	2022.44	233,815								780				0001
Purchased Call/AIG/AIG000S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2027	02/04/2025	Expire		971,111	1946.67	38,118								64				0001
Purchased Call/UIB/UIB000YSN		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/26/2025	09/24/2027	09/30/2025	Exercise		4,960,924	535.16	191,850	3,193	2,983	(210)			2,983		(2,859)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000YSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/29/2025	09/29/2027	10/01/2025	Exercise		6,545,936	536.32	250,719	719	653	(66)			653		(456)				0001
Purchased Call/UIB/UIB000YSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/01/2025	10/01/2027	10/03/2025	Expire		1,606,633	536.68	65,467								185				0001
Purchased Call/UIB/UIB000ZS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2025	10/01/2027	10/07/2025	Exercise		3,033,896	539.52	116,973	723	586	(137)			586		(477)				0001
Purchased Call/UIB/UIB000ZSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/09/2025	10/08/2027	10/14/2025	Exercise		3,919,677	562.56	138,756	4,614	3,961	(653)			3,961		(4,021)				0001
Purchased Call/UIB/UIB000ZSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2025	10/11/2027	10/15/2025	Exercise		1,857,315	529.86	64,438	4,463	4,829	366			4,829		(4,158)				0001
Purchased Call/UIB/UIB000ZSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/13/2025	10/13/2027	10/15/2025	Exercise		4,515,953	534.16	177,771	4,310	4,355	45			4,355		(4,107)				0001
Purchased Call/UIB/UIB000ZSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/15/2025	10/15/2027	10/17/2025	Exercise		1,799,717	536.45	65,733	1,354	943	(411)			943		(1,135)				0001
Purchased Call/UIB/UIB000ZSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/21/2025	10/21/2027	10/23/2025	Expire		2,555,551	538.48	98,773								142				0001
Purchased Call/AIG/AIG1003SK		N/A	Equity/Index	HSBCBankPLC MP615ZYZBEUJ3UXPYFY54	12/31/2025	12/31/2027	01/05/2026	Expire		521,838	2023.79	20,769												0001
Purchased Call/UIB/UIB0009SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/27/2024	02/26/2025	02/18/2025	Exercise		6,408,951	528.44	188,915		273,449	244,280			273,449		(29,169)				0001
Purchased Call/UIB/UIB0009SD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/20/2024	03/19/2025	03/21/2025	Exercise		1,676,209	540.07	52,068		26,721	15,633			26,721		(11,088)				0001
Purchased Call/UIB/UIB0009SF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/21/2024	03/20/2025	03/24/2025	Exercise		1,516,710	542.24	46,158		17,261	7,240			17,261		(10,022)				0001
Purchased Call/UIB/UIB0009SR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/01/2024	03/28/2025	04/01/2025	Expire		2,906,488	546.74	80,426			(19,281)					(19,281)				0001
Purchased Call/AIG/AIG000PSZ		N/A	Equity/Index	HSBCBankPLC MP615ZYZBEUJ3UXPYFY54	03/14/2025	03/15/2027	03/18/2025	Exercise		620,898	1929.67	21,237	1,582	1,138	(444)			1,138		(1,541)				0001
Purchased Call/UIB/UIB1000SO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/05/2025	11/05/2027	11/07/2025	Exercise		1,996,323	526.6	74,267	2,388	2,672	285			2,672		(2,179)				0001
Purchased Call/UIB/UIB1000SQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/06/2025	11/05/2027	11/10/2025	Exercise		5,077,656	526.6	191,180	6,022	6,010	(12)			6,010		(5,253)				0001
Purchased Call/UIB/UIB1000SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/10/2025	11/10/2027	11/13/2025	Exercise		3,997,990	529.89	159,236	1,341	1,274	(67)			1,274		(1,075)				0001
Purchased Call/UIB/UIB1000SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/11/2025	11/11/2027	11/13/2025	Exercise		2,122,548	531.89	75,468	3,469	3,132	(337)			3,132		(3,368)				0001
Purchased Call/UIB/UIB1001SE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/19/2025	11/19/2027	11/21/2025	Expire		1,605,970	522.41	64,033								193				0001
Purchased Call/UIB/UIB000DSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/02/2024	07/01/2026	07/14/2025	Exercise		133,354	534.08	113,162		2,802	(1,302)			2,802		(4,340)				0001
Purchased Call/UIB/UIB000DSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/03/2024	07/02/2026	10/01/2025	Exercise		42,894	536.91	38,128		1,045	(266)			1,045		(1,434)				0001
Purchased Call/UIB/UIB000DSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/10/2024	07/09/2026	03/14/2025	Exercise		67,878	535.91	58,112		1,654	(431)			1,654		(2,161)				0001
Purchased Call/UIB/UIB000ESA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/25/2024	07/24/2026	09/12/2025	Exercise		18,819	537.37	58,580		554	(41)			554		(755)				0001
Purchased Call/UIB/UIB000EST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/06/2024	08/05/2026	07/30/2025	Exercise		146,466	531.97	96,846		3,604	(946)			3,604		(4,676)				0001
Purchased Call/UIB/UIB1001SL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2025	11/22/2027	11/25/2025	Exercise		1,808,543	525.27	67,189	2,387	2,552	165			2,552		(2,146)				0001
Purchased Call/UIB/UIB1001SN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/24/2025	11/24/2027	11/26/2025	Exercise		3,057,342	527.99	125,641	2,739	2,705	(34)			2,705		(2,410)				0001
Purchased Call/UIB/UIB1001SX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2025	11/29/2027	12/02/2025	Expire		1,381,215	530.53	54,696								212				0001
Purchased Call/UIB/UIB1001SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/01/2025	12/01/2027	12/03/2025	Expire		4,751,824	526	193,011								252				0001
Purchased Call/UIB/UIB1002S1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/02/2025	12/02/2027	12/04/2025	Expire		2,601,145	527.62	104,939								152				0001
Purchased Call/UIB/UIB1002SE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/09/2025	12/09/2027	12/11/2025	Expire		4,014,855	526.25	165,453								251				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB100269		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/10/2025	12/10/2027	12/12/2025	Expire		2,225,104	528.78	89,802								209				0001
Purchased Call/UIB/UIB100269N		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2025	12/13/2027	12/16/2025	Exercise		3,253,696	529.4	126,324	1,099	1,168	70			1,168		(595)				0001
Purchased Call/UIB/UIB100389O		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2025	12/17/2027	12/23/2025	Expire		3,449,438	529.99	139,736								387				0001
Purchased Call/UIB/UIB100389B		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/26/2025	12/28/2027	12/30/2025	Exercise		1,932,746	534.42	73,824	1,356	1,309	(47)			1,309		(1,055)				0001
Purchased Call/SFC/SFC06166D		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	01/07/2025	Exercise		2,334,983	423.08	117,355		318,281	317,627			318,281		(654)				0001
Purchased Call/SFC/SFC06166F		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	01/07/2025	Exercise		3,355,803	421.48	180,803		471,905	470,896			471,905		(1,009)				0001
Purchased Call/SFC/SFC06166K		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/09/2024	01/08/2025	01/10/2025	Exercise		2,087,335	428.5	99,622		247,509	245,581			247,509		(1,928)				0001
Purchased Call/SFC/SFC06166N		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2025	01/10/2025	Exercise		4,523,249	427.54	225,051		547,712	542,698			547,712		(5,013)				0001
Purchased Call/UIB/UIB000FS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/14/2024	08/13/2026	11/06/2025	Exercise		189,407	536.94	57,334		3,351	(2,690)			3,351		(6,116)				0001
Purchased Call/UIB/UIB000GS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/04/2024	09/01/2026	08/18/2025	Exercise		22,874	543.07	16,066		385	(331)			385		(737)				0001
Purchased Call/UIB/UIB000GS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/04/2024	09/02/2026	08/18/2025	Exercise		162,210	543.07	15,292		2,687	(2,392)			2,687		(5,091)				0001
Purchased Call/SFC/SFC06167S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2024	01/17/2025	01/22/2025	Exercise		1,528,411	434.86	77,913		166,773	163,266			166,773		(3,507)				0001
Purchased Call/SFC/SFC06167S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/25/2024	01/24/2025	01/28/2025	Exercise		2,800,392	437.62	140,717		312,982	304,000			312,982		(8,982)				0001
Purchased Call/SFC/SFC06167SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2024	01/31/2025	02/04/2025	Exercise		3,339,706	444.41	152,667		263,022	250,239			263,022		(12,783)				0001
Purchased Call/SFC/SFC06167SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/06/2024	02/05/2025	02/07/2025	Exercise		6,021,146	442.54	293,912		499,472	471,101			499,472		(28,371)				0001
Purchased Call/SFC/SFC06167SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2025	02/10/2025	Exercise		2,881,468	442.73	150,633		245,693	230,719			245,693		(14,974)				0001
Purchased Call/SFC/SFC06167SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/08/2024	02/07/2025	02/11/2025	Exercise		3,322,668	446.72	161,925		228,344	211,681			228,344		(16,663)				0001
Purchased Call/SFC/SFC06167SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2025	02/18/2025	Exercise		2,084,189	441.3	107,646		195,998	183,156			195,998		(12,842)				0001
Purchased Call/SFC/SFC06168SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/21/2025	01/08/2025	Exercise		3,150,705	451.69	152,130		151,572	129,958			151,572		(21,614)				0001
Purchased Call/SFC/SFC06168SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2024	02/21/2025	02/25/2025	Exercise		2,830,109	452.42	129,331		130,489	112,070			130,489		(18,420)				0001
Purchased Call/UIB/UIB000ASF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/17/2024	04/16/2025	04/18/2025	Expire		2,100,427	536.49	59,727			(17,361)					(17,361)				0001
Purchased Call/UIB/UIB000ASP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/24/2024	04/23/2025	02/03/2025	Exercise		1,953,820	539.06	58,210		1,039	(16,998)			1,039		(18,037)				0001
Purchased Call/UIB/UIB000BSH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/23/2024	05/22/2025	05/27/2025	Expire		2,039,037	539.24	54,832			(21,555)					(21,555)				0001
Purchased Call/AIG/AIG000SSO		N/A	Equity/Index	HSBCBankPLC MP615ZYZ5BEU3UXPYFY54	05/16/2025	05/17/2027	05/20/2025	Exercise		431,232	1867.46	15,190	706	1,812	1,106			1,812		(670)				0001
Purchased Call/UIB/UIB000HSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2024	09/25/2026	02/28/2025	Exercise		89,877	548.84	89,890		1,581	(1,501)			1,581		(3,310)				0001
Purchased Call/UIB/UIB000IS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/14/2024	10/09/2026	03/26/2025	Exercise		128,613	546.45	46,957		3,253	(1,237)			3,253		(4,548)				0001
Purchased Call/SFC/SFC06168SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2024	03/07/2025	03/11/2025	Exercise		2,831,914	454.69	135,760		6,477	(18,160)			6,477		(24,638)				0001
Purchased Call/SFC/SFC06169SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2024	03/18/2025	03/06/2025	Exercise		4,643,887	456.32	237,651		436	(49,535)			436		(49,971)				0001
Purchased Call/SFC/SFC06169SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2025	03/24/2025	Expire		2,812,659	462.82	139,720			(30,319)					(30,319)				0001
Purchased Call/SFC/SFC06169SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2024	03/26/2025	03/07/2025	Exercise		2,670,796	460.83	138,502		489	(31,683)			489		(32,172)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0619SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2024	03/28/2025	04/01/2025	Expire		3,587,246	466.22	157,338						(37,758)						0001
Purchased Call/SFC/SFC0619SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2024	04/02/2025	04/04/2025	Expire		2,520,398	458.93	116,820						(29,511)						0001
Purchased Call/SFC/SFC061AS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	04/08/2025	Expire		1,478,546	453.94	74,822						(19,353)						0001
Purchased Call/SFC/SFC061AS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2024	04/04/2025	04/08/2025	Expire		2,957,121	457.22	137,925						(35,745)						0001
Purchased Call/SFC/SFC061ASG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2024	04/15/2025	04/17/2025	Expire		6,672,886	447.31	311,515						(89,587)						0001
Purchased Call/UIB/UIB000CS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/03/2024	05/30/2025	06/03/2025	Expire		2,310,724	542.66	57,160						(24,009)						0001
Purchased Call/UIB/UIB000CST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/17/2024	06/13/2025	06/17/2025	Expire		1,151,484	531.09	35,752						(16,283)						0001
Purchased Call/UIB/UIB000DS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/26/2024	06/25/2025	06/27/2025	Expire		1,940,529	535.17	56,586						(27,382)						0001
Purchased Call/SFC/SFC061ASY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2024	04/25/2025	04/29/2025	Exercise		2,530,865	446.5	119,382		13,207				(24,713)		13,207				0001
Purchased Call/SFC/SFC061BS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2024	05/02/2025	05/06/2025	Exercise		3,335,348	446.7	166,839		42,933				(13,316)		42,933				0001
Purchased Call/SFC/SFC061BSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	05/13/2025	Expire		2,861,200	451.86	140,392						(50,005)						0001
Purchased Call/SFC/SFC061BSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2024	05/13/2025	05/15/2025	Exercise		7,256,049	452.21	375,600		149,707				(137,147)		149,707				0001
Purchased Call/SFC/SFC061BSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2024	05/20/2025	02/20/2025	Exercise		6,477,375	460.69	313,891		39,958				(80,796)		39,958				0001
Purchased Call/SFC/SFC061CS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2024	05/29/2025	06/02/2025	Exercise		3,228,879	453.47	141,657		53,901				(4,386)		53,901				0001
Purchased Call/SFC/SFC061CSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2024	05/30/2025	06/03/2025	Exercise		3,921,945	452.38	193,321		76,639				(3,762)		76,639				0001
Purchased Call/SFC/SFC061CSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2024	06/03/2025	06/05/2025	Exercise		5,639,982	453.37	280,043		139,578				21,067		139,578				0001
Purchased Call/SFC/SFC061CSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2024	06/04/2025	06/06/2025	Exercise		1,594,971	454.58	84,083		35,262				(540)		35,262				0001
Purchased Call/SFC/SFC061CSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2024	06/10/2025	06/05/2025	Exercise		4,678,817	459.93	237,247		89,502				(15,455)		89,502				0001
Purchased Call/SFC/SFC061CSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2025	06/16/2025	Exercise		2,794,615	467.28	135,704		9,868				(51,348)		9,868				0001
Purchased Call/SFC/SFC061DS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2024	06/20/2025	06/24/2025	Expire		6,438,395	471.64	298,131						(140,840)						0001
Purchased Call/SFC/SFC061DS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2024	06/24/2025	03/04/2025	Exercise		6,761,878	468.84	332,812		45,617				(114,457)		45,617				0001
Purchased Call/UIB/UIB000JSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/05/2024	11/04/2026	02/28/2025	Exercise		90,949	539.34	106,990		2,600				(942)		2,600				0001
Purchased Call/UIB/UIB000JSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/08/2024	11/10/2026	01/10/2025	Exercise		115,846	556.34	21,177		2,707				(1,506)		2,707				0001
Purchased Call/UIB/UIB000JST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/13/2024	11/13/2026	01/06/2025	Exercise		64,232	555.5	93,907		1,100				(1,237)		1,100				0001
Purchased Call/SFC/SFC061DSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2024	07/02/2025	07/07/2025	Exercise		3,039,176	475.45	160,853		49,348				(32,243)		49,348				0001
Purchased Call/SFC/SFC061DSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2024	07/11/2025	01/16/2025	Exercise		4,917,018	491.11	236,686		1,094				(124,862)		1,094				0001
Purchased Call/SFC/SFC061ES8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/06/2024	08/06/2025	08/08/2025	Exercise		1,939,794	471.89	91,029		74,116				19,466		74,116				0001
Purchased Call/SFC/SFC061FS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/11/2025	07/17/2025	Exercise		702,589	474.73	33,752		23,017				2,375		23,017				0001
Purchased Call/SFC/SFC061FS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2024	08/13/2025	08/15/2025	Exercise		2,530,575	478.95	126,022		101,868				23,756		101,868				0001
Purchased Call/SFC/SFC061FSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2024	08/19/2025	03/12/2025	Exercise		5,071,749	488.17	241,829		39,663				(114,170)		39,663				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061GSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2025	07/15/2025	Exercise		2,937,183	477.13	146,051		123,215	21,462			123,215		(101,753)				0001
Purchased Call/SFC/SFC061GSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2025	06/20/2025	Exercise		2,295,918	483.01	110,824		99,859	21,396			99,859		(78,462)				0001
Purchased Call/SFC/SFC061GSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2024	09/16/2025	09/18/2025	Exercise		152,500	483.39	7,218		6,616	1,471			6,616		(5,144)				0001
Purchased Call/SFC/SFC061HS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2024	09/17/2025	09/19/2025	Exercise		846,478	483.13	36,669		34,235	7,962			34,235		(26,274)				0001
Purchased Call/AIP/AIP100IS9		N/A	Equity/Index	HSBCBankPLC MP615ZYZBEU3UXPYFY54	03/10/2023	03/11/2025	03/13/2025	Exercise		982,726	2313.41	32,233		5,858	2,803			5,858		(3,055)				0001
Purchased Call/UIB/UIB000DST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/15/2024	07/11/2025	02/18/2025	Exercise		2,271,128	542.56	72,642		691	(37,982)			691		(38,673)				0001
Purchased Call/UIB/UIB000ESC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/26/2024	07/25/2025	07/29/2025	Expire		78,002	539.17	2,620			(1,492)					(1,492)				0001
Purchased Call/UIB/UIB000ESP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/02/2024	08/04/2025	08/06/2025	Expire		104,695	539.62	3,068			(1,817)					(1,817)				0001
Purchased Call/UIB/UIB000ESU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2024	08/06/2025	08/08/2025	Expire		884,975	531.63	23,299			(13,984)					(13,984)				0001
Purchased Call/UIB/UIB000ESY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/09/2024	08/08/2025	08/12/2025	Expire		1,908,686	531.82	58,570			(35,662)					(35,662)				0001
Purchased Call/SFC/SFC061HS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2024	09/19/2025	09/23/2025	Exercise		4,274,575	488.57	203,151		186,794	39,513			186,794		(147,281)				0001
Purchased Call/SFC/SFC061HSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	02/05/2025	Exercise		2,814,310	489.11	133,231		91,655	(6,316)			91,655		(97,971)				0001
Purchased Call/SFC/SFC061HSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2024	09/26/2025	09/30/2025	Exercise		169,162	489.77	7,554		4,815	(824)			4,815		(5,639)				0001
Purchased Call/SFC/SFC0611S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2025	10/06/2025	Exercise		5,073,026	485.77	242,304		254,189	70,568			254,189		(183,621)				0001
Purchased Call/SFC/SFC0611SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2025	10/14/2025	Exercise		252,380	492.43	11,373		9,502	575			9,502		(8,927)				0001
Purchased Call/SFC/SFC0611SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/10/2025	04/25/2025	Exercise		6,187,309	494.85	301,164		308	(236,652)			308		(236,960)				0001
Purchased Call/SFC/SFC0611ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2025	10/15/2025	Exercise		1,139,420	494.85	54,874		4,582	(38,620)			4,582		(43,202)				0001
Purchased Call/SFC/SFC061JSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	10/22/2025	Exercise		833,529	499.42	39,971		467	(31,692)			467		(32,160)				0001
Purchased Call/SFC/SFC061JSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2024	10/21/2025	10/23/2025	Exercise		61,832	497	2,507		357	(1,672)			357		(2,029)				0001
Purchased Call/SFC/SFC061JSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2025	08/08/2025	Exercise		3,134,325	491.78	150,886		97,501	(26,783)			97,501		(124,284)				0001
Purchased Call/SFC/SFC061KS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2024	10/30/2025	05/09/2025	Exercise		6,283,148	492.04	279,555		143,229	(89,845)			143,229		(233,074)				0001
Purchased Call/SFC/SFC061KSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	10/31/2025	09/24/2025	Exercise		4,641,108	479.64	222,152		248,567	57,620			248,567		(190,947)				0001
Purchased Call/SFC/SFC061KSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2024	11/07/2025	10/14/2025	Exercise		4,633,728	497.71	225,283		1,558	(192,768)			1,558		(194,325)				0001
Purchased Call/SFC/SFC061KSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2025	10/27/2025	Exercise		1,796,887	498.89	86,212		2,533	(72,027)			2,533		(74,560)				0001
Purchased Call/SFC/SFC061KSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/11/2024	11/07/2025	11/12/2025	Expire		646,043	498.89	28,826			(24,891)					(24,891)				0001
Purchased Call/SFC/SFC061LS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2024	11/14/2025	02/05/2025	Exercise		5,386,729	494.56	238,450		1,526	(208,823)			1,526		(210,348)				0001
Purchased Call/SFC/SFC061LSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/14/2025	11/18/2025	Expire		389,886	494.56	15,313			(13,496)					(13,496)				0001
Purchased Call/SFC/SFC061LSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2024	11/18/2025	11/20/2025	Expire		981,533	489.15	45,550			(40,448)					(40,448)				0001
Purchased Call/SFC/SFC061LSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	10/20/2025	Exercise		5,220,111	491.08	254,792		999	(226,316)			999		(227,316)				0001
Purchased Call/SFC/SFC061LSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2025	11/26/2025	Expire		549,404	495.47	26,399			(23,781)					(23,781)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0611MS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/25/2024	11/21/2025	11/25/2025	Expire		367,579	495.47	16,957			(15,317)					(15,317)				0001
Purchased Call/SFC/SFC0611MS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2024	11/26/2025	01/06/2025	Exercise		7,251,192	497.7	360,511		8,342	(322,530)			8,342		(330,872)				0001
Purchased Call/SFC/SFC0611MSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	11/26/2025	12/01/2025	Expire		1,259,126	497.7	60,707			(55,814)					(55,814)				0001
Purchased Call/SFC/SFC0611MSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	11/28/2025	12/02/2025	Expire		4,536,171	501.77	218,682			(201,319)					(201,319)				0001
Purchased Call/SFC/SFC0611MSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2025	09/09/2025	Exercise		9,211,148	502.51	454,943		783	(420,616)			783		(421,399)				0001
Purchased Call/SFC/SFC0611MSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2024	12/02/2025	12/04/2025	Expire		2,339,119	502.51	106,376			(98,475)					(98,475)				0001
Purchased Call/SFC/SFC0611MSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2025	12/08/2025	Expire		252,684	507.49	10,989			(10,287)					(10,287)				0001
Purchased Call/SFC/SFC0611NS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2025	03/18/2025	Exercise		6,289,945	502	286,960		1,099	(270,155)			1,099		(271,254)				0001
Purchased Call/SFC/SFC0611NS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2025	12/15/2025	Expire		678,305	506.44	28,136			(26,896)					(26,896)				0001
Purchased Call/SFC/SFC0611NSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2025	06/13/2025	Exercise		3,413,801	501.81	164,238		2,055	(155,396)			2,055		(157,451)				0001
Purchased Call/SFC/SFC0611NSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/12/2025	01/16/2025	Exercise		8,655,199	501.81	420,203		2,872	(400,440)			2,872		(403,312)				0001
Purchased Call/SFC/SFC0611NSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/19/2025	12/23/2025	Exercise		1,104,969	481.25	51,438		16,715	(33,616)			16,715		(50,331)				0001
Purchased Call/SFC/SFC0610S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2024	12/19/2025	12/23/2025	Exercise		1,187,744	483.09	55,444		13,375	(41,186)			13,375		(54,561)				0001
Purchased Call/SFC/SFC0610SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2025	01/06/2025	Exercise		7,687,191	478.67		180,752	61,428	(119,324)			61,428		(180,752)				0001
Purchased Call/SFC/SFC0610SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	01/06/2025	Exercise		8,007,745	477.65	365,282	13,636	9,221	(4,415)			9,221		(14,629)				0001
Purchased Call/SFC/SFC0610SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2026	01/09/2025	Exercise		6,083,151	478.92	158,162	67,047	78,858	11,811			78,858		(67,467)				0001
Purchased Call/SFC/SFC061PS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/09/2026	01/14/2025	Exercise		8,587,279	474.93	393,168	8,979	6,808	(2,171)			6,808		(9,981)				0001
Purchased Call/AIG/AIG000VS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/19/2027	07/22/2025	Expire		900,669	1893.24	35,126								101				0001
Purchased Call/AIG/AIG000VSX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2027	08/05/2025	Expire		70,119	1905.25	2,742								8				0001
Purchased Call/UIB/UIB000KSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/03/2024	12/02/2026	03/14/2025	Exercise		157,503	559.51	138,082		1,952	(3,935)			1,952		(6,069)				0001
Purchased Call/SFC/SFC061PSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/17/2025	01/16/2026	01/22/2025	Exercise		12,768,846	482.31	561,633	27,952	22,647	(5,304)			22,647		(29,228)				0001
Purchased Call/SFC/SFC061PST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2026	01/24/2025	Exercise		10,561,082	484.31	479,969	22,671	19,268	(3,403)			19,268		(23,832)				0001
Purchased Call/SFC/SFC061PSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2026	01/24/2025	Exercise		11,524,139	486.07	524,183	17,188	9,202	(7,986)			9,202		(18,389)				0001
Purchased Call/SFC/SFC0613S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	01/28/2025	Exercise		3,153,298	486.53	134,108	8,783	5,056	(3,727)			5,056		(9,048)				0001
Purchased Call/SFC/SFC0613S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/28/2025	01/27/2026	01/30/2025	Expire		1,915,258	478.86	89,402								(210)				0001
Purchased Call/SFC/SFC0613SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	02/04/2025	Expire		850,393	481.16	34,645								(68)				0001
Purchased Call/SFC/SFC0613SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2025	02/04/2026	02/07/2025	Exercise		6,958,936	478.26	324,184	8,551	6,529	(2,022)			6,529		(9,261)				0001
Purchased Call/UIB/UIB000FSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/30/2024	08/29/2025	09/03/2025	Expire		3,032,142	543.07	84,821			(56,757)					(56,757)				0001
Purchased Call/UIB/UIB000GM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/13/2024	09/15/2025	09/17/2025	Expire		804,155	543.66	23,642			(16,738)					(16,738)				0001
Purchased Call/UIB/UIB000HS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/20/2024	09/19/2025	02/11/2025	Exercise		2,543,937	547.16	74,900		1,255	(53,108)			1,255		(54,363)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000H5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/24/2024	09/23/2025	09/25/2025	Expire		3,629,302	547.69	113,111			(82,816)				(82,816)				0001
Purchased Call/UIB/UIB000H5P		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/04/2024	10/03/2025	03/31/2025	Exercise		3,446,830	546.76	97,763		469	(74,348)			469	(74,818)				0001
Purchased Call/UIB/UIB000H5Q		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/04/2024	10/06/2025	10/08/2025	Expire		1,373,913	546.76	40,256			(30,829)				(30,829)				0001
Purchased Call/AIP/AIP100JS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/26/2025	03/28/2025	Exercise		3,650,234	2316.22	123,025		56,119	41,900			56,119	(14,219)				0001
Purchased Call/AIP/AIP100KSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/22/2025	04/24/2025	Expire		947,471	2328.56	32,688			(4,984)				(4,984)				0001
Purchased Call/UIB/UIB000MSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/03/2025	01/04/2027	01/07/2025	Exercise		1,514,346	541.44	53,137	2,910	2,302	(608)			2,302	(2,841)				0001
Purchased Call/UIB/UIB000MSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/14/2025	01/13/2027	01/16/2025	Exercise		2,880,876	540.86	112,458	3,259	1,816	(1,442)			1,816	(3,253)				0001
Purchased Call/UIB/UIB000N5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/22/2025	01/20/2027	01/24/2025	Expire		60,101	548.47	2,527											0001
Purchased Call/UIB/UIB000N56		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/22/2025	01/21/2027	01/24/2025	Exercise		3,644,873	552.76	127,953	6,320	4,962	(1,357)			4,962	(6,276)				0001
Purchased Call/SFC/SFC0061RSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/12/2025	02/11/2026	02/14/2025	Expire		200,004	479.58	9,650			(16)				(16)				0001
Purchased Call/SFC/SFC0061RSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2025	02/13/2026	02/18/2025	Exercise		9,086,003	482.8	421,934	7,681	3,924	(3,757)			3,924	(8,176)				0001
Purchased Call/SFC/SFC0061RSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/20/2026	02/25/2025	Exercise		11,046,038	473.28	462,507	27,627	20,437	(7,190)			20,437	(28,344)				0001
Purchased Call/SFC/SFC0061RSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2026	02/25/2025	Exercise		2,839,770	473.28	127,095	4,749	3,045	(1,704)			3,045	(4,893)				0001
Purchased Call/SFC/SFC0061SS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/25/2025	02/24/2026	02/27/2025	Exercise		8,329,386	471.19	356,748	7,033	8,141	1,108			8,141	(7,716)				0001
Purchased Call/SFC/SFC0061SS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2025	02/25/2026	02/28/2025	Exercise		5,058,668	468.22	227,108	2,749	3,793	1,044			3,793	(3,149)				0001
Purchased Call/UIB/UIB000IS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2024	10/10/2025	08/22/2025	Exercise		1,943,559	544.91	58,329		155	(45,710)			155	(45,865)				0001
Purchased Call/UIB/UIB000ISY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/29/2024	10/28/2025	02/18/2025	Exercise		2,567,466	542.92	75,498		4,569	(58,134)			4,569	(62,703)				0001
Purchased Call/AIG/AIG000XS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2027	08/28/2025	Expire		2,120,739	1941.74	83,064							75				0001
Purchased Call/SFC/SFC0061SSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2025	03/03/2026	03/06/2025	Expire		751,818	460.14	32,465							(59)				0001
Purchased Call/SFC/SFC0061SSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2025	03/10/2026	03/13/2025	Exercise		11,035,651	451.53	485,043	19,779	24,049	4,270			24,049	(20,603)				0001
Purchased Call/SFC/SFC0061TS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2025	03/13/2026	03/17/2025	Exercise		9,667,220	448.97	477,935	10,254	15,574	5,320			15,574	(10,585)				0001
Purchased Call/SFC/SFC0061TSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2025	03/19/2026	03/21/2025	Exercise		8,314,154	454.79	374,008	10,785	16,514	5,730			16,514	(11,078)				0001
Purchased Call/UIB/UIB000JSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/15/2024	11/17/2025	11/19/2025	Expire		1,065,637	552.76	31,223			(27,525)				(27,525)				0001
Purchased Call/UIB/UIB000LS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/10/2024	12/09/2025	12/11/2025	Expire		2,290,431	555.51	64,839			(61,266)				(61,266)				0001
Purchased Call/SFC/SFC0061TSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	03/25/2025	Expire		520,000	453.89	26,498							(31)				0001
Purchased Call/SFC/SFC0061US6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	04/01/2025	Expire		221,192	455.38	8,806							(1)				0001
Purchased Call/SFC/SFC0061US8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	04/01/2025	Expire		76,510	450.08	3,393							(1)				0001
Purchased Call/SFC/SFC0061USB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	04/02/2025	Expire		324,458	450.08	15,247							(22)				0001
Purchased Call/SFC/SFC0061USD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2025	03/30/2026	04/03/2025	Expire		83,998	450.08	4,307							(6)				0001
Purchased Call/SFC/SFC0061USE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2025	03/31/2026	04/03/2025	Exercise		9,845,483	452.42	463,352	7,765	14,446	6,681			14,446	(8,402)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0061USU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2025	04/07/2026	04/10/2025	Expire		182,460	440.82	7,666								(10)				0001
Purchased Call/SFC/SFC0061VSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/09/2025	04/08/2026	04/11/2025	Expire		78,473	437.81	4,241								(5)				0001
Purchased Call/UIB/UIB0000BO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/06/2025	02/05/2027	02/10/2025	Exercise		1,493,720	551.69	56,085	1,095	597	(498)			597		(1,013)				0001
Purchased Call/UIB/UIB0000S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/07/2025	02/09/2027	02/11/2025	Expire		802,804	551.56	31,229								52				0001
Purchased Call/UIB/UIB0000SL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/19/2025	02/18/2027	02/21/2025	Expire		1,720,832	557	67,163								28				0001
Purchased Call/UIB/UIB0000SV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/25/2025	02/24/2027	02/27/2025	Exercise		3,884,085	553.36	138,868	3,371	2,141	(1,230)			2,141		(3,341)				0001
Purchased Call/UIB/UIB000PSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/18/2025	03/18/2027	03/20/2025	Expire		2,211,649	545.87	88,869								33				0001
Purchased Call/UIB/UIB0000SH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/01/2025	03/31/2027	04/03/2025	Exercise		4,560,058	547.39	188,447	802	551	(251)			551		(737)				0001
Purchased Call/UIB/UIB0000SI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/01/2025	04/01/2027	04/03/2025	Exercise		4,321,377	550.28	132,632	16,519	7,955	(8,564)			7,955		(16,464)				0001
Purchased Call/UIB/UIB0000SK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/02/2025	04/02/2027	04/04/2025	Exercise		2,050,006	551.54	62,266	2,209	988	(1,221)			988		(2,128)				0001
Purchased Call/UIB/UIB0000SP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/04/2025	04/05/2027	04/08/2025	Exercise		541,815	522.43	18,838	1,282	1,253	(28)			1,253		(1,242)				0001
Purchased Call/SFC/SFC0061VS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2025	04/10/2026	04/14/2025	Exercise		8,721,402	445.23	389,007	20,394	33,847	13,453			33,847		(20,318)				0001
Purchased Call/SFC/SFC0061VS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/10/2026	04/15/2025	Exercise		10,862,597	446.55	497,463	12,679	23,088	10,409			23,088		(13,000)				0001
Purchased Call/SFC/SFC0061VSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2026	04/21/2025	Expire		504,863	444.5	21,980								(6)				0001
Purchased Call/SFC/SFC0061VST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2025	04/21/2026	04/24/2025	Exercise		9,382,730	441.64	472,548	5,140	13,852	8,713			13,852		(5,608)				0001
Purchased Call/SFC/SFC0061WS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2026	04/28/2025	Expire		992,703	445.54	47,012								32				0001
Purchased Call/SFC/SFC0061WS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/24/2025	04/24/2026	04/28/2025	Exercise		7,487,533	447.99	344,103	10,519	15,568	5,050			15,568		(10,312)				0001
Purchased Call/SFC/SFC0061WSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2025	04/28/2026	05/01/2025	Expire		1,175,906	449.03	53,598								(52)				0001
Purchased Call/SFC/SFC0061WSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2025	05/05/2026	05/08/2025	Exercise		11,351,404	451.23	467,448	35,425	49,918	14,493			49,918		(35,784)				0001
Purchased Call/SFC/SFC0061XSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2026	05/15/2025	Expire		389,817	461.54	18,528								(14)				0001
Purchased Call/SFC/SFC0061XSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	05/20/2025	Expire		1,623,963	462.47	74,713								20				0001
Purchased Call/SFC/SFC0061XSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/19/2025	05/15/2026	05/21/2025	Expire		539,396	464.44	24,056								(17)				0001
Purchased Call/SFC/SFC0061YS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2026	05/27/2025	Exercise		8,828,510	458.2	397,208	6,902	11,133	4,231			11,133		(5,910)				0001
Purchased Call/SFC/SFC0061YSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/22/2026	05/28/2025	Exercise		10,976,285	455.19	540,932	12,908	23,635	10,727			23,635		(12,593)				0001
Purchased Call/SFC/SFC0061YSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2025	05/29/2026	06/02/2025	Expire		532,490	461.04	25,315								44				0001
Purchased Call/SFC/SFC0061ZS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	06/06/2025	Exercise		6,724,853	464.63	285,446	12,374	19,703	7,330			19,703		(11,935)				0001
Purchased Call/SFC/SFC0061ZS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2025	06/05/2026	06/09/2025	Exercise		6,228,402	462.21	286,676	15,360	24,519	9,159			24,519		(14,855)				0001
Purchased Call/SFC/SFC0061ZS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2025	06/10/2026	06/13/2025	Expire		219,975	468.76	10,152								14				0001
Purchased Call/SFC/SFC0061ZSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	06/17/2025	Expire		759,282	468.93	33,082								16				0001
Purchased Call/SFC/SFC0061ZSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2025	06/16/2026	06/20/2025	Expire		539,996	467.61	23,158								49				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC1610S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	06/24/2025	Exercise		13,955,549	462.2	678,119	13,360	21,542	8,182			21,542		(12,625)				0001
Purchased Call/SFC/SFC1610SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2026	06/26/2025	Exercise		9,029,868	466.56	471,414	6,600	9,312	2,712			9,312		(6,657)				0001
Purchased Call/SFC/SFC1610SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2026	06/30/2025	Expire		412,198	471.52	21,239								55				0001
Purchased Call/SFC/SFC1610SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	06/30/2025	Exercise		10,925,113	476.01	517,727	12,536	16,049	3,513			16,049		(11,268)				0001
Purchased Call/SFC/SFC1610SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	06/30/2026	07/03/2025	Expire		1,455,421	481.83	66,955								42				0001
Purchased Call/SFC/SFC1610SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	07/03/2025	Exercise		12,292,596	481.83	488,193	58,485	68,099	9,614			68,099		(57,310)				0001
Purchased Call/SFC/SFC1610SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/02/2025	07/01/2026	07/07/2025	Expire		1,045,597	480.94	53,949								178				0001
Purchased Call/SFC/SFC1611S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	07/08/2025	Exercise		16,444,984	488.69	678,443	36,879	34,962	(1,917)			34,962		(35,267)				0001
Purchased Call/AIG/AIG1001SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/28/2025	11/30/2027	12/02/2025	Expire		10,077,593	2042.34	401,088								1,553				0001
Purchased Call/SFC/SFC1611S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2026	07/10/2025	Expire		242,056	483.28	11,515								1				0001
Purchased Call/SFC/SFC1611SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2025	07/14/2026	07/17/2025	Expire		914,930	486.88	40,819								8				0001
Purchased Call/SFC/SFC1612SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2026	07/24/2025	Exercise		13,625,545	491.65	630,517	27,093	27,930	836			27,930		(26,824)				0001
Purchased Call/SFC/SFC1612SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2025	07/22/2026	07/25/2025	Expire		616,627	491.65	32,397								50				0001
Purchased Call/SFC/SFC1612SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2026	07/28/2025	Expire		321,894	497.41	15,460								53				0001
Purchased Call/SFC/SFC1612SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	07/29/2025	Expire		229,099	501.93	10,887								38				0001
Purchased Call/SFC/SFC1612SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	07/29/2025	Expire		79,723	501.93	3,843								13				0001
Purchased Call/SFC/SFC1613SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2025	07/29/2026	08/01/2025	Expire		189,968	498.76	8,490								4				0001
Purchased Call/AIG/AIG1002SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/07/2027	12/09/2025	Expire		2,649,613	2029.44	105,455								414				0001
Purchased Call/AIG/AIG1002SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/05/2025	12/03/2027	12/09/2025	Expire		4,265,740	2029.44	166,585								539				0001
Purchased Call/AIG/AIG1003SB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/26/2025	12/28/2027	12/30/2025	Expire		4,086,654	2045.52	162,649								664				0001
Purchased Call/UIB/UIB000RS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/17/2025	04/19/2027	04/21/2025	Exercise		633,394	517.38	19,382	2,787	2,896	109			2,896		(2,745)				0001
Purchased Call/UIB/UIB000RSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/25/2025	04/23/2027	04/29/2025	Exercise		3,012,700	519.58	116,048	1,770	1,809	38			1,809		(1,663)				0001
Purchased Call/UIB/UIB000SSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/13/2025	05/12/2027	05/15/2025	Exercise		4,126,073	520.04	158,758	2,065	2,191	126			2,191		(1,986)				0001
Purchased Call/UIB/UIB000TS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/30/2025	05/28/2027	06/03/2025	Exercise		3,081,900	522.07	110,358	5,217	6,316	1,099			6,316		(5,081)				0001
Purchased Call/UIB/UIB000TS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/03/2025	06/02/2027	06/05/2025	Exercise		2,802,456	522.17	99,140	5,854	5,980	126			5,980		(5,792)				0001
Purchased Call/UIB/UIB0008SW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/08/2024	03/07/2025	03/11/2025	Exercise		2,345,957	532.79	72,043		54,113	41,082			54,113		(13,031)				0001
Purchased Call/UIB/UIB0008SY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/11/2024	03/07/2025	03/11/2025	Exercise		2,663,039	533.9	81,883		55,762	40,914			55,762		(14,848)				0001
Purchased Call/UIB/UIB0009S7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/15/2024	03/14/2025	03/18/2025	Exercise		3,081,120	538.34	89,259		30,611	12,754			30,611		(17,856)				0001
Purchased Call/UIB/UIB000RSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/24/2025	04/24/2026	04/28/2025	Exercise		3,639,250	519.29	101,200	2,997	3,113	115			3,113		(2,932)				0001
Purchased Call/UIB/UIB000TSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/12/2025	06/11/2027	06/16/2025	Exercise		4,247,541	523.27	160,464	767	969	202			969		(341)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000US3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/24/2025	06/23/2027	06/26/2025	Exercise		2,060,613	522.8	82,484	640	537	(104)			537		(586)				0001
Purchased Call/UIB/UIB000VS2		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/17/2025	08/17/2026	07/21/2025	Expire		89,853	539.5	1,599								5				0001
Purchased Call/UIB/UIB000VSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/23/2025	07/23/2027	07/25/2025	Exercise		1,992,352	525.99	74,903	1,329	1,616	287			1,616		(1,186)				0001
Purchased Call/UIB/UIB000VSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/29/2025	07/29/2027	07/31/2025	Exercise		2,641,268	525.65	100,559	1,013	1,274	261			1,274		(919)				0001
Purchased Call/UIB/UIB000VSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/30/2025	07/30/2027	08/01/2025	Exercise		2,145,098	524.74	74,164	4,344	5,938	1,594			5,938		(4,180)				0001
Purchased Call/UIB/UIB000VSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/31/2025	07/30/2027	08/04/2025	Expire		2,108,536	523.55	82,420								240				0001
Purchased Call/UIB/UIB000WS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/06/2025	08/06/2027	08/08/2025	Expire		1,211,873	524.39	47,761								135				0001
Purchased Call/UIB/UIB000WSS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2025	08/20/2027	08/25/2025	Exercise		3,283,533	526.6	131,871	3,027	3,473	446			3,473		(2,646)				0001
Purchased Call/SFC/SFC16136S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2026	08/04/2025	Exercise		8,039,530	495.96	334,834	5,358	5,126	(232)			5,126		(4,155)				0001
Purchased Call/SFC/SFC16139C		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/04/2025	08/04/2026	08/06/2025	Exercise		9,938,348	489.09	410,455	30,337	38,089	7,752			38,089		(30,065)				0001
Purchased Call/SFC/SFC16139K		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	08/11/2025	Exercise		7,304,116	489.03	341,665	11,258	11,740	482			11,740		(10,126)				0001
Purchased Call/SFC/SFC16139O		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	08/12/2025	Expire		72,244	492.57	3,302								13				0001
Purchased Call/SFC/SFC16139Y		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2026	08/15/2025	Exercise		7,791,939	498.23	366,863	5,035	5,116	80			5,116		(3,875)				0001
Purchased Call/UIB/UIB000SG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/16/2025	05/15/2026	05/20/2025	Expire		120,000	521.78	3,622								5				0001
Purchased Call/UIB/UIB000CS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/31/2024	05/30/2025	06/03/2025	Expire		1,307,999	538.45	41,399			(17,143)					(17,143)				0001
Purchased Call/SFC/SFC16145S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	08/27/2025	Expire		81,805	487.66	4,335								4				0001
Purchased Call/SFC/SFC16145Z		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	08/29/2025	Exercise		10,268,626	497.72	487,077	6,383	7,048	664			7,048		(3,949)				0001
Purchased Call/SFC/SFC16158B		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	09/03/2025	Exercise		1,022,632	494.65	22,140	27,455	27,455	5,315			27,455		(22,140)				0001
Purchased Call/SFC/SFC16158N		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2025	09/02/2026	09/09/2025	Expire		99,998	488.39	5,225								25				0001
Purchased Call/SFC/SFC16158O		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	09/09/2025	Exercise		14,318,754	493.04	694,579	2,498	2,593	95			2,593		(148)				0001
Purchased Call/SFC/SFC16158P		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	09/09/2025	Expire		271,482	493.04	11,777								56				0001
Purchased Call/SFC/SFC16158Z		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	09/15/2025	Exercise		10,617,347	502.35	477,138	17,677	12,444	(5,233)			12,444		(15,364)				0001
Purchased Call/UIB/UIB000ES7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/24/2024	07/23/2025	07/25/2025	Expire		1,370,024	544.45	32,105			(18,045)					(18,045)				0001
Purchased Call/UIB/UIB000XSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2025	09/01/2027	09/03/2025	Exercise		704,060	534.59	22,691	2,559	2,495	(65)			2,495		(2,461)				0001
Purchased Call/UIB/UIB000XSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/09/2025	09/09/2027	09/11/2025	Expire		1,793,418	537.13	73,739								75				0001
Purchased Call/UIB/UIB000XSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/10/2025	09/10/2027	09/12/2025	Expire		1,237,748	540.64	50,431								132				0001
Purchased Call/UIB/UIB000XSW		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/12/2025	09/13/2027	09/16/2025	Exercise		932,745	540.1	32,298	2,320	1,870	(449)			1,870		(2,213)				0001
Purchased Call/UIB/UIB000XSX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/12/2025	09/10/2027	09/16/2025	Exercise		2,686,577	540.1	106,054	557	370	(188)			370		(328)				0001
Purchased Call/SFC/SFC161664		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	09/16/2025	Exercise		492,380	502.22	12,147	4,604	4,673	69			4,673		(4,543)				0001
Purchased Call/SFC/SFC161668		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	09/17/2025	Exercise		12,806,048	504.39	599,999	8,119	8,165	46			8,165		(7,350)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC16169B		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	09/18/2025	Exercise		13,293,087	504.36	567,069	33,355	21,180	(12,175)			21,180		(32,384)				0001
Purchased Call/SFC/SFC16166J		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	09/22/2025	Expire		155,691	506.48	6,759								35				0001
Purchased Call/SFC/SFC16176S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	09/29/2025	Expire		259,273	501.09	11,245								60				0001
Purchased Call/UIB/UIB000I8E		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/14/2025	08/14/2026	08/18/2025	Exercise		2,924,000	527.35	82,683	414	320	(94)			320		(107)				0001
Purchased Call/UIB/UIB000I8H		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/15/2025	08/17/2026	08/19/2025	Expire		85,623	525.95	2,517								10				0001
Purchased Call/SFC/SFC16175D		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2025	09/29/2026	10/02/2025	Expire		281,945	504.88	14,196								19				0001
Purchased Call/SFC/SFC16179K		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2026	10/06/2025	Expire		149,997	509.97	7,174								40				0001
Purchased Call/SFC/SFC16186B		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2026	10/15/2025	Expire		781,044	492.6	37,780								308				0001
Purchased Call/SFC/SFC1618SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2025	10/15/2026	10/17/2025	Expire		459,670	496.43	19,777								85				0001
Purchased Call/SFC/SFC1618SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2025	10/16/2026	10/20/2025	Exercise		12,787,323	494.98	588,393	22,338	25,688	3,350			25,688		(19,097)				0001
Purchased Call/SFC/SFC1619S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	10/23/2025	Expire		651,008	499.87	27,907								47				0001
Purchased Call/SFC/SFC161966		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2025	10/20/2026	10/24/2025	Expire		599,900	499.7	24,995								43				0001
Purchased Call/SFC/SFC1619SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2026	10/28/2025	Exercise		1,590,478	502.63	23,231	26,938	24,464	(2,474)			24,464		(26,793)				0001
Purchased Call/SFC/SFC1619SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	10/28/2025	Expire		454,542	502.63	20,435								87				0001
Purchased Call/SFC/SFC1619SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	10/30/2026	11/04/2025	Exercise		1,260,441	505.23	38,258	9,244	7,413	(1,831)			7,413		(8,996)				0001
Purchased Call/SFC/SFC161ASD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2026	11/07/2025	Expire		3,759,560	501.27	173,542								596				0001
Purchased Call/SFC/SFC161ASG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	11/10/2025	Exercise		10,459,938	494.8	449,483	27,593	28,458	865			28,458		(24,388)				0001
Purchased Call/UIB/UIB000YSF		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/23/2025	09/23/2027	09/25/2025	Expire		2,662,090	538.04	103,723								111				0001
Purchased Call/UIB/UIB000YST		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/30/2025	09/30/2027	10/02/2025	Exercise		2,146,590	535.02	82,500	2,024	1,891	(133)			1,891		(1,929)				0001
Purchased Call/UIB/UIB000XS7		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/29/2025	09/01/2026	09/03/2025	Expire		761,402	534.59	22,461								143				0001
Purchased Call/UIB/UIB000YSE		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/23/2025	09/23/2026	09/25/2025	Exercise		2,715,151	538.04	78,217	388	336	(52)			336		(289)				0001
Purchased Call/SFC/SFC161ASL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/06/2026	11/12/2025	Expire		945,506	493.84	42,595								387				0001
Purchased Call/SFC/SFC161ASP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2025	11/06/2026	11/13/2025	Expire		355,316	494.8	16,725								74				0001
Purchased Call/SFC/SFC161AST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2026	11/13/2025	Expire		5,501,923	500.24	259,670								701				0001
Purchased Call/SFC/SFC161BS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	11/17/2025	Exercise		8,656,603	492.9	400,814	7,158	6,268	(890)			6,268		(4,558)				0001
Purchased Call/SFC/SFC161BSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2025	11/17/2026	11/20/2025	Expire		473,391	489.03	19,506								41				0001
Purchased Call/SFC/SFC161BSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/18/2025	11/18/2026	11/20/2025	Exercise		9,753,036	486.39	451,598	11,249	11,415	166			11,415		(10,216)				0001
Purchased Call/SFC/SFC161BSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2026	11/24/2025	Expire		571,751	487.31	21,940								155				0001
Purchased Call/SFC/SFC161CS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	12/01/2025	Exercise		7,219,766	490.03	344,909	3,282	3,074	(208)			3,074		(353)				0001
Purchased Call/SFC/SFC161CS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	12/01/2025	Exercise		5,850,709	490.03	266,791	7,932	7,944	12			7,944		(5,334)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC161CSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2026	12/03/2025	Exercise		7,266,938	489.49	351,331	2,714	2,407	(307)			2,407		(1,897)				0001
Purchased Call/SFC/SFC161CSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2025	12/02/2026	12/04/2025	Exercise		2,867,482	490.38	80,747	24,317	22,519	(1,798)			22,519		(24,130)				0001
Purchased Call/SFC/SFC161CSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	12/09/2025	Exercise		10,338,812	492.15	450,199	21,570	19,720	(1,849)			19,720		(18,788)				0001
Purchased Call/SFC/SFC161DS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2025	12/08/2026	12/11/2025	Expire		323,131	490.15	14,029								34				0001
Purchased Call/SFC/SFC161DS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2026	12/11/2025	Expire		757,747	490.19	34,174								83				0001
Purchased Call/SFC/SFC161DS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	12/12/2025	Expire		50,000	494.63	2,097								5				0001
Purchased Call/SFC/SFC161DSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/11/2026	12/16/2025	Exercise		2,369,232	488.72	61,920	22,442	25,568	3,126			25,568		(21,962)				0001
Purchased Call/SFC/SFC161DSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2025	12/15/2026	12/17/2025	Expire		8,099,361	488.22	386,860								992				0001
Purchased Call/SFC/SFC161DST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2026	12/22/2025	Expire		250,001	480.19	11,907								95				0001
Purchased Call/SFC/SFC161ES0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2026	12/23/2025	Expire		2,043,541	488.53	99,071								783				0001
Purchased Call/SFC/SFC161ES8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2026	12/26/2025	Expire		595,215	494.04	26,856								143				0001
Purchased Call/SFC/SFC161ESD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	12/29/2025	Expire		1,720,455	496.12	80,482								597				0001
Purchased Call/SFC/SFC161ESH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/24/2026	12/30/2025	Expire		242,473	495.71	10,921								90				0001
Purchased Call/SFC/SFC161ESM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2025	12/24/2026	12/31/2025	Expire		171,045	495.71	7,005								19				0001
Purchased Call/SFC/SFC161ESN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2026	12/31/2025	Expire		6,689,890	492.85	318,276								837				0001
Purchased Call/SFC/SFC161ESV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	01/05/2026	Expire		1,013,987	486.32	45,771												0001
Purchased Call/SFC/SFC0610S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/04/2023	08/01/2025	08/05/2025	Exercise		136,996	417.85	8,454	22,645	20,168				22,645		(2,477)				0001
Purchased Call/SFC/SFC0610SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	08/12/2025	Exercise		125,420	413.56	8,058	23,961	21,527				23,961		(2,434)				0001
Purchased Call/SFC/SFC0610SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2023	08/14/2025	08/18/2025	Exercise		118,944	415.12	6,731	23,931	21,848				23,931		(2,083)				0001
Purchased Call/SFC/SFC0610SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	08/19/2025	Exercise		259,420	411.49	15,692	53,821	48,949				53,821		(4,871)				0001
Purchased Call/SFC/SFC0610SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2023	08/15/2025	08/19/2025	Exercise		164,203	405.84	10,523	36,827	33,540				36,827		(3,287)				0001
Purchased Call/SFC/SFC0610SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2023	08/18/2025	08/20/2025	Exercise		342,204	405.45	22,738	77,075	69,903				77,075		(7,172)				0001
Purchased Call/SFC/SFC0610SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/25/2023	08/22/2025	08/26/2025	Exercise		393,971	406.11	26,267	87,591	79,134				87,591		(8,457)				0001
Purchased Call/UIB/UIB10015J		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2025	11/23/2026	11/25/2025	Expire		90,200	525.27	2,661								19				0001
Purchased Call/UIB/UIB10025D		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/09/2025	12/09/2026	12/11/2025	Exercise		3,094,908	526.25	96,585	691	821	130			821		(307)				0001
Purchased Call/UIB/UIB10035S		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/26/2025	12/28/2026	12/30/2025	Exercise		1,717,811	534.42	46,379	2,148	2,045	(103)			2,045		(1,772)				0001
Purchased Call/UIB/UIB00005D		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/11/2023	08/08/2025	08/12/2025	Expire		144,388	529.63	5,627			(1,702)					(1,702)				0001
Purchased Call/SFC/SFC0611S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	09/03/2025	Exercise		469,337	416.47	29,217		88,104	78,400			88,104		(9,704)				0001
Purchased Call/SFC/SFC0612S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	09/23/2025	Exercise		364,404	402.19	19,852		97,609	90,462			97,609		(7,147)				0001
Purchased Call/SFC/SFC0612SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2023	09/29/2025	10/01/2025	Exercise		1,091,026	390.63	67,881		319,099	293,702			319,099		(25,397)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC06126JJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2025	10/07/2025	Exercise		404,402	385.31	26,842		131,162	121,015			131,162		(10,147)				0001
Purchased Call/SFC/SFC06136S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	09/19/2025	Exercise		1,501,794	389.72	90,239		412,423	376,447			412,423		(35,976)				0001
Purchased Call/SFC/SFC06138B		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/20/2023	10/17/2025	10/21/2025	Exercise		174,024	387.33	10,078		49,076	45,053			49,076		(4,023)				0001
Purchased Call/SFC/SFC06139Q		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	11/04/2025	Exercise		1,026,872	383.4	74,933		326,301	294,963			326,301		(31,337)				0001
Purchased Call/SFC/SFC06140D		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	11/12/2025	Exercise		1,400,945	393.88	89,608		355,536	317,368			355,536		(38,168)				0001
Purchased Call/SFC/SFC06142S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	03/13/2025	Exercise		1,854,371	394.39	110,635		461,988	414,682			461,988		(47,306)				0001
Purchased Call/SFC/SFC06146S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2023	11/10/2025	08/28/2025	Exercise		651,723	397	43,361		167,522	148,807			167,522		(18,714)				0001
Purchased Call/SFC/SFC06149C		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	01/14/2025	Exercise		1,108,966	403.19	71,748		244,310	213,056			244,310		(31,254)				0001
Purchased Call/SFC/SFC06149M		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2023	11/21/2025	05/27/2025	Exercise		2,088,405	406.8	136,157		383,723	322,697			383,723		(61,026)				0001
Purchased Call/SFC/SFC06149Q		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/24/2023	11/21/2025	11/25/2025	Exercise		897,815	408.51	56,640		162,988	137,616			162,988		(25,372)				0001
Purchased Call/SFC/SFC06149II		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	12/02/2025	Exercise		631,501	407.77	41,042		128,911	110,219			128,911		(18,693)				0001
Purchased Call/SFC/SFC06156S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	12/09/2025	Exercise		589,038	408.81	37,242		120,081	102,768			120,081		(17,314)				0001
Purchased Call/SFC/SFC06159S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/07/2023	12/05/2025	09/02/2025	Exercise		821,366	406.78	59,044		173,080	145,505			173,080		(27,575)				0001
Purchased Call/SFC/SFC06159B		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/08/2023	12/05/2025	01/21/2025	Exercise		2,883,830	410.84	195,247		566,226	475,006			566,226		(91,220)				0001
Purchased Call/SFC/SFC06159D		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2023	12/08/2025	12/10/2025	Exercise		1,025,934	413.16	71,149		191,177	157,702			191,177		(33,474)				0001
Purchased Call/SFC/SFC06159J		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	12/16/2025	Exercise		1,158,756	417.43	89,701		197,896	154,773			197,896		(43,123)				0001
Purchased Call/SFC/SFC06160D		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2023	12/22/2025	12/24/2025	Exercise		771,382	430.13	50,430		110,149	85,292			110,149		(24,857)				0001
Purchased Call/SFC/SFC06166B		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2024	12/26/2025	05/15/2025	Exercise		1,557,609	432.43	87,991		224,319	180,536			224,319		(43,783)				0001
Purchased Call/UIB/UIB10008D		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2025	10/29/2027	11/03/2025	Exercise		5,601,672	529.83	214,186	3,628	3,132	(496)			3,132		(2,853)				0001
Purchased Call/UIB/UIB10011S1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/12/2025	11/12/2027	11/14/2025	Expire		3,655,471	531	139,804						264						0001
Purchased Call/UIB/UIB10015P		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/25/2025	11/24/2027	11/28/2025	Expire		2,962,367	532.12	118,641						488						0001
Purchased Call/UIB/UIB10015II		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2025	11/26/2027	12/02/2025	Expire		1,146,565	530.53	44,937						162						0001
Purchased Call/UIB/UIB10028S		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/03/2025	12/03/2027	12/05/2025	Exercise		2,681,065	530.48	101,008	1,435	1,483	48			1,483		(1,173)				0001
Purchased Call/UIB/UIB10028A		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/05/2025	12/07/2027	12/09/2025	Expire		1,198,283	527.96	47,452						186						0001
Purchased Call/UIB/UIB00005V		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/24/2023	08/22/2025	08/26/2025	Exercise		533,520	525.93	19,209		7,693	1,517			7,693		(6,176)				0001
Purchased Call/UIB/UIB00019Q		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/14/2023	09/12/2025	08/06/2025	Exercise		839,449	527.87	33,906		17,921	6,040			17,921		(11,882)				0001
Purchased Call/UIB/UIB00029H		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/04/2023	10/03/2025	03/10/2025	Exercise		907,595	508.14	34,652		56,657	43,549			56,657		(13,108)				0001
Purchased Call/UIB/UIB00029M		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/09/2023	10/06/2025	09/12/2025	Exercise		860,153	509.37	34,985		49,880	36,458			49,880		(13,422)				0001
Purchased Call/UIB/UIB00035II		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2023	11/05/2025	02/10/2025	Exercise		264,956	512.71	9,364		8,583	4,616			8,583		(3,967)				0001
Purchased Call/SFC/SFC06166C		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	01/30/2025	Exercise		101,571	426.57	213,561		15,743	12,649			15,743		(3,614)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0616SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/05/2024	01/02/2026	04/17/2025	Exercise		49,730	421.48	152,547		3,792	2,159			3,792		(1,846)				0001
Purchased Call/SFC/SFC0616SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/09/2024	01/08/2026	07/03/2025	Exercise		98,388	428.5	117,112		12,020	8,838			12,020		(3,372)				0001
Purchased Call/SFC/SFC0616SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	10/20/2025	Exercise		50,058	429.76	99,465		7,476	5,822			7,476		(1,979)				0001
Purchased Call/SFC/SFC0617S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/23/2024	01/22/2026	02/27/2025	Exercise		167,519	435.93	270,833		17,226	11,395			17,226		(6,188)				0001
Purchased Call/SFC/SFC0617S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	03/12/2025	Exercise		117,963	437.16	145,584		10,783	6,718			10,783		(4,282)				0001
Purchased Call/SFC/SFC0617S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	04/17/2025	Exercise		97,546	437.62	131,270		8,300	4,823			8,300		(3,771)				0001
Purchased Call/UIB/UIB1002SU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2025	12/17/2027	12/22/2025	Expire		5,291,186	526.71	218,449								883				0001
Purchased Call/UIB/UIB1002SY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2025	12/20/2027	12/23/2025	Expire		1,549,517	529.99	61,361								248				0001
Purchased Call/SFC/SFC0616SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/19/2024	01/17/2025	01/22/2025	Exercise		2,047,474	429.6	111,254		251,216	246,249			251,216		(4,966)				0001
Purchased Call/SFC/SFC0617SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2025	02/03/2025	Exercise		4,251,849	443.62	161,031		359,800	346,928			359,800		(12,872)				0001
Purchased Call/UIB/UIB0006SS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/16/2024	01/12/2026	12/31/2025	Exercise		32,892	522.51	73,417		676	71			676		(705)				0001
Purchased Call/SFC/SFC0617SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/06/2026	02/13/2025	Exercise		102,282	446.98	189,349		9,462	5,649			9,462		(4,301)				0001
Purchased Call/SFC/SFC0617SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2024	02/12/2026	01/23/2025	Exercise		219,485	449.47	249,748		19,304	12,498			19,304		(7,167)				0001
Purchased Call/SFC/SFC0618S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	07/17/2025	Exercise		466,853	444.3	151,819		46,596	29,145			46,596		(17,844)				0001
Purchased Call/SFC/SFC0618S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2024	02/13/2026	04/17/2025	Exercise		49,682	444.46	88,917		2,307	610			2,307		(1,817)				0001
Purchased Call/SFC/SFC0618SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	06/25/2025	Exercise		53,723	442.02	178,651		3,866	1,590			3,866		(2,746)				0001
Purchased Call/SFC/SFC0618SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2024	03/05/2026	04/09/2025	Exercise		50,102	449.87	93,226		1,840	(129)			1,840		(2,126)				0001
Purchased Call/SFC/SFC0619S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2024	03/11/2026	01/16/2025	Exercise		154,950	453.64	215,253		10,671	4,299			10,671		(6,654)				0001
Purchased Call/SFC/SFC0619SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2024	03/18/2026	04/17/2025	Exercise		130,617	456.32	210,698		10,631	5,373			10,631		(5,542)				0001
Purchased Call/UIB/UIB000FSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/23/2024	08/25/2025	08/27/2025	Expire		467,669	543.78	13,703			(8,909)					(8,909)				0001
Purchased Call/UIB/UIB000HS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/20/2024	09/22/2025	01/15/2025	Exercise		924,154	547.16	27,170		1,954	(17,806)			1,954		(19,760)				0001
Purchased Call/SFC/SFC061ASP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2024	04/17/2026	12/03/2025	Exercise		182,511	440.05	85,138		21,797	13,894			21,797		(8,005)				0001
Purchased Call/SFC/SFC061BS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2024	05/01/2026	03/20/2025	Exercise		149,704	441.11	163,820		12,579	6,038			12,579		(6,967)				0001
Purchased Call/SFC/SFC061BSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2024	05/06/2026	01/21/2025	Exercise		260,122	449.16	446,467		20,976	9,660			20,976		(11,909)				0001
Purchased Call/SFC/SFC061BSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2026	03/13/2025	Exercise		50,041	449.97	98,241		2,626	399			2,626		(2,482)				0001
Purchased Call/SFC/SFC0618S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	02/19/2025	Exercise		3,615,393	446.53	170,978		295,932	274,864			295,932		(21,068)				0001
Purchased Call/SFC/SFC0619S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2024	03/12/2025	03/14/2025	Expire		2,341,825	458.43	108,574			(21,045)					(21,045)				0001
Purchased Call/SFC/SFC0619SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	03/18/2025	Expire		2,883,773	455.97	129,467			(25,905)					(25,905)				0001
Purchased Call/SFC/SFC0619SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2024	03/19/2025	03/07/2025	Exercise		3,167,730	458.83	165,513		695	(34,645)			695		(35,340)				0001
Purchased Call/SFC/SFC0619SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2024	03/21/2025	03/25/2025	Expire		2,647,276	464.63	118,073			(26,005)					(26,005)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0061BSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/17/2024	05/15/2026	10/21/2025	Exercise		50,005	460.79	106,048		4,319	2,141			4,319		(2,399)				0001
Purchased Call/SFC/SFC0061CSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2024	06/03/2026	04/17/2025	Exercise		101,695	453.37	246,612		8,135	3,428			8,135		(5,052)				0001
Purchased Call/SFC/SFC0061CSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/17/2024	06/12/2026	04/17/2025	Exercise		46,748	467.43	56,955		1,515	(811)			1,515		(2,438)				0001
Purchased Call/SFC/SFC0061DSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2024	06/17/2026	01/09/2025	Exercise		342,604	471.9	395,555		20,774	4,489			20,774		(17,090)				0001
Purchased Call/SFC/SFC0061DSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	03/25/2025	Exercise		101,564	471.6	104,173		5,074	318			5,074		(5,008)				0001
Purchased Call/SFC/SFC0061DSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	02/21/2025	Exercise		52,002	493.75	123,136		2,456	163			2,456		(2,625)				0001
Purchased Call/SFC/SFC0061ESH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	10/06/2025	Exercise		50,734	474.9	111,889		4,490	1,834			4,490		(2,951)				0001
Purchased Call/SFC/SFC0061FS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/07/2026	07/31/2025	Exercise		451,366	473.84	173,116		35,264	11,401			35,264		(24,230)				0001
Purchased Call/SFC/SFC0061FS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/07/2026	09/29/2025	Exercise		117,211	474.73	126,897		9,009	2,904			9,009		(6,281)				0001
Purchased Call/SFC/SFC0061FSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2024	08/26/2026	08/29/2025	Exercise		102,677	488.59	160,915		5,211	(386)			5,211		(5,817)				0001
Purchased Call/UIB/UIB0009SII		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/03/2024	04/02/2026	03/26/2025	Exercise		117,300	545.12	72,998		2,356	(533)			2,356		(3,006)				0001
Purchased Call/UIB/UIB000ASII		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/29/2024	04/24/2026	05/12/2025	Exercise		145,854	541.66	54,317		1,811	(2,080)			1,811		(3,959)				0001
Purchased Call/SFC/SFC0061GSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	12/02/2025	Exercise		98,135	482.45	78,155		5,073	(133)			5,073		(5,405)				0001
Purchased Call/SFC/SFC0061GSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/11/2024	09/10/2026	08/22/2025	Exercise		58,048	477.13	66,688		3,708	419			3,708		(3,392)				0001
Purchased Call/SFC/SFC0061HS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2026	10/24/2025	Exercise		54,265	488.57	225,357		3,016	(43)			3,016		(3,527)				0001
Purchased Call/SFC/SFC0061HSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2024	09/30/2026	11/14/2025	Exercise		50,242	491.51	150,379		2,759	131			2,759		(2,847)				0001
Purchased Call/SFC/SFC0611SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	01/09/2025	Exercise		219,097	492.43	218,883		10,848	(1,764)			10,848		(13,316)				0001
Purchased Call/SFC/SFC061JS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2026	02/13/2025	Exercise		496,383	499.6	214,616		14,219	(12,196)			14,219		(26,670)				0001
Purchased Call/SFC/SFC061AS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2024	04/17/2025	02/20/2025	Exercise		2,215,102	440.05	115,543		28,832	(5,434)			28,832		(34,266)				0001
Purchased Call/SFC/SFC0061BS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	05/06/2025	Exercise		1,799,454	442.84	94,093		39,050	7,399			39,050		(31,651)				0001
Purchased Call/SFC/SFC0061BSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2024	05/09/2025	05/13/2025	Expire		3,328,074	452.79	155,680			(55,514)					(55,514)				0001
Purchased Call/SFC/SFC0061BST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2024	05/16/2025	05/20/2025	Exercise		3,403,493	460.4	163,151		29,866	(31,606)			29,866		(61,471)				0001
Purchased Call/SFC/SFC061JSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	09/26/2025	Exercise		56,225	491.78	25,639		3,622	294			3,622		(3,388)				0001
Purchased Call/SFC/SFC061KSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2024	11/04/2026	01/21/2025	Exercise		151,593	478.12	275,528		9,104	(693)			9,104		(10,162)				0001
Purchased Call/SFC/SFC061KSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2026	01/29/2025	Exercise		112,292	495.42	147,108		4,138	(2,574)			4,138		(7,077)				0001
Purchased Call/SFC/SFC061KSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	12/02/2025	Exercise		62,825	498.89	133,681		2,480	(1,300)			2,480		(3,970)				0001
Purchased Call/SFC/SFC061LSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2024	11/19/2026	04/17/2025	Exercise		102,912	491.04	96,647		3,819	(2,455)			3,819		(6,400)				0001
Purchased Call/SFC/SFC0061MS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	10/10/2025	Exercise		50,101	496.84	231,367		3,453	220			3,453		(3,773)				0001
Purchased Call/UIB/UIB000BSB		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/08/2024	05/07/2026	01/08/2025	Exercise		338,306	543.37	79,459		10,248	1,641			10,248		(8,726)				0001
Purchased Call/SFC/SFC0610SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	01/06/2025	Exercise		2,480,739	477.65	153,330	4,929	4,692	(237)			4,692		(4,726)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0610SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	12/31/2026	01/07/2025	Exercise		2,039,792	480.75	108,145	11,184	11,984	800			11,984		(11,133)				0001
Purchased Call/SFC/SFC0610SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2027	01/07/2025	Expire		264,060	480.75	17,045								24				0001
Purchased Call/SFC/SFC0610SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	01/21/2025	Expire		1,007,378	480.39	65,122								140				0001
Purchased Call/SFC/SFC0610S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	01/28/2025	Exercise		998,796	486.53	53,539	5,462	3,227	(2,235)			3,227		(5,378)				0001
Purchased Call/SFC/SFC0610SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/28/2025	01/27/2027	01/30/2025	Exercise		3,531,846	478.86	221,208	7,190	6,712	(478)			6,712		(7,157)				0001
Purchased Call/SFC/SFC0610SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/05/2024	07/03/2025	07/08/2025	Exercise		3,161,384	479.79	166,121		58,643	(26,075)			58,643		(84,718)				0001
Purchased Call/SFC/SFC0610SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	03/20/2025	Exercise		5,604,836	486.85	291,352		252	(154,370)			252		(154,621)				0001
Purchased Call/SFC/SFC0610S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2024	07/18/2025	07/22/2025	Exercise		2,513,989	480.52	131,819		48,656	(24,131)			48,656		(72,787)				0001
Purchased Call/SFC/SFC0610SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2025	07/28/2025	Exercise		2,515,910	476.76	116,182		117,785	51,779			117,785		(66,006)				0001
Purchased Call/SFC/SFC0610SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2025	05/19/2025	Exercise		3,468,822	481.65	149,079		102,035	14,551			102,035		(87,485)				0001
Purchased Call/SFC/SFC0610SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	03/12/2025	Exercise		2,368,611	476.69	105,140		50,271	(11,648)			50,271		(61,920)				0001
Purchased Call/UIB/UIB000DSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/11/2024	07/10/2026	10/27/2025	Exercise		24,975	537.9	44,446		585	(193)			585		(898)				0001
Purchased Call/UIB/UIB000IS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/11/2024	10/13/2025	10/15/2025	Expire		394,265	546.45	11,552			(9,095)					(9,095)				0001
Purchased Call/UIB/UIB000JS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2024	10/29/2025	10/31/2025	Expire		1,240,992	542.95	37,072			(30,920)					(30,920)				0001
Purchased Call/UIB/UIB000KSE		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/26/2024	11/21/2025	11/25/2025	Expire		53,998	558.58	1,556			(1,413)					(1,413)				0001
Purchased Call/SFC/SFC061FS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2024	08/08/2025	07/17/2025	Exercise		3,283,821	474.73	160,217		122,087	24,286			122,087		(97,801)				0001
Purchased Call/SFC/SFC061FSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2024	08/25/2025	02/21/2025	Exercise		1,636,684	490.28	78,708		16,432	(34,739)			16,432		(51,171)				0001
Purchased Call/SFC/SFC061GS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2024	09/02/2025	09/04/2025	Expire		842,291	490.84	33,668			(22,756)					(22,756)				0001
Purchased Call/SFC/SFC061GSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2027	01/30/2025	Exercise		2,699,746	481.16	128,855	20,765	21,567	801			21,567		(20,691)				0001
Purchased Call/SFC/SFC061RS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	02/11/2025	Exercise		884,627	477.42	49,760	3,640	3,406	(235)			3,406		(3,557)				0001
Purchased Call/SFC/SFC061RSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/11/2025	02/10/2027	02/13/2025	Exercise		4,730,413	479.49	283,643	10,026	8,624	(1,402)			8,624		(9,982)				0001
Purchased Call/SFC/SFC061RSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	02/18/2025	Expire		2,260,030	482.8	146,034								354				0001
Purchased Call/SFC/SFC061RSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	02/19/2025	Expire		633,839	483.08	40,914								102				0001
Purchased Call/SFC/SFC061RSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	02/24/2025	Exercise		2,015,044	482.57	109,101	4,017	3,806	(211)			3,806		(3,856)				0001
Purchased Call/SFC/SFC061RSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	02/25/2025	Exercise		2,744,008	473.28	158,419	6,796	7,795	999			7,795		(6,713)				0001
Purchased Call/SFC/SFC061SS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	02/25/2025	Expire		558,556	473.28	36,049								64				0001
Purchased Call/SFC/SFC061SSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	03/03/2025	Exercise		4,238,627	461.43	255,200	14,642	19,031	4,389			19,031		(14,222)				0001
Purchased Call/SFC/SFC061SSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2027	03/06/2025	Exercise		2,023,292	455.96	126,795	3,557	6,675	3,118			6,675		(3,503)				0001
Purchased Call/SFC/SFC061SSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2027	03/07/2025	Expire		2,641,727	459.6	163,065								283				0001
Purchased Call/SFC/SFC061SSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2025	03/05/2027	03/10/2025	Expire		4,204,692	455.34	273,548								498				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0615SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	03/11/2025	Exercise		2,604,984	455.73	150,586	4,195	4,496	301			4,496		(4,131)				0001
Purchased Call/SFC/SFC0611SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2025	03/17/2027	03/20/2025	Exercise		4,265,817	455.12	260,530	3,146	4,632	1,486			4,632		(3,071)				0001
Purchased Call/SFC/SFC0611SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2025	03/19/2027	03/21/2025	Expire		3,234,073	454.79	208,183								357				0001
Purchased Call/SFC/SFC0615S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	03/31/2025	Exercise		2,575,756	455.38	141,574	7,080	8,398	1,319			8,398		(6,800)				0001
Purchased Call/SFC/SFC0615SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2025	03/31/2027	04/03/2025	Exercise		6,211,804	452.42	389,723	8,679	13,689	5,010			13,689		(8,532)				0001
Purchased Call/SFC/SFC0615SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2027	04/10/2025	Expire		2,000,131	437.81	143,597								64				0001
Purchased Call/UIB/UIB000ESQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/02/2024	07/31/2026	03/12/2025	Exercise		76,035	545.52	23,809		2,230	165			2,230		(2,119)				0001
Purchased Call/UIB/UIB000ESX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/08/2024	08/07/2026	02/03/2025	Exercise		31,801	528	107,463		1,918	833			1,918		(1,374)				0001
Purchased Call/SFC/SFC0615SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2027	04/17/2025	Exercise		2,863,453	446.62	166,683	7,697	13,423	5,726			13,423		(7,605)				0001
Purchased Call/SFC/SFC0615SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	04/18/2025	Exercise		2,893,593	444.5	180,933	3,379	5,806	2,427			5,806		(3,051)				0001
Purchased Call/SFC/SFC0615SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	04/21/2025	Expire		4,410,075	444.49	276,578								194				0001
Purchased Call/SFC/SFC0615SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2025	04/21/2027	04/24/2025	Exercise		5,630,256	441.64	228,113	78,020	149,762	71,742			149,762		(77,913)				0001
Purchased Call/SFC/SFC0611SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	05/02/2025	Expire		2,825,595	449.25	187,577								389				0001
Purchased Call/SFC/SFC0615S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/07/2027	05/13/2025	Expire		1,813,286	451.27	131,078								107				0001
Purchased Call/SFC/SFC0615SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2027	05/15/2025	Expire		3,352,393	461.54	218,050								134				0001
Purchased Call/SFC/SFC0615SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2027	05/16/2025	Exercise		2,504,600	461.61	157,263	3,421	5,628	2,207			5,628		(3,087)				0001
Purchased Call/SFC/SFC0611SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	05/28/2025	Expire		3,151,555	455.19	222,294								200				0001
Purchased Call/SFC/SFC0615SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2024	09/19/2025	09/23/2025	Exercise		75,000	488.57	3,267		3,277	896			3,277		(2,382)				0001
Purchased Call/SFC/SFC0615SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2024	09/23/2025	09/25/2025	Exercise		255,175	488.28	11,225		10,217	1,999			10,217		(8,218)				0001
Purchased Call/SFC/SFC0615SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2025	09/29/2025	Exercise		251,577	488.13	11,430		6,679	(1,816)			6,679		(8,495)				0001
Purchased Call/SFC/SFC0611S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	10/07/2025	Exercise		934,846	484.08	43,818		50,597	17,124			50,597		(33,472)				0001
Purchased Call/SFC/SFC0611S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	03/11/2025	Exercise		5,736,654	488.51	261,838		250,384	50,079			250,384		(200,305)				0001
Purchased Call/SFC/SFC0611SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2025	10/09/2025	Exercise		52,995	483.75	2,299		2,775	1,003			2,775		(1,772)				0001
Purchased Call/SFC/SFC0611SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2024	10/08/2025	10/10/2025	Exercise		2,405,987	488.7	125,147		122,342	25,346			122,342		(96,997)				0001
Purchased Call/SFC/SFC0611SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2024	10/08/2025	10/10/2025	Exercise		272,924	488.7	12,588		13,878	4,141			13,878		(9,737)				0001
Purchased Call/SFC/SFC0611SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2024	10/10/2025	10/15/2025	Expire		492,272	494.85	22,651			(17,802)					(17,802)				0001
Purchased Call/UIB/UIB000GSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/10/2024	09/09/2026	07/15/2025	Exercise		129,463	539.54	99,757		2,595	(1,782)			2,595		(4,508)				0001
Purchased Call/UIB/UIB000IS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/15/2024	10/13/2026	10/01/2025	Exercise		17,672	546.45	12,496		365	(255)			365		(637)				0001
Purchased Call/SFC/SFC0611SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	05/30/2025	Exercise		3,191,250	459.94	202,505	3,552	6,278	2,726			6,278		(3,171)				0001
Purchased Call/SFC/SFC0612S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2027	06/06/2025	Expire		2,251,046	464.63	142,031								319				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0612SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2027	06/16/2025	Expire		2,980,219	468.93	178,682							433				0001
Purchased Call/SFC/SFC1610S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	06/23/2025	Exercise		1,998,582	463.71	121,585	3,934	4,883	948			4,883		(3,632)			0001
Purchased Call/SFC/SFC1610SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2027	06/26/2025	Expire		2,482,113	471.94	161,556							118				0001
Purchased Call/SFC/SFC1611S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2027	07/10/2025	Exercise		3,610,522	483.28	238,481	3,328	4,159	831			4,159		(3,115)			0001
Purchased Call/SFC/SFC1611SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2027	07/11/2025	Exercise		3,535,854	486.65	220,561	7,065	7,998	933			7,998		(6,516)			0001
Purchased Call/SFC/SFC1611ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2027	07/17/2025	Exercise		4,049,516	484.81	255,241	7,047	7,764	718			7,764		(6,821)			0001
Purchased Call/SFC/SFC1612SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2027	07/24/2025	Exercise		3,054,328	491.65	204,203	3,311	2,989	(322)			2,989		(3,114)			0001
Purchased Call/SFC/SFC1612SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	07/29/2025	Expire		1,982,768	501.93	126,987							145				0001
Purchased Call/SFC/SFC1612SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2025	07/28/2027	07/31/2025	Exercise		3,682,136	501.11	220,903	4,039	3,660	(378)			3,660		(3,849)			0001
Purchased Call/SFC/SFC1613S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2027	08/01/2025	Exercise		2,607,440	496.81	156,269	5,765	6,129	364			6,129		(5,342)			0001
Purchased Call/SFC/SFC1613SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/05/2025	08/04/2027	08/07/2025	Exercise		5,646,471	489.09	346,203	9,585	10,303	719			10,303		(9,240)			0001
Purchased Call/SFC/SFC1613SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	08/11/2025	Expire		3,157,801	489.03	210,815							640				0001
Purchased Call/SFC/SFC1613SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	08/13/2025	Exercise		3,074,632	491.07	209,410	3,425	3,670	245			3,670		(3,238)			0001
Purchased Call/SFC/SFC1614S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2027	08/15/2025	Expire		2,545,167	498.23	166,588							424				0001
Purchased Call/SFC/SFC1614S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	08/18/2025	Expire		3,309,694	498.64	211,294							615				0001
Purchased Call/SFC/SFC1614SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2027	08/26/2025	Exercise		4,941,250	496.4	256,578	30,800	29,696	(1,104)			29,696		(30,491)			0001
Purchased Call/SFC/SFC1614SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	08/26/2025	Expire		675,329	496.4	44,207							139				0001
Purchased Call/SFC/SFC1614SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	08/28/2025	Exercise		2,862,680	496.14	179,224	6,021	5,735	(285)			5,735		(5,825)			0001
Purchased Call/SFC/SFC1615SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	09/03/2025	Expire		1,270,595	494.65	85,663							290				0001
Purchased Call/UIB/UIB000NSY		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/06/2025	02/05/2026	02/10/2025	Expire		299,998	551.21	8,882							(15)				0001
Purchased Call/UIB/UIB000JSN		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/08/2024	11/09/2026	08/18/2025	Exercise		22,788	556.34	28,041	272	272	(556)			272		(922)			0001
Purchased Call/SFC/SFC1615SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	09/05/2025	Expire		2,414,323	490.56	165,748							388				0001
Purchased Call/SFC/SFC1615SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2027	09/08/2025	Exercise		2,281,859	495.23	138,560	4,201	3,732	(469)			3,732		(3,793)			0001
Purchased Call/SFC/SFC1616S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	09/16/2025	Expire		882,676	502.22	58,590							173				0001
Purchased Call/SFC/SFC1616S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	09/16/2025	Exercise		3,207,040	502.22	207,867	3,280	3,564	284			3,564		(2,943)			0001
Purchased Call/SFC/SFC1616S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	09/16/2025	Expire		1,213,058	502.22	79,577							262				0001
Purchased Call/SFC/SFC1616SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2027	09/17/2025	Exercise		5,203,856	504.39	333,296	3,365	2,695	(670)			2,695		(3,019)			0001
Purchased Call/SFC/SFC1616SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	09/23/2025	Expire		4,009,455	509.92	264,520							585				0001
Purchased Call/SFC/SFC1616SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	09/23/2025	Expire		1,072,077	509.92	70,285							236				0001
Purchased Call/SFC/SFC1616SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	09/23/2025	Expire		1,413,268	509.92	93,041							277				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC1617SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	10/01/2025	Expire		6,884,675	504.88	464,956							478				0001
Purchased Call/SFC/SFC1617SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2025	10/06/2027	10/08/2025	Exercise		5,849,739	512.67	355,474	5,053	3,423	(1,630)			3,423		(4,678)			0001
Purchased Call/SFC/SFC1618S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2027	10/10/2025	Expire		4,323,891	513.55	257,100							962				0001
Purchased Call/SFC/SFC1618SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/18/2027	10/21/2025	Expire		3,743,267	496.56	248,917							825				0001
Purchased Call/SFC/SFC1618SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2027	10/21/2025	Expire		364,969	496.56	23,997							85				0001
Purchased Call/SFC/SFC1619SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2025	10/29/2027	11/03/2025	Exercise		6,194,868	503.31	399,868	3,394	2,359	(1,036)			2,359		(1,935)			0001
Purchased Call/UIB/UIB000KSK		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/27/2024	11/25/2026	09/29/2025	Exercise		22,620	558.37	42,680		305	(559)			305		(1,001)			0001
Purchased Call/UIB/UIB000SST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/23/2025	05/26/2026	05/28/2025	Expire		367,243	520.53	10,797							29				0001
Purchased Call/SFC/SFC161AS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	10/29/2027	11/04/2025	Expire		4,811,211	505.23	310,875							645				0001
Purchased Call/SFC/SFC161ASB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2025	11/04/2027	11/06/2025	Expire		3,188,728	498.98	206,382							452				0001
Purchased Call/SFC/SFC161ASN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/08/2027	11/12/2025	Exercise		2,845,611	493.84	179,512	3,289	3,248	(41)			3,248		(2,408)			0001
Purchased Call/SFC/SFC161BS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2027	11/17/2025	Expire		3,802,004	492.9	246,787							888				0001
Purchased Call/SFC/SFC161BSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/12/2027	11/18/2025	Expire		4,952,219	493.37	309,242							693				0001
Purchased Call/SFC/SFC161BST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2027	11/25/2025	Expire		206,257	482.64	13,759							42				0001
Purchased Call/SFC/SFC161CS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/26/2027	12/01/2025	Expire		7,606,029	490.03	502,361							2,242				0001
Purchased Call/SFC/SFC161CSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/01/2025	12/01/2027	12/03/2025	Exercise		4,724,822	489.49	306,294	3,348	3,437	88			3,437		(2,941)			0001
Purchased Call/SFC/SFC161CSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2027	12/09/2025	Expire		3,518,685	492.15	230,720							906				0001
Purchased Call/SFC/SFC161CSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/03/2027	12/09/2025	Expire		2,414,083	492.15	155,141							377				0001
Purchased Call/SFC/SFC161DS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2027	12/12/2025	Expire		3,858,017	494.63	252,048							799				0001
Purchased Call/SFC/SFC161ES3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/20/2027	12/23/2025	Expire		1,327,430	488.53	87,232							342				0001
Purchased Call/UIB/UIB000MSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/07/2025	01/07/2027	01/09/2025	Expire		626,327	542.13	24,256							1				0001
Purchased Call/UIB/UIB000MSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/10/2025	01/08/2027	01/14/2025	Exercise		2,347,802	539.17	88,196	2,560	1,747	(814)			1,747		(2,527)			0001
Purchased Call/UIB/UIB000NSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/24/2025	01/25/2027	01/28/2025	Exercise		891,427	552.48	28,712	2,982	2,503	(479)			2,503		(2,937)			0001
Purchased Call/UIB/UIB000VS1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/17/2025	07/17/2026	07/21/2025	Exercise		3,121,401	522.95	87,844	1,803	1,821	19			1,821		(1,531)			0001
Purchased Call/UIB/UIB000VSI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/25/2025	07/24/2026	07/29/2025	Expire		78,000	525.59	2,278							8				0001
Purchased Call/SFC/SFC161ES5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/17/2027	12/23/2025	Expire		3,639,941	488.53	242,430							689				0001
Purchased Call/SFC/SFC161ES8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2027	12/24/2025	Expire		4,355,015	491.55	295,284							873				0001
Purchased Call/SFC/SFC161ESC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2025	12/23/2027	12/26/2025	Expire		4,142,141	494.04	274,117							1,069				0001
Purchased Call/SFC/SFC161ESP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2025	12/29/2027	12/31/2025	Expire		3,796,589	492.85	247,097							331				0001
Purchased Call/SFC/SFC161ESW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2027	01/05/2026	Expire		262,134	486.32	17,183											0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MMS/MMS000QSQ		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/10/2025	12/08/2027	12/12/2025	Expire		101,796	418.38	4,273								781				0001
Purchased Call/MMS/MMS000QSB		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/29/2025	12/23/2027	12/31/2025	Expire		438,696	420.34	18,064								2,338				0001
Purchased Call/MMS/MMS000QSC		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/30/2025	12/29/2027	01/02/2026	Expire		212,506	416.89	9,818								1,004				0001
Purchased Call/SDS/SDS005QSC		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	12/30/2025	12/29/2027	01/02/2026	Expire		116,506	541.41	9,589								13				0001
Purchased Call/SFC/SFC061JS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	10/21/2025	Expire		5,084,225	496.82	253,845								(203,691)				0001
Purchased Call/SFC/SFC061JSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2024	10/24/2025	06/03/2025	Exercise		3,294,933	491.27	159,293		75,437	(55,382)			75,437		(130,819)				0001
Purchased Call/SFC/SFC061JSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2024	10/24/2025	10/28/2025	Exercise		420,600	491.78	19,355		9,280	(6,678)			9,280		(15,958)				0001
Purchased Call/SFC/SFC061KS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2024	10/29/2025	10/31/2025	Exercise		3,002,288	494.26	137,485		82,368	(32,377)			82,368		(114,744)				0001
Purchased Call/SFC/SFC061KS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2025	11/03/2025	Exercise		315,029	492.04	12,056		7,216	(2,975)			7,216		(10,191)				0001
Purchased Call/SFC/SFC061KSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2024	11/04/2025	11/06/2025	Exercise		372,417	478.12	18,460		16,248	593			16,248		(15,656)				0001
Purchased Call/SFC/SFC061KSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/06/2024	11/05/2025	11/07/2025	Exercise		634,631	483.51	35,111		23,311	(6,562)			23,311		(29,873)				0001
Purchased Call/SFC/SFC061KSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2024	11/07/2025	11/12/2025	Expire		562,651	497.71	25,723			(22,212)					(22,212)				0001
Purchased Call/UIB/UIB000XSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/12/2025	09/14/2026	09/16/2025	Expire		1,131,048	540.1	33,232								155				0001
Purchased Call/SFC/SFC061LSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2024	11/19/2025	10/16/2025	Exercise		2,194,374	491.04	107,500		1,051	(95,488)			1,051		(96,539)				0001
Purchased Call/SFC/SFC061LSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2024	11/19/2025	11/21/2025	Expire		399,893	491.04	17,892			(15,915)					(15,915)				0001
Purchased Call/SFC/SFC061MSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2024	12/05/2025	12/09/2025	Expire		5,307,710	506.03	256,347			(240,340)					(240,340)				0001
Purchased Call/SFC/SFC061MST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/05/2025	04/15/2025	Exercise		1,486,605	506.03	67,771		2,529	(61,120)			2,529		(63,649)				0001
Purchased Call/SFC/SFC061MSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/05/2025	02/18/2025	Exercise		5,497,668	507.76	251,726		2,667	(233,914)			2,667		(236,581)				0001
Purchased Call/SFC/SFC061NS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2025	12/11/2025	Expire		1,115,554	502	47,178			(44,571)					(44,571)				0001
Purchased Call/SFC/SFC061NSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2025	01/10/2025	Exercise		3,049,969	481.62	137,874		35,740	(98,889)			35,740		(134,628)				0001
Purchased Call/SPX/SPXB05KSB		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	03/06/2024	02/19/2025	02/21/2025	Exercise		1,616,799	5006	93,402		161,500	148,349			161,500		(13,151)				0001
Purchased Call/SFC/SFC061NSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2025	12/24/2025	Exercise		496,752	483.09	23,889		8,699	(14,663)			8,699		(23,362)				0001
Purchased Call/SFC/SFC061OS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2024	12/23/2025	12/26/2025	Exercise		1,402,396	484.76	65,613		26,847	(37,857)			26,847		(64,704)				0001
Purchased Call/SFC/SFC061OS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	02/06/2025	Exercise		9,974,082	482.95	461,948	2,909	263,797	(200,147)			263,797		(463,944)				0001
Purchased Call/SFC/SFC061OSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2024	12/30/2025	01/14/2025	Exercise		7,410,927	480.28	288,038	26,921	183,265	(131,695)			183,265		(314,959)				0001
Purchased Call/SFC/SFC061OSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2024	12/30/2025	01/02/2026	Exercise		1,146,457	480.28	34,992	7,627	24,167	(18,452)			24,167		(42,619)				0001
Purchased Call/SFC/SFC061OSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2026	01/09/2025	Expire		970,958	481.81	41,077								(110)				0001
Purchased Call/SFC/SFC061OSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/08/2025	01/07/2026	01/10/2025	Expire		317,893	478.92	14,331								(38)				0001
Purchased Call/UIB/UIB000SA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/12/2025	02/11/2027	02/14/2025	Expire		2,151,122	554.8	81,968								19				0001
Purchased Call/UIB/UIB000SG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/14/2025	02/16/2027	02/19/2025	Expire		1,197,805	555.71	46,595								116				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000PS8		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/04/2025	03/04/2027	03/06/2025	Exercise		2,381,405	543.4	89,032	3,387	2,386	(1,000)			2,386		(3,365)				0001
Purchased Call/UIB/UIB000PSA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/05/2025	03/05/2027	03/07/2025	Exercise		1,589,773	546.12	58,095	696	447	(248)			447		(613)				0001
Purchased Call/SPX/SPXC05SSII		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/09/2025	06/03/2026	06/11/2025	Expire		1,883,376	5960	100,102								(40)				0001
Purchased Call/SFC/SFC061PSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2026	01/21/2025	Expire		4,193,958	480.39	199,475								(441)				0001
Purchased Call/SFC/SFC061QS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	01/28/2025	Expire		744,883	487.46	30,023								(68)				0001
Purchased Call/SFC/SFC061QSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2025	01/30/2026	02/05/2025	Expire		999,666	479.41	44,582								(104)				0001
Purchased Call/UIB/UIB1002SJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2025	12/14/2026	12/16/2025	Expire		1,529,961	529.4	45,134								347				0001
Purchased Call/SPX/SPXD05KS5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/01/2025	11/30/2026	12/03/2025	Expire		1,632,443	6830	88,867								205				0001
Purchased Call/UIB/UIB000PSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/14/2025	03/15/2027	03/18/2025	Exercise		652,499	543.69	22,369	1,572	865	(707)			865		(1,529)				0001
Purchased Call/UIB/UIB000QS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/21/2025	03/22/2027	03/25/2025	Exercise		865,037	547.45	31,309	1,300	678	(622)			678		(1,238)				0001
Purchased Call/UIB/UIB000QS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/25/2025	03/24/2027	03/27/2025	Exercise		3,591,201	550.8	139,891	3,304	1,478	(1,826)			1,478		(3,255)				0001
Purchased Call/UIB/UIB000QS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/09/2023	08/08/2025	08/12/2025	Expire		228,401	530.02	8,377			(2,520)					(2,520)				0001
Purchased Call/UIB/UIB000QSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/18/2023	08/15/2025	08/19/2025	Exercise		261,074	524.79	10,064		575	(2,567)			575		(3,142)				0001
Purchased Call/UIB/UIB000QST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/23/2023	08/22/2025	08/26/2025	Exercise		484,656	524.99	18,971		7,869	1,797			7,869		(6,072)				0001
Purchased Call/UIB/UIB0001ST		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/18/2023	09/15/2025	09/17/2025	Exercise		807,693	527.13	30,262		21,423	10,711			21,423		(10,713)				0001
Purchased Call/SFC/SFC061RS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2026	02/11/2025	Exercise		3,757,311	477.42	151,400	14,626	15,404	779			15,404		(14,861)				0001
Purchased Call/SFC/SFC061RSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	02/19/2025	Expire		110,001	482.8	5,243								(6)				0001
Purchased Call/SPX/SPXK13RSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/06/2024	02/14/2025	02/19/2025	Exercise		1,772,313	5007	102,235		177,001	163,886			177,001		(13,115)				0001
Purchased Call/SPX/SPX140LSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/30/2024	09/26/2025	09/30/2025	Exercise		1,549,306	5738	18,279		27,810	14,164			27,810		(13,646)				0001
Purchased Call/UIB/UIB000RSD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/22/2025	04/22/2027	04/24/2025	Exercise		2,637,119	516.91	97,337	3,755	4,435	680			4,435		(3,704)				0001
Purchased Call/UIB/UIB000SSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/20/2025	05/19/2027	05/22/2025	Exercise		3,305,000	521.96	124,920	1,765	1,832	.67			1,832		(1,699)				0001
Purchased Call/UIB/UIB000SSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/23/2025	05/21/2027	05/28/2025	Exercise		2,922,552	520.53	111,401	2,834	3,066	232			3,066		(2,733)				0001
Purchased Call/UIB/UIB0003S3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/18/2023	10/17/2025	01/21/2025	Exercise		712,262	517.6	24,060		23,759	14,187			23,759		(9,572)				0001
Purchased Call/UIB/UIB0005S5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/06/2023	12/02/2025	12/04/2025	Exercise		56,047	523.26	1,944		467	(431)			467		(898)				0001
Purchased Call/SPX/SPXB05GSL		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/16/2024	01/15/2025	01/17/2025	Exercise		1,860,910	4784	69,316		121,367	118,693			121,367		(2,673)				0001
Purchased Call/SFC/SFC061SSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2026	03/03/2025	Expire		357,189	468.07	14,537								(15)				0001
Purchased Call/SFC/SFC061TS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/13/2026	03/18/2025	Expire		135,456	453.36	6,005								(3)				0001
Purchased Call/UIB/UIB000USA		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/27/2025	06/28/2027	07/01/2025	Expire		638,335	524.15	25,150								68				0001
Purchased Call/SPX/SPXD179SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2024	11/28/2025	12/02/2025	Exercise		2,726,636	6032	116,263		191,197	84,002			191,197		(107,196)				0001
Purchased Call/SPX/SPXI0056I		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6WI8S6QX2D1J8570P30	08/27/2024	08/27/2025	08/29/2025	Exercise		1,720,000	5625.8	4,334		6,536	3,694			6,536		(2,842)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXX13GSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise		1,319,097	4868	23,604		36,856	35,352			36,856		(1,504)				0001
Purchased Call/SPX/SPXX13HSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/27/2025	01/29/2025	Exercise		1,335,235	4891	21,698		33,034	31,475			33,034		(1,558)				0001
Purchased Call/SPX/SPXX13IMS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/19/2025	Exercise		1,901,700	4978	29,762		45,076	41,438			45,076		(3,638)				0001
Purchased Call/SPX/SPXX13ISD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	02/19/2025	Exercise		1,589,395	5030	29,559		47,084	43,461			47,084		(3,623)				0001
Purchased Call/SPX/SPXX13NSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/19/2025	02/21/2025	Exercise		1,586,766	5006	25,100		40,259	36,871			40,259		(3,388)				0001
Purchased Call/SPX/SPXX13UST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/18/2025	03/20/2025	Exercise		1,511,069	5140	23,273		36,161	31,275			36,161		(4,886)				0001
Purchased Call/SPX/SPXX13XSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/27/2025	03/31/2025	Exercise		1,253,892	5225	18,178		28,319	24,027			28,319		(4,292)				0001
Purchased Call/SPX/SPXX13YS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	03/28/2025	04/01/2025	Exercise		2,616,666	5254	45,278		73,706	62,860			73,706		(10,847)				0001
Purchased Call/SPX/SPXL13IS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise		2,162,809	5199	41,933		68,375	56,727			68,375		(11,648)				0001
Purchased Call/SPX/SPXL13BSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2024	05/09/2025	05/13/2025	Exercise		1,859,274	5223	26,800		42,721	33,165			42,721		(9,555)				0001
Purchased Call/SPX/SPXL13ASD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/19/2025	05/21/2025	Exercise		1,453,096	5303	21,624		33,702	25,458			33,702		(8,243)				0001
Purchased Call/SFC/SFC061TSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	03/27/2025	Expire		1,258,176	458.86	60,022								(90)				0001
Purchased Call/SFC/SFC061TSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	03/27/2025	Expire		273,398	458.86	12,298								(18)				0001
Purchased Call/SFC/SFC061US3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/27/2025	03/26/2026	03/31/2025	Expire		599,965	456.15	26,450								(5)				0001
Purchased Call/SFC/SFC061USF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2025	03/31/2026	04/03/2025	Expire		159,315	452.42	7,236								(10)				0001
Purchased Call/UIB/UIB000USP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/09/2025	07/09/2027	07/11/2025	Exercise		2,611,684	524.82	101,462	1,288	1,460	172			1,460		(1,066)				0001
Purchased Call/UIB/UIB000USX		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/15/2025	07/14/2027	07/17/2025	Expire		3,157,788	525.33	118,266								87				0001
Purchased Call/UIB/UIB000VS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/18/2025	07/16/2027	07/22/2025	Expire		1,560,060	522.89	61,743								93				0001
Purchased Call/UIB/UIB000VSY		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/05/2025	08/04/2027	08/07/2025	Exercise		3,390,060	524.46	122,913	4,665	4,715	.50			4,715		(4,548)				0001
Purchased Call/UIB/UIB000VSZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/05/2025	08/05/2027	08/07/2025	Expire		2,399,536	523.98	95,019								85				0001
Purchased Call/SPX/SPXL13CSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/29/2025	06/02/2025	Exercise		1,095,526	5267	12,095		18,720	13,748			18,720		(4,972)				0001
Purchased Call/SPX/SPXL13ES0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/03/2025	06/05/2025	Exercise		1,468,048	5281	14,475		21,962	15,844			21,962		(6,118)				0001
Purchased Call/SPX/SPXL13ES0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/05/2025	06/09/2025	Exercise		1,659,749	5354	19,397		30,071	21,720			30,071		(8,351)				0001
Purchased Call/SPX/SPXL13HSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/13/2025	06/17/2025	Exercise		1,803,291	5432	38,798		59,096	41,431			59,096		(17,665)				0001
Purchased Call/SPX/SPXL13IMS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/01/2025	07/03/2025	Exercise		1,379,723	5475	14,805		22,175	14,752			22,175		(7,423)				0001
Purchased Call/SPX/SPXL13IMSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/02/2025	07/07/2025	Exercise		1,355,216	5509	17,008		25,830	17,208			25,830		(8,623)				0001
Purchased Call/SPX/SPXL13OSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	07/11/2025	Exercise		1,533,250	5575	16,770		25,026	16,270			25,026		(8,755)				0001
Purchased Call/SPX/SPXL13OS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/15/2025	07/17/2025	Exercise		3,322,420	5631	54,433		83,778	54,456			83,778		(29,322)				0001
Purchased Call/SPX/SPXL13USH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	08/01/2025	Exercise		1,659,429	5441	17,708		25,925	15,652			25,925		(10,273)				0001
Purchased Call/SPX/SPXL13YS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/12/2025	08/14/2025	Exercise		1,704,860	5344	19,909		29,666	17,402			29,666		(12,264)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM1355\$1		N/A	Equity/Index	BNPParibas R0MJ1ISFPU8MPR08K5P83	09/11/2024	09/10/2025	09/12/2025	Exercise		1,552,369	5485	21,853		33,110	17,898			33,110		(15,213)				0001
Purchased Call/SPX/SPXM1366K		N/A	Equity/Index	BNPParibas R0MJ1ISFPU8MPR08K5P83	09/18/2024	09/17/2025	09/19/2025	Exercise		1,397,376	5635	20,844		31,992	17,078			31,992		(14,914)				0001
Purchased Call/UIB/UIB000IISV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/22/2025	08/23/2027	08/26/2025	Exercise		927,358	533.51	32,485	2,027	2,181	154			2,181		(1,925)				0001
Purchased Call/SPX/SPXM13KSII		N/A	Equity/Index	BNPParibas R0MJ1ISFPU8MPR08K5P83	12/02/2024	11/28/2025	12/02/2025	Exercise		1,990,685	6032	51,467		78,871	31,418			78,871		(47,453)				0001
Purchased Call/SFC/SFC0661VS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/10/2026	04/15/2025	Expire		75,633	446.55	3,358								1				0001
Purchased Call/SFC/SFC0661VSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/16/2025	04/15/2026	04/18/2025	Expire		696,767	446.62	29,845								(35)				0001
Purchased Call/SFC/SFC0661VSII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2026	04/24/2025	Expire		572,550	444.35	27,276								(29)				0001
Purchased Call/SFC/SFC0661IIS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2025	04/23/2026	04/25/2025	Exercise		517,729	445.54	10,476	7,089	14,822	7,733			14,822		(7,100)				0001
Purchased Call/SFC/SFC0661IISG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2025	04/29/2026	05/02/2025	Expire		621,805	449.86	27,632								(20)				0001
Purchased Call/SFC/SFC0661IISJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2026	05/02/2025	Expire		69,233	449.25	3,258								(3)				0001
Purchased Call/SFC/SFC0661IISQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	05/06/2025	Expire		620,289	452.45	29,501								27				0001
Purchased Call/SFC/SFC0661IISZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/07/2025	05/06/2026	05/09/2025	Expire		752,101	449.91	34,002								(29)				0001
Purchased Call/SFC/SFC0661XSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/12/2025	05/08/2026	05/14/2025	Expire		1,122,868	451.27	60,573								(35)				0001
Purchased Call/SFC/SFC0661XSII		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2025	05/19/2026	05/22/2025	Expire		475,886	464.61	19,044								(12)				0001
Purchased Call/SFC/SFC0661YS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	05/23/2025	Expire		80,819	458.26	3,791								(2)				0001
Purchased Call/SFC/SFC0661YSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2026	06/02/2025	Expire		526,512	459.94	24,143								42				0001
Purchased Call/SFC/SFC0661YSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2025	06/02/2026	06/05/2025	Exercise		6,838,327	462.18	330,721	7,461	9,156	1,695			9,156		(7,607)				0001
Purchased Call/SFC/SFC0612SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	06/16/2025	Expire		220,089	468.93	10,467								23				0001
Purchased Call/SFC/SFC0612ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/16/2025	06/12/2026	06/18/2025	Expire		407,868	463.17	20,136								4				0001
Purchased Call/SFC/SFC1610IS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	06/25/2025	Expire		224,948	462.2	11,393								(2)				0001
Purchased Call/SFC/SFC1610ISB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2026	06/26/2025	Expire		286,780	466.56	14,824								(2)				0001
Purchased Call/SFC/SFC1610ISZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	07/08/2025	Expire		229,332	483.17	11,434								33				0001
Purchased Call/SFC/SFC1611IS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2026	07/09/2025	Expire		104,966	488.69	4,352												0001
Purchased Call/SFC/SFC1611ISB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2025	07/08/2026	07/11/2025	Expire		1,001,864	483.28	49,815								5				0001
Purchased Call/SPX/SPX91566Y		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/17/2025	03/13/2026	03/19/2025	Expire		1,663,487	5639	43,097								(72)				0001
Purchased Call/SPX/SPXA211IS3		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/01/2024	07/31/2025	08/04/2025	Exercise		1,419,231	5522	37,116		85,581	63,827			85,581		(21,754)				0001
Purchased Call/SPX/SPXA211S3		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/02/2025	12/31/2025	01/06/2025	Exercise		2,470,285	5882		37,294	72,030	34,736			72,030		(37,294)				0001
Purchased Call/SPX/SPXA21LST		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/03/2025	01/30/2026	02/05/2025	Expire		1,492,011	6041	44,628								(104)				0001
Purchased Call/SPX/SPXH000SA		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/03/2024	05/30/2025	06/03/2025	Exercise		2,343,214	5278	72,891		152,293	122,040			152,293		(30,253)				0001
Purchased Call/SPX/SPXI00AS8		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/01/2024	09/30/2025	10/02/2025	Exercise		1,008,434	5762	33,418		49,771	24,662			49,771		(25,110)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX140BSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/05/2024	02/04/2025	02/06/2025	Expire		1,173,000	100	11,144			(1,044)					(1,044)				0001
Purchased Call/SPX/SPX140DS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2024	03/13/2025	03/17/2025	Expire		1,453,000	100	18,889			(3,725)					(3,725)				0001
Purchased Call/SPX/SPX140DSC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/18/2024	03/14/2025	03/18/2025	Expire		1,547,000	100	28,001			(5,616)					(5,616)				0001
Purchased Call/SPX/SPX140ESA		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/01/2024	03/31/2025	04/02/2025	Expire		2,274,000	100	33,655			(8,274)					(8,274)				0001
Purchased Call/SPX/SPX140ESL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2024	04/09/2025	04/11/2025	Expire		1,228,000	100	8,228			(2,227)					(2,227)				0001
Purchased Call/SPX/SPX140FS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/22/2024	04/21/2025	04/23/2025	Expire		2,235,000	100	31,290			(9,508)					(9,508)				0001
Purchased Call/SPX/SPX140FSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/30/2024	04/29/2025	05/01/2025	Expire		1,506,000	100	17,921			(5,842)					(5,842)				0001
Purchased Call/SPX/SPX140FSK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2024	05/01/2025	05/05/2025	Expire		1,087,000	100	16,196			(5,414)					(5,414)				0001
Purchased Call/SPX/SPX140HS7		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	06/03/2025	Expire		1,822,000	100	28,605			(11,839)					(11,839)				0001
Purchased Call/SPX/SPX140JSP		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2024	08/04/2025	08/06/2025	Expire		1,758,000	100	12,658			(7,518)					(7,518)				0001
Purchased Call/SPX/SPX140JSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/07/2024	08/06/2025	08/08/2025	Expire		1,419,000	100	8,514			(5,104)					(5,104)				0001
Purchased Call/SPX/SPX140KSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/09/2024	09/08/2025	09/10/2025	Expire		1,614,000	100	15,494			(10,701)					(10,701)				0001
Purchased Call/SPX/SPX140MS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2024	10/10/2025	10/15/2025	Expire		1,873,000	100	11,051			(8,680)					(8,680)				0001
Purchased Call/UIB/UIB000ZSQ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2025	10/15/2027	10/21/2025	Expire		3,217,949	534.3	132,536								287				0001
Purchased Call/SFC/SFC161268		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/21/2025	07/17/2026	07/23/2025	Expire		129,518	489.82	6,150								2				0001
Purchased Call/SFC/SFC161281		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	07/28/2025	Expire		312,994	499.08	14,889								51				0001
Purchased Call/UIB/UIB100080		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2025	10/22/2027	10/27/2025	Expire		5,791,341	536.92	227,928								812				0001
Purchased Call/UIB/UIB100084		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2025	10/25/2027	10/28/2025	Expire		1,586,149	536.24	62,812								227				0001
Purchased Call/UIB/UIB100188		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2025	11/16/2027	11/18/2025	Expire		2,461,764	525.07	97,240								366				0001
Purchased Call/SFC/SFC161369N		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2026	08/12/2025	Expire		139,440	492.57	6,734								26				0001
Purchased Call/SFC/SFC161459		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	08/22/2025	Exercise		10,409,062	490.23	422,082	34,559	37,862	3,303			37,862		(33,284)				0001
Purchased Call/SFC/SFC161498K		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/21/2025	08/21/2026	08/25/2025	Expire		2,361,689	487.66	117,328								458				0001
Purchased Call/SFC/SFC161498M		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	08/26/2025	Expire		525,447	496.4	25,390								110				0001
Purchased Call/UIB/UIB000LS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/06/2024	12/07/2026	10/01/2025	Exercise		17,051	558.15	30,261	259	(387)				259		(728)				0001
Purchased Call/UIB/UIB100198V		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2025	11/30/2027	12/02/2025	Expire		1,079,816	530.53	42,761								166				0001
Purchased Call/SFC/SFC06165T		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/16/2024	01/10/2025	01/14/2025	Exercise		2,084,551	429.76	94,381	219,097	216,718				219,097		(2,379)				0001
Purchased Call/SFC/SFC06175J		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/02/2024	01/31/2025	02/04/2025	Exercise		2,256,078	438.97	120,145	207,841	197,824				207,841		(10,016)				0001
Purchased Call/SFC/SFC16169P		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	09/23/2025	Expire		150,148	509.92	6,512								34				0001
Purchased Call/SFC/SFC16165H		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	09/25/2025	Exercise		399,558	507.83	8,060	4,640	4,802	162			4,802		(4,630)				0001
Purchased Call/SFC/SFC06185T		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/06/2024	03/05/2025	03/07/2025	Exercise		1,436,340	449.87	73,782		27,873	14,988			27,873		(12,886)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0619S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2024	03/11/2025	03/13/2025	Expire		5,497,078	453.64	288,475			(55,011)					(55,011)				0001
Purchased Call/SFC/SFC0619SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2024	03/14/2025	03/18/2025	Exercise		1,896,507	453.08	97,601		1,172	(18,417)			1,172		(19,589)				0001
Purchased Call/SFC/SFC1617SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2025	10/02/2026	10/06/2025	Exercise		574,859	510.09	6,810	9,075	9,596	521			9,596		(9,037)				0001
Purchased Call/SFC/SFC1617SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	10/07/2025	Expire		271,827	510.11	13,372								39				0001
Purchased Call/SFC/SFC1618S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	10/09/2025	Expire		871,957	509.08	37,852								56				0001
Purchased Call/SFC/SFC1618S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2025	10/09/2026	10/14/2025	Exercise		13,093,224	510.97	499,840	15,059	9,326	(5,733)			9,326		(11,159)				0001
Purchased Call/SFC/SFC1618SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/09/2026	10/15/2025	Expire		669,427	492.6	29,526								182				0001
Purchased Call/SFC/SFC1618SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	10/21/2025	Expire		349,936	494.98	15,652								95				0001
Purchased Call/SFC/SFC1619S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/22/2025	10/22/2026	10/24/2025	Expire		937,989	497.52	41,637								184				0001
Purchased Call/SFC/SFC1619SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2025	10/23/2026	10/27/2025	Expire		273,165	499.49	12,415								78				0001
Purchased Call/SFC/SFC1619SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2025	10/28/2026	10/30/2025	Expire		448,544	508.29	20,234								36				0001
Purchased Call/SFC/SFC1619SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2025	10/28/2026	10/31/2025	Expire		84,102	508.29	3,620								7				0001
Purchased Call/SFC/SFC1619SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/30/2025	10/30/2026	11/03/2025	Expire		191,943	503.31	8,653								56				0001
Purchased Call/SFC/SFC161AS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2025	11/03/2026	11/05/2025	Exercise		10,194,776	504.84	404,838	20,004	13,663	(6,341)			13,663		(19,133)				0001
Purchased Call/SFC/SFC161ASY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2025	11/12/2026	11/14/2025	Expire		617,492	500.47	27,843								56				0001
Purchased Call/SFC/SFC161BS0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2025	11/12/2026	11/17/2025	Expire		214,967	500.47	8,015								55				0001
Purchased Call/SFC/SFC161BS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/13/2026	11/18/2025	Expire		1,883,584	493.37	84,799								585				0001
Purchased Call/UIB/UIB000MS1		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/27/2024	12/28/2026	07/30/2025	Exercise		102,430	542.3	43,432		672	(627)			672		(1,408)				0001
Purchased Call/UIB/UIB000MS3		N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/27/2024	12/29/2026	05/29/2025	Exercise		43,774	542.3	30,909		849	(851)			849		(1,781)				0001
Purchased Call/SFC/SFC0618SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2024	05/15/2025	05/19/2025	Exercise		3,594,676	461.2	168,953		9,899	(53,000)			9,899		(62,898)				0001
Purchased Call/SFC/SFC0618SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2024	05/22/2025	02/20/2025	Exercise		4,271,642	459.07	185,203		3,646	(69,285)			3,646		(72,930)				0001
Purchased Call/SFC/SFC161BSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	11/21/2025	Expire		398,292	487.31	17,959								38				0001
Purchased Call/SFC/SFC161BSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2026	11/21/2025	Expire		4,438,085	487.31	199,863								975				0001
Purchased Call/SFC/SFC161BSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/20/2025	11/20/2026	11/24/2025	Exercise		1,833,000	481.28	68,314	7,177	8,520	1,343			8,520		(6,695)				0001
Purchased Call/SFC/SFC161BSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/25/2025	11/25/2026	11/28/2025	Exercise		1,586,094	488.27	26,601	22,482	23,644	1,162			23,644		(22,356)				0001
Purchased Call/SFC/SFC161CS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	12/01/2025	Expire		55,000	490.03	2,306								23				0001
Purchased Call/SFC/SFC161CSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	12/05/2025	Expire		5,368,900	491.4	260,196								1,680				0001
Purchased Call/SFC/SFC161CSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/04/2026	12/09/2025	Expire		308,811	491.33	13,626								103				0001
Purchased Call/SFC/SFC161DSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2025	12/11/2026	12/15/2025	Exercise		7,362,675	495.09	337,842	2,758	2,200	(557)			2,200		(216)				0001
Purchased Call/SFC/SFC161DSK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/15/2025	12/11/2026	12/17/2025	Expire		69,379	488.72	2,973								8				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC161DSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/16/2026	12/22/2025	Expire		575,600	487.28	23,932							190				0001
Purchased Call/UIB/UIB000NSM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/30/2025	01/29/2027	02/03/2025	Exercise		2,014,907	553.33	66,874	4,734	2,382	(2,352)			2,382		(4,633)				0001
Purchased Call/UIB/UIB000OSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/20/2025	02/19/2027	02/24/2025	Exercise		2,680,869	557.72	82,640	8,799	5,774	(3,026)			5,774		(8,661)				0001
Purchased Call/SPX/SPX921HSG		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/08/2024	01/07/2025	01/09/2025	Expire		1,775,000	100	20,058			(332)					(332)				0001
Purchased Call/SPX/SPX921HSZ		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/16/2024	01/10/2025	01/14/2025	Exercise		1,519,000	100	24,000		18,097	17,494			18,097		(603)				0001
Purchased Call/SPX/SPX9210S1		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/21/2024	03/19/2025	03/21/2025	Expire		1,065,000	100	9,585			(2,056)					(2,056)				0001
Purchased Call/SPX/SPX9210SG		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	04/09/2024	04/08/2025	04/10/2025	Expire		1,150,000	100	15,295			(4,098)					(4,098)				0001
Purchased Call/SPX/SPXB05JS6		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/12/2024	02/11/2025	02/13/2025	Exercise		1,838,000	100	34,371		66,598	62,716			66,598		(3,882)				0001
Purchased Call/SFC/SFC0661CS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2024	05/23/2025	05/28/2025	Expire		4,009,548	458.2	179,692			(71,348)					(71,348)				0001
Purchased Call/SFC/SFC0661DSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2024	06/27/2025	01/08/2025	Exercise		2,297,223	470.46	112,363		39,050	(16,416)			39,050		(55,465)				0001
Purchased Call/SFC/SFC0661ES6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/19/2024	07/18/2025	03/28/2025	Exercise		3,386,990	484.14	153,330		39,508	(45,033)			39,508		(84,542)				0001
Purchased Call/SFC/SFC161ES6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2025	12/18/2026	12/24/2025	Expire		165,192	488.53	7,568								20				0001
Purchased Call/SFC/SFC161ES7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/22/2025	12/22/2026	12/24/2025	Expire		5,546,332	491.55	282,402								1,786				0001
Purchased Call/SFC/SFC161ESQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	01/02/2026	Expire		7,140,350	492.16	331,913								644				0001
Purchased Call/SFC/SFC0610S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	08/05/2025	Exercise		164,843	418.98	10,269		26,730	23,728			26,730		(3,003)				0001
Purchased Call/SFC/SFC0610SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	08/26/2025	Exercise		324,541	411.16	18,955		67,283	61,188			67,283		(6,094)				0001
Purchased Call/SFC/SFC0611S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	09/03/2025	Exercise		846,033	415.06	55,161		162,231	143,993			162,231		(18,239)				0001
Purchased Call/SFC/SFC0611S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	09/03/2025	Exercise		414,034	416.5	26,313		77,687	68,965			77,687		(8,723)				0001
Purchased Call/SFC/SFC0611SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2023	08/29/2025	09/03/2025	Exercise		533,247	416.57	32,553		99,949	89,129			99,949		(10,821)				0001
Purchased Call/SFC/SFC0611SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2023	09/04/2025	09/08/2025	Exercise		328,061	416.57	18,609		61,947	55,650			61,947		(6,297)				0001
Purchased Call/SFC/SFC0611SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/08/2023	09/05/2025	09/09/2025	Exercise		402,197	409.24	25,800		82,358	73,554			82,358		(8,804)				0001
Purchased Call/SFC/SFC0611SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	08/06/2025	Exercise		388,584	409.86	26,719		85,673	76,318			85,673		(9,355)				0001
Purchased Call/SFC/SFC0611ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/15/2023	09/12/2025	09/16/2025	Exercise		655,215	415.35	36,248		137,038	124,314			137,038		(12,724)				0001
Purchased Call/SFC/SFC0612S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2025	09/30/2025	Exercise		577,762	389.22	36,709		169,950	156,422			169,950		(13,528)				0001
Purchased Call/SFC/SFC0612SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/06/2023	10/03/2025	10/07/2025	Exercise		616,808	387.42	40,918		195,604	180,000			195,604		(15,604)				0001
Purchased Call/SFC/SFC0612SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/13/2023	10/10/2025	10/15/2025	Exercise		380,122	392.53	23,656		96,907	87,684			96,907		(9,223)				0001
Purchased Call/SFC/SFC0613SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2023	10/31/2025	11/04/2025	Exercise		712,558	380.25	48,694		234,203	213,924			234,203		(20,279)				0001
Purchased Call/SFC/SFC0613SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2023	10/31/2025	11/04/2025	Exercise		558,274	389.38	37,837		166,100	150,265			166,100		(15,835)				0001
Purchased Call/SFC/SFC0614S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2023	11/07/2025	01/14/2025	Exercise		1,031,642	391.12	72,571		267,866	236,788			267,866		(31,079)				0001
Purchased Call/SFC/SFC0615S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2023	12/04/2025	10/15/2025	Exercise		2,594,133	409.37	167,438		520,017	442,282			520,017		(77,735)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD170SL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/20/2025	08/22/2025	Expire		1,089,000	100	10,890			(7,007)					(7,007)				0001
Purchased Call/SPX/SPXH00ESJ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/12/2024	04/11/2025	04/15/2025	Expire		2,401,000	100	66,748			(18,541)					(18,541)				0001
Purchased Call/SFC/SFC0616GA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2024	12/29/2025	09/04/2025	Exercise		1,556,370	430.68	88,239		224,023	179,858			224,023		(44,165)				0001
Purchased Call/SFC/SFC061FSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2025	07/21/2025	Exercise		1,508,776	485.23	72,451		35,352	(10,354)			35,352		(45,706)				0001
Purchased Call/SPX/SPX140QS6		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	02/13/2025	02/12/2027	02/18/2025	Expire		1,189,000	100	26,396								66				0001
Purchased Call/SPX/SPX815DST		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/22/2024	01/21/2025	01/23/2025	Exercise		1,022,323	37864	27,967		51,111	49,570			51,111		(1,541)				0001
Purchased Call/SPX/SPX815SST		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	08/22/2025	Exercise		1,225,049	40835	32,776		61,231	40,316			61,231		(20,915)				0001
Purchased Call/SPX/SPX815TS0		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/03/2024	08/29/2025	09/03/2025	Exercise		1,330,019	41563	30,054		53,040	32,892			53,040		(20,148)				0001
Purchased Call/SPX/SPX921YST		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/20/2024	06/18/2025	06/23/2025	Exercise		1,475,725	38835	41,855		73,795	54,208			73,795		(19,587)				0001
Purchased Call/SPX/SPXB214SQ		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/29/2025	10/29/2026	10/31/2025	Expire		1,559,000	47632	39,755								72				0001
Purchased Call/SPX/SPXI0099B		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/23/2024	09/19/2025	09/23/2025	Exercise		1,177,774	42063	31,595		27,970	4,999			27,970		(22,971)				0001
Purchased Call/SPX/SPX921ISX		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/01/2024	02/03/2025	02/05/2025	Exercise		2,087,000	4906.19	58,019		94,959	89,699			94,959		(5,260)				0001
Purchased Call/SPX/SPX921NS0		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	03/14/2025	Exercise		2,045,000	5175.27	50,307		82,823	73,121			82,823		(9,701)				0001
Purchased Call/SPX/SPX921PS5		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2025	04/03/2025	Exercise		2,346,000	5243.77	68,503		114,954	97,970			114,954		(16,984)				0001
Purchased Call/SPX/SPX921USG		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	05/08/2025	Exercise		2,024,000	5180.74	50,195		82,984	65,699			82,984		(17,285)				0001
Purchased Call/SPX/SPXA210SU		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	07/23/2025	Exercise		1,537,000	5505	30,586		48,416	31,479			48,416		(16,936)				0001
Purchased Call/SPX/SPXA213S3		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	08/18/2025	Exercise		1,297,000	5455.21	26,199		41,504	25,265			41,504		(16,239)				0001
Purchased Call/SFC/SFC061FSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2025	07/03/2025	Exercise		6,021,979	487.13	304,350		151,574	(55,071)			151,574		(206,644)				0001
Purchased Call/SFC/SFC061HS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	09/24/2025	Exercise		911,364	487.58	44,051		47,402	15,358			47,402		(32,043)				0001
Purchased Call/SFC/SFC061HSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2024	09/30/2025	03/28/2025	Exercise		7,399,177	491.51	313,378		241,357	5,742			241,357		(235,615)				0001
Purchased Call/SFC/SFC061HSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2024	09/30/2025	10/02/2025	Exercise		55,329	491.51	1,969		1,817	338			1,817		(1,479)				0001
Purchased Call/SFC/SFC061IS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2025	10/06/2025	Exercise		349,881	485.77	15,521		17,531	5,694			17,531		(11,837)				0001
Purchased Call/UIB/UIB000RSF		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/23/2025	04/23/2027	04/25/2025	Exercise		1,583,731	517.46	62,218	801	1,004	203			1,004		(704)				0001
Purchased Call/SFC/SFC061JSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2024	10/17/2025	10/21/2025	Expire		52,241	496.82	2,076			(1,671)					(1,671)				0001
Purchased Call/SFC/SFC061JSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2025	10/27/2025	Exercise		57,482	489.5	2,559		1,173	(924)			1,173		(2,097)				0001
Purchased Call/SFC/SFC061JSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/25/2024	10/24/2025	10/28/2025	Exercise		256,413	491.27	11,185		5,929	(3,267)			5,929		(9,197)				0001
Purchased Call/SFC/SFC061KSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	10/31/2025	11/04/2025	Exercise		706,476	480.57	30,909		36,252	10,230			36,252		(26,023)				0001
Purchased Call/SFC/SFC0618SE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/23/2024	02/20/2026	09/05/2025	Exercise		50,115	451.69	86,879		4,545	2,689			4,545		(2,061)				0001
Purchased Call/SFC/SFC0618SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2024	02/27/2026	08/11/2025	Exercise		66,144	456.32	95,665		5,381	2,953			5,381		(2,575)				0001
Purchased Call/SPX/SPXA21EST		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	12/23/2025	Exercise		1,882,000	5867.08	33,876		51,755	18,724			51,755		(33,031)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21F9J		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/23/2024	12/22/2025	12/24/2025	Exercise		1,568,000	5974.07	23,990		36,064	12,472			36,064		(23,592)				0001
Purchased Call/SPX/SPXA21VSJ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/04/2025	06/27/2025	06/06/2025	Expire		53,730,000	5600		35,190		(35,190)					(35,190)				0001
Purchased Call/SPX/SPXD050SL		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/29/2025	12/28/2026	12/31/2025	Expire		1,390,000	6905.74	25,576								70				0001
Purchased Call/SFC/SFC061KSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2025	11/10/2025	Expire		1,088,938	495.42	51,652			(44,549)					(44,549)				0001
Purchased Call/SFC/SFC061LS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2025	11/17/2025	Expire		439,932	497.79	16,658			(14,661)					(14,661)				0001
Purchased Call/SFC/SFC061LSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2025	02/13/2025	Exercise		2,851,828	487.95	137,087		8,648	(112,201)			8,648		(120,848)				0001
Purchased Call/SFC/SFC061LSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/22/2024	11/21/2025	11/25/2025	Expire		3,070,882	494	143,897			(129,789)					(129,789)				0001
Purchased Call/SFC/SFC061MSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2024	12/03/2025	12/05/2025	Expire		1,665,885	502.86	81,230			(75,396)					(75,396)				0001
Purchased Call/SFC/SFC061MSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2025	10/17/2025	Exercise		2,269,720	507.76	109,264		916	(101,727)			916		(102,642)				0001
Purchased Call/SFC/SFC061NS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2024	12/10/2025	12/12/2025	Expire		1,612,626	499.16	82,318			(77,997)					(77,997)				0001
Purchased Call/SFC/SFC0610S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	05/23/2025	Exercise		1,056,766	487.11	45,826		19,336	(26,353)			19,336		(45,688)				0001
Purchased Call/SFC/SFC0610S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2025	12/29/2025	Exercise		874,786	487.11	35,846		16,181	(19,565)			16,181		(35,745)				0001
Purchased Call/SFC/SFC0619SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2024	03/20/2026	06/20/2025	Exercise		51,351	464.63	123,230		2,116	187			2,116		(2,097)				0001
Purchased Call/SFC/SFC061ASZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/29/2024	04/24/2026	02/20/2025	Exercise		102,391	446.5	115,347		8,285	3,977			8,285		(4,460)				0001
Purchased Call/SFC/SFC061BS7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	01/09/2025	Exercise		153,108	442.84	156,308		15,961	9,022			15,961		(7,334)				0001
Purchased Call/SFC/SFC061BS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2024	05/01/2026	02/25/2025	Exercise		101,790	446.7	120,007		10,093	5,582			10,093		(4,670)				0001
Purchased Call/SFC/SFC0610SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2025	01/06/2025	Exercise		2,287,545	478.67		50,905	18,280	(32,626)			18,280		(50,905)				0001
Purchased Call/SFC/SFC0610ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/06/2025	01/02/2026	01/08/2025	Expire		354,842	480.75	15,880								(44)				0001
Purchased Call/SFC/SFC061PS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/09/2026	01/14/2025	Expire		50,155	479.31	1,913								(5)				0001
Purchased Call/SFC/SFC061PSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/14/2025	01/13/2026	01/16/2025	Expire		338,383	475.03	15,130								(39)				0001
Purchased Call/SPX/SPXH00BSI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	03/26/2024	03/26/2025	03/28/2025	Exercise		2,014,000	5203.58	49,343		81,567	70,149			81,567		(11,418)				0001
Purchased Call/SPX/SPXH001ST		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	05/10/2024	05/12/2025	05/14/2025	Exercise		2,174,000	5222.68	54,350		89,134	69,520			89,134		(19,614)				0001
Purchased Call/SPX/SPXI00HS1		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	11/20/2025	Exercise		1,675,000	5893.62	39,028		61,138	26,626			61,138		(34,512)				0001
Purchased Call/SPX/SPXK13LSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2024	02/12/2025	02/14/2025	Exercise		1,440,000	5021.84	36,720		59,760	55,523			59,760		(4,237)				0001
Purchased Call/SPX/SPXK13LSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	02/19/2025	Exercise		2,050,000	5000.62	53,710		87,125	80,633			87,125		(6,492)				0001
Purchased Call/SPX/SPXK13MS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/18/2025	02/20/2025	Exercise		1,919,000	5029.73	36,269		57,570	52,787			57,570		(4,783)				0001
Purchased Call/SPX/SPXK13NSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	02/24/2025	Exercise		2,145,000	4975.51	56,414		91,163	83,413			91,163		(7,749)				0001
Purchased Call/SPX/SPXK13PSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	03/03/2025	03/05/2025	Exercise		2,228,000	5137.08	67,954		113,628	102,209			113,628		(11,419)				0001
Purchased Call/SPX/SPXK13QSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	03/06/2025	Exercise		2,239,000	5130.95	56,199		91,799	82,200			91,799		(9,599)				0001
Purchased Call/SPX/SPXK13SS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	03/12/2025	Exercise		2,136,000	5123.69	51,050		83,304	73,741			83,304		(9,563)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13USJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/18/2024	03/18/2025	03/20/2025	Exercise		2,018,000	5149.42	50,450		82,738	72,175			82,738		(10,563)				0001
Purchased Call/SPX/SPXL130SN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/09/2024	04/09/2025	04/11/2025	Exercise		2,052,000	5209.91	47,812		77,976	65,068			77,976		(12,908)				0001
Purchased Call/SPX/SPXL134SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/26/2024	04/28/2025	04/30/2025	Exercise		1,456,000	5099.96	33,051		53,872	43,219			53,872		(10,653)				0001
Purchased Call/SPX/SPXL13BSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/23/2024	05/23/2025	05/28/2025	Exercise		2,006,000	5267.84	51,354		82,246	61,990			82,246		(20,256)				0001
Purchased Call/SPX/SPXL13CSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/29/2024	05/29/2025	06/02/2025	Exercise		3,331,000	5266.95	85,940		136,571	101,532			136,571		(35,039)				0001
Purchased Call/SPX/SPXL13ESS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/07/2024	06/09/2025	06/11/2025	Exercise		1,754,000	5346.99	39,640		63,144	45,781			63,144		(17,363)				0001
Purchased Call/SPX/SPXL13GSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/14/2024	06/16/2025	06/18/2025	Exercise		2,437,000	5431.6	57,270		91,388	65,198			91,388		(26,189)				0001
Purchased Call/SFC/SFC061QSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2026	02/03/2025	Expire		90,196	479.46	3,879								(7)				0001
Purchased Call/SFC/SFC061BSU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2024	05/15/2026	04/17/2025	Exercise		369,987	460.4	112,014		34,117	17,839			34,117		(16,402)				0001
Purchased Call/UIB/UIB000SSJ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/16/2025	05/17/2027	05/20/2025	Exercise		430,863	522.82	15,481	704	867	163			867		(667)				0001
Purchased Call/SFC/SFC061RSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/18/2025	02/17/2026	02/20/2025	Expire		110,229	483.08	5,225								(11)				0001
Purchased Call/SFC/SFC061SS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/25/2025	02/24/2026	02/27/2025	Expire		749,998	471.19	33,246								(64)				0001
Purchased Call/SFC/SFC061DS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2024	06/24/2026	05/15/2025	Exercise		108,096	468.84	223,025		6,460	1,219			6,460		(5,557)				0001
Purchased Call/SFC/SFC061DSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/26/2024	06/25/2026	04/15/2025	Exercise		232,241	470.38	76,236		10,915	(289)			10,915		(11,301)				0001
Purchased Call/SFC/SFC061DSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2026	09/19/2025	Exercise		50,021	471.54	118,114		4,103	1,718			4,103		(2,703)				0001
Purchased Call/SFC/SFC061DSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/08/2024	07/02/2026	07/10/2025	Exercise		51,303	484.77	204,956		2,371	(103)			2,371		(2,756)				0001
Purchased Call/SFC/SFC061ES5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	08/25/2025	Exercise		51,083	488.55	130,166		2,293	(83)			2,293		(2,728)				0001
Purchased Call/SFC/SFC061ESB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2024	07/22/2026	08/14/2025	Exercise		50,866	485.78	249,848		2,966	454			2,966		(2,853)				0001
Purchased Call/SFC/SFC061ESJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2024	07/24/2026	07/31/2025	Exercise		52,186	477.28	102,722		3,791	1,130			3,791		(2,799)				0001
Purchased Call/SFC/SFC061FS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2024	08/07/2026	01/15/2025	Exercise		50,317	470.38	109,464		3,170	407			3,170		(3,055)				0001
Purchased Call/UIB/UIB000SSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/23/2025	05/26/2027	05/28/2025	Expire		304,515	520.53	11,937								41				0001
Purchased Call/UIB/UIB000TSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/06/2025	06/07/2027	06/10/2025	Exercise		574,054	523.15	21,289	607	563	(44)			563		(552)				0001
Purchased Call/SFC/SFC061SSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2025	03/11/2026	03/13/2025	Exercise		9,932,079	450.96	406,609	35,989	65,051	29,062			65,051		(36,655)				0001
Purchased Call/SFC/SFC061TSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2026	03/20/2025	Expire		1,100,000	452.23	52,272								(83)				0001
Purchased Call/SFC/SFC061TSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/19/2025	03/17/2026	03/21/2025	Expire		176,391	455.12	8,290								(13)				0001
Purchased Call/SPX/SPXL13MSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/05/2024	07/07/2025	07/09/2025	Exercise		1,515,000	5567.19	29,088		45,450	30,465			45,450		(14,985)				0001
Purchased Call/SPX/SPXL13TSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/29/2024	07/29/2025	07/31/2025	Exercise		1,572,000	5463.54	30,811		48,732	30,992			48,732		(17,740)				0001
Purchased Call/SPX/SPXL13XSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise		1,350,000	5344.39	25,380		40,500	24,908			40,500		(15,592)				0001
Purchased Call/SPX/SPXL13YSG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/15/2024	08/15/2025	08/19/2025	Exercise		1,109,000	5543.22	21,293		33,270	19,940			33,270		(13,330)				0001
Purchased Call/SPX/SPXM132SI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise		2,002,000	5591.96	42,042		65,065	37,037			65,065		(28,028)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN130S0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/24/2025	08/15/2025	06/26/2025	Expire		54,225,000	5650			56,925	(56,925)					(56,925)				0001
Purchased Call/SPX/SPXO13ESW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/03/2025	11/02/2026	11/05/2025	Expire		1,077,000	6851.97			15,509						29				0001
Purchased Call/SFC/SFC061FSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	08/21/2026	07/21/2025	Expire		119,382	489.37	110,837								(234)				0001
Purchased Call/SFC/SFC061FSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2026	03/25/2025	Exercise		64,696	487.13	149,787		1,881	(1,611)			1,881		(3,980)				0001
Purchased Call/SFC/SFC061HSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2024	09/23/2026	07/17/2025	Exercise		157,231	488.28	295,082		8,929	(104)			8,929		(9,425)				0001
Purchased Call/SFC/SFC061HSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2026	09/11/2025	Exercise		50,395	488.13	147,947		2,874	(89)			2,874		(3,372)				0001
Purchased Call/SFC/SFC061USL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2026	04/07/2025	Expire		555,435	454.95	19,412								1				0001
Purchased Call/SFC/SFC061USV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2025	04/07/2026	04/10/2025	Expire		51,457	440.82	1,979								(3)				0001
Purchased Call/SFC/SFC061VSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2026	04/17/2025	Expire		321,988	446.62	14,312								(17)				0001
Purchased Call/SFC/SFC061VSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2026	04/17/2025	Expire		487,884	446.62	23,238								(27)				0001
Purchased Call/SFC/SFC061WS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/23/2025	04/22/2026	04/25/2025	Expire		384,576	444.35	17,725								(19)				0001
Purchased Call/SFC/SFC061WS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/24/2026	04/29/2025	Expire		569,843	447.99	26,038								18				0001
Purchased Call/SFC/SFC061WSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/28/2025	04/24/2026	04/30/2025	Expire		623,456	448.83	28,045								(29)				0001
Purchased Call/SFC/SFC061WSV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	04/17/2025	Exercise		129,492	494.85	95,765		2,677	(4,831)			2,677		(7,640)				0001
Purchased Call/SFC/SFC061JS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/16/2024	10/15/2026	06/03/2025	Exercise		55,911	493.83	167,706		1,611	(1,799)			1,611		(3,643)				0001
Purchased Call/SFC/SFC061JSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	12/29/2025	Exercise		67,277	499.42	65,521		2,716	(1,221)			2,716		(4,041)				0001
Purchased Call/SFC/SFC061JSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2026	11/05/2025	Exercise		139,943	489.5	102,423		4,150	362			4,150		(3,991)				0001
Purchased Call/SFC/SFC061KSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2026	01/10/2025	Exercise		121,095	483.51	85,845		7,030	(551)			7,030		(7,722)				0001
Purchased Call/SFC/SFC061LS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2024	11/11/2026	11/17/2025	Exercise		57,344	498.9	99,039		2,416	(982)			2,416		(3,535)				0001
Purchased Call/SPX/SPXC17MSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/08/2023	11/10/2025	11/13/2025	Exercise		1,574,000	4382.78	78,857		137,725	103,960			137,725		(33,765)				0001
Purchased Call/UIB/UIB000VSU		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/01/2025	08/02/2027	08/05/2025	Expire		538,402	523.15	21,213								63				0001
Purchased Call/SFC/SFC061NSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2026	08/25/2025	Exercise		50,406	506.44	131,270		1,914	(1,261)			1,914		(3,434)				0001
Purchased Call/SFC/SFC061QSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2024	12/30/2026	01/15/2025	Exercise		337,656	480.28	212,800		13,012	(2,308)			13,012		(15,181)				0001
Purchased Call/SFC/SFC061PSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/11/2027	01/14/2025	Exercise		1,033,450	474.93	46,173	10,155	10,666	512			10,666		(10,087)				0001
Purchased Call/SFC/SFC061PSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/14/2025	01/13/2027	01/16/2025	Exercise		3,456,893	475.03	210,571	6,482	5,436	(1,046)			5,436		(6,471)				0001
Purchased Call/SFC/SFC061PSW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2027	01/24/2025	Exercise		4,590,634	484.31	288,987	7,501	7,041	(460)			7,041		(7,435)				0001
Purchased Call/SFC/SFC061QS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	01/28/2025	Expire		1,206,565	486.53	77,836								121				0001
Purchased Call/SFC/SFC061WSI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2026	05/02/2025	Expire		101,979	449.25	4,863								(5)				0001
Purchased Call/SFC/SFC061WSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2026	05/05/2025	Expire		759,062	449.25	34,924								31				0001
Purchased Call/SFC/SFC061WSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	05/06/2025	Expire		74,983	450.32	3,518								3				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0361XS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	05/13/2025	Expire		363,456	451.27	17,271								20				0001
Purchased Call/SFC/SFC0361XSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2026	05/19/2025	Expire		988,533	461.61	46,066								61				0001
Purchased Call/SFC/SFC0361YS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2026	05/28/2025	Exercise		1,043,252	455.19	41,913	4,202	4,851	650			4,851		(4,088)				0001
Purchased Call/SFC/SFC0361YSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2026	06/05/2025	Expire		305,830	464.59	14,539								(6)				0001
Purchased Call/SFC/SFC0612SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2025	06/09/2026	06/12/2025	Expire		675,726	467.1	32,239								(11)				0001
Purchased Call/SFC/SFC1610S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	06/23/2025	Expire		95,000	463.71	4,457								16				0001
Purchased Call/UIB/UIB000YS9		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2025	09/20/2027	09/23/2025	Expire		903,266	537.38	35,679								120				0001
Purchased Call/UIB/UIB000YSP		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2025	09/28/2027	09/30/2025	Exercise		576,274	535.16	19,651	1,556	1,330	(226)			1,330		(1,489)				0001
Purchased Call/UIB/UIB000ZS0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2025	10/04/2027	10/07/2025	Exercise		2,495,260	539.52	72,308	13,128	12,292	(836)			12,292		(12,878)				0001
Purchased Call/SFC/SFC0610ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/04/2025	02/03/2027	02/06/2025	Exercise		2,496,501	476.76	158,619	3,460	3,454	(7)			3,454		(3,439)				0001
Purchased Call/SFC/SFC0615S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2025	02/25/2027	02/28/2025	Exercise		2,727,396	468.22	162,985	3,283	2,308	(975)			2,308		(3,191)				0001
Purchased Call/SFC/SFC0615SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/04/2025	03/03/2027	03/06/2025	Exercise		5,354,465	460.14	308,190	8,649	13,135	4,486			13,135		(8,577)				0001
Purchased Call/SPX/SPX9211LSW		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/28/2024	02/28/2025	03/04/2025	Exercise		722,000	100	18,628		27,436	24,468			27,436		(2,968)				0001
Purchased Call/SPX/SPX9211NS3		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	03/13/2024	03/13/2025	03/17/2025	Exercise		305,000	100	7,381		10,980	9,536			10,980		(1,444)				0001
Purchased Call/SPX/SPX9211RSF		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	04/17/2025	Exercise		734,000	100	18,203		27,158	21,943			27,158		(5,215)				0001
Purchased Call/SPX/SPX9211VS9		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/15/2024	05/15/2025	05/19/2025	Exercise		901,000	100	21,174		31,535	23,719			31,535		(7,816)				0001
Purchased Call/SPX/SPX9211YSL		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	06/23/2025	Exercise		542,000	100	12,249		17,886	12,201			17,886		(5,685)				0001
Purchased Call/SPX/SPX9212SH		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/26/2024	06/26/2025	06/30/2025	Exercise		1,012,000	100	24,592		35,926	24,003			35,926		(11,923)				0001
Purchased Call/SPX/SPXA210S0		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/08/2024	07/07/2025	07/09/2025	Exercise		330,000	100	8,745		12,540	8,023			12,540		(4,517)				0001
Purchased Call/SPX/SPXA211SO		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/29/2024	07/29/2025	07/31/2025	Exercise		670,000	100	12,529		18,425	11,211			18,425		(7,214)				0001
Purchased Call/SPX/SPXA213SE		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/20/2024	08/20/2025	08/22/2025	Exercise		504,000	100	10,433		15,120	8,481			15,120		(6,639)				0001
Purchased Call/SPX/SPXA216S2		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/18/2024	09/18/2025	09/22/2025	Exercise		275,000	100	6,600		9,625	4,898			9,625		(4,727)				0001
Purchased Call/SPX/SPXA211MSN		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/13/2025	02/13/2026	02/18/2025	Expire		303,000	100	4,969								(5)				0001
Purchased Call/SPX/SPXA215SU		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	04/24/2025	Expire		256,000	100	4,096								(4)				0001
Purchased Call/SPX/SPXA21USE		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	05/23/2025	Expire		357,000	100	5,569								(3)				0001
Purchased Call/SPX/SPXA21VSW		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/11/2025	06/11/2026	06/13/2025	Expire		278,000	100	5,866								(2)				0001
Purchased Call/SPX/SPXA21WST		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	06/27/2025	Expire		303,000	100	5,545								(1)				0001
Purchased Call/SPX/SPXB212SK		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/29/2025	09/28/2026	10/01/2025	Expire		309,000	100	6,582								9				0001
Purchased Call/SPX/SPXD175SC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	10/28/2025	Exercise		415,000	100	9,960		14,525	6,358			14,525		(8,167)				0001
Purchased Call/SPX/SPXD176S0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	11/03/2025	Exercise		307,000	100	6,570		9,517	4,051			9,517		(5,466)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD17NSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/12/2025	05/11/2026	05/14/2025	Expire		316,000	100	5,941								(5)				0001
Purchased Call/SPX/SPXD17PSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/02/2025	06/01/2026	06/04/2025	Expire		305,000	100	6,039								(3)				0001
Purchased Call/SPX/SPXD17TS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2026	06/26/2025	Expire		325,000	100	6,273								(1)				0001
Purchased Call/SPX/SPXD17XSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	07/11/2025	Expire		1,446,000	100	28,052								3				0001
Purchased Call/SPX/SPXE173SP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/28/2025	07/27/2026	07/30/2025	Expire		553,000	100	11,171								4				0001
Purchased Call/SFC/SFC16109P		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/30/2025	06/26/2026	07/02/2025	Expire		304,049	478.11	15,193								(1)				0001
Purchased Call/SFC/SFC16119D		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2026	07/11/2025	Expire		369,591	486.65	17,589								2				0001
Purchased Call/SFC/SFC0615SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2025	03/10/2027	03/13/2025	Exercise		5,832,273	451.53	316,424	31,746	37,888	6,143			37,888		(31,605)				0001
Purchased Call/SFC/SFC0615T4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	03/17/2025	Exercise		4,084,335	448.97	268,187	6,663	11,263	4,600			11,263		(6,179)				0001
Purchased Call/SFC/SFC0611SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	03/24/2025	Exercise		3,534,404	454.19	225,198	3,973	6,109	2,136			6,109		(3,643)				0001
Purchased Call/SFC/SFC0611SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/21/2025	03/22/2027	03/25/2025	Expire		678,034	453.89	44,148								82				0001
Purchased Call/SFC/SFC0611VSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	04/24/2025	Exercise		3,915,449	444.35	254,202	3,295	6,746	3,452			6,746		(3,139)				0001
Purchased Call/SFC/SFC16128S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/22/2025	07/21/2026	07/24/2025	Expire		184,435	491.04	8,991								3				0001
Purchased Call/SFC/SFC16128N		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	07/29/2025	Expire		59,114	501.93	2,698								9				0001
Purchased Call/SFC/SFC16129P		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	07/29/2025	Expire		260,286	501.93	12,207								42				0001
Purchased Call/SFC/SFC16138E		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2026	08/07/2025	Expire		288,103	487.71	13,728								7				0001
Purchased Call/SFC/SFC16138S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2025	08/07/2026	08/13/2025	Expire		136,909	489.03	6,764								4				0001
Purchased Call/SPX/SPXG00XS4		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	01/09/2024	01/09/2025	01/14/2025	Exercise		382,000	100	9,588	14,134	13,923				14,134		(211)				0001
Purchased Call/SPX/SPXH00GSB		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	01/25/2024	01/27/2025	01/29/2025	Exercise		506,000	100	11,942	17,457	16,604				17,457		(853)				0001
Purchased Call/SPX/SPXH001S4		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	01/29/2024	01/29/2025	01/31/2025	Exercise		908,000	100	21,701	31,780	30,111				31,780		(1,669)				0001
Purchased Call/SPX/SPXH002SB		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	02/08/2024	02/10/2025	02/12/2025	Exercise		1,402,000	100	33,928	49,771	46,043				49,771		(3,728)				0001
Purchased Call/SPX/SPXH00CSW		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/04/2024	04/04/2025	04/08/2025	Expire		638,000	100	15,376		(3,961)						(3,961)				0001
Purchased Call/SPX/SPXH00JSE		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/13/2024	05/13/2025	05/15/2025	Exercise		1,070,000	100	26,750	40,125	30,398				40,125		(9,727)				0001
Purchased Call/SPX/SPXH00KSO		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/16/2024	05/16/2025	05/20/2025	Exercise		831,000	100	20,027	29,916	22,427				29,916		(7,489)				0001
Purchased Call/SPX/SPXH00LSK		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/23/2024	05/23/2025	05/28/2025	Exercise		515,000	100	13,596	19,828	14,465				19,828		(5,363)				0001
Purchased Call/SPX/SPXJ007S2		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	05/15/2025	Expire		321,000	100	6,548								(5)				0001
Purchased Call/SPX/SPXJ007SC		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/14/2025	05/14/2026	05/16/2025	Expire		359,000	100	7,072								(5)				0001
Purchased Call/SPX/SPXJ001S6		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	12/11/2025	12/11/2026	12/15/2025	Expire		315,000	100	5,607								43				0001
Purchased Call/SPX/SPXK13SSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	03/12/2025	Exercise		1,095,000	100	25,842	38,325	33,484				38,325		(4,841)				0001
Purchased Call/SPX/SPXL13MSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	07/09/2025	Exercise		514,000	100	11,102		15,934	10,215			15,934		(5,719)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13P$5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	07/16/2025	Exercise		612,000	100	13,464		19,584	12,388			19,584		(7,196)				0001
Purchased Call/SPX/SPXL13S$7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	07/28/2025	Exercise		505,000	100	11,363		16,665	10,279			16,665		(6,386)				0001
Purchased Call/SPX/SPXL13S$J		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2025	Exercise		430,000	100	8,901		13,115	8,060			13,115		(5,055)				0001
Purchased Call/SPX/SPXL13U$J		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	08/04/2025	Exercise		316,000	100	6,288		9,164	5,509			9,164		(3,655)				0001
Purchased Call/SPX/SPXL13W$T		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	08/13/2025	Exercise		556,000	100	10,898		16,124	9,459			16,124		(6,665)				0001
Purchased Call/SPX/SPXW134$I		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/08/2025	09/10/2025	Exercise		260,000	100	4,862		7,150	3,792			7,150		(3,358)				0001
Purchased Call/SPX/SPXW13F$E		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	11/06/2025	Exercise		315,000	100	4,599		6,615	2,725			6,615		(3,890)				0001
Purchased Call/SPX/SPXW131$O		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	11/21/2025	Exercise		329,000	100	5,165		7,403	2,821			7,403		(4,582)				0001
Purchased Call/SFC/SFC0616$J		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/09/2024	01/07/2025	01/09/2025	Exercise		676,775	422.09	37,511		91,121	90,498			91,121		(623)				0001
Purchased Call/SFC/SFC0611$S		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	05/06/2025	Expire		207,215	452.45	13,513								31				0001
Purchased Call/SFC/SFC0611$X		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/06/2025	05/05/2027	05/08/2025	Expire		3,723,419	451.23	237,506								120				0001
Purchased Call/SFC/SFC0611YSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	06/02/2025	Exercise		3,381,242	461.04	214,337	3,338	6,251	2,912			6,251		(2,839)				0001
Purchased Call/SFC/SFC0611SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/03/2025	06/02/2027	06/05/2025	Exercise		3,953,127	462.18	250,588	7,940	7,746	(195)			7,746		(7,795)				0001
Purchased Call/SFC/SFC0612$9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	06/10/2025	Exercise		1,838,008	466.8	111,855	3,848	5,393	1,545			5,393		(3,756)				0001
Purchased Call/SFC/SFC0612SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	06/12/2025	Exercise		4,343,669	468.76	270,839	3,245	4,850	1,605			4,850		(3,080)				0001
Purchased Call/SFC/SFC1613$Z		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2026	08/15/2025	Exercise		403,058	498.23	7,441	5,890	4,928	(962)			4,928		(5,885)				0001
Purchased Call/SFC/SFC1614$5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	08/19/2025	Expire		91,010	496.86	4,160								17				0001
Purchased Call/SFC/SFC0617$5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2025	01/27/2025	Exercise		1,781,462	437.16	86,254		204,977	199,736			204,977		(5,241)				0001
Purchased Call/SFC/SFC0617ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	02/11/2025	Exercise		2,397,194	446.98	121,476		163,252	150,756			163,252		(12,496)				0001
Purchased Call/SPX/SPXW13N$C		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	12/15/2025	Exercise		309,000	100	4,017		5,717	1,910			5,717		(3,807)				0001
Purchased Call/SPX/SPXW13RSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	12/31/2025	Exercise		309,000	100	4,326		6,180	1,866			6,180		(4,314)				0001
Purchased Call/SPX/SPXW13RSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	01/02/2026	Exercise		304,000	100	3,800		5,472	1,672			5,472		(3,800)				0001
Purchased Call/SPX/SPXW13X9K		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2025	01/29/2026	01/31/2025	Expire		403,000	100	7,294								(17)				0001
Purchased Call/SPX/SPXW131$4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	02/04/2025	Expire		324,000	100	4,990								(9)				0001
Purchased Call/SPX/SPXN130$M		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	02/19/2025	Expire		254,000	100	4,851								(5)				0001
Purchased Call/SPX/SPXN132$L		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	03/03/2025	Expire		403,000	100	7,576								(8)				0001
Purchased Call/SPX/SPXN133$8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	03/04/2025	Expire		436,000	100	7,717								(7)				0001
Purchased Call/SPX/SPXN134$7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	03/11/2025	Expire		381,000	100	5,601								(4)				0001
Purchased Call/SPX/SPXN135$J		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	03/18/2025	Expire		255,000	100	3,825								(2)				0001
Purchased Call/SPX/SPXN136$1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	03/20/2025	Expire		270,000	100	4,887								(8)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN1396J		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/02/2025	04/02/2026	04/04/2025	Expire		345,000	100	5,382								(7)				0001
Purchased Call/SPX/SPXN130SM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/25/2025	04/27/2026	04/29/2025	Expire		290,000	100	4,872								4				0001
Purchased Call/SPX/SPXN13HSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/16/2025	05/18/2026	05/20/2025	Expire		310,000	100	4,340								6				0001
Purchased Call/SPX/SPXN13KSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/04/2025	06/04/2026	06/06/2025	Expire		364,000	100	6,079								(3)				0001
Purchased Call/SPX/SPXN130SP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/10/2025	07/10/2026	07/14/2025	Expire		502,000	100	7,530								23				0001
Purchased Call/SPX/SPXN131YS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/18/2025	08/17/2026	08/20/2025	Expire		358,000	100	6,516								5				0001
Purchased Call/SPX/SPX013ASC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/13/2025	10/12/2026	10/15/2025	Expire		454,000	100	8,671								14				0001
Purchased Call/SPX/SPX013F6E		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/05/2025	11/05/2026	11/07/2025	Expire		378,000	100	6,653								13				0001
Purchased Call/SPX/SPX013MS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/19/2025	12/21/2026	12/23/2025	Expire		344,000	100	5,091								40				0001
Purchased Call/SFC/SFC0612SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	06/17/2025	Exercise		3,272,814	463.17	189,914	15,987	22,998	7,011			22,998		(15,788)				0001
Purchased Call/SFC/SFC1610SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2027	07/03/2025	Exercise		4,326,148	481.83	276,380	7,209	8,363	1,154			8,363		(6,325)				0001
Purchased Call/SFC/SFC1611SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/15/2025	07/14/2027	07/17/2025	Expire		2,527,857	486.88	159,745								129				0001
Purchased Call/SFC/SFC1612S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	07/21/2025	Expire		2,673,425	490.44	172,896								440				0001
Purchased Call/SFC/SFC1612SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	07/25/2025	Expire		1,559,681	497.41	103,376								252				0001
Purchased Call/SFC/SFC1612SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	07/29/2025	Expire		601,181	501.93	38,501								85				0001
Purchased Call/SFC/SFC1617SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2025	10/02/2026	10/09/2025	Expire		122,222	510.28	5,514								8				0001
Purchased Call/SFC/SFC0619S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2024	03/12/2025	03/14/2025	Expire		99,965	458.43	4,158			(811)					(811)				0001
Purchased Call/SFC/SFC061AS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/10/2024	04/09/2025	04/11/2025	Expire		1,929,473	456.37	87,096			(23,608)					(23,608)				0001
Purchased Call/SFC/SFC061ASA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2025	02/06/2025	Exercise		1,771,564	453.82	87,009		2,944	(20,997)			2,944		(23,941)				0001
Purchased Call/SPX/SPXB05JS1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/09/2024	02/06/2025	02/10/2025	Exercise		2,163,024	4950	7,348		10,935	10,198			10,935		(737)				0001
Purchased Call/SPX/SPXB050SM		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	07/22/2025	Exercise		2,502,000	5544.59	3,250		5,000	3,217			5,000		(1,783)				0001
Purchased Call/SPX/SPXB050SS		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/19/2024	07/21/2025	07/23/2025	Exercise		4,525,000	5505	7,512		11,313	7,153			11,313		(4,159)				0001
Purchased Call/SPX/SPXB05IRK		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/10/2024	10/10/2025	10/15/2025	Exercise		3,532,000	5780.05	10,802		16,238	7,777			16,238		(8,461)				0001
Purchased Call/SPX/SPXB05IRN		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/15/2025	Exercise		2,544,000	5815.03	5,955		8,908	4,230			8,908		(4,678)				0001
Purchased Call/SFC/SFC1613SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	08/12/2025	Expire		556,563	492.57	36,377								110				0001
Purchased Call/SFC/SFC1613SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	08/12/2025	Expire		739,163	492.57	48,282								147				0001
Purchased Call/SFC/SFC1615S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2027	08/29/2025	Expire		3,010,579	497.72	200,880								786				0001
Purchased Call/SFC/SFC1615S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	09/02/2025	Exercise		5,039,686	499.49	302,651	7,913	7,172	(741)			7,172		(6,611)				0001
Purchased Call/SFC/SFC1615SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2027	09/04/2025	Expire		4,766,455	488.39	327,810								520				0001
Purchased Call/SPX/SPXC170SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2024	01/10/2025	01/14/2025	Exercise		5,667,000	4783.45	7,591		11,330	11,142			11,330		(188)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC170SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2025	02/03/2025	Exercise		3,685,000	4924.97	4,864		7,370	6,982			7,370		(388)				0001
Purchased Call/SPX/SPXC17RSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2025	02/18/2025	Exercise		2,448,000	4953.17	7,546		11,760	10,869			11,760		(891)				0001
Purchased Call/SPX/SPXC171IS2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/02/2025	05/06/2025	Exercise		11,490,000	5127.79	14,707		22,980	18,037			22,980		(4,943)				0001
Purchased Call/SPX/SPXC171IS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2025	05/07/2025	Exercise		5,714,000	5127.79	7,315		11,430	8,931			11,430		(2,499)				0001
Purchased Call/SPX/SPXC172S2		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/25/2024	07/25/2025	07/29/2025	Exercise		3,427,000	5399.22	5,617		8,563	5,373			8,563		(3,190)				0001
Purchased Call/SFC/SFC16169E		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2027	09/18/2025	Exercise		3,704,904	504.36	230,538	4,069	2,904	(1,164)			2,904		(3,763)				0001
Purchased Call/SFC/SFC16166X		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	09/25/2025	Expire		2,576,899	507.83	165,076								166				0001
Purchased Call/SFC/SFC1617S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	09/29/2025	Exercise		5,370,597	501.09	342,911	6,697	6,620	(77)			6,620		(5,551)				0001
Purchased Call/SFC/SFC1617SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	10/02/2025	Exercise		4,179,391	507.65	254,349	12,850	13,755	905			13,755		(12,548)				0001
Purchased Call/SFC/SFC1617SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/01/2027	10/07/2025	Expire		2,712,620	510.27	179,879								336				0001
Purchased Call/SFC/SFC1618S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2027	10/14/2025	Expire		5,870,739	510.97	340,684								1,502				0001
Purchased Call/SFC/SFC1618SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/12/2027	10/15/2025	Expire		731,941	492.6	48,052								227				0001
Purchased Call/SFC/SFC161ASF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2027	11/07/2025	Expire		2,896,059	501.27	177,393								514				0001
Purchased Call/SFC/SFC161ASV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2027	11/13/2025	Expire		1,786,742	500.24	114,161								201				0001
Purchased Call/SFC/SFC0061HSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/27/2024	09/26/2025	09/30/2025	Exercise		161,985	490.27	6,938		4,441	(725)			4,441		(5,165)				0001
Purchased Call/SFC/SFC0611SO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/02/2024	09/30/2025	10/02/2025	Exercise		224,994	491.51	8,693		7,388	839			7,388		(6,550)				0001
Purchased Call/SFC/SFC161DS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2025	12/09/2027	12/11/2025	Expire		2,418,549	490.19	163,786								256				0001
Purchased Call/SFC/SFC161DSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/17/2027	12/22/2025	Expire		3,344,067	480.19	236,293								955				0001
Purchased Call/SFC/SFC161ESI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2027	12/30/2025	Expire		2,004,109	495.71	130,689								488				0001
Purchased Call/SFC/SFC161ESS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2027	01/02/2026	Expire		1,437,244	492.16	90,666								73				0001
Purchased Call/MMS/MMS000GS4		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/16/2025	12/15/2027	12/18/2025	Expire		204,487	416.31	9,250								1,410				0001
Purchased Call/MMS/MMS000GS5		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/18/2025	12/13/2027	12/22/2025	Expire		108,864	418.29	4,771								612				0001
Purchased Call/MMS/MMS000GS6		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/18/2025	12/16/2027	12/22/2025	Expire		57,501	415.56	2,713								343				0001
Purchased Call/MMS/MMS000GS9		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/23/2025	12/22/2027	12/26/2025	Expire		183,159	421.19	8,075								323				0001
Purchased Call/MMS/MMS000GSA		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/24/2025	12/23/2027	12/29/2025	Expire		160,786	421.27	6,749								587				0001
Purchased Call/SDS/SDS0050S8		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/23/2025	12/17/2027	12/26/2025	Expire		62,010	536.37	5,466								15				0001
Purchased Call/SDS/SDS0050SA		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/24/2025	12/23/2027	12/29/2025	Expire		612,549	542.05	50,510								94				0001
Purchased Call/SFC/SFC1618S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2025	10/08/2026	10/10/2025	Exercise		359,321	513.55	9,002	3,298	2,299	(999)			2,299		(3,285)				0001
Purchased Call/SFC/SFC1618SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	10/21/2025	Expire		52,239	496.56	2,092								13				0001
Purchased Call/SFC/SFC1618SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/16/2026	10/21/2025	Expire		685,468	496.56	30,756								106				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC16198N		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/28/2025	10/27/2026	10/30/2025	Expire		194,937	507.16	8,648								15				0001
Purchased Call/SFC/SFC161AS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2026	11/04/2025	Exercise		845,773	505.23	35,538	2,699	1,764	(935)			1,764		(2,470)				0001
Purchased Call/SFC/SFC161AS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/03/2025	10/30/2026	11/05/2025	Expire		166,117	503.31	7,393								14				0001
Purchased Call/SFC/SFC0611S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	10/08/2025	Exercise		2,416,071	488.51	116,382		119,491	30,360			119,491		(89,130)				0001
Purchased Call/SFC/SFC0611SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2024	10/01/2025	10/03/2025	Exercise		59,978	485.65	2,479		3,004	1,108			3,004		(1,895)				0001
Purchased Call/SFC/SFC061JSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2025	10/24/2025	Expire		480,859	497.98	17,449		(14,171)				(14,171)		(14,171)				0001
Purchased Call/SFC/SFC061KSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2024	10/31/2025	11/04/2025	Exercise		428,856	479.64	18,562		22,881	7,214			22,881		(15,666)				0001
Purchased Call/SPX/SPXH004S3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/16/2024	02/14/2025	02/19/2025	Exercise		4,979,000	5005.57	14,243		21,912	20,166			21,912		(1,746)				0001
Purchased Call/SPX/SPXH004SZ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/23/2024	02/25/2025	02/27/2025	Exercise		6,956,000	5088.8	9,737		14,606	13,134			14,606		(1,471)				0001
Purchased Call/SPX/SPXH009S3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise		6,987,000	5165.31	9,220		13,970	12,167			13,970		(1,803)				0001
Purchased Call/SPX/SPXH00HSL		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2025	05/05/2025	Exercise		7,441,000	5018.39	9,672		14,880	11,683			14,880		(3,197)				0001
Purchased Call/SFC/SFC061KSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2024	11/11/2025	10/02/2025	Exercise		3,709,671	498.9	172,962		11,166	(138,994)			11,166		(150,160)				0001
Purchased Call/SFC/SFC0611MS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2024	11/26/2025	12/01/2025	Expire		54,999	500.13	2,184			(2,001)					(2,001)				0001
Purchased Call/SFC/SFC161ASE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/05/2025	11/05/2026	11/07/2025	Expire		419,660	501.27	18,910								36				0001
Purchased Call/SFC/SFC161ASK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2025	11/09/2026	11/12/2025	Expire		3,154,075	493.84	152,783								1,378				0001
Purchased Call/SFC/SFC161ASQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/10/2025	11/06/2026	11/13/2025	Expire		124,976	493.84	5,990								26				0001
Purchased Call/SFC/SFC161BS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/14/2025	11/16/2026	11/18/2025	Expire		1,287,073	493.37	62,307								427				0001
Purchased Call/SFC/SFC161BSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2025	11/17/2026	11/19/2025	Expire		8,945,042	489.03	416,029								878				0001
Purchased Call/SPX/SPXH00PSG		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/07/2024	06/06/2025	06/10/2025	Exercise		4,413,000	5346.99	10,155		15,453	11,052			15,453		(4,400)				0001
Purchased Call/SPX/SPXH00WS0		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WIBS6QX2D1J8570P30	07/05/2024	07/07/2025	07/09/2025	Exercise		4,387,000	5567.19	5,876		8,770	5,743			8,770		(3,027)				0001
Purchased Call/SPX/SPXH00XSL		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/10/2024	07/10/2025	07/14/2025	Exercise		8,084,000	5633.91	10,834		16,170	10,499			16,170		(5,671)				0001
Purchased Call/SPX/SPXH00XSZ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise		4,464,000	5584.54	11,877		18,307	12,023			18,307		(6,284)				0001
Purchased Call/SPX/SPXI001SE		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WIBS6QX2D1J8570P30	07/29/2024	07/29/2025	07/31/2025	Exercise		2,349,000	5463.54	5,781		8,930	5,602			8,930		(3,328)				0001
Purchased Call/SPX/SPXI003S2		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	08/06/2024	08/06/2025	08/08/2025	Exercise		4,827,000	5240.03	7,624		11,580	7,023			11,580		(4,557)				0001
Purchased Call/SPX/SPXI003SI		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WIBS6QX2D1J8570P30	08/09/2024	08/08/2025	08/12/2025	Exercise		6,796,000	5344.16	8,969		13,590	8,134			13,590		(5,456)				0001
Purchased Call/SPX/SPXI003SK		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WIBS6QX2D1J8570P30	08/09/2024	08/11/2025	08/13/2025	Exercise		4,021,000	5344.16	5,306		8,040	4,795			8,040		(3,245)				0001
Purchased Call/SPX/SPXI007SC		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WIBS6QX2D1J8570P30	09/09/2024	09/09/2025	09/11/2025	Exercise		3,025,000	5471.05	7,260		11,193	6,173			11,193		(5,020)				0001
Purchased Call/SPX/SPXI007SH		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WIBS6QX2D1J8570P30	09/10/2024	09/10/2025	09/12/2025	Exercise		1,895,000	5495.52	4,434		6,822	3,744			6,822		(3,078)				0001
Purchased Call/SPX/SPXI007SS		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WIBS6QX2D1J8570P30	09/13/2024	09/15/2025	09/17/2025	Exercise		1,871,000	5626.02	5,086		7,854	4,253			7,854		(3,601)				0001
Purchased Call/SPX/SPXK13BSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise		1,990,000	4697.24	4,617		7,164	7,138			7,164		(26)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13BSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2025	01/09/2025	Exercise		1,574,000	4697.24	3,875		5,985	5,921			5,985		(64)				0001
Purchased Call/SPX/SPXK13BSII		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/08/2025	01/10/2025	Exercise		2,981,000	4763.54	2,980		4,470	4,413			4,470		(57)				0001
Purchased Call/SPX/SPXK13DSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2025	01/17/2025	Exercise		1,942,000	4783.83	4,384		6,790	6,621			6,790		(169)				0001
Purchased Call/SPX/SPXK13ES4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise		1,938,000	4765.98	5,742		8,924	8,687			8,924		(237)				0001
Purchased Call/SPX/SPXK13GSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/28/2025	Exercise		2,223,000	4894.16	8,099		12,683	12,167			12,683		(516)				0001
Purchased Call/SPX/SPXK13GSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/28/2025	Exercise		5,745,000	4890.97	7,698		11,490	10,998			11,490		(492)				0001
Purchased Call/SPX/SPXK13GSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/28/2025	Exercise		1,892,000	4890.97	4,574		6,993	6,701			6,993		(292)				0001
Purchased Call/SPX/SPXK131SL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise		2,550,000	4845.65	5,967		9,180	8,688			9,180		(492)				0001
Purchased Call/SPX/SPXK13KSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/07/2025	02/11/2025	Exercise		2,091,000	5026.61	5,894		9,196	8,590			9,196		(606)				0001
Purchased Call/SPX/SPXK13LSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2024	02/12/2025	02/14/2025	Exercise		5,368,000	5021.84	7,088		10,740	9,922			10,740		(818)				0001
Purchased Call/SPX/SPXK13PSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	03/03/2025	Exercise		2,443,000	5078.18	7,335		11,492	10,343			11,492		(1,149)				0001
Purchased Call/SPX/SPXK13PSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2024	02/28/2025	03/04/2025	Exercise		7,069,000	5069.76	9,757		14,847	13,292			14,847		(1,555)				0001
Purchased Call/SPX/SPXK13QSG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise		2,917,000	5137.08	6,530		10,203	9,151			10,203		(1,052)				0001
Purchased Call/SPX/SPXK13RS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	03/07/2025	Exercise		2,551,000	5078.65	7,140		11,220	9,981			11,220		(1,239)				0001
Purchased Call/SPX/SPXK13RSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	03/10/2025	Exercise		3,113,000	5104.76	9,781		15,575	13,851			15,575		(1,724)				0001
Purchased Call/SPX/SPXK13SSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise		2,004,000	5123.69	4,491		7,018	6,207			7,018		(811)				0001
Purchased Call/SPX/SPXK13SSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise		2,165,000	5123.69	7,448		11,908	10,563			11,908		(1,345)				0001
Purchased Call/SPX/SPXK13SSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/12/2024	03/12/2025	03/14/2025	Exercise		5,260,000	5175.27	6,207		9,468	8,271			9,468		(1,197)				0001
Purchased Call/SPX/SPXK13SSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/12/2024	03/12/2025	03/14/2025	Exercise		2,037,000	5175.27	5,169		8,140	7,143			8,140		(997)				0001
Purchased Call/SPX/SPXK13US6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	03/19/2025	Exercise		2,545,000	5117.09	7,584		11,962	10,395			11,962		(1,567)				0001
Purchased Call/SPX/SPXK13XSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	04/01/2025	Exercise		4,771,000	5254.35	17,172		27,666	23,575			27,666		(4,091)				0001
Purchased Call/SPX/SPXK13YSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	04/03/2025	Exercise		3,944,000	5243.77	6,154		9,468	7,942			9,468		(1,526)				0001
Purchased Call/SPX/SPXK13ZSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	04/08/2025	Expire		3,740,000	5147.21	10,696			(2,756)					(2,756)				0001
Purchased Call/SPX/SPXL130SE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	04/10/2025	Expire		2,181,000	5202.39	5,014			(1,340)					(1,340)				0001
Purchased Call/SFC/SFC0061MSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/09/2024	12/05/2025	12/09/2025	Expire		311,206	507.76	12,387			(11,662)					(11,662)				0001
Purchased Call/SFC/SFC0061NSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/13/2024	12/12/2025	12/16/2025	Expire		1,783,398	502.69	78,404			(75,138)					(75,138)				0001
Purchased Call/SFC/SFC0061QSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2024	12/26/2025	12/30/2025	Exercise		436,751	482.95	18,449		11,539	(6,909)			11,539		(18,449)				0001
Purchased Call/SPX/SPXD05NSII		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/17/2025	12/16/2026	12/19/2025	Expire		2,075,769	6806	96,533								246				0001
Purchased Call/SPX/SPXL132SK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise		5,115,000	4967.23	11,355		17,903	14,550			17,903		(3,353)				0001
Purchased Call/SPX/SPXL136S8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	05/08/2025	Exercise		2,915,000	5180.74	3,790		5,830	4,525			5,830		(1,305)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL1388G		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	05/16/2025	Exercise		4,029,000	5246.68	5,320		8,060	6,111			8,060		(1,949)				0001
Purchased Call/SPX/SPXL1398B		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	05/20/2025	Exercise		2,915,000	5297.1	8,745		13,701	10,430			13,701		(3,270)				0001
Purchased Call/SPX/SPXL13ASX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise		4,860,000	5321.41	6,415		9,720	7,246			9,720		(2,474)				0001
Purchased Call/SPX/SPXL13BST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/28/2025	Exercise		2,835,000	5304.72	10,943		17,010	12,682			17,010		(4,328)				0001
Purchased Call/SPX/SPXL13DST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	06/05/2025	Exercise		2,235,000	5283.4	2,950		4,470	3,227			4,470		(1,243)				0001
Purchased Call/SPX/SPXL13EST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	06/10/2025	Exercise		6,349,000	5346.99	8,636		12,700	8,958			12,700		(3,742)				0001
Purchased Call/SPX/SPXL13FSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	06/13/2025	Exercise		2,501,000	5375.32	5,500		8,500	6,061			8,500		(2,439)				0001
Purchased Call/SPX/SPXL13GB6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	06/16/2025	Exercise		5,465,000	5421.03	7,323		10,930	7,662			10,930		(3,268)				0001
Purchased Call/SPX/SPXL13GSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	06/17/2025	Exercise		2,961,000	5433.74	9,235		14,208	10,038			14,208		(4,170)				0001
Purchased Call/SPX/SPXL131G6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise		2,631,000	5487.03	7,259		11,046	7,677			11,046		(3,369)				0001
Purchased Call/SPX/SPXL13KSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Exercise		2,484,000	5477.9	8,399		12,922	8,850			12,922		(4,072)				0001
Purchased Call/SPX/SPXL13KSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	07/01/2025	Exercise		2,654,000	5482.87	7,646		11,682	7,933			11,682		(3,749)				0001
Purchased Call/SPX/SPXL13MSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise		6,576,000	5567.19	15,123		23,013	15,304			23,013		(7,709)				0001
Purchased Call/SPX/SPXL13NSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	07/10/2025	Exercise		2,451,000	5572.85	3,283		4,900	3,200			4,900		(1,700)				0001
Purchased Call/SPX/SPXL13SSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise		8,440,000	5459.1	11,141		16,880	10,536			16,880		(6,344)				0001
Purchased Call/SPX/SPXL13USK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	08/04/2025	Exercise		4,954,000	5522.3	6,541		9,910	6,108			9,910		(3,802)				0001
Purchased Call/SPX/SPXL13WSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	08/11/2025	Exercise		1,980,000	5199.5	6,534		10,296	6,372			10,296		(3,924)				0001
Purchased Call/SPX/SPXL13YSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2025	Exercise		1,940,000	5543.22	5,432		8,342	4,941			8,342		(3,401)				0001
Purchased Call/SPX/SPXL13ZSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	08/21/2025	Exercise		2,131,000	5608.25	2,812		4,260	2,479			4,260		(1,781)				0001
Purchased Call/SPX/SPXM130SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise		2,925,000	5634.61	3,920		5,850	3,302			5,850		(2,548)				0001
Purchased Call/SPX/SPXM131S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	08/28/2025	Exercise		3,219,000	5616.84	4,315		6,440	3,623			6,440		(2,817)				0001
Purchased Call/SPX/SPXM133SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	09/09/2025	Exercise		3,863,000	5408.42	8,735		13,528	7,534			13,528		(5,993)				0001
Purchased Call/SPX/SPX8150ST		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2024	02/14/2025	02/19/2025	Exercise		1,745,316	5030	67,821		116,938	108,626			116,938		(8,312)				0001
Purchased Call/SPX/SPXM135S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	09/16/2025	Exercise		2,064,000	5595.76	2,726		4,130	2,212			4,130		(1,918)				0001
Purchased Call/SPX/SPXM135SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	09/16/2025	Exercise		9,198,000	5626.02	12,144		18,400	9,832			18,400		(8,568)				0001
Purchased Call/SPX/SPXM136SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	09/23/2025	Exercise		9,941,000	5702.55	13,320		19,880	10,223			19,880		(9,657)				0001
Purchased Call/SPX/SPXM137SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	09/25/2025	Exercise		2,069,000	5718.57	2,774		4,140	2,115			4,140		(2,025)				0001
Purchased Call/SPX/SPXM138S7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	10/01/2025	Exercise		2,355,000	5738.17	5,464		8,243	4,164			8,243		(4,079)				0001
Purchased Call/SPX/SPXM138ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	10/02/2025	Exercise		1,996,000	5762.48	5,027		7,581	3,814			7,581		(3,767)				0001
Purchased Call/SPX/SPXM139SG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	10/07/2025	Exercise		10,200,000	5751.07	13,872		20,400	9,803			20,400		(10,597)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200ZSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/24/2025	12/23/2027	12/29/2025	Expire		429,801	2441.88	15,496								40				0001
Purchased Call/SPX/SPX921XS0		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Exercise		2,655,068	5353	40,920		62,498	44,766			62,498		(17,732)				0001
Purchased Call/SPX/SPXA211ST		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/01/2024	07/31/2025	08/04/2025	Exercise		1,540,722	5522	14,435		23,715	15,254			23,715		(8,461)				0001
Purchased Call/SPX/SPXA215SS		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/13/2024	09/11/2025	09/15/2025	Exercise		1,195,957	5563	13,197		19,566	10,266			19,566		(9,300)				0001
Purchased Call/SPX/SPXB05LS1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/13/2024	03/12/2025	03/14/2025	Exercise		1,071,281	5175	19,174		30,635	26,928			30,635		(3,708)				0001
Purchased Call/NDX/NDX02129E		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/08/2025	05/28/2025	05/12/2025	Expire		100,125,000	18057.200000000001			105,131	(105,131)					(105,131)				0001
Purchased Call/SPX/SPXC05ESY		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	03/19/2025	Expire		1,736,794	5639	45,214								(76)				0001
Purchased Call/SPX/SPXC17VSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/16/2024	04/15/2025	04/17/2025	Exercise		1,847,564	5062	53,035		88,328	73,092			88,328		(15,236)				0001
Purchased Call/SPX/SPXC17XSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/03/2024	05/30/2025	06/03/2025	Exercise		1,456,593	5278	58,520		101,844	77,555			101,844		(24,288)				0001
Purchased Call/SPX/SPXD179SF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/02/2024	11/28/2025	12/02/2025	Exercise		1,459,836	6032	54,670		87,603	37,197			87,603		(50,406)				0001
Purchased Call/SFC/SFC161CS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/27/2026	12/01/2025	Expire		1,105,200	490.03	49,911								487				0001
Purchased Call/SFC/SFC161CS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/27/2026	12/02/2025	Exercise		1,722,193	491.01	31,869	22,875	19,805	(3,070)			19,805		(22,641)				0001
Purchased Call/SFC/SFC161CSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	12/08/2025	Expire		8,205,004	491.33	397,985								2,961				0001
Purchased Call/SFC/SFC161DS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2025	12/10/2026	12/12/2025	Expire		3,647,910	494.63	175,097								757				0001
Purchased Call/SFC/SFC161DSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2025	12/11/2026	12/15/2025	Expire		507,625	495.09	22,904								176				0001
Purchased Call/SFC/SFC161ESE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/24/2025	12/24/2026	12/29/2025	Expire		685,052	496.12	30,910								335				0001
Purchased Call/SFC/SFC161ESG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/26/2025	12/28/2026	12/30/2025	Exercise		2,670,886	495.71	124,413	2,536	2,377	(158)			2,377		(1,526)				0001
Purchased Call/SFC/SFC161ESL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2026	12/31/2025	Expire		140,624	494.04	5,943								16				0001
Purchased Call/SFC/SFC0610SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2026	02/03/2025	Expire		499,832	479.46	23,143								(44)				0001
Purchased Call/SFC/SFC0610SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/03/2025	01/30/2026	02/05/2025	Expire		107,000	479.41	4,473								(10)				0001
Purchased Call/SFC/SFC0610SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2025	02/03/2026	02/07/2025	Expire		83,757	476.76	4,178								(9)				0001
Purchased Call/SFC/SFC0610SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2025	02/04/2026	02/07/2025	Expire		960,131	478.26	46,475								(104)				0001
Purchased Call/SPX/SPXD17VSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/01/2025	06/30/2026	07/03/2025	Expire		1,464,368	6205	32,939								0				0001
Purchased Call/SPX/SPXK13ASX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise		1,123,138	4699	15,920		25,094	25,006			25,094		(88)				0001
Purchased Call/SPX/SPXK13BSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/06/2025	01/08/2025	Exercise		1,395,080	4697	20,731		31,481	31,195			31,481		(286)				0001
Purchased Call/SPX/SPXK13CSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/10/2025	01/14/2025	Exercise		1,186,296	4783	17,898		28,024	27,576			28,024		(447)				0001
Purchased Call/SPX/SPXK13JST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/04/2025	02/06/2025	Exercise		2,176,830	4959	38,140		61,021	57,449			61,021		(3,572)				0001
Purchased Call/SPX/SPXK13LSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2024	02/11/2025	02/13/2025	Exercise		1,673,861	5027	30,360		48,284	44,855			48,284		(3,429)				0001
Purchased Call/SPX/SPXK13USI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2024	03/14/2025	03/18/2025	Exercise		1,484,047	5117	43,703		70,181	61,416			70,181		(8,765)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13YS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	03/31/2025	04/02/2025	Exercise		2,569,377	5254	33,237		53,302	45,130			53,302		(8,172)				0001
Purchased Call/SPX/SPXK132SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/03/2025	04/07/2025	Exercise		1,594,190	5210	22,577		36,108	30,339			36,108		(5,770)				0001
Purchased Call/SPX/SPXL132S1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2024	04/15/2025	04/17/2025	Exercise		1,488,175	5062	15,914		24,989	20,417			24,989		(4,572)				0001
Purchased Call/SPX/SPXL132S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/17/2024	04/16/2025	04/18/2025	Exercise		1,252,750	5051	22,905		37,447	30,803			37,447		(6,644)				0001
Purchased Call/SPX/SPXL134SE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/24/2025	04/28/2025	Exercise		1,240,635	5064	15,256		23,520	18,718			23,520		(4,802)				0001
Purchased Call/SPX/SPXL134SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/29/2025	05/01/2025	Exercise		2,066,933	5116	27,254		44,439	35,555			44,439		(8,884)				0001
Purchased Call/SPX/SPXL139S8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/15/2025	05/19/2025	Exercise		1,815,387	5308	50,243		82,422	63,721			82,422		(18,702)				0001
Purchased Call/SPX/SPXL13ASU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/20/2025	05/22/2025	Exercise		1,863,154	5308	22,060		34,045	25,575			34,045		(8,471)				0001
Purchased Call/SPX/SPXL13BS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/21/2025	05/23/2025	Exercise		1,628,351	5321	25,404		39,781	29,956			39,781		(9,825)				0001
Purchased Call/SPX/SPXL13CSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2024	05/28/2025	05/30/2025	Exercise		1,878,338	5306	33,453		53,101	39,516			53,101		(13,585)				0001
Purchased Call/SPX/SPXL13HSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/13/2025	06/17/2025	Exercise		1,493,690	5432	16,693		24,749	17,149			24,749		(7,600)				0001
Purchased Call/SPX/SPXL131SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	06/23/2025	Exercise		2,403,319	5487	29,359		45,550	31,811			45,550		(13,739)				0001
Purchased Call/SPX/SPXL13VS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Exercise		1,072,996	5447	11,794		20,094	13,148			20,094		(6,946)				0001
Purchased Call/SPX/SPXL13XSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/08/2025	08/12/2025	Exercise		2,399,212	5343	35,960		56,573	34,637			56,573		(21,937)				0001
Purchased Call/SPX/SPXM130S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	08/22/2025	Exercise		2,613,855	5597	30,682		46,231	26,652			46,231		(19,579)				0001
Purchased Call/SPX/SPXM134SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/08/2025	09/10/2025	Exercise		1,573,850	5408	18,321		27,646	14,993			27,646		(12,653)				0001
Purchased Call/SPX/SPXM138SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/01/2024	09/30/2025	10/02/2025	Exercise		2,633,453	5762	43,241		67,635	35,144			67,635		(32,491)				0001
Purchased Call/SPX/SPXM13AS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2024	10/01/2025	10/03/2025	Exercise		1,318,721	5709	15,909		23,331	11,131			23,331		(12,200)				0001
Purchased Call/SPX/SPXM13AS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	10/10/2025	Exercise		1,809,000	5751.13	23,155		34,371	16,510			34,371		(17,861)				0001
Purchased Call/SPX/SPXA21BSD		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/15/2024	11/14/2025	11/18/2025	Expire		1,858,000	6501.71	10,033			(8,835)					(8,835)				0001
Purchased Call/SPX/SPXB05JSL		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2025	02/28/2025	Exercise		2,469,000	5556.2	3,260		9,401	8,899			9,401		(502)				0001
Purchased Call/SPX/SPXB05KSP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	03/11/2025	Exercise		3,594,000	5630.94	5,321		1,717	756			1,717		(961)				0001
Purchased Call/SPX/SPXB05LSR		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	03/28/2025	Expire		3,734,000	5716.13	5,229			(1,210)					(1,210)				0001
Purchased Call/SPX/SPXB05MSB		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2025	04/28/2025	Exercise		2,254,000	5576.26	3,518		13,252	12,157			13,252		(1,095)				0001
Purchased Call/SPX/SPXB05MSJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	05/16/2025	Expire		2,035,000	5758.23	2,605			(954)					(954)				0001
Purchased Call/SPX/SPXB05MSL		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	05/20/2025	Expire		2,383,000	5907.84	1,670			(626)					(626)				0001
Purchased Call/SPX/SPXB05NSM		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	07/11/2025	Expire		1,838,000	6168.14	1,656			(862)					(862)				0001
Purchased Call/SPX/SPXB05VSQ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Expire		2,152,000	6380.81	2,064			(1,577)					(1,577)				0001
Purchased Call/SPX/SPXD055SW		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	09/19/2025	Expire		2,929,000	7290.09	3,047								4				0001
Purchased Call/SPX/SPXM13RS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	12/30/2025	Exercise		2,318,000	5970.84	15,994		23,180	7,230			23,180		(15,950)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC161E9R		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/30/2025	12/30/2026	01/02/2026	Expire		922,801	492.16	41,655								114				0001
Purchased Call/SFC/SFC161ESU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/31/2025	12/31/2026	01/05/2026	Expire		2,615,108	486.32	126,493												0001
Purchased Call/SFC/SFC06109G		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/14/2023	08/11/2025	08/13/2025	Exercise		384,230	413.68	23,546		71,881	64,638			71,881		(7,243)				0001
Purchased Call/SFC/SFC0611S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/28/2023	08/25/2025	08/27/2025	Exercise		446,322	407.95	29,200		94,964	85,472			94,964		(9,492)				0001
Purchased Call/SFC/SFC0611SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	05/22/2025	Exercise		1,476,055	414.55	86,288		275,711	246,395			275,711		(29,316)				0001
Purchased Call/SFC/SFC0611SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	02/28/2025	Exercise		803,708	410.21	54,752		175,990	156,802			175,990		(19,188)				0001
Purchased Call/SFC/SFC0613SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2023	10/20/2025	10/22/2025	Exercise		678,545	382.82	42,024		207,169	190,261			207,169		(16,908)				0001
Purchased Call/SFC/SFC0613SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2023	11/06/2025	01/16/2025	Exercise		1,923,560	392.86	125,624		491,901	438,497			491,901		(53,404)				0001
Purchased Call/SPX/SPXD05ASL		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/17/2025	10/19/2026	10/21/2025	Expire		1,529,000	7343.74	13,608								82				0001
Purchased Call/SPX/SPXD05ESL		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/29/2025	10/29/2026	10/31/2025	Expire		3,904,000	7583.09	6,412								12				0001
Purchased Call/SPX/SPXD050SU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/19/2025	12/21/2026	12/23/2025	Expire		975,000	7637.55	3,608								29				0001
Purchased Call/SPX/SPXD05QS2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/26/2025	12/24/2026	12/30/2025	Expire		2,894,000	7744.21	2,027								17				0001
Purchased Call/SPX/SPXH004SV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL77OXOHC3ZE78	02/23/2024	02/24/2025	02/26/2025	Exercise		2,365,000	5600.22	3,027		4,292	3,842			4,292		(450)				0001
Purchased Call/SPX/SPXH00ASM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	03/25/2025	Expire		5,822,000	5749.75	8,148			(1,788)					(1,788)				0001
Purchased Call/SPX/SPXH00YS4		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	07/15/2025	Expire		2,346,000	6207.77	2,204			(1,170)					(1,170)				0001
Purchased Call/SPX/SPXH00YS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	07/15/2025	Expire		3,109,000	6204.96	2,986			(1,584)					(1,584)				0001
Purchased Call/SPX/SPXI002S8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	08/05/2025	Expire		2,418,000	5910.62	4,211			(2,480)					(2,480)				0001
Purchased Call/SPX/SPXI007SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	09/16/2025	Expire		2,422,000	6202.69	2,759			(1,946)					(1,946)				0001
Purchased Call/SPX/SPXI00BSE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	10/10/2025	Expire		2,424,000	6383.75	2,474			(1,908)					(1,908)				0001
Purchased Call/SPX/SPXI00XSO		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WI8S6QX2D1J8570P30	03/13/2025	03/13/2026	03/17/2025	Expire		2,824,000	6068.15	6,724								(4)				0001
Purchased Call/SPX/SPXK13ASG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/03/2025	01/07/2025	Exercise		2,386,000	5128.24	3,291		33,906	33,887			33,906		(18)				0001
Purchased Call/SPX/SPXK13BSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2025	01/09/2025	Exercise		2,345,000	5166.96	2,439		31,047	31,006			31,047		(40)				0001
Purchased Call/SPX/SPXK13FSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2024	01/22/2025	01/24/2025	Exercise		2,643,000	5347.6	2,275		23,699	23,568			23,699		(131)				0001
Purchased Call/SPX/SPXK13GS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2024	01/24/2025	01/28/2025	Exercise		2,404,000	5382.18	1,780		18,740	18,627			18,740		(112)				0001
Purchased Call/SPX/SPXK13IS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2024	01/30/2025	02/03/2025	Exercise		2,132,000	5392.84	2,513		14,702	14,502			14,702		(200)				0001
Purchased Call/SPX/SPXK13ISV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	02/04/2025	Exercise		2,542,000	5461.91	2,489		8,881	8,673			8,881		(207)				0001
Purchased Call/SPX/SPXK13RS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	03/07/2025	Exercise		2,205,000	5581.44	2,955		3,049	2,536			3,049		(513)				0001
Purchased Call/SPX/SPXK13SST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	03/13/2025	Exercise		2,504,000	5552.96	5,010		8,259	7,307			8,259		(952)				0001
Purchased Call/SPX/SPXK13XSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	04/01/2025	Expire		3,240,000	5774.53	4,471			(1,065)					(1,065)				0001
Purchased Call/SPX/SPXL136SS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	05/12/2025	Expire		2,681,000	5732.38	2,948			(1,031)					(1,031)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13BS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	05/27/2025	Expire		2,061,000	5872.21	1,772			(688)					(688)				0001
Purchased Call/SPX/SPXL13CSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Expire		2,501,000	5873.87	2,000			(828)					(828)				0001
Purchased Call/SFC/SFC0614SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/17/2023	11/14/2025	11/03/2025	Exercise		1,359,772	404.38	90,457		302,150	262,502			302,150		(39,648)				0001
Purchased Call/SFC/SFC0614SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2023	11/26/2025	12/01/2025	Exercise		365,968	408.36	23,085		73,192	62,742			73,192		(10,450)				0001
Purchased Call/SFC/SFC0611TS1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2026	03/14/2025	Expire		99,566	451.46	4,419								(7)				0001
Purchased Call/SPX/SPX921MS0		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/01/2024	02/28/2025	03/04/2025	Exercise		1,667,951	5070	50,761		89,160	80,982			89,160		(8,178)				0001
Purchased Call/SPX/SPX9212SN		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	07/01/2024	06/30/2025	07/02/2025	Exercise		2,222,415	5460	69,853		131,869	97,135			131,869		(34,734)				0001
Purchased Call/SPX/SPXC17WS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70LK5573	05/01/2024	04/30/2025	05/02/2025	Exercise		1,460,350	5036	44,106		79,750	65,251			79,750		(14,499)				0001
Purchased Call/SPX/SPXI00DST		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WI8S6QX2D1J857QP30	11/01/2024	10/31/2025	11/04/2025	Exercise		1,665,991	5705	53,915		91,396	46,018			91,396		(45,378)				0001
Purchased Call/SPX/SPX140BS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/29/2024	01/27/2025	01/29/2025	Exercise		1,787,000	100	38,957		142,683	139,885			142,683		(2,798)				0001
Purchased Call/SPX/SPX140BSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/20/2024	02/14/2025	02/19/2025	Exercise		1,489,000	100	15,635		76,600	74,679			76,600		(1,922)				0001
Purchased Call/SPX/SPX140ESB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/02/2024	04/01/2025	04/03/2025	Expire		1,298,000	100	12,201			(3,033)					(3,033)				0001
Purchased Call/SPX/SPX140ESY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/18/2024	04/16/2025	04/18/2025	Expire		1,095,000	100	8,979			(2,626)					(2,626)				0001
Purchased Call/SPX/SPX140FS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/22/2024	04/17/2025	04/21/2025	Expire		1,062,000	100	10,726			(3,176)					(3,176)				0001
Purchased Call/SPX/SPX140FSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/08/2024	05/07/2025	05/09/2025	Expire		1,650,000	100	21,780			(7,581)					(7,581)				0001
Purchased Call/SPX/SPX140GSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2024	05/21/2025	05/23/2025	Expire		1,669,000	100	14,020			(5,422)					(5,422)				0001
Purchased Call/SPX/SPX140HSQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2024	06/13/2025	06/17/2025	Expire		1,396,000	100	12,843			(5,815)					(5,815)				0001
Purchased Call/SPX/SPXL13KSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Expire		2,676,000	6082.97	1,926			(947)					(947)				0001
Purchased Call/SPX/SPXL13US9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	08/01/2025	Expire		2,270,000	5966.49	3,723			(2,154)					(2,154)				0001
Purchased Call/SPX/SPXM130SP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	08/26/2025	Expire		2,537,000	6198.07	3,042			(1,969)					(1,969)				0001
Purchased Call/SPX/SPXM130SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Expire		2,127,000	6203.71	2,593			(1,685)					(1,685)				0001
Purchased Call/SPX/SPXM13BSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	10/17/2025	Expire		1,026,335	6475	5,215			(4,134)					(4,134)				0001
Purchased Call/SPX/SPXM130S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	11/12/2025	Expire		1,352,000	6646.06	6,084			(5,254)					(5,254)				0001
Purchased Call/SPX/SPXM130SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	11/14/2025	Expire		4,481,000	6612.31	4,480			(3,888)					(3,888)				0001
Purchased Call/SPX/SPXM131S1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	11/21/2025	Expire		1,020,000	6550.1	4,998			(4,433)					(4,433)				0001
Purchased Call/SPX/SPXM13JSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	12/01/2025	Expire		3,444,000	6637.61	2,825			(2,589)					(2,589)				0001
Purchased Call/SPX/SPXM13LSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	12/08/2025	Expire		4,650,000	6728.61	3,999			(3,713)					(3,713)				0001
Purchased Call/SPX/SPXM13NS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	12/12/2025	Expire		4,422,000	6677.63	3,801			(3,592)					(3,592)				0001
Purchased Call/SPX/SPXM13NSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	12/16/2025	Expire		1,356,000	6692.51	6,373			(6,108)					(6,108)				0001
Purchased Call/SPX/SPXM13PS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	12/23/2025	Expire		3,285,000	6486.06	4,468			(4,356)					(4,356)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXW13P8F		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/20/2024	12/19/2025	12/23/2025	Expire		2,685,000	6565.45	13,694			(13,389)					(13,389)				0001
Purchased Call/SPX/SPXW13VS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/17/2025	01/16/2026	01/22/2025	Expire		1,535,000	6611.32	6,908								(15)				0001
Purchased Call/SPX/SPXN130SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/11/2025	07/10/2026	07/15/2025	Expire		1,095,000	6942.06	6,242								19				0001
Purchased Call/SPX/SPXO132SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/12/2025	09/11/2026	09/16/2025	Expire		1,026,000	7275.64	4,822								24				0001
Purchased Call/SPX/SPXO134ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/19/2025	09/21/2026	09/23/2025	Expire		1,258,000	7344.12	7,296								38				0001
Purchased Call/SPX/SPXO137SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/01/2025	10/01/2026	10/03/2025	Expire		2,540,000	7415.88	2,794								4				0001
Purchased Call/SPX/SPXO130SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/30/2025	10/30/2026	11/03/2025	Expire		3,069,000	7528.45	4,605								30				0001
Purchased Call/SPX/SPX140SV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/10/2024	07/09/2025	07/11/2025	Expire		1,044,000	100	8,770			(4,579)					(4,579)				0001
Purchased Call/SPX/SPX140JSF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/22/2024	07/18/2025	07/22/2025	Expire		1,918,000	100	12,467			(6,876)					(6,876)				0001
Purchased Call/SPX/SPX140QSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	02/27/2025	Expire		2,009,000	100	13,259								(25)				0001
Purchased Call/SFC/SFC0618SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/26/2024	02/23/2026	06/27/2025	Exercise		63,054	452.42	64,014		3,997	1,741			3,997		(2,339)				0001
Purchased Call/SFC/SFC0611VSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/14/2025	04/10/2026	04/16/2025	Expire		143,981	446.55	6,484								(8)				0001
Purchased Call/SFC/SFC0611VSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	04/21/2025	Exercise		506,840	444.49	14,081	5,030	5,488	458			5,488		(5,023)				0001
Purchased Call/SFC/SFC0611VSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/21/2025	04/17/2026	04/23/2025	Expire		140,077	444.49	5,890								(7)				0001
Purchased Call/SFC/SFC0611BSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2024	05/07/2026	01/08/2025	Exercise		405,531	450.05	134,416		19,074	10,397			19,074		(8,845)				0001
Purchased Call/SPX/SPX921HSR		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/10/2024	01/09/2025	01/10/2025	Exercise		1,610,000	100	31,395		81,104	80,412			81,104		(692)				0001
Purchased Call/SPX/SPX921TSK		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/01/2024	04/30/2025	05/02/2025	Expire		1,468,000	100	13,652			(4,488)					(4,488)				0001
Purchased Call/SPX/SPXH007SX		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/07/2024	03/05/2025	03/07/2025	Expire		1,387,000	100	16,783			(2,945)					(2,945)				0001
Purchased Call/SPX/SPXH00XSC		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/09/2024	07/08/2025	07/10/2025	Expire		1,463,000	100	21,067			(10,941)					(10,941)				0001
Purchased Call/SPX/SPXH00ZS3		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/16/2024	07/15/2025	07/17/2025	Expire		1,223,000	100	15,043			(8,103)					(8,103)				0001
Purchased Call/SFC/SFC0611XS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	05/13/2025	Expire		266,120	451.61	11,833								13				0001
Purchased Call/SFC/SFC0611CS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/28/2024	05/22/2026	06/05/2025	Exercise		50,168	458.2	99,125		2,726	522			2,726		(2,338)				0001
Purchased Call/SFC/SFC0611CSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/07/2024	06/05/2026	09/11/2025	Exercise		50,876	459.46	146,022		4,594	2,285			4,594		(2,622)				0001
Purchased Call/SFC/SFC0611DS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	07/14/2025	Exercise		52,295	471.64	104,069		3,449	1,029			3,449		(2,680)				0001
Purchased Call/SFC/SFC0611XSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2026	05/20/2025	Expire		52,519	464.44	2,530								4				0001
Purchased Call/SFC/SFC0611YSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/27/2025	05/22/2026	05/29/2025	Expire		152,805	458.2	7,167								(4)				0001
Purchased Call/SPX/SPX1407SC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2023	02/13/2025	02/18/2025	Exercise		1,171,000	100	43,210		135,650	133,098			135,650		(2,552)				0001
Purchased Call/SPX/SPX921LSE		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/26/2024	02/25/2025	02/27/2025	Exercise		1,095,683	39132	29,289		54,768	50,330			54,768		(4,438)				0001
Purchased Call/SPX/SPX921VS7		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/15/2024	05/14/2025	05/16/2025	Exercise		1,107,627	39558	31,006		55,385	43,993			55,385		(11,392)				0001
Purchased Call/SFC/SFC0612SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2026	06/13/2025	Expire		101,661	467.47	4,833								(1)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061E6Z		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2024	08/06/2026	08/14/2025	Exercise		57,188	471.89	111,758		4,417	1,519			4,417		(3,099)				0001
Purchased Call/SPX/SPXA21AS1		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	11/07/2025	Exercise		1,268,000	42221.879999999997	33,602		47,498	18,987			47,498		(28,511)				0001
Purchased Call/SPX/SPXL130SB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/08/2024	04/07/2025	04/09/2025	Exercise		2,450,955	38904	66,481		122,536	104,905			122,536		(17,630)				0001
Purchased Call/SPX/SPX921JS7		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/05/2024	02/04/2025	02/06/2025	Exercise		1,707,000	4942.81	43,187		69,987	65,942			69,987		(4,045)				0001
Purchased Call/SPX/SPX921RSE		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	04/17/2025	Exercise		1,615,000	5061.82	38,599		62,985	51,926			62,985		(11,059)				0001
Purchased Call/SPX/SPX921SS5		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/18/2024	04/21/2025	04/23/2025	Exercise		2,067,000	5011.12	50,642		60,668	45,364			60,668		(15,304)				0001
Purchased Call/SPX/SPX921TS6		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	04/29/2025	Exercise		1,250,000	5048.42	29,000		47,500	38,342			47,500		(9,158)				0001
Purchased Call/SPX/SPX921ZSA		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	06/26/2025	Exercise		2,006,000	5447.87	42,527		67,201	46,816			67,201		(20,385)				0001
Purchased Call/SPX/SPXA211SU		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/01/2024	08/01/2025	08/05/2025	Exercise		2,424,000	5446.68	64,236		105,444	67,721			105,444		(37,723)				0001
Purchased Call/SPX/SPXA213SH		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/21/2024	08/21/2025	08/25/2025	Exercise		1,091,000	5620.85	21,820		33,821	19,875			33,821		(13,946)				0001
Purchased Call/SPX/SPXA213SW		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	08/26/2025	Exercise		2,087,000	5570.64	41,114		63,654	37,117			63,654		(26,536)				0001
Purchased Call/SPX/SPXA213SX		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/23/2024	08/25/2025	08/27/2025	Exercise		2,112,000	5634.61	44,141		68,640	39,942			68,640		(28,698)				0001
Purchased Call/SPX/SPXA214SR		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/03/2024	09/02/2025	09/04/2025	Exercise		1,089,000	5528.93	16,771		25,592	14,288			25,592		(11,304)				0001
Purchased Call/SPX/SPXB05FSI		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/06/2025	Exercise		2,309,000	4742.83	58,187		93,515	93,355			93,515		(160)				0001
Purchased Call/SPX/SPXC17US5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2025	03/31/2025	Exercise		1,473,000	5248.49	35,647		58,920	50,573			58,920		(8,347)				0001
Purchased Call/SFC/SFC1611S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	07/08/2025	Expire		187,110	488.69	8,893								37				0001
Purchased Call/SFC/SFC1611SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2026	07/15/2025	Expire		289,860	486.66	13,418								25				0001
Purchased Call/SFC/SFC1611SW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	07/15/2026	07/21/2025	Expire		79,994	484.81	4,148								13				0001
Purchased Call/SFC/SFC1612S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2026	07/22/2025	Expire		99,977	486.2	4,989								16				0001
Purchased Call/SFC/SFC1612S3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	07/22/2025	Expire		995,279	490.44	46,514								38				0001
Purchased Call/SFC/SFC061GSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	02/13/2025	Exercise		53,693	480.17	75,148		3,092	142			3,092		(3,149)				0001
Purchased Call/SPX/SPXD05LS6		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire		1,654,000	6846.51	28,945								70				0001
Purchased Call/SPX/SPXD17KS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/24/2025	05/30/2025	04/28/2025	Expire		32,700,000	5320.23		289,395	(289,395)				(289,395)		(289,395)				0001
Purchased Call/SPX/SPXH001SE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/30/2024	01/30/2025	02/03/2025	Exercise		2,981,000	4924.97	82,276		134,145	127,590			134,145		(6,555)				0001
Purchased Call/SPX/SPXH004SM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/22/2024	02/24/2025	02/26/2025	Exercise		2,061,000	5087.03	47,403		76,257	69,225			76,257		(7,032)				0001
Purchased Call/SPX/SPXI00VS7		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/03/2025	03/02/2026	03/05/2025	Expire		1,727,000	5849.72	37,476								(69)				0001
Purchased Call/SPX/SPXK13ESP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/18/2024	01/21/2025	01/23/2025	Exercise		2,092,000	4780.94	58,158		94,140	90,953			94,140		(3,187)				0001
Purchased Call/SPX/SPXK13JSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/05/2024	02/05/2025	02/07/2025	Exercise		1,889,000	4942.81	48,736		79,338	74,652			79,338		(4,686)				0001
Purchased Call/SPX/SPXK13LSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/12/2024	02/11/2025	02/13/2025	Exercise		1,904,000	5021.84	48,552		79,016	73,532			79,016		(5,484)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC16129J		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/29/2025	07/24/2026	07/31/2025	Expire		276,965	501.93	12,018								5				0001
Purchased Call/SFC/SFC16135J		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2026	08/11/2025	Expire		149,999	489.92	7,008								27				0001
Purchased Call/SFC/SFC16135V		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/12/2025	08/07/2026	08/14/2025	Expire		347,882	492.57	17,833								11				0001
Purchased Call/SFC/SFC0611SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	12/30/2025	Exercise		64,378	484.08	63,742		3,556	(382)			3,556		(4,077)				0001
Purchased Call/SFC/SFC0611SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2026	12/26/2025	Exercise		50,097	483.75	213,240		2,715	(381)			2,715		(3,385)				0001
Purchased Call/SPX/SPXC172SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	07/29/2025	Expire		2,150,000	100	3,139			(1,787)					(1,787)				0001
Purchased Call/SPX/SPXK130SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/26/2025	02/28/2025	Exercise		1,887,000	5069.53	47,552		77,367	70,051			77,367		(7,316)				0001
Purchased Call/SPX/SPXK131SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	03/19/2025	Exercise		2,023,000	5117.09	46,327		75,863	66,291			75,863		(9,572)				0001
Purchased Call/SPX/SPXK131SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise		1,864,000	5218.19	45,482		75,492	65,093			75,492		(10,399)				0001
Purchased Call/SPX/SPXL13ASV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise		1,949,000	5321.41	46,386		75,037	57,147			75,037		(17,890)				0001
Purchased Call/SPX/SPXL13CSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	06/03/2025	Exercise		2,494,000	5235.48	64,096		102,254	75,799			102,254		(26,455)				0001
Purchased Call/SPX/SPXL13FSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	06/13/2025	Exercise		1,886,000	5375.32	46,961		75,440	54,611			75,440		(20,829)				0001
Purchased Call/SPX/SPXL131S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise		2,232,000	5487.03	49,550		78,120	55,124			78,120		(22,996)				0001
Purchased Call/SPX/SPXL131SG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	06/24/2025	Exercise		2,133,000	5473.17	47,353		74,655	52,356			74,655		(22,299)				0001
Purchased Call/SPX/SPXL13JSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2025	Exercise		2,154,000	5469.3	47,173		74,313	51,571			74,313		(22,742)				0001
Purchased Call/SPX/SPXL13KSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise		2,106,000	5460.48	45,911		71,604	48,838			71,604		(22,766)				0001
Purchased Call/SPX/SPXL13PSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	07/17/2025	Exercise		1,445,000	5631.22	27,455		43,350	28,601			43,350		(14,749)				0001
Purchased Call/SPX/SPXL130SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	07/21/2025	Exercise		1,346,000	5588.27	27,189		43,072	28,316			43,072		(14,756)				0001
Purchased Call/SPX/SPXL131S8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	08/11/2025	Exercise		1,095,000	5199.5	21,024		33,398	20,772			33,398		(12,626)				0001
Purchased Call/SFC/SFC0061NS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2026	10/15/2025	Exercise		51,008	502	153,563		2,107	(966)			2,107		(3,280)				0001
Purchased Call/SFC/SFC0061NSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/13/2025	12/11/2026	01/15/2025	Expire		68,758	501.81	123,964								(226)				0001
Purchased Call/SFC/SFC16149E		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	08/21/2025	Expire		211,730	491.99	10,091								7				0001
Purchased Call/SFC/SFC16158O		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	08/29/2025	Expire		283,825	497.72	12,298								10				0001
Purchased Call/SFC/SFC16158K		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	09/08/2025	Expire		593,047	495.23	27,621								131				0001
Purchased Call/SFC/SFC16166I		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	09/16/2025	Expire		75,001	502.35	3,568								18				0001
Purchased Call/SPX/SPX140CSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2024	03/07/2025	03/11/2025	Exercise		460,000	100	11,546		17,250	15,171			17,250		(2,079)				0001
Purchased Call/SPX/SPX140HSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/04/2024	06/04/2025	06/06/2025	Exercise		1,004,000	100	23,795		34,638	24,543			34,638		(10,095)				0001
Purchased Call/SPX/SPX921JSA		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/06/2024	02/06/2025	02/10/2025	Exercise		627,000	100	15,989		23,513	21,931			23,513		(1,581)				0001
Purchased Call/SPX/SPX921MSK		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	03/10/2025	Exercise		517,000	100	12,667		18,871	16,637			18,871		(2,233)				0001
Purchased Call/SPX/SPX921PSI		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2025	04/04/2025	Exercise		540,000	100	13,824		20,520	17,054			20,520		(3,466)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9212SF		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/25/2024	06/25/2025	06/27/2025	Exercise		606,000	100	13,574		19,695	13,151			19,695		(6,544)				0001
Purchased Call/SPX/SPXA210SD		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/15/2024	07/14/2025	07/16/2025	Exercise		516,000	100	12,332		18,060	11,451			18,060		(6,609)				0001
Purchased Call/SPX/SPXA211SC		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/23/2024	07/23/2025	07/25/2025	Exercise		531,000	100	11,841		17,258	10,636			17,258		(6,622)				0001
Purchased Call/SPX/SPXA21ASM		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/05/2024	11/05/2025	11/07/2025	Exercise		1,026,000	100	21,341		30,780	12,673			30,780		(18,107)				0001
Purchased Call/SPX/SPXA21BSO		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/11/2024	11/11/2025	11/13/2025	Exercise		315,000	100	4,379		6,300	2,513			6,300		(3,787)				0001
Purchased Call/SPX/SPXA21ZS3		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/21/2025	07/20/2026	07/23/2025	Expire		580,000	100	11,774								3				0001
Purchased Call/SPX/SPXB211SS		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/18/2025	09/18/2026	09/22/2025	Expire		288,000	100	5,069								26				0001
Purchased Call/SPX/SPXD17664		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	11/04/2025	Exercise		559,000	100	13,360		19,286	8,072			19,286		(11,214)				0001
Purchased Call/SPX/SPXD17ESS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/10/2025	02/09/2026	02/12/2025	Expire		481,000	100	9,139								(20)				0001
Purchased Call/SPX/SPXD17QSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/16/2025	06/15/2026	06/18/2025	Expire		431,000	100	9,051								(2)				0001
Purchased Call/SPX/SPXD17US7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	06/30/2025	Expire		604,000	100	11,174								29				0001
Purchased Call/SPX/SPXE173ST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2026	07/31/2025	Expire		383,000	100	6,320								3				0001
Purchased Call/SPX/SPXG00V9X		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/02/2024	01/02/2025	01/06/2025	Exercise		1,076,000	100	21,197		31,204	31,146			31,204		(58)				0001
Purchased Call/SFC/SFC0610SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	01/06/2025	Expire		1,011,281	478.67	65,021								91				0001
Purchased Call/SFC/SFC0610SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2027	01/09/2025	Exercise		3,040,409	481.81	157,229	14,969	14,441	(529)			14,441		(14,965)				0001
Purchased Call/SFC/SFC061PS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2027	01/14/2025	Exercise		2,728,780	474.93	168,430	4,036	4,999	963			4,999		(3,955)				0001
Purchased Call/SFC/SFC0610SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	02/07/2025	Expire		3,505,606	479.25	228,361								205				0001
Purchased Call/SFC/SFC1616SM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	09/23/2025	Expire		50,000	506.48	2,549								13				0001
Purchased Call/SFC/SFC1617S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2026	09/29/2025	Expire		157,502	505.09	6,910								37				0001
Purchased Call/SFC/SFC1617S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	09/30/2025	Expire		241,297	503.71	10,458								57				0001
Purchased Call/SFC/SFC1617SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/02/2026	10/07/2025	Expire		1,209,392	510.27	52,463								295				0001
Purchased Call/SPX/SPXG00VSP		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/03/2024	01/03/2025	01/07/2025	Exercise		421,000	100	8,631		12,630	12,583			12,630		(47)				0001
Purchased Call/SPX/SPXG00W8J		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/08/2024	01/07/2025	01/09/2025	Exercise		676,000	100	15,345		22,984	22,730			22,984		(254)				0001
Purchased Call/SPX/SPXG00YSH		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/16/2024	01/14/2025	01/16/2025	Exercise		848,000	100	22,472		33,072	32,265			33,072		(807)				0001
Purchased Call/SPX/SPXG00YSL		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/17/2024	01/17/2025	01/22/2025	Exercise		860,000	100	22,962		34,400	33,391			34,400		(1,009)				0001
Purchased Call/SPX/SPXG00ZSM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise		1,117,000	100	26,585		39,095	37,561			39,095		(1,534)				0001
Purchased Call/SPX/SPXH0013S3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	01/29/2024	01/28/2025	01/30/2025	Exercise		1,068,000	100	27,661		40,584	38,527			40,584		(2,057)				0001
Purchased Call/SPX/SPXH003SC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	02/12/2024	02/12/2025	02/14/2025	Exercise		558,000	100	14,341		21,204	19,549			21,204		(1,655)				0001
Purchased Call/SPX/SPXH005SP		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	02/26/2024	02/26/2025	02/28/2025	Exercise		730,000	100	18,980		28,105	25,185			28,105		(2,920)				0001
Purchased Call/SPX/SPXH00ES3		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	04/10/2024	04/10/2025	04/14/2025	Exercise		501,000	100	12,174		18,036	14,716			18,036		(3,320)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH001S6		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/07/2024	05/07/2025	05/09/2025	Exercise		964,000	100	22,268		33,740	26,010			33,740		(7,730)				0001
Purchased Call/SPX/SPXH00KSM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/20/2024	05/19/2025	05/21/2025	Exercise		428,000	100	9,202		13,696	10,188			13,696		(3,508)				0001
Purchased Call/SPX/SPXJ00DS7		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/30/2025	06/29/2026	07/02/2025	Expire		411,000	100	8,343												0001
Purchased Call/SPX/SPXJ00VSN		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/17/2025	11/16/2026	11/19/2025	Expire		676,000	100	11,154								23				0001
Purchased Call/SPX/SPXK13ES1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/16/2024	01/15/2025	01/17/2025	Exercise		1,818,000	100	34,542		50,904	49,572			50,904		(1,332)				0001
Purchased Call/SPX/SPXK13SSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/11/2024	03/11/2025	03/13/2025	Exercise		619,000	100	14,980		22,284	19,437			22,284		(2,847)				0001
Purchased Call/SPX/SPXL13FSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/11/2024	06/11/2025	06/13/2025	Exercise		592,000	100	15,274		22,200	15,426			22,200		(6,774)				0001
Purchased Call/SPX/SPXL13GS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/12/2024	06/12/2025	06/16/2025	Exercise		966,000	100	23,377		33,810	23,377			33,810		(10,433)				0001
Purchased Call/SPX/SPXL13GSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/13/2024	06/13/2025	06/17/2025	Exercise		562,000	100	13,207		19,108	13,145			19,108		(5,963)				0001
Purchased Call/SPX/SPXL13GSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/16/2024	07/16/2025	07/18/2025	Exercise		456,000	100	9,439		13,680	8,583			13,680		(5,097)				0001
Purchased Call/SPX/SPXL13GSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/18/2024	07/18/2025	07/22/2025	Exercise		321,000	100	6,677		9,630	5,968			9,630		(3,662)				0001
Purchased Call/SPX/SPXL13USX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/01/2024	08/01/2025	08/05/2025	Exercise		960,000	100	20,352		30,240	18,288			30,240		(11,952)				0001
Purchased Call/SPX/SPXL13WS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/07/2024	08/07/2025	08/11/2025	Exercise		555,000	100	11,655		17,483	10,483			17,483		(6,999)				0001
Purchased Call/SPX/SPXL13YSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/16/2024	08/18/2025	08/20/2025	Exercise		525,000	100	10,343		14,963	8,438			14,963		(6,525)				0001
Purchased Call/SPX/SPXM130SG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2024	08/22/2025	08/26/2025	Exercise		507,000	100	10,546		15,210	8,404			15,210		(6,806)				0001
Purchased Call/SPX/SPXD172S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2025	09/17/2025	Expire		2,274,000	100	3,413			(2,416)					(2,416)				0001
Purchased Call/SPX/SPXD172S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2025	09/19/2025	Expire		2,456,000	100	3,192			(2,277)					(2,277)				0001
Purchased Call/SPX/SPXG00IS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/06/2025	01/08/2025	Expire		2,018,000	100	3,838			(53)					(53)				0001
Purchased Call/SPX/SPXG00ISO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2025	01/10/2025	Expire		2,741,000	100	4,000			(77)					(77)				0001
Purchased Call/SPX/SPXG00YSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/17/2025	01/22/2025	Exercise		1,836,000	100	3,780		10,072	9,906			10,072		(166)				0001
Purchased Call/SPX/SPXH001SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/31/2025	02/04/2025	Expire		1,800,000	100	2,592			(216)					(216)				0001
Purchased Call/SPX/SPXH004SE		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	02/20/2024	02/20/2025	02/24/2025	Exercise		2,680,000	100	2,626		4,319	3,958			4,319		(361)				0001
Purchased Call/SPX/SPXH008SR		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	03/12/2024	03/12/2025	03/14/2025	Expire		1,924,000	100	2,426			(468)					(468)				0001
Purchased Call/SPX/SPXH00FS5		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	04/15/2024	04/15/2025	04/17/2025	Expire		3,667,000	100	5,351			(1,533)					(1,533)				0001
Purchased Call/SPX/SPXH00HS7		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	04/30/2024	04/30/2025	05/02/2025	Expire		2,224,000	100	3,516			(1,152)					(1,152)				0001
Purchased Call/SPX/SPXH00HSW		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/03/2024	05/02/2025	05/06/2025	Expire		2,092,000	100	2,968			(998)					(998)				0001
Purchased Call/SPX/SPXH001SW		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/10/2024	05/09/2025	05/13/2025	Expire		2,724,000	100	4,796			(1,705)					(1,705)				0001
Purchased Call/SPX/SPXH00JSQ		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/14/2024	05/14/2025	05/16/2025	Expire		2,314,000	100	3,843			(1,408)					(1,408)				0001
Purchased Call/SPX/SPXH00JSU		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/15/2024	05/15/2025	05/19/2025	Expire		2,220,000	100	3,286			(1,213)					(1,213)				0001
Purchased Call/SPX/SPXH00KSB		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/17/2024	05/19/2025	05/21/2025	Expire		2,086,000	100	3,419			(1,300)					(1,300)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXW1326JJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	09/03/2025	Exercise		514,000	100	10,897		15,677	8,412			15,677		(7,265)				0001
Purchased Call/SPX/SPXW13JSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	12/01/2025	Exercise		416,000	100	6,157		8,736	3,140			8,736		(5,596)				0001
Purchased Call/SPX/SPXW13KSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	12/03/2025	Exercise		485,000	100	8,197		11,640	4,098			11,640		(7,542)				0001
Purchased Call/SPX/SPXW13KSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/01/2025	12/03/2025	Exercise		1,017,000	100	16,170		22,883	7,963			22,883		(14,920)				0001
Purchased Call/SPX/SPXW13LS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	12/05/2025	Exercise		278,000	100	4,782		6,811	2,385			6,811		(4,426)				0001
Purchased Call/SPX/SPXW13LSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	12/09/2025	Exercise		436,000	100	6,584		9,374	3,210			9,374		(6,164)				0001
Purchased Call/SPX/SPXW13PSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	12/24/2025	Exercise		1,037,000	100	21,570		31,110	10,016			31,110		(21,094)				0001
Purchased Call/SPX/SPXW13QSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	12/29/2025	Exercise		281,000	100	3,934		5,620	1,740			5,620		(3,880)				0001
Purchased Call/SPX/SPXW13USP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	01/17/2025	Expire		741,000	100	10,300								(26)				0001
Purchased Call/SPX/SPXW13WS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	01/24/2025	Expire		407,000	100	5,983								(14)				0001
Purchased Call/SPX/SPXW13XS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	01/28/2025	Expire		275,000	100	4,923								(10)				0001
Purchased Call/SPX/SPXW13XSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	01/30/2025	Expire		261,000	100	3,811								(9)				0001
Purchased Call/SPX/SPXW13YSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	02/10/2025	Expire		258,000	100	5,134								(8)				0001
Purchased Call/SPX/SPXW13ZSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	02/13/2025	Expire		294,000	100	5,263								(11)				0001
Purchased Call/SPX/SPXN13SSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/03/2025	03/02/2026	03/05/2025	Expire		419,000	100	6,536								(12)				0001
Purchased Call/SPX/SPXN13ESC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2025	05/01/2026	05/05/2025	Expire		257,000	100	4,292								4				0001
Purchased Call/SPX/SPXN13JSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	06/03/2025	Expire		363,000	100	5,990								11				0001
Purchased Call/SPX/SPXN13KS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	06/05/2025	Expire		409,000	100	7,853								(3)				0001
Purchased Call/SPX/SPXN13LSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	06/10/2025	Expire		373,000	100	6,490								13				0001
Purchased Call/SPX/SPXN13MSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	06/17/2025	Expire		250,000	100	4,350								10				0001
Purchased Call/SFC/SFC1618S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/09/2026	10/15/2025	Expire		349,999	510.97	10,679								85				0001
Purchased Call/SFC/SFC1618SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/14/2025	10/13/2026	10/16/2025	Expire		379,939	496.84	16,166								26				0001
Purchased Call/SFC/SFC1619S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/21/2025	10/21/2026	10/23/2025	Expire		62,166	499.87	2,491								4				0001
Purchased Call/SFC/SFC061USI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2027	04/03/2025	Exercise		3,508,725	453.07	202,340	14,855	20,179	5,324			20,179		(14,785)				0001
Purchased Call/SFC/SFC061USO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	04/07/2025	Exercise		2,752,388	444.43	163,744	3,407	6,753	3,346			6,753		(3,090)				0001
Purchased Call/SFC/SFC061VSG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2025	04/14/2027	04/17/2025	Exercise		5,034,562	446.86	302,291	11,112	18,800	7,688			18,800		(10,983)				0001
Purchased Call/SFC/SFC061VSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	04/21/2025	Expire		252,957	444.49	16,513								36				0001
Purchased Call/SFC/SFC061WS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	04/29/2025	Expire		3,640,771	448.83	238,166								156				0001
Purchased Call/SFC/SFC061XSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	05/13/2025	Expire		360,887	451.27	24,493								45				0001
Purchased Call/SPX/SPXH00NSP		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	05/31/2024	05/30/2025	06/03/2025	Expire		2,477,000	100	4,653			(1,926)					(1,926)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00P8V		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/11/2024	06/11/2025	06/13/2025	Expire		2,246,000	100	3,817			(1,693)					(1,693)				0001
Purchased Call/SPX/SPXH00US9		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/28/2024	06/30/2025	07/02/2025	Expire		2,319,000	100	4,083			(2,025)					(2,025)				0001
Purchased Call/SPX/SPXI003S4		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6I8S6QX2D1J8570P30	08/07/2024	08/07/2025	08/11/2025	Expire		1,924,000	100	2,118			(1,272)					(1,272)				0001
Purchased Call/SPX/SPXI007S0		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/06/2024	09/05/2025	09/09/2025	Expire		2,979,000	100	4,112			(2,822)					(2,822)				0001
Purchased Call/SPX/SPXI009SJ		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/25/2024	09/25/2025	09/29/2025	Expire		1,823,000	100	2,190			(1,611)					(1,611)				0001
Purchased Call/SPX/SPXM130S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/21/2024	08/21/2025	08/25/2025	Expire		1,965,000	100	2,437			(1,557)					(1,557)				0001
Purchased Call/SPE/SPE01319N		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/01/2024	06/20/2025	06/24/2025	Exercise		2,434,000	100	6,039		8,036	5,119			8,036		(2,916)				0001
Purchased Call/SPX/SPX040KSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/13/2025	02/18/2025	Exercise		1,270,776	3852.53	16,563		214,040	213,726			214,040		(314)				0001
Purchased Call/SFC/SFC16198E		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/23/2026	10/28/2025	Expire		389,727	502.63	17,569								110				0001
Purchased Call/SFC/SFC161AS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/04/2025	11/03/2026	11/06/2025	Expire		328,681	504.84	12,709								24				0001
Purchased Call/SFC/SFC161ASH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2025	11/11/2026	11/14/2025	Expire		99,968	500.24	4,353								9				0001
Purchased Call/SFC/SFC0061XSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	05/20/2025	Exercise		2,476,028	464.44	153,346	3,303	5,991	2,687			5,991		(3,196)				0001
Purchased Call/SFC/SFC0061ZS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2027	06/09/2025	Exercise		2,002,493	462.21	125,435	5,761	8,524	2,763			8,524		(5,465)				0001
Purchased Call/SFC/SFC0061ZSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/10/2025	06/09/2027	06/12/2025	Expire		3,759,510	467.1	249,908								151				0001
Purchased Call/SFC/SFC161BS2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2025	11/13/2026	11/17/2025	Exercise		683,862	492.9	8,977	10,926	10,016	(910)			10,016		(10,864)				0001
Purchased Call/SFC/SFC161BSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/23/2026	11/25/2025	Expire		565,974	482.64	27,421								194				0001
Purchased Call/SFC/SFC161BSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/26/2025	11/25/2026	12/01/2025	Expire		534,841	488.27	24,011								235				0001
Purchased Call/SFC/SFC161CS8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2026	12/02/2025	Expire		863,621	491.01	41,851								304				0001
Purchased Call/SFC/SFC161CSN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2025	11/24/2026	12/08/2025	Expire		299,951	485.9	14,328								110				0001
Purchased Call/SFC/SFC161CSP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2025	12/04/2026	12/08/2025	Expire		199,547	491.33	9,004								67				0001
Purchased Call/SFC/SFC1611SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2027	07/14/2025	Expire		2,009,973	488.45	127,427								360				0001
Purchased Call/SFC/SFC1611SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	08/18/2026	07/21/2025	Exercise		209,998	485.23	4,614	3,492	2,892	(601)			2,892		(3,477)				0001
Purchased Call/SFC/SFC1612S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/17/2025	08/17/2026	07/21/2025	Expire		70,834	485.23	3,908								13				0001
Purchased Call/SFC/SFC1612ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	07/29/2025	Expire		50,372	501.93	3,282								10				0001
Purchased Call/SFC/SFC1614SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	08/22/2025	Expire		1,745,819	490.23	111,520								311				0001
Purchased Call/SFC/SFC1614SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	08/26/2025	Expire		852,772	496.4	55,346								167				0001
Purchased Call/SFC/SFC1615SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	09/03/2025	Expire		3,609,985	494.65	225,657								623				0001
Purchased Call/SFC/SFC1616SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	09/24/2025	Expire		4,441,352	512.94	271,440								316				0001
Purchased Call/SFC/SFC1617SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2027	10/03/2025	Expire		1,943,505	509.96	127,983								340				0001
Purchased Call/SPX/SPX013KSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/09/2025	12/09/2026	12/11/2025	Expire		365,000	100	4,453								11				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013LSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/15/2025	12/15/2026	12/17/2025	Expire		356,000	100	4,236								11				0001
Purchased Call/SPX/SPXB05LST		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2025	03/31/2025	Exercise		10,971,000	5248.49	15,139		23,037	19,492			23,037		(3,545)				0001
Purchased Call/SPX/SPXB05MSP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/17/2024	05/19/2025	05/21/2025	Exercise		2,875,000	5303.27	7,533		11,788	8,924			11,788		(2,864)				0001
Purchased Call/CDA/CDA040FSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/08/2025	01/10/2025	Exercise		314,735	220.74	1,291		1,615	1,611			1,615		(4)				0001
Purchased Call/CDA/CDA040ISD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2025	02/07/2025	Exercise		338,568	217.79	1,409		3,319	3,298			3,319		(22)				0001
Purchased Call/CDA/CDA040KS4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	03/10/2025	03/12/2025	Exercise		287,981	214.97	1,179		2,047	2,012			2,047		(35)				0001
Purchased Call/CDA/CDA040LS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/04/2025	04/08/2025	Exercise		396,389	212.36	2,087		4,989	4,906			4,989		(84)				0001
Purchased Call/CDA/CDA040MS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/25/2025	04/29/2025	Exercise		348,086	209.81	2,087		4,381	4,280			4,381		(102)				0001
Purchased Call/DCR/DCR4160SW		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/08/2024	01/08/2025	01/10/2025	Expire		196,968	4198.2	1,753								(34)				0001
Purchased Call/DCR/DCR416PS1		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/10/2024	01/10/2025	01/14/2025	Expire		144,397	4271.79	650								(16)				0001
Purchased Call/DCR/DCR416PS7		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/12/2024	01/14/2025	01/16/2025	Expire		107,856	4279.88	464								(17)				0001
Purchased Call/DCR/DCR4160SI		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/07/2024	02/07/2025	02/11/2025	Expire		150,996	4303.63	710								(72)				0001
Purchased Call/DCR/DCR4160SO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/09/2024	02/11/2025	02/13/2025	Expire		111,540	4306.98	547								(62)				0001
Purchased Call/DCR/DCR416RS7		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/21/2024	02/21/2025	02/25/2025	Exercise		105,312	4203.45	1,380		140	(54)			140		(193)				0001
Purchased Call/DCR/DCR416TSM		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/28/2024	03/28/2025	04/01/2025	Expire		178,347	4519.92	927			(221)					(221)				0001
Purchased Call/DCR/DCR416USB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/09/2024	02/14/2025	02/19/2025	Expire		59,080	4198.52	1,850			(263)					(263)				0001
Purchased Call/DCR/DCR416USG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/09/2024	04/09/2025	04/11/2025	Expire		84,391	4397.87	1,013			(273)					(273)				0001
Purchased Call/DCR/DCR416USP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/10/2024	03/19/2025	03/21/2025	Expire		48,614	4370.88	577			(130)					(130)				0001
Purchased Call/DCR/DCR416VS3		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/11/2024	04/11/2025	04/15/2025	Expire		95,684	4492.26	536			(148)					(148)				0001
Purchased Call/DCR/DCR416VS9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	04/14/2025	04/16/2025	Expire		45,318	4456.82	254			(72)					(72)				0001
Purchased Call/DCR/DCR416VSD		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	02/12/2025	02/14/2025	Exercise		41,517	4122.51	1,503		551	342			551		(209)				0001
Purchased Call/DCR/DCR416VSK		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/15/2024	03/10/2025	03/12/2025	Expire		36,073	4401.81	206			(43)					(43)				0001
Purchased Call/DCR/DCR416WS0		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/23/2024	04/23/2025	04/25/2025	Expire		108,435	4463.5	586			(181)					(181)				0001
Purchased Call/DCR/DCR416WSX		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/07/2024	05/07/2025	05/09/2025	Expire		136,109	4438.38	694			(241)					(241)				0001
Purchased Call/DCR/DCR416XS3		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/08/2024	05/08/2025	05/12/2025	Expire		174,400	4441.84	889			(311)					(311)				0001
Purchased Call/DCR/DCR416XS5		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/09/2024	05/09/2025	05/13/2025	Expire		117,402	4455.69	587			(208)					(208)				0001
Purchased Call/SFC/SFC1618S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2027	10/09/2025	Expire		2,571,416	509.08	175,891								244				0001
Purchased Call/SFC/SFC1618SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/15/2027	10/21/2025	Expire		3,944,227	496.56	266,858								488				0001
Purchased Call/SFC/SFC1619SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/26/2027	10/28/2025	Expire		786,671	502.63	51,692								187				0001
Purchased Call/SFC/SFC161DS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2026	12/15/2025	Expire		537,430	494.63	23,567								182				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0610S2		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/02/2023	07/31/2025	08/04/2025	Exercise		85,077	425.64	4,789		14,058	12,668			14,058		(1,390)				0001
Purchased Call/SFC/SFC0610S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/08/2023	08/07/2025	08/11/2025	Exercise		158,401	417.9	9,775		26,961	24,034			26,961		(2,927)				0001
Purchased Call/SFC/SFC0610SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	08/12/2025	Exercise		85,835	416.07	5,226		15,782	14,210			15,782		(1,572)				0001
Purchased Call/SFC/SFC0610SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/11/2023	08/08/2025	08/12/2025	Exercise		124,334	414.06	7,843		23,575	21,203			23,575		(2,372)				0001
Purchased Call/SFC/SFC0610SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2025	08/25/2025	Exercise		528,241	408.1	32,764		102,982	92,526			102,982		(10,456)				0001
Purchased Call/SFC/SFC0610SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	08/26/2025	Exercise		394,933	406.59	27,149		87,235	78,546			87,235		(8,689)				0001
Purchased Call/SPX/SPXC17PS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	01/14/2025	Exercise		3,493,000	4780.24	4,613		6,990	6,875			6,990		(115)				0001
Purchased Call/SPX/SPXC17PSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	01/14/2025	Exercise		3,792,000	4780.24	8,565		13,265	13,051			13,265		(214)				0001
Purchased Call/SPX/SPXC17WS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2025	05/07/2025	Exercise		3,520,000	5127.79	9,293		14,784	11,610			14,784		(3,174)				0001
Purchased Call/SPX/SPXC17WSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2025	05/15/2025	Exercise		2,581,000	5221.42	3,406		5,160	3,922			5,160		(1,238)				0001
Purchased Call/SPX/SPXC17WSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2025	05/19/2025	Exercise		6,565,000	5308.15	8,535		13,130	9,980			13,130		(3,150)				0001
Purchased Call/SFC/SFC161CSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/04/2025	12/03/2027	12/08/2025	Exercise		5,662,685	491.33	333,357	18,898	18,398	(500)			18,398		(17,607)				0001
Purchased Call/SFC/SFC161DSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2025	12/10/2027	12/15/2025	Exercise		5,018,873	495.09	315,217	3,281	3,140	(141)			3,140		(2,023)				0001
Purchased Call/SFC/SFC161DSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2027	12/16/2025	Expire		2,915,173	488.72	191,119								760				0001
Purchased Call/SFC/SFC161ES4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/19/2025	12/21/2027	12/23/2025	Expire		956,205	488.53	62,746								253				0001
Purchased Call/SDS/SDS005OS0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/09/2025	12/08/2027	12/11/2025	Expire		287,734	537.88	24,418								32				0001
Purchased Call/SDS/SDS005OS7		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/19/2025	12/17/2027	12/23/2025	Expire		342,536	531.74	29,941								121				0001
Purchased Call/SFC/SFC06128L		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	10/07/2025	Exercise		465,025	387.88	29,229		146,744	135,642			146,744		(11,102)				0001
Purchased Call/SFC/SFC0613S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	10/21/2025	Exercise		566,763	393.49	32,966		148,457	135,358			148,457		(13,099)				0001
Purchased Call/SFC/SFC0614SV		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2023	11/24/2025	11/26/2025	Exercise		131,222	408.36	8,396		24,917	21,115			24,917		(3,802)				0001
Purchased Call/DCR/DCR416XSK		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/17/2024	05/16/2025	05/20/2025	Expire		121,180	4481.54	618			(232)					(232)				0001
Purchased Call/DCR/DCR416XSQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/24/2024	05/23/2025	05/28/2025	Expire		41,854	4334.46	460			(182)					(182)				0001
Purchased Call/DCR/DCR416XSW		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/29/2024	05/29/2025	06/02/2025	Expire		264,668	4395.98	1,376			(561)					(561)				0001
Purchased Call/DCR/DCR416YSB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/07/2024	06/06/2025	06/10/2025	Expire		229,322	4427.9	1,124			(487)					(487)				0001
Purchased Call/DCR/DCR416YSF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/11/2024	06/11/2025	06/13/2025	Expire		96,062	4428.57	471			(209)					(209)				0001
Purchased Call/DCR/DCR416YSL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/14/2024	06/13/2025	06/17/2025	Expire		105,450	4402.19	506			(229)					(229)				0001
Purchased Call/DCR/DCR416YSY		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/25/2024	06/25/2025	06/27/2025	Expire		213,577	4447.79	1,068			(515)					(515)				0001
Purchased Call/DCR/DCR416YSZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/26/2024	06/26/2025	06/30/2025	Expire		84,345	4436.43	422			(204)					(204)				0001
Purchased Call/DCR/DCR416ZSB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/03/2024	07/03/2025	07/08/2025	Expire		133,910	4422.8	656			(334)					(334)				0001
Purchased Call/DCR/DCR416ZSU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/12/2024	07/14/2025	07/16/2025	Expire		55,968	4386.07	543			(290)					(290)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR5160S1		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/16/2024	07/16/2025	07/18/2025	Expire		37,627	4527.4	173			(93)					(93)				0001
Purchased Call/DCR/DCR5160SG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/24/2024	07/24/2025	07/28/2025	Expire		61,958	4413	564			(317)					(317)				0001
Purchased Call/DCR/DCR5160SQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/26/2024	07/28/2025	07/30/2025	Expire		37,351	4464.3	351			(201)					(201)				0001
Purchased Call/DCR/DCR5161SS		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/21/2024	08/21/2025	08/25/2025	Expire		92,418	4581.27	314			(201)					(201)				0001
Purchased Call/DCR/DCR5162S3		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/23/2024	08/22/2025	08/26/2025	Expire		82,093	4597.08	279			(181)					(181)				0001
Purchased Call/DCR/DCR5162SD		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/29/2024	08/29/2025	09/03/2025	Expire		74,003	4578.38	303			(202)					(202)				0001
Purchased Call/DCR/DCR5163S9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/20/2024	09/19/2025	09/23/2025	Expire		174,581	4596.49	646			(468)					(468)				0001
Purchased Call/DCR/DCR5163SL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/27/2024	09/29/2025	10/01/2025	Expire		140,983	4627.03	451			(337)					(337)				0001
Purchased Call/DCR/DCR5163SN		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/02/2024	10/02/2025	10/06/2025	Expire		259,615	4634.6	857			(647)					(647)				0001
Purchased Call/DCR/DCR5165SF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/20/2024	11/20/2025	11/24/2025	Expire		190,968	4683.64	687			(612)					(612)				0001
Purchased Call/DCR/DCR5165SG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/21/2024	11/21/2025	11/25/2025	Expire		139,645	4702.3	503			(451)					(451)				0001
Purchased Call/DCR/DCR5165SP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/26/2024	11/26/2025	12/01/2025	Expire		171,698	4723.91	618			(562)					(562)				0001
Purchased Call/DCR/DCR5165SY		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/02/2024	12/02/2025	12/04/2025	Expire		68,473	4728.71	240			(221)					(221)				0001
Purchased Call/DCR/DCR5166S4		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/05/2024	12/05/2025	12/09/2025	Expire		87,995	4705.18	308			(288)					(288)				0001
Purchased Call/SFC/SFC06176A		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/26/2024	01/23/2026	04/17/2025	Exercise		50,945	439.86	118,674		2,569	822			2,569		(2,055)				0001
Purchased Call/SPX/SPXH003SA		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	01/25/2024	01/24/2025	01/28/2025	Exercise		2,951,000	4894.16	6,726		10,325	9,896			10,325		(429)				0001
Purchased Call/SPX/SPXH004S2		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	02/16/2024	02/14/2025	02/19/2025	Exercise		10,766,000	5005.57	14,425		21,530	19,762			21,530		(1,768)				0001
Purchased Call/SPX/SPXH005SS		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	02/26/2024	02/26/2025	02/28/2025	Exercise		3,024,000	5069.53	10,588		16,638	15,009			16,638		(1,629)				0001
Purchased Call/SPX/SPXH006SV		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	03/01/2024	03/03/2025	03/05/2025	Exercise		5,471,000	5137.08	7,220		10,940	9,727			10,940		(1,213)				0001
Purchased Call/SPX/SPXH009ST		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	03/18/2024	03/18/2025	03/20/2025	Exercise		2,251,000	5149.42	6,165		9,675	8,384			9,675		(1,291)				0001
Purchased Call/SPX/SPXH00ESD		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/11/2024	04/11/2025	04/15/2025	Exercise		4,394,000	5199.06	5,801		8,790	7,183			8,790		(1,607)				0001
Purchased Call/SPX/SPXH00ESS		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/12/2024	04/14/2025	04/16/2025	Exercise		3,220,000	5123.41	9,402		14,812	12,144			14,812		(2,668)				0001
Purchased Call/SPX/SPXI003SM		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WBS6QX2D1J8570P30	08/13/2024	08/13/2025	08/15/2025	Exercise		2,104,000	5434.43	5,178		7,999	4,804			7,999		(3,195)				0001
Purchased Call/SPX/SPXI006SM		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	09/08/2025	Exercise		3,290,000	5520.07	4,540		6,909	3,832			6,909		(3,077)				0001
Purchased Call/SPX/SPXI00CS2		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6WBS6QX2D1J8570P30	10/11/2024	10/13/2025	10/15/2025	Exercise		2,722,000	5815.03	8,758		13,328	6,433			13,328		(6,895)				0001
Purchased Call/SPX/SPXK13ASM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/02/2025	01/06/2025	Exercise		4,728,602	4743	5,646		8,756	8,740			8,756		(16)				0001
Purchased Call/SPX/SPXK13ASN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/02/2025	01/06/2025	Exercise		2,399,872	4743	5,389		8,484	8,469			8,484		(15)				0001
Purchased Call/SPX/SPXK13DSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	01/16/2025	Exercise		4,211,000	4783.83	5,557		8,420	8,221			8,420		(199)				0001
Purchased Call/SPX/SPXK13DSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2025	01/17/2025	Exercise		2,699,000	4783.83	2,587		3,920	3,820			3,920		(100)				0001
Purchased Call/SPX/SPXK13DSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	01/14/2025	Exercise		1,825,000	4783.83	6,899		10,950	10,777			10,950		(173)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13E9U		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise		3,757,000	4839.81	5,032		7,510	7,286			7,510		(224)				0001
Purchased Call/SPX/SPXK13GSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2024	01/24/2025	01/28/2025	Exercise		5,816,000	4868.55	7,792		11,630	11,138			11,630		(492)				0001
Purchased Call/SPX/SPXK13H61		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise		2,080,000	4890.97	4,742		7,280	6,940			7,280		(340)				0001
Purchased Call/SPX/SPXK13H62		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	01/30/2025	Exercise		3,411,000	4890.97	4,569		6,820	6,481			6,820		(339)				0001
Purchased Call/SPX/SPXK13JS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise		6,330,000	4958.61	8,609		12,660	11,877			12,660		(783)				0001
Purchased Call/SPX/SPXK13JS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise		2,234,000	4958.61	5,096		7,823	7,359			7,823		(463)				0001
Purchased Call/SPX/SPXK13LSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	02/19/2025	Exercise		1,959,000	5000.62	5,880		9,212	8,501			9,212		(711)				0001
Purchased Call/SPX/SPXK13NSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	02/25/2025	Exercise		6,455,000	4981.8	8,521		12,910	11,716			12,910		(1,194)				0001
Purchased Call/SPX/SPXK13OS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	02/25/2025	Exercise		4,876,000	5088.8	6,435		9,750	8,838			9,750		(912)				0001
Purchased Call/SPX/SPXK13OS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	02/25/2025	Exercise		2,345,000	5088.8	6,332		9,849	8,952			9,849		(897)				0001
Purchased Call/SPX/SPXK13PSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	03/03/2025	Exercise		3,609,000	5078.18	4,765		7,220	6,474			7,220		(746)				0001
Purchased Call/SPX/SPXK13US2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise		11,245,000	5117.09	14,843		22,490	19,521			22,490		(2,969)				0001
Purchased Call/SPX/SPXK13USL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2024	03/18/2025	03/20/2025	Exercise		3,059,000	5149.42	4,039		6,120	5,274			6,120		(846)				0001
Purchased Call/SPX/SPXK13WSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise		2,255,000	5218.19	2,886		4,510	3,850			4,510		(660)				0001
Purchased Call/SPX/SPXK13WSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise		2,952,000	5218.19	7,965		12,685	10,864			12,685		(1,821)				0001
Purchased Call/SPX/SPXK13YSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	04/04/2025	Exercise		2,167,000	5205.81	5,369		8,444	7,098			8,444		(1,346)				0001
Purchased Call/SPX/SPXK13ZSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	04/08/2025	Expire		4,019,000	5204.34	8,924			(2,305)					(2,305)				0001
Purchased Call/SPX/SPXL131S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	04/15/2025	Exercise		2,843,000	5199.06	8,649		13,656	11,260			13,656		(2,396)				0001
Purchased Call/SPX/SPXL132S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	04/18/2025	Exercise		5,220,000	5051.41	6,786		10,440	8,477			10,440		(1,963)				0001
Purchased Call/SPX/SPXL132SM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	04/23/2025	Exercise		4,749,000	4967.23	6,175		9,500	7,629			9,500		(1,871)				0001
Purchased Call/SPX/SPXL138SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	05/16/2025	Exercise		2,710,000	5246.68	7,263		11,382	8,721			11,382		(2,661)				0001
Purchased Call/SPX/SPXL13ASY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2025	Exercise		3,515,000	5321.41	7,311		11,248	8,428			11,248		(2,820)				0001
Purchased Call/SPX/SPXL13BS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	05/27/2025	Exercise		7,806,000	5307.01	10,927		16,391	12,146			16,391		(4,244)				0001
Purchased Call/SPX/SPXL13BSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	05/28/2025	Exercise		2,924,000	5267.84	3,920		5,850	4,304			5,850		(1,546)				0001
Purchased Call/DCR/DCR5166S0		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/20/2024	12/19/2025	12/23/2025	Expire		420,305	4586.27	1,471			(1,438)					(1,438)				0001
Purchased Call/DCR/DCR5166SV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/27/2024	12/26/2025	12/30/2025	Expire		586,797	4602.03	1,995			(1,990)					(1,990)				0001
Purchased Call/DCR/DCR5166SZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/30/2024	12/30/2025	01/02/2026	Expire		113,358	4582.67	385			(385)					(385)				0001
Purchased Call/DCR/DCR5167S5		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/03/2025	01/02/2026	01/07/2025	Expire		366,598	4606.85	1,222								(3)				0001
Purchased Call/DCR/DCR5167SO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/17/2025	01/16/2026	01/22/2025	Expire		354,983	4640.96	1,065								(2)				0001
Purchased Call/DCR/DCR5167SW		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/28/2025	01/28/2026	01/30/2025	Expire		131,959	4643.14	488								(1)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR5168S4		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/31/2025	01/30/2026	02/04/2025	Expire		143,768	4636.05	503								(1)				0001
Purchased Call/DCR/DCR5168S8		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/05/2025	02/05/2026	02/07/2025	Expire		103,583	4648.35	363								(1)				0001
Purchased Call/DCR/DCR5168SN		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/21/2025	02/20/2026	02/25/2025	Expire		255,314	4663.17	919								(1)				0001
Purchased Call/DCR/DCR5168SY		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/05/2025	03/05/2026	03/07/2025	Expire		288,032	4625.86	1,008								(2)				0001
Purchased Call/DCR/DCR5169S0		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/06/2025	03/06/2026	03/10/2025	Expire		139,150	4632.16	473												0001
Purchased Call/DCR/DCR5169S2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/07/2025	03/06/2026	03/11/2025	Expire		252,261	4661.49	858								(1)				0001
Purchased Call/DCR/DCR5169S5		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/12/2025	03/12/2026	03/14/2025	Expire		162,925	4604.62	521								(1)				0001
Purchased Call/DCR/DCR5169S9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/27/2025	03/27/2026	03/31/2025	Expire		196,126	4624.83	647												0001
Purchased Call/DCR/DCR516AS1		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/04/2025	04/06/2026	04/08/2025	Expire		199,928	4458.27	520												0001
Purchased Call/DCR/DCR516AS8		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/17/2025	04/17/2026	04/21/2025	Expire		254,677	4467.64	560												0001
Purchased Call/DCR/DCR516BSD		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/29/2025	05/29/2026	06/02/2025	Expire		249,791	4530.01	724								1				0001
Purchased Call/DCR/DCR516BSQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/13/2025	06/12/2026	06/17/2025	Expire		132,237	4550.63	423								1				0001
Purchased Call/DCR/DCR516CS6		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/27/2025	06/26/2026	07/01/2025	Expire		185,618	4570.81	557								1				0001
Purchased Call/DCR/DCR516CS9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/03/2025	07/02/2026	07/08/2025	Expire		302,162	4616.23	937								4				0001
Purchased Call/DCR/DCR516DSC		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/22/2025	08/24/2026	08/26/2025	Expire		251,926	4712.94	806								3				0001
Purchased Call/DCR/DCR516DSK		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/28/2025	08/28/2026	09/02/2025	Expire		179,926	4692.4	540								3				0001
Purchased Call/DCR/DCR516DSZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/12/2025	09/14/2026	09/16/2025	Expire		148,936	4692.97	432								2				0001
Purchased Call/DCR/DCR516ESJ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/03/2025	10/05/2026	10/07/2025	Expire		204,707	4763.18	594								3				0001
Purchased Call/SPX/SPXC058S5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	01/23/2025	Expire		2,584,560	5997	149,915								(382)				0001
Purchased Call/DCR/DCR516GS2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/19/2025	11/19/2026	11/21/2025	Expire		124,882	4774.68	362								1				0001
Purchased Call/DCR/DCR516GSF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/28/2025	11/27/2026	12/02/2025	Expire		163,565	4859.3	425								3				0001
Purchased Call/DCR/DCR516GSL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/04/2025	12/04/2026	12/08/2025	Expire		112,396	4873.96	292								2				0001
Purchased Call/SPX/SPXA21ESH		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	12/19/2025	Exercise		417,000	100	7,339		10,425	3,349			10,425		(7,076)				0001
Purchased Call/SPX/SPXA211M9		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/07/2025	02/09/2026	02/11/2025	Expire		293,000	100	5,450								(8)				0001
Purchased Call/SPX/SPXA211NSR		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	02/27/2025	Expire		444,000	100	8,880								(17)				0001
Purchased Call/SPX/SPXA21YSQ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/16/2025	07/16/2026	07/18/2025	Expire		488,000	100	8,296								2				0001
Purchased Call/SPX/SPXB213SL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2026	10/10/2025	Expire		435,000	100	7,352								11				0001
Purchased Call/SPX/SPXD175S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2025	10/27/2025	Exercise		359,000	100	7,395		10,770	4,760			10,770		(6,010)				0001
Purchased Call/SPX/SPXE172S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	07/25/2025	Expire		467,000	100	7,846								3				0001
Purchased Call/SPX/SPXK13XSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	04/01/2025	Exercise		2,706,000	100	3,733		5,410	4,521			5,410		(889)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL135SJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Exercise		1,284,000	100	1,748		2,570	1,983			2,570		(587)				0001
Purchased Call/SPX/SPXL13KSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Exercise		949,000	100	1,330		1,900	1,255			1,900		(645)				0001
Purchased Call/SPX/SPXM137SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	09/29/2025	Exercise		1,153,000	100	1,617		2,310	1,121			2,310		(1,189)				0001
Purchased Call/SPX/SPXM13MS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	12/10/2025	Exercise		505,000	100	7,272		10,353	3,521			10,353		(6,831)				0001
Purchased Call/SPX/SPXM13MSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	12/12/2025	Exercise		486,000	100	6,998		9,963	3,350			9,963		(6,613)				0001
Purchased Call/SPX/SPXL13BSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/28/2025	Exercise		15,020,000	5304.72	19,826		30,040	22,198			30,040		(7,842)				0001
Purchased Call/SPX/SPXL13CSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	06/04/2025	Exercise		4,679,000	5277.51	7,769		11,700	8,447			11,700		(3,253)				0001
Purchased Call/SPX/SPXL13ESV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	06/11/2025	Exercise		3,593,000	5346.99	4,889		7,190	5,048			7,190		(2,142)				0001
Purchased Call/SPX/SPXL13HSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2025	Exercise		4,311,000	5473.23	5,862		8,620	5,916			8,620		(2,704)				0001
Purchased Call/SPX/SPXL131SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise		4,575,000	5464.62	9,882		15,098	10,431			15,098		(4,667)				0001
Purchased Call/SPX/SPXL131SS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	06/25/2025	Exercise		4,221,000	5464.62	5,570		8,440	5,785			8,440		(2,655)				0001
Purchased Call/SPX/SPXL13JSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2024	06/24/2025	06/26/2025	Exercise		2,369,000	5447.87	3,365		4,977	3,364			4,977		(1,613)				0001
Purchased Call/SPX/SPXL13KS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2025	Exercise		3,031,000	5469.3	8,726		13,332	9,125			13,332		(4,207)				0001
Purchased Call/SPX/SPXL13KSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise		9,149,000	5460.48	12,261		18,300	12,272			18,300		(6,028)				0001
Purchased Call/SPX/SPXL13LSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise		3,280,000	5460.48	4,395		6,560	4,381			6,560		(2,179)				0001
Purchased Call/SPX/SPXL13PS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	07/16/2025	Exercise		2,070,000	5615.35	4,720		7,245	4,723			7,245		(2,522)				0001
Purchased Call/SPX/SPXL13PS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	07/16/2025	Exercise		2,332,000	5615.35	8,901		13,980	9,223			13,980		(4,757)				0001
Purchased Call/SPX/SPXL130S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	07/18/2025	Exercise		4,319,000	5667.2	5,789		8,640	5,514			8,640		(3,126)				0001
Purchased Call/SPX/SPXL130SJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	07/21/2025	Exercise		5,628,000	5588.27	7,544		11,260	7,166			11,260		(4,094)				0001
Purchased Call/SPX/SPXL13SS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	07/28/2025	Exercise		5,686,000	5427.13	7,504		11,370	7,153			11,370		(4,217)				0001
Purchased Call/SPX/SPXL13USL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	08/04/2025	Exercise		1,980,000	5522.3	6,098		9,504	5,959			9,504		(3,545)				0001
Purchased Call/SPX/SPXL131Y4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	08/15/2025	Exercise		4,037,000	5434.43	5,326		8,070	4,783			8,070		(3,287)				0001
Purchased Call/SPX/SPXM130SS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise		7,904,000	5634.61	10,593		15,810	8,954			15,810		(6,856)				0001
Purchased Call/SPX/SPXM130ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise		4,164,000	5634.61	9,663		14,578	8,324			14,578		(6,254)				0001
Purchased Call/SPX/SPXM132SQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	09/04/2025	Exercise		1,900,000	5648.4	2,584		3,800	2,063			3,800		(1,737)				0001
Purchased Call/SPX/SPXM133SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	09/09/2025	Exercise		3,765,000	5503.41	4,970		7,530	4,130			7,530		(3,400)				0001
Purchased Call/SPX/SPXM133ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	09/09/2025	Exercise		5,085,000	5408.42	6,611		10,170	5,634			10,170		(4,536)				0001
Purchased Call/SPX/SPXM133SV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	09/10/2025	Exercise		3,322,000	5408.42	4,316		6,640	3,668			6,640		(2,972)				0001
Purchased Call/SPX/SPXM134SJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	09/11/2025	Exercise		1,911,000	5471.05	2,521		3,820	2,077			3,820		(1,743)				0001
Purchased Call/SPX/SPXM130SP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	12/18/2025	Exercise		367,000	100	4,771		6,790	2,203			6,790		(4,587)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM13US4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	01/14/2025	Expire		253,000	100	2,201								(6)				0001
Purchased Call/SPX/SPXM13XSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	02/03/2025	Expire		331,000	100	6,918								(13)				0001
Purchased Call/SPX/SPXN1376A		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	03/25/2025	Expire		342,000	100	4,343								(1)				0001
Purchased Call/SPX/SPXN138SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	03/31/2025	Expire		311,000	100	2,084												0001
Purchased Call/SFC/SFC061BSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/15/2024	05/14/2026	07/23/2025	Exercise		75,192	455.05	114,116		6,907	3,301			6,907		(3,768)				0001
Purchased Call/SPX/SPXD17ASX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/09/2024	12/08/2025	12/10/2025	Exercise		1,510,387	6090	81,282		154,999	78,432			154,999		(76,567)				0001
Purchased Call/SPX/SPXM136SL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	09/22/2025	Exercise		5,120,000	5618.26	6,861		10,240	5,326			10,240		(4,914)				0001
Purchased Call/SPX/SPXM139S1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/02/2024	10/02/2025	10/06/2025	Exercise		4,751,000	5709.54	7,030		10,450	5,144			10,450		(5,306)				0001
Purchased Call/SPX/SPXM139S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	10/07/2025	Exercise		1,838,000	5699.94	2,502		3,680	1,774			3,680		(1,906)				0001
Purchased Call/SPX/SPXM139SA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	10/07/2025	Exercise		2,555,000	5699.94	7,256		10,987	5,459			10,987		(5,528)				0001
Purchased Call/SPX/SPX140JS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/16/2024	07/15/2025	07/17/2025	Exercise		1,424,699	5631	54,387		90,320	61,023			90,320		(29,297)				0001
Purchased Call/SPX/SPX140LSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/01/2024	09/30/2025	10/02/2025	Exercise		2,241,605	5762	83,981		142,373	79,271			142,373		(63,102)				0001
Purchased Call/SPX/SPXA214SU		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/04/2024	09/02/2025	09/04/2025	Exercise		1,248,296	5648	13,390		22,100	13,049			22,100		(9,051)				0001
Purchased Call/SFC/SFC061KSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	10/22/2025	Exercise		72,099	479.64	17,731		5,200	895			5,200		(4,340)				0001
Purchased Call/SPX/SPXB05MS1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/04/2024	04/04/2025	04/08/2025	Expire		2,435,000	5661.93	3,701			(953)					(953)				0001
Purchased Call/SPX/SPXB05MS5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	04/18/2025	Exercise		2,136,000	5506.04	4,825		15,952	14,557			15,952		(1,396)				0001
Purchased Call/SPX/SPXB05RSS		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Expire		2,671,000	6241.48	2,456			(1,642)					(1,642)				0001
Purchased Call/SPX/SPXB05RST		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	09/03/2025	Expire		1,860,000	6278.2	1,488			(995)					(995)				0001
Purchased Call/SPX/SPXB05SSZ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	09/12/2025	Expire		2,459,000	6168.72	1,968			(1,366)					(1,366)				0001
Purchased Call/SPX/SPXB05VSI		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	10/06/2025	Expire		2,494,000	6394.68	1,697			(1,281)					(1,281)				0001
Purchased Call/SPX/SPXB05ZS4		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	10/28/2025	Expire		1,343,000	6461.53	5,506			(4,527)					(4,527)				0001
Purchased Call/SPX/SPXH00HSI		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/01/2024	04/30/2025	05/02/2025	Exercise		2,346,632	5036	97,809		164,032	131,879			164,032		(32,153)				0001
Purchased Call/SPX/SPXK13ESR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/16/2025	01/21/2025	Exercise		1,220,598	4768	18,010		26,880	26,128			26,880		(752)				0001
Purchased Call/SPX/SPXK13FSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/22/2025	01/24/2025	Exercise		1,450,279	4850	22,607		34,984	33,676			34,984		(1,308)				0001
Purchased Call/SPX/SPXK13LSG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2024	02/10/2025	02/12/2025	Exercise		1,447,664	5027	22,824		35,999	33,477			35,999		(2,522)				0001
Purchased Call/SPX/SPXK13NS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/14/2025	02/19/2025	Exercise		2,557,846	5006	40,144		64,386	59,452			64,386		(4,934)				0001
Purchased Call/SPX/SPXK13RS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/05/2025	03/07/2025	Exercise		1,863,865	5079	32,553		51,012	45,347			51,012		(5,665)				0001
Purchased Call/SPX/SPXK13SSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/10/2025	03/12/2025	Exercise		1,526,860	5124	23,989		38,442	33,936			38,442		(4,506)				0001
Purchased Call/SPX/SPXK13IST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/24/2025	03/26/2025	Exercise		2,151,248	5234	37,923		61,648	53,058			61,648		(8,590)				0001
Purchased Call/SPX/SPXK13YS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	03/31/2025	04/02/2025	Exercise		3,058,032	5254	119,950		208,270	178,779			208,270		(29,491)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL130SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/08/2024	04/07/2025	04/09/2025	Expire		3,169,443	5204	47,411			(12,573)					(12,573)				0001
Purchased Call/SPX/SPXL130SM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/09/2024	04/08/2025	04/10/2025	Expire		1,607,539	5202	22,758			(6,098)					(6,098)				0001
Purchased Call/SPX/SPXL130SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/10/2024	04/09/2025	04/11/2025	Exercise		1,125,341	5210	19,449		32,185	26,920			32,185		(5,265)				0001
Purchased Call/SPX/SPXL131S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise		2,594,331	5199	27,964		45,909	38,142			45,909		(7,768)				0001
Purchased Call/SPX/SPXL136SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/07/2024	05/06/2025	05/08/2025	Exercise		1,025,787	5181	10,563		16,632	12,985			16,632		(3,648)				0001
Purchased Call/SPX/SPXL13ES1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/04/2024	06/03/2025	06/05/2025	Exercise		1,515,620	5281	21,536		33,292	24,190			33,292		(9,102)				0001
Purchased Call/SPX/SPXL13ES9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/05/2024	06/04/2025	06/06/2025	Exercise		2,254,111	5291	30,825		46,432	33,319			46,432		(13,114)				0001
Purchased Call/SPX/SPXL13JSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/24/2024	06/20/2025	06/24/2025	Exercise		2,278,747	5465	27,318		42,116	29,180			42,116		(12,936)				0001
Purchased Call/SPX/SPXL13RSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/22/2024	07/21/2025	07/23/2025	Exercise		1,728,570	5505	20,900		31,087	19,482			31,087		(11,605)				0001
Purchased Call/SPX/SPXL13TSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/29/2024	07/25/2025	07/29/2025	Exercise		1,261,052	5459	14,886		22,637	14,137			22,637		(8,500)				0001
Purchased Call/SPX/SPXL13VST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/05/2024	08/01/2025	08/05/2025	Exercise		1,513,076	5347	18,913		32,828	21,659			32,828		(11,169)				0001
Purchased Call/SPX/SPXM130SN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise		1,120,148	5601	16,292		24,800	14,256			24,800		(10,545)				0001
Purchased Call/SPX/SPXM133SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/04/2024	09/03/2025	09/05/2025	Exercise		3,383,705	5529	41,757		64,260	35,999			64,260		(28,261)				0001
Purchased Call/SPX/SPXM13AS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/08/2024	10/06/2025	10/08/2025	Exercise		1,437,768	5751	19,880		30,000	14,691			30,000		(15,309)				0001
Purchased Call/SPX/SPXM13AS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/08/2024	10/07/2025	10/09/2025	Exercise		1,367,026	5696	17,724		25,919	12,259			25,919		(13,660)				0001
Purchased Call/SFC/SFC0610SS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/04/2027	01/07/2025	Expire		911,292	480.75	58,628								75				0001
Purchased Call/SFC/SFC061TSA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	03/18/2025	Expire		484,753	453.36	31,436								61				0001
Purchased Call/SPX/SPXC051SD		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	04/03/2025	Expire		3,671,000	6227.36	5,652								(8)				0001
Purchased Call/SPX/SPXC051SP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	04/04/2025	Expire		3,278,000	6283.43	4,395								(6)				0001
Purchased Call/SPX/SPXC05WS7		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	06/30/2025	Expire		2,484,000	6911.72	1,541								4				0001
Purchased Call/SPX/SPXD055SY		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/18/2025	09/18/2026	09/22/2025	Expire		2,678,000	7328.32	2,680								14				0001
Purchased Call/SPX/SPXD05MSK		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/10/2025	12/10/2026	12/12/2025	Expire		3,456,000	7671.76	3,450								8				0001
Purchased Call/SPX/SPXE17NS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2025	11/20/2026	11/25/2025	Expire		1,267,000	7319.41	11,910								85				0001
Purchased Call/SPX/SPXH002SC		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/08/2024	02/07/2025	02/11/2025	Exercise		3,349,000	5502.7	3,350		10,167	9,824			10,167		(343)				0001
Purchased Call/SPX/SPXH003SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/12/2025	02/14/2025	Exercise		3,135,000	5526.53	3,449		9,455	9,057			9,455		(398)				0001
Purchased Call/SPX/SPXH003SG		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	02/13/2024	02/13/2025	02/18/2025	Exercise		2,246,000	5332.09	5,029		25,967	25,373			25,967		(594)				0001
Purchased Call/SPX/SPXH006SN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/28/2025	03/04/2025	Expire		2,340,000	5643.08	2,902			(467)					(467)				0001
Purchased Call/SPX/SPXH00JSF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/13/2025	05/15/2025	Expire		2,181,000	5735.73	2,747			(999)					(999)				0001
Purchased Call/SPX/SPXI004S6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/15/2025	08/19/2025	Expire		2,438,000	6081.9	3,123			(1,961)					(1,961)				0001
Purchased Call/SPX/SPXI004SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2025	08/22/2025	Expire		2,676,000	6184.82	2,729			(1,736)					(1,736)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI0099P		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	09/30/2025	Expire		2,125,000	6411.83	1,530			(1,136)					(1,136)				0001
Purchased Call/SPX/SPXI00C$1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	10/15/2025	Expire		2,440,000	6507.02	2,098			(1,652)					(1,652)				0001
Purchased Call/SPX/SPXJ003SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2026	04/25/2025	Expire		2,501,000	5975.27	7,450								(8)				0001
Purchased Call/SPX/SPXJ009$III		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2026	06/06/2025	Expire		3,399,000	6639.54	3,740								(2)				0001
Purchased Call/SPX/SPXK13ASH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/03/2024	01/03/2025	01/07/2025	Exercise		3,066,000	5297.62	1,471		21,504	21,496			21,504		(8)				0001
Purchased Call/SPX/SPXK13ASL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/03/2024	01/02/2025	01/06/2025	Exercise		4,197,405	5220	3,374		42,203	42,193			42,203		(9)				0001
Purchased Call/SPX/SPXK13GSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise		2,434,000	5404.52	2,045		16,371	16,225			16,371		(147)				0001
Purchased Call/SPX/SPXK13TSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise		2,641,000	5613.45	4,066		5,857	5,043			5,857		(813)				0001
Purchased Call/SPX/SPXK13YSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/01/2024	04/01/2025	04/03/2025	Expire		2,456,000	5770.77	3,339			(828)					(828)				0001
Purchased Call/SPX/SPXK13ZS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/03/2024	04/03/2025	04/07/2025	Expire		2,623,000	5732.64	3,780			(958)					(958)				0001
Purchased Call/SPX/SPXK13ZSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/05/2024	04/04/2025	04/08/2025	Expire		2,259,000	5727.38	3,435			(887)					(887)				0001
Purchased Call/SPX/SPXL135S7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/01/2024	05/01/2025	05/05/2025	Exercise		2,496,000	5522.74	3,693		17,887	16,666			17,887		(1,221)				0001
Purchased Call/SPX/SPXL135SG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/03/2024	05/02/2025	05/06/2025	Expire		2,124,000	5671.34	2,423			(814)					(814)				0001
Purchased Call/SPX/SPXL138SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/15/2024	05/15/2025	05/19/2025	Expire		2,611,000	5860.2	2,610			(963)					(963)				0001
Purchased Call/SPX/SPXL13ES3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/04/2024	06/04/2025	06/06/2025	Expire		1,635,000	5741.1	2,714			(1,151)					(1,151)				0001
Purchased Call/SPX/SPXL13JSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/25/2024	06/25/2025	06/27/2025	Expire		2,000,000	6046.31	2,000			(964)					(964)				0001
Purchased Call/SPX/SPXL13KSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/28/2024	06/27/2025	07/01/2025	Expire		2,705,000	6039.29	2,489			(1,224)					(1,224)				0001
Purchased Call/SPX/SPXL13SSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/26/2024	07/25/2025	07/29/2025	Exercise		2,128,000	5873.99	5,495		2,399	(731)			2,399		(3,129)				0001
Purchased Call/SPX/SPXL13SSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/26/2024	07/25/2025	07/29/2025	Expire		2,516,000	6037.76	3,270			(1,862)					(1,862)				0001
Purchased Call/SPX/SPXM133SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/06/2024	09/05/2025	09/09/2025	Expire		4,164,000	5984.42	6,081			(4,172)					(4,172)				0001
Purchased Call/SPX/SPXM131S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/20/2024	11/20/2025	11/24/2025	Expire		3,301,000	6511.78	4,224			(3,759)					(3,759)				0001
Purchased Call/SPX/SPXM13LSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/06/2024	12/05/2025	12/09/2025	Expire		4,841,000	6732.79	4,066			(3,817)					(3,817)				0001
Purchased Call/SPX/SPXM130SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/27/2024	12/26/2025	12/30/2025	Expire		1,042,000	6612.71	4,585			(4,572)					(4,572)				0001
Purchased Call/SPX/SPXM131RR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/24/2025	01/23/2026	01/28/2025	Expire		1,409,000	6729.67	6,341								(13)				0001
Purchased Call/SPX/SPXN138S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/26/2025	03/26/2026	03/28/2025	Expire		2,531,000	6283.42	3,593								(5)				0001
Purchased Call/SPX/SPXN13ASD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/08/2025	04/08/2026	04/10/2025	Expire		3,379,000	5481.05	18,049								(23)				0001
Purchased Call/SPX/SPXN13VSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/01/2025	07/31/2026	08/05/2025	Expire		1,008,000	6924.19	5,242								19				0001
Purchased Call/SPX/SPXO136SL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/24/2025	09/24/2026	09/26/2025	Expire		3,144,000	7318.36	4,089								5				0001
Purchased Call/SPX/SPXO138SE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/03/2025	10/02/2026	10/07/2025	Expire		1,253,000	7380.65	8,771								49				0001
Purchased Call/SPX/SPXO13CS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/20/2025	10/20/2026	10/22/2025	Expire		2,739,000	7391.81	4,165								7				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX013J5L		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2025	12/04/2026	12/09/2025	Expire		1,449,000	7626.14	8,694								66				0001
Purchased Call/SPX/SPX013KM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2025	12/11/2026	12/15/2025	Expire		3,074,000	7711.87	2,583								20				0001
Purchased Call/SFC/SFC061XST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/16/2025	05/17/2027	05/20/2025	Expire		424,628	464.44	27,402								48				0001
Purchased Call/SPX/SPX915ASA		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/02/2025	05/29/2026	06/04/2025	Expire		2,252,354	5912	79,439								(39)				0001
Purchased Call/SPX/SPX915BSE		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	07/03/2025	Expire		1,470,573	6205	47,642								(1)				0001
Purchased Call/SPX/SPXA21BSF		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/18/2024	11/14/2025	11/18/2025	Exercise		1,561,585	5871	47,912		73,307	31,001			73,307		(42,307)				0001
Purchased Call/SPX/SPXG00YSG		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	01/16/2024	01/15/2025	01/17/2025	Exercise		1,191,174	4784	27,913		54,033	52,956			54,033		(1,077)				0001
Purchased Call/SPX/SPX140BSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/07/2025	02/11/2025	Exercise		1,376,000	100	24,906		13,907	11,348			13,907		(2,560)				0001
Purchased Call/SPX/SPX140CSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/20/2024	02/18/2025	02/20/2025	Exercise		2,678,000	100	38,831		187,981	182,833			187,981		(5,149)				0001
Purchased Call/SPX/SPX140DSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/26/2024	03/25/2025	03/27/2025	Expire		1,593,000	100	19,913			(4,566)					(4,566)				0001
Purchased Call/SPX/SPX140ESK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/08/2024	04/04/2025	04/08/2025	Expire		3,259,000	100	29,005			(7,514)					(7,514)				0001
Purchased Call/SPX/SPX140ESM		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2024	04/10/2025	04/14/2025	Expire		2,625,000	100	60,638			(16,675)					(16,675)				0001
Purchased Call/SPX/SPX140FSU		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/13/2024	05/09/2025	05/13/2025	Expire		1,543,000	100	15,739			(5,612)					(5,612)				0001
Purchased Call/SPX/SPX140ISO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2024	06/18/2025	06/23/2025	Expire		1,179,000	100	15,445			(7,228)					(7,228)				0001
Purchased Call/SPX/SPX140JS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/17/2024	07/16/2025	07/18/2025	Expire		1,669,000	100	11,349			(6,145)					(6,145)				0001
Purchased Call/SPX/SPX140JSG		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/22/2024	07/21/2025	07/23/2025	Expire		1,154,000	100	18,579			(10,316)					(10,316)				0001
Purchased Call/SPX/SPX140JSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2025	07/25/2025	Expire		2,151,000	100	15,487			(8,685)					(8,685)				0001
Purchased Call/SPX/SPX140LSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	10/10/2025	Expire		1,492,000	100	8,952			(6,905)					(6,905)				0001
Purchased Call/SPX/SPXG00IS2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/07/2025	01/09/2025	Expire		1,855,000	100	3,191			(53)					(53)				0001
Purchased Call/SPX/SPXG00YSV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/17/2025	01/22/2025	Exercise		1,975,000	100	3,753		11,131	10,965			11,131		(166)				0001
Purchased Call/SPX/SPXH000SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/24/2025	01/28/2025	Exercise		2,005,000	100	3,449		13,355	13,135			13,355		(220)				0001
Purchased Call/SPX/SPXH002S8		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/06/2024	02/06/2025	02/10/2025	Expire		1,570,000	100	1,413			(140)					(140)				0001
Purchased Call/SPX/SPXH004SO		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	02/19/2025	Expire		3,214,000	100	3,086			(378)					(378)				0001
Purchased Call/SPX/SPXH009S9		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/15/2024	03/14/2025	03/18/2025	Expire		1,898,000	100	3,192			(638)					(638)				0001
Purchased Call/SPX/SPXH001S7		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/07/2024	05/07/2025	05/09/2025	Expire		1,859,000	100	2,976			(1,033)					(1,033)				0001
Purchased Call/SPX/SPXH001SF		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/08/2024	05/08/2025	05/12/2025	Expire		2,439,000	100	3,514			(1,229)					(1,229)				0001
Purchased Call/SPX/SPXH00KSA		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/17/2024	05/16/2025	05/20/2025	Expire		2,126,000	100	3,825			(1,434)					(1,434)				0001
Purchased Call/SPX/SPXH00LSO		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/24/2024	05/23/2025	05/28/2025	Expire		4,031,000	100	9,027			(3,571)					(3,571)				0001
Purchased Call/SPX/SPXH00PSE		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/07/2024	06/06/2025	06/10/2025	Expire		2,039,000	100	3,631			(1,574)					(1,574)				0001
Purchased Call/SPX/SPXH00RSI		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/18/2024	06/18/2025	06/23/2025	Expire		2,822,000	100	4,681			(2,172)					(2,172)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI008ST		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	09/20/2024	09/22/2025	09/24/2025	Expire		2,161,000	100	2,938			(2,136)					(2,136)				0001
Purchased Call/SPX/SPXI00ASO		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J857QP30	10/04/2024	10/03/2025	10/07/2025	Expire		1,976,000	100	3,002			(2,293)					(2,293)				0001
Purchased Call/SFC/SFC0612SQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	06/17/2025	Expire		350,884	463.17	22,807								60				0001
Purchased Call/SFC/SFC1610SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	07/01/2025	Expire		410,767	478.11	26,827								73				0001
Purchased Call/SPX/SPX2610SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2026	02/20/2025	Expire		2,133,000	100	15,571								(31)				0001
Purchased Call/SPX/SPX921ISO		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/16/2024	01/14/2025	01/16/2025	Exercise		1,545,000	100	23,021		54,573	53,746			54,573		(827)				0001
Purchased Call/SPX/SPX921JSD		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/07/2024	02/05/2025	02/07/2025	Exercise		1,034,000	100	22,231		8,848	6,698			8,848		(2,149)				0001
Purchased Call/SPX/SPX921KSA		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/16/2024	02/14/2025	02/19/2025	Exercise		1,171,000	100	16,160		30,823	28,843			30,823		(1,981)				0001
Purchased Call/SPX/SPX921LSF		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/26/2024	02/24/2025	02/26/2025	Exercise		1,025,000	100	18,040		60,244	57,553			60,244		(2,691)				0001
Purchased Call/SPX/SPX921NSM		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/19/2024	03/18/2025	03/20/2025	Expire		1,101,000	100	19,488			(4,091)					(4,091)				0001
Purchased Call/SPX/SPX921RSD		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/15/2024	04/14/2025	04/16/2025	Expire		1,028,000	100	11,000			(3,130)					(3,130)				0001
Purchased Call/SPX/SPX921IISO		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/05/2024	06/04/2025	06/06/2025	Expire		1,926,000	100	22,149			(9,423)					(9,423)				0001
Purchased Call/SPX/SPXA216SQ		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	09/23/2024	09/19/2025	09/23/2025	Expire		1,340,000	100	11,256			(8,183)					(8,183)				0001
Purchased Call/SPE/SPE0131SM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2024	05/16/2025	05/20/2025	Exercise		2,212,000	100	4,641		6,851	5,066			6,851		(1,785)				0001
Purchased Call/SPX/SPX500PSJ		N/A	Equity/Index	WellsFargo KB1H1DSPRFMYMCUFXT09	12/13/2018	08/15/2025	08/19/2025	Exercise		1,062,502	3871.3	14,788		208,237	206,863			208,237		(1,374)				0001
Purchased Call/JMR/JMR0097SU		N/A	Equity/Index	J.P.MorganSec 815DZIIZKVSZI1NUHU748	12/13/2018	01/02/2025	01/06/2025	Expire		1,192,755	204.38	6,713			(3)					(3)				0001
Purchased Call/JMR/JMR0097SY		N/A	Equity/Index	J.P.MorganSec 815DZIIZKVSZI1NUHU748	12/13/2018	02/06/2025	02/10/2025	Exercise		835,914	200.8	5,702		3,187	3,096			3,187		(92)				0001
Purchased Call/JMR/JMR0098S4		N/A	Equity/Index	J.P.MorganSec 815DZIIZKVSZI1NUHU748	12/13/2018	04/25/2025	04/29/2025	Exercise		1,012,608	199.35	7,551		539	169			539		(371)				0001
Purchased Call/CDA/CDA040GST		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	01/17/2025	01/22/2025	Exercise		365,034	222.76	1,206		1,496	1,487			1,496		(9)				0001
Purchased Call/CDA/CDA040HSO		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	01/17/2025	01/22/2025	Exercise		646,992	223.12	2,187		2,443	2,428			2,443		(16)				0001
Purchased Call/CDA/CDA040HS7		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	01/16/2025	01/21/2025	Exercise		341,814	222.77	1,126		1,293	1,286			1,293		(8)				0001
Purchased Call/CDA/CDA040HSE		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	01/17/2025	01/22/2025	Exercise		433,720	223.86	1,371		1,351	1,341			1,351		(10)				0001
Purchased Call/CDA/CDA040HSL		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	01/28/2025	01/30/2025	Exercise		579,851	226.43	1,930		879	856			879		(23)				0001
Purchased Call/CDA/CDA040HSZ		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	01/30/2025	02/03/2025	Exercise		447,218	225.78	1,299		1,006	990			1,006		(17)				0001
Purchased Call/CDA/CDA040JSQ		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	03/05/2025	03/07/2025	Exercise		426,805	214.9	2,052		3,834	3,777			3,834		(57)				0001
Purchased Call/CDA/CDA040JSX		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	03/11/2025	03/13/2025	Exercise		275,637	215.55	1,459		1,558	1,514			1,558		(44)				0001
Purchased Call/CDA/CDA040MS2		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	04/22/2025	04/24/2025	Exercise		357,871	210.21	2,102		4,039	3,939			4,039		(100)				0001
Purchased Call/DCR/DCR416PSF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/17/2024	01/17/2025	01/22/2025	Exercise		108,911	4162.95	1,002		728	683			728		(44)				0001
Purchased Call/DCR/DCR416GSY		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/15/2024	02/14/2025	02/19/2025	Expire		106,221	4329.42	520			(64)					(64)				0001
Purchased Call/DCR/DCR416RSP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/01/2024	02/28/2025	03/04/2025	Expire		118,454	4377.13	580			(94)					(94)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR416RST		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/05/2024	03/05/2025	03/07/2025	Expire		130,348	4366.81	691			(120)					(120)				0001
Purchased Call/DCR/DCR416SSO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/21/2024	03/21/2025	03/25/2025	Expire		120,981	4368.88	1,415			(310)					(310)				0001
Purchased Call/DCR/DCR416TSO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/22/2024	03/21/2025	03/25/2025	Expire		132,103	4475.34	687			(151)					(151)				0001
Purchased Call/DCR/DCR416TSR		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/02/2024	04/02/2025	04/04/2025	Expire		134,387	4517.66	726			(182)					(182)				0001
Purchased Call/DCR/DCR416USQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/05/2024	04/04/2025	04/08/2025	Expire		102,243	4401.5	1,227			(317)					(317)				0001
Purchased Call/DCR/DCR416USD		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/09/2024	03/14/2025	03/18/2025	Expire		69,758	4421.72	611			(130)					(130)				0001
Purchased Call/DCR/DCR416USQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/10/2024	03/31/2025	04/02/2025	Expire		47,116	4519.92	204			(51)					(51)				0001
Purchased Call/DCR/DCR416USR		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/10/2024	03/28/2025	04/01/2025	Expire		46,301	4436.29	367			(90)					(90)				0001
Purchased Call/DCR/DCR416USV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/11/2024	01/02/2025	01/06/2025	Expire		61,890	4282.02	847			(3)					(3)				0001
Purchased Call/DCR/DCR416VSF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	03/03/2025	03/05/2025	Expire		42,981	4377.13	341			(65)					(65)				0001
Purchased Call/DCR/DCR416VSM		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/16/2024	04/16/2025	04/18/2025	Expire		99,815	4326.34	1,148			(332)					(332)				0001
Purchased Call/DCR/DCR416WS1		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/23/2024	04/23/2025	04/25/2025	Expire		69,862	4358.76	796			(246)					(246)				0001
Purchased Call/DCR/DCR416WS8		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/25/2024	04/25/2025	04/29/2025	Expire		58,006	4450.53	319			(101)					(101)				0001
Purchased Call/DCR/DCR416WSC		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/26/2024	04/25/2025	04/29/2025	Expire		67,043	4343.66	764			(242)					(242)				0001
Purchased Call/DCR/DCR416WSQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/03/2024	05/02/2025	05/06/2025	Expire		49,559	4320.5	530			(178)					(178)				0001
Purchased Call/DCR/DCR416WSR		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/03/2024	05/05/2025	05/07/2025	Expire		76,270	4424.32	381			(130)					(130)				0001
Purchased Call/DCR/DCR416XSO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/08/2024	05/08/2025	05/12/2025	Expire		95,338	4337.61	1,039			(364)					(364)				0001
Purchased Call/DCR/DCR416XS7		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/10/2024	05/09/2025	05/13/2025	Expire		153,081	4460.09	765			(272)					(272)				0001
Purchased Call/DCR/DCR416XSD		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2025	05/19/2025	Expire		128,095	4478.66	640			(236)					(236)				0001
Purchased Call/DCR/DCR416XSZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/30/2024	05/30/2025	06/03/2025	Expire		194,503	4404.77	992			(409)					(409)				0001
Purchased Call/DCR/DCR416YS2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/31/2024	05/30/2025	06/03/2025	Expire		138,247	4444.2	691			(286)					(286)				0001
Purchased Call/SFC/SFC16119N		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	07/15/2025	Expire		415,773	486.34	27,083								76				0001
Purchased Call/SFC/SFC1613SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	08/05/2025	Expire		118,229	486.92	7,730								23				0001
Purchased Call/SPX/SPXD171SII		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/11/2024	09/10/2025	09/12/2025	Expire		1,990,000	100	18,507			(12,883)					(12,883)				0001
Purchased Call/SPX/SPXD173SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/01/2025	10/03/2025	Expire		1,343,000	100	15,579			(11,947)					(11,947)				0001
Purchased Call/SPX/SPXH00USY		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/01/2024	06/30/2025	07/02/2025	Expire		2,181,000	100	34,242			(17,026)					(17,026)				0001
Purchased Call/SPX/SPXI00BSY		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/11/2024	10/09/2025	10/14/2025	Expire		1,130,000	100	12,543			(9,845)					(9,845)				0001
Purchased Call/DCR/DCR416YS3		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/31/2024	06/02/2025	06/04/2025	Expire		50,649	4444.2	258			(108)					(108)				0001
Purchased Call/DCR/DCR416YS6		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/05/2024	06/05/2025	06/09/2025	Expire		102,558	4430.42	482			(206)					(206)				0001
Purchased Call/DCR/DCR416YSR		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/20/2024	06/20/2025	06/24/2025	Expire		43,882	4432.14	219			(103)					(103)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR416YSU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/21/2024	06/20/2025	06/24/2025	Expire		325,653	4438.43	1,596			(754)					(754)				0001
Purchased Call/DCR/DCR416YSV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/21/2024	06/23/2025	06/25/2025	Expire		53,590	4438.43	268			(128)					(128)				0001
Purchased Call/DCR/DCR416ZS9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/02/2024	07/02/2025	07/07/2025	Expire		100,287	4344.12	913			(459)					(459)				0001
Purchased Call/DCR/DCR5160S7		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/18/2024	07/18/2025	07/22/2025	Expire		43,701	4545.04	192			(105)					(105)				0001
Purchased Call/DCR/DCR5160SS		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/01/2024	08/01/2025	08/05/2025	Expire		55,830	4565.24	223			(131)					(131)				0001
Purchased Call/DCR/DCR5160SV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/02/2024	08/01/2025	08/05/2025	Expire		76,593	4543.52	268			(158)					(158)				0001
Purchased Call/DCR/DCR5161SE		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/14/2024	08/14/2025	08/18/2025	Expire		77,467	4445.62	589			(365)					(365)				0001
Purchased Call/DCR/DCR5161SU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/21/2024	08/21/2025	08/25/2025	Expire		91,003	4558.53	373			(238)					(238)				0001
Purchased Call/DCR/DCR5161SX		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/23/2024	08/25/2025	08/27/2025	Expire		51,319	4574.26	216			(140)					(140)				0001
Purchased Call/DCR/DCR5162S1		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/23/2024	08/25/2025	08/27/2025	Expire		91,319	4597.08	320			(208)					(208)				0001
Purchased Call/DCR/DCR5162SA		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/28/2024	08/28/2025	09/02/2025	Expire		139,405	4596.14	474			(312)					(312)				0001
Purchased Call/DCR/DCR5162SP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/06/2024	09/08/2025	09/10/2025	Expire		69,848	4546.92	279			(192)					(192)				0001
Purchased Call/DCR/DCR5163SJ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/27/2024	09/26/2025	09/30/2025	Expire		74,662	4627.03	231			(172)					(172)				0001
Purchased Call/DCR/DCR5165S1		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/08/2024	11/10/2025	11/13/2025	Expire		78,837	4713.19	284			(245)					(245)				0001
Purchased Call/DCR/DCR5165SI		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/22/2024	10/17/2025	10/21/2025	Expire		63,323	4665	261			(232)					(232)				0001
Purchased Call/DCR/DCR5165SL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/22/2024	11/21/2025	11/25/2025	Expire		225,124	4720.74	810			(729)					(729)				0001
Purchased Call/DCR/DCR5165SQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/27/2024	11/28/2025	12/02/2025	Expire		68,851	4719.26	248			(227)					(227)				0001
Purchased Call/DCR/DCR5165SV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/29/2024	11/28/2025	12/02/2025	Expire		231,241	4729.58	809			(744)					(744)				0001
Purchased Call/DCR/DCR5167SD		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/08/2025	01/09/2026	01/10/2025	Expire		106,323	4608.8	351								(1)				0001
Purchased Call/DCR/DCR5168SU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/28/2025	02/27/2026	03/04/2025	Expire		268,332	4655.83	939								(1)				0001
Purchased Call/DCR/DCR5169SI		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/21/2025	03/20/2026	03/25/2025	Expire		172,504	4619.88	552												0001
Purchased Call/SFC/SFC1614S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	08/19/2025	Expire		1,516,512	496.86	98,627								296				0001
Purchased Call/SFC/SFC1615SR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	09/09/2025	Expire		927,511	493.04	60,965								198				0001
Purchased Call/DCR/DCR5169SM		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/26/2025	03/26/2026	03/28/2025	Expire		129,985	4631.64	429								(1)				0001
Purchased Call/DCR/DCR516AS0		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/04/2025	04/02/2026	04/08/2025	Expire		154,808	4458.27	387												0001
Purchased Call/DCR/DCR516ASII		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/08/2025	05/08/2026	05/12/2025	Expire		245,982	4499.92	640								1				0001
Purchased Call/DCR/DCR516DS0		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/08/2025	08/07/2026	08/12/2025	Expire		197,553	4639.2	612								2				0001
Purchased Call/DCR/DCR516DSL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/29/2025	08/31/2026	09/03/2025	Expire		160,054	4691.83	496								3				0001
Purchased Call/DCR/DCR516DSP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/04/2025	09/04/2026	09/08/2025	Expire		143,382	4690.32	444								2				0001
Purchased Call/DCR/DCR516DSS		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/05/2025	09/04/2026	09/09/2025	Expire		293,931	4699.19	882								4				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR516F9G		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/31/2025	11/02/2026	11/04/2025	Expire		175,173	4778.02	526							3				0001
Purchased Call/DCR/DCR516H55		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/19/2025	12/18/2026	12/23/2025	Expire		288,317	4896.67	778							6				0001
Purchased Call/DCR/DCR516H66		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/22/2025	12/22/2026	12/24/2025	Expire		140,079	4907.75	364							1				0001
Purchased Call/SPX/SPXA21RS1		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	04/11/2025	Expire		265,000	100	3,498							(4)				0001
Purchased Call/SPX/SPXA21SSI		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	04/18/2025	Expire		303,000	100	4,848							(6)				0001
Purchased Call/SPX/SPXA21YSC		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/11/2025	07/13/2026	07/15/2025	Expire		474,000	100	7,063							22				0001
Purchased Call/SPX/SPXA21ZSE		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/24/2025	07/24/2026	07/28/2025	Expire		295,000	100	5,192							18				0001
Purchased Call/SPX/SPXA21ZSX		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/13/2025	08/13/2026	08/15/2025	Expire		426,000	100	5,836							4				0001
Purchased Call/SPX/SPXB21BS9		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/17/2025	12/17/2026	12/19/2025	Expire		305,000	100	5,277							13				0001
Purchased Call/SPX/SPXD17S6I		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2025	10/29/2025	Exercise		377,000	100	6,183		8,860	3,767			8,860		(5,093)				0001
Purchased Call/SPX/SPXD17GS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2026	02/21/2025	Expire		322,000	100	7,213							(14)				0001
Purchased Call/SPX/SPXD17GSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2026	03/06/2025	Expire		269,000	100	5,730							(10)				0001
Purchased Call/SPX/SPXD17ISX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	04/10/2025	Expire		467,000	100	9,714							(12)				0001
Purchased Call/SPX/SPXA21SQ		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/31/2024	07/30/2025	08/01/2025	Exercise		1,222,300	40743	33,567		61,110	41,637			61,110		(19,473)				0001
Purchased Call/SPX/SPXB212SD		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/26/2025	09/28/2026	09/30/2025	Expire		1,785,000	46247.290000000001	46,946							253				0001
Purchased Call/SPX/SPXI00CSB		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	10/15/2024	10/15/2025	10/17/2025	Exercise		1,194,000	42740.419999999998	32,119		22,441	(2,953)			22,441		(25,394)				0001
Purchased Call/SPX/SPXJ00IISS		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	11/26/2025	11/27/2026	12/01/2025	Expire		1,079,000	47427.120000000003	28,378							277				0001
Purchased Call/SPX/SPXM137SII		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/25/2024	09/24/2025	09/26/2025	Exercise		1,392,531	42198	34,863		42,057	16,439			42,057		(25,617)				0001
Purchased Call/SPX/SPX921HSO		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/03/2024	01/03/2025	01/07/2025	Exercise		1,078,000	4704.81	29,106		46,893	46,733			46,893		(160)				0001
Purchased Call/SPX/SPX921QSO		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/05/2024	04/07/2025	04/09/2025	Expire		1,571,000	5204.34	37,547			(9,930)				(9,930)				0001
Purchased Call/SPX/SPX921RSP		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	04/18/2025	Exercise		2,252,000	5051.41	54,949		90,080	74,186			90,080		(15,894)				0001
Purchased Call/SPX/SPX921XSII		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	06/17/2025	Exercise		1,512,000	5433.74	34,625		55,188	39,554			55,188		(15,634)				0001
Purchased Call/SPX/SPXA217SP		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	10/03/2025	Exercise		1,048,000	5708.75	18,445		28,296	14,424			28,296		(13,872)				0001
Purchased Call/SPX/SPXA210SP		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	04/08/2025	04/25/2025	04/10/2025	Exercise		51,000,000	5231.91		328,950	1,275,000	946,050			1,275,000		(328,950)				0001
Purchased Call/SPX/SPXC17TSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2025	03/21/2025	Exercise		1,164,000	5178.51	28,402		46,560	40,535			46,560		(6,025)				0001
Purchased Call/SPX/SPXC17VSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2025	05/02/2025	Exercise		2,002,000	5035.69	47,247		77,077	61,588			77,077		(15,489)				0001
Purchased Call/SPX/SPXC17WSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2025	05/15/2025	Exercise		2,331,000	5221.42	58,042		95,571	74,465			95,571		(21,106)				0001
Purchased Call/SPX/SPXD17CS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	12/22/2025	Exercise		2,007,000	5872.16	36,527		55,193	19,873			55,193		(35,320)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC1617S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	09/30/2025	Exercise		1,365,474	503.71	78,515	5,547	5,560	13			5,560		(5,291)				0001
Purchased Call/SFC/SFC1617S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/04/2027	10/07/2025	Expire		1,270,735	510.27	83,614								265				0001
Purchased Call/SFC/SFC1618SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/10/2025	10/11/2027	10/15/2025	Expire		1,656,838	492.6	108,705								515				0001
Purchased Call/SPX/SPXE174SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	08/08/2025	Expire		436,000	100	7,368								4				0001
Purchased Call/SPX/SPXE17RS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/18/2025	12/18/2026	12/22/2025	Expire		785,000	100	17,584								139				0001
Purchased Call/SPX/SPXH00GSH		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	04/24/2024	04/24/2025	04/28/2025	Exercise		1,110,000	100	1,510		2,220	1,750			2,220		(470)				0001
Purchased Call/SPX/SPXH00YSB		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J8570P30	07/12/2024	07/11/2025	07/15/2025	Exercise		1,330,000	100	1,835		2,660	1,686			2,660		(974)				0001
Purchased Call/SPX/SPXH00ZSP		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J8570P30	07/19/2024	07/18/2025	07/22/2025	Exercise		981,000	100	1,333		1,960	1,227			1,960		(733)				0001
Purchased Call/SPX/SPXI00ASP		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6I8S6QX2D1J8570P30	10/04/2024	10/03/2025	10/07/2025	Exercise		1,028,000	100	1,463		2,060	943			2,060		(1,117)				0001
Purchased Call/SPX/SPXJ00YS2		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	12/10/2025	12/10/2026	12/12/2025	Expire		322,000	100	6,021								15				0001
Purchased Call/SPX/SPXK13SSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/08/2024	03/07/2025	03/11/2025	Exercise		1,903,000	100	2,781		4,001	3,498			4,001		(502)				0001
Purchased Call/SPX/SPXL132SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise		1,243,000	100	1,693		2,490	1,990			2,490		(500)				0001
Purchased Call/SPX/SPXL137SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/10/2024	05/09/2025	05/13/2025	Exercise		1,124,000	100	1,530		2,250	1,706			2,250		(544)				0001
Purchased Call/SPX/SPXL139S1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/15/2024	05/15/2025	05/19/2025	Exercise		997,000	100	1,433		2,090	1,561			2,090		(529)				0001
Purchased Call/SPX/SPXL131ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise		1,190,000	100	1,666		2,380	1,593			2,380		(787)				0001
Purchased Call/SPX/SPXL13XSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise		1,370,000	100	1,836		2,740	1,612			2,740		(1,128)				0001
Purchased Call/SPX/SPXM130SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise		1,391,000	100	1,918		2,780	1,533			2,780		(1,247)				0001
Purchased Call/SPX/SPXM136SV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/20/2024	09/19/2025	09/23/2025	Exercise		1,472,000	100	2,058		2,940	1,448			2,940		(1,492)				0001
Purchased Call/SPX/SPXM13HS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/13/2024	11/13/2025	11/17/2025	Exercise		364,000	100	5,314		7,644	3,018			7,644		(4,626)				0001
Purchased Call/SPX/SPXM13HSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/15/2024	11/14/2025	11/18/2025	Exercise		328,000	100	2,329		3,280	1,229			3,280		(2,051)				0001
Purchased Call/SPX/SPXM13HSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/18/2024	11/18/2025	11/20/2025	Exercise		277,000	100	4,654		6,648	2,533			6,648		(4,115)				0001
Purchased Call/SPX/SPXM13PS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/19/2024	12/19/2025	12/23/2025	Exercise		254,000	100	3,505		5,080	1,662			5,080		(3,418)				0001
Purchased Call/SPX/SPXM131SN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/04/2025	02/04/2026	02/06/2025	Expire		345,000	100	8,177								(18)				0001
Purchased Call/SPX/SPXK13DSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/16/2024	01/14/2025	01/16/2025	Exercise		1,746,000	4765.98	46,269		75,078	73,416			75,078		(1,662)				0001
Purchased Call/SPX/SPXK13ESO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise		2,035,000	4765.98	53,928		87,505	85,283			87,505		(2,222)				0001
Purchased Call/SPX/SPXK13GSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/25/2024	01/27/2025	01/29/2025	Exercise		2,058,000	4894.16	57,212		92,610	88,523			92,610		(4,087)				0001
Purchased Call/SPX/SPXK13PSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/28/2024	02/28/2025	03/04/2025	Exercise		1,981,000	5069.76	50,912		83,202	75,090			83,202		(8,112)				0001
Purchased Call/SPX/SPXK13IIS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/22/2024	03/24/2025	03/26/2025	Exercise		2,103,000	5234.18	48,579		79,914	68,940			79,914		(10,974)				0001
Purchased Call/SPX/SPXK13YSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/01/2024	03/31/2025	04/02/2025	Exercise		2,387,000	5243.77	59,436		97,867	83,254			97,867		(14,613)				0001
Purchased Call/SPX/SPXL136SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/08/2024	05/08/2025	05/12/2025	Exercise		1,342,000	5187.67	31,537		51,667	40,633			51,667		(11,034)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL139S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/16/2024	05/16/2025	05/20/2025	Exercise		2,847,000	5297.1	71,744		116,727	89,897			116,727		(26,830)				0001
Purchased Call/SPX/SPXL13F9K		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/10/2024	06/10/2025	06/12/2025	Exercise		3,421,000	5360.79	80,394		128,288	92,852			128,288		(35,435)				0001
Purchased Call/SPX/SPXL13P64		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/12/2024	07/14/2025	07/16/2025	Exercise		1,674,000	5615.35	32,810		51,894	34,359			51,894		(17,535)				0001
Purchased Call/SPX/SPXL13RSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/22/2024	07/22/2025	07/24/2025	Exercise		1,925,000	5564.41	35,613		55,825	36,008			55,825		(19,817)				0001
Purchased Call/SPX/SPXL13VSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/05/2024	08/05/2025	08/07/2025	Exercise		1,477,000	5186.33	28,506		45,049	28,086			45,049		(16,962)				0001
Purchased Call/SFC/SFC1619SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/24/2025	10/25/2027	10/28/2025	Expire		2,080,483	502.63	136,917								486				0001
Purchased Call/SFC/SFC161BSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/21/2025	11/22/2027	11/25/2025	Expire		1,296,203	482.64	85,253								313				0001
Purchased Call/SFC/SFC161CSB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	12/02/2025	Expire		6,618,318	491.01	434,559								1,683				0001
Purchased Call/SFC/SFC161CSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/26/2027	12/02/2025	Expire		1,028,907	491.01	67,404								262				0001
Purchased Call/SPX/SPX0132SD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/08/2025	09/08/2026	09/10/2025	Expire		397,000	100	6,551								7				0001
Purchased Call/SPX/SPX013GST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/14/2025	11/13/2026	11/18/2025	Expire		292,000	100	2,015								14				0001
Purchased Call/SPX/SPX013MSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/22/2025	12/22/2026	12/24/2025	Expire		467,000	100	6,772								18				0001
Purchased Call/SFC/SFC161ES0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/29/2025	12/23/2027	12/31/2025	Expire		1,915,698	496.12	119,123								164				0001
Purchased Call/SDS/SDS005OS1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/11/2025	12/10/2027	12/15/2025	Expire		67,500	540.91	5,669								23				0001
Purchased Call/SDS/SDS005OS3		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/15/2025	12/10/2027	12/17/2025	Expire		99,751	536.15	8,166								11				0001
Purchased Call/SDS/SDS005OS4		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/16/2025	12/15/2027	12/18/2025	Expire		231,786	535.18	19,096								40				0001
Purchased Call/SDS/SDS005OS5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/18/2025	12/13/2027	12/22/2025	Expire		64,467	536.15	5,072								21				0001
Purchased Call/SDS/SDS005OS6		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/18/2025	12/17/2027	12/22/2025	Expire		169,764	527.61	14,778								60				0001
Purchased Call/SDS/SDS005OSB		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/29/2025	12/23/2027	12/31/2025	Expire		108,399	543.49	8,764								12				0001
Purchased Call/SDS/SDS005OSD		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/31/2025	12/30/2027	01/05/2026	Expire		83,955	540.6	6,655												0001
Purchased Call/SPX/SPX140GSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2024	05/30/2025	06/03/2025	Exercise		778,000	100	19,139		28,008	20,109			28,008		(7,899)				0001
Purchased Call/SPX/SPX140KSL		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	09/02/2025	Exercise		369,000	100	7,159		10,332	5,619			10,332		(4,713)				0001
Purchased Call/SPX/SPX921JSE		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/07/2024	02/07/2025	02/11/2025	Exercise		375,000	100	9,788		14,438	13,443			14,438		(995)				0001
Purchased Call/SPX/SPX921PS7		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2025	04/03/2025	Exercise		1,141,000	100	28,981		42,788	35,602			42,788		(7,185)				0001
Purchased Call/SPX/SPX921RSS		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/17/2024	04/17/2025	04/21/2025	Exercise		762,000	100	17,602		26,289	21,149			26,289		(5,140)				0001
Purchased Call/SPX/SPX921TSL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	05/01/2024	05/01/2025	05/05/2025	Exercise		803,000	100	23,126		34,529	26,884			34,529		(7,645)				0001
Purchased Call/SPX/SPX921YSY		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/21/2024	06/23/2025	06/25/2025	Exercise		1,086,000	100	24,326		35,295	23,701			35,295		(11,594)				0001
Purchased Call/SPX/SPX9212SB		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/24/2024	06/23/2025	06/25/2025	Exercise		346,000	100	8,754		12,629	8,446			12,629		(4,183)				0001
Purchased Call/SPX/SPX9212SL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/28/2024	06/30/2025	07/02/2025	Exercise		505,000	100	11,312		16,413	10,803			16,413		(5,609)				0001
Purchased Call/SPX/SPX9212SP		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/01/2024	07/01/2025	07/03/2025	Exercise		353,000	100	7,872		11,296	7,371			11,296		(3,925)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA210S3		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/10/2024	07/10/2025	07/14/2025	Exercise		530,000	100	11,501		16,695	10,675			16,695		(6,020)				0001
Purchased Call/SPX/SPXA215ST		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2025	09/17/2025	Exercise		259,000	100	5,646		8,288	4,291			8,288		(3,997)				0001
Purchased Call/SPX/SPXA21ESL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/18/2024	12/18/2025	12/22/2025	Exercise		592,000	100	17,050		24,568	8,082			24,568		(16,486)				0001
Purchased Call/SPX/SPXA21RS8		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/10/2025	04/10/2026	04/14/2025	Expire		317,000	100	3,265								1				0001
Purchased Call/SPX/SPXA211YSL		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	07/17/2025	Expire		354,000	100	5,345								1				0001
Purchased Call/SPX/SPXC17WSY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2025	05/23/2025	Exercise		761,000	100	18,112		27,016	20,030			27,016		(6,985)				0001
Purchased Call/SPX/SPXC17XSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2025	05/29/2025	Exercise		1,006,000	100	26,558		38,731	28,049			38,731		(10,682)				0001
Purchased Call/SPX/SPXD172S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2025	09/19/2025	Exercise		270,000	100	5,562		8,235	4,267			8,235		(3,968)				0001
Purchased Call/SPX/SPXD174S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2025	10/15/2025	Exercise		446,000	100	9,946		14,495	6,665			14,495		(7,830)				0001
Purchased Call/SPX/SPXE174S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2026	08/01/2025	Expire		700,000	100	13,160								6				0001
Purchased Call/SPX/SPXG00IWSK		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/08/2024	01/08/2025	01/10/2025	Exercise		594,000	100	10,930		16,335	16,125			16,335		(210)				0001
Purchased Call/SPX/SPXG00XSH		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/10/2024	01/10/2025	01/14/2025	Exercise		328,000	100	6,954		10,168	9,996			10,168		(172)				0001
Purchased Call/SPX/SPXG00XSK		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/11/2024	01/13/2025	01/15/2025	Exercise		675,000	100	15,795		23,288	22,765			23,288		(522)				0001
Purchased Call/SPX/SPXG00YSU		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/18/2024	01/21/2025	01/23/2025	Exercise		965,000	100	20,362		29,915	28,799			29,915		(1,116)				0001
Purchased Call/SPX/SPXH00QS4		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/24/2024	01/24/2025	01/28/2025	Exercise		919,000	100	22,791		33,544	32,103			33,544		(1,440)				0001
Purchased Call/SPX/SPXH003SU		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/15/2024	02/18/2025	02/20/2025	Exercise		1,021,000	100	23,687		35,735	32,611			35,735		(3,124)				0001
Purchased Call/SPX/SPXH004SC		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/20/2024	02/19/2025	02/21/2025	Exercise		1,014,000	100	27,175		40,053	36,385			40,053		(3,668)				0001
Purchased Call/SPX/SPXH004SD		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/20/2024	02/20/2025	02/24/2025	Exercise		377,000	100	9,915		14,515	13,153			14,515		(1,362)				0001
Purchased Call/SPX/SPXH004SN		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/22/2024	02/24/2025	02/26/2025	Exercise		1,010,000	100	25,048		36,865	33,149			36,865		(3,716)				0001
Purchased Call/SPX/SPXH00CSY		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/05/2024	04/07/2025	04/09/2025	Expire		516,000	100	12,797		(3,384)				(3,384)		(3,384)				0001
Purchased Call/SPX/SPXH00DSV		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/09/2024	04/09/2025	04/11/2025	Exercise		527,000	100	12,912		18,972	15,486			18,972		(3,486)				0001
Purchased Call/SPX/SPXH00FS7		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/16/2024	04/16/2025	04/18/2025	Exercise		598,000	100	14,771		22,126	17,854			22,126		(4,272)				0001
Purchased Call/SPX/SPXH00GBE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/24/2024	04/24/2025	04/28/2025	Exercise		504,000	100	12,096		18,396	14,631			18,396		(3,765)				0001
Purchased Call/SPX/SPXH001SE		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/08/2024	05/08/2025	05/12/2025	Exercise		659,000	100	15,948		24,054	18,474			24,054		(5,580)				0001
Purchased Call/SPX/SPXH001SU		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/10/2024	05/12/2025	05/14/2025	Exercise		547,000	100	13,620		20,239	15,324			20,239		(4,915)				0001
Purchased Call/SPX/SPXH00MSJ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/28/2024	05/27/2025	05/29/2025	Exercise		510,000	100	11,934		17,595	12,782			17,595		(4,813)				0001
Purchased Call/SPX/SPXJ00VSW		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/20/2025	11/20/2026	11/24/2025	Expire		409,000	100	7,158								51				0001
Purchased Call/SPX/SPXL135S0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	05/02/2025	Exercise		1,116,000	100	26,338		39,060	30,426			39,060		(8,634)				0001
Purchased Call/SPX/SPXL13DSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	06/05/2025	Exercise		787,000	100	18,967		27,545	19,551			27,545		(7,994)				0001
Purchased Call/SPX/SPXL13NSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	07/10/2025	Exercise		635,000	100	12,446		17,780	11,334			17,780		(6,446)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL130SII		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	07/23/2025	Exercise		460,000	100	10,120		14,720	9,116			14,720		(5,604)				0001
Purchased Call/SPX/SPXL13RSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/21/2025	07/23/2025	Exercise		459,000	100	10,741		15,606	9,642			15,606		(5,964)				0001
Purchased Call/SPX/SPXL13RSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	07/24/2025	Exercise		690,000	100	13,317		19,320	11,909			19,320		(7,411)				0001
Purchased Call/SPX/SPXL13VS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	08/06/2025	Exercise		518,000	100	10,308		15,540	9,435			15,540		(6,105)				0001
Purchased Call/SPX/SPXL13YS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	08/15/2025	Exercise		911,000	100	19,587		28,697	16,610			28,697		(12,086)				0001
Purchased Call/SPX/SPXL13ZSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	08/21/2025	Exercise		362,000	100	7,023		10,136	5,686			10,136		(4,450)				0001
Purchased Call/SPX/SPXM13FS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	11/05/2025	Exercise		1,148,000	100	15,957		22,960	9,508			22,960		(13,452)				0001
Purchased Call/SPX/SPXM13KSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	12/02/2025	Exercise		400,000	100	6,360		9,000	3,152			9,000		(5,848)				0001
Purchased Call/SPX/SPXM13QS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2024	12/22/2025	12/24/2025	Exercise		516,000	100	7,585		10,836	3,377			10,836		(7,459)				0001
Purchased Call/SPX/SPXM13SSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	01/06/2025	Expire		474,000	100	6,920								(19)				0001
Purchased Call/SPX/SPXM13TSG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	01/09/2025	Expire		261,000	100	4,437								(12)				0001
Purchased Call/SPX/SPXM13USX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	01/21/2025	Expire		270,000	100	3,753								(8)				0001
Purchased Call/SPX/SPXM13WSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	01/27/2025	Expire		290,000	100	6,786								(14)				0001
Purchased Call/SPX/SPXM13ZSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	02/14/2025	Expire		282,000	100	5,753								(12)				0001
Purchased Call/SPX/SPXN136S8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	03/21/2025	Expire		332,000	100	6,939								(11)				0001
Purchased Call/SPX/SPXN137SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/24/2025	03/23/2026	03/26/2025	Expire		583,000	100	10,319								(16)				0001
Purchased Call/SPX/SPXN13AS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/07/2025	04/06/2026	04/09/2025	Expire		391,000	100	6,882								(9)				0001
Purchased Call/SPX/SPXN13BS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	04/17/2025	Expire		402,000	100	7,115								(8)				0001
Purchased Call/SPX/SPXN13DSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	05/01/2025	Expire		272,000	100	4,352								(4)				0001
Purchased Call/SPX/SPXN131S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	05/22/2025	Expire		292,000	100	5,694								(4)				0001
Purchased Call/SPX/SPXN13JS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/27/2025	05/26/2026	05/29/2025	Expire		373,000	100	7,385								(4)				0001
Purchased Call/SPX/SPXN13JSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	06/02/2025	Expire		262,000	100	4,533								8				0001
Purchased Call/SPX/SPXN13KSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	06/09/2025	Expire		341,000	100	4,979								10				0001
Purchased Call/SPX/SPXN13QSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	07/10/2025	Expire		381,000	100	6,287								1				0001
Purchased Call/SPX/SPXO13HSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/19/2025	11/19/2026	11/21/2025	Expire		369,000	100	6,494								14				0001
Purchased Call/SPX/SPXO13NSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/29/2025	12/28/2026	12/31/2025	Expire		307,000	100	6,355								17				0001
Purchased Call/SPX/SPXM13YSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/03/2025	02/02/2026	02/05/2025	Expire		1,552,416	6041	84,859								(192)				0001
Purchased Call/SPX/SPXA214SQ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	09/03/2025	Exercise		2,530,483	5648	86,903		157,249	98,990			157,249		(58,259)				0001
Purchased Call/SPX/SPXB05PSH		N/A	Equity/Index	SocieteGeneral 02RNE81BXP4R0TD8PU41	08/01/2024	07/31/2025	08/04/2025	Exercise		3,572,928	5522	129,782		243,917	167,850			243,917		(76,067)				0001
Purchased Call/SPX/SPXC17WS1		N/A	Equity/Index	BarclaysBankPLC . G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2025	05/02/2025	Exercise		2,190,525	5036	69,918		114,405	91,421			114,405		(22,984)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13BSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/07/2025	01/09/2025	Exercise		1,489,025	4697	24,136		36,771	36,373			36,771		(399)				0001
Purchased Call/SPX/SPXK131SP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/01/2024	01/31/2025	02/04/2025	Exercise		2,040,019	4846	42,449		64,834	61,306			64,834		(3,528)				0001
Purchased Call/SPX/SPXK13JSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/05/2025	02/07/2025	Exercise		1,225,817	4943	20,750		32,737	30,736			32,737		(2,001)				0001
Purchased Call/SPX/SPXK13PSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise		1,693,300	5070	40,988		63,795	57,191			63,795		(6,604)				0001
Purchased Call/SPX/SPXK13RS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/04/2025	03/06/2025	Exercise		2,108,820	5131	25,803		42,744	38,324			42,744		(4,419)				0001
Purchased Call/SPX/SPXK13SSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/07/2025	03/11/2025	Exercise		2,024,137	5137	31,886		51,615	45,842			51,615		(5,773)				0001
Purchased Call/SPX/SPXB05HSP		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	02/04/2025	Exercise		2,409,000	4906.19	7,278		11,327	10,722			11,327		(605)				0001
Purchased Call/SPX/SPXB05ISJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	02/11/2025	Exercise		6,016,000	4995.06	8,060		12,030	11,211			12,030		(819)				0001
Purchased Call/SPX/SPXB05LSX		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/28/2024	03/28/2025	04/01/2025	Exercise		3,214,000	5254.35	3,151		4,823	4,072			4,823		(751)				0001
Purchased Call/SPX/SPXC17PSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/17/2024	01/17/2025	01/22/2025	Exercise		1,725,000	4739.21	5,934		9,315	9,054			9,315		(261)				0001
Purchased Call/SPX/SPXC170SO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2025	02/03/2025	Exercise		3,134,000	4924.97	9,656		15,048	14,279			15,048		(769)				0001
Purchased Call/SPX/SPXK13TS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2024	03/13/2025	03/17/2025	Exercise		2,117,777	5165	39,077		64,370	56,663			64,370		(7,707)				0001
Purchased Call/SPX/SPXK13USH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/18/2024	03/14/2025	03/18/2025	Exercise		2,060,647	5126	32,401		50,251	43,753			50,251		(6,498)				0001
Purchased Call/SPX/SPXK13VS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/19/2025	03/21/2025	Exercise		1,330,877	5179	24,729		38,807	33,547			38,807		(5,260)				0001
Purchased Call/SPX/SPXK13YS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/01/2024	03/31/2025	04/02/2025	Exercise		1,613,085	5254	53,958		93,636	80,370			93,636		(13,266)				0001
Purchased Call/SPX/SPXL136S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/07/2025	05/09/2025	Exercise		1,182,796	5188	21,676		35,111	27,567			35,111		(7,545)				0001
Purchased Call/SPX/SPXL138S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/13/2024	05/12/2025	05/14/2025	Exercise		1,911,501	5223	20,430		32,209	24,816			32,209		(7,393)				0001
Purchased Call/SPX/SPXL138SW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	05/16/2025	Exercise		1,708,666	5241	17,774		26,732	20,202			26,732		(6,530)				0001
Purchased Call/SPX/SPXL13FSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2024	06/09/2025	06/11/2025	Exercise		2,031,856	5347	25,737		39,140	27,835			39,140		(11,305)				0001
Purchased Call/SPX/SPXL13GSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise		1,379,951	5433	17,084		26,416	18,681			26,416		(7,735)				0001
Purchased Call/SPX/SPXL13IS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/17/2025	06/20/2025	Exercise		1,275,263	5473	14,539		22,135	15,409			22,135		(6,726)				0001
Purchased Call/SPX/SPXL13LSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	06/30/2025	07/02/2025	Exercise		1,589,000	5460	27,046		41,613	28,165			41,613		(13,448)				0001
Purchased Call/SPX/SPXL13PSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/14/2025	07/16/2025	Exercise		1,976,603	5615	23,665		35,903	23,221			35,903		(12,682)				0001
Purchased Call/SPX/SPXL13SSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/22/2025	07/24/2025	Exercise		1,635,937	5564	17,940		27,636	17,625			27,636		(10,011)				0001
Purchased Call/SPX/SPXL13VSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/04/2025	08/06/2025	Exercise		1,096,045	5347	10,957		18,861	12,353			18,861		(6,508)				0001
Purchased Call/SPX/SPXL13ZSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/19/2025	08/21/2025	Exercise		3,409,816	5608	41,812		63,842	37,276			63,842		(26,566)				0001
Purchased Call/SPX/SPXM13QS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2024	08/27/2025	08/29/2025	Exercise		1,457,082	5626	20,855		32,375	18,664			32,375		(13,711)				0001
Purchased Call/SPX/SPXM137SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	09/26/2025	Exercise		1,752,287	5726	23,810		36,721	19,225			36,721		(17,496)				0001
Purchased Call/SPX/SPXB15JS5		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8JXCSX06	04/01/2024	03/31/2025	04/02/2025	Exercise		1,681,392	5254	48,637		99,520	87,562			99,520		(11,958)				0001
Purchased Call/SPX/SPXA214SO		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	09/03/2025	Exercise		2,570,022	5648	59,769		131,495	91,427			131,495		(40,068)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH009SR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2024	03/14/2025	03/18/2025	Exercise		1,652,820	5117	41,870		71,706	63,309			71,706		(8,397)				0001
Purchased Call/SPX/SPXH00JSZ		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/16/2024	05/15/2025	05/19/2025	Exercise		1,045,706	5308	25,868		47,674	38,045			47,674		(9,629)				0001
Purchased Call/SPX/SPXH00ZS2		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/16/2024	07/15/2025	07/17/2025	Exercise		1,255,762	5631	31,091		47,796	31,048			47,796		(16,748)				0001
Purchased Call/SPX/SPXI00AS7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/01/2024	09/30/2025	10/02/2025	Exercise		1,319,608	5762	30,883		56,104	32,900			56,104		(23,205)				0001
Purchased Call/SPX/SPX140ES0		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/26/2025	03/28/2025	Expire		1,084,000	100	11,707			(2,739)					(2,739)				0001
Purchased Call/SPX/SPX140ESF		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2024	04/03/2025	04/07/2025	Expire		1,731,000	100	23,022			(5,883)					(5,883)				0001
Purchased Call/SPX/SPX140KSJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/04/2024	09/03/2025	09/05/2025	Expire		2,649,000	100	20,927			(14,163)					(14,163)				0001
Purchased Call/SPX/SPXG007SW		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/18/2024	01/17/2025	01/22/2025	Exercise		6,015,000	4780.94	8,060		12,030	11,673			12,030		(357)				0001
Purchased Call/SPX/SPXH004S4		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/16/2024	02/18/2025	02/20/2025	Exercise		4,183,000	5005.57	5,608		8,370	7,628			8,370		(742)				0001
Purchased Call/SPX/SPXH005SR		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/26/2024	02/26/2025	02/28/2025	Exercise		5,442,000	5069.53	7,181		10,880	9,775			10,880		(1,105)				0001
Purchased Call/SPX/SPXH008S1		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise		3,543,000	5157.36	10,068		15,953	14,140			15,953		(1,813)				0001
Purchased Call/SPX/SPXH008S6		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2024	03/07/2025	03/11/2025	Exercise		10,273,000	5123.69	13,563		20,550	18,101			20,550		(2,449)				0001
Purchased Call/SPX/SPXH008S7		N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2024	03/10/2025	03/12/2025	Exercise		5,492,000	5123.69	7,247		10,980	9,622			10,980		(1,358)				0001
Purchased Call/SPX/SPXK13BSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise		4,178,000	4697.24	5,518		8,360	8,329			8,360		(31)				0001
Purchased Call/SPX/SPXK13DS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	01/14/2025	Exercise		2,286,000	4783.83	5,301		8,226	8,093			8,226		(133)				0001
Purchased Call/SPX/SPXK13DSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/13/2025	01/15/2025	Exercise		3,275,000	4783.83	4,323		6,550	6,407			6,550		(143)				0001
Purchased Call/SPX/SPXK13ESW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	01/23/2025	Exercise		4,725,000	4839.81	6,332		9,450	9,102			9,450		(348)				0001
Purchased Call/SPX/SPXK13ESX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	01/23/2025	Exercise		3,421,000	4839.81	7,866		11,970	11,538			11,970		(432)				0001
Purchased Call/SPX/SPXK13GS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise		2,615,000	4864.6	3,504		5,230	5,018			5,230		(212)				0001
Purchased Call/SPX/SPXK13KSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/07/2024	02/07/2025	02/11/2025	Exercise		2,670,000	4995.06	7,369		11,481	10,732			11,481		(749)				0001
Purchased Call/SPX/SPXK13KSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/10/2025	02/12/2025	Exercise		3,079,000	5026.61	8,316		12,936	12,020			12,936		(916)				0001
Purchased Call/SPX/SPXK13NSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise		3,865,000	5087.03	5,179		7,730	6,998			7,730		(732)				0001
Purchased Call/SPX/SPXK13SSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	03/13/2025	Exercise		2,716,000	5117.94	7,385		11,675	10,271			11,675		(1,404)				0001
Purchased Call/SPX/SPXK13VS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2025	03/24/2025	Exercise		2,022,000	5224.62	6,343		10,100	8,737			10,100		(1,363)				0001
Purchased Call/SPX/SPXK13VSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/21/2025	03/25/2025	Exercise		3,130,000	5241.53	4,132		6,260	5,356			6,260		(904)				0001
Purchased Call/SPX/SPXK13VSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise		11,880,000	5234.18	15,444		23,760	20,371			23,760		(3,389)				0001
Purchased Call/SPX/SPXK13VSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/24/2025	03/26/2025	Exercise		2,318,000	5234.18	3,016		4,640	3,959			4,640		(681)				0001
Purchased Call/SPX/SPXK13ZS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	04/07/2025	Exercise		2,725,000	5211.49	7,739		12,263	10,301			12,263		(1,961)				0001
Purchased Call/SPX/SPXL132SD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	04/21/2025	Exercise		3,549,000	5011.12	4,615		7,100	5,741			7,100		(1,359)				0001
Purchased Call/SPX/SPXL133SE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	04/25/2025	Exercise		1,667,000	5070.55	4,196		6,660	5,365			6,660		(1,295)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL1369U		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	05/12/2025	Exercise		2,674,000	5187.67	8,721		13,910	10,859			13,910		(3,051)				0001
Purchased Call/SPX/SPXL137SD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	05/13/2025	Exercise		6,509,000	5222.68	8,593		13,020	9,965			13,020		(3,055)				0001
Purchased Call/SPX/SPXL137SG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	05/14/2025	Exercise		2,785,000	5222.68	10,472		16,710	12,931			16,710		(3,779)				0001
Purchased Call/SPX/SPXL139ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	05/21/2025	Exercise		4,918,000	5303.27	6,396		9,840	7,408			9,840		(2,432)				0001
Purchased Call/SPX/SPXL13ASF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	05/22/2025	Exercise		2,136,000	5308.13	2,776		4,270	3,207			4,270		(1,063)				0001
Purchased Call/SPX/SPXL13BS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	05/27/2025	Exercise		2,359,000	5307.01	8,826		13,924	10,496			13,924		(3,428)				0001
Purchased Call/SPX/SPXL13DSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	06/05/2025	Exercise		2,466,000	5283.4	5,916		9,121	6,627			9,121		(2,494)				0001
Purchased Call/SPX/SPXL13ESW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	06/11/2025	Exercise		3,380,000	5346.99	10,140		15,548	11,107			15,548		(4,441)				0001
Purchased Call/SPX/SPXL13GSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	06/18/2025	Exercise		3,851,000	5431.6	5,159		7,700	5,341			7,700		(2,359)				0001
Purchased Call/SPX/SPXL13HSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2025	Exercise		2,183,000	5473.23	5,725		8,740	6,099			8,740		(2,641)				0001
Purchased Call/SPX/SPXL13ISQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Exercise		8,765,000	5464.62	11,745		17,530	11,984			17,530		(5,546)				0001
Purchased Call/SPX/SPXL13KSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Exercise		4,655,000	5477.9	6,238		9,310	6,286			9,310		(3,024)				0001
Purchased Call/SPX/SPXL13MSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2025	Exercise		4,586,000	5537.02	6,144		9,170	6,047			9,170		(3,123)				0001
Purchased Call/SPX/SPXL13MSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Exercise		2,532,000	5567.19	9,563		14,927	10,052			14,927		(4,875)				0001
Purchased Call/SPX/SPXL13NST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	07/10/2025	Exercise		1,811,000	5572.85	4,525		6,878	4,534			6,878		(2,344)				0001
Purchased Call/SPX/SPXL13TSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	07/31/2025	Exercise		3,359,000	5463.54	4,435		6,720	4,166			6,720		(2,554)				0001
Purchased Call/SPX/SPXL13USA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	08/01/2025	Exercise		3,531,000	5436.44	5,295		8,119	5,056			8,119		(3,063)				0001
Purchased Call/SPX/SPXL13USZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	08/05/2025	Exercise		2,965,000	5446.68	8,658		13,639	8,555			13,639		(5,084)				0001
Purchased Call/SPX/SPXL13VS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Exercise		8,414,000	5346.56	10,771		16,830	10,487			16,830		(6,343)				0001
Purchased Call/SPX/SPXL13VS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Exercise		3,331,000	5346.56	7,393		11,655	7,302			11,655		(4,353)				0001
Purchased Call/SPX/SPXL13VS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	08/06/2025	Exercise		4,791,000	5346.56	6,802		10,538	6,509			10,538		(4,029)				0001
Purchased Call/SPX/SPXL13VSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	08/07/2025	Exercise		3,482,000	5186.33	6,473		9,744	5,892			9,744		(3,852)				0001
Purchased Call/SPX/SPXL13ZSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	08/21/2025	Exercise		2,813,000	5608.25	7,319		11,260	6,623			11,260		(4,637)				0001
Purchased Call/SPX/SPXM130SI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	08/26/2025	Exercise		2,105,000	5570.64	5,305		7,999	4,575			7,999		(3,424)				0001
Purchased Call/SPX/SPXM131SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	08/28/2025	Exercise		2,919,000	5616.84	6,774		10,220	5,797			10,220		(4,423)				0001
Purchased Call/SPX/SPXM132S7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	09/02/2025	Exercise		5,205,000	5592.18	7,079		10,410	5,749			10,410		(4,661)				0001
Purchased Call/SPX/SPXM132SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	09/04/2025	Exercise		2,048,000	5648.4	4,756		7,175	3,978			7,175		(3,197)				0001
Purchased Call/SPX/SPXM133SB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/03/2024	09/03/2025	09/05/2025	Exercise		2,751,000	5528.93	3,685		5,500	3,013			5,500		(2,487)				0001
Purchased Call/SPX/SPXM133S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/03/2024	09/03/2025	09/05/2025	Exercise		2,347,000	5528.93	5,440		8,208	4,536			8,208		(3,672)				0001
Purchased Call/SPX/SPXM136SS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	09/23/2025	Exercise		3,095,000	5702.55	7,180		10,833	5,627			10,833		(5,206)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXM137SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	09/29/2025	Exercise		5,236,000	5722.26	7,015		10,470	5,310			10,470		(5,160)				0001
Purchased Call/SPX/SPX921MSI		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	03/05/2024	03/04/2025	03/06/2025	Expire		1,155,000	100	14,091			(2,413)					(2,413)				0001
Purchased Call/SPX/SPXA213S2		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/14/2024	08/13/2025	08/15/2025	Expire		1,573,000	100	11,955			(7,397)					(7,397)				0001
Purchased Call/SPX/SPXD172SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/25/2024	09/23/2025	09/25/2025	Expire		1,156,000	100	12,138			(8,910)					(8,910)				0001
Purchased Call/SPX/SPXH00KSL		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/20/2024	05/19/2025	05/21/2025	Expire		1,040,000	100	9,464			(3,608)					(3,608)				0001
Purchased Call/SPX/SPXH00TS1		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/24/2024	06/23/2025	06/25/2025	Expire		1,764,000	100	20,815			(9,948)					(9,948)				0001
Purchased Call/SPX/SPXM138S4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	09/30/2025	Exercise		9,819,000	5738.17	13,159		19,640	9,844			19,640		(9,796)				0001
Purchased Call/SPX/SPXM139SI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	10/08/2025	Exercise		3,390,000	5751.07	5,966		8,814	4,245			8,814		(4,569)				0001
Purchased Call/SPX/SPXM13ASC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/09/2024	10/09/2025	10/14/2025	Exercise		6,406,000	5792.04	8,711		12,810	6,067			12,810		(6,743)				0001
Purchased Call/SPX/SPXM13ASH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	10/15/2025	Exercise		2,172,000	5780.05	2,951		4,340	2,028			4,340		(2,312)				0001
Purchased Call/SPX/SPX815PSG		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	07/07/2025	Exercise		1,101,292	39332	28,750		55,048	40,473			55,048		(14,575)				0001
Purchased Call/SPX/SPX815TS5		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/04/2024	09/03/2025	09/05/2025	Exercise		1,105,297	40937	29,797		55,268	35,102			55,268		(20,167)				0001
Purchased Call/SPX/SPXA218SF		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	10/10/2025	Exercise		1,018,000	42080.370000000003	26,875		31,686	10,956			31,686		(20,730)				0001
Purchased Call/SPX/SPXA21AS1		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	10/29/2024	10/29/2025	10/31/2025	Exercise		1,718,000	42233.050000000003	45,183		74,352	36,885			74,352		(37,466)				0001
Purchased Call/SPX/SPXK13NS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/14/2025	02/19/2025	Exercise		1,081,584	38628	28,107		54,068	50,614			54,068		(3,454)				0001
Purchased Call/SPX/SPX921IST		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/29/2024	01/28/2025	01/30/2025	Exercise		2,506,000	4927.93	69,667		112,770	107,588			112,770		(5,182)				0001
Purchased Call/SPX/SPX921ISU		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	01/29/2024	01/29/2025	01/31/2025	Exercise		3,059,000	4927.93	85,040		137,655	131,113			137,655		(6,542)				0001
Purchased Call/SPX/SPX921KS1		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	02/18/2025	Exercise		1,395,000	4953.17	35,852		57,893	53,657			57,893		(4,235)				0001
Purchased Call/SPX/SPX921ISH		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	06/03/2024	06/03/2025	06/05/2025	Exercise		1,610,000	5283.4	33,649		53,130	38,947			53,130		(14,183)				0001
Purchased Call/SPX/SPXG00IIS1		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/08/2024	01/08/2025	01/10/2025	Exercise		1,309,000	4763.54	31,678		51,051	50,442			51,051		(609)				0001
Purchased Call/SPX/SPXG00ZSL		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise		1,920,000	4850.43	51,840		83,520	80,529			83,520		(2,991)				0001
Purchased Call/SPX/SPXH007SI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	03/06/2024	03/06/2025	03/10/2025	Exercise		1,054,000	5104.76	25,718		42,160	37,626			42,160		(4,534)				0001
Purchased Call/SPX/SPXH00HSJ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2025	05/05/2025	Exercise		1,791,000	5018.39	53,551		89,550	71,847			89,550		(17,703)				0001
Purchased Call/SPX/SPXI001S6		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	11/25/2024	11/25/2025	11/28/2025	Exercise		2,010,000	5987.37	36,180		55,275	22,583			55,275		(32,692)				0001
Purchased Call/SPX/SPXK13ESA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	01/22/2025	Exercise		2,021,000	4739.21	54,971		88,924	86,508			88,924		(2,416)				0001
Purchased Call/SPX/SPXK13FSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise		1,317,000	4864.6	35,954		57,948	55,775			57,948		(2,173)				0001
Purchased Call/SPX/SPXK13JSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	02/10/2025	Exercise		1,540,000	4954.23	39,424		63,910	60,011			63,910		(3,899)				0001
Purchased Call/SPX/SPXK130SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/25/2025	02/27/2025	Exercise		2,048,000	5069.53	52,224		84,992	77,079			84,992		(7,913)				0001
Purchased Call/SPX/SPXK13PSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	03/03/2025	Exercise		1,981,000	5078.18	51,110		83,202	75,199			83,202		(8,003)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13RS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	03/07/2025	Exercise		1,695,000	5078.65	41,867		68,648	61,381			68,648		(7,266)				0001
Purchased Call/SPX/SPXK13XSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	04/01/2025	Exercise		1,278,000	5254.35	30,928		51,120	43,752			51,120		(7,368)				0001
Purchased Call/SPX/SPXK13ZS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	04/07/2025	Exercise		2,079,000	5211.49	49,480		73,813	61,273			73,813		(12,540)				0001
Purchased Call/SPX/SPXL131S8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	04/16/2025	Exercise		1,802,000	5123.41	43,068		70,278	58,058			70,278		(12,220)				0001
Purchased Call/SPX/SPXL133SL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	04/28/2025	Exercise		2,025,000	5071.63	49,208		81,000	65,682			81,000		(15,318)				0001
Purchased Call/SPX/SPXL138SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	05/19/2025	Exercise		1,308,000	5308.15	31,915		52,320	40,539			52,320		(11,781)				0001
Purchased Call/SPX/SPXL13ASE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	05/22/2025	Exercise		2,561,000	5308.13	64,537		105,001	80,288			105,001		(24,713)				0001
Purchased Call/SPX/SPXL13BS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	05/29/2025	Exercise		2,511,000	5304.72	64,533		102,951	76,996			102,951		(25,955)				0001
Purchased Call/SPX/SPXL13DSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	06/05/2025	Exercise		2,283,000	5283.4	53,651		85,613	62,999			85,613		(22,613)				0001
Purchased Call/SPX/SPXL13ES2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	06/06/2025	Exercise		2,090,000	5291.34	49,115		78,375	57,538			78,375		(20,837)				0001
Purchased Call/SPX/SPXL13GS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	06/16/2025	Exercise		2,081,000	5421.03	47,447		75,957	54,782			75,957		(21,175)				0001
Purchased Call/SPX/SPXL13HSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2025	Exercise		2,666,000	5473.23	74,381		119,970	85,656			119,970		(34,314)				0001
Purchased Call/SPX/SPXL13KS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/30/2025	Exercise		2,035,000	5477.9	45,381		71,225	49,222			71,225		(22,003)				0001
Purchased Call/SPX/SPXL13KSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	07/01/2025	Exercise		2,037,000	5482.87	45,629		71,295	48,923			71,295		(22,372)				0001
Purchased Call/SPX/SPXL13SSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2025	Exercise		1,952,000	5399.22	38,259		60,512	38,786			60,512		(21,726)				0001
Purchased Call/SPX/SPXL13USI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	08/04/2025	Exercise		1,373,000	5522.3	26,087		41,190	26,026			41,190		(15,164)				0001
Purchased Call/SPX/SPXL13WSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	08/13/2025	Exercise		1,598,000	5344.16	29,403		46,342	28,360			46,342		(17,982)				0001
Purchased Call/SPX/SPXM131SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	08/28/2025	Exercise		2,367,000	5616.84	47,103		73,377	42,624			73,377		(30,753)				0001
Purchased Call/SPX/SPXM13MSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/08/2025	12/10/2025	Exercise		1,674,000	6052.85	32,643		50,220	19,471			50,220		(30,749)				0001
Purchased Call/SPX/SPXM13QS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	12/26/2025	Exercise		1,548,000	5974.07	24,149		36,378	12,629			36,378		(23,749)				0001
Purchased Call/SPX/SPXO13MSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/22/2025	12/22/2026	12/24/2025	Expire		1,927,000	6878.49	31,410								82				0001
Purchased Call/SPX/SPX140HSR		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	06/14/2024	06/16/2025	06/18/2025	Exercise		907,000	100	21,587		31,745	21,873			31,745		(9,872)				0001
Purchased Call/SPX/SPX140JST		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	08/08/2024	08/08/2025	08/12/2025	Exercise		715,000	100	13,085		19,663	11,725			19,663		(7,938)				0001
Purchased Call/SPX/SPX140KS5		N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	08/14/2024	08/14/2025	08/18/2025	Exercise		436,000	100	8,938		13,080	7,540			13,080		(5,540)				0001
Purchased Call/SPX/SPX921JS9		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	02/05/2024	02/05/2025	02/07/2025	Exercise		1,046,000	100	26,568		39,225	36,670			39,225		(2,555)				0001
Purchased Call/SPX/SPX921MSF		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/04/2024	03/04/2025	03/06/2025	Exercise		713,000	100	17,825		26,381	23,337			26,381		(3,044)				0001
Purchased Call/SPX/SPX921MSJ		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/05/2024	03/05/2025	03/07/2025	Exercise		393,000	100	9,864		14,738	13,026			14,738		(1,712)				0001
Purchased Call/SPX/SPXB051SI		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	02/11/2025	Exercise		6,430,000	5507.05	6,044		14,615	14,000			14,615		(614)				0001
Purchased Call/SPX/SPXB05JS8		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/15/2024	02/14/2025	02/19/2025	Exercise		2,320,000	5537.73	2,552		8,209	7,897			8,209		(312)				0001
Purchased Call/SPX/SPXB05JS9		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025	02/19/2025	Exercise		4,085,000	5506.13	4,575		20,638	20,078			20,638		(561)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05UIS3		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	04/14/2025	Expire		2,796,000	5676.7	4,584			(1,250)					(1,250)				0001
Purchased Call/SPX/SPXB05UIS4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/15/2024	04/15/2025	04/17/2025	Exercise		1,890,000	5530.04	4,158		12,551	11,360			12,551		(1,191)				0001
Purchased Call/SPX/SPXB05UIS6		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	04/18/2025	Exercise		3,022,000	5586.86	4,711		12,901	11,538			12,901		(1,363)				0001
Purchased Call/SPX/SPXB05NS4		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2025	06/26/2025	Expire		1,929,000	6003.55	2,277			(1,092)					(1,092)				0001
Purchased Call/SPX/SPXB05SS8		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	09/05/2025	Expire		1,741,000	6048.65	2,610			(1,762)					(1,762)				0001
Purchased Call/SPX/SPXB05VS5		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	09/30/2025	Expire		2,427,000	6289.03	3,007			(2,239)					(2,239)				0001
Purchased Call/SPX/SPXB05VS6		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	09/30/2025	Expire		2,729,000	6455.44	1,529			(1,138)					(1,138)				0001
Purchased Call/SPX/SPXB05VSR		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Expire		1,998,000	6464.2	1,280			(978)					(978)				0001
Purchased Call/SPX/SPXC055GA		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	12/19/2025	Expire		3,056,000	6685.92	3,299			(3,181)					(3,181)				0001
Purchased Call/SPX/SPXC05NSG		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	05/20/2025	Expire		1,124,000	6643.59	5,732								8				0001
Purchased Call/SPX/SPXC050SD		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	06/02/2025	Expire		2,464,000	6586.16	2,909								5				0001
Purchased Call/SPX/SPXD05GSX		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/14/2025	11/16/2026	11/18/2025	Expire		1,174,000	7464.76	9,627								66				0001
Purchased Call/SPX/SPXD05JSP		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/28/2025	11/30/2026	12/02/2025	Expire		1,353,000	7588.79	9,336								68				0001
Purchased Call/SPX/SPXD05KSV		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/04/2025	12/04/2026	12/08/2025	Expire		3,191,000	7604.55	3,764								28				0001
Purchased Call/SPX/SPXD05NS0		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire		2,954,000	7633.04	2,660								21				0001
Purchased Call/SPX/SPXH004ST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/23/2024	02/21/2025	02/25/2025	Exercise		1,979,000	5597.68	2,534		4,193	3,834			4,193		(359)				0001
Purchased Call/SPX/SPXH004SU		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/23/2024	02/25/2025	02/27/2025	Exercise		3,040,000	5419.57	8,816		26,423	25,091			26,423		(1,332)				0001
Purchased Call/SPX/SPXH00ESB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/11/2025	04/15/2025	Expire		2,547,000	5711.17	3,970			(1,100)					(1,100)				0001
Purchased Call/SPX/SPXH00ESL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/11/2025	04/15/2025	Exercise		2,034,000	5628.07	3,622		2,346	1,340			2,346		(1,006)				0001
Purchased Call/SPX/SPXH00PSB		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	06/10/2025	Expire		2,591,000	5892.38	2,694			(1,167)					(1,167)				0001
Purchased Call/SPX/SPXH00QSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	06/17/2025	Expire		2,990,000	6050.8	2,272			(1,029)					(1,029)				0001
Purchased Call/SPX/SPXH00SS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	06/24/2025	Expire		3,352,000	6076.66	2,948			(1,392)					(1,392)				0001
Purchased Call/SPX/SPXH002SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2025	07/21/2025	Expire		2,490,000	6186.21	2,689			(1,459)					(1,459)				0001
Purchased Call/SPX/SPXI004SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2025	08/25/2025	Expire		2,080,000	6154.83	2,829			(1,808)					(1,808)				0001
Purchased Call/SPX/SPXI005SK		N/A	Equity/Index	Mizuho Markets America sLLC 0V6WI8S6QX2D1J8570P30	08/28/2024	08/28/2025	09/02/2025	Expire		2,569,000	6145.81	3,187			(2,098)					(2,098)				0001
Purchased Call/SPX/SPXI007SO		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	09/16/2025	Expire		2,295,000	6334.9	1,423			(1,004)					(1,004)				0001
Purchased Call/SPX/SPXI00AS9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2025	10/03/2025	Expire		2,884,000	6382.38	2,135			(1,606)					(1,606)				0001
Purchased Call/SPX/SPXK13BSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/08/2025	01/10/2025	Exercise		2,106,000	5249.42	1,937		21,516	21,479			21,516		(37)				0001
Purchased Call/SPX/SPXK13CSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	01/14/2025	Exercise		2,279,000	5335.94	1,368		15,684	15,650			15,684		(34)				0001
Purchased Call/SPX/SPXK13ES3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/21/2025	Exercise		2,193,000	5254.49	1,976		26,312	26,231			26,312		(81)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13ESQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/22/2025	Exercise		3,816,000	5314.01	2,518		33,680	33,568			33,680		(112)				0001
Purchased Call/SPX/SPXK13EST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	01/23/2025	Exercise		2,212,000	5280.23	2,652		24,544	24,398			24,544		(146)				0001
Purchased Call/SPX/SPXK13JSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	02/07/2025	Exercise		2,136,000	5451.92	2,007		8,722	8,529			8,722		(193)				0001
Purchased Call/SPX/SPXK13TS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/13/2024	03/13/2025	03/17/2025	Expire		2,937,000	5668.93	4,226			(827)					(827)				0001
Purchased Call/SPX/SPXL132SI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise		2,679,000	5493.76	4,610		21,881	20,520			21,881		(1,361)				0001
Purchased Call/SPX/SPXL133SS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise		2,842,000	5602.31	4,203		14,277	12,946			14,277		(1,331)				0001
Purchased Call/SPX/SPXL133SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise		3,184,000	5630.36	4,141		9,539	8,228			9,539		(1,311)				0001
Purchased Call/SPX/SPXL13ASW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2025	Expire		2,814,000	5920.07	2,083			(803)					(803)				0001
Purchased Call/SPX/SPXL13BSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/28/2025	Expire		3,061,000	5880.28	2,264			(896)					(896)				0001
Purchased Call/SPX/SPXL13ESB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	06/09/2025	Expire		1,818,000	5929.59	1,529			(653)					(653)				0001
Purchased Call/SPX/SPXL131S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Expire		1,944,000	6079.63	1,789			(830)					(830)				0001
Purchased Call/SPX/SPXL131S4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Expire		2,501,000	6090.6	2,250			(1,044)					(1,044)				0001
Purchased Call/SPX/SPXL13MS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/08/2025	Expire		1,923,000	6157.31	1,733			(883)					(883)				0001
Purchased Call/SPX/SPXL13MS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	08/08/2025	Exercise		2,434,000	5790.23	4,188		6,190	3,686			6,190		(2,504)				0001
Purchased Call/SPX/SPXM13ESC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	10/31/2025	Expire		1,137,015	6451	6,041			(5,023)					(5,023)				0001
Purchased Call/SPX/SPXM13JSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	12/02/2025	Expire		4,547,000	6656.73	4,000			(3,677)					(3,677)				0001
Purchased Call/SPX/SPXM13LS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	12/05/2025	Expire		2,644,000	6688.14	2,169			(2,008)					(2,008)				0001
Purchased Call/SPX/SPXM13LST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	12/10/2025	Expire		2,292,000	6723.66	2,107			(1,979)					(1,979)				0001
Purchased Call/SPX/SPXM13TS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	01/10/2025	Expire		4,643,000	6510.08	5,110								(13)				0001
Purchased Call/SPX/SPXM13TST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	01/14/2025	Expire		1,696,000	6424.31	10,006								(25)				0001
Purchased Call/SPX/SPX921NSB		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/14/2024	03/14/2025	03/18/2025	Exercise		520,000	100	13,156		19,500	16,876			19,500		(2,624)				0001
Purchased Call/SPX/SPX921NSA		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/15/2024	03/17/2025	03/19/2025	Exercise		2,025,000	100	46,980		69,863	60,156			69,863		(9,707)				0001
Purchased Call/SPX/SPX921NSN		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/19/2024	03/19/2025	03/21/2025	Exercise		562,000	100	13,994		20,794	17,826			20,794		(2,968)				0001
Purchased Call/SPX/SPX921QSD		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/26/2024	03/26/2025	03/28/2025	Exercise		823,000	100	20,493		30,451	25,709			30,451		(4,742)				0001
Purchased Call/SPX/SPX921RS0		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/12/2024	04/14/2025	04/16/2025	Exercise		1,004,000	100	24,498		36,646	29,695			36,646		(6,951)				0001
Purchased Call/SPX/SPX921XSG		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/10/2024	06/10/2025	06/12/2025	Exercise		838,000	100	19,442		28,492	19,923			28,492		(8,569)				0001
Purchased Call/SPX/SPX921ZS0		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/01/2024	06/30/2025	07/02/2025	Exercise		411,000	100	9,987		14,385	9,419			14,385		(4,966)				0001
Purchased Call/SPX/SPXA21ESB		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	12/16/2024	12/15/2025	12/17/2025	Exercise		509,000	100	9,824		13,998	4,554			13,998		(9,444)				0001
Purchased Call/SPX/SPXA21TSY		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	05/15/2025	05/15/2026	05/19/2025	Expire		429,000	100	7,851								10				0001
Purchased Call/SPX/SPXA212S0		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/05/2025	08/05/2026	08/07/2025	Expire		250,000	100	4,200								2				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB215$F		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/13/2025	11/13/2026	11/17/2025	Expire		393,000	100	6,367								44				0001
Purchased Call/SPX/SPXD172$Q		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	09/24/2025	Exercise		550,000	100	9,295		13,475	6,696			13,475		(6,779)				0001
Purchased Call/SPX/SPXD174$B		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/14/2024	10/13/2025	10/15/2025	Exercise		337,000	100	6,572		9,436	4,262			9,436		(5,174)				0001
Purchased Call/SPX/SPXD175$T		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/22/2026	06/25/2025	Expire		709,000	100	13,684								(2)				0001
Purchased Call/SPX/SPXE175$9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/11/2025	08/10/2026	08/13/2025	Expire		416,000	100	7,821								5				0001
Purchased Call/SPX/SPXE17LSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/10/2025	11/09/2026	11/13/2025	Expire		1,202,000	100	21,636								95				0001
Purchased Call/SPX/SPXH003$B		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	02/12/2024	02/11/2025	02/13/2025	Exercise		684,000	100	17,374		25,650	23,688			25,650		(1,962)				0001
Purchased Call/SPX/SPXM13V$0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/16/2025	01/16/2026	01/21/2025	Expire		3,417,000	6525.14	3,552								(8)				0001
Purchased Call/SPX/SPXM13Z$4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/07/2025	02/06/2026	02/11/2025	Expire		1,884,000	6631.6	8,855								(15)				0001
Purchased Call/SPX/SPXN133$M		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/06/2025	03/06/2026	03/10/2025	Expire		3,457,000	6312.37	6,772								(5)				0001
Purchased Call/SPX/SPXN136$Q		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/21/2025	03/23/2026	03/25/2025	Expire		1,685,000	6220.15	14,660								(4)				0001
Purchased Call/SPX/SPXN138$I		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/28/2025	03/27/2026	04/01/2025	Expire		1,239,000	6127.87	11,399								(2)				0001
Purchased Call/SPX/SPXN13D$I		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/25/2025	04/24/2026	04/29/2025	Expire		1,226,000	6135.75	14,099								10				0001
Purchased Call/SPX/SPXN13E$L		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/02/2025	05/01/2026	05/06/2025	Expire		1,063,000	6332.11	9,673								9				0001
Purchased Call/SPX/SPXN13O$7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/27/2025	06/26/2026	07/01/2025	Expire		1,163,000	6953.96	3,838								10				0001
Purchased Call/SPX/SPXO137$6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/26/2025	09/25/2026	09/30/2025	Expire		1,542,000	7334.64	9,252								50				0001
Purchased Call/SPX/SPXO13B$3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	10/16/2025	10/16/2026	10/20/2025	Expire		2,486,000	7301.92	4,175								25				0001
Purchased Call/SPX/SPXO13N$S		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/29/2025	12/29/2026	12/31/2025	Expire		2,785,000	7727.52	1,838								5				0001
Purchased Call/SPX/SPXH00M$K		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/28/2024	05/28/2025	05/30/2025	Exercise		1,193,000	100	30,899		45,334	32,821			45,334		(12,513)				0001
Purchased Call/SPX/SPXH00N$O		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/31/2024	06/02/2025	06/04/2025	Exercise		760,000	100	18,772		28,120	20,260			28,120		(7,860)				0001
Purchased Call/SPX/SPXK131$4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/30/2024	01/30/2025	02/03/2025	Exercise		1,042,000	100	29,176		42,722	40,398			42,722		(2,324)				0001
Purchased Call/SPX/SPXK13W$V		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/25/2024	03/25/2025	03/27/2025	Exercise		542,000	100	14,092		20,867	17,645			20,867		(3,222)				0001
Purchased Call/SPX/SPXL13E$A		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/05/2024	06/05/2025	06/09/2025	Exercise		500,000	100	11,850		17,250	12,190			17,250		(5,060)				0001
Purchased Call/SPX/SPXL13M$J		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/03/2024	07/03/2025	07/08/2025	Exercise		465,000	100	9,998		14,415	9,333			14,415		(5,082)				0001
Purchased Call/SPX/SPXL13Q$I		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	07/17/2024	07/17/2025	07/21/2025	Exercise		511,000	100	10,731		15,586	9,762			15,586		(5,824)				0001
Purchased Call/SPX/SPXL13X$S		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/12/2024	08/12/2025	08/14/2025	Exercise		952,000	100	18,374		27,132	15,845			27,132		(11,287)				0001
Purchased Call/SPX/SPXM13Y$F		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	02/03/2025	02/02/2026	02/05/2025	Expire		666,000	100	9,724								(22)				0001
Purchased Call/SPX/SPXN137$Y		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/25/2025	03/25/2026	03/27/2025	Expire		424,000	100	8,819								(13)				0001
Purchased Call/SPX/SPXN13F$O		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/05/2025	05/04/2026	05/07/2025	Expire		301,000	100	5,237								(5)				0001
Purchased Call/SPX/SPXN13F$C		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/07/2025	05/07/2026	05/09/2025	Expire		309,000	100	5,099								(4)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXN13HSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	05/19/2025	05/18/2026	05/21/2025	Expire		363,000	100	6,679								(4)				0001
Purchased Call/SPX/SPXN13HSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/08/2025	08/10/2026	08/12/2025	Expire		385,000	100	5,044								20				0001
Purchased Call/SPX/SPXN13ZSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/21/2025	08/21/2026	08/25/2025	Expire		266,000	100	4,017								17				0001
Purchased Call/SPX/SPXO130SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/29/2025	08/31/2026	09/03/2025	Expire		483,000	100	8,211								52				0001
Purchased Call/SPX/SPXO133SK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/15/2025	09/14/2026	09/17/2025	Expire		758,000	100	14,175								16				0001
Purchased Call/SPX/SPXO13MSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	12/22/2025	12/21/2026	12/24/2025	Expire		717,000	100	16,204								43				0001
Purchased Call/SPX/SPXB05KSA		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	03/10/2025	Exercise		10,326,000	5104.76	13,423		20,650	18,284			20,650		(2,367)				0001
Purchased Call/SPX/SPXB05LSU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2025	03/31/2025	Exercise		2,053,000	5248.49	7,521		12,125	10,363			12,125		(1,761)				0001
Purchased Call/SPX/SPXB05LSY		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/28/2024	03/28/2025	04/01/2025	Exercise		12,679,000	5254.35	16,484		25,360	21,433			25,360		(3,927)				0001
Purchased Call/SPX/SPXC17PSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/10/2024	01/10/2025	01/14/2025	Exercise		2,521,000	4783.45	7,157		11,088	10,911			11,088		(177)				0001
Purchased Call/SPX/SPXC17QS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/24/2024	01/17/2025	01/22/2025	Exercise		2,152,145	4847	8,497		12,905	12,524			12,905		(381)				0001
Purchased Call/SPX/SPXC17RS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2025	02/10/2025	Exercise		3,638,000	4954.23	4,805		7,280	6,805			7,280		(475)				0001
Purchased Call/SPX/SPXC17RS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2025	02/14/2025	Exercise		1,776,000	5021.84	4,899		7,633	7,067			7,633		(565)				0001
Purchased Call/SPX/SPXC17RSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2025	02/18/2025	Exercise		3,055,000	4953.17	4,033		6,110	5,634			6,110		(476)				0001
Purchased Call/SPX/SPXC17TSE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	03/18/2025	Exercise		4,055,000	5150.48	5,272		8,110	7,059			8,110		(1,051)				0001
Purchased Call/SPX/SPXC17USI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/04/2025	04/08/2025	Expire		11,299,000	5204.34	14,690			(3,795)					(3,795)				0001
Purchased Call/SPX/SPXC17USR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	04/10/2025	Expire		3,426,000	5202.39	4,521			(1,208)					(1,208)				0001
Purchased Call/SPX/SPXC17WSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2025	05/15/2025	Exercise		2,574,000	5221.42	6,695		10,558	8,123			10,558		(2,435)				0001
Purchased Call/SPX/SPXC17XSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	05/28/2025	Exercise		5,366,000	5304.72	12,340		18,778	13,897			18,778		(4,881)				0001
Purchased Call/SPX/SPXC17ZSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2025	08/18/2025	Exercise		1,962,000	5455.21	6,625		10,388	6,282			10,388		(4,106)				0001
Purchased Call/SPX/SPXG00YS9		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	01/12/2024	01/13/2025	01/15/2025	Exercise		2,288,000	4783.83	5,175		8,015	7,843			8,015		(172)				0001
Purchased Call/SPX/SPXG00YSK		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	01/16/2024	01/16/2025	01/21/2025	Exercise		3,531,000	4765.98	4,730		7,060	6,865			7,060		(195)				0001
Purchased Call/SPX/SPXH007SG		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	03/05/2024	03/05/2025	03/07/2025	Exercise		5,813,000	5078.65	7,560		11,630	10,318			11,630		(1,312)				0001
Purchased Call/SPX/SPXH009S4		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	03/13/2024	03/13/2025	03/17/2025	Exercise		3,325,000	5165.31	10,441		16,625	14,583			16,625		(2,042)				0001
Purchased Call/SPX/SPXH00CSK		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/03/2024	04/03/2025	04/07/2025	Exercise		9,435,000	5211.49	12,454		18,870	15,714			18,870		(3,156)				0001
Purchased Call/SPX/SPXH00ESQ		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/12/2024	04/11/2025	04/15/2025	Exercise		11,921,000	5123.41	15,734		23,840	19,469			23,840		(4,371)				0001
Purchased Call/SPX/SPXH00ESR		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/12/2024	04/14/2025	04/16/2025	Exercise		5,775,000	5123.41	7,623		11,550	9,387			11,550		(2,163)				0001
Purchased Call/SPX/SPXH00GSB		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/23/2024	04/23/2025	04/25/2025	Exercise		5,770,000	5070.55	7,501		11,540	9,226			11,540		(2,314)				0001
Purchased Call/SPX/SPXH00GSG		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	04/24/2024	04/24/2025	04/28/2025	Exercise		7,866,000	5071.63	10,225		15,730	12,547			15,730		(3,183)				0001
Purchased Call/SPX/SPXH00VSZ		N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/05/2024	07/03/2025	07/08/2025	Exercise		5,899,000	5567.19	7,906		11,800	7,770			11,800		(4,030)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00X8Y		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	07/15/2025	Exercise		2,608,000	5584.54	3,654		5,481	3,548			5,481		(1,933)				0001
Purchased Call/SPX/SPXH00Y8A		N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J857QP30	07/12/2024	07/14/2025	07/16/2025	Exercise		4,649,000	5615.35	6,231		9,300	5,970			9,300		(3,330)				0001
Purchased Call/SPX/SPXI006ST		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/05/2025	09/09/2025	Exercise		1,778,000	5503.41	5,732		8,900	4,978			8,900		(3,922)				0001
Purchased Call/SPX/SPXI007SR		N/A	Equity/Index	Mizuho Markets America sLLC 0V6II8S6QX2D1J857QP30	09/13/2024	09/12/2025	09/16/2025	Exercise		5,240,000	5626.02	13,938		21,484	11,650			21,484		(9,834)				0001
Purchased Call/SPX/SPXD170S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	08/19/2025	Expire		2,687,000	100	3,544			(2,225)					(2,225)				0001
Purchased Call/SPX/SPXK13BSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2025	01/09/2025	Exercise		5,008,000	4697.24	6,613		10,020	9,911			10,020		(109)				0001
Purchased Call/SPX/SPXK13BSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/03/2025	01/07/2025	Exercise		1,840,309	4731	6,688		10,425	10,388			10,425		(37)				0001
Purchased Call/SPX/SPXK13CSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/09/2025	01/10/2025	Exercise		2,303,857	4760	8,423		13,192	13,004			13,192		(188)				0001
Purchased Call/SPX/SPXK13HSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/31/2025	Exercise		1,875,000	4927.93	4,650		7,125	6,767			7,125		(358)				0001
Purchased Call/SPX/SPXK13KSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	02/10/2025	Exercise		2,246,000	4954.23	5,388		8,307	7,774			8,307		(533)				0001
Purchased Call/SPX/SPXK13KSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/08/2024	02/07/2025	02/11/2025	Exercise		1,969,000	4997.91	5,674		8,865	8,284			8,865		(582)				0001
Purchased Call/SPX/SPXK13KSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/10/2025	02/12/2025	Exercise		3,259,000	5026.61	4,303		6,520	6,046			6,520		(474)				0001
Purchased Call/SPX/SPXK13KSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/11/2025	02/13/2025	Exercise		6,034,000	5026.61	7,966		12,070	11,173			12,070		(897)				0001
Purchased Call/SPX/SPXK13MS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/19/2025	Exercise		6,826,000	5029.73	9,009		13,650	12,549			13,650		(1,101)				0001
Purchased Call/SPX/SPXK13MS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/19/2025	Exercise		2,242,000	5029.73	5,510		8,512	7,839			8,512		(673)				0001
Purchased Call/SPX/SPXK13QSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise		2,734,000	5137.08	9,463		15,043	13,518			15,043		(1,525)				0001
Purchased Call/SPX/SPXK13QSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise		2,145,530	5096	6,266		9,576	8,566			9,576		(1,009)				0001
Purchased Call/SPX/SPXK13US3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise		4,790,000	5117.09	10,730		16,765	14,619			16,765		(2,146)				0001
Purchased Call/SPX/SPXK13USU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/19/2025	03/21/2025	Exercise		4,017,000	5178.51	5,862		8,833	7,590			8,833		(1,243)				0001
Purchased Call/SPX/SPXK13VSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2025	03/24/2025	Exercise		8,190,000	5224.62	10,647		16,380	14,092			16,380		(2,288)				0001
Purchased Call/SPX/SPXK13VSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/24/2025	03/26/2025	Exercise		2,216,000	5234.18	5,626		8,860	7,589			8,860		(1,271)				0001
Purchased Call/SPX/SPXL131SN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise		4,006,000	5123.41	8,731		13,617	11,192			13,617		(2,425)				0001
Purchased Call/SPX/SPXL131SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise		3,018,000	5123.41	10,389		16,610	13,724			16,610		(2,886)				0001
Purchased Call/SPX/SPXL131SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	04/17/2025	Exercise		2,912,000	5061.82	8,090		12,804	10,486			12,804		(2,318)				0001
Purchased Call/SPX/SPXL132SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	04/21/2025	Exercise		2,361,000	5011.12	8,354		13,452	10,992			13,452		(2,460)				0001
Purchased Call/SPX/SPXL133SM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	04/28/2025	Exercise		2,875,000	5071.63	10,408		16,675	13,435			16,675		(3,240)				0001
Purchased Call/SPX/SPXL133SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	04/29/2025	Exercise		2,356,000	5048.42	6,217		9,891	7,928			9,891		(1,963)				0001
Purchased Call/SPX/SPXL134SS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	05/01/2025	Exercise		3,275,000	5116.17	4,258		6,550	5,166			6,550		(1,384)				0001
Purchased Call/SPX/SPXL134ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	05/01/2025	Exercise		2,049,000	5116.17	5,084		7,995	6,342			7,995		(1,653)				0001
Purchased Call/SPX/SPXL137SA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise		2,580,000	5214.08	6,553		10,320	7,996			10,320		(2,324)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13CSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	05/30/2025	Exercise		2,589,000	5306.04	4,351		6,475	4,713			6,475		(1,762)				0001
Purchased Call/SPX/SPXL13CSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	06/03/2025	Exercise		6,471,000	5235.48	8,670		12,940	9,362			12,940		(3,578)				0001
Purchased Call/SPX/SPXL13CSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	06/03/2025	Exercise		2,474,000	5235.48	8,316		12,870	9,438			12,870		(3,432)				0001
Purchased Call/SPX/SPXL13ES5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	06/06/2025	Exercise		6,016,000	5291.34	8,421		12,632	9,059			12,632		(3,573)				0001
Purchased Call/SPX/SPXL13ESQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2025	Exercise		2,613,000	5352.96	7,740		12,029	8,684			12,029		(3,345)				0001
Purchased Call/SPX/SPXL13FSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	06/12/2025	Exercise		1,717,000	5360.79	4,150		6,346	4,516			6,346		(1,829)				0001
Purchased Call/SPX/SPXL13GSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise		6,919,000	5431.6	9,273		13,840	9,641			13,840		(4,199)				0001
Purchased Call/SPX/SPXL13JSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/24/2024	06/24/2025	06/26/2025	Exercise		2,522,000	5447.87	6,653		10,080	6,891			10,080		(3,189)				0001
Purchased Call/SPX/SPXL13KSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise		5,719,000	5460.48	15,787		24,024	16,262			24,024		(7,762)				0001
Purchased Call/SPX/SPXL13MSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	07/07/2025	Exercise		1,946,000	5509.01	5,018		7,586	5,063			7,586		(2,523)				0001
Purchased Call/SPX/SPXL13PS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/15/2025	Exercise		5,260,000	5615.35	11,993		18,410	12,047			18,410		(6,363)				0001
Purchased Call/SPX/SPXL13PSY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	07/17/2025	Exercise		2,126,000	5631.22	5,525		8,500	5,532			8,500		(2,968)				0001
Purchased Call/SPX/SPXL13QSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/22/2025	Exercise		4,650,000	5505	10,602		16,275	10,444			16,275		(5,831)				0001
Purchased Call/SPX/SPXL13RSN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	07/24/2025	Exercise		2,453,000	5564.41	5,794		8,838	5,614			8,838		(3,224)				0001
Purchased Call/SPX/SPXL13SS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	07/25/2025	Exercise		3,482,000	5555.74	5,081		7,656	4,815			7,656		(2,841)				0001
Purchased Call/SPX/SPXL13USY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	08/05/2025	Exercise		3,248,000	5446.68	3,835		5,850	3,598			5,850		(2,252)				0001
Purchased Call/SPX/SPXL13VS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/05/2025	Exercise		1,865,000	5346.56	6,901		11,190	7,126			11,190		(4,064)				0001
Purchased Call/SPX/SPXL13WSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise		3,453,000	5319.31	6,804		10,395	6,267			10,395		(4,128)				0001
Purchased Call/SPX/SPXL13YSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2025	Exercise		2,111,000	5543.22	2,827		4,220	2,450			4,220		(1,770)				0001
Purchased Call/SPX/SPXL13YSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	08/20/2025	Exercise		2,544,000	5554.25	6,821		10,435	6,132			10,435		(4,303)				0001
Purchased Call/SPX/SPXG00VSR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2025	01/06/2025	Expire		1,848,000	100	2,849			(8)			(8)		(8)				0001
Purchased Call/SPX/SPXG00WS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/03/2025	01/07/2025	Expire		1,769,000	100	2,761			(15)			(15)		(15)				0001
Purchased Call/SPX/SPXG00XS1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/10/2025	01/14/2025	Expire		3,262,000	100	6,064			(150)			(150)		(150)				0001
Purchased Call/SPX/SPXG00YSJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/16/2025	01/21/2025	Expire		2,648,000	100	4,611			(190)			(190)		(190)				0001
Purchased Call/SPX/SPXG00YSY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/17/2025	01/22/2025	Exercise		2,667,000	100	5,010		6,685	6,462			6,685		(223)				0001
Purchased Call/SPX/SPXH00QS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/24/2025	01/28/2025	Exercise		1,941,000	100	4,268		13,633	13,364			13,633		(270)				0001
Purchased Call/SPX/SPXH003SE		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/12/2025	02/14/2025	Expire		2,076,000	100	3,071			(354)			(354)		(354)				0001
Purchased Call/SPX/SPXH006SX		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/01/2024	02/28/2025	03/04/2025	Exercise		2,527,000	100	3,188		857	344			857		(514)				0001
Purchased Call/SPX/SPXH008S5		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/08/2024	03/10/2025	03/12/2025	Expire		2,283,000	100	2,696			(505)			(505)		(505)				0001
Purchased Call/SPX/SPXH00AS0		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/22/2024	03/21/2025	03/25/2025	Expire		1,779,000	100	2,634			(578)			(578)		(578)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00CSJ		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	04/03/2024	04/03/2025	04/07/2025	Expire		2,184,000	100	2,447		(620)					(620)				0001
Purchased Call/SPX/SPXH00DS4		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	04/05/2024	04/07/2025	04/09/2025	Expire		2,360,000	100	3,115		(824)					(824)				0001
Purchased Call/SPX/SPXH00DSW		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	04/09/2024	04/09/2025	04/11/2025	Expire		1,964,000	100	2,790		(753)					(753)				0001
Purchased Call/SPX/SPXH00FSN		N/A	Equity/Index	HSBCBankPLC	MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	04/21/2025	Expire		2,387,000	100	4,150		(1,225)					(1,225)				0001
Purchased Call/SPX/SPXH00HSP		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	05/02/2024	05/02/2025	05/06/2025	Expire		2,651,000	100	4,823		(1,617)					(1,617)				0001
Purchased Call/SPX/SPXH00KSV		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	05/21/2024	05/21/2025	05/23/2025	Expire		2,390,000	100	4,254		(1,641)					(1,641)				0001
Purchased Call/SPX/SPXH00NSR		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	05/31/2024	06/02/2025	06/04/2025	Expire		1,955,000	100	3,675		(1,539)					(1,539)				0001
Purchased Call/SPX/SPXH00OSN		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	06/04/2024	06/04/2025	06/06/2025	Expire		2,290,000	100	3,710		(1,574)					(1,574)				0001
Purchased Call/SPX/SPXH00TSK		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	06/26/2024	06/26/2025	06/30/2025	Expire		2,090,000	100	3,511		(1,702)					(1,702)				0001
Purchased Call/SPX/SPXH00VSO		N/A	Equity/Index	MizuhoMarketsAmericaLLC	0V6II8S6QX2D1J857QP30	07/03/2024	07/03/2025	07/08/2025	Expire		1,975,000	100	2,410		(1,225)					(1,225)				0001
Purchased Call/SPX/SPXH00VSX		N/A	Equity/Index	MizuhoMarketsAmericaLLC	0V6II8S6QX2D1J857QP30	07/05/2024	07/03/2025	07/08/2025	Expire		2,541,000	100	5,182		(2,641)					(2,641)				0001
Purchased Call/SPX/SPXH00VSY		N/A	Equity/Index	MizuhoMarketsAmericaLLC	0V6II8S6QX2D1J857QP30	07/05/2024	07/03/2025	07/08/2025	Expire		2,980,000	100	5,066		(2,582)					(2,582)				0001
Purchased Call/SPX/SPXX131SJ		N/A	Equity/Index	BNPParibas	R0MJWSFPU8MPR08K5P83	01/31/2024	01/31/2025	02/04/2025	Expire		2,161,000	100	4,018		(331)					(331)				0001
Purchased Call/SPX/SPX521KS7		N/A	Equity/Index	RoyalBankofCanada .	ES71P3U3RHIGC71XBU11	11/09/2018	03/28/2025	04/01/2025	Exercise		1,041,034	3847.74	19,943		181,018	180,281			181,018	(737)				0001
Purchased Call/CDA/CDA040GS1		N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/27/2018	01/06/2025	01/08/2025	Exercise		321,506	220.27	1,180		2,059	2,056			2,059	(3)				0001
Purchased Call/CDA/CDA040GSF		N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/27/2018	01/03/2025	01/07/2025	Exercise		313,053	219.36	996		2,235	2,235			2,235	(1)				0001
Purchased Call/CDA/CDA040GSM		N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/27/2018	01/10/2025	01/14/2025	Exercise		475,735	221.5	1,979		1,443	1,435			1,443	(8)				0001
Purchased Call/CDA/CDA040JSC		N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/27/2018	02/21/2025	02/25/2025	Exercise		386,156	216.67	1,704		3,829	3,791			3,829	(38)				0001
Purchased Call/CDA/CDA040JSJ		N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/27/2018	02/28/2025	03/04/2025	Exercise		460,695	214.6	2,126		5,232	5,178			5,232	(54)				0001
Purchased Call/CDA/CDA040KSI		N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/27/2018	03/21/2025	03/25/2025	Exercise		339,920	212.77	1,780		2,961	2,900			2,961	(61)				0001
Purchased Call/CDA/CDA040KSP		N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/27/2018	03/27/2025	03/31/2025	Exercise		513,884	212.38	2,457		4,067	3,976			4,067	(90)				0001
Purchased Call/CDA/CDA040LSA		N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/27/2018	04/04/2025	04/08/2025	Exercise		312,586	212.29	1,507		3,955	3,895			3,955	(60)				0001
Purchased Call/CDA/CDA040MS3		N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/27/2018	05/09/2025	05/13/2025	Exercise		444,161	210.3	2,405		4,974	4,843			4,974	(131)				0001
Purchased Call/DCR/DCR416PS8		N/A	Equity/Index	DeutscheBankAG	7LTWFZYICNSX8D621K86	01/12/2024	01/10/2025	01/14/2025	Expire		145,169	4191.04	1,234			(31)				(31)				0001
Purchased Call/DCR/DCR416RSJ		N/A	Equity/Index	DeutscheBankAG	7LTWFZYICNSX8D621K86	02/26/2024	02/26/2025	02/28/2025	Expire		144,336	4222.79	1,905			(293)				(293)				0001
Purchased Call/DCR/DCR416TS3		N/A	Equity/Index	DeutscheBankAG	7LTWFZYICNSX8D621K86	03/22/2024	03/21/2025	03/25/2025	Expire		114,839	4360.23	1,332			(292)				(292)				0001
Purchased Call/DCR/DCR416TSF		N/A	Equity/Index	DeutscheBankAG	7LTWFZYICNSX8D621K86	03/27/2024	02/21/2025	02/25/2025	Expire		77,695	4349.95	988			(153)				(153)				0001
Purchased Call/DCR/DCR416TSH		N/A	Equity/Index	DeutscheBankAG	7LTWFZYICNSX8D621K86	03/27/2024	03/27/2025	03/31/2025	Expire		223,946	4508.39	1,187			(278)				(278)				0001
Purchased Call/DCR/DCR416USC		N/A	Equity/Index	DeutscheBankAG	7LTWFZYICNSX8D621K86	04/09/2024	02/25/2025	02/27/2025	Expire		66,531	4354.15	859			(148)				(148)				0001
Purchased Call/DCR/DCR416USM		N/A	Equity/Index	DeutscheBankAG	7LTWFZYICNSX8D621K86	04/10/2024	02/21/2025	02/25/2025	Expire		45,624	4222.51	1,207			(195)				(195)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR416USO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/10/2024	03/13/2025	03/17/2025	Expire		54,256	4430.03	409			(87)					(87)				0001
Purchased Call/DCR/DCR416USS		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/10/2024	04/10/2025	04/14/2025	Expire		99,771	4492.33	569			(155)					(155)				0001
Purchased Call/DCR/DCR416USX		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/11/2024	01/09/2025	01/10/2025	Expire		61,386	4188.91	1,612			(48)					(48)				0001
Purchased Call/DCR/DCR416USZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/11/2024	01/24/2025	01/28/2025	Expire		61,579	4293.84	889			(72)					(72)				0001
Purchased Call/DCR/DCR416VS1		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/11/2024	04/11/2025	04/15/2025	Expire		47,950	4409.15	480			(133)					(133)				0001
Purchased Call/DCR/DCR416VS6		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	04/11/2025	04/15/2025	Expire		119,462	4456.82	657			(183)					(183)				0001
Purchased Call/DCR/DCR416VSA		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	01/17/2025	01/22/2025	Exercise		54,333	4169.1	1,398		275	194			275		(81)				0001
Purchased Call/DCR/DCR416VSE		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	02/14/2025	02/19/2025	Expire		43,859	4192.8	1,096			(159)					(159)				0001
Purchased Call/DCR/DCR416VSG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	03/07/2025	03/11/2025	Expire		44,144	4285.37	683			(137)					(137)				0001
Purchased Call/DCR/DCR416VSH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	03/21/2025	03/25/2025	Expire		44,802	4484.22	170			(40)					(40)				0001
Purchased Call/DCR/DCR416VSL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/15/2024	03/13/2025	03/17/2025	Expire		39,942	4316.08	440			(95)					(95)				0001
Purchased Call/DCR/DCR416WS5		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/24/2024	04/24/2025	04/28/2025	Expire		106,643	4465.65	576			(179)					(179)				0001
Purchased Call/DCR/DCR416WSH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/30/2024	04/30/2025	05/02/2025	Expire		113,716	4415.69	625			(205)					(205)				0001
Purchased Call/DCR/DCR416WSK		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/01/2024	05/01/2025	05/05/2025	Expire		35,797	4298.46	415			(137)					(137)				0001
Purchased Call/DCR/DCR416YS5		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/04/2024	06/04/2025	06/06/2025	Expire		81,896	4427.44	393			(167)					(167)				0001
Purchased Call/DCR/DCR416YSD		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/07/2024	06/09/2025	06/11/2025	Expire		73,301	4427.9	367			(161)					(161)				0001
Purchased Call/SPX/SPXM132SP		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	09/04/2025	Exercise		2,777,000	5648.4	10,767		16,650	9,413			16,650		(7,237)				0001
Purchased Call/SPX/SPXM135S2		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	09/15/2025	Exercise		4,765,000	5554.13	6,290		9,530	5,146			9,530		(4,384)				0001
Purchased Call/SPX/SPXM135SA		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	09/16/2025	Exercise		2,680,000	5595.76	7,772		12,060	6,592			12,060		(5,468)				0001
Purchased Call/SPX/SPXM135SD		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2025	09/17/2025	Exercise		4,990,000	5626.02	6,587		9,980	5,317			9,980		(4,663)				0001
Purchased Call/SPX/SPXM135SZ		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	09/16/2024	09/16/2025	09/18/2025	Exercise		3,275,000	5633.09	4,389		6,550	3,431			6,550		(3,119)				0001
Purchased Call/SPX/SPXM137SL		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	09/24/2024	09/24/2025	09/26/2025	Exercise		4,649,000	5732.93	6,231		9,300	4,734			9,300		(4,566)				0001
Purchased Call/SPX/SPXM138S1		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	09/30/2025	Exercise		2,536,000	5745.37	3,397		5,070	2,548			5,070		(2,522)				0001
Purchased Call/SPX/SPXM138SB		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	10/01/2025	Exercise		2,992,000	5738.17	11,601		17,940	9,279			17,940		(8,661)				0001
Purchased Call/SPX/SPXM13AS8		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	10/10/2025	Exercise		4,459,000	5751.13	6,690		9,812	4,652			9,812		(5,160)				0001
Purchased Call/SPX/SPXM13ASN		N/A	Equity/Index	BNPParibas ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	10/15/2025	Exercise		6,629,000	5815.03	9,017		13,260	6,177			13,260		(7,083)				0001
Purchased Call/DCR/DCRA16ZS4		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/28/2024	06/27/2025	07/01/2025	Expire		189,635	4436.79	929			(457)					(457)				0001
Purchased Call/DCR/DCRA16ZSH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	07/09/2025	Expire		50,631	4416.47	248			(128)					(128)				0001
Purchased Call/DCR/DCRA16ZSS		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/12/2024	07/11/2025	07/15/2025	Expire		52,380	4402.27	445			(236)					(236)				0001
Purchased Call/DCR/DCR5160SA		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	07/22/2025	Expire		77,740	4527.99	342			(188)					(188)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR5160SH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/24/2024	07/24/2025	07/28/2025	Expire		68,210	4512.78	293			(165)					(165)				0001
Purchased Call/DCR/DCR5160SU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/01/2024	08/01/2025	08/05/2025	Expire		211,360	4464.29	1,818			(1,067)					(1,067)				0001
Purchased Call/DCR/DCR5161S6		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/08/2024	08/08/2025	08/12/2025	Expire		136,238	4437.96	1,090			(661)					(661)				0001
Purchased Call/DCR/DCR5161SL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/16/2024	08/15/2025	08/19/2025	Expire		88,009	4572.25	308			(193)					(193)				0001
Purchased Call/DCR/DCR5161SW		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/23/2024	08/22/2025	08/26/2025	Expire		345,913	4574.26	1,418			(918)					(918)				0001
Purchased Call/DCR/DCR5162S4		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/27/2024	08/27/2025	08/29/2025	Expire		151,817	4598.83	516			(338)					(338)				0001
Purchased Call/DCR/DCR5162SG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/30/2024	08/29/2025	09/03/2025	Expire		175,842	4592.52	721			(482)					(482)				0001
Purchased Call/DCR/DCR5162SV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/11/2024	09/11/2025	09/15/2025	Expire		68,092	4564.18	225			(157)					(157)				0001
Purchased Call/DCR/DCR5163S7		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/19/2024	09/19/2025	09/23/2025	Expire		100,872	4623.97	313			(226)					(226)				0001
Purchased Call/DCR/DCR5163SG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/25/2024	09/25/2025	09/29/2025	Expire		292,933	4584.91	1,113			(819)					(819)				0001
Purchased Call/DCR/DCR5164SG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/28/2024	10/27/2025	10/29/2025	Expire		174,106	4628.35	685			(566)					(566)				0001
Purchased Call/DCR/DCR5164SL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/30/2024	10/30/2025	11/03/2025	Expire		208,197	4611.8	791			(658)					(658)				0001
Purchased Call/DCR/DCR5164SV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/06/2024	11/06/2025	11/10/2025	Expire		206,583	4718.97	826			(703)					(703)				0001
Purchased Call/DCR/DCR5165S9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/15/2024	11/14/2025	11/18/2025	Expire		207,150	4684.16	725			(638)					(638)				0001
Purchased Call/DCR/DCR5165SC		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/19/2024	11/19/2025	11/21/2025	Expire		134,456	4689.39	484			(429)					(429)				0001
Purchased Call/DCR/DCR5166S7		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/06/2024	12/05/2025	12/09/2025	Expire		304,853	4700.07	1,037			(973)					(973)				0001
Purchased Call/DCR/DCR5166SC		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/11/2024	12/11/2025	12/15/2025	Expire		140,565	4680.76	506			(480)					(480)				0001
Purchased Call/DCR/DCR5166SE		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/12/2024	12/12/2025	12/16/2025	Expire		90,001	4668.64	333			(318)					(318)				0001
Purchased Call/DCR/DCR5166ST		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/26/2024	12/26/2025	12/30/2025	Expire		271,404	4609.58	950			(945)					(945)				0001
Purchased Call/DCR/DCR5167SI		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/10/2025	01/12/2026	01/14/2025	Expire		167,934	4584.75	571								(1)				0001
Purchased Call/DCR/DCR5168SR		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/26/2025	02/26/2026	02/28/2025	Expire		170,738	4651.78	615								(1)				0001
Purchased Call/DCR/DCR5169SJ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/21/2025	03/23/2026	03/25/2025	Expire		166,327	4619.88	549												0001
Purchased Call/DCR/DCR5169SR		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/28/2025	03/30/2026	04/01/2025	Expire		168,510	4606.18	556												0001
Purchased Call/DCR/DCR5169SX		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/03/2025	04/02/2026	04/07/2025	Expire		156,208	4548.86	484												0001
Purchased Call/DCR/DCR516AS5		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/11/2025	04/10/2026	04/15/2025	Expire		187,832	4463.69	413												0001
Purchased Call/DCR/DCR516BSA		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/23/2025	05/22/2026	05/28/2025	Expire		143,282	4517.89	416								1				0001
Purchased Call/DCR/DCR516BSF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/30/2025	05/29/2026	06/03/2025	Expire		129,142	4526.29	375								1				0001
Purchased Call/DCR/DCR516CSB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/07/2025	07/07/2026	07/09/2025	Expire		127,133	4601.5	407												0001
Purchased Call/DCR/DCR516CSR		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/25/2025	07/24/2026	07/29/2025	Expire		103,128	4652.57	340								1				0001
Purchased Call/DCR/DCR516DSB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/22/2025	08/21/2026	08/26/2025	Expire		148,345	4712.94	460								2				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR516DSH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/27/2025	08/27/2026	08/29/2025	Expire		147,404	4694.49	442												0001
Purchased Call/DCR/DCR516ES7		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/25/2025	09/25/2026	09/29/2025	Expire		315,896	4686.01	979								5				0001
Purchased Call/DCR/DCR516ESI		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/03/2025	10/02/2026	10/07/2025	Expire		125,471	4763.18	364								2				0001
Purchased Call/DCR/DCR516ESU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/16/2025	10/16/2026	10/20/2025	Expire		163,718	4728.56	426								3				0001
Purchased Call/DCR/DCR516ESZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/20/2025	10/20/2026	10/22/2025	Expire		114,580	4755.65	309								1				0001
Purchased Call/DCR/DCR516F96		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/24/2025	10/23/2026	10/28/2025	Expire		381,230	4780.86	1,029								6				0001
Purchased Call/DCR/DCR516FSH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/31/2025	10/30/2026	11/04/2025	Expire		244,590	4778.02	709								5				0001
Purchased Call/DCR/DCR516FSK		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/03/2025	11/03/2026	11/05/2025	Expire		154,934	4764.11	465								1				0001
Purchased Call/DCR/DCR516FSY		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/14/2025	11/13/2026	11/18/2025	Expire		155,037	4790.42	450								3				0001
Purchased Call/DCR/DCR516GSN		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/05/2025	12/04/2026	12/09/2025	Expire		106,103	4878.35	286								2				0001
Purchased Call/DCR/DCR516HS0		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/18/2025	12/18/2026	12/22/2025	Expire		233,395	4890.18	630								5				0001
Purchased Call/DCR/DCR516HS2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/19/2025	12/21/2026	12/23/2025	Expire		145,759	4896.67	394								3				0001
Purchased Call/DCR/DCR516HSA		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/26/2025	12/24/2026	12/30/2025	Expire		435,339	4914.18	1,175								10				0001
Purchased Call/DCR/DCR516HSC		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/26/2025	12/28/2026	12/30/2025	Expire		277,719	4914.18	778								6				0001
Purchased Call/SPX/SPXB05QSK		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2025	01/17/2025	Exercise		2,191,000	5259.82	2,102		25,315	25,234			25,315		(81)				0001
Purchased Call/SPX/SPXB05HSH		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/31/2024	01/31/2025	02/04/2025	Exercise		2,225,000	5364.13	1,914		17,968	17,810			17,968		(158)				0001
Purchased Call/SPX/SPXB05KS0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	03/11/2025	Exercise		3,296,000	5607.88	5,338		3,156	2,192			3,156		(964)				0001
Purchased Call/SPX/SPXB05MS7		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2025	04/21/2025	Exercise		3,001,000	5511.88	5,700		22,330	20,665			22,330		(1,664)				0001
Purchased Call/SPX/SPXB05USV		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2025	09/26/2025	Expire		3,189,000	6455.28	1,595			(1,169)					(1,169)				0001
Purchased Call/SPX/SPXB05VS7		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	09/30/2025	Expire		3,704,000	6458.31	2,075			(1,545)					(1,545)				0001
Purchased Call/SPX/SPXD051SU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/20/2025	11/20/2026	11/24/2025	Expire		2,522,000	7235.14	5,141								36				0001
Purchased Call/SPX/SPXD05N51		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/12/2025	12/14/2026	12/16/2025	Expire		3,356,000	7609.15	3,355								26				0001
Purchased Call/SPX/SPXD05QSS		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/18/2025	12/18/2026	12/22/2025	Expire		2,573,000	7557.24	2,266								18				0001
Purchased Call/SPX/SPXH002SM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/07/2025	02/11/2025	Exercise		2,403,200	5402	4,524		15,535	15,070			15,535		(465)				0001
Purchased Call/SPX/SPXH00ASL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	03/25/2025	Expire		3,189,000	5744.51	4,530			(994)					(994)				0001
Purchased Call/SPX/SPXH00QSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	06/17/2025	Expire		2,667,000	6050.8	2,079			(941)					(941)				0001
Purchased Call/SPX/SPXI003SC		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8SGQX2D1J8S7QP30	08/09/2024	08/08/2025	08/12/2025	Expire		1,980,000	5905.3	2,970			(1,807)					(1,807)				0001
Purchased Call/SPX/SPXI005SG		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/29/2025	09/03/2025	Expire		2,923,000	6179.12	2,867			(1,911)					(1,911)				0001
Purchased Call/SPX/SPXI008SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	09/23/2025	Expire		3,421,000	6281.36	3,625			(2,628)					(2,628)				0001
Purchased Call/SPX/SPXI00BSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	10/15/2025	Expire		2,350,000	6469.22	2,350			(1,846)					(1,846)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ00QSC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/02/2025	10/02/2026	10/06/2025	Expire		2,601,000	7403.67	3,120							17				0001
Purchased Call/SPX/SPXJ00TSI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/24/2025	10/23/2026	10/28/2025	Expire		3,336,000	7453.88	4,075							26				0001
Purchased Call/SPX/SPXK13ASK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/02/2025	01/06/2025	Exercise		2,281,301	5082	4,251		36,138	36,126			36,138		(12)				0001
Purchased Call/SPX/SPXK13BSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	01/07/2025	Exercise		1,946,000	5159.92	2,062		24,823	24,812			24,823		(11)				0001
Purchased Call/SPX/SPXK13DS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	01/16/2025	Exercise		1,931,000	5293.31	1,467		19,047	18,995			19,047		(53)				0001
Purchased Call/SPX/SPXA21SSZ		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/23/2025	04/23/2026	04/25/2025	Expire		336,000	100	6,451							(7)				0001
Purchased Call/SPX/SPXH003SV		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	02/15/2024	02/14/2025	02/19/2025	Exercise		1,011,000	100	1,414		2,121	1,948			2,121		(173)				0001
Purchased Call/SPX/SPXH00XSM		N/A	Equity/Index	MizuhoMarketsAmericaLLC 0V6II8S6QX2D1J8570P30	07/10/2024	07/10/2025	07/14/2025	Exercise		1,290,000	100	1,780		2,580	1,648			2,580		(932)				0001
Purchased Call/SPX/SPXK13JS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	02/04/2025	Exercise		1,018,000	100	1,428		2,040	1,921			2,040		(119)				0001
Purchased Call/SPX/SPXK13US7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise		1,459,000	100	2,015		2,920	2,517			2,920		(403)				0001
Purchased Call/SPX/SPXK13XS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/27/2024	03/27/2025	03/31/2025	Exercise		2,053,000	100	2,836		4,110	3,446			4,110		(664)				0001
Purchased Call/SPX/SPXK13XSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/31/2025	04/02/2025	Exercise		1,136,000	100	1,566		2,270	1,887			2,270		(383)				0001
Purchased Call/SPX/SPXL130SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/10/2024	04/10/2025	04/14/2025	Exercise		1,884,000	100	2,601		3,770	3,061			3,770		(709)				0001
Purchased Call/SPX/SPXL131SQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	04/16/2025	Exercise		1,305,000	100	1,801		2,610	2,099			2,610		(511)				0001
Purchased Call/SPX/SPXL134SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise		1,201,000	100	1,656		2,400	1,876			2,400		(524)				0001
Purchased Call/SPX/SPXL139SJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise		2,715,000	100	4,290		6,245	4,636			6,245		(1,609)				0001
Purchased Call/SPX/SPXL139SV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	05/21/2025	Exercise		1,039,000	100	1,414		2,080	1,542			2,080		(538)				0001
Purchased Call/SPX/SPXL13BS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	05/27/2025	Exercise		1,143,000	100	1,603		2,290	1,667			2,290		(623)				0001
Purchased Call/SPX/SPXL13ESD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	06/09/2025	Exercise		1,193,000	100	1,673		2,390	1,676			2,390		(714)				0001
Purchased Call/SPX/SPXK13ESB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	01/22/2025	Exercise		1,939,000	5094.65	3,996		36,310	36,134			36,310		(176)				0001
Purchased Call/SPX/SPXK13FSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise		2,580,000	5258.63	3,818		33,509	33,278			33,509		(231)				0001
Purchased Call/SPX/SPXK131SW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2025	02/06/2025	Exercise		2,622,000	5303.23	6,078		26,355	25,787			26,355		(568)				0001
Purchased Call/SPX/SPXK13MSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	02/19/2025	Exercise		2,286,000	5325.93	6,352		27,996	27,218			27,996		(779)				0001
Purchased Call/SPX/SPXK13RSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	03/10/2025	Exercise		3,323,000	5610.13	4,456		2,171	1,385			2,171		(786)				0001
Purchased Call/SPX/SPXK13USO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/18/2025	Exercise		3,294,000	5623.68	4,943		6,746	5,757			6,746		(989)				0001
Purchased Call/SPX/SPXK13YSR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	04/04/2025	Expire		2,704,000	5757.63	3,300			(827)				(827)				0001
Purchased Call/SPX/SPXL130SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	04/11/2025	Exercise		2,051,000	5626.7	4,961		2,916	1,576			2,916		(1,339)				0001
Purchased Call/SPX/SPXL132SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	04/21/2025	Exercise		1,903,000	5482.17	4,001		15,051	13,873			15,051		(1,178)				0001
Purchased Call/SPX/SPXL136SJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	05/09/2025	Expire		3,511,000	5740.19	3,650			(1,267)				(1,267)				0001
Purchased Call/SPX/SPXL138SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	05/16/2025	Expire		2,160,000	5850.05	1,728			(633)				(633)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL13CSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	06/02/2025	Expire		2,704,000	5841.05	2,164			(882)					(882)				0001
Purchased Call/SPX/SPXL13ES4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	06/06/2025	Expire		2,736,000	5894.55	2,024			(859)					(859)				0001
Purchased Call/SPX/SPXL13FSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	06/13/2025	Expire		2,810,000	5988.11	2,079			(922)					(922)				0001
Purchased Call/SPX/SPXL13SSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/29/2025	Expire		3,456,000	6037.76	4,422			(2,518)					(2,518)				0001
Purchased Call/SPX/SPXL13YS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	08/15/2025	Expire		2,971,000	5977.87	4,217			(2,602)					(2,602)				0001
Purchased Call/SPX/SPXM13B9P		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	10/21/2025	Expire		1,150,863	6503	5,022			(4,031)					(4,031)				0001
Purchased Call/SPX/SPXM13HS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	11/17/2025	Expire		3,219,000	6619.83	2,962			(2,579)					(2,579)				0001
Purchased Call/SPX/SPXM1315J		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	11/25/2025	Expire		2,854,000	6582.25	2,969			(2,665)					(2,665)				0001
Purchased Call/SPX/SPXM13JSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	12/02/2025	Expire		4,513,000	6671.81	3,604			(3,314)					(3,314)				0001
Purchased Call/SPX/SPXM13NSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	12/15/2025	Expire		3,745,000	6732.16	3,296			(3,123)					(3,123)				0001
Purchased Call/SPX/SPXM13NS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	12/16/2025	Expire		1,080,000	6704.61	4,644			(4,451)					(4,451)				0001
Purchased Call/SPX/SPXM130SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	12/29/2025	Expire		3,377,000	6674.24	3,105			(3,062)					(3,062)				0001
Purchased Call/SPX/SPXM130ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	12/30/2025	Expire		4,634,000	6686.63	3,430			(3,411)					(3,411)				0001
Purchased Call/SPX/SPXM13TSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	01/09/2025	Expire		3,386,000	6514.71	3,317								(9)				0001
Purchased Call/SPX/SPXM13XSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	02/04/2025	Expire		1,457,000	6644.58	6,702								(12)				0001
Purchased Call/SPX/SPXN130S4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	02/19/2025	Expire		1,449,000	6719.98	6,955								(8)				0001
Purchased Call/SPX/SPXN132SD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	02/28/2025	Expire		2,055,000	6521.89	2,754								(5)				0001
Purchased Call/SPX/SPXN132SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	03/04/2025	Expire		1,770,000	6552.93	11,682								(12)				0001
Purchased Call/SPX/SPXN133SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	03/11/2025	Expire		1,397,000	6341.45	14,389								(10)				0001
Purchased Call/SPX/SPXN134SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	03/18/2025	Expire		1,397,000	6188.74	14,669								(9)				0001
Purchased Call/SPX/SPXN136S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	03/21/2025	Expire		1,087,000	6242.82	8,913								(14)				0001
Purchased Call/SPX/SPXN13ES9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	05/02/2025	Expire		4,228,000	6195.58	8,629								(8)				0001
Purchased Call/SPX/SPXN13FST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	05/13/2025	Expire		1,025,000	6282.5	10,353								12				0001
Purchased Call/SPX/SPXN13MS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	06/17/2025	Expire		1,092,000	6715.13	4,368								10				0001
Purchased Call/SPX/SPXN13NSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	06/24/2025	Expire		1,409,000	6701.88	6,200								15				0001
Purchased Call/SPX/SPXN13WSJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire		1,273,000	7037.98	6,620								26				0001
Purchased Call/SPX/SPXO139SC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/10/2025	10/09/2026	10/15/2025	Expire		1,398,000	7201.21	12,163								97				0001
Purchased Call/SPX/SPXO1315J		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	12/01/2025	Expire		3,831,000	7565.4	4,826								47				0001
Purchased Call/SPX/SPXL131S7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/23/2025	Exercise		1,029,000	100	1,442		2,060	1,391			2,060		(669)				0001
Purchased Call/SPX/SPXM130SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	08/26/2025	Exercise		1,399,000	100	1,932		2,800	1,550			2,800		(1,250)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXW132SS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/30/2024	08/29/2025	09/03/2025	Exercise		1,097,000	100	1,533		2,190	1,165			2,190		(1,025)				0001
Purchased Call/SPX/SPXW13HSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	11/15/2024	11/17/2025	11/19/2025	Exercise		1,119,000	100	14,771		21,261	8,240			21,261		(13,021)				0001
Purchased Call/SPX/SPXW13VSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/17/2025	01/20/2026	01/22/2025	Expire		270,000	100	5,157								(10)				0001
Purchased Call/SPX/SPXN13MS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/12/2025	06/12/2026	06/16/2025	Expire		250,000	100	4,350								9				0001
Purchased Call/SPX/SPXO130SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/26/2025	08/26/2026	08/28/2025	Expire		315,000	100	5,135								4				0001
Purchased Call/SPX/SPXB05NS2		N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	06/14/2024	06/13/2025	06/17/2025	Expire		2,690,000	100	5,003		(2,265)				(2,265)						0001
Purchased Call/SPX/SPXC172SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2025	08/15/2025	Expire		1,846,000	100	2,546		(1,571)				(1,571)						0001
Purchased Call/SPX/SPXD173SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	09/30/2025	Expire		2,570,000	100	4,112		(3,061)				(3,061)						0001
Purchased Call/SPX/SPXG00VSQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/03/2025	01/07/2025	Expire		1,440,000	100	2,880		(16)				(16)						0001
Purchased Call/SPX/SPXH00VSU		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/03/2025	01/07/2025	Expire		1,265,000	100	2,226		(12)				(12)						0001
Purchased Call/SPX/SPXH001S5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/29/2025	01/31/2025	Exercise		1,980,000	100	3,643		7,152	6,872			7,152		(280)				0001
Purchased Call/SPX/SPXH001SR		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2025	02/05/2025	Expire		1,811,000	100	2,860		(260)				(260)						0001
Purchased Call/SPX/SPXH005SX		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/27/2024	02/27/2025	03/03/2025	Expire		1,864,000	100	2,052		(321)				(321)						0001
Purchased Call/SPX/SPXH00ASP		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/22/2024	03/24/2025	03/26/2025	Expire		2,608,000	100	3,863		(873)				(873)						0001
Purchased Call/SPX/SPXH00CSX		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/04/2024	04/04/2025	04/08/2025	Expire		2,019,000	100	3,232		(833)				(833)						0001
Purchased Call/SPX/SPXH00ES0		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/12/2024	04/11/2025	04/15/2025	Expire		1,731,000	100	2,733		(759)				(759)						0001
Purchased Call/SPX/SPXH00FS8		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/16/2024	04/16/2025	04/18/2025	Expire		2,485,000	100	3,578		(1,035)				(1,035)						0001
Purchased Call/SPX/SPXH00FSH		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/17/2024	04/17/2025	04/21/2025	Expire		2,334,000	100	3,409		(995)				(995)						0001
Purchased Call/SPX/SPXH00GSF		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/24/2024	04/24/2025	04/28/2025	Expire		1,866,000	100	2,686		(836)				(836)						0001
Purchased Call/SPX/SPXH00LSL		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/23/2024	05/23/2025	05/28/2025	Expire		1,844,000	100	3,395		(1,339)				(1,339)						0001
Purchased Call/SPX/SPXH00QS7		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/12/2024	06/12/2025	06/16/2025	Expire		1,808,000	100	2,896		(1,292)				(1,292)						0001
Purchased Call/SPX/SPXH00QSN		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/14/2024	06/13/2025	06/17/2025	Expire		1,972,000	100	4,019		(1,820)				(1,820)						0001
Purchased Call/SPX/SPXH00US8		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/28/2024	06/27/2025	07/01/2025	Expire		2,016,000	100	3,546		(1,744)				(1,744)						0001
Purchased Call/SPX/SPXH00XSD		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/09/2024	07/09/2025	07/11/2025	Expire		2,901,000	100	4,524		(2,355)				(2,355)						0001
Purchased Call/SPX/SPXI006SS		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	09/05/2024	09/05/2025	09/09/2025	Expire		1,891,000	100	2,419		(1,655)				(1,655)						0001
Purchased Call/SPX/SPXI00ASN		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6WI8S6QX2D1J8570P30	10/04/2024	10/03/2025	10/07/2025	Expire		1,970,000	100	2,994		(2,287)				(2,287)						0001
Purchased Call/SPX/SPXK131S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	01/30/2024	01/30/2025	02/03/2025	Expire		2,365,000	100	5,440		(433)				(433)						0001
Purchased Call/SPX/SPXS21KS6		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/09/2018	03/24/2025	03/26/2025	Exercise		1,589,540	3742.12	34,295		296,207	294,996			296,207		(1,211)				0001
Purchased Call/SPX/SPX177SL		N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/22/2018	06/07/2025	06/10/2025	Exercise		1,161,521	3880.5	21,716		201,350	199,940			201,350		(1,410)				0001
Purchased Call/JMR/JMR00975V		N/A	Equity/Index	J.P.MorganSec 8I5DZWZKVSZI1NUHU748	12/13/2018	01/15/2025	01/17/2025	Expire		1,234,982	205.68	6,604			(42)					(42)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JMR/JMR0097SX		N/A	Equity/Index	J.P.MorganSec 815DZIIZKVSZI1NUHU748	12/13/2018	01/31/2025	02/04/2025	Expire		1,857,436	204.28	10,958			(147)					(147)				0001
Purchased Call/JMR/JMR0097SZ		N/A	Equity/Index	J.P.MorganSec 815DZIIZKVSZI1NUHU748	12/13/2018	02/21/2025	02/25/2025	Exercise		1,894,686	200.16	13,320		8,571	8,270			8,571		(301)				0001
Purchased Call/JMR/JMR0098S2		N/A	Equity/Index	J.P.MorganSec 815DZIIZKVSZI1NUHU748	12/13/2018	03/24/2025	03/26/2025	Exercise		1,072,791	198.95	8,027		5,947	5,659			5,947		(288)				0001
Purchased Call/CDA/CDA040HSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/30/2025	02/03/2025	Exercise		365,216	225.61	923		877	865			877		(12)				0001
Purchased Call/CDA/CDA040ISR		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/13/2025	02/18/2025	Exercise		345,162	215.31	1,597		4,310	4,279			4,310		(30)				0001
Purchased Call/CDA/CDA040KSII		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/01/2025	04/03/2025	Exercise		255,322	212.63	1,553		2,567	2,507			2,567		(60)				0001
Purchased Call/CDA/CDA040LSO		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/16/2025	04/18/2025	Exercise		275,529	211.54	1,389		2,955	2,892			2,955		(63)				0001
Purchased Call/DCR/DCR4160SM		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/03/2024	01/03/2025	01/07/2025	Expire		247,402	4286.18	1,089			(6)					(6)				0001
Purchased Call/DCR/DCR4160SU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/08/2024	01/08/2025	01/10/2025	Expire		106,861	4287.2	470			(9)					(9)				0001
Purchased Call/DCR/DCR416PSB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/16/2024	01/16/2025	01/21/2025	Exercise		116,237	4174.74	1,011		139	97			139		(42)				0001
Purchased Call/DCR/DCR4160S9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/02/2024	01/31/2025	02/04/2025	Expire		93,414	4307.19	420			(35)					(35)				0001
Purchased Call/DCR/DCR416RSS		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/05/2024	02/28/2025	03/04/2025	Expire		90,229	4264.54	964			(156)					(156)				0001
Purchased Call/DCR/DCR416RSX		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/06/2024	03/06/2025	03/10/2025	Expire		142,038	4380.79	767			(135)					(135)				0001
Purchased Call/DCR/DCR416RSZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/07/2024	03/07/2025	03/11/2025	Expire		141,096	4398.52	762			(137)					(137)				0001
Purchased Call/DCR/DCR416SS8		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/12/2024	03/12/2025	03/14/2025	Expire		124,021	4303.98	1,488			(287)					(287)				0001
Purchased Call/DCR/DCR416SSI		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/19/2024	03/19/2025	03/21/2025	Expire		97,057	4340.72	1,174			(249)					(249)				0001
Purchased Call/DCR/DCR416SSV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/22/2024	01/03/2025	01/07/2025	Expire		85,453	4197.2	2,016			(14)					(14)				0001
Purchased Call/DCR/DCR416SSY		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/22/2024	03/07/2025	03/11/2025	Expire		83,309	4320.37	1,192			(224)					(224)				0001
Purchased Call/DCR/DCR416TS8		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/26/2024	01/22/2025	01/24/2025	Expire		79,919	4265.41	1,326			(93)					(93)				0001
Purchased Call/DCR/DCR416TS9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/26/2024	03/19/2025	03/21/2025	Expire		78,772	4455.32	464			(100)					(100)				0001
Purchased Call/DCR/DCR416TSA		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/26/2024	03/26/2025	03/28/2025	Expire		147,881	4358.6	1,775			(411)					(411)				0001
Purchased Call/DCR/DCR416TSZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/03/2024	01/17/2025	01/22/2025	Expire		72,585	4257.48	1,574			(88)					(88)				0001
Purchased Call/DCR/DCR416USJ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/09/2024	04/09/2025	04/11/2025	Expire		109,162	4513.98	589			(159)					(159)				0001
Purchased Call/DCR/DCR416USII		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/11/2024	01/03/2025	01/07/2025	Expire		65,155	4185.49	1,701			(13)					(13)				0001
Purchased Call/DCR/DCR416VSO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/11/2024	02/05/2025	02/07/2025	Exercise		68,352	4170.62	2,208		434	173			434		(261)				0001
Purchased Call/DCR/DCR416VSC		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	02/06/2025	02/10/2025	Exercise		50,713	4175.53	1,358		125	(40)			125		(165)				0001
Purchased Call/DCR/DCR416VSJ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/15/2024	02/27/2025	03/03/2025	Expire		37,497	4354.97	286			(52)					(52)				0001
Purchased Call/DCR/DCR416VSQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/17/2024	04/17/2025	04/21/2025	Expire		50,971	4427.58	275			(80)					(80)				0001
Purchased Call/DCR/DCR416IS6		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/25/2024	04/25/2025	04/29/2025	Expire		54,416	4346.09	631			(199)					(199)				0001
Purchased Call/DCR/DCR416IISG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/26/2024	04/28/2025	04/30/2025	Expire		97,513	4448.03	546			(176)					(176)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR4161IM		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	05/01/2024	05/01/2025	05/05/2025	Expire		100,489	4401.75	553			(183)					(183)				0001
Purchased Call/DCR/DCR4161XA		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	05/10/2024	05/12/2025	05/14/2025	Expire		46,860	4460.09	239			(86)					(86)				0001
Purchased Call/DCR/DCR4161XB		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	05/14/2024	05/14/2025	05/16/2025	Expire		78,165	4468.12	399			(146)					(146)				0001
Purchased Call/DCR/DCR4161XM		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	05/21/2024	05/21/2025	05/23/2025	Expire		114,379	4470.77	583			(225)					(225)				0001
Purchased Call/DCR/DCR4161XS		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	05/24/2024	05/23/2025	05/28/2025	Expire		183,505	4438.61	936			(370)					(370)				0001
Purchased Call/DCR/DCR4161YN		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	06/14/2024	06/16/2025	06/18/2025	Expire		105,411	4402.19	517			(236)					(236)				0001
Purchased Call/DCR/DCR4162SF		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	07/05/2024	07/07/2025	07/09/2025	Expire		38,834	4334.75	350			(180)					(180)				0001
Purchased Call/DCR/DCR4162SW		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	07/12/2024	07/11/2025	07/15/2025	Expire		68,394	4485.25	315			(167)					(167)				0001
Purchased Call/DCR/DCR5161SB		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	08/13/2024	08/13/2025	08/15/2025	Expire		98,473	4543.84	335			(207)					(207)				0001
Purchased Call/DCR/DCR5161SI		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	08/15/2024	08/15/2025	08/19/2025	Expire		53,568	4465.04	423			(265)					(265)				0001
Purchased Call/DCR/DCR5161SJ		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	08/15/2024	08/15/2025	08/19/2025	Expire		55,426	4566	200			(125)					(125)				0001
Purchased Call/DCR/DCR5161SP		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	08/19/2024	08/19/2025	08/21/2025	Expire		81,266	4557.03	341			(216)					(216)				0001
Purchased Call/DCR/DCR5162SZ		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	09/13/2024	09/12/2025	09/16/2025	Expire		76,945	4594.67	239			(168)					(168)				0001
Purchased Call/DCR/DCR5163S1		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	09/18/2024	09/18/2025	09/22/2025	Expire		160,157	4585.97	625			(447)					(447)				0001
Purchased Call/DCR/DCR5163S3		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	09/18/2024	09/18/2025	09/22/2025	Expire		90,590	4608.85	299			(214)					(214)				0001
Purchased Call/DCR/DCR5163SQ		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	10/04/2024	10/03/2025	10/07/2025	Expire		334,467	4648.72	1,204			(920)					(920)				0001
Purchased Call/DCR/DCR5163SX		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	10/11/2024	10/10/2025	10/15/2025	Expire		61,432	4646.18	245			(193)					(193)				0001
Purchased Call/DCR/DCR5164S1		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	10/11/2024	10/13/2025	10/15/2025	Expire		414,942	4660.64	1,535			(1,209)					(1,209)				0001
Purchased Call/DCR/DCR5164SS		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	11/01/2024	11/03/2025	11/05/2025	Expire		177,331	4611.75	709			(598)					(598)				0001
Purchased Call/DCR/DCR5164ST		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	11/05/2024	11/05/2025	11/07/2025	Expire		149,838	4647.96	599			(509)					(509)				0001
Purchased Call/DCR/DCR5164SZ		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	11/08/2024	11/07/2025	11/12/2025	Expire		219,037	4713.19	767			(662)					(662)				0001
Purchased Call/DCR/DCR5165SM		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	11/22/2024	11/24/2025	11/26/2025	Expire		311,249	4720.74	1,152			(1,037)					(1,037)				0001
Purchased Call/DCR/DCR5165SS		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	11/27/2024	11/26/2025	12/01/2025	Expire		233,905	4719.26	819			(750)					(750)				0001
Purchased Call/DCR/DCR5166S2		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	12/04/2024	12/04/2025	12/08/2025	Expire		124,778	4708.27	437			(405)					(405)				0001
Purchased Call/DCR/DCR5166SI		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	12/13/2024	12/12/2025	12/16/2025	Expire		295,813	4658.32	1,035			(992)					(992)				0001
Purchased Call/DCR/DCR5166SK		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	12/18/2024	12/18/2025	12/22/2025	Expire		277,942	4578.57	1,028			(994)					(994)				0001
Purchased Call/DCR/DCR5166SN		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	12/19/2024	12/19/2025	12/23/2025	Expire		135,045	4568.02	486			(474)					(474)				0001
Purchased Call/DCR/DCR5166SQ		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	12/20/2024	12/22/2025	12/24/2025	Expire		195,549	4586.27	704			(688)					(688)				0001
Purchased Call/DCR/DCR5168S0		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	01/30/2025	01/30/2026	02/03/2025	Expire		117,192	4649.57	410								(1)				0001
Purchased Call/DCR/DCR5168SA		N/A	Equity/Index	DeutscheBankAG 7LTIIFZYICNSX8D621K86	02/07/2025	02/06/2026	02/11/2025	Expire		172,520	4620.98	621								(1)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR516ASG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/25/2025	04/24/2026	04/29/2025	Expire		156,087	4488.6	359												0001
Purchased Call/DCR/DCR516ASO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/02/2025	05/01/2026	05/06/2025	Expire		122,816	4499.82	307												0001
Purchased Call/DCR/DCR516ASU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/07/2025	05/07/2026	05/09/2025	Expire		155,936	4494.6	390												0001
Purchased Call/DCR/DCR516ASZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/09/2025	05/08/2026	05/13/2025	Expire		191,208	4497.02	497								1				0001
Purchased Call/DCR/DCR516BSX		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/20/2025	06/18/2026	06/24/2025	Expire		183,981	4541.3	570								1				0001
Purchased Call/DCR/DCR516CSO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/18/2025	07/20/2026	07/22/2025	Expire		134,067	4613.53	442								1				0001
Purchased Call/DCR/DCR516ESC		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/29/2025	09/29/2026	10/01/2025	Expire		113,356	4713.22	340												0001
Purchased Call/DCR/DCR516FS3		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/23/2025	10/23/2026	10/27/2025	Expire		155,703	4778.95	436								3				0001
Purchased Call/DCR/DCR516FSD		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/30/2025	10/30/2026	11/03/2025	Expire		164,209	4774.38	493								3				0001
Purchased Call/DCR/DCR516FSL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/05/2025	11/05/2026	11/07/2025	Expire		148,907	4765.83	447								1				0001
Purchased Call/DCR/DCR516FSQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/07/2025	11/06/2026	11/12/2025	Expire		160,602	4763.5	450								4				0001
Purchased Call/DCR/DCR516GBH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/01/2025	12/01/2026	12/03/2025	Expire		179,917	4851.36	468								1				0001
Purchased Call/SPX/SPXA21XSA		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/27/2025	06/29/2026	07/01/2025	Expire		438,000	100	7,490								20				0001
Purchased Call/SPX/SPXB210ST		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/22/2025	08/24/2026	08/26/2025	Expire		548,000	100	8,056								35				0001
Purchased Call/SPX/SPXD176SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	11/10/2025	Exercise		321,000	100	7,062		10,272	4,261			10,272		(6,011)				0001
Purchased Call/SPX/SPXD17ESD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2026	02/07/2025	Expire		355,000	100	6,816								(15)				0001
Purchased Call/SPX/SPXH00YSC		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J857QP30	07/12/2024	07/14/2025	07/16/2025	Exercise		1,175,000	100	1,622		2,350	1,483			2,350		(867)				0001
Purchased Call/SPX/SPXK13GSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	01/14/2025	Exercise		1,025,000	100	1,476		2,153	2,116			2,153		(36)				0001
Purchased Call/SPX/SPXK13VSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Exercise		1,680,000	100	2,419		3,528	2,997			3,528		(531)				0001
Purchased Call/SPX/SPXL13BSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/28/2025	Exercise		1,954,000	100	2,737		3,910	2,827			3,910		(1,083)				0001
Purchased Call/SPX/SPXM138S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	09/30/2025	Exercise		1,199,000	100	1,680		2,400	1,149			2,400		(1,251)				0001
Purchased Call/SPX/SPXM13IS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	11/24/2025	Exercise		349,000	100	4,363		6,282	2,400			6,282		(3,882)				0001
Purchased Call/SPX/SPXM13JSD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	11/28/2025	Exercise		389,000	100	6,263		8,947	3,288			8,947		(5,659)				0001
Purchased Call/SPX/SPXN13GSA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	02/28/2025	Expire		377,000	100	6,824								(13)				0001
Purchased Call/SPX/SPXN13HSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	05/20/2025	Expire		370,000	100	2,627								4				0001
Purchased Call/SPX/SPXO131SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/26/2025	11/27/2026	12/01/2025	Expire		456,000	100	6,931								68				0001
Purchased Call/NFC/NFC2612S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2026	04/18/2025	Exercise		107,767	252.56	93,551		5,127	1,833			5,127		(3,537)				0001
Purchased Call/NFC/NFC261LSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	05/28/2025	Exercise		3,261,227	250.06	130,735	10,782	21,753	10,971			21,753		(10,336)				0001
Purchased Call/NFC/NFC261TSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/31/2025	11/02/2027	11/04/2025	Expire		3,156,144	278.08	144,294								521				0001
Purchased Call/NFC/NFC261USW		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/30/2027	12/02/2025	Expire		9,226,362	271	430,871								1,669				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB2129U		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/30/2025	09/27/2030	10/02/2025	Expire		1,564,450	6657	398,022								197				0001
Purchased Call/SPX/SPXE17BS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/03/2030	09/09/2025	Expire		2,115,029	6448	522,796								788				0001
Purchased Call/SPX/SPXN134S8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/07/2025	03/08/2030	03/11/2025	Expire		1,267,000	5770.2	321,818								414				0001
Purchased Call/SPX/SPXJ00MSN		N/A	Equity/Index	UBS 549300SZJB9VS8SGXAN81	09/08/2025	09/08/2032	09/10/2025	Expire		1,206,000	6495.15	379,287								135				0001
Purchased Call/SPX/SPXN13AS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/08/2025	04/08/2032	04/10/2025	Expire		1,459,000	4982.77	464,400								144				0001
Purchased Call/AIM/AIM00049M		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2025	04/24/2025	Exercise		225,197	2938.51	5,292		3,429	1,811				3,429	(1,618)				0001
Purchased Call/AIM/AIM00056Q		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2026	01/24/2025	Expire		219,646	3025.75	5,403								(13)				0001
Purchased Call/AIM/AIM00065K		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/08/2026	09/10/2025	Expire		189,191	3116.05	4,522								5				0001
Purchased Call/AIM/AIM00056R		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2032	01/24/2025	Expire		1,336,909	3025.75	84,359								24				0001
Purchased Call/AIM/AIM00066S		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2032	05/12/2025	Expire		556,079	2992.3	37,702								39				0001
Purchased Call/AIM/AIM00065J		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2032	08/26/2025	Expire		1,563,312	3056.09	110,370								121				0001
Purchased Call/AIM/AIM00065U		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	12/08/2025	12/08/2032	12/10/2025	Expire		167,713	3184.6	13,182								5				0001
Purchased Call/SBC/SBC017QSZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	04/10/2025	Expire		136,908	243.97	3,450			(922)					(922)				0001
Purchased Call/SBC/SBC017US8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	07/24/2025	Expire		154,179	247.02	3,901			(2,171)					(2,171)				0001
Purchased Call/SBC/SBC1170SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	02/11/2025	Expire		101,549	240.92	2,579								(4)				0001
Purchased Call/SBC/SBC1179SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/08/2026	12/10/2025	Expire		226,640	232.07	5,802								14				0001
Purchased Call/SBC/SBC1172SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2032	05/12/2025	Expire		177,282	235.74	10,690								11				0001
Purchased Call/SBC/SBC017ES3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/02/2025	01/06/2025	Exercise		666,662	228.21	23,692		28,533	28,501				28,533	(33)				0001
Purchased Call/SBC/SBC017FSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/26/2025	02/28/2025	Exercise		371,308	231.4	12,789		16,915	15,930				16,915	(985)				0001
Purchased Call/SBC/SBC017GSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/07/2025	04/09/2025	Exercise		1,007,071	231.41	34,902		13,297	8,681				13,297	(4,615)				0001
Purchased Call/SBC/SBC017HS9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/18/2023	05/16/2025	05/20/2025	Exercise		1,062,230	231.88	41,502		22,347	14,619				22,347	(7,728)				0001
Purchased Call/SBC/SBC017ISN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/13/2023	07/11/2025	07/07/2025	Exercise		2,891,899	238.89	98,114		157	(25,719)				157	(25,876)				0001
Purchased Call/SBC/SBC017JS0		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/25/2023	07/24/2025	07/28/2025	Expire		2,160,031	239.76	75,046			(21,030)					(21,030)				0001
Purchased Call/SBC/SBC1177SZ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/23/2025	10/22/2027	10/27/2025	Exercise		5,308,396	238.9	183,806	1,376	876	(501)				876	(712)				0001
Purchased Call/SBC/SBC1179SY		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2027	01/05/2026	Expire		272,003	232.89	9,575												0001
Purchased Call/CGM/CGM040CST		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2023	01/24/2025	01/28/2025	Exercise		3,786,108	324.62	90,483		8,373	5,501				8,373	(2,872)				0001
Purchased Call/CGM/CGM040DSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/09/2023	03/05/2025	03/07/2025	Exercise		166,795	322.1	3,832		2,268	1,934				2,268	(334)				0001
Purchased Call/CGM/CGM040FSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2023	05/23/2025	04/03/2025	Exercise		3,323,574	323.52	74,488		172	(14,364)				172	(14,536)				0001
Purchased Call/CGM/CGM040GS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/30/2023	07/02/2025	07/07/2025	Expire		528,226	328.21	12,572			(3,143)					(3,143)				0001
Purchased Call/CGM/CGM040HS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2023	08/05/2025	08/07/2025	Expire		1,137,945	325.11	27,083			(8,036)					(8,036)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040HS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2025	08/08/2025	Expire		547,667	325.11	13,034			(3,880)					(3,880)				0001
Purchased Call/CGM/CGM040VS1		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/03/2025	01/05/2027	01/07/2025	Exercise		1,738,613	322.22	37,698	2,101	2,376	275			2,376		(2,048)				0001
Purchased Call/CGM/CGM040WS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	02/18/2025	Expire		1,074,018	327.06	26,697								66				0001
Purchased Call/CGM/CGM040ZS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2025	06/07/2027	06/10/2025	Exercise		2,709,808	317.75	63,768	905	940	35			940		(742)				0001
Purchased Call/CGM/CGM040ZSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2025	06/28/2027	07/01/2025	Exercise		1,419,959	318.52	33,438	534	847	313			847		(443)				0001
Purchased Call/CGM/CGM1400S2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2025	07/12/2027	07/15/2025	Expire		1,714,998	318.6	41,674								118				0001
Purchased Call/CGM/CGM1402SS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2025	10/15/2027	10/21/2025	Expire		1,637,469	329.74	41,123								110				0001
Purchased Call/CGM/CGM1403S9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/04/2025	11/04/2027	11/06/2025	Exercise		1,836,381	332.19	38,203	3,276	3,335	59			3,335		(3,232)				0001
Purchased Call/NDX/NDX00519R		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	01/10/2025	Expire		1,216,000	21180.959999999999	121,843												0001
Purchased Call/NDX/NDX0212S5		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/21/2025	02/20/2026	02/25/2025	Expire		1,730,000	21614.080000000002	147,569												0001
Purchased Call/NDX/NDX0212SZ		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/08/2025	08/07/2026	08/12/2025	Expire		1,735,000	23611.27	159,967												0001
Purchased Call/NDX/NDX0052S9		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	05/12/2025	Expire		1,038,000	20063.560000000001	283,997												0001
Purchased Call/NDX/NDX0211SR		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/08/2025	01/08/2031	01/10/2025	Expire		1,044,000	21180.959999999999	316,750												0001
Purchased Call/NDX/NDX0400SC		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	08/12/2025	Expire		1,183,000	23611.27	341,887												0001
Purchased Call/NDX/NDX0400SI		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/22/2025	10/22/2031	10/24/2025	Expire		1,811,000	24879.009999999998	588,394												0001
Purchased Call/NDX/NDX0400SJ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2025	11/07/2031	11/12/2025	Expire		1,073,000	25059.810000000001	305,269												0001
Purchased Call/SBM/SBM017ASS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2025	01/10/2025	Exercise		6,722	1325.92	491		874				(349)		382				0001
Purchased Call/SBM/SBM017BSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	02/25/2025	Exercise		85,697	1363.87	4,456		6,856				(1,589)		2,400				0001
Purchased Call/SBM/SBM017CSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2025	03/25/2025	Exercise		183,534	1394.12	13,490		18,596				(3,638)		5,107				0001
Purchased Call/SBM/SBM017CSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	04/10/2025	Exercise		39,363	1393.91	1,578		109				(363)		(1,469)				0001
Purchased Call/SBM/SBM017CSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	04/24/2025	Exercise		5,606	1347.03	358		588				(134)		230				0001
Purchased Call/SBM/SBM017CSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	04/24/2025	Exercise		85,463	1347.03	4,846		7,692				(1,693)		2,846				0001
Purchased Call/SBM/SBM017DSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	05/12/2025	Exercise		139,259	1380.61	8,537		13,926				(2,387)		5,389				0001
Purchased Call/SBM/SBM017DSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	06/10/2025	Exercise		5,004	1400.41	355		626				(85)		271				0001
Purchased Call/SBM/SBM017ES3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	06/24/2025	Exercise		243,279	1415.1	18,343		31,055				(3,492)		12,712				0001
Purchased Call/SBM/SBM017ESQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	07/24/2025	Exercise		125,305	1455.36	8,696		15,037				(183)		6,340				0001
Purchased Call/SBM/SBM017FSC		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	08/26/2025	Exercise		39,090	1474.67	2,818		4,886				146		2,068				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017GS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	10/10/2025	Exercise		67,683	1510.21	4,860		7,504				858			2,644			0001
Purchased Call/SBM/SBM017GSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	10/24/2025	Exercise		108,249	1536.18	9,667		11,004				3,111			1,338			0001
Purchased Call/SBM/SBM017HSF		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	11/25/2025	Exercise		19,996	1589.92	1,436		709				645			(727)			0001
Purchased Call/SBM/SBM017HSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	11/25/2025	Exercise		51,178	1589.92	3,337		1,815				1,450			(1,522)			0001
Purchased Call/SBM/SBM017HSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	11/25/2025	Exercise		26,010	1589.92	2,031		922				946			(1,109)			0001
Purchased Call/SBM/SBM017ISG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	01/10/2025	Expire		27,062	1500.42	2,008												0001
Purchased Call/SBM/SBM017ISR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	01/24/2025	Expire		30,031	1536.56	2,132												0001
Purchased Call/SBM/SBM017JS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	02/11/2025	Expire		84,410	1566.01	6,204												0001
Purchased Call/SBM/SBM017JSK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	02/25/2025	Expire		50,310	1580.95	3,959												0001
Purchased Call/SBM/SBM017LS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	04/24/2025	Expire		19,504	1488.34	1,223												0001
Purchased Call/SBM/SBM017LS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	04/24/2025	Expire		6,051	1488.34	417												0001
Purchased Call/SBM/SBM017LSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	05/12/2025	Expire		65,054	1553.09	4,202												0001
Purchased Call/SBM/SBM017LSJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	05/12/2025	Expire		21,631	1553.09	1,683												0001
Purchased Call/SBM/SBM017LSL		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	05/12/2025	Expire		14,925	1553.09	1,287												0001
Purchased Call/SBM/SBM017MSO		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	05/27/2025	Expire		65,482	1575.89	5,481												0001
Purchased Call/SBM/SBM017MS1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	05/27/2025	Expire		120,703	1575.89	9,163												0001
Purchased Call/SBM/SBM017MSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	06/10/2025	Expire		69,879	1609.91	5,954												0001
Purchased Call/SBM/SBM017MSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/08/2026	06/24/2025	Expire		22,185	1609.91	1,567												0001
Purchased Call/SBM/SBM017OSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire		39,185	1699.07	3,194												0001
Purchased Call/SBM/SBM017PSG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2026	10/10/2025	Expire		75,342	1677.64	5,621												0001
Purchased Call/SBM/SBM017PSR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2026	10/24/2025	Expire		147,439	1692.35	12,739												0001
Purchased Call/SBM/SBM017QSS		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire		51,206	1650.79	3,620												0001
Purchased Call/SBM/SBM017RS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/22/2025	12/22/2026	12/24/2025	Expire		194,120	1673.81	12,987												0001
Purchased Call/SBM/SBM0175SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/11/2025	Exercise		81,164	1159.68	11,939		28,438				(12,753)			16,499			0001
Purchased Call/SBM/SBM0176S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	03/25/2025	Exercise		120,060	1075.45	18,273		51,346				(29,235)			33,073			0001
Purchased Call/SBM/SBM0176SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2025	Exercise		56,173	1114.61	8,336		14,270				(11,970)			5,934			0001
Purchased Call/SBM/SBM0177SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	06/10/2025	Exercise		35,033	1190.49	5,090		12,343				(5,101)			7,252			0001
Purchased Call/SBM/SBM017KST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	04/10/2025	Expire		41,487	1397.77	4,920												0001
Purchased Call/SBM/SBM017KSU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	04/10/2025	Expire		76,118	1397.77	10,535												0001
Purchased Call/SBM/SBM017KSW		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	04/10/2025	Expire		37,093	1397.77	3,932												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017LSQ		N/A	Equity/Index	BarclaysBankPLC	05/08/2025	05/07/2027	05/12/2025	Expire		51,703	1553.09	4,850												0001
Purchased Call/SBM/SBM017MSJ		N/A	Equity/Index	BarclaysBankPLC	06/06/2025	06/08/2027	06/10/2025	Expire		46,212	1609.91	6,678												0001
Purchased Call/SBM/SBM017NSE		N/A	Equity/Index	BarclaysBankPLC	07/08/2025	07/08/2027	07/10/2025	Expire		13,822	1650.29	1,935												0001
Purchased Call/SBM/SBM017NSR		N/A	Equity/Index	BarclaysBankPLC	07/22/2025	07/22/2027	07/24/2025	Expire		7,420	1681.61	1,040												0001
Purchased Call/SBM/SBM017QS4		N/A	Equity/Index	BarclaysBankPLC	08/08/2025	08/06/2027	08/12/2025	Expire		63,087	1655.04	7,962												0001
Purchased Call/SBM/SBM017QSG		N/A	Equity/Index	BarclaysBankPLC	08/22/2025	08/20/2027	08/26/2025	Expire		42,572	1699.07	5,854												0001
Purchased Call/SBM/SBM017PSI		N/A	Equity/Index	BarclaysBankPLC	10/08/2025	10/08/2027	10/10/2025	Expire		20,249	1677.64	2,598												0001
Purchased Call/SBM/SBM017RS9		N/A	Equity/Index	BarclaysBankPLC	12/22/2025	12/22/2027	12/24/2025	Expire		20,006	1673.81	2,779												0001
Purchased Call/SBM/SBM017RSB		N/A	Equity/Index	BarclaysBankPLC	12/22/2025	12/22/2027	12/24/2025	Expire		17,528	1673.81	2,477												0001
Purchased Call/SBM/SBM017KS5		N/A	Equity/Index	BarclaysBankPLC	03/07/2025	03/07/2031	03/11/2025	Expire		78,974	1575.01	23,590												0001
Purchased Call/SBM/SBM017MS9		N/A	Equity/Index	BarclaysBankPLC	05/22/2025	05/22/2031	05/27/2025	Expire		3,952	1575.89	1,243												0001
Purchased Call/SBM/SBM017NSU		N/A	Equity/Index	BarclaysBankPLC	07/22/2025	07/22/2031	07/24/2025	Expire		2,638	1681.61	787												0001
Purchased Call/SBM/SBM017QSX		N/A	Equity/Index	BarclaysBankPLC	09/08/2025	09/08/2031	09/10/2025	Expire		8,101	1699.07	2,440												0001
Purchased Call/SPX/SPXJ00TSB		N/A	Equity/Index	GoldmanSachs International	04/08/2025	04/08/2031	04/10/2025	Expire		56,000	100	15,025												0001
Purchased Call/SPX/SPXJ00TSA		N/A	Equity/Index	GoldmanSachs International	10/22/2025	10/22/2031	10/24/2025	Expire		1,002,000	100	272,143												0001
Purchased Call/SBM/SBM017HSO		N/A	Equity/Index	BarclaysBankPLC	12/06/2024	12/08/2025	12/10/2025	Exercise		33,188	1596.49	2,755		1,129				1,315		(1,626)				0001
Purchased Call/SBM/SBM017KSB		N/A	Equity/Index	BarclaysBankPLC	03/21/2025	03/20/2026	03/25/2025	Expire		31,169	1535.38	1,428												0001
Purchased Call/SBM/SBM017NSN		N/A	Equity/Index	BarclaysBankPLC	07/22/2025	07/22/2026	07/24/2025	Expire		11,149	1681.61	943												0001
Purchased Call/SLI/SLI0130SO		N/A	Equity/Index	BNPParibas	04/10/2025	04/10/2026	04/14/2025	Expire		1,345,000	174	31,742								8				0001
Purchased Call/SPX/SPXJ00MSJ		N/A	Equity/Index	UBS	09/08/2025	09/08/2026	09/10/2025	Expire		834,000	90	71,474												0001
Purchased Call/SPX/SPXA21ZS8		N/A	Equity/Index	RoyalBankofCanada	07/22/2025	07/22/2031	07/24/2025	Expire		741,000	80	208,962												0001
Purchased Call/SPX/SPXB211SD		N/A	Equity/Index	RoyalBankofCanada	09/08/2025	09/08/2031	09/10/2025	Expire		1,704,000	70	504,384												0001
Purchased Call/AIG/AIG000CSU		N/A	Equity/Index	HSBCBankPLC	06/11/2024	06/09/2025	06/11/2025	Expire		200,341	1909.28	6,089								(2,682)				0001
Purchased Call/AIG/AIG000DSF		N/A	Equity/Index	HSBCBankPLC	06/26/2024	06/25/2025	06/27/2025	Expire		1,417,277	1934.69	39,988								(19,360)				0001
Purchased Call/AIG/AIG000ESM		N/A	Equity/Index	HSBCBankPLC	07/26/2024	07/28/2025	07/30/2025	Expire		65,777	1953.13	1,908								(1,093)				0001
Purchased Call/AIG/AIG000FS8		N/A	Equity/Index	HSBCBankPLC	08/09/2024	08/11/2025	08/13/2025	Expire		705,268	1945.01	20,453								(12,508)				0001
Purchased Call/AIG/AIG000SSX		N/A	Equity/Index	HSBCBankPLC	05/23/2025	05/26/2026	05/28/2025	Expire		266,656	1862.82	7,706								21				0001
Purchased Call/AIG/AIG000WSA		N/A	Equity/Index	HSBCBankPLC	08/08/2025	08/10/2026	08/12/2025	Expire		92,898	1923.16	2,703								11				0001
Purchased Call/AIG/AIG000XSB		N/A	Equity/Index	HSBCBankPLC	08/29/2025	09/01/2026	09/03/2025	Exercise		1,366,919	1946.85	30,526	4,626	6,730	2,105			6,730		(4,431)				0001
Purchased Call/AIG/AIG1001SX		N/A	Equity/Index	HSBCBankPLC	11/28/2025	11/30/2026	12/02/2025	Expire		2,304,089	2042.34	67,971								494				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0000S7		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/01/2025	08/05/2025	Exercise		66,847	1852.24	2,504		1,913	1,180			1,913		(733)				0001
Purchased Call/AIG/AIG0000SC		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2025	08/11/2025	Exercise		595,032	1858.43	20,907		20,802	14,532			20,802		(6,270)				0001
Purchased Call/AIG/AIG0001SX		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/15/2025	02/18/2025	Exercise		941,606	1828.61	35,103		94,407	81,981			94,407		(12,426)				0001
Purchased Call/AIG/AIG0003S1		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/10/2025	10/15/2025	Exercise		1,567,237	1777.82	56,387		204,431	182,459			204,431		(21,972)				0001
Purchased Call/AIG/AIG0004S2		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2025	11/07/2025	Exercise		63,805	1791.26	2,218		8,570	7,630			8,570		(940)				0001
Purchased Call/AIG/AIG0000SD		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	02/11/2025	Exercise		831,759	1949.36	29,130	1,654	1,463	(191)			1,463		(1,606)				0001
Purchased Call/AIG/AIG0000SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2027	02/14/2025	Expire		1,887,973	1953.17	69,934								16				0001
Purchased Call/AIG/AIG0000SL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	04/01/2025	Expire		447,985	1928.75	17,606								36				0001
Purchased Call/AIG/AIG0002ST		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/17/2025	10/19/2027	10/21/2025	Expire		932,972	2050.34	37,226								132				0001
Purchased Call/AIG/AIG1000SY		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/07/2025	11/09/2027	11/12/2025	Expire		2,069,750	2031.26	82,376								411				0001
Purchased Call/AIG/AIG1001SF		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	11/18/2025	11/18/2027	11/20/2025	Exercise		3,536,447	2006.26	134,925	1,911	2,047	136			2,047		(1,736)				0001
Purchased Call/UIB/UIB000ESD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/26/2024	07/28/2025	07/30/2025	Expire		62,478	544.33	1,818			(1,042)					(1,042)				0001
Purchased Call/UIB/UIB000VSG		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/25/2025	07/27/2026	07/29/2025	Expire		59,792	525.59	1,758								6				0001
Purchased Call/UIB/UIB000YSL		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2025	09/28/2026	09/30/2025	Expire		731,044	535.16	21,566								116				0001
Purchased Call/UIB/UIB1001S4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2025	11/16/2026	11/18/2025	Expire		701,179	525.07	20,685								142				0001
Purchased Call/UIB/UIB0001SD		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2023	09/04/2025	09/08/2025	Exercise		377,662	529.93	13,683		2,899	(1,731)			2,899		(4,630)				0001
Purchased Call/UIB/UIB000FSR		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/21/2025	08/25/2026	07/23/2025	Expire		114,253	543.78	4,829								(3)				0001
Purchased Call/UIB/UIB000HSV		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2024	10/06/2026	01/17/2025	Exercise		45,283	546.76	9,577		1,521	(20)			1,521		(1,552)				0001
Purchased Call/UIB/UIB000MSC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/03/2025	01/05/2027	01/07/2025	Expire		225,807	541.44	8,784								12				0001
Purchased Call/UIB/UIB000MSO		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/10/2025	01/12/2027	01/14/2025	Exercise		695,869	539.17	24,514	1,277	773	(505)			773		(1,242)				0001
Purchased Call/UIB/UIB000WS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/08/2025	08/09/2027	08/12/2025	Expire		666,809	524.56	26,272								80				0001
Purchased Call/UIB/UIB0002SS		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2025	10/19/2027	10/21/2025	Expire		322,681	534.3	12,778								45				0001
Purchased Call/UIB/UIB1000SI		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2025	11/02/2027	11/04/2025	Expire		969,648	530.2	38,301								140				0001
Purchased Call/UIB/UIB1002SZ		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2025	12/21/2027	12/23/2025	Expire		1,263,470	529.99	50,033								202				0001
Purchased Call/UIB/UIB1003SC		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/29/2025	12/23/2027	12/31/2025	Expire		497,758	534.4	18,983								26				0001
Purchased Call/UIB/UIB1003SH		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/31/2025	12/31/2027	01/05/2026	Expire		497,544	530.74	19,653												0001
Purchased Call/SFC/SFC0618SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	02/25/2025	Exercise		2,882,806	442.02	167,547		203,874	180,204			203,874		(23,670)				0001
Purchased Call/SFC/SFC0619SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2024	09/16/2025	09/18/2025	Exercise		170,211	483.39	7,321		7,384	2,167			7,384		(5,217)				0001
Purchased Call/SFC/SFC061HSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/23/2024	09/19/2025	09/23/2025	Exercise		69,977	487.58	3,060		3,206	982			3,206		(2,225)				0001
Purchased Call/SFC/SFC061HSJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	09/26/2025	Exercise		239,918	489.11	10,193		7,839	349			7,839		(7,490)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0611SH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2025	10/09/2025	Exercise		836,883	483.75	39,634		43,821	13,274			43,821		(30,547)				0001
Purchased Call/SFC/SFC0611SY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2025	10/16/2025	Expire		370,244	499.6	14,258			(11,265)					(11,265)				0001
Purchased Call/SFC/SFC0611S0		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/12/2024	11/11/2025	11/13/2025	Exercise		127,853	498.9	5,602		343	(4,516)			343		(4,859)				0001
Purchased Call/SFC/SFC0611S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/13/2024	11/12/2025	11/14/2025	Exercise		1,278,613	497.85	57,067		6,729	(42,929)			6,729		(49,658)				0001
Purchased Call/SFC/SFC0611S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/27/2024	11/28/2025	12/02/2025	Expire		2,138,001	497.7	102,667			(94,135)					(94,135)				0001
Purchased Call/SFC/SFC0611SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2025	12/03/2025	Expire		1,182,244	501.77	56,842			(52,301)					(52,301)				0001
Purchased Call/SFC/SFC0611N5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/11/2024	12/10/2025	12/12/2025	Expire		50,001	499.16	2,361			(2,237)					(2,237)				0001
Purchased Call/SFC/SFC0610SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	01/07/2025	Expire		722,097	477.65	34,347								(93)				0001
Purchased Call/SFC/SFC0611PSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/21/2025	01/16/2026	01/23/2025	Expire		785,900	482.31	36,488								(93)				0001
Purchased Call/SFC/SFC0610S7		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/27/2025	01/23/2026	01/29/2025	Expire		944,486	486.53	35,739								(87)				0001
Purchased Call/SFC/SFC0610SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	01/29/2025	01/28/2026	01/31/2025	Expire		116,340	481.16	5,032								(12)				0001
Purchased Call/SFC/SFC0611RS9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/11/2025	02/10/2026	02/13/2025	Expire		133,495	479.49	6,337								(14)				0001
Purchased Call/SFC/SFC0611RSH		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	02/21/2025	02/20/2026	02/25/2025	Expire		499,832	482.57	19,110								(23)				0001
Purchased Call/SFC/SFC0611SSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/05/2025	03/04/2026	03/07/2025	Expire		182,580	455.96	9,178								(17)				0001
Purchased Call/SFC/SFC0611SST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/11/2025	03/06/2026	03/13/2025	Expire		63,629	455.73	2,537								(5)				0001
Purchased Call/SFC/SFC0611TSD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2026	03/20/2025	Expire		99,483	452.23	4,412								(7)				0001
Purchased Call/SFC/SFC0611TSS		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/24/2025	03/20/2026	03/26/2025	Expire		59,246	453.89	2,894								(5)				0001
Purchased Call/SFC/SFC0611TSY		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	03/27/2025	Expire		100,000	459.1	4,754								(7)				0001
Purchased Call/SFC/SFC0610SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	04/02/2025	Expire		233,700	450.08	11,647								(17)				0001
Purchased Call/SFC/SFC0610SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2026	04/07/2025	Expire		400,000	444.43	19,028								1				0001
Purchased Call/SFC/SFC0610SP		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2026	04/08/2025	Expire		765,628	444.43	31,336								1				0001
Purchased Call/SFC/SFC0610SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2026	04/10/2025	Exercise		170,000	437.81		4,055	4,654	598			4,654		(4,055)				0001
Purchased Call/SFC/SFC0611VS5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/10/2026	04/15/2025	Expire		499,833	445.23	23,093								6				0001
Purchased Call/SFC/SFC0611VSC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/15/2025	04/14/2026	04/17/2025	Expire		200,265	446.86	8,954								(11)				0001
Purchased Call/SFC/SFC0611XS4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/08/2025	05/08/2026	05/12/2025	Expire		208,736	451.61	9,932								11				0001
Purchased Call/SFC/SFC0611XSZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2026	05/22/2025	Expire		94,650	463.32	4,441								(3)				0001
Purchased Call/SFC/SFC0611YS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2026	05/27/2025	Expire		207,922	458.26	9,310								24				0001
Purchased Call/SFC/SFC0611YS3		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/27/2025	05/22/2026	05/29/2025	Expire		818,882	455.19	40,779								(24)				0001
Purchased Call/SFC/SFC0611YSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	06/03/2025	Expire		401,824	461.04	18,076								32				0001
Purchased Call/SFC/SFC0611YST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/02/2025	05/29/2026	06/04/2025	Expire		1,359,852	461.22	61,945								(30)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0612S1		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	06/06/2025	Expire		190,983	464.63	9,085								(4)				0001
Purchased Call/SFC/SFC0612S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	06/10/2025	Expire		126,918	462.21	6,475								13				0001
Purchased Call/SFC/SFC0612SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2026	06/23/2025	Expire		70,775	464.07	3,264								12				0001
Purchased Call/SFC/SFC1610S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	06/24/2025	Expire		150,000	462.2	7,116								17				0001
Purchased Call/SFC/SFC1610SF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/25/2025	06/24/2026	06/27/2025	Expire		140,001	471.94	6,458								(1)				0001
Purchased Call/SFC/SFC1610ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	07/03/2025	Expire		127,124	481.83	6,054												0001
Purchased Call/SFC/SFC1611SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2026	07/11/2025	Expire		240,126	483.52	11,869								1				0001
Purchased Call/SFC/SFC1611SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	07/14/2025	Expire		200,000	488.45	9,518								29				0001
Purchased Call/SFC/SFC1611SK		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/11/2025	07/10/2026	07/15/2025	Expire		107,026	486.34	5,021								15				0001
Purchased Call/SFC/SFC1612S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	07/22/2025	Expire		125,963	489.82	5,986								20				0001
Purchased Call/SFC/SFC1614S4		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	08/19/2025	Expire		699,388	496.86	33,773								139				0001
Purchased Call/SFC/SFC1614SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/18/2025	08/14/2026	08/20/2025	Expire		67,066	496.86	3,175								2				0001
Purchased Call/SFC/SFC1615S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	09/03/2025	Expire		76,322	494.65	3,492								22				0001
Purchased Call/SFC/SFC1615SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	09/08/2025	Expire		272,141	495.23	11,797								56				0001
Purchased Call/SFC/SFC1616SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	09/18/2025	Expire		228,840	504.36	9,934								11				0001
Purchased Call/SFC/SFC1616SD		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	09/18/2025	Expire		159,124	504.36	7,601								9				0001
Purchased Call/SFC/SFC1616SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	09/19/2025	Expire		568,880	502.67	24,695								29				0001
Purchased Call/SFC/SFC1616SL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2026	09/23/2025	Expire		50,001	502.67	2,739								14				0001
Purchased Call/SFC/SFC1616SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	09/26/2025	Exercise		496,212	505.09		10,765	12,393	1,628			12,393		(10,765)				0001
Purchased Call/SFC/SFC1617S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	09/30/2025	Expire		2,042,093	503.71	98,796								532				0001
Purchased Call/SFC/SFC1617SJ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2026	10/07/2025	Expire		973,883	510.27	47,165								264				0001
Purchased Call/SFC/SFC1617SZ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/07/2025	10/07/2026	10/09/2025	Expire		56,163	509.08	2,248								3				0001
Purchased Call/SFC/SFC1618S5		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/09/2025	10/08/2026	10/14/2025	Expire		60,049	513.55	2,720								22				0001
Purchased Call/SFC/SFC1618SU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/17/2025	10/19/2026	10/21/2025	Expire		1,405,174	496.56	68,123								410				0001
Purchased Call/SFC/SFC1619SA		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/23/2025	10/22/2026	10/27/2025	Expire		83,738	497.52	4,161								26				0001
Purchased Call/SFC/SFC1619ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/29/2025	10/29/2026	10/31/2025	Expire		333,285	507.82	15,034								27				0001
Purchased Call/SFC/SFC161SJU		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/11/2025	11/11/2026	11/13/2025	Expire		127,472	500.24	5,748								11				0001
Purchased Call/SFC/SFC161CS6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/28/2025	11/25/2026	12/02/2025	Expire		165,988	490.03	7,330								54				0001
Purchased Call/SFC/SFC161CSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/02/2025	11/27/2026	12/04/2025	Expire		429,869	491.01	18,359								43				0001
Purchased Call/SFC/SFC161CSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/03/2025	12/03/2026	12/05/2025	Expire		1,661,020	491.4	74,962								175				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC161CST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/05/2025	12/07/2026	12/09/2025	Expire		1,530,043	492.15	74,146							555				0001
Purchased Call/SFC/SFC161DSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/12/2025	12/14/2026	12/16/2025	Exercise		1,403,420	488.72	60,072	3,976	3,919	(57)			3,919		(3,514)			0001
Purchased Call/SFC/SFC161DSO		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2025	12/15/2026	12/18/2025	Expire		124,999	488.22	5,333								14			0001
Purchased Call/SFC/SFC161DSQ		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2026	12/18/2025	Expire		1,610,810	487.28	72,696								184			0001
Purchased Call/SFC/SFC161DSX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/18/2025	12/18/2026	12/22/2025	Expire		2,438,923	485.18	110,093								871			0001
Purchased Call/SFC/SFC161ES9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/23/2025	12/22/2026	12/26/2025	Expire		119,058	491.55	5,416								29			0001
Purchased Call/SFC/SFC0610SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	08/19/2025	Exercise		353,170	408.79	21,227		76,087	69,470			76,087		(6,617)			0001
Purchased Call/SFC/SFC0611SG		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	09/09/2025	Exercise		423,566	410.48	26,282		85,192	76,238			85,192		(8,954)			0001
Purchased Call/SFC/SFC0611SN		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/12/2023	09/11/2025	09/15/2025	Exercise		811,401	412.62	48,850		176,450	159,465			176,450		(16,986)			0001
Purchased Call/SFC/SFC0612SB		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	09/30/2025	Exercise		655,125	389.17	42,977		192,816	176,929			192,816		(15,887)			0001
Purchased Call/SFC/SFC0613SI		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/27/2023	10/24/2025	10/28/2025	Exercise		492,329	376.92	30,003		164,201	151,935			164,201		(12,266)			0001
Purchased Call/SFC/SFC0613SX		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/07/2023	11/05/2025	11/07/2025	Exercise		189,505	392.83	12,282		52,313	47,109			52,313		(5,203)			0001
Purchased Call/SFC/SFC0615S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	03/28/2025	03/29/2027	04/01/2025	Expire		219,187	450.08	14,241								29			0001
Purchased Call/SFC/SFC0615S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	04/15/2025	Expire		496,593	446.55	32,328								69			0001
Purchased Call/SFC/SFC0615SC		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	05/28/2025	Expire		333,314	455.19	21,692								74			0001
Purchased Call/SFC/SFC1610S8		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	06/24/2025	Expire		464,765	462.2	30,252								81			0001
Purchased Call/SFC/SFC1612S6		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	07/22/2025	Expire		570,476	489.82	37,178								107			0001
Purchased Call/SFC/SFC1613S9		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	08/05/2025	Expire		531,074	486.92	34,700								103			0001
Purchased Call/SFC/SFC1617ST		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	10/03/2025	10/05/2027	10/07/2025	Expire		816,058	510.27	53,533								185			0001
Purchased Call/SFC/SFC161DSR		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	12/16/2025	12/16/2027	12/18/2025	Expire		1,916,537	487.28	122,877								376			0001
Purchased Call/MMS/MMS0000S1		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/10/2025	12/09/2027	12/12/2025	Expire		407,280	419.69	16,507								3,044			0001
Purchased Call/MMS/MMS0000S7		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/18/2025	12/17/2027	12/22/2025	Expire		125,401	420.64	5,172								677			0001
Purchased Call/MMS/MMS0000SD		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/31/2025	12/30/2027	01/05/2026	Expire		95,650	418.69	4,270								(6)			0001
Purchased Call/SDS/SDS0050S2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/12/2025	12/10/2027	12/16/2025	Expire		124,041	541.97	9,601								38			0001
Purchased Call/SDS/SDS0050S9		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/23/2025	12/22/2027	12/26/2025	Expire		119,858	539.66	10,210								28			0001
Purchased Call/SPX/SPX140MS6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2024	10/10/2025	10/15/2025	Exercise		1,365,000	5815.03	22,523		34,125	16,433			34,125		(17,692)			0001
Purchased Call/SPX/SPX921NSI		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/18/2024	03/14/2025	03/18/2025	Exercise		1,483,956	5117	61,790		103,821	91,428			103,821		(12,392)			0001
Purchased Call/SPX/SPXA210SJ		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/03/2025	02/27/2026	03/05/2025	Expire		2,441,345	5955	93,865								(177)			0001
Purchased Call/SPX/SPXC170SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/01/2024	01/31/2025	02/04/2025	Exercise		2,476,127	4846	101,653		166,586	158,139			166,586		(8,448)			0001
Purchased Call/SPX/SPXK13CSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/08/2025	01/10/2025	Exercise		1,199,984	4762	16,201		24,949	24,636			24,949		(313)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13DSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/13/2025	01/15/2025	Exercise		1,416,014	4784	19,953		31,968	31,305			31,968		(663)				0001
Purchased Call/SPX/SPXK13DSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/14/2025	01/16/2025	Exercise		1,516,474	4784	31,732		51,988	50,848			51,988		(1,140)				0001
Purchased Call/SPX/SPXK13DSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/15/2025	01/17/2025	Exercise		1,482,987	4784	24,943		40,299	39,337			40,299		(962)				0001
Purchased Call/SPX/SPXK13HSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/28/2025	01/30/2025	Exercise		1,741,185	4891	31,858		48,772	46,403			48,772		(2,370)				0001
Purchased Call/SPX/SPXK13JSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/03/2025	02/05/2025	Exercise		1,958,651	4959	32,904		52,535	49,535			52,535		(2,999)				0001
Purchased Call/SPX/SPXK13KSG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/08/2024	02/07/2025	02/11/2025	Exercise		2,267,757	4995	44,474		70,824	66,266			70,824		(4,558)				0001
Purchased Call/SPX/SPXK13NS7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/18/2025	02/20/2025	Exercise		1,291,437	5006	21,342		34,313	31,484			34,313		(2,830)				0001
Purchased Call/SPX/SPXK13DSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/24/2025	02/26/2025	Exercise		1,485,828	5088	27,133		43,217	39,169			43,217		(4,047)				0001
Purchased Call/SPX/SPXK13DSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/25/2025	02/27/2025	Exercise		2,045,698	5089	35,903		57,085	51,645			57,085		(5,440)				0001
Purchased Call/SPX/SPXK13YSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	04/03/2025	Exercise		1,604,594	5244	18,158		29,375	24,861			29,375		(4,514)				0001
Purchased Call/SPX/SPXL133S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2024	04/21/2025	04/23/2025	Exercise		1,842,842	4967	31,131		47,488	38,029			47,488		(9,460)				0001
Purchased Call/SPX/SPXL134SQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/25/2025	04/29/2025	Exercise		1,025,092	5100	13,927		21,909	17,487			21,909		(4,423)				0001
Purchased Call/SPX/SPXL135S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/01/2024	04/30/2025	05/02/2025	Exercise		2,235,846	5036	33,375		51,503	40,531			51,503		(10,972)				0001
Purchased Call/SPX/SPXL13664		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2024	05/05/2025	05/07/2025	Exercise		1,697,298	5128	27,274		42,699	33,356			42,699		(9,343)				0001
Purchased Call/SPX/SPXL137SB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	05/13/2025	Exercise		1,399,510	5203	16,358		25,555	19,739			25,555		(5,816)				0001
Purchased Call/SPX/SPXL13CSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/28/2024	05/27/2025	05/29/2025	Exercise		2,424,257	5305	35,655		54,839	40,459			54,839		(14,380)				0001
Purchased Call/SPX/SPXL13DSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/03/2024	05/30/2025	06/03/2025	Exercise		1,836,573	5278	51,149		83,867	62,638			83,867		(21,229)				0001
Purchased Call/SPX/SPXL13KSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/25/2025	06/27/2025	Exercise		1,699,610	5465	21,692		33,277	22,790			33,277		(10,487)				0001
Purchased Call/SPX/SPXL13KSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/26/2025	06/30/2025	Exercise		1,325,652	5478	15,558		23,716	16,110			23,716		(7,606)				0001
Purchased Call/SPX/SPXL13LSV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/01/2024	06/27/2025	07/01/2025	Exercise		1,518,013	5460	23,524		35,862	24,263			35,862		(11,598)				0001
Purchased Call/SPX/SPXL13NSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/07/2025	07/09/2025	Exercise		1,651,190	5560	18,084		27,324	17,982			27,324		(9,342)				0001
Purchased Call/SPX/SPXL13PS3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/10/2025	07/14/2025	Exercise		1,281,625	5621	16,571		25,308	16,538			25,308		(8,770)				0001
Purchased Call/SPX/SPXL13US1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/01/2024	07/31/2025	08/04/2025	Exercise		1,772,658	5522	36,658		63,878	42,392			63,878		(21,486)				0001
Purchased Call/SPX/SPXL13XSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/11/2025	08/13/2025	Exercise		1,489,768	5340	14,656		22,600	13,612			22,600		(8,988)				0001
Purchased Call/SPX/SPXL13YS8		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/14/2024	08/13/2025	08/15/2025	Exercise		1,315,132	5434	15,849		24,442	14,635			24,442		(9,807)				0001
Purchased Call/SPX/SPXL13YSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	08/19/2025	Exercise		2,433,474	5543	63,756		100,094	60,069			100,094		(40,025)				0001
Purchased Call/SPX/SPXM131SN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	08/26/2025	Exercise		1,346,671	5635	15,552		23,661	13,568			23,661		(10,093)				0001
Purchased Call/SPX/SPXM131SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/26/2025	08/28/2025	Exercise		1,752,454	5617	20,642		30,889	17,375			30,889		(13,514)				0001
Purchased Call/SPX/SPXM135SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/16/2024	09/15/2025	09/17/2025	Exercise		2,576,717	5626	49,491		77,402	42,266			77,402		(35,136)				0001
Purchased Call/SPX/SPXM136S9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/16/2025	09/18/2025	Exercise		1,487,136	5633	18,776		29,039	15,658			29,039		(13,382)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXW13AS4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/08/2024	10/02/2025	10/06/2025	Exercise		1,010,482	5709	18,003		26,727	12,910			26,727		(13,817)				0001
Purchased Call/SPX/SPXW13FS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	11/04/2025	Exercise		1,568,999	5705	31,323		47,301	20,938			47,301		(26,363)				0001
Purchased Call/SPX/SPXW130SQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/16/2024	12/15/2025	12/17/2025	Exercise		1,827,429	6051	70,849		112,948	44,839			112,948		(68,109)				0001
Purchased Call/SPX/SPX815FS8		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025	02/04/2025	Exercise		2,049,710	4846	64,947		114,634	109,237			114,634		(5,397)				0001
Purchased Call/SPX/SPX815GSS		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/16/2024	02/14/2025	02/19/2025	Exercise		1,036,124	5030	27,264		52,323	48,982			52,323		(3,342)				0001
Purchased Call/SPX/SPXA211SR		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	08/01/2024	07/31/2025	08/04/2025	Exercise		999,536	5522	15,307		30,046	21,074			30,046		(8,972)				0001
Purchased Call/SPX/SPXA210SF		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/03/2025	02/27/2026	03/05/2025	Expire		1,464,807	5955	35,217								(67)				0001
Purchased Call/SPX/SPX140ASB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/10/2025	01/14/2025	Expire		1,096,000	100	9,097		(228)				(228)		(228)				0001
Purchased Call/SPX/SPX140ASQ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/22/2024	01/21/2025	01/23/2025	Exercise		1,549,000	100	19,827		65,143	64,051			65,143		(1,092)				0001
Purchased Call/SPX/SPX140BS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/29/2024	01/28/2025	01/30/2025	Exercise		1,681,000	100	21,349		93,653	92,066			93,653		(1,588)				0001
Purchased Call/SPX/SPX140BSB		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/05/2024	02/03/2025	02/05/2025	Exercise		1,434,000	100	25,095		52,511	50,223			52,511		(2,288)				0001
Purchased Call/SPX/SPX140DS2		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/11/2024	03/07/2025	03/11/2025	Expire		1,128,000	100	8,122		(1,470)				(1,470)		(1,470)				0001
Purchased Call/SPX/SPX140DS3		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/11/2024	03/10/2025	03/12/2025	Expire		1,201,000	100	19,576		(3,677)				(3,677)		(3,677)				0001
Purchased Call/SPX/SPX140FS9		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2025	04/28/2025	Expire		1,386,000	100	15,800		(4,960)				(4,960)		(4,960)				0001
Purchased Call/SPX/SPX140FSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/29/2024	04/28/2025	04/30/2025	Expire		1,002,000	100	9,519		(3,077)				(3,077)		(3,077)				0001
Purchased Call/SPX/SPX140GSS		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/28/2024	05/27/2025	05/29/2025	Expire		1,074,000	100	11,384		(4,592)				(4,592)		(4,592)				0001
Purchased Call/SPX/SPX140GSV		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/29/2024	05/28/2025	05/30/2025	Expire		1,036,000	100	7,459		(3,029)				(3,029)		(3,029)				0001
Purchased Call/SPX/SPX140HSD		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/04/2024	06/03/2025	06/05/2025	Expire		2,028,000	100	25,756		(10,886)				(10,886)		(10,886)				0001
Purchased Call/SPX/SPX140HSZ		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2024	06/18/2025	06/23/2025	Expire		2,049,000	100	19,261		(9,013)				(9,013)		(9,013)				0001
Purchased Call/SPX/SPX140KSE		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/26/2024	08/25/2025	08/27/2025	Expire		1,468,000	100	13,212		(8,613)				(8,613)		(8,613)				0001
Purchased Call/SPX/SPX140LSY		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/08/2024	10/07/2025	10/09/2025	Expire		1,316,000	100	22,109		(17,040)				(17,040)		(17,040)				0001
Purchased Call/SPX/SPX9211S1		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	01/16/2024	01/15/2025	01/17/2025	Exercise		1,109,000	100	22,180		86,913	86,058			86,913		(855)				0001
Purchased Call/SPX/SPX921MSE		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	03/04/2024	02/28/2025	03/04/2025	Expire		1,679,000	100	20,316		(3,282)				(3,282)		(3,282)				0001
Purchased Call/SPX/SPX921VS8		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	05/15/2024	05/14/2025	05/16/2025	Expire		2,519,000	100	27,709		(10,180)				(10,180)		(10,180)				0001
Purchased Call/SPX/SPX921WSZ		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Expire		2,424,000	100	45,329		(19,642)				(19,642)		(19,642)				0001
Purchased Call/SPX/SPXA210SC		N/A	Equity/Index	RoyalBankofCanada . ES71P3U3RHIGC71XBU11	07/15/2024	07/11/2025	07/15/2025	Expire		1,127,000	100	8,678		(4,617)				(4,617)		(4,617)				0001
Purchased Call/SPX/SPXC172SG		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/31/2024	07/30/2025	08/01/2025	Expire		1,572,000	100	14,148		(8,207)				(8,207)		(8,207)				0001
Purchased Call/SPX/SPXD170SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/20/2024	08/19/2026	08/21/2025	Expire		1,183,000	100	18,810		(11,951)				(11,951)		(11,951)				0001
Purchased Call/SPX/SPXD172SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/18/2024	09/17/2025	09/19/2025	Expire		2,209,000	100	18,777		(13,434)				(13,434)		(13,434)				0001
Purchased Call/SPX/SPXD173SK		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/30/2024	09/26/2025	09/30/2025	Expire		1,350,000	100	12,420		(9,272)				(9,272)		(9,272)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00P8S		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/10/2024	06/09/2025	06/11/2025	Expire		1,806,000	100	22,214			(9,757)					(9,757)				0001
Purchased Call/SPX/SPXH00Y8Q		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/15/2024	07/14/2025	07/16/2025	Expire		2,252,000	100	32,429			(17,379)					(17,379)				0001
Purchased Call/SPX/SPX815P8K		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/17/2024	07/16/2025	07/18/2025	Exercise		1,310,543	40954	35,602		51,615	32,339			51,615		(19,276)				0001
Purchased Call/SPX/SPX815P8V		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/24/2024	07/23/2025	07/25/2025	Exercise		1,251,101	40358	28,982		62,558	46,305			62,558		(16,252)				0001
Purchased Call/SPX/SPX815S8Y		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/28/2024	08/27/2025	08/29/2025	Exercise		1,155,014	41251	29,385		56,294	36,975			56,294		(19,320)				0001
Purchased Call/SPX/SPX815USC		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/18/2024	09/17/2025	09/19/2025	Exercise		1,289,792	41606	35,347		52,181	26,891			52,181		(25,290)				0001
Purchased Call/SPX/SPX815Y8F		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/23/2024	12/23/2025	12/26/2025	Exercise		1,282,000	42906.949999999997	34,101		42,935	9,399			42,935		(33,536)				0001
Purchased Call/SPX/SPX915H8R		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/22/2025	10/22/2026	10/24/2025	Expire		1,182,000	46590.410000000003	30,732								52				0001
Purchased Call/SPX/SPXI00CSW		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	10/24/2025	Exercise		1,750,000	42924.889999999999	44,450		27,068	(8,933)			27,068		(36,001)				0001
Purchased Call/SPX/SPX921R8R		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	04/17/2024	04/17/2025	04/21/2025	Exercise		2,032,000	5022.21	50,190		82,296	67,640			82,296		(14,656)				0001
Purchased Call/SPX/SPXA213SB		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	08/21/2025	Exercise		1,701,000	5608.25	33,170		51,881	30,864			51,881		(21,016)				0001
Purchased Call/SPX/SPXA21CSA		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U8RHIGC71XBU11	11/26/2024	11/26/2025	12/01/2025	Exercise		1,606,000	6021.63	31,478		48,180	19,572			48,180		(28,608)				0001
Purchased Call/SPX/SPXB05G9H		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/11/2024	01/13/2025	01/15/2025	Exercise		1,417,000	4780.24	37,976		61,640	60,384			61,640		(1,255)				0001
Purchased Call/SPX/SPXB051SH		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	02/11/2025	Exercise		2,182,000	4995.06	56,950		92,735	86,946			92,735		(5,789)				0001
Purchased Call/SPX/SPXB051SS		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/08/2024	02/10/2025	02/12/2025	Exercise		2,276,000	4997.91	58,721		95,592	89,139			95,592		(6,453)				0001
Purchased Call/SPXC054S1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/27/2024	11/28/2025	12/02/2025	Exercise		1,608,000	5998.74	31,517		48,240	19,342			48,240		(28,898)				0001
Purchased Call/SPXC170SN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/04/2024	01/06/2025	01/08/2025	Exercise		1,259,000	4688.68	33,993		54,767	54,300			54,767		(467)				0001
Purchased Call/SPXC171SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	03/18/2025	Exercise		1,421,000	5150.48	34,957		57,551	50,579			57,551		(6,972)				0001
Purchased Call/SPXG00XS3		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	01/09/2024	01/09/2025	01/14/2025	Exercise		1,315,000	4756.5	35,374		57,203	56,425			57,203		(777)				0001
Purchased Call/SPXH007SY		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	03/07/2024	03/07/2025	03/11/2025	Exercise		1,258,000	5157.36	30,695		50,320	44,793			50,320		(5,527)				0001
Purchased Call/SPXI00FSZ		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	11/15/2024	11/17/2025	11/19/2025	Exercise		1,943,000	5870.62	31,282		47,604	20,027			47,604		(27,577)				0001
Purchased Call/SPXK13DSZ		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPR08K5P83	01/16/2024	01/15/2025	01/17/2025	Exercise		2,037,000	4765.98	46,444		74,351	72,559			74,351		(1,791)				0001
Purchased Call/SPXK13GB6		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPR08K5P83	01/24/2024	01/24/2025	01/28/2025	Exercise		1,778,000	4868.55	48,539		78,232	75,165			78,232		(3,067)				0001
Purchased Call/SPXK13ISI		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPR08K5P83	01/31/2024	01/31/2025	02/04/2025	Exercise		2,018,000	4845.65	55,091		89,801	85,261			89,801		(4,541)				0001
Purchased Call/SPXK13NSL		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPR08K5P83	02/21/2024	02/21/2025	02/25/2025	Exercise		2,157,000	4981.8	56,513		91,673	83,754			91,673		(7,918)				0001
Purchased Call/SPXK13SSR		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPR08K5P83	03/11/2024	03/11/2025	03/13/2025	Exercise		2,541,000	5117.94	63,271		104,181	92,154			104,181		(12,027)				0001
Purchased Call/SPXK13VSD		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPR08K5P83	03/21/2024	03/21/2025	03/25/2025	Exercise		1,496,000	5241.53	36,203		59,840	51,917			59,840		(7,923)				0001
Purchased Call/SPXK13ZSD		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPR08K5P83	04/04/2024	04/04/2025	04/08/2025	Expire		1,545,000	5147.21	35,535			(9,154)					(9,154)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL130SD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	04/10/2025	Expire		1,735,000	5202.39	42,508			(11,359)					(11,359)				0001
Purchased Call/SPX/SPXL133SB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	04/25/2025	Exercise		1,959,000	5070.55	47,408		78,360	63,733			78,360		(14,627)				0001
Purchased Call/SPX/SPXL134SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	05/01/2025	Exercise		2,109,000	5116.17	52,725		86,469	69,330			86,469		(17,139)				0001
Purchased Call/SPX/SPXL136SI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	05/09/2025	Exercise		2,497,000	5187.7	61,926		102,377	80,882			102,377		(21,495)				0001
Purchased Call/SPX/SPXL138S4		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	05/27/2025	Exercise		2,776,000	5307.01	70,510		113,816	86,428			113,816		(27,388)				0001
Purchased Call/SPX/SPXL13CSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	06/04/2025	Exercise		2,811,000	5277.51	71,962		115,251	85,118			115,251		(30,133)				0001
Purchased Call/SPX/SPXL13MS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	07/07/2025	Exercise		2,114,000	5509.01	42,280		65,534	44,277			65,534		(21,257)				0001
Purchased Call/SPX/SPXL13QS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2025	Exercise		1,519,000	5576.98	30,836		48,608	32,553			48,608		(16,055)				0001
Purchased Call/SPX/SPXL13IWSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	08/08/2025	Exercise		1,364,000	5240.03	26,598		42,284	26,384			42,284		(15,900)				0001
Purchased Call/SPX/SPXL13IWSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2025	Exercise		1,261,000	5319.31	23,833		37,830	23,372			37,830		(14,458)				0001
Purchased Call/SPX/SPXL13YS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	08/15/2025	Exercise		2,132,000	5434.43	41,787		66,092	40,306			66,092		(25,786)				0001
Purchased Call/SPX/SPXL13ZST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	08/22/2025	Exercise		1,898,000	5597.12	37,770		58,838	34,802			58,838		(24,036)				0001
Purchased Call/SPX/SPXM132SM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	09/04/2025	Exercise		2,060,000	5648.4	41,406		63,860	36,028			63,860		(27,832)				0001
Purchased Call/SPX/SPXM131SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	11/26/2025	Exercise		1,940,000	5969.34	32,010		48,500	19,665			48,500		(28,835)				0001
Purchased Call/SPX/SPXM13PSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	12/24/2025	Exercise		1,995,000	5930.85	33,117		49,875	17,488			49,875		(32,387)				0001
Purchased Call/SPX/SPX140GSII		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/29/2024	05/29/2025	06/02/2025	Exercise		886,000	100	21,441		31,453	22,711			31,453		(8,742)				0001
Purchased Call/SPX/SPX9211SV		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	01/31/2024	01/31/2025	02/04/2025	Exercise		825,000	100	17,738		25,988	24,526			25,988		(1,462)				0001
Purchased Call/SPX/SPX921LSQ		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/27/2024	02/27/2025	03/03/2025	Exercise		1,043,000	100	26,805		39,634	35,437			39,634		(4,198)				0001
Purchased Call/SPX/SPX921NS1		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/12/2024	03/12/2025	03/14/2025	Exercise		908,000	100	22,246		33,142	28,852			33,142		(4,290)				0001
Purchased Call/SPX/SPX921NSJ		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/18/2024	03/18/2025	03/20/2025	Exercise		670,000	100	16,683		24,790	21,297			24,790		(3,493)				0001
Purchased Call/SPX/SPX921PS6		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/01/2024	03/31/2025	04/02/2025	Exercise		1,142,000	100	28,207		41,683	34,748			41,683		(6,935)				0001
Purchased Call/SPX/SPX921TS7		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/25/2024	04/25/2025	04/29/2025	Exercise		543,000	100	13,304		19,819	15,618			19,819		(4,201)				0001
Purchased Call/SPX/SPX921TSII		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	05/02/2024	05/02/2025	05/06/2025	Exercise		467,000	100	11,348		17,046	13,242			17,046		(3,804)				0001
Purchased Call/SPX/SPX921WSX		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/06/2024	06/06/2025	06/10/2025	Exercise		600,000	100	13,500		19,800	13,966			19,800		(5,834)				0001
Purchased Call/SPX/SPX9211YSU		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/20/2024	06/20/2025	06/24/2025	Exercise		1,358,000	100	32,185		46,851	31,695			46,851		(15,156)				0001
Purchased Call/SPX/SPX921ZSC		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/24/2024	06/24/2025	06/26/2025	Exercise		473,000	100	10,643		15,373	10,271			15,373		(5,101)				0001
Purchased Call/SPX/SPX921ZSI		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	06/27/2024	06/27/2025	07/01/2025	Exercise		462,000	100	10,765		15,708	10,430			15,708		(5,278)				0001
Purchased Call/SPX/SPXA213SI		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/21/2024	08/21/2025	08/25/2025	Exercise		536,000	100	11,095		16,080	8,989			16,080		(7,091)				0001
Purchased Call/SPX/SPXA214S7		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/30/2024	09/02/2025	09/04/2025	Exercise		622,000	100	12,938		18,660	9,964			18,660		(8,696)				0001
Purchased Call/SPX/SPXA21SSP		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	04/21/2025	04/20/2026	04/23/2025	Expire		329,000	100	5,231								(6)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA21XSV		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/07/2025	07/06/2026	07/09/2025	Expire		346,000	100	6,678								1				0001
Purchased Call/SPX/SPXA21YSE		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/14/2025	07/13/2026	07/16/2025	Expire		423,000	100	8,249								2				0001
Purchased Call/SPX/SPXA212SN		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	08/04/2025	08/03/2026	08/06/2025	Expire		250,000	100	4,650								2				0001
Purchased Call/SPX/SPXB218S4		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/15/2025	12/14/2026	12/17/2025	Expire		571,000	100	11,077								28				0001
Purchased Call/SPX/SPXD17GS3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/24/2025	02/23/2026	02/26/2025	Expire		515,000	100	10,918								(21)				0001
Purchased Call/SPX/SPXE179SX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/02/2025	09/01/2026	09/04/2025	Expire		441,000	100	6,703								6				0001
Purchased Call/SPX/SPXG00YSI		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	01/16/2024	01/16/2025	01/21/2025	Exercise		657,000	100	16,754	24,638	23,947				24,638		(690)				0001
Purchased Call/SPX/SPXH001SN		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	02/01/2024	02/03/2025	02/05/2025	Exercise		2,011,000	100	60,933	89,490	83,965				89,490		(5,524)				0001
Purchased Call/SPX/SPXH00BSV		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	03/28/2024	03/28/2025	04/01/2025	Exercise		359,000	100	9,549	14,181	11,906				14,181		(2,275)				0001
Purchased Call/SPX/SPXH00DS9		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2025	04/10/2025	Expire		665,000	100	16,692		(4,460)						(4,460)				0001
Purchased Call/SPX/SPXH00JSD		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	05/13/2024	05/12/2025	05/14/2025	Exercise		260,000	100	5,564	8,320	6,307				8,320		(2,013)				0001
Purchased Call/SPX/SPXK13AST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/06/2025	01/08/2025	Exercise		337,000	100	9,099	13,312	13,187				13,312		(125)				0001
Purchased Call/SPX/SPXL131S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	04/15/2025	Exercise		459,000	100	10,373	15,377	12,503				15,377		(2,874)				0001
Purchased Call/SPX/SPXL137S7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2025	Exercise		914,000	100	22,576	33,361	25,356				33,361		(8,005)				0001
Purchased Call/SPX/SPXL130S7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2025	Exercise		1,846,000	100	40,797	59,072	37,831				59,072		(21,241)				0001
Purchased Call/SPX/SPXL13PS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	07/15/2025	Exercise		561,000	100	11,669	16,830	10,656				16,830		(6,174)				0001
Purchased Call/SPX/SPXL13SST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise		514,000	100	10,434	15,420	9,441				15,420		(5,979)				0001
Purchased Call/SPX/SPXL13WS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	08/08/2025	Exercise		602,000	100	11,739	17,458	10,440				17,458		(7,018)				0001
Purchased Call/SPX/SPXM131SP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	08/28/2025	Exercise		793,000	100	15,622	22,601	12,401				22,601		(10,200)				0001
Purchased Call/SPX/SPXM132S0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	08/29/2025	Exercise		351,000	100	7,055	10,179	5,553				10,179		(4,626)				0001
Purchased Call/SPX/SPXM133S7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/03/2024	09/02/2025	09/04/2025	Exercise		685,000	100	10,686	15,413	8,210				15,413		(7,203)				0001
Purchased Call/SPX/SPXM133SD		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	09/08/2025	Exercise		457,000	100	10,100	14,624	7,780				14,624		(6,844)				0001
Purchased Call/SPX/SPXN130SR		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/18/2025	02/17/2026	02/20/2025	Expire		331,000	100	5,991								(12)				0001
Purchased Call/SPX/SPXN134SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/10/2025	03/09/2026	03/12/2025	Expire		653,000	100	10,775								(19)				0001
Purchased Call/SPX/SPXN13LSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/09/2025	06/08/2026	06/11/2025	Expire		535,000	100	10,647								(4)				0001
Purchased Call/SPX/SPXO13FS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/03/2025	11/02/2026	11/05/2025	Expire		1,105,000	100	17,570								33				0001
Purchased Call/SPX/SPXO131S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/24/2025	11/23/2026	11/26/2025	Expire		538,000	100	8,716								19				0001
Purchased Call/SPX/SPXO13JS5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/01/2025	11/30/2026	12/03/2025	Expire		557,000	100	9,692								22				0001
Purchased Call/SPX/SPXO13KSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/08/2025	12/07/2026	12/10/2025	Expire		618,000	100	11,804								28				0001
Purchased Call/SPX/SPXB05JSC		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/21/2024	02/21/2025	02/25/2025	Exercise		2,205,000	4981.8	5,027		7,718	7,013			7,718		(704)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05LSZ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/28/2024	03/31/2025	04/02/2025	Exercise		4,811,000	5254.35	6,253		9,620	8,091			9,620		(1,529)				0001
Purchased Call/SPX/SPXB05QSR		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	07/22/2025	Exercise		6,114,000	5505	8,194		12,230	7,723			12,230		(4,507)				0001
Purchased Call/SPX/SPXC17PSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	01/14/2025	Exercise		2,067,000	4780.24	7,393		11,771	11,586			11,771		(185)				0001
Purchased Call/SPX/SPXC17USJ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/05/2024	04/04/2025	04/08/2025	Expire		4,015,000	5204.34	14,534		(3,755)				(3,755)		(3,755)				0001
Purchased Call/SPX/SPXC17WSH		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2025	05/22/2025	Exercise		3,476,000	5308.13	9,105		14,248	10,761			14,248		(3,486)				0001
Purchased Call/SPX/SPXC17XSB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/23/2024	05/23/2025	05/28/2025	Exercise		2,620,000	5267.84	7,808		12,052	8,972			12,052		(3,080)				0001
Purchased Call/SPX/SPXG00ZSO		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	01/22/2024	01/22/2025	01/24/2025	Exercise		4,135,000	4850.43	5,127		7,691	7,395			7,691		(296)				0001
Purchased Call/SPX/SPXH00CSB		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/02/2024	04/02/2025	04/04/2025	Exercise		4,980,000	5205.81	6,574		9,960	8,312			9,960		(1,648)				0001
Purchased Call/SPX/SPXH00FSI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/17/2024	04/17/2025	04/21/2025	Exercise		7,603,000	5022.21	9,887		15,210	12,323			15,210		(2,887)				0001
Purchased Call/SPX/SPXH00FSJ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	04/17/2024	04/17/2025	04/21/2025	Exercise		3,179,000	5022.21	9,985		15,900	12,984			15,900		(2,916)				0001
Purchased Call/SPX/SPXH00HSQ		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/02/2024	05/02/2025	05/06/2025	Exercise		3,725,000	5064.2	4,843		7,450	5,827			7,450		(1,623)				0001
Purchased Call/SPX/SPXH00PSO		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/05/2024	06/05/2025	06/09/2025	Exercise		6,699,000	5354.03	8,978		13,400	9,566			13,400		(3,834)				0001
Purchased Call/SPX/SPXI003SJ		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6I8S6QX2D1J8570P30	08/09/2024	08/08/2025	08/12/2025	Exercise		3,847,000	5344.16	8,767		13,458	8,124			13,458		(5,333)				0001
Purchased Call/SPX/SPXI007SG		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6I8S6QX2D1J8570P30	09/10/2024	09/10/2025	09/12/2025	Exercise		3,401,000	5495.52	4,488		6,800	3,684			6,800		(3,116)				0001
Purchased Call/SPX/SPXI00BSR		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	10/09/2024	10/09/2025	10/14/2025	Exercise		1,980,000	5792.04	5,306		7,920	3,812			7,920		(4,108)				0001
Purchased Call/SPX/SPXK13ASI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/03/2025	01/07/2025	Exercise		4,884,000	4704.81	6,546		9,770	9,734			9,770		(36)				0001
Purchased Call/SPX/SPXK13ASJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/03/2025	01/07/2025	Exercise		2,929,000	4704.81	6,739		10,255	10,218			10,255		(37)				0001
Purchased Call/SPX/SPXK13ASV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	01/07/2025	Exercise		3,929,000	4688.68	5,266		7,860	7,831			7,860		(29)				0001
Purchased Call/SPX/SPXK13ASW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	01/07/2025	Exercise		2,590,000	4688.68	6,216		9,583	9,549			9,583		(34)				0001
Purchased Call/SPX/SPXK13BSG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	01/08/2025	Exercise		2,961,000	4697.24	3,907		5,920	5,866			5,920		(54)				0001
Purchased Call/SPX/SPXK13BSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	01/08/2025	Exercise		2,846,000	4697.24	6,430		9,958	9,869			9,958		(89)				0001
Purchased Call/SPX/SPXK13BSZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/03/2025	01/07/2025	Exercise		1,905,683	4694	7,519		11,421	11,379			11,421		(42)				0001
Purchased Call/SPX/SPXK13DSB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	01/14/2025	Exercise		4,729,000	4783.83	6,244		9,460	9,303			9,460		(157)				0001
Purchased Call/SPX/SPXK13ESC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	01/22/2025	Exercise		4,050,000	4739.21	7,938		12,150	11,801			12,150		(349)				0001
Purchased Call/SPX/SPXK13ESV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise		2,961,000	4839.81	3,966		5,920	5,744			5,920		(176)				0001
Purchased Call/SPX/SPXK13GS9		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/24/2024	01/24/2025	01/28/2025	Exercise		3,355,000	4868.55	7,717		11,743	11,255			11,743		(488)				0001
Purchased Call/SPX/SPXK13HSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	01/29/2025	Exercise		3,573,000	4890.97	4,791		7,150	6,807			7,150		(343)				0001
Purchased Call/SPX/SPXK13ISZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	02/04/2025	Exercise		2,134,000	4958.61	5,935		9,181	8,686			9,181		(495)				0001
Purchased Call/SPX/SPXK13JS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2025	02/06/2025	Exercise		3,519,000	4958.61	4,787		7,040	6,593			7,040		(447)				0001
Purchased Call/SPX/SPXK13JSH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	02/07/2025	Exercise		4,200,000	4942.81	5,544		8,400	7,867			8,400		(533)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK13KS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/04/2025	02/06/2025	Exercise		2,300,795	4959	6,819		10,788	10,147			10,788		(640)				0001
Purchased Call/SPX/SPXK13MSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/19/2025	02/21/2025	Exercise		1,756,000	5005.57	4,668		7,196	6,567			7,196		(628)				0001
Purchased Call/SPX/SPXK13NSC		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	02/24/2025	Exercise		2,150,000	4975.51	5,547		8,600	7,838			8,600		(762)				0001
Purchased Call/SPX/SPXK13OSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	02/25/2025	Exercise		2,759,000	5087.03	8,004		12,420	11,289			12,420		(1,131)				0001
Purchased Call/SPX/SPXK13OS6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/24/2025	02/26/2025	Exercise		2,001,000	5088.8	5,160		8,000	7,232			8,000		(768)				0001
Purchased Call/SPX/SPXK13OSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/04/2025	Exercise		4,739,531	5096	6,097		9,114	8,132			9,114		(982)				0001
Purchased Call/SPX/SPXK13SSE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	03/12/2025	Exercise		2,384,000	5123.69	6,058		9,540	8,405			9,540		(1,135)				0001
Purchased Call/SPX/SPXK13SSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	03/13/2025	Exercise		2,561,000	5117.94	3,328		5,120	4,487			5,120		(633)				0001
Purchased Call/SPX/SPXL130SQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	04/11/2025	Exercise		2,046,000	5209.91	6,053		9,612	7,977			9,612		(1,634)				0001
Purchased Call/SPX/SPXL131SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	04/17/2025	Exercise		2,647,000	5061.82	3,439		5,290	4,305			5,290		(985)				0001
Purchased Call/SPX/SPXL132S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	04/18/2025	Exercise		2,534,000	5051.41	7,250		11,408	9,310			11,408		(2,097)				0001
Purchased Call/SPX/SPXL132SE		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	04/21/2025	Exercise		2,364,000	5011.12	5,250		8,278	6,732			8,278		(1,546)				0001
Purchased Call/SPX/SPXL132SL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise		3,768,000	4967.23	12,969		20,735	16,906			20,735		(3,829)				0001
Purchased Call/SPX/SPXL133S5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	04/24/2025	Exercise		2,688,000	5010.6	6,940		11,029	8,907			11,029		(2,122)				0001
Purchased Call/SPX/SPXL133SQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	04/29/2025	Exercise		4,263,000	5048.42	5,545		8,530	6,779			8,530		(1,751)				0001
Purchased Call/SPX/SPXL133SV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise		8,344,000	5099.96	10,849		16,690	13,255			16,690		(3,435)				0001
Purchased Call/SPX/SPXL133SW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise		4,286,000	5099.96	9,513		14,998	11,985			14,998		(3,012)				0001
Purchased Call/SPX/SPXL133SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/29/2025	Exercise		4,065,000	5099.96	14,390		23,171	18,614			23,171		(4,557)				0001
Purchased Call/SPX/SPXL133SZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	04/30/2025	Exercise		2,438,000	5099.96	6,734		10,736	8,565			10,736		(2,171)				0001
Purchased Call/SPX/SPXL135S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	05/02/2025	Exercise		2,341,000	5035.69	5,897		9,360	7,427			9,360		(1,933)				0001
Purchased Call/SPX/SPXL135SB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/02/2024	05/02/2025	05/06/2025	Exercise		2,561,000	5064.2	7,526		12,032	9,509			12,032		(2,523)				0001
Purchased Call/SPX/SPXL136S7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	05/08/2025	Exercise		2,201,000	5180.74	5,544		8,800	6,891			8,800		(1,909)				0001
Purchased Call/SPX/SPXL136ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	05/12/2025	Exercise		7,611,000	5187.67	9,893		15,220	11,759			15,220		(3,461)				0001
Purchased Call/SPX/SPXL137SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	05/14/2025	Exercise		4,680,000	5222.68	7,020		10,764	8,231			10,764		(2,533)				0001
Purchased Call/SPX/SPXL139S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/20/2025	Exercise		2,014,000	5303.27	7,214		11,486	8,780			11,486		(2,705)				0001
Purchased Call/SPX/SPXL13BSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	05/29/2025	Exercise		4,081,000	5304.72	8,160		12,240	8,958			12,240		(3,282)				0001
Purchased Call/SPX/SPXL13CSX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/03/2025	Exercise		7,088,000	5277.51	9,501		14,180	10,248			14,180		(3,932)				0001
Purchased Call/SPX/SPXL13DSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	06/04/2025	Exercise		2,216,000	5277.51	8,506		13,290	9,728			13,290		(3,562)				0001
Purchased Call/SPX/SPXL13GSG		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	06/17/2025	Exercise		2,302,000	5433.74	3,128		4,600	3,188			4,600		(1,412)				0001
Purchased Call/SPX/SPXL13GSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise		4,534,000	5431.6	10,340		15,873	11,191			15,873		(4,682)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL131SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	06/24/2025	Exercise		3,439,000	5473.17	4,678		6,880	4,677			6,880		(2,203)				0001
Purchased Call/SPX/SPXL13KSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2025	Exercise		3,285,000	5469.3	4,402		6,570	4,448			6,570		(2,122)				0001
Purchased Call/SPX/SPXL13KSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	07/01/2025	Exercise		2,809,000	5482.87	3,765		5,620	3,774			5,620		(1,846)				0001
Purchased Call/SPX/SPXL13LS1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2025	Exercise		2,091,000	5460.48	6,395		9,823	6,652			9,823		(3,171)				0001
Purchased Call/SPX/SPXL13MSL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2025	Exercise		2,481,000	5537.02	8,878		13,640	9,127			13,640		(4,513)				0001
Purchased Call/SPX/SPXL13RSM		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	07/24/2025	Exercise		2,452,000	5564.41	3,283		4,900	3,073			4,900		(1,827)				0001
Purchased Call/SPX/SPXL13SSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2025	Exercise		2,217,000	5399.22	8,417		13,290	8,510			13,290		(4,780)				0001
Purchased Call/SPX/SPXL13TSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2025	Exercise		1,875,000	5459.1	7,125		11,250	7,167			11,250		(4,083)				0001
Purchased Call/SPX/SPXL13USB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	08/11/2025	Exercise		4,502,000	5199.5	5,850		9,000	5,487			9,000		(3,513)				0001
Purchased Call/SPX/SPXL13USJ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	08/13/2025	Exercise		2,140,000	5344.16	4,836		7,490	4,532			7,490		(2,958)				0001
Purchased Call/SPX/SPXL13YSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	08/19/2025	Exercise		6,967,000	5554.25	9,333		13,930	8,071			13,930		(5,859)				0001
Purchased Call/SPX/SPXL13YSP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	08/19/2025	Exercise		4,766,000	5554.25	12,484		19,060	11,223			19,060		(7,837)				0001
Purchased Call/SPX/SPXL13YSQ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	08/20/2025	Exercise		3,080,000	5554.25	4,127		6,160	3,556			6,160		(2,604)				0001
Purchased Call/SPX/SPXL13ZSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	08/22/2025	Exercise		5,243,000	5597.12	8,077		12,064	6,923			12,064		(5,140)				0001
Purchased Call/SPX/SPXM130SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	08/26/2025	Exercise		2,075,000	5570.64	2,822		4,150	2,329			4,150		(1,821)				0001
Purchased Call/SPX/SPXM130SV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2025	Exercise		2,602,000	5634.61	6,032		9,100	5,178			9,100		(3,922)				0001
Purchased Call/SPX/SPXM132S2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	08/29/2025	Exercise		3,849,000	5625.8	5,159		7,700	4,318			7,700		(3,382)				0001
Purchased Call/SPX/SPXM132SN		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/03/2025	Exercise		10,628,000	5648.4	14,457		21,260	11,595			21,260		(9,665)				0001
Purchased Call/SPX/SPXM132SO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/03/2025	Exercise		4,299,000	5648.4	9,976		15,050	8,381			15,050		(6,669)				0001
Purchased Call/SPX/SPXM136SB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	09/19/2025	Exercise		7,439,000	5634.58	10,862		16,368	8,618			16,368		(7,750)				0001
Purchased Call/SPX/SPXM136SP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/19/2024	09/19/2025	09/23/2025	Exercise		4,177,000	5713.64	7,766		11,690	6,076			11,690		(5,614)				0001
Purchased Call/SPX/SPXM136SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/22/2025	09/24/2025	Exercise		3,371,000	5702.55	5,392		8,088	4,167			8,088		(3,921)				0001
Purchased Call/SPX/SPXM137S1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	09/25/2025	Exercise		1,965,000	5718.57	4,677		7,074	3,660			7,074		(3,414)				0001
Purchased Call/SPX/SPXM139SH		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	10/07/2025	Exercise		4,615,000	5751.07	10,799		16,153	7,903			16,153		(8,249)				0001
Purchased Call/SPX/SPXB05QSZ		N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	01/19/2024	01/17/2025	01/22/2025	Exercise		1,895,000	5449.63	758		6,646	6,612			6,646		(34)				0001
Purchased Call/SPX/SPXB05HSG		N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	01/31/2024	01/31/2025	02/04/2025	Exercise		1,967,000	5310.83	2,279		20,191	20,003			20,191		(188)				0001
Purchased Call/SPX/SPXB051S1		N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	02/06/2024	02/06/2025	02/10/2025	Exercise		1,780,000	5364.44	2,919		15,057	14,768			15,057		(289)				0001
Purchased Call/SPX/SPXB05JSA		N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	02/16/2024	02/18/2025	02/20/2025	Exercise		1,954,000	5498.62	2,385		9,381	9,066			9,381		(315)				0001
Purchased Call/SPX/SPXB05LSS		N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	03/27/2024	03/27/2025	03/31/2025	Expire		3,994,000	5773.34	5,353			(1,254)					(1,254)				0001
Purchased Call/SPX/SPXB05MSC		N/A	Equity/Index	SocieteGeneral O2RNEBIBXP4R0TD8PU41	04/30/2024	04/30/2025	05/02/2025	Exercise		2,003,000	5443.58	4,571		20,896	19,398			20,896		(1,499)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05NS8		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	07/07/2025	Expire		2,061,000	6068.17	1,936			(974)					(974)				0001
Purchased Call/SPX/SPXB050P		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	07/22/2025	Expire		2,080,000	6074.77	2,621			(1,441)					(1,441)				0001
Purchased Call/SPX/SPXB050Q		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	07/22/2025	Expire		2,425,000	6072.02	3,153			(1,734)					(1,734)				0001
Purchased Call/SPX/SPXB05RSU		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2025	09/04/2025	Expire		2,686,000	6233.01	2,631			(1,769)					(1,769)				0001
Purchased Call/SPX/SPXB05TSP		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	09/19/2025	Expire		2,169,000	6344.54	1,476			(1,053)					(1,053)				0001
Purchased Call/SPX/SPXB05VSS		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/07/2025	Expire		2,862,000	6444.07	2,059			(1,573)					(1,573)				0001
Purchased Call/SPX/SPXC05NS3		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	05/16/2025	Expire		3,626,000	6564.33	3,988								(3)				0001
Purchased Call/SPX/SPXD053SL		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	09/09/2025	Expire		1,214,000	7175.02	5,220								25				0001
Purchased Call/SPX/SPXD05MSZ		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/12/2025	12/11/2026	12/16/2025	Expire		2,214,000	7598.91	2,215								17				0001
Purchased Call/SPX/SPXD050ST		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/19/2025	12/18/2026	12/23/2025	Expire		1,130,000	7613.63	4,520								36				0001
Purchased Call/SPX/SPXH002SJ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2025	02/13/2025	Exercise		2,574,000	5365.91	6,232		23,932	23,230			23,932		(702)				0001
Purchased Call/SPX/SPXH008SQ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/12/2025	03/14/2025	Expire		3,736,000	5692.8	5,080			(980)					(980)				0001
Purchased Call/SPX/SPXH00AS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/19/2025	03/21/2025	Expire		5,418,000	5696.36	7,588			(1,610)					(1,610)				0001
Purchased Call/SPX/SPXH00GSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/25/2025	04/29/2025	Exercise		2,964,000	5525.5	5,278		23,669	22,002			23,669		(1,667)				0001
Purchased Call/SPX/SPXH00QS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/12/2025	06/16/2025	Expire		2,304,000	6022.76	1,798			(802)					(802)				0001
Purchased Call/SPX/SPXH00RSS		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	06/24/2025	Expire		1,841,000	6094.37	1,546			(728)					(728)				0001
Purchased Call/SPX/SPXH00VSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/03/2025	07/08/2025	Expire		2,050,000	6126.71	1,763			(896)					(896)				0001
Purchased Call/SPX/SPXI001SR		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/31/2024	07/31/2025	08/04/2025	Expire		1,972,000	6077.29	2,522			(1,466)					(1,466)				0001
Purchased Call/SPX/SPXI002S9		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	08/05/2025	Expire		1,948,000	5907.95	3,471			(2,044)					(2,044)				0001
Purchased Call/SPX/SPXI006SR		N/A	Equity/Index	MizuhoMarketsAmericaLLC 0V6IIBS6QX2D1J8570P30	09/05/2024	09/05/2025	09/09/2025	Expire		2,131,000	6081.27	2,599			(1,778)					(1,778)				0001
Purchased Call/SPX/SPXI007SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2025	09/15/2025	Expire		1,955,000	6131.76	2,424			(1,690)					(1,690)				0001
Purchased Call/SPX/SPXI008SK		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	09/22/2025	Expire		2,499,000	6185.7	2,900			(2,077)					(2,077)				0001
Purchased Call/SPX/SPXI009SI		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	09/29/2025	Expire		2,180,000	6303.07	2,311			(1,700)					(1,700)				0001
Purchased Call/SPX/SPXI00CS0		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	10/15/2025	Expire		2,170,000	6483.76	2,040			(1,602)					(1,602)				0001
Purchased Call/SPX/SPXI00XS9		N/A	Equity/Index	MizuhoMarketsAmericaLLC 0V6IIBS6QX2D1J8570P30	03/12/2025	03/12/2026	03/14/2025	Expire		4,189,000	6153.63	8,967								(15)				0001
Purchased Call/SPX/SPXJ001SI		N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770XOHC3ZE78	04/11/2025	04/10/2026	04/15/2025	Expire		1,185,000	5902.38	27,729								8				0001
Purchased Call/SPX/SPXK13BSU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/08/2025	01/10/2025	Exercise		1,840,000	5113.66	3,790		29,295	29,222			29,295		(73)				0001
Purchased Call/SPX/SPXK13CSI		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/10/2025	01/14/2025	Exercise		3,129,000	5310.85	1,941		26,430	26,382			26,430		(49)				0001
Purchased Call/SPX/SPXK13ESS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/22/2025	Exercise		2,058,000	5318.95	1,854		18,348	18,266			18,348		(82)				0001
Purchased Call/SPX/SPXK13GSW		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/28/2025	Exercise		2,591,000	5428.98	1,813		15,868	15,752			15,868		(116)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK131SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/05/2025	Exercise		2,329,000	5489.18	1,957		5,621	5,443			5,621		(178)				0001
Purchased Call/SPX/SPXL135S1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	05/02/2025	Exercise		2,526,000	5577.03	2,980		12,933	11,957			12,933		(977)				0001
Purchased Call/SPX/SPXL135SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/06/2025	Expire		3,279,000	5673.9	3,674			(1,235)					(1,235)				0001
Purchased Call/SPX/SPXM13BS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	10/21/2025	Expire		2,026,000	6536.17	7,699			(6,180)					(6,180)				0001
Purchased Call/SPX/SPXM13DS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/24/2024	10/22/2025	10/24/2025	Expire		1,118,558	6487	4,176			(3,420)					(3,420)				0001
Purchased Call/SPX/SPXM13ES0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	11/04/2025	Expire		1,492,000	6344.65	8,504			(7,158)					(7,158)				0001
Purchased Call/SPX/SPXM131SL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	11/25/2025	Expire		1,550,000	6608.06	6,975			(6,278)					(6,278)				0001
Purchased Call/SPX/SPXM13LSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	12/09/2025	Expire		2,255,000	6713	1,984			(1,858)					(1,858)				0001
Purchased Call/SPX/SPXM13LSS		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	12/09/2025	Expire		3,196,000	6729.75	2,816			(2,644)					(2,644)				0001
Purchased Call/SPX/SPXM13NSK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	12/16/2025	Expire		2,902,000	6698.73	2,552			(2,439)					(2,439)				0001
Purchased Call/SPX/SPXM130SX		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	12/30/2025	Expire		1,604,000	6612.71	7,218			(7,198)					(7,198)				0001
Purchased Call/SPX/SPXM132ST		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	02/14/2025	Expire		2,671,000	6657.17	2,563								(5)				0001
Purchased Call/SPX/SPXN131S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	02/25/2025	Expire		1,429,000	6596.4	7,574								(9)				0001
Purchased Call/SPX/SPXN132S5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	02/27/2025	Expire		2,956,000	6523.98	3,723								(7)				0001
Purchased Call/SPX/SPXN139SY		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	04/08/2025	Expire		1,271,000	5601.78	27,072								3				0001
Purchased Call/SPX/SPXN131S7		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	05/23/2025	Expire		2,599,000	6513.82	3,276								(2)				0001
Purchased Call/SPX/SPXM13PSF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	07/08/2025	Expire		1,004,000	7001.48	4,819								20				0001
Purchased Call/SPX/SPXO13LS0		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	12/17/2025	12/17/2026	12/19/2025	Expire		2,479,000	7480.95	2,331								6				0001
Purchased Call/SPX/SPXD170SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/22/2025	08/26/2025	Expire		2,681,000	100	3,966			(2,567)					(2,567)				0001
Purchased Call/SPX/SPXD170SR		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2025	08/27/2025	Expire		1,882,000	100	2,782			(1,809)					(1,809)				0001
Purchased Call/SPX/SPXD174S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/11/2024	10/10/2025	10/15/2025	Expire		2,569,000	100	4,061			(3,190)					(3,190)				0001
Purchased Call/SPX/SPXG00XSL		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/10/2025	01/14/2025	Expire		2,617,000	100	5,178			(129)					(129)				0001
Purchased Call/SPX/SPXG00YS5		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/10/2025	01/14/2025	Expire		2,534,000	100	5,831			(146)					(146)				0001
Purchased Call/SPX/SPXG00YS6		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2025	01/15/2025	Expire		2,326,000	100	4,883			(162)					(162)				0001
Purchased Call/SPX/SPXG00YS8		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/15/2025	01/17/2025	Exercise		1,407,000	100	2,389		3,049	2,957			3,049		(92)				0001
Purchased Call/SPX/SPXG00YSZ		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2025	01/23/2025	Exercise		1,958,000	100	3,685		3,789	3,586			3,789		(202)				0001
Purchased Call/SPX/SPXG00ZSN		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2025	01/24/2025	Exercise		3,198,000	100	5,440		2,084	1,770			2,084		(314)				0001
Purchased Call/SPX/SPXH002S7		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/05/2024	02/05/2025	02/07/2025	Expire		1,889,000	100	2,003			(193)					(193)				0001
Purchased Call/SPX/SPXH002S9		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/07/2024	02/07/2025	02/11/2025	Expire		2,119,000	100	2,205			(224)					(224)				0001
Purchased Call/SPX/SPXH002SK		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/09/2024	02/07/2025	02/11/2025	Expire		1,687,000	100	1,618			(166)					(166)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH004S6		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	02/19/2025	Exercise		2,582,000	100	2,576		5,274	4,958			5,274		(316)				0001
Purchased Call/SPX/SPXH005SQ		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	02/26/2024	02/26/2025	02/28/2025	Expire		3,024,000	100	2,420			(372)					(372)				0001
Purchased Call/SPX/SPXH00ASN		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	03/22/2024	03/21/2025	03/25/2025	Expire		2,094,000	100	3,394			(745)					(745)				0001
Purchased Call/SPX/SPXH00DSB		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/08/2024	04/08/2025	04/10/2025	Expire		1,969,000	100	3,349			(895)					(895)				0001
Purchased Call/SPX/SPXH00ES4		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/10/2024	04/10/2025	04/14/2025	Expire		2,905,000	100	4,125			(1,125)					(1,125)				0001
Purchased Call/SPX/SPXH00ESC		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/11/2024	04/11/2025	04/15/2025	Expire		2,129,000	100	3,365			(932)					(932)				0001
Purchased Call/SPX/SPXH00ESN		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	04/12/2024	04/11/2025	04/15/2025	Expire		2,241,000	100	3,853			(1,070)					(1,070)				0001
Purchased Call/SPX/SPXH00FSM		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	04/21/2025	Expire		2,967,000	100	4,744			(1,401)					(1,401)				0001
Purchased Call/SPX/SPXH00HSV		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/03/2024	05/02/2025	05/06/2025	Expire		2,440,000	100	3,806			(1,279)					(1,279)				0001
Purchased Call/SPX/SPXH00KS1		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/16/2024	05/16/2025	05/20/2025	Expire		2,728,000	100	4,851			(1,814)					(1,814)				0001
Purchased Call/SPX/SPXH00NSG		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	05/30/2024	05/30/2025	06/03/2025	Expire		2,041,000	100	3,713			(1,532)					(1,532)				0001
Purchased Call/SPX/SPXH00QSO		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/14/2024	06/16/2025	06/18/2025	Expire		2,689,000	100	4,627			(2,116)					(2,116)				0001
Purchased Call/SPX/SPXH00RST		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/20/2024	06/20/2025	06/24/2025	Expire		2,164,000	100	4,027			(1,896)					(1,896)				0001
Purchased Call/SPX/SPXH00SS1		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	06/21/2024	06/20/2025	06/24/2025	Expire		1,969,000	100	3,349			(1,581)					(1,581)				0001
Purchased Call/SPX/SPXI003SV		N/A	Equity/Index	HSBCBankPLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2025	08/14/2025	Expire		2,061,000	100	2,719			(1,670)					(1,670)				0001
Purchased Call/SPX/SPXI005ST		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6WI8S6QX2D1J8570P30	08/30/2024	08/29/2025	09/03/2025	Expire		2,583,000	100	3,619			(2,419)					(2,419)				0001
Purchased Call/SPX/SPXK13GSO		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/27/2025	Exercise		2,060,000	100	4,614		16,287	16,008			16,287		(279)				0001
Purchased Call/SPX/SPXK13USZ		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2025	03/24/2025	Expire		1,980,000	100	3,128			(672)					(672)				0001
Purchased Call/SPE/SPE0131SL		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/21/2025	Exercise		2,063,000	100	4,832		7,228	5,801			7,228		(1,427)				0001
Purchased Call/SPE/SPE0171S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/03/2024	08/22/2025	08/26/2025	Exercise		2,581,000	100	6,140		8,514	4,438			8,514		(4,076)				0001
Purchased Call/SPX/SPX500HSQ		N/A	Equity/Index	NatixisUK KX1IK48MPD4Y2NCUIZ63	11/29/2018	05/01/2025	05/05/2025	Exercise		1,058,362	3726.84	20,395		198,368	197,323			198,368		(1,045)				0001
Purchased Call/JMR/JMR0098SO		N/A	Equity/Index	J.P.MorganSec 8I5DZWZKVSZI1NUHU748	12/13/2018	02/28/2025	03/04/2025	Exercise		1,041,568	200.08	7,387		5,090	4,901			5,090		(189)				0001
Purchased Call/JMR/JMR0098S3		N/A	Equity/Index	J.P.MorganSec 8I5DZWZKVSZI1NUHU748	12/13/2018	04/09/2025	04/11/2025	Expire		1,018,916	199.31	7,546			(321)					(321)				0001
Purchased Call/CDA/CDA040GS8		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/02/2025	01/06/2025	Exercise		271,752	219.52	861		1,795	1,795			1,795						0001
Purchased Call/CDA/CDA040JS5		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/21/2025	02/25/2025	Exercise		420,565	214.93	1,982		4,854	4,810			4,854		(44)				0001
Purchased Call/CDA/CDA040LSH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/11/2025	04/15/2025	Exercise		284,749	211.95	1,401		2,320	2,260			2,320		(60)				0001
Purchased Call/CDA/CDA040MSN		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	05/05/2025	05/07/2025	Exercise		296,468	210.93	1,703		3,192	3,102			3,192		(90)				0001
Purchased Call/DCR/DCR4160SH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/03/2024	01/02/2025	01/06/2025	Expire		162,036	4285.89	713			(2)					(2)				0001
Purchased Call/DCR/DCR416RSM		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	02/28/2024	02/28/2025	03/04/2025	Expire		167,644	4350.45	838			(134)					(134)				0001
Purchased Call/DCR/DCR416SS7		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/12/2024	03/12/2025	03/14/2025	Expire		111,039	4417.61	600			(116)					(116)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR416SSX		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/22/2024	01/31/2025	02/04/2025	Expire		83,413	4310.71	1,085			(105)					(105)				0001
Purchased Call/DCR/DCR416SSZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/22/2024	03/14/2025	03/18/2025	Expire		84,736	4430.74	591			(121)					(121)				0001
Purchased Call/DCR/DCR416TSP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/28/2024	03/28/2025	04/01/2025	Expire		170,663	4403.66	2,014			(480)					(480)				0001
Purchased Call/DCR/DCR416US2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/04/2024	04/04/2025	04/08/2025	Expire		108,940	4500.78	577			(149)					(149)				0001
Purchased Call/DCR/DCR416US6		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/05/2024	04/04/2025	04/08/2025	Expire		197,423	4517.7	1,046			(270)					(270)				0001
Purchased Call/DCR/DCR416USE		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/09/2024	03/17/2025	03/19/2025	Expire		67,101	4430.74	562			(124)					(124)				0001
Purchased Call/DCR/DCR416VSB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	01/23/2025	01/27/2025	Exercise		55,025	4180.85	1,354		351	246			351		(106)				0001
Purchased Call/DCR/DCR416VSI		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/12/2024	03/26/2025	03/28/2025	Expire		42,072	4473.67	184			(45)					(45)				0001
Purchased Call/DCR/DCR416VSP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/16/2024	04/16/2025	04/18/2025	Expire		141,576	4430.3	779			(225)					(225)				0001
Purchased Call/DCR/DCR416VST		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	04/18/2024	04/17/2025	04/21/2025	Expire		42,982	4423.77	236			(70)					(70)				0001
Purchased Call/DCR/DCR416WSP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/03/2024	05/02/2025	05/06/2025	Expire		45,018	4414.14	236			(79)					(79)				0001
Purchased Call/DCR/DCR416XSG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/16/2024	05/16/2025	05/20/2025	Expire		81,477	4472.32	416			(155)					(155)				0001
Purchased Call/DCR/DCR416XSH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/17/2024	05/19/2025	05/21/2025	Expire		60,689	4481.54	316			(120)					(120)				0001
Purchased Call/DCR/DCR416YS8		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/06/2024	06/06/2025	06/10/2025	Expire		71,281	4431.39	335			(145)					(145)				0001
Purchased Call/DCR/DCR416YSG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/12/2024	06/12/2025	06/16/2025	Expire		48,385	4419.99	232			(104)					(104)				0001
Purchased Call/DCR/DCR416YSJ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/13/2024	06/13/2025	06/17/2025	Expire		121,001	4410.79	581			(262)					(262)				0001
Purchased Call/DCR/DCR416YSP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/18/2024	06/18/2025	06/23/2025	Expire		215,934	4412.3	1,058			(491)					(491)				0001
Purchased Call/DCR/DCR416ZS2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/27/2024	06/27/2025	07/01/2025	Expire		138,348	4430.95	678			(332)					(332)				0001
Purchased Call/DCR/DCR416ZSE		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	07/09/2025	Expire		52,166	4318.81	522			(269)					(269)				0001
Purchased Call/DCR/DCR416ZSY		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/12/2024	07/14/2025	07/16/2025	Expire		72,494	4485.25	341			(182)					(182)				0001
Purchased Call/DCR/DCR5160SB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	07/22/2025	Expire		111,207	4427.86	1,045			(575)					(575)				0001
Purchased Call/DCR/DCR5161S0		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/06/2024	08/06/2025	08/08/2025	Expire		64,429	4516.97	232			(139)					(139)				0001
Purchased Call/DCR/DCR5161S4		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/08/2024	08/08/2025	08/12/2025	Expire		57,172	4538.31	206			(125)					(125)				0001
Purchased Call/DCR/DCR5161S9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/09/2024	08/11/2025	08/13/2025	Expire		64,559	4438.68	510			(312)					(312)				0001
Purchased Call/DCR/DCR5162S7		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/28/2024	08/28/2025	09/02/2025	Expire		145,635	4573.32	597			(393)					(393)				0001
Purchased Call/DCR/DCR5162SK		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/04/2024	09/04/2025	09/08/2025	Expire		159,385	4593.57	542			(367)					(367)				0001
Purchased Call/DCR/DCR5162SM		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/05/2024	09/05/2025	09/09/2025	Expire		243,924	4558.97	976			(668)					(668)				0001
Purchased Call/DCR/DCR5162SS		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/10/2024	09/10/2025	09/12/2025	Expire		71,408	4574.28	229			(159)					(159)				0001
Purchased Call/DCR/DCR5163SU		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/09/2024	10/09/2025	10/14/2025	Expire		148,448	4651.13	549			(425)					(425)				0001
Purchased Call/DCR/DCR5163SZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/11/2024	10/10/2025	10/15/2025	Expire		83,188	4660.64	299			(235)					(235)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/DCR/DCR5164SB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/23/2024	10/23/2025	10/27/2025	Expire		174,232	4634.24	645			(524)					(524)				0001
Purchased Call/DCR/DCR5164SK		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/29/2024	10/29/2025	10/31/2025	Expire		89,638	4617.78	350			(290)					(290)				0001
Purchased Call/DCR/DCR5164SO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	10/31/2024	10/31/2025	11/04/2025	Expire		154,679	4606.98	603			(506)					(506)				0001
Purchased Call/DCR/DCR5164SP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/01/2024	10/31/2025	11/04/2025	Expire		326,246	4611.75	1,272			(1,071)					(1,071)				0001
Purchased Call/DCR/DCR5165S2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/12/2024	11/12/2025	11/14/2025	Expire		230,693	4710.98	830			(721)					(721)				0001
Purchased Call/DCR/DCR5165S4		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/13/2024	11/13/2025	11/17/2025	Expire		248,399	4716.19	869			(757)					(757)				0001
Purchased Call/DCR/DCR5165SA		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/15/2024	11/17/2025	11/19/2025	Expire		148,528	4684.16	535			(471)					(471)				0001
Purchased Call/DCR/DCR5166S1		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/03/2024	12/03/2025	12/05/2025	Expire		202,590	4718.6	729			(675)					(675)				0001
Purchased Call/DCR/DCR5167SG		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/10/2025	01/09/2026	01/14/2025	Expire		209,379	4584.75	712								(2)				0001
Purchased Call/DCR/DCR5167SM		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/16/2025	01/16/2026	01/21/2025	Expire		189,766	4630.71	569								(1)				0001
Purchased Call/DCR/DCR5167SQ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/22/2025	01/22/2026	01/24/2025	Expire		100,464	4640.66	362								(1)				0001
Purchased Call/DCR/DCR5167SZ		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	01/29/2025	01/29/2026	01/31/2025	Expire		164,817	4647.72	577								(1)				0001
Purchased Call/DCR/DCR5169SD		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/19/2025	03/19/2026	03/21/2025	Expire		163,392	4631.65	539								(1)				0001
Purchased Call/DCR/DCR5169SF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	03/20/2025	03/20/2026	03/24/2025	Expire		110,450	4628.37	353												0001
Purchased Call/DCR/DCR516ASP		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	05/02/2025	05/04/2026	05/06/2025	Expire		114,768	4499.82	287												0001
Purchased Call/DCR/DCR516BSV		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	06/18/2025	06/18/2026	06/23/2025	Expire		146,478	4541.33	469								2				0001
Purchased Call/DCR/DCR516CSH		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/14/2025	07/14/2026	07/16/2025	Expire		120,679	4624.95	398												0001
Purchased Call/DCR/DCR516CSL		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	07/18/2025	07/17/2026	07/22/2025	Expire		133,497	4613.53	427								1				0001
Purchased Call/DCR/DCR516DSF		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	08/25/2025	08/25/2026	08/27/2025	Expire		139,981	4690.11	434												0001
Purchased Call/DCR/DCR516ES2		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	09/19/2025	09/18/2026	09/23/2025	Expire		283,184	4705.57	821								4				0001
Purchased Call/DCR/DCR516FSN		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/06/2025	11/06/2026	11/10/2025	Expire		191,099	4754.99	535								4				0001
Purchased Call/DCR/DCR516GS6		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/21/2025	11/20/2026	11/25/2025	Expire		167,378	4805.91	469								3				0001
Purchased Call/DCR/DCR516GS9		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/24/2025	11/24/2026	11/26/2025	Expire		248,466	4806.12	646								1				0001
Purchased Call/DCR/DCR516GSB		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	11/26/2025	11/27/2026	12/01/2025	Expire		165,985	4851.31	432								4				0001
Purchased Call/DCR/DCR516GSO		N/A	Equity/Index	DeutscheBankAG 7LTWFZYICNSX8D621K86	12/05/2025	12/07/2026	12/09/2025	Expire		185,003	4878.35	500								4				0001
Purchased Call/SPX/SPXH004SK		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/21/2024	02/21/2025	02/25/2025	Exercise	100	1,056,000		1,540		2,216	2,000			2,216		(216)				0001
Purchased Call/SPX/SPXH007SK		N/A	Equity/Index	HSBC Bank PLC MP615ZYZBEU3UXPYFY54	03/06/2024	03/06/2025	03/10/2025	Exercise	100	1,480,000		2,546		3,552	3,103			3,552		(449)				0001
Purchased Call/SPX/SPXH00NSS		N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/31/2024	05/30/2025	06/03/2025	Exercise	100	1,194,000		1,649		2,390	1,707			2,390		(683)				0001
Purchased Call/SPX/SPXH00ZSQ		N/A	Equity/Index	Mizuho Markets America sLLC 0V6WI8S6QX2D1J8570P30	07/19/2024	07/21/2025	07/23/2025	Exercise	100	989,000		1,346		1,980	1,234			1,980		(746)				0001
Purchased Call/SPX/SPXI004SE		N/A	Equity/Index	Mizuho Markets America sLLC 0V6WI8S6QX2D1J8570P30	08/20/2024	08/20/2025	08/22/2025	Exercise	100	992,000		1,386		1,980	1,098			1,980		(882)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK132SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/05/2024	04/04/2025	04/08/2025	Expire		1,250,000	100	1,700			(439)					(439)				0001
Purchased Call/SPX/SPXL131SP		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/12/2024	04/11/2025	04/15/2025	Exercise		1,250,000	100	1,725		2,500	2,021			2,500		(479)				0001
Purchased Call/SPX/SPXL132SA		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/17/2024	04/17/2025	04/21/2025	Exercise		1,017,000	100	1,380		2,030	1,627			2,030		(403)				0001
Purchased Call/SPX/SPXL130SU		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/14/2024	06/13/2025	06/17/2025	Exercise		960,000	100	1,344		1,920	1,311			1,920		(609)				0001
Purchased Call/SPX/SPXL13LS2		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/28/2024	06/27/2025	07/01/2025	Exercise		1,779,000	100	2,528		3,560	2,317			3,560		(1,243)				0001
Purchased Call/SPX/SPXL132SK		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/19/2024	08/19/2025	08/21/2025	Exercise		996,000	100	1,373		1,990	1,120			1,990		(870)				0001
Purchased Call/SPX/SPXM130S5		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/21/2024	08/21/2025	08/25/2025	Exercise		1,121,000	100	1,546		2,240	1,252			2,240		(988)				0001
Purchased Call/SPX/SPXM134SV		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/10/2024	09/10/2025	09/12/2025	Exercise		943,000	100	1,285		1,890	998			1,890		(892)				0001
SWOD230S1/3M/ Nov 2025 - Dec 2025	Mortgages	B1	Equity/Index Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2023	01/10/2025	12/31/2024	Matured										3,427,364			(3,427,364)			0002
0159999999. Subtotal - purchased options - hedging other - call options and warrants												5,230,071,083	105,538,868	2,617,182,575	1,633,542,801		XXX	2,524,323,338		(906,542,202)	33,789,343			XXX
0219999999. Subtotal - purchased options - hedging other												5,230,071,083	105,538,868	2,617,182,575	1,633,542,801		XXX	2,524,323,338		(906,542,202)	33,789,343			XXX
0289999999. Subtotal - purchased options - replications																	XXX							XXX
0359999999. Subtotal - purchased options - income generation																	XXX							XXX
0429999999. Subtotal - purchased options - other																	XXX							XXX
0439999999. Total purchased options - call options and warrants												5,230,071,083	105,538,868	2,617,182,575	1,633,542,801		XXX	2,524,323,338		(906,542,202)	33,789,343			XXX
0449999999. Total purchased options - put options																	XXX							XXX
0459999999. Total purchased options - caps																	XXX							XXX
0469999999. Total purchased options - floors																	XXX							XXX
0479999999. Total purchased options - collars																	XXX							XXX
0489999999. Total purchased options - other																	XXX							XXX
0499999999. Total purchased options												5,230,071,083	105,538,868	2,617,182,575	1,633,542,801		XXX	2,524,323,338		(906,542,202)	33,789,343			XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108																	XXX							XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
Written Call/SPX/SPXJ004SC	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	04/25/2025	04/28/2025	04/29/2025	Exercise	1	(5,475,000)	5500	27,670	(13,835)	(14,376)	(541)			(14,376)		13,835				0001
Written Call/SPX/SPXJ004SB	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	04/25/2025	04/28/2025	04/29/2025	Expire	1	(5,475,000)	5450	34,900	(17,450)		17,450					17,450				0001
Written Call/SPX/SPXE17E5O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	11/19/2025	09/26/2025	Exercise	1	(4,370,000)	17	622,800	(311,400)	(621,000)	(309,600)			(621,000)		311,400				0001
Written Call/SPX/SPXD17SSJ	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/23/2025	06/25/2025	06/25/2025	Expire	1	(83,370,000)	5995.04	142,920	(71,460)		71,460					71,460				0001
Written Call/SPX/SPXE17N5R	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/24/2025	02/18/2026	11/26/2025	Expire	1	(2,645,000)	21	351,000								(583)				0001
Written Call/SPX/SPXE17H5B	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/13/2025	01/21/2026	10/15/2025	Expire	1	(2,300,000)	20	326,700								1,934				0001
Written Call/SPX/SPXD171SW	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2025	04/16/2025	04/10/2025	Exercise	1	(3,300,000)	30	294,300	(147,150)	(85,950)	61,200			(85,950)		147,150				0001
Written Call/SPX/SPXJ009SB	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	05/30/2025	06/03/2025	06/03/2025	Expire	1	(11,850,000)	5911.69	40,527	(20,264)		20,264					20,264				0001
Written Call/SPX/SPXJ00FSN	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/22/2025	07/28/2025	07/24/2025	Expire	1	(25,200,000)	6250	87,030	(43,515)		43,515					43,515				0001
Written Call/SPX/SPXJ00FSO	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/22/2025	08/08/2025	07/24/2025	Expire	1	(50,400,000)	6200	257,760	(128,880)		128,880					128,880				0001
Written Call/SPX/SPXJ00GSB	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/24/2025	07/30/2025	07/28/2025	Expire	1	(25,400,000)	6275	31,710	(15,855)		15,855					15,855				0001
Written Call/SPX/SPXJ00LSD	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	09/04/2025	09/08/2025	09/08/2025	Expire	1	(15,480,000)	6469.57	23,220	(11,610)		11,610					11,610				0001
Written Call/SPX/SPXJ00LSF	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/05/2025	09/09/2025	09/09/2025	Expire	1	(13,000,000)	6481.5	31,200	(15,600)		15,600					15,600				0001
Written Call/SPX/SPXJ00MSV	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/12/2025	09/15/2025	09/16/2025	Expire	1	(21,780,000)	6584.29	44,352	(22,176)		22,176					22,176				0001
Written Call/SPX/SPXJ00ASN	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	06/13/2025	06/17/2025	06/17/2025	Exercise	1	(9,600,000)	5947.09	52,560	(26,280)	(21,463)	4,817			(21,463)		26,280				0001
Written Call/SPX/SPXJ00CS5	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/23/2025	06/26/2025	06/25/2025	Expire	1	(83,370,000)	5979.98	157,212	(78,606)		78,606					78,606				0001
Written Call/SPX/SPXJ00CSR	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770X0HC3ZE78	06/24/2025	06/27/2025	06/26/2025	Exercise	1	(109,350,000)	6070	337,470	(168,735)	(541,116)	(372,381)			(541,116)		168,735				0001
Written Call/SPX/SPXE17E5P	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/24/2025	12/17/2025	09/26/2025	Expire	1	(4,600,000)	20	529,200	(264,600)		264,600					264,600				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXJ004$Z	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	05/02/2025	05/05/2025	05/06/2025	Exercise	1	(11,250,000)	5658.24	36,450	(18,225)	(6,994)	11,231			(6,994)		18,225				0001
Written Call/SPX/SPXJ00B$9	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/18/2025	06/20/2025	06/23/2025	Exercise	1	(21,600,000)	5965.92	56,400	(28,200)	(1,928)	26,272			(1,928)		28,200				0001
Written Call/SPX/SPXJ00B$E	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	06/20/2025	06/23/2025	06/24/2025	Exercise	1	(13,500,000)	5952.92	35,100	(17,550)	(45,000)	(27,450)			(45,000)		17,550				0001
Written Call/SPX/SPXJ00C$W	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	06/26/2025	06/27/2025	06/30/2025	Exercise	1	(12,200,000)	6141.02	14,091	(7,046)	(17,510)	(10,464)			(17,510)		7,046				0001
Written Call/SPX/SPXJ00C$Z	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	06/27/2025	06/30/2025	07/01/2025	Exercise	1	(24,600,000)	6173.07	42,435	(21,218)	(47,641)	(26,424)			(47,641)		21,218				0001
Written Call/SPX/SPXJ000$9	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/22/2025	01/08/2026	09/24/2025	Expire	1	(6,640,000)	6300	92,650								745				0001
Written Call/SPX/SPXJ00K$W	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	08/29/2025	09/02/2025	09/03/2025	Expire	1	(18,850,000)	6460.26	29,640	(14,820)		14,820					14,820				0001
Written Call/SPX/SPXJ00L$C	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	09/04/2025	09/05/2025	09/08/2025	Expire	1	(7,740,000)	6440	12,100	(6,050)		6,050					6,050				0001
Written Call/SPX/SPXJ00M$W	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	09/12/2025	09/16/2025	09/16/2025	Expire	1	(21,780,000)	6567.83	31,416	(15,708)		15,708					15,708				0001
Written Call/SPX/SPXO1356F	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/22/2025	11/18/2025	09/24/2025	Expire	1	(13,280,000)	6400	119,280	(59,640)		59,640					59,640				0001
Written Call/SPX/SPXO136$C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/24/2025	02/02/2026	09/26/2025	Expire	1	(3,330,000)	6000	126,100								485				0001
Written Call/SPX/SPXN13LST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	06/11/2025	06/13/2025	06/13/2025	Expire	1	(9,680,000)	6075	13,490	(6,745)		6,745					6,745				0001
Written Call/SPX/SPXN13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	06/11/2025	06/13/2025	06/13/2025	Exercise	1	(9,680,000)	6025	12,150	(6,075)	(24,016)	(17,941)			(24,016)		6,075				0001
Written Call/SPX/SPXN13Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	08/15/2025	08/18/2025	08/19/2025	Exercise	1	(35,612,500)	6449.8	61,189	(30,594)	(1,468)	29,126			(1,468)		30,594				0001
Written Call/SPX/SPXN13ZSU	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	08/25/2025	08/28/2025	08/27/2025	Expire	1	(19,350,000)	6407.12	30,186	(15,093)		15,093					15,093				0001
Written Call/SPX/SPXN13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	08/25/2025	08/28/2025	08/27/2025	Exercise	1	(19,350,000)	6471.52	23,478	(11,739)	(39,512)	(27,773)			(39,512)		11,739				0001
Written Call/SPX/SPXO131ST	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/05/2025	09/10/2025	09/09/2025	Expire	1	(13,000,000)	6449.09	16,640	(8,320)		8,320					8,320				0001
Written Call/SPX/SPXO130$C	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	08/29/2025	09/02/2025	09/03/2025	Exercise	1	(18,850,000)	6460.26	23,400	(11,700)	(53,994)	(42,294)			(53,994)		11,700				0001
Written Call/SPX/SPXO134$M	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/19/2025	09/24/2025	09/23/2025	Exercise	1	(19,920,000)	6647.7	30,544	(15,272)	(11,148)	4,124			(11,148)		15,272				0001
Written Call/SPX/SPXN13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	08/15/2025	08/18/2025	08/19/2025	Expire	1	(35,612,500)	6449.8	69,930	(34,965)		34,965					34,965				0001
Written Call/SPX/SPXO136$A	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/24/2025	11/28/2025	09/26/2025	Exercise	1	(16,650,000)	6000	526,095	(263,048)	(300,000)	(36,952)			(300,000)		263,048				0001
Written Call/SPX/SPXO136$B	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/24/2025	01/09/2026	09/26/2025	Expire	1	(3,330,000)	5800	177,075								1,403				0001
Written Call/SPX/SPXO136$D	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/24/2025	02/26/2026	09/26/2025	Expire	1	(4,995,000)	6000	186,915								323				0001
Written Call/SPX/SPXJ009$1	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	05/29/2025	06/02/2025	06/02/2025	Expire	1	(11,900,000)	5853.05	20,230	(10,115)		10,115					10,115				0001
Written Call/SPX/SPXJ009$C	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	05/30/2025	06/03/2025	06/03/2025	Exercise	1	(11,850,000)	5911.69	49,059	(24,530)	(52,931)	(28,401)			(52,931)		24,530				0001
Written Call/SPX/SPXO136$3	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/24/2025	10/17/2025	09/26/2025	Exercise	1	(5,328,000)	5800	385,768	(192,884)	(200,000)	(7,116)			(200,000)		192,884				0001
Written Call/SPX/SPXO136$9	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/24/2025	11/26/2025	09/26/2025	Exercise	1	(9,990,000)	6000	527,580	(263,790)	(300,000)	(36,210)			(300,000)		263,790				0001
Written Call/SPX/SPXO136$X	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/26/2025	09/30/2025	09/30/2025	Exercise	1	(7,920,000)	6643.7	22,440	(11,220)	(22,233)	(11,013)			(22,233)		11,220				0001
Written Call/SPX/SPXJ000$7	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/02/2025	02/10/2026	10/06/2025	Expire	1	(6,700,000)	6200	659,970								(1,309)				0001
Written Call/SPX/SPXJ000$8	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	10/02/2025	02/20/2026	10/06/2025	Expire	1	(6,700,000)	6000	841,380								(2,744)				0001
Written Call/SPX/SPXD17G$O	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/10/2025	03/11/2025	Expire	1	(17,250,000)	5770.2	44,850	(22,425)		22,425					22,425				0001
Written Call/SPX/SPXI00N$O	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	01/10/2025	01/13/2025	01/14/2025	Expire	1	(41,475,000)	5797.9	59,724	(29,862)		29,862					29,862				0001
Written Call/SPX/SPXI00O$V	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	01/17/2025	01/21/2025	01/22/2025	Exercise	1	(24,000,000)	5996.66	51,000	(25,500)	(65,762)	(40,262)			(65,762)		25,500				0001
Written Call/SPX/SPXI00T$O	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/24/2025	02/28/2025	02/26/2025	Expire	1	(7,260,000)	6050	16,410	(8,205)		8,205					8,205				0001
Written Call/SPX/SPXI00U$2	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	02/27/2025	03/04/2025	03/03/2025	Expire	1	(6,000,000)	5975	36,260	(18,130)		18,130					18,130				0001
Written Call/SPX/SPXM13S$J	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	01/03/2025	01/08/2025	01/07/2025	Expire	1	(5,875,000)	5925	16,150	(8,075)		8,075					8,075				0001
Written Call/SPX/SPXI00T$N	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	02/24/2025	02/26/2025	02/26/2025	Expire	1	(10,285,000)	6040	15,120	(7,560)		7,560					7,560				0001
Written Call/SPX/SPXM13S$L	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	01/03/2025	01/24/2025	01/07/2025	Exercise	1	(17,625,000)	5900	95,820	(47,910)	(100,004)	(52,094)			(100,004)		47,910				0001
Written Call/SPX/SPXM13R$I	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	12/30/2024	01/03/2025	01/07/2025	Expire	1	(4,462,500)	5950	8,220			8,220					8,220				0001
Written Call/SPX/SPXD17G$N	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/07/2025	03/10/2025	03/11/2025	Exercise	1	(17,250,000)	5770.2	41,400	(20,700)	(57,500)	(36,800)			(57,500)		20,700				0001
Written Call/SPX/SPXI00M$J	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	12/31/2024	01/02/2025	01/06/2025	Expire	1	(7,406,250)	5881.63	23,700			23,700					23,700				0001
Written Call/SPX/SPXI00M$S	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBankOfComm 21GI19DL770X0HC3ZE78	01/03/2025	01/06/2025	01/07/2025	Exercise	1	(23,500,000)	5954.35	40,538	(20,269)	(31,180)	(10,911)			(31,180)		20,269				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXI00T5L .	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm	2IGI19DL770X0HC3ZE78	02/24/2025	02/25/2025	02/26/2025	Expire	1	(10,890,000)	6025	15,400	(7,700)		7,700				7,700				0001
Written Call/SPX/SPXI00U$3 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	02/27/2025	03/07/2025	03/03/2025	Expire	1	(9,000,000)	5975	59,685	(29,843)		29,843				29,843				0001
Written Call/SPX/SPXM13SSK .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	01/03/2025	01/10/2025	01/07/2025	Expire	1	(23,500,000)	5925	54,900	(27,450)		27,450				27,450				0001
Written Call/SPX/SPXJ00UJ$A .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	08/19/2025	08/25/2025	08/21/2025	Expire	1	(51,600,000)	6400	83,400	(41,700)		41,700				41,700				0001
Written Call/SPX/SPXM13RSH .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	12/30/2024	01/02/2025	01/06/2025	Expire	1	(2,975,000)	5900	11,250			11,250				11,250				0001
Written Call/SPX/SPXM13TSJ .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	01/08/2025	01/10/2025	01/13/2025	Exercise	1	(5,900,000)	5900	18,354	(9,177)	(21,888)	(12,711)			(21,888)	9,177				0001
Written Call/SPX/SPXM13TSK .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	01/08/2025	01/10/2025	01/13/2025	Exercise	1	(5,900,000)	5875	12,798	(6,399)	(14,389)	(7,990)			(14,389)	6,399				0001
Written Call/SPX/SPX0136S5 .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	09/24/2025	10/31/2025	09/26/2025	Exercise	1	(13,320,000)	6000	553,360	(276,680)	(300,000)	(23,320)			(300,000)	276,680				0001
Written Call/SPX/SPXI00M$I .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	12/31/2024	01/02/2025	01/06/2025	Exercise	1	(7,406,250)	5881.63	19,997		(16,471)	3,526			(16,471)	19,997				0001
Written Call/SPX/SPXI00$U .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	01/17/2025	01/21/2025	01/22/2025	Expire	1	(24,000,000)	5996.66	39,000	(19,500)		19,500				19,500				0001
Written Call/SPX/SPXJ001$3 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	04/08/2025	04/11/2025	04/10/2025	Exercise	1	(10,300,000)	5250	40,776	(20,388)	(34,009)	(13,621)			(34,009)	20,388				0001
Written Call/SPX/SPXJ005$O .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	05/02/2025	05/05/2025	05/06/2025	Expire	1	(11,250,000)	5658.24	84,038	(42,019)		42,019				42,019				0001
Written Call/SPX/SPXJ006$1 .	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm	2IGI19DL770X0HC3ZE78	05/09/2025	05/12/2025	05/13/2025	Expire	1	(16,950,000)	5659.91	40,680	(20,340)		20,340				20,340				0001
Written Call/SPX/SPXJ00A$K .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	06/13/2025	06/16/2025	06/17/2025	Expire	1	(18,000,000)	5976.97	48,960	(24,480)		24,480				24,480				0001
Written Call/SPX/SPXJ00A$L .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	06/13/2025	06/16/2025	06/17/2025	Exercise	1	(18,000,000)	5976.97	64,800	(32,400)	(67,628)	(35,228)			(67,628)	32,400				0001
Written Call/SPX/SPXJ00A$M .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	06/13/2025	06/17/2025	06/17/2025	Expire	1	(9,600,000)	5947.09	15,120	(7,560)		7,560				7,560				0001
Written Call/SPX/SPXJ00B$8 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	06/18/2025	06/20/2025	06/23/2025	Expire	1	(21,600,000)	5965.92	22,800	(11,400)		11,400				11,400				0001
Written Call/SPX/SPXJ00B$D .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	06/20/2025	06/23/2025	06/24/2025	Expire	1	(13,500,000)	5952.92	13,500	(6,750)		6,750				6,750				0001
Written Call/SPX/SPXN13B$4 .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	04/15/2025	05/21/2025	04/17/2025	Expire	1	(2,600,000)	30	44,200	(22,100)		22,100				22,100				0001
Written Call/SPX/SPXN13FSR .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	05/09/2025	05/12/2025	05/13/2025	Exercise	1	(16,950,000)	5659.91	47,460	(23,730)	(101,700)	(77,970)			(101,700)	23,730				0001
Written Call/SPX/SPXN13LSR .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	06/11/2025	06/13/2025	06/13/2025	Expire	1	(9,680,000)	5975	2,660	(1,330)		1,330				1,330				0001
Written Call/SPX/SPX0134SL .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	09/19/2025	09/23/2025	09/23/2025	Exercise	1	(19,920,000)	6664.36	33,598	(16,799)	(8,525)	8,275			(8,525)	16,799				0001
Written Call/SPX/SPX0136G4 .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	09/24/2025	10/24/2025	09/26/2025	Exercise	1	(13,320,000)	6000	562,480	(281,240)	(300,000)	(18,760)			(300,000)	281,240				0001
Written Call/SPX/SPX0136$W .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	09/26/2025	09/30/2025	09/30/2025	Expire	1	(7,920,000)	6643.7	21,120	(10,560)		10,560				10,560				0001
Written Call/SPX/SPXI00T5M .	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm	2IGI19DL770X0HC3ZE78	02/24/2025	02/25/2025	02/26/2025	Expire	1	(10,890,000)	6050	6,670	(3,335)		3,335				3,335				0001
Written Call/SPX/SPXC056G .	FixedAnnuityHedge	N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	01/06/2025	01/10/2025	01/08/2025	Expire	1	(41,300,000)	6015	97,650	(48,825)		48,825				48,825				0001
Written Call/SPX/SPXI00G$2 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	01/31/2025	02/03/2025	02/04/2025	Expire	1	(18,300,000)	6040.53	56,730	(28,365)		28,365				28,365				0001
Written Call/SPX/SPXI00R$5 .	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm	2IGI19DL770X0HC3ZE78	02/07/2025	02/11/2025	02/11/2025	Exercise	1	(18,300,000)	6025.99	64,050	(32,025)	(64,548)	(32,523)			(64,548)	32,025				0001
Written Call/GLP/GLP00005K .	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm	2IGI19DL770X0HC3ZE78	04/11/2025	04/16/2025	04/15/2025	Exercise	1	(24,120,000)	3135	867,280	(433,640)	(751,599)	(317,959)			(751,599)	433,640				0001
Written Call/GLP/GLP00006L .	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC	MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/16/2025	04/15/2025	Exercise	1	(24,520,000)	3190	511,440	(255,720)	(531,600)	(275,880)			(531,600)	255,720				0001
Written Call/GLP/GLP0400$H .	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	02/11/2025	03/12/2025	02/13/2025	Expire	1	(14,525,000)	2965	110,600	(55,300)		55,300				55,300				0001
Written Call/SPX/SPXI00G$O .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	11/18/2024	02/12/2025	02/14/2025	Exercise	1	(11,770,000)	4800	2,304,900		(2,503,940)	(1,351,490)			(2,503,940)	1,152,450				0001
Written Call/SPX/SPXI00N$W .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	01/13/2025	08/08/2025	01/15/2025	Exercise	1	(23,300,000)	5600	1,943,640	(971,820)	(1,578,904)	(607,084)			(1,578,904)	971,820				0001
Written Call/SPX/SPXJ002$B .	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm	2IGI19DL770X0HC3ZE78	04/17/2025	04/21/2025	04/21/2025	Exercise	1	(15,900,000)	5245.72	37,100	(18,550)	(87,808)	(69,258)			(87,808)	18,550				0001
Written Call/SPX/SPXJ00A$E .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	06/11/2025	08/20/2025	06/13/2025	Expire	1	(36,300,000)	5800	304,380	(152,190)		152,190				152,190				0001
Written Call/SPX/SPXJ00E$N .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	07/15/2025	08/01/2025	07/17/2025	Expire	1	(25,200,000)	6325	169,520	(84,760)		84,760				84,760				0001
Written Call/SPX/SPXA21PS$.	FixedAnnuityHedge	N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	04/03/2025	04/16/2025	04/07/2025	Exercise	1	(29,565,000)	5200	739,638	(369,819)	(630,455)	(260,636)			(630,455)	369,819				0001
Written Call/SPX/SPXL13S$N .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	07/26/2024	02/28/2025	03/04/2025	Exercise	1	(2,725,000)	5000	315,085	(477,251)	(477,251)	(391,453)			(477,251)	85,798				0001
Written Call/SPX/SPX01366E .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	09/24/2025	01/30/2026	09/26/2025	Expire	1	(3,335,000)	6200	312,990							1,320				0001
Written Call/SPX/SPXD171$V .	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	04/07/2025	04/16/2025	04/09/2025	Expire	1	(39,026,480)	4683	1,216,000	(608,000)		608,000				608,000				0001
Written Call/SPX/SPXI00E$W .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	11/12/2024	04/29/2025	05/01/2025	Expire	1	(6,000,000)	5500	76,760			54,564				54,564				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXJ00P5T .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/30/2025	11/20/2025	10/02/2025	Exercise		(6,650,000)	5600	1,070,330	(535,165)	(469,381)	65,784			(469,381)		535,165				0001
Written Call/SPX/SPXJ00P5U .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/30/2025	12/26/2025	10/02/2025	Exercise		(13,300,000)	5800	1,761,460	(880,730)	(1,129,943)	(249,213)			(1,129,943)		880,730				0001
Written Call/SPX/SPX161M84 .	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2021	02/21/2025	02/25/2025	Exercise		(14,115,000)	4000	3,257,100		(6,039,396)	(5,900,853)			(6,039,396)		138,542				0001
Written Call/SPX/SPX161M85 .	FixedAnnuityHedge	N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	11/08/2021	02/24/2025	02/26/2025	Exercise		(14,115,000)	4000	3,258,390		(5,949,756)	(5,803,372)			(5,949,756)		146,384				0001
Written Call/SPX/SPXI00R64 .	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	02/07/2025	02/11/2025	02/11/2025	Expire		(18,300,000)	6025.99	51,240	(25,620)		25,620					25,620				0001
Written Call/SPX/SPXI00SSV .	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	02/21/2025	02/25/2025	02/25/2025	Exercise		(18,375,000)	5998.1	34,913	(17,456)	(65,466)	(48,010)			(65,466)		17,456				0001
Written Call/SPX/SPXD170S6 .	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/16/2025	05/21/2025	05/20/2025	Exercise		(2,040,000)	17	72,900	(36,450)	(90,000)	(53,550)			(90,000)		36,450				0001
Written Call/SPX/SPXI00ESU .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/12/2024	02/18/2025	02/20/2025	Expire		(12,000,000)	5500	86,380			43,190					43,190				0001
Written Call/SPX/SPXI00ES6X .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/12/2024	05/20/2025	05/22/2025	Expire		(12,000,000)	5450	161,920			120,358					120,358				0001
Written Call/SPX/SPXI00SS7 .	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770X0HC3ZE78	02/14/2025	02/18/2025	02/19/2025	Expire		(24,400,000)	6099.34	39,040	(19,520)		19,520					19,520				0001
Written Call/SPX/SPXI00SSU .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/21/2025	02/24/2025	02/25/2025	Expire		(18,375,000)	6028.16	29,400	(14,700)		14,700					14,700				0001
Written Call/SPX/SPXL13SSP .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	07/26/2024	04/07/2025	04/09/2025	Expire		(5,450,000)	5200	489,860			187,357					187,357				0001
Written Call/SPX/SPXD178SW .	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/21/2024	08/08/2025	08/12/2025	Exercise		(4,443,750)	5150	719,490		(929,589)	(314,088)			(929,589)		615,501				0001
Written Call/SPX/SPXD17PS3 .	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/27/2025	05/30/2025	05/29/2025	Exercise		(7,375,000)	5921.54	28,910	(14,455)	(4,907)	9,548			(4,907)		14,455				0001
Written Call/SPX/SPXI00QS1 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/13/2025	07/07/2026	01/15/2025	Expire		(5,825,000)	5950	554,100								313				0001
Written Call/SPX/SPXI00TST .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/25/2025	06/13/2025	02/27/2025	Exercise		(18,000,000)	4650	4,150,140	(2,075,070)	(1,990,455)	84,615			(1,990,455)		2,075,070				0001
Written Call/SPX/SPXI00US9 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/27/2025	04/14/2026	03/03/2025	Expire		(6,000,000)	5775	650,030								(19)				0001
Written Call/SPX/SPXJ00QG0 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	07/29/2025	08/15/2025	07/31/2025	Expire		(38,400,000)	6300	140,760	(70,380)		70,380					70,380				0001
Written Call/SPX/SPXJ001SJ .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	08/13/2025	08/20/2025	08/15/2025	Exercise		(19,425,000)	6400	60,030	(30,015)	(6,330)	23,685			(6,330)		30,015				0001
Written Call/SPX/SPXI00FSE .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/14/2024	04/17/2025	04/21/2025	Expire		(23,900,000)	5250	191,280			135,171					135,171				0001
Written Call/SPX/SPXI00GSP .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	03/04/2025	03/06/2025	Exercise		(11,770,000)	5000	1,950,040		(1,556,296)	(393,772)			(1,556,296)		1,162,524				0001
Written Call/SPX/SPXI00TSR .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/25/2025	05/02/2025	02/27/2025	Exercise		(12,000,000)	5200	1,646,060	(823,030)	(486,668)	336,362			(486,668)		823,030				0001
Written Call/SPX/SPXI00TSS .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/25/2025	05/16/2025	02/27/2025	Exercise		(18,000,000)	5900	688,410	(344,205)	(87,573)	256,632			(87,573)		344,205				0001
Written Call/SPX/SPXI00US7 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/27/2025	08/15/2025	03/03/2025	Exercise		(24,000,000)	5700	1,890,480	(945,240)	(1,499,600)	(554,360)			(1,499,600)		945,240				0001
Written Call/SPX/SPXI00US8 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/27/2025	09/08/2025	03/03/2025	Exercise		(24,000,000)	5500	2,595,600	(1,297,800)	(1,990,296)	(692,496)			(1,990,296)		1,297,800				0001
Written Call/SPX/SPXJ008SD .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/23/2025	05/27/2025	05/28/2025	Expire		(11,600,000)	5802.82	38,570	(19,285)		19,285					19,285				0001
Written Call/SPX/SPXJ00BST .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	06/23/2025	09/19/2025	06/25/2025	Exercise		(11,900,000)	5400	1,308,860	(654,430)	(999,999)	(345,569)			(999,999)		654,430				0001
Written Call/SPX/SPXJ00PS9 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	09/24/2025	12/16/2025	09/26/2025	Exercise		(6,670,000)	6000	743,860	(371,930)	(400,131)	(28,201)			(400,131)		371,930				0001
Written Call/SPX/SPXL13SS0 .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	07/26/2024	03/21/2025	03/25/2025	Exercise		(5,450,000)	5100	589,010		(567,559)	(368,705)			(567,559)		198,854				0001
Written Call/SPX/SPXI00GSN .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/18/2024	01/22/2025	01/24/2025	Exercise		(11,770,000)	4800	2,283,860		(2,572,740)	(1,811,453)			(2,572,740)		761,287				0001
Written Call/SPX/SPXI00NSX .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/13/2025	10/10/2025	01/15/2025	Exercise		(23,300,000)	5400	2,764,160	(1,382,080)	(2,305,016)	(922,936)			(2,305,016)		1,382,080				0001
Written Call/SPX/SPXI00PSH .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/24/2025	01/27/2025	01/28/2025	Exercise		(12,200,000)	6101.24	23,180	(11,590)	(61,000)	(49,410)			(61,000)		11,590				0001
Written Call/SPX/SPXI00TSQ .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	02/25/2025	04/25/2025	02/27/2025	Exercise		(12,000,000)	5000	2,008,040	(1,004,020)	(525,212)	478,808			(525,212)		1,004,020				0001
Written Call/SPX/SPXJ008SE .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	05/23/2025	05/27/2025	05/28/2025	Exercise		(11,600,000)	5802.82	50,750	(25,375)	(91,350)	(65,975)			(91,350)		25,375				0001
Written Call/SPX/SPXO134SN .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/19/2025	10/24/2025	09/23/2025	Expire		(13,280,000)	6100	29,360	(14,680)		14,680					14,680				0001
Written Call/SPX/SPXO134SP .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas R0MJUISFPU8MPR08K5P83	09/19/2025	12/19/2025	09/23/2025	Expire		(19,920,000)	6100	173,610	(86,805)		86,805					86,805				0001
Written Call/SPX/SPXJ0006Z .	FixedAnnuityHedge	N/A	Equity/Index	HSBCBankPLC MP615ZYZBEU3UXPYFY54	04/04/2025	04/23/2025	04/08/2025	Expire		(40,957,373)	4909	1,125,966	(562,983)		562,983					562,983				0001
Written Call/SPX/SPXI00ESV .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	11/12/2024	04/07/2025	04/09/2025	Exercise		(12,000,000)	5300	98,360		(475,496)	(409,923)			(475,496)		65,573				0001
Written Call/SPX/SPXI00QS0 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC 0V6II8S6QX2D1J8570P30	01/13/2025	04/14/2026	01/15/2025	Expire		(5,825,000)	5400	859,460								1,030				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXJ00X\$P .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	12/08/2025	01/16/2026	12/10/2025	Expire	(13,760,000)	7100	59,020								286				0001
Written Call/SPX/SPXI00H5E .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	11/21/2024	10/06/2025	10/08/2025	Exercise	(5,925,000)	4750	1,384,360		(1,990,279)	(768,526)			(1,990,279)		1,221,753				0001
Written Call/SPX/SPXI00H5F .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	11/21/2024	10/10/2025	10/15/2025	Exercise	(5,925,000)	5550	702,980		(1,002,509)	(381,066)			(1,002,509)		621,443				0001
Written Call/SPX/SPXI00P\$I .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	01/24/2025	01/27/2025	01/28/2025	Expire	(12,200,000)	6101.24	30,500	(15,250)		15,250					15,250				0001
Written Call/SPX/SPXJ00G\$P .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	07/29/2025	08/15/2025	07/31/2025	Exercise	(38,400,000)	6300	640,560	(320,280)	(449,400)	(129,120)			(449,400)		320,280				0001
Written Call/SPX/SPXI00H5D .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	11/21/2024	09/10/2025	09/12/2025	Exercise	(5,925,000)	5550	653,300		(982,039)	(412,380)			(982,039)		569,660				0001
Written Call/SPX/SPXI00G\$1 .	FixedAnnuityHedge	N/A	Equity/Index	CanadianImperialBank OfComm	21GI19DL770X0HC3ZE78	01/31/2025	02/03/2025	02/04/2025	Exercise	(18,300,000)	6040.53	38,430	(19,215)	(69,619)	(50,404)			(69,619)		19,215				0001
Written Call/SPX/SPXI00U5A .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	02/27/2025	06/29/2026	03/03/2025	Expire	(6,000,000)	5850	644,580								(638)				0001
Written Call/SPX/SPXJ00I\$I .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	08/13/2025	08/15/2025	08/15/2025	Expire	(38,850,000)	6500	25,080	(12,540)		12,540					12,540				0001
Written Call/SPX/SPXD178\$O .	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	11/18/2024	01/08/2025	01/10/2025	Exercise	(11,770,000)	4800	2,259,320		(2,236,500)	(1,913,740)			(2,236,500)		322,760				0001
Written Call/SPX/SPXI001\$2 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	07/26/2024	01/29/2025	01/31/2025	Exercise	(2,725,000)	4900	334,460		(549,998)	(498,823)			(549,998)		51,174				0001
Written Call/SPX/SPXI001\$3 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	07/26/2024	03/04/2025	03/06/2025	Exercise	(2,725,000)	5000	316,340		(389,076)	(298,693)			(389,076)		90,383				0001
Written Call/SPX/SPXL13SSM .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	07/26/2024	01/17/2025	01/22/2025	Exercise	(2,725,000)	5200	223,195		(398,331)	(377,447)			(398,331)		20,884				0001
Written Call/SPX/SPXO134\$Q .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	09/19/2025	01/23/2026	09/23/2025	Expire	(13,280,000)	5750	98,520								218				0001
Written Call/SPX/SPXO136\$F .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	09/24/2025	04/10/2026	09/26/2025	Expire	(13,340,000)	6000	1,765,980								(91)				0001
Written Call/SPX/SPXI00U\$6 .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	02/27/2025	07/25/2025	03/03/2025	Exercise	(24,000,000)	5700	1,826,400	(913,200)	(1,377,280)	(464,080)			(1,377,280)		913,200				0001
Written Call/SPX/SPXJ00B\$U .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	06/23/2025	09/26/2025	06/25/2025	Exercise	(11,900,000)	5200	1,733,640	(866,820)	(1,399,999)	(533,179)			(1,399,999)		866,820				0001
Written Call/SPX/SPXJ00B\$V .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	06/23/2025	10/03/2025	06/25/2025	Exercise	(11,900,000)	5100	1,900,580	(950,290)	(1,399,999)	(449,709)			(1,399,999)		950,290				0001
Written Call/SPX/SPXJ00G\$M .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	07/28/2025	08/05/2025	07/30/2025	Expire	(39,960,064)	6431	166,464	(83,232)		83,232					83,232				0001
Written Call/SPX/SPXI00N\$Z .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	01/13/2025	02/24/2026	01/15/2025	Expire	(5,825,000)	5250	935,230								1,685				0001
Written Call/SPX/SPXJ00P\$V .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	09/30/2025	01/08/2026	10/02/2025	Expire	(6,650,000)	6500	328,930								2,819				0001
Written Call/SPX/SPXL13SSQ .	FixedAnnuityHedge	N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	07/26/2024	05/20/2025	05/22/2025	Exercise	(10,900,000)	5400	797,980		(1,080,917)	(703,640)			(1,080,917)		377,276				0001
Written Call/SPX/SPXD178\$X .	FixedAnnuityHedge	N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	11/21/2024	11/24/2025	11/26/2025	Exercise	(5,925,000)	4850	1,319,890		(1,855,122)	(669,397)			(1,855,122)		1,185,725				0001
Written Call/SPX/SPXI00N\$Y .	FixedAnnuityHedge	N/A	Equity/Index	MizuhoMarketsAmerica sLLC	0V6II8S6QX2D1J8570P30	01/13/2025	12/22/2025	01/15/2025	Exercise	(11,650,000)	5800	965,300	(482,650)	(1,078,491)	(595,841)			(1,078,491)		482,650				0001
Written Call/SPX/SPXD17P\$4 .		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	05/27/2025	05/30/2025	05/29/2025	Expire	(7,375,000)	5921.54	37,170	(18,585)		18,585					18,585				0001
Written Call/SPX/SPXL13SSL .		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	07/26/2024	01/08/2025	01/10/2025	Exercise	(4,087,500)	4800	560,093		(838,687)	(814,486)			(838,687)		24,202				0001
Written Call/SPX/SPXO134\$O .		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	09/19/2025	11/21/2025	09/23/2025	Expire	(13,280,000)	5900	47,280	(23,640)		23,640					23,640				0001
Written Call/SPX/SPXO136\$G .		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPR08K5P83	09/24/2025	11/13/2026	09/26/2025	Expire	(26,680,000)	6200	3,489,880								(4,459)				0001
Written Call/SPX/SPX815P\$J .		N/A	Equity/Index	Suntrust	IYDOJBGJWY9T8XKCSX06	07/08/2024	07/08/2025	07/10/2025	Expire	(10,115,000)	5015.57	203,312						(89,132)			203,312			0001
Written Call/SPX/SPX915K\$J .		N/A	Equity/Index	Suntrust	IYDOJBGJWY9T8XKCSX06	12/22/2025	12/22/2026	12/24/2025	Expire	(2,310,000)	6878.49	54,747												0001
Written Call/SPX/SPXA216\$L .		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	09/24/2025	Expire	(12,477,000)	5132.3	333,136						(116,730)			333,136			0001
Written Call/SPX/SPXA219\$K .		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	10/24/2025	Expire	(9,146,000)	4680.96	126,215						(23,222)			126,215			0001
Written Call/SPX/SPXA210\$M .		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2026	04/10/2025	Expire	(1,028,000)	4982.77	31,251												0001
Written Call/SPX/SPXA21V\$S .		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	06/10/2025	Expire	(10,754,000)	5400.32	325,846												0001
Written Call/SPX/SPXA21Y\$3 .		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	07/10/2025	Expire	(12,457,000)	4980.42	196,821												0001
Written Call/SPX/SPXC051\$8 .		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Expire	(1,241,000)	5995.54	25,316						4,608			25,316			0001
Written Call/SPX/SPXC05D\$R .		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire	(13,100,000)	4616.16	221,390												0001
Written Call/SPX/SPXC05M\$A .		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire	(9,489,000)	4531.15	189,780												0001
Written Call/SPX/SPXD050\$R .		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire	(13,733,000)	5111.56	214,235												0001
Written Call/SPX/SPXD178\$1 .		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	11/12/2025	Expire	(10,771,000)	5395.99	252,041						25,118			252,041			0001
Written Call/SPX/SPXJ00M\$B .		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	09/08/2025	09/08/2026	09/10/2025	Expire	(16,146,000)	5845.64	461,776												0001
Written Call/SPX/SPXJ00R\$4 .		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire	(14,063,000)	6078.35	447,203												0001
Written Call/SPX/SPX9218\$3 .		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	09/24/2025	Expire	(2,183,000)	3456.05	60,469						(51,460)			60,469			0001
Written Call/SPX/SPXA21W\$Q .		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	06/24/2025	Expire	(3,651,000)	5371.06	177,804												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXA21YS6		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	07/10/2025	Expire		(2,289,000)	5602.97	104,150												0001
Written Call/SPX/SPXB05BS2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	11/25/2025	Expire		(2,543,000)	4100.96	103,246						(80,511)			103,246			0001
Written Call/SPX/SPXC05DSV		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	03/11/2025	Expire		(2,273,000)	5193.18	105,013												0001
Written Call/SPX/SPXD050SU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	08/12/2025	Expire		(5,693,000)	5750.51	257,324												0001
Written Call/SPX/SPXJ00RS6		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2027	10/10/2025	Expire		(5,570,000)	5402.98	181,582												0001
Written Call/SPX/SPXJ00RS7		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2027	10/10/2025	Expire		(3,878,000)	6078.35	195,839												0001
Written Call/SPX/SPXJ130S6		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2025	10/10/2025	Expire		(2,103,000)	3877.65	98,420						(84,657)			98,420			0001
Written Call/MXE/MXE0170S4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2027	10/24/2025	Expire		(1,376,000)	2522.25	62,195												0001
Written Call/RTY/RTY0050S3		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Expire		(1,591,000)	2399.64	48,685						22,253			48,685			0001
Written Call/RTY/RTY0050SH		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire		(1,229,000)	2206.4	52,970												0001
Written Call/RTY/RTY0150S9		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	07/22/2025	07/22/2026	07/24/2025	Expire		(1,729,000)	2023.88	68,123												0001
Written Call/RTY/RTY0150SD		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	11/21/2025	11/20/2026	11/25/2025	Expire		(1,744,000)	2132.63	81,794												0001
Written Call/RTY/RTY0170S6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	07/24/2025	Expire		(1,320,000)	1998.58	43,296						(12,689)			43,296			0001
Written Call/RTY/RTY0170SA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		(2,429,000)	2189.54	107,119												0001
Written Call/RTY/RTY0170SB		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		(1,575,000)	2432.82	50,873												0001
Written Call/RTY/RTY0210S6		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	05/12/2025	Expire		(1,361,000)	1849.62	41,919						(29,581)			41,919			0001
Written Call/RTY/RTY0210SD		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	02/25/2025	Expire		(2,026,000)	1975.81	70,302												0001
Written Call/RTY/RTY0170S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/20/2025	06/18/2026	10/22/2025	Expire		(30,625,000)	2450	719,375												0001
Written Call/SPX/SPX261RSM		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	06/10/2025	Expire		(6,978,000)	5400.32	546,377												0001
Written Call/SPX/SPXB216S9		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/24/2025	11/21/2031	11/26/2025	Expire		(2,443,106)	5282	151,308												0001
Written Call/SPX/SPXC05DS3		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	03/11/2025	Expire		(13,754,000)	5193.18	1,202,100												0001
Written Call/SPX/SPXC05FSK		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	03/25/2025	Expire		(29,618,000)	4534.05	1,688,226												0001
Written Call/SPX/SPXC051SX		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	04/10/2025	Expire		(20,498,000)	4484.49	1,889,916												0001
Written Call/SPX/SPXC05KSA		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	04/24/2025	Expire		(20,661,000)	4230.21	1,367,758												0001
Written Call/SPX/SPXC05LSV		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	05/12/2025	Expire		(13,249,000)	5097.55	1,152,663												0001
Written Call/SPX/SPXC05ZSY		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	08/12/2025	Expire		(8,088,000)	4472.62	326,755												0001
Written Call/SPX/SPXC05ZSZ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	08/12/2025	Expire		(29,920,000)	5111.56	1,714,416												0001
Written Call/SPX/SPXD052SE		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	08/26/2025	Expire		(8,166,000)	4526.84	328,273												0001
Written Call/SPX/SPXD056S6		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/23/2025	09/22/2031	09/25/2025	Expire		(4,705,706)	4686	198,232												0001
Written Call/SPX/SPXD058SW		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	10/10/2025	Expire		(8,925,000)	4727.6	370,388												0001
Written Call/SPX/SPXD17E5K		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	02/11/2025	Expire		(23,830,000)	4820.79	1,277,288												0001
Written Call/SPX/SPXJ00DST		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/08/2025	07/08/2031	07/10/2025	Expire		(21,319,000)	4980.42	1,213,051												0001
Written Call/SRM/SRM0000S1		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	08/22/2025	08/22/2031	08/26/2025	Expire		(3,513,000)	90	191,107												0001
Written Call/SRM/SRM0000S3		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/21/2025	11/21/2031	11/25/2025	Expire		(1,763,000)	90	100,315												0001
Written Call/SRM/SRM0131S3		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	01/10/2025	Expire		(3,099,000)	90	139,455												0001
Written Call/SRM/SRM0131SB		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	06/10/2025	Expire		(2,192,000)	90	116,395												0001
Written Call/SRM/SRM0170SE		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/22/2025	10/22/2031	10/24/2025	Expire		(3,521,000)	90	191,542												0001
Written Call/SRM/SRM0211SF		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	02/25/2025	Expire		(4,159,000)	90	172,183												0001
Written Call/SPX/SPX815FSU		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	02/08/2024	02/07/2025	02/11/2025	Expire		(14,805,000)	4498.12	316,827						(312,443)			316,827			0001
Written Call/SPX/SPX815KSP		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	04/22/2024	04/22/2025	04/24/2025	Expire		(5,999,000)	4509.54	146,376						(128,612)			146,376			0001
Written Call/SPX/SPX921US1		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	05/12/2025	Expire		(8,492,000)	4668.9	174,935						(134,244)			174,935			0001
Written Call/SPX/SPX921VSP		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	05/27/2025	Expire		(1,008,000)	5307.01	20,664						(13,825)			20,664			0001
Written Call/SPX/SPX921XSA		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	06/10/2025	Expire		(9,742,000)	4812.29	188,021						(117,483)			188,021			0001
Written Call/SPX/SPXA213SK		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	08/26/2025	Expire		(11,576,000)	5013.58	300,976						(140,478)			300,976			0001
Written Call/SPX/SPXA21CS4		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Expire		(7,455,000)	4775.47	96,170						4,620			96,170			0001
Written Call/SPX/SPXA21ISO		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	01/10/2025	Expire		(2,041,000)	5918.25	44,698												0001
Written Call/SPX/SPXA21VSR		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	06/10/2025	Expire		(12,230,000)	4800.29	201,795												0001
Written Call/SPX/SPXC05DSS		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire		(10,648,000)	5193.18	330,088												0001
Written Call/SPX/SPXC17YSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	07/10/2025	Expire		(9,030,000)	4458.28	91,203						(40,138)			91,203			0001
Written Call/SPX/SPXD170SU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	05/27/2025	Expire		(8,960,000)	4673.61	163,072												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXD05LS3		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	12/10/2025	Expire		(3,747,000)	6161.86	200,090											0001
Written Call/MXE/MXE00096P		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	12/08/2025	12/08/2027	12/10/2025	Expire		(1,303,000)	2543.62	54,726											0001
Written Call/RTY/RTY0050S9		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire		(1,846,000)	1851.28	67,933											0001
Written Call/RTY/RTY0050SD		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	09/24/2025	Expire		(2,502,000)	2217	98,579											0001
Written Call/RTY/RTY0050SI		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire		(1,921,000)	2268.88	82,603											0001
Written Call/RTY/RTY0150S7		N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	04/22/2025	04/22/2026	04/24/2025	Expire		(1,294,000)	1701.25	64,053											0001
Written Call/RTY/RTY0150SB		N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	09/08/2025	09/08/2026	09/10/2025	Expire		(2,250,000)	2155.4	85,500											0001
Written Call/RTY/RTY0210S1		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	03/08/2024	03/07/2025	03/11/2025	Expire		(1,883,000)	1874.44	63,645						(55,814)			63,645		0001
Written Call/RTY/RTY0210S2		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	03/22/2024	03/21/2025	03/25/2025	Expire		(1,833,000)	1864.8	57,556						(47,951)			57,556		0001
Written Call/SPX/SPX815VSG		N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	10/08/2024	10/08/2025	10/10/2025	Expire		(12,245,000)	4600.9	198,369						(74,688)			198,369		0001
Written Call/SPX/SPXB15Y5D		N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	12/20/2024	12/22/2025	12/24/2025	Expire		(7,502,000)	5337.77	207,055						(5,844)			207,055		0001
Written Call/RTY/RTY0210S7		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	08/08/2024	08/08/2025	08/12/2025	Expire		(1,696,000)	1875.98	69,366						(40,379)			69,366		0001
Written Call/SPX/SPXA212SC		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	08/08/2024	08/08/2025	08/12/2025	Expire		(11,246,000)	4787.38	345,252						(228,486)			345,252		0001
Written Call/SPX/SPXA212SD		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	08/08/2024	08/08/2025	08/12/2025	Expire		(1,419,000)	5319.31	33,488						(19,921)			33,488		0001
Written Call/SPX/SPXA213SJ		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	08/22/2024	08/22/2025	08/26/2025	Expire		(9,435,000)	4456.51	133,034						(63,515)			133,034		0001
Written Call/SPX/SPXA216SM		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	09/20/2024	09/22/2025	09/24/2025	Expire		(1,659,000)	5702.55	36,166						(8,309)			36,166		0001
Written Call/SPX/SPXA21DSW		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	12/06/2024	12/08/2025	12/10/2025	Expire		(10,500,000)	4872.22	132,300						28,404			132,300		0001
Written Call/SPX/SPXA21DSX		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	12/06/2024	12/08/2025	12/10/2025	Expire		(8,928,000)	5481.24	208,915						54,940			208,915		0001
Written Call/SPX/SPXA21KSI		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	01/22/2025	01/22/2026	01/24/2025	Expire		(10,782,000)	5477.73	259,846											0001
Written Call/SPX/SPXA21MSB		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	02/07/2025	02/06/2026	02/11/2025	Expire		(18,407,000)	5423.39	458,334											0001
Written Call/SPX/SPXA21NSF		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	02/21/2025	02/20/2026	02/25/2025	Expire		(10,183,000)	5411.82	272,904											0001
Written Call/SPX/SPXB05KSI		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	03/11/2025	Expire		(8,232,000)	4611.32	192,629						(178,921)			192,629		0001
Written Call/SPX/SPXB05USC		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	09/24/2025	Expire		(8,583,000)	4562.04	124,454						(46,328)			124,454		0001
Written Call/SPX/SPXC051S7		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Expire		(10,672,000)	4796.43	131,266						9,471			131,266		0001
Written Call/SPX/SPXC056SX		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	01/10/2025	Expire		(9,020,000)	5326.43	242,638											0001
Written Call/SPX/SPXC05DST		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	03/11/2025	Expire		(1,024,000)	5770.2	25,088											0001
Written Call/SPX/SPXD05CS1		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire		(11,822,000)	5359.52	225,800											0001
Written Call/SPX/SPXD171SQ		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Expire		(11,905,000)	4867.58	361,912						(210,218)			361,912		0001
Written Call/SPX/SPXD173SS		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	10/09/2024	10/08/2025	10/10/2025	Expire		(1,840,362)	5176	49,648						(14,277)			49,648		0001
Written Call/SPX/SPXD17GS2		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	02/25/2025	Expire		(1,944,000)	6013.13	41,602											0001
Written Call/SPX/SPXD170SV		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	05/27/2025	Expire		(11,656,000)	5257.81	381,151											0001
Written Call/SPX/SPXC05CS0		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	02/25/2025	Expire		(10,361,000)	5411.82	749,100											0001
Written Call/SPX/SPXC05DS2		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	03/11/2025	Expire		(22,993,000)	4616.16	1,351,988											0001
Written Call/SPX/SPXC05GSH		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	03/26/2025	Expire		(4,216,665)	4534	222,649											0001
Written Call/SPX/SPXC051SW		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	04/10/2025	Expire		(33,874,000)	3986.22	2,276,333											0001
Written Call/SPX/SPXJ00BS0		N/A	Equity/Index	CanadianImperialBankOfComm	2IGI19DL770XOHC3ZE78	06/20/2025	06/22/2026	06/24/2025	Expire		(14,960,000)	4774.27	270,776											0001
Written Call/SPX/SPXJ00BSP		N/A	Equity/Index	CanadianImperialBankOfComm	2IGI19DL770XOHC3ZE78	06/20/2025	06/22/2026	06/24/2025	Expire		(12,649,000)	5371.06	408,563											0001
Written Call/SPX/SPXJ00MSA		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	09/08/2025	09/08/2026	09/10/2025	Expire		(11,421,000)	5196.12	180,452											0001
Written Call/SPX/SPXJ00MSC		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	09/08/2025	09/08/2026	09/10/2025	Expire		(1,902,000)	6495.15	42,224											0001
Written Call/SPX/SPXK13WS1		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/25/2025	Expire		(11,746,000)	4710.76	257,237						(227,920)			257,237		0001
Written Call/SPX/SPXL13J5E		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/24/2025	Expire		(1,595,000)	5464.62	32,379						(16,446)			32,379		0001
Written Call/SPM/SRM0131S5		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	03/11/2025	Expire		(2,553,000)	90	125,097											0001
Written Call/SPX/SPX9218S4		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	09/22/2023	09/22/2025	09/24/2025	Expire		(2,208,000)	3888.05	98,698						(85,218)			98,698		0001
Written Call/SPX/SPXA21KSK		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	01/22/2025	01/22/2027	01/24/2025	Expire		(1,975,000)	5477.73	79,000											0001
Written Call/SPX/SPXA21MSD		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U8RHIGC71XBU11	02/07/2025	02/08/2027	02/11/2025	Expire		(2,525,000)	5423.39	102,768											0001
Written Call/SPX/SPXC056SY		N/A	Equity/Index	SocieteGeneral	02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	01/10/2025	Expire		(3,640,000)	4734.6	94,640											0001
Written Call/SPX/SPXH13YSO		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	01/24/2025	Expire		(1,509,000)	3575.35	91,445						(91,222)			91,445		0001
Written Call/SPX/SPXJ00ZS6		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	12/22/2025	12/22/2027	12/24/2025	Expire		(3,497,000)	6190.64	180,096											0001
Written Call/SPX/SPXN131SG		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	05/27/2025	Expire		(1,874,000)	4673.61	55,470											0001
Written Call/MXE/MXE00096Z		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	08/08/2025	08/06/2027	08/12/2025	Expire		(1,145,000)	2411.78	43,510											0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/MXE/MXE0009B6		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	08/22/2025	08/20/2027	08/26/2025	Expire		(1,272,000)	2486.57	46,428											0001
Written Call/MXE/MXE0402S5		N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/07/2025	11/08/2027	11/12/2025	Expire		(1,252,000)	2497.46	53,961											0001
Written Call/RTY/RTY0000S9		N/A	Equity/Index	CanadianImperialBank OfComm	2IGI19DL77OXOHC3ZE78	08/22/2025	08/21/2026	08/26/2025	Expire		(1,714,000)	2125.75	65,475											0001
Written Call/RTY/RTY0150S2		N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	04/08/2024	04/08/2025	04/10/2025	Exercise		(1,739,000)	1866.34	57,213						(45,328)			(31,369)		0001
Written Call/RTY/RTY0150S8		N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	07/08/2025	07/08/2026	07/10/2025	Expire		(1,219,000)	2005.86	47,541											0001
Written Call/RTY/RTY0170S7		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Expire		(1,719,000)	1882.27	70,135						(36,101)			70,135		0001
Written Call/SRM/SRM0610S2		N/A	Equity/Index	BankofAmerica	B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	07/10/2025	Expire		(1,570,000)	90	73,319											0001
Written Call/SPX/SPXB215S3		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	11/12/2025	Expire		(22,004,000)	5383.04	1,373,050											0001
Written Call/SPX/SPXC05L5U		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	05/12/2025	Expire		(22,178,000)	4531.15	1,417,174											0001
Written Call/SPX/SPXD051SV		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	11/25/2025	Expire		(2,448,000)	4622.09	114,322											0001
Written Call/SPX/SPXD05KSY		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	12/10/2025	Expire		(24,759,000)	5477.21	1,483,064											0001
Written Call/SPX/SPXJ00D5U		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	07/08/2025	07/08/2031	07/10/2025	Expire		(11,657,000)	5602.97	909,246											0001
Written Call/SPX/SPXJ00FSR		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	07/22/2025	07/22/2031	07/24/2025	Expire		(22,123,000)	5047.7	1,272,073											0001
Written Call/SRM/SRM0170S7		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	08/08/2025	08/08/2031	08/12/2025	Expire		(2,601,000)	90	124,848											0001
Written Call/SRM/SRM0170SB		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	10/08/2025	10/08/2031	10/10/2025	Expire		(2,868,000)	90	143,400											0001
Written Call/SRM/SRM0500S0		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	11/08/2019	11/07/2025	11/12/2025	Expire		(1,326,000)	90	123,318						(118,913)			123,318		0001
Written Call/SPX/SPX815Y5C		N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	12/20/2024	12/22/2025	12/24/2025	Expire		(8,141,000)	4744.68	122,929						(4,763)			122,929		0001
Written Call/SPX/SPX9210SB		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	04/10/2025	Expire		(7,669,000)	4161.91	97,396						(83,143)			97,396		0001
Written Call/SPX/SPX921SSJ		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Expire		(7,450,000)	4008.48	93,125						(78,189)			93,125		0001
Written Call/SPX/SPXA212SB		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	07/24/2025	Expire		(11,900,000)	5678.66	346,290											0001
Written Call/SPX/SPXB05H61		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2025	01/24/2025	Expire		(5,981,000)	3880.34	67,585						(66,398)			67,585		0001
Written Call/SPX/SPXB05J5D		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	02/25/2025	Expire		(5,594,000)	4069.62	63,212						(59,218)			63,212		0001
Written Call/SPX/SPXC17YSY		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	07/24/2025	Expire		(9,270,000)	5007.97	202,086						(92,533)			202,086		0001
Written Call/SPX/SPXD050SS		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	08/12/2025	Expire		(15,716,000)	5750.51	441,620											0001
Written Call/SPX/SPXX13BST		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	01/08/2024	01/08/2025	01/10/2025	Expire		(1,927,000)	4763.54	42,009						(41,906)			42,009		0001
Written Call/SPX/SPXN13TS2		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	07/24/2025	Expire		(9,759,000)	5047.7	158,096											0001
Written Call/SPX/SPX9214SD		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	08/26/2025	Expire		(2,788,000)	3948.8	130,757						(115,087)			130,757		0001
Written Call/SPX/SPXA210S0		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	04/10/2025	Expire		(4,069,000)	4484.49	242,106											0001
Written Call/SPX/SPXC05M5C		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	05/12/2025	Expire		(4,658,000)	4531.15	153,714											0001
Written Call/SPX/SPXC05SSK		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	06/10/2025	Expire		(3,360,000)	5400.32	156,240											0001
Written Call/SPX/SPXJ00W5C		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	11/21/2025	11/22/2027	11/25/2025	Expire		(4,648,000)	5942.69	270,049											0001
Written Call/SPX/SPXN13ISH		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	05/27/2025	Expire		(4,037,000)	5257.81	192,969											0001
Written Call/MXE/MXE0009BA		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	09/22/2025	09/22/2026	09/24/2025	Expire		(1,376,000)	2480.86	30,960											0001
Written Call/MXE/MXE0009BK		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	11/21/2025	11/20/2026	11/25/2025	Expire		(1,050,000)	2450.93	30,975											0001
Written Call/RTY/RTY0000BA		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	12/22/2025	12/22/2026	12/24/2025	Expire		(1,477,000)	2302.9	59,080											0001
Written Call/RTY/RTY0050S2		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Expire		(2,194,000)	2159.68	70,647						35,926			70,647		0001
Written Call/RTY/RTY0050SB		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire		(1,357,000)	1823.77	59,844											0001
Written Call/RTY/RTY0150S3		N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	01/08/2025	01/08/2026	01/10/2025	Expire		(2,192,000)	2015.07	81,542											0001
Written Call/SPX/SPXC056SU		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	01/10/2025	Expire		(11,758,000)	5326.43	796,017											0001
Written Call/SPX/SPXC05F5L		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	03/25/2025	Expire		(11,569,000)	5100.8	932,461											0001
Written Call/SPX/SPXC05G61		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	03/26/2025	Expire		(1,581,249)	5101	115,721											0001
Written Call/SPX/SPXC05V5J		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	06/24/2025	Expire		(13,346,000)	5371.06	1,083,695											0001
Written Call/SPX/SPXD17E5L		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	02/11/2025	Expire		(14,014,000)	5423.39	1,013,212											0001
Written Call/SRM/SRM0211SM		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	05/12/2025	Expire		(2,747,000)	90	138,174											0001
Written Call/SRM/SRM0610S0		N/A	Equity/Index	BankofAmerica	B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	05/27/2025	Expire		(2,070,000)	90	103,707											0001
Written Call/SPX/SPXB15D5U		N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	01/22/2024	01/22/2025	01/24/2025	Expire		(8,985,000)	4365.39	199,467						(199,049)			199,467		0001
Written Call/SPX/SPX9210SA		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	04/10/2025	Expire		(8,326,000)	4682.15	196,494						(169,076)			196,494		0001
Written Call/SPX/SPXA212SB		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	08/12/2025	Expire		(9,588,000)	4255.45	162,037						(106,141)			162,037		0001
Written Call/SPX/SPXA2196M		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	10/24/2025	Expire		(1,057,000)	5851.2	22,197						(688)			22,197		0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXA21C5		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Expire		(8,819,000)	5372.41	211,656									211,656			0001
Written Call/SPX/SPXA21K5H		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	01/24/2025	Expire		(7,278,000)	4869.1	93,158						17,876						0001
Written Call/SPX/SPXA21N5E		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	02/25/2025	Expire		(7,226,000)	4810.5	105,500												0001
Written Call/SPX/SPXB051ST		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Expire		(9,420,000)	3998.33	104,562						(100,076)			104,562			0001
Written Call/SPX/SPXB05K5H		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	03/11/2025	Expire		(8,515,000)	4098.95	106,438						(97,578)			106,438			0001
Written Call/SPX/SPXC056SW		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	01/10/2025	Expire		(5,914,000)	4734.6	86,344												0001
Written Call/SPX/SPXC17X54		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	05/27/2025	Expire		(9,846,000)	4776.31	191,997						(131,287)			191,997			0001
Written Call/SPX/SPXD05CS2		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire		(11,769,000)	6029.46	395,438												0001
Written Call/SPX/SPXD05LS0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire		(18,858,000)	5477.21	356,416												0001
Written Call/SPX/SPXD05LS1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire		(12,744,000)	6161.86	426,924												0001
Written Call/SPX/SPXD05PSR		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	12/24/2025	Expire		(12,646,000)	5502.79	216,247												0001
Written Call/SPX/SPXD1715P		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Expire		(7,196,000)	4326.74	118,734						(67,938)			118,734			0001
Written Call/SPX/SPXE17L5H		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		(18,083,000)	5383.04	356,235												0001
Written Call/SPX/SPXI00RSG		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL77OXOHC3ZE78	02/07/2025	02/06/2026	02/11/2025	Expire		(1,966,000)	6025.99	41,483												0001
Written Call/SPX/SPXJ00SSN		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Expire		(1,594,000)	6693.75	35,546												0001
Written Call/SPX/SPXJ00RS3		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire		(21,953,000)	5402.98	395,154												0001
Written Call/SPX/SPXJ00II59		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2025	11/20/2026	11/25/2025	Expire		(11,257,000)	5282.39	246,528												0001
Written Call/SPX/SPXL13J5D		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	06/21/2024	06/20/2025	06/24/2025	Expire		(10,700,000)	4371.7	115,560						(64,273)			115,560			0001
Written Call/SPX/SPXN1375D		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	03/21/2025	03/20/2026	03/25/2025	Expire		(13,992,000)	4534.05	209,880												0001
Written Call/SPX/SPXN13A5G		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	04/08/2025	04/08/2026	04/10/2025	Expire		(9,378,000)	3986.22	268,211												0001
Written Call/SPX/SPXN13Z5P		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	08/22/2025	08/21/2026	08/26/2025	Expire		(12,543,000)	5173.53	191,908												0001
Written Call/SPX/SPXB21K5A		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	02/25/2025	Expire		(2,165,000)	3591.95	116,694						(115,532)			116,694			0001
Written Call/SPX/SPXX921E5S		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	12/08/2023	12/08/2025	12/10/2025	Expire		(1,583,000)	4143.93	67,911						(52,647)			67,911			0001
Written Call/SPX/SPXA21Y55		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	07/10/2025	Expire		(2,850,000)	4980.42	80,370												0001
Written Call/SPX/SPXC055SJ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	06/10/2025	Expire		(2,802,000)	4800.29	80,698												0001
Written Call/SPX/SPXD050ST		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	08/12/2025	Expire		(4,581,000)	5111.56	130,100												0001
Written Call/SPX/SPXD052SQ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	08/26/2025	Expire		(2,870,000)	5173.53	80,934												0001
Written Call/SPX/SPXJ00M5D		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2025	09/08/2027	09/10/2025	Expire		(2,657,000)	5196.12	78,913												0001
Written Call/SPX/SPXJ000S0		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2027	09/24/2025	Expire		(5,005,000)	5355	151,151												0001
Written Call/SPX/SPXJ00V50		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2025	11/08/2027	11/12/2025	Expire		(5,783,000)	5383.04	202,983												0001
Written Call/SPX/SPXJ00Z55		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2025	12/22/2027	12/24/2025	Expire		(6,526,000)	5502.79	216,011												0001
Written Call/MXE/MXE0009SD		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	10/08/2025	10/08/2026	10/10/2025	Expire		(1,176,000)	2523.2	28,224												0001
Written Call/MXE/MXE0008SQ		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	06/06/2025	06/08/2027	06/10/2025	Expire		(1,360,000)	2356.8	52,360												0001
Written Call/RTY/RTY00506F		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2026	10/10/2025	Expire		(2,271,000)	2235.59	93,111												0001
Written Call/RTY/RTY021068		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	09/24/2025	Expire		(1,693,000)	2005.1	61,456						(12,930)			61,456			0001
Written Call/RTY/RTY0400S0		N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/27/2025	05/15/2026	10/29/2025	Expire		(33,150,000)	2550	922,740												0001
Written Call/SPX/SPX700Y54		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL77OXOHC3ZE78	12/06/2019	12/08/2025	12/10/2025	Expire		(1,001,000)	2516.73	93,594						(90,166)			93,594			0001
Written Call/SPX/SPXC058SU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	01/24/2025	Expire		(9,957,000)	5477.73	690,020												0001
Written Call/SPX/SPXC05KSB		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	04/24/2025	Expire		(10,656,000)	4758.98	959,040												0001
Written Call/SPX/SPXC05PS4		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	05/27/2025	Expire		(10,882,000)	5257.81	865,119												0001
Written Call/SPX/SPXD050S0		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	08/12/2025	Expire		(12,606,000)	5750.51	1,003,438												0001
Written Call/SPX/SPXD051SW		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	11/25/2025	Expire		(22,388,000)	5282.39	1,482,086												0001
Written Call/SPX/SPXD05KSX		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	12/10/2025	Expire		(2,787,000)	4792.56	119,284												0001
Written Call/SPX/SPXJ00FSQ		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	07/22/2025	07/22/2031	07/24/2025	Expire		(8,267,000)	4416.73	330,680												0001
Written Call/SPW/SPWD000S0		N/A	Equity/Index	MorganStanleyInterna tional 4PQUHN3JPFGFNF3BB653	07/22/2025	07/22/2031	07/24/2025	Expire		(1,812,000)	90	92,412												0001
Written Call/SPW/SPWD0131SF		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPR08K5P83	09/22/2025	09/22/2031	09/24/2025	Expire		(2,918,000)	90	145,900												0001
Written Call/SPW/SPWD0170S9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2031	09/10/2025	Expire		(2,562,000)	90	128,356												0001
Written Call/SPX/SPX921H5J		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	01/10/2025	Expire		(6,135,000)	4287.19	147,240						(146,988)			147,240			0001
Written Call/SPX/SPX921U5H		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	05/12/2025	Expire		(6,679,000)	4150.14	67,458						(49,300)			67,458			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXA21T8S		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/08/2025	05/08/2026	05/12/2025	Expire		(10,242,000)	5097.55	372,809												0001
Written Call/SPX/SPXA21WSO		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/20/2025	06/22/2026	06/24/2025	Expire		(1,667,000)	5967.84	39,175												0001
Written Call/SPX/SPXB051SU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/11/2025	Expire		(1,838,000)	4997.91	38,230						(37,150)			38,230			0001
Written Call/SPX/SPXB215EC		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/07/2025	11/06/2026	11/12/2025	Expire		(16,076,000)	6055.92	556,230												0001
Written Call/SPX/SPXC05SSI		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	06/10/2025	Expire		(1,021,000)	6000.36	23,891												0001
Written Call/SPX/SPXC17YS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	06/10/2025	Expire		(7,306,000)	4277.59	69,407						(40,673)			69,407			0001
Written Call/SPX/SPXH00SSI		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	06/21/2024	06/20/2025	06/24/2025	Expire		(10,455,000)	4918.16	217,464						(124,078)			217,464			0001
Written Call/SPX/SPXJ00ZS4		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2025	12/22/2026	12/24/2025	Expire		(11,391,000)	6190.64	351,982												0001
Written Call/SPX/SPXX921ASL		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/20/2023	10/22/2025	10/24/2025	Expire		(2,079,000)	3801.74	102,911						(89,287)			102,911			0001
Written Call/SPX/SPXA21QSN		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/08/2025	04/08/2027	04/10/2025	Expire		(3,601,000)	3986.22	136,478												0001
Written Call/SPX/SPXC05XS5		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	07/24/2025	Expire		(3,030,000)	5678.66	139,986												0001
Written Call/MXE/MXE0170S5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	12/08/2025	12/08/2026	12/10/2025	Expire		(1,484,000)	2543.62	36,655												0001
Written Call/RTY/RTY0050SC		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	06/10/2025	Expire		(1,449,000)	1919.02	55,207												0001
Written Call/RTY/RTY0150S6		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire		(2,002,000)	1867.93	78,879												0001
Written Call/RTY/RTY0210SC		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/07/2025	02/06/2026	02/11/2025	Expire		(2,718,000)	2051.74	91,325												0001
Written Call/RTY/RTY0210SF		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/08/2025	08/07/2026	08/12/2025	Expire		(2,523,000)	1996.58	95,874												0001
Written Call/SPX/SPXC05VSI		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	06/24/2025	Expire		(17,750,000)	4774.27	1,057,900												0001
Written Call/SRM/SRM0211SA		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/22/2025	01/22/2031	01/24/2025	Expire		(3,911,000)	90	169,346												0001
Written Call/SPX/SPX9210SA		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/22/2024	03/21/2025	03/25/2025	Expire		(1,684,000)	5234.18	36,206						(30,835)			36,206			0001
Written Call/SPX/SPXA21M8A		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/07/2025	02/06/2026	02/11/2025	Expire		(11,987,000)	4820.79	158,228												0001
Written Call/SPX/SPXB05J6F		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	02/25/2025	Expire		(1,808,000)	5087.03	37,606						(35,542)			37,606			0001
Written Call/SPX/SPXC05M8B		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	05/12/2025	Expire		(1,081,000)	5663.94	28,971												0001
Written Call/SPX/SPXD1715R		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2025	Expire		(2,007,000)	5408.42	47,767						(24,172)			47,767			0001
Written Call/SPX/SPXE17LSI		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	11/07/2025	11/06/2026	11/12/2025	Expire		(1,135,000)	6728.8	27,240												0001
Written Call/SPX/SPXJ000SM		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Expire		(17,226,000)	6024.38	516,780												0001
Written Call/SPX/SPXJ00RS5		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire		(1,153,000)	6753.72	26,634												0001
Written Call/SPX/SPXN134S0		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPR08K5P83	10/08/2024	10/08/2025	10/10/2025	Expire		(1,025,000)	5751.13	22,243						(3,558)			22,243			0001
Written Call/SPX/SPXB1566D		N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/22/2023	06/20/2025	06/24/2025	Expire		(2,603,000)	3943.7	119,478						(111,951)			119,478			0001
Written Call/SPX/SPXA21KSJ		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/22/2025	01/22/2027	01/24/2025	Expire		(1,045,000)	4869.1	25,394												0001
Written Call/SPX/SPXA21SSX		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/22/2025	04/22/2027	04/24/2025	Expire		(2,978,000)	4230.21	108,995												0001
Written Call/SPX/SPXA21WSP		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/20/2025	06/22/2027	06/24/2025	Expire		(2,049,000)	4774.27	62,290												0001
Written Call/SPX/SPXC05XS4		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	07/24/2025	Expire		(1,903,000)	5047.7	54,997												0001
Written Call/MXE/MXE0402S4		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2025	11/06/2026	11/12/2025	Expire		(1,156,000)	2497.46	30,750												0001
Written Call/RTY/RTY0050S7		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	12/10/2025	Expire		(1,768,000)	2168.1	60,112						31,684			60,112			0001
Written Call/RTY/RTY0170S8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	10/10/2025	Expire		(1,542,000)	1975.49	58,442						(14,879)			58,442			0001
Written Call/RTY/RTY0210SA		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	11/22/2024	11/21/2025	11/25/2025	Expire		(1,413,000)	2166	47,901						23,278			47,901			0001
Written Call/RTY/RTY0210SE		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/08/2025	04/08/2026	04/10/2025	Expire		(1,772,000)	1584.64	101,536												0001
Written Call/SPX/SPX261RSL		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	06/10/2025	Expire		(16,982,000)	4800.29	976,465												0001
Written Call/SPX/SPX261VSE		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	09/24/2025	Expire		(12,100,000)	4685.63	490,050												0001
Written Call/SPX/SPX261VSF		N/A	Equity/Index	BankofAmerica B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	09/24/2025	Expire		(25,098,000)	5355	1,443,135												0001
Written Call/SPX/SPX700VSM		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	11/22/2019	11/21/2025	11/25/2025	Expire		(1,872,000)	2488.23	178,214						(172,240)			178,214			0001
Written Call/SPX/SPXB0006SH		N/A	Equity/Index	CanadianImperialBank OfComm 21GI19DL770XOHC3ZE78	12/20/2019	12/22/2025	12/24/2025	Expire		(2,396,000)	2576.98	213,004						(204,196)			213,004			0001
Written Call/SPX/SPXD053SQ		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	09/10/2025	Expire		(12,158,000)	4546.61	515,499												0001
Written Call/SPX/SPXD058SY		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/08/2025	10/08/2031	10/10/2025	Expire		(14,874,000)	6078.35	1,198,844												0001
Written Call/SPX/SPXD05PSL		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	12/24/2025	Expire		(14,519,000)	6190.64	1,196,366												0001
Written Call/SPX/SPXJ00FSS		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/22/2025	07/22/2031	07/24/2025	Expire		(9,020,000)	5678.66	717,090												0001
Written Call/SPX/SPXN134SM		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPR08K5P83	03/11/2025	03/07/2031	03/13/2025	Expire		(1,765,681)	5193	148,863												0001
Written Call/SPX/SPXN134SO		N/A	Equity/Index	BNPParibas ROMJWSFPU8MPR08K5P83	03/12/2025	03/07/2031	03/14/2025	Expire		(2,054,191)	4616	122,453												0001
Written Call/SRM/SRMD0006 4		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	11/24/2025	11/21/2031	11/26/2025	Expire		(1,850,000)	90	101,195												0001
Written Call/SRM/SRM0402S6		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2025	02/07/2031	02/11/2025	Expire		(6,368,000)	90	261,088												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPX815VSM		N/A	Equity/Index	Suntrust	IYDOJBGJWY9T8XKCSX06	10/08/2025	10/10/2025	Expire		(1,604,565)	4601	24,842						(8,633)			24,842			0001
Written Call/SPX/SPX921HSI		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	01/10/2025	Expire	(3,466,000)	3810.83	42,632						(42,558)			42,632			0001
Written Call/SPX/SPXA219SL		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	10/24/2025	Expire	(6,838,000)	5266.08	175,737						(27,043)			175,737			0001
Written Call/SPX/SPXA21FSP		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	12/24/2025	Expire	(2,194,000)	5930.85	46,074						3,883			46,074			0001
Written Call/SPX/SPXA21SSV		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	04/24/2025	Expire	(8,333,000)	4230.21	200,825												0001
Written Call/SPX/SPXA21YS4		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	07/10/2025	Expire	(12,002,000)	5602.97	349,258												0001
Written Call/SPX/SPXB05HS2		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2025	01/24/2025	Expire	(1,743,000)	4850.43	36,952						(36,664)			36,952			0001
Written Call/SPX/SPXB05J5E		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	02/25/2025	Expire	(8,142,000)	4578.33	175,867						(166,563)			175,867			0001
Written Call/SPX/SPXB05LSB		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Expire	(8,794,000)	4187.34	102,010						(89,412)			102,010			0001
Written Call/SPX/SPXC0586W		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	01/24/2025	Expire	(1,808,000)	6086.37	37,606												0001
Written Call/SPX/SPXC17YSX		N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	07/24/2025	Expire	(8,605,000)	4451.53	96,376						(43,576)			96,376			0001
Written Call/SPX/SPXD052SP		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	08/26/2025	Expire	(18,135,000)	5820.22	500,526												0001
Written Call/SPX/SPXA21SSW		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	04/24/2025	Expire	(6,841,000)	4758.98	288,690												0001
Written Call/SPX/SPXC05GS7		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire	(12,476,000)	5100.8	358,061												0001
Written Call/SPX/SPXC17XS3		N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	05/27/2025	Expire	(7,117,000)	4245.61	71,170						(47,200)			71,170			0001
Written Call/SPX/SPXJ003SL		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	09/22/2025	09/22/2026	09/24/2025	Expire	(14,245,000)	5355	237,892												0001
Written Call/SPX/SPXJ00IISA		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	11/21/2025	11/20/2026	11/25/2025	Expire	(13,218,000)	5942.69	499,640												0001
Written Call/SPX/SPX9214SC		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	08/26/2025	Expire	(1,021,000)	3510.04	30,324						(26,487)			30,324			0001
Written Call/SPX/SPX9216SN		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	09/10/2025	Expire	(2,352,000)	4011.74	102,312						(87,592)			102,312			0001
Written Call/SPX/SPXA211SP		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	01/10/2025	Expire	(2,178,000)	5326.43	91,912												0001
Written Call/SPX/SPXA21M5C		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	02/11/2025	Expire	(5,137,000)	4820.79	126,884												0001
Written Call/SPX/SPXA21N5G		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	02/25/2025	Expire	(2,966,000)	4810.5	75,633												0001
Written Call/SPX/SPXA21N5H		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	02/25/2025	Expire	(4,769,000)	5411.82	201,252												0001
Written Call/SPX/SPXA21SSY		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	04/24/2025	Expire	(2,137,000)	4758.98	123,946												0001
Written Call/SPX/SPXC05GS8		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	03/25/2025	Expire	(6,991,000)	4534.05	183,863												0001
Written Call/SPX/SPXC05GS9		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	03/25/2025	Expire	(5,010,000)	5100.8	222,444												0001
Written Call/SPXN13ASH		N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	04/10/2025	Expire	(9,138,000)	4484.49	438,624												0001
Written Call/SPX/SPX821RSB		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025	05/27/2025	Expire	(2,391,000)	3773.37	126,245						(119,724)			126,245			0001
Written Call/SPX/SPXC05MSD		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	05/12/2025	Expire	(2,311,000)	5097.55	122,714												0001
Written Call/SPX/SPXD05CS4		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	10/24/2025	Expire	(5,936,000)	6029.46	312,827												0001
Written Call/SPX/SPXJ00M5E		N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	09/08/2025	09/08/2027	09/10/2025	Expire	(4,343,000)	5845.64	204,121												0001
Written Call/IMXE/IMXE0137SG		N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	08/12/2025	Expire	(1,547,000)	2411.78	33,261												0001
Written Call/IMXE/IMXE0170SS		N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire	(1,314,000)	2468.65	28,251												0001
Written Call/RTY/RTY0000S5		N/A	Equity/Index	Canadian Imperial Bank Of Comm	21GI19DL77OXOHC3ZE78	06/07/2024	06/06/2025	06/10/2025	Expire	(1,553,000)	1823.9	44,726						(27,986)			44,726			0001
Written Call/RTY/RTY0210SB		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	01/24/2025	Expire	(1,672,000)	2073.35	55,343												0001
Written Call/SPX/SPX140IIST		N/A	Equity/Index	Citibank	E57ODZIWZ7FF32TWIEFA76	10/22/2025	10/22/2031	10/24/2025	Expire	(18,251,000)	6029.46	1,545,860												0001
Written Call/SPX/SPXC056ST		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	01/10/2025	Expire	(21,161,000)	4734.6	1,032,657												0001
Written Call/SPX/SPXC05B8Z		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	02/25/2025	Expire	(21,834,000)	4810.5	1,113,534												0001
Written Call/SPX/SPXD052SG		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	08/26/2025	Expire	(16,255,000)	5820.22	1,292,273												0001
Written Call/SPX/SPXB215S2		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	11/12/2025	Expire	(2,714,000)	4710.16	119,687												0001
Written Call/SPX/SPXB215S4		N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	11/12/2025	Expire	(18,136,000)	6055.92	1,547,001												0001
Written Call/SPX/SPXC058ST		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	01/24/2025	Expire	(14,979,000)	4869.1	750,448												0001
Written Call/SPX/SPXC05PS3		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	05/27/2025	Expire	(15,764,000)	4673.61	917,465												0001
Written Call/SPX/SPXD052SF		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	08/26/2025	Expire	(26,086,000)	5173.53	1,492,119												0001
Written Call/SPX/SPXD053SR		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	09/10/2025	Expire	(27,270,000)	5196.12	1,630,746												0001
Written Call/SPX/SPXD051SX		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	11/21/2025	11/21/2031	11/25/2025	Expire	(13,423,000)	5942.69	1,193,305												0001
Written Call/SPX/SPXD05KSZ		N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2031	12/10/2025	Expire	(15,784,000)	6161.86	1,302,180												0001
Written Call/SPX/SPXD05PSK		N/A	Equity/Index	Societe General Morgan Stanley International	O2RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2031	12/24/2025	Expire	(29,634,000)	5502.79	1,778,040												0001
Written Call/SRM/SRM0000S5		N/A	Equity/Index	BNP Paribas	4PQUHN3JPFGFNF3BB653	12/08/2025	12/08/2031	12/10/2025	Expire	(2,578,000)	90	134,572												0001
Written Call/SRM/SRM0131SB		N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	03/25/2025	Expire	(3,763,000)	90	211,481												0001
Written Call/SRM/SRM0131SD		N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	06/24/2025	Expire	(2,008,000)	90	102,006												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SRM/SRM0610GS		N/A	Equity/Index	BankofAmerica	B4TYDEB6GKMZO031MB27	12/22/2031	12/24/2025	Expire		(3,134,000)	90	164,535												0001
Written Call/SPX/SPX140IIS		N/A	Equity/Index	Citibank	E57ODZIWZ7FF32TWEFA76	10/27/2025	05/15/2026	10/29/2025	Expire		(50,005,000)	6850	696,785												0001
Written Call/SPX/SPXD173SO		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	10/10/2025	Expire		(9,675,000)	5176.02	279,608								(93,654)		279,608		0001
Written Call/SPX/SPXB050SJ		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	07/24/2025	Expire		(2,202,000)	4082.71	93,365								(81,934)		93,365		0001
Written Call/SPX/SPXD050S3		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2027	10/24/2025	Expire		(2,400,000)	5359.52	81,840												0001
Written Call/IWE/IWE0170S1		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	08/26/2025	Expire		(1,365,000)	2486.57	28,256												0001
Written Call/SRM/SRM0131SA		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	04/24/2025	Expire		(3,351,000)	90	181,959												0001
Written Call/SRM/SRM0402S7		N/A	Equity/Index	Citibank	E57ODZIWZ7FF32TWEFA76	04/08/2025	04/08/2031	04/10/2025	Expire		(5,309,000)	90	290,933												0001
Written Call/NDX/NDX0052SJ		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	08/12/2025	10/01/2025	08/14/2025	Expire		(140,000,000)	25031.16	686,000	(343,000)		343,000						343,000		0001
Written Call/NDX/NDX0212SL		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	06/12/2025	07/10/2025	06/16/2025	Expire		(87,600,000)	23000	247,240	(123,620)		123,620						123,620		0001
Written Call/NDX/NDX0213SE		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	10/15/2025	11/24/2025	10/17/2025	Expire		(175,000,000)	25982.630000000001	1,312,500	(656,250)		656,250						656,250		0001
Written Call/NDX/NDX0000SH		N/A	Equity/Index	MizuhoMarketsAmericasLLC	0V6II8S6QX2D1J8570P30	01/22/2025	01/29/2025	01/24/2025	Expire		(75,600,000)	21616	1,377,659	(688,829)		688,829						688,829		0001
Written Call/NDX/NDX0052SX		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	11/06/2025	12/22/2025	11/10/2025	Expire		(100,800,000)	26386.540000000001	997,920	(498,960)		498,960						498,960		0001
Written Call/NDX/NDX0131S4		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	11/20/2025	11/21/2025	11/24/2025	Exercise		(129,792,766)	24258	1,016,721	(508,361)	(47,807)	460,554			(47,807)			508,361		0001
Written Call/NDX/NDX0213SC		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	10/07/2025	11/04/2025	10/09/2025	Expire		(196,000,000)	25585.439999999999	1,489,600	(744,800)		744,800						744,800		0001
Written Call/NDX/NDX0213SM		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	12/03/2025	01/14/2026	12/05/2025	Expire		(63,000,000)	26886.869999999999	403,200									3,360		0001
Written Call/NDX/NDX0052SI		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	07/15/2025	08/20/2025	07/17/2025	Expire		(92,000,000)	23799.970000000001	598,000	(299,000)		299,000						299,000		0001
Written Call/NDX/NDX0052SM		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	08/28/2025	09/26/2025	09/02/2025	Expire		(160,000,000)	24651.59	448,000	(224,000)		224,000						224,000		0001
Written Call/NDX/NDX0212SF		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	05/09/2025	05/21/2025	05/13/2025	Exercise		(40,370,000)	20663.290000000001	189,739	(94,870)	(419,635)	(324,765)			(419,635)			94,870		0001
Written Call/NDX/NDX0001S3		N/A	Equity/Index	MizuhoMarketsAmericasLLC	0V6II8S6QX2D1J8570P30	12/15/2025	12/29/2025	12/17/2025	Expire		(97,541,022)	24770	728,194	(364,097)		364,097						364,097		0001
Written Call/NDX/NDX0052SD		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	06/05/2025	06/18/2025	06/09/2025	Expire		(87,200,000)	22193.849999999999	252,880	(126,440)		126,440						126,440		0001
Written Call/NDX/NDX0213SO		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	12/09/2025	01/27/2026	12/11/2025	Expire		(77,000,000)	27208.810000000001	431,200								(936)			0001
Written Call/NDX/NDX0000SI		N/A	Equity/Index	MizuhoMarketsAmericasLLC	0V6II8S6QX2D1J8570P30	05/20/2025	06/04/2025	05/22/2025	Expire		(106,875,004)	21260.529999999999	1,111,500	(555,750)		555,750						555,750		0001
Written Call/NDX/NDX0212SI		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	05/29/2025	06/13/2025	06/02/2025	Expire		(106,875,000)	21900	738,150	(369,075)		369,075						369,075		0001
Written Call/NDX/NDX0213SG		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	10/23/2025	12/08/2025	10/27/2025	Expire		(137,500,000)	26352.290000000001	921,250	(460,625)		460,625						460,625		0001
Written Call/NDX/NDX0213ST		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	12/29/2025	02/11/2026	12/31/2025	Expire		(76,000,000)	27057.09	250,800								(5,429)			0001
Written Call/NDX/NDX0000SP		N/A	Equity/Index	MizuhoMarketsAmericasLLC	0V6II8S6QX2D1J8570P30	06/30/2025	07/25/2025	07/02/2025	Expire		(96,000,000)	23812.959999999999	230,400	(115,200)		115,200						115,200		0001
Written Call/NDX/NDX0213SV		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	12/31/2025	02/02/2026	01/05/2026	Expire		(89,000,000)	26133.59	525,100											0001
Written Call/NDX/NDX0213S9		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	09/15/2025	10/15/2025	09/17/2025	Expire		(188,000,000)	25265.529999999999	733,200	(366,600)		366,600						366,600		0001
Written Call/NDX/NDX0001S5		N/A	Equity/Index	MizuhoMarketsAmericasLLC	0V6II8S6QX2D1J8570P30	12/29/2025	01/26/2026	12/31/2025	Expire		(76,000,000)	26546.580000000002	205,200								(6,765)			0001
Written Call/NDX/NDX0131S0		N/A	Equity/Index	BNPParibas	R0MUWSFPU8MPRO8K5P83	01/22/2025	01/24/2025	01/24/2025	Expire		(113,400,000)	22028	254,309	(127,154)		127,154						127,154		0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/NDX/NDX00000$J		N/A	Equity/Index	CanadianImperialBank OfComm 2IGI19DL770XOHC3ZE78	05/22/2025	05/22/2026	05/27/2025	Expire		(1,984,000)	19001.220000000001	81,146												0001
Written Call/NDX/NDX00010$O		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2026	10/10/2025	Expire		(3,765,000)	22622.959999999999	152,859												0001
Written Call/NDX/NDX00518$		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	11/12/2025	Expire		(2,482,000)	19005.459999999999	78,183						4,559			78,183			0001
Written Call/NDX/NDX00529$E		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	06/10/2025	Expire		(2,982,000)	19585.610000000001	118,087												0001
Written Call/NDX/NDX01508$2		N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	03/11/2025	Expire		(2,602,000)	18181.23	107,463												0001
Written Call/NDX/NDX01707$7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	09/10/2025	Expire		(1,630,000)	16579.18	67,808						(43,979)			67,808			0001
Written Call/NDX/NDX02109$M		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	04/10/2025	Expire		(2,821,000)	16290.17	93,093						(81,511)			93,093			0001
Written Call/NDX/NDX02129$P		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	07/10/2025	Expire		(2,538,000)	20432.029999999999	94,414												0001
Written Call/NDX/NDX02139$6		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2026	09/10/2025	Expire		(3,025,000)	21386.07	109,505												0001
Written Call/NDX/NDX00529$O		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	03/25/2025	Expire		(1,490,000)	17778.560000000001	84,930												0001
Written Call/NDX/NDX02119$Y		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	02/11/2025	Expire		(1,356,000)	19342.18	70,105												0001
Written Call/NDX/NDX00005$Q		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	07/08/2025	07/08/2031	07/10/2025	Expire		(2,182,000)	20432.029999999999	185,252												0001
Written Call/NDX/NDX00529$N		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	09/24/2025	Expire		(2,664,000)	22284.959999999999	229,370												0001
Written Call/SBM/SBM017BS$D		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2025	02/11/2025	Expire		(160,391)	1210.84	2,967						(2,832)			2,967			0001
Written Call/SBM/SBM017D$O		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2025	04/24/2025	Expire		(244,061)	1212.32	5,174						(4,208)			5,174			0001
Written Call/SBM/SBM017HS$I		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	11/25/2025	Expire		(371,083)	1430.93	7,793						3,592			7,793			0001
Written Call/SBM/SBM017I$S		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2026	01/24/2025	Expire		(490,140)	1382.9	10,342												0001
Written Call/SBM/SBM017JS$M		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	02/25/2025	Expire		(286,156)	1422.85	6,796												0001
Written Call/SBM/SBM017KS$S		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2026	04/10/2025	Exercise		(684,896)	1257.99	29,930	(1,725)	(263)							1,461			0001
Written Call/SBM/SBM017L$O		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2026	05/12/2025	Expire		(382,071)	1397.78	12,608												0001
Written Call/SBM/SBM017PS$3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	09/24/2025	Expire		(158,572)	1526.4	4,234												0001
Written Call/SBM/SBM017PS$H		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2026	10/10/2025	Expire		(392,884)	1509.88	11,159												0001
Written Call/SBM/SBM017RS$8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2026	12/24/2025	Expire		(672,282)	1506.43	18,622												0001
Written Call/SBM/SBM017S6$9		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/07/2025	02/11/2025	Expire		(81,164)	1043.71	3,872						(3,827)			3,872			0001
Written Call/SBM/SBM0176$U		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025	05/12/2025	Expire		(40,029)	1013.69	2,017						(1,913)			2,017			0001
Written Call/SBM/SBM017A5$5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2025	11/25/2025	Expire		(56,521)	1139.14	1,993						(1,353)			1,993			0001
Written Call/SBM/SBM017IS$W		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	01/24/2025	Expire		(197,778)	1382.9	7,041												0001
Written Call/SBM/SBM017LS$E		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2027	04/24/2025	Expire		(116,225)	1339.5	6,192												0001
Written Call/SBM/SBM017AS$Y		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2030	02/11/2025	Exercise		(75,432)	1193.33	13,442		(3,132)				(1,945)			2,578			0001
Written Call/SBM/SBM017JS$U		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	02/25/2025	Expire		(76,948)	1422.85	5,009												0001
Written Call/SBM/SBM017KS$K		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/21/2031	03/25/2025	Expire		(10,904)	1381.84	918												0001
Written Call/SBM/SBM017L$1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	04/10/2025	Expire		(343,953)	1257.99	29,158												0001
Written Call/SBM/SBM017M$B		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2031	05/27/2025	Expire		(49,428)	1418.3	3,490												0001
Written Call/SBM/SBM017PS$8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	09/24/2025	Expire		(45,842)	1526.4	3,287												0001
Written Call/SBM/SBM017Q$O		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2031	10/24/2025	Expire		(10,925)	1523.11	812												0001
Written Call/SBM/SBM017Q$D		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/07/2025	11/07/2031	11/12/2025	Expire		(13,996)	1476.37	1,055												0001
Written Call/NDX/NDX00515$Z		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	03/25/2025	Expire		(4,556,000)	17778.560000000001	175,862												0001
Written Call/NDX/NDX01707$4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	07/10/2025	Expire		(1,744,000)	18395.59	50,750						(18,134)			50,750			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/NDX/NDX0210$J		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/08/2024	05/08/2025	05/12/2025	Expire		(1,910,000)	16276.51	54,626						(43,179)			54,626			0001
Written Call/NDX/NDX0211$H		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/22/2024	10/22/2025	10/24/2025	Expire		(1,354,000)	18345.279999999	48,338						(11,379)			48,338			0001
Written Call/NDX/NDX0211$V		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	01/22/2025	01/22/2026	01/24/2025	Expire		(1,499,000)	19667.700000000	49,467												0001
Written Call/NDX/NDX0211$X		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/07/2025	02/06/2026	02/11/2025	Expire		(3,261,000)	19342.18	111,526												0001
Written Call/NDX/NDX0212$C		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	05/08/2025	05/08/2026	05/12/2025	Expire		(2,426,000)	18057.200000000	111,839												0001
Written Call/NDX/NDX0213$2		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	08/22/2025	08/21/2026	08/26/2025	Expire		(2,965,000)	21148.310000000	104,665												0001
Written Call/NDX/NDX0051$X		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	03/25/2025	Expire		(4,961,000)	17778.560000000	422,677												0001
Written Call/SBM/SBM017C$N		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	03/25/2025	Exercise		(421,390)	1254.52	8,681		(11)				(6,977)			8,670			0001
Written Call/SBM/SBM017C6T		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	01/10/2025	Exercise		(553,218)	1260.37	9,128		(223)				(4,752)			8,905			0001
Written Call/SBM/SBM017M$Y		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	06/24/2025	Exercise		(555,396)	1436.17	16,329	(3,342)	(2,457)							885			0001
Written Call/SPX/SPX140V$V		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	08/12/2025	Expire		(1,333,000)	80	48,121												0001
Written Call/SPX/SPXB217$J		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/08/2025	12/08/2031	12/10/2025	Expire		(1,614,000)	80	52,616												0001
Written Call/SPX/SPXA21PS3		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	03/21/2025	03/20/2026	03/25/2025	Expire		(1,728,000)	5667.56	43,891												0001
Written Call/NDX/NDX0050$O		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/25/2025	Expire		(2,644,000)	16505.5	84,344						(75,682)			84,344			0001
Written Call/NDX/NDX0052$Q		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	09/24/2025	Expire		(3,383,000)	22284.959999999	127,877												0001
Written Call/NDX/NDX0052$V		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2026	10/24/2025	Expire		(2,309,000)	22391.110000000	99,056												0001
Written Call/NDX/NDX0211$D		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/20/2024	09/22/2025	09/24/2025	Expire		(1,378,000)	17812.34	50,021						(20,207)			50,021			0001
Written Call/NDX/NDX0212$3		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	02/21/2025	02/20/2026	02/25/2025	Expire		(2,936,000)	19452.669999999	105,402												0001
Written Call/NDX/NDX0212$M		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	06/20/2025	06/22/2026	06/24/2025	Expire		(1,603,000)	19463.75	66,845												0001
Written Call/NDX/NDX0213$7		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/08/2025	09/08/2027	09/10/2025	Expire		(1,643,000)	21386.07	94,637												0001
Written Call/NDX/NDX0051$J		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	02/25/2025	Expire		(2,518,000)	19452.669999999	189,354												0001
Written Call/NDX/NDX0052$1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	04/10/2025	Expire		(6,815,000)	15381.360000000	656,285												0001
Written Call/NDX/NDX0170$8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	02/11/2025	Expire		(3,776,000)	19342.18	289,619												0001
Written Call/NDX/NDX0212$9		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/22/2025	04/22/2031	04/24/2025	Expire		(3,166,000)	16448.77	296,971												0001
Written Call/NDX/NDX0213$3		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	09/08/2025	09/08/2031	09/10/2025	Expire		(2,639,000)	21386.07	232,496												0001
Written Call/NDX/NDX0213$P		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	12/22/2025	12/22/2031	12/24/2025	Expire		(3,432,000)	22915.529999999	304,762												0001
Written Call/NDX/NDX0400$B		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	08/12/2025	Expire		(2,688,000)	21250.139999999	231,168												0001
Written Call/SBM/SBM017B6O		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	02/25/2025	Expire		(169,747)	1227.48	3,131						(2,893)			3,131			0001
Written Call/SBM/SBM017C$O		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2025	03/11/2025	Expire		(464,975)	1243.35	9,578						(8,612)			9,578			0001
Written Call/SBM/SBM017D$A		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	05/12/2025	Expire		(279,134)	1242.55	4,885						(3,330)			4,885			0001
Written Call/NDX/NDX0053$1		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2026	12/10/2025	Expire		(4,755,000)	23065.16	201,612												0001
Written Call/NDX/NDX0210$T		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	04/22/2024	04/22/2025	04/24/2025	Expire		(1,852,000)	15489.790000000	63,524						(56,566)			63,524			0001
Written Call/NDX/NDX0211$E		N/A	Equity/Index	RoyalBankofCanada ES7IP3U8RHIGC71XBU11	10/08/2024	10/08/2025	10/10/2025	Expire		(2,192,000)	18097	83,515						(29,524)			83,515			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/NDX/NDX0212SA		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	04/24/2025	Expire		(2,184,000)	16448.77	111,384												0001
Written Call/NDX/NDX00005L		N/A	Equity/Index	MorganStanleyInternational	4PQUHN3JPFGFNF3BB653	06/20/2025	06/20/2031	06/24/2025	Expire		(1,242,000)	19463.75	108,054												0001
Written Call/SBM/SBM017DS1		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	05/27/2025	Expire		(43,308)	1258.41	723							(424)		723			0001
Written Call/SBM/SBM017FS1		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	08/12/2025	Expire		(311,670)	1275.29	8,392							(4,579)		8,392			0001
Written Call/SBM/SBM017GS0		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	09/24/2025	Expire		(158,495)	1369.75	3,677							(347)		3,677			0001
Written Call/SBM/SBM017JS6		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	02/11/2025	Expire		(506,824)	1409.41	11,172												0001
Written Call/SBM/SBM017KSE		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	03/25/2025	Exercise		(522,362)	1381.84	13,530	(577)	(125)							452			0001
Written Call/SBM/SBM017LS9		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	04/24/2025	Expire		(329,960)	1339.5	12,802												0001
Written Call/SBM/SBM017MS3		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	05/27/2025	Expire		(241,188)	1418.3	6,441												0001
Written Call/SBM/SBM017OSD		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	08/26/2025	Expire		(352,762)	1529.16	8,749												0001
Written Call/SBM/SBM017QSJ		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	11/25/2025	Expire		(359,786)	1481.68	12,209												0001
Written Call/SBM/SBM017562		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2025	01/24/2025	Expire		(143,086)	987.18	6,494							(6,465)		6,494			0001
Written Call/NDX/NDX0212SJ		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	06/10/2025	Expire		(1,756,000)	19585.6100000000 01	149,962												0001
Written Call/SBM/SBM017CSC		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	03/22/2024	03/21/2025	03/25/2025	Expire		(406,088)	1254.71	7,756							(6,542)		7,756			0001
Written Call/SBM/SBM017ESR		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	07/24/2025	Expire		(202,870)	1309.82	3,834							(1,210)		3,834			0001
Written Call/SBM/SBM017FSP		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	09/10/2025	Expire		(175,297)	1330.31	4,733							(1,723)		4,733			0001
Written Call/SBM/SBM017GSQ		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	01/24/2025	Exercise		(460,536)	1382.56	9,956		(534)					1,115		9,422			0001
Written Call/SBM/SBM017HS4		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	11/12/2025	Expire		(440,249)	1411.21	8,981							3,242		8,981			0001
Written Call/SBM/SBM017IS5		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	12/24/2025	Expire		(270,393)	1367.35	6,696	(357)						318		6,339			0001
Written Call/SBM/SBM017KS2		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	03/11/2025	Expire		(611,811)	1417.51	16,886												0001
Written Call/SBM/SBM017JSA		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	02/11/2025	Expire		(224,832)	1409.41	8,210												0001
Written Call/SBM/SBM017JSR		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	02/25/2025	Expire		(48,079)	1422.85	1,817												0001
Written Call/SBM/SBM017KSI		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	03/25/2025	Expire		(301,150)	1381.84	11,895												0001
Written Call/SBM/SBM017NS1		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2027	06/24/2025	Expire		(125,368)	1436.17	4,884												0001
Written Call/SBM/SBM017PSK		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2027	10/10/2025	Expire		(36,388)	1509.88	1,641												0001
Written Call/SBM/SBM017QSL		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	11/21/2025	11/22/2027	11/25/2025	Expire		(82,440)	1481.68	4,280												0001
Written Call/SBM/SBM017RSC		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2027	12/24/2025	Expire		(47,890)	1506.43	2,246												0001
Written Call/SPX/SPX8158SA		N/A	Equity/Index	Suntrust	IYDOJBGJWY9T8WKCSX06	08/08/2023	08/08/2025	08/12/2025	Expire		(3,938,000)	4049.44	181,148							(162,474)		181,148			0001
Written Call/SPX/SPX821KS9		N/A	Equity/Index	RoyalBankofCanada	ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	02/25/2025	Expire		(1,673,000)	3192.84	57,049							(56,435)		57,049			0001
Written Call/SBM/SBM017MS1		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	06/10/2025	Expire		(670,465)	1448.92	18,348												0001
Written Call/SBM/SBM017660		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	03/22/2023	03/21/2025	03/25/2025	Expire		(219,076)	967.9	11,129							(10,857)		11,129			0001
Written Call/SBM/SBM017BSQ		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2025	08/26/2025	Expire		(32,028)	1095.44	1,342							(1,119)		1,342			0001
Written Call/SBM/SBM017969		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2025	10/10/2025	Expire		(12,511)	1069.84	523							(425)		523			0001
Written Call/SBM/SBM017OSX		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	06/07/2024	06/08/2026	02/25/2025	Exercise		(110,923)	1260.37	9,097	(2,075)						(595)		1,275			0001
Written Call/SBM/SBM017HSL		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	12/24/2025	Exercise		(135,724)	1430.93	8,310	(2,700)						1,727		1,942			0001
Written Call/SPX/SPXB05BS1		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	11/25/2025	Expire		(1,140,000)	3645.3	28,500							(21,766)		28,500			0001
Written Call/SPX/SPXC05DSU		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	03/11/2025	Expire		(2,821,000)	4616.16	79,552												0001
Written Call/SPX/SPXD052SR		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	08/26/2025	Expire		(4,267,000)	5820.22	191,588												0001
Written Call/SPX/SPXD05LS2		N/A	Equity/Index	SocieteGeneral	O2RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	12/10/2025	Expire		(6,832,000)	5477.21	236,387												0001
Written Call/SPX/SPXH00KSX		N/A	Equity/Index	CanadianImperialBankOfComm	21GI19DL77OXOHC3ZE78	05/21/2024	06/20/2025	06/24/2025	Expire		(10,624,000)	5560.87	607,693							(369,950)		607,693			0001
Written Call/SPX/SPXJ000SP		N/A	Equity/Index	UBS	549300SZJ8VS8SGXAN81	09/22/2025	09/22/2027	09/24/2025	Expire		(3,913,000)	6024.38	185,476												0001
Written Call/SBM/SBM017NSF		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	07/10/2025	Expire		(31,028)	1485.26	1,275												0001
Written Call/SBM/SBM017QSB		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	11/07/2025	11/08/2027	11/12/2025	Expire		(65,807)	1476.37	3,304												0001
Written Call/SBM/SBM017JSD		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	02/11/2025	Expire		(297,179)	1409.41	18,663												0001
Written Call/SBM/SBM017OS8		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	08/12/2025	Expire		(253,802)	1489.54	17,639												0001
Written Call/SBM/SBM017RSE		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	12/22/2025	12/22/2031	12/24/2025	Expire		(40,812)	1506.43	2,979												0001
Written Call/SBM/SBM017LSH		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	04/24/2025	Expire		(193,675)	1339.5	15,905												0001
Written Call/SBM/SBM017MSQ		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	06/06/2025	06/06/2031	06/10/2025	Expire		(61,322)	1448.92	4,194												0001
Written Call/SBM/SBM017NS3		N/A	Equity/Index	BarclaysBankPLC	G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	06/24/2025	Expire		(25,238)	1436.17	1,827												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SBM/SBM017N$H		N/A	Equity/Index	BarclaysBankPLC 5493	07/08/2025	07/08/2031	07/10/2025	Expire		(46,924)	1485.26	3,196												0001
Written Call/SBM/SBM017Q$N		N/A	Equity/Index	BarclaysBankPLC 5493	11/21/2025	11/21/2031	11/25/2025	Expire		(215,053)	1481.68	15,859												0001
Written Call/NDX/NDX0211$2		N/A	Equity/Index	RoyalBankofCanada 2U		07/22/2024	07/22/2025	07/24/2025	Expire		(1,483,000)	17840.580000000002	47,011							(21,890)			47,011		0001
Written Call/NDX/NDX0212$B		N/A	Equity/Index	RoyalBankofCanada 2U		04/22/2025	04/22/2027	04/24/2025	Expire		(1,157,000)	16448.77	80,990												0001
Written Call/NDX/NDX0211$T		N/A	Equity/Index	RoyalBankofCanada 2U		01/22/2025	01/22/2031	01/24/2025	Expire		(3,368,000)	19667.700000000001	251,253												0001
Written Call/NDX/NDX0050$Y		N/A	Equity/Index	SocieteGeneral O2RN		08/22/2024	08/22/2025	08/26/2025	Expire		(1,608,000)	17542.66	56,441							(27,667)			56,441		0001
Written Call/NDX/NDX0210$X		N/A	Equity/Index	RoyalBankofCanada 2U		06/07/2024	06/06/2025	06/10/2025	Expire		(2,414,000)	17100.860000000001	68,316							(43,404)			68,316		0001
Written Call/NDX/NDX0212$U		N/A	Equity/Index	RoyalBankofCanada 2U		07/22/2025	07/22/2026	07/24/2025	Expire		(2,372,000)	20757.220000000001	87,290												0001
Written Call/NDX/NDX0000$U		N/A	Equity/Index	MorganStanleyInternational 4PQU		08/22/2025	08/22/2031	08/26/2025	Expire		(3,687,000)	21148.310000000001	315,239												0001
Written Call/SPX/SPXJ00V$1		N/A	Equity/Index	UBS 549300		11/07/2025	11/08/2027	11/12/2025	Expire		(3,392,000)	6055.92	182,829												0001
Written Call/SPX/SPXJ00W$B		N/A	Equity/Index	UBS 549300		11/21/2025	11/22/2027	11/25/2025	Expire		(3,215,000)	5282.39	122,813												0001
Written Call/MXE/MXE0008$P		N/A	Equity/Index	MorganStanleyInternational 4PQU		06/06/2025	06/08/2026	06/10/2025	Expire		(1,264,000)	2356.8	26,544												0001
Written Call/MXE/MXE0009$9		N/A	Equity/Index	MorganStanleyInternational 4PQU		09/08/2025	09/08/2027	09/10/2025	Expire		(1,188,000)	2468.65	45,144												0001
Written Call/RTY/RTY0050$J		N/A	Equity/Index	SocieteGeneral O2RN		12/22/2025	12/22/2027	12/24/2025	Expire		(1,008,000)	2302.9	63,806												0001
Written Call/SPX/SPX140II$R		N/A	Equity/Index	Citibank E57O		10/22/2025	10/22/2031	10/24/2025	Expire		(3,561,000)	4689.58	157,396												0001
Written Call/SPX/SPX140II$S		N/A	Equity/Index	Citibank E57O		10/22/2025	10/22/2031	10/24/2025	Expire		(21,896,000)	5359.52	1,364,121												0001
Written Call/SPX/SPX261$$U		N/A	Equity/Index	BankofAmerica B4TY		07/08/2025	07/08/2031	07/10/2025	Expire		(3,473,000)	4357.86	138,573												0001
Written Call/SPX/SPX261V$G		N/A	Equity/Index	BankofAmerica B4TY		09/22/2025	09/22/2031	09/24/2025	Expire		(14,492,000)	6024.38	1,169,504												0001
Written Call/SBM/SBM0176$T		N/A	Equity/Index	BarclaysBankPLC 5493		05/08/2023	05/08/2025	05/12/2025	Expire		(14,053)	1013.69	708							(672)			708		0001
Written Call/SBM/SBM017E$4		N/A	Equity/Index	BarclaysBankPLC 5493		06/21/2024	06/20/2025	06/24/2025	Expire		(363,482)	1273.59	6,579							(3,196)			6,579		0001
Written Call/SBM/SBM017F$D		N/A	Equity/Index	BarclaysBankPLC 5493		08/22/2024	08/22/2025	08/26/2025	Expire		(330,900)	1327.2	7,578							(2,278)			7,578		0001
Written Call/SPX/SPX140II$1		N/A	Equity/Index	Citibank E57O		08/22/2025	08/22/2031	08/26/2025	Expire		(1,775,000)	80	62,125												0001
Written Call/SPX/SPXB211$C		N/A	Equity/Index	RoyalBankofCanada 2U		09/08/2025	09/08/2031	09/10/2025	Expire		(2,046,000)	80	75,702												0001
Written Call/SBM/SBM017Q$8		N/A	Equity/Index	BarclaysBankPLC 5493		11/07/2025	11/06/2026	11/12/2025	Expire		(640,136)	1476.37	20,736												0001
Written Call/SBM/SBM017Q$V		N/A	Equity/Index	BarclaysBankPLC 5493		12/08/2025	12/08/2026	12/10/2025	Expire		(427,900)	1485.71	13,008												0001
Written Call/SPX/SPXD053$S		N/A	Equity/Index	SocieteGeneral O2RN		09/08/2025	09/08/2031	09/10/2025	Expire		(14,000,000)	5845.64	1,159,200												0001
Written Call/SPX/SPXD058$X		N/A	Equity/Index	SocieteGeneral O2RN		10/08/2025	10/08/2031	10/10/2025	Expire		(28,617,000)	5402.98	1,665,509												0001
Written Call/SPX/SPXD05P$J		N/A	Equity/Index	SocieteGeneral O2RN		12/22/2025	12/22/2031	12/24/2025	Expire		(2,165,000)	4814.94	91,580												0001
Written Call/SPX/SPXA21X$X		N/A	Equity/Index	RoyalBankofCanada 2U		07/08/2025	07/08/2031	07/10/2025	Expire		(1,083,000)	80	36,497												0001
Written Call/SPX/SPXB214$J		N/A	Equity/Index	RoyalBankofCanada 2U		10/22/2025	10/22/2031	10/24/2025	Expire		(1,582,000)	80	56,794												0001
Written Call/SPX/SPXB216$0		N/A	Equity/Index	RoyalBankofCanada 2U		11/21/2025	11/21/2031	11/25/2025	Expire		(803,000)	80	31,156												0001
Written Call/SPM/SPM0131$I		N/A	Equity/Index	BNPParibas ROMU		11/07/2025	11/07/2031	11/12/2025	Expire		(3,069,000)	90	168,795												0001
Written Call/NDX/NDX0051$I		N/A	Equity/Index	SocieteGeneral O2RN		12/06/2024	12/08/2025	12/10/2025	Expire		(2,785,000)	19460.029999999999	89,677							(20,404)			89,677		0001
Written Call/NDX/NDX0051$O		N/A	Equity/Index	SocieteGeneral O2RN		01/08/2025	01/08/2026	01/10/2025	Expire		(3,900,000)	19062.860000000001	143,520												0001
Written Call/NDX/NDX0052$W		N/A	Equity/Index	SocieteGeneral O2RN		10/27/2025	05/15/2026	10/29/2025	Expire		(24,462,500)	25750	665,998												0001
Written Call/NDX/NDX0170$G		N/A	Equity/Index	BarclaysBankPLC 5493		11/21/2025	11/20/2026	11/25/2025	Expire		(2,088,000)	21815.610000000001	99,598												0001
Written Call/NDX/NDX0210$V		N/A	Equity/Index	RoyalBankofCanada 2U		05/22/2024	05/22/2025	05/27/2025	Expire		(1,693,000)	16834.68	46,388							(32,265)			46,388		0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/NDX/NDX0001$1		N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/08/2025	10/08/2027	10/10/2025	Expire		(1,170,000)	22622.959999999999	71,604												0001
Written Call/NDX/NDX0052$K		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	08/26/2025	Expire		(1,273,000)	21148.310000000001	71,925												0001
Written Call/NDX/NDX0212$D		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	05/08/2025	05/07/2027	05/12/2025	Expire		(1,061,000)	18057.200000000001	69,920												0001
Written Call/SBM/SBM017GSD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	10/10/2025	Expire		(404,705)	1359.19	10,064	(127)					(1,590)			9,937			0001
Written Call/SBM/SBM017NSP		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	07/24/2025	Expire		(343,305)	1513.45	8,995												0001
Written Call/SBM/SBM0176SD		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2025	04/10/2025	Expire		(85,173)	1003.15	4,446						(4,295)			4,446			0001
Written Call/SBM/SBM0177SQ		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025	06/24/2025	Expire		(25,058)	1090.79	1,010						(891)			1,010			0001
Written Call/SBM/SBM017KS4		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	03/11/2025	Expire		(20,559)	1417.51	857												0001
Written Call/SBM/SBM017KSX		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	04/10/2025	Expire		(166,837)	1257.99	9,093												0001
Written Call/SBM/SBM017MS8		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	05/27/2025	Expire		(144,740)	1418.3	6,369												0001
Written Call/SBM/SBM0170S1		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	08/26/2025	Expire		(130,453)	1529.16	5,336												0001
Written Call/SBM/SBM017PS5		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2027	09/24/2025	Expire		(97,408)	1526.4	4,120												0001
Written Call/SBM/SBM017KS7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	03/11/2025	Expire		(98,024)	1417.51	6,901												0001
Written Call/SBM/SBM017PSM		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/08/2025	10/08/2031	10/10/2025	Expire		(19,819)	1509.88	1,425												0001
Written Call/NDX/NDX0053$6		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/22/2025	12/22/2026	12/24/2025	Expire		(2,750,000)	22915.529999999999	111,100												0001
Written Call/SBM/SBM0170S3		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	08/12/2025	Expire		(451,862)	1489.54	11,387												0001
Written Call/SBM/SBM0177S7		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2025	05/27/2025	Expire		(38,658)	1042.16	1,813						(1,688)			1,813			0001
Written Call/SBM/SBM017LSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	05/12/2025	Expire		(226,566)	1397.78	10,966												0001
Written Call/SPX/SPXB213$H		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	10/08/2025	10/08/2031	10/10/2025	Expire		(1,466,000)	80	45,739												0001
Written Call/NDX/NDX0131$1		N/A	Equity/Index	BNPParibas R0MUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	04/10/2025	Expire		(3,301,000)	15381.360000000001	186,507												0001
Written Call/NDX/NDX0170$6		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	08/12/2025	Expire		(2,200,000)	16572.439999999999	89,980						(58,861)			89,980			0001
Written Call/NDX/NDX0053$2		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	12/08/2025	12/08/2027	12/10/2025	Expire		(1,108,000)	23065.16	71,244												0001
Written Call/NDX/NDX0000$X		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	10/08/2025	10/08/2031	10/10/2025	Expire		(2,498,000)	22622.959999999999	218,575												0001
Written Call/NDX/NDX0052$7		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	05/12/2025	Expire		(2,938,000)	18057.200000000001	264,126												0001
Written Call/NDX/NDX0052$Y		N/A	Equity/Index	SocieteGeneral 02RNE8IBXP4R0TD8PU41	11/07/2025	11/07/2031	11/12/2025	Expire		(2,965,000)	22553.830000000002	276,635												0001
Written Call/NDX/NDX0212$T		N/A	Equity/Index	RoyalBankofCanada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	07/24/2025	Expire		(2,156,000)	20757.220000000001	180,026												0001
Written Call/SBM/SBM017ASU		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2025	01/10/2025	Expire		(116,571)	1193.33	2,398						(2,393)			2,398			0001
Written Call/SBM/SBM017E5F		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	07/10/2025	Expire		(88,032)	1296.45	1,514						(515)			1,514			0001
Written Call/SBM/SBM017HST		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	12/10/2025	Expire		(424,443)	1436.84	8,744						4,933			8,744			0001
Written Call/SBM/SBM017NSA		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	07/10/2025	Expire		(161,433)	1485.26	4,197												0001
Written Call/SBM/SBM017PSV		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/22/2025	10/22/2026	10/24/2025	Expire		(547,845)	1523.11	16,764												0001
Written Call/SBM/SBM0175$I		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/21/2025	02/25/2025	Expire		(22,007)	1006.12	1,056						(1,040)			1,056			0001
Written Call/SBM/SBM0175$Q		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/07/2025	03/11/2025	Expire		(11,916)	999.81	524						(512)			524			0001
Written Call/SBM/SBM0179$L		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2025	10/24/2025	Expire		(65,925)	1049.72	2,927						(2,411)			2,927			0001
Written Call/SBM/SBM0179$V		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/07/2025	11/12/2025	Expire		(43,727)	1084.74	1,631						(1,230)			1,631			0001
Written Call/SBM/SBM0171$J		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2027	01/10/2025	Expire		(35,938)	1350.37	1,315												0001
Written Call/SBM/SBM017MSN		N/A	Equity/Index	BarclaysBankPLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2027	06/10/2025	Expire		(130,736)	1448.92	5,671												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SBM/SBM017QSW		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	09/08/2025	09/08/2027	09/10/2025	Expire		(136,844)	1529.16	5,747												0001
Written Call/SBM/SBM017PSY		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	10/22/2025	10/22/2027	10/24/2025	Expire		(124,704)	1523.11	5,936												0001
Written Call/SBM/SBM017ISM		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	01/08/2025	01/08/2031	01/10/2025	Expire		(141,425)	1350.37	8,698												0001
Written Call/SBM/SBM017ISZ		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	01/22/2025	01/22/2031	01/24/2025	Expire		(142,527)	1382.9	8,841												0001
Written Call/SBM/SBM017QSK		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	08/22/2025	08/22/2031	08/26/2025	Expire		(177,658)	1529.16	12,454												0001
Written Call/SBM/SBM017QSY		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	09/08/2025	09/08/2031	09/10/2025	Expire		(7,044)	1529.16	512												0001
Written Call/NDX/NDX0210SG		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	02/08/2024	02/07/2025	02/11/2025	Expire		(2,152,000)	16004.85	66,497								(64,788)			66,497	0001
Written Call/NDX/NDX0210SH		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/08/2024	03/07/2025	03/11/2025	Expire		(1,542,000)	16216.610000000001	51,657								(48,472)			51,657	0001
Written Call/NDX/NDX0212SX		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	08/08/2025	08/07/2026	08/12/2025	Expire		(3,777,000)	21250.139999999999	134,839												0001
Written Call/NDX/NDX0213SJ		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/07/2025	11/06/2026	11/12/2025	Expire		(4,103,000)	22553.830000000002	187,917												0001
Written Call/NDX/NDX0052SB		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	05/27/2025	Expire		(2,042,000)	19001.220000000001	173,366												0001
Written Call/NDX/NDX0212S6		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	03/07/2025	03/07/2031	03/11/2025	Expire		(4,261,000)	18181.23	375,394												0001
Written Call/SPX/SPXB215SA		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	11/07/2025	11/06/2026	11/12/2025	Expire		(645,000)	90	11,675												0001
Written Call/SPX/SPXA212S6		N/A	Equity/Index	RoyalBankofCanada ES71P3U3RHIGC71XBU11	07/22/2025	07/22/2031	07/24/2025	Expire		(818,000)	80	27,976												0001
Written Call/SPX/SPX140SSX		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/09/2025	04/25/2025	04/11/2025	Exercise		(51,000,000)	5232	1,556,989	(778,495)	(1,274,312)	(495,817)			(1,274,312)		778,495				0001
Written Call/NDX/NDX0000ST		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	07/28/2025	08/26/2025	07/30/2025	Expire		(140,000,000)	24173.740000000002	574,000	(287,000)		287,000					287,000				0001
Written Call/NDX/NDX0000SN		N/A	Equity/Index	MizuhoMarketsAmericasLLC 0V6II8S6QX2D1J8570P30	06/30/2025	09/12/2025	07/02/2025	Expire		(22,300,000)	22800	723,560	(361,780)										361,780	0001
Written Call/NDX/NDX0170S2		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	02/22/2024	02/21/2025	02/25/2025	Expire		(2,204,000)	16204.23	68,104								(65,393)			68,104	0001
Written Call/NDX/NDX0170SE		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	04/08/2025	04/08/2027	04/10/2025	Expire		(1,336,000)	15381.360000000001	97,662												0001
Written Call/NDX/NDX0400SH		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2025	06/18/2026	10/22/2025	Expire		(25,000,000)	25000	723,420												0001
Written Call/NDX/NDX0001S2		N/A	Equity/Index	MorganStanleyInternational 4PQUHN3JPFGFNF3BB653	12/08/2025	12/08/2031	12/10/2025	Expire		(2,857,000)	23065.16	257,416												0001
Written Call/NDX/NDX0051SM		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	01/10/2025	Expire		(4,345,000)	19062.860000000001	328,482												0001
Written Call/NDX/NDX0052SU		N/A	Equity/Index	SocieteGeneral O2RNE8IBXP4R0TD8PU41	10/22/2025	10/22/2031	10/24/2025	Expire		(2,928,000)	22391.110000000001	263,227												0001
Written Call/NDX/NDX0400SK		N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2025	11/21/2031	11/25/2025	Expire		(1,395,000)	21815.610000000001	138,105												0001
Written Call/SBM/SBM017BS2		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	01/22/2024	01/22/2025	01/24/2025	Expire		(349,724)	1185.98	6,673								(6,553)			6,673	0001
Written Call/SBM/SBM017ISH		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	01/08/2025	01/08/2026	01/10/2025	Expire		(160,499)	1350.37	3,724												0001
Written Call/SBM/SBM017QST		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	09/08/2025	09/08/2026	09/10/2025	Expire		(335,392)	1529.16	8,586												0001
Written Call/SBM/SBM0177SF		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	06/08/2023	06/06/2025	06/10/2025	Expire		(35,033)	1071.44	1,464								(1,325)			1,464	0001
Written Call/SBM/SBM0178S7		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	07/21/2023	07/22/2025	07/24/2025	Expire		(5,726)	1133.44	214								(176)			214	0001
Written Call/SBM/SBM0179S2		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	09/22/2023	09/22/2025	09/24/2025	Expire		(70,293)	1084.63	2,791								(2,252)			2,791	0001
Written Call/SBM/SBM017ASD		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	12/08/2023	12/08/2025	12/10/2025	Expire		(15,674)	1146.63	585								(394)			585	0001
Written Call/SBM/SBM017ASN		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	12/22/2023	12/22/2025	12/24/2025	Expire		(13,260)	1189.02	526								(335)			526	0001
Written Call/SBM/SBM017NBS		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	07/22/2025	07/22/2027	07/24/2025	Expire		(117,524)	1513.45	4,913												0001
Written Call/SBM/SBM017QS5		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	08/08/2025	08/06/2027	08/12/2025	Expire		(63,087)	1489.54	2,587												0001
Written Call/SBM/SBM017QSY		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	12/08/2025	12/08/2027	12/10/2025	Expire		(20,220)	1485.71	989												0001
Written Call/SBM/SBM017LSY		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	05/08/2025	05/08/2031	05/12/2025	Expire		(95,094)	1397.78	6,929												0001
Written Call/SBM/SBM017NSV		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	07/22/2025	07/22/2031	07/24/2025	Expire		(12,842)	1513.45	895												0001
Written Call/SBM/SBM017RS1		N/A	Equity/Index	BarclaysBankPLC 549300E7VJP5I70UK5573	12/08/2025	12/08/2031	12/10/2025	Expire		(44,325)	1485.71	3,249												0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXB211SY .		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	09/24/2025	Expire		(2,434,000)	80	88,354												0001
Written Call/SPX/SPXB215S6 .		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	11/07/2025	11/07/2031	11/12/2025	Expire		(877,000)	80	32,449												0001
Written Call/SPX/SPXB218SC .		N/A	Equity/Index	RoyalBankofCanada . ES7IP3U3RHIGC71XBU11	12/22/2025	12/22/2031	12/24/2025	Expire		(1,811,000)	80	65,558												0001
0649999999. Subtotal - written options - hedging other - call options and warrants												218,344,312	(29,731,240)	(59,387,693)	(20,508,280)		XXX	(67,173,335)		38,772,256	13,927,073			XXX
0709999999. Subtotal - written options - hedging other												218,344,312	(29,731,240)	(59,387,693)	(20,508,280)		XXX	(67,173,335)		38,772,256	13,927,073			XXX
0779999999. Subtotal - written options - replications																	XXX							XXX
0849999999. Subtotal - written options - income generation																	XXX							XXX
0919999999. Subtotal - written options - other																	XXX							XXX
0929999999. Total written options - call options and warrants												218,344,312	(29,731,240)	(59,387,693)	(20,508,280)		XXX	(67,173,335)		38,772,256	13,927,073			XXX
0939999999. Total written options - put options																	XXX							XXX
0949999999. Total written options - caps																	XXX							XXX
0959999999. Total written options - floors																	XXX							XXX
0969999999. Total written options - collars																	XXX							XXX
0979999999. Total written options - other																	XXX							XXX
0989999999. Total written options												218,344,312	(29,731,240)	(59,387,693)	(20,508,280)		XXX	(67,173,335)		38,772,256	13,927,073			XXX
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD SOFR ...	FHLB IRS SOFR March 2029 ...	Exhibit 5 & 7	Interest Rate.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/30/2022	03/29/2029	12/31/2025	Swap Close			2.94/SOFRR				(254,918)									100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFR ...	Oct 2024 FHLB IRS SOFR 8yr .	Exhibit 5 & 7	Interest Rate.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2024	07/29/2032	12/31/2025	Swap Close			4.44/SOFRR				23,705									100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD SOFR ...	Oct 2024 FHLB IRS SOFR 8yr Trade 2	Exhibit 5 & 7	Interest Rate.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2024	07/29/2032	12/31/2025	Swap Close			4.44/SOFRR				23,830									100/100
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD SOFR ...	USD Floating Rate Bonds $3bn	D1	Interest Rate.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/11/2022	08/15/2025	12/31/2025	Swap Close			2.88/SOFRR				(553,709)									100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025	12/31/2025	Swap Close			4.41/SOFRR				122,399									100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD SOFR ...	USD Floating Rate Bonds $3bn	D1	Interest Rate.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/07/2022	07/20/2025	12/31/2025	Swap Close			2.84/SOFRR				(2,112,314)									100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/03/2023	02/02/2028	12/31/2025	Swap Close			3.84/SOFRR			(104,000)	(1,193,437)					(104,000)			100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	02/02/2028	12/31/2025	Swap Close			3.84/SOFRR			(95,000)	(1,196,023)					(95,000)			100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025	12/31/2025	Swap Close			4.41/SOFRR				163,199									100/100
Interest Rate Swap/Rec:USD Fixed 2.87/Pay:USD SOFR ...	USD Floating Rate Bonds $3bn	D1	Interest Rate.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/11/2022	07/15/2025	12/31/2025	Swap Close			2.87/SOFRR				(88,373)									100/100
Interest Rate Swap/Rec:USD Fixed 1.72/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/06/2022	01/07/2025	12/31/2025	Swap Close			1.72/SOFRR				(447,361)									100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	12/31/2025	12/31/2025	Swap Close			4.42/SOFRR				1,768,484									100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD SOFR ...	USD Floating Rate Bonds $3bn	D1	Interest Rate.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/02/2022	08/15/2025	12/31/2025	Swap Close			2.79/SOFRR				(690,214)									100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD SOFR ...	USD Floating Rate Bonds $3bn	D1	Interest Rate.....	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025	12/31/2025	Swap Close			2.76/SOFRR				(544,699)									100/100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	Bank of Montreal .. 549300047C63MPGNXE075	03/12/2024	12/31/2025	12/31/2025	Swap Close			4.48/SOFRR				349,448									100/100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	Bank of Montreal .. 549300047C63MPGNXE075	03/12/2024	12/31/2025	12/31/2025	Swap Close			4.48/SOFRR				61,037									100/100
Interest Rate Swap/Rec:USD Fixed 4.71/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/19/2024	12/31/2025	12/31/2025	Swap Close			4.71/SOFRR				605,231									100/100
Interest Rate Swap/Rec:USD Fixed 4.47/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/12/2024	12/31/2025	12/31/2025	Swap Close			4.47/SOFRR				682,212									100/100
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/21/2023	10/26/2026	12/31/2025	Swap Close			1.53/SOFRR			(8,526,500)	(4,117,114)					(8,526,500)			100/100
Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/19/2024	12/31/2025	12/31/2025	Swap Close			4.70/SOFRR				1,475,254									100/100
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD SOFR ...	FA Hedge	Exhibit 5 & 7	Interest Rate.....	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/21/2023	10/26/2026	12/31/2025	Swap Close			1.53/SOFRR			(8,526,500)	(4,117,114)					(8,526,500)			100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate														(17,252,000)	(10,040,477)		XXX				(17,252,000)			XXX
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency.....	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031	12/31/2025	Swap Close			3.45/1.38				16,589				(494,695)					100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032	12/31/2025	Swap Close			2.56/1.35			928							928			100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035	12/31/2025	Swap Close			2.65/1.45			1,172							1,172			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040	12/31/2025	Swap Close			3.08/1.83			1,036							1,036			100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036	12/31/2025	Swap Close			2.71/1.06			2,596							2,596			100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041	12/31/2025	Swap Close			3.55/1.84			9,815	10,076				(911,497)		9,815			100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042	12/31/2025	Swap Close			3.29/1.56			11,293	9,990				(911,497)		11,293			100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	693130AA7	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/10/2021	06/15/2035	12/31/2025	Swap Close			5.25/6.05			(291)							(291)			100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710#AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028	12/31/2025	Swap Close			3.44/2.78			16,724							16,724			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			5,418	12,687				(84,000)		5,418			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2395174639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2031	12/31/2025	Swap Close			SOFRR/3MEUR			1,073							1,073			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2339006483	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029	12/31/2025	Swap Close			SOFRR/3MEUR			64							64			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			533							533			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2770762412	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/26/2024	07/25/2032	12/31/2025	Swap Close			SOFRR/3MEUR			3,257							3,257			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2770762685	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2024	01/25/2033	12/31/2025	Swap Close			SOFRR/3MEUR			11,991							11,991			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2326514150	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			2,931							2,931			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/22/2024	03/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			58							58			100/100
Currency Swap/Rec:USD 6.57/Pay:EUR 4.79	XS2511417037	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2024	04/24/2028	12/31/2025	Swap Close			6.57/4.79			1,592							1,592			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	06/27/2024	04/18/2030	12/31/2025	Swap Close			SOFRR/3MEUR			4,751							4,751			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	01/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			9,926							9,926			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			8,495							8,495			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	07/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			11,139							11,139			100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032	12/31/2025	Swap Close			7.05/5.50			5,221							5,221			100/100
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	XS2370637246	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/09/2024	07/15/2028	12/31/2025	Swap Close			3.48/2.10			1,349							1,349			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2413884680	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			1,563							1,563			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			27,942							27,942			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	04/25/2031	12/31/2025	Swap Close			SOFRR/3MEUR			4,136							4,136			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2084073928	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	08/08/2024	01/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			1,045							1,045			100/100
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	XS2373707327	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028	12/31/2025	Swap Close			3.52/2.20			142							142			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			2,022	229,082				(623,693)		2,022			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	02/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			304							304			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			3,268							3,268			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2084075386	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	08/28/2024	07/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			10,012	5,207				(227,998)		10,012			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2125180344	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			955							955			100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	XS2125181235	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028	12/31/2025	Swap Close			3.08/1.90			1,733	2,304				(143,999)		1,733			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			5,959							5,959			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			11,330	5,460				(206,398)		11,330			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/06/2024	02/22/2029	12/31/2025	Swap Close			SOFRR/3MEUR			2,053	32,660				(362,220)		2,053			100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.65	XS2296332872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2028	12/31/2025	Swap Close			2.77/1.65			3,885	8,927				(557,695)		3,885			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2296333250	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/10/2024	04/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			11,647	13,367				(518,470)		11,647			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2296333508	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/10/2024	10/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			5,864	5,958				(222,441)		5,864			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2863282880	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	10/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			1,411	2,427				(106,486)		1,892			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2861759459	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/27/2024	07/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			3,200							3,200			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2904847741	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	10/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			5,789							5,789			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2373314942	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			.22							22			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2871502709	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	01/20/2033	12/31/2025	Swap Close			SOFRR/3MEUR			1,674							1,674			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2444281856	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/27/2024	07/25/2030	12/31/2025	Swap Close			SOFRR/3MEUR			1,580							1,580			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	10/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			17,417							17,417			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2905440256	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/30/2024	04/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			5,926							5,926			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2905440686	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/30/2024	07/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			6,360							6,360			100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	XS2905440090	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032	12/31/2025	Swap Close			6.64/5.25			6,436							6,436			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2331768429	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	01/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			2,581							2,581			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2305548468	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	10/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			594							594			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2907992445	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	07/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			9,322							9,322			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2907992874	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2024	01/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			8,678							8,678			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2907995547	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/07/2024	07/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			13,038							13,038			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2917066735	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	01/14/2034	12/31/2025	Swap Close			SOFRR/3MEUR			1,542	5,833				(159,898)		1,542			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2925927365	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/22/2024	06/24/2033	12/31/2025	Swap Close			SOFRR/3MEUR			3,948	8,976				(223,497)		3,948			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033	12/31/2025	Swap Close			SOFRR/3MEUR			5,364	11,178				(267,596)		5,364			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2929409634	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/30/2024	05/20/2033	12/31/2025	Swap Close			SOFRR/3MEUR			1,683	9,316				(271,986)		1,683			100/100
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/15/2016	01/16/2034	12/31/2025	Swap Close			7.12/5.63			2,131							2,131			100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027	12/31/2025	Swap Close			6.34/4.88			1,125							1,125			100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028	12/31/2025	Swap Close			7.29/4.75			5,437							5,437			100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYWW096	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/13/2017	01/13/2028	12/31/2025	Swap Close			7.29/4.63			9,268							9,268			100/100
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/13/2017	09/27/2028	12/31/2025	Swap Close			7.33/4.75			1,812							1,812			100/100
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034	12/31/2025	Swap Close			7.31/5.63			1,400							1,400			100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/07/2017	05/19/2026	12/31/2025	Swap Close			3.81/1.63			2,082							2,082			100/100
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/08/2017	05/19/2026	12/31/2025	Swap Close			3.83/1.63			2,082							2,082			100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034	12/31/2025	Swap Close			7.46/5.63			852							852			100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/03/2017	09/27/2028	12/31/2025	Swap Close			7.18/4.75			1,309							1,309			100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027	12/31/2025	Swap Close			6.71/4.50			2,149							2,149			100/100
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034	12/31/2025	Swap Close			7.23/5.63			1,035							1,035			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/15/2017	03/02/2026	12/31/2025	Swap Close			6.05/3.75			150							150			100/100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038	12/31/2025	Swap Close			8.71/6.88			81							81			100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/15/2017	09/27/2028	12/31/2025	Swap Close			6.96/4.75			1,712							1,712			100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYWI0G96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028	12/31/2025	Swap Close			6.84/4.63			7,149							7,149			100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027	12/31/2025	Swap Close			6.64/4.38			2,845							2,845			100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027	12/31/2025	Swap Close			5.51/3.38			4,553							4,553			100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/06/2017	06/10/2027	12/31/2025	Swap Close			6.55/4.50			409							409			100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/06/2017	09/29/2027	12/31/2025	Swap Close			5.47/3.38			2,102							2,102			100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA87	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/07/2017	06/27/2029	12/31/2025	Swap Close			4.10/2.21			477	130,761				(906,994)		477			100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA87	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029	12/31/2025	Swap Close			4.11/2.21			334							334			100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027	12/31/2025	Swap Close			6.69/4.38			1,138							1,138			100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYWI0G96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028	12/31/2025	Swap Close			6.89/4.63			1,854							1,854			100/100
Currency Swap/Rec:USD 3.62/Pay:NZD NFIX3	Q7724#AK4	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/09/2017	11/16/2029	12/31/2025	Swap Close			3.62/NFIX3			4,971							4,971			100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460DH9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029	12/31/2025	Swap Close			4.00/2.02			2,572							2,572			100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460DH9	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/18/2017	10/30/2029	12/31/2025	Swap Close			4.00/2.02			2,572							2,572			100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029	12/31/2025	Swap Close			4.10/2.12			120							120			100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	BJQY826	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033	12/31/2025	Swap Close			7.14/4.88			12,307							12,307			100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QP0K2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2017	04/07/2038	12/31/2025	Swap Close			8.83/7.00			5,930							5,930			100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2017	09/29/2027	12/31/2025	Swap Close			5.83/3.38			1,401							1,401			100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	03/31/2027	12/31/2025	Swap Close			6.84/4.38			2,845							2,845			100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	06/10/2027	12/31/2025	Swap Close			7.03/4.50			2,047							2,047			100/100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2017	05/20/2038	12/31/2025	Swap Close			8.67/6.88			152							152			100/100
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2017	01/16/2034	12/31/2025	Swap Close			7.08/5.63			913							913			100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2017	09/27/2028	12/31/2025	Swap Close			7.29/4.75			2,014							2,014			100/100
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2017	03/02/2026	12/31/2025	Swap Close			6.11/3.75			3,002							3,002			100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2017	04/19/2029	12/31/2025	Swap Close			4.66/3.30			2,353							2,353			100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2017	04/19/2029	12/31/2025	Swap Close			4.68/3.30			5,883							5,883			100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2017	02/07/2027	12/31/2025	Swap Close			6.23/4.88			1,406							1,406			100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYWI0G96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028	12/31/2025	Swap Close			6.98/4.63			6,090							6,090			100/100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2018	03/07/2032	12/31/2025	Swap Close			6.33/4.88			2,820							2,820			100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BDOXQG7	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/18/2018	12/30/2028	12/31/2025	Swap Close			3.95/2.63			1,035							1,035			100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2018	03/07/2032	12/31/2025	Swap Close			6.51/4.88			2,820							2,820			100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/25/2018	03/14/2030	12/31/2025	Swap Close			4.31/2.90			1,043	3,937				(356,589)		1,043			100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/25/2018	03/14/2030	12/31/2025	Swap Close			4.31/2.90			1,043							1,043			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033	12/31/2025	Swap Close			4.46/3.02			2,715							2,715			100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033	12/31/2025	Swap Close			4.46/3.02			1,629	42,793			(532,184)			1,629			100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	12/31/2025	Swap Close			4.62/3.11			6,151							6,151			100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	12/31/2025	Swap Close			4.62/3.11			1,118	4,210			(355,589)			1,118			100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BWNB2M9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029	12/31/2025	Swap Close			6.09/4.63			3,460							3,460			100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032	12/31/2025	Swap Close			6.45/4.88			4,512							4,512			100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2018	12/30/2028	12/31/2025	Swap Close			3.96/2.63			1,657							1,657			100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BDOXQG7	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028	12/31/2025	Swap Close			3.91/2.63			2,278							2,278			100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2018	04/19/2029	12/31/2025	Swap Close			4.64/3.30			2,942							2,942			100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2018	04/19/2029	12/31/2025	Swap Close			4.73/3.30			2,942							2,942			100/100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039	12/31/2025	Swap Close			8.73/6.63			.63							63			100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027	12/31/2025	Swap Close			6.51/4.88			844							844			100/100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RKQH3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038	12/31/2025	Swap Close			8.95/6.88			101							101			100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028	12/31/2025	Swap Close			3.96/2.63			1,035							1,035			100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	02/07/2027	12/31/2025	Swap Close			6.45/4.88			469							469			100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RKQH3	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038	12/31/2025	Swap Close			8.85/6.88			81							81			100/100
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/09/2018	01/16/2034	12/31/2025	Swap Close			7.38/5.63			609							609			100/100
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B89QR81	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029	12/31/2025	Swap Close			5.50/4.00			157							157			100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMS04	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2018	11/23/2026	12/31/2025	Swap Close			9.78/8.00			.30							30			100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2018	09/29/2027	12/31/2025	Swap Close			5.92/3.38			2,732							2,732			100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/20/2018	01/13/2028	12/31/2025	Swap Close			7.42/4.63			7,679							7,679			100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/20/2018	02/07/2027	12/31/2025	Swap Close			6.48/4.88			1,500							1,500			100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/31/2027	12/31/2025	Swap Close			6.89/4.38			3,130							3,130			100/100
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/02/2026	12/31/2025	Swap Close			6.54/3.75			3,302							3,302			100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	12/31/2025	Swap Close			4.08/2.61			.44							44			100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	12/31/2025	Swap Close			4.08/2.61			.9	10,375			(810,973)			9			100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036	12/31/2025	Swap Close			6.09/3.44			2,587							2,587			100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	06/05/2018	06/30/2042	12/31/2025	Swap Close			4.45/4.12			1,931							1,931			100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	06/05/2018	06/30/2042	12/31/2025	Swap Close			4.45/4.12			3,714	4,633			(727,111)			3,714			100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033	12/31/2025	Swap Close			4.10/3.75			36,794	2,212			(515,204)			36,794			100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030	12/31/2025	Swap Close			4.20/2.74			3,065	7,728			(318,973)			3,065			100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033	12/31/2025	Swap Close			4.34/2.87			9,633							9,633			100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030	12/31/2025	Swap Close			4.20/2.74			4,292	10,819			(446,562)			4,292			100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033	12/31/2025	Swap Close			4.34/2.87			8,348							8,348			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	01/16/2034	12/31/2025	Swap Close			7.36/5.63			1,827							1,827			100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/27/2018	12/16/2039	12/31/2025	Swap Close			8.66/6.63			145							145			100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	3147540	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033	12/31/2025	Swap Close			7.65/5.88			1,003							1,003			100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RKQH3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038	12/31/2025	Swap Close			8.89/6.88			243							243			100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032	12/31/2025	Swap Close			6.56/4.88			8,459							8,459			100/100
Currency Swap/Rec:USD 4.27/Pay:NZD NFIX3	Q7724#AM0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030	12/31/2025	Swap Close			4.27/NFIX3			1,573	(37,396)				(1,489,504)		1,573			100/100
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	N7891*AF9	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	09/21/2018	12/30/2028	12/31/2025	Swap Close			4.68/2.06			1	8,397				(416,398)		1			100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034	12/31/2025	Swap Close			4.67/3.21			9,473	14,542				(547,156)		9,473			100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655#AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031	12/31/2025	Swap Close			4.40/2.97			10,149	15,999				(636,251)		10,149			100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/11/2018	10/18/2030	12/31/2025	Swap Close			4.91/1.16			(37,171)	87,523				(5,784,548)		2,197			100/100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033	12/31/2025	Swap Close			5.25/1.49			1,324							1,324			100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038	12/31/2025	Swap Close			5.51/1.75			(10,508)	17,132				(1,414,001)		1,298			100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	N8505*AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031	12/31/2025	Swap Close			4.29/1.83			5,758	14,628				(627,596)		5,758			100/100
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034	12/31/2025	Swap Close			4.32/2.89			5,004	11,363				(250,356)		5,004			100/100
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039	12/31/2025	Swap Close			4.49/2.99			5,177	11,927				(242,356)		5,177			100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/06/2019	12/31/2036	12/31/2025	Swap Close			4.29/3.88			6,270					(716,182)					100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/06/2019	12/31/2038	12/31/2025	Swap Close			4.34/3.94			8,272					(954,909)					100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	12/31/2025	Swap Close			4.40/2.37			1,755	36,022				(1,676,313)		1,755			100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	12/31/2025	Swap Close			4.52/2.50			1,407	18,947				(883,160)		1,407			100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049	12/31/2025	Swap Close			4.27/2.22			95	3,817				(176,246)		95			100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029	12/31/2025	Swap Close			5.13/2.70			7,793	42,429				(1,555,189)		7,793			100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	04/17/2019	07/17/2037	12/31/2025	Swap Close			4.23/2.92			19,550	111,945				(517,946)		19,550			100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034	12/31/2025	Swap Close			3.77/1.64			5,327							5,327			100/100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655#AC0	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	05/22/2019	06/26/2039	12/31/2025	Swap Close			4.01/2.71			6,314							6,314			100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/20/2019	07/20/2035	12/31/2025	Swap Close			6.85/5.56			3,909							3,909			100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043	12/31/2025	Swap Close			8.05/6.34			(30)							(30)			100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031	12/31/2025	Swap Close			3.96/1.70			11,263	304,214				(1,855,988)		11,263			100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029	12/31/2025	Swap Close			3.98/1.55				11,808				(398,497)					100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	2193508M6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031	12/31/2025	Swap Close			3.75/1.15			2,609							2,609			100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	2193508M6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/05/2019	08/14/2031	12/31/2025	Swap Close			3.73/1.15			4							4			100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	2193508N4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039	12/31/2025	Swap Close			4.30/1.51			1,341							1,341			100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	08/21/2019	01/15/2040	12/31/2025	Swap Close			3.91/2.76			571	1,063				37,905		571			100/100
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	08/21/2019	01/15/2045	12/31/2025	Swap Close			4.15/2.89			5,982	11,652				375,054		5,982			100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	08/21/2019	01/15/2050	12/31/2025	Swap Close			3.97/2.79			17,326	16,318				571,582		17,326			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	BHNG1F5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049	12/31/2025	Swap Close			3.82/1.11			2,460							2,460			100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031	12/31/2025	Swap Close			3.02/0.88			938	4,007				(128,599)		938			100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	BJLBK93	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049	12/31/2025	Swap Close			4.11/1.88			3,016	6,227				(192,898)		3,016			100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	10/17/2019	12/31/2039	12/31/2025	Swap Close			3.43/2.55			(28,961)	3,527				(102,505)		(28,961)			100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2019	12/31/2050	12/31/2025	Swap Close			4.20/3.02				7,947				(169,767)					100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C02	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034	12/31/2025	Swap Close			3.22/1.30			1,952	9,085				(371,497)		1,952			100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	12/31/2025	Swap Close			3.61/1.70			1,312	11,062				(449,041)		2,575			100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035	12/31/2025	Swap Close			3.46/2.61			10,459							10,459			100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045	12/31/2025	Swap Close			3.84/2.81			13,218							13,218			100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032	12/31/2025	Swap Close			3.01/1.15			122							122			100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2020	05/14/2032	12/31/2025	Swap Close			3.00/2.19			276							276			100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	L0175*AB2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027	12/31/2025	Swap Close			5.64/3.53			10,473					(218,997)					100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G49368AA0	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030	12/31/2025	Swap Close			3.00/1.10			333	5,206				(137,398)		333			100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G49368AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	02/20/2020	05/19/2032	12/31/2025	Swap Close			3.13/1.25			310	5,154				(137,998)		310			100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035	12/31/2025	Swap Close			3.08/1.70			2,403	50,380				(682,997)		2,403			100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	10/01/2020	10/29/2040	12/31/2025	Swap Close			3.46/1.98			3,266	54,399				(688,497)		3,266			100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036	12/31/2025	Swap Close			3.68/2.93			197	188,164				(1,628,837)		197			100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2020	01/31/2031	12/31/2025	Swap Close			2.78/1.37			10,132	190,870				(2,399,389)		10,132			100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035	12/31/2025	Swap Close			4.14/2.55			1,171	125,305				(1,466,994)		1,171			100/100
Currency Swap/Rec:USD 2.72/Pay:NZD NFIX3	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	11/24/2020	03/23/2036	12/31/2025	Swap Close			2.72/NFIX3			371							371			100/100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	01/28/2021	04/15/2036	12/31/2025	Swap Close			3.73/4.06			18,395							18,395			100/100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031	12/31/2025	Swap Close			2.93/1.24			4,008	27,613				(2,602,491)		4,008			100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036	12/31/2025	Swap Close			3.10/2.47			118,331							118,331			100/100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036	12/31/2025	Swap Close			3.55/2.75			4,269							4,269			100/100
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041	12/31/2025	Swap Close			3.88/2.96			6,127							6,127			100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046	12/31/2025	Swap Close			3.99/2.99			4,642							4,642			100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029	12/31/2025	Swap Close			3.03/1.42			263							263			100/100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2021	09/23/2031	12/31/2025	Swap Close			2.94/2.34			6,864							6,864			100/100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2021	09/23/2031	12/31/2025	Swap Close			2.94/1.33			2,192							2,192			100/100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655#AD8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	06/30/2021	09/23/2036	12/31/2025	Swap Close			2.77/2.02			8,660							8,660			100/100
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031	12/31/2025	Swap Close			3.66/2.07			1,449							1,449			100/100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VC#3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/18/2021	07/25/2032	12/31/2025	Swap Close			3.82/2.13			174							174			100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VC#3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032	12/31/2025	Swap Close			3.81/2.13			522							522			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	F9731#AJ6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031	12/31/2025	Swap Close			2.92/1.27			343							343			100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN7211T5	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/28/2021	07/13/2029	12/31/2025	Swap Close			5.10/3.38			5,604	6,992			63,847	(498,046)		1,548			100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/15/2021	08/06/2037	12/31/2025	Swap Close			3.63/1.88			8,097	18,175				(1,107,030)		1,087			100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043	12/31/2025	Swap Close			3.70/2.90			32,702							32,702			100/100
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	Q80598#B9	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/18/2021	03/15/2047	12/31/2025	Swap Close			3.26/4.22			3,193							3,193			100/100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	Q80598#C7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/18/2021	03/15/2052	12/31/2025	Swap Close			3.34/4.18			5,694							5,694			100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	L8749#AD4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049	12/31/2025	Swap Close			3.34/1.52			(3,477)							(3,477)			100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G49368#AD4	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/02/2021	03/02/2037	12/31/2025	Swap Close			3.07/1.48			8,034							8,034			100/100
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2022	07/13/2026	12/31/2025	Swap Close			2.37/0.75			2,130							2,130			100/100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032	12/31/2025	Swap Close			4.43/2.82			3,968							3,968			100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030	12/31/2025	Swap Close			4.14/2.53			1,072							1,072			100/100
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030	12/31/2025	Swap Close			3.30/1.75			758							758			100/100
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTC0R9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030	12/31/2025	Swap Close			3.43/1.88			1,237							1,237			100/100
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/16/2022	08/22/2026	12/31/2025	Swap Close			3.70/2.00			2,709							2,709			100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032	12/31/2025	Swap Close			3.37/1.90			10,627							10,627			100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037	12/31/2025	Swap Close			3.63/2.23			7,484							7,484			100/100
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037	12/31/2025	Swap Close			3.85/2.60			10,410							10,410			100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/28/2022	09/21/2041	12/31/2025	Swap Close			2.56/1.47			2,469							2,469			100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041	12/31/2025	Swap Close			2.58/1.47			2,469							2,469			100/100
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037	12/31/2025	Swap Close			6.22/5.88			4,006							4,006			100/100
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037	12/31/2025	Swap Close			6.17/5.75			784							784			100/100
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034	12/31/2025	Swap Close			6.49/6.13			3,347							3,347			100/100
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034	12/31/2025	Swap Close			6.43/6.00			.41							.41			100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2022	06/02/2034	12/31/2025	Swap Close			6.55/6.13			3,506							3,506			100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	12/08/2022	07/27/2026	12/31/2025	Swap Close			7.71/6.00			2,230	262				(3,632)		2,230			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	12/31/2025	Swap Close			SOFRR/3MEUR			2,340							2,340			100/100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	12/31/2025	Swap Close			3.15/1.80			1,202	8,310				(103,393)		1,202			100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/30/2023	01/23/2034	12/31/2025	Swap Close			5.37/5.63			2,664							2,664			100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/30/2023	08/23/2032	12/31/2025	Swap Close			4.85/5.13			.14							.14			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			160							160			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			12,674							12,674			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			3,341							3,341			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1861236039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			992							992			100/100
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/11/2023	04/15/2028	12/31/2025	Swap Close			3.90/2.35			2,100	10,981				(53,599)		2,100			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027	12/31/2025	Swap Close			SOFRR/3MEUR			477							477			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2355094231	D1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	11/03/2023	08/18/2029	12/31/2025	Swap Close			SOFRR/3MEUR			3,398							3,398			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030	12/31/2025	Swap Close			SOFRR/3MEUR			4,758							4,758			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	07/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			1,187							1,187			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1899143009	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	10/23/2028	12/31/2025	Swap Close			SOFRR/3MEUR			3,587	7,764				(306,398)		3,587			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2325584238	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028	12/31/2025	Swap Close			SOFRR/3MEUR			5,331							5,331			100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	02/14/2024	05/15/2027	12/31/2025	Swap Close			3.68/2.00			259	9,090				(53,849)		259			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2115127768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2024	07/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			6,426							6,426			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			2,667							2,667			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	08/30/2024	01/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			5,795	4,185				(168,719)		5,795			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	08/30/2024	04/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			5,789	3,634				(140,599)		5,789			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028	12/31/2025	Swap Close			SOFRR/3MEUR			4,003							4,003			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2298981320	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	09/06/2024	08/22/2029	12/31/2025	Swap Close			SOFRR/3MEUR			4,031	52,938				(594,805)		4,031			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	04/17/2030	12/31/2025	Swap Close			SOFRR/3MEUR			3,598							3,598			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2293734989	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	07/17/2029	12/31/2025	Swap Close			SOFRR/3MEUR			3,398							3,398			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	11/12/2024	01/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			5,719	15,014				(267,994)		5,719			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/12/2024	07/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			3,057	10,823				(184,096)		3,057			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2930114785	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	11/12/2024	10/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			4,588	14,511				(237,595)		4,588			100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G90068AL0	D1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	04/13/2016	05/04/2036	12/31/2025	Swap Close			4.14/2.42			6,340							6,340			100/100
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2PKOH3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038	12/31/2025	Swap Close			8.80/6.88			81							81			100/100
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034	12/31/2025	Swap Close			7.32/5.63			548							548			100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027	12/31/2025	Swap Close			6.41/4.88			469							469			100/100
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026	12/31/2025	Swap Close			9.82/8.00			.36							.36			100/100
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2PKOH3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038	12/31/2025	Swap Close			8.97/6.88			202							202			100/100
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/29/2018	03/02/2026	12/31/2025	Swap Close			6.59/3.75			4,503							4,503			100/100
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030	12/31/2025	Swap Close			4.80/3.29			.55	110,182				(164,946)		.55			100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BWNB2M9	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029	12/31/2025	Swap Close			6.29/4.63			3,954							3,954			100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AE7	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032	12/31/2025	Swap Close			5.36/3.82			(138,647)							(138,647)			100/100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036	12/31/2025	Swap Close			4.50/2.76			7,631							7,631			100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2017	12/31/2042	12/31/2025	Swap Close			4.42/3.12			(24,342)							(24,342)			100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027	12/31/2025	Swap Close			5.08/2.75			(27,569)	22,937				(49,124)		(27,569)			100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027	12/31/2025	Swap Close			5.10/2.75			(132,026)							(132,027)			100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027	12/31/2025	Swap Close			5.12/2.75			(132,026)							(132,027)			100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027	12/31/2025	Swap Close			5.10/2.75			(27,569)	23,086				(49,124)		(27,569)			100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L51248#AA3	D1	Currency	JPMorgan Chase & Co 8I5DZWWZKVSZI1NUHU748	05/06/2022	09/30/2042	12/31/2025	Swap Close			5.66/3.91			6,112							6,112			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA	04/20/2023	05/12/2030	12/31/2025	Swap Close			6.79/7.16			3,999							3,999			100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA	04/20/2023	05/12/2033	12/31/2025	Swap Close			7.01/7.32			4,088							4,088			100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA	04/20/2023	05/12/2035	12/31/2025	Swap Close			7.16/7.44			4,155							4,155			100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C7052#AB3	D1	Currency	Royal Bank of Canada	08/22/2023	08/31/2038	12/31/2025	Swap Close			6.55/6.30			642							642			100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	Morgan Stanley	06/04/2015	06/25/2027	12/31/2025	Swap Close			4.51/2.77			15							15			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2770762099	D1	Currency	Morgan Stanley	02/26/2024	01/25/2032	12/31/2025	Swap Close			SOFRR/3MEUR			864							864			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2327986373	D1	Currency	BNP Paribas SA	02/29/2024	01/20/2030	12/31/2025	Swap Close			SOFRR/3MEUR			2,749							2,749			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2326523730	D1	Currency	Societe Generale SA	03/01/2024	10/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			4,306							4,306			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2326515470	D1	Currency	BNP Paribas SA	03/01/2024	07/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			5,150							5,150			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2406902259	D1	Currency	Canadian Imperial Bank of Comm	03/21/2024	04/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			924							924			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2436147750	D1	Currency	Bank of Montreal	06/24/2024	10/16/2028	12/31/2025	Swap Close			SOFRR/3MEUR			2,005							2,005			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2344626283	D1	Currency	Bank of Montreal	06/24/2024	10/22/2029	12/31/2025	Swap Close			SOFRR/3MEUR			827							827			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2413883443	D1	Currency	Wells Fargo & Co	07/10/2024	10/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			3,684							3,684			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm	07/30/2024	04/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			2,047							2,047			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2373314942	D1	Currency	Citibank NA	08/06/2024	03/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			50							50			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The	08/07/2024	10/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			4,807							4,807			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2274531172	D1	Currency	Deutsche Bank AG	09/05/2024	04/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			4,909							4,909			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2112473470	D1	Currency	Deutsche Bank AG	09/05/2024	07/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			8,015							8,015			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2296466480	D1	Currency	Bank of Montreal	10/30/2024	08/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			579							579			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2366713050	D1	Currency	Deutsche Bank AG	10/31/2024	01/15/2030	12/31/2025	Swap Close			SOFRR/3MEUR			1,780							1,780			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2905507427	D1	Currency	BNP Paribas SA	11/01/2024	10/20/2032	12/31/2025	Swap Close			SOFRR/3MEUR			1,774							1,774			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2905507930	D1	Currency	Canadian Imperial Bank of Comm	11/01/2024	04/20/2033	12/31/2025	Swap Close			SOFRR/3MEUR			2,399	73,344				(259,497)		2,399			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2905508151	D1	Currency	Societe Generale SA	11/01/2024	10/20/2033	12/31/2025	Swap Close			SOFRR/3MEUR			3,236	75,667				(256,497)		3,236			100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA	01/09/2017	07/06/2027	12/31/2025	Swap Close			5.57/3.10			2,564							2,564			100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA	02/07/2017	06/30/2027	12/31/2025	Swap Close			5.85/3.50			2,927							2,927			100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDRKGC7	D1	Currency	BNP Paribas SA	02/07/2017	07/06/2027	12/31/2025	Swap Close			5.53/3.10			2,051							2,051			100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA	02/13/2017	06/30/2027	12/31/2025	Swap Close			5.90/3.50			1,744							1,744			100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA	04/25/2017	07/06/2027	12/31/2025	Swap Close			5.24/3.10			1,905							1,905			100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA	04/26/2017	06/30/2027	12/31/2025	Swap Close			5.61/3.50			809							809			100/100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA	06/06/2017	06/30/2027	12/31/2025	Swap Close			5.46/3.50			1,245							1,245			100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA	06/07/2017	07/06/2027	12/31/2025	Swap Close			5.16/3.10			1,099							1,099			100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP Paribas SA	06/07/2017	06/27/2027	12/31/2025	Swap Close			3.96/1.96			381							381			100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC	09/11/2028	12/01/2017	12/31/2025	Swap Close			8.21/6.75			9,243							9,243			100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC	06/30/2027	12/05/2017	12/31/2025	Swap Close			5.92/3.50			1,245							1,245			100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDRKGC7	D1	Currency	Canadian Imperial Bank of Comm	07/06/2027	12/14/2017	12/31/2025	Swap Close			5.43/3.10			1,905							1,905			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/09/2018	09/11/2028	12/31/2025	Swap Close			8.41/6.75			4,621							4,621			100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2018	09/14/2027	12/31/2025	Swap Close			6.78/5.25			4,742							4,742			100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/17/2018	09/14/2027	12/31/2025	Swap Close			6.82/5.25			9,484							9,484			100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDRKGC7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027	12/31/2025	Swap Close			5.50/3.10			1,685							1,685			100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028	12/31/2025	Swap Close			8.42/6.75			4,621							4,621			100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027	12/31/2025	Swap Close			5.97/3.50			1,370							1,370			100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027	12/31/2025	Swap Close			6.00/3.50			1,059							1,059			100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDRKGC7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027	12/31/2025	Swap Close			5.56/3.10			2,344							2,344			100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/28/2018	02/21/2028	12/31/2025	Swap Close			4.05/1.63			1,155							1,155			100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L96198AA7	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/01/2020	10/29/2032	12/31/2025	Swap Close			2.77/1.45			740	62,368				(898,296)		740			100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2031	12/31/2025	Swap Close			3.07/1.62			3,774	109,942				(1,339,994)		3,774			100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/30/2020	01/07/2033	12/31/2025	Swap Close			3.16/1.65			5,766	171,239				(2,011,491)		5,766			100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	GBP FABN Issuance Nov 2020	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027	12/31/2025	Swap Close			1.75/2.17			(1,196)							(1,196)			100/100
Currency Swap/Rec:EUR 0.63/Pay:USD SOFRR	EUR FABN Issuance Jan 2021	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/05/2021	01/12/2028	12/31/2025	Swap Close			0.63/SOFRR			(179,421)							(179,421)			100/100
Currency Swap/Rec:NOK 2.73/Pay:USD SOFRR	NOK FABN Issuance April 2021 FixFloat	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031	12/31/2025	Swap Close			2.73/SOFRR			(61,502)							(61,502)			100/100
Currency Swap/Rec:USD 2.23/Pay:NZD NFIX3	Q9582*AC3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029	12/31/2025	Swap Close			2.23/NFIX3			20,615							20,615			100/100
Currency Swap/Rec:EUR 2.86/Pay:USD SOFRR	EUR ALV funding 2030 FixFloat	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2030	12/31/2025	Swap Close			2.86/SOFRR			(469)	(842,905)				3,432,485		(469)			100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/15/2021	07/05/2040	12/31/2025	Swap Close			6.63/5.75			3,021							3,021			100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	F9731#AK3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036	12/31/2025	Swap Close			3.25/1.57			180							180			100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BM9JM27	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2021	09/11/2028	12/31/2025	Swap Close			6.05/4.25			7,494	81,340				(694,356)		183			100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028	12/31/2025	Swap Close			3.69/2.01			175							175			100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027	12/31/2025	Swap Close			5.78/4.00			.22							22			100/100
Currency Swap/Rec:GBP 5.15/Pay:USD SOFRR	GBP FABN ATH 5.15 7/28/27	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2024	07/28/2027	12/31/2025	Swap Close			5.15/SOFRR			(233,961)							(233,961)			100/100
Currency Swap/Rec:AUD 4.76/Pay:USD SOFRR	AUD FABN Issuance Apr 2022	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027	12/31/2025	Swap Close			4.76/SOFRR			(130,222)							(130,222)			100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/09/2022	10/01/2031	12/31/2025	Swap Close			3.16/1.89			(157,198)							(157,198)			100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	B074CN3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026	12/31/2025	Swap Close			4.84/2.88			5,932							5,932			100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	B074CN3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026	12/31/2025	Swap Close			4.87/2.88			10,479							10,479			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1861236112	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2023	04/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			8,445	159,700				(271,418)		8,445			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2305241064	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027	12/31/2025	Swap Close			SOFRR/3MEUR			1,474							1,474			100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	FABN EUR 3Y	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/20/2024	02/23/2027	12/31/2025	Swap Close			3MEUR/SOFRR			(27,573)							(27,573)			100/100
Currency Swap/Rec:JPY 1.23/Pay:USD SOFRR	JPY FABN Issuance Apr 2024	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/10/2029	12/31/2025	Swap Close			1.23/SOFRR			(9,268)							(9,268)			100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFRR	JPY 5y Floater FABN April 2024	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/16/2029	12/31/2025	Swap Close			TONAR/SOFRR			(5,325)							(5,325)			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2350605239	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			7,008							7,008			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2274531768	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			6,150							6,150			100/100
Currency Swap/Rec:USD 3.05/Pay:EUR 1.95	XS2289566940	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	01/20/2029	12/31/2025	Swap Close			3.05/1.95			142							142			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2289567674	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029	12/31/2025	Swap Close			S0FRR/3MEUR			5,673							5,673			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2360086818	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	10/25/2030	12/31/2025	Swap Close			S0FRR/3MEUR			1,903							1,903			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2941197100	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	11/14/2024	01/15/2033	12/31/2025	Swap Close			S0FRR/3MEUR			723	62,943			(95,997)			723			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033	12/31/2025	Swap Close			S0FRR/3MEUR			429	63,410			(97,997)			429			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033	12/31/2025	Swap Close			S0FRR/3MEUR			645	65,571			(92,497)			645			100/100
Currency Swap/Rec:CAD 2.47/Pay:USD S0FRR	CAD FABN Issuance June 2021 FixFloat	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028	12/31/2025	Swap Close			2.47/S0FRR			(4,491)							(4,491)			100/100
Currency Swap/Rec:USD 3.49/Pay:EUR 2.10	XS2259184229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	04/15/2028	12/31/2025	Swap Close			3.49/2.10			1,290							1,290			100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2021	10/07/2031	12/31/2025	Swap Close			3.13/1.52			5,445							5,445			100/100
Currency Swap/Rec:EUR 0.37/Pay:USD S0FRR	EUR FABN Issuance Spet 2021 FixFloat	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/10/2026	12/31/2025	Swap Close			0.37/S0FRR			(45,414)							(45,414)			100/100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	NOK FABN Issuance Sept 2021 FixedFixed CCS	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031	12/31/2025	Swap Close			2.64/2.50			(41,869)							(41,869)			100/100
Currency Swap/Rec:CAD 2.47/Pay:USD S0FRR	CAD FABN Issuance June 2021 FixFloat reopen	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028	12/31/2025	Swap Close			2.47/S0FRR			(3,742)							(3,742)			100/100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	BNVTB25	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033	12/31/2025	Swap Close			2.72/1.13			2,335							2,335			100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	BNVT9T8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041	12/31/2025	Swap Close			3.26/1.63			590							590			100/100
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	BNVT9W1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051	12/31/2025	Swap Close			3.79/2.00			1,930							1,930			100/100
Currency Swap/Rec:EUR 0.83/Pay:USD S0FRR	EUR FABN Issuance Jan 2022 .	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027	12/31/2025	Swap Close			0.83/S0FRR			(243,984)							(243,984)			100/100
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2022	06/15/2027	12/31/2025	Swap Close			3.62/1.88			1,198							1,198			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2363582169	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2023	07/20/2026	12/31/2025	Swap Close			S0FRR/3MEUR			7,360							7,360			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2363582839	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/20/2026	12/31/2025	Swap Close			S0FRR/3MEUR			8,731							8,731			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2378719954	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030	12/31/2025	Swap Close			S0FRR/3MEUR			1,135							1,135			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	04/15/2029	12/31/2025	Swap Close			S0FRR/3MEUR			14,115							14,115			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	10/15/2029	12/31/2025	Swap Close			S0FRR/3MEUR			20,338							20,338			100/100
Currency Swap/Rec:CHF 0.50/Pay:USD S0FRR	CHF FABN Issuance Jan 2021 .	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2021	01/15/2027	12/31/2025	Swap Close			0.50/S0FRR			(63,630)							(63,630)			100/100
Currency Swap/Rec:GBP 1.88/Pay:USD S0FRR	GBP FABN Issuance March 2021	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2021	11/30/2028	12/31/2025	Swap Close			1.88/S0FRR			(8,492)							(8,492)			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2862971889	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033	12/31/2025	Swap Close			S0FRR/3MEUR			17,644							17,644			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2868166658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032	12/31/2025	Swap Close			S0FRR/3MEUR			14,976							14,976			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2848256751	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/02/2024	04/15/2032	12/31/2025	Swap Close			S0FRR/3MEUR			1,533							1,533			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2848257130	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/02/2024	01/15/2033	12/31/2025	Swap Close			S0FRR/3MEUR			1,173							1,173			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8570P30	08/05/2024	07/20/2032	12/31/2025	Swap Close			S0FRR/3MEUR			9,451							9,451			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2877599162	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8570P30	08/13/2024	01/25/2031	12/31/2025	Swap Close			S0FRR/3MEUR			11,080							11,080			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2878984363	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/13/2024	04/15/2029	12/31/2025	Swap Close			S0FRR/3MEUR			3,687							3,687			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2885239165	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032	12/31/2025	Swap Close			S0FRR/3MEUR			17,678							17,678			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2864521328	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032	12/31/2025	Swap Close			S0FRR/3MEUR			19,802							19,802			100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.25	XS2864521591	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/21/2024	10/15/2032	12/31/2025	Swap Close			6.62/5.25			3,624							3,624			100/100
Currency Swap/Rec:USD S0FRR/Pay:EUR 3MEUR	XS2880781062	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032	12/31/2025	Swap Close			S0FRR/3MEUR			26,352							26,352			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033	12/31/2025	Swap Close			SOFRR/3MEUR			4,896							4,896			100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2024	01/26/2033	12/31/2025	Swap Close			6.62/5.00			1,435							1,435			100/100
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/28/2022	06/28/2033	12/31/2025	Swap Close			3.38/2.75			920							920			100/100
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2019	06/25/2034	12/31/2025	Swap Close			4.41/3.29			(34,915)							(34,915)			100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BL2764076	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2018	12/31/2036	12/31/2025	Swap Close			6.06/3.44			(20,506)	29,274				(1,301,204)		(2,759)			100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	BHJYDR9	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2018	08/21/2030	12/31/2025	Swap Close			5.74/3.00			204							204			100/100
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/15/2019	05/23/2031	12/31/2025	Swap Close			4.00/0.90			98							98			100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034	12/31/2025	Swap Close			4.35/1.19			147							147			100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/25/2021	09/20/2032	12/31/2025	Swap Close			2.45/12.25			22,510							42,160			100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	10/28/2021	12/19/2026	12/31/2025	Swap Close			3.25/1.75			701							701			100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2021	06/17/2029	12/31/2025	Swap Close			3.83/3.38			3,655	1,899				(315,511)		2,651			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2309455512	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	05/21/2028	12/31/2025	Swap Close			SOFRR/3MEUR			.70							70			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2125181409	D1	Currency	Royal Bank of Canada ES71P3U3RHIGC71XBU11	08/30/2024	04/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			4,858							4,858			100/100
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2022	12/15/2031	12/31/2025	Swap Close			7.03/6.88			140							140			100/100
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2022	12/15/2031	12/31/2025	Swap Close			7.10/6.88			.35							35			100/100
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2022	03/22/2029	12/31/2025	Swap Close			5.19/3.63			3,511							3,511			100/100
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJK0PN0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2022	03/24/2031	12/31/2025	Swap Close			5.10/5.63			11,714							11,714			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/05/2023	04/19/2030	12/31/2025	Swap Close			SOFRR/3MEUR			4,376							4,376			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2414936521	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030	12/31/2025	Swap Close			SOFRR/3MEUR			1,697							1,697			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2877522701	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/25/2030	12/31/2025	Swap Close			SOFRR/3MEUR			5,619							5,619			100/100
Currency Swap/Rec:USD 3.38/Pay:EUR 1.80	XS2057852217	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	12/28/2026	12/31/2025	Swap Close			3.38/1.80			469							469			100/100
Currency Swap/Rec:USD 3.57/Pay:EUR 2.05	XS2393318311	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	04/17/2029	12/31/2025	Swap Close			3.57/2.05			198							198			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2441621773	D1	Currency	Deutsche Bank AG JPMorgan Chase & Co 7LTWFZYICNSX8D621K86 8I5DZWZKVSZI1NUHU748	01/31/2024	01/15/2030	12/31/2025	Swap Close			SOFRR/3MEUR			1,957							1,957			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2334573453	D1	Currency		01/31/2024	10/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			3,652							3,652			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2314651972	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/02/2024	12/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			164							164			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2303851062	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	04/28/2029	12/31/2025	Swap Close			SOFRR/3MEUR			2,661							2,661			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	BZ3GCF8	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	04/16/2028	12/31/2025	Swap Close			SOFRR/3MEUR			1,821							1,821			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2390490287	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/09/2024	01/15/2031	12/31/2025	Swap Close			SOFRR/3MEUR			3,010							3,010			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2777378501	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	10/20/2032	12/31/2025	Swap Close			SOFRR/3MEUR			6,002							6,002			100/100
Currency Swap/Rec:USD 7.50/Pay:EUR 5.75	XS2777378766	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032	12/31/2025	Swap Close			7.50/5.75			2,810							2,810			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2777378923	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	04/20/2033	12/31/2025	Swap Close			SOFRR/3MEUR			5,673							5,673			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2420714177	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/25/2024	04/18/2030	12/31/2025	Swap Close			SOFRR/3MEUR			516							516			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2409272411	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2024	07/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			1,678							1,678			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2370603776	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/03/2024	04/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			559							559			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2389541934	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/05/2024	04/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			1,349							1,349			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2418763228	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	10/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			1,854							1,854			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2400777285	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/09/2024	01/15/2030	12/31/2025	Swap Close			SOFR/3MEUR			1,222							1,222			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2369735142	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2024	10/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			1,256							1,256			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2401572503	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/10/2024	05/20/2029	12/31/2025	Swap Close			SOFR/3MEUR			101							101			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2423745335	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	07/20/2029	12/31/2025	Swap Close			SOFR/3MEUR			1,817							1,817			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2401708172	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/10/2024	02/20/2030	12/31/2025	Swap Close			SOFR/3MEUR			203							203			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2766728435	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2024	05/21/2031	12/31/2025	Swap Close			SOFR/3MEUR			193							193			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2296466480	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/12/2024	05/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			279							279			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2776628922	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			17,411							17,411			100/100
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2801340402	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033	12/31/2025	Swap Close			7.82/5.70			7,639							7,639			100/100
Currency Swap/Rec:USD 7.76/Pay:EUR 5.70	XS2801329934	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032	12/31/2025	Swap Close			7.76/5.70			7,411							7,411			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809737344	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			1,141							1,141			100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737690	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032	12/31/2025	Swap Close			7.85/5.85			1,010							1,010			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809737856	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			758							758			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			2,479							2,479			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2806451766	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/26/2024	01/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			1,927							1,927			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2806450875	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/26/2024	07/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			14,220							14,220			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2806451170	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/26/2024	07/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			3,870							3,870			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2804515505	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/26/2024	01/20/2033	12/31/2025	Swap Close			SOFR/3MEUR			22,589							22,589			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2368817255	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/26/2024	10/18/2029	12/31/2025	Swap Close			SOFR/3MEUR			1,565							1,565			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2344626283	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/26/2024	01/22/2030	12/31/2025	Swap Close			SOFR/3MEUR			1,315							1,315			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2804516149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	01/20/2034	12/31/2025	Swap Close			SOFR/3MEUR			3,490							3,490			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2804516065	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	07/20/2033	12/31/2025	Swap Close			SOFR/3MEUR			2,389							2,389			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			26,247							26,247			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	07/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			27,614							27,614			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2820458938	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			13,903							13,903			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2817907228	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			5,986							5,986			100/100
Currency Swap/Rec:USD 7.46/Pay:EUR 5.65	XS2817907574	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032	12/31/2025	Swap Close			7.46/5.65			1,577							1,577			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2817907731	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			5,660							5,660			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/27/2024	04/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			3,026							3,026			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2852129100	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/09/2024	07/20/2032	12/31/2025	Swap Close			SOFR/3MEUR			9,287							9,287			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2852129522	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2024	01/20/2033	12/31/2025	Swap Close			SOFR/3MEUR			4,540							4,540			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2852129878	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/09/2024	07/20/2033	12/31/2025	Swap Close			SOFR/3MEUR			9,294							9,294			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2418763491	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			2,681							2,681			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2858658243	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			12,439							12,439			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2854410300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S7QP30	07/12/2024	04/20/2033	12/31/2025	Swap Close			SOFRA/3MEUR			33,568							33,568			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2854410565	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	10/20/2033	12/31/2025	Swap Close			SOFRA/3MEUR			20,706							20,706			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2396623154	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	03/15/2030	12/31/2025	Swap Close			SOFRA/3MEUR			141							141			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2859421955	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/15/2024	10/15/2033	12/31/2025	Swap Close			SOFRA/3MEUR			16,556							16,556			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2850588992	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	05/15/2033	12/31/2025	Swap Close			SOFRA/3MEUR			18,209							18,209			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S7QP30	07/16/2024	06/15/2032	12/31/2025	Swap Close			SOFRA/3MEUR			28,869							28,869			100/100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032	12/31/2025	Swap Close			6.70/5.20			8,184							8,184			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033	12/31/2025	Swap Close			SOFRA/3MEUR			20,528							20,528			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033	12/31/2025	Swap Close			SOFRA/3MEUR			29,914							29,914			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2856814483	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032	12/31/2025	Swap Close			SOFRA/3MEUR			24,643							24,643			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2856814996	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033	12/31/2025	Swap Close			SOFRA/3MEUR			12,846							12,846			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2854985202	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032	12/31/2025	Swap Close			SOFRA/3MEUR			39,998							39,998			100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854985541	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S7QP30	07/24/2024	10/15/2032	12/31/2025	Swap Close			6.71/5.20			7,029							7,029			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S7QP30	07/24/2024	04/15/2033	12/31/2025	Swap Close			SOFRA/3MEUR			23,708							23,708			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2862971616	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032	12/31/2025	Swap Close			SOFRA/3MEUR			37,056							37,056			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2862972002	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033	12/31/2025	Swap Close			SOFRA/3MEUR			24,588							24,588			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2373315592	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	07/26/2024	06/20/2030	12/31/2025	Swap Close			SOFRA/3MEUR			.37							37			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2361288140	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/26/2024	07/27/2030	12/31/2025	Swap Close			SOFRA/3MEUR			1,343							1,343			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2411228591	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	07/26/2024	07/21/2029	12/31/2025	Swap Close			SOFRA/3MEUR			454							454			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2866433290	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033	12/31/2025	Swap Close			SOFRA/3MEUR			453							453			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2866432995	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S7QP30	07/29/2024	09/15/2032	12/31/2025	Swap Close			SOFRA/3MEUR			519							519			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2308745814	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	10/15/2029	12/31/2025	Swap Close			SOFRA/3MEUR			766							766			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2868167037	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033	12/31/2025	Swap Close			SOFRA/3MEUR			11,088							11,088			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2868166906	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	07/30/2024	04/15/2033	12/31/2025	Swap Close			SOFRA/3MEUR			9,730							9,730			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS1796988118	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/31/2024	10/16/2028	12/31/2025	Swap Close			SOFRA/3MEUR			1,020							1,020			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2352783752	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/31/2024	10/15/2029	12/31/2025	Swap Close			SOFRA/3MEUR			516							516			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2411211191	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030	12/31/2025	Swap Close			SOFRA/3MEUR			417							417			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2344626283	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	04/22/2030	12/31/2025	Swap Close			SOFRA/3MEUR			1,342							1,342			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2259185036	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	01/15/2029	12/31/2025	Swap Close			SOFRA/3MEUR			1,758							1,758			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031	12/31/2025	Swap Close			SOFRA/3MEUR			2,630							2,630			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS1861236039	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	07/15/2028	12/31/2025	Swap Close			SOFRA/3MEUR			943							943			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	08/12/2024	10/15/2029	12/31/2025	Swap Close			SOFRA/3MEUR			1,804							1,804			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2877495114	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	07/25/2029	12/31/2025	Swap Close			SOFRA/3MEUR			13,854							13,854			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2878984108	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S7QP30	08/13/2024	01/15/2029	12/31/2025	Swap Close			SOFRA/3MEUR			934							934			100/100
Currency Swap/Rec:USD SOFRA/Pay:EUR 3MEUR	XS2885239678	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033	12/31/2025	Swap Close			SOFRA/3MEUR			10,791							10,791			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2885239835	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			36,255							36,255			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2864521757	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/21/2024	04/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			8,488							8,488			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/21/2024	10/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			25,911							25,911			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2883294519	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/22/2024	04/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			9,354							9,354			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2883294782	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	07/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			34,361							34,361			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2315798343	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	04/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			1,850							1,850			100/100
Currency Swap/Rec:USD 4.25/Pay:EUR 3.00	XS2441240111	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029	12/31/2025	Swap Close			4.25/3.00			1,202							1,202			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2092260814	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	01/17/2029	12/31/2025	Swap Close			SOFR/3MEUR			467							467			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2092261465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029	12/31/2025	Swap Close			SOFR/3MEUR			4,129							4,129			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2439756110	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/06/2024	01/20/2031	12/31/2025	Swap Close			SOFR/3MEUR			500							500			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2880781575	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/10/2024	04/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			22,751							22,751			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2880781732	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	10/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			8,048							8,048			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2887785157	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/10/2024	10/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			8,124							8,124			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2887786718	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/10/2024	04/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			6,828							6,828			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2344626440	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	09/11/2024	01/22/2031	12/31/2025	Swap Close			SOFR/3MEUR			495							495			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033	12/31/2025	Swap Close			SOFR/3MEUR			14,917							14,917			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033	12/31/2025	Swap Close			SOFR/3MEUR			23,340							23,340			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2439756110	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	09/13/2024	10/20/2030	12/31/2025	Swap Close			SOFR/3MEUR			1,999							1,999			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2420714508	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	09/13/2024	04/18/2031	12/31/2025	Swap Close			SOFR/3MEUR			4,130							4,130			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2417097016	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	04/15/2030	12/31/2025	Swap Close			SOFR/3MEUR			905							905			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2856814483	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/19/2024	10/17/2032	12/31/2025	Swap Close			SOFR/3MEUR			2,445							2,445			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2339925773	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029	12/31/2025	Swap Close			SOFR/3MEUR			1,759							1,759			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2857241637	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/24/2024	09/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			127							127			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			21,722							21,722			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			3,173							3,173			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/25/2024	01/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			17,995							17,995			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2901462247	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			35,867							35,867			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2405874756	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/03/2024	04/24/2031	12/31/2025	Swap Close			SOFR/3MEUR			590							590			100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.50	BSFVHR9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030	12/31/2025	Swap Close			6.13/4.50			(169)	61,423						(169)			100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25	BR4XY89	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030	12/31/2025	Swap Close			5.83/4.25			(135)	57,837						(135)			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2309361967	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/02/2023	04/18/2029	12/31/2025	Swap Close			SOFR/3MEUR			869							869			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2080726768	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028	12/31/2025	Swap Close			SOFR/3MEUR			373							373			100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	00238*AA2	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2023	05/31/2028	12/31/2025	Swap Close			6.75/6.00			251,065							251,065			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2328024059	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	05/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			2,639							2,639			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2296466217	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/14/2023	11/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			191							191			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028	12/31/2025	Swap Close			5.44/5.25			687							687			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2440262900	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031	12/31/2025	Swap Close			SOFRR/3MEUR			7,264							7,264			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2331769153	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			1,513							1,513			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2259185036	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			2,459							2,459			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			946							946			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2409273146	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	04/15/2030	12/31/2025	Swap Close			SOFRR/3MEUR			1,210							1,210			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2305384922	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	10/16/2023	07/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			1,592							1,592			100/100
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	G1339#AA7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2023	07/13/2027	12/31/2025	Swap Close			SOFRR/SONIA			4,055							4,055			100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22	L9619*AA9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/19/2023	11/15/2053	12/31/2025	Swap Close			7.05/5.22			4,734							4,734			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2304370419	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	10/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			1,027							1,027			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2348330148	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029	12/31/2025	Swap Close			SOFRR/3MEUR			2,354							2,354			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2441621773	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/15/2030	12/31/2025	Swap Close			SOFRR/3MEUR			5,704							5,704			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2366712672	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			3,736							3,736			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2766727890	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/15/2024	02/21/2031	12/31/2025	Swap Close			SOFRR/3MEUR			1,256							1,256			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2766728435	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/15/2024	08/21/2031	12/31/2025	Swap Close			SOFRR/3MEUR			1,682							1,682			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2766727544	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030	12/31/2025	Swap Close			SOFRR/3MEUR			1,947							1,947			100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2766727627	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	05/21/2030	12/31/2025	Swap Close			7.29/5.50			592							592			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2809807493	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			29,820							29,820			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2809809275	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/26/2024	07/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			6,337							6,337			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	01/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			23,618							23,618			100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029	12/31/2025	Swap Close			6.41/6.17			83							83			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2831760025	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			26,924							26,924			100/100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032	12/31/2025	Swap Close			7.12/5.50			6,066							6,066			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			29,516							29,516			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			24,985							24,985			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2854410136	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032	12/31/2025	Swap Close			SOFRR/3MEUR			61,870							61,870			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2850588216	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			45,798							45,798			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2850588646	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			18,206							18,206			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2308745574	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	04/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			1,002							1,002			100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	50232838	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034	12/31/2025	Swap Close			6.03/6.15			70,578							70,578			100/100
Currency Swap/Rec:USD 7.34/Pay:PEN 10.10	224939AA6	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	12/15/2043	12/31/2025	Swap Close			7.34/10.10			1,822							1,822			100/100
Total Return Swap/Rec:USD BNP Paribas/Pay:USD FEDL1 ..	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	05/24/2024	12/31/2025	Swap Close			BNP Paribas/FEDL1			(63)	4,799				(63)					100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6NI8S6QX2D1J8570P30	04/17/2024	10/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			(4,710)							(4,710)			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1584046566	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	10/20/2023	10/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			72							72			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2106029338	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/29/2024	04/25/2029	12/31/2025	Swap Close			SOFRR/3MEUR			2,065							2,065			100/100
Currency Swap/Rec:USD 3.15/Pay: EUR 1.95	XS2106027985	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/29/2024	10/25/2028	12/31/2025	Swap Close			SOFRR/3MEUR			205							205			100/100
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	12/26/2024	12/31/2025	Swap Close			Bank of America NA/FEDL1			645							645			100/100
Total Return Swap/Rec:USD BNP Paribas/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	11/22/2024	12/23/2024	12/31/2025	Swap Close			BNP Paribas/FEDL1			255	(25,889)				255					100/100
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2024	11/25/2024	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1			103							103			100/100
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2024	08/16/2024	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1			2,028							2,028			100/100
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	07/19/2024	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1			1,072							1,072			100/100
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2024	08/23/2024	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1			18,237							18,237			100/100
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2024	10/02/2024	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1			5,143							5,143			100/100
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/23/2024	09/27/2024	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1			19,124							19,124			100/100
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	09/20/2024	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1			14,489							14,489			100/100
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	09/13/2024	12/31/2025	Swap Close			Bank of America NA/FEDL1			18,695							18,695			100/100
Total Return Swap/Rec:USD BNP Paribas/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/06/2024	09/06/2024	12/31/2025	Swap Close			BNP Paribas/FEDL1			103							103			100/100
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	01/19/2024	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1			21,301							21,301			100/100
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2023	01/11/2024	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1			593							593			100/100
Currency Swap/Rec:USD 4.53/Pay: EUR 3.00	XS2441240111	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	10/25/2029	12/31/2025	Swap Close			SOFRR/3MEUR			460							460			100/100
Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD SOFRR	FA Hedge	Exhibit 5 & 7	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/14/2024	06/10/2027	12/31/2025	Swap Close			4.16/SOFRR			78							78			100/100
Interest Rate Swap/Rec:USD Fixed 4.15/Pay:USD SOFRR	FA Hedge	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8S7QP30	06/14/2024	06/10/2027	12/31/2025	Swap Close			4.15/SOFRR			405							405			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1911600457	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/27/2023	07/20/2028	12/31/2025	Swap Close			SOFRR/3MEUR			2,966							2,966			100/100
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD 0.00	FA Hedge	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8S7QP30	08/16/2024	08/15/2034	12/31/2025	Swap Close			0.00/0.00			.24							24			100/100
Interest Rate Swap/Rec:USD Fixed 0.91/Pay:USD SOFRR	FA Hedge	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	06/15/2022	08/19/2024	12/31/2025	Swap Close			0.91/SOFRR			6,475	14,685				(1,733,682)		6,475			100/100
Currency Swap/Rec:USD 3.48/Pay: EUR 2.30	XS2242636194	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/28/2024	10/15/2028	12/31/2025	Swap Close			3.48/2.30			8,069							8,069			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2243971517	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/29/2024	07/21/2028	12/31/2025	Swap Close			SOFRR/3MEUR			8,069							8,069			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2243970899	D1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	02/29/2024	04/21/2028	12/31/2025	Swap Close			SOFRR/3MEUR			22,674							(1,542,994)			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2320698058	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2024	05/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			567	7,378						(195,998)			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1772821978	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2027	12/31/2025	Swap Close			SOFRR/3MEUR			11,194							11,194			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1900081933	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2023	12/20/2027	12/31/2025	Swap Close			SOFRR/3MEUR			4,607							4,607			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1724884983	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/16/2024	07/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			12,726							12,726			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2060706848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/23/2024	10/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			1,918							1,918			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2060707655	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/23/2024	01/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			8,407							8,407			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 7.54/Pay: GBP 6.50	50060790	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2019	07/03/2024	12/31/2025	Swap Close			7.54/6.50			2,436							2,436			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	50054276	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2019	04/08/2024	12/31/2025	Swap Close			6.95/4.63			1,394							1,394			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	50064832	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	04/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			513							513			100/100
Currency Swap/Rec:USD 3.68/Pay: EUR 1.40	50028067	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/01/2018	10/30/2024	12/31/2025	Swap Close			3.68/1.40			14,311							14,311			100/100
Currency Swap/Rec:USD 3.26/Pay: EUR 1.17	50058726	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	07/19/2024	12/31/2025	Swap Close			3.26/1.17			1,416							1,416			100/100
Currency Swap/Rec:USD 3.70/Pay: GBP 2.12	50058741	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	08/05/2024	12/31/2025	Swap Close			3.70/2.12			6,322							6,322			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1724885527	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/16/2024	04/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			147							147			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	50148127	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2023	04/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			443							443			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	50161491	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/10/2023	07/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			195							195			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2618888742	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/10/2023	07/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			1,686							1,686			100/100
Currency Swap/Rec:CAD CDB03/Pay:SOFRR	L1A	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024	12/31/2025	Swap Close			CDB03/SOFRR			4,447							4,447			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	50134085	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/20/2024	04/14/2027	12/31/2025	Swap Close			SOFRR/3MEUR			560							560			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2244912551	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/22/2024	10/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			2,663							2,663			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	50158614	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2023	04/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			3,091							3,091			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2377775494	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	07/20/2028	12/31/2025	Swap Close			SOFRR/3MEUR			11,320							11,320			100/100
Currency Swap/Rec:USD 9.60/Pay: EUR 7.50	50212143	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2024	04/30/2030	12/31/2025	Swap Close			9.60/7.50			7,064							7,064			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2377775908	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/05/2023	10/20/2028	12/31/2025	Swap Close			SOFRR/3MEUR			4,921							4,921			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2377774505	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2024	04/20/2028	12/31/2025	Swap Close			SOFRR/3MEUR			778							778			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2323298401	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/25/2024	04/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			1,554							1,554			100/100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039	12/31/2025	Swap Close			4.57/1.39			83	104,546				(1,531,586)		83			100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034	12/31/2025	Swap Close			4.09/1.75			(42,736)	18,680				(648,454)		(42,736)			100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2024	02/23/2027	12/31/2025	Swap Close			3MEUR/SOFRR			(8,823)							(8,823)			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2947876749	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	07/20/2033	12/31/2025	Swap Close			SOFRR/3MEUR			502							502			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2947877044	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	10/20/2033	12/31/2025	Swap Close			SOFRR/3MEUR			1,136							1,136			100/100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032	12/31/2025	Swap Close			5.02/4.88			2,820							2,820			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2352783752	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			3,576							3,576			100/100
Currency Swap/Rec:CAD 5.11/Pay:USD SOFRR	FA Hedge	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	03/07/2029	12/31/2025	Swap Close			5.11/SOFRR			(336,820)							(336,820)			100/100
Currency Swap/Rec:SGD 4.10/Pay:USD SOFRR	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2024	03/12/2026	12/31/2025	Swap Close			4.10/SOFRR			(78,964)							(78,964)			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2778072624	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2024	10/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			23,639							23,639			100/100
Currency Swap/Rec:JPY 1.41/Pay:USD 5.27	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/18/2029	12/31/2025	Swap Close			1.41/5.27			5,479							5,479			100/100
Currency Swap/Rec:JPY TONAR/Pay:USD SOFRR	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/24/2029	12/31/2025	Swap Close			TONAR/SOFRR			(9)							(9)			100/100
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/07/2024	02/23/2027	12/31/2025	Swap Close			3MEUR/SOFRR			(4,963)							(4,963)			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2943592225	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/27/2024	01/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			252							252			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2943592571	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	07/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			248							248			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2943592738	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	10/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			208							208			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2944934764	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2024	10/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			247							247			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2944934921	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2024	04/15/2034	12/31/2025	Swap Close			SOFRR/3MEUR			296							296			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2944934251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	07/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			151							151			100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032	12/31/2025	Swap Close			4.21/2.29			20,564							20,564			100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	09/29/2025	12/31/2025	Swap Close			6.92/5.13			(110,382)	24,331			5,315	(117,290)		(110,382)			0003
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	09/29/2025	12/31/2025	Swap Close			6.86/5.13			(110,382)	23,424			6,834	(117,385)		(110,382)			0003
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2017	09/29/2025	12/31/2025	Swap Close			6.97/4.38			(444,744)	74,172				(94,636)		(444,744)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2783650695	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	04/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			(274,442)	65,931				(164,608)		(274,442)			0003
Currency Swap/Rec:USD 4.40/Pay:EUR 2.62	L8367#AD5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2025	12/31/2025	Swap Close			4.40/2.62			(527,906)	161,975				(1,321,454)		(557,943)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1836411667	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(617,701)	63,232				(215,396)		(617,701)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1908338103	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	07/18/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(122,274)	34,440				(174,249)		(122,274)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1770931068	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2023	08/03/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(270,509)	82,414				(206,148)		(270,509)			0003
Currency Swap/Rec:USD 3.68/Pay:EUR 2.10	XS1712177846	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/30/2024	01/15/2027	12/31/2025	Swap Close			3.68/2.10			45,632	(8,138)				(46,296)		46,011			0003
Currency Swap/Rec:CHF 0.85/Pay:USD 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025	12/31/2025	Swap Close			0.85/2.10			39,599,122	(2,744,726)				(2,174,937)		39,599,122			0003
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/09/2018	06/27/2044	12/31/2025	Swap Close			7.43/5.50			470,000	16,506				(147,485)		464,866			0003
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	09/29/2025	12/31/2025	Swap Close			6.61/5.13			(237,370)	37,437			25,738	(205,387)		(237,370)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2310129585	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2024	10/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(167,893)	38,288				(96,638)		(168,205)			0003
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2017	09/29/2025	12/31/2025	Swap Close			7.01/4.38			(392,993)	63,309				(65,389)		(392,993)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2719262193	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/06/2024	05/26/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(1,667,616)	249,054				(557,054)		(1,667,616)			0003
Currency Swap/Rec:USD 6.47/Pay:EUR 4.25	BYYMZH0	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/19/2016	06/05/2025	12/31/2025	Swap Close			6.47/4.25			(29,431)	11,269				(106,514)		(29,431)			0003
Currency Swap/Rec:USD 4.59/Pay:EUR 3.00	XS1864913196	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	08/15/2027	12/31/2025	Swap Close			4.59/3.00			(370,474)	65,794				(205,803)		(368,064)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2719261898	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2024	11/26/2031	12/31/2025	Swap Close			SOFRR/3MEUR			(3,861,551)	580,282				(1,308,165)		(3,861,551)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2756960725	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/05/2024	04/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(1,064,878)	128,290				(370,994)		(1,064,878)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1836412988	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2023	06/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(51,910)	5,391				(18,650)		(51,910)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(373,290)	(14,180)				(102,984)		(373,290)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2405130217	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	07/14/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(967,475)	212,477				(1,090,796)		(967,475)			0003
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/27/2044	12/31/2025	Swap Close			7.33/5.50			441,355	16,261				(59,208)		435,454			0003
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/15/2017	09/29/2025	12/31/2025	Swap Close			6.63/4.38			(122,206)	30,230				(108,421)		(122,206)			0003
Currency Swap/Rec:USD 3.03/Pay:GBP 2.31	G1591#AU6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2025	12/31/2025	Swap Close			3.03/2.31			(184,080)	4,948			23,607	150,704		(184,080)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2756961376	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/05/2024	01/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			(825,963)	99,812				(280,435)		(825,963)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2791003440	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	04/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(422,074)	62,513				(220,797)		(422,074)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2125925870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			(757,797)	308,863				(1,054,138)		(757,797)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1904640080	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(106,329)	27,164				(151,599)		(106,329)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2760075999	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/08/2024	07/18/2032	12/31/2025	Swap Close			SOFAR/3MEUR			(566,846)	128,723				(261,756)		(566,846)			0003
Currency Swap/Rec:USD 7.45/Pay:EUR 5.65	XS2783650349	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/18/2024	04/15/2032	12/31/2025	Swap Close			7.45/5.65			(186,703)	44,206				(158,998)		(186,703)			0003
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2791003796	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	04/15/2032	12/31/2025	Swap Close			7.48/5.65			(775,785)	106,974				(456,994)		(775,785)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2719262276	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/06/2024	11/26/2032	12/31/2025	Swap Close			SOFAR/3MEUR			(2,120,262)	306,612				(657,855)		(2,120,262)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2760076294	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/08/2024	04/18/2033	12/31/2025	Swap Close			SOFAR/3MEUR			(755,979)	165,637				(324,795)		(755,979)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2459520586	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/02/2024	01/20/2030	12/31/2025	Swap Close			SOFAR/3MEUR			(180,187)	19,100				(85,498)		(180,391)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2262819084	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	01/16/2029	12/31/2025	Swap Close			SOFAR/3MEUR			(425,808)	110,680				(243,531)		(426,022)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS1680961353	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027	12/31/2025	Swap Close			SOFAR/3MEUR			(173,489)	44,402				(94,199)		(173,489)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2682069229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	01/25/2032	12/31/2025	Swap Close			SOFAR/3MEUR			(365,931)	75,646				(115,558)		(365,931)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2682069575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	04/25/2032	12/31/2025	Swap Close			SOFAR/3MEUR			(397,811)	76,600				(115,558)		(397,811)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2446379575	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2024	11/15/2029	12/31/2025	Swap Close			SOFAR/3MEUR			(436,281)	96,859				(306,833)		(437,360)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS1904642292	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028	12/31/2025	Swap Close			SOFAR/3MEUR			(131,036)	33,276				(185,709)		(131,036)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2690139584	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032	12/31/2025	Swap Close			SOFAR/3MEUR			(1,092,786)	186,807				(183,344)		(1,092,786)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS1908336073	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	10/18/2027	12/31/2025	Swap Close			SOFAR/3MEUR			(211,760)	68,602				(381,271)		(211,760)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2291788813	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/09/2024	10/15/2028	12/31/2025	Swap Close			SOFAR/3MEUR			(393,971)	63,340				(341,997)		(393,971)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS1970747876	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	04/15/2028	12/31/2025	Swap Close			SOFAR/3MEUR			(368,744)	61,919				(265,430)		(368,377)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2440089501	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	04/17/2030	12/31/2025	Swap Close			SOFAR/3MEUR			109,395	1,498				(106,343)		109,679			0003
Currency Swap/Rec:SGD 4.20/Pay:USD 5.57	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/27/2025	12/31/2025	Swap Close			4.20/5.57			7,544,284	(1,460,487)				2,617,805		7,544,284			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2778277272	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2024	10/15/2032	12/31/2025	Swap Close			SOFAR/3MEUR			(1,266,841)	351,256				(985,990)		(1,266,841)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2756961533	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2024	04/15/2033	12/31/2025	Swap Close			SOFAR/3MEUR			(231,374)	27,431				(74,199)		(231,374)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2784661089	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/14/2024	01/15/2033	12/31/2025	Swap Close			SOFAR/3MEUR			(196,699)	67,996				(176,638)		(196,699)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS1890618462	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	07/29/2028	12/31/2025	Swap Close			SOFAR/3MEUR			(989,718)	77,188				(253,994)		(989,718)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS1680961437	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027	12/31/2025	Swap Close			SOFAR/3MEUR			(130,116)	33,301				(70,649)		(130,116)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS1712176798	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/19/2024	07/15/2027	12/31/2025	Swap Close			SOFAR/3MEUR			(122,005)	3,450				(185,996)		(122,005)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2783650265	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/18/2024	04/15/2032	12/31/2025	Swap Close			SOFAR/3MEUR			(688,958)	168,501				(445,195)		(688,958)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2648075575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025	12/31/2025	Swap Close			SOFAR/3MEUR			(3,398,695)	718,334				(3,283,273)		(3,398,695)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	BF0F991	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	01/21/2028	12/31/2025	Swap Close			SOFAR/3MEUR			(126,518)	14,878				(26,679)		(126,518)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	10/15/2032	12/31/2025	Swap Close			SOFAR/3MEUR			(750,561)	184,318				(477,895)		(750,561)			0003
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2795694749	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032	12/31/2025	Swap Close			7.48/5.65			(858,137)	179,061				(563,743)		(858,137)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2815972216	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/02/2024	11/15/2032	12/31/2025	Swap Close			SOFAR/3MEUR			(1,555,200)	294,816				(433,342)		(1,555,200)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2262819084	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	01/16/2029	12/31/2025	Swap Close			SOFAR/3MEUR			(78,336)	18,776				(40,135)		(78,599)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2062960039	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	06/15/2028	12/31/2025	Swap Close			SOFAR/3MEUR			(75,352)	12,467				(71,999)		(75,352)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS1970747876	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/21/2024	07/15/2028	12/31/2025	Swap Close			SOFAR/3MEUR			(96,794)	17,003				(73,013)		(96,948)			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2387683654	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/15/2028	12/31/2025	Swap Close			SOFAR/3MEUR			10,843	879				(70,199)		10,843			0003
Currency Swap/Rec:USD SOFAR/Pay:EUR 3MEUR	XS2784660511	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/14/2024	07/15/2032	12/31/2025	Swap Close			SOFAR/3MEUR			(1,113,129)	388,369				(1,048,789)		(1,113,129)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 7.27/Pay:EUR 5.50	XS2784659851	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2024	01/15/2032	12/31/2025	Swap Close			7.27/5.50			(605,081)	206,207				(775,492)		(605,081)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2739069677	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/23/2024	10/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(837,966)	21,135				(543,393)		(837,966)			0003
Currency Swap/Rec:USD SOFR/Pay:GBP SONIA	7410008	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/26/2027	12/31/2025	Swap Close			SOFR/SONIA			(23,074,232)	(153,278)				(2,625,299)		(23,051,389)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2698583031	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/23/2023	04/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			(764,397)	140,144				(188,756)		(764,397)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2763536757	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	10/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(2,820,977)	680,200				(1,383,780)		(2,820,977)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1836412475	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/06/2023	12/15/2027	12/31/2025	Swap Close			SOFR/3MEUR			(257,417)	26,347				(89,749)		(257,417)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2649197972	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			(509,414)	156,090				(850,662)		(509,414)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2739069248	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/23/2024	04/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(685,740)	63,293				(445,495)		(685,740)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1875402676	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	11/03/2023	08/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			(48,619)	8,329				(110,998)		(48,619)			0003
Currency Swap/Rec:USD 1.61/Pay:GBP 2.03	BYQ2751	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2023	02/14/2025	12/31/2025	Swap Close			1.61/2.03			99,196	(3,605)				(119,921)		99,196			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2393698399	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/03/2024	05/04/2029	12/31/2025	Swap Close			SOFR/3MEUR			1,097	1,829				(48,296)		1,055			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2393698399	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/04/2024	05/04/2029	12/31/2025	Swap Close			SOFR/3MEUR			32,719	5,007				(155,008)		32,603			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2388492337	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857QP30	04/11/2024	01/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			(54,779)	1,935				(119,849)		(54,622)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1767787689	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857QP30	05/09/2024	11/16/2026	12/31/2025	Swap Close			SOFR/3MEUR			(539,294)	83,385				(245,996)		(539,294)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2670474563	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2023	07/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(18,823)	2,059				(96,388)		(18,823)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2698597841	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032	12/31/2025	Swap Close			SOFR/3MEUR			(1,886,471)	278,242				(143,316)		(1,886,471)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2125923404	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	02/15/2024	07/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			(211,563)	57,206				(126,999)		(211,178)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2799637256	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	11/09/2032	12/31/2025	Swap Close			SOFR/3MEUR			(1,397,016)	291,532				(419,842)		(1,397,016)			0003
Currency Swap/Rec:SGD 4.30/Pay:USD 5.89	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2023	09/21/2025	12/31/2025	Swap Close			4.30/5.89			13,671,443	(2,881,588)				(137,760)		13,671,443			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2325162910	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	01/15/2030	12/31/2025	Swap Close			SOFR/3MEUR			(85,040)	19,790				(52,721)		(85,181)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2799636878	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	05/09/2032	12/31/2025	Swap Close			SOFR/3MEUR			(2,482,126)	524,767				(754,585)		(2,482,126)			0003
Currency Swap/Rec:USD 4.59/Pay:EUR 2.65	XS2357557342	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/15/2024	04/20/2028	12/31/2025	Swap Close			4.59/2.65			(787,885)	139,432				(253,795)		(787,885)			0003
Currency Swap/Rec:USD 3.06/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal .. 549300047C63MPGNXE075	09/03/2024	10/15/2028	12/31/2025	Swap Close			3.06/1.90			(375,370)	70,877				(485,096)		(375,370)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2125925011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			(723,511)	310,303				(1,094,931)		(723,511)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1701395938	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/16/2024	04/12/2027	12/31/2025	Swap Close			SOFR/3MEUR			(109,571)	9,421				(46,399)		(109,571)			0003
Currency Swap/Rec:USD 3.37/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	11/04/2021	09/09/2027	12/31/2025	Swap Close			3.37/1.75			229,249	(20,827)				(242,592)		228,469			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1854559637	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/10/2023	04/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			(35,758)	1,273				(48,799)		(35,758)			0003
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025	12/31/2025	Swap Close			8.93/6.50			(2,651,407)	319,045				(169,296)		(2,651,407)			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1843456176	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/10/2023	07/20/2028	12/31/2025	Swap Close			SOFR/3MEUR			(312,321)	58,036				(72,298)		(312,321)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2747196132	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	10/22/2032	12/31/2025	Swap Close			SOFR/3MEUR			(1,556,218)	99,287				(815,389)		(1,556,218)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1730937130	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	01/26/2027	12/31/2025	Swap Close			SOFR/3MEUR			64,677	(10,021)				(83,698)		64,677			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1712178570	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/18/2024	07/15/2027	12/31/2025	Swap Close			SOFR/3MEUR			105,407	1,793				(91,348)		105,407			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1730939003	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/26/2028	12/31/2025	Swap Close			SOFR/3MEUR			116,559	(16,009)				(129,397)		116,559			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2405130993	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028	12/31/2025	Swap Close			SOFR/3MEUR			(309,213)	77,891				(402,872)		(309,213)			0003
Currency Swap/Rec:USD 2.97/Pay:EUR 1.60	XS2305371192	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2025	06/15/2027	12/31/2025	Swap Close			2.97/1.60			(42,776)	29,635						(42,776)			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2471068473	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	02/13/2024	03/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			(221,374)	44,860				(71,840)		(221,681)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1692040634	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	02/15/2024	11/18/2026	12/31/2025	Swap Close			SOFR/3MEUR			(308,733)	62,912				(168,797)		(308,733)			0003
Currency Swap/Rec:USD 3.11/Pay:EUR 1.60	XS2310760181	D1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	10/10/2023	01/20/2028	12/31/2025	Swap Close			3.11/1.60			(2,067,395)	172,904				(487,988)		(2,067,395)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OXOHC3ZE78	03/08/2024	12/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			(732,374)	119,982				(684,404)		(732,374)			0003
Currency Swap/Rec:USD 7.18/Pay:EUR 5.50	XS2763536591	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	02/12/2024	04/15/2032	12/31/2025	Swap Close			7.18/5.50			(301,922)	52,022				(163,358)		(301,922)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2294716357	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028	12/31/2025	Swap Close			SOFR/3MEUR			(837,041)	166,825				(193,795)		(837,041)			0003
Currency Swap/Rec:USD 7.52/Pay:EUR 5.70	XS2747764806	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	02/16/2024	01/15/2032	12/31/2025	Swap Close			7.52/5.70			(328,028)	56,887				(164,798)		(328,028)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J8570P30	10/20/2023	10/23/2027	12/31/2025	Swap Close			SOFR/3MEUR			(646,185)	128,201				(153,776)		(646,185)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2310762120	D1	Currency	BNP Paribas SA	R0MUWSFPU8MPR08K5P83	10/11/2023	10/20/2028	12/31/2025	Swap Close			SOFR/3MEUR			(719,896)	92,726				(190,186)		(719,896)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1869413655	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J8570P30	10/11/2023	07/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			(58,791)	2,404				(102,749)		(58,791)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2815972489	D1	Currency	BNP Paribas SA	R0MUWSFPU8MPR08K5P83	05/02/2024	05/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			(1,568,044)	292,267				(417,292)		(1,568,044)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2303068774	D1	Currency	Bank of Montreal	549300047C63MPGNXE075	09/11/2024	07/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			(2,196,626)	496,998				(2,534,827)		(2,196,626)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1823316275	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	07/30/2024	01/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			20,231	490				(36,769)		20,231			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2801951380	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032	12/31/2025	Swap Close			SOFR/3MEUR			(2,133,581)	213,522				(1,028,982)		(2,133,581)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2066908018	D1	Currency	Wells Fargo & Co	PBLDOEJDB5FWOLXP3B76	08/06/2024	01/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			42,108	1,428				(122,690)		41,930			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1890617225	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028	12/31/2025	Swap Close			SOFR/3MEUR			(284,293)	22,517				(76,558)		(284,293)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1712178141	D1	Currency	Wells Fargo & Co	PBLDOEJDB5FWOLXP3B76	04/17/2024	01/15/2027	12/31/2025	Swap Close			SOFR/3MEUR			765,081	11,451				(576,116)		765,081			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2342229452	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/07/2024	07/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			(147,801)	38,160				(112,843)		(147,691)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2801951547	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	04/29/2024	11/25/2032	12/31/2025	Swap Close			SOFR/3MEUR			(1,063,651)	110,922				(515,991)		(1,063,651)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2801951976	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	04/29/2024	05/25/2033	12/31/2025	Swap Close			SOFR/3MEUR			(1,095,815)	122,685				(533,191)		(1,095,815)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2303069319	D1	Currency	BNP Paribas SA	R0MUWSFPU8MPR08K5P83	09/11/2024	04/15/2030	12/31/2025	Swap Close			SOFR/3MEUR			(832,736)	183,983				(907,250)		(832,736)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1782800236	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	07/22/2024	10/15/2027	12/31/2025	Swap Close			SOFR/3MEUR			98,834	1,827				(157,498)		98,834			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2357233449	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	08/13/2024	10/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			(89,688)	29,105				(89,493)		(89,744)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2791003952	D1	Currency	Wells Fargo & Co	PBLDOEJDB5FWOLXP3B76	03/27/2024	10/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(561,635)	82,536				(283,336)		(561,635)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1768031004	D1	Currency	Natixis NA	KX1IK48MPD4Y2NCUIZ63	07/18/2024	07/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			(71,163)	10,256				(88,319)		(71,163)			0003
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025	12/31/2025	Swap Close		2,849	6.97/4.38			(341,809)	91,333				(268,099)		(343,738)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1701396589	D1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	04/16/2024	07/12/2028	12/31/2025	Swap Close			SOFR/3MEUR			(121,616)	12,470				(57,506)		(121,616)			0003
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYVOSX5	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025	12/31/2025	Swap Close			9.01/8.00			(293,788)	20,442				66,758		(294,684)			0003
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	BANQUATN5	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	05/30/2019	08/28/2034	12/31/2025	Swap Close			3.75/3.75			355,541	6,971				(360,998)		355,541			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2310759332	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028	12/31/2025	Swap Close			SOFR/3MEUR			(401,106)	50,877				(91,198)		(401,106)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2472845242	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	04/15/2025	01/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(28,426)	4,230				10		(28,435)			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2815971911	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	05/02/2024	05/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(1,944,988)	377,276				(566,990)		(1,944,988)			0003
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/26/2017	09/29/2025	12/31/2025	Swap Close			6.68/4.38			(66,069)	14,140				(42,125)		(66,069)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2357233449	D1	Currency	Wells Fargo & Co	PBLDOEJDB5FWOLXP3B76	08/09/2024	10/15/2029	12/31/2025	Swap Close			SOFR/3MEUR			(76,538)	23,058				(67,799)		(76,563)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2793125381	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032	12/31/2025	Swap Close			SOFR/3MEUR			(150,453)	33,710				(78,458)		(148,648)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2415312011	D1	Currency	Societe Generale SA	08/07/2024	04/18/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(321,416)	57,184				(281,487)		(321,510)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2434356411	D1	Currency	Bank of America NA	07/11/2024	01/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			(1,056,462)	119,744				(800,808)		(1,056,462)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2708724922	D1	Currency	Royal Bank of Canada	11/02/2023	10/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(631,686)	126,146				(169,196)		(631,686)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2662912562	D1	Currency	JPMorgan Chase & Co	10/24/2023	10/18/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(853,485)	(14,673)				(191,515)		(853,485)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2799637413	D1	Currency	BNP Paribas SA	04/19/2024	05/09/2033	12/31/2025	Swap Close			SOFRR/3MEUR			(1,231,991)	257,459				(360,668)		(1,231,991)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1817779405	D1	Currency	Wells Fargo & Co	08/16/2024	05/22/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(127,335)	25,632				(110,949)		(127,335)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1836411402	D1	Currency	Morgan Stanley	09/06/2023	06/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(101,770)	10,445				(36,299)		(101,770)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC	04/17/2024	04/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(48,057)	1,144				(56,399)		(48,057)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1875402833	D1	Currency	BNP Paribas SA	11/03/2023	08/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(16,262)	2,798				(36,999)		(16,262)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2670473912	D1	Currency	BNP Paribas SA	09/20/2023	10/15/2031	12/31/2025	Swap Close			SOFRR/3MEUR			(272,720)	15,874				(809,586)		(272,720)			0003
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BVYYLX8	D1	Currency	Societe Generale SA	12/05/2017	09/29/2025	12/31/2025	Swap Close			7.88/5.13			24,139	53,385			(4,181)	(298,010)		24,139			0003
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	Barclays PLC	12/14/2017	06/27/2044	12/31/2025	Swap Close			7.46/5.50			1,013,500	37,606				(253,437)		995,832			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1850278489	D1	Currency	Wells Fargo & Co	08/06/2024	04/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(156,173)	22,209				(100,725)		(156,192)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2661954359	D1	Currency	Citibank NA	08/06/2024	07/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(95,445)	(15,688)				(62,235)		(95,712)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1782799636	D1	Currency	Deutsche Bank AG	07/22/2024	04/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			59,201	2,689				(234,447)		59,201			0003
Currency Swap/Rec:USD 7.72/Pay:EUR 5.65	XS2801952602	D1	Currency	Deutsche Bank AG	04/29/2024	05/25/2032	12/31/2025	Swap Close			7.72/5.65			(391,262)	50,802				(188,647)		(391,262)			0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.12	XS2106028793	D1	Currency	Bank of Montreal	08/29/2024	01/25/2029	12/31/2025	Swap Close			6.04/4.12			7,775	(42,493)						7,775			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2357233449	D1	Currency	Canadian Imperial Bank of Comm	04/29/2024	10/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			(199,118)	43,494				(80,304)		(198,975)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2291789464	D1	Currency	Societe Generale SA	09/09/2024	01/15/2030	12/31/2025	Swap Close			SOFRR/3MEUR			(1,118,314)	173,805				(881,392)		(1,118,314)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada	09/19/2024	06/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			(1,684,863)	685,152			(3,590)	(2,721,999)		(1,678,681)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2294717082	D1	Currency	Bank of America NA	09/17/2024	01/23/2029	12/31/2025	Swap Close			SOFRR/3MEUR			(73,237)	31,166				(115,444)		(73,324)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2395275154	D1	Currency	Morgan Stanley	09/27/2024	04/15/2030	12/31/2025	Swap Close			SOFRR/3MEUR			(373,984)	205,269				(849,077)		(375,570)			0003
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BVYY8S2	D1	Currency	Citibank NA	03/26/2018	09/29/2025	12/31/2025	Swap Close			7.10/4.38			164,371	64,532				(468,721)		164,371			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1817779157	D1	Currency	Wells Fargo & Co	08/16/2024	05/22/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(109,144)	22,377				(95,099)		(109,144)			0003
Currency Swap/Rec:USD 3.45/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley	08/16/2024	05/14/2027	12/31/2025	Swap Close			3.45/2.10			(71,381)	(18,982)				(159,749)		(71,381)			0003
Currency Swap/Rec:USD 3.15/Pay:EUR 1.95	XS2106027985	D1	Currency	BNP Paribas SA	08/29/2024	10/25/2028	12/31/2025	Swap Close			3.15/1.95			(162,163)	(178,340)						(162,163)			100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.72	XS2106027399	D1	Currency	BNP Paribas SA	08/29/2024	10/25/2028	12/31/2025	Swap Close			5.61/3.72			4,527	(26,456)						4,527			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2807510495	D1	Currency	Barclays PLC	09/13/2024	07/25/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(361,326)	124,481				(427,727)		(362,904)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2665464082	D1	Currency	Goldman Sachs Group Inc/The	08/07/2024	07/25/2032	12/31/2025	Swap Close			SOFRR/3MEUR			22,742	2,921				(115,520)		22,455			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2357233951	D1	Currency	Wells Fargo & Co	10/08/2024	07/15/2030	12/31/2025	Swap Close			SOFRR/3MEUR			(156,123)	51,403				(162,839)		(156,626)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2459521394	D1	Currency	Barclays PLC	09/21/2023	01/20/2031	12/31/2025	Swap Close			SOFRR/3MEUR			(112,227)	5,053				(33,168)		(111,818)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2719263670	D1	Currency	Barclays PLC	11/17/2023	10/15/2031	12/31/2025	Swap Close			SOFRR/3MEUR			(1,037,347)	194,159				(713,062)		(1,037,347)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2310127613	D1	Currency	Deutsche Bank AG	10/10/2023	04/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(387,839)	70,548				(87,373)		(387,839)			0003
Currency Swap/Rec:USD 7.12/Pay:EUR 5.17	XS2106029338	D1	Currency	Societe Generale SA	08/29/2024	04/25/2029	12/31/2025	Swap Close			7.12/5.17			10,039	(46,303)						10,039			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(1,519,263)	232,529				(1,130,787)		(1,519,263)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2298990230	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/11/2024	01/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			(524,171)	96,005				(568,455)		(524,171)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2303068774	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2024	07/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			(293,794)	48,742				(209,631)		(294,061)			0003
Currency Swap/Rec:USD 3.25/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/27/2024	10/15/2026	12/31/2025	Swap Close			3.25/2.00			(191,257)	(159,123)				(1,602,188)		(191,257)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2291789118	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/09/2024	07/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			(1,654,007)	258,523				(1,351,988)		(1,654,007)			0003
Currency Swap/Rec:USD 3.34/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/11/2024	04/15/2028	12/31/2025	Swap Close			3.34/2.00			(994,432)	38,523				(758,341)		(994,432)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1663006655	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026	12/31/2025	Swap Close			SOFRR/3MEUR			(117,958)	33,251				(189,499)		(117,958)			0003
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	06/27/2044	12/31/2025	Swap Close			7.64/5.50			1,082,266	46,921				18,806		1,072,771			0003
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2017	06/27/2044	12/31/2025	Swap Close			7.33/5.50			440,055	16,149				(57,429)		434,712			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2699902446	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/17/2024	08/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(1,225,837)	(81,108)				(753,757)		(1,231,911)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1663002159	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026	12/31/2025	Swap Close			SOFRR/3MEUR			(224,120)	63,177				(360,047)		(224,120)			0003
Currency Swap/Rec:USD 3.71/Pay:EUR 2.05	XS1693023597	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/15/2024	01/30/2027	12/31/2025	Swap Close			3.71/2.05			(474,451)	89,862				(251,871)		(474,451)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2747765282	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/16/2024	04/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			(1,003,370)	214,377				(404,784)		(1,003,370)			0003
Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2025	12/31/2025	Swap Close			7.39/5.13			(113,690)	43,558			(2,748)	(196,737)		(113,690)			0003
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	09/29/2025	12/31/2025	Swap Close			7.43/5.13			(40,344)	15,409			(949)	(67,600)		(40,344)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029	12/31/2025	Swap Close			SOFRR/3MEUR			(1,328,808)	256,275				(323,080)		(1,328,808)			0003
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANQUATM7	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2019	08/28/2031	12/31/2025	Swap Close			3.65/3.57			875,328	25,086				(1,079,994)		875,328			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2791004174	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	04/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			(345,118)	50,049				(162,718)		(345,118)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1693023084	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/15/2024	01/30/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(150,494)	39,971				(80,439)		(150,494)			0003
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2017	10/10/2025	12/31/2025	Swap Close			6.60/5.13			627	1,734				(9,044)		627			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2747765019	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	07/15/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(1,080,401)	239,989				(479,563)		(1,080,401)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1732452112	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/09/2024	05/24/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(79,604)	11,699				(52,734)		(79,604)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1732458317	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/09/2024	02/24/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(745,028)	78,610				(485,115)		(745,028)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2106569366	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/04/2024	10/20/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(566,308)	166,348				(584,795)		(566,308)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1770931225	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	08/28/2024	11/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(16,514)	5,601				(18,800)		(16,514)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2106570703	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	04/20/2029	12/31/2025	Swap Close			SOFRR/3MEUR			(192,667)	60,114				(215,998)		(192,667)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2698489445	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2023	08/25/2032	12/31/2025	Swap Close			SOFRR/3MEUR			(744,133)	48,968				(151,195)		(744,133)			0003
Currency Swap/Rec:EUR 2.30/Pay:USD SOFRR	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2025	12/31/2025	Swap Close			2.30/SOFRR			23,708	(1,702,264)				4,118,982		23,708			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1970747876	D1	Currency	Bank of Montreal .. 549300I47C63IMPGNXE075	10/06/2023	04/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(780,062)	91,060				(142,703)		(777,532)			0003
Currency Swap/Rec:CAD 3.13/Pay:USD SOFRR	FA Hedge	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2022	03/10/2025	12/31/2025	Swap Close			3.13/SOFRR			(27,306,388)	(1,265,164)				27,961,698		(27,988,913)			100/100
Currency Swap/Rec:USD 7.40/Pay:EUR 5.88	XS2868952719	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	11/06/2031	12/31/2025	Swap Close			7.40/5.88			(264,000)							(264,000)			100/100
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1770931068	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(373,017)	62,723				(41,671)		(370,932)			0003
Currency Swap/Rec:USD 3.60/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/20/2022	09/09/2027	12/31/2025	Swap Close			3.60/1.75			284,473	(10,992)				(303,834)		283,354			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1869413572	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/10/2023	01/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(48,281)	1,568				(59,874)		(48,281)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1770929591	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/09/2023	03/03/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(390,285)	118,596				(293,497)		(390,285)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	BF0F8T4	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026	12/31/2025	Swap Close			SOFR/3MEUR			(334,577)	39,256			(71,918)		(334,577)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2649197626	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			(567,925)	158,082			(887,158)		(567,925)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	05/09/2023	04/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			632,364	7,548			(606,994)		632,364			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2648075906	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	12/31/2025	Swap Close			SOFR/3MEUR			(1,110,775)	231,944			(1,031,755)		(1,110,775)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2708742668	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2023	10/20/2032	12/31/2025	Swap Close			SOFR/3MEUR			(750,236)	(33,072)			(179,276)		(750,236)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1785484251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026	12/31/2025	Swap Close			SOFR/3MEUR			(258,575)	63,884			(318,247)		(258,575)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1823357469	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027	12/31/2025	Swap Close			SOFR/3MEUR			94,977	27,862			(569,044)		94,977			0003
Currency Swap/Rec:USD 6.73/Pay:EUR 5.00	XS2305372323	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	09/15/2028	12/31/2025	Swap Close			6.73/5.00			(14,237)						(14,237)			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2650751261	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028	12/31/2025	Swap Close			SOFR/3MEUR			209,201	6,058			(351,997)		209,201			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2672303588	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/14/2023	01/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(348,078)	22,608			(99,198)		(348,078)			0003
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025	12/31/2025	Swap Close			6.72/5.13			120,154	38,632			(269,380)		120,154			0003
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025	12/31/2025	Swap Close			6.72/5.13			40,394	12,988			(90,540)		40,394			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2670474308	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2023	07/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(27,693)	12,546			(613,170)		(27,693)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2133194931	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2023	05/16/2029	12/31/2025	Swap Close			SOFR/3MEUR			(382,769)	60,174			(38,498)		(382,000)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2697591944	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(1,058,678)	180,265			(151,555)		(1,058,678)			0003
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	06/27/2044	12/31/2025	Swap Close			7.41/5.50			478,200	16,755			(159,434)		473,197			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1854559041	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2023	04/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			(54,280)	2,175			(88,738)		(54,280)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2662912489	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/24/2023	04/18/2032	12/31/2025	Swap Close			SOFR/3MEUR			(576,705)	44,904			(140,996)		(576,705)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2708742403	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/31/2023	04/20/2032	12/31/2025	Swap Close			SOFR/3MEUR			(1,011,149)	65,846			(242,369)		(1,011,149)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2310761403	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	07/20/2028	12/31/2025	Swap Close			SOFR/3MEUR			(1,492,060)	191,974			(380,991)		(1,492,060)			0003
Currency Swap/Rec:USD 5.68/Pay:EUR 4.00	XS2305371788	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2025	03/15/2028	12/31/2025	Swap Close			5.68/4.00			(13,318)						(13,318)			100/100
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2763536245	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/12/2024	04/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(1,717,616)	413,013			(860,987)		(1,717,616)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2719264132	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2023	04/15/2032	12/31/2025	Swap Close			SOFR/3MEUR			(226,902)	37,552			(153,898)		(226,902)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS2763537136	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	04/15/2033	12/31/2025	Swap Close			SOFR/3MEUR			(1,744,751)	420,929			(848,688)		(1,744,751)			0003
Currency Swap/Rec:USD SOFR/Pay:EUR 3MEUR	XS1712177507	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWKLXP3B76	04/17/2024	10/15/2026	12/31/2025	Swap Close			SOFR/3MEUR			(23,995)	552			(27,999)		(23,995)			0003
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/16/2018	09/29/2025	12/31/2025	Swap Close			7.97/5.13			152,281	78,493			(508,739)		152,281			0003
Currency Swap/Rec:USD 7.65/Pay:EUR 5.65	XS2815973453	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/02/2024	05/15/2032	12/31/2025	Swap Close			7.65/5.65			(455,066)	93,450			(178,747)		(455,066)			0003
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange													2,849	(92,559,949)	12,429,052		XXX	109,296	(100,981,335)		(93,227,736)			XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108													2,849	(109,811,949)	2,388,576		XXX	109,296	(100,981,335)		(110,479,736)			XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/22/2022	08/15/2025	12/31/2025	Swap Close			3.11/FEDL1			(50,666)	(9,356)								0002
1119999999. Subtotal - swaps - hedging other - interest rate														(50,666)	(9,356)		XXX							XXX
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/12/2016	05/27/2028	12/31/2025	Swap Close			5.51/3.63			2,838						2,838			0003
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043	12/31/2025	Swap Close			7.99/7.00			2,217						2,217			0003
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028	12/31/2025	Swap Close			5.33/3.63			2,729						2,729			0003
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYMZH0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026	12/31/2025	Swap Close			5.05/3.50			1,564						1,564			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/19/2016	05/27/2028	12/31/2025	Swap Close			5.73/3.63			1,310							1,310			0003
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043	12/31/2025	Swap Close			8.50/7.00			1,109							1,109			0003
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYMZH0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026	12/31/2025	Swap Close			5.63/3.50			1,063							1,063			0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Apr 2027 CLO IO Swap 3 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027	12/31/2025	Swap Close			3MEUR/SOFRR			(2,616)							(2,616)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2079889361	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			4,521							4,521			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2060909368	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	04/17/2028	12/31/2025	Swap Close			SOFRR/3MEUR			1,584							1,584			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS1796875695	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027	12/31/2025	Swap Close			SOFRR/3MEUR			1,575							1,575			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2059851746	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	11/11/2028	12/31/2025	Swap Close			SOFRR/3MEUR			6,046							6,046			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2079844184	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028	12/31/2025	Swap Close			SOFRR/3MEUR			4,739							4,739			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2079845405	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	02/14/2029	12/31/2025	Swap Close			SOFRR/3MEUR			8,210	113,220			(76,433)	(384,497)		8,210			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2078650798	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	12/17/2028	12/31/2025	Swap Close			SOFRR/3MEUR			38							38			0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Apr 2027 CLO IO Swap 1 Offset 1	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/02/2024	04/15/2027	12/31/2025	Swap Close			3MEUR/SOFRR			4,047							4,047			0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027	12/31/2025	Swap Close			3MEUR/SOFRR			1,976							1,976			0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Oct 2027 CLO IO Swap 2 Offset 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/25/2027	12/31/2025	Swap Close			3MEUR/SOFRR			(14,560)							(14,560)			0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	July 2028 CLO IO Swap 2 Offset 1	B1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/16/2024	07/22/2028	12/31/2025	Swap Close			3MEUR/SOFRR			(637)							(637)			0003
Currency Swap/Rec:EUR 7.50/Pay:USD 7.79	Jul 2028 Fixed CLO IO Swap 1 Offset 1	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/16/2024	07/19/2028	12/31/2025	Swap Close			7.50/7.79			(266)							(266)			0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Feb 2027 CLO IO Swap 1 Offset 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027	12/31/2025	Swap Close			3MEUR/SOFRR			(1,142)										0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Jan 2028 CLO IO Swap 1 Offset 1	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	01/15/2028	12/31/2025	Swap Close			3MEUR/SOFRR			(2,303)										0003
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043	12/31/2025	Swap Close			9.02/7.00			717							717			0003
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYMZH0	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/06/2017	10/01/2026	12/31/2025	Swap Close			5.54/3.50			1,501							1,501			0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/04/2017	10/31/2029	12/31/2025	Swap Close			4.18/3.07			155							155			0003
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2017	06/16/2043	12/31/2025	Swap Close			8.96/7.00			978							978			0003
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	12/14/2017	05/27/2028	12/31/2025	Swap Close			5.95/3.63			3,275							3,275			0003
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYMZH0	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2018	10/01/2026	12/31/2025	Swap Close			6.07/3.50			125							125			0003
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	02/28/2018	05/27/2028	12/31/2025	Swap Close			6.04/3.63			2,402							2,402			0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	05/27/2028	12/31/2025	Swap Close			6.01/3.63			1,092							1,092			0003
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYMZH0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	10/01/2026	12/31/2025	Swap Close			6.09/3.50			1,376							1,376			0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q84386AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/01/2021	01/05/2051	12/31/2025	Swap Close			3.65/4.30			10,192	476			184,284	(650,366)		10,192			0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q84386AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051	12/31/2025	Swap Close			3.67/4.30			10,129	571			152,349	(650,865)		10,129			0003
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/15/2021	06/27/2028	12/31/2025	Swap Close			6.37/4.63			822							822			0003
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032	12/31/2025	Swap Close			3.80/2.13			261							261			0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G3029@AA0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048	12/31/2025	Swap Close			5.08/4.00			31,002							31,002			0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029	12/31/2025	Swap Close			3.45/SONIA			10,020							10,020			0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C6802@AA0	D1	Currency	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2025	Swap Close			4.06/4.56			32,771							32,771			0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037	12/31/2025	Swap Close			3.86/3.27			377							377			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F9094#AA6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/01/2023	12/30/2031	12/31/2025	Swap Close			10.60/9.40			(168,219)										0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg - Dutch BtL RML 5YR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/05/2023	04/20/2027	12/31/2025	Swap Close			5.86/5.12			444	14,133			236,155	(446,395)					0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg - Dutch BtL RML 6YR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028	12/31/2025	Swap Close			3.89/3.24			246	10,180			310,837	(385,696)					0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg - Dutch BtL RML 7YR	B1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/06/2023	04/20/2029	12/31/2025	Swap Close			4.38/3.68			240	9,308			327,139	(324,596)					0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg - Dutch BtL RML 8YR	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030	12/31/2025	Swap Close			4.30/3.62			353	13,588			612,501	(482,395)					0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	BTKHC74 & BTC2R38	D1	Currency	JPMorgan Chase & Co 815DZIIZKVSZI1NUHU748	05/05/2023	09/10/2031	12/31/2025	Swap Close			SOFRR/SONIA			(219,951)										0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo Deal 1st Funding - 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048	12/31/2025	Swap Close			3.18/2.90			35,724				(5,604,159)	3,109,611					0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo Deal 1st Funding - 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048	12/31/2025	Swap Close			3.21/2.90			42,203				(6,234,345)	3,454,549					0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg - Dutch BtL RML 4YR 2028	B1	Currency	JPMorgan Chase & Co 8I5DZIIZKVSZI1NUHU748	12/06/2023	04/20/2028	12/31/2025	Swap Close			4.87/3.24			281	25,199			97,174	(347,995)					0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg - Dutch BtL RML 3YR 2027	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027	12/31/2025	Swap Close			6.88/5.12			222	13,946			21,598	(173,998)					0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg - Dutch BtL RML 6YR 2030	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030	12/31/2025	Swap Close			5.24/3.62			118	9,377			53,664	(130,198)					0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M	Q7448#AA3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	12/15/2023	12/19/2026	12/31/2025	Swap Close			SOFRR/BBS1M			479	4,467			(27,062)	(314,338)					0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2026 CLO IO Swap 2	B1	Currency	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/08/2024	01/23/2026	12/31/2025	Swap Close			SOFRR/3MEUR			20,084	629			6,630	(59,472)		27,711			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			61,294	9,418			80,378	(500,066)		108,668			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 1	B1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/09/2024	10/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			22,705	14,419			(194,205)	(224,628)		67,870			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jul 2026 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026	12/31/2025	Swap Close			SOFRR/3MEUR			26,007							26,007			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	07/10/2024	10/22/2026	12/31/2025	Swap Close			SOFRR/3MEUR			(11,733)	5,040			(165,868)	(267,655)		28,786			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 2	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/11/2024	10/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			51,608	1,925			(38,674)	(51,117)		58,792			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jul 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			31,036							31,036			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Apr 2026 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/12/2024	04/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			6,778							6,778			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	May 2026 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/16/2024	05/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			19,195							19,195			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	May 2026 CLO IO Swap 2	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2024	05/25/2026	12/31/2025	Swap Close			SOFRR/3MEUR			5,472							5,472			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Nov 2026 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			42,637							42,637			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Nov 2026 CLO IO Swap 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/20/2026	12/31/2025	Swap Close			SOFRR/3MEUR			2,652							2,652			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Nov 2026 CLO IO Swap 3	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/06/2026	12/31/2025	Swap Close			SOFRR/3MEUR			667							667			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Aug 2026 CLO IO Swap 1	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026	12/31/2025	Swap Close			SOFRR/3MEUR			488							488			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Mar 2026 CLO IO Swap 1	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/18/2024	03/16/2026	12/31/2025	Swap Close			SOFRR/3MEUR			292							292			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	June 2026 CLO IO Swap 2	B1	Currency	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/18/2024	06/23/2026	12/31/2025	Swap Close			SOFRR/3MEUR			.61							61			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	June 2026 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/18/2024	06/22/2026	12/31/2025	Swap Close			SOFRR/3MEUR			25,508							25,508			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Sep 2026 CLO IO Swap 1	B1	Currency	Bank of Montreal 549300I47C63MPGNXE075	07/18/2024	09/15/2026	12/31/2025	Swap Close			SOFRR/3MEUR			44,158							44,158			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Dec 2026 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	07/19/2024	12/17/2026	12/31/2025	Swap Close			SOFRR/3MEUR			159							159			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 1	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			79,505	3,554			(89,152)	(101,374)		86,590			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 2	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/23/2024	01/18/2027	12/31/2025	Swap Close			SOFRR/3MEUR			19,459							19,459			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 3	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/25/2024	01/25/2027	12/31/2025	Swap Close			SOFRR/3MEUR			31,086							31,086			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Apr 2027 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/25/2024	04/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			68,395										0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2027 CLO IO Swap 4	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027	12/31/2025	Swap Close			SOFRR/3MEUR			21,290										0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Apr 2027 CLO IO Swap 2	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027	12/31/2025	Swap Close			SOFRR/3MEUR			18,779										0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Apr 2027 CLO IO Swap 3	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027	12/31/2025	Swap Close			SOFRR/3MEUR			7,993										0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	July 2027 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027	12/31/2025	Swap Close			SOFRR/3MEUR			5,903										0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2027 CLO IO Swap 2	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027	12/31/2025	Swap Close			SOFRR/3MEUR			28,176										0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2027 CLO IO Swap 1	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			2,648	522			(22,387)	(12,229)		3,656			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Feb 2027 CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(5,484)	4,986			(18,656)	(8,734)		1,300			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Nov 2027 CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(6,108)	11,078			(29,469)	(13,320)		321			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	May 2027 CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027	12/31/2025	Swap Close			SOFRR/3MEUR			4,493							4,493			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	June 2027 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	08/06/2024	06/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			38,295							38,295			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	September 2027 CLO IO Swap 1	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027	12/31/2025	Swap Close			SOFRR/3MEUR			46,213							46,213			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Jan 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	01/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(2,604)	5,316			(40,819)	(20,442)		2,931			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	April 2028 CLO IO Swap 2	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028	12/31/2025	Swap Close			SOFRR/3MEUR			3,886							3,886			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	July 2028 CLO IO Swap 2	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028	12/31/2025	Swap Close			SOFRR/3MEUR			21,643							21,643			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	August 2028 CLO IO Swap 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			2,151							2,151			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	March 2028 CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028	12/31/2025	Swap Close			SOFRR/3MEUR			338							338			0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	Jan 2027 Fixed CLO IO Swap 1	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027	12/31/2025	Swap Close			2.12/2.08			1,718							1,718			0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	Apr 2027 Fixed CLO IO Swap 1	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027	12/31/2025	Swap Close			2.46/2.41			11,447							11,447			0003
Currency Swap/Rec:USD 7.59/Pay:EUR 7.38	Jul 2028 Fixed CLO IO Swap 1	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/15/2024	07/19/2028	12/31/2025	Swap Close			7.59/7.38			5,574							5,574			0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Feb 2026 Fixed CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	08/16/2024	02/21/2026	12/31/2025	Swap Close			2.13/2.10			1,416							1,416			0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Aug 2026 Fixed CLO IO Swap 1	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026	12/31/2025	Swap Close			2.13/2.10			272							272			0003
Currency Swap/Rec:USD 2.73/Pay:EUR 2.70	Mar 2026 Fixed CLO IO Swap 1	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/16/2024	03/15/2026	12/31/2025	Swap Close			2.73/2.70			.21							21			0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	Sep 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026	12/31/2025	Swap Close			2.18/2.15			1,167							1,167			0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Dec 2026 Fixed CLO IO Swap 1	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026	12/31/2025	Swap Close			2.13/2.10			.69							69			0003
Currency Swap/Rec:USD 1.67/Pay:EUR 1.65	Jan 2026 Fixed CLO IO Swap 1	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/19/2024	01/25/2026	12/31/2025	Swap Close			1.67/1.65			3,336							3,336			0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	Jul 2026 Fixed CLO IO Swap 1	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/19/2024	07/15/2026	12/31/2025	Swap Close			1.96/1.93			4,662							4,662			0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	Oct 2026 Fixed CLO IO Swap 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026	12/31/2025	Swap Close			2.03/2.00			2,061							2,061			0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Oct 2027 CLO IO Swap 1 Offset 1	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/12/2024	10/15/2027	12/31/2025	Swap Close			3MEUR/SOFRR			(492)	468			42,501	(36,299)		(492)			0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Oct 2027 CLO IO Swap 1 Offset 2	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027	12/31/2025	Swap Close			3MEUR/SOFRR			(291)							(291)			0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2018	05/27/2028	12/31/2025	Swap Close			6.01/3.63			1,201							1,201			0003
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2018	06/16/2043	12/31/2025	Swap Close			9.27/7.00			1,435							1,435			0003
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029	12/31/2025	Swap Close			5.04/3.38			5,022	6,206			73,463	(445,099)		1,429			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028	12/31/2025	Swap Close			6.69/6.13			255							255			0003
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028	12/31/2025	Swap Close			6.64/6.13			178							178			0003
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BY06128	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027	12/31/2025	Swap Close			7.32/5.50			1,434							1,434			0003
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028	12/31/2025	Swap Close			6.63/6.13			433							433			0003
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BY06128	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/24/2016	10/27/2027	12/31/2025	Swap Close			7.68/5.50			782							782			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027	12/31/2025	Swap Close			SOFRR/SONIA			6,086							6,086			0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	EQT Nordics Sweden-7410015 .	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/20/2024	11/30/2027	12/31/2025	Swap Close			SOFRR/STB3M			282							282			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2079845587	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029	12/31/2025	Swap Close			SOFRR/3MEUR			2,488	75,468			(50,950)	(256,306)		2,488			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML Saint James Albany Paris 7410021	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029	12/31/2025	Swap Close			SOFRR/3MEUR			65,826							65,826			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028	12/31/2025	Swap Close			SOFRR/3MEUR			369							369			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	CML BGO Logistics Portfolio 7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027	12/31/2025	Swap Close			SOFRR/SONIA			4,543							4,543			0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	EQT Nordics Sweden-7410015 .	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/23/2024	11/30/2027	12/31/2025	Swap Close			SOFRR/STB3M			.62							62			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	CML BGO Logistics Portfolio 7410013 - Dec Upsize	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027	12/31/2025	Swap Close			SOFRR/SONIA			412							412			0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	EQT Nordics Sweden-7410015 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027	12/31/2025	Swap Close			SOFRR/STB3M			.46							46			0003
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	11/13/2028	12/31/2025	Swap Close			7.71/6.13			371							371			0003
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	11/13/2028	12/31/2025	Swap Close			7.75/6.13			155							155			0003
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2021	06/29/2028	12/31/2025	Swap Close			4.82/3.10			260	53,062				(484,106)		17			0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T01498AA7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027	12/31/2025	Swap Close			7.67/6.04			12,818							12,818			0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027	12/31/2025	Swap Close			7.95/6.00			(59,233)							(59,233)			0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027	12/31/2025	Swap Close			7.94/6.00			(54,179)							(54,179)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017 July Addition	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028	12/31/2025	Swap Close			SOFRR/3MEUR			390							390			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Feb 2026 CLO IO Swap 2	B1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	07/16/2024	02/22/2026	12/31/2025	Swap Close			SOFRR/3MEUR			(973)	4,808			(1,925)	(26,721)		247			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	June 2027 CLO IO Swap 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027	12/31/2025	Swap Close			SOFRR/3MEUR			16,157							16,157			0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	EQT Nordics Sweden-7410015 .	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/09/2024	11/30/2027	12/31/2025	Swap Close			SOFRR/STB3M			388							388			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	February 2028 CLO IO Swap 1	B1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	08/12/2024	02/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(2,831)	11,594			(121,577)	(40,008)		1,563			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	May 2028 CLO IO Swap 1	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/12/2024	05/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(3,588)	14,927			(143,843)	(69,198)		1,556			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028	12/31/2025	Swap Close			SOFRR/3MEUR			691							691			0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	EQT Nordics Sweden-7410015 .	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/12/2024	11/30/2027	12/31/2025	Swap Close			SOFRR/STB3M			.60							60			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	CML BGO Logistics Portfolio 7410013 - Nov Upsize	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027	12/31/2025	Swap Close			SOFRR/SONIA			694							694			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CML EQT Poland 7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029	12/31/2025	Swap Close			SOFRR/3MEUR			.50							50			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	A&O Hostels	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	12/22/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(40,392)							(40,493)			0003
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028	12/31/2025	Swap Close			7.72/6.13			139							139			0003
Currency Swap/Rec:USD 3.13/Pay:EUR 2.00	XS2391579633	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2024	01/20/2028	12/31/2025	Swap Close			3.13/2.00			301							301			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2391580219	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028	12/31/2025	Swap Close			SOFRR/3MEUR			11,546	7,954			(39,809)	(389,497)		11,546			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	10/20/2028	12/31/2025	Swap Close			SOFRR/3MEUR			9,254							9,254			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo Flow hedging Bullet CCS 1 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047	12/31/2025	Swap Close			10.99/9.00							(472,137)	(163,881)					0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo Flow hedging Bullet CCS 2 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047	12/31/2025	Swap Close			10.99/9.00							(482,754)	(163,881)					0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo Flow hedging Bullet CCS 3 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048	12/31/2025	Swap Close			10.99/9.00							(493,240)	(163,881)					0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo Flow hedging Bullet CCS 6 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047	12/31/2025	Swap Close			10.88/9.00							(432,350)	(169,854)					0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo Flow hedging Bullet CCS 7 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048	12/31/2025	Swap Close			10.88/9.00							(441,602)	(169,854)					0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo Flow hedging Bullet CCS 8 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	12/31/2025	Swap Close			10.88/9.00							(438,008)	(169,854)					0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 9 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	12/31/2025	Swap Close			3.92/3.00			11,096	1,920			(216,825)	(179,715)		11,096			0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 5 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	12/31/2025	Swap Close			4.33/3.00							(211,746)	(179,715)					0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 10 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	12/31/2025	Swap Close			4.33/3.00							(224,476)	(179,715)					0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo Flow hedging Amort CCS 4 - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	12/31/2025	Swap Close			3.89/3.00			11,096	1,835			(209,326)	(169,854)		11,096			0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Heylo Flow hedging IO CCS 11 - 50095149	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048	12/31/2025	Swap Close			445.10/400.00			102,783	8,584			(1,081,057)	(6,864)		98,207			0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo Flow hedging IO CCS 12- 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048	12/31/2025	Swap Close			452.11/400.00			103,051	9,245			(1,120,815)	(6,385)		98,207			0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	Sep 2027 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027	12/31/2025	Swap Close			2.15/2.10			4,384							4,384			0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	Jul 2026 Fixed CLO IO Swap 2	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/19/2024	07/24/2026	12/31/2025	Swap Close			2.13/2.10			3,640							3,640			0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	Oct 2026 Fixed CLO IO Swap 1	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026	12/31/2025	Swap Close			2.10/2.07			2,667							2,667			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2859421443	D1	Currency	Royal Bank of Canada ES71P3U3RHIGC71XBU11	08/07/2024	01/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			2,464							2,464			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Valor French Logistics	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075 Societe Generale SA	10/21/2024	10/22/2029	12/31/2025	Swap Close			SOFRR/3MEUR			45,049							45,049			0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.30	GTR Data Center	B1	Currency	02RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2030	12/31/2025	Swap Close			5.95/6.30			(2,562)							(2,562)			0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/01/2018	09/23/2026	12/31/2025	Swap Close			3.07/1.12			1,385							1,385			0003
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	11/10/2026	12/31/2025	Swap Close			3.39/2.62			1,682							1,682			0003
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/01/2018	12/15/2026	12/31/2025	Swap Close			3.53/2.62			.61							61			0003
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2027	12/31/2025	Swap Close			3.22/2.52			2,003							2,003			0003
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G55608AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2018	08/17/2027	12/31/2025	Swap Close			4.50/3.23			4,865							4,865			0003
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/13/2027	12/31/2025	Swap Close			4.00/1.96			2,413							2,413			0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/01/2018	10/31/2027	12/31/2025	Swap Close			4.05/2.96			.42							42			0003
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/23/2028	12/31/2025	Swap Close			3.19/1.31			999							999			0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/01/2018	02/27/2029	12/31/2025	Swap Close			4.18/3.04			3,578							3,578			0003
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	07/26/2027	12/31/2025	Swap Close			3.53/4.30			7,603							7,603			0003
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100J*2	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/01/2018	11/23/2028	12/31/2025	Swap Close			3.32/2.59			84							84			0003
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/01/2018	12/08/2028	12/31/2025	Swap Close			3.96/1.83			120							120			0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	10/31/2029	12/31/2025	Swap Close			4.17/3.07			.44							44			0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/06/2020	10/31/2027	12/31/2025	Swap Close			4.05/2.96			.2							2			0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/07/2020	02/27/2029	12/31/2025	Swap Close			4.18/3.04			311							311			0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2020	10/31/2029	12/31/2025	Swap Close			4.17/3.07			.3							3			0003
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	10/29/2021	12/19/2026	12/31/2025	Swap Close			3.22/1.75			701							701			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L00048AA9	D1	Currency	JPMorgan Chase & Co 8I5DZIIZKVSZI1NUHU748	10/30/2023	12/31/2028	12/31/2025	Swap Close			8.01/6.00			(28,675)							(28,675)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Oct 2026 CLO IO Swap 4	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/10/2024	10/25/2026	12/31/2025	Swap Close			SOFRR/3MEUR			1,604							1,604			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	May 2026 CLO IO Swap 3	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2024	05/22/2026	12/31/2025	Swap Close			SOFRR/3MEUR			164							164			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	Sep 2026 CLO IO Swap 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	09/22/2026	12/31/2025	Swap Close			SOFRR/3MEUR			17							17			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	April 2028 CLO IO Swap 1	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028	12/31/2025	Swap Close			SOFRR/3MEUR			9,715							9,715			0003
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031	12/31/2025	Swap Close			5.84/5.63			1,378							1,378			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2859421443	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/15/2024	04/15/2033	12/31/2025	Swap Close			SOFRR/3MEUR			22,674							22,674			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	50232837	B1	Currency	Royal Bank of Canada ES71P3U3RHIGC71XBU11	09/12/2024	09/27/2030	12/31/2025	Swap Close			SOFRR/SONIA			62,925							62,925			0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	RWL Sorel Foundation Home Loans 2yr 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/07/2024	10/22/2026	12/31/2025	Swap Close			5.11/5.35			95							95			0003
Currency Swap/Rec:EUR 3MEUR/Pay:USD SOFRR	Dec 2026 CLO IO Swap 1 Offset 1	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2024	12/17/2026	12/31/2025	Swap Close			3MEUR/SOFRR			(43)							(43)			0003
Currency Swap/Rec:USD 6.01/Pay:EUR 4.50	BSHT688	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032	12/31/2025	Swap Close			6.01/4.50			(1,352)	56,742				(1,352)					0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CWL Project Phoenix 7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028	12/31/2025	Swap Close			SOFRR/3MEUR			213,366							213,366			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	CWL Project Phoenix 7410020	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028	12/31/2025	Swap Close			SOFRR/SONIA			137,812							137,812			0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	L0009*AA6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029	12/31/2025	Swap Close			6.97/5.50			64,591							64,591			0003
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	00238*AA2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028	12/31/2025	Swap Close			6.76/6.00			(256,282)							(256,003)			0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240*AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027	12/31/2025	Swap Close			7.96/6.00			(125,108)							(134,426)			0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004BAA9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	12/31/2028	12/31/2025	Swap Close			8.01/6.00			(265,473)							(265,473)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	XS2060910705	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/16/2024	01/17/2029	12/31/2025	Swap Close			SOFRR/3MEUR			870							870			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	50213830	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031	12/31/2025	Swap Close			SOFRR/SONIA			(112,601)							(112,657)			0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	Pistachio Senior Secured Notes - 50226661 Trd 1	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	07/31/2040	12/31/2025	Swap Close			6.71/5.25			447,813							447,813			0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBSW	CWL Project Bunk AUD 50224268	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026	12/31/2025	Swap Close			SOFRR/BBSW			139,357							139,357			0003
Currency Swap/Rec:USD SOFRR/Pay:NZD NFIX3	CWL Project Bunk NZD 50230331	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026	12/31/2025	Swap Close			SOFRR/NFIX3			34,378							34,378			0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	L0009*AB4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029	12/31/2025	Swap Close			6.20/4.75			5,238							5,238			0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	L0009*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029	12/31/2025	Swap Close			6.98/5.50			51,474							51,474			0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RWL Behrens Finance Amortizer	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028	12/31/2025	Swap Close			6.04/4.50			(1,075,784)							(1,075,784)			0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RWL Sorel Foundation Home Loans 4yr 50163204	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2028	12/31/2025	Swap Close			5.75/6.00			94							94			0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RWL Sorel Foundation Home Loans 3yr 50163204	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2027	12/31/2025	Swap Close			5.54/5.80			8							8			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	Project Madonna 50234178	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/25/2031	12/31/2025	Swap Close			SOFRR/SONIA			18,467							18,467			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	CWL Phoenix 7410020 Upsize	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028	12/31/2025	Swap Close			SOFRR/3MEUR			40,200							40,200			0003
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	05/22/2025	09/22/2034	12/31/2025	Swap Close			8.33/6.38				22,236									0003
Total Return Swap/Rec:USD BNP Paribas/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/26/2024	10/28/2024	12/31/2025	Swap Close			BNP Paribas/FEDL1			(715)	35,694				(715)					0003
Total Return Swap/Rec:USD BNP Paribas/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/30/2024	09/26/2024	12/31/2025	Swap Close			BNP Paribas/FEDL1			(13)	28,402				(13)					0003
Currency Swap/Rec:USD 8.02/Pay:EUR 6.00	L0004BAA9	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/30/2023	12/31/2028	12/31/2025	Swap Close			8.02/6.00			(124,833)							(124,833)			0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	07/31/2040	12/31/2025	Swap Close			6.71/5.25			231,023							231,023			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	06/23/2028	12/31/2025	Swap Close			SOFRR/3MEUR			1,012							1,012			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 1.62/Pay:EUR 1.60	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/16/2024	02/15/2026	12/31/2025	Swap Close			1.62/1.60			155	1,511			(5,050)			155			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/20/2024	07/15/2027	12/31/2025	Swap Close			SOFR/3MEUR			146,092	2,459			(35,256)	(305,588)		146,600			0003
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/26/2020	09/02/2025	12/31/2025	Swap Close			1.13/2.13			(9,432,911)	(4,275,512)			(4,210,634)	73,355,710		(9,432,911)			0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026	12/31/2025	Swap Close			3.87/3.08			(9,380,811)	454,694			1,002,548	(3,569,964)		(9,380,811)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	10/23/2028	12/31/2025	Swap Close			SOFR/3MEUR			347,072	4,629			(62,389)	(350,547)		347,072			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	7200644	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	09/10/2028	12/31/2025	Swap Close			SOFR/3MEUR			(1,577,282)	108,966			(806)	(163,669)		(1,577,282)			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027	12/31/2025	Swap Close			SOFR/SONIA			(1,863,839)	188,014			(585,488)	(4,629,399)		(1,854,624)			0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M	50250099	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025	12/31/2025	Swap Close			SOFR/BBS1M			(3,265,116)	204,576			1,882,238	(1,910,957)		(3,265,116)			0003
Currency Swap/Rec:USD 8.58/Pay:DKK CIB3M	OTC Trin Cop 7410010	B1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/22/2024	03/27/2027	12/31/2025	Swap Close			8.58/CIB3M			(18,628,324)	1,549,081			(1,455,652)	(5,152,233)		(18,610,146)			0003
Currency Swap/Rec:USD 5.41/Pay:EUR 3.57	BtL RWL 1YR	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2024	04/20/2025	12/31/2025	Swap Close			5.41/3.57			(4,796,638)	389,234			(50,388)	(1,722,461)		(4,796,638)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	08/18/2027	12/31/2025	Swap Close			SOFR/3MEUR			(2,120,149)	672,674			(636,841)	(5,094,591)		(2,120,149)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	50198969	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	05/03/2024	11/08/2027	12/31/2025	Swap Close			SOFR/3MEUR			(7,160,247)	770,384			(217,822)	(1,711,176)		(7,149,226)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	01/15/2027	12/31/2025	Swap Close			SOFR/3MEUR			30,039	600			(4,395)	(77,929)		30,039			0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	7410011	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/30/2026	12/31/2025	Swap Close			SOFR/STB3M			(52,879,273)	2,534,079			(1,141,867)	(11,785,659)		(52,857,940)			0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	7410011	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	06/25/2024	06/30/2026	12/31/2025	Swap Close			SOFR/STB3M			(18,847,255)	1,142,610			(303,507)	(3,561,755)		(18,846,971)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	7410017	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028	12/31/2025	Swap Close			SOFR/3MEUR			(18,886,894)	1,618,661			(507,686)	(3,144,525)		(18,869,419)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	7410020	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/02/2028	12/31/2025	Swap Close			SOFR/3MEUR			(6,176,791)	724,867			(404,080)	(2,820,288)		(6,176,791)			0003
Currency Swap/Rec:USD 4.82/Pay:GBP 5.00	50163204	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2024	10/22/2025	12/31/2025	Swap Close			4.82/5.00			(1,781,436)	(130,176)			(53,903)	(3,421,768)		(1,781,436)			0003
Currency Swap/Rec:USD SOFRR/Pay:SEK STB3M	OTC Project Sunshine 7410011 Swap 2	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	06/30/2026	12/31/2025	Swap Close			SOFR/STB3M			(11,109,162)	7,758,427						(11,109,162)			0003
Currency Swap/Rec:USD SOFRR/Pay:AUD BBS1M	50250099	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	06/12/2025	12/31/2025	Swap Close			SOFR/BBS1M			(1,136,631)	57,889			1,356,868	(1,380,368)		(1,136,631)			0003
Currency Swap/Rec:USD 7.53/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	08/12/2025	12/31/2025	Swap Close			7.53/5.50			(588,992)	63,789				(25,314)		(588,992)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	OTC Fidenza 7200644	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026	12/31/2025	Swap Close			SOFR/3MEUR			(18,946,046)	1,978,090			(681,696)	(4,535,937)		(18,946,046)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	12/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			(103,226)	17,528			(29,977)	(175,274)		(103,226)			0003
Currency Swap/Rec:USD 3.22/Pay:EUR 2.05	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300I47C63MPGNXE075	09/19/2024	01/15/2027	12/31/2025	Swap Close			3.22/2.05			(176,332)	(7,378)			64,553	(256,608)		(176,332)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	OTC LOCABOX 7200644	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	09/10/2028	12/31/2025	Swap Close			SOFR/3MEUR			(12,152,919)	939,112			(545,554)	(970,245)		(12,152,919)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/12/2024	07/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			2,819,781	9,456			(1,583,609)	(1,362,854)		2,839,729			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	7410018	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/28/2024	11/15/2027	12/31/2025	Swap Close			SOFR/SONIA			(4,744,281)	(21,177)			(49,539)	(388,228)		(4,741,330)			0003
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026	12/31/2025	Swap Close			SOFR/SONIA			(22,108,882)	(146,127)			(207,716)	(2,092,745)		(22,167,589)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	FX Hedging Strategy	Exhibit 5 & 7	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/15/2028	12/31/2025	Swap Close			SOFR/3MEUR			21,551	6,882			(44,786)	(23,903)		28,872			0003
Currency Swap/Rec:USD 2.81/Pay:GBP SONIA	G26687*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/28/2022	03/31/2026	12/31/2025	Swap Close			2.81/SONIA			(6,984)	(389,699)			386,189	(902,946)		(6,984)			0003
Currency Swap/Rec:USD 24.24/Pay:SEK 4.75	OTC Project Sunshine 7410011 Swap 2	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	12/18/2025	06/30/2026	12/31/2025	Swap Close			24.24/4.75		(9,602,205)	(9,987,963)	9,530,000						(385,758)			0003
Currency Swap/Rec:CAD 2.10/Pay:USD 1.88	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/17/2020	09/24/2025	12/31/2025	Swap Close			2.10/1.88			(19,127,165)	257,432			(3,965,209)	30,805,031		(19,127,165)			100/100
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2022	08/12/2025	12/31/2025	Swap Close			7.81/5.50			(15,133,507)	1,194,704				2,436,840		(15,133,507)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD SOFRR/Pay:GBP SONIA Compounded to O/N Tenor	Caring Homes II 7410019	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/24/2025	07/31/2026	12/31/2025	Swap Close			SOFRR/SONIA Compounded to O/N Tenor			1,738,333	3,017,980						1,738,333			0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMorgan Chase & Co 815DZIIZKVSZI1NUHU748	04/05/2023	10/20/2026	12/31/2025	Swap Close			4.36/3.61			(14,803,582)	573,035			2,140,943	(5,237,946)		(14,803,582)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	50236676	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(8,492,949)	604,848			(380,621)	(527,101)		(8,606,467)			0003
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Placefirst UK SFR Madryn Street SPV Ltd AAIA	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	07/12/2023	04/22/2025	12/31/2025	Swap Close			7.91/8.91			(114,549)	(9,447)			5,177	(142,484)		(114,549)			0003
Currency Swap/Rec:USD 7.47/Pay:EUR 6.25	00238#AA8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2023	07/25/2026	12/31/2025	Swap Close			7.47/6.25			(25,358,748)	2,352,028			(17,227,134)			(27,432,964)			0003
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	12/31/2025	Swap Close			5.96/5.33			(15,773,285)	134,014			(389,045)	5,957,588		(15,773,285)			0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/20/2025	12/31/2025	Swap Close			5.23/4.26			(1,619,718)	148,991			74,851	(2,391,976)		(1,619,718)			0003
Currency Swap/Rec:USD SOFRR/Pay:DKK CIBSM	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/30/2024	11/29/2027	12/31/2025	Swap Close			SOFRR/CIBSM			(3,903,189)	476,352			(258,270)	(1,073,395)		(3,900,506)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	7200569	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	12/13/2024	12/16/2027	12/31/2025	Swap Close			SOFRR/3MEUR			(10,194,309)	643,366			(107,308)	(695,686)		(10,189,407)			0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/06/2023	04/20/2025	12/31/2025	Swap Close			6.11/4.26			(1,685,788)	190,302			(29,978)	(1,322,982)		(1,685,788)			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 6 M Euribor ..	B126SD1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2014	03/31/2025	12/31/2025	Swap Close			SOFRR/6MEUR			366,771	10,182			412,053	(423,599)		366,771			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	50188919	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	12/22/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(21,553,947)	2,700,109			(2,730,123)	(8,831,414)		(21,553,947)			0003
Currency Swap/Rec:USD 3.28/Pay:EUR 3.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	08/15/2024	04/15/2028	12/31/2025	Swap Close			3.28/3.20				(27,148)			(400,844)	369,596		2,497			0003
Currency Swap/Rec:USD SOFRR/Pay:EUR 3MEUR	50187947 & 50188919	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/22/2028	12/31/2025	Swap Close			SOFRR/3MEUR			(3,542,368)	210,994			(38,290)	(228,042)		(3,541,528)			0003
1139999999. Subtotal - swaps - hedging other - foreign exchange													(9,602,205)	(373,390,825)	38,920,862		XXX	(47,545,039)	28,054,225		(365,750,804)			XXX
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	TRS SPTR 6000u 1282026	D1	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/28/2025	01/28/2026	12/31/2025	Swap Close			SP500TR/FEDL1			1,210,793										0001
Total Return Swap/Rec:USD BXIIC10T Index/Pay:USD NA/Price	TRS BXCII10T 6000U short 012126	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2025	01/21/2026	12/31/2025	Swap Close			FEDL1/BXIIC10T Index			(51,373)										0001
Total Return Swap/Rec:USD BXIIC10T Index/Pay:USD NA/Price	TRS BXIIC10T 7000u Short 12126	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2025	01/21/2026	12/31/2025	Swap Close			FEDL1/BXIIC10T Index			74,129										0001
Total Return Swap/Rec:USD BXIIC10T Index/Pay:USD NA/Price	TRS BXIIC10T 7000u sell 022526	D1	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2025	02/25/2026	12/31/2025	Swap Close			FEDL1/BXIIC10T Index			(5,240)										0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	TRS BNPIMAD5 708000U 030926	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/09/2025	03/09/2026	12/31/2025	Swap Close			2YR BNP PARIBAS/0.00			(586,429)										0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	TRS BNPIMAD5 540000U 030926	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/09/2025	03/09/2026	12/31/2025	Swap Close			2YR BNP PARIBAS/0.00			(217,112)										0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD NA/Price	TRS SP5LVIT 300u sell 012826	D1	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/12/2025	01/28/2026	12/31/2025	Swap Close			FEDL1/Bank of America NA			(31,689)										0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD NA/Price	TRS SP5LVIT 200u Sell 012825	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2025	01/28/2026	12/31/2025	Swap Close			FEDL1/Bank of America NA			11,179										0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	TRS SP5LVIT 950u 022526	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2025	02/25/2026	12/31/2025	Swap Close			Bank of America NA/FEDL1			246,172										0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	TRS SP5LVIT 300U 1282026	D1	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2025	01/28/2026	12/31/2025	Swap Close			Bank of America NA/FEDL1			64,006										0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	01/10/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1			(290,219)	(172,193)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD NA/Price	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/19/2024	01/31/2025	12/31/2025	Swap Close			FEDL1/Bank of America NA			(181,844)	(681,577)									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	02/12/2025	12/31/2025	Swap Close			Citibank NA/FEDL1			1,586,566										0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	02/12/2025	12/31/2025	Swap Close			Citibank NA/FEDL1			341,653										0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	02/28/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1			812,551										0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/26/2025	06/30/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(494,911)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/26/2025	07/29/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				49,278									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	09/29/2025	10/29/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(192,860)									0001
Total Return Swap/Rec:USD FEDL1/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/22/2025	11/24/2025	12/31/2025	Swap Close			FEDL1/BNP Paribas SA				129,219									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2025	12/17/2025	12/31/2025	Swap Close			Citibank NA/FEDL1				346,142									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2025	12/29/2025	12/31/2025	Swap Close			Citibank NA/FEDL1				(96,891)									0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/06/2025	09/09/2025	12/31/2025	Swap Close			2YR BNP PARIBAS/0.00				1,284,828									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	03/26/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				154,510									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	06/30/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(2,452)									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	08/13/2025	09/30/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				(48,876)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	11/24/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(1,009,848)									0001
Total Return Swap/Rec:USD FEDL1/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/05/2025	12/17/2025	12/31/2025	Swap Close			FEDL1/BNP Paribas SA				(149,691)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/04/2024	01/06/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(341,557)	(49,289)								0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/02/2025	02/12/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				212,136									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/12/2025	03/26/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				845,194									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/20/2025	03/26/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				88,314									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/26/2025	04/30/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(881,471)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	07/29/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				3,432									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/29/2025	09/30/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				(3,815)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	10/29/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(147,141)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/22/2025	10/29/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(129,703)									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/07/2025	11/24/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				(111,183)									0001
Total Return Swap/Rec:USD FEDL1/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2025	11/17/2025	12/31/2025	Swap Close			FEDL1/Barclays PLC				22,802									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	01/06/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(1,873,729)	(224,462)								0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/28/2025	02/28/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				347,434									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD NA/Price	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/12/2025	04/30/2025	12/31/2025	Swap Close			FEDL1/Bank of America NA				(80,147)									0001
Total Return Swap/Rec:USD FEDL1/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	05/28/2025	12/31/2025	Swap Close			Citibank NA/FEDL1				(2,479,513)									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	05/28/2025	12/31/2025	Swap Close			Citibank NA/FEDL1				(330,172)									0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/30/2025	07/30/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(89,998)									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2025	09/30/2025	12/31/2025	Swap Close			Citibank NA/FEDL1				160,180									0001
Total Return Swap/Rec:USD FEDL1/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	11/12/2025	12/17/2025	12/31/2025	Swap Close			FEDL1/BNP Paribas SA				63,987									0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/06/2024	03/06/2025	12/31/2025	Swap Close			2YR BNP PARIBAS/-0.35			(401,037)	501,564									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/11/2024	01/17/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1			(190,885)	82,168									0001
Total Return Swap/Rec:USD FEDL1/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/28/2025	02/28/2025	12/31/2025	Swap Close			FEDL1/BNP Paribas SA				(808,806)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/28/2025	04/30/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(254,690)									0001
Total Return Swap/Rec:USD FEDL1/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/04/2025	05/28/2025	12/31/2025	Swap Close			FEDL1/BNP Paribas SA				(549,381)									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/21/2025	08/27/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				55,858									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/03/2025	10/29/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(209,391)									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	04/28/2025	12/31/2025	Swap Close			SP500TR/FEDL1			222,866	(4,940,878)									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/28/2025	12/17/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				(16,901)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/23/2024	01/31/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1			(29,767)	125,284									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/26/2024	01/31/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1			(283,536)	419,967									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/25/2025	03/26/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				(51,144)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/03/2025	04/30/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(285,438)									0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/28/2025	04/30/2025	12/31/2025	Swap Close			Bank of America NA/FEDL1				(120,934)									0001
Total Return Swap/Rec:USD FEDL1/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2025	12/31/2025	Swap Close			FEDL1/Citibank NA				(493,540)									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/27/2025	09/30/2025	12/31/2025	Swap Close			Royal Bank of Canada/FEDL1				(19,114)									0001
Total Return Swap/Rec:USD FEDL1/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/22/2025	11/24/2025	12/31/2025	Swap Close			FEDL1/Paribas SA				86,291									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	07/28/2025	12/31/2025	Swap Close			SP500TR/FEDL1				10,776,425									0001
Total Return Swap/Rec:USD SP500TR/Pay:USD FEDL1	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/28/2025	10/28/2025	12/31/2025	Swap Close			SP500TR/FEDL1				3,926,966									0001
1149999999. Subtotal - swaps - hedging other - total return														(2,655,272)	7,296,337		XXX							XXX
1169999999. Subtotal - swaps - hedging other													(9,602,205)	(376,096,763)	46,207,843		XXX	(47,545,039)	28,054,225		(365,750,804)			XXX
1229999999. Subtotal - swaps - replication																	XXX							XXX
1289999999. Subtotal - swaps - income generation																	XXX							XXX
1349999999. Subtotal - swaps - other																	XXX							XXX
1359999999. Total swaps - interest rate														(17,302,666)	(10,049,832)		XXX				(17,252,000)			XXX
1369999999. Total swaps - credit default																	XXX							XXX
1379999999. Total swaps - foreign exchange													(9,599,356)	(465,950,774)	51,349,914		XXX	(47,435,743)	(72,927,110)		(458,978,540)			XXX
1389999999. Total swaps - total return														(2,655,272)	7,296,337		XXX							XXX
1399999999. Total swaps - other																	XXX							XXX
1409999999. Total swaps													(9,599,356)	(485,908,712)	48,596,419		XXX	(47,435,743)	(72,927,110)		(476,230,540)			XXX
USD/L 839679.15 AUD-S 522985.76USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/02/2025	04/02/2025	Maturity	1	522,986	0.622839998			5,676							5,676			0003
AUD/L 60012019.5 USD-S 91384223.39AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	07/07/2025	07/07/2025	Maturity	1	60,012,020	0.6567			(639,615)							(639,615)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUD/L 51346122.31 USD-S 77761808.74AUD	Turbin 2025-1 RML Pepper 2 . CML Project Bunk AUD 50224268	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/03/2025	10/07/2025	10/07/2025	Maturity	1	51,346,122	0.6603			(194,441)							(194,441)			0003
AUD/L 172153.86 USD-S 264970.31AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	07/01/2025	07/01/2025	Maturity	1	172,154	0.64971			2,064							2,064			0003
USD/L 302146.41 AUD-S 197872.06USD	CML Project Bunk AUD 50224268	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/26/2025	09/26/2025	Maturity	1	197,872	0.654888006			34							34			0003
AUD/L 1180865.64 USD-S 1860087.94AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2025	04/15/2025	04/15/2025	Maturity	1	1,180,866	0.634843999			(824)							(824)			0003
AUD/L 3416609.83 USD-S 5200667.66AUD	Turbin 2025-1 RML Pepper 2 . CML Project Bunk AUD 50224268	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/14/2025	10/07/2025	10/07/2025	Maturity	1	3,416,610	0.656956001			4,387							4,387			0003
USD/L 142378.43 AUD-S 92440.62USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2025	08/27/2025	08/27/2025	Maturity	1	92,441	0.649260004			219							219			0003
AUD/L 1662068.73 USD-S 2598334.34AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/16/2025	07/15/2025	07/15/2025	Maturity	1	1,662,069	0.639666999			30,227							30,227			0003
AUD/L 5923859.2 USD-S 9100995.96AUD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	10/07/2025	10/07/2025	Maturity	1	5,923,859	0.6509023			62,772							62,772			0003
AUD/L 4224809.39 USD-S 6694358.09AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/14/2025	04/15/2025	04/15/2025	Maturity	1	4,224,809	0.6311			22,098							22,098			0003
AUD/L 2368897.54 USD-S 3747965.01AUD	RML Pepper Australian	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2025	04/15/2025	04/15/2025	Maturity	1	2,368,898	0.632049001			8,815							8,815			0003
AUD/L 5237138.54 USD-S 7985390.56AUD	RML Pepper Australian CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/14/2025	07/15/2025	07/15/2025	Maturity	1	5,237,139	0.655839999			(36,251)							(36,251)			0003
USD/L 208148.13 AUD-S 131063.93USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2025	03/25/2025	03/25/2025	Maturity	1	131,064	0.629666623			.70							70			0003
AUD/L 1649249.05 USD-S 2539211.42AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	10/15/2025	10/15/2025	Maturity	1	1,649,249	0.6495123			3,528							3,528			0003
USD/L 126355 AUD-S 83279.76USD	Greenstone Deal AUDUSD XCCY fix-fix 50450446	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/04/2025	12/04/2025	Maturity	1	83,280	0.659093506			266							266			0003
USD/L 2389635 AUD-S 1552784.82USD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/04/2025	06/06/2025	06/06/2025	Maturity	1	1,552,785	0.649799999			(721)							(721)			0003
USD/L 8315462.29 AUD-S 5429581.1USD	Non-USD Futures Repatriation -8.28.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2025	08/29/2025	08/29/2025	Maturity	1	5,429,581	0.65295			11,229							11,229			0003
AUD/L 680775.06 USD-S 1047827.28AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/30/2025	06/30/2025	Maturity	1	680,775	0.6497016			8,694							8,694			0003
USD/L 992112.49 AUD-S 646976.4USD	Non-USD Futures Repatriation -7.18.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/18/2025	07/22/2025	07/22/2025	Maturity	1	646,976	0.652120003			3,056							3,056			0003
AUD/L 2007930.43 USD-S 3038018.65AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2025	10/15/2025	10/15/2025	Maturity	1	2,007,930	0.660934201			(30,479)							(30,479)			0003
USD/L 9100000 AUD-S 5942300USD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/10/2025	06/12/2025	06/12/2025	Maturity	1	5,942,300	0.653			(2,740)							(2,740)			0003
USD/L 12302411 AUD-S 7653539.02USD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/15/2025	01/16/2025	01/16/2025	Maturity	1	7,653,539	0.622117			(16,180)							(16,180)			0003
USD/L 92268426.26 AUD-S 59697671.79USD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/03/2025	06/06/2025	06/06/2025	Maturity	1	59,697,672	0.647			230,511							230,511			0003
USD/L 126355 AUD-S 83279.76USD	Greenstone Deal AUDUSD XCCY fix-fix 50450446	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/04/2025	12/04/2025	Maturity	1	83,280	0.659093506			266							266			0003
USD/L 738971.78 AUD-S 486504.14USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2025	07/29/2025	07/29/2025	Maturity	1	486,504	0.658352799			(5,287)							(5,287)			0003
USD/L 437393.31 AUD-S 284161.31USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	284,161	0.649669996			2,331							2,331			0003
USD/L 264970.31 AUD-S 171006.06USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	05/28/2025	05/28/2025	Maturity	1	171,006	0.645378194			(789)							(789)			0003
AUD/L 1720458.42 USD-S 2631541.11AUD	CML Project Bunk AUD 50224268	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	09/26/2025	10/01/2025	10/01/2025	Maturity	1	1,720,458	0.6537836			19,519							19,519			0003
AUD/L 8957561.96 USD-S 13596785AUD	Project Perth - 1BANOV91P ..	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/09/2025	09/19/2025	09/19/2025	Maturity	1	8,957,562	0.6588			8,159							8,159			0003
AUD/L 8385666.24 USD-S 12728698AUD	Hurstville - 1BANOPDR5	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/09/2025	09/19/2025	09/19/2025	Maturity	1	8,385,666	0.6588			7,638							7,638			0003
USD/L 647028 AUD-S 425612.69USD	PORT OF NEWCASTLE INVEST 6.1% 18 Jul 33	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/28/2025	10/29/2025	10/29/2025	Maturity	1	425,613	0.657796401			(322)							(322)			0003
AUD/L 837404.09 USD-S 1285728.68AUD	Project Perth - 1BANOV91P ..	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2025	09/19/2025	09/19/2025	Maturity	1	837,404	0.651307			10,406							10,406			0003
USD/L 1735757.24 AUD-S 1133362.69USD	Non-USD Futures Repatriation -8.28.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2025	08/29/2025	08/29/2025	Maturity	1	1,133,363	0.65295			2,344							2,344			0003
AUD/L 9496224.15 USD-S 14952329AUD	Hurstville - 1BANOPDR5	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	03/20/2025	03/20/2025	Maturity	1	9,496,224	0.6351			(70,250)							(70,250)			0003
AUD/L 1448266.44 USD-S 2223631AUD	Hurstville - 1BANOPDR5	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2025	09/19/2025	09/19/2025	Maturity	1	1,448,266	0.651307002			17,996							17,996			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUD/L 9451884.44 USD-S 14882513.68AUD	Project Perth - 1BANOV91P ..	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	03/20/2025	03/20/2025	Maturity	1	9,451,884	0.6351			(69,922)							(69,922)			0003
USD/L 256670.5 AUD-S 170505.55USD	ISPT 15Yr	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/10/2025	12/10/2025	Maturity	1	170,506	0.664297416			900							900			0003
AUD/L 2007930.43 USD-S 3038018.65AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2025	10/15/2025	10/15/2025	Maturity	1	2,007,930	0.660934201			(30,479)							(30,479)			0003
AUD/L 752472.31 USD-S 1156044.94AUD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	10/07/2025	10/07/2025	Maturity	1	752,472	0.6509023			7,974							7,974			0003
USD/L 1020723.42 AUD-S 665634.16USD	Non-USD Futures Repatriation -7.18.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/18/2025	07/22/2025	07/22/2025	Maturity	1	665,634	0.652120003			3,144							3,144			0003
AUD/L 2368897.54 USD-S 3747965.01AUD	RML Pepper Australian	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2025	04/15/2025	04/15/2025	Maturity	1	2,368,898	0.632049001			8,815							8,815			0003
AUD/L 4224809.39 USD-S 6694358.09AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/14/2025	04/15/2025	04/15/2025	Maturity	1	4,224,809	0.6311			22,098							22,098			0003
AUD/L 1591276.81 USD-S 2408160.49AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2025	10/15/2025	10/15/2025	Maturity	1	1,591,277	0.6607852			(23,801)							(23,801)			0003
USD/L 13664783.05 AUD-S 9091180.16USD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2025	12/12/2025	12/12/2025	Maturity	1	9,091,180	0.6653			(4,103)							(4,103)			0003
USD/L 9100000 AUD-S 5942300USD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/10/2025	06/12/2025	06/12/2025	Maturity	1	5,942,300	0.653			(2,740)							(2,740)			0003
USD/L 12035012.13 AUD-S 7786652.85USD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/03/2025	06/06/2025	06/06/2025	Maturity	1	7,786,653	0.647			30,067							30,067			0003
USD/L 12302411 AUD-S 7653539.02USD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/15/2025	01/16/2025	01/16/2025	Maturity	1	7,653,539	0.622117			(16,180)							(16,180)			0003
AUD/L 5237138.54 USD-S 7985390.56AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/14/2025	07/15/2025	07/15/2025	Maturity	1	5,237,139	0.655839999			(36,251)							(36,251)			0003
AUD/L 6958699.1 USD-S 10538693.18AUD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/03/2025	10/07/2025	10/07/2025	Maturity	1	6,958,699	0.660299999			(26,352)							(26,352)			0003
AUD/L 433991.4 USD-S 660609.54AUD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/14/2025	10/07/2025	10/07/2025	Maturity	1	433,991	0.656955999			557							557			0003
USD/L 922316.85 AUD-S 602226.79USD	Non-USD Futures Repatriation -8.28.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2025	08/29/2025	08/29/2025	Maturity	1	602,227	0.652950003			1,245							1,245			0003
AUD/L 1180865.64 USD-S 1860087.9AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2025	04/15/2025	04/15/2025	Maturity	1	1,180,866	0.634843999			(824)							(824)			0003
AUD/L 1662068.73 USD-S 2598334.34AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/16/2025	07/15/2025	07/15/2025	Maturity	1	1,662,069	0.639666999			30,227							30,227			0003
AUD/L 7622966.9 USD-S 11607989.8AUD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	07/07/2025	07/07/2025	Maturity	1	7,622,967	0.6567			(81,246)							(81,246)			0003
AUD/L 1649249.05 USD-S 2539211.42AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	10/15/2025	10/15/2025	Maturity	1	1,649,249	0.6495123			3,528							3,528			0003
USD/L 13664783.05 AUD-S 9091180.16USD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2025	12/12/2025	12/12/2025	Maturity	1	9,091,180	0.6653			(4,103)							(4,103)			0003
AUD/L 1591276.81 USD-S 2408160.49AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2025	10/15/2025	10/15/2025	Maturity	1	1,591,277	0.6607852			(23,801)							(23,801)			0003
USD/L 284298.77 AUD-S 187379.47USD	Greenstone Deal AUDUSD XCCY fix-fix 50450446	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/04/2025	12/04/2025	Maturity	1	187,379	0.659093495			599							599			0003
AUD/L 6593257.3 USD-S 10036071.36AUD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/14/2025	10/07/2025	10/07/2025	Maturity	1	6,593,257	0.656956			8,466							8,466			0003
USD/L 511737.78 AUD-S 337283.04USD	Greenstone Deal AUDUSD XCCY fix-fix 50450446	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2025	12/04/2025	12/04/2025	Maturity	1	337,283	0.659093491			1,078							1,078			0003
AUD/L 105717509.93 USD-S 160105270.22AUD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/03/2025	10/07/2025	10/07/2025	Maturity	1	105,717,510	0.6603			(400,339)							(400,339)			0003
USD/L 68323913.1 AUD-S 45455899.38USD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2025	12/12/2025	12/12/2025	Maturity	1	45,455,899	0.6653			(20,515)							(20,515)			0003
USD/L 2230326 AUD-S 1449265.83USD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/04/2025	06/06/2025	06/06/2025	Maturity	1	1,449,266	0.649799998			(673)							(673)			0003
USD/L 61512054 AUD-S 38267694.5USD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/15/2025	01/16/2025	01/16/2025	Maturity	1	38,267,695	0.622117			(80,899)							(80,899)			0003
USD/L 2239295.49 AUD-S 1418513.75USD	Non-USD Futures Repatriation -3.19.2025	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/19/2025	03/20/2025	03/20/2025	Maturity	1	1,418,514	0.6334643			(6,858)							(6,858)			0003
USD/L 527616 AUD-S 350493.94USD	ISPT Finance Pty Ltd	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/10/2025	12/10/2025	Maturity	1	350,494	0.664297406			1,849							1,849			0003
USD/L 180525181.82 AUD-S 116799792.64USD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/03/2025	06/06/2025	06/06/2025	Maturity	1	116,799,793	0.647			450,999							450,999			0003
USD/L 45500000 AUD-S 29711500USD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/10/2025	06/12/2025	06/12/2025	Maturity	1	29,711,500	0.653			(13,700)							(13,700)			0003
AUD/L 10039651.82 USD-S 15190092.79AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2025	10/15/2025	10/15/2025	Maturity	1	10,039,652	0.6609342			(152,393)							(152,393)			0003
AUD/L 4014403.01 USD-S 6140262.64AUD	CML Project Bunk AUD 50224268	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/26/2025	10/01/2025	10/01/2025	Maturity	1	4,014,403	0.653783599			45,543							45,543			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 332216.35 AUD-S 215694.79USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2025	08/27/2025	08/27/2025	Maturity	1	215,695	0.649260008			512							512			0003
AUD/L 5904327.58 USD-S 9300438.5AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2025	04/15/2025	04/15/2025	Maturity	1	5,904,328	0.634844			(4,120)							(4,120)			0003
AUD/L 8246244.99 USD-S 12696056.71AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	10/15/2025	10/15/2025	Maturity	1	8,246,245	0.6495123			17,641							17,641			0003
USD/L 642092.31 AUD-S 420478.26USD	Turbin 2025-1 RML Pepper 2 Cover balance	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/03/2025	09/04/2025	09/04/2025	Maturity	1	420,478	0.654856402			(549)							(549)			0003
AUD/L 1588475.15 USD-S 2444930.34AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/30/2025	06/30/2025	Maturity	1	1,588,475	0.649701598			20,286							20,286			0003
AUD/L 26185691.9 USD-S 39926851.54AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/14/2025	07/15/2025	07/15/2025	Maturity	1	26,185,692	0.65584			(181,256)							(181,256)			0003
USD/L 485678.97 AUD-S 305815.83USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2025	03/25/2025	03/25/2025	Maturity	1	305,816	0.629666609			162							162			0003
USD/L 1959251.37 AUD-S 1220300.12USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/02/2025	04/02/2025	Maturity	1	1,220,300	0.622839998			13,245							13,245			0003
AUD/L 7956383.79 USD-S 12040802.05AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2025	10/15/2025	10/15/2025	Maturity	1	7,956,384	0.6607852			(119,004)							(119,004)			0003
USD/L 1724267.49 AUD-S 1135176.33USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2025	07/29/2025	07/29/2025	Maturity	1	1,135,176	0.6583528			(12,336)							(12,336)			0003
USD/L 618264.06 AUD-S 399014.15USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	05/28/2025	05/28/2025	Maturity	1	399,014	0.645378206			(1,841)							(1,841)			0003
USD/L 1020584.4 AUD-S 663043.07USD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	663,043	0.649670003			5,439							5,439			0003
AUD/L 11431662.48 USD-S 17562793.19AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	10/07/2025	10/07/2025	Maturity	1	11,431,662	0.6509023			121,135							121,135			0003
AUD/L 401692.34 USD-S 618264.06AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	07/01/2025	07/01/2025	Maturity	1	401,692	0.649709996			4,817							4,817			0003
AUD/L 8310343.61 USD-S 12991671.62AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/16/2025	07/15/2025	07/15/2025	Maturity	1	8,310,344	0.639667			151,136							151,136			0003
USD/L 705008.29 AUD-S 461701.47USD	CML Project Bunk AUD 50224268	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/26/2025	09/26/2025	Maturity	1	461,701	0.654888001			78							78			0003
AUD/L 11580158.51 USD-S 176350172.85AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	07/07/2025	07/07/2025	Maturity	1	115,809,159	0.6567			(1,234,308)							(1,234,308)			0003
USD/L 5073167.93 AUD-S 3308314.27USD	Non-USD Futures Repatriation -7.18.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/18/2025	07/22/2025	07/22/2025	Maturity	1	3,308,314	0.65212			15,629							15,629			0003
USD/L 15511061.87 AUD-S 10127947.85USD	Non-USD Futures Repatriation -8.28.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2025	08/29/2025	08/29/2025	Maturity	1	10,127,948	0.65295			20,946							20,946			0003
AUD/L 21124046.03 USD-S 33471788.99AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/14/2025	04/15/2025	04/15/2025	Maturity	1	21,124,046	0.6311			110,491							110,491			0003
AUD/L 11844488.6 USD-S 18739826.51AUD	RML Pepper Australian	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/14/2025	04/15/2025	04/15/2025	Maturity	1	11,844,489	0.632049			44,077							44,077			0003
BRL/L 1034577.35 USD-S 5860466.86BRL	Celse	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/05/2023	10/15/2025	10/15/2025	Maturity	1	1,034,577	0.176534971			38,473						144,739	38,473			0003
BRL/L 1115524.9 USD-S 6154016.24BRL	Celse	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/05/2023	04/15/2025	04/15/2025	Maturity	1	1,115,525	0.181267786			(70,505)						138,081	(70,505)			0003
BRL/L 751144.74 USD-S 4102677.46BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/04/2023	04/15/2025	04/15/2025	Maturity	1	751,145	0.183086472			(54,465)						99,516	(54,465)			0003
BRL/L 697263.74 USD-S 3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/04/2023	10/15/2025	10/15/2025	Maturity	1	697,264	0.17846626			18,103						104,038	18,103			0003
USD/L 25000000 CAD-S 18158443.31USD	BC Partners Fund XI Subline TL	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	08/13/2025	08/14/2025	08/14/2025	Maturity	1	18,158,443	0.726337732			(58,241)							(58,241)			0003
CAD/L 11333708.82 USD-S 15504457CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/18/2025	09/19/2025	09/19/2025	Maturity	1	11,333,709	0.730996824			(86,370)							(86,370)			0003
CAD/L 21499987.69 USD-S 29687183CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	09/09/2025	09/19/2025	09/19/2025	Maturity	1	21,499,988	0.724217845			35,872							35,872			0003
CAD/L 32018734.41 USD-S 46100573.8CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/13/2025	03/20/2025	03/20/2025	Maturity	1	32,018,734	0.694540909			190,148							190,148			0003
CAD/L 244448.44 USD-S 346535CAD	Service Express (Victors Purchase) Revolver LX239126	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/21/2025	03/31/2025	03/31/2025	Maturity	1	244,448	0.70540765			(3,615)							(3,615)			0003
CAD/L 366672.66 USD-S 519802.5CAD	Service Express (Victors Purchase) Revolver LX239126	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/21/2025	03/31/2025	03/31/2025	Maturity	1	366,673	0.70540765			(5,423)							(5,423)			0003
USD/L 40000 CAD-S 28909.61USD	May 2025 CAD FABN AAIA Fee	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/21/2025	05/23/2025	05/23/2025	Maturity	1	28,910	0.72274025			232							232			0003
USD/L 2659150 CAD-S 1954832.75USD	CAD 450mm ATH 4.091 05/23/2030 — first coupon	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2025	11/24/2025	11/24/2025	Maturity	1	1,954,833	0.735134441			(69,980)							(69,980)			0003
USD/L 53000 CHF-S 61494.66USD	CHF 5 Year deal	BA1	Currency	BNP PARIBAS SA ROMJIISFPU8MPR08K5P83	10/06/2020	10/14/2025	10/14/2025	Maturity	1	61,495	1.160276604			4,689						5,027	4,689			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 20000 CHF-S 23852.41USD	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/06/2021	01/15/2025	01/15/2025	Maturity	1	23,852	1.1926205			(1,930)					1,835		(1,930)			0003
EUR/L 2943950 USD-S 2500000EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/24/2022	07/15/2025	07/15/2025	Maturity	1	2,943,950	1.17758			(43,953)					322,203		(43,953)			0003
EUR/L 59769.75 USD-S 54609.18EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	01/16/2025	Maturity	1	59,770	1.094500046			(3,533)					3,174		(3,533)			0003
EUR/L 343807.09 USD-S 311250.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025	08/18/2025	Maturity	1	343,807	1.104599992			19,328					17,521		19,328			0003
EUR/L 1454005.7 USD-S 1303736.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/16/2024	07/16/2025	07/16/2025	Maturity	1	1,454,006	1.115259997			62,761					90,052		62,761			0003
EUR/L 4753246.91 USD-S 4394334.78EUR	Coupon Hedge CLO NJSD	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/28/2025	03/28/2025	Maturity	1	4,753,247	1.081676101			3,608							3,608			0003
EUR/L 141251983.55 USD-S 128688158.62EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/07/2025	04/15/2025	04/15/2025	Maturity	1	141,251,984	1.09763			3,933,615							3,933,615			0003
EUR/L 1321791 6.59 USD-S 11243425EUR	Irish RPL EPF	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2025	12/19/2025	12/19/2025	Maturity	1	13,217,917	1.175613			(54,163)							(54,163)			0003
EUR/L 47532.59 USD-S 43658.01EUR	Irish RPL UPB	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/12/2025	03/20/2025	03/20/2025	Maturity	1	47,533	1.088748434			(155)							(155)			0003
EUR/L 2853864.13 USD-S 2796535.16EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	2,853,864	1.0205			25,155							25,155			0003
EUR/L 2677061.22 USD-S 2440126.85EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/15/2025	04/15/2025	Maturity	1	2,677,061	1.097099202			75,883							75,883			0003
USD/L 5891680.5 EUR-S 6887786.92USD	Non-USD Futures Repatriation -7.22.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/24/2025	07/24/2025	Maturity	1	6,887,787	1.16907			39,038							39,038			0003
EUR/L 53028 USD-S 48255.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	04/16/2025	Maturity	1	53,028	1.09889996			1,911					2,801		1,911			0003
EUR/L 8931400 USD-S 8000000EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	10/15/2025	Maturity	1	8,931,400	1.116425			382,948					515,122		382,948			0003
EUR/L 5861231.25 USD-S 5250000EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	10/15/2025	Maturity	1	5,861,231	1.116425			251,309					338,049		251,309			0003
EUR/L 8663725 USD-S 7750000EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	10/15/2025	Maturity	1	8,663,725	1.1179			359,549					510,456		359,549			0003
EUR/L 1834230.18 USD-S 1790451.84EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	03/20/2025	03/20/2025	Maturity	1	1,834,230	1.024451001			108,766							108,766			0003
EUR/L 57686.4 USD-S 52101.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	10/21/2025	10/21/2025	Maturity	1	57,686	1.107199916			3,209					2,871		3,209			0003
USD/L 34105.05 EUR-S 39726.93USD	Irish RPL UPB	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/08/2025	12/10/2025	12/10/2025	Maturity	1	39,727	1.164840104			152							152			0003
EUR/L 45130.92 USD-S 40372.6EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/16/2024	09/16/2025	09/16/2025	Maturity	1	45,131	1.117860133			2,743					2,733		2,743			0003
EUR/L 2870376.89 USD-S 2487546.9EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	09/19/2025	09/19/2025	Maturity	1	2,870,377	1.153898602			51,508							51,508			0003
EUR/L 24240584.43 USD-S 20981833EUR	65 Rue Paul Meurice - 7200420	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	11/19/2025	12/16/2025	12/16/2025	Maturity	1	24,240,584	1.155313			404,782							404,782			0003
EUR/L 8931400 USD-S 8000000EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	10/15/2025	Maturity	1	8,931,400	1.116425			382,948					515,122		382,948			0003
EUR/L 150467592.55 USD-S 129983505EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/15/2025	10/15/2025	Maturity	1	150,467,593	1.1575899			871,351							871,351			0003
EUR/L 1397771.25 USD-S 1250000EUR	CLO ReInv6m RFTE 2019-1A D XS2064434132	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	01/15/2025	Maturity	1	1,397,771	1.118217			(110,902)					102,353		(110,902)			0003
EUR/L 258789.62 USD-S 235199.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	05/16/2025	Maturity	1	258,790	1.10029998			3,411					13,578		3,411			0003
EUR/L 167681.1 USD-S 151802.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025	08/18/2025	Maturity	1	167,681	1.104600022			9,427					8,545		9,427			0003
EUR/L 84732.01 USD-S 76500.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	01/16/2025	01/16/2025	Maturity	1	84,732	1.107600011			(5,952)					5,449		(5,952)			0003
USD/L 1236675.32 EUR-S 1450871.2USD	East Road - 7200561	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/24/2025	09/24/2025	Maturity	1	1,450,871	1.173203004			745							745			0003
EUR/L 8982400 USD-S 8000000EUR	CLO ReInv6m NWDSE 2022-26A C XS2437416964	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	01/15/2025	01/15/2025	Maturity	1	8,982,400	1.1228			(746,440)					691,726		(746,440)			0003
EUR/L 5592060 USD-S 5000000EUR	CLO ReInv6m ANCHE 3A D XS2063531987	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2024	01/15/2025	01/15/2025	Maturity	1	5,592,060	1.118412			(444,585)					410,389		(444,585)			0003
USD/L 87106.87 EUR-S 99158.8USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/29/2025	04/29/2025	Maturity	1	99,159	1.138357973			(31)							(31)			0003
EUR/L 131639.79 USD-S 126939.61EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/06/2025	02/18/2025	02/18/2025	Maturity	1	131,640	1.037026898			974							974			0003
EUR/L 4840469.31 USD-S 4185085EUR	Coupon Hedge CLO JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2025	10/15/2025	10/15/2025	Maturity	1	4,840,469	1.1566			32,198							32,198			0003
EUR/L 7507089.01 USD-S 6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/13/2025	08/29/2025	08/29/2025	Maturity	1	7,507,089	1.1709			(7,079)							(7,079)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 625732.3 USD-S 539045.44EUR	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	06/30/2025	06/30/2025	Maturity	1	625,732	1.160815496			9,156							9,156			0003
EUR/L 145453.99 USD-S 129962.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	10/21/2025	10/21/2025	Maturity	1	145,454	1.119200037			6,446							8,721		6,446	0003
EUR/L 1677618 USD-S 1500000EUR	CLO ReInv6m ANCHE 3A D XS2063531987	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2024	01/15/2025	01/15/2025	Maturity	1	1,677,618	1.118412			(133,375)							123,117		(133,375)	0003
EUR/L 5811840.1 USD-S 5316298.85EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2024	02/24/2025	02/24/2025	Maturity	1	5,811,840	1.093211699			(249,403)							293,572		(249,403)	0003
EUR/L 2368839.93 USD-S 2125000EUR	CLO ReInv6m ACCUN 4A B1E XS2106569366	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025	04/22/2025	Maturity	1	2,368,840	1.114748202			57,707							156,300		57,707	0003
EUR/L 115229250 USD-S 99250000EUR	SCP II Investments LLC TL EUR	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/21/2025	10/23/2025	10/23/2025	Maturity	1	115,229,250	1.161			(49,953)									(49,953)	0003
EUR/L 68924759.76 USD-S 62794165.39EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/07/2025	04/15/2025	04/15/2025	Maturity	1	68,924,760	1.09763			1,919,431									1,919,431	0003
EUR/L 685068.79 USD-S 588767EUR	Coupon Hedge CLO FMAN	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/14/2025	11/17/2025	11/17/2025	Maturity	1	685,069	1.163565196			(2,868)									(2,868)	0003
USD/L 314246.02 EUR-S 365593.82USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2025	10/28/2025	10/28/2025	Maturity	1	365,594	1.163400001			532									532	0003
EUR/L 223823.81 USD-S 218481.71EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	03/20/2025	03/20/2025	Maturity	1	223,824	1.024451017			13,272									13,272	0003
EUR/L 92877.28 USD-S 79474.81EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	12/19/2025	12/19/2025	Maturity	1	92,877	1.168637962			171									171	0003
EUR/L 1062684.29 USD-S 908898.64EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	1,062,684	1.1692			(8,363)									(8,363)	0003
USD/L 1512516.88 EUR-S 1747673.93USD	East Road - 7200561	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/18/2025	06/18/2025	Maturity	1	1,747,674	1.155474			(12,221)									(12,221)	0003
USD/L 2878843.75 EUR-S 3114591.11USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/20/2025	03/21/2025	03/21/2025	Maturity	1	3,114,591	1.081889599			(846)									(846)	0003
USD/L 532930.25 EUR-S 613813.07USD	East Road - 7200561	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/21/2025	11/25/2025	11/25/2025	Maturity	1	613,813	1.151769992			2,469									2,469	0003
EUR/L 662645.47 USD-S 601443.7EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	04/26/2024	10/27/2025	10/27/2025	Maturity	1	662,645	1.101758103			37,799							29,442		37,799	0003
USD/L 60278.08 EUR-S 65251.08USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2025	03/28/2025	03/28/2025	Maturity	1	65,251	1.082500969													0003
EUR/L 52740784.86 USD-S 44522019.97EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/16/2025	09/19/2025	09/19/2025	Maturity	1	52,740,785	1.1846			(444,996)									(444,996)	0003
EUR/L 15818966.27 USD-S 13472352EUR	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/15/2025	12/15/2025	Maturity	1	15,818,966	1.17418			11,119									11,119	0003
EUR/L 6651810.44 USD-S 6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/06/2025	02/18/2025	02/18/2025	Maturity	1	6,651,810	1.037499999			46,180									46,180	0003
USD/L 321943.88 EUR-S 335837.91USD	Dutch Property Finance 2021- 2 - Class A-50135991	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/28/2025	01/29/2025	01/29/2025	Maturity	1	335,838	1.043156683			(728)									(728)	0003
EUR/L 166531.43 USD-S 149066.77EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	05/15/2025	05/15/2025	Maturity	1	166,531	1.117159981			186									186	0003
USD/L 1371072.1 EUR-S 1539933.34USD	East Road - 7200561	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/22/2025	05/22/2025	Maturity	1	1,539,933	1.12316			6,226									6,226	0003
USD/L 356162.55 EUR-S 419046.61USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/23/2025	12/29/2025	12/29/2025	Maturity	1	419,047	1.17656			86									86	0003
EUR/L 4808260 USD-S 4300000EUR	CLO ReInv6m HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/05/2024	04/22/2025	04/22/2025	Maturity	1	4,808,260	1.1182			101,929							331,120		101,929	0003
USD/L 370513.56 EUR-S 435931.43USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/23/2025	12/29/2025	12/29/2025	Maturity	1	435,931	1.176559989			.90									90	0003
EUR/L 1181368.93 USD-S 1009147.77EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	1,181,369	1.170660002			(665)									(665)	0003
EUR/L 740394.98 USD-S 629427EUR	Coupon Hedge CLO NJSD	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/15/2025	12/17/2025	12/17/2025	Maturity	1	740,395	1.1763			(1,570)									(1,570)	0003
EUR/L 583169 USD-S 539045.44EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2025	03/28/2025	03/28/2025	Maturity	1	583,169	1.081854992			346									346	0003
USD/L 2046064.88 EUR-S 2370537.21USD	East Road - 7200561	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/16/2025	07/25/2025	07/25/2025	Maturity	1	2,370,537	1.158583598			31,737									31,737	0003
EUR/L 14069634.76 USD-S 12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	04/17/2025	04/30/2025	04/30/2025	Maturity	1	14,069,635	1.1357			(37,224)									(37,224)	0003
USD/L 4200 EUR-S 4471.92USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	4,472	1.064742857			(66)							114		(66)	0003
USD/L 591455.39 EUR-S 692466.03USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/09/2025	07/10/2025	07/10/2025	Maturity	1	692,466	1.170783193			(762)									(762)	0003
EUR/L 13515123.66 USD-S 12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	03/31/2025	03/31/2025	Maturity	1	13,515,124	1.0909399			(120,688)									(120,688)	0003
USD/L 3843652.08 EUR-S 4463556.29USD	FX cover 10.22.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2025	10/24/2025	10/24/2025	Maturity	1	4,463,556	1.161280001			7,366									7,366	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 3355980 USD-S 3000000EUR	CLO ReInv6m ACQUN 4A C XS2106570703	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2024	04/15/2025	04/15/2025	Maturity	1	3,355,980	1.11866			28,611					233,598		28,611			0003
USD/L 14507.51 EUR-S 15388.04USD	Coupon Hedge CLO MJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	15,388	1.060694771			316					304		316			0003
USD/L 14507.51 EUR-S 15777.73USD	Coupon Hedge CLO MJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2025	06/30/2025	06/30/2025	Maturity	1	15,778	1.087556031			1,309							1,309			0003
EUR/L 8038677.75 USD-S 7396988.96EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2025	03/12/2025	03/12/2025	Maturity	1	8,038,678	1.08675			15,886							15,886			0003
EUR/L 16882267.97 USD-S 14847388.79EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/27/2025	07/09/2025	07/09/2025	Maturity	1	16,882,268	1.137053			514,433							514,433			0003
EUR/L 6580105.55 USD-S 5742965EUR	Coupon Hedge RML	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/11/2025	06/13/2025	06/13/2025	Maturity	1	6,580,106	1.14577			52,401							52,401			0003
EUR/L 411612.75 USD-S 371625.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	01/16/2025	01/16/2025	Maturity	1	411,613	1.107600008			(28,912)					26,468		(28,912)			0003
EUR/L 5576454 USD-S 5000000EUR	CLO ReInv6m VOYE 3A DE XS2125181409	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2024	04/15/2025	04/15/2025	Maturity	1	5,576,454	1.1152908			64,531					372,485		64,531			0003
EUR/L 6994434.14 USD-S 6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	03/31/2025	03/31/2025	Maturity	1	6,994,434	1.0909399			(62,459)							(62,459)			0003
EUR/L 402064.57 USD-S 370000EUR	CLO ReInv6m VOYE 1A B1NE XS1800192277	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/17/2024	01/15/2025	01/15/2025	Maturity	1	402,065	1.086661			(21,151)					18,621		(21,151)			0003
EUR/L 3487104.06 USD-S 3189779.31EUR	12-18 Hotel - 7 Pines Ibiza SCP II Investments LLC TL EUR	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2024	02/24/2025	02/24/2025	Maturity	1	3,487,104	1.093211699			(149,642)					176,143		(149,642)			0003
USD/L 110250000 EUR-S 122542875USD		D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/12/2025	05/14/2025	05/14/2025	Maturity	1	122,542,875	1.1115			561,705							561,705			0003
USD/L 50765502.42 EUR-S 57712253.77USD	Non-USD Futures Repatriation -4.16.2025	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2025	04/17/2025	04/17/2025	Maturity	1	57,712,254	1.13684			7,957							7,957			0003
EUR/L 99016.96 USD-S 89317.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025	11/17/2025	Maturity	1	99,017	1.108600009			4,474					4,863		4,474			0003
USD/L 1713808.89 EUR-S 2005536.87USD	East Road - 7200561	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/26/2025	08/26/2025	Maturity	1	2,005,537	1.170222002			(10,834)							(10,834)			0003
USD/L 623635.51 EUR-S 719057.98USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2025	11/26/2025	11/26/2025	Maturity	1	719,058	1.153010001			3,922							3,922			0003
EUR/L 21204552.08 USD-S 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/13/2025	08/29/2025	08/29/2025	Maturity	1	21,204,552	1.1709			(19,995)							(19,995)			0003
EUR/L 397334.4 USD-S 357443.68EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2025	04/16/2025	Maturity	1	397,334	1.111600015			9,615					25,289		9,615			0003
EUR/L 49886526.48 USD-S 45763257.02EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	03/20/2025	03/20/2025	Maturity	1	49,886,526	1.0901			(224,287)							(224,287)			0003
EUR/L 271309.85 USD-S 242856.75EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	05/15/2025	05/15/2025	Maturity	1	271,310	1.117160013			302							302			0003
EUR/L 110605.24 USD-S 94305.95EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/09/2025	09/19/2025	09/19/2025	Maturity	1	110,605	1.172834164			167							167			0003
EUR/L 385191.46 USD-S 370000EUR	CLO ReInv6m VOYE 1A B1NE XS1800192277	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/04/2025	04/15/2025	04/15/2025	Maturity	1	385,191	1.041058			32,241							32,241			0003
EUR/L 5618030 USD-S 5000000EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2024	01/31/2025	01/31/2025	Maturity	1	5,618,030	1.123606			(431,523)					432,986		(431,523)			0003
USD/L 337923.88 EUR-S 393140.64USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2025	10/28/2025	10/28/2025	Maturity	1	393,141	1.163399994			572							572			0003
EUR/L 1537548.38 USD-S 1375000EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	01/15/2025	Maturity	1	1,537,548	1.118217004			(121,993)					112,589		(121,993)			0003
EUR/L 4894887.97 USD-S 4796558.52EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	4,894,888	1.0205			43,145							43,145			0003
EUR/L 7263456.44 USD-S 6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	05/30/2025	05/30/2025	Maturity	1	7,263,456	1.132900001			15,424							15,424			0003
EUR/L 1201535.64 USD-S 1009147.77EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	1,201,536	1.190643903			(32,241)							(32,241)			0003
EUR/L 11831080.64 USD-S 10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	03/31/2025	03/31/2025	Maturity	1	11,831,081	1.0888395			(83,031)							(83,031)			0003
USD/L 1398376.46 EUR-S 1454143.71USD	East Road - 7200561	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/21/2025	01/22/2025	01/22/2025	Maturity	1	1,454,144	1.039879998			1,573							1,573			0003
EUR/L 64212204.45 USD-S 54906628.97EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/15/2025	07/15/2025	Maturity	1	64,212,204	1.16948			(520,591)							(520,591)			0003
USD/L 2820455.9 EUR-S 3282079.92USD	Non-USD Futures Repatriation -7.18.2025	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/22/2025	07/22/2025	Maturity	1	3,282,080	1.163670001			32,243							32,243			0003
EUR/L 20567093.51 USD-S 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	04/17/2025	04/30/2025	04/30/2025	Maturity	1	20,567,094	1.1357			(54,415)							(54,415)			0003
USD/L 829586.97 EUR-S 975386.88USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/15/2025	12/17/2025	12/17/2025	Maturity	1	975,387	1.17575			(1,613)							(1,613)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 20516386.58 USD-S 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	06/07/2025	06/07/2025	Maturity	1	20,516,387	1.1329			73,371							73,371			0003
EUR/L 322283.27 USD-S 312195EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	322,283	1.032314002			5,240							5,240			0003
EUR/L 382481.04 USD-S 342909.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2025	07/16/2025	Maturity	1	382,481	1.115399987			16,459						23,733	16,459			0003
EUR/L 11273780.68 USD-S 10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/06/2025	02/24/2025	02/24/2025	Maturity	1	11,273,781	1.03755			95,062							95,062			0003
EUR/L 126555.55 USD-S 106641.02EUR	Coupon Hedge CLO NJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	126,556	1.186743619			(1,369)							(1,369)			0003
USD/L 356080.77 EUR-S 417288.81USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZ1NUHU748	07/25/2025	07/28/2025	07/28/2025	Maturity	1	417,289	1.171893697			(4,590)							(4,590)			0003
USD/L 429233.23 EUR-S 503015.72USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZ1NUHU748	07/25/2025	07/28/2025	07/28/2025	Maturity	1	503,016	1.171893705			(5,533)							(5,533)			0003
USD/L 865947.87 EUR-S 1005429.47USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/22/2025	08/28/2025	08/28/2025	Maturity	1	1,005,429	1.161073899			6,086							6,086			0003
EUR/L 436102.45 USD-S 367478.24EUR	Coupon Hedge CLO NJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	436,102	1.186743601			(4,719)							(4,719)			0003
USD/L 26994.46 EUR-S 28099.61USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/27/2025	01/27/2025	Maturity	1	28,100	1.040939882			210							210			0003
USD/L 105947.57 EUR-S 110894.32USD	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/24/2025	03/01/2025	03/01/2025	Maturity	1	110,894	1.046690547			(667)							(667)			0003
EUR/L 284302.68 USD-S 242856.75EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	284,303	1.170659988			(160)							(160)			0003
EUR/L 211113.62 USD-S 188262.34EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2025	05/19/2025	05/19/2025	Maturity	1	211,114	1.121379985			474							474			0003
EUR/L 290912.26 USD-S 249268.34EUR	Irish RPL EPF	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/13/2025	12/19/2025	12/19/2025	Maturity	1	290,912	1.167064618			930							930			0003
EUR/L 773525.71 USD-S 705064.51EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/15/2025	04/15/2025	Maturity	1	773,526	1.0970992			21,926							21,926			0003
USD/L 4700000 EUR-S 5155430USD	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/24/2023	10/15/2025	10/15/2025	Maturity	1	5,155,430	1.0969			316,749						210,867	316,749			0003
EUR/L 151070.7 USD-S 135903.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2025	04/16/2025	Maturity	1	151,071	1.111600019			3,656						9,615	3,656			0003
EUR/L 1118880 USD-S 1000000EUR	CLO ReInv6m INVSC 4A B1E XS2114941409	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2024	04/15/2025	04/15/2025	Maturity	1	1,118,880	1.11888			9,317						78,086	9,317			0003
EUR/L 174506.51 USD-S 149066.77EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	174,507	1.170660034			(98)							(98)			0003
USD/L 249359.32 EUR-S 294297.11USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2025	09/26/2025	09/26/2025	Maturity	1	294,297	1.180212995			(2,423)							(2,423)			0003
USD/L 1548539.21 EUR-S 1681640.8USD	East Road - 7200561	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/24/2025	03/24/2025	Maturity	1	1,681,641	1.085953			(9,063)							(9,063)			0003
EUR/L 1450710.43 USD-S 12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/13/2025	08/29/2025	08/29/2025	Maturity	1	14,505,710	1.1709			(13,679)							(13,679)			0003
EUR/L 4313259.02 USD-S 3627330.77EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZ1NUHU748	12/28/2021	06/16/2025	06/16/2025	Maturity	1	4,313,259	1.1891			(122,236)						516,362	(122,236)			0003
EUR/L 5191394.58 USD-S 4731928.14EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/15/2025	04/15/2025	Maturity	1	5,191,395	1.097099201			147,153							147,153			0003
EUR/L 12722731.24 USD-S 10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/13/2025	08/29/2025	08/29/2025	Maturity	1	12,722,731	1.1709			(11,997)							(11,997)			0003
USD/L 370000 EUR-S 380740.73USD	CLO ReInv6m VOYE 1A B1NE XS1800192277	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	380,741	1.029029			4,431							4,431			0003
USD/L 7072792.64 EUR-S 8326798.78USD	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/16/2025	09/16/2025	Maturity	1	8,326,799	1.177300001			60,144							60,144			0003
EUR/L 34033.04 USD-S 31258.86EUR	Irish RPL EPF	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/12/2025	03/20/2025	03/20/2025	Maturity	1	34,033	1.088748598			(111)							(111)			0003
EUR/L 821143.96 USD-S 704389.32EUR	Irish RPL EPF	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/08/2025	12/19/2025	12/19/2025	Maturity	1	821,144	1.165752996			3,552							3,552			0003
EUR/L 1079990.61 USD-S 1058295.55EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	1,079,991	1.020500001			9,519							9,519			0003
EUR/L 436303.81 USD-S 398556.3EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/17/2024	10/27/2025	10/27/2025	Maturity	1	436,304	1.094710609			27,857						16,701	27,857			0003
EUR/L 957809.83 USD-S 927828EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	957,810	1.032313996			15,572							15,572			0003
USD/L 94038.43 EUR-S 98845.67USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/28/2025	01/28/2025	Maturity	1	98,846	1.051119952			(754)							(754)			0003
EUR/L 210411.22 USD-S 188262.34EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/16/2025	06/23/2025	06/23/2025	Maturity	1	210,411	1.117649021			7,541							7,541			0003
USD/L 4000000 EUR-S 4670080USD	CLO AVOCA 30A B2 XS2791003796	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/29/2025	09/29/2025	Maturity	1	4,670,080	1.16752			20,297							20,297			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1403433 USD-S 1206149EUR	Coupon Hedge CLO FMAN	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/14/2025	11/17/2025	11/17/2025	Maturity	1	1,403,433	1.163565198			(5,874)										0003
USD/L 1236067.18 EUR-S 1344292.28USD	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2025	06/30/2025	06/30/2025	Maturity	1	1,344,292	1.087556002			111,549										0003
USD/L 1236067.18 EUR-S 1311090.28USD	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	1,311,090	1.060695002			26,949					25,878			26,949		0003
EUR/L 126894255.08 USD-S 110250000EUR	SCP II Investments LLC TL EUR	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/23/2025	06/23/2025	Maturity	1	126,894,255	1.1509683			742,412								742,412		0003
EUR/L 18789634.48 USD-S 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/06/2025	02/24/2025	02/24/2025	Maturity	1	18,789,634	1.03755			158,436								158,436		0003
EUR/L 11228000 USD-S 10000000EUR	CLO ReInv6m NWDSE 2022-26A D XS2437417186	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	01/15/2025	01/15/2025	Maturity	1	11,228,000	1.1228			(933,050)					864,657			(933,050)		0003
EUR/L 27993.98 USD-S 26994.46EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/06/2025	02/18/2025	02/18/2025	Maturity	1	27,994	1.037026857			207								207		0003
EUR/L 267939.79 USD-S 259219.14EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	03/20/2025	03/20/2025	Maturity	1	267,940	1.033641999			13,365								13,365		0003
EUR/L 162030.39 USD-S 147837.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	02/14/2025	Maturity	1	162,030	1.095999978			(6,934)					8,636			(6,934)		0003
EUR/L 594131.43 USD-S 542090.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	02/14/2025	Maturity	1	594,131	1.096000002			(25,425)					31,668			(25,425)		0003
EUR/L 21215284.6 USD-S 18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/25/2024	11/03/2025	11/03/2025	Maturity	1	21,215,285	1.1333464			343,605					1,499,234			343,605		0003
USD/L 10355.71 EUR-S 11588.14USD	Irish RPL UPB	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2025	05/19/2025	05/19/2025	Maturity	1	11,588	1.119009706			.51								51		0003
USD/L 10376.48 EUR-S 11892.49USD	Irish RPL UPB	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	06/13/2025	06/13/2025	Maturity	1	11,892	1.146100604			.91								91		0003
EUR/L 24627.97 USD-S 22181.36EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	03/17/2025	03/17/2025	Maturity	1	24,628	1.11030027			(404)					1,579			(404)		0003
EUR/L 25864.61 USD-S 23134.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	08/26/2025	08/26/2025	Maturity	1	25,865	1.118000182			1,569					1,569			1,569		0003
EUR/L 2744177.5 USD-S 2500000EUR	CLO ReInv6m JUBIL 2019-23A C XS2075330337	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	01/15/2025	Maturity	1	2,744,178	1.097671			(170,440)					153,342			(170,440)		0003
USD/L 366309.42 EUR-S 384097.41USD	Non-USD Futures Repatriation -2.26.2025	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/26/2025	02/28/2025	02/28/2025	Maturity	1	384,097	1.048560012			(4,160)								(4,160)		0003
EUR/L 7220572.75 USD-S 7075524.5EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	7,220,573	1.0205			63,645								63,645		0003
EUR/L 27882.85 USD-S 25024.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	06/16/2025	06/16/2025	Maturity	1	27,883	1.114200245			1,031					1,748			1,031		0003
EUR/L 1060039.15 USD-S 1021724.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/06/2025	02/18/2025	02/18/2025	Maturity	1	1,060,039	1.037500002			7,359								7,359		0003
EUR/L 81852.18 USD-S 79290EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	81,852	1.032314037			1,331								1,331		0003
USD/L 99000000 EUR-S 114097500USD	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/20/2025	06/24/2025	06/24/2025	Maturity	1	114,097,500	1.1525			841,025								841,025		0003
USD/L 77042.68 EUR-S 89978.32USD	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	89,978	1.167902259			462								462		0003
EUR/L 47889.53 USD-S 40712EUR	Coupon Hedge CLO NJSD	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/15/2025	12/17/2025	12/17/2025	Maturity	1	47,890	1.176300108			(102)								(102)		0003
EUR/L 205082.73 USD-S 176671.25EUR	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	06/30/2025	06/30/2025	Maturity	1	205,083	1.160815526			3,001								3,001		0003
EUR/L 1343345.47 USD-S 1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/21/2023	02/24/2025	02/24/2025	Maturity	1	1,343,345	1.106436002			(73,014)					83,101			(73,014)		0003
EUR/L 1408150 USD-S 1250000EUR	CLO ReInv6m ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/29/2023	02/18/2025	02/18/2025	Maturity	1	1,408,150	1.12652			(102,271)					110,969			(102,271)		0003
EUR/L 116260650 USD-S 99000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/25/2025	09/25/2025	Maturity	1	116,260,650	1.17435			(826,255)								(826,255)		0003
EUR/L 799946.2 USD-S 691636EUR	Coupon Hedge CLO JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2025	10/15/2025	10/15/2025	Maturity	1	799,946	1.156600003			5,321								5,321		0003
EUR/L 1421303.96 USD-S 1275000EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025	04/22/2025	Maturity	1	1,421,304	1.114748204			34,624					93,780			34,624		0003
USD/L 3600000 EUR-S 4203072USD	CLO AVOCA 30A D XS2791004174	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/29/2025	09/29/2025	Maturity	1	4,203,072	1.16752			18,267								18,267		0003
USD/L 554000 EUR-S 570082.07USD	CLO ReInv6m PENTA 2018-5A DR XS2289568219	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	570,082	1.029029007			6,635								6,635		0003
USD/L 670000 EUR-S 759471.13USD	CLO ReInv6m CIFCE 5A D XS2390490287	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	759,471	1.133539			(3,579)								(3,579)		0003
USD/L 518000 EUR-S 587173.2USD	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	587,173	1.133538996			(2,767)								(2,767)		0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 42263294.34 USD-S 36870922EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/11/2025	06/13/2025	06/13/2025	Maturity	1	42,263,294	1.14625			318,729							318,729			0003
EUR/L 15879485.59 USD-S 14611903EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2025	03/12/2025	03/12/2025	Maturity	1	15,879,486	1.08675			31,381							31,381			0003
EUR/L 4017425.85 USD-S 3441932.65EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/14/2025	08/26/2025	08/26/2025	Maturity	1	4,017,426	1.167200599			(11,359)							(11,359)			0003
EUR/L 105505.62 USD-S 96547.94EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	04/26/2025	04/26/2025	Maturity	1	105,506	1.092779608			4,153					4,964		4,153			0003
USD/L 3644.62 EUR-S 3979.29USD	CLO ACLO 4A D XS1796988118 - AccInt	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/11/2025	04/11/2025	Maturity	1	3,979	1.09182576			153							153			0003
USD/L 4283669.06 EUR-S 4519004.41USD	AP Pistachio Accruals Adjustment 1	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/25/2024	01/31/2025	01/31/2025	Maturity	1	4,519,004	1.054937799			(75,549)					76,802		(75,549)			0003
USD/L 1047405.21 EUR-S 1087091.81USD	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/31/2025	02/03/2025	02/03/2025	Maturity	1	1,087,092	1.037890398			(8,893)							(8,893)			0003
EUR/L 712895.13 USD-S 625000EUR	CLO ReInv6m BRGPT 3A D	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2025	07/15/2025	07/15/2025	Maturity	1	712,895	1.140632208			12,104							12,104			0003
EUR/L 3290311.81 USD-S 2928340.26EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2025	07/23/2025	07/23/2025	Maturity	1	3,290,312	1.123609799			157,228							157,228			0003
USD/L 3441990 EUR-S 4011398.41USD	Apache New Loan Closing 50472283	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/08/2025	12/10/2025	12/10/2025	Maturity	1	4,011,398	1.165430001			13,332							13,332			0003
EUR/L 2847655.81 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/24/2025	06/30/2025	06/30/2025	Maturity	1	2,847,656	1.163348			35,378							35,378			0003
EUR/L 1032969.5 USD-S 912678.48EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025	10/28/2025	Maturity	1	1,032,970	1.131799996			30,387					72,038		30,387			0003
EUR/L 606561.84 USD-S 518000EUR	CLO ReInv6m BECLO 10A B1R	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	606,562	1.170968803			(5,683)							(5,683)			0003
EUR/L 21268.26 USD-S 20419.65EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/07/2025	04/26/2025	04/26/2025	Maturity	1	21,268	1.041558499			1,924							1,924			0003
USD/L 3070155 EUR-S 3553980.42USD	Project Windmill-105000001 .	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/15/2025	10/15/2025	Maturity	1	3,553,980	1.1575899			20,581							20,581			0003
USD/L 250000 EUR-S 283384.75USD	CLO ReInv6m JUBIL 2021-25A C1	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	283,385	1.133539			(1,335)							(1,335)			0003
EUR/L 359190.81 USD-S 309000EUR	CLO CADOG 13A CR XS2328023838	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	359,191	1.162429806			576							576			0003
USD/L 612000 EUR-S 693725.87USD	CLO BCCE 2018-2A D	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	693,726	1.133539003			(3,269)							(3,269)			0003
USD/L 554000 EUR-S 627980.61USD	CLO ReInv6m PENTA 2018-5A DR	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	627,981	1.133539007			(2,959)							(2,959)			0003
EUR/L 783022.4 USD-S 673608.33EUR	CML Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	783,022	1.162429805			1,255							1,255			0003
EUR/L 778827.97 USD-S 670000EUR	CLO ReInv6m CIFCE 5A D	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	778,828	1.162429806			1,249							1,249			0003
EUR/L 3486900 USD-S 3000000EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/16/2025	07/28/2025	07/28/2025	Maturity	1	3,486,900	1.1623			(9,889)							(9,889)			0003
USD/L 10400000 EUR-S 12121568.16USD	RML Behrens Finance Amortizer	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/23/2025	10/23/2025	Maturity	1	12,121,568	1.1655354			(52,403)							(52,403)			0003
USD/L 40000000 EUR-S 46656000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/29/2025	10/31/2025	10/31/2025	Maturity	1	46,656,000	1.1664			(556,055)							(556,055)			0003
EUR/L 1802029.53 USD-S 1530993.6EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	11/20/2025	11/20/2025	Maturity	1	1,802,030	1.1770327			(37,562)							(37,562)			0003
USD/L 241937.8 EUR-S 274763.92USD	CML LOCABOX 7200644	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2025	05/09/2025	05/09/2025	Maturity	1	274,764	1.135679997			(2,462)							(2,462)			0003
USD/L 2820796.34 EUR-S 3234804.62USD	Non-USD Futures Repatriation -4.22.2025	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	04/22/2025	04/23/2025	04/23/2025	Maturity	1	3,234,805	1.14677			(40,534)							(40,534)			0003
EUR/L 7703997.42 USD-S 7058282.45EUR	Non-USD Futures Repatriation -3.11.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2025	03/12/2025	03/12/2025	Maturity	1	7,703,997	1.0914833			(18,251)							(18,251)			0003
USD/L 34328.27 EUR-S 36000.74USD	Hispania Hotel Portfolio - 7200391	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/27/2025	02/27/2025	Maturity	1	36,001	1.048719903			(286)							(286)			0003
EUR/L 104328.54 USD-S 94818.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	05/16/2025	Maturity	1	104,329	1.100299974			1,375					5,474		1,375			0003
USD/L 6082329.37 EUR-S 7163767.53USD	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/16/2025	12/18/2025	12/18/2025	Maturity	1	7,163,768	1.1778			(35,258)							(35,258)			0003
EUR/L 5031547.08 USD-S 4303410.09EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	5,031,547	1.169200001			(39,597)							(39,597)			0003
EUR/L 714522.7 USD-S 602086.84EUR	Coupon Hedge CLO NJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	714,523	1.186743593			(7,732)							(7,732)			0003
EUR/L 12340256.1 USD-S 10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/17/2025	04/30/2025	04/30/2025	Maturity	1	12,340,256	1.1357			(32,649)							(32,649)			0003
EUR/L 1127379.52 USD-S 1009147.77EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	05/15/2025	05/15/2025	Maturity	1	1,127,380	1.117159997			1,257							1,257			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 128022300 USD-S 110250000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/16/2025	07/23/2025	07/23/2025	Maturity	1	128,022,300	1.1612			1,775,204							1,775,204			0003
EUR/L 31615800 USD-S 29000000EUR	Project Physicus - 7200542 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2025	02/25/2025	Maturity	1	31,615,800	1.0902			(1,122,225)					1,512,885		(1,122,225)			0003
USD/L 340414.11 EUR-S 398551.12USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/09/2025	07/10/2025	07/10/2025	Maturity	1	398,551	1.170783197			(439)							(439)			0003
EUR/L 177485.44 USD-S 149066.77EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	177,485	1.190643897			(4,763)							(4,763)			0003
USD/L 8584006.58 EUR-S 9940279.62USD	SO 1 7/8 09/15/2081	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2025	10/10/2025	10/10/2025	Maturity	1	9,940,280	1.158			27,447							27,447			0003
USD/L 8577743.24 EUR-S 9933026.67USD	ASRNED 4 5/8 PERP	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2025	10/10/2025	10/10/2025	Maturity	1	9,933,027	1.158			27,427							27,427			0003
USD/L 77446.46 EUR-S 83533.75USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025	04/15/2025	Maturity	1	83,534	1.078599977			3,841					2,928		3,841			0003
USD/L 12880619.62 EUR-S 14915757.52USD	CABKSM 5 7/8 PERP	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2025	10/10/2025	10/10/2025	Maturity	1	14,915,758	1.158			41,185							41,185			0003
USD/L 305848.66 EUR-S 346246.31USD	CML Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	05/29/2025	05/29/2025	Maturity	1	346,246	1.132083789			1,352							1,352			0003
EUR/L 2548445.03 USD-S 2192588EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/16/2025	07/28/2025	07/28/2025	Maturity	1	2,548,445	1.162299999			(7,227)							(7,227)			0003
USD/L 1102638.4 EUR-S 1148508.16USD	Non-USD Futures Repatriation -1.22.2025	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/24/2025	01/24/2025	Maturity	1	1,148,508	1.041600002			8,595							8,595			0003
USD/L 267255.67 EUR-S 277967.38USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2025	01/28/2025	01/28/2025	Maturity	1	277,967	1.040080384			807							807			0003
USD/L 318250.6 EUR-S 331006.21USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2025	01/28/2025	01/28/2025	Maturity	1	331,006	1.040080396			961							961			0003
USD/L 388000 EUR-S 439813.13USD	CLO PHNXP 1A CRN XS1890617571	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	439,813	1.133538995			(2,073)							(2,073)			0003
USD/L 20950.46 EUR-S 21790.16USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2025	01/28/2025	01/28/2025	Maturity	1	21,790	1.040080266			.63							63			0003
USD/L 6345.99 EUR-S 7422.27USD	CML Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/29/2025	09/29/2025	Maturity	1	7,422	1.169600015			.19							19			0003
USD/L 5394.35 EUR-S 6309.23USD	CML Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/29/2025	09/29/2025	Maturity	1	6,309	1.169599674			.16							16			0003
EUR/L 79479.41 USD-S 67793.68EUR	Coupon Hedge CLO JAJO	B1	Currency	SOCIETE GENERALE SA 02RNEBIBJXP4R0TD8PU41	07/18/2025	10/15/2025	10/15/2025	Maturity	1	79,479	1.172371967			(548)							(548)			0003
USD/L 388000 EUR-S 399263.25USD	CLO PHNXP 1A CRN XS1890617571	D1	Currency	SOCIETE GENERALE SA 02RNEBIBJXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	399,263	1.029028995			4,647							4,647			0003
EUR/L 1673115 USD-S 1500000EUR	CLO ReInv6n DRYD 2021-91A D XS2461260544	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/11/2024	10/21/2025	10/21/2025	Maturity	1	1,673,115	1.11541			72,736					94,581		72,736			0003
USD/L 37711.04 EUR-S 39999.91USD	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA 02RNEBIBJXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	40,000	1.060694958			822					789		822			0003
EUR/L 1076904.48 USD-S 931095EUR	Coupon Hedge CLO JAJO	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2025	10/15/2025	10/15/2025	Maturity	1	1,076,904	1.156600003			7,163							7,163			0003
USD/L 221718.95 EUR-S 259322.48USD	CML Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/29/2025	09/29/2025	Maturity	1	259,322	1.169599982			664							664			0003
USD/L 600000 EUR-S 658140USD	CLO ReInv6n ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/24/2023	10/15/2025	10/15/2025	Maturity	1	658,140	1.0969			40,436					26,919		40,436			0003
EUR/L 433943.86 USD-S 388000EUR	CLO ReInv6n RRME 3A DN XS2060707655	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2024	01/15/2025	01/15/2025	Maturity	1	433,944	1.11841201			(34,500)					31,846		(34,500)			0003
USD/L 83888.37 EUR-S 90087.72USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2024	01/16/2025	01/16/2025	Maturity	1	90,088	1.073899994			(3,699)					3,148		(3,699)			0003
EUR/L 196140.69 USD-S 190001EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	196,141	1.032313988			3,189							3,189			0003
EUR/L 2559407.97 USD-S 2192588EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/20/2025	08/28/2025	08/28/2025	Maturity	1	2,559,408	1.167299999			1,757							1,757			0003
EUR/L 66364.49 USD-S 56418EUR	Coupon Hedge CLO NJSD	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/15/2025	12/17/2025	12/17/2025	Maturity	1	66,364	1.17629994			(141)							(141)			0003
EUR/L 773015.82 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	773,016	1.162429805			1,239							1,239			0003
USD/L 2912.1 EUR-S 3365.05USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/26/2025	11/28/2025	11/28/2025	Maturity	1	3,365	1.155540675			.11							11			0003
USD/L 23104.35 EUR-S 26698USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/26/2025	11/28/2025	11/28/2025	Maturity	1	26,698	1.155539974			89							89			0003
USD/L 15203823.46 EUR-S 17709418.87USD	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/18/2025	12/18/2025	Maturity	1	17,909,419	1.1778			(88,145)							(88,145)			0003
EUR/L 222754.9 USD-S 199393.91EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	05/15/2025	05/15/2025	Maturity	1	222,755	1.117159998			248							248			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 41231.13 USD-S 38117.82EUR	Coupon Hedge CLO NJSD	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/28/2025	03/28/2025	Maturity	1	41,231	1.081675972			.31										0003
USD/L 23251.22 EUR-S 26663.47USD	CML Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	06/26/2025	06/26/2025	Maturity	1	26,663	1.14675574			552								552		0003
USD/L 28829.15 EUR-S 32812.42USD	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/29/2025	04/29/2025	Maturity	1	32,812	1.138168139			(5)								(5)		0003
EUR/L 552615.1 USD-S 471301.06EUR	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2025	07/08/2025	07/08/2025	Maturity	1	552,615	1.172530993			(158)								(158)		0003
USD/L 1479211.27 EUR-S 1516393.32USD	Non-USD Futures Repatriation -1.2.2025	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/02/2025	01/03/2025	01/03/2025	Maturity	1	1,516,393	1.025136403			8,080								8,080		0003
EUR/L 2878539.61 USD-S 2820714.95EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	2,878,540	1.020500001			25,372								25,372		0003
EUR/L 73563.28 USD-S 61987.51EUR	Coupon Hedge CLO NJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	73,563	1.186743588			(796)								(796)		0003
EUR/L 237407.14 USD-S 199393.91EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	237,407	1.190643887			(6,370)								(6,370)		0003
USD/L 32339.82 EUR-S 36808.15USD	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/29/2025	04/29/2025	Maturity	1	36,808	1.138168054			(5)								(5)		0003
USD/L 410132.09 EUR-S 466799.22USD	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/29/2025	04/29/2025	Maturity	1	466,799	1.138167999			(66)								(66)		0003
EUR/L 280114.93 USD-S 250000EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2024	02/28/2025	02/28/2025	Maturity	1	280,115	1.12045972			(20,814)							20,576	(20,814)		0003
USD/L 665000 EUR-S 684304.29USD	CLO CADOG 6A DR XS1655107800	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	684,304	1.029029008			7,964								7,964		0003
EUR/L 251508.69 USD-S 216483EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2025	11/17/2025	11/17/2025	Maturity	1	251,509	1.161794182			(671)								(671)		0003
EUR/L 160815.2 USD-S 144177.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2025	07/16/2025	Maturity	1	160,815	1.115400048			6,920							9,979	6,920		0003
EUR/L 12853082.74 USD-S 12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/06/2025	02/18/2025	02/18/2025	Maturity	1	12,853,083	1.0375			89,232								89,232		0003
EUR/L 372603.61 USD-S 316759EUR	Coupon Hedge CLO NJSD	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/15/2025	12/17/2025	12/17/2025	Maturity	1	372,604	1.176299995			(790)								(790)		0003
EUR/L 67741885.11 USD-S 66387578.51EUR	Coupon Hedge CLO JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/13/2025	01/15/2025	01/15/2025	Maturity	1	67,741,885	1.0204			603,797								603,797		0003
USD/L 715892.69 EUR-S 811757.88USD	Non-USD Futures Repatriation -5.2.2025	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/06/2025	05/06/2025	Maturity	1	811,758	1.13391			2,423								2,423		0003
EUR/L 16967394 USD-S 15150000EUR	CLO ReInv6n BAST 2020-3A B2 XS2242636194	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	08/28/2024	02/18/2025	02/18/2025	Maturity	1	16,967,394	1.11996			(1,140,146)							1,245,554	(1,140,146)		0003
USD/L 1971649.97 EUR-S 2056568.93USD	East Road - 7200561	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/19/2025	02/21/2025	02/21/2025	Maturity	1	2,056,569	1.043069998			5,783								5,783		0003
EUR/L 124891200 USD-S 110250000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/21/2025	05/23/2025	05/23/2025	Maturity	1	124,891,200	1.1328			374,386								374,386		0003
USD/L 1236675.32 EUR-S 1436324.18USD	East Road - 7200561	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/21/2025	10/23/2025	10/23/2025	Maturity	1	1,436,324	1.161439997			(1,167)								(1,167)		0003
EUR/L 2230544.2 USD-S 2000000EUR	CLO ReInv6n AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	04/15/2025	Maturity	1	2,230,544	1.1152721			25,850							148,956	25,850		0003
EUR/L 12927113.1 USD-S 11000000EUR	SCP II Investments LLC TL EUR	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	10/23/2025	10/23/2025	Maturity	1	12,927,113	1.1751921			(161,649)								(161,649)		0003
USD/L 199531.62 EUR-S 235489.81USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2025	09/26/2025	09/26/2025	Maturity	1	235,490	1.180212991			(1,939)								(1,939)		0003
EUR/L 45880685.58 USD-S 39634663EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/15/2025	10/15/2025	Maturity	1	45,880,686	1.1575899			265,693								265,693		0003
USD/L 369034.94 EUR-S 425500.98USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/24/2025	11/26/2025	11/26/2025	Maturity	1	425,501	1.15301001			2,321								2,321		0003
EUR/L 7281408.31 USD-S 6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	04/17/2025	04/30/2025	04/30/2025	Maturity	1	7,281,408	1.1357			(19,265)								(19,265)		0003
EUR/L 12309831.94 USD-S 10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	05/30/2025	05/30/2025	Maturity	1	12,309,832	1.1329			26,140								26,140		0003
EUR/L 19718467.75 USD-S 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	03/31/2025	03/31/2025	Maturity	1	19,718,468	1.0888395			(138,385)								(138,385)		0003
EUR/L 875543.96 USD-S 747470.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/18/2025	08/18/2025	Maturity	1	875,544	1.171342103			(3,471)								(3,471)		0003
USD/L 1535833.05 EUR-S 1738660.08USD	East Road - 7200561	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	04/15/2025	04/22/2025	04/22/2025	Maturity	1	1,738,660	1.132063202			15,115								15,115		0003
EUR/L 50441.63 USD-S 45665.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025	08/18/2025	Maturity	1	50,442	1.104600103			2,836							2,571	2,836		0003
EUR/L 678825.48 USD-S 665189.1EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	678,825	1.020500005			5,983								5,983		0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 47020.02 EUR-S 55312.94USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	55,313	1.17636998			(568)							(568)			0003
USD/L 48822.79 EUR-S 50031.16USD	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	50,031	1.024750122			5,051							5,051			0003
USD/L 45164.74 EUR-S 49813.14USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025	07/15/2025	Maturity	1	49,813	1.102920995			2,578							2,578			0003
EUR/L 62445600 USD-S 55125000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/21/2025	05/23/2025	05/23/2025	Maturity	1	62,445,600	1.1328			187,193							187,193			0003
EUR/L 9552177.6 USD-S 8500000EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/05/2024	07/31/2025	07/31/2025	Maturity	1	9,552,178	1.1237856			147,143						651,387	147,143			0003
EUR/L 362423.88 USD-S 321341.35EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2025	09/19/2025	09/19/2025	Maturity	1	362,424	1.127847008			15,025							15,025			0003
EUR/L 6463556.55 USD-S 5500000EUR	SCP II Investments LLC TL EUR	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	10/03/2025	10/23/2025	10/23/2025	Maturity	1	6,463,557	1.1751921			(80,825)							(80,825)			0003
EUR/L 63447127.54 USD-S 55125000EUR	SCP II Investments LLC TL EUR	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/23/2025	06/23/2025	Maturity	1	63,447,128	1.1509683			371,206							371,206			0003
USD/L 535330.9 EUR-S 629559.85USD	CML EQT Poland 7410017	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/23/2025	09/23/2025	Maturity	1	629,560	1.176020009			2,987							2,987			0003
USD/L 1228146.53 EUR-S 1440865.19USD	East Road - 7200561	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/24/2025	09/24/2025	Maturity	1	1,440,865	1.173202997			740							740			0003
EUR/L 37085973.45 USD-S 31565217EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/17/2025	12/29/2025	12/29/2025	Maturity	1	37,085,973	1.1749			60,064							60,064			0003
EUR/L 17706853.82 USD-S 152433586.28EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/02/2025	12/04/2025	12/04/2025	Maturity	1	177,066,854	1.1616			410,572							410,572			0003
EUR/L 4693333.49 USD-S 4043133EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/16/2025	07/28/2025	07/28/2025	Maturity	1	4,699,333	1.162300001			(13,327)							(13,327)			0003
EUR/L 274326.82 USD-S 258819.15EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2024	01/22/2025	01/22/2025	Maturity	1	274,327	1.059917012			(4,895)						6,027	(4,895)			0003
EUR/L 1572799.46 USD-S 1521609.47EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	03/20/2025	03/20/2025	Maturity	1	1,572,799	1.033642003			78,450							78,450			0003
EUR/L 1004356.39 USD-S 860483.1EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/14/2025	08/26/2025	08/26/2025	Maturity	1	1,004,356	1.167200599			(2,840)							(2,840)			0003
EUR/L 3020160 USD-S 2600000EUR	RML Behrens Finance Amortizer	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/02/2025	12/04/2025	12/04/2025	Maturity	1	3,020,160	1.1616			7,003							7,003			0003
EUR/L 2811778.17 USD-S 2412589.23EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/08/2025	12/19/2025	12/19/2025	Maturity	1	2,811,778	1.165460798			12,871							12,871			0003
EUR/L 1913093.69 USD-S 1657939.17EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	09/19/2025	09/19/2025	Maturity	1	1,913,094	1.153898602			34,330							34,330			0003
USD/L 302789.41 EUR-S 351560.88USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	08/22/2025	08/28/2025	08/28/2025	Maturity	1	351,561	1.161073896			2,128							2,128			0003
USD/L 12500000 EUR-S 14663977.5USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	09/29/2025	09/30/2025	09/30/2025	Maturity	1	14,663,978	1.1731182			9,795							9,795			0003
EUR/L 17500262.08 USD-S 14755166.62EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/19/2025	09/19/2025	Maturity	1	17,500,262	1.186043			(168,769)							(168,769)			0003
EUR/L 1566864.76 USD-S 1338445.63EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	1,566,865	1.170659999			(882)							(882)			0003
EUR/L 1122757.85 USD-S 1004723.26EUR	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/15/2025	05/16/2025	05/16/2025	Maturity	1	1,122,758	1.117479703			(2,690)							(2,690)			0003
USD/L 114752.79 EUR-S 125095.24USD	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	03/19/2025	03/25/2025	03/25/2025	Maturity	1	125,095	1.090128092			(1,231)							(1,231)			0003
USD/L 173659.91 EUR-S 189311.55USD	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	03/19/2025	03/25/2025	03/25/2025	Maturity	1	189,312	1.090128113			(1,863)							(1,863)			0003
EUR/L 6234.43 USD-S 5871.57EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	01/27/2025	01/27/2025	Maturity	1	6,234	1.061799485			(77)						147	(77)			0003
EUR/L 21101.12 USD-S 19309.59EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	04/26/2025	04/26/2025	Maturity	1	21,101	1.092779287			831						993	831			0003
EUR/L 18622.72 USD-S 16965.7EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	07/25/2025	07/25/2025	Maturity	1	18,623	1.097668826			1,297						864	1,297			0003
USD/L 2000000 EUR-S 2271600USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/28/2025	04/30/2025	04/30/2025	Maturity	1	2,271,600	1.1358			(6,210)							(6,210)			0003
EUR/L 7680532.19 USD-S 6540682.82EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2025	09/19/2025	09/19/2025	Maturity	1	7,680,532	1.174270699			2,187							2,187			0003
EUR/L 14520000 USD-S 12500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/02/2025	12/04/2025	12/04/2025	Maturity	1	14,520,000	1.1616			33,668							33,668			0003
USD/L 2000000 EUR-S 2346236.4USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	09/29/2025	09/30/2025	09/30/2025	Maturity	1	2,346,236	1.1731182			1,567							1,567			0003
USD/L 370513.56 EUR-S 435931.43USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/23/2025	12/29/2025	12/29/2025	Maturity	1	435,931	1.176559989			.90							.90			0003
EUR/L 56089362.21 USD-S 48097071.79EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/16/2025	10/21/2025	10/21/2025	Maturity	1	56,089,362	1.16617			(109,158)							(109,158)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 356162.56 EUR-S 419046.62USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/23/2025	12/29/2025	12/29/2025	Maturity	1	419,047	1.176559996			86									0003
EUR/L 56318.43 USD-S 51727.68EUR	Irish RPL UPB	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/20/2025	03/20/2025	Maturity	1	56,318	1.088748423			(184)									0003
EUR/L 564325 USD-S 500000EUR	CLO ReInv6n PENTA 2018-5A B2R XS2289566940	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025	10/15/2025	Maturity	1	564,325	1.12865			17,822					38,308		17,822		0003
EUR/L 100705.54 USD-S 90922.3EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	01/16/2025	01/16/2025	Maturity	1	100,706	1.107600006			(7,074)					6,476		(7,074)		0003
EUR/L 6941197.5 USD-S 6150000EUR	CLO ReInv6n PENTA 2018-5A CR XS2289567674	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025	10/15/2025	Maturity	1	6,941,198	1.12865			219,207					471,184		219,207		0003
USD/L 130188 EUR-S 138616.7USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	138,617	1.064742526			(2,037)					3,536		(2,037)		0003
EUR/L 16590.4 USD-S 15046.68EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	10/28/2025	10/28/2025	Maturity	1	16,590	1.10259539			940					748		940		0003
EUR/L 529233.93 USD-S 458648.56EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	09/19/2025	09/19/2025	Maturity	1	529,234	1.153898597			9,497							9,497		0003
EUR/L 5009.45 USD-S 4426.1EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025	10/28/2025	Maturity	1	5,009	1.131797745			147					349		147		0003
EUR/L 25342847.5 USD-S 22700000EUR	CLO ReInv6n RRME 1A BR XS2303068774	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	10/15/2025	Maturity	1	25,342,848	1.116425			1,086,614					1,461,659		1,086,614		0003
USD/L 751204.04 EUR-S 811860.01USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	03/25/2025	03/28/2025	03/28/2025	Maturity	1	811,860	1.080745			1,316							1,316		0003
EUR/L 1325783.55 USD-S 1139355.09EUR	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2025	10/15/2025	10/15/2025	Maturity	1	1,325,784	1.163626302			760							760		0003
USD/L 300000 EUR-S 340061.7USD	CLO ReInv6n BRGPT 2A C XS2352783752	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	340,062	1.133539			(1,603)							(1,603)		0003
USD/L 360000 EUR-S 408074.04USD	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	408,074	1.133539			(1,923)							(1,923)		0003
EUR/L 11592819.45 USD-S 10034353.85EUR	65 Rue Paul Meurice - 7200420	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	11/19/2025	12/16/2025	12/16/2025	Maturity	1	11,592,819	1.155313			193,583							193,583		0003
EUR/L 144128.46 USD-S 136284.72EUR	Motive Capital Fund Ii-b	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2024	03/20/2025	03/20/2025	Maturity	1	144,128	1.057554068			3,768					2,488		3,768		0003
EUR/L 535280.9 USD-S 462391.33EUR	Motive Capital Fund Ii-b	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2025	09/19/2025	09/19/2025	Maturity	1	535,281	1.157636109			7,846							7,846		0003
EUR/L 91763.8 USD-S 82551.1EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2025	04/16/2025	Maturity	1	91,764	1.111599967			2,220					5,840		2,220		0003
USD/L 2185545.43 EUR-S 2305614.49USD	AP Pistachio Accruals Adjustment 1	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/25/2024	01/31/2025	01/31/2025	Maturity	1	2,305,614	1.054937801			(38,545)					39,185		(38,545)		0003
EUR/L 12487996.41 USD-S 10797161EUR	Coupon Hedge CLO JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2025	10/15/2025	10/15/2025	Maturity	1	12,487,996	1.1566			83,067							83,067		0003
USD/L 13404486.67 EUR-S 15027367.87USD	Coupon Hedge CLO FMAN	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	05/13/2025	06/30/2025	06/30/2025	Maturity	1	15,027,368	1.12107			760,447							760,447		0003
USD/L 10000000 EUR-S 11620000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/28/2025	07/31/2025	07/31/2025	Maturity	1	11,620,000	1.162			(209,034)							(209,034)		0003
EUR/L 2886742.83 USD-S 2559516.34EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2025	09/19/2025	09/19/2025	Maturity	1	2,886,743	1.127847002			119,678							119,678		0003
USD/L 2000000 EUR-S 2317200USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	08/27/2025	08/29/2025	08/29/2025	Maturity	1	2,317,200	1.1586			22,392							22,392		0003
USD/L 345288.72 EUR-S 391132.7USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	391,133	1.13276999			(1,579)							(1,579)		0003
EUR/L 88382.18 USD-S 78969.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	10/21/2025	10/21/2025	Maturity	1	88,382	1.11919996			3,917					5,299		3,917		0003
USD/L 461472.28 EUR-S 540829.04USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/22/2025	08/28/2025	08/28/2025	Maturity	1	540,829	1.171964305			(1,783)							(1,783)		0003
EUR/L 4491200 USD-S 4000000EUR	CLO ReInv6n NWDSE 2022-26A D XS2437417186	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	01/15/2025	01/15/2025	Maturity	1	4,491,200	1.1228			(373,220)					345,863		(373,220)		0003
USD/L 2029476.42 EUR-S 2346114.11USD	A&O Hostels CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2025	10/31/2025	10/31/2025	Maturity	1	2,346,114	1.156019398			(7,145)							(7,145)		0003
USD/L 184628.52 EUR-S 214855.35USD	Saint James Albany Paris-50229626	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2025	10/14/2025	10/14/2025	Maturity	1	214,855	1.163717014			(595)							(595)		0003
EUR/L 1610179.91 USD-S 1476204.06EUR	Motive Capital Fund Ii-b	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/20/2025	03/20/2025	Maturity	1	1,610,180	1.090756999			(8,205)							(8,205)		0003
EUR/L 1157558.44 USD-S 990187.11EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	07/11/2025	07/15/2025	07/15/2025	Maturity	1	1,157,558	1.169030003			(8,943)							(8,943)		0003
USD/L 4605232.5 EUR-S 5330970.63USD	Project Windmill-105000001	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/15/2025	10/15/2025	Maturity	1	5,330,971	1.1575899			30,871							30,871		0003
EUR/L 2195342 USD-S 2000000EUR	CLO ReInv6n JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	07/16/2024	01/15/2025	01/15/2025	Maturity	1	2,195,342	1.097671			(136,352)					122,673		(136,352)		0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 107692.93 USD-S 98259.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	02/14/2025	Maturity	1	107,693	1.096000029			(4,609)					5,740		(4,609)			0003
EUR/L 16979141.67 USD-S 15623778.85EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2025	03/12/2025	03/12/2025	Maturity	1	16,979,142	1.08675			33,554							33,554			0003
EUR/L 5141233.09 USD-S 4955405.39EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/06/2025	02/18/2025	02/18/2025	Maturity	1	5,141,233	1.0375			35,693							35,693			0003
EUR/L 1452885.62 USD-S 1248883.07EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2025	06/30/2025	06/30/2025	Maturity	1	1,452,886	1.163347999			18,050							18,050			0003
EUR/L 4098220 USD-S 3650000EUR	CLO ReInv6n NVIDSE 2022-26A C XS2437416964	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	01/15/2025	01/15/2025	Maturity	1	4,098,220	1.1228			(340,563)					315,600		(340,563)			0003
EUR/L 1117572 USD-S 1000000EUR	CLO ReInv6n PENTA 2020-7A CN- CN XS2106028793	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	1,117,572	1.117572			10,625					76,778		10,625			0003
USD/L 10000000 EUR-S 11664000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/29/2025	10/31/2025	10/31/2025	Maturity	1	11,664,000	1.1664			(139,014)							(139,014)			0003
EUR/L 8481820.83 USD-S 7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/13/2025	08/29/2025	08/29/2025	Maturity	1	8,481,821	1.1709			(7,998)							(7,998)			0003
EUR/L 19190412 USD-S 16440000EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2025	08/28/2025	08/28/2025	Maturity	1	19,190,412	1.1673			13,176							13,176			0003
EUR/L 15932661.41 USD-S 13725403.74EUR	Coupon Hedge CLO MJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	06/30/2025	06/30/2025	Maturity	1	15,932,661	1.1608155			233,130							233,130			0003
EUR/L 1353239.11 USD-S 1248883.07EUR	AP Pistachio LP	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2025	03/31/2025	03/31/2025	Maturity	1	1,353,239	1.083559496			(2,949)							(2,949)			0003
USD/L 500000 EUR-S 521315USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	01/28/2025	01/31/2025	01/31/2025	Maturity	1	521,315	1.04263			(2,664)							(2,664)			0003
EUR/L 2676653.04 USD-S 2400000EUR	CLO ReInv6n AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	04/15/2025	Maturity	1	2,676,653	1.1152721			31,020					178,748		31,020			0003
EUR/L 2444034.27 USD-S 2238819.59EUR	Domi 2021-1 Class A-50136220	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/18/2025	03/18/2025	Maturity	1	2,444,034	1.091661999			6,352							6,352			0003
EUR/L 292066.01 USD-S 255050.84EUR	Irish RRL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2025	09/19/2025	09/19/2025	Maturity	1	292,066	1.145128595			7,518							7,518			0003
USD/L 7150000 EUR-S 8300935.5USD	CLO HARVT 20A DR XS2310762120	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2025	08/13/2025	08/13/2025	Maturity	1	8,300,936	1.16097			63,888							63,888			0003
USD/L 15000000 EUR-S 17415600USD	CLO HARVT 20A CR XS2310761403	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2025	08/13/2025	08/13/2025	Maturity	1	17,415,600	1.16104			132,980							132,980			0003
EUR/L 630101.97 USD-S 535330.9EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	11/20/2025	11/20/2025	Maturity	1	630,102	1.177032691			(13,134)							(13,134)			0003
EUR/L 179738563.61 USD-S 154956522EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/07/2025	12/29/2025	12/29/2025	Maturity	1	179,738,564	1.159929			2,614,715							2,614,715			0003
EUR/L 22402640 USD-S 20000000EUR	CLO ReInv6n RRME 6A B XS2291789118	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2024	10/15/2025	10/15/2025	Maturity	1	22,402,640	1.120132			883,229					1,361,945		883,229			0003
USD/L 1388732.48 EUR-S 1444115.13USD	East Road - 7200561	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/21/2025	01/22/2025	01/22/2025	Maturity	1	1,444,115	1.039879999			1,563							1,563			0003
EUR/L 77507100 USD-S 66000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/25/2025	09/25/2025	Maturity	1	77,507,100	1.17435			(550,837)							(550,837)			0003
EUR/L 16974176.64 USD-S 14808442EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/11/2025	06/13/2025	06/13/2025	Maturity	1	16,974,177	1.14625			128,011							128,011			0003
USD/L 623635.51 EUR-S 719057.98USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2025	11/26/2025	11/26/2025	Maturity	1	719,058	1.153010001			3,922							3,922			0003
USD/L 14664659 EUR-S 15614085.69USD	Coupon Hedge CLO RMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	15,614,086	1.0647425			(229,425)					398,306		(229,425)			0003
USD/L 12000000 EUR-S 12511560USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	01/28/2025	01/31/2025	01/31/2025	Maturity	1	12,511,560	1.04263			(63,944)							(63,944)			0003
EUR/L 8226837.4 USD-S 7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/17/2025	04/30/2025	04/30/2025	Maturity	1	8,226,837	1.1357			(21,766)							(21,766)			0003
EUR/L 91927003.47 USD-S 80886056.73EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/16/2025	04/23/2025	04/23/2025	Maturity	1	91,927,003	1.1365			(331,614)							(331,614)			0003
EUR/L 2230581.6 USD-S 2000000EUR	CLO ReInv6n VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2024	04/15/2025	04/15/2025	Maturity	1	2,230,582	1.1152908			25,812					148,994		25,812			0003
EUR/L 1115415 USD-S 1000000EUR	CLO ReInv6n CIFCE 2A B2N XS2125924477	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	04/15/2025	Maturity	1	1,115,415	1.115415			12,782					74,621		12,782			0003
EUR/L 29246478.6 USD-S 26815394.9EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	03/20/2025	03/20/2025	Maturity	1	29,246,479	1.09066			(146,440)							(146,440)			0003
EUR/L 51408381 USD-S 47155000EUR	Project Physicus - 7200542	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2025	02/25/2025	Maturity	1	51,408,381	1.0902			(1,824,776)					2,460,003		(1,824,776)			0003
USD/L 297000000 EUR-S 342292500USD	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/20/2025	06/24/2025	06/24/2025	Maturity	1	342,292,500	1.1525			2,523,076							2,523,076			0003
USD/L 229292.69 EUR-S 239244.22USD	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2025	01/29/2025	01/29/2025	Maturity	1	239,244	1.043400991			(574)							(574)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 1751668.43 EUR-S 1826797.49USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/30/2025	01/30/2025	Maturity	1	1,826,797	1.042890001			(3,491)							(3,491)			0003
USD/L 529254.87 EUR-S 609579.88USD	East Road - 7200561	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/21/2025	11/25/2025	11/25/2025	Maturity	1	609,580	1.151769997			2,452							2,452			0003
USD/L 12169870.31 EUR-S 14300814.6USD	A&O Recap (EUR)	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2025	12/19/2025	12/19/2025	Maturity	1	14,300,815	1.1751			(52,383)							(52,383)			0003
EUR/L 415693.92 USD-S 355000EUR	CLO ReInv6m AVOCA 26A B1 XS2437855021	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	415,694	1.170968789			(3,894)							(3,894)			0003
USD/L 1863000 EUR-S 2188910.61USD	Project Windmill-105000001 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/16/2025	12/16/2025	Maturity	1	2,188,911	1.174938599			(621)							(621)			0003
EUR/L 6008031.81 USD-S 5350000EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2024	07/15/2025	07/15/2025	Maturity	1	6,008,032	1.1229966			197,961						411,269	197,961			0003
USD/L 355000 EUR-S 365305.3USD	CLO ReInv6m AVOCA 26A B1 XS2437855021	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	365,305	1.029029014			4,252							4,252			0003
USD/L 4083278.44 EUR-S 4259499.27USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/28/2025	01/29/2025	01/29/2025	Maturity	1	4,259,499	1.043156702			(9,228)							(9,228)			0003
USD/L 464340.72 EUR-S 540361.19USD	Saint James Albany Paris-50229626	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2025	10/14/2025	10/14/2025	Maturity	1	540,361	1.163717001			(1,495)							(1,495)			0003
EUR/L 6266.9 USD-S 5811.83EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	10/28/2025	10/28/2025	Maturity	1	6,267	1.078300639			504				148			504			0003
USD/L 2031954.08 EUR-S 2354188.67USD	East Road - 7200561	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/16/2025	07/25/2025	07/25/2025	Maturity	1	2,354,189	1.158583599			31,518							31,518			0003
USD/L 20000000 EUR-S 23210400USD	CLO HARVT 20A B2R XS2310760181	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2025	08/13/2025	08/13/2025	Maturity	1	23,210,400	1.16052			187,707							187,707			0003
EUR/L 622021.8 USD-S 575053.66EUR	Coupon Hedge CLO NJSD	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/28/2025	03/28/2025	Maturity	1	622,022	1.0816761			472							472			0003
EUR/L 611409.95 USD-S 596817.17EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	03/20/2025	03/20/2025	Maturity	1	611,410	1.024451006			36,255							36,255			0003
EUR/L 14590000 USD-S 12500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/16/2025	10/21/2025	10/21/2025	Maturity	1	14,590,000	1.1672			(41,244)							(41,244)			0003
USD/L 249359.32 EUR-S 294297.11USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2025	09/26/2025	09/26/2025	Maturity	1	294,297	1.180212995			(2,423)							(2,423)			0003
EUR/L 7886400 USD-S 7225396.85EUR	Non-USD Futures Repatriation -3.11.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2025	03/12/2025	03/12/2025	Maturity	1	7,886,400	1.0914833			(18,683)							(18,683)			0003
EUR/L 36460368.27 USD-S 31176564.17EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/15/2025	07/15/2025	Maturity	1	36,460,368	1.16948			(295,597)							(295,597)			0003
USD/L 369034.93 EUR-S 425500.96USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2025	11/26/2025	11/26/2025	Maturity	1	425,501	1.153009987			2,321							2,321			0003
EUR/L 15661077.88 USD-S 13321627EUR	Irish RPL EPF	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/19/2025	12/19/2025	Maturity	1	15,661,078	1.175613			(64,175)							(64,175)			0003
USD/L 520761.74 EUR-S 611379.49USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2025	09/26/2025	09/26/2025	Maturity	1	611,379	1.174009999			(1,831)							(1,831)			0003
EUR/L 9193701.56 USD-S 9009016.72EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	9,193,702	1.0205			81,036							81,036			0003
EUR/L 32593897 USD-S 27535420.05EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/16/2025	09/19/2025	09/19/2025	Maturity	1	32,593,897	1.183708			(250,654)							(250,654)			0003
EUR/L 39931159.76 USD-S 34434783EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2025	12/29/2025	12/29/2025	Maturity	1	39,931,160	1.159617			591,791							591,791			0003
USD/L 2878843.75 EUR-S 3114591.11USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/20/2025	03/21/2025	03/21/2025	Maturity	1	3,114,591	1.081889599			(846)							(846)			0003
EUR/L 616916 USD-S 595773.2EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2025	04/23/2025	04/23/2025	Maturity	1	616,916	1.035488001			57,738							57,738			0003
EUR/L 6788226.39 USD-S 5977129.87EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/17/2025	04/30/2025	04/30/2025	Maturity	1	6,788,226	1.135699999			(17,960)							(17,960)			0003
USD/L 15000000 EUR-S 17679000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/16/2025	12/17/2025	12/17/2025	Maturity	1	17,679,000	1.1786			(71,920)							(71,920)			0003
USD/L 429233.23 EUR-S 503015.72USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2025	07/28/2025	07/28/2025	Maturity	1	503,016	1.171893705			(5,533)							(5,533)			0003
EUR/L 24450.66 USD-S 21920.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2025	07/16/2025	Maturity	1	24,451	1.11539995			1,052				1,517			1,052			0003
EUR/L 1893175.28 USD-S 1619612.94EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/14/2025	09/19/2025	09/19/2025	Maturity	1	1,893,175	1.168905998			9,230							9,230			0003
EUR/L 5146000 USD-S 5000000EUR	Behrens Finance No.1 SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/17/2025	01/22/2025	01/22/2025	Maturity	1	5,146,000	1.0292			59,026							59,026			0003
EUR/L 4929448.23 USD-S 4425000EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	04/15/2025	Maturity	1	4,929,448	1.1139996			62,824				323,935			62,824			0003
USD/L 1361616.43 EUR-S 1529313.11USD	East Road - 7200561	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/22/2025	05/22/2025	Maturity	1	1,529,313	1.12316			6,183							6,183			0003
EUR/L 28005.53 USD-S 25739.18EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	01/27/2025	01/27/2025	Maturity	1	28,006	1.088050591			(1,013)				1,318			(1,013)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 92778.31 EUR-S 108452.83USD	Saint James Albany Paris-50229626	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/26/2025	09/29/2025	09/29/2025	Maturity	1	108,453	1.168945953			338							338			0003
EUR/L 11081.22 USD-S 10083EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/28/2023	11/24/2025	11/24/2025	Maturity	1	11,081	1.099000298			536							536			0003
EUR/L 208447.51 USD-S 187520.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2025	04/16/2025	Maturity	1	208,448	1.111600001			5,044					13,267		5,044			0003
USD/L 52069.62 EUR-S 56344.54USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/06/2024	06/11/2025	06/11/2025	Maturity	1	56,345	1.082100081			3,437					1,981		3,437			0003
USD/L 4248234.27 EUR-S 4817115.32USD	Non-USD Futures Repatriation -5.2.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2025	05/06/2025	05/06/2025	Maturity	1	4,817,115	1.13391			14,377							14,377			0003
EUR/L 38121249.79 USD-S 33526361.38EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/27/2025	07/09/2025	07/09/2025	Maturity	1	38,121,250	1.137053			1,161,624							1,161,624			0003
USD/L 136111.78 EUR-S 147341.14USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2025	03/28/2025	03/28/2025	Maturity	1	147,341	1.082501015			(1)							(1)			0003
USD/L 87337531.45 EUR-S 102586664.44USD	Testa Home CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/11/2025	12/15/2025	12/15/2025	Maturity	1	102,586,664	1.1746			35,397							35,397			0003
EUR/L 7729.55 USD-S 6896.46EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 815DZIKZKVSZI1NUHU748	08/22/2024	01/27/2025	01/27/2025	Maturity	1	7,730	1.120799657			(497)					579		(497)			0003
EUR/L 353478.81 USD-S 302789.41EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2025	11/20/2025	11/20/2025	Maturity	1	353,479	1.167408101			(4,514)							(4,514)			0003
USD/L 6929700 EUR-S 8075110.11USD	AVOCA 10A B2RR 1.65% 15 Apr 35	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	8,075,110	1.16529			(38,066)							(38,066)			0003
EUR/L 257071.87 USD-S 219275EUR	Coupon Hedge CLO JAJO	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/18/2025	10/15/2025	10/15/2025	Maturity	1	257,072	1.172371999			(1,771)							(1,771)			0003
EUR/L 57614625 USD-S 49625000EUR	SCP II Investments LLC TL EUR	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/21/2025	10/23/2025	10/23/2025	Maturity	1	57,614,625	1.161			(24,977)							(24,977)			0003
USD/L 19255356.05 EUR-S 22678958.36USD	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/16/2025	12/18/2025	12/18/2025	Maturity	1	22,678,958	1.1778			(111,620)							(111,620)			0003
EUR/L 1050903.32 USD-S 940691.86EUR	Coupon Hedge CLO RMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	05/15/2025	05/15/2025	Maturity	1	1,050,903	1.117160002			1,172							1,172			0003
EUR/L 3673706.53 USD-S 3132416.5EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/09/2025	09/19/2025	09/19/2025	Maturity	1	3,673,707	1.1728027			5,646							5,646			0003
USD/L 12000000 EUR-S 13629600USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/28/2025	04/30/2025	04/30/2025	Maturity	1	13,629,600	1.1358			(37,257)							(37,257)			0003
USD/L 255188.26 EUR-S 293772.72USD	Saint James Albany Paris-50229626	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/05/2025	11/05/2025	Maturity	1	293,773	1.151199981			(843)							(843)			0003
USD/L 323835.62 EUR-S 335733.34USD	Non-USD Futures Repatriation -2.6.2025	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/06/2025	02/10/2025	02/10/2025	Maturity	1	335,733	1.036739998			(2,020)							(2,020)			0003
USD/L 511373.76 EUR-S 592400.93USD	CML EQT Poland 7410017	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/17/2025	11/19/2025	11/19/2025	Maturity	1	592,401	1.158449996			(3,043)							(3,043)			0003
USD/L 87337531.45 EUR-S 102551729.42USD	Testa Home CML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/15/2025	12/15/2025	Maturity	1	102,551,729	1.1742			70,332							70,332			0003
USD/L 823865.69 EUR-S 968660.09USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/15/2025	12/17/2025	12/17/2025	Maturity	1	968,660	1.175750006			(1,602)							(1,602)			0003
USD/L 276435.77 EUR-S 318232.86USD	Saint James Albany Paris-50229626	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/05/2025	11/05/2025	Maturity	1	318,233	1.151200006			(914)							(914)			0003
EUR/L 413990.96 USD-S 360000EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2025	10/15/2025	10/15/2025	Maturity	1	413,991	1.149974889			5,155							5,155			0003
EUR/L 5121.58 USD-S 4801.78EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	04/26/2025	04/26/2025	Maturity	1	5,122	1.066600302			332					121		332			0003
USD/L 20000000 EUR-S 23704200USD	CLO RRME 6A B XS2291789118	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/17/2025	09/19/2025	09/19/2025	Maturity	1	23,704,200	1.18521			(212,099)							(212,099)			0003
EUR/L 174381.84 USD-S 149167.98EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/15/2025	07/15/2025	Maturity	1	174,382	1.169029975			(1,347)							(1,347)			0003
EUR/L 16056031.21 USD-S 13870224EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/15/2025	10/15/2025	Maturity	1	16,056,031	1.1575899			92,980							92,980			0003
EUR/L 1117572 USD-S 1000000EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	1,117,572	1.117572			10,625					76,778		10,625			0003
EUR/L 347452.16 USD-S 306026.38EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/23/2025	04/23/2025	Maturity	1	347,452	1.135366696			(908)							(908)			0003
EUR/L 2233160 USD-S 2000000EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	04/15/2025	Maturity	1	2,233,160	1.11658			23,234					151,572		23,234			0003
EUR/L 3954741.57 USD-S 3368088EUR	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/15/2025	12/15/2025	Maturity	1	3,954,742	1.174180001			2,780							2,780			0003
USD/L 1500000 EUR-S 1575070.95USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/28/2025	02/28/2025	Maturity	1	1,575,071	1.0500473			(19,264)							(19,264)			0003
EUR/L 97802.64 USD-S 87683.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2025	07/16/2025	Maturity	1	97,803	1.11539995			4,209					6,069		4,209			0003
EUR/L 2244941.4 USD-S 2000000EUR	CLO ReInv6m CORDA 4A CRRR XS2298980942	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/06/2024	08/15/2025	08/15/2025	Maturity	1	2,244,941	1.1224707			95,061					148,710		95,061			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 19108212 USD-S 16440000EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/16/2025	07/28/2025	07/28/2025	Maturity	1	19,108,212	1.1623			(54,191)							(54,191)			0003
EUR/L 1466827.53 USD-S 1248883.07EUR	AP Pistachio LP	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/11/2025	09/30/2025	09/30/2025	Maturity	1	1,466,828	1.174511502			(761)							(761)			0003
USD/L 46385568.47 EUR-S 54465934.49USD	Testa Home CML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/15/2025	12/15/2025	Maturity	1	54,465,934	1.1742			37,354							37,354			0003
EUR/L 1412353.67 USD-S 1210460.9EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	11/20/2025	11/20/2025	Maturity	1	1,412,354	1.166789997			(17,299)							(17,299)			0003
USD/L 156941.92 EUR-S 168539.93USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/06/2024	01/16/2025	01/16/2025	Maturity	1	168,540	1.073900013			(6,921)						5,889	(6,921)			0003
EUR/L 22940.95 USD-S 20637.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2025	04/16/2025	Maturity	1	22,941	1.111599697			555						1,460	555			0003
USD/L 340414.1 EUR-S 398551.11USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/09/2025	07/10/2025	07/10/2025	Maturity	1	398,551	1.170783202			(439)							(439)			0003
EUR/L 6305947.99 USD-S 5313656.62EUR	Coupon Hedge CLO NJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	6,305,948	1.186743601			(68,237)							(68,237)			0003
EUR/L 754079.92 USD-S 647168.19EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWKVSZ1NUHU748	11/13/2025	11/20/2025	11/20/2025	Maturity	1	754,080	1.165199297			(8,219)							(8,219)			0003
USD/L 46385568.47 EUR-S 54484488.72USD	Testa Home CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/11/2025	12/15/2025	12/15/2025	Maturity	1	54,484,489	1.1746			18,799							18,799			0003
EUR/L 2610317.73 USD-S 2243379EUR	Coupon Hedge CLO FMAN	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/14/2025	11/17/2025	11/17/2025	Maturity	1	2,610,318	1.163565198			(10,926)							(10,926)			0003
EUR/L 52347062.85 USD-S 50861895.5EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/17/2025	01/22/2025	01/22/2025	Maturity	1	52,347,063	1.0292			600,435							600,435			0003
EUR/L 2236624 USD-S 2000000EUR	CLO ReInv6m ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	01/15/2025	Maturity	1	2,236,624	1.118312			(177,634)						163,955	(177,634)			0003
EUR/L 3680397.93 USD-S 3300000EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	04/15/2025	Maturity	1	3,680,398	1.1152721			42,652						245,778	42,652			0003
USD/L 156983.72 EUR-S 169322.65USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/06/2024	04/15/2025	04/15/2025	Maturity	1	169,323	1.078600061			7,786						5,935	7,786			0003
EUR/L 18528420.93 USD-S 16880388.59EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/07/2025	04/15/2025	04/15/2025	Maturity	1	18,528,421	1.09763			515,983							515,983			0003
EUR/L 14848896.66 USD-S 13725403.74EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2025	03/28/2025	03/28/2025	Maturity	1	14,848,897	1.081855			8,813							8,813			0003
EUR/L 2324736.04 USD-S 2126519.54EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2024	02/24/2025	02/24/2025	Maturity	1	2,324,736	1.093211699			(99,761)						117,429	(99,761)			0003
USD/L 5724956.6 EUR-S 6002153.27USD	CLO AP MAIA HLDGS I 5.5% 07/28/47 NOTE PIK	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2025	01/28/2025	01/28/2025	Maturity	1	6,002,153	1.048418999			(30,446)							(30,446)			0003
EUR/L 3015698.92 USD-S 2600000EUR	RML Behrens Finance Amortizer	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/18/2025	11/21/2025	11/21/2025	Maturity	1	3,015,699	1.1598842			(21,549)							(21,549)			0003
USD/L 3001152 EUR-S 3497212.41USD	DUNEP 1A CR 4.278% 20 Nov 34	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	3,497,212	1.165289999			(16,486)							(16,486)			0003
EUR/L 173561.89 USD-S 147549EUR	Coupon Hedge CLO NJSD	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/15/2025	12/17/2025	12/17/2025	Maturity	1	173,562	1.176300009			(368)							(368)			0003
EUR/L 476326.71 USD-S 440000EUR	CLO CFOUR 1A C XS2066907630	D1	Currency	SOCIETE GENERALE SA O5GSEF7VJP5I7OUK5573	03/24/2025	04/15/2025	04/15/2025	Maturity	1	476,327	1.082560705			20,080							20,080			0003
USD/L 300000 EUR-S 308708.7USD	CLO ReInv6m BRGPT 2A C XS2352783752	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	308,709	1.029029			3,593							3,593			0003
USD/L 24250134.18 EUR-S 28413882.22USD	Greykite Germany	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2025	12/19/2025	12/19/2025	Maturity	1	28,413,882	1.1717			(21,930)							(21,930)			0003
USD/L 25265503.24 EUR-S 29441638.27USD	Warrington 2022-1 Irish NPL - Class A1	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	29,441,638	1.16529			(138,788)							(138,788)			0003
USD/L 122215.2 EUR-S 142416.15USD	BANCO DE SABADELL SA 6.5% Perpetual	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	142,416	1.165289997			(671)							(671)			0003
EUR/L 2068049.35 USD-S 1769623.57EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	12/19/2025	12/19/2025	Maturity	1	2,068,049	1.168638			3,818							3,818			0003
EUR/L 6520889.46 USD-S 5977129.87EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	03/31/2025	03/31/2025	Maturity	1	6,520,689	1.0909399			(58,229)							(58,229)			0003
EUR/L 1117572 USD-S 1000000EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	1,117,572	1.117572			10,625						76,778	10,625			0003
USD/L 12463794.81 EUR-S 14676598.24USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	14,676,598	1.1775385			(234,863)							(234,863)			0003
USD/L 3833060.25 EUR-S 4353053.2USD	Non-USD Futures Repatriation -5.7.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/09/2025	05/09/2025	Maturity	1	4,353,053	1.135659999			(38,924)							(38,924)			0003
USD/L 448875 EUR-S 489834.39USD	CLO ReInv6m CORDA 22A D XS2402577261	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/08/2025	04/11/2025	04/11/2025	Maturity	1	489,834	1.091248989			19,146							19,146			0003
EUR/L 107959.28 USD-S 92778.31EUR	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2025	10/15/2025	10/15/2025	Maturity	1	107,959	1.163626283			.62							62			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 351290.64 USD-S 300000EUR	CLO ReInv6n BRGPT 2A C XS2352783752	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	351,291	1.1709688			(3,291)							(3,291)			0003
USD/L 3694384 EUR-S 4305028.73USD	BECLO 8A B2R 2.1% 20 Jan 36	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	4,305,029	1.16529			(20,294)							(20,294)			0003
USD/L 196692.94 EUR-S 223906.98USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/29/2025	04/29/2025	Maturity	1	223,907	1.138357991			(69)							(69)			0003
EUR/L 64011150 USD-S 55125000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/16/2025	07/23/2025	07/23/2025	Maturity	1	64,011,150	1.1612			887,602							887,602			0003
USD/L 149167.98 EUR-S 172573.93USD	Saint James Albany Paris-50229626	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2025	06/20/2025	06/20/2025	Maturity	1	172,574	1.156910015			(807)							(807)			0003
USD/L 770237.39 EUR-S 901132.76USD	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/18/2025	08/18/2025	Maturity	1	901,133	1.169941594			(2,499)							(2,499)			0003
USD/L 174250.52 EUR-S 204899.44USD	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	12/15/2025	12/17/2025	12/17/2025	Maturity	1	204,899	1.175889977			(363)							(363)			0003
USD/L 1216458.77 EUR-S 14327535.1USD	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/16/2025	12/18/2025	12/18/2025	Maturity	1	14,327,535	1.1778			(70,516)							(70,516)			0003
USD/L 3187800 EUR-S 3695074.61USD	Project Windmill-105000001 .	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/17/2025	11/19/2025	11/19/2025	Maturity	1	3,695,075	1.159129999			(21,140)							(21,140)			0003
USD/L 4000000 EUR-S 4648000USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/28/2025	07/31/2025	07/31/2025	Maturity	1	4,648,000	1.162			(83,614)							(83,614)			0003
USD/L 13404486.67 EUR-S 13903255.55USD	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	13,903,256	1.0372091			1,088,397							1,088,397			0003
EUR/L 69830.91 USD-S 63465.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	05/16/2025	Maturity	1	69,831	1.100299943			920						3,664	920			0003
EUR/L 33297.85 USD-S 30144.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025	08/18/2025	Maturity	1	33,298	1.104600111			1,872						1,697	1,872			0003
USD/L 28000000 EUR-S 32528580USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/02/2025	12/03/2025	12/03/2025	Maturity	1	32,528,580	1.161735			18,584							18,584			0003
USD/L 4000000 EUR-S 4646940USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/02/2025	12/03/2025	12/03/2025	Maturity	1	4,646,940	1.161735			2,655							2,655			0003
USD/L 199531.62 EUR-S 235489.81USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2025	09/26/2025	09/26/2025	Maturity	1	235,490	1.180212991			(1,939)							(1,939)			0003
USD/L 2000000 EUR-S 2357200USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/16/2025	12/17/2025	12/17/2025	Maturity	1	2,357,200	1.1786			(9,589)							(9,589)			0003
USD/L 12000000 EUR-S 13903200USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2025	08/29/2025	08/29/2025	Maturity	1	13,903,200	1.1586			134,350							134,350			0003
EUR/L 156089561.75 USD-S 131791215.37EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/19/2025	09/19/2025	Maturity	1	156,089,562	1.18437			(1,286,936)							(1,286,936)			0003
EUR/L 12435885 USD-S 10500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/19/2025	09/19/2025	Maturity	1	12,435,885	1.18437			(102,532)							(102,532)			0003
EUR/L 426.1 USD-S 406.96EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/07/2025	07/25/2025	07/25/2025	Maturity	1	426	1.047031649			52							52			0003
USD/L 1502085.73 EUR-S 1735621.01USD	East Road - 7200561	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/18/2025	06/18/2025	Maturity	1	1,735,621	1.155474002			(12,136)							(12,136)			0003
USD/L 356080.77 EUR-S 417288.81USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2025	07/28/2025	07/28/2025	Maturity	1	417,289	1.171893697			(4,590)							(4,590)			0003
EUR/L 50853.01 USD-S 45912.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	01/16/2025	01/16/2025	Maturity	1	50,853	1.107600083			(3,572)						3,270	(3,572)			0003
USD/L 55125000 EUR-S 61271437.5USD	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/12/2025	05/14/2025	05/14/2025	Maturity	1	61,271,438	1.1115			280,853							280,853			0003
EUR/L 1593612.12 USD-S 1338445.63EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	1,593,612	1.190643896			(42,762)							(42,762)			0003
USD/L 1701989.52 EUR-S 1991705.58USD	East Road - 7200561	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/26/2025	08/26/2025	Maturity	1	1,991,706	1.170222			(10,759)							(10,759)			0003
EUR/L 11333773.83 USD-S 11106098.8EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	11,333,774	1.0205			99,900							99,900			0003
EUR/L 166886882.3 USD-S 142043478EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/17/2025	12/29/2025	12/29/2025	Maturity	1	166,886,882	1.1749			270,289							270,289			0003
EUR/L 421548.77 USD-S 360000EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	421,549	1.170968806			(3,949)							(3,949)			0003
USD/L 6500000 EUR-S 6825307.45USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/28/2025	02/28/2025	Maturity	1	6,825,307	1.0500473			(83,478)							(83,478)			0003
USD/L 2600000 EUR-S 3030392.04USD	RML Behrens Finance Amortizer	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2025	10/23/2025	10/23/2025	Maturity	1	3,030,392	1.1655354			(13,101)							(13,101)			0003
USD/L 5829830 EUR-S 6783238.07USD	Balance shortfall 8.7.2025 .	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	08/07/2025	08/08/2025	08/08/2025	Maturity	1	6,783,238	1.163539601			3,842							3,842			0003
USD/L 591455.38 EUR-S 692466.02USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/09/2025	07/10/2025	07/10/2025	Maturity	1	692,466	1.170783196			(762)							(762)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1488385.68 USD-S 1299754.18EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2025	09/19/2025	09/19/2025	Maturity	1	1,488,386	1.145128597			38,312							38,312			0003
USD/L 337923.88 EUR-S 393140.64USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2025	10/28/2025	10/28/2025	Maturity	1	393,141	1.163399994			572							572			0003
USD/L 5347651.92 EUR-S 6211297.71USD	ZebraBox 50460335	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/04/2025	12/04/2025	Maturity	1	6,211,298	1.161500001			14,938							14,938			0003
EUR/L 7515853.79 USD-S 7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/06/2025	02/24/2025	02/24/2025	Maturity	1	7,515,854	1.03755			63,374							63,374			0003
EUR/L 626043.81 USD-S 574039.19EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/12/2025	04/23/2025	04/23/2025	Maturity	1	626,044	1.090594198			23,998							23,998			0003
USD/L 1864.05 EUR-S 2034.14USD	CLO CORDA 22A D XS2402577261 - Acclnt	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2025	04/11/2025	04/11/2025	Maturity	1	2,034	1.091247552			80							80			0003
EUR/L 141378501.1 USD-S 121094225.38EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2025	08/26/2025	08/26/2025	Maturity	1	141,378,501	1.1675082			(436,876)							(436,876)			0003
EUR/L 56081185.71 USD-S 48097071.79EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	10/16/2025	10/21/2025	10/21/2025	Maturity	1	56,081,186	1.166			(100,982)							(100,982)			0003
EUR/L 611409.94 USD-S 596817.16EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	03/20/2025	03/20/2025	Maturity	1	611,410	1.024451006			36,255							36,255			0003
USD/L 5724956.6 EUR-S 6660981.28USD	CLO AP MAIA HLDGS I 5.5% 07/28/47 NOTE PIK	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2025	08/15/2025	08/15/2025	Maturity	1	6,660,981	1.163499			37,225							37,225			0003
EUR/L 9923819.7 USD-S 8500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2025	08/26/2025	08/26/2025	Maturity	1	9,923,820	1.1675082			(30,666)							(30,666)			0003
USD/L 5003132.33 EUR-S 5691038.01USD	Non-USD Futures Repatriation -4.24.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/26/2025	04/26/2025	Maturity	1	5,691,038	1.137495			(8,502)							(8,502)			0003
USD/L 66000000 EUR-S 76065000USD	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/20/2025	06/24/2025	06/24/2025	Maturity	1	76,065,000	1.1525			560,684							560,684			0003
USD/L 475000 EUR-S 556210.18USD	CLO ReInv6m CORDA 22A D XS2402577261	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	556,210	1.1709688			(5,211)							(5,211)			0003
EUR/L 2916250 USD-S 2500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/18/2025	07/23/2025	07/23/2025	Maturity	1	2,916,250	1.1665			27,004							27,004			0003
EUR/L 165577.66 USD-S 149682.92EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/06/2024	10/28/2025	10/28/2025	Maturity	1	165,578	1.106337228			8,794					8,002		8,794			0003
EUR/L 1084186.15 USD-S 970536.34EUR	Domi 2020-1 Class A-50136224	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2023	04/15/2025	04/15/2025	Maturity	1	1,084,186	1.117100005			10,770					74,058		10,770			0003
EUR/L 34880422.5 USD-S 29700000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/11/2025	09/25/2025	09/25/2025	Maturity	1	348,809,423	1.1744425			(2,506,238)							(2,506,238)			0003
USD/L 956751.65 EUR-S 987173.48USD	Repat EUR 2.11.2025	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/11/2025	02/13/2025	02/13/2025	Maturity	1	987,173	1.031796998			13,686							13,686			0003
EUR/L 52341028.76 USD-S 44522329EUR	Irish RPL EPF	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2025	12/19/2025	12/19/2025	Maturity	1	52,341,029	1.175613			(214,479)							(214,479)			0003
USD/L 13404486.67 EUR-S 15754655.1USD	Coupon Hedge CLO RMAN	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/26/2025	08/15/2025	08/15/2025	Maturity	1	15,754,655	1.175327			(71,390)							(71,390)			0003
EUR/L 612671.5 USD-S 520761.74EUR	Project Waystone EUR DDTL ..	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/29/2025	12/30/2025	12/30/2025	Maturity	1	612,672	1.176491			(1,140)							(1,140)			0003
EUR/L 552154.16 USD-S 475000EUR	CLO ReInv6m CORDA 22A D XS2402577261	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	552,154	1.162429811			885							885			0003
USD/L 6000000 EUR-S 6463011.6USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/26/2025	03/31/2025	03/31/2025	Maturity	1	6,463,012	1.0771686			24,176							24,176			0003
USD/L 12500000 EUR-S 14116250USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/28/2025	05/30/2025	05/30/2025	Maturity	1	14,116,250	1.1293			75,072							75,072			0003
EUR/L 613653 USD-S 524602.29EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2025	07/23/2025	07/23/2025	Maturity	1	613,653	1.169748992			3,962							3,962			0003
EUR/L 8626518.03 USD-S 7254661.53EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	12/28/2021	06/16/2025	06/16/2025	Maturity	1	8,626,518	1.189100001			(244,471)					1,032,725		(244,471)			0003
EUR/L 348732.47 USD-S 318001.62EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/06/2024	04/26/2025	04/26/2025	Maturity	1	348,732	1.096637401			12,452					17,576		12,452			0003
EUR/L 218725.6 USD-S 196096.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2025	07/16/2025	Maturity	1	218,726	1.115399994			9,413					13,572		9,413			0003
USD/L 44645.72 EUR-S 48829.02USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/06/2024	12/16/2025	12/16/2025	Maturity	1	48,829	1.093699911			3,612					1,682		3,612			0003
EUR/L 6400501.5 USD-S 5700000EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/05/2024	07/15/2025	07/15/2025	Maturity	1	6,400,502	1.122895			211,491					437,595		211,491			0003
USD/L 360000 EUR-S 370450.44USD	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	370,450	1.029029			4,311							4,311			0003
USD/L 1525241.1 EUR-S 1726669.32USD	East Road - 7200561	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	04/15/2025	04/22/2025	04/22/2025	Maturity	1	1,726,669	1.1320632			15,010							15,010			0003
EUR/L 348728.94 USD-S 300000EUR	CLO ReInv6m BRGPT 2A C XS2352783752	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	348,729	1.1624298			559							559			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 3581910 EUR-S	BECLO 8A DR 5.324% 20 Jan 36																							
4173963.9USD		D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	4,173,964	1.165289999			(19,676)								(19,676)		0003
EUR/L 6138.37 USD-S	Coupon Hedge: Portman Square																							
5441.34EUR	2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	08/22/2024	07/25/2025	07/25/2025	Maturity	1	6,138	1.128098961			250					443		250			0003
EUR/L 6998621.36 USD-S	12.18 Hotel - 7 Pines			WELLS FARGO &																				
5977129.87EUR	Sardinia - 7200582	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	08/13/2025	08/29/2025	08/29/2025	Maturity	1	6,998,621	1.170899999			(6,600)							(6,600)			0003
EUR/L 16084607.13 USD-S				WELLS FARGO &																				
14755166.62EUR	Irish RPL UPB	BA1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	03/20/2025	03/20/2025	Maturity	1	16,084,607	1.0901			(72,315)							(72,315)			0003
EUR/L 323454.43 USD-S				WELLS FARGO &																				
312926.94EUR	Irish RPL UPB	BA1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	03/20/2025	03/20/2025	Maturity	1	323,454	1.033642006			16,134							16,134			0003
EUR/L 23078412.22 USD-S	Hamburg Dutch BtL RML March																							
19602585.63EUR	2021 - 50085004	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/16/2025	12/19/2025	12/19/2025	Maturity	1	23,078,412	1.1773147			(127,790)							(127,790)			0003
USD/L 20103187.5 EUR-S				CANADIAN IMPERIAL																				
23596116.33USD	Siemens Munich Office	B1	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78	12/17/2025	12/19/2025	12/19/2025	Maturity	1	23,596,116	1.17375			(59,391)							(59,391)			0003
EUR/L 3680869.5 USD-S	CLO ReInv6m CIFCE 2A CN																							
3300000EUR	XS2125925011	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	04/15/2025	Maturity	1	3,680,870	1.115415			42,181					246,250		42,181			0003
EUR/L 1572799.28 USD-S	Hamburg Dutch BtL RML March			WELLS FARGO &																				
1521609.3EUR	2021 - 50085004	BA1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	03/20/2025	03/20/2025	Maturity	1	1,572,799	1.033642			78,450							78,450			0003
EUR/L 56105234.24 USD-S	Behrens Finance No.1 - RML -																							
48097071.79EUR	50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/16/2025	10/21/2025	10/21/2025	Maturity	1	56,105,234	1.1665			(125,030)							(125,030)			0003
EUR/L 127596.93 USD-S	Behrens Finance No.1 - RML -																							
124880.06EUR	50162263	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	01/13/2025	01/22/2025	01/22/2025	Maturity	1	127,597	1.021755835			2,404							2,404			0003
EUR/L 2907816.39 USD-S	Hamburg Dutch BtL RML March			CANADIAN IMPERIAL																				
2491564.21EUR	2021 - 50085004	BA1	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78	11/13/2025	12/19/2025	12/19/2025	Maturity	1	2,907,816	1.167064601			9,296							9,296			0003
EUR/L 317514.01 USD-S	Portman Square 2023-1 A																							
288268.77EUR	XS2651000585	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPR08K5P83	05/06/2024	07/25/2025	07/25/2025	Maturity	1	317,514	1.101451295			20,941					15,764		20,941			0003
EUR/L 193123.06 USD-S				WELLS FARGO &																				
172554.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	10/21/2025	10/21/2025	Maturity	1	193,123	1.119199979			8,558					11,579		8,558			0003
USD/L 1958052.38 EUR-S																								
2042385.7USD	East Road - 7200561	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/21/2025	02/21/2025	Maturity	1	2,042,386	1.043070002			5,743							5,743			0003
EUR/L 7182.99 USD-S	Coupon Hedge: Portman Square																							
6388.29EUR	2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	08/22/2024	04/26/2025	04/26/2025	Maturity	1	7,183	1.124399487			.73					530		73			0003
USD/L 14999805 EUR-S	AVOCA 10A CRR 5.685% 15 Apr																							
17479122.77USD	35	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	17,479,123	1.16529			(82,397)							(82,397)			0003
EUR/L 6635068.82 USD-S																								
5702361EUR	Coupon Hedge CLO FMAN	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/14/2025	11/17/2025	11/17/2025	Maturity	1	6,635,069	1.1635652			(27,773)							(27,773)			0003
EUR/L 366681.11 USD-S				WELLS FARGO &																				
327627.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	10/21/2025	10/21/2025	Maturity	1	366,681	1.119199994			16,250					21,984		16,250			0003
USD/L 355000 EUR-S	CLO ReInv6m AVOCA 26A B1																							
402406.35USD	XS2437855021	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	402,406	1.133539014			(1,896)							(1,896)			0003
EUR/L 15973342.5 USD-S																								
13661770.87EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA ROMJIISFPU8MPR08K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	15,973,343	1.1692			(125,707)							(125,707)			0003
EUR/L 4253.65 USD-S	Coupon Hedge: Portman Square																							
4083.93EUR	2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPR08K5P83	02/07/2025	04/26/2025	04/26/2025	Maturity	1	4,254	1.041558009			385							385			0003
EUR/L 89366.95 USD-S	Behrens Finance No.1 - RML -																							
84368.56EUR	50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2024	01/22/2025	01/22/2025	Maturity	1	89,367	1.0592447			(1,539)					1,908		(1,539)			0003
EUR/L 6771490.43 USD-S	12.18 Hotel - 7 Pines			WELLS FARGO &																				
5977129.87EUR	Sardinia - 7200582	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	05/30/2025	05/30/2025	Maturity	1	6,771,490	1.1329			14,379							14,379			0003
EUR/L 1469719.32 USD-S				SOCIETE GENERALE SA																				
1248883.07EUR	AP Pistachio LP	B1	Currency	O2RNE8IBXP4R0TD8PU41	12/23/2025	12/30/2025	12/30/2025	Maturity	1	1,469,719	1.176827003			(3,154)							(3,154)			0003
USD/L 360881.83 EUR-S																								
391268.08USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA ROMJIISFPU8MPR08K5P83	11/06/2024	07/16/2025	07/16/2025	Maturity	1	391,268	1.0842			28,582					13,718		28,582			0003
EUR/L 7887387.09 USD-S				WELLS FARGO &																				
7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	03/31/2025	03/31/2025	Maturity	1	7,887,387	1.088839499			(55,354)							(55,354)			0003
EUR/L 200766.14 USD-S	Behrens Finance No.1 - RML -																							
174660.93EUR	50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/11/2025	07/23/2025	07/23/2025	Maturity	1	200,766	1.149462218			4,862							4,862			0003
USD/L 314246.02 EUR-S	Eqt Exeter Logistic Spain -																							
365593.82USD	7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2025	10/28/2025	10/28/2025	Maturity	1	365,594	1.163400001			532							532			0003
EUR/L 8720051.43 USD-S	Behrens Finance No.1 - RML -																							
7475397.71EUR	50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/18/2025	07/23/2025	07/23/2025	Maturity	1	8,720,051	1.1665			80,746							80,746			0003
EUR/L 1116580 USD-S	CLO ReInv6m VOYE 3A D																							
1000000EUR	XS2125181821	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	04/15/2025	Maturity	1	1,116,580	1.11658			11,617					75,786		11,617			0003
EUR/L 406696.95 USD-S																								
396990.14EUR	Irish RPL UPB	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	03/20/2025	03/20/2025	Maturity	1	406,697	1.02445101			24,116							24,116			0003
EUR/L 2333000 USD-S	Behrens Finance No.1 - RML -																							
2000000EUR	50189789	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/18/2025	07/23/2025	07/23/2025	Maturity	1	2,333,000	1.1665			21,603							21,603			0003
EUR/L 337071.19 USD-S	Portman Square 2023-1 A																							
308695.95EUR	XS2651000585	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPR08K5P83	05/06/2024	01/27/2025	01/27/2025	Maturity	1	337,071	1.091919703			(13,341)					17,003		(13,341)			0003
EUR/L 260921.57 USD-S																								
219863.47EUR	Coupon Hedge CLO NJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	260,922	1.186743619			(2,823)							(2,823)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 15655.27 EUR-S 16857.59USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	11/06/2024	03/14/2025	03/14/2025	Maturity	1	16,858	1.076799697			178					593		178			0003
EUR/L 3490364.98 USD-S 3190000EUR	CLO ReInv6n HARVT 23A CE XS2112473553	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/30/2024	04/15/2025	04/15/2025	Maturity	1	3,490,365	1.094158301			108,584					170,233		108,584			0003
USD/L 1228146.54 EUR-S 1426418.52USD	East Road - 7200561	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2025	10/23/2025	10/23/2025	Maturity	1	1,426,419	1.161440002			(1,159)							(1,159)			0003
EUR/L 2776398.75 USD-S 2405860.19EUR	Domi 2021-1 Class A-50136220	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2025	06/16/2025	06/16/2025	Maturity	1	2,776,399	1.154015001			3,336							3,336			0003
USD/L 114752.79 EUR-S 123958.6USD	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/15/2025	04/15/2025	Maturity	1	123,959	1.080222973			5,505							5,505			0003
EUR/L 68795.07 USD-S 58585.36EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2025	09/19/2025	09/19/2025	Maturity	1	68,795	1.174270671			.20							20			0003
USD/L 437173.93 EUR-S 509434.41USD	CORDA 16A D 7.622% 17 Jun 32	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	509,434	1.165290003			(2,401)							(2,401)			0003
EUR/L 412662.58 USD-S 355000EUR	CLO ReInv6n AVOCA 26A B1 XS2437855021	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	412,663	1.162429803			662							662			0003
EUR/L 602138.64 USD-S 518000EUR	CLO ReInv6n BECLO 10A B1R XS2398804521	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	602,139	1.162429807			965							965			0003
EUR/L 1189105.61 USD-S 1013812.73EUR	Motive Capital Fund Ii-b	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/19/2025	09/19/2025	Maturity	1	1,189,106	1.172904596			1,724							1,724			0003
EUR/L 822577.91 USD-S 732085.03EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	05/15/2025	07/23/2025	07/23/2025	Maturity	1	822,578	1.123609794			39,307							39,307			0003
USD/L 591691.35 EUR-S 671546.01USD	Non-USD Futures Repatriation -5.21.2025	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	05/21/2025	05/23/2025	05/23/2025	Maturity	1	671,546	1.134959992			731							731			0003
USD/L 16000000 EUR-S 18155200USD	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/22/2025	04/22/2025	Maturity	1	18,155,200	1.1347			115,271							115,271			0003
EUR/L 4719549.15 USD-S 4043133EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2025	08/28/2025	08/28/2025	Maturity	1	4,719,549	1.1673			3,241							3,241			0003
USD/L 19713089.99 EUR-S 23208220.85USD	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/16/2025	09/16/2025	Maturity	1	23,208,221	1.1773			167,631							167,631			0003
USD/L 812589 EUR-S 969170.33USD	Coupon Hedge CLO NJSD	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025	12/17/2025	Maturity	1	969,170	1.1926944			(15,349)							(15,349)			0003
EUR/L 8206554.63 USD-S 7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	05/30/2025	05/30/2025	Maturity	1	8,206,555	1.1329			17,427							17,427			0003
EUR/L 23119511.94 USD-S 19713089.99EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/12/2025	12/16/2025	12/16/2025	Maturity	1	23,119,512	1.1728			35,583							35,583			0003
EUR/L 8294971.21 USD-S 7072792.64EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/12/2025	12/16/2025	12/16/2025	Maturity	1	8,294,971	1.1728			12,767							12,767			0003
USD/L 8000000 EUR-S 9381367.04USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	06/27/2025	06/30/2025	06/30/2025	Maturity	1	9,381,367	1.17267088			41,039							41,039			0003
EUR/L 12187516.01 USD-S 10447931O.77EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2025	07/23/2025	07/23/2025	Maturity	1	121,875,116	1.1665			1,128,546							1,128,546			0003
EUR/L 176792473.37 USD-S 152433586.28EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/18/2025	11/20/2025	11/20/2025	Maturity	1	176,792,473	1.1598			(1,112,976)							(1,112,976)			0003
USD/L 2500000 EUR-S 2931677.2USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	06/27/2025	06/30/2025	06/30/2025	Maturity	1	2,931,677	1.17267088			12,825							12,825			0003
EUR/L 3248030.18 USD-S 2983269.49EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	03/12/2025	03/20/2025	03/20/2025	Maturity	1	3,248,030	1.088748499			(10,589)							(10,589)			0003
EUR/L 1117572 USD-S 1000000EUR	CLO ReInv6n PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	1,117,572	1.117572			10,625					76,778		10,625			0003
EUR/L 1117572 USD-S 1000000EUR	CLO ReInv6n PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	1,117,572	1.117572			10,625					76,778		10,625			0003
EUR/L 206593.91 USD-S 182535.7EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025	10/28/2025	Maturity	1	206,594	1.131800026			6,077					14,408		6,077			0003
USD/L 1013790.25 EUR-S 1053339.22USD	Repat For Jon Net O	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/13/2025	02/14/2025	02/14/2025	Maturity	1	1,053,339	1.039010999			10,226							10,226			0003
EUR/L 1788115.2 USD-S 1600000EUR	CLO ReInv6n PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	1,788,115	1.117572			17,000					122,845		17,000			0003
EUR/L 2235144 USD-S 2000000EUR	CLO ReInv6n PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	2,235,144	1.117572			21,250					153,556		21,250			0003
USD/L 48797.91 EUR-S 53092.13USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	11/06/2024	09/15/2025	09/15/2025	Maturity	1	53,092	1.08800008			4,314					1,849		4,314			0003
USD/L 3796770.46 EUR-S 3993670.98USD	Non-USD Futures Repatriation -1.24.2025	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/24/2025	01/28/2025	01/28/2025	Maturity	1	3,993,671	1.051860001			(33,256)							(33,256)			0003
USD/L 431595.59 EUR-S 469306.3USD	Coupon Hedge CLO NJSD	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2025	06/30/2025	06/30/2025	Maturity	1	469,306	1.087375105			39,027							39,027			0003
USD/L 302789.41 EUR-S 353419.7USD	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/19/2025	08/20/2025	08/20/2025	Maturity	1	353,420	1.167212915			(609)							(609)			0003
USD/L 212344.84 EUR-S 223199.91USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	01/24/2025	01/28/2025	01/28/2025	Maturity	1	223,200	1.051120008			(1,703)							(1,703)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 12039083.46 USD-S 10973559.6EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/15/2025	04/15/2025	Maturity	1	12,039,083	1.0970992			341,254							341,254			0003
EUR/L 457540.24 USD-S 403638.73EUR	Saint James Albany Paris-50229626	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	457,540	1.133538994			(2,156)							(2,156)			0003
EUR/L 40878.57 USD-S 37297.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	02/14/2025	Maturity	1	40,879	1.096000157			(1,749)					2,179		(1,749)			0003
USD/L 1006649.25 EUR-S 1067747.83USD	Coupon Hedge CLO MJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	1,067,748	1.060695004			21,947					21,075		21,947			0003
EUR/L 1495257.92 USD-S 1338445.63EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	05/15/2025	05/15/2025	Maturity	1	1,495,258	1.11716			1,667							1,667			0003
USD/L 1537859.63 EUR-S 1670043.28USD	East Road - 7200561	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/24/2025	03/24/2025	Maturity	1	1,670,043	1.085953001			(9,001)							(9,001)			0003
USD/L 239236.45 EUR-S 250406.52USD	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/24/2025	02/27/2025	02/27/2025	Maturity	1	250,407	1.046690502			(1,505)							(1,505)			0003
USD/L 1623381.5 EUR-S 1881710.23USD	ACLO 3A C 4.071% 16 Apr 30 .	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	1,891,710	1.165290001			(8,918)							(8,918)			0003
EUR/L 869505.72 USD-S 742315.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/18/2025	08/18/2025	Maturity	1	869,506	1.171342094			(3,448)							(3,448)			0003
EUR/L 289155.91 USD-S 242856.75EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	289,156	1.190643908			(7,759)							(7,759)			0003
USD/L 440000 EUR-S 452772.76USD	CLO CFOUR 1A C XS2066907630	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	452,773	1.029029			5,270							5,270			0003
EUR/L 7247.71 USD-S 6759.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	07/25/2025	07/25/2025	Maturity	1	7,248	1.072300315			688					173		688			0003
USD/L 9229030.25 EUR-S 10754496.66USD	AVOCA 10A DRR 5.109% 15 Apr 35	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	10,754,497	1.16529			(50,697)							(50,697)			0003
EUR/L 62290.78 USD-S 53304.99EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/14/2025	09/19/2025	09/19/2025	Maturity	1	62,291	1.168573149			322							322			0003
USD/L 5327999.3 EUR-S 6188471.19USD	ZebraBox 50460335	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/02/2025	12/04/2025	12/04/2025	Maturity	1	6,188,471	1.161500001			14,883							14,883			0003
USD/L 4800000 EUR-S 5604096USD	CLO AVOCA 30A B1 XS2791003440	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/29/2025	09/29/2025	Maturity	1	5,604,096	1.16752			24,356							24,356			0003
USD/L 4676828.54 EUR-S 5501680.79USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	5,501,681	1.17637			(56,480)							(56,480)			0003
USD/L 6000000 EUR-S 7005120USD	CLO AVOCA 30A B2 XS2791003796	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/29/2025	09/29/2025	Maturity	1	7,005,120	1.16752			30,445							30,445			0003
USD/L 625000 EUR-S 708461.88USD	CLO ReInv6m BRGPT 3A D XS2395174639	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	708,462	1.133539008			(3,339)							(3,339)			0003
USD/L 625000 EUR-S 643143.13USD	CLO ReInv6m BRGPT 3A D XS2395174639	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	643,143	1.029029008			7,485							7,485			0003
EUR/L 174381.84 USD-S 149167.98EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/15/2025	07/15/2025	Maturity	1	174,382	1.169029975			(1,347)							(1,347)			0003
USD/L 112000000 EUR-S 130114320USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/02/2025	12/03/2025	12/03/2025	Maturity	1	130,114,320	1.161735			74,337							74,337			0003
EUR/L 93113.6 USD-S 84828.51EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	05/08/2024	07/25/2025	07/25/2025	Maturity	1	93,114	1.097668697			6,483					4,318		6,483			0003
USD/L 281223.02 EUR-S 292269.07USD	Repat EUR 2.13.2025	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/13/2025	02/14/2025	02/14/2025	Maturity	1	292,269	1.039278612			2,761							2,761			0003
USD/L 92254 EUR-S 107688.46USD	ENBW ENERGIE BADEN - WU 0% 28 Jul 55	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/26/2025	09/26/2025	Maturity	1	107,688	1.167303965			294							294			0003
EUR/L 565510031.24 USD-S 484376900.42EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/20/2025	08/26/2025	08/26/2025	Maturity	1	565,510,031	1.1675			(1,743,532)							(1,743,532)			0003
USD/L 8000000 EUR-S 9268800USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2025	08/29/2025	08/29/2025	Maturity	1	9,268,800	1.1586			89,567							89,567			0003
EUR/L 2504175.31 USD-S 2296156.82EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/12/2025	04/23/2025	04/23/2025	Maturity	1	2,504,175	1.0905942			95,993							95,993			0003
USD/L 1530993.6 EUR-S 1800479.09USD	CML EQT Poland 7410017	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/23/2025	09/23/2025	Maturity	1	1,800,479	1.176019998			8,543							8,543			0003
EUR/L 2467663.9 USD-S 2383092.71EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2025	04/23/2025	04/23/2025	Maturity	1	2,467,664	1.035487998			230,951							230,951			0003
USD/L 26000000 EUR-S 27301229.8USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/28/2025	02/28/2025	Maturity	1	27,301,230	1.0500473			(333,912)							(333,912)			0003
USD/L 1242000 EUR-S 1459273.74USD	Project Windmill-105000001 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/16/2025	12/16/2025	Maturity	1	1,459,274	1.174938599			(414)							(414)			0003
EUR/L 676061.35 USD-S 599000EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025	10/15/2025	Maturity	1	676,061	1.12865			21,350					45,893		21,350			0003
USD/L 468685.56 EUR-S 550241.53USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2025	09/26/2025	09/26/2025	Maturity	1	550,242	1.174099991			(1,648)							(1,648)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 6000000 EUR-S 6300283.8USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/28/2025	02/28/2025	Maturity	1	6,300,284	1.0500473			(77,057)							(77,057)			0003
EUR/L 38647.74 USD-S 34482.28EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/27/2025	01/27/2025	Maturity	1	38,648	1.120800017			(2,486)						2,895				0003
EUR/L 510387.57 USD-S 499520.11EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/13/2025	01/22/2025	01/22/2025	Maturity	1	510,388	1.021755801			9,615							9,615			0003
EUR/L 272078.5 USD-S 252000EUR	CLO AQUE 2019-4A CR XS2387683654	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/15/2025	04/15/2025	Maturity	1	272,079	1.079676587			12,227							12,227			0003
EUR/L 784549.1 USD-S 670000EUR	CLO Relnv6n CIFCE 5A D XS2390490287	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	784,549	1.170968806			(7,350)							(7,350)			0003
EUR/L 662584.99 USD-S 570000EUR	CLO HARVT 23A C XS2112473041	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	662,585	1.162429807			1,062							1,062			0003
EUR/L 99058.54 USD-S 90329.3EUR	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/07/2025	04/15/2025	04/15/2025	Maturity	1	99,059	1.096637968			2,851							2,851			0003
USD/L 192080.08 EUR-S 196834.07USD	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	196,834	1.024750042			19,870							19,870			0003
USD/L 40811.43 EUR-S 45839.19USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	08/15/2025	08/15/2025	Maturity	1	45,839	1.123194899			1,910							1,910			0003
EUR/L 102577.6 USD-S 86436.19EUR	Coupon Hedge CLO MJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	102,578	1.186743654			(1,110)							(1,110)			0003
USD/L 31631.08 EUR-S 34294.42USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA ROMJUISFPU8MPR08K5P83	11/06/2024	07/16/2025	07/16/2025	Maturity	1	34,294	1.084200097			2,505						1,202	2,505			0003
USD/L 5162985 EUR-S 6017097.61USD	Apache New Loan Closing 50472283	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/08/2025	12/10/2025	12/10/2025	Maturity	1	6,017,098	1.16543			19,999							19,999			0003
USD/L 2258143.82 EUR-S 2490554.24USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA ROMJUISFPU8MPR08K5P83	04/07/2025	07/15/2025	07/15/2025	Maturity	1	2,490,554	1.102921			128,889							128,889			0003
USD/L 309000 EUR-S 350263.59USD	CLO CADOG 13A CR XS2328023838	D1	Currency	BNP PARIBAS SA ROMJUISFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	350,264	1.133538997			(1,651)							(1,651)			0003
EUR/L 359190.81 USD-S 309000EUR	CLO Relnv6n DARPK 1A BRR XS2303850502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	359,191	1.162429806			576							576			0003
EUR/L 361829.36 USD-S 309000EUR	CLO CADOG 13A CR XS2328023838	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	361,829	1.170968803			(3,390)							(3,390)			0003
EUR/L 486915378.95 USD-S 417917242.25EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/18/2025	07/23/2025	07/23/2025	Maturity	1	486,915,379	1.1651			5,099,269							5,099,269			0003
EUR/L 15568172.83 USD-S 14263317.48EUR	Non-USD Futures Repatriation -3.11.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2025	03/12/2025	03/12/2025	Maturity	1	15,568,173	1.0914833			(36,881)							(36,881)			0003
USD/L 12152596 EUR-S 14083278.93USD	Porto and Comporta Hotels-50469401	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/17/2025	11/19/2025	11/19/2025	Maturity	1	14,083,279	1.15887			(77,429)							(77,429)			0003
EUR/L 1389808.64 USD-S 1224105.52EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/23/2025	04/23/2025	Maturity	1	1,389,809	1.135366696			(3,631)							(3,631)			0003
USD/L 114752.79 EUR-S 125095.24USD	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/19/2025	03/25/2025	03/25/2025	Maturity	1	125,095	1.090128092			(1,231)							(1,231)			0003
USD/L 50000000 EUR-S 56465000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/28/2025	05/30/2025	05/30/2025	Maturity	1	56,465,000	1.1293			300,287							300,287			0003
EUR/L 58080000 USD-S 50000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	BNP PARIBAS SA ROMJUISFPU8MPR08K5P83	12/02/2025	12/04/2025	12/04/2025	Maturity	1	58,080,000	1.1616			134,672							134,672			0003
EUR/L 711407.04 USD-S 612000EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	711,407	1.162429804			1,141							1,141			0003
USD/L 12887609.38 EUR-S 14923851.66USD	RABOBK 3.1 PERP	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/09/2025	10/10/2025	10/10/2025	Maturity	1	14,923,852	1.158			41,207							41,207			0003
USD/L 327942.59 EUR-S 360166.23USD	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	360,166	1.098260003			(22,551)						20,308	(22,551)			0003
EUR/L 827888.28 USD-S 748314.6EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA ROMJUISFPU8MPR08K5P83	05/06/2024	10/28/2025	10/28/2025	Maturity	1	827,888	1.106337201			43,968				40,010			43,968			0003
EUR/L 6112694.74 USD-S 5212040.13EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/09/2025	09/19/2025	09/19/2025	Maturity	1	6,112,695	1.172802701			9,394							9,394			0003
USD/L 286700 EUR-S 313026.8USD	CLO ACLO 4A D XS1796988118	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/11/2025	04/11/2025	Maturity	1	313,027	1.091826997			12,063							12,063			0003
USD/L 1462478.55 EUR-S 1694208.28USD	CML EQT Poland 7410017	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/17/2025	11/19/2025	11/19/2025	Maturity	1	1,694,208	1.158450003			(8,704)							(8,704)			0003
USD/L 333731.44 EUR-S 385640.03USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/26/2025	11/28/2025	11/28/2025	Maturity	1	385,640	1.155540005			1,286							1,286			0003
USD/L 34605.6 EUR-S 39988.16USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/26/2025	11/28/2025	11/28/2025	Maturity	1	39,988	1.155540144			133							133			0003
USD/L 278959.44 EUR-S 319898.3USD	CML Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	06/26/2025	06/26/2025	Maturity	1	319,898	1.1467556			6,622							6,622			0003
USD/L 3462692.87 EUR-S 4002940.13USD	A&O Hostels CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2025	10/31/2025	10/31/2025	Maturity	1	4,002,940	1.156019399			(12,191)							(12,191)			0003
EUR/L 49743540 USD-S 42000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/19/2025	09/19/2025	Maturity	1	49,743,540	1.18437			(410,128)							(410,128)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 34825.62 EUR-S 39936.47USD	OWL Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	06/26/2025	06/26/2025	Maturity	1	39,936	1.146755463			827							827			0003
EUR/L 35914.97 USD-S 31941.45EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	04/26/2025	04/26/2025	Maturity	1	35,915	1.124400113			364						2,652	364			0003
EUR/L 584196.46 USD-S 496639EUR	Coupon Hedge CLO NJSD	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/15/2025	12/17/2025	12/17/2025	Maturity	1	584,196	1.176300009			(1,239)							(1,239)			0003
USD/L 31379.54 EUR-S 32637.24USD	OWL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2025	01/28/2025	01/28/2025	Maturity	1	32,637	1.040080256			95							95			0003
USD/L 362694.42 EUR-S 389497.53USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/06/2024	01/16/2025	01/16/2025	Maturity	1	389,498	1.073899979			(15,994)						13,610	(15,994)			0003
EUR/L 290607.45 USD-S 250000EUR	CLO ReInv6n CORDA 7A DRR XS2305372323	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	290,607	1.1624298			466							466			0003
EUR/L 2400313.75 USD-S 2150000EUR	CLO ReInv6n PLMER 2021-1A B XS2298990230	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	10/15/2025	Maturity	1	2,400,314	1.116425			102,917						138,439	102,917			0003
USD/L 458099.31 EUR-S 518606.81USD	OWL Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	05/29/2025	05/29/2025	Maturity	1	518,607	1.132083805			2,026							2,026			0003
USD/L 400294.83 EUR-S 416338.81USD	OWL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2025	01/28/2025	01/28/2025	Maturity	1	416,339	1.040080408			1,209							1,209			0003
USD/L 24000000 EUR-S 25852046.4USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2025	03/31/2025	03/31/2025	Maturity	1	25,852,046	1.0771686			96,705							96,705			0003
USD/L 5079838 EUR-S 5408719.41USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	5,408,719	1.0647425			(79,473)						137,973	(79,473)			0003
EUR/L 558757.5 USD-S 500000EUR	CLO ReInv6n ARBR 7A BZE XS2092171557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	03/17/2025	03/17/2025	Maturity	1	558,758	1.117515			(12,709)						39,196	(12,709)			0003
USD/L 725217.6 EUR-S 760399.43USD	OWL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	02/27/2025	02/27/2025	Maturity	1	760,399	1.048512102			(5,884)							(5,884)			0003
USD/L 332090.05 EUR-S 388412.52USD	OWL Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/29/2025	09/29/2025	Maturity	1	388,413	1.169599993			994							994			0003
USD/L 9505.01 EUR-S 11117.06USD	OWL Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/29/2025	09/29/2025	Maturity	1	11,117	1.169600032			28							28			0003
USD/L 2000000 EUR-S 2085260USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/28/2025	01/31/2025	01/31/2025	Maturity	1	2,085,260	1.04263			(10,657)							(10,657)			0003
USD/L 11474.85 EUR-S 12031.52USD	OWL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	02/27/2025	02/27/2025	Maturity	1	12,032	1.048512181			(93)							(93)			0003
USD/L 60000000 EUR-S 70716000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/16/2025	12/17/2025	12/17/2025	Maturity	1	70,716,000	1.1786			(287,678)							(287,678)			0003
USD/L 32000000 EUR-S 37525468.16USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/27/2025	06/30/2025	06/30/2025	Maturity	1	37,525,468	1.17267088			164,158							164,158			0003
USD/L 10000000 EUR-S 11726708.8USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/27/2025	06/30/2025	06/30/2025	Maturity	1	11,726,709	1.17267088			51,299							51,299			0003
EUR/L 1325783.55 USD-S 1139355.09EUR	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2025	10/15/2025	10/15/2025	Maturity	1	1,325,784	1.163626302			760							760			0003
EUR/L 820574.88 USD-S 705913.49EUR	OWL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	820,575	1.162429804			1,316							1,316			0003
USD/L 400000 EUR-S 411611.6USD	CLO ReInv6n RRME 7A A2 XS2368581893	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	411,612	1.029029			4,790							4,790			0003
USD/L 250250 EUR-S 257514.51USD	CLO PENTA 2020-7A D XS2106029254	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	257,515	1.029029011			2,997							2,997			0003
EUR/L 643986.11 USD-S 554000EUR	CLO ReInv6n PENTA 2018-5A DR XS2289568219	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	643,986	1.162429801			1,032							1,032			0003
EUR/L 33939160 USD-S 29200000EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/16/2025	07/28/2025	07/28/2025	Maturity	1	33,939,160	1.1623			(96,251)							(96,251)			0003
USD/L 476674.9 EUR-S 495780.22USD	OWL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2025	01/28/2025	01/28/2025	Maturity	1	495,780	1.040080399			1,440							1,440			0003
USD/L 6555231.93 EUR-S 7613901.89USD	ZebraBox 50460335	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/04/2025	12/04/2025	Maturity	1	7,613,902	1.161500001			18,312							18,312			0003
EUR/L 224357448.37 USD-S 192388286.76EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/16/2025	10/21/2025	10/21/2025	Maturity	1	224,357,448	1.16617			(436,632)							(436,632)			0003
EUR/L 1010914.56 USD-S 865947.87EUR	OWL EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2025	11/20/2025	11/20/2025	Maturity	1	1,010,915	1.167408103			(12,911)							(12,911)			0003
USD/L 5400000 EUR-S 6289326USD	CLO PLMER 2023-2A D XS2697591944	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/13/2025	11/17/2025	11/17/2025	Maturity	1	6,289,326	1.16469			(32,374)							(32,374)			0003
EUR/L 11665000 USD-S 10000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/18/2025	07/23/2025	07/23/2025	Maturity	1	11,665,000	1.1665			108,016							108,016			0003
EUR/L 57990000 USD-S 50000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/18/2025	11/20/2025	11/20/2025	Maturity	1	57,990,000	1.1598			(365,069)							(365,069)			0003
USD/L 309000 EUR-S 317969.96USD	CLO ReInv6n DARPK 1A BRR XS2303850502	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	317,970	1.029028997			3,701							3,701			0003
USD/L 614294.76 EUR-S 699170.64USD	OWL Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/29/2025	04/29/2025	Maturity	1	699,171	1.138168003			(100)							(100)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 8000000 EUR-S 9086400USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/28/2025	04/30/2025	04/30/2025	Maturity	1	9,086,400	1.1358			(24,838)							(24,839)			0003
EUR/L 1587067.7 USD-S 1364756.04EUR	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2025	12/10/2025	12/10/2025	Maturity	1	1,587,068	1.162894798			8,746							8,746			0003
USD/L 48438.5 EUR-S 55131.15USD	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/29/2025	04/29/2025	Maturity	1	55,131	1.138167986			(8)							(8)			0003
USD/L 612000 EUR-S 629765.79USD	CLO BCCE 2018-2A D XS1890839555	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	629,766	1.029029003			7,329							7,329			0003
EUR/L 417958.23 USD-S 409562.2EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	417,958	1.020500012			3,684							3,684			0003
USD/L 43426.36 EUR-S 50974.43USD	CML Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2025	08/28/2025	Maturity	1	50,974	1.173813094			(248)							(248)			0003
USD/L 250000 EUR-S 257257.25USD	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	257,257	1.029029			2,994							2,994			0003
EUR/L 36238.58 USD-S 33795.19EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	07/25/2025	07/25/2025	Maturity	1	36,239	1.072299934			3,440						863	3,440			0003
EUR/L 357467.83 USD-S 337474.27EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2024	01/22/2025	01/22/2025	Maturity	1	357,468	1.059244694			(6,155)						7,632	(6,155)			0003
USD/L 8000000 EUR-S 9384945.6USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2025	09/30/2025	09/30/2025	Maturity	1	9,384,946	1.1731182			6,269							6,269			0003
USD/L 351807.84 EUR-S 379459.94USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/06/2024	04/15/2025	04/15/2025	Maturity	1	379,460	1.078600011			17,449						13,301	17,449			0003
EUR/L 361829.36 USD-S 309000EUR	CLO ReInv6m DARPK 1A BRR XS2303850502	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	361,829	1.170968803			(3,390)							(3,390)			0003
EUR/L 354541.09 USD-S 305000EUR	CLO ACLO 4A D XS1796988118	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	354,541	1.162429803			568							568			0003
EUR/L 3624322.29 USD-S 3350099.87EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2025	03/28/2025	03/28/2025	Maturity	1	3,624,322	1.081854999			2,151							2,151			0003
EUR/L 10954268.88 USD-S 9384279EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2025	08/28/2025	08/28/2025	Maturity	1	10,954,269	1.1673			7,521							7,521			0003
EUR/L 2874981.95 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/11/2025	09/30/2025	09/30/2025	Maturity	1	2,874,982	1.174511502			(1,492)							(1,492)			0003
EUR/L 2880649.85 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/23/2025	12/30/2025	12/30/2025	Maturity	1	2,880,650	1.176826999			(6,182)							(6,182)			0003
EUR/L 12062795.68 USD-S 10400000EUR	RML Behrens Finance Amortizer	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/18/2025	11/21/2025	11/21/2025	Maturity	1	12,062,796	1.1598842			(86,196)							(86,196)			0003
EUR/L 1743662.36 USD-S 1590008.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/06/2024	04/26/2025	04/26/2025	Maturity	1	1,743,662	1.0966374			62,262						87,880	62,262			0003
EUR/L 930361.33 USD-S 829000EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/23/2024	04/15/2025	04/15/2025	Maturity	1	930,361	1.122269397			4,914						67,543	4,914			0003
EUR/L 559179.5 USD-S 500000EUR	CLO ReInv6m DRYD 2014-35A C1VA XS2092260814	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	01/17/2025	01/17/2025	Maturity	1	559,180	1.118359			(45,532)						40,970	(45,532)			0003
EUR/L 1097307.38 USD-S 1035276.71EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2024	01/22/2025	01/22/2025	Maturity	1	1,097,307	1.059916996			(19,579)						24,109	(19,579)			0003
USD/L 54554578.01 EUR-S 64227104.69USD	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/16/2025	09/16/2025	Maturity	1	64,227,105	1.1773			463,908							463,908			0003
USD/L 184628.52 EUR-S 214855.35USD	Saint James Albany Paris-50229626	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2025	10/14/2025	10/14/2025	Maturity	1	214,855	1.163717014			(595)							(595)			0003
USD/L 6414591 EUR-S 7463630.65USD	Balance shortfall 8.7.2025	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	08/07/2025	08/08/2025	08/08/2025	Maturity	1	7,463,631	1.163539601			4,227							4,227			0003
USD/L 8079.65 EUR-S 9449.96USD	CML Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	09/29/2025	09/29/2025	Maturity	1	9,450	1.169600168			.24							24			0003
EUR/L 1449981 USD-S 1300000EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/11/2024	10/15/2025	10/15/2025	Maturity	1	1,449,981	1.11537			63,600						82,336	63,600			0003
USD/L 40000000 EUR-S 46480000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/28/2025	07/31/2025	07/31/2025	Maturity	1	46,480,000	1.162			(836,136)							(836,136)			0003
USD/L 305000 EUR-S 357145.48USD	CLO ACLO 4A D XS1796988118	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	357,145	1.170968787			(3,346)							(3,346)			0003
USD/L 464340.72 EUR-S 540361.19USD	Saint James Albany Paris-50229626	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2025	10/14/2025	10/14/2025	Maturity	1	540,361	1.163717001			(1,495)							(1,495)			0003
EUR/L 3695793.35 USD-S 3114230.7EUR	Coupon Hedge CLO NJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	3,695,793	1.186743599			(39,992)							(39,992)			0003
EUR/L 5649414.82 USD-S 4841843.71EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	11/20/2025	11/20/2025	Maturity	1	5,649,415	1.16679			(69,197)							(69,197)			0003
EUR/L 457540.24 USD-S 403638.73EUR	Saint James Albany Paris-50229626	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	457,540	1.133538994			(2,156)							(2,156)			0003
EUR/L 290607.45 USD-S 250000EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	290,607	1.1624298			466							466			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 521049.53 USD-S 500500EUR	CLO PENTA 2020-7A D XS2106029254	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2025	04/15/2025	04/15/2025	Maturity	1	521,050	1.041058002			43,613							43,613			0003
EUR/L 2454612.04 USD-S 2098409.18EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA 4 B4TYDEB6GKMZO031MB27	07/11/2025	07/23/2025	07/23/2025	Maturity	1	2,454,612	1.169749			15,848							15,848			0003
EUR/L 107959.28 USD-S 92778.31EUR	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2025	10/15/2025	10/15/2025	Maturity	1	107,959	1.163626283			.62							62			0003
EUR/L 292742.2 USD-S 250000EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	292,742	1.1709688			(2,743)							(2,743)			0003
USD/L 8000000 EUR-S 9428800USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/16/2025	12/17/2025	12/17/2025	Maturity	1	9,428,800	1.1786			(38,357)							(38,357)			0003
EUR/L 209388251.07 USD-S 203447581.68EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/17/2025	01/22/2025	01/22/2025	Maturity	1	209,388,251	1.0292			2,401,738							2,401,738			0003
USD/L 397367.92 EUR-S 467451.7USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	467,452	1.17637			(4,799)							(4,799)			0003
USD/L 309000 EUR-S 350263.55USD	CLO ReInv6m DARPK 1A BRR XS2303850502	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	350,264	1.133538997			(1,651)							(1,651)			0003
USD/L 40811.43 EUR-S 42329.99USD	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	42,330	1.037209184			3,314							3,314			0003
USD/L 40811.43 EUR-S 48057.03USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	48,057	1.177538498			(769)							(769)			0003
EUR/L 2652348.66 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2025	03/31/2025	03/31/2025	Maturity	1	2,652,349	1.083559501			(5,781)							(5,781)			0003
USD/L 4361.74 EUR-S 5040.17USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/26/2025	11/28/2025	11/28/2025	Maturity	1	5,040	1.155541137			.17							17			0003
USD/L 570000 EUR-S 646117.23USD	CLO HARVT 23A C XS2112473041	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	646,117	1.133539			(3,045)							(3,045)			0003
USD/L 570000 EUR-S 586546.53USD	CLO HARVT 23A C XS2112473041	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	586,547	1.029029			6,826							6,826			0003
EUR/L 31334.5 USD-S 29059.17EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	10/28/2025	10/28/2025	Maturity	1	31,335	1.078299896			2,522				739			2,522			0003
USD/L 115930 EUR-S 135325.55USD	PROSUS NV 4.3430% 15 Jul 35	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/26/2025	09/26/2025	Maturity	1	135,326	1.167303977			370							370			0003
EUR/L 31172.17 USD-S 29357.85EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	01/27/2025	01/27/2025	Maturity	1	31,172	1.061800166			(385)				733			(385)			0003
USD/L 252000 EUR-S 259315.31USD	CLO AQUE 2019-4A CR XS2387683654	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	259,315	1.029029008			3,018							3,018			0003
USD/L 670000 EUR-S 689449.43USD	CLO ReInv6m CIFCE 5A D XS2390490287	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	689,449	1.029029			8,024							8,024			0003
USD/L 45331 EUR-S 48265.84USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	48,266	1.06474245			(709)				1,231			(709)			0003
USD/L 2125200 EUR-S 2463383.08USD	Project Windmill-105000001	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/17/2025	11/19/2025	11/19/2025	Maturity	1	2,463,383	1.159130002			(14,093)							(14,093)			0003
EUR/L 708816174.45 USD-S 609734343.61EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2025	12/04/2025	12/04/2025	Maturity	1	708,816,175	1.1625			1,093,527							1,093,527			0003
EUR/L 39695278.8 USD-S 34000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2025	08/26/2025	08/26/2025	Maturity	1	39,695,279	1.1675082			(122,663)							(122,663)			0003
USD/L 54183.41 EUR-S 63601.19USD	CML Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2025	08/28/2025	Maturity	1	63,601	1.173812981			(309)							(309)			0003
EUR/L 12090000 USD-S 10400000EUR	RML Behrens Finance Amortizer	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2025	12/04/2025	12/04/2025	Maturity	1	12,090,000	1.1625			18,652							18,652			0003
EUR/L 367708013.57 USD-S 323544226.63EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/16/2025	04/23/2025	04/23/2025	Maturity	1	367,708,014	1.1365			(1,326,455)							(1,326,455)			0003
USD/L 50000000 EUR-S 58655910USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2025	09/30/2025	09/30/2025	Maturity	1	58,655,910	1.1731182			39,181							39,181			0003
USD/L 518000 EUR-S 533037.02USD	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	533,037	1.029028996			6,204							6,204			0003
EUR/L 10838517.26 USD-S 9879249.99EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/15/2025	04/15/2025	Maturity	1	10,838,517	1.0970992			307,223							307,223			0003
EUR/L 34880205.69 USD-S 29901590.82EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2025	07/23/2025	07/23/2025	Maturity	1	34,880,206	1.1665			322,986							322,986			0003
EUR/L 9332000 USD-S 8000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2025	07/23/2025	07/23/2025	Maturity	1	9,332,000	1.1665			86,413							86,413			0003
USD/L 6200000 EUR-S 7238624USD	CLO AVOCA 30A C XS2791003952	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/29/2025	09/29/2025	Maturity	1	7,238,624	1.16752			31,460							31,460			0003
EUR/L 1587570.07 USD-S 1441343.86EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/06/2024	07/25/2025	07/25/2025	Maturity	1	1,587,570	1.101451301			104,704				78,820			104,704			0003
EUR/L 3888847.86 USD-S 3350099.87EUR	Coupon Hedge CLO MJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	06/30/2025	06/30/2025	Maturity	1	3,888,848	1.160815501			56,902							56,902			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 224324742.37 USD-S 192388286.76EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2025	10/21/2025	10/21/2025	Maturity	1	224,324,742	1.166			(403,926)							(403,926)			0003
USD/L 20764233.86 EUR-S 24400051.21USD	A&O Recap (EUR)	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/17/2025	12/19/2025	12/19/2025	Maturity	1	24,400,051	1.1751			(89,376)							(89,376)			0003
EUR/L 140027.63 USD-S 128695.91EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	01/27/2025	01/27/2025	Maturity	1	140,028	1.088050351			(5,064)						6,590	(5,064)			0003
USD/L 149167.98 EUR-S 172573.93USD	Saint James Albany Paris-50229626	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2025	06/20/2025	06/20/2025	Maturity	1	172,574	1.156910015			(807)							(807)			0003
USD/L 6722.05 EUR-S 7048.15USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	02/27/2025	02/27/2025	Maturity	1	7,048	1.048511987			(55)							(55)			0003
EUR/L 1211146.31 USD-S 1122818.24EUR	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/05/2025	03/10/2025	03/10/2025	Maturity	1	1,211,146	1.078666401			4,973							4,973			0003
USD/L 16000000 EUR-S 18592000USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/28/2025	07/31/2025	07/31/2025	Maturity	1	18,592,000	1.162			(334,454)							(334,454)			0003
USD/L 14490000 EUR-S 16706970USD	Ares Pista Italian Retail - 7410060	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/24/2025	11/24/2025	Maturity	1	16,706,970	1.153			(11,498)							(11,498)			0003
USD/L 48000000 EUR-S 50046240USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/28/2025	01/31/2025	01/31/2025	Maturity	1	50,046,240	1.04263			(255,775)							(255,775)			0003
EUR/L 30691.84 USD-S 27206.67EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	07/25/2025	07/25/2025	Maturity	1	30,692	1.128099837			1,251						2,213	1,251			0003
EUR/L 63981609.09 USD-S 54554578.01EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/12/2025	12/16/2025	12/16/2025	Maturity	1	63,981,609	1.1728			98,473							98,473			0003
USD/L 1135000 EUR-S 1229920.05USD	CLO PENTA 2021-2A B1 XS2393698399	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/10/2025	03/12/2025	03/12/2025	Maturity	1	1,229,920	1.08363			5,979							5,979			0003
USD/L 5254221.86 EUR-S 5449726.73USD	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	5,449,727	1.037209101			426,624							426,624			0003
USD/L 48000000 EUR-S 54518400USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/28/2025	04/30/2025	04/30/2025	Maturity	1	54,518,400	1.1358			(149,028)							(149,028)			0003
EUR/L 1278957.34 USD-S 1122818.24EUR	CML LOCABOX 7200644	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/10/2025	06/10/2025	Maturity	1	1,278,957	1.139059996			3,750							3,750			0003
USD/L 3350099.87 EUR-S 3944871.58USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	3,944,872	1.177538501			(63,128)							(63,128)			0003
EUR/L 408075.11 USD-S 350711EUR	Coupon Hedge CLO FMAN	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/14/2025	11/17/2025	11/17/2025	Maturity	1	408,075	1.163565186			(1,708)							(1,708)			0003
EUR/L 551404.34 USD-S 468685.56EUR	Project Waystone EUR DDTL	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/29/2025	12/30/2025	12/30/2025	Maturity	1	551,404	1.176490993			(1,026)							(1,026)			0003
USD/L 56003.27 EUR-S 58087.1USD	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	58,087	1.037209077			4,547							4,547			0003
EUR/L 141455262.53 USD-S 120955691.87EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/15/2025	07/15/2025	Maturity	1	141,455,263	1.16948			(1,146,828)							(1,146,829)			0003
USD/L 201281 EUR-S 234956.12USD	ENBW ENERGIE BADEN - WU 0% 28 Jul 55	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/25/2025	09/26/2025	09/26/2025	Maturity	1	234,956	1.167304018			642							642			0003
EUR/L 16854090 USD-S 15000000EUR	CLO COMSE 2018-1A A2BE XS1796149794	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/27/2024	01/31/2025	01/31/2025	Maturity	1	16,854,090	1.123606			(1,294,570)						1,298,958	(1,294,570)			0003
EUR/L 8930108.78 USD-S 7952500EUR	CLO ReInv6n CORDA 4A DRRR XS2298981320	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/06/2024	08/15/2025	08/15/2025	Maturity	1	8,930,109	1.122931			374,326						594,970	374,326			0003
EUR/L 5033362.5 USD-S 4500000EUR	CLO ReInv6n NEUBE 2021-1A C XS2293734989	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	10/15/2025	Maturity	1	5,033,363	1.118525			205,958						299,206	205,958			0003
EUR/L 9667709.11 USD-S 8258340.69EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	9,667,709	1.17066			(5,441)							(5,441)			0003
EUR/L 14481994.8 USD-S 13000000EUR	CLO ReInv6n CIFCE 2A DN XS2125925870	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	04/15/2025	Maturity	1	14,481,995	1.1139996			184,567						951,675	184,567			0003
EUR/L 3345816.3 USD-S 3000000EUR	CLO ReInv6n AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	04/15/2025	Maturity	1	3,345,816	1.1152721			38,775						223,435	38,775			0003
EUR/L 8909302.17 USD-S 7596608.26EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/12/2025	12/16/2025	12/16/2025	Maturity	1	8,909,302	1.1728			13,712							13,712			0003
EUR/L 369429.07 USD-S 337070.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	02/14/2025	Maturity	1	369,429	1.095999998			(15,809)						19,691	(15,809)			0003
EUR/L 2195342 USD-S 2000000EUR	CLO ReInv6n JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	01/15/2025	Maturity	1	2,195,342	1.097671			(136,352)						122,673	(136,352)			0003
EUR/L 2080211.25 USD-S 1875000EUR	CLO ReInv6n PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025	11/17/2025	Maturity	1	2,080,211	1.109446			92,342						101,096	92,342			0003
EUR/L 353402.29 USD-S 321187.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	05/16/2025	Maturity	1	353,402	1.100300009			4,658						18,541	4,658			0003
EUR/L 2197360.4 USD-S 2000000EUR	CLO ReInv6n ARESE 13A C1 XS2084073928	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2024	01/15/2025	01/15/2025	Maturity	1	2,197,360	1.0986802			(138,370)						124,692	(138,370)			0003
EUR/L 805305.67 USD-S 718138.07EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2025	05/19/2025	05/19/2025	Maturity	1	805,306	1.121380001			1,809							1,809			0003
EUR/L 6146646 USD-S 5500000EUR	CLO ReInv6n PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	6,146,646	1.117572			58,438						422,280	58,438			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 9222675 USD-S 8250000EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	10/15/2025	Maturity	1	9,222,675	1.1179			382,746					543,388		382,746			0003
EUR/L 12939777.06 USD-S 10881992.31EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZ1NUHU748	12/28/2021	06/16/2025	06/16/2025	Maturity	1	12,939,777	1.1891			(366,707)					1,549,087		(366,707)			0003
EUR/L 6691744.8 USD-S 6000000EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2024	04/15/2025	04/15/2025	Maturity	1	6,691,745	1.1152908			77,437					446,982		77,437			0003
EUR/L 3352716 USD-S 3000000EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	3,352,716	1.117572			31,875					230,334		31,875			0003
EUR/L 2793930 USD-S 2500000EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	2,793,930	1.117572			26,563					191,945		26,563			0003
EUR/L 5029074 USD-S 4500000EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	5,029,074	1.117572			47,813					345,502		47,813			0003
EUR/L 5476102.8 USD-S 4900000EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	5,476,103	1.117572			52,063					376,213		52,063			0003
EUR/L 3116021.51 USD-S 2694122EUR	Coupon Hedge CLO JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2025	10/15/2025	10/15/2025	Maturity	1	3,116,022	1.156600002			20,727							20,727			0003
EUR/L 16554211.4 USD-S 14695000EUR	CLO ReInv6m ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/29/2023	02/18/2025	02/18/2025	Maturity	1	16,554,211	1.12652			(1,202,303)					1,304,546		(1,202,303)			0003
EUR/L 2977938.03 USD-S 2565384.45EUR	Coupon Hedge CLO MJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	06/30/2025	06/30/2025	Maturity	1	2,977,938	1.160815499			43,574							43,574			0003
EUR/L 3378636.81 USD-S 3010000EUR	CLO ReInv6m CORDA 4A CRRR XS2298980942	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/06/2024	08/15/2025	08/15/2025	Maturity	1	3,378,637	1.122470701			143,067					223,809		143,067			0003
USD/L 467321.39 EUR-S 484710USD	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	484,710	1.037209104			37,945							37,945			0003
EUR/L 1432314.25 USD-S 1361903.82EUR	Coupon Hedge ABS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/26/2024	01/16/2025	01/16/2025	Maturity	1	1,432,314	1.051700002			(29,822)					20,869		(29,822)			0003
USD/L 432259.25 EUR-S 480710.76USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/15/2024	06/02/2025	06/02/2025	Maturity	1	480,711	1.112089007			13,967					29,628		13,967			0003
USD/L 467321.39 EUR-S 524893USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	08/15/2025	08/15/2025	Maturity	1	524,893	1.123194896			21,874							21,874			0003
EUR/L 42912.64 USD-S 38654.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/16/2024	03/17/2025	03/17/2025	Maturity	1	42,913	1.110159834			(698)					2,746		(698)			0003
EUR/L 34617447.64 USD-S 29403733.46EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/16/2025	12/19/2025	12/19/2025	Maturity	1	34,617,448	1.1773147			(191,684)							(191,684)			0003
USD/L 56003.27 EUR-S 65946.01USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	65,946	1.177538562			(1,055)							(1,055)			0003
EUR/L 103612.33 USD-S 92676.5EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	09/16/2025	09/16/2025	Maturity	1	103,612	1.118000032			6,284					6,286		6,284			0003
EUR/L 224579 USD-S 200000EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/05/2024	07/15/2025	07/15/2025	Maturity	1	224,579	1.122895			7,421					15,354		7,421			0003
EUR/L 2244538.8 USD-S 2000000EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/23/2024	04/15/2025	04/15/2025	Maturity	1	2,244,539	1.1222694			11,855					162,951		11,855			0003
USD/L 10450865 EUR-S 12199336.52USD	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/26/2025	09/26/2025	Maturity	1	12,199,337	1.167304			33,340							33,340			0003
USD/L 18000000 EUR-S 20424600USD	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	04/22/2025	04/22/2025	Maturity	1	20,424,600	1.1347			129,680							129,680			0003
EUR/L 41787153.29 USD-S 35301910.01EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/16/2025	09/19/2025	09/19/2025	Maturity	1	41,787,153	1.183708			(321,352)							(321,352)			0003
EUR/L 880308.43 USD-S 748864EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/09/2025	09/19/2025	09/19/2025	Maturity	1	880,308	1.175525102			(689)							(689)			0003
EUR/L 5019967.5 USD-S 4500000EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	04/15/2025	Maturity	1	5,019,368	1.115415			57,519					335,795		57,519			0003
USD/L 1381883.36 EUR-S 1611997.34USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/28/2025	08/29/2025	08/29/2025	Maturity	1	1,611,997	1.166521999			4,524							4,524			0003
EUR/L 2797200 USD-S 2500000EUR	CLO ReInv6m INVSC 4A B1E XS2114941409	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2024	04/15/2025	04/15/2025	Maturity	1	2,797,200	1.11888			23,293					195,215		23,293			0003
EUR/L 2621413.25 USD-S 2350000EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	07/15/2025	07/15/2025	Maturity	1	2,621,413	1.115495			104,583					163,022		104,583			0003
USD/L 5151.09 EUR-S 6023.06USD	Irish RPL UPB	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2025	07/15/2025	07/15/2025	Maturity	1	6,023	1.169278735			(48)							(48)			0003
EUR/L 4361737.66 USD-S 3737357.52EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/13/2025	12/19/2025	12/19/2025	Maturity	1	4,361,738	1.1670646			13,944							13,944			0003
EUR/L 8663725 USD-S 7750000EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	10/15/2025	Maturity	1	8,663,725	1.1179			359,549					510,456		359,549			0003
EUR/L 349129.16 USD-S 298765.33EUR	Irish RPL UPB	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/14/2025	09/19/2025	09/19/2025	Maturity	1	349,129	1.168573208			1,802							1,802			0003
EUR/L 3717017.5 USD-S 3325000EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	10/15/2025	Maturity	1	3,717,018	1.1179			154,258					219,002		154,258			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2195342 USD-S 2000000EUR	CLO Reinv6m JUBIL 2019-23A C XS2075330337	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	01/15/2025	Maturity	1	2,195,342	1.097671			(136,352)					122,673		(136,352)			0003
EUR/L 340853.98 USD-S 307463.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025	11/17/2025	Maturity	1	340,854	1.108599998			15,402					16,740		15,402			0003
EUR/L 111680.25 USD-S 100233.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	06/16/2025	06/16/2025	Maturity	1	111,680	1.114199952			4,130					7,001		4,130			0003
EUR/L 5601025 USD-S 5000000EUR	CLO Reinv6m RRME 6A A2 XS2291788813	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	10/15/2025	10/15/2025	Maturity	1	5,601,025	1.12025			220,442					340,851		220,442			0003
EUR/L 8049418.86 USD-S 7797452EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	8,049,419	1.032313999			130,871							130,871			0003
EUR/L 643448.58 USD-S 575000EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/10/2024	10/21/2025	10/21/2025	Maturity	1	643,449	1.119041009			27,520					38,455		27,520			0003
EUR/L 7106519.78 USD-S 6375000EUR	CLO Reinv6m ACCUN 4A B1E XS2106563366	D1	Currency	BNP PARIBAS SA R0MJUISFPU8MPR08K5P83	09/04/2024	04/22/2025	04/22/2025	Maturity	1	7,106,520	1.114748201			173,121					468,899		173,121			0003
USD/L 2414985.65 EUR-S 2827101.5USD	Non-USD Futures Repatriation -7.10.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/10/2025	07/11/2025	07/11/2025	Maturity	1	2,827,102	1.170643999			(4,703)							(4,703)			0003
EUR/L 1501046.8 USD-S 1350518.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP PARIBAS SA R0MJUISFPU8MPR08K5P83	08/16/2024	04/16/2025	04/16/2025	Maturity	1	1,501,047	1.111459998			36,516					95,358		36,516			0003
EUR/L 44815.02 USD-S 39957.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP PARIBAS SA R0MJUISFPU8MPR08K5P83	08/16/2024	12/16/2025	12/16/2025	Maturity	1	44,815	1.121560148			2,120					2,619		2,120			0003
EUR/L 7200941.25 USD-S 6450000EUR	CLO Reinv6m PLMER 2021-1A B XS2299890230	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	10/15/2025	Maturity	1	7,200,941	1.116425			308,751					415,317		308,751			0003
EUR/L 9222675 USD-S 8250000EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	10/15/2025	Maturity	1	9,222,675	1.1179			382,746					543,388		382,746			0003
EUR/L 13575373.89 USD-S 12453328.95EUR	Irish RPL UPB	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	03/20/2025	03/20/2025	Maturity	1	13,575,374	1.0901			(61,034)							(61,034)			0003
EUR/L 13347437.33 USD-S 11253754.99EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/19/2025	09/19/2025	Maturity	1	13,347,437	1.186043			(128,720)							(128,720)			0003
EUR/L 7807905 USD-S 7000000EUR	CLO Reinv6m CIFCE 2A B2N XS2125924477	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	04/15/2025	Maturity	1	7,807,905	1.115415			89,474					522,348		89,474			0003
EUR/L 1115272.1 USD-S 1000000EUR	CLO Reinv6m AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	04/15/2025	Maturity	1	1,115,272	1.1152721			12,925					74,478		12,925			0003
EUR/L 1676272.5 USD-S 1500000EUR	CLO Reinv6m ARBR 7A B2 XS2092171474	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	03/17/2025	03/17/2025	Maturity	1	1,676,273	1.117515			(38,128)					117,589		(38,128)			0003
EUR/L 7275884.21 USD-S 6130965.62EUR	Coupon Hedge CLO MJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	7,275,884	1.1867436			(78,733)							(78,733)			0003
EUR/L 802626.3 USD-S 718138.07EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/16/2025	06/23/2025	06/23/2025	Maturity	1	802,626	1.117649006			28,764							28,764			0003
EUR/L 3385542.99 USD-S 2896998.89EUR	Irish RPL UPB	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	12/19/2025	12/19/2025	Maturity	1	3,385,543	1.168638			6,251							6,251			0003
EUR/L 2067402.75 USD-S 1850000EUR	CLO Reinv6m ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	03/17/2025	03/17/2025	Maturity	1	2,067,403	1.117515			(47,024)					145,027		(47,024)			0003
EUR/L 343251.38 USD-S 335058.86EUR	Irish RPL UPB	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	03/20/2025	03/20/2025	Maturity	1	343,251	1.024450988			20,354							20,354			0003
USD/L 363081.96 EUR-S 392399.01USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/28/2025	03/28/2025	Maturity	1	392,399	1.080744992			636							636			0003
USD/L 18289014 EUR-S 21348839.2USD	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/26/2025	09/26/2025	Maturity	1	21,348,839	1.167304			58,345							58,345			0003
USD/L 115930 EUR-S 135325.55USD	PROSUS NV 4.3430% 15 Jul 35	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/26/2025	09/26/2025	Maturity	1	135,326	1.167303977			370							370			0003
EUR/L 1019543.64 USD-S 873596.58EUR	Irish RPL UPB	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/13/2025	12/19/2025	12/19/2025	Maturity	1	1,019,544	1.167064596			3,259							3,259			0003
USD/L 13000000 EUR-S 15407730USD	CLO RRME 6A C XS2291789464 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/17/2025	09/19/2025	09/19/2025	Maturity	1	15,407,730	1.18521			(137,864)							(137,864)			0003
EUR/L 16396600.5 USD-S 14700000EUR	CLO Reinv6m CIFCE 2A CN XS2125925011	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	04/15/2025	Maturity	1	16,396,601	1.115415			187,896					1,096,931		187,896			0003
EUR/L 43869706.96 USD-S 40223082.32EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	03/20/2025	03/20/2025	Maturity	1	43,869,707	1.09066			(219,659)							(219,659)			0003
EUR/L 8931400 USD-S 8000000EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	10/15/2025	Maturity	1	8,931,400	1.116425			382,948					515,122		382,948			0003
EUR/L 99132.32 USD-S 94259.12EUR	Coupon Hedge ABS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/26/2024	01/16/2025	01/16/2025	Maturity	1	99,132	1.051700037			(2,064)					1,444		(2,064)			0003
EUR/L 4182787.5 USD-S 3750000EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/11/2024	10/21/2025	10/21/2025	Maturity	1	4,182,788	1.11541			181,839					236,453		181,839			0003
EUR/L 8212816.34 USD-S 7167945EUR	Coupon Hedge RML	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/11/2025	06/13/2025	06/13/2025	Maturity	1	8,212,816	1.14577			65,404							65,404			0003
USD/L 541396.61 EUR-S 615107.87USD	Non-USD Futures Repatriation -4.16.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/16/2025	04/17/2025	04/17/2025	Maturity	1	615,108	1.136150206			458							458			0003
EUR/L 136707304.64 USD-S 120696865.44EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2025	06/02/2025	06/02/2025	Maturity	1	136,707,305	1.13265			1,418,242							1,418,242			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 9832742.97 USD-S 8258340.69EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	9,832,743	1.1906439			(263,846)							(263,846)			0003
EUR/L 48772.72 USD-S 43779.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2024	06/16/2025	06/16/2025	Maturity	1	48,773	1.114059945			1,810					3,052		1,810			0003
EUR/L 11853100.2 USD-S 10600000EUR	CLO ReInv6m RFTE 2019-1A D XS2064434132	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	01/15/2025	Maturity	1	11,853,100	1.118217			(940,453)					867,957		(940,453)			0003
EUR/L 8262692 USD-S 7400000EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	04/15/2025	Maturity	1	8,262,692	1.11658			85,966					560,817		85,966			0003
EUR/L 1281610.65 USD-S 1099384.39EUR	Irish RPL UPB	BA1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/08/2025	12/19/2025	12/19/2025	Maturity	1	1,281,611	1.165752999			5,544							5,544			0003
EUR/L 6146646 USD-S 5500000EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	6,146,646	1.117572			58,438					422,280		58,438			0003
EUR/L 3717017.5 USD-S 3325000EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	10/15/2025	Maturity	1	3,717,018	1.1179			154,258					219,002		154,258			0003
EUR/L 2233160 USD-S 2000000EUR	CLO ReInv6m VOYE 3A D XS2125181821	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	04/15/2025	Maturity	1	2,233,160	1.11658			23,234					151,572		23,234			0003
EUR/L 4718399.27 USD-S 4564829.28EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	03/20/2025	03/20/2025	Maturity	1	4,718,399	1.033642001			235,349							235,349			0003
USD/L 7596608.26 EUR-S 8943486.9USD	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/16/2025	09/16/2025	Maturity	1	8,943,487	1.177299999			64,598							64,598			0003
EUR/L 25692 USD-S 22904.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	12/16/2025	12/16/2025	Maturity	1	25,692	1.121699996			1,212					1,504		1,212			0003
EUR/L 1537548.38 USD-S 1375000EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	01/15/2025	Maturity	1	1,537,548	1.118217004			(121,993)					112,589		(121,993)			0003
EUR/L 3914837.5 USD-S 3500000EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	10/15/2025	Maturity	1	3,914,838	1.118525			160,190					232,716		160,190			0003
EUR/L 15891680.28 USD-S 13657748EUR	Coupon Hedge CLO FMAN	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/14/2025	11/17/2025	11/17/2025	Maturity	1	15,891,680	1.1635652			(66,518)							(66,518)			0003
EUR/L 6709872 USD-S 6000000EUR	CLO ReInv6m ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	01/15/2025	Maturity	1	6,709,872	1.118312			(532,902)					491,866		(532,902)			0003
EUR/L 4872045.09 USD-S 4474904.07EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/20/2025	03/20/2025	Maturity	1	4,872,045	1.088748499			(15,884)							(15,884)			0003
EUR/L 2840158.09 USD-S 2429757.47EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/14/2025	09/19/2025	09/19/2025	Maturity	1	2,840,158	1.168906002			13,847							13,847			0003
EUR/L 8039376 USD-S 7200000EUR	CLO ReInv6m VOYE 3A D XS2125181821	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	04/15/2025	Maturity	1	8,039,376	1.11658			83,643					545,660		83,643			0003
EUR/L 1413073.44 USD-S 1267000EUR	CLO ReInv6m VOYE 3A B1 XS2125180344	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2024	04/15/2025	04/15/2025	Maturity	1	1,413,073	1.115290797			16,352					94,388		16,352			0003
EUR/L 10818139.37 USD-S 9700000EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	04/15/2025	Maturity	1	10,818,139	1.1152721			125,372					722,439		125,372			0003
USD/L 1679.29 EUR-S 1957.03USD	Irish RPL UPB	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	1,957	1.165391326			(15)							(15)			0003
EUR/L 21215284.6 USD-S 18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/25/2024	11/03/2025	11/03/2025	Maturity	1	21,215,285	1.1333464			343,605					1,499,234		343,605			0003
EUR/L 2230830 USD-S 2000000EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	04/15/2025	Maturity	1	2,230,830	1.115415			25,564					149,242		25,564			0003
EUR/L 5511089.54 USD-S 4699076.44EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/09/2025	09/19/2025	09/19/2025	Maturity	1	5,511,090	1.172802701			8,469							8,469			0003
EUR/L 4217596.77 USD-S 3618823.36EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/08/2025	12/19/2025	12/19/2025	Maturity	1	4,217,597	1.1654608			19,306							19,306			0003
EUR/L 1097671 USD-S 1000000EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	01/15/2025	Maturity	1	1,097,671	1.097671			(68,176)					61,337		(68,176)			0003
EUR/L 35545636.94 USD-S 29892891.21EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ11NUHU748	12/28/2021	06/16/2025	06/16/2025	Maturity	1	35,545,637	1.1891			(1,007,346)					4,255,351		(1,007,346)			0003
EUR/L 14561716 USD-S 13000000EUR	CLO ReInv6m ARME 6A C XS2291789464	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2024	10/15/2025	10/15/2025	Maturity	1	14,561,716	1.120132			574,099					885,264		574,099			0003
USD/L 846639.74 EUR-S 882952.12USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/30/2025	01/30/2025	Maturity	1	882,952	1.042890002			(1,687)							(1,687)			0003
EUR/L 6531298.71 USD-S 5552409EUR	Coupon Hedge CLO MJSD	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/15/2025	12/17/2025	12/17/2025	Maturity	1	6,531,299	1.176300001			(13,851)							(13,851)			0003
EUR/L 5481814.32 USD-S 4731779.89EUR	SC Germany SCSC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/12/2025	11/14/2025	11/14/2025	Maturity	1	5,481,814	1.15851			16,036							16,036			0003
EUR/L 3123530.65 USD-S 2671510.99EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	3,123,531	1.1692			(24,582)							(24,582)			0003
EUR/L 1226799.31 USD-S 1100000EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	04/15/2025	Maturity	1	1,226,799	1.1152721			14,217					81,926		14,217			0003
EUR/L 716632.91 USD-S 612000EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	716,633	1.170968807			(6,714)							(6,714)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 648716.72 USD-S 554000EUR	CLO ReInv6n PENTA 2018-5A DR XS2289568219	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	648,717	1.170968809			(6,077)							(6,077)			0003
USD/L 250250 EUR-S 257514.51USD	CLO PENTA 2020-7A D XS2106029254	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	257,515	1.029029011			2,997							2,997			0003
USD/L 6025914.84 EUR-S 6646108.02USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/07/2025	07/15/2025	07/15/2025	Maturity	1	6,646,108	1.102921			343,945							343,945			0003
EUR/L 3501900 USD-S 3000000EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2025	08/28/2025	08/28/2025	Maturity	1	3,501,900	1.1673			2,404							2,404			0003
EUR/L 93113.56 USD-S 79158EUR	Coupon Hedge CLO MJSD	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/15/2025	12/17/2025	12/17/2025	Maturity	1	93,114	1.176300058			(197)							(197)			0003
EUR/L 10907347.48 USD-S 9384279EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/16/2025	07/28/2025	07/28/2025	Maturity	1	10,907,347	1.1623			(30,933)							(30,933)			0003
EUR/L 803065.01 USD-S 698644.12EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/11/2025	07/23/2025	07/23/2025	Maturity	1	803,065	1.149462204			19,450							19,450			0003
USD/L 776121.18 EUR-S 839970.19USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2025	03/27/2025	03/27/2025	Maturity	1	839,970	1.082266805			(2,306)							(2,306)			0003
EUR/L 3100985.84 USD-S 2772800EUR	CLO ReInv6n DRYD 2014-35A DRR XS2092261465	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	01/17/2025	01/17/2025	Maturity	1	3,100,986	1.118359002			(252,502)						227,204	(252,502)			0003
USD/L 865947.87 EUR-S 1010745.52USD	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/19/2025	08/20/2025	08/20/2025	Maturity	1	1,010,746	1.167212895			(1,741)							(1,741)			0003
USD/L 40277.65 EUR-S 43591.38USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2025	03/27/2025	03/27/2025	Maturity	1	43,591	1.082266804			(120)							(120)			0003
USD/L 3000000 EUR-S 3250890USD	CLO PENTA 2021-2A B1 XS2393698399	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/10/2025	03/12/2025	03/12/2025	Maturity	1	3,250,890	1.08363			15,803							15,803			0003
USD/L 8261.82 EUR-S 8941.49USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2025	03/27/2025	03/27/2025	Maturity	1	8,941	1.082266377			(25)							(25)			0003
EUR/L 667452.22 USD-S 570000EUR	CLO HARVT 23A C XS2112473041	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	667,452	1.170968807			(6,253)							(6,253)			0003
USD/L 114752.79 EUR-S 123958.6USD	Saint James Albany Paris- 50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/15/2025	04/15/2025	Maturity	1	123,959	1.080222973			5,505							5,505			0003
EUR/L 20584000 USD-S 20000000EUR	Behrens Finance No.1 SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/17/2025	01/22/2025	01/22/2025	Maturity	1	20,584,000	1.0292			236,104							236,104			0003
EUR/L 1114748.2 USD-S 1000000EUR	CLO ReInv6n HARVT 23A B1 XS2112472316	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/04/2024	04/22/2025	04/22/2025	Maturity	1	1,114,748	1.1147482			27,156						73,553	27,156			0003
USD/L 75413.03 EUR-S 78218.39USD	CML LOCABOX 7200644	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/07/2025	01/09/2025	01/09/2025	Maturity	1	78,218	1.037199937			(543)							(543)			0003
USD/L 27530507.65 EUR-S 31742675.32USD	Ares Pista Italian Retail - 7410060	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/24/2025	11/24/2025	Maturity	1	31,742,675	1.153			(21,846)							(21,846)			0003
USD/L 627117.92 EUR-S 737722.7USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	737,723	1.176369988			(7,573)							(7,573)			0003
EUR/L 11631319 USD-S 10325000EUR	CLO ReInv6n ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/29/2023	02/18/2025	02/18/2025	Maturity	1	11,631,319	1.12652			(844,762)						916,600	(844,762)			0003
USD/L 958889.71 EUR-S 1066370.7USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/15/2024	06/02/2025	06/02/2025	Maturity	1	1,066,371	1.112089001			30,983						65,724	30,983			0003
EUR/L 48986.17 USD-S 44407.73EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	07/16/2025	Maturity	1	48,986	1.103100068			2,678						2,527	2,678			0003
EUR/L 4864170 USD-S 4350000EUR	CLO ReInv6n HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/05/2024	04/22/2025	04/22/2025	Maturity	1	4,864,170	1.1182			103,114						334,970	103,114			0003
EUR/L 3352716 USD-S 3000000EUR	CLO ReInv6n PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	3,352,716	1.117572			31,875						230,334	31,875			0003
EUR/L 665934.63 USD-S 567104.87EUR	Irish RPL UPB	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2025	09/19/2025	09/19/2025	Maturity	1	665,935	1.174270695			190							190			0003
EUR/L 11821884.26 USD-S 10600000EUR	CLO ReInv6n AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	04/15/2025	Maturity	1	11,821,884	1.1152721			137,004						789,469	137,004			0003
EUR/L 2679792 USD-S 2400000EUR	CLO ReInv6n VOYE 3A C XS2125181581	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	04/15/2025	Maturity	1	2,679,792	1.11658			27,881						181,887	27,881			0003
USD/L 56003.27 EUR-S 62902.59USD	Coupon Hedge CLO RMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	08/15/2025	08/15/2025	Maturity	1	62,903	1.123194949			2,621							2,621			0003
EUR/L 69058.76 USD-S 59351EUR	Coupon Hedge CLO RMAN	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/14/2025	11/17/2025	11/17/2025	Maturity	1	69,059	1.163565231			(289)							(289)			0003
EUR/L 4263911.87 USD-S 3825000EUR	CLO ReInv6n HARVT 23A B1 XS2112472316	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/04/2024	04/22/2025	04/22/2025	Maturity	1	4,263,912	1.114748201			103,873						281,340	103,873			0003
EUR/L 98666.96 USD-S 88865.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	03/17/2025	03/17/2025	Maturity	1	98,667	1.110299944			(1,618)						6,325	(1,618)			0003
EUR/L 23604641.55 USD-S 21700000EUR	CLO ReInv6n HAYEM 10A B2 XS2500204818	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/02/2024	04/15/2025	04/15/2025	Maturity	1	23,604,642	1.0877715			877,234						1,019,415	877,234			0003
EUR/L 17699618.97 USD-S 16286743.93EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2025	03/12/2025	03/12/2025	Maturity	1	17,699,619	1.08675			34,977							34,977			0003
USD/L 162302 EUR-S 189455.77USD	PROSUS NV 4.3430% 15 Jul 35	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/26/2025	09/26/2025	Maturity	1	189,456	1.167303977			518							518			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 7048944 USD-S 6300000EUR	CLO ReInv6m OSMSE 2020-1A C XS2115127768	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2024	04/15/2025	04/15/2025	Maturity	1	7,048,944	1.11888			58,697					491,943		58,697			0003
EUR/L 391379.18 USD-S 333703.76EUR	Irish RPL UPB	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/09/2025	09/19/2025	09/19/2025	Maturity	1	391,379	1.172834193			591							591			0003
USD/L 5000000 EUR-S 5926050USD	CLO RRME 6A A2 XS2291788813	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/17/2025	09/19/2025	09/19/2025	Maturity	1	5,926,050	1.18521			(53,025)							(53,025)			0003
USD/L 59472 EUR-S 63322.37USD	Coupon Hedge CLO RMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	63,322	1.064742568			(930)							1,615			0003
EUR/L 11520119.9 USD-S 9810446.52EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2025	09/19/2025	09/19/2025	Maturity	1	11,520,120	1.1742707			3,280							3,280			0003
EUR/L 4979532.12 USD-S 4407177.68EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/22/2025	06/02/2025	06/02/2025	Maturity	1	4,979,532	1.129868701			64,044							64,044			0003
USD/L 30210.45 EUR-S 32044.07USD	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	32,044	1.060694892			659					632		659			0003
EUR/L 815857.37 USD-S 748864EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/14/2025	03/20/2025	03/20/2025	Maturity	1	815,857	1.089459995			(3,191)							(3,191)			0003
EUR/L 2230581.6 USD-S 2000000EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2024	04/15/2025	04/15/2025	Maturity	1	2,230,582	1.1152908			25,812					148,994		25,812			0003
EUR/L 4121798.52 USD-S 3700000EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	04/15/2025	Maturity	1	4,121,799	1.1139996			52,530					270,861		52,530			0003
EUR/L 118165453.52 USD-S 115803070.87EUR	Coupon Hedge CLO JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/13/2025	01/15/2025	01/15/2025	Maturity	1	118,165,454	1.0204			1,053,233							1,053,233			0003
EUR/L 3911502 USD-S 3500000EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	04/15/2025	Maturity	1	3,911,502	1.117572			37,188					268,724		37,188			0003
EUR/L 9747960.65 USD-S 8725662.08EUR	Coupon Hedge CLO RMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	05/15/2025	05/15/2025	Maturity	1	9,747,961	1.11716			10,869							10,869			0003
EUR/L 272994.96 USD-S 264109.78EUR	Irish RPL UPB	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	03/20/2025	03/20/2025	Maturity	1	272,995	1.033641995			13,617							13,617			0003
EUR/L 1400123.78 USD-S 1251160.6EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/16/2024	10/21/2025	10/21/2025	Maturity	1	1,400,124	1.119059999			62,230					83,779		62,230			0003
EUR/L 3102128.26 USD-S 2654481.76EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	12/19/2025	12/19/2025	Maturity	1	3,102,128	1.168638002			5,727							5,727			0003
EUR/L 2232952.3 USD-S 1949957.67EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2025	09/19/2025	09/19/2025	Maturity	1	2,232,952	1.145128602			57,478							57,478			0003
EUR/L 102922.97 USD-S 91756.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	12/16/2025	12/16/2025	Maturity	1	102,923	1.121699952			4,854					6,027		4,854			0003
USD/L 1798739.88 EUR-S 1907914.4USD	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	1,907,914	1.060695002			39,216					37,657		39,216			0003
EUR/L 4330154.25 USD-S 3833309.99EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2025	09/19/2025	09/19/2025	Maturity	1	4,330,154	1.127846999			179,519							179,519			0003
USD/L 26244922.64 EUR-S 30789362.22USD	Non-USD Futures Repatriation -7.23.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/24/2025	07/24/2025	Maturity	1	30,789,362	1.173155			66,689							66,689			0003
USD/L 2307649 EUR-S 2457051.97USD	Coupon Hedge CLO RMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	2,457,052	1.064742502			(36,103)					62,678		(36,103)			0003
EUR/L 1562121.76 USD-S 1410544.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/16/2024	01/16/2025	01/16/2025	Maturity	1	1,562,122	1.107460003			(109,539)					100,266		(109,539)			0003
EUR/L 6959044.3 USD-S 6819249.68EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	6,959,044	1.0205			61,339							61,339			0003
USD/L 12294.45 EUR-S 14090.66USD	Irish RPL UPB	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	06/13/2025	06/13/2025	Maturity	1	14,091	1.146099256			108							108			0003
EUR/L 2195342 USD-S 2000000EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	01/15/2025	Maturity	1	2,195,342	1.097671			(136,352)					122,673		(136,352)			0003
EUR/L 502147.92 USD-S 484218.8EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/06/2025	02/18/2025	02/18/2025	Maturity	1	502,148	1.037026898			3,717							3,717			0003
EUR/L 23772088.13 USD-S 21250000EUR	CLO ReInv6m RRME 3A DN XS2060707655	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/23/2024	01/15/2025	01/15/2025	Maturity	1	23,772,088	1.1186865			(1,895,319)					1,749,985		(1,895,319)			0003
USD/L 102972.01 EUR-S 107187.68USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/27/2025	01/27/2025	Maturity	1	107,188	1.04093996			799							799			0003
USD/L 1642734.47 EUR-S 1924791.98USD	Greykite Germany	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2025	12/19/2025	12/19/2025	Maturity	1	1,924,792	1.171700001			(1,486)							(1,486)			0003
USD/L 33000000 EUR-S 38032500USD	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/20/2025	06/24/2025	06/24/2025	Maturity	1	38,032,500	1.1525			280,342							280,342			0003
USD/L 1449492.35 EUR-S 1671264.68USD	Ares Pista Italian Retail - 7410060	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2025	11/24/2025	11/24/2025	Maturity	1	1,671,265	1.153			(1,150)							(1,150)			0003
EUR/L 12802230 USD-S 11025000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/16/2025	07/23/2025	07/23/2025	Maturity	1	12,802,230	1.1612			177,520							177,520			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 561877.78 EUR-S 652621.04USD	ZebraBox 50460335	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2025	12/04/2025	12/04/2025	Maturity	1	652,621	1.161499997			1,570							1,570			0003
USD/L 99369.28 EUR-S 114168.35USD	Pistachio Residuals Spot	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/11/2025	06/13/2025	06/13/2025	Maturity	1	114,168	1.148930031			593							593			0003
EUR/L 12688425.51 USD-S 11025000EUR	SCP II Investments LLC TL EUR	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/18/2025	06/23/2025	06/23/2025	Maturity	1	12,689,426	1.1509683			74,241							74,241			0003
USD/L 302515.75 EUR-S 332240.95USD	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	332,241	1.098260008			(20,802)					18,734		(20,802)			0003
EUR/L 102577.6 USD-S 86436.19EUR	Coupon Hedge CLO NJSD	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	102,578	1.186743654			(1,110)							(1,110)			0003
EUR/L 487998.91 USD-S 420283EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	487,999	1.161119793			1,334							1,334			0003
USD/L 2774150.44 EUR-S 3267394.39USD	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/16/2025	12/18/2025	12/18/2025	Maturity	1	3,267,394	1.177800001			(16,081)							(16,081)			0003
EUR/L 122251.08 USD-S 104720.08EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2025	11/20/2025	11/20/2025	Maturity	1	122,251	1.167408088			(1,561)							(1,561)			0003
EUR/L 19965579.3 USD-S 17217391EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2025	12/29/2025	12/29/2025	Maturity	1	19,965,579	1.159617			295,896							295,896			0003
USD/L 176859.24 EUR-S 204882.59USD	CML EQT Poland 7410017	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/17/2025	11/19/2025	11/19/2025	Maturity	1	204,883	1.158450019			(1,053)							(1,053)			0003
USD/L 52076.17 EUR-S 61137.94USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/24/2025	09/26/2025	09/26/2025	Maturity	1	61,138	1.174009917			(183)							(183)			0003
USD/L 11025000 EUR-S 12254287.5USD	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/12/2025	05/14/2025	05/14/2025	Maturity	1	12,254,288	1.1115			56,171							56,171			0003
USD/L 104720.09 EUR-S 122230.64USD	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/19/2025	08/20/2025	08/20/2025	Maturity	1	122,231	1.167212901			(211)							(211)			0003
EUR/L 217921.54 USD-S 185144.85EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	11/20/2025	11/20/2025	Maturity	1	217,922	1.177032685			(4,542)							(4,542)			0003
USD/L 157545.41 EUR-S 161444.66USD	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	161,445	1.024750007			16,298							16,298			0003
EUR/L 38753550 USD-S 33000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/25/2025	09/25/2025	Maturity	1	38,753,550	1.17435			(275,418)							(275,418)			0003
EUR/L 12489120 USD-S 11025000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/21/2025	05/23/2025	05/23/2025	Maturity	1	12,489,120	1.1328			37,439							37,439			0003
EUR/L 93113.56 USD-S 79158EUR	Coupon Hedge CLO NJSD	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/15/2025	12/17/2025	12/17/2025	Maturity	1	93,114	1.176300058			(197)							(197)			0003
EUR/L 1292711.31 USD-S 1100000EUR	SCP II Investments LLC TL EUR	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	10/23/2025	10/23/2025	Maturity	1	1,292,711	1.1751921			(16,165)							(16,165)			0003
USD/L 7800197.2 EUR-S 9158991.55USD	Testa Home CML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/15/2025	12/15/2025	Maturity	1	9,158,992	1.1742			6,281							6,281			0003
EUR/L 210828.04 USD-S 180318.2EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	210,828	1.169200003			(1,659)							(1,659)			0003
USD/L 185144.85 EUR-S 217734.05USD	CML EQT Poland 7410017	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/23/2025	09/23/2025	Maturity	1	217,734	1.176020019			1,033							1,033			0003
EUR/L 61267.15 USD-S 52076.17EUR	Project Waystone EUR DDTL	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/29/2025	12/30/2025	12/30/2025	Maturity	1	61,267	1.17649109			(114)							(114)			0003
EUR/L 18542987.31 USD-S 15782609EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/17/2025	12/29/2025	12/29/2025	Maturity	1	18,542,987	1.1749			30,032							30,032			0003
USD/L 1058062.5 EUR-S 1241900.86USD	Siemens Munich Office	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/17/2025	12/19/2025	12/19/2025	Maturity	1	1,241,901	1.173750001			(3,126)							(3,126)			0003
EUR/L 11522925 USD-S 9925000EUR	SCP II Investments LLC TL EUR	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/21/2025	10/23/2025	10/23/2025	Maturity	1	11,522,925	1.161			(4,995)							(4,995)			0003
USD/L 7800197.2 EUR-S 9162111.63USD	Testa Home CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/11/2025	12/15/2025	12/15/2025	Maturity	1	9,162,112	1.1746			3,161							3,161			0003
USD/L 9742954.19 EUR-S 10023356.41USD	Non-USD Futures Repatriation - 1.3.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/03/2025	01/06/2025	01/06/2025	Maturity	1	10,023,356	1.02878			17,717							17,717			0003
EUR/L 49956480 USD-S 44100000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/21/2025	05/23/2025	05/23/2025	Maturity	1	49,956,480	1.1328			149,754							149,754			0003
USD/L 44100000 EUR-S 49017150USD	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/12/2025	05/14/2025	05/14/2025	Maturity	1	49,017,150	1.1115			224,682							224,682			0003
USD/L 417208.33 EUR-S 457083.85USD	EUR 2Y Floater Tap March 2025 1st Cpn	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2025	05/23/2025	05/23/2025	Maturity	1	457,084	1.095576999			16,946							16,946			0003
EUR/L 936710.6 USD-S 801155.15EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	936,711	1.169199998			(7,372)							(7,372)			0003
EUR/L 77507100 USD-S 66000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/25/2025	09/25/2025	Maturity	1	77,507,100	1.17435			(550,837)							(550,837)			0003
USD/L 83199938.74 EUR-S 97693368.07USD	Testa Home CML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/15/2025	12/15/2025	Maturity	1	97,693,368	1.1742			67,000							67,000			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 83199938.74 EUR-S 97726648.04USD	Testa Home CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/11/2025	12/15/2025	12/15/2025	Maturity	1	97,726,648	1.1746			33,720							33,720			0003
USD/L 754645.43 EUR-S 828796.89USD	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	828,797	1.09826			(51,893)					46,732		(51,893)			0003
EUR/L 37085973.45 USD-S 31565217EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/17/2025	12/29/2025	12/29/2025	Maturity	1	37,085,973	1.1749			60,064							60,064			0003
EUR/L 46091700 USD-S 39700000EUR	SCP II Investments LLC TL EUR	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/21/2025	10/23/2025	10/23/2025	Maturity	1	46,091,700	1.161			(19,981)							(19,981)			0003
EUR/L 39931159.76 USD-S 34434783EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2025	12/29/2025	12/29/2025	Maturity	1	39,931,160	1.159617			591,791							591,791			0003
USD/L 677646.07 EUR-S 694417.81USD	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	694,418	1.02475			70,100							70,100			0003
USD/L 1466223.43 EUR-S 1724821.26USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	1,724,821	1.176370002			(17,707)							(17,707)			0003
EUR/L 5170845.24 USD-S 4400000EUR	SCP II Investments LLC TL EUR	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	10/23/2025	10/23/2025	Maturity	1	5,170,845	1.1751921			(64,660)							(64,660)			0003
EUR/L 50757702.03 USD-S 44100000EUR	SCP II Investments LLC TL EUR	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/23/2025	06/23/2025	Maturity	1	50,757,702	1.1509683			296,965							296,965			0003
EUR/L 51208920 USD-S 44100000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/16/2025	07/23/2025	07/23/2025	Maturity	1	51,208,920	1.1612			710,082							710,082			0003
USD/L 66000000 EUR-S 76065000USD	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/20/2025	06/24/2025	06/24/2025	Maturity	1	76,065,000	1.1525			560,684							560,684			0003
USD/L 1762892.29 EUR-S 1998115.71USD	Non-USD Futures Repatriation - 5.6.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/06/2025	05/07/2025	05/07/2025	Maturity	1	1,998,116	1.133430398			(5,517)							(5,517)			0003
USD/L 4045909.82 EUR-S 4709439.03USD	Non-USD Futures Repatriation - 6.25.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	06/27/2025	06/27/2025	Maturity	1	4,709,439	1.164			27,106							27,106			0003
USD/L 20195264.73 EUR-S 23325865.16USD	Non-USD Futures Repatriation - 4.9.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/09/2025	04/11/2025	04/11/2025	Maturity	1	22,325,865	1.1055			573,597							573,597			0003
USD/L 6468522.08 EUR-S 7348887.94USD	Non-USD Futures Repatriation - 4.16.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/16/2025	04/17/2025	04/17/2025	Maturity	1	7,348,888	1.136100001			5,801							5,801			0003
USD/L 1900524.73 EUR-S 2224896.79USD	Non-USD Futures Repatriation - 9.11.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/11/2025	09/12/2025	09/12/2025	Maturity	1	2,224,897	1.170675001			5,373							5,373			0003
USD/L 3930791.74 EUR-S 4306889.89USD	Non-USD Futures Repatriation - 4.7.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/07/2025	04/08/2025	04/08/2025	Maturity	1	4,306,890	1.095679999			(306)							(306)			0003
EUR/L 592488.48 USD-S 563362.63EUR	Coupon Hedge ABS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS60X2D1J857QP30	11/26/2024	01/16/2025	01/16/2025	Maturity	1	592,488	1.051700004			(12,336)					8,633		(12,336)			0003
EUR/L 25168169.25 USD-S 22500000EUR	CLO ReInv6n RRME 3A CN XS2060706848	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2024	01/15/2025	01/15/2025	Maturity	1	25,168,169	1.1185853			(2,004,531)					1,850,649		(2,004,531)			0003
USD/L 7885.3 EUR-S 8932.23USD	Irish RPL UPB	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	8,932	1.132769838			(36)							(36)			0003
USD/L 130947.26 EUR-S 137327.01USD	Hispania Hotel Portfolio - 7200391	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/27/2025	02/27/2025	Maturity	1	137,327	1.048719996			(1,090)							(1,090)			0003
EUR/L 106784.74 USD-S 102972.01EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/06/2025	02/18/2025	02/18/2025	Maturity	1	106,785	1.037026858			790							790			0003
USD/L 12269.84 EUR-S 13730.07USD	Irish RPL UPB	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2025	05/19/2025	05/19/2025	Maturity	1	13,730	1.119009702			.60							60			0003
EUR/L 818029.71 USD-S 745629.67EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/15/2025	04/15/2025	Maturity	1	818,030	1.097099194			23,187							23,187			0003
EUR/L 952572.11 USD-S 814721.27EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	952,572	1.169200001			(7,497)							(7,497)			0003
EUR/L 47263.09 USD-S 39695.4EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	47,263	1.190644004			(1,268)							(1,268)			0003
EUR/L 46469.82 USD-S 39695.4EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	46,470	1.170660076			(26)							(26)			0003
EUR/L 922561.99 USD-S 797650EUR	Coupon Hedge CLO JAJO	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/10/2025	10/15/2025	10/15/2025	Maturity	1	922,562	1.1566			6,137							6,137			0003
EUR/L 44346.11 USD-S 39695.4EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	05/15/2025	05/15/2025	Maturity	1	44,346	1.117159923			.49							49			0003
USD/L 794786.79 EUR-S 934963.34USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	934,963	1.176370005			(9,598)							(9,598)			0003
USD/L 887660.3 EUR-S 979019.19USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/07/2025	07/15/2025	07/15/2025	Maturity	1	979,019	1.102921005			50,666							50,666			0003
USD/L 1170442.78 EUR-S 1285670.14USD	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	1,285,670	1.09826			(80,499)					72,493		(80,499)			0003
USD/L 1190664.83 EUR-S 1220133.79USD	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	1,220,134	1.024750005			123,171							123,171			0003
EUR/L 39625.37 USD-S 38385EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	39,625	1.032313925			644							644			0003
EUR/L 750983.68 USD-S 735897.78EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	750,984	1.020499994			6,619							6,619			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 18494538.95 EUR-S 21782867.98USD	Ares Polish Retail Senior Loan- 7410057	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/16/2025	12/18/2025	12/18/2025	Maturity	1	21,782,868	1.1778			(107,209)							(107,209)			0003
EUR/L 58360000 USD-S 50000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/16/2025	10/21/2025	10/21/2025	Maturity	1	58,360,000	1.1672			(164,977)							(164,977)			0003
EUR/L 707230865.15 USD-S 609734343.61EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2025	11/20/2025	11/20/2025	Maturity	1	707,230,865	1.1599			(4,512,877)							(4,512,877)			0003
EUR/L 292742.2 USD-S 250000EUR	CLO ReInv6n CORDA 7A DRR	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	292,742	1.1709688			(2,743)							(2,743)			0003
USD/L 2400000 EUR-S 2632560USD	CLO ReInv6n ANCHE 4A D	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/24/2023	10/15/2025	10/15/2025	Maturity	1	2,632,560	1.0969			161,744					107,677		161,744			0003
USD/L 3350099.87 EUR-S 3937462.83USD	Coupon Hedge CLO RMAN	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/26/2025	08/15/2025	08/15/2025	Maturity	1	3,937,463	1.175327			(17,842)							(17,842)			0003
EUR/L 827705.45 USD-S 705913.49EUR	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2025	07/08/2025	07/08/2025	Maturity	1	827,705	1.172531			(237)							(237)			0003
USD/L 255188.26 EUR-S 293772.72USD	Saint James Albany Paris-50229626	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/05/2025	11/05/2025	Maturity	1	293,773	1.151199981			(843)							(843)			0003
USD/L 174250.52 EUR-S 204899.44USD	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/15/2025	12/17/2025	12/17/2025	Maturity	1	204,899	1.175889977			(363)							(363)			0003
USD/L 173659.91 EUR-S 189311.55USD	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/19/2025	03/25/2025	03/25/2025	Maturity	1	189,312	1.090128113			(1,863)							(1,863)			0003
USD/L 276435.77 EUR-S 318232.86USD	Saint James Albany Paris-50229626	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2025	11/05/2025	11/05/2025	Maturity	1	318,233	1.151200006			(914)							(914)			0003
USD/L 16000000 EUR-S 16587760USD	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/02/2025	12/03/2025	12/03/2025	Maturity	1	18,587,760	1.161735			10,620							10,620			0003
EUR/L 224420936.51 USD-S 192388266.76EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/16/2025	10/21/2025	10/21/2025	Maturity	1	224,420,937	1.1665			(500,120)							(500,120)			0003
EUR/L 3016319.92 USD-S 2588672.96EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2025	11/20/2025	11/20/2025	Maturity	1	3,016,320	1.1651993			(32,878)							(32,878)			0003
EUR/L 2130.46 USD-S 2034.78EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/07/2025	07/25/2025	07/25/2025	Maturity	1	2,130	1.047022283			259							259			0003
EUR/L 1157558.44 USD-S 990187.11EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/15/2025	07/15/2025	Maturity	1	1,157,558	1.169030003			(8,943)							(8,943)			0003
USD/L 309000 EUR-S 317969.96USD	CLO ReInv6n DARPK 1A BRR	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	317,970	1.029028997			3,701							3,701			0003
USD/L 69558 EUR-S 81070.2USD	PROSUS NV 4.3430% 15 Jul 35	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/25/2025	09/26/2025	09/26/2025	Maturity	1	81,070	1.165505046			347							347			0003
EUR/L 9496009.69 USD-S 8121800.97EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	9,496,010	1.169199999			(74,732)							(74,732)			0003
EUR/L 4130823.15 USD-S 4047842.38EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	4,130,823	1.0205			36,410							36,410			0003
EUR/L 1685355.93 USD-S 1543479.74EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/06/2024	01/27/2025	01/27/2025	Maturity	1	1,685,356	1.091919697			(66,706)						85,013	(66,706)			0003
USD/L 730980.24 EUR-S 792528.78USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025	07/16/2025	Maturity	1	792,529	1.084200005			57,893						27,786	57,893			0003
USD/L 3350099.87 EUR-S 3756751.74USD	Coupon Hedge CLO RMAN	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/13/2025	06/30/2025	06/30/2025	Maturity	1	3,756,752	1.121384999			188,999							188,999			0003
USD/L 43180.23 EUR-S 49146.36USD	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	04/29/2025	04/29/2025	Maturity	1	49,146	1.138168092			(7)							(7)			0003
USD/L 9148.97 EUR-S 10491.63USD	CML Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	06/26/2025	06/26/2025	Maturity	1	10,492	1.146755318			217							217			0003
USD/L 48000000 EUR-S 55612800USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2025	08/29/2025	08/29/2025	Maturity	1	55,612,800	1.1586			537,402							537,402			0003
EUR/L 82951.98 USD-S 75233.37EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	10/28/2025	10/28/2025	Maturity	1	82,952	1.102595564			4,702						3,741	4,702			0003
EUR/L 623410403.16 USD-S 527164860.29EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/16/2025	09/19/2025	09/19/2025	Maturity	1	623,410,403	1.182572			(4,199,902)							(4,199,902)			0003
EUR/L 275581.67 USD-S 241937.8EUR	CML LOCABOX 7200644	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/10/2025	06/10/2025	Maturity	1	275,582	1.139059998			808							808			0003
EUR/L 34085160 USD-S 29200000EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2025	08/28/2025	08/28/2025	Maturity	1	34,085,160	1.1673			23,403							23,403			0003
USD/L 451928.76 EUR-S 522514.88USD	CML Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2025	10/31/2025	10/31/2025	Maturity	1	522,515	1.156188599			(1,668)							(1,668)			0003
USD/L 41934 EUR-S 48949.73USD	ENBW ENERGIE BADEN - WU 0% 28 Jul 55	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	09/26/2025	09/26/2025	Maturity	1	48,950	1.167304097			134							134			0003
USD/L 92778.31 EUR-S 108452.83USD	Saint James Albany Paris-50229626	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2025	09/29/2025	09/29/2025	Maturity	1	108,453	1.168945953			338							338			0003
EUR/L 25607.9 USD-S 24008.91EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	04/26/2025	04/26/2025	Maturity	1	25,608	1.066599858			1,661					606		1,661			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 25047.28 USD-S 22130.49EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025	10/28/2025	Maturity	1	25,047	1.13179612			737					1,747		737			0003
USD/L 226323.85 EUR-S 265661.88USD	CWL Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2025	08/28/2025	Maturity	1	265,662	1.173813012			(1,293)							(1,293)			0003
EUR/L 1035834.41 USD-S 1015026.37EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	1,035,834	1.020499999			9,130							9,130			0003
EUR/L 59968215.53 USD-S 51713812EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2025	12/29/2025	12/29/2025	Maturity	1	59,968,216	1.159617			888,746							888,746			0003
EUR/L 99132.32 USD-S 94259.12EUR	Coupon Hedge ABS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/26/2024	01/16/2025	01/16/2025	Maturity	1	99,132	1.051700037			(2,064)					1,444		(2,064)			0003
EUR/L 118172.18 USD-S 105779.1EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	05/15/2025	05/15/2025	Maturity	1	118,172	1.117160006			132							132			0003
EUR/L 1394262.5 USD-S 1250000EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/11/2024	10/21/2025	10/21/2025	Maturity	1	1,394,263	1.11541			60,613					78,818		60,613			0003
EUR/L 855061.56 USD-S 828296EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	855,062	1.032314004			13,902							13,902			0003
EUR/L 1646506.5 USD-S 1500000EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	01/15/2025	Maturity	1	1,646,507	1.097671			(102,264)					92,005		(102,264)			0003
EUR/L 999187.22 USD-S 910753.76EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/15/2025	04/15/2025	Maturity	1	999,187	1.097099198			28,322							28,322			0003
EUR/L 693403.75 USD-S 625000EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025	11/17/2025	Maturity	1	693,404	1.109446			30,781					33,699		30,781			0003
EUR/L 1204514.87 USD-S 1030204.3EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	1,204,515	1.169200002			(9,479)							(9,479)			0003
EUR/L 123831.36 USD-S 105779.1EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	123,831	1.170659989			(70)							(70)			0003
EUR/L 20196 USD-S 17357EUR	Coupon Hedge CLO FMAN	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/14/2025	11/17/2025	11/17/2025	Maturity	1	20,196	1.163565132			(85)							(85)			0003
EUR/L 3354936 USD-S 3000000EUR	CLO ReInv6m ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	01/15/2025	Maturity	1	3,354,936	1.118312			(266,451)					245,933		(266,451)			0003
EUR/L 55556542.28 USD-S 47286188EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/17/2025	12/29/2025	12/29/2025	Maturity	1	55,556,542	1.1749			89,979							89,979			0003
EUR/L 191132.68 USD-S 176671.25EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2025	03/28/2025	03/28/2025	Maturity	1	191,133	1.081855027			113							113			0003
EUR/L 125945.24 USD-S 105779.1EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	125,945	1.190643898			(3,380)							(3,380)			0003
USD/L 9342.79 EUR-S 10583.23USD	Irish RPL UPB	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	10,583	1.132769761			(43)							(43)			0003
EUR/L 14497500 USD-S 12500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/18/2025	11/20/2025	11/20/2025	Maturity	1	14,497,500	1.1598			(91,267)							(91,267)			0003
EUR/L 1528173.66 USD-S 1303010.01EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/09/2025	09/19/2025	09/19/2025	Maturity	1	1,528,174	1.172802702			2,348							2,348			0003
EUR/L 2279218.22 USD-S 2078368.81EUR	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/07/2025	04/15/2025	04/15/2025	Maturity	1	2,279,218	1.096638002			65,591							65,591			0003
USD/L 665000 EUR-S 753803.44USD	CLO CADOG 6A DR XS1655107800	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	753,803	1.133539008			(3,552)							(3,552)			0003
EUR/L 472.2 USD-S 406.78EUR	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	06/30/2025	06/30/2025	Maturity	1	472	1.160824033			7							7			0003
EUR/L 452147.15 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/17/2025	10/15/2025	10/15/2025	Maturity	1	452,147	1.165327706			(401)							(401)			0003
EUR/L 454335.89 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	454,336	1.170968789			(4,256)							(4,256)			0003
USD/L 36175.4 EUR-S 42463.15USD	CWL Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2025	08/28/2025	Maturity	1	42,463	1.173812867			(207)							(207)			0003
USD/L 186246.45 EUR-S 213579.16USD	CWL Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	06/26/2025	06/26/2025	Maturity	1	213,579	1.146755603			4,421							4,421			0003
USD/L 301729.24 EUR-S 348855.91USD	CWL Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2025	10/31/2025	10/31/2025	Maturity	1	348,856	1.156188608			(1,113)							(1,113)			0003
USD/L 4119486.09 EUR-S 4543467.72USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025	07/15/2025	Maturity	1	4,543,468	1.102921001			235,130							235,130			0003
USD/L 97120.51 EUR-S 105298.05USD	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025	07/16/2025	Maturity	1	105,298	1.084199929			7,692					3,692		7,692			0003
EUR/L 233422.47 USD-S 199393.91EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	233,422	1.170659977			(131)							(131)			0003
USD/L 222815.06 EUR-S 257471.71USD	CWL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/26/2025	11/28/2025	11/28/2025	Maturity	1	257,472	1.15553998			859							859			0003
EUR/L 778694.25 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	07/15/2025	07/15/2025	Maturity	1	778,694	1.170968797			(7,295)							(7,295)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 151104.46 EUR-S 177368.38USD	CML Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2025	08/28/2025	Maturity	1	177,368	1.173813003			(863)							(863)			0003
EUR/L 522782.61 USD-S 449732.63EUR	CML Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	522,783	1.162429797			838							838			0003
EUR/L 547854.4 USD-S 471301.06EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	547,854	1.162429807			878							878			0003
USD/L 28993.48 EUR-S 34032.92USD	CML Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2025	08/28/2025	Maturity	1	34,033	1.173812871			(166)							(166)			0003
USD/L 7661.15 EUR-S 8032.81USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	02/27/2025	02/27/2025	Maturity	1	8,033	1.048512299			(62)							(62)			0003
USD/L 484189.4 EUR-S 507678.44USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	02/27/2025	02/27/2025	Maturity	1	507,678	1.048512091			(3,928)							(3,928)			0003
EUR/L 742422.63 USD-S 665000EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	10/15/2025	Maturity	1	742,423	1.116425008			31,833					42,820		31,833			0003
USD/L 4487.95 EUR-S 4705.67USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	02/27/2025	02/27/2025	Maturity	1	4,706	1.048512127			(36)							(36)			0003
EUR/L 775246.46 USD-S 693200EUR	CLO ReInv6m DRYD 2014-35A DRR XS2092261465	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	01/17/2025	01/17/2025	Maturity	1	775,246	1.118359002			(63,125)					56,801		(63,125)			0003
USD/L 518175.03 EUR-S 560803.63USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2025	03/27/2025	03/27/2025	Maturity	1	560,804	1.082266797			(1,539)							(1,539)			0003
USD/L 3600000 EUR-S 4192884USD	CLO PLMER 2023-2A D XS2697591944	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/13/2025	11/17/2025	11/17/2025	Maturity	1	4,192,884	1.16469			(21,583)							(21,583)			0003
USD/L 443000 EUR-S 455859.85USD	CLO STNPK 1A CN XS1875402676	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/22/2025	01/22/2025	Maturity	1	455,860	1.029029007			5,305							5,305			0003
USD/L 5515.98 EUR-S 5969.76USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2025	03/27/2025	03/27/2025	Maturity	1	5,970	1.082266433			(16)							(16)			0003
USD/L 26891.39 EUR-S 29103.66USD	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2025	03/27/2025	03/27/2025	Maturity	1	29,104	1.082266852			(80)							(80)			0003
USD/L 6108.28 EUR-S 7004.7USD	CML Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	06/26/2025	06/26/2025	Maturity	1	7,005	1.146754897			145							145			0003
GBP/L 62819951.37 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/28/2025	04/30/2025	04/30/2025	Maturity	1	62,819,951	1.3386			(286,350)							(286,350)			0003
USD/L 48800000 GBP-S 65538400USD	RML Sorel Foundation Home Loans 1yr 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/16/2025	10/23/2025	10/23/2025	Maturity	1	65,538,400	1.343			(365,719)							(365,719)			0003
USD/L 200000000 GBP-S 266200000USD	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/08/2025	12/09/2025	12/09/2025	Maturity	1	266,200,000	1.331			(239,016)							(239,016)			0003
GBP/L 40419088.53 USD-S 30098360.66GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2025	10/10/2025	10/10/2025	Maturity	1	40,419,089	1.3429			(240,798)							(240,798)			0003
GBP/L 15918487.2 USD-S 11781000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/15/2025	07/15/2025	Maturity	1	15,918,487	1.3512			(152,046)							(152,046)			0003
USD/L 6309709.23 GBP-S 8505866.62USD	GreyKite UK MLI- 50433655	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/22/2025	07/24/2025	07/24/2025	Maturity	1	8,505,867	1.348059999			15,355							15,355			0003
GBP/L 63100957.5 USD-S 47250000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2025	12/30/2025	12/30/2025	Maturity	1	63,100,958	1.33547			501,999							501,999			0003
USD/L 10000000 GBP-S 13708000USD	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	07/02/2025	07/02/2025	Maturity	1	13,708,000	1.3708			(76,036)							(76,036)			0003
USD/L 2400000 GBP-S 3093573.36USD	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/31/2025	03/31/2025	Maturity	1	3,093,573	1.2889889			6,040							6,040			0003
USD/L 2000000 GBP-S 2681907.8USD	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/31/2025	07/31/2025	Maturity	1	2,681,908	1.3409539			(41,121)							(41,121)			0003
USD/L 1575854.43 GBP-S 2146108.87USD	Shinfield Studios 7410041 CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	2,146,109	1.361869998			18,021							18,021			0003
USD/L 47250000 GBP-S 64770300USD	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	07/02/2025	07/02/2025	Maturity	1	64,770,300	1.3708			(359,269)							(359,269)			0003
GBP/L 274852028.66 USD-S 203660473.53GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2025	08/26/2025	08/26/2025	Maturity	1	274,852,029	1.34956			(376,997)							(376,997)			0003
GBP/L 379814435.18 USD-S 279460256.92GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/19/2025	09/19/2025	Maturity	1	379,814,435	1.3591			(3,381,217)							(3,381,217)			0003
GBP/L 17643588.44 USD-S 14502128.63GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/22/2025	01/22/2025	Maturity	1	17,643,588	1.2166206			214,416							214,416			0003
GBP/L 364114661.55 USD-S 271889681.56GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/15/2025	12/19/2025	12/19/2025	Maturity	1	364,114,662	1.3392			(543,153)							(543,153)			0003
GBP/L 16742301.39 USD-S 12941482.46GBP	Non-USD Futures Repatriation -3.11.2025	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/12/2025	03/12/2025	Maturity	1	16,742,301	1.2936927			37,579							37,579			0003
GBP/L 8368818.08 USD-S 6379886GBP	GreyKite UK MLI- 50433655	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/24/2025	11/26/2025	11/26/2025	Maturity	1	8,368,818	1.311749999			74,319							74,319			0003
USD/L 13957579.97 GBP-S 17891574.13USD	Project Nexus	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2025	04/08/2025	04/08/2025	Maturity	1	17,891,574	1.2818536			(62,158)							(62,158)			0003
GBP/L 15697004.4 USD-S 11781000GBP	Project Waterfall - Funding	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	04/24/2025	04/28/2025	04/28/2025	Maturity	1	15,697,004	1.3324			136,609							136,609			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 2000000 GBP-S 2485018USD	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/28/2025	01/31/2025	01/31/2025	Maturity	1	2,485,018	1.242509			(5,628)							(5,628)			0003
GBP/L 232475218.81 USD-S 190835017.9GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2025	01/22/2025	01/22/2025	Maturity	1	232,475,219	1.2182			2,520,124							2,520,124			0003
USD/L 5600000 GBP-S 7500188.08USD	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/12/2025	12/12/2025	Maturity	1	7,500,188	1.3393193			(16,358)							(16,358)			0003
USD/L 8147018.47 GBP-S 11091816.95USD	EDF Fees Spot FX	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/25/2025	06/25/2025	Maturity	1	11,091,817	1.361457199			38,598							38,598			0003
USD/L 9915257.08 GBP-S 13366361.46USD	GreyKite UK MLI-50433655	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/22/2025	07/24/2025	07/24/2025	Maturity	1	13,366,361	1.34806			24,130							24,130			0003
GBP/L 38842817.12 USD-S 29152629GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/25/2025	06/16/2025	06/16/2025	Maturity	1	38,842,817	1.332395			723,189							723,189			0003
GBP/L 3419131.17 USD-S 2760324.52GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/10/2025	06/16/2025	06/16/2025	Maturity	1	3,419,131	1.238669999			327,187							327,187			0003
USD/L 484921.61 GBP-S 615739.88USD	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/03/2025	06/16/2025	06/16/2025	Maturity	1	615,740	1.269771995			42,397							42,397			0003
USD/L 407615.27 GBP-S 517578.45USD	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/03/2025	06/16/2025	06/16/2025	Maturity	1	517,578	1.269771984			35,638							35,638			0003
USD/L 2123736.82 GBP-S 2825163.77USD	Non-USD Futures Repatriation -4.24.2025	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2025	04/26/2025	04/26/2025	Maturity	1	2,825,164	1.330279601			3,242							3,242			0003
USD/L 392942.66 GBP-S 489808.06USD	Repat For Jon Net 0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/13/2025	02/14/2025	02/14/2025	Maturity	1	489,808	1.246512812			4,708							4,708			0003
GBP/L 5421521.47 USD-S 40323706BP	Project Nexus	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/03/2025	10/07/2025	10/07/2025	Maturity	1	5,421,521	1.344500001			(10,470)							(10,470)			0003
GBP/L 5470474.44 USD-S 40323706BP	Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/04/2025	06/06/2025	06/06/2025	Maturity	1	5,470,474	1.356640001			(14,247)							(14,247)			0003
USD/L 17777066.67 GBP-S 22845219.49USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/06/2024	06/16/2025	06/16/2025	Maturity	1	22,845,219	1.285095			1,281,851						622,709	1,281,851			0003
GBP/L 256236.13 USD-S 201226.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/10/2024	06/16/2025	06/16/2025	Maturity	1	256,236	1.273373723			16,868						4,690	16,868			0003
USD/L 704926.26 GBP-S 893943.92USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2024	06/16/2025	06/16/2025	Maturity	1	893,944	1.268138202			62,783						12,739	62,783			0003
USD/L 1600147.87 GBP-S 1947782.07USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/17/2025	06/16/2025	06/16/2025	Maturity	1	1,947,782	1.217251297			223,942							223,942			0003
GBP/L 1230569.32 USD-S 968503.81GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2024	06/16/2025	06/16/2025	Maturity	1	1,230,569	1.270588001			83,886						19,875	83,886			0003
USD/L 444444.44 GBP-S 592134.97USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/10/2025	12/15/2025	12/15/2025	Maturity	1	592,135	1.332303696			2,177							2,177			0003
USD/L 18843.42 GBP-S 24432.14USD	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2025	06/16/2025	06/16/2025	Maturity	1	24,432	1.29658735			1,142							1,142			0003
USD/L 1700820 GBP-S 2267204.97USD	Project Nexus	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/10/2025	12/11/2025	12/11/2025	Maturity	1	2,267,205	1.333007003			10,547							10,547			0003
USD/L 1471316.62 GBP-S 1885015.98USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/01/2024	06/16/2025	06/16/2025	Maturity	1	1,885,016	1.281176298			111,858						45,773	111,858			0003
USD/L 534529.25 GBP-S 667317.01USD	Non-USD Futures Repatriation -1.24.2025	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/28/2025	01/28/2025	Maturity	1	667,317	1.248420007			(2,306)							(2,306)			0003
USD/L 3988013.93 GBP-S 5112050.01USD	Project Nexus	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/08/2025	04/08/2025	Maturity	1	5,112,050	1.281853599			(17,760)							(17,760)			0003
USD/L 669214.6 GBP-S 899520.92USD	FX Repat 7/14/2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/14/2025	07/15/2025	07/15/2025	Maturity	1	899,521	1.344144195			(3,915)							(3,915)			0003
GBP/L 1404233.73 USD-S 1107741.25GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/02/2024	06/16/2025	06/16/2025	Maturity	1	1,404,234	1.267654996			99,195						19,484	99,195			0003
USD/L 1329874.09 GBP-S 1685495.99USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	06/16/2025	06/16/2025	Maturity	1	1,685,496	1.267410203			119,412							119,412			0003
GBP/L 400311.82 USD-S 314933.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	04/16/2025	04/16/2025	Maturity	1	400,312	1.271100002			16,531						6,434	16,531			0003
GBP/L 390020.85 USD-S 306982.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	07/16/2025	07/16/2025	Maturity	1	390,021	1.27050001			21,798						6,352	21,798			0003
USD/L 42222222.21 GBP-S 53744666.65USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/05/2024	06/16/2025	06/16/2025	Maturity	1	53,744,667	1.2729			3,559,417						964,093	3,559,417			0003
USD/L 8662728.22 GBP-S 10814290.03USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/07/2025	06/16/2025	06/16/2025	Maturity	1	10,814,290	1.24837			942,782							942,782			0003
GBP/L 14025753.69 USD-S 10951117.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2024	06/16/2025	06/16/2025	Maturity	1	14,025,754	1.28076			837,125						336,131	837,125			0003
USD/L 232051.45 GBP-S 289639.66USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	06/16/2025	06/16/2025	Maturity	1	289,640	1.248170007			25,301						(440)	25,301			0003
USD/L 2985688.44 GBP-S 3897344.22USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2024	06/16/2025	06/16/2025	Maturity	1	3,897,344	1.3053419			154,838						165,036	154,838			0003
GBP/L 337298.08 USD-S 265234GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	01/16/2025	01/16/2025	Maturity	1	337,298	1.271700008			(12,944)						5,352	(12,944)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 4444444.44 GBP-S 5762711.11USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2025	03/20/2025	03/20/2025	Maturity	1	5,762,711	1.296610001			(509)							(509)			0003
GBP/L 5532411.64 USD-S 4032370GBP	Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/01/2025	07/07/2025	07/07/2025	Maturity	1	5,532,412	1.372			(45,597)							(45,597)			0003
GBP/L 1540285.78 USD-S 1215743.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2024	06/16/2025	06/16/2025	Maturity	1	1,540,286	1.266949997			109,723							20,526		109,723	0003
GBP/L 2603911.35 USD-S 2002814.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	06/16/2025	06/16/2025	Maturity	1	2,603,911	1.300126001			114,313							100,260		114,313	0003
GBP/L 854521.69 USD-S 678638.91GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2025	06/16/2025	06/16/2025	Maturity	1	854,522	1.259169902			66,528									66,528	0003
USD/L 275867.49 GBP-S 356714.87USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2025	06/16/2025	06/16/2025	Maturity	1	356,715	1.293065993			17,693									17,693	0003
USD/L 37777066.66 GBP-S 51441636.1USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/12/2025	12/15/2025	12/15/2025	Maturity	1	51,441,636	1.361716			(926,055)									(926,055)	0003
USD/L 1220892.27 GBP-S 1641514.07USD	Non-USD Futures Repatriation -6.18.2025	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/20/2025	06/20/2025	Maturity	1	1,641,514	1.344519996			(155)									(155)	0003
USD/L 17777777.79 GBP-S 23948444.46USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/23/2025	06/24/2025	06/24/2025	Maturity	1	23,948,444	1.3471			261,407									261,407	0003
USD/L 4789284.6 GBP-S 6443742.97USD	Falkor Junior Notes	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/29/2025	12/29/2025	Maturity	1	6,443,743	1.345450001			22,758									22,758	0003
GBP/L 22793600 USD-S 170000000GBP	SCP II Investments LLC TL GBP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/23/2025	07/23/2025	Maturity	1	22,793,600	1.3408			292,307									292,307	0003
USD/L 145325.74 GBP-S 195522.7USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	07/18/2025	07/24/2025	07/24/2025	Maturity	1	195,523	1.345409973			739									739	0003
USD/L 3208440.72 GBP-S 4336613.82USD	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2025	09/29/2025	09/29/2025	Maturity	1	4,336,614	1.351626599			(26,742)									(26,742)	0003
GBP/L 3236148.65 USD-S 2497062.96GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/18/2025	03/27/2025	03/27/2025	Maturity	1	3,236,149	1.295982			(3,202)									(3,202)	0003
GBP/L 487126.7 USD-S 366586.47GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/02/2025	05/30/2025	05/30/2025	Maturity	1	487,127	1.328818			6,699									6,699	0003
USD/L 172534.71 GBP-S 223823.67USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/24/2025	03/24/2025	Maturity	1	223,824	1.297267489			(925)									(925)	0003
USD/L 555555.56 GBP-S 720338.89USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2025	03/20/2025	03/20/2025	Maturity	1	720,339	1.296609992			(64)									(64)	0003
GBP/L 14694501.11 USD-S 11835228.3GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/06/2025	02/18/2025	02/18/2025	Maturity	1	14,694,501	1.24159			223,729									223,729	0003
USD/L 578356.99 GBP-S 720929.39USD	Repat For Jon Net 0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/13/2025	02/14/2025	02/14/2025	Maturity	1	720,929	1.246512798			6,930									6,930	0003
USD/L 93291.16 GBP-S 124720.02USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/29/2025	12/29/2025	Maturity	1	124,720	1.336890012			1,242									1,242	0003
USD/L 5502376.02 GBP-S 7240477.56USD	Non USD Repatriation 11.18.2025	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2025	11/19/2025	11/19/2025	Maturity	1	7,240,478	1.315882			(61,530)									(61,530)	0003
USD/L 201121.71 GBP-S 266612.41USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/24/2025	04/24/2025	Maturity	1	266,612	1.325627204			1,604									1,604	0003
GBP/L 4086780.33 USD-S 3080344.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/16/2025	05/16/2025	Maturity	1	4,086,780	1.326728499			1,756									1,756	0003
USD/L 1014240.04 GBP-S 1360818.03USD	The Whiteley 7410036	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2025	05/23/2025	05/23/2025	Maturity	1	1,360,818	1.341711997			11,650									11,650	0003
GBP/L 2338747.26 USD-S 1735342.6GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	12/30/2025	12/30/2025	Maturity	1	2,338,747	1.347715005			(2,812)									(2,812)	0003
USD/L 764103.2 GBP-S 1014805.46USD	LEGAL & GENERAL GROUP 5.625% Perpetual	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/28/2025	10/29/2025	10/29/2025	Maturity	1	1,014,805	1.3281			(6,807)									(6,807)	0003
USD/L 39118542.52 GBP-S 52704412.34USD	Falkor Senior Non-Callable	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/22/2025	12/29/2025	12/29/2025	Maturity	1	52,704,412	1.3473			113,516									113,516	0003
USD/L 132264.58 GBP-S 178183.4USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/24/2025	06/24/2025	Maturity	1	178,183	1.347173975			1,935									1,935	0003
USD/L 2222933.33 GBP-S 2856680.51USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/06/2024	06/16/2025	06/16/2025	Maturity	1	2,856,681	1.285095001			160,289							77,867		160,289	0003
USD/L 200557.69 GBP-S 265864.73USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/24/2025	04/24/2025	Maturity	1	265,865	1.325627205			1,599									1,599	0003
GBP/L 4484858.4 USD-S 3366000GBP	Project Waterfall - Funding	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J857QP30	04/24/2025	04/28/2025	04/28/2025	Maturity	1	4,484,858	1.3324			39,031									39,031	0003
GBP/L 4548139.2 USD-S 3366000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/15/2025	07/15/2025	Maturity	1	4,548,139	1.3512			(43,442)									(43,442)	0003
USD/L 2444812.54 GBP-S 3286805.98USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/18/2025	07/21/2025	07/21/2025	Maturity	1	3,286,806	1.344400001			9,067									9,067	0003
USD/L 63569.48 GBP-S 84985.4USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2025	12/29/2025	12/29/2025	Maturity	1	84,985	1.336889967			846									846	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 240074.66 GBP-S 321450.37USD	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/15/2025	10/21/2025	10/21/2025	Maturity	1	321,450	1.338960014			1,092							1,092			0003
GBP/L 43351462.71 USD-S 31590368.51GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/27/2025	06/30/2025	06/30/2025	Maturity	1	43,351,463	1.3723			3,191							3,191			0003
GBP/L 4361356.35 USD-S 3208440.72GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2025	09/19/2025	09/19/2025	Maturity	1	4,361,356	1.359338299			(39,584)							(39,584)			0003
USD/L 58560.37 GBP-S 75127.1USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025	12/16/2025	Maturity	1	75,127	1.282900023			3,478					2,006		3,478			0003
USD/L 44644.07 GBP-S 59582.99USD	Alban Gate- 7200375	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/21/2025	05/21/2025	Maturity	1	59,583	1.334622717			298							298			0003
GBP/L 259684.26 USD-S 192684.85GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	12/30/2025	12/30/2025	Maturity	1	259,684	1.347714986			(312)							(312)			0003
GBP/L 29482863.63 USD-S 22061548.46GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2025	12/30/2025	12/30/2025	Maturity	1	29,482,864	1.3363914			214,061							214,061			0003
GBP/L 2738851.32 USD-S 2030328.87GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/30/2025	06/30/2025	Maturity	1	2,738,851	1.348969303			47,574							47,574			0003
USD/L 170171.17 GBP-S 207728.56USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/24/2025	01/24/2025	Maturity	1	207,729	1.220703601			4,730							4,730			0003
GBP/L 58372906.48 USD-S 46431067.96GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/19/2024	01/17/2025	01/17/2025	Maturity	1	58,372,906	1.257195			(1,875,738)					263,952		(1,875,738)			0003
GBP/L 77667862.09 USD-S 58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2025	12/30/2025	12/30/2025	Maturity	1	77,667,862	1.3318307			831,805							831,805			0003
GBP/L 233650.02 USD-S 174298.89GBP	The Whiteley 7410036	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2025	09/30/2025	09/30/2025	Maturity	1	233,650	1.340513528			730							730			0003
USD/L 2244781.13 GBP-S 2994493.13USD	Alban Gate- 7200375	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2025	07/31/2025	07/31/2025	Maturity	1	2,994,493	1.333979999			(30,499)							(30,499)			0003
GBP/L 4915048.92 USD-S 3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	4,915,049	1.357167599			(24,500)							(24,500)			0003
GBP/L 2493542.31 USD-S 2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025	11/03/2025	Maturity	1	2,493,542	1.228299998			172,979					(40,134)		172,979			0003
USD/L 255416.85 GBP-S 324767.63USD	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/06/2025	03/06/2025	Maturity	1	324,768	1.271519988			4,107							4,107			0003
USD/L 80573248 GBP-S 109515158.68USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/17/2025	06/17/2025	Maturity	1	109,515,159	1.3592			(1,337,011)							(1,337,011)			0003
GBP/L 15223451.43 USD-S 11224250.85GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	08/13/2025	08/29/2025	08/29/2025	Maturity	1	15,223,451	1.3563			(54,930)							(54,930)			0003
USD/L 43465.09 GBP-S 58963.21USD	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/17/2025	06/18/2025	06/18/2025	Maturity	1	58,963	1.356664774			(685)							(685)			0003
USD/L 51554.9 GBP-S 70180.2USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/15/2025	09/24/2025	09/24/2025	Maturity	1	70,180	1.361271189			(870)							(870)			0003
USD/L 25117806.18 GBP-S 33461941.39USD	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/25/2025	04/29/2025	04/29/2025	Maturity	1	33,461,941	1.3322			203,527							203,527			0003
GBP/L 811877.83 USD-S 610977.45GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2025	05/30/2025	05/30/2025	Maturity	1	811,878	1.328817995			11,165							11,165			0003
USD/L 919949.61 GBP-S 1202940.65USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2025	11/24/2025	11/24/2025	Maturity	1	1,202,941	1.307615805			2,839							2,839			0003
GBP/L 75490861.92 USD-S 58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/08/2024	01/27/2025	01/27/2025	Maturity	1	75,490,862	1.2945			(2,665,184)					2,513,719		(2,665,184)			0003
GBP/L 3614014.65 USD-S 2652945GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2025	06/27/2025	06/27/2025	Maturity	1	3,614,015	1.3622652			21,850							21,850			0003
GBP/L 7847935.85 USD-S 5796583.07GBP	Alban Gate- 7200375	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/20/2025	06/20/2025	Maturity	1	7,847,936	1.35389			(55,049)							(55,049)			0003
USD/L 3621548.97 GBP-S 4735827.16USD	Coupon Hedge Strip CML GBP	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2025	11/21/2025	11/21/2025	Maturity	1	4,735,827	1.307680001			9,513							9,513			0003
GBP/L 60634000 USD-S 48800000GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025	01/17/2025	Maturity	1	60,634,000	1.2425			(1,254,323)					(439,697)		(1,254,323)			0003
GBP/L 111395226.8 USD-S 91645600GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	04/22/2025	Maturity	1	111,395,227	1.2155			7,068,760					(3,217,753)		7,068,760			0003
GBP/L 3335548.86 USD-S 2645098.74GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/22/2023	01/27/2025	01/27/2025	Maturity	1	3,335,549	1.261029998			(32,355)					25,485		(32,355)			0003
GBP/L 22873500 USD-S 170000000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2025	06/23/2025	06/23/2025	Maturity	1	22,873,500	1.3455			117,182							117,182			0003
USD/L 5277777.77 GBP-S 6718083.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025	06/16/2025	Maturity	1	6,718,083	1.272900001			444,927					120,512		444,927			0003
USD/L 55555.56 GBP-S 74016.88USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/10/2025	12/15/2025	12/15/2025	Maturity	1	74,017	1.332303733			272							272			0003
GBP/L 22825220 USD-S 170000000GBP	SCP II Investments LLC TL GBP	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/23/2025	05/23/2025	Maturity	1	22,825,220	1.34266			179,151							179,151			0003
GBP/L 223910.15 USD-S 164627.42GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/30/2025	06/30/2025	Maturity	1	223,910	1.360102406			2,025							2,025			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 25084023.18 USD-S 18278818.90GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/27/2025	06/30/2025	06/30/2025	Maturity	1	25,084,023	1.3723			1,846							1,846			0003
USD/L 50810.9 GBP-S 64092.92USD	Alban Gate- 7200375	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/19/2025	02/19/2025	Maturity	1	64,093	1.261400999			(148)							(148)			0003
GBP/L 1559164.85 USD-S 1156895.08GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	12/30/2025	12/30/2025	Maturity	1	1,559,165	1.347714998			(1,875)							(1,875)			0003
USD/L 155609.67 GBP-S 189953.28USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/24/2025	01/24/2025	Maturity	1	189,953	1.220703572			4,326							4,326			0003
GBP/L 4551538.86 USD-S 3366000GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/10/2025	06/13/2025	06/13/2025	Maturity	1	4,551,539	1.35221			15,811							15,811			0003
GBP/L 355481.77 USD-S 262024.26GBP	The Whiteley 7410036	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/04/2025	06/30/2025	06/30/2025	Maturity	1	355,482	1.356675027			4,121							4,121			0003
GBP/L 12050325 USD-S 90000000GBP	SCP II Investments LLC TL GBP	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/02/2025	10/23/2025	10/23/2025	Maturity	1	12,050,325	1.338925			(30,773)							(30,773)			0003
GBP/L 78342544.54 USD-S 58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2025	10/01/2025	10/01/2025	Maturity	1	78,342,545	1.3434			256,577							256,577			0003
GBP/L 664535.49 USD-S 487871.83GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	09/30/2025	09/30/2025	Maturity	1	664,535	1.362110803			(8,494)							(8,494)			0003
GBP/L 32011627.07 USD-S 23869679.42GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	09/26/2025	09/30/2025	09/30/2025	Maturity	1	32,011,627	1.3411			85,944							85,944			0003
GBP/L 133711.05 USD-S 105947.57GBP	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025	07/09/2025	Maturity	1	133,711	1.262049238			10,292							10,292			0003
GBP/L 903503.32 USD-S 663236GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2025	06/27/2025	06/27/2025	Maturity	1	903,503	1.362265197			5,462							5,462			0003
GBP/L 1090338.68 USD-S 802109.88GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2025	09/19/2025	09/19/2025	Maturity	1	1,090,339	1.359338299			(9,896)							(9,896)			0003
USD/L 60977.38 GBP-S 78270.57USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025	09/15/2025	Maturity	1	78,271	1.283600083			4,701						2,089	4,701			0003
USD/L 71811.53 GBP-S 96045.05USD	Alban Gate- 7200375	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2025	10/24/2025	10/24/2025	Maturity	1	96,045	1.337460015			(463)							(463)			0003
USD/L 463092.54 GBP-S 627846.14USD	CML BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/15/2025	09/15/2025	Maturity	1	627,846	1.355768201			2,280							2,280			0003
USD/L 679839.61 GBP-S 917779.53USD	CML BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/14/2025	07/14/2025	Maturity	1	917,780	1.349994199			(5,096)							(5,096)			0003
USD/L 322638.69 GBP-S 424669.18USD	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	11/10/2025	11/13/2025	11/13/2025	Maturity	1	424,669	1.316237616			667							667			0003
USD/L 74812.55 GBP-S 99586.65USD	CML BGO Logistics Portfolio 7410013	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2025	12/04/2025	12/04/2025	Maturity	1	99,587	1.331148985			116							116			0003
GBP/L 70730811.8 USD-S 51582278.48GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2025	07/07/2025	07/07/2025	Maturity	1	70,730,812	1.3712231			(543,202)							(543,202)			0003
GBP/L 13518445.46 USD-S 10025538GBP	GreyKite UK MLI- 50433655	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/20/2025	08/26/2025	08/26/2025	Maturity	1	13,518,445	1.348401			(6,939)							(6,939)			0003
GBP/L 13534777.07 USD-S 10025538GBP	GreyKite UK MLI- 50433655	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/23/2025	12/29/2025	12/29/2025	Maturity	1	13,534,777	1.35003			1,723							1,723			0003
USD/L 1566455.7 GBP-S 2133309.02USD	Shinfield Studios 7410041 CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	2,133,309	1.361869997			17,913							17,913			0003
USD/L 75851.01 GBP-S 101893.29USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/22/2025	08/22/2025	Maturity	1	101,893	1.34333465			627							627			0003
USD/L 13472352 GBP-S 18018400.49USD	Placefirst UK SPR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2025	12/16/2025	12/16/2025	Maturity	1	18,018,400	1.3374354			65,536							65,536			0003
USD/L 179971.65 GBP-S 240906.45USD	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/28/2025	04/30/2025	04/30/2025	Maturity	1	240,906	1.338579993			(1,095)							(1,095)			0003
GBP/L 4797726.6 USD-S 3540000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/17/2025	06/17/2025	Maturity	1	4,797,727	1.35529			(44,900)							(44,900)			0003
GBP/L 52216.6 USD-S 41079.85GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	04/16/2025	04/16/2025	Maturity	1	52,217	1.271100065			2,156				839			2,156			0003
GBP/L 4771884.6 USD-S 3540000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/18/2025	09/19/2025	09/19/2025	Maturity	1	4,771,885	1.34799			(3,501)							(3,501)			0003
GBP/L 4582892.85 USD-S 3540000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/17/2025	03/17/2025	Maturity	1	4,582,893	1.2946025			15,226							15,226			0003
USD/L 223384.71 GBP-S 301568.24USD	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/21/2025	07/22/2025	07/22/2025	Maturity	1	301,568	1.349994993			695							695			0003
USD/L 57496.93 GBP-S 76727.18USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/23/2025	05/23/2025	Maturity	1	76,727	1.334456988			1,078							1,078			0003
GBP/L 15138304.26 USD-S 11224250.85GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/30/2025	05/30/2025	Maturity	1	15,138,304	1.348714			(18,210)							(18,210)			0003
USD/L 676160.03 GBP-S 907212.03USD	The Whiteley 7410036	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2025	05/23/2025	05/23/2025	Maturity	1	907,212	1.341712006			7,767							7,767			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 7153777.01 USD-S 5740028.16GBP	Alban Gate- 7200375	B1	Currency	CREDIT AGRICOLE SA SOCIETE GENERALE SA 969500TJ5KRTCJQWXH05	01/30/2025	02/04/2025	02/04/2025	Maturity	1	7,153,777	1.246296501			14,359							14,359			0003
USD/L 557047.53 GBP-S 757306.12USD	The Whiteley 7410036	B1	Currency	02RNE8IBXP4R0TD8PU41	06/16/2025	06/18/2025	06/18/2025	Maturity	1	757,306	1.359500005			(10,413)							(10,413)			0003
USD/L 439300.01 GBP-S 593904.22USD	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2025	08/19/2025	08/19/2025	Maturity	1	593,904	1.35193309			(1,417)							(1,417)			0003
USD/L 183332.09 GBP-S 237830.76USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/24/2025	03/24/2025	Maturity	1	237,831	1.297267489			(983)							(983)			0003
USD/L 95458.78 GBP-S 128233.08USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/22/2025	08/22/2025	Maturity	1	128,233	1.343334579			790							790			0003
USD/L 155318.81 GBP-S 208967.48USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	07/18/2025	07/24/2025	07/24/2025	Maturity	1	208,967	1.345409999			790							790			0003
GBP/L 68946 USD-S 50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	68,946	1.357107483			(341)							(341)			0003
GBP/L 43997.09 USD-S 34597.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	01/16/2025	01/16/2025	Maturity	1	43,997	1.271699887			(1,688)					698		(1,688)			0003
GBP/L 10909970.5 USD-S 8041364.26GBP	Alban Gate- 7200375	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/11/2025	09/22/2025	09/22/2025	Maturity	1	10,909,971	1.356731299			(43,703)							(43,703)			0003
GBP/L 15324375.51 USD-S 11835228.36BP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/31/2025	03/31/2025	Maturity	1	15,324,376	1.2948103			(39,110)							(39,110)			0003
USD/L 13472352 GBP-S 18263255.09USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/11/2025	09/15/2025	09/15/2025	Maturity	1	18,263,255	1.35561			68,471							68,471			0003
USD/L 48680.34 GBP-S 66267.14USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2025	09/24/2025	09/24/2025	Maturity	1	66,267	1.3612711			(822)							(822)			0003
USD/L 13472352 GBP-S 18319325.68USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2025	06/17/2025	06/17/2025	Maturity	1	18,319,326	1.3597719			(231,261)							(231,261)			0003
USD/L 277777.78 GBP-S 359459.28USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/24/2025	03/24/2025	Maturity	1	359,459	1.294053398			(596)							(596)			0003
GBP/L 992034.16 USD-S 722898.9GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/27/2025	06/30/2025	06/30/2025	Maturity	1	992,034	1.372299999			73							73			0003
GBP/L 32884523.96 USD-S 24119498.28GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	32,884,524	1.3634			217,100							217,100			0003
GBP/L 3793280.06 USD-S 2906282.61GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/18/2024	01/21/2025	01/21/2025	Maturity	1	3,793,280	1.305199999			(207,490)							(207,490)			0003
GBP/L 50874.25 USD-S 40042.7GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	07/16/2025	07/16/2025	Maturity	1	50,874	1.270499991			2,843					829		2,843			0003
GBP/L 9391486.56 USD-S 7101136.97GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/17/2025	04/30/2025	04/30/2025	Maturity	1	9,391,487	1.3225328			70,766							70,766			0003
USD/L 4974621.99 GBP-S 6227485.51USD	Alban Gate- 7200375	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/31/2024	01/02/2025	01/02/2025	Maturity	1	6,227,486	1.251850999			(70,394)					838		(70,394)			0003
GBP/L 64311.14 USD-S 50810.9GBP	Alban Gate- 7200375	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/28/2025	02/28/2025	Maturity	1	64,311	1.265695746			(406)							(406)			0003
GBP/L 9082982.54 USD-S 6734550.5GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/30/2025	05/30/2025	Maturity	1	9,082,983	1.348714			(10,926)							(10,926)			0003
GBP/L 9134070.84 USD-S 6734550.5GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	08/13/2025	08/29/2025	08/29/2025	Maturity	1	9,134,071	1.3563			(32,958)							(32,958)			0003
USD/L 131216.7 GBP-S 177151.47USD	Alban Gate- 7200375	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/23/2025	12/24/2025	12/24/2025	Maturity	1	177,151	1.350068017			(88)							(88)			0003
GBP/L 6270263.15 USD-S 4804431.19GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/18/2024	04/22/2025	04/22/2025	Maturity	1	6,270,263	1.305100001			133,596					261,789		133,596			0003
GBP/L 340699.39 USD-S 250332.86GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/30/2025	09/30/2025	Maturity	1	340,699	1.360985489			(4,077)							(4,077)			0003
GBP/L 4156 1952.27 USD-S 33297590.26GBP	Johnson Estate 7200412	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/12/2024	01/08/2025	01/08/2025	Maturity	1	41,561,952	1.248197			(403,003)					(113,763)		(403,003)			0003
USD/L 55157.43 GBP-S 70860.75USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/06/2024	03/14/2025	03/14/2025	Maturity	1	70,861	1.284699994			474					1,859		474			0003
USD/L 63064.94 GBP-S 80988USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025	06/11/2025	Maturity	1	80,988	1.284200064			4,377					2,150		4,377			0003
USD/L 104135.2 GBP-S 139393.3USD	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/28/2025	04/30/2025	04/30/2025	Maturity	1	139,393	1.338580038			(633)							(633)			0003
USD/L 152007.3 GBP-S 192738.42USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/29/2023	11/03/2025	11/03/2025	Maturity	1	192,738	1.267955026			6,924					2,885		6,924			0003
USD/L 91645600 GBP-S 121199427.27USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/22/2025	04/22/2025	Maturity	1	121,199,427	1.3224795			955,616							955,616			0003
GBP/L 34978046.4 USD-S 25975966.21GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/29/2025	05/29/2025	Maturity	1	34,978,046	1.3465542			68,725							68,725			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 15652477.62 USD-S 11835228.36BP	12.18 Hotel - Schloss Roxburghe	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/17/2025	04/30/2025	04/30/2025	Maturity	1	15,652,478	1.3225328			117,944							117,944			0003
GBP/L 9194625.29 USD-S 7101136.97GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/31/2025	03/31/2025	Maturity	1	9,194,625	1.2948103			(23,466)							(23,466)			0003
USD/L 1257194.58 GBP-S 1626696.64USD	Non-USD Futures Repatriation -3.24.2025	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/24/2025	03/26/2025	03/26/2025	Maturity	1	1,626,697	1.293910001			(6,559)							(6,559)			0003
USD/L 17000000 GBP-S 22443400USD	SCP II Investments LLC TL GBP	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/14/2025	05/14/2025	Maturity	1	22,443,400	1.3202			95,247							95,247			0003
USD/L 138915.99 GBP-S 185377.4USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/23/2025	05/23/2025	Maturity	1	185,377	1.33445689			2,603							2,603			0003
GBP/L 931792.57 USD-S 698625.69GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2025	12/30/2025	12/30/2025	Maturity	1	931,793	1.333750796			8,623							8,623			0003
GBP/L 10709280 USD-S 8000000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/21/2025	10/23/2025	10/23/2025	Maturity	1	10,709,280	1.33866			(25,234)							(25,234)			0003
GBP/L 9288639.56 USD-S 6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	9,288,640	1.3571676			(46,302)							(46,302)			0003
USD/L 147789.3 GBP-S 187917.05USD	Brunel Sept 2021 - 7200467 .	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/06/2025	03/06/2025	Maturity	1	187,917	1.271519995			2,376							2,376			0003
GBP/L 8816700.65 USD-S 7101136.97GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/06/2025	02/18/2025	02/18/2025	Maturity	1	8,816,701	1.24159			134,237							134,237			0003
GBP/L 7265129.53 USD-S 5740028.16GBP	Alban Gate- 7200375	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/28/2025	02/28/2025	Maturity	1	7,265,130	1.265695799			(45,876)							(45,876)			0003
GBP/L 4914830.91 USD-S 3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	4,914,831	1.357107401			(24,282)							(24,282)			0003
USD/L 84761.93 GBP-S 112290.08USD	Alban Gate- 7200375	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/01/2025	12/02/2025	12/02/2025	Maturity	1	112,290	1.324769976			(328)							(328)			0003
USD/L 2400000 GBP-S 3173950.8USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/22/2025	04/22/2025	Maturity	1	3,173,951	1.3224795			25,026							25,026			0003
GBP/L 4520253.91 USD-S 3366000GBP	Project Waterfall - Funding	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/15/2025	10/15/2025	Maturity	1	4,520,254	1.3429156			(13,204)							(13,204)			0003
GBP/L 9288227.54 USD-S 6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	9,288,228	1.357107399			(45,890)							(45,890)			0003
GBP/L 124130787.44 USD-S 94045600GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/12/2025	05/16/2025	05/16/2025	Maturity	1	124,130,787	1.3199			695,801							695,801			0003
GBP/L 68949.05 USD-S 50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	68,949	1.357167518			(344)							(344)			0003
USD/L 675732.28 GBP-S 843597.69USD	Non-USD Futures Repatriation -1.24.2025	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/28/2025	01/28/2025	Maturity	1	843,598	1.248419996			(2,915)							(2,915)			0003
GBP/L 11005816.57 USD-S 8197937.66GBP	Alban Gate- 7200375	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2025	12/22/2025	12/22/2025	Maturity	1	11,005,817	1.3425104			24,481							24,481			0003
USD/L 1046221.29 GBP-S 1368055.49USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2025	11/24/2025	11/24/2025	Maturity	1	1,368,055	1.307615801			3,229							3,229			0003
USD/L 290396.65 GBP-S 365535.24USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/24/2025	02/24/2025	Maturity	1	365,535	1.258744686			947							947			0003
GBP/L 4545547.38 USD-S 3366000GBP	Project Waterfall - Funding	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	05/28/2025	05/28/2025	Maturity	1	4,545,547	1.35043			(13,923)							(13,923)			0003
USD/L 3340213.13 GBP-S 4328916.22USD	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2025	03/28/2025	03/28/2025	Maturity	1	4,328,916	1.296000001			(5,687)							(5,687)			0003
GBP/L 6376358.16 USD-S 5038283.32GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	01/27/2025	01/27/2025	Maturity	1	6,376,358	1.2655815			(84,560)				71,474			(84,560)			0003
USD/L 4722933.32 GBP-S 6431293.87USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/12/2025	12/15/2025	12/15/2025	Maturity	1	6,431,294	1.361716			(115,777)							(115,777)			0003
USD/L 181654.75 GBP-S 244720.56USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/18/2025	06/24/2025	06/24/2025	Maturity	1	244,721	1.347174021			2,658							2,658			0003
USD/L 2222222.22 GBP-S 2993555.55USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/23/2025	06/24/2025	06/24/2025	Maturity	1	2,993,556	1.347099999			32,676							32,676			0003
GBP/L 2941953.31 USD-S 2270057.23GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/27/2025	03/27/2025	Maturity	1	2,941,953	1.295982			(2,911)							(2,911)			0003
USD/L 802109.88 GBP-S 1084153.05USD	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2025	09/29/2025	09/29/2025	Maturity	1	1,084,153	1.3516266			(6,686)							(6,686)			0003
GBP/L 574010.8 USD-S 418283.76GBP	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/27/2025	06/30/2025	06/30/2025	Maturity	1	574,011	1.372299991			.42							42			0003
GBP/L 100395346.96 USD-S 75441263.14GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/25/2024	11/03/2025	11/03/2025	Maturity	1	100,395,347	1.330775			(1,302,635)				6,171,223			(1,302,635)			0003
GBP/L 125927058.4 USD-S 94045600GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/30/2025	04/30/2025	Maturity	1	125,927,058	1.339			(611,456)							(611,456)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 402753.42 GBP-S 520876.97USD	CML BGO Logistics 7410013 FXF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2025	03/13/2025	03/13/2025	Maturity	1	520,877	1.293289999			325							325			0003
GBP/L 44355124.25 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	44,355,124	1.3634			292,828							292,828			0003
USD/L 111794 19.56 GBP-S 14907497.73USD	NWIDE 5 3/4 PERP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/10/2025	10/10/2025	Maturity	1	14,907,498	1.333476899			15,905							15,905			0003
USD/L 378558.74 GBP-S 507000.96USD	CML BGO Logistics Portfolio 7410013	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/15/2025	12/16/2025	12/16/2025	Maturity	1	507,001	1.339292708			1,138							1,138			0003
GBP/L 43828094.02 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/30/2025	05/30/2025	Maturity	1	43,828,094	1.3472			(3,526)							(3,526)			0003
GBP/L 43629644.36 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/26/2025	09/30/2025	09/30/2025	Maturity	1	43,629,644	1.3411			117,135							117,135			0003
USD/L 1007715.52 GBP-S 1279568.96USD	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	06/16/2025	06/16/2025	Maturity	1	1,279,569	1.269772009			88,105							88,105			0003
USD/L 49656.23 GBP-S 63773.49USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	05/16/2025	05/16/2025	Maturity	1	63,773	1.284299875			2,135							1,685	2,135		0003
USD/L 48675.28 GBP-S 62499.06USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	07/16/2025	07/16/2025	Maturity	1	62,499	1.28400001			2,799							1,664	2,799		0003
GBP/L 81282355 USD-S 60500000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2025	10/02/2025	10/02/2025	Maturity	1	81,282,355	1.34351			35,942							35,942			0003
USD/L 2440.05 GBP-S 3295.82USD	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/15/2025	07/15/2025	Maturity	1	3,296	1.350718223			(30)							(30)			0003
USD/L 1282235.43 GBP-S 1595318.85USD	CML BGO Logistics 7410013 FXF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2025	02/14/2025	02/14/2025	Maturity	1	1,595,319	1.244169996			18,368							18,368			0003
GBP/L 2017151.98 USD-S 1500974.39GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/16/2025	12/19/2025	12/19/2025	Maturity	1	2,017,152	1.343895001			(10,046)							(10,046)			0003
GBP/L 16152500 USD-S 13000000GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025	01/17/2025	Maturity	1	16,152,500	1.2425			(334,143)						(117,132)	(334,143)			0003
USD/L 21096325.48 GBP-S 28243760.55USD	Old Spitafields Market 7410048	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2025	12/17/2025	12/17/2025	Maturity	1	28,243,761	1.3388			(27,291)							(27,291)			0003
GBP/L 1022465.89 USD-S 755948.19GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	09/19/2025	09/19/2025	Maturity	1	1,022,466	1.352560802			(4,203)							(4,203)			0003
GBP/L 743630.45 USD-S 547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	743,630	1.357167592			(3,707)							(3,707)			0003
GBP/L 96414832.28 USD-S 72362049GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/25/2025	06/16/2025	06/16/2025	Maturity	1	96,414,832	1.332395			1,795,085							1,795,085			0003
GBP/L 6437447.49 USD-S 4951402.78GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	06/16/2025	06/16/2025	Maturity	1	6,437,447	1.300126			282,606						247,866	282,606			0003
USD/L 49758.9 GBP-S 63915.31USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	04/15/2025	04/15/2025	Maturity	1	63,915	1.284500059			1,886							1,683	1,886		0003
USD/L 238164.25 GBP-S 305540.92USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025	12/16/2025	Maturity	1	305,541	1.282900015			14,147							8,158	14,147		0003
GBP/L 41797019.58 USD-S 32025913.4GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2024	04/22/2025	04/22/2025	Maturity	1	41,797,020	1.3051			890,538						1,745,065	890,538			0003
USD/L 206334.46 GBP-S 259722.41USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/24/2025	02/24/2025	Maturity	1	259,722	1.25874471			673							673			0003
GBP/L 33409180.32 USD-S 24670787.42GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/06/2025	06/10/2025	06/10/2025	Maturity	1	33,409,180	1.3542			(101,336)							(101,336)			0003
USD/L 1166231.29 GBP-S 1535037.47USD	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/10/2025	11/13/2025	11/13/2025	Maturity	1	1,535,037	1.316237596			2,411							2,411			0003
USD/L 743367.76 GBP-S 972039.43USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2025	11/24/2025	11/24/2025	Maturity	1	972,039	1.307615802			2,294							2,294			0003
USD/L 103257.76 GBP-S 138924.02USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	07/24/2025	07/24/2025	Maturity	1	138,924	1.345409972			525							525			0003
USD/L 129070.48 GBP-S 173880.39USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/18/2025	06/24/2025	06/24/2025	Maturity	1	173,880	1.347173963			1,888							1,888			0003
GBP/L 905418.01 USD-S 681425.33GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/15/2025	09/19/2025	09/19/2025	Maturity	1	905,418	1.328711995			12,463							12,463			0003
USD/L 12333325.18 GBP-S 16146604.32USD	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	06/16/2025	06/16/2025	Maturity	1	16,146,604	1.309185			592,209						729,131	592,209			0003
USD/L 3955921.12 GBP-S 4815350.13USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/17/2025	06/16/2025	06/16/2025	Maturity	1	4,815,350	1.217251301			553,634							553,634			0003
GBP/L 241362.52 USD-S 182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/12/2025	05/14/2025	05/14/2025	Maturity	1	241,363	1.319680015			1,120							1,120			0003
GBP/L 248026.29 USD-S 182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2025	08/14/2025	08/14/2025	Maturity	1	248,026	1.356115018			(480)							(480)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 11396800 USD-S 8500000GBP	SCP II Investments LLC TL GBP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/23/2025	07/23/2025	Maturity	1	11,396,800	1.3408			146,153							146,153			0003
USD/L 47392 GBP-S 60822.89USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	10/21/2025	10/21/2025	Maturity	1	60,823	1.283399941			2,834							1,625			2,834	0003
USD/L 51382.66 GBP-S 65934.22USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	11/14/2025	11/14/2025	Maturity	1	65,934	1.283199819			1,726							1,763			1,726	0003
USD/L 2163885.69 GBP-S 2689608.43USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/28/2025	06/16/2025	06/16/2025	Maturity	1	2,689,608	1.242953102			247,222										247,222	0003
USD/L 1455819.43 GBP-S 1882796.71USD	CML BGO Logistics 7410013 FXF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2025	03/13/2025	03/13/2025	Maturity	1	1,882,797	1.29329			1,174										1,174	0003
USD/L 239236.45 GBP-S 302334.2USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/27/2025	02/27/2025	Maturity	1	302,334	1.26374639			(679)										(679)	0003
USD/L 16701065.62 GBP-S 21644581.04USD	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/28/2025	03/28/2025	Maturity	1	21,644,581	1.296			(28,436)										(28,436)	0003
USD/L 23974475.94 GBP-S 31452114.99USD	CML Canary Wharf 7410029	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2025	04/14/2025	04/14/2025	Maturity	1	31,452,115	1.3119			158,132										158,132	0003
GBP/L 1383869.13 USD-S 1061312.82GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2025	09/19/2025	09/19/2025	Maturity	1	1,383,869	1.303921995			45,720										45,720	0003
USD/L 110358.1 GBP-S 148476.89USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	07/18/2025	07/24/2025	07/24/2025	Maturity	1	148,477	1.345409988			561										561	0003
USD/L 2457393.64 GBP-S 3317467.16USD	CML BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/14/2025	07/14/2025	Maturity	1	3,317,467	1.3499942			(18,421)										(18,421)	0003
GBP/L 293300.98 USD-S 230636.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	01/16/2025	01/16/2025	Maturity	1	293,301	1.271699983			(11,256)							4,654			(11,256)	0003
GBP/L 15550159.52 USD-S 12368932.04GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/19/2024	01/17/2025	01/17/2025	Maturity	1	15,550,160	1.257195			(499,684)							70,315			(499,684)	0003
USD/L 1214074.75 GBP-S 1650775.98USD	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/15/2025	09/16/2025	09/16/2025	Maturity	1	1,650,776	1.359698799			6,325										6,325	0003
GBP/L 34674779.95 USD-S 27073596.89GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2024	06/16/2025	06/16/2025	Maturity	1	34,674,780	1.28076			2,069,560							830,991			2,069,560	0003
GBP/L 3012104.75 USD-S 2370638.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2024	06/16/2025	06/16/2025	Maturity	1	3,012,105	1.270587998			205,330							48,650			205,330	0003
GBP/L 10995682.28 USD-S 8478905.67GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/17/2025	03/20/2025	03/20/2025	Maturity	1	10,995,682	1.296828			(2,819)										(2,819)	0003
USD/L 1198833.99 GBP-S 1522245.83USD	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/03/2025	06/16/2025	06/16/2025	Maturity	1	1,522,246	1.269771997			104,814										104,814	0003
USD/L 46585.13 GBP-S 60401.7USD	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2025	06/16/2025	06/16/2025	Maturity	1	60,402	1.296587559			2,824										2,824	0003
USD/L 1226869.94 GBP-S 1590744.23USD	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2025	06/16/2025	06/16/2025	Maturity	1	1,590,744	1.296587501			74,366										74,366	0003
GBP/L 32871357.16 USD-S 24670787.42GBP	CML Canary Wharf 7410029	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/12/2025	05/12/2025	Maturity	1	32,871,357	1.3324			(365,313)										(365,313)	0003
USD/L 573682.76 GBP-S 716053.61USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	06/16/2025	06/16/2025	Maturity	1	716,054	1.248169999			62,550							(1,088)			62,550	0003
USD/L 55231.19 GBP-S 70961.03USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	02/14/2025	02/14/2025	Maturity	1	70,961	1.284799947			(1,453)							1,854			(1,453)	0003
USD/L 3411257.48 GBP-S 4561028.98USD	Non-USD Futures Repatriation -4.22.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/23/2025	04/23/2025	Maturity	1	4,561,029	1.337052101			(36,695)										(36,695)	0003
GBP/L 301928.17 USD-S 239236.45GBP	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025	07/09/2025	Maturity	1	301,928	1.262049199			23,241										23,241	0003
USD/L 53894.14 GBP-S 72397.86USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/21/2025	08/22/2025	08/22/2025	Maturity	1	72,398	1.343334544			446										446	0003
USD/L 66285.83 GBP-S 88616.86USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/29/2025	12/29/2025	Maturity	1	88,617	1.336889951			882										882	0003
GBP/L 633472.64 USD-S 497475.83GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/10/2024	06/16/2025	06/16/2025	Maturity	1	633,473	1.273373703			41,703							11,595			41,703	0003
GBP/L 493107.61 USD-S 380987.55GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/20/2025	03/20/2025	Maturity	1	493,108	1.294287989			841										841	0003
USD/L 2092013.86 GBP-S 2833314.16USD	CML BGO Logistics Portfolio 7410013	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/15/2025	08/15/2025	Maturity	1	2,833,314	1.3543477			2,200										2,200	0003
GBP/L 33130400.43 USD-S 24670787.42GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2025	10/10/2025	10/10/2025	Maturity	1	33,130,400	1.3429			(197,376)										(197,376)	0003
GBP/L 329755.11 USD-S 259670.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	10/21/2025	10/21/2025	Maturity	1	329,755	1.269899997			19,034							5,399			19,034	0003
USD/L 7324089.27 GBP-S 9560440.6USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2024	06/16/2025	06/16/2025	Maturity	1	9,560,441	1.3053419			379,828							404,844			379,828	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 2875371.6 GBP-S 3498838.42USD	Non-USD Futures Repatriation -1.14.2025	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/16/2025	01/16/2025	Maturity	1	3,498,838	1.216829999			17,446							17,446			0003
USD/L 34588.66 GBP-S 47084.55USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2025	09/24/2025	09/24/2025	Maturity	1	47,085	1.361271295			(584)							(584)			0003
GBP/L 21199003.44 USD-S 15775000GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2025	08/26/2025	08/26/2025	Maturity	1	21,199,003	1.3438354			61,104							61,104			0003
USD/L 122590.46 GBP-S 159032.62USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/24/2025	03/24/2025	Maturity	1	159,033	1.297267504			(657)							(657)			0003
USD/L 1108285.83 GBP-S 1383606.2USD	Non-USD Futures Repatriation -1.24.2025	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/28/2025	01/28/2025	Maturity	1	1,383,606	1.248420004			(4,781)							(4,781)			0003
USD/L 1771076.9 GBP-S 2202812.32USD	Non-USD Futures Repatriation -2.4.2025	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2025	02/06/2025	02/06/2025	Maturity	1	2,202,812	1.243770002			.47							.47			0003
GBP/L 22757694.3 USD-S 16830000GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2025	06/13/2025	06/13/2025	Maturity	1	22,757,694	1.35221			79,056							79,056			0003
USD/L 142501.52 GBP-S 188903.89USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/24/2025	04/24/2025	Maturity	1	188,904	1.325627193			1,136							1,136			0003
GBP/L 11436750 USD-S 8500000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2025	06/23/2025	06/23/2025	Maturity	1	11,436,750	1.3455			58,591							58,591			0003
GBP/L 33826116.63 USD-S 24670787.42GBP	CML Canary Wharf 7410029 ... 7410018 - Corus Hotel CML FX	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	07/10/2025	07/10/2025	Maturity	1	33,826,117	1.3711			(340,602)							(340,602)			0003
GBP/L 226908.16 USD-S 182894.73GBP		B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/06/2025	02/14/2025	02/14/2025	Maturity	1	226,908	1.240648979			3,264							3,264			0003
GBP/L 4065870 USD-S 3000000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/17/2025	06/17/2025	Maturity	1	4,065,870	1.35529			(38,051)							(38,051)			0003
USD/L 98703.46 GBP-S 131715.51USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/23/2025	05/23/2025	Maturity	1	131,716	1.334456867			1,850							1,850			0003
USD/L 653648.41 GBP-S 854720.99USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2025	11/24/2025	11/24/2025	Maturity	1	854,721	1.307615802			2,017							2,017			0003
GBP/L 248810.67 USD-S 182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	11/14/2025	11/14/2025	Maturity	1	248,811	1.360403714			(7,976)							(7,976)			0003
GBP/L 80795935 USD-S 60500000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2025	12/30/2025	12/30/2025	Maturity	1	80,795,935	1.33547			642,771							642,771			0003
GBP/L 6025162.5 USD-S 4500000GBP	SCP II Investments LLC TL GBP	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/02/2025	10/23/2025	10/23/2025	Maturity	1	6,025,163	1.338925			(15,387)							(15,387)			0003
GBP/L 743597.47 USD-S 547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	743,597	1.357107402			(3,674)							(3,674)			0003
GBP/L 2112567.51 USD-S 1677746.26GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2025	06/16/2025	06/16/2025	Maturity	1	2,112,568	1.259169897			164,473							164,473			0003
USD/L 3287744.29 GBP-S 4166920.65USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	06/16/2025	06/16/2025	Maturity	1	4,166,921	1.267410201			295,212							295,212			0003
GBP/L 60541635.01 USD-S 46200000.01GBP	iQ Pool I 7200423	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/04/2024	05/15/2025	05/15/2025	Maturity	1	60,541,635	1.310425			927,231						2,773,936	927,231			0003
GBP/L 25288533.74 USD-S 19375217.39GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/18/2024	01/21/2025	01/21/2025	Maturity	1	25,288,534	1.3052			(1,383,269)						1,041,142	(1,383,269)			0003
USD/L 251907.61 GBP-S 323625.71USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/06/2024	03/14/2025	03/14/2025	Maturity	1	323,626	1.284700014			2,165						8,492	2,165			0003
GBP/L 3883807.5 USD-S 3000000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/17/2025	03/17/2025	Maturity	1	3,883,808	1.2946025			12,904							12,904			0003
GBP/L 2181397.89 USD-S 1689303.72GBP	Coupon Hedge RML	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	03/07/2025	03/12/2025	03/12/2025	Maturity	1	2,181,398	1.291299998			8,947							8,947			0003
GBP/L 1908244.35 USD-S 1437188.99GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	07/15/2025	07/15/2025	Maturity	1	1,908,244	1.327761598			15,137							15,137			0003
USD/L 40853.09 GBP-S 54516.69USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/23/2025	05/23/2025	Maturity	1	54,517	1.334456953			766							766			0003
GBP/L 22740696 USD-S 16830000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/15/2025	07/15/2025	Maturity	1	22,740,696	1.3512			(217,209)							(217,209)			0003
USD/L 110564.77 GBP-S 134966.81USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/24/2025	01/24/2025	Maturity	1	134,967	1.220703575			3,074							3,074			0003
GBP/L 49465.46 USD-S 38952.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	10/21/2025	10/21/2025	Maturity	1	49,465	1.269899942			2,855						810	2,855			0003
GBP/L 3437951.58 USD-S 2712056.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	06/16/2025	06/16/2025	Maturity	1	3,437,952	1.267655001			242,856						47,702	242,856			0003
USD/L 1725853.93 GBP-S 2188621.3USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/18/2024	06/16/2025	06/16/2025	Maturity	1	2,188,621	1.268138202			153,711						31,190	153,711			0003
GBP/L 3722176.06 USD-S 2870215.68GBP	Motive Capital Fund li-b ...	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	03/20/2025	03/20/2025	Maturity	1	3,722,176	1.296828			(954)							(954)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 3345379.15 USD-S 2470518.97GBP	Motive Capital Fund Ii-b	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/09/2025	09/19/2025	09/19/2025	Maturity	1	3,345,379	1.354120001			(17,588)							(17,588)			0003
USD/L 900000 GBP-S 1188602.82USD	Sorel Foundation Home Loans 50163204	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2025	12/03/2025	12/03/2025	Maturity	1	1,188,603	1.3206698			207							207			0003
USD/L 22911400 GBP-S 30299856.82USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/22/2025	04/22/2025	Maturity	1	30,299,857	1.3224795			238,904							238,904			0003
GBP/L 28305641.82 USD-S 21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/08/2024	01/27/2025	01/27/2025	Maturity	1	28,305,642	1.2945			(999,323)					942,531		(999,323)			0003
USD/L 15098184.25 GBP-S 20133079.92USD	EDF 6 1/2 11/08/64	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/10/2025	10/10/2025	Maturity	1	20,133,080	1.333476899			21,480							21,480			0003
GBP/L 1259225.56 USD-S 945555.28GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/19/2025	12/19/2025	Maturity	1	1,259,226	1.331731298			5,173							5,173			0003
GBP/L 58118804.35 USD-S 47708754.19GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2025	01/22/2025	01/22/2025	Maturity	1	58,118,804	1.2182			630,031							630,031			0003
GBP/L 69879563.88 USD-S 51937689.16GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/18/2025	07/23/2025	07/23/2025	Maturity	1	69,879,564	1.34545			651,533							651,533			0003
USD/L 11111111.11 GBP-S 14967777.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/23/2025	06/24/2025	06/24/2025	Maturity	1	14,967,778	1.3471			163,379							163,379			0003
GBP/L 44565624.31 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/02/2025	04/02/2025	Maturity	1	44,565,624	1.2914			224,044							224,044			0003
GBP/L 31032696.86 USD-S 23514400GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/12/2025	05/16/2025	05/16/2025	Maturity	1	31,032,697	1.3199			173,950							173,950			0003
GBP/L 3920164.47 USD-S 2951504.35GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/15/2025	07/23/2025	07/23/2025	Maturity	1	3,920,164	1.328192001			87,962							87,962			0003
GBP/L 6089380.56 USD-S 4489700.33GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	08/13/2025	08/29/2025	08/29/2025	Maturity	1	6,089,381	1.356300001			(21,972)							(21,972)			0003
USD/L 600000 GBP-S 793487.7USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/22/2025	04/22/2025	Maturity	1	793,488	1.3224795			6,256							6,256			0003
USD/L 277777.78 GBP-S 370084.36USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/10/2025	12/15/2025	12/15/2025	Maturity	1	370,084	1.332303685			1,361							1,361			0003
GBP/L 2390844.47 USD-S 1889127.23GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	01/27/2025	01/27/2025	Maturity	1	2,390,844	1.265581498			(31,706)					26,800		(31,706)			0003
GBP/L 631754.21 USD-S 494494.97GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2024	01/22/2025	01/22/2025	Maturity	1	631,754	1.277574593			(22,830)					12,917		(22,830)			0003
GBP/L 157875.47 USD-S 116393.75GBP	Project Madonna 50234178	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/11/2025	09/22/2025	09/22/2025	Maturity	1	157,875	1.356391301			(593)							(593)			0003
GBP/L 4279220.96 USD-S 3168790.32GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/11/2025	07/23/2025	07/23/2025	Maturity	1	4,279,221	1.350427301			23,979							23,979			0003
GBP/L 16531396.78 USD-S 13570347.05GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2025	01/22/2025	01/22/2025	Maturity	1	16,531,397	1.2182			179,207							179,207			0003
USD/L 42046257.49 GBP-S 56648922.72USD	Falkor Senior Non-Callable	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/22/2025	12/29/2025	12/29/2025	Maturity	1	56,648,923	1.3473			122,012							122,012			0003
GBP/L 27848806.7 USD-S 22911400GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	04/22/2025	Maturity	1	27,848,807	1.2155			2,689,954					(804,438)		2,689,954			0003
USD/L 500000 GBP-S 621254.5USD	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/28/2025	01/31/2025	01/31/2025	Maturity	1	621,255	1.242509			(1,407)							(1,407)			0003
GBP/L 9266187.3 USD-S 68700000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/02/2025	06/02/2025	Maturity	1	9,266,187	1.34879			37,839							37,839			0003
GBP/L 1420554.31 USD-S 1050054.15GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/19/2025	09/19/2025	Maturity	1	1,420,554	1.352839099			(6,130)							(6,130)			0003
USD/L 600000 GBP-S 773393.34USD	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/31/2025	03/31/2025	Maturity	1	773,393	1.2889889			1,510							1,510			0003
USD/L 200000 GBP-S 268646.88USD	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2025	09/30/2025	09/30/2025	Maturity	1	268,647	1.3432344			293							293			0003
GBP/L 2180677.36 USD-S 1604219.76GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2025	09/19/2025	09/19/2025	Maturity	1	2,180,677	1.359338299			(19,792)							(19,792)			0003
GBP/L 3276699.27 USD-S 2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	3,276,699	1.3571676			(16,334)							(16,334)			0003
USD/L 4673750.91 GBP-S 6232338.87USD	AVLN 7 3/4 PERP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/10/2025	10/10/2025	Maturity	1	6,232,339	1.333476899			6,649							6,649			0003
USD/L 50892.16 GBP-S 65078.6USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	08/15/2025	08/15/2025	Maturity	1	65,079	1.283800098			3,630					1,735		3,630			0003
GBP/L 4043970 USD-S 3000000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/18/2025	09/19/2025	09/19/2025	Maturity	1	4,043,970	1.34799			(2,967)							(2,967)			0003
USD/L 402584.8 GBP-S 547600.47USD	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2025	06/13/2025	06/13/2025	Maturity	1	547,600	1.360211488			(1,330)							(1,330)			0003
USD/L 36631.11 GBP-S 49864.88USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/15/2025	09/24/2025	09/24/2025	Maturity	1	49,865	1.361271335			(618)							(618)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 21180772.27 USD-S 15775000GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	SOCIETE GENERALE SA	07/16/2025	07/23/2025	07/23/2025	Maturity	1	21,180,772	1.3426797			241,591							241,591			0003
GBP/L 537896.21 USD-S 399696.71GBP	Motive Capital Fund Ii-b	B1	Currency	SOCIETE GENERALE SA	06/18/2025	09/19/2025	09/19/2025	Maturity	1	537,896	1.345760915			496							496			0003
USD/L 130262.28 GBP-S 168985.02USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA	03/18/2025	03/24/2025	03/24/2025	Maturity	1	168,985	1.297267482			(698)							(698)			0003
USD/L 45167.79 GBP-S 60384.37USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA	12/19/2025	12/29/2025	12/29/2025	Maturity	1	60,384	1.336890071			601							601			0003
USD/L 270422.43 GBP-S 359972.55USD	CML BGO Logistics Portfolio 7410013	B1	Currency	SOCIETE GENERALE SA	12/03/2025	12/04/2025	12/04/2025	Maturity	1	359,973	1.33114901			418							418			0003
GBP/L 273029.27 USD-S 201384.19GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA	08/14/2025	09/19/2025	09/19/2025	Maturity	1	273,029	1.355763181			(1,765)							(1,765)			0003
GBP/L 66997.95 USD-S 49523.96GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA	09/09/2025	09/19/2025	09/19/2025	Maturity	1	66,998	1.352839111			(289)							(289)			0003
USD/L 3637421.63 GBP-S 4660178.39USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA	08/01/2024	06/16/2025	06/16/2025	Maturity	1	4,660,178	1.281176301			276,537						113,160	276,537			0003
GBP/L 339146.6 USD-S 266939.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY	11/14/2024	07/16/2025	07/16/2025	Maturity	1	339,147	1.270500013			18,955						5,523	18,955			0003
USD/L 60500000 GBP-S 82933400USD	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/30/2025	07/02/2025	07/02/2025	Maturity	1	82,933,400	1.3708			(460,016)							(460,016)			0003
USD/L 142902.26 GBP-S 189435.12USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	04/17/2025	04/24/2025	04/24/2025	Maturity	1	189,435	1.32562718			1,139							1,139			0003
USD/L 21250239.63 GBP-S 26528161.65USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/07/2025	06/16/2025	06/16/2025	Maturity	1	26,528,162	1.24837			2,312,706							2,312,706			0003
USD/L 261104.8 GBP-S 335310.78USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025	06/11/2025	Maturity	1	335,311	1.284199984			18,121						8,900	18,121			0003
GBP/L 348095.22 USD-S 273853.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	11/14/2024	04/16/2025	04/16/2025	Maturity	1	348,095	1.271099993			14,375						5,595	14,375			0003
USD/L 93977.47 GBP-S 126604USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	06/18/2025	06/24/2025	06/24/2025	Maturity	1	126,604	1.347173956			1,375							1,375			0003
GBP/L 22727736.9 USD-S 16830000GBP	Project Waterfall - Funding	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	05/23/2025	05/28/2025	05/28/2025	Maturity	1	22,727,737	1.35043			(69,615)							(69,615)			0003
GBP/L 157875.47 USD-S 116393.75GBP	Project Madonna 50234178	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	09/11/2025	09/22/2025	09/22/2025	Maturity	1	157,875	1.356391301			(593)							(593)			0003
GBP/L 22601269.55 USD-S 16830000GBP	Project Waterfall - Funding	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	10/08/2025	10/15/2025	10/15/2025	Maturity	1	22,601,270	1.3429156			(66,021)							(66,021)			0003
USD/L 1673925.14 GBP-S 2269454.47USD	CML BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	09/10/2025	09/15/2025	09/15/2025	Maturity	1	2,269,454	1.355768198			8,243							8,243			0003
GBP/L 255847.16 USD-S 193690.55GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/13/2025	12/19/2025	12/19/2025	Maturity	1	255,847	1.320906776			3,156							3,156			0003
GBP/L 501349.7 USD-S 376464.61GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/08/2025	12/19/2025	12/19/2025	Maturity	1	501,350	1.331731288			2,060							2,060			0003
GBP/L 543690.77 USD-S 402584.83GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	21GI19DL770XOHC3ZE78	07/11/2025	07/15/2025	07/15/2025	Maturity	1	543,691	1.350499994			(4,914)							(4,914)			0003
GBP/L 4311807.44 USD-S 3208440.72GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/16/2025	12/19/2025	12/19/2025	Maturity	1	4,311,807	1.343895			(21,473)							(21,473)			0003
GBP/L 5354640 USD-S 4000000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/21/2025	10/23/2025	10/23/2025	Maturity	1	5,354,640	1.33866			(12,617)							(12,617)			0003
GBP/L 3807928.74 USD-S 3005587.23GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/23/2024	06/16/2025	06/16/2025	Maturity	1	3,807,929	1.26695			271,260					50,746		271,260			0003
USD/L 326.91 GBP-S 434.17USD	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM	21GI19DL770XOHC3ZE78	10/28/2025	10/30/2025	10/30/2025	Maturity	1	434	1.328102536			(5)							(5)			0003
USD/L 120911.09 GBP-S 147596.6USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	01/17/2025	01/24/2025	01/24/2025	Maturity	1	147,597	1.220703576			3,361							3,361			0003
USD/L 8500000 GBP-S 11221700USD	SCP II Investments LLC TL GBP	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	05/12/2025	05/14/2025	05/14/2025	Maturity	1	11,221,700	1.3202			47,624							47,624			0003
USD/L 252161.71 GBP-S 323674.77USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025	09/15/2025	Maturity	1	323,675	1.283599996			19,440					8,638		19,440			0003
USD/L 1368363.65 GBP-S 1832639.45USD	CML BGO Logistics Portfolio 7410013	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/15/2025	12/16/2025	12/16/2025	Maturity	1	1,832,639	1.339292702			4,115							4,115			0003
GBP/L 11412610 USD-S 8500000GBP	SCP II Investments LLC TL GBP	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	05/21/2025	05/23/2025	05/23/2025	Maturity	1	11,412,610	1.34266			89,575							89,575			0003
USD/L 9294105.24 GBP-S 12432724.58USD	A&O Recap (GBP)	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	12/17/2025	12/19/2025	12/19/2025	Maturity	1	12,432,725	1.3377			(4,626)							(4,626)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 5514774.48 USD-S 4107856.6GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2025	12/19/2025	12/19/2025	Maturity	1	5,514,774	1.3424944			(21,739)							(21,739)			0003
GBP/L 949322.5 USD-S 702701.63GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2025	09/19/2025	09/19/2025	Maturity	1	949,323	1.350961005			(2,783)							(2,783)			0003
USD/L 50789.03 GBP-S 65263.9USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	01/16/2025	01/16/2025	Maturity	1	65,264	1.28499993			(3,154)							(3,154)			0003
GBP/L 22424292 USD-S 1683000GBP	Project Waterfall - Funding	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/24/2025	04/28/2025	04/28/2025	Maturity	1	22,424,292	1.3324			195,156							195,156			0003
GBP/L 660758.95 USD-S 517909.35GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/11/2024	03/20/2025	03/20/2025	Maturity	1	660,759	1.275819697			10,708					12,890		10,708			0003
GBP/L 1787722.48 USD-S 1323778GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/13/2025	06/13/2025	Maturity	1	1,787,722	1.350470003			8,522							8,522			0003
GBP/L 570517.6 USD-S 429567.81GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/28/2025	12/19/2025	12/19/2025	Maturity	1	570,518	1.32812			3,901							3,901			0003
GBP/L 762209.92 USD-S 626661.48GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	03/20/2025	03/20/2025	Maturity	1	762,210	1.216302492			50,254							50,254			0003
GBP/L 891133.06 USD-S 719503.55GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2025	03/20/2025	03/20/2025	Maturity	1	891,133	1.238538795			41,700							41,700			0003
USD/L 2897450.62 GBP-S 3611709.29USD	Repat For Jon Net 0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/14/2025	02/14/2025	Maturity	1	3,611,709	1.246512802			34,717							34,717			0003
GBP/L 8452852.06 USD-S 6824135.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2025	06/16/2025	06/16/2025	Maturity	1	8,452,852	1.238670001			808,878							808,878			0003
USD/L 682005.75 GBP-S 881878.45USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2025	06/16/2025	06/16/2025	Maturity	1	881,878	1.293066004			43,741							43,741			0003
GBP/L 1622914.42 USD-S 1214074.75GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2025	12/16/2025	12/16/2025	Maturity	1	1,622,914	1.336749998			6,738							6,738			0003
GBP/L 6942928.53 USD-S 5107579.57GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2025	09/19/2025	09/19/2025	Maturity	1	6,942,929	1.3593383			(63,014)							(63,014)			0003
USD/L 67825.97 GBP-S 91112.97USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/22/2025	08/22/2025	Maturity	1	91,113	1.343334566			561							561			0003
USD/L 1116766.47 GBP-S 1503279.35USD	Falkor Senior Non-Callable	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	1,503,279	1.346100004			4,581							4,581			0003
USD/L 1116766.47 GBP-S 1504619.47USD	Falkor Senior Non-Callable	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/22/2025	12/29/2025	12/29/2025	Maturity	1	1,504,619	1.347300004			3,241							3,241			0003
USD/L 1116766.47 GBP-S 1503279.35USD	Falkor Senior Non-Callable	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	1,503,279	1.346100004			4,581							4,581			0003
USD/L 4790286.99 GBP-S 6380508.98USD	CMCSA 5 1/4 09/26/40 20030NEN7 Corp	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2025	10/24/2025	10/24/2025	Maturity	1	6,380,509	1.331968			(4,596)							(4,596)			0003
USD/L 34873.5 GBP-S 44739.21USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025	12/16/2025	Maturity	1	44,739	1.28289991			2,071					1,195		2,071			0003
USD/L 37225.08 GBP-S 47782.12USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025	09/15/2025	Maturity	1	47,782	1.283600196			2,870					1,275		2,870			0003
GBP/L 308414.15 USD-S 228912.75GBP	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025	10/28/2025	Maturity	1	308,414	1.347300008			(4,623)					21,778		(4,623)			0003
GBP/L 147097.69 USD-S 113502.88GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/27/2025	03/27/2025	Maturity	1	147,098	1.295982005			(146)							(146)			0003
USD/L 37676709.28 GBP-S 5019292.1USD	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/29/2025	04/29/2025	Maturity	1	50,192,912	1.3322			305,291							305,291			0003
GBP/L 46373760 USD-S 373500000GBP	19-24 Dering Street - 7200520	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2025	02/18/2025	02/18/2025	Maturity	1	46,373,760	1.2416			705,676							705,676			0003
GBP/L 996803.23 USD-S 731807.74GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	09/30/2025	09/30/2025	Maturity	1	996,803	1.362110805			(12,741)							(12,741)			0003
GBP/L 155271548.52 USD-S 116763083.56GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	10/24/2025	10/28/2025	10/28/2025	Maturity	1	155,271,549	1.3298			(314,701)							(314,701)			0003
GBP/L 47777082.08 USD-S 35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2025	10/01/2025	10/01/2025	Maturity	1	47,777,082	1.3434			156,473							156,473			0003
GBP/L 533222.65 USD-S 393036.4GBP	The Whiteley 7410036	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/30/2025	06/30/2025	Maturity	1	533,223	1.35667498			6,181							6,181			0003
USD/L 3000000 GBP-S 4017960USD	Heylo Flow 3 Draw	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/11/2025	12/15/2025	12/15/2025	Maturity	1	4,017,960	1.33932			(6,353)							(6,353)			0003
GBP/L 6426384 USD-S 4800000GBP	Canada Square 2020-2 Class B 50136218	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/15/2025	12/17/2025	12/17/2025	Maturity	1	6,426,384	1.33883			(6,354)							(6,354)			0003
USD/L 335077.07 GBP-S 452352.37USD	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/22/2025	07/22/2025	Maturity	1	452,352	1.349995003			1,043							1,043			0003
GBP/L 6552125 USD-S 5000000GBP	iQ Pool I 7200423	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/04/2024	05/15/2025	05/15/2025	Maturity	1	6,552,125	1.310425			100,350					300,210		100,350			0003
USD/L 4281154.05 GBP-S 5828608.01USD	EDF Fees Spot FX	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/25/2025	06/25/2025	Maturity	1	5,828,608	1.361457201			20,283							20,283			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 2034179.42 USD-S 1613109.46GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/22/2023	01/27/2025	01/27/2025	Maturity	1	2,034,179	1.261029999			(19,732)					15,542		(19,732)			0003
USD/L 39118542.52 GBP-S 52657470.09USD	Falkor Senior Non-Callable .	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	52,657,470	1.3461			160,459							160,459			0003
GBP/L 2023760.55 USD-S 1491164.86GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	2,023,761	1.357167598			(10,088)							(10,088)			0003
USD/L 10753208.42 GBP-S 14322929.51USD	AVLN 6 7/8 05/20/58 EH3633920 Corp	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2025	10/24/2025	10/24/2025	Maturity	1	14,322,930	1.331968			(10,318)							(10,318)			0003
GBP/L 350475.03 USD-S 261448.34GBP	The Whiteley 7410036	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2025	09/30/2025	09/30/2025	Maturity	1	350,475	1.340513503			1,095							1,095			0003
GBP/L 4108276.98 USD-S 3045493.31GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/30/2025	06/30/2025	Maturity	1	4,108,277	1.3489693			71,361							71,361			0003
USD/L 658950.02 GBP-S 890856.34USD	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/19/2025	08/19/2025	Maturity	1	890,856	1.351933095			(2,125)							(2,125)			0003
GBP/L 335865.23 USD-S 246941.13GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/30/2025	06/30/2025	Maturity	1	335,865	1.360102426			3,037							3,037			0003
GBP/L 333649.18 USD-S 269002.5GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/31/2023	06/11/2025	06/11/2025	Maturity	1	333,649	1.240319997			30,473					(2,635)		30,473			0003
USD/L 2288931.14 GBP-S 2853181.96USD	Repat For Jon Net 0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/13/2025	02/14/2025	02/14/2025	Maturity	1	2,853,182	1.246512798			27,426							27,426			0003
GBP/L 48017440.59 USD-S 35804519.12GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8SG0X2D1J857QP30	09/26/2025	09/30/2025	09/30/2025	Maturity	1	48,017,441	1.3411			128,915							128,915			0003
GBP/L 4790736.32 USD-S 3564814.45GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/16/2025	12/19/2025	12/19/2025	Maturity	1	4,790,736	1.343895001			(23,858)							(23,858)			0003
GBP/L 100395346.96 USD-S 75441263.14GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/25/2024	11/03/2025	11/03/2025	Maturity	1	100,395,347	1.330775			(1,302,635)					6,171,223		(1,302,635)			0003
GBP/L 1397688.84 USD-S 1047938.52GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2025	12/30/2025	12/30/2025	Maturity	1	1,397,689	1.333750801			12,935							12,935			0003
GBP/L 469582.06 USD-S 370254.31GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/30/2024	06/11/2025	06/11/2025	Maturity	1	469,582	1.268268991			31,595					6,721		31,595			0003
USD/L 1043874.42 GBP-S 1381451.3USD	Non-USD Futures Repatriation -4.16.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/16/2025	04/17/2025	04/17/2025	Maturity	1	1,381,451	1.323388401			3,144							3,144			0003
GBP/L 18815212.96 USD-S 14112821GBP	Project Nexus	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/05/2025	05/07/2025	05/07/2025	Maturity	1	18,815,213	1.3332			(55,149)							(55,149)			0003
GBP/L 40103055.74 USD-S 30098360.66GBP	CML Canary Wharf 7410029 ...	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/12/2025	05/12/2025	Maturity	1	40,103,056	1.3324			(445,682)							(445,682)			0003
USD/L 6000000 GBP-S 7605936.6USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	02/28/2025	02/28/2025	Maturity	1	7,605,937	1.2676561			(59,716)							(59,716)			0003
GBP/L 8092740 USD-S 6000000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/02/2025	06/02/2025	Maturity	1	8,092,740	1.34879			33,047							33,047			0003
GBP/L 19541659.72 USD-S 15133322.79GBP	Coupon Hedge RML	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIKH05	03/07/2025	03/12/2025	03/12/2025	Maturity	1	19,541,660	1.2913			80,153							80,153			0003
USD/L 1138513.66 GBP-S 1532125.73USD	CML Platinum 7410008	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/21/2025	07/21/2025	Maturity	1	1,532,126	1.345724504			2,714							2,714			0003
GBP/L 15820888.68 USD-S 11781000GBP	Project Waterfall - Funding	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/15/2025	10/15/2025	Maturity	1	15,820,889	1.3429156			(46,214)							(46,214)			0003
GBP/L 37285620.41 USD-S 28073878.9GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	11/03/2025	11/03/2025	Maturity	1	37,285,620	1.328125			(410,353)					2,222,095		(410,353)			0003
USD/L 37160.4 GBP-S 47721.38USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025	06/11/2025	Maturity	1	47,721	1.284199847			2,579					1,267		2,579			0003
USD/L 49797000 GBP-S 67110420.96USD	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/03/2025	06/03/2025	Maturity	1	67,110,421	1.34768			180,094							180,094			0003
USD/L 6000000 GBP-S 8004300USD	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	04/30/2025	04/30/2025	Maturity	1	8,004,300	1.33405			(9,310)							(9,310)			0003
GBP/L 7594432.8 USD-S 6000000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	04/23/2025	04/23/2025	Maturity	1	7,594,433	1.2657388			363,338							363,338			0003
GBP/L 32909208.8 USD-S 26000000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	04/23/2025	04/23/2025	Maturity	1	32,909,209	1.2657388			1,574,465							1,574,465			0003
GBP/L 29033382.04 USD-S 22258349.89GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/23/2025	04/23/2025	Maturity	1	29,033,382	1.3043816			487,759							487,759			0003
USD/L 110400000 GBP-S 147063840USD	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2025	12/09/2025	12/09/2025	Maturity	1	147,063,840	1.3321			(253,377)							(253,377)			0003
GBP/L 2527016.68 USD-S 1977979.74GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2024	01/22/2025	01/22/2025	Maturity	1	2,527,017	1.277574602			(91,321)					51,669		(91,321)			0003
USD/L 11690745.94 GBP-S 15151206.74USD	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2025	03/28/2025	03/28/2025	Maturity	1	15,151,207	1.296			(19,906)							(19,906)			0003
GBP/L 60604874.64 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/02/2025	04/02/2025	Maturity	1	60,604,875	1.2914			304,677							304,677			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 8255846.84 USD-S 6090284.27GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA	08/14/2025	08/26/2025	08/26/2025	Maturity	1	8,255,847	1.355576599			(47,917)							(47,917)			0003
USD/L 306545.76 GBP-S 411459.15USD	Project Lavington - 7410033	B1	Currency	CITIBANK NA	10/16/2025	10/21/2025	10/21/2025	Maturity	1	411,459	1.342243814			388							388			0003
GBP/L 27352370.83 USD-S 20161849GBP	Project Nexus	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/04/2025	06/06/2025	06/06/2025	Maturity	1	27,352,371	1.35664			(71,237)							(71,237)			0003
USD/L 8504100 GBP-S 11336024.83USD	Project Nexus	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	21GI19DL77OXOHC3ZE78	12/10/2025	12/11/2025	12/11/2025	Maturity	1	11,336,025	1.333007			52,734							52,734			0003
GBP/L 13354700 USD-S 100000000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/17/2025	12/30/2025	12/30/2025	Maturity	1	13,354,700	1.33547			106,243							106,243			0003
GBP/L 143502.7 USD-S 104570.94GBP	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/27/2025	06/30/2025	06/30/2025	Maturity	1	143,503	1.372299991			11							11			0003
USD/L 26033.8 GBP-S 34848.32USD	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	04/28/2025	04/30/2025	04/30/2025	Maturity	1	34,848	1.338579846			(158)							(158)			0003
GBP/L 6271005.77 USD-S 4569704.71GBP	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/27/2025	06/30/2025	06/30/2025	Maturity	1	6,271,006	1.372299999			462							462			0003
GBP/L 17237.26 USD-S 12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	17,237	1.357167321			(86)							(86)			0003
USD/L 36947.32 GBP-S 46979.26USD	Brunel Sept 2021 - 7200467 .	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/04/2025	03/06/2025	03/06/2025	Maturity	1	46,979	1.271520099			594							594			0003
USD/L 3540335 GBP-S 4379606.82USD	Non-USD Futures Repatriation -1.2.2025	D1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	01/02/2025	01/03/2025	01/03/2025	Maturity	1	4,379,607	1.237060001			18,926							18,926			0003
USD/L 331783.04 GBP-S 413571.81USD	Repat For Jon Net 0	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	02/13/2025	02/14/2025	02/14/2025	Maturity	1	413,572	1.246512812			3,975							3,975			0003
GBP/L 17236.5 USD-S 12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	17,237	1.357107483			(85)							(85)			0003
GBP/L 1495204.84 USD-S 1097711.61GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/24/2025	09/30/2025	09/30/2025	Maturity	1	1,495,205	1.362110801			(19,111)							(19,111)			0003
GBP/L 4820130 USD-S 3600000GBP	SCP II Investments LLC TL GBP	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	09/02/2025	10/23/2025	10/23/2025	Maturity	1	4,820,130	1.338925			(12,309)							(12,309)			0003
GBP/L 766573.63 USD-S 563248.93GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	09/15/2025	09/30/2025	09/30/2025	Maturity	1	766,574	1.360985506			(9,172)							(9,172)			0003
GBP/L 66336443.15 USD-S 49638484.02GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	12/17/2025	12/30/2025	12/30/2025	Maturity	1	66,336,443	1.3363914			481,638							481,638			0003
USD/L 5102460 GBP-S 6785404.38USD	Project Nexus	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	21GI19DL77OXOHC3ZE78	12/09/2025	12/11/2025	12/11/2025	Maturity	1	6,785,404	1.32983			47,851							47,851			0003
GBP/L 3508120.91 USD-S 2603013.92GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	10/03/2025	12/30/2025	12/30/2025	Maturity	1	3,508,121	1.347715002			(4,219)							(4,219)			0003
GBP/L 799833.98 USD-S 589554.59GBP	The Whiteley 7410036	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/04/2025	06/30/2025	06/30/2025	Maturity	1	799,834	1.356675011			9,271							9,271			0003
GBP/L 525712.54 USD-S 392172.51GBP	The Whiteley 7410036	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	07/15/2025	09/30/2025	09/30/2025	Maturity	1	525,713	1.34051349			1,642							1,642			0003
USD/L 540167.94 GBP-S 723263.26USD	The Whiteley 7410036	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/15/2025	10/21/2025	10/21/2025	Maturity	1	723,263	1.338959991			2,457							2,457			0003
USD/L 1521360.06 GBP-S 2041227.05USD	The Whiteley 7410036	B1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	05/22/2025	05/23/2025	05/23/2025	Maturity	1	2,041,227	1.341712001			17,475							17,475			0003
USD/L 988425.03 GBP-S 1336284.51USD	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	08/18/2025	08/19/2025	08/19/2025	Maturity	1	1,336,285	1.351933095			(3,187)							(3,187)			0003
USD/L 56515063.92 GBP-S 75289368.15USD	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	04/25/2025	04/29/2025	04/29/2025	Maturity	1	75,289,368	1.3322			457,936							457,936			0003
GBP/L 2096533.28 USD-S 1571907.79GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	10/15/2025	12/30/2025	12/30/2025	Maturity	1	2,096,533	1.333750805			19,403							19,403			0003
GBP/L 9117440 USD-S 6800000GBP	SCP II Investments LLC TL GBP	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	07/16/2025	07/23/2025	07/23/2025	Maturity	1	9,117,440	1.3408			116,923							116,923			0003
USD/L 502615.61 GBP-S 678528.56USD	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	07/21/2025	07/22/2025	07/22/2025	Maturity	1	678,529	1.349994999			1,564							1,564			0003
GBP/L 9130088 USD-S 6800000GBP	SCP II Investments LLC TL GBP	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	05/21/2025	05/23/2025	05/23/2025	Maturity	1	9,130,088	1.34266			71,660							71,660			0003
GBP/L 73990178.87 USD-S 54268871.11GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	73,990,179	1.3634			488,475							488,475			0003
GBP/L 503797.84 USD-S 370411.7GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	06/16/2025	06/30/2025	06/30/2025	Maturity	1	503,798	1.360102394			4,556							4,556			0003
GBP/L 584289.58 USD-S 433540.91GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	10/03/2025	12/30/2025	12/30/2025	Maturity	1	584,290	1.347714983			(703)							(703)			0003
GBP/L 9149400 USD-S 6800000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/18/2025	06/23/2025	06/23/2025	Maturity	1	9,149,400	1.3455			46,873							46,873			0003
USD/L 1253356.93 GBP-S 1703938.75USD	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	06/16/2025	06/18/2025	06/18/2025	Maturity	1	1,703,939	1.359500003			(23,430)							(23,430)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 97796.46 GBP-S 132667.24USD	The Whiteley 7410036 SCP II Investments LLC TL GBP	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/17/2025	06/18/2025	06/18/2025	Maturity	1	132,667	1.356564849			(1,541)							(1,541)			0003
GBP/L 4283712 USD-S 3200000GBP		D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2025	10/23/2025	10/23/2025	Maturity	1	4,283,712	1.33866			(10,094)							(10,094)			0003
GBP/L 72026160.91 USD-S 53706778.70GBP	The Whiteley 7410036 SCP II Investments LLC TL GBP	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	09/26/2025	09/30/2025	09/30/2025	Maturity	1	72,026,161	1.3411			193,373							193,373			0003
USD/L 6800000 GBP-S 8977360USD		D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/12/2025	05/14/2025	05/14/2025	Maturity	1	8,977,360	1.3202			38,099							38,099			0003
GBP/L 78700604.41 USD-S 58445923.98GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/28/2025	05/29/2025	05/29/2025	Maturity	1	78,700,604	1.3465542			154,632							154,632			0003
GBP/L 6162415.48 USD-S 4568239.97GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/30/2025	06/30/2025	Maturity	1	6,162,415	1.348969301			107,042							107,042			0003
USD/L 838458.13 GBP-S 1151459.58USD	Non-USD Futures Repatriation -6.26.2025	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/27/2025	06/27/2025	Maturity	1	1,151,460	1.373305999			(2,352)							(2,352)			0003
GBP/L 88870.44 USD-S 65506.07GBP	The Whiteley 7410036	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/30/2025	06/30/2025	Maturity	1	88,870	1.356674885			1,030							1,030			0003
USD/L 169040.01 GBP-S 226803.01USD	The Whiteley 7410036	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/22/2025	05/23/2025	05/23/2025	Maturity	1	226,803	1.341712001			1,942							1,942			0003
GBP/L 8002906.75 USD-S 5967419.84GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	09/26/2025	09/30/2025	09/30/2025	Maturity	1	8,002,907	1.3411			21,486							21,486			0003
GBP/L 55977.54 USD-S 41156.86GBP	The Whiteley 7410036 CWL BGO Logistics 7410013 FXF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/30/2025	06/30/2025	Maturity	1	55,978	1.360102301			506							506			0003
USD/L 322202.74 GBP-S 416701.58USD		B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2025	03/13/2025	03/13/2025	Maturity	1	416,702	1.293289995			260							260			0003
USD/L 14624430.33 GBP-S 19185790.15USD	CWL Canary Wharf 7410029	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2025	04/14/2025	04/14/2025	Maturity	1	19,185,790	1.3119			96,461							96,461			0003
GBP/L 20379600 USD-S 15049180.33GBP	CWL Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/06/2025	06/10/2025	06/10/2025	Maturity	1	20,379,600	1.3542			(61,815)							(61,815)			0003
USD/L 5292.88 GBP-S 7022.7USD	20 Dering St- 7410042	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/01/2025	12/03/2025	12/03/2025	Maturity	1	7,023	1.326820181			(31)							(31)			0003
GBP/L 684712.83 USD-S 507582.22GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/30/2025	06/30/2025	Maturity	1	684,713	1.348969296			11,894							11,894			0003
USD/L 1994474.76 GBP-S 2556624.65USD	Project Nexus	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/08/2025	04/08/2025	Maturity	1	2,556,625	1.281853599			(8,882)							(8,882)			0003
GBP/L 8974278.24 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/28/2025	04/30/2025	04/30/2025	Maturity	1	8,974,278	1.338600001			(40,907)							(40,907)			0003
USD/L 370474.04 GBP-S 502276.92USD	CWL BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/15/2025	09/15/2025	Maturity	1	502,277	1.355768194			1,824							1,824			0003
USD/L 60018.66 GBP-S 80362.59USD	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/15/2025	10/21/2025	10/21/2025	Maturity	1	80,363	1.338960083			273							273			0003
GBP/L 8221130.98 USD-S 6029874.56GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	8,221,131	1.363400001			54,275							54,275			0003
GBP/L 232948.16 USD-S 174656.44GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2025	12/30/2025	12/30/2025	Maturity	1	232,948	1.333750762			2,156							2,156			0003
GBP/L 9031934.59 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/30/2025	05/30/2025	Maturity	1	9,031,935	1.3472			(727)							(727)			0003
GBP/L 10957675 USD-S 8150000GBP	Shinfield Studios 7410041 CWL	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/03/2025	10/07/2025	10/07/2025	Maturity	1	10,957,675	1.3445			(21,160)							(21,160)			0003
USD/L 258110.96 GBP-S 339735.35USD	CWL BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 815DZIKZKVSZ1NUHU748	11/10/2025	11/13/2025	11/13/2025	Maturity	1	339,735	1.316237598			534							534			0003
USD/L 55846.18 GBP-S 75392.06USD	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/21/2025	07/22/2025	07/22/2025	Maturity	1	75,392	1.349994933			174							174			0003
GBP/L 9075950.9 USD-S 6748019.23GBP	Project Lavington - 7410033	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2025	12/30/2025	12/30/2025	Maturity	1	9,075,951	1.344979999			7,519							7,519			0003
GBP/L 1228948.85 USD-S 911412GBP	GreyKite UK MLI- 50433655	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2025	08/26/2025	08/26/2025	Maturity	1	1,228,949	1.348400998			(631)							(631)			0003
GBP/L 1205032.5 USD-S 900000GBP	SCP II Investments LLC TL GBP	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/02/2025	10/23/2025	10/23/2025	Maturity	1	1,205,033	1.338925			(3,077)							(3,077)			0003
USD/L 10257.38 GBP-S 13784.36USD	20 Dering St- 7410042	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2025	10/10/2025	10/10/2025	Maturity	1	13,784	1.343848039			(92)							(92)			0003
USD/L 283785.05 GBP-S 353076.85USD	CWL BGO Logistics 7410013 FXF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2025	02/14/2025	02/14/2025	Maturity	1	353,077	1.244170015			4,065							4,065			0003
USD/L 6750000 GBP-S 9252900USD	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	07/02/2025	07/02/2025	Maturity	1	9,252,900	1.3708			(51,324)							(51,324)			0003
GBP/L 876713.5 USD-S 650000GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/02/2025	06/02/2025	Maturity	1	876,714	1.34879			3,580							3,580			0003
USD/L 510246 GBP-S 678540.44USD	Project Nexus	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/09/2025	12/11/2025	12/11/2025	Maturity	1	678,540	1.329830004			4,785							4,785			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 1053767.73 GBP-S 1439552.1USD	20 Dering St- 7410042	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/16/2025	09/18/2025	09/18/2025	Maturity	1	1,439,552	1.366100004			(12,127)							(12,127)			0003
GBP/L 7370715.81 USD-S 5515387.04GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2025	12/30/2025	12/30/2025	Maturity	1	7,370,716	1.3363914			53,515							53,515			0003
GBP/L 8677280.98 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/21/2025	03/25/2025	03/25/2025	Maturity	1	8,677,281	1.2943			1,330							1,330			0003
GBP/L 2688608.45 USD-S 2016658GBP	Project Nexus Shinfield Studios 7410041	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/05/2025	05/07/2025	05/07/2025	Maturity	1	2,688,608	1.333200002			(7,881)							(7,881)			0003
USD/L 7821000 GBP-S 10540205.28USD	OML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/03/2025	06/03/2025	Maturity	1	10,540,205	1.34768			28,285							28,285			0003
GBP/L 20051527.87 USD-S 15049180.33GBP	OML Canary Wharf 7410029	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/12/2025	05/12/2025	Maturity	1	20,051,528	1.3324			(222,841)							(222,841)			0003
GBP/L 2242429.2 USD-S 1683000GBP	Project Waterfall - Funding	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/24/2025	04/28/2025	04/28/2025	Maturity	1	2,242,429	1.3324			19,516							19,516			0003
GBP/L 2275769.43 USD-S 1683000GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/10/2025	06/13/2025	06/13/2025	Maturity	1	2,275,769	1.35221			7,906							7,906			0003
USD/L 4156381.44 GBP-S 5594905.06USD	Falkor Senior Non-Callable	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	5,594,905	1.346100001			17,049							17,049			0003
USD/L 109825 GBP-S 148476.05USD	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/19/2025	08/19/2025	Maturity	1	148,476	1.351933075			(354)							(354)			0003
USD/L 679176.76 GBP-S 913968.17USD	Falkor Junior Notes	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/22/2025	12/29/2025	12/29/2025	Maturity	1	913,968	1.345700006			3,058							3,058			0003
GBP/L 8744511.61 USD-S 6493991.56GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/28/2025	05/29/2025	05/29/2025	Maturity	1	8,744,512	1.3465542			17,181							17,181			0003
GBP/L 2766854.78 USD-S 2016658GBP	Project Nexus	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/01/2025	07/07/2025	07/07/2025	Maturity	1	2,766,855	1.372000002			(22,804)							(22,804)			0003
USD/L 2122659 GBP-S 2887877.57USD	Bedford Commercial Park- 7410053	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/15/2025	09/17/2025	09/17/2025	Maturity	1	2,887,878	1.3605			6,355							6,355			0003
GBP/L 9140543.06 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	9,140,543	1.363399999			60,345							60,345			0003
GBP/L 8991038.8 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	09/26/2025	09/30/2025	09/30/2025	Maturity	1	8,991,039	1.3411			24,139							24,139			0003
USD/L 1670106.56 GBP-S 2164458.1USD	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2025	03/28/2025	03/28/2025	Maturity	1	2,164,458	1.295999999			(2,844)							(2,844)			0003
GBP/L 8657838.72 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/02/2025	04/02/2025	Maturity	1	8,657,839	1.2914			43,525							43,525			0003
GBP/L 58412.5 USD-S 43574.72GBP	The Whiteley 7410036	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2025	09/30/2025	09/30/2025	Maturity	1	58,413	1.3405349			182							182			0003
GBP/L 11175468.27 USD-S 8150000GBP	Shinfield Studios 7410041 OML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2025	07/07/2025	07/07/2025	Maturity	1	11,175,468	1.371223101			(85,826)							(85,826)			0003
GBP/L 1456529.29 USD-S 1086976.76GBP	20 Dering St- 7410042	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/15/2025	12/19/2025	12/19/2025	Maturity	1	1,456,529	1.339981997			(3,021)							(3,021)			0003
GBP/L 1146471.5 USD-S 8500000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/02/2025	06/02/2025	Maturity	1	1,146,472	1.34879			4,682							4,682			0003
USD/L 43792.25 GBP-S 58779.88USD	Project Lavington - 7410033	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/21/2025	10/21/2025	Maturity	1	58,780	1.34224389			.55							55			0003
USD/L 59850.04 GBP-S 79669.32USD	OML BGO Logistics Portfolio 7410013	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2025	12/04/2025	12/04/2025	Maturity	1	79,669	1.331148985			.92							92			0003
USD/L 89100.28 GBP-S 121195.23USD	OML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2025	06/13/2025	06/13/2025	Maturity	1	121,195	1.36021155			(294)							(294)			0003
GBP/L 2865740.59 USD-S 21441006BP	Bedford Commercial Park- 7410053	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2025	12/17/2025	12/17/2025	Maturity	1	2,865,741	1.336570398			2,007							2,007			0003
USD/L 340368.1 GBP-S 453713.06USD	Project Nexus	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/10/2025	12/11/2025	12/11/2025	Maturity	1	453,713	1.333007			2,111							2,111			0003
GBP/L 64921.07 USD-S 48171.22GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	12/30/2025	12/30/2025	Maturity	1	64,921	1.34771488			(78)							(78)			0003
GBP/L 886210 USD-S 6500000GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	886,210	1.3634			5,851							5,851			0003
GBP/L 1158890 USD-S 8500000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	1,158,890	1.3634			7,651							7,651			0003
GBP/L 1138855.5 USD-S 8500000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/30/2025	09/30/2025	Maturity	1	1,138,856	1.33983			4,140							4,140			0003
GBP/L 2282522 USD-S 1700000GBP	SCP II Investments LLC TL GBP	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/23/2025	05/23/2025	Maturity	1	2,282,522	1.34266			17,915							17,915			0003
GBP/L 20633931.15 USD-S 15049180.33GBP	OML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	07/10/2025	07/10/2025	Maturity	1	20,633,931	1.3711			(207,768)							(207,768)			0003
USD/L 850000 GBP-S 1126811USD	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/20/2025	05/20/2025	Maturity	1	1,126,811	1.32566			10,922							10,922			0003
USD/L 6632100.23 GBP-S 8345171.72USD	Project Lavington - 7410033	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/28/2025	03/04/2025	03/04/2025	Maturity	1	8,345,172	1.2583			131,981							131,981			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 166133.87 USD-S 121967.96GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	09/30/2025	09/30/2025	Maturity	1	166,134	1.362110754			(2,123)							(2,123)			0003
USD/L 3281244.65 GBP-S 4310899.22USD	Loan Star Brasillia- 50459006	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/07/2025	11/12/2025	11/12/2025	Maturity	1	4,310,899	1.3138			(2,938)							(2,938)			0003
GBP/L 1195544.69 USD-S 911412GBP	GreyKite UK MLI- 50433655	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/24/2025	11/26/2025	11/26/2025	Maturity	1	1,195,545	1.311749999			10,617							10,617			0003
USD/L 2387164.71 GBP-S 3195936.11USD	Old Spitafields Market 7410048	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2025	12/17/2025	12/17/2025	Maturity	1	3,195,936	1.338799998			(3,088)							(3,088)			0003
USD/L 139261.88 GBP-S 188326.53USD	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/18/2025	06/18/2025	Maturity	1	189,327	1.35950003			(2,603)							(2,603)			0003
USD/L 302846.98 GBP-S 405600.75USD	CWL BGO Logistics Portfolio 7410013	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/15/2025	12/16/2025	12/16/2025	Maturity	1	405,601	1.339292702			911							911			0003
GBP/L 389791.25 USD-S 289223.8GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	12/30/2025	12/30/2025	Maturity	1	389,791	1.347714987			(469)							(469)			0003
USD/L 4156381.44 GBP-S 5594905.06USD	Falkor Senior Non-Callable	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	5,594,905	1.346100001			17,049							17,049			0003
GBP/L 2279360 USD-S 17000000GBP	SCP II Investments LLC TL GBP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/23/2025	07/23/2025	Maturity	1	2,279,360	1.3408			29,231							29,231			0003
USD/L 247500 GBP-S 337062.83USD	Shinfield Studios 7410041 CWL	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	337,063	1.36187002			2,830							2,830			0003
GBP/L 2260126.95 USD-S 1683000GBP	Project Waterfall - Funding	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2025	10/15/2025	10/15/2025	Maturity	1	2,260,127	1.342915597			(6,602)							(6,602)			0003
USD/L 463005.65 GBP-S 627070.64USD	CWL BGO Logistics Portfolio 7410013	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/15/2025	08/15/2025	Maturity	1	627,071	1.354347706			487							487			0003
GBP/L 2272773.69 USD-S 1683000GBP	Project Waterfall - Funding	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	05/28/2025	05/28/2025	Maturity	1	2,272,774	1.35043			(6,961)							(6,961)			0003
USD/L 4158.77 GBP-S 5468.2USD	20 Dering St- 7410042	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/30/2025	11/03/2025	11/03/2025	Maturity	1	5,468	1.314859923			(6)							(6)			0003
GBP/L 1230433.54 USD-S 911412GBP	GreyKite UK MLI- 50433655	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/23/2025	12/29/2025	12/29/2025	Maturity	1	1,230,434	1.350029997			157							157			0003
GBP/L 85174.86 USD-S 62583.22GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/30/2025	09/30/2025	Maturity	1	85,175	1.36098558			(1,019)							(1,019)			0003
GBP/L 9068692.5 USD-S 6750000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/29/2025	10/02/2025	10/02/2025	Maturity	1	9,068,693	1.34351			4,010							4,010			0003
GBP/L 422333.67 USD-S 318079.44GBP	CWL BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	07/15/2025	07/15/2025	Maturity	1	422,334	1.327761612			3,350							3,350			0003
GBP/L 2711396.68 USD-S 2016658GBP	Project Nexus	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/03/2025	10/07/2025	10/07/2025	Maturity	1	2,711,397	1.3445			(5,236)							(5,236)			0003
GBP/L 20209544.27 USD-S 15049180.33GBP	CWL Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2025	10/10/2025	10/10/2025	Maturity	1	20,209,544	1.3429			(120,399)							(120,399)			0003
GBP/L 1070928 USD-S 8000000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/21/2025	10/23/2025	10/23/2025	Maturity	1	1,070,928	1.33866			(2,523)							(2,523)			0003
USD/L 4156381.44 GBP-S 5599892.71USD	Falkor Senior Non-Callable	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/22/2025	12/29/2025	12/29/2025	Maturity	1	5,599,893	1.347299999			12,061							12,061			0003
USD/L 650000 GBP-S 861679USD	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/20/2025	05/20/2025	Maturity	1	861,679	1.32566			8,352							8,352			0003
GBP/L 9014422.5 USD-S 6750000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/17/2025	12/30/2025	12/30/2025	Maturity	1	9,014,423	1.33547			71,714							71,714			0003
USD/L 2993191.29 GBP-S 4027189.22USD	Falkor Junior Notes	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/29/2025	12/29/2025	Maturity	1	4,027,189	1.34545			14,223							14,223			0003
USD/L 10866.27 GBP-S 14740.8USD	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/17/2025	06/18/2025	06/18/2025	Maturity	1	14,741	1.356564856			(171)							(171)			0003
GBP/L 2274069.6 USD-S 1683000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/15/2025	07/15/2025	Maturity	1	2,274,070	1.3512			(21,721)							(21,721)			0003
USD/L 901386.47 GBP-S 1215123.04USD	GreyKite UK MLI- 50433655	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/22/2025	07/24/2025	07/24/2025	Maturity	1	1,215,123	1.348059995			2,194							2,194			0003
GBP/L 1107628.13 USD-S 825393GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/18/2025	12/30/2025	12/30/2025	Maturity	1	1,107,628	1.3419403			3,429							3,429			0003
GBP/L 847009.9 USD-S 631183GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/18/2025	12/30/2025	12/30/2025	Maturity	1	847,010	1.341940293			2,622							2,622			0003
GBP/L 2735878.91 USD-S 2016658GBP	Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/04/2025	06/06/2025	06/06/2025	Maturity	1	2,735,879	1.35664			(7,125)							(7,125)			0003
USD/L 6279451.55 GBP-S 8365485.35USD	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/25/2025	04/29/2025	04/29/2025	Maturity	1	8,365,485	1.332199999			50,882							50,882			0003
USD/L 1700000 GBP-S 2244340USD	SCP II Investments LLC TL GBP	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/12/2025	05/14/2025	05/14/2025	Maturity	1	2,244,340	1.3202			9,525							9,525			0003
GBP/L 2287350 USD-S 17000000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/18/2025	06/23/2025	06/23/2025	Maturity	1	2,287,350	1.3455			11,718							11,718			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 636773.1 GBP-S 866939.32USD	EDF Fees Spot FX	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/25/2025	06/25/2025	Maturity	1	866,939	1.361457197			3,017							3,017			0003
USD/L 543871.69 GBP-S 734223.63USD	CML BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/14/2025	07/14/2025	Maturity	1	734,224	1.349994205			(4,077)							(4,077)			0003
USD/L 500000 GBP-S 669660USD	Heylo Flow 3 Draw	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/11/2025	12/15/2025	12/15/2025	Maturity	1	669,660	1.33932			(1,059)							(1,059)			0003
GBP/L 120329.93 USD-S 89100.28GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/11/2025	07/15/2025	07/15/2025	Maturity	1	120,330	1.350500021			(1,088)							(1,088)			0003
GBP/L 870889.5 USD-S 650000GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/30/2025	09/30/2025	Maturity	1	870,890	1.33983			3,166							3,166			0003
GBP/L 352719.33 USD-S 269025.5GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2022	06/11/2025	06/11/2025	Maturity	1	352,719	1.311099989			11,434						16,118	11,434			0003
GBP/L 3888612.36 USD-S 3072589.45GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	01/27/2025	01/27/2025	Maturity	1	3,888,612	1.265581498			(51,569)						43,588	(51,569)			0003
GBP/L 207977.72 USD-S 153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	207,978	1.357167575			(1,037)							(1,037)			0003
USD/L 65197.63 GBP-S 88444.81USD	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/17/2025	06/18/2025	06/18/2025	Maturity	1	88,445	1.356564802			(1,027)							(1,027)			0003
GBP/L 511049.09 USD-S 375499.29GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/30/2025	09/30/2025	Maturity	1	511,049	1.360985503			(6,115)							(6,115)			0003
USD/L 152007.3 GBP-S 192738.42USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/29/2023	11/03/2025	11/03/2025	Maturity	1	192,738	1.267955026			6,924						2,885	6,924			0003
GBP/L 541052.19 USD-S 437002.01GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	06/11/2025	06/11/2025	Maturity	1	541,052	1.238100003			50,474						(5,251)	50,474			0003
GBP/L 8583285.65 USD-S 6300745GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2025	06/27/2025	06/27/2025	Maturity	1	8,583,286	1.3622652			51,894							51,894			0003
USD/L 5491866.89 GBP-S 7373545.24USD	Non-USD Futures Repatriation -7.18.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/18/2025	07/22/2025	07/22/2025	Maturity	1	7,373,545	1.34263			57,537							57,537			0003
GBP/L 207968.5 USD-S 153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	207,969	1.357107409			(1,027)							(1,027)			0003
GBP/L 47364561.09 USD-S 35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2025	12/30/2025	12/30/2025	Maturity	1	47,364,561	1.3318007			508,342							508,342			0003
GBP/L 46037987.76 USD-S 35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/08/2024	01/27/2025	01/27/2025	Maturity	1	46,037,988	1.2945			(1,625,359)						1,532,988	(1,625,359)			0003
GBP/L 56134.92 USD-S 41664.75GBP	Patrizia London - 7200445 ..	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025	10/28/2025	Maturity	1	56,135	1.347300056			(841)						3,964	(841)			0003
GBP/L 10358222.39 USD-S 7620047.48GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2025	09/19/2025	09/19/2025	Maturity	1	10,358,222	1.3593383			(94,012)							(94,012)			0003
GBP/L 51025702.5 USD-S 37350000GBP	19-24 Dering Street - 7200520	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2025	10/01/2025	10/01/2025	Maturity	1	51,025,703	1.36615			(685,383)							(685,383)			0003
GBP/L 1485363.84 USD-S 1117410.59GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2025	06/11/2025	06/11/2025	Maturity	1	1,485,364	1.329290999			27,165							27,165			0003
USD/L 1760330.68 GBP-S 2235637.57USD	Non-USD Futures Repatriation -3.3.2025	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	03/05/2025	03/05/2025	Maturity	1	2,235,638	1.270010002			14,418							14,418			0003
GBP/L 2493542.31 USD-S 2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025	11/03/2025	Maturity	1	2,493,542	1.228299998			172,979						(40,134)	172,979			0003
GBP/L 46986300 USD-S 37350000GBP	19-24 Dering Street - 7200520	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/19/2024	01/02/2025	01/02/2025	Maturity	1	46,986,300	1.258			(758,192)						235,960	(758,192)			0003
USD/L 7620047.48 GBP-S 10299458.87USD	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2025	09/29/2025	09/29/2025	Maturity	1	10,299,459	1.3516266			(63,513)							(63,513)			0003
USD/L 4800000 GBP-S 6420720.48USD	Canada Square 2020-2 Class B 50136218	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/19/2025	12/22/2025	12/22/2025	Maturity	1	6,420,720	1.3376501			37,663							37,663			0003
GBP/L 2023670.78 USD-S 1491164.8GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	2,023,671	1.357107397			(9,998)							(9,998)			0003
USD/L 39118542.52 GBP-S 52657470.09USD	Falkor Senior Non-Callable .	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	52,657,470	1.3461			160,459							160,459			0003
GBP/L 556167.12 USD-S 451471GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2023	06/11/2025	06/11/2025	Maturity	1	556,167	1.231899989			54,945						(8,224)	54,945			0003
GBP/L 1159186.63 USD-S 9122506.01GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2024	06/11/2025	06/11/2025	Maturity	1	11,591,987	1.270702			756,249						187,798	756,249			0003
USD/L 360111.97 GBP-S 482175.52USD	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/15/2025	10/21/2025	10/21/2025	Maturity	1	482,176	1.338959991			1,638							1,638			0003
GBP/L 10240543.71 USD-S 7620047.48GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/16/2025	12/19/2025	12/19/2025	Maturity	1	10,240,544	1.343895			(50,999)							(50,999)			0003
GBP/L 331186.46 USD-S 269002.5GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	06/11/2025	06/11/2025	Maturity	1	331,186	1.231164989			32,936						(5,098)	32,936			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 389526.39 USD-S 289027.27GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	12/30/2025	12/30/2025	Maturity	1	389,526	1.34771501			(468)							(468)			0003
GBP/L 52467069.61 USD-S 38963949.32GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/28/2025	05/29/2025	05/29/2025	Maturity	1	52,467,070	1.3465542			103,088							103,088			0003
USD/L 835571.29 GBP-S 1135959.17USD	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/18/2025	06/18/2025	Maturity	1	1,135,959	1.359500001			(15,620)							(15,620)			0003
GBP/L 44224295.46 USD-S 33092322.73GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2025	12/30/2025	12/30/2025	Maturity	1	44,224,295	1.3363914			321,092							321,092			0003
GBP/L 49326785.91 USD-S 36179247.4GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	49,326,786	1.3634			325,650							325,650			0003
GBP/L 311935.3 USD-S 269002.5GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/01/2022	06/11/2025	06/11/2025	Maturity	1	311,935	1.159600004			52,187						(23,871)	52,187			0003
GBP/L 4736757.41 USD-S 3989989.12GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/13/2025	12/19/2025	12/19/2025	Maturity	1	4,736,757	1.320906799			58,436							58,436			0003
USD/L 6000000 GBP-S 8234245.2USD	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWWZKVSZI1NUHU748	06/27/2025	06/30/2025	06/30/2025	Maturity	1	8,234,245	1.3723742			161							161			0003
GBP/L 5036901.93 USD-S 3782220.88GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/19/2025	12/19/2025	Maturity	1	5,036,902	1.3317313			20,693							20,693			0003
GBP/L 6906823.65 USD-S 5155000GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2025	10/29/2025	10/29/2025	Maturity	1	6,906,824	1.33983			25,108							25,108			0003
USD/L 15857603.23 GBP-S 21212715.84USD	A&O Recap (GBP)	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/17/2025	12/19/2025	12/19/2025	Maturity	1	21,212,716	1.3377			(7,892)							(7,892)			0003
GBP/L 28292324.72 USD-S 20632911.39GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2025	07/07/2025	07/07/2025	Maturity	1	28,292,325	1.3712231			(217,281)							(217,281)			0003
GBP/L 27662056.83 USD-S 20161849GBP	Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2025	07/07/2025	07/07/2025	Maturity	1	27,662,057	1.372			(227,984)							(227,984)			0003
GBP/L 6659266.63 USD-S 5005763GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2025	12/30/2025	12/30/2025	Maturity	1	6,659,267	1.330319999			78,962							78,962			0003
GBP/L 2104381.01 USD-S 1625000GBP	Tower Bridge 2023-2 Class B	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/20/2025	03/20/2025	Maturity	1	2,104,381	1.295003698			2,424							2,424			0003
USD/L 68750 GBP-S 89080.82USD	Project Madonna 50234178	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2025	03/21/2025	03/21/2025	Maturity	1	89,081	1.295721018			(276)							(276)			0003
GBP/L 8180400 USD-S 6000000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	8,180,400	1.3634			54,006							54,006			0003
USD/L 200000000 GBP-S 266320000USD	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWWZKVSZI1NUHU748	12/08/2025	12/09/2025	12/09/2025	Maturity	1	266,320,000	1.3316			(359,016)							(359,016)			0003
GBP/L 18974687.83 USD-S 14112821GBP	Project Nexus	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/03/2025	10/07/2025	10/07/2025	Maturity	1	18,974,688	1.3445			(36,642)							(36,642)			0003
GBP/L 66125587.11 USD-S 54281388.2GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/17/2025	01/22/2025	01/22/2025	Maturity	1	66,125,587	1.2182			716,828							716,828			0003
USD/L 626582.28 GBP-S 853323.61USD	Shinfield Studios 7410041 CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	853,324	1.361870001			7,165							7,165			0003
USD/L 29248860.66 GBP-S 38371580.3USD	CML Canary Wharf 7410029	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/11/2025	04/14/2025	04/14/2025	Maturity	1	38,371,580	1.3119			192,921							192,921			0003
GBP/L 19146017.48 USD-S 14112821GBP	Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/06/2025	06/06/2025	Maturity	1	19,146,017	1.35664			(49,864)							(49,864)			0003
GBP/L 15909415.83 USD-S 11781000GBP	Project Waterfall - Funding	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	05/28/2025	05/28/2025	Maturity	1	15,909,416	1.35043			(48,730)							(48,730)			0003
USD/L 800000 GBP-S 1074587.52USD	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2025	09/30/2025	09/30/2025	Maturity	1	1,074,588	1.3432344			1,173							1,173			0003
USD/L 797482.97 GBP-S 1072231.8USD	Non-USD Futures Repatriation -6.18.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/18/2025	06/20/2025	06/20/2025	Maturity	1	1,072,232	1.344519996			(101)							(101)			0003
USD/L 2000000 GBP-S 2648398USD	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWWZKVSZI1NUHU748	10/29/2025	10/31/2025	10/31/2025	Maturity	1	2,648,398	1.324199			(21,382)							(21,382)			0003
GBP/L 40759200.01 USD-S 30098360.66GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/06/2025	06/10/2025	06/10/2025	Maturity	1	40,759,200	1.3542			(123,630)							(123,630)			0003
USD/L 19940068.66 GBP-S 25560248.8USD	Project Nexus	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/08/2025	04/08/2025	Maturity	1	25,560,249	1.2818536			(88,800)							(88,800)			0003
USD/L 46424704.39 GBP-S 58416205.53USD	Project Lavington - 7410033	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/28/2025	03/04/2025	03/04/2025	Maturity	1	58,416,206	1.2583			923,865							923,865			0003
GBP/L 27740949.36 USD-S 20632911.39GBP	Shinfield Studios 7410041 CML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/03/2025	10/07/2025	10/07/2025	Maturity	1	27,740,949	1.3445			(53,571)							(53,571)			0003
USD/L 1500000 GBP-S 2058561.3USD	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWWZKVSZI1NUHU748	06/27/2025	06/30/2025	06/30/2025	Maturity	1	2,058,561	1.3723742			.40							.40			0003
GBP/L 46194474.76 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/28/2025	04/30/2025	04/30/2025	Maturity	1	46,194,475	1.3386			(210,567)							(210,567)			0003
GBP/L 6055321.69 USD-S 4489700.33GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/30/2025	05/30/2025	Maturity	1	6,055,322	1.348714			(7,284)							(7,284)			0003
GBP/L 1728380.7 USD-S 1290000GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2025	10/29/2025	10/29/2025	Maturity	1	1,728,381	1.33983			6,283							6,283			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 7501019.59 GBP-S 10212317.13USD	EDF Fees Spot FX	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/25/2025	06/25/2025	Maturity	1	10,212,317	1.3614572			35,537							35,537			0003
GBP/L 324751.13 USD-S 244390.98GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2025	05/30/2025	05/30/2025	Maturity	1	324,751	1.328817987			4,466							4,466			0003
USD/L 47643.75 GBP-S 63068.15USD	Project Madonna	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/16/2025	04/24/2025	04/24/2025	Maturity	1	63,068	1.323744458			470							470			0003
GBP/L 1250679.21 USD-S 991791.8GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/22/2023	01/27/2025	01/27/2025	Maturity	1	1,250,679	1.261029996			(12,132)					9,556		(12,132)			0003
GBP/L 31624682.28 USD-S 23521518.99GBP	Shinfield Studios 7410041 CML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2025	10/07/2025	10/07/2025	Maturity	1	31,624,682	1.3445			(61,071)							(61,071)			0003
GBP/L 27729619.67 USD-S 20476753.56GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/06/2025	06/10/2025	06/10/2025	Maturity	1	27,729,620	1.3542			(84,109)							(84,109)			0003
USD/L 18600000 GBP-S 25199280USD	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/08/2025	09/09/2025	09/09/2025	Maturity	1	25,199,280	1.3548			(55,650)							(55,650)			0003
USD/L 500000 GBP-S 662099.5USD	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/29/2025	10/31/2025	10/31/2025	Maturity	1	662,100	1.324199			(5,345)							(5,345)			0003
USD/L 1400000 GBP-S 1875047.02USD	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/12/2025	12/12/2025	Maturity	1	1,875,047	1.3393193			(4,090)							(4,090)			0003
USD/L 1400000 GBP-S 1881278USD	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2025	08/29/2025	08/29/2025	Maturity	1	1,881,278	1.34377			10,691							10,691			0003
USD/L 8888533.33 GBP-S 11422609.74USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2024	06/16/2025	06/16/2025	Maturity	1	11,422,610	1.285095			640,925					311,354		640,925			0003
GBP/L 1666432 USD-S 1256555GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2025	12/30/2025	12/30/2025	Maturity	1	1,666,432	1.33032			19,760							19,760			0003
GBP/L 29374893.18 USD-S 21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2025	10/01/2025	10/01/2025	Maturity	1	29,374,893	1.3434			96,205							96,205			0003
USD/L 34138275.95 GBP-S 42956192.63USD	Project Lavington - 7410033	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/28/2025	03/04/2025	03/04/2025	Maturity	1	42,956,193	1.2583			679,362							679,362			0003
GBP/L 10322971.13 USD-S 7510000GBP	MORTI 2022-1 B-Class B - 50136410	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2025	09/25/2025	09/25/2025	Maturity	1	10,322,971	1.374563399			(307,635)							(307,635)			0003
USD/L 500000 GBP-S 670476.95USD	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/31/2025	07/31/2025	Maturity	1	670,477	1.3409539			(10,280)							(10,280)			0003
GBP/L 7504388.87 USD-S 5790839.06GBP	Alban Gate- 7200375	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/21/2025	03/21/2025	Maturity	1	7,504,389	1.295906999			(24,328)							(24,328)			0003
USD/L 1500000 GBP-S 1889231.7USD	GBP FABN Fees	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/21/2025	02/21/2025	Maturity	1	1,889,232	1.2594878			4,971							4,971			0003
USD/L 181763.83 GBP-S 233184.81USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025	12/16/2025	Maturity	1	233,185	1.282899959			10,797					6,226		10,797			0003
GBP/L 94953608.52 USD-S 69865064.03GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/19/2025	09/19/2025	Maturity	1	94,953,609	1.3591			(845,304)							(845,304)			0003
GBP/L 68713006.89 USD-S 50915118.18GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2025	08/26/2025	08/26/2025	Maturity	1	68,713,007	1.34956			(94,249)							(94,249)			0003
USD/L 123927.56 GBP-S 159073.41USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025	09/15/2025	Maturity	1	159,073	1.283599951			9,554					4,245		9,554			0003
GBP/L 6129750.19 USD-S 4734091.31GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/31/2025	03/31/2025	Maturity	1	6,129,750	1.2948103			(15,644)							(15,644)			0003
GBP/L 6260991.04 USD-S 4734091.31GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/17/2025	04/30/2025	04/30/2025	Maturity	1	6,260,991	1.322532801			47,178							47,178			0003
USD/L 111632.54 GBP-S 143358.51USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025	06/11/2025	Maturity	1	143,359	1.284200019			7,747					3,805		7,747			0003
GBP/L 3410116.32 USD-S 2524946GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/13/2025	06/13/2025	Maturity	1	3,410,116	1.35057			16,001							16,001			0003
USD/L 2777777.78 GBP-S 3601694.45USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2025	03/20/2025	03/20/2025	Maturity	1	3,601,694	1.296610001			(318)							(318)			0003
GBP/L 4885414.93 USD-S 3783330.7GBP	Coupon Hedge RML	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/07/2025	03/12/2025	03/12/2025	Maturity	1	4,885,415	1.291299999			20,038							20,038			0003
GBP/L 32253250.19 USD-S 23521518.99GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2025	07/07/2025	07/07/2025	Maturity	1	32,253,250	1.3712231			(247,700)							(247,700)			0003
USD/L 714303.8 GBP-S 972788.92USD	Shinfield Studios 7410041 CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	972,789	1.361870005			8,169							8,169			0003
USD/L 1500000 GBP-S 2019870USD	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/28/2025	05/30/2025	05/30/2025	Maturity	1	2,019,870	1.34658			767							767			0003
GBP/L 1184189.49 USD-S 896497.38GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/13/2025	12/19/2025	12/19/2025	Maturity	1	1,184,189	1.320906805			14,609							14,609			0003
USD/L 44134172.63 GBP-S 59380322.57USD	Falkor Junior Notes	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/29/2025	12/29/2025	Maturity	1	59,380,323	1.34545			209,719							209,719			0003
USD/L 21111111.12 GBP-S 26872333.34USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025	06/16/2025	Maturity	1	26,872,333	1.2729			1,779,709					482,046		1,779,709			0003
GBP/L 6616497.86 USD-S 4942000GBP	Canada Square 2021-1 Class B 50136719	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/15/2025	12/17/2025	12/17/2025	Maturity	1	6,616,498	1.33883			(6,541)							(6,541)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 2176927.64 USD-S 1609771.26GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2025	07/23/2025	07/23/2025	Maturity	1	2,176,928	1.35232109			9,133							9,133			0003
GBP/L 46717827.77 USD-S 34734960.94GBP	Project Lavington - 7410033	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2025	12/30/2025	12/30/2025	Maturity	1	46,717,828	1.34498			38,705							38,705			0003
GBP/L 8952236.72 USD-S 6671114GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/18/2025	12/30/2025	12/30/2025	Maturity	1	8,952,237	1.3419403			27,712							27,712			0003
USD/L 7547611.82 GBP-S 10064566.01USD	ENGIFP 5 5/8 04/03/53	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/10/2025	10/10/2025	Maturity	1	10,064,566	1.3334769			10,738							10,738			0003
GBP/L 3233854.37 USD-S 2406329.64GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/19/2025	12/19/2025	Maturity	1	3,233,854	1.343894999			(16,105)							(16,105)			0003
GBP/L 7258345.35 USD-S 5564587.35GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/23/2025	04/23/2025	Maturity	1	7,258,345	1.3043816			121,940							121,940			0003
GBP/L 46491256.83 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/30/2025	05/30/2025	Maturity	1	46,491,257	1.3472			(3,740)							(3,740)			0003
USD/L 20143312 GBP-S 27378789.67USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/17/2025	06/17/2025	Maturity	1	27,378,790	1.3592			(334,253)							(334,253)			0003
GBP/L 1470976.65 USD-S 1135028.61GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/27/2025	03/27/2025	Maturity	1	1,470,977	1.295982002			(1,456)							(1,456)			0003
USD/L 1388888.89 GBP-S 1797296.39USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/24/2025	03/24/2025	Maturity	1	1,797,296	1.2940534			(2,982)							(2,982)			0003
GBP/L 2454525.12 USD-S 1981971.09GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/11/2025	04/23/2025	04/23/2025	Maturity	1	2,454,525	1.238426298			174,153							174,153			0003
USD/L 12200000 GBP-S 16384600USD	RML Sorel Foundation Home Loans 1yr 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/16/2025	10/23/2025	10/23/2025	Maturity	1	16,384,600	1.343			(91,430)							(91,430)			0003
USD/L 2222933.33 GBP-S 2856680.51USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2024	06/16/2025	06/16/2025	Maturity	1	2,856,681	1.285095001			160,289					77,867		160,289			0003
GBP/L 91028664.77 USD-S 67972419.93GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/15/2025	12/19/2025	12/19/2025	Maturity	1	91,028,665	1.3392			(135,788)							(135,788)			0003
USD/L 4204257.49 GBP-S 56598467.21USD	Falkor Senior Non-Callable	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	56,598,467	1.3461			172,468							172,468			0003
USD/L 27600000 GBP-S 36765960USD	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2025	12/09/2025	12/09/2025	Maturity	1	36,765,960	1.3321			(63,344)							(63,344)			0003
GBP/L 711883.13 USD-S 562698.75GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	01/22/2025	01/22/2025	Maturity	1	711,883	1.265122999			(18,973)					7,692		(18,973)			0003
GBP/L 5877800.43 USD-S 4734091.31GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/06/2025	02/18/2025	02/18/2025	Maturity	1	5,877,800	1.24159			89,491							89,491			0003
GBP/L 10117224.17 USD-S 75100006GBP	MORTI 2022-1 B-Class B - 50136410	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/18/2025	06/23/2025	06/23/2025	Maturity	1	10,117,224	1.347167			39,248							39,248			0003
GBP/L 46280748.61 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/30/2025	09/30/2025	Maturity	1	46,280,749	1.3411			124,253							124,253			0003
USD/L 225417.57 GBP-S 302565.34USD	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/16/2025	10/21/2025	10/21/2025	Maturity	1	302,565	1.342243819			285							285			0003
USD/L 9694674 GBP-S 12892268.33USD	Project Nexus	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/11/2025	12/11/2025	Maturity	1	12,892,268	1.32983			90,917							90,917			0003
USD/L 3368088 GBP-S 4579831.42USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2024	12/11/2025	12/11/2025	Maturity	1	12,892,268	1.32983			90,917							90,917			0003
USD/L 19898815.03 GBP-S 26105255.44USD	CML Canary Wharf 7410029	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/17/2025	06/17/2025	Maturity	1	4,579,831	1.3597719			(57,815)							(57,815)			0003
GBP/L 31481764.6 USD-S 23511400GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2025	04/14/2025	04/14/2025	Maturity	1	26,105,255	1.3119			131,250							131,250			0003
GBP/L 1512865.14 USD-S 1125731.65GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/30/2025	04/30/2025	Maturity	1	31,481,765	1.339			(152,864)							(152,864)			0003
GBP/L 4410897.27 USD-S 3625532.29GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2025	12/19/2025	12/19/2025	Maturity	1	1,512,865	1.343895004			(7,534)							(7,534)			0003
GBP/L 3276553.92 USD-S 2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/22/2025	01/22/2025	Maturity	1	4,410,897	1.2166206			53,604							53,604			0003
GBP/L 44665701.98 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/18/2025	08/18/2025	Maturity	1	3,276,554	1.357107398			(16,188)							(16,188)			0003
GBP/L 47050311.43 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/25/2025	03/25/2025	Maturity	1	44,665,702	1.2943			6,846							6,846			0003
USD/L 23611466.66 GBP-S 32152111.93USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	47,050,311	1.3634			310,621							310,621			0003
USD/L 12222406.27 GBP-S 16431802.99USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/12/2025	12/15/2025	12/15/2025	Maturity	1	32,152,112	1.361716			(578,804)							(578,804)			0003
GBP/L 1807006.64 USD-S 1326472GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/18/2025	07/21/2025	07/21/2025	Maturity	1	16,431,803	1.3444			45,328							45,328			0003
GBP/L 9204632.1 USD-S 6870000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2025	06/27/2025	06/27/2025	Maturity	1	1,807,007	1.362265197			10,925							10,925			0003
GBP/L 27498232.36 USD-S 20476753.56GBP	CML Canary Wharf 7410029	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/30/2025	09/30/2025	Maturity	1	9,204,632	1.33983			33,461							33,461			0003
				WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2025	10/10/2025	10/10/2025	Maturity	1	27,498,232	1.3429			(163,822)							(163,822)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 2000000 GBP-S 2678640USD	Heylo Flow 3 Draw	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/11/2025	12/15/2025	12/15/2025	Maturity	1	2,678,640	1.33932			(4,235)							(4,235)			0003
USD/L 50000000 GBP-S 66580000USD	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZIIZKVSZ1NUHU748	12/08/2025	12/09/2025	12/09/2025	Maturity	1	66,580,000	1.3316			(89,754)							(89,754)			0003
GBP/L 9366558 USD-S 6870000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	9,366,558	1.3634			61,837							61,837			0003
USD/L 4989051 8.65 GBP-S 65546163.4USD	Loan Star Brasillia- 50459006	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2025	11/12/2025	11/12/2025	Maturity	1	65,546,163	1.3138			(44,675)							(44,675)			0003
USD/L 1500000 GBP-S 2001075USD	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	04/30/2025	04/30/2025	Maturity	1	2,001,075	1.33405			(2,328)							(2,328)			0003
GBP/L 998875.5 USD-S 750591.44GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/28/2025	12/19/2025	12/19/2025	Maturity	1	996,876	1.328119996			6,817							6,817			0003
USD/L 3368088 GBP-S 4565813.77USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	09/11/2025	09/15/2025	09/15/2025	Maturity	1	4,565,814	1.355609999			17,118							17,118			0003
USD/L 5277777.77 GBP-S 6718083.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025	06/16/2025	Maturity	1	6,718,083	1.272900001			444,927				120,512			444,927			0003
GBP/L 1377915.26 USD-S 1064787.71GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2025	04/23/2025	04/23/2025	Maturity	1	1,377,915	1.294075098			34,307							34,307			0003
USD/L 1400000 GBP-S 1774718.54USD	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	02/28/2025	02/28/2025	Maturity	1	1,774,719	1.2676561			(13,934)							(13,934)			0003
GBP/L 73205818.05 USD-S 55167755.09GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/16/2025	04/23/2025	04/23/2025	Maturity	1	73,205,818	1.3269675			(37,093)							(37,093)			0003
USD/L 2257200 GBP-S 30419832.96USD	Shinfield Studios 7410041 OML	B1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	05/30/2025	06/03/2025	06/03/2025	Maturity	1	30,419,833	1.34768			81,633							81,633			0003
USD/L 6500000 GBP-S 8239764.65USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	02/28/2025	02/28/2025	Maturity	1	8,239,765	1.2676561			(64,692)							(64,692)			0003
GBP/L 8227302.2 USD-S 6500000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	04/23/2025	04/23/2025	Maturity	1	8,227,302	1.2657388			393,616							393,616			0003
USD/L 68750 GBP-S 89080.82USD	Project Madonna 50234178	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2025	03/21/2025	03/21/2025	Maturity	1	89,081	1.295721018			(276)							(276)			0003
USD/L 1604219.76 GBP-S 2168306.1USD	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	09/22/2025	09/29/2025	09/29/2025	Maturity	1	2,168,306	1.3516266			(13,371)							(13,371)			0003
GBP/L 29118856.67 USD-S 21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2025	12/30/2025	12/30/2025	Maturity	1	29,118,857	1.3316907			314,950							314,950			0003
USD/L 3368088 GBP-S 4504600.12USD	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	12/15/2025	12/16/2025	12/16/2025	Maturity	1	4,504,600	1.3374354			16,384							16,384			0003
USD/L 4204257.49 GBP-S 56598467.21USD	Falkor Senior Non-Callable	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	56,598,467	1.3461			172,468							172,468			0003
USD/L 1500000 GBP-S 1901484.15USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	02/28/2025	02/28/2025	Maturity	1	1,901,484	1.2676561			(14,929)							(14,929)			0003
GBP/L 1898608.2 USD-S 1500000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	04/23/2025	04/23/2025	Maturity	1	1,898,608	1.2657388			90,834							90,834			0003
USD/L 6870000 GBP-S 9107284.2USD	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	05/16/2025	05/20/2025	05/20/2025	Maturity	1	9,107,284	1.32566			88,272							88,272			0003
GBP/L 93079.94 USD-S 68750GBP	Project Madonna 50234178	B1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	06/17/2025	06/20/2025	06/20/2025	Maturity	1	93,080	1.353890036			(653)							(653)			0003
GBP/L 28075676.81 USD-S 20476753.56GBP	OML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	07/10/2025	07/10/2025	Maturity	1	28,075,677	1.3711			(282,700)							(282,700)			0003
USD/L 50000000 GBP-S 66550000USD	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/08/2025	12/09/2025	12/09/2025	Maturity	1	66,550,000	1.331			(59,754)							(59,754)			0003
GBP/L 64504.4 USD-S 47643.75GBP	Project Madonna	B1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	06/17/2025	06/20/2025	06/20/2025	Maturity	1	64,504	1.35389007			(452)							(452)			0003
USD/L 13983100.9 GBP-S 18646142.04USD	LLOYDS 7 1/2 PERP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/10/2025	10/10/2025	Maturity	1	18,646,142	1.3334769			19,894							19,894			0003
USD/L 1038889.01 GBP-S 1374853.66USD	Non-USD Futures Repatriation -4.16.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/16/2025	04/17/2025	04/17/2025	Maturity	1	1,374,854	1.323388395			3,129							3,129			0003
GBP/L 2063961.59 USD-S 1522570.98GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/26/2025	08/26/2025	Maturity	1	2,063,962	1.355576598			(11,979)							(11,979)			0003
GBP/L 27283226.44 USD-S 20476753.56GBP	OML Canary Wharf 7410029	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/12/2025	05/12/2025	Maturity	1	27,283,226	1.3324			(303,210)							(303,210)			0003
GBP/L 9818100.74 USD-S 7927884.56GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/11/2025	04/23/2025	04/23/2025	Maturity	1	9,818,101	1.2384263			696,614							696,614			0003
GBP/L 63983805.24 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	06/30/2025	06/30/2025	Maturity	1	63,983,805	1.3634			422,414							422,414			0003
GBP/L 19362790.41 USD-S 14112821GBP	Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2025	07/07/2025	07/07/2025	Maturity	1	19,362,790	1.372			(159,583)							(159,583)			0003
GBP/L 13435100 USD-S 10000000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2025	10/02/2025	10/02/2025	Maturity	1	13,435,100	1.34351			5,941							5,941			0003
USD/L 59093697.61 GBP-S 79546026.35USD	Falkor Senior Non-Callable	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	79,546,026	1.3461			242,394							242,394			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 23871647.06 GBP-S	Old Spitalfields Market																							
31959361.08USD	7410048	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2025	12/17/2025	12/17/2025	Maturity	1	31,959,361	1.3388			(30,881)										0003
GBP/L 2201506.29 USD-S																								
17000006BP	Tower Bridge 2023-2 Class C	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/20/2025	03/20/2025	Maturity	1	2,201,506	1.2950037			2,536										0003
USD/L 26000000 GBP-S	Behrens Finance No.1 - RML -																							
32959058.6USD	50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	02/28/2025	02/28/2025	Maturity	1	32,959,059	1.2676561			(258,769)										0003
GBP/L 27107605.98 USD-S																								
20161849GBP	Project Nexus	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/03/2025	10/07/2025	10/07/2025	Maturity	1	27,107,606	1.3445			(52,348)										0003
GBP/L 26879777.09 USD-S				WELLS FARGO &																				
20161849GBP	Project Nexus	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	05/05/2025	05/07/2025	05/07/2025	Maturity	1	26,879,777	1.3332			(78,787)										0003
USD/L 19800000 GBP-S	Shinfield Studios 7410041																							
26684064USD	OWL	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/03/2025	06/03/2025	Maturity	1	26,684,064	1.34768			71,608										0003
USD/L 3600000 GBP-S	Sorel Foundation Home Loans																							
4754411.28USD	50163204	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2025	12/03/2025	12/03/2025	Maturity	1	4,754,411	1.3206698			826										0003
GBP/L 69768487.66 USD-S	Shinfield Studios 7410041																							
51891772.15GBP	OWL	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/03/2025	10/07/2025	10/07/2025	Maturity	1	69,768,488	1.3445			(134,731)										0003
GBP/L 8038980 USD-S	RMBS SGSHR 2025-1A C																							
60000006BP	XS3032970900	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/30/2025	09/30/2025	Maturity	1	8,038,980	1.33983			29,223										0003
GBP/L 71155196.67 USD-S	Shinfield Studios 7410041																							
51891772.15GBP	OWL	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2025	07/07/2025	07/07/2025	Maturity	1	71,155,197	1.3712231			(546,461)										0003
GBP/L 279592216.35 USD-S	Sorel Foundation Home Loans																							
207750757.8GBP	50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/23/2025	07/23/2025	Maturity	1	279,592,216	1.345806			2,532,173										0003
GBP/L 8613040.2 USD-S				CANADIAN IMPERIAL																				
63798886BP	GreyKite UK MLI- 50433655 ..	B1	Currency	BANK OF COMM 21GI19DL770X0HC3ZE78	12/23/2025	12/29/2025	12/29/2025	Maturity	1	8,613,040	1.350030001			1,096										0003
GBP/L 15680657.84 USD-S	Sorel Foundation Home Loans																							
11806017.38GBP	50163204	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/15/2025	07/23/2025	07/23/2025	Maturity	1	15,680,658	1.328192			351,849										0003
USD/L 6000000 GBP-S	Sorel Foundation Home Loans			CANADIAN IMPERIAL																				
8079480USD	50163204	B1	Currency	BANK OF COMM 21GI19DL770X0HC3ZE78	05/28/2025	05/30/2025	05/30/2025	Maturity	1	8,079,480	1.34658			3,070										0003
USD/L 47643.75 GBP-S				SOCIETE GENERALE SA																				
63068.15USD	Project Madonna	B1	Currency	O2RNE8IBXP4R0TD8PU41	04/16/2025	04/24/2025	04/24/2025	Maturity	1	63,068	1.323744458			470										0003
GBP/L 60740970.46 USD-S																								
46929591.64GBP	Project Lavington - 7410033	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/21/2025	03/25/2025	03/25/2025	Maturity	1	60,740,970	1.2943			9,310										0003
GBP/L 3987501.48 USD-S	Sorel Foundation Home Loans			CANADIAN IMPERIAL																				
3002365.36GBP	50163204	B1	Currency	BANK OF COMM 21GI19DL770X0HC3ZE78	10/28/2025	12/19/2025	12/19/2025	Maturity	1	3,987,501	1.328119999			27,268										0003
GBP/L 5682217.26 USD-S	Sorel Foundation Home Loans			SOCIETE GENERALE SA																				
4200216.61GBP	50163204	B1	Currency	O2RNE8IBXP4R0TD8PU41	09/09/2025	09/19/2025	09/19/2025	Maturity	1	5,682,217	1.3528391			(24,522)										0003
GBP/L 93079.94 USD-S 687500GBP																								
	Project Madonna 50234178 ...	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/20/2025	06/20/2025	Maturity	1	93,080	1.353890036			(653)										0003
GBP/L 64504.4 USD-S																								
47643.75GBP	Project Madonna	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/20/2025	06/20/2025	Maturity	1	64,504	1.35389007			(452)										0003
GBP/L 63223545.86 USD-S																								
46929591.64GBP	Project Lavington - 7410033	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/30/2025	05/30/2025	Maturity	1	63,223,546	1.3472			(5,086)										0003
USD/L 59093697.61 GBP-S																								
79546026.35USD	Falkor Senior Non-Callable .	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	79,546,026	1.3461			242,394										0003
GBP/L 63531660.08 USD-S																								
47236137.4GBP	Project Lavington - 7410033	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/18/2025	12/30/2025	12/30/2025	Maturity	1	63,531,660	1.34498			52,636										0003
USD/L 59093697.61 GBP-S				GOLDMAN SACHS GROUP																				
79616938.79USD	Falkor Senior Non-Callable .	D1	Currency	INC/THE KD3XUN7O6T14HNAYLU02	12/22/2025	12/29/2025	12/29/2025	Maturity	1	79,616,939	1.3473			171,481										0003
GBP/L 17116884.41 USD-S	Sorel Foundation Home Loans																							
12675161.71GBP	50163204	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	07/11/2025	07/23/2025	07/23/2025	Maturity	1	17,116,884	1.3504273			95,916										0003
GBP/L 7818546.77 USD-S	RMBS SGSHR 2025-1A C																							
5826300GBP	XS3032970900	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/18/2025	12/30/2025	12/30/2025	Maturity	1	7,818,547	1.3419403			24,202										0003
GBP/L 5511660.57 USD-S	Sorel Foundation Home Loans																							
4259150.47GBP	50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	04/23/2025	04/23/2025	Maturity	1	5,511,661	1.2940751			137,230										0003
GBP/L 292823273.3 USD-S	Sorel Foundation Home Loans																							
220671021.18GBP	50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/16/2025	04/23/2025	04/23/2025	Maturity	1	292,823,273	1.3269675			(148,373)										0003
GBP/L 8602647.36 USD-S																								
63798886BP	GreyKite UK MLI- 50433655 ..	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/20/2025	08/26/2025	08/26/2025	Maturity	1	8,602,647	1.348401			(4,416)										0003
GBP/L 48067282.74 USD-S	60 Curzon July 2022 - 7200568																							
36830344.6GBP		B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/18/2024	04/22/2025	04/22/2025	Maturity	1	48,067,283	1.3051			1,024,134				2,006,855		1,024,134				0003
USD/L 4988760.76 GBP-S	Whiteleys October 2022 -																							
6531210.76USD	2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/03/2024	06/16/2025	06/16/2025	Maturity	1	6,531,211	1.309185001			239,545				294,929		239,545				0003
USD/L 875279.6 GBP-S	Whiteleys October 2022 -																							
1087931.49USD	2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/28/2025	06/16/2025	06/16/2025	Maturity	1	1,087,931	1.242953098			100,000						100,000				0003
USD/L 857708.87 GBP-S	Non-USD Futures Repatriation																							
1066792.56USD	-2.4.2025	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/04/2025	02/06/2025	02/06/2025	Maturity	1	1,066,793	1.243769999			.23						23				0003
GBP/L 5375955.68 USD-S				WELLS FARGO &																				
4032370GBP	Project Nexus	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	05/05/2025	05/07/2025	05/07/2025	Maturity	1	5,375,956	1.333199999			(15,757)										0003
USD/L 19555187.45 GBP-S	Heylo Flow hedging 20%																							
26289994USD	Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/18/2025	07/21/2025	07/21/2025	Maturity	1	26,289,994	1.3444			72,522						72,522				0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 366596.17 GBP-S 474525.75USD	Non-USD Futures Repatriation -4.2.2025	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/04/2025	04/04/2025	Maturity	1	474,526	1.294410004			(2,643)							(2,643)			0003
GBP/L 379220.57 USD-S 298622.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	10/21/2025	10/21/2025	Maturity	1	379,221	1.26989999			21,889						6,208		21,889			0003
USD/L 2050130.13 GBP-S 2752566.22USD	Non-USD Futures Repatriation -7.18.2025	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/22/2025	07/22/2025	Maturity	1	2,752,566	1.342630002			21,479								21,479			0003
USD/L 2222222.22 GBP-S 2875674.22USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/24/2025	03/24/2025	Maturity	1	2,875,674	1.2940534			(4,772)								(4,772)			0003
USD/L 496262 GBP-S 643447.11USD	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2025	06/16/2025	06/16/2025	Maturity	1	643,447	1.296587508			30,081								30,081			0003
GBP/L 29081813.8 USD-S 22281500GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/18/2024	01/21/2025	01/21/2025	Maturity	1	29,081,814	1.3052			(1,590,759)						1,197,313		(1,590,759)			0003
USD/L 1138513.66 GBP-S 1514169.43USD	CML Platinum 7410008	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/02/2025	07/25/2025	07/25/2025	Maturity	1	1,514,169	1.3299528			15,433								15,433			0003
GBP/L 8707709.55 USD-S 6439084.29GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2025	07/23/2025	07/23/2025	Maturity	1	8,707,710	1.3523211			36,532								36,532			0003
USD/L 74400000 GBP-S 100797120USD	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/08/2025	09/09/2025	09/09/2025	Maturity	1	100,797,120	1.3548			(222,602)								(222,602)			0003
USD/L 3500000 GBP-S 4687620USD	Heylo Flow 3 Draw	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/11/2025	12/15/2025	12/15/2025	Maturity	1	4,687,620	1.33932			(7,412)								(7,412)			0003
GBP/L 2100107.43 USD-S 1625000GBP	Tower Bridge 2023-2 Class B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/24/2025	04/22/2025	04/22/2025	Maturity	1	2,100,107	1.292373803			65,866								65,866			0003
USD/L 5600000 GBP-S 7098874.16USD	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	02/25/2025	02/28/2025	02/28/2025	Maturity	1	7,098,874	1.2676561			(55,735)								(55,735)			0003
USD/L 38281188.15 GBP-S 50293824.99USD	Loan Star Brasillia- 50459006	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/07/2025	11/12/2025	11/12/2025	Maturity	1	50,293,825	1.3138			(34,279)								(34,279)			0003
GBP/L 15930386.01 USD-S 11781000GBP	Project Waterfall - Funding RMBS SGSHR 2025-1A C	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/10/2025	06/13/2025	06/13/2025	Maturity	1	15,930,386	1.35221			55,339								55,339			0003
USD/L 6000000 GBP-S 7953960USD	XS3032970900	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/20/2025	05/20/2025	Maturity	1	7,953,960	1.32566			77,093								77,093			0003
USD/L 5600000 GBP-S 7525112USD	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	08/27/2025	08/29/2025	08/29/2025	Maturity	1	7,525,112	1.34377			42,762								42,762			0003
GBP/L 2197035.46 USD-S 17000000GBP	Tower Bridge 2023-2 Class C	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/24/2025	04/22/2025	04/22/2025	Maturity	1	2,197,035	1.2923738			68,906								68,906			0003
GBP/L 13640466.63 USD-S 10099785GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/13/2025	06/13/2025	Maturity	1	13,640,467	1.35057			64,006								64,006			0003
GBP/L 62937275.35 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/26/2025	09/30/2025	09/30/2025	Maturity	1	62,937,275	1.3411			168,972								168,972			0003
USD/L 4121717.81 GBP-S 5489996.23USD	T 4 1/4 06/01/43 EJ6704757 Corp	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/23/2025	10/24/2025	10/24/2025	Maturity	1	5,489,996	1.331968			(3,955)								(3,955)			0003
GBP/L 41267862.3 USD-S 30098360.66GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	07/10/2025	07/10/2025	Maturity	1	41,267,862	1.3711			(415,535)								(415,535)			0003
USD/L 5952665.9 GBP-S 7934945.31USD	Project Nexus	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/10/2025	12/11/2025	12/11/2025	Maturity	1	7,934,945	1.333006999			36,912								36,912			0003
GBP/L 63480847.5 USD-S 47250000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/29/2025	10/02/2025	10/02/2025	Maturity	1	63,480,848	1.34351			28,071								28,071			0003
GBP/L 2847532.85 USD-S 2250795.26GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2024	01/22/2025	01/22/2025	Maturity	1	2,847,533	1.265122999			(75,891)						30,769		(75,891)			0003
USD/L 49500000 GBP-S 66710160USD	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/03/2025	06/03/2025	Maturity	1	66,710,160	1.34768			179,020								179,020			0003
GBP/L 43548312.54 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	04/28/2025	04/30/2025	04/30/2025	Maturity	1	43,548,313	1.3386			(198,505)								(198,505)			0003
USD/L 354731.31 GBP-S 441346.05USD	CML BGO Logistics 7410013 FXF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2025	02/14/2025	02/14/2025	Maturity	1	441,346	1.244169989			5,081								5,081			0003
USD/L 32182730.04 GBP-S 40495529.21USD	Project Lavington - 7410033	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/28/2025	03/04/2025	03/04/2025	Maturity	1	40,495,529	1.2583			640,446								640,446			0003
USD/L 22317262.83 GBP-S 30026761.27USD	Falkor Junior Notes	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/29/2025	12/29/2025	Maturity	1	30,026,761	1.34545			106,048								106,048			0003
GBP/L 42107112.59 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/21/2025	03/25/2025	03/25/2025	Maturity	1	42,107,113	1.2943			6,454								6,454			0003
USD/L 212504.95 GBP-S 285233.45USD	Project Lavington - 7410033	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/16/2025	10/21/2025	10/21/2025	Maturity	1	285,233	1.342243792			269								269			0003
GBP/L 42012767.68 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	03/31/2025	04/02/2025	04/02/2025	Maturity	1	42,012,768	1.2914			211,210								211,210			0003
GBP/L 13150999.47 USD-S 10025538GBP	GreyKite UK MLI- 50433655	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/24/2025	11/26/2025	11/26/2025	Maturity	1	13,150,999	1.31175			116,788								116,788			0003
USD/L 578757.06 GBP-S 783838.29USD	CML BGO Logistics Portfolio 7410013	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/15/2025	08/15/2025	Maturity	1	783,838	1.354347695			609								609			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 69352373.42 USD-S 51582278.48GBP	Shinfield Studios 7410041 CML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/03/2025	10/07/2025	10/07/2025	Maturity	1	69,352,373	1.3445			(133,927)							(133,927)			0003
GBP/L 527917.11 USD-S 397599.32GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	07/15/2025	07/15/2025	Maturity	1	527,917	1.32776160 2			4,188							4,188			0003
GBP/L 44041686.26 USD-S 32745235.07GBP	Project Lavington - 7410033	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/18/2025	12/30/2025	12/30/2025	Maturity	1	44,041,686	1.34498			36,488							36,488			0003
USD/L 111375.36 GBP-S 151494.05USD	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2025	06/13/2025	06/13/2025	Maturity	1	151,494	1.360211541			(368)							(368)			0003
GBP/L 150412.42 USD-S 111375.36GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/11/2025	07/15/2025	07/15/2025	Maturity	1	150,412	1.350499967			(1,359)							(1,359)			0003
USD/L 15328457.46 HKD-S 1977865.48USD	Non-USD Futures Repatriation - 5.6.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/06/2025	05/07/2025	05/07/2025	Maturity	1	1,977,865	0.129032258			(2,931)							(2,931)			0003
USD/L 275864184 JPY-S 1925994.4USD	Non-USD Futures Repatriation - 6.12.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/12/2025	06/13/2025	06/13/2025	Maturity	1	1,925,994	0.006981676			(9,605)							(9,605)			0003
USD/L 343188956 JPY-S 2379126.21USD	Non-USD Futures Repatriation - 5.27.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/27/2025	05/28/2025	05/28/2025	Maturity	1	2,379,126	0.006932409			(10,345)							(10,345)			0003
USD/L 352023860 JPY-S 2318050.9USD	Non-USD Futures Repatriation - 2.10.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/10/2025	02/12/2025	02/12/2025	Maturity	1	2,318,051	0.006584926			(38,547)							(38,547)			0003
USD/L 407925000 JPY-S 2615742.23USD	Non-USD Futures Repatriation - 1.16.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/16/2025	01/17/2025	01/17/2025	Maturity	1	2,615,742	0.006412312			(3,183)							(3,183)			0003
USD/L 236065894 JPY-S 1600783.17USD	Non-USD Futures Repatriation - 3.6.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/06/2025	03/07/2025	03/07/2025	Maturity	1	1,600,783	0.006781086			(4,665)							(4,665)			0003
USD/L 332257464 JPY-S 2099506.9USD	Non-USD Futures Repatriation - 1.8.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/08/2025	01/09/2025	01/09/2025	Maturity	1	2,099,507	0.006318916			1,925							1,925			0003
USD/L 153523180 JPY-S 1027460.71USD	Non-USD Futures Repatriation - 2.26.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	02/27/2025	02/27/2025	Maturity	1	1,027,461	0.006692544			(1,716)							(1,716)			0003
USD/L 224837.85 NZD-S 127303.19USD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/02/2025	04/02/2025	Maturity	1	127,303	0.566199997			1,686							1,686			0003
USD/L 1798702.76 NZD-S 1071390.1USD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	05/28/2025	05/28/2025	Maturity	1	1,071,390	0.595645998			.95							.95			0003
USD/L 224837.85 NZD-S 135064.37USD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/23/2025	06/30/2025	06/30/2025	Maturity	1	135,064	0.600719007			1,929							1,929			0003
NZD/L 2832317.11 USD-S 4911401.96NZD	CML Project Bunk NZD 50230331	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/26/2025	10/01/2025	10/01/2025	Maturity	1	2,832,317	0.576682001			23,166							23,166			0003
NZD/L 1083016.92 USD-S 1798702.76NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	07/01/2025	07/01/2025	Maturity	1	1,083,017	0.602110001			12,571							12,571			0003
USD/L 1034254.09 NZD-S 622641.65USD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	622,642	0.602020003			4,221							4,221			0003
USD/L 1034254.09 NZD-S 624204.41USD	CML Project Bunk NZD 50230331	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/23/2025	07/29/2025	07/29/2025	Maturity	1	624,204	0.603531005			(8,306)							(8,306)			0003
USD/L 1044191.02 NZD-S 612710.41USD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2025	08/27/2025	08/27/2025	Maturity	1	612,710	0.586780003			(920)							(920)			0003
USD/L 96359.08 NZD-S 54558.51USD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/02/2025	04/02/2025	Maturity	1	54,559	0.566199989			723							723			0003
USD/L 96359.08 NZD-S 57884.73USD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/23/2025	06/30/2025	06/30/2025	Maturity	1	57,885	0.600718998			827							827			0003
NZD/L 1213850.17 USD-S 2104886.53NZD	CML Project Bunk NZD 50230331	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/26/2025	10/01/2025	10/01/2025	Maturity	1	1,213,850	0.576681998			9,928							9,928			0003
USD/L 770872.6 NZD-S 459167.18USD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	05/28/2025	05/28/2025	Maturity	1	459,167	0.595645999			.41							.41			0003
NZD/L 464150.1 USD-S 770872.6NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	07/01/2025	07/01/2025	Maturity	1	464,150	0.602109998			5,387							5,387			0003
USD/L 443251.75 NZD-S 267516.17USD	CML Project Bunk NZD 50230331	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/23/2025	07/29/2025	07/29/2025	Maturity	1	267,516	0.603530996			(3,560)							(3,560)			0003
USD/L 447510.43 NZD-S 262590.17USD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2025	08/27/2025	08/27/2025	Maturity	1	262,590	0.58678			(394)							(394)			0003
USD/L 443251.75 NZD-S 266846.42USD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	266,846	0.602020003			1,809							1,809			0003
USD/L 108015913.92 PLN-S 30121559.93USD	Ares Polish Retail (aka Project Oak)	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/15/2025	12/17/2025	12/17/2025	Maturity	1	30,121,560	0.278862242			(22,662)							(22,662)			0003
USD/L 72010609.28 PLN-S 20081039.96USD	Ares Polish Retail (aka Project Oak)	B1	Currency	DEUTSCHE BANK AG .. SOCIETE GENERALE SA 7LTWFZYICNSX8D621K86	12/15/2025	12/17/2025	12/17/2025	Maturity	1	20,081,040	0.278862242			(15,108)							(15,108)			0003
USD/L 2080008.08 SEK-S 220108.89USD	EQT Nordics Sweden-7410015 .	B1	Currency	O2RNE8IBXP4R0TD8PU41	06/16/2025	06/17/2025	06/17/2025	Maturity	1	220,109	0.105821171			(2,184)							(2,184)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEK/L 921884.46 USD-S 9163439.31SEK	Coupon Hedge Strip CML SEK Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	12/16/2025	12/16/2025	Maturity	1	921,884	0.100604634			63,389					76,532		63,389			0003
SEK/L 18846176.68 USD-S 181426489SEK		BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/29/2025	05/15/2025	05/15/2025	Maturity	1	18,846,177	0.103877757			(202,191)							(202,191)			0003
SEK/L 294841.67 USD-S 2954844.24SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	06/16/2025	06/16/2025	Maturity	1	294,842	0.099782474			16,467					25,075		16,467			0003
SEK/L 1551798.26 USD-S 15551811.79SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	06/16/2025	06/16/2025	Maturity	1	1,551,798	0.099782474			86,666					131,972		86,666			0003
USD/L 2080008.08 SEK-S 190347.07USD	EQT Nordics Sweden-7410015	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/12/2025	02/13/2025	02/13/2025	Maturity	1	190,347	0.091512659			3,524							3,524			0003
SEK/L 1225313.5 USD-S 12228628.77SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	09/16/2025	09/16/2025	Maturity	1	1,225,314	0.1002004			99,910					103,017		99,910			0003
SEK/L 175158.05 USD-S 1741053.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	12/16/2025	12/16/2025	Maturity	1	175,158	0.100604636			12,044					14,541		12,044			0003
SEK/L 99190403.36 USD-S 9548762569SEK	Sunbeam March 2021 - 7200439	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/29/2025	05/15/2025	05/15/2025	Maturity	1	99,190,403	0.103877757			(1,064,163)							(1,064,163)			0003
SEK/L 232909.57 USD-S 2323439.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	09/16/2025	09/16/2025	Maturity	1	232,810	0.100200402			18,983					19,573		18,983			0003
USD/L 1300005.05 SEK-S 128626.41USD	EQT Nordics Sweden-7410015	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/10/2025	03/11/2025	03/11/2025	Maturity	1	128,626	0.098943008			1,299							1,299			0003
SEK/L 1619655.38 USD-S 16301345.49SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	03/17/2025	03/17/2025	Maturity	1	1,619,655	0.099357159			(3,741)					139,029		(3,741)			0003
SEK/L 307734.52 USD-S 3097255.64SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY SOCIETE GENERALE SA I7331LVCZKQKX5T7XV54	08/27/2024	03/17/2025	03/17/2025	Maturity	1	307,735	0.099357159			(711)					26,416		(711)			0003
USD/L 4416582.35 SEK-S 463459.66USD	EQT Nordics Sweden-7410015	B1	Currency	02RNE8IBXP4R0TD8PU41	04/22/2025	04/23/2025	04/23/2025	Maturity	1	463,460	0.104936266			(7,437)							(7,437)			0003
SEK/L 139925886.86 USD-S 13470245355EK	Sunbeam March 2021 - 7200439	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/29/2025	05/15/2025	05/15/2025	Maturity	1	139,925,887	0.103877757			(1,501,193)							(1,501,193)			0003
SEK/L 2189090.28 USD-S 21938624.94SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	06/16/2025	06/16/2025	Maturity	1	2,189,090	0.099782474			122,258					186,171		122,258			0003
SEK/L 2284814.94 USD-S 22995976.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	03/17/2025	03/17/2025	Maturity	1	2,284,815	0.099357159			(5,277)					196,126		(5,277)			0003
SEK/L 1728524.87 USD-S 17250678.17SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	09/16/2025	09/16/2025	Maturity	1	1,728,525	0.100200401			140,940					145,323		140,940			0003
SEK/L 1300483.67 USD-S 12926677.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY SOCIETE GENERALE SA I7331LVCZKQKX5T7XV54	08/27/2024	12/16/2025	12/16/2025	Maturity	1	1,300,484	0.100604634			89,422					107,962		89,422			0003
USD/L 3119991.92 SEK-S 330161.19USD	EQT Nordics Sweden-7410015	B1	Currency	02RNE8IBXP4R0TD8PU41	06/16/2025	06/17/2025	06/17/2025	Maturity	1	330,161	0.105821168			(3,276)							(3,276)			0003
USD/L 1949994.95 SEK-S 192938.36USD	EQT Nordics Sweden-7410015	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/10/2025	03/11/2025	03/11/2025	Maturity	1	192,938	0.098943005			1,948							1,948			0003
USD/L 6624830.65 SEK-S 695184.98USD	EQT Nordics Sweden-7410015	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/23/2025	04/23/2025	Maturity	1	695,185	0.104936264			(11,155)							(11,155)			0003
USD/L 3119991.92 SEK-S 285518.76USD	EQT Nordics Sweden-7410015	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/12/2025	02/13/2025	02/13/2025	Maturity	1	285,519	0.09151266			5,287							5,287			0003
USD/L 41513175 SEK-S 4435073.5USD	Project Forest New Loan - 7410056	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/01/2025	10/03/2025	10/03/2025	Maturity	1	4,435,074	0.106835324			(19,906)							(19,906)			0003
AUD/L 1898121.1 USD-S 2928295.43AUD	RML Pepper Australian	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19QL77OXOHC3ZE78	11/19/2025	11/21/2025	11/21/2025	Maturity	1	1,898,121	0.648200001			7,618							7,618			0003
AUD/L 204492.97 USD-S 307988.82AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2025	12/16/2025	12/16/2025	Maturity	1	204,493	0.663962315			235							235			0003
AUD/L 2596859.03 USD-S 3911447.12AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2025	12/16/2025	12/16/2025	Maturity	1	2,596,859	0.663912601			2,786							2,786			0003
AUD/L 1524590.68 USD-S 2412659.15AUD	RML Pepper Australian	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2025	03/17/2025	03/17/2025	Maturity	1	1,524,591	0.631912999			(15,893)							(15,893)			0003
AUD/L 308900.38 USD-S 471877.4AUD	RML Pepper Australian	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2025	07/16/2025	07/16/2025	Maturity	1	308,900	0.654619992			953							953			0003
AUD/L 419181.03 USD-S 644546.83AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	08/18/2025	08/18/2025	Maturity	1	419,181	0.650349999			612							612			0003
AUD/L 1647516.55 USD-S 2539211.42AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	08/18/2025	08/18/2025	Maturity	1	1,647,517	0.648830002			(1,451)							(1,451)			0003
AUD/L 171086.43 USD-S 264970.31AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	07/01/2025	07/01/2025	Maturity	1	171,086	0.645681511			(3,132)							(3,132)			0003
AUD/L 1892540.89 USD-S 2933687.52AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/25/2025	11/26/2025	11/26/2025	Maturity	1	1,892,541	0.645106501			(19,341)							(19,341)			0003
AUD/L 60130818.99 USD-S 91384223.39AUD	Turbin 2025-1 RML Pepper 2 CML Project Bunk AUD 50224268	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	10/07/2025	10/07/2025	Maturity	1	60,130,819	0.658			18,320							18,320			0003
AUD/L 487069.9 USD-S 738971.78AUD		B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2025	10/01/2025	10/01/2025	Maturity	1	487,070	0.659118404			(1,539)							(1,539)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUD/L 1675623.74 USD-S 2622792.96AUD	Non-USD Futures Repatriation -6.23.2025	D1	Currency	SOCIETE GENERALE SA	06/23/2025	06/25/2025	06/25/2025	Maturity	1	1,675,624	0.638870001			(31,813)							(31,813)			0003
AUD/L 1714085.67 USD-S 2681610.87AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY	05/16/2025	05/19/2025	05/19/2025	Maturity	1	1,714,086	0.639200001			(17,159)							(17,159)			0003
AUD/L 38757.48 USD-S 59750.98AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY	08/14/2025	08/18/2025	08/18/2025	Maturity	1	38,757	0.648650114			(45)							(45)			0003
AUD/L 2065544.72 USD-S 3151001.82AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	MORGAN STANLEY	10/28/2025	10/30/2025	10/30/2025	Maturity	1	2,065,545	0.655520002			1,953							1,953			0003
AUD/L 2621460.43 USD-S 4043903.48AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	BNP PARIBAS SA	11/19/2025	11/21/2025	11/21/2025	Maturity	1	2,621,460	0.64825			10,722							10,722			0003
AUD/L 2414506.63 USD-S 3694827AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	MORGAN STANLEY	08/28/2025	10/07/2025	10/07/2025	Maturity	1	2,414,507	0.653482999			(15,949)							(15,949)			0003
AUD/L 131166.77 USD-S 208148.13AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY	03/24/2025	06/30/2025	06/30/2025	Maturity	1	131,167	0.630160694			(5,794)							(5,794)			0003
AUD/L 92499.71 USD-S 142378.43AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY	08/25/2025	10/01/2025	10/01/2025	Maturity	1	92,500	0.649675025			(1,641)							(1,641)			0003
AUD/L 202696.63 USD-S 312133.89AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	GOLDMAN SACHS GROUP INC/THE	11/20/2025	11/24/2025	11/24/2025	Maturity	1	202,697	0.64939001			902							902			0003
AUD/L 3707532.04 USD-S 5651553.37AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY	07/14/2025	07/16/2025	07/16/2025	Maturity	1	3,707,532	0.65602			19,323							19,323			0003
AUD/L 5945175.6 USD-S 9100000AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY	06/10/2025	07/15/2025	07/15/2025	Maturity	1	5,945,176	0.653316			18,343							18,343			0003
AUD/L 682016 USD-S 1047827.28AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY	06/24/2025	10/01/2025	10/01/2025	Maturity	1	682,016	0.650885898			(10,808)							(10,808)			0003
AUD/L 1041592.66 USD-S 1588786.68AUD	RML Pepper Australian	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	10/28/2025	10/30/2025	10/30/2025	Maturity	1	1,041,593	0.65559			1,096							1,096			0003
AUD/L 7655616.9 USD-S 12302411AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY	01/15/2025	04/15/2025	04/15/2025	Maturity	1	7,655,617	0.6222859			(149,045)							(149,045)			0003
AUD/L 808921.33 USD-S 1243824.61AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY	08/14/2025	08/18/2025	08/18/2025	Maturity	1	808,921	0.650349996			1,180							1,180			0003
AUD/L 7987.66 USD-S 12115.37AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY	04/11/2024	08/15/2025	08/15/2025	Maturity	1	7,988	0.65929716			105					(484)		105			0003
AUD/L 23792366.86 USD-S 369012053.97AUD	RML Pepper Australian	B1	Currency	DEUTSCHE BANK AG	12/09/2024	01/14/2025	01/14/2025	Maturity	1	237,922,367	0.644755			9,577,563					(9,576,903)		9,577,563			0003
AUD/L 1310368.4 USD-S 2064873AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY	02/19/2025	02/21/2025	02/21/2025	Maturity	1	1,310,368	0.634599997			(2,271)							(2,271)			0003
AUD/L 1591370.68 USD-S 2444930.34AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY	06/24/2025	10/01/2025	10/01/2025	Maturity	1	1,591,371	0.650885898			(25,219)							(25,219)			0003
AUD/L 9490605.21 USD-S 14641476.71AUD	RML Pepper Australian	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	11/19/2025	11/21/2025	11/21/2025	Maturity	1	9,490,605	0.6482			38,088							38,088			0003
AUD/L 8175.03 USD-S 12395.8AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY	04/11/2024	09/15/2025	09/15/2025	Maturity	1	8,175	0.659499992			(93)					(496)		(93)			0003
AUD/L 7953913.01 USD-S 12040802.05AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY	09/23/2025	09/25/2025	09/25/2025	Maturity	1	7,953,913	0.660579999			84,056							84,056			0003
AUD/L 116038413.74 USD-S 176350172.85AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY	07/01/2025	10/07/2025	10/07/2025	Maturity	1	116,038,414	0.658			35,353							35,353			0003
AUD/L 112705513.31 USD-S 174119846.85AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY	06/03/2025	07/07/2025	07/07/2025	Maturity	1	112,705,513	0.647287			(420,293)							(420,293)			0003
AUD/L 5397374.85 USD-S 8326069.96AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	BNP PARIBAS SA	11/19/2025	11/21/2025	11/21/2025	Maturity	1	5,397,375	0.64825			22,075							22,075			0003
AUD/L 38278083.88 USD-S 61512054AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY	01/15/2025	04/15/2025	04/15/2025	Maturity	1	38,278,084	0.6222859			(745,227)							(745,227)			0003
AUD/L 7339.13 USD-S 11175.77AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY	04/11/2024	01/16/2025	01/16/2025	Maturity	1	7,339	0.656700165			401					(424)		401			0003
AUD/L 7570.94 USD-S 11521.75AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY	04/11/2024	02/14/2025	02/14/2025	Maturity	1	7,571	0.657099833			250					(441)		250			0003
AUD/L 6802.93 USD-S 10348.24AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY	04/11/2024	03/14/2025	03/14/2025	Maturity	1	6,803	0.6573997 12			258					(399)		258			0003
AUD/L 7223.37 USD-S 10961.11AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY	04/11/2024	07/16/2025	07/16/2025	Maturity	1	7,223	0.658999864			70					(436)		70			0003
AUD/L 306055.8 USD-S 485678.97AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY	03/24/2025	06/30/2025	06/30/2025	Maturity	1	306,056	0.630160701			(13,520)							(13,520)			0003
AUD/L 7682674.17 USD-S 11779990.45AUD	Non-USD Futures Repatriation -6.10.2025	D1	Currency	BARCLAYS PLC	06/10/2025	06/12/2025	06/12/2025	Maturity	1	7,682,674	0.65218			(6,113)							(6,113)			0003
AUD/L 2622681 6.66 USD-S 39926951.54AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY	07/14/2025	10/15/2025	10/15/2025	Maturity	1	26,226,817	0.65687			238,291							238,291			0003
AUD/L 1544501.89 USD-S 2359386.96AUD	RML Pepper Australian	B1	Currency	SOCIETE GENERALE SA	07/14/2025	07/16/2025	07/16/2025	Maturity	1	1,544,502	0.654619999			4,764							4,764			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUD/L 664284 USD-S 1020584.4AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	10/01/2025	10/01/2025	Maturity	1	664,284	0.650885904			(10,527)							(10,527)			0003
AUD/L 1136496.43 USD-S 1724267.49AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2025	10/01/2025	10/01/2025	Maturity	1	1,136,496	0.6591184			(3,591)							(3,591)			0003
AUD/L 7983076.42 USD-S 12649463.52AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/14/2025	04/15/2025	04/15/2025	Maturity	1	7,983,076	0.631099999			(41,756)							(41,756)			0003
AUD/L 399201.67 USD-S 618264.06AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	07/01/2025	07/01/2025	Maturity	1	399,202	0.645681507			(7,308)							(7,308)			0003
AUD/L 7622953.37 USD-S 12063295.7AUD	RML Pepper Australian	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2025	03/17/2025	03/17/2025	Maturity	1	7,622,953	0.631913			(79,464)							(79,464)			0003
AUD/L 2121469.67 USD-S 3320659.4AUD	Non-USD Futures Repatriation -6.23.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/25/2025	06/25/2025	Maturity	1	2,121,470	0.63887			(40,277)							(40,277)			0003
AUD/L 29725878 USD-S 45500000AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/10/2025	07/15/2025	07/15/2025	Maturity	1	29,725,878	0.653316			91,713							91,713			0003
AUD/L 850734.79 USD-S 1295075.03AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/28/2025	10/30/2025	10/30/2025	Maturity	1	850,735	0.656900002			2,590							2,590			0003
AUD/L 7598.14 USD-S 11543.82AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	05/16/2025	05/16/2025	Maturity	1	7,598	0.658199799			207							207			0003
AUD/L 11421084.41 USD-S 17562793.19AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	08/18/2025	08/18/2025	Maturity	1	11,421,084	0.6503			15,785							15,785			0003
AUD/L 7155377.73 USD-S 10907255.46AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/14/2025	07/16/2025	07/16/2025	Maturity	1	7,155,378	0.65602			37,293							37,293			0003
AUD/L 17811.35 USD-S 26774.32AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2025	12/11/2025	12/11/2025	Maturity	1	17,811	0.665240051			(26)							(26)			0003
AUD/L 116506.48 USD-S 179409.1AUD	RML Pepper Australian	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	11/20/2025	11/24/2025	11/24/2025	Maturity	1	116,506	0.649390025			518							518			0003
AUD/L 1449896.13 USD-S 2230326AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/04/2025	07/07/2025	07/07/2025	Maturity	1	1,449,896	0.650082602			852							852			0003
AUD/L 391157.08 USD-S 602345.4AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	11/20/2025	11/24/2025	11/24/2025	Maturity	1	391,157	0.649390001			1,741							1,741			0003
AUD/L 394623.59 USD-S 594346.37AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2025	12/16/2025	12/16/2025	Maturity	1	394,624	0.663962312			453							453			0003
AUD/L 4252789.39 USD-S 6487657.72AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2025	10/30/2025	10/30/2025	Maturity	1	4,252,789	0.65552			4,020							4,020			0003
AUD/L 7711.95 USD-S 11684.78AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	11/14/2025	11/14/2025	Maturity	1	7,712	0.659999589			77							77			0003
AUD/L 8464.85 USD-S 12852.8AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	06/11/2025	06/11/2025	Maturity	1	8,465	0.658599683			113							113			0003
AUD/L 402419.36 USD-S 618264.06AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	10/01/2025	10/01/2025	Maturity	1	402,419	0.650885901			(6,377)							(6,377)			0003
AUD/L 8237582.48 USD-S 12696056.71AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	08/18/2025	08/18/2025	Maturity	1	8,237,582	0.64883			(7,253)							(7,253)			0003
AUD/L 8570428.31 USD-S 13408054.3AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/16/2025	05/19/2025	05/19/2025	Maturity	1	8,570,428	0.6392			(85,793)							(85,793)			0003
AUD/L 215832.66 USD-S 332216.35AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2025	10/01/2025	10/01/2025	Maturity	1	215,833	0.649675008			(3,829)							(3,829)			0003
AUD/L 7695.03 USD-S 11696.35AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	04/15/2025	04/15/2025	Maturity	1	7,695	0.657900114			275							275			0003
AUD/L 193787.34 USD-S 298754.86AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	08/18/2025	08/18/2025	Maturity	1	193,787	0.64865			(224)							(224)			0003
AUD/L 7305.04 USD-S 11071.59AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	10/21/2025	10/21/2025	Maturity	1	7,305	0.659800444			127							127			0003
AUD/L 11476986.66 USD-S 17562793AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2025	10/07/2025	10/07/2025	Maturity	1	11,476,987	0.653483			(75,810)							(75,810)			0003
AUD/L 5011330.44 USD-S 7548177.93AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2025	12/16/2025	12/16/2025	Maturity	1	5,011,330	0.663912601			5,376							5,376			0003
AUD/L 13379971.41 USD-S 21181062.71AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/14/2025	07/15/2025	07/15/2025	Maturity	1	13,379,971	0.631695			(415,262)							(415,262)			0003
AUD/L 4415928.77 USD-S 6845270.93AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/25/2025	11/26/2025	11/26/2025	Maturity	1	4,415,929	0.6451065			(45,130)							(45,130)			0003
AUD/L 1221186.1 USD-S 1959251.37AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	06/30/2025	06/30/2025	Maturity	1	1,221,186	0.623292202			(67,999)							(67,999)			0003
AUD/L 5207963.16 USD-S 7943933.18AUD	RML Pepper Australian	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/28/2025	10/30/2025	10/30/2025	Maturity	1	5,207,963	0.655590001			5,479							5,479			0003
AUD/L 7634.3 USD-S 11561.87AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	12/16/2025	12/16/2025	Maturity	1	7,634	0.660299761			(34)							(34)			0003
AUD/L 9465204.29 USD-S 14882513.68AUD	Project Perth - 1BANDV91P	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	09/19/2025	09/19/2025	Maturity	1	9,465,204	0.635995			(348,326)							(348,326)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUD/L 155302.79 USD-S 232846.74AUD	Non USD Repatriation-9.16.2025	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2025	09/17/2025	09/17/2025	Maturity	1	155,303	0.666974294			297							297			0003
AUD/L 9509606.48 USD-S 14952329AUD	Hurstville - 1BANOPDR5	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	09/19/2025	09/19/2025	Maturity	1	9,509,606	0.635995			(349,960)							(349,960)			0003
AUD/L 10038478.71 USD-S 14882513.68AUD	Project Perth - 1BANOV91P	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/05/2024	03/20/2025	03/20/2025	Maturity	1	10,038,479	0.674515			656,516							656,516			0003
AUD/L 10085570.2 USD-S 14952329AUD	Hurstville - 1BANOPDR5	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/05/2024	03/20/2025	03/20/2025	Maturity	1	10,085,570	0.674515			659,596							659,596			0003
AUD/L 471035.84 USD-S 718020.55AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/14/2025	07/16/2025	07/16/2025	Maturity	1	471,036	0.656019998			2,455							2,455			0003
AUD/L 47611888.75 USD-S 73802410.79AUD	RML Pepper Australian	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/09/2024	01/14/2025	01/14/2025	Maturity	1	47,611,889	0.64512647			1,942,928						(1,942,796)	1,942,928			0003
AUD/L 25747.34 USD-S 39648.5AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/20/2025	11/24/2025	11/24/2025	Maturity	1	25,747	0.649390015			115							115			0003
AUD/L 1647516.55 USD-S 2539211.42AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	08/18/2025	08/18/2025	Maturity	1	1,647,517	0.648830002			(1,451)							(1,451)			0003
AUD/L 308900.38 USD-S 471877.4AUD	RML Pepper Australian	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/14/2025	07/16/2025	07/16/2025	Maturity	1	308,900	0.654619992			953							953			0003
AUD/L 7655616.9 USD-S 12302411AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/15/2025	04/15/2025	04/15/2025	Maturity	1	7,655,617	0.6222859			(149,045)							(149,045)			0003
AUD/L 2675994.46 USD-S 4236212.82AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/14/2025	07/15/2025	07/15/2025	Maturity	1	2,675,994	0.631695001			(83,052)							(83,052)			0003
AUD/L 1596615.29 USD-S 2529892.72AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/14/2025	04/15/2025	04/15/2025	Maturity	1	1,596,615	0.631099998			(8,351)							(8,351)			0003
AUD/L 5945175.6 USD-S 9100000AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/10/2025	07/15/2025	07/15/2025	Maturity	1	5,945,176	0.653316			18,343							18,343			0003
AUD/L 1041592.66 USD-S 1588786.68AUD	RML Pepper Australian	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/28/2025	10/30/2025	10/30/2025	Maturity	1	1,041,593	0.65559			1,096							1,096			0003
AUD/L 7638057.29 USD-S 11607989.8AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	10/07/2025	10/07/2025	Maturity	1	7,638,057	0.658			2,327							2,327			0003
AUD/L 262073.68 USD-S 412974.6AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2025	02/21/2025	02/21/2025	Maturity	1	262,074	0.634599997			(454)							(454)			0003
AUD/L 7513700.89 USD-S 11607989.8AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/03/2025	07/07/2025	07/07/2025	Maturity	1	7,513,701	0.647287			(28,020)							(28,020)			0003
AUD/L 53246.05 USD-S 81872.92AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	08/18/2025	08/18/2025	Maturity	1	53,246	0.650349957			78							78			0003
AUD/L 1590782.65 USD-S 2408160.49AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2025	09/25/2025	09/25/2025	Maturity	1	1,590,783	0.660579997			16,811							16,811			0003
AUD/L 279933.59 USD-S 427040.5AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2025	10/30/2025	10/30/2025	Maturity	1	279,934	0.655520003			265							265			0003
AUD/L 1524590.68 USD-S 2412659.15AUD	RML Pepper Australian	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2025	03/17/2025	03/17/2025	Maturity	1	1,524,591	0.631912999			(15,893)							(15,893)			0003
AUD/L 25975.52 USD-S 39121.97AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2025	12/16/2025	12/16/2025	Maturity	1	25,976	0.663962474			.30							30			0003
AUD/L 38757.48 USD-S 59750.98AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	08/18/2025	08/18/2025	Maturity	1	38,757	0.648650114			(45)							(45)			0003
AUD/L 355274.24 USD-S 548051.27AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/19/2025	11/21/2025	11/21/2025	Maturity	1	355,274	0.648250008			1,453							1,453			0003
AUD/L 1714085.67 USD-S 2681610.87AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/16/2025	05/19/2025	05/19/2025	Maturity	1	1,714,086	0.639200001			(17,159)							(17,159)			0003
AUD/L 3562.28 USD-S 5354.87AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2025	12/11/2025	12/11/2025	Maturity	1	3,562	0.665241173			(5)							(5)			0003
AUD/L 1898121.1 USD-S 2928295.43AUD	RML Pepper Australian	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/19/2025	11/21/2025	11/21/2025	Maturity	1	1,898,121	0.648200001			7,618							7,618			0003
AUD/L 755455.75 USD-S 1156045AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2025	10/07/2025	10/07/2025	Maturity	1	755,456	0.653482996			(4,990)							(4,990)			0003
AUD/L 329863.43 USD-S 496847.67AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2025	12/16/2025	12/16/2025	Maturity	1	329,863	0.663912603			354							354			0003
AUD/L 1652274.92 USD-S 2586245.9AUD	Non-USD Futures Repatriation -6.23.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/25/2025	06/25/2025	Maturity	1	1,652,275	0.638870001			(31,369)							(31,369)			0003
AUD/L 5245363.5 USD-S 7985390.56AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/14/2025	10/15/2025	10/15/2025	Maturity	1	5,245,364	0.65687			47,658							47,658			0003
AUD/L 751776.02 USD-S 1156044.94AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	08/18/2025	08/18/2025	Maturity	1	751,776	0.650299996			1,039							1,039			0003
AUD/L 55998.36 USD-S 85246.4AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/28/2025	10/30/2025	10/30/2025	Maturity	1	55,998	0.656899998			170							170			0003
AUD/L 23301.3 USD-S 35881.83AUD	RML Pepper Australian	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/20/2025	11/24/2025	11/24/2025	Maturity	1	23,301	0.649389956			104							104			0003
AUD/L 1553460.14 USD-S 2389635.01AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/04/2025	07/07/2025	07/07/2025	Maturity	1	1,553,460	0.6500826			912							912			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUD/L 523365.46 USD-S 839679.15AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	06/30/2025	06/30/2025	Maturity	1	523,365	0.623292194			(29,142)							(29,142)			0003
AUD/L 413194.87 USD-S 629007.26AUD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/28/2025	10/30/2025	10/30/2025	Maturity	1	413,195	0.656900001			1,258							1,258			0003
AUD/L 284693.14 USD-S 437393.31AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	10/01/2025	10/01/2025	Maturity	1	284,693	0.650885904			(4,512)							(4,512)			0003
AUD/L 3562.28 USD-S 5354.87AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2025	12/11/2025	12/11/2025	Maturity	1	3,562	0.665241173			(5)							(5)			0003
AUD/L 57605040.13 USD-S 88804588.38AUD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/03/2025	07/07/2025	07/07/2025	Maturity	1	57,605,040	0.647287			(214,816)							(214,816)			0003
AUD/L 5245363.5 USD-S 7985390.56AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/14/2025	10/15/2025	10/15/2025	Maturity	1	5,245,364	0.65687			47,658							47,658			0003
AUD/L 2675994.46 USD-S 4236212.82AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/14/2025	07/15/2025	07/15/2025	Maturity	1	2,675,994	0.631695001			(83,052)							(83,052)			0003
AUD/L 1596615.29 USD-S 2529892.72AUD	RML Pepper Australian	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/14/2025	04/15/2025	04/15/2025	Maturity	1	1,596,615	0.631099998			(8,351)							(8,351)			0003
AUD/L 172465.44 USD-S 264970.31AUD	CML Project Bunk AUD 50224268	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	10/01/2025	10/01/2025	Maturity	1	172,465	0.650885905			(2,733)							(2,733)			0003
AUD/L 262073.68 USD-S 412974.6AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2025	02/21/2025	02/21/2025	Maturity	1	262,074	0.634599997			(454)							(454)			0003
AUD/L 47611888.75 USD-S 73802410.79AUD	RML Pepper Australian	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2024	01/14/2025	01/14/2025	Maturity	1	47,611,889	0.64512647			1,942,928				(1,942,796)			1,942,928			0003
AUD/L 1590782.65 USD-S 2408160.49AUD	RML Pepper Australian	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2025	09/25/2025	09/25/2025	Maturity	1	1,590,783	0.660579997			16,811							16,811			0003
AUD/L 5918377.67 USD-S 9100995.96AUD	Turbin 2025-1 RML Pepper 2 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/14/2025	08/18/2025	08/18/2025	Maturity	1	5,918,378	0.6503			8,179							8,179			0003
AUD/L 23301.3 USD-S 35881.83AUD	RML Pepper Australian	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	11/20/2025	11/24/2025	11/24/2025	Maturity	1	23,301	0.649389956			104							104			0003
BRL/L 736646.22 USD-S 4102677.46BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	11/02/2020	04/15/2025	04/15/2025	Maturity	1	736,646	0.179552555			39,966				(84,221)			39,966			0003
BRL/L 1015960.55 USD-S 5860466.86BRL	Celse	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2025	10/15/2025	Maturity	1	1,015,961	0.173358296			(57,090)				(121,808)			(57,090)			0003
BRL/L 1100031.5 USD-S 6154016.24BRL	Celse	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2025	04/15/2025	Maturity	1	1,100,032	0.178750178			55,012				(121,455)			55,012			0003
BRL/L 678612.88 USD-S 3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	11/02/2020	10/15/2025	10/15/2025	Maturity	1	678,613	0.17369253			(36,754)				(82,468)			(36,754)			0003
CAD/L 248774.92 USD-S 346535CAD	Service Express (Victors Purchase) Revolver LX239126	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/25/2024	03/31/2025	03/31/2025	Maturity	1	248,775	0.717892623			7,942				(6,847)			7,942			0003
CAD/L 244090.3 USD-S 346535CAD	Service Express (Victors Purchase) Revolver LX239126	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/24/2025	02/24/2025	Maturity	1	244,090	0.704374161			1,147							1,147			0003
CAD/L 1706025.59 USD-S 2335660.27CAD	CAD 450mm ATH 4.091 05/23/2030 — net proceeds .	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/15/2025	07/15/2025	Maturity	1	1,706,026	0.730425401			3,773							3,773			0003
CAD/L 373162.37 USD-S 519802.5CAD	Service Express (Victors Purchase) Revolver LX239126	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/25/2024	03/31/2025	03/31/2025	Maturity	1	373,162	0.717892603			11,912				(10,270)			11,912			0003
CAD/L 366135.45 USD-S 519802.5CAD	Service Express (Victors Purchase) Revolver LX239126	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/24/2025	02/24/2025	Maturity	1	366,135	0.704374161			1,720							1,720			0003
CAD/L 33040094.14 USD-S 44604457.49CAD	BONAVISTA ENERGY CORP May 2022 - 097841Y405	B1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	09/09/2024	03/20/2025	03/20/2025	Maturity	1	33,040,094	0.740735254			1,876,496				(1,913,933)			1,876,496			0003
CAD/L 1059958.31 USD-S 1496116.31CAD	BONAVISTA ENERGY CORP May 2022 - 097841Y405	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2024	03/20/2025	03/20/2025	Maturity	1	1,059,958	0.7084732			14,673				(15,929)			14,673			0003
CAD/L 1079070.62 USD-S 1487967.17CAD	Non-USD Futures Repatriation -6.23.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/25/2025	06/25/2025	Maturity	1	1,079,071	0.725197868			(5,691)							(5,691)			0003
CAD/L 349972.39 USD-S 481023.05CAD	Non USD Repatriation- 9.16.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/17/2025	09/17/2025	Maturity	1	349,972	0.727558461			696							696			0003
CAD/L 31653545.29 USD-S 45191640CAD	BONAVISTA ENERGY CORP May 2022 - 097841Y405	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/13/2025	09/19/2025	09/19/2025	Maturity	1	31,653,545	0.700429223			(1,129,654)							(1,129,654)			0003
EUR/L 367845.8 USD-S 328697.88EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	02/18/2025	Maturity	1	367,846	1.119100008			24,454				(26,741)			24,454			0003
EUR/L 43081.59 USD-S 39942.14EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025	04/15/2025	Maturity	1	43,082	1.078599945			(1,981)				(1,510)			(1,981)			0003
EUR/L 3289645.82 USD-S 3138975.02EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025	02/18/2025	Maturity	1	3,289,646	1.048			10,350				(32,190)			10,350			0003
EUR/L 132365.94 USD-S 125441.56EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025	10/28/2025	Maturity	1	132,366	1.055200047			(13,785)				(358)			(13,785)			0003
EUR/L 937518.38 USD-S 845868.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	08/18/2025	08/18/2025	Maturity	1	937,518	1.108349994			(49,355)				(50,787)			(49,355)			0003
EUR/L 18973.77 USD-S 17096.57EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	05/16/2025	05/16/2025	Maturity	1	18,974	1.109799802			(86)				(1,149)			(86)			0003
EUR/L 18822014.48 USD-S 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2025	03/31/2025	03/31/2025	Maturity	1	18,822,014	1.039338			(758,068)							(758,068)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1152880.84 USD-S 1047882.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2025	07/16/2025	Maturity	1	1,152,881	1.100199997			(66,226)					(56,598)		(66,226)			0003
USD/L 4200 EUR-S 4335.72USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	4,336		1.032314286			(70)							(70)			0003
EUR/L 1596245.24 USD-S 1514449.81EUR	Non-USD Futures Repatriation -3.4.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/04/2025	03/06/2025	03/06/2025	Maturity	1	1,596,245	1.054009997			(37,236)							(37,236)			0003
EUR/L 104646.18 USD-S 94818.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/22/2024	05/16/2025	05/16/2025	Maturity	1	104,646	1.103649961			(1,057)					(5,791)		(1,057)			0003
EUR/L 987897.9 USD-S 927828EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	987,898	1.064742495			14,516					(25,201)		14,516			0003
EUR/L 98489.51 USD-S 93978.54EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025	04/28/2025	Maturity	1	98,490	1.048000001			(8,834)					(647)		(8,834)			0003
EUR/L 1123200 USD-S 1000000EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	04/25/2023	10/27/2025	10/27/2025	Maturity	1	1,123,200	1.1232			(41,405)					(68,616)		(41,405)			0003
EUR/L 19818.23 USD-S 17785.36EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	03/14/2024	08/15/2025	08/15/2025	Maturity	1	19,818	1.114300188			(991)					(1,177)		(991)			0003
EUR/L 1443001.3 USD-S 1305410.98EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	03/19/2025	03/19/2025	Maturity	1	1,443,001	1.105400002			20,365					(86,368)		20,365			0003
EUR/L 14094845.38 USD-S 12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	04/17/2025	05/30/2025	05/30/2025	Maturity	1	14,094,845	1.137735			30,095							30,095			0003
EUR/L 8819360 USD-S 8000000EUR	CLO ReInv6m NWDSE 2022-26A C XS2437416964	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/16/2022	01/15/2025	01/15/2025	Maturity	1	8,819,360	1.10242			583,400					(531,541)		583,400			0003
EUR/L 17092.13 USD-S 15476.52EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2024	01/28/2025	01/28/2025	Maturity	1	17,092	1.104391039			949					(1,045)		949			0003
EUR/L 73874.77 USD-S 67079.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	11/17/2025	11/17/2025	Maturity	1	73,875	1.101299933			(3,850)					(3,162)		(3,850)			0003
EUR/L 11024200 USD-S 10000000EUR	CLO ReInv6m NWDSE 2022-26A D XS2437417186	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/16/2022	01/15/2025	01/15/2025	Maturity	1	11,024,200	10242			729,250					(664,426)		729,250			0003
EUR/L 736449.23 USD-S 659492.99EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/30/2023	02/18/2025	02/18/2025	Maturity	1	736,449	1.116690005			47,475					(52,064)		47,475			0003
EUR/L 575960.84 USD-S 529181.22EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025	04/16/2025	Maturity	1	575,961	1.0884			(26,511)					(25,162)		(26,511)			0003
EUR/L 29217.5 USD-S 26405.34EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	03/14/2024	03/14/2025	03/14/2025	Maturity	1	29,218	1.10649967			483					(1,784)		483			0003
EUR/L 50612.87 USD-S 45665.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/22/2024	08/18/2025	08/18/2025	Maturity	1	50,613	1.108350016			(2,664)					(2,742)		(2,664)			0003
EUR/L 12385240.39 USD-S 10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	08/29/2025	08/29/2025	Maturity	1	12,385,240	1.13984			(325,494)							(325,494)			0003
EUR/L 192903.28 USD-S 172412.1EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	02/18/2025	Maturity	1	192,903	1.118850011			12,784					(13,983)		12,784			0003
EUR/L 144545.58 USD-S 137466.07EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025	07/28/2025	Maturity	1	144,546	1.051500054			(14,778)					(670)		(14,778)			0003
EUR/L 949839.18 USD-S 858301.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/22/2024	07/16/2025	07/16/2025	Maturity	1	949,839	1.106650002			(48,708)					(51,895)		(48,708)			0003
EUR/L 939281.84 USD-S 845248EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/22/2024	10/21/2025	10/21/2025	Maturity	1	939,282	1.11125			(48,642)					(49,997)		(48,642)			0003
EUR/L 119172.57 USD-S 101686.18EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/22/2025	08/28/2025	08/28/2025	Maturity	1	119,173	1.171964273			393							393			0003
EUR/L 429178.68 USD-S 367478.24EUR	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	429,179	1.167902295			(2,205)							(2,205)			0003
EUR/L 58604.82 USD-S 54013.65EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	02/14/2025	02/14/2025	Maturity	1	58,605	1.085000181			1,939					(2,561)		1,939			0003
EUR/L 613076.34 USD-S 547829.81EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	02/18/2025	Maturity	1	613,076	1.119099999			40,757					(44,569)		40,757			0003
EUR/L 525119.42 USD-S 484606.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	01/16/2025	01/16/2025	Maturity	1	525,119	1.083600002			26,071					(22,885)		26,071			0003
EUR/L 74505.32 USD-S 67692.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/22/2024	03/17/2025	03/17/2025	Maturity	1	74,505	1.100649987			579					(4,165)		579			0003
EUR/L 321505.52 USD-S 287353.55EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	02/18/2025	Maturity	1	321,506	1.118850002			21,306					(23,306)		21,306			0003
EUR/L 61667.01 USD-S 52739.3EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2025	07/15/2025	07/15/2025	Maturity	1	61,667	1.169280025			489							489			0003
EUR/L 36154.44 USD-S 34328.27EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2025	05/19/2025	05/19/2025	Maturity	1	36,154	1.053197263			(2,427)							(2,427)			0003
EUR/L 525771.78 USD-S 458648.56EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	06/13/2025	06/13/2025	Maturity	1	525,772	1.146350007			(3,919)							(3,919)			0003
EUR/L 68492.14 USD-S 58585.36EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2025	07/15/2025	07/15/2025	Maturity	1	68,492	1.169099925			533							533			0003
EUR/L 75620.71 USD-S 68814.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	04/16/2025	Maturity	1	75,621	1.098899919			(2,725)					(3,995)		(2,725)			0003
EUR/L 1171018.92 USD-S 1068935.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2025	04/16/2025	Maturity	1	1,171,019	1.095500003			(45,962)					(58,416)		(45,962)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2276014.9 USD-S 21402384.73EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA RDMUIISFPU8MPR08K5P83	08/18/2022	02/24/2025	02/24/2025	Maturity	1	22,760,715	1.0634663			367,427					(549,548)		367,427			0003
EUR/L 3736052.56 USD-S 3359759.6EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SG0X2D1J857QP30	04/03/2023	02/18/2025	02/18/2025	Maturity	1	3,736,053	1.111999999			226,102					(249,478)		226,102			0003
EUR/L 72831555.21 USD-S 66387578.51EUR	Coupon Hedge CLO JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/11/2024	01/15/2025	01/15/2025	Maturity	1	72,831,555	1.097066			4,485,873					(4,031,834)		4,485,873			0003
EUR/L 19750121.55 USD-S 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	04/30/2025	04/30/2025	Maturity	1	19,750,122	1.0905874			(762,557)							(762,557)			0003
EUR/L 1880085.44 USD-S 1702874.14EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025	02/18/2025	Maturity	1	1,880,085	1.104066			101,088					(112,936)		101,088			0003
EUR/L 2446080 USD-S 2100000EUR	CLO ReInv6m DRYD 2013-29A BRR (Tax Exchange) XS1735592088	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/21/2025	08/25/2025	08/25/2025	Maturity	1	2,446,080	1.1648			8,188							8,188			0003
EUR/L 23488.66 USD-S 21347.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	05/16/2025	Maturity	1	23,489	1.100299754			(310)					(1,232)		(310)			0003
EUR/L 223189.99 USD-S 218481.71EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	01/15/2025	01/15/2025	Maturity	1	223,190	1.021549996			(1,736)							(1,736)			0003
EUR/L 65626.92 USD-S 60278.08EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2025	07/09/2025	07/09/2025	Maturity	1	65,627	1.088736071			(5,001)							(5,001)			0003
EUR/L 122609135.25 USD-S 110250000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/12/2025	05/23/2025	05/23/2025	Maturity	1	122,609,135	1.112101			(2,656,451)							(2,656,451)			0003
EUR/L 6057272 USD-S 5200000EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/25/2025	08/25/2025	Maturity	1	6,057,272	1.16486			20,588							20,588			0003
EUR/L 2902825 USD-S 2500000EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/22/2025	10/24/2025	10/24/2025	Maturity	1	2,902,825	1.16113			(5,166)							(5,166)			0003
EUR/L 15163.76 USD-S 13626.67EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SG0X2D1J857QP30	03/14/2024	07/16/2025	07/16/2025	Maturity	1	15,164	1.112800119			(690)					(908)		(690)			0003
EUR/L 8982593.33 USD-S 7750000EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/12/2025	11/13/2025	11/13/2025	Maturity	1	8,982,593	1.159044301			(32,179)							(32,179)			0003
EUR/L 2459638 USD-S 2000000EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	2,459,638	1.229819			203,244					(374,388)		203,244			0003
EUR/L 4849043.36 USD-S 4731928.14EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	4,849,043	1.02475			(489,504)							(489,504)			0003
EUR/L 322918.7 USD-S 312926.94EUR	Irish RPL UPB	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	02/13/2025	02/13/2025	Maturity	1	322,919	1.031930009			(4,435)							(4,435)			0003
EUR/L 65453.47 USD-S 64075.84EUR	Irish RPL UPB	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	65,453	1.021499991			(512)							(512)			0003
EUR/L 3671475 USD-S 3000000EUR	CLO ReInv6m ARESE 13A DN XS2084075386	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	01/15/2025	Maturity	1	3,671,475	1.223825			582,990					(562,887)		582,990			0003
EUR/L 405545.28 USD-S 396990.14EUR	Irish RPL UPB	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	01/15/2025	01/15/2025	Maturity	1	405,545	1.021550006			(3,154)							(3,154)			0003
EUR/L 461988.43 USD-S 417748.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	08/26/2025	08/26/2025	Maturity	1	461,988	1.105899997			(33,380)					(23,281)		(33,380)			0003
EUR/L 13873.66 USD-S 12640EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	08/26/2025	08/26/2025	Maturity	1	13,874	1.097599684			(1,115)					(599)		(1,115)			0003
EUR/L 3059562.5 USD-S 2500000EUR	CLO ReInv6m JUBIL 2019-23A C XS2075330337	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	01/15/2025	Maturity	1	3,059,563	1.223825			485,825					(469,072)		485,825			0003
EUR/L 835660.35 USD-S 748236.41EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA RDMUIISFPU8MPR08K5P83	03/30/2023	02/24/2025	02/24/2025	Maturity	1	835,660	1.116839997			52,782					(58,998)		52,782			0003
EUR/L 1570194.28 USD-S 1521609.3EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	02/13/2025	02/13/2025	Maturity	1	1,570,194	1.031929997			(21,564)							(21,564)			0003
EUR/L 44608.69 USD-S 39695.4EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	08/15/2025	08/15/2025	Maturity	1	44,609	1.123774795			(1,835)							(1,835)			0003
EUR/L 40870.14 USD-S 38385EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	40,870	1.064742478			601					(1,043)		601			0003
EUR/L 938331.28 USD-S 797649.79EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA RDMUIISFPU8MPR08K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	938,331	1.176369996			9,633							9,633			0003
EUR/L 808207.09 USD-S 735897.78EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	808,207	1.098259992			50,604					(45,571)		50,604			0003
EUR/L 41172.43 USD-S 39695.4EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	41,172	1.037209097			(3,223)							(3,223)			0003
USD/L 887660.3 EUR-S 1037852.42USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA RDMUIISFPU8MPR08K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	1,037,852	1.169199997			8,168							8,168			0003
USD/L 794787 EUR-S 919250.64USD	Coupon Hedge CLO JAJO	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/10/2025	10/15/2025	10/15/2025	Maturity	1	919,251	1.156599995			(6,115)							(6,115)			0003
USD/L 1190664.83 EUR-S 1305728.3USD	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/07/2025	04/15/2025	04/15/2025	Maturity	1	1,305,728	1.096638002			(37,576)							(37,576)			0003
USD/L 1170642.78 EUR-S 1194640.96USD	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	1,194,641	1.020500003			(10,530)							(10,530)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 7429.68 USD-S 6345.99EUR	CVL Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025	10/15/2025	Maturity	1	7,430	1.170767682			.41							.41			0003
EUR/L 898538.74 USD-S 814721.27EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	07/15/2025	07/15/2025	Maturity	1	898,539	1.102878706			(46,537)							(46,537)			0003
EUR/L 46742.86 USD-S 39695.4EUR	Coupon Hedge CLO RMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	46,743	1.177538455			748							748			0003
EUR/L 764084.01 USD-S 745629.67EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	764,084	1.024750008			(77,133)							(77,133)			0003
EUR/L 9572001.88 USD-S 8260000EUR	ASRNED 4 5/8 PERP	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/09/2025	10/23/2025	10/23/2025	Maturity	1	9,572,002	1.158838			(13,701)							(13,701)			0003
EUR/L 36967.97 USD-S 32339.82EUR	CVL Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/08/2025	07/08/2025	Maturity	1	36,968	1.143109949			(941)							(941)			0003
EUR/L 468826.09 USD-S 410132.09EUR	CVL Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/08/2025	07/08/2025	Maturity	1	468,826	1.143109992			(11,929)							(11,929)			0003
EUR/L 26697.38 USD-S 23251.22EUR	CVL Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	07/15/2025	07/15/2025	Maturity	1	26,697	1.148214158			(274)							(274)			0003
EUR/L 213850.8 USD-S 186246.45EUR	CVL Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	07/15/2025	07/15/2025	Maturity	1	213,851	1.1482141			(2,195)							(2,195)			0003
EUR/L 757885.01 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	757,885	1.139676707			(13,514)							(13,514)			0003
EUR/L 234794.01 USD-S 199393.91EUR	Coupon Hedge CLO RMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	234,794	1.177538522			3,757							3,757			0003
EUR/L 449455.2 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/17/2025	07/18/2025	07/18/2025	Maturity	1	449,455	1.158389691			(1,440)							(1,440)			0003
EUR/L 1761878.09 USD-S 1518000EUR	CLO ReInv6n RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/21/2025	10/27/2025	10/27/2025	Maturity	1	1,761,878	1.160657503			(5,993)							(5,993)			0003
EUR/L 14369591.2 USD-S 12400000EUR	CABKSM 5 7/8 PERP	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/09/2025	10/23/2025	10/23/2025	Maturity	1	14,369,591	1.158838			(20,568)							(20,568)			0003
EUR/L 347321.95 USD-S 305848.66EUR	CVL Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	07/15/2025	07/15/2025	Maturity	1	347,322	1.135600692			(7,462)							(7,462)			0003
EUR/L 1025516.3 USD-S 8850000EUR	SO 1 7/8 09/15/2081	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/09/2025	10/23/2025	10/23/2025	Maturity	1	10,255,716	1.158838			(14,679)							(14,679)			0003
EUR/L 259581.23 USD-S 221718.95EUR	CVL Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025	10/15/2025	Maturity	1	259,581	1.170767			1,435							1,435			0003
EUR/L 400807.49 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	400,807	1.033008995			(36,933)							(36,933)			0003
EUR/L 257611.09 USD-S 216483EUR	Coupon Hedge CLO RMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	257,611	1.189983001			6,773							6,773			0003
EUR/L 426725.27 USD-S 388000EUR	CLO ReInv6n RRME 3A DN XS2060707655	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	04/08/2024	01/15/2025	01/15/2025	Maturity	1	426,725	1.099807397			27,281						(24,628)	27,281			0003
EUR/L 4194987.84 USD-S 3600000EUR	CLO PLMER 2023-2A D XS2697591944	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/13/2025	11/26/2025	11/26/2025	Maturity	1	4,194,988	1.1652744			21,510							21,510			0003
EUR/L 278987.95 USD-S 267255.67EUR	CVL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2025	04/15/2025	04/15/2025	Maturity	1	278,988	1.043899087			(22,529)							(22,529)			0003
USD/L 4119486.09 EUR-S 4816503.14USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	4,816,503	1.169200001			37,905							37,905			0003
EUR/L 21870.17 USD-S 20950.46EUR	CVL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2025	04/15/2025	04/15/2025	Maturity	1	21,870	1.043899275			(1,766)							(1,766)			0003
EUR/L 177915.53 USD-S 151104.46EUR	CVL Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025	10/15/2025	Maturity	1	177,916	1.177434008			1,986							1,986			0003
EUR/L 332221.51 USD-S 318250.6EUR	CVL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2025	04/15/2025	04/15/2025	Maturity	1	332,222	1.043899085			(26,828)							(26,828)			0003
EUR/L 741065.03 USD-S 665000EUR	CLO ReInv6n RRME 1A CR XS2303069319	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/08/2024	10/15/2025	10/15/2025	Maturity	1	741,065	1.114383504			(33,190)						(41,462)	(33,190)			0003
EUR/L 6315.53 USD-S 5394.35EUR	CVL Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025	10/15/2025	Maturity	1	6,316	1.170767562			.35							.35			0003
EUR/L 1576350 USD-S 1500000EUR	CLO ReInv6n CORDA 26A DR XS2958384690	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/16/2024	01/15/2025	01/15/2025	Maturity	1	1,576,350	1.0509			32,107						(21,849)	32,107			0003
EUR/L 8052.05 USD-S 7661.15EUR	CVL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	04/15/2025	04/15/2025	Maturity	1	8,052	1.051023671			(591)							(591)			0003
EUR/L 556291.25 USD-S 471301.06EUR	CVL Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2025	10/15/2025	10/15/2025	Maturity	1	556,291	1.180330997			7,559							7,559			0003
EUR/L 688992 USD-S 600000EUR	CLO ReInv6n ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	10/15/2025	10/15/2025	Maturity	1	688,992	1.14832			(9,584)						(57,771)	(9,584)			0003
EUR/L 457129.57 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	457,130	1.178168995			5,384							5,384			0003
EUR/L 2553716.01 USD-S 2192588EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/16/2025	08/28/2025	08/28/2025	Maturity	1	2,553,716	1.164703998			(7,449)							(7,449)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1050900 USD-S 1000000EUR	CLO ReInv6m CORDA 26A DR XS2958384690	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/16/2024	01/15/2025	01/15/2025	Maturity	1	1,050,900	1.0509			21,405					(14,566)		21,405			0003
EUR/L 1175062.9 USD-S 998888.87EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	1,175,063	1.17637			12,063							12,063			0003
EUR/L 5975.75 USD-S 5515.98EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2025	04/15/2025	04/15/2025	Maturity	1	5,976	1.083352369			(247)							(247)			0003
EUR/L 686950.99 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	686,951	1.033009008			(63,300)							(63,300)			0003
EUR/L 486432.16 USD-S 443000EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	486,432	1.098040993			30,366					(27,336)		30,366			0003
EUR/L 2129808.44 USD-S 2078368.81EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	2,129,808	1.024750001			(215,001)							(215,001)			0003
EUR/L 224073.87 USD-S 199393.91EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	08/15/2025	08/15/2025	Maturity	1	224,074	1.123774894			(9,217)							(9,217)			0003
EUR/L 32954.89 USD-S 28829.15EUR	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/08/2025	07/08/2025	Maturity	1	32,955	1.143110012			(839)							(839)			0003
EUR/L 800925.03 USD-S 718138.07EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/16/2025	05/20/2025	05/20/2025	Maturity	1	800,925	1.115280005			(9,139)							(9,139)			0003
EUR/L 2295700 USD-S 2000000EUR	CLO ReInv6m ARBR 4A CRR XS2309834450	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/05/2025	11/07/2025	11/07/2025	Maturity	1	2,295,700	1.14785			(16,893)							(16,893)			0003
EUR/L 4201987.2 USD-S 4000000EUR	Behrens Finance No.1 SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/13/2024	01/22/2025	01/22/2025	Maturity	1	4,201,987	1.0504968			37,966					(55,467)		37,966			0003
EUR/L 3643421.21 USD-S 3350099.87EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2025	06/30/2025	06/30/2025	Maturity	1	3,643,421	1.087555999			(302,329)							(302,329)			0003
EUR/L 1793427.52 USD-S 1539417.48EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2025	11/17/2025	11/17/2025	Maturity	1	1,793,428	1.165003999			9,712							9,712			0003
EUR/L 686275.63 USD-S 625000EUR	CLO ReInv6m BRGPT 3A D XS2395174639	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	686,276	1.098041008			42,841					(38,567)		42,841			0003
EUR/L 169279.07 USD-S 165716.17EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	169,279	1.021500014			(1,325)							(1,325)			0003
USD/L 327942.59 EUR-S 334665.41USD	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	334,665	1.020499991			(2,950)							(2,950)			0003
EUR/L 3494112 USD-S 3000000EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/16/2025	08/28/2025	08/28/2025	Maturity	1	3,494,112	1.164704			(10,192)							(10,192)			0003
EUR/L 44084.58 USD-S 39723EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8SG0X2D1J857QP30	03/14/2024	05/16/2025	05/16/2025	Maturity	1	44,085	1.109799864			(199)					(2,670)		(199)			0003
EUR/L 70686.15 USD-S 59351EUR	Coupon Hedge CLO FMAN	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2025	11/17/2025	11/17/2025	Maturity	1	70,686	1.190984988			1,916							1,916			0003
EUR/L 348390.25 USD-S 298765.33EUR	Irish RPL UPB	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/14/2025	08/18/2025	08/18/2025	Maturity	1	348,390	1.166099996			(179)							(179)			0003
EUR/L 201892.83 USD-S 183023.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	07/16/2025	Maturity	1	201,893	1.103099963			(11,036)					(10,416)		(11,036)			0003
EUR/L 251441.29 USD-S 228230.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025	06/16/2025	Maturity	1	251,441	1.101700007			(12,256)					(13,089)		(12,256)			0003
EUR/L 6612378.75 USD-S 6450000EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/29/2022	10/15/2025	10/15/2025	Maturity	1	6,612,379	1.025175			(897,314)					163,851		(897,314)			0003
EUR/L 29942100 USD-S 28500000EUR	CLO ReInv6m CORDA 26A CR XS2958384344	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/16/2024	01/15/2025	01/15/2025	Maturity	1	29,942,100	1.0506			601,492					(406,574)		601,492			0003
EUR/L 3320730 USD-S 2700000EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/15/2025	07/15/2025	Maturity	1	3,320,730	1.2299			188,734					(486,051)		188,734			0003
EUR/L 4798287 USD-S 4500000EUR	CLO ReInv6m ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	02/18/2025	Maturity	1	4,798,287	1.066286			97,124					(129,515)		97,124			0003
EUR/L 4661048.93 USD-S 4394334.78EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	4,661,049	1.060695			(95,806)					(91,997)		(95,806)			0003
EUR/L 226359.72 USD-S 204683.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025	09/16/2025	Maturity	1	226,360	1.105900025			(16,355)					(11,407)		(16,355)			0003
EUR/L 24437.91 USD-S 22453.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025	04/16/2025	Maturity	1	24,438	1.088399978			(1,125)					(1,068)		(1,125)			0003
USD/L 1828950.33 EUR-S 1978331.86USD	Coupon Hedge CLO NJSD	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/28/2025	03/28/2025	Maturity	1	1,978,332	1.0816761			(1,502)							(1,502)			0003
EUR/L 8401508.45 USD-S 7518868.48EUR	Non-USD Futures Repatriation -5.13.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/13/2025	05/15/2025	05/15/2025	Maturity	1	8,401,508	1.11739			(7,636)							(7,636)			0003
EUR/L 12731849.53 USD-S 10853721.55EUR	Misc inc shortfall	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2025	10/02/2025	10/02/2025	Maturity	1	12,731,850	1.17304			13,489							13,489			0003
EUR/L 619964.83 USD-S 530210.76EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2025	07/15/2025	07/15/2025	Maturity	1	619,965	1.169279986			4,921							4,921			0003
EUR/L 3071322.7 USD-S 2796535.16EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	3,071,323	1.098259998			192,304					(173,178)		192,304			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 5369488 USD-S 4600000EUR	CLO ReInv6m ADAGI IV-A CRR XS2331322417	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/04/2025	12/08/2025	12/08/2025	Maturity	1	5,369,488	1.16728			16,480							16,480			0003
EUR/L 325641.54 USD-S 282625.88EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/18/2023	06/02/2025	06/02/2025	Maturity	1	325,642	1.152200004			2,204				(30,708)			2,204			0003
USD/L 40811.43 EUR-S 47776.31USD	Coupon Hedge CLO RMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	47,776	1.170660033			.27							27			0003
USD/L 627118 EUR-S 725324.68USD	Coupon Hedge CLO JAJO	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/10/2025	10/15/2025	10/15/2025	Maturity	1	725,325	1.156600002			(4,825)							(4,825)			0003
EUR/L 1806673.49 USD-S 1530993.6EUR	CML EQT Poland 7410017	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/19/2025	11/20/2025	11/20/2025	Maturity	1	1,806,673	1.180065998			42,205							42,205			0003
EUR/L 9353144 USD-S 8000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/18/2025	08/26/2025	08/26/2025	Maturity	1	9,353,144	1.169143			41,940							41,940			0003
EUR/L 1159438.54 USD-S 1097833.61EUR	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2024	04/15/2025	04/15/2025	Maturity	1	1,159,439	1.056114997			(79,134)				(16,820)			(79,134)			0003
EUR/L 11691430 USD-S 10000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/18/2025	08/26/2025	08/26/2025	Maturity	1	11,691,430	1.169143			52,425							52,425			0003
EUR/L 62927450.98 USD-S 54554578.01EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/11/2025	09/15/2025	09/15/2025	Maturity	1	62,927,451	1.153477			(1,250,630)							(1,250,630)			0003
EUR/L 566410972.28 USD-S 484376900.42EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/20/2025	09/19/2025	09/19/2025	Maturity	1	566,410,972	1.16936			(2,540,576)							(2,540,576)			0003
EUR/L 3553434.18 USD-S 3350099.87EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	3,553,434	1.060695			(73,039)				(70,136)			(73,039)			0003
EUR/L 61572.97 USD-S 55331.57EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	07/16/2025	07/16/2025	Maturity	1	61,573	1.11279998			(2,800)				(3,686)			(2,800)			0003
EUR/L 632201.51 USD-S 612000EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	632,202	1.033009003			(58,255)							(58,255)			0003
EUR/L 833211.58 USD-S 705913.49EUR	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2025	10/15/2025	10/15/2025	Maturity	1	833,212	1.180331006			11,321							11,321			0003
EUR/L 572286.99 USD-S 554000EUR	CLO ReInv6m PENTA 2018-5A DR XS2289568219	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	572,287	1.033009007			(52,734)							(52,734)			0003
EUR/L 1432990 USD-S 1300000EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/24/2023	10/15/2025	10/15/2025	Maturity	1	1,432,990	1.1023			(80,591)				(63,976)			(80,591)			0003
EUR/L 125233.61 USD-S 114752.79EUR	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/19/2025	04/15/2025	04/15/2025	Maturity	1	125,234	1.091333901			(4,230)							(4,230)			0003
EUR/L 32757.07 USD-S 31379.54EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2025	04/15/2025	04/15/2025	Maturity	1	32,757	1.043898986			(2,645)							(2,645)			0003
EUR/L 189520.95 USD-S 173659.91EUR	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/19/2025	04/15/2025	04/15/2025	Maturity	1	189,521	1.091333918			(6,402)							(6,402)			0003
EUR/L 652705.63 USD-S 554000EUR	CLO ReInv6m PENTA 2018-5A DR XS2289568219	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	652,706	1.178169007			7,687							7,687			0003
EUR/L 721039.43 USD-S 612000EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	721,039	1.178169003			8,492							8,492			0003
EUR/L 15505264.52 USD-S 14611903EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/06/2024	03/12/2025	03/12/2025	Maturity	1	15,505,265	1.0611393			(405,602)				(325,944)			(405,602)			0003
EUR/L 40268208.75 USD-S 36870922EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2025	06/13/2025	06/13/2025	Maturity	1	40,268,209	1.09214			(2,313,814)							(2,313,814)			0003
EUR/L 275298.12 USD-S 241937.8EUR	CML LOCABOX 7200644	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2025	06/10/2025	06/10/2025	Maturity	1	275,298	1.137888003			(1,092)							(1,092)			0003
EUR/L 1760801.69 USD-S 1543479.74EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	01/27/2025	01/27/2025	Maturity	1	1,760,802	1.140800002			142,152				(160,458)			142,152			0003
EUR/L 285431.55 USD-S 250000EUR	CLO ReInv6m CORDA 7A DRR XS2305372323	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/02/2025	07/15/2025	07/15/2025	Maturity	1	285,432	1.1417262			(4,568)							(4,568)			0003
EUR/L 871732.5 USD-S 750000EUR	CLO ReInv6m OTQPK 1A B XS2446379575	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/21/2025	10/21/2025	Maturity	1	871,733	1.16231			(3,444)							(3,444)			0003
EUR/L 59602.54 USD-S 53340.38EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	10/21/2025	10/21/2025	Maturity	1	59,603	1.117399989			(2,742)				(3,483)			(2,742)			0003
EUR/L 106169.09 USD-S 97546.02EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025	04/16/2025	Maturity	1	106,169	1.088400019			(4,887)				(4,638)			(4,887)			0003
EUR/L 2986511.09 USD-S 2800310.34EUR	AP Pistachio Accruals Adjustment 1	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/25/2024	07/31/2025	07/31/2025	Maturity	1	2,986,511	1.066492898			(208,914)				(54,161)			(208,914)			0003
EUR/L 4015303.56 USD-S 3441932.65EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	08/14/2025	08/18/2025	08/18/2025	Maturity	1	4,015,304	1.166584			(392)							(392)			0003
EUR/L 2584640.99 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/11/2024	03/31/2025	03/31/2025	Maturity	1	2,584,641	1.055899001			(61,927)				(39,081)			(61,927)			0003
EUR/L 102706.64 USD-S 93420.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	10/21/2025	10/21/2025	Maturity	1	102,707	1.099399993			(6,483)				(4,419)			(6,483)			0003
EUR/L 339294.67 USD-S 309000EUR	CLO ReInv6m DARPK 1A BRR XS2303850502	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	339,295	1.098041003			21,181				(19,067)			21,181			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 755501.5 USD-S 650000EUR	CLO ReInv6n OTOPK 1A B XS2446379575	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/21/2025	10/21/2025	Maturity	1	755,502	1.16231			(2,985)							(2,985)			0003
USD/L 3350099.87 EUR-S 3986561.89USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	3,986,562	1.189982999			104,818							104,818			0003
EUR/L 274510.25 USD-S 250000EUR	CLO ReInv6n JUBIL 2021-25A C1 XS2402444116	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	274,510	1.098041			17,136							17,136			0003
EUR/L 15296661.6 USD-S 13200000EUR	RABOBK 3.1 PERP	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/09/2025	10/23/2025	10/23/2025	Maturity	1	15,296,662	1.158838			(21,895)							(21,895)			0003
EUR/L 1095484.6 USD-S 100000EUR	CLO ReInv6n HARVT 23A B1 XS2112472316	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/10/2024	04/22/2025	04/22/2025	Maturity	1	1,095,485	1.0954846			(46,420)							(46,420)			0003
EUR/L 511836.66 USD-S 467110.8EUR	Four Seasons Rome- 7410014 Qpn	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/25/2024	06/30/2025	06/30/2025	Maturity	1	511,837	1.095750002			(38,327)							(38,327)			0003
EUR/L 8644219.88 USD-S 7427837.25EUR	Non-USD Futures Repatriation -10.15.2025	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/15/2025	10/21/2025	10/21/2025	Maturity	1	8,644,220	1.16376			(23,338)							(23,338)			0003
EUR/L 672001.09 USD-S 612000EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	672,001	1.098040997			41,950							41,950			0003
EUR/L 697482.14 USD-S 612000EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	697,482	1.139676699			(12,437)							(12,437)			0003
EUR/L 631380.89 USD-S 554000EUR	CLO ReInv6n PENTA 2018-5A DR XS2289568219	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	631,381	1.139676697			(11,258)							(11,258)			0003
EUR/L 294542.25 USD-S 250000EUR	CLO ReInv6n CORDA 7A DRR XS2305372323	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	294,542	1.178169			3,469							3,469			0003
EUR/L 10504.98 USD-S 9148.97EUR	CWL Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	07/15/2025	07/15/2025	Maturity	1	10,505	1.148214498			(108)							(108)			0003
EUR/L 172862.02 USD-S 149167.98EUR	Saint James Albany Paris-50229626	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2025	07/15/2025	07/15/2025	Maturity	1	172,862	1.158841328			(173)							(173)			0003
EUR/L 1164670.95 USD-S 990187.11EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2025	10/15/2025	10/15/2025	Maturity	1	1,164,671	1.176212999			11,803							11,803			0003
EUR/L 175453.32 USD-S 149167.98EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2025	10/15/2025	10/15/2025	Maturity	1	175,453	1.176213018			1,778							1,778			0003
EUR/L 39987.27 USD-S 34825.62EUR	CWL Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	07/15/2025	07/15/2025	Maturity	1	39,987	1.14821416			(410)							(410)			0003
EUR/L 258510.5 USD-S 250250EUR	CLO PENTA 2020-7A D XS2106029254	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	258,511	1.033008991			(23,821)							(23,821)			0003
EUR/L 320305.16 USD-S 278959.44EUR	CWL Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	07/15/2025	07/15/2025	Maturity	1	320,305	1.148214092			(3,287)							(3,287)			0003
EUR/L 388800.07 USD-S 332090.05EUR	CWL Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025	10/15/2025	Maturity	1	388,800	1.170766995			2,150							2,150			0003
EUR/L 7065.03 USD-S 6722.05EUR	CWL Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	04/15/2025	04/15/2025	Maturity	1	7,065	1.051023125			(519)							(519)			0003
EUR/L 5609668.8 USD-S 4800000EUR	CLO AVOCA 30A B1 XS2791003440	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	10/15/2025	10/15/2025	Maturity	1	5,609,669	1.168681			21,060							21,060			0003
USD/L 397368 EUR-S 459595.83USD	Coupon Hedge CLO JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2025	10/15/2025	10/15/2025	Maturity	1	459,596	1.156600003			(3,057)							(3,057)			0003
EUR/L 1217110.83 USD-S 1122818.24EUR	CWL LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/05/2025	06/10/2025	06/10/2025	Maturity	1	1,217,111	1.083978499			(65,597)							(65,597)			0003
EUR/L 34009356.8 USD-S 29200000EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/16/2025	08/28/2025	08/28/2025	Maturity	1	34,009,357	1.164704			(99,207)							(99,207)			0003
EUR/L 45883.84 USD-S 41177.28EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8S7QP30	03/14/2024	08/15/2025	08/15/2025	Maturity	1	45,884	1.114299925			(2,294)						(2,725)	(2,294)			0003
EUR/L 6109449.2 USD-S 5212040.13EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/09/2025	09/11/2025	09/11/2025	Maturity	1	6,109,449	1.17218			(7,394)							(7,394)			0003
EUR/L 707789381.81 USD-S 609734343.61EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2025	12/04/2025	12/04/2025	Maturity	1	707,789,382	1.160816			(2,120,320)							(2,120,320)			0003
EUR/L 1158180 USD-S 1000000EUR	CLO ReInv6n PLMER 2021-2A B2 XS2357233795	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/12/2025	11/12/2025	Maturity	1	1,158,180	1.15818			(824)							(824)			0003
EUR/L 293795 USD-S 250000EUR	CLO ReInv6n CORDA 7A DRR XS2305372323	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/11/2025	12/15/2025	12/15/2025	Maturity	1	293,795	1.17518			.44							.44			0003
EUR/L 3254127 USD-S 3000000EUR	CLO PENTA 2021-2A B1 XS2393698399	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/10/2025	03/31/2025	03/31/2025	Maturity	1	3,254,127	1.084709			10,533							10,533			0003
EUR/L 224759732.28 USD-S 192388286.76EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/16/2025	11/20/2025	11/20/2025	Maturity	1	224,759,732	1.168261			3,032,498							3,032,498			0003
EUR/L 608314.71 USD-S 554000EUR	CLO ReInv6n PENTA 2018-5A DR XS2289568219	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	608,315	1.098040993			37,974						(34,186)	37,974			0003
EUR/L 692116.03 USD-S 670000EUR	CLO ReInv6n CIFCE 5A D XS2390490287	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	692,116	1.033009			(63,776)							(63,776)			0003
EUR/L 284919.18 USD-S 250000EUR	CLO ReInv6n JUBIL 2021-25A C1 XS2402444116	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	284,919	1.13967672			(5,080)							(5,080)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 258510.5 USD-S 250250EUR	CLO PENTA 2020-7A D XS2106029254	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	258,511	1.033008991			(23,821)							(23,821)			0003
EUR/L 108561.94 USD-S 92778.31EUR	Saint James Albany Paris- 50229626	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2025	10/15/2025	10/15/2025	Maturity	1	108,562	1.170121982			541							541			0003
EUR/L 63797.39 USD-S 54183.41EUR	CML Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025	10/15/2025	Maturity	1	63,797	1.177434015			712							712			0003
EUR/L 413203.6 USD-S 400000EUR	CLO Relnv6m RRME 7A A2 XS2368581893	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	413,204	1.033009			(38,075)							(38,075)			0003
EUR/L 7012086 USD-S 6000000EUR	CLO AVOCA 30A B2 XS2791003796	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	10/15/2025	10/15/2025	Maturity	1	7,012,086	1.168681			26,325							26,325			0003
USD/L 6025914.84 EUR-S 7045499.63USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	7,045,500	1.1692			55,447							55,447			0003
EUR/L 55263.39 USD-S 54100.24EUR	Irish RPL UPB	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	55,263	1.021499905			(433)							(433)			0003
EUR/L 1353330.26 USD-S 1233271.3EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	01/16/2025	01/16/2025	Maturity	1	1,353,330	1.097349999			83,304						(75,197)	83,304			0003
EUR/L 272542.81 USD-S 264109.78EUR	Irish RPL UPB	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	02/13/2025	02/13/2025	Maturity	1	272,543	1.031930018			(3,743)							(3,743)			0003
EUR/L 26006281.25 USD-S 21250000EUR	CLO Relnv6m RRME 3A DN XS2060707655	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	01/15/2025	Maturity	1	26,006,281	1.223825			4,129,512						(3,987,115)	4,129,512			0003
EUR/L 8758767.78 USD-S 7596608.26EUR	Coupon Hedge RML	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/11/2025	09/15/2025	09/15/2025	Maturity	1	8,758,768	1.152984			(177,893)							(177,893)			0003
EUR/L 1930630 USD-S 1662916.99EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	07/15/2025	07/17/2025	07/17/2025	Maturity	1	1,930,630	1.160990002			2,141							2,141			0003
EUR/L 1904667.5 USD-S 1850000EUR	CLO Relnv6m ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025	03/17/2025	Maturity	1	1,904,668	1.02955			(115,711)						17,709	(115,711)			0003
EUR/L 3474540 USD-S 3000000EUR	CLO Relnv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/07/2025	11/12/2025	11/12/2025	Maturity	1	3,474,540	1.15818			(2,471)							(2,471)			0003
EUR/L 38500549.58 USD-S 33175000EUR	CLO Relnv6m RRME 2A BR XS2342229452	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2025	10/27/2025	10/27/2025	Maturity	1	38,500,550	1.160529			(135,232)							(135,232)			0003
EUR/L 4215942.24 USD-S 3618823.36EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/08/2025	12/11/2025	12/11/2025	Maturity	1	4,215,942	1.165003599			(32,201)							(32,201)			0003
EUR/L 604854.35 USD-S 551195.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	01/16/2025	01/16/2025	Maturity	1	604,854	1.097350002			37,232						(33,608)	37,232			0003
EUR/L 8302278.54 USD-S 7797452EUR	Coupon Hedge CLO RMAN	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	8,302,279	1.0647425			121,989						(211,786)	121,989			0003
EUR/L 133465292.39 USD-S 120955691.87EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/07/2025	07/15/2025	07/15/2025	Maturity	1	133,465,292	1.103423			(6,843,142)							(6,843,142)			0003
EUR/L 25039.23 USD-S 23107.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	01/16/2025	01/16/2025	Maturity	1	25,039	1.083600347			1,243						(1,091)	1,243			0003
EUR/L 23857246 USD-S 22700000EUR	CLO Relnv6m CORDA 26A B1R XS2958383882	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/16/2024	01/15/2025	01/15/2025	Maturity	1	23,857,246	1.05098			487,709						(332,458)	487,709			0003
EUR/L 8990661.84 USD-S 7596608.26EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	12/16/2025	12/16/2025	Maturity	1	8,990,662	1.18351			67,647							67,647			0003
EUR/L 663002.3 USD-S 567104.87EUR	Irish RPL UPB	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2025	07/15/2025	07/15/2025	Maturity	1	663,002	1.169099994			5,161							5,161			0003
EUR/L 1829036.08 USD-S 1790451.84EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	01/15/2025	01/15/2025	Maturity	1	1,829,036	1.021550002			(14,225)							(14,225)			0003
EUR/L 14836865.78 USD-S 14478522.35EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	14,836,866	1.02475			(1,497,760)							(1,497,760)			0003
EUR/L 4117846.25 USD-S 3325000EUR	CLO Relnv6m AVOCA 22A D XS2296333508	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	10/15/2025	Maturity	1	4,117,846	1.23845			246,571						(601,603)	246,571			0003
USD/L 56003.27 EUR-S 62623.42USD	Coupon Hedge CLO RMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	05/15/2025	05/15/2025	Maturity	1	62,623	1.118210062			(11)							(11)			0003
EUR/L 1223825 USD-S 1000000EUR	CLO Relnv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	01/15/2025	Maturity	1	1,223,825	1.223825			194,330						(187,629)	194,330			0003
EUR/L 6482700 USD-S 5250000EUR	CLO Relnv6m RRME 1A CR XS2303069319	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	10/15/2025	Maturity	1	6,482,700	1.2348			370,159						(931,361)	370,159			0003
EUR/L 1393615.84 USD-S 1250720.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	12/16/2025	12/16/2025	Maturity	1	1,393,616	1.114249999			(75,487)						(72,832)	(75,487)			0003
EUR/L 14997918.4 USD-S 14138857EUR	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/06/2024	03/12/2025	03/12/2025	Maturity	1	14,997,918	1.0607589			(397,849)						(310,013)	(397,849)			0003
EUR/L 4977642.76 USD-S 4407177.68EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	05/22/2025	05/27/2025	05/27/2025	Maturity	1	4,977,643	1.12944			(15,251)							(15,251)			0003
EUR/L 13404821.67 USD-S 11243425EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	12/19/2025	12/19/2025	Maturity	1	13,404,822	1.1922365			241,068							241,068			0003
EUR/L 3937837.5 USD-S 3825000EUR	CLO Relnv6m HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025	04/22/2025	Maturity	1	3,937,838	1.0295			(429,947)						42,181	(429,947)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 6174000 USD-S 5000000EUR	CLO ReInv6n RRME 6A A2 XS2291788813	D1	Currency	SOCIETE GENERALE SA	07/22/2021	10/15/2025	10/15/2025	Maturity	1	6,174,000	1.2348			352,533					(887,010)		352,533			0003
EUR/L 16261514.34 USD-S 13657748EUR	Coupon Hedge CLO RMAN	B1	Currency	CITIBANK NA	09/16/2025	11/17/2025	11/17/2025	Maturity	1	16,261,514	1.1906439			436,352							436,352			0003
EUR/L 20609820 USD-S 18000000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	ROYAL BK CANADA	04/17/2025	09/19/2025	09/19/2025	Maturity	1	20,609,820	1.14499			(533,071)							(533,071)			0003
EUR/L 243881.22 USD-S 222215.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG	07/26/2024	03/17/2025	03/17/2025	Maturity	1	243,881	1.097500023			1,201					(12,972)		1,201			0003
EUR/L 5528637 USD-S 4500000EUR	CLO ReInv6n CIFCE 2A CN XS2125925011	D1	Currency	DEUTSCHE BANK AG	07/22/2021	04/15/2025	04/15/2025	Maturity	1	5,528,637	1.228586			451,750					(836,894)		451,750			0003
EUR/L 4295496.8 USD-S 3839309.99EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA	05/15/2025	05/19/2025	05/19/2025	Maturity	1	4,295,497	1.118819999			(19,498)							(19,498)			0003
EUR/L 127043611.74 USD-S 115803070.87EUR	Coupon Hedge CLO JAJO	B1	Currency	DEUTSCHE BANK AG	10/11/2024	01/15/2025	01/15/2025	Maturity	1	127,043,612	1.097066			7,824,926					(7,032,923)		7,824,926			0003
EUR/L 2440400 USD-S 2000000EUR	CLO ReInv6n ARESE 13A C1 XS2084073928	D1	Currency	SOCIETE GENERALE SA	07/22/2021	01/15/2025	01/15/2025	Maturity	1	2,440,400	1.2202			381,410					(368,021)		381,410			0003
EUR/L 11418557.76 USD-S 9273578.95EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE	08/26/2021	06/16/2025	06/16/2025	Maturity	1	11,418,558	1.2313			703,851					(1,703,891)		703,851			0003
EUR/L 430298.91 USD-S 394609.26EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA	07/02/2024	06/02/2025	06/02/2025	Maturity	1	430,299	1.090443012			(21,292)					(18,506)		(21,292)			0003
EUR/L 3674700 USD-S 3000000EUR	CLO ReInv6n PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	SOCIETE GENERALE SA	07/22/2021	04/15/2025	04/15/2025	Maturity	1	3,674,700	1.2249			290,109					(547,008)		290,109			0003
EUR/L 181874.31 USD-S 178046.32EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	SOCIETE GENERALE SA	01/13/2025	01/15/2025	01/15/2025	Maturity	1	181,874	1.021499967			(1,423)							(1,423)			0003
EUR/L 4287150 USD-S 3500000EUR	CLO ReInv6n PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	SOCIETE GENERALE SA	07/22/2021	04/15/2025	04/15/2025	Maturity	1	4,287,150	1.2249			338,460					(638,176)		338,460			0003
EUR/L 2552541.5 USD-S 2500000EUR	CLO ReInv6n INVSC 4A B1E XS2114941409	D1	Currency	BNP PARIBAS SA	10/07/2022	04/15/2025	04/15/2025	Maturity	1	2,552,542	1.0210166			(267,951)					47,562		(267,951)			0003
USD/L 59472 EUR-S 61393.78USD	Coupon Hedge CLO RMAN	B1	Currency	CITIBANK NA	02/10/2025	02/14/2025	02/14/2025	Maturity	1	61,394	1.03231403			(998)							(998)			0003
EUR/L 9064260 USD-S 7400000EUR	CLO ReInv6n VOYE 3A C XS2125181581	D1	Currency	SOCIETE GENERALE SA	07/22/2021	04/15/2025	04/15/2025	Maturity	1	9,064,260	1.2249			715,602					(1,349,287)		715,602			0003
EUR/L 1287725.67 USD-S 1168376.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	02/22/2024	04/16/2025	04/16/2025	Maturity	1	1,287,726	1.102149996			(42,469)					(71,620)		(42,469)			0003
EUR/L 1429906.25 USD-S 1293740.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	02/22/2024	06/16/2025	06/16/2025	Maturity	1	1,429,906	1.105249995			(64,883)					(78,789)		(64,883)			0003
EUR/L 4545768.2 USD-S 3700000EUR	CLO ReInv6n CIFCE 2A DN XS2125925870	D1	Currency	DEUTSCHE BANK AG	07/22/2021	04/15/2025	04/15/2025	Maturity	1	4,545,768	1.228586			371,439					(688,113)		371,439			0003
EUR/L 9907600 USD-S 8000000EUR	CLO ReInv6n RRME 1A CR XS2303069319	D1	Currency	DEUTSCHE BANK AG	07/22/2021	10/15/2025	10/15/2025	Maturity	1	9,907,600	1.23845			593,252					(1,447,467)		593,252			0003
EUR/L 22845760 USD-S 21700000EUR	CLO ReInv6n HAYEM 10A B2 XS2500204818	D1	Currency	SOCIETE GENERALE SA	08/22/2022	04/15/2025	04/15/2025	Maturity	1	22,845,760	1.0528			(1,636,116)					(268,330)		(1,636,116)			0003
EUR/L 152946442.49 USD-S 129983504.57EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA	07/11/2025	10/15/2025	10/15/2025	Maturity	1	152,946,443	1.1766604			1,607,500							1,607,500			0003
EUR/L 4530796.11 USD-S 3704051.76EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA	10/22/2021	06/16/2025	06/16/2025	Maturity	1	4,530,796	1.223199999			251,129					(651,146)		251,129			0003
EUR/L 342129.95 USD-S 307463.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	02/22/2024	11/17/2025	11/17/2025	Maturity	1	342,130	1.112749987			(14,126)					(18,016)		(14,126)			0003
EUR/L 24966230 USD-S 21500000EUR	CLO ReInv6n BABSE 2020-1A DR XS2401845594	D1	Currency	SOCIETE GENERALE SA	10/22/2025	10/24/2025	10/24/2025	Maturity	1	24,966,230	1.16122			(42,494)							(42,494)			0003
EUR/L 65702.53 USD-S 56401.69EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY	12/08/2025	12/11/2025	12/11/2025	Maturity	1	65,703	1.164903569			(508)							(508)			0003
EUR/L 1049916.6 USD-S 1000000EUR	CLO ReInv6n CORDA 10A C XS1730938377	D1	Currency	BNP PARIBAS SA	01/27/2025	02/14/2025	02/14/2025	Maturity	1	1,049,917	1.0499166			819							819			0003
EUR/L 12631126.99 USD-S 10853721.55EUR	Non-USD Futures Repatriation -10.15.2025	D1	Currency	GOLDMAN SACHS GROUP INC/THE	10/15/2025	10/21/2025	10/21/2025	Maturity	1	12,631,127	1.16376			(34,102)							(34,102)			0003
EUR/L 120181.48 USD-S 103071.59EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	SOCIETE GENERALE SA	08/14/2025	08/18/2025	08/18/2025	Maturity	1	120,181	1.166000059			(72)							(72)			0003
EUR/L 391170.88 USD-S 333703.76EUR	Irish RPL UPB	BA1	Currency	MORGAN STANLEY	09/09/2025	09/11/2025	09/11/2025	Maturity	1	391,171	1.172209986			(463)							(463)			0003
EUR/L 11469393.03 USD-S 9810446.52EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY	07/11/2025	07/15/2025	07/15/2025	Maturity	1	11,469,393	1.1691			89,289							89,289			0003
EUR/L 11881530 USD-S 9700000EUR	CLO ReInv6n AVOCA 21A C XS2126167704	D1	Currency	SOCIETE GENERALE SA	07/22/2021	04/15/2025	04/15/2025	Maturity	1	11,881,530	1.2249			938,019					(1,768,660)		938,019			0003
EUR/L 6736950 USD-S 5500000EUR	CLO ReInv6n PENTA 2020-7A DN-DN XS2106029338	D1	Currency	SOCIETE GENERALE SA	07/22/2021	04/15/2025	04/15/2025	Maturity	1	6,736,950	1.2249			531,866					(1,002,848)		531,866			0003
EUR/L 10217212.5 USD-S 8250000EUR	CLO ReInv6n AVOCA 22A B2 XS2296332872	D1	Currency	DEUTSCHE BANK AG	07/22/2021	10/15/2025	10/15/2025	Maturity	1	10,217,213	1.23845			611,792					(1,492,700)		611,792			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1670700 USD-S 1500000EUR	CLO ReInv6n RRME 9A A2E XS2388492501	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/10/2025	04/15/2025	04/15/2025	Maturity	1	1,670,700	1.1138			(21,596)							(21,596)			0003
EUR/L 9907600 USD-S 8000000EUR	CLO ReInv6n RRME 1A BR XS2303068774	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	10/15/2025	Maturity	1	9,907,600	1.23845			593,252							593,252			0003
EUR/L 1274211.77 USD-S 1195000EUR	CLO ReInv6n ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	02/18/2025	Maturity	1	1,274,212	1.066286			25,792							25,792			0003
EUR/L 15923700 USD-S 13000000EUR	CLO ReInv6n CIFCE 2A DN XS2125925870	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	04/15/2025	Maturity	1	15,923,700	1.2249			1,257,139							1,257,139			0003
EUR/L 1036572.17 USD-S 937989.48EUR	SC Germany SCSC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/07/2023	11/14/2025	11/14/2025	Maturity	1	1,036,572	1.105099995			(53,277)							(53,277)			0003
EUR/L 112530.06 USD-S 102142.2EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025	06/16/2025	Maturity	1	112,530	1.101699983			(5,485)							(5,485)			0003
EUR/L 2457172 USD-S 2000000EUR	CLO ReInv6n CIFCE 2A B2N XS2125924477	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	2,457,172	1.228586			200,778							200,778			0003
EUR/L 117025474.85 USD-S 114209636.27EUR	Coupon Hedge CLO JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/13/2025	04/15/2025	04/15/2025	Maturity	1	117,025,475	1.024655			(11,825,497)							(11,825,497)			0003
EUR/L 1281950.6 USD-S 1267000EUR	CLO ReInv6n VOYE 3A B1 XS2125180344	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2022	04/15/2025	04/15/2025	Maturity	1	1,281,951	1.0118			(147,475)							35,637	(147,475)		0003
EUR/L 2946352.57 USD-S 2671510.98EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	07/15/2025	07/15/2025	Maturity	1	2,946,353	1.102878701			(152,596)							(152,596)			0003
USD/L 56003.27 EUR-S 65560.79USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	65,561	1.170660035			.37							.37			0003
EUR/L 51717.9 USD-S 44382EUR	RRME 26A C1 5.171% 15 Jul 38	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	51,718	1.165289982			244							244			0003
EUR/L 13362649.8 USD-S 11513000EUR	CLO ReInv6n RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/21/2025	10/27/2025	10/27/2025	Maturity	1	13,362,650	1.1606575			(45,451)							(45,451)			0003
EUR/L 3647400.06 USD-S 3109356.94EUR	SC Germany	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2025	10/02/2025	10/02/2025	Maturity	1	3,647,400	1.173039998			3,864							3,864			0003
EUR/L 856407.76 USD-S 714268.36EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2021	06/16/2025	06/16/2025	Maturity	1	856,408	1.198999995			31,141							(108,613)	31,141		0003
EUR/L 1494872.85 USD-S 1358172.76EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	03/17/2025	03/17/2025	Maturity	1	1,494,873	1.100650001			11,617							(83,565)	11,617		0003
EUR/L 1240237.96 USD-S 1120713.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	07/16/2025	07/16/2025	Maturity	1	1,240,238	1.10665			(63,600)							(67,760)	(63,600)		0003
EUR/L 15464285.37 USD-S 13220000EUR	CLO ReInv6n BECLO 12A D XS2404588456	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/22/2025	08/01/2025	08/01/2025	Maturity	1	15,464,285	1.1697644			171,325							171,325			0003
USD/L 4869979.86 EUR-S 5725211.63USD	Irish RPL UPB	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2025	12/19/2025	12/19/2025	Maturity	1	5,725,212	1.175612999			23,460							23,460			0003
EUR/L 29941.98 USD-S 25541.23EUR	Irish RPL UPB	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	29,942	1.172299846			(33)							(33)			0003
EUR/L 673550.16 USD-S 611956.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	03/17/2025	03/17/2025	Maturity	1	673,550	1.100649994			5,234							(37,652)	5,234		0003
EUR/L 37325425.3 USD-S 33800077.24EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/24/2024	06/02/2025	06/02/2025	Maturity	1	37,325,425	1.1043			(1,355,398)							(2,053,451)	(1,355,398)		0003
EUR/L 592067.99 USD-S 537647.82EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/04/2024	06/02/2025	06/02/2025	Maturity	1	592,068	1.101218991			(23,216)							(31,007)	(23,216)		0003
EUR/L 3071465 USD-S 2500000EUR	CLO ReInv6n PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	3,071,465	1.228586			250,972							(464,941)	250,972		0003
EUR/L 5528637 USD-S 4500000EUR	CLO ReInv6n PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	5,528,637	1.228586			451,750							(836,894)	451,750		0003
EUR/L 6020071.4 USD-S 4900000EUR	CLO ReInv6n PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	6,020,071	1.228586			491,906							(911,285)	491,906		0003
EUR/L 2457172 USD-S 2000000EUR	CLO ReInv6n VOYE 3A B2 XS2125181235	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	2,457,172	1.228586			200,778							(371,953)	200,778		0003
EUR/L 126155.22 USD-S 111368.79EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	126,155	1.132769962			509							509			0003
EUR/L 2041200 USD-S 2000000EUR	CLO ReInv6n SNDPE 3A CE XS2113704832	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025	04/15/2025	Maturity	1	2,041,200	1.0206			(215,194)							38,872	(215,194)		0003
EUR/L 1228586 USD-S 1000000EUR	CLO ReInv6n AVOCA 21A C XS2126167704	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	1,228,586	1.228586			100,389							(185,976)	100,389		0003
EUR/L 1281035.67 USD-S 1099384.39EUR	Irish RPL UPB	BA1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/08/2025	12/10/2025	12/10/2025	Maturity	1	1,281,036	1.165229997			(4,478)							(4,478)			0003
EUR/L 5508163.42 USD-S 4699076.44EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/09/2025	09/11/2025	09/11/2025	Maturity	1	5,508,163	1.17218			(6,667)							(6,667)			0003
EUR/L 2278390.18 USD-S 2147886.93EUR	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/06/2024	03/12/2025	03/12/2025	Maturity	1	2,278,390	1.060758901			(60,439)							(47,095)	(60,439)		0003
EUR/L 137913.29 USD-S 130947.26EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	05/19/2025	05/19/2025	Maturity	1	137,913	1.053197218			(9,258)							(9,258)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 8982593.33 USD-S 7750000EUR	CLO ReInv6n RRME 10A CN XS2395275741	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/12/2025	11/13/2025	11/13/2025	Maturity	1	8,982,593	1.159044301			(32,179)							(32,179)			0003
EUR/L 16142.53 USD-S 13852.8EUR	DEUTSCHE BANK AG 4.5% Perpetual	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	16,143	1.16529005			76							76			0003
EUR/L 2212543.45 USD-S 2075000EUR	CLO ReInv6n ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	02/18/2025	Maturity	1	2,212,543	1.066286			44,785							44,785			0003
EUR/L 200155.84 USD-S 182142EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	04/16/2025	Maturity	1	200,156	1.098899979			(7,213)							(10,573)			0003
EUR/L 31972.48 USD-S 29381.88EUR	Irish RPL UPB	BA1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/12/2025	03/14/2025	03/14/2025	Maturity	1	31,972	1.088169988			(1)							(1)			0003
EUR/L 22895.38 USD-S 19647.8EUR	NATURGY FIN IBERIA SA 2.375% Perpetual	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	22,895	1.165289753			108							108			0003
EUR/L 146796.41 USD-S 127405.32EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/18/2023	06/02/2025	06/02/2025	Maturity	1	146,796	1.152200002			994							(13,843)			0003
EUR/L 8574300 USD-S 7000000EUR	CLO ReInv6n CIFCE 2A B2N XS2125924477	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	04/15/2025	Maturity	1	8,574,300	1.2249			676,921							(1,276,352)			0003
EUR/L 12983940 USD-S 10600000EUR	CLO ReInv6n AVOCA 21A D XS2126168181	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	04/15/2025	Maturity	1	12,983,940	1.2249			1,025,052							(1,932,762)			0003
EUR/L 2457172 USD-S 2000000EUR	CLO ReInv6n VOYE 3A D XS2125181821	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	2,457,172	1.228586			200,778							(371,953)			0003
EUR/L 1398802.07 USD-S 1260465.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	09/16/2025	09/16/2025	Maturity	1	1,398,802	1.109749995			(95,863)							(75,097)			(95,863) 0003
EUR/L 832871.56 USD-S 748864EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/09/2024	03/20/2025	03/20/2025	Maturity	1	832,872	1.112179995			20,205							(54,580)			20,205 0003
EUR/L 6964400.25 USD-S 5975000EUR	CLO ReInv6n ANCHE 2A DR XS2320766319	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2025	08/22/2025	08/22/2025	Maturity	1	6,964,400	1.16559			(37,662)							(37,662)			0003
EUR/L 2430202.6 USD-S 2060000EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/23/2025	09/25/2025	09/25/2025	Maturity	1	2,430,203	1.17971			28,234							28,234			0003
EUR/L 6620117.82 USD-S 5552409EUR	Coupon Hedge CLO NJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	12/17/2025	12/17/2025	Maturity	1	6,620,118	1.1922965			102,670							102,670			0003
EUR/L 9878400 USD-S 8000000EUR	CLO ReInv6n RRME 1A BR XS2303068774	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	10/15/2025	Maturity	1	9,878,400	1.2348			564,052							(1,419,217)			564,052 0003
EUR/L 7670313 USD-S 6300000EUR	CLO ReInv6n CGMSE 2020-1A C XS2115127768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	04/15/2025	04/15/2025	Maturity	1	7,670,313	1.21751			562,672							(1,102,736)			562,672 0003
EUR/L 8819280 USD-S 7200000EUR	CLO ReInv6n VOYE 3A D XS2125181821	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	04/15/2025	Maturity	1	8,819,280	1.2249			696,261							(1,312,819)			696,261 0003
EUR/L 8708475 USD-S 7500000EUR	CLO ReInv6n BABSE 2020-1A BR XS2401844191	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/22/2025	10/24/2025	10/24/2025	Maturity	1	8,708,475	1.16113			(15,498)							(15,498)			0003
EUR/L 152.59 USD-S 130.95EUR	DRYD 2017-27A CR 4.359% 15 Apr 33	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	153	1.16525394				1							1			0003
EUR/L 3717741.3 USD-S 3010000EUR	CLO ReInv6n CORDA 4A CRRR XS2298980942	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025	08/15/2025	Maturity	1	3,717,741	1.23513			196,038							(549,766)			196,038 0003
EUR/L 5556600 USD-S 4500000EUR	CLO ReInv6n NEUBE 2021-1A C XS2293734989	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	10/15/2025	Maturity	1	5,556,600	1.2348			317,279							(798,309)			317,279 0003
EUR/L 4321800 USD-S 3500000EUR	CLO ReInv6n NEUBE 2021-1A D XS2293735101	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	10/15/2025	Maturity	1	4,321,800	1.2348			246,773							(620,907)			246,773 0003
EUR/L 7828399.45 USD-S 7167945EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2025	06/13/2025	06/13/2025	Maturity	1	7,828,399	1.09214			(449,820)							(449,820)			0003
EUR/L 823941.36 USD-S 748864EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/14/2025	09/19/2025	09/19/2025	Maturity	1	823,941	1.100255			(55,678)							(55,678)			0003
EUR/L 11706830 USD-S 10000000EUR	CLO ReInv6n BECLO 12A C1 XS2404588613	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/22/2025	08/01/2025	08/01/2025	Maturity	1	11,706,830	1.170683			138,781							138,781			0003
EUR/L 12934120 USD-S 10600000EUR	CLO ReInv6n RFTE 2019-1A D XS2064434132	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	01/15/2025	Maturity	1	12,934,120	1.2202			2,021,473							(1,950,511)			2,021,473 0003
EUR/L 14394861 USD-S 13500000EUR	CLO ReInv6n ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	02/18/2025	Maturity	1	14,394,861	1.066286			291,373							(388,545)			291,373 0003
EUR/L 2617380 USD-S 2250000EUR	CLO ReInv6n ACLO 8A B1 XS2342627267	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2025	10/10/2025	10/10/2025	Maturity	1	2,617,380	1.16328			4,686										4,686 0003
EUR/L 4710584.28 USD-S 4564829.28EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	02/13/2025	02/13/2025	Maturity	1	4,710,584	1.03193			(64,691)							(64,691)			0003
EUR/L 35292.47 USD-S 32101.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	10/21/2025	10/21/2025	Maturity	1	35,292	1.099400123			(2,228)							(1,518)			(2,228) 0003
EUR/L 13912129.91 USD-S 13096155.6EUR	Irish RPL UPB	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	03/20/2025	Maturity	1	13,912,130	1.0623064			(299,805)							(301,347)			(299,805) 0003
EUR/L 3376133.54 USD-S 2896998.89EUR	Irish RPL UPB	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	3,376,134	1.165390001			26,344										26,344 0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 7321200 USD-S 6000000EUR	CLO ReInv6n ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	01/15/2025	Maturity	1	7,321,200	1.2202			1,144,230					(1,104,063)		1,144,230			0003
EUR/L 7349400 USD-S 6000000EUR	CLO ReInv6n VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	04/15/2025	Maturity	1	7,349,400	1.2249			580,218					(1,094,016)		580,218			0003
EUR/L 168623.27 USD-S 152297.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/21/2025	10/21/2025	Maturity	1	168,623	1.107199989			(9,381)					(8,392)		(9,381)			0003
EUR/L 4488622 USD-S 3950000EUR	CLO ReInv6n ANCHE 1X CE XS1846662861	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/16/2025	04/22/2025	04/22/2025	Maturity	1	4,488,622	1.13636			(21,901)							(21,901)			0003
EUR/L 298540.05 USD-S 266789.44EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2025	05/19/2025	05/19/2025	Maturity	1	298,540	1.119009995			(1,304)							(1,304)			0003
EUR/L 78897.39 USD-S 71085.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025	12/16/2025	Maturity	1	78,897	1.109899903			(4,600)					(3,830)		(4,600)			0003
EUR/L 4870512.44 USD-S 4474904.07EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BNP PARIBAS SA ROMJUISFPU8MPRO8K5P83	03/12/2025	03/14/2025	03/14/2025	Maturity	1	4,870,512	1.088406			929							929			0003
EUR/L 1612500 USD-S 1500000EUR	CLO ReInv6n MILPK 1X B XS1823315624	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/05/2025	03/07/2025	03/07/2025	Maturity	1	1,612,500	1.075			(14,398)							(14,398)			0003
EUR/L 1949812.5 USD-S 1875000EUR	CLO ReInv6n PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMJUISFPU8MPRO8K5P83	11/04/2022	11/17/2025	11/17/2025	Maturity	1	1,949,813	1.0399			(222,740)					24,605		(222,740)			0003
EUR/L 16436250 USD-S 15000000EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	01/31/2025	01/31/2025	Maturity	1	16,436,250	1.09575			876,730					(881,118)		876,730			0003
EUR/L 7629728.35 USD-S 6446543.87EUR	Non USD Repatriation- 9.16.2025	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/17/2025	09/17/2025	Maturity	1	7,629,728	1.1835378			7,988							7,988			0003
EUR/L 3093506.5 USD-S 2654481.76EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	3,093,507	1.165390001			24,138							24,138			0003
EUR/L 2834142.01 USD-S 2429757.47EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/14/2025	08/18/2025	08/18/2025	Maturity	1	2,834,142	1.166430002			(651)							(651)			0003
EUR/L 46841023.16 USD-S 42518005EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	09/19/2025	09/19/2025	Maturity	1	46,841,023	1.101675			(3,100,840)							(3,100,840)			0003
EUR/L 166935.31 USD-S 143244.16EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	166,935	1.165389989			1,303							1,303			0003
EUR/L 311760.5 USD-S 260017.1EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2021	06/16/2025	06/16/2025	Maturity	1	311,761	1.198999989			11,336					(39,539)		11,336			0003
EUR/L 28341.19 USD-S 25694.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2025	12/16/2025	Maturity	1	28,341	1.103000081			(1,840)					(1,207)		(1,840)			0003
EUR/L 3853125 USD-S 3750000EUR	CLO ReInv6n ANCHE 6A B1 XS2500008557	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/06/2022	02/18/2025	02/18/2025	Maturity	1	3,853,125	1.0275			(64,511)					38,419		(64,511)			0003
EUR/L 88803.44 USD-S 76226.13EUR	Irish RPL UPB	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/13/2025	11/17/2025	11/17/2025	Maturity	1	88,803	1.164999981			481							481			0003
EUR/L 6736950 USD-S 5500000EUR	CLO ReInv6n PENTA 2020-7A CN- CN XS2106028793	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	04/15/2025	Maturity	1	6,736,950	1.2249			531,866					(1,002,848)		531,866			0003
EUR/L 22468248.69 USD-S 20480605.89EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/08/2024	12/16/2025	12/16/2025	Maturity	1	22,468,249	1.09705			(1,588,374)					(840,357)		(1,588,374)			0003
EUR/L 21689.29 USD-S 19663.91EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2025	12/16/2025	Maturity	1	21,689	1.102999861			(1,408)					(924)		(1,408)			0003
EUR/L 549871.2 USD-S 501227.11EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/08/2024	12/16/2025	12/16/2025	Maturity	1	549,871	1.097049998			(38,873)					(20,566)		(38,873)			0003
EUR/L 5894191.6 USD-S 5060000EUR	CLO ReInv6n DRYD 2013-29A DRR XS1735594027	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/25/2025	08/25/2025	Maturity	1	5,894,192	1.16486			20,033							20,033			0003
EUR/L 195497.44 USD-S 166764.01EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	195,497	1.172299946			(217)							(217)			0003
EUR/L 1542510 USD-S 1500000EUR	CLO ReInv6n ARBR 7A B2 XS2092171474	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/17/2022	03/17/2025	03/17/2025	Maturity	1	1,542,510	1.02834			(95,635)					16,173		(95,635)			0003
EUR/L 5933296.5 USD-S 5000000EUR	CLO RRME 6A A2 XS2291788813	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/17/2025	10/09/2025	10/09/2025	Maturity	1	5,933,297	1.1866593			153,818							153,818			0003
EUR/L 2117104.81 USD-S 1799440.57EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2025	11/14/2025	11/14/2025	Maturity	1	2,117,105	1.176534999			26,337							26,337			0003
EUR/L 3777507.5 USD-S 3250000EUR	CLO ReInv6n OTQPK 1A B XS2446379575	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/21/2025	10/21/2025	Maturity	1	3,777,508	1.16231			(14,924)							(14,924)			0003
EUR/L 9569700 USD-S 7750000EUR	CLO ReInv6n AVOCA 22A C XS2296333250	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	10/15/2025	Maturity	1	9,569,700	1.2348			546,426					(1,374,866)		546,426			0003
EUR/L 109125.16 USD-S 99430.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	03/17/2025	03/17/2025	Maturity	1	109,125	1.097499997			537					(5,805)		537			0003
EUR/L 10187100 USD-S 8250000EUR	CLO ReInv6n AVOCA 22A B2 XS2296332872	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	10/15/2025	Maturity	1	10,187,100	1.2348			581,679					(1,463,567)		581,679			0003
EUR/L 3809653.78 USD-S 3075575.44EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025	06/02/2025	Maturity	1	3,809,654	1.238679998			289,964					(590,868)		289,964			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 8910400 USD-S 8000000EUR	CLO Relnv6n RRME 9A C XS2388493657	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/10/2025	04/15/2025	04/15/2025	Maturity	1	8,910,400	1.1138			(115,176)							(115,176)			0003
EUR/L 2948606.4 USD-S 2400000EUR	CLO Relnv6n VOYE 3A C XS2125181581	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	2,948,606	1.228586			240,934							(446,343)		240,934	0003
EUR/L 49452.74 USD-S 42412.3EUR	Irish RPL UPB	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	49,453	1.165999958			(30)									(30)	0003
EUR/L 14104.5 USD-S 12850.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	09/16/2025	09/16/2025	Maturity	1	14,105	1.09759998			(1,133)							(609)		(1,133)	0003
EUR/L 1649358.31 USD-S 1348396.26EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	06/16/2025	Maturity	1	1,649,358	1.223200004			91,419							(237,039)		91,419	0003
EUR/L 4105710 USD-S 3325000EUR	CLO Relnv6n AVOCA 22A D XS2296333508	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	10/15/2025	Maturity	1	4,105,710	1.2348			234,434							(589,862)		234,434	0003
EUR/L 18006030 USD-S 14700000EUR	CLO Relnv6n CIFCE 2A CN XS2125925011	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	04/15/2025	Maturity	1	18,006,030	1.2249			1,421,534							(2,680,340)		1,421,534	0003
EUR/L 3685758 USD-S 3000000EUR	CLO Relnv6n AVOCA 21A D XS2126168181	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	3,685,758	1.228586			301,167							(557,929)		301,167	0003
EUR/L 2890265 USD-S 2350000EUR	CLO Relnv6n CIFCE 3A C XS2274531172	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/15/2025	07/15/2025	Maturity	1	2,890,265	1.2299			164,268							(423,045)		164,268	0003
EUR/L 370423.43 USD-S 337070.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/22/2024	02/14/2025	02/14/2025	Maturity	1	370,423	1.098950005			16,804							(20,685)		16,804	0003
EUR/L 611770.5 USD-S 587190.81EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T77XV54	02/06/2025	05/19/2025	05/19/2025	Maturity	1	611,771	1.0418598			(48,172)									(48,172)	0003
EUR/L 46898795.78 USD-S 39414396.1EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	MORGAN STANLEY I73311LVCZKQKX5T77XV54	09/16/2025	12/19/2025	12/19/2025	Maturity	1	46,898,796	1.18989			752,591									752,591	0003
EUR/L 1715806.7 USD-S 1458355.85EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2025	11/14/2025	11/14/2025	Maturity	1	1,715,807	1.176535			21,344									21,344	0003
EUR/L 181273.77 USD-S 166585.89EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/12/2025	03/14/2025	03/14/2025	Maturity	1	181,274	1.088170012			(5)									(5)	0003
EUR/L 2440400 USD-S 2000000EUR	CLO Relnv6n JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	01/15/2025	Maturity	1	2,440,400	1.2202			381,410							(368,021)		381,410	0003
EUR/L 16052400 USD-S 13000000EUR	CLO Relnv6n RRME 6A C XS2291789464	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	10/15/2025	Maturity	1	16,052,400	1.2348			916,585							(2,306,227)		916,585	0003
EUR/L 82799027.81 USD-S 74978744.73EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/24/2024	06/02/2025	06/02/2025	Maturity	1	82,799,028	1.1043			(3,006,681)							(4,555,172)		(3,006,681)	0003
EUR/L 32182.41 USD-S 29320.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	09/16/2025	09/16/2025	Maturity	1	32,182	1.097599956			(2,586)							(1,391)		(2,586)	0003
EUR/L 1017740.02 USD-S 873596.58EUR	Irish RPL UPB	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/13/2025	11/17/2025	11/17/2025	Maturity	1	1,017,740	1.165000005			5,508									5,508	0003
EUR/L 101220.39 USD-S 91527.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025	09/16/2025	Maturity	1	101,220	1.105899946			(7,313)							(5,101)		(7,313)	0003
EUR/L 19546740 USD-S 18600000EUR	CLO Relnv6n CORDA 26A DR XS2958384690	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/16/2024	01/15/2025	01/15/2025	Maturity	1	19,546,740	1.0509			398,132							(270,923)		398,132	0003
EUR/L 2104760 USD-S 2000000EUR	CLO Relnv6n CORDA 26A B2R XS2958384005	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/16/2024	01/15/2025	01/15/2025	Maturity	1	2,104,760	1.05238			45,770							(32,091)		45,770	0003
EUR/L 9597987.5 USD-S 7750000EUR	CLO Relnv6n AVOCA 22A C XS2296333250	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	10/15/2025	Maturity	1	9,597,988	1.23845			574,713							(1,402,233)		574,713	0003
EUR/L 1351444.6 USD-S 1100000EUR	CLO Relnv6n AVOCA 21A D XS2126168181	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	1,351,445	1.228586			110,428							(204,574)		110,428	0003
EUR/L 2789535.17 USD-S 2565384.45EUR	Coupon Hedge CLO MJSD	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2025	06/30/2025	06/30/2025	Maturity	1	2,789,535	1.087375099			(231,977)									(231,977)	0003
EUR/L 110381.06 USD-S 106979.44EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/11/2025	02/13/2025	02/13/2025	Maturity	1	110,381	1.031796951			(1,530)									(1,530)	0003
EUR/L 592326.96 USD-S 535993.99EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/07/2023	11/14/2025	11/14/2025	Maturity	1	592,327	1.105100003			(30,444)									(30,444)	0003
EUR/L 630239.59 USD-S 567911.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/22/2024	09/16/2025	09/16/2025	Maturity	1	630,240	1.109750005			(43,192)							(33,835)		(43,192)	0003
EUR/L 5263935 USD-S 4350000EUR	CLO Relnv6n HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025	04/22/2025	Maturity	1	5,263,935	1.2101			296,651							(727,297)		296,651	0003
EUR/L 698852.7 USD-S 575000EUR	CLO Relnv6n NEUBE 2021-1A D XS2293735101	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/10/2022	10/21/2025	10/21/2025	Maturity	1	698,853	1.215396			27,884							(91,122)		27,884	0003
EUR/L 1484475.16 USD-S 1361903.82EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T77XV54	02/05/2024	01/16/2025	01/16/2025	Maturity	1	1,484,475	1.089999997			81,983							(73,030)		81,983	0003
EUR/L 9050336.11 USD-S 8725662.08EUR	Coupon Hedge CLO RMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	9,050,336	1.0372091			(708,493)									(708,493)	0003
EUR/L 807067.26 USD-S 718138.07EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T77XV54	05/15/2025	06/23/2025	06/23/2025	Maturity	1	807,067	1.123832998			(24,323)									(24,323)	0003
EUR/L 10696923.85 USD-S 9250000EUR	CLO Relnv6n RRME 10A BN XS2395275154	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/12/2025	11/13/2025	11/13/2025	Maturity	1	10,696,924	1.1564242			(62,643)									(62,643)	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 6492937.5 USD-S 6375000EUR	CLO ReInv6m ACCUN 4A B1E XS2106669366	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/29/2022	04/22/2025	04/22/2025	Maturity	1	6,492,938	1.0185			(786,703)					139,503		(786,703)			0003
EUR/L 3685758 USD-S 3000000EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	3,685,758	1.228586			301,167					(557,929)		301,167			0003
EUR/L 31366839.38 USD-S 25474571.09EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZ1NUHU748	08/26/2021	06/16/2025	06/16/2025	Maturity	1	31,366,839	1.2313			1,933,482					(4,680,597)		1,933,482			0003
EUR/L 8451864.67 USD-S 6823283.39EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025	06/02/2025	Maturity	1	8,451,865	1.23868			643,296					(1,310,863)		643,296			0003
EUR/L 3483390 USD-S 3000000EUR	CLO ReInv6m BABSE 2020-1A CR XS2401845081	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/22/2025	10/24/2025	10/24/2025	Maturity	1	3,483,390	1.16113			(6,199)							(6,199)			0003
EUR/L 2500519.99 USD-S 2440126.85EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	2,500,520	1.02475			(252,424)							(252,424)			0003
EUR/L 2169741.8 USD-S 2000000EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/10/2025	03/31/2025	03/31/2025	Maturity	1	2,169,742	1.0848709			7,346							7,346			0003
EUR/L 354478.26 USD-S 321187.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	05/16/2025	05/16/2025	Maturity	1	354,478	1.103649987			(3,582)					(19,617)		(3,582)			0003
EUR/L 562781.99 USD-S 508545.6EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	07/16/2025	07/16/2025	Maturity	1	562,782	1.106650003			(28,860)					(30,748)		(28,860)			0003
EUR/L 6511537.52 USD-S 5630000EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/04/2025	08/14/2025	08/14/2025	Maturity	1	6,511,538	1.1565786			(46,260)							(46,260)			0003
EUR/L 2212343.97 USD-S 1949957.67EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2025	04/15/2025	04/15/2025	Maturity	1	2,212,344	1.134559998			12,408							12,408			0003
USD/L 56003.27 EUR-S 66642.94USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	66,643	1.189983013			1,752							1,752			0003
EUR/L 1677775 USD-S 1375000EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	01/15/2025	Maturity	1	1,677,775	1.2202			262,219					(253,014)		262,219			0003
EUR/L 3897281.25 USD-S 3750000EUR	CLO ReInv6m DRYD 2021-91A D XS2461265544	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2022	10/21/2025	10/21/2025	Maturity	1	3,897,281	1.039275			(467,345)					45,217		(467,345)			0003
EUR/L 8060139.2 USD-S 6920000EUR	CLO ReInv6m DRYD 2013-29A CRR XS1735993300	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/21/2025	08/25/2025	08/25/2025	Maturity	1	8,060,139	1.16476			26,705							26,705			0003
EUR/L 1980852.2 USD-S 1691604.71EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/15/2025	08/15/2025	Maturity	1	1,980,852	1.17099			1,673							1,673			0003
EUR/L 9805680.03 USD-S 8725662.08EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	08/15/2025	08/15/2025	Maturity	1	9,805,680	1.1237749			(403,355)							(403,355)			0003
EUR/L 13712485.04 USD-S 12453328.95EUR	Irish RPL UPB	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	09/19/2025	09/19/2025	Maturity	1	13,712,485	1.10111			(915,258)							(915,258)			0003
EUR/L 15426570.9 USD-S 13000000EUR	CLO RFME 6A C XS2291789464	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/17/2025	10/09/2025	10/09/2025	Maturity	1	15,426,571	1.1866593			399,928							399,928			0003
EUR/L 1313396.79 USD-S 1192675.38EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/04/2024	06/02/2025	06/02/2025	Maturity	1	1,313,397	1.101219001			(51,501)					(68,784)		(51,501)			0003
EUR/L 4354021.51 USD-S 3737357.52EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/13/2025	11/17/2025	11/17/2025	Maturity	1	4,354,022	1.165			23,565							23,565			0003
EUR/L 202937.64 USD-S 174195.4EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/13/2025	11/17/2025	11/17/2025	Maturity	1	202,938	1.164999994			1,098							1,098			0003
EUR/L 7239700 USD-S 6500000EUR	CLO ReInv6m RFME 7A C XS2368577354	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/10/2025	04/15/2025	04/15/2025	Maturity	1	7,239,700	1.1138			(93,581)							(93,581)			0003
EUR/L 2450068 USD-S 2000000EUR	CLO ReInv6m JUBIL 2019-23A C XS2075330337	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	01/15/2025	Maturity	1	2,450,068	1.225034			391,078					(377,671)		391,078			0003
EUR/L 9822371.33 USD-S 7952500EUR	CLO ReInv6m CORDA 4A DRRR XS2298981320	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025	08/15/2025	Maturity	1	9,822,371	1.235130001			517,937					(1,452,496)		517,937			0003
EUR/L 5423412.82 USD-S 5105267.5EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	03/20/2025	Maturity	1	54,234,213	1.0623064			(1,168,741)					(1,174,752)		(1,168,741)			0003
EUR/L 2851599.39 USD-S 2487546.9EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	06/13/2025	06/13/2025	Maturity	1	2,851,599	1.14635			(21,255)							(21,255)			0003
EUR/L 63768.37 USD-S 57813.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2025	12/16/2025	Maturity	1	63,768	1.10300004			(4,140)					(2,716)		(4,140)			0003
USD/L 467321.39 EUR-S 522563.45USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	05/15/2025	05/15/2025	Maturity	1	522,563	1.118209997			(91)							(91)			0003
EUR/L 519496.06 USD-S 453272.89EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	06/13/2025	06/13/2025	Maturity	1	519,496	1.146100002			(3,986)							(3,986)			0003
EUR/L 9724514.11 USD-S 8258340.69EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	9,724,514	1.1775385			155,617							155,617			0003
EUR/L 102742.44 USD-S 94259.12EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	01/16/2025	01/16/2025	Maturity	1	102,742	1.089999992			5,674					(5,055)		5,674			0003
EUR/L 3169284.6 USD-S 2694122.26EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	3,169,285	1.176369999			32,536							32,536			0003
EUR/L 6382950.4 USD-S 5441374.89EUR	SC Germany	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2025	10/02/2025	10/02/2025	Maturity	1	6,382,950	1.17304			6,763							6,763			0003
EUR/L 344974.28 USD-S 311250.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	08/18/2025	08/18/2025	Maturity	1	344,974	1.108349997			(18,161)					(18,688)		(18,161)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 580398.36 USD-S 526605.6EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J8S7QP30	02/22/2024	04/16/2025	04/16/2025	Maturity	1	580,398	1.102149996			(19,141)					(32,280)		(19,141)			0003
EUR/L 555920.8 USD-S 500266.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J8S7QP30	02/22/2024	10/21/2025	10/21/2025	Maturity	1	555,921	1.111249993			(28,789)					(29,591)		(28,789)			0003
EUR/L 7160368.85 USD-S 6130965.62EUR	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	7,160,369	1.1679023			(36,783)							(36,783)			0003
EUR/L 175227.57 USD-S 157876.9EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025	12/16/2025	Maturity	1	175,228	1.109899992			(10,215)					(8,507)		(10,215)			0003
EUR/L 913132.74 USD-S 780000EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2025	08/01/2025	08/01/2025	Maturity	1	913,133	1.170683			10,825							10,825			0003
EUR/L 25499.18 USD-S 23312.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025	07/16/2025	Maturity	1	25,499	1.093800013			(1,623)					(1,110)		(1,623)			0003
EUR/L 447959.31 USD-S 403603.3EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025	12/16/2025	Maturity	1	447,959	1.109900018			(26,115)					(21,747)		(26,115)			0003
EUR/L 23002095.13 USD-S 18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/27/2021	11/03/2025	11/03/2025	Maturity	1	23,002,095	1.2288			1,443,205					(3,184,000)		1,443,205			0003
EUR/L 3440885 USD-S 2975000EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/01/2025	08/05/2025	08/05/2025	Maturity	1	3,440,885	1.1566			(13)							(13)			0003
EUR/L 2865052.4 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2025	09/30/2025	09/30/2025	Maturity	1	2,865,052	1.170454999			(8,437)							(8,437)			0003
EUR/L 271908 USD-S 252000EUR	CLO AQUE 2019-4A CR XS2387683654	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/01/2025	04/03/2025	04/03/2025	Maturity	1	271,908	1.079			(1,488)							(1,488)			0003
EUR/L 2459184.86 USD-S 2383092.71EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2025	02/13/2025	02/13/2025	Maturity	1	2,459,185	1.03193			(33,772)							(33,772)			0003
EUR/L 4670767.78 USD-S 4505245.08EUR	Non-USD Futures Repatriation -2.6.2025	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/06/2025	02/10/2025	02/10/2025	Maturity	1	4,670,768	1.036739999			28,100							28,100			0003
EUR/L 49837158 USD-S 42000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2025	10/21/2025	10/21/2025	Maturity	1	49,837,158	1.186599			953,339							953,339			0003
EUR/L 197731.68 USD-S 172917.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/26/2025	04/26/2025	Maturity	1	197,732	1.143500024			1,332					(17,661)		1,332			0003
EUR/L 4057648.73 USD-S 3506524.43EUR	A&O Hostels CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2025	11/17/2025	11/17/2025	Maturity	1	4,057,649	1.157171099			(5,343)							(5,343)			0003
EUR/L 656764.57 USD-S 599000EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2024	10/15/2025	10/15/2025	Maturity	1	656,765	1.096435008			(40,647)					(26,596)		(40,647)			0003
EUR/L 58729555 USD-S 50000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2025	10/21/2025	10/21/2025	Maturity	1	58,729,555	1.1745911			534,532							534,532			0003
EUR/L 56665250 USD-S 50000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/28/2025	07/23/2025	07/23/2025	Maturity	1	56,665,250	1.133305			(2,199,831)							(2,199,831)			0003
EUR/L 294542.25 USD-S 250000EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	294,542	1.178169			3,469							3,469			0003
EUR/L 260318.27 USD-S 252000EUR	CLO AQUE 2019-4A CR XS2387683654	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	260,318	1.033009008			(23,987)							(23,987)			0003
EUR/L 520217.9 USD-S 458099.31EUR	CML Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	07/15/2025	07/15/2025	Maturity	1	520,218	1.135607706			(11,177)							(11,177)			0003
EUR/L 645630.63 USD-S 625000EUR	CLO ReInv6m BRGPT 3A D XS2395174639	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	645,631	1.033009008			(59,493)							(59,493)			0003
EUR/L 92564.95 USD-S 90329.3EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	92,565	1.024749998			(9,344)							(9,344)			0003
EUR/L 2498907.47 USD-S 2296156.82EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/12/2025	03/14/2025	03/14/2025	Maturity	1	2,498,907	1.088300001			233							233			0003
EUR/L 70806.57 USD-S 64177.08EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J8S7QP30	03/14/2024	01/16/2025	01/16/2025	Maturity	1	70,807	1.103299963			4,717					(4,295)		4,717			0003
EUR/L 514775 USD-S 500000EUR	CLO ReInv6m ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025	03/17/2025	Maturity	1	514,775	1.02955			(31,273)					4,786		(31,273)			0003
EUR/L 3276637.05 USD-S 2928340.26EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/15/2025	05/19/2025	05/19/2025	Maturity	1	3,276,637	1.11894			(14,520)							(14,520)			0003
EUR/L 11000861.82 USD-S 9384279EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2025	11/03/2025	11/03/2025	Maturity	1	11,000,862	1.172265			192,967							192,967			0003
EUR/L 2755968 USD-S 2400000EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	10/15/2025	10/15/2025	Maturity	1	2,755,968	1.14832			(38,336)					(231,085)		(38,336)			0003
EUR/L 625883.37 USD-S 570000EUR	CLO HARVT 23A C XS2112473041	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	625,883	1.098041			39,071					(35,173)		39,071			0003
EUR/L 46290899.6 USD-S 44000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/02/2024	01/22/2025	01/22/2025	Maturity	1	46,290,900	1.0520659			486,671					(679,181)		486,671			0003
EUR/L 364054.22 USD-S 309000EUR	CLO ReInv6m DARPK 1A BRR XS2303850502	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	364,054	1.178168997			4,288							4,288			0003
USD/L 3350099.87 EUR-S 3925479.52USD	Coupon Hedge CLO FMAN	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/26/2025	06/30/2025	06/30/2025	Maturity	1	3,925,480	1.171749999			(20,271)							(20,271)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 548825 USD-S 500000EUR	CLO ReInv6n DRYD 2014-35A			MIZUHO CAPITAL																				
C1VA XS2092260814	D1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	03/24/2023	01/17/2025	01/17/2025	Maturity	1	548,825	1.09765			35,177					(30,616)		35,177			0003
EUR/L 519318.8 USD-S 500500EUR	CLO PENTA 2020-7A D			SOCIETE GENERALE SA																				
XS2106029254	D1	Currency	02RNE8IBXP4R0TD8PU41	02/04/2025	02/06/2025	02/06/2025	Maturity	1	519,319	1.0376			(552)							(552)			0003
EUR/L 542506.26 USD-S 495100.4EUR	Four Seasons Rome- 7410014			WELLS FARGO &																				
Cpn	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	10/25/2024	06/30/2025	06/30/2025	Maturity	1	542,506	1.095749993			(40,623)					(25,047)		(40,623)			0003
EUR/L 3637177.2 USD-S 3114230.7EUR	Coupon Hedge CLO MJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	3,637,117	1.167902301			(18,684)							(18,684)			0003
EUR/L 278961.3 USD-S				SOCIETE GENERALE SA																				
241937.8EUR	CML LOCABOX 7200644	B1	Currency	02RNE8IBXP4R0TD8PU41	06/06/2025	12/10/2025	12/10/2025	Maturity	1	278,961	1.153029002			(3,937)							(3,937)			0003
EUR/L 3015814.35 USD-S	Behrens Finance No.1 - RML -																							
2588672.96EUR	50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2025	11/17/2025	11/17/2025	Maturity	1	3,015,814	1.165003999			16,332							16,332			0003
EUR/L 276706.33 USD-S 252000EUR	CLO AQUE 2019-4A CR	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	276,706	1.098040992			17,274					(15,550)		17,274			0003
EUR/L 248671.7 USD-S	Coupon Hedge: Portman Square																							
217980.1EUR	2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025	01/27/2025	Maturity	1	248,672	1.140800009			20,076					(22,661)		20,076			0003
EUR/L 666751.83 USD-S	Saint James Albany Paris-			SOCIETE GENERALE SA																				
586548.38EUR	50229626	B1	Currency	02RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2025	07/15/2025	Maturity	1	666,752	1.136737996			(13,643)							(13,643)			0003
EUR/L 224726064.33 USD-S	Behrens Finance No.1 - RML -																							
192388286.76EUR	50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2025	11/20/2025	11/20/2025	Maturity	1	224,726,064	1.168086			2,998,830							2,998,830			0003
EUR/L 359341.55 USD-S				CANADIAN IMPERIAL																				
305000EUR	CLO ACLO 4A D XS1796988118	D1	Currency	BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	359,342	1.178169016			4,232							4,232			0003
EUR/L 9281800 USD-S	Behrens Finance No.1 - RML -			SOCIETE GENERALE SA																				
8000000EUR	50189789	B1	Currency	02RNE8IBXP4R0TD8PU41	08/27/2025	09/19/2025	09/19/2025	Maturity	1	9,281,800	1.160225			(115,040)							(115,040)			0003
EUR/L 2453313.12 USD-S	Behrens Finance No.1 - RML -																							
2098409.18EUR	50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2025	07/15/2025	07/15/2025	Maturity	1	2,453,313	1.169129998			19,161							19,161			0003
EUR/L 363212.3 USD-S	Behrens Finance No.1 - RML -																							
310629.02EUR	50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2025	07/15/2025	07/15/2025	Maturity	1	363,212	1.169279998			2,883							2,883			0003
USD/L 40811.43 EUR-S																								
48564.91USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	48,565	1.189983051			1,277							1,277			0003
EUR/L 3516795 USD-S	CLAVE 2023-1A B RMBS -																							
3000000EUR	50177516	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2025	11/03/2025	11/03/2025	Maturity	1	3,516,795	1.172265			61,688							61,688			0003
EUR/L 568785.24 USD-S	CLO ReInv6n BECLO 10A B1R			SOCIETE GENERALE SA																				
518000EUR	XS2398804521	D1	Currency	02RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	568,785	1.098041004			35,507					(31,964)		35,507			0003
EUR/L 123874.49 USD-S	Saint James Albany Paris-																							
114752.79EUR	50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/02/2025	04/02/2025	Maturity	1	123,874	1.079490006			(621)							(621)			0003
EUR/L 488017426.71 USD-S	Behrens Finance No.1 - RML -			WELLS FARGO &																				
417917242.25EUR	50162263	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	07/18/2025	08/26/2025	08/26/2025	Maturity	1	488,017,427	1.167737			1,603,355							1,603,355			0003
EUR/L 5642636.24 USD-S	Behrens Finance No.1 - RML -																							
4841843.71EUR	50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	5,642,636	1.16539			44,029							44,029			0003
EUR/L 12142487.76 USD-S	RML Behrens Finance																							
10400000EUR	Amortizer	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2025	11/21/2025	11/21/2025	Maturity	1	12,142,488	1.1675469			165,888							165,888			0003
EUR/L 42379.36 USD-S				MIZUHO CAPITAL																				
37875.91EUR	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	11/14/2025	11/14/2025	Maturity	1	42,379	1.118900114			(1,629)					(2,460)		(1,629)			0003
EUR/L 50242080 USD-S	Behrens Finance No.1 - RML -																							
48000000EUR	50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/28/2025	04/23/2025	04/23/2025	Maturity	1	50,242,080	1.04671			(4,113,131)							(4,113,131)			0003
EUR/L 800932.61 USD-S	Behrens Finance No.1 - RML -																							
698644.12EUR	50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/11/2025	06/13/2025	06/13/2025	Maturity	1	800,933	1.146410006			(5,928)							(5,928)			0003
EUR/L 34230138 USD-S	CLAVE 2023-1A B RMBS -																							
29200000EUR	50177516	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2025	11/03/2025	11/03/2025	Maturity	1	34,230,138	1.172265			600,433							600,433			0003
EUR/L 1443192.44 USD-S	Behrens Finance No.1 - RML -																							
1238377.23EUR	50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	1,443,192	1.16539			11,261							11,261			0003
EUR/L 2093420 USD-S	Behrens Finance No.1 - RML -																							
2000000EUR	50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/28/2025	04/23/2025	04/23/2025	Maturity	1	2,093,420	1.04671			(171,380)							(171,380)			0003
EUR/L 12060.33 USD-S																								
11474.85EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	04/15/2025	04/15/2025	Maturity	1	12,060	1.051022889			(886)							(886)			0003
EUR/L 1389212.87 USD-S	Behrens Finance No.1 - RML -																							
1224105.52EUR	50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/15/2025	04/15/2025	Maturity	1	1,389,213	1.134879998			8,181							8,181			0003
EUR/L 7245822.2 USD-S	CLO AVOCA 30A C XS2791003952																							
6200000EUR		D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	10/15/2025	10/15/2025	Maturity	1	7,245,822	1.168681			27,203							27,203			0003
EUR/L 735687.47 USD-S	CLO ReInv6n CIFCE 5A D			SOCIETE GENERALE SA																				
670000EUR	XS2390490287	D1	Currency	02RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	735,687	1.098041			45,926					(41,344)		45,926			0003
USD/L 3350099.87 EUR-S																								
3921827.91USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	3,921,828	1.170659999			2,207							2,207			0003
EUR/L 846077.4 USD-S	CLO ReInv6n SNDPE 3A CE																							
829000EUR	XS2113704832	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025	04/15/2025	Maturity	1	846,077	1.0206			(89,198)					16,113		(89,198)			0003
USD/L 5254221.86 EUR-S																								
5875060.72USD	Coupon Hedge CLO FMAN	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/13/2025	05/15/2025	05/15/2025	Maturity	1	5,875,061	1.118160001			(1,290)							(1,290)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1016595 USD-S 865947.87EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/19/2025	11/20/2025	11/20/2025	Maturity	1	1,016,595	1.173967897			18,591							18,591			0003
EUR/L 2889486.45 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/11/2025	12/30/2025	12/30/2025	Maturity	1	2,889,486	1.180437			15,018							15,018			0003
EUR/L 1797401.8 USD-S 1530993.6EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	10/07/2025	10/07/2025	Maturity	1	1,797,402	1.174010002			13,942							13,942			0003
EUR/L 58035800 USD-S 50000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/18/2025	12/04/2025	12/04/2025	Maturity	1	58,035,800	1.160716			(178,872)							(178,872)			0003
EUR/L 614065.27 USD-S 563962.63EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	01/16/2025	01/16/2025	Maturity	1	614,065	1.090000006			33,913							33,913			0003
EUR/L 27189.71 USD-S 26351.81EUR	Irish RPL UPB	BA1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/11/2025	02/13/2025	02/13/2025	Maturity	1	27,190	1.031796677			(377)							(377)			0003
EUR/L 110747.22 USD-S 105032.41EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2024	02/18/2025	02/18/2025	Maturity	1	110,747	1.054409967			1,020							1,020			0003
EUR/L 264173.86 USD-S 250541.88EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2024	02/18/2025	02/18/2025	Maturity	1	264,174	1.054409985			2,432							2,432			0003
EUR/L 7489309.15 USD-S 6819249.68EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	7,489,309	1.098259999			468,925							468,925			0003
EUR/L 194025.65 USD-S 177273.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	01/16/2025	Maturity	1	194,026	1.094499945			11,469							11,469			0003
EUR/L 27536062.5 USD-S 22500000EUR	CLO ReInv6n RRME 3A CN XS2060706848	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	01/15/2025	Maturity	1	27,536,063	1.223825			4,372,424							4,372,424			0003
USD/L 2307649 EUR-S 2382218.37USD	Coupon Hedge CLO RMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	2,382,218	1.032314			(38,731)							(38,731)			0003
EUR/L 107289.73 USD-S 102972.01EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2025	02/18/2025	02/18/2025	Maturity	1	107,290	1.041931006			(285)							(285)			0003
EUR/L 2447650 USD-S 2000000EUR	CLO ReInv6n JUBIL 2019-23A DN XS2075331145	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	01/15/2025	Maturity	1	2,447,650	1.223825			388,660							388,660			0003
EUR/L 134053.63 USD-S 128644.51EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2024	02/18/2025	02/18/2025	Maturity	1	134,054	1.042047033			(342)							(342)			0003
EUR/L 342279.38 USD-S 335058.86EUR	Irish RPL UPB	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	01/15/2025	01/15/2025	Maturity	1	342,279	1.021550005			(2,662)							(2,662)			0003
EUR/L 1818174.27 USD-S 1590008.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	04/26/2025	04/26/2025	Maturity	1	1,818,174	1.143499998			12,250							12,250			0003
EUR/L 1652068.34 USD-S 1441343.86EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	07/25/2025	07/25/2025	Maturity	1	1,652,068	1.146200005			(40,206)							(40,206)			0003
EUR/L 805124.9 USD-S 775852EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/07/2025	02/11/2025	02/11/2025	Maturity	1	805,125	1.037730005			1,183							1,183			0003
EUR/L 1009244.92 USD-S 865947.87EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2025	10/23/2025	10/23/2025	Maturity	1	1,009,245	1.165479996			4,315							4,315			0003
EUR/L 6292481.76 USD-S 5400000EUR	CLO PLMER 2023-2A D XS2697591944	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/13/2025	11/26/2025	11/26/2025	Maturity	1	6,292,482	1.1652744			32,265							32,265			0003
EUR/L 588815.13 USD-S 570000EUR	CLO HARVT 23A C XS2112473041	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	588,815	1.033009			(54,257)							(54,257)			0003
EUR/L 274784.76 USD-S 250250EUR	CLO PENTA 2020-7A D XS2106029254	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	274,785	1.098040999			17,154							17,154			0003
EUR/L 460017.66 USD-S 403638.73EUR	Saint James Albany Paris-50229626	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	460,018	1.13967671			(8,203)							(8,203)			0003
EUR/L 510248.8 USD-S 499520.11EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/13/2025	01/15/2025	01/15/2025	Maturity	1	510,249	1.021477994			(4,005)							(4,005)			0003
EUR/L 51131.67 USD-S 43426.36EUR	CML Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025	10/15/2025	Maturity	1	51,132	1.177433936			571							571			0003
EUR/L 762220.45 USD-S 725217.6EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	04/15/2025	04/15/2025	Maturity	1	762,220	1.0510231			(55,968)							(55,968)			0003
EUR/L 21183.1 USD-S 19000EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/31/2023	06/30/2025	06/30/2025	Maturity	1	21,183	1.1149			(1,195)							(1,195)			0003
EUR/L 50696.89 USD-S 45879.54EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	02/14/2025	02/14/2025	Maturity	1	50,697	1.104999963			2,565							2,565			0003
EUR/L 592338.55 USD-S 496639EUR	Coupon Hedge CLO NJSD	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025	12/17/2025	Maturity	1	592,339	1.192694392			9,381							9,381			0003
EUR/L 1294641.99 USD-S 1122818.24EUR	CML LOCABOX 7200644	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/06/2025	12/10/2025	12/10/2025	Maturity	1	1,294,642	1.153028998			(18,273)							(18,273)			0003
EUR/L 230951621.82 USD-S 223447581.68EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/17/2025	04/23/2025	04/23/2025	Maturity	1	230,951,622	1.033583			(22,080,472)							(22,080,472)			0003
EUR/L 8957361.29 USD-S 8121800.97EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	07/15/2025	07/15/2025	Maturity	1	8,957,361	1.102878699			(463,917)							(463,917)			0003
EUR/L 17405611.2 USD-S 16000000EUR	Behrens Finance No.1 SolidBriQ 50189789	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/25/2024	01/22/2025	01/22/2025	Maturity	1	17,405,611	1.0878507			749,528							749,528			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2204126.25 USD-S 2150000EUR	CLO ReInv6n PLNER 2021-1A B XS2298990230	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025	10/15/2025	Maturity	1	2,204,126	1.025175			(299,105)					54,617		(299,105)			0003
EUR/L 836038.03 USD-S 729463.42EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	06/13/2025	06/13/2025	Maturity	1	836,038	1.146100006			(6,415)							(6,415)			0003
EUR/L 55690800 USD-S 48000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2025	09/19/2025	09/19/2025	Maturity	1	55,690,800	1.160225			(690,242)							(690,242)			0003
EUR/L 610291.54 USD-S 518000EUR	CLO ReInv6n BECLO 10A B1R XS2398804521	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	610,292	1.178168996			7,188							7,188			0003
EUR/L 4445583.37 USD-S 4047842.38EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	4,445,583	1.098259999			278,350					(250,666)		278,350			0003
USD/L 4676829 EUR-S 5413850.01USD	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2025	10/15/2025	10/15/2025	Maturity	1	5,413,850	1.157589899			(31,351)							(31,351)			0003
EUR/L 9459.39 USD-S 8079.65EUR	CML Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025	10/15/2025	Maturity	1	9,459	1.170767298			.52							52			0003
EUR/L 11128.15 USD-S 9505.01EUR	CML Macbeth 50198969 FX	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025	10/15/2025	Maturity	1	11,128	1.170766785			.62							62			0003
USD/L 45331 EUR-S 46795.83USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	46,796	1.03231409			(761)							(761)			0003
EUR/L 49359.75 USD-S 43180.23EUR	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/08/2025	07/08/2025	Maturity	1	49,360	1.143109937			(1,256)							(1,256)			0003
EUR/L 624582290.65 USD-S 527164860.29EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/16/2025	10/21/2025	10/21/2025	Maturity	1	624,582,291	1.184795			11,014,866							11,014,866			0003
EUR/L 21247.7 USD-S 19000EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025	12/31/2025	Maturity	1	21,248	1.1183			(1,079)					(1,129)		(1,079)			0003
EUR/L 1762454.03 USD-S 1513043.88EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/08/2025	12/10/2025	12/10/2025	Maturity	1	1,762,454	1.164839998			(6,753)							(6,753)			0003
EUR/L 46560520 USD-S 40000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/28/2025	08/26/2025	08/26/2025	Maturity	1	46,560,520	1.164013			4,501							4,501			0003
EUR/L 25883385.6 USD-S 24000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2025	04/23/2025	04/23/2025	Maturity	1	25,883,386	1.0784744			(1,294,220)							(1,294,220)			0003
EUR/L 698814.2 USD-S 616907.4EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	698,814	1.132770007			2,821							2,821			0003
USD/L 2258143.82 EUR-S 2640221.75USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	2,640,222	1.169199998			20,778							20,778			0003
EUR/L 4207251.6 USD-S 3600000EUR	CLO AVOCA 30A D XS2791004174	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2025	10/15/2025	10/15/2025	Maturity	1	4,207,252	1.168681			15,795							15,795			0003
EUR/L 369728870.8 USD-S 323544226.63EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/16/2025	07/23/2025	07/23/2025	Maturity	1	369,728,871	1.142746			(11,180,273)							(11,180,273)			0003
EUR/L 78415.87 USD-S 75413.03EUR	CML LOCABOX 7200644	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/07/2025	03/10/2025	03/10/2025	Maturity	1	78,416	1.039818583			(3,264)							(3,264)			0003
EUR/L 55370.53 USD-S 48438.5EUR	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/08/2025	07/08/2025	Maturity	1	55,371	1.143109923			(1,409)							(1,409)			0003
EUR/L 9134248 USD-S 8000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/28/2025	07/23/2025	07/23/2025	Maturity	1	9,134,248	1.141781			(284,165)							(284,165)			0003
EUR/L 10929907.29 USD-S 9384279EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/16/2025	08/28/2025	08/28/2025	Maturity	1	10,929,907	1.164704			(31,883)							(31,883)			0003
EUR/L 109812.87 USD-S 101340.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	01/16/2025	01/16/2025	Maturity	1	109,813	1.083600008			5,452					(4,786)		5,452			0003
EUR/L 2665728.64 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2025	06/30/2025	06/30/2025	Maturity	1	2,665,729	1.089025602			(217,305)							(217,305)			0003
EUR/L 266481.4 USD-S 226323.85EUR	CML Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025	10/15/2025	Maturity	1	266,481	1.177434018			2,974							2,974			0003
EUR/L 224822739.45 USD-S 192388286.76EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/16/2025	11/20/2025	11/20/2025	Maturity	1	224,822,740	1.1685885			3,095,505							3,095,505			0003
EUR/L 1717906.72 USD-S 1462478.55EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/11/2025	12/12/2025	12/12/2025	Maturity	1	1,717,907	1.174654302			1,242							1,242			0003
EUR/L 702206.48 USD-S 614294.76EUR	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/08/2025	07/08/2025	Maturity	1	702,206	1.143109995			(17,867)							(17,867)			0003
EUR/L 58464600 USD-S 50000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/16/2025	11/20/2025	11/20/2025	Maturity	1	58,464,600	1.169292			839,669							839,669			0003
EUR/L 6420190.42 USD-S 5511555.4EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2025	12/10/2025	12/10/2025	Maturity	1	6,420,190	1.164859999			(24,490)							(24,490)			0003
EUR/L 100949.02 USD-S 86436.19EUR	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	100,949	1.167902241			(519)							(519)			0003
EUR/L 4011930 USD-S 3900000EUR	Domni 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/07/2022	11/14/2025	11/14/2025	Maturity	1	4,011,930	1.0287			(519,476)					92,596		(519,476)			0003
EUR/L 129421982.19 USD-S 117319852.77EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	01/22/2025	01/22/2025	Maturity	1	129,421,982	1.103155			7,291,406					(7,804,708)		7,291,406			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 64565888.62 USD-S 54554578.01EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	12/16/2025	12/16/2025	Maturity	1	64,565,889	1.18351			485,806							485,806			0003
EUR/L 736506.07 USD-S 676829.97EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/12/2025	03/14/2025	03/14/2025	Maturity	1	736,506	1.088170002			(19)							(19)			0003
EUR/L 334830.22 USD-S 305000EUR	CLO ACLO 4A D XS1796988118	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2025	07/15/2025	07/15/2025	Maturity	1	334,830	1.097804			(18,969)							(18,969)			0003
EUR/L 54805488 USD-S 48000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/28/2025	07/23/2025	07/23/2025	Maturity	1	54,805,488	1.141781			(1,704,990)							(1,704,990)			0003
EUR/L 385110.86 USD-S 344153.19EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2025	05/19/2025	05/19/2025	Maturity	1	385,111	1.119009997			(1,682)							(1,682)			0003
EUR/L 9396728.8 USD-S 8000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2025	10/21/2025	10/21/2025	Maturity	1	9,396,729	1.1745911			85,525							85,525			0003
EUR/L 6317625 USD-S 6000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2025	04/23/2025	04/23/2025	Maturity	1	6,317,625	1.0529375			(476,776)							(476,776)			0003
EUR/L 1908481.04 USD-S 1660993.08EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	10/28/2025	10/28/2025	Maturity	1	1,908,481	1.148999995			(26,732)						(159,671)	(26,732)			0003
USD/L 5079838 EUR-S 5243987.89USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	5,243,988	1.032314001			(85,259)							(85,259)			0003
EUR/L 1231144.72 USD-S 1135000EUR	CLO PENTA 2021-2A B1 XS2393698399	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/10/2025	03/31/2025	03/31/2025	Maturity	1	1,231,145	1.084709004			3,985							3,985			0003
EUR/L 15583652.81 USD-S 14263317.48EUR	Non-USD Futures Repatriation -3.11.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2025	03/31/2025	03/31/2025	Maturity	1	15,583,653	1.0925686			162,183							162,183			0003
EUR/L 242605.35 USD-S 229978.82EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2024	04/15/2025	04/15/2025	Maturity	1	242,605	1.054903012			(16,856)						(3,245)	(16,856)			0003
EUR/L 1302431.74 USD-S 1111005.49EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	1,302,432	1.172300004			(1,443)							(1,443)			0003
EUR/L 649615.72 USD-S 570000EUR	CLO HARVT 23A C XS2112473041	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	649,616	1.139676702			(11,583)							(11,583)			0003
EUR/L 46710160 USD-S 40000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/29/2025	11/20/2025	11/20/2025	Maturity	1	46,710,160	1.167754			610,215							610,215			0003
EUR/L 712297.94 USD-S 625000EUR	CLO ReInv6n BRGPT 3A D XS2395174639	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	712,298	1.139676704			(12,701)							(12,701)			0003
EUR/L 37582712.96 USD-S 32000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/27/2025	07/23/2025	07/23/2025	Maturity	1	37,582,713	1.17445978			(90,939)							(90,939)			0003
EUR/L 18624208 USD-S 16000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/28/2025	08/26/2025	08/26/2025	Maturity	1	18,624,208	1.164013			1,801							1,801			0003
EUR/L 11744597.8 USD-S 10000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/27/2025	07/23/2025	07/23/2025	Maturity	1	11,744,598	1.17445978			(28,418)							(28,418)			0003
EUR/L 439216.4 USD-S 400000EUR	CLO ReInv6n RRME 7A A2 XS2368581893	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	439,216	1.098041			27,418						(24,683)	27,418			0003
EUR/L 352160.1 USD-S 309000EUR	CLO CADOG 13A CR XS2328023838	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	352,160	1.139676699			(6,279)							(6,279)			0003
EUR/L 274784.76 USD-S 250250EUR	CLO CORDA 7A DRR XS2305372323	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	274,785	1.098040999			17,154						(15,442)	17,154			0003
EUR/L 94411.3 USD-S 79158EUR	Coupon Hedge CLO NJSD	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025	12/17/2025	Maturity	1	94,411	1.192694358			1,495							1,495			0003
EUR/L 709487.5 USD-S 625000EUR	CLO ReInv6n BRGPT 3A D XS2395174639	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2025	04/29/2025	04/29/2025	Maturity	1	709,488	1.13518			(1,766)							(1,766)			0003
EUR/L 2902825 USD-S 2500000EUR	CLO ReInv6n BABSE 2020-1A DR XS2401845594	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/22/2025	10/24/2025	10/24/2025	Maturity	1	2,902,825	1.16113			(5,166)							(5,166)			0003
EUR/L 169483.04 USD-S 147865.15EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	07/25/2025	07/25/2025	Maturity	1	169,483	1.146200034			(4,125)						(14,703)	(4,125)			0003
EUR/L 145260.07 USD-S 126423.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	10/28/2025	10/28/2025	Maturity	1	145,260	1.149000067			(2,035)						(12,153)	(2,035)			0003
EUR/L 34959235.6 USD-S 29901590.82EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2025	08/26/2025	08/26/2025	Maturity	1	34,959,236	1.169143			156,760							156,760			0003
EUR/L 39758518.8 USD-S 34000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2025	09/19/2025	09/19/2025	Maturity	1	39,758,519	1.1693682			(178,053)							(178,053)			0003
EUR/L 553212.53 USD-S 468685.56EUR	Project Waystone EUR DDTL	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2025	12/30/2025	12/30/2025	Maturity	1	553,213	1.180348996			2,834							2,834			0003
EUR/L 535098.66 USD-S 518000EUR	CLO ReInv6n BECLO 10A B1R XS2398804521	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	535,099	1.033008996			(49,307)							(49,307)			0003
EUR/L 671556.33 USD-S 570000EUR	CLO HARVT 23A C XS2112473041	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	671,556	1.178169			7,909							7,909			0003
USD/L 192080.08 EUR-S 210642.31USD	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/07/2025	04/15/2025	04/15/2025	Maturity	1	210,642	1.096637975			(6,062)							(6,062)			0003
USD/L 40811.43 EUR-S 45635.75USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	05/15/2025	05/15/2025	Maturity	1	45,636	1.118210021			(8)							(8)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 525450 USD-S 500000EUR	CLO ReInv6n CORDA 26A DR																							
	XS2958384690	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/16/2024	01/15/2025	01/15/2025	Maturity	1	525,450	1.0509			10,702				(7,283)		10,702			0003
EUR/L 319199.78 USD-S	CLO ReInv6n DARPK 1A BRR			SOCIETE GENERALE SA																				
309000EUR	XS2303850502	D1	Currency		O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	319,200	1.033008997			(29,413)						(29,413)			0003
EUR/L 840812.28 USD-S																								
776121.18EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/24/2025	04/15/2025	04/15/2025	Maturity	1	840,812	1.083351803			(34,805)						(34,805)			0003
EUR/L 43635.08 USD-S																								
40277.85EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/24/2025	04/15/2025	04/15/2025	Maturity	1	43,635	1.083351768			(1,806)						(1,806)			0003
EUR/L 8950.46 USD-S																								
8261.82EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/24/2025	04/15/2025	04/15/2025	Maturity	1	8,950	1.083352094			(371)						(371)			0003
EUR/L 103761.92 USD-S				WELLS FARGO &																				
94863.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY	KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025	07/16/2025	Maturity	1	103,762	1.093799937			(6,602)				(4,517)		(6,602)			0003
EUR/L 64438.76 USD-S				MIZUHO CAPITAL																				
58147.23EUR	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC	0V6II8S6QX2D1J857QP30	03/14/2024	04/15/2025	04/15/2025	Maturity	1	64,439	1.108199995			(1,163)				(3,919)		(1,163)			0003
EUR/L 27376375 USD-S	Behrens Finance No.1 - RML -																							
26000000EUR	50162263	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	02/25/2025	04/23/2025	04/23/2025	Maturity	1	27,376,375	1.0529375			(2,066,031)						(2,066,031)			0003
EUR/L 763583.39 USD-S	CLO ReInv6n CIFCE 5A D																							
670000EUR	XS2390490287	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	763,583	1.139676701			(13,616)						(13,616)			0003
EUR/L 10123761.42 USD-S				WELLS FARGO &																				
9879249.99EUR	Coupon Hedge CLO JAJO	B1	Currency	COMPANY	KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	10,123,761	1.024749999			(1,021,979)						(1,021,979)			0003
EUR/L 352160.1 USD-S	CLO ReInv6n DARPK 1A BRR																							
309000EUR	XS2303850502	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	352,160	1.139676699			(6,279)						(6,279)			0003
EUR/L 364054.22 USD-S	CLO CADOG 13A CR XS2328023838			CANADIAN IMPERIAL																				
309000EUR		D1	Currency	BANK OF COMM	21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	364,054	1.178168997			4,288						4,288			0003
EUR/L 497600.5 USD-S																								
476674.9EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/23/2025	04/15/2025	04/15/2025	Maturity	1	497,601	1.043899102			(40,183)						(40,183)			0003
EUR/L 417867.41 USD-S																								
400294.83EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/23/2025	04/15/2025	04/15/2025	Maturity	1	417,867	1.043899093			(33,744)						(33,744)			0003
EUR/L 789373.23 USD-S	CLO ReInv6n CIFCE 5A D			CANADIAN IMPERIAL																				
670000EUR	XS2390490287	D1	Currency	BANK OF COMM	21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	789,373	1.178169			9,297						9,297			0003
EUR/L 417340.13 USD-S																								
350711EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	417,340	1.189983006			10,973						10,973			0003
EUR/L 12071672.08 USD-S	RML Behrens Finance																							
10400000EUR	Amortizer	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/18/2025	12/04/2025	12/04/2025	Maturity	1	12,071,672	1.1607377			(36,980)						(36,980)			0003
EUR/L 590352.53 USD-S	CLO ReInv6n BECLO 10A B1R																							
518000EUR	XS2398804521	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	590,353	1.139676699			(10,527)						(10,527)			0003
EUR/L 1255176.23 USD-S	Behrens Finance No.1 - RML -			SOCIETE GENERALE SA																				
1076480.47EUR	50162263	B1	Currency		O2RNE8IBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	1,255,176	1.166000002			(751)						(751)			0003
EUR/L 201847.14 USD-S	Behrens Finance No.1 - RML -																							
195626.79EUR	50162263	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	02/11/2025	02/13/2025	02/13/2025	Maturity	1	201,847	1.031797025			(2,798)						(2,798)			0003
EUR/L 3127995.68 USD-S	CLO ReInv6n DRYD 2014-35A DRR																							
2772800EUR	XS2092261465	D1	Currency	Natixis NA	KX1IK48MPD4Y2NCUIZ63	07/27/2023	01/17/2025	01/17/2025	Maturity	1	3,127,996	1.1281			279,511				(254,214)		279,511			0003
EUR/L 1088806.83 USD-S																								
1047405.21EUR	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/31/2025	03/10/2025	03/10/2025	Maturity	1	1,088,807	1.039527797			(45,633)						(45,633)			0003
EUR/L 319199.78 USD-S	CLO ReInv6n DARPK 1A BRR			SOCIETE GENERALE SA																				
309000EUR	XS2303850502	D1	Currency		O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	319,200	1.033008997			(29,413)						(29,413)			0003
EUR/L 258252.25 USD-S	CLO ReInv6n JUBIL 2021-25A C1			SOCIETE GENERALE SA																				
250000EUR	XS2402444116	D1	Currency		O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	258,252	1.033009			(23,797)						(23,797)			0003
EUR/L 449805.79 USD-S																								
409562.2EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	449,806	1.09826002			28,164				(25,362)		28,164			0003
EUR/L 339294.67 USD-S	CLO CADOG 13A CR XS2328023838			SOCIETE GENERALE SA																				
309000EUR		D1	Currency		O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	339,295	1.098041003			21,181				(19,067)		21,181			0003
EUR/L 46221859.2 USD-S	Behrens Finance No.1 - RML -			WELLS FARGO &																				
44000000EUR	50162263	B1	Currency	COMPANY	KB1H1DSPRFMYMCUFXT09	12/13/2024	01/22/2025	01/22/2025	Maturity	1	46,221,859	1.0504968			417,631				(610,141)		417,631			0003
EUR/L 781998.92 USD-S	CLO ReInv6n DRYD 2014-35A DRR																							
693200EUR	XS2092261465	D1	Currency	Natixis NA	KX1IK48MPD4Y2NCUIZ63	07/27/2023	01/17/2025	01/17/2025	Maturity	1	781,999	1.1281			69,878				(63,553)		69,878			0003
EUR/L 67289.43 USD-S 56418EUR																								
	Coupon Hedge CLO MJSD	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025	12/17/2025	Maturity	1	67,289	1.192694353			1,066						1,066			0003
USD/L 37711.04 EUR-S																								
40791.13USD	Coupon Hedge CLO MJSD	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/25/2025	03/28/2025	03/28/2025	Maturity	1	40,791	1.081676082			(31)						(31)			0003
EUR/L 442.32 USD-S 406.78EUR																								
	Coupon Hedge CLO MJSD	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/25/2025	06/30/2025	06/30/2025	Maturity	1	442	1.087369094			(37)						(37)			0003
EUR/L 1741695 USD-S	CLO ReInv6n BABSE 2020-1A DR																							
1500000EUR	XS2401845594	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/22/2025	10/24/2025	10/24/2025	Maturity	1	1,741,695	1.16113			(3,100)						(3,100)			0003
EUR/L 29132.84 USD-S																								
26891.39EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/24/2025	04/15/2025	04/15/2025	Maturity	1	29,133	1.083351958			(1,206)						(1,206)			0003
EUR/L 561365.85 USD-S																								
518175.03EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/24/2025	04/15/2025	04/15/2025	Maturity	1	561,366	1.083351797			(23,238)						(23,238)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 40431.38 USD-S 38117.82EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	40,431	1.060694972			(831)					(798)		(831)			0003
EUR/L 774085.74 USD-S 732965.39EUR	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2024	04/15/2025	04/15/2025	Maturity	1	774,096	1.056114996			(52,834)					(11,230)		(52,834)			0003
EUR/L 72395.35 USD-S 61987.51EUR	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	72,395	1.167902211			(372)							(372)			0003
EUR/L 426039.91 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	426,040	1.098041005			26,596					(23,942)		26,596			0003
EUR/L 457622.99 USD-S 443000EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	457,623	1.033009007			(42,168)							(42,168)			0003
EUR/L 202302.14 USD-S 190001EUR	Coupon Hedge CLO FIAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	202,302	1.064742501			2,973					(5,161)		2,973			0003
EUR/L 275564 USD-S 250000EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/08/2024	02/28/2025	02/28/2025	Maturity	1	275,564	1.102256			16,263					(16,025)		16,263			0003
EUR/L 936754.04 USD-S 796659.82EUR	Non USD Repatriation 12.22.2025	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2025	12/29/2025	12/29/2025	Maturity	1	936,754	1.175851997			(758)							(758)			0003
EUR/L 42594.15 USD-S 36175.4EUR	CML Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025	10/15/2025	Maturity	1	42,594	1.177434113			475							475			0003
EUR/L 4716.94 USD-S 4487.95EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	04/15/2025	04/15/2025	Maturity	1	4,717	1.051023296			(346)							(346)			0003
EUR/L 508894.24 USD-S 484189.4EUR	CML Macbeth 50198969	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	04/15/2025	04/15/2025	Maturity	1	508,894	1.051023091			(37,367)							(37,367)			0003
EUR/L 12513485.25 USD-S 11025000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/21/2025	06/23/2025	06/23/2025	Maturity	1	12,513,485	1.13501			(250,181)							(250,181)			0003
EUR/L 100949.02 USD-S 86436.19EUR	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	100,949	1.167902241			(519)							(519)			0003
EUR/L 1291444 USD-S 1100000EUR	SCP II Investments LLC TL EUR	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	10/07/2025	10/07/2025	Maturity	1	1,291,444	1.17404			10,050							10,050			0003
EUR/L 494408.05 USD-S 420282.78EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	494,408	1.176369991			5,076							5,076			0003
EUR/L 61468.06 USD-S 52076.17EUR	Project Waystone EUR DDTL ..	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2025	12/30/2025	12/30/2025	Maturity	1	61,468	1.180349092			315							315			0003
EUR/L 38958150 USD-S 33000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2025	12/29/2025	12/29/2025	Maturity	1	38,958,150	1.18055			123,656							123,656			0003
EUR/L 198876.73 USD-S 180318.2EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025	07/15/2025	Maturity	1	198,877	1.102921003			(10,292)							(10,292)			0003
EUR/L 218483.14 USD-S 185144.85EUR	CML EQT Poland 7410017	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2025	11/20/2025	11/20/2025	Maturity	1	218,483	1.180065986			5,104							5,104			0003
USD/L 302515.75 EUR-S 308717.32USD	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	308,717	1.02049999			(2,721)							(2,721)			0003
EUR/L 1850614.45 USD-S 1593611.18EUR	Non-USD Futures Repatriation - 6.12.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/12/2025	06/13/2025	06/13/2025	Maturity	1	1,850,614	1.161271001			10,162							10,162			0003
EUR/L 1959703.66 USD-S 1687947.49EUR	Non-USD Futures Repatriation - 10.24.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/24/2025	10/27/2025	10/27/2025	Maturity	1	1,959,704	1.160998			(6,089)							(6,089)			0003
EUR/L 2120784.07 USD-S 2022683.9EUR	Non-USD Futures Repatriation - 2.26.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2025	02/27/2025	02/27/2025	Maturity	1	2,120,784	1.0485			16,386							16,386			0003
EUR/L 207748.47 USD-S 176859.24EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/11/2025	12/12/2025	12/12/2025	Maturity	1	207,748	1.174654318			150							150			0003
EUR/L 1668677.17 USD-S 1432955.92EUR	Non USD Repatriation 12.1.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/01/2025	12/03/2025	12/03/2025	Maturity	1	1,668,677	1.164500001			3,011							3,011			0003
EUR/L 122938.02 USD-S 104720.09EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/19/2025	11/20/2025	11/20/2025	Maturity	1	122,938	1.17396786			2,248							2,248			0003
EUR/L 12260913.53 USD-S 11025000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/12/2025	05/23/2025	05/23/2025	Maturity	1	12,260,914	1.112101			(265,645)							(265,645)			0003
USD/L 157545.41 EUR-S 172770.28USD	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/07/2025	04/15/2025	04/15/2025	Maturity	1	172,770	1.096637979			(4,972)							(4,972)			0003
EUR/L 122049.17 USD-S 104720.09EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2025	10/23/2025	10/23/2025	Maturity	1	122,049	1.165479995			522							522			0003
EUR/L 217361.91 USD-S 185144.85EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	10/07/2025	10/07/2025	Maturity	1	217,362	1.174010025			1,686							1,686			0003
EUR/L 94411.3 USD-S 79158EUR	Coupon Hedge CLO NJSD	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025	12/17/2025	Maturity	1	94,411	1.192694358			1,495							1,495			0003
EUR/L 12714849.16 USD-S 11025000EUR	SCP II Investments LLC TL EUR	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2025	07/23/2025	07/23/2025	Maturity	1	12,714,849	1.1532743			(264,901)							(264,901)			0003
EUR/L 77916300 USD-S 66000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2025	12/29/2025	12/29/2025	Maturity	1	77,916,300	1.18055			247,311							247,311			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 76537692 USD-S 66000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/20/2025	09/25/2025	09/25/2025	Maturity	1	76,537,692	1.159662			(418,571)							(418,571)			0003
USD/L 754645.43 EUR-S 770115.66USD	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	01/15/2025	01/15/2025	Maturity	1	770,116	1.020499998			(6,788)							(6,788)			0003
EUR/L 49043654.1 USD-S 44100000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/12/2025	05/23/2025	05/23/2025	Maturity	1	49,043,654	1.112101			(1,062,580)							(1,062,580)			0003
EUR/L 455353.69 USD-S 417208.33EUR	EUR 2Y Floater Tap March 2025 1st Cpn	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/13/2025	03/13/2025	Maturity	1	455,354	1.091430006			2,806							2,806			0003
EUR/L 50859396.63 USD-S 44100000EUR	SCP II Investments LLC TL EUR	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2025	07/23/2025	07/23/2025	Maturity	1	50,859,397	1.1532743			(1,059,605)							(1,059,605)			0003
EUR/L 5165776 USD-S 4400000EUR	SCP II Investments LLC TL EUR	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	10/07/2025	10/07/2025	Maturity	1	5,165,776	1.17404			40,199							40,199			0003
EUR/L 51525690.3 USD-S 44100000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/16/2025	10/23/2025	10/23/2025	Maturity	1	51,525,690	1.168383			347,786							347,786			0003
EUR/L 50053941 USD-S 44100000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/21/2025	06/23/2025	06/23/2025	Maturity	1	50,053,941	1.13501			(1,000,726)							(1,000,726)			0003
EUR/L 39830713.5 USD-S 34434783EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2025	11/12/2025	11/12/2025	Maturity	1	39,830,714	1.1567			(79,328)							(79,328)			0003
USD/L 1466223 EUR-S 1702460.56USD	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2025	10/15/2025	10/15/2025	Maturity	1	1,702,461	1.161119802			(4,653)							(4,653)			0003
EUR/L 4281839.31 USD-S 3641478.1EUR	Non USD Repatriation 12.22.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/29/2025	12/29/2025	Maturity	1	4,281,839	1.175852001			(3,463)							(3,463)			0003
EUR/L 883610.83 USD-S 801155.15EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/07/2025	07/15/2025	07/15/2025	Maturity	1	883,611	1.102920989			(45,728)							(45,728)			0003
USD/L 677646.07 EUR-S 743132.43USD	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/07/2025	04/15/2025	04/15/2025	Maturity	1	743,132	1.096637999			(21,386)							(21,386)			0003
EUR/L 4134960.48 USD-S 3967035.85EUR	Non-USD Futures Repatriation - 2.19.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2025	02/20/2025	02/20/2025	Maturity	1	4,134,960	1.042330001			(30,825)							(30,825)			0003
EUR/L 4114314.71 USD-S 3781391.2EUR	Non-USD Futures Repatriation - 3.12.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2025	03/13/2025	03/13/2025	Maturity	1	4,114,315	1.088042599			12,622							12,622			0003
EUR/L 7552608.34 USD-S 6958299.94EUR	Non-USD Futures Repatriation - 3.21.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2025	03/24/2025	03/24/2025	Maturity	1	7,552,608	1.08541			36,947							36,947			0003
EUR/L 1197209.91 USD-S 1038334.37EUR	Non-USD Futures Repatriation - 8.5.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/05/2025	08/06/2025	08/06/2025	Maturity	1	1,197,210	1.153009998			(12,970)							(12,970)			0003
EUR/L 19915356.17 USD-S 17217391EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2025	11/12/2025	11/12/2025	Maturity	1	19,915,356	1.1567			(39,664)							(39,664)			0003
EUR/L 38268846 USD-S 33000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/20/2025	09/25/2025	09/25/2025	Maturity	1	38,268,846	1.159662			(209,286)							(209,286)			0003
EUR/L 12881422.58 USD-S 11025000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/16/2025	10/23/2025	10/23/2025	Maturity	1	12,881,423	1.168383			86,947							86,947			0003
EUR/L 1691880 USD-S 1500000EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	01/02/2024	10/21/2025	10/21/2025	Maturity	1	1,691,880	1.12792			(53,971)							(53,971)			0003
EUR/L 783482.39 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	783,482	1.178169008			9,227							9,227			0003
EUR/L 442194.56 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	442,195	1.139676701			(7,885)							(7,885)			0003
EUR/L 206813.17 USD-S 199393.91EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	206,813	1.03720906			(16,190)							(16,190)			0003
EUR/L 3097878.4 USD-S 2820714.95EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	3,097,878	1.09826			193,966						(174,675)	193,966			0003
EUR/L 34137.91 USD-S 28993.48EUR	CML Macbeth 50198969 FX	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025	10/15/2025	Maturity	1	34,138	1.17743403			381							381			0003
EUR/L 7013.61 USD-S 6108.28EUR	CML Macbeth 50198969 FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2025	07/15/2025	07/15/2025	Maturity	1	7,014	1.148213572			(72)							(72)			0003
EUR/L 730197.27 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	730,197	1.098041008			45,583						(41,035)	45,583			0003
EUR/L 2570294.17 USD-S 2192588EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/20/2025	11/03/2025	11/03/2025	Maturity	1	2,570,294	1.172264999			45,086							45,086			0003
EUR/L 18357.41 USD-S 16406.66EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J857QP30	03/14/2024	11/14/2025	11/14/2025	Maturity	1	18,357	1.118899886			(705)						(1,065)	(705)			0003
EUR/L 5819370.31 USD-S 5613143.42EUR	Non-USD Futures Repatriation -2.6.2025	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/06/2025	02/10/2025	02/10/2025	Maturity	1	5,819,370	1.03674			35,010							35,010			0003
EUR/L 2164312.5 USD-S 2125000EUR	CLO ReInv6m ACOJN 4A B1E XS2106569366	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/29/2022	04/22/2025	04/22/2025	Maturity	1	2,164,313	1.0185			(262,234)						46,501	(262,234)			0003
EUR/L 700622.72 USD-S 588767EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	700,623	1.189982998			18,421							18,421			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 3409080 USD-S	CLO ReInv6n ANCHE 1A D2R																							
3000000EUR	XS2399534093	D1	Currency	MORGAN STANLEY	04/16/2025	04/22/2025	04/22/2025	Maturity	1	3,409,080	1.13636			(16,633)							(16,633)			0003
EUR/L 1127514.23 USD-S				WELLS FARGO &																				
1020559.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY	05/10/2024	10/21/2025	10/21/2025	Maturity	1	1,127,514	1.104799995			(65,314)							(65,314)			0003
EUR/L 5567750 USD-S	CLO ReInv6n VOYE 3A DE																							
5000000EUR	XS2125181409	D1	Currency	JPMORGAN CHASE	01/19/2023	04/15/2025	04/15/2025	Maturity	1	5,567,750	1.11355			(73,235)							(73,235)			0003
EUR/L 40693.46 USD-S				MIZUHO CAPITAL																				
36667.38EUR	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC	03/14/2024	05/16/2025	05/16/2025	Maturity	1	40,693	1.109800046			(183)							(183)			0003
EUR/L 55026.49 USD-S																								
50487.65EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA	11/06/2024	10/21/2025	10/21/2025	Maturity	1	55,026	1.089900005			(3,983)							(3,983)			0003
EUR/L 11293208.68 USD-S																								
10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA	02/06/2025	03/31/2025	03/31/2025	Maturity	1	11,293,209	1.039338			(454,841)							(454,841)			0003
EUR/L 11850072.92 USD-S				WELLS FARGO &																				
10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	COMPANY	03/14/2025	04/30/2025	04/30/2025	Maturity	1	11,850,073	1.0905874			(457,534)							(457,534)			0003
EUR/L 37926.3 USD-S				MIZUHO CAPITAL																				
34223.34EUR	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC	03/14/2024	04/15/2025	04/15/2025	Maturity	1	37,926	1.108199843			(684)							(684)			0003
EUR/L 1002404.95 USD-S																								
908898.64EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA	04/07/2025	07/15/2025	07/15/2025	Maturity	1	1,002,405	1.102878699			(51,916)							(51,916)			0003
EUR/L 4976583.43 USD-S	College Square July 2021 -			CANADIAN IMPERIAL																				
4578189.39EUR	7200462	B1	Currency	BANK OF COMM	11/08/2024	07/09/2025	07/09/2025	Maturity	1	4,976,583	1.08702			(387,686)							(188,995)			0003
EUR/L 7846421.87 USD-S																								
7396988.96EUR	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG	12/06/2024	03/12/2025	03/12/2025	Maturity	1	7,846,422	1.0607589			(208,142)							(162,189)			0003
EUR/L 456231.62 USD-S	College Square July 2021 -			SOCIETE GENERALE SA																				
403762.66EUR	7200462	B1	Currency		05/09/2025	07/09/2025	07/09/2025	Maturity	1	456,232	1.129950006			(16,858)							(16,858)			0003
EUR/L 65823.73 USD-S				SOCIETE GENERALE SA																				
56149.22EUR	Irish RPL EPF	B1	Currency		09/09/2025	09/11/2025	09/11/2025	Maturity	1	65,824	1.172299989			(73)							(73)			0003
EUR/L 1162283.67 USD-S																								
1058295.55EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY	10/11/2024	01/15/2025	01/15/2025	Maturity	1	1,162,284	1.098259999			72,774							(65,536)			0003
EUR/L 267496.01 USD-S				WELLS FARGO &																				
259219.14EUR	Irish RPL EPF	B1	Currency	COMPANY	02/11/2025	02/13/2025	02/13/2025	Maturity	1	267,496	1.031930011			(3,674)							(3,674)			0003
EUR/L 95669.65 USD-S																								
86727.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG	07/26/2024	07/16/2025	07/16/2025	Maturity	1	95,670	1.103100049			(5,230)							(4,936)			0003
EUR/L 1188310.35 USD-S																								
1009147.77EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY	08/13/2025	11/17/2025	11/17/2025	Maturity	1	1,188,310	1.177538499			19,016							19,016			0003
EUR/L 4746139.33 USD-S																								
4303410.09EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA	04/07/2025	07/15/2025	07/15/2025	Maturity	1	4,746,139	1.102878701			(245,810)							(245,810)			0003
EUR/L 6665069.18 USD-S	12.18 Hotel - 7 Pines			WELLS FARGO &																				
6411383.56EUR	Sardinia - 7200582	B1	Currency	COMPANY	02/06/2025	03/31/2025	03/31/2025	Maturity	1	6,665,069	1.039567999			(266,906)							(266,906)			0003
EUR/L 7294455.47 USD-S	12.18 Hotel - 7 Pines			GOLDMAN SACHS GROUP																				
6411383.56EUR	Sardinia - 7200582	B1	Currency	INC/THE	04/17/2025	05/30/2025	05/30/2025	Maturity	1	7,294,455	1.137734999			15,575							15,575			0003
EUR/L 103920.17 USD-S	Exeter Logistics June 2021 -																							
86672.37EUR	7200455	B1	Currency	MORGAN STANLEY	11/15/2021	06/16/2025	06/16/2025	Maturity	1	103,920	1.198999981			3,779							(13,180)			0003
EUR/L 72725.85 USD-S				MIZUHO CAPITAL																				
65895.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC	02/22/2024	05/16/2025	05/16/2025	Maturity	1	72,726	1.103650084			(735)							(4,025)			0003
EUR/L 57727991.08 USD-S	Non-USD Futures Repatriation																							
50765502.42EUR	-4.16.2025	D1	Currency	ROYAL BK CANADA	04/16/2025	04/22/2025	04/22/2025	Maturity	1	57,727,991	1.13715			(241,363)							(241,363)			0003
EUR/L 110546.38 USD-S																								
94305.95EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY	09/09/2025	09/11/2025	09/11/2025	Maturity	1	110,546	1.172210025			(131)							(131)			0003
EUR/L 59472.5 USD-S				WELLS FARGO &																				
51056.37EUR	Irish RPL EPF	B1	Currency	COMPANY	12/08/2025	12/10/2025	12/10/2025	Maturity	1	59,473	1.16483996			(228)							(228)			0003
EUR/L 3703320 USD-S	Dommi 2020-2 Class B RMBS Oct			GOLDMAN SACHS GROUP																				
3600000EUR	2022 - 50135711	B1	Currency	INC/THE	10/07/2022	11/14/2025	11/14/2025	Maturity	1	3,703,320	1.0287			(479,516)							85,474			0003
EUR/L 42354.32 USD-S				MIZUHO CAPITAL																				
38009.8EUR	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC	03/14/2024	08/15/2025	08/15/2025	Maturity	1	42,354	1.114299996			(2,117)							(2,516)			0003
EUR/L 7307951.44 USD-S	12.18 Hotel - 7 Pines			WELLS FARGO &																				
6411383.56EUR	Sardinia - 7200582	B1	Currency	COMPANY	05/23/2025	08/29/2025	08/29/2025	Maturity	1	7,307,951	1.13984			(192,059)							(192,059)			0003
EUR/L 167517.49 USD-S																								
149066.77EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY	05/13/2025	08/15/2025	08/15/2025	Maturity	1	167,517	1.123774869			(6,891)							(6,891)			0003
EUR/L 32300200 USD-S	CLO ReInv6n RRME 7A B																							
29000000EUR	XS2368576463	D1	Currency	DEUTSCHE BANK AG	04/10/2025	04/15/2025	04/15/2025	Maturity	1	32,300,200	1.1138			(417,514)							(417,514)			0003
EUR/L 127148491.58 USD-S	SCP II Investments LLC TL EUR																							
110250000EUR		D1	Currency	CITIBANK NA	06/18/2025	07/23/2025	07/23/2025	Maturity	1	127,148,492	1.1532743			(2,649,013)							(2,649,013)			0003
EUR/L 2714346.81 USD-S	Non-USD Futures Repatriation																							
2366825.78EUR	-6.23.2025	D1	Currency	CITIBANK NA	06/23/2025	06/25/2025	06/25/2025	Maturity	1	2,714,347	1.14683			(44,416)							(44,416)			0003
EUR/L 417962.36 USD-S				WELLS FARGO &																				
383205.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY	05/10/2024	01/16/2025	01/16/2025	Maturity	1	417,962	1.090700003			23,336							(20,817)			0003
EUR/L 46908.91 USD-S																								
40251.68EUR	Irish RPL EPF	B1	Currency	CITIBANK NA	10/28/2025	10/30/2025	10/30/2025	Maturity	1	46,909	1.165390115			366							366			0003
EUR/L 406275.17 USD-S	CLO ReInv6n VOYE 1A B1NE			SOCIETE GENERALE SA																				
370000EUR	XS1800192277	D1	Currency		10/10/2024	01/15/2025	01/15/2025	Maturity	1	406,275	1.098041			25,362							(22,831)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 35142.62 USD-S 33724.6EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA	12/20/2024	02/18/2025	02/18/2025	Maturity	1	35,143	1.042047052			(90)					(145)		(90)			0003
EUR/L 99646.22 USD-S 94038.43EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA	01/24/2025	07/09/2025	07/09/2025	Maturity	1	99,646	1.059632961			(10,539)							(10,539)			0003
EUR/L 39119.41 USD-S 34962.38EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/14/2024	11/14/2025	11/14/2025	Maturity	1	39,119	1.118900086			(1,503)					(2,270)		(1,503)			0003
EUR/L 393131.6 USD-S 359747.07EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA	09/14/2023	02/18/2025	02/18/2025	Maturity	1	393,132	1.092800005			17,303					(19,806)		17,303			0003
EUR/L 3806185.92 USD-S 3091192.98EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	06/16/2025	Maturity	1	3,806,186	1.231300001			234,617					(567,964)		234,617			0003
EUR/L 20642067.33 USD-S 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	05/23/2025	08/29/2025	08/29/2025	Maturity	1	20,642,067	1.13984			(542,489)							(542,489)			0003
EUR/L 60585237.26 USD-S 54906628.97EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	04/07/2025	07/15/2025	07/15/2025	Maturity	1	60,585,237	1.103423			(3,106,376)							(3,106,376)			0003
EUR/L 16932.08 USD-S 15278.9EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6II8S6QX2D1J857QP30	03/14/2024	04/15/2025	04/15/2025	Maturity	1	16,932	1.108200198			(306)					(1,030)		(306)			0003
EUR/L 377796.69 USD-S 316759EUR	Coupon Hedge CLO NJSD	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025	12/17/2025	Maturity	1	377,797	1.192694414			5,983							5,983			0003
EUR/L 36755400 USD-S 33000000EUR	CLO ReInv6n RRME 8A B	D1	Currency	DEUTSCHE BANK AG	7LTIIFZYICNSX8D621K86	04/10/2025	04/15/2025	04/15/2025	Maturity	1	36,755,400	1.1138			(475,102)							(475,102)			0003
EUR/L 584725.75 USD-S 534581.96EUR	XS2379454254	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025	07/16/2025	Maturity	1	584,726	1.093800004			(37,207)					(25,452)		(37,207)			0003
EUR/L 29515700 USD-S 26500000EUR	Coupon Hedge Strip CML EUR CLO ReInv6n RRME 8A C XS2379454841	D1	Currency	DEUTSCHE BANK AG	7LTIIFZYICNSX8D621K86	04/10/2025	04/15/2025	04/15/2025	Maturity	1	29,515,700	1.1138			(381,521)							(381,521)			0003
EUR/L 18185302.5 USD-S 15150000EUR	CLO ReInv6n BAST 2020-3A B2 XS2242636194	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2021	02/18/2025	02/18/2025	Maturity	1	18,185,303	1.20035			2,358,055					(2,455,245)		2,358,055			0003
EUR/L 1073482.59 USD-S 963283.02EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	10/08/2024	09/17/2025	09/17/2025	Maturity	1	1,073,483	1.114399992			(65,406)					(61,808)		(65,406)			0003
EUR/L 5482743.04 USD-S 5231625.04EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025	02/18/2025	Maturity	1	5,482,743	1.048			17,250					(53,649)		17,250			0003
EUR/L 655219.33 USD-S 599578.45EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	09/14/2023	02/18/2025	02/18/2025	Maturity	1	655,219	1.0928			28,838					(33,010)		28,838			0003
EUR/L 880510.6 USD-S 747470.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	08/13/2025	11/17/2025	11/17/2025	Maturity	1	880,511	1.177986697			14,420							14,420			0003
EUR/L 14120923.21 USD-S 12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	05/23/2025	08/29/2025	08/29/2025	Maturity	1	14,120,923	1.13984			(371,109)							(371,109)			0003
EUR/L 154613.41 USD-S 149066.77EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	154,613	1.037209098			(12,104)							(12,104)			0003
EUR/L 774807.38 USD-S 705075.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG	7LTIIFZYICNSX8D621K86	07/26/2024	04/16/2025	04/16/2025	Maturity	1	774,807	1.098900001			(27,920)					(40,929)		(27,920)			0003
EUR/L 64342355.54 USD-S 62794165.39EUR	Coupon Hedge CLO JAJO	B1	Currency	DEUTSCHE BANK AG	7LTIIFZYICNSX8D621K86	01/13/2025	04/15/2025	04/15/2025	Maturity	1	64,342,356	1.024655			(6,501,835)							(6,501,835)			0003
EUR/L 211575.43 USD-S 188262.34EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	05/15/2025	06/23/2025	06/23/2025	Maturity	1	211,575	1.123832998			(6,376)							(6,376)			0003
EUR/L 946000 USD-S 880000EUR	CLO ReInv6n MILPK 1A CE XS1823316788	D1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	03/05/2025	03/07/2025	03/07/2025	Maturity	1	946,000	1.075			(8,447)							(8,447)			0003
EUR/L 272916.32 USD-S 242856.75EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	05/13/2025	08/15/2025	08/15/2025	Maturity	1	272,916	1.123749			(11,226)							(11,226)			0003
EUR/L 16836938.89 USD-S 14847388.79EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	05/27/2025	05/29/2025	05/29/2025	Maturity	1	16,836,939	1.134			(37,203)							(37,203)			0003
EUR/L 6119125 USD-S 5000000EUR	CLO ReInv6n ANCHE 3A D XS2063531987	D1	Currency	DEUTSCHE BANK AG	7LTIIFZYICNSX8D621K86	07/22/2021	01/15/2025	01/15/2025	Maturity	1	6,119,125	1.223825			971,650					(938,145)		971,650			0003
USD/L 1033132.47 EUR-S 1214563.96USD	Irish RPL EPF	B1	Currency	SOCIETE GENERALE SA	12/15/2025	12/19/2025	12/19/2025	Maturity	1	1,214,564	1.175612998			4,977							4,977			0003
EUR/L 87741.89 USD-S 77457.82EUR	Irish RPL EPF	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	87,742	1.132769939			354							354			0003
EUR/L 289370.48 USD-S 255050.84EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/11/2025	04/15/2025	04/15/2025	Maturity	1	289,370	1.134559996			1,623							1,623			0003
EUR/L 1236236 7.95 USD-S 10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	04/17/2025	05/30/2025	05/30/2025	Maturity	1	12,362,368	1.137735			26,396							26,396			0003
EUR/L 4674724 USD-S 4000000EUR	CLO AVOCA 30A B2 XS2791003796	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/25/2025	10/15/2025	10/15/2025	Maturity	1	4,674,724	1.168681			17,550							17,550			0003
EUR/L 6637.01 USD-S 5931.14EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	05/15/2025	05/19/2025	05/19/2025	Maturity	1	6,637	1.119010848			(29)							(29)			0003
EUR/L 406511.46 USD-S 386596.34EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	01/06/2025	07/09/2025	07/09/2025	Maturity	1	406,511	1.05151399			(46,464)							(46,464)			0003
EUR/L 220558.47 USD-S 199437.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG	7LTIIFZYICNSX8D621K86	07/26/2024	08/26/2025	08/26/2025	Maturity	1	220,558	1.105899984			(15,936)					(11,114)		(15,936)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 290397.62 USD-S 249268.34EUR	Irish RPL EPF	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/13/2025	11/17/2025	11/17/2025	Maturity	1	290,398	1.165000016			1,572							1,572			0003
EUR/L 218431.29 USD-S 205751.25EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2024	07/09/2025	07/09/2025	Maturity	1	218,431	1.06162801			(22,648)							(22,648)			0003
EUR/L 69254.08 USD-S 65680.41EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2024	02/18/2025	02/18/2025	Maturity	1	69,254	1.054409983			638							638			0003
EUR/L 5711910 USD-S 4700000EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	10/15/2025	10/15/2025	Maturity	1	5,711,910	1.2153			239,731							239,731			0003
EUR/L 75556.1 USD-S 68752.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	02/14/2025	02/14/2025	Maturity	1	75,556	1.098950024			3,427							3,427			0003
EUR/L 46797.13 USD-S 42350.34EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	02/14/2025	02/14/2025	Maturity	1	46,797	1.105000102			2,367							2,367			0003
EUR/L 278512.5 USD-S 250000EUR	CLO ReInv6m CORDA 3A B1RR XS1823355927	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/10/2025	04/14/2025	04/14/2025	Maturity	1	278,513	1.11405			(5,214)							(5,214)			0003
EUR/L 359523.13 USD-S 321341.35EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/19/2025	05/19/2025	Maturity	1	359,523	1.118820002			(1,632)							(1,632)			0003
EUR/L 332407.28 USD-S 312195EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	332,407	1.064742485			4,884							4,884			0003
EUR/L 9451218.76 USD-S 8694613.49EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/08/2024	07/09/2025	07/09/2025	Maturity	1	9,451,219	1.08702			(736,269)							(736,269)			0003
EUR/L 383912 USD-S 370000EUR	CLO ReInv6m VOYE 1A B1NE XS1800192277	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/06/2025	02/06/2025	Maturity	1	383,912	1.0376			(408)							(408)			0003
EUR/L 1499750 USD-S 1250000EUR	CLO ReInv6m RFTE 2019-1A D XS2064434132	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	01/15/2025	01/15/2025	Maturity	1	1,499,750	1.1998			212,881							212,881			0003
EUR/L 23002095.13 USD-S 18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/27/2021	11/03/2025	11/03/2025	Maturity	1	23,002,095	1.2288			1,443,205							1,443,205			0003
EUR/L 1113057.73 USD-S 1002845.06EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	06/18/2025	06/18/2025	Maturity	1	1,113,058	1.109899998			(37,601)							(37,601)			0003
EUR/L 982197.12 USD-S 891164.65EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	04/16/2025	04/16/2025	Maturity	1	982,197	1.102150001			(32,392)							(32,392)			0003
EUR/L 125134852.5 USD-S 110250000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/21/2025	06/23/2025	06/23/2025	Maturity	1	125,134,853	1.13501			(2,501,814)							(2,501,814)			0003
EUR/L 1799700 USD-S 1500000EUR	CLO ReInv6m ANCHE 3A D XS2063531987	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	01/15/2025	01/15/2025	Maturity	1	1,799,700	1.1998			255,457							255,457			0003
EUR/L 844555.95 USD-S 758980.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	11/17/2025	11/17/2025	Maturity	1	844,556	1.112749997			(34,871)							(34,871)			0003
EUR/L 13350.01 USD-S 11947.39EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	10/21/2025	10/21/2025	Maturity	1	13,350	1.1173997			(614)							(614)			0003
EUR/L 1392767.25 USD-S 1247060.68EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025	02/24/2025	Maturity	1	1,392,767	1.11684			87,969							87,969			0003
EUR/L 869027.18 USD-S 776471.75EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025	02/24/2025	Maturity	1	869,027	1.119199997			56,606							56,606			0003
EUR/L 432102.39 USD-S 393768.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	01/16/2025	01/16/2025	Maturity	1	432,102	1.097349999			26,598							26,598			0003
EUR/L 160377.72 USD-S 153934.07EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	02/06/2025	05/19/2025	05/19/2025	Maturity	1	160,378	1.041859804			(12,629)							(12,629)			0003
EUR/L 214177.3 USD-S 205072.09EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025	01/28/2025	Maturity	1	214,177	1.044400045			266							266			0003
EUR/L 5203430 USD-S 4300000EUR	CLO ReInv6m HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025	04/22/2025	Maturity	1	5,203,430	1.2101			293,241							293,241			0003
EUR/L 12878702.18 USD-S 12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/06/2025	03/31/2025	03/31/2025	Maturity	1	12,878,702	1.039568			(515,733)							(515,733)			0003
EUR/L 230440.91 USD-S 209496.09EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	01/28/2025	01/28/2025	Maturity	1	230,441	1.09997714			11,915							11,915			0003
EUR/L 1021016.6 USD-S 1000000EUR	CLO ReInv6m INVSC 4A B1E XS2114941409	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025	04/15/2025	Maturity	1	1,021,017	1.0210166			(107,180)							19,025			(107,180)	0003
EUR/L 692701.57 USD-S 625633.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	10/21/2025	10/21/2025	Maturity	1	692,702	1.107200006			(38,538)							(34,473)			(38,538)	0003
EUR/L 623082.22 USD-S 566747.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	10/21/2025	10/21/2025	Maturity	1	623,082	1.099399994			(39,331)							(26,808)			(39,331)	0003
EUR/L 111687.23 USD-S 105947.57EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/24/2025	07/09/2025	07/09/2025	Maturity	1	111,687	1.054174532			(12,452)							(12,452)			0003
EUR/L 28126.36 USD-S 26994.46EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2025	02/18/2025	02/18/2025	Maturity	1	28,126	1.041930826			(75)							(75)			0003
EUR/L 1049344.71 USD-S 950794.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	05/16/2025	05/16/2025	Maturity	1	1,049,345	1.103650007			(10,604)							(58,073)			(10,604)	0003
EUR/L 15828194.83 USD-S 13472352EUR	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/15/2025	12/16/2025	12/16/2025	Maturity	1	15,828,195	1.174865			3,502							3,502			0003
EUR/L 19948317.45 USD-S 17250000EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/12/2025	11/13/2025	11/13/2025	Maturity	1	19,948,317	1.1564242			(116,822)							(116,822)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 747009.28 USD-S 677190.9EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	07/16/2025	Maturity	1	747,009	1.103099997			(40,834)					(38,540)		(40,834)			0003
EUR/L 46636538.37 USD-S 39634662.96EUR	Coupon Hedge CLO JAJO CLO ReInv6n RRME 7A C	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2025	10/15/2025	10/15/2025	Maturity	1	46,636,538	1.1766604			490,160							490,160			0003
EUR/L 28958800 USD-S 26000000EUR	XS2368577354	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/10/2025	04/15/2025	04/15/2025	Maturity	1	28,958,800	1.1138			(374,323)							(374,323)			0003
EUR/L 258304.96 USD-S 235357.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	03/17/2025	03/17/2025	Maturity	1	258,305	1.097500021			1,272					(13,740)		1,272			0003
USD/L 14507.51 EUR-S 15695.02USD	Coupon Hedge CLO MJSD	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/28/2025	03/28/2025	Maturity	1	15,695	1.081854846			(9)							(9)			0003
EUR/L 62158.95 USD-S 53304.99EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/14/2025	08/18/2025	08/18/2025	Maturity	1	62,159	1.166100022			(32)							(32)			0003
EUR/L 209965.22 USD-S 188262.34EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/16/2025	05/20/2025	05/20/2025	Maturity	1	209,965	1.115279986			(2,396)							(2,396)			0003
EUR/L 48990.16 USD-S 42051.64EUR	Irish RPL EPF	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/13/2025	11/17/2025	11/17/2025	Maturity	1	48,990	1.164999986			265							265			0003
EUR/L 70928.98 USD-S 60831.03EUR	Irish RPL EPF	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	70,929	1.165999984			(42)							(42)			0003
EUR/L 1046697.25 USD-S 1009147.77EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	1,046,697	1.0372091			(81,939)							(81,939)			0003
EUR/L 750714.06 USD-S 629427EUR	Coupon Hedge CLO MJSD	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025	12/17/2025	Maturity	1	750,714	1.192694403			11,889							11,889			0003
EUR/L 78048.48 USD-S 71724.59EUR	Irish RPL EPF	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/12/2025	03/14/2025	03/14/2025	Maturity	1	78,048	1.088169975			(2)							(2)			0003
EUR/L 20603946.59 USD-S 18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/17/2025	05/30/2025	05/30/2025	Maturity	1	20,603,947	1.137735			43,993							43,993			0003
EUR/L 58520.95 USD-S 53404.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	08/18/2025	08/18/2025	Maturity	1	58,521	1.095800057			(3,786)					(2,536)		(3,786)			0003
EUR/L 909068.11 USD-S 830578.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	01/16/2025	Maturity	1	909,068	1.094499996			53,736					(48,276)		53,736			0003
EUR/L 175531.86 USD-S 149066.77EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	175,532	1.177538495			2,809							2,809			0003
EUR/L 21726.12 USD-S 19661.65EUR	Coupon Hedge RMBS Strip .... CLO ARESE 7A BR XS1650058990	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	02/14/2025	02/14/2025	Maturity	1	21,726	1.104999835			1,099					(1,326)		1,099			0003
EUR/L 1711410.65 USD-S 1666175EUR		D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIWXH05	01/17/2025	01/22/2025	01/22/2025	Maturity	1	1,711,411	1.027149399			(23,086)							(23,086)			0003
EUR/L 26764.62 USD-S 24088.4EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	06/11/2025	06/11/2025	Maturity	1	26,765	1.111099949			(891)					(1,615)		(891)			0003
EUR/L 1134054.93 USD-S 1009147.77EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	08/15/2025	08/15/2025	Maturity	1	1,134,055	1.123774896			(46,649)							(46,649)			0003
EUR/L 92794.37 USD-S 84106.2EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	01/16/2025	01/16/2025	Maturity	1	92,794	1.103299995			6,182					(5,629)		6,182			0003
EUR/L 703178.6 USD-S 602086.84EUR	Coupon Hedge CLO MJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	703,179	1.167902291			(3,612)							(3,612)			0003
EUR/L 5318040 USD-S 5200000EUR	Dormi 2020-1 Class B RMBS Oct 2022 - 50135710	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/07/2022	04/15/2025	04/15/2025	Maturity	1	5,318,040	1.0227			(548,585)					90,283		(548,585)			0003
EUR/L 28850.14 USD-S 25925.72EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	07/16/2025	07/16/2025	Maturity	1	28,850	1.112799953			(1,312)					(1,727)		(1,312)			0003
EUR/L 28186.09 USD-S 25224.7EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	10/21/2025	10/21/2025	Maturity	1	28,186	1.117400405			(1,296)					(1,647)		(1,296)			0003
EUR/L 131796.56 USD-S 119229.74EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	03/19/2025	03/19/2025	Maturity	1	131,797	1.105400045			1,860					(7,888)		1,860			0003
EUR/L 4923208.16 USD-S 4185084.76EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	4,923,208	1.17637			50,541							50,541			0003
EUR/L 586242.1 USD-S 539045.44EUR	Coupon Hedge CLO MJSD	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2025	06/30/2025	06/30/2025	Maturity	1	586,242	1.087555995			(48,646)							(48,646)			0003
EUR/L 1288142225.75 USD-S 110250000EUR	SOP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/16/2025	10/23/2025	10/23/2025	Maturity	1	128,814,226	1.168383			869,465							869,465			0003
EUR/L 49155271.97 USD-S 46272216.73EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	03/20/2025	Maturity	1	49,155,272	1.0623064			(1,059,290)					(1,064,738)		(1,059,290)			0003
EUR/L 6272110.87 USD-S 5742955EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2025	06/13/2025	06/13/2025	Maturity	1	6,272,111	1.092139999			(360,396)							(360,396)			0003
EUR/L 34022.33 USD-S 31258.86EUR	Irish RPL EPF	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/12/2025	03/14/2025	03/14/2025	Maturity	1	34,022	1.088405975			6							6			0003
EUR/L 95852.49 USD-S 93835.04EUR	Irish RPL EPF	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	95,852	1.021499964			(750)							(750)			0003
EUR/L 549786.1 USD-S 449465.42EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/22/2021	06/16/2025	06/16/2025	Maturity	1	549,786	1.223199996			30,473					(79,013)		30,473			0003
EUR/L 54024.99 USD-S 49829.35EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025	07/16/2025	Maturity	1	54,025	1.084200175			(3,946)					(1,894)		(3,946)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2314356 USD-S 2200000EUR	Dutch Property Finance 2020-1 - Class C-50137201	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/27/2022	01/28/2025	01/28/2025	Maturity	1	2,314,356	1.05198			19,534					(33,212)		19,534			0003
EUR/L 116874450 USD-S 99000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2025	12/29/2025	12/29/2025	Maturity	1	116,874,450	1.18055			370,967							370,967			0003
EUR/L 118871.9 USD-S 105779.1EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	08/15/2025	08/15/2025	Maturity	1	118,872	1.123774923			(4,890)							(4,890)			0003
EUR/L 1284375 USD-S 1250000EUR	CLO ReInv6m ANCHE 6A B1 XS2500008557	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/06/2022	02/18/2025	02/18/2025	Maturity	1	1,284,375	1.0275			(21,504)					12,806		(21,504)			0003
EUR/L 5167008.45 USD-S 4524882.39EUR	Non-USD Futures Repatriation -6.10.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/12/2025	06/12/2025	Maturity	1	5,167,008	1.14191			(70,973)							(70,973)			0003
EUR/L 187394.31 USD-S 176671.25EUR	Coupon Hedge CLO MJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	187,394	1.060694991			(3,852)					(3,699)		(3,852)			0003
EUR/L 1136190.38 USD-S 1030204.3EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2025	07/15/2025	07/15/2025	Maturity	1	1,136,190	1.102878701			(58,845)							(58,845)			0003
EUR/L 192139.88 USD-S 176671.25EUR	Coupon Hedge CLO MJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2025	06/30/2025	06/30/2025	Maturity	1	192,140	1.087556012			(15,944)							(15,944)			0003
EUR/L 933294.92 USD-S 910753.76EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	933,295	1.024750005			(94,215)							(94,215)			0003
EUR/L 813619.42 USD-S 691635.64EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	813,619	1.176370003			8,353							8,353			0003
EUR/L 1114762.86 USD-S 1015026.37EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	1,114,763	1.098259999			69,798					(62,856)		69,798			0003
EUR/L 1312612.5 USD-S 1275000EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/06/2022	04/22/2025	04/22/2025	Maturity	1	1,312,613	1.0295			(143,316)					14,060		(143,316)			0003
EUR/L 813999.9 USD-S 690000EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/23/2025	09/25/2025	09/25/2025	Maturity	1	814,000	1.17971			9,457							9,457			0003
EUR/L 1299093.75 USD-S 1250000EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	10/21/2025	10/21/2025	Maturity	1	1,299,094	1.039275			(155,782)					15,072		(155,782)			0003
EUR/L 124558.96 USD-S 105779.1EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	124,559	1.177538474			1,993							1,993			0003
EUR/L 649937.5 USD-S 625000EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025	11/17/2025	Maturity	1	649,938	1.0399			(74,247)					8,202		(74,247)			0003
EUR/L 69138.14 USD-S 61874.11EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	10/21/2025	10/21/2025	Maturity	1	69,138	1.117400153			(3,180)					(4,040)		(3,180)			0003
EUR/L 5169420 USD-S 4500000EUR	CLO ReInv6m PRVD 5A B2 XS2303834993	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/04/2025	11/06/2025	11/06/2025	Maturity	1	5,169,420	1.14876			(26,705)							(26,705)			0003
EUR/L 4739623.31 USD-S 4043133EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/20/2025	11/03/2025	11/03/2025	Maturity	1	4,739,623	1.172265001			83,138							83,138			0003
EUR/L 583945 USD-S 500000EUR	CLO ReInv6m CORDA 5A CR XS1640928799	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	08/18/2025	08/20/2025	08/20/2025	Maturity	1	583,945	1.16789			1,344							1,344			0003
EUR/L 975694.16 USD-S 940691.86EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	975,694	1.037209103			(76,381)							(76,381)			0003
EUR/L 1410659.03 USD-S 1210460.9EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	1,410,659	1.165390001			11,007							11,007			0003
EUR/L 360798.05 USD-S 309594.25EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	360,798	1.165390023			2,815							2,815			0003
EUR/L 9894242.7 USD-S 9009016.72EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	9,894,243	1.09826			619,505					(557,890)		619,505			0003
EUR/L 152291.07 USD-S 138057.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	07/16/2025	Maturity	1	152,291	1.103100052			(8,325)					(7,857)		(8,325)			0003
EUR/L 1416835 USD-S 1225000EUR	CLO ReInv6m DRYD 2018-66A DR XS2415313332	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/01/2025	08/05/2025	08/05/2025	Maturity	1	1,416,835	1.1566			(5)							(5)			0003
EUR/L 47035.7 USD-S 40360.48EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	47,036	1.165390005			367							367			0003
USD/L 14664659 EUR-S 15138532.79USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	15,138,533	1.032314			(246,128)							(246,128)			0003
EUR/L 258670.23 USD-S 234006EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	03/19/2025	03/19/2025	Maturity	1	258,670	1.10539999			3,651					(15,482)		3,651			0003
EUR/L 335807.48 USD-S 306533.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2025	04/16/2025	Maturity	1	335,807	1.095499993			(13,180)					(16,752)		(13,180)			0003
EUR/L 9104285.96 USD-S 8560953.89EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025	02/24/2025	Maturity	1	9,104,286	1.0634663			146,971					(219,819)		146,971			0003
EUR/L 2450068 USD-S 2000000EUR	CLO ReInv6m ARESE 13A DN XS2084075386	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	01/15/2025	Maturity	1	2,450,068	1.225034			391,078					(377,671)		391,078			0003
EUR/L 39830713.5 USD-S 34434783EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2025	11/12/2025	11/12/2025	Maturity	1	39,830,714	1.1567			(79,328)							(79,328)			0003
EUR/L 5783000 USD-S 5000000EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/01/2025	08/05/2025	08/05/2025	Maturity	1	5,783,000	1.1566			(21)							(21)			0003
EUR/L 8874232.58 USD-S 8369928EUR	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/06/2024	03/12/2025	03/12/2025	Maturity	1	8,874,233	1.0607589			(235,406)					(183,434)		(235,406)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1461761.43 USD-S 1248883.07EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2025	09/30/2025	09/30/2025	Maturity	1	1,461,761	1.170454997			(4,305)							(4,305)			0003
EUR/L 76537692 USD-S 66000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/20/2025	09/25/2025	09/25/2025	Maturity	1	76,537,692	1.159662			(418,571)							(418,571)			0003
EUR/L 2671065.52 USD-S 2243379EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	2,671,066	1.190643899			71,674							71,674			0003
EUR/L 734842.69 USD-S 673827.6EUR	Four Seasons Rome- 7410014 Cpn	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/25/2024	03/31/2025	03/31/2025	Maturity	1	734,843	1.090550001			6,302						(34,107)	6,302			0003
EUR/L 1570194.46 USD-S 1521609.47EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/11/2025	02/13/2025	02/13/2025	Maturity	1	1,570,194	1.03193			(21,564)							(21,564)			0003
EUR/L 3540678.62 USD-S 3415204.02EUR	Non-USD Futures Repatriation -2.6.2025	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/06/2025	02/10/2025	02/10/2025	Maturity	1	3,540,679	1.036740001			21,301							21,301			0003
EUR/L 53119.25 USD-S 47500EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025	12/31/2025	Maturity	1	53,119	1.1183			(2,698)							(2,698)			0003
EUR/L 5970462.62 USD-S 5130321.22EUR	Non-USD Futures Repatriation -10.15.2025	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/15/2025	10/21/2025	10/21/2025	Maturity	1	5,970,463	1.163759999			(16,119)							(16,119)			0003
EUR/L 23330639.13 USD-S 19713089.99EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	12/16/2025	12/16/2025	Maturity	1	23,330,639	1.18351			175,544							175,544			0003
EUR/L 3247008.41 USD-S 2983269.49EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/12/2025	03/14/2025	03/14/2025	Maturity	1	3,247,008	1.088405999			619							619			0003
EUR/L 107982.8 USD-S 98259.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	02/14/2025	02/14/2025	Maturity	1	107,983	1.098950061			4,898						(6,030)	4,898			0003
EUR/L 198323.38 USD-S 179942.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	04/16/2025	04/16/2025	Maturity	1	198,323	1.10215004			(6,541)						(11,030)	(6,541)			0003
EUR/L 83488.97 USD-S 75885.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2025	07/16/2025	Maturity	1	83,489	1.100200092			(4,796)						(4,099)	(4,796)			0003
EUR/L 200233.04 USD-S 174660.93EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/11/2025	06/13/2025	06/13/2025	Maturity	1	200,233	1.146410019			(1,482)							(1,482)			0003
EUR/L 7646712.28 USD-S 6540682.82EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2025	07/15/2025	07/15/2025	Maturity	1	7,646,712	1.169099999			59,529							59,529			0003
EUR/L 346330.38 USD-S 302181.64EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	06/13/2025	06/13/2025	Maturity	1	346,330	1.146100008			(2,658)							(2,658)			0003
EUR/L 614680.6 USD-S 520761.74EUR	Project Waystone EUR DDTL	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2025	12/30/2025	12/30/2025	Maturity	1	614,681	1.180349002			3,149							3,149			0003
EUR/L 333955.87 USD-S 303541.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2025	07/16/2025	Maturity	1	333,956	1.100199986			(19,184)						(16,395)	(19,184)			0003
EUR/L 31227354.65 USD-S 28345342EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	09/19/2025	09/19/2025	Maturity	1	31,227,355	1.101675			(2,067,227)							(2,067,227)			0003
EUR/L 1605047.41 USD-S 1377888.68EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2025	12/10/2025	12/10/2025	Maturity	1	1,605,047	1.164860002			(6,123)							(6,123)			0003
EUR/L 890446.18 USD-S 802276.05EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	06/18/2025	06/18/2025	Maturity	1	890,446	1.10989999			(30,081)						(52,497)	(30,081)			0003
EUR/L 1052534.51 USD-S 952175.24EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	03/19/2025	03/19/2025	Maturity	1	1,052,535	1.1054			14,854						(62,998)	14,854			0003
EUR/L 1474227.78 USD-S 1248883.07EUR	AP Pistachio LP	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/11/2025	12/30/2025	12/30/2025	Maturity	1	1,474,228	1.180436996			7,662							7,662			0003
EUR/L 31265981.14 USD-S 26276362.64EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/16/2025	12/19/2025	12/19/2025	Maturity	1	31,265,981	1.18989			501,729							501,729			0003
EUR/L 14616150 USD-S 12500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/16/2025	11/20/2025	11/20/2025	Maturity	1	14,616,150	1.169292			209,917							209,917			0003
EUR/L 14467928.13 USD-S 13640045.56EUR	Coupon Hedge CLO MJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	14,467,928	1.060695			(297,382)						(285,560)	(297,382)			0003
EUR/L 11572724.9 USD-S 11000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/02/2024	01/22/2025	01/22/2025	Maturity	1	11,572,725	1.0520659			121,668						(169,795)	121,668			0003
EUR/L 2272720 USD-S 2000000EUR	CLO Relnv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/16/2025	04/22/2025	04/22/2025	Maturity	1	2,272,720	1.13636			(11,089)							(11,089)			0003
EUR/L 6812971.71 USD-S 5977129.87EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	08/29/2025	08/29/2025	Maturity	1	6,812,972	1.13984			(179,050)							(179,050)			0003
EUR/L 34400937.96 USD-S 31176564.17EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/07/2025	07/15/2025	07/15/2025	Maturity	1	34,400,938	1.103423			(1,763,833)							(1,763,833)			0003
EUR/L 90538.99 USD-S 85358.18EUR	Coupon Hedge CLO MJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	90,539	1.060694945			(1,861)						(1,787)	(1,861)			0003
EUR/L 32355495.63 USD-S 29329963.27EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	01/22/2025	01/22/2025	Maturity	1	32,355,496	1.103155			1,822,852						(1,951,177)	1,822,852			0003
EUR/L 6061669.92 USD-S 5724956.6EUR	CLO AP MAIA HLDGS I 5.5% 07/28/47 NOTE PIK	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2025	08/12/2025	08/12/2025	Maturity	1	6,061,670	1.058815			(621,679)							(621,679)			0003
EUR/L 2470260 USD-S 2000000EUR	CLO Relnv6m CORDA 4A CRRR XS2298980942	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025	08/15/2025	Maturity	1	2,470,260	1.23513			130,258						(365,293)	130,258			0003
EUR/L 2320450 USD-S 2000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2025	09/19/2025	09/19/2025	Maturity	1	2,320,450	1.160225			(28,760)							(28,760)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 127562.23 USD-S 124880.06EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/13/2025	01/15/2025	01/15/2025	Maturity	1	127,562	1.021477969			(1,001)							(1,001)			0003
EUR/L 43848.24 USD-S 37605.7EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	43,848	1.165999835			(26)							(26)			0003
EUR/L 1229819 USD-S 1000000EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	1,229,819	1.229819			101,622				(187,194)			101,622			0003
EUR/L 211176.22 USD-S 188735.57EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	12/17/2025	12/17/2025	Maturity	1	211,176	1.118899951			(10,363)				(11,856)			(10,363)			0003
EUR/L 521188.05 USD-S 475000EUR	CLO ReInv6m CORDA 22A D XS2402577261	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2025	07/15/2025	07/15/2025	Maturity	1	521,188	1.097238			(29,811)							(29,811)			0003
EUR/L 8241578.63 USD-S 7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	04/17/2025	05/30/2025	05/30/2025	Maturity	1	8,241,579	1.137735			17,597							17,597			0003
EUR/L 294579.68 USD-S 263797.19EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025	02/18/2025	Maturity	1	294,580	1.116689984			18,990				(20,825)			18,990			0003
EUR/L 191859.48 USD-S 173369.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	07/16/2025	07/16/2025	Maturity	1	191,859	1.106650006			(9,839)				(10,482)			(9,839)			0003
EUR/L 11677540 USD-S 10000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/29/2025	11/20/2025	11/20/2025	Maturity	1	11,677,540	1.167754			152,554							152,554			0003
EUR/L 1229819 USD-S 1000000EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	1,229,819	1.229819			101,622				(187,194)			101,622			0003
EUR/L 74602.25 USD-S 67318.4EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	04/15/2025	04/15/2025	Maturity	1	74,602	1.108199987			(1,346)				(4,538)			(1,346)			0003
EUR/L 1474649.1 USD-S 1299754.18EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2025	04/15/2025	04/15/2025	Maturity	1	1,474,649	1.134559998			8,270							8,270			0003
EUR/L 184592.69 USD-S 169635.89EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/12/2025	03/14/2025	03/14/2025	Maturity	1	184,593	1.088170021			(5)							(5)			0003
EUR/L 1360065.63 USD-S 1248883.07EUR	AP Pistachio LP	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2025	06/30/2025	06/30/2025	Maturity	1	1,360,066	1.089025596			(110,870)							(110,870)			0003
EUR/L 324411.42 USD-S 293638.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	10/21/2025	10/21/2025	Maturity	1	324,411	1.10480001			(18,792)				(15,475)			(18,792)			0003
EUR/L 3446280 USD-S 3000000EUR	CLO ReInv6m PRVD 5A D XS2303836261	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/04/2025	11/06/2025	11/06/2025	Maturity	1	3,446,280	1.14876			(17,803)							(17,803)			0003
EUR/L 13701372 USD-S 12000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/28/2025	07/23/2025	07/23/2025	Maturity	1	13,701,372	1.141781			(426,247)							(426,247)			0003
EUR/L 752034.17 USD-S 681149.65EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025	02/18/2025	Maturity	1	752,034	1.104066001			40,435				(45,174)			40,435			0003
EUR/L 7626505.36 USD-S 6993265.2EUR	Four Seasons Rome- 7410014 Cpn	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/25/2024	03/31/2025	03/31/2025	Maturity	1	7,626,505	1.090549999			65,401				(353,975)			65,401			0003
EUR/L 214696.52 USD-S 192656.6EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	09/17/2025	09/17/2025	Maturity	1	214,697	1.114400026			(13,081)				(12,362)			(13,081)			0003
EUR/L 4656052 USD-S 4000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/28/2025	08/26/2025	08/26/2025	Maturity	1	4,656,052	1.164013			450							450			0003
EUR/L 262087.74 USD-S 239831.39EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/14/2023	02/18/2025	02/18/2025	Maturity	1	262,088	1.092799988			11,535				(13,204)			11,535			0003
EUR/L 523355 USD-S 500000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/28/2025	04/23/2025	04/23/2025	Maturity	1	523,355	1.04671			(42,845)							(42,845)			0003
EUR/L 624726.85 USD-S 574039.19EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/14/2025	03/14/2025	Maturity	1	624,727	1.088299999			58							58			0003
EUR/L 17820800 USD-S 16000000EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/10/2025	04/15/2025	04/15/2025	Maturity	1	17,820,800	1.1138			(230,352)							(230,352)			0003
EUR/L 7711657.77 USD-S 7058282.45EUR	Non-USD Futures Repatriation -3.11.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2025	03/31/2025	03/31/2025	Maturity	1	7,711,658	1.092568599			80,257							80,257			0003
EUR/L 420732 USD-S 377000EUR	CLO ReInv6m CORDA 3A DRR XS1823358350	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	04/10/2025	04/14/2025	04/14/2025	Maturity	1	420,732	1.116			(7,128)							(7,128)			0003
EUR/L 820775.57 USD-S 704389.32EUR	Irish RPL EPF	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/08/2025	12/10/2025	12/10/2025	Maturity	1	820,776	1.165230004			(2,869)							(2,869)			0003
EUR/L 1682759.38 USD-S 1375000EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	01/15/2025	Maturity	1	1,682,759	1.223825004			267,204				(257,990)			267,204			0003
EUR/L 1707863.74 USD-S 1556352.8EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	01/16/2025	01/16/2025	Maturity	1	1,707,864	1.097349997			105,128				(94,896)			105,128			0003
EUR/L 72150.52 USD-S 65279.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	06/16/2025	06/16/2025	Maturity	1	72,151	1.105249984			(3,274)				(3,976)			(3,274)			0003
EUR/L 517634.21 USD-S 467748.8EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	07/16/2025	07/16/2025	Maturity	1	517,634	1.106650001			(26,544)				(28,281)			(26,544)			0003
EUR/L 251893.23 USD-S 242856.75EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	251,893	1.037209095			(19,719)							(19,719)			0003
EUR/L 1312395.75 USD-S 1250000EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/27/2025	02/14/2025	02/14/2025	Maturity	1	1,312,396	1.0499166			1,024							1,024			0003
EUR/L 722514.86 USD-S 705064.51EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	722,515	1.024750005			(72,937)							(72,937)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 99595.82 USD-S 87106.87EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2025	07/09/2025	07/09/2025	Maturity	1	99,596	1.143375029			(2,467)							(2,467)			0003
EUR/L 24763.78 USD-S 22100.65EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	12/16/2025	12/16/2025	Maturity	1	24,764	1.120500076			(1,196)							(1,425)		(1,196)	0003
EUR/L 1435296.81 USD-S 1206149EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	1,435,297	1.189983004			37,738									37,738	0003
EUR/L 13656428.94 USD-S 12841430.84EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/18/2022	02/24/2025	02/24/2025	Maturity	1	13,656,429	1.0634663			220,456							(329,729)		220,456	0003
EUR/L 5569000 USD-S 5000000EUR	CLO ReInv6n RRME 9A B XS2388492923	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/10/2025	04/15/2025	04/15/2025	Maturity	1	5,569,000	1.1138			(71,985)									(71,985)	0003
EUR/L 7005650.21 USD-S 6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	04/30/2025	04/30/2025	Maturity	1	7,005,650	1.092689299			(256,493)									(256,493)	0003
EUR/L 5267868.36 USD-S 4796558.52EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	5,267,868	1.09826			329,835							(297,030)		329,835	0003
EUR/L 2241631.54 USD-S 2015855.7EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/03/2023	02/18/2025	02/18/2025	Maturity	1	2,241,632	1.112000001			135,661							(149,687)		135,661	0003
EUR/L 32870050 USD-S 29000000EUR	Project Physicus - 7200542	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/26/2022	02/25/2025	02/25/2025	Maturity	1	32,870,050	1.13345			2,376,475							(2,759,187)		2,376,475	0003
EUR/L 13536796.12 USD-S 12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	04/30/2025	04/30/2025	Maturity	1	13,536,796	1.0926893			(495,614)									(495,614)	0003
USD/L 1236067.18 EUR-S 1434845.94USD	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	06/30/2025	06/30/2025	Maturity	1	1,434,846	1.160815499			(20,995)									(20,995)	0003
EUR/L 21712.25 USD-S 19679.37EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	01/16/2025	01/16/2025	Maturity	1	21,712	1.103300055			1,446							(1,317)		1,446	0003
EUR/L 51010.56 USD-S 46790.1EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	05/16/2025	05/16/2025	Maturity	1	51,011	1.09019985			(1,151)							(2,229)		(1,151)	0003
EUR/L 571762.8 USD-S 539045.44EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	571,763	1.060694994			(11,752)							(11,285)		(11,752)	0003
EUR/L 25701.95 USD-S 23032.48EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	09/15/2025	09/15/2025	Maturity	1	25,702	1.115900242			(1,393)							(1,515)		(1,393)	0003
EUR/L 162466.52 USD-S 147837.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	02/14/2025	02/14/2025	Maturity	1	162,467	1.098950033			7,370							(9,073)		7,370	0003
EUR/L 441869.53 USD-S 395695.79EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/30/2023	02/18/2025	02/18/2025	Maturity	1	441,870	1.116689996			28,485							(31,238)		28,485	0003
EUR/L 287852.43 USD-S 264517EUR	Dutch Property Finance 2021-2 - Class A	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/26/2024	04/28/2025	04/28/2025	Maturity	1	287,852	1.088219018			(14,225)							(12,348)		(14,225)	0003
EUR/L 3685758 USD-S 3000000EUR	CLO ReInv6n ACCUN 4A C XS2106570703	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	3,685,758	1.228586			301,167							(557,929)		301,167	0003
EUR/L 92619.15 USD-S 79474.81EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	92,619	1.165390015			723									723	0003
EUR/L 74047.83 USD-S 67654.48EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	01/16/2025	Maturity	1	74,048	1.094500024			4,377							(3,932)		4,377	0003
EUR/L 23532.75 USD-S 21471.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	02/14/2025	Maturity	1	23,533	1.095999858			1,007							(1,254)		1,007	0003
EUR/L 251218.57 USD-S 228028.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025	06/16/2025	Maturity	1	251,219	1.101700005			(12,245)							(13,077)		(12,245)	0003
EUR/L 382213.33 USD-S 370000EUR	CLO ReInv6n VOYE 1A B1NE XS1800192277	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	382,213	1.033009			(35,220)									(35,220)	0003
EUR/L 245172.75 USD-S 231104.71EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/26/2024	07/09/2025	07/09/2025	Maturity	1	245,173	1.060873013			(25,613)							(3,498)		(25,613)	0003
EUR/L 86885.19 USD-S 75809.43EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	06/13/2025	06/13/2025	Maturity	1	86,885	1.14610003			(667)									(667)	0003
EUR/L 1343345.47 USD-S 1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/21/2023	02/24/2025	02/24/2025	Maturity	1	1,343,345	1.106436002			73,014							(83,101)		73,014	0003
EUR/L 411838.12 USD-S 373667.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/16/2025	04/16/2025	Maturity	1	411,838	1.10215			(13,582)							(22,905)		(13,582)	0003
EUR/L 29032.76 USD-S 27534.6EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2024	02/18/2025	02/18/2025	Maturity	1	29,033	1.054410088			267							(459)		267	0003
EUR/L 11849.02 USD-S 10832.9EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025	07/16/2025	Maturity	1	11,849	1.093799444			(754)							(516)		(754)	0003
EUR/L 194748.61 USD-S 188747.02EUR	Irish RPL EPF	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/11/2025	02/13/2025	02/13/2025	Maturity	1	194,749	1.031797005			(2,700)									(2,700)	0003
USD/L 14507.51 EUR-S 16840.54USD	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	06/30/2025	06/30/2025	Maturity	1	16,841	1.160815329			(246)									(246)	0003
USD/L 1236067.18 EUR-S 1337245.46USD	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/28/2025	03/28/2025	Maturity	1	1,337,245	1.081855001			(794)									(794)	0003
EUR/L 12914440 USD-S 11000000EUR	SCP II Investments LLC TL EUR	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	10/07/2025	10/07/2025	Maturity	1	12,914,440	1.17404			100,498									100,498	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 5478750 USD-S 5000000EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/20/2022	01/31/2025	01/31/2025	Maturity	1	5,478,750	1.09575			292,243					(293,706)		292,243			0003
EUR/L 1600063.7 USD-S 1567000EUR	Domi 2020-2 Class C-50131290	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025	11/17/2025	Maturity	1	1,600,064	1.0211			(215,611)					48,962		(215,611)			0003
EUR/L 1409672.81 USD-S 1282745.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	02/14/2025	02/14/2025	Maturity	1	1,409,673	1.098950004			63,948					(78,720)		63,948			0003
EUR/L 1055881.12 USD-S 943677.83EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	12/17/2025	12/17/2025	Maturity	1	1,055,881	1.118899996			(51,813)					(59,280)		(51,813)			0003
USD/L 45164.74 EUR-S 52806.61USD	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2025	07/15/2025	07/15/2025	Maturity	1	52,807	1.169199911			416							416			0003
EUR/L 3949755.28 USD-S 3190000EUR	CLO ReInv6m HARVT 23A CE XS2112473553	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/29/2021	04/15/2025	04/15/2025	Maturity	1	3,949,755	1.238167799			350,807					(623,453)		350,807			0003
EUR/L 61304567.63 USD-S 55125000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/12/2025	05/23/2025	05/23/2025	Maturity	1	61,304,568	1.112101			(1,328,225)							(1,328,225)			0003
EUR/L 1123886.06 USD-S 1004723.26EUR	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/15/2025	05/30/2025	05/30/2025	Maturity	1	1,123,696	1.118413502			(16,972)							(16,972)			0003
EUR/L 1099572.2 USD-S 898930.84EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/22/2021	06/16/2025	06/16/2025	Maturity	1	1,099,572	1.223199996			60,946					(158,026)		60,946			0003
EUR/L 11606575 USD-S 10000000EUR	CLO ReInv6m RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2025	10/27/2025	10/27/2025	Maturity	1	11,606,575	1.1606575			(39,478)							(39,478)			0003
EUR/L 306266.49 USD-S 277038.89EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	11/24/2025	11/24/2025	Maturity	1	306,266	1.10549999			(12,940)							(12,940)			0003
EUR/L 148189.79 USD-S 136111.78EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2025	07/09/2025	07/09/2025	Maturity	1	148,190	1.088735964			(11,293)							(11,293)			0003
EUR/L 182314.81 USD-S 174949.44EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/28/2022	03/18/2025	03/18/2025	Maturity	1	182,315	1.042099992			(9,167)					(511)		(9,167)			0003
EUR/L 7624364.1 USD-S 6150000EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/22/2021	10/15/2025	10/15/2025	Maturity	1	7,624,364	1.239734			463,959					(1,120,380)		463,959			0003
EUR/L 730550.58 USD-S 665189.1EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	730,551	1.098259999			45,742					(41,192)		45,742			0003
USD/L 47020 EUR-S 54383.33USD	Coupon Hedge CLO JAJO	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/10/2025	10/15/2025	10/15/2025	Maturity	1	54,383	1.156599957			(362)							(362)			0003
USD/L 48822.79 EUR-S 53540.93USD	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/07/2025	04/15/2025	04/15/2025	Maturity	1	53,541	1.096638066			(1,541)							(1,541)			0003
EUR/L 285973.17 USD-S 242856.75EUR	Coupon Hedge CLO RMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	285,973	1.177538487			4,576							4,576			0003
EUR/L 7003188.71 USD-S 6705466.02EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	04/15/2025	04/15/2025	Maturity	1	7,003,189	1.0444			(561,898)					(24,181)		(561,898)			0003
EUR/L 1173996.83 USD-S 1062632.9EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	10/21/2025	10/21/2025	Maturity	1	1,173,997	1.104800002			(68,006)					(56,002)		(68,006)			0003
EUR/L 2905536.61 USD-S 2641451.91EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	01/28/2025	01/28/2025	Maturity	1	2,905,537	1.099977099			150,236					(166,659)		150,236			0003
EUR/L 236719.53 USD-S 214594.8EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	07/16/2025	Maturity	1	236,720	1.103100029			(12,940)					(12,213)		(12,940)			0003
EUR/L 454523.96 USD-S 440000EUR	CLO CFOUR 1A C XS2066907630	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	454,524	1.033009			(41,883)							(41,883)			0003
EUR/L 64066.5 USD-S 57863.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	10/21/2025	10/21/2025	Maturity	1	64,067	1.107199993			(3,564)					(3,188)		(3,564)			0003
EUR/L 213135.29 USD-S 190742.16EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	10/21/2025	10/21/2025	Maturity	1	213,135	1.117400002			(9,804)					(12,456)		(9,804)			0003
EUR/L 389685.87 USD-S 353200.28EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	01/16/2025	01/16/2025	Maturity	1	389,686	1.103300003			25,959					(23,637)		25,959			0003
EUR/L 69966.24 USD-S 63317.86EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	02/14/2025	02/14/2025	Maturity	1	69,966	1.105000074			3,540					(4,269)		3,540			0003
EUR/L 12483.05 USD-S 10712.4EUR	BECLO 7A C1R 5.865% 15 Oct 31	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	12,483	1.165289758			.59							59			0003
EUR/L 2455991.81 USD-S 2238819.59EUR	Domi 2021-1 Class A-50136220	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2025	06/16/2025	06/16/2025	Maturity	1	2,455,992	1.097003001			(130,744)							(130,744)			0003
EUR/L 252196.97 USD-S 239236.45EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/24/2025	07/09/2025	07/09/2025	Maturity	1	252,197	1.054174521			(28,117)							(28,117)			0003
EUR/L 1006929.17 USD-S 963753.03EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/28/2022	05/15/2025	05/15/2025	Maturity	1	1,006,929	1.044800004			(70,938)					(2,651)		(70,938)			0003
EUR/L 1302579.7 USD-S 1251638.03EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/15/2025	01/15/2025	Maturity	1	1,302,580	1.040700002			14,025					(5,464)		14,025			0003
EUR/L 40245.62 USD-S 36117.4EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	08/15/2025	08/15/2025	Maturity	1	40,246	1.114300033			(2,012)					(2,390)		(2,012)			0003
EUR/L 38018893.8 USD-S 33526361.38EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/27/2025	05/29/2025	05/29/2025	Maturity	1	38,018,894	1.134			(84,007)							(84,007)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 8313127.68 USD-S 7150000EUR	CLO HARVT 20A DR XS2310762120	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2025	09/04/2025	09/04/2025	Maturity	1	8,313,128	1.1626752			(21,663)							(21,663)			0003
EUR/L 355465.05 USD-S 302789.41EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/19/2025	11/20/2025	11/20/2025	Maturity	1	355,465	1.173967907			6,501							6,501			0003
EUR/L 232292.26 USD-S 223147.67EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	04/28/2025	04/28/2025	Maturity	1	232,292	1.040979993			(22,541)					125		(22,541)			0003
EUR/L 1388247.99 USD-S 1338445.63EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	1,388,248	1.037209102			(108,677)							(108,677)			0003
EUR/L 17441176.5 USD-S 15000000EUR	CLO HARVT 20A CR XS2310761403	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2025	09/04/2025	09/04/2025	Maturity	1	17,441,177	1.1627451			(44,398)							(44,398)			0003
EUR/L 17129.29 USD-S 15799.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025	07/16/2025	Maturity	1	17,129	1.084200213			(1,251)					(601)		(1,251)			0003
EUR/L 917929.1 USD-S 872959.46EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2025	07/09/2025	07/09/2025	Maturity	1	917,929	1.051514007			(104,918)							(104,918)			0003
EUR/L 666751.83 USD-S 586548.38EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2025	07/15/2025	Maturity	1	666,752	1.136737996			(13,643)							(13,643)			0003
EUR/L 1643471.43 USD-S 1412074.74EUR	Non USD Repatriation 12.9.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2025	12/11/2025	12/11/2025	Maturity	1	1,643,471	1.163870002			(14,166)							(14,166)			0003
EUR/L 8370720.82 USD-S 7072792.64EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	12/16/2025	12/16/2025	Maturity	1	8,370,721	1.18351			62,983							62,983			0003
EUR/L 806467.95 USD-S 730237.7EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2024	01/28/2025	01/28/2025	Maturity	1	806,468	1.104391009			44,756					(49,297)		44,756			0003
EUR/L 86805.85 USD-S 80832.34EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2024	01/16/2025	01/16/2025	Maturity	1	86,806	1.073900001			3,565					(3,033)		3,565			0003
EUR/L 2343.51 USD-S 2011.1EUR	AVOCA 21A D 6.835% 15 Apr 33	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	2,344	1.165287654			11							11			0003
EUR/L 352895 USD-S 302789.41EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2025	10/23/2025	10/23/2025	Maturity	1	352,895	1.165479995			1,509							1,509			0003
EUR/L 28293.52 USD-S 25286.91EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	11/14/2025	11/14/2025	Maturity	1	28,294	1.118899858			(1,087)					(1,642)		(1,087)			0003
EUR/L 488618.87 USD-S 405358.28EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/18/2022	11/24/2025	11/24/2025	Maturity	1	488,619	1.205399998			21,562							21,562			0003
EUR/L 50390379.94 USD-S 45763257.02EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	09/19/2025	09/19/2025	Maturity	1	50,390,380	1.10111			(3,363,372)							(3,363,372)			0003
EUR/L 268158.67 USD-S 242765.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025	08/18/2025	Maturity	1	268,159	1.104599992			(15,075)					(13,666)		(15,075)			0003
EUR/L 44180.92 USD-S 39903.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/21/2025	10/21/2025	Maturity	1	44,181	1.107199933			(2,458)					(2,199)		(2,458)			0003
EUR/L 3591337.94 USD-S 3300197.79EUR	Dutch Property Finance 2021-2 - Class A	B1	Currency	JPMORGAN CHASE 815DZWZKVSZ1NUHU748	04/26/2024	04/28/2025	04/28/2025	Maturity	1	3,591,338	1.088219			(177,474)					(154,051)		(177,474)			0003
EUR/L 386539.41 USD-S 355000EUR	CLO ReInv6n AVOCA 26A B1 XS2437855021	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	01/15/2025	01/15/2025	Maturity	1	386,539	1.088843408			21,069					(18,641)		21,069			0003
EUR/L 1429540 USD-S 1400000EUR	Domi 2020-2 Class C-50131290	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025	11/17/2025	Maturity	1	1,429,540	1.0211			(192,633)					43,744		(192,633)			0003
EUR/L 1054009.34 USD-S 1013790.25EUR	Repat For Jon Net 0	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/13/2025	02/28/2025	02/28/2025	Maturity	1	1,054,009	1.039672003			2,502							2,502			0003
EUR/L 133069.02 USD-S 120261.2EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	03/14/2025	03/14/2025	Maturity	1	133,069	1.106500018			2,201					(8,124)		2,201			0003
EUR/L 363634.85 USD-S 318001.62EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	04/26/2025	04/26/2025	Maturity	1	363,635	1.143499992			2,450					(32,478)		2,450			0003
EUR/L 569817.81 USD-S 547112.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	02/18/2025	02/18/2025	Maturity	1	569,818	1.041500011			(1,752)					(2,054)		(1,752)			0003
EUR/L 64407112.88 USD-S 55125000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/16/2025	10/23/2025	10/23/2025	Maturity	1	64,407,113	1.168383			434,733							434,733			0003
EUR/L 63574245.79 USD-S 55125000EUR	SCP II Investments LLC TL EUR	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2025	07/23/2025	07/23/2025	Maturity	1	63,574,246	1.1532743			(1,324,506)							(1,324,506)			0003
EUR/L 186316.45 USD-S 169548.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	04/16/2025	Maturity	1	186,316	1.098899994			(6,714)					(9,842)		(6,714)			0003
EUR/L 12184123.39 USD-S 11106098.8EUR	Coupon Hedge CLO JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/11/2024	01/15/2025	01/15/2025	Maturity	1	12,184,123	1.097066			750,450					(674,493)		750,450			0003
EUR/L 8154816.75 USD-S 7072792.64EUR	Coupon Hedge RML	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/11/2025	09/17/2025	09/17/2025	Maturity	1	8,154,817	1.152984			(165,626)							(165,626)			0003
EUR/L 1513430.16 USD-S 1388867.24EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2024	04/15/2025	04/15/2025	Maturity	1	1,513,430	1.0896867			(53,486)					(67,906)		(53,486)			0003
EUR/L 906235.82 USD-S 770237.39EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2025	11/17/2025	11/17/2025	Maturity	1	906,236	1.176566902			13,766							13,766			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1030200.42 USD-S 911722.13EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	05/09/2025	07/09/2025	07/09/2025	Maturity	1	1,030,200	1.129949999			(38,065)						(38,065)			0003
EUR/L 1709283.26 USD-S 1619866.63EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025	10/28/2025	Maturity	1	1,709,283	1.055199995			(178,013)						(4,624)		(178,013)	0003
EUR/L 111952.37 USD-S 99912.87EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6II8S6QX2D1J8570P30	03/14/2024	12/16/2025	12/16/2025	Maturity	1	111,952	1.120499992			(5,406)						(6,443)		(5,406)	0003
EUR/L 1526816.45 USD-S 1493000EUR	Domi 2020-1 Class C-50136236	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	10/14/2022	04/15/2025	04/15/2025	Maturity	1	1,526,816	1.02265			(157,582)						25,995		(157,582)	0003
EUR/L 10483470 USD-S 9000000EUR	CLO ReInv6m ANCHE 2A CR	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/21/2025	08/25/2025	08/25/2025	Maturity	1	10,483,470	1.16483			35,362						35,362		35,362	0003
EUR/L 1506276.1 USD-S 1366170.87EUR	Coupon Hedge CLO JAJO	B1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	04/07/2025	07/15/2025	07/15/2025	Maturity	1	15,067,276	1.1028787			(780,359)								(780,359)	0003
EUR/L 157552.51 USD-S 142549.2EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6II8S6QX2D1J8570P30	02/22/2024	06/16/2025	06/16/2025	Maturity	1	157,553	1.105250047			(7,149)						(8,681)		(7,149)	0003
USD/L 130188 EUR-S 134394.9USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	02/10/2025	02/14/2025	02/14/2025	Maturity	1	134,395	1.032314038			(2,185)								(2,185)	0003
USD/L 1006649.25 EUR-S 1088868.43USD	Coupon Hedge CLO NJSD	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	03/25/2025	03/28/2025	03/28/2025	Maturity	1	1,088,868	1.081676095			(826)								(826)	0003
EUR/L 242587.08 USD-S 229292.63EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	01/28/2025	10/28/2025	10/28/2025	Maturity	1	242,587	1.057979999			(24,560)								(24,560)	0003
EUR/L 992741.31 USD-S 843902.27EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA	R0MJUISFPU8MPR08K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	992,741	1.176369996			10,191								10,191	0003
EUR/L 765936.39 USD-S 692121.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6II8S6QX2D1J8570P30	02/22/2024	07/16/2025	07/16/2025	Maturity	1	765,936	1.106649999			(39,278)						(41,847)		(39,278)	0003
EUR/L 791798.08 USD-S 718412.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6II8S6QX2D1J8570P30	02/22/2024	04/16/2025	04/16/2025	Maturity	1	791,798	1.102149995			(26,113)						(44,038)		(26,113)	0003
EUR/L 1793377.77 USD-S 1612488.78EUR	Motive Capital Fund Ii-b	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	09/09/2024	03/20/2025	03/20/2025	Maturity	1	1,793,378	1.112179999			43,507						(117,524)		43,507	0003
EUR/L 51766.87 USD-S 46645.22EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6II8S6QX2D1J8570P30	03/14/2024	05/16/2025	05/16/2025	Maturity	1	51,767	1.109800104			(233)						(3,136)		(233)	0003
EUR/L 1221573.96 USD-S 1115083.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2025	04/16/2025	Maturity	1	1,221,574	1.095499997			(47,947)						(60,938)		(47,947)	0003
EUR/L 2667186.86 USD-S 2290413.79EUR	Non USD Repatriation 12.1.2025	D1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	12/01/2025	12/03/2025	12/03/2025	Maturity	1	2,667,187	1.164500001			4,813								4,813	0003
EUR/L 600687.39 USD-S 511373.76EUR	CML EQT Poland 74100017	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/11/2025	12/12/2025	12/12/2025	Maturity	1	600,687	1.174654308			434								434	0003
EUR/L 381696.21 USD-S 332198.62EUR	Portman Square 2023-1 A	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025	10/28/2025	Maturity	1	381,696	1.148999987			(5,346)						(31,934)		(5,346)	0003
EUR/L 323318 USD-S 295402.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	01/16/2025	Maturity	1	323,318	1.094499988			19,112						(17,170)		19,112	0003
EUR/L 40051.39 USD-S 34370.32EUR	BECLO 7A DR 6.865% 15 Oct 31	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	40,051	1.165289994			189								189	0003
EUR/L 36.71 USD-S 31.5EUR	GRIPK 1A BRR 4.134% 21 Nov 31	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	37	1.165396825												0003
EUR/L 1576071.26 USD-S 1338445.63EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/13/2025	11/17/2025	11/17/2025	Maturity	1	1,576,071	1.1775385			25,221								25,221	0003
EUR/L 225007.6 USD-S 212344.84EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	01/24/2025	07/09/2025	07/09/2025	Maturity	1	225,008	1.059633001			(23,797)								(23,797)	0003
EUR/L 108561.94 USD-S 92778.31EUR	Saint James Albany Paris-50229626	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/26/2025	10/15/2025	10/15/2025	Maturity	1	108,562	1.170121982			541								541	0003
EUR/L 19272036.6 USD-S 16440000EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/20/2025	11/03/2025	11/03/2025	Maturity	1	19,272,037	1.172265			338,052								338,052	0003
EUR/L 4456282.47 USD-S 3846183.53EUR	Non USD Repatriation 11.12.2025	D1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	11/12/2025	11/13/2025	11/13/2025	Maturity	1	4,456,282	1.1586245			(17,585)								(17,585)	0003
EUR/L 4023833 USD-S 3650000EUR	CLO ReInv6m NWDSE 2022-26A C	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	05/16/2022	01/15/2025	01/15/2025	Maturity	1	4,023,833	1.10242			266,176						(242,516)		266,176	0003
EUR/L 1229819 USD-S 1000000EUR	CLO ReInv6m VOYE 3A D	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	1,229,819	1.229819			101,622						(187,194)		101,622	0003
EUR/L 3017918.02 USD-S 2600000EUR	RML Behrens Finance Amortizer	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/18/2025	12/04/2025	12/04/2025	Maturity	1	3,017,918	1.1607377			(9,245)								(9,245)	0003
EUR/L 71360.7 USD-S 64127.16EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6II8S6QX2D1J8570P30	03/14/2024	07/16/2025	07/16/2025	Maturity	1	71,361	1.112799943			(3,245)						(4,272)		(3,245)	0003
EUR/L 52957.75 USD-S 47500EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025	06/30/2025	Maturity	1	52,958	1.1149			(2,988)						(3,313)		(2,988)	0003
EUR/L 225532.1 USD-S 204214EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	08/15/2024	01/28/2025	01/28/2025	Maturity	1	225,532	1.104390982			12,516						(13,786)		12,516	0003
EUR/L 448242.65 USD-S 405561EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/30/2024	10/28/2025	10/28/2025	Maturity	1	448,243	1.105241012			(24,274)						(21,240)		(24,274)	0003
EUR/L 36793.73 USD-S 35659.86EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	02/11/2025	02/13/2025	02/13/2025	Maturity	1	36,794	1.031796816			(510)								(510)	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 557106.9 USD-S 498824.27EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/30/2023	02/24/2025	02/24/2025	Maturity	1	557,107	1.116840005			35,188					(39,332)		35,188			0003
EUR/L 56181516.2 USD-S 48097071.79EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2025	11/20/2025	11/20/2025	Maturity	1	56,181,516	1.168086			749,707							749,707			0003
EUR/L 7894241.72 USD-S 7225396.85EUR	Non-USD Futures Repatriation -3.11.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2025	03/31/2025	03/31/2025	Maturity	1	7,894,242	1.0925686			82,157							82,157			0003
EUR/L 2936149.45 USD-S 2500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/27/2025	07/23/2025	07/23/2025	Maturity	1	2,936,149	1.17445978			(7,105)							(7,105)			0003
EUR/L 37882.17 USD-S 34812.73EUR	Irish RPL UPB	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/12/2025	03/14/2025	03/14/2025	Maturity	1	37,882	1.088170046			(1)							(1)			0003
EUR/L 90803.02 USD-S 77657.21EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2025	07/15/2025	07/15/2025	Maturity	1	90,803	1.169279968			721							721			0003
EUR/L 157499.09 USD-S 143324.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	04/16/2025	Maturity	1	157,499	1.098899963			(5,675)					(8,320)		(5,675)			0003
EUR/L 1229819 USD-S 1000000EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	1,229,819	1.229819			101,622					(187,194)		101,622			0003
EUR/L 98322.91 USD-S 89433.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	10/21/2025	10/21/2025	Maturity	1	98,323	1.099399944			(6,206)					(4,230)		(6,206)			0003
EUR/L 42319.68 USD-S 41428.96EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	42,320	1.021499936			(331)							(331)			0003
EUR/L 844704.9 USD-S 754942.26EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	12/17/2025	12/17/2025	Maturity	1	844,705	1.118900007			(41,450)					(47,424)		(41,450)			0003
EUR/L 2810675.14 USD-S 2412589.23EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/08/2025	12/11/2025	12/11/2025	Maturity	1	2,810,675	1.165003601			(21,468)							(21,468)			0003
EUR/L 19147733.76 USD-S 16440000EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/16/2025	08/28/2025	08/28/2025	Maturity	1	19,147,734	1.164704			(55,855)							(55,855)			0003
EUR/L 3671755.97 USD-S 3132416.5EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/09/2025	09/11/2025	09/11/2025	Maturity	1	3,671,756	1.172179999			(4,444)							(4,444)			0003
EUR/L 819159.22 USD-S 732085.03EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/19/2025	05/19/2025	Maturity	1	819,159	1.118939995			(3,630)							(3,630)			0003
EUR/L 7698829.88 USD-S 7257850.85EUR	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/06/2024	03/12/2025	03/12/2025	Maturity	1	7,698,830	1.060758899			(204,226)					(159,138)		(204,226)			0003
EUR/L 12701456.57 USD-S 10797161.24EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	12,701,457	1.17637			130,392							130,392			0003
EUR/L 8739808.9 USD-S 7475397.71EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2025	08/26/2025	08/26/2025	Maturity	1	8,739,809	1.169142999			39,190							39,190			0003
EUR/L 15882529.95 USD-S 13321627EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	12/19/2025	12/19/2025	Maturity	1	15,882,530	1.1922365			285,627							285,627			0003
EUR/L 43801.86 USD-S 37601.28EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/08/2025	12/11/2025	12/11/2025	Maturity	1	43,802	1.164903429			(338)							(338)			0003
EUR/L 2338286 USD-S 2000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2025	08/26/2025	08/26/2025	Maturity	1	2,338,286	1.169143			10,485							10,485			0003
EUR/L 1527362.27 USD-S 1303010.01EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/09/2025	09/11/2025	09/11/2025	Maturity	1	1,527,362	1.172179997			(1,849)							(1,849)			0003
EUR/L 5151480.87 USD-S 4955405.39EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/06/2025	03/31/2025	03/31/2025	Maturity	1	5,151,481	1.039568			(206,293)							(206,293)			0003
EUR/L 50461.82 USD-S 48906.73EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/11/2025	02/13/2025	02/13/2025	Maturity	1	50,462	1.031797055			(700)							(700)			0003
EUR/L 660458.43 USD-S 603433.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	01/16/2025	Maturity	1	660,458	1.094500008			39,041					(35,074)		39,041			0003
EUR/L 31774.65 USD-S 28500EUR ESPAI BARCA FT 6/30/2043		B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025	06/30/2025	Maturity	1	31,775	1.1149			(1,793)					(1,988)		(1,793)			0003
EUR/L 31871.55 USD-S 28500EUR ESPAI BARCA FT 6/30/2043		B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025	12/31/2025	Maturity	1	31,872	1.1183			(1,619)					(1,694)		(1,619)			0003
EUR/L 756621.17 USD-S 680873.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	10/21/2025	10/21/2025	Maturity	1	756,621	1.111250006			(39,183)					(40,274)		(39,183)			0003
EUR/L 18078071.85 USD-S 17017756.69EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	03/20/2025	Maturity	1	18,078,072	1.0623064			(389,580)					(391,584)		(389,580)			0003
EUR/L 12560520 USD-S 12000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/28/2025	04/23/2025	04/23/2025	Maturity	1	12,560,520	1.04671			(1,028,283)							(1,028,283)			0003
EUR/L 4351402.8 USD-S 4000000EUR	Behrens Finance No.1 SolidBriQ 50189789	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/25/2024	01/22/2025	01/22/2025	Maturity	1	4,351,403	1.0878507			187,382					(204,883)		187,382			0003
EUR/L 325607.82 USD-S 277751.28EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	325,608	1.17229998			(361)							(361)			0003
EUR/L 22756140.55 USD-S 19713089.99EUR	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/11/2025	09/15/2025	09/15/2025	Maturity	1	22,756,141	1.154367			(434,366)							(434,366)			0003
EUR/L 2459638 USD-S 2000000EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	2,459,638	1.229819			203,244					(374,388)		203,244			0003
EUR/L 1889165.12 USD-S 1619612.94EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/14/2025	08/18/2025	08/18/2025	Maturity	1	1,889,165	1.166429999			(434)							(434)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 6205831.79 USD-S 5313656.62EUR	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	6,205,832	1.1679023			(31,879)							(31,879)			0003
EUR/L 16247061.52 USD-S 14755166.62EUR	Irish RPL UPB	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	09/19/2025	09/19/2025	Maturity	1	16,247,062	1.10111			(1,084,432)							(1,084,432)			0003
EUR/L 413310.73 USD-S 353474.56EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2025	07/15/2025	07/15/2025	Maturity	1	413,311	1.16927999			3,281							3,281			0003
EUR/L 610660.95 USD-S 553586.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	07/16/2025	Maturity	1	610,661	1.103100003			(33,381)							(33,381)			0003
USD/L 812589 EUR-S 955848.44USD	Coupon Hedge CLO NJSD	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/15/2025	12/17/2025	12/17/2025	Maturity	1	955,848	1.176299999			2,027							2,027			0003
EUR/L 2902672.3 USD-S 2491564.21EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/13/2025	11/17/2025	11/17/2025	Maturity	1	2,902,672	1.164999998			15,710							15,710			0003
EUR/L 141603736.36 USD-S 121094225.38EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2025	09/19/2025	09/19/2025	Maturity	1	141,603,736	1.1693682			(634,151)							(634,151)			0003
EUR/L 224923.95 USD-S 193067.76EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/13/2025	11/17/2025	11/17/2025	Maturity	1	224,924	1.16500005			1,217							1,217			0003
EUR/L 56205684.98 USD-S 48097071.79EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/16/2025	11/20/2025	11/20/2025	Maturity	1	56,205,685	1.1685885			773,876							773,876			0003
EUR/L 56300.72 USD-S 51727.68EUR	Irish RPL UPB	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/12/2025	03/14/2025	03/14/2025	Maturity	1	56,301	1.088406053			11							11			0003
EUR/L 9939629.7 USD-S 8500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2025	09/19/2025	09/19/2025	Maturity	1	9,939,630	1.1693682			(44,513)							(44,513)			0003
EUR/L 81102.86 USD-S 73409.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	10/21/2025	10/21/2025	Maturity	1	81,103	1.104800003			(4,698)						(3,869)	(4,698)			0003
EUR/L 189308.6 USD-S 170356.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	02/22/2024	10/21/2025	10/21/2025	Maturity	1	189,309	1.111250036			(9,804)						(10,077)	(9,804)			0003
EUR/L 83951.87 USD-S 76633.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2025	04/16/2025	Maturity	1	83,952	1.095500029			(3,295)						(4,188)	(3,295)			0003
EUR/L 128602.21 USD-S 114941.42EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	02/18/2025	Maturity	1	128,602	1.118850019			8,523						(9,322)	8,523			0003
EUR/L 96277.61 USD-S 86038.2EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2025	05/19/2025	05/19/2025	Maturity	1	96,278	1.119010044			(421)							(421)			0003
EUR/L 631487.36 USD-S 574654.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	04/16/2025	Maturity	1	631,487	1.098900004			(22,755)						(33,358)	(22,755)			0003
EUR/L 614796.24 USD-S 595773.2EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2025	02/13/2025	02/13/2025	Maturity	1	614,796	1.031930003			(8,443)							(8,443)			0003
EUR/L 154391.09 USD-S 131699.3EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	154,391	1.172300005			(171)							(171)			0003
USD/L 13404486.67 EUR-S 14984071.38USD	Coupon Hedge CLO FMAN	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/15/2025	05/15/2025	Maturity	1	14,984,071	1.11784			(7,582)							(7,582)			0003
EUR/L 9251393.6 USD-S 8000000EUR	CLO ReInv6m RRME 10A BN	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/12/2025	11/13/2025	11/13/2025	Maturity	1	9,251,394	1.1564242			(54,178)							(54,178)			0003
EUR/L 14508950 USD-S 12500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/18/2025	12/04/2025	12/04/2025	Maturity	1	14,508,950	1.160716			(44,718)							(44,718)			0003
EUR/L 2062301.61 USD-S 1769823.57EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/30/2025	10/30/2025	Maturity	1	2,062,302	1.165389999			16,092							16,092			0003
EUR/L 4709053.18 USD-S 4043133EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/16/2025	08/28/2025	08/28/2025	Maturity	1	4,709,053	1.164704001			(13,736)							(13,736)			0003
EUR/L 56189933.19 USD-S 48097071.79EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/16/2025	11/20/2025	11/20/2025	Maturity	1	56,189,933	1.168261			758,124							758,124			0003
EUR/L 176932102.53 USD-S 152433586.28EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/18/2025	12/04/2025	12/04/2025	Maturity	1	176,932,103	1.160716			(545,323)							(545,323)			0003
EUR/L 3957048.71 USD-S 3368088EUR	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/15/2025	12/16/2025	12/16/2025	Maturity	1	3,957,049	1.174865001			876							876			0003
EUR/L 14927145.19 USD-S 13725403.74EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2025	06/30/2025	06/30/2025	Maturity	1	14,927,145	1.087556			(1,238,646)							(1,238,646)			0003
EUR/L 6844093.75 USD-S 6500000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	04/23/2025	04/23/2025	Maturity	1	6,844,094	1.0529375			(516,508)							(516,508)			0003
EUR/L 457533.94 USD-S 418297.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025	07/16/2025	Maturity	1	457,534	1.093799982			(29,113)						(19,916)	(29,113)			0003
EUR/L 1579406.25 USD-S 1500000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2025	04/23/2025	04/23/2025	Maturity	1	1,579,406	1.0529375			(119,194)							(119,194)			0003
EUR/L 2457172 USD-S 2000000EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	2,457,172	1.228586			200,778						(371,953)	200,778			0003
EUR/L 1229819 USD-S 1000000EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	1,229,819	1.229819			101,622						(187,194)	101,622			0003
EUR/L 609678.58 USD-S 596817.17EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	01/15/2025	01/15/2025	Maturity	1	609,679	1.02155			(4,742)							(4,742)			0003
EUR/L 13922700 USD-S 12000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2025	09/19/2025	09/19/2025	Maturity	1	13,922,700	1.160225			(172,560)							(172,560)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 209009.42 USD-S 182365.78EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	06/13/2025	06/13/2025	Maturity	1	209,009	1.146099997			(1,604)							(1,604)			0003
EUR/L 1050496.8 USD-S 1000000EUR	Behrens Finance No.1 SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/13/2024	01/22/2025	01/22/2025	Maturity	1	1,050,497	1.0504968			9,492							9,492			0003
EUR/L 4058402.7 USD-S 3300000EUR	CLO ReInv6n CIFCE 2A CN XS2125925011	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	4,058,403	1.229819			335,353							335,353			0003
EUR/L 84233.56 USD-S 74360.69EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	84,234	1.132770016			340							340			0003
EUR/L 347303.22 USD-S 306026.38EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/15/2025	04/15/2025	Maturity	1	347,303	1.134880006			2,045							2,045			0003
EUR/L 70043.53 USD-S 63465.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	05/16/2025	05/16/2025	Maturity	1	70,044	1.103650118			(708)							(708)			0003
EUR/L 18078076.21 USD-S 17017760.8EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	03/20/2025	Maturity	1	18,078,076	1.0623064			(389,580)							(391,584)			(389,580)		0003
EUR/L 122151254.83 USD-S 104479310.77EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/18/2025	08/26/2025	08/26/2025	Maturity	1	122,151,255	1.169143			547,737							547,737			0003
EUR/L 6531145.85 USD-S 5977129.87EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	04/30/2025	04/30/2025	Maturity	1	6,531,146	1.092689299			(239,121)							(239,121)			0003
EUR/L 1057125.9 USD-S 940691.86EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	08/15/2025	08/15/2025	Maturity	1	1,057,126	1.123774899			(43,485)							(43,485)			0003
EUR/L 7900048.61 USD-S 7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/14/2025	04/30/2025	04/30/2025	Maturity	1	7,900,049	1.090587399			(305,023)							(305,023)			0003
EUR/L 440613.48 USD-S 378260.95EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/08/2025	12/10/2025	12/10/2025	Maturity	1	440,613	1.164839987			(1,688)							(1,688)			0003
EUR/L 12459289.5 USD-S 10500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	09/16/2025	10/21/2025	10/21/2025	Maturity	1	12,459,290	1.186599			238,335							238,335			0003
EUR/L 1318694.38 USD-S 1248883.07EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2024	03/31/2025	03/31/2025	Maturity	1	1,318,694	1.055898996			(31,595)							(19,939)			(31,595)		0003
EUR/L 16483608.04 USD-S 15516811.38EUR	Irish RPL UPB	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	03/20/2025	Maturity	1	16,483,608	1.0623064			(355,220)							(357,047)			(355,220)		0003
EUR/L 18319840 USD-S 16000000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/17/2025	09/19/2025	09/19/2025	Maturity	1	18,319,840	1.14499			(473,841)							(473,841)			0003
USD/L 12463794.81 EUR-S 14590866.03USD	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/13/2025	08/15/2025	08/15/2025	Maturity	1	14,590,866	1.17066			8,212							8,212			0003
EUR/L 1494421.03 USD-S 1343903.8EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/03/2023	02/18/2025	02/18/2025	Maturity	1	1,494,421	1.112000003			90,441							(99,791)			90,441		0003
EUR/L 573693.78 USD-S 518148.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/21/2025	10/21/2025	Maturity	1	573,694	1.107199987			(31,917)							(28,550)			(31,917)		0003
EUR/L 1062152.07 USD-S 1021724.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/06/2025	03/31/2025	03/31/2025	Maturity	1	1,062,152	1.039567996			(42,534)							(42,534)			0003
EUR/L 60624.92 USD-S 59348.92EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	60,625	1.02149997			(474)							(474)			0003
EUR/L 426762.41 USD-S 393837.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	01/16/2025	01/16/2025	Maturity	1	426,762	1.083599994			21,187							(18,598)			21,187		0003
EUR/L 2450068 USD-S 2000000EUR	CLO ReInv6n JUBIL 2019-23A DN XS2075331145	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	01/15/2025	Maturity	1	2,450,068	1.225034			391,078							(377,671)			391,078		0003
EUR/L 2193097.22 USD-S 2092650.02EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025	02/18/2025	Maturity	1	2,193,097	1.048			6,900							(21,460)			6,900		0003
EUR/L 827630.92 USD-S 754208.7EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	01/16/2025	01/16/2025	Maturity	1	827,631	1.097350004			50,945							(45,987)			50,945		0003
EUR/L 81870.96 USD-S 74205.53EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	01/16/2025	01/16/2025	Maturity	1	81,871	1.103299983			5,454							(4,966)			5,454		0003
EUR/L 3035621.94 USD-S 2600000EUR	RML Behrens Finance Amortizer	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2025	11/21/2025	11/21/2025	Maturity	1	3,035,622	1.1675469			41,472							41,472			0003
EUR/L 9243217.78 USD-S 8088656.73EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/16/2025	07/23/2025	07/23/2025	Maturity	1	92,432,218	1.142746			(2,795,068)							(2,795,068)			(2,795,068)		0003
EUR/L 6803389.85 USD-S 5977129.87EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/17/2025	05/30/2025	05/30/2025	Maturity	1	6,800,390	1.137735			14,520							14,520			0003
EUR/L 57737905.54 USD-S 55861895.5EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/17/2025	04/23/2025	04/23/2025	Maturity	1	57,737,906	1.033583			(5,520,118)							(5,520,118)			(5,520,118)		0003
EUR/L 161904.68 USD-S 148786.2EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/12/2025	03/14/2025	03/14/2025	Maturity	1	161,905	1.088170005			(4)							(4)			(4)		0003
EUR/L 334369.89 USD-S 306564.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	01/16/2025	01/16/2025	Maturity	1	334,370	1.090700002			18,669							(16,654)			18,669		0003
USD/L 12463794.81 EUR-S 14831703.94USD	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	14,831,704	1.189983			389,969							389,969			0003
EUR/L 313793.98 USD-S 269120.05EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	313,794	1.166000006			(188)							(188)			0003
EUR/L 143270.7 USD-S 129399.1EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/21/2025	10/21/2025	Maturity	1	143,271	1.107200042			(7,971)							(7,130)			(7,971)		0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 113626.19 USD-S 104397.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025	04/16/2025	Maturity	1	113,626	1.088400052			(5,230)					(4,964)		(5,230)			0003
EUR/L 2459638 USD-S 2000000EUR	CLO ReInv6n VOYE 3A C XS2125181581	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	2,459,638	1.229819			203,244					(374,388)		203,244			0003
EUR/L 33410.89 USD-S 30144.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J8570P30	02/22/2024	08/18/2025	08/18/2025	Maturity	1	33,411	1.108350022			(1,759)					(1,810)		(1,759)			0003
EUR/L 559630.28 USD-S 475000EUR	CLO ReInv6n CORDA 22A D XS2402577261	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	559,630	1.178169011			6,591							6,591			0003
EUR/L 2863638.07 USD-S 2559516.34EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/19/2025	05/19/2025	Maturity	1	2,863,638	1.118819999			(12,999)							(12,999)			0003
EUR/L 156383324.37 USD-S 131791215.37EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2025	10/21/2025	10/21/2025	Maturity	1	156,383,324	1.186599			2,991,468							2,991,468			0003
EUR/L 7770765.54 USD-S 7075524.5EUR	Coupon Hedge CLO JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	01/15/2025	01/15/2025	Maturity	1	7,770,766	1.09826			486,548					(438,157)		486,548			0003
EUR/L 32215.4 USD-S 31222.61EUR	Irish RPL UPB	BA1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/11/2025	02/13/2025	02/13/2025	Maturity	1	32,215	1.03179715			(447)							(447)			0003
EUR/L 83592.47 USD-S 76641.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	01/16/2025	01/16/2025	Maturity	1	83,592	1.090700005			4,667					(4,163)		4,667			0003
EUR/L 475892.13 USD-S 431961.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025	06/16/2025	Maturity	1	475,892	1.101700005			(23,197)					(24,773)		(23,197)			0003
EUR/L 164743.35 USD-S 150519.28EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	01/16/2025	Maturity	1	164,743	1.094499987			9,738					(8,749)		9,738			0003
EUR/L 94252.83 USD-S 86981.2EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	01/16/2025	01/16/2025	Maturity	1	94,253	1.083600019			4,679					(4,108)		4,679			0003
EUR/L 1835737.5 USD-S 1500000EUR	CLO ReInv6n JUBIL 2019-23A DN XS2075331145	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	01/15/2025	Maturity	1	1,835,738	1.223825			291,495					(281,443)		291,495			0003
EUR/L 881921.95 USD-S 828296EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	881,922	1.064742495			12,958					(22,497)		12,958			0003
EUR/L 84423.43 USD-S 79290EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2024	02/14/2025	02/14/2025	Maturity	1	84,423	1.064742464			1,240					(2,154)		1,240			0003
EUR/L 114806538 USD-S 99000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/20/2025	09/25/2025	09/25/2025	Maturity	1	114,806,538	1.159662			(627,857)							(627,857)			0003
USD/L 77042.68 EUR-S 91429.91USD	Coupon Hedge CLO NJSD	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/30/2025	09/30/2025	Maturity	1	91,430	1.186743634			989							989			0003
EUR/L 609678.57 USD-S 596817.16EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	01/15/2025	01/15/2025	Maturity	1	609,679	1.02155			(4,742)							(4,742)			0003
EUR/L 490114.82 USD-S 446573.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	03/17/2025	03/17/2025	Maturity	1	490,115	1.097499995			2,413					(26,070)		2,413			0003
EUR/L 109715.04 USD-S 105779.1EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025	05/15/2025	Maturity	1	109,715	1.037209052			(8,589)							(8,589)			0003
EUR/L 36793.87 USD-S 35659.99EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/11/2025	02/13/2025	02/13/2025	Maturity	1	36,794	1.03179998			(510)							(510)			0003
EUR/L 207279.96 USD-S 188891.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J8570P30	02/22/2024	01/16/2025	01/16/2025	Maturity	1	207,280	1.097350022			12,759					(11,517)		12,759			0003
EUR/L 521416.3 USD-S 465883.04EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025	02/24/2025	Maturity	1	521,416	1.119200004			33,963					(37,834)		33,963			0003
EUR/L 1128051.26 USD-S 1021724.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025	02/18/2025	Maturity	1	1,128,051	1.104066			60,653					(67,762)		60,653			0003
EUR/L 60624.88 USD-S 59348.88EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	60,625	1.021499984			(474)							(474)			0003
EUR/L 20654.53 USD-S 17357EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	20,655	1.189982716			543							543			0003
EUR/L 102742.44 USD-S 94259.12EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	01/16/2025	01/16/2025	Maturity	1	102,742	1.089999992			5,674					(5,055)		5,674			0003
EUR/L 59817366.34 USD-S 51713812EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2025	11/12/2025	11/12/2025	Maturity	1	59,817,366	1.1567			(119,134)							(119,134)			0003
EUR/L 48556.97 USD-S 40712EUR	Coupon Hedge CLO NJSD	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025	12/17/2025	Maturity	1	48,557	1.192694292			769							769			0003
EUR/L 3412768.67 USD-S 3083873.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J8570P30	02/22/2024	07/16/2025	07/16/2025	Maturity	1	3,412,769	1.106650002			(175,008)					(186,457)		(175,008)			0003
EUR/L 179284695.95 USD-S 154956522EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/07/2025	11/12/2025	11/12/2025	Maturity	1	179,284,696	1.157			(310,490)							(310,490)			0003
EUR/L 177473.92 USD-S 169883.52EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	07/28/2025	07/28/2025	Maturity	1	177,474	1.044680025			(19,422)					303		(19,422)			0003
EUR/L 33896.61 USD-S 29573.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025	07/25/2025	Maturity	1	33,897	1.146200102			(825)					(2,941)		(825)			0003
EUR/L 419125.06 USD-S 378613.42EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	12/24/2025	12/24/2025	Maturity	1	419,125	1.107000011			(26,617)							(26,617)			0003
EUR/L 124546.29 USD-S 106641.02EUR	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	124,546	1.167902276			(640)							(640)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 631725.79 USD-S 535330.9EUR	CML EQT Poland 7410017	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2025	11/20/2025	11/20/2025	Maturity	1	631,726	1.180065993			14,758							14,758			0003
EUR/L 56599.28 USD-S 51916.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	05/16/2025	05/16/2025	Maturity	1	56,599	1.090199979			(1,277)							(1,277)			0003
EUR/L 2114053.06 USD-S 1860780.38EUR	Domi 2020-2 Class A-50136222	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/20/2025	11/17/2025	11/17/2025	Maturity	1	2,114,053	1.136111001			(42,024)							(42,024)			0003
EUR/L 10885670.08 USD-S 9922674.52EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/08/2024	12/16/2025	12/16/2025	Maturity	1	10,885,670	1.09705			(769,553)							(769,553)			0003
EUR/L 424140.84 USD-S 360000EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	424,141	1.178169			4,995							4,995			0003
EUR/L 479091.1 USD-S 440000EUR	CLO CFCUR 1A C XS2066907630	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	01/15/2025	01/15/2025	Maturity	1	479,091	1.088843409			26,113							26,113			0003
EUR/L 353450.7 USD-S 300000EUR	CLO ReInv6m BRGPT 2A C XS2352783752	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	353,451	1.178169			4,163							4,163			0003
EUR/L 366718.2 USD-S 355000EUR	CLO ReInv6m AVOCA 26A B1 XS2437855021	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	366,718	1.033009014			(33,792)							(33,792)			0003
EUR/L 1626415.2 USD-S 1476204.06EUR	Motive Capital Fund Ii-b	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2025	09/19/2025	09/19/2025	Maturity	1	1,626,415	1.101754997			(107,542)							(107,542)			0003
EUR/L 194690.61 USD-S 177088.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	10/21/2025	10/21/2025	Maturity	1	194,691	1.099400044			(12,290)							(12,290)			0003
EUR/L 2378178.7 USD-S 2055166EUR	A&O Hostels CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2025	11/17/2025	11/17/2025	Maturity	1	2,378,179	1.1571711			(3,132)							(3,132)			0003
EUR/L 122517.81 USD-S 111679.33EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/08/2024	12/16/2025	12/16/2025	Maturity	1	122,518	1.097050009			(8,661)							(8,661)			0003
EUR/L 627167.58 USD-S 562860.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	12/16/2025	12/16/2025	Maturity	1	627,168	1.114250001			(33,971)							(33,971)			0003
EUR/L 954541.02 USD-S 875369.94EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/02/2024	06/02/2025	06/02/2025	Maturity	1	954,541	1.090442996			(47,233)							(41,051)	(47,233)		0003
EUR/L 47517.64 USD-S 43658.01EUR	Irish RPL UPB	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/12/2025	03/14/2025	03/14/2025	Maturity	1	47,518	1.088405999			9							9			0003
EUR/L 1221112.15 USD-S 1098863.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	10/21/2025	10/21/2025	Maturity	1	1,221,112	1.111250007			(63,237)							(64,999)	(63,237)		0003
EUR/L 644262.42 USD-S 582911.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	06/16/2025	06/16/2025	Maturity	1	644,262	1.105250007			(29,234)							(35,499)	(29,234)		0003
EUR/L 1787629.44 USD-S 1534064EUR	BPCE SA 2.125% 13 Oct 46	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2025	10/29/2025	10/29/2025	Maturity	1	1,787,629	1.165290001			8,427							8,427			0003
EUR/L 172862.02 USD-S 149167.98EUR	Saint James Albany Paris-50229626	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2025	07/15/2025	07/15/2025	Maturity	1	172,862	1.158841328			(173)							(173)			0003
EUR/L 175453.32 USD-S 149167.98EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2025	10/15/2025	10/15/2025	Maturity	1	175,453	1.176213018			1,778							1,778			0003
EUR/L 1164670.95 USD-S 990187.11EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2025	10/15/2025	10/15/2025	Maturity	1	1,164,671	1.176212999			11,803							11,803			0003
EUR/L 309902.7 USD-S 300000EUR	CLO ReInv6m BRGPT 2A C XS2352783752	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	309,903	1.033009			(28,556)							(28,556)			0003
EUR/L 319733.94 USD-S 287724.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	10/21/2025	10/21/2025	Maturity	1	319,734	1.111250002			(16,558)							(17,019)	(16,558)		0003
EUR/L 4503133.58 USD-S 4103643.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	01/16/2025	01/16/2025	Maturity	1	4,503,134	1.09735			277,191							(250,214)	277,191		0003
EUR/L 11237445.75 USD-S 10337846.36EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/08/2024	07/09/2025	07/09/2025	Maturity	1	11,237,446	1.08702			(875,420)							(426,763)	(875,420)		0003
EUR/L 609956.54 USD-S 575053.66EUR	Coupon Hedge CLO NJSD	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	03/28/2025	Maturity	1	609,957	1.060694997			(12,537)							(12,039)	(12,537)		0003
EUR/L 248822.45 USD-S 223600.33EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	07/16/2025	07/16/2025	Maturity	1	248,822	1.112800012			(11,314)							(14,894)	(11,314)		0003
EUR/L 23733186 USD-S 20000000EUR	CLO RRME 6A B XS2291789118	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/17/2025	10/09/2025	10/09/2025	Maturity	1	23,733,186	1.1866593			615,273							615,273			0003
EUR/L 2985134.1 USD-S 2886000EUR	DILSK 5 B RMBS 50136326	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/18/2022	03/20/2025	03/20/2025	Maturity	1	2,985,134	1.03435			(146,750)							14,274	(146,750)		0003
EUR/L 2700475.24 USD-S 2585671.43EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025	01/28/2025	Maturity	1	2,700,475	1.044399999			3,359							(19,435)	3,359		0003
EUR/L 62567426.25 USD-S 55125000EUR	SCP II Investments LLC TL EUR	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/21/2025	06/23/2025	06/23/2025	Maturity	1	62,567,426	1.13501			(1,250,907)							(1,250,907)			0003
EUR/L 6605955.3 USD-S 5350000EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025	07/15/2025	Maturity	1	6,605,955	1.234758			399,963							(988,505)	399,963		0003
EUR/L 324110.95 USD-S 294565.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	05/16/2025	Maturity	1	324,111	1.100300007			(4,272)							(17,005)	(4,272)		0003
EUR/L 1195844.29 USD-S 1086933.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2025	07/16/2025	Maturity	1	1,195,844	1.100199998			(68,694)							(58,707)	(68,694)		0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 64766.92 USD-S 59693.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	02/14/2025	02/14/2025	Maturity	1	64,767	1.08500007			2,143					(2,831)		2,143			0003
EUR/L 1111841.62 USD-S 1060411.66EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/18/2025	08/18/2025	Maturity	1	1,111,842	1.048499995			(125,338)					(720)		(125,338)			0003
EUR/L 161024.56 USD-S 155170EUR	Portman Square 2023-1 A	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/07/2025	02/11/2025	02/11/2025	Maturity	1	161,025	1.037729974			237							237			0003
EUR/L 509771.26 USD-S 462000EUR	CLO ReInv6m WILPK 1A C XS1699705643	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/09/2025	04/11/2025	04/11/2025	Maturity	1	509,771	1.103400996			(14,092)							(14,092)			0003
EUR/L 256779.06 USD-S 219863.47EUR	Coupon Hedge CLO MJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	09/30/2025	09/30/2025	Maturity	1	256,779	1.167902335			(1,319)							(1,319)			0003
EUR/L 53016477.02 USD-S 44522329EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/16/2025	12/19/2025	12/19/2025	Maturity	1	53,016,477	1.190784			889,927							889,927			0003
EUR/L 553615.87 USD-S 521849.34EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/26/2024	07/09/2025	07/09/2025	Maturity	1	553,616	1.060872991			(57,836)					(7,898)		(57,836)			0003
EUR/L 328900.72 USD-S 303117.76EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2024	01/15/2025	01/15/2025	Maturity	1	328,901	1.085059219			16,842					(14,769)		16,842			0003
EUR/L 105327.69 USD-S 96772.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025	04/16/2025	Maturity	1	105,328	1.088400003			(4,848)					(4,601)		(4,848)			0003
EUR/L 23244496 USD-S 20000000EUR	CLO HARVT 20A BZR XS2310760181	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2025	09/04/2025	09/04/2025	Maturity	1	23,244,496	1.1622248			(69,603)							(69,603)			0003
EUR/L 61528.49 USD-S 56149.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	08/18/2025	08/18/2025	Maturity	1	61,528	1.095799989			(3,981)					(2,667)		(3,981)			0003
EUR/L 189520.95 USD-S 173659.91EUR	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/19/2025	04/15/2025	04/15/2025	Maturity	1	189,521	1.091333918			(6,402)							(6,402)			0003
EUR/L 6785712.65 USD-S 5702361EUR	Coupon Hedge CLO FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025	11/17/2025	Maturity	1	6,785,713	1.189983			178,416							178,416			0003
EUR/L 28547.1 USD-S 26466.81EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/06/2024	04/15/2025	04/15/2025	Maturity	1	28,547	1.078599952			(1,313)					(1,001)		(1,313)			0003
EUR/L 2324908.38 USD-S 2001860.19EUR	Domi 2021-1 Class A-50136220	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/13/2025	09/19/2025	09/19/2025	Maturity	1	2,324,908	1.161374002			(26,487)							(26,487)			0003
EUR/L 344419614 USD-S 297000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/20/2025	09/25/2025	09/25/2025	Maturity	1	344,419,614	1.159662			(1,883,570)							(1,883,570)			0003
EUR/L 2653729.53 USD-S 2290413.79EUR	Non USD Repatriation 11.12.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/12/2025	11/13/2025	11/13/2025	Maturity	1	2,653,730	1.158624499			(10,472)							(10,472)			0003
EUR/L 858786.07 USD-S 770626.41EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	09/17/2025	09/17/2025	Maturity	1	858,786	1.114399998			(52,324)					(49,447)		(52,324)			0003
EUR/L 1523730.15 USD-S 1428729.76EUR	AP Pistachio Accruals Adjustment 1	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/25/2024	07/31/2025	07/31/2025	Maturity	1	1,523,730	1.066492903			(106,589)					(27,633)		(106,589)			0003
EUR/L 16172891.85 USD-S 14808442EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2025	06/13/2025	06/13/2025	Maturity	1	16,172,892	1.09214			(929,296)							(929,296)			0003
EUR/L 1900578.57 USD-S 1657939.17EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2025	06/13/2025	06/13/2025	Maturity	1	1,900,579	1.146350001			(14,166)							(14,166)			0003
EUR/L 12480.02 USD-S 11152.73EUR	Hamburg Dutch BtL RML March 2021 - 50085004	BA1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2025	05/19/2025	05/19/2025	Maturity	1	12,480	1.119010323			(55)							(55)			0003
EUR/L 11555464.8 USD-S 11000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/13/2024	01/22/2025	01/22/2025	Maturity	1	11,555,465	1.0504968			104,408					(152,535)		104,408			0003
EUR/L 2283562 USD-S 2000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/28/2025	07/23/2025	07/23/2025	Maturity	1	2,283,562	1.141781			(71,041)							(71,041)			0003
EUR/L 14682388.75 USD-S 12500000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2025	10/21/2025	10/21/2025	Maturity	1	14,682,389	1.1745911			133,633							133,633			0003
EUR/L 448356.78 USD-S 384854.28EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2025	11/17/2025	11/17/2025	Maturity	1	448,357	1.165004011			2,428							2,428			0003
EUR/L 6470846.4 USD-S 6000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2025	04/23/2025	04/23/2025	Maturity	1	6,470,846	1.0784744			(323,555)							(323,555)			0003
USD/L 13404486.67 EUR-S 15706707.26USD	Coupon Hedge CLO FMAN	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/26/2025	06/30/2025	06/30/2025	Maturity	1	15,706,707	1.17175			(81,108)							(81,108)			0003
EUR/L 753953.53 USD-S 647168.19EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2025	11/17/2025	11/17/2025	Maturity	1	753,954	1.165004			4,083							4,083			0003
EUR/L 7528805.79 USD-S 7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/06/2025	03/31/2025	03/31/2025	Maturity	1	7,528,806	1.039338001			(303,227)							(303,227)			0003
EUR/L 9971802.2 USD-S 9730960.92EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	9,971,802	1.02475			(1,006,639)							(1,006,639)			0003
EUR/L 114383.49 USD-S 104574.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025	07/16/2025	Maturity	1	114,383	1.093800003			(7,278)					(4,979)		(7,278)			0003
EUR/L 5441949.08 USD-S 4425000EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	5,441,949	1.229819001			449,677					(828,334)		449,677			0003
EUR/L 77916300 USD-S 66000000EUR	Bridgepoint NAV Euro Bridge Loan Facility B	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2025	12/29/2025	12/29/2025	Maturity	1	77,916,300	1.18055			247,311							247,311			0003
EUR/L 6393894.27 USD-S 5566297.2EUR	Non USD Repatriation 11.5.2025	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2025	11/07/2025	11/07/2025	Maturity	1	6,393,894	1.14868			(42,396)							(42,396)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 222611.55 USD-S 200569.01EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	06/18/2025	06/18/2025	Maturity	1	222,612	1.109900029			(7,520)					(13,124)		(7,520)			0003
EUR/L 8256826.93 USD-S 7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	08/29/2025	08/29/2025	Maturity	1	8,256,827	1.13984			(216,996)							(216,996)			0003
EUR/L 2349182.2 USD-S 2000000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2025	10/21/2025	10/21/2025	Maturity	1	2,349,182	1.1745911			21,381							21,381			0003
EUR/L 2922857.5 USD-S 2500000EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/18/2025	08/26/2025	08/26/2025	Maturity	1	2,922,858	1.169143			13,106							13,106			0003
EUR/L 245230.53 USD-S 219131.92EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	02/18/2025	Maturity	1	245,231	1.119099992			16,303					(17,827)		16,303			0003
EUR/L 9395678.24 USD-S 8000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/27/2025	07/23/2025	07/23/2025	Maturity	1	9,395,678	1.17445978			(22,735)							(22,735)			0003
EUR/L 613328.28 USD-S 524602.29EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2025	07/15/2025	07/15/2025	Maturity	1	613,328	1.169130009			4,790							4,790			0003
EUR/L 39546.34 USD-S 34583.59EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/26/2025	04/26/2025	Maturity	1	39,546	1.14350014			266					(3,532)		266			0003
EUR/L 90122.94 USD-S 81952.3EUR	Warrington 2022-1 Irish NPL Feb 2022 - 50118856	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/28/2023	12/24/2025	12/24/2025	Maturity	1	90,123	1.099699947			(6,360)							(6,360)			0003
EUR/L 619867 USD-S 500000EUR	CLO ReInv6m PENTA 2018-5A B2R XS2289566940	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	10/15/2025	Maturity	1	619,867	1.239734			37,720					(91,088)		37,720			0003
EUR/L 247746.59 USD-S 223476.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025	11/17/2025	Maturity	1	247,747	1.108599995			(11,195)					(12,167)		(11,195)			0003
EUR/L 404585.23 USD-S 355000EUR	CLO ReInv6m AVOCA 26A B1 XS2437855021	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	404,585	1.139676704			(7,214)							(7,214)			0003
EUR/L 53780.13 USD-S 48815.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025	06/16/2025	Maturity	1	53,780	1.101699887			(2,621)					(2,800)		(2,621)			0003
EUR/L 326653.02 USD-S 300000EUR	CLO ReInv6m BRGPT 2A C XS2352783752	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	01/15/2025	01/15/2025	Maturity	1	326,653	1.0888434			17,805					(15,753)		17,805			0003
EUR/L 242605.35 USD-S 229978.82EUR	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2024	04/15/2025	04/15/2025	Maturity	1	242,605	1.054903012			(16,856)					(3,245)		(16,856)			0003
EUR/L 460017.66 USD-S 403638.73EUR	Saint James Albany Paris-50229626	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	460,018	1.13967671			(8,203)							(8,203)			0003
EUR/L 352160.34 USD-S 308695.95EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025	01/27/2025	Maturity	1	352,160	1.140800001			28,430					(32,092)		28,430			0003
EUR/L 1504111.6 USD-S 1338445.63EUR	Coupon Hedge CLO FMAN	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2025	08/15/2025	08/15/2025	Maturity	1	1,504,112	1.123774897			(61,871)							(61,871)			0003
EUR/L 491443.49 USD-S 443400.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/22/2024	08/18/2025	08/18/2025	Maturity	1	491,443	1.108350006			(25,871)					(26,623)		(25,871)			0003
EUR/L 1040363.6 USD-S 989220.88EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/17/2025	11/17/2025	Maturity	1	1,040,364	1.051700001			(105,842)					1,729		(105,842)			0003
EUR/L 414677.3 USD-S 397760.55EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/28/2025	01/28/2025	Maturity	1	414,677	1.042529984			(227)					(2,246)		(227)			0003
EUR/L 24794680 USD-S 20000000EUR	CLO ReInv6m RRME 6A B XS2291789118	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	10/15/2025	Maturity	1	24,794,680	1.239734			1,508,811					(3,643,511)		1,508,811			0003
EUR/L 2222293.62 USD-S 1889943.31EUR	Non USD Repatriation 12.22.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2025	12/29/2025	12/29/2025	Maturity	1	2,222,294	1.175851999			(1,797)							(1,797)			0003
EUR/L 28141961.8 USD-S 22700000EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	10/15/2025	Maturity	1	28,141,962	1.239734			1,712,501					(4,135,385)		1,712,501			0003
EUR/L 816645.3 USD-S 749061.25EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2024	01/28/2025	01/28/2025	Maturity	1	816,645	1.090224998			35,299					(39,956)		35,299			0003
EUR/L 11245155.2 USD-S 10973559.66UR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	11,245,155	1.02475			(1,135,182)							(1,135,182)			0003
EUR/L 874438.12 USD-S 742315.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2025	11/17/2025	11/17/2025	Maturity	1	874,438	1.177986705			14,321							14,321			0003
EUR/L 215507.73 USD-S 195137.17EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2024	01/28/2025	01/28/2025	Maturity	1	215,508	1.104390978			11,960					(13,173)		11,960			0003
EUR/L 371883.24 USD-S 360000EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025	04/15/2025	Maturity	1	371,883	1.033009			(34,268)							(34,268)			0003
EUR/L 224893.79 USD-S 196692.94EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2025	07/09/2025	07/09/2025	Maturity	1	224,894	1.143374999			(5,572)							(5,572)			0003
EUR/L 119015.16 USD-S 106653.97EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	03/14/2024	09/15/2025	09/15/2025	Maturity	1	119,015	1.115899952			(6,453)					(7,017)		(6,453)			0003
EUR/L 207840.33 USD-S 173344.73EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2021	06/16/2025	06/16/2025	Maturity	1	207,840	1.198999993			7,558					(26,359)		7,558			0003
EUR/L 4916868.6 USD-S 4200000EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2025	08/01/2025	08/01/2025	Maturity	1	4,916,869	1.170683			58,288							58,288			0003
EUR/L 3246810.84 USD-S 2945888.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/22/2024	04/16/2025	04/16/2025	Maturity	1	3,246,811	1.102150002			(107,078)					(180,579)		(107,078)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 184808.33 USD-S 176158.93EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	09/15/2025	09/15/2025	Maturity	1	184,808	1.04909998			(22,425)					77		(22,425)			0003
EUR/L 532956.68 USD-S 506372.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2025	12/15/2025	Maturity	1	532,957	1.052500005			(62,033)					1,369		(62,033)			0003
EUR/L 76793.55 USD-S 69729.91EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	11/17/2025	11/17/2025	Maturity	1	76,794	1.101300002			(4,002)					(3,287)		(4,002)			0003
EUR/L 4409880 USD-S 4000000EUR	CLO ReInv6n NWDSE 2022-26A D XS2437417186	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/16/2022	01/15/2025	01/15/2025	Maturity	1	4,409,680	1.10242			291,700					(265,771)		291,700			0003
EUR/L 347610.87 USD-S 310588.75EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/02/2023	02/24/2025	02/24/2025	Maturity	1	347,611	1.11919999			22,642					(25,223)		22,642			0003
EUR/L 454504.75 USD-S 417569.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025	04/16/2025	Maturity	1	454,505	1.088400002			(20,921)					(19,856)		(20,921)			0003
EUR/L 14166312.5 USD-S 12500000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/28/2025	07/23/2025	07/23/2025	Maturity	1	14,166,313	1.133305			(549,958)							(549,958)			0003
EUR/L 1003825.82 USD-S 860483.1EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/18/2025	08/18/2025	Maturity	1	1,003,826	1.166584004			(98)							(98)			0003
EUR/L 4058402.7 USD-S 3300000EUR	CLO ReInv6n AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	4,058,403	1.229819			335,353					(617,741)		335,353			0003
EUR/L 480110.23 USD-S 436702.04EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	10/21/2025	10/21/2025	Maturity	1	480,110	1.099400017			(30,306)					(20,656)		(30,306)			0003
EUR/L 11640130 USD-S 10000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/28/2025	08/26/2025	08/26/2025	Maturity	1	11,640,130	1.164013			1,125							1,125			0003
EUR/L 2951565.6 USD-S 2400000EUR	CLO ReInv6n AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	04/15/2025	Maturity	1	2,951,566	1.229819			243,893					(449,266)		243,893			0003
EUR/L 1226586 USD-S 1000000EUR	CLO ReInv6n PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	1,228,586	1.228586			100,389					(185,976)		100,389			0003
EUR/L 1226586 USD-S 1000000EUR	CLO ReInv6n PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	1,228,586	1.228586			100,389					(185,976)		100,389			0003
EUR/L 1965737.6 USD-S 1600000EUR	CLO ReInv6n PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	04/15/2025	Maturity	1	1,965,738	1.228586			160,622					(297,562)		160,622			0003
EUR/L 7326376 USD-S 7149427.67EUR	Coupon Hedge CLO JAJO	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/13/2025	04/15/2025	04/15/2025	Maturity	1	7,326,376	1.024749999			(739,587)							(739,587)			0003
EUR/L 7612371.83 USD-S 6182385.96EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	06/16/2025	Maturity	1	7,612,372	1.2313			469,234					(1,135,927)		469,234			0003
EUR/L 53464339 USD-S 47155000EUR	Project Physicus - 7200542	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	02/25/2025	02/25/2025	Maturity	1	53,464,339	1.1338			3,880,734					(4,502,927)		3,880,734			0003
EUR/L 1246523.63 USD-S 1189430.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025	04/28/2025	Maturity	1	1,246,524	1.048000004			(111,801)					(8,195)		(111,801)			0003
EUR/L 123874.49 USD-S 114752.79EUR	Saint James Albany Paris-50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/02/2025	04/02/2025	Maturity	1	123,874	1.079490006			(621)							(621)			0003
USD/L 431595.59 EUR-S 501002.85USD	Coupon Hedge CLO NJSD	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2025	06/30/2025	06/30/2025	Maturity	1	501,003	1.160815499			(7,331)							(7,331)			0003
EUR/L 412435.04 USD-S 360000EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2025	08/19/2025	08/19/2025	Maturity	1	412,435	1.145652889			(6,823)							(6,823)			0003
EUR/L 628483.83 USD-S 535330.9EUR	CML EQT Poland 7410017	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	10/07/2025	10/07/2025	Maturity	1	628,484	1.17401			4,875							4,875			0003
EUR/L 1847008.35 USD-S 1756546.22EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025	07/28/2025	Maturity	1	1,847,008	1.0515			(188,835)					(8,559)		(188,835)			0003
EUR/L 330413.67 USD-S 288268.77EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	07/25/2025	07/25/2025	Maturity	1	330,414	1.14620002			(8,041)					(28,664)		(8,041)			0003
EUR/L 162892.12 USD-S 147996.3EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J8570P30	02/22/2024	03/17/2025	03/17/2025	Maturity	1	162,892	1.100649949			1,266					(9,106)		1,266			0003
EUR/L 2936497.1 USD-S 2642517.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J8570P30	02/22/2024	10/21/2025	10/21/2025	Maturity	1	2,936,497	1.111250002			(152,071)					(156,308)		(152,071)			0003
EUR/L 175980.87 USD-S 147549EUR	Coupon Hedge CLO NJSD	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025	12/17/2025	Maturity	1	175,981	1.192694427			2,787							2,787			0003
EUR/L 1746422.04 USD-S 1666147.08EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/28/2025	10/28/2025	Maturity	1	1,746,422	1.048179996			(194,796)					6,544		(194,796)			0003
EUR/L 167942.97 USD-S 161891.47EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	01/28/2025	01/28/2025	Maturity	1	167,943	1.037379981			(926)					(80)		(926)			0003
EUR/L 487891.32 USD-S 438455.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J8570P30	02/22/2024	11/17/2025	11/17/2025	Maturity	1	487,891	1.112750016			(20,145)					(25,691)		(20,145)			0003
EUR/L 1460996.68 USD-S 1343762.47EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/08/2024	07/09/2025	07/09/2025	Maturity	1	1,460,697	1.08702			(113,791)					(55,473)		(113,791)			0003
EUR/L 152862.68 USD-S 139753.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025	07/16/2025	Maturity	1	152,863	1.093799967			(9,727)					(6,654)		(9,727)			0003
EUR/L 174657.65 USD-S 167040.6EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/16/2025	06/16/2025	Maturity	1	174,658	1.045599992			(18,341)					(273)		(18,341)			0003
EUR/L 410283.61 USD-S 360000EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	410,284	1.139676694			(7,316)							(7,316)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 418250 USD-S 355000EUR	CLO ReInv6m AVOCA 26A B1			CANADIAN IMPERIAL																				
	XS2437855021	D1	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025	10/15/2025	Maturity	1	418,250	1.178169014			4,926							4,926			0003
EUR/L 15581723.03 USD-S																								
13245597.08EUR	Coupon Hedge CLO JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2025	10/15/2025	10/15/2025	Maturity	1	15,581,723	1.176369999			159,961							159,961			0003
EUR/L 125233.61 USD-S	Saint James Albany Paris-																							
114752.79EUR	50229626	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/19/2025	04/15/2025	04/15/2025	Maturity	1	125,234	1.091333901			(4,230)							(4,230)			0003
EUR/L 7038120.6 USD-S	CLO ReInv6m CIFCE 3A D																							
5700000EUR	XS2274531768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025	07/15/2025	Maturity	1	7,038,121	1.234758			426,129					(1,053,173)		426,129			0003
EUR/L 125443.04 USD-S				MIZUHO CAPITAL																				
112899.87EUR	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	06/11/2025	06/11/2025	Maturity	1	125,443	1.111099951			(4,178)					(7,568)		(4,178)			0003
EUR/L 674987.52 USD-S				MIZUHO CAPITAL																				
611595.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	05/16/2025	05/16/2025	Maturity	1	674,988	1.103649987			(6,821)					(37,355)		(6,821)			0003
EUR/L 475824.8 USD-S																								
440000EUR	CLO CFCUR 1A C XS2066907630	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/26/2025	03/26/2025	Maturity	1	475,825	1.08142			2,823							2,823			0003
EUR/L 3409080 USD-S	CLO ReInv6m ANCHE 1A D2R																							
3000000EUR	XS2399534093	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/16/2025	04/22/2025	04/22/2025	Maturity	1	3,409,080	1.13636			(16,633)							(16,633)			0003
EUR/L 350658841.5 USD-S	Bridgepoint NAV Euro Bridge																							
297000000EUR	Loan Facility B	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/11/2025	12/29/2025	12/29/2025	Maturity	1	350,658,842	1.1806695			1,148,391							1,148,391			0003
EUR/L 553013.8 USD-S	Warrington 2022-1 Irish NPL																							
458248.09EUR	Feb 2022 - 50118856	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/18/2022	12/24/2025	12/24/2025	Maturity	1	553,014	1.206800011			13,518							13,518			0003
EUR/L 54420.99 USD-S																								
49586.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	03/17/2025	03/17/2025	Maturity	1	54,421	1.097500077			268					(2,895)		268			0003
EUR/L 49734.34 USD-S	Coupon Hedge: Portman Square																							
43596.02EUR	2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025	01/27/2025	Maturity	1	49,734	1.140800009			4,015					(4,532)		4,015			0003
EUR/L 395294.76 USD-S	CLO temp AVOCA 17A CRR			SOCIETE GENERALE SA																				
360000EUR	XS2434356502	D1	Currency	02RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	01/15/2025	Maturity	1	395,295	1.098041			24,677					(22,214)		24,677			0003
EUR/L 19860765.33 USD-S	College Square July 2021 -			CANADIAN IMPERIAL																				
18289236.01EUR	7200462	B1	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78	11/08/2024	07/09/2025	07/09/2025	Maturity	1	19,880,765	1.08702			(1,548,752)					(755,009)		(1,548,752)			0003
EUR/L 2963223.6 USD-S	Domi 2021-1 Class A-50136220																							
2808649.57EUR		B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/11/2024	03/18/2025	03/18/2025	Maturity	1	2,963,224	1.055035			(110,841)					(44,531)		(110,841)			0003
EUR/L 6457220 USD-S	SCP II Investments LLC TL EUR																							
5500000EUR		D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2025	10/07/2025	10/07/2025	Maturity	1	6,457,220	1.17404			50,249							50,249			0003
EUR/L 29052.01 USD-S	Coupon Hedge: Portman Square																							
25284.61EUR	2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025	10/28/2025	Maturity	1	29,052	1.148999728			(407)					(2,431)		(407)			0003
EUR/L 289325.27 USD-S				MIZUHO CAPITAL																				
261076.76EUR	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	04/15/2025	04/15/2025	Maturity	1	289,325	1.108200017			(5,221)					(17,598)		(5,221)			0003
EUR/L 341903.01 USD-S	CLO ReInv6m BRGPT 2A C																							
300000EUR	XS2352783752	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	07/15/2025	07/15/2025	Maturity	1	341,903	1.1396767			(6,097)							(6,097)			0003
EUR/L 493231.94 USD-S	College Square July 2021 -			SOCIETE GENERALE SA																				
464599.6EUR	7200462	B1	Currency	02RNE8IBXP4R0TD8PU41	12/17/2024	07/09/2025	07/09/2025	Maturity	1	493,232	1.061627991			(51,140)					(7,382)		(51,140)			0003
EUR/L 213847.8 USD-S																								
192673.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025	12/16/2025	Maturity	1	213,848	1.109900021			(12,467)					(10,382)		(12,467)			0003
EUR/L 29136.4 USD-S																								
26733.1EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/06/2024	10/21/2025	10/21/2025	Maturity	1	29,136	1.089899787			(2,109)					(1,011)		(2,109)			0003
EUR/L 9355100 USD-S	CLO TERM CRNCL 2018-10A C1R			CANADIAN IMPERIAL																				
8500000EUR	XS2350605239	D1	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78	12/20/2022	07/31/2025	07/31/2025	Maturity	1	9,355,100	1.1006			(344,221)					(447,090)		(344,221)			0003
EUR/L 1071561.24 USD-S				MIZUHO CAPITAL																				
975077.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2024	02/14/2025	02/14/2025	Maturity	1	1,071,561	1.098949997			48,610					(59,839)		48,610			0003
GBP/L 47843.18 USD-S																								
37639.2GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZ1NUHU748	02/23/2024	01/16/2025	01/16/2025	Maturity	1	47,843	1.271099811			1,814					(737)		1,814			0003
GBP/L 210698.82 USD-S																								
165891.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	02/14/2025	Maturity	1	210,699	1.270100003			1,925					(3,129)		1,925			0003
GBP/L 210897.89 USD-S																								
165891.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZ1NUHU748	02/23/2024	02/14/2025	02/14/2025	Maturity	1	210,898	1.271300004			2,124					(3,329)		2,124			0003
GBP/L 413560.09 USD-S																								
331783.04GBP	Repat For Jon Net O	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/13/2025	02/28/2025	02/28/2025	Maturity	1	413,560	1.246477487			(3,725)							(3,725)			0003
GBP/L 47801.78 USD-S																								
37639.2GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	01/16/2025	Maturity	1	47,802	1.269999894			1,773					(696)		1,773			0003
GBP/L 100808503.2 USD-S	Sorel Foundation Home Loans			WELLS FARGO &																				
74400000GBP	50163204	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	09/08/2025	09/19/2025	09/19/2025	Maturity	1	100,808,503	1.354953			591,636							591,636			0003
GBP/L 7526928.08 USD-S	Sorel Foundation Home Loans																							
5600000GBP	50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2025	09/19/2025	09/19/2025	Maturity	1	7,526,928	1.3440943			(16,277)							(16,277)			0003
GBP/L 1074733.36 USD-S	Sorel Foundation Home Loans																							
8000000GBP	50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2025	12/19/2025	12/19/2025	Maturity	1	1,074,733	1.3434167			4,972							4,972			0003
GBP/L 6857799.6 USD-S	RMBS SGSHR 2025-1A D																							
5155000GBP	XS3032971114	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2025	10/21/2025	10/21/2025	Maturity	1	6,857,800	1.33032			(66,404)							(66,404)			0003
GBP/L 8006664 USD-S	Sorel Foundation Home Loans			SOCIETE GENERALE SA																				
6000000GBP	50163204	B1	Currency	02RNE8IBXP4R0TD8PU41	04/28/2025	07/23/2025	07/23/2025	Maturity	1	8,006,664	1.334444			(141,303)							(141,303)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 5037156.47 USD-S 3782220.88GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2025	12/11/2025	12/11/2025	Maturity	1	5,037,156	1.331798599			(28,024)							(28,024)			0003
GBP/L 6707536.71 USD-S 5005763GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2025	12/30/2025	12/30/2025	Maturity	1	6,707,537	1.339962901			(30,692)							(30,692)			0003
GBP/L 28309388.14 USD-S 20632911.39GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/01/2025	10/07/2025	10/07/2025	Maturity	1	28,309,388	1.3720501			622,010							622,010			0003
GBP/L 13716100 USD-S 10000000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	10/02/2025	10/02/2025	Maturity	1	13,716,100	1.37161			275,059							275,059			0003
GBP/L 21589.51 USD-S 16903.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	05/16/2025	05/16/2025	Maturity	1	21,590	1.277200129			(847)					(453)		(847)			0003
GBP/L 298464766.31 USD-S 24511640 6.1GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/17/2025	04/23/2025	04/23/2025	Maturity	1	298,464,766	1.217645			(26,631,929)							(26,631,929)			0003
GBP/L 89068.57 USD-S 68750GBP	Project Madonna 50234178	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2025	06/20/2025	06/20/2025	Maturity	1	89,069	1.295542836			(3,358)							(3,358)			0003
GBP/L 62824503.54 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/28/2025	05/30/2025	05/30/2025	Maturity	1	62,824,504	1.338697			(393,957)							(393,957)			0003
GBP/L 8602779.42 USD-S 6379886GBP	GreyKite UK MLI- 50433655	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/22/2025	08/26/2025	08/26/2025	Maturity	1	8,602,779	1.3484217			4,548							4,548			0003
GBP/L 62942672.25 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	09/26/2025	12/30/2025	12/30/2025	Maturity	1	62,942,672	1.341215			(228,984)							(228,984)			0003
GBP/L 1039359.12 USD-S 802934.93GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/14/2025	03/14/2025	Maturity	1	1,039,359	1.29445			929							929			0003
GBP/L 8081318.4 USD-S 6000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/28/2025	07/23/2025	07/23/2025	Maturity	1	8,081,318	1.3468864			(66,649)							(66,649)			0003
GBP/L 33118.64 USD-S 25920.51GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	09/15/2025	09/15/2025	Maturity	1	33,119	1.277700169			(2,151)					(735)		(2,151)			0003
GBP/L 27356403.2 USD-S 20161849GBP	CML Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	07/07/2025	07/07/2025	Maturity	1	27,356,403	1.35684			(77,670)							(77,670)			0003
GBP/L 72098439.66 USD-S 54281388.2GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/02/2024	01/22/2025	01/22/2025	Maturity	1	72,098,440	1.328235			5,256,025					(4,167,847)		5,256,025			0003
GBP/L 7954396.2 USD-S 6000000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2025	06/02/2025	06/02/2025	Maturity	1	7,954,396	1.3257327			(171,391)							(171,391)			0003
GBP/L 93138.31 USD-S 68750GBP	Project Madonna 50234178	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/17/2025	09/22/2025	09/22/2025	Maturity	1	93,138	1.354739055			237							237			0003
GBP/L 2104219 USD-S 1625000GBP	Tower Bridge 2023-2 Class B	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	04/22/2025	04/22/2025	Maturity	1	2,104,219	1.294904			(61,755)							(61,755)			0003
GBP/L 18089490.77 USD-S 14112821GBP	Project Nexus	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2025	05/07/2025	05/07/2025	Maturity	1	18,089,491	1.2817771			(670,573)							(670,573)			0003
GBP/L 8234997 USD-S 6000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/27/2025	07/23/2025	07/23/2025	Maturity	1	8,234,997	1.3724995			87,030							87,030			0003
GBP/L 2682520.4 USD-S 2000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2025	08/26/2025	08/26/2025	Maturity	1	2,682,520	1.3412602			(12,897)							(12,897)			0003
GBP/L 64544.85 USD-S 47643.75GBP	Project Madonna	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/17/2025	09/22/2025	09/22/2025	Maturity	1	64,545	1.354739079			164							164			0003
GBP/L 1551523.52 USD-S 1190202GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/11/2025	04/15/2025	04/15/2025	Maturity	1	1,551,524	1.303579997			(22,401)							(22,401)			0003
GBP/L 41292813.84 USD-S 30098360.66GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	10/10/2025	10/10/2025	Maturity	1	41,292,814	1.371929			1,114,524							1,114,524			0003
GBP/L 1492580.35 USD-S 1123846.36GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/28/2025	10/30/2025	10/30/2025	Maturity	1	1,492,580	1.328099999			15,507							15,507			0003
GBP/L 17116259.52 USD-S 12675161.71GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/11/2025	07/15/2025	07/15/2025	Maturity	1	17,116,260	1.350378			153,167							153,167			0003
GBP/L 19283181.05 USD-S 15133322.79GBP	Coupon Hedge RML	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/06/2024	03/12/2025	03/12/2025	Maturity	1	19,283,181	1.2742199			(338,631)					(351,287)		(338,631)			0003
GBP/L 59048877.1 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/28/2025	03/25/2025	03/25/2025	Maturity	1	59,048,877	1.258244			(1,701,403)							(1,701,403)			0003
GBP/L 40764918.69 USD-S 30098360.66GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/06/2025	07/10/2025	07/10/2025	Maturity	1	40,764,919	1.35439			(87,409)							(87,409)			0003
GBP/L 15932860.02 USD-S 11781000GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2025	07/15/2025	07/15/2025	Maturity	1	15,932,860	1.35242			166,419							166,419			0003
GBP/L 5681717.01 USD-S 4200216.61GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	5,681,717	1.352719999			(20,528)							(20,528)			0003
GBP/L 279665552.37 USD-S 207750757.8GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2025	08/26/2025	08/26/2025	Maturity	1	279,665,552	1.346159			(321,992)							(321,992)			0003
GBP/L 1094165.48 USD-S 883317.58GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/13/2025	02/13/2025	Maturity	1	1,094,165	1.238699993			(15,098)							(15,098)			0003
GBP/L 576671.93 USD-S 455262.88GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025	11/03/2025	Maturity	1	576,672	1.266679001			(21,320)					(8,061)		(21,320)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 384604.22 USD-S 301295.9GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	03/15/2024	01/16/2025	01/16/2025	Maturity	1	384,604	1.276500012			16,150					(7,526)		16,150			0003
GBP/L 344405.13 USD-S 269550.86GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	03/15/2024	10/21/2025	10/21/2025	Maturity	1	344,405	1.277699986			(17,656)					(7,706)		(17,656)			0003
GBP/L 357094.23 USD-S 279525.81GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	03/15/2024	07/16/2025	07/16/2025	Maturity	1	357,094	1.277500028			(17,892)					(7,741)		(17,892)			0003
GBP/L 22313.12 USD-S 17475.81GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	03/15/2024	02/14/2025	02/14/2025	Maturity	1	22,313	1.276800331			320					(447)		320			0003
GBP/L 18817809.72 USD-S 14112821GBP	Project Nexus	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/05/2025	06/06/2025	06/06/2025	Maturity	1	18,817,810	1.333384			(278,343)							(278,343)			0003
GBP/L 19374433.49 USD-S 14112821GBP	Project Nexus	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/01/2025	10/07/2025	10/07/2025	Maturity	1	19,374,433	1.372825			436,388							436,388			0003
GBP/L 32914336 USD-S 26000000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	02/25/2025	02/28/2025	02/28/2025	Maturity	1	32,914,336	1.265936			214,047							214,047			0003
GBP/L 7595616 USD-S 6000000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	02/25/2025	02/28/2025	02/28/2025	Maturity	1	7,595,616	1.265936			49,395							49,395			0003
GBP/L 34781.97 USD-S 27237.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	03/15/2024	03/14/2025	03/14/2025	Maturity	1	34,782	1.277000064			(444)					(708)		(444)			0003
GBP/L 8185032 USD-S 6000000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	8,185,032	1.364172			116,829							116,829			0003
GBP/L 8093815.8 USD-S 6000000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	05/29/2025	06/30/2025	06/30/2025	Maturity	1	8,093,816	1.3489693			(140,590)							(140,590)			0003
GBP/L 619267.87 USD-S 487514.76GBP	Project Conrad Henderson Park 720049401	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025	11/03/2025	Maturity	1	619,268	1.270254607			(21,087)					(10,375)		(21,087)			0003
GBP/L 3093396.48 USD-S 2400000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2025	04/23/2025	04/23/2025	Maturity	1	3,093,396	1.2889152			(89,712)							(89,712)			0003
GBP/L 12662963 USD-S 10000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2024	01/22/2025	01/22/2025	Maturity	1	12,662,963	1.2662963			348,905					(148,436)		348,905			0003
GBP/L 8706092.7 USD-S 6439084.29GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/13/2025	06/13/2025	Maturity	1	8,706,093	1.352070001			(31,148)							(31,148)			0003
GBP/L 2197199 USD-S 1700000GBP	Tower Bridge 2023-2 Class C	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/24/2025	03/26/2025	03/26/2025	Maturity	1	2,197,199	1.29247			6,421							6,421			0003
GBP/L 27678690.35 USD-S 20161849GBP	Project Nexus	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/01/2025	10/07/2025	10/07/2025	Maturity	1	27,678,690	1.372825			623,432							623,432			0003
GBP/L 26957778 USD-S 20000000GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2025	07/07/2025	07/07/2025	Maturity	1	26,957,778	1.3478889			(256,068)							(256,068)			0003
GBP/L 349532.55 USD-S 274919.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/17/2025	03/17/2025	Maturity	1	349,533	1.271399998			(7,561)					(5,619)		(7,561)			0003
GBP/L 7807025.84 USD-S 5826300GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2025	12/30/2025	12/30/2025	Maturity	1	7,807,026	1.339962899			(35,723)							(35,723)			0003
GBP/L 33898.2 USD-S 26538.95GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	03/15/2024	06/11/2025	06/11/2025	Maturity	1	33,898	1.277299969			(2,025)					(721)		(2,025)			0003
GBP/L 13039438.52 USD-S 10099785GBP	Coupon Hedge RML	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	03/07/2025	06/13/2025	06/13/2025	Maturity	1	13,039,439	1.291061			(665,034)							(665,034)			0003
GBP/L 1633084.95 USD-S 1305274.31GBP	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025	10/28/2025	Maturity	1	1,633,085	1.251143103			(99,151)							(99,151)			0003
GBP/L 44473.95 USD-S 34978.65GBP	Patrizia London - 7200445	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	06/24/2024	10/28/2025	10/28/2025	Maturity	1	44,474	1.271459876			(1,946)					(785)		(1,946)			0003
GBP/L 416755.01 USD-S 327468.86GBP	Patrizia London - 7200445	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/04/2024	10/28/2025	10/28/2025	Maturity	1	416,755	1.272655391			(17,830)					(7,740)		(17,830)			0003
GBP/L 419463.98 USD-S 330182.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	04/16/2025	04/16/2025	Maturity	1	419,464	1.270399977			(17,563)					(6,514)		(17,563)			0003
GBP/L 40880.03 USD-S 32330.41GBP	iQ Pool I 7200423	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/15/2025	05/15/2025	Maturity	1	40,880	1.264445146			(2,135)					(455)		(2,135)			0003
GBP/L 2164501.69 USD-S 1739282.02GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCJUZ63	09/05/2023	10/28/2025	10/28/2025	Maturity	1	2,164,502	1.244480001			(143,708)					7,894		(143,708)			0003
GBP/L 996217.2 USD-S 731807.74GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	996,217	1.361310007			(8,779)							(8,779)			0003
GBP/L 54441143.75 USD-S 40250000GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/24/2022	01/27/2025	01/27/2025	Maturity	1	54,441,144	1.352575			4,177,023					(4,063,738)		4,177,023			0003
GBP/L 386998.03 USD-S 304387.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/17/2025	03/17/2025	Maturity	1	386,998	1.271400013			(8,372)					(6,222)		(8,372)			0003
GBP/L 230029.36 USD-S 181011.45GBP	Patrizia London - 7200445	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2023	10/28/2025	10/28/2025	Maturity	1	230,029	1.270800052			(10,192)					(3,943)		(10,192)			0003
GBP/L 176767.86 USD-S 138896.88GBP	Patrizia London - 7200445	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/04/2024	10/28/2025	10/28/2025	Maturity	1	176,768	1.272655369			(7,563)					(3,283)		(7,563)			0003
GBP/L 17961273.36 USD-S 13414947.61GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/26/2021	10/28/2025	10/28/2025	Maturity	1	17,961,273	1.3389			158,232					(1,167,384)		158,232			0003
GBP/L 1956634.59 USD-S 1540172.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	05/16/2025	05/16/2025	Maturity	1	1,956,635	1.270400003			(87,634)					(30,845)		(87,634)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 859149.19 USD-S 675909.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	01/16/2025	Maturity	1	859,149	1.271100003			32,581					(13,233)		32,581			0003
GBP/L 2058859.05 USD-S 1619491.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	02/14/2025	Maturity	1	2,058,859	1.271299993			20,738					(32,494)		20,738			0003
GBP/L 2064694.81 USD-S 1550664.96BP	Non USD Repatriation 12.9.2025	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/09/2025	12/11/2025	12/11/2025	Maturity	1	2,064,695	1.331490001			(11,968)							(11,968)			0003
GBP/L 46379736 USD-S 37350000GBP	19-24 Dering Street - 7200520	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2025	10/01/2025	10/01/2025	Maturity	1	46,379,736	1.24176			(3,960,583)							(3,960,583)			0003
GBP/L 208086.07 USD-S 153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025	11/17/2025	Maturity	1	208,086	1.357874618			6,524							6,524			0003
GBP/L 92736.4 USD-S 72936.94GBP	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025	10/28/2025	Maturity	1	92,736	1.271459976			(4,059)					(1,637)		(4,059)			0003
GBP/L 140580.87 USD-S 100000GBP	Patrizia London - 7200445 ..	B1	Currency	BNP PARIBAS SA ... R0MUWSFPU8MPR08K5P83	04/23/2021	10/28/2025	10/28/2025	Maturity	1	140,581	1.4058087			7,870					(15,166)		7,870			0003
GBP/L 1070850.91 USD-S 848262.97GBP	Patrizia London - 7200445 ..	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	11/20/2024	10/28/2025	10/28/2025	Maturity	1	1,070,851	1.262404405			(54,883)					(11,354)		(54,883)			0003
GBP/L 1360860.63 USD-S 1014240.04GBP	The Whiteley 7410036 ...	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2025	05/29/2025	05/29/2025	Maturity	1	1,360,861	1.341753999			(7,552)							(7,552)			0003
GBP/L 190315.29 USD-S 149642.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	11/17/2025	Maturity	1	190,315	1.271799978			(6,510)					(3,432)		(6,510)			0003
GBP/L 5459436.37 USD-S 4317654.28GBP	iQ Pool I 7200423 ...	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	05/15/2025	Maturity	1	5,459,436	1.264445001			(285,181)					(60,714)		(285,181)			0003
GBP/L 392362.56 USD-S 308509.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	10/21/2025	10/21/2025	Maturity	1	392,363	1.2718			(22,028)					(7,000)		(22,028)			0003
GBP/L 144641.59 USD-S 113502.88GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	12/11/2024	03/27/2025	03/27/2025	Maturity	1	144,642	1.274342907			(2,311)					(2,665)		(2,311)			0003
GBP/L 4107730.92 USD-S 3045493.31GBP	The Whiteley 7410036 ...	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	05/29/2025	06/02/2025	06/02/2025	Maturity	1	4,107,731	1.348789999			(16,774)							(16,774)			0003
GBP/L 10299024.52 USD-S 7620047.48GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	09/22/2025	09/23/2025	09/23/2025	Maturity	1	10,299,025	1.351569599			(5,578)							(5,578)			0003
GBP/L 1397688 USD-S 1047938.52GBP	The Whiteley 7410036 ...	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/21/2025	10/21/2025	Maturity	1	1,397,688	1.333749999			(10,226)							(10,226)			0003
GBP/L 83016.58 USD-S 65654.56GBP	iQ Pool I 7200423 ...	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	05/15/2025	Maturity	1	83,017	1.264444998			(4,336)					(923)		(4,336)			0003
GBP/L 1632477.89 USD-S 1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494 ...	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025	11/03/2025	Maturity	1	1,632,478	1.225399998			(117,378)					30,067		(117,378)			0003
GBP/L 143962.2 USD-S 116966.36GBP	Patrizia London - 7200445 ..	B1	Currency	Natixis NA ... KX1IK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025	10/28/2025	Maturity	1	143,962	1.230800035			(11,264)					2,131		(11,264)			0003
GBP/L 1633084.95 USD-S 1305274.31GBP	Patrizia London - 7200445 ..	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025	10/28/2025	Maturity	1	1,633,085	1.251143103			(99,151)							(99,151)			0003
GBP/L 509508.49 USD-S 400727.11GBP	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025	10/28/2025	Maturity	1	509,508	1.271459997			(22,298)					(8,993)		(22,298)			0003
GBP/L 4181496.31 USD-S 3202925.96BP	Patrizia London - 7200445 ..	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2024	10/28/2025	10/28/2025	Maturity	1	4,181,496	1.305523899			(69,122)					(180,981)		(69,122)			0003
GBP/L 105485.43 USD-S 84291GBP	Patrizia London - 7200445 ..	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/19/2024	10/28/2025	10/28/2025	Maturity	1	105,485	1.25144357			(6,378)					(204)		(6,378)			0003
GBP/L 761080.45 USD-S 582969.37GBP	Patrizia London - 7200445 ..	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2024	10/28/2025	10/28/2025	Maturity	1	761,080	1.305523908			(12,581)					(32,941)		(12,581)			0003
GBP/L 1851295.01 USD-S 1455649.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	11/17/2025	Maturity	1	1,851,295	1.271800001			(63,328)					(33,382)		(63,328)			0003
GBP/L 533161.73 USD-S 393036.4GBP	The Whiteley 7410036 ...	B1	Currency	ROYAL BK CANADA ... ES71P3U3RHIGC71XBU11	06/04/2025	06/06/2025	06/06/2025	Maturity	1	533,162	1.356519981			1,342							1,342			0003
GBP/L 392023.2 USD-S 308509.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES71P3U3RHIGC71XBU11	02/23/2024	10/21/2025	10/21/2025	Maturity	1	392,023	1.270700001			(22,367)					(6,661)		(22,367)			0003
GBP/L 44337.22 USD-S 34870.01GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	04/16/2025	Maturity	1	44,337	1.271500066			(1,816)					(726)		(1,816)			0003
GBP/L 482179.38 USD-S 360111.97GBP	The Whiteley 7410036 ...	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	10/15/2025	12/30/2025	12/30/2025	Maturity	1	482,179	1.33897071			(2,565)							(2,565)			0003
GBP/L 509337.31 USD-S 401915.82GBP	Henderson Park UK 12-hotel Portfolio - 7200494 ...	B1	Currency	BNP PARIBAS SA ... R0MUWSFPU8MPR08K5P83	03/26/2024	11/03/2025	11/03/2025	Maturity	1	509,337	1.267273605			(18,582)					(7,355)		(18,582)			0003
GBP/L 1463487.74 USD-S 1162143.84GBP	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2024	10/28/2025	10/28/2025	Maturity	1	1,463,488	1.259300002			(78,799)					(11,948)		(78,799)			0003
GBP/L 11670.26 USD-S 9208.95GBP	Henderson Park UK 12-hotel Portfolio - 7200494 ...	B1	Currency	BNP PARIBAS SA ... R0MUWSFPU8MPR08K5P83	03/26/2024	11/03/2025	11/03/2025	Maturity	1	11,670	1.267273685			(426)					(169)		(426)			0003
GBP/L 784242.84 USD-S 578757.06GBP	CML BGO Logistics Portfolio 7410013 ...	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	10/15/2025	10/15/2025	Maturity	1	784,243	1.355046693			9,291							9,291			0003
GBP/L 42106006.48 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	BNP PARIBAS SA ... R0MUWSFPU8MPR08K5P83	03/21/2025	04/02/2025	04/02/2025	Maturity	1	42,106,006	1.294266			(117,971)							(117,971)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 13525814.24 USD-S																								
100255389GBP	GreyKite UK MLI- 50433655	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/20/2025	11/26/2025	11/26/2025	Maturity	1	13,525,814	1.349136			258,027							258,027			0003
GBP/L 84745.5 USD-S				MIZUHO CAPITAL																				
66347.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	06/11/2025	06/11/2025	Maturity	1	84,746	1.277299872			(5,062)							(5,062)			0003
GBP/L 43833852.31 USD-S																								
32532730.12GBP	Project Lavington - 7410033	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	06/30/2025	06/30/2025	Maturity	1	43,833,852	1.347377			(814,100)							(814,100)			0003
GBP/L 285230.82 USD-S																								
212504.95GBP	Project Lavington - 7410033	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/16/2025	12/30/2025	12/30/2025	Maturity	1	285,231	1.342231416			(821)							(821)			0003
GBP/L 918457.53 USD-S	CML BGO Logistics Portfolio																							
679839.61GBP	7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025	10/15/2025	Maturity	1	918,458	1.350991493			8,157							8,157			0003
GBP/L 441284.51 USD-S	CML BGO Logistics 7410013 FXF			WELLS FARGO &																				
354731.31GBP		B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2025	04/15/2025	04/15/2025	Maturity	1	441,285	1.243996505			(27,813)							(27,813)			0003
GBP/L 43633385.63 USD-S				MIZUHO CAPITAL																				
32532730.12GBP	Project Lavington - 7410033	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	09/26/2025	12/30/2025	12/30/2025	Maturity	1	43,633,386	1.341215			(158,737)							(158,737)			0003
GBP/L 520837.1 USD-S	CML BGO Logistics 7410013 FXF																							
402753.42GBP		B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2025	04/15/2025	04/15/2025	Maturity	1	520,837	1.293191005			(11,765)							(11,765)			0003
GBP/L 16777.99 USD-S																								
13195.43GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	04/16/2025	Maturity	1	16,778	1.271500057			(687)							(687)			0003
GBP/L 15822.77 USD-S																								
12441.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	11/17/2025	Maturity	1	15,823	1.271800078			(541)							(541)			0003
GBP/L 17263.97 USD-S																								
13592.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/14/2025	02/14/2025	Maturity	1	17,264	1.270099709			158							158			0003
GBP/L 206583.99 USD-S				MIZUHO CAPITAL																				
161798.23GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	02/14/2025	02/14/2025	Maturity	1	206,584	1.276800061			2,962							2,962			0003
GBP/L 16156.83 USD-S																								
12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	08/18/2025	Maturity	1	16,157	1.272100188			(995)							(995)			0003
GBP/L 17555.08 USD-S																								
13822.9GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	01/16/2025	01/16/2025	Maturity	1	17,555	1.269999783			651							651			0003
GBP/L 17570.28 USD-S																								
13822.9GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	01/16/2025	Maturity	1	17,570	1.271099408			666							666			0003
GBP/L 16026.46 USD-S																								
12602.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025	09/16/2025	Maturity	1	16,026	1.271700051			(1,175)							(1,175)			0003
GBP/L 15899.8 USD-S																								
12512.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/21/2025	10/21/2025	Maturity	1	15,900	1.270700085			(907)							(907)			0003
GBP/L 16263.9 USD-S																								
12800.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	07/16/2025	07/16/2025	Maturity	1	16,264	1.270600312			(908)							(908)			0003
GBP/L 17246.24 USD-S				SOCIETE GENERALE SA																				
12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	O2RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025	11/17/2025	Maturity	1	17,246	1.357874357			541							541			0003
GBP/L 16596.02 USD-S																								
13052.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	05/16/2025	Maturity	1	16,596	1.271499626			(728)							(728)			0003
GBP/L 27982.51 USD-S																								
22002.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025	12/16/2025	Maturity	1	27,983	1.27179989			(1,551)							(1,551)			0003
GBP/L 46967.87 USD-S																								
36947.32GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2025	06/30/2025	06/30/2025	Maturity	1	46,968	1.271211823			(3,739)							(3,739)			0003
GBP/L 16427.93 USD-S																								
12930.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	06/16/2025	06/16/2025	Maturity	1	16,428	1.270499734			(1,121)							(1,121)			0003
GBP/L 16763.48 USD-S																								
13195.43GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/16/2025	04/16/2025	Maturity	1	16,763	1.270400434			(702)							(702)			0003
GBP/L 6271805.47 USD-S																								
4569704.71GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/27/2025	07/31/2025	07/31/2025	Maturity	1	6,271,805	1.372475			237,997							237,997			0003
GBP/L 15810.33 USD-S																								
12441.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	11/17/2025	11/17/2025	Maturity	1	15,810	1.270800177			(554)							(554)			0003
GBP/L 27960.51 USD-S																								
22002.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	12/16/2025	12/16/2025	Maturity	1	27,961	1.270799994			(1,573)							(1,573)			0003
GBP/L 16997.01 USD-S																								
13380.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	03/17/2025	03/17/2025	Maturity	1	16,997	1.270300165			(383)							(383)			0003
GBP/L 190095.43 USD-S				MIZUHO CAPITAL																				
148837.64GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	05/16/2025	05/16/2025	Maturity	1	190,095	1.271199974			(7,457)							(7,457)			0003
GBP/L 16137.78 USD-S																								
12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	08/18/2025	08/18/2025	Maturity	1	16,138	1.270600296			(1,014)							(1,014)			0003
GBP/L 16442.15 USD-S																								
12930.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025	06/16/2025	Maturity	1	16,442	1.271599477			(1,107)							(1,107)			0003
GBP/L 16277.98 USD-S																								
12800.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025	07/16/2025	Maturity	1	16,278	1.271700298			(894)							(894)			0003
GBP/L 143521 USD-S																								
104570.94GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/27/2025	07/31/2025	07/31/2025	Maturity	1	143,521	1.372474992			5,446							5,446			0003
GBP/L 181520.29 USD-S				MIZUHO CAPITAL																				
142056.89GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	11/14/2025	11/14/2025	Maturity	1	181,520	1.277799972			(5,539)							(5,539)			0003
GBP/L 5828996.29 USD-S																								
4506723.59GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/08/2024	06/30/2025	06/30/2025	Maturity	1	5,828,996	1.2934			(356,036)							(195,908)			(356,036)	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 15913.57 USD-S 12512.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/21/2025	10/21/2025	Maturity	1	15,914	1.271800573			(893)					(284)		(893)			0003
GBP/L 135252.05 USD-S 104570.94GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/08/2024	06/30/2025	06/30/2025	Maturity	1	135,252	1.293399964			(8,261)					(4,546)		(8,261)			0003
GBP/L 34855.41 USD-S 26033.80GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/28/2025	06/30/2025	06/30/2025	Maturity	1	34,855	1.338852184			(873)							(873)			0003
GBP/L 16581.67 USD-S 13052.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	05/16/2025	05/16/2025	Maturity	1	16,582	1.270400205			(743)					(261)		(743)			0003
GBP/L 16013.86 USD-S 12602.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2025	09/16/2025	Maturity	1	16,014	1.27070024			(1,187)					(269)		(1,187)			0003
GBP/L 17280.28 USD-S 13592.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	02/14/2025	Maturity	1	17,280	1.271299625			174					(273)		174			0003
GBP/L 17011.73 USD-S 13380.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/17/2025	03/17/2025	Maturity	1	17,012	1.271400289			(368)					(273)		(368)			0003
GBP/L 184960.63 USD-S 144771.94GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J8S7QP30	03/15/2024	08/15/2025	08/15/2025	Maturity	1	184,961	1.277599996			(11,263)					(4,056)		(11,263)			0003
GBP/L 86954.94 USD-S 68093.14GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J8S7QP30	03/15/2024	03/14/2025	03/14/2025	Maturity	1	86,955	1.277000003			(1,109)					(1,771)		(1,109)			0003
GBP/L 82796.6 USD-S 64801.28GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J8S7QP30	03/15/2024	09/15/2025	09/15/2025	Maturity	1	82,797	1.27770007			(5,378)					(1,837)		(5,378)			0003
GBP/L 42913750.67 USD-S 34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/01/2022	06/11/2025	06/11/2025	Maturity	1	42,913,751	1.2436			(3,795,888)					218,075		(3,795,888)			0003
GBP/L 419827.18 USD-S 330182.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	04/16/2025	Maturity	1	419,827	1.271499974			(17,200)					(6,878)		(17,200)			0003
GBP/L 85924.83 USD-S 66883.19GBP	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	03/14/2025	03/14/2025	Maturity	1	85,925	1.284699937			(575)					(2,255)		(575)			0003
GBP/L 52473822.06 USD-S 38963949.32GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/28/2025	06/30/2025	06/30/2025	Maturity	1	52,473,822	1.3467275			(1,000,342)							(1,000,342)			0003
GBP/L 2338651.81 USD-S 1735342.66GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/07/2025	10/07/2025	Maturity	1	2,338,652	1.347660001			9,989							9,989			0003
GBP/L 35601670.38 USD-S 27148455.72GBP	Patrizia London - 7200445	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/12/2025	11/14/2025	11/14/2025	Maturity	1	35,601,670	1.31137			(147,264)							(147,264)			0003
GBP/L 6809313.26 USD-S 5086853.72GBP	Non-USD Futures Repatriation -10.15.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/21/2025	10/21/2025	Maturity	1	6,809,313	1.33861			(24,916)							(24,916)			0003
GBP/L 297240.25 USD-S 237574.94GBP	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025	10/28/2025	Maturity	1	297,240	1.251143113			(18,047)							(18,047)			0003
GBP/L 1263817.68 USD-S 994505.57GBP	Patrizia London - 7200445	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025	10/28/2025	Maturity	1	1,263,818	1.270800002			(55,995)					(21,661)		(55,995)			0003
GBP/L 87818.73 USD-S 69134.75GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025	11/03/2025	Maturity	1	87,819	1.270254539			(2,990)					(1,471)		(2,990)			0003
GBP/L 579553.69 USD-S 463108.12GBP	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/19/2024	10/28/2025	10/28/2025	Maturity	1	579,554	1.251443594			(35,039)					(1,123)		(35,039)			0003
GBP/L 13319960 USD-S 10000000GBP	AVLN 6 7/8 05/20/58 EH3633920 Corp	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/23/2025	10/28/2025	10/28/2025	Maturity	1	13,319,960	1.331996			48,912							48,912			0003
GBP/L 6060773.72 USD-S 4665004.46GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/26/2022	10/28/2025	10/28/2025	Maturity	1	6,060,774	1.299200001			(130,176)					(227,033)		(130,176)			0003
GBP/L 335844.88 USD-S 246941.13GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/18/2025	06/18/2025	Maturity	1	335,845	1.360020018			4,745							4,745			0003
GBP/L 858405.69 USD-S 675909.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	01/16/2025	01/16/2025	Maturity	1	858,406	1.270000004			31,837					(12,490)		31,837			0003
GBP/L 2056915.67 USD-S 1619491.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/14/2025	02/14/2025	Maturity	1	2,056,916	1.270099999			18,794					(30,551)		18,794			0003
GBP/L 1136029.52 USD-S 835571.29GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/30/2025	06/30/2025	Maturity	1	1,136,030	1.359584195			(10,709)							(10,709)			0003
GBP/L 17339.03 USD-S 13587.03GBP	iQ Pool I 7200423	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2024	05/15/2025	05/15/2025	Maturity	1	17,339	1.276145707			(738)					(350)		(738)			0003
GBP/L 190165.64 USD-S 149642.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	11/17/2025	11/17/2025	Maturity	1	190,166	1.270799927			(6,660)					(3,282)		(6,660)			0003
GBP/L 2509387.71 USD-S 2062013.36GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/24/2023	10/28/2025	10/28/2025	Maturity	1	2,509,388	1.216960002			(227,120)					66,106		(227,120)			0003
GBP/L 402881.45 USD-S 318561.43GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025	11/03/2025	Maturity	1	402,881	1.264689985			(15,552)					(5,007)		(15,552)			0003
GBP/L 26202.77 USD-S 21289.22GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025	10/28/2025	Maturity	1	26,203	1.230799907			(2,050)					388		(2,050)			0003
GBP/L 2853101.17 USD-S 2288931.14GBP	Repat For Jon Net 0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/13/2025	02/28/2025	02/28/2025	Maturity	1	2,853,101	1.246477502			(25,695)							(25,695)			0003
GBP/L 47780567.39 USD-S 35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2025	12/30/2025	12/30/2025	Maturity	1	47,780,567	1.343498			(92,336)							(92,336)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 215843.15 USD-S 169754.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	05/16/2025	Maturity	1	215,843	1.271499989			(9,472)					(3,586)		(9,472)			0003
GBP/L 219318.92 USD-S 172183.65GBP	Patrizia London - 7200445 ..	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	01/04/2024	10/28/2025	10/28/2025	Maturity	1	219,319	1.273749976			(9,187)					(4,258)		(9,187)			0003
GBP/L 215656.42 USD-S 169754.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	05/16/2025	Maturity	1	215,656	1.27039999			(9,659)					(3,400)		(9,659)			0003
GBP/L 1622228.5 USD-S 1386638.6GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	11/10/2022	11/03/2025	11/03/2025	Maturity	1	1,622,229	1.169900001			(199,133)					105,596		(199,133)			0003
GBP/L 3269158.36 USD-S 2441674.78GBP	Patrizia London - 7200445 ..	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/26/2021	10/28/2025	10/28/2025	Maturity	1	3,269,158	1.338899999			28,800					(212,477)		28,800			0003
GBP/L 194907.19 USD-S 154393.62GBP	Patrizia London - 7200445 ..	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/20/2024	10/28/2025	10/28/2025	Maturity	1	194,907	1.262404431			(9,989)					(2,067)		(9,989)			0003
GBP/L 3455202.81 USD-S 2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/27/2023	11/03/2025	11/03/2025	Maturity	1	3,455,203	1.22207			(258,526)					72,901		(258,526)			0003
GBP/L 266371.61 USD-S 211523.55GBP	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/06/2024	10/28/2025	10/28/2025	Maturity	1	266,372	1.259300016			(14,342)					(2,175)		(14,342)			0003
GBP/L 297240.25 USD-S 237574.94GBP	Patrizia London - 7200445 ..	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025	10/28/2025	Maturity	1	297,240	1.251143113			(18,047)							(18,047)			0003
GBP/L 704872.46 USD-S 576299.94GBP	Patrizia London - 7200445 ..	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2023	10/28/2025	10/28/2025	Maturity	1	704,872	1.223100006			(59,938)					14,322		(59,938)			0003
GBP/L 2180808.45 USD-S 1560730.36GBP	Patrizia London - 7200445 ..	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/03/2021	10/28/2025	10/28/2025	Maturity	1	2,180,808	1.397300001			109,556					(223,873)		109,556			0003
GBP/L 605788.93 USD-S 463957.21GBP	Patrizia London - 7200445 ..	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/03/2024	10/28/2025	10/28/2025	Maturity	1	605,789	1.305700002			(9,931)					(26,298)		(9,931)			0003
GBP/L 33298849.81 USD-S 25630272.33GBP	Patrizia London - 7200445 ..	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025	10/28/2025	Maturity	1	33,298,850	1.2992			(715,207)					(1,247,357)		(715,207)			0003
GBP/L 45206695.34 USD-S 32157074.67GBP	Patrizia London - 7200445 ..	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/23/2021	10/28/2025	10/28/2025	Maturity	1	45,206,695	1.4058087			2,530,888					(4,876,976)		2,530,888			0003
GBP/L 48021558.11 USD-S 35804519.12GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/26/2025	12/30/2025	12/30/2025	Maturity	1	48,021,558	1.341215			(174,701)							(174,701)			0003
GBP/L 194941.63 USD-S 153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	08/18/2025	Maturity	1	194,942	1.272100008			(11,999)					(3,454)		(11,999)			0003
GBP/L 88450.63 USD-S 65197.63GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/17/2025	06/30/2025	06/30/2025	Maturity	1	88,451	1.356654069			(1,027)							(1,027)			0003
GBP/L 116861.17 USD-S 92420.92GBP	iQ Pool I 7200423	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/15/2025	05/15/2025	Maturity	1	116,861	1.264444998			(6,104)					(1,300)		(6,104)			0003
GBP/L 274043.09 USD-S 216347.7GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025	11/03/2025	Maturity	1	274,043	1.266679008			(10,131)					(3,831)		(10,131)			0003
GBP/L 216725.5 USD-S 171601.69GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/06/2024	11/03/2025	11/03/2025	Maturity	1	216,726	1.262956676			(8,675)					(2,400)		(8,675)			0003
GBP/L 369565.31 USD-S 290630.16GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025	06/16/2025	Maturity	1	369,565	1.271599995			(24,879)					(6,258)		(24,879)			0003
GBP/L 452629.01 USD-S 335077.07GBP	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/21/2025	09/30/2025	09/30/2025	Maturity	1	452,629	1.350820604			2,051							2,051			0003
GBP/L 389510.49 USD-S 289027.27GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/07/2025	10/07/2025	Maturity	1	389,510	1.347659998			1,664							1,664			0003
GBP/L 6421584 USD-S 4800000GBP	Canada Square 2020-2 Class B 50136218	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2025	12/22/2025	12/22/2025	Maturity	1	6,421,584	1.33783			(36,800)							(36,800)			0003
GBP/L 4087060.95 USD-S 3080344.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/30/2025	05/30/2025	Maturity	1	4,087,061	1.326819599			(62,445)							(62,445)			0003
GBP/L 350246.65 USD-S 261448.34GBP	The Whiteley 7410036	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/17/2025	07/17/2025	Maturity	1	350,247	1.339639984			(564)							(564)			0003
GBP/L 6425952 USD-S 4800000GBP	Canada Square 2020-2 Class B 50136218	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/18/2025	12/22/2025	12/22/2025	Maturity	1	6,425,952	1.33874			(32,432)							(32,432)			0003
GBP/L 891216.72 USD-S 658950.02GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/18/2025	09/30/2025	09/30/2025	Maturity	1	891,217	1.352479995			5,126							5,126			0003
GBP/L 10359895.75 USD-S 7620047.48GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2025	12/19/2025	12/19/2025	Maturity	1	10,359,896	1.3595579			170,351							170,351			0003
GBP/L 511005.71 USD-S 375499.29GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/17/2025	09/17/2025	Maturity	1	511,006	1.360869977			(985)							(985)			0003
GBP/L 386663.21 USD-S 304387.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	03/17/2025	03/17/2025	Maturity	1	386,663	1.270300033			(8,707)					(5,887)		(8,707)			0003
GBP/L 4683757.3 USD-S 3564814.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/30/2025	12/19/2025	12/19/2025	Maturity	1	4,683,757	1.313885299			(83,121)							(83,121)			0003
GBP/L 3777165.88 USD-S 2773821.46GBP	EDF Fees Spot FX	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/26/2025	06/26/2025	Maturity	1	3,777,166	1.361817399			(31,864)							(31,864)			0003
GBP/L 39918.57 USD-S 31339.41GBP	Patrizia London - 7200445 ..	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	01/04/2024	10/28/2025	10/28/2025	Maturity	1	39,919	1.273749889			(1,672)					(775)		(1,672)			0003
GBP/L 415846.97 USD-S 327372.93GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025	11/03/2025	Maturity	1	415,847	1.270254599			(14,160)					(6,967)		(14,160)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 2024814.81 USD-S 1491164.8GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025	11/17/2025	Maturity	1	2,024,815	1.357874602			63,478							63,478			0003
GBP/L 110260.54 USD-S 84445.54GBP	Patrizia London - 7200445 ..	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	09/03/2024	10/28/2025	10/28/2025	Maturity	1	110,261	1.305699981			(1,808)							(1,808)			0003
GBP/L 75854.21 USD-S 59603.1GBP	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/04/2024	10/28/2025	10/28/2025	Maturity	1	75,854	1.272655449			(3,245)							(3,245)			0003
GBP/L 8815749.1 USD-S 7101136.97GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/06/2025	03/31/2025	03/31/2025	Maturity	1	8,815,749	1.241456			(355,410)							(355,410)			0003
GBP/L 22828416 USD-S 170000000GBP	SCP II Investments LLC TL GBP	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2025	06/23/2025	06/23/2025	Maturity	1	22,828,416	1.342848			(162,266)							(162,266)			0003
GBP/L 7153194.97 USD-S 5740028.16GBP	Alban Gate- 7200375	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	01/30/2025	02/28/2025	02/28/2025	Maturity	1	7,153,195	1.246195101			(66,058)							(66,058)			0003
GBP/L 4800536.3 USD-S 3540000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2025	09/19/2025	09/19/2025	Maturity	1	4,800,536	1.356083701			32,153							32,153			0003
GBP/L 64105.83 USD-S 50409.553GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/26/2025	08/26/2025	Maturity	1	64,106	1.271700104			(4,699)							(4,699)			0003
GBP/L 541008.22 USD-S 418283.76GBP	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025	06/30/2025	Maturity	1	541,008	1.293400012			(33,045)							(33,045)			0003
GBP/L 109518542.76 USD-S 80573248GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/23/2025	06/23/2025	Maturity	1	109,518,543	1.359242			551,841							551,841			0003
GBP/L 259673.66 USD-S 192684.85GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/07/2025	10/07/2025	Maturity	1	259,674	1.347659974			1,109							1,109			0003
GBP/L 34982548.03 USD-S 25975966.21GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/28/2025	06/30/2025	06/30/2025	Maturity	1	34,982,548	1.3467275			(666,894)							(666,894)			0003
GBP/L 780256.38 USD-S 630039.27GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/30/2023	02/18/2025	02/18/2025	Maturity	1	780,256	1.238424995			(13,904)							8,050			(13,904)	0003
GBP/L 478304.75 USD-S 393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	03/01/2023	11/03/2025	11/03/2025	Maturity	1	478,305	1.216389994			(38,188)							12,295			(38,188)	0003
GBP/L 197036.83 USD-S 155061.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/21/2025	10/21/2025	Maturity	1	197,037	1.270700026			(11,242)							(3,348)			(11,242)	0003
GBP/L 934997.44 USD-S 722898.9GBP	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025	06/30/2025	Maturity	1	934,997	1.293400004			(57,110)							(31,424)			(57,110)	0003
GBP/L 4361972.47 USD-S 3366000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2025	04/28/2025	04/28/2025	Maturity	1	4,361,972	1.295891999			(161,917)										(161,917)	0003
GBP/L 2996337.77 USD-S 2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/23/2025	12/15/2025	12/15/2025	Maturity	1	2,996,338	1.348351998			24,777							24,777			0003
GBP/L 8706425.34 USD-S 6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	08/18/2025	Maturity	1	8,706,425	1.2721			(535,912)							(154,281)			(535,912)	0003
GBP/L 198633.88 USD-S 156195.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025	09/16/2025	Maturity	1	198,634	1.271699994			(14,559)							(3,493)			(14,559)	0003
GBP/L 1419245.57 USD-S 1144229.91GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/02/2023	02/18/2025	02/18/2025	Maturity	1	1,419,246	1.240350001			(23,049)							12,417			(23,049)	0003
GBP/L 1531019.01 USD-S 1226041.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/03/2025	11/03/2025	Maturity	1	1,531,019	1.248749999			(79,396)							274			(79,396)	0003
GBP/L 6985132.5 USD-S 5726762.37GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	03/24/2023	02/18/2025	02/18/2025	Maturity	1	6,985,133	1.219735			(233,415)							180,205			(233,415)	0003
GBP/L 15653641.03 USD-S 11835228.3GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/17/2025	05/30/2025	05/30/2025	Maturity	1	15,653,641	1.3226311			(289,496)										(289,496)	0003
GBP/L 1559101.22 USD-S 1156895.08GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/07/2025	10/07/2025	Maturity	1	1,559,101	1.347659997			6,660							6,660			0003
GBP/L 1385635.38 USD-S 1088984.98GBP	Non-USD Futures Repatriation -3.4.2025	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/06/2025	03/06/2025	Maturity	1	1,385,635	1.272410001			(16,539)							(16,539)			0003
GBP/L 1534372.23 USD-S 1239095.72GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/03/2025	01/07/2025	01/07/2025	Maturity	1	1,534,372	1.2383			(11,772)							(11,772)			0003
GBP/L 170309.62 USD-S 137535.02GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/03/2025	01/07/2025	01/07/2025	Maturity	1	170,310	1.238300034			(1,307)							(1,307)			0003
GBP/L 4601540.12 USD-S 3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	08/18/2025	Maturity	1	4,601,540	1.2706			(289,008)							(76,205)			(289,008)	0003
GBP/L 1217296.86 USD-S 957370.71GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	05/16/2025	Maturity	1	1,217,297	1.271500002			(53,420)							(20,226)			(53,420)	0003
GBP/L 201171.58 USD-S 158191.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025	07/16/2025	Maturity	1	201,172	1.271699976			(11,043)							(3,463)			(11,043)	0003
GBP/L 210260.14 USD-S 165520.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	03/17/2025	03/17/2025	Maturity	1	210,260	1.27029997			(4,734)							(3,201)			(4,734)	0003
GBP/L 6882246.14 USD-S 5036583.55GBP	Non USD Repatriation- 9.16.2025	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/17/2025	09/17/2025	Maturity	1	6,882,246	1.3664513			14,896							14,896			0003
GBP/L 4664341.98 USD-S 3816138.06GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025	02/18/2025	Maturity	1	4,664,342	1.222267619			(145,876)							109,346			(145,876)	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 2738487.28 USD-S 2030328.87GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/02/2025	06/02/2025	Maturity	1	2,738,487	1.348790002			(11,183)							(11,183)			0003
GBP/L 22876611 USD-S 170000000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2025	07/23/2025	07/23/2025	Maturity	1	22,876,611	1.345683			(209,296)							(209,296)			0003
GBP/L 233497.77 USD-S 174298.89GBP	The Whiteley 7410036	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/17/2025	07/17/2025	Maturity	1	233,498	1.339640029			(376)							(376)			0003
GBP/L 64551.1 USD-S 50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	08/18/2025	Maturity	1	64,551	1.270599902			(4,054)							(4,054)			0003
GBP/L 7134910.58 USD-S 5701128.16GBP	Alban Gate- 7200375	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2024	02/04/2025	02/04/2025	Maturity	1	7,134,911	1.251491			15,353							15,353			0003
GBP/L 70436.04 USD-S 55157.43GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	03/14/2025	03/14/2025	Maturity	1	70,436	1.277000034			(899)							(899)			0003
GBP/L 9193946.42 USD-S 7101136.97GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	04/30/2025	04/30/2025	Maturity	1	9,193,946	1.2947147			(268,307)							(268,307)			0003
GBP/L 97336.97 USD-S 76637.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	02/14/2025	Maturity	1	97,337	1.270099984			889							889			0003
GBP/L 4191079.5 USD-S 3436057.42GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	02/18/2025	02/18/2025	Maturity	1	4,191,080	1.219735001			(140,049)							108,123		(140,049)	0003
GBP/L 280553.97 USD-S 220595.98GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	02/23/2024	12/16/2025	12/16/2025	Maturity	1	280,554	1.271800012			(15,552)							(5,107)		(15,552)	0003
GBP/L 40295851.14 USD-S 31154980.01GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025	06/30/2025	Maturity	1	40,295,851	1.2934			(2,461,275)							(1,354,310)		(2,461,275)	0003
GBP/L 22444447.2 USD-S 170000000GBP	SCP II Investments LLC TL GBP	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/12/2025	05/23/2025	05/23/2025	Maturity	1	22,444,447	1.3202616			(559,924)							(559,924)			0003
GBP/L 561802.12 USD-S 413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025	11/03/2025	Maturity	1	561,802	1.360100007			19,245							(44,395)		19,245	0003
GBP/L 1433671.92 USD-S 1128875.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	01/16/2025	Maturity	1	1,433,672	1.270000009			53,173							(20,860)		53,173	0003
GBP/L 58967.09 USD-S 43465.09GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/17/2025	06/30/2025	06/30/2025	Maturity	1	58,967	1.356654041			(684)							(684)			0003
GBP/L 260603.64 USD-S 204925.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	02/23/2024	07/16/2025	07/16/2025	Maturity	1	260,604	1.271699981			(14,305)							(4,486)		(14,305)	0003
GBP/L 23315985.22 USD-S 18026894.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025	06/30/2025	Maturity	1	23,315,985	1.2934			(1,424,143)							(783,631)		(1,424,143)	0003
GBP/L 42196770.83 USD-S 32397590.26GBP	Johnson Estate 7200412	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/03/2024	01/08/2025	01/08/2025	Maturity	1	42,196,771	1.267262			1,037,821							(521,055)		1,037,821	0003
GBP/L 696907.29 USD-S 548271.01GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	02/23/2024	01/16/2025	01/16/2025	Maturity	1	696,907	1.271100017			26,428							(10,734)		26,428	0003
GBP/L 74834.3 USD-S 58560.37GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2025	12/16/2025	Maturity	1	74,834	1.277900054			(3,771)							(1,713)		(3,771)	0003
GBP/L 7264641.63 USD-S 5740028.16GBP	Alban Gate- 7200375	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2025	03/21/2025	03/21/2025	Maturity	1	7,264,642	1.2656108			(149,787)							(149,787)			0003
GBP/L 96503.32 USD-S 70911.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/16/2025	06/16/2025	Maturity	1	96,503	1.36089994			262							(7,712)		262	0003
GBP/L 32903144.21 USD-S 24119498.28GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	32,903,144	1.364172			469,642							469,642			0003
GBP/L 65595.84 USD-S 51585.28GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	02/23/2024	06/16/2025	06/16/2025	Maturity	1	65,596	1.27159996			(4,416)							(1,111)		(4,416)	0003
GBP/L 66154.05 USD-S 52073.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	05/16/2025	Maturity	1	66,154	1.270399807			(2,963)							(1,043)		(2,963)	0003
GBP/L 851547.33 USD-S 686537.94GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/02/2023	02/18/2025	02/18/2025	Maturity	1	851,547	1.240349994			(13,829)							7,450		(13,829)	0003
GBP/L 4582240.07 USD-S 3540000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2025	06/17/2025	06/17/2025	Maturity	1	4,582,240	1.294418099			(170,586)							(170,586)			0003
GBP/L 9392184.6 USD-S 7101136.97GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/17/2025	05/30/2025	05/30/2025	Maturity	1	9,392,185	1.3226311			(173,698)							(173,698)			0003
GBP/L 4551464.81 USD-S 3366000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025	10/15/2025	Maturity	1	4,551,465	1.352188001			44,415							44,415			0003
GBP/L 207309.52 USD-S 163184.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025	04/16/2025	Maturity	1	207,310	1.270399968			(8,680)							(3,220)		(8,680)	0003
GBP/L 992160.67 USD-S 722898.93GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	07/31/2025	07/31/2025	Maturity	1	992,161	1.372475003			37,650							37,650			0003
GBP/L 509337.31 USD-S 401915.82GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025	11/03/2025	Maturity	1	509,337	1.267273605			(18,582)							(7,355)		(18,582)	0003
GBP/L 11670.26 USD-S 9208.95GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025	11/03/2025	Maturity	1	11,670	1.267273685			(426)							(169)		(426)	0003
GBP/L 859445.75 USD-S 663286GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/18/2025	06/27/2025	06/27/2025	Maturity	1	859,446	1.295837002			(49,520)							(49,520)			0003
GBP/L 696304.19 USD-S 548271.01GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	01/16/2025	Maturity	1	696,304	1.270000013			25,825							(10,131)		25,825	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 25087221.97 USD-S 18278818.90BP	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/27/2025	07/31/2025	07/31/2025	Maturity	1	25,087,222	1.372475			951,989							951,989			0003
GBP/L 3182114.45 USD-S 2497062.96GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/11/2024	03/27/2025	03/27/2025	Maturity	1	3,182,114	1.274342898			(50,832)							(50,832)			0003
GBP/L 269103.04 USD-S 211825.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	04/16/2025	04/16/2025	Maturity	1	269,103	1.270400005			(11,267)							(11,267)			0003
GBP/L 93031.46 USD-S 73166.76BP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	05/16/2025	Maturity	1	93,031	1.271500013			(4,083)							(4,083)			0003
GBP/L 4769194.2 USD-S 3540000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/18/2025	06/20/2025	06/20/2025	Maturity	1	4,769,194	1.34723			10,042							10,042			0003
GBP/L 59591.21 USD-S 44644.07GBP	Alban Gate- 7200375	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2025	06/20/2025	06/20/2025	Maturity	1	59,591	1.33480684			(428)							(428)			0003
GBP/L 223896.59 USD-S 164627.42GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/18/2025	06/18/2025	Maturity	1	223,897	1.360020038			3,163							3,163			0003
GBP/L 22811909 USD-S 17000000GBP	SCP II Investments LLC TL GBP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2025	10/23/2025	10/23/2025	Maturity	1	22,811,909	1.341877			108,311							108,311			0003
GBP/L 1277873.87 USD-S 1006120.67GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	02/14/2025	02/14/2025	Maturity	1	1,277,874	1.270100007			11,676							11,676			0003
GBP/L 59088177.09 USD-S 46431067.96GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/26/2024	01/17/2025	01/17/2025	Maturity	1	59,088,177	1.2726			2,591,009							2,591,009			0003
GBP/L 240955.4 USD-S 179971.65GBP	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/28/2025	06/30/2025	06/30/2025	Maturity	1	240,955	1.33885198			(6,038)							(6,038)			0003
GBP/L 203245.96 USD-S 159834.82GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025	06/16/2025	Maturity	1	203,246	1.271600018			(13,682)							(13,682)			0003
GBP/L 4110920.3 USD-S 3289565.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/16/2024	04/22/2025	04/22/2025	Maturity	1	4,110,920	1.249685			(273,764)							3,046		(273,764)	0003
GBP/L 4606972.45 USD-S 3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	08/18/2025	Maturity	1	4,606,972	1.272100001			(283,576)							(81,637)		(283,576)	0003
GBP/L 9087090.62 USD-S 6734550.56BP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	08/29/2025	08/29/2025	Maturity	1	9,087,091	1.349324			(14,022)							(14,022)			0003
GBP/L 7852857.73 USD-S 5796583.07GBP	Alban Gate- 7200375	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2025	09/22/2025	09/22/2025	Maturity	1	7,852,858	1.3547391			19,955							19,955			0003
GBP/L 15323244.06 USD-S 11835228.36BP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	04/30/2025	04/30/2025	Maturity	1	15,323,244	1.2947147			(447,178)							(447,178)			0003
GBP/L 33706678.78 USD-S 25299806.18GBP	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/25/2025	05/29/2025	05/29/2025	Maturity	1	33,706,679	1.33229			(427,818)							(427,818)			0003
GBP/L 355441.15 USD-S 262024.26GBP	The Whiteley 7410036	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/04/2025	06/06/2025	06/06/2025	Maturity	1	355,441	1.356520003			894							894			0003
GBP/L 43356991.02 USD-S 31590368.51GBP	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/27/2025	07/31/2025	07/31/2025	Maturity	1	43,356,991	1.372475			1,645,274							1,645,274			0003
GBP/L 32014372.08 USD-S 23869679.42GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SG0X2D1J857QP30	09/26/2025	12/30/2025	12/30/2025	Maturity	1	32,014,372	1.341215			(116,468)							(116,468)			0003
GBP/L 321452.94 USD-S 240074.66GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/15/2025	12/30/2025	12/30/2025	Maturity	1	321,453	1.33897019			(1,710)							(1,710)			0003
GBP/L 269336.05 USD-S 211825.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	04/16/2025	Maturity	1	269,336	1.271500014			(11,034)							(4,412)		(11,034)	0003
GBP/L 133736.18 USD-S 105947.57GBP	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/27/2025	02/27/2025	Maturity	1	133,736	1.262286431			146							146			0003
GBP/L 1024257.78 USD-S 770118.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/14/2025	05/16/2025	05/16/2025	Maturity	1	1,024,258	1.330000003			2,080							2,080			0003
GBP/L 198477.68 USD-S 156195.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	09/16/2025	09/16/2025	Maturity	1	198,478	1.270699966			(14,715)							(3,337)		(14,715)	0003
GBP/L 4485134.41 USD-S 3366000GBP	Project Waterfall - Funding	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SG0X2D1J857QP30	04/24/2025	05/28/2025	05/28/2025	Maturity	1	4,485,134	1.332481999			(46,490)							(46,490)			0003
GBP/L 197207.4 USD-S 155061.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/21/2025	10/21/2025	Maturity	1	197,207	1.27180004			(11,072)							(3,518)		(11,072)	0003
GBP/L 274043.09 USD-S 216347.7GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/08/2024	11/03/2025	11/03/2025	Maturity	1	274,043	1.266679008			(10,131)							(3,831)		(10,131)	0003
GBP/L 826359.14 USD-S 647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025	11/03/2025	Maturity	1	826,359	1.276048			(24,259)							(17,533)		(24,259)	0003
GBP/L 1632477.89 USD-S 1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025	11/03/2025	Maturity	1	1,632,478	1.225399998			(117,378)							30,067		(117,378)	0003
GBP/L 66211.34 USD-S 52073.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	05/16/2025	Maturity	1	66,211	1.271499984			(2,906)							(1,100)		(2,906)	0003
GBP/L 64627.31 USD-S 50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	08/18/2025	Maturity	1	64,627	1.272099991			(3,978)							(1,145)		(3,978)	0003
GBP/L 133867.39 USD-S 105947.57GBP	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025	07/09/2025	Maturity	1	133,867	1.263524874			(10,136)							(10,136)			0003
GBP/L 1002660.41 USD-S 788379GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	11/17/2025	Maturity	1	1,002,660	1.271799997			(34,298)							(18,080)		(34,298)	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 210442.22 USD-S 165520.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/17/2025	03/17/2025	Maturity	1	210,442	1.271400018			(4,552)					(3,383)		(4,552)			0003
GBP/L 18329726.33 USD-S 13472352GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2025	09/15/2025	09/15/2025	Maturity	1	18,329,726	1.3605439			(2,000)							(2,000)			0003
GBP/L 17359374.66 USD-S 13202049.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/22/2022	04/22/2025	04/22/2025	Maturity	1	17,359,375	1.3149			(237,727)					(839,104)		(237,727)			0003
GBP/L 301752.67 USD-S 223384.71GBP	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/21/2025	09/30/2025	09/30/2025	Maturity	1	301,753	1.350820609			1,367							1,367			0003
GBP/L 125929221.45 USD-S 94045600GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2025	05/16/2025	05/16/2025	Maturity	1	125,929,222	1.339023			1,102,633							1,102,633			0003
GBP/L 203070.14 USD-S 159834.82GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	06/16/2025	06/16/2025	Maturity	1	203,070	1.270500007			(13,858)					(3,266)		(13,858)			0003
GBP/L 263675.37 USD-S 207406.1GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	02/14/2025	Maturity	1	263,675	1.271299976			2,656					(4,161)		2,656			0003
GBP/L 67874.17 USD-S 53385.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/17/2025	03/17/2025	Maturity	1	67,874	1.27139996			(1,468)					(1,091)		(1,468)			0003
GBP/L 3653778.49 USD-S 2906282.61GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/14/2024	01/21/2025	01/21/2025	Maturity	1	3,653,778	1.257199997			67,989					(16,670)		67,989			0003
GBP/L 1904830.36 USD-S 1514865.98GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/14/2024	04/22/2025	04/22/2025	Maturity	1	1,904,830	1.257425003			(114,345)					(10,323)		(114,345)			0003
GBP/L 139421.62 USD-S 104135.2GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/28/2025	06/30/2025	06/30/2025	Maturity	1	139,422	1.338851992			(3,494)							(3,494)			0003
GBP/L 7453280.3 USD-S 57519396GBP	Alban Gate- 7200375	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2025	06/20/2025	06/20/2025	Maturity	1	7,453,280	1.295785699			(279,587)							(279,587)			0003
GBP/L 48683 USD-S 38900GBP	Alban Gate- 7200375	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/31/2024	02/04/2025	02/04/2025	Maturity	1	48,683	1.251491003			105					(7)		105			0003
GBP/L 1434913.68 USD-S 1128875.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	01/16/2025	Maturity	1	1,434,914	1.271100006			54,415					(22,102)		54,415			0003
GBP/L 15145151.05 USD-S 11224250.85GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2025	08/29/2025	08/29/2025	Maturity	1	15,145,151	1.349324			(23,370)							(23,370)			0003
GBP/L 606250 USD-S 500000GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/27/2023	02/18/2025	02/18/2025	Maturity	1	606,250	1.2125			(23,997)					19,351		(23,997)			0003
GBP/L 124147527.56 USD-S 94045600GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/12/2025	06/16/2025	06/16/2025	Maturity	1	124,147,528	1.320078			(3,491,348)							(3,491,348)			0003
GBP/L 6423992.21 USD-S 4722933.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/12/2025	06/16/2025	06/16/2025	Maturity	1	6,423,992	1.360169999			14,018							14,018			0003
GBP/L 64055.42 USD-S 50409.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	08/26/2025	08/26/2025	Maturity	1	64,055	1.270700096			(4,749)					(1,077)		(4,749)			0003
GBP/L 65539.1 USD-S 51585.28GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	06/16/2025	06/16/2025	Maturity	1	65,539	1.270500034			(4,473)					(1,054)		(4,473)			0003
GBP/L 260378.22 USD-S 204925.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	07/16/2025	07/16/2025	Maturity	1	260,378	1.270599971			(14,531)					(4,261)		(14,531)			0003
GBP/L 64306.82 USD-S 50810.9GBP	Alban Gate- 7200375	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2025	03/21/2025	03/21/2025	Maturity	1	64,307	1.265610725			(1,326)							(1,326)			0003
GBP/L 80552.85 USD-S 63064.94GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	06/11/2025	06/11/2025	Maturity	1	80,553	1.277300034			(4,812)					(1,714)		(4,812)			0003
GBP/L 757353.02 USD-S 557047.53GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2025	06/30/2025	06/30/2025	Maturity	1	757,353	1.359584199			(7,140)							(7,140)			0003
GBP/L 93107536.47 USD-S 67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025	11/03/2025	Maturity	1	93,107,536	1.3771			4,299,531					(8,376,385)		4,299,531			0003
GBP/L 191604.55 USD-S 139000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/16/2025	06/16/2025	Maturity	1	191,605	1.37845			2,953					(17,510)		2,953			0003
GBP/L 67046320 USD-S 48800000GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025	01/17/2025	Maturity	1	67,046,320	1.3739			7,666,643					(5,965,896)		7,666,643			0003
GBP/L 664144.8 USD-S 487871.83GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	664,145	1.361309998			(5,852)							(5,852)			0003
GBP/L 75412134.49 USD-S 58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/08/2024	10/01/2025	10/01/2025	Maturity	1	75,412,134	1.29315			(3,186,987)					(2,561,624)		(3,186,987)			0003
GBP/L 187871.5 USD-S 147789.3GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2025	06/30/2025	06/30/2025	Maturity	1	187,872	1.271211786			(14,955)							(14,955)			0003
GBP/L 4109586 USD-S 3540000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/26/2022	03/17/2025	03/17/2025	Maturity	1	4,109,586	1.1609			(488,533)					318,813		(488,533)			0003
GBP/L 77910.8 USD-S 60977.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	09/15/2025	09/15/2025	Maturity	1	77,911	1.277700026			(5,061)					(1,729)		(5,061)			0003
GBP/L 2995963.91 USD-S 2244781.13GBP	Alban Gate- 7200375	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2025	09/22/2025	09/22/2025	Maturity	1	2,995,964	1.334635199			(37,401)							(37,401)			0003
GBP/L 361150.51 USD-S 271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025	11/03/2025	Maturity	1	361,151	1.328700016			4,129					(20,973)		4,129			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 402881.45 USD-S 318561.43GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025	11/03/2025	Maturity	1	402,881	1.264689985			(15,552)					(5,007)		(15,552)			0003
GBP/L 931792.01 USD-S 698625.69GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/21/2025	10/21/2025	Maturity	1	931,792	1.333749994			(6,817)							(6,817)			0003
GBP/L 4552245.72 USD-S 3366000GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2025	07/15/2025	07/15/2025	Maturity	1	4,552,246	1.35242			47,548							47,548			0003
GBP/L 2892831.31 USD-S 2270057.23GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/11/2024	03/27/2025	03/27/2025	Maturity	1	2,892,831	1.274342898			(46,211)					(53,293)		(46,211)			0003
GBP/L 3437784.29 USD-S 2652945GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/18/2025	06/27/2025	06/27/2025	Maturity	1	3,437,784	1.295837			(198,080)							(198,080)			0003
GBP/L 1481979.64 USD-S 1107194.35GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/28/2025	07/30/2025	07/30/2025	Maturity	1	1,481,980	1.338500002			15,614							15,614			0003
GBP/L 415846.97 USD-S 327372.93GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025	11/03/2025	Maturity	1	415,847	1.270254599			(14,160)					(6,967)		(14,160)			0003
GBP/L 22501.13 USD-S 18058.69GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025	02/18/2025	Maturity	1	22,501	1.246000125			(262)					94		(262)			0003
GBP/L 9293478.37 USD-S 6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025	11/17/2025	Maturity	1	9,293,478	1.357874601			291,353							291,353			0003
GBP/L 594144.48 USD-S 439300.01GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2025	09/30/2025	09/30/2025	Maturity	1	594,144	1.352480006			3,418							3,418			0003
GBP/L 280333.38 USD-S 220595.98GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025	12/16/2025	Maturity	1	280,333	1.270800039			(15,773)					(4,887)		(15,773)			0003
GBP/L 207489.02 USD-S 163184.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	04/16/2025	Maturity	1	207,489	1.27149995			(8,501)					(3,399)		(8,501)			0003
GBP/L 1279081.21 USD-S 1006120.67GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	02/14/2025	Maturity	1	1,279,081	1.271300002			12,884					(20,187)		12,884			0003
GBP/L 340670.48 USD-S 250332.86GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/17/2025	09/17/2025	Maturity	1	340,670	1.360870003			(657)							(657)			0003
GBP/L 87818.73 USD-S 69134.75GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025	11/03/2025	Maturity	1	87,819	1.270254539			(2,990)					(1,471)		(2,990)			0003
GBP/L 720908.98 USD-S 578356.99GBP	Repat For Jon Net 0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/13/2025	02/28/2025	02/28/2025	Maturity	1	720,909	1.246477509			(6,493)							(6,493)			0003
GBP/L 359407.14 USD-S 277777.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2025	06/16/2025	06/16/2025	Maturity	1	359,407	1.293865694			(17,593)							(17,593)			0003
GBP/L 3365419.21 USD-S 2500376.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/18/2025	12/15/2025	12/15/2025	Maturity	1	3,365,419	1.345965003			21,910							21,910			0003
GBP/L 78348259.57 USD-S 58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/29/2025	12/30/2025	12/30/2025	Maturity	1	78,348,260	1.343498			(151,408)							(151,408)			0003
GBP/L 1084107.33 USD-S 802109.88GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2025	09/23/2025	09/23/2025	Maturity	1	1,084,107	1.3515696			(587)							(587)			0003
GBP/L 468153.83 USD-S 378023.56GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J8S7QP30	03/30/2023	02/18/2025	02/18/2025	Maturity	1	468,154	1.238425007			(8,342)					4,830		(8,342)			0003
GBP/L 64091.68 USD-S 50810.9GBP	Alban Gate- 7200375	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/28/2025	02/28/2025	Maturity	1	64,092	1.261376594			187							187			0003
GBP/L 67815.45 USD-S 53385.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	03/17/2025	03/17/2025	Maturity	1	67,815	1.270300033			(1,527)							(1,527)			0003
GBP/L 4336430.94 USD-S 3208440.72GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2025	09/23/2025	09/23/2025	Maturity	1	4,336,431	1.3515696			(2,349)							(2,349)			0003
GBP/L 10910928.23 USD-S 8041364.2GBP	Alban Gate- 7200375	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/11/2025	12/22/2025	12/22/2025	Maturity	1	10,910,928	1.3568504			91,300							91,300			0003
GBP/L 2798605.2 USD-S 2289682.84GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025	02/18/2025	Maturity	1	2,798,605	1.222267622			(87,525)					65,608		(87,525)			0003
GBP/L 112285.23 USD-S 84761.93GBP	Alban Gate- 7200375	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2025	12/22/2025	12/22/2025	Maturity	1	112,285	1.324712993			(1,762)							(1,762)			0003
GBP/L 363750 USD-S 300000GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/27/2023	02/18/2025	02/18/2025	Maturity	1	363,750	1.2125			(14,398)					11,611		(14,398)			0003
GBP/L 96051.5 USD-S 71811.53GBP	Alban Gate- 7200375	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2025	12/22/2025	12/22/2025	Maturity	1	96,052	1.337549834			(571)							(571)			0003
GBP/L 138467.65 USD-S 107155.69GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2025	03/11/2025	03/11/2025	Maturity	1	138,468	1.292209961			(299)							(299)			0003
GBP/L 3173907.12 USD-S 2400000GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/30/2025	04/30/2025	Maturity	1	3,173,907	1.3224613			(24,089)							(24,089)			0003
GBP/L 324688.91 USD-S 255416.85GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2025	06/30/2025	06/30/2025	Maturity	1	324,689	1.271211786			(25,845)							(25,845)			0003
GBP/L 18266660.91 USD-S 13472352GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/11/2025	12/15/2025	12/15/2025	Maturity	1	18,266,661	1.3558628			251,401							251,401			0003
GBP/L 8696159.14 USD-S 6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	08/18/2025	Maturity	1	8,696,159	1.2706			(546,179)					(144,015)		(546,179)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 4545893.07 USD-S 3366000GBP	Project Waterfall - Funding	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	06/13/2025	06/13/2025	Maturity	1	4,545,893	1.350532701			(21,457)							(21,457)			0003
GBP/L 14692915.18 USD-S 11835228.36GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/06/2025	03/31/2025	03/31/2025	Maturity	1	14,692,915	1.241456			(592,350)							(592,350)			0003
GBP/L 4917609.36 USD-S 3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025	11/17/2025	Maturity	1	4,917,609	1.3578746			154,168							154,168			0003
GBP/L 263426.49 USD-S 207406.1GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	02/14/2025	Maturity	1	263,426	1.270100012			2,407				(3,913)			2,407			0003
GBP/L 574084 USD-S 418283.76GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2025	07/31/2025	07/31/2025	Maturity	1	574,084	1.372474992			21,785							21,785			0003
GBP/L 528752.18 USD-S 397599.32GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2025	07/15/2025	07/15/2025	Maturity	1	528,752	1.329861882			(3,353)							(3,353)			0003
GBP/L 8225786.04 USD-S 6029874.56GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	8,225,786	1.364172			117,410							117,410			0003
GBP/L 64918.42 USD-S 48171.22GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/07/2025	10/07/2025	Maturity	1	64,918	1.347659868			277							277			0003
GBP/L 2768518.52 USD-S 20166580GBP	Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2025	10/07/2025	10/07/2025	Maturity	1	2,768,519	1.372825001			62,358							62,358			0003
GBP/L 1458218.57 USD-S 1067267.73GBP	20 Dering St- 7410042	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2025	12/19/2025	12/19/2025	Maturity	1	1,458,219	1.366309998			31,066							31,066			0003
GBP/L 2244444.72 USD-S 17000006BP	SCP II Investments LLC TL GBP	D1	Currency	BNP PARIBAS SA ROMJWSFPU8MPRO8K5P83	05/12/2025	05/23/2025	05/23/2025	Maturity	1	2,244,445	1.3202616			(55,992)							(55,992)			0003
GBP/L 2276122.86 USD-S 1683000GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2025	07/15/2025	07/15/2025	Maturity	1	2,276,123	1.35242			23,774							23,774			0003
GBP/L 1228967.72 USD-S 911412GBP	GreyKite UK MLI- 50433655	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/22/2025	08/26/2025	08/26/2025	Maturity	1	1,228,968	1.348421702			650							650			0003
GBP/L 1159546.2 USD-S 850000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	1,159,546	1.364172			16,551							16,551			0003
GBP/L 8003593 USD-S 5967419.84GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/26/2025	12/30/2025	12/30/2025	Maturity	1	8,003,593	1.341215			(29,117)							(29,117)			0003
GBP/L 886711.8 USD-S 650000GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	886,712	1.364172			12,656							12,656			0003
GBP/L 845761.8 USD-S 631839GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2025	12/30/2025	12/30/2025	Maturity	1	845,762	1.339962895			(3,870)							(3,870)			0003
GBP/L 121214.58 USD-S 89100.28GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2025	07/15/2025	07/15/2025	Maturity	1	121,215	1.360428721			1,972							1,972			0003
GBP/L 7022.36 USD-S 5292.88GBP	20 Dering St- 7410042	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/01/2025	12/19/2025	12/19/2025	Maturity	1	7,022	1.326755944			(55)							(55)			0003
GBP/L 1105996 USD-S 825393GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2025	12/30/2025	12/30/2025	Maturity	1	1,105,996	1.339962903			(5,061)							(5,061)			0003
GBP/L 416669.68 USD-S 322202.74GBP	CML BGO Logistics 7410013 FXF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2025	04/15/2025	04/15/2025	Maturity	1	416,670	1.293190989			(9,412)							(9,412)			0003
GBP/L 9258367.5 USD-S 6750000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2025	10/02/2025	10/02/2025	Maturity	1	9,258,368	1.37161			185,665							185,665			0003
GBP/L 2281190.9 USD-S 17000006BP	SCP II Investments LLC TL GBP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2025	10/23/2025	10/23/2025	Maturity	1	2,281,191	1.341877			10,831							10,831			0003
GBP/L 353027.61 USD-S 283785.05GBP	CML BGO Logistics 7410013 FXF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2025	04/15/2025	04/15/2025	Maturity	1	353,028	1.243996504			(22,250)							(22,250)			0003
GBP/L 5468.41 USD-S 4158.77GBP	20 Dering St- 7410042	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2025	12/19/2025	12/19/2025	Maturity	1	5,468	1.314910418			(93)							(93)			0003
GBP/L 2275732.4 USD-S 1683000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2025	10/15/2025	10/15/2025	Maturity	1	2,275,732	1.352187998			22,208							22,208			0003
GBP/L 9145718.73 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	9,145,719	1.364172			130,541							130,541			0003
GBP/L 8974928.55 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/28/2025	05/30/2025	05/30/2025	Maturity	1	8,974,929	1.338697001			(56,279)							(56,279)			0003
GBP/L 8991809.79 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/26/2025	12/30/2025	12/30/2025	Maturity	1	8,991,810	1.341215			(32,712)							(32,712)			0003
GBP/L 58779.33 USD-S 43792.25GBP	Project Lavington - 7410033	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/16/2025	12/30/2025	12/30/2025	Maturity	1	58,779	1.342231331			(169)							(169)			0003
GBP/L 20054131.38 USD-S 15049180.33GBP	CML Canary Wharf 7410029	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2025	06/10/2025	06/10/2025	Maturity	1	20,054,131	1.332573			(263,654)							(263,654)			0003
GBP/L 3231700.38 USD-S 2435996.68GBP	Non USD Repatriation 12.1.2025	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/01/2025	12/03/2025	12/03/2025	Maturity	1	3,231,700	1.326644			13,994							13,994			0003
GBP/L 75840027.27 USD-S 56924563.92GBP	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA ROMJWSFPU8MPRO8K5P83	04/25/2025	05/29/2025	05/29/2025	Maturity	1	75,840,027	1.33229			(962,590)							(962,590)			0003
GBP/L 78710733.09 USD-S 58445923.98GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/28/2025	06/30/2025	06/30/2025	Maturity	1	78,710,733	1.3467275			(1,500,512)							(1,500,512)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 2096532.02 USD-S 1571907.79GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2025	10/21/2025	10/21/2025	Maturity	1	2,096,532	1.333750003			(15,339)							(15,339)			0003
GBP/L 8977778.88 USD-S 6800000GBP	SCP II Investments LLC TL GBP	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/12/2025	05/23/2025	05/23/2025	Maturity	1	8,977,779	1.3202616			(223,969)							(223,969)			0003
GBP/L 9124763.6 USD-S 6800000GBP	SCP II Investments LLC TL GBP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2025	10/23/2025	10/23/2025	Maturity	1	9,124,764	1.341877			43,324							43,324			0003
GBP/L 9131366.4 USD-S 6800000GBP	SCP II Investments LLC TL GBP	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2025	06/23/2025	06/23/2025	Maturity	1	9,131,366	1.342848			(64,906)							(64,906)			0003
GBP/L 1336825.08 USD-S 988425.03GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2025	09/30/2025	09/30/2025	Maturity	1	1,336,825	1.352479995			7,689							7,689			0003
GBP/L 6161596.39 USD-S 4568239.97GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/02/2025	06/02/2025	Maturity	1	6,161,596	1.34879			(25,161)							(25,161)			0003
GBP/L 9150644.4 USD-S 6800000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2025	07/23/2025	07/23/2025	Maturity	1	9,150,644	1.345683			(83,718)							(83,718)			0003
GBP/L 766508.57 USD-S 563248.93GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/17/2025	09/17/2025	Maturity	1	766,509	1.360869998			(1,478)							(1,478)			0003
GBP/L 4818240 USD-S 3600000GBP	SCP II Investments LLC TL GBP	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/02/2025	09/04/2025	09/04/2025	Maturity	1	4,818,240	1.3384			(19,104)							(19,104)			0003
GBP/L 6801614.9 USD-S 5102460GBP	Project Nexus	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/10/2025	12/11/2025	12/11/2025	Maturity	1	6,801,615	1.333007001			(31,640)							(31,640)			0003
GBP/L 2041290.95 USD-S 1521060.06GBP	The Whiteley 7410036	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2025	05/29/2025	05/29/2025	Maturity	1	2,041,291	1.341754003			(11,328)							(11,328)			0003
GBP/L 678943.52 USD-S 502615.6GBP	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/21/2025	09/30/2025	09/30/2025	Maturity	1	678,944	1.3508206			3,076							3,076			0003
GBP/L 3507977.74 USD-S 2603013.92GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/07/2025	10/07/2025	Maturity	1	3,507,978	1.34766			14,984							14,984			0003
GBP/L 74032074.44 USD-S 54268871.11GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	74,032,074	1.364172			1,056,694							1,056,694			0003
GBP/L 723269.04 USD-S 540167.94GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/15/2025	12/30/2025	12/30/2025	Maturity	1	723,269	1.338970691			(3,848)							(3,848)			0003
GBP/L 584265.74 USD-S 433540.91GBP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/07/2025	10/07/2025	Maturity	1	584,266	1.347659994			2,496							2,496			0003
GBP/L 2303556.59 USD-S 1720700.33GBP	Non-USD Futures Repatriation -6.23.2025	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/23/2025	06/25/2025	06/25/2025	Maturity	1	2,303,557	1.338731998			(47,255)							(47,255)			0003
GBP/L 72032337.19 USD-S 53706778.7GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	09/26/2025	12/30/2025	12/30/2025	Maturity	1	72,032,337	1.341215			(262,052)							(262,052)			0003
GBP/L 799742.6 USD-S 589554.59GBP	The Whiteley 7410036	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2025	06/06/2025	06/06/2025	Maturity	1	799,743	1.356520013			2,012							2,012			0003
GBP/L 503767.32 USD-S 370411.7GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/18/2025	06/18/2025	Maturity	1	503,767	1.360019999			7,117							7,117			0003
GBP/L 1704044.28 USD-S 1253356.93GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2025	06/30/2025	06/30/2025	Maturity	1	1,704,044	1.359584201			(16,064)							(16,064)			0003
GBP/L 1494325.79 USD-S 1097711.61GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	1,494,326	1.361309998			(13,168)							(13,168)			0003
GBP/L 525369.98 USD-S 392172.51GBP	The Whiteley 7410036	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/17/2025	07/17/2025	Maturity	1	525,370	1.339639997			(845)							(845)			0003
GBP/L 132675.97 USD-S 97796.46GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/17/2025	06/30/2025	06/30/2025	Maturity	1	132,676	1.356654116			(1,540)							(1,540)			0003
GBP/L 734766.03 USD-S 543871.69GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025	10/15/2025	Maturity	1	734,766	1.350991499			6,526							6,526			0003
GBP/L 1146623.91 USD-S 850000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/30/2025	06/30/2025	Maturity	1	1,146,624	1.348969306			(19,917)							(19,917)			0003
GBP/L 2287661.1 USD-S 1700000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2025	07/23/2025	07/23/2025	Maturity	1	2,287,661	1.345683			(20,930)							(20,930)			0003
GBP/L 1126872.8 USD-S 850000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2025	06/02/2025	06/02/2025	Maturity	1	1,126,873	1.325732706			(24,280)							(24,280)			0003
GBP/L 58374.44 USD-S 43574.72GBP	The Whiteley 7410036	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/17/2025	07/17/2025	Maturity	1	58,374	1.339640048			(94)							(94)			0003
GBP/L 9033121.24 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	06/30/2025	06/30/2025	Maturity	1	9,033,121	1.347377001			(167,767)							(167,767)			0003
GBP/L 2688979.51 USD-S 2016658GBP	Project Nexus	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/05/2025	06/06/2025	06/06/2025	Maturity	1	2,688,980	1.333384			(39,774)							(39,774)			0003
GBP/L 14741.77 USD-S 10866.27GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/17/2025	06/30/2025	06/30/2025	Maturity	1	14,742	1.356654123			(171)							(171)			0003
GBP/L 8745637.02 USD-S 6493991.56GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/28/2025	06/30/2025	06/30/2025	Maturity	1	8,745,637	1.3467275			(166,724)							(166,724)			0003
GBP/L 423001.73 USD-S 318079.44GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2025	07/15/2025	07/15/2025	Maturity	1	423,002	1.329861905			(2,682)							(2,682)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 166036.2 USD-S 121967.96GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	06/26/2025	06/26/2025	Maturity	1	166,036	1.36130997			(1,463)							(1,463)			0003
GBP/L 1195535.67 USD-S 911412GBP	GreyKite UK MLI- 50433655	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/24/2025	12/29/2025	12/29/2025	Maturity	1	1,195,536	1.311740102			(35,055)							(35,055)			0003
GBP/L 8677053.04 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/21/2025	04/02/2025	04/02/2025	Maturity	1	8,677,053	1.294266001			(24,311)							(24,311)			0003
GBP/L 2282841.6 USD-S 17000006BP	SCP II Investments LLC TL GBP	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2025	06/23/2025	06/23/2025	Maturity	1	2,282,842	1.342848			(16,227)							(16,227)			0003
GBP/L 876830.05 USD-S 6500006BP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/30/2025	06/30/2025	Maturity	1	876,830	1.348969308			(15,231)							(15,231)			0003
GBP/L 627394.28 USD-S 463005.65GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	10/15/2025	10/15/2025	Maturity	1	627,394	1.355046704			7,433							7,433			0003
GBP/L 389775.34 USD-S 289223.83BP	The Whiteley 7410036	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2025	10/07/2025	10/07/2025	Maturity	1	389,775	1.347659978			1,665							1,665			0003
GBP/L 422230.83 USD-S 318079.44GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	05/19/2025	05/19/2025	Maturity	1	422,231	1.327438297			(2,629)							(2,629)			0003
GBP/L 55974.15 USD-S 41156.86GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/18/2025	06/18/2025	Maturity	1	55,974	1.360019933			791							791			0003
GBP/L 502961.95 USD-S 370474.04GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2025	10/15/2025	10/15/2025	Maturity	1	502,362	1.35599771			6,300							6,300			0003
GBP/L 8435553.37 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/28/2025	03/25/2025	03/25/2025	Maturity	1	8,435,553	1.258244			(243,058)							(243,058)			0003
GBP/L 20382459.35 USD-S 15049180.33GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/06/2025	07/10/2025	07/10/2025	Maturity	1	20,382,459	1.35439			(43,704)							(43,704)			0003
GBP/L 1229618.74 USD-S 911412GBP	GreyKite UK MLI- 50433655	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/20/2025	11/26/2025	11/26/2025	Maturity	1	1,229,619	1.349136			23,457							23,457			0003
GBP/L 2917575.5 USD-S 21441006BP	Bedford Commercial Park- 7410053	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/15/2025	12/17/2025	12/17/2025	Maturity	1	2,917,576	1.360746001			49,828							49,828			0003
GBP/L 2736282.24 USD-S 20166580BP	CML Project Nexus	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/04/2025	07/07/2025	07/07/2025	Maturity	1	2,736,282	1.35684			(7,769)							(7,769)			0003
GBP/L 120416.89 USD-S 89100.28GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/11/2025	10/15/2025	10/15/2025	Maturity	1	120,417	1.351476			1,112							1,112			0003
GBP/L 340481.8 USD-S 250000GBP	Shinfield Studios 7410041 CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	07/07/2025	07/07/2025	Maturity	1	340,482	1.3619272			309							309			0003
GBP/L 2272946.53 USD-S 16830006BP	Project Waterfall - Funding	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	06/13/2025	06/13/2025	Maturity	1	2,272,947	1.350532698			(10,729)							(10,729)			0003
GBP/L 8426669.7 USD-S 6324951.55GBP	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/25/2025	05/29/2025	05/29/2025	Maturity	1	8,426,670	1.33229			(106,954)							(106,954)			0003
GBP/L 2242567.21 USD-S 16830006BP	Project Waterfall - Funding	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	04/24/2025	05/28/2025	05/28/2025	Maturity	1	2,242,567	1.332482002			(23,245)							(23,245)			0003
GBP/L 9069502.5 USD-S 6750006BP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/29/2025	12/30/2025	12/30/2025	Maturity	1	9,069,503	1.34363			(16,634)							(16,634)			0003
GBP/L 232948.02 USD-S 174656.44GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/21/2025	10/21/2025	Maturity	1	232,948	1.333749961			(1,704)							(1,704)			0003
GBP/L 2180986.24 USD-S 16830006BP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2025	04/28/2025	04/28/2025	Maturity	1	2,180,986	1.295892002			(80,959)							(80,959)			0003
GBP/L 8657268.86 USD-S 6704226.98GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/30/2025	04/30/2025	Maturity	1	8,657,269	1.291315			(276,102)							(276,102)			0003
GBP/L 20646406.92 USD-S 15049180.33GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	10/10/2025	10/10/2025	Maturity	1	20,646,407	1.371929			557,262							557,262			0003
GBP/L 226810.11 USD-S 169040.01GBP	The Whiteley 7410036	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2025	05/29/2025	05/29/2025	Maturity	1	226,810	1.341754002			(1,259)							(1,259)			0003
GBP/L 88860.29 USD-S 65506.07GBP	The Whiteley 7410036	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/04/2025	06/06/2025	06/06/2025	Maturity	1	88,860	1.356519938			224							224			0003
GBP/L 559221.06 USD-S 410643.2GBP	EDF Fees Spot FX	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/26/2025	06/26/2025	Maturity	1	559,221	1.361817412			(4,718)							(4,718)			0003
GBP/L 85167.63 USD-S 62583.22GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/17/2025	09/17/2025	Maturity	1	85,168	1.360870054			(164)							(164)			0003
GBP/L 11182208.32 USD-S 8150000GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2025	10/07/2025	10/07/2025	Maturity	1	11,182,208	1.372050101			245,694							245,694			0003
GBP/L 861726.26 USD-S 6500000GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2025	06/02/2025	06/02/2025	Maturity	1	861,726	1.325732708			(18,567)							(18,567)			0003
GBP/L 189338.25 USD-S 139261.88GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/30/2025	06/30/2025	Maturity	1	189,338	1.359584188			(1,785)							(1,785)			0003
GBP/L 684621.82 USD-S 507582.22BP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/02/2025	06/02/2025	Maturity	1	684,622	1.348789995			(2,796)							(2,796)			0003
GBP/L 1204560 USD-S 9000006BP	SCP II Investments LLC TL GBP	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/02/2025	09/04/2025	09/04/2025	Maturity	1	1,204,560	1.3384			(4,776)							(4,776)			0003
GBP/L 2584906.04 USD-S 20166580BP	Project Nexus	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2025	05/07/2025	05/07/2025	Maturity	1	2,584,906	1.281777099			(95,822)							(95,822)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 19742237.12 USD-S 15049180.33GBP	CML Canary Wharf 7410029	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/11/2025	05/12/2025	05/12/2025	Maturity	1	19,742,237	1.311848			(86,450)							(86,450)			0003
GBP/L 13785.35 USD-S 10257.38GBP	20 Dering St- 7410042	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2025	12/19/2025	12/19/2025	Maturity	1	13,785	1.343944555			.69							69			0003
GBP/L 10648322.31 USD-S 7900000GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2025	07/07/2025	07/07/2025	Maturity	1	10,648,322	1.3478889			(101,147)							(101,147)			0003
GBP/L 75438.17 USD-S 55846.18GBP	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/21/2025	09/30/2025	09/30/2025	Maturity	1	75,438	1.350820593			342							342			0003
GBP/L 80363.23 USD-S 60018.66GBP	The Whiteley 7410036	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/15/2025	12/30/2025	12/30/2025	Maturity	1	80,363	1.338970747			(428)							(428)			0003
GBP/L 148536.12 USD-S 10982.5GBP	The Whiteley 7410036	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/18/2025	09/30/2025	09/30/2025	Maturity	1	148,536	1.352480036			854							854			0003
GBP/L 67394445 USD-S 50000000GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2025	07/07/2025	07/07/2025	Maturity	1	67,394,445	1.3478889			(640,171)							(640,171)			0003
GBP/L 76982.61 USD-S 60241.5GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2025	12/16/2025	Maturity	1	76,983	1.277899953			(3,880)							(3,880)			0003
GBP/L 43551468.21 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/28/2025	05/30/2025	05/30/2025	Maturity	1	43,551,468	1.338697			(273,100)							(273,100)			0003
GBP/L 42010002.39 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/30/2025	04/30/2025	Maturity	1	42,010,002	1.291315			(1,339,805)							(1,339,805)			0003
GBP/L 150521.13 USD-S 111375.36GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2025	10/15/2025	10/15/2025	Maturity	1	150,521	1.351476036			1,390							1,390			0003
GBP/L 13518652.99 USD-S 10025538GBP	GreyKite UK MLI- 50433655 ..	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/22/2025	08/26/2025	08/26/2025	Maturity	1	13,518,653	1.3484217			7,146							7,146			0003
GBP/L 2154948.1 USD-S 1582278.48GBP	Shinfield Studios 7410041 CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	07/07/2025	07/07/2025	Maturity	1	2,154,948	1.3619272			1,954							1,954			0003
GBP/L 25842996.34 USD-S 20161849GBP	Project Nexus	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2025	05/07/2025	05/07/2025	Maturity	1	25,842,996	1.2817771			(957,994)							(957,994)			0003
GBP/L 26883486.87 USD-S 20161849GBP	Project Nexus	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/05/2025	06/06/2025	06/06/2025	Maturity	1	26,883,487	1.333384			(397,647)							(397,647)			0003
GBP/L 1213075.78 USD-S 896781.09GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	1,213,076	1.3527			(4,401)							(4,401)			0003
GBP/L 2167877.79 USD-S 1591772.15GBP	Shinfield Studios 7410041 CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	07/07/2025	07/07/2025	Maturity	1	2,167,878	1.361927202			1,966							1,966			0003
GBP/L 2085220 USD-S 1700003GBP	Tower Bridge 2023-2 Class C	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/26/2023	03/20/2025	03/20/2025	Maturity	1	2,085,220	1.2266			(118,822)				41,364			(118,822)			0003
GBP/L 349230.14 USD-S 274919.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	03/17/2025	03/17/2025	Maturity	1	349,230	1.270300003			(7,864)				(5,317)			(7,864)			0003
GBP/L 411455.34 USD-S 306545.76GBP	Project Lavington - 7410033	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/16/2025	12/30/2025	12/30/2025	Maturity	1	411,455	1.342231385			(1,184)							(1,184)			0003
GBP/L 1824130.45 USD-S 1380933.61GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/13/2025	11/17/2025	11/17/2025	Maturity	1	1,824,130	1.320940005			7,782							7,782			0003
GBP/L 67530.37 USD-S 53287.92GBP	Project Conrad Henderson Park 720049401	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025	11/03/2025	Maturity	1	67,530	1.267273521			(2,464)				(975)			(2,464)			0003
GBP/L 370952.16 USD-S 290464.46GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	04/15/2025	04/15/2025	Maturity	1	370,952	1.277099994			(13,158)				(7,674)			(13,158)			0003
GBP/L 106745.91 USD-S 83571.53GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	06/11/2025	06/11/2025	Maturity	1	106,746	1.277299937			(6,377)				(2,272)			(6,377)			0003
GBP/L 15266903.65 USD-S 11781000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2025	04/28/2025	04/28/2025	Maturity	1	15,266,904	1.295892			(566,710)							(566,710)			0003
GBP/L 60600885.63 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/30/2025	04/30/2025	Maturity	1	60,600,886	1.291315			(1,932,716)							(1,932,716)			0003
GBP/L 6809313.26 USD-S 5086853.72GBP	Non-USD Futures Repatriation -10.15.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2025	10/21/2025	10/21/2025	Maturity	1	6,809,313	1.33861			(24,916)							(24,916)			0003
GBP/L 444114.4 USD-S 356174.83GBP	Project Conrad Henderson Park 720049401	B1	Currency	JPMORGAN CHASE 8I5DZIWZKVSZI1NUHU748	11/15/2023	11/03/2025	11/03/2025	Maturity	1	444,114	1.246900013			(23,724)				738			(23,724)			0003
GBP/L 256866015.8 USD-S 195965921.53GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	01/22/2025	01/22/2025	Maturity	1	256,866,016	1.3107688			15,552,449				(11,623,925)			15,552,449			0003
GBP/L 29033791.74 USD-S 22258350GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/15/2025	04/15/2025	Maturity	1	29,033,792	1.3044			(400,683)							(400,683)			0003
GBP/L 1306119.44 USD-S 966980.16GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/15/2025	07/15/2025	Maturity	1	1,306,119	1.350719998			12,016							12,016			0003
GBP/L 861979.24 USD-S 632911.39GBP	Shinfield Studios 7410041 CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	07/07/2025	07/07/2025	Maturity	1	861,979	1.361927204			782							782			0003
GBP/L 335363.51 USD-S 263733.49GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZIWZKVSZI1NUHU748	02/23/2024	06/16/2025	06/16/2025	Maturity	1	335,364	1.271600016			(22,576)				(5,679)			(22,576)			0003
GBP/L 1993225 USD-S 1625000GBP	Tower Bridge 2023-2 Class B	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/26/2023	03/20/2025	03/20/2025	Maturity	1	1,993,225	1.2266			(113,580)				39,539			(113,580)			0003
GBP/L 4503116.39 USD-S 3530333.1GBP	Non-USD Futures Repatriation -4.8.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/08/2025	04/10/2025	04/10/2025	Maturity	1	4,503,116	1.275550001			(74,301)							(74,301)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 292870276.23 USD-S 220671021.18GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/16/2025	07/23/2025	07/23/2025	Maturity	1	292,870,276	1.3271805			(6,799,760)			0003				(6,799,760)			
GBP/L 15676266 USD-S 11806017.38GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/15/2025	05/19/2025	05/19/2025	Maturity	1	15,676,266	1.32782			(93,055)			0003				(93,055)			
GBP/L 325881.28 USD-S 256458.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2025	09/16/2025	Maturity	1	325,881	1.270700041			(24,160)			0003		(5,479)		(24,160)			
GBP/L 8607336.58 USD-S 6379888GBP	GreyKite UK MLI-50433655	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/20/2025	11/26/2025	11/26/2025	Maturity	1	8,607,337	1.349136001			164,199			0003				164,199			
GBP/L 5512107.36 USD-S 4259150.47GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/14/2025	03/14/2025	Maturity	1	5,512,107	1.294180001			3,778			0003				3,778			
GBP/L 19148840.05 USD-S 14112821GBP	CML Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/04/2025	07/07/2025	07/07/2025	Maturity	1	19,148,840	1.35684			(54,367)			0003				(54,367)			
GBP/L 63486517.5 USD-S 47250000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/29/2025	12/30/2025	12/30/2025	Maturity	1	63,486,518	1.34363			(116,439)			0003				(116,439)			
GBP/L 30793.05 USD-S 24096.66GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2025	12/16/2025	Maturity	1	30,793	1.277900202			(1,552)			0003		(705)		(1,552)			
GBP/L 63231852.4 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2025	06/30/2025	06/30/2025	Maturity	1	63,231,852	1.347377			(1,174,367)			0003				(1,174,367)			
GBP/L 39484474.24 USD-S 30098360.66GBP	CML Canary Wharf 7410029	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2025	05/12/2025	05/12/2025	Maturity	1	39,484,474	1.311848			(172,900)			0003				(172,900)			
GBP/L 326137.73 USD-S 256458.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025	09/16/2025	Maturity	1	326,138	1.271700009			(23,904)			0003		(5,735)		(23,904)			
GBP/L 212884.04 USD-S 167387.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	11/17/2025	Maturity	1	212,884	1.271799966			(7,282)			0003		(3,839)		(7,282)			
GBP/L 20938.82 USD-S 16389.18GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	08/15/2025	08/15/2025	Maturity	1	20,939	1.277600222			(1,275)			0003		(459)		(1,275)			
GBP/L 67798811.67 USD-S 50300000GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2025	07/07/2025	07/07/2025	Maturity	1	67,798,812	1.3478889			(644,012)			0003				(644,012)			
GBP/L 379878711.04 USD-S 279460256.92GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	12/19/2025	12/19/2025	Maturity	1	379,878,711	1.35933			6,183,811			0003				6,183,811			
GBP/L 2484212 USD-S 2000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/28/2025	04/23/2025	04/23/2025	Maturity	1	2,484,212	1.242106			(168,378)			0003				(168,378)			
GBP/L 4736876.47 USD-S 3585989.12GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/13/2025	11/17/2025	11/17/2025	Maturity	1	4,736,876	1.320940001			20,207			0003				20,207			
GBP/L 138609.54 USD-S 108624.08GBP	Project Conrad Henderson Park 720049401	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025	11/03/2025	Maturity	1	138,610	1.276048			(4,069)			0003		(2,941)		(4,069)			
GBP/L 97788.76 USD-S 76576.94GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	03/14/2025	03/14/2025	Maturity	1	97,789	1.2770001			(1,248)			0003		(1,992)		(1,248)			
GBP/L 3725331.46 USD-S 2856849.28GBP	Non USD Repatriation 11.5.2025	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2025	11/07/2025	11/07/2025	Maturity	1	3,725,331	1.304			(34,571)			0003				(34,571)			
GBP/L 212716.66 USD-S 167387.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	11/17/2025	11/17/2025	Maturity	1	212,717	1.270800014			(7,450)			0003		(3,671)		(7,450)			
GBP/L 540191.89 USD-S 427720.04GBP	Project Conrad Henderson Park 720049401	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/06/2024	11/03/2025	11/03/2025	Maturity	1	540,192	1.262956699			(21,622)			0003		(5,981)		(21,622)			
GBP/L 20378.95 USD-S 15948.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	11/14/2025	11/14/2025	Maturity	1	20,379	1.277799689			(622)			0003		(461)		(622)			
GBP/L 64020034.89 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	64,020,035	1.364172			913,788			0003				913,788			
GBP/L 274918320.14 USD-S 203660473.53GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2025	09/19/2025	09/19/2025	Maturity	1	274,918,320	1.3498855			587,478			0003				587,478			
USD/L 1138513.66 GBP-S 1532151.34USD	CML Platinum 7410008	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/25/2025	07/25/2025	Maturity	1	1,532,151	1.345746998			2,549			0003				2,549			
GBP/L 9819557.09 USD-S 7927884.56GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/11/2025	02/13/2025	02/13/2025	Maturity	1	9,819,557	1.238609999			(136,220)			0003				(136,220)			
GBP/L 60739374.85 USD-S 46929591.64GBP	Project Lavington - 7410033	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2025	04/02/2025	04/02/2025	Maturity	1	60,739,375	1.294266			(170,177)			0003				(170,177)			
GBP/L 40108262.76 USD-S 30098360.66GBP	CML Canary Wharf 7410029	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	06/10/2025	06/10/2025	Maturity	1	40,108,263	1.332573			(527,308)			0003				(527,308)			
GBP/L 32485349.15 USD-S 26115724.05GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/27/2023	11/03/2025	11/03/2025	Maturity	1	32,485,349	1.2439			(1,817,866)			0003		132,493		(1,817,866)			
GBP/L 16741505.48 USD-S 12941482.46GBP	Non-USD Futures Repatriation -3.11.2025	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/31/2025	03/31/2025	Maturity	1	16,741,505	1.2936312			27,506			0003				27,506			
GBP/L 2100263.75 USD-S 1625000GBP	Tower Bridge 2023-2 Class B	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/24/2025	03/26/2025	03/26/2025	Maturity	1	2,100,264	1.29247			6,138			0003				6,138			
GBP/L 15930126.83 USD-S 11781000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025	10/15/2025	Maturity	1	15,930,127	1.352188			155,453			0003				155,453			
GBP/L 7183816.62 USD-S 5275168.77GBP	EDF Fees Spot FX	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/26/2025	06/26/2025	Maturity	1	7,183,817	1.3618174			(60,603)			0003				(60,603)			
GBP/L 64808572.5 USD-S 47250000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/30/2025	10/02/2025	10/02/2025	Maturity	1	64,808,573	1.37161			1,299,654			0003				1,299,654			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 3987441.43 USD-S 3002365.36GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/28/2025	10/30/2025	10/30/2025	Maturity	1	3,987,441	1.328099998			41,426							41,426			0003
GBP/L 63076.61 USD-S 47643.75GBP	Project Madonna	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/16/2025	06/20/2025	06/20/2025	Maturity	1	63,077	1.323922025			(975)							(975)			0003
GBP/L 1419141.17 USD-S 1068638.45GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/19/2025	05/19/2025	Maturity	1	1,419,141	1.327989995			(8,241)							(8,241)			0003
GBP/L 4677190.56 USD-S 3600000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2024	01/22/2025	01/22/2025	Maturity	1	4,677,191	1.2992196			244,130				(171,961)			244,130			0003
GBP/L 6659980 USD-S 5000000GBP	T 4 1/4 06/01/43 EJ6704757 Corp	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2025	10/28/2025	10/28/2025	Maturity	1	6,659,980	1.331996			24,456							24,456			0003
GBP/L 13436600 USD-S 10000000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2025	12/30/2025	12/30/2025	Maturity	1	13,436,300	1.34363			(24,643)							(24,643)			0003
GBP/L 7097749.68 USD-S 5600000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	04/23/2025	04/23/2025	Maturity	1	7,097,750	1.2674553			(329,503)							(329,503)			0003
GBP/L 32953837.8 USD-S 26000000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	04/23/2025	04/23/2025	Maturity	1	32,953,838	1.2674553			(1,529,836)							(1,529,836)			0003
GBP/L 600438.62 USD-S 444581.64GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/13/2025	06/13/2025	Maturity	1	600,439	1.350569988			(2,817)							(2,817)			0003
GBP/L 815435.64 USD-S 601806.4GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	815,436	1.354980007			2,755							2,755			0003
GBP/L 1217414.92 USD-S 1000645.16GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	1,217,415	1.216629999			(7,380)							(7,380)			0003
GBP/L 8255075.81 USD-S 6090284.27GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	8,255,076	1.355449999			30,741							30,741			0003
GBP/L 8368754.92 USD-S 6379888GBP	GreyKite UK MLI- 50433655	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/24/2025	12/29/2025	12/29/2025	Maturity	1	8,368,755	1.3117401			(245,382)							(245,382)			0003
GBP/L 335073.4 USD-S 263733.49GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025	06/16/2025	Maturity	1	335,073	1.270500004			(22,866)				(5,389)			(22,866)			0003
GBP/L 15697970.44 USD-S 11781000GBP	Project Waterfall - Funding	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/24/2025	05/28/2025	05/28/2025	Maturity	1	15,697,970	1.332482			(162,715)							(162,715)			0003
GBP/L 17644739.9 USD-S 14502128.63GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	17,644,740	1.2167			(105,941)							(105,941)			0003
GBP/L 7604731.8 USD-S 6000000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	04/23/2025	04/23/2025	Maturity	1	7,604,732	1.2674553			(353,039)							(353,039)			0003
GBP/L 87984.91 USD-S 69570.34GBP	Project Conrad Henderson Park 720049401	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025	11/03/2025	Maturity	1	87,985	1.264689953			(3,396)				(1,093)			(3,396)			0003
GBP/L 2648334.2 USD-S 2000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2025	12/19/2025	12/19/2025	Maturity	1	2,648,334	1.3241671			(26,070)							(26,070)			0003
GBP/L 71198111.17 USD-S 51891772.15GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2025	10/07/2025	10/07/2025	Maturity	1	71,198,111	1.3720501			1,564,354							1,564,354			0003
GBP/L 1727280.98 USD-S 1297031.76GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/11/2025	12/11/2025	Maturity	1	1,727,281	1.3317184			(9,714)							(9,714)			0003
GBP/L 15910625.74 USD-S 11781000GBP	Project Waterfall - Funding	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	06/13/2025	06/13/2025	Maturity	1	15,910,626	1.3505327			(75,100)							(75,100)			0003
GBP/L 2201336.8 USD-S 1700000GBP	Tower Bridge 2023-2 Class C	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2025	04/22/2025	04/22/2025	Maturity	1	2,201,337	1.294904			(64,605)							(64,605)			0003
GBP/L 12991.43 USD-S 10110.06GBP	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/06/2024	01/16/2025	01/16/2025	Maturity	1	12,991	1.285000287			628				(338)			628			0003
GBP/L 106814.3 USD-S 83598.89GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	09/15/2025	09/15/2025	Maturity	1	106,814	1.277699979			(6,938)				(2,370)			(6,938)			0003
GBP/L 101467.45 USD-S 79401.71GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2025	12/16/2025	Maturity	1	101,467	1.27790006			(5,113)				(2,323)			(5,113)			0003
GBP/L 46968372 USD-S 37350000GBP	19-24 Dering Street - 7200520	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/19/2024	02/18/2025	02/18/2025	Maturity	1	46,968,372	1.25752			(111,064)				(235,970)			(111,064)			0003
GBP/L 2589203.45 USD-S 1894837.71GBP	Non USD Repatriation- 9.16.2025	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/17/2025	09/17/2025	Maturity	1	2,589,203	1.366451299			5,604							5,604			0003
GBP/L 561802.12 USD-S 413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025	11/03/2025	Maturity	1	561,802	1.360100007			19,245				(44,395)			19,245			0003
GBP/L 51023835 USD-S 37350000GBP	19-24 Dering Street - 7200520	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2025	09/24/2025	09/24/2025	Maturity	1	51,023,835	1.3661			810,749							810,749			0003
GBP/L 8588164.31 USD-S 6300745GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2025	09/29/2025	09/29/2025	Maturity	1	8,588,164	1.363039499			124,426							124,426			0003
GBP/L 49354716.28 USD-S 36179247.4GBP	The Whiteley 7410036	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	49,354,716	1.364172			704,463							704,463			0003
GBP/L 44298.86 USD-S 34870.01GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025	04/16/2025	Maturity	1	44,299	1.27039998			(1,855)				(688)			(1,855)			0003
GBP/L 1103635.16 USD-S 830988GBP	TIME WARNER CABLE LLC 5.25% 15 Jul 42	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/28/2025	10/29/2025	10/29/2025	Maturity	1	1,103,635	1.328099997			7,403							7,403			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 45989975.95 USD-S 35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/08/2024	10/01/2025	10/01/2025	Maturity	1	45,989,976	1.29315			(1,943,579)					(1,562,203)		(1,943,579)			0003
GBP/L 93107536.47 USD-S 67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025	11/03/2025	Maturity	1	93,107,536	1.3771			4,299,531					(8,376,385)		4,299,531			0003
GBP/L 772373.54 USD-S 549415.82GBP	Patrizia London - 7200445 ..	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/23/2021	10/28/2025	10/28/2025	Maturity	1	772,374	1.405808701			43,241					(83,325)		43,241			0003
GBP/L 404112.85 USD-S 318048.83GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025	07/16/2025	Maturity	1	404,113	1.270600021			(22,552)					(6,613)		(22,552)			0003
GBP/L 11981706.68 USD-S 8574899.22GBP	Patrizia London - 7200445 ..	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/03/2021	10/28/2025	10/28/2025	Maturity	1	11,981,707	1.3973			601,917					(1,229,991)		601,917			0003
GBP/L 361150.51 USD-S 271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025	11/03/2025	Maturity	1	361,151	1.328700016			4,129					(20,973)		4,129			0003
GBP/L 478304.75 USD-S 393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2023	11/03/2025	11/03/2025	Maturity	1	478,305	1.216389994			12,295					(38,188)		12,295			0003
GBP/L 244346.97 USD-S 192178.26GBP	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025	10/28/2025	Maturity	1	244,347	1.271459998			10,694					(4,313)		10,694			0003
GBP/L 456737.43 USD-S 375310.14GBP	Patrizia London - 7200445 ..	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/24/2023	10/28/2025	10/28/2025	Maturity	1	456,737	1.216960005			41,338					12,032		41,338			0003
GBP/L 1958328.77 USD-S 1540172.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIWZKVSZI1NUHU748	02/23/2024	05/16/2025	05/16/2025	Maturity	1	1,958,329	1.271499997			85,939					(32,539)		85,939			0003
GBP/L 404462.7 USD-S 318048.83GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIWZKVSZI1NUHU748	02/23/2024	07/16/2025	07/16/2025	Maturity	1	404,463	1.271700009			22,202					(6,963)		22,202			0003
GBP/L 1896910.74 USD-S 1491164.8GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIWZKVSZI1NUHU748	02/23/2024	08/18/2025	08/18/2025	Maturity	1	1,896,911	1.272099999			116,762					(33,614)		116,762			0003
GBP/L 48531129.62 USD-S 37350000GBP	19-24 Dering Street - 7200520	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2024	01/02/2025	01/02/2025	Maturity	1	48,531,130	1.2993609			2,303,021					(1,780,789)		2,303,021			0003
GBP/L 82730.5 USD-S 64421.82GBP	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025	06/11/2025	Maturity	1	82,731	1.284199981			4,471					(2,196)		4,471			0003
GBP/L 369245.62 USD-S 290630.16GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025	06/16/2025	Maturity	1	369,246	1.270500006			25,198					(5,939)		25,198			0003
GBP/L 826359.14 USD-S 647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025	11/03/2025	Maturity	1	826,359	1.276048			24,259					(17,533)		24,259			0003
GBP/L 3872680.93 USD-S 3166283.16GBP	Patrizia London - 7200445 ..	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2023	10/28/2025	10/28/2025	Maturity	1	3,872,681	1.223099999			329,309					78,689		329,309			0003
GBP/L 5381760 USD-S 4800000GBP	Canada Square 2020-2 Class B 50136218	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2022	12/17/2025	12/17/2025	Maturity	1	5,381,760	1.1212			(1,038,270)					587,299		(1,038,270)			0003
GBP/L 78326.11 USD-S 61020.65GBP	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025	09/15/2025	Maturity	1	78,326	1.28360006			4,704					(2,090)		4,704			0003
GBP/L 1849839.36 USD-S 1455649.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025	11/17/2025	Maturity	1	1,849,839	1.270800001			64,784					(31,927)		64,784			0003
GBP/L 1894673.99 USD-S 1491164.8GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	08/18/2025	Maturity	1	1,894,674	1.270599997			118,999					(31,377)		118,999			0003
GBP/L 8164738.5 USD-S 6300745GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/18/2025	06/27/2025	06/27/2025	Maturity	1	8,164,739	1.295837			470,441							470,441			0003
GBP/L 50560018.18 USD-S 37949709.28GBP	The Whiteley 7410036	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/25/2025	05/29/2025	05/29/2025	Maturity	1	50,560,018	1.33229			641,727							641,727			0003
GBP/L 1774867.25 USD-S 1319302.48GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/18/2025	09/29/2025	09/29/2025	Maturity	1	1,774,867	1.345307295			2,659							2,659			0003
GBP/L 604850.81 USD-S 478352.8GBP	iQ Pool I 7200423	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	05/15/2025	Maturity	1	604,851	1.264445008			31,595					(6,727)		31,595			0003
GBP/L 8228138.57 USD-S 5852957.5GBP	Patrizia London - 7200445 ..	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/23/2021	10/28/2025	10/28/2025	Maturity	1	8,228,139	1.405808699			460,651					(887,666)		460,651			0003
GBP/L 194711.76 USD-S 153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	08/18/2025	Maturity	1	194,712	1.270599981			12,229					(3,225)		12,229			0003
GBP/L 1531019.01 USD-S 1226041.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/03/2025	11/03/2025	Maturity	1	1,531,019	1.248749999			79,396					274		79,396			0003
GBP/L 971190.63 USD-S 763121.45GBP	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025	10/28/2025	Maturity	1	971,191	1.272655394			41,552					(18,038)		41,552			0003
GBP/L 393964.21 USD-S 316569.34GBP	Patrizia London - 7200445 ..	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025	10/28/2025	Maturity	1	393,964	1.244479993			26,156					1,437		26,156			0003
GBP/L 12045600 USD-S 9000000GBP	SCP II Investments LLC TL GBP	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/02/2025	09/04/2025	09/04/2025	Maturity	1	12,045,600	1.3384			47,761							47,761			0003
GBP/L 720265.51 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2025	06/16/2025	06/16/2025	Maturity	1	720,266	1.296477908			33,736							33,736			0003
GBP/L 216725.5 USD-S 171601.69GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/06/2024	11/03/2025	11/03/2025	Maturity	1	216,726	1.262956676			8,675					(2,400)		8,675			0003
GBP/L 1622228.5 USD-S 1386638.6GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025	11/03/2025	Maturity	1	1,622,229	1.169900001			199,133					105,596		199,133			0003
GBP/L 89253733.8 USD-S 66000000GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/24/2022	01/27/2025	01/27/2025	Maturity	1	89,253,734	1.3523293			6,833,064					(6,647,357)		6,833,064			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 104272266.38 USD-S 78443550.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025	04/22/2025	Maturity	1	104,272,266	1.329265			(285,676)					(6,097,768)		(285,676)			0003
GBP/L 200997.57 USD-S 158191.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA E57ODZWZ7FF32TWEFA76	02/23/2024	07/16/2025	07/16/2025	Maturity	1	200,998	1.270599978			(11,217)					(3,289)		(11,217)			0003
GBP/L 2459245.05 USD-S 1944444.44GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/16/2024	06/16/2025	06/16/2025	Maturity	1	2,459,245	1.2647546			(179,759)					(28,561)		(179,759)			0003
GBP/L 3455202.81 USD-S 2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/27/2023	11/03/2025	11/03/2025	Maturity	1	3,455,203	1.22207			(258,526)					72,901		(258,526)			0003
GBP/L 121197759.32 USD-S 91645600GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/30/2025	04/30/2025	Maturity	1	121,197,759	1.3224613			(919,847)							(919,847)			0003
GBP/L 13500.67 USD-S 10835.21GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025	02/18/2025	Maturity	1	13,501	1.245999847			(157)					56		(157)			0003
GBP/L 92950.97 USD-S 73166.76GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA E57ODZWZ7FF32TWEFA76	02/23/2024	05/16/2025	05/16/2025	Maturity	1	92,951	1.270399922			(4,163)					(1,465)		(4,163)			0003
GBP/L 97428.93 USD-S 76637.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	02/14/2025	Maturity	1	97,429	1.271299923			981					(1,538)		981			0003
GBP/L 1001872.03 USD-S 788379GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA E57ODZWZ7FF32TWEFA76	02/23/2024	11/17/2025	11/17/2025	Maturity	1	1,001,872	1.270799996			(35,087)					(17,291)		(35,087)			0003
GBP/L 1216243.75 USD-S 957370.71GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA E57ODZWZ7FF32TWEFA76	02/23/2024	05/16/2025	05/16/2025	Maturity	1	1,216,244	1.2704			(54,473)					(19,173)		(54,473)			0003
GBP/L 907240.42 USD-S 676160.03GBP	The Whiteley 7410036 60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2025	05/29/2025	05/29/2025	Maturity	1	907,240	1.341753993			(5,035)							(5,035)			0003
GBP/L 12694307.21 USD-S 10095478.62GBP		B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	04/22/2025	04/22/2025	Maturity	1	12,694,307	1.257425001			(762,025)					(68,792)		(762,025)			0003
GBP/L 454570.73 USD-S 355967.68GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	03/14/2025	03/14/2025	Maturity	1	454,571	1.277000007			(5,800)					(9,259)		(5,800)			0003
GBP/L 1907779.71 USD-S 1437188.99GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	05/19/2025	05/19/2025	Maturity	1	1,907,780	1.3274383			(11,876)							(11,876)			0003
GBP/L 150429.26 USD-S 117780.5GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	05/16/2025	05/16/2025	Maturity	1	150,429	1.277200046			(5,901)					(3,160)		(5,901)			0003
GBP/L 4097270.54 USD-S 3418665.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA E57IP3U8RHIGC71XBU11	11/22/2022	06/16/2025	06/16/2025	Maturity	1	4,097,271	1.198499999			(542,549)					172,633		(542,549)			0003
GBP/L 1972108.19 USD-S 1500974.39GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/30/2025	12/19/2025	12/19/2025	Maturity	1	1,972,108	1.313885302			(34,998)							(34,998)			0003
GBP/L 744017.84 USD-S 547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025	11/17/2025	Maturity	1	744,018	1.357874601			23,325							23,325			0003
GBP/L 6828385.15 USD-S 5134124.17GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA E57IP3U8RHIGC71XBU11	05/14/2025	05/16/2025	05/16/2025	Maturity	1	6,828,385	1.330000001			13,870							13,870			0003
GBP/L 63599.21 USD-S 50050.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA E57IP3U8RHIGC71XBU11	02/23/2024	10/21/2025	10/21/2025	Maturity	1	63,599	1.270700031			(3,629)					(1,081)		(3,629)			0003
GBP/L 5354710.34 USD-S 4233139.92GBP	Whiteleys October 2022 - 2380301	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	06/16/2025	06/16/2025	Maturity	1	5,354,710	1.26495			(390,516)					(63,005)		(390,516)			0003
GBP/L 8364951.21 USD-S 6640220.37GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2023	06/16/2025	06/16/2025	Maturity	1	8,364,951	1.25974			(647,169)					(64,236)		(647,169)			0003
GBP/L 2198846.74 USD-S 1767277.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA E57IP3U8RHIGC71XBU11	04/14/2023	06/16/2025	06/16/2025	Maturity	1	2,198,847	1.2442			(199,706)					10,367		(199,706)			0003
GBP/L 5998842.69 USD-S 4739272.12GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2024	06/16/2025	06/16/2025	Maturity	1	5,998,843	1.265773			(433,307)					(74,439)		(433,307)			0003
GBP/L 9371861.64 USD-S 6870000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	9,371,862	1.364172			133,769							133,769			0003
GBP/L 252182.18 USD-S 198568.65GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA E57IP3U8RHIGC71XBU11	02/23/2024	01/16/2025	01/16/2025	Maturity	1	252,182	1.269999972			9,353					(3,669)		9,353			0003
GBP/L 20003398.5 USD-S 150000000GBP	EDF 6 1/2 11/08/64	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/23/2025	10/23/2025	Maturity	1	20,003,399	1.3335599			(29,188)							(29,188)			0003
GBP/L 2020329.6 USD-S 15000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/28/2025	07/23/2025	07/23/2025	Maturity	1	2,020,330	1.3468864			(16,662)							(16,662)			0003
GBP/L 1792883.36 USD-S 1410275.6GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	02/14/2025	Maturity	1	1,792,883	1.271299993			18,059					(28,296)		18,059			0003
GBP/L 2112802.57 USD-S 1677746.26GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2025	02/21/2025	02/21/2025	Maturity	1	2,112,803	1.259310002			(5,858)							(5,858)			0003
GBP/L 241458.65 USD-S 182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/12/2025	08/14/2025	08/14/2025	Maturity	1	241,459	1.320205618			(6,088)							(6,088)			0003
GBP/L 6944050.15 USD-S 5107579.57GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2025	12/19/2025	12/19/2025	Maturity	1	6,944,050	1.359557899			114,183							114,183			0003
GBP/L 8767090 USD-S 7775000GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2022	07/23/2025	07/23/2025	Maturity	1	8,767,090	1.1276			(1,791,317)					926,560		(1,791,317)			0003
GBP/L 15130769.79 USD-S 12777423.86GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/14/2022	06/16/2025	06/16/2025	Maturity	1	15,130,770	1.18418			(2,210,775)					824,652		(2,210,775)			0003
GBP/L 27406135.39 USD-S 21930434.78GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/16/2024	04/22/2025	04/22/2025	Maturity	1	27,406,135	1.249685			(1,825,090)					20,304		(1,825,090)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 63291.08 USD-S 49764.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	11/17/2025	Maturity	1	63,291	1.271800078			(2,165)					(1,141)		(2,165)			0003
GBP/L 9079.12 USD-S 6700.56GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	9,079	1.354979285			.31							31			0003
GBP/L 2834776.48 USD-S 2092013.86GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	10/15/2025	10/15/2025	Maturity	1	2,834,776	1.355046701			33,585							33,585			0003
GBP/L 272935.99 USD-S 201384.19GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	272,936	1.355299987			986							986			0003
GBP/L 11300674.53 USD-S 8785411.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025	06/16/2025	Maturity	1	11,300,675	1.2863			(622,903)					(318,329)		(622,903)			0003
GBP/L 1370753.71 USD-S 1065656.31GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025	06/16/2025	Maturity	1	1,370,754	1.286299999			(75,557)					(38,613)		(75,557)			0003
GBP/L 3621.88 USD-S 2802.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	3,622	1.292250167			(182)					(118)		(182)			0003
GBP/L 835591.62 USD-S 646618.42GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	835,592	1.292248402			(42,000)					(27,276)		(42,000)			0003
GBP/L 7763.32 USD-S 6007.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	7,763	1.292247666			(390)					(253)		(390)			0003
GBP/L 650207.77 USD-S 503160.05GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	650,208	1.292248401			(32,682)					(21,224)		(32,682)			0003
GBP/L 2181029.65 USD-S 1604219.76GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2025	12/19/2025	12/19/2025	Maturity	1	2,181,030	1.359557901			35,863							35,863			0003
GBP/L 1259289.2 USD-S 945555.28GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/11/2025	12/11/2025	Maturity	1	1,259,289	1.331798602			(7,006)							(7,006)			0003
GBP/L 670630.1 USD-S 500000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2025	08/26/2025	08/26/2025	Maturity	1	670,630	1.3412602			(3,224)							(3,224)			0003
GBP/L 431820.81 USD-S 324258.35GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/11/2025	12/11/2025	Maturity	1	431,821	1.331718397			(2,429)							(2,429)			0003
GBP/L 2176523.43 USD-S 1609771.26GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/13/2025	06/13/2025	Maturity	1	2,176,523	1.352070002			(7,787)							(7,787)			0003
GBP/L 4566665.23 USD-S 3368088GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/11/2025	12/15/2025	12/15/2025	Maturity	1	4,566,665	1.355862801			62,850							62,850			0003
GBP/L 301984.92 USD-S 239236.45GBP	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/27/2025	02/27/2025	Maturity	1	301,985	1.26228641 2			330							330			0003
GBP/L 3611607.01 USD-S 2897450.62GBP	Repat For Jon Net 0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/13/2025	02/28/2025	02/28/2025	Maturity	1	3,611,607	1.246477502			(32,527)							(32,527)			0003
GBP/L 2702340.76 USD-S 2127827.37GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	01/16/2025	Maturity	1	2,702,341	1.27			100,226					(39,319)		100,226			0003
GBP/L 21186307.72 USD-S 15775000GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2025	08/26/2025	08/26/2025	Maturity	1	21,186,308	1.3430306			(73,800)							(73,800)			0003
GBP/L 1640488.76 USD-S 1214074.75GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/11/2025	09/15/2025	09/15/2025	Maturity	1	1,640,489	1.351225499			(11,493)							(11,493)			0003
GBP/L 29294.46 USD-S 22059.25GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/19/2025	05/19/2025	Maturity	1	29,294	1.327989846			(170)							(170)			0003
GBP/L 63654.26 USD-S 50050.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/21/2025	10/21/2025	Maturity	1	63,654	1.271799919			(3,574)					(1,136)		(3,574)			0003
GBP/L 4069510.7 USD-S 3205495.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2024	06/16/2025	06/16/2025	Maturity	1	4,069,511	1.269542001			(280,994)					(62,429)		(280,994)			0003
GBP/L 1273816.42 USD-S 1003366.96GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2024	06/16/2025	06/16/2025	Maturity	1	1,273,816	1.269541999			(87,955)					(19,541)		(87,955)			0003
GBP/L 6622296.65 USD-S 4862837.45GBP	EDF Fees Spot FX	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/26/2025	06/26/2025	Maturity	1	6,622,297	1.361817399			(55,866)							(55,866)			0003
GBP/L 1718891.5 USD-S 1326472GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/18/2025	06/27/2025	06/27/2025	Maturity	1	1,718,892	1.295837002			(99,040)							(99,040)			0003
GBP/L 3259859.31 USD-S 2524946GBP	Coupon Hedge RML	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	03/07/2025	06/13/2025	06/13/2025	Maturity	1	3,259,859	1.291061001			(166,258)							(166,258)			0003
GBP/L 3071314.96 USD-S 2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	08/18/2025	Maturity	1	3,071,315	1.272100004			(189,051)					(54,425)		(189,051)			0003
GBP/L 3278406.23 USD-S 2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025	11/17/2025	Maturity	1	3,278,406	1.357874602			102,779							102,779			0003
GBP/L 1716112.8 USD-S 1290000GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2025	10/21/2025	10/21/2025	Maturity	1	1,716,113	1.33032			(16,617)							(16,617)			0003
GBP/L 621053 USD-S 500000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2025	04/23/2025	04/23/2025	Maturity	1	621,053	1.242106			(42,095)							(42,095)			0003
GBP/L 773349.12 USD-S 600000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2025	04/23/2025	04/23/2025	Maturity	1	773,349	1.2889152			(22,428)							(22,428)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 29377036.05 USD-S 21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/29/2025	12/30/2025	12/30/2025	Maturity	1	29,377,036	1.343498			(56,771)							(56,771)			0003
GBP/L 469409.35 USD-S 367501.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	06/11/2025	06/11/2025	Maturity	1	469,409	1.277300009			(28,041)							(28,041)			0003
GBP/L 696197.63 USD-S 547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	08/18/2025	Maturity	1	696,198	1.270600015			(43,726)							(43,726)			0003
GBP/L 21194028 USD-S 15775000GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/29/2025	07/29/2025	Maturity	1	21,194,028	1.34352			125,018							125,018			0003
GBP/L 9879864.23 USD-S 7381295.65GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/28/2025	07/30/2025	07/30/2025	Maturity	1	9,879,864	1.3385			104,091							104,091			0003
GBP/L 1821802.25 USD-S 1434038.36GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025	04/16/2025	Maturity	1	1,821,802	1.270399996			(76,279)							(76,279)			0003
GBP/L 3165967.79 USD-S 2422509.36GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	06/16/2025	06/16/2025	Maturity	1	3,165,968	1.306895999			(121,867)							(121,867)			0003
GBP/L 904864.7 USD-S 681425.33GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/19/2025	05/19/2025	Maturity	1	904,865	1.327900006			(5,316)							(5,316)			0003
GBP/L 22729465.34 USD-S 16830000GBP	Project Waterfall - Funding	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/23/2025	06/13/2025	06/13/2025	Maturity	1	22,729,465	1.3505327			(107,285)							(107,285)			0003
GBP/L 948822.88 USD-S 702701.63GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/15/2025	07/15/2025	Maturity	1	948,823	1.350250006			8,402							8,402			0003
GBP/L 150462.77 USD-S 117760.64GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	10/21/2025	10/21/2025	Maturity	1	150,463	1.277700002			(7,713)							(7,713)			0003
GBP/L 607984.51 USD-S 491797.38GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/15/2023	06/16/2025	06/16/2025	Maturity	1	607,985	1.236249998			(59,484)							6,795		(59,484)	0003
GBP/L 1466172.53 USD-S 1185983.85GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/15/2023	06/16/2025	06/16/2025	Maturity	1	1,466,173	1.236249996			(143,447)							16,386		(143,447)	0003
GBP/L 4095234.8 USD-S 3205495.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2024	06/16/2025	06/16/2025	Maturity	1	4,095,235	1.277567001			(255,270)							(88,154)		(255,270)	0003
GBP/L 4048928.71 USD-S 3196728.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/17/2024	06/16/2025	06/16/2025	Maturity	1	4,048,929	1.266585			(289,678)							(52,806)		(289,678)	0003
GBP/L 1774437.42 USD-S 1400000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	02/25/2025	04/23/2025	04/23/2025	Maturity	1	1,774,437	1.2674553			(82,376)									(82,376)	0003
GBP/L 8238459.45 USD-S 6500000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	02/25/2025	04/23/2025	04/23/2025	Maturity	1	8,238,459	1.2674553			(382,459)									(382,459)	0003
GBP/L 3165740.75 USD-S 2500000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2024	01/22/2025	01/22/2025	Maturity	1	3,165,741	1.2662963			87,226							(37,109)		87,226	0003
GBP/L 1901182.95 USD-S 1500000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	02/25/2025	04/23/2025	04/23/2025	Maturity	1	1,901,183	1.2674553			(88,260)									(88,260)	0003
GBP/L 1365206.34 USD-S 1073528.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025	07/16/2025	Maturity	1	1,365,206	1.271700006			(74,940)							(23,501)		(74,940)	0003
GBP/L 24358523.3 USD-S 19375217.39GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	01/21/2025	01/21/2025	Maturity	1	24,358,523	1.2572			453,258							(111,132)		453,258	0003
GBP/L 377731.39 USD-S 298732.95GBP	iQ Pool I 7200423	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIKH05	02/21/2024	05/15/2025	05/15/2025	Maturity	1	377,731	1.264445017			(19,731)							(4,201)		(19,731)	0003
GBP/L 168704.37 USD-S 132130.62GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	02/14/2025	02/14/2025	Maturity	1	168,704	1.276799957			2,419							(3,378)		2,419	0003
GBP/L 1882652.58 USD-S 1455819.43GBP	CML BGO Logistics 7410013 FXF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	03/11/2025	04/15/2025	04/15/2025	Maturity	1	1,882,653	1.293190997			(42,525)									(42,525)	0003
GBP/L 11438305.5 USD-S 8500000GBP	SCP II Investments LLC TL GBP	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2025	07/23/2025	07/23/2025	Maturity	1	11,438,306	1.345683			(104,648)									(104,648)	0003
GBP/L 248749.12 USD-S 182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	09/16/2025	09/16/2025	Maturity	1	248,749	1.360067182			(885)									(885)	0003
GBP/L 68984.97 USD-S 50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025	11/17/2025	Maturity	1	68,985	1.357874554			2,163									2,163	0003
GBP/L 3449028.41 USD-S 2737028.71GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2024	06/16/2025	06/16/2025	Maturity	1	3,449,028	1.260136			(265,672)							(27,561)		(265,672)	0003
GBP/L 7367067.59 USD-S 5796236.49GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	06/20/2024	06/16/2025	06/16/2025	Maturity	1	7,367,068	1.271008801			(499,596)							(121,388)		(499,596)	0003
GBP/L 3405319.31 USD-S 2603901.06GBP	Motive Capital Fund Ii-b	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/09/2024	03/20/2025	03/20/2025	Maturity	1	3,405,319	1.307775999			29,373							(148,016)		29,373	0003
GBP/L 339641.15 USD-S 266314.62GBP	Motive Capital Fund Ii-b	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/10/2024	03/20/2025	03/20/2025	Maturity	1	339,641	1.275337982			(5,635)							(6,500)		(5,635)	0003
GBP/L 7258447.28 USD-S 5564587GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/15/2025	04/15/2025	Maturity	1	7,258,447	1.304399999			(100,171)									(100,171)	0003
GBP/L 337859.59 USD-S 264572.9GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	03/14/2025	03/14/2025	Maturity	1	337,860	1.276999988			(4,311)							(6,882)		(4,311)	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 68729579.76 USD-S 50915118.18GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/20/2025	09/19/2025	09/19/2025	Maturity	1	68,729,580	1.3498855			146,870							146,870			0003
GBP/L 4339843.66 USD-S 3300512.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/22/2022	04/22/2025	04/22/2025	Maturity	1	4,339,844	1.314899999			(59,432)					(209,776)		(59,432)			0003
GBP/L 64544.85 USD-S 47643.75GBP	Project Madonna	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2025	09/22/2025	09/22/2025	Maturity	1	64,545	1.354739079			164							164			0003
GBP/L 982656.34 USD-S 721518.99GBP	Shinfield Studios 7410041 CML	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	06/24/2025	07/07/2025	07/07/2025	Maturity	1	982,656	1.361927203			891							891			0003
GBP/L 32115608.61 USD-S 23611466.66GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/12/2025	06/16/2025	06/16/2025	Maturity	1	32,115,609	1.36017			70,079							70,079			0003
GBP/L 1678511.23 USD-S 1252655GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2025	12/30/2025	12/30/2025	Maturity	1	1,678,511	1.339962903			(7,681)							(7,681)			0003
GBP/L 259840.2 USD-S 200734.05GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/14/2025	03/14/2025	Maturity	1	259,840	1.294450045			232							232			0003
GBP/L 13719910.9 USD-S 11949580.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/25/2022	06/16/2025	06/16/2025	Maturity	1	13,719,911	1.14815			(2,498,084)					1,193,429		(2,498,084)			0003
GBP/L 22425672.06 USD-S 16830000GBP	Project Waterfall - Funding	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/24/2025	05/28/2025	05/28/2025	Maturity	1	22,425,672	1.332482			(232,450)							(232,450)			0003
GBP/L 60394.49 USD-S 47528.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/21/2025	10/21/2025	Maturity	1	60,394	1.270699992			(3,446)					(1,026)		(3,446)			0003
GBP/L 4167741.93 USD-S 3287744.29GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	02/25/2025	02/27/2025	02/27/2025	Maturity	1	4,167,742	1.267660001			22,203							22,203			0003
GBP/L 4068251.1 USD-S 30000000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2025	09/19/2025	09/19/2025	Maturity	1	4,068,251	1.3560837			27,248							27,248			0003
GBP/L 1378536.98 USD-S 1066773.99GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	1,378,537	1.292248398			(69,291)					(44,999)		(69,291)			0003
GBP/L 2053344.11 USD-S 1636724.16GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	06/16/2025	Maturity	1	2,053,344	1.254544999			(168,021)					(7,331)		(168,021)			0003
GBP/L 6677397.55 USD-S 5322459.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	06/16/2025	Maturity	1	6,677,398	1.25457			(546,255)					(23,971)		(546,255)			0003
GBP/L 13150900.22 USD-S 10025538GBP	GreyKite UK MLI- 50433655 ..	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/24/2025	12/29/2025	12/29/2025	Maturity	1	13,150,900	1.3117401			(385,600)							(385,600)			0003
GBP/L 151518.24 USD-S 111375.36GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2025	07/15/2025	07/15/2025	Maturity	1	151,518	1.360428734			2,465							2,465			0003
GBP/L 44380239.51 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	44,380,240	1.364172			633,460							633,460			0003
GBP/L 40934112.48 USD-S 32532730.12GBP	Project Lavington - 7410033	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/28/2025	03/25/2025	03/25/2025	Maturity	1	40,934,112	1.258244			(1,179,454)							(1,179,454)			0003
GBP/L 70773470.35 USD-S 51582278.48GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2025	10/07/2025	10/07/2025	Maturity	1	70,773,470	1.3720501			1,555,024							1,555,024			0003
GBP/L 14655823.3 USD-S 10990000GBP	NWIDE 5 3/4 PERP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/23/2025	10/23/2025	Maturity	1	14,655,823	1.3335599			(21,385)							(21,385)			0003
GBP/L 527788.57 USD-S 397599.32GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2025	05/19/2025	05/19/2025	Maturity	1	527,789	1.327438312			(3,286)							(3,286)			0003
GBP/L 627952.42 USD-S 463092.54GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2025	10/15/2025	10/15/2025	Maturity	1	627,952	1.355997702			7,875							7,875			0003
GBP/L 1088.21 USD-S 895.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/18/2023	06/16/2025	06/16/2025	Maturity	1	1,088	1.215496828			(127)					31		(127)			0003
GBP/L 2671821.97 USD-S 2158350.41GBP	Whiteleys October 2022 - 2380301	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	06/16/2025	06/16/2025	Maturity	1	2,671,822	1.237899999			(257,496)					26,259		(257,496)			0003
GBP/L 354998.09 USD-S 279240.22GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	02/14/2025	Maturity	1	354,998	1.271299994			3,576					(5,603)		3,576			0003
GBP/L 1550384.58 USD-S 1219335.16GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	04/16/2025	Maturity	1	1,550,385	1.2715			(63,517)					(25,398)		(63,517)			0003
GBP/L 1498769.85 USD-S 1178556.15GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025	07/16/2025	Maturity	1	1,498,770	1.271699995			(82,272)					(25,800)		(82,272)			0003
GBP/L 5471280.91 USD-S 4032370GBP	CML Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/04/2025	07/07/2025	07/07/2025	Maturity	1	5,471,281	1.35684			(15,534)							(15,534)			0003
GBP/L 1657322.93 USD-S 1382830.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/22/2022	06/16/2025	06/16/2025	Maturity	1	1,657,323	1.1985			(219,458)					69,829		(219,458)			0003
GBP/L 889421.15 USD-S 714853.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/14/2023	06/16/2025	06/16/2025	Maturity	1	889,421	1.244200003			(80,780)					4,193		(80,780)			0003
GBP/L 4571059.36 USD-S 3553649.51GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/18/2023	06/16/2025	06/16/2025	Maturity	1	4,571,059	1.286299999			(251,961)					(128,762)		(251,961)			0003
GBP/L 554462.17 USD-S 431051.99GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/18/2023	06/16/2025	06/16/2025	Maturity	1	554,462	1.286299989			(30,562)					(15,619)		(30,562)			0003
GBP/L 7852642.92 USD-S 5904242.8GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/14/2025	05/16/2025	05/16/2025	Maturity	1	7,852,643	1.329999999			15,950							15,950			0003
GBP/L 1209166.23 USD-S 979123.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025	06/16/2025	Maturity	1	1,209,166	1.234948005			(119,702)					14,803		(119,702)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 1017618.53 USD-S 787479.04GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	1,017,619	1.292248401			(51,150)					(33,218)		(51,150)			0003
GBP/L 3383575.78 USD-S 2685931.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2023	06/16/2025	06/16/2025	Maturity	1	3,383,576	1.259740001			(261,776)					(25,983)		(261,776)			0003
GBP/L 48314.89 USD-S 37825.79GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J8570P30	03/15/2024	06/11/2025	06/11/2025	Maturity	1	48,315	1.277300223			(2,886)					(1,028)		(2,886)			0003
GBP/L 2162791.27 USD-S 1739976.89GBP	Whiteleys October 2022 - 2380301	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2023	06/16/2025	06/16/2025	Maturity	1	2,162,791	1.242999998			(198,709)					12,295		(198,709)			0003
GBP/L 1637768.91 USD-S 1293058.82GBP	Whiteleys October 2022 - 2380301	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/17/2024	06/16/2025	06/16/2025	Maturity	1	1,637,769	1.266585003			(117,173)					(21,360)		(117,173)			0003
GBP/L 366344.59 USD-S 289973.65GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/22/2024	06/16/2025	06/16/2025	Maturity	1	366,345	1.263371999			(27,208)					(3,858)		(27,208)			0003
GBP/L 46748.67 USD-S 36588.14GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SG0X2D1J8570P30	03/15/2024	09/15/2025	09/15/2025	Maturity	1	46,749	1.277700096			(3,037)					(1,037)		(3,037)			0003
GBP/L 10825031.81 USD-S 8662728.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/07/2025	01/09/2025	01/09/2025	Maturity	1	10,825,032	1.24961			162,950							162,950			0003
GBP/L 615855.3 USD-S 484921.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/03/2025	03/05/2025	03/05/2025	Maturity	1	615,855	1.270010013			(3,972)							(3,972)			0003
GBP/L 517675.46 USD-S 407615.27GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/03/2025	03/05/2025	03/05/2025	Maturity	1	517,675	1.270009978			(3,338)							(3,338)			0003
GBP/L 170123.94 USD-S 134965.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	06/16/2025	Maturity	1	170,124	1.260500021			(13,051)					(1,408)		(13,051)			0003
GBP/L 1092198.28 USD-S 880138.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025	06/16/2025	Maturity	1	1,092,198	1.240939004			(102,328)					8,033		(102,328)			0003
GBP/L 741589.45 USD-S 588329.59GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	06/16/2025	Maturity	1	741,589	1.260500003			(56,893)					(6,138)		(56,893)			0003
GBP/L 1531457.95 USD-S 1111000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/16/2025	06/16/2025	Maturity	1	1,531,458	1.37845			23,607					(139,951)		23,607			0003
GBP/L 557610.46 USD-S 431504.08GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	557,610	1.292248407			(28,028)					(18,202)		(28,028)			0003
GBP/L 4578470.2 USD-S 3759624.08GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	06/16/2025	Maturity	1	4,578,470	1.217799999			(524,099)					121,309		(524,099)			0003
GBP/L 1376794.77 USD-S 1130559.02GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	06/16/2025	Maturity	1	1,376,795	1.217799996			(157,602)					36,479		(157,602)			0003
GBP/L 23970702.24 USD-S 17777777.79GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/23/2025	12/15/2025	12/15/2025	Maturity	1	23,970,702	1.348352			198,217							198,217			0003
GBP/L 1061585.4 USD-S 821527GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/07/2025	03/11/2025	03/11/2025	Maturity	1	1,061,585	1.292209994			(2,293)							(2,293)			0003
GBP/L 356776.67 USD-S 275867.49GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2025	03/13/2025	03/13/2025	Maturity	1	356,777	1.293290014			(222)							(222)			0003
GBP/L 1656499.47 USD-S 1296604.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2024	06/16/2025	06/16/2025	Maturity	1	1,656,499	1.277567003			(103,255)					(35,658)		(103,255)			0003
GBP/L 2165950.26 USD-S 1712281.32GBP	Whiteleys October 2022 - 2380301	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	06/16/2025	06/16/2025	Maturity	1	2,165,950	1.264950002			(157,961)					(25,485)		(157,961)			0003
GBP/L 3140.22 USD-S 2430.04GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	3,140	1.292250333			(158)					(103)		(158)			0003
GBP/L 1465.03 USD-S 1133.71GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	1,465	1.292244048			(74)					(48)		(74)			0003
GBP/L 337992.12 USD-S 261553.52GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	337,992	1.292248409			(16,989)					(11,033)		(16,989)			0003
GBP/L 263005.4 USD-S 203525.42GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	263,005	1.292248408			(13,220)					(8,585)		(13,220)			0003
GBP/L 3419434.81 USD-S 2760324.52GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/10/2025	02/12/2025	02/12/2025	Maturity	1	3,419,435	1.23878			(14,958)							(14,958)			0003
GBP/L 1685828.19 USD-S 1329874.09GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	02/27/2025	02/27/2025	Maturity	1	1,685,828	1.267660001			8,981							8,981			0003
GBP/L 169994 USD-S 139855.2GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2023	06/16/2025	06/16/2025	Maturity	1	169,994	1.215500031			(19,818)					4,834		(19,818)			0003
GBP/L 561275.11 USD-S 461764.8GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2023	06/16/2025	06/16/2025	Maturity	1	561,275	1.21549999			(65,433)					15,961		(65,433)			0003
GBP/L 2953.71 USD-S 2430.04GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2023	06/16/2025	06/16/2025	Maturity	1	2,954	1.21549851			(344)					84		(344)			0003
GBP/L 1549043.31 USD-S 1219335.16GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/16/2025	04/16/2025	Maturity	1	1,549,043	1.270399999			(64,859)					(24,057)		(64,859)			0003
GBP/L 771332.36 USD-S 566781.07GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/16/2025	06/16/2025	Maturity	1	771,332	1.360900003			2,096					(61,642)		2,096			0003
GBP/L 1948928.9 USD-S 1600147.87GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/17/2025	01/22/2025	01/22/2025	Maturity	1	1,948,929	1.217967999			(21,502)							(21,502)			0003
GBP/L 643517.82 USD-S 496262GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2025	03/20/2025	03/20/2025	Maturity	1	643,518	1.296729993			116							116			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 31517055.7 USD-S 252200000GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/16/2024	04/22/2025	04/22/2025	Maturity	1	31,517,056	1.249685			(2,098,854)					23,349		(2,098,854)			0003
GBP/L 24434.83 USD-S 18843.42GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2025	03/20/2025	03/20/2025	Maturity	1	24,435	1.296730105			4							4			0003
GBP/L 1270838.75 USD-S 1042378.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/14/2023	06/16/2025	06/16/2025	Maturity	1	1,270,839	1.219171996			(143,880)					32,203		(143,880)			0003
GBP/L 1497473.44 USD-S 1178556.15GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025	07/16/2025	Maturity	1	1,497,473	1.270599996			(83,569)					(24,504)		(83,569)			0003
GBP/L 990494.09 USD-S 781474.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/21/2023	06/16/2025	06/16/2025	Maturity	1	990,494	1.267467794			(70,125)					(13,599)		(70,125)			0003
GBP/L 1542352.55 USD-S 1215743.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/29/2024	06/16/2025	06/16/2025	Maturity	1	1,542,353	1.268650002			(107,656)					(22,593)		(107,656)			0003
GBP/L 1395112.62 USD-S 1107112.74GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2024	06/16/2025	06/16/2025	Maturity	1	1,395,113	1.260136			(107,463)					(11,148)		(107,463)			0003
GBP/L 51383232.76 USD-S 37777066.66GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/12/2025	06/16/2025	06/16/2025	Maturity	1	51,383,233	1.36017			112,123					112,123		112,123			0003
GBP/L 354663 USD-S 279240.22GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	02/14/2025	Maturity	1	354,663	1.270099988			3,241					(5,268)		3,241			0003
GBP/L 489794.18 USD-S 392942.66GBP	Repat For Jon Net 0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/13/2025	02/28/2025	02/28/2025	Maturity	1	489,794	1.246477489			(4,411)							(4,411)			0003
GBP/L 1088462.7 USD-S 875279.6GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/28/2025	01/30/2025	01/30/2025	Maturity	1	1,088,463	1.243560001			50							50			0003
GBP/L 28012301.8 USD-S 22281500GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	01/21/2025	01/21/2025	Maturity	1	28,012,302	1.2572			521,247					(127,801)		521,247			0003
GBP/L 11361843.87 USD-S 84884906GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/28/2025	07/30/2025	07/30/2025	Maturity	1	11,361,844	1.338500001			119,704							119,704			0003
GBP/L 6120311.38 USD-S 5168396.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/14/2022	06/16/2025	06/16/2025	Maturity	1	6,120,311	1.184180001			(894,246)					333,567		(894,246)			0003
GBP/L 1305334.8 USD-S 1054134.54GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/03/2025	01/07/2025	01/07/2025	Maturity	1	1,305,335	1.238299999			(10,015)							(10,015)			0003
GBP/L 2266418.96 USD-S 1860160.01GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2023	06/16/2025	06/16/2025	Maturity	1	2,266,419	1.218400002			(258,194)					58,904		(258,194)			0003
GBP/L 1513168.18 USD-S 1163862.72GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	06/16/2025	06/16/2025	Maturity	1	1,513,168	1.300125998			(66,429)					(58,263)		(66,429)			0003
GBP/L 515251.59 USD-S 405856.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2024	06/16/2025	06/16/2025	Maturity	1	515,252	1.269541992			(35,577)					(7,904)		(35,577)			0003
GBP/L 1646094.21 USD-S 1296604.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2024	06/16/2025	06/16/2025	Maturity	1	1,646,094	1.269541998			(113,660)					(25,252)		(113,660)			0003
GBP/L 5762123.99 USD-S 4444444.44GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2025	06/16/2025	06/16/2025	Maturity	1	5,762,124	1.296477899			(269,885)							(269,885)			0003
GBP/L 725259.63 USD-S 584444.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025	06/16/2025	Maturity	1	725,260	1.240939007			(67,949)					5,334		(67,949)			0003
GBP/L 5535738.35 USD-S 4032370GBP	Project Nexus	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2025	10/07/2025	10/07/2025	Maturity	1	5,535,738	1.372825001			124,686							124,686			0003
GBP/L 14599137.56 USD-S 11610344.6GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	04/22/2025	04/22/2025	Maturity	1	14,599,138	1.257425			(876,370)					(79,115)		(876,370)			0003
GBP/L 45412.15 USD-S 35536.54GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J857QP30	03/15/2024	12/16/2025	12/16/2025	Maturity	1	45,412	1.277900156			(2,289)					(1,040)		(2,289)			0003
GBP/L 854616.77 USD-S 678638.91GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2025	02/21/2025	02/21/2025	Maturity	1	854,617	1.259310006			(2,370)							(2,370)			0003
GBP/L 38837132.35 USD-S 29150629GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/25/2025	04/29/2025	04/29/2025	Maturity	1	38,837,132	1.3322			(236,221)							(236,221)			0003
GBP/L 6018101.6 USD-S 4886409.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025	06/16/2025	Maturity	1	6,018,102	1.231600001			(613,743)					90,234		(613,743)			0003
GBP/L 245926.32 USD-S 198929.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025	06/16/2025	Maturity	1	245,926	1.236249988			(24,061)					2,748		(24,061)			0003
GBP/L 593058.55 USD-S 479723.8GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025	06/16/2025	Maturity	1	593,059	1.236250005			(58,024)					6,628		(58,024)			0003
GBP/L 5376697.64 USD-S 4032370GBP	Project Nexus	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/05/2025	06/06/2025	06/06/2025	Maturity	1	5,376,698	1.333384			(79,529)							(79,529)			0003
GBP/L 19673960.45 USD-S 15555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/16/2024	06/16/2025	06/16/2025	Maturity	1	19,673,960	1.2647546			(1,438,071)					(228,486)		(1,438,071)			0003
GBP/L 1229386.16 USD-S 996826.53GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025	06/16/2025	Maturity	1	1,229,386	1.233300001			(123,509)					16,319		(123,509)			0003
GBP/L 6501383.73 USD-S 5253049.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/14/2022	06/16/2025	06/16/2025	Maturity	1	6,501,384	1.237640001			(628,065)					63,641		(628,065)			0003
GBP/L 1885554.31 USD-S 1484688.43GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	01/16/2025	Maturity	1	1,885,554	1.270000003			69,932					(27,435)		69,932			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 249538.24 USD-S 196471.33GBP	Coupon Hedge Strip CML GBP 60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	02/14/2025	02/14/2025	Maturity	1	249,538	1.270100019			2,280					(3,706)		2,280			0003
GBP/L 11760166.37 USD-S 9497025.25GBP		B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/03/2025	01/07/2025	01/07/2025	Maturity	1	11,760,166	1.2383			(90,229)							(90,229)			0003
GBP/L 2426498.17 USD-S 1917008.95GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2024	06/16/2025	06/16/2025	Maturity	1	2,426,498	1.265773			(175,270)					(30,110)		(175,270)			0003
GBP/L 2979937.45 USD-S 2344545.16GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2024	06/16/2025	06/16/2025	Maturity	1	2,979,937	1.271008798			(202,084)					(49,101)		(202,084)			0003
GBP/L 1770684 USD-S 1417460.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2024	06/16/2025	06/16/2025	Maturity	1	1,770,684	1.249194501			(153,096)					1,236		(153,096)			0003
GBP/L 830566.16 USD-S 662045.73GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	06/16/2025	Maturity	1	830,566	1.254544999			(67,964)					(2,965)		(67,964)			0003
GBP/L 2700969.8 USD-S 2152904.82GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	06/16/2025	Maturity	1	2,700,970	1.25457			(220,957)					(9,696)		(220,957)			0003
GBP/L 3627527.76 USD-S 3030769.29GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/15/2023	06/16/2025	06/16/2025	Maturity	1	3,627,528	1.196899999			(485,838)					161,135		(485,838)			0003
GBP/L 3526848.75 USD-S 2770012.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/22/2024	06/16/2025	06/16/2025	Maturity	1	3,526,849	1.273225002			(232,617)					(64,150)		(232,617)			0003
GBP/L 26918793.28 USD-S 19999623.53GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/18/2025	12/15/2025	12/15/2025	Maturity	1	26,918,793	1.345965			175,251							175,251			0003
GBP/L 1280616.19 USD-S 979891.43GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/21/2024	06/16/2025	06/16/2025	Maturity	1	1,280,616	1.306896			(49,294)					(55,687)		(49,294)			0003
GBP/L 2875257.11 USD-S 2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2025	06/16/2025	06/16/2025	Maturity	1	2,875,257	1.293865701			(140,747)							(140,747)			0003
GBP/L 5549626.87 USD-S 4833538.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/25/2022	06/16/2025	06/16/2025	Maturity	1	5,549,627	1.148149999			(1,010,461)					482,735		(1,010,461)			0003
GBP/L 5168599.52 USD-S 4032370GBP	Project Nexus	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2025	05/07/2025	05/07/2025	Maturity	1	5,168,600	1.281777099			(191,599)							(191,599)			0003
GBP/L 49982.35 USD-S 39140.45GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	03/14/2025	03/14/2025	Maturity	1	49,982	1.276999881			(638)					(1,018)		(638)			0003
GBP/L 249774 USD-S 196471.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIKZKVSZI1NUHU748	02/23/2024	02/14/2025	02/14/2025	Maturity	1	249,774	1.271299991			2,516					(3,942)		2,516			0003
GBP/L 1887187.46 USD-S 1484688.43GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIKZKVSZI1NUHU748	02/23/2024	01/16/2025	01/16/2025	Maturity	1	1,887,187	1.271099998			71,566					(29,068)		71,566			0003
GBP/L 3378600 USD-S 3000000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2022	03/17/2025	03/17/2025	Maturity	1	3,378,600	1.1262			(518,111)					374,280		(518,111)			0003
GBP/L 21809862.36 USD-S 16830000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2025	04/28/2025	04/28/2025	Maturity	1	21,809,862	1.295892			(809,585)							(809,585)			0003
GBP/L 50445191.89 USD-S 39895125.44GBP	iQ Pool I 7200423	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/15/2025	05/15/2025	Maturity	1	50,445,192	1.264445			(2,635,071)					(561,002)		(2,635,071)			0003
GBP/L 4041690 USD-S 3000000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/18/2025	06/20/2025	06/20/2025	Maturity	1	4,041,690	1.34723			8,510							8,510			0003
GBP/L 248176.44 USD-S 182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/13/2025	11/14/2025	11/14/2025	Maturity	1	248,176	1.356935982			7,342							7,342			0003
GBP/L 2989327.59 USD-S 2420610.09GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025	06/16/2025	Maturity	1	2,989,328	1.234948			(295,929)					36,595		(295,929)			0003
GBP/L 7302.25 USD-S 6007.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/18/2023	06/16/2025	06/16/2025	Maturity	1	7,302	1.215500007			(851)					208		(851)			0003
GBP/L 2690.3 USD-S 2213.33GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/18/2023	06/16/2025	06/16/2025	Maturity	1	2,690	1.215498819			(314)					77		(314)			0003
GBP/L 2700156.84 USD-S 2175898.12GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025	06/16/2025	Maturity	1	2,700,157	1.240939001			(252,976)					19,860		(252,976)			0003
GBP/L 1793002.95 USD-S 1444875.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025	06/16/2025	Maturity	1	1,793,003	1.240938997			(167,986)					13,188		(167,986)			0003
GBP/L 420584.19 USD-S 333664.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	06/16/2025	Maturity	1	420,584	1.260499999			(32,266)					(3,481)		(32,266)			0003
GBP/L 1833373.91 USD-S 1454481.48GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	06/16/2025	Maturity	1	1,833,374	1.260500003			(140,651)					(15,176)		(140,651)			0003
GBP/L 252400.6 USD-S 198568.65GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIKZKVSZI1NUHU748	02/23/2024	01/16/2025	01/16/2025	Maturity	1	252,401	1.271099945			9,571					(3,888)		9,571			0003
GBP/L 331983.79 USD-S 259829.22GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	09/15/2025	09/15/2025	Maturity	1	331,984	1.277699983			(21,564)					(7,367)		(21,564)			0003
GBP/L 317116.15 USD-S 248154.12GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2025	12/16/2025	Maturity	1	317,116	1.2779			(15,981)					(7,259)		(15,981)			0003
GBP/L 26862388.2 USD-S 20476753.56GBP	CML Canary Wharf 7410029	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2025	05/12/2025	05/12/2025	Maturity	1	26,862,388	1.311848			(117,629)							(117,629)			0003
GBP/L 46497365.02 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2025	06/30/2025	06/30/2025	Maturity	1	46,497,365	1.347377			(863,567)							(863,567)			0003
GBP/L 26068066.6 USD-S 19610887.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025	04/22/2025	Maturity	1	26,068,067	1.329265			(71,419)					(1,524,442)		(71,419)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 74616191.23 USD-S 61279101.24GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/17/2025	04/23/2025	04/23/2025	Maturity	1	74,616,191	1.217645			(6,657,982)							(6,657,982)			0003
GBP/L 8228584 USD-S 6500000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	02/28/2025	02/28/2025	Maturity	1	8,228,584	1.265936			53,512							53,512			0003
GBP/L 27286768.92 USD-S 20476753.56GBP	CML Canary Wharf 7410029 ...	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	06/10/2025	06/10/2025	Maturity	1	27,286,769	1.332573			(358,742)							(358,742)			0003
GBP/L 6058060.41 USD-S 4489700.33GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2025	08/29/2025	08/29/2025	Maturity	1	6,058,060	1.349324			(9,348)							(9,348)			0003
GBP/L 4279064.73 USD-S 3168790.32GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/11/2025	07/15/2025	07/15/2025	Maturity	1	4,279,065	1.350377999			38,292							38,292			0003
GBP/L 3067693.41 USD-S 2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	08/18/2025	Maturity	1	3,067,693	1.270600004			(192,672)				(50,803)			(192,672)			0003
GBP/L 64204314.63 USD-S 48991480.26GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/08/2024	01/22/2025	01/22/2025	Maturity	1	64,204,315	1.31052			3,875,923							3,875,923			0003
GBP/L 94969677.49 USD-S 69865064.03GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/15/2025	12/19/2025	12/19/2025	Maturity	1	94,969,677	1.35933			1,545,953							1,545,953			0003
GBP/L 30299439.83 USD-S 22914400GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/30/2025	04/30/2025	Maturity	1	30,299,440	1.3224613			(229,962)							(229,962)			0003
GBP/L 150117.11 USD-S 111150.93GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/13/2025	06/13/2025	Maturity	1	150,117	1.350569986			(704)							(704)			0003
GBP/L 12923068.3 USD-S 9694674GBP	Project Nexus	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/10/2025	12/11/2025	12/11/2025	Maturity	1	12,923,068	1.333007			(60,117)							(60,117)			0003
GBP/L 2058749.25 USD-S 1500000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/27/2025	07/23/2025	07/23/2025	Maturity	1	2,058,749	1.3724995			21,757							21,757			0003
GBP/L 9002640 USD-S 8000000GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	07/23/2025	07/23/2025	Maturity	1	9,002,640	1.12533			(1,861,316)				971,107			(1,861,316)			0003
GBP/L 8453602.71 USD-S 6824135.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2025	02/12/2025	02/12/2025	Maturity	1	8,453,603	1.23878			(36,979)							(36,979)			0003
GBP/L 33846568.71 USD-S 24670787.42GBP	CML Canary Wharf 7410029 ...	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	10/10/2025	10/10/2025	Maturity	1	33,846,569	1.371929			913,544							913,544			0003
GBP/L 1595096.39 USD-S 1282235.43GBP	CML BGO Logistics 7410013 FXF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2025	04/15/2025	04/15/2025	Maturity	1	1,595,096	1.243996502			(100,534)							(100,534)			0003
GBP/L 1135025.17 USD-S 916599.51GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/03/2025	01/07/2025	01/07/2025	Maturity	1	1,135,025	1.238299996			(8,708)							(8,708)			0003
GBP/L 1079797.2 USD-S 853969.29GBP	iQ Pool I 7200423	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	05/15/2025	Maturity	1	1,079,797	1.264445001			(56,405)				(12,008)			(56,405)			0003
GBP/L 665745 USD-S 500000GBP	Non USD Repatriation 12.9.2025	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2025	12/11/2025	12/11/2025	Maturity	1	665,745	1.33149			(3,859)							(3,859)			0003
GBP/L 1651150.52 USD-S 1214074.75GBP	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/15/2025	12/16/2025	12/16/2025	Maturity	1	1,651,151	1.360007298			21,498							21,498			0003
GBP/L 160212.83 USD-S 125544.29GBP	iQ Pool I 7200423	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2024	05/15/2025	05/15/2025	Maturity	1	160,213	1.276145892			(6,823)				(3,234)			(6,823)			0003
GBP/L 2269838.64 USD-S 1673925.14GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2025	10/15/2025	10/15/2025	Maturity	1	2,269,839	1.3559977			28,465							28,465			0003
GBP/L 4377524.32 USD-S 3504277.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2024	06/16/2025	06/16/2025	Maturity	1	4,377,524	1.249194501			(378,488)				3,055			(378,488)			0003
GBP/L 61390.83 USD-S 48320.21GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025	06/16/2025	Maturity	1	61,391	1.270500066			(4,189)				(987)			(4,189)			0003
GBP/L 2448721.52 USD-S 1931979.27GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/21/2023	06/16/2025	06/16/2025	Maturity	1	2,448,722	1.267467803			(173,365)				(33,619)			(173,365)			0003
GBP/L 793476.78 USD-S 6000000GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/30/2025	04/30/2025	Maturity	1	793,477	1.3224613			(6,022)							(6,022)			0003
GBP/L 268683.34 USD-S 2000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2025	12/19/2025	12/19/2025	Maturity	1	268,683	1.3434167			1,243							1,243			0003
GBP/L 899304.88 USD-S 667935.45GBP	Non USD Repatriation 12.22.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/22/2025	12/29/2025	12/29/2025	Maturity	1	899,305	1.346394895			(2,543)							(2,543)			0003
GBP/L 69897845.95 USD-S 51937689.16GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/18/2025	08/26/2025	08/26/2025	Maturity	1	69,897,846	1.345802			(99,040)							(99,040)			0003
GBP/L 32272702.48 USD-S 23521518.99GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2025	10/07/2025	10/07/2025	Maturity	1	32,272,702	1.3720501			709,091							709,091			0003
GBP/L 6129297.61 USD-S 4734091.31GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2025	04/30/2025	04/30/2025	Maturity	1	6,129,298	1.2947147			(178,871)							(178,871)			0003
GBP/L 273541.65 USD-S 220829.62GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/13/2025	02/13/2025	Maturity	1	273,542	1.238699999			(3,774)							(3,774)			0003
GBP/L 4818185.33 USD-S 3955921.12GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/17/2025	01/22/2025	01/22/2025	Maturity	1	4,818,185	1.217967999			(53,159)							(53,159)			0003
GBP/L 1709078.15 USD-S 1323778GBP	Coupon Hedge RML	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/07/2025	06/13/2025	06/13/2025	Maturity	1	1,709,078	1.291061001			(87,166)							(87,166)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 11414208 USD-S 8500000GBP	SCP II Investments LLC TL GBP	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2025	06/23/2025	06/23/2025	Maturity	1	11,414,208	1.342848			(81,133)							(81,133)			0003
GBP/L 2704681.37 USD-S 2127827.37GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 549300FH0JIYWLRFLL27	02/23/2024	01/16/2025	01/16/2025	Maturity	1	2,704,681	1.2711			102,567							102,567			0003
GBP/L 1057871.91 USD-S 832707.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ESI7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	05/16/2025	Maturity	1	1,057,872	1.270399997			(47,380)							(47,380)			0003
GBP/L 544083.7 USD-S 402584.8GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/11/2025	10/15/2025	10/15/2025	Maturity	1	544,084	1.351476012			5,026							5,026			0003
GBP/L 493112.19 USD-S 380987.55GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/14/2025	03/14/2025	Maturity	1	493,112	1.294300011			384							384			0003
GBP/L 1590919.06 USD-S 1226869.94GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2025	03/20/2025	03/20/2025	Maturity	1	1,590,919	1.296730002			288							288			0003
GBP/L 479317.21 USD-S 371177.54GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025	11/17/2025	Maturity	1	479,317	1.270799979			(16,786)						(8,273)	(16,786)			0003
GBP/L 59679.75 USD-S 46962.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025	12/16/2025	Maturity	1	59,680	1.270800177			(3,358)						(1,040)	(3,358)			0003
GBP/L 51271.48 USD-S 39608.7GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/14/2025	03/14/2025	Maturity	1	51,271	1.294449957			.46							46			0003
GBP/L 60408.34 USD-S 46585.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2025	03/20/2025	03/20/2025	Maturity	1	60,408	1.296730094			.11							11			0003
GBP/L 5877166.06 USD-S 4734091.31GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	JPMORGAN CHASE 549300FH0JIYWLRFLL27	02/06/2025	03/31/2025	03/31/2025	Maturity	1	5,877,166	1.241456			(236,940)							(236,940)			0003
GBP/L 4411185.14 USD-S 3625532.29GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	4,411,185	1.216700001			(26,485)							(26,485)			0003
GBP/L 8939045.26 USD-S 6671114GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2025	12/30/2025	12/30/2025	Maturity	1	8,939,045	1.3399629			(40,903)							(40,903)			0003
GBP/L 1378026.96 USD-S 1064787.71GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/14/2025	03/14/2025	Maturity	1	1,378,027	1.294180001			944							944			0003
GBP/L 304354.03 USD-S 250161.54GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	304,354	1.216629982			(1,845)							(1,845)			0003
GBP/L 2459245.05 USD-S 1944444.44GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/16/2024	06/16/2025	06/16/2025	Maturity	1	2,459,245	1.2647546			(179,759)						(28,561)	(179,759)			0003
GBP/L 5581346.54 USD-S 4942000GBP	Canada Square 2021-1 Class B 50136719	D1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	10/20/2022	12/17/2025	12/17/2025	Maturity	1	5,581,347	1.12937			(1,028,610)						565,879	(1,028,610)			0003
GBP/L 73217568.78 USD-S 55167755.09GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	04/16/2025	07/23/2025	07/23/2025	Maturity	1	73,217,569	1.3271805			(1,699,940)							(1,699,940)			0003
GBP/L 6261456.4 USD-S 4734091.31GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/17/2025	05/30/2025	05/30/2025	Maturity	1	6,261,456	1.322631101			(115,798)							(115,798)			0003
GBP/L 996860.49 USD-S 750591.44GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/28/2025	10/30/2025	10/30/2025	Maturity	1	996,860	1.328099998			10,356							10,356			0003
GBP/L 93138.31 USD-S 68750GBP ...	Project Madonna 50234178 ...	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2025	09/22/2025	09/22/2025	Maturity	1	93,138	1.354739055			237							237			0003
GBP/L 354785.59 USD-S 267159.84GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/19/2025	05/19/2025	Maturity	1	354,786	1.327989978			(2,060)							(2,060)			0003
GBP/L 61967.31 USD-S 48777.8GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	05/16/2025	Maturity	1	61,967	1.270399854			(2,775)						(977)	(2,775)			0003
GBP/L 373147.76 USD-S 280963.6GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/28/2025	10/30/2025	10/30/2025	Maturity	1	373,148	1.32810001			3,877							3,877			0003
GBP/L 1184219.25 USD-S 896497.38GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/13/2025	11/17/2025	11/17/2025	Maturity	1	1,184,219	1.320940001			5,052							5,052			0003
GBP/L 31036881.89 USD-S 23514400GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2025	06/16/2025	06/16/2025	Maturity	1	31,036,882	1.320078			(872,837)							(872,837)			0003
GBP/L 3601327.5 USD-S 2777777.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	03/18/2025	06/16/2025	06/16/2025	Maturity	1	3,601,328	1.296477899			(168,678)							(168,678)			0003
GBP/L 456033.14 USD-S 345233.81GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/13/2025	11/17/2025	11/17/2025	Maturity	1	456,033	1.320939974			1,945							1,945			0003
GBP/L 31482305.36 USD-S 23514400GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2025	05/16/2025	05/16/2025	Maturity	1	31,482,305	1.339023			275,658							275,658			0003
GBP/L 160898.69 USD-S 125918.52GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8570P30	03/15/2024	11/14/2025	11/14/2025	Maturity	1	160,899	1.277800041			(4,910)						(3,640)	(4,910)			0003
GBP/L 3236323.14 USD-S 24670787.42GBP	CML Canary Wharf 7410029 ...	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2025	05/12/2025	05/12/2025	Maturity	1	32,364,323	1.311848			(141,721)							(141,721)			0003
GBP/L 1383697.2 USD-S 1061312.82GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/15/2025	04/15/2025	Maturity	1	1,383,697	1.303759998			(19,784)							(19,784)			0003
GBP/L 11318995.79 USD-S 9294626.2GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	06/16/2025	Maturity	1	11,318,996	1.2178			(1,295,689)						299,903	(1,295,689)			0003
GBP/L 3403742.66 USD-S 2794993.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	06/16/2025	Maturity	1	3,403,743	1.217800001			(389,628)						90,184	(389,628)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 6022800 USD-S 4500000GBP	SCP II Investments LLC TL GBP	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/02/2025	09/04/2025	09/04/2025	Maturity	1	6,022,800	1.3384			(23,880)							(23,880)			0003
GBP/L 765728.98 USD-S 555500GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2025	06/16/2025	Maturity	1	765,729	1.378450009			11,803							11,803			0003
GBP/L 33475266.9 USD-S 247470000GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/24/2022	01/27/2025	01/27/2025	Maturity	1	33,475,267	1.3527			2,571,262							2,571,262			0003
GBP/L 96400721.68 USD-S 72362049GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/25/2025	04/29/2025	04/29/2025	Maturity	1	96,400,722	1.3322			(586,343)							(586,343)			0003
GBP/L 33413867.77 USD-S 24670787.42GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/06/2025	07/10/2025	07/10/2025	Maturity	1	33,413,868	1.35439			(71,646)							(71,646)			0003
GBP/L 15740702.91 USD-S 12368932.04GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/26/2024	01/17/2025	01/17/2025	Maturity	1	15,740,703	1.2726			690,228					(260,859)		690,228			0003
GBP/L 3883254.3 USD-S 3000000GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2025	06/17/2025	06/17/2025	Maturity	1	3,883,254	1.2944181			(144,565)							(144,565)			0003
GBP/L 11222223.6 USD-S 8500000GBP	SCP II Investments LLC TL GBP	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/12/2025	05/23/2025	05/23/2025	Maturity	1	11,222,224	1.3202616			(279,962)							(279,962)			0003
GBP/L 891213.07 USD-S 719503.55GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/13/2025	02/13/2025	Maturity	1	891,213	1.238649997			(12,334)							(12,334)			0003
GBP/L 44664528.66 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/21/2025	04/02/2025	04/02/2025	Maturity	1	44,664,529	1.294266			(125,139)							(125,139)			0003
GBP/L 1446415.65 USD-S 1135028.61GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/11/2024	03/27/2025	03/27/2025	Maturity	1	1,446,416	1.2743429			(23,105)							(23,105)			0003
GBP/L 18024609.91 USD-S 13570347.05GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/02/2024	01/22/2025	01/22/2025	Maturity	1	18,024,610	1.328235			1,314,006					(1,041,962)		1,314,006			0003
GBP/L 1898904 USD-S 1500000GBP	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2025	02/28/2025	02/28/2025	Maturity	1	1,898,904	1.265936			12,349							12,349			0003
GBP/L 1797035.7 USD-S 1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2025	06/16/2025	06/16/2025	Maturity	1	1,797,036	1.293865703			(87,967)							(87,967)			0003
GBP/L 567698.22 USD-S 457691.96GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/02/2023	02/18/2025	02/18/2025	Maturity	1	567,698	1.240349994			(9,220)					4,967		(9,220)			0003
GBP/L 25202125.8 USD-S 18600000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/08/2025	09/19/2025	09/19/2025	Maturity	1	25,202,126	1.354953			147,909							147,909			0003
GBP/L 33571.2 USD-S 27101.96GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/13/2025	02/13/2025	Maturity	1	33,571	1.238700079			(463)							(463)			0003
GBP/L 60858.04 USD-S 47893.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025	09/16/2025	Maturity	1	60,858	1.270699964			(4,512)					(1,023)		(4,512)			0003
GBP/L 44684 USD-S 33085.29GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/13/2025	06/13/2025	Maturity	1	44,684	1.350569997			(210)							(210)			0003
GBP/L 1021852.97 USD-S 755948.19GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/13/2025	06/13/2025	Maturity	1	1,021,853	1.351750006			(3,899)							(3,899)			0003
GBP/L 145987.79 USD-S 114276.16GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	07/16/2025	07/16/2025	Maturity	1	145,988	1.277499961			(7,315)					(3,164)		(7,315)			0003
GBP/L 1808033.73 USD-S 1326472GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2025	09/29/2025	09/29/2025	Maturity	1	1,808,034	1.363039499			26,195							26,195			0003
GBP/L 9107783.65 USD-S 6870000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2025	06/02/2025	06/02/2025	Maturity	1	9,107,784	1.3257327			(196,243)							(196,243)			0003
GBP/L 30731866.92 USD-S 22800000GBP	Shinfield Studios 7410041 CML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2025	07/07/2025	07/07/2025	Maturity	1	30,731,867	1.3478889			(291,918)							(291,918)			0003
GBP/L 28092652.03 USD-S 20476753.56GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/01/2025	10/10/2025	10/10/2025	Maturity	1	28,092,652	1.371929			758,242							758,242			0003
GBP/L 373656.09 USD-S 277747.76GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/18/2025	09/29/2025	09/29/2025	Maturity	1	373,656	1.345307303			560							560			0003
GBP/L 2794053 USD-S 2290704.95GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	02/18/2025	02/18/2025	Maturity	1	2,794,053	1.219734999			(93,366)					72,082		(93,366)			0003
GBP/L 388253.17 USD-S 2975516BP	Sorel Foundation Home Loans 50163204	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	388,253	1.304828987			(5,229)							(5,229)			0003
GBP/L 2063768.83 USD-S 1522570.98GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	2,063,769	1.355449997			7,685							7,685			0003
GBP/L 1090514.82 USD-S 802109.88GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2025	12/19/2025	12/19/2025	Maturity	1	1,090,515	1.359557895			17,932							17,932			0003
GBP/L 662083.55 USD-S 500000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2025	12/19/2025	12/19/2025	Maturity	1	662,084	1.3241671			(6,518)							(6,518)			0003
GBP/L 203865.64 USD-S 150456.57GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/18/2025	08/18/2025	Maturity	1	203,866	1.354979979			689							689			0003
GBP/L 5907670.36 USD-S 4430000GBP	AVLN 7 3/4 PERP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2025	10/23/2025	10/23/2025	Maturity	1	5,907,670	1.333559901			(8,620)							(8,620)			0003
GBP/L 47076952.8 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/24/2025	09/30/2025	09/30/2025	Maturity	1	47,076,953	1.364172			671,951							671,951			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 27379635.69 USD-S 20143120GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/16/2025	06/23/2025	06/23/2025	Maturity	1	27,379,636	1.359242			137,960							137,960			0003
GBP/L 10317720.89 USD-S 75100003GBP	MORTI 2022-1 B-Class B - 50136410	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/27/2025	06/27/2025	Maturity	1	10,317,721	1.3738643			25,256							25,256			0003
GBP/L 46284717.21 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/26/2025	12/30/2025	12/30/2025	Maturity	1	46,284,717	1.341215			(168,383)							(168,383)			0003
GBP/L 9000.44 USD-S 7223.47GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025	02/18/2025	Maturity	1	9,000	1.245999499			(105)							(105)			0003
GBP/L 697019.52 USD-S 547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	08/18/2025	Maturity	1	697,020	1.272100011			(42,904)							(42,904)			0003
GBP/L 60905.93 USD-S 47893.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025	09/16/2025	Maturity	1	60,906	1.271699895			(4,464)							(4,464)			0003
GBP/L 13686302.79 USD-S 10723967.6GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/09/2024	03/20/2025	03/20/2025	Maturity	1	13,686,303	1.276235			(217,274)							(271,349)		(217,274)	0003
GBP/L 10225794.05 USD-S 8257929.46GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/03/2025	01/07/2025	01/07/2025	Maturity	1	10,225,794	1.2383			(78,457)							(78,457)			0003
GBP/L 226864.09 USD-S 182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/06/2025	05/14/2025	05/14/2025	Maturity	1	226,864	1.240408021			(15,618)							(15,618)			0003
GBP/L 882031.22 USD-S 682005.75GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2025	03/13/2025	03/13/2025	Maturity	1	882,031	1.293290005			(550)							(550)			0003
GBP/L 82982405 USD-S 605000003GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/30/2025	10/02/2025	10/02/2025	Maturity	1	82,982,405	1.37161			1,664,108							1,664,108			0003
GBP/L 2175495.69 USD-S 1625041.97GBP	Non-USD Futures Repatriation -6.23.2025	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/23/2025	06/25/2025	06/25/2025	Maturity	1	2,175,496	1.338732002			(44,628)							(44,628)			0003
GBP/L 96179662.49 USD-S 71249999.99GBP	Bourne Leisure Feb 2021 - 7200435	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/19/2025	08/21/2025	08/21/2025	Maturity	1	96,179,662	1.34989			633,136							633,136			0003
GBP/L 501375.04 USD-S 376464.61GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/11/2025	12/11/2025	Maturity	1	501,375	1.331798599			(2,789)							(2,789)			0003
GBP/L 19486.1 USD-S 14632.3GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2025	12/11/2025	12/11/2025	Maturity	1	19,486	1.331718185			(110)							(110)			0003
GBP/L 434522.77 USD-S 340028.77GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	12/16/2025	12/16/2025	Maturity	1	434,523	1.277900014			(21,898)							(9,947)		(21,898)	0003
GBP/L 111842.05 USD-S 88009.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	12/16/2025	12/16/2025	Maturity	1	111,842	1.270799963			(6,293)							(1,950)		(6,293)	0003
GBP/L 3740887.99 USD-S 2877327.27GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	06/16/2025	06/16/2025	Maturity	1	3,740,888	1.300125999			(164,226)							(144,038)		(164,226)	0003
GBP/L 420262.94 USD-S 345753.14GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2023	06/16/2025	06/16/2025	Maturity	1	420,263	1.215499995			(48,994)							11,951		(48,994)	0003
GBP/L 1387596.81 USD-S 1141585.2GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2023	06/16/2025	06/16/2025	Maturity	1	1,387,597	1.215499999			(161,765)							39,460		(161,765)	0003
GBP/L 3919066.51 USD-S 2951504.35GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/15/2025	05/19/2025	05/19/2025	Maturity	1	3,919,067	1.327820001			(23,264)							(23,264)			0003
GBP/L 89068.57 USD-S 68750GBP	Project Madonna 50234178	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2025	06/20/2025	06/20/2025	Maturity	1	89,069	1.295542836			(3,358)							(3,358)			0003
GBP/L 1540764.23 USD-S 1207921.47GBP	Non-USD Futures Repatriation -4.8.2025	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/08/2025	04/10/2025	04/10/2025	Maturity	1	1,540,764	1.275549999			(25,422)							(25,422)			0003
GBP/L 8471280 USD-S 75100003GBP	MORTI 2022-1 B-Class B - 50136410	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2022	06/23/2025	06/23/2025	Maturity	1	8,471,280	1.128			(1,685,192)							897,237		(1,685,192)	0003
GBP/L 174583.91 USD-S 137327.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	02/14/2025	Maturity	1	174,584	1.271300043			1,759							(2,755)		1,759	0003
GBP/L 14981688.89 USD-S 11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/23/2025	12/15/2025	12/15/2025	Maturity	1	14,981,689	1.348352			123,885							123,885			0003
GBP/L 18016394.25 USD-S 13510000GBP	LLOYDS 7 1/2 PERP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/23/2025	10/23/2025	Maturity	1	18,016,394	1.3335599			(26,289)									(26,289)	0003
GBP/L 16824815.85 USD-S 12500188.23GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/18/2025	12/15/2025	12/15/2025	Maturity	1	16,824,816	1.345965			109,535							109,535			0003
GBP/L 385666.18 USD-S 283390.54GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2025	06/16/2025	Maturity	1	385,666	1.360899979			1,048							(30,821)		1,048	0003
GBP/L 904016.87 USD-S 663236GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	06/24/2025	09/29/2025	09/29/2025	Maturity	1	904,017	1.363039506			13,098									13,098	0003
GBP/L 1169297.64 USD-S 900000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	01/22/2025	01/22/2025	Maturity	1	1,169,298	1.2992196			61,032							(42,990)		61,032	0003
GBP/L 186828.04 USD-S 138873.88GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	07/18/2025	09/29/2025	09/29/2025	Maturity	1	186,828	1.345307267			280									280	0003
GBP/L 312102.56 USD-S 252015.71GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/30/2023	02/18/2025	02/18/2025	Maturity	1	312,103	1.238425017			(5,562)							3,220		(5,562)	0003
GBP/L 96503.32 USD-S 70911.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/16/2025	06/16/2025	Maturity	1	96,503	1.36089994			262							(7,712)		262	0003
GBP/L 1479082.27 USD-S 1125731.65GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2025	12/19/2025	12/19/2025	Maturity	1	1,479,082	1.313885303			(26,249)									(26,249)	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 11031200.16 USD-S 85085050BP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/17/2025	09/19/2025	09/19/2025	Maturity	1	11,031,200	1.296491			(429,764)							(429,764)			0003
GBP/L 2690921.69 USD-S 2163885.69GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/28/2025	01/30/2025	01/30/2025	Maturity	1	2,690,922	1.243560001			124							124			0003
GBP/L 2152544.42 USD-S 1689303.72GBP	Coupon Hedge RML	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/06/2024	03/12/2025	03/12/2025	Maturity	1	2,152,544	1.274219902			(37,801)							(37,801)			0003
GBP/L 479694.39 USD-S 377177.54GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	11/17/2025	Maturity	1	479,694	1.271799986			(16,409)							(16,409)			0003
GBP/L 59726.71 USD-S 46962.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025	12/16/2025	Maturity	1	59,727	1.271800128			(3,311)							(3,311)			0003
GBP/L 1058787.89 USD-S 832707.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	05/16/2025	Maturity	1	1,058,788	1.271499998			(46,464)							(46,464)			0003
GBP/L 16072865.33 USD-S 12986704.86BP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/14/2022	06/16/2025	06/16/2025	Maturity	1	16,072,865	1.23764			(1,552,716)							(1,552,716)			0003
GBP/L 11405954.5 USD-S 8500000GBP	SCP II Investments LLC TL GBP	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2025	10/23/2025	10/23/2025	Maturity	1	11,405,955	1.341877			54,156							54,156			0003
GBP/L 570509.01 USD-S 429567.81GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/28/2025	10/30/2025	10/30/2025	Maturity	1	570,509	1.328100004			5,927							5,927			0003
GBP/L 3141795.8 USD-S 2576991.43GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/14/2023	06/16/2025	06/16/2025	Maturity	1	3,141,796	1.219172002			(355,702)							79,614	(355,702)		0003
GBP/L 7047.17 USD-S 5400.84GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2025	04/15/2025	04/15/2025	Maturity	1	7,047	1.304828508			(95)							(95)			0003
GBP/L 2515779.13 USD-S 1946823.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	06/16/2025	06/16/2025	Maturity	1	2,515,779	1.292248402			(126,453)							(82,121)	(126,453)		0003
GBP/L 62020.97 USD-S 48777.8GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	05/16/2025	Maturity	1	62,021	1.271499945			(2,722)							(1,031)	(2,722)		0003
GBP/L 4820795.27 USD-S 3783330.7GBP	Coupon Hedge RML	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/06/2024	03/12/2025	03/12/2025	Maturity	1	4,820,795	1.274219901			(84,658)							(87,822)	(84,658)		0003
GBP/L 2773510.25 USD-S 20476753.56GBP	CML Canary Wharf 7410029	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/06/2025	07/10/2025	07/10/2025	Maturity	1	27,733,510	1.35439			(59,467)							(59,467)			0003
GBP/L 1865736.79 USD-S 1526455.22GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/15/2022	02/18/2025	02/18/2025	Maturity	1	1,865,737	1.222267621			(58,350)							43,739	(58,350)		0003
GBP/L 174419.12 USD-S 137327.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	02/14/2025	Maturity	1	174,419	1.270100061			1,594							(2,591)	1,594		0003
GBP/L 44562691 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	04/30/2025	04/30/2025	Maturity	1	44,562,691	1.291315			(1,421,217)							(1,421,217)			0003
GBP/L 46197822.18 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/28/2025	05/30/2025	05/30/2025	Maturity	1	46,197,822	1.338697			(289,695)							(289,695)			0003
GBP/L 4582431.58 USD-S 3368088GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/16/2025	09/15/2025	09/15/2025	Maturity	1	4,582,432	1.360543899			(500)							(500)			0003
GBP/L 242500 USD-S 200000GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/27/2023	02/18/2025	02/18/2025	Maturity	1	242,500	1.2125			(9,599)							7,740	(9,599)		0003
GBP/L 191604.55 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/16/2025	06/16/2025	Maturity	1	191,605	1.37845			2,953							(17,510)	2,953		0003
GBP/L 302562.54 USD-S 225417.57GBP	Project Lavington - 7410033	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/16/2025	12/30/2025	12/30/2025	Maturity	1	302,563	1.342231397			(871)							(871)			0003
GBP/L 60446.77 USD-S 47528.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/21/2025	10/21/2025	Maturity	1	60,447	1.271799963			(3,394)							(1,078)	(3,394)		0003
GBP/L 452704.28 USD-S 354311.87GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	03/15/2024	09/15/2025	09/15/2025	Maturity	1	452,704	1.27770001			(29,405)							(10,046)	(29,405)		0003
GBP/L 26554511.94 USD-S 21250239.63GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/07/2025	01/09/2025	01/09/2025	Maturity	1	26,554,512	1.24961			399,727							399,727			0003
GBP/L 762521.69 USD-S 626661.48GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	762,522	1.216800002			(4,515)							(4,515)			0003
GBP/L 302281.21 USD-S 239236.45GBP	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025	07/09/2025	Maturity	1	302,281	1.263524893			(22,888)							(22,888)			0003
GBP/L 3616068.83 USD-S 2652945GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2025	09/29/2025	09/29/2025	Maturity	1	3,616,069	1.363039501			52,390							52,390			0003
GBP/L 81289615 USD-S 60500000GBP	81 Newgate 7200538	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2025	12/30/2025	12/30/2025	Maturity	1	81,289,615	1.34363			(149,091)							(149,091)			0003
GBP/L 5588821.47 USD-S 4419979.89GBP	iQ Pool I 7200423	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/15/2025	05/15/2025	Maturity	1	5,588,821	1.264445			(291,939)							(62,153)	(291,939)		0003
GBP/L 123602.53 USD-S 97301.84GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	03/17/2025	03/17/2025	Maturity	1	123,603	1.270300027			(2,783)							(1,882)	(2,783)		0003
GBP/L 116488.26 USD-S 95746.66GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2025	01/15/2025	01/15/2025	Maturity	1	116,488	1.216630011			(706)							(706)			0003
GBP/L 547687.91 USD-S 402584.8GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2025	07/15/2025	07/15/2025	Maturity	1	547,688	1.360428685			8,911							8,911			0003
GBP/L 767073.22 USD-S 606648.15GBP	iQ Pool I 7200423	BA1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/15/2025	05/15/2025	Maturity	1	767,073	1.264445			(40,069)							(8,531)	(40,069)		0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 111930.06 USD-S 88009.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025	12/16/2025	Maturity	1	111,930	1.271799973			(6,205)					(2,038)		(6,205)			0003
GBP/L 255853.6 USD-S 193690.55GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/13/2025	11/17/2025	11/17/2025	Maturity	1	255,854	1.320940025			1,091							1,091			0003
GBP/L 48701.58 USD-S 36868.88GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/13/2025	11/17/2025	11/17/2025	Maturity	1	48,702	1.320940045			208							208			0003
GBP/L 6605337.65 USD-S 5335921.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	06/16/2026	06/16/2025	Maturity	1	6,605,338	1.237900001			(636,586)					64,918		(636,586)			0003
GBP/L 5603091.3 USD-S 4598728.91GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2023	06/16/2026	06/16/2025	Maturity	1	5,603,091	1.218399999			(638,313)					145,624		(638,313)			0003
GBP/L 5346900.66 USD-S 4301609.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2023	06/16/2026	06/16/2025	Maturity	1	5,346,901	1.243			(491,252)					30,396		(491,252)			0003
GBP/L 3813038.25 USD-S 3005587.24GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/29/2024	06/16/2026	06/16/2025	Maturity	1	3,813,038	1.268649999			(266,151)					(55,855)		(266,151)			0003
GBP/L 10123181.1 USD-S 7510000GBP	MORTI 2022-1 B-Class B - 50136410	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/18/2025	09/25/2025	09/25/2025	Maturity	1	10,123,181	1.3479602			107,845							107,845			0003
GBP/L 2827622.61 USD-S 2186080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/08/2024	10/01/2025	10/01/2025	Maturity	1	28,276,123	1.29315			(1,194,975)					(960,493)		(1,194,975)			0003
GBP/L 323340.23 USD-S 253143.53GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/15/2024	06/11/2026	06/11/2025	Maturity	1	323,340	1.277299997			(19,315)					(6,882)		(19,315)			0003
GBP/L 61443.98 USD-S 48320.21GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2026	06/16/2025	Maturity	1	61,444	1.27160002			(4,136)					(1,041)		(4,136)			0003
GBP/L 8719153.85 USD-S 6848085.65GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/22/2024	06/16/2026	06/16/2025	Maturity	1	8,719,154	1.273225			(575,082)					(158,593)		(575,082)			0003
GBP/L 905685.25 USD-S 716879.31GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/22/2024	06/16/2026	06/16/2025	Maturity	1	905,685	1.263372003			(67,265)					(9,539)		(67,265)			0003
GBP/L 8968054.75 USD-S 7492735.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/15/2023	06/16/2026	06/16/2025	Maturity	1	8,968,055	1.1969			(1,201,100)					398,360		(1,201,100)			0003
GBP/L 63076.61 USD-S 47643.75GBP	Project Madonna	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/16/2025	06/20/2025	06/20/2025	Maturity	1	63,077	1.323922025			(975)							(975)			0003
GBP/L 326542.73 USD-S 241754.57GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/15/2025	07/15/2025	Maturity	1	326,543	1.350719988			3,004							3,004			0003
GBP/L 1911262.88 USD-S 1437188.99GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2025	07/15/2025	07/15/2025	Maturity	1	1,911,263	1.329861899			(12,118)							(12,118)			0003
GBP/L 1823379.7 USD-S 1434038.36GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2026	04/16/2025	Maturity	1	1,823,380	1.271500001			(74,701)					(29,871)		(74,701)			0003
GBP/L 17860700 USD-S 13000000GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025	01/17/2025	Maturity	1	17,860,700	1.3739			2,042,343					(1,589,276)		2,042,343			0003
GBP/L 1791191.03 USD-S 1410275.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	02/14/2025	02/14/2025	Maturity	1	1,791,191	1.270099993			16,366					(26,604)		16,366			0003
GBP/L 3039315.78 USD-S 2464376.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2026	06/16/2025	Maturity	1	3,039,316	1.233299998			(305,341)					40,344		(305,341)			0003
GBP/L 3319917.92 USD-S 2457393.64GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025	10/15/2025	Maturity	1	3,319,918	1.3509915			29,486							29,486			0003
GBP/L 2454889.21 USD-S 1981971.09GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/11/2025	02/13/2025	02/13/2025	Maturity	1	2,454,889	1.238609999			(34,055)							(34,055)			0003
GBP/L 43421425.89 USD-S 34509543.37GBP	Project Lavington - 7410033	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/28/2025	03/25/2025	03/25/2025	Maturity	1	43,421,426	1.258244			(1,251,122)							(1,251,122)			0003
GBP/L 2168214.66 USD-S 1604219.76GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2025	09/23/2025	09/23/2025	Maturity	1	2,168,215	1.3515696			(1,174)							(1,174)			0003
GBP/L 1420429.25 USD-S 1050054.15GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	1,420,429	1.35272			(5,132)							(5,132)			0003
GBP/L 2001666 USD-S 1500000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2025	07/23/2025	07/23/2025	Maturity	1	2,001,666	1.334444			(35,326)							(35,326)			0003
GBP/L 152204.78 USD-S 119180.01GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/15/2024	04/15/2025	04/15/2025	Maturity	1	152,205	1.27709991			(5,399)					(3,149)		(5,399)			0003
GBP/L 168968.4 USD-S 132254.54GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/15/2024	08/15/2025	08/15/2025	Maturity	1	168,968	1.277599998			(10,289)					(3,706)		(10,289)			0003
GBP/L 9836980.23 USD-S 7777777.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/16/2024	06/16/2025	06/16/2025	Maturity	1	9,836,980	1.264754601			(719,035)					(114,243)		(719,035)			0003
GBP/L 11068547.17 USD-S 8300000GBP	ENGIFP 5 5/8 04/03/53	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2025	10/23/2025	10/23/2025	Maturity	1	11,068,547	1.3335599			(16,151)							(16,151)			0003
GBP/L 9267419.09 USD-S 6870000GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2025	06/30/2025	06/30/2025	Maturity	1	9,267,419	1.3489693			(160,976)							(160,976)			0003
GBP/L 1881732.02 USD-S 1400000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2025	09/19/2025	09/19/2025	Maturity	1	1,881,732	1.3440943			(4,069)							(4,069)			0003
GBP/L 303321.52 USD-S 224234.14GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	303,322	1.352699995			(1,100)							(1,100)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 32875625.2 USD-S 24670787.42GBP	CML Canary Wharf 7410029 ... 60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2025	06/10/2025	06/10/2025	Maturity	1	32,875,625	1.332573			(432,219)							(432,219)			0003
GBP/L 923117.75 USD-S 714371.31GBP		B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2025	03/11/2025	03/11/2025	Maturity	1	923,118	1.292209999			(1,994)							(1,994)			0003
GBP/L 1522531.15 USD-S 1198833.99GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	03/05/2025	03/05/2025	Maturity	1	1,522,531	1.270009995			(9,819)							(9,819)			0003
GBP/L 66992.05 USD-S 49523.96GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	66,992	1.352719976			(242)							(242)			0003
GBP/L 22757324.04 USD-S 16830000GBP	Project Waterfall - Funding	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025	10/15/2025	Maturity	1	22,757,324	1.352188			222,075							222,075			0003
GBP/L 1364025.45 USD-S 1073528.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025	07/16/2025	Maturity	1	1,364,025	1.270599998			(76,121)						(22,320)	(76,121)			0003
GBP/L 1279808.79 USD-S 1007715.52GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	03/05/2025	03/05/2025	Maturity	1	1,279,809	1.270010002			(8,253)							(8,253)			0003
GBP/L 22761228.6 USD-S 16830000GBP	Project Waterfall - Funding	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2025	07/15/2025	07/15/2025	Maturity	1	22,761,229	1.35242			237,742							237,742			0003
GBP/L 747312.45 USD-S 555495.72GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/18/2025	09/29/2025	09/29/2025	Maturity	1	747,312	1.345307305			1,120							1,120			0003
GBP/L 47406.1 USD-S 35045.54GBP	WOLAND FINANCE NO 1 12/1/50 50083105	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/11/2025	09/11/2025	Maturity	1	47,406	1.352699944			(172)							(172)			0003
GBP/L 230911 USD-S 182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2024	02/14/2025	02/14/2025	Maturity	1	230,911	1.262535011			739						(2,067)	739			0003
GBP/L 14878084.49 USD-S 12080289.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025	06/16/2025	Maturity	1	14,878,084	1.2316			(1,517,308)						223,077	(1,517,308)			0003
GBP/L 63241.31 USD-S 49764.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025	11/17/2025	Maturity	1	63,241	1.270799977			(2,215)						(1,091)	(2,215)			0003
GBP/L 3721208.8 USD-S 2870215.68GBP	Motive Capital Fund Ii-b	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2025	09/19/2025	09/19/2025	Maturity	1	3,721,209	1.296491001			(144,974)							(144,974)			0003
GBP/L 163123.34 USD-S 127789.53GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S60X2D1J8570P30	03/15/2024	01/16/2025	01/16/2025	Maturity	1	163,123	1.276500039			6,850						(3,192)	6,850			0003
GBP/L 4362060.93 USD-S 3208440.72GBP	Heylo Deal 1st Funding - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2025	12/19/2025	12/19/2025	Maturity	1	4,362,061	1.359557901			71,727							71,727			0003
GBP/L 6659980 USD-S 5000000GBP	CMCSA 5 1/4 09/26/40 20030NBN7 Corp	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2025	10/28/2025	10/28/2025	Maturity	1	6,659,980	1.331996			24,456							24,456			0003
HKD/L 1069524.95 USD-S 8321973.64HKD	Non-USD Futures Repatriation - 1.3.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/03/2025	01/06/2025	01/06/2025	Maturity	1	1,069,525	0.128518185			(426)							(426)			0003
HKD/L 1728107.11 USD-S 13427701.58HKD	Non-USD Futures Repatriation - 10.24.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/24/2025	10/27/2025	10/27/2025	Maturity	1	1,728,107	0.128697164			(641)							(641)			0003
HKD/L 4997594.1 USD-S 38849972.18HKD	Non-USD Futures Repatriation - 3.6.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/06/2025	03/07/2025	03/07/2025	Maturity	1	4,997,594	0.128638293			(2,016)							(2,016)			0003
HKD/L 2282346.46 USD-S 17921965.82HKD	Non-USD Futures Repatriation - 6.12.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/12/2025	06/13/2025	06/13/2025	Maturity	1	2,282,346	0.127349114			(881)							(881)			0003
HKD/L 3582649.9 USD-S 28126667.8HKD	Non-USD Futures Repatriation - 8.5.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/05/2025	08/06/2025	08/06/2025	Maturity	1	3,582,650	0.127375554			(502)							(502)			0003
JPY/L 11084401.69 USD-S 1638352160JPY	Non-USD Futures Repatriation - 9.11.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/11/2025	09/12/2025	09/12/2025	Maturity	1	11,084,402	0.006765579			(17,802)							(17,802)			0003
JPY/L 4035211.74 USD-S 632793834JPY	Non-USD Futures Repatriation - 11.21.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/21/2025	11/25/2025	11/25/2025	Maturity	1	4,035,212	0.006376819			(18,820)							(18,820)			0003
JPY/L 9445156.21 USD-S 1444895534JPY	Non-USD Futures Repatriation - 10.24.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/24/2025	10/27/2025	10/27/2025	Maturity	1	9,445,156	0.006536913			(6,636)							(6,636)			0003
JPY/L 20738384.15 USD-S 3234254700JPY	Non-USD Futures Repatriation - 12.12.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/12/2025	12/15/2025	12/15/2025	Maturity	1	20,738,384	0.006412106			(98,201)							(98,201)			0003
JPY/L 4357307.02 USD-S 644009978JPY	Non-USD Futures Repatriation - 8.21.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2025	08/22/2025	08/22/2025	Maturity	1	4,357,307	0.0067659			(25,502)							(25,502)			0003
JPY/L 3283697.71 USD-S 504572990JPY	Non-USD Futures Repatriation - 11.6.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/06/2025	11/07/2025	11/07/2025	Maturity	1	3,283,698	0.006507875			(5,351)							(5,351)			0003
JPY/L 2034983.12 USD-S 300607706JPY	Non-USD Futures Repatriation - 8.5.2025	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/05/2025	08/06/2025	08/06/2025	Maturity	1	2,034,983	0.006769564			(7,744)							(7,744)			0003
NZD/L 57776.9 USD-S 96359.08NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/23/2025	04/28/2025	04/28/2025	Maturity	1	57,777	0.599599955			183							183			0003
NZD/L 459688.29 USD-S 770872.6NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	07/01/2025	07/01/2025	Maturity	1	459,688	0.596321999			(9,849)							(9,849)			0003
NZD/L 465563.88 USD-S 770872.6NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	10/01/2025	10/01/2025	Maturity	1	465,564	0.603943998			17,380							17,380			0003
NZD/L 1179835.21 USD-S 2104886.53NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/25/2025	11/26/2025	11/26/2025	Maturity	1	1,179,835	0.560522001			(18,267)							(18,267)			0003
NZD/L 267699.23 USD-S 443251.75NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	10/01/2025	10/01/2025	Maturity	1	267,699	0.603943989			9,993							9,993			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
NZD/L 268108.36 USD-S 443251.79NZD	CML Project Bunk NZD 50230331	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2025	10/01/2025	10/01/2025	Maturity	1	268,108	0.604867008			10,402							10,402			0003
NZD/L 262924.46 USD-S 447510.43NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2025	10/01/2025	10/01/2025	Maturity	1	262,924	0.587526999			2,742							2,742			0003
NZD/L 54677.8 USD-S 96359.08NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	06/30/2025	06/30/2025	Maturity	1	54,678	0.567437962			(4,034)							(4,034)			0003
NZD/L 1072606.03 USD-S 1798702.76NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/23/2025	07/01/2025	07/01/2025	Maturity	1	1,072,606	0.596322002			(22,982)							(22,982)			0003
NZD/L 613490.42 USD-S 1044191.02NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2025	10/01/2025	10/01/2025	Maturity	1	613,490	0.587527002			6,399							6,399			0003
NZD/L 127581.54 USD-S 224837.85NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2025	06/30/2025	06/30/2025	Maturity	1	127,582	0.567438			(9,412)							(9,412)			0003
NZD/L 1086315.74 USD-S 1798702.76NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	10/01/2025	10/01/2025	Maturity	1	1,086,316	0.603944			40,552							40,552			0003
NZD/L 134812.77 USD-S 224837.85NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/23/2025	04/28/2025	04/28/2025	Maturity	1	134,813	0.599599978			427							427			0003
NZD/L 2752948.85 USD-S 4911401.96NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/25/2025	11/26/2025	11/26/2025	Maturity	1	2,752,949	0.560522			(42,624)							(42,624)			0003
NZD/L 624631.55 USD-S 1034254.09NZD	CML Project Bunk NZD 50230331	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2025	10/01/2025	10/01/2025	Maturity	1	624,632	0.603943998			23,318							23,318			0003
NZD/L 625586.17 USD-S 1034254.09NZD	CML Project Bunk NZD 50230331	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2025	10/01/2025	10/01/2025	Maturity	1	625,586	0.604867001			24,272							24,272			0003
SEK/L 1710002.69 USD-S 17250678.17SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025	09/16/2025	Maturity	1	1,710,003	0.099126694			(159,463)							(159,463)			0003
SEK/L 2264319.59 USD-S 22995976.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	03/17/2025	03/17/2025	Maturity	1	2,264,320	0.098465901			(15,218)							(15,218)			0003
SEK/L 2474055.55 USD-S 24932789.57SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	02/18/2025	02/18/2025	Maturity	1	2,474,056	0.099228991			146,890							146,890			0003
SEK/L 1575492.85 USD-S 15812591.55SEK	Coupon Hedge Strip CML SEK Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	05/15/2025	05/15/2025	Maturity	1	1,575,493	0.099635335			(49,461)							(49,461)			0003
SEK/L 134211240.36 USD-S 13470245355SEK		BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	05/15/2025	05/15/2025	Maturity	1	134,211,240	0.099635335			(4,213,453)							(4,213,453)			0003
SEK/L 1285648.13 USD-S 12926677.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025	12/16/2025	Maturity	1	1,285,648	0.099456965			(104,257)							(104,257)			0003
SEK/L 316226.46 USD-S 2968226.15SEK	EQT Nordics Sweden-7410015 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/09/2025	09/15/2025	09/15/2025	Maturity	1	316,226	0.106537187			(3,933)							(3,933)			0003
SEK/L 287706.55 USD-S 3119991.92SEK	EQT Nordics Sweden-7410015 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/12/2025	06/16/2025	06/16/2025	Maturity	1	287,707	0.092213877			(41,001)							(41,001)			0003
SEK/L 432698.42 USD-S 4048153.35SEK	CML Project Sunshine 7410011 Swap 2	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2025	12/11/2025	12/11/2025	Maturity	1	432,698	0.106887854			(5,219)							(5,219)			0003
SEK/L 332109.17 USD-S 3119991.92SEK	EQT Nordics Sweden-7410015 .	B1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	06/16/2025	09/15/2025	09/15/2025	Maturity	1	332,109	0.106445522			(4,420)							(4,420)			0003
SEK/L 701353.85 USD-S 6624830.65SEK	EQT Nordics Sweden-7410015 .	B1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	04/22/2025	09/15/2025	09/15/2025	Maturity	1	701,354	0.105867438			(13,214)							(13,214)			0003
SEK/L 2167419.97 USD-S 21938624.94SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	06/16/2025	06/16/2025	Maturity	1	2,167,420	0.098794705			(143,928)							(143,928)			0003
SEK/L 196307.6 USD-S 1909482.15SEK	Non-USD Futures Repatriation -6.23.2025	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2025	06/25/2025	06/25/2025	Maturity	1	196,308	0.102806724			(5,025)							(5,025)			0003
SEK/L 4076458.56 USD-S 37606145.49SEK	Non USD Repatriation 12.22.2025	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	4,076,459	0.108398734			(21,321)							(21,321)			0003
SEK/L 63808.06 USD-S 596962.7SEK	CML Project Sunshine 7410011 Swap 2	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2025	12/11/2025	12/11/2025	Maturity	1	63,808	0.106887851			(770)							(770)			0003
SEK/L 333222.74 USD-S 3358118.84SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	02/18/2025	02/18/2025	Maturity	1	333,223	0.09922899			19,784							19,784			0003
SEK/L 291922.96 USD-S 2954844.24SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	06/16/2025	06/16/2025	Maturity	1	291,923	0.098794703			(19,385)							(19,385)			0003
SEK/L 1536436.65 USD-S 15551811.79SEK	Coupon Hedge Strip CML SEK Sunbeam March 2021 - 7200439	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	06/16/2025	06/16/2025	Maturity	1	1,536,437	0.098794704			(102,028)							(102,028)			0003
SEK/L 95139415.34 USD-S 9548762565EK		BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	05/15/2025	05/15/2025	Maturity	1	95,139,415	0.099635335			(2,986,825)							(2,986,825)			0003
SEK/L 212198.17 USD-S 2129748.11SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	05/15/2025	05/15/2025	Maturity	1	212,198	0.099635337			(6,662)							(6,662)			0003
SEK/L 210819 USD-S 1978830.21SEK	EQT Nordics Sweden-7410015 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/09/2025	09/15/2025	09/15/2025	Maturity	1	210,819	0.106537185			(2,622)							(2,622)			0003
SEK/L 221407.54 USD-S 2080008.08SEK	EQT Nordics Sweden-7410015 .	B1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	06/16/2025	09/15/2025	09/15/2025	Maturity	1	221,408	0.106445519			(2,946)							(2,946)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEK/L 2774321.71 USD-S 25599672.69SEK	Non USD Repatriation 12.22.2025	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2025	12/29/2025	12/29/2025	Maturity	1	2,774,322	0.108398734			(14,511)							(14,511)			0003
SEK/L 304974.07 USD-S 3097255.64SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. SOCIETE GENERALE SA 7LTWFZYICNSX8D621K86	02/27/2024	03/17/2025	03/17/2025	Maturity	1	304,974	0.098465902			(2,050)							(23,655)		(2,050)	0003
SEK/L 467572.26 USD-S 4416582.35SEK	EQT Nordics Sweden-7410015 .	B1	Currency	02RNE8IBXP4R0TD8PU41	04/22/2025	09/15/2025	09/15/2025	Maturity	1	467,572	0.105867438			(8,809)									(8,809)	0003
SEK/L 141497.07 USD-S 1323789.97SEK	CML Project Sunshine 7410011 Swap 2	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2025	12/11/2025	12/11/2025	Maturity	1	141,497	0.106887855			(1,707)									(1,707)	0003
SEK/L 173159.89 USD-S 1741053.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025	12/16/2025	Maturity	1	173,160	0.099456963			(14,042)							(12,543)		(14,042)	0003
SEK/L 1753803.91 USD-S 17674309.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	02/18/2025	02/18/2025	Maturity	1	1,753,804	0.099228991			104,127							(151,061)		104,127	0003
SEK/L 1212183.54 USD-S 12228628.77SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025	09/16/2025	Maturity	1	1,212,184	0.099126694			(113,040)							(89,887)		(113,040)	0003
SEK/L 1116832.45 USD-S 11209200.59SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	05/15/2025	05/15/2025	Maturity	1	1,116,832	0.099635334			(35,062)							(95,292)		(35,062)	0003
SEK/L 230314.87 USD-S 2323439.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025	09/16/2025	Maturity	1	230,315	0.099126693			(21,478)							(17,078)		(21,478)	0003
SEK/L 1605126.68 USD-S 16301345.49SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	03/17/2025	03/17/2025	Maturity	1	1,605,127	0.098465902			(10,788)							(124,501)		(10,788)	0003
SEK/L 142242.47 USD-S 1383591.08SEK	Non-USD Futures Repatriation -6.23.2025	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2025	06/25/2025	06/25/2025	Maturity	1	142,242	0.102806727			(3,641)									(3,641)	0003
SEK/L 191805.61 USD-S 2080008.08SEK	EQT Nordics Sweden-7410015 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/12/2025	06/16/2025	06/16/2025	Maturity	1	191,806	0.099213877			(27,334)									(27,334)	0003
SEK/L 911367.86 USD-S 9163439.31SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025	12/16/2025	Maturity	1	911,368	0.099456965			(73,906)							(66,015)		(73,906)	0003
SEK/L 18076488.95 USD-S 181426489SEK	Sunbeam March 2021 - 7200439	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	05/15/2025	05/15/2025	Maturity	1	18,076,489	0.099635335			(567,497)							(1,542,349)		(567,497)	0003
1439999999. Subtotal - forwards - hedging other														(62,502,006)			XXX		(194,472,148)		(62,502,006)			XXX
1479999999. Subtotal - forwards														(62,502,006)			XXX		(194,472,148)		(62,502,006)			XXX
1509999999. Subtotal - SSAP No. 108 adjustments																	XXX							XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108													2,849	(109,811,949)	2,388,576		XXX	109,296	(100,981,335)		(110,479,736)			XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
1709999999. Subtotal - hedging other												5,448,415,395	66,205,422	2,119,196,114	1,659,242,365		XXX	2,409,604,964	(166,417,923)	(867,769,946)	(380,536,393)			XXX
1719999999. Subtotal - replication																	XXX							XXX
1729999999. Subtotal - income generation																	XXX							XXX
1739999999. Subtotal - other																	XXX							XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																	XXX							XXX
1759999999 - Totals												5,448,415,395	66,208,271	2,009,384,164	1,661,630,941		XXX	2,409,714,260	(267,399,259)	(867,769,946)	(491,016,129)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed and index-linked annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
CL	135	135,000	Crude Oil WTI	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	NYX 969500RWVIEHIDOUC51	12/11/2025	57.5700	57.2200	451,836	451,836				451,836	451,836	704,565	0001	1,000
CL	100	100,000	Crude Oil WTI	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	NYX 969500RWVIEHIDOUC51	12/11/2025	57.5200	57.2200	334,693	334,693				334,693	334,693	521,900	0001	1,000
CO	146	146,000	Brent Crude	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	01/30/2026	NYX 969500RWVIEHIDOUC51	11/25/2025	62.4500	60.8500	737,926	737,926				737,926	737,926	687,660	0001	1,000
CO	108	108,000	Brent Crude	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	01/30/2026	NYX 969500RWVIEHIDOUC51	11/14/2025	62.6200	60.8500	545,863	545,863				545,863	545,863	508,680	0001	1,000
DM	17	85	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/15/2025	48,859.2900	48,336.0000	1,155,794	1,155,794				1,155,794	1,155,794	220,847	0001	5
DM	14	70	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/31/2025	48,635.0400	48,336.0000	951,830	951,830				951,830	951,830	181,874	0001	5
DM	33	165	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/31/2025	48,797.3800	48,336.0000	2,243,599	2,243,599				2,243,599	2,243,599	428,703	0001	5
DM	3	15	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/16/2025	48,536.6700	48,336.0000	203,964	203,964				203,964	203,964	38,973	0001	5
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL0OF39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	20,047	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL0OF39	12/15/2025	6,888.9000	6,892.5000	17,177	17,177				17,177	17,177	140,329	0001	50
ES	13	650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL0OF39	12/15/2025	6,888.9000	6,892.5000	31,900	31,900				31,900	31,900	260,611	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL0OF39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	20,047	0001	50
ES	42	2,100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL0OF39	12/24/2025	6,921.3000	6,892.5000	103,061	103,061				103,061	103,061	841,974	0001	50
ES	6	300	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL0OF39	12/18/2025	6,903.9800	6,892.5000	14,723	14,723				14,723	14,723	120,282	0001	50
ES	9	450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL0OF39	12/15/2025	6,888.8000	6,892.5000	22,085	22,085				22,085	22,085	180,423	0001	50
ES	9	450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL0OF39	12/22/2025	6,936.3800	6,892.5000	22,085	22,085				22,085	22,085	180,423	0001	50
ES	95	4,750	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL0OF39	12/15/2025	6,892.2800	6,892.5000	233,115	233,115				233,115	233,115	1,904,465	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,879.9200	6,892.5000	12,269	12,269				12,269	12,269	100,235	0001	50
ES	371	18,550	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/16/2025	6,962.0600	6,892.5000	910,374	910,374				910,374	910,374	7,437,437	0001	50
ES	30	1,500	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,876.6700	6,892.5000	73,615	73,615				73,615	73,615	601,410	0001	50
ES	38	1,900	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/16/2025	6,885.7900	6,892.5000	93,246	93,246				93,246	93,246	761,786	0001	50
ES	12	600	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/18/2025	6,908.6100	6,892.5000	29,446	29,446				29,446	29,446	240,564	0001	50
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.1200	6,892.5000	12,269	12,269				12,269	12,269	100,235	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/30/2025	6,958.6700	6,892.5000	7,362	7,362				7,362	7,362	60,141	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/22/2025	6,929.5000	6,892.5000	9,815	9,815				9,815	9,815	80,188	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	4,908	4,908				4,908	4,908	40,094	0001	50
ES	15	750	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/23/2025	6,901.9900	6,892.5000	36,808	36,808				36,808	36,808	300,705	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/30/2025	6,910.1000	6,892.5000	7,362	7,362				7,362	7,362	60,141	0001	50
ES	17	850	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,887.7300	6,892.5000	41,715	41,715				41,715	41,715	340,799	0001	50
ES	15	750	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/22/2025	6,911.0700	6,892.5000	36,808	36,808				36,808	36,808	300,705	0001	50
ES	51	2,550	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/26/2025	6,876.6300	6,892.5000	125,146	125,146				125,146	125,146	1,022,397	0001	50
ES	109	5,450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/16/2025	6,888.7800	6,892.5000	267,468	267,468				267,468	267,468	2,185,123	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/16/2025	6,914.8800	6,892.5000	4,908	4,908				4,908	4,908	40,094	0001	50
ES	7	350	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/23/2025	6,937.2400	6,892.5000	17,177	17,177				17,177	17,177	140,329	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	20,047	0001	50
ES	22	1,100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	53,984	53,984				53,984	53,984	441,034	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	20,047	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	20,047	0001	50
ES	35	1,750	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	85,884	85,884				85,884	85,884	701,645	0001	50
ES	500	25,000	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/30/2025	6,962.6900	6,892.5000	1,226,919	1,226,919				1,226,919	1,226,919	10,023,500	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	20,047	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/19/2025	6,888.0000	6,892.5000	2,454	2,454				2,454	2,454	20,047	0001	50
ES	10	500	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	24,538	24,538				24,538	24,538	200,470	0001	50
ES	88	4,400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,891.3300	6,892.5000	215,938	215,938				215,938	215,938	1,764,136	0001	50
ES	105	5,250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	257,653	257,653				257,653	257,653	2,104,935	0001	50
ES	26	1,300	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	63,800	63,800				63,800	63,800	521,222	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	9,815	9,815				9,815	9,815	80,188	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	7,362	7,362				7,362	7,362	60,141	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	4,908	4,908				4,908	4,908	40,094	0001	50
ES	198	9,900	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,889.3100	6,892.5000	485,860	485,860				485,860	485,860	3,969,306	0001	50
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	9,815	9,815				9,815	9,815	80,188	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	20,047	0001	50
ES	13	650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,888.1400	6,892.5000	31,900	31,900				31,900	31,900	260,611	0001	50
ES	14	700	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,896.9700	6,892.5000	34,354	34,354				34,354	34,354	280,658	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/18/2025	6,821.7500	6,892.5000	4,908	4,908				4,908	4,908	40,094	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,888.9000	6,892.5000	7,362	7,362				7,362	7,362	60,141	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,888.9000	6,892.5000	7,362	7,362				7,362	7,362	60,141	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	20,047	0001	50
FV	33	33,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7600	109.3000	8,351	8,351				8,351	8,351	49,500	0001	1,000
FV	17	17,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7600	109.3000	4,302	4,302				4,302	4,302	25,500	0001	1,000
FV	65	65,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7200	109.3000	16,449	16,449				16,449	16,449	97,500	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7600	109.3000	253	253				253	253	1,500	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7600	109.3000	506	506				506	506	3,000	0001	1,000
FV	5	5,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7100	109.3000	1,265	1,265				1,265	1,265	7,500	0001	1,000
FV	123	123,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7600	109.3000	31,127	31,127				31,127	31,127	184,500	0001	1,000
FV	165	165,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/26/2025	109.7600	109.3000	41,755	41,755				41,755	41,755	247,500	0001	1,000
FV	140	140,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7500	109.3000	35,429	35,429				35,429	35,429	210,000	0001	1,000
FV	6	6,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7600	109.3000	1,518	1,518				1,518	1,518	9,000	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FV	31	31,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.6200	109.3000	7,845	7,845				7,845	7,845	46,500	0001	1,000
FV	36	36,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7600	109.3000	9,110	9,110				9,110	9,110	54,000	0001	1,000
FV	10	10,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7600	109.3000	2,531	2,531				2,531	2,531	15,000	0001	1,000
FV	20	20,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/26/2025	109.7100	109.3000	5,061	5,061				5,061	5,061	30,000	0001	1,000
GC	253	25,300	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	01/30/2026	CME SNZ20JLFK8MNNCLQ0F39	11/12/2025	4,301.1700	4,341.1000	4,547,936	4,547,936				4,547,936	4,547,936	4,807,000	0001	100
GC	92	9,200	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	01/30/2026	CME SNZ20JLFK8MNNCLQ0F39	12/05/2025	4,161.2900	4,341.1000	1,653,795	1,653,795				1,653,795	1,653,795	1,748,000	0001	100
GC	188	18,800	GOLD 100 OZ FUTR	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	01/30/2026	CME SNZ20JLFK8MNNCLQ0F39	12/04/2025	4,303.2000	4,341.1000	3,379,494	3,379,494				3,379,494	3,379,494	3,572,000	0001	100
HG	91	2,275,000	COMEX Copper Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	02/27/2026	COMEX LCZ7XYGSLJUHFXXNXD88	12/31/2025	5.1800	5.6800	638,758	638,758				638,758	638,758	819,000	0001	25,000
HG	67	1,675,000	COMEX Copper Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	02/27/2026	COMEX LCZ7XYGSLJUHFXXNXD88	11/26/2025	5.1800	5.6800	470,295	470,295				470,295	470,295	603,000	0001	25,000
HI	242	12,100	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	01/29/2026	HKFE 213800YTVSXYQN17BW16	12/30/2025	26,062.2400	25,648.0000	2,407,756	2,407,756				2,407,756	2,407,756	2,905,145	0001	50
HI	20	1,000	HANG SENG INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	01/29/2026	HKFE 213800YTVSXYQN17BW16	12/30/2025	26,068.8700	25,648.0000	198,988	198,988				198,988	198,988	240,095	0001	50
HO	23	966,000	Heating Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/31/2026	NYX 969500RNVVIEHIDOUC51	12/11/2025	2.2000	2.1000	81,440	81,440				81,440	81,440	145,912	0001	42,000
HO	33	1,386,000	Heating Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/31/2026	NYX 969500RNVVIEHIDOUC51	12/11/2025	2.2000	2.1000	116,848	116,848				116,848	116,848	209,352	0001	42,000
JB	43	43,000,000	JGB 10 year	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/13/2026	Osaka 2549004IY2BY5HT16A19	12/12/2025	133.3500	132.4100	462,567	462,567				462,567	462,567	569,697	0001	1,000,000
JB	32	32,000,000	JGB 10 year	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/13/2026	Osaka 2549004IY2BY5HT16A19	12/25/2025	133.3400	132.4100	344,236	344,236				344,236	344,236	423,961	0001	1,000,000
LA	85	2,125	LME PRI Alum Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	London Met 213800NB8G5VRT1DXC91	12/31/2025	2,873.5400	2,994.4700	363,169	363,169				363,169	363,169	340,000	0001	25
LA	115	2,875	LME PRI Alum Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	London Met 213800NB8G5VRT1DXC91	12/31/2025	2,872.1900	2,994.4700	491,346	491,346				491,346	491,346	460,000	0001	25

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
LL	23	575	COMEX Lead Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	12/12/2025	1,977.7500	2,007.6900	73,151	73,151				73,151	73,151	48,300	0001	25
LL	32	800	COMEX Lead Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	COMEX LCZ7XYGSLJUHFXXNXD88	12/12/2025	1,977.7500	2,007.6900	101,776	101,776				101,776	101,776	67,200	0001	25
LN	46	276	LME Nickel Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	London Met 213800NB8G5VRT1DXC91	12/12/2025	14,695.5300	16,638.9300	350,638	350,638				350,638	350,638	355,120	0001	6
LN	33	198	LME Nickel Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	London Met 213800NB8G5VRT1DXC91	12/12/2025	14,684.8300	16,638.9300	251,545	251,545				251,545	251,545	254,760	0001	6
LX	41	1,025	LME Zinc Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	London Met 213800NB8G5VRT1DXC91	12/12/2025	3,149.3900	3,118.9200	273,115	273,115				273,115	273,115	147,600	0001	25
LX	57	1,425	LME Zinc Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	London Met 213800NB8G5VRT1DXC91	12/31/2025	3,149.2800	3,118.9200	379,697	379,697				379,697	379,697	205,200	0001	25
MF	180	9,000	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/15/2025	2,890.5600	2,902.1000	665,055	665,055				665,055	665,055	681,044	0001	50
MF	49	2,450	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/15/2025	2,890.4000	2,902.1000	181,043	181,043				181,043	181,043	185,395	0001	50
MF	12	600	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/15/2025	2,890.4000	2,902.1000	44,337	44,337				44,337	44,337	45,403	0001	50
MF	111	5,550	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/22/2025	2,890.5900	2,902.1000	410,117	410,117				410,117	410,117	419,977	0001	50
MF	17	850	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/15/2025	2,890.4000	2,902.1000	62,811	62,811				62,811	62,811	64,321	0001	50
MK	1,046	52,300	MSCI EmgMkt Index	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	ICE 5493000F4ZO33MV32P92	12/26/2025	1,383.8400	1,411.4000	2,048,363	2,048,363				2,048,363	2,048,363	4,490,478	0001	50
NG	552	5,520,000	Natural Gas	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	NYX 969500RNVVIEHIDOUC51	12/24/2025	3.5800	3.1300	612,251	612,251				612,251	612,251	1,824,912	0001	10,000
NG	411	4,110,000	Natural Gas	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	NYX 969500RNVVIEHIDOUC51	12/31/2025	3.5800	3.1300	455,861	455,861				455,861	455,861	1,358,766	0001	10,000
NI	567	1,417,500	NIKKEI 225	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/12/2026	SMX 549300IQ65OPPXM76X03	12/12/2025	50,642.6400	50,445.0000	5,532,918	5,532,918				5,532,918	5,532,918	4,991,029	0001	2,500
NI	761	1,902,500	NIKKEI 225	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/12/2026	SMX 549300IQ65OPPXM76X03	12/10/2025	50,643.2600	50,445.0000	7,426,015	7,426,015				7,426,015	7,426,015	6,698,718	0001	2,500
NQ	6	120	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCLQOF39	12/15/2025	25,463.5600	25,456.7500	171,370	171,370				171,370	171,370	177,516	0001	20

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
NQ	4	80	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	25,463.5600	25,456.7500	114,246	114,246				114,246	114,246	118,344	0001	20
NQ	1,985	39,700	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	25,636.4400	25,456.7500	56,694,815	56,694,815				56,694,815	56,694,815	58,728,210	0001	20
NQ	1,370	27,400	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/22/2025	25,636.9100	25,456.7500	39,129,419	39,129,419				39,129,419	39,129,419	40,532,820	0001	20
NQ	79	1,580	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	25,463.5600	25,456.7500	2,256,368	2,256,368				2,256,368	2,256,368	2,337,294	0001	20
NQ	2	40	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	25,463.5600	25,456.7500	57,123	57,123				57,123	57,123	59,172	0001	20
NQ	5	100	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	25,463.5600	25,456.7500	142,808	142,808				142,808	142,808	147,930	0001	20
NQ	42	840	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	25,463.5600	25,456.7500	1,199,588	1,199,588				1,199,588	1,199,588	1,242,612	0001	20
NQ	2	40	NASDAQ 100 E-MINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	25,463.5600	25,456.7500	57,123	57,123				57,123	57,123	59,172	0001	20
QS	43	4,300	Low Sulphur Gas/Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	ICE 5493000F4ZO33MV32P92	12/11/2025	629.8300	615.7500	520,742	520,742				520,742	520,742	183,610	0001	100
QS	59	5,900	Low Sulphur Gas/Oil	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	ICE 5493000F4ZO33MV32P92	12/11/2025	629.5300	615.7500	714,507	714,507				714,507	714,507	251,930	0001	100
RT	84	4,200	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	2,572.8400	2,498.0000	691,883	691,883				691,883	691,883	706,776	0001	50
RT	135	6,750	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/17/2025	2,572.8600	2,498.0000	1,111,955	1,111,955				1,111,955	1,111,955	1,135,890	0001	50
RT	14	700	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	2,572.2800	2,498.0000	115,314	115,314				115,314	115,314	117,796	0001	50
RT	65	3,250	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	2,573.6000	2,498.0000	535,386	535,386				535,386	535,386	546,910	0001	50
RT	8	400	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	2,573.6000	2,498.0000	65,894	65,894				65,894	65,894	67,312	0001	50
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4900	96.4900	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.5300	96.4900	116	116				116	116	200	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.5400	96.4900	1,391	1,391				1,391	1,391	2,400	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.4800	96.4900	1,275	1,275				1,275	1,275	2,200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.2700	96.4900	464	464				464	464	800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.4300	96.4900	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.4900	96.4900	116	116				116	116	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.4800	96.4900	232	232				232	232	400	0001	2,500
S3	132	330,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	03/31/2025	96.4600	96.4900	15,304	15,304				15,304	15,304	26,400	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.4700	96.4900	580	580				580	580	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.5000	96.4900	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	96.6200	96.4900	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.5000	96.4900	116	116				116	116	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	96.2300	96.4900	232	232				232	232	400	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.5000	96.4900	348	348				348	348	600	0001	2,500
S3	180	450,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.7300	96.8900	20,868	20,868				20,868	20,868	36,000	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	03/22/2024	96.7800	96.8900	580	580				580	580	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	04/08/2025	96.8000	96.8900	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.5400	96.8900	116	116				116	116	200	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.7700	96.8900	1,043	1,043				1,043	1,043	1,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	97.0400	96.8900	116	116				116	116	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8300	96.8900	464	464				464	464	800	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	97.0100	96.8900	232	232				232	232	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	03/22/2024	96.6200	96.6800	232	232				232	232	400	0001	2,500
S3	101	252,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.5800	96.6800	11,710	11,710				11,710	11,710	20,200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.7900	96.6800	464	464				464	464	800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.3000	96.6800	116	116				116	116	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.6300	96.6800	348	348				348	348	600	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.4700	96.4700	232	232				232	232	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	96.7900	96.6900	232	232				232	232	400	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	96.7500	96.6900	1,043	1,043				1,043	1,043	1,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.7000	96.6900	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.7000	96.6900	116	116				116	116	200	0001	2,500
S3	238	595,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/17/2024	96.6200	96.6900	27,593	27,593				27,593	27,593	47,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.7000	96.6900	116	116				116	116	200	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.6800	96.6900	1,159	1,159				1,159	1,159	2,000	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/15/2024	96.6300	96.6900	464	464				464	464	800	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.7600	96.6900	232	232				232	232	400	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	06/17/2025	96.6800	96.6900	1,043	1,043				1,043	1,043	1,800	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	04/14/2023	96.7500	96.8600	580	580				580	580	1,000	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.9000	96.8600	696	696				696	696	1,200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8700	96.8600	232	232				232	232	400	0001	2,500
S3	172	430,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.6900	96.8600	19,941	19,941				19,941	19,941	34,400	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.8500	96.8600	927	927				927	927	1,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8700	96.8600	116	116				116	116	200	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.9000	96.8600	1,623	1,623				1,623	1,623	2,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.4800	96.8600	116	116				116	116	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	96.9900	96.8600	232	232				232	232	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	04/08/2025	96.7300	96.8600	116	116				116	116	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.9000	96.8600	232	232				232	232	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.5200	96.6200	116	116				116	116	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.5500	96.6200	464	464				464	464	800	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.6900	96.6200	464	464				464	464	800	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	74	185,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	04/04/2025	96.5900	96.6200	8,579	8,579				8,579	8,579	14,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.2600	96.6200	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.6400	96.4200	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.2000		116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.2000		116	116				116	116	200	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	06/17/2025	96.7500	96.8500	812	812				812	812	1,400	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	96.7600	96.8500	1,159	1,159				1,159	1,159	2,000	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.9500	96.8500	232	232				232	232	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.7400	96.8500	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8600	96.8500	116	116				116	116	200	0001	2,500
S3	209	522,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	03/12/2025	96.7100	96.8500	24,231	24,231				24,231	24,231	41,800	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	03/22/2024	96.6400	96.8500	580	580				580	580	1,000	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8600	96.8500	348	348				348	348	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	11/15/2023	96.8900	96.8500	116	116				116	116	200	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.8500	96.8100	927	927				927	927	1,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.8500	96.8100	116	116				116	116	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	01/26/2024	96.9300	96.8100	580	580				580	580	1,000	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	04/08/2025	96.6600	96.8100	116	116				116	116	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.9500	96.8100	232	232				232	232	400	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.8500	96.8100	927	927				927	927	1,600	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.8500	96.8100	580	580				580	580	1,000	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.4100	96.8100	348	348				348	348	600	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.8500	96.8100	1,623	1,623				1,623	1,623	2,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.4100	96.8100	116	116				116	116	200	0001	2,500
S3	171	427,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/09/2024	96.6300	96.8100	19,825	19,825				19,825	19,825	34,200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.8500	96.8100	348	348				348	348	600	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.8700	96.8100	696	696				696	696	1,200	0001	2,500
S3	47	117,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.5900	96.5700	5,449	5,449				5,449	5,449	9,400	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.5200	96.5700	348	348				348	348	600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.6000	96.5700	348	348				348	348	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.4200	96.3800	116	116				116	116	200	0001	2,500
S3	639	1,597,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/30/2025	96.3000	96.3100	74,083	74,083				74,083	74,083	127,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.3800	96.3100	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3000	96.3100	116	116				116	116	200	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.2500	96.3100	232	232				232	232	400	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/29/2025	96.2500	96.3100	580	580				580	580	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.3600	96.3100	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3300	96.3100	116	116				116	116	200	0001	2,500
S3	957	2,392,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/26/2025	96.3000	96.3100	110,950	110,950				110,950	110,950	191,400	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.3200	96.3100	1,275	1,275				1,275	1,275	2,200	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	06/17/2025	96.2900	96.3100	1,507	1,507				1,507	1,507	2,600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/29/2025	96.1700	96.3100	348	348				348	348	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3300	96.3100	116	116				116	116	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	03/31/2025	96.3500	96.3100	464	464				464	464	800	0001	2,500
S3	114	285,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.2900	96.3100	13,217	13,217				13,217	13,217	22,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	96.3600	96.3100	116	116				116	116	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3000	96.3100	348	348				348	348	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3100	96.3100	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.1700	96.3100	116	116				116	116	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	04/08/2025	96.8700	96.8900	116	116				116	116	200	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	03/07/2025	96.8700	96.8900	1,043	1,043				1,043	1,043	1,800	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	97.0100	96.8900	232	232				232	232	400	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	09/08/2023	96.6200	96.8900	580	580				580	580	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.8000	96.8900	116	116				116	116	200	0001	2,500
S3	188	470,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.7400	96.8900	21,796	21,796				21,796	21,796	37,600	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8900	96.8900	580	580				580	580	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	04/08/2025	96.5900	96.7500	116	116				116	116	200	0001	2,500
S3	122	305,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.5700	96.7500	14,144	14,144				14,144	14,144	24,400	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8300	96.7500	580	580				580	580	1,000	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	12/09/2024	96.4300	96.7500	232	232				232	232	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.3500	96.7500	116	116				116	116	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	96.9000	96.7500	232	232				232	232	400	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.5500	96.5200	927	927				927	927	1,600	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.5200	96.5200	232	232				232	232	400	0001	2,500
SI	37	185,000	COMEX Silver Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	02/27/2026	COMEX LCZ7XYGSLJUHFXXNXD88	11/14/2025	52.7000	70.6000	(428,460)	(428,460)				(428,460)	(428,460)	555,000	0001	5,000
SI	52	260,000	COMEX Silver Future	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	02/27/2026	COMEX LCZ7XYGSLJUHFXXNXD88	11/14/2025	53.0500	70.6000	(602,160)	(602,160)				(602,160)	(602,160)	780,000	0001	5,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	535	535				535	535	4,800	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TU	17	34,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	2,272	2,272				2,272	2,272	20,400	0001	2,000
TU	37	74,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	4,945	4,945				4,945	4,945	44,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	267	267				267	267	2,400	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	267	267				267	267	2,400	0001	2,000
TU	9	18,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/26/2025	104.4600	104.3900	1,203	1,203				1,203	1,203	10,800	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	401	401				401	401	3,600	0001	2,000
TU	51	102,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	6,816	6,816				6,816	6,816	61,200	0001	2,000
TU	23	46,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	3,074	3,074				3,074	3,074	27,600	0001	2,000
TU	54	108,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4600	104.3900	7,217	7,217				7,217	7,217	64,800	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	401	401				401	401	3,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000
TU	41	82,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	5,480	5,480				5,480	5,480	49,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.4300	104.3900	134	134				134	134	1,200	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	401	401				401	401	3,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000
TU	12	24,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4600	104.3900	1,604	1,604				1,604	1,604	14,400	0001	2,000
TU	8	16,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	1,069	1,069				1,069	1,069	9,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/26/2025	104.4600	104.3900	134	134				134	134	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.4300	104.3900	134	134				134	134	1,200	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	401	401				401	401	3,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000
TU	39	78,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	5,212	5,212				5,212	5,212	46,800	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/26/2025	104.4200	104.3900	535	535				535	535	4,800	0001	2,000
TU	6	12,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/26/2025	104.4700	104.3900	802	802				802	802	7,200	0001	2,000
TU	9	18,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	1,203	1,203				1,203	1,203	10,800	0001	2,000
TU	22	44,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	2,940	2,940				2,940	2,940	26,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.4500	104.3900	401	401				401	401	3,600	0001	2,000
TU	14	28,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.4600	104.3900	1,871	1,871				1,871	1,871	16,800	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	401	401				401	401	3,600	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4600	104.3900	401	401				401	401	3,600	0001	2,000
TU	89	178,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.4600	104.3900	11,895	11,895				11,895	11,895	106,800	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	267	267				267	267	2,400	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	401	401				401	401	3,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	1,200	0001	2,000
TU	418	836,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/23/2025	104.4500	104.3900	314,025	314,025				314,025	314,025	501,600	0001	2,000
TU	240	480,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/23/2025	104.4400	104.3900	180,302	180,302				180,302	180,302	288,000	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	535	535				535	535	4,800	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.4300	104.3900	134	134				134	134	1,200	0001	2,000
TU	61	122,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/01/2025	104.4000	104.3900	45,827	45,827				45,827	45,827	73,200	0001	2,000
TU	134	268,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.4500	104.3900	100,668	100,668				100,668	100,668	160,800	0001	2,000
TY	6	6,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/30/2025	112.5100	112.4400	9,502	9,502				9,502	9,502	11,250	0001	1,000
TY	97	97,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/25/2025	113.2700	112.4400	153,611	153,611				153,611	153,611	181,875	0001	1,000
TY	4,608	4,608,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/05/2025	113.1800	112.4400	7,297,298	7,297,298				7,297,298	7,297,298	8,640,000	0001	1,000
TY	2,155	2,155,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/16/2025	113.1600	112.4400	3,412,690	3,412,690				3,412,690	3,412,690	4,040,625	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TY	3,422	3,422,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/26/2025	113.1900	112.4400	5,419,131	5,419,131				5,419,131	5,419,131	6,416,250	0001	1,000
TY	13	13,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	113.3300	112.4400	2,957	2,957				2,957	2,957	24,375	0001	1,000
TY	1	1,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	113.3100	112.4400	227	227				227	227	1,875	0001	1,000
TY	24	24,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	113.3100	112.4400	5,459	5,459				5,459	5,459	45,000	0001	1,000
UX	10	10,000	CBOE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	01/21/2026	CBOE 254900096JPIWCP8RH13	12/11/2025	19.0000	16.5300	27,464	27,464				27,464	27,464	70,300	0001	1,000
VG	2	20	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	Eurex 529900LN3S50JPU47S06	12/15/2025	5,775.5000	5,841.0000	10,130	10,130				10,130	10,130	9,110	0001	10
VG	67	670	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	Eurex 529900LN3S50JPU47S06	12/15/2025	5,775.5000	5,841.0000	339,349	339,349				339,349	339,349	305,201	0001	10
VG	499	4,990	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	Eurex 529900LN3S50JPU47S06	12/15/2025	5,775.4500	5,841.0000	2,527,393	2,527,393				2,527,393	2,527,393	2,273,065	0001	10
VG	2	20	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	Eurex 529900LN3S50JPU47S06	12/15/2025	5,775.5000	5,841.0000	10,130	10,130				10,130	10,130	9,110	0001	10
VG	1,594	15,940	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	Eurex 529900LN3S50JPU47S06	12/18/2025	5,751.3200	5,841.0000	8,073,476	8,073,476				8,073,476	8,073,476	7,261,053	0001	10
VG	1,179	11,790	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	Eurex 529900LN3S50JPU47S06	12/18/2025	5,750.7300	5,841.0000	5,971,536	5,971,536				5,971,536	5,971,536	5,370,628	0001	10
XB	25	1,050,000	Gasoline	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	NYX 969500RNVVIEHIDOUC51	12/09/2025	1.7900	1.7400	88,670	88,670				88,670	88,670	181,675	0001	42,000
XB	36	1,512,000	Gasoline	Fixed Index & Index Linked Annuity Hedge	N/A	Commodity	03/31/2026	NYX 969500RNVVIEHIDOUC51	12/31/2025	1.7900	1.7400	127,684	127,684				127,684	127,684	261,612	0001	42,000
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCLQ0F39	12/15/2025	6,884.5600	6,892.5000	9,815	9,815				9,815	9,815	80,188	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCLQ0F39	12/26/2025	6,980.2500	6,892.5000	2,454	2,454				2,454	2,454	20,047	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCLQ0F39	12/15/2025	6,912.6800	6,892.5000	7,362	7,362				7,362	7,362	60,141	0001	50
ES	17	850	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCLQ0F39	12/15/2025	6,927.6200	6,892.5000	41,715	41,715				41,715	41,715	340,799	0001	50
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCLQ0F39	12/22/2025	6,921.4100	6,892.5000	19,631	19,631				19,631	19,631	160,376	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1539999999. Subtotal - long futures - hedging other												182,747,054	182,747,054				182,747,054	182,747,054	227,129,853	XXX	XXX
1579999999. Subtotal - long futures												182,747,054	182,747,054				182,747,054	182,747,054	227,129,853	XXX	XXX
DM	3	15	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/22/2025	48,943.6700	48,336.0000	203,964	203,964				203,964	203,964	(38,973)	0001	5
DM	3	15	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/24/2025	48,813.3300	48,336.0000	203,964	203,964				203,964	203,964	(38,973)	0001	5
DM	2	10	DJIA MINI e-CBOT	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/22/2025	48,878.5000	48,336.0000	135,976	135,976				135,976	135,976	(25,982)	0001	5
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/24/2025	6,972.7500	6,892.5000	9,815	9,815				9,815	9,815	(80,188)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/23/2025	6,960.2500	6,892.5000	4,908	4,908				4,908	4,908	(40,094)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	(20,047)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,888.9000	6,892.5000	7,362	7,362				7,362	7,362	(60,141)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/29/2025	6,947.7500	6,892.5000	2,454	2,454				2,454	2,454	(20,047)	0001	50
ES	36	1,800	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/23/2025	6,883.0800	6,892.5000	88,338	88,338				88,338	88,338	(721,692)	0001	50
ES	9	450	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/18/2025	6,894.4400	6,892.5000	22,085	22,085				22,085	22,085	(180,423)	0001	50
ES	53	2,650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/24/2025	6,893.1600	6,892.5000	130,053	130,053				130,053	130,053	(1,062,491)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/29/2025	6,947.7500	6,892.5000	2,454	2,454				2,454	2,454	(20,047)	0001	50
ES	32	1,600	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/23/2025	6,867.4900	6,892.5000	78,523	78,523				78,523	78,523	(641,504)	0001	50
ES	112	5,600	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/31/2025	6,884.2500	6,892.5000	274,830	274,830				274,830	274,830	(2,245,264)	0001	50
ES	13	650	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/17/2025	6,868.6400	6,892.5000	31,900	31,900				31,900	31,900	(260,611)	0001	50
ES	8	400	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/16/2025	6,869.7100	6,892.5000	19,631	19,631				19,631	19,631	(160,376)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ES	4	200	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/16/2025	6,931.0200	6,892.5000	9,815	9,815				9,815	9,815	(80,188)	0001	50
ES	17	850	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/17/2025	6,881.3900	6,892.5000	41,715	41,715				41,715	41,715	(340,799)	0001	50
ES	42	2,100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,864.9100	6,892.5000	103,061	103,061				103,061	103,061	(841,974)	0001	50
ES	25	1,250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,898.3000	6,892.5000	61,346	61,346				61,346	61,346	(501,175)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	(20,047)	0001	50
ES	997	49,850	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.2200	6,892.5000	2,446,477	2,446,477				2,446,477	2,446,477	(19,986,859)	0001	50
ES	25	1,250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,886.5700	6,892.5000	61,346	61,346				61,346	61,346	(501,175)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/31/2025	6,900.2500	6,892.5000	2,454	2,454				2,454	2,454	(20,047)	0001	50
ES	6	300	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/29/2025	6,945.4100	6,892.5000	14,723	14,723				14,723	14,723	(120,282)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/31/2025	6,900.2500	6,892.5000	2,454	2,454				2,454	2,454	(20,047)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/19/2025	6,873.2500	6,892.5000	4,908	4,908				4,908	4,908	(40,094)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	7,362	7,362				7,362	7,362	(60,141)	0001	50
ES	11	550	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/31/2025	6,889.9300	6,892.5000	26,992	26,992				26,992	26,992	(220,517)	0001	50
ES	21	1,050	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,902.3500	6,892.5000	51,531	51,531				51,531	51,531	(420,987)	0001	50
ES	2	100	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/23/2025	6,960.2500	6,892.5000	4,908	4,908				4,908	4,908	(40,094)	0001	50
ES	37	1,850	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,883.7500	6,892.5000	90,792	90,792				90,792	90,792	(741,739)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8IMNNCL00F39	12/15/2025	6,888.9000	6,892.5000	2,454	2,454				2,454	2,454	(20,047)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ES	5	250	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,888.9000	6,892.5000	12,269	12,269				12,269	12,269	(100,235)	0001	50
ES	16	800	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/29/2025	6,912.1100	6,892.5000	39,261	39,261				39,261	39,261	(320,752)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/29/2025	6,947.7500	6,892.5000	2,454	2,454				2,454	2,454	(20,047)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,879.0000	6,892.5000	7,362	7,362				7,362	7,362	(60,141)	0001	50
FV	49	49,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	109.5500	109.3000	12,400	12,400				12,400	12,400	(73,500)	0001	1,000
FV	7	7,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/26/2025	109.7800	109.3000	1,771	1,771				1,771	1,771	(10,500)	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	109.7600	109.3000	253	253				253	253	(1,500)	0001	1,000
MF	1	50	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/26/2025	2,920.3000	2,902.1000	3,695	3,695				3,695	3,695	(3,784)	0001	50
MF	1	50	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/15/2025	2,890.4000	2,902.1000	3,695	3,695				3,695	3,695	(3,784)	0001	50
MF	1	50	MSCI EAFE INDEX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q2QBFQTQ27	12/26/2025	2,920.3000	2,902.1000	3,695	3,695				3,695	3,695	(3,784)	0001	50
RT	2	100	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/22/2025	2,574.7000	2,498.0000	16,473	16,473				16,473	16,473	(16,828)	0001	50
RT	2	100	E-MINI RUSS 2000	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	2,573.6000	2,498.0000	16,473	16,473				16,473	16,473	(16,828)	0001	50
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.3100	96.2800	927	927				927	927	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2500	96.2800	116	116				116	116	(200)	0001	2,500
S3	63	157,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.3000	96.2800	7,304	7,304				7,304	7,304	(12,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	10/23/2025	96.5000	96.2800	116	116				116	116	(200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.3400	96.2800	696	696				696	696	(1,200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.2900	96.2800	1,159	1,159				1,159	1,159	(2,000)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.2700	96.2800	1,971	1,971				1,971	1,971	(3,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.2500	96.2800	116	116				116	116	(200)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3300	96.2800	3,826	3,826				3,826	3,826	(6,600)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.2700	96.2800	1,739	1,739				1,739	1,739	(3,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.2500	96.2800	116	116				116	116	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.2500	96.2800	464	464				464	464	(800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.3500	96.2800	348	348				348	348	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.5200	96.4900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.6100	96.4900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	08/29/2025	96.4900	96.4900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.5900	96.4900	116	116				116	116	(200)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.4500	96.4900	1,159	1,159				1,159	1,159	(2,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.5700	96.4900	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.4700	96.4900	116	116				116	116	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.4500	96.4900	927	927				927	927	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.6100	96.4900	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.4600	96.4900	232	232				232	232	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.4700	96.4900	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.6100	96.4900	116	116				116	116	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	03/31/2025	96.4800	96.4900	464	464				464	464	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.5400	96.4900	116	116				116	116	(200)	0001	2,500
S3	50	125,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	07/16/2024	96.4100	96.4900	5,797	5,797				5,797	5,797	(10,000)	0001	2,500
S3	54	135,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.4400	96.4900	6,261	6,261				6,261	6,261	(10,800)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	10/15/2024	96.4200	96.4900	4,406	4,406				4,406	4,406	(7,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.6400	96.4900	116	116				116	116	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.4900	96.4900	348	348				348	348	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.4500	96.4900	232	232				232	232	(400)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.5300	96.4900	1,739	1,739				1,739	1,739	(3,000)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.4400	96.4900	927	927				927	927	(1,600)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.4800	96.4900	2,435	2,435				2,435	2,435	(4,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.5000	96.4900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.5000	96.4900	116	116				116	116	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.5000	96.4900	348	348				348	348	(600)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.4400	96.4900	812	812				812	812	(1,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.4600	96.4900	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.5700	96.4900	116	116				116	116	(200)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.4600	96.4900	3,826	3,826				3,826	3,826	(6,600)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.4400	96.4900	2,087	2,087				2,087	2,087	(3,600)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.4600	96.4900	1,159	1,159				1,159	1,159	(2,000)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.4400	96.4900	1,623	1,623				1,623	1,623	(2,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.6000	96.4900	348	348				348	348	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	11/27/2023	96.5300	96.4900	116	116				116	116	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.4100	96.4900	464	464				464	464	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.3100	96.4900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	10/15/2024	96.5300	96.4900	116	116				116	116	(200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	03/07/2025	96.4500	96.4900	580	580				580	580	(1,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	11/27/2023	96.5300	96.4900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.6400	96.4900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	96.6200	96.4900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.5000	96.4900	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.5400	96.4900	232	232				232	232	(400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.7400	96.8900	464	464				464	464	(800)	0001	2,500
S3	46	115,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	06/25/2024	96.6500	96.8900	5,333	5,333				5,333	5,333	(9,200)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8500	96.8900	3,246	3,246				3,246	3,246	(5,600)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.9000	96.8900	3,130	3,130				3,130	3,130	(5,400)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	04/14/2023	96.9600	96.8900	61,840	61,840				61,840	61,840	(64,000)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.5700	96.8900	2,435	2,435				2,435	2,435	(4,200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.6700	96.8900	1,623	1,623				1,623	1,623	(2,800)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	06/17/2025	96.8500	96.8900	1,623	1,623				1,623	1,623	(2,800)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	02/14/2025	96.0000	96.8900	15,460	15,460				15,460	15,460	(16,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.5700	96.8900	232	232				232	232	(400)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.8300	96.8900	1,391	1,391				1,391	1,391	(2,400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.7300	96.8900	580	580				580	580	(1,000)	0001	2,500
S3	55	137,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	01/23/2025	96.8100	96.8900	6,376	6,376				6,376	6,376	(11,000)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	05/10/2024	96.6400	96.8900	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	11/27/2023	96.6600	96.8900	696	696				696	696	(1,200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.8700	96.8900	1,275	1,275				1,275	1,275	(2,200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.6200	96.8900	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.8400	96.8900	3,362	3,362				3,362	3,362	(5,800)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.8700	96.8900	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	02/14/2025	96.0000	96.8900	2,319	2,319				2,319	2,319	(4,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.5900	96.8900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.8100	96.8900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	97.0400	96.8900	116	116				116	116	(200)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	10/18/2023	96.9300	96.8900	9,275	9,275				9,275	9,275	(16,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	01/26/2024	96.9300	96.8900	116	116				116	116	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	97.1200	96.8900	348	348				348	348	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.3800	96.6800	116	116				116	116	(200)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	10/15/2024	96.6000	96.6800	5,681	5,681				5,681	5,681	(9,800)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	03/22/2024	96.4500	96.6800	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	03/07/2025	96.4700	96.6800	696	696				696	696	(1,200)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	03/22/2024	96.5000	96.6800	3,362	3,362				3,362	3,362	(5,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	10/15/2024	96.7300	96.6800	232	232				232	232	(400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.4300	96.6800	696	696				696	696	(1,200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	04/08/2025	96.5500	96.6800	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.8800	96.6800	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.6200	96.6800	116	116				116	116	(200)	0001	2,500
S3	46	115,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	05/24/2024	96.4700	96.6800	5,333	5,333				5,333	5,333	(9,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.4600	96.6800	696	696				696	696	(1,200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.4700	96.6800	1,623	1,623				1,623	1,623	(2,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.2100	96.4700	116	116				116	116	(200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	03/07/2025	96.3400	96.4700	580	580				580	580	(1,000)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.3100	96.4700	348	348				348	348	(600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.3200	96.4700	464	464				464	464	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.4900	96.4700	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.3600	96.4700	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.6800	96.4700	116	116				116	116	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	06/17/2025	96.4100	96.4700	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	12/09/2024	96.3000	96.4700	1,507	1,507				1,507	1,507	(2,600)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.3700	96.4700	1,855	1,855				1,855	1,855	(3,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.3400	96.4700	232	232				232	232	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	01/23/2025	96.2900	96.4700	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.4500	96.4700	4,058	4,058				4,058	4,058	(7,000)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8IMNNCL0OF39	07/16/2024	96.2700	96.4700	3,246	3,246				3,246	3,246	(5,600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.3800	96.2300	464	464				464	464	(800)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.3900	96.2300	2,319	2,319				2,319	2,319	(4,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.4300	96.2300	232	232				232	232	(400)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.4000	96.2300	1,855	1,855				1,855	1,855	(3,200)	0001	2,500
S3	60	150,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.4100	96.2300	6,956	6,956				6,956	6,956	(12,000)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.4000	96.2300	1,159	1,159				1,159	1,159	(2,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.4100	96.2300	116	116				116	116	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.4100	96.2300	464	464				464	464	(800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3800	96.2300	464	464				464	464	(800)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.4100	96.2300	1,507	1,507				1,507	1,507	(2,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.4100	96.2300	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.4600	96.2300	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.8300	96.6900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.6400	96.6900	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.8200	96.6900	116	116				116	116	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.6600	96.6900	464	464				464	464	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	01/23/2025	96.0200	96.6900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.8200	96.6900	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.5700	96.6900	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	11/27/2023	96.7400	96.6900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.7500	96.6900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.6700	96.6900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.8300	96.6900	116	116				116	116	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.7200	96.6900	348	348				348	348	(600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/15/2024	96.8800	96.6900	348	348				348	348	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.6700	96.6900	232	232				232	232	(400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.7400	96.6900	464	464				464	464	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.8300	96.6900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.8300	96.6900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.8200	96.6900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.8300	96.6900	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	25	62,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/09/2024	96.5300	96.6900	2,898	2,898				2,898	2,898	(5,000)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.6100	96.6900	3,478	3,478				3,478	3,478	(6,000)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.5700	96.6900	2,667	2,667				2,667	2,667	(4,600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.7300	96.6900	348	348				348	348	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.7500	96.6900	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.2800	96.6900	116	116				116	116	(200)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	03/07/2025	96.6200	96.6900	1,855	1,855				1,855	1,855	(3,200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.6000	96.6900	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	01/23/2025	96.5700	96.6900	1,507	1,507				1,507	1,507	(2,600)	0001	2,500
S3	61	152,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	06/25/2024	96.6400	96.6900	7,072	7,072				7,072	7,072	(12,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.6200	96.6900	464	464				464	464	(800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.7600	96.6900	232	232				232	232	(400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.6900	96.6900	580	580				580	580	(1,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.7400	96.6900	232	232				232	232	(400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	03/22/2024	96.5700	96.6900	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.5800	96.6900	696	696				696	696	(1,200)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	01/23/2025	96.5500	96.6900	1,971	1,971				1,971	1,971	(3,400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/09/2024	96.5700	96.6900	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.7600	96.6900	464	464				464	464	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.8300	96.6900	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	08/29/2025	96.7300	96.6900	232	232				232	232	(400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.7300	96.6900	812	812				812	812	(1,400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.7300	96.6900	812	812				812	812	(1,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	01/23/2025	96.5600	96.6900	348	348				348	348	(600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	08/29/2025	96.7300	96.6900	464	464				464	464	(800)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	08/29/2025	96.7100	96.6900	1,043	1,043				1,043	1,043	(1,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.7100	96.6900	348	348				348	348	(600)	0001	2,500
S3	47	117,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/17/2024	96.5700	96.6900	5,449	5,449				5,449	5,449	(9,400)	0001	2,500
S3	70	175,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.5700	96.6900	8,115	8,115				8,115	8,115	(14,000)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/17/2024	96.5600	96.6900	4,290	4,290				4,290	4,290	(7,400)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9200	96.8600	927	927				927	927	(1,600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.5800	96.8600	348	348				348	348	(600)	0001	2,500
S3	55	137,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.7500	96.8600	6,376	6,376				6,376	6,376	(11,000)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	01/26/2024	96.6000	96.8600	5,217	5,217				5,217	5,217	(9,000)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.9400	96.8600	927	927				927	927	(1,600)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	03/22/2024	96.5700	96.8600	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	10/15/2024	97.1100	96.8600	348	348				348	348	(600)	0001	2,500
S3	52	130,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	06/25/2024	96.6100	96.8600	6,029	6,029				6,029	6,029	(10,400)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.9200	96.8600	1,855	1,855				1,855	1,855	(3,200)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.9300	96.8600	2,319	2,319				2,319	2,319	(4,000)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.5600	96.8600	1,855	1,855				1,855	1,855	(3,200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.6300	96.8600	1,623	1,623				1,623	1,623	(2,800)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.9200	96.8600	2,087	2,087				2,087	2,087	(3,600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.9000	96.8600	1,391	1,391				1,391	1,391	(2,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.5400	96.8600	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.5100	96.8600	232	232				232	232	(400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.9200	96.8600	812	812				812	812	(1,400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	07/16/2024	96.6200	96.8600	696	696				696	696	(1,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.9000	96.8600	348	348				348	348	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	97.0100	96.8600	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	04/08/2025	96.7400	96.8600	232	232				232	232	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	97.0100	96.8600	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.8300	96.6200	116	116				116	116	(200)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	05/24/2024	96.4500	96.6200	4,521	4,521				4,521	4,521	(7,800)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.4200	96.6200	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.3700	96.6200	580	580				580	580	(1,000)	0001	2,500
S3	48	120,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	12/09/2024	96.5700	96.6200	5,565	5,565				5,565	5,565	(9,600)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.4100	96.6200	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	01/26/2024	96.4700	96.6200	696	696				696	696	(1,200)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	08/26/2024	96.4900	96.6200	2,667	2,667				2,667	2,667	(4,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.2600	96.6200	116	116				116	116	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.4100	96.6200	927	927				927	927	(1,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.3400	96.6200	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.5000	96.6200	232	232				232	232	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8IMNNCL0OF39	01/26/2024	96.6700	96.6200	232	232				232	232	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.1700	96.4200	232	232				232	232	(400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL0OF39	12/26/2024	96.3000	96.4200	464	464				464	464	(800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL0OF39	09/20/2024	96.3300	96.4200	580	580				580	580	(1,000)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	04/09/2025	96.3300	96.4200	1,507	1,507				1,507	1,507	(2,600)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	07/10/2025	96.5000	96.4200	696	696				696	696	(1,200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	05/15/2025	96.2600	96.4200	927	927				927	927	(1,600)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	06/17/2025	96.4600	96.4200	2,782	2,782				2,782	2,782	(4,800)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	06/09/2025	96.2000	96.4200	1,391	1,391				1,391	1,391	(2,400)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	06/09/2025	96.4200	96.4200	3,710	3,710				3,710	3,710	(6,400)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	01/23/2025	96.2400	96.4200	3,014	3,014				3,014	3,014	(5,200)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	04/25/2025	96.2400	96.4200	1,507	1,507				1,507	1,507	(2,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	10/15/2024	96.4700	96.4200	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	05/15/2025	96.1700	96.4200	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8IMNNCL00F39	10/23/2025	96.6400	96.4200	116	116				116	116	(200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL00F39	12/19/2025	96.2100	96.1800	580	580				580	580	(1,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL00F39	12/19/2025	96.2100	96.1800	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL00F39	12/19/2025	96.2100	96.1800	232	232				232	232	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL00F39	12/19/2025	96.2100	96.1800	348	348				348	348	(600)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL00F39	12/19/2025	96.2100	96.1800	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL00F39	12/19/2025	96.2100	96.1800	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.2100	96.1800	116	116				116	116	(200)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.2100	96.1800	1,043	1,043				1,043	1,043	(1,800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.2100	96.1800	464	464				464	464	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.2100	96.1800	116	116				116	116	(200)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.2100	96.1800	4,521	4,521				4,521	4,521	(7,800)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/19/2030	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.2100	96.1800	1,971	1,971				1,971	1,971	(3,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8IMNNCL0OF39	04/08/2025	96.4700		116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.1600		116	116				116	116	(200)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9300	96.8500	1,159	1,159				1,159	1,159	(2,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8600	96.8500	116	116				116	116	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	01/26/2024	97.0400	96.8500	348	348				348	348	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9100	96.8500	232	232				232	232	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9100	96.8500	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.3000	96.8500	116	116				116	116	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.8900	96.8500	348	348				348	348	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/09/2024	96.5800	96.8500	232	232				232	232	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9100	96.8500	232	232				232	232	(400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8600	96.8500	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8600	96.8500	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.5800	96.8500	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.9100	96.8500	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9700	96.8500	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.9100	96.8500	232	232				232	232	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.9400	96.8500	232	232				232	232	(400)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.6200	96.8500	580	580				580	580	(1,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.6100	96.8500	116	116				116	116	(200)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/09/2024	96.8000	96.8500	1,739	1,739				1,739	1,739	(3,000)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	06/25/2024	96.6300	96.8500	1,623	1,623				1,623	1,623	(2,800)	0001	2,500
S3	59	147,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	05/10/2024	96.7500	96.8500	6,840	6,840				6,840	6,840	(11,800)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	05/10/2024	96.6400	96.8500	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.6600	96.8500	696	696				696	696	(1,200)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/26/2024	96.7400	96.8500	2,087	2,087				2,087	2,087	(3,600)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/20/2024	96.6300	96.8500	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	97.0400	96.8500	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9100	96.8500	232	232				232	232	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8900	96.8500	348	348				348	348	(600)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.7000	96.8500	1,855	1,855				1,855	1,855	(3,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9100	96.8500	464	464				464	464	(800)	0001	2,500
S3	46	115,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	09/20/2024	96.6500	96.8500	5,333	5,333				5,333	5,333	(9,200)	0001	2,500
S3	54	135,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.6700	96.8500	6,261	6,261				6,261	6,261	(10,800)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.6800	96.8500	4,290	4,290				4,290	4,290	(7,400)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.6100	96.8500	2,898	2,898				2,898	2,898	(5,000)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.6400	96.8500	580	580				580	580	(1,000)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.7200	96.8500	4,058	4,058				4,058	4,058	(7,000)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.6800	96.8500	2,203	2,203				2,203	2,203	(3,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8600	96.8500	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	01/26/2024	96.8900	96.8500	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8600	96.8500	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8600	96.8500	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8600	96.8500	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8IMNNCL0OF39	11/27/2023	96.8900	96.8500	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9700	96.8100	116	116				116	116	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.6100	96.8100	348	348				348	348	(600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	01/26/2024	97.0700	96.8100	348	348				348	348	(600)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9000	96.8100	1,159	1,159				1,159	1,159	(2,000)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8800	96.8100	580	580				580	580	(1,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.4800	96.8100	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.4600	96.8100	232	232				232	232	(400)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.3300	96.8100	1,391	1,391				1,391	1,391	(2,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8300	96.8100	232	232				232	232	(400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9000	96.8100	464	464				464	464	(800)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	11/27/2023	96.8500	96.8100	2,435	2,435				2,435	2,435	(4,200)	0001	2,500
S3	50	125,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.7200	96.8100	5,797	5,797				5,797	5,797	(10,000)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	05/24/2024	96.5500	96.8100	5,217	5,217				5,217	5,217	(9,000)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.5700	96.8100	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.9000	96.8100	464	464				464	464	(800)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	03/22/2024	96.5200	96.8100	4,521	4,521				4,521	4,521	(7,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	01/26/2024	96.8500	96.8100	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	49	122,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	06/25/2024	96.5700	96.8100	5,681	5,681				5,681	5,681	(9,800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.8700	96.8100	696	696				696	696	(1,200)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.4600	96.8100	1,391	1,391				1,391	1,391	(2,400)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.5700	96.8100	1,623	1,623				1,623	1,623	(2,800)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.9100	96.8100	1,507	1,507				1,507	1,507	(2,600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9200	96.8100	348	348				348	348	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.6700	96.8100	232	232				232	232	(400)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	05/24/2024	96.4300	96.5700	3,478	3,478				3,478	3,478	(6,000)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.4400	96.5700	927	927				927	927	(1,600)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.4100	96.5700	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	03/22/2024	96.4100	96.5700	348	348				348	348	(600)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	06/25/2024	96.2400	96.5700	1,043	1,043				1,043	1,043	(1,800)	0001	2,500
S3	46	115,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	12/09/2024	96.5200	96.5700	5,333	5,333				5,333	5,333	(9,200)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.3500	96.5700	3,362	3,362				3,362	3,362	(5,800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.5900	96.5700	696	696				696	696	(1,200)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.3800	96.5700	3,130	3,130				3,130	3,130	(5,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.3000	96.5700	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.7700	96.5700	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.7700	96.5700	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8IMNNCL0OF39	03/31/2025	96.3500	96.5700	232	232				232	232	(400)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.2900	96.3800	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.2500	96.3800	927	927				927	927	(1,600)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	06/17/2025	96.3900	96.3800	4,406	4,406				4,406	4,406	(7,600)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	01/23/2025	96.1700	96.3800	1,739	1,739				1,739	1,739	(3,000)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	12/19/2024	96.3600	96.3800	4,290	4,290				4,290	4,290	(7,400)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.2300	96.3800	2,551	2,551				2,551	2,551	(4,400)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.2300	96.3800	2,203	2,203				2,203	2,203	(3,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.4800	96.3800	348	348				348	348	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.1200	96.3800	116	116				116	116	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	01/14/2025	96.0800	96.3800	464	464				464	464	(800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	12/26/2024	96.3500	96.3800	232	232				232	232	(400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.1500	96.3800	464	464				464	464	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	12/19/2024	96.4200	96.3800	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.6000	96.3800	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3000	96.3100	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/29/2025	96.2300	96.3100	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.4700	96.3100	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.3600	96.3100	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.3500	96.3100	116	116				116	116	(200)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	04/14/2023	96.2900	96.3100	61,840	61,840				61,840	61,840	(64,000)	0001	2,500
S3	480	1,200,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/17/2025	96.2900	96.3100	55,649	55,649				55,649	55,649	(96,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	96.3600	96.3100	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.3600	96.3100	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3400	96.3100	232	232				232	232	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.2200	96.3100	232	232				232	232	(400)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.2800	96.3100	927	927				927	927	(1,600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.2400	96.3100	812	812				812	812	(1,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.3500	96.3100	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/15/2024	96.3600	96.3100	116	116				116	116	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.3100	96.3100	348	348				348	348	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.2400	96.3100	116	116				116	116	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3300	96.3100	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.2700	96.3100	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.3000	96.3100	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/29/2025	96.2200	96.3100	232	232				232	232	(400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.3100	96.3100	464	464				464	464	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/15/2024	96.3600	96.3100	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/29/2025	96.2300	96.3100	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.3700	96.3100	116	116				116	116	(200)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.2600	96.3100	3,246	3,246				3,246	3,246	(5,600)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	07/02/2025	96.2800	96.3100	1,855	1,855				1,855	1,855	(3,200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.2700	96.3100	464	464				464	464	(800)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.2700	96.3100	1,043	1,043				1,043	1,043	(1,800)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.2900	96.3100	1,159	1,159				1,159	1,159	(2,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.2900	96.3100	232	232				232	232	(400)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.2200	96.3100	1,971	1,971				1,971	1,971	(3,400)	0001	2,500
S3	53	132,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	05/24/2024	96.2500	96.3100	6,145	6,145				6,145	6,145	(10,600)	0001	2,500
S3	48	120,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.2800	96.3100	5,565	5,565				5,565	5,565	(9,600)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	09/12/2025	96.3200	96.3100	232	232				232	232	(400)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	09/20/2024	96.2600	96.3100	3,826	3,826				3,826	3,826	(6,600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	08/29/2025	96.3000	96.3100	1,391	1,391				1,391	1,391	(2,400)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	07/10/2025	96.2900	96.3100	1,159	1,159				1,159	1,159	(2,000)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.2700	96.3100	464	464				464	464	(800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.2500	96.3100	464	464				464	464	(800)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	02/14/2025	96.1500	96.3100	15,460	15,460				15,460	15,460	(16,000)	0001	2,500
S3	120	300,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/17/2025	96.1500	96.3100	13,912	13,912				13,912	13,912	(24,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.2000	96.3100	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.2000	96.3100	116	116				116	116	(200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	08/15/2025	96.5900	96.8900	580	580				580	580	(1,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.9100	96.8900	116	116				116	116	(200)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	04/14/2023	96.9700	96.8900	30,920	30,920				30,920	30,920	(32,000)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.7800	96.8900	1,391	1,391				1,391	1,391	(2,400)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.7000	96.8900	1,159	1,159				1,159	1,159	(2,000)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	08/11/2025	96.6800	96.8900	3,826	3,826				3,826	3,826	(6,600)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	03/07/2025	96.7400	96.8900	2,087	2,087				2,087	2,087	(3,600)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.7800	96.8900	1,623	1,623				1,623	1,623	(2,800)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.5800	96.8900	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	57	142,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.7900	96.8900	6,608	6,608				6,608	6,608	(11,400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	08/26/2024	96.6600	96.8900	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	07/16/2024	96.6800	96.8900	696	696				696	696	(1,200)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	01/14/2025	96.7400	96.8900	1,739	1,739				1,739	1,739	(3,000)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	03/22/2024	96.6400	96.8900	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	97.1100	96.8900	348	348				348	348	(600)	0001	2,500
S3	46	115,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	09/20/2024	96.6600	96.8900	5,333	5,333				5,333	5,333	(9,200)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.7100	96.8900	4,637	4,637				4,637	4,637	(8,000)	0001	2,500
S3	34	85,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	01/14/2025	96.6700	96.8900	3,942	3,942				3,942	3,942	(6,800)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	05/05/2025	96.6000	96.8900	2,782	2,782				2,782	2,782	(4,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.6000	96.8900	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.9100	96.8900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.6200	96.8900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	01/26/2024	96.9400	96.8900	116	116				116	116	(200)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	02/14/2025	96.0100	96.8900	7,730	7,730				7,730	7,730	(8,000)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.6200	96.8900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	97.0400	96.8900	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.9100	96.8900	116	116				116	116	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	09/16/2025	97.0200	96.7500	348	348				348	348	(600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.4600	96.7500	812	812				812	812	(1,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	06/09/2025	96.4000	96.7500	232	232				232	232	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	04/25/2025	96.6100	96.7500	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	12/19/2025	96.7700	96.7500	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	05/15/2025	96.4300	96.7500	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	10/23/2025	96.9300	96.7500	116	116				116	116	(200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.4500	96.7500	580	580				580	580	(1,000)	0001	2,500
S3	46	115,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	04/09/2025	96.5200	96.7500	5,333	5,333				5,333	5,333	(9,200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	09/22/2025	96.5200	96.7500	1,623	1,623				1,623	1,623	(2,800)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	06/25/2024	96.6800	96.7500	5,681	5,681				5,681	5,681	(9,800)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	05/24/2024	96.4900	96.7500	3,594	3,594				3,594	3,594	(6,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	12/07/2023	96.5200	96.7500	696	696				696	696	(1,200)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8IMNNCL0OF39	05/10/2024	96.4700	96.7500	3,594	3,594				3,594	3,594	(6,200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	10/15/2024	96.3900	96.5200	2,435	2,435				2,435	2,435	(4,200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	05/05/2025	96.4100	96.5200	812	812				812	812	(1,400)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	06/25/2024	96.2400	96.5200	1,275	1,275				1,275	1,275	(2,200)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	03/31/2025	96.4800	96.5200	4,637	4,637				4,637	4,637	(8,000)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	08/26/2024	96.3300	96.5200	3,362	3,362				3,362	3,362	(5,800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	03/22/2024	96.5700	96.5200	696	696				696	696	(1,200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	06/25/2024	96.3100	96.5200	2,435	2,435				2,435	2,435	(4,200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	06/09/2025	96.3800	96.5200	812	812				812	812	(1,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	05/15/2025	96.2600	96.5200	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	10/23/2025	96.7300	96.5200	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	04/25/2025	96.1200	96.5200	232	232				232	232	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	10/23/2025	96.7300	96.5200	116	116				116	116	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8IMNNCL00F39	03/31/2025	96.3700	96.5200	232	232				232	232	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8IMNNCL00F39	09/12/2025	96.3200	96.3300	348	348				348	348	(600)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8IMNNCL00F39	03/31/2025	96.2200	96.3300	2,087	2,087				2,087	2,087	(3,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8IMNNCL00F39	03/31/2025	96.1700	96.3300	116	116				116	116	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8IMNNCL00F39	04/25/2025	96.1600	96.3300	464	464				464	464	(800)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	54	135,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL0OF39	07/10/2025	96.2400	96.3300	6,261	6,261				6,261	6,261	(10,800)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL0OF39	03/31/2025	96.3000	96.3300	927	927				927	927	(1,600)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL0OF39	09/12/2025	96.2300	96.3300	1,043	1,043				1,043	1,043	(1,800)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL0OF39	06/09/2025	96.2300	96.3300	1,391	1,391				1,391	1,391	(2,400)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL0OF39	08/11/2025	96.3200	96.3300	4,058	4,058				4,058	4,058	(7,000)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL0OF39	08/15/2025	96.1800	96.3300	2,203	2,203				2,203	2,203	(3,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL0OF39	03/31/2025	96.1700	96.3300	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL0OF39	10/23/2025	96.5500	96.3300	116	116				116	116	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL0OF39	05/15/2025	96.0700	96.3300	116	116				116	116	(200)	0001	2,500
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	(1,200)	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.4300	104.3900	668	668				668	668	(6,000)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	(1,200)	0001	2,000
TU	584	1,168,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.4700	104.3900	78,052	78,052				78,052	78,052	(700,800)	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4600	104.3900	267	267				267	267	(2,400)	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4500	104.3900	535	535				535	535	(4,800)	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4300	104.3900	267	267				267	267	(2,400)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	(1,200)	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	(1,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	(1,200)	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.3900	104.3900	401	401				401	401	(3,600)	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	401	401				401	401	(3,600)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/24/2025	104.4700	104.3900	134	134				134	134	(1,200)	0001	2,000
TU	33	66,000	US 2YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/19/2025	104.4600	104.3900	4,410	4,410				4,410	4,410	(39,600)	0001	2,000
TY	10	10,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	12/17/2025	112.4800	112.4400	15,836	15,836				15,836	15,836	(18,750)	0001	1,000
TY	13	13,000	US 10YR NOTE	Fixed Index & Index Linked Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q2QBFQTQ27	11/25/2025	113.0600	112.4400	20,587	20,587				20,587	20,587	(24,375)	0001	1,000
UX	10	10,000	CBOE VIX	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/18/2026	CBOE 254900096JPIWCP8RH13	10/14/2025	22.0000	19.7400	27,464	27,464				27,464	27,464	(70,300)	0001	1,000
VG	1	10	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	Eurex 529900LN3S50JPU47S06	12/19/2025	5,780.0000	5,841.0000	5,065	5,065				5,065	5,065	(4,555)	0001	10
VG	1	10	EURO STOXX 50	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	Eurex 529900LN3S50JPU47S06	12/19/2025	5,780.0000	5,841.0000	5,065	5,065				5,065	5,065	(4,555)	0001	10
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/19/2025	6,890.0000	6,892.5000	2,454	2,454				2,454	2,454	(20,047)	0001	50
ES	10	500	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/22/2025	6,922.5000	6,892.5000	24,538	24,538				24,538	24,538	(200,470)	0001	50
ES	1	50	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/30/2025	6,951.7500	6,892.5000	2,454	2,454				2,454	2,454	(20,047)	0001	50
ES	3	150	S&P500 EMINI	Fixed Index & Index Linked Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2025	6,978.5000	6,892.5000	7,362	7,362				7,362	7,362	(60,141)	0001	50
1609999999. Subtotal - short futures - hedging other												5,313,461	5,313,461				5,313,461	5,313,461	(32,740,187)	XXX	XXX
1649999999. Subtotal - short futures												5,313,461	5,313,461				5,313,461	5,313,461	(32,740,187)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other												188,060,516	188,060,516				188,060,516	188,060,516	194,389,666	XXX	XXX
1719999999. Subtotal - replication																				XXX	XXX
1729999999. Subtotal - income generation																				XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1739999999. Subtotal - other																				XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												188,060,516	188,060,516				188,060,516	188,060,516	194,389,666	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	79,304,441	108,756,075	188,060,516
Total Net Cash Deposits	79,304,441	108,756,075	188,060,516

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed and index-linked annuity products

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ES	95	4,750	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/23/2025	6,959.1250	12/30/2025	8,478.9406	Sale	7,219,124	7,219,124			0001	50
NQ	750	15,000	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	25,463.5601	12/31/2025	31,635.8334	Sale	92,567,916	92,567,916			0001	20
FV	72	108,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q20BFQTQ27	11/26/2025	109.8438	12/19/2025	112.5227	Sale	289,326	289,326			0001	1,500
VG	355	3,550	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2026	Eurex 529900LN3S50JPU47S06	12/16/2025	5,748.4173	12/30/2025	32,079.5510	Sale	93,475,524	93,475,524			0001	10
S3	147	367,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.5900	12/19/2025	91.0656	Sale	(2,030,203)	(2,030,203)			0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5100	06/17/2025	(48.4806)	Sale	(2,537,335)	(2,537,335)			0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3385	06/17/2025	1.5977	Sale	(2,368,520)	(2,368,520)			0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.8150	10/23/2025	34.7643	Sale	(2,637,154)	(2,637,154)			0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3722	06/17/2025	6.9182	Sale	(2,236,350)	(2,236,350)			0001	2,500
S3	671	1,677,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	96.2928	12/23/2025	85.1060	Sale	(18,798,249)	(18,798,249)			0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.7100	10/23/2025	25.1361	Sale	(2,326,150)	(2,326,150)			0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.8200	10/23/2025	41.2346	Sale	(3,057,195)	(3,057,195)			0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/14/2025	95.7035	06/17/2025	(1.4017)	Sale	(1,456,578)	(1,456,578)			0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/04/2025	96.7264	06/17/2025	(0.2244)	Sale	(1,211,884)	(1,211,884)			0001	2,500
TU	278	556,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q20BFQTQ27	11/26/2025	104.4570	12/19/2025	105.5918	Sale	630,916	630,916			0001	2,000
TY	1,324	1,324,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q20BFQTQ27	11/25/2025	113.5625	12/31/2025	121.9991	Sale	11,169,640	11,169,640			0001	1,000
GC	74	7,400	GOLD 100 OZ FUTR	Fixed Annuity Hedge	N/A	Commodity	01/30/2026	CME SNZ20JLFK8MNNCL00F39	11/14/2025	4,129.2617	12/31/2025	7,037.1570	Sale	21,518,426	21,518,426			0001	100
CO	144	144,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	01/30/2026	NYX 549300FUNQE817RRA896	11/12/2025	62.3110	12/30/2025	54.1593	Sale	(1,173,841)	(1,173,841)			0001	1,000
HG	110	2,750,000	COMEX Copper Future	Fixed Annuity Hedge	N/A	Commodity	02/27/2026	COMEX LCZ7XYGSLJJHFXXNXD88	11/12/2025	5.1774	12/30/2025	7.8512	Sale	7,352,916	7,352,916			0001	25,000
JB	36	36,000,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2026	Osaka 353800R1LXR5A7J90K71	12/12/2025	133.5558	12/23/2025	133.5729	Sale	616,439	616,439			0001	1,000,000
CL	113	113,000	Crude Oil WTI	Fixed Annuity Hedge	N/A	Commodity	03/31/2026	NYX 549300FUNQE817RRA896	12/11/2025	57.3455	12/30/2025	71.7419	Sale	1,626,790	1,626,790			0001	1,000
NG	610	6,100,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	03/31/2026	NYX 549300FUNQE817RRA896	12/11/2025	3.5756	12/31/2025	2.3744	Sale	(7,327,288)	(7,327,288)			0001	10,000
XB	29	1,218,000	Gasoline	Fixed Annuity Hedge	N/A	Commodity	03/31/2026	NYX 549300FUNQE817RRA896	12/09/2025	1.8125	12/30/2025	1.9446	Sale	160,944	160,944			0001	42,000
LA	100	2,500	LME PRI Alum Future	Fixed Annuity Hedge	N/A	Commodity	03/31/2026	London Metal 213800NB8G5VRT1DXC91	12/12/2025	2,870.7500	12/30/2025	3,548.9765	Sale	1,695,566	1,695,566			0001	25
NI	121	762,217	Nikkei 225	Fixed Annuity Hedge	N/A	Equity/Index	03/12/2026	SGX 549300I Q650PPXM76X03	12/10/2025	50,680.8393	12/30/2025	50,714.2297	Sale	25,450,697	25,450,697			0001	6,299
SI	58	290,000	COMEX Silver Future	Fixed Annuity Hedge	N/A	Commodity	02/27/2026	COMEX LCZ7XYGSLJJHFXXNXD88	11/12/2025	54.1203	12/29/2025	125.9315	Sale	20,825,232	20,825,232			0001	5,000
LX	44	1,100	LME Zinc Future	Fixed Annuity Hedge	N/A	Commodity	03/31/2026	London Metal 213800NB8G5VRT1DXC91	12/12/2025	3,150.2500	12/30/2025	4,479.4245	Sale	1,462,092	1,462,092			0001	25
HO	21	882,000	Heating Oil	Fixed Annuity Hedge	N/A	Commodity	03/31/2026	NYX 549300FUNQE817RRA896	12/09/2025	2.2153	12/30/2025	2.4708	Sale	225,338	225,338			0001	42,000
QS	39	3,900	Low Sulphur Gas/Oil	Fixed Annuity Hedge	N/A	Commodity	03/31/2026	ICE 5493000F4Z033MV32P92	12/09/2025	634.0636	12/30/2025	975.1740	Sale	1,330,331	1,330,331			0001	100
LL	30	750	COMEX Lead Future	Fixed Annuity Hedge	N/A	Commodity	03/31/2026	COMEX LCZ7XYGSLJJHFXXNXD88	12/12/2025	1,977.7500	12/30/2025	2,218.4413	Sale	180,518	180,518			0001	25
LN	44	264	LME Nickel Future	Fixed Annuity Hedge	N/A	Commodity	03/31/2026	London Metal 213800NB8G5VRT1DXC91	12/12/2025	14,606.0000	12/30/2025	21,468.7042	Sale	1,811,754	1,811,754			0001	6
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.4850	06/17/2025	44.3330	Sale	(912,660)	(912,660)			0001	2,500
MK	40	2,000	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2026	ICE 5493000F4Z033MV32P92	12/15/2025	1,382.5000	12/31/2025	5,339.7954	Sale	7,914,591	7,914,591			0001	50
S3	4,389	10,972,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/10/2025	95.9100	12/17/2025	95.9064	Sale	(39,202)	(39,202)			0001	2,500
DM	186	930	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q20BFQTQ27	03/14/2025	41,505.0000	03/17/2025	37,612.1084	Sale	(86,750,872)	(86,750,872)			0001	5
VG	10,693	106,930	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	Eurex 529900LN3S50JPU47S06	03/17/2025	5,448.2462	03/18/2025	5,393.9469	Sale	(5,806,214)	(5,806,214)			0001	10
ES	4,835	241,750	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	03/14/2025	5,638.2500	03/17/2025	5,586.3020	Sale	(12,430,370)	(12,430,370)			0001	50
FV	770	1,155,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q20BFQTQ27	01/23/2025	106.0730	02/26/2025	106.0543	Sale	(21,633)	(21,633)			0001	1,500
NQ	3,357	67,140	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	03/14/2025	19,705.2500	03/17/2025	19,281.4154	Sale	(28,456,256)	(28,456,256)			0001	20
ES	207	10,350	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	03/14/2025	5,638.2500	03/17/2025	5,603.8961	Sale	(355,563)	(355,563)			0001	50
S3	1,525	3,812,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/24/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.6300	03/19/2025	95.5936	Sale	(138,728)	(138,728)			0001	2,500
S3	1,055	2,637,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	06/10/2025	95.6575	06/18/2025	95.6437	Sale	(36,349)	(36,349)			0001	2,500
S3	3,635	9,087,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	09/11/2025	95.6250	09/17/2025	95.5711	Sale	(489,591)	(489,591)			0001	2,500
TY	2,560	2,560,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q20BFQTQ27	02/25/2025	110.5201	02/26/2025	110.5130	Sale	(18,204)	(18,204)			0001	1,000
GC	1,171	117,100	GOLD 100 OZ FUTR	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	CME SNZ20JLFK8MNNCL00F39	01/08/2025	2,676.6075	01/15/2025	2,551.5198	Sale	(14,647,769)	(14,647,769)			0001	100
TU	1,591	3,182,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q20BFQTQ27	02/25/2025	103.0586	02/26/2025	102.9742	Sale	(268,485)	(268,485)			0001	2,000
SI	136	680,000	COMEX Silver Future	Fixed Annuity Hedge	N/A	Commodity	02/28/2025	COMEX LCZ7XYGSLJJHFXXNXD88	02/10/2025	32.4879	02/13/2025	32.2053	Sale	(192,111)	(192,111)			0001	5,000
HI	306	15,300	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	01/27/2025	HKFE 213800YTVSXYQN17BW16	01/22/2025	20,028.0000	01/24/2025	19,750.0940	Sale	(2,101,795)	(2,101,795)			0001	50
RX	1,353	1,353,000	EURO BUND	Fixed Annuity Hedge	N/A	Interest Rate	03/06/2025	OFE #N/A	01/03/2025	132.5600	01/06/2025	138.0040	Sale	7,363,507	7,363,507			0001	1,000
NI	3,131	19,723,148	Nikkei 225	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2025	SGX 549300I Q650PPXM76X03	02/21/2025	38,660.6364	03/03/2025	38,660.6547	Sale	361,271	361,271			0001	6,299
HG	239	5,975,000	COMEX Copper Future	Fixed Annuity Hedge	N/A	Commodity	02/28/2025	COMEX LCZ7XYGSLJJHFXXNXD88	02/10/2025	4.7077	02/13/2025	4.5738	Sale	(799,780)	(799,780)			0001	25,000
JB	569	569,000,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2025	Osaka 353800R1LXR5A7J90K71	12/30/2024	142.0792	01/15/2025	142.0514	Sale	(15,811,869)	(15,811,869)			0001	1,000,000
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.7177	04/25/2025	94.4295	Sale	(11,441)	(11,441)			0001	2,500

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MK	1,287	64,350	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	ICE 5493000F4Z033MV32P92	03/14/2025	1,129.3250	03/17/2025	1,102.3004	Sale	(1,739,036)	(1,739,036)			0001	50
HI	262	13,100	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/30/2025	HKFE 213800YTVSXYQN17BW16	12/05/2025	25,951.3333	12/30/2025	25,935.3116	Sale	(209,885)	(209,885)			0001	50
VG	5,586	55,860	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	Eurex 529900LN3S50JPU47S06	12/12/2025	5,731.0000	12/16/2025	3,826.6370	Sale	(106,381,059)	(106,381,059)			0001	10
ES	4,023	201,150	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQ0F39	12/12/2025	6,831.7500	12/15/2025	6,936.5895	Sale	21,088,474	21,088,474			0001	50
ES	168	8,400	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQ0F39	12/12/2025	6,831.7500	12/15/2025	6,919.7563	Sale	739,253	739,253			0001	50
HI	270	13,500	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	11/27/2025	HKFE 213800YTVSXYQN17BW16	11/24/2025	25,249.5000	11/26/2025	25,663.1814	Sale	5,584,699	5,584,699			0001	50
NQ	11,584	231,680	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQ0F39	12/11/2025	25,715.5000	12/15/2025	25,914.4437	Sale	46,091,271	46,091,271			0001	20
DM	131	655	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CBOT 549300EX04Q20BFQTQ27	12/12/2025	48,620.4000	12/15/2025	7,883.5230	Sale	(26,682,654)	(26,682,654)			0001	5
JB	958	958,000,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2025	Osaka 353800R1LXR5A7J9QK71	11/18/2025	135.7400	12/12/2025	135.7445	Sale	4,350,068	4,350,068			0001	1,000,000
NI	2,889	18,198,715	Nikkei 225	Fixed Annuity Hedge	N/A	Equity/Index	12/11/2025	SGX 549300IQ650PPXM76X03	11/12/2025	51,133.7500	12/10/2025	51,142.4841	Sale	158,945,945	158,945,945			0001	6,299
HO	105	4,410,000	Heating Oil	Fixed Annuity Hedge	N/A	Commodity	01/31/2026	NYX 549300FUNQE817FRA896	11/26/2025	2.3003	12/11/2025	2.4183	Sale	520,725	520,725			0001	42,000
LA	445	11,125	LME PRI Alum Future	Fixed Annuity Hedge	N/A	Commodity	01/19/2026	London Metal 213800NB8G5VRT1DXC91	12/05/2025	2,879.3334	12/12/2025	3,032.1239	Sale	1,699,795	1,699,795			0001	25
CL	455	455,000	Crude Oil WTI	Fixed Annuity Hedge	N/A	Commodity	01/31/2026	NYX 549300FUNQE817FRA896	12/08/2025	58.8887	12/11/2025	55.9953	Sale	(1,316,500)	(1,316,500)			0001	1,000
LN	172	1,032	LME Nickel Future	Fixed Annuity Hedge	N/A	Commodity	01/19/2026	London Metal 213800NB8G5VRT1DXC91	11/26/2025	14,788.3333	12/12/2025	13,635.9303	Sale	(1,189,280)	(1,189,280)			0001	6
LL	120	3,000	COMEX Lead Future	Fixed Annuity Hedge	N/A	Commodity	01/19/2026	COMEX LCZ7XYGSLJJHFXXNXD88	11/26/2025	1,968.0000	12/12/2025	1,897.1506	Sale	(212,548)	(212,548)			0001	25
LX	211	5,275	LME Zinc Future	Fixed Annuity Hedge	N/A	Commodity	01/19/2026	London Metal 213800NB8G5VRT1DXC91	11/26/2025	3,074.8000	12/12/2025	3,249.4361	Sale	921,205	921,205			0001	25
QS	184	18,400	Low Sulphur Gas/Oil	Fixed Annuity Hedge	N/A	Commodity	01/12/2026	ICE 549300F4Z033MV32P92	11/26/2025	657.7000	12/11/2025	645.1298	Sale	(231,292)	(231,292)			0001	100
NG	1,444	14,440,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	01/31/2026	NYX 549300FUNQE817FRA896	12/08/2025	4.9128	12/11/2025	5.0471	Sale	1,938,529	1,938,529			0001	10,000
XB	117	4,914,000	Gasoline	Fixed Annuity Hedge	N/A	Commodity	01/31/2026	NYX 549300FUNQE817FRA896	11/26/2025	1.8277	12/11/2025	1.9056	Sale	383,002	383,002			0001	42,000
RX	1,700	1,700,000	EURO BUND	Fixed Annuity Hedge	N/A	Interest Rate	12/08/2025	CFE #N/A	10/27/2025	129.4986	11/11/2025	129.1362	Sale	(616,083)	(616,083)			0001	1,000
TY	19,559	19,559,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	11/24/2025	113.3918	11/25/2025	112.9785	Sale	(8,082,636)	(8,082,636)			0001	1,000
FV	759	1,138,500	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	10/23/2025	109.7402	11/24/2025	110.0411	Sale	342,562	342,562			0001	1,500
UX	40	40,000	CBOE VIX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOE 254900O09GJPIWCP8RH13	11/13/2025	19.6500	12/11/2025	28.0038	Sale	397,176	397,176			0001	1,000
GC	2,177	217,700	GOLD 100 OZ FUTR	Fixed Annuity Hedge	N/A	Commodity	11/28/2025	CME SNZ20JLFK8MNNCLQ0F39	11/11/2025	4,133.0750	11/14/2025	4,415.6600	Sale	61,518,746	61,518,746			0001	100
TU	1,799	3,598,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	11/12/2025	104.1836	11/25/2025	103.9953	Sale	(677,649)	(677,649)			0001	2,000
HI	269	13,450	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	10/30/2025	HKFE 213800YTVSXYQN17BW16	10/20/2025	25,499.3998	10/30/2025	25,651.9233	Sale	2,051,442	2,051,442			0001	50
SI	175	875,000	COMEX Silver Future	Fixed Annuity Hedge	N/A	Commodity	11/28/2025	COMEX LCZ7XYGSLJJHFXXNXD88	11/10/2025	50.3300	11/14/2025	47.2674	Sale	(2,679,763)	(2,679,763)			0001	5,000
HG	309	7,725,000	COMEX Copper Future	Fixed Annuity Hedge	N/A	Commodity	11/28/2025	COMEX LCZ7XYGSLJJHFXXNXD88	11/11/2025	5.0660	11/14/2025	4.9890	Sale	(594,627)	(594,627)			0001	25,000
CO	419	419,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	01/31/2026	NYX 549300FUNQE817FRA896	11/11/2025	65.1660	11/14/2025	62.7300	Sale	(1,020,691)	(1,020,691)			0001	1,000
LN	87	522	LME Nickel Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	London Metal 213800NB8G5VRT1DXC91	10/08/2025	15,277.5000	10/14/2025	15,101.8085	Sale	(91,711)	(91,711)			0001	6
MK	1,454	72,700	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	ICE 549300F4Z033MV32P92	12/11/2025	1,389.3000	12/15/2025	1,457.4455	Sale	4,954,177	4,954,177			0001	50
NG	927	9,270,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	10/29/2025	NYX 549300FUNQE817FRA896	10/08/2025	3.3327	10/14/2025	3.2975	Sale	(326,319)	(326,319)			0001	10,000
LL	63	1,575	COMEX Lead Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	COMEX LCZ7XYGSLJJHFXXNXD88	10/08/2025	1,984.8125	10/14/2025	1,974.4146	Sale	(16,377)	(16,377)			0001	25
LX	106	2,650	LME Zinc Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	London Metal 213800NB8G5VRT1DXC91	10/08/2025	3,037.4375	10/14/2025	3,020.8606	Sale	(43,929)	(43,929)			0001	25
CL	185	185,000	Crude Oil WTI	Fixed Annuity Hedge	N/A	Commodity	10/21/2025	NYX 549300FUNQE817FRA896	10/08/2025	62.5500	10/14/2025	61.2244	Sale	(245,237)	(245,237)			0001	1,000
LA	216	5,400	LME PRI Alum Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	London Metal 213800NB8G5VRT1DXC91	10/08/2025	2,759.6800	10/14/2025	2,741.5797	Sale	(97,742)	(97,742)			0001	25
ES	4,049	202,450	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	09/12/2025	6,595.0000	09/15/2025	6,508.4851	Sale	(17,514,940)	(17,514,940)			0001	50
DM	64	320	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CBOT 549300EX04Q20BFQTQ27	09/10/2025	45,502.0000	09/15/2025	(43,368.8769)	Sale	(28,438,681)	(28,438,681)			0001	5
VG	8,928	89,280	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	Eurex 529900LN3S50JPU47S06	08/29/2025	5,364.0000	09/15/2025	5,211.8986	Sale	(13,579,616)	(13,579,616)			0001	10
NQ	10,998	219,960	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	09/12/2025	24,122.9196	09/15/2025	24,230.1717	Sale	23,591,187	23,591,187			0001	20
ES	140	7,000	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	09/12/2025	6,595.0000	09/15/2025	6,524.5299	Sale	(493,291)	(493,291)			0001	50
XB	127	5,334,000	Gasoline	Fixed Annuity Hedge	N/A	Commodity	08/29/2025	NYX 549300FUNQE817FRA896	07/24/2025	2.0751	08/08/2025	2.2097	Sale	718,237	718,237			0001	42,000
HI	270	13,500	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	09/29/2025	HKFE 213800YTVSXYQN17BW16	09/22/2025	26,528.0000	09/26/2025	26,511.1355	Sale	(227,671)	(227,671)			0001	50
NI	3,967	24,989,374	Nikkei 225	Fixed Annuity Hedge	N/A	Equity/Index	09/11/2025	SGX 549300IQ650PPXM76X03	09/09/2025	43,974.0000	09/10/2025	43,974.9797	Sale	24,481,015	24,481,015			0001	6,299
JB	1,629	1,629,000,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	09/12/2025	Osaka 353800R1LXR5A7J9QK71	09/09/2025	138.1800	09/10/2025	138.1745	Sale	(8,920,666)	(8,920,666)			0001	1,000,000
LN	151	906	LME Nickel Future	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	London Metal 213800NB8G5VRT1DXC91	07/24/2025	15,393.0000	08/08/2025	15,354.4577	Sale	(34,919)	(34,919)			0001	6
LX	182	4,550	LME Zinc Future	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	London Metal 213800NB8G5VRT1DXC91	07/31/2025	2,769.0000	08/08/2025	2,857.8017	Sale	404,048	404,048			0001	25
QS	211	21,100	Low Sulphur Gas/Oil	Fixed Annuity Hedge	N/A	Commodity	09/11/2025	ICE 549300F4Z033MV32P92	07/24/2025	690.6072	08/08/2025	692.4966	Sale	39,867	39,867			0001	100
HG	300	7,500,000	COMEX Copper Future	Fixed Annuity Hedge	N/A	Commodity	08/29/2025	COMEX LCZ7XYGSLJJHFXXNXD88	07/24/2025	5.8026	08/08/2025	5.8667	Sale	480,570	480,570			0001	25,000
HO	115	4,830,000	Heating Oil	Fixed Annuity Hedge	N/A	Commodity	08/29/2025	NYX 549300FUNQE817FRA896	07/24/2025	2.3880	08/08/2025	2.6125	Sale	1,084,476	1,084,476			0001	42,000
CL	500	500,000	Crude Oil WTI	Fixed Annuity Hedge	N/A	Commodity	08/20/2025	NYX 549300FUNQE817FRA896	07/31/2025	69.2620	08/08/2025	71.9713	Sale	1,354,655	1,354,655			0001	1,000
LA	390	9,750	LME PRI Alum Future	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	London Metal 213800NB8G5VRT1DXC91	07/31/2025	2,565.0714	08/08/2025	2,724.1989	Sale	1,551,493	1,551,493			0001	25
RT	435	21,750	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ20JLFK8MNNCLQ0F39	09/09/2025	2,383.4000	09/15/2025	2,717.6822	Sale	7,447,818	7,447,818			0001	50
CO	297	297,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	09/30/2025	NYX 549300FUNQE817FRA896	07/31/2025	70.7929	08/08/2025	81.1496	Sale	3,075,957	3,075,957			0001	1,000
NG	1,573	15,730,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	08/27/2025	NYX 549300FUNQE817FRA896	07/29/2025	3.1420	08/08/2025	2.9383	Sale	(3,204,767)	(3,204,767)			0001	10,000
SI	166	830,000	COMEX Silver Future	Fixed Annuity Hedge	N/A	Commodity	08/29/2025	COMEX LCZ7XYGSLJJHFXXNXD88	07/24/2025	39.2838	08/08/2025	41.1499	Sale	1,548,882	1,548,882			0001	5,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
LL	110	2,750	COMEX Lead Future	Fixed Annuity Hedge	N/A	Commodity	09/15/2025	COMEX LCZ7XYGSLJJHFXXNXD88	07/31/2025	1,954.0000	08/08/2025	1,989.3399	Sale	97,185	97,185			0001	25
FV	717	1,075,500	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q20BFQTQ27	08/11/2025	108.7656	08/27/2025	108.4677	Sale	(320,433)	(320,433)			0001	1,500
HI	279	13,950	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	08/28/2025	HKFE 213800YTVSXYQN17BW16	08/14/2025	25,784.6667	08/26/2025	25,947.4691	Sale	2,271,094	2,271,094			0001	50
TU	1,180	2,360,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q20BFQTQ27	08/25/2025	103.8594	08/27/2025	103.7745	Sale	(200,398)	(200,398)			0001	2,000
TY	16,514	16,514,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	08/29/2025	CBOT 549300EX04Q20BFQTQ27	08/26/2025	112.2188	08/27/2025	111.6758	Sale	(8,965,951)	(8,965,951)			0001	1,000
MK	998	49,900	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	ICE 5493000F4ZO33MV32P92	09/12/2025	1,324.6000	09/15/2025	1,442.6078	Sale	5,887,291	5,887,291			0001	50
GC	845	84,500	GOLD 100 OZ FUTR	Fixed Annuity Hedge	N/A	Commodity	07/31/2025	CME SNZ20JLFK8MNNCLQ0F39	07/08/2025	3,316.9700	07/14/2025	3,183.1202	Sale	(11,310,308)	(11,310,308)			0001	100
CO	502	502,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	07/31/2025	NYX 549300FUNQE817RRA896	07/09/2025	70.0900	07/14/2025	66.7295	Sale	(1,686,993)	(1,686,993)			0001	1,000
HI	272	13,600	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	07/30/2025	HKFE 213800YTVSXYQN17BW16	07/03/2025	24,032.5000	07/25/2025	24,206.8070	Sale	2,370,576	2,370,576			0001	50
ES	171	8,550	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCLQ0F39	06/13/2025	5,976.6250	06/16/2025	5,962.1775	Sale	(123,526)	(123,526)			0001	50
ES	2,740	137,000	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCLQ0F39	06/13/2025	5,978.7143	06/16/2025	5,964.0214	Sale	(2,012,927)	(2,012,927)			0001	50
QS	196	19,600	Low Sulphur Gas/Oil	Fixed Annuity Hedge	N/A	Commodity	05/12/2025	ICE 5493000F4ZO33MV32P92	04/10/2025	598.0000	04/11/2025	579.5672	Sale	(361,283)	(361,283)			0001	100
LN	137	822	LME Nickel Future	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	London Metal 213800NB8G5VRT1DXC91	04/10/2025	14,671.0000	04/11/2025	13,695.2875	Sale	(802,036)	(802,036)			0001	6
CL	478	478,000	Crude Oil WTI	Fixed Annuity Hedge	N/A	Commodity	04/22/2025	NYX 549300FUNQE817RRA896	04/10/2025	60.0740	04/11/2025	56.8580	Sale	(1,537,256)	(1,537,256)			0001	1,000
HO	108	4,536,000	Heating Oil	Fixed Annuity Hedge	N/A	Commodity	04/30/2025	NYX 549300FUNQE817RRA896	04/10/2025	2.0464	04/11/2025	1.9913	Sale	(249,874)	(249,874)			0001	42,000
HG	268	6,700,000	COMEX Copper Future	Fixed Annuity Hedge	N/A	Commodity	04/30/2025	COMEX LCZ7XYGSLJJHFXXNXD88	04/10/2025	4.3530	04/11/2025	4.6116	Sale	1,732,554	1,732,554			0001	25,000
TU	1,382	2,764,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	05/15/2025	103.3522	05/28/2025	103.8022	Sale	1,243,781	1,243,781			0001	2,000
TY	10,240	10,240,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	05/27/2025	110.5059	05/28/2025	111.0427	Sale	5,496,727	5,496,727			0001	1,000
HI	336	16,800	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	04/29/2025	HKFE 213800YTVSXYQN17BW16	04/24/2025	22,118.8000	04/25/2025	22,028.8686	Sale	(1,510,847)	(1,510,847)			0001	50
GC	1,651	165,100	GOLD 100 OZ FUTR	Fixed Annuity Hedge	N/A	Commodity	05/30/2025	CME SNZ20JLFK8MNNCLQ0F39	05/07/2025	3,375.5800	05/13/2025	3,565.8804	Sale	31,418,602	31,418,602			0001	100
CO	592	592,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	05/30/2025	NYX 549300FUNQE817RRA896	05/09/2025	63.9167	05/13/2025	60.5578	Sale	(1,988,436)	(1,988,436)			0001	1,000
FV	901	1,351,500	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	05/15/2025	107.6828	05/28/2025	108.4830	Sale	1,081,496	1,081,496			0001	1,500
HI	274	13,700	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	05/29/2025	HKFE 213800YTVSXYQN17BW16	05/19/2025	23,246.3333	05/28/2025	22,919.6363	Sale	(4,475,750)	(4,475,750)			0001	50
LN	133	798	LME Nickel Future	Fixed Annuity Hedge	N/A	Commodity	07/14/2025	London Metal 213800NB8G5VRT1DXC91	06/09/2025	15,295.8333	06/12/2025	14,107.6046	Sale	(948,207)	(948,207)			0001	6
LX	166	4,150	LME Zinc Future	Fixed Annuity Hedge	N/A	Commodity	07/14/2025	London Metal 213800NB8G5VRT1DXC91	06/09/2025	2,628.6667	06/12/2025	2,521.4029	Sale	(445,145)	(445,145)			0001	25
LL	97	2,425	COMEX Lead Future	Fixed Annuity Hedge	N/A	Commodity	07/14/2025	COMEX LCZ7XYGSLJJHFXXNXD88	06/09/2025	1,981.0000	06/12/2025	1,926.7055	Sale	(131,664)	(131,664)			0001	25
NG	1,447	14,470,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	06/26/2025	NYX 549300FUNQE817RRA896	06/09/2025	3.6352	06/12/2025	3.2850	Sale	(5,067,611)	(5,067,611)			0001	10,000
QS	195	19,500	Low Sulphur Gas/Oil	Fixed Annuity Hedge	N/A	Commodity	07/10/2025	ICE 5493000F4ZO33MV32P92	06/09/2025	630.4643	06/12/2025	592.6153	Sale	(738,056)	(738,056)			0001	100
HO	102	4,284,000	Heating Oil	Fixed Annuity Hedge	N/A	Commodity	06/30/2025	NYX 549300FUNQE817RRA896	06/09/2025	2.1463	06/12/2025	2.0158	Sale	(559,229)	(559,229)			0001	42,000
CL	460	460,000	Crude Oil WTI	Fixed Annuity Hedge	N/A	Commodity	06/20/2025	NYX 549300FUNQE817RRA896	06/09/2025	65.2837	06/12/2025	62.6984	Sale	(1,189,241)	(1,189,241)			0001	1,000
HG	275	6,875,000	COMEX Copper Future	Fixed Annuity Hedge	N/A	Commodity	06/30/2025	COMEX LCZ7XYGSLJJHFXXNXD88	06/09/2025	4.9250	06/12/2025	4.4861	Sale	(3,017,483)	(3,017,483)			0001	25,000
SI	159	795,000	COMEX Silver Future	Fixed Annuity Hedge	N/A	Commodity	06/30/2025	COMEX LCZ7XYGSLJJHFXXNXD88	06/09/2025	36.7990	06/12/2025	34.9409	Sale	(1,477,198)	(1,477,198)			0001	5,000
XB	120	5,040,000	Gasoline	Fixed Annuity Hedge	N/A	Commodity	06/30/2025	NYX 549300FUNQE817RRA896	06/09/2025	2.0952	06/12/2025	1.9272	Sale	(846,921)	(846,921)			0001	42,000
LA	338	8,450	LME PRI Alum Future	Fixed Annuity Hedge	N/A	Commodity	07/14/2025	London Metal 213800NB8G5VRT1DXC91	06/09/2025	2,469.0000	06/12/2025	2,402.7146	Sale	(560,112)	(560,112)			0001	25
JB	639	639,000,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	06/13/2025	Osaka 353800R1LXR5A7J90K71	06/12/2025	139.4500	06/13/2025	139.4424	Sale	(4,862,922)	(4,862,922)			0001	1,000,000
RT	609	30,450	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCLQ0F39	06/13/2025	2,098.6000	06/16/2025	2,039.3564	Sale	(1,803,969)	(1,803,969)			0001	50
HI	276	13,800	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	06/27/2025	HKFE 213800YTVSXYQN17BW16	06/23/2025	23,630.0000	06/25/2025	23,798.8581	Sale	2,330,242	2,330,242			0001	50
NQ	3,343	66,860	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCLQ0F39	06/13/2025	21,822.9786	06/16/2025	21,756.9391	Sale	(4,415,403)	(4,415,403)			0001	20
VG	12,655	126,550	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	Eurex 529900LN3S50JPU47S06	06/16/2025	5,325.9952	06/17/2025	5,159.4366	Sale	(21,077,993)	(21,077,993)			0001	10
SI	149	745,000	COMEX Silver Future	Fixed Annuity Hedge	N/A	Commodity	04/30/2025	COMEX LCZ7XYGSLJJHFXXNXD88	04/10/2025	30.7993	04/11/2025	31.0757	Sale	205,943	205,943			0001	5,000
NG	1,536	15,360,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	04/28/2025	NYX 549300FUNQE817RRA896	04/10/2025	3.5598	04/11/2025	3.6122	Sale	805,959	805,959			0001	10,000
XB	118	4,956,000	Gasoline	Fixed Annuity Hedge	N/A	Commodity	04/30/2025	NYX 549300FUNQE817RRA896	04/10/2025	1.9612	04/11/2025	0.9229	Sale	(5,145,817)	(5,145,817)			0001	42,000
LL	96	2,400	COMEX Lead Future	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	COMEX LCZ7XYGSLJJHFXXNXD88	04/10/2025	1,883.0000	04/11/2025	4,676.8674	Sale	6,705,282	6,705,282			0001	25
LA	358	8,950	LME PRI Alum Future	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	London Metal 213800NB8G5VRT1DXC91	04/10/2025	2,373.3000	04/11/2025	2,145.0762	Sale	(2,042,603)	(2,042,603)			0001	25
LX	167	4,175	LME Zinc Future	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	London Metal 213800NB8G5VRT1DXC91	04/10/2025	2,651.5000	04/11/2025	2,501.8555	Sale	(624,766)	(624,766)			0001	25
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCLQ0F39	01/14/2025	95.6350	03/07/2025	74.1763	Sale	(107,294)	(107,294)			0001	2,500
GC	2,240	224,000	GOLD 100 OZ FUTR	Fixed Annuity Hedge	N/A	Commodity	03/31/2025	CME SNZ20JLFK8MNNCLQ0F39	03/07/2025	2,919.2500	03/12/2025	3,023.7559	Sale	23,409,328	23,409,328			0001	100
DM	164	820	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q20BFQTQ27	06/11/2025	42,916.0000	06/16/2025	49,543.6927	Sale	5,434,708	5,434,708			0001	5
HI	311	15,550	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/28/2025	HKFE 213800YTVSXYQN17BW16	03/25/2025	23,659.0000	03/26/2025	24,061.2859	Sale	6,255,546	6,255,546			0001	50
HI	300	15,000	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	02/27/2025	HKFE 213800YTVSXYQN17BW16	02/17/2025	22,536.0000	02/25/2025	22,562.7465	Sale	401,198	401,198			0001	50
CO	576	576,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	03/31/2025	NYX 549300FUNQE817RRA896	03/10/2025	69.2742	03/12/2025	65.0519	Sale	(2,432,015)	(2,432,015)			0001	1,000
RT	545	27,250	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	03/14/2025	2,044.2000	03/17/2025	1,979.0514	Sale	(1,775,299)	(1,775,299)			0001	50
HO	77	3,234,000	Heating Oil	Fixed Annuity Hedge	N/A	Commodity	02/28/2025	NYX 549300FUNQE817RRA896	02/10/2025	2.4513	02/13/2025	2.3296	Sale	(393,314)	(393,314)			0001	42,000
NG	1,235	12,350,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	02/26/2025	NYX 549300FUNQE817RRA896	02/10/2025	3.4439	02/13/2025	3.0688	Sale	(4,632,584)	(4,632,584)			0001	10,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
LX	153	3,825	LME Zinc Future	Fixed Annuity Hedge	N/A	Commodity	03/17/2025	London Metal 213800NB8G5VRT1DXC91	02/11/2025	2,786.7000	02/12/2025	2,675.0904	Sale	(426,907)	(426,907)			0001	25
LL	91	2,275	COMEX Lead Future	Fixed Annuity Hedge	N/A	Commodity	03/17/2025	COMEX LCZ7XYGSLJUHFXXNXD88	02/11/2025	1,967.0000	02/12/2025	2,075.5769	Sale	247,012	247,012			0001	25
LN	126	756	LME Nickel Future	Fixed Annuity Hedge	N/A	Commodity	03/17/2025	London Metal 213800NB8G5VRT1DXC91	02/11/2025	15,275.0000	02/12/2025	14,537.6660	Sale	(557,425)	(557,425)			0001	6
XB	88	3,696,000	Gasoline	Fixed Annuity Hedge	N/A	Commodity	02/28/2025	NYX 549300FUNQE817RRA896	02/10/2025	2.1044	02/13/2025	2.0231	Sale	(300,282)	(300,282)			0001	42,000
QS	143	14,300	Low Sulphur Gas/Oil	Fixed Annuity Hedge	N/A	Commodity	03/12/2025	ICE 5493000F4ZC033MV32P92	02/10/2025	714.8750	02/13/2025	677.3801	Sale	(536,178)	(536,178)			0001	100
CL	327	327,000	Crude Oil WTI	Fixed Annuity Hedge	N/A	Commodity	02/20/2025	NYX 549300FUNQE817RRA896	02/10/2025	72.3288	02/13/2025	66.5987	Sale	(1,873,734)	(1,873,734)			0001	1,000
LA	323	8,075	LME PRI Alum Future	Fixed Annuity Hedge	N/A	Commodity	03/17/2025	London Metal 213800NB8G5VRT1DXC91	02/11/2025	2,641.5000	02/12/2025	2,592.0451	Sale	(399,349)	(399,349)			0001	25
MK	1,521	76,050	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	ICE 5493000F4ZC033MV32P92	06/12/2025	1,209.9760	06/16/2025	1,134.5104	Sale	(5,739,159)	(5,739,159)			0001	50
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCLQ0F39	04/25/2025	96.4650	06/17/2025	50.8154	Sale	(570,620)	(570,620)			0001	2,500
MF			MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2026	CBOT 549300EX04Q20BFQTQ27	12/24/2025	2,916.5214	12/26/2025	0.0000	Sale	1,225,214	1,225,214			0001	50
MF	436	21,800	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q20BFQTQ27	03/13/2025	2,448.3000	03/17/2025	2,534.3451	Sale	1,875,783	1,875,783			0001	50
RT	472	23,600	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQ0F39	12/12/2025	2,554.2000	12/15/2025	2,634.5752	Sale	1,896,855	1,896,855			0001	50
MF	395	19,750	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOT 549300EX04Q20BFQTQ27	12/12/2025	2,854.0000	12/15/2025	2,991.1565	Sale	2,708,840	2,708,840			0001	50
MF	412	20,600	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT 549300EX04Q20BFQTQ27	09/09/2025	2,745.2000	09/15/2025	2,932.1092	Sale	3,841,350	3,841,350			0001	50
MF	473	23,650	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q20BFQTQ27	06/09/2025	2,630.6250	06/16/2025	2,774.4923	Sale	3,402,461	3,402,461			0001	50
1539999999. Subtotal - long futures - hedging other														243,335,438	243,335,438			XXX	XXX
1579999999. Subtotal - long futures														243,335,438	243,335,438			XXX	XXX
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2026	CME SNZ20JLFK8MNNCLQ0F39	12/18/2025	6,822.6071	12/23/2025	74,458.7069	Closing Purchase	3,381,805	3,381,805			0001	50
S3	486	1,215,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCLQ0F39	10/23/2025	96.6085	12/19/2025	93.3597	Closing Purchase	(3,947,229)	(3,947,229)			0001	2,500
S3	110	275,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	06/17/2025	96.6100	12/19/2025	83.8215	Closing Purchase	(3,516,851)	(3,516,851)			0001	2,500
S3	194	485,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCLQ0F39	06/09/2025	96.5750	12/19/2025	85.7866	Closing Purchase	(5,232,356)	(5,232,356)			0001	2,500
S3	243	607,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	06/17/2025	96.7100	12/19/2025	87.9259	Closing Purchase	(5,336,334)	(5,336,334)			0001	2,500
S3	701	1,752,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCLQ0F39	10/23/2025	96.3600	12/19/2025	90.5410	Closing Purchase	(11,199,479)	(11,199,479)			0001	2,500
S3	126	315,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	08/11/2025	96.8711	12/19/2025	85.4020	Closing Purchase	(3,612,764)	(3,612,764)			0001	2,500
S3	112	280,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	06/17/2025	96.5500	12/19/2025	88.5194	Closing Purchase	(2,248,560)	(2,248,560)			0001	2,500
S3	237	592,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCLQ0F39	08/15/2025	96.6573	12/19/2025	87.0629	Closing Purchase	(5,684,674)	(5,684,674)			0001	2,500
S3	200	500,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCLQ0F39	06/17/2025	96.7100	12/19/2025	87.5587	Closing Purchase	(4,575,665)	(4,575,665)			0001	2,500
S3	101	252,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCLQ0F39	06/17/2025	96.4150	12/19/2025	88.6769	Closing Purchase	(1,953,867)	(1,953,867)			0001	2,500
S3	103	257,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCLQ0F39	06/17/2025	96.5000	12/19/2025	87.9987	Closing Purchase	(2,189,080)	(2,189,080)			0001	2,500
S3	98	245,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCLQ0F39	06/17/2025	96.4550	12/19/2025	88.2878	Closing Purchase	(2,000,971)	(2,000,971)			0001	2,500
S3	109	272,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCLQ0F39	10/23/2025	96.7250	12/19/2025	90.5619	Closing Purchase	(1,679,442)	(1,679,442)			0001	2,500
S3	91	227,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCLQ0F39	10/23/2025	96.6805	12/19/2025	90.1303	Closing Purchase	(1,490,170)	(1,490,170)			0001	2,500
S3	60	150,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCLQ0F39	06/17/2025	96.2850	12/19/2025	85.2762	Closing Purchase	(1,651,319)	(1,651,319)			0001	2,500
S3	51	127,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCLQ0F39	06/17/2025	96.2400	12/19/2025	81.7103	Closing Purchase	(1,852,538)	(1,852,538)			0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCLQ0F39	06/17/2025	96.1850	12/19/2025	62.9545	Closing Purchase	(1,827,680)	(1,827,680)			0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCLQ0F39	07/10/2025	96.2400	12/19/2025	(21.1525)	Closing Purchase	(1,760,888)	(1,760,888)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2030	CME SNZ20JLFK8MNNCLQ0F39	09/22/2025	96.4064	12/19/2025	(480.3388)	Closing Purchase	(1,441,863)	(1,441,863)			0001	2,500
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q20BFQTQ27	11/24/2025	104.4688	11/26/2025	79.0356	Closing Purchase	(50,866)	(50,866)			0001	2,000
TY	9	9,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	02/27/2026	CBOT 549300EX04Q20BFQTQ27	11/25/2025	113.3281	12/09/2025	114.5846	Closing Purchase	11,308	11,308			0001	1,000
S3	1,807	4,517,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCLQ0F39	10/23/2025	95.9250	12/17/2025	95.7504	Closing Purchase	(788,794)	(788,794)			0001	2,500
DM	115	575	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q20BFQTQ27	03/13/2025	40,864.0000	03/17/2025	37,760.3663	Closing Purchase	(11,715,282)	(11,715,282)			0001	5
VG	153	1,530	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	Eurex 529900LN3S50JPU47S06	03/13/2025	5,326.0000	03/17/2025	5,269.2154	Closing Purchase	(86,880)	(86,880)			0001	10
ES	3,171	158,550	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	03/14/2025	5,638.2500	03/17/2025	5,604.1749	Closing Purchase	(5,342,224)	(5,342,224)			0001	50
ES	124	6,200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	03/12/2025	5,600.0000	03/17/2025	5,567.5402	Closing Purchase	(201,251)	(201,251)			0001	50
S3	494	1,235,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/24/2025	CME SNZ20JLFK8MNNCLQ0F39	03/07/2025	95.6300	03/19/2025	95.5428	Closing Purchase	(107,691)	(107,691)			0001	2,500
S3	1,074	2,685,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCLQ0F39	06/09/2025	95.6550	06/18/2025	95.5600	Closing Purchase	(255,157)	(255,157)			0001	2,500
S3	1,335	3,337,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCLQ0F39	08/29/2025	95.6325	09/17/2025	95.4534	Closing Purchase	(597,836)	(597,836)			0001	2,500
TU	400	800,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q20BFQTQ27	01/23/2025	102.7277	02/26/2025	102.7176	Closing Purchase	(8,132)	(8,132)			0001	2,000
UX	20	20,000	CBOE VIX	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2025	CBOE 254900O9GJPIWCP8RH13	11/01/2024	19.5000	02/20/2025	15.7946	Closing Purchase	(74,108)	(74,108)			0001	1,000
FV	24	36,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q20BFQTQ27	01/23/2025	106.0730	02/26/2025	106.1187	Closing Purchase	1,646	1,646			0001	1,500
NQ	817	16,340	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQ0F39	12/11/2025	25,715.5000	12/15/2025	25,912.4173	Closing Purchase	3,217,629	3,217,629			0001	20
VG	76	760	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	Eurex 529900LN3S50JPU47S06	12/12/2025	5,755.0000	12/15/2025	4,547.0331	Closing Purchase	(918,055)	(918,055)			0001	10
ES	97	4,850	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQ0F39	12/11/2025	6,905.0000	12/15/2025	7,001.3835	Closing Purchase	467,460	467,460			0001	50
ES	2,570	128,500	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCLQ0F39	12/12/2025	6,881.0000	12/15/2025	6,995.1523	Closing Purchase	14,668,572	14,668,572			0001	50
HI	261	13,050	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	11/27/2025	HKFE 213800YTVSXYQN17BW16	11/26/2025	25,947.1063	11/26/2025	25,930.5799	Closing Purchase	(215,669)	(215,669)			0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
DM	82	410	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index Interest	12/19/2025	CBOT 549300EX04Q20BFQTQ27	12/11/2025	48,547.1430	12/15/2025	12,656.3950	Closing Purchase	(14,715,207)	(14,715,207)			0001	5
TU	589	1,178,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	10/23/2025	104.3906	11/24/2025	104.4123	Closing Purchase	25,561	25,561			0001	2,000
HI	12	600	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index Interest	10/30/2025	HKFE 213800YTVSXYQN17BW16	10/20/2025	25,758.0000	10/20/2025	26,205.9049	Closing Purchase	268,743	268,743			0001	50
TY	11	11,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	11/18/2025	112.7656	11/25/2025	113.7995	Closing Purchase	11,373	11,373			0001	1,000
UX	30	30,000	CBOE VIX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOE 254900O9GJPIWCP8RH13	07/29/2025	20.7600	10/28/2025	55.9860	Closing Purchase	1,275,925	1,275,925			0001	1,000
DM	11	55	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CBOT 549300EX04Q20BFQTQ27	09/12/2025	46,040.0000	09/15/2025	21,468.2284	Closing Purchase	(1,351,447)	(1,351,447)			0001	5
ES	2,097	104,850	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ2OJLFK8MNNCLQ0F39	09/12/2025	6,595.0000	09/15/2025	6,490.2827	Closing Purchase	(10,979,609)	(10,979,609)			0001	50
NQ	28	560	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ2OJLFK8MNNCLQ0F39	09/02/2025	23,264.7500	09/15/2025	23,684.4268	Closing Purchase	235,019	235,019			0001	20
ES	64	3,200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ2OJLFK8MNNCLQ0F39	09/10/2025	6,527.2500	09/15/2025	6,462.0661	Closing Purchase	(208,589)	(208,589)			0001	50
VG	100	1,000	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	Eurex 529900LN3S50JPU47S06	08/29/2025	5,364.0000	09/15/2025	6,087.9658	Closing Purchase	723,966	723,966			0001	10
RT	46	2,300	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/19/2025	CME SNZ2OJLFK8MNNCLQ0F39	09/05/2025	2,393.5400	09/15/2025	2,501.9426	Closing Purchase	249,326	249,326			0001	50
TU	456	912,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Rate	08/29/2025	CBOT 549300EX04Q20BFQTQ27	08/11/2025	103.8477	08/27/2025	103.8206	Closing Purchase	(24,651)	(24,651)			0001	2,000
FV	136	204,000	5yr Treasury	Fixed Annuity Hedge	N/A	Rate	08/29/2025	CBOT 549300EX04Q20BFQTQ27	08/11/2025	108.7656	08/27/2025	108.4947	Closing Purchase	(55,262)	(55,262)			0001	1,500
UX	170	170,000	CBOE VIX	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOE 254900O9GJPIWCP8RH13	07/03/2025	20.6350	07/29/2025	15.9052	Closing Purchase	(804,066)	(804,066)			0001	1,000
UX	140	140,000	CBOE VIX	Fixed Annuity Hedge	N/A	Equity/Index	07/16/2025	CBOE 254900O9GJPIWCP8RH13	06/03/2025	20.8000	07/03/2025	19.8615	Closing Purchase	(131,395)	(131,395)			0001	1,000
ES	121	6,050	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQ0F39	06/12/2025	6,047.5000	06/16/2025	6,036.2140	Closing Purchase	(68,280)	(68,280)			0001	50
ES	2,804	140,200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQ0F39	06/13/2025	5,989.5000	06/16/2025	5,972.4906	Closing Purchase	(2,384,720)	(2,384,720)			0001	50
TU	497	994,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	05/15/2025	103.3522	05/28/2025	103.3524	Closing Purchase	138	138			0001	2,000
UX	196	196,000	CBOE VIX	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CBOE 254900O9GJPIWCP8RH13	05/07/2025	23.2745	05/14/2025	21.4753	Closing Purchase	(352,651)	(352,651)			0001	1,000
DM	111	555	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index Interest	06/20/2025	CBOT 549300EX04Q20BFQTQ27	05/28/2025	42,159.0000	06/16/2025	47,103.8565	Closing Purchase	2,744,395	2,744,395			0001	5
FV	128	192,000	5yr Treasury	Fixed Annuity Hedge	N/A	Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	05/05/2025	108.3322	05/28/2025	109.2128	Closing Purchase	169,090	169,090			0001	1,500
VG	276	2,760	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	Eurex 529900LN3S50JPU47S06	06/10/2025	5,419.0000	06/16/2025	4,772.1913	Closing Purchase	(1,729,269)	(1,729,269)			0001	10
RT	172	8,600	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ2OJLFK8MNNCLQ0F39	03/14/2025	2,044.2000	03/17/2025	1,994.7311	Closing Purchase	(425,432)	(425,432)			0001	50
NQ	41	820	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQ0F39	05/27/2025	21,464.7500	06/16/2025	21,855.6662	Closing Purchase	320,551	320,551			0001	20
NQ	61	1,220	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ2OJLFK8MNNCLQ0F39	03/14/2025	19,705.2500	03/17/2025	18,909.5367	Closing Purchase	(970,770)	(970,770)			0001	20
FV	13	19,500	5yr Treasury	Fixed Annuity Hedge	N/A	Rate	02/27/2026	CBOT 549300EX04Q20BFQTQ27	11/24/2025	109.7578	11/26/2025	109.4431	Closing Purchase	(6,137)	(6,137)			0001	1,500
MF	75	3,750	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q20BFQTQ27	03/14/2025	2,482.1333	03/17/2025	2,543.6977	Closing Purchase	230,866	230,866			0001	50
MF	33	1,650	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOT 549300EX04Q20BFQTQ27	12/12/2025	2,868.1000	12/15/2025	2,917.7834	Closing Purchase	81,978	81,978			0001	50
RT	173	8,650	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ2OJLFK8MNNCLQ0F39	12/11/2025	2,593.9000	12/15/2025	2,669.7397	Closing Purchase	658,419	658,419			0001	50
FV	111	166,500	5yr Treasury	Fixed Annuity Hedge	N/A	Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	10/23/2025	109.7402	11/24/2025	110.1456	Closing Purchase	67,491	67,491			0001	1,500
MF	70	3,500	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CBOT 549300EX04Q20BFQTQ27	09/09/2025	2,745.2000	09/15/2025	2,821.9123	Closing Purchase	268,493	268,493			0001	50
MF	122	6,100	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q20BFQTQ27	06/11/2025	2,629.2000	06/16/2025	2,731.4836	Closing Purchase	633,891	633,891			0001	50
RT	225	11,250	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ2OJLFK8MNNCLQ0F39	06/13/2025	2,098.6000	06/16/2025	2,086.6517	Closing Purchase	(134,418)	(134,418)			0001	50
1609999999. Subtotal - short futures - hedging other														(88,191,930)	(88,191,930)			XXX	XXX
1649999999. Subtotal - short futures														(88,191,930)	(88,191,930)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																		XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																		XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																		XXX	XXX
1709999999. Subtotal - hedging other														155,143,509	155,143,509			XXX	XXX
1719999999. Subtotal - replication																		XXX	XXX
1729999999. Subtotal - income generation																		XXX	XXX
1739999999. Subtotal - other																		XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																		XXX	XXX
1759999999 - Totals														155,143,509	155,143,509			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed and index-linked annuity products.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate sum of exchange traded derivatives		XXX	XXX	XXX		189,091,135	(1,030,620)	189,091,135	189,091,135	(1,030,620)	189,091,135	194,389,666	194,389,666
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	758,425,000		420,791,309	(53,922,697)		725,765,328	(63,045,110)		83,481,965	
BANK OF MONTREAL	549300047C63MPGNXE075	Y	Y			19,014,240	(46,325,898)		26,915,307	(45,649,819)		29,361,250	2,049,591
BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	Y	Y	821,830,283		517,476,224	(104,239,253)		923,574,290	(151,267,866)		93,229,898	
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Y	Y	2,335,134,440		929,614,404	(178,764,147)		1,689,405,431	(212,423,119)		154,669,182	
CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	Y	Y	176,040,000		137,369,019	(42,265,260)		218,738,417	(44,369,052)		25,508,716	
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	316,413,834		180,166,530	(150,423,943)		291,404,469	(154,330,130)		590,547,051	303,875,804
CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	Y	Y	24,413,508		12,917,372	(82,293,502)		32,858,387	(100,253,531)		195,356,600	101,566,963
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	82,056,737		195,475,100	(231,161,301)		186,522,681	(253,683,768)		121,857,243	4,114,305
GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	Y	Y			569,182	(39,827,009)		6,149,123	(38,603,091)		34,066,572	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	32,870,000		31,867,860			32,102,754			484,905	
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y	360,950,000		132,373,478	(1,989,448)		340,275,904	(431,051)		31,909,233	
JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	Y	Y			28,692,514	(75,907,719)		49,044,200	(70,501,306)		17,001,480	
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Y	Y							(375,588)		166,408	166,408
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	Y	Y	55,926,052		19,149,413	(70,294,363)		35,827,565	(85,306,233)		54,398,233	
MIZUHO MARKETS AMERICAS LLC	549300Y6K4T3QBM4LN29	Y	Y	43,200,000		19,098,713	(1,681,452)		49,743,308	(8,498,914)		2,538,454	
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Y	Y	114,010,083		182,029,631	(201,407,990)		229,003,190	(206,110,447)		137,375,369	3,986,927
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Y	Y	56,760,000									
Natixis NA	KX1WK48MPD4Y2NCUIZ63	Y	Y			469,496	(10,324,232)		3,696,593	(12,190,448)		19,675,713	9,820,977
NOMURA ASSET SECURITIES CORPOR	XPSKD1VTEQPKCHBEKQ95	Y	Y	2,220,000					19,121	(700,059)		24,746,764	22,526,764
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	393,880,000		327,155,869	(131,378,206)		531,176,732	(143,872,442)		50,571,860	
SMBC Capital Markets Inc	TVJ8SHLIZL0RGWGDTNO3	Y	Y			20,865	(1,368,236)		810,242	(2,196,191)		2,527,738	1,180,367
SOCIETE GENERALE SA	O2RNE8IBXP4ROTD8PU41	Y	Y	1,911,516,820		1,807,604,497	(199,242,688)		2,044,237,914	(199,898,357)		61,624,912	
SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	Y	Y	282,359,000		132,020,152	(305,311)		275,682,958	(305,311)		10,469,366	
Toronto-Dominion Bank/The	PT30B789TSUIDF371261	Y	Y				(108,222)			(86,555)		64,386	
UBS AG	549300SZJ9VS8SGXAN81	Y	Y	120,290,000		106,649,105	(5,137,509)		119,325,191	(5,137,509)		10,189,572	
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y			5,756,040	(61,597,897)		17,341,777	(60,296,370)		29,508,190	
0299999999. Total NAIC 1 Designation				7,888,295,758		5,206,281,012	(1,689,966,284)		7,829,620,882	(1,859,532,266)		1,781,331,060	449,288,106
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						380,508	(3,683,085)		66,746,523	(65,302,988)	1,443,534	141,584,231	138,281,654
0999999999 - Gross totals				7,888,295,758		5,395,752,655	(1,694,679,989)	189,091,135	8,085,458,540	(1,925,865,874)	190,534,669	2,117,304,956	781,959,426
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						5,395,752,655	(1,694,679,989)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF MONTREAL 549300047C63MPGNXE075	Cash		Cash	22,530,000	22,530,000	22,530,000		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	64,500,000	64,500,000	64,500,000		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	97,950,000	97,950,000	97,950,000		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Cash		Cash	48,440,000	48,440,000	48,440,000		V
JPMORGAN CHASE 815DZWZKVSZI1NUHU748	Cash		Cash	21,760,000	21,760,000	21,760,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	550,000	550,000	550,000		V
MITSUBISHI UFJ TRUST & BANKI JB0NEPAGQXF4QP29B387	Cash		Cash	1,890,000	1,890,000	1,890,000		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Cash		Cash	52,460,000	52,460,000	52,460,000		V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Cash		Cash	40,280,000	40,280,000	40,280,000		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	10,210,000	10,210,000	10,210,000		V
SMBC Capital Markets Inc TVJ8SHLIZLORGWGDTN03	Cash		Cash	2,340,000	2,340,000	2,340,000		V
Toronto-Dominion Bank/The PT3QB789TSUIDF371261	Cash		Cash	850,000	850,000	850,000		V
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Cash		Cash	44,050,000	44,050,000	44,050,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) I7331LVCZKQKX5T7XV54	Cash		Cash	247,833,696	247,833,696	247,833,696		IV
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	00206R-ND-0	Corporate	1,933	2,000	1,993	11/01/2044	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	15189X-AT-5	Corporate	2,595,521	3,128,000	2,711,590	12/01/2048	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	26441C-CG-8	Corporate	2,601,701	2,481,000	2,481,000	12/01/2053	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	29379V-BA-0	Corporate	951,919	1,038,000	983,292	12/15/2043	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	30161M-AN-3	Corporate	439,222	436,000	429,278	12/15/2041	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	610202-BP-7	Corporate	2,642,817	2,697,000	2,626,590	11/15/2042	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	665772-CX-5	Corporate	2,632,985	2,825,000	2,784,119	12/15/2052	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	66989H-AS-7	Corporate	2,609,179	4,048,000	2,859,274	12/14/2049	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	906548-CX-8	Corporate	2,579,118	2,751,000	2,731,444	12/15/2053	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	91324P-EF-5	Corporate	2,633,352	3,874,000	2,511,748	12/15/2050	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	00206R-ND-0	Corporate	7,449,207	7,709,000	7,683,704	11/01/2044	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	002824-BG-4	Corporate	10,082,400	10,000,000	9,929,417	11/30/2035	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	00817Y-AF-5	Corporate	11,041,400	10,000,000	10,266,889	12/15/2035	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	02079K-AF-4	Corporate	8,772,092	15,999,000	9,722,575	12/15/2049	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	023608-AQ-5	Corporate	15,350,850	15,000,000	14,979,087	12/15/2028	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	02666T-AG-2	Corporate	21,127,668	20,400,000	20,381,531	12/01/2033	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	036752-AW-3	Corporate	9,288,312	8,800,000	9,229,679	11/15/2031	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	11135F-BT-7	Corporate	2,352,216	2,400,000	2,113,250	12/15/2031	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	11135F-QE-9	Corporate	50,934,000	50,000,000	50,401,906	12/15/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	125523-CZ-1	Corporate	24,869,056	24,333,000	24,286,524	12/15/2035	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	19828T-AB-2	Corporate	2,147,080	2,000,000	1,986,305	11/15/2032	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	209111-GF-4	Corporate	5,053,440	4,800,000	4,782,686	12/15/2033	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	210385-AB-6	Corporate	20,647,400	20,000,000	19,998,839	12/01/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	210385-AC-4	Corporate	26,736,000	25,000,000	25,189,896	12/01/2032	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	210385-AD-2	Corporate	26,083,906	23,998,000	23,994,622	12/15/2033	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	22160K-AQ-8	Corporate	3,480,440	4,000,000	3,397,501	12/20/2031	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	22966R-AJ-5	Corporate	7,089,680	8,000,000	6,657,462	12/15/2031	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	25746U-DY-2	Corporate	70,869,400	70,000,000	69,959,260	12/15/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	29273V-AP-5	Corporate	30,840,600	30,000,000	30,533,568	12/15/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	29379V-CF-8	Corporate	40,553,600	40,000,000	39,902,086	12/31/2033	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	30040W-AU-2	Corporate	12,659,375	12,500,000	12,484,793	12/15/2032	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	30161N-BK-6	Corporate	20,814,200	20,000,000	19,984,678	12/15/2032	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	30225V-AJ-6	Corporate	10,338,800	10,000,000	9,991,464	12/01/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	30231G-BM-3	Corporate	6,642,966	9,199,000	6,995,585	12/15/2050	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	30303M-8G-0	Corporate	2,995,470	3,000,000	2,925,897	12/15/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	341081-GR-2	Corporate	9,012,510	9,000,000	8,999,440	12/15/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	406216-AW-1	Corporate	7,334,591	6,599,000	7,229,894	12/15/2037	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	437076-CF-7	Corporate	8,698,000	10,000,000	8,396,263	12/15/2030	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	438516-CF-1	Corporate	1,752,000	2,000,000	1,703,039	12/01/2030	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	49177J-AF-9	Corporate	8,688,360	8,500,000	8,493,995	12/22/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	49271V-AF-7	Corporate	8,322,004	8,249,000	8,241,766	12/25/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	502431-AQ-2	Corporate	8,358,000	8,000,000	8,066,434	12/31/2032	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	532457-QE-6	Corporate	13,498,920	13,500,000	13,498,772	12/27/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	539830-CA-5	Corporate	8,846,160	8,700,000	8,319,550	12/15/2033	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	548661-DR-5	Corporate	19,766,200	20,000,000	19,449,787	12/05/2028	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	548661-EQ-6	Corporate	4,142,360	4,000,000	4,000,000	12/01/2032	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	55336V-AM-2	Corporate	8,059,040	8,800,000	7,639,753	12/15/2037	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	58933Y-BK-0	Corporate	10,111,200	10,000,000	9,993,143	12/17/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	63743H-FH-0	Corporate	8,001,280	8,000,000	7,999,641	12/13/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	651639-AZ-9	Corporate	2,190,720	2,400,000	1,954,204	12/15/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	65339K-AT-7	Corporate	7,955,840	8,000,000	7,850,596	12/01/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	65339K-CM-0	Corporate	20,387,400	20,000,000	20,163,784	12/28/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	65473P-AN-5	Corporate	7,183,120	7,000,000	6,994,292	12/30/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	666807-CJ-9	Corporate	1,811	2,000	1,901	12/15/2052	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	68233J-BR-4	Corporate	1,998	3,000	2,137	12/15/2048	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	68233J-CS-1	Corporate	6,392,340	6,000,000	6,201,539	11/15/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	718547-AR-3	Corporate	930,906	900,000	897,633	12/30/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	718547-AT-9	Corporate	17,700,694	17,418,000	17,489,647	11/01/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	742718-FY-0	Corporate	11,131,113	11,130,000	11,129,818	12/26/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	74340X-CH-2	Corporate	6,175,920	6,000,000	5,972,683	12/15/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	74834L-BD-1	Corporate	13,315,080	12,000,000	11,995,607	11/30/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	760759-BH-2	Corporate	16,591,360	16,000,000	15,924,313	11/15/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	778296-AG-8	Corporate	7,060,880	8,000,000	6,703,794	12/15/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	785592-AU-0	Corporate	8,012,400	8,000,000	7,829,935	12/15/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	828807-DH-7	Corporate	1,388	2,000	1,401	12/13/2048	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	843646-AY-6	Corporate	35,728,200	36,000,000	35,908,419	11/01/2034	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	872540-AQ-2	Corporate	6,928,670	7,000,000	6,895,091	12/15/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	87264A-BR-5	Corporate	9,975,600	10,000,000	9,966,146	12/15/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	882508-CB-8	Corporate	2,584,575	2,500,000	2,572,031	12/14/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	88339W-AC-0	Corporate	25,485,750	25,000,000	24,998,356	12/15/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	907818-EQ-7	Corporate	7,947,964	8,899,000	7,952,139	12/15/2036	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	907818-GE-2	Corporate	12,003,720	12,000,000	11,999,611	12/21/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	91324P-EC-2	Corporate	4,701,028	4,750,000	4,688,525	12/15/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	92939U-AK-2	Corporate	20,000,200	20,000,000	20,000,000	12/09/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	931142-FC-2	Corporate	8,083,680	8,000,000	7,990,010	12/15/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	931142-FE-8	Corporate	14,018,603	15,750,000	15,468,559	12/15/2052	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	969457-CJ-7	Corporate	9,491,040	9,000,000	8,992,634	12/15/2032	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	10373Q-BW-9	Corporate	1,023	1,000	1,000	12/10/2033	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	110122-EK-0	Corporate	3,648,397	3,687,000	3,672,953	12/22/2053	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	210385-AE-0	Corporate	2,172,060	1,980,000	2,043,115	11/01/2052	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	29379V-BA-0	Corporate	1,834	2,000	1,895	12/15/2043	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	30034W-AE-6	Corporate	3,701,095	3,617,000	3,529,684	12/01/2054	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	30161N-BQ-3	Corporate	3,662,308	3,509,000	3,475,245	12/15/2054	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	341081-GM-3	Corporate	3,613,988	3,750,000	3,785,192	12/01/2052	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	637432-PB-5	Corporate	3,651,124	3,483,000	3,524,525	12/15/2052	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	666807-CJ-9	Corporate	3,661,155	4,044,000	3,843,544	12/15/2052	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	68233J-BR-4	Corporate	3,663,605	5,500,000	3,917,655	12/15/2048	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	00206R-ND-0	Corporate	4,832	5,000	4,984	11/01/2044	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	05333Z-BF-8	Corporate	10,279,272	9,999,000	9,986,010	12/01/2032	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	05348A-AE-1	Corporate	21,926,100	21,000,000	20,989,318	11/07/2032	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	10373Q-BW-9	Corporate	14,724,849	14,399,000	14,399,048	12/10/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	209111-GG-2	Corporate	12,470,476	12,156,000	12,047,628	11/15/2052	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	24703T-AD-8	Corporate	1,436,235	1,430,000	1,432,520	12/15/2025	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	24703T-AE-6	Corporate	12,867,968	12,800,000	12,794,251	11/01/2025	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	268317-AZ-7	Corporate	36,259,254	33,999,000	33,968,267	12/22/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	29379V-BA-0	Corporate	917	1,000	947	12/15/2043	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	378272-BQ-0	Corporate	33,224,192	29,999,000	29,903,552	11/06/2032	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	655844-CT-3	Corporate	6,343,823	5,999,000	5,998,100	12/15/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	665772-CX-5	Corporate	1,208,843	1,297,000	1,278,231	12/15/2052	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	666807-CJ-9	Corporate	2,008,022	2,218,000	2,108,057	12/15/2052	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	678858-BX-8	Corporate	8,378,873	7,999,000	8,220,458	12/15/2032	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	74340X-CX-5	Corporate	1,912	2,000	1,966	12/15/2053	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	00206R-ND-0	Corporate	11,503,802	11,905,000	11,865,936	11/01/2044	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	059165-EQ-9	Corporate	6,745,253	6,974,000	6,971,020	12/01/2052	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	29379V-BA-0	Corporate	1,834	2,000	1,895	12/15/2043	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	30034W-AE-6	Corporate	11,622,074	11,358,000	11,083,814	12/01/2054	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	30161M-AN-3	Corporate	11,648,451	11,563,000	11,384,730	12/15/2041	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	37045X-EN-2	Corporate	11,389,318	10,916,000	10,910,917	12/07/2028	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	66989H-AS-7	Corporate	3,836,421	5,952,000	4,204,149	12/14/2049	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	694308-KK-2	Corporate	5,939,808	5,600,000	5,580,552	12/01/2052	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	74460W-AH-0	Corporate	983,468	1,014,000	1,019,704	12/01/2052	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	79466L-AL-8	Corporate	9,870,728	15,492,000	10,402,487	12/15/2050	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	89236T-LJ-2	Corporate	11,428,229	11,428,000	11,427,949	12/05/2025	I
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Corporate	15189X-AT-5	Corporate	5,980,982	7,208,000	6,248,446	12/01/2048	I
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Corporate	210385-AD-2	Corporate	2,174	2,000	2,000	12/15/2033	I
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Corporate	210385-AE-0	Corporate	11,170,751	10,183,000	10,507,594	11/01/2052	I
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Corporate	29379V-BA-0	Corporate	917	1,000	947	12/15/2043	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	0010EP-AF-5	Corporate	7,538,839	6,908,000	7,196,277	12/15/2032	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	20826F-BE-5	Corporate	9,348,765	9,999,000	9,938,946	12/15/2052	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	29379V-BA-0	Corporate	1,834	2,000	1,895	12/15/2043	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	482480-AM-2	Corporate	13,699,187	14,999,000	14,688,737	12/15/2051	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	74460W-AH-0	Corporate	18,171,859	18,736,000	18,841,399	12/01/2052	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	828807-DH-7	Corporate	3,152,206	4,543,000	3,181,330	12/13/2048	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	842434-CS-9	Corporate	11,333,112	13,800,000	11,569,288	12/15/2048	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	Corporate	92939U-AM-8	Corporate	10,098,400	10,000,000	10,029,900	12/12/2025	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00206R-ND-0	Corporate	2,899	3,000	2,990	11/01/2044	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	110122-EK-0	Corporate	5,344,452	5,401,000	5,380,423	12/22/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	210385-AE-0	Corporate	3,108,898	2,834,000	2,924,337	11/01/2052	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	26441C-CG-8	Corporate	15,747,577	15,017,000	15,017,000	12/01/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	29379V-BA-0	Corporate	917	1,000	947	12/15/2043	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	610202-BP-7	Corporate	7,154,323	7,301,000	7,110,393	11/15/2042	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	665772-CX-5	Corporate	14,098,818	15,127,000	14,908,095	12/15/2052	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	68233J-CM-4	Corporate	8,966,100	10,000,000	9,542,064	12/15/2051	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	907818-EQ-7	Corporate	893	1,000	894	12/15/2036	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	0010EP-AF-5	Corporate	2,872,354	2,632,000	2,741,836	12/15/2032	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	05723K-AF-7	Corporate	274,503	343,000	286,927	11/15/2046	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	059165-EQ-9	Corporate	2,924,813	3,024,000	3,022,708	12/01/2052	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	110122-EK-0	Corporate	2,877,553	2,908,000	2,896,921	12/22/2053	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	15189X-AT-5	Corporate	2,874,323	3,464,000	3,002,860	12/01/2048	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	209111-GG-2	Corporate	2,917,574	2,844,000	2,818,646	11/15/2052	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	79466L-AL-8	Corporate	2,872,272	4,508,000	3,027,008	12/15/2050	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	906548-CX-8	Corporate	2,813	3,000	2,979	12/15/2053	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	91324P-EF-5	Corporate	2,915,448	4,289,000	2,780,817	12/15/2050	I
0199999999 - Total				1,969,460,725	1,984,324,696	1,947,575,411	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	758,425,000	758,425,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	505,697,707	505,697,707	XXX		V
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Cash		Cash	1,021,203,580	1,021,203,580	XXX		V
CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	Cash		Cash	176,040,000	176,040,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	152,200,000	152,200,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		Cash	32,870,000	32,870,000	XXX		V
HSBC BANK PLC 1IE8VN30JCEQV1H4R804	Cash		Cash	360,950,000	360,950,000	XXX		V
MIZUHO MARKETS AMERICAS LLC 549300Y6K4T30BM4LN29	Cash		Cash	43,200,000	43,200,000	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	56,760,000	56,760,000	XXX		V
NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	Cash		Cash	2,220,000	2,220,000	XXX		V
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	393,880,000	393,880,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	1,890,426,288	1,890,426,288	XXX		V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	282,359,000	282,359,000	XXX		V
UBS AG 549300SZJ9VS8SGXAN81	Cash		Cash	120,290,000	120,290,000	XXX		V
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	00206R-ML-3	Corporate	11,789,514	11,789,514	XXX	03/25/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	009279-AA-8	Corporate	297,261	297,261	XXX	04/10/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	00973R-AN-3	Corporate	2,591,809	2,591,809	XXX	10/01/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	02079K-AC-1	Corporate	2,454,875	2,454,875	XXX	08/15/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	037833-DN-7	Corporate	56,362	56,362	XXX	09/11/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	037833-EB-2	Corporate	5,035,466	5,035,466	XXX	02/08/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	046353-AN-8	Corporate	4,826,087	4,826,087	XXX	06/12/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	053332-BF-8	Corporate	235,891	235,891	XXX	08/01/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	055300-AQ-3	Corporate	497,913	497,913	XXX	02/02/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	097023-BX-2	Corporate	225,883	225,883	XXX	03/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	114259-AN-4	Corporate	199,546	199,546	XXX	03/10/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	127055-AK-7	Corporate	4,705,689	4,705,689	XXX	09/15/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	13645R-BE-3	Corporate	980,450	980,450	XXX	12/02/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	166764-BL-3	Corporate	1,562,402	1,562,402	XXX	05/16/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	169905-AF-3	Corporate	840,502	840,502	XXX	12/01/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	21036P-BQ-0	Corporate	43,743	43,743	XXX	01/15/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	224044-BV-8	Corporate	548,973	548,973	XXX	03/01/2039	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	22822V-AV-3	Corporate	1,965	1,965	XXX	07/15/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	24872B-AC-4	Corporate	498,541	498,541	XXX	09/17/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	266233-AG-0	Corporate	246,390	246,390	XXX	08/01/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	30231G-BD-3	Corporate	364,040	364,040	XXX	08/16/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	302445-AE-1	Corporate	26,872	26,872	XXX	08/01/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	413875-AS-4	Corporate	2,006	2,006	XXX	04/27/2035	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	457187-AB-8	Corporate	8,781,592	8,781,592	XXX	10/01/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	501044-BZ-3	Corporate	74,382	74,382	XXX	04/01/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	526057-CT-9	Corporate	9,006	9,006	XXX	06/01/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	63743H-FH-0	Corporate	85,015	85,015	XXX	03/13/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	66573R-AA-6	Corporate	830,000	830,000	XXX	04/11/2033	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	67077M-AE-8	Corporate	819,803	819,803	XXX	12/15/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	68389X-CC-7	Corporate	1,417,415	1,417,415	XXX	03/25/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	690742-AB-7	Corporate	23,985	23,985	XXX	12/01/2036	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	690742-AF-8	Corporate	112,479	112,479	XXX	08/15/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	78081B-AJ-2	Corporate	673,729	673,729	XXX	09/02/2027	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	78081B-AQ-6	Corporate	1,459,420	1,459,420	XXX	09/02/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	797440-BJ-2	Corporate	606,250	606,250	XXX	09/15/2037	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	824348-BT-2	Corporate	101,566	101,566	XXX	09/01/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	845437-BS-0	Corporate	179,046	179,046	XXX	03/15/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	874054-AM-1	Corporate	172,062	172,062	XXX	06/12/2029	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	875127-AW-2	Corporate	450,216	450,216	XXX	05/15/2037	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	902133-BC-0	Corporate	73,963	73,963	XXX	02/09/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	000A04-96-7	Corporate	8,237,463	8,237,463	XXX	03/15/2037	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	013238-26-8	Corporate	269,597,712	269,597,712	XXX	03/01/2028	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	014001-N3-8	Corporate	261,359,692	261,359,692	XXX	07/25/2031	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	G0398N-Z6-2	Corporate	363,560	363,560	XXX	10/14/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	0B0C82-C9-0	Corporate	42,809,532	42,809,532	XXX	07/31/2034	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	005561-88-8	Corporate	37,276,448	37,276,448	XXX	11/15/2030	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	743471-RC-1	Corporate	111,000,110	111,000,110	XXX	03/09/2026	I
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Corporate	U14178-EM-2	Corporate	398,748	398,748	XXX	02/02/2026	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	010809-99-6	Corporate	30	30	XXX	10/25/2032	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	013154-04-4	Corporate	158,760,172	158,760,172	XXX	05/25/2036	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	01400B-KZ-3	Corporate	5,453,631	5,453,631	XXX	11/25/2032	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00206R-GL-0	Corporate	27,022	27,022	XXX	02/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00206R-HJ-4	Corporate	1,658,514	1,658,514	XXX	03/01/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	00206R-JX-1	Corporate	15,632	15,632	XXX	06/01/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	007589-AA-2	Corporate	999	999	XXX	08/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	053332-AW-2	Corporate	7,898	7,898	XXX	04/18/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	071813-CP-2	Corporate	214,165	214,165	XXX	12/01/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	07274N-AL-7	Corporate	218,259	218,259	XXX	12/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	12592B-AT-1	Corporate	447,893	447,893	XXX	10/08/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	126408-HQ-9	Corporate	177,180	177,180	XXX	02/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	14041T-AA-6	Corporate	939,444	939,444	XXX	06/01/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	14149Y-BU-1	Corporate	1,101,883	1,101,883	XXX	09/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	16412X-AG-0	Corporate	38,375	38,375	XXX	06/30/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	171340-AN-2	Corporate	7,354,992	7,354,992	XXX	08/01/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	22822V-AL-5	Corporate	1,951,616	1,951,616	XXX	02/15/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	22822V-AN-1	Corporate	12,405	12,405	XXX	11/15/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	233851-DF-8	Corporate	283,301	283,301	XXX	02/22/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	237194-AL-9	Corporate	303,185	303,185	XXX	05/01/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	240019-BW-8	Corporate	371,918	371,918	XXX	08/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	247361-ZN-1	Corporate	3,734,544	3,734,544	XXX	04/19/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	26884A-BM-4	Corporate	3,785,391	3,785,391	XXX	02/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	29278G-AK-4	Corporate	980,560	980,560	XXX	06/14/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	29717P-AQ-0	Corporate	293,177	293,177	XXX	04/15/2026	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	314890-AC-8	Corporate	200,246	200,246	XXX	04/20/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	350930-AB-9	Corporate	2,171,053	2,171,053	XXX	01/25/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	404119-CZ-0	Corporate	5,159,500	5,159,500	XXX	03/01/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	404119-DD-8	Corporate	598,920	598,920	XXX	11/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	406216-BL-4	Corporate	1,896	1,896	XXX	03/01/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	418056-AV-9	Corporate	967,728	967,728	XXX	09/15/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	42218S-AF-5	Corporate	528,205	528,205	XXX	06/01/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	42218S-AK-4	Corporate	3,399,404	3,399,404	XXX	06/15/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	44107T-BE-5	Corporate	93,133	93,133	XXX	12/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	46590X-AS-5	Corporate	4,877	4,877	XXX	01/15/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	48203R-AP-9	Corporate	3,538	3,538	XXX	12/10/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	49427R-AP-7	Corporate	109,766	109,766	XXX	02/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	529043-AE-1	Corporate	295,496	295,496	XXX	09/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	573284-AT-3	Corporate	95,246	95,246	XXX	12/15/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	629377-DA-7	Corporate	40,049	40,049	XXX	10/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	65339K-CT-5	Corporate	166,144	166,144	XXX	03/15/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	66775V-AB-1	Corporate	2,999	2,999	XXX	04/01/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	681919-BH-8	Corporate	8,292,367	8,292,367	XXX	10/01/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	682680-BK-8	Corporate	231,891	231,891	XXX	11/01/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	744538-AH-2	Corporate	9,088	9,088	XXX	07/01/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	83007C-AB-8	Corporate	162,484	162,484	XXX	09/01/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	842400-HW-6	Corporate	1,001	1,001	XXX	06/01/2026	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	842400-JC-8	Corporate	54,130	54,130	XXX	06/01/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	844741-BF-4	Corporate	56,770	56,770	XXX	02/10/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	845011-AC-9	Corporate	234,912	234,912	XXX	06/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	86964W-AH-5	Corporate	2,100,091	2,100,091	XXX	01/15/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	871607-AA-5	Corporate	11,080	11,080	XXX	04/01/2027	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	87264A-BS-3	Corporate	219,859	219,859	XXX	02/15/2029	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	87264A-BV-6	Corporate	30,251	30,251	XXX	04/15/2029	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	87264A-CS-2	Corporate	28,445	28,445	XXX	03/15/2029	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	874054-AG-4	Corporate	3,984	3,984	XXX	04/14/2027	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	87612B-BG-6	Corporate	11,004	11,004	XXX	01/15/2028	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	880451-AV-1	Corporate	285,535	285,535	XXX	10/15/2028	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	893574-AK-9	Corporate	6,990	6,990	XXX	03/15/2028	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	902133-AU-1	Corporate	27,742	27,742	XXX	08/15/2027	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	911365-BQ-6	Corporate	2,305,987	2,305,987	XXX	12/15/2029	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	92343V-GH-1	Corporate	8,644	8,644	XXX	03/22/2028	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	925650-AC-7	Corporate	102,302	102,302	XXX	02/15/2030	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	962166-BX-1	Corporate	39,670	39,670	XXX	11/15/2029	I
MORGAN STANLEY 17331LVCZKQKX5T7XV54	Corporate	U37818-BF-4	Corporate	2,052	2,052	XXX	05/08/2028	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	103441-G9-8	Corporate	957	957	XXX	09/20/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	103801-RA-7	Corporate	1,868	1,868	XXX	09/20/2035	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	743421-RB-8	Corporate	14,264,346	14,264,346	XXX	05/11/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	7940XA-W2-0	Corporate	3,386,850	3,386,850	XXX	11/15/2030	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	0450YA-D5-8	Corporate	3,386,247	3,386,247	XXX	10/01/2026	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	17081E-T6-1	Corporate	3,373,240	3,373,240	XXX	03/15/2029	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	912828-Z7-8	Treasury	8,806,302	8,806,302	XXX	01/31/2027	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	91282C-DK-4	Treasury	6,824,578	6,824,578	XXX	11/30/2026	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	91282C-JZ-5	Treasury	100	100	XXX	02/15/2034	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	001102-44-0	Corporate	1	1	XXX	02/15/2028	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	011461-03-7	Corporate	2,078,421	2,078,421	XXX	05/25/2045	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	011883-96-6	Corporate	957,669	957,669	XXX	05/25/2030	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	013257-52-4	Corporate	1,754,157	1,754,157	XXX	05/25/2048	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	01400W-YO-4	Corporate	669,303	669,303	XXX	05/25/2042	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Treasury	91282C-MK-4	Treasury	55,926,052	55,926,052	XXX	01/31/2032	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	264414-33-0	Corporate	2,673,618	2,673,618	XXX	05/10/2028	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	413860-79-4	Corporate	11,048,990	11,048,990	XXX	09/21/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	3835PA-A4-9	Corporate	5,929,458	5,929,458	XXX	02/15/2053	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	04280C-F4-8	Corporate	9,750,928	9,750,928	XXX	03/31/2030	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	5765PA-E9-7	Corporate	2,230,345	2,230,345	XXX	04/28/2061	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	11494C-E3-0	Corporate	5,136,073	5,136,073	XXX	05/30/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	11494C-H6-0	Corporate	2,092,280	2,092,280	XXX	01/14/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	42097C-M7-3	Corporate	4,919,800	4,919,800	XXX	08/10/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	412417-61-7	Corporate	30,470	30,470	XXX	05/18/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	948630-63-4	Corporate	7,220	7,220	XXX	02/06/2034	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	182054-88-7	Corporate	8,281,927	8,281,927	XXX	06/05/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	305600-72-3	Corporate	8,911,128	8,911,128	XXX	02/23/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	432530-63-7	Corporate	2,192,636	2,192,636	XXX	01/14/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	446843-43-0	Corporate	2,886,989	2,886,989	XXX	02/25/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	806609-73-6	Corporate	11,217,514	11,217,514	XXX	04/16/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	892966-03-2	Corporate	4,747,361	4,747,361	XXX	10/05/2029	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	001143-37-8	Corporate	1	1	XXX	07/04/2034	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0B46CG-H6-8	Corporate			XXX	03/22/2034	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BDCHB-W8-0	Corporate	7,647,477	7,647,477	XXX	07/22/2047	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BJLR0-J1-6	Corporate	7	7	XXX	10/22/2054	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	0BNNGP-77-5	Corporate	4,617,901	4,617,901	XXX	01/31/2046	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	277685-98-7	Corporate	2,491,712	2,491,712	XXX	12/01/2053	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	408958-68-3	Corporate	2,115,831	2,115,831	XXX	01/27/2039	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	702029-13-2	Corporate	236,968	236,968	XXX	11/04/2036	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	791704-93-2	Corporate	936,442	936,442	XXX	09/15/2036	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Treasury	91282C-LK-5	Treasury	298,086,236	298,086,236	XXX	08/31/2029	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Treasury	91282C-HT-1	Treasury	49,846,929	49,846,929	XXX	08/15/2033	V
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Treasury	91282C-LF-6	Treasury	159,687,209	159,687,209	XXX	08/15/2034	V
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Treasury	912810-UA-4	Treasury	68,013,923	68,013,923	XXX	05/15/2054	V
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Treasury	91282C-GM-7	Treasury	53,260,613	53,260,613	XXX	02/15/2033	V
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Treasury	91282C-JJ-1	Treasury	98,393,571	98,393,571	XXX	11/15/2033	V
BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	Treasury	91282C-EP-2	Treasury	99,783,239	99,783,239	XXX	05/15/2032	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	91913Y-AE-0	Corporate	6,417,418	6,417,418	XXX	04/15/2032	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	49271V-AZ-3	Corporate	2,553,221	2,553,221	XXX	05/15/2028	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	458140-BL-3	Corporate	515,594	515,594	XXX	03/25/2040	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	438516-CR-5	Corporate	4,348,208	4,348,208	XXX	09/01/2031	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	855244-AR-0	Corporate	2,496,597	2,496,597	XXX	11/15/2028	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Treasury	91282C-CV-1	Treasury	3,132,227	3,132,227	XXX	08/31/2028	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	224044-CL-9	Corporate	1,506,100	1,506,100	XXX	10/01/2030	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	92343V-GY-4	Corporate	3,984,694	3,984,694	XXX	02/15/2035	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	23311V-AJ-6	Corporate	7,577,873	7,577,873	XXX	07/15/2027	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	913017-CY-3	Corporate	2,044,169	2,044,169	XXX	11/16/2028	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	913017-CY-3	Corporate	2,044,169	2,044,169	XXX	11/16/2028	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	126650-DT-4	Corporate	989,885	989,885	XXX	02/21/2030	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	260543-DD-2	Corporate	628,166	628,166	XXX	11/15/2050	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	49271V-AZ-3	Corporate	4,985,639	4,985,639	XXX	05/15/2028	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	00287Y-EA-3	Corporate	4,401,383	4,401,383	XXX	03/15/2035	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	099724-AL-0	Corporate	2,735,411	2,735,411	XXX	07/01/2027	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	099724-AL-0	Corporate	2,735,411	2,735,411	XXX	07/01/2027	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	03073E-AT-2	Corporate	1,283,020	1,283,020	XXX	03/15/2031	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	149123-CF-6	Corporate	358,196	358,196	XXX	09/19/2049	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	92343V-EU-4	Corporate	2,974,471	2,974,471	XXX	12/03/2029	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	035240-AQ-3	Corporate	4,315,400	4,315,400	XXX	01/23/2029	V
0299999999 - Total				7,888,295,758	7,888,295,758	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Re-stricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citibank, N.A.	Tampa, FL		3.750	40,089,269		1,152,110,890	XXX
Citibank, N.A.	Tampa, FL	C				155,872,623	XXX
Federal Home Loan Bank	Des Moines, IA					7,662,557	XXX
JPMorgan Chase Bank, N.A.	New York, NY		3.750	10,060,012		213,374,722	XXX
Wells Fargo Bank, N.A.	Minneapolis, MN		3.750	2,157,656		4,776,892	XXX
The Bank of New York Mellon	New York, NY		3.750	22,009,038		521,460,384	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	69		152	XXX
0199999. Totals - open depositories		XXX	XXX	74,316,045		2,055,258,220	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - suspended depositories		XXX	XXX				XXX
0399999. Total cash on deposit		XXX	XXX	74,316,045		2,055,258,220	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX		XXX
0599999 Total - cash		XXX	XXX	74,316,045		2,055,258,220	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	1,614,148,585	4. April	1,814,714,510	7. July	1,775,657,512	10. October	1,923,023,891
2. February	2,134,426,942	5. May	1,336,095,878	8. August	1,955,752,081	11. November	1,691,271,418
3. March	1,836,898,504	6. June	1,447,174,779	9. September	2,725,832,894	12. December	2,055,258,220

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	Toyota Motor Credit Corp Senior Unsecured	C.	10/06/2025	4.800	01/05/2026	3,400,223	79,787	(45,998)
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						3,400,223	79,787	(45,998)
0489999999. Total - issuer credit obligations (unaffiliated)						3,400,223	79,787	(45,998)
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						3,400,223	79,787	(45,998)
	Bank of New York Mellon Corp/T BNY CASH RESERVE SWEEP ACCOUNT		06/09/2023	3.490		21,556,180		108,048
8109999999. Subtotal - sweep accounts						21,556,180		108,048
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF BLACKROCK LIQUIDITY FUNDS TFND		12/31/2025	3.490		1,651,216,959		61,371,579
261908-10-7	DREYFUS CASH MANAGEMENT FUND DREYFUS TRSY OBLIG CASH MGMT C		12/29/2025	3.490		290,527,088		3,481,669
31607A-88-5	FIDELITY INVESTMENT TREASURY FIDELITY INVESTMENT TREASURY		12/31/2025	3.490		303,387,489		26,942,581
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS FIN SQ GOVT - FG		12/26/2025	3.730		30,017,249		869,810
38141W-32-3	GLDMN SCHS FS TRSRY OBL FST GLDMN SCHS FS TRSRY OBL FST		12/31/2025	3.490		245,771,533		33,860,726
4812C2-23-9	JP MORGAN US GOVT MMKT-INSTL JPMORGAN TR PL MMKT-CAP JTCXX		12/31/2025	3.490		700,000,000		1,125,074
61747C-58-2	MORGAN STANLEY INSTITUTIONAL L MONEY MARKET FUND		12/31/2025	3.490		303,387,495		27,794,897
825252-40-6	Invesco Treasury Portfolio INVESCO TREASURY-INST		12/31/2025	3.490		245,774,185		71,826,053
857492-55-7	STATE ST INST TR PL MM-INV STATE ST TR PL MM-INST SAJXX		12/29/2025	3.490		2,540,706,933		54,158,804
857492-70-6	STATE STREET INSTITUTIONAL US STATE ST INST USGOV MM - GVMXX		12/31/2025	3.490		62,008,024		2,425,066
857492-86-2	STATE ST INST TR PL MM PREM STATE ST INST TR PL MM PREM		12/31/2025	3.490		245,771,533		23,364,821
8309999999. Subtotal - all other money market mutual funds						6,618,568,488		307,221,080
	BNP Paribas Securities Corp BNP Paribas Securities Corp		12/31/2025	3.830	01/02/2026	30,000,000	3,192	
	Credit Agricole Corporate & In Credit Agricole Corporate & In		12/31/2025	3.830	01/02/2026	20,000,000	2,128	
	Societe Generale SA Societe Generale SA		12/31/2025	3.830	01/02/2026	30,000,000	3,192	
	BNP Paribas Securities Corp BNP Paribas Securities Corp		12/31/2025	3.830	01/02/2026	20,000,000	2,128	
	Societe Generale SA Societe Generale SA		12/31/2025	3.830	01/02/2026	70,000,000	7,447	
	Societe Generale SA Societe Generale SA		12/31/2025	3.830	01/02/2026	80,000,000	8,511	
	BNP Paribas Securities Corp BNP Paribas Securities Corp		12/31/2025	3.830	01/02/2026	25,000,000	2,660	
	Credit Agricole Corporate & In Credit Agricole Corporate & In		12/31/2025	3.830	01/02/2026	20,000,000	2,128	
	Credit Agricole Corporate & In Credit Agricole Corporate & In		12/31/2025	3.830	01/02/2026	30,000,000	1	
	BNP Paribas Securities Corp BNP Paribas Securities Corp		12/31/2025	3.830	01/02/2026	80,000,000	2	
	Credit Agricole Corporate & In Credit Agricole Corporate & In		12/31/2025	3.830	01/02/2026	30,000,000	1	
	Credit Agricole Corporate & In Credit Agricole Corporate & In		12/31/2025	3.830	01/02/2026	30,000,000	1	
	BNP Paribas Securities Corp BNP Paribas Securities Corp		12/31/2025	3.830	01/02/2026	25,000,000	1	
	BMO Capital Markets Corp BMO Capital Markets Corp		12/31/2025	3.840	01/02/2026	85,000,000	9,067	
	BMO Capital Markets Corp BMO Capital Markets Corp		12/31/2025	3.840	01/02/2026	65,000,000	6,933	
8499999999. Subtotal - other cash equivalents (unaffiliated)						640,000,000	47,392	
8589999999. Total cash equivalents (unaffiliated)						7,283,524,891	127,179	307,283,130
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						7,283,524,891	127,179	307,283,130

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$ 3,400,223	1F ..$ 1G ..$
1B	2A ...$	2B ..$	2C ..$			
1C	3A ...$	3B ..$	3C ..$			
1D	4A ...$	4B ..$	4C ..$			
1E	5A ...$	5B ..$	5C ..$			
1F	6 .....$					

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	ICO	State deposit			117,607	104,050
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	ICO	State deposit			432,109	377,572
9. District of Columbia DC						
10. Florida FL	0	State deposit			1,616,347	1,556,100
11. Georgia GA	0	State deposit			444,479	403,731
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	ICO	State deposit	1,500,000	1,500,000		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	ICO	State deposit			862,225	622,291
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	ICO	State deposit			488,839	437,388
30. New Hampshire NH	ICO	State deposit			385,899	341,415
31. New Jersey NJ						
32. New Mexico NM	ICO	State deposit			295,183	262,473
33. New York NY						
34. North Carolina NC	ICO	State deposit			3,014,904	2,927,070
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	ICO	State deposit			845,304	747,862
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	ICO	State deposit			1,549,463	1,588,784
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate alien and other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,500,000	1,500,000	10,052,359	9,368,736
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 63
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 - Section 1 ..... E10
Schedule D - Part 1 - Section 2 ..... E11
Schedule D - Part 1A SI06
Schedule D - Part 2 - Section 1 ..... E12
Schedule D - Part 2 - Section 2 ..... E13
Schedule D - Part 3 ..... E14
Schedule D - Part 4 ..... E15
Schedule D - Part 5 ..... E16
Schedule D - Part 6 - Section 1 ..... E17
Schedule D - Part 6 - Section 2 ..... E18
Schedule D - Summary By Country SI05
Schedule D - Verification Between Years SI04
Schedule DA - Part 1 ..... E18
Schedule DA - Verification Between Years SI16

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E19
Schedule DB - Part A - Section 2 ..... E20
Schedule DB - Part A - Verification Between Years SI17
Schedule DB - Part B - Section 1 ..... E21
Schedule DB - Part B - Section 2 ..... E22
Schedule DB - Part B - Verification Between Years SI17
Schedule DB - Part C - Section 1 ..... SI18
Schedule DB - Part C - Section 2 ..... SI19
Schedule DB - Part D - Section 1 ..... E23
Schedule DB - Part D - Section 2 ..... E24
Schedule DB - Part E E25
Schedule DB - Verification SI20
Schedule DL - Part 1 ..... E26
Schedule DL - Part 2 ..... E27
Schedule E - Part 1 - Cash E28
Schedule E - Part 2 - Cash Equivalents E29
Schedule E - Part 2 - Verification Between Years SI21
Schedule E - Part 3 - Special Deposits E30
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule S - Part 8 50
Schedule T - Part 2 Interstate Compact 57
Schedule T - Premiums and Annuity Considerations 56
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 58
Schedule Y - Part 1A - Detail of Insurance Holding Company System 59
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 60
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 61
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 62